ANNUAL STATEMENT

OF THE

ATHENE ANNUITY AND LIFE COMPANY

OF

WEST DES MOINES

IN THE STATE OF

IOWA

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2023

LIFE, ACCIDENT AND HEALTH/FRATERNAL

2023

2023

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

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

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

Internet Website Address www.athene.com

Statutory Statement Contact Rachel Elizabeth Brunia (Name), 888-266-8489 (Area Code) (Telephone Number)

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

OFFICERS

Chief Executive Officer Grant Kvalheim

President Michael Stephen Downing

Treasurer Aaron Michael Prieksat #

Secretary Blaine Thomas Doerrfeld

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS

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

Michael Stephen Downing
President

Aaron Michael Prieksat
Treasurer

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this
day of February, 2024

Stephanie Kidder
Executive Assistant
03/15/2026

STEPHANIE KIDDER
Commission Number 767168
My Commission Expires
March 15, 2026

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	75,192,880,228		75,192,880,228	56,759,865,421
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,135,317,529		1,135,317,529	375,053,478
	2.2 Common stocks	730,176,366		730,176,366	616,449,012
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	35,582,200,210		35,582,200,210	20,143,906,517
	3.2 Other than first liens	1,115,430,952		1,115,430,952	1,274,604,844
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	226,847,197		226,847,197	156,473,042
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,118,138,283 , Schedule E - Part 1), cash equivalents ($ 6,094,862,424 , Schedule E - Part 2) and short-term investments ($ 1,135,370,070 , Schedule DA)	8,348,370,777		8,348,370,777	5,709,330,349
6.	Contract loans (including $ ..... premium notes)	146,735,953	978,925	145,757,028	152,680,860
7.	Derivatives (Schedule DB)	2,612,744,126		2,612,744,126	2,116,281,531
8.	Other invested assets (Schedule BA)	9,147,048,528	11,003,753	9,136,044,775	7,598,765,276
9.	Receivables for securities	116,364,634		116,364,634	73,768,248
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	648,531,324		648,531,324	726,764,185
12.	Subtotals, cash and invested assets (Lines 1 to 11)	135,002,647,822	11,982,678	134,990,665,144	95,703,942,763
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	996,583,802	1,366,600	995,217,201	599,251,806
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	5,888,469		5,888,469	6,175,613
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	287,855,285		287,855,285	234,650,830
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	13,629,108,032	656,642	13,628,451,390	7,625,284,237
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	796,131,443	421,016,757	375,114,686	110,681,608
19.	Guaranty funds receivable or on deposit	127,918		127,918	495,879
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	9,035,835		9,035,835	127,521,179
24.	Health care ($ .....) and other amounts receivable	30,052,621	15,124,849	14,927,771	344,899,935
25.	Aggregate write-ins for other than invested assets	14,067,866	14,067,866		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	150,771,499,090	464,215,392	150,307,283,698	104,752,903,849
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	51,673,167,019		51,673,167,019	40,846,726,231
28.	Total (Lines 26 and 27)	202,444,666,109	464,215,392	201,980,450,717	145,599,630,080
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	648,531,324		648,531,324	726,764,185
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	648,531,324		648,531,324	726,764,185
2501.	Miscellaneous Assets	14,067,866	14,067,866		
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	14,067,866	14,067,866		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 93,270,505,426 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 75,174,353,127 Modco Reserve)	93,270,505,426	63,376,057,437
2.	Aggregate reserve for accident and health contracts (including $ 806,785 Modco Reserve)	1,844,815	2,312,127
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 22,051,679,240 Modco Reserve)	22,129,931,953	18,498,699,074
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	342,175,366	337,672,303
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	13,064	18,356
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 14,447,090,401 ceded	14,447,090,401	8,315,490,609
	9.4 Interest maintenance reserve (IMR, Line 6)	168,053,250	184,929,029
10.	Commissions to agents due or accrued-life and annuity contracts $ 25,913,556 accident and health $ and deposit-type contract funds $	25,913,556	16,497,125
11.	Commissions and expense allowances payable on reinsurance assumed	7,382,476	3,051,680
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	22,527,909	18,484,142
13.	Transfers to Separate Accounts due or accrued (net) (including $ (547) accrued for expense allowances recognized in reserves, net of reinsured allowances)	5,831,625,548	3,391,683,045
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,528,680	1,974,602
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	50,668,597	21,606,612
15.2	Net deferred tax liability		
16.	Unearned investment income	18,620,969	8,701,702
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,989,145	2,650,626
18.	Amounts held for agents' account, including $ 6,292,957 agents' credit balances	6,292,957	3,111,150
19.	Remittances and items not allocated	594,090,654	326,710,586
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	2,637,816,304	1,746,597,076
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,218,093,529	1,247,874,689
	24.04 Payable to parent, subsidiaries and affiliates	44,759,577	47,234,642
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	788,675,150	769,982,293
	24.09 Payable for securities	109,808,455	31,587,313
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	6,721,123,866	5,212,042,483
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	148,445,531,648	103,564,968,701
27.	From Separate Accounts Statement	50,659,039,812	39,967,399,995
28.	Total liabilities (Lines 26 and 27)	199,104,571,460	143,532,368,695
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,654,377,537	3,090,453,196
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,788,498,280)	(1,033,191,811)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,014,127,207 in Separate Accounts Statement)	2,865,879,257	2,057,261,385
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,875,879,257	2,067,261,385
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	201,980,450,717	145,599,630,080
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	3,297,800,206	1,528,330,498
2502.	Repurchase Agreement Liability	2,347,935,350	3,216,199,100
2503.	Separate Account Derivative Liability	734,948,624	218,235,516
2598.	Summary of remaining write-ins for Line 25 from overflow page	340,439,686	249,277,369
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	6,721,123,866	5,212,042,483
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1 less Col. 8)	9,263,263,955	5,705,889,974
2.	Considerations for supplementary contracts with life contingencies	4,616,416	9,329,316
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	4,324,161,200	2,769,976,528
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	18,879,884	22,539,703
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	237,746,176	(48,169,660)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,765,226,095	1,228,334,491
7.	Reserve adjustments on reinsurance ceded	21,303,194,524	10,775,089,991
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,272,134	19,763,044
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	615,486	(31,283,659)
9.	Total (Lines 1 to 8.3)	36,940,975,870	20,451,469,728
10.	Death benefits	1,248,585	3,255,304
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	906,885,811	706,918,237
13.	Disability benefits and benefits under accident and health contracts	280,542	376,058
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,196,466,860	807,316,560
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	732,876,412	347,596,992
18.	Payments on supplementary contracts with life contingencies	7,898,147	7,899,988
19.	Increase in aggregate reserves for life and accident and health contracts	29,893,980,676	15,933,994,815
20.	Totals (Lines 10 to 19)	32,739,637,034	17,807,357,954
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,478,737,085	1,028,979,527
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	39,273,973	11,861,839
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	556,742,464	465,964,129
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	41,516,730	22,492,033
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,803,356,287	1,736,440,418
27.	Aggregate write-ins for deductions	72,961,981	(21,226,977)
28.	Totals (Lines 20 to 27)	36,732,225,555	21,051,868,923
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	208,750,315	(600,399,194)
30.	Dividends to policyholders and refunds to members	49	363
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	208,750,267	(600,399,557)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	369,756,599	123,846,286
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(161,006,333)	(724,245,843)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,431,950) (excluding taxes of $ (658,801) transferred to the IMR)	(48,327,905)	486,128,264
35.	Net income (Line 33 plus Line 34)	(209,334,237)	(238,117,579)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,067,261,385	1,278,851,700
37.	Net income (Line 35)	(209,334,237)	(238,117,579)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 178,648,888	756,713,592	(118,739,151)
39.	Change in net unrealized foreign exchange capital gain (loss)	(20,801,965)	(39,118,672)
40.	Change in net deferred income tax	622,101,616	88,470,947
41.	Change in nonadmitted assets	(188,420,833)	(133,963,768)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(891,219,228)	(432,642,837)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(115,397,821)	21,594,444
47.	Other changes in surplus in Separate Accounts Statement	(102,945,206)	70,865,505
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	1,563,924,342	1,399,148,022
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(555,567,979)	170,737,886
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(50,434,408)	174,889
54.	Net change in capital and surplus for the year (Lines 37 through 53)	808,617,872	788,409,685
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,875,879,257	2,067,261,385
	DETAILS OF WRITE-INS		
08.301.	COLI Income (Expense)	1,300,805	(33,395,055)
08.302.	Miscellaneous Income	(685,319)	2,111,396
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	615,486	(31,283,659)
2701.	Funds Withheld Adjustment - Ceded	65,971,158	63,483,441
2702.	Transfer to IMR - MVA Benefits	18,166,265	7,207,745
2703.	Transfer to IMR - Ceded	(13,683,813)	(93,274,665)
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,508,370	1,356,501
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	72,961,981	(21,226,977)
5301.	Correction of Prior Period Error	(50,391,929)	
5302.	Athene Re IV Tax Sharing Agreement	(42,479)	174,889
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(50,434,408)	174,889

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	9,268,226,931	5,715,644,707
2.	Net investment income	3,789,743,969	2,569,701,192
3.	Miscellaneous income	1,814,074,125	1,242,944,211
4.	Total (Lines 1 through 3)	14,872,045,025	9,528,290,110
5.	Benefit and loss related payments	(17,971,499,610)	(8,654,843,551)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(636,586,215)	760,341,386
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,049,878,037	1,508,232,648
8.	Dividends paid to policyholders	49	363
9.	Federal and foreign income taxes paid (recovered) net of $ 33,937,997 tax on capital gains (losses)	391,847,716	255,313,264
10.	Total (Lines 5 through 9)	(16,166,360,024)	(6,130,955,890)
11.	Net cash from operations (Line 4 minus Line 10)	31,038,405,049	15,659,246,001
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	10,369,472,939	9,634,631,546
	12.2 Stocks	97,076,782	167,033,803
	12.3 Mortgage loans	2,829,978,554	2,183,867,900
	12.4 Real estate		
	12.5 Other invested assets	1,146,228,553	1,438,666,199
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(26,953,909)	(24,013,567)
	12.7 Miscellaneous proceeds	151,945,716	100,703,374
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,567,748,635	13,500,889,255
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	27,632,965,631	19,855,809,057
	13.2 Stocks	958,434,258	260,315,113
	13.3 Mortgage loans	17,898,682,359	9,446,854,398
	13.4 Real estate		
	13.5 Other invested assets	2,059,254,167	3,303,780,679
	13.6 Miscellaneous applications	363,693,988	1,122,447,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	48,913,030,402	33,989,206,931
14.	Net increase/(decrease) in contract loans and premium notes	(6,855,616)	23,377,329
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(34,338,426,151)	(20,511,695,005)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	310,471,493	668,433,498
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,631,232,879	5,753,984,328
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	1,997,357,158	(850,910,186)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	5,939,061,530	5,571,507,639
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,639,040,428	719,058,635
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	5,709,330,349	4,990,271,715
	19.2 End of year (Line 18 plus Line 19.1)	8,348,370,777	5,709,330,349

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

20.0001. Capital contribution - non-cash (financing)	1,294,713,657	781,743,268
20.0002. Capital contribution - non-cash (investing)	(1,282,880,853)	(781,743,268)
20.0003. Capital contribution - non-cash (operating)	(11,832,804)	
20.0004. Capital contribution of stock compensation expense (financing)	47,603,217	23,853,573
20.0005. Capital contribution of stock compensation expense (investing)	(408,132)	(609,521)
20.0006. Capital contribution of stock compensation expense (operating)	(47,195,085)	(23,244,052)
20.0007. Security exchanges and asset in kind trades - bond proceeds (investing)	2,749,464,808	4,173,128,312
20.0008. Security exchanges and asset in kind trades - bonds acquired (investing)	(2,749,464,808)	(3,150,931,395)
20.0009. Reinsurance activity settled in bonds (operating)	237,914,167	86,129,425
20.0010. Reinsurance activity settled in bonds (investing)	(237,914,167)	(86,129,425)
20.0011. Interest capitalization (operating)	54,122,097	9,316,118
20.0012. Interest capitalization (investing)	(54,122,097)	(9,316,118)
20.0013. Asset transfer mortgages to other invested assets - proceeds (investing)	2,365,068	959,059

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

20.0014. Asset transfer mortgages to other invested assets - acquired (investing)	(2,365,068)	(959,059)
20.0015. Asset transfer bonds to other invested assets - proceeds (investing)	2,619,000	
20.0016. Asset transfer bonds to other invested assets - acquired (investing)	(2,619,000)	
20.0017. Asset Transfer Bonds to Mortgages - net investment income (operating)	(1,280,423)	
20.0018. Asset Transfer Bonds to Mortgages - proceeds (investing)	(139,493,842)	
20.0019. Asset Transfer Bonds to Mortgages - acquired (investing)	132,014,656	
20.0020. Asset Transfer Bonds to Mortgages - suspense (financing)	8,759,608	
20.0021. Security exchanges and asset in kind trades - other invested asset acquired (investing)	(7,922,954)	(5,673,883,419)
20.0022. Security exchanges and asset in kind trades - other invested asset proceeds (investing)	7,922,954	5,016,243,229
20.0023. Security exchanges and asset in kind trades - stocks acquired (investing)	(24,002,408)	(6,805,556)
20.0024. Security exchanges and asset in kind trades - stock proceeds (investing)	24,002,408	103,978,809
20.0025. Asset transfer mortgages to real estate - proceeds (investing)	74,200,000	147,084,500
20.0026. Asset transfer mortgages to real estate - acquired (investing)	(74,200,000)	(147,084,500)
20.0027. Security exchanges and asset in kind trades - mortgages acquired (investing)		(461,729,981)
20.0028. Asset transfer bonds to stocks - proceeds (investing)		183,160,090
20.0029. Asset transfer bonds to stocks - acquired (investing)		(183,160,090)
20.0030. Asset transfer stocks to bonds - proceeds (investing)		33,810,419
20.0031. Asset transfer stocks to bonds - acquired (investing)		(33,810,419)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	9,263,263,955	37,085	222,853	7,235,798,681	2,027,071,021	134,315			
2.	Considerations for supplementary contracts with life contingencies	4,616,416	XXX	XXX	4,616,416		XXX	XXX		XXX
3.	Net investment income	4,324,161,201	67,524,279	1,156,852	4,209,481,769	45,896,204	102,097			
4.	Amortization of Interest Maintenance Reserve (IMR)	18,879,883			18,392,154	487,730				
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	237,746,176			205,378,398	32,367,779		XXX		
6.	Commissions and expense allowances on reinsurance ceded	1,765,226,095	6,895,142	33,787	1,758,315,569	408,716	(427,118)	XXX		
7.	Reserve adjustments on reinsurance ceded	21,303,194,524	(4,529,118)	(1,412,711)	21,465,587,781	(156,221,492)	(229,936)	XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,272,134			2,272,050	21,000,084		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	615,486			601,424	14,062				
9.	Totals (Lines 1 to 8.3)	36,940,975,870	69,927,388	781	34,900,444,239	1,971,024,103	(420,642)			
10.	Death benefits	1,248,585	937,468	311,117			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	906,885,811	XXX	XXX	225,637,096	681,248,715	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	280,542	4,923	2,032			273,587	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	1,196,466,860	157,258	193,788	1,149,404,848	46,710,965	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	732,876,412	796		733,313,078	(437,462)		XXX		
18.	Payments on supplementary contracts with life contingencies	7,898,147			7,898,147		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	29,893,980,676	(3,037,453)	(1,124,611)	30,042,912,327	(144,302,275)	(467,312)	XXX		
20.	Totals (Lines 10 to 19)	32,739,637,034	(1,937,008)	(617,674)	32,159,165,497	583,219,943	(193,725)	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,478,737,085	1,327,613	39,855	1,476,895,334	464,542	9,741			XXX
22.	Commissions and expense allowances on reinsurance assumed	39,273,973	341,626		38,932,347			XXX		
23.	General insurance expenses and fraternal expenses	556,742,464	(206)		549,326,270	7,416,400				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	41,516,730	(162,521)	285,718	40,742,119	651,414				
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,803,356,287			453,264,094	1,350,092,193		XXX		
27.	Aggregate write-ins for deductions	72,961,981	65,971,458		7,599,485	(608,963)				
28.	Totals (Lines 20 to 27)	36,732,225,555	65,540,962	(292,101)	34,725,925,146	1,941,235,531	(183,984)			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	208,750,315	4,386,426	292,882	174,519,093	29,788,573	(236,659)			
30.	Dividends to policyholders and refunds to members	49	49					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	208,750,266	4,386,377	292,882	174,519,093	29,788,573	(236,659)			
32.	Federal income taxes incurred (excluding tax on capital gains)	369,756,599	5,296,302	375,703	349,180,935	14,938,694	(35,034)			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(161,006,333)	(909,925)	(82,821)	(174,661,842)	14,849,878	(201,624)			
34.	Policies/certificates in force end of year	1,529,751	94,935	142	849,168	584,714	792	XXX		
	DETAILS OF WRITE-INS									
08.301.	COLI Income	1,300,805			1,286,743	14,062				
08.302.	Miscellaneous Income	(685,319)			(685,319)					
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	615,486			601,424	14,062				
2701.	Funds Withheld Adjustment - Ceded	65,971,158	65,971,158							
2702.	Transfer to IMR - MVA Benefits	18,166,265			17,713,539	452,726				
2703.	Transfer to IMR - Ceded	(13,683,813)			(12,734,131)	(949,682)				
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,508,370	300		2,620,077	(112,007)				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	72,961,981	65,971,458		7,599,485	(608,963)				

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	37,085		253			36,832						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	67,524,279		65,612,924	70		1,911,285						
4.	Amortization of Interest Maintenance Reserve (IMR)												
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	6,895,142		4,742,397	175,014	1,710,586	267,145						
7.	Reserve adjustments on reinsurance ceded	(4,529,118)					(4,529,118)						
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income												
9.	Totals (Lines 1 to 8.3)	69,927,388		70,355,573	175,085	1,710,586	(2,313,855)						
10.	Death benefits	937,468		(3,487)			940,955						
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	4,923					4,923						
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	157,258		10,744			146,514						
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	796		796									
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	(3,037,453)					(3,037,453)						
20.	Totals (Lines 10 to 19)	(1,937,008)		8,053			(1,945,061)						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,327,613		584,171	55,264	233,122	455,056						XXX
22.	Commissions and expense allowances on reinsurance assumed	341,626		228,862	89,728		23,036						
23.	General insurance expenses	(206)		8,587	198	789	(9,780)						
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(162,521)		(160,367)	(37,626)	(195,591)	231,064						
25.	Increase in loading on deferred and uncollected premiums												
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	65,971,458		65,612,936	70		358,452						
28.	Totals (Lines 20 to 27)	65,540,962		66,282,243	107,634	38,319	(887,233)						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	4,386,426		4,073,331	67,451	1,672,267	(1,426,622)						
30.	Dividends to policyholders and refunds to members	49		36	12								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	4,386,377		4,073,294	67,438	1,672,267	(1,426,622)						
32.	Federal income taxes incurred (excluding tax on capital gains)	5,296,302		4,918,272	81,428	2,019,168	(1,722,566)						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(909,925)		(844,978)	(13,990)	(346,901)	295,943						
34.	Policies/certificates in force end of year	94,935		69,115	2,794	12,057	10,969						
	DETAILS OF WRITE-INS												
08.301.													
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)												
2701.	Funds Withheld Adjustment - Ceded	65,971,158		65,612,936	70		358,152						
2702.	Fines and Penalties	300					300						
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	65,971,458		65,612,936	70		358,452						

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	222,853			222,853					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	1,156,852			1,156,852					
4.	Amortization of Interest Maintenance Reserve (IMR)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	33,787		1,834	31,953					
7.	Reserve adjustments on reinsurance ceded	(1,412,711)			(1,412,711)					
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	781		1,834	(1,053)					
10.	Death benefits	311,117			311,117					
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,032			2,032					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	193,788			193,788					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds									
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(1,124,611)			(1,124,611)					
20.	Totals (Lines 10 to 19)	(617,674)			(617,674)					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	39,855			39,855					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses									
24.	Insurance taxes, licenses and fees, excluding federal income taxes	285,718			285,718					
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	(292,101)			(292,101)					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	292,882		1,834	291,048					
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	292,882		1,834	291,048					
32.	Federal income taxes incurred (excluding tax on capital gains)	375,703		2,352	373,351					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(82,821)		(518)	(82,303)					
34.	Policies/certificates in force end of year	142		18	124					
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	7,235,798,681	4,957,230,097	2,105,514,198	172,940,674		113,711	
2.	Considerations for supplementary contracts with life contingencies	4,616,416	XXX	XXX	XXX	XXX	4,616,416	XXX
3.	Net investment income	4,209,481,769	1,252,595,455	1,887,170,109	264,351		71,722,639	997,729,215
4.	Amortization of Interest Maintenance Reserve (IMR)	18,392,154	1,323,015	16,136,811	2,567		731,738	198,022
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	205,378,398	(102,489)		205,304,612			176,275
6.	Commissions and expense allowances on reinsurance ceded	1,758,315,569	841,445,465	906,808,747			279,417	9,781,940
7.	Reserve adjustments on reinsurance ceded	21,465,587,781	18,651,578,889	3,011,790,847	31,532		(97,962,868)	(99,850,620)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,272,050			2,272,050			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	601,424	369,100	673,678	(728,634)		19,266	268,014
9.	Totals (Lines 1 to 8.3)	34,900,444,239	25,704,439,531	7,928,094,390	380,087,152		(20,479,681)	908,302,848
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	225,637,096	51,462,890	152,894,579	2,194,288		19,085,339	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	1,149,404,848	249,687,078	891,765,749	7,955,117		(3,095)	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	733,313,078						733,313,078
18.	Payments on supplementary contracts with life contingencies	7,898,147					7,898,147	
19.	Increase in aggregate reserves for life and accident and health contracts	30,042,912,327	24,524,573,658	5,571,586,436	(32,998)		(53,214,769)	
20.	Totals (Lines 10 to 19)	32,159,165,497	24,825,723,626	6,616,246,764	10,116,407		(26,234,378)	733,313,078
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,476,895,334	598,761,731	878,027,873	53,478		13,413	38,839
22.	Commissions and expense allowances on reinsurance assumed	38,932,347	30,908,591	8,023,756				
23.	General insurance expenses	549,326,270	141,232,295	390,979,063	38,743		10,224,704	6,851,466
24.	Insurance taxes, licenses and fees, excluding federal income taxes	40,742,119	10,980,363	29,040,043	3,234		872,792	(154,313)
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	453,264,094			453,264,094			
27.	Aggregate write-ins for deductions	7,599,485	(6,649,922)	(5,762,871)	(3,540)		(1,001,271)	21,017,089
28.	Totals (Lines 20 to 27)	34,725,925,146	25,600,956,684	7,916,554,628	463,472,415		(16,124,739)	761,066,159
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	174,519,093	103,482,847	11,539,763	(83,385,264)		(4,354,942)	147,236,689
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	174,519,093	103,482,847	11,539,763	(83,385,264)		(4,354,942)	147,236,689
32.	Federal income taxes incurred (excluding tax on capital gains)	349,180,935	174,675,461	19,478,719	(86,152,683)		(7,350,991)	248,530,429
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(174,661,842)	(71,192,613)	(7,938,957)	2,767,419		2,996,049	(101,293,740)
34.	Policies/certificates in force end of year	849,168	255,645	573,101	132		12,168	8,122
	DETAILS OF WRITE-INS							
08.301.	COLI Income	1,286,743	336,477	662,914	71		19,266	268,014
08.302.	Miscellaneous Income	(685,319)	32,623	10,764	(728,705)			
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	601,424	369,100	673,678	(728,634)		19,266	268,014
2701.	Transfer to IMR - MVA Benefits	17,713,539	724,501	16,989,038				
2702.	Transfer to IMR - Ceded	(12,734,131)	(4,694,409)	(30,340,732)	(2,974)		(847,815)	23,151,799
2703.	Miscellaneous Expense	2,554,004	(2,680,230)	7,523,151	(566)		(153,468)	(2,134,882)
2798.	Summary of remaining write-ins for Line 27 from overflow page	66,073	216	65,673			12	172
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	7,599,485	(6,649,922)	(5,762,871)	(3,540)		(1,001,271)	21,017,089

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts	2,027,071,021	368,902	115,949			2,026,586,170	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	45,896,204	24,789,813	20,975,858				130,532
4.	Amortization of Interest Maintenance Reserve (IMR)	487,730	243,067	243,418				1,245
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	32,367,779					32,367,779	
6.	Commissions and expense allowances on reinsurance ceded	408,716	32,894	375,822				
7.	Reserve adjustments on reinsurance ceded	(156,221,492)	(73,861,095)	(81,909,618)				(450,779)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	21,000,084					21,000,084	
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	14,062	6,659	7,368				35
9.	Totals (Lines 1 to 8.3)	1,971,024,103	(48,419,759)	(60,191,203)			2,079,954,032	(318,967)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	681,248,715	3,874,043	9,481,763			667,892,909	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	46,710,965	11,578,766	35,132,199				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	(437,462)						(437,462)
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(144,302,275)	(56,975,167)	(87,327,109)				
20.	Totals (Lines 10 to 19)	583,219,943	(41,522,358)	(42,713,147)			667,892,909	(437,462)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	464,542	9,756	454,787				
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	7,416,400	3,569,702	3,827,433				19,266
24.	Insurance taxes, licenses and fees, excluding federal income taxes	651,414	307,311	342,441				1,663
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	1,350,092,193					1,350,092,193	
27.	Aggregate write-ins for deductions	(608,963)	(334,664)	(272,577)				(1,722)
28.	Totals (Lines 20 to 27)	1,941,235,531	(37,970,254)	(38,361,063)			2,017,985,103	(418,255)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	29,788,573	(10,449,505)	(21,830,140)			61,968,930	99,288
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	29,788,573	(10,449,505)	(21,830,140)			61,968,930	99,288
32.	Federal income taxes incurred (excluding tax on capital gains)	14,938,694	(2,222,109)	(4,642,224)			21,781,913	21,114
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	14,849,878	(8,227,397)	(17,187,916)			40,187,017	78,175
34.	Policies/certificates in force end of year	584,714	12,519	10,025			561,672	498
	DETAILS OF WRITE-INS							
08.301.	COLI Income	14,062	6,659	7,368				35
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,062	6,659	7,368				35
2701.	Transfer to IMR - Ceded	(949,682)	(281,625)	(666,615)				(1,442)
2702.	Transfer to IMR - MVA Benefits	452,726		452,726				
2703.	Miscellaneous Expense	(112,016)	(53,044)	(58,692)				(279)
2798.	Summary of remaining write-ins for Line 27 from overflow page	9	4	5				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(608,963)	(334,664)	(272,577)				(1,722)

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	134,315										134,315		
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	102,097										102,097		
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	(427,118)										(427,118)		
7.	Reserve adjustments on reinsurance ceded	(229,936)										(229,936)		
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	(420,642)										(420,642)		
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	273,587										273,587		
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(467,312)										(467,312)		
20.	Totals (Lines 10 to 19)	(193,725)										(193,725)		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	9,741										9,741		
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes													
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	(183,984)										(183,984)		
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(236,659)										(236,659)		
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(236,659)										(236,659)		
32.	Federal income taxes incurred (excluding tax on capital gains)	(35,034)										(35,034)		
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(201,624)										(201,624)		
34.	Policies/certificates in force end of year	792										792		
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	33,136,913					33,136,913						
2. Tabular net premiums or considerations	36,832					36,832						
3. Present value of disability claims incurred												
4. Tabular interest	2,807,440					2,807,440						
5. Tabular less actual reserve released	(4,794,257)					(4,794,257)						
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)												
8. Totals (Lines 1 to 7)	31,186,928					31,186,928						
9. Tabular cost												
10. Reserves released by death	940,955					940,955						
11. Reserves released by other terminations (net)	146,514					146,514						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	1,087,468					1,087,468						
15. Reserve December 31 of current year	30,099,460					30,099,460						
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	28,188,187					28,188,187						
17. Amount Available for Policy Loans Based upon Line 16 CSV	28,188,187					28,188,187						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]
(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	24,113,325			24,113,325					
2.	Tabular net premiums or considerations									
3.	Present value of disability claims incurred									
4.	Tabular interest	2,093,824			2,093,824					
5.	Tabular less actual reserve released	(3,218,434)			(3,218,434)					
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	22,988,715			22,988,715					
9.	Tabular cost									
10.	Reserves released by death									
11.	Reserves released by other terminations (net)									
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)									
15.	Reserve December 31 of current year	22,988,715			22,988,715					
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	20,841,804			20,841,804					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	20,841,804			20,841,804					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	62,183,579,061	13,237,856,453	47,453,598,791	5,398,119		1,486,725,698	
2.	Tabular net premiums or considerations	33,636,873,715	23,743,891,666	9,877,829,928			15,152,121	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	2,995,751,778	965,028,968	1,951,131,187	17,787		79,573,836	
5.	Tabular less actual reserve released	168,569,962	1,321,402,865	(1,034,073,041)	10,098,620		(128,858,482)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	98,984,774,516	39,268,179,951	58,248,486,865	15,514,527		1,452,593,173	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	5,715,216,156	1,248,435,389	4,458,828,746	7,955,117		(3,095)	
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,043,066,972	257,314,452	764,472,893	2,194,288		19,085,339	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	6,758,283,128	1,505,749,841	5,223,301,639	10,149,405		19,082,244	
15.	Reserve December 31 of current year	92,226,491,388	37,762,430,110	53,025,185,227	5,365,122		1,433,510,930	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	83,690,740,875	34,724,878,923	48,960,833,368	5,028,584			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	147,874,459	146,314,036	1,560,423				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,135,228,138	533,154,740	602,073,398				
2.	Tabular net premiums or considerations	4,815,120	3,019,906	1,795,214				
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	51,061,487	27,444,789	23,616,698				
5.	Tabular less actual reserve released	100,154,973	(10,175,816)	110,330,789				
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	1,291,259,718	553,443,619	737,816,099				
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	233,554,827	57,893,831	175,660,995				
12.	Annuity, supplementary contract and disability payments involving life contingencies	66,779,028	19,370,214	47,408,815				
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	300,333,855	77,264,045	223,069,810				
15.	Reserve December 31 of current year	990,925,863	476,179,574	514,746,289				
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	965,192,086	464,865,619	500,326,467				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	98,301,629	98,301,629					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 47,318,424	61,807,886
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,713,094,954	2,887,630,089
1.3	Bonds of affiliates	(a) 563,927,280	623,747,100
2.1	Preferred stocks (unaffiliated)	(b) 53,716,891	53,909,331
2.11	Preferred stocks of affiliates	(b) 2,756,913	2,756,913
2.2	Common stocks (unaffiliated)	21,690,259	21,690,259
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 1,539,121,058	1,684,532,361
4.	Real estate	(d) 33,871,058	33,871,058
5	Contract loans	17,972,123	7,674,864
6	Cash, cash equivalents and short-term investments	(e) 456,472,200	496,195,371
7	Derivative instruments	(f) (857,775,418)	(916,833,315)
8.	Other invested assets	18,949,991	40,179,944
9.	Aggregate write-ins for investment income	40,399	40,399
10.	Total gross investment income	4,611,156,132	4,997,202,262
11.	Investment expenses		(g) 351,004,633
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 23,324,525
13.	Interest expense		(h) 188,826,313
14.	Depreciation on real estate and other invested assets		(i) 3,825,845
15.	Aggregate write-ins for deductions from investment income		106,059,745
16.	Total deductions (Lines 11 through 15)		673,041,061
17.	Net investment income (Line 10 minus Line 16)		4,324,161,200
	DETAILS OF WRITE-INS		
0901.	Other Income	40,399	40,399
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	40,399	40,399
1501.	Other Expense		106,059,745
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		106,059,745

(a) Includes $ 233,317,816 accrual of discount less $ 132,588,164 amortization of premium and less $ 156,356,920 paid for accrued interest on purchases.

(b) Includes $ 4,075,077 accrual of discount less $ 37,368 amortization of premium and less $ 1,118,352 paid for accrued dividends on purchases.

(c) Includes $ 53,164,492 accrual of discount less $ 21,794,385 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 3,825,845 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(23,450)	(5,079,534)	(5,102,984)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(48,166,777)	(75,502,475)	(123,669,252)	(15,791,301)	227,004,093
1.3	Bonds of affiliates	60,491	4,887,766	4,948,257		24,427,708
2.1	Preferred stocks (unaffiliated)	(8,872,442)	(11,367,553)	(20,239,995)	24,702,722	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	37,489,311	(2,849,804)	34,639,507	(47,848,699)	3,385,711
2.21	Common stocks of affiliates				13,548,844	
3.	Mortgage loans	(17,252,874)	(10,818,025)	(28,070,898)	(10,934,429)	140,511,423
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(7,944,701)	(20,057,305)	(28,002,006)	(1,526)	701,427
7.	Derivative instruments	40,328,850	51,704,652	92,033,502	323,335,918	(258,697,285)
8.	Other invested assets	18,551,244	474,010	19,025,254	648,350,985	5,948,024
9.	Aggregate write-ins for capital gains (losses)	(4,508,286)	6,049,898	1,541,612	(35)	(164,083,066)
10.	Total capital gains (losses)	9,661,366	(62,558,369)	(52,897,003)	935,362,480	(20,801,965)
	DETAILS OF WRITE-INS					
0901.	Foreign currency translation adj - reserve liability					(164,083,066)
0902.	Other Gains/(Losses)	(4,508,286)	6,049,898	1,541,612	(35)	
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(4,508,286)	6,049,898	1,541,612	(35)	(164,083,066)

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected								
2.	Deferred and accrued								
3.	Deferred , accrued and uncollected:								
	3.1 Direct								
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded								
	3.4 Net (Line 1 + Line 2)								
4.	Advance								
5.	Line 3.4 - Line 4								
6.	Collected during year:								
	6.1 Direct	21,269,972,241			21,269,919,004	41,706	11,532		
	6.2 Reinsurance assumed	1,348,316,791			1,348,316,791				
	6.3 Reinsurance ceded	18,093,821,550			18,093,780,113	33,364	8,072		
	6.4 Net	4,524,467,482			4,524,455,682	8,341	3,460		
7.	Line 5 + Line 6.4	4,524,467,482			4,524,455,682	8,341	3,460		
8.	Prior year (uncollected + deferred and accrued - advance)								
9.	First year premiums and considerations:								
	9.1 Direct	21,269,972,241			21,269,919,004	41,706	11,532		
	9.2 Reinsurance assumed	1,348,316,791			1,348,316,791				
	9.3 Reinsurance ceded	18,093,821,550			18,093,780,113	33,364	8,072		
	9.4 Net (Line 7 - Line 8)	4,524,467,482			4,524,455,682	8,341	3,460		
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	24,171,293,105	19,464,956		14,018,897,299	10,132,930,850			
	10.2 Reinsurance assumed	933,689	933,689						
	10.3 Reinsurance ceded	19,436,228,938	20,398,645		11,309,485,613	8,106,344,680			
	10.4 Net	4,735,997,856			2,709,411,686	2,026,586,170			
	RENEWAL								
11.	Uncollected								
12.	Deferred and accrued	4,190,005	4,190,005						
13.	Deferred, accrued and uncollected:								
	13.1 Direct	12,786,544	12,786,058	487					
	13.2 Reinsurance assumed	5,046,322	5,046,322						
	13.3 Reinsurance ceded	13,642,862	13,642,375	487					
	13.4 Net (Line 11 + Line 12)	4,190,005	4,190,005						
14.	Advance								
15.	Line 13.4 - Line 14	4,190,005	4,190,005						
16.	Collected during year:								
	16.1 Direct	79,518,199	65,654,039	1,205,154	9,640,526	2,382,551	635,929		
	16.2 Reinsurance assumed	6,624,087	6,624,087						
	16.3 Reinsurance ceded	82,997,108	71,894,480	982,301	7,709,213	1,906,040	505,073		
	16.4 Net	3,145,177	383,645	222,853	1,931,313	476,510	130,855		
17.	Line 15 + Line 16.4	7,335,182	4,573,650	222,853	1,931,313	476,510	130,855		
18.	Prior year (uncollected + deferred and accrued - advance)	4,536,565	4,536,565						
19.	Renewal premiums and considerations:								
	19.1 Direct	79,408,466	65,544,220	1,205,241	9,640,526	2,382,551	635,929		
	19.2 Reinsurance assumed	7,021,348	7,021,348						
	19.3 Reinsurance ceded	83,631,197	72,528,483	982,388	7,709,213	1,906,040	505,073		
	19.4 Net (Line 17 - Line 18)	2,798,617	37,085	222,853	1,931,313	476,510	130,855		
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	45,520,673,812	85,009,176	1,205,241	35,298,456,829	10,135,355,106	647,461		
	20.2 Reinsurance assumed	1,356,271,829	7,955,037		1,348,316,791				
	20.3 Reinsurance ceded	37,613,681,685	92,927,128	982,388	29,410,974,939	8,108,284,085	513,146		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	9,263,263,955	37,085	222,853	7,235,798,681	2,027,071,021	134,315		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums	49	49						
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	1,028,559,709	46,354		1,028,811,545	128,929	(427,118)		
	23.2 Reinsurance assumed	8,216,854			8,216,854				
	23.3 Net ceded less assumed	1,020,342,855	46,354		1,020,594,691	128,929	(427,118)		
24.	Single:								
	24.1 Reinsurance ceded	620,522,483			620,522,483				
	24.2 Reinsurance assumed								
	24.3 Net ceded less assumed	620,522,483			620,522,483				
25.	Renewal:								
	25.1 Reinsurance ceded	116,143,902	6,848,788	33,787	108,981,541	279,787			
	25.2 Reinsurance assumed	31,057,119	341,626		30,715,493				
	25.3 Net ceded less assumed	85,086,783	6,507,162	33,787	78,266,048	279,787			
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	1,765,226,095	6,895,142	33,787	1,758,315,569	408,716	(427,118)		
	26.2 Reinsurance assumed (Page 6, Line 22)	39,273,973	341,626		38,932,347				
	26.3 Net ceded less assumed	1,725,952,121	6,553,516	33,787	1,719,383,222	408,716	(427,118)		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	656,813,829	46,623	91	656,767,115				
28.	Single	775,817,550			775,817,550				
29.	Renewal	46,105,706	1,280,990	39,764	44,310,669	464,542	9,741		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	1,478,737,085	1,327,613	39,855	1,476,895,334	464,542	9,741		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	16,449,271				4,497,238		20,946,510
2.	Salaries and wages	251,547,832				270,442,956		521,990,788
3.11	Contributions for benefit plans for employees	25,009,383				634,684		25,644,067
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans	48,612,180						48,612,180
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	4,670,095				4,490,261		9,160,355
3.32	Other agent welfare							
4.1	Legal fees and expenses	15,328,915				6,923,758		22,252,673
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	26,521,137				7,157,102		33,678,238
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	7,090,159				1,337,571		8,427,730
5.2	Advertising	5,346,095				211,133		5,557,227
5.3	Postage, express, telegraph and telephone	5,541,678				41,407		5,583,085
5.4	Printing and stationery	1,877,304				52,502		1,929,806
5.5	Cost or depreciation of furniture and equipment	680,236				516,481		1,196,717
5.6	Rental of equipment	592,958				24,130		617,088
5.7	Cost or depreciation of EDP equipment and software	44,753,571				5,307,587		50,061,158
6.1	Books and periodicals	1,531,308				1,337,961		2,869,269
6.2	Bureau and association fees	2,994,196						2,994,196
6.3	Insurance, except on real estate	1,331,430				919,676		2,251,106
6.4	Miscellaneous losses	308,871						308,871
6.5	Collection and bank service charges	732,052				27,208,496		27,940,548
6.6	Sundry general expenses	21,567,036				5,355,157		26,922,193
6.7	Group service and administration fees	13,319,743						13,319,743
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	2,653,064						2,653,064
7.2	Agents' balances charged off (less $ 54,716 recovered)	(37,431)						(37,431)
7.3	Agency conferences other than local meetings	9,545,922						9,545,922
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses					14,546,533		14,546,533
9.2	Investment expenses not included elsewhere							
9.3	Aggregate write-ins for expenses	48,775,460						48,775,460
10.	General expenses incurred	556,742,464				351,004,633	(b)	(a) 907,747,097
11.	General expenses unpaid Dec. 31, prior year	18,484,142						18,484,142
12.	General expenses unpaid Dec. 31, current year	22,527,909						22,527,909
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	552,698,697				351,004,633		903,703,330
	DETAILS OF WRITE-INS							
09.301.	Index License Fees	48,387,891						48,387,891
09.302.	Underwriting Fees	387,569						387,569
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	48,775,460						48,775,460

(a) Includes management fees of $ 661,471,382 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	2,196,780			23,324,525		25,521,305
2.	State insurance department licenses and fees	7,054,504					7,054,504
3.	State taxes on premiums	8,155,070					8,155,070
4.	Other state taxes, including $ for employee benefits						
5.	U.S. Social Security taxes	13,104,880					13,104,880
6.	All other taxes	11,005,495					11,005,495
7.	Taxes, licenses and fees incurred	41,516,730			23,324,525		64,841,255
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	1,974,602					1,974,602
9.	Taxes, licenses and fees unpaid Dec. 31, current year	4,528,680					4,528,680
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	38,962,652			23,324,525		62,287,177

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	49	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	49	
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	49	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	49	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 1941 CSO 2.00% NLP 1946-1965	13,384		13,384		
0100002. 1941 CSO 2.25% CRVM 1948-1963	3,122,202		3,122,202		
0100003. 1941 CSO 2.25% NLP 1948-1965	8,873,633		8,873,633		
0100004. 1941 CSO 2.50% CRVM 1948-1965	4,975,995		4,975,995		
0100005. 1941 CSO 2.50% NLP 1948-1965	8,375,441		8,375,441		
0100006. 1941 CSO 3.00% CRVM 1959-1965	119,327		119,327		
0100007. 1941 CSO 3.00% NJ 1958-1965	8,076		8,076		
0100008. 1958 CET 3.00% CRVM	14,740		14,740		
0100009. 1958 CET 3.00% NLP	50,077		50,077		
0100010. 1958 CET 3.50% NLP	32,583		32,583		
0100011. 1958 CET 4.50% CRVM	6,398		6,398		
0100012. 1958 CET 4.50% NLP	7,654		7,654		
0100013. 1958 CET 5.50% NLP	1,934		1,934		
0100014. 1958 CET 7.50% NLP	37,723		37,723		
0100015. 1958 CSO 2.50% CRVM 1963-1984	11,528,181		11,528,181		
0100016. 1958 CSO 2.50% MOD 1964-1981	570,994		570,994		
0100017. 1958 CSO 2.50% NLP 1963-1984	15,974,701		15,974,701		
0100018. 1958 CSO 3.00% CRVM 1963-1985	2,371,185		2,371,185		
0100019. 1958 CSO 3.00% MOD 1965-1980	15,094,379		15,094,379		
0100020. 1958 CSO 3.00% NLP 1963-1984	16,245,830		16,245,830		
0100021. 1958 CSO 3.50% CRVM 1963-1988	3,998,435		3,998,435		
0100022. 1958 CSO 3.50% MOD 1963-1988	20,410,304		20,410,304		
0100023. 1958 CSO 3.50% NLP 1963-1988	17,637,964		17,637,964		
0100024. 1958 CSO 4.00% CRVM 1977-1988	25,580,335		25,580,335		
0100025. 1958 CSO 4.00% MOD 1978-1988	26,045,106		26,045,106		
0100026. 1958 CSO 4.00% NLP 1978-1988	25,734,346		25,734,346		
0100027. 1958 CSO 4.50% CRVM 1979-1989	102,464,282		102,464,282		
0100028. 1958 CSO 4.50% MOD 1982-1988	16,760,455		16,760,455		
0100029. 1958 CSO 4.50% NLP 1980-1989	99,832,041		99,832,041		
0100030. 1958 CSO 5.50% CRVM	479,542		479,542		
0100031. 1958 CSO 5.50% NLP 1982-1985	91,935		91,935		
0100032. 1958 CSO 6.00% CRVM	13,828,716		13,828,716		
0100033. 1980 CET (4.00%-6.00%) CRVM	3,652		3,652		
0100034. 1980 CSO 3.50% NLP	5,468		5,468		
0100035. 1980 CSO 4.00% CRVM 1984-2009	216,991,107		216,796,007		195,099
0100036. 1980 CSO 4.00% MOD 1985-2009	68,764,711		68,764,711		
0100037. 1980 CSO 4.00% NLP 1984-2009	75,265,030		75,265,030		
0100038. 1980 CSO 4.50% CRVM 1985-2005	500,849,644		476,514,477		24,335,167
0100039. 1980 CSO 4.50% MOD 1992-1998	11,270,878		11,270,878		
0100040. 1980 CSO 4.50% NLP 1985-2005	194,250,808		194,250,808		
0100041. 1980 CSO 5.00% CRVM 1987-1994	94,279,065		94,279,065		
0100042. 1980 CSO 5.00% NLP 1987-1994	98,550,435		98,550,435		
0100043. 1980 CSO 5.50% CRVM 1987-1992	273,503,441		273,503,441		
0100044. 1980 CSO 5.50% NLP 1987-1992	110,754,557		110,754,557		
0100045. 1980 CSO 6.00% CRVM 1983-1986	24,443,572		24,443,572		
0100046. 1980 CSO 6.00% NLP 1983-1986	19,387,675		19,387,675		
0100047. 1980 CSO JOINT 4.00% CRVM 1997-2009	3,841,747		3,841,747		
0100048. 1980 CSO JOINT 4.50% CRVM 1995-2005	51,414,250		51,414,250		
0100049. 1980 CSO JOINT 4.50% NLP 1995-2005	10,449,899		10,449,899		
0100050. 1980 CSO JOINT 5.00% CRVM 1993-1994	13,688,234		13,688,234		
0100051. 1980 CSO JOINT 5.00% NLP 1989-1992	7,885,313		7,885,313		
0100052. 1980 CSO JOINT 5.50% CRVM 1989-1992	33,002,749		33,002,749		
0100053. 1980 CSO JOINT 5.50% NLP 1989-1992	17,807,632		17,807,632		
0100054. 1980 CSO S&U 4.00% CRVM 2006-2009	81,903		81,903		
0100055. 1980 CSO S&U 4.50% CRVM 1995-2005	1,150,076		1,150,076		
0100056. 1980 CSO S&U 4.50% NLP	3,438		3,438		
0100057. 2001 CSO 4.00% CRVM 2006-NB	560,590,651		560,590,651		
0100058. 2001 CSO 4.00% NLP 2006-NB	288		288		
0100059. 2001 CSO 4.50% CRVM 2005-2006	365,918		365,918		
0100060. 2001 CSO 3.50% CRVM 2013-NB	30,997,063		30,997,063		
0100061. 2001 CSO 3.50% NLP 2013-NB	8		8		
0100062. AE 3.00% ILL STD 1918-1947	31,326		31,326		
0100063. AE 3.00% NLP 1918-1947	2,660,058		2,660,058		
0100064. AE 3.50% ILL STD 1905-1947	1,000		1,000		
0100065. AE 3.50% NLP 1905-1942	151,872		151,872		
0100066. FRONT END LOAD UL: RESERVE=FUND VALUE	6,791,118		6,791,118		
0199997. Totals (Gross)	2,869,522,481		2,844,992,215		24,530,266
0199998. Reinsurance ceded	2,818,157,677		2,815,757,394		2,400,283
0199999. Life Insurance: Totals (Net)	51,364,804		29,234,821		22,129,983
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 71IAM 11.00% IMM 1985	11,227	XXX	11,227	XXX	
0200002. 71IAM 4.50% CARVM DEF 1978-1982	601,017	XXX	601,017	XXX	
0200003. 71IAM 6.00% CARVM DEF 1973-1982	10,499,941	XXX	10,499,941	XXX	
0200004. 71IAM 8.00% CARVM DEF 1983	414,542	XXX	414,542	XXX	
0200005. 71IAM 8.25% CARVM DEF 1984, 1985	107,492	XXX	107,492	XXX	
0200006. 83IAM 5.25% CARVM DEF 1998	75,216,797	XXX	17,875,117	XXX	57,341,680
0200007. 83IAM 5.50% CARVM DEF 1994, 1996, 1997	131,014,777	XXX	84,244,520	XXX	46,770,257
0200008. 83IAM 5.75% CARVM DEF 1993, 1998	27,610,195	XXX	23,636,229	XXX	3,973,966
0200009. 83IAM 6.00% CARVM DEF 1995-1997	70,611,182	XXX	55,057,584	XXX	15,553,597
0200010. 83IAM 6.25% CARVM DEF 1987, 1992	35,676,673	XXX	32,371,673	XXX	3,305,000
0200011. 83IAM 6.50% CARVM DEF 1989, 1990	63,832,137	XXX	60,252,293	XXX	3,579,845
0200012. 83IAM 6.50% IMM 1994	270,826	XXX	270,826	XXX	
0200013. 83IAM 6.75% CARVM DEF 1986, 1988, 1991	72,568,070	XXX	65,766,916	XXX	6,801,153
0200014. 83IAM 6.75% IMM 1996, 1997	339,716	XXX	339,716	XXX	
0200015. 83IAM 7.00% IMM 1993	24,540	XXX	24,540	XXX	
0200016. 83IAM 7.25% IMM 1995	275,481	XXX	275,481	XXX	
0200017. 83IAM 7.75% IMM 1992	192,949	XXX	192,949	XXX	
0200018. 83IAM 8.00% CARVM DEF 1984, 1985	21,554,492	XXX	14,387,542	XXX	7,166,951
0200019. 83IAM 8.00% IMM 1987	44,651	XXX	44,651	XXX	
0200020. 83IAM 8.25% CARVM DEF 1983	4,432,427	XXX	3,361,612	XXX	1,070,814

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200021. 83IAM 8.25% IMM 1990, 1991	220,890	XXX	220,890	XXX	
0200022. 83IAM 8.75% IMM 1988, 1989	74,463	XXX	74,463	XXX	
0200023. 83IAM 9.25% IMM 1986	60,346	XXX	60,346	XXX	
0200024. A2000 3.75% CARVM DEF 2012, 2013, 2015	3,278,250,582	XXX	3,252,029,029	XXX	26,221,552
0200025. A2000 4.00% CARVM DEF 2012, 2014	3,548,932,959	XXX	3,452,446,841	XXX	96,486,118
0200026. A2000 4.00% IMM 2013, 2015	3,701,161	XXX	3,701,161	XXX	
0200027. A2000 4.25% CARVM DEF 2011	247,583,657	XXX	247,583,657	XXX	
0200028. A2000 4.25% IMM 2012	1,374,923	XXX	1,374,923	XXX	
0200029. A2000 4.50% CARVM DEF 2005, 2006, 2010, 2011	2,941,492,299	XXX	2,932,592,390	XXX	8,899,909
0200030. A2000 4.50% IMM 2014	398,649	XXX	398,649	XXX	
0200031. A2000 4.75% CARVM DEF 2004-2008, 2010	3,242,009,463	XXX	3,091,258,096	XXX	150,751,366
0200032. A2000 5.00% CARVM DEF 2003, 2004, 2007-2009	2,584,082,182	XXX	2,391,536,805	XXX	192,545,377
0200033. A2000 5.00% IMM 2011	2,496,487	XXX	2,496,487	XXX	
0200034. A2000 5.25% CARVM DEF 1999	94,301,392	XXX	40,405,649	XXX	53,895,743
0200035. A2000 5.25% IMM 2005, 2006, 2010	377,675,244	XXX	377,675,244	XXX	
0200036. A2000 5.50% CARVM DEF 1999, 2001-2003, 2009	2,062,172,612	XXX	1,861,811,113	XXX	200,361,499
0200037. A2000 5.50% IMM 2004, 2007, 2008	729,839,707	XXX	729,839,707	XXX	
0200038. A2000 5.75% CARVM DEF 2000	89,713,931	XXX	54,703,427	XXX	35,010,504
0200039. A2000 5.75% IMM 1978 - 2003, 2009	832,620,386	XXX	832,620,386	XXX	
0200040. A2000 6.00% CARVM DEF 2001, 2002	81,336,734	XXX	8,144,533	XXX	73,192,201
0200041. A2000 6.00% IMM 2003, 2009	49,254,492	XXX	49,254,492	XXX	
0200042. A2000 6.25% CARVM DEF 2000	8,036,373	XXX	38,042	XXX	7,998,330
0200043. A2000 6.25% IMM 1998, 1999	82,805	XXX	82,805	XXX	
0200044. A2000 6.50% IMM 2002	35,629,816	XXX	35,629,816	XXX	
0200045. A2000 6.75% IMM 2001	2,089,637	XXX	2,089,637	XXX	
0200046. A2000 7.00% IMM 2000	18,922	XXX	18,922	XXX	
0200047. 2012 IAR 1.50% IMM 2021	6,237	XXX	6,237	XXX	
0200048. 2012 IAR 1.75% IMM 2020	245,872	XXX	245,872	XXX	
0200049. 2012 IAR 2.00% IMM 2021, 2022	2,237,092	XXX	2,237,092	XXX	
0200050. 2012 IAR 2.25% IMM 2020, 2021	1,395,692	XXX	1,395,692	XXX	
0200051. 2012 IAR 2.50% IMM 2020-2022	557,189	XXX	557,189	XXX	
0200052. 2012 IAR 2.75% IMM 2019, 2020, 2021	2,181,481	XXX	2,181,481	XXX	
0200053. 2012 IAR 3.00% IMM 2018-2020, 2022	970,699	XXX	970,699	XXX	
0200054. 2012 IAR 3.00% CARVM DEF 2021	6,835,301,133	XXX	6,835,301,133	XXX	
0200055. 2012 IAR 3.25% IMM 2018, 2019	392,403	XXX	392,403	XXX	
0200056. 2012 IAR 3.25% CARVM DEF 2020, 2022	25,416,496,569	XXX	25,416,496,569	XXX	
0200057. 2012 IAR 3.50% CARVM DEF 2017-2018	721,160,022	XXX	721,160,022	XXX	
0200058. 2012 IAR 3.50% IMM 2018, 2019	381,992	XXX	381,992	XXX	
0200059. 2012 IAR 3.75% CARVM DEF 2016-2019	14,053,286,725	XXX	14,053,286,725	XXX	
0200060. 2012 IAR 3.75% IMM 2017-2019, 2022	1,630,629	XXX	1,630,629	XXX	
0200061. 2012 IAR 4.00% CARVM DEF 2016	3,336,102,927	XXX	3,336,102,927	XXX	
0200062. 2012 IAR 4.00% IMM 2016, 2018, 2019, 2022	2,062,084	XXX	2,062,084	XXX	
0200063. 2012 IAR 4.25% IMM 2019	400,969	XXX	400,969	XXX	
0200064. 2012 IAR 4.25% CARVM DEF 2023	6,200,902,185	XXX	6,200,902,185	XXX	
0200065. 2012 IAR 4.50% CARVM DEF 2023	30,011,524,739	XXX	30,011,524,739	XXX	
0200066. 2012 IAR 4.50% IMM 2023	148,526	XXX	148,526	XXX	
0200067. 2012 IAR 5.00% IMM 2023	160,902	XXX	160,902	XXX	
0200068. 2021, 2022 VM21	336,470	XXX	336,470	XXX	
0299997. Totals (Gross)	107,316,631,782	XXX	106,325,705,918	XXX	990,925,863
0299998. Reinsurance ceded	14,347,033,533	XXX	14,347,033,533	XXX	
0299999. Annuities: Totals (Net)	92,969,598,249	XXX	91,978,672,386	XXX	990,925,863
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 71IAM 6.00% IMM 1975, 1976, 1977, 1978, 1979	17,599		17,599		
0300002. 71IAM 7.50% IMM 1980, 1982	1,088		1,088		
0300003. 83IAM 6.50% IMM 1994	213,411		213,411		
0300004. 83IAM 6.75% IMM 1996, 1997	687,450		687,450		
0300005. 83IAM 7.00% IMM 1993	132,431		132,431		
0300006. 83IAM 7.25% IMM 1995	348,296		348,296		
0300007. 83IAM 7.75% IMM 1992	250,355		250,355		
0300008. 83IAM 8.00% IMM 1987	42,372		42,372		
0300009. 83IAM 8.25% IMM 1990, 1991	163,370		163,370		
0300010. 83IAM 8.75% IMM 1988, 1989	297,608		297,608		
0300011. 83IAM 9.25% IMM 1986	13,811		13,811		
0300012. A-1949 projection c 3.50% IMM	8,793		8,793		
0300013. A2000 4.00% IMM 2013, 2015	19,685,909		19,685,909		
0300014. A2000 4.25% IMM 2012	5,713,787		5,713,787		
0300015. A2000 4.50% IMM 2014	5,108,080		5,108,080		
0300016. A2000 5.00% IMM 2011	6,737,835		6,737,835		
0300017. A2000 5.25% IMM 2005, 2006, 2010	26,083,508		26,083,508		
0300018. A2000 5.50% IMM 2004, 2007, 2008	33,911,253		33,911,253		
0300019. A2000 5.75% IMM 1978 - 2003, 2009	17,677,613		17,677,613		
0300020. A2000 6.00% IMM 2003, 2009	248,259		248,259		
0300021. A2000 6.25% IMM 1998, 1999	644,065		644,065		
0300022. A2000 6.50% IMM 2002	177,371		177,371		
0300023. A2000 6.75% IMM 2001	283,211		283,211		
0300024. A2000 7.00% IMM 2000	345,326		345,326		
0300025. 2012 IAR 1.00% IMM 2020, 2021	577,630		577,630		
0300026. 2012 IAR 1.25% IMM 2021, 2022	324,097		324,097		
0300027. 2012 IAR 1.50% IMM 2020, 2021	1,399,181		1,399,181		
0300028. 2012 IAR 1.75% IMM 2020-2022	1,833,418		1,833,418		
0300029. 2012 IAR 2.00% IMM 2020-2022	3,314,325		3,314,325		
0300030. 2012 IAR 2.25% IMM 2018-2021	12,824,321		12,824,321		
0300031. 2012 IAR 2.50% IMM 2019-2022	8,902,182		8,902,182		
0300032. 2012 IAR 2.75% IMM 2018-2022	18,746,286		18,746,286		
0300033. 2012 IAR 3.00% IMM 2018-2020, 2022	16,237,915		16,237,915		
0300034. 2012 IAR 3.25% IMM 2018, 2019	10,618,371		10,618,371		
0300035. 2012 IAR 3.50% IMM 2018, 2019, 2021-2023	4,910,175		4,910,175		
0300036. 2012 IAR 3.75% IMM 2017-2019, 2022	16,464,221		16,464,221		
0300037. 2012 IAR 4.00% IMM 2016, 2018, 2019, 2022	16,444,720		16,444,720		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300038. 2012 IAR 4.25% IMM 2019, 2022	3,643,695		3,643,695		
0300039. 2012 IAR 4.50% IMM 2023	4,740,648		4,740,648		
0300040. 2012 IAR 4.75% IMM 2023	1,784,840		1,784,840		
0300041. 2012 IAR 5.00% IMM 2023	6,280,026		6,280,026		
0399997. Totals (Gross)	247,838,848		247,838,848		
0399998. Reinsurance ceded	19,845		19,845		
0399999. SCWLC: Totals (Net)	247,819,003		247,819,003		
ACCIDENTAL DEATH BENEFITS:					
0400001. 1926-33 Inter-Co DI - 1941 CSO 2.50%	3,987		3,987		
0400002. 1959 ADB - 1958 CSO 2.50%	60,767		60,767		
0400003. 1959 ADB - 1958 CSO 3.00%	3,347		3,347		
0400004. 1959 ADB - 1958 CSO 3.50%	57,474		57,474		
0400005. 1959 ADB - 1958 CSO 4.50%	2,307		2,307		
0400006. 1959 ADB - 1980 CSO 5.50%	3,308		3,292		16
0400007. 1959 ADB - 2001 CSO 4.00%	1,511		1,511		
0499997. Totals (Gross)	132,700		132,684		16
0499998. Reinsurance ceded	131,686		131,686		
0499999. Accidental Death Benefits: Totals (Net)	1,014		998		16
DISABILITY-ACTIVE LIVES:					
0500001. 1952 Disability - 1941 CSO 3.00%	5,676		5,676		
0500002. 1952 Disability - 1958 CSO 2.50%	2,798,007		2,798,007		
0500003. 1952 Disability - 1958 CSO 3.00%	3,713		3,713		
0500004. 1952 Disability - 1958 CSO 3.50%	247,965		247,965		
0500005. 1952 Disability - 1958 CSO 4.50%	22		22		
0500006. 1952 Disability - 1980 CSO 3.00%	191,163		191,136		27
0500007. 1952 Disability - 1980 CSO 4.00%	192,593		192,593		
0500008. 1952 Disability - 1980 CSO 5.50%	981,078		981,078		
0500009. 1952 Disability - 2001 CSO 4.00%	92,656		92,656		
0599997. Totals (Gross)	4,512,875		4,512,848		27
0599998. Reinsurance ceded	4,514,401		4,513,425		976
0599999. Disability-Active Lives: Totals (Net)	(1,527)		(577)		(949)
DISABILITY-DISABLED LIVES:					
0600001. 1952 Disability - 1958 CSO 3.00%	6,196,643		6,196,643		
0600002. 1952 Disability - 1980 CSO 3.00%	2,752,075		2,752,075		
0600003. 1970 Inter-Co. Group	198,127		198,127		
0699997. Totals (Gross)	9,146,844		9,146,844		
0699998. Reinsurance ceded	9,108,151		9,108,151		
0699999. Disability-Disabled Lives: Totals (Net)	38,694		38,694		
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premuims over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	29,140,215		29,140,215		
0700002. For non-deduction of deferred fractional premiums of return of premiums at the death of the insured	188,296		188,156		140
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	39,969,159		39,103,434		865,725
0799997. Totals (Gross)	69,297,670		68,431,805		865,865
0799998. Reinsurance ceded	67,612,479		67,606,279		6,201
0799999. Miscellaneous Reserves: Totals (Net)	1,685,190		825,526		859,664
9999999. Totals (Net) - Page 3, Line 1	93,270,505,426		92,256,590,849		1,013,914,577

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 24,556,890 ; Supplementary Contracts with Life Contingencies $ 871,202 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

Non-participating .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $.....

4.2 Amount of reserve? ..... $.....

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year ..... $.....

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 1,195,456,496

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,432,796,682

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $.....

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

.....

7.3 State the amount of reserves established for this business: ..... $.....

7.4 Identify where the reserves are reported in the blank:

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $.....

8.2 State the amount of reserves established for this business: ..... $.....

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 27,485,375,837

9.2 State the amount of reserves established for this business: ..... $ 30,534,503,817

9.3 Identify where the reserves are reported in the blank:

Exhibit 5 Annuities .....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
9999999 - Total (Column 4, only)			

NONE

Athene | 7700 Mills Civic Parkway | West Des Moines, Iowa 50266

Substandard Mortality

Athene Annuity and Life Company

I, L. Doug King, am the Appointed Actuary of Athene Annuity and Life Company. I have reviewed the underlying assumptions of the application of substandard mortality for structured settlements. The substandard mortality is applied by using a constant extra death (CED) in accordance with Actuarial Guideline IX-A. I also certify that to the best of my knowledge, that the CED's applied in the Statutory reserve calculation are reasonable for the products where substandard mortality should be applied.

L. Doug King, FSA, MAAA
Vice President and Appointed Actuary
February 10, 2024

7700 Mills Civic Parkway
West Des Moines, IA 50266
515.342.2902

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	2,550										2,550		
2.	Additional contract reserves (b)	872,661										872,661		
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	875,211										875,211		
8.	Reinsurance ceded	253,464										253,464		
9.	Totals (Net)	621,747										621,747		
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	12,804,642										12,804,642		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	12,804,642										12,804,642		
15.	Reinsurance ceded	11,581,575										11,581,575		
16.	Totals (Net)	1,223,068										1,223,068		
17.	TOTAL (Net)	1,844,815										1,844,815		
18.	TABULAR FUND INTEREST	539,038										539,038		
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

Column 13 (Other Health) business in closed, run-off mode representing less than 1% of premium and less than 1% of reserve has been aggregated into column 11

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. (Disability Income).

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	18,733,227,011	18,097,933,048	296,802,319	265,132,214	71,964,789	1,394,641
2. Deposits received during the year	3,476,773,487	3,367,840,911	1,196,841	106,848,699	841,557	45,479
3. Investment earnings credited to the account	757,850,730	732,182,823	14,465,273	9,094,153	2,077,718	30,764
4. Other net change in reserves	146,682,399	159,669,840	(1,575,638)	(11,411,803)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	762,400,621	618,789,797	44,172,974	93,355,371	5,893,612	188,867
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	22,352,133,007	21,738,836,825	266,715,821	276,307,892	68,990,452	1,282,017
10. Reinsurance balance at the beginning of the year	(234,527,937)		(158,997,489)	(2,213,118)	(71,922,690)	(1,394,641)
11. Net change in reinsurance assumed	(5,685)				6,956	(12,641)
12. Net change in reinsurance ceded	(12,332,568)		(9,146,521)	(93,391)	(2,967,392)	(125,264)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(222,201,054)		(149,850,967)	(2,119,727)	(68,948,342)	(1,282,017)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	22,129,931,953	21,738,836,825	116,864,854	274,188,165	42,109	

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) ..... $
2. Reported as Annuities Certain (captured in column 3) ..... $
3. Reported as Supplemental Contracts (captured in column 4) ..... $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) ..... $
5. Reported as Premium or Other Deposit Funds (captured in column 6) ..... $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . $

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct								
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded								
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	397,124,363	27,315,258	240,000	354,081,522	15,416,492	71,091		
	2.22 Reinsurance assumed	3,671,780	3,366,104		305,675				
	2.23 Reinsurance ceded	59,144,086	29,911,558		29,170,395		62,133		
	2.24 Net	341,652,057	(b) 769,805	(b) 240,000	(b) 325,216,802	15,416,492	(b) 8,958		
3. Incurred but unreported:									
	3.1 Direct	7,052,147	6,529,393		330,000	175,000	17,754		
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded	6,515,775	6,502,127				13,648		
	3.4 Net	536,373	(b) 27,267	(b)	(b) 330,000	175,000	(b) 4,106		
4. TOTALS	4.1 Direct	404,176,510	33,844,651	240,000	354,411,522	15,591,492	88,845		
	4.2 Reinsurance assumed	3,671,780	3,366,104		305,675				
	4.3 Reinsurance ceded	65,659,860	36,413,684		29,170,395		75,781		
	4.4 Net	342,188,430	(a) 797,072	(a) 240,000	325,546,802	15,591,492	13,064		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	4,969,649,430	152,685,058	1,181,110	1,410,857,248	3,401,779,091	3,146,923		
1.2 Reinsurance assumed	19,325,645	17,761,282		1,564,364				
1.3 Reinsurance ceded	4,023,955,306	169,544,951	1,007,961	1,135,305,785	2,715,228,565	2,868,044		
1.4 Net	(c) 965,019,769	901,389	173,149	277,115,827	686,550,525	278,879		
2. Liability December 31, current year from Part 1:								
2.1 Direct	404,176,510	33,844,651	240,000	354,411,522	15,591,492	88,845		
2.2 Reinsurance assumed	3,671,780	3,366,104		305,675				
2.3 Reinsurance ceded	65,659,860	36,413,684		29,170,395		75,781		
2.4 Net	342,188,430	797,072	240,000	325,546,802	15,591,492	13,064		
3. Amounts recoverable from reinsurers December 31, current year	287,855,285	588,836		287,266,448				
4. Liability December 31, prior year:								
4.1 Direct	415,970,794	34,847,682	100,000	360,026,379	20,893,302	103,431		
4.2 Reinsurance assumed	8,605,914	8,605,914						
4.3 Reinsurance ceded	86,886,050	43,244,146		43,556,829		85,075		
4.4 Net	337,690,659	209,450	100,000	316,469,550	20,893,302	18,356		
5. Amounts recoverable from reinsurers December 31, prior year	234,650,830	42,217		234,608,613				
6. Incurred Benefits								
6.1 Direct	4,957,855,146	151,682,027	1,321,110	1,405,242,391	3,396,477,280	3,132,337		
6.2 Reinsurance assumed	14,391,511	12,521,472		1,870,039				
6.3 Reinsurance ceded	4,055,933,571	163,261,108	1,007,961	1,173,577,187	2,715,228,565	2,858,750		
6.4 Net	916,313,085	942,391	313,149	233,535,244	681,248,715	273,587		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,840,086 in Line 1.1, $ in Line 1.4.
$ 1,840,086 in Line 6.1, and $ in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ in Line 1.1, $ in Line 1.4.
$ in Line 6.1, and $ in Line 6.4.

(c) Includes $ premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	978,925	910,709	(68,216)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	11,003,753	10,085,201	(918,552)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,982,678	10,995,910	(986,768)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	1,366,600	919,341	(447,260)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	656,642	615,023	(41,619)
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	421,016,757	241,997,107	(179,019,650)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	15,124,849	8,366,206	(6,758,643)
25.	Aggregate write-ins for other than invested assets	14,067,866	12,900,972	(1,166,894)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	464,215,392	275,794,559	(188,420,833)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	464,215,392	275,794,559	(188,420,833)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Miscellaneous Assets	14,067,866	12,900,972	(1,166,894)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	14,067,866	12,900,972	(1,166,894)

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (209,334,237)	$ (238,117,579)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	9,232,901	(6,012,688)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	187,201,511	(302,662,484)
2012 IAR Mortality Table for Annuities Issued in 2015 IAC 43.3(5)	51	3	1	24,540	502,498
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (405,793,189)	$ 70,055,095
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,875,879,257	$ 2,067,261,385
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(27,765,239)	62,258,423
2012 IAR Mortality Table for Annuities Issued 2005 IAC 43.3(5)	51	3	1	6,703,150	6,678,611
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,896,941,346	$ 1,998,324,351

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Accident and health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and to the appropriate level of statutory surplus to be retained by the Company.

Real estate investments are classified in the balance sheet as properties held for the production of income. Properties held for the production of income are carried at depreciated cost less encumbrances. Fair values are based upon market appraisals performed every five years, or more frequent if events and circumstances indicate the fair value of property owned is not recoverable.

Notes to the Financial Statements

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

In addition, the Company uses the following accounting policies, as applicable:

(1) Short-term investments are stated at amortized cost.

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

(3) Common stocks are stated at market value except that investments in stocks of subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on the equity basis. Federal Home Loan Bank (FHLB) stock is carried at fair value, which is presumed to be par because it can only be redeemed by the bank.

(4) Perpetual preferred stock is carried at fair value, not to exceed any currently effective call price. The related net unrealized capital gains or losses are reported in surplus along with any adjustment for federal income taxes. Redeemable preferred stock with an NAIC designation 1-3 is carried at amortized cost. Redeemable preferred stock with an NAIC designation 4-6 is carried at the lower of cost or fair value.

(5) Mortgage loans are reported at unpaid principal balances, net of unamortized premiums and discounts, less allowance for specific reserves.

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

(7) The Company carries investments in affiliated common stocks directly and indirectly owned at Statutory (insurance companies) or GAAP (non-insurance companies) net worth plus unamortized goodwill, if applicable, multiplied by the percent of the Company's ownership interest.

(8) Investments in joint ventures, partnerships, or limited liability companies are valued at the Company's proportionate share of US GAAP equity of the entity, adjusted for audited results upon receipt. Changes in US GAAP equity are recorded as an unrealized gain or loss in the Company's capital and surplus. These investments are valued based on the timeliness of information received, which ranges from recording timely to a lag of up to three months.

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

(10) The Company does not have premium deficiency reserves for accident and health business.

(11) Unpaid losses and loss adjustment expenses on any accident and health business include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates. While management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are periodically reviewed and any adjustment is reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

Management's assessment of the relevant conditions through February 28, 2024 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During the current year's financial statement preparation, the Company discovered an error in the tax reserves which resulted in a $50.4 million understatement of current tax liability and a $7.9 million understatement of admitted deferred tax asset in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the current tax expense correction was recorded directly to surplus. The net impact of the corrections decreased surplus by $42.5 million, representing 1.5% of ending capital and surplus as of December 31, 2023 and 2.1% as of December 31, 2022.

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

3. Business Combinations and Goodwill

On December 20, 2023, Athene Annuity & Life Assurance Company (AADE) and the Company executed an Agreement and Plan of Merger (Merger Agreement) pursuant to which, subject to the receipt of all regulatory approvals required in respect thereof, AADE will merge with and into the Company, with the Company as the surviving entity (the Merger). Currently, both the Company and AADE are indirect wholly owned subsidiaries of Athene Holding Ltd. and the Company is a wholly owned subsidiary of AADE. The consummation of the Merger will require the approval of the California Department of Insurance, the Delaware Department of Insurance, and the Iowa Insurance Division.

A. Statutory Purchase Method - None

B. Statutory Merger - None

C. Assumption Reinsurance - None

D. Impairment Loss - None

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

Notes to the Financial Statements

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new mortgage loans acquired during 2023 were 15.75% and 1.0%, respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 227.57%.

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$ 228,058,644	$ 15,171,894,655	$	$ 18,605,141,478	$ 1,115,430,952	$ 35,120,525,729
(b) 30 - 59 days past due		68,904,444	798,208,057		152,080,325		1,019,192,826
(c) 60 - 89 days past due		26,518,585	158,738,205		45,227,500		230,484,290
(d) 90 - 179 days past due		36,482,519	107,753,420		5,261,587		149,497,526
(e) 180+ days past due		35,154,746	130,269,744		12,506,301		177,930,791
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$ 36,482,519	$ 20,932,135	$	$ 5,261,587	$	$ 62,676,241
(b) Interest accrued		241,857	289,421		87,390		618,668
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$ 35,154,746	$ 44,244,099	$	$ 12,506,301	$	$ 91,905,146
(b) Interest accrued		1,210,564	1,075,303		124,368		2,410,235
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$ 250,668,860	$ 6,238,902,269	$	$ 12,954,521,056	$ 1,274,604,844	$ 20,718,697,029
(b) 30 - 59 days past due		67,252,919	222,165,921		49,225,887		338,644,727
(c) 60 - 89 days past due		34,755,757	67,227,027		8,900,014		110,882,798
(d) 90 - 179 days past due		47,119,638	40,749,654		837,435		88,706,727
(e) 180+ days past due		85,546,166	75,501,576		532,338		161,580,080
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$ 47,119,638	$ 15,406,695	$	$ 605,150	$	$ 63,131,483
(b) Interest accrued		385,162	160,458		2,821		548,441
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$ 85,546,166	$ 32,291,889	$	$ 532,338	$	$ 118,370,393
(b) Interest accrued		2,680,617	301,422		9,553		2,991,592
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$	$	$ 15,234,703	$	$ 30,246,776	$	$ 45,481,479
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 15,234,703	$	$ 30,246,776	$	$ 45,481,479
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$
b. Prior Year							
1. With allowance for credit losses	$	$	$ 1,560,310	$	$ 33,884,266	$	$ 35,444,576
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 1,560,310	$	$ 33,884,266	$	$ 35,444,576
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$	$	$ 692,486	$	$ 15,123,388	$	$ 15,815,874
2. Interest income recognized							
3. Recorded investments on nonaccrual status			15,234,703		30,246,776		45,481,479
4. Amount of interest income recognized using a cash-basis method of accounting							
b. Prior Year							
1. Average recorded investment	$	$	$ 222,901	$	$ 33,884,266	$	$ 34,107,167
2. Interest income recognized							
3. Recorded investments on nonaccrual status			1,560,310		33,884,266		35,444,576
4. Amount of interest income recognized using a cash-basis method of accounting							

(7) Allowance for credit losses

	2023	2022
a. Balance at beginning of period	$ 1,999,915	$ 172,899
b. Additions charged to operations	10,934,429	1,842,105
c. Direct write-downs charged against the allowances		
d. Recoveries of amounts previously charged off		15,089
e. Balance at end of period (a+b-c-d)	$ 12,934,344	$ 1,999,915

(8) Mortgage loans derecognized as a result of foreclosure

	2023
a. Aggregate amount of mortgage loans derecognized	$ 76,551,443
b. Real estate collateral recognized	76,551,443
c. Other collateral recognized	
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	

(9) The company recognizes interest income on its impaired loans upon receipt.

Notes to the Financial Statements

5. Investments (Continued)

B. Debt Restructuring

	2023	2022
(1) The total recorded investment in restructured loans, as of year-end	$	$
(2) The realized capital losses related to these loans		
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings		

(4) The Company accrues interest income on restructured bonds to the extent it is deemed collectible (delinquent less than 90 days). Amounts over 90 days past due are nonadmitted. The Company does not accrue interest income on impaired mortgage loans. Net investment income reflects interest income on impaired mortgage loans only after the payment is received.

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

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

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

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
00192JAD8	$ 748,577	$ 682,176	$ 66,401	$ 682,176	$ 667,028	03/31/2023
00212JBN1	23,383,554	23,377,988	5,566	23,377,988	21,370,735	03/31/2023
02151HAC9	1,848,369	1,845,690	2,679	1,845,690	1,836,541	03/31/2023
05543DBQ6	4,913,729	4,909,254	4,475	4,909,254	4,739,079	03/31/2023
05952FAG8	2,049,399	2,024,854	24,545	2,024,854	1,905,753	03/31/2023
05956DAD6	1,333,909	1,308,758	25,151	1,308,758	1,308,758	03/31/2023
073881AD6	3,973,700	3,943,527	30,173	3,943,527	3,347,761	03/31/2023
07388DAC2	3,783,576	3,766,446	17,130	3,766,446	3,727,767	03/31/2023
1248MBAF2	8,567,419	8,513,552	53,867	8,513,552	7,412,162	03/31/2023
12642LBS0	1,185,722	1,183,244	2,478	1,183,244	1,114,313	03/31/2023
12645VAC1	3,182,625	3,113,258	69,367	3,113,258	2,889,925	03/31/2023
12646AAY8	6,223,696	6,194,845	28,851	6,194,845	6,182,611	03/31/2023
12646NAL8	661,827	647,704	14,123	647,704	609,925	03/31/2023
12667GMA8	1,512,684	1,491,812	20,872	1,491,812	1,358,530	03/31/2023
12668BCL5	2,477,757	2,469,879	7,878	2,469,879	2,462,205	03/31/2023
16165TAZ6	1,049,021	1,035,394	13,627	1,035,394	944,372	03/31/2023
17309KAK3	3,385,355	3,332,989	52,366	3,332,989	3,332,989	03/31/2023
45660LTS8	508,494	505,520	2,974	505,520	419,095	03/31/2023
45661EGC2	771,830	745,921	25,909	745,921	679,540	03/31/2023
456681AE5	4,319,437	4,297,931	21,506	4,297,931	4,134,277	03/31/2023
466278BR8	1,872,393	1,813,007	59,386	1,813,007	1,802,179	03/31/2023
46628BCC2	921,194	887,838	33,356	887,838	824,195	03/31/2023
46632BAE4	824,451	805,954	18,497	805,954	696,234	03/31/2023
61748HQW4	4,088,257	4,033,519	54,738	4,033,519	3,861,573	03/31/2023
61748HUF6	8,783,608	8,616,524	167,084	8,616,524	8,192,206	03/31/2023
61755GBF9	1,299,197	1,296,284	2,913	1,296,284	1,036,678	03/31/2023
61756VBE8	2,538,072	2,514,505	23,567	2,514,505	2,094,071	03/31/2023
69121PCH4	3,514,184	3,502,758	11,426	3,502,758	3,443,200	03/31/2023
74927XAE2	481,772	455,648	26,124	455,648	455,648	03/31/2023
749691C41	2,428,745	2,314,206	114,539	2,314,206	2,297,556	03/31/2023
749691F71	2,547,030	2,504,344	42,686	2,504,344	2,504,344	03/31/2023
00192JAD8	666,770	657,085	9,685	657,085	636,388	06/30/2023
00442BAD3	718,788	680,044	38,744	680,044	644,616	06/30/2023
00442BAE1	2,460,952	2,328,609	132,343	2,328,609	2,228,571	06/30/2023
00443KAD2	2,429,943	2,309,566	120,377	2,309,566	2,290,850	06/30/2023
00443LAA6	1,111,981	1,083,213	28,768	1,083,213	999,458	06/30/2023
05539BEH3	4,767,499	4,765,007	2,492	4,765,007	4,240,563	06/30/2023
05952FAG8	1,991,082	1,976,200	14,882	1,976,200	1,855,458	06/30/2023

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
073881AD6	3,711,926	3,707,155	4,771	3,707,155	3,258,893	06/30/2023
07388DAC2	3,647,179	3,641,174	6,005	3,641,174	3,542,018	06/30/2023
12489WGD0	1,461,821	1,416,437	45,384	1,416,437	1,416,437	06/30/2023
12645VAC1	3,102,293	3,065,019	37,274	3,065,019	2,730,300	06/30/2023
12646AAY8	6,002,871	5,983,950	18,921	5,983,950	5,908,659	06/30/2023
12646NAL8	645,547	637,987	7,560	637,987	576,264	06/30/2023
12667GRV7	4,735,062	4,723,395	11,667	4,723,395	4,515,746	06/30/2023
12668BBN2	10,233,004	10,142,647	90,357	10,142,647	10,142,647	06/30/2023
170257AH2	850,186	838,396	11,790	838,396	786,040	06/30/2023
17307G3F3	142,281	138,071	4,210	138,071	135,612	06/30/2023
225470RU9	2,361,013	2,266,103	94,910	2,266,103	2,161,357	06/30/2023
2254W0MF9	1,581,254	1,580,876	378	1,580,876	1,401,464	06/30/2023
3623418H5	102,065	69,402	32,663	69,402	69,402	06/30/2023
362528AA9	4,085,032	4,062,867	22,165	4,062,867	3,940,590	06/30/2023
41161PK44	2,247,575	2,247,154	421	2,247,154	2,057,276	06/30/2023
41161PVK6	4,878,995	4,834,382	44,613	4,834,382	4,479,876	06/30/2023
41161PWC3	1,195,510	1,183,300	12,210	1,183,300	1,069,881	06/30/2023
41161UAC6	636,365	632,150	4,215	632,150	532,780	06/30/2023
45254TQW7	2,821,890	2,773,152	48,738	2,773,152	2,507,101	06/30/2023
46631JAA6	1,687,788	1,667,990	19,798	1,667,990	1,392,191	06/30/2023
46634DCP1	1,373,440	1,372,069	1,371	1,372,069	1,275,849	06/30/2023
46635AAH6	2,920,807	2,873,283	47,524	2,873,283	2,663,878	06/30/2023
46637JCJ9	2,678,878	2,634,263	44,615	2,634,263	2,505,601	06/30/2023
55027BAA6	12,856,566	12,692,264	164,302	12,692,264	12,090,451	06/30/2023
55275BAA5	1,527,575	1,474,698	52,877	1,474,698	1,474,698	06/30/2023
59024FAD6	863,745	777,430	86,315	777,430	722,074	06/30/2023
59024FAE4	1,349,929	1,216,249	133,680	1,216,249	1,127,408	06/30/2023
61748HQW4	3,828,322	3,825,216	3,106	3,825,216	3,665,788	06/30/2023
61748HUF6	8,563,060	8,545,584	17,476	8,545,584	8,240,734	06/30/2023
61758LAD1	1,763,991	1,756,058	7,933	1,756,058	1,751,001	06/30/2023
65539KAF5	4,206,219	4,159,773	46,446	4,159,773	3,764,488	06/30/2023
65539LAF3	2,925,344	2,895,186	30,158	2,895,186	2,577,004	06/30/2023
74927XAE2	434,397	420,091	14,306	420,091	412,986	06/30/2023
863579XC7	4,536,326	4,511,522	24,804	4,511,522	4,511,522	06/30/2023
86363GAF1	83,573	82,972	601	82,972	78,221	06/30/2023
87222PAB9	850,668	834,948	15,720	834,948	834,948	06/30/2023
94984NAA0	860,264	829,648	30,616	829,648	829,648	06/30/2023
07386HUL3	785,524	668,868	116,656	668,868	668,868	09/30/2023
07386HYW5	1,424,716	1,391,266	33,450	1,391,266	1,391,266	09/30/2023
12642LBS0	1,061,791	1,026,508	35,283	1,026,508	950,953	09/30/2023
16165TAH6	1,012,771	801,533	211,238	801,533	801,533	09/30/2023
3622EAAC4	5,336,366	5,242,437	93,929	5,242,437	5,128,204	09/30/2023
38375BKW1	126,650	121,888	4,762	121,888	81,640	09/30/2023
38375UFN5	969,042	954,704	14,338	954,704	727,957	09/30/2023
38375UFR6	306,127	298,760	7,367	298,760	177,737	09/30/2023
38375UQG8	1,432,382	1,410,282	22,100	1,410,282	845,851	09/30/2023
38375UVC1	693,058	682,063	10,995	682,063	542,285	09/30/2023
38375UVZ0	118,561	118,305	256	118,305	71,625	09/30/2023
38375UWN6	1,299,433	1,254,230	45,203	1,254,230	717,450	09/30/2023
38375UZG8	544,785	544,394	391	544,394	339,260	09/30/2023
38376R2Y1	1,334,067	1,320,446	13,621	1,320,446	789,379	09/30/2023
38376R5B8	741,440	721,391	20,049	721,391	419,817	09/30/2023
38376RDN3	1,841,135	1,629,161	211,974	1,629,161	1,062,455	09/30/2023
38376RFS0	1,360,635	1,305,582	55,053	1,305,582	762,211	09/30/2023
38376RFT8	911,809	848,334	63,475	848,334	548,565	09/30/2023
38376RJQ0	1,398,542	1,385,553	12,989	1,385,553	960,919	09/30/2023
38376RNN2	843,441	818,575	24,866	818,575	453,501	09/30/2023
38376RNQ5	210,221	204,985	5,236	204,985	136,556	09/30/2023

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
38376RRP3	1,524,803	1,510,926	13,877	1,510,926	931,975	09/30/2023
38376RSA5	1,489,486	1,388,351	101,135	1,388,351	823,875	09/30/2023
38376RSY3	1,111,122	1,095,495	15,627	1,095,495	615,979	09/30/2023
38376RT55	222,219	216,219	6,000	216,219	130,706	09/30/2023
38376RTF3	685,082	684,025	1,057	684,025	400,503	09/30/2023
38376RUM6	2,271,045	2,227,872	43,173	2,227,872	1,357,827	09/30/2023
38376RWU6	2,148,416	2,001,215	147,201	2,001,215	989,044	09/30/2023
38376RWW2	1,778,449	1,723,830	54,619	1,723,830	1,074,334	09/30/2023
38378U8F7	931,896	916,066	15,830	916,066	548,547	09/30/2023
38380LC92	406,730	394,564	12,166	394,564	215,955	09/30/2023
38380LVM2	480,974	467,958	13,016	467,958	323,062	09/30/2023
45668LAA9	5,227,718	5,174,958	52,760	5,174,958	4,153,108	09/30/2023
55275BAA5	1,434,380	1,392,030	42,350	1,392,030	1,298,157	09/30/2023
61748HQW4	3,795,748	3,735,223	60,525	3,735,223	3,512,128	09/30/2023
61748HUF6	8,439,860	8,341,089	98,771	8,341,089	7,975,237	09/30/2023
61759FAJ0	965,266	758,729	206,537	758,729	758,729	09/30/2023
61762UCH4	6,988,720	6,984,258	4,462	6,984,258	6,633,217	09/30/2023
76110H7A1	2,418,162	2,400,336	17,826	2,400,336	2,254,780	09/30/2023
872227AE3	824,387	794,222	30,165	794,222	750,799	09/30/2023
00192JAD8	630,443	620,973	9,470	620,973	612,492	12/31/2023
05532VBB2	591,108	574,548	16,560	574,548	516,741	12/31/2023
12489WGD0	1,337,557	1,285,083	52,474	1,285,083	1,285,083	12/31/2023
12645QAC2	2,289,557	2,252,036	37,521	2,252,036	2,252,036	12/31/2023
12667GMA8	1,322,552	1,301,862	20,690	1,301,862	1,180,146	12/31/2023
12667GT86	1,083,351	1,067,584	15,767	1,067,584	981,753	12/31/2023
170257AH2	745,467	687,238	58,229	687,238	620,249	12/31/2023
17309KAK3	3,213,476	3,203,693	9,783	3,203,693	3,194,729	12/31/2023
36185MBJ0	5,106,358	5,063,103	43,255	5,063,103	4,864,212	12/31/2023
38375BKB7	281,408	270,151	11,257	270,151	227,015	12/31/2023
38375BQQ8	329,714	296,404	33,310	296,404	231,626	12/31/2023
38375BZT2	541,078	487,709	53,369	487,709	349,400	12/31/2023
38375UBG4	447,420	416,793	30,627	416,793	309,655	12/31/2023
38375UEE6	556,460	502,658	53,802	502,658	308,878	12/31/2023
38375UQG8	1,227,030	1,102,302	124,728	1,102,302	734,891	12/31/2023
38375UTN0	1,053,035	794,562	258,473	794,562	554,188	12/31/2023
38375UWN6	1,099,328	883,728	215,600	883,728	604,224	12/31/2023
38375UZG8	477,025	407,397	69,628	407,397	290,883	12/31/2023
38376R2Y1	1,193,120	1,086,727	106,393	1,086,727	686,820	12/31/2023
38376R5B8	645,359	570,353	75,006	570,353	355,364	12/31/2023
38376RDN3	1,614,842	1,447,383	167,459	1,447,383	1,031,328	12/31/2023
38376RDS2	1,728,120	1,626,309	101,811	1,626,309	1,112,945	12/31/2023
38376RFS0	1,275,310	1,087,912	187,398	1,087,912	731,578	12/31/2023
38376RFT8	838,015	780,052	57,963	780,052	538,781	12/31/2023
38376RJQ0	1,258,369	1,200,528	57,841	1,200,528	851,060	12/31/2023
38376RM52	460,684	361,306	99,378	361,306	254,789	12/31/2023
38376RN51	520,561	409,690	110,871	409,690	262,170	12/31/2023
38376RNN2	723,384	574,846	148,538	574,846	389,941	12/31/2023
38376RNY8	1,253,458	1,059,549	193,909	1,059,549	720,041	12/31/2023
38376RQH2	682,585	603,503	79,082	603,503	415,842	12/31/2023
38376RRC2	1,302,344	1,062,032	240,312	1,062,032	718,781	12/31/2023
38376RRP3	1,330,817	1,199,800	131,017	1,199,800	795,564	12/31/2023
38376RSA5	1,299,509	1,255,229	44,280	1,255,229	790,844	12/31/2023
38376RSY3	946,043	765,679	180,364	765,679	526,378	12/31/2023
38376RT55	190,802	168,868	21,934	168,868	112,438	12/31/2023
38376RTF3	608,629	527,802	80,827	527,802	351,160	12/31/2023
38376RUM6	1,981,710	1,701,956	279,754	1,701,956	1,172,677	12/31/2023
38376RVB9	801,675	695,222	106,453	695,222	462,331	12/31/2023
38376RWU6	1,929,713	1,475,641	454,072	1,475,641	982,896	12/31/2023

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
38376RWW2	1,492,872	1,369,401	123,471	1,369,401	918,235	12/31/2023
38378U8F7	818,340	670,833	147,507	670,833	470,925	12/31/2023
38379RHB2	286,358	241,985	44,373	241,985	229,910	12/31/2023
38380LC92	361,471	309,127	52,344	309,127	187,379	12/31/2023
55275BAA5	1,377,292	1,365,501	11,791	1,365,501	1,365,501	12/31/2023
61748HQW4	1,397,135	1,391,445	5,690	1,391,445	1,364,017	12/31/2023
74923JAH0	550,562	309,010	241,552	309,010	309,010	12/31/2023
761118KU1	5,888,791	5,879,144	9,647	5,879,144	5,879,144	12/31/2023
761118NN4	13,680,299	13,485,799	194,500	13,485,799	13,485,799	12/31/2023
86361XAA7	7,900,078	7,743,590	156,488	7,743,590	7,566,642	12/31/2023
91863*AB1	42,123,690	28,789,533	13,334,157	28,789,533	19,461,145	12/31/2023
05490AAJ2	8,401,188	153,790	8,247,398	153,790	153,790	12/31/2023
Total			$ 31,179,896			

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

The following table shows the gross unrealized losses and fair values of loan-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of December 31, 2023:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 257,974,870
   2. 12 months or longer 1,003,330,268

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 6,505,432,113
   2. 12 months or longer 13,418,940,764

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				300,246,000
	4. Over 1 week to 1 month	1,467,266,729	1,567,063,348	1,567,063,348	82,368,750
	5. Over 1 month to 3 months	1,416,186,735	1,665,687,875	1,665,687,875	
	6. Over 3 months to 1 year	500,000,317	500,000,317	42,169,000	
	7. Over 1 year	2,046,231,862	2,046,231,862	1,047,935,350	2,047,935,350
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week			300,246,000	
	4. Over 1 week to 1 month	1,467,266,729	1,567,063,348	82,368,750	
	5. Over 1 month to 3 months	1,416,186,735	1,665,687,875		
	6. Over 3 months to 1 year	500,000,317	42,169,000		
	7. Over 1 year	2,046,231,862	1,047,935,350	2,047,935,350	2,347,935,350

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

The Company did not have any securities sold or outstanding for which the repurchase agreement defaulted as of December 31, 2023.

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	$ 2,902,381,007
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 5,418,341,691	$ 5,418,341,691	$ 4,072,655,409	$ 2,527,396,782
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$ 2,586,096,656
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 5,418,341,691	$ 4,072,655,409	$ 2,527,396,782	$ 2,464,009,979

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	Bonds - BACV	$	$ 1,569,268,961	$ 1,016,827,695	$	$	$	$	$
b.	Bonds - FV		1,516,212,298	947,797,681					
c.	LB & SS - BACV								
d.	LB & SS - FV								
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 1,569,268,961	$ 1,016,827,695	$	$	$	$	$
q.	Total assets - FV	$	$ 1,516,212,298	$ 947,797,681	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,429,685,643	$ 5,429,685,643	$ 4,322,855,573	$ 2,430,550,100
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 5,429,685,643	$ 4,322,855,573	$ 2,430,550,100	$ 2,347,935,350
	2. Securities (FV)				

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Cash	$ 2,347,935,350	$	$	$	$	$	$	$
b. Bonds - FV								
c. LB & SS - FV								
d. Preferred stock - FV								
e. Common stock								
f. Mortgage loans - FV								
g. Real estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total collateral assets - FV (sum of a through i)	$ 2,347,935,350	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

	Fair Value
a. Overnight and continuous	$
b. 30 Days or less	
c. 31 to 90 Days	
d. More than 90 days	2,347,935,350

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

	Amortized Cost	Fair Value
a. 30 Days or less	$ 2,347,935,350	$ 2,347,935,350
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days		
g. 1 to 2 Years		
h. 2 to 3 Years		
i. More than 3 years		

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash (Collateral - All)	$ 5,429,685,643	$ 5,429,685,643	$ 4,322,855,573	$ 2,430,550,100
	2. Securities Collateral (FV)				
b.	Ending Balance				
	1. Cash (Collateral - All)	$ 5,429,685,643	$ 4,322,855,573	$ 2,430,550,100	$ 2,347,935,350
	2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	1,614,318,828	861,421,507	921,650,109	921,650,109
7. Over 1 year				
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				920,658,202
6. Over 3 months to 1 year	22,674,222	861,421,507	921,650,109	
7. Over 1 year				

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

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 1,614,318,828	$ 1,111,045,478	$ 1,176,003,151	$ 1,185,955,807
b. Ending Balance	$ 23,127,706	$ 1,111,045,478	$ 1,176,003,151	$ 1,185,955,807

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Bonds - FV	$	$	$	$	$	$	$	$
b. LB & SS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV			1,185,955,807					
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$	$	$ 1,185,955,807	$	$	$	$	$

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$ 921,650,109	$ 921,650,109
2. Securities (FV)	1,614,318,828	1,111,045,478		
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$	$	$ 921,650,109	$ 920,658,202
2. Securities (FV)	23,127,706	1,111,045,478		
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

Notes to the Financial Statements

5. Investments (Continued)

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

		Amortized Cost	Fair Value
a.	Overnight and continuous	$	$
b.	30 Days or less		
c.	31 to 90 Days	920,658,202	
d.	More than 90 days		

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

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash	$	$	$ 921,650,109	$ 921,650,109
	2.	Securities (FV)	1,614,318,828	861,421,507		
b.	Ending Balance					
	1.	Cash	$	$	$ 921,650,109	$ 920,658,202
	2.	Securities (FV)	22,674,222	861,421,507		

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

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

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

J. Real Estate

(1) Impairment loss - None

(2) Real estate sold or classified held for sale - None

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

(4) Retail land sales operations - None

(5) Participating mortgage loan features - None

K. Low-Income Housing Tax Credits (LIHTC)

(1) Number of remaining years for unexpired tax credits: 12 years
The LIHTC projects are subject to a 15-year compliance period.

(2) Total LIHTC tax benefits recognized in the year ended December 31, 2023 were $64.3 million.

(3) Total LIHTC investments were $40.5 million as of December 31, 2023.

(4) Regulatory reviews - None

(5) The Company's investment in LIHTC is less than 10% of total admitted assets.

(6) Impaired assets - None

(7) Write-downs and reclassifications - None

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase / (Decrease) (5 - 6)	Current Year (8) Total Nonadmitted Restricted	(9) Total Admitted Restricted (5-8)	(10) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(11) Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements	2,586,096,656		109,085,401		2,695,182,057	3,731,133,196	(1,035,951,139)		2,695,182,057	1.331	1.334
d. Subject to reverse repurchase agreements	920,658,202				920,658,202	1,614,318,828	(693,660,626)		920,658,202	0.455	0.456
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	276,904,000				276,904,000	146,248,000	130,656,000		276,904,000	0.137	0.137
j. On deposit with states	7,455,139				7,455,139	7,114,843	340,296		7,455,139	0.004	0.004
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	15,670,550,286	15,670,550,286			15,670,550,286		15,670,550,286		15,670,550,286	7.741	7.758
m. Pledged as collateral not captured in other categories	11,902,825,521				11,902,825,521	1,450,793,719	10,452,031,802		11,902,825,521	5.880	5.893
n. Other restricted assets	484,539				484,539	703,630	(219,091)		484,539	–	–
o. Total restricted assets (Sum of a through n)	$ 31,364,974,343	$ 15,670,550,286	$ 109,085,401	$	$ 31,474,059,744	$ 6,950,312,217	$ 24,523,747,527	$	$ 31,474,059,744	15.547 %	15.583 %

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted, Current Year (1) Total General Account (G/A)	(2) G/A Supporting Separate Account (S/A) Activity	(3) Total S/A Restricted Assets	(4) S/A Assets Supporting G/A Activity	(5) Total (1 + 3)	(6) Total From Prior Year	(7) Increase/ (Decrease) (5 - 6)	(8) Total Current Year Admitted Restricted	Percentage (9) Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	(10) Admitted Restricted to Total Admitted Assets, %
Secured Funding Agreement	$ 7,406,521,441	$	$	$	$ 7,406,521,441	$ 503,862,914	$ 6,902,658,527	$ 7,406,521,441	3.659 %	3.667 %
Reinsurance trusts	1,602,948,858				1,602,948,858	220,166,620	1,382,782,238	1,602,948,858	0.792	0.794
Derivative collateral asset	2,893,355,222				2,893,355,222	726,764,185	2,166,591,037	2,893,355,222	1.429	1.432
Total	$ 11,902,825,521	$	$	$	$ 11,902,825,521	$ 1,450,793,719	$ 10,452,031,802	$ 11,902,825,521	5.880 %	5.893 %

Notes to the Financial Statements

5. Investments (Continued)

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Commercial mortgages	$ 484,539	$	$	$	$ 484,539	$ 703,630	$ (219,091)	$ 484,539	– %	– %
Total	$ 484,539	$	$	$	$ 484,539	$ 703,630	$ (219,091)	$ 484,539	– %	– %

(4) Collateral received and reflected as assets within the reporting entity's financial statements

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	$ 3,297,800,206	$ 3,297,800,206	2.187 %	2.194 %
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets	$ 3,297,800,206	$ 3,297,800,206	2.187 %	2.194 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	$	$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets	$	$	%	%

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 3,297,800,206	2.222 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$	%

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	2023	2022	2023	2022	2023	2022
(1) Bonds - amortized cost	1	6	$ 299,124	$ 7,761,238	$ 305,326	$ 4,126,491
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	1	6	$ 299,124	$ 7,761,238	$ 305,326	$ 4,126,491

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	49	25
(2) Aggregate amount of investment income	$ 5,212,287	$ 836,872

Notes to the Financial Statements

5. Investments (Continued)

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of December 31, 2023, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the year ended December 31, 2023.

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
AA Net Lease, L.P.	-	380,702,780	51,084,679	-	49.7%
A-A SPN-22 (AIOFIII-AAA), L.P.	-	(1,421,545)	(1,421,545)	198,916,277	49.7%
A-A SPN-24 (AOPII-AAA), L.P.	-	(1,288,253)	(1,288,253)	248,645,347	49.7%
Apollo Infrastructure Company LLC	-	25,045,322	180,788	24,864,535	49.7%
ATLAS SEC PRODUCTS C 0 7/1/29	-	(166,974)	(166,974)	-	49.7%
ATLAS SEC PRODUCTS C 0 7/1/30	-	(166,974)	(166,974)	-	49.7%
ATLAS SEC PRODUCTS C 7/1/31	-	(166,974)	(166,974)	-	49.7%
Cohesive Capital Partners Fund IV, L.P.	-	4,950,478	(263,803)	44,518,877	49.7%
AP CADMA HOLDINGS, L.P.	-	41,066,900	(2,243,172)	41,167,637	49.7%
AA Sequoia Holdings, L.P.	-	24,511,223	293,626	50,737,882	49.7%
A-A SPN-23 (S3ESH1-AAA), L.P.	-	100,756,988	21,362,405	159,447,537	49.7%
Apollo Clean Transition Capital	-	121,565,121	2,847,493	378,201,614	49.7%
Haveli Investments Software Fund I, L.P.	-	24,284,678	-	173,189,378	49.7%
LBR Co-Invest Debtco II, L.P.	-	540,198	36,938	-	49.7%
Perella Weinberg Partners ABV Opportunity Fund III LP	-	6,580,303	(1,315,397)	499,971	49.7%
AAA Equipment, L.P.	-	32,433,163	(107,836)	8,197,091	49.7%
Total - New Issuers	-	759,226,435	68,664,999	1,328,386,145	

The 10 largest holdings of AAA as of December 31, 2023 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	625,675,802	167,663,026	-	49.7%
AA RRH, L.P.	517,205,048	87,241,150	1,135,209	49.7%
MidCap Class A Notes	474,413,083	103,183,291	-	49.7%
AA Net Lease, L.P.	380,702,780	51,084,679	-	49.7%
A.A. Diversified, LP	245,852,103	6,431,071	29,837,442	49.7%
AAA Aviation Holdings, L.P.	221,307,035	15,150,113	25,650,249	49.7%
Athene Wessex Investor A, L.P.	218,867,762	2,750,672	8,747,451	49.7%
SFR Delos Partners, L.P.	162,450,655	(12,458,026)	-	49.7%
Apollo Gretel Investor L.P	157,664,521	14,105,730	5,544,791	49.7%
A-A SPN-11 (HVFII - AAA), L.P.	149,747,568	15,610,891	107,166,844	49.7%
Total - Top 10	3,153,886,356	450,762,596	178,081,985	49.7%

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

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company recognized other-than-temporary impairments of $0.0 million and $21.3 million as of December 31, 2023 and 2022, respectively, on partnerships and limited liability companies included in Schedule BA. The impairments were based on an assessment that future cash flows of affected limited partnerships would be less than the cost basis of the limited partnership. Fair value is determined by statements received from the partnerships and limited liability companies.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

All investment income due and accrued with amounts over 90 days past due, with the exception of mortgage loans in default, was nonadmitted.

B. Total Amount Excluded

The total amount excluded was $1.4 million and $0.9 million as of December 31, 2023 and 2022, respectively.

Notes to the Financial Statements

7. Investment Income (Continued)

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

	Interest Income Due and Accrued	Amount
1.	Gross	$ 996,583,802
2.	Nonadmitted	$ 1,366,600
3.	Admitted	$ 995,217,202

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	$ 145,785,849

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 68,066,763

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) The Company utilizes derivative instruments which may include the following:

Options: The Company has issued fixed indexed products. These contracts credit interest based on certain indices, primarily the Standard & Poor's 500® Composite Stock Price Index. Over-the-counter (OTC) option contracts, call options and call spreads are purchased to hedge the growth in interest credited to the customer as a direct result of increases in the related indices. Upon exercise, the Company will receive the fair value of the call option. The parties with whom the Company enters into OTC option contracts are highly rated financial institutions where contracts are supported by collateral, which minimizes the credit risk associated with such contracts.

Swaptions: A swaption is an option to enter into a swap with a forward starting effective date. The Company uses swaptions to hedge the interest rate exposure associated with the minimum crediting rate. Increases in interest rates will generate losses on assets that are backing liabilities. In certain instances, the Company locks in the economic impact of existing purchased swaptions by entering into offsetting written swaptions. The Company pays a premium when it purchases the swaption. The Company utilizes these contracts in non-qualifying hedging relationships.

Variance Swaps: The Company has issued fixed indexed products. These contracts credit interest based on certain indices, primarily the Standard & Poor's 500® Composite Stock Price Index. The Company uses variance swaps to hedge the market risks from changes in volatility for these products. Under variance swaps, the Company and the counterparty agree to exchange amounts calculated based on a fixed rate (implied volatility at inception of transaction) and realized volatility over the life of the transaction (similar to an interest rate swap). Generally, no cash is exchanged at the outset of the contract and neither party makes principal payments. The parties with whom the Company enters into OTC variance swaps contracts are highly rated financial institutions which minimizes the credit risk associated with such contracts.

Interest Rate Swaps: The Company uses interest rate swaps to reduce market risks from changes in interest rates and to alter interest rate exposure arising from mismatches between assets and liabilities. Under interest rate swaps, the Company agrees with other parties to exchange, at specified intervals, the difference between fixed-rate and floating-rate interest amounts calculated by reference to an agreed notional principal amount. Generally, no cash is exchanged at the outset of the contract and neither party makes principal payments.

The interest rate swaps that qualify for hedge accounting in accordance SSAP No. 86, *Derivatives*, and are designated in a hedge accounting relationship, are recorded in a manner consistent with the hedged asset or liability. Qualifying interest rate swaps hedging liabilities, are carried at amortized cost. Cash which is exchanged as the difference between fixed and floating interest rates is recognized in the statements of operations through investment income. If the contract is terminated prior to maturity, a realized gain or loss is reported in the statements of operations for the amount of cash exchanged in order to close the contract.

Futures: Under exchange-traded futures contracts, the Company agrees to purchase a specified number of contracts with other parties and to post variation margin on a daily basis in an amount equal to the difference in the daily fair values of those contracts. Futures contracts are purchased to hedge the growth in interest credited to the customer as a direct result of increases in the related indices. The clearing broker with whom the Company enters into exchange-traded futures are regulated futures commission merchants who are members of a trading exchange.

Futures are recorded at fair value of margin on deposit with the clearing broker and changes in this margin on deposit are recognized in the Summary of Operations through investment income.

Currency Swaps: Foreign currency swaps are used by the Company to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets denominated in foreign currencies. With a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a forward exchange rate calculated by reference to an agreed upon principal amount. The principal amount of each currency is exchanged at the inception and termination of the currency swap by each party.

The currency swaps that qualify for hedge accounting in accordance with SSAP No. 86, and are designated in a hedge accounting relationship, are recorded in a manner consistent with the hedged asset or liability. The change in the value of the hedged item due to fluctuations in foreign exchange rates is recorded as unrealized capital gains or losses until the time of sale. As such, the qualifying currency swap also records the change in value associated with fluctuations in foreign currency exchange rates in unrealized capital gains and losses.

Forwards: The Company uses foreign exchange forward contracts to hedge certain invested assets against movement in foreign currency. The price is agreed upon at the time of the contract and payment for such a contract is made at a specified future date. Foreign exchange forward contracts are utilized in non-qualifying hedging relationships.

The forwards that qualify for hedge accounting in accordance with SSAP No. 86, *Derivatives*, and are designated in a hedge accounting relationship, are recorded in a manner consistent with the hedged asset or liability. The change in the value of the hedged item due to fluctuations in foreign exchange rates is recorded as unrealized capital gains or losses until the time of sale. As such, the qualifying currency forward also records the change in value associated with fluctuations in foreign currency exchange rates in unrealized capital gains and losses. Additionally, the excluded component represented by the difference between the spot rate and forward price is amortized into income over the life of the contract with an offset to the statement value of the contract.

Notes to the Financial Statements

8. Derivative Instruments (Continued)

Credit Default Swaps: Credit default swaps are used to synthetically create the characteristics of a bond, or hedge credit risk, referred to as a replication synthetic asset transaction (RSAT). An RSAT is created by coupling a bond with a credit default swap to create a synthetic instrument that is cheaper than its cost in the cash market or one which has better default characteristics. These transactions provide the Company with a periodic premium to compensate it for accepting credit risk and are used to enhance investment income and improve the default characteristics of the portfolio. The exposure amount of such agreement, which is usually the notional amount, is equal to the maximum proceeds that must be paid by a counterparty for a defaulted security. Should a credit event occur on a reference entity, a counterparty would be required to pay the notional amount in exchange for receipt of an obligation of the reference entity. Generally, there is no cash requirement at the initiation of the credit default swap contract.

Credit default swaps used in replication transactions are carried at amortized cost. The premiums received are accrued and recognized in the Summary of Operations through investment income over the life of the agreements. A capital loss would be recorded on the date of default, through the Summary of Operations, to reflect the difference between the notional amount paid and the fair value of the bonds received.

Total Return Swaps: The Company purchases total return swaps to gain exposure and benefit from a reference asset without actually having to own it. Total return swaps are contracts in which one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of the underlying asset, which includes both the income it generates and any capital gains.

See Note 1 for further explanation of the accounting policy for derivatives.

(2) See part (1) above.

(3) See part (1) above.

(4) There were no derivative contracts with financing premiums.

(5) There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of the derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

(6) There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

(7) There are no derivatives accounted for as cash flow hedges of a forecasted transaction.

(8) Premium Cost for Derivative Contracts - None

(9) Derivative Component Values

	Type of Excluded Component	Current Fair Value	Recognized Unrealized Gain (Loss)	Fair Value Reflected in BACV	Aggregate Amount Owed at Maturity	Current Year Amortization	Remaining Amortization
a.	Time Value	$	$	$	XXX	XXX	XXX
b.	Volatility Value	$	$	$	XXX	XXX	XXX
c.	Cross Current Basis Spread	$	$	XXX	XXX	XXX	XXX
d.	Forward Points	$ 673,103	$	XXX	$ 4,350,065	$ 894,667	$ 3,455,398

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

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

(1) Change between years by tax character

	2023			2022			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	$ 1,155,039,805	$ 9,031,585	$ 1,164,071,390	$ 678,898,442	$	$ 678,898,442	$ 476,141,363	$ 9,031,585	$ 485,172,948
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	1,155,039,805	9,031,585	1,164,071,390	678,898,442		678,898,442	476,141,363	9,031,585	485,172,948
(d) Deferred tax assets nonadmitted	411,985,172	9,031,585	421,016,757	241,997,107		241,997,107	169,988,065	9,031,585	179,019,650
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 743,054,633	$ –	$ 743,054,633	$ 436,901,335	$	$ 436,901,335	$ 306,153,298	$ –	$ 306,153,298
(f) Deferred tax liabilities	236,732,095	131,207,852	367,939,947	102,977,803	223,241,924	326,219,727	133,754,292	(92,034,072)	41,720,220
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 506,322,538	$ (131,207,852)	$ 375,114,686	$ 333,923,532	$ (223,241,924)	$ 110,681,608	$ 172,399,006	$ 92,034,072	$ 264,433,078

Notes to the Financial Statements

9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

	2023			2022			Change		
	(1) Ordinary	(2) Capital	(3) Total (Col 1+2)	(4) Ordinary	(5) Capital	(6) Total (Col 4+5)	(7) Ordinary (Col 1-4)	(8) Capital (Col 2-5)	(9) Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$	$	$	$	$	$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	375,114,686		375,114,686	110,681,608		110,681,608	264,433,078		264,433,078
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	673,469,593		673,469,593	110,681,608		110,681,608	562,787,985		562,787,985
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	375,114,686	XXX	XXX	278,486,967	XXX	XXX	96,627,719
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	367,939,947		367,939,947	326,219,727		326,219,727	41,720,220		41,720,220
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 743,054,633	$	$ 743,054,633	$ 436,901,335	$	$ 436,901,335	$ 306,153,298	$	$ 306,153,298

(3) Ratio used as basis of admissibility

	2023	2022
(a) Ratio percentage used to determine recovery period and threshold limitation amount	718.905 %	753.913 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 5,161,824,907	$ 3,736,314,443

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2023		2022		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) Ordinary (Col. 1-3)	(6) Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,155,039,805	$ 9,031,585	$ 678,898,442	$	$ 476,141,363	$ 9,031,585
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	5.111 %	%	%	%	5.111 %	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 743,054,633	$	$ 436,901,335	$	$ 306,153,298	$
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	7.945 %	%	%	%	7.945 %	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? YES

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

B. Regarding Deferred Tax Liabilities That Are Not Recognized

No unrecognized DTL exists for temporary differences related to investments in foreign subsidiaries or foreign corporate joint ventures that are essentially permanent in duration.

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1) 2023	(2) 2022	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ 369,756,600	$ 123,846,286	$ 245,910,314
(b) Foreign			
(c) Subtotal (1a+1b)	$ 369,756,600	$ 123,846,286	$ 245,910,314
(d) Federal income tax on net capital gains	(2,090,751)	49,448,460	(51,539,211)
(e) Utilization of capital loss carry-forwards			
(f) Other	50,391,929		50,391,929
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 418,057,778	$ 173,294,746	$ 244,763,032

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 2023	(2) 2022	(3) Change (1-2)
2.	Deferred Tax Assets			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$	$	$
(2)	Unearned premium reserve			
(3)	Policyholder reserves	852,808,543	437,408,867	415,399,676
(4)	Investments	103,141,586	138,181,110	(35,039,524)
(5)	Deferred acquisition costs	178,557,167	84,968,751	93,588,416
(6)	Policyholder dividends accrual			
(7)	Fixed assets	3,130	–	3,130
(8)	Compensation and benefits accrual	53,014	45,743	7,271
(9)	Pension accrual			
(10)	Receivables - nonadmitted	3,314,113	1,886,058	1,428,055
(11)	Net operating loss carry-forward			
(12)	Tax credit carry-forward			
(13)	Other	17,162,252	16,407,913	754,339
(99)	Subtotal (Sum of 2a1 through 2a13)	$ 1,155,039,805	$ 678,898,442	$ 476,141,363
(b)	Statutory valuation allowance adjustment			
(c)	Nonadmitted	411,985,172	241,997,107	169,988,065
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 743,054,633	$ 436,901,335	$ 306,153,298
(e)	Capital			
(1)	Investments	$ 9,031,585	$	$ 9,031,585
(2)	Net capital loss carry-forward			
(3)	Real estate			
(4)	Other			
(99)	Subtotal (2e1+2e2+2e3+2e4)	$ 9,031,585	$	$ 9,031,585
(f)	Statutory valuation allowance adjustment			
(g)	Nonadmitted	9,031,585		9,031,585
(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	–		–
(i)	Admitted deferred tax assets (2d + 2h)	$ 743,054,633	$ 436,901,335	$ 306,153,298

		(1) 2023	(2) 2022	(3) Change (1-2)
3.	Deferred Tax Liabilities			
(a)	Ordinary			
(1)	Investments	$ 165,064,480	$ 127,024	$ 164,937,456
(2)	Fixed assets		14,999	(14,999)
(3)	Deferred and uncollected premium	1,236,579	1,296,879	(60,300)
(4)	Policyholder reserves	70,431,036	101,538,901	(31,107,865)
(5)	Other			
(99)	Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 236,732,095	$ 102,977,803	$ 133,754,292
(b)	Capital			
(1)	Investments	$ 131,207,852	$ 223,241,924	$ (92,034,072)
(2)	Real estate			
(3)	Other			
(99)	Subtotal (3b1+3b2+3b3)	$ 131,207,852	$ 223,241,924	$ (92,034,072)
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 367,939,947	$ 326,219,727	$ 41,720,220
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 375,114,686	$ 110,681,608	$ 264,433,078

The change in net deferred taxes is comprised of the following (this analysis is exclusive of the tax effect of unrealized capital gain (losses) as the deferred taxes on unrealized gains (losses) are reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	2023	2022	Change
Adjusted gross deferred tax assets	$ 1,164,071,390	$ 678,898,442	$ 485,172,948
Total deferred tax liabilities	(367,939,947)	(326,219,727)	(41,720,220)
Net deferred tax assets (liabilities)	$ 796,131,443	$ 352,678,715	$ 443,452,728
Tax effect of unrealized gains (losses)			178,648,888
Change in net deferred income tax			$ 622,101,616

D. Among the More Significant Book to Tax Adjustments

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. Among the more significant book to tax adjustments were the following:

Notes to the Financial Statements

9. Income Taxes (Continued)

	2023	Effective Tax Rate
Provision computed at statutory rate	$ 33,387,986	21.000 %
Permanent differences		
IMR	(5,103,777)	-3.210
Nontaxable income	(1,501,982)	-0.945
Nondeductible expenses	579,458	0.364
Non-admitted assets	(1,958,677)	-1.232
Affiliated expenses	2,486,071	1.564
Reinsurance adjustment A-791	5,514,855	3.469
Unrealized gain (loss) on options	70,899,587	44.594
Unrealized (gain) loss ceded	(231,021,682)	-145.306
Specific reserves in surplus	(2,550,014)	-1.604
Prior year true-up and adjustments	(13,465,307)	-8.469
Tax credits	(61,310,356)	-38.562
Total	$ (204,043,838)	-128.337 %

	2023	Effective Tax Rate
Federal and foreign income taxes incurred	$ 369,756,600	232.565 %
Federal taxes allocated to prior period adjustments	50,391,929	31.695
Realized capital gains (losses) tax	(2,090,751)	-1.315
Change in net deferred income taxes	(622,101,616)	-391.282
Total statutory income taxes	$ (204,043,838)	-128.337 %

E. Operating Loss and Tax Credit Carryforwards

(1) The Company has no tax attributes to carry forward at December 31, 2023.

(2) Income tax expense available for recoupment

The amount of capital gains taxes incurred available for recoupment in the event of future capital losses are:

	Total
2021	$ 136,291,485
2022	47,959,080
2023	

(3) There are no aggregate amount of deposits reported as admitted assets under Section 6603 of the Internal Revenue Code as of December 31, 2023 and 2022.

F. Consolidated Federal Income Tax Return

The Company is included in a consolidated federal income tax return with an affiliated company, Athene USA Corporation. The Company has a written agreement approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Allocation of tax benefits is based on separate returns. Losses are paid at the time they can be used in the consolidated return. Intercompany tax balances are settled quarterly.

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

The Company has also entered into a supplemental tax allocation agreement with Athene Re USA IV, Inc. (Athene Re IV), whereby the Company is obligated to perform all of Athene Re IV's tax obligations and is entitled to accept all of Athene Re IV's tax benefits. Accordingly, any current taxes payable or receivable by Athene Re IV are reflected by the Company.

The following entities are included in the consolidated return:

Athene USA Corporation
Athene Annuity and Life Company
Athene Annuity & Life Assurance Company
Athene Annuity & Life Assurance Company of New York
Athene Annuity Re Ltd.
Athene Assignment Corporation
Athene Life Insurance Company of New York
Athene London Assignment Corporation
Athene Re USA IV, Inc.
Centralife Annuities Services, Inc
P.L. Assigned Services
Structured Annuity Reinsurance Company

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total tax liability will significantly increase within 12 months of the reporting date.

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

Notes to the Financial Statements

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

A. The Company's various affiliated relationships, agreements and transactions are discussed within Notes 10A through 10F and the 2023 affiliated transactions are disclosed in Schedule Y, part 2. Investments in affiliated entities are disclosed in the investment schedules.

The Company cedes a quota share of its annuity and funding agreement business to Athene Annuity Re Ltd. (AARe), an affiliated Bermuda reinsurer, and to its parent Athene Annuity and Life Assurance Company (AADE), and 100% of the Closed Block liabilities to Athene Re IV. The Company cedes to Structured Annuity Reinsurance Company a 100% quota share of its benefits payable for all structured annuity contracts issued by the Company to Aviva London Assignment Corporation (an affiliated company prior to October 2, 2013). See disclosures in Schedule S and Schedule Y, part 2.

Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $47.6 million and $23.9 million for the years ended December 31, 2023 and 2022, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During 2023, the Company received capital contributions of $1,516.3 million from AADE.

B. See part A above.

C. Transactions With Related Party Who Are Not Reported on Schedule Y

There are no related party transactions greater than ½ of 1% of total admitted assets individually or in the aggregate that require further disclosure.

D. As of December 31, 2023 and 2022, the Company reported $9.0 million and $127.5 million, respectively, receivable due from affiliates and $44.8 million and $47.2 million, respectively, payable due to affiliates. All intercompany balances shown as payable to or receivable from parent, subsidiaries and affiliates are settled within 90 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. The Company is party to an investment management agreement with affiliate Apollo Insurance Solutions Group, LP (ISG), under which ISG agrees to provide asset management services in exchange for management fees . The Company pays ISG 30 basis points per annum on the Company's managed assets. The Company incurred expense on its general and separate account assets of $414.4 million and $307.8 million in 2023 and 2022, respectively.

The Company participates in a Shared Services and Cost Sharing Agreement with certain other affiliated companies pursuant to which each party thereto agreed to provide certain financial, legal and other services to the other parties. The Company incurred related expenses under these agreements totaling $368.4 million and $326.3 million in 2023 and 2022, respectively.

F. See Note 14 for details of the Company's affiliated guarantees.

G. The operating results and financial position of the Company as reported in these financial statements would not be significantly different from those that would have been obtained if the Company were autonomous.

H. Amount Deducted for Investment in Upstream Company - None

I. The Company does not hold an investment in a subsidiary, controlled or affiliated company (SCA) that exceeds 10% of admitted assets.

J. The Company did not recognize any impairment write downs for its investment in SCAs during the statement period.

K. The Company does not hold an investment in a foreign insurance subsidiary.

L. The Company does not hold an investment in a downstream noninsurance holding company.

M. All SCA Investments

(1) Balance sheet value (admitted and nonadmitted) all SCAs (except 8b(i) entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$	$	$
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	$	$	$
c.	SSAP No. 97 8b(iii) Entities				
	Centralife Annuities Services, Inc.	100.000 %	$	$	$
	Total SSAP No. 97 8b(iii) Entities	XXX	$	$	$
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	$	$	$
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	$	$	$
f.	Aggregate Total (a+e)	XXX	$	$	$

Notes to the Financial Statements

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

(2) NAIC filing response information

	SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received (Yes/No)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Yes/No)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities			$			
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities			$			
c.	SSAP No. 97 8b(iii) Entities						
	Centralife Annuities Services, Inc.	S2	10/22/2021	$	YES	NO	I
	Total SSAP No. 97 8b(iii) Entities			$			
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities			$			
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)			$			
f.	Aggregate Total (a+e)			$			

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

N. Investment in Insurance SCAs

The Company owns all of the outstanding capital stock of Athene Re IV, a special purpose financial captive life insurance company domiciled in the State of Vermont.

(1) Athene Re IV, with the explicit permission of the Commissioner of the Vermont Department of Financial Regulation of the State of Vermont, has included as admitted assets the value of a letter of credit serving as collateral for reinsurance credit taken by the Company in connection with reinsurance agreements entered into between Athene Re IV and the Company. Under NAIC SAP, the letter of credit would not otherwise be treated as an admitted asset.

(2) The monetary effect on net income and surplus

The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual is as follows:

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Athene Re IV	$	$ 96,313,779	$ 42,814,567	$

* Per AP&P Manual (without permitted or prescribed practices)

As of the issue date of this report, the 2023 statutory audit of Athene Re IV has not been completed.

(3) If Athene Re IV had not been permitted to include the letter of credit in surplus, its risk-based capital would have been below Mandatory Control Level.

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

11. Debt

A. Effective May 1, 2021, the Company entered into an unsecured revolving promissory note (the Promissory Note), with Athene USA (AUSA) and certain of AUSA's other subsidiaries, pursuant to which the Company and other borrower parties thereto may borrow up to $200 million from AUSA. The Promissory Note has a 5 year term and was approved by the Iowa Insurance Division. Interest shall accrue on the principal balance from time to time outstanding at a rate per annum equal to 2.085%. The Company shall pay such interest in arrears quarterly on the last day of each March, June, September and December, on any day any portion of the principal balance is repaid or prepaid. During November 2022, $200 million was drawn under the Promissory Note by the Company and repaid during December 2022. No amounts were drawn during the year ended December 31, 2023. Interest expense of $0 million and $0.3 million was incurred by the Company during the years ended December 31, 2023 and 2022, respectively.

B. FHLB (Federal Home Loan Bank) Agreements

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

The Company has issued separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $5,833.9 million as of December 31, 2023. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

Notes to the Financial Statements

11. Debt (Continued)

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

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

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	266,904,000	266,904,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 276,904,000	$ 276,904,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 9,500,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	136,248,000	136,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 146,248,000	$ 146,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 5,400,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 14,437,458,570	$ 15,670,550,286	$ 5,931,200,000
2.	Current year general account total collateral pledged	14,437,458,570	15,670,550,286	
3.	Current year separate accounts total collateral pledged			5,931,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 14,437,458,570	$ 15,670,550,286	$ 5,931,200,000
2.	Current year general account maximum collateral pledged	14,437,458,570	15,670,550,286	
3.	Current year separate accounts maximum collateral pledged			5,931,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	5,931,200,000		5,931,200,000	$ 5,833,935,723
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 5,931,200,000	$	$ 5,931,200,000	$ 5,833,935,723
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	3,406,200,000		3,406,200,000	$ 3,328,300,945
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 3,406,200,000	$	$ 3,406,200,000	$ 3,328,300,945

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

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

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans

The Company is allocated a portion of the costs related to a qualified contribution savings and retirement plan sponsored by AUSA. The plan is a qualified 401(k) plan covering officers and employees. The plan provides only non-discretionary company matching contributions. Expenses allocated to the Company for AUSA's contributions amounted to $10.4 million and $7.3 million for 2023 and 2022, respectively.

H. Postemployment Benefits and Compensated Absences - None

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

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

A. At December 31, 2023 the Company has authorized and issued 10.0 million shares of $1 par common stock which are outstanding and owned by AADE.

B. Dividend Rate of Preferred Stock - None

C. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.

In connection with the acquisition of Aviva USA during 2013, AHL entered into a Net Worth Maintenance Agreement to provide capital support to the Company such that AHL is obligated to maintain the Company's capital and surplus in an amount sufficient to maintain the Company's total adjusted capital to be at least 200% of company action level risk based capital. The agreement also provides that the Company will not pay any dividends if such dividends would cause the company action level risk based capital ratio to fall below 200%.

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

Effective January 30, 2020, the Company's parent, AADE, entered into a Capital Maintenance Agreement to provide capital support to the Company, in an amount sufficient to satisfy the insurance laws of the State of New Jersey, in order to obtain authority for the Company to issue registered index-linked annuities in New Jersey. The agreement will remain in effect for ten years.

D. Ordinary Dividends - None

E. Within the limitations presented in item C above, based on December 31, 2023 results, the maximum dividend that may be paid without prior approval in 2024 is $0.

F. The unassigned surplus is held for the benefit of the Company's shareholder.

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. Changes in Special Surplus Funds - None

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax is $756.7 million at December 31, 2023.

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

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

M. During the quarter ended March 31, 2017, the Company recorded a surplus reset under SSAP No. 72, *Surplus and Quasi-Reorganizations*, in the amount of $1,502.3 million, resulting in a reclassification between unassigned surplus and gross paid-in and contributed surplus. In accordance with SSAP No. 72, the Company is required to disclose this surplus reset for ten years following its effective date.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

As of December 31, 2023, the Company has unfunded commitments to invest in SCA entities, joint ventures, partnerships or limited liability companies of $5,120.6 million.

As of December 31, 2023, the Company has unfunded commitments to invest in certain bonds and mortgage loans in the general and separate accounts of $9,652.7 million.

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

Effective July 31, 2019, the Company entered into a Capital Maintenance Agreement to provide capital support to its wholly-owned subsidiary, AANY, such that the Company has agreed to maintain AANY's total adjusted capital in an amount at least equal to 300% of AANY's company action level risk based capital. The agreement will remain in effect until both parties agree in writing to its termination and receive prior written approval from the regulating body. Given the current capital level of AANY, the likelihood of payment by the Company under the terms of this agreement is remote. See the table below for additional detail.

Effective July 31, 2019, the Company entered into an agreement to guarantee payment of all amounts due from its subsidiary, AANY, to the contract and certificate holders under the terms of a group annuity contract issued by AANY during August 2019. As part of the issuance, AANY received sufficient assets to fund future obligations of the contract and the chance of any payments by the Company under this guarantee is remote. Further, it is expected that the previously mentioned Capital Maintenance Agreement between the Company and AANY would preclude any payments that would be required under this guarantee. This agreement will remain in effect until all obligations related to the group annuity contract have been satisfied. See the table below for additional detail.

(2) Nature and circumstances of guarantee

(1)	(2)	(3)	(4)	(5)
Nature and Circumstances of Guarantee and Key Attributes	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor Could be Required to Make Under the Guarantee	Current Status of Payment or Performance Risk of Guarantees
Guarantee of total adjusted capital ratio of AANY (a) (b)	$	Common Stocks (Page 2, Line 2.2)	$	No payments required since inception
Guarantee related to group annuity contract issued by AANY (a) (b)		Common Stocks (Page 2, Line 2.2)		No payments required since inception
Total	$		$	

(a) Liability recognition is not required as guarantee is made to or on behalf of wholly-owned insurance subsidiary
(b) No limitation on the maximum potential future payments under the guarantee

(3) Aggregate compilation of guarantee obligations

No liability has been recognized by the Company as the guarantees are for a wholly owned insurance subsidiary. There is no limit on the maximum potential future payments under these guarantees.

B. Assessments

(1) Based on the 2023 National Organization of Life and Health Insurance Guaranty Associations (NOLHGA) Report, the Company has identified insolvencies. The Company fulfilled premium-based guaranty funds assessments of less than $0.1 million during the current period. It is expected that the identified insolvencies will result in retrospective premium-based guaranty fund assessments against the Company. During 2023, future estimated costs to be assessed against the Company from identified insolvencies from the NOLHGA Report decreased by less than $0.1 million, which has been credited to operations in the current period and the liability decreased.

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, prior year-end	$ 495,879
b.	Decreases current year:	
	Paid premium tax offset applied	$ 1,150
	Change in accrued premium tax offset	366,811
c.	Increases current year:	
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, current year-end	$ 127,918

(3) Guaranty fund liabilities and assets related to long-term care insolvencies - None

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

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

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

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

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

15. Leases - None

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

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk:

		Assets		Liabilities	
		2023	2022	2023	2022
a.	Swaps	$ 4,436,569,290	$ 2,978,355,994	$ 8,164,314,683	$ 14,542,438,704
b.	Futures	23,679	12,972	1	
c.	Options	59,414,730,939	48,871,180,781	2,303,231,981	1,525,901,321
d.	Total (a+b+c)	$ 63,851,323,907	$ 51,849,549,747	$ 10,467,546,665	$ 16,068,340,025

2. The Company's futures, swaps, options and forwards have off-balance sheet risk. See Note 8 for information regarding the Company's derivative instruments.

Notes to the Financial Statements

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

3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties on derivative instruments. The Company does not anticipate non-performance by any of these counterparties. Purchasing instruments from financial institutions with high credit ratings minimizes the credit risk associated with such instruments. The amount of exposure is represented by the fair value (market value) at the reporting date less any posted collateral. Collateral support documents are negotiated to further reduce this exposure where deemed necessary. Exchange-traded derivatives are affected through a regulated exchange and positions are marked to market daily.

4. The counterparty may be required to post collateral for any derivative contracts that are entered. The amount of collateral that is required is determined by the market value and credit threshold of the counterparty.

   The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date less collateral held. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

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

A. Transfers of Receivables Reported as Sales - None

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales

(1) In the course of the Company's asset management, securities have been sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) Details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31 and reacquired within 30 days of the sale date

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
EDISON INTL	3	1	$ 2,876,559	$ 2,876,524	$ 34

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$	$ 14,796,000	$ 2,559,554	$	$ 17,355,554
	Bonds: CMBS		26,001,980			26,001,980
	Bonds: RMBS		18,343,470	326,893		18,670,363
	Bonds: ABS			2,742,566		2,742,566
	Preferred stocks	93,445,978	326,397,341			419,843,319
	Common stocks	20,964,670	276,904,000	7,385,987		305,254,657
	Derivative assets: Options		820,929,043			820,929,043
	Derivative assets: Currency Swaps		109,860,933			109,860,933
	Derivative assets: Interest Rate	925,871				925,871
	Derivative assets: Total Return Swaps		17,139,481			17,139,481
	Derivative assets: Futures	67,199,862				67,199,862
	Derivative assets: FX Forwards		308,492,348			308,492,348
	Derivative assets: Swaptions		19,598,992			19,598,992
	Separate account assets: group annuity	12,147,524	243,216,661	1,934,086		257,298,271
	Separate account assets: index-linked products	1,803,875	35,312,671			37,116,546
	Separate account assets: variable products		26,089,288			26,089,288
	Total assets at fair value/NAV	$ 196,487,780	$ 2,243,082,208	$ 14,949,086	$	$ 2,454,519,074
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 86,004,642	$	$	$ 86,004,642
	Derivative liabilites: Currency Swaps		99,177,216			99,177,216
	Derivative liabilites: Interest Rate	497,508	56,434			553,942
	Derivative liabilites: Futures	15,810				15,810
	Derivative liabilites: FX Forwards		239,382,014			239,382,014
	Separate account liabilities: group annuity		43,598,250			43,598,250
	Separate account liabilities: index-linked products		4,923,546			4,923,546
	Separate account liabilities: variable products		26,088,165			26,088,165
	Total liabilities at fair value	$ 513,318	$ 499,230,267	$	$	$ 499,743,585

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

	Description	Beginning balance as of 01/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2023
a.	Assets										
	Bonds: Other	$ 1,793,400	$ 2,547,419	$ (1,793,400)	$ 90,444	$ (699,662)	$ 621,353	$	$	$	$ 2,559,554
	Bonds: RMBS		349,697	(38,681)	57,265	(70,891)	29,504			(1)	326,893
	Bonds: ABS	3,164,499			38,782	(460,719)	4				2,742,566
	Common Stocks	59,236,279			34,639,508	(41,425,250)			(45,064,550)		7,385,987
	Separate account assets: group annuity	5,500,861		(2,562,000)	80,364	(1,085,139)					1,934,086
	Total assets	$ 69,695,039	$ 2,897,116	$ (4,394,081)	$ 34,906,363	$ (43,741,661)	$ 650,861	$	$ (45,064,550)	$ (1)	$ 14,949,086
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

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

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

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

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

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

B. Other Fair Value Disclosures - None

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 72,106,088,880	$ 75,192,880,228	$ 2,851,148,133	$ 56,245,631,989	$ 13,009,308,758	$	$
Assets - Preferred stocks	1,136,368,276	1,135,317,529	93,445,978	331,571,371	711,350,927		
Assets - Common stock	305,254,657	305,254,656	20,964,670	276,904,000	7,385,987		
Assets - Mortgage loans - first liens	33,948,293,455	35,582,200,210			33,948,293,455		
Assets - Mortgage loans - other than first liens	946,604,220	1,115,430,952			946,604,220		
Assets - Policy loans	145,757,028	145,757,028		145,757,028			
Assets - Cash, cash equivalents and short-term investments	8,348,353,850	8,348,370,777	7,194,980,102	1,048,381,580	104,992,168		
Assets - Derivative assets	4,028,099,048	2,612,744,126	(77,063,127)	4,105,791,476	(629,301)		
Assets - Derivative collateral assets	648,531,326	648,531,324	648,531,326				
Assets - Other invested assets	9,069,188,992	9,136,044,772		447,885,832	763,425,890	7,857,877,270	
Assets - Separate account: variable products	26,089,288	26,089,288		26,089,288			
Assets - Separate account: group annuity	43,247,158,576	46,691,590,721	1,970,628,490	29,863,028,794	9,731,107,626	1,682,393,666	
Assets - Separate account: index-linked products	2,020,019,402	2,103,142,874	89,731,527	1,316,677,481	573,615,752	39,994,642	
Liabilities - Deposit-type contracts	21,251,466,822	22,129,931,953		20,873,774,360	377,692,462		
Liabilities - Repurchase agreements	2,347,935,350	2,347,935,350		2,347,935,350			
Liabilities - Derivative liabilities	1,090,613,258	788,675,150	39,037,383	1,051,575,875			
Liabilities - Derivative and other collateral	3,297,800,206	3,297,800,206	3,297,800,206				
Liabilities - Separate account: group annuity deposit-type contracts	9,514,352	9,768,633			9,514,352		
Liabilities - Separate account: funding agreements	5,701,053,095	5,833,935,723		5,701,053,095			
Liabilities - Separate account: index-linked products derivatives	9,480,111	8,572,951		9,480,111			
Liabilities - Separate account: group annuity derivatives	190,540,695	188,488,051		190,540,695			

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

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

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

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of December 31, 2023, the Company's general and separate accounts have $6,096 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

During 2023, the Company novated 152 and denovated 4 life policies with statutory policy reserves of $1.1 million to Accordia Life and Annuity Company (Accordia). These policies were previously 100% ceded to Accordia through a coinsurance agreement entered into in 2013, and therefore the novation had no impact on the Company's balance sheet, income or capital and surplus position.

D. Business Interruption Insurance Recoveries - None

E. State Transferable and Non-Transferable Tax Credits

(1) Carrying value of transferable and non-transferable state tax credits gross of any related tax liabilities and total unused transferable and non-transferable state tax credits by state and in total

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Guaranty Fund Assessment Credits	Various	$ 127,918	$ 127,918
Total		$ 127,918	$ 127,918

(2) Method of estimating utilization of remaining transferable and non-transferable state tax credits

The Company estimated the utilization of the remaining transferable and non-transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining state tax credits.

(3) Impairment loss - None

(4) State tax credits admitted and nonadmitted

	Total Admitted	Total Nonadmitted
a. Transferable	$	$
b. Non-transferable	$ 127,918	$

F. Subprime-Mortgage-Related Risk Exposure

(1) The Company engages in direct lending to the subprime markets. The Company's exposure to subprime risk is primarily limited to whole mortgage loans and investments within the fixed maturity investment portfolio in the form of securities collateralized by mortgages that have characteristics of subprime lending.

The Company generally defines subprime whole mortgage loans as borrowers with impaired credit history and lower FICO scores. In 2023 and 2022, the Company invested in residential whole loans which consisted of borrowers with lower FICO scores. The price paid for the residential loans factored in the consideration of the borrower's ability to repay along with the overall credit profile of the loan. The Company will continue to monitor the performance of the subprime residential mortgage loans along with performance expectations.

The Company's portfolio also contains residential mortgage backed securities that include subprime mortgage exposure. The risk of such defaults is generally higher in the case of subprime mortgages. The acquisition value of these residential mortgage backed securities factored in the consideration of that default risk. Quarterly, we monitor and evaluate the undiscounted expected future cash flows associated with these residential mortgage backed securities based on updates to key assumptions.

(2) Direct exposure through investments in subprime mortgage loans

	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a. Mortgages in the process of foreclosure	$ 28,728,001	$ 29,119,905	$ 51,195,374	$	%
b. Mortgages in good standing	433,205,595	422,345,815	818,527,730		
c. Mortgages with restructured terms					
d. Total (a+b+c)	$ 461,933,596	$ 451,465,720	$ 869,723,104	$	XXX

Notes to the Financial Statements

21. Other Items (Continued)

(3) Direct exposure through other investments

		Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 133,548,142	$ 138,051,540	$ 135,924,911	$ 590,397
b.	Commercial mortgage-backed securities				
c.	Collateralized debt obligations				
d.	Structured securities				
e.	Equity investment in SCAs				
f.	Other assets				
g.	Total (a+b+c+d+e+f)	$ 133,548,142	$ 138,051,540	$ 135,924,911	$ 590,397

* These investments comprise 0% of the company's invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - None

G. Retained Assets - None

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

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

The Company was the owner and beneficiary of life insurance policies which were included in aggregate write-ins for other than invested assets at their cash surrender values pursuant to SSAP No. 21, *Other Admitted Assets*. The company surrendered the policies in December 2022.

22. Events Subsequent

Subsequent events have been considered through February 28, 2024 for the statutory statement dated December 31, 2023.

23. Reinsurance

Gains on cession of inforce blocks of business are to be accounted for in accordance with Appendix A-791 of the NAIC Accounting Practices and Procedures Manual which requires that any increase in surplus (net of federal income tax) resulting from reinsurance agreements entered into or amended which involve the reinsurance of business issued prior to the effective date of the agreements shall be deferred and identified separately as a surplus item by the ceding company. Subsequent recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured. Based on the emergence of earnings of previous reinsurance of inforce blocks of business in 2023 and 2022, $8.2 million and $7.3 million, respectively, was amortized into income.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with Athene Annuity Re Ltd. (AARe), an affiliated reinsurer, pursuant to which it cedes an 80% quota share of certain of the Company's retail annuity business issued on or after January 1, 2023. Modified coinsurance reserves ceded to AARe under this agreement were $27,362.8 million as of December 31, 2023.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it cedes a quota share of certain funding agreements issued after the effective date of the treaty. There was no business ceded through this reinsurance agreement as of December 31, 2023.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it cedes a quota share of certain pension group annuity business issued after the effective date of the treaty. Modified coinsurance reserves ceded to AARe were $1,124.0 million as of December 31, 2023.

Effective June 12, 2023, the Company entered into a coinsurance agreement with USAA Life Insurance Company (USAA) to assume a quota share of multi-year guaranteed annuities issued by USAA on or after the effective date of the treaty. Effective August 21, 2023, an amendment was made to the existing treaty to assume a quota share of fixed indexed annuities issued by USAA on or after the effective date of the amended treaty. The Company retrocedes 80% of this block of business to AARe under an existing modified coinsurance treaty. Assumed reserves were $1,067.6 million at December 31, 2023 of which $854.1 million represented modified coinsurance reserves ceded to AARe at December 31, 2023.

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

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

Notes to the Financial Statements

23. Reinsurance (Continued)

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $ —

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( ) No (X)

B. Uncollectible Reinsurance - None

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

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies

As of December 31, 2023 and 2022, 68.5% and 67.4%, respectively, of life insurance policies were participating. All participating life insurance policies are included in reinsurance agreements with Athene Re IV or Accordia. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the policy administration system. The amount of dividend expense incurred was less than $0.1 million for the years ended December 31, 2023 and 2022. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts

1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserve for surrender values promised in excess of the legally computed reserves is shown in Exhibit 5, Miscellaneous Reserves.

Notes to the Financial Statements

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

The Company offers riders on its fixed annuities which provides for future withdrawal and death benefits. In accordance with the NAIC's Accounting Practices and Procedures Manual, the rider should be reserved for under the revised Actuarial Guideline 33 (AG33). The Company requested and received approval to use an alternative methodology under the Practical Consideration section of AG 33 from the Insurance Division, Department of Commerce of the State of Iowa for policies issued prior to January 1, 2014. The reserve held at December 31, 2023 was based on Actuarial Guideline 43 (AG43) for policies issued prior to January 1, 2014, the approved alternative method for these contracts. For policies issued January 1, 2014 and after, the reserve was based on AG33.

2. Mean reserves for substandard policies are determined by computing the regular mean reserve for the policy and holding in addition one half of the extra premium charge for the year.

3. As of December 31, 2023, the Company had $1,346.0 million of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above shortfall in premium totaled $29.1 million at December 31, 2023, are calculated annually, and were included in reserves on Page 3, Line 1 (Exhibit 5, Miscellaneous Reserves).

4. The tabular interest at December 31, 2023, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by formula as described in the NAIC instructions for Page 7.

5. The tabular interest on funds not involving life contingencies is calculated as the product of the mean fund balance and the average valuation interest rate.

6. Details for Other Changes

The significant changes in reserves shown on the Other Increases (net) line on Page 7, Line 7, and the significant changes in the Other net change in reserves line on Exhibit 7, Line 4 as of December 31, 2023 are as follows:

			Ordinary			Credit Life	Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Group and Individual	Life Insurance	Annuities
Exhibit 7 - Funding agreement Day 1 Discounted Cash Flow Gain	$ (4,413,226)	$	$	$ (4,413,226)	$	$	$	$
Exhibit 7 - Funding agreement foreign currency translation adjustment	164,083,066			164,083,066				
Total	$ 159,669,840	$	$	$ 159,669,840	$	$	$	$

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

A. Individual Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$ 74,965,365,344	$	$	$ 74,965,365,344	68.588 %
	b. At book value less current surrender charge of 5% or more	9,761,817,414		2,698,656,981	12,460,474,395	11.400
	c. At fair value			26,079,841	26,079,841	0.024
	d. Total with market value adjustment or at fair value (total of a through c)	84,727,182,758		2,724,736,822	87,451,919,580	80.012
	e. At book value without adjustment (minimal or no charge or adjustment)	19,549,054,075			19,549,054,075	17.886
(2)	Not subject to discretionary withdrawal	2,297,307,934			2,297,307,934	2.102
(3)	Total (gross: direct + assumed)	$ 106,573,544,767	$	$ 2,724,736,822	$ 109,298,281,589	100.000 %
(4)	Reinsurance ceded	14,347,053,378			14,347,053,378	
(5)	Total (net) (3 - 4)	$ 92,226,491,389	$	$ 2,724,736,822	$ 94,951,228,211	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 1,324,573,243	$	$	$ 1,324,573,243	

Notes to the Financial Statements

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (Continued)

B. Group Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$ 103,353,734	$ 2,885,937,110	$	$ 2,989,290,844	6.452 %
	b. At book value less current surrender charge of 5% or more	30,348,574			30,348,574	0.066
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)	133,702,308	2,885,937,110		3,019,639,418	6.518
	e. At book value without adjustment (minimal or no charge or adjustment)	857,223,555	110,934,574		968,158,129	2.090
(2)	Not subject to discretionary withdrawal		42,342,164,696		42,342,164,696	91.393
(3)	Total (gross: direct + assumed)	$ 990,925,863	$ 45,339,036,380	$	$ 46,329,962,243	100.000 %
(4)	Reinsurance ceded					
(5)	Total (net) (3 - 4)	$ 990,925,863	$ 45,339,036,380	$	$ 46,329,962,243	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$	$	$	$	

C. Deposit-Type Contracts (no life contingencies)

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	b. At book value less current surrender charge of 5% or more					
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)					
	e. At book value without adjustment (minimal or no charge or adjustment)					
(2)	Not subject to discretionary withdrawal	22,352,139,286	5,843,704,355		28,195,843,641	100.000
(3)	Total (gross: direct + assumed)	$ 22,352,139,286	$ 5,843,704,355	$	$ 28,195,843,641	100.000 %
(4)	Reinsurance ceded	222,207,333			222,207,333	
(5)	Total (net) (3 - 4)	$ 22,129,931,953	$ 5,843,704,355	$	$ 27,973,636,308	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

		Amount
	Life & Accident & Health Annual Statement	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 92,969,598,248
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	247,819,003
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	22,129,931,953
(4)	Subtotal (1+2+3)	$ 115,347,349,204
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	48,063,773,202
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	5,833,935,722
(10)	Other contract deposit funds	9,768,633
(11)	Subtotal (5+6+7+8+9+10)	$ 53,907,477,557
(12)	Combined Total (4+11)	$ 169,254,826,761

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$ 1,558,380,905	$ 1,709,362,286
	b. Universal Life	300,377,707	297,074,298	294,249,570
	c. Universal Life with Secondary Guarantees	6,099,687	5,749,488	38,779,265
	d. Indexed Universal Life	196,558,923	194,170,309	168,389,772
	e. Indexed Universal Life with Secondary Guarantees	248,826,544	242,130,519	616,549,870
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance	19,642,449	19,642,449	19,807,228
	h. Variable Life			
	i. Variable Universal Life			
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	22,384,490
	b. Accidental Death Benefits	XXX	XXX	132,700
	c. Disability – Active Lives	XXX	XXX	4,512,874
	d. Disability – Disabled Lives	XXX	XXX	9,146,844
	e. Miscellaneous Reserves	XXX	XXX	75,297,670
(3)	Total (gross: direct + assumed)	771,505,310	2,317,147,968	2,958,612,569
(4)	Reinsurance Ceded	719,197,040	2,267,412,459	2,905,524,394
(5)	Total (net) (3) - (4)	$ 52,308,270	$ 49,735,509	$ 53,088,175

B. Separate Account with Guarantees - None

C. Separate Account Nonguaranteed - None

D. Reconciliation of Total Life Insurance Reserves

		Amount
	Life & Accident & Health Annual Statement:	
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 51,364,804
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	1,014
3.	Exhibit 5, Disability – Active Lives Section, Total (net)	(1,527)
4.	Exhibit 5, Disability – Disabled Lives Section, Total (net)	38,694
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,685,190
6.	Subtotal (1+2+3+4+5)	$ 53,088,175
	Separate Accounts Annual Statement:	
7.	Exhibit 3, Line 0199999, Column 2	
8.	Exhibit 3, Line 0499999, Column 2	
9.	Exhibit 3, Line 0599999, Column 2	
10.	Subtotal (7+8+9)	$
11.	Combined Total (6+10)	$ 53,088,175

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Type		Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business		
(3)	Ordinary renewal	4,190,005	5,888,469
(4)	Credit life		
(5)	Group life		
(6)	Group annuity		
(7)	Totals (1+2+3+4+5+6)	$ 4,190,005	$ 5,888,469

35. Separate Accounts

During 2023, the Company formed a new commingled separate account and a new dedicated separate account that will support annuities payable under group fixed annuity contracts issued to employers, or trusts established by such employers, in respect of those employers' pension plans. The group fixed annuity contracts obligate the Company's general account to make annuity payments if the separate account is not able to do so. As of December 31, 2023, these newly formed separate accounts had assets of $11.3 billion.

Notes to the Financial Statements

35. Separate Accounts (Continued)

A. Separate Account Activity

(1) The Company maintains five types of separate account arrangements. The first arrangement includes one separate account containing funding agreement policies issued to the FHLB, known as Separate Account – Funding Agreements. The second arrangement includes one separate account, known as ALAC Separate Account I, consisting of individual variable annuities of a non-guaranteed return nature. The third arrangement, known as Group Annuity Separate Accounts, includes separate accounts supporting annuities payable under group fixed annuity contracts issued to various employers, or trusts established by such employers, in respect of those employers' pension plans. The fourth arrangement includes two separate accounts consisting of index-linked deferred annuity contracts, known as Index-Linked Deferred Annuity Separate Accounts. The fifth arrangement, known as Private Placement Variable Annuity Separate Account, includes a separate account supporting private placement variable deferred annuities issued by the Company to qualified purchasers.

(2) Separate account assets legally insulated from the general account claims

In accordance with the products/transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account. The assets legally insulated from the general account as of December 31, 2023, are attributed to the following separate account arrangements:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Separate Account - Funding Agreements	$	$ 67,124,024
Separate Account I - Variable Annuities	23,228,939	
Group Annuity Separate Accounts	48,339,698,070	
Index-Linked Deferred Annuity Separate Accounts	3,240,255,637	
Private Placement Variable Annuity Separate Account	2,860,349	
Total	$ 51,606,042,995	$ 67,124,024

(3) Separate account products that have guarantees backed by the general account

The Company's variable annuity product guarantees a minimum death benefit. The Company's general account has not paid towards separate account guarantees for the past five years. The Company's variable annuity separate account has not paid risk charges for the past five years.

The Company's Group Annuity Separate Account and Index-Linked Deferred Annuity Separate Account liabilities are guaranteed by the general account. The Company's general account has not paid towards separate account guarantees for the past five years.

To compensate the general account for the risk taken, the separate account paid risk charges as follows for the past five years:

a. 2023 $ 22,954,075
b. 2022 $ 19,408,334
c. 2021 $ 12,823,094
d. 2020 $ 7,339,072
e. 2019 $ 5,572,622

B. General Nature and Characteristics of Separate Accounts Business

Separate Account - Funding Agreements: The funding agreement policies are secured by the assets in the Company's general account which are not subject to claims that arise out of any other business of the Company. The funding agreement policies may not be accelerated by the holder unless there is a default under the agreement, but the Company may retire the funding agreement policies at any time. The assets and liabilities of this separate account are carried at the general account basis.

ALAC Separate Account I: Net investment experience of this separate account is credited directly to the policyholder and can be positive or negative, as determined by the performance and/or fair value of the investments held in the separate account. These variable annuities generally provide an incidental death benefit of the greater of account value or premium paid. The assets and liabilities of these accounts are carried at fair value. This business has been included in column 4 of the table below.

Group Annuity Separate Accounts: The group fixed annuity contracts obligate the Company's general account to make annuity payments if the separate account is not able to do so. The assets and liabilities of this separate account are carried at the general account basis. During 2023, the Company's general account contributed $115.4 million to Group Annuity Separate Accounts.

Index-linked Deferred Annuity Separate Accounts: The index-linked annuity separate accounts support registered index-linked deferred annuity contracts issued by the Company. The separate account assets are legally segregated and are not subject to claims which may arise from any other business of the Company. The assets and liabilities are carried at the general account basis. During 2022, the Index-Linked Deferred Annuity Separate Account repaid $20 million of seed money plus $1.6 million of interest to the Company's general account.

Private Placement Variable Annuity Separate Account: The assets of this separate account are carried at fair value. Net investment experience is credited directly to the policyholder and can be positive or negative, as determined by the performance or fair value of the investments held.

Information regarding the separate accounts of the Company is as follows. All amounts are for separate accounts as of or for the year ended December 31, 2023.

Notes to the Financial Statements

35. Separate Accounts (Continued)

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for period ending 12/31/2023	$ 170,021,788	$ 750,000,000	$ 4,502,269,537	$ 2,766,775	$ 5,425,058,100
(2) Reserves at 12/31/2023 for accounts with assets at:					
a. Fair value				26,079,840	26,079,840
b. Amortized cost	2,698,656,981	26,483,993,958	24,698,746,778		53,881,397,717
c. Total reserves	$ 2,698,656,981	$ 26,483,993,958	$ 24,698,746,778	$ 26,079,840	$ 53,907,477,557
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$	$ 2,885,937,110	$	$	$ 2,885,937,110
2. At book value without market value adjustment and with current surrender charge of 5% or more	2,698,656,981				2,698,656,981
3. At fair value				26,079,840	26,079,840
4. At book value without market value adjustment and with current surrender charge less than 5%		110,934,574			110,934,574
5. Subtotal (1+2+3+4)	$ 2,698,656,981	$ 2,996,871,684	$	$ 26,079,840	$ 5,721,608,505
b. Not subject to discretionary withdrawal		23,487,122,274	24,698,746,778		48,185,869,052
c. Total (a+b)	$ 2,698,656,981	$ 26,483,993,958	$ 24,698,746,778	$ 26,079,840	$ 53,907,477,557
(4) Reserves for asset default risk in lieu of AVR	$	$	$	$	$

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 2,199,374,733
b. Transfers from Separate Accounts (Page 4, Line 10)	396,363,884
c. Net transfers to or (from) Separate Accounts (a - b)	$ 1,803,010,849
(2) Reconciling adjustments	
a. Other adjustments	$ 345,438
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	
(1c + 2) = (Page 4, Line 26)	$ 1,803,356,287

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Iowa

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001858681

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

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

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

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

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

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

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

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

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

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

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [X] No [ ]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 100.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
Bermuda	Limited company
	Although the reporting entity is ultimately controlled by Apollo Global Management, Inc., a Delaware corporation, and Leon Black, Joshua Harris and Marc Rowan, each of whom is an individual and a citizen of the U.S., in addition to the disclosure in response to this interrogatory, there are one or more additional intermediate entities in the chain of control of the reporting entity that are domiciled outside the U.S. as disclosed in Schedule Y.

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Deloitte & Touche LLP
699 Walnut Street, Suite 1800
Des Moines, IA 50309 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
L Doug King, VP and Appointed Actuary
7700 Mills Civic Parkway
West Des Moines, IA 50266 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ...

12.12 Number of parcels involved 67

12.13 Total book/adjusted carrying value .....$ 1,177,387,713

12.2 If yes, provide explanation

The Company owns $1,177.4 million of partnerships which hold real estate. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ .....
- 22.23 Other amounts paid ..... $ .....

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 553,596

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
25.093	Total payable for securities lending reported on the liability page.	$

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 2,695,182,057
26.22	Subject to reverse repurchase agreements	$ 920,658,202
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 276,904,000
26.28	On deposit with states	$ 7,455,139
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 10,299,876,662
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 15,670,550,286
26.32	Other	$ 484,539

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 23,281,381

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

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

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

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

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

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

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	76,346,270,903	73,259,455,161	(3,086,815,742)
31.2 Preferred stocks	1,135,317,529	1,136,368,278	1,050,749
31.3 Totals	77,481,588,432	74,395,823,439	(3,085,764,993)

31.4 Describe the sources or methods utilized in determining the fair values:

Fair market values are determined by outside pricing services. All third party pricing, whether provided through electronic sources or by other reliable market sources, are thoroughly reviewed for reasonableness and consistency by fund managers. When pricing cannot be obtained through a third party, internal models are used; however, these prices must be approved by senior management. A management approved valuation matrix with listing of approved vendors, sources and hierarchy for each asset class is maintained. Management approval is needed when an asset does not have a price from one of the listed allowable pricing sources, or when there is a deviation of the pricing source with the pricing matrix. .....

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Management has established a Valuation Committee, which is intended to summarize valuation results and the procedures that were performed to gain comfort over investment valuation during the quarter, including all monthly tasks within each quarter. Management performs due diligence on all pricing vendors. Due diligence includes obtaining SOC-1 reports (where available), periodic reviews of pricing inputs to validate observability of market inputs, and annual due diligence meetings with each vendor. Monthly, management selects a sample of securities for independent price testing, which includes: (a) those securities that could be independently corroborated by a commercially available pricing vendor (b) those securities that could not be corroborated and we independently modeled each security. .....

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

33.2 If no, list exceptions:

.....

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

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

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

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 2,860,492

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	 740,179
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 14,996,233

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
SIDLEY AUSTIN LLP	 5,277,714
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 133,704

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	 133,704
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only .....$ .....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$ .....

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$ .....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. .....$ .....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$ .....
1.62 Total incurred claims .....$ .....
1.63 Number of covered lives ....

All years prior to most current three years
1.64 Total premium earned .....$ .....
1.65 Total incurred claims .....$ .....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$ .....
1.72 Total incurred claims .....$ .....
1.73 Number of covered lives ....

All years prior to most current three years
1.74 Total premium earned .....$ .....
1.75 Total incurred claims .....$ .....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	9,263,263,955	5,705,889,974
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	93,612,853,481	63,714,373,140
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....$ 96,376,038

3.4 State the authority under which Separate Accounts are maintained:

Iowa Insurance Division .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....$ .....

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: .....$ _____

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

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

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written .....$ 85,118,995
7.2 Total Incurred Claims .....$ 151,682,027
7.3 Number of Covered Lives 94,935

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

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

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid .....$ 370,216,516
9.22 Received.....$ 1,848,013

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 .....$ .....
10.22 Page 4, Line 1 .....$ .....

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $..... 4,654,377,537

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash .....$ 2,662,066,115
12.12 Stock .....$ 47,177,068

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium	.....	.....	.....
13.32 Paid claims	.....	.....	.....
13.33 Claim liability and reserve (beginning of year)	.....	.....	.....
13.34 Claim liability and reserve (end of year)	.....	.....	.....
13.35 Incurred claims	.....	.....	.....

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? .....
18.5 How many of the same were delegates of the subordinate branches? .....
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2023	2 2022	3 2021	4 2020	5 2019
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	8,101,014	8,535,492	9,300,567	10,474,552	12,237,810
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	1,647,331	2,631,297	4,053,094	4,704,281	5,323,331
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	148,431	160,174	182,685	201,193	213,755
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	9,896,775	11,326,963	13,536,346	15,380,026	17,774,896
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)		218	70		
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)		218	70		
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	37,085	177,649	(130,145)	(53,709)	271,888
15.	Group life (Line 20.4, Col. 3)	222,853	279,324	235,337	346,073	
16.	Individual annuities (Line 20.4, Col. 4)	7,235,798,681	3,524,025,608	943,739,093	800,106,745	684,537,156
17.	Group annuities (Line 20.4, Col. 5)	2,027,071,021	2,181,252,650	2,706,942,216	1,055,920,866	1,011,352,245
18.	Accident & Health (Line 20.4, Col. 6)	134,315	154,743	177,723	213,197	219,293
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	9,263,263,955	5,705,889,974	3,650,964,224	1,856,533,172	1,696,380,582
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	150,307,283,698	104,752,903,849	76,258,554,436	59,680,279,192	55,495,874,888
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	148,445,531,648	103,564,968,701	75,836,333,129	59,162,365,612	54,660,583,465
23.	Aggregate life reserves (Page 3, Line 1)	93,270,505,426	63,376,057,437	47,441,976,603	46,015,816,240	45,144,173,871
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	1,844,815	2,312,127	2,398,147	2,752,032	3,041,637
25.	Deposit-type contract funds (Page 3, Line 3)	22,129,931,953	18,498,699,074	12,744,714,746	2,107,173,943	376,755,187
26.	Asset valuation reserve (Page 3, Line 24.01)	2,637,816,304	1,746,597,076	1,313,954,239	940,517,699	797,698,439
27.	Capital (Page 3, Lines 29 and 30)	10,000,000	10,000,000	10,000,000	10,000,000	10,000,000
28.	Surplus (Page 3, Line 37)	2,865,879,257	2,057,261,385	1,268,851,700	1,302,234,523	1,198,647,744
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	31,038,405,049	15,659,246,001	2,269,662,021	1,249,374,506	1,323,223,559
	Risk-Based Capital Analysis					
30.	Total adjusted capital	5,536,939,593	3,846,996,051	2,619,396,427	2,279,450,300	2,053,238,689
31.	Authorized control level risk - based capital	718,012,387	495,597,826	360,560,052	274,362,241	236,448,468
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	55.7	59.3	64.6	69.9	67.8
33.	Stocks (Lines 2.1 and 2.2)	1.4	1.0	1.2	1.4	1.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	27.2	22.4	19.1	15.4	19.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.2	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	6.2	6.0	6.8	6.7	5.3
37.	Contract loans (Line 6)	0.1	0.2	0.2	0.3	0.3
38.	Derivatives (Page 2, Line 7)	1.9	2.2	1.7	1.4	1.3
39.	Other invested assets (Line 8)	6.8	7.9	6.1	4.6	4.7
40.	Receivables for securities (Line 9)	0.1	0.1	0.2	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.5	0.8	0.0	0.1	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	10,709,847,878	7,284,756,611	6,746,622,086	3,281,068,246	1,824,182,580
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)			56,066,725	98,567,815	31,247,073
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	424,921,709	410,964,733	430,716,521	435,319,997	433,144,039
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate	1,282,269,219	1,313,854,968	739,382,774	482,369,521	426,414,117
49.	All other affiliated	6,602,884,677	5,421,994,231	2,384,558,115	1,359,579,941	1,351,953,282
50.	Total of above Lines 44 to 49	19,019,923,483	14,431,570,543	10,357,346,220	5,656,905,520	4,066,941,091
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	464,215,392	275,794,559	141,830,791	25,264,294	9,860,521
53.	Total admitted assets (Page 2, Line 28, Col. 3)	201,980,450,717	145,599,630,080	106,295,323,481	76,555,521,630	65,504,862,258
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	4,324,161,200	2,769,976,528	4,203,228,198	2,723,670,342	2,591,326,621
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(48,327,905)	486,128,264	47,797,534	(36,456,667)	(30,120,346)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	756,713,592	(118,739,151)	217,747,574	(37,681,657)	80,991,683
57.	Total of above Lines 54, 55 and 56	5,032,546,888	3,137,365,641	4,468,773,306	2,649,532,018	2,642,197,958
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	2,104,608,211	1,517,501,733	1,311,596,088	1,071,669,017	1,054,980,144
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	273,587	364,426	371,674	389,531	425,096
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(3,037,453)	(3,112,892)	(2,416,003)	(4,240,679)	(3,649,253)
61.	Increase in A & H reserves (Line 19, Col. 6)	(467,312)	(86,020)	(353,885)	(289,605)	(548,290)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	49	363	8	(292)	38
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	2.5	2.3	0.8	2.3	3.1
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.5	3.7	4.2	4.8	6.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(144.1)	179.9	10.1	46.9	(56.1)
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)		0.0			
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	325.1	270.8	218.5	166.6	164.3
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)			XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)			XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,250,414	1,843,571	XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,536,300	1,421,206	XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)	(844,978)	4,689,745	(1,786,897)	(994,260)	6,992,081
74.	Individual term life (Page 6.1, Col. 4)	(13,990)	77,519	(58,953)	(180,200)	147,961
75.	Individual indexed life (Page 6.1, Col. 5)	(346,901)	4,055,967	10,895,261	14,165,794	38,433,332
76.	Individual universal life (Page 6.1, Col. 6)	295,943	(2,615,933)	(4,818,858)	(2,829,731)	(866,480)
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)					
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)					
84.	Group term life (Page 6.2, Col. 3)	(518)	1,427	5,474	5,626	7,710
85.	Group universal life (Page 6.2, Col. 4)	(82,303)	154,631	1,741,963	(917,087)	(994,528)
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(71,192,613)	(15,917,506)	(23,909,291)	40,298,957	2,480,263
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	(7,938,957)	(363,839,159)	(106,233,255)	59,539,334	207,939,440
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	2,767,419	(103,313,866)	61,859,497	(7,234,722)	1,411,726
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	2,996,049	(34,448,625)	(18,465,783)	(12,530,406)	(24,607,852)
96.	Individual other annuities (Page 6.3, Col. 7)	(101,293,740)	(419,805,230)	(45,495,884)	26,534,916	(3,225,470)
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	(8,227,397)	(23,362,806)	(49,932,888)	(19,190,615)	(44,750,661)
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	(17,187,916)	1,003,570	82,885,519	413,317	19,309,850
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	40,187,017	229,816,902	(136,425,314)	(69,253,703)	68,258,404
102.	Group other annuities (Page 6.4, Col. 7)	78,175	(164,322)	725,230	1,001,948	791,449
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)	(201,624)	(578,156)	(331,816)	(336,214)	(225,165)
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)					
115.	Aggregate of all other lines of business (Page 6, Col. 8)					
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	(161,006,333)	(724,245,843)	(229,345,997)	28,492,954	271,102,061

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 61689

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole	28,391,836		1,711,310	3,349,482	19,433,203		24,493,996	83,856,490	1,840,086	57,088,916	549,991	143,335,483
3. Term	3,256,957		46,779	2,507	6,663		55,948	2,028,102		159,519	236,875	2,424,496
4. Indexed	19,280,546							34,443,159		8,809,303	4,551	43,257,013
5. Universal	10,342,197		19,846	(60)			19,786	29,461,555		8,511,104	264,247	38,236,907
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other (f)												
11. Total Individual Life	61,271,535		1,777,935	3,351,929	19,439,866		24,569,730	149,789,307	1,840,086	74,568,842	1,055,665	227,253,900
Group Life												
12. Whole	602											
13. Term	73,350											
14. Universal	1,129,170							1,179,078		968,942	2,032	2,150,052
15. Variable												
16. Variable universal												
17. Credit												
18. Other (f)												
19. Total Group Life	1,203,123							1,179,078		968,942	2,032	2,150,052
Individual Annuities												
20. Fixed	23,565,817,611							263,983,427		1,842,838,453		2,106,821,881
21. Indexed	10,879,023,294							935,965,448		5,409,048,083		6,345,013,531
22. Variable with guarantees	853,047,367							10,554,845		23,758,596		34,313,441
23. Variable without guarantees												
24. Life contingent payout	568,557							200,333,381		20,016		200,353,397
25. Other (f)												
26. Total Individual Annuities	35,298,456,828							1,410,837,101		7,275,665,149		8,686,502,250
Group Annuities												
27. Fixed	1,844,511							18,834,344		62,637,534		81,471,878
28. Indexed	579,745							43,480,201		180,770,858		224,251,059
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	10,132,930,850							3,339,464,546				3,339,464,546
32. Other (f)												
33. Total Group Annuities	10,135,355,106							3,401,779,090		243,408,392		3,645,187,483
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)	609,902							XXX	XXX	XXX	3,146,923	3,146,923
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health	609,902							XXX	XXX	XXX	3,146,923	3,146,923
47. Total	45,496,896,494 (c)		1,777,935	3,351,929	19,439,866		24,569,730	4,963,584,577	1,840,086	7,594,611,325	4,204,620	12,564,240,607

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 61689

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole	84,788,702	2,730	85,696,576					2,730	85,696,576	14,361,416			(4,921)	(200,862,568)	69,115	3,369,155,812
3. Term	2,328,101	11	2,028,102					11	2,028,102	738,130			(397)	(90,035,505)	2,794	722,441,356
4. Indexed	34,285,903	128	34,443,159					128	34,443,159	5,147,579			(286)	(90,999,554)	5,004	1,192,980,760
5. Universal	31,451,582	250	29,461,555					250	29,461,555	7,068,133			(910)	(141,270,239)	18,022	3,341,954,369
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other (f)																
11. Total Individual Life	152,854,288	3,119	151,629,393					3,119	151,629,393	27,315,258			(6,514)	(523,167,866)	94,935	8,626,532,297
Group Life																
12. Whole														2,200	2	16,436
13. Term													(7)	(1,117,840)	18	2,387,676
14. Universal	1,319,078	15	1,179,078					15	1,179,078	240,000			(4)	(10,628,743)	122	146,025,329
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other (f)																
19. Total Group Life	1,319,078	15	1,179,078					15	1,179,078	240,000			(11)	(11,744,383)	142	148,429,441
Individual Annuities																
20. Fixed	295,760,832	3,730	263,983,427					3,730	263,983,427	83,478,933	139,069	25,135,133,482	(17,510)	(1,442,889,597)	254,750	38,226,930,178
21. Indexed	903,189,090	20,187	935,965,448					20,187	935,965,448	266,365,969	70,923	11,488,306,481	(44,091)	(6,227,928,000)	569,081	66,235,655,351
22. Variable with guarantees	10,554,845	82	10,554,845					82	10,554,845		6,098	846,586,130	(168)	(846,978,273)	18,500	5,028,652
23. Variable without guarantees																
24. Life contingent payout	195,717,478	27,961	200,333,381					27,961	200,333,381	4,236,621	16		(821)		6,522	
25. Other (f)																
26. Total Individual Annuities	1,405,222,244	51,960	1,410,837,101					51,960	1,410,837,101	354,081,523	216,106	37,470,026,092	(62,590)	(8,517,795,870)	848,853	104,467,614,181
Group Annuities																
27. Fixed	15,624,571	407	18,834,344					407	18,834,344	3,818,639			(1,233)	(57,031,440)	12,469	476,605,702
28. Indexed	41,388,164	1,829	43,480,201					1,829	43,480,201	11,597,853			(1,615)	(90,883,047)	9,795	506,430,966
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout	3,339,464,546	1,985,468	3,339,464,546					1,985,468	3,339,464,546		246,129		(122,075)		572,914	
32. Other (f)																
33. Total Group Annuities	3,396,477,280	1,987,704	3,401,779,090					1,987,704	3,401,779,090	15,416,492	246,129		(124,923)	(147,914,488)	595,178	983,036,668
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	7,691	(246)	(90,657)	860	356,831
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10	7,691	(246)	(90,657)	860	356,831
47. TOTAL	4,955,872,892	2,042,798	4,965,424,663					2,042,798	4,965,424,663	397,053,273	462,245	37,470,033,783	(194,284)	(9,200,713,264)	1,539,968	114,225,969,418

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ ..... , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ 3,369,037,752 Group: $ ..... Total: $ 3,369,037,752

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products 860

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ ..... Column 7) $ ..... Column 12) $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			108,935	11,166,789			139	712	160,174	11,326,963
2.	Issued during year										
3.	Reinsurance assumed										
4.	Revived during year			29	7,854						7,854
5.	Increased during year (net)									2,666	2,666
6.	Subtotals, Lines 2 to 5			29	7,854					2,666	10,520
7.	Additions by dividends during year	XXX		XXX	18,917	XXX		XXX	XXX		18,917
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			108,964	11,193,560			139	712	162,840	11,356,400
	Deductions during year:										
10.	Death			2,443	135,844			XXX	12	1,130	136,974
11.	Maturity			177	2,651			XXX			2,651
12.	Disability							XXX			
13.	Expiry			126	3,421						3,421
14.	Surrender			2,599	221,732				18	7,466	229,198
15.	Lapse			641	148,686				10	4,696	153,382
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)			2,614	922,586			7	9	1,118	923,704
18.	Reinsurance										
19.	Aggregate write-ins for decreases			143	10,295						10,295
20.	Totals (Lines 10 to 19)			8,743	1,445,215			7	49	14,410	1,459,625
21.	In force end of year (b) (Line 9 minus Line 20)			100,221	9,748,345			132	663	148,431	9,896,775
22.	Reinsurance ceded end of year	XXX		XXX	9,649,360	XXX		XXX	XXX	57,856	9,707,216
23.	Line 21 minus Line 22	XXX		XXX	98,985	XXX	(a)	XXX	XXX	90,575	189,559
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.	Policy Novation			143	10,295						10,295
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)			143	10,295						10,295

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	883,182
25.	Other paid-up insurance			16,186	374,116
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			30	1,280
28.	Term policies - other			7,002	1,472,471
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	6,543
31.	Totals (Lines 27 to 30)			7,032	1,480,294
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	142,165
33.	Totals, extended term insurance	XXX	XXX	804	24,874
34.	Totals, whole life and endowment			92,385	8,101,014
35.	Totals (Lines 31 to 34)			100,221	9,748,347

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary			5,764,496	3,983,850
38.	Credit Life (Group and Individual)				
39.	Group			148,430	
40.	Totals (Lines 36 to 39)			5,912,925	3,983,850

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under insured groups is reported on a pro-rata basis			XXX	
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	102,577

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Amount of insurance in force on the policy anniversary in current year

47.2 Flat amount per unit for spouse and children

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certifi-cates	8 Amount of Insurance
48.	Waiver of Premium			19,984	1,248,669			13	4,401
49.	Disability Income			1	45				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	19,985	(a) 1,248,714		(a)	13	(a) 4,401

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	5,408	5,391		135
2.	Issued during year	399	1,219		15
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	5,807	6,610		150
	Deductions during year:				
6.	Decreased (net)	715	1,107		25
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	715	1,107		25
9.	In force end of year (line 5 minus line 8)	5,092	5,503		125
10.	Amount on deposit		(a)		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 41,864,863	(a) 92,823,852	(a)	(a) 797,120

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	7,327	688,010	10,738	463,228
2.	Issued during year	16	216,090	6	196,936
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	7,343	904,100	10,744	660,164
	Deductions during year:				
6.	Decreased (net)	821	61,769		75,730
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	821	61,769		75,730
9.	In force end of year (line 5 minus line 8)	6,522	842,331	10,744	584,434
	Income now payable:				
10.	Amount of income payable	(a) 201,310,602	XXX	XXX	(a) 3,260,281,919
	Deferred fully paid:				
11.	Account balance	XXX	(a) 62,048,870,034	XXX	(a) 119,831,318
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 42,418,744,147	XXX	(a) 863,205,350

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					989	439,797
2.	Issued during year					10	7,691
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	999	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	207	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	207	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	792	(a) 356,831

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year		8
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)		8
	Deductions During Year:		
6.	Decreased (net)	(1)	(85)
7.	Reinsurance ceded	1	85
8.	Totals (Lines 6 and 7)		
9.	In force end of year (line 5 minus line 8)		8
10.	Amount of account balance	(a)	(a) 42,109

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	184,929,029
2.	Current year's realized pre-tax capital gains/(losses) of $ (3,137,149) transferred into the reserve net of taxes of $ (658,801)	(2,478,348)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	4,482,452
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	186,933,134
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	18,879,884
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	168,053,250

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2023	19,468,278	4,372,316	(4,960,710)	18,879,884
2. 2024	18,072,670	727,049	22,374	18,822,093
3. 2025	16,622,188	1,777,345	(1,183,064)	17,216,469
4. 2026	14,998,175	1,431,881	(943,646)	15,486,411
5. 2027	13,624,618	1,070,304	(690,567)	14,004,354
6. 2028	12,784,413	698,690	(434,314)	13,048,789
7. 2029	11,751,033	476,379	(288,932)	11,938,480
8. 2030	10,729,554	338,780	(190,182)	10,878,151
9. 2031	9,551,966	217,188	(109,280)	9,659,874
10. 2032	8,545,035	97,076	(30,657)	8,611,454
11. 2033	7,845,437	(21,931)	44,453	7,867,959
12. 2034	7,212,585	(212,897)	209,927	7,209,616
13. 2035	6,444,324	(406,465)	399,683	6,437,541
14. 2036	5,574,192	(593,167)	582,635	5,563,661
15. 2037	4,669,885	(857,005)	840,841	4,653,721
16. 2038	3,820,631	(1,055,533)	1,035,632	3,800,730
17. 2039	2,993,827	(1,155,270)	1,131,968	2,970,525
18. 2040	2,341,057	(1,052,584)	1,029,288	2,317,761
19. 2041	1,752,201	(969,536)	945,125	1,727,791
20. 2042	1,331,417	(868,499)	844,119	1,307,037
21. 2043	1,057,438	(768,417)	743,001	1,032,022
22. 2044	867,513	(720,191)	693,806	841,128
23. 2045	726,823	(726,908)	699,043	698,958
24. 2046	666,875	(731,975)	702,605	637,505
25. 2047	544,033	(763,549)	731,490	511,974
26. 2048	410,826	(766,967)	733,379	377,238
27. 2049	286,304	(702,411)	671,020	254,913
28. 2050	181,810	(556,627)	531,752	156,934
29. 2051	55,728	(410,844)	392,483	37,367
30. 2052	(1,811)	(265,061)	253,215	(13,657)
31. 2053 and Later		(79,518)	75,965	(3,554)
32. Total (Lines 1 to 31)	184,929,026	(2,478,348)	4,482,452	186,933,131

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	406,015,350	172,575,634	578,590,984	13,305,480	1,154,700,613	1,168,006,092	1,746,597,076
2. Realized capital gains/(losses) net of taxes - General Account	(76,736,931)	(4,382,495)	(81,119,426)	27,365,210	14,443,931	41,809,141	(39,310,285)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(46,777,428)	(1,874,367)	(48,651,795)		(940,558)	(940,558)	(49,592,353)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	258,959,585	102,365,825	361,325,410	(37,800,472)	516,896,220	479,095,748	840,421,158
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(24,954,862)	3,226,299	(21,728,563)	(793,772)	110,210,075	109,416,303	87,687,740
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	235,440,956	134,032,180	369,473,136		2,466,982	2,466,982	371,940,118
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	751,946,670	405,943,077	1,157,889,746	2,076,446	1,797,777,263	1,799,853,708	2,957,743,455
9. Maximum reserve	1,209,976,766	489,832,577	1,699,809,343	7,641,119	1,485,085,322	1,492,726,441	3,192,535,784
10. Reserve objective	720,121,743	373,768,594	1,093,890,337	6,644,265	1,481,388,252	1,488,032,516	2,581,922,853
11. 20% of (Line 10 - Line 8)	(6,364,985)	(6,434,897)	(12,799,882)	913,564	(63,277,802)	(62,364,238)	(75,164,120)
12. Balance before transfers (Lines 8 + 11)	745,581,684	399,508,180	1,145,089,865	2,990,009	1,734,499,461	1,737,489,470	2,882,579,334
13. Transfers				4,651,109	(4,651,109)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					(244,763,030)	(244,763,030)	(244,763,030)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	745,581,684	399,508,180	1,145,089,865	7,641,118	1,485,085,322	1,492,726,440	2,637,816,304

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	3,433,662,208	XXX	XXX	3,433,662,208	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	8,187,677,645	XXX	XXX	8,187,677,645	0.0002	1,637,536	0.0007	5,731,374	0.0013	10,643,981
2.2	1	NAIC Designation Category 1.B	815,919,227	XXX	XXX	815,919,227	0.0004	326,368	0.0011	897,511	0.0023	1,876,614
2.3	1	NAIC Designation Category 1.C	4,309,513,307	XXX	XXX	4,309,513,307	0.0006	2,585,708	0.0018	7,757,124	0.0035	15,083,297
2.4	1	NAIC Designation Category 1.D	2,673,653,006	XXX	XXX	2,673,653,006	0.0007	1,871,557	0.0022	5,882,037	0.0044	11,764,073
2.5	1	NAIC Designation Category 1.E	3,786,295,403	XXX	XXX	3,786,295,403	0.0009	3,407,666	0.0027	10,222,998	0.0055	20,824,625
2.6	1	NAIC Designation Category 1.F	11,597,322,792	XXX	XXX	11,597,322,792	0.0011	12,757,055	0.0034	39,430,897	0.0068	78,861,795
2.7	1	NAIC Designation Category 1.G	8,739,482,754	XXX	XXX	8,739,482,754	0.0014	12,235,276	0.0042	36,705,828	0.0085	74,285,603
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	40,109,864,134	XXX	XXX	40,109,864,134	XXX	34,821,165	XXX	106,627,769	XXX	213,339,988
3.1	2	NAIC Designation Category 2.A	6,504,049,439	XXX	XXX	6,504,049,439	0.0021	13,658,504	0.0063	40,975,511	0.0105	68,292,519
3.2	2	NAIC Designation Category 2.B	12,473,942,049	XXX	XXX	12,473,942,049	0.0025	31,184,855	0.0076	94,801,960	0.0127	158,419,064
3.3	2	NAIC Designation Category 2.C	9,875,911,315	XXX	XXX	9,875,911,315	0.0036	35,553,281	0.0108	106,659,842	0.0180	177,766,404
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	28,853,902,803	XXX	XXX	28,853,902,803	XXX	80,396,640	XXX	242,437,313	XXX	404,477,987
4.1	3	NAIC Designation Category 3.A	575,835,692	XXX	XXX	575,835,692	0.0069	3,973,266	0.0183	10,537,793	0.0262	15,086,895
4.2	3	NAIC Designation Category 3.B	577,658,128	XXX	XXX	577,658,128	0.0099	5,718,815	0.0264	15,250,175	0.0377	21,777,711
4.3	3	NAIC Designation Category 3.C	858,827,260	XXX	XXX	858,827,260	0.0131	11,250,637	0.0350	30,058,954	0.0500	42,941,363
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,012,321,080	XXX	XXX	2,012,321,080	XXX	20,942,719	XXX	55,846,922	XXX	79,805,970
5.1	4	NAIC Designation Category 4.A	335,118,999	XXX	XXX	335,118,999	0.0184	6,166,190	0.0430	14,410,117	0.0615	20,609,818
5.2	4	NAIC Designation Category 4.B	180,919,525	XXX	XXX	180,919,525	0.0238	4,305,885	0.0555	10,041,034	0.0793	14,346,918
5.3	4	NAIC Designation Category 4.C	75,633,069	XXX	XXX	75,633,069	0.0310	2,344,625	0.0724	5,475,834	0.1034	7,820,459
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	591,671,593	XXX	XXX	591,671,593	XXX	12,816,699	XXX	29,926,985	XXX	42,777,196
6.1	5	NAIC Designation Category 5.A	31,927,693	XXX	XXX	31,927,693	0.0472	1,506,987	0.0846	2,701,083	0.1410	4,501,805
6.2	5	NAIC Designation Category 5.B	23,625,776	XXX	XXX	23,625,776	0.0663	1,566,389	0.1188	2,806,742	0.1980	4,677,904
6.3	5	NAIC Designation Category 5.C	4,544,254	XXX	XXX	4,544,254	0.0836	379,900	0.1498	680,729	0.2496	1,134,246
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	60,097,722	XXX	XXX	60,097,722	XXX	3,453,276	XXX	6,188,554	XXX	10,313,954
7.	6	NAIC 6	131,360,688	XXX	XXX	131,360,688	0.0000		0.2370	31,132,483	0.2370	31,132,483
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	75,192,880,228	XXX	XXX	75,192,880,228	XXX	152,430,499	XXX	472,160,026	XXX	781,847,578
		PREFERRED STOCKS										
10.	1	Highest Quality	13,492,254	XXX	XXX	13,492,254	0.0005	6,746	0.0016	21,588	0.0033	44,524
11.	2	High Quality	1,008,997,696	XXX	XXX	1,008,997,696	0.0021	2,118,895	0.0064	6,457,585	0.0106	10,695,376
12.	3	Medium Quality	112,690,846	XXX	XXX	112,690,846	0.0099	1,115,639	0.0263	2,963,769	0.0376	4,237,176
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	136,733	XXX	XXX	136,733	0.0000		0.2370	32,406	0.2370	32,406
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	1,135,317,529	XXX	XXX	1,135,317,529	XXX	3,241,281	XXX	9,475,348	XXX	15,009,482

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C	17,732,222	XXX	XXX	17,732,222	0.0006	10,639	0.0018	31,918	0.0035	62,063
19.4	1	NAIC Designation Category 1.D	928,599,403	XXX	XXX	928,599,403	0.0007	650,020	0.0022	2,042,919	0.0044	4,085,837
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F	12,551,525	XXX	XXX	12,551,525	0.0011	13,807	0.0034	42,675	0.0068	85,350
19.7	1	NAIC Designation Category 1.G	26,604,935	XXX	XXX	26,604,935	0.0014	37,247	0.0042	111,741	0.0085	226,142
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	985,488,085	XXX	XXX	985,488,085	XXX	711,713	XXX	2,229,253	XXX	4,459,392
20.1	2	NAIC Designation Category 2.A	109,421,738	XXX	XXX	109,421,738	0.0021	229,786	0.0063	689,357	0.0105	1,148,928
20.2	2	NAIC Designation Category 2.B	14,470,875	XXX	XXX	14,470,875	0.0025	36,177	0.0076	109,979	0.0127	183,780
20.3	2	NAIC Designation Category 2.C	25,918,164	XXX	XXX	25,918,164	0.0036	93,305	0.0108	279,916	0.0180	466,527
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	149,810,776	XXX	XXX	149,810,776	XXX	359,268	XXX	1,079,252	XXX	1,799,235
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6	71,209	XXX	XXX	71,209	0.0000		0.2370	16,876	0.2370	16,876
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,135,370,070	XXX	XXX	1,135,370,070	XXX	1,070,981	XXX	3,325,381	XXX	6,275,504
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	67,184,052	XXX	XXX	67,184,052	0.0005	33,592	0.0016	107,494	0.0033	221,707
27.	1	Highest Quality	60,324,122	XXX	XXX	60,324,122	0.0005	30,162	0.0016	96,519	0.0033	199,070
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	127,508,174	XXX	XXX	127,508,174	XXX	63,754	XXX	204,013	XXX	420,777
34.		Total (Lines 9 + 17 + 25 + 33)	77,591,076,001	XXX	XXX	77,591,076,001	XXX	156,806,514	XXX	485,164,768	XXX	803,553,340

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed	323,279,128		XXX	323,279,128	0.0003	96,984	0.0007	226,295	0.0011	355,607
41.		Residential Mortgages - All Other	16,040,392,025		XXX	16,040,392,025	0.0015	24,060,588	0.0034	54,537,333	0.0046	73,785,803
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,439,341,847		XXX	2,439,341,847	0.0011	2,683,276	0.0057	13,904,249	0.0074	18,051,130
44.		Commercial Mortgages - All Other - CM2 - High Quality	13,822,185,658		XXX	13,822,185,658	0.0040	55,288,743	0.0114	157,572,916	0.0149	205,950,566
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	3,311,918,986		XXX	3,311,918,986	0.0069	22,852,241	0.0200	66,238,380	0.0257	85,116,318
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	307,328,835		XXX	307,328,835	0.0120	3,687,946	0.0343	10,541,379	0.0428	13,153,674
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed	57,396,441		XXX	57,396,441	0.0006	34,438	0.0014	80,355	0.0023	132,012
50.		Residential Mortgages - All Other	264,297,470		XXX	264,297,470	0.0029	766,463	0.0066	1,744,363	0.0103	2,722,264
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	49,285,135		XXX	49,285,135	0.0480	2,365,686	0.0868	4,277,950	0.1371	6,756,992
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed	14,443,369		XXX	14,443,369	0.0000		0.0046	66,439	0.0046	66,439
55.		Residential Mortgages - All Other	62,174,585		XXX	62,174,585	0.0000		0.0149	926,401	0.0149	926,401
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	5,587,681		XXX	5,587,681	0.0000		0.1942	1,085,128	0.1942	1,085,128
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	36,697,631,161		XXX	36,697,631,161	XXX	111,836,364	XXX	311,201,189	XXX	408,102,335
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	36,697,631,161		XXX	36,697,631,161	XXX	111,836,364	XXX	311,201,189	XXX	408,102,335

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	20,964,670	XXX	XXX	20,964,670	0.0000		0.1580 (a)	3,312,418	0.1580 (a)	3,312,418
2.		Unaffiliated - Private	7,385,987	XXX	XXX	7,385,987	0.0000		0.1945	1,436,574	0.1945	1,436,574
3.		Federal Home Loan Bank	276,904,000	XXX	XXX	276,904,000	0.0000		0.0061	1,689,114	0.0097	2,685,969
4.		Affiliated - Life with AVR	424,921,709	XXX	XXX	424,921,709	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	730,176,366			730,176,366	XXX		XXX	6,438,107	XXX	7,434,961
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	226,847,197			226,847,197	0.0000		0.0912	20,688,464	0.0912	20,688,464
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	226,847,197			226,847,197	XXX		XXX	20,688,464	XXX	20,688,464
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	645,816,461	XXX	XXX	645,816,461	0.0005	322,908	0.0016	1,033,306	0.0033	2,131,194
24.	2	High Quality	117,916,445	XXX	XXX	117,916,445	0.0021	247,625	0.0064	754,665	0.0106	1,249,914
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	763,732,906	XXX	XXX	763,732,906	XXX	570,533	XXX	1,787,972	XXX	3,381,109

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	150,804,456		XXX	150,804,456	0.0011	165,885	0.0057	859,585	0.0074	1,115,953
39.		Mortgages - CM2 - High Quality	98,357,430		XXX	98,357,430	0.0040	393,430	0.0114	1,121,275	0.0149	1,465,526
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	249,161,886		XXX	249,161,886	XXX	559,315	XXX	1,980,860	XXX	2,581,479
57.		Unaffiliated - In Good Standing With Covenants	600,000,000		XXX	600,000,000	0.0015 (c)	900,000	0.0034 (c)	2,040,000	0.0046 (c)	2,760,000
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	600,000,000		XXX	600,000,000	XXX	900,000	XXX	2,040,000	XXX	2,760,000
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	849,161,886		XXX	849,161,886	XXX	1,459,315	XXX	4,020,860	XXX	5,341,479

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	94,113,843	XXX	XXX	94,113,843	0.0000		0.1945	18,305,142	0.1945	18,305,142
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	6,842,700,749	XXX	XXX	6,842,700,749	0.0000		0.1580	1,081,146,718	0.1580	1,081,146,718
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	6,936,814,592	XXX	XXX	6,936,814,592	XXX		XXX	1,099,451,861	XXX	1,099,451,861
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	66,864,441			66,864,441	0.0000		0.0912	6,098,037	0.0912	6,098,037
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	66,864,441			66,864,441	XXX		XXX	6,098,037	XXX	6,098,037
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	40,520,573			40,520,573	0.0063	255,280	0.0120	486,247	0.0190	769,891
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	40,520,573			40,520,573	XXX	255,280	XXX	486,247	XXX	769,891
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	4,930,996	XXX	XXX	4,930,996	0.0000		0.1580	779,097	0.1580	779,097
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated	274,354,389	XXX	XXX	274,354,389	0.0000		0.1580	43,347,994	0.1580	43,347,994
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated	186,967,067	XXX	XXX	186,967,067	0.0000		0.1580	29,540,797	0.1580	29,540,797
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	466,252,453			466,252,453	XXX		XXX	73,667,888	XXX	73,667,888
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	12,697,921	XXX		12,697,921	0.0000		0.1580	2,006,271	0.1580	2,006,271
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	12,697,921	XXX		12,697,921	XXX		XXX	2,006,271	XXX	2,006,271
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	9,136,044,771			9,136,044,771	XXX	2,285,127	XXX	1,187,519,135	XXX	1,190,716,535

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
07387UA@0	R		Synthetic 10 year ABS Resecuritization Bond	1.A	2,062,227	412	1,444	2,681
07387UA*2	R		Synthetic 10 year ABS Resecuritization Bond	1.A	3,093,340	619	2,165	4,021
07387UA#8	R		Synthetic 10 year ABS Resecuritization Bond	1.A	5,059,422	1,012	3,542	6,577
	CW	742718-DB-2	Proctor and Gamble	1.D FE	2,062,227	1,444	4,537	9,074
	CW	742718-DB-2	Proctor and Gamble	1.D FE	3,093,340	2,165	6,805	13,611
	CW	037411-AW-5	Apache Corporation	2.C FE	5,059,422	18,214	54,642	91,070
0199999. Subtotal Default Component - Other Than Mortgage					20,429,978	23,866	73,135	127,034
0599999 - Total					20,429,978	23,866	73,135	127,034

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
5399999 - Totals							XXX

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	134,315	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	134,362	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	(21,289)	(15.8)												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	(21,289)	(15.8)												
6.	Increase in contract reserves	(172,389)	(128.3)												
7.	Commissions (a)	436,859	325.1												
8.	Other general insurance expenses														
9.	Taxes, licenses and fees														
10.	Total other expenses incurred	436,859	325.1												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	(108,820)	(81.0)												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	(108,820)	(81.0)												
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	134,315	XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX	134,362	XXX		XXX		XXX
3.	Incurred claims							(21,289)	(15.8)				
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							(21,289)	(15.8)				
6.	Increase in contract reserves							(172,389)	(128.3)				
7.	Commissions (a)							436,859	325.1				
8.	Other general insurance expenses												
9.	Taxes, licenses and fees												
10.	Total other expenses incurred							436,859	325.1				
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							(108,820)	(81.0)				
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							(108,820)	(81.0)				
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)												

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year	47										47		
6. Increase in total premium reserves	(47)										(47)		
B. Contract Reserves:													
1. Additional reserves (a)	621,747										621,747		
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	621,747										621,747		
4. Total contract reserves, prior year.	794,136										794,136		
5. Increase in contract reserves	(172,389)										(172,389)		
C. Claim Reserves and Liabilities:													
1. Total current year	1,236,133										1,236,133		
2. Total prior year	1,536,300										1,536,300		
3. Increase	(300,167)										(300,167)		

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	274,832										274,832		
1.2 On claims incurred during current year	4,046										4,046		
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	975,582										975,582		
2.2 On claims incurred during current year	260,551										260,551		
3. Test:													
3.1 Lines 1.1 and 2.1	1,250,414										1,250,414		
3.2 Claim reserves and liabilities, December 31, prior year	1,536,300										1,536,300		
3.3 Line 3.1 minus Line 3.2	(285,886)										(285,886)		

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	513,146										513,146		
2. Premiums earned	515,196										515,196		
3. Incurred claims	920,830										920,830		
4. Commissions	(427,118)										(427,118)		

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										899,541			899,541
2. Beginning claim reserves and liabilities										15,140,870			15,140,870
3. Ending claim reserves and liabilities										12,893,487			12,893,487
4. Claims paid										3,146,923			3,146,923
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims										920,830			920,830
2. Beginning claim reserves and liabilities										13,604,569			13,604,569
3. Ending claim reserves and liabilities										11,657,356			11,657,356
4. Claims paid										2,868,044			2,868,044
D. Net:													
1. Incurred claims										(21,289)			(21,289)
2. Beginning claim reserves and liabilities										1,536,300			1,536,300
3. Ending claim reserves and liabilities										1,236,132			1,236,132
4. Claims paid										278,879			278,879
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										(21,289)			(21,289)
2. Beginning reserves and liabilities										1,536,300			1,536,300
3. Ending reserves and liabilities										1,236,132			1,236,132
4. Paid claims and cost containment expenses										278,879			278,879

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
79049	63-0338648	07/01/2000	ALFA LIFE INS CORP	AL	CO/I	OL	3,750,000	503,648	35,917	250,000		
61301	47-0098400	02/28/1992	AMERITAS LIFE INSURANCE CORP	NE	CO/I	OL	615,554	470,609	5,197			
71439	38-1843471	04/19/1995	ASSURITY LIFE INS CO	NE	CO/I	OL	3,500,000	56,542	33,474			
71439	38-1843471	04/19/1995	ASSURITY LIFE INS CO	NE	CO/I	DIS		395				
80799	06-0641618	08/02/1995	CELTIC LIFE INSURANCE CO	IL	CO/I	OL	2,595,017	262,529	43,882			
80799	06-0641618	08/02/1995	CELTIC LIFE INSURANCE CO	IL	CO/I	DIS		32				
62553	37-0808781	12/27/1990	COUNTRY LIFE INSURANCE CO	IL	CO/I	OL	20,064,150	11,407,241	322,611	67,925		
63177	91-0335750	06/22/1992	FARMERS NEW WORLD LIFE INSURANCE	WA	CO/I	OL	9,368,672	3,921,431	80,325			
63967	74-0651020	02/01/1998	GOVERNMENT PERSONNEL MUTUAL LIFE	TX	CO/I	OL	27,312,541	282,009	182,463			
63487	23-1632193	01/01/1998	INVESTORS LIFE INSURANCE CO OF NORTH AMERICA	TX	CO/I	OL	15,000	49	10			
63487	23-1632193	01/01/1998	INVESTORS LIFE INSURANCE CO OF NORTH AMERICA	TX	CO/I	DIS			2			
65242	35-0457540	04/01/1997	LAFAYETTE LIFE INSURANCE	OH	CO/I	OL	16,462,794	154,729	79,771			
65242	35-0457540	04/01/1997	LAFAYETTE LIFE INSURANCE	OH	CO/I	DIS			1,271			
65676	35-0472300	07/01/1992	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	4,484,998	2,498,042	64,738			
65676	35-0472300	04/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	24,857,096	3,813,364	101,179	300,000		
65676	35-0472300	11/01/1997	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	23,980,035	242,371				
65676	35-0472300	07/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	32,644,639	188,544	280,680			
65676	35-0472300	07/01/2000	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS			1,953			
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	218,831,499	1,151,455				
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	274,219,063	1,185,187	2,336,785			
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	99,055,135	463,100				
97136	13-3114906	01/01/1983	METROPOLITAN TOWER LIFE INS CO	NE	YRT/I	OL	5,043,789	1,500,441	80,689			
66583	39-0493780	07/18/1995	NATIONAL GUARDIAN LIFE INSURANCE	WI	CO/I	OL	12,647,619	206,803	78,581	200,000		
66583	39-0493780	07/18/1995	NATIONAL GUARDIAN LIFE INSURANCE	WI	CO/I	DIS		416				
66869	31-4156830	12/28/1991	NATIONWIDE LIFE INSURANCE CO	OH	CO/I	OL	48,444,731	21,871,375	726,567	110		
67172	31-0397080	07/01/1990	OHIO NATIONAL LIFE INSURANCE CO	OH	CO/I	OL	9,243,837	5,071,964	93,866			
67539	72-0281240	04/21/1991	PAN-AMERICAN LIFE INSURANCE CO	LA	CO/I	OL	11,831,021	4,829,551	80,253			
67539	72-0281240	08/01/1997	PAN-AMERICAN LIFE INSURANCE CO	LA	CO/I	OL	3,415,588	105,659	140,826			
67628	37-0866596	04/21/1991	PEKIN LIFE INSURANCE CO	IL	CO/I	OL	18,226,553	4,957,332	57,764	98,215		
67911	45-0220640	07/01/1999	PIONEER MUTUAL LIFE INSURANCE	ND	CO/I	OL	11,455,464	301,289	56,029			
67911	45-0220640	07/01/1999	PIONEER MUTUAL LIFE INSURANCE	ND	CO/I	DIS		119				
68136	63-0169720	09/01/1989	PROTECTIVE LIFE INSURANCE CO	TN	CO/I	OL	14,598,715	8,009,103	153,436			
68136	63-0169720	11/14/1996	PROTECTIVE LIFE INSURANCE CO	TN	CO/I	OL	8,204,253	4,824,015	217,412			
68136	63-0169720	07/01/2022	PROTECTIVE LIFE INSURANCE CO	TN	CO/I	IA		275,793,713	103,630,185			
68136	63-0169720	07/01/2022	PROTECTIVE LIFE INSURANCE CO	TN	CO/I	FA		220,802,894	178,626,470	78,608		
68713	84-0499703	07/01/1999	SECURITY LIFE OF DENVER	CO	CO/I	OL	4,657,500	38,368	25,106			
68713	84-0499703	07/01/1999	SECURITY LIFE OF DENVER	CO	CO/I	DIS		66				
68810	39-6040276	06/01/2001	SENTRY LIFE INSURANCE CO	WI	CO/I	OL	2,000,000	102,745	9,271			
65757	43-0740882	02/01/1998	SHELTER LIFE INSURANCE CO	MO	CO/I	OL	12,523,525	1,823,615	85,816			
68896	64-0283583	06/07/1996	SOUTHERN FARM BUREAU	MS	CO/I	OL	56,797,751	27,188,521	581,769	101,422		
82759	62-0905063	07/01/1999	TENNESSEE FARMERS LIFE INSURANCE	TN	CO/I	OL	14,946,925	3,512,695	140,404			
56014	39-0123480	01/01/1994	THRIVENT FINANCIAL FOR LUTHERANS	WI	CO/I	OL	92,161,117	47,381,608	1,650,490	2,348,432		
86231	39-0989781	02/17/1997	TRANSAMERICA LIFE INSURANCE CO	IA	CO/I	OL	33,859,695	299,027	198,110			
86231	39-0989781	02/17/1997	TRANSAMERICA LIFE INSURANCE CO	IA	CO/I	DIS			8,391			
69663	74-1472662	06/12/2023	USAA LIFE INSURANCE COMPANY	TX	CO/I	IA		15,286,785	15,818,989			
69663	74-1472662	06/12/2023	USAA LIFE INSURANCE COMPANY	TX	CO/I	FA		1,052,275,751	1,050,241,147	227,068		
0899999. General Account - U.S. Non-Affiliates							1,121,814,276	1,722,785,132	1,356,271,829	3,671,780		
1099999. Total General Account - Non-Affiliates							1,121,814,276	1,722,785,132	1,356,271,829	3,671,780		
1199999. Total General Account							1,121,814,276	1,722,785,132	1,356,271,829	3,671,780		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,121,814,276	1,722,785,132	1,356,271,829	3,671,780		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							1,121,814,276	1,722,785,132	1,356,271,829	3,671,780		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
14179	45-3727380	12/31/2011	ATHENE RE USA IV, INC	VT		6,789,452
15306	46-2091695	08/30/2013	STRUCTURED ANNUITY REINSURANCE CO	IA	4,886,946	1,237,100
61492	44-0188050	01/01/2018	ATHENE ANNUITY & LIFE ASSURANCE CO	DE	6,610,324	27,933,295
0299999. Life and Annuity - U.S. Affiliates - Other					11,497,270	35,959,847
0399999. Total Life and Annuity - U.S. Affiliates					11,497,270	35,959,847
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	275,769,178	
0599999. Life and Annuity - Non-U.S. Affiliates - Other					275,769,178	
0699999. Total Life and Annuity - Non-U.S. Affiliates					275,769,178	
0799999. Total Life and Annuity - Affiliates					287,266,448	35,959,847
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY CO	IA	588,836	23,268,621
60895	35-0145825	08/17/1981	AMERICAN UNITED LIFE INS CO	IN		4,034
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORP	CT		476,830
65676	35-0472300	04/01/2015	LINCOLN NATL LIFE INS CO	IN		120,956
93572	43-1235868	01/01/1975	RGA REINSURANCE CO	MO		4,884
93572	43-1235868	01/01/1994	RGA REINSURANCE CO	MO		139,095
93572	43-1235868	03/01/1998	RGA REINSURANCE CO	MO		821,698
93572	43-1235868	07/01/2000	RGA REINSURANCE CO	MO		4,674,649
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO		74,614
87645	57-0654942	09/01/1986	UNITED FIDELITY LIFE INS CO	TX		38,851
0899999. Life and Annuity - U.S. Non-Affiliates					588,836	29,624,232
1099999. Total Life and Annuity - Non-Affiliates					588,836	29,624,232
1199999. Total Life and Annuity					287,855,285	65,584,079
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
62235	01-0278678	07/01/1991	UNUM LIFE INSURANCE CO	ME		75,781
1999999. Accident and Health - U.S. Non-Affiliates						75,781
2199999. Total Accident and Health - Non-Affiliates						75,781
2299999. Total Accident and Health						75,781
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					12,086,106	65,659,860
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					275,769,178	
9999999 Totals - Life, Annuity and Accident and Health					287,855,285	65,659,860

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
63932	13-1970218	01/01/1999	ATHENE LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	1,825,000	52,137	51,887	18,792				
15306	46-2091695	08/30/2013	STRUCTURED ANNUITY REINSURANCE COMPANY	IA	CO/I	FA		1,015,747,853	1,041,742,942					
61492	44-0188050	01/01/2018	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	IA		10,434,886,291	11,309,737,005	(102,050,645)				
61492	44-0188050	01/01/2018	ATHENE ANNUITY & LIFE ASSURANCE COMPANY	DE	CO/I	FA		1,046,510,998	1,575,807,001	541,469				
0299999. General Account - Authorized U.S. Affiliates - Other							1,825,000	12,497,197,279	13,927,338,835	(101,490,384)				
0399999. Total General Account - Authorized U.S. Affiliates							1,825,000	12,497,197,279	13,927,338,835	(101,490,384)				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							1,825,000	12,497,197,279	13,927,338,835	(101,490,384)				
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/G	OL	1,031,565	100,965	119,315					
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	ADB		70,334	76,078					
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	AXXX	2,581,834,083	730,551,196	709,286,700	14,885,253				
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	DIS		7,138,636	7,556,278					
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	OL	3,669,803,213	853,503,047	892,376,584	31,805,575	74,459,828	75,937,292		
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	CO/I	XXXL	556,345,985	26,907,838	29,129,901	1,480,542				
60895	35-0145825	08/17/1981	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL	180,705	1,458	1,400	1,770				
61212	52-0236900	07/01/1996	BALTIMORE LIFE INSURANCE COMPANY	MD	CO/I	OL	29,109,646	19,807,228	20,280,660					
61212	52-0236900	07/01/1996	BALTIMORE LIFE INSURANCE COMPANY	MD	CO/G	OL	2,387,676	1,647,328	1,605,729	73,350				
68276	48-1024691	12/01/1989	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	17,655,072	25,266,143	28,406,906					
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		38,072	39,835	297				
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	10,077,764	106,453	118,184	123,222				
88340	59-2859797	10/01/2016	HANNOVER LIFE REASSURANCE COMPANY	FL	OTH/I	FA		2,000,736,034	969,569,656	599,288,243	74,975,322	44,408,072		
65676	35-0472300	01/01/1970	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	295,000	4,322	4,203	7,209				
65676	35-0472300	01/01/1977	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		37,669	41,419	98				
65676	35-0472300	01/01/1977	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	6,091,379	40,233	40,979	65,167				
65676	35-0472300	05/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS				3,052				
65676	35-0472300	05/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	2,342,000	33,665	29,420	13,368				
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	DIS		156	138					
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	2,789,503	13,161	14,829					
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		32	32	363				
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,345,785	9,596	27,311	6				
66869	31-4156830	09/28/1999	NATIONWIDE LIFE INSURANCE COMPANY	OH	YRT/I	OL	500,000	27,656	25,346	(9,648)				
93572	43-1235868	01/01/1975	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		742	825	1,181				
93572	43-1235868	01/01/1975	RGA REINSURANCE COMPANY	MO	YRT/I	OL	32,939,839	461,788	480,360	533,662				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		88	88	175				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	28,043,868	672,992	630,086	429,911				
93572	43-1235868	07/01/1990	RGA REINSURANCE COMPANY	MO	YRT/I	OL			2,774	(468)				
93572	43-1235868	01/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		14	14					
93572	43-1235868	01/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	OL	7,309,255	182,776	174,906	246,509				
93572	43-1235868	01/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		291	291	582				
93572	43-1235868	01/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL	11,586,339	152,203	178,247	149,199				
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/G	DIS		53						
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/G	OL	15,302,057	170,416	157,005					
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		124	120	374				
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,744,264	48,333	44,395	169,629				
93572	43-1235868	03/01/1998	RGA REINSURANCE COMPANY	MO	YRT/G	OL	9,384,789	100,178	124,543					
93572	43-1235868	03/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,395,000	12,792	11,495	141,693				
93572	43-1235868	07/01/2000	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,669,046,664	17,427,730	18,748,462	13,077,067				
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/G	DIS		430	398					
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/G	OL	7,610,336	37,455	43,550					
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		323	323	1,478				
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,348,280	30,207	110,843	(8,850)				
87017	62-1003368	07/01/1984	SCOR GLOBAL LIFE RE INSURANCE COMPANY OF DELAWARE	DE	CO/I	OL	12,000	178	163	157				
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE REINSURANCE COMPANY	DE	YRT/I	DIS		225	369	353				
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE REINSURANCE COMPANY	DE	YRT/I	OL	2,790,570	36,336	72,117	(5,025)				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE REINSURANCE COMPANY	DE	YRT/I	DIS		75		(150)				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE REINSURANCE COMPANY	DE	YRT/I	OL	345,197	4,254	3,945	2,800				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	DIS				733				
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	1,812,500	20,417	37,369	(2,927)				
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	600,000	13,450	12,362	14,304				
68810	39-6040276	01/01/2001	SENTRY LIFE INSURANCE COMPANY	WI	YRT/I	AXXX			2,063					
68810	39-6040276	01/01/2001	SENTRY LIFE INSURANCE COMPANY	WI	YRT/I	OL	1,000,000	5,132	2,273	9,013				
82627	06-0839705	09/01/1969	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	DIS		97	97	195				
82627	06-0839705	09/01/1969	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	4,776,565	32,435	36,940	103,822				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA	MO	CO/I	OL	24,000	17,442	17,107	222				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	DIS		145	145	206				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	3,719,740	50,749	48,830	60,759				
82627	06-0839705	10/01/1981	SWISS RE LIFE & HEALTH AMERICA	MO	CO/I	OL	100,000	81,356	80,109	1,968				
82627	06-0839705	10/01/1981	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL			854	84				
82627	06-0839705	04/01/1983	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL			854	84				
82627	06-0839705	05/01/1987	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	DIS		5	5					
82627	06-0839705	05/01/1987	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	675,000	3,847	3,522	4,108				
82627	06-0839705	03/01/1990	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	5,231,097	175,913	211,932	173,881				
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/G	DIS		25	30					
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/G	OL	6,564,168	170,587	156,430					
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	DIS		58	56	174				
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	1,949,828	30,982	67,699	191,724				
82627	06-0839705	01/01/1995	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	DIS	1,817,241	42,601	47,643	68,895				
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/G	OL	7,258,180	48,726	60,900					
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	2,295,000	56,045	48,966	160,172				
82627	06-0839705	11/01/2001	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	178,571	1,835	1,736	1,615				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/G	DIS		151	138					
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/G	OL	2,414,180	7,651	9,864					
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	DIS		32	32	356				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA	MO	YRT/I	OL	915,690	8,844	26,897	(4,101)				
86231	39-0989781	07/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		43	43	87				
86231	39-0989781	07/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	822,402	10,663	10,303	14,581				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		31	30	239				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	3,502,491	38,949	42,259	(1,713)				
87645	57-0654942	09/01/1986	UNITED FIDELITY LIFE INSURANCE COMPANY	TX	CO/I	OL	847,989	198,916	201,686					
87645	57-0654942	09/01/1986	UNITED FIDELITY LIFE INSURANCE COMPANY	TX	CO/I	FA		1,142,896	1,176,412	(1,927)				
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	DIS		160	147					
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	OL	3,114,179	9,991	12,055					
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	DIS		34	34	378				
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	1,168,793	10,402	28,402	7,464				
0899999. General Account - Authorized U.S. Non-Affiliates							8,724,435,448	3,687,561,763	2,681,882,521	663,282,541	149,435,150	120,345,364		
1099999. Total General Account - Authorized Non-Affiliates							8,724,435,448	3,687,561,763	2,681,882,521	663,282,541	149,435,150	120,345,364		
1199999. Total General Account Authorized							8,726,260,448	16,184,759,043	16,609,221,356	561,792,156	149,435,150	120,345,364		
14179	45-3727380	11/30/2007	ATHENE RE USA IV, INC.	VT	COFW/I	ADB		61,352	67,760					
14179	45-3727380	11/30/2007	ATHENE RE USA IV, INC.	VT	COFW/I	DIS		6,404,915	7,247,280					
14179	45-3727380	11/30/2007	ATHENE RE USA IV, INC.	VT	COFW/I	OL	980,897,185	1,277,518,436	1,319,643,257	28,856,359	74,621,205	77,449,776		1,218,093,529
14179	45-3727380	11/30/2007	ATHENE RE USA IV, INC.	VT	COFW/I	XXXL	58,518	41,368	40,771					
1399999. General Account - Unauthorized U.S. Affiliates - Other							980,955,703	1,284,026,071	1,326,999,068	28,856,359	74,621,205	77,449,776		1,218,093,529
1499999. Total General Account - Unauthorized U.S. Affiliates							980,955,703	1,284,026,071	1,326,999,068	28,856,359	74,621,205	77,449,776		1,218,093,529
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				(246,013,548)			33,099,634,925	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	IA				419,921			340,143,708	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				38,756,113			9,892,722,495	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				1,067,545			194,156,458	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				451,938			258,440,525	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				725,028			235,642,822	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	OL				1,038,140			42,470,550	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							14,993,124,919	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							6,745,711,905	

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				8,106,344,680				
00000	AA-3191361	07/01/2019	ATHENE ANNUITY RE LTD	BMU	MCO/I	VA				680,087,152				
00000	AA-3191361	01/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				7,995,201			1,449,349,320	
00000	AA-3191361	01/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				(13,309,236)			1,360,509,165	
00000	AA-3191361	07/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				142,901,176			176,642,315	
00000	AA-3191361	07/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				82,904,148			220,634,970	
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				18,806,799,999			19,366,792,940	
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				8,559,503,656			7,996,005,321	
00000	AA-3191361	06/12/2023	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				840,192,917			841,820,601	
00000	AA-3191361	06/12/2023	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				12,655,191			12,229,428	
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other										37,022,520,025			97,226,032,367	
1799999. Total General Account - Unauthorized Non-U.S. Affiliates										37,022,520,025			97,226,032,367	
1899999. Total General Account - Unauthorized Affiliates							980,955,703	1,284,026,071	1,326,999,068	37,051,376,384	74,621,205	77,449,776	97,226,032,367	1,218,093,529
87572	23-2038295	06/01/2002	SCOTTISH RE (US.) INC	DE	CO/I	FA			290,972					
1999999. General Account - Unauthorized U.S. Non-Affiliates									290,972					
2199999. Total General Account - Unauthorized Non-Affiliates									290,972					
2299999. Total General Account Unauthorized							980,955,703	1,284,026,071	1,327,290,040	37,051,376,384	74,621,205	77,449,776	97,226,032,367	1,218,093,529
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							9,707,216,151	17,468,785,114	17,936,511,397	37,613,168,540	224,056,355	197,795,139	97,226,032,367	1,218,093,529
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							5,833,935,723	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA							36,279,044,010	
00000	AA-3191361	07/01/2019	ATHENE ANNUITY RE LTD	BMU	MCO/I	VA							2,158,925,585	
6199999. Separate Accounts - Unauthorized Non-U.S. Affiliates - Other													44,271,905,318	
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													44,271,905,318	
6399999. Total Separate Accounts - Unauthorized Affiliates													44,271,905,318	
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized													44,271,905,318	
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													44,271,905,318	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							9,707,216,151	17,468,785,114	17,936,511,397	590,648,515	224,056,355	197,795,139		1,218,093,529
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)										37,022,520,025			141,497,937,685	
9999999 - Totals							9,707,216,151	17,468,785,114	17,936,511,397	37,613,168,540	224,056,355	197,795,139	141,497,937,685	1,218,093,529

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
61301	47-0098400	09/08/1982	AMERITAS LIFE INSURANCE CORP.	NE	QA	LTDI	(26,433)	2,550	2,666,400				
62235	01-0278678	07/10/1991	UNUM LIFE INSURANCE COMPANY OF AMERICA	ME	QA	LTDI	539,579		9,166,088			806,785	
0899999. General Account - Authorized U.S. Non-Affiliates							513,146	2,550	11,832,488			806,785	
1099999. Total General Account - Authorized Non-Affiliates							513,146	2,550	11,832,488			806,785	
1199999. Total General Account Authorized							513,146	2,550	11,832,488			806,785	
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							513,146	2,550	11,832,488			806,785	
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							513,146	2,550	11,832,488			806,785	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							513,146	2,550	11,832,488			806,785	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
14179	45-3727380	12/31/2011	ATHENE RE USA IV, INC.	1,284,026,071	6,789,452		1,290,815,523	152,500,000	0001		1,218,093,529			1,290,815,523
0299999. General Account - Life and Annuity U.S. Affiliates - Other				1,284,026,071	6,789,452		1,290,815,523	152,500,000	XXX		1,218,093,529			1,290,815,523
0399999. Total General Account - Life and Annuity U.S. Affiliates				1,284,026,071	6,789,452		1,290,815,523	152,500,000	XXX		1,218,093,529			1,290,815,523
00000	AA-3191361	01/01/2008	ATHENE ANNUITY RE LTD		275,769,178	13,529,254,732	13,805,023,910						14,060,281,603	13,805,023,910
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other					275,769,178	13,529,254,732	13,805,023,910		XXX				14,060,281,603	13,805,023,910
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates					275,769,178	13,529,254,732	13,805,023,910		XXX				14,060,281,603	13,805,023,910
0799999. Total General Account - Life and Annuity Affiliates				1,284,026,071	282,558,630	13,529,254,732	15,095,839,433	152,500,000	XXX		1,218,093,529		14,060,281,603	15,095,839,433
1099999. Total General Account - Life and Annuity Non-Affiliates									XXX					
1199999. Total General Account Life and Annuity				1,284,026,071	282,558,630	13,529,254,732	15,095,839,433	152,500,000	XXX		1,218,093,529		14,060,281,603	15,095,839,433
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				1,284,026,071	282,558,630	13,529,254,732	15,095,839,433	152,500,000	XXX		1,218,093,529		14,060,281,603	15,095,839,433
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				1,284,026,071	6,789,452		1,290,815,523	152,500,000	XXX		1,218,093,529			1,290,815,523
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					275,769,178	13,529,254,732	13,805,023,910		XXX				14,060,281,603	13,805,023,910
9999999 - Totals				1,284,026,071	282,558,630	13,529,254,732	15,095,839,433	152,500,000	XXX		1,218,093,529		14,060,281,603	15,095,839,433

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026007689	BNP Paribas	152,500,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2023	2 2022	3 2021	4 2020	5 2019
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	37,613,682	25,797,657	18,903,748	11,355,550	10,404,600
2.	Commissions and reinsurance expense allowances	1,765,226	1,228,334	940,180	777,063	837,341
3.	Contract claims	4,055,934	3,267,757	2,428,839	1,861,882	1,524,621
4.	Surrender benefits and withdrawals for life contracts	6,403,874	3,985,972	3,869,907	3,264,253	3,355,082
5.	Dividends to policyholders and refunds to members	25,693	25,574	25,777	42,556	39,052
6.	Reserve adjustments on reinsurance ceded	21,303,195	10,775,090	(2,946,560)	(1,464,523)	(1,862,541)
7.	Increase in aggregate reserve for life and accident and health contracts	(469,781)	(516,502)	3,471,882	3,131,428	2,593,069
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	13,643	13,154	13,262	15,236	22,583
9.	Aggregate reserves for life and accident and health contracts	17,258,413	17,715,861	18,126,244	14,995,022	12,736,036
10.	Liability for deposit-type contracts	222,207	234,540	340,660	336,804	322,201
11.	Contract claims unpaid	65,660	86,886	81,709	69,562	55,454
12.	Amounts recoverable on reinsurance	287,855	234,651	205,427	230,177	194,170
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)	26,853	28,591	30,640	44,337	45,844
15.	Commissions and reinsurance expense allowances due	355,092	286,230	91,644	78,020	45,126
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,218,094	1,247,875	1,294,044	1,323,388	1,367,669
19.	Letters of credit (L)	152,500	152,500	152,500	152,500	152,500
20.	Trust agreements (T)		3,162	3,478	3,436	3,286
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	134,990,665,144	95,567,141	135,086,232,286
2.	Reinsurance (Line 16)	13,916,306,675	(13,916,306,675)	
3.	Premiums and considerations (Line 15)	5,888,469	13,642,862	19,531,331
4.	Net credit for ceded reinsurance	XXX	15,517,966,994	15,517,966,994
5.	All other admitted assets (balance)	1,394,423,411		1,394,423,411
6.	Total assets excluding Separate Accounts (Line 26)	150,307,283,698	1,710,870,322	152,018,154,021
7.	Separate Account assets (Line 27)	51,673,167,019	(1,366,823,815)	50,306,343,204
8.	Total assets (Line 28)	201,980,450,717	344,046,507	202,324,497,225
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	93,272,350,241	17,258,412,810	110,530,763,051
10.	Liability for deposit-type contracts (Line 3)	22,129,931,953	222,207,333	22,352,139,286
11.	Claim reserves (Line 4)	342,188,430	65,659,860	407,848,290
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)		26,853,002	26,853,002
13.	Premium & annuity considerations received in advance (Line 8)		772,648	772,648
14.	Other contract liabilities (Line 9)	14,615,143,651	(13,813,899,195)	801,244,456
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	1,218,093,529	(1,218,093,529)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	16,867,823,844		16,867,823,844
20.	Total liabilities excluding Separate Accounts (Line 26)	148,445,531,648	2,541,912,929	150,987,444,577
21.	Separate Account liabilities (Line 27)	50,659,039,812	(2,197,866,422)	48,461,173,390
22.	Total liabilities (Line 28)	199,104,571,460	344,046,507	199,448,617,968
23.	Capital & surplus (Line 38)	2,875,879,257	XXX	2,875,879,257
24.	Total liabilities, capital & surplus (Line 39)	201,980,450,717	344,046,507	202,324,497,225
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	17,258,412,810		
26.	Claim reserves	65,659,860		
27.	Policyholder dividends/reserves	26,853,002		
28.	Premium & annuity considerations received in advance	772,648		
29.	Liability for deposit-type contracts	222,207,333		
30.	Other contract liabilities	(13,813,899,195)		
31.	Reinsurance ceded assets	13,916,306,675		
32.	Other ceded reinsurance recoverables	1,271,256,674		
33.	Total ceded reinsurance recoverables	18,947,569,807		
34.	Premiums and considerations	13,642,862		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	1,218,093,529		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	2,197,866,422		
40.	Total ceded reinsurance payable/offsets	3,429,602,813		
41.	Total net credit for ceded reinsurance	15,517,966,994		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	246,761	932,805,240	149		933,052,151	150,004
2.	Alaska AK	L	41,055	47,868,770			47,909,825	
3.	Arizona AZ	L	1,108,322	1,109,347,796	15,532		1,110,471,649	
4.	Arkansas AR	L	142,312	237,911,097	294		238,053,703	
5.	California CA	L	5,441,547	5,116,585,140	21,334		5,122,048,020	
6.	Colorado CO	L	1,301,306	586,721,925	279		588,023,510	
7.	Connecticut CT	L	334,911	681,802,245	34,227		682,171,383	
8.	Delaware DE	L	124,701	144,418,297			144,542,998	367,840,911
9.	District of Columbia DC	L	46,344	40,826,569	1,207		40,874,120	
10.	Florida FL	L	2,577,848	4,590,032,753	109,691		4,592,720,292	233,481
11.	Georgia GA	L	1,038,074	1,610,773,826	20,078		1,611,831,978	
12.	Hawaii HI	L	403,021	232,980,453			233,383,474	
13.	Idaho ID	L	172,267	126,067,232	176		126,239,675	
14.	Illinois IL	L	2,134,220	1,558,670,298	16,150		1,560,820,668	
15.	Indiana IN	L	1,654,967	938,061,439	57,014		939,773,419	
16.	Iowa IA	L	3,448,709	340,861,739	11,823		344,322,271	
17.	Kansas KS	L	773,375	285,593,832	6,859		286,374,066	
18.	Kentucky KY	L	332,529	571,786,738	10,206		572,129,473	100,000
19.	Louisiana LA	L	361,453	809,355,022	2,877		809,719,353	
20.	Maine ME	L	246,200	138,920,200			139,166,400	
21.	Maryland MD	L	859,358	730,196,982	18,981		731,075,321	
22.	Massachusetts MA	L	404,293	897,816,865	4,671		898,225,828	
23.	Michigan MI	L	4,556,209	1,776,501,754	11,654		1,781,069,617	
24.	Minnesota MN	L	8,360,167	476,040,741	12,301		484,413,210	164,670
25.	Mississippi MS	L	171,501	444,456,099			444,627,600	
26.	Missouri MO	L	1,138,536	706,495,985	703		707,635,224	
27.	Montana MT	L	82,854	58,275,363			58,358,217	
28.	Nebraska NE	L	916,469	149,200,840	7,790		150,125,100	
29.	Nevada NV	L	221,587	381,519,001			381,740,588	
30.	New Hampshire NH	L	59,889	221,203,566			221,263,454	
31.	New Jersey NJ	L	732,293	1,884,054,799	47,227		1,884,834,319	
32.	New Mexico NM	L	158,060	103,089,627	7,030		103,254,718	
33.	New York NY	N	853,749	244,975,627	1,649		245,831,024	
34.	North Carolina NC	L	1,225,128	2,448,362,301	7,444		2,449,594,873	
35.	North Dakota ND	L	283,529	79,447,107			79,730,636	
36.	Ohio OH	L	1,835,562	2,337,317,800	50,351		2,339,203,712	87,142
37.	Oklahoma OK	L	638,116	275,674,806	1,314		276,314,236	
38.	Oregon OR	L	525,693	437,167,461			437,693,154	
39.	Pennsylvania PA	L	1,914,641	3,140,225,999	49,311		3,142,189,951	100,000
40.	Rhode Island RI	L	119,634	261,480,528	2,498		261,602,660	
41.	South Carolina SC	L	402,988	1,018,740,458	1,650		1,019,145,097	
42.	South Dakota SD	L	246,134	105,076,917	514		105,323,564	
43.	Tennessee TN	L	640,985	1,278,923,518	34,953		1,279,599,457	
44.	Texas TX	L	3,261,462	2,881,030,797	12,802		2,884,305,061	361,544
45.	Utah UT	L	361,435	329,842,037	711		330,204,183	
46.	Vermont VT	L	16,115	66,609,033			66,625,148	
47.	Virginia VA	L	677,386	1,123,333,887	12,333		1,124,023,606	
48.	Washington WA	L	3,428,026	567,555,782	484		570,984,292	
49.	West Virginia WV	L	75,272	266,956,427	414		267,032,113	
50.	Wisconsin WI	L	5,998,269	607,799,878	15,218		613,813,365	
51.	Wyoming WY	L	38,724	25,634,112			25,672,836	
52.	American Samoa AS	N						
53.	Guam GU	N		343,018			343,018	
54.	Puerto Rico PR	L	1,653	1,720,879			1,722,533	
55.	U.S. Virgin Islands VI	N		850,732			850,732	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	264,012	832,968			1,096,979	
58.	Aggregate Other Alien OT	XXX	75,007	3,667,634			3,742,641	3,000,000,000
59.	Subtotal	XXX	62,474,657	45,433,811,935	609,902		45,496,896,494	3,369,037,752
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	19,439,866				19,439,866	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	3,351,929				3,351,929	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	1,057,697		37,559		1,095,256	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	86,324,149	45,433,811,935	647,461		45,520,783,545	3,369,037,752
96.	Plus reinsurance assumed	XXX	7,557,776	1,348,316,791			1,355,874,567	
97	Totals (All Business)	XXX	93,881,925	46,782,128,726	647,461		46,876,658,112	3,369,037,752
98.	Less reinsurance ceded	XXX	93,275,427	37,519,259,024	513,146		37,613,047,597	3,368,798,384
99.	Totals (All Business) less Reinsurance Ceded	XXX	606,498	9,262,869,702	(c) 134,315		9,263,610,515	239,368
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	75,007	3,667,634			3,742,641	3,000,000,000
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	75,007	3,667,634			3,742,641	3,000,000,000
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Premium and annuity considerations were allocated to state according to the mailing address of the policyholder.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	246,761	932,805,240	149		150,004	933,202,155
2. Alaska	AK	41,055	47,868,770				47,909,825
3. Arizona	AZ	1,108,322	1,109,347,796	15,532			1,110,471,649
4. Arkansas	AR	142,312	237,911,097	294			238,053,703
5. California	CA	5,441,547	5,116,585,140	21,334			5,122,048,020
6. Colorado	CO	1,301,306	586,721,925	279			588,023,510
7. Connecticut	CT	334,911	681,802,245	34,227			682,171,383
8. Delaware	DE	124,701	144,418,297			367,840,911	512,383,909
9. District of Columbia	DC	46,344	40,826,569	1,207			40,874,120
10. Florida	FL	2,577,848	4,590,032,753	109,691		233,481	4,592,953,773
11. Georgia	GA	1,038,074	1,610,773,826	20,078			1,611,831,978
12. Hawaii	HI	403,021	232,980,453				233,383,474
13. Idaho	ID	172,267	126,067,232	176			126,239,675
14. Illinois	IL	2,134,220	1,558,670,298	16,150			1,560,820,668
15. Indiana	IN	1,654,967	938,061,439	57,014			939,773,419
16. Iowa	IA	3,448,709	340,861,739	11,823			344,322,271
17. Kansas	KS	773,375	285,593,832	6,859			286,374,066
18. Kentucky	KY	332,529	571,786,738	10,206		100,000	572,229,473
19. Louisiana	LA	361,453	809,355,022	2,877			809,719,353
20. Maine	ME	246,200	138,920,200				139,166,400
21. Maryland	MD	859,358	730,196,982	18,981			731,075,321
22. Massachusetts	MA	404,293	897,816,865	4,671			898,225,828
23. Michigan	MI	4,556,209	1,776,501,754	11,654			1,781,069,617
24. Minnesota	MN	8,360,167	476,040,741	12,301		164,670	484,577,880
25. Mississippi	MS	171,501	444,456,099				444,627,600
26. Missouri	MO	1,138,536	706,495,985	703			707,635,224
27. Montana	MT	82,854	58,275,363				58,358,217
28. Nebraska	NE	916,469	149,200,840	7,790			150,125,100
29. Nevada	NV	221,587	381,519,001				381,740,588
30. New Hampshire	NH	59,889	221,203,566				221,263,454
31. New Jersey	NJ	732,293	1,884,054,799	47,227			1,884,834,319
32. New Mexico	NM	158,060	103,089,627	7,030			103,254,718
33. New York	NY	853,749	244,975,627	1,649			245,831,024
34. North Carolina	NC	1,225,128	2,448,362,301	7,444			2,449,594,873
35. North Dakota	ND	283,529	79,447,107				79,730,636
36. Ohio	OH	1,835,562	2,337,317,800	50,351		87,142	2,339,290,855
37. Oklahoma	OK	638,116	275,674,806	1,314			276,314,236
38. Oregon	OR	525,693	437,167,461				437,693,154
39. Pennsylvania	PA	1,914,641	3,140,225,999	49,311		100,000	3,142,289,951
40. Rhode Island	RI	119,634	261,480,528	2,498			261,602,660
41. South Carolina	SC	402,988	1,018,740,458	1,650			1,019,145,097
42. South Dakota	SD	246,134	105,076,917	514			105,323,564
43. Tennessee	TN	640,985	1,278,923,518	34,953			1,279,599,457
44. Texas	TX	3,261,462	2,881,030,797	12,802		361,544	2,884,666,605
45. Utah	UT	361,435	329,842,037	711			330,204,183
46. Vermont	VT	16,115	66,609,033				66,625,148
47. Virginia	VA	677,386	1,123,333,887	12,333			1,124,023,606
48. Washington	WA	3,428,026	567,555,782	484			570,984,292
49. West Virginia	WV	75,272	266,956,427	414			267,032,113
50. Wisconsin	WI	5,998,269	607,799,878	15,218			613,813,365
51. Wyoming	WY	38,724	25,634,112				25,672,836
52. American Samoa	AS						
53. Guam	GU		343,018				343,018
54. Puerto Rico	PR	1,653	1,720,879				1,722,533
55. U.S. Virgin Islands	VI		850,732				850,732
56. Northern Mariana Islands	MP						
57. Canada	CAN	264,012	832,968				1,096,979
58. Aggregate Other Alien	OT	75,007	3,667,634			3,000,000,000	3,003,742,641
59. Total		62,474,657	45,433,811,935	609,902		3,369,037,752	48,865,934,246

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

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

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

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

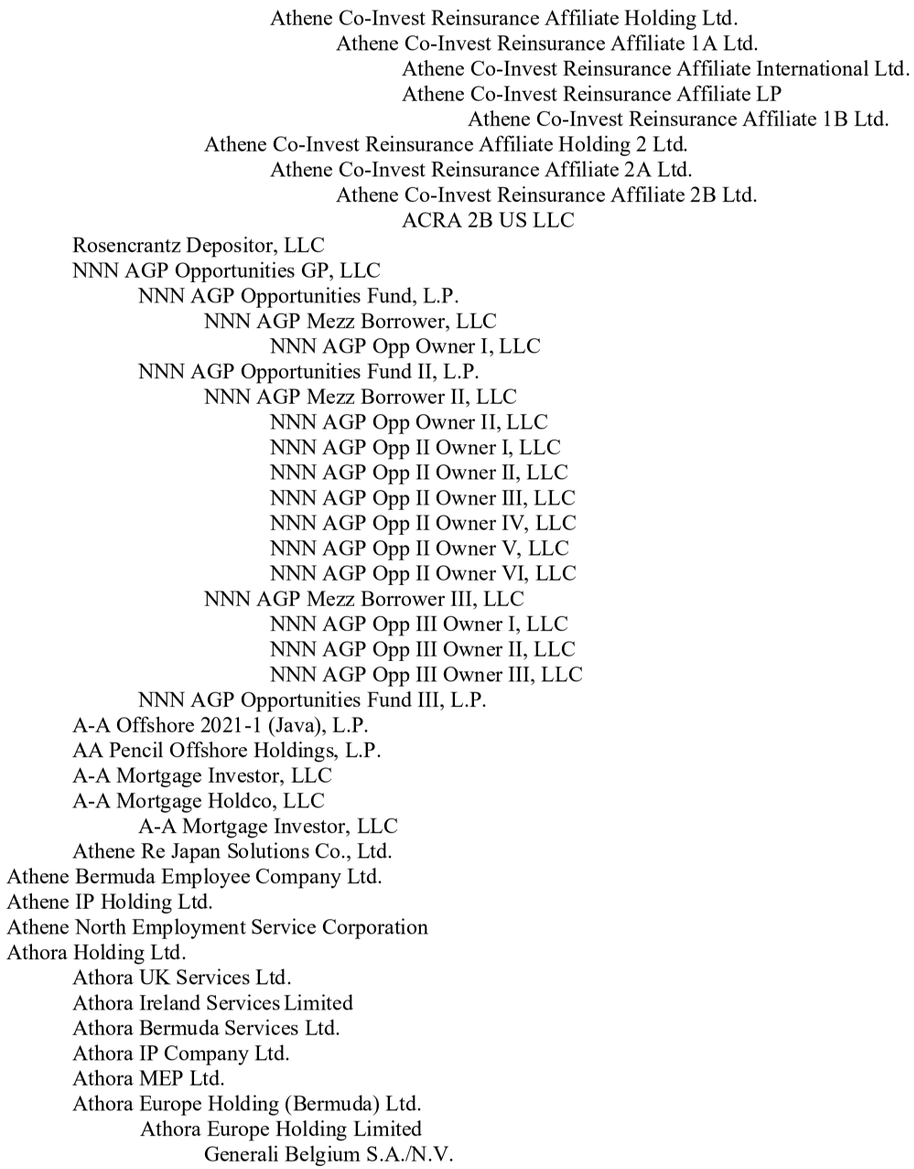

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Groupe GVA-BC Assurances S.A.
- Generali Real Estate Investment B.V.
- Athora Life Re Ltd.
  - Athora Ireland plc
    - Athora Lux Invest S.C.Sp
    - Athora Europe Investments DAC
      - Athora Lux Invest S.C.Sp
  - Athora Deutschland Verwaltungs GmbH
  - Athora Deutschland Holding GmbH & Co. KG
    - Athora Deutschland GmbH
      - Athora Pensionkasse AG
      - Athora Deutschland Service GmbH
      - Athora Lux Invest Management S.a.r.l.
        - Athora Lux Invest SCSp
          - Athora Real Estate Finance GP, LLC
          - Athora US Invest (AH), LLC
          - Athora HD Investors, L.P.
      - Athora Lebensversicherung AG
        - Athora Real Estate (Lux) S.C.Sp
          - Athora Real Estate (Lux) Services S.a.r.l.
            - Athora Real Estate S.a.r.l.
- A-A Euro Investment Fund (Lux) GP, S.a r.l.
- Athene Japan K.K.

Apollo Asset Management, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Fund Administration VII, LLC
- Apollo Investment Fund VII, L.P.
- Apollo Investment Fund (I) VII, L.P.
- Apollo Investment Fund (PB) VII, L.P.
- Apollo Overseas Partners VII, L.P.
- Apollo Overseas Partners (I) VII, L.P.
- Apollo Overseas Partners (Delaware) VII, L.P.
- Apollo Overseas Partners (Delaware 892) VII, L.P.

AGRE CMBS GP LLC
AGRE CMBS GP II LLC
2012 CMBS-I GP LLC
2012 CMBS-II GP LLC
2012 CMBS-III GP LLC
Apollo ANRP Capital Management, LLC

- Apollo ANRP Advisors, L.P.
  - Apollo ANRP Fund Administration, LLC
  - Apollo Natural Resources Partners, L.P.

Apollo Converse Co-Investors, LLC
Apollo Co-Investors Manager, LLC

- AGRE Europe Co-Investors (A), L.P.
- AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof
- AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof
- AOP Co-Investors (A), L.P.
- AOP Co-Investors (D), L.P.
- AP Auxo Holdings Co-Investors (A), L.P.
- Apollo A-N Credit Co-Investors (FC-D), L.P.
- Apollo Accord Co-Investors II (D), L.P.
- Apollo Accord Co-Investors III (D), L.P.
- Apollo Accord Co-Investors III B (D), L.P.
- Apollo Accord Co-Investors IV (A), L.P.
- Apollo Accord Co-Investors IV (D), L.P.
- Apollo Accord Co-Investors V (A), L.P.
- Apollo Accord Co-Investors V (D), L.P.
- Apollo Accord Co-Investors VI (A), L.P.
- Apollo Accord Co-Investors VI (D), L.P.
- Apollo Accord+ Co-Investors (A), L.P.
- Apollo Accord+ Co-Investors (B), L.P.
- Apollo Accord+ Co-Investors (D), L.P.
- Apollo Accord+ II Co-Investors (A), L.P.
- Apollo Accord+ II Co-Investors (D), L.P.
- Apollo ADIP Co-Investors (A), L.P.
- Apollo ADIP Co-Investors (D), L.P.
- Apollo ADIP Co-Investors II (A), L.P.
- Apollo AGRE APREF Co-Investors (D), L.P.
- Apollo AIE II Co-Investors (B), L.P.
- Apollo Alamo Co-Investors (D), L.P.
- Apollo Aligned Alternatives Co-Investors (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Co-Investors X (A), L.P.
Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
- Apollo Co-Investors VI (A), LLC
- Apollo Co-Investors VI (B), LLC
- Apollo Co-Investors VI (C), LLC
- Apollo Co-Investors VI (D), L.P.
- Apollo Co-Investors VII (A), L.P

Apollo Credit Fund Co-Investors, LP
Apollo Credit Opportunity Co-Investors III (A) LP
Apollo Credit Opportunity Co-Investors III (B) LP
Apollo Credit Strategies Co-Investors, LP
Apollo Credit Strategies Co-Investors (D), L.P.
Apollo Defined Return Co-Investors (A), L.P.
Apollo Delphi Co-Investors (D), L.P.
Apollo EPF Co-Investors II (A), L.P.
Apollo EPF Co-Investors II (D), L.P.
Apollo EPF Co-Investors II (Euro), L.P.
Apollo EPF Co-Investors III (A), L.P.
Apollo EPF Co-Investors III (D), L.P.
Apollo EPF Co-Investors IV (D), L.P.
Apollo Excelsior Co-Investors (D), L.P.
Apollo Franklin Co-Investors (DC-D), L.P.
Apollo HSF I Co-Invest, L.P.
Apollo HVF Co-Investors (A), L.P.
Apollo HVF Co-Investors (D), L.P.
Apollo HVF Co-Investors (DC-D), L.P.
Apollo HVF Co-Investors II (A), L.P.
Apollo HVF Co-Investors II (D), L.P.
Apollo Impact Mission Co-Investors (A), L.P.
Apollo Impact Mission Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (A), L.P.
Apollo Infra Equity Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (IH-D), L.P.
Apollo Infrastructure Opportunities II Co-Investors (A), L.P.
Apollo Infrastructure Opportunities II Co-Investors (D), L.P.
Apollo Infrastructure Opportunities III Co-Investors (A), L.P.
Apollo Kings Alley Credit Co-Investors (D), L.P.
Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
Apollo Navigator Co-Investors I (A), L.P.
Apollo Navigator Co-Investors I (D), L.P.
Apollo Navigator Co-Investors I (DC-D), L.P.
Apollo Origination Partnership II Co-Investors (A), L.P.
Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
Apollo Revolver Co-Investors (A), L.P.
Apollo Revolver Co-Investors (D), L.P.
Apollo Revolver Co-Investors II (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Royalties Co-Investors I (D), L.P.
- Apollo RRH Co-Investors (A), L.P.
- Apollo Senior Loan Fund Co-Investors (D), L.P.
- Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.
- Apollo SOMA Co-Investors, LLC
- Apollo SPAC Co-Investors I (A), L.P.
- Apollo SPAC Co-Investors I (D), L.P.
- Apollo Special Situations Co-Investors (A), L.P.
- Apollo Special Situations Co-Investors (D), L.P.
- Apollo Special Situations Co-Investors (IH-A), L.P.
- Apollo Special Situations Co-Investors (IH-D), L.P
- Apollo SPN Co-Investors (D), L.P.
- Apollo SPN Co-Investors (DC-D), L.P.
- Apollo SPN Co-Investors (FC-D), L.P.
- Apollo Structured Credit Recovery Co-Investors IV (A) LP
- Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
- Apollo Total Return Co-Investors (A) LP
- Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
- Apollo Tower Credit Co-Investors (DE FC-D), L.P.
- Apollo Union Street Co-Investors (D), L.P.
- Apollo Union Street SPV Co-Investors (D), L.P.
- Apollo USREF Co-Investors II (A), L.P.
- Apollo USREF Co-Investors III (A), L.P.
- Apollo USREF Co-Investors III (D), L.P.
- Apollo USREF III Royce Co-Investors (A), L.P.
- Apollo Venerable Co-Investors (A), L.P.
- FCI Co-Investors II (A), L.P.
- FCI Co-Investors III (A), L.P.
- FCI Co-Investors IV (A), L.P.
- FCI Co-Investors IV (D), L.P.

VA Capital Management CIV GP, LLC
- VA Capital Management Co-Investors, L.P.

APH Holdings, L.P.
- ACC Advisors A/B, LLC
- Apollo U.S. Real Estate Advisors GP III, LLC
  - Apollo U.S. Real Estate Advisors III, L.P.
    - Apollo U.S. Real Estate Fund III, L.P.
    - Apollo U.S. Real Estate Fund III Acquisitions, LLC
    - Apollo U.S. Real Estate Partners III (Offshore), L.P.
    - Apollo U.S. Real Estate Partners III (TE), L.P.
  - Apollo Cardinal Advisors, L.P.
    - Apollo Cardinal Coinvest Fund, L.P.
- Apollo 100 West Putnam Advisors GP, LLC
- Apollo Capital Management X, LLC
  - Apollo Advisors X, L.P.
    - Apollo Co-Investors X (B), L.P.
    - Apollo Co-Investors X (C), L.P.
    - Apollo Investment Fund (DE-I) X, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Investment Fund (ESC) X, L.P.
- Apollo Investment Fund X, L.P.
- Apollo Overseas Partners (Delaware) X, L.P.
- Apollo Overseas Partners (Delaware 892) X, L.P.
- Apollo Overseas Partners (I) X, L.P.
- Apollo Overseas Partners X, L.P.
- Apollo Advisors X (EH-GP), LLC
- Apollo ADIP Capital Management II, LLC
  - Apollo ADIP Advisors II, L.P.
    - Apollo/Athene Dedicated Investment Program II, L.P.
- Apollo Clean Transition Equity Partners II Capital Management, LLC
  - Apollo Clean Transition Equity Partners II Advisors, L.P.
    - Apollo Clean Transition Equity Partners II, L.P.
    - Apollo Clean Transition Equity Partners II (TE 892), L.P.
    - Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.
    - Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
      - Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp
- Apollo Broad Middle Markets Lending Advisors GP LLC
  - Apollo Broad Middle Markets Lending Advisors, L.P.
    - Apollo Broad Middle Markets Lending Fund, L.P.
- AA X Holdings, LLC
- AP Violet Advisors GP, LLC
- VLS Holdings Advisors GP LLC
  - VLS Holdings Advisors, L.P.

Apollo Principal Holdings III GP, Ltd.

- Apollo Principal Holdings III, L.P.
  - Apollo Administration GP Ltd.
  - Apollo Advisors V (EH), LLC
    - Apollo Advisors V (EH Cayman), L.P.
  - Apollo Advisors VI (EH-GP), Ltd.
    - Apollo Advisors VI (EH), L.P.
  - Apollo Advisors VII (EH-GP), Ltd.
    - Apollo Advisors VII (EH), L.P.
      - AAA Life Re Carry, L.P.
  - Apollo ANRP Advisors (IH-GP), LLC
    - Apollo ANRP Advisors (IH), L.P.
  - Financial Credit I Capital Management, LLC
    - Financial Credit Investment Advisors I, L.P.
  - Apollo SPN Capital Management, LLC
    - Apollo SPN Advisors, L.P.
      - Apollo SPN Investments I, L.P.
  - AAA MIP Limited
    - AAA Associates, L.P.
  - AP Caps II Holdings GP, LLC
    - Acropolis Infrastructure Acquisition Sponsor, L.P.
    - APSG Sponsor, L.P.
    - APSG Sponsor II, L.P.
    - APSG Sponsor III, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Delphi Growth Capital Sponsor, L.P.
- APSG Advisors GP, LLC
  - Acropolis Infrastructure Acquisition Advisors, L.P.
  - APSG Advisors, L.P.
  - APSG Advisors II, L.P.
  - Delphi Growth Capital Advisors, L.P.
- Delaware Rose GP L.L.C
  - Apollo Rose GP, L.P.
    - Apollo Rose II Co-Investors (H), L.P.
    - Apollo Rose II (A), L.P.
    - Apollo Rose II (B), L.P.
    - Apollo Rose II (C), L.P.
    - Apollo Rose II (D), L.P.
    - Apollo Rose II (E), L.P.
    - Apollo Rose II (F), L.P.
    - Apollo Rose II (G), L.P.
      - Catalina Holdings (Bermuda) Ltd.
        - Catalina Alpha Ltd
          - Alea Group Holdings (Bermuda) Ltd.
            - FIN LLC
              - Alea Holdings US Company
                - Alea North America Insurance Company
                - SPARTA Insurance Company
                - National American Insurance Company of California
                - QLT Buffalo LLC
                - AHUSCO Statutory Trust I
                - AHUSCO Statutory Trust II
                - AHUSCO Statutory Trust III
          - Catalina Alpha US Holding Company
            - Catalina U.S. Insurance Services LLC
          - Catalina Re Bermuda Ltd
            - Catalina Re Archdale Life Insurance Company Ltd.
          - Catalina Finance LLP
          - Catalina Services (Bermuda) Ltd.
          - Elbow Re Ltd.
            - Catalina Oxenwood European Investments Ltd
            - Catalina Oxenwood Investments Ltd
          - Catalina Services Asia Pacific PTE Ltd.
          - Catalina General Insurance Ltd.
            - Asia Capital Reinsurance Group PTE. Ltd.
              - Asia Capital Reinsurance Malaysia SDN BHD
              - ACCR Sendirian Berhad
            - Catalina Corporate Capital Limited
            - Catalina Echo Limited
              - Residential Loss Control Holdings LLC
                - Home Construction Management Inc
                  - National Home Insurance Company (A Risk Retention Group)
                - ProBuilders Specialty Insurance Company, RRG

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

PART 1 – ORGANIZATIONAL CHART

- Catalina Services Switzerland AG
- Catalina Foxtrot Holdings Limited
  - Catalina Insurance Ireland dac
- Catalina Oxenwood Real Estate II Ltd
  - OXW Capital LP
  - Oxenwood Real Estate LLP
    - OXW Capital Management Limited
  - OXW Partners LP
    - Oxenwood JV Capital Limited
      - Oxenwood Luxembourg S.à r.l.
  - OXW Partners 2 LP
    - Oxenwood JV Capital 2 Limited
      - Oxenwood Luxembourg 2 S.à r.l.
  - OLF1 Partners LP
- Catalina Oxenwood European Investments Ltd
  - Oxenwood Catalina III Limited
    - OXW Catalina European Holdco S.a.r.l.
      - Oxenwood Catalina (Germany II) S.à.r.l.
      - Oxenwood Catalina Neuss S.a.r.l.
      - OXW Catalina PropCo 1 S.à r.l.
      - OXW Catalina PropCo 2 S.à r.l.
- Catalina Permian Ltd
- Catalina Acra Zurich Reinsurance Trust
  - Catalina Oxenwood Investments Ltd
  - Propco (Newport) Limited
  - Propco (Greenock) Limited
  - Propco (Yeovil) Limited
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited
    - OXW Catalina (Logistics XVII) Limited
    - OXW Catalina (Logistics XXV) Limited
    - OXW Catalina (Logistics XXVI) Limited
    - OXW Catalina (Logistics XXVII) Limited
    - AD Land Exeter Ltd
- Catalina Holdings UK Limited
  - Catalina Worthing Insurance Limited
    - Catalina Oxenwood Investments Ltd
    - Propco (Swansea) Limited
  - Catalina Services UK Limited Catalina
  - London Limited
- Lightning Top-Up Trust
  - Catalina Oxenwood European Investments Ltd.
  - Catalina Oxenwood Investments Ltd.
- Propco (Telford) Limited

- Apollo Rose II (I), L.P.
- Wessex GP LLC
  - Athene Wessex Investor A, L.P.
- Apollo Wessex Advisors GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Wessex Advisors, L.P.
  - Wessex Holdings, L.P.
- AP Extreme Advisors GP, LLC

APH Holdings, L.P.

- Apollo ANRP Capital Management II, LLC
  - Apollo ANRP Advisors II, L.P.
    - Apollo Natural Resources Partners II, L.P.
      - AP Boardwalk GP, LLC
    - Apollo ANRP Co-Investors II (B), L.P.
- Apollo ANRP Capital Management III, LLC
  - Apollo ANRP Advisors III, L.P
    - Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
      - Apollo Natural Resources Partners (Lux) III, SCSp
    - Apollo Natural Resources Partners III, L.P.
    - Apollo ANRP Co-Investors III (B), L.P.
    - ANRP III (T-P1) Holdings, L.P.
  - Apollo ANRP Advisors III (P2), L.P.
    - Apollo Natural Resources Partners (P2) III, L.P.
- Apollo Capital Management VIII, LLC
  - Apollo Advisors VIII, L.P.
    - Apollo Fund Administration VIII, LLC
    - Apollo Investment Fund VIII, L.P.
    - Apollo Investment Fund (I) VIII, L.P.
    - Apollo Overseas Partners VIII, L.P.
    - Apollo Overseas Partners (I) VIII, L.P.
    - Apollo Overseas Partners (Delaware) VIII, L.P.
    - Apollo Overseas Partners (Delaware 892) VIII, L.P.
- Apollo Hybrid Value Capital Management, LLC
  - Apollo Hybrid Value Advisors, L.P.
    - Apollo HVF Co-Investors (B), L.P.
    - Apollo HVF Co-Investors (C), L.P.
    - Apollo Hybrid Value Fund, L.P.
    - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
    - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
      - Apollo Hybrid Value Overseas Partners (Lux), SCSp
    - Apollo Hybrid Value Overseas Partners, L.P.
    - AA Direct GP, LLC
      - AA Direct, L.P.
    - AP Ulysses Advisors, LLC
    - AP Beta 7, L.P.
      - VA Capital Company LLC
        - Venerable Holdings, Inc.
          - Venerable Insurance and Annuity Company
            - Corporate Solutions Life Reinsurance Company
            - Rocky Range, Inc.
          - Directed Services LLC
          - VIAC Services Company
          - Venerable Investment Advisers, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Special Situations Advisors GP, LLC
- Apollo Special Situations Advisors, L.P.
  - Apollo Special Situations Fund, L.P.

AA GP Solutions Advisors GP, LLC
- AA GP Solutions Advisors, L.P.
  - AA GP Solutions Fund, L.P.

Apollo Credit Secondaries I GP, LLC
- Apollo Credit Secondaries Fund I, L.P.
- Apollo Credit Secondaries Fund I (A), L.P.
- Apollo Credit Secondaries Fund I (B), L.P.

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

Apollo Advisors IX (EH-GP), LLC
- Apollo Advisors IX (EH), L.P.
  - AP Highlands Co-Invest, L.P.
    - Highlands Bermuda Holdco, Ltd.
  - AIF IX International Holdings, L.P.
    - AP Highlands Holdings (GP), LLC
      - AP Highlands Holdings, L.P.
        - Highlands Bermuda Holdco, Ltd.
          - Aspen Insurance Holdings Limited
            - Aspen Bermuda Limited
            - Aspen (UK) Holdings Limited
              - Aspen UK Syndicate Services Limited
              - APJ Asset Protection Jersey Limited
              - Aspen U.S. Holdings, Inc.
                - Aspen American Insurance Company
                  - Aspen Specialty Insurance Company
                - Aspen Insurance U.S. Services Inc.
                - Aspen Specialty Insurance Management, Inc.
                - Aspen Specialty Insurance Solutions, LLC
                - Aspen Re America, Inc.
                - Digital Risk Resources, LLC
              - Aspen Insurance UK Services Limited
              - Aspen Australia Service Company Pty Limited
            - Aspen European Holdings Limited
              - Aspen Insurance UK Limited
            - Acorn Limited
              - Blue Waters Insurers, Corp.
            - Aspen Managing Agency Limited
              - Aspen Singapore Pte. Limited
            - Aspen Underwriting Limited
            - Silverton Re Ltd.
            - Aspen (US) Holdings Limited
            - Aspen Capital Management Limited
              - Peregrine Reinsurance Ltd
              - Aspen Cat Fund Limited

Harvest Holdings II GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo TAMF Co-Invest GP, L.P.
  - Apollo TAMF Co-Invest, L.P.
- AA IX Holdings, LLC
- Apollo Impact Mission Capital Management, LLC
  - Apollo Impact Mission Advisors, L.P.
    - Apollo Impact Mission Co-Investors (B), L.P.
    - Apollo Impact Mission Fund, L.P.
    - Apollo Impact Mission Fund (Overseas), L.P.
    - Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
    - Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
      - Apollo Impact Mission Overseas Partners (Lux), SCSp
- Apollo Capital Management IX, LLC
  - Apollo Advisors IX, L.P.
    - Apollo Co-Investors IX (B), L.P.
    - Apollo Co-Investors IX (C), L.P.
    - Apollo Fund Administration IX, LLC
    - Apollo Investment Fund IX, L.P.
    - Apollo Investment Fund (I) IX, L.P.
    - Apollo Overseas Partners IX, L.P.
    - Apollo Overseas Partners (I) IX, L.P.
    - Apollo Overseas Partners (Delaware) IX, L.P.
    - Apollo Overseas Partners (Delaware 892) IX, L.P.
    - Apollo Overseas Partners (Lux) IX GP, S.a r.l.
      - Apollo Overseas Partners (Lux) IX, SCSp
    - AP Castle Holdings GP S.a r.l.
    - AP IX GenPar, LLC
    - AP IX DSB Holdings, L.P.
      - DSB Parent GP, LLC
        - Knight Parent Ventures LP
          - Forward Health Ventures L.P.
            - Forward Health Ventures Holdings, Inc.
              - Forward Health Ventures (A) LLC
            - Forward Health Ventures (B) LLC
              - STeM Parent L.P.
              - STeM Holdings Inc.
              - STeM Management, LLC
              - STeM Operating, LLC
            - Forward Health Ventures Investments GP, LLC
      - DSB Holdings II GP, LLC
        - DSB Holdings II, L.P.
          - DSB Parent L.P.
            - DSB Holdings, Inc.
              - DSB Acquisition LLC
                - LifePoint Health, Inc.
                  - Legacy LifePoint Health, LLC
                    - Province Healthcare Company, LLC
                      - Brim Hospitals, Inc.
                      - Colorado Plains Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Las Cruces Cardiology Group, LLC
- Las Cruces Endoscopy Partner, LLC
  - Las Cruces Endoscopy, LLC
    - Lohman Endoscopy Center, LLC
- Las Cruces Physician Practices, LLC
- Los Alamos Physician Practices, LLC
- Martinsville Physician Practices, LLC
- Memorial Prompt Care, LLC
- Northeastern Nevada Physician Practices, LLC
- PHC-Aviation, Inc.
- PHC-Elko, Inc.
- PHC-Fort Mohave, Inc.
- PHC-Fort Morgan, Inc.
- PHC-Lake Havasu, Inc.
  - Havasu Regional Medical Center, LLC
  - HRMC, LLC
- PHC-Lakewood, Inc
  - PHC-Morgan City, L.P.
- PHC-Las Cruces, Inc.
- PHC-Los Alamos, Inc.
- PHC-Minden G.P., Inc
  - PHC-Minden, LLC
- PHC-Morgan Lake, Inc.
  - PHC-Morgan City, L.P.
- PHC-Selma, LLC
- PHC-Tennessee, Inc.
- Principal-Needles, Inc.
- Teche Regional Physician Practices, LLC
- Valley View Physician Practices, LLC

Historic LifePoint Hospitals, LLC

- LifePoint Hospitals Holdings, LLC
  - AdvantagePoint Health Alliance, LLC
    - AdvantagePoint Health Alliance – Blue Ridge, LLC
    - AdvantagePoint Health Alliance – Bluegrass, LLC
    - AdvantagePoint Health Alliance - Hot Springs, LLC
    - AdvantagePoint Health Alliance - Mesilla Valley, LLC
    - AdvantagePoint Health Alliance - Paris, LLC
    - AdvantagePoint Health Alliance – Tennessee Valley, LLC
    - AdvantagePoint Health Alliance – Great Lakes, LLC
    - AdvantagePoint Health Alliance – Laurel Highlands, LLC
    - AdvantagePoint Health Alliance – Northwest, LLC
    - AdvantagePoint Health Alliance – Western North Carolina, LLC
  - Ashley Valley Medical Center, LLC
  - Ashley Valley Physician Practice, LLC
  - Castleview Medical, LLC
    - Castleview Hospital, LLC
    - Castleview Physician Practice, LLC
  - HealthyHub, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- DLP Central NC Holding Company, LLC
  - DLP Central Carolina Medical Center, LLC
    - DLP Central Carolina Family Medicine, LLC
    - DLP Central Carolina Medical Group, LLC
    - DLP Central Carolina Physician Practices, LLC
  - DLP Central NC JV, LLC
    - Guardian Health Service, L.L.C.
  - DLP Frye Regional Medical Center, LLC
    - DLP Cardiology Associates, LLC
    - DLP Cardiology Physicians, LLC
    - DLP Frye Medical Group, LLC
    - DLP Frye Regional Physician Practices, LLC
    - DLP Graystone Family Practice Associates, LLC
    - DLP Hickory Family Practice Associates, LLC
- DLP Good Shepherd Holding Company, LLC
  - DLP Good Shepherd JV, LLC
  - DLP Gregg County Hospital, LLC
  - DLP Marshall Medical Center, LLC
- DLP Harris JV, LLC
- DLP Harris Regional Hospital, LLC
  - DLP Western Carolina Physician Practices, LLC
- DLP Haywood Regional Medical Center, LLC
- DLP Maria Parham Medical Center, LLC
  - DLP Maria Parham Physician Practices, LLC
- DLP Person Memorial Hospital, LLC
  - DLP Person Physician Practices, LLC
  - DLP Person Urgent Care, LLC
- DLP Rutherford Regional Health System, LLC
  - DLP Rutherford Physician Practices, LLC
- DLP Swain County Hospital, LLC
- DLP Twin County Holding Company, LLC
  - DLP Twin County Physician Practices, LLC
  - DLP Twin County Regional Healthcare, LLC
- DLP Wilson Holding Company, LLC
  - DLP WilMed Nursing Care and Rehabilitation Center, LLC
  - DLP Wilson Medical Center, LLC
    - DLP Wilson Physician Practices, LLC

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

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

- Fauquier Medical Center, LLC
- Fauquier Physician Practices, LLC
- Georgetown Rehabilitation, LLC
- HDP Andalusia, LLC
- HDP Georgetown, LLC
- HighPoint Partner, LLC
  - HighPoint Healthcare, LLC
    - Riverview Medical Center, LLC
    - Riverview Physician Practices, LLC
    - Sumner Partner, LLC
      - Sumner Ambulatory Surgery Center, LLC
    - Sumner Physician Practices, LLC
    - Sumner Regional Medical Center, LLC
    - Trousdale Medical Center, LLC
    - Trousdale Physician Practices, LLC
- Hillside Hospital, LLC
- HSC Manager, LLC
- Kansas Healthcare Management Company, Inc.
  - Kansas Healthcare Management Services, LLC
- Kansas Healthcare Management Services, LLC
- Kentucky Hospital, LLC
- Kentucky Medserv, LLC
- Kentucky Physician Services, Inc. LHSC, LLC
- LifePoint Medical Group – Hillside, Inc.
  - AMG-Hillside, LLC
- LifePoint of Kentucky, LLC
  - Bourbon Community Hospital, LLC
  - Bourbon Physician Practice, LLC
  - Buffalo Trace Radiation Oncology Associates, LLC
  - Fleming Medical Center, LLC
  - Georgetown Community Hospital, LLC
  - HCK Logan Memorial, LLC
  - Kentucky MSO, LLC
  - Meadowview Physician Practice, LLC
  - Meadowview Regional Medical Center, LLC
    - Meadowview Regional Medical Center Pain Management, LLC
  - PineLake Physician Practice, LLC
  - PineLake Regional Hospital, LLC
  - R. Kendall Brown Practice, LLC
  - Siletchnik Practice, LLC
  - Woodford Hospital, LLC
- LifePoint of Lake Cumberland, LLC
  - LCMC PET, LLC
  - Somerset Surgery Partner, LLC
    - Lake Cumberland Surgery Center, LP
  - Lake Cumberland Cardiology Associates, LLC
  - Lake Cumberland Physician Practices, LLC
    - LCMC MRI, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC

LifePoint RC, Inc.
Logan Medical, LLC
Meadowview Rights, LLC
Northwest Medical Center-Winfield, LLC
Norton Partner, LLC
NWMC-Winfield Hospitalist Physicians, LLC
NWMC-Winfield Physician Practices, LLC
Piedmont Partner, LLC
Portage Holding Company, LLC

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

Portage Partner, LLC
Professional Billing Services, LLC
Providence Holding Company, LLC

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

River Parishes Hospital, LLC
River Parishes Partner, LLC
River Parishes Physician Practices, LLC
Rockdale Clinically Integrated Medical Care Organization, LLC
Rockdale Hospital, LLC
Rockdale Physician Practices, LLC
Smith County Memorial Hospital, LLC
Southern Tennessee EMS, LLC
Southern Tennessee Medical Center, LLC
Southern Tennessee PHO, LLC
Spring View Hospital, LLC
Spring View Physician Practices, LLC
Springhill Medical Center, LLC
Sumner Real Estate Holdings, LLC

- SST Community Health, L.L.C.

THM Physician Practice, LLC
Ville Platte Medical Center, LLC

- Wythe County Community Hospital, LLC
- Wythe County Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

- Capella Health Holdings, LLC
  - Capella Holdings, LLC
    - Capella Healthcare, LLC
      - Capella DISCO, LLC
      - Kershaw Health Holdings, LLC
        - Kershaw Clinics, LLC
        - Kershaw Hospital, LLC
        - KershawHealth Ambulatory Surgery Center, LLC
        - KershawHealth Cancer Center, LLC
      - Muskogee Holdings, LLC
        - Capella Holdings of Oklahoma, LLC
          - Muskogee Medical and Surgical Associates, LLC
          - Muskogee Physician Group, LLC
          - Muskogee Regional Medical Center, LLC
          - Providence MRI Associates, L.L.C.
          - Providence Radiologic Services, L.C.
      - NPMC Holdings, LLC
        - Arkansas Healthcare Services, LLC
        - Hot Springs Imaging Center, LLC
        - Hot Springs National Park Hospital Holdings, LLC
          - National Park Real Property, LLC
        - National Park Cardiology Services, LLC
        - National Park Endoscopy Center, LLC
        - National Park Family Care, LLC
        - National Park GI Services, LLC
        - NPMC, LLC
      - Oregon Healthcorp, LLC
        - McMinnville Immediate Health Care, LLC
        - Willamette Valley Clinics, LLC
        - Willamette Valley Health Solutions, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

Nason Medical Center, LLC

Nason Physician Practices, LLC

RCHP-Ottumwa Holdings, Inc.
- Ottumwa Physicians, LLC
  - Ottumwa ER, LLC
  - Ottumwa Health Group, LLC
- RCHP-Ottumwa, LLC
  - Collaborative Laboratory Services, L.L.C.
  - RRL Ottumwa, LLC

Western Plains Regional Hospital, LLC
- Dodge City Healthcare Group, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Western Plains Physician Practices, LLC
- Lima HoldCo Parent, LLC
- RCHP, LLC
  - Point of Life Indemnity, LTD.
  - RCHP Management Company, Inc.
  - RegionalCare Hospital Partners, LLC
    - Essent Healthcare, Inc.
      - EHCO, LLC
        - Essent Healthcare of Massachusetts, Inc.
          - Essent Haverhill Healthcare Group, Inc.
        - Essent DISCO, LLC
        - Essent Healthcare – Ayer, Inc.
          - Essent – Ayer Healthcare Group, Inc.
        - Essent Healthcare – Paris, Inc.
          - EHC PRMC G.P., LLC
            - Essent PRMC, L.P.
              - Texas & Oklahoma Preferred Provider System
          - EHC PRMC L.P., LLC
            - Essent PRMC, L.P.
          - Lamar County Clinical Services, Inc.
          - PRMC ER Group, Inc.
          - PRMC Healthcare Group, Inc.
        - Essent Healthcare – Pennsylvania, Inc.
          - Essent Healthcare – Waynesburg, LLC
          - SRMC Healthcare Group, LLC
        - Essent Realty, Inc.
        - Sharon Hospital Holding Company
          - Essent Healthcare of Connecticut, Inc.
    - Florence Physicians, LLC
      - ECM Health Group, LLC
      - ECM TVCC, LLC
      - North Alabama Neuroservices, LLC
      - North Alabama Ob-Gyn, LLC
      - Shoals Health Group, LLC
      - Shoals Obstetrics and Gynecology, LLC
    - North Alabama RCO Holding Company, LLC
      - My Care Alabama, Inc.
    - RCHP-Clinical Trials, LLC
    - RCHP DISCO, LLC
    - RCHP-Florence, LLC
      - Florence-UCC, LLC
        - Med-Plus Muscle Shoals, LLC
      - NAMC Anesthesia Services, LLC
      - Northwest Alabama Emergency Medicine, LLC
    - RCHP-McCurtain Memorial Holdings, LLC
      - McCurtain Memorial Hospital, LLC
    - RCHP-Montana, LLC
      - Billings-RCHP Healthcare Holdings, LLC

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

PART 1 – ORGANIZATIONAL CHART

- RCHP Billings-Missoula, LLC
- RCHP-Sierra Vista Holding, Inc.
  - RCHP-Sierra Vista, Inc.
    - RCHP-Sierra Vista Residents, LLC
  - RCHP-Sierra Vista Development, LLC
  - RCHP-Sierra Vista Medical Office Complex, LLC
  - RCHP-Sierra Vista Physicians Holdings, LLC
  - RCHP-Sierra Vista Properties, LLC
  - Sierra Vista Regional Health Center Medical Group, L.L.C.
- RegionalCare AR, LLC
- LifePoint Rehab Blocker Parent, LLC
  - LifePoint Rehab Blocker, LLC
    - LifePoint Rehab, LLC
      - Centerre Healthcare, LLC
        - CRH of Bentonville, LLC
        - CRH of Cincinnati, LLC
        - CRH of Longview, LLC
        - CRH of Temple, LLC
        - CRH of Cleveland, LLC
          - Beachwood RH, LLC
        - CRH of St. Louis, LLC
          - Mercy Rehabilitation Hospital - St. Louis, L.L.C.
        - CRH of Lancaster, LLC
          - Lancaster Rehabilitation Hospital, LLP
        - CRH of Waukesha, LLC
          - Rehabilitation Hospital of Wisconsin, LLC
        - CRH of Dallas, LLC
          - MHS-CHC, LLC
          - MHS-CHC I, L.P.
        - CRH of Indianapolis, LLC
          - Community Health Network Rehabilitation Hospital, LLC
        - CRH of Langhorne, LLC
          - St. Mary Rehabilitation Hospital, LLP
        - CRH of Springfield, LLC
          - Mercy Rehabilitation Hospital Springfield, LLC
        - CRH of Memphis, LLC
          - Baptist Memorial Rehabilitation Hospital, G.P.
        - CRH of Madison, LLC
          - Madison Rehabilitation Hospital, LLC
        - CHC Management Services, LLC
        - CRH of Fort Worth, LLC
          - Texas Rehabilitation Hospital of Fort Worth, LLC
            - Everest Rehabilitation Hospital Keller, LLC
        - CRH of Avon, LLC
          - Avon RH, LLC
        - CRH of Oklahoma City, LLC
          - Mercy Rehabilitation Hospital, LLC
            - Everest Rehabilitation Hospital OKC, LLC

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

PART 1 – ORGANIZATIONAL CHART

- CRH of Arlington, LLC
  - Texas Rehabilitation Hospital of Arlington, LLC
- Everest Rehabilitation Hospital El Paso, LLC
- Lifepoint Behavioral Health, LLC
- Cornerstone Behavioral Health, LLC
  - CBH Operations Company, LLC
    - Cornerstone Behavioral Health New Braunfels, LLC
  - CBH Real Estate Company, LLC
  - Cornerstone Behavioral Health Broken Arrow, LLC
  - Cornerstone Behavioral Health Clear Lake, LLC
  - Cornerstone Behavioral Health Tucscon, LLC
- Lifepoint Behavioral Health Services, LLC
- Lifepoint Behavioral Health Hospital Services, LLC
  - LPNT BH Acquisition 1, LLC
  - LPNT BH Acquisition 2, LLC
  - LPNT BH Acquisition 3, LLC
  - LPNT BH Development 1, LLC
    - Western Massachusetts Behavioral Hospital, LLC
  - LPNT BH Development 2, LLC
    - Antelope Valley Specialty Hospital, LLC
  - LP BH Development 5, LLC
    - Palomar Behavioral Health Institute, LLC
  - LPNT BH Development 3, LLC
    - Tampa Behavioral Hospital, LLC
  - LPNT BH Development 4, LLC
    - Mercy Health Behavioral Hospital, LLC
  - LPNT BH Development 5, LLC
  - LPNT BH Development 9, LLC
    - Centra Behavioral Health Hospital, LLC
- Lifepoint Behavioral Health Physician Services, LLC
- LPNT Autumn Holdco, LLC
  - Springstone Health Opco, LLC
    - Beckett Springs, LLC
      - Beckett Springs Physician Group, LLC
    - Brentwood Meadows, LLC
      - Brentwood Meadows Physician Group, LLC
    - Carrollton Springs, LLC
      - Carrollton Springs Physician Group, LLC
    - Copper Springs Hospital, LLC
      - Copper Springs Hospital Physician Group, LLC
    - Cottonwood Springs, LLC
      - Cottonwood Springs Physician Group, LLC
    - Denver Springs, LLC
      - Denver Springs Physician Group, LLC
    - Dublin Springs, LLC
      - Dublin Springs Physician Group, LLC
    - Highland Springs Property, LLC
    - Mesa Springs, LLC

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

PART 1 – ORGANIZATIONAL CHART

Mesa Springs Physician Group, LLC
Highland Springs, LLC
Highland Springs Physician Group, LLC
Oakwood Springs, LLC
Oakwood Springs Physician Group, LLC
Rainier Springs, LLC
Rainier Springs Physician Group, LLC
Rock Springs, LLC
Rock Springs Physician Group, LLC
Spokane Springs, LLC
Triangle Springs, LLC
Triangle Springs Physician Group, LLC
Westpark Springs, LLC
Westpark Springs Physician Group, LLC
Woodland Springs, LLC
Woodland Springs Physician Group, LLC
Sycamore Springs, LLC
Sycamore Springs Physician Group, LLC
Springstone Physicians, LLC
Springstone Physician Management, LLC
Lifepoint Rehabilitation Services, LLC
LPNT Rehab Development 2, LLC
East Valley Rehabilitation Hospital, L.L.C
TherEx, LLC
Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
LPNT Rehab Development 3, LLC
LPNT Rehab Development 4, LLC
Franciscan Specialty Care, LLC
LPNT Rehab Development 5, LLC
Lifepoint Rehabilitation, LLC
Lifepoint Rehabilitation of Texas, LLC
Lifepoint Rehabilitation of California, LLC
LifePoint Knight Contract Services, LLC
LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
LPNT IRF Development 77, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
Realpoint Properties, LLC
Realpoint Properties Intermediate Holdings, LLC
1029 Medical Center Circle MOB, LLC
1041 Morganton Boulevard SW MOB, LLC
1111 Medical Center Circle MOB, LLC
112 Tradepark Drive MOB, LLC
1140 Lexington Road MOB, LLC
1150 Lexington Road MOB, LLC
1152 Lexington Road MOB, LLC
137 South Main Street MOB, LLC
150 West 100 North MOB, LLC
1520 East Hammer Lane MOB, LLC
155 Hospital Road MOB, LLC
1717 Harper Road MOB, LLC
175 North 100 West MOB, LLC
183 Hospital Road MOB, LLC
186 Medical Park Loop MOB, LLC

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

PART 1 – ORGANIZATIONAL CHART

1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
253 Veterans Drive MOB, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC
350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
419 Holiday Court MOB, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC
550 Hospital Drive MOB, LLC
6719 Gov. G. C. Peery Highway MOB, LLC
6735 Suffield Lane LTC, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC

Apollo Principal Holdings V GP, LLC
Apollo Principal Holdings V, L.P.
APO (FC), LLC
Apollo Principal Holdings VII GP, Ltd.
Apollo Principal Holdings VII, L.P.
AP Liberty GP, LLC
AP Liberty, L.P.
Apollo AGRE Prime Co-Investors (D), LLC
Apollo Advisors VI (APO FC-GP), LLC
Apollo Advisors VI (APO FC), L.P.
Apollo Advisors VII (APO FC-GP), LLC
Apollo Advisors VII (APO FC), L.P.
Apollo Aligned Alternatives (E-1)
Apollo ANRP Advisors (APO FC-GP), LLC
Apollo ANRP Advisors (APO FC), L.P.
Apollo Capital Efficient Advisors, LLC
Apollo COF Investor, LLC
Apollo Energy Opportunity Co-Investors (D) LLC
Apollo Europe Co-Investors III (D), LLC
Apollo European Credit Co-Investors, LLC
Apollo European Private Credit Fund GP S.a r.l.
Apollo European Private Credit (Master) SCSp
Apollo European Strategic Co-Investors, LLC
Apollo Origination Partnership (Lux B) II, SCSp
Apollo Private Markets SICAV

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Realty Income Solutions GP S.a r.l.
- Apollo U.S. Private Credit Fund
- Redding Ridge Advisors LLC
  - Redding Ridge Holdings LP
- RRH Asset Management CIV GP, LLC
- RRH Asset Management Co-Investors, L.P.

APH Holdings (FC), L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

- AP Kent Credit Fund, L.P.
- AP Kent Credit Master Fund, L.P.

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

Apollo EPF II Capital Management, LLC

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

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

ANRP II GenPar, Ltd.

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

Apollo Accord Advisors, LLC

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Delos Investments V, SCSp
- Apollo Accord Advisors GP II, LLC
  - Apollo Accord Advisors II, L.P.
- Apollo Chiron Advisors GP, LLC
  - Apollo Chiron Advisors, L.P.
    - Apollo Chiron Credit Fund, L.P.
- Apollo PPF Advisors GP, LLC
  - Apollo PPF Advisors, L.P.
    - Apollo PPF (Lux) GP, S.a r.l.
      - Apollo PPF Opportunistic Credit Partners (Lux), SCSp
- Apollo Accord Advisors GP III, LLC
  - Apollo Accord Advisors III, L.P.
    - Apollo Accord Master Fund III, L.P.
    - Apollo Accord Offshore Fund III, L.P.
    - Apollo Accord Fund III, L.P.
- Apollo Accord Advisors GP IV, LLC
  - Apollo Accord Advisors IV, L.P.
    - Apollo Accord Fund IV (Lux) GP, S.a r.l.
- Apollo Accord Advisors GP III B, LLC
  - Apollo Accord Advisors III B, L.P.
- Apollo SPAC Advisors I GP, LLC
  - Apollo SPAC Advisors I, L.P.
    - Apollo SPAC Fund I, L.P.
    - Apollo SPAC Fund I (A), L.P.
    - Apollo SPAC Fund I (B FC), L.P.
- Apollo European Direct Lending (Lux) GP, S.a r.l.
  - AEDL Credit SCA SICAV-RAIF
  - Apollo European Direct Lending SCSp
- Apollo Accord+ Advisors GP, LLC
  - Apollo Accord+ Advisors, L.P.
    - Apollo Accord+ Fund, L.P.
    - Apollo Accord+ Fund (Lux) GP, S.a r.l.
      - Apollo Accord+ Fund (Lux), SCSp
      - Apollo Accord+ II Fund (Lux), SCSp
    - Apollo Accord+ Offshore Fund, L.P.
- Apollo Total Return Fund - Investment Grade Advisors GP, LLC
  - Apollo Total Return Fund - Investment Grade Advisors, L.P.
    - Apollo Total Return Fund - Investment Grade, L.P.
    - Apollo Total Return Fund - Investment Grade (RN), L.P.
    - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.
- Apollo Accord Advisors GP V, LLC
  - Apollo Accord Advisors V, L.P.
    - Apollo Accord Offshore Fund V, L.P.
    - Apollo Accord Fund V, L.P.
    - Apollo Accord Co-Investors V (B), L.P.
    - Apollo Accord Fund V (Lux) GP, S.a r.l.
      - Apollo Accord Fund V (Lux), SCSp
    - Apollo Accord (Lux) GP, S.a r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord Fund VI (Lux), SCSp
- Apollo Defined Return Advisors GP, LLC
  - Apollo Defined Return Advisors, L.P.
    - Apollo Defined Return Fund, L.P.
    - Apollo Defined Return Offshore Fund, L.P.
- Apollo Accord Advisors GP VI, LLC
  - Apollo Accord Advisors VI, L.P.
    - Apollo Accord Co-Investors VI (B), L.P.
    - Apollo Accord Fund VI, L.P.
    - Apollo Accord Offshore Fund VI, L.P.

Apollo Principal Holdings IX GP, Ltd.

- Apollo Principal Holdings IX, L.P.
  - AION Co-Investors (D) Ltd
  - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
  - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
  - Apollo Asia Real Estate Advisors GP, LLC
    - Apollo Asia Real Estate Advisors, L.P.
      - Apollo Asia Real Estate Fund, L.P.
    - Apollo Asia Real Estate AAC Advisors, L.P.
      - Apollo Asia Real Estate AAC Fund, L.P.
    - Apollo Asia Link Coinvestment Advisors, L.P.
      - Apollo Asia Link Coinvestment Fund I, L.P.
    - Apollo Asia Hurstville Co-Investment Advisors L.P.
      - Apollo Asia Hurstville Co-Investment Fund L.P.
  - Apollo Athora Advisors GP, LLC
    - Apollo Athora Advisors, L.P.
  - Apollo AGER Co-Investors Management, LLC
    - Apollo AGER Co-Investors (A-UK), L.P.
    - Apollo AGER Co-Investors (A), L.P.
    - Apollo (Athora) Co-Investors (A-UK), L.P.
    - Apollo (Athora) Co-Investors (A), L.P.
  - Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC
  - Apollo Alternative Credit Long Short Advisors LLC
    - Apollo Alternative Credit Long Short Fund, L.P.
  - Apollo SPN Capital Management (APO FC-GP), LLC
    - Apollo SPN Advisors (APO FC), L.P.
  - Apollo Credit Advisors I, LLC
    - Apollo/Palmetto Loan Portfolio, L.P.
  - Apollo Credit Advisors III, LLC
  - Apollo APC Capital Management, LLC
    - Apollo APC Advisors, L.P.
      - A-A Asia Private Credit Fund (Feeder), L.P.
      - Apollo Asia Private Credit Fund, L.P.
  - Apollo IPF Advisors, LLC
    - India Property Fund, LP
    - India Property Fund Cayman, L.P.
    - India Property Fund, LLC
    - India Property Fund II LP

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

PART 1 – ORGANIZATIONAL CHART

India Property Fund II Cayman LP
India Property Fund Cayman PS, L.P.
IPF II Co-Invest Cayman Master LP
IPF II Co-Invest BPS Cayman LP
IPF II Co-Invest Cayman LP
India Property Fund II Cayman BPS, L.P.
Apollo Tail Convexity Advisors, LLC
MMJV LLC
MMJV LP
APH Holdings (FC), L.P.
Apollo Credit Opportunity Advisors III (APO FC) GP LLC
Apollo Credit Opportunity Advisors III (APO FC) LP
Apollo Credit Opportunity Fund (Offshore) III LP
Apollo Delphi Advisors, LLC
Apollo Delphi Fund, L.P.
Apollo Accord+ II Advisors GP, LLC
Apollo Accord+ II Advisors, L.P.
Apollo Accord+ II Fund, L.P.
Apollo Accord+ II Co-Investors (B), L.P.
Apollo Accord+ II Offshore Fund, L.P.
Apollo Asia Real Estate Advisors II GP, LLC
Apollo Asia Real Estate Advisors II, L.P.
Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.
Apollo Asia Real Estate Fund II (Lux), SCSp
Apollo Asia Real Estate Fund II, L.P.
Apollo Asia Real Estate Intermediate Fund II, L.P.
Apollo Asia Real Estate II Overseas Partners, L.P.
Apollo Asia Real Estate Fund II Administration, LLC
Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC
Apollo Gretel Advisors GP, LLC
Apollo/Athora Preferred Share Partnership Management, LLC
Apollo/Athora Preferred Share Partnership (UA), L.P.
Apollo/Athora Preferred Share Partnership, L.P.
Apollo Athora KG Management, LLC
Apollo Athora KG Partnership, L.P.
APO (FC II), LLC
Apollo Principal Holdings X GP, Ltd.
Apollo Principal Holdings X, L.P.
Apollo MidCap Holdings (Cayman) GP, Ltd.
Apollo Midcap Holdings (Cayman), L.P.
APO (FC III), LLC
Apollo Principal Holdings XII GP, LLC
Apollo Principal Holdings XII, L.P.
APH Holdings (FC), L.P.
Apollo ST Advisors, LLC
Apollo Revolver Capital Management, LLC
Apollo Revolver Advisors, L.P.
Apollo Revolver Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Revolver Feeder Fund, L.P.
Apollo Hybrid Value Advisors (APO FC-GP), LLC
Apollo Hybrid Value Advisors (APO FC), L.P.
Apollo PPF Credit Strategies Advisors GP, LLC
Apollo PPF Credit Strategies Advisors, L.P.
Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
Apollo PPF Credit Strategies (Lux), SCSp
APO Corp.
Apollo International Holdings Ltd.
Apollo International Management Holdings, LLC
AIM (P2) Anguilla, LLC
APO UK (FC), Limited
Apollo Asset Management Europe LLP
Apollo Investment Management Europe LLP
Apollo Asset Management Europe PC LLP
Apollo Management International LLP
ALME Loan Funding III Designated Activity Company
Apollo Management (UK) VI, LLC
Apollo Principal Holdings II GP, LLC
Apollo Principal Holdings II, L.P.
Apollo Credit Opportunity Advisors III GP LLC
Apollo Credit Opportunity Advisors III LP
Apollo Credit Opportunity Fund III LP
Apollo ST CLO Holdings GP, LLC
Apollo ST CLO Holdings, L.P.
ST Holdings GP, LLC
Apollo ST Credit Strategies GP LLC
Apollo Credit Strategies Fund LP
Apollo ST Credit Partners GP LLC
Apollo Credit Fund LP
Apollo ST Structured Credit Recovery Partners II GP LLC
Apollo Structured Credit Recovery Fund II LP
Apollo Incubator Advisors, LLC
Apollo Asia Capital Management, LLC
Apollo Asia Advisors, L.P.
Apollo Asia Administration, LLC
Apollo Oak Advisors GP, LLC
Apollo Oak Management, L.P.
Apollo Principal Holdings IV GP, Ltd.
Apollo Principal Holdings IV, L.P.
Apollo Palmetto Management, LLC
Apollo Palmetto Advisors, L.P.
Apollo Palmetto Strategic Partnership, L.P.
Palmetto Athene Holdings (Cayman), L.P.
Apollo Palmetto Athene Partnership, L.P.
Apollo Palmetto Athene Advisors, L.P.
Apollo Thunder Co-Investors (D), LLC
AES Co-Investors II, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- AIOF II Njord Debt Aggregator, L.P.
- Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
- AIOF II Thor Co-Invest GP, LLC
- AIOF II Thor Co-Invest Feeder (DC), L.P.
- AIOF II Thor Aggregator, L.P.
- Apollo Structured Credit Recovery Advisors III LLC
- Apollo COF I Capital Management, LLC
- Apollo Credit Opportunity Advisors I, L.P.
- Apollo Credit Opportunity CM Executive Carry I, L.P.
- Apollo COF II Capital Management, LLC
- Apollo Credit Opportunity Advisors II, L.P.
- Apollo Credit Opportunity CM Executive Carry II, L.P.
- Apollo EPF IV Capital Management, LLC
- Apollo EPF Advisors IV, L.P.
- Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
- Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
- Apollo European Principal Finance Fund IV (Dollar A), L.P.
- Apollo European Principal Finance Fund IV (Euro B1), L.P.
- Apollo European Principal Finance Fund IV (Dollar B), L.P.
- Apollo EPF IV (Lux) GP, S.a r.l.
- Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
- Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
- AP EPF IV Holdings C I, L.P.
- AP EPF IV Holdings C II, L.P.
- AP EPF IV Holdings D I, L.P.
- AP EPF IV Holdings D II, L.P.
- Apollo Core Infrastructure Advisors GP, LLC
- Apollo Core Infrastructure Advisors, L.P.
- Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
- Apollo StarMoon CEPF Co-Invest, L.P.
- Apollo Core Infrastructure Aggregator, LLC
- ACC Advisors D, LLC
- AAA Associates (Co-Invest VII GP), Ltd.
- AAA Associates (Co-Invest VII), L.P.
- AGRE GP Holdings, LLC
- CPI 2005 Asia Pacific Carried Interest Program, L.P.
- CPI 2005 Global Carried Interest Program, L.P.
- CPI Capital Partners Asia Pacific GP, Ltd.
- CPI Asia G-Fdr General Partner GmbH
- CPI Capital Partners Asia Pacific, L.P.
- CPI Capital Partners Asia Pacific (Cayman), L.P.
- CPI Capital Partners Asia Pacific (Delaware), L.P.
- CPI CP Asia TE, L.P.
- CPI 2005 European Carried Interest Program, L.P.
- CPI European Carried Interest, L.P.
- CPI European Fund GP LLC
- CPI Capital Partners Europe, L.P.
- CPI Capital Partners Europe (NFR), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- CPI Capital Partners Europe (Delaware), L.P.
- CPI Capital Partners Europe GP Ltd.
  - CPI Capital Partners Europe (Cayman), L.P.
  - CPI CCP EU-T Scots LP
- CPI 2005 North America Carried Interest Program, L.P.
- CPI NA GP LLC

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

Apollo Structured Credit Recovery Advisors III (APO DC) LLC

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

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

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

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

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

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

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

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

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

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

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

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

Apollo Union Street SPV Advisors, LLC

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PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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PART 1 – ORGANIZATIONAL CHART

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

Apollo Principal Holdings VI GP, LLC

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

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PART 1 – ORGANIZATIONAL CHART

- AGRE U.S. Real Estate Fund, L.P.
- Apollo AGRE USREF Co-Investors (B), LLC
- Apollo Tundra Advisors GP, LLC
- Apollo Freedom Advisors GP LLC
  - Apollo Freedom Advisors, LP
    - Freedom Parent LP
    - Freedom Parent Holdings LP
- Apollo Pencil Advisors GP, LLC
- Apollo VP Advisors GP, LLC
  - Apollo VP Advisors, L.P.
- Apollo Eliant GP Advisors LLC
  - Eliant Invest GP LP
    - Eliant Invest Holding LP
- ARIS Special Limited Partner, LLC
- Apollo Petros Advisors GP, LLC
  - Apollo Petros Advisors, L.P.
    - Athene Petros Investor, L.P.
- AA MMF 1 HOLDCO GP LLC
  - AA MMF 1 HOLDCO LP
- AA WH HoldCo GP, LLC
  - AA WH HoldCo, L.P.
- Apollo Otter Advisors GP, LLC
  - Apollo Otter Advisors, L.P.
    - AA Otter Investor, L.P.
    - AA Otter AssetCo Investor, L.P.
- Apollo Concrete Advisors GP, LLC
  - Apollo Concrete Advisors, L.P.
    - AA Concrete Investor, L.P.
- AAA Aviation Advisors GP, LLC
  - AAA Aviation Advisors, L.P.
    - AAA Aviation GP, LLC
      - AAA Aviation Holdings, L.P.
- A-A Funding Holdco GP, LLC
  - A-A Funding Holdco, L.P.
    - APH Funding 1, LLC
    - APH Funding 2, LLC
    - APH Funding 3, LLC
- Apollo Diversified Opportunities Advisors GP, LLC
  - Apollo Diversified Opportunities Advisors, L.P.
    - A-A Diversified Opportunities Fund (Y), L.P.
    - A-A Diversified Opportunities Fund (Z), L.P.
- Apollo Cadma Advisors GP, LLC
  - Apollo Cadma Advisors, L.P.
    - AP Cadma Holdings, L.P.
- Mortgage Aggregator Series Trust Administrator, L.P. - Series A
- Mortgage Aggregator Series Trust Administrator, L.P. - Series B
- Mortgage Aggregator Series Trust Administrator, L.P. - Series C
- Mortgage Aggregator Series Trust Administrator, L.P. - Series D

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Principal Holdings VIII GP, Ltd.

- Apollo Principal Holdings VIII, L.P.
  - Apollo Zeus Strategic Co-Investors (DC-D), LLC
  - Apollo SK Strategic Co-Investors (DC-D), LLC
  - Apollo Total Return Co-Investors (D) GP LLC
    - Apollo Total Return Co-Investors (D) LP
  - APH HFA Holdings GP, Ltd.
    - APH HFA Holdings, L.P.
  - AGRE Asia Pacific Real Estate Advisors GP, Ltd.

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

PART 1 – ORGANIZATIONAL CHART

- AGRE Asia Pacific Real Estate Advisors, L.P.
- APH Holdings (FC), L.P.
  - Apollo Revolver Capital Management II, LLC
    - Apollo Revolver Advisors II, L.P.
      - Apollo Revolver Fund II (Offshore), L.P.
      - Apollo Revolver Fund II, L.P.
      - AP Revolver Fund II Holdings, L.P.
    - Apollo Revolver Advisors II (ATH), L.P.
      - Apollo Revolver Fund II (ATH), L.P.
  - A-M Direct Lending GP (Lux) S.a r.l.
    - AM-EDL (Lux) SCSp
  - Apollo Digital Origin Advisors GP, LLC
    - Apollo Digital Origin Advisors, L.P.
      - Apollo Digital Origin Aggregator A, L.P.
      - Apollo Digital Origin Aggregator B, L.P.
      - Apollo Digital Origin Co-Investors (B), L.P.
      - Apollo Digital Origin Offshore Partners, L.P.
  - Apollo Origination Holdings, LLC
    - Apollo Origination Europe (Lux B) GP, S.a r.l.
      - Apollo Origination Partnership (Lux B) II, SCSp
- AMH Holdings GP, Ltd.
  - AMH Holdings (Cayman), L.P
  - AP Alignment, L.P.
- Apollo Management Holdings GP, LLC
  - Apollo Management Holdings, L.P.
    - Apollo CERPI Management LLC
    - Apollo Management GP, LLC
      - Apollo Management, L.P.
        - Apollo ANRP Management III, LLC
        - AIF III Management, LLC
          - Apollo Management III, L.P.
        - Apollo Management IV, L.P.
        - AIF V Management, LLC
          - Apollo Management V, L.P.
        - AIF VI Management, LLC
          - Apollo Management VI, L.P.
        - AIF VII Management, LLC
          - Apollo Management VII, L.P.
            - Apollo Management (AOP) VII, LLC
        - AIF VIII Management, LLC
          - Apollo Management VIII, L.P.
            - Apollo Uniform GP, LLC
        - AIF IX Management, LLC
          - Apollo Management IX, L.P.
            - Apollo Management (AOP) IX, LLC
            - AP IX Tiger Holdings GP, LLC
        - Apollo Special Situations Management, LLC
          - Apollo Special Situations Management, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo HD Management GP, LLC
  - Apollo HD Management, L.P.
- Apollo Hybrid Value Management GP, LLC
  - Apollo Hybrid Value Management, L.P
- Apollo Infra Equity Management GP, LLC
  - Apollo Infra Equity Management L.P.
- Apollo Infrastructure Opportunities Management II GP, LLC
  - Apollo Infrastructure Opportunities Management II, L.P.
- Apollo Hybrid Value Management GP II, LLC
  - Apollo Hybrid Value Management II, L.P.
- Apollo Impact Mission Management GP, LLC
  - Apollo Impact Mission Management, L.P.
- AA GP Solutions Management GP, LLC
  - AA GP Solutions Management, L.P.
- Apollo Core Infrastructure Management GP, LLC
  - Apollo Core Infrastructure Management, L.P.
- AIF X Management, LLC
  - Apollo Management X, L.P.
- Apollo Clean Transition Equity Partners Management GP, LLC
  - Apollo Clean Transition Equity Partners Management, L.P.
- Apollo Infrastructure Opportunities Management GP, LLC
  - Apollo Infrastructure Opportunities Management, L.P.

AAA Holdings GP Limited

Apollo Global Securities, LLC

Apollo Global Funding, LLC

- Apollo Administrative Agency LLC

AP TSL Funding, LLC

Apollo Capital Management GP, LLC

- Apollo Capital Management, L.P.
  - Apollo Accord Management, LLC
  - Apollo Accord Management II, LLC
  - Apollo Accord Management III, LLC
  - Apollo Atlas Management, LLC
  - ACF Europe Management, LLC
    - Apollo Credit Funds ICAV
  - Apollo Total Return Enhanced Management LLC
  - Apollo Total Return Management LLC
    - Apollo Total Return Fund (Offshore) Ltd.
  - Apollo Longevity, LLC
  - Apollo Credit Opportunity Management, LLC
  - Apollo Credit Opportunity Management III LLC
  - Apollo Credit Income Management LLC
  - Apollo Energy Yield Management LLC
  - Apollo Energy Opportunity Management LLC
    - Apollo Offshore Energy Opportunity Fund Ltd.
  - Apollo Emerging Markets Debt Management LLC
    - Apollo Emerging Markets Debt Fund Ltd
  - Apollo Lincoln Fixed Income Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Financial Credit Investment I Manager, LLC
- Financial Credit Investment II Manager, LLC
- Apollo Palmetto Athene Management, LLC
- Apollo Credit Short Opportunities Management, LLC
- Apollo Incubator Management, LLC
- Apollo Emerging Markets, LLC
- Apollo Structured Credit Recovery Management III LLC
- Apollo Zeus Strategic Management, LLC
- Apollo Maritime Management, LLC
- Apollo Kings Alley Credit Fund Management, LLC
- Apollo Tower Credit Management, LLC
  - ATCF HoldCo S.à r.l.
- Apollo Thunder Management, LLC
- Apollo A-N Credit Management, LLC
- Apollo Emerging Markets Fixed Income Strategies Management, LLC
- Apollo Lincoln Private Credit Management, LLC
- Apollo Capital Credit Management, LLC
  - Apollo BSL Management, LLC
  - Apollo Credit Management (CLO), LLC
    - Apollo Senior Floating Rate Fund Inc.
    - Apollo Tactical Income Fund Inc.
  - Apollo Credit Management (Senior Loans), LLC
  - Apollo Credit Management (Senior Loans) II, LLC
- Apollo Credit Management (European Senior Debt), LLC
- ST Management Holdings, LLC
  - Apollo ST Debt Advisors LLC
    - Stone Tower CDO II Ltd.
    - Stone Tower CDO III Ltd.
    - Stone Tower CDO III (Delaware) Corp.
    - Stone Tower CLO V Ltd.
    - Stone Tower CLO VI Ltd.
    - Stone Tower CLO VII Ltd.
    - Broderick CDO 2 Ltd
    - Broderick CDO 2 Corp
    - Broderick CDO 3 Ltd
    - Broderick CDO 3 Corp
    - Longshore CDO Funding 2007-3, Ltd.
      - Longshore CDO Funding 2007-3 LLC
    - Whitehawk CDO Funding, Ltd.
    - Whitehawk CDO Funding LLC
    - Witherspoon Funding, Ltd.
    - Cornerstone CLO Corp.
    - Rampart CLO 2006-I Ltd.
    - Rampart CLO 2006-I Corp.
    - Rampart CLO 2007 Ltd.
  - Apollo ST Capital LLC
    - Apollo ST Operating LP
      - Apollo ST Fund Management LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Credit Strategies Master Fund Ltd.
Apollo Offshore Credit Strategies Fund Ltd.
Apollo Credit Master Fund Ltd.
Apollo Credit Funding III Ltd.
Apollo Credit Funding IV Ltd.
Apollo Credit Funding VI Ltd.
Apollo Offshore Credit Fund Ltd.
Stone Tower Europe LLC
Apollo European Strategic Management GP, LLC
Apollo European Strategic Management, L.P.
Apollo SPN Management, LLC
ARM Manager, LLC
Apollo Franklin Management, LLC
Apollo Centre Street Management, LLC
Apollo SK Strategic Management, LLC
GSAM Apollo Holdings, LLC
Gulf Stream Asset Management LLC
Gulf Stream - Compass CLO 2007, Ltd.
Gulf Stream - Compass CLO 2007, Inc.
Gulf Stream - Rashinban CLO 2006-I, Ltd.
Gulf Stream - Rashinban CLO 2006-I, LLC
Gulf Stream - Sextant CLO 2007-1, Ltd.
Gulf Stream - Sextant CLO 2007-1, Inc.
Neptune Finance CSS, Ltd.
Neptune Finance CSS, Inc.
Apollo European Credit Management GP, LLC
Apollo European Credit Management, L.P.
ACC Management, LLC
Apollo Investment Management, L.P.
MidCap Financial Investment Corporation
AFT Merger Sub, Inc.
AIF Merger Sub, Inc.
AIM Pool Investors, L.P.
Apollo SVF Management GP, LLC
Apollo SVF Management, L.P.
Apollo Value Management GP, LLC
Apollo Value Management, L.P.
Apollo Asia Management GP, LLC
Apollo Asia Management, L.P.
Apollo Management Singapore Pte. Ltd.
ATR Asia Credit VCC
AEM GP, LLC
Apollo Europe Management, L.P.
Apollo EPF Management GP, LLC
Apollo EPF Management, L.P.
Apollo EPF Management II GP, LLC
Apollo EPF Management II, L.P.
Apollo EPF Management III, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Credit Liquidity Management GP, LLC
  - Apollo Credit Liquidity Management, L.P.
- Apollo APC Management GP, LLC
  - Apollo APC Management, L.P.
- Apollo India Credit Opportunity Management, LLC
  - AION Capital Management Limited
    - AION Capital Partners Limited
    - AION Feeder I Ltd.
    - AION Feeder II Ltd.
    - AION Feeder III Ltd.
    - AION Feeder IV Ltd.
    - AION Co-Investors (A) Ltd
    - AION Co-Investors (C) Ltd
- Apollo/Cavenham EMA Management II, LLC
- Apollo TRF MP Management, LLC
- Apollo TRF CM Management, LLC
- Apollo KP Management, LLC
- Apollo Structured Credit Recovery Management IV LLC
- Apollo Delos Investments Management, LLC
- Apollo Oasis Management, LLC
- ACE Credit Management, LLC
- Financial Credit Investment IV Manager, LLC
- Apollo Tail Convexity Management, LLC
- Apollo European Middle Market Private Debt Management, LLC
- Apollo ADIP Management, LLC
- Apollo Revolver Management, LLC
  - Apollo Revolver Management, L.P.
- AP Kent Management, LLC
- Apollo Navigator Management I, LLC
- Apollo Chiron Management, LLC
- Apollo PPF Credit Management, LLC
- Apollo WCH Management, LLC
- Apollo Royalties Management I, LLC
- Apollo PK Air Management (CLO) GP LLC
  - Apollo PK Air Management (CLO) LP
- Apollo Accord Management IV GP, LLC
  - Apollo Accord Management IV, L.P.
- Apollo Life Asset GP, LLC
  - Apollo Life Asset, L.P.
    - AISG GP Ltd.
      - AISG Holdings LP
        - Apollo Insurance Solutions Group LP
- Apollo Accord Management III B GP, LLC
  - Apollo Accord Management III B, L.P.
- Apollo PPF Credit Strategies Management, LLC
- AOP Capital Management, LLC
  - Apollo Origination Management, L.P.
- ASOP Capital Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Capital Management Funding, LLC
- ACMP Capital Management, LLC
  - Apollo Capital Markets Management, L.P.
- Apollo Aligned Alternatives Management GP, LLC
  - Apollo Aligned Alternatives Management, L.P.
- Apollo Excelsior Management GP, LLC
  - Apollo Excelsior Management, L.P.
- Apollo Digital Origin Management GP, LLC
  - Apollo Digital Origin Management, L.P.
- Sliders Management GP, LLC
  - Sliders Management, L.P.
  - Apollo S3 Management, L.P.
  - Apollo S3 Equity Management, L.P.
  - Apollo S3 Equity & Hybrid Solutions Management, L.P.
  - Apollo S3 Credit Solutions Management II, L.P.
- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
  - Apollo Cadma Management, L.P.
- Apollo Clean Transition Capital Management GP, LLC
  - Apollo Clean Transition Capital Management, L.P.
- Apollo EGY Management, LLC
- AASP Management GP, LLC
  - AASP Management, LP
- Apollo Asset-Backed Finance Management GP, LLC
  - Apollo Asset-Backed Finance Management, L.P.
- Apollo Delphi Management GP, LLC
  - Apollo Delphi Management, L.P.
- Apollo Origination Partnership Management GP, LLC

Apollo Commodities Management GP, LLC

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

Apollo International Management GP, LLC

- Apollo International Management, L.P.
- Apollo Alternative Assets GP Limited
  - Apollo Alternative Assets, L.P.
- Apollo Credit Management International Limited
- Apollo Investment Consulting, LLC
- Apollo International Management (India), LLC
- Apollo India Services LLP
- AMI (Holdings), LLC
  - AMI (Luxembourg) S.a r.l.
  - August Global Management, LLC
  - Apollo Advisors (Mauritius) Ltd.
    - AGM India Advisors Private Limited
  - Apollo Management Asia Pacific Holdings Limited
    - Apollo Management Asia Pacific Limited
  - Apollo Capital Solutions Europe B.V.
  - Apollo Management Japan Limited

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

A-AC EBO Depositor, LLC
Apollo 100 West Putnam Management, LLC
Apollo Gretel Management GP, LLC
Apollo Gretel Management, L.P.
VLS Management LLC
Apollo RE Exchange, LLC
AMH Servicing, LLC
AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
MICAD Account (Cayman), LP
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.
Apollo International Finance GP, LLC
Apollo International Finance, L.P.
Apollo International Finance II LLC
Apollo International Finance III Ltd

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0625931				AAA Co-Invest VII BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0496946				AAA Holdings GP Limited	GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	ACMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	ACSMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	AEC Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB) GP, LLC	DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB), L.P.	DE	NIA	AEH (CB) GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415306				AEH Holdings (CB), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0375869				AEH (PEC), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AES Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI II Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	.....	.....	.....	.....	.....	AGRE Debt I-Canary Wharf Holdings S.a r.l. .	..LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	99-0383945	.....	.....	.....	AGRE Europe Co-Invest Advisors GP, LLC	..MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Europe Co-Invest Advisors, L.P.	..MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	66-0799743	.....	.....	.....	AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	..MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	66-0799781	.....	.....	.....	AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	..MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	66-0795516	.....	.....	.....	AGRE Europe Co-Invest Management GP, LLC	..MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Europe Co-Invest Management, L.P.	..MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Europe Co-Investors (A), L.P.	..MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	66-0799808	.....	.....	.....	AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	..MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	66-0799772	.....	.....	.....	AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	..MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	66-0799739	.....	.....	.....	AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	..MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Europe Legacy Management, LLC	.. DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	80-0902940	.....	.....	.....	AGRE Europe Management, LLC	.. DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE GP Holdings, LLC	.. DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE GS Blue Ash Investor LLC	.. DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Haven Platform LLC	.. DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Houston SW Member LLC	.. DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Madeline Member LLC	.. DE	NIA	AGRE Madeline Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE NA Legacy Management, LLC	.. DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE NA Management, LLC	.. DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE NPL Platform II LLC	.. DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE NPL Platform LLC	.. DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE SP Retail JV Member LLC	.. DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE Steelbridge Platform LLC	.. DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1053582	.....	.....	.....	AGRE U.S. Real Estate Advisors Cayman, Ltd.	..CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE U.S. Real Estate Advisors GP, LLC	.. DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	90-0781255	.....	.....	.....	AGRE U.S. Real Estate Advisors, L.P.	..CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	27-4519275	.....	1511799	.....	AGRE U.S. Real Estate Fund, L.P.	.. DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	45-5388946	.....	.....	.....	AGRE USREF SFFR Platform, L.P.	.. DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	37-1693920	.....	.....	.....	AGRE USREF Steelbridge Platform, L.P.	.. DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AGRE VPCV Williams Square Investor L.P.	.. DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AH Partners GP, Ltd.	..CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AH Partners, L.P.	..CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	20-0836223	.....	.....	.....	AIC Co-Investors, LLC	.. DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIC Pelican Holdings, LLC	.. DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	80-0878544	.....	.....	.....	AIC Spotted Hawk Holdings, LLC	.. DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1195117	.....	.....	.....	AIE III Holdings, Ltd.	..CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIE III Investments, L.P.	.. DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	26-4021004	.....	.....	.....	AIF Hexion Holdings, L.P.	.. DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIF Hexion Holdings, L.P.	.. DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	20-8382936	.....	.....	.....	AIF III Management, LLC	.. DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....

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							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0610167				AIF V LNT, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059625				AIF VI (LS AIV), L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570139				AIF VI (LS), LLC	AIA	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VI (LS), Ltd.	CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0689524				AIF VI Charter Holdings (FC), LLC	AIA	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570140				AIF VII (LS), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Stichting ALME Loan Funding V	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings (Cayman), L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028312				ANRP (Apex Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Talos Conduit), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0800767				ANRP (Talos DC), LLC	DE	NIA	ANRP (Talos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4829161				ANRP II (AIV P), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1288720				ANRP II (Conduit Overseas Holdings P-I), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1289026				ANRP II (Conduit Overseas Holdings P-II), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate P DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1120472				ANRP Insight Solutions Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015183				ANRP International Ltd	MRT	NIA	ANRP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979920				ANRP Overseas Partners (892), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Overseas Partners, L.P.	CYM	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	ANS Europe Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0615149				AOP VI REO Holdings, LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2377569				AP Apex Energy, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CSV (Lux) S.? r.l.	LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings, L.P.	DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-1), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-10), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-2), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-3), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-4), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Jewel Holdings (EH-5), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-6), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-7), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-8), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-9), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter (Lux) S.a r.l.	LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Co-Invest (Lux) S.a r.l.	LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1196558				AP Jupiter Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pliant Holdings, L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII AEH Management, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS) GP, LLC	DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS) GP, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS), L.P.	DE	NIA	AP VII TXU (UBS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2035868				AP VII TXU Holdings (CS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218645				APO (FC II), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592490				APO (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880127				APO Asset Co., LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3118651				Apollo Consumer Credit Fund, L.P.	DE	NIA	Apollo Consumer Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350822		1512636		Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	Apollo Investment Europe III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1768762				Apollo Investment Fund (I) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0685726		1412456		Apollo Investment Fund (PB) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620609				Apollo Investments (Mauritius) Ltd.	MRT	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620861				Apollo Lyon Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo International Management Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	Apollo Management Asia Pacific Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354776		1526226		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0653908		1412548		Apollo Overseas Partners (Delaware 892) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CYM	NIA	Apollo Principal Holdings I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490269		Apollo Principal Holdings II GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CYM	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings III, L.P.	DE	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541996				Apollo Principal Holdings IV, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings IX GP, Ltd.	DE	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings IX, L.P.	DE	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239567		1505190		Apollo Principal Holdings V GP, LLC	CYM	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239713		1504573		Apollo Principal Holdings V, L.P.	CYM	NIA	Apollo Principal Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240477				Apollo Principal Holdings VI GP, LLC	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240574				Apollo Principal Holdings VI, L.P.	CYM	NIA	Apollo Principal Holdings VI GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592625				Apollo Principal Holdings VII GP, Ltd.	CYM	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592493				Apollo Principal Holdings VII, L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614719				Apollo Principal Holdings VIII, L.P.	CYM	NIA	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings X GP, Ltd.	CYM	NIA	APO (FC II), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218676				Apollo Principal Holdings X, L.P.	CYM	NIA	Apollo Principal Holdings X GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3581739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1526697	NYSE: AIF	Apollo Tactical Income Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Verwaltungs V GmbH	DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Athene Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8298411				Bath Overseas Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	COF III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	COF III Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Financing Sarl	LUX	NIA	CPI Capital Partners Europe Holdings Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 40 S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulotoma, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit III Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Limited	IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust A	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III, L.P.	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Franklin Whistler Holdings LLC	DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015196				Granele Limited	CYP	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0565061				Greenhouse Holdings, Ltd.	CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSAM Apollo Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Gulf Stream Asset Management, LLC	NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							H&K Investments GP 2005, LLC	AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	MRT	NIA	ANRP International Ltd	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	DE	NIA	Bath Overseas Holdings, LLC	Ownership	47.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management S.a r.l.	ITA	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670972				Lapithus Management S.a.r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Las Rozas Property, S.L.	ESP	NIA	Las Rozas Funding Holding S.a r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605235				Lily (Lux) Holdings S.a r.l.	LUX	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605233				Lily (Lux) S.a r.l.	LUX	NIA	Lily (Lux) Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	

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			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV I). L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Maritime N Holding GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684357				Oracle Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684359				Oracle REO Holdco S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684358				Oracle Securitization S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SK Strategic Whistler Holdings LLC	DE	NIA	ANS (WE), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1284349				Vulcan Holdings (FC), LLC	AIA	NIA	Vulcan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-11), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-12), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Offshore Energy Opportunity Fund Ltd.	CYM	NIA	Apollo Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings VIII GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Holdings LLC	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							August Global Management, LLC	FL	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Dutch Holdings Cayman Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt MSR Holdings Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Offshore MSR Holdings Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Finance Limited	JEY	NIA	Lunar JV Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Holding Ltd.	JEY	NIA	Apollo Lunar Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings (Lux) S.a r.l.	LUX	NIA	NR Debt Holdings Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings Parent (Lux) S.a r.l.	LUX	NIA	ANRP Debt Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Cod Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Unicorn Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	TRF European High Yield Bond Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	APO UK (FC), Limited	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo International Management Holdings, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lunar Ltd	JEY	NIA	Windmill Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Asia Intermediate, LLC	AIA	NIA	ANRP II ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate II, LLC	AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GH Holdings Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358768				ANRP (Wolfcamp Intermediate FC), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358776				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979468				Apollo (Wolfcamp Intermediate DC II), LLC	DE	NIA	Apollo Wolfcamp Intermediate DC II Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bright Holdings (Lux) Sarl	LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (EPE AIV) (Hedge SPV), LLC	CYM	NIA	ANRP (EPE AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Multi-Credit Fund GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (FC), Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Luxembourg S.a r.l.	LUX	NIA	Apollo Delos Investments, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4934740				ANRP II (AIV TW-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4961949				ANRP II (AIV TW-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4976405				ANRP II (AIV TW-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4995463				ANRP II (AIV TW-L D), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909501				ANRP II (Intermediate Holdings TW), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4929369				ANRP II (TW Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4778055				ANRP II Tumbleweed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XII GP, LLC	CYM	NIA	APO (FC III), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1353176				Apollo Principal Holdings XII, L.P.	CYM	NIA	Apollo Principal Holdings XII GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1352965				APO (FC III), LLC	CYM	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	MaplesFS Trustees Ireland Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421345				Apollo Delos Italy 1 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421034				Apollo Delos Italy 2 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428260				RRE 1 Loan Management Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427986				RRAM Beta 2 Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422154				Seta Securitisation S.a r.l.	LUX	NIA	Seta Subco 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC) L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 32 S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV, L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AG Capital AD	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4823129				ANRP II (TW Intermediate DC Z), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4798521				ANRP II (TW Intermediate DC A), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	ATCF S.a r.l.	Ownership	26.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	11.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	8.610	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Centre Street Partnership, L.P.	Ownership	18.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Atlas Master Fund, LLC	Ownership	9.380	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	12.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Mouitrie Credit Fund, L.P.	Ownership	12.830	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455469				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455677				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455473				Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2569592				Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2539911				Apollo Infra Equity US (TEUP) (DC), LLC	DE	NIA	Apollo Infra Equity Feeder Fund (TEUP), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Union GmbH & Co. KG	DEU	NIA	Novellas Maritime S.a r.l.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Acme Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Acme Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Reserve Funding S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469147				Apollo European MMPDF (B) Cayman, L.P.	CYM	NIA	Apollo European MMPDF (B) Cayman GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALBUE Vermogensverwaltungsgesellschaft mbH	DEU	NIA	Novellas Union GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SCRF IV Trading LLC	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VIPER 1 LTD	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo U.S. Real Estate Advisors GP III, LLC								
							APH Funding 3, LLC	..CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 2, LLC	..CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 1, LLC	..CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	..CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 3, LLC	..LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 2, LLC	.. DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 1, LLC	.. DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Servicing, LLC	.. DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1493644				Apollo Chiron Credit Fund, L.P.	..CYM	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors, L.P.	..CYM	NIA	Apollo Chiron Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors GP, LLC	..CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Management, LLC	.. DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	.. DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	.. DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	.. DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	.. DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	..CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	..CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	..CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	.. DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (Lux), L.P.	..CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	..CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Management I, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Capital Management I, LLC	..CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - PL, LLC	.. DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	..CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (D), L.P.	..CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (A), L.P.	..CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	..CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX (QFP AIV I), L.P.	.. DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings, L.P.	.. DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings GP, LLC	.. DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid Holdings, L.P.	..CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	..CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099072				AP Inception Debt Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099311				AP Dakota Debt Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tifco Limited	IRL	NIA	Bohrmount Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Diminuto Limited	IRL	NIA	Rockyvale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (NI) Management Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Sur Gnamma Spring, S.L.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rockyvale Limited	IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1 .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1509402				Ipanema Energy Holdings II, LLC	CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3121097				Ipanema Energy II, LLC	DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lilaco Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaromia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Properties EAD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TKK Intermediate), LLC	DE	NIA	ANRP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014038				ANRP II (TKK Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4048837				Apollo U.S. Real Estate Fund III Acquisitions, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air 1 IRL Designated Activity Company	IRL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Whiteleys Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delasare Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3701361				AP IX Tiger Co-Invest, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 30559, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50046, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cluxo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEMMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Islantilla, S.L.U.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							1127 Connecticut Investor LLC	DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4548330				Apollo USREF III Plymouth Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547075				Apollo USREF III Plymouth (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup PropCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo Credit Funds ICAV	Ownership	53.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843435				AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment LP	JEY	NIA	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Green River Debt, LLC	DE	NIA	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106468				Apollo USREF III AI (RE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106317				Apollo USREF III AI Pref, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539479				Apollo Delos Holdings III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AI (RE Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1261560				AHVF OP (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1538720				AHVF OP Non-QFPF AIV/Lux FC, L.P	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1260256				AL RE Investor Holdings, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III River Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlantic Leaf Properties Limited	JEY	NIA	South Downs Investment LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Invest EOOD	BGR	NIA	AEPF III 1 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 100 Crosby (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 100 Crosby Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1570795				Athene Freedom Holdings LP	CYM	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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

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

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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Mermaid	MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BPG Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (DC) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BPG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Mouse, LLC	DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576892				Apollo Europe Limited	MLT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV HedgeCo, LLC	CYM	NIA	Financial Credit Investment IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TOPS (DC), LLC	DE	NIA	ANRP II (AIV-T), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903782				ANRP II (AIV-T), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (T-A) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1598049				Apollo SPAC Fund I, L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1597921				Apollo SPAC Fund I (B FC), L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3542777				Apollo SPAC Fund I (A), L.P.	DE	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1757222				Apollo USREF III Newport Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML Depositor, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Wessex Investor A, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Fund Administration, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chariot Holdings, LLC	DE	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1535337				Apollo International Holdings Ltd.	BMU	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643440				Apollo Asia Real Estate Green Coinvest Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Holdings, LLC	CYM	NIA	AP Aristotle Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P. (DE)	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320618				Apollo USREF III 3 VDG Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320946				Apollo USREF III HP Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320793				Apollo USREF III HH Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321157				Apollo USREF III Manatee Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321845				Apollo USREF III Mouse Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

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

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							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022267				Apollo USREF III Freezer Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA Otter Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord Fund V (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Green Coinvest Limited	CYM	NIA	Apollo Asia Real Estate Green Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman II Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman I Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Cayman Holdings) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2120781				Apollo USREF III Riverwalk Hotel Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2123554				Apollo USREF III Riverwalk Hotel Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pirin Sense EOOD	BGR	NIA	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

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							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Albatross SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1717766				Apollo USREF III Venus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1715271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1665358				AP Delta 4, Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 3, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 5, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2648410				AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance GP, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance II LLC	DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4048746				Apollo S3 Equity Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3675005				Apollo S3 Equity Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688745				Apollo S3 Equity Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Spring Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Manzana Topco S.a r.l.	LUX	NIA	AP X Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Lender LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Lender LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	EPF Acquisition Seta S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VII Pte. Ltd.	CYM	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Mantle SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings IV Pte. Ltd.	CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1106388				AP WRHS Sub (DC), LLC	CYM	NIA	AP WRHS, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1309729				Apterra Infrastructure Holdings, L.P.	DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apterra Infrastructure GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV IV, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV III, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV II, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV I, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Management, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Management, L.P.	CYM	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Management GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1431187				Apollo Clean Transition Capital Fund, L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	

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							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431012				AP Shelf 1, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild 2 EAD	BGR	NIA	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Transition Capital Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1430899				Apollo Clean Transition Capital Overseas II, L.P.	DE	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild EAD	BGR	NIA	Cineland EOOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT FASTNET ACQUISTION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management, LP	DE	NIA	Apollo AtlasSP WHCo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products UK Holdings Sub, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Germantown SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (DE) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3975962				Apollo Investment Fund (ESC) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1757230				Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M) US, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726569				Apollo Cardinal Coinvest (FC), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726376				Apollo Cardinal Coinvest Fund (Offshore), L.P.	CYM	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Realty Income Solutions GP S.a r.l.	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest (FC), L.P.	CYM	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lemon SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux B) II, SCSp	LUX	NIA	Apollo Origination Europe (Lux B) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Europe (Lux B) GP, S.a r.l.	LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Merlin Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Newark SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Newark SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Newark SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Newark SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Titan SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 3, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 2, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gamma 1, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X BETA E, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Beta D, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Beta 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Beta 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Net Lease Capital, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Double Eagle Energy III POB Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4947453				ANRP II Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946741				AP Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1767459				ANRP II 892/TE, L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946113				ANRP II (DEE III Intermediate POB), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946394				AP Double Eagle Energy III POB Co-Invest, L.P.	DE	NIA	AP Double Eagle Energy III POB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (B), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Novus Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	....	.....	.....	.....	.....	AEPC Master LuxCo S.a r.l.	..LUX....	.....NIA.....	Apollo European Private Credit Aggregator, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo GLDC Lux Holdings S.a?r.l.	..LUX....	.....NIA.....	Apollo GLDC Cayman Holdings, LLC	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1761701 ..	.....	.....	.....	Apollo GLDC Intermediate Holdings (FC), L.P.	..CYM....	.....NIA.....	Apollo GLDC Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo GLDC Cayman Holdings, LLC	..CYM....	.....NIA.....	Apollo GLDC Aggregator A, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP Berlin Co-Invest Holdings, L.P.	..CYM....	.....NIA.....	AP Berlin Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP Berlin Co-Invest GP, LLC	.. DE.....	.....NIA.....	Apollo Hybrid Value Advisors II, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4978957 ..	.....	.....	.....	ASPH Holdings II-G, LP	.. DE.....	.....NIA.....	Atlas Securitized Products Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4978828 ..	.....	.....	.....	ASPH Holdings I-G, LP	.. DE.....	.....NIA.....	Atlas Securitized Products Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4979037 ..	.....	.....	.....	ASPH Holdings III-G, LP	.. DE.....	.....NIA.....	Atlas Securitized Products Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AAM Atlas Subsidiary II, LLC	.. DE.....	.....NIA.....	APO Corp.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1761362 ..	.....	.....	.....	Apollo Berlin Co-Invest Holdco, Ltd.	..CYM....	.....NIA.....	AP EPF IV Berlin Holdings, LLC	Ownership.....	27.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4131926 ..	.....	.....	.....	AIOF III Novus Co-Invest (DC), LLC	.. DE.....	.....NIA.....	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4115217 ..	.....	.....	.....	AIOF III Novus Co-Invest (Parallel), L.P. ...	.. DE.....	.....NIA.....	AIOF III Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4119998 ..	.....	.....	.....	AIOF III Novus Aggregator, L.P.	.. DE.....	.....NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4068923 ..	.....	.....	.....	AIOF III Novus Holdings, L.P.	.. DE.....	.....NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AIOF III Co-Invest GP, LLC	.. DE.....	.....NIA.....	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4132760 ..	.....	.....	.....	AIOF III Novus (DC), LLC	.. DE.....	.....NIA.....	AIOF III Novus Aggregator, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4116096 ..	.....	.....	.....	AIOF III Novus Co-Invest, L.P.	.. DE.....	.....NIA.....	AIOF III Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1761347 ..	.....	.....	.....	AP EPF IV Berlin Holdings, LLC	..CYM....	.....NIA.....	Apollo EPF Management IV, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4423652 ..	.....	.....	.....	Apollo GLDC Overseas Fund, L.P.	.. DE.....	.....NIA.....	Apollo GLDC Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4420967 ..	.....	.....	.....	Apollo GLDC Fund, L.P.	.. DE.....	.....NIA.....	Apollo GLDC Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4423987 ..	.....	.....	.....	Apollo GLDC Aggregator A, L.P.	.. DE.....	.....NIA.....	Apollo GLDC Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo GLDC Advisors, L.P.	..CYM....	.....NIA.....	Apollo GLDC Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP Leaf, LLC	.. DE.....	.....NIA.....	Midcap Apollo Institutional Private Lending	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo European Private Credit (Master) SCSp	..LUX....	.....NIA.....	Apollo European Private Credit Fund GP S.a r.l.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP CA XII, LLC	.. DE.....	.....NIA.....	AOP LoanCo, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP CA XI, LLC	.. DE.....	.....NIA.....	AOP LoanCo, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP CA X, LLC	.. DE.....	.....NIA.....	AOP LoanCo, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP CA IX, LLC	.. DE.....	.....NIA.....	AOP LoanCo, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1761439 ..	.....	.....	.....	AHVF II Accelerate Co-Invest, L.P.	..CYM....	.....NIA.....	AHVF II Accelerate Co-Invest GP, LLC	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AHVF II Accelerate Co-Invest GP, LLC	..CYM....	.....NIA.....	Apollo Hybrid Value Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-3868579 ..	.....	.....	.....	AP Fides Holdings II LLC	.. DE.....	.....NIA.....	AP HGA Manager LLC	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-3868422 ..	.....	.....	.....	AP Fides Holdings I LLC	.. DE.....	.....NIA.....	AP HGA Manager LLC	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	AP Berlin Holdings (Germany) GmbH	..DEU....	.....NIA.....	Clerius XX S.a r.l.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	.....	.....	.....	.....	Apollo Accord+ II Fund (Lux), SCSp	..LUX....	.....NIA.....	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1761379 ..	.....	.....	.....	AP Credit Solutions Intermediate II (FC), L.P.	..CYM....	.....NIA.....	Apollo S3 Credit Solutions Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	93-4481508 ..	.....	.....	.....	AP Credit Solutions Holdings II, L.P.	.. DE.....	.....NIA.....	Apollo S3 Credit Solutions Advisors II, L.P.	Management.....	0.000	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....
....	.....	....	98-1759871 ..	.....	.....	.....	AP Starlight (LUX) S.a r.l.	..LUX....	.....NIA.....	AP HGA Manager LLC	Ownership.....	100.000 ...	AGM; M. Rowan; J. Harris; L. Black	....NO.....	....

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			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Z Subsidiary, LLC	DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y(B) Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Merger Sub, Inc.	MD	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Merger Sub, Inc.	MD	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4317429				Apollo Origination Partnership II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Holdings (Lux) S.a r.l.	LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3837118				ANRP III Hydria (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3837445				ANRP III (AIV H-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR EP Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618494				ASPH Holdings II-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618353				ASPH Holdings I-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4618630				ASPH Holdings III-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2994538				AAM Atlas Subsidiary, LLC	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Administration, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Bethesda CLO 1 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Thompson Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance III Ltd	GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Rock Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3830747				AAA Co-A Aggregator, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (FC), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Intermediate Holdings (DC), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA X Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asset-Backed Finance Company LLC - Series II	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Company LLC - Series I	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Company LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Opera SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Opera SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings D II, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings D I, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings C II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV Holdings C I, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-B (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit Fund GP S.a r.l.	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux B) II, SCSp	LUX	NIA	Apollo Origination Europe (Lux B) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1749912				Apollo Aligned Alternatives (E-1) Sub Fund	LUX	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance, L.P.	DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP X Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (US) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Bermuda Holdco, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1036605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AADE RML, LLC	DE	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61492	44-0188050		59252		Athene Annuity & Life Assurance Company	DE	UDP	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UIP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	67.070	AGM; M. Rowan; J. Harris; L. Black	NO	4
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding (Bermuda) Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Europe Holding (Bermuda) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora HD Investors, L.P.	CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Ireland plc	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Europe Investments DAC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora MEP Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) Services S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	94.400	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	15306	46-2091695				Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene USA Corporation	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene Annuity & Life Assurance Company	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							141 W. Jackson Owner LLC	DE	NIA	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRA 2B US LLC	DE	NIA	Athene Co-Invest Reinsurance Affiliate 2B Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							660 NC LLC	DE	NIA	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radiology Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc. .	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	AHS Hospital Corp.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	University Hospitals Health System, Inc.	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	Baptist IRF JV, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	University Hospitals Cleveland Medical Center	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	Billings Clinic	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	Blue Ridge Healthcare Hospitals, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			30-1086414				CCMC Holdco, LLC	DE	NIA	University of Washington	Ownership	17.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Behavioral Health Hospital, LLC	VA	NIA	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Mercy Hospital Rogers d/b/a Mercy Hospital Northwest Arkansas	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	Daughters of Charity Health Services of Austin d/b/a Seton Healthcare Network	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	Dignity Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healthcare	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	TCRH, Inc.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	Healthcare Foundation of Wilson	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	Mercy Hospital, Iowa City, d/b/a Mercy Hospital-Iowa City	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	El Camino Hospital	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare - Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare ? Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Co.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	ECHO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2498439				Everest Rehabilitation Hospital El Paso, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black		
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	Knight Parent Ventures, L.P.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	Franciscan Health System	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	DE	NIA	Caldwell Memorial Hospital	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	Individual physician investors	Ownership	6.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	Individual physician investors	Ownership	71.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	University Hospitals Holdings, Inc.	Ownership	9.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	Baptist Health Care Affiliates, Inc.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	Physicians Investors	Ownership	2.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	The Regents of the University of California on behalf of UCI Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	Jefferson Hospital Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	

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			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	University Health System	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Limited Partners/Investors	Ownership	44.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare?Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Lancaster General Health Holdings, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Individual physician investors	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Maysville Pain Management, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	Mercy Hospitals East Communities d/b/a Mercy Hospital St. Louis	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	Mercy Health Springfield Communities	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	Mercy Hospital Fort Smith, LLC	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	Catholic Health Initiatives	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	Mercy Health Center, Inc.	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	Methodist Health System	Ownership	68.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	Methodist Health System	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	92.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	St. Luke Community Hospital	Ownership	7.100	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	Healthcare Business Solutions, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	North Alabama RCO Holding Company, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	Northeast Georgia Health System, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT IRF Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capital Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	Palomar Health	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	Palomar Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	PeaceHealth	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth Southwest, LLC	WA	NIA	PeaceHealth	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	MultiCare Health System	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	Seattle Children's Hospital	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	University of Washington	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	Portage Health Foundation	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP-Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	University of Louisville	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	SFH Rehabilitation Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	79.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	MPT Development Services, Inc.	Ownership	20.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1922569				STeM Holdings Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	North Texas Health Facilities Management, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	Texas Health Harris Methodist Fort Worth	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	Billings Clinic	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SCL Health Partners, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3541536				Vaughan Regional Anesthesia, LLC	DE	NIA	Vaughan Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	WakeMed	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	Baystate, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			30-1386214		1995758		Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

Asterisk	Explanation
	On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares).
1	Based on filings made with the SEC, as of December 31, 2023, Mr. Rowan and vehicles he has formed hold approximately 6.1% of the AGM Shares.
2	Based on filings made with the SEC, as of December 31, 2023, Mr. Harris and vehicles he has formed hold approximately 6.1% of the AGM Shares.
3	Based on filings made with the SEC, as of December 31, 2023, Mr. Black personally holds approximately 7.8% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 6.9% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
4	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).
5	Management Agreement
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black
7	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
24899	06-1022232	Alea North America Insurance Company									15,229,667	
43460	75-2344200	Aspen American Insurance Company									46,816,000	
10717	06-1463851	Aspen Specialty Insurance Company									130,393,000	
61492	44-0188050	Athene Annuity & Life Assurance Company		234,777,946				(419,989,446)			(185,211,500)	(11,425,859,292)
68039	13-2570714	Athene Annuity & Life Assurance Company of New York		207,154							207,154	2,754,996,715
61689	42-0175020	Athene Annuity and Life Company		1,155,283,870							1,155,283,870	14,104,397,508
63932	13-1970218	Athene Life Insurance Company of New York		54,436							54,436	
14179	45-3727380	Athene Re USA IV, Inc.		81,239							81,239	(1,290,815,523)
68365	04-2729166	Corporate Solutions Life Reinsurance Company		(200,000,000)				112,760,135			(87,239,865)	(7,503,262,112)
44016	84-1028538	National Home Insurance Company (A Risk Retention Group)										27,020
11671	88-0510283	ProBuilders Specialty Insurance Company, RRG										1,112,216
15306	46-2091695	Structured Annuity Reinsurance Company		65,303							65,303	(806,052,813)
52615	46-0927995	Upper Peninsula Health Plan, LLC	(18,560,320)								(18,560,320)	
80942	41-0991508	Venerable Insurance and Annuity Company		200,000,000				1,998,270,449		300,000,000	2,498,270,449	9,158,361,766
		AADE RML, LLC		1,632,703							1,632,703	
		AAIA RML, LLC		2,175,143							2,175,143	
	80-0935981	Acquisition Bell Hospital, LLC	1,331,760								1,331,760	
	AA-3194168	Aspen Bermuda Limited										(250,505,000)
	AA-1120337	Aspen Insurance UK Limited										73,537,000
		Athene Annuity Re Ltd.		(1,450,465,991)				(1,691,041,138)			(3,141,507,129)	(4,991,766,249)
		Catalina General Insurance Ltd										(16,368,903)
	80-0829209	DLP Marquette Health Plan, LLC	14,624,560								14,624,560	
	AA-1120090	Lloyd's Syndicate Number 4711										(241,000)
	90-1001138	Portage JV, LLC	2,604,000								2,604,000	
	82-4345930	Venerable Holdings, Inc.								(300,000,000)	(300,000,000)	
		A-A Funding Holdco Offshore II, LLC		(500,000)							(500,000)	
	98-1586758	A-A Offshore 2021-1 (Java) L.P.		(124)							(124)	
		A-A SPN-7 (RRH - IAFAMD), L.P.		5,634,440							5,634,440	
		AAA Aviation Holdings, L.P.		850,995							850,995	
		A-A Offshore (AAA), L.P.		(2,264,064)							(2,264,064)	
	85-4228813	Apollo Asia Peridot Co-Investment Fund L.P.		1,069,521							1,069,521	
		Apollo Asia Real Estate Fund, L.P.		(10,205,852)							(10,205,852)	
	98-1595394	Apollo Credit Secondaries Fund I (A), L.P.		956,165							956,165	
	98-1302629	Apollo European Principal Finance Fund III (Dollar B), L.P.		4,249,642							4,249,642	
		Apollo Investment Management Europe (Luxembourg) S.a r.l.		41,214,741							41,214,741	
	98-1176385	MidCap FinCo Designated Activity Company		10,983,873							10,983,873	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Motive Capital Fund II-A, LP		3,928,216							3,928,216	
	98-1428832	NNN Investor 1,L.P.		(188,031)							(188,031)	
		NNN Opportunities Fund, L.P.		484,736							484,736	
	87-3573289	NNN Opportunities Fund IV, L.P.		(26,061)							(26,061)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Aspen American Insurance Company (43460)	Aspen U.S. Holdings, Inc.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Aspen Specialty Insurance Company (10717)	Aspen American Insurance Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Athene Annuity & Life Assurance Company (61492)	Athene Annuity Re Ltd.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Annuity and Life Company (61689)	Athene Annuity & Life Assurance Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Annuity & Life Assurance Company of New York (68039)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Life Insurance Company of New York (63932)	Athene Annuity & Life Assurance Company of New York	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Structured Annuity Reinsurance Company (15306)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Re USA IV, Inc. (14179)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Alea North America Insurance Company (24899)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
SPARTA Insurance Company (20613)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
National American Insurance Company of California (23671)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
ProBuilders Specialty Insurance Company, RRG (11671)	Residential Loss Control Holdings LLC	0.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
National Home Insurance Company (A Risk Retention Group) (44016)	Home Construction Management, Inc	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
Upper Peninsula Health Plan, LLC (52615)	DLP Marquette Health Plan	58.970	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	LifePoint Health, Inc.	100.000	NO
Upper Peninsula Health Plan, LLC (52615)	Portage JV, LLC	10.500	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	LifePoint Health, Inc.	100.000	NO
Venerable Insurance and Annuity Company (80942)	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO
Venerable Insurance and Annuity Company (80942)	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Venerable Insurance and Annuity Company (80942)	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO
Rocky Range, Inc. (16308)	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. Not applicable
11. Not applicable
12. Not applicable
16. Not applicable
17. Not applicable
18. Not applicable
20. Not applicable
21. Not applicable
26. Not applicable
28. Not applicable
30. Not applicable
31. Not applicable
32. Not applicable
33. Not applicable
38. Not applicable
39. Not applicable
41. Not applicable
46. Not applicable

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

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

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

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

39. Credit Insurance Experience Exhibit [Document Identifier 230]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

46. Life Summary of the PBR Actuarial Report [Document Identifier 458]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Amount Due Reinsurer	246,649,486	176,856,620
2505.	Unclaimed Funds	89,531,428	56,884,647
2506.	Miscellaneous Liabilities	4,258,772	15,536,102
2597.	Summary of remaining write-ins for Line 25 from overflow page	340,439,686	249,277,369

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Miscellaneous Expense	2,441,989	1,319,431
2705.	Fines and Penalties	66,382	37,070
2797.	Summary of remaining write-ins for Line 27 from overflow page	2,508,370	1,356,501

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Miscellaneous Expense	2,441,989			2,554,004	(112,016)				
2705. Fines and Penalties	66,382	300		66,073	9				
2797. Summary of remaining write-ins for Line 27 from overflow page	2,508,370	300		2,620,077	(112,007)				

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Fines and Penalties	66,073	216	65,673			12	172
2797. Summary of remaining write-ins for Line 27 from overflow page	66,073	216	65,673			12	172

Additional Write-ins for Analysis of Operations - Group Annuities Line 27

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
2704. Fines and Penalties	9	4	5				
2797. Summary of remaining write-ins for Line 27 from overflow page	9	4	5				

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	3,440,162,207	2.548	3,440,162,207		3,440,162,207	2.548
	1.02 All other governments	311,891,803	0.231	311,891,803		311,891,803	0.231
	1.03 U.S. states, territories and possessions, etc. guaranteed	24,458,051	0.018	24,458,051		24,458,051	0.018
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	36,526,198	0.027	36,526,198		36,526,198	0.027
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,143,028,128	0.847	1,143,028,128		1,143,028,128	0.847
	1.06 Industrial and miscellaneous	59,030,418,634	43.725	59,030,418,634		59,030,418,634	43.729
	1.07 Hybrid securities	115,537,988	0.086	115,537,988		115,537,988	0.086
	1.08 Parent, subsidiaries and affiliates	10,709,847,878	7.933	10,709,847,878		10,709,847,878	7.934
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	381,009,341	0.282	381,009,341		381,009,341	0.282
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	75,192,880,228	55.697	75,192,880,228		75,192,880,228	55.702
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,135,317,529	0.841	1,135,317,529		1,135,317,529	0.841
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	1,135,317,529	0.841	1,135,317,529		1,135,317,529	0.841
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	305,254,657	0.226	305,254,657		305,254,657	0.226
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	424,921,709	0.315	424,921,709		424,921,709	0.315
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	730,176,366	0.541	730,176,366		730,176,366	0.541
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages	16,763,320,582	12.417	16,763,320,582		16,763,320,582	12.418
	4.03 Commercial mortgages	18,831,813,972	13.949	18,831,813,972		18,831,813,972	13.950
	4.04 Mezzanine real estate loans	1,115,430,952	0.826	1,115,430,952		1,115,430,952	0.826
	4.05 Total valuation allowance	(12,934,344)	(0.010)	(12,934,344)		(12,934,344)	(0.010)
	4.06 Total mortgage loans	36,697,631,162	27.183	36,697,631,162		36,697,631,162	27.185
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income	226,847,197	0.168	226,847,197		226,847,197	0.168
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate	226,847,197	0.168	226,847,197		226,847,197	0.168
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	1,118,138,283	0.828	1,118,138,283		1,118,138,283	0.828
	6.02 Cash equivalents (Schedule E, Part 2)	6,094,862,424	4.515	6,094,862,424		6,094,862,424	4.515
	6.03 Short-term investments (Schedule DA)	1,135,370,070	0.841	1,135,370,070		1,135,370,070	0.841
	6.04 Total cash, cash equivalents and short-term investments	8,348,370,777	6.184	8,348,370,778		8,348,370,778	6.184
7.	Contract loans	146,735,953	0.109	145,757,028		145,757,028	0.108
8.	Derivatives (Schedule DB)	2,612,744,126	1.935	2,612,744,126		2,612,744,126	1.935
9.	Other invested assets (Schedule BA)	9,147,048,528	6.775	9,136,044,775		9,136,044,775	6.768
10.	Receivables for securities	116,364,634	0.086	116,364,634		116,364,634	0.086
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	648,531,324	0.480	648,531,324		648,531,324	0.480
13.	Total invested assets	135,002,647,824	100.000	134,990,665,146		134,990,665,146	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			156,473,042
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	74,200,000		
	2.2 Additional investment made after acquisition (Part 2, Column 9)			74,200,000
3.	Current year change in encumbrances:			
	3.1 Totals, Part 1, Column 13			
	3.2 Totals, Part 3, Column 11			
4.	Total gain (loss) on disposals, Part 3, Column 18			
5.	Deduct amounts received on disposals, Part 3, Column 15			
6.	Total foreign exchange change in book/adjusted carrying value:			
	6.1 Totals, Part 1, Column 15			
	6.2 Totals, Part 3, Column 13			
7.	Deduct current year's other than temporary impairment recognized:			
	7.1 Totals, Part 1, Column 12			
	7.2 Totals, Part 3, Column 10			
8.	Deduct current year's depreciation:			
	8.1 Totals, Part 1, Column 11	3,825,845		
	8.2 Totals, Part 3, Column 9			3,825,845
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)			226,847,197
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			226,847,197

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			21,420,511,277
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	16,627,642,259		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,403,054,756		18,030,697,015
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12	22,090,204		
	3.2 Totals, Part 3, Column 11			22,090,204
4.	Accrual of discount			53,164,492
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 9			
	5.2 Totals, Part 3, Column 8			
6.	Total gain (loss) on disposals, Part 3, Column 18			(22,534,793)
7.	Deduct amounts received on disposals, Part 3, Column 15			2,906,543,622
8.	Deduct amortization of premium and mortgage interest points and commitment fees			21,794,385
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:			
	9.1 Totals, Part 1, Column 13	139,007,992		
	9.2 Totals, Part 3, Column 13	1,503,431		140,511,423
10.	Deduct current year's other than temporary impairment recognized:			
	10.1 Totals, Part 1, Column 11			
	10.2 Totals, Part 3, Column 10	5,536,106		5,536,106
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			36,710,565,506
12.	Total valuation allowance			(12,934,344)
13.	Subtotal (Line 11 plus 12)			36,697,631,162
14.	Deduct total nonadmitted amounts			
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)			36,697,631,162

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,608,850,477
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,103,197,692	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	968,963,497	2,072,161,189
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		788,695
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	648,807,769	
	5.2 Totals, Part 3, Column 9	(456,784)	648,350,985
6.	Total gain (loss) on disposals, Part 3, Column 19		19,025,254
7.	Deduct amounts received on disposals, Part 3, Column 16		1,154,151,507
8.	Deduct amortization of premium and depreciation		53,924,589
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	6,422,034	
	9.2 Totals, Part 3, Column 14	(474,010)	5,948,024
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		9,147,048,528
12.	Deduct total nonadmitted amounts		11,003,753
13.	Statement value at end of current period (Line 11 minus Line 12)		9,136,044,775

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		57,751,367,912
2.	Cost of bonds and stocks acquired, Part 3, Column 7		32,869,367,897
3.	Accrual of discount		237,392,893
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(17,198,132)	
	4.2. Part 2, Section 1, Column 15	17,643,712	
	4.3. Part 2, Section 2, Column 13	9,764,561	
	4.4. Part 4, Column 11	(35,598,575)	(25,388,434)
5.	Total gain (loss) on disposals, Part 4, Column 19		(7,296,656)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		13,792,345,944
7.	Deduct amortization of premium		132,625,532
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	262,516,678	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	661,247	
	8.4. Part 4, Column 15	(8,360,413)	254,817,512
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	89,395,709	
	9.2. Part 2, Section 1, Column 17	11,367,553	
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	1,364,549	102,127,811
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		5,212,287
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		77,058,374,123
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		77,058,374,123

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,440,162,207	3,019,301,551	3,432,473,044	3,559,271,764
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	311,891,803	242,760,213	314,416,919	285,372,105
	4.	Totals	3,752,054,010	3,262,061,764	3,746,889,963	3,844,643,869
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	24,458,051	22,127,940	24,907,587	22,234,716
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	36,526,198	37,614,273	36,842,776	35,915,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,143,028,128	1,179,316,879	1,127,738,669	1,266,413,908
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	59,030,418,634	56,665,760,523	59,180,606,041	75,776,637,072
	9.	Canada	115,537,988	110,485,091	112,405,669	120,239,846
	10.	Other Countries	381,009,338	357,294,145	389,413,814	386,365,329
	11.	Totals	59,526,965,960	57,133,539,759	59,682,425,524	76,283,242,247
Parent, Subsidiaries and Affiliates	12.	Totals	10,709,847,878	10,471,420,797	10,718,198,162	10,771,450,201
	13.	Total Bonds	75,192,880,225	72,106,081,412	75,337,002,681	92,223,899,941
PREFERRED STOCKS	14.	United States	1,122,117,884	1,119,048,244	1,149,210,827	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	13,199,648	13,214,307	15,080,685	
	17.	Totals	1,135,317,532	1,132,262,551	1,164,291,512	
Parent, Subsidiaries and Affiliates	18.	Totals		4,105,727		
	19.	Total Preferred Stocks	1,135,317,532	1,136,368,278	1,164,291,512	
COMMON STOCKS	20.	United States	283,709,556	283,709,556	283,709,556	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	21,545,101	21,545,101	24,216,293	
	22.	Other Countries				
	23.	Totals	305,254,657	305,254,657	307,925,849	
Parent, Subsidiaries and Affiliates	24.	Totals	424,921,709	424,921,709	405,427,178	
	25.	Total Common Stocks	730,176,366	730,176,366	713,353,027	
	26.	Total Stocks	1,865,493,898	1,866,544,644	1,877,644,539	
	27.	Total Bonds and Stocks	77,058,374,123	73,972,626,056	77,214,647,220	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1		106,589,767	607,990,335	1,810,151,533	908,930,572	XXX	3,433,662,207	4.5	2,077,827,433	3.5	3,433,662,207	
1.2 NAIC 2		6,500,000				XXX	6,500,000	0.0				6,500,000
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals		113,089,767	607,990,335	1,810,151,533	908,930,572	XXX	3,440,162,207	4.5	2,077,827,433	3.5	3,433,662,207	6,500,000
2. All Other Governments												
2.1 NAIC 1		2,984,060	7,855,710	18,337,330	134,870,637	XXX	164,047,737	0.2	170,686,753	0.3	57,753,554	106,294,183
2.2 NAIC 2	13,000,000	22,564,036	793,035	39,255,549	72,231,446	XXX	147,844,066	0.2	145,450,699	0.2	53,696,878	94,147,188
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	13,000,000	25,548,096	8,648,745	57,592,879	207,102,083	XXX	311,891,803	0.4	316,137,452	0.5	111,450,432	200,441,371
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1			23,582,614	875,437		XXX	24,458,051	0.0	25,830,681	0.0	6,743,335	17,714,716
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals			23,582,614	875,437		XXX	24,458,051	0.0	25,830,681	0.0	6,743,335	17,714,716
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			32,755,713	3,770,485		XXX	36,526,198	0.0	38,298,125	0.1	36,526,198	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			32,755,713	3,770,485		XXX	36,526,198	0.0	38,298,125	0.1	36,526,198	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		16,146,216	34,430,203	162,939,484	881,549,911	XXX	1,095,065,814	1.4	309,439,698	0.5	1,027,016,735	68,049,079
5.2 NAIC 2		9,283,133	35,679,181		3,000,000	XXX	47,962,314	0.1	55,316,609	0.1	36,038,744	11,923,570
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals		25,429,349	70,109,384	162,939,484	884,549,911	XXX	1,143,028,128	1.5	364,756,307	0.6	1,063,055,479	79,972,649

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,670,298,890	5,145,609,718	8,915,560,952	10,316,660,419	7,781,538,983	XXX	33,829,668,962	44.3	27,347,597,181	45.8	10,330,365,029	23,499,303,933
6.2 NAIC 2	870,953,842	6,441,912,228	7,133,800,732	5,237,396,649	4,869,649,303	XXX	24,553,712,754	32.2	20,191,618,327	33.8	8,400,430,779	16,153,281,975
6.3 NAIC 3	1,026,282	451,584,236	260,046,044	241,471,469	295,569,956	XXX	1,249,697,987	1.6	1,177,360,823	2.0	362,573,799	887,124,188
6.4 NAIC 4		115,005,036	49,694,261	112,275,928	84,784,328	XXX	361,759,553	0.5	332,265,178	0.6	99,128,849	262,630,704
6.5 NAIC 5			2,995,332	36,352,621	20,749,769	XXX	60,097,722	0.1	101,019,760	0.2	33,981,887	26,115,835
6.6 NAIC 6	85,067	10,507,426	57,380,503	31,362,779	29,530,161	XXX	128,865,936	0.2	53,452,037	0.1	51,918,001	76,947,935
6.7 Totals	2,542,364,081	12,164,618,644	16,419,477,824	15,975,519,865	13,081,822,500	XXX	60,183,802,914	78.8	49,203,313,306	82.4	19,278,398,344	40,905,404,570
7. Hybrid Securities												
7.1 NAIC 1					10,283,764	XXX	10,283,764	0.0	13,280,799	0.0		10,283,764
7.2 NAIC 2			3,750,000	5,681,228	92,222,996	XXX	101,654,224	0.1	111,053,958	0.2	75,212,435	26,441,789
7.3 NAIC 3					3,600,000	XXX	3,600,000	0.0	16,679,488	0.0		3,600,000
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			3,750,000	5,681,228	106,106,760	XXX	115,537,988	0.2	141,014,245	0.2	75,212,435	40,325,553
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1		162,548,648	1,169,748,859	2,776,020,641	1,728,204,586	XXX	5,836,522,734	7.6	4,065,133,264	6.8		5,836,522,734
8.2 NAIC 2		434,478,285	333,086,819	1,188,855,295	2,006,426,725	XXX	3,962,847,124	5.2	2,662,548,771	4.5		3,962,847,124
8.3 NAIC 3		109,395,616	23,730,000	242,023,892	315,596,268	XXX	690,745,776	0.9	351,571,539	0.6		690,745,776
8.4 NAIC 4		110,354,193		95,286,937	14,091,114	XXX	219,732,244	0.3	205,503,036	0.3		219,732,244
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		816,776,742	1,526,565,678	4,302,186,765	4,064,318,693	XXX	10,709,847,878	14.0	7,284,756,610	12.2		10,709,847,878
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1					98,778,985	XXX	98,778,985	0.1				98,778,985
10.2 NAIC 2		100,156,321	24,638,839	76,418,523		XXX	201,213,683	0.3	137,191,487	0.2	51,734,007	149,479,676
10.3 NAIC 3		64,068,815	4,208,510			XXX	68,277,325	0.1	72,798,600	0.1	30,051,093	38,226,232
10.4 NAIC 4		10,179,794				XXX	10,179,794	0.0	22,019,371	0.0	3,520,410	6,659,384
10.5 NAIC 5						XXX			1,266,841	0.0		
10.6 NAIC 6	2,565,953					XXX	2,565,953	0.0	3,185,178	0.0		2,565,953
10.7 Totals	2,565,953	174,404,930	28,847,349	76,418,523	98,778,985	XXX	381,015,740	0.5	236,461,477	0.4	85,305,510	295,710,230
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,670,298,890	5,433,878,409	10,791,924,386	15,088,755,329	11,544,157,438		44,529,014,452	58.3	XXX	XXX	14,892,067,058	29,636,947,394
12.2 NAIC 2	(d) 883,953,842	7,014,894,003	7,531,748,606	6,547,607,244	7,043,530,470		29,021,734,165	38.0	XXX	XXX	8,617,112,843	20,404,621,322
12.3 NAIC 3	(d) 1,026,282	625,048,667	287,984,554	483,495,361	614,766,224		2,012,321,088	2.6	XXX	XXX	392,624,892	1,619,696,196
12.4 NAIC 4	(d)	235,539,023	49,694,261	207,562,865	98,875,442		591,671,591	0.8	XXX	XXX	102,649,259	489,022,332
12.5 NAIC 5	(d)		2,995,332	36,352,621	20,749,769		(c) 60,097,722	0.1	XXX	XXX	33,981,887	26,115,835
12.6 NAIC 6	(d) 2,651,020	10,507,426	57,380,503	31,362,779	29,530,161		(c) 131,431,889	0.2	XXX	XXX	51,918,001	79,513,888
12.7 Totals	2,557,930,034	13,319,867,528	18,721,727,642	22,395,136,199	19,351,609,504		(b) 76,346,270,907	100.0	XXX	XXX	24,090,353,940	52,255,916,967
12.8 Line 12.7 as a % of Col. 7	3.4	17.4	24.5	29.3	25.3		100.0	XXX	XXX	XXX	31.6	68.4
13. Total Bonds Prior Year												
13.1 NAIC 1	3,024,376,320	10,051,647,929	10,160,953,538	6,458,014,422	4,353,101,725		XXX	XXX	34,048,093,934	57.0	10,878,349,524	23,169,744,410
13.2 NAIC 2	862,684,836	6,930,548,332	8,674,599,435	4,463,640,723	2,371,706,525		XXX	XXX	23,303,179,851	39.0	7,139,920,078	16,163,259,773
13.3 NAIC 3	82,377,740	775,597,371	576,297,799	110,554,245	73,583,295		XXX	XXX	1,618,410,450	2.7	362,028,545	1,256,381,905
13.4 NAIC 4	20,622,879	404,580,154	67,292,984	34,456,379	32,835,189		XXX	XXX	559,787,585	0.9	97,698,986	462,088,599
13.5 NAIC 5	10,737,989	61,937,774	13,394,904	9,434,281	6,781,653		XXX	XXX	(c) 102,286,601	0.2	17,404,923	84,881,678
13.6 NAIC 6	7,180,822	23,153,973	12,929,102	88,572	13,284,746		XXX	XXX	(c) 56,637,215	0.1	650,150	55,987,065
13.7 Totals	4,007,980,586	18,247,465,533	19,505,467,762	11,076,188,622	6,851,293,133		XXX	XXX	(b) 59,688,395,636	100.0	18,496,052,206	41,192,343,430
13.8 Line 13.7 as a % of Col. 9	6.7	30.6	32.7	18.6	11.5		XXX	XXX	100.0	XXX	31.0	69.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	445,093,306	2,387,705,245	2,458,331,619	4,679,605,655	4,921,331,233		14,892,067,058	19.5	10,878,349,524	18.2	14,892,067,058	XXX
14.2 NAIC 2	352,564,615	2,443,514,797	2,134,337,229	2,038,166,639	1,648,529,563		8,617,112,843	11.3	7,139,920,078	12.0	8,617,112,843	XXX
14.3 NAIC 3		74,879,085	54,596,668	89,775,371	173,373,768		392,624,892	0.5	362,028,545	0.6	392,624,892	XXX
14.4 NAIC 4		10,619,749	3,073,666	59,084,288	29,871,556		102,649,259	0.1	97,698,986	0.2	102,649,259	XXX
14.5 NAIC 5			2,995,332	25,192,018	5,794,537		33,981,887	0.0	17,404,923	0.0	33,981,887	XXX
14.6 NAIC 6	6,268	5,409,452	18,729,822	27,763,540	8,919		51,918,001	0.1	650,150	0.0	51,918,001	XXX
14.7 Totals	797,664,189	4,922,128,328	4,672,064,336	6,919,587,511	6,778,909,576		24,090,353,940	31.6	18,496,052,206	31.0	24,090,353,940	XXX
14.8 Line 14.7 as a % of Col. 7	3.3	20.4	19.4	28.7	28.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.0	6.4	6.1	9.1	8.9		31.6	XXX	XXX	XXX	31.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,225,205,584	3,046,173,164	8,333,592,767	10,409,149,674	6,622,826,205		29,636,947,394	38.8	23,169,744,410	38.8	XXX	29,636,947,394
15.2 NAIC 2	531,389,227	4,571,379,206	5,397,411,377	4,509,440,605	5,395,000,907		20,404,621,322	26.7	16,163,259,773	27.1	XXX	20,404,621,322
15.3 NAIC 3	1,026,282	550,169,582	233,387,886	393,719,990	441,392,456		1,619,696,196	2.1	1,256,381,905	2.1	XXX	1,619,696,196
15.4 NAIC 4		224,919,274	46,620,595	148,478,577	69,003,886		489,022,332	0.6	462,088,599	0.8	XXX	489,022,332
15.5 NAIC 5				11,160,603	14,955,232		26,115,835	0.0	84,881,678	0.1	XXX	26,115,835
15.6 NAIC 6	2,644,752	5,097,974	38,650,681	3,599,239	29,521,242		79,513,888	0.1	55,987,065	0.1	XXX	79,513,888
15.7 Totals	1,760,265,845	8,397,739,200	14,049,663,306	15,475,548,688	12,572,699,928		52,255,916,967	68.4	41,192,343,430	69.0	XXX	52,255,916,967
15.8 Line 15.7 as a % of Col. 7	3.4	16.1	26.9	29.6	24.1		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.3	11.0	18.4	20.3	16.5		68.4	XXX	XXX	XXX	XXX	68.4

(a) Includes $ 29,083,413,396 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 3,603,107,626 current year of bonds with Z designations and $ 3,463,817,845 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 299,124 current year, $ 7,761,238 prior year of bonds with 5GI designations and $ 43,445,261 current year, $ 12,354,882 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 985,488,085 ; NAIC 2 $ 167,831,385 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 71,209

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		113,089,767	607,990,335	1,809,247,251	698,120,117	XXX	3,228,447,470	4.2	1,856,303,337	3.1	3,221,947,470	6,500,000
1.02 Residential Mortgage-Backed Securities					33,475,426	XXX	33,475,426	0.0	53,736,025	0.1	33,475,426	
1.03 Commercial Mortgage-Backed Securities				904,282	177,335,029	XXX	178,239,311	0.2	167,788,072	0.3	178,239,311	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals		113,089,767	607,990,335	1,810,151,533	908,930,572	XXX	3,440,162,207	4.5	2,077,827,434	3.5	3,433,662,207	6,500,000
2. All Other Governments												
2.01 Issuer Obligations	13,000,000	25,548,096	8,648,745	57,592,879	207,102,083	XXX	311,891,803	0.4	316,137,452	0.5	111,450,432	200,441,371
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	13,000,000	25,548,096	8,648,745	57,592,879	207,102,083	XXX	311,891,803	0.4	316,137,452	0.5	111,450,432	200,441,371
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations			23,582,614	875,437		XXX	24,458,051	0.0	25,830,681	0.0	6,743,335	17,714,716
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals			23,582,614	875,437		XXX	24,458,051	0.0	25,830,681	0.0	6,743,335	17,714,716
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			32,755,713	3,770,485		XXX	36,526,198	0.0	38,298,125	0.1	36,526,198	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			32,755,713	3,770,485		XXX	36,526,198	0.0	38,298,125	0.1	36,526,198	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		25,417,370	70,108,242	161,875,508	131,880,139	XXX	389,281,259	0.5	363,506,500	0.6	309,308,610	79,972,649
5.02 Residential Mortgage-Backed Securities		11,979	1,142	1,063,976	752,669,772	XXX	753,746,869	1.0	1,249,811	0.0	753,746,869	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals		25,429,349	70,109,384	162,939,484	884,549,911	XXX	1,143,028,128	1.5	364,756,311	0.6	1,063,055,479	79,972,649
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,421,742,563	9,372,284,566	7,393,829,764	6,905,187,062	5,887,301,122	XXX	31,980,345,077	41.9	29,005,345,617	48.6	16,665,084,292	15,315,260,785
6.02 Residential Mortgage-Backed Securities	20,257	143,254,277	130,821,207	1,335,434,081	1,728,007,147	XXX	3,337,536,969	4.4	3,050,247,360	5.1	1,228,741,943	2,108,795,026
6.03 Commercial Mortgage-Backed Securities	6,075,727	188,686,361	33,095,866	2,726,590,034	1,377,201,677	XXX	4,331,649,665	5.7	1,918,691,843	3.2	1,189,774,877	3,141,874,788
6.04 Other Loan-Backed and Structured Securities	114,525,534	2,460,393,440	8,861,730,987	5,008,308,688	4,089,312,554	XXX	20,534,271,203	26.9	15,229,028,484	25.5	194,797,232	20,339,473,971
6.05 Totals	2,542,364,081	12,164,618,644	16,419,477,824	15,975,519,865	13,081,822,500	XXX	60,183,802,914	78.8	49,203,313,304	82.4	19,278,398,344	40,905,404,570
7. Hybrid Securities												
7.01 Issuer Obligations			3,750,000	5,681,228	106,106,760	XXX	115,537,988	0.2	141,014,242	0.2	75,212,435	40,325,553
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			3,750,000	5,681,228	106,106,760	XXX	115,537,988	0.2	141,014,242	0.2	75,212,435	40,325,553
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		110,354,193		46,480,000	20,000,000	XXX	176,834,193	0.2	110,490,983	0.2		176,834,193
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities					841,166,883	XXX	841,166,883	1.1	768,621,986	1.3		841,166,883
8.04 Other Loan-Backed and Structured Securities		217,057,969	1,377,206,499	4,255,706,765	3,203,151,810	XXX	9,053,123,043	11.9	5,898,549,187	9.9		9,053,123,043
8.05 Affiliated Bank Loans - Issued						XXX			110,580,288	0.2		
8.06 Affiliated Bank Loans - Acquired		489,364,580	149,359,179			XXX	638,723,759	0.8	396,514,167	0.7		638,723,759
8.07 Totals		816,776,742	1,526,565,678	4,302,186,765	4,064,318,693	XXX	10,709,847,878	14.0	7,284,756,611	12.2		10,709,847,878

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	2,565,953	174,404,930	28,847,349	76,418,523	98,778,985	XXX	381,015,740	0.5	236,461,477	0.4	85,305,510	295,710,230
10.03 Totals	2,565,953	174,404,930	28,847,349	76,418,523	98,778,985	XXX	381,015,740	0.5	236,461,477	0.4	85,305,510	295,710,230
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,434,742,563	9,646,693,992	8,140,665,413	8,990,709,850	7,050,510,221	XXX	36,263,322,039	47.5	XXX	XXX	20,426,272,772	15,837,049,267
12.02 Residential Mortgage-Backed Securities	20,257	143,266,256	130,822,349	1,336,498,057	2,514,152,345	XXX	4,124,759,264	5.4	XXX	XXX	2,015,964,238	2,108,795,026
12.03 Commercial Mortgage-Backed Securities	6,075,727	188,686,361	33,095,866	2,727,494,316	2,395,703,589	XXX	5,351,055,859	7.0	XXX	XXX	1,368,014,188	3,983,041,671
12.04 Other Loan-Backed and Structured Securities	114,525,534	2,677,451,409	10,238,937,486	9,264,015,453	7,292,464,364	XXX	29,587,394,246	38.8	XXX	XXX	194,797,232	29,392,597,014
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans		489,364,580	149,359,179			XXX	638,723,759	0.8	XXX	XXX		638,723,759
12.07 Unaffiliated Bank Loans	2,565,953	174,404,930	28,847,349	76,418,523	98,778,985	XXX	381,015,740	0.5	XXX	XXX	85,305,510	295,710,230
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	2,557,930,034	13,319,867,528	18,721,727,642	22,395,136,199	19,351,609,504		76,346,270,907	100.0	XXX	XXX	24,090,353,940	52,255,916,967
12.10 Line 12.09 as a % of Col. 7	3.4	17.4	24.5	29.3	25.3		100.0	XXX	XXX	XXX	31.6	68.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	3,101,036,291	7,541,561,299	7,676,974,326	7,619,345,370	5,918,009,651	XXX	XXX	XXX	31,856,926,937	53.4	16,345,068,163	15,511,858,774
13.02 Residential Mortgage-Backed Securities	342,360,739	1,128,209,917	662,848,467	691,995,560	279,818,513	XXX	XXX	XXX	3,105,233,196	5.2	1,340,553,135	1,764,680,061
13.03 Commercial Mortgage-Backed Securities	133,569,580	1,918,918,841	742,069,107	55,224,061	5,320,312	XXX	XXX	XXX	2,855,101,901	4.8	496,232,938	2,358,868,963
13.04 Other Loan-Backed and Structured Securities	393,628,377	7,540,538,067	9,967,523,225	2,577,743,341	648,144,661	XXX	XXX	XXX	21,127,577,671	35.4	222,798,079	20,904,779,592
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans			390,698,098	116,396,357		XXX	XXX	XXX	507,094,455	0.8		507,094,455
13.07 Unaffiliated Bank Loans	37,385,598	118,237,406	65,354,541	15,483,932		XXX	XXX	XXX	236,461,477	0.4	91,399,890	145,061,587
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	4,007,980,585	18,247,465,530	19,505,467,764	11,076,188,621	6,851,293,137		XXX	XXX	59,688,395,637	100.0	18,496,052,205	41,192,343,432
13.10 Line 13.09 as a % of Col. 9	6.7	30.6	32.7	18.6	11.5		XXX	XXX	100.0	XXX	31.0	69.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	797,657,921	4,833,641,043	4,457,235,088	5,953,113,745	4,384,624,975	XXX	20,426,272,772	26.8	16,345,068,163	27.4	20,426,272,772	XXX
14.02 Residential Mortgage-Backed Securities	6,268	740,060	97,388,495	896,944,635	1,020,884,780	XXX	2,015,964,238	2.6	1,340,553,135	2.2	2,015,964,238	XXX
14.03 Commercial Mortgage-Backed Securities				904,282	1,367,109,906	XXX	1,368,014,188	1.8	496,232,938	0.8	1,368,014,188	XXX
14.04 Other Loan-Backed and Structured Securities		12,939,667	106,942,801	68,624,849	6,289,915	XXX	194,797,232	0.3	222,798,079	0.4	194,797,232	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		74,807,558	10,497,952			XXX	85,305,510	0.1	91,399,890	0.2	85,305,510	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	797,664,189	4,922,128,328	4,672,064,336	6,919,587,511	6,778,909,576		24,090,353,940	31.6	18,496,052,205	31.0	24,090,353,940	XXX
14.10 Line 14.09 as a % of Col. 7	3.3	20.4	19.4	28.7	28.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.0	6.4	6.1	9.1	8.9		31.6	XXX	XXX	XXX	31.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,637,084,642	4,813,052,949	3,683,430,325	3,037,596,105	2,665,885,246	XXX	15,837,049,267	20.7	15,511,858,774	26.0	XXX	15,837,049,267
15.02 Residential Mortgage-Backed Securities	13,989	142,526,196	33,433,854	439,553,422	1,493,267,565	XXX	2,108,795,026	2.8	1,764,680,061	3.0	XXX	2,108,795,026
15.03 Commercial Mortgage-Backed Securities	6,075,727	188,686,361	33,095,866	2,726,590,034	1,028,593,683	XXX	3,983,041,671	5.2	2,358,868,963	4.0	XXX	3,983,041,671
15.04 Other Loan-Backed and Structured Securities	114,525,534	2,664,511,742	10,131,994,685	9,195,390,604	7,286,174,449	XXX	29,392,597,014	38.5	20,904,779,592	35.0	XXX	29,392,597,014
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans		489,364,580	149,359,179			XXX	638,723,759	0.8	507,094,455	0.8	XXX	638,723,759
15.07 Unaffiliated Bank Loans	2,565,953	99,597,372	18,349,397	76,418,523	98,778,985	XXX	295,710,230	0.4	145,061,587	0.2	XXX	295,710,230
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	1,760,265,845	8,397,739,200	14,049,663,306	15,475,548,688	12,572,699,928		52,255,916,967	68.4	41,192,343,432	69.0	XXX	52,255,916,967
15.10 Line 15.09 as a % of Col. 7	3.4	16.1	26.9	29.6	24.1		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.3	11.0	18.4	20.3	16.5		68.4	XXX	XXX	XXX	XXX	68.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,894,151,537	1,279,832,709		1,614,318,828	
2. Cost of short-term investments acquired	2,522,159,384	2,522,159,384			
3. Accrual of discount	58,781,212	58,781,212			
4. Unrealized valuation increase/(decrease)	(1,523)	(1,523)			
5. Total gain (loss) on disposals	(8,045,453)	(8,045,453)			
6. Deduct consideration received on disposals	4,331,988,317	2,717,669,489		1,614,318,828	
7. Deduct amortization of premium	63,140	63,140			
8. Total foreign exchange change in book/adjusted carrying value	376,370	376,370			
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,135,370,070	1,135,370,070			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,135,370,070	1,135,370,070			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			1,317,722,476
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	1,631,256,959		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	36,728,628		1,667,985,587
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	311,788,420		
	3.2 Section 2, Column 19	722,373,952		1,034,162,372
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			61,434,296
6.	Considerations received/(paid) on terminations, Section 2, Column 15			765,348,849
7.	Amortization:			
	7.1 Section 1, Column 19	(839,396,118)		
	7.2 Section 2, Column 21	(461,872,223)		(1,301,268,341)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(246,461,115)		
	9.2 Section 2, Column 20	(11,341,503)		(257,802,618)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			1,756,884,924
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			1,756,884,924

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			28,576,762
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			38,607,290
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	67,184,052		
	3.14 Section 1, Column 18, prior year	28,256,594	38,927,457	38,927,457
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	67,184,052		
	3.24 Section 1, Column 19, prior year plus	28,256,594		
	3.25 SSAP No. 108 Adjustments		38,927,457	38,927,457
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(59,791,183)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	(59,791,183)		
	4.23 SSAP No. 108 Adjustments		(59,791,183)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			67,184,052
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			67,184,052

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	2,062,227	2,194,293			Credit Default Swap		(125,860)	742718-DB-2 .	Proctor and Gamble	1.D FE	2,062,227	2,320,153
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	3,093,340	3,291,439			Credit Default Swap		(188,790)	742718-DB-2 .	Proctor and Gamble	1.D FE	3,093,340	3,480,229
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	5,059,422	3,972,525			Credit Default Swap		(314,650)	037411-AW-5 .	Apache Corporation	2.C FE	5,059,422	4,287,175
9999999999 - Totals				10,214,989	9,458,256	XXX	XXX	XXX		(629,301)	XXX	XXX	XXX	10,214,989	10,087,557

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,227,933	3	10,224,762	3	10,221,546	3	10,218,290	3	10,227,933
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,172	XXX	3,216	XXX	3,256	XXX	3,301	XXX	12,945
7. Ending Inventory	3	10,224,762	3	10,221,546	3	10,218,290	3	10,214,989	3	10,214,989

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,756,884,924	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	67,184,052	
3.	Total (Line 1 plus Line 2)		1,824,068,976
4.	Part D, Section 1, Column 6	2,612,744,126	
5.	Part D, Section 1, Column 7	(788,675,150)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,870,301,740	
8.	Part B, Section 1, Column 13	67,184,052	
9.	Total (Line 7 plus Line 8)		2,937,485,791
10.	Part D, Section 1, Column 9	4,260,383,417	
11.	Part D, Section 1, Column 10	(1,322,897,626)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	551,905,684	
14.	Part B, Section 1, Column 20	71,794,568	
15.	Part D, Section 1, Column 12	623,700,253	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	34,378,683	34,378,683		
2. Cost of cash equivalents acquired	319,022,473,439	192,345,660	318,830,127,779	
3. Accrual of discount	761,479	761,479		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	312,962,747,566	209,461,604	312,753,285,962	
7. Deduct amortization of premium	3,611	3,611		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,094,862,424	18,020,607	6,076,841,817	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	6,094,862,424	18,020,607	6,076,841,817	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Chicago Board of Trade Building - 141 W. Jackson		Chicago	IL	12/27/2022	10/04/2022	147,084,500		143,258,655	147,084,500						33,871,058	37,871,058
Mills Civic Parkway		West Des Moines	IA	01/03/2008	01/03/2008	9,388,542		9,388,542	9,388,542							
660 North Capital		Washington	DC	12/19/2023	08/31/2023	74,200,000		74,200,000	74,200,000	3,825,845			(3,825,845)			
0499999. Properties held for the production of income						230,673,042		226,847,197	230,673,042	3,825,845			(3,825,845)		33,871,058	37,871,058
Sands of Kahana		Maui	HI	06/20/2000		37,800										4,474
0599999. Properties held for sale						37,800										4,474
0699999 - Totals						230,710,842		226,847,197	230,673,042	3,825,845			(3,825,845)		33,871,058	37,875,532

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
660 North Capitol	Washington	DC	12/19/2023	660 NC LLC	74,200,000		74,200,000	
0299999. Acquired by Internal Transfer					74,200,000		74,200,000	
0399999 - Totals					74,200,000		74,200,000	

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060335		Sneads Ferry	NC		06/01/2021	3.375	106,178		32				151,000	01/24/2013
100060338		Dubuque	IA		06/01/2021	4.000	51,083		12				70,000	07/07/2010
100060343		Sylacauga	AL		06/01/2021	3.750	110,627		33				152,997	02/19/2009
100060344		Phenix City	AL		06/01/2021	4.750	59,981		22				82,504	06/08/2011
100060348		Headland	AL		06/01/2021	3.750	114,992		44				168,000	07/25/2012
100060351		Gordo	AL		06/01/2021	3.250	102,672		38				149,000	08/09/2012
100060354		Spring	TX		06/01/2021	3.750	113,564		38				151,000	07/29/2013
100060356		San Antonio	TX		06/01/2021	3.875	94,545		31				125,000	06/12/2014
100060357		Pearland	TX		06/01/2021	3.750	104,170		29				152,625	06/29/2012
100060368		Austin	TX		06/01/2021	3.375	92,344		33				128,100	05/23/2013
100060369		Maumelle	AR		06/01/2021	3.750	113,500		38				165,000	06/06/2013
100060372		Tomball	TX		06/01/2021	3.625	112,150		33				132,000	08/30/2013
100060375		Dundalk	MD		06/01/2021	3.750	132,240		41				202,999	08/22/2012
100060378		Knoxville	TN		06/01/2021	3.375	73,511		32				105,000	03/18/2013
100060382		Blacklick	OH		06/01/2021	4.000	149,730		34				152,000	08/23/2013
100060384		Hammond	IN		06/01/2021	3.750	81,099		19				90,000	09/06/2013
100060385		Sugar Hill	GA		06/01/2021	3.500	131,797		38				188,000	08/31/2007
100060394		Nixa	MO		06/01/2021	4.000	49,441		14				63,000	12/30/2013
100060405		Fultondale	AL		06/01/2021	4.375	89,140		21				92,000	05/09/2011
100060408		Otisville	MI		06/01/2021	4.000	71,015		17				65,000	04/30/2009
100060409		San Antonio	TX		06/01/2021	4.125	133,353		26				139,965	06/02/2009
100060411		Dolomite	AL		06/01/2021	4.250	53,839		18				70,000	06/09/2008
100060419		Houston	TX		06/01/2021	4.125	98,430		25				149,999	05/13/2016
100060420		Winthrop	MN		06/01/2021	4.750	125,389		33				147,999	05/16/2016
100060421		Upper Marlboro	MD		06/01/2021	3.250	206,800		38				240,001	04/29/2016
100060425		Greenfield	IN		06/01/2021	4.000	54,163		17				68,000	03/23/2016
100060428		Saint Louis	MO		06/01/2021	4.750	32,186		9				38,470	01/04/2016
100060430		Nice	CA		06/01/2021	3.750	108,514		31				132,500	01/08/2016
100060432		Randallstown	MD		06/01/2021	3.750	148,467		42				202,000	12/28/2015
100060433		Gaithersburg	MD		06/01/2021	4.000	190,598		39				266,001	12/11/2015
100060437		Indianapolis	IN		06/01/2021	3.875	149,674		46				184,000	09/23/2015
100060440		Savannah	MO		06/01/2021	4.125	77,379		24				97,000	07/17/2015
100060450		Lompoc	CA		06/01/2021	3.500	187,573		57				244,999	05/13/2015
100060451		El Paso	TX		06/01/2021	3.625	137,080		39				170,890	05/19/2015
100060452		Coon Rapids	MN		06/01/2021	3.750	88,726		21				110,000	08/14/2015
100060457		Fresno	TX		06/01/2021	3.500	115,402		22				132,000	08/31/2016
100060458		Delmont	PA		06/01/2021	3.375	82,148		25				101,000	09/01/2016
100060462		Holly	MI		06/01/2021	3.500	157,198		44				190,001	09/23/2016
100060464		Chapel Hill	NC		06/01/2021	3.375	140,932		41				171,075	09/23/2016
100060467		El Cajon	CA		06/01/2021	3.250	394,047		106				480,002	11/22/2016
100060468		Commerce City	CO		06/01/2021	3.250	188,512		55				270,001	11/30/2016
100060470		Meadville	PA		06/01/2021	4.250	44,074		(3)				50,000	12/13/2016
100060473		Laguna Hills	CA		06/01/2021	3.250	448,359		133				722,497	12/03/2016
100060475		San Diego	CA		06/01/2021	3.500	284,210		66				319,999	01/19/2017
100060476		Harvard	IL		06/01/2021	3.875	70,720		19				85,000	02/08/2017
100060481		Greensboro	NC		06/01/2021	3.625	113,116		34				134,999	11/06/2015
100060482		Holt	MI		06/01/2021	3.375	133,026		41				168,777	02/23/2015
100060483		Youngstown	OH		06/01/2021	4.000	86,230		17				122,099	09/30/2015
100060485		Maumelle	AR		06/01/2021	3.750	129,274		55				165,000	11/26/2014
100060486		Huntington	WV		06/01/2021	3.750	77,990		16				88,522	02/27/2015
100060490		Corpus Christi	TX		06/01/2021	3.500	118,467		39				166,869	08/15/2012
100060495		Slidell	LA		06/01/2021	4.875	175,753		43				195,000	02/27/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060496		Sterling Heights	MI		06/01/2021	4.125	94,190		27				118,640	03/13/2015
100060498		Clarksville	TN		06/01/2021	3.500	111,029		35				141,432	05/18/2015
100060499		Mulvane	KS		06/01/2021	3.875	73,157		19				95,136	10/04/2016
100060503		Jefferson City	MO		06/01/2021	4.000	154,247		32				188,746	04/10/2015
100060506		Lancaster	CA		06/01/2021	3.500	191,157		54				233,922	10/17/2016
100060508		Los Angeles	CA		06/01/2021	3.750	261,515		155				330,132	07/25/2016
100060512		Moore	OK		06/01/2021	3.875	75,345		16				108,499	07/22/2017
100060514		Duluth	MN		06/01/2021	3.375	129,782		36				201,000	10/21/2017
100060515		Warren	MI		06/01/2021	3.500	128,532		34				174,000	12/05/2017
100060518		Hampton	VA		06/01/2021	3.750	123,302		36				155,081	12/31/2014
100060520		Hot Springs	AR		06/01/2021	3.500	68,054		22				86,990	01/28/2015
100060523		Denver	CO		06/01/2021	3.625	161,988		44				224,966	03/25/2016
100060524		Pooler	GA		06/01/2021	3.750	117,247		36				142,983	04/28/2016
100060525		Emmet	AR		06/01/2021	3.875	145,730		27				158,982	09/02/2016
100060527		Sterling	VA		06/01/2021	4.750	497,213		110				579,895	03/17/2017
100060528		Woodbridge	VA		06/01/2021	3.500	162,153		48				219,975	11/16/2012
100060530		Texarkana	TX		06/01/2021	4.000	89,521		27				112,609	10/24/2014
100060531		Talking Rock	GA		06/01/2021	3.625	135,472		38				154,976	09/27/2016
100060532		Killeen	TX		06/01/2021	3.875	69,154		20				84,990	10/02/2015
100060534		Antioch	TN		06/01/2021	3.625	139,733		40				169,979	04/04/2016
100060535		Marietta	GA		06/01/2021	3.500	179,968		53				216,975	09/27/2016
100060540		Nashville	TN		06/01/2021	3.250	253,263		94				314,963	09/30/2016
100060541		Arlington	TX		06/01/2021	4.000	98,144		27				116,986	11/10/2016
100060542		Corpus Christi	TX		06/01/2021	4.000	83,773		23				116,944	03/09/2017
100060547		Herndon	VA		06/01/2021	3.875	239,479		72				299,915	02/06/2015
100060551		Lilburn	GA		06/01/2021	3.875	141,270		68				196,001	12/19/2017
100060552		Silver Spring	MD		06/01/2021	3.250	248,432		75				352,055	03/29/2016
100060554		Marietta	GA		06/01/2021	3.500	171,666		45				210,000	06/29/2016
100060555		Charlotte	NC		06/01/2021	3.500	124,854		41				155,600	07/27/2016
100060558		Savannah	GA		06/01/2021	4.125	78,435		23				98,697	03/04/2015
100060561		Covington	KY		06/01/2021	3.375	85,109		25				110,000	04/30/2015
100060564		Cumming	GA		06/01/2021	3.875	98,230		31				125,000	10/17/2014
100060565		Sioux Falls	SD		06/01/2021	4.000	71,528		20				92,000	09/05/2014
100060567		Cincinnati	OH		06/01/2021	3.625	71,524		23				93,999	01/09/2015
100060568		Omaha	NE		06/01/2021	3.750	103,334		34				128,998	04/17/2015
100060572		Alpine	AL		06/01/2021	4.000	82,793		24				104,998	06/16/2014
100060573		Humble	TX		06/01/2021	4.250	205,413		38				228,000	03/31/2017
100060579		Calhoun	GA		06/01/2021	3.625	114,122		40				156,000	02/25/2008
100060580		Allen Park	MI		06/01/2021	3.375	101,822		32				133,000	09/25/2009
100060581		Lubbock	TX		06/01/2021	3.625	62,821		18				77,000	04/05/2016
100060582		Mcdonough	GA		06/01/2021	4.000	106,361		29				146,000	04/18/2016
100060585		Muskogee	OK		06/01/2021	3.750	76,774		23				101,000	10/15/2014
100060586		Highland Park	IL		06/01/2021	3.500	141,913		42				199,999	06/05/2013
100060589		Savannah	GA		06/01/2021	3.750	96,558		28				115,000	04/06/2017
100060591		Oak Hills	CA		06/01/2021	3.250	219,384		61				274,999	10/28/2016
100060594		Sante Fe	TX		06/01/2021	4.125	108,448		30				135,000	05/24/2016
100060595		San Antonio	TX		06/01/2021	3.625	62,440		18				82,000	04/25/2016
100060597		Peoria	AZ		06/01/2021	3.500	169,529		46				230,001	12/19/2016
100060601		Waterford	MI		06/01/2021	3.250	111,096		36				142,001	07/06/2016
100060603		Morgan City	LA		06/01/2021	3.750	132,193		40				172,001	05/11/2015
100060606		San Bernardino	CA		06/01/2021	3.500	178,853		54				225,001	04/13/2015
100060607		Marrero	LA		06/01/2021	3.450	85,370		26				108,000	07/18/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060608		Bedford	TX		06/01/2021	3.250	131,039		40				160,000	07/27/2016
100060612		Raleigh	NC		06/01/2021	3.250	99,470		29				121,000	08/26/2016
100060615		Maplewood	MN		06/01/2021	3.250	171,975		53				224,899	06/26/2017
100060619		Greensboro	NC		06/01/2021	3.250	69,518		21				98,000	09/13/2016
100060620		Chatham	LA		06/01/2021	4.625	129,766		36				158,000	01/25/2016
100060623		Mount Holly	NC		06/01/2021	3.950	62,028		17				74,000	03/31/2017
100060624		Ottawa	KS		06/01/2021	4.125	115,510		32				172,000	02/19/2016
100060626		Federal Way	WA		06/01/2021	4.000	261,117		67				304,999	06/26/2017
100060627		Goodyear	AZ		06/01/2021	3.500	192,599		52				269,999	12/23/2017
100060628		Phoenix	AZ		06/01/2021	3.625	136,397		42				166,999	09/28/2016
100060629		Tigard	OR		06/01/2021	3.500	219,832		64				267,001	07/18/2016
100060630		American Canyon	CA		06/01/2021	3.500	397,573		113				484,999	09/24/2016
100060631		San Antonio	TX		06/01/2021	4.625	162,321		36				180,001	04/26/2019
100060633		Atlanta	GA		06/01/2021	3.500	224,494		64				269,001	11/22/2016
100060641		Dadeville	MO		06/01/2021	3.250	69,088		17				100,000	03/19/2020
100060643		Chicago	IL		06/01/2021	4.250	41,003		8				204,000	06/24/2014
100060650		Bakersfield	CA		06/01/2021	3.490	167,454		50				207,400	07/25/2016
100060651		Westland	MI		06/01/2021	3.990	104,339		30				126,000	08/16/2016
100060653		Norfolk	VA		06/01/2021	3.490	153,248		27				185,000	08/16/2016
100060658		Arnold	MD		06/01/2021	4.625	201,463		44				285,000	12/23/2016
100060661		Marion	KY		06/01/2021	4.125	74,358		23				92,500	05/13/2017
100060667		Gladstone	OR		06/01/2021	4.375	254,210		46				362,000	11/29/2018
100060672		North Chesterfield	VA		06/01/2021	3.250	162,312		41				206,000	10/05/2019
100060676		Guyton	GA		06/01/2021	3.490	268,527		62				355,000	06/08/2020
100060677		Avondale	AZ		06/01/2021	3.250	166,032		83				275,000	06/03/2020
100060679		Katy	TX		06/01/2021	4.000	124,463		44				172,945	01/23/2012
100060680		Huntsville	TX		06/01/2021	3.875	93,554		34				139,929	04/05/2012
100060681		Dequincy	LA		06/01/2021	3.875	109,023		38				149,946	05/07/2012
100060684		Springfield	PA		06/01/2021	4.000	209,265		73				269,933	07/26/2012
100060687		Spring	TX		06/01/2021	3.500	120,122		31				152,994	09/27/2012
100060694		Richmond	VA		06/01/2021	3.750	111,312		37				129,984	04/22/2013
100060695		Plano	TX		06/01/2021	3.250	114,119		41				155,039	04/25/2013
100060697		Sylacauga	AL		06/01/2021	3.500	125,626		33				149,940	05/03/2013
100060698		Barlow	KY		06/01/2021	4.000	37,628		13				49,994	05/17/2013
100060700		Wichita	KS		06/01/2021	3.250	59,007		19				87,041	05/30/2013
100060709		El Paso	TX		06/01/2021	4.250	89,320		28				119,997	10/21/2013
100060715		Manchester	CT		06/01/2021	4.375	149,675		47				193,806	03/21/2014
100060719		Baton Rouge	LA		06/01/2021	4.375	78,570		22				98,988	04/01/2014
100060721		Neenah	WI		06/01/2021	4.500	139,574		52				195,016	04/11/2014
100060726		Memphis	TN		06/01/2021	4.125	73,538		23				96,020	07/17/2014
100060736		Baton Rouge	LA		06/01/2021	3.750	123,385		38				158,074	11/18/2014
100060739		San Antonio	TX		06/01/2021	3.875	103,200		29				129,985	11/26/2014
100060741		Throop	PA		06/01/2021	5.000	113,001		26				139,937	12/19/2014
100060742		Norfolk	VA		06/01/2021	3.750	135,206		42				187,057	12/23/2014
100060746		York	PA		06/01/2021	4.000	106,081		35				139,932	02/23/2015
100060750		Cleveland Heights	OH		06/01/2021	4.000	64,310		19				79,971	03/02/2015
100060755		Wichita	KS		06/01/2021	3.750	83,481		26				104,988	03/09/2015
100060756		Kent	OH		06/01/2021	4.000	126,339		38				157,947	03/16/2015
100060758		Southfield	MI		06/01/2021	3.875	110,874		33				135,397	03/26/2015
100060761		Shreveport	LA		06/01/2021	4.250	125,950		37				155,934	04/02/2015
100060762		Baltimore	MD		06/01/2021	3.875	213,562		43				220,095	03/31/2015
100060763		Centreville	VA		06/01/2021	3.375	231,259		75				303,990	03/19/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060764		Baltimore	MD		06/01/2021	3.750	137,501		45				184,962	04/13/2015
100060767		Snow Camp	NC		06/01/2021	3.750	71,972		22				89,981	04/20/2015
100060771		Capitol Heights	MD		06/01/2021	3.875	212,841		59				274,837	05/20/2015
100060776		Suffolk	VA		06/01/2021	3.625	179,971		50				224,974	05/01/2015
100060777		Morgantown	WV		06/01/2021	4.000	104,397		27				129,985	04/29/2015
100060779		Wyoming	MI		06/01/2021	4.000	68,756		20				84,990	05/08/2015
100060780		Owings Mills	MD		06/01/2021	4.000	201,336		60				249,998	06/25/2015
100060782		Merrillville	IN		06/01/2021	4.000	62,598		18				79,541	05/26/2015
100060785		Decatur	AL		06/01/2021	3.250	102,795		31				147,965	04/30/2015
100060788		Winchester	VA		06/01/2021	4.125	185,060		40				215,975	05/27/2015
100060795		Huntsville	AL		06/01/2021	3.750	95,280		28				119,963	04/22/2015
100060796		Dallas	NC		06/01/2021	4.000	120,812		35				148,973	06/03/2015
100060799		Bristow	VA		06/01/2021	3.625	296,189		89				369,900	06/11/2015
100060801		Union Point	GA		06/01/2021	4.000	106,528		31				150,034	06/12/2015
100060803		Brownsville	TX		06/01/2021	4.500	80,532		23				97,988	06/22/2015
100060806		Ferguson	MO		06/01/2021	3.750	68,432		21				84,990	06/12/2015
100060807		Elwood	IN		06/01/2021	4.375	78,512		17				88,989	06/29/2015
100060812		Damascus	MD		06/01/2021	4.000	212,895		59				269,941	06/29/2015
100060813		Mundelein	IL		06/01/2021	3.750	154,904		44				202,027	07/17/2015
100060819		Portage	IN		06/01/2021	4.500	118,045		31				143,969	07/22/2015
100060820		Frankfort	KY		06/01/2021	3.875	72,854		21				89,989	07/29/2015
100060823		Louisville	KY		06/01/2021	3.875	75,731		22				111,950	08/06/2015
100060825		Chatsworth	GA		06/01/2021	3.750	100,714		28				118,986	08/07/2015
100060836		Vinemont	AL		06/01/2021	3.750	85,467		24				105,588	08/28/2015
100060840		Lincoln	NE		06/01/2021	3.625	91,773		20				122,995	11/16/2015
100060848		Petersburg	VA		06/01/2021	3.750	77,083		22				109,937	11/20/2015
100060857		Lawson	MO		06/01/2021	4.375	171,310		39				190,020	01/06/2016
100060859		Atlanta	GA		06/01/2021	4.125	69,463		20				83,990	01/19/2016
100060860		District Heights	MD		06/01/2021	3.875	169,676		50				235,012	01/21/2016
100060862		Henrico	VA		06/01/2021	3.375	229,390		67				299,915	03/10/2016
100060864		Woodbridge	VA		06/01/2021	3.500	284,345		85				355,021	01/29/2016
100060865		Fontana	CA		06/01/2021	3.500	268,233		79				379,000	03/01/2016
100060874		Knoxville	TN		06/01/2021	3.375	198,988		52				234,999	03/04/2016
100060876		Hampton	GA		06/01/2021	3.500	268,368		78				335,023	03/11/2016
100060880		Jacksboro	TN		06/01/2021	3.875	84,285		27				104,988	03/21/2016
100060882		Mobile	AL		06/01/2021	3.875	85,238		25				102,988	03/24/2016
100060884		Kansas City	MO		06/01/2021	4.000	64,991		15				69,992	05/13/2016
100060885		Aberdeen	MD		06/01/2021	3.750	146,550		42				209,923	03/24/2016
100060886		Scottsville	KY		06/01/2021	3.750	95,226		30				134,924	04/08/2016
100060887		Blue Springs	MO		06/01/2021	3.375	116,678		35				150,984	04/14/2016
100060889		Crosby	TX		06/01/2021	3.875	175,106		39				196,984	04/20/2016
100060892		Loveland	CO		06/01/2021	3.625	268,597		74				330,886	04/27/2016
100060895		San Benito	TX		06/01/2021	4.000	82,980		23				111,004	04/29/2016
100060897		Nashville	TN		06/01/2021	4.000	102,937		28				123,986	04/29/2016
100060899		Englewood	TN		06/01/2021	3.500	100,808		29				122,986	04/22/2016
100060900		Houston	TX		06/01/2021	3.500	132,729		30				154,038	05/06/2016
100060901		Bessemer	AL		06/01/2021	3.750	106,582		30				129,015	05/09/2016
100060907		El Paso	TX		06/01/2021	3.750	82,642		23				99,988	06/03/2016
100060908		Fort Worth	TX		06/01/2021	3.750	125,784		37				152,982	05/16/2016
100060909		Moundville	AL		06/01/2021	5.000	63,983		16				77,030	06/03/2016
100060912		Cordova	TN		06/01/2021	3.875	95,574		27				114,987	06/29/2016
100060913		Glendale	AZ		06/01/2021	3.625	180,076		52				218,975	05/18/2016

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100060917		Harlingen	TX		06/01/2021	3.875	78,304		22				94,971	05/23/2016
100060920		San Benito	TX		06/01/2021	3.875	88,327		26				108,027	05/23/2016
100060928		Frederick	MD		06/01/2021	3.750	167,236		53				204,970	05/19/2016
100060929		Hamilton	GA		06/01/2021	3.500	151,542		43				189,976	05/27/2016
100060930		Baltimore	MD		06/01/2021	3.750	144,466		41				181,064	05/19/2016
100060932		Albany	GA		06/01/2021	3.500	121,594		35				160,929	06/03/2016
100060933		Lake Elsinore	CA		06/01/2021	3.250	191,050		56				251,722	05/16/2016
100060935		Hampton	VA		06/01/2021	3.750	103,755		28				127,982	06/06/2016
100060941		Holly Pond	AL		06/01/2021	3.375	132,368		37				160,981	06/17/2016
100060943		Round Rock	TX		06/01/2021	3.250	126,625		58				175,276	06/24/2016
100060944		King William	VA		06/01/2021	4.250	152,952		42				190,058	06/29/2016
100060945		Tucson	AZ		06/01/2021	3.375	110,721		22				135,021	06/30/2016
100060948		Weslaco	TX		06/01/2021	3.875	103,092		29				134,982	06/29/2016
100060951		Lawrenceville	GA		06/01/2021	3.500	164,845		47				206,930	07/07/2016
100060955		Memphis	TN		06/01/2021	3.375	171,482		52				220,060	07/08/2016
100060957		Longview	TX		06/01/2021	3.375	166,275		49				234,873	06/30/2016
100060964		Leesburg	VA		06/01/2021	3.250	221,339		66				269,968	07/21/2016
100060969		Clarksville	TN		06/01/2021	3.375	102,784		30				125,496	07/29/2016
100060970		Fresno	CA		06/01/2021	3.250	138,735		41				169,989	07/21/2016
100060973		Waynesboro	VA		06/01/2021	3.375	114,857		33				147,020	07/27/2016
100060974		Horsham	PA		06/01/2021	3.250	169,428		48				217,114	07/29/2016
100060978		Auburn	GA		06/01/2021	3.375	90,288		26				117,037	07/29/2016
100060979		Appleton	WI		06/01/2021	3.750	159,068		45				202,712	07/29/2016
100060981		Gillsville	GA		06/01/2021	3.500	151,477		43				184,523	08/04/2016
100060982		East Bethel	MN		06/01/2021	3.625	163,949		46				203,914	08/05/2016
100060983		Springfield	MA		06/01/2021	3.375	157,351		45				214,969	12/06/2016
100060986		Concord	NC		06/01/2021	3.500	214,839		60				281,114	08/09/2016
100060989		West Jefferson	OH		06/01/2021	3.875	134,563		32				161,981	08/05/2016
100060990		Independence	MO		06/01/2021	3.875	56,654		16				68,030	08/08/2016
100060991		Westminster	MD		06/01/2021	3.875	213,419		59				274,867	08/12/2016
100060992		Brown Deer	WI		06/01/2021	3.500	107,400		43				159,977	08/16/2016
100060994		Kansas City	KS		06/01/2021	3.500	123,956		29				150,064	11/07/2016
100060996		Rialto	CA		06/01/2021	3.500	235,541		67				287,023	08/12/2016
100060997		Chattanooga	TN		06/01/2021	3.250	91,056		28				111,531	08/26/2016
100060998		Catonsville	MD		06/01/2021	4.125	152,720		24				240,116	08/24/2016
100060999		Frisco	TX		06/01/2021	3.250	287,244		76				349,955	09/26/2016
100061001		Odessa	TX		06/01/2021	3.375	207,154		59				254,975	08/26/2016
100061008		Mont Belvieu	TX		06/01/2021	3.250	244,191		70				314,870	08/26/2016
100061009		Indio	CA		06/01/2021	3.375	168,459		52				237,101	08/24/2016
100061012		Gainesville	GA		06/01/2021	3.500	70,769		21				90,005	08/31/2016
100061013		Midland	TX		06/01/2021	3.375	207,694		66				281,902	08/29/2016
100061014		Tucson	AZ		06/01/2021	3.250	134,191		36				161,981	09/07/2016
100061015		Baytown	TX		06/01/2021	3.875	127,582		36				158,039	09/02/2016
100061019		Phoenix	AZ		06/01/2021	3.500	228,930		66				281,998	09/10/2016
100061020		Oklahoma City	OK		06/01/2021	4.000	151,189		47				181,085	09/09/2016
100061021		East Chicago	IN		06/01/2021	3.750	93,885		22				120,011	09/08/2016
100061022		San Antonio	TX		06/01/2021	3.500	84,660		21				109,969	09/13/2016
100061023		Philadelphia	PA		06/01/2021	3.750	86,980		24				110,040	08/30/2016
100061024		Glenn Heights	TX		06/01/2021	3.250	172,973		59				214,006	09/15/2016
100061027		Lumberton	NC		06/01/2021	3.375	91,085		26				111,957	09/15/2016
100061028		Las Vegas	NV		06/01/2021	3.250	166,846		68				210,101	09/16/2016
100061029		Colorado Springs	CO		06/01/2021	3.500	202,848		59				315,179	09/16/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061030		Atlanta	GA		06/01/2021	3.250	148,811		41				186,936	09/23/2016
100061033		Memphis	TN		06/01/2021	3.500	209,741		59				253,127	09/26/2016
100061034		Manteca	CA		06/01/2021	3.500	252,404		69				310,016	09/09/2016
100061038		Pearl	MS		06/01/2021	3.250	79,959		23				101,000	09/23/2016
100061039		Chandler	AZ		06/01/2021	3.500	205,068		58				279,960	09/23/2016
100061041		District Hts	MD		06/01/2021	3.250	222,546		65				269,968	09/29/2016
100061042		Dallas	TX		06/01/2021	3.875	91,518		26				113,955	09/29/2016
100061044		Belcamp	MD		06/01/2021	3.625	124,577		34				159,053	09/30/2016
100061047		Hemet	CA		06/01/2021	3.375	298,942		88				390,056	09/29/2016
100061048		Savannah	GA		06/01/2021	3.750	126,510		36				170,557	09/28/2016
100061054		Lawrenceville	GA		06/01/2021	3.500	108,435		33				133,939	10/07/2016
100061055		Chicago	IL		06/01/2021	3.750	116,655		33				140,053	10/14/2016
100061057		Wichita	KS		06/01/2021	3.750	72,275		21				88,989	10/24/2016
100061060		Port Hueneme	CA		06/01/2021	3.250	182,767		53				255,025	10/25/2016
100061062		Carrollton	TX		06/01/2021	3.375	155,578		47				236,920	10/31/2016
100061066		Sterling Heights	MI		06/01/2021	3.250	195,512		44				234,973	11/01/2016
100061067		Hoboken	GA		06/01/2021	3.250	66,125		22				79,968	10/25/2016
100061068		Oak Hill	OH		06/01/2021	4.250	91,248		26				117,058	10/28/2016
100061076		Hobbs	NM		06/01/2021	3.500	145,770		41				178,062	11/10/2016
100061078		Morrisville	PA		06/01/2021	3.250	125,994		36				162,506	11/15/2016
100061079		Brightwood	VA		06/01/2021	3.250	202,376		58				244,971	11/18/2016
100061080		La Follette	TN		06/01/2021	3.250	148,636		42				181,943	11/17/2016
100061084		Burlington	NC		06/01/2021	3.625	107,313		28				150,958	11/22/2016
100061086		Helendale	CA		06/01/2021	3.375	190,724		53				229,910	11/12/2016
100061087		Las Vegas	NV		06/01/2021	3.500	155,467		51				189,978	11/23/2016
100061089		Baytown	TX		06/01/2021	3.500	102,841		29				125,004	11/30/2016
100061093		Oakland	MD		06/01/2021	3.875	150,501		41				210,018	10/31/2016
100061094		Charlotte	NC		06/01/2021	3.500	126,681		36				151,982	11/21/2016
100061095		Spokane Valley	WA		06/01/2021	3.250	208,414		60				250,970	12/06/2016
100061096		Knoxville	TN		06/01/2021	3.750	100,143		38				122,555	12/09/2016
100061099		Elko New Market	MN		06/01/2021	3.250	272,901		58				330,062	12/30/2016
100061101		Parma	OH		06/01/2021	3.875	94,676		31				118,968	12/08/2016
100061105		Anderson	IN		06/01/2021	4.000	53,750		25				63,990	12/19/2016
100061107		St Louis	MO		06/01/2021	3.250	140,282		41				171,933	12/30/2016
100061111		Stockton	CA		06/01/2021	4.000	105,845		28				124,985	12/30/2016
100061112		Waycross	GA		06/01/2021	4.000	44,031		12				55,985	01/12/2017
100061115		Waukesha	WI		06/01/2021	4.000	98,199		26				119,016	01/17/2017
100061118		Wichita	KS		06/01/2021	4.250	116,896		104				149,058	01/20/2017
100061119		Chattanooga	TN		06/01/2021	3.750	105,232		20				130,016	01/31/2017
100061120		Indianapolis	IN		06/01/2021	4.250	102,374		26				130,051	02/28/2017
100061121		Coon Rapids	MN		06/01/2021	3.750	162,693		37				194,057	02/02/2017
100061123		Saint Louis	MO		06/01/2021	3.875	51,294		27				79,988	01/26/2017
100061124		Jackson	MO		06/01/2021	4.250	75,398		19				87,990	04/07/2017
100061126		Gardendale	AL		06/01/2021	4.000	68,838		18				80,990	02/10/2017
100061132		Theodore	AL		06/01/2021	4.250	68,997		24				99,961	02/21/2017
100061141		Swainsboro	GA		06/01/2021	3.750	88,997		23				114,936	03/17/2017
100061144		Knoxville	TN		06/01/2021	3.875	73,658		21				97,543	03/20/2017
100061146		Houston	TX		06/01/2021	3.875	133,559		36				157,963	03/27/2017
100061151		Soddy Daisy	TN		06/01/2021	3.750	92,918		26				112,040	03/31/2017
100061156		New Bedford	MA		06/01/2021	4.250	136,270		35				161,961	04/18/2017
100061159		Elk River	MN		06/01/2021	4.000	140,578		38				169,080	04/20/2017
100061162		Glendale	AZ		06/01/2021	4.250	271,478		93				306,048	04/20/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061164		Saint Paul	MN		06/01/2021	4.250	83,767		21				119,996	04/26/2017
100061166		Saint Louis	MO		06/01/2021	4.000	92,217		20				138,944	07/31/2017
100061171		Enterprise	AL		06/01/2021	4.000	81,479		15				102,504	05/01/2017
100061174		Hemet	CA		06/01/2021	3.750	186,518		50				219,975	04/04/2017
100061180		Elizabethton	TN		06/01/2021	4.250	111,855		28				129,985	05/26/2017
100061182		Rockford	IL		06/01/2021	3.750	102,807		25				122,948	06/01/2017
100061183		Tolleson	AZ		06/01/2021	3.625	189,892		38				209,976	05/25/2017
100061184		Independence	MO		06/01/2021	4.250	72,434		19				85,008	05/31/2017
100061187		Lima	OH		06/01/2021	3.875	103,758		25				121,979	06/08/2017
100061192		Denham Springs	LA		06/01/2021	4.000	102,859		27				127,548	06/15/2017
100061196		Port Arthur	TX		06/01/2021	3.500	87,006		19				107,055	07/10/2017
100061197		Collinsville	AL		06/01/2021	3.750	120,551		26				171,975	07/27/2017
100061200		Cookeville	TN		06/01/2021	3.875	159,130		36				185,979	06/23/2017
100061202		Louisville	KY		06/01/2021	3.875	102,197		28				131,985	06/29/2017
100061203		Tonganoxie	KS		06/01/2021	4.125	107,934		33				134,984	07/31/2017
100061204		Spanaway	WA		06/01/2021	4.000	234,547		61				273,968	06/22/2017
100061206		Fultondale	AL		06/01/2021	3.625	217,884		58				258,021	06/26/2017
100061208		Independence	MO		06/01/2021	3.875	136,347		35				161,950	07/13/2017
100061209		Angleton	TX		06/01/2021	4.000	174,414		39				192,978	07/11/2017
100061214		Palmdale	CA		06/01/2021	4.250	217,933		59				255,123	07/27/2017
100061216		Burnsville	MN		06/01/2021	3.500	236,848		62				281,913	07/31/2017
100061222		Brooklyn Park	MN		06/01/2021	3.500	187,090		51				224,912	08/07/2017
100061224		Baltimore	MD		06/01/2021	4.000	69,878		18				96,945	07/14/2017
100061227		Brigham City	UT		06/01/2021	4.250	117,481		30				141,010	08/15/2017
100061229		Romeoville	IL		06/01/2021	3.750	173,503		48				204,976	08/14/2017
100061231		Philadelphia	PA		06/01/2021	3.875	87,276		20				103,030	08/04/2017
100061238		Dexter	MO		06/01/2021	4.000	39,814		13				60,006	10/20/2017
100061239		Camino	CA		06/01/2021	3.250	160,798		44				198,934	08/31/2017
100061242		Hiram	GA		06/01/2021	3.750	80,348		24				117,017	08/31/2017
100061245		N Hollywood	CA		06/01/2021	3.625	367,753		100				489,927	09/02/2017
100061248		Villard	MN		06/01/2021	4.375	59,003		14				69,987	09/28/2017
100061249		Kansas City	MO		06/01/2021	3.500	102,260		20				124,994	09/20/2017
100061252		Chickasaw	AL		06/01/2021	4.000	102,424		30				119,486	09/19/2017
100061256		High Point	NC		06/01/2021	4.500	158,469		39				179,079	09/22/2017
100061261		Marne	MI		06/01/2021	4.375	125,428		31				144,957	09/14/2017
100061265		Sand Lake	MI		06/01/2021	3.750	139,530		36				164,936	10/02/2017
100061269		Oakdale	MN		06/01/2021	3.750	117,456		32				137,936	10/19/2017
100061271		Sicklerville	NJ		06/01/2021	3.750	124,249		50				154,919	11/21/2017
100061273		Reading	PA		06/01/2021	3.750	45,057		14				58,978	10/24/2017
100061274		Farmington Hills	MI		06/01/2021	4.125	114,208		29				131,985	11/08/2017
100061275		Metairie	LA		06/01/2021	4.125	167,221		33				229,378	10/19/2017
100061276		Pittsfield	NH		06/01/2021	4.000	139,836		31				161,981	10/30/2017
100061280		Hughesville	MD		06/01/2021	4.375	330,877		74				444,948	10/27/2017
100061283		Ellenwood	GA		06/01/2021	3.750	126,268		40				169,922	11/16/2017
100061286		Council Bluffs	IA		06/01/2021	4.000	57,298		16				99,050	12/22/2017
100061287		Memphis	TN		06/01/2021	4.375	93,509		29				109,987	11/20/2017
100061288		Manassas	VA		06/01/2021	3.750	310,792		79				366,957	12/22/2017
100061289		Maple Heights	OH		06/01/2021	4.250	56,952		14				76,991	11/08/2017
100061295		Pflugerville	TX		06/01/2021	3.875	265,116		76				325,162	12/07/2017
100061301		Marrero	LA		06/01/2021	4.500	126,824		30				139,957	12/05/2017
100061304		Vineland	NJ		06/01/2021	4.125	138,526		35				164,916	12/15/2017
100061306		Orange Cove	CA		06/01/2021	3.875	145,352		37				167,981	01/12/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061308		Covington	LA		06/01/2021	4.250	239,305		45				295,965	01/17/2018
100061310		Hopkins	MN		06/01/2021	3.750	301,097		77				361,140	01/29/2018
100061326		Calhoun	GA		06/01/2021	4.750	155,661		36				160,000	03/16/2018
100061327		Stone Mountain	GA		06/01/2021	4.000	90,735		25				103,988	03/26/2018
100061328		Hastings	MN		06/01/2021	4.750	148,204		36				169,899	03/23/2018
100061329		Kingsland	GA		06/01/2021	4.000	226,873		59				262,969	04/02/2018
100061331		Lewisburg	OH		06/01/2021	3.750	103,325		25				142,584	03/26/2018
100061332		Dover	OH		06/01/2021	4.500	62,104		17				80,990	03/30/2018
100061336		New Franklin	OH		06/01/2021	4.250	97,751		29				162,446	04/09/2018
100061340		Baton Rouge	LA		06/01/2021	3.750	105,419		25				129,985	05/03/2018
100061348		North Las Vegas	NV		06/01/2021	5.250	228,273		51				249,878	05/24/2018
100061351		Sidney	MT		06/01/2021	4.250	92,047		20				105,499	08/13/2018
100061357		Louisville	KY		06/01/2021	4.375	98,635		22				131,054	06/28/2018
100061358		Hubert	NC		06/01/2021	4.875	184,653		40				189,900	07/02/2018
100061365		Panguitch	UT		06/01/2021	4.625	175,524		47				198,500	07/19/2018
100061377		Knoxville	TN		06/01/2021	4.750	154,675		35				165,000	08/17/2018
100061379		Amarillo	TX		06/01/2021	5.250	153,671		35				159,000	08/28/2018
100061382		Clinton	MA		06/01/2021	4.375	211,127		50				239,921	08/29/2018
100061385		Hendersonville	NC		06/01/2021	4.500	246,316		64				352,654	09/04/2018
100061386		Humble	TX		06/01/2021	3.750	181,534		35				242,961	09/14/2018
100061388		Ottumwa	IA		06/01/2021	4.875	139,995		31				140,000	09/25/2018
100061395		Cincinnati	OH		06/01/2021	4.990	124,826		28				136,900	10/11/2018
100061404		Homestead	PA		06/01/2021	5.375	91,668		20				99,048	12/07/2018
100061405		Dallas	GA		06/01/2021	4.750	250,403		60				279,136	12/21/2018
100061410		Bettendorf	IA		06/01/2021	3.750	122,861		21				148,983	01/18/2019
100061415		Foley	AL		06/01/2021	4.000	144,785		24				161,881	02/28/2019
100061427		Manchester	TN		06/01/2021	4.500	159,313		37				175,000	04/25/2019
100061428		Ansonville	NC		06/01/2021	4.375	47,981		14				54,993	05/01/2019
100061434		Chicago	IL		06/01/2021	4.875	111,367		27				130,000	05/24/2019
100061443		Bakersfield	CA		06/01/2021	4.250	197,576		37				264,963	07/10/2019
100061444		Highland	CA		06/01/2021	3.625	271,839		67				344,949	07/25/2019
100061445		Forest Lake	MN		06/01/2021	3.625	189,903		45				244,200	09/13/2019
100061446		Galena	MO		06/01/2021	4.000	116,504		28				129,985	07/26/2019
100061450		Glendale	AZ		06/01/2021	3.375	195,699		50				256,395	08/20/2019
100061452		Saint Clair Shores	MI		06/01/2021	4.000	148,700		34				190,272	09/03/2019
100061455		Eagle Mountain	UT		06/01/2021	3.625	240,737		59				279,813	09/10/2019
100061458		Arlington	TX		06/01/2021	4.125	123,411		33				160,765	09/27/2019
100061460		Cottage Grove	MN		06/01/2021	3.500	198,101		48				274,720	11/07/2019
100061463		Des Moines	IA		06/01/2021	3.500	143,974		35				174,908	10/11/2019
100061464		Florence	AL		06/01/2021	3.875	108,408		23				138,380	10/11/2019
100061469		Red Wing	MN		06/01/2021	3.250	117,499		102				146,418	11/12/2019
100061470		Jonesboro	GA		06/01/2021	3.500	216,657		46				314,000	11/25/2019
100061475		Houston	TX		06/01/2021	3.750	111,043		31				183,142	12/30/2019
100061477		Columbia	TN		06/01/2021	3.625	224,818		53				252,706	01/21/2020
100061478		Crofton	MD		06/01/2021	3.250	483,075		120				584,932	01/17/2020
100061480		Corpus Christi	TX		06/01/2021	3.375	118,134		29				175,018	01/24/2020
100061481		Jasper	GA		06/01/2021	3.500	217,311		44				244,200	02/14/2020
100061483		Bayfield	CO		06/01/2021	3.375	224,834		55				305,250	02/10/2020
100061485		Bakersfield	CA		06/01/2021	3.750	113,343		31				186,192	03/09/2020
100061564		Murdock	KS		07/01/2021	3.500	63,527		(1)				100,233	07/01/2010
100061568		Lawton	OK		07/01/2021	4.500	63,198		(109)				94,950	08/01/2009
100061575		San Antonio	TX		07/01/2021	3.875	81,458		(57)				171,930	08/01/2008

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061578		Sparta	WI		07/01/2021	4.125	63,317		(85)				145,828	04/01/2007
100061587		Pine Bluff	AR		07/01/2021	5.000	66,519		(127)				80,000	12/01/2002
100061588		Joliet	IL		07/01/2021	4.500	53,451		(157)				284,529	06/01/1999
100061592		Hobbs	NM		07/01/2021	3.750	105,191		(73)				191,328	02/01/2013
100061598		Memphis	TN		07/01/2021	4.000	87,966		(88)				176,636	04/01/2013
100061599		Holbrook	NY		07/01/2021	4.000	214,855		(217)				448,868	06/01/2013
100061600		Willsboro	NY		07/01/2021	4.000	97,104		(141)				120,894	06/01/2013
100061621		North Augusta	SC		07/01/2021	3.750	113,083		(144)				230,984	02/01/2012
100061642		Port Neches	TX		07/01/2021	4.125	121,317		(166)				194,728	01/01/2014
100061647		Whitman	MA		07/01/2021	3.875	273,457		(169)				471,674	08/01/2013
100061649		Newburgh	NY		07/01/2021	3.750	261,715		(32)				388,727	02/01/2014
100061653		Eveleth	MN		07/01/2021	3.750	135,067		(167)				242,428	07/01/2012
100061665		Glenville	NY		07/01/2021	3.250	188,251		(85)				301,744	02/01/2013
100061668		West Haven	CT		07/01/2021	4.000	156,422		(133)				313,761	03/01/2013
100061695		Cuddy	PA		07/01/2021	4.000	51,235		(21)				129,793	09/01/2013
100061699		Belton	TX		07/01/2021	4.250	93,033		(188)				155,404	02/01/2014
100061702		Matteson	IL		07/01/2021	4.000	66,938		(46)				149,776	03/01/2014
100061708		Louisville	KY		07/01/2021	4.500	175,602		(165)				319,969	10/01/2013
100061721		Central City	KY		07/01/2021	4.000	105,676		(2)				130,000	01/01/2008
100061725		Bremen	KY		07/01/2021	4.125	29,076		(13)				38,500	10/01/2008
100061742		Sandston	VA		07/01/2021	3.750	137,312		(76)				161,148	08/01/2013
100061745		Chicago	IL		07/01/2021	3.750	230,339		(74)				335,001	07/01/2013
100061768		Bella Vista	AR		07/01/2021	3.875	100,918		(69)				227,647	06/01/2015
100061774		Abingdon	VA		07/01/2021	4.000	104,646		(92)				130,692	03/01/2008
100061775		Fort Worth	TX		07/01/2021	4.000	113,959		(123)				234,548	06/01/2008
100061781		Louisville	KY		07/01/2021	4.625	117,071		(61)				187,862	04/01/2009
100061783		New Castle	DE		07/01/2021	4.125	118,110		(21)				208,793	12/01/2009
100061805		Saint Petersburg	FL		07/01/2021	3.750	78,836		(27)				182,658	10/01/2016
100061807		Palm Bay	FL		07/01/2021	4.000	127,397		(49)				232,546	10/01/2016
100061812		Miramar	FL		07/01/2021	3.500	167,176		(71)				337,036	08/01/2016
100061815		Hilton	NY		07/01/2021	5.000	117,052		(166)				187,030	07/01/2016
100061819		Citrus Heights	CA		07/01/2021	3.750	203,557		(82)				437,948	04/01/2016
100061820		Cape Coral	FL		07/01/2021	3.875	377,152		(322)				541,556	05/01/2016
100061823		Galveston	IN		07/01/2021	3.750	97,848		(65)				175,257	05/01/2016
100061827		Camden	NY		07/01/2021	4.500	45,889		(69)				92,350	04/01/2016
100061829		Bridgeport	NJ		07/01/2021	4.000	97,814		34				265,909	03/01/2016
100061830		Wheaton	IL		07/01/2021	3.750	311,142		(194)				383,600	03/01/2016
100061831		Vestal	NY		07/01/2021	4.125	81,440		(72)				146,585	03/01/2016
100061833		Cheektowaga	NY		07/01/2021	3.875	71,008		(78)				158,716	02/01/2016
100061837		Rochester	NY		07/01/2021	3.875	157,503		(162)				255,301	01/01/2016
100061839		Cheektowaga	NY		07/01/2021	3.875	104,697		(88)				215,354	12/01/2015
100061842		South Park	PA		07/01/2021	4.000	86,652		(21)				167,834	11/01/2015
100061844		Paso Robles	CA		07/01/2021	3.750	277,215		(149)				464,101	10/01/2015
100061849		Kennesaw	GA		07/01/2021	3.750	161,755		(30)				317,136	10/01/2015
100061864		Clover	SC		07/01/2021	3.875	105,589		(129)				289,383	11/01/2014
100061865		Gregory	MI		07/01/2021	4.250	136,807		(113)				284,599	12/01/2014
100061868		Wilmington	NC		07/01/2021	3.750	237,904		(211)				398,554	03/01/2015
100061872		Indianapolis	IN		07/01/2021	4.125	114,120		(143)				213,168	06/01/2015
100061873		Dover	DE		07/01/2021	3.750	118,724		(56)				211,997	06/01/2015
100061881		Grovetown	GA		07/01/2021	3.875	128,048		(111)				224,837	09/01/2015
100061884		Port Saint Lucie	FL		07/01/2021	4.250	150,252		(140)				262,428	11/01/2015
100061886		Weirton	WV		07/01/2021	4.125	112,325		(91)				153,020	12/01/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061888		Willingboro	NJ		07/01/2021	4.375	179,953		(253)				275,000	01/01/2016
100061890		Portsmouth	VA		07/01/2021	3.875	154,734		(173)				209,945	01/01/2016
100061898		Greenville	SC		07/01/2021	3.750	118,959		(94)				234,626	03/01/2016
100061899		Easley	SC		07/01/2021	3.750	138,345		(107)				231,617	03/01/2016
100061903		East Brunswick	NJ		07/01/2021	4.375	251,622		(307)				366,129	04/01/2016
100061904		Katy	TX		07/01/2021	3.875	262,912		(247)				327,302	04/01/2016
100061907		Rosenberg	TX		07/01/2021	3.875	167,547		(90)				219,744	04/01/2016
100061912		Crete	IL		07/01/2021	3.750	123,853		(99)				222,907	05/01/2016
100061914		White Plains	NY		07/01/2021	3.500	298,862		204				679,772	01/01/2016
100061915		Rochester	NY		07/01/2021	3.875	118,783		22				175,281	04/01/2016
100061916		North East	PA		07/01/2021	3.500	107,261		(41)				144,527	04/01/2016
100061917		Maplewood	MN		07/01/2021	3.375	209,469		(67)				367,607	04/01/2016
100061918		Meadville	PA		07/01/2021	3.625	119,376		(68)				149,302	06/01/2016
100061921		Holbrook	NY		07/01/2021	3.500	221,772		(31)				399,632	08/01/2016
100061923		Fishers	IN		07/01/2021	3.375	200,924		(24)				323,267	09/01/2016
100061924		Glenville	NY		07/01/2021	3.250	152,892		101				229,068	09/01/2016
100061926		Miramar	FL		07/01/2021	3.500	238,826		10				360,786	10/01/2016
100061931		Pittsburgh	PA		07/01/2021	4.125	101,545		(143)				185,528	12/01/2016
100061933		Franklin Park	NJ		07/01/2021	4.375	491,421		(334)				630,536	12/01/2016
100061934		Bartlesville	OK		07/01/2021	3.750	85,197		24				115,134	11/01/2016
100061937		San Antonio	TX		07/01/2021	3.750	115,081		(68)				220,294	12/01/2016
100061938		Jacksonville	FL		07/01/2021	4.375	93,133		180				145,308	02/01/2017
100061943		Arlington	TX		07/01/2021	4.250	77,347		(76)				110,080	03/01/2017
100061954		Hot Springs	SD		07/01/2021	3.500	92,235		(14)				171,332	09/01/2015
100061956		Slidell	LA		07/01/2021	4.250	120,964		(156)				177,590	11/01/2014
100061961		Altoona	PA		07/01/2021	4.125	98,781		(156)				187,136	09/01/2013
100061962		Butler	PA		07/01/2021	3.750	91,465		(86)				123,434	04/01/2016
100061963		Elkview	WV		07/01/2021	3.750	129,222		(25)				252,475	04/01/2015
100061968		Indian Land	SC		07/01/2021	3.375	142,318		(55)				284,206	05/01/2013
100061970		Huber Heights	OH		07/01/2021	3.875	90,596		(90)				170,219	09/01/2014
100061972		Chicago	IL		07/01/2021	4.500	92,684		(44)				330,712	02/01/2015
100061976		Coxs Creek	KY		07/01/2021	3.750	137,816		(108)				229,900	05/01/2016
100061977		Houston	TX		07/01/2021	4.000	185,260		(231)				282,036	09/01/2015
100061982		San Antonio	TX		07/01/2021	4.125	140,866		(149)				254,797	12/01/2016
100061986		North Lauderdale	FL		07/01/2021	4.500	163,916		(134)				316,573	05/01/2016
100061987		Elko New Market	MN		07/01/2021	4.375	264,262		(208)				412,573	04/01/2015
100061988		Washington	DC		07/01/2021	3.875	206,978		98				430,515	11/01/2016
100061989		Valley Stream	NY		07/01/2021	3.750	258,780		20				535,514	09/01/2016
100061995		San Antonio	TX		07/01/2021	3.375	149,038		(96)				265,844	01/01/2017
100061997		Vero Beach	FL		07/01/2021	3.875	146,562		(139)				243,736	12/01/2017
100062002		Old Hickory	TN		07/01/2021	3.625	184,164		(122)				279,900	03/01/2018
100062004		Mobile	AL		07/01/2021	4.000	112,368		(102)				128,065	01/01/2008
100062008		Sunland Park	NM		07/01/2021	3.875	121,376		(254)				177,596	02/01/2015
100062010		Bartlett	TN		07/01/2021	3.875	81,440		(94)				162,395	02/01/2017
100062013		Milwaukee	WI		07/01/2021	3.750	121,831		(103)				137,918	12/01/2017
100062019		Lexington	KY		07/01/2021	4.000	88,346		(73)				157,223	03/01/2017
100062020		Dallas	GA		07/01/2021	3.625	329,395		(16)				366,241	06/01/2017
100062024		Mobile	AL		07/01/2021	3.500	87,067		(46)				169,101	04/01/2013
100062025		Port Wentworth	GA		07/01/2021	3.250	129,143		(15)				241,748	05/01/2013
100062026		Mount Ida	AR		07/01/2021	4.125	97,112		(106)				181,842	09/01/2014
100062028		Lucedale	MS		07/01/2021	4.000	89,130		(85)				135,020	02/01/2015
100062038		Lexington	KY		07/01/2021	4.125	106,164		(64)				191,146	03/01/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062039		Marietta	GA		07/01/2021	3.750	315,043		(74)				486,978	06/01/2017
100062041		Hinesville	GA		07/01/2021	4.125	133,075		(147)				173,962	02/01/2016
100062042		Hinesville	GA		07/01/2021	3.750	250,714		(207)				236,451	05/01/2016
100062044		Canton	GA		07/01/2021	3.875	111,040		(105)				220,481	07/01/2017
100062049		Richland	MO		07/01/2021	4.125	62,831		(81)				76,043	01/01/2017
100062051		Waterford	MI		07/01/2021	3.750	128,330		(125)				261,625	10/01/2015
100062054		Hamden	CT		07/01/2021	4.250	172,698		(247)				252,001	07/01/2016
100062055		Clatskanie	OR		07/01/2021	3.750	151,149		(97)				361,252	06/01/2016
100062056		Fort Worth	TX		07/01/2021	4.125	120,102		(190)				226,941	06/01/2016
100062057		Dayton	OH		07/01/2021	4.125	127,845		(154)				212,511	06/01/2016
100062060		Carencro	LA		07/01/2021	3.750	165,190		(76)				178,820	06/01/2016
100062065		Kenner	LA		07/01/2021	4.000	132,820		(98)				210,716	04/01/2017
100062066		Canton	MS		07/01/2021	3.875	179,859		(105)				211,375	12/01/2016
100062070		East Hampton	CT		07/01/2021	4.250	218,902		(232)				263,014	01/01/2017
100062071		Loveland	CO		07/01/2021	3.750	186,488		(100)				370,845	03/01/2017
100062074		Dade City	FL		07/01/2021	3.875	146,982		(143)				279,105	04/01/2017
100062075		Middletown	DE		07/01/2021	4.000	377,877		(365)				513,608	08/01/2017
100062082		Valdosta	GA		07/01/2021	4.000	96,396		(32)				165,028	05/01/2018
100062089		Azle	TX		07/01/2021	4.000	124,921		(152)				280,453	09/01/2014
100062090		Tuscaloosa	AL		07/01/2021	4.000	103,040		21				184,395	03/01/2017
100062095		Altamont	NY		07/01/2021	4.125	182,555		(245)				323,273	06/01/2014
100062097		White Oak	PA		07/01/2021	3.500	65,852		(35)				152,216	12/01/2014
100062098		Newnan	GA		07/01/2021	4.125	96,841		(155)				218,843	05/01/2015
100062099		Roanoke	VA		07/01/2021	3.875	95,844		(82)				232,000	05/01/2015
100062100		Harvard	IL		07/01/2021	3.750	99,791		(45)				210,513	06/01/2015
100062103		Elizabethtown	KY		07/01/2021	3.750	74,026		(38)				166,980	07/01/2015
100062105		Conway	SC		07/01/2021	4.250	85,027		(65)				140,788	01/01/2014
100062108		Griffith	IN		07/01/2021	3.875	111,235		4				193,315	10/01/2017
100062109		Katy	TX		07/01/2021	4.000	157,906		(183)				245,138	07/01/2017
100062110		Thomasville	NC		07/01/2021	3.450	66,123		(40)				129,843	04/01/2016
100062113		Lexington	SC		07/01/2021	3.990	100,601		(117)				166,283	04/01/2016
100062115		Du Bois	PA		07/01/2021	3.375	107,560		37				129,663	05/01/2016
100062119		Savanna	IL		07/01/2021	3.500	61,208		(13)				58,540	11/01/2016
100062121		Baton Rouge	LA		07/01/2021	3.625	62,117		(45)				119,348	06/01/2013
100062124		Schenectady	NY		07/01/2021	3.500	96,379		(28)				151,268	11/01/2016
100062131		Elmont	NY		07/01/2021	4.247	304,656		(332)				580,539	08/01/2013
100062136		Milwaukee	WI		07/01/2021	4.125	164,918		(130)				232,383	06/01/2016
100062138		Keyport	NJ		07/01/2021	4.125	189,789		(21)				361,336	06/01/2016
100062139		West Babylon	NY		07/01/2021	4.125	340,660		(283)				485,020	11/01/2016
100062142		Chula Vista	CA		07/01/2021	3.250	452,332		145				802,516	12/01/2016
100062143		North Versailles	PA		07/01/2021	4.000	65,465		1				100,849	06/01/2016
100062144		East Syracuse	NY		07/01/2021	3.250	66,302		36				141,861	04/01/2015
100062145		Woodbridge	VA		07/01/2021	4.125	377,882		(314)				574,411	04/01/2015
100062147		Amston	CT		07/01/2021	3.250	125,581		10				238,786	07/01/2016
100062152		Islip Terrace	NY		07/01/2021	3.875	144,542		44				464,477	05/01/2015
100062158		Guston	KY		07/01/2021	4.500	123,115		48				193,675	06/01/2018
100062160		Marlton	NJ		07/01/2021	3.500	258,230		(49)				397,071	07/01/2016
100062162		San Antonio	TX		07/01/2021	3.875	125,934		(132)				241,144	08/01/2015
100062165		Huntsville	AR		07/01/2021	3.750	94,534		(107)				180,500	08/01/2015
100062167		Damascus	MD		07/01/2021	4.250	248,173		(48)				300,001	09/01/2015
100062169		Dundalk	MD		07/01/2021	4.625	185,341		(157)				241,893	04/01/2018
100062170		Bristol	PA		07/01/2021	4.125	201,644		(179)				273,371	08/01/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062171		Tulsa	OK		07/01/2021	3.875	171,727		(188)				261,989	09/01/2015
100062176		Duluth	MN		07/01/2021	3.875	101,832		11				212,177	10/01/2015
100062177		Delmar	DE		07/01/2021	4.375	288,880		(86)				410,366	08/01/2017
100062178		Duluth	MN		07/01/2021	3.750	97,193		8				193,565	12/01/2015
100062179		Savannah	GA		07/01/2021	3.500	105,808		(14)				214,514	09/01/2016
100062180		Anniston	AL		07/01/2021	4.000	117,760		(110)				174,770	01/01/2016
100062185		Schenectady	NY		07/01/2021	3.875	143,770		(47)				195,671	06/01/2018
100062188		Matteson	IL		07/01/2021	4.000	120,882		(40)				248,671	02/01/2016
100062191		Pennsauken	NJ		07/01/2021	3.375	184,448		(6)				268,851	10/01/2016
100062193		San Antonio	TX		07/01/2021	3.875	120,236		(117)				210,709	04/01/2016
100062203		Lewiston	ID		07/01/2021	4.000	128,731		(92)				196,688	05/01/2016
100062206		Kula	HI		07/01/2021	3.250	327,778		281				846,429	12/01/2016
100062207		Happy Valley	OR		07/01/2021	3.875	359,780		(194)				651,335	02/01/2016
100062214		Maitland	FL		07/01/2021	3.875	208,288		(101)				260,000	05/01/2015
100062217		El Paso	TX		07/01/2021	4.000	105,626		(137)				150,000	08/01/2015
100062218		Saint Cloud	FL		07/01/2021	4.125	193,087		(160)				240,000	10/01/2015
100062222		Deltona	FL		07/01/2021	3.500	133,097		(30)				160,000	08/01/2016
100062223		Addison	IL		07/01/2021	3.250	189,601		(22)				229,000	08/01/2016
100062224		Apopka	FL		07/01/2021	3.250	98,217		(1)				135,000	09/01/2016
100062226		Palm Bay	FL		07/01/2021	3.250	112,991		13				140,000	10/01/2016
100062228		Fayetteville	GA		07/01/2021	3.250	113,016		(60)				135,000	12/01/2016
100062229		Atlanta	GA		07/01/2021	3.500	142,725		72				170,975	12/01/2016
100062238		Dahlonega	GA		07/01/2021	3.750	173,750		37				200,000	03/01/2018
100062242		Haines City	FL		07/01/2021	4.125	197,280		(66)				215,990	09/01/2019
100062243		Groveport	OH		07/01/2021	3.625	208,141		103				240,000	11/01/2019
100062245		Lehigh Acres	FL		07/01/2021	3.625	139,746		73				184,999	11/01/2019
100062249		Warren	MI		07/01/2021	3.560	145,764		(26)				160,000	12/01/2019
100062250		Finleyville	PA		07/01/2021	3.500	113,738		73				130,000	03/01/2020
100062251		Port Monmouth	NJ		07/01/2021	3.125	278,453		484				360,000	05/01/2020
100062261		New Orleans	LA		07/01/2021	3.875	87,085		(227)				144,784	10/01/2014
100062268		Watford City	ND		07/01/2021	3.750	223,344		(192)				255,625	08/01/2015
100062273		Milwaukee	WI		07/01/2021	3.500	147,912		(92)				168,458	10/01/2015
100062274		Paris	KY		07/01/2021	3.750	165,070		(158)				276,000	10/01/2015
100062275		Beulah	MI		07/01/2021	3.750	161,706		(83)				237,720	01/01/2016
100062276		Lansing	IL		07/01/2021	3.250	103,091		18				163,887	01/01/2016
100062278		Dublin	VA		07/01/2021	3.500	149,755		(249)				240,009	02/01/2016
100062279		Warren	PA		07/01/2021	3.375	113,783		(6)				129,962	05/01/2016
100062282		Denham Springs	LA		07/01/2021	3.875	154,183		(392)				179,404	03/01/2016
100062284		Pickerington	OH		07/01/2021	3.750	190,054		(156)				323,308	06/01/2016
100062288		Baltimore	MD		07/01/2021	3.750	123,484		(195)				199,884	05/01/2016
100062289		Fayetteville	NC		07/01/2021	3.750	136,537		(64)				163,025	07/01/2016
100062290		Newport	NC		07/01/2021	3.375	148,382		(76)				239,193	06/01/2016
100062294		Lake Elsinore	CA		07/01/2021	3.750	290,373		(285)				561,580	07/01/2016
100062296		Montgomery	AL		07/01/2021	3.875	99,759		(93)				105,047	08/01/2016
100062297		Huntsville	AL		07/01/2021	3.250	199,906		(86)				315,532	08/01/2016
100062299		Lawrenceville	GA		07/01/2021	3.875	196,984		(172)				353,504	09/01/2016
100062301		Columbus	GA		07/01/2021	3.500	120,811		(234)				209,358	11/01/2016
100062303		Palm Coast	FL		07/01/2021	4.000	151,574		(182)				293,160	12/01/2016
100062305		Washington	DC		07/01/2021	3.500	258,049		76				444,537	01/01/2017
100062313		West Palm Beach	FL		07/01/2021	3.750	186,345		(154)				296,952	05/01/2017
100062317		Cosby	TN		07/01/2021	3.500	151,733		(70)				172,801	08/01/2017
100062319		Moosup	CT		07/01/2021	4.500	200,625		(194)				284,371	08/01/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062320		Billings	MT		07/01/2021	3.750	203,823		(177)				278,756	08/01/2017
100062322		Saginaw	TX		07/01/2021	3.500	170,816		(82)				268,392	09/01/2017
100062325		Millbrook	AL		07/01/2021	3.375	86,952		(88)				168,057	09/01/2017
100062326		North Las Vegas	NV		07/01/2021	3.875	232,240		(118)				386,469	10/01/2017
100062328		Murfreesboro	TN		07/01/2021	3.750	256,857		(95)				392,488	11/01/2017
100062330		Trenton	NJ		07/01/2021	3.990	188,836		19				267,938	01/01/2018
100062336		Calvert City	KY		07/01/2021	4.250	278,558		(233)				322,500	05/01/2018
100062338		Erda	UT		07/01/2021	3.875	448,593		127				562,852	03/01/2019
100062339		Hampton	VA		07/01/2021	3.990	172,540		(177)				260,094	08/01/2019
100062343		Stockbridge	GA		07/01/2021	3.490	269,951		(30)				304,000	11/01/2019
100062350		Apache Junction	AZ		07/01/2021	4.125	214,859		(202)				240,000	01/01/2020
100062353		Roselle	NJ		07/01/2021	3.490	205,466		182				233,000	04/01/2020
100062368		Parma	OH		07/01/2021	3.625	187,019		(67)				220,000	10/01/2020
100062383		Seguin	TX		07/01/2021	3.500	95,675		(91)				234,502	09/01/2012
100062385		Arlington	VA		07/01/2021	3.750	69,006		(389)				208,135	10/01/2012
100062392		Tuscaloosa	AL		07/01/2021	3.375	113,311		(78)				198,873	11/01/2012
100062397		El Paso	TX		07/01/2021	3.500	77,835		(64)				144,931	01/01/2013
100062398		Williamstown	NJ		07/01/2021	3.500	101,711		23				182,290	01/01/2013
100062404		Lansdowne	PA		07/01/2021	3.375	126,289		(68)				298,426	02/01/2013
100062411		Jackson	TN		07/01/2021	4.125	70,746		(58)				147,381	03/01/2013
100062419		El Paso	TX		07/01/2021	3.750	123,569		(152)				193,675	05/01/2013
100062424		Pleasureville	KY		07/01/2021	3.500	72,305		(56)				194,233	07/01/2013
100062426		Piedmont	OK		07/01/2021	3.500	121,163		(99)				295,452	07/01/2013
100062443		Killen	AL		07/01/2021	4.625	91,816		(6)				140,300	12/01/2013
100062445		Akron	OH		07/01/2021	4.250	43,050		(70)				122,420	12/01/2013
100062446		Alpharetta	GA		07/01/2021	3.750	119,280		(15)				290,808	01/01/2014
100062450		San Antonio	TX		07/01/2021	3.750	234,438		(163)				363,842	03/01/2014
100062452		Moorhead	MN		07/01/2021	4.250	69,862		(6)				180,430	04/01/2014
100062456		Midwest City	OK		07/01/2021	5.375	104,099		378				129,709	03/01/2014
100062464		San Antonio	TX		07/01/2021	4.000	110,151		(92)				217,118	06/01/2014
100062468		Finchville	KY		07/01/2021	3.750	213,011		(205)				364,974	06/01/2014
100062469		Platte City	MO		07/01/2021	4.250	83,124		(44)				182,704	07/01/2014
100062470		Des Plaines	IL		07/01/2021	3.875	220,577		(169)				414,909	07/01/2014
100062480		Appleton	WI		07/01/2021	4.125	93,050		(105)				176,686	08/01/2014
100062482		Monroe	LA		07/01/2021	4.000	127,283		(107)				186,984	08/01/2014
100062484		Portsmouth	VA		07/01/2021	4.125	174,098		(194)				234,104	08/01/2014
100062492		Mount Juliet	TN		07/01/2021	3.875	114,706		(64)				282,481	10/01/2014
100062494		Morrow	GA		07/01/2021	4.125	81,237		(33)				206,088	10/01/2014
100062502		Virginia Beach	VA		07/01/2021	3.750	153,042		(126)				245,206	10/01/2014
100062504		Mesquite	TX		07/01/2021	4.000	137,798		(119)				265,743	10/01/2014
100062508		Montgomery	AL		07/01/2021	4.250	84,277		(91)				124,247	11/01/2014
100062511		Russell Springs	KY		07/01/2021	3.750	114,628		7				193,333	11/01/2014
100062512		Tupelo	MS		07/01/2021	4.375	77,366		(40)				111,500	11/01/2014
100062514		Dover	DE		07/01/2021	3.750	76,498		(43)				120,945	12/01/2014
100062515		Victoria	TX		07/01/2021	4.250	96,103		(143)				163,405	12/01/2014
100062517		North Beach	MD		07/01/2021	3.750	312,190		(124)				506,921	01/01/2015
100062523		Starke	FL		07/01/2021	4.250	89,383		(52)				173,790	01/01/2015
100062525		Sparta	NY		07/01/2021	3.750	153,264		(122)				262,104	01/01/2015
100062528		Millstadt	IL		07/01/2021	4.000	125,889		(94)				164,742	01/01/2015
100062536		Accokeek	MD		07/01/2021	4.250	456,078		(321)				499,931	02/01/2015
100062545		Mt Vernon	NY		07/01/2021	3.500	410,017		(246)				689,814	02/01/2015
100062547		Niles	IL		07/01/2021	3.875	192,007		(21)				330,468	03/01/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062562		Kingwood	TX		07/01/2021	3.875	250,163		(224)				273,676	04/01/2015
100062570		Bridgeport	CT		07/01/2021	4.000	148,152		(158)				301,594	04/01/2015
100062574		Woodbridge	NJ		07/01/2021	4.375	188,700		(194)				330,655	04/01/2015
100062575		Amherst	OH		07/01/2021	4.000	163,514		(168)				274,087	04/01/2015
100062578		Hialeah	FL		07/01/2021	4.500	175,709		(222)				382,457	05/01/2015
100062583		Albuquerque	NM		07/01/2021	3.750	58,452		(42)				195,161	05/01/2015
100062590		League City	TX		07/01/2021	3.750	166,760		(148)				296,762	05/01/2015
100062595		Upper Marlboro	MD		07/01/2021	4.375	121,327		(174)				287,427	05/01/2015
100062600		Rochester	NY		07/01/2021	4.000	48,171		6				111,257	08/01/2015
100062605		Philadelphia	PA		07/01/2021	3.375	133,846		(41)				212,176	05/01/2015
100062607		Macon	GA		07/01/2021	3.875	72,005		(10)				138,462	05/01/2015
100062611		Sierra Vista	AZ		07/01/2021	3.750	72,088		(76)				156,793	06/01/2015
100062612		Killeen	TX		07/01/2021	3.875	92,435		(121)				178,618	06/01/2015
100062618		Bankston	AL		07/01/2021	3.875	41,738		(25)				78,833	07/01/2015
100062620		Cedartown	GA		07/01/2021	3.875	66,273		(18)				124,233	06/01/2015
100062625		Summerfield	FL		07/01/2021	3.250	287,097		(50)				342,424	06/01/2015
100062627		Danville	VA		07/01/2021	4.000	123,155		(144)				168,000	07/01/2015
100062629		Columbia	MO		07/01/2021	3.750	100,258		(98)				147,965	07/01/2015
100062632		Silver Spring	MD		07/01/2021	3.750	260,718		55				438,701	06/01/2015
100062634		Bloomfield	NJ		07/01/2021	3.500	327,334		(193)				582,607	07/01/2015
100062639		Inwood	WV		07/01/2021	4.125	106,368		(104)				214,984	07/01/2015
100062644		Lincoln	CA		07/01/2021	3.875	301,211		(274)				553,317	07/01/2015
100062645		Tehachapi	CA		07/01/2021	3.750	247,731		(150)				373,915	07/01/2015
100062652		Prospect Park	PA		07/01/2021	4.125	160,796		(163)				199,294	07/01/2015
100062658		Vacherie	LA		07/01/2021	4.125	264,205		(291)				292,250	07/01/2015
100062659		Lawrenceburg	TN		07/01/2021	3.875	133,036		(51)				216,595	07/01/2015
100062661		Butler	PA		07/01/2021	3.875	76,828		(22)				115,003	09/01/2015
100062662		Templeton	MA		07/01/2021	3.875	186,969		(172)				366,652	07/01/2015
100062666		Osakis	MN		07/01/2021	4.000	92,221		(87)				165,804	08/01/2015
100062669		Las Vegas	NV		07/01/2021	3.875	141,352		(533)				322,095	08/01/2015
100062671		Nashville	IN		07/01/2021	3.625	181,318		(1)				340,000	08/01/2015
100062672		Laredo	TX		07/01/2021	3.875	120,382		(81)				148,699	08/01/2015
100062677		Chesapeake	VA		07/01/2021	4.000	305,513		(335)				486,200	08/01/2015
100062683		Roanoke	VA		07/01/2021	3.750	111,779		(100)				206,748	09/01/2015
100062691		Emporia	KS		07/01/2021	4.375	79,852		(61)				95,510	09/01/2015
100062697		Lincoln	ND		07/01/2021	3.875	156,182		(122)				250,806	09/01/2015
100062699		Columbus	GA		07/01/2021	3.750	147,608		(138)				250,602	09/01/2015
100062702		Houston	TX		07/01/2021	3.750	138,613		(120)				191,628	09/01/2015
100062704		Covington	TN		07/01/2021	3.625	41,018		(30)				122,655	09/01/2015
100062705		Kissimmee	FL		07/01/2021	4.500	174,987		(286)				283,048	10/01/2015
100062706		Colorado Springs	CO		07/01/2021	3.750	170,431		(144)				327,702	10/01/2015
100062712		Katy	TX		07/01/2021	3.875	210,106		(193)				327,394	10/01/2015
100062713		Blythe	CA		07/01/2021	4.000	65,482		(55)				118,234	10/01/2015
100062716		Glenrock	WY		07/01/2021	3.500	126,818		(8)				162,137	10/01/2015
100062721		Corpus Christi	TX		07/01/2021	3.750	189,310		(214)				244,362	11/01/2015
100062722		Manassas	VA		07/01/2021	4.125	216,492		(273)				367,244	10/01/2015
100062724		Lutherville Timonium	MD		07/01/2021	3.750	214,348		(141)				374,573	11/01/2015
100062728		Ashland	NE		07/01/2021	3.625	102,295		(29)				173,240	12/01/2015
100062729		Hanford	CA		07/01/2021	3.875	210,413		(147)				288,042	11/01/2015
100062732		Bridgeport	CT		07/01/2021	4.000	171,339		(191)				367,018	11/01/2015
100062736		Packwood	IA		07/01/2021	3.875	82,030		(69)				105,040	11/01/2015
100062737		Sunbury	PA		07/01/2021	3.750	88,459		45				152,436	11/01/2015

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100062738		Midland	TX		07/01/2021	4.000	166,582		(129)				263,762	11/01/2015
100062741		San Antonio	TX		07/01/2021	4.125	116,057		(132)				174,521	11/01/2015
100062745		Coraopolis	PA		07/01/2021	3.625	127,513		(31)				225,288	01/01/2016
100062755		Roanoke	VA		07/01/2021	3.875	87,361		(79)				148,009	12/01/2015
100062756		Lemoore	CA		07/01/2021	3.625	190,136		(143)				275,903	12/01/2015
100062757		Barnwell	SC		07/01/2021	4.000	111,903		(75)				146,908	12/01/2015
100062763		Louisville	KY		07/01/2021	4.375	50,150		(91)				64,250	12/01/2015
100062767		Lancaster	KY		07/01/2021	3.625	73,517		(66)				132,500	12/01/2015
100062771		Ponca City	OK		07/01/2021	3.875	75,439		1				115,438	01/01/2016
100062772		Austell	GA		07/01/2021	4.000	97,143		(17)				205,051	01/01/2016
100062773		Virginia Beach	VA		07/01/2021	3.750	210,769		(168)				304,079	01/01/2016
100062775		Westfield	MA		07/01/2021	4.125	135,091		(146)				280,386	01/01/2016
100062777		York	PA		07/01/2021	4.000	144,773		(117)				203,567	01/01/2016
100062781		Fresno	CA		07/01/2021	4.375	175,035		(198)				311,046	01/01/2016
100062782		North Brookfield	MA		07/01/2021	4.125	137,301		(125)				270,760	01/01/2016
100062785		Pittsview	AL		07/01/2021	4.000	170,607		(178)				137,108	02/01/2016
100062787		Grand Ridge	IL		07/01/2021	4.250	60,718		(75)				61,080	02/01/2016
100062790		Maylene	AL		07/01/2021	4.000	176,001		(160)				303,130	02/01/2016
100062800		Waldorf	MD		07/01/2021	4.000	241,631		(266)				367,425	02/01/2016
100062801		Kernersville	NC		07/01/2021	4.000	148,794		(120)				212,953	04/01/2016
100062802		Concho	AZ		07/01/2021	3.750	77,805		(56)				170,455	03/01/2016
100062805		Anchorage	AK		07/01/2021	3.500	271,100		(163)				315,805	03/01/2016
100062810		Elk Grove	CA		07/01/2021	3.500	298,764		(248)				552,567	03/01/2016
100062815		Janesville	WI		07/01/2021	4.250	98,188		(24)				189,052	03/01/2016
100062816		Knoxville	MD		07/01/2021	4.000	196,251		52				310,050	03/01/2016
100062818		Baltimore	MD		07/01/2021	3.750	145,012		(49)				270,589	03/01/2016
100062824		Eufaula	AL		07/01/2021	4.500	84,611		(119)				107,000	03/01/2016
100062825		Clarksville	TN		07/01/2021	3.750	192,899		(190)				327,919	04/01/2016
100062826		Lagrange	GA		07/01/2021	4.125	89,785		(72)				148,576	04/01/2016
100062828		El Paso	TX		07/01/2021	4.250	79,440		(91)				148,325	04/01/2016
100062829		San Antonio	TX		07/01/2021	3.750	169,435		(93)				272,824	04/01/2016
100062833		Davie	FL		07/01/2021	3.875	185,519		(107)				303,133	04/01/2016
100062836		Loveland	OH		07/01/2021	3.500	169,180		(24)				281,237	04/01/2016
100062837		Portsmouth	VA		07/01/2021	3.875	77,026		(75)				151,996	04/01/2016
100062838		Lenox	GA		07/01/2021	3.375	74,147		(36)				105,000	04/01/2016
100062840		Christiansburg	VA		07/01/2021	3.875	186,961		(153)				266,800	05/01/2016
100062841		San Antonio	TX		07/01/2021	3.875	150,113		(158)				247,755	04/01/2016
100062845		Oak Ridge	TN		07/01/2021	3.750	80,860		(5)				140,560	04/01/2016
100062846		Manley	NE		07/01/2021	3.750	112,080		(103)				193,175	06/01/2016
100062847		Haverhill	MA		07/01/2021	3.375	244,949		(145)				446,090	05/01/2016
100062848		Barberton	OH		07/01/2021	3.250	64,309		3				88,565	06/01/2016
100062849		Marietta	OH		07/01/2021	4.250	109,715		(124)				145,505	05/01/2016
100062854		Wynne	AR		07/01/2021	3.750	74,877		(66)				124,600	05/01/2016
100062856		Pearland	TX		07/01/2021	3.875	198,178		(189)				274,057	05/01/2016
100062860		Antioch	TN		07/01/2021	3.750	137,000		(95)				281,441	05/01/2016
100062863		Greece	NY		07/01/2021	3.875	135,769		(121)				195,590	05/01/2016
100062872		Grand Rapids	MI		07/01/2021	3.375	115,953		(98)				212,441	05/01/2016
100062873		Atlanta	GA		07/01/2021	4.000	122,864		(131)				248,150	05/01/2016
100062879		Ephrata	PA		07/01/2021	3.750	146,152		33				261,288	05/01/2016
100062880		Aberdeen	MD		07/01/2021	4.250	127,417		(130)				226,128	05/01/2016
100062889		Abingdon	MD		07/01/2021	3.625	192,416		(100)				306,246	05/01/2016
100062894		West Seneca	NY		07/01/2021	3.500	103,959		(36)				157,116	06/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062897		Dumfries	VA		07/01/2021	3.750	274,132		(222)				445,535	06/01/2016
100062900		Warner Robins	GA		07/01/2021	3.500	71,813		(56)				143,033	06/01/2016
100062901		Gresham	OR		07/01/2021	3.750	221,996		(172)				399,478	06/01/2016
100062902		Toledo	OH		07/01/2021	4.250	52,756		(52)				95,739	06/01/2016
100062906		Fountain	NC		07/01/2021	3.750	58,248		(26)				148,936	06/01/2016
100062913		Tuscaloosa	AL		07/01/2021	3.750	111,171		(88)				156,195	06/01/2016
100062915		Spring	TX		07/01/2021	3.750	170,239		(140)				244,510	07/01/2016
100062916		Houston	TX		07/01/2021	3.875	129,647		(125)				189,665	05/01/2016
100062917		Hamilton	NJ		07/01/2021	3.375	138,757		(42)				284,364	06/01/2016
100062920		Las Cruces	NM		07/01/2021	3.750	189,098		(90)				238,986	06/01/2016
100062921		Northport	AL		07/01/2021	3.250	162,894		(119)				249,844	06/01/2016
100062923		Hummelstown	PA		07/01/2021	3.875	162,890		(124)				239,084	07/01/2016
100062924		Crestwood	KY		07/01/2021	3.375	79,165		11				158,733	07/01/2016
100062925		Saint Louis	MO		07/01/2021	3.750	90,308		(64)				151,117	08/01/2016
100062926		Belleville	IL		07/01/2021	3.375	73,260		23				129,835	08/01/2016
100062927		Ashville	OH		07/01/2021	3.875	122,619		(120)				228,770	07/01/2016
100062929		Rock Island	IL		07/01/2021	3.500	130,877		(46)				161,617	07/01/2016
100062930		Coatesville	PA		07/01/2021	3.750	175,350		(138)				273,117	07/01/2016
100062931		North Augusta	SC		07/01/2021	3.500	107,362						214,048	08/01/2016
100062933		Hixson	TN		07/01/2021	4.000	98,858		(83)				205,095	05/01/2016
100062935		Pine	CO		07/01/2021	3.750	261,677		(245)				474,215	07/01/2016
100062936		Robesonia	PA		07/01/2021	3.875	131,566		(49)				213,300	07/01/2016
100062940		Toms River	NJ		07/01/2021	3.750	151,191		(101)				255,168	07/01/2016
100062941		Monticello	GA		07/01/2021	3.500	85,306		(10)				171,916	07/01/2016
100062942		Neenah	WI		07/01/2021	3.750	111,063		(104)				205,795	07/01/2016
100062951		Omaha	NE		07/01/2021	3.875	154,622		(118)				250,116	07/01/2016
100062952		Elizabeth	CO		07/01/2021	3.750	342,487		26				521,390	07/01/2016
100062960		Hamilton	NJ		07/01/2021	3.500	125,242		(6)				201,678	09/01/2016
100062965		Laredo	TX		07/01/2021	3.750	136,382		(69)				146,826	08/01/2016
100062966		West Yarmouth	MA		07/01/2021	3.875	201,125		(151)				383,938	08/01/2016
100062967		Corryton	TN		07/01/2021	3.500	126,854		(86)				220,961	08/01/2016
100062968		Philadelphia	PA		07/01/2021	3.750	103,286		(77)				189,775	08/01/2016
100062969		Victorville	CA		07/01/2021	3.500	179,304		(138)				369,485	07/01/2016
100062971		Littlerock	CA		07/01/2021	3.875	171,621		(172)				365,807	08/01/2016
100062973		Vernon	NJ		07/01/2021	3.750	187,660		(45)				317,801	08/01/2016
100062980		Baltimore	MD		07/01/2021	3.500	120,267		(82)				196,630	08/01/2016
100062981		St Cloud	FL		07/01/2021	3.875	206,317		(150)				320,341	08/01/2016
100062982		Clarksville	TN		07/01/2021	3.500	109,528		(45)				173,669	08/01/2016
100062983		Bloomfield	NJ		07/01/2021	3.500	256,949		(100)				451,490	08/01/2016
100062984		Athens	TN		07/01/2021	3.750	50,656		(27)				116,783	08/01/2016
100062989		Hamilton	GA		07/01/2021	4.000	169,885		(134)				282,607	08/01/2016
100062990		Ashford	AL		07/01/2021	3.500	201,062		(112)				259,380	09/01/2016
100062992		Zion	IL		07/01/2021	3.875	139,904		7				256,145	09/01/2016
100062993		Pittsburgh	PA		07/01/2021	3.500	117,319		(52)				199,931	08/01/2016
100062997		Bristol	PA		07/01/2021	3.500	114,229		37				251,762	09/01/2016
100062998		College Park	GA		07/01/2021	3.875	125,449		(92)				243,325	09/01/2016
100063001		Madison	AL		07/01/2021	3.375	146,116		(30)				242,967	09/01/2016
100063006		Orlando	FL		07/01/2021	3.250	184,198		(119)				305,086	09/01/2016
100063007		Medford Lakes	NJ		07/01/2021	3.250	215,408		127				348,288	09/01/2016
100063010		Warwick	RI		07/01/2021	3.750	138,768		(22)				289,124	09/01/2016
100063012		Redding	CA		07/01/2021	3.500	167,057		(78)				262,008	09/01/2016
100063013		New Castle	DE		07/01/2021	4.000	106,114		(66)				149,254	09/01/2016

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063015		Sapulpa	OK		07/01/2021	4.250	176,416		(207)				215,638	09/01/2016
100063022		Abilene	TX		07/01/2021	3.750	160,778		(106)				190,586	09/01/2016
100063025		Yuma	AZ		07/01/2021	3.750	79,002		(78)				127,671	09/01/2016
100063034		Lawrence	MA		07/01/2021	3.375	224,235		35				400,125	10/01/2016
100063037		Syracuse	NY		07/01/2021	3.875	57,133		52				127,585	10/01/2016
100063045		Sussex	NJ		07/01/2021	3.500	133,856		50				241,230	10/01/2016
100063046		Philadelphia	PA		07/01/2021	3.750	114,444		(41)				166,966	10/01/2016
100063047		Baldwin	NY		07/01/2021	3.875	321,596		(112)				608,052	10/01/2016
100063049		Goodrich	TX		07/01/2021	4.000	95,066		(68)				151,499	10/01/2016
100063050		Prospect Heights	IL		07/01/2021	4.375	184,121		(67)				294,727	10/01/2016
100063051		Louisville	KY		07/01/2021	3.875	85,103		5				141,967	10/01/2016
100063052		Coatesville	PA		07/01/2021	3.375	102,077		(65)				198,368	10/01/2016
100063054		Trenton	NJ		07/01/2021	3.250	104,395		(18)				174,224	10/01/2016
100063055		Beeville	TX		07/01/2021	3.875	105,388		(77)				124,000	10/01/2016
100063059		Hazard	KY		07/01/2021	3.500	151,334		(38)				117,641	10/01/2016
100063060		Mandeville	LA		07/01/2021	3.500	149,901		(87)				217,386	10/01/2016
100063062		Owings Mills	MD		07/01/2021	3.500	307,639		(242)				494,771	10/01/2016
100063064		Hamilton	OH		07/01/2021	3.500	84,892		(38)				160,657	09/01/2016
100063066		Waldorf	MD		07/01/2021	3.750	177,492		(147)				309,801	10/01/2016
100063067		San Antonio	TX		07/01/2021	3.875	211,380		(97)				277,937	10/01/2016
100063069		Brown Deer	WI		07/01/2021	3.500	175,328		2				262,676	10/01/2016
100063070		Covington	GA		07/01/2021	3.375	169,616		43				259,878	10/01/2016
100063071		Sumter	SC		07/01/2021	3.875	156,411		(117)				220,650	10/01/2016
100063072		Middletown	DE		07/01/2021	3.375	158,298		106				257,689	10/01/2016
100063074		Pittsburg	PA		07/01/2021	3.750	139,782		(165)				177,488	10/01/2016
100063077		Nunda	NY		07/01/2021	3.500	96,100		(30)				149,940	01/01/2017
100063079		Duncan	SC		07/01/2021	4.625	252,443		(394)				327,000	10/01/2016
100063085		Swainsboro	GA		07/01/2021	3.750	89,473		(69)				149,000	11/01/2016
100063086		Union	KY		07/01/2021	4.125	287,302		(299)				367,299	11/01/2016
100063087		Desoto	TX		07/01/2021	3.875	274,438		(167)				454,810	11/01/2016
100063089		Denham Springs	LA		07/01/2021	3.500	132,106		(36)				173,098	11/01/2016
100063091		Cookeville	TN		07/01/2021	3.375	161,249		(72)				260,386	11/01/2016
100063092		Clay	NY		07/01/2021	3.250	117,796		7				183,329	11/01/2016
100063094		Springfield	MA		07/01/2021	3.375	111,923		(51)				197,874	11/01/2016
100063097		Montgomery	AL		07/01/2021	3.500	79,098		(73)				108,989	11/01/2016
100063098		Seven Valleys	PA		07/01/2021	4.250	239,121		(183)				326,603	11/01/2016
100063099		Bourbonnais	IL		07/01/2021	3.250	122,419		(13)				188,676	11/01/2016
100063101		Fredericksburg	VA		07/01/2021	4.125	269,470		(206)				319,370	11/01/2016
100063103		League City	TX		07/01/2021	3.500	299,082		(214)				398,061	11/01/2016
100063104		Stockbridge	GA		07/01/2021	3.500	145,349		(4)				284,519	11/01/2016
100063105		Fairburn	GA		07/01/2021	4.000	136,317		(130)				224,708	11/01/2016
100063106		Conowingo	MD		07/01/2021	3.250	155,532		88				262,845	11/01/2016
100063107		Pittsburgh	PA		07/01/2021	3.500	140,448		18				229,457	11/01/2016
100063108		Lewiston	NY		07/01/2021	3.250	101,209		53				189,002	11/01/2016
100063109		Montgomery	AL		07/01/2021	4.000	216,816		(211)				266,648	11/01/2016
100063113		Lincoln	NE		07/01/2021	3.375	85,952		17				151,468	11/01/2016
100063114		Jackson	GA		07/01/2021	3.500	142,412		(38)				219,475	10/01/2016
100063115		Plymouth	MN		07/01/2021	3.250	90,364		30				178,869	11/01/2016
100063119		El Dorado	KS		07/01/2021	4.000	60,570		19				89,271	03/01/2017
100063121		Blaine	MN		07/01/2021	3.750	152,199		55				279,303	01/01/2017
100063122		Monroe	GA		07/01/2021	3.500	199,591		(119)				332,207	12/01/2016
100063123		Anderson	SC		07/01/2021	3.875	85,076		(53)				197,408	12/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063125		Winchester	VA		07/01/2021	3.250	144,570		(101)				244,173	12/01/2016
100063128		Baltimore	MD		07/01/2021	4.000	125,389		(110)				184,581	12/01/2016
100063131		Glenn Heights	TX		07/01/2021	3.500	212,976		(176)				332,220	12/01/2016
100063132		Sacramento	CA		07/01/2021	3.500	188,005		20				414,993	12/01/2016
100063133		Andover	NY		07/01/2021	3.375	57,553		52				66,225	12/01/2016
100063143		East Garrison	CA		07/01/2021	3.875	441,333		(7)				745,357	12/01/2016
100063145		Haverhill	MA		07/01/2021	3.250	190,724		(100)				387,267	12/01/2016
100063147		Gardendale	AL		07/01/2021	3.250	112,345		(24)				165,281	11/01/2016
100063150		Cape May Court House	NJ		07/01/2021	4.500	178,850		(196)				270,406	01/01/2017
100063154		Lansing	IL		07/01/2021	3.375	106,773		(2)				172,335	01/01/2017
100063156		Westlake	LA		07/01/2021	4.250	84,371		76				132,895	01/01/2017
100063158		Houston	TX		07/01/2021	4.250	168,911		(158)				236,279	01/01/2017
100063160		Cincinnati	OH		07/01/2021	3.250	108,367		(16)				221,887	01/01/2017
100063163		Carlos	MN		07/01/2021	4.000	118,445		(125)				249,173	01/01/2017
100063172		Rafford	NC		07/01/2021	3.875	142,460		(103)				204,380	02/01/2017
100063177		Phenix City	AL		07/01/2021	3.875	161,538		(132)				240,153	02/01/2017
100063184		Statesboro	GA		07/01/2021	3.875	81,063		(6)				158,335	02/01/2017
100063185		Jefferson City	TN		07/01/2021	3.990	105,518		(113)				177,269	02/01/2017
100063190		Bristol	PA		07/01/2021	4.250	122,764		(56)				269,537	04/01/2017
100063193		Copperas Cove	TX		07/01/2021	4.500	99,235		(120)				204,087	03/01/2017
100063197		Wallingford	PA		07/01/2021	3.500	191,658		(2)				241,316	03/01/2017
100063200		Hutchinson	MN		07/01/2021	4.250	100,856		(6)				211,037	04/01/2017
100063203		Florence	SC		07/01/2021	4.375	153,711		(209)				198,894	04/01/2017
100063205		Montgomery	AL		07/01/2021	3.875	84,580		32				110,510	04/01/2017
100063206		Absecon	NJ		07/01/2021	3.500	128,649		(14)				185,682	04/01/2017
100063210		Decatur	GA		07/01/2021	3.750	148,700		(3)				247,649	04/01/2017
100063212		Watertown	SD		07/01/2021	4.250	88,475		176				126,680	06/01/2017
100063217		North Chesterfield	VA		07/01/2021	4.250	194,145		(192)				271,336	06/01/2017
100063225		Greece	NY		07/01/2021	4.000	71,574		(23)				126,238	07/01/2017
100063232		Lexington	KY		07/01/2021	3.875	174,603		(53)				268,996	05/01/2017
100063236		Ashburn	VA		07/01/2021	3.750	129,024		(11)				670,086	05/01/2017
100063237		Wilmington	NC		07/01/2021	3.875	166,827		(101)				230,356	05/01/2017
100063245		Manor	TX		07/01/2021	4.375	144,044		(153)				278,026	05/01/2017
100063249		Ashland	KY		07/01/2021	4.000	67,444		43				87,000	06/01/2017
100063252		Santa Fe	TX		07/01/2021	4.000	233,507		(193)				114,613	06/01/2017
100063256		Havelock	NC		07/01/2021	3.750	140,847		(16)				205,090	06/01/2017
100063258		Lanham	MD		07/01/2021	4.250	225,818		(19)				392,851	06/01/2017
100063264		Newark	DE		07/01/2021	4.625	152,249		(176)				235,814	06/01/2017
100063267		Carrollton	GA		07/01/2021	4.000	107,191		(99)				186,328	06/01/2017
100063269		San Antonio	TX		07/01/2021	4.375	171,417		(153)				257,110	07/01/2017
100063271		Louisville	KY		07/01/2021	3.875	161,740		(29)				260,073	07/01/2017
100063273		Marthasville	MO		07/01/2021	3.750	155,582		(94)				194,370	06/01/2017
100063274		Ocala	FL		07/01/2021	3.875	101,056		(66)				164,895	07/01/2017
100063278		Salina	KS		07/01/2021	3.875	120,433		(2)				118,500	07/01/2017
100063280		Huffman	TX		07/01/2021	4.000	167,574		(154)				256,286	07/01/2017
100063283		Conyers	GA		07/01/2021	4.250	100,898		(98)				198,295	07/01/2017
100063284		Harmonton	NJ		07/01/2021	4.000	177,956		38				248,597	07/01/2017
100063287		Grand Rapids	MN		07/01/2021	4.250	136,333		(131)				156,155	08/01/2017
100063288		Tucson	AZ		07/01/2021	3.750	157,666		(53)				246,402	07/01/2017
100063290		Spring	TX		07/01/2021	3.750	165,929		(99)				228,058	07/01/2017
100063297		Longwood	FL		07/01/2021	4.375	215,070		(215)				355,083	07/01/2017
100063299		Philadelphia	PA		07/01/2021	4.250	272,150		(219)				394,649	07/01/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063303		Selma	AL		07/01/2021	4.000	152,989		(112)				186,250	08/01/2017
100063305		Bel Alton	MD		07/01/2021	3.875	285,754		(108)				415,134	08/01/2017
100063306		Bowie	MD		07/01/2021	3.875	256,755		8				383,078	08/01/2017
100063308		Enterprise	AL		07/01/2021	3.875	161,193		(37)				203,694	08/01/2017
100063309		Lenexa	KS		07/01/2021	4.500	139,150		(132)				222,577	08/01/2017
100063311		Seneca	SC		07/01/2021	3.875	209,091		(145)				350,051	08/01/2017
100063312		Utica	NY		07/01/2021	4.000	88,831		(72)				131,963	08/01/2017
100063314		Elberton	GA		07/01/2021	3.875	120,777		(13)				226,464	08/01/2017
100063315		Aberdeen	MD		07/01/2021	4.125	99,230		(53)				136,822	08/01/2017
100063321		Forney	TX		07/01/2021	3.375	242,847		(84)				331,252	08/01/2017
100063327		Danville	VA		07/01/2021	4.000	158,551		30				182,787	08/01/2017
100063328		Little Elm	TX		07/01/2021	3.875	172,505		(136)				291,823	09/01/2017
100063330		Louisville	KY		07/01/2021	3.875	101,740		(69)				149,671	09/01/2017
100063332		Fort Wayne	IN		07/01/2021	4.125	132,400		(139)				190,743	09/01/2017
100063334		Sodus	NY		07/01/2021	3.875	97,222		34				175,000	09/01/2017
100063336		Henderson	KY		07/01/2021	4.250	88,833		43				131,353	09/01/2017
100063339		Port Charlotte	FL		07/01/2021	3.875	186,766		(40)				237,477	09/01/2017
100063341		Warner Robins	GA		07/01/2021	3.625	55,793		(7)				83,444	09/01/2017
100063342		Wagener	SC		07/01/2021	4.250	142,694		(139)				183,702	09/01/2017
100063346		Omaha	NE		07/01/2021	4.000	111,623		(39)				168,152	09/01/2017
100063350		Springfield	MA		07/01/2021	4.000	142,029		(100)				244,148	09/01/2017
100063353		White Marsh	MD		07/01/2021	4.625	501,912		(860)				594,983	09/01/2017
100063354		Pinson	AL		07/01/2021	4.250	182,531		(107)				212,009	09/01/2017
100063356		Semmes	AL		07/01/2021	3.750	144,715		55				224,802	10/01/2017
100063358		Buffalo	NY		07/01/2021	3.750	57,510		(9)				102,878	10/01/2017
100063362		San Antonio	TX		07/01/2021	4.125	204,308		(248)				298,741	10/01/2017
100063366		Bessemer	AL		07/01/2021	4.375	112,657		(101)				127,038	10/01/2017
100063367		Conway	AR		07/01/2021	4.250	96,492		(87)				138,590	10/01/2017
100063368		Sicklerville	NJ		07/01/2021	4.125	128,885		25				256,076	10/01/2017
100063369		Front Royal	VA		07/01/2021	3.875	375,557		(345)				501,953	10/01/2017
100063371		Lake Placid	FL		07/01/2021	3.750	102,455		(23)				149,199	10/01/2017
100063372		Douglasville	GA		07/01/2021	4.250	229,920		(244)				313,794	10/01/2017
100063375		South Milwaukee	WI		07/01/2021	3.875	145,831		(130)				223,915	11/01/2017
100063379		Saint Louis	MO		07/01/2021	3.750	116,104		(69)				232,067	11/01/2017
100063380		Bonifay	FL		07/01/2021	3.750	97,212		(59)				155,000	11/01/2017
100063383		Rock Spring	GA		07/01/2021	3.750	238,247		(516)				375,715	11/01/2017
100063385		Mastic Beach	NY		07/01/2021	4.375	226,000		(94)				324,315	11/01/2017
100063390		Opelika	AL		07/01/2021	3.500	119,515		(25)				176,721	11/01/2017
100063392		North Richland Hills	TX		07/01/2021	3.750	149,995		(126)				285,233	11/01/2017
100063393		Georgetown	TX		07/01/2021	3.750	222,081		(170)				391,429	11/01/2017
100063397		Goddard	KS		07/01/2021	4.125	66,895		(5)				82,506	11/01/2017
100063401		Scotia	NY		07/01/2021	4.000	70,241		(56)				137,799	12/01/2017
100063405		Houston	TX		07/01/2021	3.875	179,482		(43)				325,501	12/01/2017
100063408		Waterville	NY		07/01/2021	4.375	147,452		(111)				170,796	12/01/2017
100063410		Portsmouth	VA		07/01/2021	3.875	199,263		(149)				259,208	12/01/2017
100063411		Bluff City	TN		07/01/2021	4.500	131,348		(106)				223,180	12/01/2017
100063413		Mullica Hill	NJ		07/01/2021	4.000	111,509		(67)				183,505	12/01/2017
100063414		King George	VA		07/01/2021	3.750	203,306		(170)				251,460	12/01/2017
100063416		Rawlins	WY		07/01/2021	3.990	137,607		(136)				180,600	12/01/2017
100063417		Daphne	AL		07/01/2021	4.125	217,809		(11)				284,125	01/01/2018
100063418		Houston	TX		07/01/2021	4.250	136,799		(138)				243,881	01/01/2018
100063422		Westlake	LA		07/01/2021	4.500	164,635		156				189,334	12/01/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063424		Dayton	KY		07/01/2021	4.000	79,626		(4)				152,224	01/01/2018
100063425		Candor	NY		07/01/2021	3.875	78,062		(35)				105,812	01/01/2018
100063430		Humble	TX		07/01/2021	4.125	161,288		(189)				237,513	01/01/2018
100063431		Orrtanna	PA		07/01/2021	3.750	142,805		(112)				515,956	01/01/2018
100063432		Warsaw	IN		07/01/2021	4.500	255,648		(186)				350,179	01/01/2018
100063434		Athens	GA		07/01/2021	4.000	100,446		(20)				179,252	02/01/2018
100063444		Mcdonough	GA		07/01/2021	4.500	285,965		(441)				410,465	02/01/2018
100063445		Bellevue	NE		07/01/2021	3.990	116,387		(196)				236,325	02/01/2018
100063447		Bridgeport	CT		07/01/2021	4.125	216,097		66				312,714	03/01/2018
100063449		Hamburg	NY		07/01/2021	3.875	114,712		24				193,259	03/01/2018
100063459		Lehi	UT		07/01/2021	3.750	281,230		(156)				474,004	03/01/2018
100063462		Cookeville	TN		07/01/2021	3.750	182,748		(79)				243,134	03/01/2018
100063463		North Lauderdale	FL		07/01/2021	4.750	143,108		(135)				244,230	03/01/2018
100063465		Endicott	NY		07/01/2021	4.125	46,595		(15)				77,248	04/01/2018
100063470		Indianapolis	IN		07/01/2021	5.500	86,899		(212)				114,158	04/01/2018
100063472		Fernandina Beach	FL		07/01/2021	4.125	272,536		(130)				336,987	04/01/2018
100063483		Hope Mills	NC		07/01/2021	4.375	163,624		(84)				204,062	06/01/2018
100063484		Statesville	NC		07/01/2021	4.375	152,073		(141)				223,606	05/01/2018
100063497		Des Moines	IA		07/01/2021	4.500	112,347		(68)				164,914	07/01/2018
100063502		Vienna	GA		07/01/2021	5.250	45,977		(41)				59,000	06/01/2018
100063506		Douglasville	GA		07/01/2021	3.750	171,038		(19)				193,774	08/01/2018
100063508		Dearborn	MI		07/01/2021	4.500	129,476		(121)				177,286	08/01/2018
100063513		Winston	GA		07/01/2021	5.250	144,555		(277)				192,136	08/01/2018
100063514		Jonesboro	GA		07/01/2021	4.000	122,882		(149)				181,902	08/01/2018
100063516		Pinson	AL		07/01/2021	3.875	161,306		(89)				222,661	08/01/2018
100063532		Hampton	GA		07/01/2021	4.000	113,888		(50)				200,510	11/01/2018
100063535		Lanoka Harbor	NJ		07/01/2021	4.625	241,515		99				379,657	11/01/2018
100063536		Rochester	NY		07/01/2021	4.750	97,400		71				151,989	11/01/2018
100063550		Indianapolis	IN		07/01/2021	5.000	139,587		(80)				212,407	12/01/2018
100063562		Perryville	KY		07/01/2021	4.625	119,589		(67)				149,968	03/01/2019
100063566		Homestead	FL		07/01/2021	3.875	320,344		(23)				402,798	04/01/2019
100063567		Lithonia	GA		07/01/2021	4.625	142,802		(140)				206,756	04/01/2019
100063576		Bowling Green	KY		07/01/2021	3.875	178,674		(55)				235,115	05/01/2019
100063579		Lake Charles	LA		07/01/2021	4.625	179,308		(124)				207,426	05/01/2019
100063582		Flagler Beach	FL		07/01/2021	4.625	214,071		(140)				281,217	05/01/2019
100063588		Bristol	VA		07/01/2021	4.375	131,232		(115)				168,303	06/01/2019
100063590		Albuquerque	NM		07/01/2021	3.500	197,380		241				287,879	08/01/2019
100063601		Rochester	MN		07/01/2021	4.375	132,703		(20)				222,523	07/01/2019
100063607		Barnesville	GA		07/01/2021	4.125	88,477		(56)				154,900	08/01/2019
100063611		Newport	TN		07/01/2021	4.375	42,322		(53)				75,324	08/01/2019
100063613		Barre	MA		07/01/2021	3.990	234,354		(198)				300,547	08/01/2019
100063628		Jackson	NJ		07/01/2021	3.625	465,879		23				633,893	10/01/2019
100063631		Rotterdam Junction	NY		07/01/2021	3.625	222,796		(51)				308,111	09/01/2019
100063634		Sierra Vista	AZ		07/01/2021	3.875	150,523		(26)				182,430	09/01/2019
100063636		Gates	NY		07/01/2021	3.625	103,424		(11)				153,373	09/01/2019
100063638		Lithonia	GA		07/01/2021	4.375	109,593		(24)				175,841	09/01/2019
100063644		Elmont	NY		07/01/2021	4.125	454,034		(135)				535,390	10/01/2019
100063646		Slingerlands	NY		07/01/2021	3.500	293,118		12				413,812	10/01/2019
100063651		Lakeview	NY		07/01/2021	3.375	245,433		368				322,664	10/01/2019
100063654		Rochester	NY		07/01/2021	3.750	213,363		123				300,259	11/01/2019
100063661		Sicklerville	NJ		07/01/2021	3.500	182,323		(23)				209,000	11/01/2019
100063664		Pompano Beach	FL		07/01/2021	4.125	204,413		16				235,000	11/01/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063667		North Bellmore	NY		07/01/2021	3.625	372,430		177				525,000	11/01/2019
100063672		Chula Vista	CA		07/01/2021	4.250	425,179		(500)				575,000	11/01/2019
100063673		Columbus	OH		07/01/2021	3.990	159,919		(37)				175,000	11/01/2019
100063680		Wadena	MN		07/01/2021	3.750	86,073		1				104,000	12/01/2019
100063687		Ocean View	DE		07/01/2021	3.625	301,365		(57)				337,000	12/01/2019
100063693		Mobile	AL		07/01/2021	4.000	193,234		(16)				246,000	12/01/2019
100063695		Grand Island	NY		07/01/2021	3.500	143,846		292				174,000	12/01/2019
100063698		Russellville	AL		07/01/2021	4.125	148,608		(18)				164,000	12/01/2019
100063704		Rahway	NJ		07/01/2021	3.625	275,719		(51)				320,000	01/01/2020
100063706		Ellenwood	GA		07/01/2021	3.750	152,196		24				168,000	12/01/2019
100063713		Atlantic City	NJ		07/01/2021	3.750	75,090		43				85,000	01/01/2020
100063721		Taylorville	IL		07/01/2021	4.125	154,415		(150)				176,400	01/01/2020
100063722		Clarksville	TN		07/01/2021	3.500	125,240		(26)				140,000	01/01/2020
100063730		Dover	DE		07/01/2021	3.625	260,669		379				295,000	03/01/2020
100063739		Clay	NY		07/01/2021	3.750	118,289		4				135,000	02/01/2020
100063741		Lufkin	TX		07/01/2021	4.500	117,769		(132)				124,000	02/01/2020
100063747		Omaha	NE		07/01/2021	3.750	111,910		(10)				148,000	02/01/2020
100063748		Charleston	SC		07/01/2021	4.000	315,409		(94)				408,000	02/01/2020
100063751		Decatur	AL		07/01/2021	3.750	160,233		25				176,500	02/01/2020
100063752		Summerville	SC		07/01/2021	3.875	186,135		(93)				220,000	02/01/2020
100063757		Pensacola	FL		07/01/2021	3.750	72,823		(10)				81,000	02/01/2020
100063759		Wesley Chapel	FL		07/01/2021	3.625	208,779		(38)				229,000	02/01/2020
100063760		Toms River	NJ		07/01/2021	3.625	233,360		210				310,000	04/01/2020
100063771		Kendall	NY		07/01/2021	3.625	105,449		117				118,000	03/01/2020
100063772		Syracuse	NY		07/01/2021	3.625	93,691		113				122,000	03/01/2020
100063775		Kansas City	KS		07/01/2021	3.625	107,277		(14)				117,500	03/01/2020
100063783		Fredericktown	OH		07/01/2021	3.875	125,665		(75)				132,000	03/01/2020
100063784		Massillon	OH		07/01/2021	3.750	84,017		93				96,000	04/01/2020
100063785		Atlanta	GA		07/01/2021	3.500	226,112		100				250,000	03/01/2020
100063789		Fishertown	PA		07/01/2021	3.375	123,547		48				137,000	03/01/2020
100063796		Lawrenceville	GA		07/01/2021	3.750	143,966		(26)				190,000	03/01/2020
100063805		Crum Lynne	PA		07/01/2021	3.625	83,147		12				125,000	04/01/2020
100063811		Pensacola	FL		07/01/2021	4.250	116,159		(81)				136,000	04/01/2020
100063815		Albuquerque	NM		07/01/2021	3.625	123,126		55				175,000	04/01/2020
100063818		Raytown	MO		07/01/2021	4.500	100,204		(131)				102,000	04/01/2020
100063820		Sicklerville	NJ		07/01/2021	3.250	238,583		64				260,000	04/01/2020
100063822		Spring	TX		07/01/2021	3.250	158,824		(26)				196,000	04/01/2020
100063829		Creston	OH		07/01/2021	3.625	215,771		161				250,000	04/01/2020
100063831		Parsons	KS		07/01/2021	3.625	59,454		(18)				66,800	04/01/2020
100063834		Stockton	CA		07/01/2021	3.000	301,319		170				365,000	04/01/2020
100063835		Cambridge	MN		07/01/2021	3.750	233,457		46				255,000	05/01/2020
100063837		Tampa	FL		07/01/2021	3.250	152,529		176				173,000	05/01/2020
100063843		Lancaster	PA		07/01/2021	3.625	219,469		200				244,999	05/01/2020
100063847		Alpharetta	GA		07/01/2021	3.500	284,882		122				427,000	06/01/2020
100063852		Thornton	CO		07/01/2021	3.375	302,922		30				347,000	06/01/2020
100063859		Vineland	NJ		07/01/2021	3.750	147,549		(12)				160,000	07/01/2020
100063875		Surprise	AZ		07/01/2021	3.750	261,611		90				288,000	06/01/2020
100063879		Tucson	AZ		07/01/2021	3.625	117,049		24				172,000	06/01/2020
100063888		Loudon	TN		07/01/2021	3.500	114,839		(5)				130,000	07/01/2020
100063890		Penns Grove	NJ		07/01/2021	3.500	108,563		5				120,000	07/01/2020
100063894		Surprise	AZ		07/01/2021	3.625	255,134		61				300,000	06/01/2020
100063897		Glendale	AZ		07/01/2021	3.750	231,256		79				253,000	07/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063898		Sarasota	FL		07/01/2021	3.250	186,519		(31)				246,000	07/01/2020
100063904		Cleveland	TN		07/01/2021	3.125	153,640		84				173,000	07/01/2020
100063912		Indianapolis	IN		07/01/2021	4.125	293,683		105				320,000	08/01/2020
100063923		Elk Grove	CA		07/01/2021	3.625	351,786		26				460,000	07/01/2020
100063939		Hasbrouck Heights	NJ		07/01/2021	3.625	398,278		154				563,000	08/01/2020
100063944		Ocala	FL		07/01/2021	3.500	83,382		65				93,000	08/01/2020
100063964		Harvest	AL		07/01/2021	3.250	133,656		31				187,000	08/01/2020
100063966		Sicklerville	NJ		07/01/2021	3.500	227,732		(19)				247,000	09/01/2020
100063968		Globe	AZ		07/01/2021	3.625	113,863		28				125,000	06/01/2020
100063980		Temecula	CA		07/01/2021	3.625	310,357		24				405,000	08/01/2020
100064029		Marlboro	NJ		07/01/2021	4.125	555,277		1,265				766,873	11/01/2010
100064038		Hattiesburg	MS		07/01/2021	6.000	113,018		214				171,419	05/01/2008
100064042		Philadelphia	PA		07/01/2021	4.000	152,910		126				257,239	07/01/2007
100064045		Marion	IN		07/01/2021	4.250	54,857		129				56,304	01/01/2007
100064057		Pleasant Valley	NY		07/01/2021	4.000	153,439		200				328,121	08/01/2012
100064078		Fort Washington	MD		07/01/2021	4.250	182,340		446				365,588	02/01/2014
100064092		New Egypt	NJ		07/01/2021	3.875	250,878		480				320,000	03/01/2009
100064108		Lawrence	KS		07/01/2021	4.250	136,017		117				195,282	07/01/2006
100064114		South Holland	IL		07/01/2021	4.375	180,011		57				195,510	05/01/2008
100064121		Fairhope	AL		07/01/2021	4.750	310,944		153				332,712	07/01/2008
100064136		Cranberry Township	PA		07/01/2021	3.750	198,255		355				311,405	05/01/2016
100064147		Far Rockaway	NY		07/01/2021	4.250	300,711		433				643,219	01/01/2017
100064153		Pittsburgh	PA		07/01/2021	4.000	74,453		48				180,481	09/01/2013
100064156		Pekin	IL		07/01/2021	3.750	82,462		183				101,841	06/01/2013
100064173		Murfreesboro	TN		07/01/2021	4.125	147,160		48				300,839	07/01/2016
100064182		Pflugerville	TX		07/01/2021	3.375	201,513		517				424,975	05/01/2016
100064184		Bethlehem	PA		07/01/2021	3.750	202,960		416				388,602	10/01/2014
100064185		Jamaica	NY		07/01/2021	3.250	273,031		553				634,700	06/01/2013
100064191		Boardman	OH		07/01/2021	3.625	58,484		135				110,036	06/01/2015
100064204		Waipahu	HI		07/01/2021	3.750	564,477		3,515				813,151	04/01/2016
100064207		Tucker	GA		07/01/2021	4.625	189,607		310				218,000	07/01/2018
100064209		Sanford	FL		07/01/2021	4.125	170,855		397				218,000	09/01/2018
100064216		Port Saint Lucie	FL		07/01/2021	4.125	251,855		368				293,999	06/01/2019
100064227		Ocoee	FL		07/01/2021	3.875	122,391		266				164,001	05/01/2015
100064229		Orlando	FL		07/01/2021	3.875	182,539		408				235,001	06/01/2015
100064232		Kissimmee	FL		07/01/2021	4.000	57,156		656				250,000	08/01/2015
100064234		Orlando	FL		07/01/2021	3.875	209,367		496				267,800	08/01/2015
100064235		Lake Worth	FL		07/01/2021	4.250	169,428		306				215,000	08/01/2015
100064237		Orlando	FL		07/01/2021	3.750	161,757		434				209,000	10/01/2015
100064239		Winter Garden	FL		07/01/2021	3.875	184,587		397				235,001	10/01/2015
100064240		Winter Garden	FL		07/01/2021	3.750	185,012		557				243,000	12/01/2015
100064241		Orlando	FL		07/01/2021	3.375	133,156		290				174,000	12/01/2015
100064242		Groveland	FL		07/01/2021	4.250	224,049		351				270,000	02/01/2016
100064246		Tamarac	FL		07/01/2021	4.000	204,643		481				266,000	04/01/2016
100064248		Altamonte Springs	FL		07/01/2021	3.750	145,599		290				185,000	05/01/2016
100064249		Jackson	NJ		07/01/2021	3.500	213,827		501				270,000	05/01/2016
100064251		Ocean	NJ		07/01/2021	3.250	270,690		907				400,000	06/01/2016
100064254		Pittsburgh	PA		07/01/2021	3.750	125,706		304				156,000	08/01/2016
100064256		Winter Haven	FL		07/01/2021	3.625	120,183		306				152,000	09/01/2016
100064258		Kissimmee	FL		07/01/2021	3.875	148,899		396				188,500	09/01/2016
100064272		Orlando	FL		07/01/2021	4.000	220,242		366				292,000	07/01/2017
100064273		Davenport	FL		07/01/2021	4.250	152,506		345				218,000	07/01/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064281		Winter Haven	FL		07/01/2021	4.875	146,714		365				181,000	10/01/2017
100064289		Orlando	FL		07/01/2021	3.750	269,699		710				315,000	01/01/2018
100064291		Orlando	FL		07/01/2021	3.875	123,009		349				149,490	02/01/2018
100064298		Minneola	FL		07/01/2021	4.125	134,655		344				155,900	08/01/2019
100064303		Westlake	FL		07/01/2021	4.125	324,666		539				398,000	09/01/2019
100064320		Baltimore	MD		07/01/2021	4.500	113,082		17				101,814	01/01/2016
100064321		Creve Coeur	IL		07/01/2021	4.500	74,806		124				96,974	04/01/2016
100064323		Middletown	DE		07/01/2021	3.490	253,314		585				444,994	01/01/2017
100064332		Allentown	PA		07/01/2021	4.000	104,428		184				122,000	03/01/2020
100064333		Hampton	GA		07/01/2021	4.375	175,233		253				195,500	04/01/2020
100064349		Wilmer	AL		07/01/2021	3.250	105,849		221				241,125	04/01/2013
100064352		Peoria	IL		07/01/2021	3.875	80,129		183				111,055	05/01/2013
100064356		League City	TX		07/01/2021	3.500	84,207		70				226,493	06/01/2013
100064363		Yorktown Heights	NY		07/01/2021	3.875	420,128		405				588,475	10/01/2013
100064375		Chickasaw	AL		07/01/2021	4.250	58,526		5				94,730	10/01/2014
100064394		Baltimore	MD		07/01/2021	4.125	66,845		161				109,159	06/01/2015
100064397		Olney	MD		07/01/2021	5.125	424,257		248				583,397	07/01/2015
100064398		Des Moines	IA		07/01/2021	4.125	75,836		141				123,150	06/01/2015
100064399		Des Plaines	IL		07/01/2021	3.875	183,572		552				320,571	06/01/2015
100064403		Milwaukee	WI		07/01/2021	3.875	145,246		358				247,375	07/01/2015
100064408		Reynoldsburg	OH		07/01/2021	3.625	139,179		218				274,492	09/01/2015
100064412		Baltimore	MD		07/01/2021	3.750	114,411		276				235,430	08/01/2015
100064417		Dothan	AL		07/01/2021	4.375	116,251		54				143,452	09/01/2015
100064418		North Chesterfield	VA		07/01/2021	4.000	153,170		78				250,649	09/01/2015
100064420		Moody	AL		07/01/2021	4.125	70,563		135				155,385	10/01/2015
100064423		Lewis	NY		07/01/2021	3.875	114,853		309				142,568	02/01/2016
100064425		West Covina	CA		07/01/2021	3.750	394,916		613				710,305	11/01/2015
100064435		Saranac	NY		07/01/2021	4.000	75,618		271				186,266	01/01/2016
100064438		Forest City	PA		07/01/2021	4.500	66,735		118				77,559	02/01/2016
100064444		Brighton	NY		07/01/2021	3.750	193,693		353				430,831	05/01/2016
100064447		Hampshire	IL		07/01/2021	3.750	151,062		369				247,576	04/01/2016
100064460		Twinsburg	OH		07/01/2021	3.875	174,446		323				245,190	07/01/2016
100064462		Ruskin	FL		07/01/2021	3.875	216,778		623				323,718	07/01/2016
100064468		Pace	FL		07/01/2021	3.500	143,785		198				254,718	08/01/2016
100064469		Finleyville	PA		07/01/2021	3.500	115,614		426				163,962	08/01/2016
100064471		Tinley Park	IL		07/01/2021	3.500	169,405		409				257,319	09/01/2016
100064477		Garfield Heights	OH		07/01/2021	3.750	67,360		139				117,961	11/01/2016
100064479		Miami	FL		07/01/2021	3.875	169,097		(542)				299,224	11/01/2016
100064480		Round Lake Beach	IL		07/01/2021	4.000	116,339		169				186,821	11/01/2016
100064482		Eutaw	AL		07/01/2021	3.875	104,519		125				132,500	11/01/2016
100064486		Granby	NY		07/01/2021	3.750	82,751		131				141,159	12/01/2016
100064487		Green Bay	WI		07/01/2021	3.750	78,358		174				144,097	12/01/2016
100064493		Denton	TX		07/01/2021	4.500	107,809		119				258,499	02/01/2017
100064494		Bethlehem	PA		07/01/2021	4.000	215,480		565				302,529	02/01/2017
100064495		Cadiz	KY		07/01/2021	3.875	110,280		383				167,320	02/01/2017
100064503		Wichita	KS		07/01/2021	4.000	126,436		69				160,258	05/01/2017
100064505		Citrus Springs	FL		07/01/2021	4.750	84,673		113				166,538	06/01/2017
100064512		Savannah	GA		07/01/2021	3.750	105,424		61				172,777	06/01/2017
100064513		Freedom	PA		07/01/2021	4.375	176,881		409				243,463	08/01/2017
100064514		Folcroft	PA		07/01/2021	3.875	109,405		248				168,549	07/01/2017
100064515		High Ridge	MO		07/01/2021	4.000	143,150		153				170,673	07/01/2017
100064520		Grandview	MO		07/01/2021	4.250	114,365		85				178,841	10/01/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064521		Middletown	NY		07/01/2021	4.375	216,675		137				354,681	09/01/2017
100064529		Aurora	CO		07/01/2021	3.875	356,454		611				518,281	11/01/2017
100064532		Remsen	NY		07/01/2021	3.750	69,811		176				94,164	11/01/2017
100064537		Clifton	NJ		07/01/2021	3.875	217,420		274				418,213	11/01/2017
100064540		Cincinnati	OH		07/01/2021	4.375	102,769		286				184,129	11/01/2017
100064555		Victorville	CA		07/01/2021	3.750	141,165		(104)				262,493	05/01/2018
100064564		Adelanto	CA		07/01/2021	4.875	196,327		176				289,585	08/01/2018
100064568		South Holland	IL		07/01/2021	5.250	130,247		323				226,746	08/01/2018
100064581		Decatur	AL		07/01/2021	5.375	77,166		6				163,352	01/01/2019
100064583		Saint Cloud	FL		07/01/2021	5.125	229,303		435				295,958	02/01/2019
100064584		Winton	CA		07/01/2021	4.750	216,733		449				296,962	02/01/2019
100064600		Atwater	CA		07/01/2021	3.875	243,068		6				336,077	05/01/2019
100064601		Minneapolis	MN		07/01/2021	4.500	132,073		171				206,751	05/01/2019
100064604		Lakeland	FL		07/01/2021	4.000	278,291		592				372,340	06/01/2019
100064607		Newport	ME		07/01/2021	4.250	119,592		280				154,462	08/01/2019
100064616		North Miami	FL		07/01/2021	4.000	249,417		755				353,716	10/01/2019
100064617		Lilburn	GA		07/01/2021	4.250	198,373		309				249,000	11/01/2019
100064619		Reynoldsville	PA		07/01/2021	4.125	135,642		313				158,000	01/01/2020
100064620		Amherst	NY		07/01/2021	3.500	144,857		497				192,000	03/01/2020
100064623		Clifton Heights	PA		07/01/2021	3.875	140,652		305				160,000	04/01/2020
100064625		Cambria	NY		07/01/2021	3.375	127,436		402				158,000	03/01/2020
100064637		Stockton	CA		07/01/2021	3.750	352,030		685				400,000	03/01/2020
100064645		Knightdale	NC		07/01/2021	4.250	289,554		276				333,000	04/01/2020
100064651		Bridgeport	CT		07/01/2021	4.625	256,440		563				300,000	03/01/2020
100064658		Schenectady	NY		07/01/2021	3.375	72,989		208				85,000	04/01/2020
100064665		Aston	PA		07/01/2021	4.625	161,987		271				185,000	04/01/2020
100064671		Miami	FL		07/01/2021	3.375	203,858		454				271,100	05/01/2020
100065968		Berkeley Heights	NJ		08/02/2021	3.875	433,607		(194)				760,800	03/01/2013
100065970		Willingboro	NJ		08/02/2021	3.875	129,718		(150)				248,269	02/01/2013
100065974		Green Bay	WI		08/02/2021	4.250	60,241		(69)				137,644	01/01/2010
100065989		Macedonia	OH		08/02/2021	3.125	113,978		2				217,627	03/01/2009
100065990		Fort Worth	TX		08/02/2021	3.375	153,970		(83)				336,353	09/01/2012
100065999		Saint Leonard	MD		08/02/2021	3.500	212,634		(105)				383,395	03/01/2013
100066001		Hebron	IN		08/02/2021	3.250	135,923		(3)				293,414	12/01/2012
100066003		Port Saint Lucie	FL		08/02/2021	3.250	66,571		(22)				257,632	12/01/2012
100066010		Brooklyn	CT		08/02/2021	4.250	191,748		(118)				356,642	12/01/2012
100066017		East Meadow	NY		08/02/2021	3.625	245,758		(31)				555,854	05/01/2013
100066024		Bay Shore	NY		08/02/2021	4.250	103,929		(53)				354,617	10/01/2013
100066026		Carlyle	IL		08/02/2021	3.500	84,160		(39)				131,763	07/01/2013
100066027		Centennial	CO		08/02/2021	4.250	190,986		(139)				444,334	12/01/2013
100066031		Spencer	MA		08/02/2021	4.000	78,435		(57)				328,577	06/01/2013
100066045		Quincy	PA		08/02/2021	3.500	92,123		(11)				136,083	12/01/2005
100066052		Seagoville	TX		08/02/2021	4.875	104,483		(358)				143,000	10/01/2010
100066054		Broomfield	CO		08/02/2021	3.500	251,166		(82)				275,000	11/01/2010
100066058		Ruther Glen	VA		08/02/2021	3.750	104,438		(57)				143,010	05/01/2013
100066068		Ogdensburg	WI		08/02/2021	3.875	129,745		(92)				138,772	07/01/2007
100066073		Windsor	CT		08/02/2021	3.500	164,756		(19)				209,172	04/01/2008
100066074		Middletown	DE		08/02/2021	4.000	99,906		(59)				205,481	07/01/2010
100066087		Jacksonville	FL		08/02/2021	3.750	160,336		(106)				285,557	05/01/2016
100066089		Bordentown	NJ		08/02/2021	3.875	186,189		(1)				314,585	04/01/2016
100066090		Brockton	MA		08/02/2021	3.875	126,848		(47)				358,447	12/01/2015
100066095		Plantation	FL		08/02/2021	3.250	304,775		(23)				503,117	11/01/2015

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100066099		Wichita	KS		08/02/2021	3.875	58,298		(30)				126,470	10/01/2015
100066106		Orlando	FL		08/02/2021	3.875	99,980		(81)				229,530	08/01/2015
100066107		Mystic	CT		08/02/2021	3.750	160,563		(88)				255,273	03/01/2016
100066115		Bement	IL		08/02/2021	4.250	131,029		(65)				125,389	02/01/2016
100066117		Kokomo	IN		08/02/2021	3.375	81,146		(10)				135,578	11/01/2016
100066119		Morristown	NJ		08/02/2021	3.500	458,709		18				699,132	06/01/2016
100066120		Acme	PA		08/02/2021	3.250	88,064		3				137,180	09/01/2016
100066136		Elk Grove	CA		08/02/2021	3.250	267,001		(19)				556,551	12/01/2016
100066137		Saint Louis	MO		08/02/2021	3.625	70,011		(41)				157,868	04/01/2016
100066143		Newark	OH		08/02/2021	3.250	91,539		(43)				250,326	01/01/2013
100066148		West Chester	OH		08/02/2021	3.750	68,220		(24)				176,632	01/01/2015
100066159		Piscataway	NJ		08/02/2021	3.500	326,019		7				526,583	04/01/2015
100066161		Tolland	CT		08/02/2021	3.750	135,810		(102)				241,015	05/01/2012
100066166		Denver	CO		08/02/2021	4.000	238,565		(174)				400,023	05/01/2016
100066171		Bandera	TX		08/02/2021	3.875	192,388		(156)				300,000	01/01/2016
100066176		Altus	OK		08/02/2021	4.250	179,754		(119)				166,204	02/01/2017
100066177		Grandview	MO		08/02/2021	4.125	122,341		(84)				241,282	03/01/2017
100066178		Bedford	OH		08/02/2021	3.625	88,311		(45)				134,914	06/01/2016
100066180		Buena Vista	VA		08/02/2021	4.125	71,361		(64)				131,125	06/01/2016
100066183		Houston	TX		08/02/2021	3.750	128,681		(69)				220,847	03/01/2016
100066185		Theodore	AL		08/02/2021	3.250	135,151		(25)				233,876	10/01/2013
100066187		Wauchula	FL		08/02/2021	4.125	161,990		59				219,315	05/01/2015
100066190		La Vernia	TX		08/02/2021	4.000	267,717		(234)				340,701	02/01/2017
100066191		Zachary	LA		08/02/2021	3.750	89,214		(25)				147,399	10/01/2013
100066199		West Sacramento	CA		08/02/2021	4.000	312,096		(209)				602,545	03/01/2016
100066203		Elkridge	MD		08/02/2021	3.375	298,011						403,380	05/01/2016
100066207		Andover	KS		08/02/2021	3.750	111,084		(14)				195,000	11/01/2014
100066211		Blairsville	PA		08/02/2021	4.000	56,948		(31)				78,964	05/01/2015
100066212		Palatine	IL		08/02/2021	3.750	276,270		1				438,673	06/01/2015
100066239		Levitown	NY		08/02/2021	3.750	267,381		(58)				514,287	11/01/2015
100066242		Stockholm	NJ		08/02/2021	3.990	158,738		(91)				252,297	08/01/2015
100066254		Makawao	HI		08/02/2021	3.500	342,648		(74)				924,216	11/01/2012
100066257		Trenton	NJ		08/02/2021	3.750	130,002		(46)				198,992	01/01/2016
100066264		Haines City	FL		08/02/2021	4.500	166,066		(66)				204,000	06/01/2019
100066269		Kissimmee	FL		08/02/2021	4.125	151,359		(124)				185,000	08/01/2015
100066270		Ocala	FL		08/02/2021	4.250	87,471		(47)				105,000	09/01/2017
100066272		Elk Grove	CA		08/02/2021	3.060	533,240		139				645,000	05/01/2020
100066276		Calera	AL		08/02/2021	4.625	162,265		(113)				185,000	05/01/2017
100066278		Lake Ariel	PA		08/02/2021	3.375	88,905		(13)				140,116	05/01/2014
100066286		Eustis	FL		08/02/2021	4.500	105,352		(68)				120,000	06/01/2017
100066289		Jacksonville	FL		08/02/2021	3.750	194,591		(109)				287,033	09/01/2017
100066292		Rochester	IN		08/02/2021	4.500	50,374		(63)				85,050	03/01/2016
100066300		Blackwood	NJ		08/02/2021	4.250	126,000		(93)				220,838	01/01/2016
100066310		Colorado Springs	CO		08/02/2021	3.375	206,021		11				260,000	08/01/2020
100066313		Indianapolis	IN		08/02/2021	3.750	84,229		(60)				160,879	08/01/2012
100066320		River Falls	WI		08/02/2021	3.375	194,146		19				221,649	12/01/2020
100066327		Reisterstown	MD		08/02/2021	3.000	200,838		25				332,064	12/01/2012
100066330		Davenport	IA		08/02/2021	3.750	69,389		(46)				133,501	12/01/2011
100066332		Staten Island	NY		08/02/2021	4.250	368,052		(297)				683,733	12/01/2011
100066336		Mission	TX		08/02/2021	3.500	76,656		(35)				169,350	12/01/2012
100066352		Parsons	KS		08/02/2021	4.500	96,042		(147)				123,667	09/01/2013
100066353		Council Bluffs	IA		08/02/2021	4.375	60,173		(38)				113,698	08/01/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066365		Hanover Twp	PA		08/02/2021	3.750	90,511		(41)				103,504	02/01/2015
100066369		Lehigh Acres	FL		08/02/2021	4.250	124,822		71				237,240	01/01/2015
100066374		Eugene	OR		08/02/2021	3.750	146,608		(64)				364,956	04/01/2015
100066376		Shasta Lake	CA		08/02/2021	4.000	127,030		(298)				270,549	06/01/2015
100066382		Baltimore	MD		08/02/2021	4.000	129,716		(120)				224,172	07/01/2015
100066383		Jackson	NJ		08/02/2021	3.500	321,380		(36)				538,688	05/01/2015
100066385		Springville	UT		08/02/2021	3.875	222,419		(172)				456,024	05/01/2015
100066386		Cuyahoga Falls	OH		08/02/2021	3.750	71,665		(19)				139,728	07/01/2015
100066404		Fayetteville	NY		08/02/2021	4.000	117,383		(42)				177,261	08/01/2015
100066406		Saint Robert	MO		08/02/2021	4.250	188,702		(85)				203,455	12/01/2015
100066412		New Iberia	LA		08/02/2021	4.375	83,861		(50)				99,400	08/01/2015
100066415		Baton Rouge	LA		08/02/2021	3.125	145,143		(2)				199,385	08/01/2015
100066421		Sylacauga	AL		08/02/2021	4.375	59,163		(33)				95,761	01/01/2016
100066423		Palmyra	NY		08/02/2021	4.000	136,747		(29)				196,576	01/01/2016
100066429		Columbia	KY		08/02/2021	3.375	108,576		(11)				194,002	01/01/2016
100066436		Springfield	MA		08/02/2021	4.000	105,081		(64)				230,884	02/01/2016
100066448		Clarksburg	MD		08/02/2021	3.875	147,665		(124)				260,053	05/01/2016
100066452		New Ulm	MN		08/02/2021	3.750	141,690		(113)				241,439	06/01/2016
100066453		Drexel Hill	PA		08/02/2021	4.250	152,716		(64)				252,066	05/01/2016
100066457		Hampton	VA		08/02/2021	3.875	71,258		(71)				143,000	05/01/2016
100066459		Greenville	SC		08/02/2021	3.875	140,511		(123)				222,903	06/01/2016
100066463		Brockton	MA		08/02/2021	3.875	185,695		(82)				385,885	07/01/2016
100066470		Kinnelon	NJ		08/02/2021	3.250	231,926		51				424,113	08/01/2016
100066485		Vine Grove	KY		08/02/2021	3.375	123,319		(1)				215,000	09/01/2016
100066488		Cape Coral	FL		08/02/2021	3.875	141,776		(79)				219,134	09/01/2016
100066491		Frederick	MD		08/02/2021	3.000	161,643		43				281,959	10/01/2016
100066497		Bath	ME		08/02/2021	3.375	116,236		(13)				199,081	11/01/2016
100066500		Grimes	IA		08/02/2021	2.750	68,443		(13)				284,295	12/01/2016
100066503		Louisville	KY		08/02/2021	3.625	152,847		(25)				271,235	11/01/2016
100066509		Godfrey	IL		08/02/2021	3.500	73,627		(30)				122,766	01/01/2017
100066512		Perryville	KY		08/02/2021	3.875	151,825		(104)				309,798	12/01/2016
100066518		Sunrise	FL		08/02/2021	4.375	228,223		(88)				336,192	01/01/2017
100066519		Riverview	FL		08/02/2021	4.000	168,452		(96)				276,182	01/01/2017
100066521		New Kensington	PA		08/02/2021	3.375	196,946		(5)				249,795	01/01/2017
100066526		Kapolei	HI		08/02/2021	3.875	431,036		(26)				536,311	03/01/2017
100066532		South Amboy	NJ		08/02/2021	3.750	207,769		(11)				285,910	03/01/2017
100066533		Inglewood	CA		08/02/2021	3.750	210,171		(130)				784,986	03/01/2017
100066537		Baton Rouge	LA		08/02/2021	4.250	140,852		(85)				188,563	02/01/2017
100066556		Keansburg	NJ		08/02/2021	3.750	177,111		18				337,169	06/01/2017
100066561		Baltimore	MD		08/02/2021	4.000	187,025		(67)				277,955	05/01/2017
100066567		Crooksville	OH		08/02/2021	4.000	108,246		(37)				124,085	06/01/2017
100066572		Warr Acres	OK		08/02/2021	4.500	103,686		(64)				141,601	06/01/2017
100066587		Warren	MI		08/02/2021	4.250	81,605		(60)				167,135	08/01/2017
100066588		Marco Island	FL		08/02/2021	4.125	321,924		(195)				444,551	08/01/2017
100066594		Wantage	NJ		08/02/2021	4.500	150,716		(99)				219,836	08/01/2017
100066595		Annapolis	MD		08/02/2021	3.500	296,516		11				397,294	08/01/2017
100066597		White Plains	MD		08/02/2021	4.250	273,942		(149)				385,184	09/01/2017
100066613		Xenia	OH		08/02/2021	4.250	56,566		(32)				110,340	10/01/2017
100066617		Morristown	TN		08/02/2021	4.375	120,516		(117)				218,157	11/01/2017
100066626		Alpena	MI		08/02/2021	3.875	167,611		(64)				266,230	11/01/2017
100066668		Greece	NY		08/02/2021	4.000	108,171		(15)				162,420	02/01/2018
100066673		Wichita	KS		08/02/2021	4.625	118,910		(85)				130,350	04/01/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066682		Knoxville	TN		08/02/2021	4.250	233,196		(211)				316,913	06/01/2018
100066685		Youngstown	OH		08/02/2021	3.750	63,451		(18)				71,386	04/01/2018
100066686		Cincinnati	OH		08/02/2021	3.250	118,059		13				163,986	04/01/2018
100066691		Derby	KS		08/02/2021	4.750	186,140		(74)				215,647	07/01/2018
100066694		Vineland	NJ		08/02/2021	5.125	109,303		(87)				155,113	06/01/2018
100066695		Sarasota	FL		08/02/2021	4.500	124,762		(143)				209,733	07/01/2018
100066700		Mountain Top	PA		08/02/2021	5.375	123,324		(200)				157,592	08/01/2018
100066701		Collinsville	AL		08/02/2021	5.000	77,379		(43)				96,918	07/01/2018
100066714		Lebanon	PA		08/02/2021	3.625	137,594		(9)				160,919	07/01/2018
100066717		Jackson	NJ		08/02/2021	4.875	356,655		(185)				562,398	11/01/2018
100066720		Sewell	NJ		08/02/2021	4.750	104,768		(50)				137,893	11/01/2018
100066721		Stuyvesant	NY		08/02/2021	4.625	152,894		(7)				230,850	09/01/2018
100066722		Beverly	NJ		08/02/2021	5.500	104,788		(65)				208,138	01/01/2019
100066724		Kimberly	AL		08/02/2021	3.875	165,884		(32)				247,886	11/01/2018
100066730		Margate	FL		08/02/2021	3.875	169,298		(74)				251,493	12/01/2018
100066743		Eaton Rapids	MI		08/02/2021	4.125	349,881		(217)				480,935	06/01/2019
100066744		Climax	MI		08/02/2021	4.250	141,799		(46)				245,482	04/01/2019
100066745		Spring	TX		08/02/2021	4.500	172,668		(111)				226,826	04/01/2019
100066748		Middletown	PA		08/02/2021	4.500	135,878		(117)				148,575	05/01/2019
100066761		Henrietta	NY		08/02/2021	5.125	188,986		(165)				284,013	04/01/2019
100066766		Mount Laurel	NJ		08/02/2021	5.125	137,747		(87)				177,323	05/01/2019
100066768		Norfolk	VA		08/02/2021	4.000	211,546		9				327,707	08/01/2019
100066771		Powell	OH		08/02/2021	4.000	130,525		(71)				275,363	09/01/2019
100066776		Rockville	MD		08/02/2021	3.500	446,344		(34)				546,429	09/01/2019
100066788		Lusby	MD		08/02/2021	3.500	232,189		7				288,697	10/01/2019
100066791		Baldwin	MI		08/02/2021	4.250	149,757		(111)				169,238	10/01/2019
100066797		Louisville	KY		08/02/2021	3.750	173,180		(99)				230,082	11/01/2019
100066798		Wichita	KS		08/02/2021	3.750	125,827						162,845	10/01/2019
100066801		Fort Myers	FL		08/02/2021	4.125	225,586		(16)				247,000	10/01/2019
100066802		Jacksonville	NC		08/02/2021	3.990	145,165		86				134,900	12/01/2019
100066805		Philadelphia	PA		08/02/2021	3.375	135,268		(8)				150,000	11/01/2019
100066808		Lawnside	NJ		08/02/2021	3.750	138,983		8				160,000	02/01/2020
100066815		Amherst	NY		08/02/2021	3.500	278,893		46				310,000	12/01/2019
100066816		Aberdeen	MD		08/02/2021	3.625	212,085		(10)				283,000	12/01/2019
100066817		Ruskin	FL		08/02/2021	3.375	191,668		39				213,100	12/01/2019
100066818		North Haven	CT		08/02/2021	3.875	125,934		2				180,000	01/01/2020
100066819		Fort Myers	FL		08/02/2021	4.125	293,781		(97)				329,000	01/01/2020
100066820		Abingdon	MD		08/02/2021	3.625	141,582		(21)				205,000	12/01/2019
100066823		North Plainfield	NJ		08/02/2021	3.875	218,613		(8)				240,000	01/01/2020
100066827		Cumberland	MD		08/02/2021	3.500	88,637		3				99,000	01/01/2020
100066831		Plantation	FL		08/02/2021	3.500	317,782		71				355,000	01/01/2020
100066832		Hardyston	NJ		08/02/2021	4.000	179,196		(19)				209,000	01/01/2020
100066833		Mount Washington	KY		08/02/2021	3.625	132,064		(23)				167,400	02/01/2020
100066835		Florida City	FL		08/02/2021	3.500	152,372		12				171,000	01/01/2020
100066836		Abingdon	MD		08/02/2021	3.500	358,406		2				404,000	02/01/2020
100066840		Pensacola	FL		08/02/2021	4.000	134,804		(16)				147,000	02/01/2020
100066845		Medford	NY		08/02/2021	4.125	289,958		21				325,000	02/01/2020
100066850		Minneola	FL		08/02/2021	4.250	276,135		(58)				358,000	03/01/2020
100066852		Florence	AL		08/02/2021	4.000	64,550		(27)				75,000	04/01/2020
100066854		North Adams	MA		08/02/2021	3.750	120,342		(5)				136,000	03/01/2020
100066855		Middlepoint	NY		08/02/2021	3.500	77,960		10				86,000	04/01/2020
100066861		Marion	IN		08/02/2021	3.750	90,934		(8)				110,000	04/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066865		San Antonio	TX		08/02/2021	3.250	161,015		(13)				180,000	04/01/2020
100066867		Kingwood	TX		08/02/2021	3.500	207,423		(19)				230,000	04/01/2020
100066868		Hurst	TX		08/02/2021	3.250	189,029		15				210,000	04/01/2020
100066874		Rural Hall	NC		08/02/2021	3.250	201,771		(1)				223,000	04/01/2020
100066876		New Richmond	WI		08/02/2021	3.500	318,439						335,500	04/01/2020
100066877		Lexington	SC		08/02/2021	3.750	179,520		4				207,000	05/01/2020
100066879		Shelton	WA		08/02/2021	3.000	225,967		26				249,000	06/01/2020
100066882		Washington	DC		08/02/2021	3.500	297,361		(43)				372,000	05/01/2020
100066889		New Port Richey	FL		08/02/2021	3.750	224,816		(4)				250,000	06/01/2020
100066890		Sterling	VA		08/02/2021	3.250	635,279		35				700,000	07/01/2020
100066894		Goodyear	AZ		08/02/2021	3.250	291,988		24				320,000	07/01/2020
100066898		Milford	MA		08/02/2021	3.375	318,587		2				352,000	07/01/2020
100066904		Granger	IN		08/02/2021	3.625	290,939		8				325,000	07/01/2020
100066910		Statesboro	GA		08/02/2021	3.250	154,732		(2)				209,000	08/01/2020
100066911		Zephyrhills	FL		08/02/2021	2.990	220,259		38				245,000	07/01/2020
100066913		Camden	NJ		08/02/2021	3.250	136,412		12				150,000	08/01/2020
100066922		Florissant	MO		08/02/2021	3.625	100,816		1				110,000	08/01/2020
100066923		Yucca Valley	CA		08/02/2021	3.250	271,203		(21)				299,000	10/01/2020
100066930		Rahway	NJ		08/02/2021	3.125	239,599						270,000	09/01/2020
100066937		Lake Elsinore	CA		08/02/2021	3.125	376,633		(4)				410,000	10/01/2020
100066941		Fort Worth	TX		08/02/2021	3.000	242,416						265,000	09/01/2020
100066944		San Bernardino	CA		08/02/2021	3.250	270,524		32				355,000	01/01/2021
100066947		Crandall	TX		08/02/2021	3.250	163,987		21				177,500	12/01/2020
100066954		Youngstown	OH		08/02/2021	4.125	180,436		253				295,896	06/01/2008
100066955		Jonesboro	AR		08/02/2021	3.875	41,110		62				87,999	09/01/2007
100066958		Albany	GA		08/02/2021	4.000	51,597		41				47,394	02/01/2010
100066965		Sumter	SC		08/02/2021	4.625	108,661		117				153,853	02/01/2009
100066975		Saugus	MA		08/02/2021	3.750	282,442		498				786,747	06/01/2012
100066981		Sylvester	GA		08/02/2021	3.750	95,354		101				176,286	06/01/2012
100066982		Baltimore	MD		08/02/2021	3.750	192,396		417				256,533	10/01/2012
100066986		Rome	NY		08/02/2021	3.750	79,568		153				134,625	07/01/2012
100066987		Rockdale	TX		08/02/2021	4.375	74,428		10				240,751	07/01/2006
100066988		Osceola	IN		08/02/2021	3.875	94,949		113				239,702	05/01/2013
100066992		Katy	TX		08/02/2021	3.875	76,961		123				195,589	04/01/2013
100067000		Harlingen	TX		08/02/2021	4.250	137,233		50				193,139	09/01/2013
100067002		Clinton	WI		08/02/2021	3.750	156,127		214				315,759	07/01/2013
100067007		Cincinnati	OH		08/02/2021	4.250	85,870		115				147,509	02/01/2014
100067014		Miami Gardens	FL		08/02/2021	3.750	196,218		293				218,000	02/01/2008
100067024		Glens Falls	NY		08/02/2021	4.125	112,433		52				148,000	10/01/2004
100067027		Louisville	KY		08/02/2021	4.375	74,990		71				105,000	09/01/2013
100067029		Chalfont	PA		08/02/2021	3.750	225,862		407				443,569	03/01/2008
100067035		Fort Worth	TX		08/02/2021	3.875	124,750		4				251,705	06/01/2011
100067039		Memphis	TN		08/02/2021	4.125	79,423		61				118,526	07/01/2007
100067040		Elizabeth	PA		08/02/2021	3.625	79,367		117				221,774	01/01/2006
100067045		Bellmawr	NJ		08/02/2021	3.750	123,019		220				187,362	07/01/2016
100067047		Imperial	PA		08/02/2021	4.000	133,631		149				260,399	03/01/2015
100067056		Beaumont	TX		08/02/2021	3.750	130,206		129				153,436	04/01/2016
100067057		Cheektowaga	NY		08/02/2021	3.875	84,832		162				181,637	02/01/2016
100067060		New Port Richey	FL		08/02/2021	4.375	68,451		87				206,349	07/01/2015
100067069		North Plainfield	NJ		08/02/2021	4.000	216,270		283				362,077	10/01/2016
100067070		Cedarpines Park Area	CA		08/02/2021	3.875	147,775		142				460,428	02/01/2015
100067076		Rialto	CA		08/02/2021	3.750	240,380		360				488,559	07/01/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067081		Garden Valley	CA		08/02/2021	3.875	170,696		106				384,425	03/01/2017
100067087		Yacolt	WA		08/02/2021	3.750	195,483		168				432,286	06/01/2015
100067094		West Boylston	MA		08/02/2021	4.000	224,590		228				435,518	02/01/2015
100067104		Washington	DC		08/02/2021	3.375	297,440		497				625,143	04/01/2015
100067108		Aurora	CO		08/02/2021	3.750	216,791		419				446,771	11/01/2015
100067109		Lansdale	PA		08/02/2021	3.875	256,357		320				404,394	09/01/2015
100067110		Mountain View	HI		08/02/2021	3.750	119,753		263				268,248	11/01/2012
100067114		Friday Harbor	WA		08/02/2021	4.000	117,028		227				350,091	06/01/2014
100067116		Kapolei	HI		08/02/2021	3.750	197,299		324				674,054	05/01/2013
100067120		Milford	PA		08/02/2021	3.750	202,146		380				386,849	12/01/2015
100067122		Kissimmee	FL		08/02/2021	3.750	74,329		113				210,399	01/01/2016
100067123		Vancouver	WA		08/02/2021	3.875	91,517		158				416,594	01/01/2012
100067126		High Point	NC		08/02/2021	4.000	78,548		17				189,354	11/01/2013
100067128		Washington	DC		08/02/2021	3.875	453,248		579				720,345	04/01/2016
100067135		Menifee	CA		08/02/2021	4.000	181,330		69				396,695	12/01/2016
100067142		Kent	WA		08/02/2021	3.750	245,957		487				772,132	05/01/2012
100067144		Stockton	CA		08/02/2021	3.750	144,621		130				478,638	07/01/2012
100067145		Oceanside	CA		08/02/2021	3.750	178,849		175				600,562	08/01/2012
100067147		North Miami	FL		08/02/2021	3.625	139,289		222				548,511	08/01/2012
100067148		Desoto	TX		08/02/2021	3.875	180,877		7				381,672	07/01/2012
100067150		Taylorsville	UT		08/02/2021	4.000	142,116		103				447,536	08/01/2012
100067152		West Palm Beach	FL		08/02/2021	3.875	194,989		247				418,666	05/01/2017
100067154		Dallas	TX		08/02/2021	3.750	136,334		159				316,194	09/01/2012
100067155		Galt	CA		08/02/2021	3.250	219,913		430				739,440	11/01/2012
100067157		Orlando	FL		08/02/2021	3.375	165,291		380				467,116	11/01/2012
100067158		Venice	FL		08/02/2021	3.750	124,857		182				289,728	08/01/2012
100067160		Saginaw	TX		08/02/2021	3.750	115,567		110				263,211	09/01/2012
100067169		Sacramento	CA		08/02/2021	3.250	195,654		270				591,597	12/01/2012
100067170		Spanaway	WA		08/02/2021	3.375	142,269		155				424,013	03/01/2013
100067172		Los Angeles	CA		08/02/2021	3.500	155,027		174				542,472	04/01/2013
100067178		Palm Bay	FL		08/02/2021	3.250	101,773		146				296,710	06/01/2013
100067183		Philadelphia	PA		08/02/2021	3.375	54,761		88				142,488	06/01/2013
100067184		Orlando	FL		08/02/2021	3.500	102,978		195				232,396	07/01/2013
100067188		Huntsville	AL		08/02/2021	4.250	105,820		50				191,109	05/01/2013
100067192		Savannah	TN		08/02/2021	4.125	50,083		66				78,268	06/01/2014
100067195		Riverdale	GA		08/02/2021	4.250	86,912		2				175,427	04/01/2014
100067199		San Antonio	TX		08/02/2021	3.750	153,647		132				269,772	07/01/2014
100067202		Abington	PA		08/02/2021	3.750	167,611		405				353,305	03/01/2015
100067203		Humble	TX		08/02/2021	4.250	134,919		78				207,832	11/01/2014
100067207		Blanchester	OH		08/02/2021	4.250	56,213		77				391,133	03/01/2015
100067209		Modesto	CA		08/02/2021	3.875	143,449		107				333,560	05/01/2015
100067213		Edwardsville	IL		08/02/2021	3.750	142,964		151				190,718	05/01/2015
100067214		Baytown	TX		08/02/2021	3.750	87,592		11				181,430	01/01/2014
100067217		Fort Washington	MD		08/02/2021	3.875	78,651		120				238,459	05/01/2015
100067227		Springfield	MA		08/02/2021	4.250	144,471		192				256,493	06/01/2015
100067228		Lehigh Acres	FL		08/02/2021	3.750	141,536		268				296,976	07/01/2015
100067238		Fort Smith	AR		08/02/2021	3.875	65,294		83				72,466	08/01/2015
100067247		Los Banos	CA		08/02/2021	3.750	199,846		249				418,306	05/01/2016
100067248		Allentown	PA		08/02/2021	4.000	105,576		167				197,162	12/01/2015
100067249		Riverview	FL		08/02/2021	3.750	133,952		255				217,754	04/01/2016
100067250		Clinton	MD		08/02/2021	4.125	148,130		64				354,483	03/01/2016
100067253		College Park	GA		08/02/2021	3.750	65,751		123				259,769	05/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067255		North Vernon	IN		08/02/2021	4.250	60,350		150				128,750	03/01/2016
100067259		Leesburg	FL		08/02/2021	3.875	231,782		358				492,085	06/01/2016
100067260		Hanover	PA		08/02/2021	4.000	116,629		158				158,256	06/01/2016
100067262		Bay Minette	AL		08/02/2021	4.000	144,244		62				245,211	02/01/2016
100067263		Monahans	TX		08/02/2021	3.875	72,699		78				125,333	04/01/2016
100067266		Merritt Island	FL		08/02/2021	3.750	176,551		269				348,309	09/01/2016
100067267		Clinton	MD		08/02/2021	3.875	355,497		334				534,616	08/01/2016
100067269		East Alton	IL		08/02/2021	3.750	94,176		169				123,879	10/01/2016
100067271		Orlando	FL		08/02/2021	3.875	180,996		313				371,586	11/01/2016
100067282		Crane	TX		08/02/2021	3.750	119,487		167				134,380	12/01/2016
100067301		Muskego	WI		08/02/2021	4.125	106,073		95				162,260	06/01/2017
100067307		Cantonment	FL		08/02/2021	4.000	197,016		224				288,673	07/01/2017
100067309		Odessa	TX		08/02/2021	4.500	173,543		267				256,500	07/01/2017
100067314		North Port	FL		08/02/2021	4.000	197,660		328				319,996	08/01/2017
100067318		Jacksonville	FL		08/02/2021	3.750	266,422		436				398,160	08/01/2017
100067321		Lutz	FL		08/02/2021	3.750	132,897		235				264,108	09/01/2017
100067327		Ijamsville	MD		08/02/2021	4.500	302,569		329				465,295	09/01/2017
100067332		Peabody	MA		08/02/2021	3.875	310,838		581				749,482	12/01/2017
100067336		Miami	FL		08/02/2021	3.875	228,729		329				512,565	12/01/2017
100067345		Mobile	AL		08/02/2021	4.750	105,108		168				171,539	07/01/2018
100067348		Castalia	NC		08/02/2021	4.625	139,473		153				192,581	09/01/2018
100067351		Frisco	TX		08/02/2021	4.625	212,478		88				362,452	02/01/2018
100067353		Pine Hill	NJ		08/02/2021	4.500	98,564		218				183,319	04/01/2019
100067361		Edna	TX		08/02/2021	4.875	81,861		13				83,052	10/01/2018
100067367		Laredo	TX		08/02/2021	4.750	227,541		201				234,745	10/01/2019
100068741		Ranger	GA		09/01/2021	5.875	62,989		(275)				79,467	11/01/2005
100068747		Lawrenceville	GA		09/01/2021	3.750	55,307		(70)				274,603	12/01/2012
100068753		Osawatomie	KS		09/01/2021	6.500	40,131		(345)				88,000	07/01/2004
100068767		Muskegon	MI		09/01/2021	3.500	50,079		(43)				142,197	12/01/2011
100068785		White Pine	TN		09/01/2021	3.875	120,976		(158)				619,241	05/01/2015
100068814		Grand Blanc	MI		09/01/2021	3.625	37,175		3				271,897	05/01/2015
100068831		Cleveland	TX		09/01/2021	4.125	31,983		(45)				62,000	08/01/2002
100068844		West Valley City	UT		09/01/2021	3.625	119,004		(72)				359,292	06/01/2008
100068848		Elgin	IL		09/01/2021	3.875	171,704		(174)				232,023	09/01/2016
100068859		Millport	NY		09/01/2021	4.125	77,457		(45)				247,296	09/01/2016
100068891		Yorktown Heights	NY		09/01/2021	3.375	280,136		5				499,730	12/01/2016
100068942		Farmville	NC		09/01/2021	3.625	104,602		(91)				493,167	03/01/2017
100068956		Erie	PA		09/01/2021	3.750	69,919		(33)				199,546	07/01/2017
100068960		New Orleans	LA		09/01/2021	3.633	78,806		(75)				221,653	06/01/2013
100068962		Hoffman Estates	IL		09/01/2021	4.000	114,946		8				208,965	10/01/2017
100068966		Edmond	OK		09/01/2021	4.000	179,239		(139)				265,175	07/01/2015
100069004		Kapolei	HI		09/01/2021	3.250	161,479		(9)				562,514	11/01/2017
100069008		Stafford	TX		09/01/2021	3.875	82,266		(88)				278,438	11/01/2015
100069017		Mohegan Lake	NY		09/01/2021	3.875	346,245		(161)				526,560	11/01/2015
100069041		The Colony	TX		09/01/2021	3.500	105,771		(73)				203,463	05/01/2018
100069046		Anchorage	AK		09/01/2021	3.375	238,169		(180)				233,766	01/01/2017
100069058		Tuscola	TX		09/01/2021	3.750	225,006		(104)				286,428	12/01/2017
100069072		Bothell	WA		09/01/2021	3.875	368,772		(365)				1,276,029	10/01/2012
100069081		Midvale	UT		09/01/2021	3.750	176,069		(78)				549,105	07/01/2013
100069082		Stockbridge	GA		09/01/2021	3.750	71,358		(79)				240,692	02/01/2018
100069091		Amherst	VA		09/01/2021	3.250	180,124		(65)				474,613	11/01/2016
100069097		Monroe	NY		09/01/2021	3.750	220,484		(171)				582,455	09/01/2011

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069118		Albuquerque	NM		09/01/2021	4.250	63,739		(80)				196,750	08/01/2014
100069161		Ocala	FL		09/01/2021	3.250	64,321		(30)				152,777	11/01/2015
100069165		Lake Charles	LA		09/01/2021	3.375	151,088		122				182,849	04/01/2016
100069194		Sulphur Springs	TX		09/01/2021	3.750	179,666		(96)				241,094	07/01/2016
100069231		Lockport	IL		09/01/2021	3.750	245,235		(149)				338,001	10/01/2016
100069243		Van Buren	AR		09/01/2021	3.375	139,733		(96)				225,006	12/01/2016
100069256		Aurora	CO		09/01/2021	4.125	152,599		(121)				374,081	12/01/2016
100069308		Westwego	LA		09/01/2021	3.625	132,211		197				131,978	06/01/2017
100069315		Tulsa	OK		09/01/2021	4.000	58,832		(3)				91,131	08/01/2017
100069360		Berlin Heights	OH		09/01/2021	3.750	95,799		(10)				149,312	11/01/2017
100069409		Chicago	IL		09/01/2021	3.750	143,675		(34)				172,007	05/01/2018
100069434		Columbus	OH		09/01/2021	3.250	84,479		12				164,259	12/01/2018
100069438		Springville	PA		09/01/2021	4.875	108,919		(77)				140,165	02/01/2019
100069444		Goose Creek	SC		09/01/2021	3.125	111,609		2				189,484	10/01/2018
100069445		Pembroke Pines	FL		09/01/2021	4.625	255,011		(138)				328,830	04/01/2019
100069447		Hillsville	VA		09/01/2021	4.000	81,284		(56)				125,342	04/01/2019
100069466		Shirley	MA		09/01/2021	3.875	225,285		(110)				432,382	08/01/2019
100069484		Cedarville	OH		09/01/2021	4.125	138,987		(77)				158,000	09/01/2019
100069499		Brighton	IL		09/01/2021	4.250	81,641		(28)				89,000	11/01/2019
100069508		Springfield	MA		09/01/2021	3.750	154,659		(6)				173,000	11/01/2019
100069517		Selden	NY		09/01/2021	3.625	213,807		(22)				290,000	12/01/2019
100069522		Wimauma	FL		09/01/2021	4.125	164,294		(86)				178,000	12/01/2019
100069523		Elkhorn	WI		09/01/2021	3.625	187,617		(16)				211,000	01/01/2020
100069535		Medina	OH		09/01/2021	4.625	171,189		(130)				218,000	02/01/2020
100069537		Saint Cloud	FL		09/01/2021	2.990	243,304		60				272,000	01/01/2020
100069545		Mount Ephraim	NJ		09/01/2021	3.500	122,528		(12)				140,000	02/01/2020
100069550		Salisbury	MD		09/01/2021	3.990	140,779		(76)				139,000	03/01/2020
100069557		Auburn	NY		09/01/2021	3.875	121,515		(1)				133,000	03/01/2020
100069560		Lenoir City	TN		09/01/2021	3.625	233,498		(81)				262,000	03/01/2020
100069562		Columbia City	OR		09/01/2021	3.125	213,815		(15)				236,000	03/01/2020
100069586		Manor	TX		09/01/2021	2.990	203,884		(32)				228,000	04/01/2020
100069587		Acworth	GA		09/01/2021	3.750	158,852		128				207,500	04/01/2020
100069607		Salem	OR		09/01/2021	3.000	326,259		82				350,000	05/01/2020
100069614		Cape Coral	FL		09/01/2021	2.875	227,668		183				258,000	07/01/2020
100069615		Flushing	MI		09/01/2021	3.750	179,102		(73)				193,000	07/01/2020
100069620		Port Huron	MI		09/01/2021	3.375	106,564						120,000	07/01/2020
100069628		Lexington	TN		09/01/2021	3.750	120,957		(44)				152,500	05/01/2020
100069634		Brockton	MA		09/01/2021	3.250	364,920		637				517,000	07/01/2020
100069638		San Benito	TX		09/01/2021	3.750	117,029		(66)				128,000	07/01/2020
100069649		Twentynine Palms	CA		09/01/2021	3.000	138,055		(22)				155,000	08/01/2020
100069654		Sicklerville	NJ		09/01/2021	3.125	245,636		313				278,000	07/01/2020
100069669		Lakeland	FL		09/01/2021	3.500	315,582		(9)				344,000	09/01/2020
100069670		Hemet	CA		09/01/2021	3.125	137,581		80				183,500	08/01/2020
100069735		Moreno Valley	CA		09/01/2021	3.125	339,890		(30)				444,999	01/01/2021
100069751		Knoxville	MD		09/01/2021	3.125	160,494		35				175,000	02/01/2021
100069766		Philadelphia	PA		09/01/2021	4.250	49,284		96				62,419	05/01/2010
100069773		Ashtabula	OH		09/01/2021	3.875	84,814		163				245,740	07/01/2012
100069774		Wyoming	MI		09/01/2021	3.750	58,313		122				135,774	09/01/2012
100069792		Macon	GA		09/01/2021	3.750	79,127		92				115,000	08/01/2013
100069803		East Orange	NJ		09/01/2021	4.125	194,644		398				363,581	06/01/2016
100069804		Itasca	IL		09/01/2021	4.250	263,649		271				336,540	06/01/2016
100069806		Baldwin	NY		09/01/2021	3.875	313,752		801				589,586	04/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100069833		Merrill	OR		09/01/2021	3.718	152,276		224				449,591	03/01/2012
100069836		Washington	DC		09/01/2021	3.875	206,490		356				451,792	01/01/2018
100069851		Owings Mills	MD		09/01/2021	3.750	237,467		509				189,167	10/01/2016
100069867		Philadelphia	PA		09/01/2021	3.875	165,652		569				249,180	08/01/2017
100069875		Mcminnville	OR		09/01/2021	3.250	93,764		227				152,894	09/01/2017
100069894		San Antonio	TX		09/01/2021	3.990	228,290		(74)				397,666	12/01/2017
100069896		Baltimore	MD		09/01/2021	3.750	320,701		468				444,114	01/01/2018
100069902		Desoto	TX		09/01/2021	3.375	83,195		120				383,837	10/01/2017
100069908		Newcastle	WA		09/01/2021	3.250	308,823		748				246,923	10/01/2017
100069911		Acton	CA		09/01/2021	3.375	197,382		300				148,818	11/01/2017
100069912		Burien	WA		09/01/2021	3.250	172,741		310				147,145	05/01/2018
100070028		Hamilton	NJ		09/01/2021	4.000	232,229		387				347,018	12/01/2016
100070031		Mt Airy	MD		09/01/2021	3.875	393,596		584				235,900	11/01/2017
100070042		San Antonio	TX		09/01/2021	4.500	71,264		(47)				101,644	01/01/2017
100070090		Mount Holly Springs	PA		09/01/2021	4.000	153,114		289				219,516	02/01/2018
100070095		West Columbia	SC		09/01/2021	4.500	133,731		(133)				218,732	12/01/2017
100070098		Sewell	NJ		09/01/2021	4.125	185,757		308				143,631	04/01/2018
100070108		Landing	NJ		09/01/2021	4.250	221,723		548				185,132	05/01/2018
100070113		Boiling Springs	PA		09/01/2021	3.750	185,614		305				67,000	01/01/2019
100070132		Atlanta	GA		09/01/2021	4.750	95,928		66				177,573	04/01/2018
100070198		Cleveland	OH		09/01/2021	3.990	47,507		135				59,000	02/01/2020
100070214		Auburndale	FL		09/01/2021	2.990	217,652		447				249,000	04/01/2020
100070540		MONTGOMERY	AL		10/01/2021	3.625	73,924		(63)				102,397	08/01/2006
100070548		LEVITTOWN	PA		10/01/2021	4.000	208,023		(214)				53,194	07/01/2013
100070586		EASTON	PA		10/01/2021	3.250	264,511		(25)				300,000	04/01/2011
100070611		MIDDLETOWN	NY		10/01/2021	3.875	228,033		(79)				375,948	01/01/2016
100070619		UTICA	NY		10/01/2021	3.375	223,749		(13)				306,075	01/01/2016
100070622		CLINTON	MS		10/01/2021	3.750	201,025		(68)				312,758	09/01/2015
100070628		KISSIMMEE	FL		10/01/2021	3.375	143,475		(100)				351,060	02/01/2015
100070633		TULSA	OK		10/01/2021	3.625	106,638		(258)				219,612	09/01/2016
100070639		DENVER	CO		10/01/2021	3.875	112,193		(97)				428,351	04/01/2012
100070651		UNION GROVE	WI		10/01/2021	3.500	138,393		(90)				183,917	12/01/2016
100070659		WEST ORANGE	NJ		10/01/2021	3.750	349,677		(200)				471,000	08/01/2016
100070674		GLASSBORO	NJ		10/01/2021	3.875	146,660		(108)				260,221	05/01/2015
100070682		SPOKANE	WA		10/01/2021	3.250	237,397		(75)				492,490	10/01/2015
100070688		HELENA	AL		10/01/2021	3.875	197,624		(182)				240,000	08/01/2015
100070697		COCOA	FL		10/01/2021	4.125	180,370		(93)				210,000	10/01/2017
100070704		LAS VEGAS	NV		10/01/2021	3.000	211,768		37				260,000	08/01/2019
100070711		CLEARWATER	FL		10/01/2021	3.250	166,973		(1)				406,925	03/01/2015
100070728		SATELLITE BEACH	FL		10/01/2021	3.000	169,576		(6)				191,500	11/01/2017
100070730		DES MOINES	WA		10/01/2021	3.250	332,406		(348)				580,000	03/01/2020
100070734		BERRIEN SPRINGS	MI		10/01/2021	3.250	132,227		(75)				222,819	11/01/2016
100070737		BEND	OR		10/01/2021	3.000	357,787		173				452,000	09/01/2020
100070741		CLINTON	MD		10/01/2021	3.125	251,366		6				275,000	11/01/2020
100070742		HAMILTON	NJ		10/01/2021	3.750	212,870		(13)				218,400	01/01/2021
100070751		STONY BROOK	NY		10/01/2021	3.250	114,723		(135)				489,065	06/01/2012
100070756		MESQUITE	TX		10/01/2021	3.000	39,212		(4)				224,919	01/01/2013
100070760		NAMPA	ID		10/01/2021	3.000	103,104		(2)				360,824	11/01/2013
100070768		FORT WAYNE	IN		10/01/2021	3.250	126,425		(11)				247,948	06/01/2013
100070779		HANOVER TOWNSHIP	PA		10/01/2021	3.000	69,980		5				162,101	08/01/2014
100070780		ROCKLAND	MA		10/01/2021	3.500	208,563		(198)				451,511	04/01/2015
100070783		BROOKLYN	NY		10/01/2021	3.250	379,910		(8)				640,673	04/01/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070785		INDIANA	PA		10/01/2021	3.875	128,941		(161)				189,861	05/01/2015
100070788		MILFORD	PA		10/01/2021	3.000	143,391		(4)				258,522	06/01/2015
100070789		GREER	SC		10/01/2021	3.000	70,174		2				358,860	03/01/2015
100070801		LEHIGH ACRES	FL		10/01/2021	4.000	106,042		(94)				233,770	10/01/2015
100070818		TROTWOOD	OH		10/01/2021	4.000	85,133		(51)				161,899	10/01/2015
100070825		PHILADELPHIA	PA		10/01/2021	3.500	105,081		(31)				279,357	04/01/2016
100070829		CARTERSVILLE	GA		10/01/2021	3.750	130,081		(82)				220,728	06/01/2016
100070831		MIDLOTHIAN	VA		10/01/2021	3.750	202,446		(72)				287,552	08/01/2016
100070842		CORONA	CA		10/01/2021	3.250	264,443		(103)				459,899	07/01/2016
100070844		JACKSONVILLE	FL		10/01/2021	3.875	45,997		(44)				117,835	08/01/2016
100070849		ALEX CITY	AL		10/01/2021	3.875	97,251		(72)				74,527	08/01/2016
100070854		HAGERSTOWN	MD		10/01/2021	3.250	165,608		(8)				384,118	09/01/2016
100070874		TORRINGTON	CT		10/01/2021	3.250	189,917		(74)				296,353	11/01/2016
100070884		BARTO	PA		10/01/2021	3.500	120,339		(62)				215,180	12/01/2016
100070890		BALTIMORE	MD		10/01/2021	4.000	118,876		(86)				167,591	02/01/2017
100070895		INMAN	SC		10/01/2021	4.125	157,830		(158)				214,570	01/01/2017
100070896		STEPHENS CITY	VA		10/01/2021	3.500	375,644		(232)				511,326	12/01/2016
100070902		WINTER HAVEN	FL		10/01/2021	4.250	182,035		(127)				297,219	03/01/2017
100070906		WETUMPKA	AL		10/01/2021	3.875	144,511		(102)				238,948	03/01/2017
100070914		HENDERSON	NV		10/01/2021	3.750	180,518		(66)				305,459	06/01/2017
100070916		MARSHFIELD	WI		10/01/2021	3.250	92,765		(7)				177,183	04/01/2017
100070926		COLLINSVILLE	IL		10/01/2021	4.375	78,695		(63)				142,686	05/01/2017
100070927		FEASTERVILLE TREVOSE	PA		10/01/2021	4.000	212,713		(148)				338,506	06/01/2017
100070934		GLENDORA	NJ		10/01/2021	4.250	155,363		(125)				234,089	08/01/2017
100070971		PLATTEVILLE	WI		10/01/2021	4.125	122,024		(91)				169,028	03/01/2018
100071003		HANOVER	PA		10/01/2021	4.125	217,685		(4)				328,892	09/01/2018
100071005		MAYS LANDING	NJ		10/01/2021	4.875	158,902		(133)				219,985	11/01/2018
100071010		MARRERO	LA		10/01/2021	4.990	182,208		(256)				241,394	02/01/2019
100071014		SOUTH OZONE PARK	NY		10/01/2021	3.625	334,377		(14)				413,847	02/01/2019
100071026		BETHLEHEM	PA		10/01/2021	4.375	175,191		(126)				219,945	06/01/2019
100071043		EPHRATA	PA		10/01/2021	3.500	262,209		(19)				357,164	09/01/2019
100071055		HAZLET	NJ		10/01/2021	3.000	372,567		151				484,266	11/01/2019
100071064		SAN ANTONIO	TX		10/01/2021	3.750	128,821		(46)				188,000	02/01/2020
100071065		DARBY	PA		10/01/2021	3.750	74,908		21				84,000	12/01/2019
100071071		ORLANDO	FL		10/01/2021	4.125	153,365		(91)				186,000	03/01/2020
100071075		MAPLE HEIGHTS	OH		10/01/2021	4.250	100,415		(13)				124,000	02/01/2020
100071076		BERKELEY SPGS	WV		10/01/2021	3.750	116,060		(96)				154,000	05/01/2020
100071099		MIAMI	FL		10/01/2021	3.125	251,161		121				334,000	03/01/2020
100071101		APPLE VALLEY	CA		10/01/2021	3.500	278,229		(24)				342,000	05/01/2020
100071105		FLORIDA CITY	FL		10/01/2021	3.625	187,185		(14)				205,000	06/01/2020
100071118		EL DORADO	AR		10/01/2021	3.750	99,779		(42)				130,500	07/01/2020
100071126		BALTIMORE	MD		10/01/2021	3.375	224,589		10				250,000	08/01/2020
100071134		JACKSON	MI		10/01/2021	3.750	89,478		(9)				97,000	08/01/2020
100071139		COCONUT CREEK	FL		10/01/2021	3.125	324,178		(9)				356,000	07/01/2020
100071151		TAMPA	FL		10/01/2021	3.625	203,477		(21)				226,000	08/01/2020
100071182		MIDLAND	TX		10/01/2021	3.250	258,567		(16)				281,000	10/01/2020
100071222		DARBY	PA		10/01/2021	3.125	59,677		15				65,000	01/01/2021
100071225		COLORADO SPRINGS	CO		10/01/2021	3.125	250,859		(22)				380,000	01/01/2021
100071231		ENDICOTT	NY		10/01/2021	3.125	116,298		23				138,000	01/01/2021
100071237		POTTSTOWN	PA		10/01/2021	3.000	331,143		86				360,000	03/01/2021
100071250		HOMESTEAD	FL		10/01/2021	3.250	279,353		75				304,900	05/01/2021
100071252		Leominster	MA		10/01/2021	3.000	222,966		52				251,000	03/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071256		MECHANICSBURG	PA		10/01/2021	3.500	191,610		36				206,000	05/01/2021
100071257		SPRING HILL	FL		10/01/2021	3.500	255,829		45				275,000	06/01/2021
100071260		BOYNTON BEACH	FL		10/01/2021	3.250	222,228		49				240,000	04/01/2021
100071264		HAINES CITY	FL		10/01/2021	3.250	273,284		35				295,000	05/01/2021
100071267		CONROE	TX		10/01/2021	3.625	277,481		(17)				377,000	05/01/2021
100071279		NORTH ATTLEBORO	MA		10/01/2021	3.875	119,260		15				350,381	01/01/2014
100071281		ALBANY	NY		10/01/2021	4.000	142,838		240				422,770	09/01/2016
100071282		JOPLIN	MO		10/01/2021	4.250	121,503		(56)				149,052	01/01/2016
100071290		BUSH	LA		10/01/2021	4.500	154,481		(103)				231,979	07/01/2015
100071292		RINCON	GA		10/01/2021	3.750	129,486		(10)				193,399	04/01/2016
100071293		PHENIX CITY	AL		10/01/2021	3.500	95,138		99				96,333	10/01/2007
100071300		LAHAINA	HI		10/01/2021	3.750	374,560		385				896,201	12/01/2016
100071304		CORPUS CHRISTI	TX		10/01/2021	3.990	145,832		(50)				235,993	08/01/2015
100071320		THORNTON	CO		10/01/2021	3.250	109,290		100				312,477	10/01/2014
100071342		MONTGOMERY VILLAGE	MD		10/01/2021	3.250	251,706		409				392,323	09/01/2016
100071343		RIVERVIEW	MI		10/01/2021	3.750	69,955		(26)				134,746	09/01/2016
100071366		SOUTH CHESTERFIELD	VA		10/01/2021	4.625	152,949		(88)				226,507	04/01/2018
100071370		PORT SAINT LUCIE	FL		10/01/2021	4.250	208,586		(103)				352,107	02/01/2018
100071377		LAKELAND	FL		10/01/2021	4.500	119,008		63				182,906	05/01/2019
100071391		HICKORY	NC		10/01/2021	4.250	187,516		(41)				225,000	02/01/2020
100072112		SUN VALLEY	NV		11/01/2021	4.375	77,042		(153)				98,000	07/01/2013
100072168		NORWALK	CA		11/01/2021	3.500	67,699		(345)				260,000	04/01/2012
100072212		COLLEGE PARK	GA		11/01/2021	5.000	159,021		(637)				235,000	05/01/2009
100072221		PHOENIX	AZ		11/01/2021	5.375	105,680		(293)				128,000	11/01/2009
100072228		MARIETTA	GA		11/01/2021	4.250	83,107		(81)				133,000	03/01/2010
100072257		WAXAHACHIE	TX		11/01/2021	4.500	94,939		(179)				96,000	11/01/1996
100072386		SPRING HOPE	NC		11/01/2021	3.875	145,186		(149)				238,000	08/01/2008
100072529		REDFORD	MI		11/01/2021	4.000	104,872		(148)				143,000	12/01/2011
100072538		EVERETT	WA		11/01/2021	3.875	234,372		(135)				290,000	07/01/2012
100072543		DANBURY	CT		11/01/2021	3.000	93,940		(35)				225,000	09/01/2012
100072544		PHOENIX	AZ		11/01/2021	3.500	103,782		(130)				142,000	09/01/2012
100072549		RIALTO	CA		11/01/2021	3.250	154,540		(93)				210,000	01/01/2013
100072559		SAINT LOUIS	MO		11/01/2021	3.500	79,888		(39)				165,000	05/01/2013
100073120		BELCAMP	MD		11/01/2021	4.000	177,892		(124)				189,000	07/01/2018
100073364		LUBBOCK	TX		11/01/2021	3.625	251,688		(115)				270,000	04/01/2020
100073374		BALTIMORE	MD		11/01/2021	3.625	248,929		(76)				346,000	05/01/2020
100073375		LAKE CHARLES	LA		11/01/2021	3.625	178,737		(8)				195,000	06/01/2020
100073387		GOOSE CREEK	SC		11/01/2021	3.375	138,491		(36)				153,000	07/01/2020
100073402		AMARILLO	TX		11/01/2021	3.625	116,065		(60)				127,000	08/01/2020
100073405		PRINCETON	MN		11/01/2021	3.625	230,959		(63)				250,000	08/01/2020
100073411		GLEN BURNIE	MD		11/01/2021	3.750	214,962		(91)				230,000	06/01/2020
100073428		OLD BRIDGE	NJ		11/01/2021	3.750	477,008		111				517,000	01/01/2021
100073441		ROCK HILL	SC		11/01/2021	3.250	171,219		209				256,000	01/01/2013
100073527		BALTIMORE	MD		11/01/2021	4.125	133,165		208				148,000	02/01/2020
100074500		BELPRE	OH		12/01/2021	5.250	63,755		(142)				110,756	06/01/2010
100074521		BOONEVILLE	AR		12/01/2021	3.000	108,761		(38)				331,732	10/01/2011
100074522		GLASGOW	KY		12/01/2021	5.125	56,541		(95)				45,000	08/01/2009
100074536		PETERSBURG	VA		12/01/2021	4.625	190,319		(296)				318,484	03/01/2009
100074538		ORANGE	TX		12/01/2021	7.000	59,990		(242)				112,930	09/01/2008
100074544		BALTIMORE	MD		12/01/2021	4.125	58,791		(43)				133,636	04/01/2008
100074559		HAMMOND	IN		12/01/2021	4.625	51,869		(134)				122,950	07/01/2007
100074584		DAYTON	OH		12/01/2021	6.000	59,408		(189)				139,152	03/01/2004

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074591		RICHMOND	KY		12/01/2021	4.750	70,474		(123)				145,758	07/01/2011
100074594		HELENA	AL		12/01/2021	4.250	122,129		(222)				245,117	06/01/2012
100074611		WINSTON SALEM	NC		12/01/2021	3.000	89,441		(40)				174,853	12/01/2012
100074612		CONVERSE	TX		12/01/2021	3.750	103,148		(107)				240,483	07/01/2013
100074619		CORPUS CHRISTI	TX		12/01/2021	3.875	131,807		(102)				251,003	04/01/2013
100074621		ANNISTON	AL		12/01/2021	3.750	89,497		(114)				213,555	12/01/2012
100074631		BRANDON	MS		12/01/2021	3.375	193,045		(74)				305,833	11/01/2012
100074637		VALENTINE	NE		12/01/2021	4.250	50,936		(46)				189,400	10/01/2013
100074669		BURLINGTON	NJ		12/01/2021	4.250	215,562		(274)				330,000	04/01/2009
100074671		WOODBURY	TN		12/01/2021	4.875	106,972		(205)				132,900	06/01/2009
100074675		SCOTCH PLAINS	NJ		12/01/2021	4.375	263,387		(259)				355,000	08/01/2006
100074676		BROWNS MILLS	NJ		12/01/2021	4.750	81,757		(90)				107,000	09/01/2008
100074680		SHREVEPORT	LA		12/01/2021	5.000	40,985		(122)				85,000	12/01/2009
100074684		WACO	TX		12/01/2021	4.875	35,306		117				40,000	08/01/2005
100074707		PHILADELPHIA	PA		12/01/2021	4.500	74,764		(86)				98,500	12/01/2013
100074717		WATERVILLE	ME		12/01/2021	3.875	84,149		(55)				198,565	04/01/2015
100074740		BAKER	LA		12/01/2021	4.500	90,426		(167)				139,983	07/01/2011
100074747		ROME	NY		12/01/2021	4.000	50,813		(24)				138,632	06/01/2006
100074756		DENHAM SPRINGS	LA		12/01/2021	4.875	196,736		352				262,250	02/01/2010
100074758		COLUMBIA	MO		12/01/2021	3.125	73,266		(19)				171,757	09/01/2016
100074760		ROANOKE	VA		12/01/2021	4.625	97,613		(264)				208,303	06/01/2016
100074762		WILLCOX	AZ		12/01/2021	3.875	106,168		(142)				253,827	02/01/2016
100074808		LAREDO	TX		12/01/2021	4.625	110,978		(198)				138,023	01/01/2017
100074813		LEXINGTON	SC		12/01/2021	3.625	108,787		(56)				217,940	09/01/2014
100074825		YOUNGSTOWN	OH		12/01/2021	3.875	33,046		(30)				90,265	07/01/2014
100074838		HARVEST	AL		12/01/2021	3.750	222,066		(161)				350,255	11/01/2017
100074841		SIMPSONVILLE	SC		12/01/2021	3.500	128,984		(46)				254,234	01/01/2018
100074848		HOUSTON	TX		12/01/2021	3.875	116,217		(130)				215,949	01/01/2015
100074873		CLEVELAND	TN		12/01/2021	4.125	116,013		(151)				272,974	03/01/2016
100074881		MINNEAPOLIS	MN		12/01/2021	4.000	66,809		(26)				260,532	06/01/2014
100074883		ISLIP	NY		12/01/2021	3.875	150,561		(55)				400,263	11/01/2016
100074893		GREECE	NY		12/01/2021	4.000	112,948		(97)				190,025	05/01/2014
100074894		BALTIMORE	MD		12/01/2021	3.250	150,778		(34)				259,879	06/01/2015
100074896		AUBURN	CA		12/01/2021	3.875	209,342		(155)				475,372	07/01/2017
100074907		REDLANDS	CA		12/01/2021	4.625	196,667		(281)				389,350	05/01/2018
100074910		AIKEN	SC		12/01/2021	4.000	89,044		(125)				211,694	03/01/2014
100074911		LIZELLA	GA		12/01/2021	3.000	71,940		(16)				155,866	04/01/2017
100074928		WINTER HAVEN	FL		12/01/2021	2.875	182,917		26				228,000	03/01/2021
100074940		PORT CHARLOTTE	FL		12/01/2021	4.125	236,201		(134)				273,000	11/01/2019
100074944		ROCKY HILL	CT		12/01/2021	4.500	179,103		(235)				283,879	09/01/2014
100074950		LAS VEGAS	NV		12/01/2021	3.250	219,970		(147)				421,746	11/01/2016
100074951		FARMINGTON	AR		12/01/2021	3.500	88,715		(74)				173,228	10/01/2016
100074952		NATIONAL CITY	CA		12/01/2021	3.125	223,713		(139)				588,615	03/01/2016
100074960		CLAYTON	NJ		12/01/2021	4.250	144,703		(284)				253,979	04/01/2017
100074961		GAINESVILLE	VA		12/01/2021	4.875	441,725		(512)				704,968	09/01/2015
100074966		SHAWSVILLE	VA		12/01/2021	3.000	106,620		(40)				135,900	05/01/2017
100074971		LOGANVILLE	GA		12/01/2021	4.375	166,225		(203)				306,463	08/01/2019
100074974		TOLLESON	AZ		12/01/2021	3.625	134,519		(81)				184,000	07/01/2020
100074985		CLYDE	NC		12/01/2021	3.125	164,620		(96)				184,700	02/01/2020
100074995		FRIENDSWOOD	TX		12/01/2021	4.000	94,229		(217)				338,914	07/01/2012
100074999		GIBBSTOWN	NJ		12/01/2021	4.000	118,451		(130)				228,072	08/01/2012
100075005		HOUSE SPRINGS	MO		12/01/2021	3.875	77,626		(90)				146,050	04/01/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075025		SHARPSVILLE	IN		12/01/2021	4.750	108,200		(209)				216,140	10/01/2013
100075028		FLORENCE	AL		12/01/2021	4.750	75,663		(195)				132,203	09/01/2013
100075038		PHILLIPSBURG	NJ		12/01/2021	4.250	220,246		(191)				245,557	08/01/2013
100075042		ORANGE	TX		12/01/2021	4.375	73,092		(99)				130,744	04/01/2014
100075047		BAY CITY	MI		12/01/2021	5.125	39,567		(111)				79,000	04/01/2014
100075054		LOS ANGELES	CA		12/01/2021	4.250	190,884		(274)				499,992	07/01/2014
100075056		SELMA	NC		12/01/2021	3.750	60,339		(47)				164,449	08/01/2014
100075062		SAN ANTONIO	TX		12/01/2021	4.750	74,679		(171)				178,371	07/01/2014
100075064		ACWORTH	GA		12/01/2021	3.875	124,393		(131)				282,374	09/01/2014
100075065		ALBANY	GA		12/01/2021	4.125	92,295		(113)				107,101	01/01/2015
100075074		ACWORTH	GA		12/01/2021	3.375	227,662		(45)				420,284	12/01/2014
100075078		PEORIA	AZ		12/01/2021	3.875	190,617		(142)				382,625	01/01/2015
100075087		WEAVER	AL		12/01/2021	3.750	69,307		(63)				126,802	04/01/2015
100075117		KANSAS CITY	MO		12/01/2021	3.750	234,201		(154)				315,951	07/01/2015
100075120		APOPKA	FL		12/01/2021	3.625	174,829		(97)				328,815	07/01/2015
100075127		HUDSON FALLS	NY		12/01/2021	4.250	72,851		(46)				177,685	07/01/2015
100075128		ALBANY	GA		12/01/2021	3.875	68,824		(63)				121,173	08/01/2015
100075153		COVINGTON	GA		12/01/2021	4.375	133,414		(176)				235,000	11/01/2015
100075154		THOMASVILLE	GA		12/01/2021	3.875	191,755		(99)				263,438	09/01/2015
100075158		COUNCIL BLUFFS	IA		12/01/2021	3.750	85,999		(40)				177,860	01/01/2016
100075174		INDEPENDENCE	MO		12/01/2021	4.000	90,447		(79)				193,671	01/01/2016
100075175		PROPHETSTOWN	IL		12/01/2021	4.250	59,693		(53)				87,371	11/01/2015
100075184		FREDERICKSBURG	VA		12/01/2021	3.750	279,202		(196)				466,780	04/01/2016
100075191		KATY	TX		12/01/2021	4.625	167,938		(278)				256,518	04/01/2016
100075192		HORN LAKE	MS		12/01/2021	4.375	75,778		(107)				171,878	04/01/2016
100075205		TUCSON	AZ		12/01/2021	3.750	108,990		(76)				274,117	06/01/2016
100075208		ORANGE	TX		12/01/2021	4.750	109,419		(210)				180,000	06/01/2016
100075215		FORT WORTH	TX		12/01/2021	3.375	559,413		(219)				854,753	06/01/2016
100075222		JACKSONVILLE	NC		12/01/2021	3.875	74,820		(81)				151,847	08/01/2016
100075226		SAN ANGELO	TX		12/01/2021	4.000	83,223		(100)				109,973	08/01/2016
100075233		ALLEN	TX		12/01/2021	3.000	179,992		(69)				282,446	08/01/2016
100075245		SACRAMENTO	CA		12/01/2021	3.500	235,651		(158)				410,557	09/01/2016
100075253		LAKEWOOD	CA		12/01/2021	4.375	409,998		(394)				676,125	09/01/2016
100075258		FREDERICK	MD		12/01/2021	3.000	320,429		(98)				471,037	09/01/2016
100075262		FREDERICK	MD		12/01/2021	3.250	176,105		(16)				295,335	09/01/2016
100075263		WYOMING	MI		12/01/2021	3.750	80,476		(72)				205,421	10/01/2016
100075266		COCKEVILLE	TN		12/01/2021	3.000	70,299		(27)				148,548	10/01/2016
100075273		CHICAGO	IL		12/01/2021	4.500	146,216		(81)				183,928	10/01/2016
100075294		IRONDEQUOIT	NY		12/01/2021	4.250	91,386		(37)				179,003	02/01/2017
100075295		HOUSTON	TX		12/01/2021	4.250	100,928		(149)				190,700	01/01/2017
100075298		WILKES BARRE	PA		12/01/2021	4.750	79,130		(93)				111,187	01/01/2017
100075304		JOSHUA	TX		12/01/2021	4.250	175,873		(192)				350,423	02/01/2017
100075305		ST LOUIS	MO		12/01/2021	4.000	71,806		(60)				113,969	03/01/2017
100075321		LOUISVILLE	KY		12/01/2021	4.000	100,320		(32)				152,771	04/01/2017
100075325		JACKSON	TN		12/01/2021	4.250	133,015		(161)				238,678	04/01/2017
100075331		GAINESBORO	TN		12/01/2021	4.500	108,627		(170)				249,900	04/01/2017
100075334		LITHONIA	GA		12/01/2021	4.250	140,659		(107)				245,240	04/01/2017
100075338		MORRISTOWN	TN		12/01/2021	3.875	108,468		(92)				203,544	04/01/2017
100075354		HAMMOND	LA		12/01/2021	4.750	121,641		(129)				167,567	06/01/2017
100075362		CORPUS CHRISTI	TX		12/01/2021	4.750	125,773		(203)				226,844	06/01/2017
100075364		BLOOMFIELD	CT		12/01/2021	4.000	98,931		(59)				208,138	05/01/2017
100075369		ELK GROVE	CA		12/01/2021	3.500	172,597		(266)				504,704	07/01/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075375		TUCSON	AZ		12/01/2021	4.250	118,959		(101)				212,628	07/01/2017
100075379		DOVER	DE		12/01/2021	4.500	155,043		(180)				241,526	06/01/2017
100075380		COUNCIL BLUFFS	IA		12/01/2021	4.250	66,004		(56)				103,667	08/01/2017
100075383		FORNEY	TX		12/01/2021	4.000	304,018		(194)				419,604	08/01/2017
100075389		FORT MYERS	FL		12/01/2021	3.500	197,276		(26)				351,141	08/01/2017
100075392		NAPLES	FL		12/01/2021	3.125	134,529		(25)				264,847	07/01/2017
100075394		DELPHOS	OH		12/01/2021	4.500	66,904		(75)				83,723	08/01/2017
100075398		SPARTANBURG	SC		12/01/2021	4.375	113,392		(129)				173,239	09/01/2017
100075399		SAN ANTONIO	TX		12/01/2021	4.500	83,892		(115)				211,158	08/01/2017
100075403		CONSTANTIA	NY		12/01/2021	3.875	132,880		9				37,559	09/01/2017
100075408		MARICOPA	AZ		12/01/2021	4.000	175,992		(169)				337,136	09/01/2017
100075425		MAGNA	UT		12/01/2021	4.375	171,577		(223)				382,820	11/01/2017
100075429		COLUMBIA	TN		12/01/2021	4.500	141,473		(173)				283,074	09/01/2017
100075435		MALDEN	MO		12/01/2021	4.625	62,998		(79)				75,970	11/01/2017
100075436		ARNOLD	MO		12/01/2021	3.750	145,837		(73)				225,522	12/01/2017
100075443		HIGGINSVILLE	MO		12/01/2021	3.875	72,162		(50)				119,000	11/01/2017
100075445		LAWRENCEVILLE	GA		12/01/2021	4.000	183,313		(189)				416,623	01/01/2018
100075446		HUDSON	FL		12/01/2021	4.500	69,183		(82)				188,665	11/01/2017
100075455		SALEM	OR		12/01/2021	4.000	124,044		(91)				275,521	01/01/2018
100075461		PORT ST LUCIE	FL		12/01/2021	4.000	162,007		(142)				281,401	01/01/2018
100075470		HAMPTON	VA		12/01/2021	5.500	98,345		(264)				183,865	03/01/2018
100075474		HILLSBORO	IN		12/01/2021	4.990	110,577		(151)				161,675	04/01/2018
100075479		GRIFFITH	IN		12/01/2021	4.750	128,411		(134)				231,743	04/01/2018
100075480		MARIETTA	GA		12/01/2021	5.000	175,736		(340)				299,124	04/01/2018
100075487		ROCHESTER	NY		12/01/2021	5.500	66,109		(78)				117,658	07/01/2018
100075492		CADWELL	GA		12/01/2021	5.500	65,753		(150)				104,231	05/01/2018
100075496		HOUSTON	TX		12/01/2021	5.000	147,763		(306)				240,817	05/01/2018
100075497		LAFAYETTE	IN		12/01/2021	5.250	164,634		(235)				242,094	05/01/2018
100075504		MIAMI	FL		12/01/2021	5.500	305,262		(769)				460,863	06/01/2018
100075509		LIBERTY	SC		12/01/2021	4.500	143,087		(153)				204,037	05/01/2018
100075510		BURLESON	TX		12/01/2021	4.625	220,268		(280)				270,677	06/01/2018
100075519		JONESBORO	GA		12/01/2021	4.625	126,981		(165)				213,789	05/01/2018
100075527		KANNAPOLIS	NC		12/01/2021	3.875	102,880		(51)				282,229	06/01/2018
100075540		CENTER POINT	AL		12/01/2021	5.500	119,526		(216)				174,569	08/01/2018
100075552		WICHITA	KS		12/01/2021	5.250	90,654		(147)				109,284	08/01/2018
100075558		ARAGON	GA		12/01/2021	5.250	58,621		(110)				96,866	09/01/2018
100075569		LEXINGTON	OH		12/01/2021	4.750	139,808		(189)				175,532	10/01/2018
100075575		CHARLOTTE	NC		12/01/2021	4.750	96,765		(92)				193,086	11/01/2018
100075577		CULPEPER	VA		12/01/2021	4.500	214,210		(255)				352,933	09/01/2018
100075583		WASHINGTON	DC		12/01/2021	4.750	542,090		(503)				644,787	11/01/2018
100075593		ERWIN	TN		12/01/2021	4.000	59,434		(30)				121,641	11/01/2018
100075606		FLEETWOOD	PA		12/01/2021	5.625	141,297		(198)				263,970	02/01/2019
100075622		FOND DU LAC	WI		12/01/2021	5.250	94,439		(202)				162,016	01/01/2019
100075633		CANTON	GA		12/01/2021	5.250	215,030		(323)				347,746	03/01/2019
100075636		COVINGTON	GA		12/01/2021	5.125	127,945		(276)				211,443	03/01/2019
100075639		MURFREESBORO	TN		12/01/2021	5.125	268,185		(374)				364,763	04/01/2019
100075641		PINON HILLS	CA		12/01/2021	4.625	334,629		(342)				480,764	05/01/2019
100075646		RUTLEDGE	TN		12/01/2021	4.625	146,442		(167)				179,000	05/01/2019
100075678		BESSEMER CITY	NC		12/01/2021	4.500	156,535		(169)				250,798	07/01/2019
100075679		MANTUA	NJ		12/01/2021	4.250	113,765		(68)				273,153	08/01/2019
100075688		GEORGETOWN	MA		12/01/2021	4.875	579,751		(640)				901,237	07/01/2019
100075697		SWEET HOME	OR		12/01/2021	3.250	92,652		(32)				247,870	09/01/2019

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100075707		MUSKEGON	MI		12/01/2021	3.875	154,287		(110)				166,000	12/01/2019
100075716		WILMINGTON	NC		12/01/2021	3.250	201,721		(68)				254,000	01/01/2020
100075720		ROCKWELL	NC		12/01/2021	4.000	116,007		(41)				127,000	11/01/2019
100075723		WOODBRIDGE	VA		12/01/2021	3.750	280,600		(110)				332,000	02/01/2020
100075728		ST PETERSBURG	FL		12/01/2021	4.125	178,032		58				196,000	03/01/2020
100075731		CONYERS	GA		12/01/2021	4.125	113,885		(70)				123,000	01/01/2020
100075732		OCALA	FL		12/01/2021	4.000	100,940		(20)				113,000	03/01/2020
100075735		TOLLESON	AZ		12/01/2021	3.125	251,307		(67)				277,000	05/01/2020
100075747		OCALA	FL		12/01/2021	4.125	136,405		(72)				149,000	06/01/2020
100075779		COOPERSVILLE	MI		12/01/2021	3.000	150,580		(108)				200,000	12/01/2020
100075783		VIRGINIA BEACH	VA		12/01/2021	3.125	157,788		(92)				278,000	10/01/2020
100075798		CONVERSE	TX		12/01/2021	4.125	232,174		(165)				298,000	12/01/2020
100075804		KNOXVILLE	TN		12/01/2021	3.750	135,686		(76)				234,000	06/01/2021
100075808		DURHAM	NC		12/01/2021	3.000	175,023		(56)				230,000	03/01/2021
100076865		WASHINGTON	DC		01/03/2022	4.250	48,863		(61)				112,363	06/01/2010
100076870		WEST ST PAUL	MN		01/03/2022	4.125	110,370		(128)				345,915	07/01/2009
100076879		BEDFORD	TX		01/03/2022	6.750	69,683		(360)				281,636	09/01/2008
100076883		ANAHOLA	HI		01/03/2022	6.000	12,528		(259)				158,300	01/01/2005
100076886		HUNTSVILLE	AL		01/03/2022	6.750	71,996		(254)				124,879	05/01/2007
100076894		HOUSTON	TX		01/03/2022	6.500	53,601		(230)				85,000	04/01/2005
100076909		LAKE ELSINORE	CA		01/03/2022	5.125	146,567		(346)				470,422	08/01/2013
100076917		ALUM BRIDGE	WV		01/03/2022	4.125	61,130		(44)				164,259	06/01/2011
100076927		ODESSA	TX		01/03/2022	3.875	125,174		(84)				276,250	06/01/2012
100076930		MIAMI	FL		01/03/2022	4.875	58,415		(5,118)				668,417	01/01/2014
100076940		EL PASO	TX		01/03/2022	4.875	105,644		(366)				183,096	08/01/2013
100076949		HARRISBURG	PA		01/03/2022	4.500	123,069		(88)				199,898	12/01/2013
100076950		DAVENPORT	FL		01/03/2022	4.000	81,463		(87)				309,003	10/01/2013
100076965		FORT WORTH	TX		01/03/2022	6.250	88,280		(434)				137,000	09/01/2003
100076970		WACO	TX		01/03/2022	6.500	35,484		(311)				70,000	04/01/2005
100076977		WOLCOTT	CT		01/03/2022	5.875	87,124		(302)				131,937	06/01/2007
100076989		EL DORADO	AR		01/03/2022	4.750	104,943		(369)				152,000	08/01/2010
100077004		BUCHANAN	MI		01/03/2022	4.375	65,642		(94)				153,721	12/01/2014
100077009		HOUMA	LA		01/03/2022	6.500	33,268		(180)				101,772	03/01/2006
100077011		HOBART	IN		01/03/2022	5.750	80,116		(361)				226,872	04/01/2003
100077019		HARLINGEN	TX		01/03/2022	4.375	64,335		(46)				84,313	06/01/2008
100077021		COVINGTON	GA		01/03/2022	4.750	122,514		(319)				238,000	08/01/2008
100077026		CROWLEY	TX		01/03/2022	3.875	166,083		(156)				356,479	01/01/2011
100077031		SEDGWICK	KS		01/03/2022	6.750	71,553		(295)				118,249	12/01/2008
100077037		ALAMOGORDO	NM		01/03/2022	6.970	37,150		(199)				73,158	07/01/2001
100077041		HAMPTON	GA		01/03/2022	3.875	80,664		(44)				237,207	11/01/2008
100077042		CHARLOTTE	NC		01/03/2022	4.000	105,837		(76)				293,824	08/01/2005
100077044		HUMBLE	TX		01/03/2022	4.375	77,356		(84)				220,461	05/01/2006
100077053		NEWINGTON	CT		01/03/2022	3.875	197,175		(89)				280,551	11/01/2015
100077054		FORT WORTH	TX		01/03/2022	4.250	97,999		(138)				232,477	08/01/2015
100077057		OPA LOCKA	FL		01/03/2022	4.375	118,085		(95)				309,620	07/01/2016
100077058		ODESSA	TX		01/03/2022	4.750	53,948		(120)				270,653	09/01/1997
100077064		UNION CITY	GA		01/03/2022	4.250	155,734		(178)				309,324	04/01/2015
100077065		LEES SUMMIT	MO		01/03/2022	3.750	132,241		(58)				249,913	12/01/2015
100077071		WASHINGTON	DC		01/03/2022	4.000	238,698		(160)				422,416	03/01/2016
100077078		SOMERTON	AZ		01/03/2022	3.750	118,387		(85)				239,846	03/01/2016
100077090		PORTSMOUTH	VA		01/03/2022	3.750	128,177		(86)				197,470	12/01/2012
100077092		VILONIA	AR		01/03/2022	3.875	156,910		(113)				256,525	04/01/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077097		Antioch	CA		01/03/2022	4.250	203,631		(172)				550,030	11/01/2014
100077107		BONITA	CA		01/03/2022	3.250	372,202		(32)				847,026	12/01/2016
100077111		HENDERSON	NV		01/03/2022	4.750	190,811		(300)				399,812	05/01/2015
100077121		PACE	FL		01/03/2022	4.053	68,181		(66)				275,433	04/01/2012
100077128		CARTERSVILLE	GA		01/03/2022	4.000	111,875		(126)				247,801	10/01/2014
100077135		TEXARKANA	TX		01/03/2022	4.250	56,688		(68)				84,031	01/01/2014
100077141		PHOENIX	AZ		01/03/2022	3.875	119,036		(101)				339,361	12/01/2014
100077151		LAPEER	MI		01/03/2022	4.375	227,863		(195)				336,354	08/01/2018
100077153		PFLUGERVILLE	TX		01/03/2022	4.250	142,985		(215)				357,634	02/01/2017
100077154		SCHODACK LANDING	NY		01/03/2022	4.000	233,309		(14)				421,545	09/01/2017
100077167		HOMELAND	CA		01/03/2022	4.375	75,290		(38)				182,413	02/01/2017
100077169		PHOENIX	AZ		01/03/2022	4.125	134,067		(133)				335,654	02/01/2016
100077178		SPRING HILL	FL		01/03/2022	4.125	193,892		(102)				225,000	08/01/2019
100077185		DUNNVILLE	KY		01/03/2022	4.500	72,819		(76)				114,417	09/01/2015
100077190		SAN ANTONIO	TX		01/03/2022	4.750	135,066		(232)				280,017	04/01/2014
100077192		ALEXANDER	AR		01/03/2022	3.375	141,647		(47)				230,609	02/01/2015
100077193		FORT WORTH	TX		01/03/2022	4.750	130,144		(246)				366,603	09/01/2014
100077194		WARNER ROBINS	GA		01/03/2022	4.750	86,651		(267)				172,642	05/01/2014
100077203		VICTORVILLE	CA		01/03/2022	4.250	160,777		(146)				423,900	02/01/2017
100077206		SQUAW VALLEY	CA		01/03/2022	3.990	164,904		(101)				205,000	12/01/2019
100077207		GAINESVILLE	GA		01/03/2022	4.875	144,659		(97)				224,593	07/01/2018
100077208		NORTH HIGHLANDS	CA		01/03/2022	3.750	62,437		(47)				334,165	01/01/2013
100077211		MUSCLE SHOALS	AL		01/03/2022	4.000	202,438		(195)				338,496	08/01/2013
100077215		MERCED	CA		01/03/2022	3.625	123,717		(64)				375,590	10/01/2012
100077217		BARNHART	MO		01/03/2022	3.500	81,811		(7)				159,606	10/01/2013
100077218		SAN BERNARDINO	CA		01/03/2022	4.375	118,656		(182)				498,367	03/01/2013
100077221		CHEYENNE	WY		01/03/2022	4.125	163,765		(245)				259,107	11/01/2013
100077232		HEMET	CA		01/03/2022	3.750	69,588		(38)				418,721	06/01/2013
100077235		PORTSMOUTH	VA		01/03/2022	4.625	112,811		(228)				202,611	02/01/2014
100077245		NORCROSS	GA		01/03/2022	4.625	79,375		(153)				302,431	06/01/2014
100077246		BROCKTON	MA		01/03/2022	4.250	125,623		(123)				340,486	08/01/2014
100077247		LAUDERDALE LAKES	FL		01/03/2022	4.625	64,368		(94)				253,428	05/01/2014
100077250		PORTSMOUTH	VA		01/03/2022	3.750	61,013		(46)				149,708	10/01/2014
100077251		PALM BAY	FL		01/03/2022	3.875	101,880		(85)				293,409	07/01/2014
100077252		LYNDHURST	OH		01/03/2022	4.250	66,498		(76)				141,981	12/01/2014
100077267		HAMILTON	AL		01/03/2022	4.000	76,425		(98)				97,000	04/01/2015
100077274		PLANTATION	FL		01/03/2022	4.125	147,196		(99)				368,914	03/01/2015
100077277		GASTONIA	NC		01/03/2022	4.500	95,511		(161)				277,204	04/01/2015
100077280		CHATSWORTH	GA		01/03/2022	4.500	108,183		(143)				185,596	05/01/2015
100077295		KANSAS CITY	KS		01/03/2022	4.000	106,312		(87)				208,359	06/01/2015
100077315		DAINGERFIELD	TX		01/03/2022	4.500	54,059		(90)				129,250	07/01/2015
100077317		HIXSON	TN		01/03/2022	4.375	124,684		(118)				255,902	08/01/2015
100077321		JACKSON	TN		01/03/2022	3.875	113,192		(61)				219,164	09/01/2015
100077323		GRANITE FALLS	NC		01/03/2022	4.500	85,057		(125)				244,859	10/01/2015
100077326		KANSAS CITY	MO		01/03/2022	4.125	61,386		(51)				120,742	11/01/2015
100077329		HUNTINGTON	WV		01/03/2022	4.750	78,190		(119)				100,496	09/01/2015
100077334		NORFOLK	VA		01/03/2022	4.000	47,418		(45)				166,032	01/01/2016
100077340		CENTER POINT	AL		01/03/2022	4.750	52,155		(67)				108,278	03/01/2016
100077342		MARTINSBURG	WV		01/03/2022	4.000	43,947		(33)				145,489	11/01/2015
100077343		FRESNO	CA		01/03/2022	4.625	93,096		(117)				288,844	12/01/2015
100077344		ANDERSON	CA		01/03/2022	3.750	200,566		(88)				337,630	04/01/2016
100077347		CHOCTAW	OK		01/03/2022	4.250	96,177		(83)				213,537	01/01/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077353		SUMMERVILLE	GA		01/03/2022	3.750	79,237		23				227,417	07/01/2016
100077363		NORRISTOWN	PA		01/03/2022	4.125	80,581		(41)				163,607	03/01/2016
100077365		CLIMAX	GA		01/03/2022	4.000	62,006		(30)				80,292	03/01/2016
100077366		DANVILLE	VA		01/03/2022	5.000	106,124		(153)				191,565	09/01/2016
100077377		BRUNSWICK	GA		01/03/2022	3.375	148,503		(30)				269,129	12/01/2016
100077379		WILMINGTON	DE		01/03/2022	4.500	181,457		(184)				259,528	08/01/2016
100077398		DISTRICT HEIGHTS	MD		01/03/2022	4.750	169,602		(196)				284,536	03/01/2017
100077399		ROUND ROCK	TX		01/03/2022	4.375	108,771		(153)				356,052	03/01/2017
100077406		LEHIGH ACRES	FL		01/03/2022	4.250	88,355		(104)				222,064	04/01/2017
100077407		HOUMA	LA		01/03/2022	4.250	125,554		(87)				139,983	03/01/2017
100077408		SAN ANTONIO	TX		01/03/2022	4.250	188,220		(135)				281,075	04/01/2017
100077410		RINGGOLD	GA		01/03/2022	4.000	132,262		(93)				214,741	04/01/2017
100077415		CAPE MAY COURT HOUSE	NJ		01/03/2022	4.375	124,932		(103)				313,603	03/01/2017
100077416		FLORISSANT	MO		01/03/2022	4.000	71,934		(50)				142,380	05/01/2017
100077419		HASTINGS	NE		01/03/2022	4.000	85,635		(57)				135,605	05/01/2017
100077423		CLAY	NY		01/03/2022	4.250	80,696		(27)				133,525	04/01/2017
100077424		CHESTERFIELD	VA		01/03/2022	4.000	495,997		(264)				651,093	06/01/2017
100077434		ATLANTA	GA		01/03/2022	4.250	166,418		(162)				431,310	06/01/2017
100077441		CANTON	GA		01/03/2022	3.750	108,403		(57)				269,992	06/01/2017
100077444		HANOVER	PA		01/03/2022	4.375	115,252		(84)				167,313	06/01/2017
100077447		MADISON	TN		01/03/2022	4.500	138,809		(145)				275,857	07/01/2017
100077454		CAMDENTON	MO		01/03/2022	4.750	157,964		(195)				250,835	09/01/2017
100077455		COLLEGEVILLE	PA		01/03/2022	4.000	257,729		(97)				401,181	07/01/2017
100077456		CINCINNATI	OH		01/03/2022	4.875	74,757		(135)				147,728	07/01/2017
100077461		OSCEOLA	AR		01/03/2022	5.000	85,662		(129)				94,166	08/01/2017
100077463		DUNCANVILLE	TX		01/03/2022	4.750	141,603		(199)				259,188	08/01/2017
100077464		CANTON	GA		01/03/2022	4.250	145,279		(122)				270,019	08/01/2017
100077483		COLTON	CA		01/03/2022	4.000	223,450		(176)				391,496	09/01/2017
100077486		DOUGLASVILLE	GA		01/03/2022	5.000	109,508		(213)				268,364	09/01/2017
100077493		WOODSTOCK	VA		01/03/2022	3.375	164,662		(36)				243,044	10/01/2017
100077502		Atlanta	GA		01/03/2022	3.875	120,267		(64)				248,254	11/01/2017
100077504		DAVENPORT	FL		01/03/2022	3.875	203,151		(90)				332,821	02/01/2018
100077506		FLORISSANT	MO		01/03/2022	4.500	73,757		(67)				123,862	02/01/2018
100077510		ASHLAND CITY	TN		01/03/2022	4.000	215,484		(121)				388,358	11/01/2017
100077513		THOMASVILLE	AL		01/03/2022	3.875	148,078		(94)				164,139	03/01/2018
100077516		AMANDA	OH		01/03/2022	4.500	156,887		(136)				271,596	02/01/2018
100077526		WOOSTER	OH		01/03/2022	5.250	109,296		(143)				152,489	04/01/2018
100077528		REX	GA		01/03/2022	4.875	165,910		(163)				253,014	05/01/2018
100077535		AMERICUS	GA		01/03/2022	4.750	59,077		(88)				91,542	02/01/2018
100077542		CLIO	MI		01/03/2022	5.125	122,151		(226)				165,500	06/01/2018
100077548		ORLANDO	FL		01/03/2022	5.000	192,257		(230)				273,733	05/01/2018
100077549		TUSCALOOSA	AL		01/03/2022	4.990	145,179		(183)				200,877	06/01/2018
100077555		UNIONVILLE	VA		01/03/2022	4.500	147,424		(188)				317,116	06/01/2018
100077558		LEHIGH ACRES	FL		01/03/2022	5.250	149,525		(278)				241,404	07/01/2018
100077560		MEMPHIS	TN		01/03/2022	4.750	62,296		(66)				144,966	07/01/2018
100077563		WICHITA	KS		01/03/2022	5.000	133,059		(144)				168,318	07/01/2018
100077565		BATAVIA	NY		01/03/2022	4.750	84,289		(57)				141,331	07/01/2018
100077571		JOHNSTOWN	PA		01/03/2022	4.750	139,138		(190)				183,050	08/01/2018
100077579		EL PASO	TX		01/03/2022	4.990	133,706		(177)				180,703	08/01/2018
100077585		RUSHVILLE	IN		01/03/2022	5.250	53,460		(83)				125,750	08/01/2018
100077588		BIRMINGHAM	AL		01/03/2022	5.000	64,976		(63)				70,882	09/01/2018
100077597		WARNER ROBINS	GA		01/03/2022	5.375	132,544		(290)				178,005	12/01/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077599		ERIE	PA		01/03/2022	5.250	108,556		(188)				154,418	11/01/2018
100077601		GREER	SC		01/03/2022	4.625	108,435		(116)				354,435	11/01/2018
100077606		EL MIRAGE	AZ		01/03/2022	4.625	164,707		(141)				310,109	12/01/2018
100077608		TALLAPOOSA	GA		01/03/2022	5.000	92,623		(77)				123,957	11/01/2018
100077629		NINETY SIX	SC		01/03/2022	6.000	67,157		(117)				85,305	02/01/2019
100077631		SAN ANTONIO	TX		01/03/2022	4.875	87,173		(135)				170,734	01/01/2019
100077632		TAYLORVILLE	IL		01/03/2022	4.875	69,047		(116)				112,239	02/01/2019
100077643		CLEARFIELD	UT		01/03/2022	5.250	235,888		(357)				403,841	02/01/2019
100077645		RIVERDALE	GA		01/03/2022	4.875	133,242		(231)				194,343	03/01/2019
100077649		NEW WINDSOR	NY		01/03/2022	5.500	184,563		(360)				352,070	01/01/2019
100077655		ANDERSON	SC		01/03/2022	4.875	119,680		(155)				198,077	02/01/2019
100077664		PHILADELPHIA	PA		01/03/2022	5.125	116,396		(187)				258,960	03/01/2019
100077666		MORRILL	NE		01/03/2022	5.250	82,132		(83)				88,590	04/01/2019
100077669		COLORADO SPRINGS	CO		01/03/2022	4.375	271,695		(226)				454,269	04/01/2019
100077683		GALLITZIN	PA		01/03/2022	4.500	66,718		(50)				73,061	05/01/2019
100077684		APPLE VALLEY	CA		01/03/2022	4.625	162,499		(197)				354,882	06/01/2019
100077685		FORT WORTH	TX		01/03/2022	4.375	174,277		(1,505)				391,740	05/01/2019
100077693		BELLEVUE	NE		01/03/2022	4.375	109,569		(74)				170,769	06/01/2019
100077695		TULSA	OK		01/03/2022	4.625	99,663		(115)				165,755	09/01/2019
100077696		MIAMI	FL		01/03/2022	4.625	241,424		(252)				328,078	06/01/2019
100077702		WHITEHALL	MI		01/03/2022	4.625	106,230		(120)				179,917	06/01/2019
100077713		WILLINGBORO	NJ		01/03/2022	4.750	156,119		(188)				274,565	07/01/2019
100077717		HUBERT	NC		01/03/2022	4.125	122,766		(76)				132,000	02/01/2020
100077725		SHREVEPORT	LA		01/03/2022	3.625	79,713		(35)				95,000	11/01/2019
100077731		HATTIESBURG	MS		01/03/2022	4.250	45,644		(19)				55,000	03/01/2020
100077739		READING	PA		01/03/2022	5.250	79,339		(86)				85,000	03/01/2020
100077744		KALAMAZOO	MI		01/03/2022	3.625	114,928		(11)				135,000	05/01/2020
100077751		MOGADORE	OH		01/03/2022	4.375	218,016		(43)				235,000	06/01/2020
100077752		CORCORAN	CA		01/03/2022	4.250	212,976		(80)				231,000	04/01/2020
100077757		BROWNSVILLE	TX		01/03/2022	4.500	159,911		(111)				172,000	08/01/2020
100077758		CEDAR PARK	TX		01/03/2022	3.250	177,579		(17)				428,226	05/01/2021
100077759		CLEVELAND	OH		01/03/2022	4.750	37,412		(5)				43,000	10/01/2020
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							323,279,138		(40,544)				503,913,033	XXX
19348		El Segundo	CA		09/10/2021	3.197	26,880,190		48,111				54,545,454	09/08/2021
19349		San Diego	CA		12/15/2023	3.750	95,662,962		468,865			(329,635)	301,524,930	05/10/2023
19351		Various	GBR		04/22/2022	5.421	149,815,211					7,504,734	138,464,235	04/19/2022
19353		London	GBR		10/25/2022	4.800	187,319,399				5,985,157	6,754,647	119,864,690	09/30/2022
19354		Hertfordshire	GBR		12/02/2022	6.430	38,855,776					2,003,514	44,510,000	11/17/2022
19355		Phoenix	AZ		12/13/2022	5.684	201,725,652		717,391				295,977,660	12/13/2022
19356		San Diego	CA		05/10/2023	7.450	101,413,049						309,854,830	04/21/2023
40011198		Atlanta	GA		03/05/2020	7.119	74,678						193,800	11/14/2019
40012323		Philadelphia	PA		06/26/2020	8.163	131,484						369,750	02/18/2020
40012640		Williamstown	NJ		04/02/2020	7.663	64,589						199,750	02/21/2020
40013006		Lynbrook	NY		04/02/2020	6.913	307,316						586,500	02/25/2020
40013666		Commack	NY		06/11/2020	7.663	386,838						612,000	02/28/2020
40013970		Irvington	NJ		08/18/2020	7.788	173,088						276,250	05/29/2020
40014993		Chicago	IL		02/23/2021	7.288	116,297						552,500	12/08/2020
40015071		Baltimore	MD		11/19/2020	7.413	148,104						221,000	09/23/2020
40015428		North Plainfield	NJ		08/06/2021	7.350	231,833						351,050	07/21/2021
40015532		Brockton	MA		12/30/2020	7.850	185,047						442,000	10/15/2020
40015759		Vernon	CT		12/10/2020	7.038	71,527						187,000	10/12/2020
40016265		Suffern	NY		11/19/2020	7.663	307,737						552,500	10/15/2020

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
40016409		Denver	CO		02/23/2021	7.288	449,331						692,750	11/30/2020
40017086		Neptune	NJ		01/13/2021	7.163	122,691						233,750	12/02/2020
40017372		Hicksville	NY		01/13/2021	7.413	504,730						935,000	12/04/2020
40017549		Newark	NJ		01/13/2021	7.475	168,140						306,000	12/03/2020
40018265		Deptford	NJ		03/26/2021	7.163	74,220						167,025	01/28/2021
40018361		The Bronx	NY		03/18/2021	7.038	512,566						756,500	01/12/2021
40018468		Blakeslee	PA		02/26/2021	6.913	170,824						246,500	01/19/2021
40018519		Chicago	IL		03/18/2021	6.913	124,614						181,900	12/07/2020
40018613		Lindenhurst	NY		06/03/2021	7.038	148,610						518,500	01/01/2021
40018840		Philadelphia	PA		06/03/2021	7.975	280,619						552,500	02/25/2021
40018968		Chicago	IL		03/18/2021	6.913	64,130						195,500	02/17/2021
40018976		Chicago	IL		03/18/2021	7.288	81,289						233,750	02/17/2021
40019187		Chicago	IL		06/03/2021	7.381	108,621						221,000	01/29/2021
40020314		Washington	DC		04/30/2021	7.381	484,087						748,000	03/12/2021
40021434		Ellicott City	MD		06/03/2021	7.158	519,037						1,283,500	04/21/2021
40021783		Titusville	NJ		06/03/2021	7.325	283,154						759,900	05/03/2021
40022876		Chicago	IL		07/30/2021	6.913	370,382						539,750	06/10/2021
40023499		Lincolnshire	IL		07/22/2021	7.723	161,989						466,650	07/01/2021
40023571		Philadelphia	PA		07/22/2021	7.098	116,926						212,500	06/20/2021
40023932		San Clemente	CA		07/30/2021	6.328	811,879						1,232,500	07/11/2021
100000104		BEAUMONT	CA		12/31/2020	6.500	269,127		3,456				411,000	07/20/2015
100000111		SAN MARINO	CA		12/31/2020	6.500	773,478		(639)				1,388,000	08/07/2015
100000120		PLANO	TX		12/31/2020	6.500	1,850,488		38,086				2,230,000	08/26/2015
100000140		CORONA	CA		12/31/2020	4.625	320,413		(820)				850,000	10/20/2015
100000142		MOUNTAIN VIEW	CA		12/31/2020	4.625	704,219		(594)				1,272,834	11/10/2015
100000157		Los Angeles	CA		12/31/2020	5.990	801,639		(2,211)				1,020,000	08/26/2016
100000160		Kahuku	HI		12/31/2020	3.625	265,500		2,022				432,000	09/02/2016
100000163		Apex	NC		12/31/2020	6.000	93,629		469				145,000	08/26/2016
100000164		Pasadena	CA		12/31/2020	5.000	518,712		238				740,000	08/25/2016
100000167		Pasco	WA		12/31/2020	6.250	54,633		(173)				204,000	08/27/2016
100000170		Pittsboro	NC		12/31/2020	9.000	118,291		(1,087)				360,000	08/25/2016
100000171		Edgefield	SC		12/31/2020	6.000	171,849		(82)				251,208	08/22/2016
100000173		Dallas	TX		12/31/2020	10.500	70,359		(1,870)				415,000	08/26/2016
100000175		Hillsborough	NC		12/31/2020	8.250	144,665		(100)				165,000	08/25/2016
100000176		Audubon	NJ		12/31/2020	3.250	55,181		548				140,000	08/25/2016
100000184		Chesterland	OH		12/31/2020	7.500	90,603		(232)				195,000	08/25/2016
100000189		Aurora	CO		12/31/2020	8.400	286,697		(1,211)				487,000	08/26/2016
100000193		FLAGSTAFF	AZ		12/31/2020	6.500	243,453		(423)				525,000	08/25/2016
100000198		Flower Mound	TX		12/31/2020	4.375	284,794		1,061				450,000	08/24/2016
100000201		Sonoma	CA		12/31/2020	6.350	598,252		(1,445)				1,300,000	08/26/2016
100000202		Bloomington	IN		12/31/2020	8.299	89,942		(96)				168,000	08/26/2016
100000203		Holland	MI		12/31/2020	6.625	120,506		(194)				153,037	08/22/2016
100000213		UNION CITY	CA		12/31/2020	3.000	362,365		2,720				875,000	08/25/2016
100000218		PLANTATION	FL		12/31/2020	5.250	316,494		118				520,523	08/22/2016
100000219		SARASOTA	FL		12/31/2020	3.750	428,460		2,375				900,000	08/26/2016
100000220		HENDERSON	NV		12/31/2020	7.500	531,583		137				1,315,000	06/11/2022
100000222		OAKLEY	CA		12/31/2020	4.125	314,244		2,269				540,000	08/27/2016
100000224		HOUSTON	TX		12/31/2020	8.875	104,630		(654)				204,900	08/25/2016
100000233		Brandon	FL		12/31/2020	5.000	115,734		359				212,357	08/22/2016
100000236		GAINESVILLE	VA		12/31/2020	3.875	441,276		2,825				605,000	08/25/2016
100000240		LOS OSOS	CA		12/31/2020	4.940	676,696		1,982				1,185,000	08/25/2016
100000242		CORAL SPRINGS	FL		12/31/2020	4.000	93,816		2,831				406,042	08/22/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000246		TIPP CITY	OH		12/31/2020	5.375	45,885		737				118,483	08/22/2016
100000248		IRVINE	CA		12/31/2020	4.625	416,675		1,002				760,000	08/25/2016
100000250		JERSEY CITY	NJ		12/31/2020	4.500	285,000		1,496				379,000	08/25/2016
100000259		FRESNO	TX		12/31/2020	6.210	69,135		(205)				170,000	08/26/2016
100000266		SACRAMENTO	CA		12/31/2020	3.375	249,654		4,325				435,000	08/25/2016
100000267		OVIEDO	FL		12/31/2020	3.500	106,337		752				239,000	08/25/2016
100000271		SAN BRUNO	CA		12/31/2020	5.875	282,513		(217)				1,005,000	08/27/2016
100000272		FLORENCE	AZ		12/31/2020	5.000	123,979		174				139,000	08/25/2016
100000274		WASHINGTON	DC		12/31/2020	4.500	185,695		570				613,000	05/02/2021
100000275		ROCKWELL	NC		12/31/2020	7.250	66,892		(344)				105,000	08/26/2016
100000276		CHIEFLAND	FL		12/31/2020	7.625	126,723		(42)				166,000	08/25/2016
100000279		SEATTLE	WA		12/31/2020	5.000	198,547		(102)				390,000	08/25/2016
100000288		FAIRVIEW	NJ		12/31/2020	4.500	252,384		3,021				420,421	08/22/2016
100000289		ANDERSON	SC		12/31/2020	5.375	90,606		107				161,309	08/22/2016
100000291		CARLSBAD	CA		12/31/2020	5.125	201,425		188				280,000	08/25/2016
100000293		FORESTHILL	CA		12/31/2020	4.125	254,929		650				366,300	08/26/2016
100000299		BELLEVUE	WA		12/31/2020	4.500	315,917		1,418				699,032	08/22/2016
100000303		LA PUENTE	CA		12/31/2020	4.875	240,387		271				438,900	08/22/2016
100000305		BALTIMORE	MD		12/31/2020	6.000	154,016		451				275,717	08/22/2016
100000306		HOUSTON	TX		12/31/2020	4.625	84,747		740				165,000	08/25/2016
100000308		METAIRIE	LA		12/31/2020	4.625	92,205		564				206,000	08/25/2016
100000310		DOWNEY	CA		12/31/2020	3.750	484,195		568				787,092	08/22/2016
100000313		SILVER SPRING	MD		12/31/2020	4.250	549,701		1,603				860,000	08/25/2016
100000314		WASHINGTON	DC		12/31/2020	4.375	160,113		530				240,000	08/25/2016
100000318		HALF MOON BAY	CA		12/31/2020	3.875	410,442		721				691,836	08/22/2016
100000331		WHITTIER	CA		12/31/2020	4.750	255,847		394				565,000	08/25/2016
100000333		UNION CITY	CA		12/31/2020	6.200	418,825		(237)				740,000	08/25/2016
100000339		UNION CITY	CA		12/31/2020	6.500	574,542		(438)				940,000	08/26/2016
100000340		PEARLAND	TX		12/31/2020	5.100	219,083		85				375,378	08/22/2016
100000343		SAINT MARYS	OH		12/31/2020	5.875	94,362		637				205,000	08/25/2016
100000344		BELLEVILLE	IL		12/31/2020	6.875	85,002		1,022				110,000	08/25/2016
100000354		DENVER	CO		12/31/2020	5.000	58,916		48				260,000	08/25/2016
100000355		BROCKHAVEN	NY		12/31/2020	6.250	192,906		156				530,000	08/25/2016
100000358		GARNER	NC		12/31/2020	5.000	94,040		607				137,000	08/25/2016
100000359		SPARKS	NV		12/31/2020	4.625	91,142		1,682				175,000	08/26/2016
100000365		DES MOINES	IA		12/31/2020	6.250	170,878		214				232,000	08/24/2016
100000367		EAGLE	ID		12/31/2020	4.500	157,723		396				227,865	08/22/2016
100000368		SIX LAKES	MI		12/31/2020	4.000	79,393		542				142,000	08/26/2016
100000372		BONNEY LAKE	WA		12/31/2020	5.000	220,654		158				524,000	05/28/2021
100000376		SHELBYVILLE	TN		12/31/2020	4.525	81,172		(221)				96,000	08/26/2016
100000377		MANOR	TX		12/31/2020	8.250	112,027		(528)				180,000	08/24/2016
100000379		LA VERGNE	TN		12/31/2020	5.875	243,996		(4,979)				155,000	08/25/2016
100000380		HOUSTON	TX		12/31/2020	7.750	90,595		(147)				140,000	08/25/2016
100000382		HOUSTON	TX		12/31/2020	4.625	86,982		374				80,000	08/25/2016
100000384		MISSOURI CITY	TX		12/31/2020	5.000	97,133		(218)				110,000	08/25/2016
100000389		BROOKLYN	NY		12/31/2020	3.750	334,788		3,631				915,000	08/25/2016
100000395		PICAYUNE	MS		12/31/2020	7.950	204,701		(1,960)				425,000	06/15/2022
100000398		KEESEVILLE	NY		12/31/2020	5.250	92,147		552				135,000	08/25/2016
100000400		STOCKTON	CA		12/31/2020	9.890	162,567		(107)				235,000	08/25/2016
100000409		NORTH BRANCH	MI		12/31/2020	4.000	94,220		1,128				164,000	08/26/2016
100000414		LA PINE	OR		12/31/2020	5.380	127,101		14				204,900	08/25/2016
100000416		ELGIN	IL		12/31/2020	5.150	76,882		1,312				144,500	08/25/2016

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100000432		GRAND RAPIDS	MI		12/31/2020	5.675	72,971		(100)				120,000	08/24/2016
100000435		PALMETTO	FL		12/31/2020	5.250	151,978		349				206,921	08/22/2016
100000440		NEWBURY PARK	CA		12/31/2020	4.375	798,873		3,670				1,050,000	08/24/2016
100000443		HESPERIA	CA		12/31/2020	5.125	202,657		(583)				256,809	08/22/2016
100000446		SANTA MARIA	CA		12/31/2020	5.000	339,487		(144)				398,500	08/25/2016
100000447		SPARKS	NV		12/31/2020	3.750	181,973		546				265,000	08/26/2016
100000453		BEECH CREEK	PA		12/31/2020	10.550	69,382		816				80,000	08/26/2016
100000459		SELMA	CA		12/31/2020	4.500	103,901		312				170,000	08/27/2016
100000462		LOS ANGELES	CA		12/31/2020	4.000	400,174		1,269				500,000	08/25/2016
100000463		FELTON	CA		12/31/2020	4.750	465,504		697				558,609	08/22/2016
100000464		STATEN ISLAND	NY		12/31/2020	4.625	252,990		4,440				448,411	08/22/2016
100000467		SPOKANE	WA		12/31/2020	5.000	126,426		338				180,000	08/30/2016
100000483		ORANGE	CA		12/31/2020	2.125	682,613		6,095				2,900,000	08/25/2016
100000489		Fulton	MO		12/31/2020	8.625	57,061		389				70,000	08/26/2016
100000490		Fulton	MO		12/31/2020	8.625	61,160		(52)				93,500	09/01/2016
100000497		Norwalk	CT		12/31/2020	4.000	200,429		1,794				535,000	08/26/2016
100000498		Arleta	CA		12/31/2020	3.375	239,823		2,093				382,535	08/22/2016
100000501		Banning	CA		12/31/2020	5.050	80,240		394				120,000	08/25/2016
100000504		Los Angeles	CA		12/31/2020	5.000	387,179		(158)				679,900	08/25/2016
100000505		NORTON	VA		12/31/2020	6.875	104,078		(391)				195,000	08/25/2016
100000510		Lodi	CA		12/31/2020	6.000	178,412		(127)				558,300	08/26/2016
100000513		Waldorf	MD		12/31/2020	3.500	206,127		2,160				350,000	08/25/2016
100000514		PHOENIX	AZ		12/31/2020	3.875	152,889		2,115				410,000	08/25/2016
100000516		LOS ANGELES	CA		12/31/2020	7.950	187,130		(1,145)				318,704	08/22/2016
100000517		SAN JOSE	CA		12/31/2020	5.000	554,860		4,815				582,000	08/25/2016
100000518		HAYWARD	CA		12/31/2020	3.500	153,886		1,232				486,897	08/22/2016
100000520		VANCOUVER	WA		12/31/2020	7.000	155,752		(248)				264,900	08/25/2016
100000521		MIDDLETOWN	NJ		12/31/2020	6.250	126,217		2,259				235,000	08/25/2016
100000532		TAMPA	FL		12/31/2020	0.250	46,646		2,445				150,000	08/25/2016
100000541		VOORHEES	NJ		12/31/2020	5.750	195,855		683				395,621	08/22/2016
100000543		HOWARD BEACH	NY		12/31/2020	3.625	281,045		2,347				660,000	08/24/2016
100000544		WOODBRIDGE	CT		12/31/2020	5.625	320,689		1,273				480,000	08/25/2016
100000546		BLUE BELL	PA		12/31/2020	5.625	199,685		145				450,000	08/26/2016
100000547		BROOKLYN	NY		12/31/2020	5.875	272,459		87				1,328,000	08/25/2016
100000555		PACIFICA	CA		12/31/2020	2.000	292,326		4,804				666,561	08/22/2016
100000559		KAHULUI	HI		12/31/2020	3.625	389,775		1,167				483,579	08/22/2016
100000560		PLAINFIELD	IL		12/31/2020	5.000	163,983		80				250,218	08/22/2016
100000562		IVINS	UT		12/31/2020	4.000	94,508		329				270,000	08/24/2016
100000563		TOWN OF COLONIE	NY		12/31/2020	2.250	51,315		1,946				205,000	08/26/2016
100000566		HATFIELD	PA		12/31/2020	1.000	70,239		2,242				380,000	08/27/2016
100000569		SAINT LOUIS	MO		12/31/2020	4.000	291,461		1,231				479,000	08/26/2016
100000572		SAINT LOUIS	MO		12/31/2020	3.000	70,557		859				164,229	08/22/2016
100000575		WINDSOR	CA		12/31/2020	3.375	266,857		1,407				572,000	08/26/2016
100000579		WEIKERT	PA		12/31/2020	2.000	123,870		1,270				300,000	09/12/2016
100000587		Glendale	AZ		12/31/2020	6.500	108,637		(128)				227,000	08/26/2016
100000591		Scranton	PA		12/31/2020	5.500	78,400		418				65,000	08/27/2016
100000596		BROCKTON	MA		12/31/2020	6.000	130,081		93				205,000	08/25/2016
100000599		MIAMI	FL		12/31/2020	5.500	117,307		(17)				170,000	08/24/2016
100000600		MIAMI	FL		12/31/2020	5.000	51,451		64				265,000	09/03/2016
100000601		IRWIN	PA		12/31/2020	4.500	201,562		1,353				330,000	08/26/2016
100000606		BRADENTON	FL		12/31/2020	4.875	201,522		388				250,000	08/25/2016
100000607		HOMESTEAD	FL		12/31/2020	5.500	100,710		812				203,000	08/25/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000608		NAMPA	ID		12/31/2020	5.000	127,538		(12)				164,000	08/25/2016
100000610		MIDDLETOWN	CT		12/31/2020	6.000	83,001		(51)				85,000	08/26/2016
100000612		PHOENIX	AZ		12/31/2020	4.500	80,301		152				120,000	08/25/2016
100000617		MIAMI	FL		12/31/2020	6.000	307,060		443				285,000	08/24/2016
100000627		ORANGE BEACH	AL		12/31/2020	6.000	214,647		874				155,000	08/26/2016
100000630		WEST HEMPSTEAD	NY		12/31/2020	5.500	247,958		(152)				380,000	08/25/2016
100010642		LAPORTE	IN		12/31/2020	6.000	40,520		216				66,500	10/31/2016
100010643		SAN DIEGO	CA		12/31/2020	4.375	421,265		1,689				590,000	10/31/2016
100010656		SACRAMENTO	CA		12/31/2020	7.750	142,419		2,356				240,000	03/28/2016
100010659		FAYETTEVILLE	AR		12/31/2020	8.950	535,970		(1,897)				382,000	09/14/2016
100010667		WILLIAMSTON	MI		12/31/2020	9.950	94,208		(984)				122,000	09/27/2016
100010669		HIALEAH	FL		12/31/2020	3.500	229,084		910				255,000	10/03/2016
100010671		CHICAGO	IL		12/31/2020	6.900	152,658		(384)				59,850	10/05/2016
100010673		STEUBEN	ME		12/31/2020	3.375	94,473		1,335				132,000	10/05/2016
100010674		TWIN FALLS	ID		12/31/2020	3.250	90,906		771				142,000	10/31/2016
100010676		FARMINGTON HILLS	MI		12/31/2020	3.750	109,831		1,384				171,000	10/25/2016
100010677		IDAHO FALLS	ID		12/31/2020	3.500	79,014		432				130,000	10/31/2016
100010680		HIALEAH	FL		12/31/2020	4.000	160,462		1,031				285,000	10/31/2016
100010693		NEWPORT NEWS	VA		12/31/2020	10.750	236,620		1,970				280,000	09/14/2016
100010696		DUMONT	NJ		12/31/2020	4.000	216,252		2,831				385,000	10/31/2016
100010701		NEW PORT RICHEY	FL		12/31/2020	5.200	155,220		1,777				300,000	10/31/2016
100010703		MEDFORD	OR		12/31/2020	4.750	395,007		408				825,000	10/31/2016
100010710		YORK	SC		12/31/2020	4.625	112,867		432				135,000	10/25/2016
100010717		CLARINDA	IA		12/31/2020	7.250	28,759		445				48,450	10/31/2016
100010720		FORT LAUDERDALE	FL		12/31/2020	7.875	28,641		332				200,000	10/31/2016
100010724		TAMPA	FL		12/31/2020	6.125	178,931		584				180,000	09/14/2016
100010725		TAMPA	FL		12/31/2020	6.375	213,230		(375)				185,000	09/14/2016
100010734		LEAGUE CITY	TX		12/31/2020	7.125	508,136		2,733				2,005,000	05/11/2022
100010739		HUNTINGTON BEACH	CA		12/31/2020	6.375	352,346		1,965				610,000	10/31/2016
100010742		HOUSTON	TX		12/31/2020	5.000	38,943		614				87,400	04/15/2016
100010744		MT MORRIS	MI		12/31/2020	7.000	35,379		(187)				8,550	09/28/2016
100010747		WASHINGTON	DC		12/31/2020	5.125	119,723		929				255,000	03/18/2016
100010754		Mclean	VA		12/31/2020	5.000	1,012		590				820,000	04/13/2023
100010759		SOUTH RICHMOND HILL	NY		12/31/2020	3.250	477,762		2,275				500,000	10/31/2016
100010764		PORT SAINT JOE	FL		12/31/2020	5.625	592,407		3,915				383,000	09/14/2016
100010768		BIRMINGHAM	AL		12/31/2020	6.250	309,580		1,629				805,000	09/13/2016
100010773		GENTRYVILLE	IN		12/31/2020	7.850	50,323		(51)				129,900	10/31/2016
100010786		CHICAGO	IL		12/31/2020	4.500	225,190		1,309				370,000	10/31/2016
100010790		HESPERUS	CO		12/31/2020	4.875	324,824		125				550,000	11/28/2007
100010794		MIAMI	FL		12/31/2020	4.875	105,355		293				225,000	10/31/2016
100010797		SEATTLE	WA		12/31/2020	5.000	233,269		681				550,000	10/31/2016
100010798		CHICAGO	IL		12/31/2020	3.875	191,693		1,250				185,000	09/13/2016
100010799		SAN ANTONIO	TX		12/31/2020	7.875	81,323		(451)				125,000	10/31/2016
100010801		CHARLOTTE	NC		12/31/2020	5.375	72,674		55				139,000	10/31/2016
100010803		ISLIP	NY		12/31/2020	4.375	191,031		521				320,000	10/31/2016
100010804		REDLANDS	CA		12/31/2020	4.000	145,567		542				340,000	10/31/2016
100010814		FLUSHING	MI		12/31/2020	8.500	527,092		1,017				599,900	09/14/2016
100010815		STOCKTON	CA		12/31/2020	5.125	225,488		(345)				310,000	10/31/2016
100010816		JACKSONVILLE	FL		12/31/2020	13.318	41,391		(213)				30,875	09/27/2016
100010818		INDIANAPOLIS	IN		12/31/2020	8.440	51,054		131				71,250	10/31/2016
100010819		RED SPRINGS	NC		12/31/2020	8.500	67,436		(208)				73,150	10/31/2016
100010823		JAMESTOWN	SC		12/31/2020	3.000	92,776		1,384				280,000	10/31/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100010826		WATERBURY	CT		12/31/2020	4.375	44,015		1,501				76,000	09/14/2016
100010828		CLOUTIERVILLE	LA		12/31/2020	8.901	57,064		(100)				57,000	10/31/2016
100010842		TUKWILA	WA		12/31/2020	12.750	326,807		(1,152)				680,000	03/21/2022
100010844		SHAKER HTS	OH		12/31/2020	4.875	105,155		833				104,000	10/04/2016
100010848		CARTHAGE	MO		12/31/2020	5.250	64,530		(711)				49,400	09/28/2016
100010857		FORT PIERCE	FL		12/31/2020	3.875	214,169		2,481				299,000	10/26/2016
100010861		KERNERSVILLE	NC		12/31/2020	4.250	47,725		645				115,000	10/31/2016
100010872		LELAND	NC		12/31/2020	5.000	174,641		1,163				215,000	09/15/2016
100010874		SANTA ANA	CA		12/31/2020	4.000	393,198		(1,563)				460,000	09/14/2016
100010875		HAMMOND	LA		12/31/2020	7.375	221,358		(939)				238,000	09/14/2016
100010876		STOCKTON	CA		12/31/2020	5.000	176,860		314				120,000	10/03/2016
100010885		KISSIMMEE	FL		12/31/2020	3.875	222,514		708				280,000	09/14/2016
100010890		CONSTANTINE	MI		12/31/2020	7.000	111,436		461				130,000	09/14/2016
100010892		ALTAMAHAW	NC		12/31/2020	6.000	37,370		236				110,000	10/31/2016
100010893		DARLINGTON	MD		12/31/2020	6.000	156,204		1,253				245,000	02/11/2016
100010896		SUNRISE	FL		12/31/2020	4.500	93,062		1,480				185,000	04/06/2016
100010897		BOAZ	AL		12/31/2020	4.000	66,927		1,097				110,000	10/31/2016
100010900		BRICK	NJ		12/31/2020	4.750	111,455		2,954				150,000	09/14/2016
100010901		NEWPORT NEWS	VA		12/31/2020	4.625	95,412		1,905				162,000	10/31/2016
100010904		LEMON GROVE	CA		12/31/2020	2.000	104,080		1,644				235,000	10/31/2016
100010918		TROY	NH		12/31/2020	5.000	160,711		786				290,000	06/14/2021
100010919		SANTA ANA	CA		12/31/2020	4.125	306,608		726				450,000	10/31/2016
100010921		ESCANABA	MI		12/31/2020	8.500	60,485		9				64,505	10/31/2016
100010922		WINTER HAVEN	FL		12/31/2020	4.250	51,914		1,213				83,600	09/27/2016
100010924		HASTINGS	FL		12/31/2020	8.650	18,555		(19)				160,000	10/31/2016
100010928		ANTIOCH	TN		12/31/2020	4.800	124,717		558				257,000	10/31/2016
100010931		PLANTATION	FL		12/31/2020	3.000	86,291		1,429				290,000	10/31/2016
100010935		AUBURN	IN		12/31/2020	9.850	72,475		(941)				119,500	10/31/2016
100010938		GRAND SALINE	TX		12/31/2020	7.925	55,355		(351)				85,500	09/15/2016
100010951		MEMPHIS	TN		12/31/2020	8.150	31,136		(91)				29,830	09/27/2016
100010952		BIRMINGHAM	AL		12/31/2020	9.600	39,036		(363)				9,500	09/27/2016
100010953		MONTGOMERY	AL		12/31/2020	10.600	54,868		(431)				36,100	09/27/2016
100010962		BATTLE CREEK	MI		12/31/2020	7.250	66,130		72				56,050	09/27/2016
100010963		BAXTER	KY		12/31/2020	8.850	24,964		(50)				13,300	09/29/2016
100010966		VICTORVILLE	CA		12/31/2020	4.125	178,275		505				190,000	10/25/2016
100010973		HIALEAH	FL		12/31/2020	4.750	117,174		875				145,000	09/28/2016
100010977		PETERSBURG	VA		12/31/2020	8.500	97,519		5				64,600	10/25/2016
100010979		MAYVIEW	MO		12/31/2020	4.375	80,471		619				110,000	04/13/2016
100010980		MILLSTADT	IL		12/31/2020	8.650	66,998		140				79,705	10/25/2016
100010981		ALLIANCE	OH		12/31/2020	6.000	66,683		244				66,500	09/27/2016
100010982		PHILADELPHIA	PA		12/31/2020	7.000	56,832		327				34,200	09/27/2016
100010985		COLLINSVILLE	IL		12/31/2020	5.125	78,874		415				120,000	10/31/2016
100010988		NORFOLK	VA		12/31/2020	2.000	133,432		2,031				195,000	09/27/2016
100010992		SPRINGFIELD	NJ		12/31/2020	3.375	129,609		1,752				230,000	04/14/2016
100010993		RANCHO CUCAMONGA	CA		12/31/2020	3.500	172,415		1,494				372,000	04/13/2016
100011000		BRUNSWICK	OH		12/31/2020	3.375	77,516		918				175,000	04/14/2016
100011003		PORT ST LUCIE	FL		12/31/2020	4.500	96,141		855				155,000	04/14/2016
100011007		WASHINGTON	DC		12/31/2020	8.990	103,488		(490)				61,750	10/25/2016
100011009		DALLAS	TX		12/31/2020	3.625	98,601		468				133,000	04/13/2016
100011012		COLUMBUS	OH		12/31/2020	4.375	86,383		993				198,000	04/13/2016
100011013		TEMPLE HILLS	MD		12/31/2020	6.875	85,715		57				41,325	09/27/2016
100011018		ROSEDALE	NY		12/31/2020	3.940	17,218		451				380,000	04/13/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011030		DETROIT	MI		12/31/2020	5.375	82,108		444				104,000	10/25/2016
100011039		JACKSONVILLE	FL		12/31/2020	8.500	50,990		9				21,850	09/28/2016
100011053		IDABEL	OK		12/31/2020	8.500	38,221		523				60,800	10/31/2016
100011056		BRISTOL	VT		12/31/2020	7.480	73,364		887				153,000	10/31/2016
100011059		STUARTS DRAFT	VA		12/31/2020	9.470	111,527		148				192,500	10/31/2016
100011064		JERSEY CITY	NJ		12/31/2020	6.000	321,052		197				845,000	08/03/2022
100011075		GAINESVILLE	TX		12/31/2020	4.000	230,767		2,241				206,000	10/31/2016
100011077		WASHINGTON	DC		12/31/2020	4.000	198,848		774				405,000	10/31/2016
100011079		MIDLAND PARK	NJ		12/31/2020	4.750	186,467		877				380,000	10/31/2016
100011087		FORT WORTH	TX		12/31/2020	5.500	59,242		328				115,000	10/31/2016
100011090		LOS ANGELES	CA		12/31/2020	6.875	813,476						1,377,500	10/31/2016
100011092		SAINT AUGUSTINE	FL		12/31/2020	6.250	101,621		53				194,000	10/31/2016
100011095		BAKERSFIELD	CA		12/31/2020	5.500	62,512		490				165,000	10/31/2016
100011096		LOS ANGELES	CA		12/31/2020	6.500	1,683,206		(4,637)				3,325,000	10/31/2016
100011097		WEST CHESTER	PA		12/31/2020	6.125	302,283		220				595,000	12/14/2015
100011102		LOS ANGELES	CA		12/31/2020	6.875	491,594		1,341				1,250,000	03/05/2021
100011111		MANHEIM	PA		12/31/2020	6.090	31,242		362				160,000	12/13/2015
100011128		COLORADO SPRINGS	CO		12/31/2020	6.230	163,463		417				241,000	10/31/2016
100011130		LEXINGTON	KY		12/31/2020	6.850	52,543		(47)				59,850	10/31/2016
100011135		SHIRLEY	NY		12/31/2020	1.997	221,803		1,779				195,000	10/31/2016
100011138		IRVINE	CA		12/31/2020	4.000	295,444		696				530,000	04/15/2016
100011140		HACIENDA HEIGHTS	CA		12/31/2020	5.875	94,439		(91)				560,000	10/31/2016
100011142		NEW WHITELAND	IN		12/31/2020	6.000	99,005		19				174,000	04/14/2016
100011143		JOHNS ISLAND	SC		12/31/2020	5.625	740,158		271				1,092,500	10/31/2016
100011150		POTTSTOWN	PA		12/31/2020	8.200	271,775		40				320,000	07/17/2015
100011156		DOVER	FL		12/31/2020	6.347	129,546		(109)				190,000	04/17/2016
100011160		WEST OLIVE	MI		12/31/2020	3.970	86,407		1,020				180,000	04/15/2016
100011161		VIRGINIA BEACH	VA		12/31/2020	11.790	116,232		1,432				124,900	10/25/2016
100011169		HARRISVILLE	PA		12/31/2020	5.250	34,623		428				125,000	02/29/2016
100011171		IMMOKALEE	FL		12/31/2020	6.990	31,566		269				114,000	04/13/2016
100011174		EAST PROVIDENCE	RI		12/31/2020	5.990	80,461		(98)				235,000	10/31/2016
100011176		EL CAJON	CA		12/31/2020	6.093	272,657		(225)				620,000	07/09/2015
100011181		EAST FALMOUTH	MA		12/31/2020	1.633	176,751		4,013				305,000	10/31/2016
100011183		Buffalo	NY		12/31/2020	8.220	42,861		(48)				115,000	09/27/2016
100011191		SUGAR LAND	TX		12/31/2020	12.875	136,834		(468)				300,000	10/31/2016
100011194		EVELETH	MN		12/31/2020	12.140	34,995		127				42,750	10/31/2016
100011196		MERRICK	NY		12/31/2020	5.770	169,269		862				455,000	10/31/2016
100011197		PHILADELPHIA	PA		12/31/2020	7.500	10,184		25				28,500	03/14/2016
100011208		OLIVER SPRINGS	TN		12/31/2020	5.500	40,887		176				50,350	10/31/2016
100011215		SO BURLINGTON	VT		12/31/2020	8.240	166,986		762				189,000	10/31/2016
100011219		TAMPA	FL		12/31/2020	8.040	198,876		507				245,000	10/31/2016
100011221		CHICAGO	IL		12/31/2020	9.150	171,405		345				260,000	10/31/2016
100011223		DAMASCUS	OR		12/31/2020	8.850	197,718		(322)				350,000	10/31/2016
100011224		S GLENS FALL	NY		12/31/2020	9.390	153,060		1,539				182,000	10/31/2016
100011226		STOUGHTON	MA		12/31/2020	4.000	374,296		(10,329)				725,000	06/06/2023
100011242		SIMPSONVILLE	SC		12/31/2020	3.000	147,685		1,318				228,000	10/31/2016
100011243		HOUSTON	TX		12/31/2020	4.750	47,917		155				132,000	10/31/2016
100011245		WAILUKU	HI		12/31/2020	3.440	319,278		1,053				450,000	10/31/2016
100011246		OAK PARK	IL		12/31/2020	4.750	378,840		1,014				840,000	10/31/2016
100011252		WOODBURN	OR		12/31/2020	3.125	100,752		4,783				385,000	05/09/2022
100011253		PAULSBORO	NJ		12/31/2020	7.690	73,213		289				71,250	10/31/2016
100011260		ARLETA	CA		12/31/2020	6.090	176,512		6,594				450,000	10/31/2016

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011261		Santa Rosa	CA		12/31/2020	5.000	214,591		(660)				325,000	11/20/2014
100011266		HAW RIVER	NC		12/31/2020	3.125	85,580		(699)				115,000	10/31/2016
100011268		ANTHONY	NM		12/31/2020	7.590	60,254		(220)				84,550	10/31/2016
100011269		LEVITTOWN	PA		12/31/2020	6.730	144,137		1,054				220,000	11/26/2015
100011275		FAYETTEVILLE	WV		12/31/2020	7.355	56,562		(45)				80,750	07/23/2015
100011277		HIALEAH	FL		12/31/2020	7.250	97,957		470				140,000	06/03/2014
100011287		MIAMI	FL		12/31/2020	7.250	84,106		299				165,000	10/31/2016
100011293		MARION	IN		12/31/2020	8.385	37,064		(1,293)				60,325	10/31/2016
100011295		ROCHESTER	NY		12/31/2020	4.500	72,709		(581)				110,000	10/31/2016
100011301		ANN ARBOR	MI		12/31/2020	4.780	268,695		1,288				385,000	10/31/2016
100011304		PROVIDENCE	RI		12/31/2020	3.625	82,994		1,268				185,000	10/31/2016
100011305		MIRAMAR	FL		12/31/2020	3.625	522,637		2,527				600,000	10/31/2016
100011306		BLOOMFIELD TOWNSHIP	MI		12/31/2020	3.750	516,849		1,525				810,000	10/31/2016
100011307		VISTA	CA		12/31/2020	6.625	295,952		890				400,000	10/31/2016
100011313		ANACORTES	WA		12/31/2020	7.750	68,899		209				250,000	10/31/2016
100011314		KENT	WA		12/31/2020	8.180	184,174		(1,566)				225,000	10/31/2016
100011327		TWIN FALLS	ID		12/31/2020	7.000	91,769		(7)				140,000	04/11/2016
100011331		JEFFERSONVILLE	IN		12/31/2020	7.980	41,109		(272)				80,750	04/12/2016
100011332		BECKER	MN		12/31/2020	7.740	81,695		(1,208)				115,000	04/10/2016
100011337		CRIDERSVILLE	OH		12/31/2020	7.990	87,593		(283)				105,000	04/11/2016
100011338		FRANKFORT	OH		12/31/2020	7.240	62,333		(614)				108,000	04/11/2016
100011339		COLUMBUS	OH		12/31/2020	8.240	76,028		(1,390)				118,000	10/31/2016
100011345		COTTONTOWN	TN		12/31/2020	7.750	116,935		(733)				203,000	04/20/2016
100011346		KENT	WA		12/31/2020	7.432	65,967		(1,078)				220,000	04/10/2016
100011348		FRESNO	TX		12/31/2020	5.250	80,724		599				198,500	10/31/2016
100011349		CAMDEN	OH		12/31/2020	12.750	54,451		(19)				61,750	10/31/2016
100011357		SPRINGFIELD	MO		12/31/2020	8.520	59,327		268				105,000	04/10/2016
100011358		RENTON	WA		12/31/2020	6.375	152,648		945				425,000	08/10/2016
100011362		AVENTURA	FL		12/31/2020	6.875	221,693		3,326				450,000	08/11/2016
100011363		OAKLAND	CA		12/31/2020	4.125	139,404		1,527				418,000	08/11/2016
100011364		BOARDMAN	OH		12/31/2020	2.750	92,697		1,984				167,000	09/28/2016
100011371		HERNDON	VA		12/31/2020	6.000	323,642		2,925				725,000	08/11/2016
100011378		LAKE WORTH	FL		12/31/2020	4.750	205,621		797				285,000	10/31/2016
100011381		HIALEAH	FL		12/31/2020	4.125	127,262		582				268,000	08/10/2016
100011382		SANTA MONICA	CA		12/31/2020	4.250	1,935,623		26,907				5,100,000	11/09/2022
100011390		INDIANAPOLIS	IN		12/31/2020	8.850	65,502		(685)				40,850	09/28/2016
100011393		ROSLINDALE	MA		12/31/2020	4.375	296,942		1,969				579,000	08/10/2016
100011394		VICTORVILLE	CA		12/31/2020	4.125	91,696		1,038				278,000	08/10/2016
100011396		WHITTIER	CA		12/31/2020	3.376	235,284		1,062				540,000	08/11/2016
100011398		NAPLES	FL		12/31/2020	3.750	69,404		1,183				276,000	08/10/2016
100011401		SAN JOSE	CA		12/31/2020	4.250	379,055		2,658				954,000	02/07/2022
100011405		MEBANE	NC		12/31/2020	5.500	54,233		360				187,600	08/10/2016
100011408		RIDGEFIELD	CT		12/31/2020	6.500	378,423		5,599				2,185,000	08/11/2016
100011409		SAINT LOUIS	MO		12/31/2020	8.330	38,535		(94)				29,450	08/11/2016
100011410		FONTANA	CA		12/31/2020	4.250	126,958		470				250,000	08/10/2016
100011412		SAN DIEGO	CA		12/31/2020	12.375	131,953		9				220,000	08/10/2016
100011414		DENTON	MD		12/31/2020	8.125	131,658		1,218				175,000	08/10/2016
100011416		SUNNYVALE	CA		12/31/2020	4.125	356,835		777				915,000	08/10/2016
100011418		LONGMONT	CO		12/31/2020	7.875	108,344		547				285,000	08/10/2016
100011422		SARASOTA	FL		12/31/2020	3.750	133,324		1,370				320,000	08/11/2016
100011424		ESCALON	CA		12/31/2020	8.750	384,505		8				490,000	08/10/2016
100011425		LAKEWOOD	CA		12/31/2020	3.250	182,233		998				340,000	08/10/2016

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100011426		LITTLE ELM	TX		12/31/2020	8.125	84,071		510				235,000	08/10/2016
100011429		BLACKWOOD	NJ		12/31/2020	3.875	81,756		2,159				210,000	08/11/2016
100011431		CHANDLER	AZ		12/31/2020	5.000	325,644		308				595,000	08/10/2016
100011433		SAND LAKE	MI		12/31/2020	4.875	84,778		134				54,625	08/11/2016
100011435		OAKDALE	MN		12/31/2020	5.875	65,065		165				185,000	03/08/2022
100011437		ALTADENA	CA		12/31/2020	4.375	364,437		1,053				640,000	08/11/2016
100011443		CHICAGO	IL		12/31/2020	7.250	85,181		356				328,000	08/10/2016
100011445		O FALLON	MO		12/31/2020	10.000	50,077		99				120,000	08/11/2016
100011447		ELK GROVE	CA		12/31/2020	2.000	139,949		3,832				465,000	08/10/2016
100011448		OZARK	MO		12/31/2020	4.375	63,582		297				119,900	08/10/2016
100011450		HOMESTEAD	FL		12/31/2020	4.250	134,500		1,543				254,000	08/11/2016
100011451		VISTA	CA		12/31/2020	4.000	407,719		1,267				815,000	08/10/2016
100011452		CANTON	CT		12/31/2020	4.375	126,654		580				150,000	08/10/2016
100011454		HACKENSACK	NJ		12/31/2020	5.000	185,608		1,530				414,000	08/10/2016
100011456		RICHMOND	VA		12/31/2020	3.625	133,367		477				210,000	08/11/2016
100011458		SAN ANTONIO	TX		12/31/2020	3.375	78,774		988				190,000	08/10/2016
100011459		OAKLAND	CA		12/31/2020	3.875	277,880		1,943				413,000	08/11/2016
100011461		COLLEGE POINT	NY		12/31/2020	4.125	409,325		5,484				950,000	08/11/2016
100011464		VISALIA	CA		12/31/2020	4.125	151,932		599				230,000	08/10/2016
100011466		PALM COAST	FL		12/31/2020	5.625	162,290		1,209				334,000	08/10/2016
100011468		LOS ANGLES	CA		12/31/2020	3.625	297,563		2,727				565,000	08/10/2016
100011470		WEST BABYLON	NY		12/31/2020	4.750	27,648		627				382,000	08/11/2016
100011472		AVONDALE	AZ		12/31/2020	3.250	175,397		928				340,000	08/10/2016
100011473		COLUMBIA	MD		12/31/2020	2.625	166,355		2,166				335,000	08/11/2016
100011475		SPENCERVILLE	IN		12/31/2020	14.000	27,278		130				50,341	08/10/2016
100011477		HYDE PARK	MA		12/31/2020	4.125	175,554		597				365,000	08/10/2016
100011479		RAHWAY	NJ		12/31/2020	3.875	122,042		1,237				260,000	08/10/2016
100011488		SARASOTA	FL		12/31/2020	4.125	127,205		980				238,000	08/10/2016
100011494		SAN DIEGO	CA		12/31/2020	4.125	274,757		940				450,000	08/10/2016
100011509		PORT SAINT LUCIE	FL		12/31/2020	5.500	73,813		723				207,000	11/30/2016
100011510		Las Vegas	NV		12/31/2020	4.750	191,472		2,857				146,000	09/02/2016
100011511		SARASOTA	FL		12/31/2020	4.990	281,716		4,763				405,000	09/03/2016
100011512		LITTLE EGG HARBOR TWP	NJ		12/31/2020	5.375	300,642		5,377				260,000	11/30/2016
100011513		JACKSONVILLE	FL		12/31/2020	5.500	112,097		1,032				127,900	09/02/2016
100011520		FARMINGTON	NM		12/31/2020	5.500	157,787		1,619				170,000	11/30/2016
100011521		LEXINGTON PARK	MD		12/31/2020	4.250	212,404		4,805				260,000	09/02/2016
100011528		LITHIA	FL		12/31/2020	4.500	252,120		6,886				328,000	09/03/2016
100011529		COLUMBIA	SC		12/31/2020	5.500	78,157		1,101				124,000	09/02/2016
100011532		ORANGE CITY	FL		12/31/2020	4.500	130,024		2,472				75,050	09/02/2016
100011541		RIVERVIEW	FL		12/31/2020	5.500	166,830		1,875				125,000	11/30/2016
100011542		FITCHBURG	MA		12/31/2020	4.375	107,545		1,285				140,000	09/02/2016
100011543		BALTIMORE	MD		12/31/2020	4.750	100,302		1,463				169,200	09/02/2016
100011545		EUSTIS	FL		12/31/2020	5.040	46,524		968				75,050	11/30/2016
100011546		EAST STROUDSBURG	PA		12/31/2020	5.250	101,780		1,941				135,000	09/03/2016
100011550		CLERMONT	FL		12/31/2020	4.375	137,892		5,043				219,000	09/04/2016
100011554		MERIDEN	CT		12/31/2020	5.150	99,643		1,420				109,000	09/07/2016
100011556		SPARKS GLENCOE	MD		12/31/2020	4.000	235,907		2,421				375,000	09/06/2016
100011577		LAS VEGAS	NM		12/31/2020	4.250	116,015		1,763				71,250	09/05/2016
100011585		THONOTOSASSA	FL		12/31/2020	4.500	228,059		1,897				239,900	09/02/2016
100011592		CENTRAL FALLS	RI		12/31/2020	5.000	174,736		2,489				129,000	09/03/2016
100011603		MESA	AZ		12/31/2020	4.125	203,571		1,397				250,000	09/03/2016
100011605		LAUREL	MD		12/31/2020	4.500	282,965		1,881				290,000	11/30/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011607		ARNOLD	MO		12/31/2020	5.875	97,820		1,923				114,000	11/30/2016
100011609		CORONA	CA		12/31/2020	3.250	234,498		2,006				349,000	09/02/2016
100011610		CHOWCHILLA	CA		12/31/2020	5.500	415,926		3,617				380,000	09/09/2016
100011611		METUCHEN	NJ		12/31/2020	4.500	241,634		3,263				243,000	09/02/2016
100011615		BRANDON	FL		12/31/2020	3.375	21,404		935				149,003	09/03/2016
100011618		RANCHO CORDOVA	CA		12/31/2020	3.000	284,748		2,610				315,000	11/30/2016
100011619		YORKVILLE	IL		12/31/2020	5.030	273,431		2,304				261,000	09/02/2016
100011624		PLANTATION	FL		12/31/2020	2.500	342,418		6,527				520,000	09/01/2016
100011628		POMPANO BEACH	FL		12/31/2020	5.500	83,619		726				100,000	11/30/2016
100011629		NEW PORT RICHEY	FL		12/31/2020	3.625	139,511		1,392				173,000	09/02/2016
100011631		EASTHAMPTON	MA		12/31/2020	4.125	143,102		2,218				192,000	09/02/2016
100011632		CHICAGO	IL		12/31/2020	5.000	91,962		674				94,905	11/30/2016
100011633		BOWIE	MD		12/31/2020	5.000	225,867		2,405				280,000	11/30/2016
100011636		N LAUDERDALE	FL		12/31/2020	6.000	109,666		434				130,000	09/02/2016
100011637		NEWARK	DE		12/31/2020	3.250	144,927		1,718				192,500	11/30/2016
100011638		HUDSON	FL		12/31/2020	4.500	122,384		761				173,000	11/30/2016
100011641		Spokane Valley	WA		12/31/2020	3.875	70,210		1,473				120,000	11/30/2016
100011679		ELWOOD	IL		12/31/2020	3.000	89,463		2,829				145,000	09/03/2016
100011682		BOCA RATON	FL		12/31/2020	5.000	192,873		1,704				239,500	09/02/2016
100011684		HARTFORD	CT		12/31/2020	5.150	117,524		2,076				130,000	11/30/2016
100011686		SANTA FE	NM		12/31/2020	4.535	229,070		2,560				330,000	11/30/2016
100011687		TORRINGTON	WY		12/31/2020	6.000	119,074		388				125,000	11/30/2016
100011689		MASTIC BEACH	NY		12/31/2020	5.500	109,205		682				83,600	09/02/2016
100011690		HOPKINS	SC		12/31/2020	6.000	198,243		1,974				236,000	11/30/2016
100011691		Sikeston	MO		12/31/2020	4.500	112,560		1,067				162,000	09/04/2016
100011693		TURNERSVILLE	NJ		12/31/2020	4.625	139,424		1,010				181,000	09/02/2016
100011695		LOS ANGELES	CA		12/31/2020	2.000	249,219		3,250				460,000	09/01/2016
100011697		ORLANDO	FL		12/31/2020	4.375	227,642		2,840				250,000	09/02/2016
100011708		FORKED RIVER	NJ		12/31/2020	5.000	139,250		1,134				160,000	11/30/2016
100011710		PETERSBURG	VA		12/31/2020	4.000	101,865		1,363				109,500	11/30/2016
100011712		HUNTINGTON STATION	NY		12/31/2020	2.000	169,159		3,875				335,000	09/02/2016
100011713		WANTAGH	NY		12/31/2020	5.000	266,984		2,861				385,000	11/30/2016
100011718		LYNNWOOD	WA		12/31/2020	4.375	248,150		3,175				345,000	09/02/2016
100011722		VINCENT	OH		12/31/2020	5.000	154,628		1,015				175,000	11/30/2016
100011730		Herndon	VA		12/31/2020	3.250	195,144		1,820				270,000	09/03/2016
100011731		ROCKFORD IL	IL		12/31/2020	5.250	58,536		1,563				103,000	11/30/2016
100011732		STRATFORD	CA		12/31/2020	3.875	82,336		1,400				75,050	11/30/2016
100011733		SOMERVILLE	MA		12/31/2020	4.375	276,494		3,688				510,000	09/02/2016
100011734		INDIANAPOLIS	IN		12/31/2020	3.875	62,670		2,037				88,350	09/02/2016
100011735		HILLSDALE	NJ		12/31/2020	3.875	330,136		3,133				430,000	11/30/2016
100011737		Frederick	MD		12/31/2020	5.000	183,756		1,306				245,000	11/30/2016
100011738		WASHINGTON	DC		12/31/2020	4.500	537,133		3,266				540,000	11/30/2016
100011740		HYDE PARK	NY		12/31/2020	3.500	193,206		2,243				210,000	09/06/2016
100011741		LEWISTON	NY		12/31/2020	3.000	77,843		2,079				175,000	09/03/2016
100011743		OKLAHOMA CITY	OK		12/31/2020	4.500	121,704		3,367				232,500	11/30/2016
100011745		LITTLE ROCK	AR		12/31/2020	4.375	212,627		2,235				340,001	09/03/2016
100011746		DORAL	FL		12/31/2020	5.500	237,000		1,419				267,000	09/03/2016
100011748		JACKSONVILLE	FL		12/31/2020	3.875	408,255		2,588				625,000	09/07/2016
100011749		TOBACCOVILLE	NC		12/31/2020	4.125	70,101		547				115,000	09/04/2016
100011750		Columbia	SC		12/31/2020	3.625	102,193		2,244				238,500	09/02/2016
100011751		CLEVELAND	NY		12/31/2020	5.000	90,114		1,255				130,000	09/07/2016
100011755		TUCSON	AZ		12/31/2020	3.000	190,448		1,825				233,000	09/02/2016

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100011763		GREENFIELD	CA		12/31/2020	4.875	332,462		948				320,000	09/02/2016
100011773		CALHOUN	MO		12/31/2020	5.125	38,102		651				58,900	09/06/2016
100011778		WEST ORANGE	NJ		12/31/2020	3.375	208,196		4,018				289,000	09/02/2016
100011781		HARVEY	LA		12/31/2020	3.875	112,462		2,116				170,000	09/03/2016
100011782		ANTIOCH	IL		12/31/2020	3.500	70,777		1,043				102,000	09/02/2016
100011785		JERSEY CITY	NJ		12/31/2020	4.375	219,877		1,775				183,000	11/30/2016
100011787		CLEVELAND	NY		12/31/2020	5.000	65,248		2,298				76,000	09/07/2016
100011788		SIMPSONVILLE	SC		12/31/2020	5.000	174,168		427				205,000	09/02/2016
100011793		HIGHLAND SPRINGS	VA		12/31/2020	4.750	70,412		652				85,500	11/30/2016
100011794		GAITHERSBURG	MD		12/31/2020	4.500	209,453		1,082				230,000	11/30/2016
100011796		Temecula Area	CA		12/31/2020	4.000	473,722		2,519				890,000	04/13/2021
100011799		DANBURY	CT		12/31/2020	5.000	166,880		1,275				175,000	09/03/2016
100011802		EDINBURG	TX		12/31/2020	5.000	123,646		497				135,570	09/02/2016
100011803		UNIONDALE	NY		12/31/2020	4.500	267,170		1,661				320,000	09/02/2016
100011808		MEMPHIS	TN		12/31/2020	5.000	431,930		1,438				376,156	09/04/2016
100011811		WINDSOR	CA		12/31/2020	4.125	398,471		3,287				667,500	09/02/2016
100011812		BETHESDA	MD		12/31/2020	4.500	118,606		909				195,000	09/03/2016
100011815		ANTIOCH	CA		12/31/2020	5.000	402,493		1,273				399,000	11/30/2016
100011818		RIVERVIEW	FL		12/31/2020	4.000	127,001		592				185,000	09/03/2016
100011820		OLDSMAR	FL		12/31/2020	4.750	172,439		571				223,000	09/02/2016
100011826		RIVERVIEW	FL		12/31/2020	4.500	247,071		896				272,000	09/03/2016
100011829		MC DONALD	PA		12/31/2020	6.000	93,283		390				120,000	09/09/2016
100011832		ALTAMONTE SPRINGS	FL		12/31/2020	5.125	59,484		387				72,200	09/03/2016
100011836		MOUNT PLEASANT	PA		12/31/2020	4.500	56,224		1,231				60,800	09/08/2016
100011838		SPRINGBORO	OH		12/31/2020	3.500	220,194		1,032				276,000	09/02/2016
100011841		CHULA VISTA	CA		12/31/2020	5.000	274,063		1,095				345,000	09/02/2016
100011844		BALTIMORE	MD		12/31/2020	4.500	42,511		359				22,800	09/02/2016
100011845		PORT ORCHARD	WA		12/31/2020	5.880	133,619		233				199,000	09/03/2016
100011853		HOUSTON	TX		12/31/2020	5.750	67,718		780				120,000	09/02/2016
100011856		WOODINVILLE	WA		12/31/2020	4.500	661,274		68				890,000	09/02/2016
100011860		CHICAGO	IL		12/31/2020	4.625	108,715		856				150,000	09/02/2016
100011862		SAN DIEGO	CA		12/31/2020	4.500	603,876		3,147				980,000	09/02/2016
100011863		ROCHESTER	NY		12/31/2020	6.000	81,511		427				115,000	09/03/2016
100011868		RICHMOND	VA		12/31/2020	5.000	102,901		153				139,000	09/02/2016
100011869		BROOKLYN	NY		12/31/2020	3.250	493,562		5,195				1,144,750	09/03/2016
100011871		HAMILTON	MO		12/31/2020	5.150	55,073		232				85,500	09/06/2016
100011873		GASTONIA	NC		12/31/2020	5.500	87,336		184				129,000	09/02/2016
100011874		Mount Holly	NJ		12/31/2020	3.875	119,522		1,767				205,000	09/02/2016
100011877		CAPE CORAL	FL		12/31/2020	5.000	106,562		419				124,000	09/02/2016
100011880		Paoli	PA		12/31/2020	4.375	216,637		1,018				289,000	09/14/2016
100011884		DEERFIELD BEACH	FL		12/31/2020	4.125	223,358		1,205				320,000	09/02/2016
100011890		New Albany	IN		12/31/2020	4.625	60,985		1,459				85,500	11/30/2016
100011891		CHICAGO	IL		12/31/2020	5.000	141,592		856				190,000	11/30/2016
100011892		NEW BEDFORD	MA		12/31/2020	4.500	145,384		1,029				175,000	11/30/2016
100011896		NEW YORK	NY		12/31/2020	4.750	402,104		12,277				975,002	09/02/2016
100011900		DILLSBURG	PA		12/31/2020	6.000	127,737		307				195,000	09/08/2016
100011901		ORLANDO	FL		12/31/2020	3.375	111,614		974				149,000	09/02/2016
100011902		FRANKLIN	OH		12/31/2020	4.500	73,760		924				78,850	11/30/2016
100011903		MOUNT AIRY	MD		12/31/2020	4.375	133,958		1,650				249,000	09/02/2016
100011905		ROSEBURG	OR		12/31/2020	5.000	141,515		724				155,000	09/03/2016
100011907		WELLINGTON	OH		12/31/2020	5.000	80,759		985				133,000	09/04/2016
100011909		LAS CRUCES	NM		12/31/2020	5.000	29,054		1,136				58,900	11/30/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011910		FORT MYERS	FL		12/31/2020	4.875	248,772		337				315,000	11/30/2016
100011912		BRENTWOOD	TN		12/31/2020	4.250	298,893		1,118				330,000	09/02/2016
100011913		DALLAS	TX		12/31/2020	3.375	87,029		994				135,000	11/30/2016
100011917		NORTH BRUNSWICK	NJ		12/31/2020	4.000	141,145		2,646				269,900	09/03/2016
100011921		AGOURA HILLS	CA		12/31/2020	4.250	897,551		3,769				1,163,750	11/30/2016
100011924		ALBUQUERQUE	NM		12/31/2020	5.375	96,090		672				140,000	09/03/2016
100011925		PLANT CITY	FL		12/31/2020	4.000	149,086		1,370				185,000	09/02/2016
100011927		RIVERSIDE	CA		12/31/2020	4.250	236,258		271				335,900	09/03/2016
100011928		WESTERVILLE	OH		12/31/2020	5.000	111,658		382				135,000	11/30/2016
100011933		CINCINNATI	OH		12/31/2020	5.000	76,808		342				52,250	11/30/2016
100011942		Honolulu	HI		12/31/2020	3.625	563,685		6,143				777,000	09/05/2016
100011943		CHICAGO	IL		12/31/2020	5.125	105,875		191				119,000	09/03/2016
100011946		MIDLOTHIAN	TX		12/31/2020	6.000	146,878		(57)				173,000	09/02/2016
100011948		YOUNTVILLE	CA		12/31/2020	4.000	251,534		890				605,000	09/02/2016
100011951		MIAMI	FL		12/31/2020	4.500	213,896		691				335,000	09/03/2016
100011952		SOUTH RICHMOND HILL	NY		12/31/2020	5.000	356,020		1,812				405,000	09/03/2016
100011954		UNION CITY	CA		12/31/2020	4.375	442,831		2,018				769,000	09/02/2016
100011958		PROVIDENCE	RI		12/31/2020	4.750	152,330		655				169,000	09/02/2016
100011966		CHARLOTTE	NC		12/31/2020	5.125	32,021		217				57,950	09/03/2016
100011967		DUNCANVILLE	TX		12/31/2020	5.000	72,533		384				143,000	09/02/2016
100011970		MORENO VALLEY	CA		12/31/2020	4.000	182,370		932				294,000	09/02/2016
100011972		SAINT PETERSBURG	FL		12/31/2020	4.325	125,621		2,209				353,000	09/04/2016
100011979		MIAMI	FL		12/31/2020	5.125	141,702		1,229				156,250	09/02/2016
100011981		PHILADELPHIA	PA		12/31/2020	6.000	52,800		281				80,750	09/06/2016
100011985		GARDENA	CA		12/31/2020	5.000	298,196		781				420,000	09/03/2016
100011988		PERTH AMBOY	NJ		12/31/2020	5.250	210,748		1,107				189,000	09/02/2016
100011990		NORCO	CA		12/31/2020	4.000	435,211		2,468				688,000	09/02/2016
100011991		ROHNERT PARK	CA		12/31/2020	4.000	403,199		1,503				645,000	09/02/2016
100011993		WASHINGTON	DC		12/31/2020	5.375	57,436		2,346				250,000	11/30/2016
100011994		HIALEAH	FL		12/31/2020	3.375	143,237		1,810				195,000	11/30/2016
100011996		GREENSBORO	NC		12/31/2020	5.250	102,290		340				130,000	09/02/2016
100011997		Tucson	AZ		12/31/2020	4.750	106,203		551				205,000	11/30/2016
100011999		MCALLEN	TX		12/31/2020	5.000	98,138		207				138,200	11/30/2016
100012003		TOLEDO	OH		12/31/2020	5.000	88,509		369				120,000	11/30/2016
100012006		KALAMAZOO	MI		12/31/2020	6.000	72,422		1,630				76,000	09/03/2016
100012008		WEST LINN	OR		12/31/2020	2.000	305,491		3,582				300,000	09/02/2016
100012012		OAKLAND	CA		12/31/2020	3.375	337,354		2,229				819,000	11/30/2016
100012018		PEMBROKE PINES	FL		12/31/2020	4.500	145,908		1,956				179,000	09/02/2016
100012020		MIAMI	FL		12/31/2020	4.375	82,162		1,356				155,000	09/02/2016
100012023		Boca Raton	FL		12/31/2020	5.000	29,274		543				310,000	11/30/2016
100012026		CARSON CITY	MI		12/31/2020	4.800	115,666		485				185,900	11/30/2016
100012027		PLANTATION	FL		12/31/2020	5.500	44,567		798				85,500	09/03/2016
100012029		PHILADELPHIA	PA		12/31/2020	4.250	66,129		1,610				200,000	09/06/2016
100012030		BRADENTON	FL		12/31/2020	4.125	106,102		664				395,000	04/10/2023
100012032		GEORGETOWN	SC		12/31/2020	4.000	190,784		2,911				325,000	09/03/2016
100012035		VICTORVILLE	CA		12/31/2020	5.000	155,603		278				132,000	09/02/2016
100012039		WILMINGTON	DE		12/31/2020	5.000	86,636		365				124,000	09/09/2016
100012041		WASHINGTON	IL		12/31/2020	4.250	84,979		1,222				140,000	11/30/2016
100012042		FAIR LAWN	NJ		12/31/2020	4.375	158,711		1,744				342,000	09/03/2016
100012045		CLEARWATER	FL		12/31/2020	6.000	100,464		142				163,000	09/03/2016
100012048		BEAUMONT	TX		12/31/2020	4.000	60,831		413				85,500	11/30/2016
100012050		LOS ANGELES	CA		12/31/2020	4.625	239,858		1,309				345,000	09/02/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012053		Harvey	LA		12/31/2020	5.000	71,777		291				135,000	09/03/2016
100012054		YONKERS	NY		12/31/2020	7.020	485,127		1,212				445,000	09/02/2016
100012057		MIAMI	FL		12/31/2020	5.880	125,753		159				220,000	09/02/2016
100012062		GALLATIN	TN		12/31/2020	5.125	121,647		316				225,000	09/02/2016
100012068		BATTLE GROUND	WA		12/31/2020	3.625	477,710		5,081				660,000	09/03/2016
100012069		CORAL SPRINGS	FL		12/31/2020	5.000	169,028		377				335,000	09/02/2016
100012072		TAMPA	FL		12/31/2020	5.000	63,342		159				120,000	09/02/2016
100012074		PERRIS	CA		12/31/2020	3.250	123,086		1,771				185,000	09/02/2016
100012078		MIAMI	FL		12/31/2020	5.000	87,874		338				189,000	11/30/2016
100012089		PROVIDENCE	RI		12/31/2020	4.722	113,182		830				155,000	09/02/2016
100012091		CLEARWATER	FL		12/31/2020	4.750	103,575		435				163,000	09/03/2016
100012097		AUBURN HILLS	MI		12/31/2020	6.000	83,973		117				150,000	07/02/2022
100012098		SAN DIEGO	CA		12/31/2020	4.495	154,838		2,049				390,000	09/02/2016
100012106		DAVENPORT	IA		12/31/2020	4.500	35,758		346				129,000	12/04/2021
100012110		SELMA	IN		12/31/2020	4.625	48,459		538				105,000	11/30/2016
100012115		PORTLAND	MI		12/31/2020	4.500	68,884		1,071				74,100	09/02/2016
100012128		TAMPA	FL		12/31/2020	5.000	86,404		309				116,000	09/02/2016
100012130		SCOTTSBURG	IN		12/31/2020	5.000	56,766		222				76,000	11/30/2016
100012131		CHARLOTTE	NC		12/31/2020	4.875	49,381		451				71,250	11/30/2016
100012133		Lynn	MA		12/31/2020	3.500	179,143		2,363				255,000	11/30/2016
100012136		SOUTH BEND	IN		12/31/2020	4.000	19,363		424				42,750	09/02/2016
100012139		DURHAM	NC		12/31/2020	5.000	61,820		413				180,000	09/02/2016
100012140		FRESNO	CA		12/31/2020	3.625	28,474		606				105,000	09/03/2016
100012146		ORLANDO	FL		12/31/2020	4.375	196,965		930				228,000	09/02/2016
100012154		ORLANDO	FL		12/31/2020	5.750	112,840		38				171,000	09/02/2016
100012155		MORENO VALLEY	CA		12/31/2020	3.500	111,475		827				250,000	09/02/2016
100012158		Los Angeles	CA		12/31/2020	4.100	249,983		1,888				595,000	11/30/2016
100012161		NEPTUNE	NJ		12/31/2020	5.500	160,616		812				199,000	11/30/2016
100012169		THORNTON	CO		12/31/2020	5.000	134,494		146				275,000	09/02/2016
100012183		ANTIOCH	CA		12/31/2020	4.500	216,741		1,478				439,000	09/02/2016
100012190		HOLLISWOOD	NY		12/31/2020	4.000	409,699		4,286				849,000	11/30/2016
100012193		LOS ANGELES	CA		12/31/2020	5.750	186,926		27				355,000	09/03/2016
100012206		RIVERVIEW	FL		12/31/2020	4.375	43,398		328				105,000	11/30/2016
100012211		MONTVILLE	NJ		12/31/2020	4.750	225,041		1,234				685,000	09/02/2016
100012215		LYNN	MA		12/31/2020	2.000	24,366		2,026				165,000	09/02/2016
100012309		Orlando	FL		12/31/2020	5.500	131,610		505				180,000	01/31/2017
100012315		Chesapeake	VA		12/31/2020	6.000	142,472		439				165,000	01/31/2017
100012317		Norfolk City	VA		12/31/2020	5.750	72,079		721				66,500	01/31/2017
100012319		Raleigh	NC		12/31/2020	5.000	153,441		1,469				250,000	01/31/2017
100012323		Langlois	OR		12/31/2020	7.000	182,653		(496)				145,000	01/31/2017
100012324		New Albany	PA		12/31/2020	6.750	42,445		248				42,750	01/31/2017
100012325		Carson	CA		12/31/2020	3.625	286,659		1,922				400,000	01/31/2017
100012326		Tinley Park	IL		12/31/2020	4.625	492,238		200				410,000	09/20/2021
100012330		Du Quoin	IL		12/31/2020	6.750	35,181		269				47,500	01/31/2017
100012337		Lake Worth	FL		12/31/2020	5.875	119,402		339				110,000	01/31/2017
100012338		Wake Forest	NC		12/31/2020	4.500	104,584		762				145,000	01/31/2017
100012348		Santa Clarita	CA		12/31/2020	4.375	379,054		808				550,000	01/31/2017
100012350		Staten Island	NY		12/31/2020	4.570	273,355		2,694				370,000	01/31/2017
100012352		Largo	FL		12/31/2020	3.875	77,279		990				190,000	01/31/2017
100012353		Cypress	CA		12/31/2020	4.750	315,305		649				460,000	01/31/2017
100012354		Brooksville	FL		12/31/2020	6.875	83,622		517				76,000	01/31/2017
100012358		Norfolk	VA		12/31/2020	6.000	178,649		669				170,000	01/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012362		Greenwood	LA		12/31/2020	9.550	56,607		845				110,000	01/31/2017
100012366		Pell City	AL		12/31/2020	5.625	55,884		87				76,000	01/31/2017
100012371		Joliet	IL		12/31/2020	4.750	180,959		524				250,000	01/31/2017
100012375		Chesapeake	VA		12/31/2020	3.000	123,394		1,262				150,000	01/31/2017
100012384		Bridgeton	MO		12/31/2020	4.100	73,357		709				85,500	01/31/2017
100012386		Virginia Beach	VA		12/31/2020	5.000	123,945		167				138,000	01/31/2017
100012387		Slidell	LA		12/31/2020	3.000	95,831		1,350				170,000	01/31/2017
100012392		Homestead	FL		12/31/2020	5.000	92,346		558				150,000	01/31/2017
100012395		Naperville	IL		12/31/2020	3.263	305,016		4,199				540,000	01/31/2017
100012397		Derwood	MD		12/31/2020	3.000	294,328		3,217				500,000	01/31/2017
100012398		North Augusta	SC		12/31/2020	4.125	338,254		1,174				300,000	01/31/2017
100012399		Bolingbrook	IL		12/31/2020	5.500	154,232		596				180,000	01/31/2017
100012400		Bedford	PA		12/31/2020	4.000	121,627		1,225				120,000	01/31/2017
100012402		Sycamore	IL		12/31/2020	3.001	47,483		625				90,250	01/31/2017
100012405		Southfield	MI		12/31/2020	6.000	44,703		286				76,000	01/31/2017
100012406		Howell	MI		12/31/2020	3.625	54,321		507				150,000	01/31/2017
100012408		Richmond	VA		12/31/2020	3.000	82,746		1,091				160,000	01/31/2017
100012411		Franklin	NC		12/31/2020	5.000	173,065		95				150,000	01/31/2017
100012412		Orlando	FL		12/31/2020	5.500	98,483		623				125,000	01/31/2017
100012413		Parker	CO		12/31/2020	4.375	481,774		1,352				650,000	01/31/2017
100012414		Adams	MA		12/31/2020	3.375	97,478		869				165,000	01/31/2017
100012415		Pekin	IL		12/31/2020	3.000	72,643		994				125,000	01/31/2017
100012420		Romulus	MI		12/31/2020	6.000	62,601		155				80,750	01/31/2017
100012423		Thomasville	NC		12/31/2020	3.250	49,320		626				100,000	01/31/2017
100012425		North Las Vegas	NV		12/31/2020	6.000	62,106		261				66,500	01/31/2017
100012426		Indianapolis	IN		12/31/2020	6.875	39,677		421				76,000	01/31/2017
100012427		Charlotte	NC		12/31/2020	4.250	159,869		504				250,000	01/31/2017
100012429		Chipley	FL		12/31/2020	6.000	42,043		748				71,250	01/31/2017
100012432		Cincinnati	OH		12/31/2020	6.098	69,338		444				76,000	01/31/2017
100012433		Carteret	NJ		12/31/2020	4.250	153,554		800				320,000	01/31/2017
100012436		Chino	CA		12/31/2020	4.000	214,587		1,473				415,000	01/31/2017
100012437		Philadelphia	PA		12/31/2020	5.250	68,488		216				47,500	01/31/2017
100012438		Miami	FL		12/31/2020	5.000	83,664		182				140,000	01/31/2017
100012439		Louisville	KY		12/31/2020	3.875	73,910		350				115,000	01/31/2017
100012440		Vincent	AL		12/31/2020	3.000	104,545		1,156				160,000	01/31/2017
100012441		Santa Maria	CA		12/31/2020	3.775	213,272		1,163				375,000	01/31/2017
100012442		Hawthorne	CA		12/31/2020	4.750	287,207		(29)				520,000	01/31/2017
100012443		Orlando	FL		12/31/2020	5.375	268,772		450				330,000	01/31/2017
100012452		Desoto	TX		12/31/2020	6.125	69,253		(127)				170,000	01/31/2017
100012454		Apopka	FL		12/31/2020	4.120	101,801		1,061				185,000	01/31/2017
100012455		Grand Terrace	CA		12/31/2020	4.000	279,926		645				340,000	01/31/2017
100012458		Reidsville	NC		12/31/2020	6.875	68,509		(44)				85,500	01/31/2017
100012461		Parkville	MO		12/31/2020	5.120	106,644		225				145,000	01/31/2017
100012465		Murray	UT		12/31/2020	4.750	144,482		746				500,000	11/29/2021
100012471		Arrington	TN		12/31/2020	6.000	427,988		(999)				450,000	01/31/2017
100012472		Sonoma	CA		12/31/2020	3.032	289,104		2,656				475,000	01/31/2017
100012473		Olga	WA		12/31/2020	4.625	199,322		639				285,000	01/31/2017
100012475		Houston	TX		12/31/2020	4.250	159,367		968				260,000	01/31/2017
100012478		Benson	AZ		12/31/2020	6.000	44,676		478				85,500	01/31/2017
100012479		Celina	OH		12/31/2020	6.000	30,089		135				66,500	01/31/2017
100012482		Saint Louis	MO		12/31/2020	3.000	66,250		820				76,000	01/31/2017
100012485		Lynchburg	OH		12/31/2020	5.375	66,307		343				85,500	01/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012487		Raytown	MO		12/31/2020	3.450	37,693		412				61,750	01/31/2017
100012491		Shoreline	WA		12/31/2020	5.250	145,506		28				310,000	01/31/2017
100012492		Miami	FL		12/31/2020	5.000	392,134		102				600,000	01/31/2017
100012493		Erie	PA		12/31/2020	6.875	31,272		(13)				70,000	04/11/2023
100012495		Brookville	OH		12/31/2020	5.375	80,469		106				200,000	01/31/2017
100012497		Charlottesville	VA		12/31/2020	3.001	103,601		1,112				220,000	01/31/2017
100012499		Baldwin	NY		12/31/2020	3.000	234,745		2,664				350,000	01/31/2017
100012504		Southfield	MI		12/31/2020	3.000	29,610		869				115,000	01/31/2017
100012550		Fort Gratiot	MI		12/31/2020	4.000	74,985		404				195,000	01/31/2017
100012584		PEMBROKE PINES	FL		12/31/2020	5.000	90,181		4,022				230,000	01/31/2017
100012587		ANTIOCH	CA		12/31/2020	4.375	232,560		416				305,000	01/31/2017
100012593		COMPTON	CA		12/31/2020	5.000	307,004		1				340,000	01/31/2017
100012597		ROCHESTER HILLS	MI		12/31/2020	5.125	255,123		1,826				432,000	01/31/2017
100012598		SAINT PETERSBURG	FL		12/31/2020	5.000	129,228		284				137,000	01/31/2017
100012609		LONG BEACH	CA		12/31/2020	5.000	342,468		(294)				368,000	01/31/2017
100012614		COCONUT CREEK	FL		12/31/2020	4.750	159,133		(167)				262,000	01/31/2017
100012620		WASHINGTON	DC		12/31/2020	4.625	194,823		212				204,000	01/31/2017
100012627		BELLFLOWER	CA		12/31/2020	4.875	305,987		305				410,000	01/31/2017
100012630		CHICAGO	IL		12/31/2020	5.000	154,424		43				160,000	01/31/2017
100012633		HIALEAH	FL		12/31/2020	4.875	59,158		1,749				165,000	01/31/2017
100012634		ROMEOVILLE	IL		12/31/2020	4.750	96,002		220				132,000	01/31/2017
100012636		PEMBROKE PINES	FL		12/31/2020	5.000	175,098		9				325,000	01/31/2017
100012637		ORLANDO	FL		12/31/2020	4.750	169,358		652				275,000	01/31/2017
100012638		ARLETA	CA		12/31/2020	5.000	273,736		47				450,000	01/31/2017
100012640		HAM LAKE	MN		12/31/2020	4.375	174,199		624				200,000	01/31/2017
100012644		MIAMI	FL		12/31/2020	4.625	130,075		419				200,000	01/27/2022
100012648		SPRING HILL	FL		12/31/2020	4.625	83,262		489				85,500	01/31/2017
100012651		STERLING HEIGHTS	MI		12/31/2020	4.500	44,746		2,252				147,000	01/31/2017
100012653		HOLLYWOOD	FL		12/31/2020	4.000	286,077		1,611				358,000	01/31/2017
100012656		BELTSVILLE	MD		12/31/2020	5.000	206,304		575				285,000	01/31/2017
100012674		MIAMI	FL		12/31/2020	4.000	222,165		1,023				245,000	01/31/2017
100012677		JACKSONVILLE	FL		12/31/2020	4.250	105,131		270				121,000	01/31/2017
100012684		FORT MYERS	FL		12/31/2020	4.625	119,321		479				150,000	01/31/2017
100012685		HAZEL PARK	MI		12/31/2020	4.250	69,490		300				72,200	01/31/2017
100012700		SAN BERNARDINO	CA		12/31/2020	4.625	172,595		249				195,000	01/31/2017
100012706		AUBURN	WA		12/31/2020	4.625	292,066		292				250,000	01/31/2017
100012708		NORTH LAS VEGAS	NV		12/31/2020	4.250	101,416		381				125,000	01/31/2017
100012713		HOLIDAY	FL		12/31/2020	4.625	60,934		207				66,500	01/31/2017
100012716		MIAMI GARDENS	FL		12/31/2020	4.000	126,790		473				140,000	01/31/2017
100012717		EATONVILLE	WA		12/31/2020	4.000	289,300		475				330,000	01/31/2017
100012719		PORTERVILLE	CA		12/31/2020	4.250	185,859		273				214,000	01/31/2017
100012720		TAMPA	FL		12/31/2020	4.625	188,395		(13)				160,000	01/31/2017
100012721		ORLANDO	FL		12/31/2020	4.250	259,407		1,878				305,000	01/31/2017
100012727		STOCKTON	CA		12/31/2020	4.000	191,877		723				180,000	01/31/2017
100012729		NORTH HILLS	CA		12/31/2020	4.625	227,259		88				237,000	01/31/2017
100012731		RIVIERA BEACH	FL		12/31/2020	4.250	321,461		942				380,000	01/31/2017
100012738		TAMARAC	FL		12/31/2020	4.000	75,568		315				90,250	01/31/2017
100012742		CENTRAL ISLIP	NY		12/31/2020	4.625	186,660		1,119				220,000	01/31/2017
100012744		SACRAMENTO	CA		12/31/2020	4.625	111,398		236				123,000	01/31/2017
100012745		PALM HARBOR	FL		12/31/2020	4.500	63,928		535				73,150	01/31/2017
100012747		LAVEEN	AZ		12/31/2020	4.250	155,158		679				190,000	01/31/2017
100012775		ORLANDO	FL		12/31/2020	4.875	141,785		(121)				240,000	01/31/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012776		MIAMI	FL		12/31/2020	4.750	214,207		105				362,000	01/31/2017
100012777		AZUSA	CA		12/31/2020	5.000	226,474		1,884				430,000	01/31/2017
100012785		SOUTH GATE	CA		12/31/2020	4.500	260,355		1,212				420,000	01/31/2017
100012788		W PALM BEACH	FL		12/31/2020	5.000	145,434		(345)				297,000	01/31/2017
100012792		DEERFIELD BEACH	FL		12/31/2020	5.000	39,985		1,156				76,000	01/31/2017
100012795		MIAMI	FL		12/31/2020	4.500	323,795		85				445,000	01/31/2017
100012796		HIALEAH	FL		12/31/2020	5.000	188,701		660				264,000	01/31/2017
100012797		SANTA ANA	CA		12/31/2020	5.000	157,667		63				275,000	01/31/2017
100012800		MINNEAPOLIS	MN		12/31/2020	5.000	138,983		107				206,000	01/31/2017
100012802		SEBRING	FL		12/31/2020	4.625	117,475		227				113,000	01/31/2017
100012803		JAMAICA	NY		12/31/2020	4.000	412,670		1,756				520,000	01/31/2017
100012809		APPLE VALLEY	CA		12/31/2020	4.750	163,548		(69)				178,000	01/31/2017
100012818		GIBSONTON	FL		12/31/2020	4.125	131,423		366				125,000	01/31/2017
100012819		ORLANDO	FL		12/31/2020	4.750	55,526		2,181				200,000	01/31/2017
100012822		NORTHBRIDGE	MA		12/31/2020	5.000	140,115		(112)				210,000	01/31/2017
100012823		OCALA	FL		12/31/2020	4.625	122,027		130				140,000	01/31/2017
100012824		BEAUMONT	CA		12/31/2020	5.000	112,835		468				225,000	01/31/2017
100012825		SAN BERNARDINO	CA		12/31/2020	5.250	142,841		1,796				239,000	01/31/2017
100012828		PALMDALE	CA		12/31/2020	4.875	130,883		488				224,000	01/31/2017
100012830		PHOENIX	AZ		12/31/2020	5.125	81,707		822				150,000	01/31/2017
100012837		ROYAL OAK	MI		12/31/2020	4.875	179,801		928				350,000	01/31/2017
100012838		SALINAS	CA		12/31/2020	4.750	197,910		424				325,000	01/31/2017
100012839		SUNRISE	FL		12/31/2020	5.250	83,323		327				115,000	01/31/2017
100012842		HOUSTON	TX		12/31/2020	5.250	53,199		946				183,000	01/31/2017
100012848		HIALEAH	FL		12/31/2020	4.750	112,986		1,432				270,000	01/31/2017
100012849		YUBA CITY	CA		12/31/2020	4.875	140,263		39				225,000	01/31/2017
100012850		PALMDALE	CA		12/31/2020	4.750	196,137		(126)				340,000	01/31/2017
100012854		ORLANDO	FL		12/31/2020	5.125	62,182		158				85,500	01/31/2017
100012855		SARASOTA	FL		12/31/2020	4.750	202,814		81				380,000	01/31/2017
100012859		ELK GROVE	CA		12/31/2020	4.875	219,425		(571)				375,000	01/31/2017
100012872		DRYDEN	MI		12/31/2020	4.750	3,558		4,433				215,000	01/31/2017
100012874		ORLANDO	FL		12/31/2020	4.875	200,213		(271)				250,000	01/31/2017
100012876		MIRAMAR	FL		12/31/2020	5.000	48,516		2,249				129,000	01/31/2017
100012877		SAN DIEGO	CA		12/31/2020	5.000	17,539		3,282				290,000	01/31/2017
100012878		WATERFORD	CA		12/31/2020	5.000	154,948		1,666				210,000	01/31/2017
100012880		CHICAGO	IL		12/31/2020	4.625	195,222		405				240,000	01/31/2017
100012890		PERRIS	CA		12/31/2020	5.000	204,683		609				305,000	01/31/2017
100012891		HOLLYWOOD	FL		12/31/2020	4.625	70,952		389				85,500	01/31/2017
100012892		MESA	AZ		12/31/2020	4.750	59,409		5,228				217,000	01/31/2017
100012896		MARCO ISLAND	FL		12/31/2020	4.250	289,474		766				295,000	01/31/2017
100012898		HOLLISTER	CA		12/31/2020	5.125	282,035		(150)				469,000	01/31/2017
100012905		WOODLAND	CA		12/31/2020	5.000	222,905		754				360,000	01/31/2017
100012916		SANTA ROSA	CA		12/31/2020	5.125	292,626		1,635				480,000	01/31/2017
100012917		OCALA	FL		12/31/2020	4.750	109,998		360				107,000	01/31/2017
100012923		CONCORD	CA		12/31/2020	5.000	235,175		538				355,000	01/31/2017
100012927		TAMPA	FL		12/31/2020	5.000	92,493		1,445				138,000	01/31/2017
100012930		HESPERIA	CA		12/31/2020	4.625	129,614		(172)				144,817	01/31/2017
100012939		OAK HILLS	CA		12/31/2020	5.000	222,245		591				365,000	01/31/2017
100012941		ARBUNDALE	FL		12/31/2020	4.250	133,646		389				150,000	01/31/2017
100012955		PRINCETON	MN		12/31/2020	4.750	99,653		202				152,000	01/31/2017
100012957		GAITHERSBURG	MD		12/31/2020	4.625	337,688		608				355,000	01/31/2017
100012963		PHOENIX	AZ		12/31/2020	4.625	144,708		293				170,000	01/31/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012966		PALMDALE	CA		12/31/2020	5.000	232,864		(243)				273,000	01/31/2017
100012970		HIALEAH	FL		12/31/2020	5.000	154,622		2,109				240,000	01/31/2017
100012976		AREA OF CORONA	CA		12/31/2020	4.875	241,066		556				350,000	01/31/2017
100012986		SARASOTA	FL		12/31/2020	3.875	151,206		1,769				180,000	01/31/2017
100012989		LONG BEACH	CA		12/31/2020	4.000	319,006		283				335,000	01/31/2017
100012990		MIAMI	FL		12/31/2020	4.625	286,465		91				330,000	01/31/2017
100012991		CHICAGO	IL		12/31/2020	4.250	153,632		531				195,000	01/31/2017
100012992		PHOENIX	AZ		12/31/2020	5.000	114,690		374				202,000	01/31/2017
100013002		HENDERSON	NV		12/31/2020	4.625	242,284		666				250,000	01/31/2017
100013004		PLANADA	CA		12/31/2020	4.625	116,273		118				115,000	01/31/2017
100013006		YPSILANTI	MI		12/31/2020	4.000	212,269		839				228,000	01/31/2017
100013008		NORTH LAUDERDALE	FL		12/31/2020	4.125	128,053		349				142,000	01/31/2017
100013011		SPRING HILL	FL		12/31/2020	4.625	139,193		1,082				160,000	01/31/2017
100013013		PERRIS	CA		12/31/2020	4.625	225,700		79				260,000	01/31/2017
100013032		PARAMOUNT	CA		12/31/2020	4.375	300,664		169				420,000	01/31/2017
100013034		PITTSBURG	CA		12/31/2020	4.750	268,742		1,375				420,000	01/31/2017
100013035		MESA	AZ		12/31/2020	4.750	144,200		123				230,000	01/31/2017
100013037		LAS VEGAS	NV		12/31/2020	4.625	109,224		370				100,000	01/31/2017
100013039		RIVERBANK	CA		12/31/2020	4.875	140,869		1,319				265,000	01/31/2017
100013040		NORWALK	CA		12/31/2020	4.625	301,831		556				410,000	01/31/2017
100013046		ATWATER	CA		12/31/2020	4.625	162,559		251				245,000	01/31/2017
100013047		MIAMI	FL		12/31/2020	4.500	199,725		601				304,000	01/31/2017
100013048		STOCKTON	CA		12/31/2020	5.000	234,716		(272)				310,000	01/31/2017
100013050		CHICAGO	IL		12/31/2020	4.875	133,530		1,001				282,000	02/17/2023
100013052		ZIMMERMAN	MN		12/31/2020	5.000	92,912		(138)				190,000	01/31/2017
100013059		ORANGEVALE	CA		12/31/2020	5.000	211,335		(168)				285,000	01/31/2017
100013061		WEST PALM BEACH	FL		12/31/2020	4.625	128,028		340				135,000	01/31/2017
100013066		BELL GARDENS	CA		12/31/2020	4.750	233,816		135				390,000	01/31/2017
100013067		SAN FERNANDO	CA		12/31/2020	4.750	306,305		389				405,000	01/31/2017
100013071		LOS ANGELES	CA		12/31/2020	5.000	292,077		38				390,000	01/31/2017
100013072		HIALEAH GARDENS	FL		12/31/2020	4.625	121,237		688				140,000	01/31/2017
100013077		FAIRFIELD	CA		12/31/2020	4.000	65,732		2,389				113,000	01/31/2017
100013078		HIALEAH	FL		12/31/2020	4.625	135,145		400				218,000	01/31/2017
100013079		LAS VEGAS	NV		12/31/2020	4.250	152,316		718				167,000	01/31/2017
100013087		NORWALK	CA		12/31/2020	4.375	271,923		824				425,000	01/31/2017
100013090		MIAMI	FL		12/31/2020	5.000	92,069		431				145,000	01/31/2017
100013092		MIAMI	FL		12/31/2020	5.000	127,499		780				177,000	01/31/2017
100013096		FORT LAUDERDALE	FL		12/31/2020	4.625	159,419		274				175,000	01/31/2017
100013099		ORLANDO	FL		12/31/2020	4.375	141,398		600				135,000	01/31/2017
100013100		HUNTERSVILLE	NC		12/31/2020	5.125	292,196		(316)				420,000	01/31/2017
100013101		HIALEAH	FL		12/31/2020	5.000	158,434		464				236,000	01/31/2017
100013104		CLARKSBURG	MD		12/31/2020	4.750	287,405		(290)				351,000	01/31/2017
100013105		WOODBURN	OR		12/31/2020	4.500	168,821		378				135,000	01/31/2017
100013106		BLUFFTON	SC		12/31/2020	4.625	325,000		562				330,000	01/31/2017
100013107		OXON HILL	MD		12/31/2020	5.250	128,414		228				215,000	01/31/2017
100013108		ORLANDO	FL		12/31/2020	5.000	152,752		312				177,000	01/31/2017
100013110		MINNEAPOLIS	MN		12/31/2020	4.625	134,816		42				139,000	01/31/2017
100013111		ABERDEEN	MD		12/31/2020	4.500	198,829		625				186,700	01/31/2017
100013113		ARNOLD	MO		12/31/2020	4.250	99,181		245				116,000	01/31/2017
100013115		NORTH MIAMI BEACH	FL		12/31/2020	5.000	151,788		275				207,000	01/31/2017
100013117		BARSTOW	CA		12/31/2020	4.625	94,241		270				71,250	01/31/2017
100013119		ARCADIA	FL		12/31/2020	4.250	91,260		314				76,000	01/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013120		ORLANDO	FL		12/31/2020	4.000	131,976		1,941				250,000	01/31/2017
100013128		LOMPOC	CA		12/31/2020	4.750	176,947		387				177,000	01/31/2017
100013130		LOCUST GROVE	VA		12/31/2020	4.625	197,342		605				235,000	01/31/2017
100013132		E STROUDSBURG	PA		12/31/2020	3.375	197,461		1,907				175,000	01/31/2017
100013133		MANCHESTER	NH		12/31/2020	4.625	132,835		725				152,000	01/31/2017
100013137		PORT ORANGE	FL		12/31/2020	4.000	297,704		1,243				355,000	01/31/2017
100013142		WILDWOOD	NJ		12/31/2020	4.625	231,628		1,231				205,500	01/31/2017
100013149		MIAMI	FL		12/31/2020	4.000	163,009		420				180,000	01/31/2017
100013150		MODESTO	CA		12/31/2020	4.625	190,995		80				215,000	01/31/2017
100013153		LAKE ELSINORE	CA		12/31/2020	4.000	131,228		532				145,000	01/31/2017
100013154		LAKE WORTH	FL		12/31/2020	4.250	105,117		322				116,900	01/31/2017
100013162		LODI	CA		12/31/2020	4.000	159,738		887				170,000	01/31/2017
100013163		CENTER LINE	MI		12/31/2020	4.000	139,884		750				148,000	01/31/2017
100013166		FT PIERCE	FL		12/31/2020	4.250	117,402		458				165,000	01/31/2017
100013168		WINCHESTER	VA		12/31/2020	4.000	300,855		914				240,500	01/31/2017
100013170		CHICAGO	IL		12/31/2020	4.250	120,301		490				120,000	01/31/2017
100013171		TWENTYNINE PALMS	CA		12/31/2020	4.000	99,665		374				92,150	01/31/2017
100013172		BAKERSFIELD (AREA)	CA		12/31/2020	4.625	110,539		71				120,000	01/31/2017
100013173		BOYNTON BEACH	FL		12/31/2020	4.625	84,318		227				93,100	01/31/2017
100013174		RIVERSIDE	CA		12/31/2020	4.250	189,360		533				270,000	01/31/2017
100013177		SAINT PETERSBURG	FL		12/31/2020	4.000	62,006		1,473				76,000	01/31/2017
100013184		GURNEE	IL		12/31/2020	5.000	181,276		238				200,000	01/31/2017
100013194		CHICAGO	IL		12/31/2020	4.000	101,017		1,725				117,000	01/31/2017
100013195		PERRIS	CA		12/31/2020	4.000	135,513		627				170,000	01/31/2017
100013196		PHOENIX	AZ		12/31/2020	4.750	107,208		138				110,000	01/31/2017
100013200		GULF SHORES	AL		12/31/2020	4.000	233,417		560				250,000	01/31/2017
100013203		FRESNO	CA		12/31/2020	4.000	136,003		294				135,000	01/31/2017
100013206		CHICAGO	IL		12/31/2020	4.500	486,605		1,195				485,000	01/31/2017
100013208		COLTON	CA		12/31/2020	4.000	140,208		739				179,000	01/31/2017
100013209		ROCKVILLE	MD		12/31/2020	4.375	272,359		648				360,000	01/31/2017
100013213		LAUDERHILL	FL		12/31/2020	4.000	65,641		271				61,750	01/31/2017
100013214		BEALETON	VA		12/31/2020	4.000	233,808		543				260,000	01/31/2017
100013224		ASHBURN	VA		12/31/2020	4.250	228,518		597				240,000	01/31/2017
100013225		DEERFIELD BEACH	FL		12/31/2020	4.250	160,610		543				181,000	01/31/2017
100013226		MORENO VALLEY	CA		12/31/2020	4.625	98,400		198				85,500	01/31/2017
100013227		STOCKTON	CA		12/31/2020	4.000	181,049		587				205,000	01/31/2017
100013235		LOS ANGELES	CA		12/31/2020	4.500	251,942		455				336,000	01/31/2017
100013238		ROBERTSDALE	AL		12/31/2020	4.000	205,323		1,212				237,500	01/31/2017
100013239		LOS ANGELES	CA		12/31/2020	4.750	253,023		108				320,000	01/31/2017
100013244		MEDFORD	OR		12/31/2020	4.000	251,973		940				313,000	01/31/2017
100013246		LISBON FALLS	ME		12/31/2020	4.625	123,040		141				130,000	01/31/2017
100013257		WILLINGBORO	NJ		12/31/2020	5.375	173,596		174				148,000	01/31/2017
100013258		LONE PINE	CA		12/31/2020	5.000	144,726		(40)				156,000	01/31/2017
100013259		ARNOLD	MO		12/31/2020	4.000	162,998		147				175,000	01/31/2017
100013262		POQUOSON	VA		12/31/2020	4.625	194,780		645				197,000	01/31/2017
100013263		MIAMI	FL		12/31/2020	5.000	96,780		283				224,000	01/31/2017
100013266		NAPLES	FL		12/31/2020	4.625	259,375		482				220,000	01/31/2017
100013267		WINTER SPRINGS	FL		12/31/2020	5.000	128,069		697				150,000	01/31/2017
100013269		APPLE VALLEY	CA		12/31/2020	4.875	235,972		335				395,000	01/31/2017
100013284		STOCKTON	CA		12/31/2020	4.875	150,980		119				143,700	01/31/2017
100013285		WILLISTON	FL		12/31/2020	5.625	129,228		227				110,000	01/31/2017
100013286		LOMPOC	CA		12/31/2020	4.625	217,020		50				250,000	01/31/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013287		LEVITTOWN	PA		12/31/2020	4.000	220,929		1,048				170,000	01/31/2017
100013289		FRANKFORD	DE		12/31/2020	4.000	167,470		739				160,000	01/31/2017
100013292		LANCASTER	CA		12/31/2020	4.000	219,455		597				203,000	01/31/2017
100013307		DESERT HOT SPRINGS	CA		12/31/2020	4.625	268,388		344				277,000	01/31/2017
100013313		ARVERNE	NY		12/31/2020	4.750	333,190		1,521				370,000	01/31/2017
100013318		CLAYTON	NC		12/31/2020	5.000	35,701		1,663				173,000	01/31/2017
100013321		BARBERTON	OH		12/31/2020	5.000	66,434		159				59,850	01/31/2017
100013322		SAN ANTONIO	TX		12/31/2020	4.625	52,905		186				52,250	01/31/2017
100013323		DORAL	FL		12/31/2020	4.875	257,293		34				380,000	01/31/2017
100013325		SOMERTON	AZ		12/31/2020	4.625	151,636		350				168,000	01/31/2017
100013330		PALM BAY	FL		12/31/2020	4.625	79,071		120				85,500	01/31/2017
100013339		FONTANA	CA		12/31/2020	4.500	104,448		4,463				310,000	01/31/2017
100013343		MERIDIAN	CA		12/31/2020	4.750	85,559		404				130,000	01/31/2017
100013345		LANSING	MI		12/31/2020	4.500	103,243		248				118,000	01/31/2017
100013346		WEST COVINA	CA		12/31/2020	5.125	287,818		389				505,000	01/31/2017
100013347		SACRAMENTO	CA		12/31/2020	4.875	223,245		409				300,000	01/31/2017
100013352		LAUREL	DE		12/31/2020	4.000	200,772		1,321				221,900	01/31/2017
100013361		ROCKY POINT	NY		12/31/2020	4.750	204,550		2,039				235,000	01/31/2017
100013368		NORTH LAS VEGAS	NV		12/31/2020	4.375	105,017		281				125,000	01/31/2017
100013369		CHARLESTON	SC		12/31/2020	4.000	87,304		453				110,000	01/31/2017
100013371		KISSIMMEE	FL		12/31/2020	4.000	91,151		498				120,000	01/31/2017
100013373		DELAND	FL		12/31/2020	4.000	206,609		593				220,000	01/31/2017
100013377		HIALEAH	FL		12/31/2020	4.250	193,214		881				247,000	01/31/2017
100013380		PORT ST LUCIE	FL		12/31/2020	4.250	102,775		371				124,900	01/31/2017
100013388		PHOENIX	AZ		12/31/2020	4.375	119,270		265				144,000	01/31/2017
100013389		GLENDALE	AZ		12/31/2020	3.000	217,095		2,201				240,000	01/31/2017
100013391		WINTON	CA		12/31/2020	4.750	207,994		333				599,900	01/31/2017
100013396		SALINAS	CA		12/31/2020	4.625	188,745		284				310,000	01/31/2017
100013397		CHULA VISTA	CA		12/31/2020	5.000	136,993		2,081				330,000	01/31/2017
100013398		MESA	AZ		12/31/2020	4.000	169,684		653				200,000	01/31/2017
100013400		TEMPE	AZ		12/31/2020	4.000	266,163		440				235,000	01/31/2017
100013401		LAKE MARY	FL		12/31/2020	5.125	147,442		209				220,000	01/31/2017
100013403		DANA POINT	CA		12/31/2020	5.000	231,656		(653)				359,000	01/31/2017
100013405		NAPLES	FL		12/31/2020	4.875	125,151		2,876				280,000	01/31/2017
100013415		CAVE CREEK	AZ		12/31/2020	4.250	337,405		929				391,000	01/31/2017
100013416		HOLLYWOOD	FL		12/31/2020	4.125	166,661		699				170,000	01/31/2017
100013418		POMONA	CA		12/31/2020	4.875	126,391		3,294				360,000	01/31/2017
100013421		ANDERSON	CA		12/31/2020	5.000	107,288		(67)				148,000	01/31/2017
100013423		CAPITOL HEIGHTS	MD		12/31/2020	4.875	81,696		2,949				235,000	01/31/2017
100013424		MIAMI	FL		12/31/2020	4.000	156,780		635				145,000	01/31/2017
100013426		BRADENTON	FL		12/31/2020	5.000	107,946		701				230,000	01/31/2017
100013432		BOYNTON BEACH	FL		12/31/2020	4.125	148,416		489				135,000	01/31/2017
100013433		PALMDALE	CA		12/31/2020	4.875	171,591		(9)				229,000	01/31/2017
100013442		MINNEAPOLIS	MN		12/31/2020	4.625	148,577		188				155,000	01/31/2017
100013448		PHOENIX	AZ		12/31/2020	4.625	136,533		19				140,000	01/31/2017
100013450		HESPERIA	CA		12/31/2020	5.000	95,859		4,823				283,000	01/31/2017
100013453		ORLANDO	FL		12/31/2020	3.875	180,483		890				250,000	01/31/2017
100013457		MIAMI	FL		12/31/2020	4.750	33,654		3,243				235,000	01/31/2017
100013465		DUARTE	CA		12/31/2020	5.000	260,248		142				535,000	01/31/2017
100013472		TAMPA	FL		12/31/2020	4.625	139,565		408				144,000	01/31/2017
100013479		MIRAMAR	FL		12/31/2020	4.625	139,854		81				155,000	01/31/2017
100013482		STOCKTON	CA		12/31/2020	4.250	128,563		589				120,000	01/31/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013485		ORLANDO	FL		12/31/2020	4.625	273,270		803				330,000	01/31/2017
100013490		VERO BEACH	FL		12/31/2020	4.625	139,053		82				125,000	01/31/2017
100013491		CLEARWATER	FL		12/31/2020	4.000	72,402		478				76,000	01/31/2017
100013497		NORTH HIGHLANDS AREA	CA		12/31/2020	4.000	152,824		565				189,000	01/31/2017
100013508		TAMPA	FL		12/31/2020	4.000	92,344		247				105,000	01/31/2017
100013511		RIXEYVILLE	VA		12/31/2020	4.000	268,540		656				376,000	01/31/2017
100013512		FORT LAUDERDALE	FL		12/31/2020	4.625	130,240		152				205,000	01/31/2017
100013528		ARLINGTON	TX		12/31/2020	4.625	115,394		272				144,000	01/31/2017
100013533		RIVERSIDE	CA		12/31/2020	4.000	235,613		267				315,000	01/31/2017
100013536		RIALTO	CA		12/31/2020	4.500	236,370		587				335,000	01/31/2017
100013539		ANDERSON	IN		12/31/2020	7.250	133,947		487				164,000	01/31/2017
100013542		SACRAMENTO	CA		12/31/2020	4.250	134,746		132				175,000	01/31/2017
100013543		ROCKAWAY	NJ		12/31/2020	4.000	295,256		1,345				359,000	01/31/2017
100013544		LAKE HUGHES	CA		12/31/2020	4.000	122,043		286				163,000	01/31/2017
100013548		BAKERSFIELD	CA		12/31/2020	4.000	163,877		388				209,500	01/31/2017
100013549		SILVER SPRING	MD		12/31/2020	4.000	217,709		236				260,000	01/31/2017
100013551		UNIONDALE	NY		12/31/2020	4.000	263,170		1,124				342,000	01/31/2017
100013552		HIALEAH	FL		12/31/2020	4.250	113,825		150				144,000	01/31/2017
100013553		LOS ANGELES	CA		12/31/2020	4.250	388,823		44				490,000	01/31/2017
100013555		ARROWBEAR PARK	CA		12/31/2020	4.625	114,232		(46)				140,000	01/31/2017
100013556		PHOENIX	AZ		12/31/2020	4.000	107,859		165				165,000	01/31/2017
100013559		LEMOORE	CA		12/31/2020	4.000	169,208		381				213,000	01/31/2017
100013563		NORTH PORT	FL		12/31/2020	4.250	144,915		231				215,000	01/31/2017
100013567		WESTBURY	NY		12/31/2020	4.250	288,448		1,222				440,000	01/31/2017
100013568		RIO RANCHO	NM		12/31/2020	4.000	104,735		466				148,000	01/31/2017
100013574		BEAVERTON	OR		12/31/2020	4.000	220,428		22				295,000	01/31/2017
100013575		MERRILLVILLE	IN		12/31/2020	4.000	63,126		292				78,755	01/31/2017
100013579		RIVERSIDE	CA		12/31/2020	4.000	199,341		243				311,000	01/31/2017
100013580		SAN BERNARDINO	CA		12/31/2020	4.250	157,765		117				210,000	01/31/2017
100013581		SALINAS	CA		12/31/2020	4.250	229,696		711				360,000	01/31/2017
100013585		VISALIA	CA		12/31/2020	4.000	101,719		1,538				170,000	01/31/2017
100013586		AVENTURA	FL		12/31/2020	4.250	203,455		289				260,000	01/31/2017
100013587		PINSON	AL		12/31/2020	4.625	172,796		287				174,000	01/31/2017
100013588		PUYALLUP	WA		12/31/2020	4.250	274,580		237				385,000	01/31/2017
100013597		BRADENTON	FL		12/31/2020	4.625	88,049		91				110,000	01/31/2017
100013598		MANTECA	CA		12/31/2020	4.625	202,473		(244)				250,000	01/31/2017
100013600		LOS ANGELES	CA		12/31/2020	4.625	328,704		(239)				400,000	01/31/2017
100013603		FORT MYERS	FL		12/31/2020	4.625	150,706		535				239,900	01/31/2017
100013604		FORT WASHINGTON	MD		12/31/2020	4.250	218,270		369				255,000	01/31/2017
100013610		SAN BUENAVENTURA	CA		12/31/2020	4.000	229,567		421				355,000	01/31/2017
100013612		ANTIOCH	CA		12/31/2020	4.000	240,496		52				353,000	01/31/2017
100013616		ORLANDO	FL		12/31/2020	4.000	129,610		151				165,000	01/31/2017
100013617		SURPRISE	AZ		12/31/2020	4.250	157,440		339				203,000	01/31/2017
100013624		WEST NEW YORK	NJ		12/31/2020	4.000	244,018		867				382,000	01/31/2017
100013625		HONOKAA	HI		12/31/2020	4.000	243,941		208				315,000	01/31/2017
100013626		AUBURN	WA		12/31/2020	4.250	221,925		1,274				330,000	01/31/2017
100013629		OCEAN VIEW	HI		12/31/2020	4.625	121,752		64				150,000	01/31/2017
100013631		SANTA CLARITA	CA		12/31/2020	4.000	175,865		265				265,000	01/31/2017
100013634		WEST VALLEY CITY	UT		12/31/2020	5.000	119,568		(45)				155,000	01/31/2017
100013638		VAN BUREN	MI		12/31/2020	4.500	153,606		937				205,000	01/31/2017
100013646		COACHELLA	CA		12/31/2020	4.500	179,416		353				210,000	01/31/2017
100013648		ROSELLE	NJ		12/31/2020	4.625	169,054		269				195,000	01/31/2017

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100013656		ROGERS	MN		12/31/2020	4.000	235,879		464				290,000	01/31/2017
100013657		AVONDALE	AZ		12/31/2020	4.000	109,181		304				169,000	01/31/2017
100013659		WESTLAND	MI		12/31/2020	5.000	116,446		45				168,000	01/31/2017
100013663		FREMONT	NH		12/31/2020	4.125	199,975		533				240,000	01/31/2017
100013665		COMSTOCK PARK	MI		12/31/2020	4.000	105,985		322				140,000	01/31/2017
100013666		ROMOLAND	CA		12/31/2020	4.500	270,306		436				342,000	01/31/2017
100013674		MURRIETA	CA		12/31/2020	4.125	239,520		282				345,000	01/31/2017
100013678		NEW BEDFORD	MA		12/31/2020	4.250	165,212		241				175,000	01/31/2017
100013679		LAS VEGAS	NV		12/31/2020	4.625	155,026		75				210,900	01/31/2017
100013682		JEFFERSON TOWNSHIP	NJ		12/31/2020	4.875	283,574		575				420,000	01/11/2022
100013683		MIAMI	FL		12/31/2020	5.000	111,117		3,765				330,000	01/31/2017
100013685		SUITLAND	MD		12/31/2020	4.625	176,662		55				180,000	01/31/2017
100013692		LOS ANGELES	CA		12/31/2020	4.875	247,359		(23)				340,000	01/31/2017
100013693		SAINT ALBANS	NY		12/31/2020	4.000	300,922		581				415,000	01/31/2017
100013711		HYATTSVILLE	MD		12/31/2020	4.625	216,983		195				275,000	01/31/2017
100013712		SAVAGE	MN		12/31/2020	4.750	134,056		1,415				245,000	01/31/2017
100013714		ATASCADERO	CA		12/31/2020	4.000	313,178		700				499,000	01/31/2017
100013715		COLTON	CA		12/31/2020	5.000	219,721		(276)				270,000	01/31/2017
100013726		SEATTLE	WA		12/31/2020	4.250	294,681		15				415,000	01/31/2017
100013727		ROSEVILLE	CA		12/31/2020	4.000	205,503		320				315,000	01/31/2017
100013732		LONG BEACH	CA		12/31/2020	4.250	620,482		867				770,000	01/31/2017
100013736		DUNEDIN	FL		12/31/2020	4.250	153,995		405				195,000	01/31/2017
100013738		TURLOCK	CA		12/31/2020	4.625	186,689		(146)				250,000	01/31/2017
100013741		MORENO VALLEY	CA		12/31/2020	4.625	303,228		21				348,000	01/31/2017
100013743		PALM COAST	FL		12/31/2020	4.625	152,019		904				226,000	01/31/2017
100013744		RIALTO	CA		12/31/2020	4.250	216,651		82				320,000	01/31/2017
100013746		PORT ST LUCIE	FL		12/31/2020	4.625	156,118		104				199,999	01/31/2017
100013752		DEALE	MD		12/31/2020	4.625	250,981		66				260,000	01/31/2017
100013762		MONTGOMERY	IL		12/31/2020	4.000	163,105		474				219,000	01/31/2017
100013765		ORLANDO	FL		12/31/2020	4.625	163,203		101				241,000	01/31/2017
100013769		COLUMBUS	OH		12/31/2020	4.375	72,707		115				77,900	01/31/2017
100013770		HIALEAH GARDEN	FL		12/31/2020	4.000	157,981		109				229,000	01/31/2017
100013772		LONDONDERRY	NH		12/31/2020	4.625	273,064		270				290,000	01/31/2017
100013773		STOCKTON	CA		12/31/2020	4.625	215,718		321				357,500	01/31/2017
100013776		APOLLO BEACH	FL		12/31/2020	4.000	222,943		314				275,000	01/31/2017
100013777		PHOENIX	AZ		12/31/2020	4.625	233,948		185				345,000	01/31/2017
100013779		NAMPA	ID		12/31/2020	4.625	87,966		42				126,200	01/31/2017
100013781		LIVINGSTON	CA		12/31/2020	4.625	212,200		(136)				265,000	01/31/2017
100013782		PUYALLUP	WA		12/31/2020	5.000	147,823		726				225,000	01/31/2017
100013793		PLANTATION	FL		12/31/2020	4.625	187,384		157				207,000	01/31/2017
100013801		MIAMI SPRINGS	FL		12/31/2020	5.125	168,493		1,108				307,500	01/31/2017
100013803		GRESHAM	OR		12/31/2020	4.000	205,157		303				290,000	01/31/2017
100013807		NEW BEDFORD	MA		12/31/2020	4.125	174,143		618				225,000	01/31/2017
100013809		KISSIMMEE	FL		12/31/2020	4.750	190,837		343				235,000	01/31/2017
100013815		MIAMI	FL		12/31/2020	4.250	136,352		204				167,000	01/31/2017
100013818		CENTRAL ISLIP	NY		12/31/2020	4.625	269,716		51				250,000	01/31/2017
100013820		DES MOINES	IA		12/31/2020	4.000	157,238		486				216,000	01/31/2017
100013823		NILES	IL		12/31/2020	4.750	265,720		129				358,000	01/31/2017
100013826		JUNCTION CITY	OR		12/31/2020	4.000	244,502		467				335,000	01/31/2017
100013827		TACOMA	WA		12/31/2020	4.000	158,088		161				249,000	01/31/2017
100013829		TACOMA	WA		12/31/2020	4.000	163,847		141				217,000	01/31/2017
100013831		BOYNTON BEACH	FL		12/31/2020	4.250	116,032		233				185,000	01/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013832		ROSEVILLE	CA		12/31/2020	4.500	142,510		(157)				232,000	01/31/2017
100013836		PALMDALE	CA		12/31/2020	4.250	177,010		199				228,000	01/31/2017
100013839		QUEEN CREEK	AZ		12/31/2020	4.625	102,630		(27)				160,000	01/31/2017
100013841		LAS VEGAS	NV		12/31/2020	4.625	159,228		(58)				237,000	01/31/2017
100013844		LAS VEGAS	NV		12/31/2020	4.625	135,792		(7)				205,000	01/31/2017
100013847		ORLANDO	FL		12/31/2020	4.625	344,954		499				435,000	01/31/2017
100013851		RIVERVIEW	FL		12/31/2020	4.250	129,641		138				175,000	01/31/2017
100013852		DILLON	MT		12/31/2020	4.000	67,237		450				104,000	01/31/2017
100013858		SAINT ROSE	LA		12/31/2020	4.625	180,852		516				200,000	01/31/2017
100013859		ISSAQUAH	WA		12/31/2020	4.000	192,593		198				287,900	01/31/2017
100013860		GREENACRES	FL		12/31/2020	4.000	188,928		414				285,000	01/31/2017
100013862		BROOKLYN PARK	MN		12/31/2020	4.625	171,061		387				209,000	01/31/2017
100013866		FORT MYERS	FL		12/31/2020	4.625	201,107		1,394				385,000	01/31/2017
100013867		LA PUENTE	CA		12/31/2020	4.250	298,781		138				360,000	01/31/2017
100013868		FRESNO	CA		12/31/2020	4.000	145,532		211				225,000	01/31/2017
100013869		RIVERVIEW	FL		12/31/2020	4.000	166,431		498				250,000	01/31/2017
100013870		GLENDALE	AZ		12/31/2020	4.000	116,895		223				184,900	01/31/2017
100013873		FRASER	MI		12/31/2020	4.250	97,469		111				123,000	01/31/2017
100013874		JACKSONVILLE	FL		12/31/2020	4.000	195,035		683				280,000	01/31/2017
100013875		CARMICHAEL	CA		12/31/2020	4.250	333,902		638				471,000	01/31/2017
100013876		RANCHO CUCAMONGA	CA		12/31/2020	4.000	322,377		601				475,000	01/31/2017
100013878		FEDERAL WAY	WA		12/31/2020	4.000	200,481		274				295,000	01/31/2017
100013880		MEDFORD	OR		12/31/2020	4.250	106,221		118				147,000	01/31/2017
100013882		O FALLON	MO		12/31/2020	4.000	179,150		414				217,400	01/31/2017
100013885		EUREKA	CA		12/31/2020	4.000	177,699		342				225,000	01/31/2017
100013886		DORAL	FL		12/31/2020	4.250	205,773		67				250,000	01/31/2017
100013893		WESLEY CHAPEL	FL		12/31/2020	4.125	106,721		443				155,000	01/31/2017
100013898		SAN DIEGO	CA		12/31/2020	4.000	140,894		161				160,000	01/31/2017
100013899		SHORELINE	WA		12/31/2020	4.000	126,975		928				180,000	01/31/2017
100013902		GIG HARBOR	WA		12/31/2020	4.000	205,502		304				248,900	01/31/2017
100013905		EL CAJON	CA		12/31/2020	4.375	233,577		295				290,000	01/31/2017
100013914		PEABODY	MA		12/31/2020	4.500	326,002		155				385,000	01/31/2017
100013916		CORAL SPRINGS	FL		12/31/2020	4.000	233,389		521				350,000	01/31/2017
100013918		MORENO VALLEY	CA		12/31/2020	4.750	227,555		293				335,000	01/31/2017
100013922		KISSIMMEE	FL		12/31/2020	3.990	77,042		755				135,000	01/31/2017
100013924		WESTLAND	MI		12/31/2020	4.125	117,514		361				150,000	01/31/2017
100013926		OXFORD	MI		12/31/2020	4.875	118,925		(42)				175,000	01/31/2017
100013929		MIRAMAR	FL		12/31/2020	4.625	135,825		(73)				164,000	01/31/2017
100013931		COMPTON	CA		12/31/2020	4.375	256,859		166				339,000	01/31/2017
100013933		BAKERSFIELD	CA		12/31/2020	4.500	201,097		340				249,000	01/31/2017
100013934		SCHAUMBURG	IL		12/31/2020	4.500	146,763		2,618				236,000	01/31/2017
100013936		SOLEDAD	CA		12/31/2020	4.625	201,410		423				262,000	01/31/2017
100013937		LANCASTER	CA		12/31/2020	4.000	122,899		118				170,000	01/31/2017
100013938		RICHMOND	CA		12/31/2020	4.250	237,646		117				296,900	01/31/2017
100013950		OAKDALE	CA		12/31/2020	4.500	202,075		82				250,000	01/31/2017
100013952		FOLSOM	CA		12/31/2020	4.000	212,181		383				305,000	01/31/2017
100013953		TAUNTON	MA		12/31/2020	4.000	142,331		250				205,000	01/31/2017
100013954		PANORAMA CITY	CA		12/31/2020	4.375	176,293		211				260,000	01/31/2017
100013955		ORLANDO	FL		12/31/2020	4.750	164,370		36				248,000	01/31/2017
100013960		WASHINGTON	UT		12/31/2020	4.500	319,560		6				338,000	01/31/2017
100013961		WILMINGTON	CA		12/31/2020	4.375	289,109		228				430,000	01/31/2017
100013963		BELL GARDENS	CA		12/31/2020	4.250	302,895		98				425,000	01/31/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013965		SAINT PAUL	MN		12/31/2020	4.250	110,057		310				136,000	01/31/2017
100013966		WAILUKU	HI		12/31/2020	4.500	251,836		416				400,000	01/31/2017
100013968		PRATTVILLE	AL		12/31/2020	3.375	131,961		1,366				220,000	01/31/2017
100013969		SPRINGFIELD	OR		12/31/2020	4.000	168,266		207				248,000	01/31/2017
100013978		SAN BERNARDINO (HIGHLAND AREA)	CA		12/31/2020	4.000	245,022		299				340,000	01/31/2017
100013979		APOPKA	FL		12/31/2020	4.625	85,314		99				130,000	01/31/2017
100013981		PHOENIX	AZ		12/31/2020	5.000	111,324		189				142,000	01/31/2017
100013982		VENICE	FL		12/31/2020	4.000	225,137		309				330,000	01/31/2017
100013984		SPANAWAY	WA		12/31/2020	4.000	124,753		240				175,000	01/31/2017
100013986		PINOLE	CA		12/31/2020	5.000	317,301		(545)				480,000	01/31/2017
100013987		BRONX	NY		12/31/2020	4.125	264,390		916				373,000	01/31/2017
100013990		COLUMBIA	MD		12/31/2020	4.375	174,483		645				289,000	01/31/2017
100014006		LOS ANGELES	CA		12/31/2020	4.000	382,366		550				580,000	01/31/2017
100014007		BLOOMINGTON	CA		12/31/2020	4.375	176,955		328				285,000	01/31/2017
100014009		COALINGA	CA		12/31/2020	4.000	238,327		1,637				329,000	01/31/2017
100014011		GLENDALE	AZ		12/31/2020	5.000	170,189		(116)				205,000	01/31/2017
100014012		CERES	CA		12/31/2020	4.000	232,675		(37)				270,000	01/31/2017
100014035		CABOT	AR		12/31/2020	4.625	85,250		253				108,000	01/31/2017
100014037		DAVIE	FL		12/31/2020	4.750	174,672		377				200,000	01/31/2017
100014045		JACKSONVILLE	FL		12/31/2020	4.625	351,045		336				410,000	01/31/2017
100014046		SPRING	TX		12/31/2020	4.625	193,877		383				250,000	01/31/2017
100014052		HALLS	TN		12/31/2020	5.000	42,725		90				58,900	01/31/2017
100014053		JACKSONVILLE	FL		12/31/2020	4.625	145,545		110				205,000	01/31/2017
100014057		WARREN	RI		12/31/2020	4.625	200,688		228				215,000	01/31/2017
100014059		LANCASTER	CA		12/31/2020	4.250	267,108		427				355,000	01/31/2017
100014060		ONTARIO	CA		12/31/2020	4.000	249,762		1,511				390,000	01/31/2017
100014061		ARNOLD	MD		12/31/2020	4.250	307,339		211				360,000	01/31/2017
100014062		MIAMI	FL		12/31/2020	4.250	239,960		485				330,000	01/31/2017
100014070		COLFAX	CA		12/31/2020	5.000	155,805		(234)				205,700	01/31/2017
100014071		CANYON COUNTRY	CA		12/31/2020	4.250	285,491		103				421,000	01/31/2017
100014074		TUCSON	AZ		12/31/2020	4.500	70,177		192				79,800	01/31/2017
100014075		WESTMINSTER	MD		12/31/2020	4.250	153,741		(33)				240,000	01/31/2017
100014078		ODENVILLE	AL		12/31/2020	4.375	102,224		108				155,000	01/31/2017
100014086		MIRA LOMA	CA		12/31/2020	4.000	325,500		571				518,000	01/31/2017
100014087		SAINT HELENS	OR		12/31/2020	4.250	294,712		(17)				356,000	01/31/2017
100014088		EL CAJON	CA		12/31/2020	4.375	242,201		350				335,000	01/31/2017
100014089		UNIONDALE	NY		12/31/2020	4.000	296,032		922				360,000	01/31/2017
100014090		EAGAN	MN		12/31/2020	4.750	178,038		705				280,000	01/31/2017
100014095		SAN DIEGO	CA		12/31/2020	4.250	306,435		146				380,000	01/31/2017
100014101		SPRINGFIELD	VA		12/31/2020	4.375	264,674		369				335,000	01/31/2017
100014105		MIAMI	FL		12/31/2020	5.000	257,180		97				355,000	01/31/2017
100014111		COON RAPIDS	MN		12/31/2020	4.750	144,231		53				155,000	01/31/2017
100014124		PORT CHARLOTTE	FL		12/31/2020	4.625	170,443		351				280,000	01/31/2017
100014133		ONTARIO	CA		12/31/2020	4.625	283,280		(90)				435,000	01/31/2017
100014136		CRETE	IL		12/31/2020	4.000	91,484		465				121,800	01/31/2017
100014142		KAMUELA	HI		12/31/2020	5.125	282,507		(171)				338,000	01/31/2017
100014143		OCALA	FL		12/31/2020	4.250	51,906		1,243				123,000	01/31/2017
100014146		BOWIE	MD		12/31/2020	4.000	189,272		593				303,900	01/31/2017
100014147		KISSIMMEE	FL		12/31/2020	4.000	123,924		417				206,000	01/31/2017
100014150		NORTH PORT	FL		12/31/2020	3.500	216,075		1,281				295,000	01/31/2017
100014158		CATHEDRAL CITY	CA		12/31/2020	4.250	155,582		292				260,000	01/31/2017
100014159		VERO BEACH	FL		12/31/2020	4.250	121,085		158				150,000	01/31/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014161		SORRENTO	FL		12/31/2020	4.500	56,802		42				85,500	01/31/2017
100014162		LOS ANGELES	CA		12/31/2020	4.625	241,284		(344)				350,000	01/31/2017
100014164		PALMETTO	FL		12/31/2020	4.000	155,595		305				197,500	01/31/2017
100014170		AUBURN	CA		12/31/2020	4.250	268,019		427				370,000	01/31/2017
100014171		LANCASTER	CA		12/31/2020	4.250	154,147		878				198,000	01/31/2017
100014172		FOLSOM	CA		12/31/2020	4.000	313,511		423				450,000	01/31/2017
100014173		CITRUS HEIGHTS	CA		12/31/2020	4.625	209,230		77				295,000	01/31/2017
100014174		BANNING	CA		12/31/2020	4.125	124,620		206				153,000	01/31/2017
100014176		SACRAMENTO	CA		12/31/2020	4.250	186,648		195				260,000	01/31/2017
100014177		REDDING	CA		12/31/2020	3.375	104,930		912				139,000	01/31/2017
100014181		DUNDEE	FL		12/31/2020	4.000	45,309		232				160,000	01/31/2017
100014224	CF	La Puente Area	CA		12/31/2020	4.500	180,106		(147)				580,000	09/22/2017
100014225	CF	Garden Grove	CA		12/31/2020	4.750	449,719		(1,126)				1,100,000	09/22/2017
100014226	CF	Novato	CA		12/31/2020	4.500	468,454		(574)				750,000	09/22/2017
100014227	CF	North Falmouth	MA		12/31/2020	4.500	226,957		(338)				421,000	09/22/2017
100014228	CF	Frederica	DE		12/31/2020	4.500	196,618		(286)				375,000	09/22/2017
100014229	CF	Garden Grove	CA		12/31/2020	4.750	476,947		(1,164)				1,175,000	09/22/2017
100014320		GUILFORD	CT		12/31/2020	5.875	257,227		1,147				284,900	03/30/2017
100014323		CALHOUN FALLS	SC		12/31/2020	8.125	25,268		12				51,300	08/02/2017
100014327		JACKSON HEIGHTS	NY		12/31/2020	4.500	693,506		4,945				1,007,000	07/27/2017
100014328		BRONX	NY		12/31/2020	3.875	508,170		4,519				640,000	06/07/2017
100014329		SILVER SPRING	MD		12/31/2020	3.375	377,800		2,857				500,000	07/28/2017
100014331		SHOREWOOD	MN		12/31/2020	3.875	463,682		3,797				573,000	07/28/2017
100014332		ELK GROVE	CA		12/31/2020	4.500	474,701		(197)				819,000	05/23/2022
100014333		NEWARK	DE		12/31/2020	4.500	79,613		613				159,000	07/30/2017
100014334		LELAND	NC		12/31/2020	3.750	55,774		228				73,150	02/16/2017
100014335		COLUMBIA	SC		12/31/2020	6.000	60,904		670				42,845	02/17/2017
100014338		LOCHBUIE	CO		12/31/2020	4.250	248,804		(4)				323,000	07/29/2017
100014343		NEW BRUNSWICK	NJ		12/31/2020	5.000	136,538		1,352				135,000	07/29/2017
100014344		WICHITA	KS		12/31/2020	3.000	225,298		1,664				340,000	07/05/2017
100014345		NEW BEDFORD	MA		12/31/2020	3.375	205,684		1,401				260,000	07/28/2017
100014348		GREENSBORO	NC		12/31/2020	5.750	83,404		(76)				115,000	07/05/2017
100014350		RICHMOND	VA		12/31/2020	5.000	142,174		(101)				226,000	07/30/2017
100014351		VIRGINIA BEACH	VA		12/31/2020	7.125	122,348		10				135,000	07/30/2017
100014353		UNIONDALE	NY		12/31/2020	3.125	244,267		3,577				355,000	07/30/2017
100014355		MIAMI	FL		12/31/2020	4.240	290,900		945				426,000	07/28/2017
100014357		CERRITOS	CA		12/31/2020	4.000	527,558		427				805,000	07/29/2017
100014359		STATEN ISLAND	NY		12/31/2020	4.250	430,893		2,090				630,000	07/28/2017
100014365		PLYMOUTH	MN		12/31/2020	5.000	492,535		6,179				545,000	07/28/2017
100014367		LAUREL	MD		12/31/2020	4.250	229,922		428				360,000	07/29/2017
100014369		MUSCODA	WI		12/31/2020	4.625	90,256		309				172,000	07/28/2017
100014371		FAIRBURN	GA		12/31/2020	5.000	210,587		393				279,000	07/29/2017
100014374		SACRAMENTO	CA		12/31/2020	2.000	139,510		1,692				265,000	07/28/2017
100014375		FARMINGDALE	NY		12/31/2020	4.125	358,910		1,504				455,000	07/30/2017
100014378		TUCSON	AZ		12/31/2020	5.000	119,965		(36)				164,000	07/28/2017
100014383		NEWARK	DE		12/31/2020	5.000	165,828		2				190,000	07/28/2017
100014384		WEST DES MOINES	IA		12/31/2020	6.000	145,634		(604)				242,000	07/30/2017
100014386		PORTSMOUTH	VA		12/31/2020	5.375	42,340		856				64,600	07/05/2017
100014387		MIDDLE RIVER	MD		12/31/2020	4.250	255,744		156				330,000	07/01/2017
100014388		MORTON	PA		12/31/2020	4.625	107,288		374				225,000	07/29/2017
100014389		ARLINGTON	VA		12/31/2020	4.125	579,620		1,111				750,000	03/29/2017
100014390		SMITHFIELD	NC		12/31/2020	3.375	47,676		614				78,850	07/28/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014398		NORTH BRUNSWICK	NJ		12/31/2020	3.500	151,214		2,436				239,000	07/29/2017
100014403		MOBILE	AL		12/31/2020	4.000	171,637		458				268,900	07/28/2017
100014431		BROOKLYN	NY		12/31/2020	6.750	708,711		1,164				991,000	07/28/2017
100014433		FLORISSANT	MO		12/31/2020	4.625	167,146		674				320,000	06/06/2022
100014434		VIRGINIA BEACH	VA		12/31/2020	4.750	144,685		78				272,000	11/18/2021
100014437		COMPTON	CA		12/31/2020	6.750	319,618		(938)				377,000	07/27/2017
100014438		CHICAGO	IL		12/31/2020	2.875	71,682		887				123,000	06/30/2017
100014439		SAN DIEGO	CA		12/31/2020	4.500	346,148		204				435,000	07/28/2017
100014440		TRACY	CA		12/31/2020	3.000	175,769		669				349,000	06/28/2017
100014444		LEXINGTON	NC		12/31/2020	4.875	42,678		259				107,000	07/28/2017
100014445		EAST ELMHURST	NY		12/31/2020	5.000	549,835		543				859,000	07/29/2017
100014446		SIMI VALLEY	CA		12/31/2020	4.250	491,888		165				700,000	07/28/2017
100014447		LANCASTER	OH		12/31/2020	3.375	202,446		505				407,500	07/30/2017
100014451		DURHAM	ME		12/31/2020	5.375	105,305		(9)				299,860	04/11/2023
100014454		PORT SAINT LUCIE	FL		12/31/2020	3.250	56,672		904				194,000	07/30/2017
100014455		CHARLOTTE	NC		12/31/2020	4.000	44,286		459				76,000	07/29/2017
100014456		LITTLE ROCK	AR		12/31/2020	4.250	96,906		226				150,000	07/29/2017
100014458		OKLAHOMA CITY	OK		12/31/2020	3.500	40,340		682				109,000	07/30/2017
100014463		WINDER	GA		12/31/2020	8.000	122,244		210				187,000	07/28/2017
100014464		BOSCAWEN	NH		12/31/2020	6.000	138,246		(118)				182,900	07/29/2017
100014465		ARLINGTON	VA		12/31/2020	4.125	579,166		890				1,163,750	07/28/2017
100014466		ATLANTA	GA		12/31/2020	5.000	99,819		278				74,100	02/17/2017
100014467		REDONDO BEACH	CA		12/31/2020	3.500	671,955		1,811				975,000	03/30/2017
100014469		HIGHLAND	IL		12/31/2020	5.750	224,115		(120)				390,000	05/31/2017
100014475		OPELIKA	AL		12/31/2020	6.500	185,192		(465)				360,000	07/27/2017
100014477		SANDOWN	NH		12/31/2020	4.500	177,558		969				245,000	07/28/2017
100014478		CENTEREACH	NY		12/31/2020	4.250	199,317		425				275,000	02/17/2017
100014479		ELEELE	HI		12/31/2020	4.625	289,480		29				420,000	07/28/2017
100014481		ROSEMEAD	CA		12/31/2020	4.950	654,764		(1,316)				695,000	07/28/2017
100014486		REDDING	CA		12/31/2020	3.375	100,876		512				245,000	07/27/2017
100014488		KANSAS CITY	MO		12/31/2020	3.750	82,963		640				149,000	07/28/2017
100014490		MINNEAPOLIS	MN		12/31/2020	3.375	109,283		542				290,000	07/28/2017
100014491		PECULIAR	MO		12/31/2020	7.250	52,381		(75)				63,175	06/30/2017
100014492		CLARKSTON	MI		12/31/2020	2.000	461,726		5,871				605,000	07/28/2017
100014494		RIO RANCHO	NM		12/31/2020	4.875	64,562		286				144,000	07/27/2017
100014495		VICTORIA	TX		12/31/2020	5.000	106,229		(9)				205,000	07/28/2017
100014497		TICKFAW	LA		12/31/2020	4.750	121,931		973				193,000	03/15/2022
100014500		NORWALK	CA		12/31/2020	3.000	286,608		1,195				477,000	07/27/2017
100014505		CHULA VISTA	CA		12/31/2020	3.125	414,882		1,444				730,000	07/27/2017
100014507		KATY	TX		12/31/2020	5.000	91,733		(2)				140,000	07/27/2017
100014509		Rosedale	MD		12/31/2020	2.740	59,225		900				177,000	07/28/2017
100014512		SILVER SPRING	MD		12/31/2020	5.750	110,082		(215)				220,000	07/28/2017
100014514		KENMORE	NY		12/31/2020	7.000	61,717		531				160,000	06/29/2017
100014516		RIVERDALE	IL		12/31/2020	4.750	42,844		1,019				24,700	07/28/2017
100014518		SYKESVILLE	MD		12/31/2020	5.000	106,118		(151)				240,000	07/28/2017
100014520		AVON PARK	FL		12/31/2020	8.390	41,370		(199)				80,750	07/28/2017
100014521		EAST ELMHURST	NY		12/31/2020	6.750	362,926		(1,301)				625,000	07/28/2017
100014523		COMPTON	CA		12/31/2020	4.500	249,812		65				260,000	07/28/2017
100014524		HANFORD	CA		12/31/2020	4.750	12,600		466				122,002	02/18/2017
100014525		BLAUVELT	NY		12/31/2020	5.125	286,088		(29)				435,000	07/29/2017
100014526		LAKELAND	FL		12/31/2020	4.250	103,876		140				197,000	07/28/2017
100014527		SOUTHAMPTON	NY		12/31/2020	5.000	895,004		2,996				1,163,750	07/28/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014528		WASHINGTON	DC		12/31/2020	4.125	324,429		677				433,000	07/28/2017
100014529		SAN BRUNO	CA		12/31/2020	8.000	422,343		(175)				850,000	07/27/2017
100014530		YORKTOWN HEIGHTS	NY		12/31/2020	3.000	300,422		2,832				650,000	07/28/2017
100014531		MCKINLEYVILLE	CA		12/31/2020	4.625	195,557		(153)				360,000	07/31/2017
100014533		DALLAS	TX		12/31/2020	6.625	73,124		(469)				147,000	07/29/2017
100014536		WEST MEMPHIS	AR		12/31/2020	5.500	15,341		281				85,498	07/31/2017
100014537		LENEXA	KS		12/31/2020	7.875	98,889		(835)				212,000	07/28/2017
100014539		EAST QUOGUE	NY		12/31/2020	2.000	152,655		3,473				445,000	07/28/2017
100014540		MIRAMAR	FL		12/31/2020	5.000	131,175		13				200,000	03/31/2017
100014548		FORT WORTH	TX		12/31/2020	4.250	55,704		165				167,000	07/28/2017
100014553		GILBERT	AZ		12/31/2020	5.000	392,703		162				500,000	07/29/2017
100014556		SILVER SPRING	MD		12/31/2020	2.000	176,543		2,043				405,000	07/28/2017
100014560		HAINES CITY	FL		12/31/2020	2.740	46,117		2,655				165,000	07/28/2017
100014561		HOUSTON	TX		12/31/2020	4.875	76,741		(121)				175,000	07/27/2017
100014562		ONTARIO	CA		12/31/2020	3.625	133,683		649				350,000	07/28/2017
100014564		STAMFORD	CT		12/31/2020	2.000	238,098		3,927				495,000	07/28/2017
100014566		ROSWELL	GA		12/31/2020	5.000	209,332		(28)				273,000	07/30/2017
100014568		PROVIDENCE	RI		12/31/2020	4.000	85,955		434				195,000	07/05/2017
100014570		EAST AMHERST	NY		12/31/2020	3.625	185,477		1,436				400,000	07/28/2017
100014574		VALLEJO	CA		12/31/2020	3.500	211,209		1,174				530,000	07/27/2017
100014575		OTSEGO	MI		12/31/2020	4.250	178,074		176				340,000	07/29/2017
100014577		TALLASSEE	AL		12/31/2020	3.375	70,757		787				113,500	07/20/2017
100014586		CARMICHAEL	CA		12/31/2020	3.250	61,155		314				245,000	07/29/2017
100014589		BROOKLYN	NY		12/31/2020	3.875	396,739		552				1,030,750	07/29/2017
100014592		LYNNWOOD	WA		12/31/2020	5.000	275,595		(341)				520,000	07/30/2017
100014593		RUMFORD	RI		12/31/2020	5.240	66,844		(208)				230,000	07/29/2017
100014594		GOSHEN	IN		12/31/2020	6.375	44,658		(84)				144,000	07/29/2017
100014595		PALMDALE	CA		12/31/2020	2.000	140,236		1,438				325,000	07/27/2017
100014596		CHELSEA	MA		12/31/2020	4.125	235,721		324				485,000	07/30/2017
100014597		WESTMINSTER	CO		12/31/2020	4.000	316,941		272				580,000	07/28/2017
100014602		Murray	KY		12/31/2020	5.375	22,642		310				73,531	07/05/2017
100014605		CHULA VISTA	CA		12/31/2020	6.625	247,182		(513)				535,000	07/27/2017
100014606		BURLINGTON	MA		12/31/2020	4.125	262,841		1,355				445,000	07/31/2017
100014609		RALEIGH	NC		12/31/2020	6.000	100,442		(436)				305,000	07/27/2017
100014613		CALABASAS	CA		12/31/2020	6.125	303,840		(1,921)				939,999	06/07/2021
100014614		OKLAHOMA CITY	OK		12/31/2020	5.500	5,657		126				57,005	07/30/2017
100014615		CINCINNATI	OH		12/31/2020	8.250	392,202		2,850				1,116,250	07/30/2017
100014622		MIAMI	FL		12/31/2020	2.000	51,455		1,228				162,000	07/28/2017
100014625		GILROY	CA		12/31/2020	5.250	524,699		564				1,187,500	07/29/2017
100014628		OXNARD	CA		12/31/2020	3.750	247,965		359				519,000	07/27/2017
100014633		WAILUKU	HI		12/31/2020	3.375	206,812		1,074				565,000	07/30/2017
100014635		SAN FRANCISCO	CA		12/31/2020	8.500	1,007,147		282				1,482,000	07/29/2017
100014764		METAMORA	IL		12/31/2020	6.625	575,373		573				1,000,000	07/27/2017
100014770		PALM COAST	FL		12/31/2020	2.000	70,686		901				188,000	07/28/2017
100014771		MIAMI GARDENS	FL		12/31/2020	2.000	61,078		1,010				120,000	07/28/2017
100014774		MIAMI	FL		12/31/2020	3.500	601,862		1,031				1,064,000	07/30/2017
100014775		HOUSTON	TX		12/31/2020	5.000	36,396		19				101,000	07/29/2017
100014776		TARPON SPRINGS	FL		12/31/2020	4.000	184,303		338				314,000	07/28/2017
100014780		TAMPA	FL		12/31/2020	6.750	54,976		(136)				115,000	07/28/2017
100014785	CF	Washington	DC		12/31/2020	4.250	277,209		(161)				1,290,000	08/16/2017
100014796	CF	San Diego	CA		12/31/2020	4.250	232,498		(135)				610,000	09/01/2017
100014809	CF	Cardiff By The Sea	CA		12/31/2020	4.500	384,133		(454)				1,600,000	08/07/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014812	CF	PARK CITY	UT		12/31/2020	4.250	556,964		(387)				1,715,000	09/01/2017
100014823	CF	Olympic Valley	CA		12/31/2020	4.625	330,002		(450)				610,000	09/05/2017
100014838		New Buffalo	MI		12/31/2020	4.375	373,350		(419)				675,000	10/10/2017
100014842	CF	MONROVIA	CA		12/31/2020	4.250	173,709		(214)				560,000	10/10/2017
100014845		Ottawa	KS		12/31/2020	7.500	34,891		296				87,875	07/21/2017
100014883		Florissant	MO		12/31/2020	5.125	87,059		807				101,000	07/19/2017
100014884		Hamilton	NJ		12/31/2020	4.300	80,767		2,240				129,000	07/19/2017
100014897		Rockford	IL		12/31/2020	5.830	53,294		1,328				129,000	07/19/2017
100014899		Rockford	IL		12/31/2020	4.875	22,650		400				110,000	07/19/2017
100014902		Chili	NY		12/31/2020	5.125	55,633		686				71,155	02/01/2017
100014922		Youngstown	NY		12/31/2020	5.875	78,718		265				137,000	07/19/2017
100014949	CF	Simi Valley	CA		12/31/2020	4.250	311,618		(197)				590,000	09/21/2017
100014952	CF	Chicago	IL		12/31/2020	4.500	491,043		(348)				810,000	10/17/2017
100015762	CF	South Gate	CA		12/31/2020	4.875	219,931		(180)				515,000	12/02/2017
100015768	CF	Santa Clarita	CA		12/31/2020	4.375	268,119		(25)				550,000	12/08/2017
100015769	CF	SIGNAL HILL	CA		12/31/2020	4.500	470,297		(29)				910,000	09/17/2017
100015781	CF	Westminster	CA		12/31/2020	4.500	237,526		(86)				656,000	11/19/2017
100015787	CF	Denver	CO		12/31/2020	4.375	255,527		84				450,000	12/22/2017
100015792	CF	Cloverdale	CA		12/31/2020	4.750	245,900		(149)				415,000	12/06/2017
100015794		Van Nuys	CA		12/31/2020	5.250	557,459		(973)				835,000	10/05/2017
100015804	CF	Baldwin Park	CA		12/31/2020	4.625	227,691		(100)				385,000	09/22/2017
100015806	CF	San Jose	CA		12/31/2020	4.375	309,399		176				980,000	12/16/2017
100015813	CF	Plymouth	MA		12/31/2020	4.625	276,067		136				628,000	12/23/2017
100015815	CF	San Diego	CA		12/31/2020	4.625	301,790		95				1,470,000	12/15/2017
100015817		NATIONAL CITY	CA		12/31/2020	4.875	314,458		42				500,000	01/09/2018
100015819	CF	Los Angeles	CA		12/31/2020	4.500	385,667		195				1,900,000	01/04/2018
100015823	CF	Los Angeles	CA		12/31/2020	4.500	487,961		280				1,100,000	01/13/2018
100015824	CF	Los Angeles	CA		12/31/2020	4.375	570,775		603				1,500,000	12/20/2017
100015827	CF	GLENDALE	CA		12/31/2020	4.750	629,315		115				1,300,000	01/15/2018
100015834	CF	Atlanta	GA		12/31/2020	4.875	216,890		(71)				364,700	12/19/2017
100015839	CF	Oakland	CA		12/31/2020	5.250	411,845		(270)				640,000	01/19/2018
100015841	CF	Laguna Beach	CA		12/31/2020	4.625	389,602		(63)				1,500,000	01/19/2018
100016396	CF	Ambler	PA		12/31/2020	4.875	105,598		(111)				165,000	01/22/2018
100016397	CF	American Canyon	CA		12/31/2020	5.125	116,324		(153)				400,000	02/13/2018
100016402		Austin	TX		12/31/2020	5.000	252,342		(311)				355,000	02/08/2018
100016406	CF	Tucson	AZ		12/31/2020	4.875	109,023		(143)				157,000	02/06/2018
100016409	CF	Bryan	TX		12/31/2020	5.250	126,670		(194)				180,000	02/02/2018
100016411	CF	Athens	GA		12/31/2020	4.250	106,595		22				159,500	01/11/2018
100016415	CF	Berea	KY		12/31/2020	4.750	108,655		(63)				159,200	01/17/2018
100016418	CF	Arlington	TN		12/31/2020	4.875	135,348		(172)				195,000	02/12/2018
100016419	CF	Springfield	VA		12/31/2020	4.375	115,999		(22)				389,000	02/07/2018
100016420	CF	SAN DIEGO	CA		12/31/2020	5.000	228,271		(119)				610,000	02/18/2018
100016427	CF	Ventura	CA		12/31/2020	4.875	233,485		(162)				442,000	02/06/2018
100016430	CF	Loveland	CO		12/31/2020	5.000	159,474		(150)				347,000	01/29/2018
100016432	CF	Loveland	CO		12/31/2020	5.000	138,671		(131)				305,000	02/01/2018
100016434	CF	New Brunswick	NJ		12/31/2020	5.000	158,792		(235)				275,000	02/05/2018
100016446	CF	OAKLAND	CA		12/31/2020	4.625	456,427		146				850,000	02/14/2018
100016455	CF	New Braunfels	TX		12/31/2020	5.375	163,219		(228)				217,500	02/14/2018
100016462	CF	Bristol	CT		12/31/2020	4.875	220,614		(65)				324,000	02/21/2018
100016464	CF	Oklahoma City	OK		12/31/2020	4.875	106,944		(128)				154,000	02/13/2018
100016465	CF	Tampa	FL		12/31/2020	5.125	514,688		(422)				743,100	02/09/2018
100016468	CF	Forney	TX		12/31/2020	4.500	198,599		(29)				295,000	02/13/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100016471	CF	Wethersfield	CT		12/31/2020	4.875	159,979		(186)				230,520	02/09/2018
100016497		Fort Lauderdale	FL		12/31/2020	4.875	249,087		(89)				365,000	01/10/2018
100016501	CF	Colorado Springs	CO		12/31/2020	4.875	102,139		(180)				177,000	02/08/2018
100016505	CF	Philadelphia	PA		12/31/2020	5.000	117,143		(144)				168,500	02/08/2017
100016509	CF	Chicago	IL		12/31/2020	4.875	421,794		(179)				625,000	02/08/2018
100016516	CF	Maryland Heights	MO		12/31/2020	4.750	112,481		(134)				168,000	01/02/2018
100016517	CF	Vallejo	CA		12/31/2020	5.875	143,631		(283)				400,000	02/15/2018
100016519	CF	Key West	FL		12/31/2020	4.500	273,332		56				510,000	01/03/2018
100016520	CF	College Station	TX		12/31/2020	4.750	163,306		(127)				240,000	01/26/2018
100016521	CF	(Northridge Area) Los	CA		12/31/2020	4.500	397,879		(107)				800,000	12/10/2017
100016522	CF	Savannah	GA		12/31/2020	5.250	331,349		(449)				725,000	02/20/2018
100016523		LOS ANGELES	CA		12/31/2020	4.625	672,899		(681)				1,260,000	11/10/2017
100016524	CF	Nevada City	CA		12/31/2020	4.500	157,300		(91)				434,000	02/14/2018
100016527	CF	Charlotte	NC		12/31/2020	5.000	204,102		(121)				300,000	02/12/2018
100016528	CF	Charlotte	NC		12/31/2020	5.000	203,058		(136)				300,000	02/12/2018
100016529	CF	Charlotte	NC		12/31/2020	5.000	206,453		(119)				300,000	02/12/2018
100016535	CF	Las Vegas	NV		12/31/2020	5.375	227,745		(282)				325,000	02/14/2018
100016538	CF	North Las Vegas	NV		12/31/2020	5.000	145,065		(189)				208,000	01/31/2018
100016539	CF	Groton	CT		12/31/2020	5.250	174,373		(224)				249,900	02/08/2018
100016544	CF	Sacramento	CA		12/31/2020	5.375	117,730		(279)				735,000	02/16/2018
100016547	CF	Pacific Grove	CA		12/31/2020	5.000	185,393		(210)				535,000	02/27/2018
100016548	CF	Bryn Mawr	PA		12/31/2020	4.750	115,629		(134)				167,000	02/08/2018
100016552	CF	Jackson	MI		12/31/2020	5.250	236,963		(196)				320,000	01/24/2018
100016554	CF	Acworth	GA		12/31/2020	5.375	124,072		(225)				164,000	02/19/2018
100016557	CF	TACOMA	WA		12/31/2020	3.875	206,473		432				425,000	01/12/2018
100016565	CF	McGaheysville	VA		12/31/2020	4.875	139,576		(204)				277,500	03/01/2018
100016572	CF	Peoria	AZ		12/31/2020	5.000	100,446		(188)				176,000	02/22/2018
100016573	CF	Almond	NC		12/31/2020	4.875	261,033		(212)				379,900	02/19/2018
100016576	CF	Indio	CA		12/31/2020	5.250	120,438		(629)				215,000	02/06/2018
100016577	CF	Atlanta	GA		12/31/2020	4.750	123,594		(87)				208,000	02/22/2018
100016585	CF	Indialantic	FL		12/31/2020	5.000	111,937		(189)				189,000	02/26/2018
100016586	CF	FOUNTAIN VALLEY	CA		12/31/2020	4.875	184,892		(205)				405,000	02/27/2018
100016587	CF	Oakland	CA		12/31/2020	4.875	405,723		(188)				1,100,000	02/28/2018
100016589	CF	Sweet Home	OR		12/31/2020	4.875	102,512		(74)				159,000	02/22/2018
100016594	CF	San Pedro	CA		12/31/2020	5.250	348,972		(385)				735,000	03/08/2018
100016599	CF	Mesa	AZ		12/31/2020	5.250	113,687		(231)				250,000	03/07/2018
100016600	CF	Glenarden	MD		12/31/2020	4.250	62,047		3				233,000	01/04/2018
100017009	CF	Clermont	FL		12/31/2020	5.125	216,487		(268)				309,999	03/11/2018
100017012	CF	Enfield	CT		12/31/2020	5.000	6,865		(75)				147,500	03/08/2018
100017013	CF	San Antonio	TX		12/31/2020	5.125	105,417		(167)				150,000	03/20/2018
100017014		North Port	FL		12/31/2020	4.875	118,004		(76)				163,000	02/19/2018
100017022	CF	Springfield	MA		12/31/2020	5.250	149,887		(222)				213,000	02/21/2018
100017028	CF	Portland	OR		12/31/2020	5.000	124,340		(191)				177,500	02/23/2018
100017030	CF	San Jose	CA		12/31/2020	5.125	400,429		(297)				1,156,000	03/02/2018
100017034	CF	Columbia	TN		12/31/2020	5.375	112,557		(196)				149,000	02/28/2018
100017035	CF	Fort Lee	NJ		12/31/2020	4.750	172,360		(106)				315,000	02/06/2018
100017043	CF	Demarest	NJ		12/31/2020	5.250	308,811		(430)				840,000	03/02/2018
100017053	CF	Pomona	CA		12/31/2020	4.875	256,202		(111)				375,000	02/23/2018
100017054	CF	PLANO	TX		12/31/2020	5.250	231,146		(334)				329,000	02/21/2018
100017055	CF	Pomona	CA		12/31/2020	4.875	215,205		(91)				315,000	02/16/2018
100017056	CF	Mesa	AZ		12/31/2020	5.250	113,162		(213)				245,000	03/02/2018
100017057	CF	Roseville	CA		12/31/2020	4.750	161,198		(168)				352,000	03/07/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017058	CF	Bowie	MD		12/31/2020	4.500	158,873		(35)				402,000	02/28/2018
100017060		AVON	NC		12/31/2020	6.000	282,005		561				410,900	02/06/2017
100017072		FOSTER CITY	CA		12/31/2020	3.490	260,068		1,186				1,216,000	12/31/2017
100017073		MONTEZUMA	GA		12/31/2020	3.125	52,037		1,444				68,400	11/30/2016
100017076		CHARLOTTE	NC		12/31/2020	3.250	31,944		499				46,550	12/31/2017
100017078		CHARLOTTE	NC		12/31/2020	3.500	83,256		555				199,000	12/31/2017
100017085		NEWTONSVILLE	OH		12/31/2020	15.250	46,265		(746)				58,900	12/31/2017
100017086		SEATTLE	WA		12/31/2020	5.230	245,745		122				440,000	07/24/2017
100017091		WEST HILLS	CA		12/31/2020	3.880	821,134		3,260				1,054,500	07/20/2017
100017093		HAYWARD	CA		12/31/2020	5.000	387,576		(62)				640,000	12/31/2017
100017094		COMMERCE CITY	CO		12/31/2020	5.250	50,958		(41)				235,000	12/31/2017
100017105		NORMAN	OK		12/31/2020	5.040	70,356		282				249,000	12/31/2017
100017106		SALEM	OR		12/31/2020	2.708	124,063		912				175,000	08/02/2017
100017111		ALBEMARLE	NC		12/31/2020	3.625	36,251		682				71,820	12/31/2017
100017116		EXETER	CA		12/31/2020	6.540	47,737		207				359,000	12/31/2017
100017120		JACKSONVILLE	NC		12/31/2020	3.500	81,525		776				134,000	12/31/2017
100017124		EFFINGHAM	SC		12/31/2020	8.200	61,558		(33)				104,000	12/31/2017
100017126		ALIQUIPPA	PA		12/31/2020	3.500	17,838		909				38,950	12/31/2017
100017128		MEMPHIS	TN		12/31/2020	3.625	26,489		996				23,750	12/31/2017
100017137		HALETHORPE	MD		12/31/2020	5.375	111,432		(247)				140,000	12/31/2017
100017140		MURPHY	NC		12/31/2020	4.875	163,789		(286)				265,000	12/31/2017
100017157		MIAMI	FL		12/31/2020	3.875	162,791		279				295,000	12/31/2017
100017158		IRON STATION	NC		12/31/2020	3.125	47,871		635				66,500	12/31/2017
100017159		HUDSON	FL		12/31/2020	9.230	4,201		(118)				57,000	12/31/2017
100017165		FLOWERY BRANCH	GA		12/31/2020	3.125	50,967		333				125,000	12/31/2017
100017177		LITTLE ROCK	AR		12/31/2020	9.050	18,223		(127)				105,000	12/31/2017
100017178		GREENVILLE	SC		12/31/2020	3.250	48,458		542				58,900	12/31/2017
100017180		CAROL STREAM	IL		12/31/2020	4.000	129,204		100				221,000	12/31/2017
100017186		ASHEVILLE	NC		12/31/2020	3.625	239,641		225				565,000	12/31/2017
100017195		NEWTOWN	CT		12/31/2020	3.375	188,406		981				315,000	12/31/2017
100017208		BENSON	AZ		12/31/2020	3.625	46,509		329				76,000	12/31/2017
100017224		TAMPA	FL		12/31/2020	4.875	124,715		20				199,000	12/31/2017
100017232		MAPLE VALLEY	WA		12/31/2020	4.625	283,439		(635)				495,000	12/31/2017
100017235		SAINT PETERSBURG	FL		12/31/2020	3.000	67,747		263				168,000	12/31/2017
100017236		SCOTTSDALE	AZ		12/31/2020	5.000	322,060		(510)				440,000	12/31/2017
100017237		GREENLAWN	NY		12/31/2020	3.500	424,436		1,207				525,000	12/31/2017
100017243		ELKTON	MD		12/31/2020	3.875	194,712		390				245,000	12/31/2017
100017258		APPLE VALLEY	CA		12/31/2020	5.000	343,110		(361)				337,000	12/31/2017
100017264		TAMPA	FL		12/31/2020	4.875	206,369		22				247,000	12/31/2017
100017272		MESA	AZ		12/31/2020	4.125	359,751		981				460,000	12/31/2017
100017274		PRESCOTT	AZ		12/31/2020	4.875	401,343		(436)				420,000	12/31/2017
100017289		PATRICK SPRINGS	VA		12/31/2020	7.500	41,515		264				90,250	12/31/2017
100017292		JACKSONVILLE	FL		12/31/2020	3.750	119,858		1,308				211,000	12/31/2017
100017302		RICHMOND	VA		12/31/2020	7.500	4,444		2				33,250	12/31/2017
100017304		KISSIMMEE	FL		12/31/2020	5.000	108,990		145				179,001	12/31/2017
100017305		WEST LINN	OR		12/31/2020	5.625	74,134		(129)				370,000	12/31/2017
100017307		MIAMI	FL		12/31/2020	6.000	243,106		(147)				305,000	12/31/2017
100017314		Gardendale	AL		12/31/2020	7.500	97,126		(788)				170,000	12/31/2017
100017317		Hyattsville	MD		12/31/2020	5.000	206,466		14				185,000	12/31/2017
100017321		Millboro	VA		12/31/2020	6.750	53,482		(338)				66,500	12/31/2017
100017323		Brockton	MA		12/31/2020	4.875	148,495		(184)				450,000	09/01/2017
100017333		LAKE ELSINORE	CA		12/31/2020	7.000	52,173		(390)				175,000	12/31/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017360		Saint Simons Island	GA		12/31/2020	4.875	230,283		(291)				323,000	09/05/2017
100017369		North Little Rock	AR		12/31/2020	4.875	55,775		64				90,250	12/31/2017
100017372		Camden	NJ		12/31/2020	6.375	52,737		(114)				76,000	12/31/2017
100017377		Upper Marlboro	MD		12/31/2020	4.875	108,926		(509)				349,005	12/31/2017
100017386		WEST HARTFORD	CT		12/31/2020	6.500	62,462		22				340,000	12/31/2017
100017394		SCHENECTADY	NY		12/31/2020	6.625	119,656		(312)				175,000	12/31/2017
100017400		SAYRE	PA		12/31/2020	8.250	10,566		42				84,550	11/30/2016
100017401		GARRISON	TX		12/31/2020	7.000	13,656		(8)				49,400	12/31/2017
100017402		PHILADELPHIA	PA		12/31/2020	7.310	24,367		(196)				66,500	12/31/2017
100017409		DALLAS	TX		12/31/2020	4.000	62,630		269				127,000	10/19/2017
100017415		NEW MADRID	MO		12/31/2020	6.250	41,309		(170)				68,400	12/31/2017
100017420		HENRICO	VA		12/31/2020	7.625	146,993		(1,349)				225,000	12/31/2017
100017422		BOSSIER CITY	LA		12/31/2020	7.375	27,770		414				47,500	12/31/2017
100017424		MOULTONBOROUGH	NH		12/31/2020	4.320	195,751		282				264,000	12/31/2017
100017437		CLINTON	MD		12/31/2020	5.560	260,894		(578)				370,000	12/31/2017
100017449		DEERFIELD BEACH	FL		12/31/2020	6.750	43,311		12				85,500	02/06/2017
100017451		HALLANDALE BEACH	FL		12/31/2020	5.000	84,619		89				120,000	12/31/2017
100017454		MORENO VALLEY	CA		12/31/2020	5.000	79,815		(56)				280,000	12/31/2017
100017457		PANAMA CITY	FL		12/31/2020	6.250	198,540		(150)				390,000	12/31/2017
100017459		SUNNY ISLES BEACH	FL		12/31/2020	5.350	122,634		12				973,750	12/31/2017
100017473		MATAWAN	NJ		12/31/2020	3.500	266,293		1,287				471,000	12/31/2017
100017478		HENDERSON	NV		12/31/2020	3.625	237,260		653				733,201	12/31/2017
100017483		SAN MATEO	CA		12/31/2020	3.625	398,945		909				1,729,000	12/31/2017
100017486		WOODSTOCK	MD		12/31/2020	5.750	226,462		(874)				540,000	12/31/2017
100017488		LOS ANGELES	CA		12/31/2020	5.750	313,233		(663)				1,624,500	12/31/2017
100017507		GEORGETOWN	TX		12/31/2020	2.970	146,450		727				235,000	12/31/2017
100017519		MARYSVILLE	WA		12/31/2020	6.125	109,288		18				250,000	12/31/2017
100017524		STANDISH	MI		12/31/2020	6.500	191,536		(234)				200,000	12/31/2017
100017526		HAUGHTON	LA		12/31/2020	4.375	73,556		249				114,000	12/31/2017
100017531		LOS ANGELES	CA		12/31/2020	4.000	205,437		160				390,000	12/31/2017
100017536		BREWTON	AL		12/31/2020	5.375	32,222		280				28,500	12/31/2017
100017544		DES MOINES	IA		12/31/2020	4.375	54,349		63				69,350	12/31/2017
100017552		SLEEPY HOLLOW	NY		12/31/2020	6.500	600,265		1,451				997,500	12/31/2017
100017554		FRACKVILLE	PA		12/31/2020	3.250	1,244		167				57,154	12/31/2017
100017558		SAN JOSE	CA		12/31/2020	3.990	1,385		58				1,282,152	12/31/2017
100017566		MIAMI BEACH	FL		12/31/2020	3.875	305,385		1,101				320,000	12/31/2017
100017575		FORT MYERS	FL		12/31/2020	3.750	191,576		644				275,000	12/31/2017
100017600		PLAINVILLE	CT		12/31/2020	3.500	73,986		322				220,000	12/31/2017
100017601		N MIAMI BEACH	FL		12/31/2020	4.875	30,634		51				280,000	12/31/2017
100017604		KISSIMMEE	FL		12/31/2020	3.375	137,581		434				185,000	12/31/2017
100017606		PELZER	SC		12/31/2020	7.500	14,136		(10)				153,000	09/15/2017
100017624		BRADENTON	FL		12/31/2020	6.625	39,787		(28)				145,000	12/31/2017
100017630		GRAFTON	WI		12/31/2020	3.375	324,178		184				600,000	12/31/2017
100017634		ARMUCHEE	GA		12/31/2020	6.500	44,778		(283)				32,300	12/31/2017
100017635		ATLANTA	GA		12/31/2020	3.125	63,466		(593)				245,000	12/31/2017
100017647		CORDELE	GA		12/31/2020	8.990	28,524		(390)				47,500	12/31/2017
100017649		RANGER	GA		12/31/2020	3.500	75,278		887				165,900	12/31/2017
100017656		CLEVELAND	OH		12/31/2020	10.000	47,737		(623)				30,400	12/31/2017
100017657		GARY	IN		12/31/2020	6.170	59,754		263				135,000	12/31/2017
100017661		MORRIS	NY		12/31/2020	4.000	30,480		786				58,900	12/31/2017
100017662		COLUMBIA	SC		12/31/2020	3.000	23,839		730				38,000	12/31/2017
100017670		LITHONIA	GA		12/31/2020	3.375	65,749		580				128,000	12/31/2017

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017675		CLEVELAND	OH		12/31/2020	3.250	13,241		310				64,600	12/31/2017
100017677		NASHVILLE	TN		12/31/2020	6.000	33,687		(138)				175,000	12/31/2017
100017685		FINDLAY	OH		12/31/2020	3.125	32,526		489				61,750	12/31/2017
100017688		IMMOKALEE	FL		12/31/2020	3.500	111,562		1,742				92,625	12/31/2017
100017693		LEHIGH ACRES	FL		12/31/2020	6.750	88,398		122				155,000	12/31/2017
100017695		SAN ANTONIO	TX		12/31/2020	8.750	16,985		(186)				105,000	12/31/2017
100017696		SAN ANTONIO	TX		12/31/2020	11.000	40,915		(725)				135,000	12/31/2017
100017697		SAN ANTONIO	TX		12/31/2020	12.000	32,463		(787)				73,150	12/31/2017
100017701		FORT WAYNE	IN		12/31/2020	9.550	36,340		(272)				20,425	12/31/2017
100017702		DORCHESTER	MA		12/31/2020	8.430	89,826		(1,068)				660,000	12/31/2017
100017711		INDIANAPOLIS	IN		12/31/2020	3.250	30,501		529				36,100	12/31/2017
100017715		NEWTON	NC		12/31/2020	3.375	89,210		458				175,000	12/31/2017
100017716		ROSSVILLE	IN		12/31/2020	3.625	67,586		1,197				146,900	04/26/2017
100017720		WADESBORO	NC		12/31/2020	7.930	2,143						65,550	12/31/2017
100017729		MIAMI	FL		12/31/2020	6.250	96,534		(639)				345,000	12/31/2017
100017732		SUNRISE	FL		12/31/2020	4.500	107,400		267				270,000	12/31/2017
100017733		APOPKA	FL		12/31/2020	3.625	92,465		682				177,000	07/13/2017
100017737		NAPA	CA		12/31/2020	8.250	653,916						1,876,250	07/28/2017
100017739		ORLANDO	FL		12/31/2020	6.500	66,688		(53)				135,000	12/31/2017
100017745		ESCONDIDO	CA		12/31/2020	9.750	282,661		(272)				480,000	12/31/2017
100017748		GREENSBORO	NC		12/31/2020	3.750	70,697		570				111,000	12/31/2017
100017751		GAFFNEY	SC		12/31/2020	12.740	26,810		(443)				68,875	12/31/2017
100017752		NAPERVILLE	IL		12/31/2020	4.625	271,820		399				342,000	12/31/2017
100017759		GULFPORT	MS		12/31/2020	7.125	73,222		(156)				109,500	12/31/2017
100017770		WEST NEW YORK	NJ		12/31/2020	6.500	21,345		695				215,000	12/31/2017
100017772		ZEPHYRHILLS	FL		12/31/2020	7.408	27,094		(394)				71,250	12/31/2017
100017775		FOSTORIA	MI		12/31/2020	6.036	80,206		(19)				170,000	12/31/2017
100017777		DELAND	FL		12/31/2020	6.875	56,315		(8)				118,000	12/31/2017
100017787		PEORIA	AZ		12/31/2020	3.000	136,276		1,018				350,000	12/31/2017
100017788		GOOCHLAND	VA		12/31/2020	4.375	53,565		230				110,000	12/31/2017
100017796		NASHVILLE	TN		12/31/2020	6.497	62,538		26				200,000	12/31/2017
100017802	CF	Lake Worth	FL		12/31/2020	4.875	147,739		(22)				235,000	12/30/2017
100017808	CF	SANTA ANA	CA		12/31/2020	4.875	227,960		(159)				640,000	02/21/2018
100017809	CF	Alhambra	CA		12/31/2020	5.000	629,784		(143)				1,023,750	02/13/2018
100017834	CF	Glendale	AZ		12/31/2020	4.875	147,597		(147)				310,000	03/08/2018
100017835	CF	Ontario	CA		12/31/2020	5.125	153,241		(171)				440,000	02/25/2018
100017843	CF	Moreno Valley	CA		12/31/2020	4.750	119,862		(129)				315,000	03/06/2018
100017857	CF	Fort Worth	TX		12/31/2020	5.250	103,538		(191)				147,000	03/21/2018
100017865	CF	Sebastian	FL		12/31/2020	5.375	120,191		(326)				212,900	03/07/2018
100017866	CF	Acworth	GA		12/31/2020	5.125	123,283		(181)				176,000	03/12/2018
100017868	CF	Rapid City	SD		12/31/2020	5.250	133,994		(223)				189,900	03/02/2018
100017870		Laurel	MD		12/31/2020	5.125	152,774		(237)				277,000	03/07/2018
100017871	CF	Annapolis	MD		12/31/2020	5.625	110,124		(416)				180,000	03/12/2018
100017876	CF	PASADENA	CA		12/31/2020	4.750	223,966		28				355,000	03/05/2018
100017877	CF	Hilo	HI		12/31/2020	4.750	199,844		(56)				400,000	02/05/2018
100017880	CF	Winchester	VA		12/31/2020	5.250	116,373		(143)				164,000	02/20/2018
100017896	CF	Pollock Pines	CA		12/31/2020	5.125	344,737		(255)				507,000	03/02/2018
100017898	CF	Sunriver	OR		12/31/2020	5.375	119,255		(229)				416,000	02/26/2018
100017899	CF	Greenville	SC		12/31/2020	5.375	149,870		(425)				250,000	03/05/2018
100017909	CF	Woodbridge	CA		12/31/2020	4.875	140,659		(116)				320,000	03/13/2018
100017915	CF	RIALTO	CA		12/31/2020	4.750	130,362		(112)				285,000	12/09/2017
100017916	CF	WEST PALM BEACH	FL		12/31/2020	5.250	187,368		(149)				275,000	03/05/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017921	CF	Lompoc	CA		12/31/2020	5.000	158,211		(94)				265,000	03/14/2018
100017926	CF	Cresskill	NJ		12/31/2020	4.375	178,061		73				470,000	01/30/2018
100017930	CF	Philadelphia	PA		12/31/2020	4.875	120,232		(45)				165,000	02/13/2018
100017931	CF	Atlanta	GA		12/31/2020	5.250	374,571		(369)				717,000	02/14/2018
100017932	CF	Chattanooga	TN		12/31/2020	4.750	108,463		(16)				187,000	01/10/2018
100017934	CF	Corpus Christi	TX		12/31/2020	5.000	107,597		(171)				163,000	03/09/2018
100017935	CF	Acworth	GA		12/31/2020	5.125	131,065		(235)				195,000	03/14/2018
100017936	CF	Atlanta	GA		12/31/2020	4.875	126,406		(144)				183,500	02/28/2018
100017938	CF	Greenville	TX		12/31/2020	5.500	106,674		(244)				153,000	02/12/2018
100017939	CF	Greenville	TX		12/31/2020	5.500	96,668		(220)				138,500	02/12/2018
100017942	CF	West Allis	WI		12/31/2020	5.375	101,614		(196)				148,000	03/19/2018
100017947	CF	Philadelphia	PA		12/31/2020	5.250	129,963		(199)				185,000	03/05/2018
100017953	CF	ROSENBERG	TX		12/31/2020	5.250	100,805		(275)				214,980	03/14/2018
100017962	CF	Richmond	VA		12/31/2020	5.000	149,155		(263)				225,000	03/19/2018
100017963	CF	LAS VEGAS	NV		12/31/2020	5.375	204,364		(166)				320,000	03/23/2018
100017966	CF	Largo	FL		12/31/2020	5.125	125,216		(311)				183,000	12/28/2017
100017969	CF	Port Orange	FL		12/31/2020	5.250	109,143		(134)				146,000	03/16/2018
100017970	CF	Oakland	CA		12/31/2020	5.250	531,756		(460)				1,350,000	03/09/2018
100017973	CF	Jurupa Valley	CA		12/31/2020	4.875	288,154		(157)				521,390	03/19/2018
100017976	CF	Carrollton	TX		12/31/2020	5.125	155,311		(288)				281,000	03/13/2018
100017988	CF	Scarborough	ME		12/31/2020	5.125	149,317		(233)				226,000	03/27/2018
100017993	CF	Modesto	CA		12/31/2020	5.250	149,281		(219)				240,000	03/15/2018
100017998	CF	Los Angeles	CA		12/31/2020	4.750	211,534		55				440,000	03/11/2018
100018000	CF	Annapolis	MD		12/31/2020	5.000	473,530		(308)				726,700	02/17/2018
100018004	CF	Colorado Springs	CO		12/31/2020	5.125	106,521		(193)				239,985	02/22/2018
100018017	CF	Chesapeake	VA		12/31/2020	5.750	113,009		(208)				148,000	03/22/2018
100018019	CF	Waterbury	CT		12/31/2020	5.375	116,593		(178)				165,000	03/25/2018
100018020	CF	Bakersfield	CA		12/31/2020	5.375	123,582		(245)				202,500	03/15/2018
100018026	CF	Fairborn	OH		12/31/2020	5.125	101,672		(283)				152,000	03/21/2018
100018028	CF	Lewisville	TX		12/31/2020	5.375	109,132		(278)				210,000	04/05/2018
100018031		Visalia	CA		12/31/2020	5.000	103,178		(97)				165,000	03/12/2018
100018039	CF	Prescott Valley	AZ		12/31/2020	5.000	98,180		(346)				265,000	03/30/2018
100018042	CF	Monrovia	CA		12/31/2020	5.375	447,265		(601)				660,000	02/03/2018
100018049	CF	Atlanta	GA		12/31/2020	5.250	421,785		(438)				1,345,000	03/30/2018
100018051	CF	(Northridge Area) Los	CA		12/31/2020	4.750	258,861		(65)				575,000	02/15/2018
100018052	CF	Lehi	UT		12/31/2020	4.750	215,856		153				330,000	03/30/2018
100018053	CF	Albuquerque	NM		12/31/2020	5.500	162,673		(233)				240,000	02/22/2018
100018056	CF	Bath	ME		12/31/2020	5.250	101,464		(131)				158,000	02/26/2018
100018057	CF	Richmond	VA		12/31/2020	5.250	134,275		(294)				212,000	03/05/2018
100018059		MONTROSE	CA		12/31/2020	4.875	374,420		(124)				760,000	03/12/2018
100018060	CF	Lacey	WA		12/31/2020	5.250	139,900		(196)				235,000	03/09/2018
100018061	CF	LEMON GROVE	CA		12/31/2020	5.250	239,195		(146)				600,000	03/09/2018
100018068	CF	Tempe	AZ		12/31/2020	5.250	105,738		(274)				169,000	03/15/2018
100018075	CF	Tucson	AZ		12/31/2020	5.125	106,984		(114)				155,000	03/22/2018
100018076	CF	Peachtree City	GA		12/31/2020	4.990	159,136		(151)				229,900	03/26/2018
100018080		KANSAS CITY	MO		12/31/2020	5.375	147,744		(562)				340,000	03/19/2018
100018082		El Paso	TX		12/31/2020	5.500	120,031		(182)				170,000	03/14/2018
100018093	CF	Chapel Hill	NC		12/31/2020	5.250	111,579		(124)				150,000	03/26/2018
100018096	CF	Georgetown	TX		12/31/2020	5.000	111,391		(139)				219,900	04/05/2018
100018104	CF	Fresno	CA		12/31/2020	5.250	157,759		(274)				255,000	02/22/2018
100018111	CF	Urbandale	IA		12/31/2020	4.750	109,797		(67)				159,900	03/30/2018
100018114	CF	LOS ANGELES	CA		12/31/2020	5.000	117,980		(228)				345,000	03/31/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100018116	CF	Los Angeles	CA		12/31/2020	5.375	208,498		(205)				565,000	03/05/2018
100018117	CF	Snowflake	AZ		12/31/2020	5.375	129,225		(184)				189,900	03/26/2018
100018124	CF	Fuquay Varina	NC		12/31/2020	5.250	133,089		(170)				182,500	04/02/2018
100018130	CF	CRANSTON	RI		12/31/2020	5.250	148,146		(232)				265,000	03/21/2018
100018132	CF	Orlando	FL		12/31/2020	4.875	134,633		(35)				197,000	04/03/2018
100018143	CF	Blacksburg	VA		12/31/2020	5.375	138,598		(169)				185,000	03/20/2018
100018149	CF	San Antonio	TX		12/31/2020	4.875	117,459		(97)				170,000	03/31/2018
100018150	CF	Coventry	RI		12/31/2020	5.375	133,787		(261)				210,000	03/30/2018
100018152		Bristol	CT		12/31/2020	5.125	206,647		(492)				295,000	03/22/2018
100018158	CF	Charlotte	NC		12/31/2020	5.125	115,617		(557)				203,000	03/12/2018
100018160	CF	Lehigh Acres	FL		12/31/2020	5.375	137,531		(197)				195,000	03/27/2018
100018162	CF	Clovis	CA		12/31/2020	5.000	125,580		(153)				285,000	03/27/2018
100018175	CF	Lafayette	LA		12/31/2020	5.125	129,792		(101)				175,500	04/11/2018
100018181	CF	Round Rock	TX		12/31/2020	4.875	128,975		(106)				200,000	04/03/2018
100018182	CF	Bozeman	MT		12/31/2020	5.125	162,930		(214)				233,000	03/22/2018
100018188	CF	Waldport	OR		12/31/2020	4.750	159,125		(53)				450,000	03/28/2018
100018189	CF	San Antonio	TX		12/31/2020	5.500	136,329		(202)				188,500	03/28/2018
100018192	CF	The Colony	TX		12/31/2020	5.000	139,613		(138)				201,000	04/12/2018
100018193	CF	Kingwood	TX		12/31/2020	5.375	70,867		(637)				173,609	03/30/2018
100018202		KANSAS CITY	MO		12/31/2020	5.250	265,770		(639)				435,000	03/02/2018
100018205	CF	Windsor Mill	MD		12/31/2020	5.250	145,222		(248)				248,000	03/27/2018
100018208	CF	Kapolei	HI		12/31/2020	5.000	227,387		87				315,000	03/15/2018
100018222	CF	Wellington	FL		12/31/2020	5.125	121,234		(192)				250,000	03/27/2018
100018229	CF	Hackensack	NJ		12/31/2020	5.375	104,729		(101)				140,500	03/15/2018
100018237	CF	Dacula	GA		12/31/2020	5.000	131,263		(58)				179,000	03/19/2018
100018244	CF	American Fork	UT		12/31/2020	5.125	141,660		(161)				205,000	04/09/2018
100018245	CF	North Hollywood	CA		12/31/2020	4.750	521,003		212				1,170,000	03/13/2018
100018251	CF	Bloomington	MN		12/31/2020	5.125	196,253		(94)				291,250	03/20/2018
100018258	CF	Irving	TX		12/31/2020	5.625	122,138		(231)				177,000	03/28/2018
100018259	CF	Kennedale	TX		12/31/2020	5.375	102,231		(256)				149,000	04/10/2018
100018260	CF	Lubbock	TX		12/31/2020	5.250	126,223		(110)				170,000	04/10/2018
100018266	CF	Germantown	MD		12/31/2020	5.000	111,758		(91)				164,000	04/14/2018
100018267	CF	Gaithersburg	MD		12/31/2020	5.000	107,732		(88)				158,000	04/13/2018
100018274	CF	Athens	GA		12/31/2020	4.750	121,049		(22)				179,000	03/19/2018
100018275	CF	Anaheim	CA		12/31/2020	4.750	664,347		301				1,036,000	03/26/2018
100018283	CF	Fort worth	TX		12/31/2020	5.000	131,327		(48)				210,000	04/04/2018
100018290	CF	Portsmouth	RI		12/31/2020	5.125	120,394		(154)				265,000	03/15/2018
100018297	CF	Hartford	CT		12/31/2020	5.500	123,912		(189)				175,000	03/23/2018
100018304		MONTGOMERY VILLAGE	MD		12/31/2020	5.375	166,982		(101)				310,000	10/25/2022
100018305	CF	COLORADO SPRINGS	CO		12/31/2020	5.125	240,274		(115)				350,000	03/23/2018
100018308	CF	SNELLVILLE	GA		12/31/2020	5.125	60,320		(182)				185,000	04/07/2018
100018313	CF	(North Hollywood Area)	CA		12/31/2020	5.125	394,594		(397)				825,000	04/05/2018
100018314	CF	Nashville	TN		12/31/2020	5.500	327,498		(457)				477,000	04/17/2018
100018319	CF	Lynn	MA		12/31/2020	5.000	426,876		(43)				625,000	04/03/2018
100018328		San Diego	CA		12/31/2020	5.125	290,012		(164)				525,000	03/29/2018
100018330	CF	Davenport	IA		12/31/2020	5.000	174,446		(32)				255,000	03/30/2018
100018331	CF	Berlin	CT		12/31/2020	5.250	139,078		(166)				203,000	04/10/2018
100018332	CF	Costa Mesa	CA		12/31/2020	5.250	110,238		(207)				620,000	03/14/2018
100018338	CF	Phoenix	AZ		12/31/2020	5.375	80,577		(201)				195,000	04/16/2018
100018339	CF	Redondo Beach	CA		12/31/2020	5.375	497,267		(419)				950,000	03/15/2018
100018340	CF	Middletown	PA		12/31/2020	5.125	119,110		(153)				170,000	03/15/2018
100018345	CF	Fort Collins	CO		12/31/2020	5.125	115,028		(187)				420,000	04/09/2018

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100018346	CF	Coldwater	MI		12/31/2020	5.375	118,658		(144)				169,000	04/05/2018
100018347	CF	Denver	CO		12/31/2020	5.250	238,363		(248)				445,000	04/18/2018
100018349	CF	Winter Springs	FL		12/31/2020	5.250	154,013		(216)				219,000	04/11/2018
100018351	CF	Herndon	VA		12/31/2020	4.990	146,854		(77)				255,000	03/13/2018
100018352	CF	TEMPE	AZ		12/31/2020	5.375	141,526		(239)				272,000	04/01/2018
100018354	CF	Weatherford	TX		12/31/2020	5.250	126,747		(186)				265,000	04/11/2018
100018355	CF	San Antonio	TX		12/31/2020	4.990	117,840		(111)				172,000	04/10/2018
100018361	CF	Houston	TX		12/31/2020	5.000	28,763		(512)				178,000	04/04/2018
100018363	CF	Dallas	TX		12/31/2020	5.250	119,426		(216)				185,000	04/09/2018
100018383	CF	Farmington	CT		12/31/2020	5.250	219,282		(25)				300,000	04/10/2018
100018384	CF	FERNLEY	NV		12/31/2020	5.250	106,392		(181)				241,500	04/11/2018
100018393	CF	Celina	TX		12/31/2020	5.000	125,515		(138)				260,000	04/13/2018
100018402	CF	Paso Robles	CA		12/31/2020	5.000	94,969		(152)				415,000	04/12/2018
100018407	CF	Meridian	ID		12/31/2020	5.125	129,799		(190)				200,000	04/12/2018
100018416	CF	VACAVILLE	CA		12/31/2020	5.375	289,543		(197)				405,000	03/31/2018
100018420	CF	Hialeah	FL		12/31/2020	5.250	124,024		(189)				215,000	03/31/2018
100018424	CF	Springville	CA		12/31/2020	5.250	119,692		(193)				227,000	04/09/2018
100018438	CF	GALLATIN	TN		12/31/2020	5.000	170,795		(139)				289,000	03/28/2018
100018439	CF	Dallas	OR		12/31/2020	5.125	104,094		(205)				200,000	04/18/2018
100018440	CF	Park City	UT		12/31/2020	4.875	72,716		(5)				630,000	04/05/2018
100018444	CF	Montgomery Village	MD		12/31/2020	5.000	378,152		(209)				550,000	03/16/2018
100018447		LOS ANGELES	CA		12/31/2020	4.875	425,163		23				785,000	03/15/2018
100018449	CF	Blue Springs	MO		12/31/2020	5.125	109,657		(102)				158,000	03/01/2018
100018450	CF	Oakland	CA		12/31/2020	4.875	618,236		(178)				1,335,000	03/01/2018
100018462	CF	Savannah	GA		12/31/2020	5.375	110,483		(96)				148,500	03/01/2018
100019579	CF	Jacksonville	FL		12/31/2020	5.125	160,804		(71)				220,000	12/19/2017
100019582	CF	Sherwood	AR		12/31/2020	5.500	116,671		(172)				154,900	03/15/2018
100019585	CF	Sherwood	AR		12/31/2020	5.500	106,126		(156)				140,900	03/26/2018
100019589	CF	Cerritos	CA		12/31/2020	4.875	456,368		(145)				688,000	03/08/2018
100019590	CF	Wells	ME		12/31/2020	4.875	131,288		(111)				190,000	03/30/2018
100019592	CF	Montgomery	AL		12/31/2020	5.250	130,746		(172)				183,500	04/03/2018
100019593	CF	Pensacola	FL		12/31/2020	4.875	102,356		(90)				148,000	03/20/2018
100019598	CF	Spring	TX		12/31/2020	5.250	128,750		(155)				175,000	04/03/2018
100019612	CF	Taylors	SC		12/31/2020	4.875	118,892		(101)				205,000	03/27/2018
100019620		LOS ANGELES	CA		12/31/2020	4.875	445,059		12				666,000	04/09/2018
100019621	CF	Deerfield	IL		12/31/2020	5.250	246,863		(167)				425,000	04/18/2018
100019632	CF	Pleasanton	TX		12/31/2020	5.375	131,065		(190)				188,500	04/24/2018
100019635	CF	Auburn	AL		12/31/2020	5.250	164,236		(222)				250,000	05/03/2018
100019642	CF	Sevierville	TN		12/31/2020	5.000	139,245		(159)				230,000	04/25/2018
100019643	CF	Woodbridge	VA		12/31/2020	5.125	145,391		(234)				317,500	04/26/2018
100019644	CF	Spring Valley	CA		12/31/2020	5.490	324,281		(163)				535,000	04/17/2018
100019645	CF	Ramsey	NJ		12/31/2020	5.125	252,615		104				349,000	03/08/2018
100019653	CF	Herndon	VA		12/31/2020	4.750	235,818		(24)				586,000	04/11/2018
100019661	CF	Fall River	MA		12/31/2020	5.250	152,785		(162)				219,000	04/24/2018
100019667		Yardley	PA		12/31/2020	5.125	114,139		(178)				165,000	03/31/2018
100019668	CF	Katy	TX		12/31/2020	5.000	139,053		(47)				190,000	04/28/2018
100019670	CF	Los Angeles	CA		12/31/2020	5.125	411,249		(172)				1,100,000	04/19/2018
100019672	CF	Los Angeles	CA		12/31/2020	5.125	389,965		(228)				826,250	04/13/2018
100019674	CF	Henrico	VA		12/31/2020	5.500	143,188		(202)				203,000	03/27/2018
100019681	CF	San Antonio	TX		12/31/2020	5.375	131,306		(261)				190,000	05/03/2018
100019684	CF	Burlington	VT		12/31/2020	4.750	275,123		84				407,500	04/13/2018
100019685	CF	PHOENIX	AZ		12/31/2020	5.375	136,157		(300)				195,000	04/17/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100019687	CF	Anaheim	CA		12/31/2020	4.750	303,616		(31)				600,000	03/20/2018
100019689		Englewood	CO		12/31/2020	5.250	331,601		(228)				478,000	04/30/2018
100019690	CF	SPRINGVILLE	UT		12/31/2020	5.000	106,711		(207)				197,800	05/02/2018
100019704	CF	Princeton	TX		12/31/2020	5.000	355,759		(76)				520,000	04/26/2018
100019705	CF	College Station	TX		12/31/2020	5.375	116,447		(148)				155,000	04/26/2018
100019707	CF	Fort Worth	TX		12/31/2020	5.375	100,567		(207)				153,450	04/16/2018
100019709		Nokomis	FL		12/31/2020	5.000	115,369		(151)				223,000	04/19/2018
100019713	CF	Hanford	CA		12/31/2020	5.125	148,110		(129)				234,000	04/30/2018
100019714	CF	Phoenix	AZ		12/31/2020	5.250	126,939		(216)				207,000	04/27/2018
100019720	CF	Des Moines	IA		12/31/2020	4.875	124,182		(51)				181,500	04/17/2018
100019722	CF	Phoenix	AZ		12/31/2020	5.375	140,349		(153)				200,000	04/25/2018
100019726	CF	ELK GROVE	CA		12/31/2020	4.875	95,037		(394)				440,000	04/19/2018
100019727	CF	Ann Arbor	MI		12/31/2020	5.125	161,596		(198)				332,000	03/09/2018
100019729	CF	Tucson	AZ		12/31/2020	5.375	119,520		(150)				160,000	04/06/2018
100019737	CF	Davis	CA		12/31/2020	5.375	410,507		(389)				825,000	05/09/2018
100019739	CF	Davis	CA		12/31/2020	5.375	415,569		(287)				680,000	05/06/2018
100019740	CF	Littleton	CO		12/31/2020	5.250	122,263		(202)				315,000	04/19/2018
100019745	CF	Tucson	AZ		12/31/2020	5.375	120,105		(245)				173,900	04/28/2018
100019746	CF	San Diego	CA		12/31/2020	5.000	230,253		(138)				900,000	04/17/2018
100019747	CF	Downingtown	PA		12/31/2020	4.875	113,622		(99)				164,000	04/30/2018
100019748	CF	Tempe	AZ		12/31/2020	5.250	151,334		(114)				235,000	05/07/2018
100019754		Fort Worth	TX		12/31/2020	5.250	157,210		(416)				195,505	04/23/2018
100019755	CF	GREENBRIER	TN		12/31/2020	5.250	166,211		(230)				355,000	04/26/2018
100019757	CF	MURFREESBORO	TN		12/31/2020	5.250	120,268		(194)				170,000	04/17/2018
100019759	CF	Lakewood	CO		12/31/2020	5.125	289,626		(134)				449,500	05/04/2018
100019763	CF	Clovis	CA		12/31/2020	5.125	167,654		(177)				279,950	04/14/2018
100019766	CF	RENO	NV		12/31/2020	5.125	155,531		(145)				305,000	03/19/2018
100019767	CF	Clovis	CA		12/31/2020	5.250	155,175		(227)				220,000	04/30/2018
100019771	CF	Royse City	TX		12/31/2020	5.125	133,227		(97)				180,000	05/09/2018
100019777		Boise	ID		12/31/2020	5.375	102,391		(257)				220,400	04/04/2018
100019779	CF	East Stroudsburg	PA		12/31/2020	5.375	110,426		(108)				150,000	04/25/2018
100019780	CF	Winter Park	FL		12/31/2020	5.125	122,243		(145)				200,000	05/02/2018
100019781	CF	San Antonio	TX		12/31/2020	5.500	102,328		(330)				160,000	05/02/2018
100019784	CF	Mechanicsburg	PA		12/31/2020	5.250	147,843		(121)				198,990	04/19/2018
100019789	CF	San Diego	CA		12/31/2020	5.375	164,555		(233)				233,000	05/03/2018
100019791	CF	Providence	RI		12/31/2020	5.375	131,679		(178)				239,000	04/24/2018
100019793	CF	The Colony	TX		12/31/2020	5.250	147,350		(176)				210,000	05/04/2018
100019796	CF	The Colony	TX		12/31/2020	5.250	143,842		(172)				205,000	05/11/2018
100019798	CF	Fort Worth	TX		12/31/2020	5.125	121,696		(180)				182,500	05/16/2018
100019802	CF	Lake Harmony	PA		12/31/2020	5.490	149,583		(183)				200,000	04/16/2018
100019804	CF	Bakersfield	CA		12/31/2020	5.125	122,441		(156)				217,000	04/09/2018
100019806	CF	Conroe	TX		12/31/2020	5.250	122,149		(197)				172,660	05/09/2018
100019809	CF	Breinigsville	PA		12/31/2020	4.875	153,837		(114)				222,600	05/08/2018
100019811	CF	Vilas	NC		12/31/2020	5.000	110,723		(126)				169,000	05/02/2018
100019815	CF	Bradenton	FL		12/31/2020	5.375	154,859		(211)				219,500	05/11/2018
100019816	CF	The Woodlands	TX		12/31/2020	5.000	123,865		(57)				248,000	05/18/2018
100019827	CF	Bryans Road	MD		12/31/2020	5.125	50,517		(1,022)				520,000	05/12/2018
100019828	CF	El Paso	TX		12/31/2020	5.125	106,335		(194)				165,000	05/16/2018
100019832	CF	BLUE SPRINGS	MO		12/31/2020	5.375	94,208		(276)				155,000	04/26/2018
100019835	CF	Bellflower	CA		12/31/2020	5.000	224,427		(145)				545,000	05/08/2018
100019846	CF	Visalia	CA		12/31/2020	5.250	113,939		(212)				220,000	05/30/2018
100019849	CF	Miami	FL		12/31/2020	5.250	126,871		(181)				180,000	05/22/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100019853	CF	Waipahu	HI		12/31/2020	5.125	73,216		(312)				365,000	03/24/2018
100019854	CF	PHOENIX	AZ		12/31/2020	4.750	132,119		(83)				201,000	04/09/2018
100019856	CF	Salem	MA		12/31/2020	5.125	209,966		(200)				302,000	03/22/2018
100019865	CF	FAIRFAX	VA		12/31/2020	5.000	175,506		(169)				315,000	05/14/2018
100019866	CF	ARLINGTON	VA		12/31/2020	5.000	137,957		(257)				420,000	05/09/2018
100019872	CF	Forney	TX		12/31/2020	5.500	166,274		(291)				235,000	04/23/2018
100019874	CF	Round Rock	TX		12/31/2020	5.250	254,463		(184)				366,000	05/14/2018
100019886	CF	Abilene	TX		12/31/2020	5.375	95,475		(236)				160,001	04/22/2018
100019902	CF	Asheville	NC		12/31/2020	5.125	140,827		(201)				499,000	04/28/2018
100019903	CF	Stephens City	VA		12/31/2020	5.375	63,465		(180)				348,262	05/30/2018
100019904	CF	Merced	CA		12/31/2020	5.375	108,780		(213)				153,000	04/27/2018
100019906	CF	University City	MO		12/31/2020	5.250	146,070		(163)				210,000	05/03/2018
100019911	CF	Wilmington	DE		12/31/2020	5.000	144,062		(107)				208,000	04/27/2018
100019914	CF	Austin	TX		12/31/2020	5.375	156,026		(220)				325,000	04/30/2018
100019916	CF	Flower Mound	TX		12/31/2020	5.125	152,299		(162)				220,000	05/01/2018
100019922	CF	San Bernardino	CA		12/31/2020	5.375	214,955		(289)				320,000	04/18/2018
100019926	CF	Carrollton	TX		12/31/2020	5.250	176,630		(237)				252,200	05/14/2018
100019937	CF	Norfolk	VA		12/31/2020	4.875	142,715		(28)				218,000	03/19/2018
100019945	CF	Havertown	PA		12/31/2020	4.750	110,971		(91)				201,000	04/19/2018
100019948	CF	Glenshaw	PA		12/31/2020	4.875	175,614		(39)				260,000	03/22/2018
100019950	CF	Frederick	MD		12/31/2020	5.250	174,093		(140)				252,000	05/09/2018
100019957		Nashville	TN		12/31/2020	5.375	234,611		(303)				430,000	04/12/2018
100019958	CF	Menifee	CA		12/31/2020	5.250	106,594		(223)				315,000	05/09/2018
100019964	CF	Las Vegas	NV		12/31/2020	5.375	206,035		(277)				313,000	05/11/2018
100019976	CF	Marietta	GA		12/31/2020	5.125	153,320		(214)				220,000	04/27/2018
100019977	CF	Canton	GA		12/31/2020	5.125	130,198		(190)				185,000	04/22/2018
100019984	CF	Houston	TX		12/31/2020	5.250	114,300		(211)				173,000	05/26/2018
100019986	CF	Saint Paul	MN		12/31/2020	5.500	126,808		(214)				180,000	05/17/2018
100019988	CF	Little Elm	TX		12/31/2020	4.750	107,583		(97)				245,000	05/02/2018
100019990	CF	Tampa	FL		12/31/2020	5.250	531,102		(384)				765,000	05/24/2018
100019995	CF	San Diego	CA		12/31/2020	5.375	284,614		(306)				410,000	05/21/2018
100019998	CF	Philadelphia	PA		12/31/2020	5.375	115,368		(121)				185,000	05/18/2018
100020003	CF	San Jose	CA		12/31/2020	5.250	779,164		(520)				1,635,000	02/17/2018
100020004	CF	Humble	TX		12/31/2020	5.625	114,551		(277)				165,000	04/25/2018
100020005	CF	Santa Rosa	CA		12/31/2020	5.625	238,295		(269)				875,000	05/24/2018
100020006	CF	Tucson	AZ		12/31/2020	5.250	114,415		(200)				161,000	05/18/2018
100020016	CF	Austin	TX		12/31/2020	5.250	128,509		(217)				194,000	05/22/2018
100020018	CF	Belton	TX		12/31/2020	5.375	102,212		(230)				158,202	05/27/2018
100020025	CF	Marana	AZ		12/31/2020	5.250	110,141		(204)				206,000	05/23/2018
100020027	CF	Overland Park	KS		12/31/2020	5.375	122,674		(198)				175,000	05/14/2018
100020036	CF	Denver	CO		12/31/2020	4.875	220,644		(988)				785,000	05/07/2018
100020042	CF	SAN DIEGO	CA		12/31/2020	5.375	54,403		(2,299)				500,000	05/21/2018
100020131	CF	Acworth	GA		12/31/2020	5.125	140,046		(204)				199,000	07/17/2018
100020132	CF	Harrisville	UT		12/31/2020	5.250	108,090		(203)				231,150	07/17/2018
100020134	CF	Benton	AR		12/31/2020	5.375	121,256		(224)				169,900	07/17/2018
100020135	CF	Jacksonville	FL		12/31/2020	5.625	112,788		(259)				158,000	07/17/2018
100020137	CF	Atascadero	CA		12/31/2020	5.375	260,518		(188)				350,000	07/17/2018
100020138	CF	Phoenix	AZ		12/31/2020	5.250	105,882		(116)				141,768	07/17/2018
100020140	CF	Philadelphia	PA		12/31/2020	4.990	81,383		(274)				192,105	07/17/2018
100020148	CF	YOUNGSVILLE	LA		12/31/2020	5.000	133,350		(155)				191,000	07/17/2018
100020151	CF	Fort Mill	SC		12/31/2020	5.000	129,386		(150)				185,000	07/17/2018
100020155	CF	Forney	TX		12/31/2020	5.125	137,928		(201)				210,000	07/17/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100020156	CF	Nampa	ID		12/31/2020	5.625	133,798		(393)				189,500	07/17/2018
100020160	CF	Wilmington	DE		12/31/2020	5.375	110,221		(184)				155,000	07/17/2018
100020164	CF	Baldwin Park	CA		12/31/2020	5.125	311,699		(300)				465,000	07/17/2018
100020173	CF	San Ysidro	CA		12/31/2020	5.375	219,554		(205)				374,000	07/17/2018
100020178	CF	El Monte	CA		12/31/2020	4.750	343,505		16				510,000	07/17/2018
100020186	CF	PLACENTIA	CA		12/31/2020	4.875	319,750		(175)				499,900	07/17/2018
100020189	CF	Carrollton	TX		12/31/2020	5.250	166,243		(225)				237,875	07/17/2018
100020196	CF	Carolina Beach	NC		12/31/2020	4.875	184,485		(94)				326,000	07/17/2018
100020199		Lehi	UT		12/31/2020	4.875	180,572		(71)				263,000	07/17/2018
100020212	CF	Jacksonville	FL		12/31/2020	5.375	138,931		(257)				195,000	07/17/2018
100020214	CF	Jacksonville	FL		12/31/2020	5.375	94,219		(359)				151,000	07/17/2018
100020215	CF	Minneapolis	MN		12/31/2020	5.000	134,883		(417)				261,000	07/17/2018
100020219	CF	CAROLINA BEACH	NC		12/31/2020	5.500	209,483		(228)				297,500	07/17/2018
100020221	CF	Billings	MT		12/31/2020	5.250	114,729		(219)				249,000	07/17/2018
100020222	CF	Galveston	TX		12/31/2020	5.375	176,777		(260)				250,000	07/17/2018
100020224	CF	Portland	OR		12/31/2020	5.250	318,324		(435)				490,000	07/17/2018
100020225	CF	Cape Coral	FL		12/31/2020	5.250	113,595		(197)				159,900	07/17/2018
100020226	CF	Santa Clarita	CA		12/31/2020	5.250	132,560		(270)				450,000	07/17/2018
100020227	CF	Greenwood	IN		12/31/2020	5.500	118,051		(188)				165,000	07/17/2018
100020228	CF	Prospect	CT		12/31/2020	5.375	288,949		(273)				413,500	07/17/2018
100020236	CF	Colorado Springs	CO		12/31/2020	5.125	176,167		(206)				252,000	07/17/2018
100020241	CF	Minneapolis	MN		12/31/2020	5.250	83,957		(437)				153,050	07/17/2018
100020247	CF	Plant City	FL		12/31/2020	5.250	159,624		(194)				227,000	07/17/2018
100020249	CF	Atlanta	GA		12/31/2020	5.125	151,432		(303)				235,000	07/17/2018
100020250	CF	Humble	TX		12/31/2020	5.375	131,324		(217)				182,840	07/17/2018
100020253	CF	Cape Coral	FL		12/31/2020	5.750	142,175		(308)				200,000	07/17/2018
100020255		Ault	CO		12/31/2020	5.500	126,829		(511)				305,000	07/17/2018
100020262	CF	Raleigh	NC		12/31/2020	5.125	119,842		(174)				170,000	07/17/2018
100020267	CF	Odenville	AL		12/31/2020	5.500	122,814		(174)				162,380	07/17/2018
100020275	CF	MURFREESBORO	TN		12/31/2020	5.250	107,244		(158)				152,000	07/17/2018
100020280	CF	Gilbert	AZ		12/31/2020	5.375	206,712		(323)				299,999	07/17/2018
100020281	CF	LOMITA	CA		12/31/2020	4.875	375,410		(199)				660,000	07/17/2018
100020288	CF	Leicester	NC		12/31/2020	5.125	227,377		(243)				347,150	07/17/2018
100020289	CF	Saint Paul	MN		12/31/2020	5.625	143,530		(209)				190,000	07/17/2018
100020294	CF	Russellville	AR		12/31/2020	5.500	141,693		(230)				199,000	07/17/2018
100020301		Martinsburg	WV		12/31/2020	5.500	104,444		(133)				153,000	07/17/2018
100020302	CF	Fresno	CA		12/31/2020	5.750	113,700		(241)				150,000	07/17/2018
100020303	CF	Jackson	CA		12/31/2020	4.875	165,421		(103)				242,500	07/17/2018
100020304		GROVER BEACH	CA		12/31/2020	5.375	294,898		(401)				425,000	07/17/2018
100020308	CF	CATHEDRAL CITY	CA		12/31/2020	5.500	368,058		(284)				493,000	07/17/2018
100020315	CF	Lake Worth	FL		12/31/2020	5.375	264,545		(191)				356,000	07/17/2018
100020319	CF	Denver	CO		12/31/2020	5.625	315,999		(427)				960,000	07/17/2018
100020332	CF	Lancaster	CA		12/31/2020	5.625	150,848		(230)				199,900	07/17/2018
100020334	CF	Dallas	TX		12/31/2020	5.375	122,930		(350)				178,000	07/17/2018
100020341	CF	Longview	TX		12/31/2020	5.875	122,882		(227)				160,000	07/17/2018
100020345	CF	Barnegat	NJ		12/31/2020	5.625	110,513		(233)				180,000	07/17/2018
100020349		Plainfield	NJ		12/31/2020	5.250	170,577		(648)				210,000	07/27/2018
100020351	CF	Bailey	CO		12/31/2020	5.375	384,409		(298)				550,000	07/27/2018
100020361	CF	Oakland	CA		12/31/2020	5.250	223,287		(292)				520,000	07/27/2018
100020362	CF	Englewood	FL		12/31/2020	5.500	178,333		(1,479)				540,100	07/27/2018
100020363	CF	Hagerstown	MD		12/31/2020	5.375	123,502		(251)				179,000	07/27/2018
100020368	CF	Monterey	CA		12/31/2020	5.125	277,738		(247)				650,000	07/27/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100020369	CF	Wilmington	NC		12/31/2020	5.875	117,228		(176)				154,000	07/27/2018
100020371	CF	Virginia Beach	VA		12/31/2020	5.375	149,453		(214)				227,000	07/27/2018
100020374	CF	Milton	FL		12/31/2020	5.375	124,869		(233)				174,900	07/27/2018
100020375	CF	Lompoc	CA		12/31/2020	5.750	218,312		(295)				307,000	07/27/2018
100020378	CF	Ripon	CA		12/31/2020	5.000	339,091		31				505,000	07/27/2018
100020386		Pompano Beach	FL		12/31/2020	5.000	203,476		(430)				265,500	07/27/2018
100020388	CF	Anoka	MN		12/31/2020	5.500	138,451		(224)				195,000	07/27/2018
100020399	CF	Sykesville	MD		12/31/2020	5.250	184,200		(189)				265,000	07/27/2018
100020406	CF	Lacey	WA		12/31/2020	5.500	221,438		(347)				390,000	07/27/2018
100020418	CF	Sacramento	CA		12/31/2020	5.125	225,808		(237)				450,000	07/27/2018
100020419	CF	Pflugerville	TX		12/31/2020	5.250	118,536		(215)				249,900	07/27/2018
100020421	CF	San Diego	CA		12/31/2020	5.000	267,715		(97)				530,000	07/27/2018
100020433	CF	Las Vegas	NV		12/31/2020	5.375	118,213		(353)				415,000	07/27/2018
100020440	CF	Ashburn	VA		12/31/2020	4.875	258,959		(152)				380,000	07/27/2018
100023191	CF	Charlotte	NC		12/31/2020	5.000	146,999		(132)				292,000	03/29/2018
100023193	CF	New Orleans	LA		12/31/2020	4.750	140,422		(12)				237,000	01/11/2018
100023201	CF	BEAR	DE		12/31/2020	5.125	191,805		(91)				280,000	05/07/2018
100023211	CF	MIAMI	FL		12/31/2020	5.375	125,104		(181)				177,000	05/18/2018
100023214	CF	Salvo	NC		12/31/2020	5.500	141,773		(215)				265,000	05/19/2018
100023218	CF	Austin	TX		12/31/2020	5.375	189,272		(91)				292,000	05/25/2018
100023219	CF	Jacksonville	FL		12/31/2020	5.375	113,795		(201)				160,000	05/24/2018
100023220	CF	Austin	TX		12/31/2020	5.375	278,722		(134)				430,000	06/08/2018
100023227		Pensacola	FL		12/31/2020	4.875	127,097		(42)				185,000	03/16/2018
100023231	CF	Murfreesboro	TN		12/31/2020	5.000	154,137		(120)				222,000	06/09/2018
100023256	CF	DENVER	CO		12/31/2020	5.625	288,074		(249)				385,000	06/12/2018
100023261	CF	Edinburg	TX		12/31/2020	5.375	230,031		(168)				330,000	04/30/2018
100023262	CF	San Pedro	CA		12/31/2020	5.500	529,700		(483)				780,000	06/14/2018
100023263	CF	Jacksonville	FL		12/31/2020	5.375	119,362		(204)				168,000	05/24/2018
100023267	CF	VIRGINIA BCH	VA		12/31/2020	5.375	160,527		(205)				229,000	05/04/2018
100023274	CF	Baltimore	MD		12/31/2020	4.875	156,064		33				229,500	05/23/2018
100023275	CF	North Middletown	NJ		12/31/2020	5.625	213,137		(162)				285,000	05/15/2018
100023280	CF	Las Vegas	NV		12/31/2020	5.250	198,662						310,000	06/10/2018
100023282	CF	Corinth	TX		12/31/2020	5.375	149,201		(128)				199,900	06/19/2018
100023289	CF	Mesa	AZ		12/31/2020	5.250	126,472		(218)				235,000	06/01/2018
100023290	CF	Lexington	KY		12/31/2020	5.375	139,246		(126)				187,900	06/13/2018
100023294	CF	Lakewood	CO		12/31/2020	4.750	142,468		(65)				305,000	06/14/2018
100023297	CF	Manassas Park	VA		12/31/2020	5.750	116,730		(335)				205,000	05/28/2018
100023301	CF	Phelan	CA		12/31/2020	4.750	162,543		(4)				465,000	05/04/2018
100023302	CF	Mc Kees Rocks	PA		12/31/2020	5.750	122,914		(218)				168,000	06/14/2018
100023312	CF	East Point	GA		12/31/2020	5.125	103,726		(141)				182,000	05/23/2018
100023320		Hermitage	TN		12/31/2020	5.375	149,417		(335)				205,000	05/04/2018
100023328	CF	Oklahoma City	OK		12/31/2020	5.625	117,623		(171)				154,800	06/01/2018
100023329	CF	Peoria	AZ		12/31/2020	5.250	104,397		(287)				352,500	06/14/2018
100023332	CF	Ambler	PA		12/31/2020	5.375	156,630		(162)				235,000	06/15/2018
100023333	CF	Asheville	NC		12/31/2020	5.250	164,296		(196)				263,900	06/18/2018
100023339	CF	Jacksonville	FL		12/31/2020	5.250	126,211		(185)				178,275	06/08/2018
100023341	CF	Fort Myers Beach	FL		12/31/2020	5.000	169,728		(153)				353,000	06/18/2018
100023342	CF	BURNET	TX		12/31/2020	5.375	107,040		(188)				150,000	06/26/2018
100023345	CF	Hackettstown	NJ		12/31/2020	5.750	101,757		(153)				139,900	05/04/2018
100023349	CF	Denton	TX		12/31/2020	5.500	128,992		(440)				265,000	06/17/2018
100023361	CF	Fredericksburg	VA		12/31/2020	5.375	348,198		(225)				500,000	05/22/2018
100023367	CF	Medford	OR		12/31/2020	5.375	135,667		(299)				359,000	05/23/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100023373	CF	Calhoun	GA		12/31/2020	5.500	156,489		(237)				229,000	05/29/2018
100023374	CF	Lancaster	TX		12/31/2020	5.750	162,087		(231)				213,000	06/25/2018
100023375	CF	Mckinleyville	CA		12/31/2020	5.250	192,979		(251)				366,500	06/01/2018
100023376	CF	Bryan	TX		12/31/2020	5.500	140,046		(195)				187,500	06/21/2018
100023381	CF	Cypress	CA		12/31/2020	4.990	320,101		(144)				625,000	05/07/2018
100023393	CF	APOLLO BEACH	FL		12/31/2020	5.250	91,305		(130)				250,000	06/19/2018
100023397	CF	Cloquet	MN		12/31/2020	5.625	108,635		(294)				159,400	05/30/2018
100023398	CF	Cypress	TX		12/31/2020	5.250	8,860		(2,736)				160,000	05/24/2018
100023403	CF	Imperial Beach	CA		12/31/2020	4.875	278,262		(122)				605,000	06/26/2018
100023411	CF	Rio Rancho	NM		12/31/2020	5.625	125,735		(194)				167,500	06/26/2018
100023415	CF	Lawrenceville	GA		12/31/2020	5.125	79,517		(370)				165,000	06/26/2018
100023416	CF	Henderson	NV		12/31/2020	5.625	161,694		(304)				225,000	05/16/2018
100023427	CF	MIAMI	FL		12/31/2020	5.250	124,267		(185)				176,000	06/15/2018
100023428	CF	Jacksonville	FL		12/31/2020	5.375	145,543		(125)				195,000	06/14/2018
100023446		Sacramento	CA		12/31/2020	5.250	280,083		(1,066)				815,000	06/26/2018
100023450	CF	San Diego	CA		12/31/2020	5.000	169,657		(121)				262,200	06/29/2018
100023451	CF	Perris	CA		12/31/2020	5.500	163,272		(226)				255,000	06/26/2018
100023469	CF	Asheville	NC		12/31/2020	5.500	112,615		(174)				148,000	09/04/2018
100023470	CF	Brooklyn Park	MN		12/31/2020	5.250	100,283		(407)				162,438	09/04/2018
100023472	CF	Katy	TX		12/31/2020	5.125	121,117		(169)				172,000	09/04/2018
100023476	CF	Arlington	TX		12/31/2020	5.500	120,899		(295)				190,000	09/04/2018
100023478	CF	VIRGINIA BEACH	VA		12/31/2020	5.375	104,393		(192)				147,000	09/04/2018
100023484	CF	Ringwood	NJ		12/31/2020	4.875	310,936		(168)				479,000	09/04/2018
100023485	CF	Katy	TX		12/31/2020	4.875	154,327		(103)				223,221	09/04/2018
100023491	CF	Franklin	NC		12/31/2020	5.125	99,704		(246)				156,450	09/04/2018
100023500	CF	LAS VEGAS	NV		12/31/2020	5.500	114,270		(264)				277,000	09/04/2018
100023503	CF	Richland	WA		12/31/2020	5.625	152,561		(264)				250,000	09/04/2018
100023517	CF	Berwyn	PA		12/31/2020	4.750	223,169		(70)				325,000	09/04/2018
100023518	CF	Tucson	AZ		12/31/2020	5.375	114,032		(229)				159,000	09/04/2018
100023524	CF	Hendersonville	NC		12/31/2020	5.250	124,123		(216)				175,000	09/04/2018
100023525	CF	Round Lake	IL		12/31/2020	5.625	98,175		(832)				159,000	09/04/2018
100023529	CF	Glen Rock	PA		12/31/2020	5.250	142,407		(215)				239,900	09/04/2018
100023534	CF	Lafayette Hill	PA		12/31/2020	4.990	247,098		(146)				358,000	09/04/2018
100023541	CF	Gettysburg	PA		12/31/2020	5.250	103,277		(466)				217,500	09/04/2018
100023542	CF	Blacklick	OH		12/31/2020	5.500	106,692		(132)				148,000	09/04/2018
100023543	CF	Fullerton	CA		12/31/2020	5.125	629,486		(507)				935,000	09/04/2018
100023547	CF	Redmond	WA		12/31/2020	5.250	623,299		(651)				900,000	09/04/2018
100023551	CF	Des Moines	IA		12/31/2020	5.125	112,209		(129)				160,500	09/04/2018
100023553	CF	Fort Worth	TX		12/31/2020	5.750	136,431		(245)				177,900	09/04/2018
100023558	CF	Sarasota	FL		12/31/2020	4.875	139,721		(88)				228,000	09/04/2018
100023559	CF	Montebello	CA		12/31/2020	5.500	496,267		(609)				1,125,000	09/04/2018
100023560	CF	Owings Mills	MD		12/31/2020	5.000	169,426		(153)				243,000	09/04/2018
100023562	CF	Lake Jackson	TX		12/31/2020	4.875	23,624		(324)				148,000	09/04/2018
100023563	CF	San Diego	CA		12/31/2020	5.250	558,320		(461)				1,215,000	09/04/2018
100023580	CF	Greenacres	FL		12/31/2020	5.625	117,048		(208)				155,000	09/04/2018
100023581	CF	Grand Rapids	MI		12/31/2020	5.500	120,590		(181)				158,900	09/04/2018
100023585	CF	Cape Coral	FL		12/31/2020	5.500	86,533		(397)				182,500	09/04/2018
100023592	CF	Round Rock	TX		12/31/2020	5.000	252,795		(67)				370,000	09/04/2018
100023599	CF	Girdwood	AK		12/31/2020	5.375	136,224		(284)				365,000	09/04/2018
100023600	CF	College Station	TX		12/31/2020	4.500	170,848		24				269,900	09/04/2018
100023602	CF	College Station	TX		12/31/2020	4.500	170,848		24				269,900	09/04/2018
100023603	CF	College Station	TX		12/31/2020	4.500	170,848		24				269,900	09/04/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100023606	CF	College Station	TX		12/31/2020	4.500	170,848		24				269,900	09/04/2018
100023608	CF	FLORIDA CITY	FL		12/31/2020	5.375	134,411		(208)				189,500	09/04/2018
100023610	CF	Ansonia	CT		12/31/2020	5.625	127,417		(514)				218,790	09/04/2018
100023622		PHOENIX	AZ		12/31/2020	5.875	137,599		(487)				186,000	09/04/2018
100023623	CF	Lafayette	LA		12/31/2020	5.875	144,776		(239)				190,000	09/04/2018
100023624	CF	Royal Oak	MI		12/31/2020	5.375	153,773		(175)				205,000	09/04/2018
100023628	CF	Orlando	FL		12/31/2020	5.375	221,498		(77)				345,000	09/04/2018
100023634	CF	Orange Beach	AL		12/31/2020	5.375	202,273		(273)				305,000	09/04/2018
100023635	CF	San Antonio	TX		12/31/2020	5.250	83,469		(555)				199,715	09/04/2018
100023645	CF	College Station	TX		12/31/2020	5.500	220,144		(239)				315,000	09/04/2018
100023646	CF	Fort Worth	TX		12/31/2020	5.125	141,671		(221)				309,900	09/04/2018
100023651	CF	Kissimmee	FL		12/31/2020	5.375	113,407		(182)				164,900	09/04/2018
100023654	CF	Doral	FL		12/31/2020	5.115	168,515		(21)				230,000	09/04/2018
100023683	CF	Portland	OR		12/31/2020	5.500	464,235		(373)				709,000	09/04/2018
100023691	CF	Saint Clair Shores	MI		12/31/2020	5.500	124,925		(188)				165,000	09/04/2018
100023698	CF	Moreno Valley	CA		12/31/2020	4.875	128,527		(143)				425,000	09/04/2018
100023702	CF	Shady Side	MD		12/31/2020	4.750	168,865		(91)				264,900	09/04/2018
100023706	CF	Albuquerque	NM		12/31/2020	5.500	87,009		(266)				147,000	09/04/2018
100023711	CF	Euless	TX		12/31/2020	5.625	165,848		(235)				218,500	09/04/2018
100023718	CF	Niantic	CT		12/31/2020	4.625	162,495		49				240,000	09/04/2018
100023724	CF	San Diego	CA		12/31/2020	5.375	145,717		(302)				350,000	09/04/2018
100023725	CF	Hollywood	FL		12/31/2020	5.750	205,402		(309)				290,000	09/04/2018
100023729	CF	Cheney	WA		12/31/2020	5.625	162,688		(217)				215,000	09/04/2018
100023730	CF	Lehigh Acres	FL		12/31/2020	5.500	121,695		(207)				182,500	09/04/2018
100023738	CF	San Diego	CA		12/31/2020	4.875	113,540		(170)				355,000	09/04/2018
100023741	CF	Greensboro	NC		12/31/2020	5.250	105,411		(187)				155,000	09/04/2018
100023750	CF	Mansfield	TX		12/31/2020	5.500	183,187		(223)				260,000	09/04/2018
100023767	CF	Oxford	NJ		12/31/2020	5.625	152,558		(310)				212,000	09/04/2018
100023783	CF	DACULA	GA		12/31/2020	5.750	132,838		(322)				185,000	09/04/2018
100023785	CF	YOUNGSVILLE	LA		12/31/2020	5.375	128,675		(171)				170,500	09/04/2018
100023786	CF	Visalia	CA		12/31/2020	5.750	126,122		(219)				188,000	09/04/2018
100023788	CF	Corpus Christi	TX		12/31/2020	5.750	121,756		(241)				159,500	09/04/2018
100023796	CF	Duluth	GA		12/31/2020	5.750	127,873		(264)				173,000	09/04/2018
100023797	CF	Springfield	VA		12/31/2020	4.875	319,187		(169)				495,000	09/04/2018
100023804	CF	Middletown	PA		12/31/2020	5.875	164,717		(298)				225,000	09/04/2018
100023807	CF	KATY	TX		12/31/2020	5.375	189,647		(253)				268,000	09/04/2018
100023809	CF	Euless	TX		12/31/2020	5.500	76,648		(568)				210,000	09/04/2018
100023810	CF	Carrollton	TX		12/31/2020	5.250	180,355		(239)				255,000	09/04/2018
100023812	CF	Ocala	FL		12/31/2020	5.875	123,611		(339)				172,000	09/04/2018
100023823	CF	Austin	TX		12/31/2020	5.125	231,031		(52)				359,000	09/04/2018
100023831	CF	FRESNO	CA		12/31/2020	5.250	186,721		(248)				264,000	09/04/2018
100023832	CF	Visalia	CA		12/31/2020	5.500	129,185		(264)				185,000	09/04/2018
100023834	CF	Miami	FL		12/31/2020	5.500	165,263		(300)				242,000	09/04/2018
100023835	CF	Stewartsville	NJ		12/31/2020	5.750	149,303		(205)				198,000	09/04/2018
100023845	CF	Memphis	TN		12/31/2020	5.625	106,504		(180)				139,500	09/04/2018
100023854	CF	VALLEJO	CA		12/31/2020	4.875	183,687		(107)				355,000	09/10/2018
100023857	CF	Dallas	TX		12/31/2020	5.125	103,238		(111)				147,000	09/10/2018
100023866		Miami	FL		12/31/2020	5.875	355,219		(408)				585,000	09/10/2018
100023867	CF	Powder Springs	GA		12/31/2020	5.375	110,914		(174)				160,000	09/10/2018
100023873	CF	Catonsville	MD		12/31/2020	5.375	208,145		(119)				371,000	09/10/2018
100023877	CF	Richmond	VA		12/31/2020	5.375	253,826		(244)				378,000	09/10/2018
100023884	CF	Albuquerque	NM		12/31/2020	5.250	94,205		(1,374)				191,000	09/10/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100023886	CF	Lincoln	CA		12/31/2020	5.250	190,067		(217)				375,000	09/10/2018
100023887	CF	Alexandria	VA		12/31/2020	4.990	108,379		(1,112)				482,500	09/10/2018
100023897	CF	Montgomery	TX		12/31/2020	5.625	158,999		(217)				209,990	09/10/2018
100023899	CF	Shoreline	WA		12/31/2020	4.875	184,697		(105)				546,000	09/10/2018
100023905	CF	Lancaster	PA		12/31/2020	5.250	82,030		(105)				237,990	09/10/2018
100023906	CF	SANTA MONICA	CA		12/31/2020	5.125	740,064		(373)				1,535,000	09/10/2018
100023911		Riceville	TN		12/31/2020	5.875	117,114		(202)				162,000	09/10/2018
100023914	CF	Auburn	CA		12/31/2020	5.625	293,292		(398)				450,000	09/10/2018
100023916	CF	New Braunfels	TX		12/31/2020	5.500	245,218		(244)				385,000	09/10/2018
100023929	CF	Monument	CO		12/31/2020	5.250	188,139		(226)				440,000	09/10/2018
100023934		West Palm Beach	FL		12/31/2020	5.875	172,891		(1,195)				225,000	09/10/2018
100023935	CF	Farmington Hills	MI		12/31/2020	5.750	156,613		(240)				205,000	09/10/2018
100023936	CF	LOS ANGELES	CA		12/31/2020	5.250	157,490		(357)				850,000	09/10/2018
100023937	CF	Fox Island	WA		12/31/2020	5.375	122,131		(215)				300,000	09/10/2018
100023944	CF	Albuquerque	NM		12/31/2020	5.500	108,822		(316)				197,000	09/10/2018
100023945	CF	Albuquerque	NM		12/31/2020	5.625	115,238		(243)				172,400	09/10/2018
100023949	CF	(Encino Area) Los Ange	CA		12/31/2020	5.000	177,188		(213)				740,000	09/10/2018
100023955	CF	SAN TAN VLY	AZ		12/31/2020	5.000	132,647		(65)				206,000	09/10/2018
100023956	CF	Austin	TX		12/31/2020	5.750	130,949		(312)				240,000	09/10/2018
100023957	CF	Los Angeles	CA		12/31/2020	5.500	463,133		(1,386)				610,000	09/10/2018
100023958	CF	Statesboro	GA		12/31/2020	5.750	124,642		(200)				162,900	09/10/2018
100023959	CF	Mount Dora	FL		12/31/2020	5.625	111,957		(229)				155,000	09/10/2018
100023961	CF	Redlands	CA		12/31/2020	5.375	107,270		(249)				417,000	09/10/2018
100023965	CF	Cibolo	TX		12/31/2020	5.625	140,159		(201)				186,000	09/10/2018
100023968	CF	Sacramento	CA		12/31/2020	5.375	119,236		(532)				325,000	09/10/2018
100023975	CF	Winchester	CT		12/31/2020	5.625	125,503		(196)				175,500	09/10/2018
100023979	CF	PRESCOTT	AZ		12/31/2020	5.250	234,631		(275)				475,000	09/10/2018
100023982	CF	PALM DESERT	CA		12/31/2020	5.625	80,674		(404)				220,700	09/10/2018
100023983	CF	SMYRNA	TN		12/31/2020	5.250	116,699		(200)				165,000	09/10/2018
100023984	CF	Austin	TX		12/31/2020	5.125	168,677		(180)				356,000	09/10/2018
100023994	CF	Knoxville	TN		12/31/2020	5.375	113,944		(178)				185,000	09/10/2018
100023996	CF	Orem	UT		12/31/2020	5.375	122,781		(230)				257,000	09/10/2018
100023998	CF	Saint Simons Island	GA		12/31/2020	5.125	150,062		(174)				230,000	09/10/2018
100023999	CF	Coos Bay	OR		12/31/2020	5.250	99,691		(219)				160,000	09/10/2018
100024002	CF	New Port Richey	FL		12/31/2020	5.250	104,981		(169)				147,600	09/10/2018
100024003	CF	Lawrenceville	GA		12/31/2020	5.250	153,292		(219)				216,313	09/10/2018
100024011	CF	Austin	TX		12/31/2020	5.875	153,694		(281)				228,000	09/10/2018
100024012	CF	Winter Haven	FL		12/31/2020	5.250	124,882		(203)				190,000	09/10/2018
100024017	CF	Fredericksburg	VA		12/31/2020	4.875	384,749		(165)				557,000	09/10/2018
100024021	CF	MIAMI	FL		12/31/2020	5.625	263,608		(319)				374,000	09/10/2018
100024026	CF	West Palm Beach	FL		12/31/2020	4.875	184,500		(95)				287,500	09/10/2018
100024029	CF	Upper Saddle River	NJ		12/31/2020	5.375	293,618		(276)				417,500	09/10/2018
100024030	CF	Phoenix	AZ		12/31/2020	5.375	124,479		(190)				179,000	09/10/2018
100024038	CF	Denver	CO		12/31/2020	5.125	119,175		(122)				197,000	09/10/2018
100024040	CF	LOS ANGELES	CA		12/31/2020	5.000	302,296		(41)				570,000	09/10/2018
100024042	CF	Chico	CA		12/31/2020	5.500	233,013		(256)				412,000	09/10/2018
100024056	CF	Austin	TX		12/31/2020	5.250	259,101		(278)				441,500	09/10/2018
100024057	CF	Tempe	AZ		12/31/2020	5.375	156,547		(347)				287,000	09/10/2018
100024058	CF	LAS VEGAS	NV		12/31/2020	5.500	111,501		(233)				268,000	09/10/2018
100024060	CF	Harlingen	TX		12/31/2020	5.750	154,633		(268)				215,000	09/10/2018
100024066	CF	Pace	FL		12/31/2020	5.375	117,729		(215)				164,455	09/10/2018
100024067	CF	Tucson	AZ		12/31/2020	5.375	124,214		(233)				270,158	09/10/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024074	CF	Corona	CA		12/31/2020	5.375	138,633		(307)				525,000	09/10/2018
100024079	CF	Baton Rouge	LA		12/31/2020	5.250	132,233		(192)				186,500	09/10/2018
100024084	CF	Elk Grove	CA		12/31/2020	5.125	47,633		(529)				491,000	09/10/2018
100024085	CF	Stamford	CT		12/31/2020	5.500	332,548		(245)				520,000	09/10/2018
100024087	CF	Newark	DE		12/31/2020	4.875	145,882		(109)				281,000	09/10/2018
100024093	CF	CARMICHAEL	CA		12/31/2020	4.750	161,726		(82)				320,000	09/10/2018
100024094	CF	MORRO BAY	CA		12/31/2020	5.125	276,915		(253)				622,000	09/10/2018
100024098	CF	Philadelphia	PA		12/31/2020	5.250	62,082		(489)				180,000	09/10/2018
100024115	CF	Riverside	CA		12/31/2020	5.500	150,601		(539)				338,000	09/10/2018
100024119	CF	San Jacinto	CA		12/31/2020	5.000	152,156		(206)				315,000	09/10/2018
100024121	CF	Soldotna	AK		12/31/2020	5.625	297,221		(308)				425,000	09/10/2018
100024137		Killeen	TX		12/31/2020	5.875	172,011		(680)				230,000	09/10/2018
100024142	CF	Lewisville	TX		12/31/2020	5.375	117,468		(219)				170,000	09/10/2018
100024145	CF	Vancouver	WA		12/31/2020	5.500	308,904		(314)				690,000	09/10/2018
100024154	CF	Oakland	CA		12/31/2020	4.875	128,346		(72)				400,000	09/20/2018
100024177	CF	Bryn Mawr	PA		12/31/2020	5.500	222,797		(146)				318,000	09/20/2018
100024180		League City	TX		12/31/2020	5.625	108,009		(170)				151,000	09/20/2018
100024181		Los Angeles	CA		12/31/2020	5.000	318,658		(624)				1,020,000	09/20/2018
100024185	CF	Azle	TX		12/31/2020	5.500	137,216		(167)				208,000	09/20/2018
100024189	CF	Saint Johns	FL		12/31/2020	5.750	120,099		(169)				158,000	09/20/2018
100024196	CF	Bakersfield	CA		12/31/2020	5.750	159,375		(189)				212,500	09/20/2018
100024198	CF	Fort Worth	TX		12/31/2020	5.250	138,037		(197)				200,000	09/20/2018
100024199		Dallas	TX		12/31/2020	5.375	116,901		(166)				164,900	09/20/2018
100024208	CF	NASHVILLE	TN		12/31/2020	5.250	107,440		(69)				165,000	09/20/2018
100024213	CF	NASHVILLE	TN		12/31/2020	5.250	116,100		(124)				165,000	09/20/2018
100024215	CF	Little Elm	TX		12/31/2020	5.500	169,155		(118)				258,896	09/20/2018
100024220	CF	Saint Cloud	FL		12/31/2020	5.375	136,662		(203)				208,565	09/20/2018
100024221	CF	Pittsburgh	PA		12/31/2020	5.000	127,175		(97)				184,062	09/20/2018
100024223	CF	Knoxville	TN		12/31/2020	5.500	184,684		(204)				296,500	09/20/2018
100024225	CF	Northlake	TX		12/31/2020	5.375	162,721		(234)				315,000	09/20/2018
100024226	CF	Lewisville	TX		12/31/2020	5.750	158,589		(193)				209,900	09/20/2018
100024229	CF	Rancho Cucamonga	CA		12/31/2020	5.500	115,585		(198)				434,000	09/20/2018
100024234	CF	Grand Prairie	TX		12/31/2020	5.375	105,092		(152)				150,000	09/20/2018
100024235	CF	Thornton	CO		12/31/2020	5.500	196,858		(232)				278,000	09/20/2018
100024244	CF	Antioch	TN		12/31/2020	5.500	139,990		(248)				200,000	09/20/2018
100024249	CF	Memphis	TN		12/31/2020	5.250	80,390		(160)				139,900	09/20/2018
100024251	CF	Oak Grove	MO		12/31/2020	5.375	131,420		(136)				186,500	09/20/2018
100024264	CF	Chicago	IL		12/31/2020	5.250	112,224		(102)				160,000	09/20/2018
100024266	CF	Flowery Branch	GA		12/31/2020	5.625	112,083		(154)				163,000	09/20/2018
100024267	CF	Bend	OR		12/31/2020	5.250	126,478		(168)				265,000	09/20/2018
100024270	CF	Beecher	IL		12/31/2020	5.750	105,610		(178)				140,000	09/20/2018
100024283	CF	Leander	TX		12/31/2020	5.250	138,518		(170)				201,500	09/20/2018
100024287	CF	Jackson	NJ		12/31/2020	5.250	301,123		(304)				453,000	09/20/2018
100024288	CF	Snellville	GA		12/31/2020	5.500	112,575		(126)				150,000	09/20/2018
100024290	CF	Hebron	CT		12/31/2020	5.625	268,750		(172)				360,000	09/20/2018
100024300	CF	Colorado Springs	CO		12/31/2020	5.125	177,719		(135)				255,000	09/20/2018
100024303	CF	Dallas	TX		12/31/2020	5.375	148,863		(199)				250,000	09/20/2018
100024305		El Paso	TX		12/31/2020	5.500	112,100		(143)				158,000	09/20/2018
100024308	CF	Clarksville	TN		12/31/2020	5.250	107,358		(143)				173,830	09/20/2018
100024309	CF	MENIFEE	CA		12/31/2020	5.500	307,632		(287)				435,000	09/20/2018
100024314	CF	KEANSBURG	NJ		12/31/2020	5.750	165,406		(199)				218,000	09/20/2018
100024315	CF	Burke	VA		12/31/2020	4.875	132,019		(73)				265,000	09/20/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024319	CF	Atlanta	GA		12/31/2020	5.625	345,272		(291)				490,000	09/20/2018
100024322	CF	Daly City	CA		12/31/2020	5.500	59,374		(2,404)				1,320,000	09/20/2018
100024323	CF	Long Beach	CA		12/31/2020	5.250	139,022		(142)				761,000	09/20/2018
100024326	CF	Kailua Kona	HI		12/31/2020	5.250	92,099		(991)				498,999	09/20/2018
100024327	CF	KINGSBURG	CA		12/31/2020	5.625	51,425		(257)				218,000	09/20/2018
100024328	CF	Bigfork	MT		12/31/2020	5.375	158,656		(170)				225,000	09/20/2018
100024329	CF	West Valley City	UT		12/31/2020	4.875	234,382		(17)				357,549	09/20/2018
100024333	CF	Woodstock	IL		12/31/2020	5.375	111,996		(125)				160,000	09/20/2018
100024338	CF	SACRAMENTO	CA		12/31/2020	5.500	114,176		(193)				264,000	09/20/2018
100024345		Sioux Falls	SD		12/31/2020	5.000	289,757		(149)				410,000	09/20/2018
100024349	CF	Pinecrest	FL		12/31/2020	5.625	303,258		(381)				427,000	09/20/2018
100024351	CF	Albuquerque	NM		12/31/2020	5.500	138,482		(218)				288,000	09/20/2018
100024354	CF	Sacramento	CA		12/31/2020	5.375	147,400		(269)				365,000	09/20/2018
100024355	CF	LOS BANOS	CA		12/31/2020	4.875	169,409		2				265,000	09/20/2018
100024356	CF	Victorville	CA		12/31/2020	5.250	113,887		(164)				215,000	09/20/2018
100024357	CF	Sacramento	CA		12/31/2020	5.625	150,051		(194)				336,000	09/20/2018
100024360	CF	EUREKA	CA		12/31/2020	5.125	111,154		(68)				345,000	09/20/2018
100024368	CF	Redding	CA		12/31/2020	5.250	83,799		(303)				277,500	09/20/2018
100024371	CF	Denver	CO		12/31/2020	5.375	141,498		(152)				201,000	09/20/2018
100024387	CF	Federal Way	WA		12/31/2020	5.125	158,640		(161)				350,000	09/20/2018
100024413	CF	Austin	TX		12/31/2020	5.125	196,386		(110)				282,500	09/20/2018
100024430	CF	Fort Myers	FL		12/31/2020	5.250	93,734		(323)				160,000	09/20/2018
100024438		NORTH CANTON	OH		12/31/2020	4.625	115,498		376				126,350	04/30/2018
100024439		PONTIAC	MI		12/31/2020	5.000	48,796		145				51,443	04/30/2018
100024440		ROMULUS	MI		12/31/2020	5.000	85,561		281				196,000	11/28/2022
100024445		TAYLOR	MI		12/31/2020	5.125	151,594		345				266,000	04/30/2018
100024451		TROY	OH		12/31/2020	4.875	77,614		(60)				113,905	04/30/2018
100024452		HAMILTON	OH		12/31/2020	4.625	108,344		174				160,550	04/30/2018
100024467		OPA LOCKA	FL		12/31/2020	4.625	139,628		209				256,500	04/30/2018
100024468		BREWSTER	NY		12/31/2020	4.500	110,775		485				253,650	04/30/2018
100024469		EAST TAUNTON	MA		12/31/2020	4.250	163,557		935				175,750	04/30/2018
100024471		DOTHAN	AL		12/31/2020	4.000	35,589		397				49,638	04/30/2018
100024472		DETROIT	MI		12/31/2020	2.000	77,288		1,097				90,250	04/30/2018
100024481		ANTIOCH	CA		12/31/2020	5.000	228,556		699				465,500	04/30/2018
100024484		LOWELL	MA		12/31/2020	4.625	137,377		40				193,800	04/30/2018
100024486		VALENCIA	CA		12/31/2020	4.875	289,527		(169)				460,750	04/30/2018
100024487		CHICAGO	IL		12/31/2020	4.625	194,260		268				266,475	04/30/2018
100024492		SACRAMENTO	CA		12/31/2020	4.625	118,643		15				199,500	04/30/2018
100024493		ACWORTH	GA		12/31/2020	4.000	115,227		455				199,500	04/30/2018
100024495		LAS VEGAS	NV		12/31/2020	4.625	149,204		(13)				210,900	04/30/2018
100024497		FORT WASHINGTON	MD		12/31/2020	4.000	288,930		839				356,250	04/30/2018
100024498		HENDERSON	NV		12/31/2020	4.625	211,335		44				300,200	04/30/2018
100024502		HIALEAH	FL		12/31/2020	4.625	141,115		51				221,350	04/30/2018
100024504		SCHAUMBURG	IL		12/31/2020	4.000	248,302		314				469,300	04/30/2018
100024505		CHICAGO	IL		12/31/2020	4.625	144,321		1,655				261,250	04/30/2018
100024511		NEW ROCHELLE	NY		12/31/2020	4.500	314,693		1,358				532,000	04/30/2018
100024513		YPSILANTI	MI		12/31/2020	4.750	121,116		(118)				218,500	04/30/2018
100024514		ELGIN	IL		12/31/2020	4.625	64,749		735				123,595	04/30/2018
100024517		MANTECA	CA		12/31/2020	5.250	166,616		(201)				261,250	04/30/2018
100024520		MONTROSE	MN		12/31/2020	5.000	238,460		(49)				275,500	04/30/2018
100024527		STRATFORD	CT		12/31/2020	5.250	120,056		172				161,500	04/30/2018
100024532		STOW	OH		12/31/2020	3.500	116,596		577				166,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024536		NORTH LAS VEGAS	NV		12/31/2020	4.875	103,856		837				209,000	04/30/2018
100024537		LAS VEGAS	NV		12/31/2020	5.000	161,744		(235)				232,750	04/30/2018
100024539		HARVARD	IL		12/31/2020	5.000	146,421		406				147,250	04/30/2018
100024544		SPRING VALLEY	CA		12/31/2020	5.000	257,591		41				413,250	04/30/2018
100024547		MONTCLAIR	CA		12/31/2020	5.000	240,044		(176)				370,500	04/30/2018
100024557		MODESTO	CA		12/31/2020	4.000	118,869		155				204,250	04/30/2018
100024558		PALMDALE	CA		12/31/2020	3.000	190,423		881				274,550	04/30/2018
100024560		ROMEOVILLE	IL		12/31/2020	4.500	153,462		(119)				285,000	04/30/2018
100024563		MIAMI	FL		12/31/2020	4.000	210,901		344				274,550	04/30/2018
100024564		PHOENIX	AZ		12/31/2020	5.000	116,915		60				152,000	04/30/2018
100024565		CAPE CORAL	FL		12/31/2020	3.625	161,095		651				175,750	04/30/2018
100024570		MIAMI	FL		12/31/2020	4.500	86,907		(226)				152,000	04/30/2018
100024572		LYNWOOD	CA		12/31/2020	5.000	277,166		(299)				437,000	04/30/2018
100024573		ROSEMEAD	CA		12/31/2020	4.875	293,679		(29)				612,750	04/30/2018
100024580		ELK GROVE	CA		12/31/2020	4.625	263,235		(92)				403,750	04/30/2018
100024585		SUN CITY	CA		12/31/2020	4.000	228,586		542				313,500	04/30/2018
100024586		CLOVIS	CA		12/31/2020	3.000	61,589		237				403,750	04/30/2018
100024588		WEWAHITCHKA	FL		12/31/2020	4.625	211,617		275				304,000	04/30/2018
100024591		SURPRISE	AZ		12/31/2020	4.000	105,565		268				166,250	04/30/2018
100024593		MORENO VALLEY	CA		12/31/2020	3.375	198,555		1,235				375,250	04/30/2018
100024599		HOWELL	NJ		12/31/2020	4.375	241,736		620				285,000	04/30/2018
100024601		FRAMINGHAM	MA		12/31/2020	4.750	139,341		(95)				199,500	04/30/2018
100024606		SILVER SPRING	MD		12/31/2020	4.000	225,069		496				375,250	04/30/2018
100024609	CF	LINDENHURST	NY		12/31/2020	5.125	172,613		2,409				299,250	04/30/2018
100024612		WEST PALM BEACH	FL		12/31/2020	4.000	160,580		258				244,150	04/30/2018
100024613		BENSALEM	PA		12/31/2020	4.500	228,157		292				293,550	04/30/2018
100024615		SPRINGFIELD	VA		12/31/2020	5.000	249,104		21				399,000	04/30/2018
100024616		SURPRISE	AZ		12/31/2020	4.625	151,270		128				206,150	04/30/2018
100024618		HOMESTEAD	FL		12/31/2020	5.000	110,509		94				184,300	04/30/2018
100024619		ROXBURY	MA		12/31/2020	5.000	182,665		3				285,855	04/30/2018
100024625		MODESTO	CA		12/31/2020	3.000	167,726		1,201				270,750	04/30/2018
100024626		CHICAGO	IL		12/31/2020	5.000	124,930		584				185,250	04/30/2018
100024629		RIVERSIDE	CA		12/31/2020	3.000	260,234		2,129				419,425	04/30/2018
100024631		FARMINGTON	MN		12/31/2020	4.625	188,655		424				261,250	04/30/2018
100024634		MIAMI	FL		12/31/2020	5.000	222,966		(523)				446,500	04/30/2018
100024638		DEARBORN HEIGHTS	MI		12/31/2020	5.000	125,071		564				139,650	04/30/2018
100024640		BAKERSFIELD	CA		12/31/2020	4.000	84,594		707				128,250	04/30/2018
100024643		CULPEPER	VA		12/31/2020	2.000	183,489		1,426				223,250	04/30/2018
100024646		LAS VEGAS	NV		12/31/2020	4.000	175,779		2,214				291,555	04/30/2018
100024650		RIVERSIDE	CA		12/31/2020	4.750	208,249		(29)				270,750	04/30/2018
100024651		CORONA	CA		12/31/2020	5.000	306,437		(421)				427,975	04/30/2018
100024653		INGLEWOOD	CA		12/31/2020	4.875	294,741		(482)				551,000	04/30/2018
100024654		WEST MELBOURNE	FL		12/31/2020	4.250	196,009		402				294,500	04/30/2018
100024655		LODI	CA		12/31/2020	4.375	186,101		(592)				308,750	04/30/2018
100024659		BERKELEY	CA		12/31/2020	4.625	323,326		(524)				636,500	04/30/2018
100024664		JACKSONVILLE	FL		12/31/2020	5.000	138,246		276				199,500	04/30/2018
100024669		Vail	AZ		12/31/2020	4.750	273,893		188				370,500	04/30/2018
100024670		MIAMI	FL		12/31/2020	4.250	136,054		155				166,250	04/30/2018
100024672		HIALEAH	FL		12/31/2020	4.625	115,958		382				163,400	04/30/2018
100024675		ROCKLIN	CA		12/31/2020	4.875	326,411		17				432,250	04/30/2018
100024677		DELRAY BEACH	FL		12/31/2020	4.125	263,810		662				579,500	04/30/2018
100024680		GLENDALE HEIGHTS	IL		12/31/2020	4.000	166,611		579				223,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024683		MONTGOMRY VLG	MD		12/31/2020	5.250	138,412		989				190,000	04/30/2018
100024685		PERRYSBURG	OH		12/31/2020	4.625	150,436		424				209,000	04/30/2018
100024689		PORT CHESTER	NY		12/31/2020	4.000	322,085		1,849				427,500	04/30/2018
100024690		CLOVIS	CA		12/31/2020	4.250	98,956		128				161,500	04/30/2018
100024707		SEMINOLE	FL		12/31/2020	4.625	94,626		268				100,700	04/30/2018
100024710		FONTANA	CA		12/31/2020	4.625	249,682		254				261,250	04/30/2018
100024712		ORO VALLEY	AZ		12/31/2020	5.250	254,359		441				389,500	04/30/2018
100024716		LOMPOC	CA		12/31/2020	4.375	211,716		150				324,900	04/30/2018
100024720		HOLLY	MI		12/31/2020	4.500	146,245		1,875				346,750	04/30/2018
100024721		AGUANGA	CA		12/31/2020	4.000	187,174		251				275,500	04/30/2018
100024729		TARPON SPRINGS	FL		12/31/2020	4.000	88,500		490				113,050	04/30/2018
100024731		DELANO	CA		12/31/2020	5.125	99,178		1,354				199,500	04/30/2018
100024732		PANORAMA CITY	CA		12/31/2020	5.500	363,884		(744)				463,600	04/30/2018
100024733		RESTON	VA		12/31/2020	4.000	93,766		1,206				180,500	04/30/2018
100024735		DEER PARK	NY		12/31/2020	5.000	279,272		24				275,500	04/30/2018
100024742		HIGHLAND	CA		12/31/2020	5.000	230,635		(145)				323,000	04/30/2018
100024745		LANCASTER	CA		12/31/2020	3.875	230,940		316				365,750	04/30/2018
100024746		SAVANNAH	GA		12/31/2020	5.000	92,085		(279)				166,250	04/30/2018
100024750		PALISADES PARK	NJ		12/31/2020	4.000	354,249		1,277				579,500	04/30/2018
100024753		INGLEWOOD	CA		12/31/2020	5.000	485,063		(448)				691,600	04/30/2018
100024757		SUISUN CITY	CA		12/31/2020	4.875	257,921		(328)				334,305	04/30/2018
100024760		GLENDALE	AZ		12/31/2020	4.625	167,367		8				228,000	04/30/2018
100024764		SUN VALLEY	CA		12/31/2020	4.250	327,007		225				446,500	04/30/2018
100024765		CHEHALIS	WA		12/31/2020	4.000	229,101		469				227,050	04/30/2018
100024768		GAITHERSBURG	MD		12/31/2020	5.000	233,509		103				370,500	04/30/2018
100024773		PLANTATION	FL		12/31/2020	4.625	251,350		(110)				313,500	04/30/2018
100024778		PARMA HEIGHTS	OH		12/31/2020	4.625	101,254		24				126,350	04/30/2018
100024785		MIAMI GARDENS	FL		12/31/2020	3.000	138,031		1,162				342,000	04/30/2018
100024790		PIKESVILLE	MD		12/31/2020	4.625	160,666		397				187,150	04/30/2018
100024794		MORTON	IL		12/31/2020	3.625	184,347		1,772				372,000	10/03/2022
100024798		OZONE PARK	NY		12/31/2020	5.125	282,197		85				498,750	04/30/2018
100024799		OPA LOCKA	FL		12/31/2020	4.750	129,808		(256)				220,400	04/30/2018
100024800		WOODLAND	CA		12/31/2020	4.500	146,163		1,438				327,750	04/30/2018
100024801		ROCKVILLE	MD		12/31/2020	6.500	81,811		47				380,000	04/30/2018
100024807		WAILUKU	HI		12/31/2020	3.875	359,116		454				570,000	04/30/2018
100024811		HILMAR	CA		12/31/2020	5.250	159,622		151				265,050	04/30/2018
100024812		DOYLESTOWN	PA		12/31/2020	4.625	237,977		452				253,555	04/30/2018
100024813		OCEANSIDE	CA		12/31/2020	5.000	256,589		(154)				351,500	04/30/2018
100024815		UPPER MARLBORO	MD		12/31/2020	3.000	144,753		1,085				232,750	04/30/2018
100024816		RANDALLSTOWN	MD		12/31/2020	4.000	162,770		347				185,250	04/30/2018
100024820		SANTA ANA	CA		12/31/2020	4.000	334,625		161				578,550	04/30/2018
100024830		HYDE PARK	MA		12/31/2020	4.625	95,749		(22)				142,500	04/30/2018
100024832		MADISON HEIGHTS	MI		12/31/2020	5.000	111,265		81				147,250	04/30/2018
100024839		CHANDLER	AZ		12/31/2020	4.625	180,265		2,532				308,750	04/30/2018
100024841		LAS VEGAS	NV		12/31/2020	5.000	169,199		(436)				243,200	04/30/2018
100024842		SPARKS	NV		12/31/2020	5.000	208,824		220				319,200	04/30/2018
100024843		RIVERVIEW	FL		12/31/2020	4.625	114,179		15				153,900	04/30/2018
100024846		FESTUS	MO		12/31/2020	4.000	102,887		358				124,450	04/30/2018
100024847		STOCKTON	CA		12/31/2020	4.000	118,868		164				171,000	04/30/2018
100024848		POTTSVILLE	PA		12/31/2020	5.000	50,533		246				34,295	04/30/2018
100024849		STOCKBRIDGE	GA		12/31/2020	4.000	150,822		279				218,500	04/30/2018
100024857		MINNEAPOLIS	MN		12/31/2020	5.000	108,204		451				168,150	04/30/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024858		SMALLWOOD	NY		12/31/2020	5.000	112,947		829				133,000	04/30/2018
100024859		ROSEVILLE	MI		12/31/2020	4.000	78,333		772				114,950	04/30/2018
100024864		RONKONKOMA	NY		12/31/2020	5.000	238,679		708				285,000	04/30/2018
100024865		STATEN ISLAND	NY		12/31/2020	3.875	238,024		3,041				475,000	04/30/2018
100024866		FLAGSTAFF	AZ		12/31/2020	5.000	315,720		(258)				418,000	04/30/2018
100024871		OROVILLE	CA		12/31/2020	4.000	135,016		418				175,750	04/30/2018
100024873		DAHLONEGA	GA		12/31/2020	5.125	87,218		(235)				159,600	04/30/2018
100024874		FONTANA	CA		12/31/2020	5.000	225,186		(417)				346,750	04/30/2018
100024875		MABLETON	GA		12/31/2020	4.000	270,587		1,267				285,000	04/30/2018
100024877		LEVITTOWN	NY		12/31/2020	4.500	237,208		483				380,000	04/30/2018
100024881		LAS VEGAS	NV		12/31/2020	4.875	174,005		(464)				294,500	04/30/2018
100024882		PORT SAINT LUCIE	FL		12/31/2020	4.500	160,598		(51)				223,250	04/30/2018
100024885		CARTERET	NJ		12/31/2020	4.375	289,991		1,610				327,750	04/30/2018
100024888		MAYWOOD	IL		12/31/2020	4.000	68,312		606				72,200	04/30/2018
100024889		ARLETA	CA		12/31/2020	4.000	369,053		478				451,250	04/30/2018
100024891		NORWALK	CA		12/31/2020	3.500	324,972		850				435,100	04/30/2018
100024894		ALEXANDRIA	VA		12/31/2020	4.875	245,581		104				346,750	04/30/2018
100024896		WILMINGTON	CA		12/31/2020	4.500	326,713		207				403,750	04/30/2018
100024901		GARDEN GROVE	CA		12/31/2020	4.375	293,091		778				458,850	04/30/2018
100024905		MANASSAS	VA		12/31/2020	5.000	120,923		621				204,250	04/30/2018
100024907		ELIZABETH	NJ		12/31/2020	4.000	220,403		1,644				334,400	04/30/2018
100024909		REVERE	MA		12/31/2020	5.000	242,618		211				332,500	04/30/2018
100024911		DELHI	CA		12/31/2020	5.000	137,893		263				223,250	04/30/2018
100024912		SACRAMENTO	CA		12/31/2020	4.910	232,232		(329)				320,150	04/30/2018
100024914		SOUTH JORDAN	UT		12/31/2020	3.625	309,022		703				403,750	04/30/2018
100024916		BALTIMORE	MD		12/31/2020	5.000	134,425		289				161,500	04/30/2018
100024923		PAHRUMP	NV		12/31/2020	4.250	259,929		440				266,000	04/30/2018
100024930		LAKE ELSINORE	CA		12/31/2020	4.750	206,445		(94)				223,250	04/30/2018
100024934		RICHMOND	VA		12/31/2020	4.625	128,352		513				145,350	04/30/2018
100024939		ISLAND LAKE	IL		12/31/2020	5.000	12,335		4,452				231,800	04/30/2018
100024943		CORONA	CA		12/31/2020	4.000	245,746		388				441,750	04/30/2018
100024946		WORCESTER	MA		12/31/2020	4.750	174,100		1,030				256,500	04/30/2018
100024948		BRONX	NY		12/31/2020	4.000	242,669		1,005				375,250	04/30/2018
100024949		SAN DIEGO	CA		12/31/2020	4.375	349,355		503				456,000	04/30/2018
100024950		PALMDALE	CA		12/31/2020	4.250	215,371		276				236,550	04/30/2018
100024956		OXNARD	CA		12/31/2020	5.000	250,733		(525)				455,050	04/30/2018
100024957		LUCERNE	CA		12/31/2020	4.000	105,224		216				128,250	04/30/2018
100024962		ALABASTER	AL		12/31/2020	4.875	80,143		68				111,150	04/30/2018
100024966		PORT SAINT LUCIE	FL		12/31/2020	4.625	100,175		210				135,850	04/30/2018
100024967		HAIKU	HI		12/31/2020	4.375	348,732		5				465,500	04/30/2018
100024968		OAK PARK	IL		12/31/2020	5.000	306,681		637				451,250	04/30/2018
100024969		MANTECA	CA		12/31/2020	5.000	239,718		(273)				327,750	04/30/2018
100024970		VACAVILLE	CA		12/31/2020	4.625	255,640		(50)				397,955	04/30/2018
100024971		SAINT ALBANS	NY		12/31/2020	4.750	344,470		265				486,400	04/30/2018
100024973		YUCAIPA	CA		12/31/2020	4.625	175,366		43				223,250	04/30/2018
100024975		ALHAMBRA	CA		12/31/2020	5.000	211,478		592				399,000	04/30/2018
100024984		HASBROUCK HEIGHTS	NJ		12/31/2020	3.875	286,443		1,496				337,250	04/30/2018
100024991		LOWELL	MA		12/31/2020	4.625	142,792		102				190,000	04/30/2018
100024993		FONTANA	CA		12/31/2020	4.625	176,604		514				370,500	04/30/2018
100024996		CAPE CORAL	FL		12/31/2020	5.125	194,027		(155)				332,500	04/30/2018
100024998		BRONX	NY		12/31/2020	3.875	282,070		1,073				508,250	04/30/2018
100024999		RIVERSIDE	CA		12/31/2020	5.375	289,924		(578)				408,500	04/30/2018

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100025004		PRESCOTT	AZ		12/31/2020	5.375	131,954		(526)				217,550	04/30/2018
100025005		OCALA	FL		12/31/2020	4.625	153,528		629				151,050	04/30/2018
100025007		OAKLEY	CA		12/31/2020	4.875	321,764		(343)				422,750	04/30/2018
100025009		LEESBURG	VA		12/31/2020	4.750	67,336		161				405,664	04/30/2018
100025016		NORTH BERGEN	NJ		12/31/2020	4.625	98,583		247				147,250	04/30/2018
100025020		CHICAGO	IL		12/31/2020	4.875	183,531		587				289,750	04/30/2018
100025027		MCKINNEY	TX		12/31/2020	3.500	90,074		480				204,250	04/30/2018
100025031		LAKE ELSINORE	CA		12/31/2020	4.500	329,090		377				304,000	04/30/2018
100025033		ELGIN	IL		12/31/2020	4.625	98,755		126				166,250	04/30/2018
100025036		COTTONWOOD	CA		12/31/2020	4.000	92,873		915				194,750	04/30/2018
100025038		JUPITER	FL		12/31/2020	5.000	248,210		85				342,000	04/30/2018
100025046		NORTH LAS VEGAS	NV		12/31/2020	2.000	189,109		1,912				332,500	04/30/2018
100025047		LAS VEGAS	NV		12/31/2020	4.625	214,999		138				251,750	04/30/2018
100025048		RIVERSIDE	CA		12/31/2020	3.000	195,931		2,797				304,000	04/30/2018
100025057		SEASIDE	CA		12/31/2020	4.500	316,939		286				437,000	04/30/2018
100025063		HANFORD	CA		12/31/2020	4.375	293,430		(114)				394,250	04/30/2018
100025064		RIVERDALE	CA		12/31/2020	4.750	109,481		95				180,405	04/30/2018
100025065		FONTANA	CA		12/31/2020	3.875	318,285		453				460,750	04/30/2018
100025071		PHOENIX	AZ		12/31/2020	5.000	121,911		14				172,900	04/30/2018
100025076		BROOKFIELD	IL		12/31/2020	5.000	160,057		1,130				251,750	04/30/2018
100025082		FONTANA	CA		12/31/2020	4.625	185,959		(49)				312,075	04/30/2018
100025084		CHARLOTTE	NC		12/31/2020	4.000	108,166		107				194,750	04/30/2018
100025085		ROSELLE	NJ		12/31/2020	4.500	246,231		2,690				232,750	04/30/2018
100025089		STONE MOUNTAIN	GA		12/31/2020	4.500	237,259		914				226,100	04/30/2018
100025091		LYNWOOD	CA		12/31/2020	5.000	217,638		(119)				370,500	04/30/2018
100025094		LOS ANGELES	CA		12/31/2020	5.000	320,900		95				598,500	04/30/2018
100025095		ANTIOCH	CA		12/31/2020	5.000	289,144		50				408,500	04/30/2018
100025096		SACRAMENTO	CA		12/31/2020	4.625	192,619		722				289,750	04/30/2018
100025098		BAYONNE	NJ		12/31/2020	5.125	340,196		99				408,500	04/30/2018
100025100		FRANKLIN PARK	IL		12/31/2020	4.625	137,523		281				152,000	04/30/2018
100025101		TEMECULA	CA		12/31/2020	4.000	286,832		1,255				645,000	01/27/2023
100025102		HOUSTON	TX		12/31/2020	4.750	24,437		1,962				204,250	04/30/2018
100025106		BROCKTON	MA		12/31/2020	5.000	291,749		30				475,000	04/30/2018
100025109		MARTINEZ	CA		12/31/2020	5.000	236,192		(168)				261,250	04/30/2018
100025113		VAN NUYS	CA		12/31/2020	4.875	325,096		(726)				559,550	04/30/2018
100025116		MELBOURNE	FL		12/31/2020	4.750	157,611		72				190,000	04/30/2018
100025118		NEW SMYRNA BEACH	FL		12/31/2020	4.750	182,823		553				346,750	04/30/2018
100025119		LAKELAND	FL		12/31/2020	4.000	148,382		878				120,650	04/30/2018
100025128		MIAMI	FL		12/31/2020	4.125	116,345		1,545				258,400	04/30/2018
100025135		CORONA	CA		12/31/2020	5.000	250,932		113				487,825	04/30/2018
100025139		KISSIMMEE	FL		12/31/2020	4.000	111,687		229				153,900	04/30/2018
100025141		ARLINGTON	VA		12/31/2020	4.625	249,567		200				356,250	04/30/2018
100025143		SANTA MARIA	CA		12/31/2020	5.000	276,425		(315)				346,750	04/30/2018
100025145		ZIMMERMAN	MN		12/31/2020	4.000	289,209		615				323,000	04/30/2018
100025146		JAMAICA	NY		12/31/2020	3.875	361,146		1,317				636,500	04/30/2018
100025148		CAROL STREAM	IL		12/31/2020	4.000	298,826		(209)				361,000	04/30/2018
100025152		FLUSHING	NY		12/31/2020	4.000	535,829		3,894				788,500	04/30/2018
100025158		WEST SACRAMENTO	CA		12/31/2020	4.375	346,538		(58)				503,500	04/30/2018
100025166		BOYNTON BEACH	FL		12/31/2020	4.625	165,669		47				235,600	04/30/2018
100025167		WESTON	FL		12/31/2020	4.375	228,572		561				351,500	04/30/2018
100025168		COON RAPIDS	MN		12/31/2020	3.750	110,615		667				190,000	04/30/2018
100025170		NATIONAL CITY	CA		12/31/2020	4.625	210,186		1,033				356,250	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025172		HAGERSTOWN	MD		12/31/2020	4.000	161,431		907				165,300	04/30/2018
100025173		LYNWOOD	CA		12/31/2020	4.250	291,325		120				384,750	04/30/2018
100025174		RICHMOND	VA		12/31/2020	4.750	119,044		381				142,500	04/30/2018
100025175		EVERETT	MA		12/31/2020	4.500	395,401		132				584,250	04/30/2018
100025177		PALMYRA	VA		12/31/2020	5.250	60,275		1,787				160,550	04/30/2018
100025180		RIDGEWOOD	NJ		12/31/2020	4.500	352,551		622				437,000	04/30/2018
100025186		VICTORVILLE	CA		12/31/2020	4.625	218,541		158				223,250	04/30/2018
100025191		SAN BERNARDINO	CA		12/31/2020	5.000	52,409		2,636				223,250	04/30/2018
100025192		SPRING VALLEY	CA		12/31/2020	5.000	310,203		(499)				451,250	04/30/2018
100025193		PANORAMA CITY	CA		12/31/2020	3.000	260,081		1,088				427,500	04/30/2018
100025194		MORRISTOWN	NJ		12/31/2020	4.625	350,607		441				620,000	08/11/2022
100025195		INGLEWOOD	CA		12/31/2020	4.500	259,059		390				684,000	04/30/2018
100025198		LINDENHURST	NY		12/31/2020	3.000	226,318		1,475				313,500	04/30/2018
100025199		FALLBROOK	CA		12/31/2020	4.875	266,918		(9)				389,500	04/30/2018
100025200		GILMANTON	NH		12/31/2020	5.000	193,254		549				237,500	04/30/2018
100025203		PALMDALE	CA		12/31/2020	4.000	154,589		415				189,050	04/30/2018
100025207		SANTA MARIA	CA		12/31/2020	4.625	280,859		315				389,500	04/30/2018
100025208		BRONX	NY		12/31/2020	4.125	281,854		557				546,250	04/30/2018
100025209		QUAIL VALLEY	CA		12/31/2020	4.875	249,670		(167)				356,250	04/30/2018
100025213		RIDGEWOOD	NY		12/31/2020	5.000	323,012		1,173				902,500	04/30/2018
100025220		KIRKLAND	WA		12/31/2020	4.000	218,819		31				327,655	04/30/2018
100025223		SALEM	MA		12/31/2020	4.125	293,744		294				375,250	04/30/2018
100025226		PHOENIX	AZ		12/31/2020	4.625	223,180		281				275,500	04/30/2018
100025238		SLATINGTON	PA		12/31/2020	5.000	89,618		143				141,550	04/30/2018
100025239		SYLMAR	CA		12/31/2020	5.250	240,829		709				334,400	04/30/2018
100025243		VENTURA	CA		12/31/2020	4.375	349,288		(138)				494,000	04/30/2018
100025244		BOYERTOWN	PA		12/31/2020	5.000	104,047		293				133,000	04/30/2018
100025245		LINDENHURST	NY		12/31/2020	4.000	304,997		1,298				351,500	04/30/2018
100025250		JEFFERSON	LA		12/31/2020	4.125	130,779		445				204,250	04/30/2018
100025252		LYNWOOD	CA		12/31/2020	4.875	441,569		(392)				565,250	04/30/2018
100025255		LILBURN	GA		12/31/2020	4.250	112,047		136				156,750	04/30/2018
100025257		HIALEAH	FL		12/31/2020	4.250	168,627		205				280,250	04/30/2018
100025258		PALMDALE	CA		12/31/2020	4.625	178,198		186				237,500	04/30/2018
100025259		WILMINGTON	CA		12/31/2020	4.625	251,186		(91)				389,500	04/30/2018
100025261		CORONA	CA		12/31/2020	5.000	250,191		304				307,800	04/30/2018
100025264		SAN DIEGO	CA		12/31/2020	4.000	331,295		84				622,250	04/30/2018
100025265		MIAMI	FL		12/31/2020	5.375	317,506		(419)				399,000	04/30/2018
100025267		BOYNTON BEACH	FL		12/31/2020	3.000	109,287		1,333				194,750	04/30/2018
100025268		JERSEY CITY	NJ		12/31/2020	3.500	118,892		684				294,500	04/30/2018
100025280		PAHRUMP	NV		12/31/2020	3.625	127,205		519				192,850	04/30/2018
100025282		UNION CITY	NJ		12/31/2020	4.625	402,556		1,227				503,500	04/30/2018
100025283		SAINT ALBANS	NY		12/31/2020	4.000	339,759		1,714				411,350	04/30/2018
100025285		CLOSTER	NJ		12/31/2020	4.375	260,509		459				394,250	04/30/2018
100025286		PORT RICHEY	FL		12/31/2020	3.875	45,412		1,784				151,050	04/30/2018
100025289		AVONDALE	AZ		12/31/2020	4.625	187,410		278				189,050	04/30/2018
100025291		FAYETTEVILLE	NC		12/31/2020	4.625	317,922		(172)				456,000	04/30/2018
100025292		HYATTSVILLE	MD		12/31/2020	5.000	208,509		(147)				264,100	04/30/2018
100025299		WHITAKERS	NC		12/31/2020	7.875	28,655		67				45,035	04/30/2018
100025300		BROWNSTOWN	MI		12/31/2020	4.625	125,834		141				173,850	04/30/2018
100025302		GRAND JUNCTION	CO		12/31/2020	4.000	99,728		115				159,125	04/30/2018
100025307		MILFORD	MA		12/31/2020	4.000	165,022		1,318				275,500	04/30/2018
100025308		OAKDALE	MN		12/31/2020	5.250	164,903		795				337,250	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025313		UPPER MARLBORO	MD		12/31/2020	4.500	182,002		62				251,750	04/30/2018
100025314		ORLANDO	FL		12/31/2020	5.000	113,872		(147)				199,500	04/30/2018
100025315		JAMAICA	NY		12/31/2020	4.625	428,361		365				709,840	04/30/2018
100025317		LA PUENTE	CA		12/31/2020	4.875	296,091		(7)				427,500	04/30/2018
100025319		SANTA MARIA	CA		12/31/2020	5.000	38,647		3,681				394,250	04/30/2018
100025325		PUYALLUP	WA		12/31/2020	4.250	139,856		301				185,250	04/30/2018
100025330		HIALEAH	FL		12/31/2020	4.500	185,428		318				256,500	04/30/2018
100025335		MORRISTOWN	NJ		12/31/2020	4.625	347,699		396				437,000	04/30/2018
100025336		BIDDEFORD	ME		12/31/2020	3.500	141,101		855				204,250	04/30/2018
100025340		MANTECA	CA		12/31/2020	3.500	267,869		990				489,250	04/30/2018
100025341		SAN DIEGO	CA		12/31/2020	5.000	225,952		219				456,000	04/30/2018
100025342		RICHMOND HILL	NY		12/31/2020	4.875	241,022		2,203				534,850	04/30/2018
100025346		LINDENHURST	NY		12/31/2020	5.375	229,996		1,937				350,550	04/30/2018
100025348		EXETER	NH		12/31/2020	4.750	198,540		(41)				422,750	04/30/2018
100025351		SACRAMENTO	CA		12/31/2020	4.000	197,706		476				232,750	04/30/2018
100025359		NEW BEDFORD	MA		12/31/2020	3.625	143,867		682				204,250	04/30/2018
100025361		LOS ANGELES	CA		12/31/2020	5.125	604,599		(1,061)				1,353,750	04/30/2018
100025363		EUGENE	OR		12/31/2020	4.250	161,745		948				237,500	04/30/2018
100025365		PLYMOUTH	MA		12/31/2020	4.500	355,732		499				465,500	04/30/2018
100025370		TULARE	CA		12/31/2020	4.625	113,543		286				156,750	04/30/2018
100025374		HOUSTON	TX		12/31/2020	4.500	91,404		(1)				181,450	04/30/2018
100025377		WASHINGTON	DC		12/31/2020	4.750	87,491		540				120,000	04/13/2023
100025378		CHICAGO	IL		12/31/2020	5.000	136,569		264				161,500	04/30/2018
100025380		SHREVEPORT	LA		12/31/2020	6.750	43,097		343				50,540	04/30/2018
100025384		LA PUENTE	CA		12/31/2020	4.625	254,691		(397)				399,000	04/30/2018
100025389		MIAMI	FL		12/31/2020	4.000	252,356		1,700				335,350	04/30/2018
100025390		FORT COLLINS	CO		12/31/2020	4.875	213,573		192				376,200	04/30/2018
100025392		SALEM	OR		12/31/2020	4.375	305,222		(40)				379,050	04/30/2018
100025393		SELLERSBURG	IN		12/31/2020	4.375	252,238		244				344,850	04/30/2018
100025394		MAYWOOD	CA		12/31/2020	4.375	298,698		289				380,000	04/30/2018
100025395		CHICAGO	IL		12/31/2020	5.000	231,352		169				209,000	04/30/2018
100025400		MIRAMAR	FL		12/31/2020	4.625	188,736		37				251,750	04/30/2018
100025402		MORENO VALLEY	CA		12/31/2020	4.125	255,776		1,696				308,750	04/30/2018
100025408		OAKLEY	CA		12/31/2020	4.500	267,529		173				441,750	04/30/2018
100025417		PLAINFIELD	NJ		12/31/2020	4.000	137,251		823				217,550	04/30/2018
100025419		RICHMOND	CA		12/31/2020	4.750	328,173		(379)				475,000	04/30/2018
100025424		LAUREL	MD		12/31/2020	4.625	167,477		452				152,000	04/30/2018
100025425		GLENDALE HEIGHTS	IL		12/31/2020	3.750	139,038		598				208,905	04/30/2018
100025426		MEDFORD	OR		12/31/2020	4.000	179,602		393				242,250	04/30/2018
100025427		QUARTZ HILL	CA		12/31/2020	4.250	268,172		816				380,000	04/30/2018
100025430		RICHMOND	CA		12/31/2020	5.125	228,677		(744)				331,550	04/30/2018
100025431		PERRIS	CA		12/31/2020	4.000	204,890		518				276,450	04/30/2018
100025434		SAN FERNANDO	CA		12/31/2020	4.625	282,075		(121)				411,350	04/30/2018
100025445		WESTLAND	MI		12/31/2020	5.000	139,617		(34)				216,600	04/30/2018
100025448		NORTH MIAMI	FL		12/31/2020	4.625	178,732		197				228,000	04/30/2018
100025454		RAYMOND	NH		12/31/2020	4.500	183,750		826				194,750	04/30/2018
100025458		BOYNTON BEACH	FL		12/31/2020	4.000	63,912		4,747				170,905	04/30/2018
100025460		LAKESIDE	CA		12/31/2020	3.875	331,725		254				470,250	04/30/2018
100025462		SAN BERNARDINO	CA		12/31/2020	4.625	237,537		(189)				380,000	04/30/2018
100025471		ROCKVILLE CENTRE	NY		12/31/2020	4.000	242,061		1,242				323,000	04/30/2018
100025473		WILMINGTON	CA		12/31/2020	5.000	293,946		43				413,250	04/30/2018
100025474		ALEXANDRIA	VA		12/31/2020	4.500	143,804		190				175,750	04/30/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025475		PEARLAND	TX		12/31/2020	4.375	103,289		212				212,800	04/30/2018
100025485		COPIAGUE	NY		12/31/2020	6.375	291,280		(215)				389,500	04/30/2018
100025488		DOUGLASVILLE	GA		12/31/2020	4.500	130,678		441				161,500	04/30/2018
100025489		CAMBRIDGE	MN		12/31/2020	4.625	174,112		(22)				266,000	04/30/2018
100025490		GLENDALE	AZ		12/31/2020	4.000	177,640		319				289,750	04/30/2018
100025495		LAHAINA	HI		12/31/2020	4.625	432,675		389				546,250	04/30/2018
100025496		SAN DIEGO	CA		12/31/2020	5.125	308,637		274				484,500	04/30/2018
100025498		PORTLAND	OR		12/31/2020	4.750	234,270		(311)				346,750	04/30/2018
100025502		LOS ANGELES	CA		12/31/2020	6.500	271,369		330				380,000	04/30/2018
100025503		SANTA MARIA	CA		12/31/2020	5.000	215,207		166				304,000	04/30/2018
100025504		AZUSA	CA		12/31/2020	3.000	271,467		1,018				389,500	04/30/2018
100025508		LA PLACE	LA		12/31/2020	5.250	185,423		94				249,375	04/30/2018
100025510		NORTH LAS VEGAS	NV		12/31/2020	3.500	177,118		559				218,500	04/30/2018
100025512		ELLENWOOD	GA		12/31/2020	4.750	107,480		123				147,250	04/30/2018
100025516		ESCONDIDO	CA		12/31/2020	5.250	312,818		(328)				427,500	04/30/2018
100025520		STATEN ISLAND	NY		12/31/2020	3.750	350,634		883				475,000	04/30/2018
100025521		MARGATE	FL		12/31/2020	4.375	127,719		342				175,750	04/30/2018
100025526		PAINTER	VA		12/31/2020	4.000	79,457		153				120,175	04/30/2018
100025527		KISSIMMEE	FL		12/31/2020	4.000	195,310		627				266,000	04/30/2018
100025534		DUNCANVILLE	TX		12/31/2020	5.000	68,136		94				115,805	04/30/2018
100025536		CHICAGO	IL		12/31/2020	5.000	291,932		341				308,750	04/30/2018
100025537		LAWRENCE	MA		12/31/2020	5.000	143,731		2,167				255,550	04/30/2018
100025541		VERNON	NJ		12/31/2020	5.250	257,589		423				331,550	04/30/2018
100025545		STATEN ISLAND	NY		12/31/2020	4.875	307,432		75				394,250	04/30/2018
100025546		MAPLE VALLEY	WA		12/31/2020	4.625	162,879		(125)				262,200	04/30/2018
100025551		LAS VEGAS	NV		12/31/2020	4.000	111,758		195				156,655	04/30/2018
100025552		ORLANDO	FL		12/31/2020	4.500	296,663		407				294,500	04/30/2018
100025553		SAN ANTONIO	TX		12/31/2020	5.000	128,700		47				161,500	04/30/2018
100025556		GOWEN	MI		12/31/2020	4.000	62,871		252				103,455	04/30/2018
100025560		HUNTINGTON PARK	CA		12/31/2020	4.625	266,764		(58)				311,600	04/30/2018
100025566		HOFFMAN ESTATES	IL		12/31/2020	4.375	201,915		994				256,500	04/30/2018
100025567		ONTARIO	CA		12/31/2020	5.000	230,082		(229)				342,000	04/30/2018
100025568		BALDWIN PARK	CA		12/31/2020	5.375	244,376		(555)				449,350	04/30/2018
100025569		LOS ANGELES	CA		12/31/2020	4.000	220,120		402				307,800	04/30/2018
100025573		WILTON MANORS	FL		12/31/2020	5.000	272,101		(69)				266,000	04/30/2018
100025577		BALDWIN	NY		12/31/2020	4.250	301,913		1,253				363,850	04/30/2018
100025578		CUTLER BAY	FL		12/31/2020	4.625	218,608		619				270,750	04/30/2018
100025580		SACRAMENTO	CA		12/31/2020	4.625	169,869		(61)				194,750	04/30/2018
100025582		RESEDA	CA		12/31/2020	4.000	301,740		204				536,750	04/30/2018
100025583		CHICAGO	IL		12/31/2020	4.000	173,070		1,000				243,960	04/30/2018
100025594		WASHINGTON	DC		12/31/2020	4.625	324,341		216				399,000	04/30/2018
100025595		NASHVILLE	TN		12/31/2020	4.250	110,434		292				184,300	04/30/2018
100025603		FAIRBANKS	AK		12/31/2020	4.625	121,398		686				127,300	04/30/2018
100025607		BROCKTON	MA		12/31/2020	4.000	228,157		990				389,500	04/30/2018
100025608		METHUEN	MA		12/31/2020	5.125	252,204		401				379,050	04/30/2018
100025613		WARREN	MI		12/31/2020	4.000	55,110		566				63,175	04/30/2018
100025614		CENTRAL ISLIP	NY		12/31/2020	4.625	225,984		1,709				237,500	04/30/2018
100025615		CAMBRIA	WI		12/31/2020	5.000	259,543		889				228,000	04/30/2018
100025618		COACHELLA	CA		12/31/2020	4.750	143,894		162				270,750	04/30/2018
100025622		SOUTH LAKE TAHOE	CA		12/31/2020	5.000	314,841		(462)				684,000	04/30/2018
100025623		HIGHLAND	CA		12/31/2020	4.000	178,686		523				232,750	04/30/2018
100025625		DEARBORN HEIGHTS	MI		12/31/2020	5.125	92,524		6,576				184,300	04/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025632		MOORPARK	CA		12/31/2020	5.000	281,274		(117)				427,500	04/30/2018
100025637		TEMECULA	CA		12/31/2020	4.250	256,351		228				370,500	04/30/2018
100025641		LAS VEGAS	NV		12/31/2020	4.250	174,647		249				294,500	04/30/2018
100025642		LOMPOC	CA		12/31/2020	5.375	197,470		452				275,405	04/30/2018
100025645		PALMDALE	CA		12/31/2020	5.000	219,862		615				332,500	04/30/2018
100025652		CAPE ELIZABETH	ME		12/31/2020	5.000	170,840		299				510,150	04/30/2018
100025653		LAHAINA	HI		12/31/2020	4.125	343,723		353				427,500	04/30/2018
100025656		SILVER SPRING	MD		12/31/2020	4.750	256,690		(173)				361,000	04/30/2018
100025658		LAKE ARROWHEAD	CA		12/31/2020	4.625	155,267		114				180,500	04/30/2018
100025659		CHICAGO HEIGHTS	IL		12/31/2020	4.000	97,444		634				81,225	04/30/2018
100025660		LONG BEACH	CA		12/31/2020	5.125	321,031		(647)				456,000	04/30/2018
100025661		MIAMI	FL		12/31/2020	4.625	152,457		(79)				204,250	04/30/2018
100025663		TAMPA	FL		12/31/2020	4.000	154,619		93				298,300	04/30/2018
100025664		RIVERSIDE	CA		12/31/2020	5.000	292,946		(278)				327,750	04/30/2018
100025671		LYNWOOD	CA		12/31/2020	5.000	385,021		(217)				470,250	04/30/2018
100025672		CHICAGO	IL		12/31/2020	4.625	85,996		138				117,800	04/30/2018
100025678		ESCONDIDO	CA		12/31/2020	4.000	294,158		430				422,750	04/30/2018
100025681		BALTIMORE	MD		12/31/2020	4.750	130,029		116				182,875	04/30/2018
100025686		ANCHORAGE	AK		12/31/2020	4.875	359,877		(128)				522,500	04/30/2018
100025687		LOS ANGELES	CA		12/31/2020	5.000	182,066		902				351,500	04/30/2018
100025690		COOPER CITY	FL		12/31/2020	4.625	203,400		5				318,250	04/30/2018
100025692		PALMDALE	CA		12/31/2020	4.875	238,456		(114)				318,250	04/30/2018
100025693		CLEARWATER	FL		12/31/2020	4.000	79,702		690				85,738	04/30/2018
100025694		PORT SAINT LUCIE	FL		12/31/2020	4.000	235,118		370				344,375	04/30/2018
100025697		GRASS VALLEY	CA		12/31/2020	4.875	256,856		(86)				294,500	04/30/2018
100025700		WELLINGTON	FL		12/31/2020	4.000	219,906		460				289,750	04/30/2018
100025701		SAINT CLOUD	FL		12/31/2020	4.750	198,253		(18)				237,500	04/30/2018
100025704		BREMERTON	WA		12/31/2020	4.000	270,763		292				323,000	04/30/2018
100025705		RANCHO CORDOVA	CA		12/31/2020	4.250	218,528		(69)				399,000	04/30/2018
100025707		PROSPECT	OR		12/31/2020	4.750	131,584		(100)				247,000	04/30/2018
100025710		HAMMOND	IN		12/31/2020	4.000	95,512		608				112,100	04/30/2018
100025713		PEMBROKE PINES	FL		12/31/2020	4.625	67,683		5,970				81,227	04/30/2018
100025716		SALEM	OR		12/31/2020	4.000	140,702		507				228,000	04/30/2018
100025721		FAIRFIELD	CT		12/31/2020	4.250	277,870		1,598				311,600	04/30/2018
100025723		STOCKBRIDGE	GA		12/31/2020	4.000	152,315		876				159,600	04/30/2018
100025728		PORTLAND	OR		12/31/2020	4.000	213,056		339				341,050	04/30/2018
100025729		NEEDLES	CA		12/31/2020	4.625	120,638		39				118,750	04/30/2018
100025730		SIMI VALLEY	CA		12/31/2020	4.625	327,853		(96)				498,750	04/30/2018
100025735		CALEXICO	CA		12/31/2020	4.625	169,590		3				209,000	04/30/2018
100025740		LAND O LAKES	FL		12/31/2020	4.000	287,525		1,114				260,300	04/30/2018
100025741		IMPERIAL	CA		12/31/2020	3.750	171,746		460				217,550	04/30/2018
100025747		APPLE VALLEY	CA		12/31/2020	4.250	315,818		(52)				408,500	04/30/2018
100025754		OPA LOCKA	FL		12/31/2020	4.000	137,524		2,935				284,050	04/30/2018
100025755		SCHAUMBURG	IL		12/31/2020	2.000	291,934		3,594				570,000	04/30/2018
100025759		MIAMI	FL		12/31/2020	5.000	147,309		24				213,750	04/30/2018
100025769		YORK	SC		12/31/2020	4.250	157,424		223				207,005	04/30/2018
100025770		MAYWOOD	IL		12/31/2020	5.000	119,530		156				123,500	04/30/2018
100025774		WATSONVILLE	CA		12/31/2020	4.000	371,010		432				514,900	04/30/2018
100025776		RIVERSIDE	CA		12/31/2020	4.500	255,363		1,277				446,500	04/30/2018
100025778		PERRIS	CA		12/31/2020	5.125	210,937		(144)				326,800	04/30/2018
100025779		GREEN COVE SPRINGS	FL		12/31/2020	4.625	89,555		1,107				156,750	04/30/2018
100025780		TACOMA	WA		12/31/2020	4.500	324,553		469				442,605	04/30/2018

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025781		LAS VEGAS	NV		12/31/2020	4.375	107,238		243				153,900	04/30/2018
100025787		ORANGE	CA		12/31/2020	5.000	331,090		(375)				418,000	04/30/2018
100025788		GRAND PRAIRIE	TX		12/31/2020	4.000	90,975		244				154,850	04/30/2018
100025794		NORTH BERGEN	NJ		12/31/2020	5.125	285,431		487				332,500	04/30/2018
100025795		PITTSBURG	CA		12/31/2020	4.750	206,726		3,135				515,850	04/30/2018
100025801		GAITHERSBURG	MD		12/31/2020	4.875	182,236		(174)				256,500	04/30/2018
100025804		TUJUNGA	CA		12/31/2020	4.625	264,903		144				361,000	04/30/2018
100025808		ARLETA	CA		12/31/2020	4.500	369,099		88				461,700	04/30/2018
100025816		SOUTHPORT	NC		12/31/2020	4.625	128,857		212				123,500	04/30/2018
100025820		TUCSON	AZ		12/31/2020	4.000	138,010		259				165,300	04/30/2018
100025821		PLANTATION	FL		12/31/2020	4.375	249,660		440				342,000	04/30/2018
100025822		PALMDALE	CA		12/31/2020	4.000	175,345		1,179				294,500	04/30/2018
100025827		DORAL	FL		12/31/2020	3.875	281,607		4,848				386,650	04/30/2018
100025831		LEVITTOWN	NY		12/31/2020	5.250	254,876		(634)				408,500	04/30/2018
100025832		WESTBURY	NY		12/31/2020	4.875	292,324		424				451,250	04/30/2018
100025833		HIALEAH	FL		12/31/2020	4.250	137,468		(53)				267,900	04/30/2018
100025834		LITTLEROCK	CA		12/31/2020	5.250	233,095		(163)				275,500	04/30/2018
100025837		ONTARIO	CA		12/31/2020	4.000	308,727		941				361,000	04/30/2018
100025838		OPA LOCKA	FL		12/31/2020	5.000	145,800		376				251,750	04/30/2018
100025842		CENTRAL ISLIP	NY		12/31/2020	4.000	203,601		796				247,000	04/30/2018
100025843		BARSTOW	CA		12/31/2020	4.750	85,787		(26)				118,750	04/30/2018
100025844		SANTA MARIA	CA		12/31/2020	5.250	223,598		(644)				318,250	04/30/2018
100025846		LAKE WORTH	FL		12/31/2020	4.250	146,228		104				261,250	04/30/2018
100025847		STATEN ISLAND	NY		12/31/2020	4.375	280,752		1,248				600,000	04/16/2023
100025852		SEATTLE	WA		12/31/2020	3.875	228,533		794				510,000	05/22/2023
100025854		TAMPA	FL		12/31/2020	4.000	91,078		234				133,000	04/30/2018
100025860		MEMPHIS	TN		12/31/2020	5.000	72,287		(239)				136,800	04/30/2018
100025868		LAKE ORION	MI		12/31/2020	2.000	105,492		1,032				159,600	04/30/2018
100025869		NEW LONDON	CT		12/31/2020	5.000	137,547		1,422				190,000	04/30/2018
100025870		COMPTON	CA		12/31/2020	4.625	301,909		94				346,750	04/30/2018
100025871		PICO RIVERA	CA		12/31/2020	4.625	309,575		418				413,250	04/30/2018
100025876		FORT LAUDERDALE	FL		12/31/2020	4.875	74,820		10,192				237,500	04/30/2018
100025883		CHANDLER	AZ		12/31/2020	3.000	95,015		1,231				221,350	04/30/2018
100025885		MADERA	CA		12/31/2020	5.000	107,123		331				179,550	04/30/2018
100025886		AVERY	CA		12/31/2020	4.000	168,675		448				190,000	04/30/2018
100025888		DOWNEY	CA		12/31/2020	4.625	274,899		(217)				437,000	04/30/2018
100025894		RESEDA	CA		12/31/2020	4.250	307,242		(48)				503,500	04/30/2018
100025896		SILVER SPRING	MD		12/31/2020	4.750	19,824		76,170				471,200	04/30/2018
100025900		MORENO VALLEY	CA		12/31/2020	4.250	330,135		444				375,250	04/30/2018
100025904		PEARLAND	TX		12/31/2020	4.625	189,259		346				318,250	04/30/2018
100025907		NORTH BERGEN	NJ		12/31/2020	5.000	362,338		168				513,000	04/30/2018
100025912		PEPEEKEO	HI		12/31/2020	4.625	299,513		624				308,750	04/30/2018
100025917		NORTH CHICAGO	IL		12/31/2020	4.750	75,963		678				67,688	04/30/2018
100025920		MARTINSVILLE	IN		12/31/2020	5.125	177,896		200				244,150	04/30/2018
100025922		COMPTON	CA		12/31/2020	4.500	291,375		6				403,750	04/30/2018
100025925		REDWOOD VALLEY	CA		12/31/2020	4.250	327,867		31				522,500	04/30/2018
100025926		MESA	AZ		12/31/2020	4.375	99,990		108				114,000	04/30/2018
100025927		STOCKTON	CA		12/31/2020	4.625	366,697		470				389,500	04/30/2018
100025935		PLAINFIELD	NJ		12/31/2020	4.625	159,674		499				204,250	04/30/2018
100025936		LAKELAND	FL		12/31/2020	4.000	161,504		602				203,300	04/30/2018
100025942		NORWALK	CA		12/31/2020	4.875	308,829		(339)				427,500	04/30/2018
100025943		MIAMI	FL		12/31/2020	4.625	333,000		(155)				465,500	04/30/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025947		NEWARK	NJ		12/31/2020	4.375	203,899		1,539				177,650	04/30/2018
100025949		CHICAGO RIDGE	IL		12/31/2020	4.375	70,402		1,003				65,431	04/30/2018
100025955		QUEENSTOWN	MD		12/31/2020	4.875	310,816		(127)				355,300	04/30/2018
100025959		LAWRENCEVILLE	GA		12/31/2020	4.000	89,486		599				185,250	04/30/2018
100025961		WEST COVINA	CA		12/31/2020	4.000	310,821		239				532,000	04/30/2018
100025962		TUCSON	AZ		12/31/2020	4.625	130,620		128				154,850	04/30/2018
100025963		PHOENIX	AZ		12/31/2020	4.500	276,172		88				413,250	04/30/2018
100025965		WHEELER	WI		12/31/2020	4.250	141,117		372				201,400	04/30/2018
100025966		DELTONA	FL		12/31/2020	4.375	303,972		508				399,950	04/30/2018
100025967		GLENFORD	NY		12/31/2020	4.375	141,663		629				229,900	04/30/2018
100025969		LILBURN	GA		12/31/2020	5.000	122,957		174				218,500	04/30/2018
100025977		COMPTON	CA		12/31/2020	4.375	245,312		96				370,500	04/30/2018
100025978		LOS ANGELES	CA		12/31/2020	5.000	185,566		(146)				323,000	04/30/2018
100025982		BALDWIN PARK	CA		12/31/2020	4.625	327,948		(268)				413,250	04/30/2018
100025986		ELGIN	SC		12/31/2020	4.625	88,457		69				153,805	04/30/2018
100025988		SAN ANTONIO	TX		12/31/2020	7.000	162,167		(652)				323,000	04/30/2018
100025989		MESA	AZ		12/31/2020	4.250	124,850		48				174,800	04/30/2018
100025991		CRESCO	PA		12/31/2020	2.000	113,214		882				218,500	04/30/2018
100025997		LOS ANGELES	CA		12/31/2020	4.750	294,465		(222)				451,250	04/30/2018
100025998		VALLEY STREAM	NY		12/31/2020	2.000	285,792		1,985				396,150	04/30/2018
100025999		SPRINGFIELD	MA		12/31/2020	4.000	187,519		929				152,000	04/30/2018
100026006		CARY	IL		12/31/2020	4.625	274,209		571				247,000	04/30/2018
100026010		HEREFORD	AZ		12/31/2020	4.375	203,498		478				223,250	04/30/2018
100026011		OPA LOCKA	FL		12/31/2020	3.500	139,003		468				173,850	04/30/2018
100026012		TEWKSBURY	MA		12/31/2020	5.000	260,296		411				418,000	04/30/2018
100026019		RED BANK	NJ		12/31/2020	3.875	305,487		1,505				398,050	04/30/2018
100026024		NAPLES	FL		12/31/2020	4.500	217,005		(12)				380,000	04/30/2018
100026028		GILBERT	AZ		12/31/2020	5.000	277,162		20				389,500	04/30/2018
100026035		PALMDALE	CA		12/31/2020	4.000	237,780		349				337,250	04/30/2018
100026037		JOPPA	MD		12/31/2020	5.000	126,006		1,080				213,750	04/30/2018
100026042		SPANAWAY	WA		12/31/2020	5.250	156,994		(94)				280,250	04/30/2018
100026043		LAKE WORTH	FL		12/31/2020	4.625	92,850		397				110,200	04/30/2018
100026049		HOMESTEAD	FL		12/31/2020	5.000	192,679		(148)				221,255	04/30/2018
100026053		ORLANDO	FL		12/31/2020	4.000	105,240		879				218,500	04/30/2018
100026054		STRATFORD	CT		12/31/2020	4.875	208,674		619				295,450	04/30/2018
100026056		UPLAND	CA		12/31/2020	4.625	166,594		(92)				229,900	04/30/2018
100026059		CUMMING	GA		12/31/2020	5.000	219,830		(48)				255,550	04/30/2018
100026064		PHARR	TX		12/31/2020	4.375	58,718		572				83,030	04/30/2018
100026066		CHICAGO	IL		12/31/2020	5.000	171,629		(43)				199,500	04/30/2018
100026067		BRANDON	FL		12/31/2020	4.750	98,394		(26)				185,250	04/30/2018
100026068		MOORPARK	CA		12/31/2020	4.750	292,045		(478)				588,050	04/30/2018
100026070		ISELIN	NJ		12/31/2020	4.625	195,689		5				275,500	04/30/2018
100026071		WEST PALM BEACH	FL		12/31/2020	4.125	277,439		718				320,150	04/30/2018
100026076		LAS VEGAS	NV		12/31/2020	4.000	98,489		(15)				237,500	04/30/2018
100026077		PRESCOTT	AZ		12/31/2020	3.875	141,197		421				189,050	04/30/2018
100026078		CHARLOTTE	NC		12/31/2020	4.625	301,253		503				285,000	04/30/2018
100026088		CHICAGO	IL		12/31/2020	4.625	321,571		61				474,050	04/30/2018
100026094		SARASOTA	FL		12/31/2020	2.000	89,021		932				142,500	04/30/2018
100026095		LONG BEACH	CA		12/31/2020	4.750	161,476		137				223,250	04/30/2018
100026097		CEDAR HILL	TX		12/31/2020	6.625	209,374		(200)				370,405	04/30/2018
100026099		SMYRNA	DE		12/31/2020	4.250	264,857		160				346,750	04/30/2018
100026101		SMYRNA	GA		12/31/2020	5.000	228,913		300				308,750	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026103		ORLANDO	FL		12/31/2020	4.000	103,537		255				118,750	04/30/2018
100026108		STERLING	VA		12/31/2020	5.125	316,967		(543)				498,750	04/30/2018
100026110		PARAMOUNT	CA		12/31/2020	3.000	235,917		1,263				403,750	04/30/2018
100026111		NORTH LAS VEGAS	NV		12/31/2020	4.125	82,399		1,006				146,205	04/30/2018
100026112		MIAMI	FL		12/31/2020	4.000	115,706		332				177,650	04/30/2018
100026115		KIHEI	HI		12/31/2020	3.875	190,854		498				284,050	04/30/2018
100026119		SPRINGFIELD	OR		12/31/2020	4.625	125,293		176				180,500	04/30/2018
100026127		EWA BEACH	HI		12/31/2020	4.375	472,929		977				793,250	04/30/2018
100026129		LOS ANGELES	CA		12/31/2020	4.000	344,203		195				446,500	04/30/2018
100026130		SPRING HILL	FL		12/31/2020	4.000	114,773		203				164,350	04/30/2018
100026134		CHICAGO	IL		12/31/2020	5.000	131,967		882				152,000	04/30/2018
100026135		BAKERSFIELD	CA		12/31/2020	4.750	99,218		(162)				145,350	04/30/2018
100026136		NILES	IL		12/31/2020	4.250	207,214		360				266,000	04/30/2018
100026139		CENTREVILLE	VA		12/31/2020	5.000	257,741		(324)				403,750	04/30/2018
100026144		CHICAGO	IL		12/31/2020	5.000	143,809		356				279,300	04/30/2018
100026145		BLUFFTON	SC		12/31/2020	4.625	105,433		(2)				164,255	04/30/2018
100026148		ALVIN	TX		12/31/2020	4.625	235,696		159				379,050	04/30/2018
100026150		BOCA RATON	FL		12/31/2020	4.625	94,022		426				90,250	04/30/2018
100026152		ARVERNE	NY		12/31/2020	4.000	293,519		760				451,250	04/30/2018
100026164		POMONA	CA		12/31/2020	3.875	336,442		497				527,250	04/30/2018
100026165		CAPITOL HEIGHTS	MD		12/31/2020	4.625	135,485		(132)				224,105	04/30/2018
100026167		HOUSTON	TX		12/31/2020	4.625	102,264		302				138,700	04/30/2018
100026168		MIAMI GARDENS	FL		12/31/2020	4.625	163,824		(22)				228,000	04/30/2018
100026174		MOUNTAIN VIEW	HI		12/31/2020	4.000	163,328		468				227,050	04/30/2018
100026175		ARLINGTON	WA		12/31/2020	4.375	160,150		225				209,000	04/30/2018
100026178		BRONX	NY		12/31/2020	4.750	357,974		389				498,750	04/30/2018
100026188		SACRAMENTO	CA		12/31/2020	4.250	149,086		299				323,000	04/30/2018
100026204		CHICAGO	IL		12/31/2020	4.250	162,156		210				242,250	04/30/2018
100026205		CALABASH	NC		12/31/2020	4.625	307,010		320				323,000	04/30/2018
100026212		CENTRAL ISLIP	NY		12/31/2020	4.250	242,718		139				299,250	04/30/2018
100026215		ENGLEWOOD	NJ		12/31/2020	3.750	208,091		527				285,000	04/30/2018
100026217		HUNTINGTON PARK	CA		12/31/2020	4.625	178,378		(78)				292,125	04/30/2018
100026225		COUNTRY CLUB HILLS	IL		12/31/2020	2.000	103,039		1,034				156,750	04/30/2018
100026230		CORDOVA	AL		12/31/2020	2.000	24,794		716				90,000	09/21/2022
100026238		HIALEAH	FL		12/31/2020	4.625	162,025		32				251,750	04/30/2018
100026243		PLANT CITY	FL		12/31/2020	4.625	72,125		1,573				156,750	04/30/2018
100026244		VALLEJO	CA		12/31/2020	4.000	161,365		428				465,000	08/21/2023
100026247		MERRILLVILLE	IN		12/31/2020	5.000	68,273		42				76,713	04/30/2018
100026249		CICERO	IL		12/31/2020	5.000	85,340		135				157,700	04/30/2018
100026250		FRANKLIN PARK	IL		12/31/2020	4.625	159,346		359				171,000	04/30/2018
100026252		PORTERVILLE	CA		12/31/2020	5.125	196,713		(347)				282,150	04/30/2018
100026257		FLUSHING	NY		12/31/2020	4.500	662,535		1,013				893,000	04/30/2018
100026259		KEYES	CA		12/31/2020	4.625	216,666		220				275,500	04/30/2018
100026266		CANOGA PARK	CA		12/31/2020	4.500	316,723		213				422,750	04/30/2018
100026270		MADISON HEIGHTS	MI		12/31/2020	4.000	53,505		223				72,200	04/30/2018
100026273		POSEN	IL		12/31/2020	4.000	103,897		1,176				109,250	04/30/2018
100026276		HUMBLE	TX		12/31/2020	5.000	92,149		133				129,200	04/30/2018
100026282		MESA	AZ		12/31/2020	4.750	134,253		93				224,200	04/30/2018
100026284		NORWALK	CA		12/31/2020	4.250	311,597		340				400,900	04/30/2018
100026286		STATEN ISLAND	NY		12/31/2020	5.000	199,060		313				503,500	04/30/2018
100026287		NEWPORT	MN		12/31/2020	4.000	182,767		365				265,050	04/30/2018
100026288		CONCORD	CA		12/31/2020	3.750	342,795		885				536,750	04/30/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026291		AURORA	IL		12/31/2020	4.000	106,931		333				187,150	04/30/2018
100026292		RUTHER GLEN	VA		12/31/2020	4.625	130,149		223				147,250	04/30/2018
100026293		MIRAMAR	FL		12/31/2020	2.000	150,641		980				237,500	04/30/2018
100026302		MIAMI GARDENS	FL		12/31/2020	4.625	157,670		(36)				232,750	04/30/2018
100026303		PHOENIX	AZ		12/31/2020	5.000	101,070		90				160,550	04/30/2018
100026309		MIAMI	FL		12/31/2020	4.250	184,934		412				253,650	04/30/2018
100026315		MENIFEE	CA		12/31/2020	4.000	218,862		724				305,900	04/30/2018
100026316		BELL GARDENS	CA		12/31/2020	4.625	277,142		931				558,600	04/30/2018
100026321		DAVENPORT	FL		12/31/2020	4.750	105,254		304				194,750	04/30/2018
100026325		RIVERDALE	GA		12/31/2020	4.625	63,760		3,065				78,969	04/30/2018
100026328		CLOSTER	NJ		12/31/2020	4.750	243,184		948				575,000	04/27/2023
100026337		CORONA	NY		12/31/2020	4.500	432,411		(21)				1,043,290	04/30/2018
100026342		GRANTSVILLE	UT		12/31/2020	4.000	156,985		214				192,850	04/30/2018
100026343		BOLINGBROOK	IL		12/31/2020	4.000	133,060		486				147,250	04/30/2018
100026344		NYACK	NY		12/31/2020	4.000	211,762		625				389,500	04/30/2018
100026347		BRENTWOOD	NY		12/31/2020	4.000	252,960		1,142				302,100	04/30/2018
100026348		NEW CITY	NY		12/31/2020	4.000	216,944		409				384,750	04/30/2018
100026349		DES PLAINES	IL		12/31/2020	4.625	217,526		628				237,500	04/30/2018
100026351		RIVERSIDE	CA		12/31/2020	4.625	244,869		260				332,500	04/30/2018
100026354		Fresno	CA		12/31/2020	4.625	99,219		99				115,000	06/14/2018
100026355		Miami	FL		12/31/2020	4.375	90,564		269				120,000	06/13/2018
100026362		Orlando	FL		12/31/2020	4.150	81,189		392				124,000	06/13/2018
100026363		Ocala	FL		12/31/2020	4.250	73,025		241				135,000	03/30/2018
100026365		Stockton	CA		12/31/2020	3.050	116,370		756				140,000	06/14/2018
100026366		Miami	FL		12/31/2020	4.150	89,282		299				142,000	06/14/2018
100026367		Elgin	IL		12/31/2020	5.053	87,462		545				138,000	06/14/2018
100026368		Mesa	AZ		12/31/2020	4.375	83,444		129				145,000	06/14/2018
100026370		Lamont	CA		12/31/2020	4.625	77,013		832				155,000	06/14/2018
100026378		Sun City West	AZ		12/31/2020	3.250	110,440		494				161,000	06/14/2018
100026379		Miami	FL		12/31/2020	3.890	134,149		467				162,000	06/14/2018
100026380		Pompano Beach	FL		12/31/2020	4.625	89,311		1,091				160,000	06/14/2018
100026381		St Petersburg	FL		12/31/2020	3.000	83,521		625				165,000	06/13/2018
100026384		Palm Bay	FL		12/31/2020	4.375	130,124		73				170,000	06/13/2018
100026392		Palm Coast	FL		12/31/2020	3.625	115,549		563				174,000	06/14/2018
100026395		Mechanicsville	MD		12/31/2020	5.375	152,588		423				171,000	06/13/2018
100026397		Kissimmee	FL		12/31/2020	4.000	81,513		1,402				188,000	06/14/2018
100026398		Phoenix	AZ		12/31/2020	4.250	113,275		193				189,000	06/13/2018
100026403		West Bloomfield	MI		12/31/2020	2.000	123,419		1,414				190,000	03/29/2018
100026404		Bakersfield	CA		12/31/2020	3.000	114,617		871				199,000	06/15/2018
100026406		Miami	FL		12/31/2020	3.000	121,354		1,144				184,250	06/14/2018
100026407		Stockton	CA		12/31/2020	4.300	160,729		369				195,000	06/14/2018
100026410		Riverview	FL		12/31/2020	2.000	128,302		1,735				195,000	06/13/2018
100026417		St. Paul	MN		12/31/2020	4.950	131,956		31				210,000	06/13/2018
100026432		Scottsdale	AZ		12/31/2020	4.500	142,451		125				225,000	06/14/2018
100026440		Port Saint Lucie	FL		12/31/2020	4.950	145,268		115				234,000	06/14/2018
100026444		Cape Coral	FL		12/31/2020	4.000	129,920		1,218				225,000	06/13/2018
100026452		Lake Elsinore	CA		12/31/2020	4.800	193,004		89				240,000	06/14/2018
100026466		Moreno Valley	CA		12/31/2020	3.375	151,398		2,949				255,000	06/14/2018
100026469		Desert Hot Springs	CA		12/31/2020	4.000	13,888		5,585				260,000	06/13/2018
100026471		Trumbull	CT		12/31/2020	4.000	169,500		1,408				252,000	06/14/2018
100026473		Patchogue	NY		12/31/2020	3.500	50,578		6,458				255,000	06/13/2018
100026475		San Bernardino	CA		12/31/2020	4.875	210,080		148				263,000	06/13/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026477		Kerman	CA		12/31/2020	4.850	200,885		90				269,000	06/15/2018
100026483		Bakersfield	CA		12/31/2020	3.250	155,529		1,174				270,000	06/15/2018
100026492		Sacramento	CA		12/31/2020	4.750	132,496		1,755				274,000	06/14/2018
100026493		Moreno Valley	CA		12/31/2020	4.625	188,920		49				278,900	06/14/2018
100026499		Woodbridge	VA		12/31/2020	4.410	171,514		429				280,000	06/13/2018
100026501		Sacramento	CA		12/31/2020	4.419	181,718		167				295,000	06/14/2018
100026502		San Juan Capistrano	CA		12/31/2020	4.375	211,834		220				285,000	06/13/2018
100026503		Woodbridge Township	NJ		12/31/2020	4.000	155,013		3,079				285,000	06/14/2018
100026504		Las Vegas	NV		12/31/2020	5.205	184,283		(23)				295,850	06/13/2018
100026505		Olivehurst	CA		12/31/2020	3.000	182,511		907				285,000	06/14/2018
100026508		Miami	FL		12/31/2020	3.750	50,625		3,547				279,000	06/14/2018
100026509		Woodbridge	VA		12/31/2020	3.000	139,189		1,854				299,000	06/13/2018
100026515		Schertz	TX		12/31/2020	4.875	206,716		(521)				299,000	06/14/2018
100026517		Lompoc	CA		12/31/2020	4.125	98,890		2,871				295,000	06/15/2018
100026518		Moreno Valley	CA		12/31/2020	5.500	186,077		(248)				304,900	06/14/2018
100026519		Chicago	IL		12/31/2020	3.000	218,049		(283)				290,000	06/14/2018
100026522		Blue Springs	MO		12/31/2020	4.000	196,214		469				305,000	06/13/2018
100026525		Riverside	CA		12/31/2020	3.875	83,991		2,836				289,600	06/14/2018
100026526		Bolingbrook	IL		12/31/2020	4.125	195,184		1,552				304,500	06/14/2018
100026527		New Windsor	MD		12/31/2020	4.800	247,074		174				319,900	06/14/2018
100026529		Stockton	CA		12/31/2020	4.625	153,217		1,792				315,000	06/14/2018
100026530		Indianapolis	IN		12/31/2020	3.500	183,033		872				300,000	06/14/2018
100026532		Hollywood	FL		12/31/2020	4.625	180,614		(56)				310,000	06/13/2018
100026533		Rialto	CA		12/31/2020	4.750	221,059		45				311,500	06/14/2018
100026535		Woodbridge	VA		12/31/2020	3.000	156,573		1,378				300,000	06/13/2018
100026544		Yucaipa	CA		12/31/2020	4.250	235,245		540				315,240	06/14/2018
100026546		Perris	CA		12/31/2020	3.057	273,229		2,666				287,845	06/13/2018
100026547		Lancaster	CA		12/31/2020	5.375	222,702		(381)				331,000	06/14/2018
100026548		Chicago	IL		12/31/2020	4.000	225,868		(276)				318,000	06/13/2018
100026554		Upper Marlboro	MD		12/31/2020	4.000	197,560		505				321,000	06/14/2018
100026555		Sterling	VA		12/31/2020	3.875	218,905		859				367,100	09/23/2022
100026556		Miramar	FL		12/31/2020	2.900	184,999		1,197				339,000	06/16/2018
100026558		Tracy	CA		12/31/2020	4.875	246,847		129				349,000	06/13/2018
100026563		Clovis	CA		12/31/2020	5.125	269,197		(42)				345,000	06/13/2018
100026564		Bowie	MD		12/31/2020	4.625	182,756		2,378				343,000	06/14/2018
100026566		East Islip	NY		12/31/2020	3.000	195,653		4,135				330,000	06/14/2018
100026568		Virginia Beach	VA		12/31/2020	2.000	77,972		4,717				322,950	06/14/2018
100026570		Patterson	CA		12/31/2020	4.875	209,855		(658)				355,000	06/15/2018
100026572		Bonita Springs	FL		12/31/2020	5.000	261,106		55				353,000	06/13/2018
100026573		Reseda	CA		12/31/2020	3.875	219,331		668				360,000	06/13/2018
100026576		Temecula	CA		12/31/2020	3.375	199,265		2,859				365,000	06/14/2018
100026577		Cooper City	FL		12/31/2020	4.750	224,727		123				287,700	06/13/2018
100026579		Vancouver	WA		12/31/2020	3.750	256,691		564				359,900	06/13/2018
100026588		West Covina	CA		12/31/2020	3.125	248,597		1,183				390,000	05/15/2021
100026589		Oxnard	CA		12/31/2020	4.625	248,441		398				369,000	06/13/2018
100026595		Pittsburg	CA		12/31/2020	4.380	257,105		562				380,000	06/14/2018
100026597		Santa Maria	CA		12/31/2020	4.000	233,620		516				370,000	06/14/2018
100026599		Silver Spring	MD		12/31/2020	2.000	245,175		1,773				377,000	06/13/2018
100026604		Diamond Bar	CA		12/31/2020	4.000	220,407		188				371,500	03/29/2018
100026605		Manassas	VA		12/31/2020	4.250	241,527		668				380,000	06/13/2018
100026611		Nanuet	NY		12/31/2020	4.000	269,007		2,846				361,080	06/14/2018
100026612		Lake Forest	CA		12/31/2020	4.750	263,851		213				395,000	06/14/2018

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100026615		Suisun	CA		12/31/2020	4.000	251,715		458				375,000	06/14/2018
100026619		Patterson	CA		12/31/2020	4.375	251,084		378				400,000	06/14/2018
100026620		Escondido	CA		12/31/2020	5.359	262,996		454				396,000	06/13/2018
100026622		Pico Rivera	CA		12/31/2020	4.375	210,579		434				400,000	06/14/2018
100026627		Carson	CA		12/31/2020	4.625	231,163		(101)				385,000	06/17/2018
100026630		Romoland	CA		12/31/2020	4.875	266,816		(247)				413,000	06/14/2018
100026631		Ceres	CA		12/31/2020	4.000	142,456		1,638				393,000	06/13/2018
100026634		SUISUN CITY	CA		12/31/2020	3.250	235,916		1,431				395,000	06/17/2018
100026636		Hialeah	FL		12/31/2020	2.000	224,786		3,437				409,000	06/15/2018
100026638		Westbury	NY		12/31/2020	3.500	110,218		8,848				375,000	06/14/2018
100026640		Evanston	IL		12/31/2020	2.000	184,242		3,362				415,000	06/13/2018
100026643		Waxhaw	NC		12/31/2020	3.250	235,653		860				420,000	06/14/2018
100026647		Nutley	NJ		12/31/2020	4.000	349,851		1,305				420,000	06/14/2018
100026650		Santa Ana	CA		12/31/2020	4.000	267,647		813				409,200	06/14/2018
100026652		Spring Valley	CA		12/31/2020	5.125	261,708		66				435,000	06/21/2018
100026654		Englishtown	NJ		12/31/2020	4.125	325,858		1,196				435,000	06/14/2018
100026657		Azusa	CA		12/31/2020	3.000	282,035		657				439,900	06/13/2018
100026658		Valley Stream	NY		12/31/2020	3.500	238,120		3,843				417,000	06/13/2018
100026660		San Fernando	CA		12/31/2020	4.750	295,301		133				445,000	06/13/2018
100026663		Phoenix	AZ		12/31/2020	4.875	330,806		244				430,000	06/13/2018
100026664		Monrovia	CA		12/31/2020	4.625	270,020		(94)				435,000	06/13/2018
100026665		La Puente	CA		12/31/2020	3.375	231,811		5,531				449,500	06/14/2018
100026670		Sterling Heights	MI		12/31/2020	2.690	280,967		1,923				455,000	06/13/2018
100026671		Baldwin Park	CA		12/31/2020	3.875	287,571		567				459,000	06/13/2018
100026672		Whittier	CA		12/31/2020	4.375	180,613		6,033				455,000	06/15/2018
100026674		Pacoima	CA		12/31/2020	3.125	276,237		1,507				450,000	06/13/2018
100026678		Bakersfield	CA		12/31/2020	3.875	363,738		539				454,900	06/15/2018
100026680		El Cajon	CA		12/31/2020	4.875	295,789		266				435,000	06/13/2018
100026682		Baldwin	NY		12/31/2020	4.625	335,430		1,058				439,000	06/14/2018
100026683		Stockton	CA		12/31/2020	4.000	259,369		1,310				470,000	06/14/2018
100026688		Las Vegas	NV		12/31/2020	3.000	303,381		1,400				480,000	06/13/2018
100026702		Gardena	CA		12/31/2020	5.125	352,498		1				500,000	06/14/2018
100026708		La Puente	CA		12/31/2020	3.000	238,949		3,735				490,000	06/13/2018
100026711		Whittier	CA		12/31/2020	4.875	374,717		694				510,000	06/14/2018
100026722		Rancho Mirage	CA		12/31/2020	4.250	355,372		577				522,000	06/13/2018
100026724		Castaic	CA		12/31/2020	4.500	286,556		1,751				538,500	06/13/2018
100026726		Upland	CA		12/31/2020	4.750	354,672		897				530,000	06/14/2018
100026730		Inglewood	CA		12/31/2020	3.875	217,214		3,574				521,000	06/14/2018
100026734		Norco	CA		12/31/2020	3.000	289,772		5,322				550,000	06/13/2018
100026735		Anaheim	CA		12/31/2020	4.211	294,173		753				545,000	06/14/2018
100026736		Los Angeles	CA		12/31/2020	4.875	376,729		155				525,000	06/15/2018
100026746		Riverside	CA		12/31/2020	3.875	233,577		5,519				575,000	06/15/2018
100026748		Scottsdale	AZ		12/31/2020	4.250	379,603		1,300				568,000	06/13/2018
100026754		El Monte	CA		12/31/2020	4.250	409,740		448				575,000	06/14/2018
100026758		Richmond	CA		12/31/2020	4.000	113,137		6,073				580,300	06/14/2018
100026764		Baldwin Park	CA		12/31/2020	3.625	454,381		817				619,999	06/13/2018
100026770		Ramona	CA		12/31/2020	3.375	429,978		1,293				610,000	06/14/2018
100026775		Hayward	CA		12/31/2020	4.750	449,401		314				595,000	06/15/2018
100026776		Simi Valley	CA		12/31/2020	3.875	374,485		661				650,000	06/14/2018
100026777		Oxnard	CA		12/31/2020	4.000	406,415		1,375				645,000	06/13/2018
100026784		Sparta	NJ		12/31/2020	4.500	542,125		929				650,000	06/14/2018
100026786		Paramus	NJ		12/31/2020	4.500	396,026		336				670,000	06/14/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026793		West Covina	CA		12/31/2020	4.750	573,244		101				700,000	06/15/2018
100026804		Escondido	CA		12/31/2020	3.000	626,627		(2,124)				1,700,000	05/19/2022
100026805		Fairfax	CA		12/31/2020	3.375	512,708		1,670				875,000	06/12/2018
100026806		Oakland	CA		12/31/2020	3.625	524,225		742				895,000	06/17/2018
100026810		Berkeley	CA		12/31/2020	4.125	564,352		1,079				915,000	06/15/2018
100026811		Dana Point	CA		12/31/2020	4.000	502,197		1,826				950,000	06/14/2018
100026815		Union City	CA		12/31/2020	3.000	688,360		3,886				1,092,500	06/19/2018
100026827		Lamont	CA		12/31/2020	4.250	63,379		278				185,000	08/17/2023
100026829		Santa Teresa	NM		12/31/2020	3.625	78,136		391				129,000	04/03/2018
100026831		Wasco	CA		12/31/2020	4.875	150,221		266				140,000	06/14/2018
100026833		Fresno	CA		12/31/2020	4.875	120,194		309				134,000	06/15/2018
100026834		Bakersfield	CA		12/31/2020	4.375	110,149		196				150,000	06/14/2018
100026835		North Las Vegas	NV		12/31/2020	4.980	77,387		65				160,000	06/12/2018
100026838		Hialeah	FL		12/31/2020	5.500	95,156		150				155,000	06/15/2018
100026840		Shafter	CA		12/31/2020	2.000	79,536		550				162,500	06/14/2018
100026842		Naples	FL		12/31/2020	4.750	136,357		189				138,000	06/13/2018
100026851		Bakersfield	CA		12/31/2020	3.375	143,960		637				175,000	06/15/2018
100026852		Hanover Park	IL		12/31/2020	3.690	114,606		990				180,000	06/14/2018
100026853		Phoenix	AZ		12/31/2020	3.375	103,989		514				188,000	06/13/2018
100026854		Bakersfield	CA		12/31/2020	4.125	120,116		974				195,000	06/14/2018
100026856		Keyes	CA		12/31/2020	2.375	127,068		974				199,900	06/13/2018
100026859		Fresno	CA		12/31/2020	3.875	127,109		213				210,000	06/14/2018
100026860		Philadelphia	PA		12/31/2020	4.625	157,978		217				215,000	06/17/2018
100026862		Chicago	IL		12/31/2020	4.875	175,126		199				210,000	06/14/2018
100026872		Mesa	AZ		12/31/2020	4.000	117,566		1,262				215,000	06/13/2018
100026875		Ocala	FL		12/31/2020	4.125	165,497		369				228,000	06/13/2018
100026877		North Las Vegas	NV		12/31/2020	3.000	54,372		2,207				227,000	06/13/2018
100026878		West Hartford	CT		12/31/2020	4.375	56,567		5,255				226,250	06/13/2018
100026879		Stockton	CA		12/31/2020	4.875	163,182		21				240,000	06/14/2018
100026880		Tucson	AZ		12/31/2020	4.500	165,647		171				240,000	06/13/2018
100026882		Orlando	FL		12/31/2020	4.000	132,796		527				229,000	06/13/2018
100026884		Bakersfield	CA		12/31/2020	4.750	155,526		80				251,000	06/14/2018
100026886		Miami	FL		12/31/2020	2.625	139,524		745				250,000	06/15/2018
100026888		Bakersfield	CA		12/31/2020	4.375	185,947		203				254,000	06/13/2018
100026891		Jupiter	FL		12/31/2020	3.000	154,679		92				264,000	06/13/2018
100026893		Sacramento	CA		12/31/2020	4.500	176,006		(378)				275,000	06/15/2018
100026896		Santa Maria	CA		12/31/2020	4.625	157,937		401				268,000	03/31/2018
100026898		Chicago	IL		12/31/2020	4.875	194,089		138				275,000	06/15/2018
100026899		Santa Maria	CA		12/31/2020	4.750	183,804		107				280,000	06/14/2018
100026900		Moreno Valley	CA		12/31/2020	3.250	164,943		1,244				279,000	06/14/2018
100026901		Mesa	AZ		12/31/2020	4.500	185,677		333				275,000	06/16/2018
100026902		Turlock	CA		12/31/2020	5.125	182,919		8				275,000	06/14/2018
100026903		Moreno Valley	CA		12/31/2020	4.875	173,659		40				278,900	06/14/2018
100026904		North Brunswick	NJ		12/31/2020	4.625	177,281		432				270,000	06/13/2018
100026906		Greenfield	CA		12/31/2020	3.625	191,079		863				290,000	06/14/2018
100026909		San Pablo	CA		12/31/2020	3.875	186,616		652				297,000	06/15/2018
100026910		Salida	CA		12/31/2020	4.875	201,559		(256)				297,920	06/18/2018
100026913		Camp Springs	MD		12/31/2020	2.000	170,688		2,194				303,000	06/14/2018
100026920		Redding	CA		12/31/2020	4.000	194,984		134				320,000	06/14/2018
100026921		Olney	MD		12/31/2020	2.000	210,393		1,501				320,000	06/13/2018
100026926		Palmdale	CA		12/31/2020	2.000	202,440		749				325,000	06/14/2018
100026929		Kissimmee	FL		12/31/2020	4.375	275,774		19				344,000	06/14/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026935		Fairfield	CA		12/31/2020	4.435	231,474		149				325,000	03/29/2018
100026937		Jupiter	FL		12/31/2020	4.375	173,855		855				345,000	06/13/2018
100026942		North Wildwood	NJ		12/31/2020	2.250	231,514		2,298				340,000	06/14/2018
100026951		Corona	CA		12/31/2020	4.875	223,865		88				375,000	06/13/2018
100026954		San Diego	CA		12/31/2020	3.000	277,867		1,425				373,000	06/14/2018
100026955		Miramar	FL		12/31/2020	4.000	197,045		1,431				350,000	06/14/2018
100026957		Pittsburg	CA		12/31/2020	4.625	73,443		3,076				380,000	06/14/2018
100026958		Oakdale	CA		12/31/2020	4.875	229,009		4				371,223	06/14/2018
100026959		Patterson	CA		12/31/2020	2.000	181,957		3,172				370,000	06/15/2018
100026961		East Quogue	NY		12/31/2020	3.500	244,247		2,854				370,000	06/15/2018
100026968		Loxahatchee	FL		12/31/2020	4.625	269,273		616				390,000	06/13/2018
100026969		Vallejo	CA		12/31/2020	4.000	190,635		943				390,000	06/14/2018
100026974		Bakersfield	CA		12/31/2020	4.875	290,153		64				399,000	06/14/2018
100026979		Fontana	CA		12/31/2020	3.375	230,760		609				407,000	06/15/2018
100026981		Pittsburg	CA		12/31/2020	3.000	156,288		4,851				399,000	06/13/2018
100026984		La Puente	CA		12/31/2020	4.150	264,460		456				399,000	06/14/2018
100026986		Los Angeles	CA		12/31/2020	4.000	310,393		737				400,000	06/15/2018
100026987		Los Angeles	CA		12/31/2020	4.125	204,405		1,370				402,000	06/15/2018
100026988		Los Angeles	CA		12/31/2020	4.125	377,263		610				401,000	06/15/2018
100026996		National City	CA		12/31/2020	4.000	301,842		1,341				434,000	06/13/2018
100026998		Colonia	NJ		12/31/2020	4.000	348,153		2,772				630,000	06/13/2022
100027001		Los Angeles	CA		12/31/2020	3.000	268,957		555				436,000	06/13/2018
100027004		Rocklin	CA		12/31/2020	4.970	244,695		183				450,000	06/15/2018
100027006		Azusa	CA		12/31/2020	4.545	280,914		223				437,570	06/14/2018
100027009		Whittier	CA		12/31/2020	3.875	353,630		1,127				450,000	06/14/2018
100027010		East Stroudsburg	PA		12/31/2020	4.750	348,408		259				453,000	06/13/2018
100027013		Vallejo	CA		12/31/2020	5.250	304,261		(430)				457,500	06/19/2018
100027015		Chicago	IL		12/31/2020	4.000	222,686		5,606				465,000	06/13/2018
100027020		Oxnard	CA		12/31/2020	4.750	284,533		132				469,000	06/13/2018
100027021		Dover TWP	NJ		12/31/2020	4.000	283,795		1,536				437,980	06/13/2018
100027022		Van Nuys	CA		12/31/2020	4.250	294,628		587				475,000	06/15/2018
100027024		Chicago	IL		12/31/2020	4.750	343,003		330				470,000	06/13/2018
100027032		Oxnard	CA		12/31/2020	2.000	100,543		7,171				499,000	06/13/2018
100027033		Vallejo	CA		12/31/2020	2.000	262,937		4,033				495,000	06/19/2018
100027035		Lawndale	CA		12/31/2020	4.625	296,772		382				492,000	06/15/2018
100027042		Ashburn	VA		12/31/2020	4.875	340,283		(98)				527,000	06/13/2018
100027043		Anaheim	CA		12/31/2020	3.250	332,739		1,391				515,000	06/15/2018
100027046		Cotati	CA		12/31/2020	3.375	398,860		2,277				550,000	06/14/2018
100027048		Richmond	VA		12/31/2020	4.250	661,669		2,751				538,000	07/12/2018
100027049		Baldwin	NY		12/31/2020	4.500	306,591		2,562				565,000	06/14/2018
100027050		Seaside	CA		12/31/2020	4.790	421,565		(338)				575,000	06/14/2018
100027051		Fairfax	VA		12/31/2020	3.250	413,149		1,826				570,000	06/13/2018
100027052		Fairfield	CA		12/31/2020	3.125	406,583		1,723				576,000	06/14/2018
100027064		Oxnard	CA		12/31/2020	4.375	416,152		377				890,000	06/22/2022
100027069		Aliso Viejo	CA		12/31/2020	3.250	457,309		1,532				735,000	06/13/2018
100027767		SUSANVILLE	CA		12/31/2020	4.625	147,472		109				153,805	06/01/2018
100027771		GONZALES	TX		12/31/2020	5.000	304,018		(71)				346,750	06/05/2018
100027773		DASSEL	MN		12/31/2020	4.000	183,801		281				275,500	06/04/2018
100027774		WEST COVINA	CA		12/31/2020	4.250	285,851		944				451,250	06/03/2018
100027775		WOODBINE	GA		12/31/2020	4.500	262,164		610				251,750	05/30/2018
100027777		PRIOR LAKE	MN		12/31/2020	4.125	307,181		785				394,250	06/04/2018
100027780		SAN LEANDRO	CA		12/31/2020	4.625	280,527		(172)				539,600	06/01/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100027782		CHICAGO	IL		12/31/2020	4.000	150,495		2,037				242,250	06/04/2018
100027784		OAKLAND	CA		12/31/2020	4.625	211,592		(10)				369,550	06/01/2018
100027792		CIRCLE PINES	MN		12/31/2020	4.250	97,063		239				171,000	06/02/2018
100027793		PRESCOTT VALLEY	AZ		12/31/2020	4.625	100,382		(10)				202,350	05/31/2018
100027794		BOTHELL	WA		12/31/2020	4.250	148,902		(33)				285,000	06/01/2018
100027800		MILWAUKEE	WI		12/31/2020	4.000	154,624		237				252,700	06/04/2018
100027801		HENRYVILLE	PA		12/31/2020	4.625	169,926		349				175,750	06/17/2018
100027803		BOCA RATON	FL		12/31/2020	4.000	178,403		984				272,650	06/01/2018
100027804		TACOMA	WA		12/31/2020	4.000	221,117		482				266,000	06/01/2018
100027805		LOMBARD	IL		12/31/2020	4.625	148,441		164				211,850	06/01/2018
100027806		PALMDALE	CA		12/31/2020	4.000	202,192		382				356,250	05/31/2018
100027807		ROCKAWAY BEACH	NY		12/31/2020	4.250	205,602		924				237,500	05/31/2018
100027809		CHARLOTTE	NC		12/31/2020	4.625	100,710		183				152,000	06/01/2018
100027812		MENIFEE	CA		12/31/2020	4.250	284,048		242				380,000	06/04/2018
100027814		STERLING	CT		12/31/2020	4.000	130,731		455				218,500	06/01/2018
100027822		HOLLISTER	CA		12/31/2020	4.625	471,625		(353)				612,750	06/05/2018
100027824		MIAMI	FL		12/31/2020	4.250	310,844		384				432,250	06/03/2018
100027827		NEW CASTLE	CO		12/31/2020	4.000	254,733		197				365,750	06/05/2018
100027828		TUKWILA	WA		12/31/2020	4.625	212,510		(169)				427,025	06/28/2018
100027829		EVERETT	WA		12/31/2020	4.000	166,652		126				294,500	06/05/2018
100027830		ALEXANDRIA	MN		12/31/2020	4.125	97,634		339				147,250	06/04/2018
100027840		LAKEVILLE	MN		12/31/2020	4.625	230,465		211				302,575	06/01/2018
100027841		PETERSBURG	VA		12/31/2020	4.000	118,385		467				150,100	06/01/2018
100027842		KELLOGG	ID		12/31/2020	4.000	84,410		220				118,750	06/02/2018
100027843		HARTFORD	CT		12/31/2020	4.625	83,211		182				123,500	06/03/2018
100027844		BROOKDALE	CA		12/31/2020	4.000	351,430		84				612,750	06/04/2018
100027850		LONGVIEW	WA		12/31/2020	4.625	115,345		162				148,675	06/04/2018
100027851		PHILADELPHIA	PA		12/31/2020	4.250	128,377		256				171,000	05/31/2018
100027853		GLEN BURNIE	MD		12/31/2020	4.250	217,728		371				247,000	06/01/2018
100027860		LYMAN	WY		12/31/2020	4.625	172,821		661				161,500	06/13/2018
100027866		JACKSON	CA		12/31/2020	4.000	310,818		248				617,500	06/14/2018
100027867		HANOVER PARK	IL		12/31/2020	2.000	93,589		1,547				192,850	06/06/2018
100027869		PATERSON	NJ		12/31/2020	4.000	202,171		1,821				232,750	06/01/2018
100027872		WEST CHESTER	PA		12/31/2020	3.250	183,330		1,166				289,750	06/02/2018
100027873		BROOKLYN	NY		12/31/2020	2.000	300,329		1,889				1,353,750	06/09/2018
100027877		ELGIN	IL		12/31/2020	2.000	74,025		680				199,500	06/01/2018
100027878		DISTRICT HEIGHTS	MD		12/31/2020	4.250	266,684		535				283,005	05/31/2018
100027885		HARRISON	NJ		12/31/2020	4.250	251,872		1,497				380,000	05/31/2018
100027889		NEW IBERIA	LA		12/31/2020	3.500	80,712		567				79,871	06/08/2018
100027894		BISCOE	NC		12/31/2020	4.625	114,167		99				182,875	06/01/2018
100027899		HIALEAH	FL		12/31/2020	4.625	114,124		66				228,000	06/11/2018
100027901		EAST NORTHPORT	NY		12/31/2020	4.875	192,180		(258)				432,250	06/01/2018
100027906		CINCINNATI	OH		12/31/2020	4.000	55,673		722				66,785	06/11/2018
100027907		MIRAMAR	FL		12/31/2020	3.500	121,882		364				332,500	05/31/2018
100027913		(NORTH HILLS AREA) LOS ANGELES	CA		12/31/2020	4.000	150,083		579				400,900	06/01/2018
100027914		STATEN ISLAND	NY		12/31/2020	4.625	312,478		2,268				494,000	06/01/2018
100027915		FRANKLIN SQUARE	NY		12/31/2020	2.000	147,324		1,313				532,000	05/30/2018
100027916		DULUTH	GA		12/31/2020	4.375	101,323		314				170,050	05/31/2018
100027917		DAVENPORT	FL		12/31/2020	4.625	120,313		307				187,150	06/01/2018
100027918		GADSDEN	AL		12/31/2020	5.000	33,193		216				30,685	06/01/2018
100027926		GARDENA	CA		12/31/2020	3.625	191,012		665				389,500	06/09/2018
100027927		MEMPHIS	TN		12/31/2020	5.125	44,280		808				74,005	06/01/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100027928		FONTANA	CA		12/31/2020	3.500	89,220		655				407,550	06/04/2018
100027934		TUSTIN	CA		12/31/2020	5.000	224,192		(114)				365,750	06/05/2018
100027936		SANTA MARIA	CA		12/31/2020	4.000	133,830		126				327,750	06/01/2018
100027938		NEPTUNE	NJ		12/31/2020	4.000	208,888		1,223				294,500	05/30/2018
100027939		ANTIOCH	CA		12/31/2020	4.000	321,325		358				522,500	05/31/2018
100027941		BRICK	NJ		12/31/2020	3.875	130,819		379				208,050	05/30/2018
100027950		CAMBRIA HEIGHTS	NY		12/31/2020	4.625	442,882		389				793,250	06/01/2018
100027953		BRONX	NY		12/31/2020	5.000	553,046		1,412				688,750	06/02/2018
100027962		RIVERDALE	MD		12/31/2020	4.000	240,667		623				342,000	06/01/2018
100027963		PLYMOUTH	MA		12/31/2020	4.625	296,467		36				617,500	06/01/2018
100027970		VALRICO	FL		12/31/2020	4.000	144,588		633				188,100	05/31/2018
100027976		SOUTH GATE	CA		12/31/2020	5.125	292,785		193				532,000	06/01/2018
100027978		AKRON	OH		12/31/2020	4.875	18,565		387				27,075	06/01/2018
100027979		PERRY	IA		12/31/2020	4.875	54,558		21				142,500	06/03/2018
100027981		LEWISVILLE	TX		12/31/2020	2.000	114,898		896				285,000	06/02/2018
100027985		MAYWOOD	IL		12/31/2020	4.375	126,943		454				237,500	05/31/2018
100027991		GRAND RAPIDS	MI		12/31/2020	4.625	71,973		68				127,300	06/08/2018
100027993		HAMMONTON	NJ		12/31/2020	3.625	66,093		755				152,000	05/31/2018
100027995		EATONVILLE	WA		12/31/2020	4.625	171,035		(97)				365,750	06/11/2018
100027997		JACKSONVILLE	FL		12/31/2020	4.625	69,276		552				58,663	06/30/2018
100028000		MONROE	OH		12/31/2020	3.750	97,658		181				225,150	05/31/2018
100028001		DESOTO	TX		12/31/2020	4.625	189,190		250				280,250	06/01/2018
100028002		SALINE	MI		12/31/2020	5.000	157,923		30				299,250	06/01/2018
100028003		CHICAGO HEIGHTS	IL		12/31/2020	2.000	43,968		1,399				31,588	06/01/2018
100028004		WHITMAN	MA		12/31/2020	4.000	51,946		(574)				318,250	06/01/2018
100028008		GARY	IN		12/31/2020	4.000	17,389		343				17,148	06/04/2018
100028012		DES PLAINES	IL		12/31/2020	3.380	36,203		1,390				156,750	06/04/2018
100028018		REX	GA		12/31/2020	4.000	61,592		431				91,153	05/31/2018
100028022		MIAMI	FL		12/31/2020	5.250	79,311		496				223,250	05/31/2018
100028023		.EATON RAPIDS	MI		12/31/2020	4.750	108,241		(51)				196,650	05/31/2018
100028025		ROLLING MEADOWS	IL		12/31/2020	2.000	73,358		876				232,750	06/03/2018
100028026		HARTVILLE	OH		12/31/2020	2.000	70,660		753				114,000	06/02/2018
100028027		MOUNT PROSPECT	IL		12/31/2020	4.625	93,134		129				159,600	06/01/2018
100028030		OAK PARK	CA		12/31/2020	2.000	200,074		934				589,000	06/08/2018
100028031	CF	WEST ST. PAUL	MN		12/31/2020	4.875	130,537		(264)				190,000	06/02/2018
100028032		WHEATON	IL		12/31/2020	3.500	161,340		507				277,400	05/31/2018
100028033		BUCKEYE	AZ		12/31/2020	4.000	69,987		347				135,660	06/25/2018
100028035		CRESTVIEW	FL		12/31/2020	4.000	62,185		364				114,000	06/02/2018
100028036		CAPE CORAL	FL		12/31/2020	4.125	74,995		526				155,800	06/02/2018
100028040		DES PLAINES	IL		12/31/2020	3.500	68,984		805				154,850	06/02/2018
100028041		ADDISON	IL		12/31/2020	4.875	136,540		(41)				185,250	06/03/2018
100028042		LAND O LAKES	FL		12/31/2020	4.625	109,497		109				199,500	06/04/2018
100028046		HALEDON	NJ		12/31/2020	5.000	98,084		19				250,800	05/31/2018
100028050		RAMONA	CA		12/31/2020	4.500	152,504		(415)				503,500	06/04/2018
100028051		STRONGSVILLE	OH		12/31/2020	4.250	70,157		1,537				208,050	05/31/2018
100028052		YPSILANTI	MI		12/31/2020	5.000	77,989		532				114,000	06/08/2018
100028053		RICHFIELD	MN		12/31/2020	4.875	131,430		(45)				242,250	05/31/2018
100028054		SPICELAND	IN		12/31/2020	5.125	34,174		524				19,855	06/05/2018
100028058		LINDENWOLD	NJ		12/31/2020	4.000	20,339		1,916				84,835	05/30/2018
100028061		KEYSTONE HEIGHTS	FL		12/31/2020	4.625	38,743		589				73,103	06/04/2018
100028062		NEW PORT RICHEY	FL		12/31/2020	4.625	73,355		144				123,500	06/01/2018
100028063		SOMERSET	CA		12/31/2020	4.000	168,599		456				326,800	06/14/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028064		NEW CASTLE	PA		12/31/2020	4.000	70,039		777				63,175	06/05/2018
100028065		HARVEY	IL		12/31/2020	4.000	53,742		711				25,721	06/01/2018
100028066		KENNESAW	GA		12/31/2020	3.625	87,221		436				166,250	06/01/2018
100028070		AUBURN HILLS	MI		12/31/2020	3.500	68,955		736				137,750	06/04/2018
100028072		EL SORRANTE	CA		12/31/2020	3.500	146,161		644				536,750	06/01/2018
100028074		JACKSONVILLE	FL		12/31/2020	3.625	107,014		554				246,050	05/31/2018
100028077		SCHUYLERVILLE	NY		12/31/2020	2.000	81,080		1,400				137,750	06/01/2018
100028078		VILLA PARK	IL		12/31/2020	5.000	222,908		555				270,750	06/01/2018
100028080		CHICAGO	IL		12/31/2020	4.000	87,378		665				171,000	06/04/2018
100028081		TAUNTON	MA		12/31/2020	4.000	94,085		250				156,750	05/31/2018
100028083		FAIRBURN	GA		12/31/2020	4.000	87,817		155				173,755	06/01/2018
100028085		SPRING	TX		12/31/2020	5.000	63,966		54				136,800	06/01/2018
100028088		CHICAGO	IL		12/31/2020	3.625	155,725		724				399,000	06/01/2018
100028089		BUCKEYE	AZ		12/31/2020	3.625	123,727		479				338,960	06/01/2018
100028091		MCDONOUGH	GA		12/31/2020	4.250	78,245		273				137,750	06/01/2018
100028093		ORLAND HILLS	IL		12/31/2020	2.000	84,301		1,157				199,500	06/04/2018
100028102		MIRAMAR	FL		12/31/2020	5.125	200,114		(32)				427,500	06/08/2018
100028106		ASHTABULA	OH		12/31/2020	3.875	46,022		643				51,443	06/02/2018
100028107		JACKSONVILLE	FL		12/31/2020	4.750	109,635		(77)				190,000	06/01/2018
100028109		MIAMI	FL		12/31/2020	4.000	133,663		207				301,150	05/30/2018
100028113		BURTCHVILLE	MI		12/31/2020	4.500	113,015		163				246,905	06/01/2018
100028116		LAWRENCEVILLE	GA		12/31/2020	4.875	107,243		70				171,000	06/01/2018
100028117		LAS VEGAS	NV		12/31/2020	4.625	250,889		(58)				342,000	06/03/2018
100028118		LAS VEGAS	NV		12/31/2020	4.000	118,475		192				221,350	06/03/2018
100028124		SWINK	CO		12/31/2020	5.000	51,638		229				45,125	06/08/2018
100028128		SHELTON	CT		12/31/2020	4.000	198,361		888				622,250	06/04/2018
100028129		BROOKLYN	NY		12/31/2020	3.375	288,157		1,377				988,238	06/01/2018
100028132		ROANOKE	AL		12/31/2020	3.380	125,224		1,153				161,500	06/25/2018
100028133		ROSEVILLE	CA		12/31/2020	3.000	208,466		935				413,250	06/05/2018
100028135		PHOENIX	AZ		12/31/2020	4.625	101,415		115				185,250	06/03/2018
100028136		HIALEAH	FL		12/31/2020	4.000	193,555		356				294,500	06/01/2018
100028142		VALLEJO	CA		12/31/2020	4.375	215,193		53				389,500	06/04/2018
100028143		AURORA	CO		12/31/2020	3.750	222,609		469				436,050	06/01/2018
100028144		HAMILTON	OH		12/31/2020	5.125	216,779		158				380,000	05/31/2018
100028145		COLUMBIA HEIGHTS	MN		12/31/2020	4.000	106,446		362				149,625	06/01/2018
100028147		MIRAMAR	FL		12/31/2020	3.500	240,596		421				445,550	06/30/2018
100028150		MONROE	NY		12/31/2020	5.000	101,795		205				244,150	06/04/2018
100028152		SANDOWN	NH		12/31/2020	4.625	198,192		1,107				451,250	06/05/2018
100028154		DECATUR	GA		12/31/2020	4.000	79,046		416				118,750	05/31/2018
100028155		GREEN COVE SPRINGS	FL		12/31/2020	4.625	190,765		(39)				270,750	05/31/2018
100028156		NEW PORT RICHEY	FL		12/31/2020	4.000	57,638		369				104,500	05/31/2018
100028158	CF	LAS VEGAS	NV		12/31/2020	5.125	149,693		(271)				232,750	06/01/2018
100028160		PORT ORANGE	FL		12/31/2020	5.000	59,624		926				144,400	06/01/2018
100028162		WYANDANCH	NY		12/31/2020	3.380	95,808		915				170,050	06/01/2018
100028166		WEST PALM BEACH	FL		12/31/2020	4.000	141,012		208				269,800	06/01/2018
100028168		WANTAGH	NY		12/31/2020	4.875	214,794		220				432,250	05/31/2018
100028169	CF	NEW BERLIN	WI		12/31/2020	5.000	116,277		(313)				274,550	06/01/2018
100028175		BRONX	NY		12/31/2020	3.750	261,082		1,520				513,000	05/31/2018
100028184		GREEN COVE SPRINGS	FL		12/31/2020	4.000	87,640		330				166,250	05/31/2018
100028188		SAINT CLOUD	FL		12/31/2020	4.000	164,671		360				237,500	06/01/2018
100028189		FORT LAUDERDALE	FL		12/31/2020	5.000	136,530		(326)				251,750	06/02/2018
100028193		SARASOTA	FL		12/31/2020	4.000	109,111		552				193,800	06/02/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028196	CF	LAS VEGAS	NV		12/31/2020	4.125	132,155		312				175,750	06/03/2018
100028197		RANCHO CORDOVA	CA		12/31/2020	4.000	245,473		303				365,750	06/01/2018
100028201		LAS VEGAS	NV		12/31/2020	4.625	219,794		93				345,325	06/02/2018
100028202		LAS VEGAS	NV		12/31/2020	4.500	284,185		207				361,000	06/03/2018
100028203		HOOD RIVER	OR		12/31/2020	2.000	193,300		1,054				427,500	06/05/2018
100028207	CF	OAKDALE	CA		12/31/2020	4.875	87,932		(38)				190,000	06/03/2018
100028210		GROVELAND	FL		12/31/2020	3.500	118,144		629				194,750	05/31/2018
100028211		OAK PARK	IL		12/31/2020	4.000	198,690		2,273				167,200	06/01/2018
100028215		COUNCIL BLUFFS	IA		12/31/2020	3.625	120,516		471				156,750	06/01/2018
100028216		BROOKLYN CENTER	MN		12/31/2020	4.625	79,898		755				171,000	06/02/2018
100028218		CARTERET	NJ		12/31/2020	4.625	142,407		758				209,000	05/31/2018
100028221		WHITE LAKE	MI		12/31/2020	5.000	252,949		(413)				361,950	06/08/2018
100028223		SAN DIEGO	CA		12/31/2020	3.625	190,009		194				658,350	05/31/2018
100028227		FREDERICK	MD		12/31/2020	5.000	230,057		(49)				318,250	05/30/2018
100028228		LAS VEGAS	NV		12/31/2020	4.250	123,938		46				270,750	06/03/2018
100028230		MERCED	CA		12/31/2020	4.625	286,013		(193)				351,500	06/03/2018
100028231		CAPE CORAL	FL		12/31/2020	4.375	36,070		1,991				161,405	06/02/2018
100028232		REMINDERVILLE	OH		12/31/2020	5.125	158,057		510				232,750	06/01/2018
100028240		WEST PALM BEACH	FL		12/31/2020	5.000	265,795		182				337,250	06/03/2018
100028241		BIRMINGHAM	AL		12/31/2020	5.000	199,693		(270)				280,250	06/22/2018
100028244		CHICAGO	IL		12/31/2020	5.000	194,136		(34)				284,050	06/05/2018
100028247		TURLOCK	CA		12/31/2020	4.000	194,007		299				289,750	06/03/2018
100028248		WEST BROCKFIELD	MA		12/31/2020	4.250	224,005		568				294,500	06/03/2018
100028250	CF	FORT LAUDERDALE	FL		12/31/2020	5.125	12,700		2,210				245,100	06/02/2018
100028251		LODI	CA		12/31/2020	5.000	248,777		(159)				313,500	06/02/2018
100028257		BAYSIDE	NY		12/31/2020	4.000	258,809		406				817,000	06/01/2018
100028259		NEWPORT NEWS	VA		12/31/2020	3.625	99,915		486				204,250	05/31/2018
100028260		READING	PA		12/31/2020	4.500	225,195		1,017				256,500	06/01/2018
100028263		COTTAGE GROVE	MN		12/31/2020	4.000	195,905		1,564				246,525	06/04/2018
100028266		BELLEROSE	NY		12/31/2020	3.375	190,609		815				560,500	06/01/2018
100028271		TAMPA	FL		12/31/2020	5.000	166,118		384				223,250	06/02/2018
100028274	CF	STOCKTON	CA		12/31/2020	4.500	91,177		127				188,100	06/01/2018
100028275		LAS VEGAS	NV		12/31/2020	4.625	164,278		75				232,750	06/01/2018
100028279	CF	LOS ANGELES	CA		12/31/2020	4.500	223,679		142				541,500	06/03/2018
100028281		TOLLESON	AZ		12/31/2020	4.625	111,230		9,627				242,250	06/01/2018
100028285		COCONUT CREEK	FL		12/31/2020	4.000	97,472		1,351				142,500	06/10/2018
100028287		VAN NUYS AREA	CA		12/31/2020	4.000	209,222		176				380,000	06/01/2018
100028288		MIAMI	FL		12/31/2020	4.250	92,469		611				216,600	06/01/2018
100028290		MIRAMAR	FL		12/31/2020	4.000	134,947		2,040				223,250	06/02/2018
100028295		PAWLEYS ISLAND	SC		12/31/2020	4.375	261,808		282				356,250	06/03/2018
100028297		YONKERS	NY		12/31/2020	4.000	307,462		764				536,750	05/31/2018
100028305		LAKE VILLA	IL		12/31/2020	3.625	146,751		929				185,250	06/04/2018
100028312		CUDAHY	WI		12/31/2020	3.625	86,012		718				166,250	05/30/2018
100028313		LAS VEGAS	NV		12/31/2020	4.625	132,841		361				175,750	06/03/2018
100028316		PALM BAY	FL		12/31/2020	4.625	10,449		2,166				226,100	05/31/2018
100028317		KEAAU	HI		12/31/2020	4.000	153,184		304				173,850	06/06/2018
100028318		LOS ANGELES	CA		12/31/2020	4.625	213,455		(138)				471,058	06/01/2018
100028324	CF	WEST PALM BEACH	FL		12/31/2020	4.875	95,317		235				144,400	06/01/2018
100028326		LANSING	MI		12/31/2020	4.375	149,533		366				209,000	06/10/2018
100028342		LAS VEGAS	NV		12/31/2020	3.500	322,740		1,077				460,750	06/06/2018
100028348		PHOENIX	AZ		12/31/2020	4.625	91,807		182				131,100	06/01/2018
100028349		PHOENIX	AZ		12/31/2020	4.875	253,298		53				346,750	06/03/2018

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100028350	CF	SAN MARCOS	CA		12/31/2020	5.125	284,343		(55)				513,000	05/31/2018
100028351		LAS VEGAS	NV		12/31/2020	5.250	168,263		(599)				246,050	05/31/2018
100028357		BAKERSFIELD	CA		12/31/2020	4.250	153,125		440				181,450	05/31/2018
100028358		MIAMI	FL		12/31/2020	4.000	54,990		1,109				118,750	05/31/2018
100028360		LAS CRUCES	NM		12/31/2020	4.625	174,647		791				186,200	06/05/2018
100028361		DEWITT	MI		12/31/2020	4.625	91,713		525				116,375	06/26/2018
100028362		COLUMBUS	GA		12/31/2020	4.875	170,848		169				213,750	06/01/2018
100028367		SCARSDALE	NY		12/31/2020	3.375	207,836		1,252				646,000	05/31/2018
100028369		SACRAMENTO	CA		12/31/2020	5.000	255,195		(516)				375,013	06/03/2018
100028374		TUCKER	GA		12/31/2020	5.000	65,838		317				72,200	06/08/2018
100028375		BOYNTON BEACH	FL		12/31/2020	5.000	235,155		30				280,250	06/01/2018
100028377		BLUFFTON	SC		12/31/2020	4.625	134,055		(25)				223,250	06/01/2018
100028378		TAMPA	FL		12/31/2020	4.000	86,049		432				185,250	06/04/2018
100028383		MEDFORD	NY		12/31/2020	2.000	274,056		2,496				394,250	06/01/2018
100028384		GRASS VALLEY	CA		12/31/2020	5.000	254,404		134				266,000	06/04/2018
100028386		EAGLE LAKE	FL		12/31/2020	4.625	279,275		(342)				855,000	06/04/2018
100028391		QUINCY	MA		12/31/2020	4.750	326,023		(642)				494,000	06/18/2018
100028392	CF	SARASOTA	FL		12/31/2020	5.000	98,469		(16)				166,250	06/04/2018
100028394		NORTH LAS VEGAS	NV		12/31/2020	4.000	86,617		188				156,750	06/03/2018
100028395		RIVERVIEW	FL		12/31/2020	4.000	144,352		458				204,250	05/31/2018
100028396		PAWTUCKET	RI		12/31/2020	3.750	136,974		1,247				209,000	06/01/2018
100028397		PHOENIX	AZ		12/31/2020	4.375	283,158		625				356,250	06/07/2018
100028399		FT. LAUDERDALE	FL		12/31/2020	4.375	119,339		390				199,500	05/31/2018
100028404	CF	MIAMI	FL		12/31/2020	4.000	139,179		224				239,400	05/31/2018
100028406		REDMOND	OR		12/31/2020	4.625	147,019		(49)				237,975	06/03/2018
100028407		TACOMA	WA		12/31/2020	4.000	120,952		132				204,250	06/04/2018
100028408	CF	MONTCLAIR	CA		12/31/2020	5.000	228,502		(177)				361,000	06/04/2018
100028410	CF	MIAMI	FL		12/31/2020	4.750	150,983		(29)				230,375	05/31/2018
100028412		SCITUATE	RI		12/31/2020	4.000	208,455		874				242,250	05/31/2018
100028413		COLUMBIA	SC		12/31/2020	4.250	77,111		568				109,250	06/01/2018
100028417		MANASSAS	VA		12/31/2020	4.375	302,314		182				427,500	05/30/2018
100028421		GLENDALE	AZ		12/31/2020	4.625	157,900		(9)				234,650	06/03/2018
100028423		MIAMI	FL		12/31/2020	4.000	139,714		260				218,500	06/01/2018
100028425	CF	RANCHO CORDOVA	CA		12/31/2020	5.000	207,116		(32)				285,000	05/31/2018
100028426		TEMPE	AZ		12/31/2020	3.875	257,752		1,071				475,000	05/31/2018
100028428		STILLWATER	MN		12/31/2020	4.500	42,749		271				235,125	06/03/2018
100028434		WOODBRIDGE	VA		12/31/2020	4.625	248,860		165				283,100	06/04/2018
100028436		OROSI	CA		12/31/2020	4.500	243,520		270				337,250	06/05/2018
100028437		PORT RICHEY	FL		12/31/2020	3.625	76,589		1,774				123,500	06/04/2018
100028438		PINON HILLS	CA		12/31/2020	4.625	171,483		124				261,250	06/04/2018
100028439		LOS ANGELES	CA		12/31/2020	4.625	333,630		(57)				628,900	06/03/2018
100028441		WEST NEW YORK	NJ		12/31/2020	4.500	261,774		571				399,000	05/31/2018
100028442		AUBURNDALE	FL		12/31/2020	4.000	72,474		11,071				120,650	06/01/2018
100028443		MURRIETTA	CA		12/31/2020	4.625	255,188		55				349,125	05/31/2018
100028445		STUART	FL		12/31/2020	4.750	65,154		731				266,000	06/04/2018
100028448		ANTELOPE	CA		12/31/2020	5.000	226,199		(142)				318,250	06/03/2018
100028450	CF	JAMAICA PLAIN	MA		12/31/2020	4.625	261,448		348				1,191,300	06/02/2018
100028453		KENOSHA	WI		12/31/2020	3.875	66,913		691				76,713	06/02/2018
100028456	CF	VICTORVILLE	CA		12/31/2020	4.875	304,906		(137)				346,750	06/04/2018
100028462		CHICAGO	IL		12/31/2020	4.750	249,457		865				346,750	05/31/2018
100028465		MIAMI	FL		12/31/2020	4.250	324,123		228				355,300	06/01/2018
100028469		DALTON	GA		12/31/2020	5.000	89,149		53				114,000	06/02/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028470		MIAMI	FL		12/31/2020	4.625	104,903		575				130,625	06/01/2018
100028476		LORTON	VA		12/31/2020	4.375	178,529		190				382,850	06/03/2018
100028479		MAITLAND	FL		12/31/2020	4.000	208,197		914				285,000	05/31/2018
100028480	CF	COCONUT CREEK	FL		12/31/2020	4.875	157,150		118				161,500	06/01/2018
100028482		OLYMPIA	WA		12/31/2020	4.625	185,952		7,060				526,300	06/10/2018
100028483		RIVERSIDE	CA		12/31/2020	4.875	167,879		(94)				294,500	05/31/2018
100028487		PORT ST LUCIE	FL		12/31/2020	2.000	114,677		1,836				209,000	06/02/2018
100028491		ABINGDON	MD		12/31/2020	4.625	288,871		343				323,000	06/01/2018
100028498	CF	TUCKER	GA		12/31/2020	4.750	33,050		2,501				185,250	05/31/2018
100028499		FONTANA AREA	CA		12/31/2020	4.750	290,301		740				361,000	06/03/2018
100028502		LOGANVILLE	GA		12/31/2020	3.500	118,158		602				202,255	06/01/2018
100028510		WHITE WATER	CA		12/31/2020	4.625	145,851		859				182,400	06/21/2018
100028515		MIAMI	FL		12/31/2020	4.625	220,085		80				305,900	05/31/2018
100028516		SANTA MARIA	CA		12/31/2020	4.000	215,526		708				247,000	06/01/2018
100028517		COMPTON	CA		12/31/2020	4.000	188,943		194				389,500	06/03/2018
100028518		ANAHEIM	CA		12/31/2020	4.500	302,639		(201)				522,500	05/31/2018
100028519		VICTORVILLE	CA		12/31/2020	4.000	210,759		418				242,250	06/03/2018
100028521		NORTH PORT	FL		12/31/2020	4.250	222,292		579				218,500	05/31/2018
100028523		MCDONOUGH	GA		12/31/2020	5.000	229,317		460				242,250	05/31/2018
100028525		ANSONIA	CT		12/31/2020	4.000	98,788		494				159,600	05/31/2018
100028528	CF	SAN JOSE	CA		12/31/2020	5.125	327,966		(785)				1,010,800	06/04/2018
100028532		ATLANTA	GA		12/31/2020	3.000	166,419		750				335,350	06/04/2018
100028534	CF	HOLLYWOOD	FL		12/31/2020	4.125	125,082		399				161,500	06/01/2018
100028539		COVINGTON	KY		12/31/2020	5.000	84,535		566				90,250	05/31/2018
100028540		HIALEAH	FL		12/31/2020	5.000	101,118		428				134,900	06/02/2018
100028544		LANSING	KS		12/31/2020	3.375	133,871		1,006				200,355	06/01/2018
100028548		WOODBURY	MN		12/31/2020	4.625	124,428		325				169,575	05/31/2018
100028549		ANNA	TX		12/31/2020	5.250	81,076		8				218,500	06/02/2018
100028553		RIVERSIDE	CA		12/31/2020	4.375	236,406		250				380,000	05/31/2018
100028554		ARLETA	CA		12/31/2020	4.625	360,290		123				470,250	06/03/2018
100028555		OXON HILL	MD		12/31/2020	5.125	312,839		365				356,250	06/02/2018
100028569	CF	HUDSON	FL		12/31/2020	4.875	149,466		1,684				209,000	06/01/2018
100028570		SUNRISE	FL		12/31/2020	4.625	161,744		702				251,750	06/01/2018
100028574		SAN JOSE	CA		12/31/2020	4.625	331,509		47				788,500	06/01/2018
100028576		ANTIOCH	CA		12/31/2020	5.000	305,837		524				429,400	06/04/2018
100028577		LIVINGSTON	CA		12/31/2020	5.125	320,654		132				327,750	06/04/2018
100028582		EL CAJON	CA		12/31/2020	5.125	201,854		(13)				218,500	06/03/2018
100028583		SANTA ANA	CA		12/31/2020	5.000	161,305		(210)				261,250	06/01/2018
100028585		PITTSBURG	CA		12/31/2020	4.500	215,697		250				394,250	06/04/2018
100028588		MORENO VALLEY	CA		12/31/2020	4.750	264,923		321				351,500	06/04/2018
100028597	CF	CEDAR SPRINGS	MI		12/31/2020	4.750	47,784		149				121,505	06/01/2018
100028599		HOWARD BEACH	NY		12/31/2020	3.750	271,452		1,145				660,250	06/01/2018
100028603		BUENA VISTA	VA		12/31/2020	4.625	76,431		699				66,785	06/03/2018
100028610		CHULA VISTA	CA		12/31/2020	4.625	126,145		(53)				242,250	06/03/2018
100028611		YONKERS	NY		12/31/2020	4.000	282,563		2,160				408,500	05/31/2018
100028612		MIAMI	FL		12/31/2020	4.625	216,287		467				313,500	06/02/2018
100028615		SHARON HILL	PA		12/31/2020	3.750	71,906		813				82,128	06/01/2018
100028622		MANTECA	CA		12/31/2020	4.000	236,075		881				384,750	05/31/2018
100028634		SACRAMENTO	CA		12/31/2020	4.750	147,171		38				237,500	06/01/2018
100028635		BONNEY LAKE	WA		12/31/2020	5.000	72,714		1,285				251,750	06/02/2018
100028637		MORENO VALLEY	CA		12/31/2020	3.500	152,733		585				275,500	06/03/2018
100028639		DAYTON	OH		12/31/2020	4.125	63,710		615				72,200	06/01/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028643		ROGERS	MN		12/31/2020	3.375	198,781		1,113				375,250	06/03/2018
100028645		BEAVERTON	OR		12/31/2020	4.500	121,163		(285)				242,250	06/10/2018
100028646		ESSEX	MD		12/31/2020	4.625	231,927		308				235,600	06/01/2018
100028647		DAYTON	NV		12/31/2020	3.500	102,552		575				228,000	06/03/2018
100028648		BARCLAY	MD		12/31/2020	3.750	222,149		1,057				228,000	06/04/2018
100028653		MIRAMAR	FL		12/31/2020	4.000	264,559		566				356,250	05/31/2018
100028657		VISALIA	CA		12/31/2020	4.000	124,238		454				140,125	06/03/2018
100028660		MIAMI	FL		12/31/2020	4.625	169,226		106				247,950	05/31/2018
100028662		RIALTO	CA		12/31/2020	2.000	190,055		1,156				289,750	06/04/2018
100028666	CF	BAKERSFIELD	CA		12/31/2020	5.000	215,003		89				233,700	06/01/2018
100028668		HESPERIA	CA		12/31/2020	4.000	311,810		911				308,750	06/03/2018
100028669		PALM COAST	FL		12/31/2020	4.000	152,634		181				188,100	05/31/2018
100028670		STAMFORD	CT		12/31/2020	4.625	249,449		401				330,600	06/04/2018
100028672		NEW WINDSOR	MD		12/31/2020	4.000	315,991		570				427,500	05/31/2018
100028673		NEW DURHAM	NH		12/31/2020	4.875	138,558		(18)				213,750	06/02/2018
100028674		CORAL SPRINGS	FL		12/31/2020	3.500	214,005		780				389,500	06/01/2018
100028675		NORTH BERGEN	NJ		12/31/2020	4.625	368,820		93				608,000	06/08/2018
100028676		RICHFIELD	MN		12/31/2020	5.125	171,654		(5)				223,250	06/01/2018
100028685		RIO RICO	AZ		12/31/2020	4.625	141,906		928				128,250	06/02/2018
100028688	CF	WALDORF	MD		12/31/2020	4.750	197,200		285				228,000	06/01/2018
100028689		MIAMI	FL		12/31/2020	5.000	109,961		(143)				168,150	05/31/2018
100028691		GOOSE CREEK	SC		12/31/2020	4.125	121,579		524				181,534	05/30/2018
100028704		BRENTWOOD	CA		12/31/2020	4.625	346,864		(18)				622,250	05/31/2018
100028705		BRENTWOOD	MD		12/31/2020	4.625	157,562		190				232,750	06/02/2018
100028706		PALM BAY	FL		12/31/2020	4.625	155,656		227				189,810	06/01/2018
100028709		TRACY	CA		12/31/2020	4.875	291,027		(208)				546,250	06/01/2018
100028715		LA PUENTE	CA		12/31/2020	3.875	211,517		698				408,500	06/03/2018
100028722		BROOKLYN	NY		12/31/2020	4.000	254,169		832				332,500	06/01/2018
100028724	CF	HOLIDAY	FL		12/31/2020	4.000	101,213		480				119,700	05/31/2018
100028734		PALM BAY	FL		12/31/2020	5.000	83,992		633				128,250	05/31/2018
100028735		SAN BERNARDINO	CA		12/31/2020	4.625	207,049		(4)				308,750	06/04/2018
100028736		NORTH PORT	FL		12/31/2020	3.500	85,287		346				199,500	05/31/2018
100028738	CF	SUNRISE	FL		12/31/2020	3.000	93,097		841				190,000	06/02/2018
100028739		POTTER	WI		12/31/2020	5.125	109,050		93				118,750	06/02/2018
100028745		FRESNO	CA		12/31/2020	4.625	148,105		890				212,800	06/04/2018
100028749		LELAND	NC		12/31/2020	4.625	156,152		187				194,750	06/01/2018
100028754	CF	FRAMINGHAM	MA		12/31/2020	4.750	230,806		288				408,500	05/31/2018
100028764		WATERFORD TWP	MI		12/31/2020	4.625	44,954		427				36,100	06/01/2018
100028766		STOCKTON	CA		12/31/2020	4.625	240,623		159				285,000	05/31/2018
100028772		OCALA	FL		12/31/2020	4.000	135,853		600				148,675	06/03/2018
100028774		LAUDERHILL	FL		12/31/2020	4.625	184,132		188				199,500	06/04/2018
100028777		RIVERSIDE	CA		12/31/2020	3.625	186,178		728				456,000	06/04/2018
100028779		VAN NUYS	CA		12/31/2020	4.750	309,380		(91)				522,500	05/31/2018
100028780		PALMDALE	CA		12/31/2020	5.125	293,932		(466)				406,600	06/03/2018
100028782		PHOENIX	AZ		12/31/2020	5.000	158,442		(117)				204,250	06/01/2018
100028785		LANCASTER	CA		12/31/2020	4.875	212,043		109				247,000	06/03/2018
100028786		WINSTONSALEM	NC		12/31/2020	3.500	73,702		749				93,860	05/30/2018
100028787		SAINT PETERSBURG	FL		12/31/2020	4.125	175,223		341				248,900	06/01/2018
100028788		NEW PORT RICHEY	FL		12/31/2020	4.500	94,912		192				156,750	06/02/2018
100028789		AUSTIN	TX		12/31/2020	5.000	108,700		(50)				232,750	06/06/2018
100028797		STATEN ISLAND	NY		12/31/2020	4.625	264,243		1,110				218,500	06/02/2018
100028806		FAIRLESS HILLS	PA		12/31/2020	4.250	220,920		467				251,750	06/01/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028808	CF	LYNWOOD	CA		12/31/2020	4.000	226,689		242				454,100	06/03/2018
100028809		KISSIMMEE	FL		12/31/2020	3.625	84,875		325				185,250	06/02/2018
100028812		SADDLE BROOK	NJ		12/31/2020	4.000	202,706		1,209				327,750	05/31/2018
100028815		WHITE HALL	MD		12/31/2020	4.625	223,505		105				234,555	06/11/2018
100028820		JACKSONVILLE	FL		12/31/2020	4.000	131,491		806				147,250	06/03/2018
100028822		ST. AUGUSTINE	FL		12/31/2020	4.375	210,394		(397)				433,200	06/04/2018
100028823		NAUGATUCK	CT		12/31/2020	3.875	147,994		874				170,050	05/31/2018
100028824		MOUNT DORA	FL		12/31/2020	4.625	152,100		201				199,500	05/30/2018
100028827		PENSACOLA	FL		12/31/2020	4.625	116,589		510				139,555	05/31/2018
100028829		RICHFIELD	MN		12/31/2020	5.000	162,515		54				199,500	06/03/2018
100028833		RIVERVIEW	FL		12/31/2020	3.500	128,002		538				166,250	06/07/2018
100028834		CHARLESTON	SC		12/31/2020	4.000	72,961		548				90,250	06/01/2018
100028841		LAS VEGAS	NV		12/31/2020	4.000	235,363		209				365,750	06/01/2018
100028843		PORT ORANGE	FL		12/31/2020	4.125	222,070		502				293,075	06/01/2018
100028845		CLIFTON	NJ		12/31/2020	3.500	148,540		1,154				213,750	05/31/2018
100028850		ROCKAWAY	NJ		12/31/2020	4.375	219,375		1,469				289,750	05/31/2018
100028851		LEHIGH ACRES	FL		12/31/2020	4.250	156,554		661				175,750	06/01/2018
100028852		GREEN COVE SPRINGS	FL		12/31/2020	4.125	170,333		627				261,250	05/30/2018
100028854		LAKE WORTH	FL		12/31/2020	4.625	188,580		283				242,250	05/31/2018
100028859		ATLANTA	GA		12/31/2020	4.000	181,820		147				247,000	06/08/2018
100028866		LAS VEGAS	NV		12/31/2020	4.000	203,326		250				284,050	06/03/2018
100028867		ATASCADERO	CA		12/31/2020	4.750	309,435		(308)				569,050	06/01/2018
100028869		GALLOWAY	NJ		12/31/2020	3.500	68,076		1,052				85,738	06/01/2018
100028873		MODESTO	CA		12/31/2020	5.000	87,726		190				185,250	06/03/2018
100028874		TARRYTOWN	NY		12/31/2020	4.250	385,897		1,200				489,250	05/31/2018
100028881		SANTA ANA	CA		12/31/2020	3.375	287,477		986				551,000	06/04/2018
100028883	CF	MORENO VALLEY	CA		12/31/2020	4.125	226,822		362				384,133	06/04/2018
100028890		BALDWIN PARK	CA		12/31/2020	5.000	297,919		(420)				456,000	06/03/2018
100028897		CHICAGO	IL		12/31/2020	4.250	146,425		703				155,800	06/10/2018
100028901		LODI	NJ		12/31/2020	3.500	217,958		1,351				313,500	05/31/2018
100028902		OAKLEY	CA		12/31/2020	4.750	306,711		(1)				479,750	06/01/2018
100028904	CF	DELRAY BEACH	FL		12/31/2020	4.750	129,040		48				166,250	06/04/2018
100028905		JACKSONVILLE	FL		12/31/2020	3.500	166,761		879				275,500	06/01/2018
100028907		ADRIAN	MI		12/31/2020	4.375	70,657		624				73,103	06/07/2018
100028909		HOWELL	NJ		12/31/2020	4.125	196,210		1,128				370,500	05/30/2018
100028911		JENSEN BEACH	FL		12/31/2020	4.000	88,042		1,348				180,500	06/04/2018
100028923		STOCKTON	CA		12/31/2020	4.625	164,714		344				166,250	06/04/2018
100028924	CF	LAKE WORTH	FL		12/31/2020	5.000	172,180		103				218,500	06/02/2018
100028929	CF	MIAMI	FL		12/31/2020	4.750	161,918		(93)				222,300	06/02/2018
100028930		LOS ANGELES	CA		12/31/2020	4.625	225,503		143				379,050	06/02/2018
100028938		CHICAGO	IL		12/31/2020	4.750	137,430		397				199,500	06/03/2018
100028940		LAWRENCEVILLE	GA		12/31/2020	5.125	170,112		164				261,250	05/31/2018
100028941		LAS VEGAS	NV		12/31/2020	3.000	121,247		755				237,500	06/01/2018
100028948		FRESNO	CA		12/31/2020	4.000	124,017		384				223,250	06/05/2018
100028950		COVINA	CA		12/31/2020	5.000	357,942		(241)				528,200	06/01/2018
100028951		SARASOTA	FL		12/31/2020	3.750	151,244		946				261,250	05/30/2018
100028953		PALMDALE	CA		12/31/2020	4.875	336,094		17				330,600	06/03/2018
100028955		RENTON	WA		12/31/2020	4.625	309,391		(12)				725,000	04/19/2021
100028957		HILLSBORO	OR		12/31/2020	3.500	133,551		370				275,405	05/31/2018
100028958		PEACHTREE CITY	GA		12/31/2020	3.125	98,152		541				223,250	05/31/2018
100028960		WEST MELBOURNE	FL		12/31/2020	4.625	89,157		108				166,250	06/01/2018
100028964		MOHNTON	PA		12/31/2020	5.125	78,277		244				114,000	06/04/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028967		CLEVELAND	OH		12/31/2020	4.000	87,187		495				120,650	05/31/2018
100028970		KAMUELA	HI		12/31/2020	3.875	267,827		501				294,500	06/04/2018
100028973		PHENIX CITY	AL		12/31/2020	3.500	131,857		1,860				137,750	06/05/2018
100028975		ORANGE CITY	FL		12/31/2020	5.000	156,206		(36)				178,600	06/06/2018
100028976		ORLANDO	FL		12/31/2020	4.625	175,153		30				231,800	06/01/2018
100028977		WEST PALM BEACH	FL		12/31/2020	4.750	203,377		(25)				313,500	05/31/2018
100028981		NAPLES	FL		12/31/2020	4.000	205,803		783				256,500	06/03/2018
100028982		OAKLAND	CA		12/31/2020	4.625	178,173		30				418,000	06/05/2018
100028984		WATSONVILLE	CA		12/31/2020	4.625	342,390		(340)				684,000	06/08/2018
100028986	CF	ROCKVILLE	MD		12/31/2020	4.125	252,144		563				308,750	05/31/2018
100028989	CF	NORTH CHARLESTON	SC		12/31/2020	5.000	117,711		58				166,250	06/01/2018
100028991		GARDEN GROVE	CA		12/31/2020	4.750	267,083		(67)				399,000	06/03/2018
100028994		SURPRISE	AZ		12/31/2020	4.000	209,754		246				251,750	05/31/2018
100028995		SUSANVILLE	CA		12/31/2020	4.625	136,755		143				147,250	06/05/2018
100029001		BATON ROUGE	LA		12/31/2020	3.625	32,554		635				37,905	06/03/2018
100029003		PITTSBURGH	PA		12/31/2020	2.875	40,115		346				72,200	06/01/2018
100029006		CANTON	OH		12/31/2020	4.625	101,271		500				94,763	06/01/2018
100029009		TUCSON	AZ		12/31/2020	4.125	93,018		120				137,750	06/03/2018
100029012		PALM BAY	FL		12/31/2020	4.000	123,979		151				194,750	06/01/2018
100029025	CF	HANOVER PARK	IL		12/31/2020	5.125	141,484		240				185,250	05/31/2018
100029026		MANASSAS	VA		12/31/2020	4.000	183,716		386				223,250	05/31/2018
100029033	CF	LOS ANGELES	CA		12/31/2020	5.125	238,395		(24)				342,000	05/31/2018
100029036		MIAMI	FL		12/31/2020	4.250	173,722		1,878				263,466	06/02/2018
100029038		LANCASTER	CA		12/31/2020	4.000	142,215		349				196,650	06/03/2018
100029039		RESEDA AREA LOS ANGELES	CA		12/31/2020	4.750	312,718		(97)				432,250	06/03/2018
100029040		HAWAIIAN GARDENS	CA		12/31/2020	4.000	289,706		697				397,100	06/03/2018
100029042		KEANSBURG	NJ		12/31/2020	5.125	209,603		1,004				206,150	06/01/2018
100029049		BELTSVILLE	MD		12/31/2020	4.375	312,443		146				332,500	05/31/2018
100029060		CAPE CORAL	FL		12/31/2020	4.625	224,879		244				247,000	06/01/2018
100029066		HUNTINGTON PARK	CA		12/31/2020	3.625	187,641		516				365,750	06/03/2018
100029067		SAN ANTONIO	TX		12/31/2020	5.000	55,667		169				55,955	06/02/2018
100029073		DOWNEY	CA		12/31/2020	5.000	280,382		736				475,000	05/31/2018
100029074		LAS VEGAS	NV		12/31/2020	5.250	137,422		(322)				199,500	06/03/2018
100029075		GERMANTOWN	MD		12/31/2020	3.750	281,169		1,057				370,500	06/01/2018
100029080		NEWARK	CA		12/31/2020	5.000	328,515		(836)				704,900	06/05/2018
100029087		TEMPE	AZ		12/31/2020	4.250	170,796		81				232,750	06/08/2018
100029092		LOS ANGELES	CA		12/31/2020	2.000	332,971		1,599				418,000	06/01/2018
100029097		WEST COVINA	CA		12/31/2020	4.000	359,992		599				584,250	06/03/2018
100029098		LAS VEGAS	NV		12/31/2020	3.875	306,173		1,236				407,265	06/04/2018
100029108		HIALEAH	FL		12/31/2020	4.625	115,522		123				161,500	06/01/2018
100029111		PINE BLUFF	AR		12/31/2020	4.250	49,583		811				27,075	05/31/2018
100029114		PLAINFIELD	NJ		12/31/2020	4.625	217,567		1,295				180,500	05/31/2018
100029117		KEARNY	NJ		12/31/2020	5.125	284,613		1,348				280,250	05/31/2018
100029118		RESEDA	CA		12/31/2020	4.625	235,342		(53)				373,350	05/31/2018
100029119		CORAL SPRINGS	FL		12/31/2020	5.000	315,782		(173)				372,400	06/17/2018
100029121		LAS VEGAS	NV		12/31/2020	4.625	135,064		46				161,500	06/02/2018
100029124		MIRAMAR	FL		12/31/2020	4.750	184,028		1,236				323,000	06/02/2018
100029129	CF	LAS VEGAS	NV		12/31/2020	4.750	131,179		206				194,750	06/02/2018
100029131		JACKSONVILLE	FL		12/31/2020	5.000	320,251		119				356,250	05/31/2018
100029137		TAMPA	FL		12/31/2020	5.000	88,195		392				63,175	06/04/2018
100029138		RENO	NV		12/31/2020	5.000	321,327		(134)				422,750	06/01/2018
100029140		CONSHOHOCKEN	PA		12/31/2020	4.750	191,716		339				346,750	06/02/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029141	CF	EPHRATA	PA		12/31/2020	4.875	155,376		54				194,750	06/01/2018
100029144		DES MOINES	IA		12/31/2020	4.000	87,824		290				132,905	06/04/2018
100029152		COLUMBIA	MD		12/31/2020	4.000	258,412		728				402,800	05/31/2018
100029155		MIAMI	FL		12/31/2020	3.625	124,595		581				242,250	06/01/2018
100029157		NORWALK	CA		12/31/2020	3.000	234,970		1,613				456,000	06/01/2018
100029158		RIVERSIDE	CA		12/31/2020	4.625	180,036		18				318,250	06/01/2018
100029159		CALDWELL	ID		12/31/2020	4.000	79,200		634				133,000	06/04/2018
100029165		WOODLAND HILLS	CA		12/31/2020	3.875	296,371		590				517,750	06/01/2018
100029168		KNIGHTSTOWN	IN		12/31/2020	4.625	34,912		557				34,295	06/05/2018
100029169		LITHIA	FL		12/31/2020	4.250	213,573		339				308,750	05/30/2018
100029171		NEWTON	MA		12/31/2020	3.500	334,291		567				916,750	06/21/2018
100029172		WATERBURY	CT		12/31/2020	4.000	171,256		1,827				128,250	05/31/2018
100029174		RIVERSIDE	CA		12/31/2020	4.375	311,960		561				400,900	06/03/2018
100029177		JACKSONVILLE	FL		12/31/2020	4.125	163,293		482				245,100	05/31/2018
100029179		NORTH SAINT PAUL	MN		12/31/2020	4.000	178,534		751				225,625	06/04/2018
100029180		ESTERO	FL		12/31/2020	4.875	141,234		382				192,375	06/08/2018
100029183		MIAMI SPRINGS	FL		12/31/2020	4.375	232,546		457				399,000	06/01/2018
100029193		AUBURN	WA		12/31/2020	5.000	260,527		7				400,900	06/04/2018
100029194		FLUSHING	NY		12/31/2020	3.500	318,876		1,057				724,850	06/01/2018
100029196		ATLANTIC BEACH	FL		12/31/2020	3.500	139,638		916				342,000	06/21/2018
100029198		GAITHERSBURG	MD		12/31/2020	4.625	376,289		215				394,250	06/01/2018
100029201		LAS VEGAS	NV		12/31/2020	4.125	158,245		495				242,250	06/03/2018
100029215		FLORENCE	MA		12/31/2020	4.000	157,697		639				298,300	05/30/2018
100029217		LAS VEGAS	NV		12/31/2020	4.500	344,841		(92)				444,600	06/03/2018
100029220		WHITTIER AREA	CA		12/31/2020	4.750	295,988		260				446,500	06/02/2018
100029222		WESTMINSTER	CA		12/31/2020	4.250	356,553		362				603,250	06/01/2018
100029228		NORTH FORK	CA		12/31/2020	4.625	162,114		913				104,500	06/07/2018
100029230		FREEPORT	NY		12/31/2020	4.375	204,133		1,024				346,750	05/31/2018
100029237		CARBONDALE	CO		12/31/2020	5.125	310,499		70				684,000	06/08/2018
100029239		SACRAMENTO	CA		12/31/2020	4.625	204,299		201				289,750	06/04/2018
100029240		MYRTLE BEACH	SC		12/31/2020	5.000	141,008		10				167,200	05/31/2018
100029247		BROOKLYN	NY		12/31/2020	2.000	390,771		3,451				902,500	06/02/2018
100029250		PHOENIX	AZ		12/31/2020	4.000	142,954		581				180,500	06/02/2018
100029254		SACRAMENTO	CA		12/31/2020	4.500	167,210		1,007				237,500	06/03/2018
100029255		MIAMI	FL		12/31/2020	4.750	229,117		177				386,650	06/09/2018
100029257		PITTSBURG	CA		12/31/2020	4.500	126,960		429				394,250	06/03/2018
100029264		MODESTO	CA		12/31/2020	4.000	177,490		468				275,500	06/04/2018
100029265		MIAMI	FL		12/31/2020	4.000	153,262		329				193,800	06/01/2018
100029274		AMBOY	WA		12/31/2020	4.500	293,773		(6)				470,250	06/03/2018
100029280		LAS VEGAS	NV		12/31/2020	4.625	166,459		409				166,250	06/01/2018
100029285		LODI	CA		12/31/2020	4.750	237,865		(108)				403,750	06/01/2018
100029287	CF	STOCKTON	CA		12/31/2020	4.875	264,053		397				266,000	06/01/2018
100029290		TULARE	CA		12/31/2020	5.125	161,485		9				156,750	06/04/2018
100029291		HOLLYWOOD	FL		12/31/2020	4.000	150,596		717				217,550	05/31/2018
100029293		BAKERSFIELD	CA		12/31/2020	4.625	215,378		599				215,175	06/01/2018
100029299		PEAPACK	NJ		12/31/2020	4.875	261,675		216				310,650	06/01/2018
100029301		EAST BERLIN	PA		12/31/2020	5.000	132,424		82				148,200	06/01/2018
100029302		WEST BABYLON	NY		12/31/2020	5.000	266,430		596				281,675	06/01/2018
100029309		PELHAM	AL		12/31/2020	4.625	109,910		221				122,550	06/03/2018
100029311		ATLANTA	GA		12/31/2020	4.250	88,110		1,296				122,550	06/02/2018
100029312		DELANO	CA		12/31/2020	4.000	98,838		321				213,750	06/05/2018
100029316		WOODSTOCK	GA		12/31/2020	6.875	227,539		44				446,500	06/01/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029317		OXON HILL	MD		12/31/2020	5.000	125,548		199				147,250	05/31/2018
100029318		LEVITTOWN	PA		12/31/2020	4.000	167,930		684				218,500	06/04/2018
100029321		LIBERTY HILL	TX		12/31/2020	4.250	304,422		637				460,750	06/07/2018
100029323		MODESTO	CA		12/31/2020	4.500	226,485		366				437,000	06/04/2018
100029327		VISTA	CA		12/31/2020	5.000	249,758		(544)				385,700	06/04/2018
100029329		LOS ANGELES	CA		12/31/2020	4.000	261,561		433				408,500	05/31/2018
100029332		ONTARIO	CA		12/31/2020	5.000	262,882		(365)				422,750	06/01/2018
100029333		LANCASTER	CA		12/31/2020	4.750	294,147		108				389,500	06/04/2018
100029334		CATONSVILLE	MD		12/31/2020	3.875	210,257		845				251,750	06/02/2018
100029335		CHULA VISTA	CA		12/31/2020	3.500	341,837		781				517,750	06/04/2018
100029336		JACKSONVILLE	FL		12/31/2020	4.250	153,230		423				186,200	06/01/2018
100029340		OZONE PARK	NY		12/31/2020	3.375	353,802		2,820				652,650	06/01/2018
100029345		WINDER	GA		12/31/2020	4.625	133,823		215				171,000	06/02/2018
100029348	CF	WOODBRIDGE	VA		12/31/2020	4.375	172,124		1,279				318,250	06/01/2018
100029350		QUEEN CREEK	AZ		12/31/2020	4.625	177,075		110				275,500	06/02/2018
100029352		KISSIMMEE	FL		12/31/2020	4.250	553,037		232				1,353,750	06/29/2018
100029354		FAIRFIELD	AL		12/31/2020	4.625	29,016		381				11,281	06/22/2018
100029360	CF	LONGWOOD	FL		12/31/2020	4.125	263,162		351				384,750	06/01/2018
100029362		TURLOCK	CA		12/31/2020	4.500	205,788		511				261,250	06/04/2018
100029364		JAMAICA	NY		12/31/2020	2.000	259,949		2,675				437,000	06/01/2018
100029367	CF	SAN JUAN CAPISTRANO	CA		12/31/2020	5.000	318,680		(384)				504,450	05/31/2018
100029374		LOS ANGELES	CA		12/31/2020	3.625	212,945		345				408,500	06/01/2018
100029380		LEESBURG	VA		12/31/2020	4.625	217,189		199				389,500	06/01/2018
100029387		VALLEY STREAM	NY		12/31/2020	4.375	310,353		972				432,250	06/02/2018
100029388		LOS ANGELES	CA		12/31/2020	6.750	325,693		117				570,000	05/31/2018
100029390		SACRAMENTO	CA		12/31/2020	3.875	110,906		305				237,500	06/03/2018
100029394		ROCKAWAY PARK	NY		12/31/2020	4.000	324,265		600				527,250	06/08/2018
100029401		PERRIS	CA		12/31/2020	5.000	190,260		403				256,405	06/08/2018
100029405		PHOENIX	AZ		12/31/2020	5.000	315,138		44				342,000	06/02/2018
100029407		TEMPLE CITY	CA		12/31/2020	3.250	213,142		726				475,000	05/31/2018
100029408		MIRAMAR	FL		12/31/2020	4.625	185,009		989				266,000	05/31/2018
100029411		MIAMI	FL		12/31/2020	5.000	148,274		(675)				418,000	05/31/2018
100029415		CORONA	CA		12/31/2020	4.625	188,018		(86)				273,600	06/08/2018
100029416		LEVITTOWN	PA		12/31/2020	4.625	167,916		583				194,750	06/01/2018
100029420		PARLIER	CA		12/31/2020	4.250	164,158		467				180,500	06/04/2018
100029422		LAS VEGAS	NV		12/31/2020	5.000	176,353		(151)				232,750	06/02/2018
100029428		SAN DIEGO	CA		12/31/2020	4.750	199,685		(98)				370,500	06/03/2018
100029429		KENNESAW	GA		12/31/2020	5.125	294,885		76				418,000	06/01/2018
100029432		ELK GROVE	CA		12/31/2020	5.000	120,368		33				237,500	06/01/2018
100029435		HAYDEN	ID		12/31/2020	4.625	133,239		166				194,750	06/04/2018
100029439		PRICE	PA		12/31/2020	3.625	127,837		909				208,050	06/17/2018
100029444		CASA GRANDE	AZ		12/31/2020	3.625	144,557		690				217,550	06/01/2018
100029447		HIALEAH	FL		12/31/2020	4.875	118,356		(17)				178,600	06/01/2018
100029450		KENT	WA		12/31/2020	4.125	269,944		331				356,250	06/03/2018
100029452		SPENCER	IA		12/31/2020	4.875	108,235		59				128,250	06/01/2018
100029453		LITTLEROCK	CA		12/31/2020	5.000	209,362		(281)				327,750	06/04/2018
100029454		CHICAGO	IL		12/31/2020	4.125	111,500		463				185,250	06/23/2018
100029457		ELMONT	NY		12/31/2020	5.000	344,479		1,669				408,500	05/31/2018
100029458		JACKSONVILLE	FL		12/31/2020	4.750	145,219		941				142,405	06/10/2018
100029459		SALINAS	CA		12/31/2020	4.000	226,204		2,327				532,000	06/01/2018
100029461		LA MESA	CA		12/31/2020	3.500	316,126		1,228				446,500	05/31/2018
100029465		BROOKLYN	NY		12/31/2020	3.875	339,907		1,753				639,350	06/01/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029466		COMPTON	CA		12/31/2020	3.625	170,433		610				386,650	06/03/2018
100029468		MEDFORD	OR		12/31/2020	4.500	149,332		(67)				275,500	05/30/2018
100029473		CHICAGO	IL		12/31/2020	5.125	155,271		604				133,000	06/08/2018
100029475		PORTLAND	OR		12/31/2020	3.625	204,647		434				503,405	05/31/2018
100029476		STOCKTON	CA		12/31/2020	5.000	165,454		(45)				255,550	06/01/2018
100029478		LAS VEGAS	NV		12/31/2020	4.625	225,001		368				261,250	06/04/2018
100029479		WHITTIER	CA		12/31/2020	3.625	235,745		736				570,000	06/11/2018
100029481		SILVER SPRING	MD		12/31/2020	3.625	311,964		972				577,600	06/01/2018
100029483		COACHELLA	CA		12/31/2020	3.625	150,324		727				213,750	06/04/2018
100029487		LAFAYETTE	TN		12/31/2020	4.875	103,631		63				137,750	06/04/2018
100029488		LAWRENCEVILLE	GA		12/31/2020	3.000	109,595		695				204,250	06/01/2018
100029489		GREENE	ME		12/31/2020	4.625	131,991		453				137,750	06/02/2018
100029493		ST CHARLES	MO		12/31/2020	4.250	191,824		378				256,500	06/01/2018
100029496		PORT RICHEY	FL		12/31/2020	4.000	48,460		360				102,600	05/31/2018
100029497	CF	MIRAMAR	FL		12/31/2020	4.875	25,301		8,226				241,300	06/01/2018
100029498	CF	LOS ANGELES (PACOIMA AREA)	CA		12/31/2020	4.750	253,799		(158)				418,000	05/31/2018
100029503		BLUFFTON	SC		12/31/2020	4.000	143,397		377				213,750	05/31/2018
100029506		BOYNTON BEACH	FL		12/31/2020	4.625	162,220		812				272,650	06/01/2018
100029509		MOUNT JULIET	TN		12/31/2020	4.875	111,526		59				236,550	06/01/2018
100029510		CHICAGO	IL		12/31/2020	4.000	216,848		3,296				312,550	06/09/2018
100029513		ANN ARBOR	MI		12/31/2020	4.000	338,082		816				451,250	06/03/2018
100029517		LOS ANGELES	CA		12/31/2020	5.000	297,104		(117)				365,750	06/03/2018
100029518	CF	CUMMING	GA		12/31/2020	4.250	119,697		266				185,250	06/03/2018
100029519		BATON ROUGE	LA		12/31/2020	4.625	205,729		804				304,000	06/04/2018
100029520		NEWARK	NJ		12/31/2020	4.000	263,361		1,033				451,250	06/21/2018
100029522		LA CENTER	WA		12/31/2020	4.000	282,440		551				370,500	06/04/2018
100029523		BROOKLYN	NY		12/31/2020	3.625	449,525		2,107				1,083,000	06/01/2018
100029528	CF	EPHRATA	PA		12/31/2020	4.875	134,937		(85)				209,000	05/31/2018
100029529	CF	OAKLAND	CA		12/31/2020	5.125	216,678		164				441,750	06/01/2018
100029530		WOODSTOCK	GA		12/31/2020	4.500	117,168		251				218,500	06/01/2018
100029532		CHICAGO	IL		12/31/2020	4.000	105,699		323				152,000	06/01/2018
100029534		HENDERSON	NV		12/31/2020	4.000	139,605		183				270,750	06/03/2018
100029535		BROOKLYN	NY		12/31/2020	5.000	400,203		298				836,000	06/02/2018
100029537		YUMA	AZ		12/31/2020	4.500	260,603		1,220				321,100	06/04/2018
100029538		ELK GROVE	CA		12/31/2020	4.000	325,063		646				537,700	05/31/2018
100029540		SANTA ANA	CA		12/31/2020	4.500	302,989		(130)				579,500	06/03/2018
100029542		HYATTSVILLE	MD		12/31/2020	4.750	244,774		600				375,000	09/25/2023
100029547		PHOENIX	AZ		12/31/2020	5.000	125,714		(229)				185,250	06/03/2018
100029548		SAN FRANCISCO	CA		12/31/2020	4.000	252,012		998				641,250	06/10/2018
100029550		ELKTON	MD		12/31/2020	4.625	317,168		464				361,000	06/02/2018
100029551		BRIGHTON	MA		12/31/2020	5.125	311,236		(46)				815,100	06/21/2018
100029557		SEATTLE	WA		12/31/2020	4.000	309,648		481				869,250	05/31/2018
100029559		MIDDLETOWN	NY		12/31/2020	4.125	255,326		655				399,000	06/01/2018
100029562		MESA	AZ		12/31/2020	4.750	253,026		289				323,000	06/01/2018
100029565		ANNAPOLIS	MD		12/31/2020	4.000	184,145		191				223,250	06/01/2018
100029566		BERWYN	IL		12/31/2020	5.000	202,332		327				278,350	06/03/2018
100029567		PHOENIX	AZ		12/31/2020	5.125	165,660		(188)				270,750	06/21/2018
100029568		MIAMI	FL		12/31/2020	4.625	71,332		7,003				254,131	06/01/2018
100029569		DOWNEY	CA		12/31/2020	4.875	211,756		(421)				380,000	06/12/2018
100029573		PAOLI	PA		12/31/2020	4.375	255,854		519				619,400	06/04/2018
100029576	CF	SOUTH GATE	CA		12/31/2020	4.625	285,314		(363)				427,500	06/03/2018
100029577		DULUTH	GA		12/31/2020	5.125	336,306		(215)				522,500	06/01/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029578		MAITLAND	FL		12/31/2020	3.875	304,156		1,180				356,250	05/31/2018
100029581		BONAIRE	GA		12/31/2020	4.250	156,330		462				268,646	06/05/2018
100029586		DACULA	GA		12/31/2020	4.000	170,341		224				213,750	05/31/2018
100029589		BRENTWOOD	NY		12/31/2020	4.625	243,260		1,938				266,000	06/01/2018
100029591		TACOMA	WA		12/31/2020	3.750	173,468		580				247,000	06/10/2018
100029592		PEMBROKE PINES	FL		12/31/2020	5.125	195,125		550				166,250	06/09/2018
100029593		GAITHERSBURG	MD		12/31/2020	4.250	297,049		551				363,945	06/01/2018
100029597		UPPERCO	MD		12/31/2020	4.625	234,837		222				308,750	05/31/2018
100029599		TURLOCK	CA		12/31/2020	5.000	228,705		30				324,900	06/05/2018
100029603		PHOENIX	AZ		12/31/2020	4.250	102,491		214				137,750	06/04/2018
100029604		ACWORTH	GA		12/31/2020	4.250	319,732		438				418,950	06/03/2018
100029608		MIAMI	FL		12/31/2020	5.125	266,891		53				346,750	06/01/2018
100029610		MIAMI	FL		12/31/2020	3.625	258,704		1,045				351,500	06/01/2018
100029619		WOODLAND	WA		12/31/2020	4.000	359,152		6				532,000	06/06/2018
100029620	CF	ELKRIDGE	MD		12/31/2020	4.375	234,397		493				299,250	06/01/2018
100029624		CARY	NC		12/31/2020	4.000	237,928		351				395,200	06/01/2018
100029632		SMYRNA	GA		12/31/2020	4.125	160,746		433				232,750	06/01/2018
100029638		MIRAMAR	FL		12/31/2020	4.875	227,136		(88)				408,500	06/02/2018
100029640		CREEDMOOR	NC		12/31/2020	4.625	204,043		469				247,000	06/01/2018
100029645		ELKRIDGE	MD		12/31/2020	4.000	218,759		583				275,405	05/31/2018
100029646		LAKEWOOD	CA		12/31/2020	3.000	318,327		1,310				698,250	05/31/2018
100029653		AUBURN	WA		12/31/2020	3.625	216,758		607				456,000	06/04/2018
100029655		LINCOLN CITY	OR		12/31/2020	4.625	237,048		(138)				331,550	05/30/2018
100029657		GARDNER	KS		12/31/2020	5.120	129,971		(9)				232,750	06/01/2018
100029658		LAKELAND	FL		12/31/2020	4.500	97,955		130				168,150	06/07/2018
100029665		MODESTO	CA		12/31/2020	5.000	307,954		369				356,250	06/03/2018
100029667		CHICAGO	IL		12/31/2020	4.375	177,136		263				190,000	06/08/2018
100029671		NORTH HILLS	CA		12/31/2020	4.125	257,511		462				532,000	05/31/2018
100029677	CF	INDIO	CA		12/31/2020	4.500	154,557		134				227,050	06/01/2018
100029678		SCHILLER PARK	IL		12/31/2020	2.000	122,458		2,092				228,000	06/02/2018
100029679		EAGLE	ID		12/31/2020	3.500	230,796		629				450,110	06/01/2018
100029680		WINTER SPRINGS	FL		12/31/2020	3.000	92,970		1,572				161,500	05/31/2018
100029681		LAS VEGAS	NV		12/31/2020	3.380	190,530		531				384,750	06/03/2018
100029683		WOODBRIDGE	NJ		12/31/2020	4.750	193,737		332				285,000	06/01/2018
100029684		FRANKLIN SQUARE	NY		12/31/2020	4.750	286,866		(98)				522,500	06/08/2018
100029685		ORANGE PARK	FL		12/31/2020	4.625	157,069		104				231,800	05/31/2018
100029689		HOMESTEAD	FL		12/31/2020	5.000	118,791		(78)				214,700	05/31/2018
100029691		CARSON	CA		12/31/2020	3.875	208,805		488				562,400	06/04/2018
100029692	CF	NORTON	MA		12/31/2020	4.375	299,818		829				351,500	05/30/2018
100029693	CF	LYNNWOOD	WA		12/31/2020	4.125	204,635		430				289,750	06/01/2018
100029697	CF	SILVER SPRING	MD		12/31/2020	4.625	231,313		230				367,650	05/30/2018
100029699		CLARKSVILLE	TN		12/31/2020	4.625	118,903		107				156,513	05/31/2018
100029700		HUMBLE	TX		12/31/2020	4.625	86,678		87				186,770	06/03/2018
100029705		BROOKLYN	NY		12/31/2020	4.000	384,800		1,127				478,800	06/08/2018
100029706		SPRINGFIELD	VA		12/31/2020	4.625	299,440		223				384,750	05/31/2018
100029707		SEATTLE	WA		12/31/2020	3.625	130,165		2,110				275,453	06/03/2018
100029709		OAKLAND	CA		12/31/2020	4.250	287,089		135				665,000	06/01/2018
100029710		LOS ANGELES	CA		12/31/2020	4.375	336,053		1,570				494,000	06/10/2018
100029711		MONROE	WA		12/31/2020	4.250	272,073		(1)				484,500	06/04/2018
100029714	CF	EVERETT	WA		12/31/2020	4.250	259,588		261				484,500	06/04/2018
100029715		VERNON HILLS	IL		12/31/2020	4.000	124,941		306				185,250	06/07/2018
100029716		EVERETT	MA		12/31/2020	4.625	262,469		287				540,503	05/31/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029719		OVIEDO	FL		12/31/2020	4.500	123,284		(23)				351,500	05/31/2018
100029725		MAGGIE VALLEY	NC		12/31/2020	4.500	318,801		102				427,500	06/04/2018
100029726		WILMINGTON	NC		12/31/2020	4.000	219,227		902				280,250	05/30/2018
100029728		VICTORVILLE	CA		12/31/2020	4.250	235,849		263				331,550	06/04/2018
100029729		WEST VALLEY	UT		12/31/2020	4.250	166,627		170				247,000	06/04/2018
100029730		CUYAHOGA FALLS	OH		12/31/2020	5.000	83,133		9				109,250	06/03/2018
100029731		MIAMI	FL		12/31/2020	4.000	182,384		160				266,000	06/01/2018
100029733		SALINAS	CA		12/31/2020	4.875	241,850		(6)				441,750	06/03/2018
100029735		WINNETKA	CA		12/31/2020	4.750	291,020		(582)				551,000	06/01/2018
100029736		BROOKLYN	NY		12/31/2020	4.250	507,760		735				608,000	06/01/2018
100029737		YOUNGSVILLE	PA		12/31/2020	5.000	49,143		314				63,175	06/05/2018
100029744	CF	NORTH PLAINFIELD	NJ		12/31/2020	4.750	120,471		5				255,550	05/30/2018
100029745	CF	HUNTERSVILLE	NC		12/31/2020	4.625	184,786		1,462				359,005	05/31/2018
100029746		WEST MELBOURNE	FL		12/31/2020	4.125	232,191		307				342,000	06/04/2018
100029747		WHITTIER	CA		12/31/2020	4.125	298,795		885				532,000	06/08/2018
100029750	CF	JOHNS ISLAND	SC		12/31/2020	4.500	90,308		278				144,193	05/31/2018
100029751		WILMINGTON	DE		12/31/2020	4.500	82,151		392				111,625	05/31/2018
100029759		BALTIMORE	MD		12/31/2020	3.625	175,590		824				189,905	06/02/2018
100029765		CLACKAMAS	OR		12/31/2020	4.250	302,135		179				460,750	06/03/2018
100029768		BUCKLEY	WA		12/31/2020	4.625	278,828		(252)				368,600	06/02/2018
100029769		SEAL BEACH	CA		12/31/2020	4.250	707,507		612				1,240,938	06/11/2018
100029770		BROKEN ARROW	OK		12/31/2020	4.625	85,740		312				147,155	05/31/2018
100029773		SPARKS	NV		12/31/2020	3.875	105,851		104				379,050	06/03/2018
100029777		PLANT CITY	FL		12/31/2020	4.625	178,258		636				247,000	06/01/2018
100029782		NORTHAMPTON	PA		12/31/2020	4.000	230,087		340				341,050	05/31/2018
100029784		AROMAS	CA		12/31/2020	4.250	280,617		663				597,550	06/07/2018
100029788		PORTSMOUTH	VA		12/31/2020	4.625	64,329		583				64,980	06/01/2018
100029793		BROOKLYN	NY		12/31/2020	3.380	242,912		2,416				570,000	06/01/2018
100029794		STATEN ISLAND	NY		12/31/2020	4.000	392,590		1,570				788,500	06/01/2018
100029795		CHICAGO	IL		12/31/2020	3.625	109,567		1,117				166,250	05/31/2018
100029796		TACOMA	WA		12/31/2020	4.250	90,987		26				232,750	06/03/2018
100029797		HIALEAH	FL		12/31/2020	3.625	111,832		377				298,300	06/02/2018
100029798		MIAMI	FL		12/31/2020	4.000	327,346		2,270				348,650	05/31/2018
100029800		CANTON	GA		12/31/2020	4.625	314,065		103				617,500	06/02/2018
100029801		CHARLESTON	SC		12/31/2020	2.000	267,392		2,194				522,500	05/31/2018
100029802		SOUTH HOLLAND	IL		12/31/2020	4.250	113,151		1,178				118,750	06/01/2018
100029805		GRANITE BAY	CA		12/31/2020	3.750	427,157		619				560,500	06/11/2018
100029806		LADERA RANCH	CA		12/31/2020	4.375	241,336		262				460,750	06/08/2018
100029808		STOCKTON	CA		12/31/2020	3.875	157,709		1,611				403,750	06/01/2018
100029810		KENOSHA	WI		12/31/2020	4.625	155,526		292				171,000	06/01/2018
100029812		WASILLA	AK		12/31/2020	3.625	197,004		521				308,750	06/03/2018
100029813		MOHAVE VALLEY	AZ		12/31/2020	4.625	214,052		(219)				372,400	06/01/2018
100029814		GREENBELT	MD		12/31/2020	3.875	192,745		398				275,500	06/01/2018
100029815		LOWELL	MA		12/31/2020	3.000	150,672		1,306				272,650	06/01/2018
100029816		BEACHWOOD	NJ		12/31/2020	4.000	197,899		777				280,250	06/01/2018
100029818		PROVO	UT		12/31/2020	4.000	119,717		63				218,500	06/08/2018
100029820		GORDON	GA		12/31/2020	4.000	119,289		364				166,250	06/14/2018
100029827		SEATTLE	WA		12/31/2020	4.250	255,068		(74)				489,250	06/03/2018
100029830		CHICAGO	IL		12/31/2020	4.625	294,751		1,083				261,250	06/04/2018
100029835		KULA	HI		12/31/2020	5.000	470,659		170				926,250	06/11/2018
100029836		GROVELAND	FL		12/31/2020	4.500	292,812		563				275,500	06/01/2018
100029837		LAGRANGE	GA		12/31/2020	4.250	73,617		354				94,763	06/04/2018

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100029842		DECATUR	GA		12/31/2020	4.625	118,287		123				171,000	05/30/2018
100029845		CHICAGO	IL		12/31/2020	4.625	185,772		145				248,900	06/01/2018
100029846		SAN FERNANDO	CA		12/31/2020	5.000	250,865		(17)				494,000	06/01/2018
100029847		CHICAGO	IL		12/31/2020	4.625	225,565		95				399,000	06/01/2018
100029853		SPRINGFIELD	MA		12/31/2020	4.875	60,613		109				194,000	09/30/2018
100029904		PROVIDENCE	RI		12/31/2020	4.750	132,053		591				235,000	09/17/2018
100029907		LITHONIA	GA		12/31/2020	5.000	61,987		274				118,000	09/30/2018
100029913		SAGINAW	MI		12/31/2020	7.000	29,410		73				124,000	09/30/2018
100029916		CUMBERLAND FURNACE	TN		12/31/2020	8.250	70,769		(67)				87,400	09/30/2018
100029920		WASHINGTON	DC		12/31/2020	3.875	210,125		987				305,000	09/30/2018
100029921		CHARLOTTE	NC		12/31/2020	3.750	75,896		517				135,000	09/30/2018
100029922		KATY	TX		12/31/2020	6.000	85,006		(48)				175,000	09/30/2018
100029924		KATY	TX		12/31/2020	6.000	70,736		(115)				136,000	09/12/2018
100029927		CYPRESS	TX		12/31/2020	5.750	73,946		(41)				155,000	09/30/2018
100029931		CHESAPEAKE	VA		12/31/2020	3.375	130,263		1,144				195,000	09/30/2018
100029938		PEARLAND	TX		12/31/2020	5.375	46,672		113				90,250	09/30/2018
100029940		PERALTA	NM		12/31/2020	4.750	60,079		739				190,000	09/30/2018
100029947		NORCROSS	GA		12/31/2020	4.500	79,913		350				163,000	09/30/2018
100029949		VENTURA	CA		12/31/2020	4.250	204,769		727				325,000	09/30/2018
100029955		ALBUQUERQUE	NM		12/31/2020	5.250	63,449		612				110,000	09/30/2018
100029960		HOUSTON	TX		12/31/2020	5.875	79,337		(60)				170,200	09/30/2018
100029961		THOMASVILLE	NC		12/31/2020	5.875	68,588		15				159,000	09/13/2018
100029964		GRAND PRAIRIE	TX		12/31/2020	6.250	62,161		(167)				169,000	09/30/2018
100029968		SPRINGFIELD	MA		12/31/2020	5.750	72,061		193				115,000	09/30/2018
100029976		LA MESA	NM		12/31/2020	5.875	35,107		66				66,500	09/30/2018
100029978		KANSAS CITY	MO		12/31/2020	5.375	61,471		150				94,050	09/30/2018
100029987		HOUSTON	TX		12/31/2020	6.250	79,008		(167)				156,000	09/30/2018
100029988		PHILADELPHIA	PA		12/31/2020	6.000	40,736		16				130,000	08/01/2022
100029990		ATLANTA	GA		12/31/2020	4.875	121,978		304				155,000	09/14/2018
100029994		BENTON	AR		12/31/2020	6.750	58,218		(101)				89,300	09/30/2018
100029996		MYERSVILLE	MD		12/31/2020	4.250	113,030		505				314,900	09/30/2018
100029998		ALBUQUERQUE	NM		12/31/2020	5.750	69,185		116				150,000	09/30/2018
100030000		LEANDER	TX		12/31/2020	6.500	30,788		(110)				140,000	09/12/2018
100030002		KATY	TX		12/31/2020	5.250	51,031		147				148,000	09/30/2018
100030003		ATLANTA	GA		12/31/2020	4.500	77,780		427				158,900	09/30/2018
100030004		TAMPA	FL		12/31/2020	6.500	81,536		143				110,000	09/30/2018
100030007		CHARLOTTE	NC		12/31/2020	4.250	115,886		418				213,000	09/30/2018
100030009		CHARLOTTE	NC		12/31/2020	4.250	62,918		300				160,000	09/30/2018
100030011		KATY	TX		12/31/2020	6.125	69,427		(169)				170,000	09/12/2018
100030015		DUNCANVILLE	TX		12/31/2020	4.000	49,771		280				139,000	09/30/2018
100030020		CORDOVA	TN		12/31/2020	6.375	66,698		(143)				105,000	09/30/2018
100030021		SACRAMENTO	CA		12/31/2020	3.500	159,181		967				355,000	09/30/2018
100030023		CHARLOTTE	NC		12/31/2020	5.875	53,917		77				90,250	09/30/2018
100030027		PINE HALL	NC		12/31/2020	6.125	72,110		(81)				108,000	09/30/2018
100030030		LUTZ	FL		12/31/2020	5.250	342,111		1,160				437,500	09/30/2018
100030033		RICHMOND	VA		12/31/2020	6.125	46,583		(111)				184,000	09/30/2018
100030035		ELKHART	IN		12/31/2020	6.500	52,986		31				101,000	09/30/2018
100030036		FORT MADISON	IA		12/31/2020	7.000	52,677		(112)				100,000	09/30/2018
100030038		DOLAN SPRINGS	AZ		12/31/2020	5.875	16,611		91				37,050	09/30/2018
100030044		GREENWOOD	MO		12/31/2020	6.750	103,355		(147)				198,000	09/30/2018
100030045		FORT WORTH	TX		12/31/2020	7.750	95,106		(503)				170,000	09/30/2018
100030053		LAUDERDALE LAKES	FL		12/31/2020	6.375	34,349		63				56,050	09/15/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030054		CHULA VISTA	CA		12/31/2020	4.250	241,288		428				530,000	09/30/2018
100030055		TUCSON	AZ		12/31/2020	6.500	65,632		(271)				177,000	09/30/2018
100030057		MOSES LAKE	WA		12/31/2020	6.875	90,900		(360)				185,000	09/30/2018
100030065		BURTONSVILLE	MD		12/31/2020	4.625	276,861		464				465,000	09/30/2018
100030076		CONROE	TX		12/31/2020	6.125	38,769		19				78,660	09/30/2018
100030077		HOLLYWOOD	FL		12/31/2020	4.125	182,988		742				290,000	09/30/2018
100030080		EL MIRAGE	AZ		12/31/2020	4.500	102,849		190				201,000	09/12/2018
100030081		SYRACUSE	NY		12/31/2020	8.625	51,347		(276)				70,300	09/30/2018
100030082		CHICAGO	IL		12/31/2020	7.375	112,977		(58)				174,000	09/14/2018
100030087		WINCHENDON	MA		12/31/2020	5.875	89,603		(11)				172,965	09/30/2018
100030093		CANYON	TX		12/31/2020	3.625	150,603		984				261,000	09/30/2018
100030098		HOOKSETT	NH		12/31/2020	5.000	110,762		202				269,900	09/30/2018
100030102		PASADENA	CA		12/31/2020	6.500	760,710		1,070				1,185,000	09/30/2018
100030103		HEBRON	NH		12/31/2020	4.750	132,818		720				235,000	09/30/2018
100030104		CEDAR HILL	MO		12/31/2020	5.125	100,504		187				165,000	09/30/2018
100030106		NORTH PLAINFIELD	NJ		12/31/2020	3.375	103,443		1,261				260,000	09/30/2018
100030107		FORT WORTH	TX		12/31/2020	3.750	195,348		1,231				279,000	09/30/2018
100030109		MONTEBELLO	CA		12/31/2020	3.875	443,175		1,640				670,000	09/30/2018
100030115		CHICAGO	IL		12/31/2020	5.250	276,068		1,323				425,000	09/30/2018
100030116		ALBUQUERQUE	NM		12/31/2020	4.625	209,389		567				265,000	09/30/2018
100030128		PEEKSKILL	NY		12/31/2020	4.500	143,072		855				240,000	09/30/2018
100030130		HIGHLAND	CA		12/31/2020	4.875	219,197		339				515,000	08/12/2022
100030136		JERSEY CITY	NJ		12/31/2020	5.000	105,335		640				210,000	09/30/2018
100030137		CLERMONT	FL		12/31/2020	4.625	164,516		451				275,000	09/30/2018
100030140		WARNER ROBINS	GA		12/31/2020	4.250	68,975		692				105,000	09/30/2018
100030143		INDIANAPOLIS	IN		12/31/2020	4.250	55,209		658				102,000	09/30/2018
100030146		COLUMBIA	SC		12/31/2020	4.375	112,494		966				202,000	09/13/2018
100030151		PANORAMA CITY	CA		12/31/2020	4.375	238,403		528				500,000	09/30/2018
100030153		ROCK HILL	SC		12/31/2020	3.000	155,851		1,345				254,900	09/30/2018
100030154		Orlando	FL		12/31/2020	2.000	107,646		1,425				258,000	09/18/2018
100030156		GRAND RAPIDS	MI		12/31/2020	5.625	157,482		(74)				417,997	09/30/2018
100030160		VANCOUVER	WA		12/31/2020	3.875	236,614		1,278				442,000	09/30/2018
100030161		TAMARAC	FL		12/31/2020	4.375	149,837		463				290,000	09/30/2018
100030162		CORAL SPRINGS	FL		12/31/2020	5.250	151,189		389				205,000	09/30/2018
100030166		PORTLAND	OR		12/31/2020	6.250	138,079		(211)				398,000	09/30/2018
100030167		ATWATER	CA		12/31/2020	5.875	185,344		(310)				294,900	09/30/2018
100030168		LOS ANGELES	CA		12/31/2020	4.250	242,413		777				305,000	09/30/2018
100030169		CONCORD	CA		12/31/2020	4.000	192,567		1,165				455,000	09/21/2018
100030170		FAIRVIEW HEIGHTS	IL		12/31/2020	5.500	73,607		299				115,000	09/30/2018
100030181		RIVERSIDE	CA		12/31/2020	3.375	221,665		867				540,000	09/30/2018
100030186		LONGWOOD	FL		12/31/2020	5.625	62,755		83				94,050	09/30/2018
100030187		OXON HILL	MD		12/31/2020	4.250	137,295		551				234,000	09/30/2018
100030188		LIVINGSTON	CA		12/31/2020	5.125	230,942		521				384,900	09/30/2018
100030189		YUCAIPA	CA		12/31/2020	5.500	216,282		(149)				384,500	09/30/2018
100030195		FALLS CHURCH	VA		12/31/2020	3.875	257,667		1,257				340,000	09/30/2018
100030201		BOLINGBROOK	IL		12/31/2020	5.000	142,465		198				221,500	09/30/2018
100030212		PIXLEY	CA		12/31/2020	5.875	97,087		(119)				230,000	09/13/2018
100030214		GLENDALE	AZ		12/31/2020	6.375	85,723		56				290,000	09/30/2018
100030223		RANDALLSTOWN	MD		12/31/2020	3.250	224,168		2,353				530,000	09/30/2018
100030229		SELAH	WA		12/31/2020	3.000	89,269		964				180,000	09/30/2018
100030232		SAN RAMON	CA		12/31/2020	5.250	375,120		550				850,000	09/30/2018
100030233		MAYETTA	KS		12/31/2020	6.750	73,640		69				130,000	09/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030235		UPPER MARLBORO	MD		12/31/2020	4.125	182,785		1,885				380,000	09/30/2018
100030239		FLORENCE	KY		12/31/2020	4.000	92,025		559				142,000	09/30/2018
100030245		KANSAS CITY	KS		12/31/2020	6.500	31,715		90				65,550	09/30/2018
100030259		GREENSBORO	NC		12/31/2020	6.125	83,396		26				145,000	09/30/2018
100030279		HUDSON	NH		12/31/2020	4.625	227,079		420				385,000	09/30/2018
100030287		SAYLORSBURG	PA		12/31/2020	4.000	137,709		626				215,000	09/19/2018
100030289		HOUSTON	TX		12/31/2020	3.000	63,009		592				160,000	09/12/2018
100030294		DANBURY	CT		12/31/2020	5.000	157,305		708				400,000	09/30/2018
100030302		HUDSON	OH		12/31/2020	4.625	143,513		278				220,000	09/30/2018
100030304		COOPER CITY	FL		12/31/2020	4.750	189,877		315				455,000	09/30/2018
100030311		BRANDON	FL		12/31/2020	2.000	99,960		2,037				230,000	09/30/2018
100030314		STERLING HEIGHTS	MI		12/31/2020	5.250	114,987		16				230,000	09/30/2018
100030316		MENDON	MA		12/31/2020	3.625	115,900		3,162				315,000	09/30/2018
100030334		CENTERVILLE	MA		12/31/2020	4.000	165,316		636				314,000	09/30/2018
100030336		CITRUS HEIGHTS	CA		12/31/2020	3.750	219,639		1,501				565,000	09/30/2018
100030341		NORWALK	CA		12/31/2020	3.750	211,201		820				450,000	09/30/2018
100030349		PINELLAS PARK	FL		12/31/2020	5.000	81,756		221				175,000	09/30/2018
100030351		COVINA	CA		12/31/2020	3.375	201,182		563				528,000	09/30/2018
100030355		NAPLES	FL		12/31/2020	2.000	122,023		1,712				255,000	09/30/2018
100030358		WASHINGTON	DC		12/31/2020	3.375	180,097		1,436				390,000	09/30/2018
100030363		Grants Pass	OR		12/31/2020	4.625	109,955		212				237,000	09/30/2018
100030366		SAINT PAUL	MN		12/31/2020	4.250	79,266		427				143,000	09/30/2018
100030368		ROSEVILLE	MN		12/31/2020	5.250	106,576		168				210,000	09/30/2018
100030369		INGLEWOOD	CA		12/31/2020	5.000	153,660		317				365,000	09/30/2018
100030371		FONTANA	CA		12/31/2020	4.250	249,005		895				349,000	09/19/2018
100030373		CIBOLA	TX		12/31/2020	5.500	107,139		140				210,000	09/30/2018
100030377		OXON HILL	MD		12/31/2020	5.000	145,245		286				217,000	09/30/2018
100030381		HUMBLE	TX		12/31/2020	3.375	169,529		210				375,000	09/30/2018
100030383		GARDENA	CA		12/31/2020	4.625	258,566		378				469,000	09/30/2018
100030390		STOCKBRIDGE	GA		12/31/2020	9.625	125,794		(1,000)				183,000	09/30/2018
100030392		ALTURAS	CA		12/31/2020	12.375	103,382		(93)				114,000	09/30/2018
100030393		BAKERSFIELD	CA		12/31/2020	4.875	155,552		343				270,000	09/30/2018
100030394		LANGHORNE	PA		12/31/2020	4.625	305,543		1,345				415,000	09/30/2018
100030396		MIDDLETOWN	DE		12/31/2020	4.250	211,206		527				365,000	09/30/2018
100030397		ALEXANDRIA	VA		12/31/2020	4.500	317,582		876				518,000	09/30/2018
100030399		HONDO	TX		12/31/2020	6.500	93,318		(108)				154,000	09/30/2018
100030407		STATEN ISLAND	NY		12/31/2020	3.875	163,508		1,389				310,000	09/30/2018
100030409		FAIRFIELD	CT		12/31/2020	6.500	371,805		694				720,000	09/13/2018
100030410		PHOENIX	AZ		12/31/2020	4.125	93,665		974				175,000	09/30/2018
100030415		CLAREMONT	CA		12/31/2020	2.000	350,912		4,231				705,000	09/30/2018
100030422		TUCSON	AZ		12/31/2020	4.625	446,358		480				619,000	09/30/2018
100030423		ROCKVILLE	MD		12/31/2020	4.250	329,887		950				475,000	09/30/2018
100030426		COLUMBIA	SC		12/31/2020	4.625	231,008		380				370,000	09/30/2018
100030430		JACKSONVILLE	FL		12/31/2020	5.000	130,487		210				202,000	09/30/2018
100030446		BOWIE	MD		12/31/2020	4.750	157,924		333				435,000	07/03/2023
100030451		PEARLAND	TX		12/31/2020	6.500	157,080		(316)				290,000	09/30/2018
100030453		BALTIMORE	MD		12/31/2020	6.625	54,957		(87)				345,000	09/16/2018
100030460		LAS CRUCES	NM		12/31/2020	6.500	61,078		219				94,050	09/30/2018
100030462		GARLAND	TX		12/31/2020	3.750	167,565		1,648				332,040	09/30/2018
100030468		MABLETON	GA		12/31/2020	6.625	52,642		(149)				120,000	09/30/2018
100030469		COLLINSVILLE	VA		12/31/2020	6.750	9,054		2,095				33,251	09/30/2018
100030472		BRONX	NY		12/31/2020	6.250	102,341		(146)				198,000	09/30/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030484		RAYTOWN	MO		12/31/2020	5.125	62,273		304				105,000	09/30/2018
100030486		REDLANDS	CA		12/31/2020	2.000	127,557		1,443				336,000	09/30/2018
100030490		FORT WORTH	TX		12/31/2020	5.875	55,322		(65)				155,000	09/30/2018
100030491		HOUSTON	TX		12/31/2020	6.000	57,190		108				112,000	09/13/2018
100030496		REX	GA		12/31/2020	4.250	62,524		553				114,900	09/13/2018
100030499		HOUSTON	TX		12/31/2020	5.000	47,476		203				118,000	09/30/2018
100030504		WICHITA	KS		12/31/2020	6.250	48,999		214				77,900	09/30/2018
100030509		ALBUQUERQUE	NM		12/31/2020	5.625	67,454		270				132,000	09/30/2018
100030513		NOBLESVILLE	IN		12/31/2020	4.625	151,211		320				261,000	09/30/2018
100030515		CHARLOTTE	NC		12/31/2020	6.250	66,900		(120)				115,000	09/30/2018
100030516		LEAGUE CITY	TX		12/31/2020	6.750	81,159		14				176,000	09/30/2018
100030518		CHARLOTTE	NC		12/31/2020	2.000	122,288		1,577				219,000	09/30/2018
100030525		SHERWOOD	AR		12/31/2020	7.125	137,444		(428)				210,000	09/30/2018
100030526		HUMBLE	TX		12/31/2020	6.000	66,301		7				210,000	08/10/2023
100030528		COLUMBIA	SC		12/31/2020	5.875	64,158		155				200,000	04/04/2022
100030530		COLUMBIA	SC		12/31/2020	6.375	101,161		887				165,000	09/30/2018
100030531		HOUSTON	TX		12/31/2020	5.875	73,305		(92)				160,000	09/30/2018
100030532		RAYTOWN	MO		12/31/2020	6.500	90,130		(115)				127,000	09/30/2018
100030536		GAINESVILLE	GA		12/31/2020	5.500	54,393		74				160,000	09/30/2018
100030538		ACWORTH	GA		12/31/2020	6.875	107,604		(353)				170,000	09/30/2018
100030539		WALDORF	MD		12/31/2020	3.875	133,726		719				220,000	09/30/2018
100030542		SUGAR LAND	TX		12/31/2020	6.125	102,840		(81)				230,000	09/30/2018
100030545		HOUSTON	TX		12/31/2020	6.875	60,564		(234)				118,000	09/30/2018
100030549		CHARLOTTE	NC		12/31/2020	5.875	85,127		22				175,000	09/30/2018
100030554		WOONSOCKET	RI		12/31/2020	4.625	122,000		659				175,000	09/16/2018
100030556		SACRAMENTO	CA		12/31/2020	4.750	136,461		467				305,000	09/30/2018
100030557		BOYNTON BEACH	FL		12/31/2020	5.875	155,523		(104)				449,000	09/30/2018
100030558		ORANGEBURG	SC		12/31/2020	5.750	42,044		(33)				200,000	09/18/2018
100030561		GASTONIA	NC		12/31/2020	5.500	49,255		169				82,650	09/30/2018
100030563		KANSAS CITY	MO		12/31/2020	6.375	78,715		(102)				120,000	09/30/2018
100030569		SURPRISE	AZ		12/31/2020	5.875	36,520		(36)				116,000	09/30/2018
100030573		PFLUGERVILLE	TX		12/31/2020	5.625	68,175		7				186,000	09/30/2018
100030582		LEAGUE CITY	TX		12/31/2020	4.000	153,714		455				246,000	09/30/2018
100030583		NEW BALTIMORE	MI		12/31/2020	6.875	141,406		160				380,000	09/30/2018
100030587		DETROIT	MI		12/31/2020	6.250	18,295		161				38,950	09/30/2018
100030591		SMITHS GROVE	KY		12/31/2020	5.875	36,099		76				61,750	09/30/2018
100030654		CHERRY HILL	NJ		12/31/2020	3.750	128,645		1,194				209,000	08/22/2018
100030655		VANCE	AL		12/31/2020	4.000	139,870		369				175,750	10/05/2018
100030658		AUBURN	WA		12/31/2020	4.125	200,429		861				281,200	06/08/2018
100030661		RIDGEFIELD	NJ		12/31/2020	4.350	383,868		1,203				497,800	08/22/2018
100030662		LAKELAND	FL		12/31/2020	4.030	163,200		855				204,250	01/25/2018
100030665		MANASSAS	VA		12/31/2020	4.000	425,534		13,733				470,250	05/17/2018
100030666		CLAYTON	NC		12/31/2020	4.000	145,583		493				190,000	03/07/2018
100030668		LAS VEGAS	NV		12/31/2020	3.750	150,119		1,312				222,300	05/18/2018
100030670		MIDDLEVILLE	MI		12/31/2020	3.875	115,159		906				209,000	08/05/2018
100030671		DANVILLE	IN		12/31/2020	4.000	128,772		842				185,250	11/09/2018
100030672		CLINTON	MD		12/31/2020	3.000	213,912		3,281				304,000	07/31/2018
100030673		CUMBERLAND	RI		12/31/2020	3.875	99,239		1,455				180,500	02/24/2018
100030675		NORTHRIDGE	CA		12/31/2020	4.250	534,666		2,787				712,500	08/18/2016
100030678		WINTER PARK	FL		12/31/2020	4.500	146,159		3,822				199,500	10/05/2018
100030681		BROOKLYN	NY		12/31/2020	4.500	462,454		8,905				893,000	05/17/2018
100030683		SILVER SPRING	MD		12/31/2020	3.750	389,557		2,458				460,750	07/31/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030687		MANALAPAN	NJ		12/31/2020	4.000	307,553		952				462,975	02/01/2008
100030688		HONOLULU	HI		12/31/2020	3.500	195,595		3,809				294,500	05/17/2018
100030692		RIO	WI		12/31/2020	3.750	121,910		497				166,250	10/05/2018
100030696		MIAMI	FL		12/31/2020	3.125	293,755		1,852				508,250	05/19/2018
100030698		CARY	IL		12/31/2020	5.000	184,690		200				228,950	08/21/2018
100030699		POMONA	CA		12/31/2020	7.930	313,331		111				418,000	10/05/2018
100030701		WEST ROXBURY	MA		12/31/2020	5.000	647,504		15,556				731,500	08/01/2018
100030703		PORTER RANCH	CA		12/31/2020	3.125	490,737		2,880				745,750	02/23/2018
100030704		BRADENTON	FL		12/31/2020	4.625	230,268		2,860				288,325	02/24/2018
100030705		CLAYTON	NC		12/31/2020	4.250	120,782		910				150,100	05/18/2018
100030707		CHICAGO	IL		12/31/2020	5.220	259,345		1,579				285,000	07/31/2018
100030708		WEST COVINA	CA		12/31/2020	3.625	375,907		1,411				475,000	10/05/2018
100030709		SPRINGFIELD	VA		12/31/2020	3.000	276,455		4,208				361,000	06/12/2018
100030711		SAN DIEGO	CA		12/31/2020	3.500	364,753		1,703				498,750	07/31/2018
100030713		MAPLEWOOD	NJ		12/31/2020	6.593	193,295		(174)				379,050	09/26/2017
100030714		LAKEWOOD	CO		12/31/2020	8.700	273,722		1,292				558,876	06/05/2022
100030717		SAINT ALBANS	NY		12/31/2020	3.500	319,768		4,306				422,750	07/31/2018
100030718		WHITE PLAINS	NY		12/31/2020	4.125	242,005		106				351,199	05/05/2018
100030719		WAIPAHU	HI		12/31/2020	2.125	351,475		4,483				626,050	10/26/2017
100030721		BENICIA	CA		12/31/2020	3.500	440,557		2,144				693,500	10/05/2018
100030730		SACRAMENTO	CA		12/31/2020	4.000	194,854		391				294,500	10/05/2018
100030732		MOLT	MT		12/31/2020	3.960	291,975		2,992				384,750	06/12/2018
100030733		GAINESVILLE	VA		12/31/2020	3.500	186,168		1,905				242,250	10/06/2018
100030734		LOVELAND	OH		12/31/2020	3.125	134,392		821				239,400	07/31/2018
100030736		MURFREESBORO	TN		12/31/2020	5.250	133,784		151				246,905	06/12/2018
100030739		PLUMAS LAKE	CA		12/31/2020	3.000	200,184		807				346,750	10/06/2018
100030740		PORT ORANGE	FL		12/31/2020	3.500	166,478		927				308,750	06/12/2018
100030744		TOWNSHIP OF MAPLEWOOD	NJ		12/31/2020	3.250	375,944		9,407				684,000	06/13/2018
100030745		CHULA VISTA	CA		12/31/2020	3.750	221,362		1,386				356,250	02/24/2018
100030746		SILVER SPRING	MD		12/31/2020	6.000	390,276		5,634				465,500	07/31/2018
100030750		SIMPSONVILLE	SC		12/31/2020	4.000	109,837		833				237,500	05/11/2018
100030752		HIALEAH	FL		12/31/2020	3.375	271,328		1,686				384,750	05/11/2018
100030753		ANTIOCH	TN		12/31/2020	4.000	146,066		1,015				237,500	05/18/2018
100030754		BILLERICA	MA		12/31/2020	3.500	274,411		5,797				351,500	02/03/2018
100030755		DALLAS	TX		12/31/2020	5.375	202,447		664				425,000	12/03/2021
100030757		NEW RICHMOND	WI		12/31/2020	5.000	133,924		610				180,500	08/21/2018
100030759		AVENTURA	FL		12/31/2020	2.000	139,050		2,150				232,750	05/19/2018
100030760		BOYNTON BEACH	FL		12/31/2020	6.060	152,607		118				265,050	03/01/2018
100030761		LAMONT	FL		12/31/2020	4.080	263,442		1,728				371,044	10/05/2018
100030765		STOCKBRIDGE	GA		12/31/2020	6.750	146,231		(366)				228,000	07/30/2018
100030766		POM FRET	MD		12/31/2020	3.875	266,926		1,518				508,250	10/06/2018
100030767		BROOKLYN	NY		12/31/2020	3.500	585,147		14,120				1,045,998	07/31/2018
100030770		ELK GROVE	CA		12/31/2020	3.625	405,606		1,658				530,100	08/24/2018
100030772		BARTLETT	IL		12/31/2020	3.850	223,950		1,082				289,750	07/31/2018
100030773		CLEARFIELD	UT		12/31/2020	5.000	159,883		(31)				190,000	09/26/2017
100030774		LOS ANGELES	CA		12/31/2020	3.875	1,353,869		1,252				1,895,250	10/05/2018
100030777		LAS VEGAS	NV		12/31/2020	4.500	193,509		217				299,250	01/24/2018
100030778		LA PINE	OR		12/31/2020	5.500	191,119		(4)				245,955	06/08/2018
100030779		PORT ST LUCIE	FL		12/31/2020	3.125	74,018		1,627				223,250	07/28/2018
100030781		OAKLAND	CA		12/31/2020	3.000	525,192		2,456				1,037,875	07/30/2018
100030783		CATHEDRAL CITY	CA		12/31/2020	4.500	156,946		3,349				251,750	10/05/2018
100030785		OKLAHOMA CITY	OK		12/31/2020	3.625	121,332		579				209,000	06/11/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030787		SAN ANTONIO	TX		12/31/2020	4.500	155,695		4,550				215,650	06/12/2018
100030788		SECAUCUS	NJ		12/31/2020	4.000	314,901		1,206				513,000	10/05/2018
100030790		PASADENA	CA		12/31/2020	2.990	209,838		1,705				570,000	08/03/2018
100030791		WEST COVINA	CA		12/31/2020	3.000	290,126		1,960				546,250	10/06/2018
100030792		REDMOND	WA		12/31/2020	5.223	332,823		992				551,000	06/12/2018
100030798		DURHAM	NC		12/31/2020	4.000	136,258		433				223,250	09/18/2018
100030799		WAIPAHU	HI		12/31/2020	4.125	429,082		1,439				641,250	07/31/2018
100030801		RIDGE	NY		12/31/2020	3.500	151,112		2,609				218,500	09/24/2017
100030802		SPRING HILL	FL		12/31/2020	3.625	127,515		737				232,750	07/30/2018
100030803		QUINCY	MA		12/31/2020	3.950	201,567		1,330				541,500	10/07/2018
100030806		CARMEL VALLEY	CA		12/31/2020	4.125	639,096		1,950				992,750	03/01/2018
100030811		STERLING	VA		12/31/2020	3.750	315,266		1,220				560,500	03/01/2019
100030812		ORANGE	CA		12/31/2020	5.000	476,484		8,907				608,000	07/30/2018
100030819		HAVERTOWN	PA		12/31/2020	3.625	218,940		5,137				292,600	07/31/2018
100030820		BRENTWOOD	CA		12/31/2020	3.500	307,597		1,073				627,000	08/22/2018
100030823		RANCHO SANTA FE	CA		12/31/2020	2.875	436,203		2,542				776,150	03/06/2018
100030824		NEWTON	MA		12/31/2020	4.000	544,305		2,870				1,218,375	10/06/2018
100030828		RIVERSIDE	CA		12/31/2020	3.500	305,604		2,973				562,875	07/31/2018
100030832		SALT LAKE CITY	UT		12/31/2020	2.875	155,932		3,792				668,001	02/15/2023
100030833		GRAND PRAIRIE	TX		12/31/2020	4.120	135,434		577				272,650	10/05/2018
100030834		LAS VEGAS	NV		12/31/2020	4.625	168,118		402				280,250	06/11/2018
100030838		STORMVILLE	NY		12/31/2020	5.000	177,384		2,608				299,250	10/06/2018
100030840		BAYSIDE	NY		12/31/2020	3.500	634,417		3,469				1,240,938	10/06/2018
100030841		JUPITER	FL		12/31/2020	6.625	161,923		114				356,250	06/12/2018
100030842		EVERETT	WA		12/31/2020	3.250	170,969		1,035				289,750	08/21/2018
100030843		COLORADO SPRINGS	CO		12/31/2020	2.230	109,937		1,622				228,000	07/31/2018
100030844		PASADENA	CA		12/31/2020	3.875	307,927		532				707,750	06/11/2018
100030845		STATEN ISLAND	NY		12/31/2020	4.000	191,517		1,110				346,750	02/23/2018
100030847		QUEENS VILLAGE	NY		12/31/2020	3.960	336,733		4,222				494,000	06/16/2017
100030848		BENBROOK	TX		12/31/2020	3.000	266,887		1,814				433,675	06/13/2018
100030851		GARDEN GROVE	CA		12/31/2020	5.000	362,102		1,966				603,250	10/06/2018
100030853		CHICAGO	IL		12/31/2020	3.000	202,038		1,886				384,750	10/05/2018
100030854		MORENO VALLEY	CA		12/31/2020	4.000	158,372		1,177				356,250	07/28/2018
100030855		OCEANSIDE	CA		12/31/2020	2.250	329,887		461				680,200	10/05/2018
100030857		SOUTH OZONE PARK	NY		12/31/2020	4.000	269,525		1,556				446,500	07/31/2018
100030858		AUBURN	WA		12/31/2020	4.500	138,535		2,628				413,250	10/05/2018
100030859		MIAMI	FL		12/31/2020	6.250	166,583		149				299,250	10/06/2018
100030861		LONG BEACH	CA		12/31/2020	3.500	217,415		801				541,500	06/11/2018
100030862		NORTHBROOK	IL		12/31/2020	4.000	671,571		1,213				1,000,000	07/02/2021
100030863		WATSONVILLE	CA		12/31/2020	4.960	316,481		177				451,250	05/18/2018
100030866		SILVER SPRING	MD		12/31/2020	3.569	141,316		1,138				432,250	06/09/2018
100030867		CROTON ON HUDSON	NY		12/31/2020	3.875	491,474		2,770				1,037,875	02/23/2018
100030869		FLUSHING	NY		12/31/2020	10.375	342,433		3,144				745,000	08/14/2021
100030870		BROOKLYN	NY		12/31/2020	3.500	308,865		3,456				465,500	07/31/2018
100030872		UNION CITY	CA		12/31/2020	4.625	567,087		700				1,014,410	03/06/2018
100030874		COSTA MESA	CA		12/31/2020	2.250	257,547		1,860				717,250	10/05/2018
100030876		BRIARWOOD	NY		12/31/2020	3.750	272,742		1,445				413,250	08/02/2018
100030877		KENT	WA		12/31/2020	4.375	195,802		519				473,000	12/29/2020
100031037		BERKELEY TOWNSHIP	NJ		12/31/2020	2.750	78,099		1,485				131,000	12/09/2018
100031038		FAIRFIELD	CA		12/31/2020	4.750	265,172		251				425,620	12/08/2018
100031039		CORONA	CA		12/31/2020	2.000	212,411		1,123				370,000	12/08/2018
100031041		LIGHTHOUSE POINT	FL		12/31/2020	4.030	405,190		1,548				570,000	12/08/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031042		COCONUT CREEK	FL		12/31/2020	5.140	271,373		91				330,000	12/10/2018
100031044		DES PLAINES	IL		12/31/2020	4.125	262,143		422				315,000	12/07/2018
100031051		TEWKSBURY	NJ		12/31/2020	3.875	314,961		1,934				341,320	12/08/2018
100031053		HESPERIA	CA		12/31/2020	4.750	160,804		339				232,000	12/07/2018
100031054		BANNING	CA		12/31/2020	3.250	175,829		695				330,000	12/08/2018
100031055		BAKERSFIELD	CA		12/31/2020	4.000	152,783		(363)				187,000	12/09/2018
100031056		LAUDERHILL	FL		12/31/2020	3.750	285,708		1,110				410,000	12/08/2018
100031057		SANTA MARIA	CA		12/31/2020	4.419	314,125		268				445,000	12/08/2018
100031058		WEST BABYLON	NY		12/31/2020	2.000	284,280		2,229				411,400	12/08/2018
100031060		FAIRFIELD	CA		12/31/2020	2.000	319,593		1,470				725,000	11/22/2021
100031061		SANTA ANA	CA		12/31/2020	3.625	526,174		2,467				725,000	12/09/2018
100031062		SACRAMENTO	CA		12/31/2020	2.375	284,814		1,486				410,000	12/08/2018
100031065		TAMPA	FL		12/31/2020	6.500	96,538		(182)				87,875	12/08/2018
100031067		CHULA VISTA	CA		12/31/2020	3.875	473,077		1,258				591,000	12/07/2018
100031068		LAKELAND	FL		12/31/2020	5.750	108,538		77				150,000	12/07/2018
100031069		ELK GROVE	CA		12/31/2020	4.125	395,097		4,426				675,000	12/09/2018
100031070		FONTANA	CA		12/31/2020	2.500	281,760		3,128				450,000	12/09/2018
100031071		SILVER SPRING	MD		12/31/2020	2.625	306,585		1,538				424,000	12/07/2018
100031072		DINUBA	CA		12/31/2020	4.000	138,208		190				194,500	12/08/2018
100031073		SACRAMENTO	CA		12/31/2020	3.630	156,195		662				225,000	12/07/2018
100031075		BAKERSFIELD	CA		12/31/2020	4.300	128,059		246				195,000	12/09/2018
100031077		CATONSVILLE	MD		12/31/2020	3.000	241,310		(10)				325,000	12/10/2018
100031078		LAKE WORTH	FL		12/31/2020	6.151	389,587		(410)				400,000	12/07/2018
100031079		ORANGEVALE	CA		12/31/2020	3.500	195,198		732				280,000	12/09/2018
100031080		PEMBROKE PINES	FL		12/31/2020	4.875	143,732		47				219,000	12/07/2018
100031081		HAMILTON TWP	NJ		12/31/2020	4.250	77,105		466				115,000	12/09/2018
100031083		MARGATE	FL		12/31/2020	3.370	176,885		1,836				291,000	12/08/2018
100031084		MORENO VALLEY	CA		12/31/2020	2.200	312,333		2,197				409,605	12/10/2018
100031086		MANTECA	CA		12/31/2020	2.625	323,135		1,925				465,000	12/09/2018
100031087		PHILADELPHIA	PA		12/31/2020	2.875	236,807		1,533				260,000	12/10/2018
100031089		CHICAGO	IL		12/31/2020	4.125	84,946		2,026				66,500	12/09/2018
100031091		CHICAGO	IL		12/31/2020	5.000	45,783		(468)				122,000	12/09/2018
100031093		CHICAGO	IL		12/31/2020	5.870	135,516		(313)				102,000	12/10/2018
100031094		NAPLES	FL		12/31/2020	4.950	377,734		256				410,000	12/09/2018
100031096		ALTAMONTE SPRINGS	FL		12/31/2020	4.875	104,251		75				145,000	12/08/2018
100031098		COLTON	CA		12/31/2020	4.250	149,441		313				245,000	12/08/2018
100031099		DELRAY BEACH	FL		12/31/2020	3.125	295,871		871				455,000	12/07/2018
100031100		SANTA ANA	CA		12/31/2020	3.125	317,576		1,657				420,000	12/10/2018
100031101		SALIDA	CA		12/31/2020	4.125	220,290		210				310,000	12/08/2018
100031102		BOCA RATON	FL		12/31/2020	3.500	159,630		894				275,000	12/07/2018
100031104		NORTH MASSAPEQUA	NY		12/31/2020	4.262	300,120		298				410,000	12/09/2018
100031105		PEMBROKE PINES	FL		12/31/2020	2.000	298,899		1,417				495,000	12/07/2018
100031107		BRENTWOOD	CA		12/31/2020	5.080	294,141		(485)				455,000	12/10/2018
100031108		SACRAMENTO	CA		12/31/2020	3.000	251,658		2,339				425,000	12/08/2018
100031111		SANTA MARIA	CA		12/31/2020	4.250	305,828		572				340,000	12/08/2018
100031112		WESLEY CHAPEL	FL		12/31/2020	3.000	232,080		1,371				328,000	12/09/2018
100031114		SACRAMENTO	CA		12/31/2020	3.250	267,039		983				375,000	12/08/2018
100031115		FAIRFIELD	CA		12/31/2020	3.375	261,154		804				368,000	12/08/2018
100031118		PALM COAST	FL		12/31/2020	3.875	132,274		997				242,000	12/07/2018
100031119		LAS VEGAS	NV		12/31/2020	4.750	113,774		436				210,000	12/10/2018
100031120		PEORIA	AZ		12/31/2020	3.380	109,383		429				165,000	12/07/2018
100031122		HAMPTON TWP	NJ		12/31/2020	4.125	155,350		482				228,000	12/10/2018

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031125		TAMARAC	FL		12/31/2020	2.000	141,865		1,027				210,000	12/09/2018
100031127		PARKLAND	FL		12/31/2020	4.000	506,165		194				675,000	12/07/2018
100031128		SILVER SPRING	MD		12/31/2020	4.125	261,086		448				439,000	12/07/2018
100031130		SIMI VALLEY	CA		12/31/2020	3.250	293,433		1,087				495,000	12/10/2018
100031131		TAMPA	FL		12/31/2020	2.000	261,509		2,667				430,000	12/09/2018
100031132		TUCSON	AZ		12/31/2020	3.000	57,278		652				120,000	12/07/2018
100031135		MERCED	CA		12/31/2020	2.000	408,390		1,510				569,900	12/11/2018
100031137		ATLANTIC BEACH	FL		12/31/2020	3.750	264,430		1,189				331,000	12/08/2018
100031138		SAN DIEGO	CA		12/31/2020	3.375	325,315		1,091				460,000	12/07/2018
100031139		POSEN	IL		12/31/2020	4.125	110,346		275				117,000	12/11/2018
100031143		SHAFTER	CA		12/31/2020	3.125	128,493		628				214,000	12/08/2018
100031144		NORTH HIGHLANDS	CA		12/31/2020	2.000	227,015		1,472				387,500	12/08/2018
100031146		FRANKFORT	IL		12/31/2020	3.750	235,194		601				340,000	12/08/2018
100031148		FOLSOM	CA		12/31/2020	3.000	269,275		1,388				460,000	12/09/2018
100031151		NAPLES	FL		12/31/2020	2.000	162,529		2,235				250,000	04/04/2018
100031154		BRICK	NJ		12/31/2020	2.000	511,512		3,654				518,640	12/08/2018
100031156		FONTANA	CA		12/31/2020	3.000	206,403		938				335,000	12/07/2018
100031157		DOVER	DE		12/31/2020	2.750	118,986		1,004				143,000	03/30/2018
100031159		FAIRFIELD	CA		12/31/2020	5.125	239,481		76				332,000	12/12/2018
100031160		APPLE VALLEY	CA		12/31/2020	3.125	128,283		665				189,000	12/07/2018
100031161		CLOVIS	CA		12/31/2020	3.000	166,126		900				275,000	12/07/2018
100031164		CORAL SPRINGS	FL		12/31/2020	6.500	87,682		(181)				76,000	12/09/2018
100031165		STOCKTON	CA		12/31/2020	3.625	199,212		335				255,000	12/10/2018
100031166		MIAMI	FL		12/31/2020	2.000	61,350		488				100,000	12/08/2018
100031167		STOCKTON	CA		12/31/2020	2.000	238,865		1,034				353,000	12/09/2018
100031168		MIAMI	FL		12/31/2020	2.000	301,438		2,326				432,400	12/07/2018
100031169		MARKHAM	IL		12/31/2020	3.875	85,928		1,182				58,900	12/09/2018
100031170		PALM BAY	FL		12/31/2020	5.760	112,973		(178)				163,000	12/07/2018
100031171		MIAMI	FL		12/31/2020	4.000	277,504		450				385,000	12/08/2018
100031172		STOCKTON	CA		12/31/2020	6.500	196,659		(281)				219,000	12/09/2018
100031174		LITHONIA	GA		12/31/2020	2.000	63,903		1,343				94,050	12/10/2018
100031176		MIAMI	FL		12/31/2020	4.425	212,245		280				373,520	12/07/2018
100031177		BRADENTON	FL		12/31/2020	4.130	48,016		272				67,925	12/09/2018
100031178		HESPERIA	CA		12/31/2020	4.400	255,559		415				305,000	12/07/2018
100031180		DELRAY BEACH	FL		12/31/2020	3.250	117,051		559				200,000	12/07/2018
100031181		NAPLES	FL		12/31/2020	4.250	191,819		930				265,000	12/09/2018
100031182		LAS VEGAS	NV		12/31/2020	4.750	124,347		(4)				155,000	12/07/2018
100031183		FRANKLIN TOWNSHIP	NJ		12/31/2020	3.000	160,304		1,162				200,000	12/07/2018
100031185		SAINT PETERSBURG	FL		12/31/2020	3.250	300,505		1,296				535,000	12/10/2018
100031186		MORENO VALLEY	CA		12/31/2020	2.000	166,976		885				266,000	12/08/2018
100031187		LARGO	FL		12/31/2020	3.610	113,243		556				155,000	12/07/2018
100031188		MODESTO	CA		12/31/2020	3.000	259,208		968				390,000	12/10/2018
100031190		ORLANDO	FL		12/31/2020	5.000	146,249						236,000	12/08/2018
100031191		LOS ANGELES	CA		12/31/2020	3.750	285,339		449				350,000	12/08/2018
100031192		BAKERSFIELD	CA		12/31/2020	6.400	174,879		(688)				111,900	12/08/2018
100031193		LIVINGSTON	CA		12/31/2020	2.000	123,402		658				200,000	03/29/2018
100031194		ROSEVILLE	CA		12/31/2020	6.000	217,372		(167)				333,000	12/07/2018
100031195		COVINA	CA		12/31/2020	3.000	297,568		1,689				620,000	12/07/2018
100031196		EAST MEADOW	NY		12/31/2020	4.125	380,310		1,555				535,000	12/09/2018
100031198		DEERFIELD BEACH	FL		12/31/2020	2.000	157,916		980				290,000	12/07/2018
100031199		PLAINFIELD	IL		12/31/2020	4.769	147,876		264				215,000	12/08/2018
100031201		PALM SPRINGS	FL		12/31/2020	4.625	69,061		5,735				138,001	12/08/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031202		DAVIE	FL		12/31/2020	4.090	166,747		352				290,000	12/09/2018
100031203		CORONA	CA		12/31/2020	4.250	306,578		317				442,940	12/07/2018
100031204		FRESNO	CA		12/31/2020	6.500	95,671		(230)				68,400	12/12/2018
100031205		SAN DIEGO	CA		12/31/2020	4.125	310,605		324				445,000	12/07/2018
100031208		LOS ANGELES	CA		12/31/2020	3.000	282,785		1,340				430,000	12/08/2018
100031210		LOS ANGELES	CA		12/31/2020	3.125	336,281		1,865				480,000	12/08/2018
100031211		DEERFIELD BEACH	FL		12/31/2020	7.080	58,726		(214)				85,000	06/07/2021
100031212		PATTERSON	CA		12/31/2020	6.500	151,772		(331)				131,000	12/09/2018
100031213		LOXAHATCHEE	FL		12/31/2020	3.375	224,327		(266)				315,000	12/08/2018
100031214		BRENTWOOD	CA		12/31/2020	6.500	447,186		(281)				510,000	12/11/2018
100031215		BAKERSFIELD	CA		12/31/2020	6.750	111,015		(312)				109,000	12/08/2018
100031216		HIALEAH	FL		12/31/2020	4.615	255,201		192				400,000	12/08/2018
100031220		CRANSTON	RI		12/31/2020	3.225	111,401		774				210,000	12/07/2018
100031221		WESTON	FL		12/31/2020	3.000	98,924		850				207,000	12/07/2018
100031222		APPLE VALLEY	CA		12/31/2020	2.875	157,410		551				265,000	12/07/2018
100031224		CORONA	CA		12/31/2020	3.000	285,905		1,250				400,000	12/07/2018
100031226		DELANO	CA		12/31/2020	3.375	122,361		570				241,000	12/08/2018
100031227		MERCED	CA		12/31/2020	4.375	364,014		504				509,900	12/08/2018
100031229		LOS ANGELES	CA		12/31/2020	3.125	375,162		2,267				518,000	12/08/2018
100031233		FORT WASHINGTON	MD		12/31/2020	4.250	322,629		331				454,000	12/07/2018
100031234		YARDLEY	PA		12/31/2020	2.000	318,552		1,887				460,000	12/09/2018
100031235		APOPKA	FL		12/31/2020	3.250	167,330		909				275,000	12/07/2018
100031236		SALINAS	CA		12/31/2020	3.375	292,244		1,113				496,000	12/07/2018
100031237		MAHWAH	NJ		12/31/2020	3.875	448,496		2,027				490,000	12/09/2018
100031238		DANIA	FL		12/31/2020	2.000	160,518		543				230,000	09/14/2018
100031239		MARLBORO	NJ		12/31/2020	2.000	251,935		1,837				390,000	12/07/2018
100031240		REDDING	CA		12/31/2020	2.000	312,111		1,097				422,500	12/11/2018
100031244		WHITTIER	CA		12/31/2020	3.625	266,992		881				525,000	12/09/2018
100031246		ANTELOPE	CA		12/31/2020	3.875	254,736		648				395,000	12/09/2018
100031247		WINTER GARDEN	FL		12/31/2020	3.250	66,306		534				92,948	12/08/2018
100031248		MADERA	CA		12/31/2020	3.875	141,123		537				250,000	12/07/2018
100031249		RANCHO SANTA MARGARI	CA		12/31/2020	2.000	136,175		198				718,900	12/08/2018
100031250		SACRAMENTO	CA		12/31/2020	2.000	167,199		717				295,000	12/07/2018
100031254		GONZALES	CA		12/31/2020	3.125	332,865		1,060				460,000	12/07/2018
100031257		ESCONDIDO	CA		12/31/2020	3.875	441,993		1,058				700,000	12/08/2018
100031259		CARSON	CA		12/31/2020	2.000	372,838		439				539,640	12/07/2018
100031260		FRESNO	CA		12/31/2020	2.000	113,757		581				180,000	12/07/2018
100031261		YUBA CITY	CA		12/31/2020	3.100	167,149		764				300,000	12/09/2018
100031263		HESPERIA	CA		12/31/2020	2.000	199,513		868				299,000	12/07/2018
100031264		LAKE FOREST	CA		12/31/2020	3.250	373,015		1,361				636,900	12/10/2018
100031267		FONTANA	CA		12/31/2020	3.375	143,275		1,091				240,000	12/10/2018
100031268		ELK GROVE	CA		12/31/2020	5.500	289,683		(210)				425,000	12/09/2018
100031271		MANVILLE	NJ		12/31/2020	2.625	153,440		1,152				215,000	12/10/2018
100031272		PEMBROKE PINES	FL		12/31/2020	4.050	214,518		564				350,000	12/07/2018
100031275		RENO	NV		12/31/2020	2.000	129,906		622				198,000	12/09/2018
100031276		DISTRICT HEIGHTS	MD		12/31/2020	4.625	238,832		(156)				315,000	12/07/2018
100031277		SUNRISE	FL		12/31/2020	6.500	126,757		(195)				133,000	12/08/2018
100031278		MIAMI	FL		12/31/2020	2.000	226,956		1,253				340,000	12/07/2018
100031281		BAKERSFIELD	CA		12/31/2020	2.000	109,353		587				179,500	12/07/2018
100031283		GONZALES	CA		12/31/2020	3.630	196,575		867				305,000	12/08/2018
100031284		NORTHBROOK	IL		12/31/2020	4.500	514,631		660				595,000	12/07/2018
100031285		CORNING	CA		12/31/2020	5.000	119,282		56				140,000	12/07/2018

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031286		INDIALANTIC	FL		12/31/2020	4.500	134,662		110				207,700	12/07/2018
100031287		CLEARLAKE	CA		12/31/2020	4.250	75,499		188				124,900	09/16/2018
100031290		SACRAMENTO	CA		12/31/2020	3.375	189,764		954				350,000	12/08/2018
100031292		FREDERICK	MD		12/31/2020	3.750	278,316		997				425,000	12/07/2018
100031293		REDDING	CA		12/31/2020	2.000	132,789		2,089				325,000	12/11/2018
100031294		POMONA	CA		12/31/2020	3.250	251,794		987				435,000	12/07/2018
100031296		SALINAS	CA		12/31/2020	3.500	437,503		1,676				549,000	12/09/2018
100031299		CHULA VISTA	CA		12/31/2020	3.347	283,306		977				475,000	12/07/2018
100031300		NOGALES	AZ		12/31/2020	4.000	155,683		488				185,000	12/09/2018
100031301		CHICAGO	IL		12/31/2020	4.625	158,330		771				235,000	12/08/2018
100031302		SKOKIE	IL		12/31/2020	2.000	288,160		2,430				370,000	12/07/2018
100031303		JUPITER	FL		12/31/2020	3.000	136,902		980				255,000	12/07/2018
100031304		PITTSBURG	CA		12/31/2020	3.125	261,850		1,185				439,000	12/09/2018
100031305		SUNRISE	FL		12/31/2020	2.000	178,416		644				324,000	12/09/2018
100031306		PALMDALE	CA		12/31/2020	3.125	179,754		804				270,000	12/09/2018
100031307		EDGEWATER	MD		12/31/2020	4.000	163,346		551				240,000	12/08/2018
100031308		CONCORD	CA		12/31/2020	3.750	229,868		851				390,000	12/10/2018
100031312		ALTAMONTE SPRINGS	FL		12/31/2020	4.375	106,639		366				230,000	12/07/2018
100031313		SALINAS	CA		12/31/2020	2.125	297,446		1,563				455,000	12/08/2018
100031314		BENICIA	CA		12/31/2020	3.250	393,361		2,672				884,000	03/03/2023
100031316		NORTH MIAMI BEACH	FL		12/31/2020	4.500	47,899		1,734				275,000	12/09/2018
100031317		ELIZABETH	NJ		12/31/2020	3.375	170,788		938				190,000	03/29/2018
100031318		GOLD CANYON	AZ		12/31/2020	3.125	125,868		1,285				230,000	12/10/2018
100031319		NEWBURY PARK	CA		12/31/2020	4.125	248,752		401				470,000	12/09/2018
100031320		VENICE	FL		12/31/2020	6.500	168,701		(321)				170,000	12/08/2018
100031322		ANTIOCH	CA		12/31/2020	3.500	252,503		870				419,000	12/08/2018
100031324		FRESNO	CA		12/31/2020	4.500	332,405		296				480,000	12/07/2018
100031326		MURRIETA	CA		12/31/2020	3.125	217,727		955				399,000	12/07/2018
100031328		RIVERSIDE	CA		12/31/2020	3.000	199,273		855				395,000	12/07/2018
100031330		OAKLEY	CA		12/31/2020	3.125	282,002		1,305				440,000	12/08/2018
100031331		FAIRFIELD	CA		12/31/2020	3.125	192,583		825				340,500	12/08/2018
100031333		FONTANA	CA		12/31/2020	4.250	221,665		304				315,000	12/07/2018
100031334		GARDENA	CA		12/31/2020	3.000	327,389		1,564				540,000	12/08/2018
100031335		ORLANDO	FL		12/31/2020	3.500	114,037		1,460				250,000	05/27/2021
100031336		MESA	AZ		12/31/2020	4.625	202,722		513				305,000	12/08/2018
100031340		CHINO HILLS	CA		12/31/2020	3.250	424,461		1,393				880,000	12/07/2018
100031341		ELGIN	IL		12/31/2020	2.000	94,839		566				175,000	12/08/2018
100031342		FRESNO	CA		12/31/2020	3.375	86,236		587				109,000	12/07/2018
100031345		SACRAMENTO	CA		12/31/2020	2.875	121,466		900				160,000	12/09/2018
100031347		BAKERSFIELD	CA		12/31/2020	4.875	129,393		7				175,000	12/08/2018
100031348		AURORA	IL		12/31/2020	3.000	57,677		541				132,000	12/07/2018
100031349		POMONA	CA		12/31/2020	3.980	221,287		713				419,000	12/08/2018
100031351		LONG BEACH	CA		12/31/2020	3.000	336,522		1,518				459,000	12/08/2018
100031352		BAKERSFIELD	CA		12/31/2020	6.500	98,453		(455)				71,250	12/10/2018
100031353		SEMINOLE	FL		12/31/2020	4.190	79,786		307				170,000	12/08/2018
100031354		WYANDANCH	NY		12/31/2020	3.375	221,542		1,977				350,000	12/09/2018
100031357		LONG BEACH	CA		12/31/2020	3.750	299,471		1,181				489,000	12/09/2018
100031358		SPRING HILL	FL		12/31/2020	2.000	119,505		797				205,000	12/10/2018
100031359		MAITLAND	FL		12/31/2020	4.375	175,400		173				248,000	12/07/2018
100031361		STOCKTON	CA		12/31/2020	3.000	161,412		1,006				330,000	12/08/2018
100031362		STOCKTON	CA		12/31/2020	4.250	176,975		202				260,000	12/07/2018
100031364		PHOENIX	AZ		12/31/2020	2.000	107,728		457				270,000	12/07/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031365		NEWBURY PARK	CA		12/31/2020	2.375	164,769		1,254				260,000	12/09/2018
100031366		BENICIA	CA		12/31/2020	3.250	346,384		1,361				779,000	12/11/2018
100031367		OAKLAND PARK	FL		12/31/2020	3.500	261,521		716				467,000	09/14/2018
100031368		TURLOCK	CA		12/31/2020	3.875	291,533		570				470,000	12/08/2018
100031369		LONG BEACH	CA		12/31/2020	3.125	428,783		1,897				909,000	12/09/2018
100031371		MORENO VALLEY	CA		12/31/2020	3.380	179,814		769				325,900	12/11/2018
100031372		SAN LEANDRO	CA		12/31/2020	5.375	516,087		(201)				700,000	12/07/2018
100031373		RANCHO CUCAMONGA	CA		12/31/2020	3.000	245,396		1,343				390,800	09/15/2018
100031375		MIRAMAR	FL		12/31/2020	2.000	146,886		668				225,000	12/08/2018
100031376		PORT CHARLOTTE	FL		12/31/2020	3.920	121,912		394				175,000	12/07/2018
100031378		SACRAMENTO	CA		12/31/2020	4.400	163,626		319				289,000	12/08/2018
100031381		MODESTO	CA		12/31/2020	3.000	206,974		982				310,000	12/10/2018
100031382		OCEANSIDE	CA		12/31/2020	3.375	328,108		1,741				530,000	12/08/2018
100031383		KISSIMMEE	FL		12/31/2020	2.000	277,113		1,179				352,000	12/10/2018
100031386		HIGHLAND	CA		12/31/2020	4.641	165,842		60				195,000	12/07/2018
100031387		LONG BEACH	CA		12/31/2020	4.950	262,171		23				402,000	12/08/2018
100031388		LINCOLN	CA		12/31/2020	2.000	215,849		964				345,000	12/08/2018
100031389		FRESNO	CA		12/31/2020	3.500	93,081		336				158,000	12/07/2018
100031391		GLENDALE HEIGHTS	IL		12/31/2020	4.500	142,814		309				167,000	12/07/2018
100031392		RIALTO	CA		12/31/2020	4.125	243,204		1,891				383,000	12/08/2018
100031393		NORWALK	CA		12/31/2020	3.250	252,311		1,995				500,000	12/08/2018
100031394		LA JOLLA	CA		12/31/2020	5.156	427,360		(804)				740,000	12/09/2018
100031397		BAKERSFIELD	CA		12/31/2020	3.250	71,218		489				115,000	12/08/2018
100031398		VALLEJO	CA		12/31/2020	2.125	207,636		1,895				405,000	12/08/2018
100031399		FONTANA	CA		12/31/2020	3.000	180,727		943				360,000	12/09/2018
100031400		LAUDERHILL	FL		12/31/2020	6.100	77,209		(137)				76,000	12/07/2018
100031402		MORENO VALLEY	CA		12/31/2020	0.000	128,877		3,072				270,000	03/29/2018
100031404		FRESNO	CA		12/31/2020	2.000	95,528		974				165,000	12/07/2018
100031405		HERCULES	CA		12/31/2020	4.265	432,121		500				575,000	12/08/2018
100031408		NORTH BRUNSWICK	NJ		12/31/2020	4.250	211,156		534				310,000	12/07/2018
100031410		PALM BAY	FL		12/31/2020	3.910	86,374		366				146,922	12/07/2018
100031411		INDIO	CA		12/31/2020	2.000	140,366		992				215,300	12/09/2018
100031413		STOCKTON	CA		12/31/2020	2.000	144,188		256				235,500	12/07/2018
100031416		SACRAMENTO	CA		12/31/2020	3.000	135,114		330				225,000	12/08/2018
100031417		STOCKTON	CA		12/31/2020	2.625	196,164		314				245,000	12/10/2018
100031418		HUNTINGTON STATION	NY		12/31/2020	2.000	209,915		1,015				340,000	12/09/2018
100031421		BAKERSFIELD	CA		12/31/2020	4.375	155,189		553				250,000	12/08/2018
100031422		MIAMI	FL		12/31/2020	4.000	302,886		794				343,638	12/07/2018
100031423		DAVIE	FL		12/31/2020	4.125	168,217		278				335,000	12/08/2018
100031424		ORLANDO	FL		12/31/2020	2.000	132,752		528				262,000	12/11/2018
100031425		VAN NUYS	CA		12/31/2020	3.000	319,112		1,579				712,500	12/09/2018
100031426		MARKHAM	IL		12/31/2020	4.500	22,217		1,185				56,050	12/09/2018
100031428		VACAVILLE	CA		12/31/2020	3.125	193,119		2,618				585,000	02/17/2022
100031429		STOCKTON	CA		12/31/2020	6.500	191,770		(357)				180,000	12/08/2018
100031432		STOCKTON	CA		12/31/2020	2.125	208,367		1,426				328,000	12/09/2018
100031433		LA QUINTA	CA		12/31/2020	4.375	270,729		547				399,000	12/08/2018
100031435		CARSON	CA		12/31/2020	2.000	366,430		1,767				609,000	12/08/2018
100031436		STOCKTON	CA		12/31/2020	2.000	165,126		1,078				239,000	12/09/2018
100031437		TRACY	CA		12/31/2020	4.650	239,739		124				400,000	12/08/2018
100031438		NORTH BERGEN	NJ		12/31/2020	2.000	220,066		1,344				300,000	12/10/2018
100031439		FRESNO	CA		12/31/2020	2.800	96,500		814				205,000	12/09/2018
100031440		MORENO VALLEY	CA		12/31/2020	3.375	146,101		441				260,000	12/07/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031441		FONTANA	CA		12/31/2020	3.500	213,394		730				400,000	12/08/2018
100031442		FAIRFIELD	CA		12/31/2020	5.100	266,643		(127)				379,000	12/08/2018
100031445		MC FARLAND	CA		12/31/2020	2.000	34,831		1,401				134,000	12/11/2018
100031447		REDLANDS	CA		12/31/2020	3.500	198,536		1,112				359,900	12/10/2018
100031448		BALDWIN PARK	CA		12/31/2020	3.625	238,467		928				540,000	12/08/2018
100031451		FAIRFIELD	CA		12/31/2020	2.825	223,582		902				332,000	12/08/2018
100031452		ANTIOCH	CA		12/31/2020	3.250	369,607		1,385				560,000	12/10/2018
100031453		LAUDERHILL	FL		12/31/2020	2.000	117,847		1,213				235,000	12/10/2018
100031454		LAKE WORTH	FL		12/31/2020	2.000	76,588		399				125,000	12/13/2018
100031455		FAIRFIELD	CA		12/31/2020	2.000	207,214		1,444				379,000	12/12/2018
100031457		SANTA BARBARA	CA		12/31/2020	4.250	494,624		542				835,000	12/08/2018
100031459		INDIO	CA		12/31/2020	4.875	193,759		(340)				280,000	12/08/2018
100031460		DUMONT	NJ		12/31/2020	4.875	284,113		581				450,000	09/15/2018
100031461		VISTA	CA		12/31/2020	4.375	312,017		342				505,000	12/09/2018
100031462		BAKERSFIELD	CA		12/31/2020	4.375	90,990		255				145,000	09/14/2018
100031463		RIPON	CA		12/31/2020	4.500	380,770		5				620,000	12/08/2018
100031465		VICTORVILLE	CA		12/31/2020	3.500	116,456		1,976				212,000	12/07/2018
100031466		BALDWIN PARK	CA		12/31/2020	3.875	234,753		677				429,000	12/08/2018
100031468		EL MONTE	CA		12/31/2020	3.875	291,444		731				470,000	12/07/2018
100031471		EL CENTRO	CA		12/31/2020	4.000	130,708		650				165,000	12/09/2018
100031472		SACRAMENTO	CA		12/31/2020	2.000	116,700		612				170,000	03/30/2018
100031475		CHINO	CA		12/31/2020	4.375	358,708		261				595,000	12/08/2018
100031477		CHICAGO	IL		12/31/2020	3.750	139,086		824				157,000	12/10/2018
100031479		LANCASTER	CA		12/31/2020	3.000	188,307		926				325,000	12/09/2018
100031480		PALMDALE	CA		12/31/2020	2.000	177,619		1,269				296,000	12/09/2018
100031485		NORTH MIAMI BEACH	FL		12/31/2020	4.280	58,152		694				52,250	12/08/2018
100031486		IRVINE	CA		12/31/2020	3.500	456,406		1,336				1,007,000	12/07/2018
100031488		SOUTH GATE	CA		12/31/2020	3.875	287,413		595				440,000	12/08/2018
100031490		SANTA ANA	CA		12/31/2020	3.450	297,106		890				480,000	12/07/2018
100031491		OAKLAND	CA		12/31/2020	4.250	395,331		1,788				830,000	12/07/2018
100031492		OAKLEY	CA		12/31/2020	2.500	340,205		2,511				550,000	12/09/2018
100031493		TAMPA	FL		12/31/2020	4.490	212,128		252				390,000	12/08/2018
100031494		MODESTO	CA		12/31/2020	4.250	63,965		327				192,000	12/11/2018
100031498		PORTERVILLE	CA		12/31/2020	4.450	104,327		526				165,000	12/10/2018
100031502		FRESNO	CA		12/31/2020	3.500	88,024		1,205				140,000	12/11/2018
100031503		NAPLES	FL		12/31/2020	4.375	290,308		(72)				363,000	12/07/2018
100031505		SAN JUAN CAPISTRANO	CA		12/31/2020	3.625	358,061		739				590,900	12/10/2018
100031506		STATEN ISLAND	NY		12/31/2020	2.500	401,431		3,346				460,000	12/08/2018
100031507		SACRAMENTO	CA		12/31/2020	4.125	274,287		1,295				475,000	12/08/2018
100031508		NORTH HIGHLANDS	CA		12/31/2020	2.000	128,191		895				230,000	12/07/2018
100031510		LATHROP	CA		12/31/2020	2.000	140,226		994				300,000	12/09/2018
100035470	CF	Southern Pines	NC		12/31/2020	5.875	112,652		(327)				151,500	04/16/2019
100035500	CF	Galveston	TX		12/31/2020	5.875	146,635		(421)				197,000	02/28/2019
100035512	CF	Mount Pleasant	SC		12/31/2020	5.250	146,655		(340)				200,000	05/06/2019
100035590	CF	Providence Village	TX		12/31/2020	5.000	164,385		(264)				228,000	05/01/2019
100035708	CF	Warwick	RI		12/31/2020	4.875	126,591		(275)				180,000	04/30/2019
100035842	CF	Kailua Kona	HI		12/31/2020	4.875	556,340		(750)				784,000	05/16/2019
100035894	CF	SAN ANTONIO	TX		12/31/2020	4.875	122,045		(367)				179,000	05/29/2019
100035896	CF	Surprise	AZ		12/31/2020	4.990	159,343		(245)				210,000	05/08/2019
100035949		Savage	MN		12/31/2020	5.875	171,171		(347)				217,700	05/02/2019
100036007	CF	Tomball	TX		12/31/2020	5.125	136,202		(297)				186,000	06/25/2019
100036016	CF	Bloomington	IN		12/31/2020	5.250	144,036		(337)				247,000	05/16/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100036022	CF	Detroit	MI		12/31/2020	4.990	109,227		(230)				150,000	05/29/2019
100036049	CF	Hanford	CA		12/31/2020	5.375	257,511		(297)				336,121	04/15/2019
100036249	CF	MIAMI	FL		12/31/2020	5.375	123,898		(413)				185,000	02/08/2019
100036269	CF	UPLAND	CA		12/31/2020	4.500	216,666		(334)				505,000	05/15/2019
100037852		Tucson	AZ		12/31/2020	5.500	212,661		(372)				280,000	06/27/2019
100037893	CF	Piscataway	NJ		12/31/2020	4.625	154,172		(289)				215,000	06/07/2019
100037933	CF	Tampa	FL		12/31/2020	4.875	161,437		(277)				280,000	06/07/2019
100037945	CF	Marlton	NJ		12/31/2020	5.250	133,342		(316)				170,000	05/18/2019
100037993	CF	Tucson	AZ		12/31/2020	5.250	132,568		(312)				180,000	05/02/2019
100038037	CF	Montebello	CA		12/31/2020	5.250	343,483		(499)				475,000	07/22/2019
100038040	CF	Boise	ID		12/31/2020	4.990	251,454		(429)				364,000	07/08/2019
100038055	CF	Tucson	AZ		12/31/2020	5.250	140,901		(296)				180,000	07/19/2019
100038071	CF	Ocracoke	NC		12/31/2020	4.500	132,762		(324)				246,000	06/12/2019
100038117	CF	Mammoth Lakes	CA		12/31/2020	4.875	234,172		(295)				371,000	08/01/2019
100038197	CF	Ypsilanti	MI		12/31/2020	5.375	120,744		(313)				162,500	07/22/2019
100038232	CF	Williamson	GA		12/31/2020	4.375	113,287		(211)				230,000	07/26/2019
100038233	CF	Williamson	GA		12/31/2020	4.375	120,007		(224)				229,000	08/02/2019
100038249	CF	South Holland	IL		12/31/2020	5.625	112,324		(318)				150,000	06/19/2019
100038258	CF	RIVERVIEW	FL		12/31/2020	5.375	113,668		(334)				165,000	07/06/2019
100038360		Fountain	CO		12/31/2020	5.250	137,808		(311)				190,000	07/19/2019
100038393	CF	Elk River	MN		12/31/2020	4.250	128,533		(202)				179,900	08/13/2019
100038404	CF	Gulf Shores	AL		12/31/2020	5.875	392,226		(851)				499,000	07/22/2019
100039733	CF	Minneapolis	MN		12/31/2020	4.500	115,668		(227)				160,000	07/19/2019
100039759	CF	Schaumburg	IL		12/31/2020	4.375	111,983		(378)				230,000	08/09/2019
100039809	CF	Hurst	TX		12/31/2020	5.375	145,519		(328)				185,000	07/20/2019
100039874	CF	Las Vegas	NV		12/31/2020	5.750	230,559		(369)				295,000	08/06/2019
100040097		Clarkston	GA		12/31/2020	4.875	151,864		(350)				215,000	09/05/2019
100040098		Clarkston	GA		12/31/2020	4.875	158,406		(366)				226,400	09/02/2019
100040099	CF	Pendleton	IN		12/31/2020	4.625	119,059		(486)				168,000	11/25/2019
100040106	CF	Marietta	GA		12/31/2020	5.250	129,966		(319)				167,000	07/14/2019
100041193	CF	DURHAM	NC		12/31/2020	4.500	158,606		(269)				220,000	12/27/2019
100041209	CF	YUMA	AZ		12/31/2020	5.625	188,417		(500)				250,000	12/18/2019
100041680	CF	KATY	TX		12/31/2020	4.750	133,440		(384)				202,500	01/23/2020
100042927		MIRAMAR	FL		12/31/2020	3.300	204,242		1,259				465,000	10/13/2019
100042929		NEW BEDFORD	MA		12/31/2020	6.125	157,700		(300)				220,000	12/19/2019
100042931		NORTH LAS VEGAS	NV		12/31/2020	2.000	91,646		391				176,000	03/28/2020
100042932		WHITTIER	CA		12/31/2020	3.700	192,498		500				508,000	10/14/2019
100042933		ROSEVILLE	CA		12/31/2020	3.875	111,153		424				365,000	10/12/2019
100042934		SACRAMENTO	CA		12/31/2020	5.430	61,312		(71)				268,000	10/11/2019
100042935		OAKLAND	CA		12/31/2020	5.863	443,259		(908)				973,750	10/13/2019
100042936		SOMERS POINT	NJ		12/31/2020	2.875	55,600		904				192,000	03/28/2020
100042939		ALBUQUERQUE	NM		12/31/2020	5.875	76,476		(121)				200,000	04/09/2020
100042943		FREDERICKSBURG	VA		12/31/2020	4.250	98,386		231				225,000	04/22/2020
100042944		MODESTO	CA		12/31/2020	8.250	93,549		1,026				281,000	03/01/2022
100042945		FRANKLIN PARK	IL		12/31/2020	3.920	91,434		263				175,000	02/13/2020
100042947		FAYETTEVILLE	GA		12/31/2020	4.375	99,600		214				297,900	10/12/2019
100042950		DESERT HOT SPRINGS	CA		12/31/2020	4.875	79,921		104				181,000	01/30/2020
100042952		Rhinebeck	NY		12/31/2020	4.750	154,084		173				270,000	08/06/2019
100042953		NEW CASTLE	DE		12/31/2020	4.125	79,569		356				248,000	04/22/2020
100042955		IMPERIAL BEACH	CA		12/31/2020	3.375	313,752		1,422				710,000	10/12/2019
100042959		Oxnard	CA		12/31/2020	4.375	363,904		318				600,000	04/20/2020
100042963		OAKLAND	CA		12/31/2020	3.375	287,456		880				710,000	10/11/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100042964		SIMI VALLEY	CA		12/31/2020	6.126	326,070		(810)				748,000	09/14/2022
100042965		SACRAMENTO	CA		12/31/2020	4.750	108,975		(46)				323,000	04/22/2020
100042968		NORTON	OH		12/31/2020	7.750	114,842		421				235,000	03/31/2020
100042969		SAN DIEGO	CA		12/31/2020	6.000	244,374		(880)				350,000	02/10/2020
100042970		CHICAGO	IL		12/31/2020	4.750	144,125		438				265,000	04/22/2020
100042971		BENICIA	CA		12/31/2020	4.000	172,845		285				440,000	04/22/2020
100042972		MAYODAN	NC		12/31/2020	6.000	97,692		(217)				147,000	02/19/2020
100042973		SIMI VALLEY	CA		12/31/2020	4.150	338,664		400				500,000	10/11/2019
100042976		WESTLAKE VILLAGE	CA		12/31/2020	5.002	567,057		(185)				1,102,000	10/11/2019
100042978		GERMANTOWN	MD		12/31/2020	5.130	337,706		31				465,000	02/20/2020
100042983		SAN DIEGO	CA		12/31/2020	4.804	348,056		(74)				825,000	01/29/2020
100042985		SANTA ANA	CA		12/31/2020	6.375	321,065		973				615,000	03/30/2020
100042989		CUTLER	CA		12/31/2020	8.875	69,226		543				152,500	03/29/2020
100042992		INGLEWOOD	CA		12/31/2020	5.213	254,073		(433)				640,000	03/30/2020
100042994		LIBERTY	IN		12/31/2020	6.125	41,380		(134)				127,500	12/21/2019
100042996		Pico Rivera	CA		12/31/2020	4.375	240,912		314				515,000	04/21/2020
100042997		DIAMOND BAR	CA		12/31/2020	4.750	181,339		78				385,000	10/12/2019
100042998		SAN ANTONIO	FL		12/31/2020	3.875	31,575		581				190,000	09/20/2022
100042999		WASHINGTON	DC		12/31/2020	4.500	168,664		120				265,000	02/10/2020
100043001		CARSON	CA		12/31/2020	4.825	355,348		(134)				575,000	10/11/2019
100043002		ORLANDO	FL		12/31/2020	6.000	48,465		25				158,000	10/30/2019
100043004		OSAGE BEACH	MO		12/31/2020	3.375	153,313		610				297,000	12/16/2019
100043005		INMAN	SC		12/31/2020	4.250	194,432		450				295,000	03/27/2020
100043007		TULARE	CA		12/31/2020	4.000	130,928		305				210,000	10/31/2019
100043008		PLACENTIA	CA		12/31/2020	2.375	156,563		869				725,000	01/23/2020
100043014		ASHEBORO	NC		12/31/2020	4.250	86,149		342				185,000	10/30/2019
100043015		EASTON	PA		12/31/2020	5.875	178,711		(636)				309,000	03/27/2020
100043018		DELRAY BEACH	FL		12/31/2020	5.670	121,757		1				194,000	10/30/2019
100043019		OAK GROVE	MN		12/31/2020	5.875	399,333		1,332				492,000	10/11/2019
100043026		Springfield	MA		12/31/2020	4.625	114,828		223				175,000	02/27/2020
100043027		WINDSOR	CA		12/31/2020	4.000	185,225		337				545,000	04/22/2020
100043028		FRESNO	CA		12/31/2020	4.750	195,021		109				299,000	03/28/2020
100043029		SHAKER HEIGHTS	OH		12/31/2020	3.375	81,566		808				214,000	03/28/2020
100043031		WEST TOWNSEND	MA		12/31/2020	5.250	160,549		39				223,000	10/30/2019
100043032		ALBUQUERQUE	NM		12/31/2020	5.625	44,128		27				136,000	10/15/2019
100043034		BENICIA	CA		12/31/2020	3.500	370,648		1,281				825,000	04/22/2020
100043037		DEL REY	CA		12/31/2020	4.530	41,972		78				140,000	03/28/2020
100043038		PLANTATION	FL		12/31/2020	5.280	212,403		(248)				462,000	10/30/2019
100043041		CHICAGO	IL		12/31/2020	4.775	250,991		433				340,000	03/28/2020
100043042		RICHMOND	VA		12/31/2020	7.750	88,864		702				176,000	10/15/2019
100043043		FOUNTAIN HILLS	AZ		12/31/2020	4.875	462,790		322				600,000	03/28/2020
100043044		HONOKAA	HI		12/31/2020	4.255	187,415		458				305,000	03/29/2020
100043047		DAVENPORT	FL		12/31/2020	4.880	143,781		18				337,000	06/16/2022
100043048		DALLAS	TX		12/31/2020	4.750	57,942		29				172,000	10/14/2019
100043049		MAITLAND	FL		12/31/2020	6.000	92,094		(220)				179,000	02/11/2020
100043050		ASTORIA	NY		12/31/2020	3.875	498,006		(877)				1,068,750	03/29/2020
100043051		MONROE	NC		12/31/2020	4.000	45,996		190				155,000	03/30/2020
100043054		MORENO VALLEY	CA		12/31/2020	9.125	125,373		317				352,000	03/30/2020
100043056		GRANADA HILLS	CA		12/31/2020	3.875	243,808		652				623,000	01/22/2020
100043057		ANTIOCH	CA		12/31/2020	3.750	172,224		(98)				470,000	03/30/2020
100043058		MIRAMAR	FL		12/31/2020	7.625	192,616		1,144				705,000	04/27/2023
100043059		BRICK	NJ		12/31/2020	3.500	239,894		411				449,000	03/28/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043064		HYATTSVILLE	MD		12/31/2020	4.250	136,240		579				295,000	04/22/2020
100043067		GLEN ALLEN	VA		12/31/2020	4.750	470,731		(598)				545,000	03/27/2020
100043068		CHICAGO	IL		12/31/2020	5.705	205,787		(247)				280,000	03/27/2020
100043070		BROOKLYN PARK	MN		12/31/2020	5.350	67,527		(169)				239,900	03/27/2020
100043072		LORTON	VA		12/31/2020	7.125	258,376		(154)				460,000	03/29/2020
100043074		WESTON	FL		12/31/2020	8.500	129,290		858				435,000	10/14/2019
100043077		EAST PALO ALTO	CA		12/31/2020	5.750	471,212		(433)				861,600	03/28/2020
100043078		MIAMI	FL		12/31/2020	5.310	230,688		263				319,000	02/13/2020
100043080		Jackson	MI		12/31/2020	5.125	31,889		35				85,500	02/25/2020
100043081		COMPTON	CA		12/31/2020	8.375	161,278		738				470,000	01/27/2023
100043083		POWDER SPRINGS	GA		12/31/2020	4.621	256,127		266				519,000	04/10/2020
100043086		LAKEPORT	CA		12/31/2020	4.110	121,618		260				200,000	10/08/2019
100043088		PERRIS	CA		12/31/2020	5.500	200,676		(226)				300,000	03/29/2020
100043089		NATIONAL CITY	CA		12/31/2020	8.875	141,259		539				390,000	03/30/2020
100043090		MIRAMAR	FL		12/31/2020	3.640	175,368		631				335,000	03/30/2020
100043092		NASHVILLE	TN		12/31/2020	6.000	102,665		(252)				145,000	02/13/2020
100043094		ROME	OH		12/31/2020	6.000	124,994		(298)				145,000	08/22/2019
100043095		PARLIER	CA		12/31/2020	4.650	169,214		243				244,500	03/28/2020
100043100		CEDARBURG	WI		12/31/2020	3.500	86,512		789				275,750	02/11/2020
100043102		CARLISLE	PA		12/31/2020	5.000	48,651		222				108,000	12/21/2019
100043103		SALINAS	CA		12/31/2020	4.972	263,560		(127)				500,000	04/21/2020
100043105		LAURENS	SC		12/31/2020	7.200	53,412		(92)				85,500	04/04/2020
100043106		NEWARK	NJ		12/31/2020	4.125	152,892		758				370,000	01/30/2020
100043107		ELK GROVE	CA		12/31/2020	5.500	211,079		(421)				350,000	02/03/2020
100043109		LA HABRA	CA		12/31/2020	5.750	186,278		139				345,000	03/30/2020
100043110		BURBANK	CA		12/31/2020	6.500	518,488		(407)				788,000	10/12/2019
100043112		WARREN	NJ		12/31/2020	2.000	232,505		(17)				725,000	03/29/2020
100043113		PEARLAND	TX		12/31/2020	4.375	91,749		255				247,000	03/29/2020
100043114		BELLINGHAM	WA		12/31/2020	4.130	179,068		462				340,000	04/21/2020
100043115		EAU CLAIRE	WI		12/31/2020	3.875	88,135		586				185,000	03/27/2020
100043116		STREETSBORO	OH		12/31/2020	4.625	64,546		444				170,000	03/30/2020
100043117		WARWICK	NY		12/31/2020	4.500	178,621		567				367,100	02/10/2020
100043118		WINNETKA	CA		12/31/2020	8.875	235,412		(187)				425,000	03/28/2020
100043119		CLAYTON	NC		12/31/2020	4.000	71,540		319				229,900	04/22/2020
100043120		AVENTURA	FL		12/31/2020	4.740	125,053		96				325,000	10/14/2019
100043121		BOILING SPRINGS	SC		12/31/2020	4.250	57,150		197				152,000	03/29/2020
100043123		SALEM	UT		12/31/2020	4.125	131,942		436				320,000	04/14/2020
100043124		PUEBLO	CO		12/31/2020	3.750	139,162		28				223,000	11/08/2019
100043127		SAN FRANCISCO	CA		12/31/2020	8.750	396,491		2,224				1,661,550	03/25/2020
100043128		ELK GROVE	CA		12/31/2020	5.030	136,006		(56)				370,000	02/12/2020
100043129		LOS ANGELES	CA		12/31/2020	3.750	156,599		(6)				406,000	03/05/2020
100043134		GLASTONBURY	CT		12/31/2020	5.590	226,578		913				340,000	03/30/2020
100043135		HENDERSON	NV		12/31/2020	5.375	122,266		(218)				270,000	04/14/2020
100043136		CATHEDRAL CITY	CA		12/31/2020	8.375	117,037		762				265,000	04/06/2020
100043137		SCHRIEVER	LA		12/31/2020	6.370	9,466		(87)				137,002	11/01/2019
100043141		GALT	CA		12/31/2020	4.500	83,272		103				275,000	03/27/2020
100043144		SANDIA PARK	NM		12/31/2020	4.000	87,775		283				235,000	03/29/2020
100043145		COVINA	CA		12/31/2020	3.250	316,256		1,398				580,000	03/27/2020
100043146		LIVERMORE	CA		12/31/2020	3.375	129,992		1,029				659,000	10/14/2019
100043151		WOODBURY	MN		12/31/2020	4.250	158,578		538				321,500	03/30/2020
100043152		SOUTH ELGIN	IL		12/31/2020	4.250	140,157		1,140				250,000	02/10/2020
100043154		MABLETOWN	GA		12/31/2020	5.625	142,541		290				360,000	10/30/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043156		LAKESIDE	CA		12/31/2020	8.875	174,534		652				675,000	04/21/2020
100043158		GARDEN GROVE	CA		12/31/2020	3.750	316,348		570				670,000	03/30/2020
100043159		Guilford	IN		12/31/2020	5.750	98,818		43				130,000	04/22/2020
100043160		LODI	CA		12/31/2020	5.566	359,859		(408)				950,000	10/31/2019
100043162		VALLEJO	CA		12/31/2020	5.125	336,890		(436)				460,000	03/27/2020
100043163		DOYLESTOWN	PA		12/31/2020	4.375	117,888		393				465,000	04/14/2020
100043164		ZEPHYRHILLS	FL		12/31/2020	4.960	117,784		255				316,000	04/19/2023
100043166		HAYWARD	CA		12/31/2020	4.250	473,994		(432)				898,000	04/21/2020
100043170		RANCHO SANTA MARGARIT	CA		12/31/2020	4.750	137,716		(5)				320,000	02/03/2020
100043171		ORLANDO	FL		12/31/2020	4.875	206,942		467				460,000	04/21/2020
100043172		FORT WORTH	TX		12/31/2020	5.375	40,092		(47)				138,000	03/27/2020
100043173		PLYMOUTH	MA		12/31/2020	3.500	248,068		(282)				360,000	03/29/2020
100043175		AURORA	CO		12/31/2020	4.000	78,185		342				357,900	03/28/2020
100043178		MENOMONEE FALLS	WI		12/31/2020	2.000	151,616		(243)				202,000	04/07/2020
100043179		CHESAPEAKE	VA		12/31/2020	4.180	117,007		(34)				179,000	03/29/2020
100043180		MCLEAN	VA		12/31/2020	6.000	175,751		(495)				310,000	03/30/2020
100043181		KISSIMMEE	FL		12/31/2020	4.980	114,284		99				260,000	03/28/2020
100043182		NORWALK	CA		12/31/2020	8.875	150,650		(437)				469,900	03/30/2020
100043183		REDDING	CA		12/31/2020	3.094	139,164		133				260,000	03/29/2020
100043184		ISSAQUAH	WA		12/31/2020	3.500	156,618		592				330,000	12/19/2019
100043185		ALBUQUERQUE	NM		12/31/2020	5.875	64,562		(233)				175,000	04/21/2020
100043187		SANTA ROSA	CA		12/31/2020	3.625	140,010		412				555,000	03/29/2020
100043188		MASSAPEQUA	NY		12/31/2020	4.125	255,139		1,157				475,000	12/21/2019
100043189		CORONA	CA		12/31/2020	4.125	282,490		655				635,000	04/21/2020
100043190		PAROWAN	UT		12/31/2020	3.000	106,704		427				285,000	12/22/2019
100043193		OCEANSIDE	CA		12/31/2020	4.250	90,179		166				361,000	04/06/2020
100043196		HOWELL	MI		12/31/2020	4.250	78,230		233				220,000	04/04/2020
100043197		VANCOUVER	WA		12/31/2020	3.500	164,736		565				269,900	03/28/2020
100043198		BELLE PLAINE	MN		12/31/2020	4.625	143,375		95				228,500	12/17/2019
100043199		BRIGANTINE	NJ		12/31/2020	4.000	523,671		2,361				704,423	05/31/2020
100043200		KANSAS CITY	MO		12/31/2020	7.880	186,545		(1,341)				381,034	05/31/2020
100043201		ORLANDO	FL		12/31/2020	3.127	253,881		1,099				340,329	05/31/2020
100043203		DUNCANVILLE	TX		12/31/2020	6.000	100,761		(247)				180,025	08/25/2019
100043204		CLARKTON	NC		12/31/2020	9.950	134,628		(1,143)				193,227	05/31/2020
100043209		DESERT HOT SPRINGS	CA		12/31/2020	4.125	173,379		47				267,965	05/31/2020
100043210		MT PLEASANT	SC		12/31/2020	9.760	86,278		(425)				188,887	05/31/2020
100043211		PASADENA	TX		12/31/2020	5.000	69,864		(197)				131,510	05/31/2020
100043217		BRIDGEWATER	NJ		12/31/2020	5.000	353,429		(817)				617,500	12/06/2019
100043221		SICKLERVILLE	NJ		12/31/2020	4.000	194,658		289				445,000	06/14/2023
100043222		PHOENIXVILLE	PA		12/31/2020	5.000	233,419		(35)				261,160	05/31/2020
100043224		KATY	TX		12/31/2020	4.625	96,635		(32)				182,131	05/31/2020
100043225		SPRING VALLEY	NY		12/31/2020	4.500	242,719		288				437,000	12/03/2019
100043230		KENNER	LA		12/31/2020	3.500	193,234		651				295,000	09/04/2020
100043231		POUGHQUAG	NY		12/31/2020	5.125	232,166		(429)				280,493	05/31/2020
100043232		WASHINGTON	DC		12/31/2020	4.125	396,306		116				760,000	05/03/2019
100043233		ARLINGTON	TX		12/31/2020	4.750	66,109		(300)				220,534	05/31/2020
100043235		PHOENIX	AZ		12/31/2020	4.000	119,674		273				184,740	05/31/2020
100043239		MIRAMAR	FL		12/31/2020	3.750	164,141		498				247,192	05/31/2020
100043240		EXETER	NH		12/31/2020	9.349	209,560		(2,426)				303,744	05/31/2020
100043242		BELLINGHAM	WA		12/31/2020	4.812	209,665		(219)				377,762	05/31/2020
100043246		BRONX	NY		12/31/2020	5.250	164,970		(793)				531,106	05/31/2020
100043247		BOTHELL	WA		12/31/2020	4.250	189,413		107				278,568	05/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043248		FLINT	MI		12/31/2020	5.625	48,759		(153)				132,135	05/31/2020
100043251		DES MOINES	IA		12/31/2020	4.500	108,295		300				165,503	05/31/2020
100043252		LACONIA	NH		12/31/2020	4.000	45,685		386				151,620	12/06/2019
100043254		HOUSTON	TX		12/31/2020	4.500	78,321		(125)				177,098	05/31/2020
100043255		ELGIN	TX		12/31/2020	5.375	95,633		(426)				166,250	12/26/2019
100043256		BELLFLOWER	CA		12/31/2020	4.500	291,353		(131)				456,871	05/31/2020
100043258		ACWORTH	GA		12/31/2020	3.625	185,178		384				315,562	05/31/2020
100043260		HOUSTON	TX		12/31/2020	5.250	63,283		(196)				115,614	05/31/2020
100043261		BATTLE CREEK	MI		12/31/2020	4.500	86,304		53				133,815	05/31/2020
100043263		GREENVILLE	SC		12/31/2020	7.850	44,746		(384)				90,674	05/31/2020
100043264		MONROE	MI		12/31/2020	7.990	96,101		(596)				94,763	11/24/2019
100043266		SAINT CHARLES	MO		12/31/2020	7.440	95,182		(466)				152,000	08/30/2019
100043267		COSHOCTON	OH		12/31/2020	10.220	32,283		434				62,182	11/25/2019
100043271		INDIANAPOLIS	IN		12/31/2020	9.625	101,058		(474)				170,050	11/21/2019
100043272		VALPARAISO	IN		12/31/2020	10.054	27,282		1,168				190,000	11/26/2019
100043273		WARSAW	NC		12/31/2020	9.090	40,082		39				107,293	11/26/2019
100043274		NEW KENSINGTON	PA		12/31/2020	5.000	57,674		(249)				137,750	08/10/2019
100043275		EAST BERNARD	TX		12/31/2020	8.325	77,055		(117)				148,675	08/30/2019
100043276		CANTON	MI		12/31/2020	7.990	162,949		(526)				242,250	11/26/2019
100043277		MADISONVILLE	TN		12/31/2020	6.125	135,361		2,274				130,928	05/31/2020
100043278		KINGSLEY	PA		12/31/2020	8.490	38,988		47				119,700	12/24/2019
100043284		N HUNTINGDON	PA		12/31/2020	6.000	71,818		1,384				109,250	09/18/2019
100043285		ROCKY MOUNT	NC		12/31/2020	2.652	56,465		763				118,750	11/26/2019
100043286		KELSO	WA		12/31/2020	5.250	78,193		(951)				195,920	05/31/2020
100043288		CHINOVALLEY	AZ		12/31/2020	8.100	102,186		(745)				180,500	08/22/2019
100043290		LAS VEGAS	NV		12/31/2020	6.000	249,327		(938)				297,622	05/31/2020
100043291		DOWNEY	CA		12/31/2020	7.388	82,733		(645)				223,250	11/22/2019
100043304		BREMEN	IN		12/31/2020	3.125	470,077		3,600				481,950	05/31/2020
100043307		CEDAR HILL	MO		12/31/2020	5.500	147,810		(318)				152,537	05/31/2020
100043308		TAYLORS FALLS	MN		12/31/2020	5.500	117,713		(297)				125,717	05/31/2020
100043309		SUMMERVILLE	SC		12/31/2020	5.500	96,011		(214)				256,000	07/22/2022
100043311		BLYTHEWOOD	SC		12/31/2020	5.000	252,397		(228)				228,613	05/31/2020
100043312		RANCHO CUCAMONGA	CA		12/31/2020	4.750	663,562		(1,599)				986,612	11/08/2019
100043313		ROCK HILL	SC		12/31/2020	5.375	78,239		(165)				171,950	08/20/2019
100043321		CHICAGO	IL		12/31/2020	3.000	170,600		1,527				223,470	05/31/2020
100043324		WESTFORD	MA		12/31/2020	6.490	177,910		(560)				403,750	10/31/2019
100043325		RIVERDALE	MD		12/31/2020	4.000	236,906		203				287,281	05/31/2020
100043327		DUBLIN	OH		12/31/2020	5.250	227,306		4,742				311,600	12/27/2019
100043328		MANSFIELD	TX		12/31/2020	6.000	219,260		(585)				429,611	05/31/2020
100043331		LITHONIA	GA		12/31/2020	4.125	145,250		279				235,226	05/31/2020
100043332		WASHINGTON	DC		12/31/2020	4.500	221,774		(229)				446,062	05/31/2020
100043335		PHOENIX	AZ		12/31/2020	3.875	177,382		90				262,761	05/31/2020
100043336		CAMERON	NC		12/31/2020	3.750	118,955		153				182,131	05/31/2020
100043337		WISC RAPIDS	WI		12/31/2020	4.875	86,102		(216)				232,750	08/15/2019
100043339		FORT ATKINSON	WI		12/31/2020	5.875	42,371		(289)				109,250	01/04/2020
100043340		HOUSTON	TX		12/31/2020	3.625	99,210		204				165,870	08/20/2019
100043341		VERO BEACH	FL		12/31/2020	7.175	75,510		(564)				159,125	08/20/2019
100043342		WALKERSVILLE	MD		12/31/2020	4.750	176,586		(383)				288,517	08/18/2019
100043344		LITHONIA	GA		12/31/2020	7.500	64,510		(1,147)				178,600	02/02/2020
100043346		COVENTRY	RI		12/31/2020	3.625	127,187		276				204,250	08/20/2019
100043347		WASHINGTON	DC		12/31/2020	9.375	365,866		(548)				717,296	05/31/2020
100043350		BURLINGTON	NJ		12/31/2020	9.930	70,989		(539)				131,100	07/11/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043352		FRESNO	CA		12/31/2020	5.500	96,594		(430)				131,575	07/20/2019
100043353		MIAMI	FL		12/31/2020	6.500	107,358		299				285,000	07/11/2019
100043356		CANTON	GA		12/31/2020	4.000	99,791		53				198,550	07/06/2019
100043357		SCOTTDALE	PA		12/31/2020	9.100	42,147		(545)				106,400	07/15/2019
100043358		MINNEAPOLIS	MN		12/31/2020	7.290	69,064		(710)				251,750	07/20/2019
100043359		WATERLOO	SC		12/31/2020	8.990	60,129		(990)				250,800	07/11/2019
100043360		SICKLERVILLE	NJ		12/31/2020	12.790	65,029		(1,161)				152,000	07/08/2019
100043361		NEW ORLEANS	LA		12/31/2020	9.410	63,852		(585)				109,250	07/10/2019
100043362		NIXA	MO		12/31/2020	6.863	77,173		(696)				124,925	07/16/2019
100043363		WOODSTOCK VALLEY	CT		12/31/2020	4.500	134,601		70				199,500	07/14/2019
100043365		FARIBAULT	MN		12/31/2020	7.000	133,594		(717)				180,405	09/13/2019
100043366		GEISMAR	LA		12/31/2020	6.990	93,757		(812)				220,872	05/31/2020
100043367		LAREDO	TX		12/31/2020	7.450	67,136		(462)				109,250	07/12/2019
100043370		OKLAHOMA CITY	OK		12/31/2020	9.900	62,274		(717)				103,550	09/06/2019
100043371		GRAND PRAIRIE	TX		12/31/2020	4.500	107,416		(385)				259,350	07/11/2019
100043375		FELTON	CA		12/31/2020	8.250	230,726		(103)				470,250	03/14/2020
100043376		OAK PARK	CA		12/31/2020	4.625	234,448		(169)				437,000	07/08/2019
100043378		LOMA LINDA	CA		12/31/2020	3.625	223,737		366				408,500	07/13/2019
100043380		ROSEVILLE	CA		12/31/2020	4.563	324,685		(346)				489,250	07/12/2019
100043386		BEAVER CROSSING	NE		12/31/2020	4.500	93,235		228				104,500	08/31/2019
100043388		HIALEAH	FL		12/31/2020	7.990	584,460		(2,921)				545,775	07/09/2019
100043389		PHILADELPHIA	PA		12/31/2020	4.150	63,339		167				133,000	04/09/2020
100043390		PORT SAINT LUCIE	FL		12/31/2020	4.000	182,387		1,458				208,430	08/20/2019
100043391		CHICAGO	IL		12/31/2020	4.500	206,233		889				230,850	07/14/2019
100043393		PROVIDENCE	RI		12/31/2020	4.325	165,749		20				289,750	07/07/2019
100043394		VIRGINIA BEACH	VA		12/31/2020	4.375	180,832		484				169,100	07/11/2019
100043396		WASHINGTON	DC		12/31/2020	4.125	218,164		73				375,250	07/07/2019
100043399		RALEIGH	NC		12/31/2020	4.500	242,574		(151)				344,198	05/31/2020
100043401		BOWIE	MD		12/31/2020	5.000	341,326		73				413,103	05/31/2020
100043403		ARLINGTON	TX		12/31/2020	4.125	110,850		(37)				238,450	07/11/2019
100043404		VISALIA	CA		12/31/2020	4.375	143,268		28				204,250	07/15/2019
100043419		JONESBORO	GA		12/31/2020	7.240	53,601		(597)				114,000	07/09/2019
100043420		MC LOUTH	KS		12/31/2020	5.070	51,196		(294)				128,250	07/17/2019
100043421		PHILADELPHIA	PA		12/31/2020	4.875	85,700		(52)				125,400	07/09/2019
100043426		LONG BEACH	CA		12/31/2020	4.750	181,258		(406)				413,250	05/02/2019
100043427		RANCHO CUCAMONGA	CA		12/31/2020	4.875	126,731		(346)				313,500	07/24/2019
100043428		HOUSTON	TX		12/31/2020	9.200	65,014		(421)				118,750	07/08/2019
100043429		WILKESBORO	NC		12/31/2020	8.990	56,526		(439)				91,153	09/16/2019
100043430		MONCKS CORNER	SC		12/31/2020	4.780	75,824		30				160,740	07/09/2019
100043431		BALL	LA		12/31/2020	8.438	50,608		(679)				114,570	03/11/2020
100043432		GRAND RAPIDS	MI		12/31/2020	9.100	113,103		(392)				161,500	09/07/2019
100043433		CARTHAGE	TX		12/31/2020	8.740	221,384		(1,480)				403,750	07/17/2019
100043435		COATESVILLE	PA		12/31/2020	1.250	92,012		3,708				171,000	07/21/2019
100043437		NORTH HUNTINGDON	PA		12/31/2020	3.375	123,879		1,453				275,500	08/09/2019
100043438		HAYWARD	CA		12/31/2020	3.125	293,182		4,065				626,050	08/07/2019
100043440		ALAMO	CA		12/31/2020	3.800	906,844		919				1,678,048	09/13/2019
100043441		CENTRAL SQUARE	NY		12/31/2020	3.000	39,958		724				92,958	09/13/2019
100043442		PIEDMONT	SC		12/31/2020	2.125	26,376		1,216				72,200	09/13/2019
100043444		QUINCY	MA		12/31/2020	2.500	409,918		6,946				479,750	08/11/2019
100043448		SIMPSONVILLE	SC		12/31/2020	3.625	303,843		1,462				353,400	09/12/2019
100043453		KALAMAZOO	MI		12/31/2020	3.500	83,074		498				154,850	09/04/2019
100043454		NEW CASTLE	DE		12/31/2020	3.500	93,116		1,182				150,100	09/05/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043457		WOODBRIDGE	VA		12/31/2020	2.500	279,870		5,426				311,600	09/24/2019
100043458		JUPITER	FL		12/31/2020	2.500	156,727		4,187				285,950	09/22/2019
100043459		MEMPHIS	TN		12/31/2020	2.625	188,369		2,519				232,750	09/18/2019
100043465		VILLAGE OF PALMETT	FL		12/31/2020	2.700	459,497		5,845				503,500	07/17/2019
100043466		AURORA	CO		12/31/2020	2.500	176,907		4,036				346,750	09/11/2019
100043467		MIAMI	FL		12/31/2020	2.500	234,751		10,625				265,050	09/13/2019
100043468		LITTLE EGG HARBO	NJ		12/31/2020	3.125	159,023		1,710				187,055	07/17/2019
100043469		FT LAUDERDALE	FL		12/31/2020	2.500	190,106		2,918				242,250	09/24/2019
100043470		MILWAUKEE	WI		12/31/2020	2.000	106,361		2,262				123,500	09/23/2019
100043471		PARSIPPANYTROY HILLS	NJ		12/31/2020	2.500	278,533		5,030				379,050	09/24/2019
100043472		HOMESTEAD	FL		12/31/2020	2.500	222,548		3,372				380,000	09/23/2019
100043474		CHICAGO	IL		12/31/2020	1.600	190,926		5,456				327,750	09/24/2019
100043479		BROOKLYN	NY		12/31/2020	2.500	548,688		19,417				912,000	09/23/2019
100043484		LAKEWOOD	CA		12/31/2020	3.375	467,947		6,818				489,250	09/23/2019
100043485		RIVERSIDE	CA		12/31/2020	4.000	218,233		327				413,250	07/27/2019
100043486		DELTONA	FL		12/31/2020	4.625	140,672		(28)				208,050	10/04/2019
100043487		MIAMI	FL		12/31/2020	5.000	288,685		124				237,500	10/07/2019
100043488		MIRAMAR	FL		12/31/2020	5.500	214,583		(498)				323,000	12/18/2019
100043496		JACKSONVILLE	FL		12/31/2020	6.000	113,063		(256)				180,500	12/16/2019
100043497		OREM	UT		12/31/2020	5.500	150,505		(325)				308,750	12/18/2019
100043500		TAMPA	FL		12/31/2020	5.500	71,291		(173)				135,850	11/25/2019
100043502		RUTHERFORDTON	NC		12/31/2020	5.500	168,919		(465)				403,750	11/25/2019
100043503		LANCASTER	NY		12/31/2020	5.000	113,266		(234)				258,400	12/17/2019
100043504		SAINT CHARLES	MO		12/31/2020	6.250	55,172		(443)				139,650	12/18/2019
100043508		CLERMONT	FL		12/31/2020	5.000	235,990		(390)				270,750	12/13/2019
100043512		SOUTH DAYTONA	FL		12/31/2020	4.125	71,494		158				133,000	12/19/2019
100043513		YUCCA VALLEY	CA		12/31/2020	5.500	114,596		720				424,191	02/18/2022
100043515		SANFORD	FL		12/31/2020	4.500	64,211		14				109,250	12/17/2019
100043516		DANBURY	CT		12/31/2020	3.500	167,890		841				237,500	12/20/2019
100043517		EATONVILLE	FL		12/31/2020	5.000	74,719		(166)				155,325	10/11/2019
100043519		INDIANAPOLIS	IN		12/31/2020	4.000	67,422		174				135,850	12/16/2019
100043520		TAMPA	FL		12/31/2020	4.250	92,689		30				133,950	12/17/2019
100043522		ORLANDO	FL		12/31/2020	5.500	74,811		(201)				185,250	12/17/2019
100043532		FARMVILLE	NC		12/31/2020	5.875	234,383		(470)				557,650	12/23/2019
100043539		RALEIGH	NC		12/31/2020	5.875	150,441		(441)				346,750	10/07/2019
100043542		LOUISBURG	NC		12/31/2020	4.500	82,882		17				156,750	10/12/2019
100043546		PORT ST LUCIE	FL		12/31/2020	6.000	124,908		(267)				285,000	12/17/2019
100043547		MIAMI	FL		12/31/2020	7.500	82,622		(893)				275,500	12/17/2019
100043548		ORLANDO	FL		12/31/2020	5.500	190,860		(439)				302,100	12/16/2019
100043549		SAN BERNARDINO	CA		12/31/2020	4.875	310,884		(479)				400,900	10/08/2019
100043550		ST PETERSBURG	FL		12/31/2020	4.875	93,448		(32)				137,750	10/03/2019
100043551		MILWAUKEE	WI		12/31/2020	5.000	88,637		(100)				141,550	10/10/2019
100043553		ORLANDO	FL		12/31/2020	5.000	247,426		(431)				327,750	12/16/2019
100043555		KISSIMMEE	FL		12/31/2020	3.250	157,839		350				243,200	12/18/2019
100043556		MIAMI	FL		12/31/2020	5.000	301,228		(291)				327,750	12/17/2019
100043559		DAVIE	FL		12/31/2020	5.500	423,378		(870)				484,500	10/10/2019
100043563		LYONS	NY		12/31/2020	5.000	82,536		(370)				232,750	12/19/2019
100043566		JACKSONVILLE	FL		12/31/2020	4.625	56,285		161				101,650	10/07/2019
100043568		HOLTSVILLE	NY		12/31/2020	5.500	336,101		(273)				346,750	10/10/2019
100043570		SAUGUS	MA		12/31/2020	5.500	307,344		(649)				456,000	10/10/2019
100043571		JAMAICA	NY		12/31/2020	5.500	289,415		(669)				489,250	12/19/2019
100043572		HOUSTON	TX		12/31/2020	5.000	74,030		(131)				137,750	10/09/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043579		SCARSDALE	NY		12/31/2020	5.000	485,400		(513)				997,500	10/14/2019
100043580		HIGH POINT	NC		12/31/2020	6.000	66,625		(153)				111,150	12/18/2019
100043581		RANDOLPH	MA		12/31/2020	5.000	162,500		(229)				308,750	10/10/2019
100043582		ROCKLAND	MA		12/31/2020	5.125	223,928		(583)				479,750	09/07/2019
100043584		ASHEVILLE	NC		12/31/2020	6.250	96,710		(202)				161,500	09/05/2019
100043587		NESCONSET	NY		12/31/2020	5.500	258,712		(931)				356,250	12/18/2019
100043588		ORLANDO	FL		12/31/2020	5.000	105,476		(151)				256,500	11/12/2019
100043591		SATELLITE BCH	FL		12/31/2020	4.500	193,030		(85)				256,500	10/07/2019
100043594		TALALA	OK		12/31/2020	5.875	279,711		(531)				522,405	10/09/2019
100043597		HENRICO	VA		12/31/2020	4.625	92,874		22				147,250	10/07/2019
100043600		CHICAGO HEIGHTS	IL		12/31/2020	5.500	242,051		(708)				332,500	12/17/2019
100043603		BURNSVILLE	MN		12/31/2020	5.250	109,157		(529)				279,300	12/18/2019
100043605		IDAHO FALLS	ID		12/31/2020	5.125	190,490		(255)				308,750	11/12/2019
100043606		SIMPSONVILLE	SC		12/31/2020	5.000	77,545		(59)				199,500	10/07/2019
100043607		SANTA FE	NM		12/31/2020	5.000	326,174		(830)				498,750	10/21/2019
100043609		SUNNYSIDE	WA		12/31/2020	6.625	75,085		1,130				104,500	10/08/2019
100043610		SPRINGFIELD	MO		12/31/2020	8.302	527,222		(2,853)				251,750	09/10/2019
100043611		PHILADELPHIA	PA		12/31/2020	8.000	64,966		(135)				76,713	09/10/2019
100043613		SAN JOSE	CA		12/31/2020	3.625	533,897		7,215				1,037,875	12/18/2019
100043614		CUMMING	GA		12/31/2020	5.500	187,169		(755)				237,500	12/18/2019
100043618		DECATUR	GA		12/31/2020	5.250	66,571		(374)				142,025	02/20/2020
100043619		SALISBURY	NC		12/31/2020	5.500	66,646		(343)				122,550	08/17/2019
100043622		MIAMI	FL		12/31/2020	5.000	177,286		(423)				323,000	02/14/2020
100043628		WESTBURY	NY		12/31/2020	5.875	154,854		(948)				342,000	08/15/2019
100043630		GILBERTVILLE	IA		12/31/2020	5.125	61,198		(25)				123,500	10/10/2019
100043631		BLOOMFIELD	WI		12/31/2020	6.000	84,910		(799)				156,750	02/18/2020
100043634		SELMA	CA		12/31/2020	4.375	146,867		(200)				237,500	02/20/2020
100043640		GARLAND	TX		12/31/2020	8.750	90,310		(330)				190,000	12/18/2019
100043641		SAN DIEGO	CA		12/31/2020	4.625	378,761		(427)				607,050	12/19/2019
100043642		CLEVELAND	TN		12/31/2020	9.250	79,621		(516)				142,025	12/18/2019
100043643		AVON	MA		12/31/2020	6.750	284,885		(2,392)				665,000	12/18/2019
100043644		CHICAGO	IL		12/31/2020	3.875	97,353		572				128,250	12/04/2019
100043647		LEONARDO	NJ		12/31/2020	4.750	115,326		55				213,750	12/04/2019
100043649		CHILTON	WI		12/31/2020	5.000	110,616		(102)				185,250	12/04/2019
100043650		HUNTSVILLE	TX		12/31/2020	5.500	61,729		(305)				130,150	12/04/2019
100043651		GILLETTE	WY		12/31/2020	7.125	249,572		(430)				403,750	12/04/2019
100043654		FLEETWOOD	PA		12/31/2020	6.875	62,238		(116)				133,000	12/04/2019
100043655		WESTWEGO	LA		12/31/2020	4.250	76,079		264				157,700	12/04/2019
100043661		ATLANTA	GA		12/31/2020	4.250	87,933		(54)				159,600	12/04/2019
100043666		APOPKA	FL		12/31/2020	4.000	88,540		145				95,266	01/31/2022
100043667		BROOKHAVEN	PA		12/31/2020	5.875	57,758		(98)				104,500	12/04/2019
100043668		CHARLESTON	SC		12/31/2020	4.875	92,667		15				171,000	12/04/2019
100043669		SAN GABRIEL	CA		12/31/2020	4.250	300,433		(134)				598,500	12/04/2019
100043670		TAMPA	FL		12/31/2020	7.250	84,001		(526)				185,725	12/23/2019
100043673		YPSILANTI	MI		12/31/2020	6.875	70,622		(122)				128,250	12/04/2019
100043676		RICH CREEK	VA		12/31/2020	6.500	52,947		(99)				91,784	12/04/2019
100043677		PALOS HEIGHTS	IL		12/31/2020	5.750	114,108		(267)				161,500	12/04/2019
100043678		MESA	AZ		12/31/2020	5.625	85,715		(132)				210,900	12/04/2019
100043680		CINCINNATI	OH		12/31/2020	5.625	77,188		(154)				142,500	12/04/2019
100043681		CARROLLTON	TX		12/31/2020	6.375	80,108		(708)				193,800	12/16/2019
100043683		PHOENIX	AZ		12/31/2020	5.875	78,757		(827)				244,151	03/30/2020
100043688		PORT RICHEY	FL		12/31/2020	4.940	69,432		20				109,250	04/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043689		DES MOINES	IA		12/31/2020	7.375	117,513		538				156,750	07/08/2019
100043692		UNIVERSITY HEIGHTS	OH		12/31/2020	3.750	45,899		362				118,750	12/20/2019
100043693		ARLINGTON	TX		12/31/2020	5.250	86,740		(478)				266,000	12/20/2019
100043695		HOLLYWOOD	FL		12/31/2020	5.000	146,771		(240)				216,600	12/20/2019
100043700		TEMECULA	CA		12/31/2020	6.125	138,943		(959)				446,500	12/20/2019
100043702		PULASKI	TN		12/31/2020	5.852	51,616		(149)				102,600	12/20/2019
100043703		CAPITOL HEIGHTS	MD		12/31/2020	5.500	171,683		(319)				256,500	12/20/2019
100043704		GREENWOOD LAKE	NY		12/31/2020	6.000	62,163		79				88,445	12/20/2019
100043706		CLARKSBURG	MD		12/31/2020	5.875	104,501		(269)				191,900	12/20/2019
100043707		ANSONIA	CT		12/31/2020	5.000	158,663		(214)				256,500	12/20/2019
100043709		BOCA RATON	FL		12/31/2020	7.000	113,586		(151)				234,650	12/20/2019
100043713		FORT WORTH	TX		12/31/2020	6.375	46,391		(306)				106,400	12/20/2019
100043717		MOUNT PLEASANT	SC		12/31/2020	5.500	169,417		(442)				239,305	12/20/2019
100043719		CHANDLER	AZ		12/31/2020	5.000	134,596		(190)				248,900	12/20/2019
100043721		RIVIERA BEACH	FL		12/31/2020	6.000	88,547		(214)				166,250	12/20/2019
100043723		FALL RIVER	MA		12/31/2020	5.000	247,918		(335)				255,550	09/19/2019
100043724		SAINT CLAIR SHORES	MI		12/31/2020	5.500	79,540		(631)				166,250	09/06/2019
100043727		TROY	MO		12/31/2020	6.750	71,562		(612)				156,750	12/16/2019
100043729		SEVIERVILLE	TN		12/31/2020	7.375	163,790		(442)				166,250	10/11/2019
100043731		WINTER PARK	FL		12/31/2020	5.000	146,817		(276)				258,400	11/25/2019
100043736		OZONE PARK	NY		12/31/2020	5.000	754,622		(942)				874,000	10/10/2019
100043737		COCOA	FL		12/31/2020	5.500	60,023		(228)				118,750	12/19/2019
100043739		SAYREVILLE	NJ		12/31/2020	5.500	215,565		(516)				247,475	12/17/2019
100043741		HICKORY	NC		12/31/2020	5.750	224,236		(543)				323,000	12/20/2019
100043742		DEVILLE	LA		12/31/2020	5.500	96,068		47				219,436	02/25/2021
100043743		SAYREVILLE	NJ		12/31/2020	4.250	156,833		(85)				266,000	12/23/2019
100043746		SAN RAMON	CA		12/31/2020	5.500	718,378		(1,403)				688,750	12/17/2019
100043754		BRENTWOOD	CA		12/31/2020	5.500	695,203		(1,252)				1,051,413	11/21/2019
100043759		DALLAS	TX		12/31/2020	5.875	79,336		(658)				161,500	12/16/2019
100043764		SALT LAKE CITY	UT		12/31/2020	12.250	104,733		(316)				258,875	11/20/2019
100043767		LAWRENCVILLE	GA		12/31/2020	10.500	112,553		(232)				260,000	04/09/2022
100043768		JAMAICA	NY		12/31/2020	4.625	426,545		10,105				584,250	11/25/2019
100043771		OCEANSIDE	CA		12/31/2020	6.050	158,882		(710)				407,550	11/24/2019
100043775		STOCKTON	CA		12/31/2020	5.750	176,149		(370)				209,000	07/16/2019
100043777		NATIONAL CITY	CA		12/31/2020	5.500	218,085		(949)				475,000	08/22/2019
100043784		DENVER	CO		12/31/2020	5.250	116,653		1,876				385,000	08/12/2022
100043786		LEVITTOWN	PA		12/31/2020	5.000	116,862		(371)				225,150	07/04/2019
100043789		CHICAGO	IL		12/31/2020	3.750	168,147		820				262,200	11/26/2019
100043794		LOS BANOS	CA		12/31/2020	4.625	190,791		(227)				261,250	11/24/2019
100043795		SAINT PAUL	MN		12/31/2020	4.125	207,158		99				220,400	11/24/2019
100043800		VANCOUVER	WA		12/31/2020	2.500	190,280		3,568				299,250	03/28/2019
100043805		SOUTH DENNIS	MA		12/31/2020	4.000	223,639		60				261,250	11/25/2019
100043806		EVERETT	MA		12/31/2020	4.500	250,634		7,372				472,820	05/31/2020
100043817		NEW BRUNSWICK	NJ		12/31/2020	3.750	176,504		(113)				257,067	05/31/2020
100043820		DAYTONA BEACH	FL		12/31/2020	3.625	78,346		794				185,826	05/31/2020
100043823		OAKLAND	CA		12/31/2020	7.500	183,430		226				362,118	05/31/2020
100043825		NEW BERLIN	WI		12/31/2020	9.000	83,704		(32)				201,501	05/31/2020
100043826		SAN JOSE	CA		12/31/2020	3.870	324,938		(2,776)				956,031	05/31/2020
100043828		MERRITT ISLAND	FL		12/31/2020	4.625	109,496		228				152,202	05/31/2020
100043830		SANTA MARIA	CA		12/31/2020	7.375	164,827		628				285,000	12/23/2019
100043832		ALHAMBRA	CA		12/31/2020	6.500	308,858		(967)				807,500	12/23/2019
100043834		HARLINGEN	TX		12/31/2020	4.875	49,544		206				85,647	12/04/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043835		BERKELEY TOWNSHIP	NJ		12/31/2020	6.450	156,496		(513)				208,050	12/24/2019
100043837		QUEENS VILLAGE	NY		12/31/2020	6.750	330,962		(608)				527,250	08/20/2019
100043838		COMPTON	CA		12/31/2020	6.150	257,083		(869)				427,500	12/04/2019
100043839		PLACERVILLE	CA		12/31/2020	6.000	494,974		(968)				551,000	12/04/2019
100043843		BERWYN	IL		12/31/2020	5.950	114,034		(414)				204,250	01/21/2020
100043847		ANAHEIM	CA		12/31/2020	4.250	232,001		(156)				541,500	12/24/2019
100043854		NORTH HOLLYWOOD	CA		12/31/2020	6.250	413,770		264				921,500	12/23/2019
100043855		SAN JOSE	CA		12/31/2020	6.125	333,709		2,092				900,000	03/28/2020
100043857		HAYWARD	CA		12/31/2020	5.080	395,251		(2,031)				721,050	01/20/2020
100043861		SANTA ROSA	CA		12/31/2020	5.290	323,308		(824)				712,500	01/24/2020
100043862		HACKETTSTOWN	NJ		12/31/2020	4.000	130,372		539				129,200	04/25/2019
100043864		LOS ANGELES	CA		12/31/2020	4.870	378,694		777				622,250	01/20/2020
100043865		WINTERS	CA		12/31/2020	5.100	211,482		(368)				378,100	08/23/2018
100043867		FLANDERS	NY		12/31/2020	5.000	242,156		(442)				351,500	08/20/2019
100043869		FORT WORTH	TX		12/31/2020	4.500	79,834		(60)				185,250	07/20/2019
100043871		DELRAY BEACH	FL		12/31/2020	4.375	95,273		50				156,750	08/31/2018
100043872		MARINA	CA		12/31/2020	4.375	273,657		31				622,250	12/04/2019
100043873		ROSEMEAD	CA		12/31/2020	3.875	383,348		166				684,000	12/22/2019
100043880		VALLEJO	CA		12/31/2020	3.875	397,078		889				508,250	01/21/2020
100043884		DILLON	SC		12/31/2020	7.999	163,094		(496)				176,000	08/28/2023
100043887		CHEEKTOWAGA	NY		12/31/2020	6.000	39,763		(117)				124,450	05/16/2019
100043888		LITTLE ROCK	AR		12/31/2020	5.500	27,460		58				52,345	05/13/2019
100043893		TACOMA	WA		12/31/2020	5.250	218,306		(308)				263,000	08/02/2007
100043894		HARRISBURG	PA		12/31/2020	5.250	95,886		(382)				137,750	01/06/2019
100043897		WINTER PARK	FL		12/31/2020	5.250	81,643		122				247,000	03/27/2019
100043898		JACKSONVILLE	FL		12/31/2020	5.375	104,076		(23)				137,750	01/11/2020
100043901		CHISHOLM	MN		12/31/2020	5.125	69,102		(194)				123,500	05/16/2019
100043906		SAN PABLO	CA		12/31/2020	7.130	186,833		(603)				484,500	12/04/2019
100043907		WHITEHALL	PA		12/31/2020	7.100	266,776		(2,167)				261,250	12/04/2019
100043910		SWANNANOA	NC		12/31/2020	7.100	85,932		(510)				251,750	12/04/2019
100043911		SOUTH GATE	CA		12/31/2020	6.990	298,699		(878)				475,000	12/04/2019
100043912		PEMBROKE PINES	FL		12/31/2020	7.050	286,176		(2,118)				465,000	05/01/2007
100043915		SHREVE	OH		12/31/2020	6.990	71,426		(764)				103,550	11/26/2019
100043917		FORT PIERCE	FL		12/31/2020	6.865	91,953		(883)				78,518	12/25/2019
100043925		SWANNANOA	NC		12/31/2020	6.620	117,698		(782)				304,000	12/04/2019
100043926		NORFOLK	VA		12/31/2020	6.650	137,059		(998)				147,250	06/10/2019
100043928		MIAMI	FL		12/31/2020	6.500	241,654		(932)				346,750	12/04/2019
100043931		NEPTUNE	NJ		12/31/2020	6.500	198,068		(636)				341,050	12/04/2019
100043935		BOBTOWN	PA		12/31/2020	11.210	24,423		494				56,858	01/21/2020
100043936		MILPITAS	CA		12/31/2020	6.500	384,767		(1,151)				832,200	12/04/2019
100043937		DINUBA	CA		12/31/2020	6.500	136,586		(454)				232,655	01/22/2020
100043939		SACRAMENTO	CA		12/31/2020	6.500	315,758		(1,037)				475,000	12/04/2019
100043940		RIVERDALE	CA		12/31/2020	6.500	145,786		(738)				310,000	04/14/2008
100043943		LANCASTER	CA		12/31/2020	6.500	219,501		(713)				320,000	10/12/2006
100043945		CHINA GROVE	NC		12/31/2020	6.370	48,366		(392)				145,350	12/04/2019
100043946		FARMINGDALE	NY		12/31/2020	6.375	199,368		(14,210)				907,250	11/15/2019
100043948		PONTE VEDRA BEACH	FL		12/31/2020	6.250	197,225		(890)				370,025	01/22/2020
100043949		MIAMI	FL		12/31/2020	6.000	42,333		(501)				142,500	01/21/2020
100043950		ADVANCE	NC		12/31/2020	6.300	88,831		(638)				107,350	12/04/2019
100043952		GRIFFIN	GA		12/31/2020	6.125	66,787		(155)				85,738	01/23/2020
100043953		BELMONT	NC		12/31/2020	6.000	89,367		(659)				194,750	12/04/2019
100043959		EAST CHICAGO	IN		12/31/2020	6.000	28,602		(296)				70,395	12/04/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043964		PALM COAST	FL		12/31/2020	6.000	129,113		(420)				204,250	12/24/2019
100043965		SACRAMENTO	CA		12/31/2020	6.000	321,081		(1,060)				399,000	12/22/2019
100043969		MESA	AZ		12/31/2020	6.000	284,647		(960)				280,250	12/24/2019
100043971		DES PLAINES	IL		12/31/2020	6.000	62,159		(479)				171,000	01/19/2020
100043974		NEWMARKET	NH		12/31/2020	5.875	116,517		(300)				161,405	11/17/2018
100043976		DALLAS	TX		12/31/2020	5.750	78,082		(674)				161,500	12/04/2019
100043977		RANCHOS DE TAOS	NM		12/31/2020	5.750	145,994		(465)				225,150	12/05/2019
100043981		NORCROSS	GA		12/31/2020	5.625	59,275		(573)				166,250	01/21/2020
100043987		SUTHERLIN	OR		12/31/2020	6.036	140,412		(647)				166,155	05/14/2018
100043989		ONTARIO	CA		12/31/2020	5.380	287,851		(581)				446,500	12/04/2019
100043990		FONTANA	CA		12/31/2020	5.466	342,483		(918)				459,325	12/04/2019
100043992		FORT WORTH	TX		12/31/2020	5.125	83,232		(303)				156,750	11/19/2018
100043994		TYLER	TX		12/31/2020	6.125	41,141		(223)				72,633	01/22/2020
100043998		WOONSOCKET	RI		12/31/2020	6.500	240,909		471				242,250	03/08/2019
100043999		OROVILLE	CA		12/31/2020	5.250	113,613		(133)				198,550	12/04/2019
100044001		TYNER	NC		12/31/2020	5.004	41,064		586				56,858	12/17/2019
100044003		SUNNYVALE	CA		12/31/2020	8.250	496,483		(317)				990,000	09/06/2019
100044010		CORCORAN	CA		12/31/2020	3.875	77,388		40				146,300	12/24/2019
100044014		LONG BEACH	NY		12/31/2020	5.000	349,445		(214)				437,000	05/16/2019
100044015		BAYTOWN	TX		12/31/2020	5.000	102,143		(372)				376,000	10/16/2021
100044017		TUSCALOOSA	AL		12/31/2020	5.000	101,483		1,238				118,655	06/08/2018
100044020		RIALTO	CA		12/31/2020	5.000	139,501		(100)				342,000	12/04/2019
100044029		ANTIOCH	CA		12/31/2020	4.875	212,159		(474)				308,750	12/04/2019
100044035		SHORELINE	WA		12/31/2020	4.750	325,639		(78)				408,500	08/22/2019
100044039		CHICAGO	IL		12/31/2020	5.000	109,918		26				155,800	03/05/2019
100044042		FRESNO	CA		12/31/2020	8.000	84,373		8				174,800	01/20/2020
100044043		ROHNERT PARK	CA		12/31/2020	4.930	109,953		285				285,000	01/22/2020
100044045		VILLA RICA	GA		12/31/2020	4.875	65,433		(63)				93,860	05/11/2019
100044051		WYMORE	NE		12/31/2020	4.875	14,434		167				22,563	01/21/2020
100044053		CARSON	CA		12/31/2020	4.500	198,055		(407)				541,500	12/04/2019
100044059		RIALTO	CA		12/31/2020	4.870	197,455		3,092				304,000	01/20/2020
100044064		CONCORD	CA		12/31/2020	7.750	176,816		730				413,250	12/05/2019
100044065		OCEANSIDE	CA		12/31/2020	4.500	291,318		(417)				570,000	12/04/2019
100044066		RIVERBANK	CA		12/31/2020	4.750	190,637		(418)				291,650	02/22/2019
100044067		RIALTO	CA		12/31/2020	3.250	129,177		30				343,900	12/23/2019
100044070		PITTSBURG	CA		12/31/2020	4.500	246,712		(505)				460,750	12/24/2019
100044071		FONTANA	CA		12/31/2020	4.750	193,803		(358)				356,250	05/12/2019
100044074		ORANGE	CA		12/31/2020	4.750	428,903		(638)				560,000	03/30/2007
100044080		CORAL SPRINGS	FL		12/31/2020	4.500	174,923		(255)				318,250	12/04/2019
100044083		PERRIS	CA		12/31/2020	4.375	178,752		(211)				341,050	12/04/2019
100044085		OJAI	CA		12/31/2020	6.125	905,269		(179)				1,308,625	02/03/2020
100044087		LONG BEACH	CA		12/31/2020	4.375	245,643		(221)				351,500	12/04/2019
100044090		GEORGETOWN	KY		12/31/2020	4.625	115,684		(94)				152,000	07/22/2019
100044093		CULVER CITY	CA		12/31/2020	4.600	264,348		(387)				422,750	12/23/2019
100044098		PLEASANT HILL	CA		12/31/2020	4.580	395,710		2,386				736,250	01/20/2020
100044103		COVINA	CA		12/31/2020	4.500	244,711		(349)				511,100	12/04/2019
100044112		FAIRFIELD	CA		12/31/2020	4.375	274,087		(286)				446,500	12/04/2019
100044117		RESEDA	CA		12/31/2020	4.375	221,857		(372)				522,500	01/20/2020
100044118		MILLBURY	OH		12/31/2020	4.250	91,944		153				144,400	11/22/2019
100044120		GARDENA	CA		12/31/2020	7.875	247,843		605				524,400	12/04/2019
100044123		MINNEAPOLIS	MN		12/31/2020	4.756	131,407		422				242,250	01/20/2020
100044125		MERCED	CA		12/31/2020	5.875	70,576		185				113,905	01/20/2020

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100044126		SANTA ROSA	CA		12/31/2020	5.250	454,072		(1,663)				973,750	01/23/2020
100044128		BRONX	NY		12/31/2020	4.080	416,982		512				830,000	07/17/2007
100044131		GLENDORA	CA		12/31/2020	4.000	333,663		13				551,000	12/22/2019
100044134		WILLMAR	MN		12/31/2020	5.000	92,917		(311)				128,250	11/26/2019
100044138		SEATTLE	WA		12/31/2020	4.250	240,264		(115)				427,500	08/12/2019
100044141		EL CENTRO	CA		12/31/2020	4.250	222,288		335				312,550	12/25/2019
100044142		BLUE SPRINGS	MO		12/31/2020	4.250	216,041		(215)				337,250	01/20/2020
100044143		REMINGTON	VA		12/31/2020	4.250	109,660		(49)				161,500	03/07/2018
100044144		STAFFORD	VA		12/31/2020	4.875	103,839		310				285,000	07/22/2019
100044147		QUARTZ HILL	CA		12/31/2020	4.125	217,191		(153)				413,250	07/21/2019
100044148		SUNLAND	CA		12/31/2020	4.780	146,566		399				489,250	01/19/2020
100044149		FRESNO	CA		12/31/2020	3.750	99,163		98				173,850	12/04/2019
100044150		ALTADENA	CA		12/31/2020	3.750	632,986		194				1,227,400	01/23/2020
100044155		FOUNTAIN VALLEY	CA		12/31/2020	4.125	313,891		(125)				660,000	05/22/2007
100044158		RICHMOND HILLS	NY		12/31/2020	4.125	153,600		27				332,500	05/12/2019
100044167		SARASOTA	FL		12/31/2020	3.625	469,921		378				816,050	12/24/2019
100044168		ENCINO	CA		12/31/2020	3.625	256,004		163				570,000	12/04/2019
100044171		GREENVILLE	SC		12/31/2020	3.625	56,781		252				132,050	11/25/2019
100044172		STATEN ISLAND	NY		12/31/2020	4.000	281,731		321				485,000	08/08/2012
100044173		TINTON FALLS	NJ		12/31/2020	4.000	75,306		530				193,705	11/15/2019
100044174		SOUTH OZONE PARK	NY		12/31/2020	5.125	591,460		(31)				726,750	01/11/2020
100044175		LAS VEGAS	NV		12/31/2020	4.500	244,172		(499)				422,750	12/04/2019
100044176		RICHLAND	IN		12/31/2020	6.000	31,776		282				46,479	03/30/2019
100044177		LONGWOOD	FL		12/31/2020	4.000	86,407		452				226,100	01/23/2020
100044179		SAN DIEGO	CA		12/31/2020	5.120	318,107		731				503,500	01/20/2020
100044182		PALM HARBOR	FL		12/31/2020	3.500	98,233		109				289,750	12/04/2019
100044183		WHITTIER	CA		12/31/2020	4.375	225,973		(244)				456,000	12/04/2019
100044184		SAN PABLO	CA		12/31/2020	3.625	315,309		173				422,750	12/04/2019
100044186		FONTANA	CA		12/31/2020	3.875	217,896		1,018				380,000	01/22/2020
100044191		SAN DIEGO	CA		12/31/2020	5.030	283,764		757				418,000	12/23/2019
100044194		WILMINGTON	CA		12/31/2020	5.000	252,439		(617)				441,750	12/23/2019
100044198		DELTONA	FL		12/31/2020	6.000	171,813		226				218,500	01/20/2020
100044202		OLIVEHURST	CA		12/31/2020	5.040	136,269		297				161,500	12/26/2019
100044203		BOULDER	CO		12/31/2020	4.875	328,515		901				745,750	11/25/2019
100044206		CHULA VISTA	CA		12/31/2020	3.625	262,939		404				845,000	05/25/2022
100044207		GLENPOOL	OK		12/31/2020	3.680	100,254		248				148,200	03/27/2019
100044208		BOWIE	MD		12/31/2020	3.660	222,470		266				311,600	03/27/2019
100044211		TAUTON	MA		12/31/2020	4.000	246,874		(501)				479,750	11/26/2019
100044214		LIVERMORE	CA		12/31/2020	5.290	398,546		680				683,050	01/19/2020
100044216		RIVERSIDE	CA		12/31/2020	3.000	199,156		447				400,900	12/24/2019
100044217		BRIGHTON	MA		12/31/2020	4.250	380,292		(261)				836,000	12/04/2019
100044222		BURNSVILLE	MN		12/31/2020	3.500	182,276		637				241,300	08/20/2019
100044223		EAST CHICAGO	IN		12/31/2020	3.875	50,773		695				72,719	04/30/2019
100044224		ALBUQUERQUE	NM		12/31/2020	3.625	73,931		234				118,750	01/22/2020
100044226		ONTARIO	CA		12/31/2020	4.125	283,832		(155)				493,050	01/19/2020
100044227		LOS ANGELES	CA		12/31/2020	4.000	443,189		245				594,000	03/29/2020
100044229		MABELVALE	AR		12/31/2020	3.450	66,396		333				85,738	07/24/2019
100044231		CATHEDRAL CITY	CA		12/31/2020	4.970	198,493		908				260,300	01/22/2020
100044233		VISTA	CA		12/31/2020	3.375	277,793		401				427,500	09/05/2019
100044236		SAN BERNARDINO	CA		12/31/2020	3.375	143,906		283				280,250	01/22/2020
100044237		PASADENA	CA		12/31/2020	3.250	244,006		1,198				641,250	01/19/2020
100044238		ATCHISON	KS		12/31/2020	3.500	214,628		727				265,050	11/25/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044240		BARRINGTON	IL		12/31/2020	5.750	172,910		840				218,500	11/15/2019
100044243		LAS VEGAS	NV		12/31/2020	4.750	119,066		(128)				152,000	11/26/2019
100044246		FREEDOM	CA		12/31/2020	5.060	286,923		2,102				622,250	01/20/2020
100044249		MOORHEAD	MN		12/31/2020	3.750	77,973		29				165,300	01/20/2020
100044251		ROOSEVELT	NY		12/31/2020	4.125	182,763		121				313,500	01/20/2020
100044252		PALMDALE	CA		12/31/2020	4.250	110,713		(198)				285,000	01/19/2020
100044254		WATSONVILLE	CA		12/31/2020	3.980	231,190		1,325				631,750	01/24/2020
100044255		SWEDESBORO	NJ		12/31/2020	3.625	137,423		2,480				195,700	12/04/2019
100044256		CLAYTON	NC		12/31/2020	3.500	84,315		1,051				148,200	03/08/2019
100044260		KEW GARDENS	NY		12/31/2020	5.000	880,727		3,099				1,083,000	12/26/2019
100044262		CARSON	CA		12/31/2020	2.000	260,413		1,879				555,750	12/04/2019
100044263		BALDWIN PARK	CA		12/31/2020	4.000	313,809		1,987				456,000	12/22/2019
100044264		STERLING	VA		12/31/2020	2.000	128,840		1,161				313,500	07/23/2019
100044271		ENCINITAS	CA		12/31/2020	3.000	153,623		2,944				370,500	03/28/2019
100044275		FLORISSANT	MO		12/31/2020	3.625	116,046		687				171,000	12/22/2019
100044279		SACRAMENTO	CA		12/31/2020	4.000	239,273		857				337,250	01/21/2020
100044280		SAN FRANCISCO	CA		12/31/2020	5.050	540,510		(833)				950,000	12/04/2019
100044285		DEFORD	MI		12/31/2020	3.250	55,028		1,334				64,980	03/23/2019
100044287		SACRAMENTO	CA		12/31/2020	4.500	152,702		(291)				280,250	12/04/2019
100044288		SACRAMENTO	CA		12/31/2020	3.500	204,670		231				513,000	01/21/2020
100044289		RICHMOND	CA		12/31/2020	5.000	219,655		(463)				375,000	02/02/2007
100044290		VIRGINIA BEACH	VA		12/31/2020	4.125	314,630		(27)				380,000	11/24/2019
100044291		SALINAS	CA		12/31/2020	4.500	347,285		(201)				422,750	12/04/2019
100044293		MOKELUMNE HILL	CA		12/31/2020	5.080	172,540		708				194,750	01/21/2020
100044299		ANDALUSIA	AL		12/31/2020	4.765	55,087		1,295				46,930	12/05/2019
100044300		OKLAHOMA CITY	OK		12/31/2020	4.000	56,206		1,233				87,000	08/06/2022
100044302		GARY	IN		12/31/2020	2.000	20,750		1,189				28,880	04/25/2019
100044309	CF	Sag Harbor	NY		12/31/2020	4.790	466,418		22,867				1,030,000	02/01/2020
100044311	CF	BROOKLYN	NY		12/31/2020	4.950	282,636		827				850,010	02/01/2020
100044322	CF	COLUMBUS	MI		12/31/2020	6.300	275,418		3,163				410,000	02/01/2020
100044355		Los Angeles	CA		12/31/2020	6.500	645,738		689				1,195,813	11/26/2019
100044366		Layton	UT		12/31/2020	4.500	122,535		(271)				220,000	02/13/2018
100044372		Monroe	LA		12/31/2020	3.640	89,716		67				128,000	10/30/2019
100044382		Yonkers	NY		12/31/2020	5.750	320,824		(8)				500,000	05/12/2018
100044387		Encinitas	CA		12/31/2020	5.000	572,865		(425)				1,599,958	12/13/2021
100044395		Philadelphia	PA		12/31/2020	7.625	77,568		(294)				69,920	01/10/2020
100044405		Alexandria	VA		12/31/2020	4.500	376,780		(1,461)				546,250	05/16/2019
100044410		Tulsa	OK		12/31/2020	5.500	45,875		56				45,742	05/09/2019
100044420		Hercules	CA		12/31/2020	4.125	437,510		1,015				688,750	04/30/2019
100044421		Brownsville	OH		12/31/2020	4.750	109,899		3,239				113,750	02/08/2019
100044431		Tarpon Springs	FL		12/31/2020	3.000	194,788		378				244,150	09/24/2018
100044439		Orinda	CA		12/31/2020	4.000	585,857		(930)				973,750	03/28/2019
100044445		Sherman Oaks	CA		12/31/2020	4.500	621,887		(1,111)				926,250	07/21/2019
100044450		Union City	CA		12/31/2020	4.000	445,294		(639)				807,500	07/22/2019
100044460		Charlotte	NC		12/31/2020	5.000	78,511		(264)				139,650	07/22/2019
100044475		Fremont	CA		12/31/2020	4.750	460,360		(1,676)				783,750	07/22/2019
100044482		Ventura	CA		12/31/2020	4.250	527,991		(881)				588,240	09/05/2019
100044493		Houston	TX		12/31/2020	6.250	59,747		(628)				148,200	07/20/2019
100044498		Crestline	CA		12/31/2020	5.698	156,272		(1,113)				287,850	07/23/2019
100044504		Pawtucket	RI		12/31/2020	5.000	152,483		(712)				185,250	08/08/2019
100044512		Oakley	CA		12/31/2020	3.625	248,066		393				494,000	12/23/2019
100044513		Acushnet	MA		12/31/2020	3.375	212,085		65				266,000	01/22/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044517		SANTA ROSA	CA		12/31/2020	4.500	355,556		(758)				665,000	01/20/2020
100044522		Granada Hills	CA		12/31/2020	2.000	418,323		2,084				822,700	12/23/2019
100044523		Los Angeles	CA		12/31/2020	3.625	324,399		365				627,000	01/17/2020
100044526		SAN DIEGO	CA		12/31/2020	4.990	302,138		1,022				427,500	01/20/2020
100044540		Monrovia	CA		12/31/2020	6.500	385,963		(1,682)				950,000	12/04/2019
100044560		Chula Vista	CA		12/31/2020	4.375	399,916		(753)				560,025	03/28/2020
100044585		Antioch	CA		12/31/2020	6.272	325,455		(1,261)				435,000	10/21/2019
100044601		Brookhaven	PA		12/31/2020	3.750	70,990		110				129,900	09/14/2019
100044603		COLFAX	CA		12/31/2020	4.125	219,391		(439)				370,500	12/04/2019
100044607		San Lorenzo	CA		12/31/2020	4.750	316,981		(1,024)				745,000	11/05/2022
100044610		NATIONAL CITY	CA		12/31/2020	3.625	282,453		231				474,050	12/05/2019
100044613		Montebello	CA		12/31/2020	3.125	365,502		406				456,000	12/22/2019
100044619		Fort Lee	NJ		12/31/2020	3.500	589,169		440				785,000	09/27/2019
100044620		Auburn	CA		12/31/2020	4.990	189,931		(679)				303,000	09/03/2004
100044630		Avon	CT		12/31/2020	4.750	271,168		(556)				490,000	01/08/2022
100044644		Ramsey	NJ		12/31/2020	4.875	182,021		797				374,400	08/16/2019
100044667		Elizabeth	NJ		12/31/2020	6.955	166,795		(1,008)				240,250	07/10/2020
100044674		Frederick	MD		12/31/2020	4.500	228,177		(236)				325,000	04/30/2020
100044707		Holbrook	MA		12/31/2020	3.250	130,822		504				320,000	07/11/2020
100044717		Gretna	FL		12/31/2020	5.000	75,820		(293)				250,000	07/13/2020
100044718		Fox Lake	IL		12/31/2020	3.875	67,746		382				125,000	07/10/2020
100044726		Summerfield	NC		12/31/2020	4.500	244,028		(495)				420,000	07/09/2020
100044731		Apple Creek	OH		12/31/2020	5.000	63,738		(177)				91,675	07/10/2020
100044734		Mohnton	PA		12/31/2020	5.000	281,233		17				399,000	07/14/2020
100044737		Whittier	CA		12/31/2020	5.000	183,810		(1,405)				319,000	07/10/2020
100044742		Hawthorn Woods	IL		12/31/2020	5.500	544,040		(2,787)				590,000	07/10/2020
100044751		Linden	NJ		12/31/2020	5.500	284,846		(77)				277,375	07/15/2020
100044755		Boca Raton	FL		12/31/2020	4.125	209,683		(80)				385,000	03/16/2020
100044785		Albuquerque	NM		12/31/2020	6.500	94,954		(192)				125,000	03/17/2020
100044795		Saint Petersburg	FL		12/31/2020	5.000	375,947		(2,726)				598,000	07/17/2020
100044803		Miami	FL		12/31/2020	5.000	487,818		(392)				600,000	07/10/2020
100044807		Irvington	NJ		12/31/2020	4.625	115,784		(687)				226,100	04/10/2020
100044815		Chicago	IL		12/31/2020	4.950	63,614		(590)				133,000	05/24/2020
100044823		Valrico	FL		12/31/2020	4.000	97,918		815				204,930	07/31/2020
100044829		Los Angeles	CA		12/31/2020	3.500	257,366		19				521,429	07/31/2020
100044843		Charlotte	NC		12/31/2020	2.000	77,618		1,495				160,550	04/12/2020
100044848		Miami	FL		12/31/2020	2.000	144,795		1,176				326,800	04/10/2020
100044852		Minneapolis	MN		12/31/2020	4.990	198,028		(1,125)				247,000	04/11/2020
100044856		North Las Vegas	NV		12/31/2020	4.500	297,119		724				403,750	04/10/2020
100044866		FREEPORT	NY		12/31/2020	3.375	150,869		69				308,750	01/30/2020
100044868		Tomball	TX		12/31/2020	4.125	159,819		3,315				247,110	07/31/2020
100044870		Gaithersburg	MD		12/31/2020	3.660	500,371		(137)				608,000	04/12/2020
100044877		DOUGLAS	MA		12/31/2020	3.000	189,373		533				337,250	01/27/2020
100044880		Houston	TX		12/31/2020	4.500	50,887		(307)				144,400	01/29/2020
100044881		Tulsa	OK		12/31/2020	2.000	65,023		1,002				123,500	04/10/2020
100044883		Placerville	CA		12/31/2020	4.125	153,432		978				212,822	07/31/2020
100044902		Stone Mountain	GA		12/31/2020	4.750	92,769		(1,428)				217,550	04/11/2020
100044903		Providence	RI		12/31/2020	2.000	136,947		1,482				218,782	07/31/2020
100044918		Eldorado	WI		12/31/2020	4.250	107,536		(216)				213,750	04/10/2020
100044923		SPARKS	NV		12/31/2020	5.250	150,425		(1,010)				304,000	04/11/2020
100044925		Houston	TX		12/31/2020	4.250	130,870		(489)				251,750	04/12/2020
100044927		Findlay	OH		12/31/2020	3.250	61,091		139				90,936	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044930		Highland Mills	NY		12/31/2020	3.875	188,003		116				232,750	04/11/2020
100044931		Olathe	KS		12/31/2020	2.000	111,425		1,470				224,200	04/11/2020
100044938		Lake Worth	FL		12/31/2020	2.000	59,736		859				155,800	04/11/2020
100044953		Saint Charles	MO		12/31/2020	3.375	117,859		69				186,104	07/31/2020
100044956		Ballwin	MO		12/31/2020	4.980	71,607		(390)				122,550	04/10/2020
100044967		Elgin	IL		12/31/2020	4.875	113,175		(418)				144,400	04/10/2020
100044971		Albuquerque	NM		12/31/2020	4.800	113,285		(614)				165,364	07/31/2020
100044981		Riverdale	GA		12/31/2020	4.525	60,585		(234)				142,500	04/10/2020
100044990		Paterson	NJ		12/31/2020	4.625	202,743		164				350,550	01/03/2020
100044996		Flossmoor	IL		12/31/2020	2.250	227,630		1,453				531,554	07/31/2020
100045002		Akron	OH		12/31/2020	4.875	67,547		(445)				136,090	07/31/2020
100045003		College Park	GA		12/31/2020	4.750	30,335		(1,072)				90,250	01/30/2020
100045007		Hilliard	OH		12/31/2020	2.000	97,439		949				170,050	04/11/2020
100045030		Winter Springs	FL		12/31/2020	4.000	211,530		1,969				381,900	01/28/2020
100045032		Opa Locka	FL		12/31/2020	5.000	89,936		393				207,100	04/11/2020
100045038		HURON	OH		12/31/2020	4.875	69,319		740				142,500	04/10/2020
100045052		Blaine	MN		12/31/2020	3.680	106,959		53				246,905	04/10/2020
100045053		Memphis	TN		12/31/2020	3.400	98,247		1,300				158,650	04/11/2020
100045080		Joliet	IL		12/31/2020	7.450	69,200		(798)				103,472	07/31/2020
100045086		Palm Desert	CA		12/31/2020	3.375	150,886		353				255,080	07/31/2020
100045097		Fort Worth	TX		12/31/2020	2.500	119,186		521				195,225	04/10/2020
100045101		Palm Harbor	FL		12/31/2020	5.000	226,056		(1,137)				313,500	04/10/2020
100045113		Kissimmee	FL		12/31/2020	5.750	383,903		(983)				584,250	07/11/2019
100045124		BIRMINGHAM	AL		12/31/2020	7.250	27,635		(393)				37,905	08/31/2020
100045144		GREENVILLE	SC		12/31/2020	3.000	68,292		995				118,750	08/31/2020
100045159		JEFFERSON CITY	TN		12/31/2020	5.290	95,260		(558)				146,775	08/31/2020
100045172		CLEVELAND	VA		12/31/2020	10.230	39,330		(249)				34,295	08/31/2020
100045176		MILWAUKEE	WI		12/31/2020	4.125	149,476		300				174,705	08/31/2020
100045180		SAINT CLOUD	FL		12/31/2020	8.000	77,281		(449)				187,150	08/31/2020
100045182		MESA	AZ		12/31/2020	3.500	150,888		(34)				270,750	08/31/2020
100045185		CINCINNATI	OH		12/31/2020	8.500	89,272		(1,008)				74,908	08/31/2020
100045193		AVONDALE	AZ		12/31/2020	3.875	200,635		(912)				246,905	08/31/2020
100045207		DINGMANS FERRY	PA		12/31/2020	4.125	89,715		(86)				143,450	08/08/2020
100045220		TRENTON	FL		12/31/2020	4.370	36,761		24				90,250	08/31/2020
100045229		ARDMORE	OK		12/31/2020	4.250	119,314		(183)				166,250	08/11/2020
100045235		BOULDER	CO		12/31/2020	4.500	326,570		(549)				886,350	08/06/2020
100045243		ATLANTA	GA		12/31/2020	4.000	216,108		(353)				408,500	08/31/2020
100045250		CORDOVA	TN		12/31/2020	4.000	183,971		(223)				243,200	08/31/2020
100045253		RAYMONDVILLE	TX		12/31/2020	6.000	9,455		(312)				53,248	07/27/2019
100045267		FERNLEY	NV		12/31/2020	3.875	149,118		(208)				280,250	08/31/2020
100045278		OMAHA	NE		12/31/2020	4.500	30,470		18				60,468	08/31/2020
100045287		PHILADELPHIA	PA		12/31/2020	5.470	335,204		(94)				272,650	08/31/2020
100045288		SODDY DAISY	TN		12/31/2020	4.125	92,133		(251)				142,500	08/08/2020
100045305		LADY LAKE	FL		12/31/2020	3.625	99,495		127				132,050	08/31/2020
100045312		BONANZA	OR		12/31/2020	4.875	137,225		(218)				167,200	08/31/2020
100045314		CROYDON	PA		12/31/2020	4.000	143,174		(144)				246,050	08/31/2020
100045325		BELVIDERE	IL		12/31/2020	6.900	107,925		(702)				129,200	08/31/2020
100045334		CONVERSE	IN		12/31/2020	2.859	85,741		420				113,905	08/31/2020
100045362		LOGAN	OH		12/31/2020	5.875	91,597		(508)				180,500	08/31/2020
100045366		Detroit	MI		12/31/2020	6.500	34,030		(510)				30,234	08/31/2020
100045368		GASTON	SC		12/31/2020	5.000	74,578		(666)				179,533	08/31/2020
100045369		WASECA	MN		12/31/2020	8.040	65,409		(398)				87,994	08/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045373		WEST COVINA	CA		12/31/2020	3.500	288,641		(79)				536,750	08/31/2020
100045378		KINGMAN	IN		12/31/2020	3.720	28,796		809				37,815	02/15/2020
100045380		SYLMAR	CA		12/31/2020	3.000	202,602		238				379,050	08/07/2020
100045385		SANTA ROSA	CA		12/31/2020	4.250	309,725		648				522,500	08/31/2020
100045397		BROOME	NY		12/31/2020	5.500	98,838		(489)				106,999	08/31/2020
100045399		ATLANTA	GA		12/31/2020	4.625	151,442		101				408,500	08/31/2020
100045401		EL PASO	TX		12/31/2020	4.125	75,125		(182)				123,500	08/07/2020
100045411		CHICAGO	IL		12/31/2020	2.000	98,083		720				204,250	08/31/2020
100045416		BARBOURSVILLE	WV		12/31/2020	5.000	91,300		(73)				104,977	03/15/2017
100045427		BINGHAMTON	NY		12/31/2020	8.000	126,018		(416)				90,250	08/31/2020
100045432		KINGSTREE	SC		12/31/2020	7.000	112,316		(1,067)				89,348	08/31/2020
100045442		DALTON	GA		12/31/2020	4.000	85,552		67				116,850	08/08/2020
100045447		HAMPTON	GA		12/31/2020	4.750	86,749		(286)				142,500	08/31/2020
100045459		GRAND BAY	AL		12/31/2020	4.125	136,851		192				168,150	08/31/2020
100045467		COLLEGE PARK	GA		12/31/2020	8.000	120,770		2,575				133,000	08/31/2020
100045474		CHICAGO	IL		12/31/2020	5.125	151,184		(939)				284,999	08/08/2022
100045482		Allentown	PA		12/31/2020	3.875	140,775		(122)				133,000	08/31/2020
100045489		YORK	SC		12/31/2020	6.750	85,296		(289)				121,600	08/31/2020
100045494		MISSOURI CITY	TX		12/31/2020	5.500	111,983		(571)				152,000	08/31/2020
100045519		CHULA VISTA	CA		12/31/2020	3.375	362,230		(288)				679,250	08/31/2020
100045529		CLIFFSIDE PARK	NJ		12/31/2020	4.250	369,896		(802)				574,750	08/07/2020
100045544		LANSING	MI		12/31/2020	4.000	60,306		146				64,980	08/31/2020
100045547		DULUTH	MN		12/31/2020	4.000	88,687		335				175,000	01/20/2023
100045548		SAINT ALBANS	VT		12/31/2020	7.220	151,626		(767)				180,500	02/09/2020
100045554		MONTGOMERY	AL		12/31/2020	5.004	28,035		249				22,562	08/31/2020
100045562		TOLEDO	OH		12/31/2020	9.310	29,418		(78)				31,588	08/31/2020
100045579		ROSEBUSH	MI		12/31/2020	3.500	45,227		293				63,085	08/31/2020
100045583		PERU	IN		12/31/2020	7.000	20,204		(423)				64,078	08/31/2020
100045600		AURORA	IL		12/31/2020	5.500	91,012		12				167,200	08/31/2020
100045610		NAPOLEONVILLE	LA		12/31/2020	5.000	19,142		(50)				67,688	08/31/2020
100045615		CONNELLY SPRINGS	NC		12/31/2020	2.000	74,821		566				125,400	05/14/2018
100045621		FONTANA	CA		12/31/2020	4.780	285,825		(182)				446,500	08/31/2020
100045626		MARLBOROUGH	MA		12/31/2020	3.750	127,626		(14)				256,500	08/31/2020
100045634		ROCHESTER	NY		12/31/2020	4.500	119,451		(295)				191,900	08/31/2020
100045635		FENTON	MI		12/31/2020	4.750	296,527		(779)				527,250	08/08/2020
100045647		HUDSON	NC		12/31/2020	5.125	63,331		(417)				131,100	08/31/2020
100045651		BYRON	MI		12/31/2020	5.625	91,649		(340)				127,775	08/31/2020
100045656		KANSAS CITY	MO		12/31/2020	11.875	43,821		(517)				55,053	08/31/2020
100045669		LONG BEACH	CA		12/31/2020	4.375	283,841		(758)				608,000	08/07/2020
100045670		GREENSBURG	KY		12/31/2020	8.000	39,178		19				46,930	08/31/2020
100045685		KOKOMO	IN		12/31/2020	4.625	49,671		28				64,078	08/07/2020
100045699		SAINT PETERSBURG	FL		12/31/2020	4.250	225,257		(103)				302,100	08/31/2020
100045704		KOKOMO	IN		12/31/2020	3.625	92,877		50				128,250	08/07/2020
100045707		LANSING	MI		12/31/2020	6.990	96,266		(514)				149,900	11/07/2022
100045716		SOUTH BOSTON	VA		12/31/2020	2.000	33,153		300				67,688	08/31/2020
100045725		DILLON	SC		12/31/2020	1.999	47,147		646				81,225	08/31/2020
100045741		MIDDLETOWN	NJ		12/31/2020	2.976	349,145		4,288				308,750	08/09/2020
100045743		SPOTSWOOD	NJ		12/31/2020	4.250	252,293		(206)				245,100	08/09/2020
100045745		EVANSTON	IL		12/31/2020	4.375	457,414		(1,124)				554,800	08/31/2020
100045753		KINGSLAND	GA		12/31/2020	4.250	194,062		(227)				247,000	08/08/2020
100045759		DISTRICT HEIGHTS	MD		12/31/2020	3.500	240,632		322				304,950	08/31/2020
100045768		PLANT CITY	FL		12/31/2020	7.432	144,079		(4)				142,493	08/09/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045782		PENNINGTON GAP	VA		12/31/2020	3.625	41,575		193				75,359	08/31/2020
100045784		RIPLEY	NY		12/31/2020	4.250	79,677		(101)				175,750	08/31/2020
100045787		KENT LAKES	NY		12/31/2020	4.125	156,166		389				161,500	08/31/2020
100045796		HENDERSON	NV		12/31/2020	4.000	251,229		(478)				446,500	08/06/2020
100045800		HAM LAKE	MN		12/31/2020	4.625	243,054		(501)				369,550	08/31/2020
100045803		NEWTON	NJ		12/31/2020	4.625	198,544		(425)				270,750	08/31/2020
100045817		SALLEY	SC		12/31/2020	4.999	33,060		67				40,613	08/31/2020
100045820		LAS VEGAS	NV		12/31/2020	3.875	124,637		131				162,355	08/05/2020
100045833		CANTON	MA		12/31/2020	4.625	127,540		(611)				422,750	08/31/2020
100045837		MAHOPAC	NY		12/31/2020	4.625	396,314		(804)				807,500	08/05/2020
100045858		ALLENTOWN	PA		12/31/2020	4.000	97,190		70				131,100	08/31/2020
100045873		POWAY	CA		12/31/2020	3.875	169,820		(221)				494,000	08/31/2020
100045887		CORDOVA	TN		12/31/2020	4.625	221,219		(616)				246,050	08/31/2020
100045903		E SPENCER	NC		12/31/2020	10.069	22,364		(197)				76,713	08/31/2020
100045906		LITHONIA	GA		12/31/2020	4.000	119,476		39				142,500	08/31/2020
100045914		ROGERS	AR		12/31/2020	4.500	46,363		(238)				112,100	08/31/2020
100045939		GRAND RAPIDS	MI		12/31/2020	4.125	57,573		(78)				104,500	08/31/2020
100045940		EAST STROUDSBURG	PA		12/31/2020	2.976	36,178		456				54,150	08/31/2020
100045941		SALISBURY	MD		12/31/2020	4.380	132,856		30				124,355	08/31/2020
100045958		HOLLYWOOD	FL		12/31/2020	2.125	275,270		4,451				361,950	08/31/2020
100045967		OCALA	FL		12/31/2020	3.681	82,969		3,439				93,228	08/07/2020
100045981		MCALLEN	TX		12/31/2020	4.625	230,371		(494)				231,800	08/31/2020
100045983		PETERSBURG	VA		12/31/2020	10.730	198,126		(1,273)				187,766	08/31/2020
100045985		TEWKSBURY	MA		12/31/2020	2.000	220,233		1,434				456,893	08/07/2020
100045989		SAN ANTONIO	TX		12/31/2020	8.000	53,996		(411)				134,044	07/22/2022
100045991		TULSA	OK		12/31/2020	5.740	25,540		(123)				52,344	08/31/2020
100045993		NASHPORT	OH		12/31/2020	4.000	245,694		(328)				186,105	08/31/2020
100046013		ALBEMARLE	NC		12/31/2020	5.250	53,394		(176)				103,550	08/31/2020
100046056		DUNDALK	MD		12/31/2020	4.625	92,179		(193)				152,000	08/07/2020
100046060		VIRGINIA BEACH	VA		12/31/2020	3.375	323,563		101				593,750	08/31/2020
100046062		LAKE WORTH	FL		12/31/2020	4.000	114,950		(165)				307,800	08/07/2020
100046066		AUGUSTA	GA		12/31/2020	3.500	61,979		432				68,590	08/31/2020
100046075		BEDFORD	IA		12/31/2020	3.625	48,838		410				63,175	08/31/2020
100046078		RIVIERA BEACH	FL		12/31/2020	9.125	117,097		(1,634)				182,875	08/31/2020
100046080		Orlando	FL		12/31/2020	6.000	145,484		(1,025)				232,750	08/31/2020
100046118		BERLIN	NJ		12/31/2020	5.250	133,039		(613)				180,500	08/31/2020
100046130		WALNUT CREEK	CA		12/31/2020	3.375	574,022		(1,923)				992,750	08/31/2020
100046132		INDEPENDENCE	MO		12/31/2020	11.625	55,757		(865)				114,000	08/31/2020
100046155		IRVING	TX		12/31/2020	8.250	89,507		(857)				194,750	08/31/2020
100046168		DENTON	MD		12/31/2020	6.625	254,855		(1,765)				218,500	08/31/2020
100046186		SEAMAN	OH		12/31/2020	8.865	184,982		3,651				161,500	08/31/2020
100046196		NAUGATUCK	CT		12/31/2020	4.000	98,887		(17)				146,300	08/31/2020
100046199		MANCHESTER	TN		12/31/2020	4.000	67,897		(104)				123,500	08/05/2020
100046204		BEAVERTON	OR		12/31/2020	5.000	141,230		(558)				400,900	08/31/2020
100046211		LAWRENCEBURG	IN		12/31/2020	5.125	152,625		(575)				213,750	08/31/2020
100046214		EAST BRIDGEWATER	MA		12/31/2020	4.140	236,604		186				318,250	08/31/2020
100046226		LEXINGTON	SC		12/31/2020	4.125	154,410		(262)				247,855	08/31/2020
100046228		CHICAGO	IL		12/31/2020	6.000	92,213		(1,071)				85,738	08/31/2020
100046234		JACKSONVILLE	FL		12/31/2020	6.625	122,214		(1,350)				175,750	08/31/2020
100046246		TALLAHASSEE	FL		12/31/2020	4.250	101,934		(13)				94,763	08/31/2020
100046248		SOUTH BEND	IN		12/31/2020	7.000	14,364						59,114	08/31/2020
100046264		CHICAGO	IL		12/31/2020	8.900	63,569		(700)				85,738	08/31/2020

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100046275		ISHPEMING	MI		12/31/2020	4.999	48,480		(152)				62,273	08/31/2020
100046291		SNOQUALMIE	WA		12/31/2020	4.000	307,611		(370)				549,100	08/31/2020
100046297		SAN ANTONIO	TX		12/31/2020	4.250	50,702		(85)				138,700	08/31/2020
100046323		SUGARLOAF	PA		12/31/2020	7.930	120,492		(956)				180,500	08/31/2020
100046324		ROCKY MOUNT	NC		12/31/2020	5.496	38,050		(62)				45,125	08/31/2020
100046325		PROVIDENCE	RI		12/31/2020	7.000	119,427		39				228,000	08/31/2020
100046326		FLINT	MI		12/31/2020	3.750	34,741		262				37,905	08/31/2020
100046327		NEPTUNE	NJ		12/31/2020	6.000	216,835		(518)				238,355	08/31/2020
100046338		VINELAND	NJ		12/31/2020	3.000	103,334		650				137,750	08/31/2020
100046339		LINDENHURST	NY		12/31/2020	3.750	292,471		157				341,763	08/31/2020
100046351		CUMMING	GA		12/31/2020	5.125	117,139		(691)				342,000	08/31/2020
100046353		TAMPA	FL		12/31/2020	4.500	133,288		(191)				165,300	08/07/2020
100046356		WASHINGTON	IL		12/31/2020	4.125	132,536		(284)				237,500	08/31/2020
100046358		WEST DOVER	VT		12/31/2020	6.375	146,821		(479)				128,250	07/28/2019
100046360		ELDRED	NY		12/31/2020	4.000	84,314		177				175,750	08/31/2020
100046391		RIALTO	CA		12/31/2020	4.000	172,753		(217)				366,700	08/31/2020
100046393		LAS VEGAS	NV		12/31/2020	4.250	221,423		(365)				300,200	08/31/2020
100046431		SYLMAR	CA		12/31/2020	4.699	323,277		(1,335)				532,000	08/07/2020
100046432		RIVERSIDE	CA		12/31/2020	6.750	227,044		(902)				365,750	08/31/2020
100046434		MILWAUKEE	WI		12/31/2020	6.000	142,934		(392)				113,050	08/31/2020
100046457		SPRINGFIELD	MO		12/31/2020	3.500	83,090		108				118,750	08/31/2020
100046464		ELLERBE	NC		12/31/2020	10.370	55,882		(429)				64,980	08/31/2020
100046467		JACKSONVILLE	FL		12/31/2020	4.250	67,371		(107)				118,750	08/07/2020
100046470		DECATUR	GA		12/31/2020	3.000	88,178		396				163,400	08/09/2020
100046475		SAN TAN VALLEY	AZ		12/31/2020	3.000	165,159		321				332,500	08/08/2020
100046492		LAREDO	TX		12/31/2020	6.875	27,669		(429)				44,223	08/31/2020
100046506		SOUTH AMBOY	NJ		12/31/2020	4.625	229,764		(661)				475,000	08/31/2020
100046508		WAVERLY	IL		12/31/2020	3.625	32,953		115				52,345	08/31/2020
100046516		ENFIELD	CT		12/31/2020	4.375	219,780		273				225,150	08/31/2020
100046525		SACRAMENTO	CA		12/31/2020	3.250	220,304		88				285,000	08/31/2020
100046539		ELDON	MO		12/31/2020	6.750	79,298		(250)				104,500	08/31/2020
100046541		ORLANDO	FL		12/31/2020	4.750	163,119		(682)				252,700	08/31/2020
100046553		NORTH MYRTLE BEACH	SC		12/31/2020	3.875	310,132		488				361,000	08/31/2020
100046564		CAPE GIRARDEAU	MO		12/31/2020	6.500	26,825		(359)				54,150	08/31/2020
100046566		GREENTOWN	IN		12/31/2020	3.625	34,202		133				77,164	08/31/2020
100046582		ALLIANCE	OH		12/31/2020	7.000	33,112		103				31,587	08/31/2020
100046610		TRACY	CA		12/31/2020	5.000	260,589		(1,025)				438,900	08/08/2020
100046611		LEXINGTON TOWNS	MI		12/31/2020	4.500	72,745		(240)				151,050	08/31/2020
100046612		BOSSIER CITY	LA		12/31/2020	4.625	50,904		263				70,395	08/31/2020
100046618		JONESBORO	GA		12/31/2020	6.000	106,640		(800)				125,951	08/31/2020
100046624		SILVERTON	OR		12/31/2020	4.000	314,664		(588)				427,500	08/08/2020
100046634		GRAND BLANC	MI		12/31/2020	4.000	225,114		(346)				361,000	08/31/2020
100046648		HINSDALE	NY		12/31/2020	6.279	40,341		(39)				62,960	08/31/2020
100046655		CONVOY	OH		12/31/2020	5.840	32,474		(23)				60,000	03/09/2021
100046662		HACIENDA HEIGHTS	CA		12/31/2020	3.625	397,406		(203)				684,000	08/31/2020
100046670		MIAMI GARDENS	FL		12/31/2020	4.500	155,521		(347)				228,000	08/31/2020
100046677		BOISE	ID		12/31/2020	3.750	168,890		(187)				272,650	08/05/2020
100046736		WAVERLY	OH		12/31/2020	10.750	22,385		(1,066)				141,431	07/31/2020
100046742		ROSWELL	NM		12/31/2020	3.750	28,053		383				8,935	07/31/2020
100046744		LAKELAND	FL		12/31/2020	4.000	28,808		143				156,751	07/31/2020
100046810		HILLIARD	OH		12/31/2020	4.500	58,647		(407)				226,100	07/31/2020
100046814		MCHENRY	IL		12/31/2020	4.625	77,212		(734)				213,750	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046859		MCDONOUGH	GA		12/31/2020	4.000	46,906		(195)				85,738	07/31/2020
100046908		DODGE CITY	KS		12/31/2020	8.125	50,659		(1,337)				147,250	07/31/2020
100046929		MERIDEN	CT		12/31/2020	7.750	30,553		(216)				133,000	07/31/2020
100046956		KENNESAW	GA		12/31/2020	4.125	131,242		(566)				221,350	07/31/2020
100046964		LEWIS CENTER	OH		12/31/2020	6.375	146,374		(694)				321,100	07/31/2020
100046974		LAS VEGAS	NV		12/31/2020	8.000	42,326		(732)				275,500	07/31/2020
100047007		DETROIT	MI		12/31/2020	7.500	40,491		(1,332)				147,250	07/31/2020
100047021		GREENFIELD	OH		12/31/2020	4.125	80,624		(183)				76,713	07/31/2020
100047029		CLEMSON	SC		12/31/2020	3.625	105,547		(190)				256,405	07/31/2020
100047050		WATKINSVILLE	GA		12/31/2020	6.875	23,943		(607)				85,738	07/31/2020
100047056		MAUMEE	OH		12/31/2020	3.875	45,677		(181)				114,000	07/31/2020
100047069		HOBOKEN	NJ		12/31/2020	8.375	82,391		(1,692)				313,501	07/31/2020
100047078		EASTOVER	SC		12/31/2020	3.875	64,463		(93)				89,348	07/31/2020
100047083		SALISBURY	NC		12/31/2020	4.000	62,287		(271)				134,900	07/31/2020
100047085		NIAGARA FALLS	NY		12/31/2020	8.625	24,442		(776)				71,298	07/31/2020
100047087		BANCROFT	MI		12/31/2020	6.750	29,248		(751)				182,875	07/31/2020
100047089		GADSDEN	AL		12/31/2020	6.875	26,780		(628)				94,311	07/31/2020
100047092		ALEXANDRIA	LA		12/31/2020	4.375	118,553		(844)				247,000	07/31/2020
100047097		WORTHVILLE	KY		12/31/2020	8.500	59,369		(1,697)				123,500	07/31/2020
100047108		GURNEE	IL		12/31/2020	6.875	155,510		(1,795)				299,250	07/31/2020
100047109		WOODRUFF	SC		12/31/2020	6.250	75,950		(1,056)				223,155	07/31/2020
100047114		HENDERSON	NV		12/31/2020	6.375	172,892		(691)				452,105	07/31/2020
100047118		ANDERSON	IN		12/31/2020	6.875	115,803		(1,715)				275,501	07/31/2020
100047122		ROCHESTER	NY		12/31/2020	8.625	40,520		(483)				132,050	07/31/2020
100047134		OWASSO	OK		12/31/2020	7.000	76,805		(510)				109,250	07/31/2020
100047135		COCONUT CREEK	FL		12/31/2020	7.000	60,922		(459)				92,055	07/31/2020
100047142		LAKE WORTH	FL		12/31/2020	4.375	271,144		(579)				418,000	07/31/2020
100047143		AURORA	OH		12/31/2020	7.000	140,801		(742)				213,750	07/30/2020
100047144		HAMPTONVILLE	NC		12/31/2020	7.125	44,127		(1,162)				62,273	07/31/2020
100047151		HOUSTON	TX		12/31/2020	4.625	71,048		(462)				203,300	07/31/2020
100047152		RAMONA	CA		12/31/2020	6.750	218,048		(1,037)				598,500	07/30/2020
100047153		BUSHKILL	PA		12/31/2020	7.750	43,293		(1,092)				109,250	07/31/2020
100047158		HIALEAH	FL		12/31/2020	3.500	194,147		(199)				422,750	07/31/2020
100047161		VILLA RICA	GA		12/31/2020	4.125	167,431		(519)				269,800	07/31/2020
100047166	CF	LITHONIA	GA		12/31/2020	5.000	42,555		(495)				118,750	07/31/2020
100047168		FLOWERY BRANCH	GA		12/31/2020	6.875	87,718		(806)				194,750	07/31/2020
100047172	CF	SARASOTA	FL		12/31/2020	4.375	82,949		(623)				232,751	07/31/2020
100047179	CF	FRISCO	TX		12/31/2020	5.125	98,222		(643)				228,000	07/31/2020
100047186		VISALIA	CA		12/31/2020	6.500	95,946		(744)				157,344	07/31/2020
100047187		WANTAGH	NY		12/31/2020	3.000	200,811		28				438,188	07/31/2020
100047191		GREENSBORO	NC		12/31/2020	5.875	141,520		(1,050)				256,500	07/31/2020
100047209		ORLANDO	FL		12/31/2020	4.625	15,975		(10,838)				201,380	07/31/2020
100047214		SANDY SPRINGS	GA		12/31/2020	4.375	72,607		(371)				140,600	07/31/2020
100047216	CF	COLUMBIA CITY	IN		12/31/2020	6.875	103,589		(701)				110,200	07/31/2020
100047227		PAWTUCKET	RI		12/31/2020	7.125	85,440		(701)				242,250	07/31/2020
100047242		AMERICAN FALLS	ID		12/31/2020	7.000	67,787		(1,124)				323,000	07/31/2020
100047253		WEST PALM BEACH	FL		12/31/2020	3.625	254,754		(778)				446,500	07/31/2020
100047264	CF	BRISTOL	CT		12/31/2020	6.375	92,996		(441)				126,350	07/31/2020
100047276		JAMAICA	NY		12/31/2020	6.875	222,272		(1,403)				817,000	07/31/2020
100047284	CF	PORTAGE	IN		12/31/2020	4.750	62,110		(517)				123,405	07/31/2020
100047291		HUNTINGTON	MA		12/31/2020	7.625	132,631		(829)				160,431	07/31/2020
100047296		SAGINAW	MI		12/31/2020	5.750	26,860		(389)				42,418	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047318	CF	LITTLE ELM	TX		12/31/2020	4.625	148,135		(583)				294,500	07/31/2020
100047327		LIVONIA	MI		12/31/2020	4.125	75,741		(309)				123,500	07/31/2020
100047329		NORTH PORT	FL		12/31/2020	5.750	47,513		(639)				153,900	07/31/2020
100047339		WEYMOUTH	MA		12/31/2020	5.875	174,432		(1,542)				375,250	07/31/2020
100047345		ELK GROVE	CA		12/31/2020	4.000	174,432		(443)				498,750	07/31/2020
100047365		HENDERSON	NV		12/31/2020	5.750	49,596		(610)				237,500	07/31/2020
100047367		MUSKEGON	MI		12/31/2020	5.750	93,059		(565)				168,150	07/31/2020
100047372		AURORA	CO		12/31/2020	4.375	71,604		(473)				209,000	07/31/2020
100047384		SULTAN	WA		12/31/2020	4.625	204,660		(596)				598,500	07/31/2020
100047385		EVERETT	WA		12/31/2020	3.625	148,765		(166)				422,750	07/31/2020
100047391	CF	WIND GAP	PA		12/31/2020	4.750	94,694		(702)				194,750	07/31/2020
100047393		SAINT PETERSBURG	FL		12/31/2020	5.875	90,196		(846)				209,000	07/31/2020
100047394		GREENSBORO	NC		12/31/2020	4.500	63,591		(582)				209,000	07/31/2020
100047395	CF	SNELLVILLE	GA		12/31/2020	5.000	67,086		(922)				190,000	07/31/2020
100047409		DETROIT	MI		12/31/2020	4.750	91,296		(97)				58,572	07/31/2020
100047410		SALEM	MA		12/31/2020	5.875	166,534		(2,004)				403,750	07/31/2020
100047422		SACRAMENTO	CA		12/31/2020	5.500	114,406		(1,098)				280,250	07/31/2020
100047432		CHESTER	SC		12/31/2020	5.750	39,115		(599)				137,750	07/31/2020
100047439		LAS VEGAS	NV		12/31/2020	5.875	82,943		(439)				232,750	07/31/2020
100047444		TOLEDO	OH		12/31/2020	6.625	46,886		(842)				56,858	07/31/2020
100047446		HOLLY	MI		12/31/2020	5.750	33,132		(1,449)				118,750	07/31/2020
100047457		PLYMOUTH	MA		12/31/2020	5.750	272,357		(979)				474,905	07/31/2020
100047469		MOUNT PLEASANT	SC		12/31/2020	3.875	107,852		(391)				399,000	07/31/2020
100047471		SPRINGFIELD	OR		12/31/2020	4.875	116,518		(441)				342,000	07/31/2020
100047477		LAS VEGAS	NV		12/31/2020	5.000	121,926		(786)				275,500	07/31/2020
100047483		FORT LAUDERDALE	FL		12/31/2020	3.625	26,960		(92)				76,713	07/31/2020
100047485	CF	PEN ARGYL	PA		12/31/2020	6.000	44,614		(981)				134,900	07/31/2020
100047493		GRIFFIN	GA		12/31/2020	3.375	63,232		(82)				133,000	07/31/2020
100047500		PRINCETON	MN		12/31/2020	4.250	149,664		(805)				166,250	07/31/2020
100047504		WILMINGTON	MA		12/31/2020	4.250	166,955		(621)				394,250	07/31/2020
100047512	CF	SMYRNA	GA		12/31/2020	6.000	106,161		(750)				258,400	07/31/2020
100047515		MCDONOUGH	GA		12/31/2020	4.000	221,827		(506)				379,905	07/31/2020
100047518		ELGIN	IL		12/31/2020	6.125	63,752		(1,074)				156,655	07/31/2020
100047533		NILES	OH		12/31/2020	4.125	61,269		(260)				78,518	07/31/2020
100047534		ELIZABETH	NJ		12/31/2020	3.375	72,745		(135)				251,750	07/31/2020
100047537		WINFIELD	MO		12/31/2020	4.375	86,902		(379)				142,025	07/31/2020
100047543		COOL	CA		12/31/2020	4.375	194,506		(753)				397,100	07/31/2020
100047544		PALATINE	IL		12/31/2020	4.250	60,336		(369)				142,500	07/31/2020
100047553		SAINT CLAIR SHORES	MI		12/31/2020	4.250	108,381		(295)				162,450	07/31/2020
100047569		HAMMOND	IN		12/31/2020	5.750	62,376		(871)				149,150	07/31/2020
100047576		LOCKHART	TX		12/31/2020	7.625	128,855		(1,970)				222,894	07/31/2020
100047578		CAVE CREEK	AZ		12/31/2020	4.250	158,371		(609)				261,250	07/31/2020
100047587		WOODBRIDGE	VA		12/31/2020	5.250	44,535		(909)				261,250	07/31/2020
100047589		OTSEGO	MN		12/31/2020	5.380	114,640		(1,091)				323,000	07/31/2020
100047601		BOSCOBEL	WI		12/31/2020	7.875	77,503		(1,407)				121,505	07/31/2020
100047603		OCONOMOWOC	WI		12/31/2020	6.125	80,842		(3,093)				173,850	07/31/2020
100047604		ATLANTA	GA		12/31/2020	5.375	222,976		(1,809)				278,350	07/31/2020
100047607		OWEGO	NY		12/31/2020	7.125	42,168		(976)				147,250	07/31/2020
100047609		TRAFFORD	PA		12/31/2020	3.500	111,531		(128)				164,350	07/31/2020
100047617		MILTON	WI		12/31/2020	4.125	45,001		(352)				167,105	07/31/2020
100047618	CF	PITTSBURG	CA		12/31/2020	4.250	140,974		(738)				365,750	07/31/2020
100047628		MAULDIN	SC		12/31/2020	4.625	106,370		(469)				247,000	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047638		CAPE CORAL	FL		12/31/2020	3.625	180,564		(299)				218,500	07/31/2020
100047642		DETROIT	MI		12/31/2020	2.000	30,689		523				36,100	07/31/2020
100047657		PARK RIDGE	IL		12/31/2020	4.375	155,201		(607)				237,500	07/31/2020
100047660	CF	LAS VEGAS	NV		12/31/2020	5.000	96,682		(554)				323,000	07/31/2020
100047662	CF	SOUTHFIELD	MI		12/31/2020	6.500	117,988		(1,123)				166,250	07/31/2020
100047663		MUSKEGON	MI		12/31/2020	4.500	100,060		(478)				142,500	07/31/2020
100047671		ORLANDO	FL		12/31/2020	4.500	250,415		(1,257)				584,250	07/31/2020
100047697		SUMMERTOWN	TN		12/31/2020	4.375	60,322		(213)				123,501	07/31/2020
100047698	CF	ELMWOOD PARK	IL		12/31/2020	3.375	100,865		(100)				156,750	07/31/2020
100047699		MIAMI	FL		12/31/2020	3.625	181,957		(212)				361,000	07/31/2020
100047704		BARRE	MA		12/31/2020	3.500	172,656		189				237,500	07/31/2020
100047712		LAS VEGAS	NV		12/31/2020	3.351	119,705		(148)				346,750	07/31/2020
100047725		SAN FERNANDO	CA		12/31/2020	5.750	67,966		(648)				365,750	07/31/2020
100047726		WINSTON SALEM	NC		12/31/2020	4.625	55,914		(358)				117,800	07/31/2020
100047742		TRACY	CA		12/31/2020	4.000	256,520		(583)				503,500	07/31/2020
100047747		CLEVELAND	OH		12/31/2020	5.500	77,032		(505)				67,688	07/31/2020
100047748		EAST NORTHPORT	NY		12/31/2020	4.500	269,098		(1,063)				491,150	07/30/2020
100047754		UPLAND	CA		12/31/2020	3.750	130,121		(348)				446,500	07/31/2020
100047762		STERLING HEIGHTS	MI		12/31/2020	5.000	80,455		(788)				189,050	07/31/2020
100047764		COLONIA	NJ		12/31/2020	6.625	123,331		(1,524)				313,856	07/31/2020
100047765	CF	CARPENTERSVILLE	IL		12/31/2020	5.125	50,067		(1,288)				163,401	07/30/2020
100047772		DEARBORN HEIGHTS	MI		12/31/2020	6.875	38,094		(43)				121,125	07/31/2020
100047782		EATONTOWN	NJ		12/31/2020	5.750	193,451		69				398,956	07/31/2020
100047783	CF	LONG BEACH	CA		12/31/2020	4.750	241,668		(924)				489,250	07/31/2020
100047798		WEST HAVEN	CT		12/31/2020	4.250	127,811		(639)				180,500	07/31/2020
100047799		SEWAREN	NJ		12/31/2020	4.625	149,469		(849)				370,500	07/31/2020
100047804		SANTA FE	NM		12/31/2020	3.750	227,049		(372)				285,000	07/31/2020
100047816		CHURCHVILLE	MD		12/31/2020	6.375	203,520		(868)				494,000	07/31/2020
100047823		INWOOD	NY		12/31/2020	4.375	205,459		(1,204)				377,150	07/30/2020
100047826		OSWEGO	IL		12/31/2020	4.125	103,418		(636)				289,750	07/31/2020
100047827		WARRENVILLE	IL		12/31/2020	3.000	196,189		38				280,250	07/31/2020
100047834		STOCKBRIDGE	GA		12/31/2020	6.375	73,159		(873)				152,000	07/31/2020
100047842		MINEOLA	NY		12/31/2020	4.310	236,262		(1,207)				475,000	07/31/2020
100047845	CF	NORTH CHICAGO	IL		12/31/2020	4.125	124,163		(696)				160,550	07/31/2020
100047848	CF	SAN MARCOS	CA		12/31/2020	5.000	175,757		(1,053)				360,050	07/31/2020
100047851	CF	GREEN BAY	WI		12/31/2020	4.500	85,549		(316)				156,750	07/31/2020
100047871	CF	HENDERSON	NV		12/31/2020	4.500	140,494		(358)				234,650	07/31/2020
100047877		GRAND RAPIDS	MI		12/31/2020	4.250	46,745		(372)				118,750	07/31/2020
100047892		SAINT CLAIR SHORES	MI		12/31/2020	4.375	83,444		(441)				142,405	07/31/2020
100047895		WEARE	NH		12/31/2020	4.125	104,729		(479)				251,274	07/31/2020
100047901		PORT SAINT LUCIE	FL		12/31/2020	4.875	87,214		(630)				182,400	07/31/2020
100047908		WEST PALM BEACH	FL		12/31/2020	4.500	122,463		(772)				209,000	07/31/2020
100047909		LILBURN	GA		12/31/2020	2.875	158,824		85				237,500	07/31/2020
100047910		RANDOLPH	MA		12/31/2020	4.125	182,352		(800)				394,250	07/31/2020
100047912		GLEN BURNIE	MD		12/31/2020	3.375	126,369		(173)				222,300	07/31/2020
100047913		LAKE WORTH	FL		12/31/2020	4.500	324,687		(736)				446,500	07/31/2020
100047927	CF	VENTURA	CA		12/31/2020	4.375	231,082		(811)				399,000	07/31/2020
100047930		FORT LAUDERDALE	FL		12/31/2020	4.125	165,535		(895)				289,750	07/31/2020
100047933		PITTSBURG	CA		12/31/2020	4.750	304,201		(1,800)				589,000	07/31/2020
100047949		VALLEJO	CA		12/31/2020	5.375	265,477		(1,811)				442,605	07/31/2020
100047952	CF	FAIRBURN	GA		12/31/2020	4.375	82,883		(535)				228,000	07/31/2020
100047955		LITTLE ROCK	AR		12/31/2020	6.000	80,881		(411)				114,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047967		BENSENVILLE	IL		12/31/2020	3.375	147,835		(213)				267,425	07/31/2020
100047990		ANKENY	IA		12/31/2020	3.750	104,625		(208)				117,325	07/31/2020
100047994		STAMFORD	CT		12/31/2020	4.375	157,822		(726)				458,850	07/31/2020
100048001	CF	NORTH HOLLYWOOD	CA		12/31/2020	4.875	93,260		(553)				342,000	07/31/2020
100048011	CF	GRASS VALLEY	CA		12/31/2020	4.375	163,847		(836)				370,500	07/31/2020
100048027		MURRIETA	CA		12/31/2020	3.375	255,715		(2)				401,850	07/31/2020
100048029		EASLEY	SC		12/31/2020	5.625	70,525		(410)				119,700	07/31/2020
100048033		PILLAGER	MN		12/31/2020	3.750	227,170		(544)				330,125	07/31/2020
100048037	CF	ORLANDO	FL		12/31/2020	4.375	133,673		(875)				261,251	07/31/2020
100048043		DEKALB	IL		12/31/2020	3.375	110,562		(178)				189,715	07/31/2020
100048056		NORTH BERGEN	NJ		12/31/2020	4.375	289,647		(1,111)				532,000	07/31/2020
100048064		NAPLES	FL		12/31/2020	4.625	147,381		(678)				380,000	02/08/2022
100048072		SCHILLER PARK	IL		12/31/2020	4.500	98,626		(512)				116,328	07/31/2020
100048077		LAS VEGAS	NV		12/31/2020	4.375	285,608		(1,059)				365,750	07/31/2020
100048083	CF	LYNNWOOD	WA		12/31/2020	3.375	58,112		(103)				458,850	07/31/2020
100048097		JONESBORO	GA		12/31/2020	5.875	110,757		(1,193)				190,000	07/31/2020
100048109		ADA	MI		12/31/2020	5.000	259,346		(1,289)				418,000	07/31/2020
100048113		PALMDALE	CA		12/31/2020	3.750	87,646		(348)				223,250	07/31/2020
100048116		CITRUS HEIGHTS	CA		12/31/2020	5.250	147,198		(657)				342,000	07/31/2020
100048117	CF	WINTER SPRINGS	FL		12/31/2020	4.125	125,531		(455)				199,500	07/31/2020
100048118		LANHAM	MD		12/31/2020	4.625	101,885		(388)				147,250	07/31/2020
100048121		WEST BABYLON	NY		12/31/2020	4.375	307,977		(1,701)				427,500	07/31/2020
100048136		LITTLE ELM	TX		12/31/2020	4.500	86,484		(301)				230,850	07/31/2020
100048137		CHICAGO	IL		12/31/2020	4.250	217,001		(1,078)				294,500	07/31/2020
100048148		UNION	KY		12/31/2020	4.625	280,080		(1,326)				308,750	07/31/2020
100048153		RANCHO CUCAMONGA	CA		12/31/2020	5.250	160,343		(670)				525,944	07/31/2020
100048155		DUDLEY	MA		12/31/2020	5.000	134,759		(843)				223,250	07/31/2020
100048157		MINNEAPOLIS	MN		12/31/2020	4.125	94,443		(496)				426,550	07/31/2020
100048170		LANGHORNE	PA		12/31/2020	4.500	59,343		(350)				204,250	07/31/2020
100048173		HOLBROOK	NY		12/31/2020	3.500	157,417		(277)				270,750	07/31/2020
100048188		HENRICO	VA		12/31/2020	4.375	90,685		(669)				263,055	07/31/2020
100048189		FRESH MEADOWS	NY		12/31/2020	4.000	302,185		(1,457)				921,500	07/31/2020
100048191		PALMDALE	CA		12/31/2020	4.250	324,706		(1,331)				421,800	07/31/2020
100048194		ORLANDO	FL		12/31/2020	4.625	145,251		(545)				247,000	07/31/2020
100048196		FORT LAUDERDALE	FL		12/31/2020	4.000	154,391		(409)				265,050	07/31/2020
100048198		WARRENSBURG	MO		12/31/2020	3.875	38,200		(200)				115,900	07/31/2020
100048204	CF	RENO	NV		12/31/2020	5.375	253,825		(987)				342,000	07/31/2020
100048217		OAKWOOD HILLS	IL		12/31/2020	6.500	113,085		(28)				289,750	07/31/2020
100048220		COPAKE	NY		12/31/2020	5.875	142,847		(875)				161,500	07/31/2020
100048227	CF	PORT SAINT LUCIE	FL		12/31/2020	5.250	165,617		(790)				208,050	07/31/2020
100048233		PERRIS	CA		12/31/2020	3.000	173,687		33				351,500	07/31/2020
100048238	CF	FORT LAUDERDALE	FL		12/31/2020	4.375	111,478		(435)				150,100	07/31/2020
100048239		WESTBURY	NY		12/31/2020	3.625	219,996		(583)				380,000	07/31/2020
100048242	CF	POLLOCK PINES	CA		12/31/2020	4.875	215,516		(1,089)				232,750	07/31/2020
100048246		MORENO VALLEY	CA		12/31/2020	3.750	253,333		(640)				337,250	07/31/2020
100048256	CF	TAMPA	FL		12/31/2020	3.625	117,064		(420)				246,050	07/31/2020
100048257	CF	OXNARD	CA		12/31/2020	4.000	229,716		(1,318)				408,500	07/31/2020
100048259		VENICE	FL		12/31/2020	3.875	145,911		(413)				196,650	07/31/2020
100048262		HUNTLEY	IL		12/31/2020	3.375	310,644		(70)				328,605	07/31/2020
100048264		FORT LAUDERDALE	FL		12/31/2020	4.125	144,832		(532)				228,000	07/31/2020
100048265		NEW YORK	NY		12/31/2020	3.500	258,196		(271)				631,750	07/31/2020
100048296		BRICK	NJ		12/31/2020	4.250	335,694		(773)				304,000	07/30/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048300		PALMDALE	CA		12/31/2020	4.375	243,537		(1,651)				351,500	07/31/2020
100048307		SUN VALLEY	CA		12/31/2020	4.500	234,086		(956)				522,500	07/31/2020
100048308	CF	BURNSVILLE	MN		12/31/2020	5.375	193,849		1,300				346,750	07/31/2020
100048310	CF	FRESNO	CA		12/31/2020	4.000	233,860		(639)				375,250	07/31/2020
100048313		MIAMI	FL		12/31/2020	4.250	228,524		(839)				422,750	07/31/2020
100048314		CHESTERFIELD	VA		12/31/2020	5.500	107,358		(589)				216,220	07/31/2020
100048319		CLEARWATER	FL		12/31/2020	4.375	182,990		229				270,750	07/31/2020
100048321		BATON ROUGE	LA		12/31/2020	5.625	71,441		(574)				164,350	07/31/2020
100048322		REDLANDS	CA		12/31/2020	4.500	271,380		(1,126)				403,750	07/31/2020
100048330		STAMFORD	CT		12/31/2020	4.500	194,190		(652)				223,250	07/31/2020
100048342		LAS VEGAS	NV		12/31/2020	4.000	65,500		(401)				147,250	07/31/2020
100048344		FORT WORTH	TX		12/31/2020	4.000	82,614		(328)				152,000	07/31/2020
100048350		MIDDLEVILLE	MI		12/31/2020	4.125	93,793		(460)				199,500	07/31/2020
100048352	CF	POMPANO BEACH	FL		12/31/2020	4.250	294,486		(1,248)				403,750	07/31/2020
100048359		UNIONDALE	NY		12/31/2020	4.375	257,402		(896)				356,250	07/31/2020
100048368		MAPLE SHADE	NJ		12/31/2020	4.000	86,658		(154)				103,455	07/31/2020
100048382		SUCCASUNNA	NJ		12/31/2020	4.875	282,409		(1,149)				332,500	07/31/2020
100048385		JAMAICA	NY		12/31/2020	4.250	201,635		(1,082)				541,500	07/31/2020
100048394		SLEEPY HOLLOW	IL		12/31/2020	7.500	242,915		(1,592)				304,000	07/31/2020
100048396		RIVERSIDE	CA		12/31/2020	4.000	96,798		(320)				351,500	07/31/2020
100048411		SOUTHFIELD	MI		12/31/2020	3.500	221,401		176				232,750	07/31/2020
100048412	CF	FRESNO	CA		12/31/2020	6.500	259,253		(932)				308,750	07/31/2020
100048413		MIAMI	FL		12/31/2020	3.750	297,365		(491)				376,200	07/31/2020
100048448		STUART	FL		12/31/2020	4.500	118,129		(396)				123,500	07/31/2020
100048449		SOMERSET	NJ		12/31/2020	6.500	173,848		(1,917)				276,355	07/31/2020
100048455		YUMA	AZ		12/31/2020	3.375	89,878		(128)				131,955	07/31/2020
100048456		BERWYN	IL		12/31/2020	2.000	132,905		727				156,750	07/31/2020
100048462		RENO	NV		12/31/2020	4.000	160,658		(477)				234,650	07/31/2020
100048463		RIVERSIDE	CA		12/31/2020	4.250	147,780		(725)				370,500	07/31/2020
100048464	CF	MONTGOMERY VILLAGE	MD		12/31/2020	3.875	261,971		(392)				346,750	07/31/2020
100048474		CANYON COUNTRY	CA		12/31/2020	3.500	478,968		556				612,750	07/31/2020
100048486	CF	KERMAN	CA		12/31/2020	5.000	206,649		(1,254)				356,250	07/31/2020
100048490	CF	JUPITER	FL		12/31/2020	3.875	166,003		(529)				379,050	07/31/2020
100048492		BRENTWOOD	CA		12/31/2020	4.625	318,793		(1,361)				551,000	07/31/2020
100048493	CF	DAVISON	MI		12/31/2020	5.000	91,195		(868)				237,500	07/31/2020
100048498		MIAMI	FL		12/31/2020	7.250	179,834		(842)				337,250	07/31/2020
100048500		ANTIOCH	CA		12/31/2020	3.625	287,044		(594)				451,250	07/31/2020
100048501	CF	RIALTO	CA		12/31/2020	4.375	43,074		(372)				418,009	07/31/2020
100048506	CF	SAN BERNARDINO	CA		12/31/2020	3.750	229,730		(526)				308,750	07/31/2020
100048509		KISSIMMEE	FL		12/31/2020	5.000	111,595		(390)				161,500	07/31/2020
100048514		LOS ANGELES	CA		12/31/2020	3.875	256,232		(927)				888,250	07/31/2020
100048515	CF	DELRAY BEACH	FL		12/31/2020	4.500	161,825		(658)				190,000	07/31/2020
100048517		HIGHTSTOWN	NJ		12/31/2020	4.125	86,391		(411)				85,738	07/31/2020
100048518		LAKEWOOD	CA		12/31/2020	4.875	382,081		(1,552)				608,000	07/31/2020
100048519		INDIALANTIC	FL		12/31/2020	4.000	339,038		(986)				304,000	07/31/2020
100048521		QUEENS VILLAGE	NY		12/31/2020	3.375	327,501		(407)				527,250	07/31/2020
100048526		MACUNGIE	PA		12/31/2020	5.000	168,850		(583)				236,550	07/31/2020
100048529		MERRIMACK	NH		12/31/2020	4.875	160,203		(1,029)				214,605	07/31/2020
100048534		BEVERLY HILLS	MI		12/31/2020	4.125	119,794		(516)				261,250	07/31/2020
100048537		ORMOND BEACH	FL		12/31/2020	3.500	209,840		(442)				261,250	07/31/2020
100048540		POMPANO BEACH	FL		12/31/2020	3.750	140,550		247				156,750	07/31/2020
100048547		RANCHO CUCAMONGA	CA		12/31/2020	4.750	257,073		(1,076)				484,500	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048548		MONTGOMERY VILLAGE	MD		12/31/2020	4.000	181,396		(315)				175,750	07/31/2020
100048562		MINNEAPOLIS	MN		12/31/2020	4.625	204,793		(956)				275,500	07/31/2020
100048575		BARTOW	FL		12/31/2020	4.000	254,364		(727)				369,550	07/31/2020
100048577	CF	WHITTIER	CA		12/31/2020	4.625	201,257		(1,090)				508,249	07/31/2020
100048580		FONTANA	CA		12/31/2020	4.250	297,714		(1,065)				436,525	07/31/2020
100048583		BALTIMORE	MD		12/31/2020	4.500	132,992		(204)				87,543	07/31/2020
100048600	CF	MIAMI	FL		12/31/2020	5.000	137,945		(1,042)				299,250	07/31/2020
100048606		WEST ORANGE	NJ		12/31/2020	3.500	309,517		(483)				389,500	07/31/2020
100048616	CF	CARY	NC		12/31/2020	4.875	323,901		(1,504)				593,750	07/31/2020
100048619		ROCK HILL	SC		12/31/2020	6.875	88,410		(1,251)				169,100	07/31/2020
100048620		FARMINGTON	CT		12/31/2020	3.500	145,687		292				207,100	07/31/2020
100048621		VICTORVILLE	CA		12/31/2020	3.625	204,369		(448)				242,250	07/31/2020
100048624	CF	SAN JUAN CAPISTRANO	CA		12/31/2020	3.875	183,430		(691)				313,500	07/31/2020
100048633		WILDWOOD	NJ		12/31/2020	7.500	133,438		(2,439)				142,500	07/31/2020
100048638		STREET	MD		12/31/2020	7.000	212,968		(896)				294,500	07/31/2020
100048644		GEORGETOWN	KY		12/31/2020	3.625	148,528		(241)				164,350	07/31/2020
100048652	CF	CHICAGO RIDGE	IL		12/31/2020	2.000	103,112		422				213,750	07/31/2020
100048655		POMPANO BEACH	FL		12/31/2020	4.125	103,217		(284)				118,750	07/31/2020
100048662	CF	BOWIE	MD		12/31/2020	5.000	274,616		(1,157)				399,000	07/31/2020
100048674		CHARLOTTE	NC		12/31/2020	4.500	148,454		(773)				280,250	07/31/2020
100048677		OLYMPIA	WA		12/31/2020	4.625	193,905		(444)				311,600	07/31/2020
100048689		CHARLOTTESVILLE	VA		12/31/2020	7.000	129,766		(1,065)				199,500	07/31/2020
100048696		SPRING VALLEY	NY		12/31/2020	7.375	221,173		(3,910)				598,500	07/31/2020
100048699		EVERETT	WA		12/31/2020	4.000	218,713		(187)				351,500	07/31/2020
100048701	CF	GILBERT	AZ		12/31/2020	4.500	202,209		(1,139)				342,000	07/31/2020
100048709		SALT LAKE CITY	UT		12/31/2020	4.250	119,234		(359)				296,400	07/31/2020
100048717		MABELVALE	AR		12/31/2020	4.750	196,508		(1,024)				284,050	07/31/2020
100048718		AUBURN	AL		12/31/2020	4.250	156,891		(716)				285,000	07/31/2020
100048723		VAN NUYS	CA		12/31/2020	3.750	337,774		(894)				636,500	07/31/2020
100048731	CF	ROYAL PALM BEACH	FL		12/31/2020	4.375	266,400		(474)				342,000	07/31/2020
100048745		CAPITOL HEIGHTS	MD		12/31/2020	4.500	76,231		452				266,000	07/31/2020
100048746		UNIONDALE	NY		12/31/2020	3.625	172,693		(346)				346,750	07/31/2020
100048747		CARSON	CA		12/31/2020	3.750	414,782		(813)				432,250	07/31/2020
100048749		JOLIET	IL		12/31/2020	3.500	194,316		(223)				229,900	07/31/2020
100048752	CF	RANCHO CUCAMONGA	CA		12/31/2020	4.500	219,703		(873)				475,000	07/31/2020
100048757		BROOKLYN	NY		12/31/2020	4.375	446,384		(1,013)				812,250	07/31/2020
100048759	CF	LAKEWOOD	WA		12/31/2020	5.000	174,599		(726)				375,250	07/31/2020
100048767	CF	FIREBAUGH	CA		12/31/2020	4.750	68,572		626				133,000	07/31/2020
100048768	CF	CHESAPEAKE	VA		12/31/2020	3.375	169,412		(299)				310,650	07/31/2020
100048773		SAINT PAUL	MN		12/31/2020	6.375	105,620		(48)				204,250	07/31/2020
100048774	CF	BROOKLYN	NY		12/31/2020	3.875	472,946		(1,203)				736,250	07/31/2020
100048775		BRANDON	FL		12/31/2020	3.875	187,921		(416)				256,500	07/31/2020
100048778		WINTER PARK	FL		12/31/2020	4.500	134,208		(631)				248,900	07/31/2020
100048780	CF	WOODHAVEN	NY		12/31/2020	4.125	170,079		(346)				645,999	07/31/2020
100048782		SALT LAKE CITY	UT		12/31/2020	4.500	84,733		(1,931)				306,388	07/31/2020
100048784		GYPSUM	CO		12/31/2020	4.250	282,561		(330)				475,000	07/31/2020
100048788		OPA LOCKA	FL		12/31/2020	4.625	201,289		(733)				270,750	07/31/2020
100048790	CF	HAUPPAUGE	NY		12/31/2020	4.000	251,928		(950)				413,250	07/31/2020
100048804		NORTH HOLLYWOOD	CA		12/31/2020	4.625	346,407		(933)				555,750	07/31/2020
100048823		TALLMADGE	OH		12/31/2020	3.750	95,146		(606)				156,750	07/31/2020
100048831	CF	BAKERSFIELD	CA		12/31/2020	4.500	109,864		(510)				190,000	07/31/2020
100048833		EFFORT	PA		12/31/2020	3.250	173,652		240				190,000	07/31/2020

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100048839		KINGS PARK	NY		12/31/2020	3.875	281,857		776				417,050	07/31/2020
100048842		MATTHEWS	NC		12/31/2020	5.000	109,226		(747)				266,000	07/31/2020
100048854		CHICAGO	IL		12/31/2020	4.375	103,507		(659)				142,500	07/31/2020
100048859		HEMPSTEAD	NY		12/31/2020	3.375	278,285		(175)				380,000	07/31/2020
100048873	CF	REX	GA		12/31/2020	3.875	94,477		(214)				142,500	07/31/2020
100048882		MENIFEE	CA		12/31/2020	5.000	150,500		(733)				412,300	07/31/2020
100048886		BABYLON	NY		12/31/2020	3.625	313,210		(369)				327,750	07/31/2020
100048903	CF	JACKSON	MI		12/31/2020	4.625	128,687		(627)				166,250	07/31/2020
100048905		LURAY	VA		12/31/2020	3.500	110,376		49				123,500	07/31/2020
100048918		CONYERS	GA		12/31/2020	5.125	145,416		(590)				191,900	07/31/2020
100048932		BEAUMONT	CA		12/31/2020	4.000	254,492		(650)				389,500	07/31/2020
100048934		PORTLAND	OR		12/31/2020	4.125	102,791		(672)				359,100	07/31/2020
100048938	CF	CHICAGO	IL		12/31/2020	4.625	248,483		(1,142)				370,500	07/31/2020
100048941		BRONX	NY		12/31/2020	4.500	507,800		(2,106)				598,500	07/31/2020
100048943	CF	HIALEAH	FL		12/31/2020	4.875	119,174		(956)				280,250	07/31/2020
100048952	CF	FILLMORE	CA		12/31/2020	4.000	153,457		(2,351)				498,750	07/31/2020
100048959		VENICE	FL		12/31/2020	4.625	165,023		(937)				220,400	07/31/2020
100048960	CF	CATHEDRAL CITY	CA		12/31/2020	4.000	269,178		(791)				332,500	07/31/2020
100048965		FORT WORTH	TX		12/31/2020	4.000	121,599		(400)				247,000	07/31/2020
100048970	CF	DEERFIELD	IL		12/31/2020	4.375	92,856		(1,908)				175,750	07/31/2020
100048976		LODI	NJ		12/31/2020	4.500	276,559		(1,483)				304,000	07/31/2020
100048978		CONYERS	GA		12/31/2020	4.875	89,490		(548)				145,350	07/31/2020
100048979		MIAMI	FL		12/31/2020	4.250	221,656		(525)				285,000	07/31/2020
100048983		LESTER PRAIRIE	MN		12/31/2020	4.625	111,027		(441)				171,000	07/31/2020
100048989		RIO RANCHO	NM		12/31/2020	4.125	110,371		(377)				177,650	07/31/2020
100048996		BALTIMORE	MD		12/31/2020	4.625	200,211		(1,053)				394,250	07/31/2020
100049005		SAINT GEORGE	UT		12/31/2020	3.875	243,822		(465)				370,500	07/31/2020
100049011	CF	INVER GROVE HEIGHTS	MN		12/31/2020	4.625	142,280		(464)				225,150	07/31/2020
100049023		LAKELAND	FL		12/31/2020	4.125	201,850		(539)				226,100	07/31/2020
100049035		CARSON	CA		12/31/2020	3.375	282,570		(45)				465,500	07/31/2020
100049037		HOPE MILLS	NC		12/31/2020	4.400	85,032		(593)				112,100	07/31/2020
100049040	CF	ATHOL	MA		12/31/2020	5.125	161,872		(911)				185,250	07/31/2020
100049042		WINTER PARK	FL		12/31/2020	5.000	192,577		(1,046)				318,250	07/31/2020
100049043		CORONA	NY		12/31/2020	4.375	508,032		(1,916)				857,850	07/31/2020
100049055		NORTH AUGUSTA	SC		12/31/2020	3.500	156,523		(196)				185,250	07/31/2020
100049057		RONKONKOMA	NY		12/31/2020	3.375	150,972		(253)				337,250	07/31/2020
100049071	CF	ORLANDO	FL		12/31/2020	4.500	147,044		(650)				247,950	07/31/2020
100049073		CAMBRIA HEIGHTS	NY		12/31/2020	4.750	323,068		(1,426)				403,750	07/31/2020
100049080		DUNCANNON	PA		12/31/2020	4.250	323,814		(1,190)				395,000	04/07/2021
100049083		MIAMI	FL		12/31/2020	3.375	162,647		(278)				270,750	07/31/2020
100049092		BETHLEHEM	PA		12/31/2020	6.750	135,041		(2,008)				207,100	07/31/2020
100049100		STOCKTON	CA		12/31/2020	3.625	127,298		(234)				210,188	07/31/2020
100049117		BROCKTON	MA		12/31/2020	5.000	172,865		(342)				285,000	07/31/2020
100049129		SUISUN CITY	CA		12/31/2020	4.625	279,973		(1,135)				451,250	07/31/2020
100049140		RESTON	VA		12/31/2020	5.125	172,052		(1,215)				470,250	07/31/2020
100049142	CF	ADDISON	IL		12/31/2020	4.375	177,737		(711)				266,000	07/31/2020
100049143		MIAMI	FL		12/31/2020	4.125	393,503						465,500	07/31/2020
100049149	CF	BEAVERTON	OR		12/31/2020	5.500	106,996		(734)				251,750	07/31/2020
100049163		MOAPA	NV		12/31/2020	4.625	237,125		(1,365)				280,250	07/31/2020
100049176		FRAZIER PARK	CA		12/31/2020	4.250	247,771		(934)				304,000	07/31/2020
100049178	CF	ROUND LAKE BEACH	IL		12/31/2020	3.750	104,669		(149)				140,600	07/31/2020
100049181		NEW IBERIA	LA		12/31/2020	7.250	60,469		(1,415)				160,550	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049184	CF	COMPTON	CA		12/31/2020	3.375	264,857		(332)				418,000	07/31/2020
100049190	CF	FOUNTAIN	CO		12/31/2020	4.500	125,431		(471)				285,000	07/31/2020
100049197		MIAMI	FL		12/31/2020	4.375	172,464		(828)				151,050	07/31/2020
100049204		CANTONMENT	FL		12/31/2020	4.250	140,786		(139)				129,041	07/31/2020
100049209		MIAMI	FL		12/31/2020	4.000	169,709		(451)				270,750	07/31/2020
100049213	CF	POMONA	CA		12/31/2020	3.875	287,112		(564)				462,650	07/31/2020
100049216		DUNDEE	IL		12/31/2020	4.875	326,584		823				313,500	07/31/2020
100049223		PASADENA	MD		12/31/2020	5.000	238,646		(988)				327,750	07/31/2020
100049229		STAMFORD	CT		12/31/2020	3.250	201,862		(196)				247,000	07/31/2020
100049234		RICHMOND HILL	NY		12/31/2020	4.750	355,891		(1,306)				693,500	07/31/2020
100049243	CF	FREEPORT	NY		12/31/2020	3.375	246,509		(285)				427,500	07/31/2020
100049246		WARWICK	NY		12/31/2020	4.375	395,289		(1,958)				427,500	07/31/2020
100049251		MYRTLE BEACH	SC		12/31/2020	4.375	229,600		(1,020)				308,750	07/31/2020
100049256		ARVIN	CA		12/31/2020	4.375	115,300		(529)				182,400	07/31/2020
100049257	CF	MELROSE PARK	IL		12/31/2020	5.125	183,739		(1,683)				213,750	07/31/2020
100049258		LAND O LAKES	FL		12/31/2020	4.750	150,493		(726)				324,140	07/31/2020
100049261		OXNARD	CA		12/31/2020	4.375	392,442		(1,237)				581,875	07/31/2020
100049271		WAYNE	MI		12/31/2020	4.125	102,865		(190)				87,543	07/31/2020
100049275		MASTIC	NY		12/31/2020	4.000	202,441		(285)				242,250	07/31/2020
100049284	CF	DADE CITY	FL		12/31/2020	4.000	112,138		(294)				167,200	07/30/2020
100049285		HARRISBURG	NC		12/31/2020	4.500	396,750		(1,906)				441,750	07/31/2020
100049294		COSTA MESA	CA		12/31/2020	3.500	114,155		(457)				437,002	07/31/2020
100049296		HALIFAX	MA		12/31/2020	4.375	129,138		(304)				209,000	07/31/2020
100049300		SAINT LOUIS	MO		12/31/2020	5.125	76,687		(639)				147,250	07/31/2020
100049302		MOORESVILLE	NC		12/31/2020	4.000	134,338		(346)				218,500	07/31/2020
100049303		FRESNO	CA		12/31/2020	3.625	136,990		(492)				232,750	07/31/2020
100049310		JOLIET	IL		12/31/2020	4.000	143,708		(343)				135,850	07/31/2020
100049328	CF	LANCASTER	CA		12/31/2020	4.750	88,624		(511)				190,000	07/31/2020
100049331	CF	CERES	CA		12/31/2020	4.750	280,230		1,973				469,300	07/31/2020
100049334		BELLINGHAM	MA		12/31/2020	3.375	228,874		(155)				327,750	07/31/2020
100049338		MIDDLE RIVER	MD		12/31/2020	4.375	157,984		(497)				152,000	07/31/2020
100049340		PLEASANTVILLE	NJ		12/31/2020	3.750	100,267		44				116,043	07/31/2020
100049351		MIAMI	FL		12/31/2020	4.125	281,935		(843)				432,250	07/31/2020
100049355	CF	SILVER SPRING	MD		12/31/2020	3.625	167,341		(495)				204,250	07/31/2020
100049378	CF	CUTLER BAY	FL		12/31/2020	4.500	340,733		(1,213)				566,200	07/31/2020
100049379		PASADENA	MD		12/31/2020	4.125	152,778		(447)				256,500	07/31/2020
100049383	CF	LOS ANGELES	CA		12/31/2020	4.250	199,294		(781)				466,450	07/31/2020
100049385		LYNWOOD	CA		12/31/2020	4.500	274,718		(992)				494,000	07/31/2020
100049391		SAN ANTONIO	TX		12/31/2020	4.500	59,107		(492)				161,500	07/31/2020
100049395		STUART	FL		12/31/2020	4.000	85,538		(883)				270,750	07/31/2020
100049398	CF	CHICAGO	IL		12/31/2020	3.875	232,876		(692)				261,250	07/31/2020
100049405		BRAINTREE	MA		12/31/2020	6.750	93,878		770				213,750	07/31/2020
100049412		HOLTSVILLE	NY		12/31/2020	4.375	224,207		(893)				415,150	07/31/2020
100049418		BARTLETT	IL		12/31/2020	3.250	286,883		754				323,000	07/31/2020
100049436		LAS VEGAS	NV		12/31/2020	4.000	239,406		(817)				323,000	07/31/2020
100049439		SHELTON	CT		12/31/2020	4.375	283,728		(1,165)				285,000	07/31/2020
100049440	CF	UTICA	MI		12/31/2020	4.750	72,317		(540)				159,600	07/31/2020
100049450		ONTARIO	CA		12/31/2020	4.250	173,497		(1,172)				375,250	07/31/2020
100049453		COVINA	CA		12/31/2020	4.375	230,051		(926)				509,972	07/31/2020
100049457	CF	DENVER	CO		12/31/2020	5.000	116,913		(351)				365,750	07/31/2020
100049472		MIAMI	FL		12/31/2020	4.250	228,051		(885)				375,250	07/31/2020
100049475	CF	STERLING HEIGHTS	MI		12/31/2020	5.000	201,737		1,484				270,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049477		ELMONT	NY		12/31/2020	4.375	186,748		(680)				427,500	07/31/2020
100049480	CF	LANSING	IL		12/31/2020	3.000	50,526		132				52,345	07/31/2020
100049485	CF	ORLANDO	FL		12/31/2020	4.750	118,199		(614)				188,005	07/31/2020
100049487		LOS ANGELES	CA		12/31/2020	4.500	279,602		(990)				412,300	07/31/2020
100049489	CF	UPPER MARLBORO	MD		12/31/2020	5.250	178,172		(1,221)				204,250	07/31/2020
100049490		SAN BERNARDINO	CA		12/31/2020	4.000	179,661		(526)				275,500	07/31/2020
100049491		LITHONIA	GA		12/31/2020	4.375	95,669		(531)				126,350	07/31/2020
100049492		OAKLAND	CA		12/31/2020	4.375	279,381		(1,022)				465,500	07/31/2020
100049495	CF	ALABASTER	AL		12/31/2020	4.500	98,467		(500)				147,250	07/31/2020
100049498	CF	BURBANK	IL		12/31/2020	5.250	142,012		(545)				190,000	07/31/2020
100049513		SAINT PETERSBURG	FL		12/31/2020	4.375	139,686		(663)				152,000	07/31/2020
100049515		BAKERSFIELD	CA		12/31/2020	4.375	83,480		(451)				159,600	07/31/2020
100049519	CF	WINTHROP HARBOR	IL		12/31/2020	3.625	195,912		(309)				218,500	07/31/2020
100049522		GRAND RAPIDS	MI		12/31/2020	7.125	47,091		(845)				134,425	07/31/2020
100049526		RONKONKOMA	NY		12/31/2020	4.250	167,388		(1,142)				323,000	07/31/2020
100049530		BREMEN	GA		12/31/2020	6.625	88,888		(1,824)				180,975	07/31/2020
100049534		ORANGE	CA		12/31/2020	4.510	270,762		(1,191)				408,500	07/31/2020
100049538	CF	HOUSTON	TX		12/31/2020	7.500	86,514		(1,614)				141,080	07/31/2020
100049539		KAHULUI	HI		12/31/2020	3.750	404,874		(1,199)				703,000	07/31/2020
100049557		HYATTSVILLE	MD		12/31/2020	4.875	142,470		(665)				237,500	07/31/2020
100049560		SEATTLE	WA		12/31/2020	5.125	227,552		(1,170)				432,250	07/31/2020
100049561		FRESNO	CA		12/31/2020	4.125	172,547		(823)				252,700	07/31/2020
100049568	CF	SACRAMENTO	CA		12/31/2020	3.500	196,307		205				256,500	07/31/2020
100049569	CF	SEATTLE	WA		12/31/2020	4.125	290,610		(751)				593,750	07/31/2020
100049570		FAYETTEVILLE	GA		12/31/2020	4.000	166,943		(507)				185,250	07/31/2020
100049576		PHOENIX	AZ		12/31/2020	4.250	126,887		(438)				185,250	07/31/2020
100049577	CF	CHICAGO	IL		12/31/2020	4.000	243,809		(449)				308,750	07/31/2020
100049582		MINERVA	OH		12/31/2020	4.375	61,597		(372)				84,835	07/31/2020
100049598	CF	LAWRENCEVILLE	GA		12/31/2020	4.250	131,070		(472)				204,250	07/31/2020
100049611		SAN ANTONIO	TX		12/31/2020	6.500	116,213		(640)				187,150	07/31/2020
100049614	CF	ROSEDALE	NY		12/31/2020	4.375	287,745		(702)				451,250	07/31/2020
100049622		FLORISSANT	MO		12/31/2020	4.625	223,243		(815)				223,250	07/31/2020
100049624		PADUCAH	KY		12/31/2020	5.000	92,343		(461)				109,250	07/31/2020
100049627		SIMI VALLEY	CA		12/31/2020	4.125	318,625		(971)				608,000	07/31/2020
100049636	CF	BALA CYNWYD	PA		12/31/2020	3.500	170,146		(179)				209,000	07/31/2020
100049643		RIALTO	CA		12/31/2020	4.250	282,107		(963)				346,750	07/31/2020
100049644		MIDLAND	TX		12/31/2020	6.625	44,991		(406)				151,905	07/31/2020
100049646		LAS VEGAS	NV		12/31/2020	3.625	218,040		(655)				256,500	07/31/2020
100049648	CF	GRESHAM	OR		12/31/2020	4.375	140,598		(516)				323,000	07/31/2020
100049649		DOUGLAS	MA		12/31/2020	4.000	227,804		(449)				275,500	07/31/2020
100049651		LEESBURG	FL		12/31/2020	4.250	245,077		(288)				237,500	07/31/2020
100049653		SOLEDAD	CA		12/31/2020	4.125	171,003		(776)				380,000	07/31/2020
100049658		DEARBORN	MI		12/31/2020	4.375	131,282		(340)				161,500	07/31/2020
100049662		ORLANDO	FL		12/31/2020	4.625	388,787		(1,971)				545,300	07/31/2020
100049664		NORFOLK	VA		12/31/2020	4.625	180,072		(1,410)				215,650	07/31/2020
100049666		LANHAM	MD		12/31/2020	3.875	229,210		(572)				332,500	07/31/2020
100049676		LEXINGTON	SC		12/31/2020	4.375	204,370		(872)				223,250	07/31/2020
100049677		HIALEAH	FL		12/31/2020	4.000	139,720		(282)				143,450	07/31/2020
100049680		WALDORF	MD		12/31/2020	4.250	438,464		(1,002)				465,500	07/31/2020
100049690		WILDOMAR	CA		12/31/2020	4.250	244,896		(826)				394,250	07/31/2020
100049694	CF	FAIRFIELD	CA		12/31/2020	5.000	236,735		(1,423)				342,000	07/31/2020
100049696		LANCASTER	CA		12/31/2020	4.500	172,010		(867)				251,750	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049697		FEDERAL WAY	WA		12/31/2020	4.250	349,765		(1,461)				408,500	07/31/2020
100049698	CF	INDIANAPOLIS	IN		12/31/2020	7.500	85,565		(601)				114,000	07/31/2020
100049710	CF	TRUMBULL	CT		12/31/2020	5.250	322,884		(913)				416,100	07/31/2020
100049728		BOLINGBROOK	IL		12/31/2020	3.500	144,427		359				189,288	07/31/2020
100049729		PLAINFIELD	NJ		12/31/2020	4.250	269,177		(752)				346,750	07/31/2020
100049736	CF	CHICAGO	IL		12/31/2020	3.500	151,231		(309)				254,600	07/31/2020
100049739		TARZANA	CA		12/31/2020	4.125	272,002		(1,081)				437,000	07/31/2020
100049746		COVINA	CA		12/31/2020	5.875	185,372		(1,186)				522,500	07/31/2020
100049747		GARDENA	CA		12/31/2020	3.625	324,880		(641)				664,050	07/31/2020
100049748		GARDEN GROVE	CA		12/31/2020	4.500	268,754		(1,501)				351,500	07/31/2020
100049786	CF	POINT PLEASANT BEACH	NJ		12/31/2020	4.250	320,764		(1,558)				498,750	07/31/2020
100049789	CF	RIO RANCHO	NM		12/31/2020	4.000	133,084		(480)				266,000	07/31/2020
100049805		COTTAGE GROVE	OR		12/31/2020	4.625	166,033		(1,104)				283,100	07/31/2020
100049812		LYNWOOD	CA		12/31/2020	4.625	315,735		(1,698)				446,500	07/31/2020
100049819		ROSELLE	NJ		12/31/2020	3.875	200,521		(676)				264,100	07/31/2020
100049824		RICHTON PARK	IL		12/31/2020	4.500	78,721		(53)				65,883	07/31/2020
100049829		MIAMI	FL		12/31/2020	6.750	119,914		(782)				323,000	07/31/2020
100049830	CF	HOLLYWOOD	FL		12/31/2020	5.125	81,304		(616)				237,500	07/31/2020
100049836		LEESVILLE	SC		12/31/2020	6.875	81,411		(1,212)				94,763	07/31/2020
100049841		MIAMI	FL		12/31/2020	4.375	171,158		(856)				256,500	07/31/2020
100049854		HIGHLAND	CA		12/31/2020	3.375	120,484		(175)				356,250	07/31/2020
100049870		WHARTON	NJ		12/31/2020	4.750	197,269		(1,119)				323,000	07/31/2020
100049871		ELGIN	IL		12/31/2020	4.375	270,366		917				275,500	07/31/2020
100049878		FILLMORE	CA		12/31/2020	4.000	379,899		(1,205)				551,000	07/31/2020
100049883		MOUNT VERNON	WA		12/31/2020	4.500	234,177		(924)				365,750	07/31/2020
100049887		MELROSE PARK	IL		12/31/2020	4.750	168,232		(968)				209,000	07/31/2020
100049891		BONNEY LAKE	WA		12/31/2020	4.125	255,406		(714)				317,300	07/31/2020
100049892		VALPARAISO	IN		12/31/2020	4.500	120,340		(633)				255,550	07/31/2020
100049899		FEDERAL WAY	WA		12/31/2020	4.375	178,271		(668)				399,000	07/31/2020
100049910		AUSTIN	TX		12/31/2020	4.500	127,978		(736)				262,200	07/31/2020
100049913		MONTCLAIR	CA		12/31/2020	4.500	345,053		(998)				608,000	07/31/2020
100049914		STATEN ISLAND	NY		12/31/2020	4.000	308,731		(1,159)				617,405	07/31/2020
100049918		BALTIMORE	MD		12/31/2020	3.375	126,469		(175)				161,500	07/31/2020
100049929		COLONIAL HEIGHTS	VA		12/31/2020	5.875	52,646		(507)				131,100	07/31/2020
100049932		HILLSIDE	NJ		12/31/2020	3.500	279,568		520				398,050	07/31/2020
100049936		BOTHELL	WA		12/31/2020	6.875	189,819		(1,236)				413,250	07/31/2020
100049942		PALOS HEIGHTS	IL		12/31/2020	4.500	222,135		(1,164)				228,000	07/31/2020
100049953		LESLIE	MO		12/31/2020	4.500	324,326		(1,185)				474,050	07/31/2020
100049966		BROOKLYN	NY		12/31/2020	4.625	394,968		(1,273)				992,750	07/31/2020
100049968		TULSA	OK		12/31/2020	4.875	192,806		(545)				270,750	07/31/2020
100049979		OWOSSO	MI		12/31/2020	3.750	83,596		(163)				94,763	07/31/2020
100049989	CF	STONE MOUNTAIN	GA		12/31/2020	4.875	128,103		(445)				218,500	07/31/2020
100049999		HOFFMAN ESTATES	IL		12/31/2020	4.250	273,920		(782)				503,500	07/31/2020
100050001		CHESTER	VA		12/31/2020	4.250	251,709		(1,077)				379,050	07/31/2020
100050008		CULPEPER	VA		12/31/2020	5.375	95,224		(593)				166,250	07/31/2020
100050013		CHICAGO	IL		12/31/2020	5.125	206,549		(1,014)				304,000	07/31/2020
100050019		ROCKVILLE	MD		12/31/2020	3.500	73,864		(150)				384,752	07/31/2020
100050023		ELKTON	MD		12/31/2020	3.875	37,184		(260)				180,504	07/31/2020
100050026		NEW ORLEANS	LA		12/31/2020	3.500	120,914		(121)				233,700	07/31/2020
100050031		NORTH MIAMI BEACH	FL		12/31/2020	4.625	156,425		(1,008)				318,250	07/31/2020
100050033		PARRISH	FL		12/31/2020	3.750	295,204		(738)				291,650	07/31/2020
100050035	CF	CALIFORNIA CITY	CA		12/31/2020	4.375	51,863		(370)				153,900	07/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050036	CF	CINCINNATI	OH		12/31/2020	3.625	126,372		(112)				131,670	07/31/2020
100050037		BANNING	CA		12/31/2020	4.000	152,948		(367)				275,500	07/31/2020
100050046		WILMINGTON	NC		12/31/2020	3.990	192,945		(920)				308,750	07/31/2020
100050058		ROCHESTER	NY		12/31/2020	3.750	24,371		(1)				104,500	07/31/2020
100050064		CROFTON	MD		12/31/2020	3.750	237,633		(447)				546,250	07/31/2020
100050067		DELAND	FL		12/31/2020	4.375	106,974		(314)				160,550	07/31/2020
100050092		WASHINGTON	DC		12/31/2020	3.500	318,149		(450)				457,900	07/31/2020
100050095		COLUMBIANA	AL		12/31/2020	8.000	9,141		(428)				114,000	07/31/2020
100050104		BIRMINGHAM	AL		12/31/2020	4.250	81,332		(11)				64,078	07/31/2020
100050141		DAYTON	OH		12/31/2020	7.250	80,791		(1,139)				137,750	07/31/2020
100050155		OLD FORGE	PA		12/31/2020	6.125	71,003		(1,137)				152,000	07/31/2020
100050165		CINCINNATI	OH		12/31/2020	5.250	87,762		(717)				144,400	07/31/2020
100050176		LAWRENCEVILLE	GA		12/31/2020	4.207	107,721		(566)				217,550	07/31/2020
100050189		BRISTOL	CT		12/31/2020	7.375	166,637		(2,716)				332,500	07/31/2020
100050192	CF	BAY SHORE	NY		12/31/2020	5.000	237,575		(1,367)				380,000	07/31/2020
100050195		MURFREESBORO	TN		12/31/2020	7.125	146,436		(1,255)				218,500	07/31/2020
100050197		CORTLAND	OH		12/31/2020	4.625	99,103		(343)				137,750	07/31/2020
100050198	CF	BOSSIER CITY	LA		12/31/2020	7.250	69,510		(491)				56,858	07/31/2020
100050201		LAKE VILLA	IL		12/31/2020	3.875	99,393		(204)				150,100	07/31/2020
100050210		BISHOP	CA		12/31/2020	4.625	228,536		(803)				342,000	07/31/2020
100050212		BROKEN ARROW	OK		12/31/2020	3.625	58,997		(194)				116,850	07/31/2020
100050214		SLIDELL	LA		12/31/2020	4.250	114,578		(482)				155,800	07/31/2020
100050220		SPARKS	NV		12/31/2020	4.000	142,486		(485)				280,250	07/31/2020
100050223		LYNNWOOD	WA		12/31/2020	4.250	259,303		(1,216)				487,350	07/31/2020
100050224		MIAMI	FL		12/31/2020	5.750	103,306		(1,102)				147,250	07/31/2020
100050226		NOTTINGHAM	PA		12/31/2020	6.770	59,524		(1,880)				190,000	07/31/2020
100050228		VENETA	OR		12/31/2020	7.500	141,315		(2,369)				323,000	07/31/2020
100050235		BURGAW	NC		12/31/2020	3.500	92,756		(157)				114,000	07/31/2020
100050236		NEWBURGH	NY		12/31/2020	5.000	104,474		(631)				175,750	07/31/2020
100050241		CHICOPEE	MA		12/31/2020	4.625	162,562		(742)				251,750	07/31/2020
100050249		STONE MOUNTAIN	GA		12/31/2020	4.625	78,758		(898)				148,200	07/31/2020
100050252		FALL RIVER	MA		12/31/2020	3.500	110,467		(184)				118,750	07/31/2020
100050253		FORT LAUDERDALE	FL		12/31/2020	5.875	76,908		(785)				323,000	07/31/2020
100050254		TUCSON	AZ		12/31/2020	3.750	79,294		(138)				147,250	07/31/2020
100050258		CINCINNATI	OH		12/31/2020	4.750	62,307		(499)				116,850	07/31/2020
100050263		PACIFIC JUNCTION	IA		12/31/2020	4.375	57,884		(511)				91,153	07/31/2020
100050265		CAPE CORAL	FL		12/31/2020	5.000	76,408		560				199,506	07/31/2020
100050274		MIAMI	FL		12/31/2020	3.750	275,162		(634)				440,800	07/31/2020
100050276		XENIA	OH		12/31/2020	3.750	140,956		(207)				156,750	07/31/2020
100050286		CENTREVILLE	VA		12/31/2020	4.875	482,236		(1,613)				648,850	07/31/2020
100050291		SAN BERNARDINO	CA		12/31/2020	5.000	151,901		(1,045)				204,250	07/31/2020
100050294		MARYVILLE	TN		12/31/2020	8.999	84,377		(2,100)				116,850	07/31/2020
100050295		LEESBURG	FL		12/31/2020	4.375	146,469		(663)				251,750	07/31/2020
100050298		HOWELL	NJ		12/31/2020	5.000	343,304		(1,721)				323,285	07/31/2020
100050308		HILLSBOROUGH	NJ		12/31/2020	4.000	164,238		(337)				251,750	07/31/2020
100050310	CF	ROOSEVELT	NY		12/31/2020	4.125	177,767		(1,208)				427,500	07/31/2020
100050311		SYLMAR	CA		12/31/2020	4.625	318,427		(1,307)				555,750	07/31/2020
100050321		TAMPA	FL		12/31/2020	4.500	213,777		628				354,825	07/31/2020
100050323		PHOENIX	AZ		12/31/2020	5.625	103,839		(883)				190,000	07/31/2020
100050325		MIAMI	FL		12/31/2020	3.375	162,483		(205)				285,000	07/31/2020
100050329		COMMERCE TOWNSHIP	MI		12/31/2020	4.000	154,942		(580)				242,250	07/31/2020
100050330	CF	DAVENPORT	FL		12/31/2020	4.750	142,031		(702)				199,500	07/31/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050332		HIALEAH	FL		12/31/2020	4.250	202,860		(744)				323,000	07/31/2020
100050334		TUCSON	AZ		12/31/2020	4.000	103,608		(286)				159,600	07/31/2020
100050337		FLORAL PARK	NY		12/31/2020	3.500	448,401		(107)				650,750	07/31/2020
100050339		ROTONDA WEST	FL		12/31/2020	5.500	117,795		1				280,250	07/31/2020
100050340	CF	BRIDGEPORT	CT		12/31/2020	3.625	189,294		(579)				237,500	07/31/2020
100050363		CHESTERFIELD	NH		12/31/2020	4.125	148,870		(575)				126,350	07/31/2020
100050375		HUNTINGTON PARK	CA		12/31/2020	3.625	334,193		505				622,250	07/31/2020
100050387	CF	West Hills	CA		01/20/2021	3.875	614,368		112				1,085,000	12/01/2020
100050667		East of England	GBR		03/02/2021	11.240	440,934					22,735	532,296	06/11/2019
100050715		Greater London	GBR		03/02/2021	11.240	196,928					10,154	218,888	06/14/2018
100050732		Greater London	GBR		03/02/2021	11.240	172,510					8,898	191,527	08/09/2018
100050733		Greater London	GBR		03/02/2021	11.240	1,100,188					56,726	1,156,624	08/14/2018
100050734		Greater London	GBR		03/02/2021	11.240	101,204					5,218	124,368	09/26/2018
100050736		Greater London	GBR		03/02/2021	11.240	364,988					18,820	378,079	10/30/2018
100050738		South East	GBR		03/02/2021	11.240	587,428					49,871	746,209	11/15/2018
100050742		Greater London	GBR		03/02/2021	11.240	594,421					30,649	621,841	04/11/2019
100053346		Pomfret Center	CT		03/23/2021	3.625	392,777		(557)				475,000	01/05/2021
100053349		LAKE FOREST	CA		03/23/2021	5.500	350,283		(984)				635,000	01/01/2021
100053350		BROCKTON	MA		03/23/2021	5.500	187,004		(1,681)				300,000	01/03/2021
100053352		ORO VALLEY	AZ		03/23/2021	3.625	197,871		(606)				649,999	01/05/2021
100053355		INMAN	SC		03/23/2021	4.000	157,411		(2,256)				168,376	01/05/2021
100053356		ARLETA	CA		03/23/2021	5.500	288,369		(552)				567,000	12/31/2020
100053360		VAN NUYS	CA		03/23/2021	3.750	299,603		(618)				750,000	12/31/2020
100053361		KINGSTON	WA		03/23/2021	5.500	467,553		(1,422)				390,000	01/05/2021
100053362		MONTAGUE	MI		03/23/2021	7.720	79,919		(510)				158,000	05/16/2022
100053363		MESA	AZ		03/23/2021	4.000	330,783		(663)				579,000	12/31/2020
100053366		SINKS GROVE	WV		03/23/2021	8.500	51,573		38				105,000	10/28/2005
100053369		WEST DEPTFORD	NJ		03/23/2021	8.125	57,495		67				92,000	01/07/2021
100053370		PHILADELPHIA	PA		03/23/2021	4.625	55,903		(448)				123,000	01/05/2021
100053372		NORMAL	IL		03/23/2021	8.125	59,923		(15)				170,000	01/08/2021
100053374		LAKELAND	FL		03/23/2021	5.000	109,071		(750)				181,000	01/05/2021
100053377		WHITTIER	CA		03/23/2021	6.875	79,633		(21)				519,000	12/31/2020
100053378		KOKOMO	IN		03/23/2021	9.375	39,178		(531)				38,800	01/07/2021
100053382		SANTA CRUZ	CA		03/23/2021	6.875	321,525		(356)				875,000	12/31/2020
100053385		TAYLORSVILLE	NC		03/23/2021	11.000	71,189		(1,105)				95,000	01/05/2021
100053389		BLUE ISLAND	IL		03/23/2021	9.550	94,966		(955)				113,000	01/03/2021
100053390		EVANSVILLE	IN		03/23/2021	11.000	42,646		(1,547)				52,000	01/08/2021
100053396		CANYON COUNTRY	CA		03/23/2021	5.625	283,152		(570)				584,000	12/31/2020
100053397		SAN DIEGO	CA		03/23/2021	7.750	331,298		(5)				930,000	12/31/2020
100053398		MOUNDSVILLE	WV		03/23/2021	7.625	134,299		566				175,000	05/01/2018
100053399		SUFFOLK	VA		03/23/2021	9.340	115,096		(2,383)				133,000	07/10/2022
100053401		MIAMI	FL		03/23/2021	8.250	342,629		(211)				571,000	01/03/2021
100053405		YUMA	AZ		03/23/2021	6.330	226,008		(267)				195,000	01/07/2021
100053406		SAN DIEGO	CA		03/23/2021	4.625	173,893		(473)				335,000	12/31/2020
100053407		Sterling	VA		03/23/2021	8.775	231,630		(2,026)				475,000	01/02/2021
100053408		WAYNESVILLE	GA		03/23/2021	4.375	16,712		(173)				125,000	01/05/2021
100053411		ARNOLD	MO		03/23/2021	9.250	74,520		(1,089)				169,900	01/03/2021
100053416		TURTLE LAKE	WI		03/23/2021	11.875	160,659		(2,421)				235,000	01/05/2021
100053419		TUSKEGEE	AL		03/23/2021	8.750	20,366		(742)				45,600	01/07/2021
100053429		MUSKEGON	MI		03/23/2021	5.000	47,367		(308)				53,000	12/31/2020
100053430		ASHLAND	OR		03/23/2021	7.875	287,362		(138)				580,000	01/05/2021
100053431		NORMAL	IL		03/23/2021	4.875	201,527		(22)				300,000	01/08/2021

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100053439		SAN DIEGO	CA		03/23/2021	6.500	141,711		(210)				889,998	12/31/2020
100053440		PLACERVILLE	CA		03/23/2021	5.000	182,335		(243)				290,000	12/31/2020
100053441		GRANGER	IN		03/23/2021	8.250	56,468		(129)				169,000	01/07/2021
100053442		HALIFAX	MA		03/23/2021	3.875	258,480		(476)				435,000	12/31/2020
100053445		DETROIT	MI		03/23/2021	8.000	45,877		68				49,999	01/06/2021
100053448		GALENA PARK	TX		03/23/2021	5.000	30,878		245				163,998	12/31/2020
100053449		HOWELL	MI		03/23/2021	6.730	114,445		(2,026)				260,000	12/31/2020
100053453		FRIES	VA		03/23/2021	5.250	72,555		(259)				71,371	01/05/2021
100053456		BECKLEY	WV		03/23/2021	10.800	32,740		105				26,000	01/04/2021
100053458		HENRYETTA	OK		03/23/2021	7.750	24,220		(401)				24,000	01/09/2021
100053461		MYRTLE BEACH	SC		03/23/2021	4.500	99,669		(310)				115,000	12/31/2020
100053465		PHILADELPHIA	PA		03/23/2021	2.835	72,271		1,518				126,000	01/05/2021
100053467		SICKLERVILLE	NJ		03/23/2021	3.625	167,621		(72)				290,000	10/07/2022
100053469		SOMERS POINT	NJ		03/23/2021	6.500	143,689		(1,370)				194,000	01/07/2021
100053473		CASTLETON	NY		03/23/2021	3.000	206,748		4,121				208,098	12/31/2020
100053474		APPLING	GA		03/23/2021	4.125	206,236		(479)				415,000	01/10/2021
100053475		SMYRNA	DE		03/23/2021	7.125	84,314		(473)				176,000	01/04/2021
100053477		RUTLEDGE	GA		03/23/2021	3.625	129,001		(322)				189,000	01/07/2021
100053479		ROSHARON	TX		03/23/2021	4.875	359,150		(509)				570,000	01/06/2021
100053484		LAKELAND	FL		03/23/2021	4.000	80,552		(189)				128,900	01/05/2021
100053494		ISELIN	NJ		03/23/2021	3.625	143,572		(303)				414,000	01/04/2021
100053495		HAWTHORNE	CA		03/23/2021	5.000	505,597		(2,765)				745,000	12/31/2020
100053497		LANSDOWNE	PA		03/23/2021	4.250	100,235		(530)				216,000	12/31/2020
100053500		THOMASVILLE	GA		03/23/2021	6.250	123,075		(398)				170,000	01/05/2021
100053501		PAOLA	KS		03/23/2021	6.500	79,426		(1,616)				160,000	01/01/2021
100053503		CEDAR HILL	MO		03/23/2021	5.750	62,246		(630)				160,500	01/04/2021
100053504		ROCKY MOUNT	NC		03/23/2021	4.000	116,221		(299)				151,800	01/02/2021
100053509		AKRON	OH		03/23/2021	5.125	64,069		(219)				165,000	01/01/2021
100053511		BENSALEM	PA		03/23/2021	6.750	138,317		(1,130)				264,500	12/31/2020
100053518		BIGGS	CA		03/23/2021	6.750	179,010		(1,683)				456,500	01/05/2021
100053519		GARY	IN		03/23/2021	7.875	98,624		(484)				63,960	01/05/2021
100053521		DEPAUW	IN		03/23/2021	7.875	65,350		(116)				44,994	01/05/2021
100053524		MIAMI	FL		03/23/2021	4.875	231,542		(1,058)				450,000	01/01/2021
100053525		CRESCO	PA		03/23/2021	2.769	129,531		351				246,872	12/31/2020
100053526		NEWVILLE	PA		03/23/2021	5.250	66,470		(503)				174,974	01/05/2021
100053527		RIDLEY PARK	PA		03/23/2021	4.500	187,625		(930)				258,000	01/06/2021
100053536		STAMFORD	CT		03/23/2021	3.740	342,446		(761)				583,993	12/31/2020
100053537		ALBANY	GA		03/23/2021	6.996	63,244		(1,072)				41,000	01/08/2021
100053538		WINSTON SALEM	NC		03/23/2021	6.840	94,274		(1,498)				163,000	12/31/2020
100053541		BUFFALO	NY		03/23/2021	6.378	46,361		(17)				96,600	01/01/2021
100053543		GREENSBORO	NC		03/23/2021	7.416	170,647		(1,396)				204,000	12/31/2020
100053546		RICHTON PARK	IL		03/23/2021	3.086	311,884		4,423				270,000	01/05/2021
100053550		GREENVILLE	NC		03/23/2021	6.000	90,934		(1,493)				147,000	01/05/2021
100053552		VASS	NC		03/23/2021	4.999	147,535		(610)				161,000	01/05/2021
100053555		SAN ANTONIO	TX		03/23/2021	7.500	118,606		332				173,000	01/07/2021
100053556		ROANOKE	VA		03/23/2021	4.125	68,421		(343)				125,000	01/05/2021
100053558		CANUTILLO	TX		03/23/2021	3.375	113,782		(331)				258,000	01/05/2021
100053559		POST FALLS	ID		03/23/2021	3.500	192,916		(239)				399,000	01/03/2021
100053560		HATFIELD	PA		03/23/2021	4.875	148,927		(792)				295,000	12/31/2020
100053570		RIALTO	CA		03/23/2021	4.250	255,236		(996)				405,000	12/31/2020
100053571		GAFFNEY	SC		03/23/2021	3.875	50,302		(63)				65,000	01/04/2021
100053573		WAYNE	NJ		03/23/2021	3.625	393,051		(807)				396,000	01/06/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053574		BRIDGEVILLE	PA		03/23/2021	4.750	107,684		(740)				280,000	01/04/2021
100053575		EL PASO	TX		03/23/2021	6.750	115,907		(590)				146,000	01/05/2021
100053577		SOMERSET	NJ		03/23/2021	4.000	231,080		(388)				299,000	01/03/2021
100053580		PORT JEFFERSON STATION	NY		03/23/2021	3.375	269,491		(416)				405,000	12/31/2020
100053585		LEAGUE CITY	TX		03/23/2021	3.375	88,920		(140)				335,330	01/05/2021
100053587		FINLAYSON	MN		03/23/2021	6.250	113,941		(559)				225,500	01/03/2021
100053588		BROOKLYN	NY		03/23/2021	4.000	121,164		(600)				812,000	12/31/2020
100053589		SHOREHAM	NY		03/23/2021	4.875	505,141		(1,612)				860,000	01/04/2021
100053593		CUMMING	GA		03/23/2021	4.500	135,089		(327)				281,000	01/06/2021
100053596		YORBA LINDA	CA		03/23/2021	5.000	471,978		(986)				825,000	01/03/2021
100053597		STANHOPE	NJ		03/23/2021	4.500	148,035		(378)				179,900	01/04/2021
100053598		KANSAS CITY	KS		03/23/2021	7.500	57,028		(1,446)				145,000	01/03/2021
100053603		HENDERSON	NV		03/23/2021	4.375	182,242		(872)				325,000	12/31/2020
100053605		RALEIGH	NC		03/23/2021	4.625	85,454		(259)				160,000	12/31/2020
100053607		HENDERSON	NV		03/23/2021	5.000	118,952		(578)				229,000	12/31/2020
100053610		BAYONNE	NJ		03/23/2021	4.000	389,729		(1,392)				446,380	01/03/2021
100053612		BUFFALO	NY		03/23/2021	3.500	107,990		(183)				156,000	01/01/2021
100053614		ELMORE	OH		03/23/2021	9.490	55,664		(1,829)				168,807	01/06/2021
100053615		PAINESVILLE	OH		03/23/2021	6.640	164,616		(296)				245,000	01/02/2021
100053617		WHITE OAK	PA		03/23/2021	2.000	51,140		191				130,000	01/02/2021
100053623		CLEVELAND	OK		03/23/2021	7.585	128,550		(128)				294,000	01/08/2021
100053626		CRESWELL	NC		03/23/2021	10.870	73,467		(1,512)				49,000	01/07/2021
100053627		BLOOMFIELD	NJ		03/23/2021	2.000	278,903		946				380,000	01/05/2021
100053630		WILMINGTON	DE		03/23/2021	8.400	63,438		(1,145)				60,000	01/07/2021
100053638		SAINT LOUIS	MO		03/23/2021	8.000	27,189		(350)				50,000	01/06/2021
100053640		PHILADELPHIA	PA		03/23/2021	5.500	126,985		(654)				144,000	01/05/2021
100053642		CLEVELAND	OH		03/23/2021	7.230	88,042		(448)				75,000	12/31/2020
100053647		WESTWEGO	LA		03/23/2021	6.996	73,075		(827)				90,000	12/31/2020
100053650		ASHEBORO	NC		03/23/2021	5.337	109,553		3,185				138,000	01/03/2021
100053654		GRAND JUNCTION	CO		03/23/2021	5.125	376,727		(1,006)				489,000	01/02/2021
100053659		GREENVILLE	SC		03/23/2021	7.250	97,403		(1,224)				210,000	01/03/2021
100053660		VANCEBORO	NC		03/23/2021	4.625	136,243		(412)				173,000	01/05/2021
100053661		HEBER	CA		03/23/2021	3.625	288,181		(706)				319,000	01/02/2021
100053663		TAKOMA PARK	MD		03/23/2021	4.125	271,725		(581)				380,000	12/31/2020
100053664		ADDISON	IL		03/23/2021	4.250	118,438		(371)				220,000	01/04/2021
100053665		HURRICANE	UT		03/23/2021	4.125	310,234		(1,285)				345,000	12/31/2020
100053666		STONINGTON	CT		03/23/2021	4.625	280,261		(1,162)				329,000	01/06/2021
100053667		FORT LAUDERDALE	FL		03/23/2021	3.500	264,869		(735)				345,000	01/01/2021
100053669		HYDE PARK	MA		03/23/2021	4.125	176,465		(693)				350,000	12/31/2020
100053670		SALEM	OR		03/23/2021	4.625	208,668		(401)				364,000	01/03/2021
100053671		FAR ROCKAWAY	NY		03/23/2021	3.625	407,180		(221)				621,000	12/31/2020
100053674		ADRIAN	MI		03/23/2021	5.000	70,311		(338)				138,000	12/31/2020
100053676		FORT LAUDERDALE	FL		03/23/2021	5.500	159,578		(892)				255,000	01/05/2021
100053678		PITTSBURG	KS		03/23/2021	5.875	103,607		(602)				185,900	01/07/2021
100053681		HOLLYWOOD	FL		03/23/2021	3.500	127,698		(246)				255,000	01/04/2021
100053683		LA GRANGE	IL		03/23/2021	4.500	216,246		(548)				230,000	01/04/2021
100053685		DENHAM SPRINGS	LA		03/23/2021	5.500	97,333		(176)				155,000	01/05/2021
100053686		LONG BEACH	CA		03/23/2021	4.625	628,193		(3,237)				1,115,000	01/02/2021
100053687		MCALLEN	TX		03/23/2021	7.875	86,094		(326)				135,000	01/04/2021
100053689		LAURELTON	NY		03/23/2021	6.000	400,303		(1,533)				580,000	12/31/2020
100053691		CONNELLSVILLE	PA		03/23/2021	5.250	22,143		357				79,987	01/04/2021
100053692		AMELIA CT HSE	VA		03/23/2021	8.040	94,850		(215)				238,937	10/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053696		SAINT LOUIS	MO		03/23/2021	4.200	86,426		(225)				70,000	01/08/2021
100053698		PHILADELPHIA	PA		03/23/2021	5.500	124,808		(488)				150,000	12/31/2020
100053699		CLEVELAND	OH		03/23/2021	5.875	29,484		80				30,000	12/31/2020
100053701		DETROIT	MI		03/23/2021	8.090	41,810		(582)				42,000	01/07/2021
100053702		LOUISVILLE	KY		03/23/2021	5.000	81,835		(434)				200,870	01/05/2021
100053704		ROCHESTER	NY		03/23/2021	6.500	49,051		(211)				61,000	01/01/2021
100053705		JACKSONVILLE	FL		03/23/2021	11.500	99,532		681				60,000	01/06/2021
100053707		EAST PEORIA	IL		03/23/2021	5.000	26,361		(51)				62,000	01/03/2021
100053708		KEENE	TX		03/23/2021	10.010	60,032		(1,588)				104,000	01/07/2021
100053714		POESTENKILL	NY		03/23/2021	8.976	199,531		(1,167)				160,000	01/05/2021
100053715		EAST SAINT LOUIS	IL		03/23/2021	7.903	28,653		(60)				25,000	01/03/2021
100053726		MISSOULA	MT		03/23/2021	4.375	407,307		(1,806)				512,000	12/31/2020
100053728		REHOBOTH	MA		03/23/2021	3.750	254,253		(686)				450,000	01/01/2021
100053730		MARTHASVILLE	MO		03/23/2021	3.750	262,951		(416)				470,000	01/04/2021
100053731		BOWIE	MD		03/23/2021	4.250	302,168		(671)				510,900	01/03/2021
100053735		ASHEVILLE	NC		03/23/2021	4.000	357,613		(1,457)				430,000	01/01/2021
100053736		KEENE	NH		03/23/2021	4.000	114,321		(450)				163,000	12/31/2020
100053737		STATEN ISLAND	NY		03/23/2021	5.000	205,649		(638)				438,000	12/31/2020
100053741		SARATOGA SPRINGS	NY		03/23/2021	4.625	391,532		(1,675)				425,000	01/02/2021
100053742		MADRID	IA		03/23/2021	4.125	135,550		(370)				186,000	01/02/2021
100053744		WYOMING	MN		03/23/2021	4.625	197,772		(568)				272,000	01/04/2021
100053746		O FALLON	MO		03/23/2021	4.250	180,298		(469)				225,000	01/04/2021
100053747		CHULA VISTA	CA		03/23/2021	4.625	357,965		(840)				655,000	12/31/2020
100053752		PASADENA	TX		03/23/2021	6.250	43,317		(679)				147,500	01/03/2021
100053757		SCOTTSVILLE	KY		03/23/2021	4.625	53,158		(190)				70,000	01/07/2021
100053760		TURTLE LAKE	WI		03/23/2021	4.625	59,139		(87)				58,000	01/05/2021
100053763		CANTON	GA		03/23/2021	3.625	197,488		(584)				335,000	01/01/2021
100053765		BUFORD	GA		03/23/2021	3.500	138,262		(550)				270,000	12/31/2020
100053768		POTTSVILLE	PA		03/23/2021	7.375	51,855		(269)				70,000	01/03/2021
100053769		EASTON	PA		03/23/2021	3.375	242,258		(438)				325,000	01/02/2021
100053770		LANCASTER	CA		03/23/2021	4.750	280,217		(1,457)				465,000	01/02/2021
100053771		CHATTANOOGA	TN		03/23/2021	4.600	81,265		(688)				152,000	01/07/2021
100053772		INDIANAPOLIS	IN		03/23/2021	7.625	29,331		(216)				78,800	01/05/2021
100053775		CHICAGO	IL		03/23/2021	13.000	33,692		(1,534)				74,999	01/07/2021
100053776		CARLISLE	PA		03/23/2021	5.870	106,788		(529)				165,000	01/05/2021
100053779		BELPRE	OH		03/23/2021	9.840	116,597		674				114,900	01/01/2021
100053781		WAYNE	NJ		03/23/2021	3.750	336,885		(624)				515,000	01/07/2021
100053782		DUNDALK	MD		03/23/2021	4.500	253,065		(175)				219,500	01/03/2021
100053784		SAINT LOUIS	MO		03/23/2021	10.430	117,437		(2,123)				74,900	01/08/2021
100053785		GLOCESTER	RI		03/23/2021	3.500	260,584		(444)				305,000	01/04/2021
100053786		KILLEEN	TX		03/23/2021	10.560	67,943		(178)				85,500	12/31/2020
100053788		OMAHA	NE		03/23/2021	4.750	62,989		(425)				119,000	01/03/2021
100053790		ABERDEEN	SD		03/23/2021	7.620	99,825		(271)				70,000	01/05/2021
100053792		CAMP HILL	AL		03/23/2021	11.500	40,152		(1,129)				43,300	01/07/2021
100053794		ROSWELL	NM		03/23/2021	11.089	44,488		(945)				41,500	09/29/2005
100053795		MATTAPONI	VA		03/23/2021	6.099	256,671		9,426				195,000	01/07/2021
100053796		TOPEKA	KS		03/23/2021	5.500	45,897		(122)				57,000	01/07/2021
100053801		LAREDO	TX		03/23/2021	9.038	42,620		622				90,500	01/05/2021
100053802		BRANDON	FL		03/23/2021	3.750	431,721		(1,205)				628,000	12/31/2020
100053813		PARKVILLE	MD		03/23/2021	4.625	203,770		(933)				187,500	01/03/2021
100053814		HARRISBURG	PA		03/23/2021	4.000	40,985		(226)				70,000	01/02/2021
100053815		HESPERIA	CA		03/23/2021	3.750	144,822		(321)				255,000	01/04/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053816		WYNNE	AR		03/23/2021	5.750	119,752		(960)				157,500	01/01/2021
100053820		LILBURN	GA		03/23/2021	4.500	192,844		(753)				251,000	01/03/2021
100053821		FLORENCE	AL		03/23/2021	4.000	61,355		(176)				69,000	01/03/2021
100053828		LONE JACK	MO		03/23/2021	3.625	98,127		(481)				266,000	01/04/2021
100053829		SPRINGFIELD	OH		03/23/2021	5.625	83,522		(386)				171,000	01/02/2021
100053830		PADEN	OK		03/23/2021	6.375	82,557		(369)				95,000	01/05/2021
100053831		MOLINE	IL		03/23/2021	3.875	92,250		(107)				135,000	05/06/2022
100053834		LAMBERTVILLE	MI		03/23/2021	5.000	123,966		(616)				130,000	12/31/2020
100053835		BROOKLYN	NY		03/23/2021	5.000	260,778		(964)				550,000	12/31/2020
100053839		DALTON	GA		03/23/2021	3.625	73,731		(153)				169,900	02/13/2023
100053842		GLENDALE HEIGHTS	IL		03/23/2021	4.625	180,089		(790)				230,000	12/31/2020
100053843		MIAMI	FL		03/23/2021	4.375	162,485		(373)				179,000	01/05/2021
100053847		Templeton	MA		03/23/2021	4.000	120,295		(457)				225,000	01/02/2021
100053851		BIRMINGHAM	AL		03/23/2021	6.830	63,385		47				62,000	01/08/2021
100053853		ROCHESTER	NY		03/23/2021	6.750	190,668		(3,032)				229,000	01/06/2021
100053855		BIG LAKE	MN		03/23/2021	5.173	208,920		(384)				228,268	01/05/2021
100053859		DENTON	MD		03/23/2021	5.500	178,613		(228)		3,955		210,000	01/05/2021
100053866		WAUKEGAN	IL		03/23/2021	3.625	75,030		646				114,000	01/07/2021
100053869		NORWALK	CA		03/23/2021	5.000	372,864		(2,759)				496,000	12/31/2020
100053873		SANTA ROSA	CA		03/23/2021	4.250	246,215		(404)				555,000	12/30/2020
100053876		FLINT	MI		03/23/2021	4.000	51,381		(168)				130,000	12/31/2020
100053877		MARSTONS MILLS	MA		03/23/2021	3.375	391,897		(807)				524,000	12/31/2020
100053878		MOBILE	AL		03/23/2021	3.875	70,120		214				73,000	01/07/2021
100053880		LORTON	VA		03/23/2021	4.000	271,543		(808)				320,000	01/03/2021
100053882		PISCATAWAY	NJ		03/23/2021	4.250	257,975		2,612				225,000	01/05/2021
100053884		RAINIER	WA		03/23/2021	4.625	351,420		(1,655)				525,000	01/03/2021
100053885		WAHIAWA	HI		03/23/2021	4.750	242,137		(920)				660,000	12/31/2020
100053889		LAUREL	MD		03/23/2021	4.125	268,759		(858)				353,000	01/03/2021
100053890		PINSON	AL		03/23/2021	5.125	134,186		(339)				198,000	01/05/2021
100053895		HALLANDALE BEACH	FL		03/23/2021	3.500	165,862		(294)				300,000	01/03/2021
100053897		CHARLOTTE	NC		03/23/2021	5.000	164,813		(937)				235,000	12/31/2020
100053899		FLUSHING	NY		03/23/2021	5.875	183,859		(1,819)				1,450,003	12/31/2020
100053901		MILWAUKEE	WI		03/23/2021	4.125	151,781		(454)				170,000	01/05/2021
100053902		HYATTSVILLE	MD		03/23/2021	4.375	84,206		(345)				333,000	12/31/2020
100053905		NEW HAVEN	CT		03/23/2021	6.500	127,406		(692)				290,000	01/05/2021
100053906		MANITOWOC	WI		03/23/2021	6.250	97,177		(339)				132,000	01/03/2021
100053907		COUPON	PA		03/23/2021	6.750	78,451		(1,443)				272,000	01/03/2021
100053910		SPRING HILL	FL		03/23/2021	5.125	76,131		(565)				130,000	12/31/2020
100053912		CHINO	CA		03/23/2021	4.000	199,454		(697)				255,000	01/02/2021
100053913		SHARPSVILLE	PA		03/23/2021	4.000	96,013		(421)				105,000	12/31/2020
100053914		MENOMONEE FALLS	WI		03/23/2021	3.625	198,947		(415)				270,000	01/05/2021
100053915		STREAMWOOD	IL		03/23/2021	4.500	197,246		(707)				200,000	01/03/2021
100053917		DELANO	CA		03/23/2021	4.500	152,266		(617)				250,000	01/01/2021
100053918		INGLESIDE	IL		03/23/2021	3.375	116,693		(414)				200,000	01/05/2021
100053919		NEW ORLEANS	LA		03/23/2021	7.000	134,938		(805)				124,000	01/03/2021
100053921		PONTIAC	MI		03/23/2021	7.740	95,763		30				89,938	01/06/2021
100053928		ALLENTOWN	PA		03/23/2021	10.740	66,316		(1,938)				98,000	12/31/2020
100053934		HIGH POINT	NC		03/23/2021	5.004	22,819		(56)				43,000	01/02/2021
100053935		LOUISBURG	NC		03/23/2021	3.337	140,746		2,668				375,000	11/05/2022
100053936		TALLAHASSEE	FL		03/23/2021	7.000	113,167		(628)				110,000	01/03/2021
100053938		DETROIT	MI		03/23/2021	3.875	27,823		(8)				46,000	01/06/2021
100053940		BROOKLYN	NY		03/23/2021	3.875	440,537		(1,347)				795,000	12/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053942		BROCKPORT	IL		03/23/2021	9.000	49,445		(183)				62,500	01/05/2021
100053943		PRINCESS ANNE	MD		03/23/2021	10.310	97,273		(248)				130,000	01/08/2021
100053947		LAUDERHILL	FL		03/23/2021	3.750	195,288		(655)				335,000	01/01/2021
100053949		REPUBLIC	MO		03/23/2021	3.250	69,645		(94)				150,000	01/07/2021
100053950		CLOVIS	CA		03/23/2021	7.781	99,027		258				253,000	12/31/2020
100053951		FAIRBURN	GA		03/23/2021	4.000	78,366		(336)				169,280	01/03/2021
100053954		CRANFORD	NJ		03/23/2021	4.000	303,350		(1,190)				630,000	01/05/2021
100053955		WEST ORANGE	NJ		03/23/2021	4.500	197,978		(1,131)				440,000	01/03/2021
100053956		PASADENA	TX		03/23/2021	3.375	80,454		(162)				216,200	01/07/2021
100053960		ARLINGTON	VA		03/23/2021	5.375	196,199		(868)				335,000	01/04/2021
100053961		CHICAGO	IL		03/23/2021	4.250	175,186		(316)				170,000	12/31/2020
100053964		JACKSONVILLE	FL		03/23/2021	7.875	71,546		(289)				94,760	12/31/2020
100053965		FLORENCE	SC		03/23/2021	6.125	79,063		(383)				113,000	01/05/2021
100053968		ALEXANDRIA	VA		03/23/2021	6.750	216,969		(2,102)				435,000	01/04/2021
100053969		OSAGE BEACH	MO		03/23/2021	6.875	298,653		(2,493)				455,000	01/03/2021
100053970		HAMMOND	IN		03/23/2021	4.125	70,883		(320)				90,000	01/04/2021
100053971		WALPOLE	MA		03/23/2021	5.125	200,580		(1,244)				409,000	12/31/2020
100053972		WEST PALM BEACH	FL		03/23/2021	5.875	92,833		(890)				265,000	01/02/2021
100053974		MIAMI	FL		03/23/2021	3.750	276,355		(182)				600,000	01/04/2021
100053975		ABBOTTSTOWN	PA		03/23/2021	5.875	118,039		(470)				160,000	01/02/2021
100053977		HOLLY SPRINGS	NC		03/23/2021	3.125	139,840		(122)				300,000	12/31/2020
100053978		CALLICOON	NY		03/23/2021	8.875	2,237		(168)				145,025	01/05/2021
100053979		ARLINGTON HEIGHTS	IL		03/23/2021	4.625	248,904		(1,120)				285,000	01/03/2021
100053980		CLAREMONT	NH		03/23/2021	4.625	133,254		(517)				167,500	12/31/2020
100053981		BOONE	IA		03/23/2021	4.250	47,679		(274)				99,000	01/04/2021
100053982		LINCOLNWOOD	IL		03/23/2021	6.000	141,952		(675)				263,000	01/06/2021
100053984		ANDREWS	SC		03/23/2021	4.625	81,674		(338)				118,000	01/03/2021
100053986		INDIANAPOLIS	IN		03/23/2021	5.000	122,211		(286)				225,000	01/03/2021
100053989		Orlando	FL		03/23/2021	3.625	115,589		(182)				260,000	01/03/2021
100053990		WARRENTON	VA		03/23/2021	4.000	225,760		(66)				289,975	12/31/2020
100053993		ROANOKE RAPIDS	NC		03/23/2021	8.000	33,287		213				34,000	01/05/2021
100053995		SMITHVILLE	MO		03/23/2021	9.000	154,232		(293)				200,000	05/08/2023
100053996		PRINCETON	NC		03/23/2021	7.000	71,493		(428)				155,000	12/05/2022
100053997		SANTA MARIA	CA		03/23/2021	7.640	134,968		(688)				380,000	01/05/2021
100053998		WARREN	MI		03/23/2021	5.980	166,254		(316)				164,000	12/31/2020
100053999		PORTAGE DES SIOUX	MO		03/23/2021	8.000	169,846		(859)				206,134	01/03/2021
100054000		WOODLAND	CA		03/23/2021	6.480	280,914		(1,571)				388,952	01/05/2021
100054004		WEST POINT	GA		03/23/2021	11.609	61,371		(1,206)				41,400	01/08/2021
100054005		GREENSBORO	PA		03/23/2021	10.750	50,394		(1,272)				54,000	01/05/2021
100054013		COSHOCTON	OH		03/23/2021	5.000	43,969		1,012				71,900	01/07/2021
100054017		LAWRENCEVILLE	GA		03/23/2021	4.250	91,059		(340)				207,000	01/05/2021
100054021		SYRACUSE	NY		03/23/2021	4.500	115,535		(746)				144,900	12/31/2020
100054023		FRUITLAND	ID		03/23/2021	8.500	73,506		(429)				196,000	01/05/2021
100054024		HAMDEN	CT		03/23/2021	6.625	204,148		(995)				305,000	01/04/2021
100054028		INGLEWOOD	CA		03/23/2021	4.125	341,771		(799)				885,000	01/03/2021
100054030		IRMO	SC		03/23/2021	3.375	54,514		(80)				135,000	01/04/2021
100054031		PHOENIX	AZ		03/23/2021	4.000	240,013		(900)				349,900	01/04/2021
100054032		CHURCHVILLE	MD		03/23/2021	5.125	329,420		(707)				499,000	01/04/2021
100054037		FRESNO	CA		03/23/2021	4.250	258,446		(847)				330,000	12/31/2020
100054038		MARIETTA	GA		03/23/2021	5.875	186,179		(610)				349,600	01/03/2021
100054039		RIVERDALE	GA		03/23/2021	3.875	120,104		(69)				165,600	01/01/2021
100054043		SAINT LOUIS	MO		03/23/2021	3.875	99,917		(158)				149,900	01/04/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054044		CAMDENTON	MO		03/23/2021	4.375	107,838		(316)				144,000	01/03/2021
100054048		TEXARKANA	TX		03/23/2021	6.125	59,468		(717)				124,000	01/06/2021
100054053		GREENWOOD	SC		03/23/2021	3.875	66,991		(183)				85,000	01/06/2021
100054054		LAKE WALES	FL		03/23/2021	7.200	78,107		(1,020)				130,000	01/07/2021
100054055		PINELLAS PARK	FL		03/23/2021	3.625	80,092		(152)				150,000	12/31/2020
100054056		MASTIC	NY		03/23/2021	3.875	169,966		(287)				140,000	12/31/2020
100054057		JASPER	TN		03/23/2021	3.750	88,290		(202)				120,000	12/31/2020
100054060		ELLENWOOD	GA		03/23/2021	4.000	156,991		(646)				217,580	01/03/2021
100054063		HINCKLEY	MN		03/23/2021	4.750	399,108		(405)				355,322	01/03/2021
100054064		BALTIMORE	MD		03/23/2021	5.000	92,138		94				175,000	01/05/2021
100054065		LOS ANGELES	CA		03/23/2021	5.090	294,321		(709)				799,447	12/31/2020
100054067		BENNETTSVILLE	SC		03/23/2021	6.996	48,638		(857)				65,000	01/07/2021
100054069		WAIPAHU	HI		03/23/2021	7.680	283,319		(2,536)				714,000	12/31/2020
100054074		STRUTHERS	OH		03/23/2021	7.442	50,050		86				49,114	01/02/2021
100054076		GLADSTONE	VA		03/23/2021	8.000	26,522		(840)				86,000	07/27/2005
100054077		SALEM	AL		03/23/2021	9.642	102,492		317				115,000	01/06/2021
100054082		INDIANAPOLIS	IN		03/23/2021	6.500	185,986		2,119				146,900	01/05/2021
100054084		ERIE	PA		03/23/2021	3.150	47,652		1,539				53,500	01/06/2021
100054090		WATERVLIET	NY		03/23/2021	2.000	86,974		398				193,572	12/30/2020
100054092		CREST HILL	IL		03/23/2021	2.875	62,982		27				105,000	01/03/2021
100054095		CLIFFWOOD	NJ		03/23/2021	4.250	134,413		(594)				250,000	01/07/2021
100054096		PORT ORANGE	FL		03/23/2021	4.000	187,787		(547)				225,000	01/06/2021
100054098		JOHNS ISLAND	SC		03/23/2021	4.875	299,523		(490)		10,329		645,400	01/03/2021
100054099		PORT SAINT LUCIE	FL		03/23/2021	4.625	246,829		(831)				247,000	01/05/2021
100054100		BENNINGTON	VT		03/23/2021	3.625	136,866		131				205,000	12/31/2020
100054101		CHARLOTTE	NC		03/23/2021	4.500	146,252		(376)				345,000	12/31/2020
100054102		HANOVER	PA		03/23/2021	5.875	95,117		(387)				145,000	01/06/2021
100054104		MAYBROOK	NY		03/23/2021	4.125	171,420		(418)				175,000	12/31/2020
100054105		HOLLYWOOD	SC		03/23/2021	3.625	142,991		(398)				489,999	01/06/2021
100054111		DES PLAINES	IL		03/23/2021	3.500	253,938		(335)				293,000	01/04/2021
100054116		OWATONNA	MN		03/23/2021	5.625	74,156		(933)				154,000	01/05/2021
100054117		LAWRENCEVILLE	GA		03/23/2021	4.000	231,137		(928)				335,000	01/04/2021
100054120		MILLVILLE	NJ		03/23/2021	6.250	80,491		(888)				222,000	01/04/2021
100054123		MODESTO	CA		03/23/2021	4.000	265,138		(904)				355,900	01/04/2021
100054125		MAPLE VALLEY	WA		03/23/2021	5.750	250,161		(588)				649,000	01/04/2021
100054128		CROSBY	MN		03/23/2021	3.875	135,886		(252)				152,000	01/05/2021
100054133		OAK BLUFFS	MA		03/23/2021	6.375	299,584		(2,161)				810,001	01/06/2021
100054139		CORNELIUS	OR		03/23/2021	3.875	149,330		(438)				425,000	01/05/2021
100054140		TUCSON	AZ		03/23/2021	3.875	162,277		(556)				227,000	01/04/2021
100054141		FRESNO	CA		03/23/2021	3.500	239,492		(535)				255,000	12/31/2020
100054144		BUCKEYE	AZ		03/23/2021	5.250	248,541		(1,339)				391,130	01/04/2021
100054146		LAFAYETTE	LA		03/23/2021	3.500	89,298		(69)				103,000	01/04/2021
100054150		AMELIA COURT HOUSE	VA		03/23/2021	5.813	220,766		(1,045)				197,000	01/07/2021
100054152		ROSSFORD	OH		03/23/2021	5.000	71,546		(41)				64,900	12/31/2020
100054156		BRONX	NY		03/23/2021	4.625	331,519		(1,302)				580,000	12/31/2020
100054158		HOUSTON	TX		03/23/2021	9.818	129,267		(2,638)				249,320	01/03/2021
100054160		SADDLE BROOK	NJ		03/23/2021	6.750	413,552		4,617				317,000	01/03/2021
100054161		HILLSBORO	TX		03/23/2021	11.970	37,311		(465)				27,000	01/07/2021
100054165		LIVERMORE	CA		03/23/2021	4.500	580,253		(2,445)				1,195,803	01/02/2021
100054166		SHERMAN OAKS	CA		03/23/2021	3.066	702,087		(642)				1,850,000	12/31/2020
100054167		TOLEDO	OH		03/23/2021	3.125	135,357		(20)				179,900	01/04/2021
100054168		TOLEDO	OH		03/23/2021	5.240	35,806		21				35,000	01/04/2021

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100054173		SAN FRANCISCO	CA		03/23/2021	3.750	547,201		(495)				840,900	01/02/2021
100054174		TRENTON	NJ		03/23/2021	4.500	113,640		(696)				230,000	01/05/2021
100054178		DORAVILLE	GA		03/23/2021	3.875	117,315		(300)				240,000	01/08/2021
100054182		BRIDGEPORT	CT		03/23/2021	2.000	89,474		273				223,000	12/31/2020
100054184		HANCEVILLE	AL		03/23/2021	5.750	194,410		(1,318)				189,900	12/31/2020
100054186		RANCHO STA MARG	CA		03/23/2021	4.125	483,483		(2,086)				725,000	01/01/2021
100054188		CLOVIS	CA		03/23/2021	3.375	231,555		(358)				330,000	12/31/2020
100054191		PHILADELPHIA	PA		03/23/2021	4.625	462,652		(1,609)				736,000	11/15/2022
100054192		CAPE CORAL	FL		03/23/2021	4.250	168,195		(521)				320,000	01/06/2021
100054193		FREEPORT	TX		03/23/2021	4.250	68,353		(291)				148,000	01/04/2021
100054198		DETROIT LAKES	MN		03/23/2021	4.000	224,477		(417)				245,000	01/06/2021
100054200		CHICAGO	IL		03/23/2021	4.000	237,274		(857)				240,000	12/31/2020
100054201		COSBY	TN		03/23/2021	5.250	109,783		(276)				110,000	01/05/2021
100054204		MAPLE LAKE	MN		03/23/2021	4.625	372,382		(1,577)				492,500	01/05/2021
100054207		RENO	NV		03/23/2021	4.375	213,351		(982)				283,400	12/31/2020
100054208		SIMI VALLEY	CA		03/23/2021	4.625	305,572		(700)				585,000	12/31/2020
100054210		STEWARTSVILLE	NJ		03/23/2021	5.750	201,836		(1,935)				380,000	01/03/2021
100054211		WALDORF	MD		03/23/2021	5.000	243,717		(1,269)				278,000	01/03/2021
100054214		DALLASTOWN	PA		03/23/2021	3.875	155,684		(263)				174,000	01/02/2021
100054215		LAFAYETTE	LA		03/23/2021	4.125	202,299		(449)				333,000	12/31/2020
100054218		MCKINNEY	TX		03/23/2021	2.875	194,502		(237)				423,203	01/03/2021
100054223		NEWTON	NC		03/23/2021	4.625	77,022		(219)				152,000	12/31/2020
100054224		WAUSAU	WI		03/23/2021	5.875	70,303		(343)				120,000	01/04/2021
100054225		NORMAL	IL		03/23/2021	3.500	36,894		33				72,000	01/07/2021
100054228		LAS VEGAS	NV		03/23/2021	4.000	100,828		(195)				200,000	12/31/2020
100054231		CHARLOTTE	NC		03/23/2021	4.000	80,534		(186)				205,000	12/31/2020
100054232		WATERLOO	IL		03/23/2021	3.875	93,583		131				364,000	01/03/2021
100054233		SANTA MARIA	CA		03/23/2021	5.000	257,035		(1,899)				345,000	01/05/2021
100054234		LAS VEGAS	NV		03/23/2021	4.625	68,107		(161)				191,000	12/31/2020
100054236		NORTH LAS VEGAS	NV		03/23/2021	4.750	35,465		(111)				425,000	12/31/2020
100054237		PARMA	MI		03/23/2021	5.125	119,576		(336)				160,000	12/31/2020
100054238		TEWKSBURY	MA		03/23/2021	3.750	314,932		(575)				489,900	01/02/2021
100054240		Alamo	TX		03/23/2021	8.000	56,283		(1,408)				127,000	01/05/2021
100054241		NEWPORT NEWS	VA		03/23/2021	8.000	13,649		(523)				124,848	01/05/2021
100054242		AKRON	OH		03/23/2021	8.973	52,355		(1,679)				59,935	12/30/2020
100054244		NORFOLK	VA		03/23/2021	4.750	120,902		(493)				127,000	01/03/2021
100054245		JACKSONVILLE	FL		03/23/2021	10.480	73,761		(2,303)				53,072	01/08/2021
100054246		STATEN ISLAND	NY		03/23/2021	6.250	241,726		(1,338)				449,000	12/31/2020
100054249		RICHWOOD	WV		03/23/2021	8.000	55,449		(736)				66,499	03/14/2007
100054252		MAYWOOD	IL		03/23/2021	4.230	91,412		7				144,435	12/31/2020
100054253		Markham	IL		03/23/2021	7.125	65,187		(1,432)				70,000	01/05/2021
100054254		CHICAGO	IL		03/23/2021	3.410	105,773		(80)				182,000	01/07/2021
100054255		WILKES BARRE	PA		03/23/2021	8.940	37,503		(972)				55,000	12/30/2020
100054258		SWEET HOME	OR		03/23/2021	10.000	36,860		(836)				40,000	01/07/2021
100054260		GROTON	NY		03/23/2021	11.130	93,044		(1,156)				92,000	01/06/2021
100054267		EUCLID	OH		03/23/2021	4.625	99,456		(330)				142,000	12/31/2020
100054270		MIDDLETOWN	NY		03/23/2021	2.000	183,860		722				285,000	12/31/2020
100054274		BATON ROUGE	LA		03/23/2021	5.875	58,730		(181)				100,000	01/05/2021
100054278		CEDAR HILL	TN		03/23/2021	4.125	318,384		(585)				610,000	01/02/2021
100054279		NORTHFIELD	MN		03/23/2021	5.000	181,860		322				201,960	01/07/2023
100054280		LEHIGH ACRES	FL		03/23/2021	4.375	121,506		(477)				239,000	01/03/2021
100054281		ANSONIA	CT		03/23/2021	6.250	221,277		(876)				270,000	01/05/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054282		WASHINGTON	DC		03/23/2021	3.750	146,698		(388)				185,992	12/31/2020
100054283		CHICOPEE	MA		03/23/2021	4.750	70,946		(184)				115,000	01/05/2021
100054285		BROCKTON	MA		03/23/2021	4.500	311,129		(733)				460,000	12/31/2020
100054288		FRESNO	CA		03/23/2021	4.625	193,182		(814)				325,000	12/31/2020
100054291		Cypress	TX		03/23/2021	4.000	91,425		(287)				175,000	12/31/2020
100054292		GAITHERSBURG	MD		03/23/2021	5.000	229,607		(675)				380,000	03/15/2022
100054297		AMERICUS	GA		03/23/2021	3.500	195,047		(276)				229,000	01/08/2021
100054298		COUNCIL BLUFFS	IA		03/23/2021	4.000	53,438		(109)				79,600	01/05/2021
100054299		HOOVER	AL		03/23/2021	7.750	221,455		(2,215)				285,000	01/04/2021
100054301		SPRINGFIELD	MA		03/23/2021	4.000	129,790		(271)				190,000	01/02/2021
100054306		PIKESVILLE	MD		03/23/2021	4.125	216,169		(641)				285,000	12/31/2020
100054307		SHEFFIELD	PA		03/23/2021	9.650	69,220		(1,491)				100,000	01/06/2021
100054308		LEBANON	PA		03/23/2021	10.720	124,034		(79)				180,000	01/05/2021
100054313		ATTLEBORO	MA		03/23/2021	2.000	167,374		597				380,000	01/03/2021
100054314		WARRIOR	AL		03/23/2021	8.000	118,166		(536)				85,000	01/06/2021
100054315		JENKS	OK		03/23/2021	4.625	165,611		(132)				172,000	12/31/2020
100054316		CHARLOTTE	NC		03/23/2021	7.500	72,825		(1,891)				214,000	12/31/2020
100054319		SOPERTON	GA		03/23/2021	10.748	85,128		1,583				60,000	01/07/2021
100054321		DANVILLE	IL		03/23/2021	5.777	37,000		1,192				32,000	01/05/2021
100054327		SACRAMENTO	CA		03/23/2021	3.125	246,560		(219)				405,000	01/01/2021
100054328		CHICAGO	IL		03/23/2021	3.877	199,624		216				245,000	01/01/2021
100054329		OXNARD	CA		03/23/2021	3.375	438,230		(763)				755,000	12/31/2020
100054334		BALTIMORE	MD		03/23/2021	10.459	77,730		(1,139)				72,500	12/31/2020
100054340		ABINGTON	PA		03/23/2021	3.750	90,524		(428)				254,000	12/31/2020
100054341		WEST PARK	FL		03/23/2021	7.500	142,154		(213)				182,000	01/02/2021
100054342		TUCKER	GA		03/23/2021	7.500	159,335		153				218,951	01/03/2021
100054344		JAY PEAK	VT		03/23/2021	4.000	107,914		(184)				199,000	01/05/2021
100054347		COLUMBUS	IN		03/23/2021	4.250	70,282		(165)				115,000	01/03/2021
100054348		ALLENTOWN	PA		03/23/2021	3.875	176,167		(474)				232,000	01/02/2021
100054351		HUBERT	NC		03/23/2021	3.875	121,046		(285)				180,000	01/01/2021
100054352		ENDICOTT	NY		03/23/2021	5.500	58,175		(91)				62,500	01/04/2021
100054354		HARRISBURG	PA		03/23/2021	3.875	275,697		(485)				346,000	01/01/2021
100054356		INDIO	CA		03/23/2021	4.125	196,841		(475)				300,000	01/01/2021
100054357		NORTH ARLINGTON	NJ		03/23/2021	5.000	338,413		(1,597)				412,900	01/04/2021
100054359		CLINTON	MD		03/23/2021	5.000	164,205		(759)				361,000	12/31/2020
100054361		ROCK HILL	SC		03/23/2021	4.250	89,955		(192)				145,000	01/05/2021
100054363		CONCORD	VA		03/23/2021	4.000	93,188		(213)				120,000	01/04/2021
100054365		CHICAGO	IL		03/23/2021	4.125	79,922		(500)				219,999	01/02/2021
100054366		NOTTINGHAM	MD		03/23/2021	3.875	281,443		(476)				265,000	01/03/2021
100054367		GRAVOIS MILLS	MO		03/23/2021	4.000	126,375		(289)				142,000	01/05/2021
100054370		MILWAUKEE	WI		03/23/2021	4.000	79,522		(241)				114,000	01/05/2021
100054371		WEST PALM BEACH	FL		03/23/2021	3.375	186,764		(468)				480,000	01/04/2021
100054373		BLUFFTON	SC		03/23/2021	4.000	122,941		(353)				270,000	01/05/2021
100054379		MURPHY	TX		03/23/2021	4.625	231,671		(788)				340,000	01/01/2021
100054381		NORMAL	IL		03/23/2021	3.500	132,763		(255)				260,000	01/07/2021
100054383		WALDORF	MD		03/23/2021	3.500	387,722		(742)				441,900	12/31/2020
100054386		LOS ANGELES	CA		03/23/2021	4.250	318,914		(688)				400,000	12/31/2020
100054388		HUNTINGTOWN	MD		03/23/2021	6.000	150,220		(1,387)				269,000	01/03/2021
100054389		LAKELAND	FL		03/23/2021	4.000	215,208		(681)				265,000	01/05/2021
100054390		NISSWA	MN		03/23/2021	7.625	89,606		(1,274)				160,000	01/03/2021
100054391		LAS VEGAS	NV		03/23/2021	3.750	216,462		(399)				270,000	12/31/2020
100054392		BARTLETT	IL		03/23/2021	4.125	235,752		(304)				240,000	01/05/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054394		LEXINGTON	SC		03/23/2021	6.250	98,645		(874)				128,000	01/05/2021
100054399		CHESTER	PA		03/23/2021	5.500	57,904		(503)				136,488	01/06/2021
100054400		FAIRMONT	NC		03/23/2021	4.000	59,490		17				99,170	01/03/2021
100054401		HAMPTON	GA		03/23/2021	6.970	150,326		(757)				149,969	12/31/2020
100054404		SHIRLEY	NY		03/23/2021	4.000	269,980		(210)				345,000	12/31/2020
100054405		KANSAS CITY	MO		03/23/2021	9.750	71,454		(1,271)				60,000	01/08/2021
100054407		CINCINNATI	OH		03/23/2021	6.375	256,478		(1,689)				390,000	12/31/2020
100054409		MEMPHIS	TN		03/23/2021	4.750	53,590		(129)				61,000	12/31/2020
100054410		HANOVER	VA		03/23/2021	2.700	134,496		275				175,000	07/24/2007
100054413		FORT ASHBY	WV		03/23/2021	3.250	153,894		(109)				226,000	01/29/2007
100054415		ARLINGTON HEIGHTS	IL		03/23/2021	4.250	508,655		(2,685)				475,000	01/03/2021
100054416		GLENDALE	AZ		03/23/2021	3.000	177,458		(137)				278,000	12/31/2020
100054422		ARVERNE	NY		03/23/2021	4.250	346,247		(941)				573,000	12/31/2020
100054423		CAMILLA	GA		03/23/2021	4.125	94,919		(263)				99,000	01/08/2021
100054424		STATEN ISLAND	NY		03/23/2021	3.375	224,637		(326)				328,000	12/31/2020
100054427		LAUREL	MD		03/23/2021	3.500	173,191		(183)				275,000	01/03/2021
100054430		SANTA ANA	CA		03/23/2021	3.375	261,946		(302)				525,000	01/02/2021
100054434		OCEAN CITY	MD		03/23/2021	4.625	412,922		(2,049)				399,900	01/05/2021
100054435		AUBURN	MA		03/23/2021	4.625	208,873		(1,248)				262,000	12/30/2020
100054437		WOODBURN	OR		03/23/2021	5.000	219,648		(1,084)				377,000	01/03/2021
100054439		DECATUR	TN		03/23/2021	6.875	79,110		(1,044)				130,000	01/05/2021
100054440		Orlando	FL		03/23/2021	3.625	138,197		(338)				200,000	01/03/2021
100054441		CRAWFORDVILLE	FL		03/23/2021	4.250	114,365		(384)				130,000	01/05/2021
100054442		FLORENCE	SC		03/23/2021	4.625	114,614		(489)				167,000	01/04/2021
100054444		BENSALEM	PA		03/23/2021	5.750	80,738		(775)				351,000	12/31/2020
100054448		LONDONDERRY	NH		03/23/2021	5.875	135,131		(361)				445,000	12/31/2020
100054451		BROKEN ARROW	OK		03/23/2021	4.000	105,554		(295)				150,000	12/31/2020
100054455		GEISMAR	LA		03/23/2021	5.500	93,724		(729)				200,000	01/05/2021
100054460		BALLSTON LAKE	NY		03/23/2021	4.375	248,212		(785)				340,000	01/06/2021
100054461		LEBANON	IN		03/23/2021	7.250	74,963		(475)				119,000	01/04/2021
100054467		N CHARLESTON	SC		03/23/2021	11.122	57,249		(1,516)				140,931	01/05/2021
100054468		PHILADELPHIA	PA		03/23/2021	13.390	52,256		(482)				75,000	01/05/2021
100054470		WHITESBURG	TN		03/23/2021	9.480	68,393		(2,447)				129,793	12/31/2020
100054471		ROBBINS	NC		03/23/2021	9.500	41,917		(1,101)				60,000	01/05/2021
100054472		PHOENIX	AZ		03/23/2021	4.000	91,345		(203)				279,933	12/31/2020
100054473		NORTH CHESTERFIELD	VA		03/23/2021	8.640	66,372		(228)				105,415	01/05/2021
100054474		PHILADELPHIA	PA		03/23/2021	5.000	114,461		(454)				168,000	01/05/2021
100054475		N BROOKFIELD	NY		03/23/2021	8.640	63,583		(517)				55,658	01/05/2021
100054479		DAYTON	OH		03/23/2021	11.550	123,072		1,993				153,000	12/30/2020
100054480		OPA LOCKA	FL		03/23/2021	5.250	74,728		(762)				225,000	01/05/2021
100054482		MILWAUKEE	WI		03/23/2021	2.856	47,377		215				50,000	01/11/2021
100054483		GAINESVILLE	FL		03/23/2021	10.740	36,659		(1,408)				67,500	01/06/2021
100054488		KISSIMMEE	FL		03/23/2021	3.500	300,992		(502)				326,000	12/31/2020
100054490		PLAINFIELD	CT		03/23/2021	4.000	193,252		4,130				205,000	01/05/2021
100054492		SOUTH HOLLAND	IL		03/23/2021	6.620	79,071		(372)				165,000	12/31/2020
100054495		SAGINAW	MI		03/23/2021	6.875	72,271		(443)				122,000	01/04/2021
100054498		SAN ANTONIO	TX		03/23/2021	4.250	126,246		(232)				270,000	01/03/2021
100054499		JACKSONVILLE	AR		03/23/2021	9.000	69,342		(480)				70,500	01/05/2021
100054501		PACIFIC CITY	OR		03/23/2021	4.000	266,938		(521)				325,000	01/03/2021
100054503		COLUMBUS	NJ		03/23/2021	4.500	266,941		(674)				363,900	12/31/2020
100054505		ENTERPRISE	AL		03/23/2021	4.000	153,491		(456)				165,000	01/04/2021
100054506		STAMFORD	CT		03/23/2021	4.375	595,438		(1,705)				599,000	01/03/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054507		STATESVILLE	NC		03/23/2021	4.125	131,580		(475)				245,000	12/31/2020
100054508		BATTLE CREEK	MI		03/23/2021	4.000	40,871		(90)				70,000	01/03/2021
100054511		NORTH HILLS	CA		03/23/2021	4.000	290,344		(531)				620,000	12/31/2020
100054512		WASHINGTON	DC		03/23/2021	5.125	267,802		(1,011)				721,000	12/31/2020
100054515		ALLENTON	MI		03/23/2021	4.250	100,905		(485)				290,000	01/02/2021
100054516		NEW ALBANY	IN		03/23/2021	4.000	232,618		(418)				330,000	01/05/2021
100054521		BROOKLYN	NY		03/23/2021	7.250	298,849		(939)				1,325,000	12/31/2020
100054522		LOS ANGELES	CA		03/23/2021	4.250	385,960		(472)				837,000	12/31/2020
100054523		WEST LAFAYETTE	OH		03/23/2021	4.000	58,906		(144)				87,900	01/06/2021
100054524		MISSION HILLS	CA		03/23/2021	4.750	371,010		(708)				610,000	01/02/2021
100054528		EDINBURG	TX		03/23/2021	5.000	77,733		(385)				120,000	01/04/2021
100054530		SUSSEX	NJ		03/23/2021	5.500	274,906		(2,062)				469,000	01/03/2021
100054531		SAINT PAUL	MN		03/23/2021	4.125	208,223		(623)				328,000	01/05/2021
100054533		BATESBURG	SC		03/23/2021	3.375	117,561		68				133,000	01/07/2021
100054534		SAINT LOUIS	MO		03/23/2021	4.375	97,107		(363)				120,000	01/05/2021
100054535		COVINGTON	GA		03/23/2021	7.125	90,774		(322)				175,000	01/14/2021
100054538		CREAM RIDGE	NJ		03/23/2021	3.875	380,237		(676)				440,000	01/03/2021
100054539		PHOENIX	AZ		03/23/2021	6.250	159,740		(1,636)				310,000	12/31/2020
100054540		Visalia	CA		03/23/2021	4.875	232,117		(725)				340,900	01/04/2021
100054541		HARLEM	GA		03/23/2021	10.490	144,364		(1,607)				150,000	01/08/2021
100054542		VALLEY CENTER	KS		03/23/2021	3.500	147,322		(259)				168,300	01/04/2021
100054543		LAKELAND	GA		03/23/2021	6.000	84,916		(877)				73,000	01/08/2021
100054544		EL MONTE	CA		03/23/2021	6.300	284,587		(1,247)				385,000	01/02/2021
100054546		LANCASTER	PA		03/23/2021	8.990	96,030		(1,572)				124,966	01/05/2021
100054550		MILWAUKEE	WI		03/23/2021	9.540	43,764		(1,349)				51,731	01/05/2021
100054553		FLINT	MI		03/23/2021	11.490	59,818		(857)				50,000	01/06/2021
100054555		CHICAGO	IL		03/23/2021	4.130	141,166		(202)				160,000	12/31/2020
100054556		ELSA	TX		03/23/2021	11.270	43,957		150				40,000	01/07/2021
100054557		FLINT	MI		03/23/2021	10.680	80,437		6,255				39,948	01/06/2021
100054559		BELLWOOD	IL		03/23/2021	4.000	160,924		5,106				200,000	12/31/2020
100054562		DARBY	PA		03/23/2021	3.953	86,593		514				119,000	12/31/2020
100054563		GALLOWAY	NJ		03/23/2021	4.524	171,924		326				172,000	01/05/2021
100054567		CHAPEL HILL	NC		03/23/2021	4.625	384,899		(1,336)				480,000	12/31/2020
100054568		COCOA	FL		03/23/2021	4.500	173,073		(112)				150,000	01/05/2021
100054569		WYNNEWOOD	PA		03/23/2021	4.125	254,114		(610)				594,000	12/31/2020
100054573		WHITEHALL	PA		03/23/2021	4.000	125,230		(397)				149,000	01/04/2021
100054577		SPRING HILL	FL		03/23/2021	3.875	73,053		(208)				132,000	12/31/2020
100054581		SCOTCH PLAINS	NJ		03/23/2021	6.500	389,074		(1,494)				860,000	01/05/2021
100054582		EMPIRE	CA		03/23/2021	4.500	238,344		(371)				339,470	01/03/2021
100054584		DOWNSVILLE	LA		03/23/2021	5.375	132,451		(712)				215,000	01/05/2021
100054585		ADAMSVILLE	AL		03/23/2021	3.000	89,511		33				102,000	01/05/2021
100054586		OMAHA	NE		03/23/2021	4.250	23,365		(80)				35,000	01/03/2021
100054592		PALM CITY	FL		03/23/2021	4.625	298,332		(1,285)				310,000	01/04/2021
100054596		PINCONNING	MI		03/23/2021	6.000	41,319		(569)				90,000	01/04/2021
100054600		SAINT ROSE	LA		03/23/2021	4.125	211,829		(598)				253,000	01/04/2021
100054603		LAS VEGAS	NV		03/23/2021	4.875	74,135		(198)				103,000	12/31/2020
100054604		ROANOKE	VA		03/23/2021	5.250	92,204		(346)				145,000	01/04/2021
100054605		LOS ANGELES	CA		03/23/2021	4.875	275,992		(763)				640,000	01/07/2021
100054607		PINE BLUFF	AR		03/23/2021	5.625	79,217		(269)				120,000	12/31/2020
100054612		FREDERICK	MD		03/23/2021	7.090	95,529		(1,155)				215,000	01/06/2021
100054613		BLAKESLEE	PA		03/23/2021	4.000	194,950		(593)				265,000	12/31/2020
100054623		TUCSON	AZ		03/23/2021	4.750	70,808		(172)				218,000	01/04/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054624		FAYETTEVILLE	NC		03/23/2021	13.375	88,203		679				110,900	12/31/2020
100054625		CONVERSE	TX		03/23/2021	10.290	69,499		(1,576)				170,000	01/05/2021
100054629		SYLVANIA	GA		03/23/2021	7.000	116,302		(924)				120,000	01/08/2021
100054630		Kapaa	HI		03/23/2021	3.500	264,062		(332)				605,000	01/12/2021
100054631		LISMAN	AL		03/23/2021	11.500	73,561		(1,653)				70,000	01/11/2021
100054633		KATY	TX		03/23/2021	4.375	86,640		(350)				200,000	12/31/2020
100054638		BUCKNER	MO		03/23/2021	11.359	208,841		(2,144)				303,900	01/05/2021
100054639		AKRON	OH		03/23/2021	8.490	58,257		(261)				47,500	12/31/2020
100054640		MADISON	WI		03/23/2021	3.875	118,540		(195)				238,000	01/05/2021
100054641		SCOTTSBORO	AL		03/23/2021	11.198	26,293		(225)				35,000	01/07/2021
100054643		LAKE WORTH	FL		03/23/2021	5.625	112,227		(716)				371,000	12/31/2020
100054644		NORTH HALEDON	NJ		03/23/2021	3.875	201,112		(742)				378,000	01/08/2021
100054647		ELGIN	IL		03/23/2021	4.125	187,424		(547)				220,500	01/04/2021
100054648		MCHENRY	IL		03/23/2021	4.000	208,207		(577)				260,000	12/31/2020
100054652		TOPSFIELD	MA		03/23/2021	4.125	361,715		(759)				600,000	12/31/2020
100054653		WINDBER	PA		03/23/2021	5.250	78,426		(220)				116,000	01/02/2021
100054655		BLOOMFIELD	CT		03/23/2021	5.875	89,050		(439)				165,000	01/04/2021
100054656		PAWLING	NY		03/23/2021	3.875	246,463		(673)				300,000	01/05/2021
100054661		PONTE VEDRA BEACH	FL		03/23/2021	4.000	334,649		(786)				519,000	01/05/2021
100054662		CRUMPLER	NC		03/23/2021	4.625	143,432		(402)				223,000	01/04/2021
100054664		FOLSOM	PA		03/23/2021	7.000	132,413		(1,628)				228,000	12/31/2020
100054665		HOLLYWOOD	SC		03/23/2021	5.875	199,924		(794)				405,000	01/06/2021
100054667		DENVILLE	NJ		03/23/2021	4.250	233,838		(771)				315,000	01/03/2021
100054668		AURORA	IL		03/23/2021	4.125	72,603		(465)				173,002	12/31/2020
100054670		WESLEY CHAPEL	FL		03/23/2021	4.625	301,179		(1,209)				272,000	12/31/2020
100054671		SAINT MATTHEWS	SC		03/23/2021	5.875	99,748		(874)				244,000	01/05/2021
100054674		BRIDGEVIEW	IL		03/23/2021	4.250	7,914		(35)				222,000	01/04/2021
100054679		COLUMBIA	SC		03/23/2021	3.625	85,067		(119)				124,000	01/06/2021
100054682		WESLEY CHAPEL	FL		03/23/2021	6.875	118,679		(433)				256,000	12/31/2020
100054683		LAKE WALES	FL		03/23/2021	5.375	119,603		89				203,000	01/01/2021
100054684		BROOK PARK	OH		03/23/2021	4.125	86,868		(170)				180,000	07/09/2022
100054686		CHICAGO	IL		03/23/2021	2.000	162,630		697				215,000	01/04/2021
100054692		CITRUS SPRINGS	FL		03/23/2021	2.875	191,437		17				301,000	01/03/2021
100054695		NEW IBERIA	LA		03/23/2021	2.000	46,455		394				49,500	01/07/2021
100054698		BREWTON	AL		03/23/2021	4.470	78,349		(30)				130,000	04/19/2023
100054699		CROSSVILLE	TN		03/23/2021	4.999	111,392		(656)				131,900	01/04/2021
100054700		DAYTON	OH		03/23/2021	6.469	63,784		(832)				63,000	01/04/2021
100054701		PORTSMOUTH	VA		03/23/2021	5.500	93,069		(474)				120,000	01/05/2021
100054705		SEWARD	NE		03/23/2021	7.500	27,388		(121)				82,000	01/11/2021
100054707		PINEY VIEW	WV		03/23/2021	6.000	49,338		(291)				50,500	11/09/2004
100054708		PLEASANTVILLE	NJ		03/23/2021	9.162	59,559		(769)				59,000	01/07/2021
100054713		PICO RIVERA	CA		03/23/2021	4.125	361,894		(2,436)				505,000	12/31/2020
100054714		MIAMI	FL		03/23/2021	7.700	102,188		(1,274)				175,000	01/03/2021
100054719		CHICAGO	IL		03/23/2021	6.125	224,885		339				233,900	01/01/2021
100054721		MAGNETIC SPRINGS	OH		03/23/2021	6.996	62,579		(689)				85,000	01/05/2021
100054722		MANSFIELD	OH		03/23/2021	3.625	92,896		(145)				120,000	01/01/2021
100054726		CROSWELL	MI		03/23/2021	5.750	58,850		(270)				90,000	01/06/2021
100054728		BEAVERTON	OR		03/23/2021	4.875	173,624		(1,017)				370,000	01/02/2021
100054729		BELFAIR	WA		03/23/2021	4.625	264,751		(1,028)				475,000	01/03/2021
100054730		UNION	KY		03/23/2021	4.625	346,748		(854)				469,000	01/04/2021
100054737		REDLANDS	CA		03/23/2021	4.250	176,303		(447)				435,000	01/04/2021
100054738		RUTLEDGE	TN		03/23/2021	4.250	74,304		(306)				165,000	01/01/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054739		STATEN ISLAND	NY		03/23/2021	4.750	287,660		(1,732)				483,000	12/31/2020
100054741		SPRINGFIELD	VA		03/23/2021	4.875	300,339		(931)				570,000	01/04/2021
100054742		RIVERSIDE	IL		03/23/2021	5.125	200,457		(1,099)				255,000	01/05/2021
100054743		MONTEBELLO	CA		03/23/2021	4.000	323,311		(1,126)				487,000	12/31/2020
100054744		MINE HILL	NJ		03/23/2021	5.125	216,115		(1,649)				340,000	01/03/2021
100054746		PLAINFIELD	NJ		03/23/2021	3.750	257,617		(453)				320,000	01/05/2021
100054752		BRICK	NJ		03/23/2021	3.875	259,346		(479)				270,000	01/04/2021
100054754		SAINT PETERS	MO		03/23/2021	4.000	142,925		(433)				195,000	01/04/2021
100054755		REDFORD	MI		03/23/2021	4.625	75,821		(266)				100,000	12/31/2020
100054757		MAHOPAC	NY		03/23/2021	5.000	226,275		(1,470)				355,000	12/31/2020
100054760		JACKSONVILLE	FL		03/23/2021	4.875	153,683		(840)				240,000	12/31/2020
100054762		CHICAGO	IL		03/23/2021	4.375	291,343		(1,262)				290,000	12/31/2020
100054763		MIRAMAR	FL		03/23/2021	4.625	246,719		(1,120)				245,000	01/03/2021
100054764		LEAGUE CITY	TX		03/23/2021	6.500	284,950		(1,740)				462,500	01/02/2021
100054766		HASTINGS	MI		03/23/2021	8.230	85,739		(670)				145,000	01/06/2021
100054768		BRONX	NY		03/23/2021	8.050	462,525		(7,186)				563,000	12/31/2020
100054770		NEW BRIGHTON	PA		03/23/2021	6.440	85,001		(443)				80,000	01/02/2021
100054773		CHARLES CITY	VA		03/23/2021	11.250	105,919		1,034				54,994	01/08/2021
100054774		SAINT LOUIS	MO		03/23/2021	10.210	40,311		(746)				53,000	01/03/2021
100054776		FLINT	MI		03/23/2021	9.249	31,973		(745)				26,000	01/04/2021
100054777		FOWLER	CA		03/23/2021	4.750	124,009		(453)				183,000	12/31/2020
100054778		ALBERTVILLE	AL		03/23/2021	11.030	20,851		(929)				49,000	01/05/2021
100054780		CHICAGO	IL		03/23/2021	2.840	125,898		141				183,001	01/07/2021
100054781		NEWPORT	NH		03/23/2021	5.990	69,947		(220)				153,500	12/31/2020
100054783		LINDEN	NJ		03/23/2021	10.000	382,692		2,469				311,900	01/05/2021
100054785		PHILADELPHIA	PA		03/23/2021	4.822	114,541		892				168,000	01/05/2021
100054789		BLAKELY	GA		03/23/2021	10.060	13,924		(542)				64,000	01/08/2021
100054790		TARBORO	NC		03/23/2021	6.000	44,795		(551)				114,000	01/05/2021
100054791		CAMDEN	NJ		03/23/2021	5.500	66,807		12				55,000	01/07/2021
100054795		MILWAUKEE	WI		03/23/2021	4.999	55,210		(329)				40,000	01/07/2021
100054796		DAVENPORT	FL		03/23/2021	3.500	66,635		(129)				215,000	01/05/2021
100054797		MIAMI	FL		03/23/2021	4.125	154,035		(460)				398,000	01/05/2021
100054799		WALDWICK	NJ		03/23/2021	3.875	227,164		(536)				470,000	11/17/2022
100054800		BURKE	VA		03/23/2021	4.375	385,043		(1,374)				660,000	01/03/2021
100054801		MOYOCK	NC		03/23/2021	4.250	204,877		(617)				348,000	01/03/2021
100054802		PITTSBURGH	PA		03/23/2021	3.750	41,246		(170)				104,000	01/05/2021
100054805		GEISMAR	LA		03/23/2021	3.500	228,247		(729)				280,000	01/05/2021
100054806		LOUISVILLE	KY		03/23/2021	5.625	81,817		(254)				155,000	01/01/2021
100054808		NORTH BALDWIN	NY		03/23/2021	4.625	245,544		(1,507)				420,000	12/31/2020
100054810		MONROE	CT		03/23/2021	4.000	346,645		(850)				385,000	01/04/2021
100054811		WHITESTONE	NY		03/23/2021	6.375	110,043		(1,249)				830,001	12/31/2020
100054812		CANTON	OH		03/23/2021	4.625	353,630		267				324,953	01/01/2021
100054813		MIDDLETOWN	DE		03/23/2021	4.625	345,470		(1,009)				405,000	01/05/2021
100054814		MIDDLE RIVER	MD		03/23/2021	4.250	217,390		(526)				218,000	01/02/2021
100054815		TUCSON	AZ		03/23/2021	4.250	83,058		(284)				95,000	01/03/2021
100054820		CLITHERALL	MN		03/23/2021	4.000	178,500		(459)				190,000	01/07/2021
100054823		MONROE	MI		03/23/2021	6.250	39,071		(567)				95,000	12/31/2020
100054824		TALLEYVILLE	DE		03/23/2021	3.875	153,563		(314)				300,000	01/05/2021
100054825		NORTH VERSAILLES	PA		03/23/2021	4.625	119,360		(400)				120,000	01/06/2021
100054826		MONROEVILLE	PA		03/23/2021	4.625	131,213		(591)				135,000	01/03/2021
100054827		ORO VALLEY	AZ		03/23/2021	3.625	178,178		(351)				416,000	01/05/2021
100054830		COPAKE FALLS	NY		03/23/2021	3.875	163,646		(447)				266,800	01/03/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054832		GETTYSBURG	PA		03/23/2021	7.000	127,019		(893)				130,000	01/03/2021
100054834		BRONX	NY		03/23/2021	8.625	189,910		(1,039)				650,000	12/31/2020
100054838		HUDSON	NY		03/23/2021	6.125	131,824		(1,106)				275,000	01/03/2021
100054840		SPRING	TX		03/23/2021	4.875	215,476		(461)				341,000	12/31/2020
100054841		E STROUDSBURG	PA		03/23/2021	3.750	294,181		(406)				305,000	01/02/2021
100054843		MINEOLA	NY		03/23/2021	3.625	264,723		(511)				475,000	12/31/2020
100054848		BELLMAWR	NJ		03/23/2021	3.250	125,633		50				138,000	01/04/2021
100054850		OAKRIDGE	OR		03/23/2021	7.930	426,160		1,053				350,189	01/11/2021
100054852		BELMONT	NC		03/23/2021	5.000	74,935		(257)				151,000	12/31/2020
100054853		ALBUQUERQUE	NM		03/23/2021	13.560	54,692		(2,447)				115,000	01/05/2021
100054858		EL PASO	TX		03/23/2021	5.000	71,867		(155)				112,000	01/07/2021
100054859		MADISON HEIGHTS	VA		03/23/2021	10.610	114,114		(2,627)				92,000	01/07/2021
100054861		GARY	IN		03/23/2021	10.610	70,427		(1,449)				50,000	01/07/2021
100054862		BIRMINGHAM	AL		03/23/2021	8.736	64,915		(1,032)				60,000	01/08/2021
100054864		GILROY	CA		03/23/2021	6.250	407,630		(1,115)				635,000	12/31/2020
100054866		MOBILE	AL		03/23/2021	10.870	18,261		448				39,000	01/07/2021
100054868		ANTIOCH	CA		03/23/2021	4.125	376,280		210				489,971	01/02/2021
100054869		MONROE	MI		03/23/2021	9.991	146,688		(946)				80,000	01/02/2021
100054870		SHEBOYGAN	WI		03/23/2021	4.000	117,474		2,132				151,000	12/31/2020
100054871		ANDERSON	SC		03/23/2021	4.500	35,792		(126)				59,000	01/07/2021
100054873		ULYSSES	KS		03/23/2021	7.962	102,086		1,752				68,000	01/07/2021
100054874		MEYERSDALE	PA		03/23/2021	8.240	15,887		(73)				81,921	01/06/2021
100054875		ALEXANDRIA	VA		03/23/2021	4.250	397,137		(1,099)				875,000	01/04/2021
100054882		KELLER	TX		03/23/2021	4.875	422,396		(924)				690,000	01/05/2021
100054883		PITTSBURG	CA		03/23/2021	4.625	295,340		(1,331)				495,000	12/31/2020
100054885		COLD SPRING	NY		03/23/2021	4.250	323,780		(816)				550,000	12/31/2020
100054886		CRESTON	OH		03/23/2021	4.500	136,426		(341)				200,000	01/02/2021
100054887		GEORGETOWN	TX		03/23/2021	5.875	180,542		(1,328)				470,001	01/05/2021
100054888		WENTZVILLE	MO		03/23/2021	5.250	153,868		(816)				350,000	01/03/2021
100054890		ORANGE PARK	FL		03/23/2021	4.000	247,696		(907)				295,000	01/01/2021
100054891		SHELTON	CT		03/23/2021	3.875	315,409		(761)				505,000	01/05/2021
100054892		ACWORTH	GA		03/23/2021	4.125	259,638		(1,091)				388,000	01/01/2021
100054893		PORTLAND	OR		03/23/2021	4.125	269,167		(775)				383,900	12/31/2020
100054895		CANAL WINCHESTER	OH		03/23/2021	4.000	178,441		(419)				268,000	12/31/2020
100054896		COTTAGE GROVE	OR		03/23/2021	4.875	179,878		(503)				580,000	01/05/2021
100054897		CHICAGO	IL		03/23/2021	3.500	317,026		(352)				295,000	01/03/2021
100054901		CARLISLE	PA		03/23/2021	4.375	2,207		(41)				196,000	01/03/2021
100054902		LAKE OZARK	MO		03/23/2021	6.250	53,657		(235)				121,500	01/03/2021
100054903		PHOENIX	AZ		03/23/2021	3.500	167,578		(137)				275,000	01/03/2021
100054904		PLEASANTVILLE	NJ		03/23/2021	5.125	79,402		(412)				144,900	12/31/2020
100054908		SPARTANSBURG	PA		03/23/2021	3.625	118,991		(118)				230,000	01/18/2021
100054912		LAS VEGAS	NV		03/23/2021	7.490	198,854		(841)				496,000	01/03/2021
100054921		ROCK HILL	SC		03/23/2021	10.600	91,539		(1,805)				210,000	01/08/2021
100054923		WESTMINSTER	CO		03/23/2021	3.000	176,716		(151)				328,000	12/31/2020
100054928		MONTGOMERY	IL		03/23/2021	3.875	160,202		503				158,000	12/31/2020
100054931		AKRON	OH		03/23/2021	4.999	57,821		(324)				55,000	01/04/2021
100054933		MOUNT VERNON	NY		03/23/2021	3.750	313,776		(904)				435,000	12/31/2020
100054936		CHICAGO	IL		03/23/2021	4.999	126,588		(546)				120,000	01/05/2021
100054937		TYLER	TX		03/23/2021	8.790	95,100		(1,731)				200,000	01/05/2021
100054938		CHULA VISTA	CA		03/23/2021	3.625	473,462		(3,450)				630,000	12/31/2020
100054939		PLEASANT HILL	CA		03/23/2021	4.250	457,900		(754)				580,000	12/31/2020
100054941		HAWTHORNE	NY		03/23/2021	3.911	545,785		18,507				700,000	12/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054944		MIDDLE ISLAND	NY		03/23/2021	3.917	200,510		412				310,000	12/31/2020
100054945		BALDWIN	NY		03/23/2021	3.625	437,862		4,763				345,000	12/30/2020
100054946		VENUS	TX		03/23/2021	4.000	346,271		(773)				545,000	01/05/2021
100054948		APOPKA	FL		03/23/2021	4.000	389,109		(1,165)				424,000	01/02/2021
100054949		PANORAMA CITY	CA		03/23/2021	4.125	372,082		(1,541)				635,000	12/31/2020
100054951		WOODBURY	CT		03/23/2021	4.000	363,000		(836)				425,000	01/04/2021
100054953		RIVERSIDE	CA		03/23/2021	3.625	337,880		(761)				435,000	01/04/2021
100054956		WAYNE	PA		03/23/2021	4.000	286,615		(666)				479,000	12/30/2020
100054960		LINDENHURST	NY		03/23/2021	3.625	239,401		(404)				440,000	12/31/2020
100054961		LONG POND	PA		03/23/2021	3.500	146,545		(289)				172,000	01/02/2021
100054963		CHICAGO	IL		03/23/2021	4.625	169,096		(289)				170,000	01/03/2021
100054965		BRIDGEPORT	CT		03/23/2021	3.500	123,471		(238)				251,000	01/07/2021
100054966		SEAFORD	DE		03/23/2021	5.875	139,616		(597)				150,000	01/06/2021
100054970		CONWAY	SC		03/23/2021	4.125	81,509		(286)				125,000	01/04/2021
100054972		HILLMAN	MN		03/23/2021	4.875	122,659		(479)				198,500	01/04/2021
100054975		SAINT PAUL	MN		03/23/2021	4.750	236,081		(1,171)				315,000	01/01/2021
100054976		LITHONIA	GA		03/23/2021	3.375	394,831		(253)				400,000	01/05/2021
100054978		TAYLOR	MI		03/23/2021	4.625	76,323		(257)				110,000	12/31/2020
100054980		LITHIA	FL		03/23/2021	3.375	267,308		(606)				313,000	12/31/2020
100054982		SANDUSKY	OH		03/23/2021	5.250	93,976		(340)				230,000	01/02/2021
100054984		BELLE ROSE	LA		03/23/2021	3.250	4,965		(27)				155,000	01/08/2021
100054985		HENDERSON	KY		03/23/2021	5.750	82,251		(597)				120,000	01/08/2021
100054986		MILTON	GA		03/23/2021	4.625	615,034		(1,685)				799,900	01/05/2021
100054987		LAVEEN	AZ		03/23/2021	4.750	126,413		(395)				305,000	01/07/2021
100054988		DES PLAINES	IL		03/23/2021	3.500	172,971		(391)				300,000	01/03/2021
100054989		GILBERT	AZ		03/23/2021	4.625	159,638		(401)				368,900	12/31/2020
100054990		CARROLLTON	TX		03/23/2021	4.875	251,232		(579)				395,000	01/05/2021
100054991		MONROE	GA		03/23/2021	4.765	225,426		(1,050)				330,000	12/31/2020
100054992		JOLIET	IL		03/23/2021	4.125	70,294		103				85,000	01/03/2021
100054993		BOGGSTOWN	IN		03/23/2021	11.734	41,079		(1,644)				68,000	01/03/2021
100054994		PALATKA	FL		03/23/2021	5.500	93,637		(614)				185,000	01/06/2021
100054996		SAINT ALBANS	NY		03/23/2021	5.000	399,292		(1,751)				525,000	12/30/2020
100055001		MEMPHIS	TN		03/23/2021	9.750	38,463		(807)				30,000	01/06/2021
100055003		LEXINGTON	NC		03/23/2021	10.130	105,352		(1,976)				131,000	01/02/2021
100055005		FAIR OAKS	CA		03/23/2021	4.000	440,273		(1,441)				502,000	01/01/2021
100055017		ALBANY	GA		03/23/2021	3.625	37,061		763				57,000	01/07/2021
100055024		COLUMBUS	OH		03/23/2021	3.625	134,439		(305)				268,000	12/30/2020
100055032		TOPEKA	KS		03/23/2021	4.625	117,227		(572)				151,000	01/03/2021
100055033		ROCKWALL	TX		03/23/2021	6.375	224,171		(1,515)				420,000	01/05/2021
100055035		BROOKLYN	NY		03/23/2021	6.875	319,829		(2,898)				1,135,000	12/31/2020
100055036		EAST BRIDGEWATER	MA		03/23/2021	3.500	216,654		(397)				400,000	12/30/2020
100055041		GAFFNEY	SC		03/23/2021	4.000	121,293		(347)				135,000	01/04/2021
100055044		SPRINGFIELD	MA		03/23/2021	4.000	104,912		(231)				175,000	01/02/2021
100055045		TOTOWA	NJ		03/23/2021	4.125	167,301		(690)				365,000	01/03/2021
100055046		LA PLATA	MD		03/23/2021	5.375	151,040		(1,360)				207,000	01/02/2021
100055048		LONSDALE	MN		03/23/2021	3.750	163,323		(340)				317,000	01/05/2021
100055050		WASHINGTON	MO		03/23/2021	5.875	34,946		(433)				133,500	01/03/2021
100055051		LOVELAND	OH		03/23/2021	4.500	189,684		(462)				318,000	12/31/2020
100055057		MURFREESBORO	TN		03/23/2021	4.000	193,731		(450)				395,000	01/01/2021
100055062		PINE BROOK	NJ		03/23/2021	5.875	210,035		(989)				459,000	01/09/2021
100055064		CUMMING	GA		03/23/2021	3.250	236,040		(470)				365,000	01/07/2021
100055065		CARROLLTON	TX		03/23/2021	3.250	96,384		(153)				220,000	01/03/2021

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100055066		GANSEVOORT	NY		03/23/2021	3.500	227,240		(458)				340,000	01/03/2021
100055067		SANDUSKY	OH		03/23/2021	9.240	60,151		(875)				80,000	01/04/2021
100055069		HOUSTON	TX		03/23/2021	10.640	122,030		(502)				177,560	01/03/2021
100055073		LEXINGTON	SC		03/23/2021	7.125	158,797		(310)				129,993	01/05/2021
100055075		HUNTINGTON	WV		03/23/2021	10.750	42,326		(1,259)				56,000	01/07/2021
100055077		HILLSBORO	TX		03/23/2021	9.400	52,100		(1,126)				110,001	01/05/2021
100055078		BIRMINGHAM	AL		03/23/2021	9.407	64,721		(1,250)				54,000	01/08/2021
100055080		TIGRETT	TN		03/23/2021	5.625	51,662		418				36,000	01/11/2021
100055081		BESSEMER	AL		03/23/2021	8.148	62,471		(1,104)				62,000	01/07/2021
100055083		CHICAGO	IL		03/23/2021	3.982	157,481		1,043				140,000	01/01/2021
100055087		DURHAM	NC		03/23/2021	3.625	125,177		344				325,000	12/31/2020
100055090		DETROIT	MI		03/23/2021	5.000	57,699		(198)				46,000	01/06/2021
100055094		PLAINFIELD	NJ		03/23/2021	7.250	266,527		(970)				247,500	01/09/2021
100055096		KEARNY	NJ		03/23/2021	5.309	356,680		1,050				270,000	01/07/2021
100055097		NORTH CHARLESTON	SC		03/23/2021	4.625	74,506		(373)				165,000	01/04/2021
100055098		NEWARK	NJ		03/23/2021	5.750	258,486		(1,123)				225,000	01/08/2021
100055099		HOPATCONG	NJ		03/23/2021	2.395	229,796		5,499				225,000	01/07/2021
100055100		EL CERRITO	CA		03/23/2021	6.250	194,541		103				1,019,867	12/31/2020
100055101		PHILADELPHIA	PA		03/23/2021	4.625	103,591		(371)				147,000	01/04/2021
100055102		TOBYHANNA	PA		03/23/2021	3.500	209,515		(469)				254,000	01/02/2021
100055103		MIAMI	FL		03/23/2021	6.375	79,313		(1,039)				260,000	01/05/2021
100055104		FAIRBORN	OH		03/23/2021	4.000	65,237		(69)				80,000	12/31/2020
100055107		ROSEBURG	OR		03/23/2021	4.625	214,493		(720)				360,000	01/04/2021
100055108		HIXSON	TN		03/23/2021	3.875	161,136		(338)				200,000	12/31/2020
100055110		LOWELL	MA		03/23/2021	4.500	124,042		(334)				258,900	01/01/2021
100055113		WEST COVINA	CA		03/23/2021	4.000	290,147		(528)				450,000	12/31/2020
100055116		TOLLESON	AZ		03/23/2021	4.625	180,993		(856)				345,000	12/31/2020
100055117		MARIETTA	GA		03/23/2021	3.375	93,067		(114)				331,200	01/01/2021
100055118		JERSEY CITY	NJ		03/23/2021	3.500	348,840		511				418,080	01/06/2021
100055119		EASTON	PA		03/23/2021	8.000	88,715		(383)				102,000	01/02/2021
100055120		ALBURTIS	PA		03/23/2021	6.875	189,911		(818)				187,000	01/03/2021
100055121		KENNESAW	GA		03/23/2021	4.125	189,838		(453)				234,600	01/01/2021
100055124		TUCKER	GA		03/23/2021	4.375	207,245		(1,006)				238,000	01/08/2021
100055125		MOORE	SC		03/23/2021	7.000	91,875		(888)				154,900	01/05/2021
100055127		COCHRANVILLE	PA		03/23/2021	4.125	77,803		(300)				306,000	01/02/2021
100055132		CLEARWATER	KS		03/23/2021	6.250	96,102		(510)				225,000	01/05/2021
100055136		JACKSONVILLE	FL		03/23/2021	4.250	116,845		(323)				246,000	01/02/2021
100055141		COMPTON	CA		03/23/2021	4.500	258,207		(691)				479,000	12/31/2020
100055145		MASSILLON	OH		03/23/2021	6.500	75,618		(870)				99,900	12/31/2020
100055151		ANTELOPE	CA		03/23/2021	6.380	371,888		(2,266)				396,387	12/31/2020
100055152		BIRD ISLAND	MN		03/23/2021	10.876	11,158		(3,912)				35,000	01/08/2021
100055155		BRONX	NY		03/23/2021	2.000	426,286		2,023				591,000	12/31/2020
100055156		MANSFIELD	OH		03/23/2021	11.016	19,686		(817)				27,000	01/05/2021
100055157		MANCHESTER	NH		03/23/2021	5.590	283,048		281				384,998	12/31/2020
100055159		NORLINA	NC		03/23/2021	10.245	63,748		226				107,000	01/05/2021
100055170		MOBILE	AL		03/23/2021	7.000	48,227		(732)				74,000	01/08/2021
100055171		WESTMINSTER	CA		03/23/2021	4.875	242,787		(978)				715,000	01/02/2021
100055172		MONTGOMERY	AL		03/23/2021	7.750	49,038		(262)				79,000	01/04/2021
100055173		SOMERSET	PA		03/23/2021	4.625	90,920		(219)				77,000	01/02/2021
100055176		OKLAHOMA CITY	OK		03/23/2021	6.750	63,750		(660)				97,750	01/06/2021
100055177		BLAKESLEE	PA		03/23/2021	4.000	174,613		(568)				205,000	01/02/2021
100055178		MONROE	NC		03/23/2021	3.000	174,432		(201)				255,000	12/30/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055179		GARDENA	CA		03/23/2021	4.875	286,748		(1,009)				609,000	01/02/2021
100055187		LITTLE ROCK	AR		03/23/2021	3.875	71,948		(150)				85,000	01/05/2021
100055189		PHILADELPHIA	PA		03/23/2021	4.000	88,317		(215)				128,000	12/31/2020
100055190		PONTE VEDRA BEACH	FL		03/23/2021	3.750	168,495		(219)				226,000	01/06/2021
100055191		MAHOMET	IL		03/23/2021	5.875	88,485		(511)				145,500	01/04/2021
100055192		BRECKSVILLE	OH		03/23/2021	4.000	186,860		(461)				255,000	12/31/2020
100055195		SARALAND	AL		03/23/2021	4.625	90,156		(415)				105,000	01/08/2021
100055198		CLINTON	MD		03/23/2021	3.750	304,970		(676)				440,000	12/31/2020
100055203		CROMWELL	CT		03/23/2021	3.875	193,133		(338)				310,000	01/03/2021
100055204		MUSKEGON	MI		03/23/2021	7.375	31,685		(483)				54,500	01/06/2021
100055205		COLUMBUS	IN		03/23/2021	6.250	102,131		(1,082)				165,000	01/07/2021
100055206		BIG SPRING	TX		03/23/2021	8.000	39,211		(730)				71,000	01/08/2021
100055208		Darlington	SC		03/23/2021	7.950	134,581		(1,997)				234,000	01/08/2021
100055209		MONTGOMERY VILLAGE	MD		03/23/2021	6.000	238,517		(1,313)				271,000	01/01/2021
100055210		MANSFIELD	OH		03/23/2021	8.700	92,786		(2,258)				72,000	01/06/2021
100055212		GARDNER	IL		03/23/2021	4.625	112,769		(487)				188,000	01/05/2021
100055214		LYNWOOD	CA		03/23/2021	5.648	235,279		(688)				495,000	01/02/2021
100055216		MEMPHIS	TN		03/23/2021	5.250	46,211		(597)				94,000	01/06/2021
100055219		PITTSBURGH	PA		03/23/2021	8.000	71,231		(307)				89,576	01/03/2021
100055220		New Castle	DE		03/23/2021	7.000	97,040		(512)				100,000	01/05/2021
100055222		CUYAHOGA FALLS	OH		03/23/2021	3.000	139,855		2,839		4,278		140,000	01/05/2021
100055223		HUNTSVILLE	AL		03/23/2021	10.380	97,223		(1,246)				85,000	01/07/2021
100055226		JACKSON	TN		03/23/2021	4.125	44,857		(6)				48,000	12/31/2020
100055229		YORK	PA		03/23/2021	2.880	48,740		240				77,000	01/04/2021
100055233		TEMECULA	CA		03/23/2021	4.250	293,064		891				400,000	12/31/2020
100055236		OAK GROVE	MN		03/23/2021	6.730	250,362		(1,751)				480,000	01/05/2021
100055239		GENEVA	IL		03/23/2021	4.000	151,560		(685)				370,000	12/31/2020
100055241		SEBRING	FL		03/23/2021	4.625	60,677		(242)				86,000	01/02/2021
100055242		STATEN ISLAND	NY		03/23/2021	4.625	139,496		(1,001)				527,999	12/31/2020
100055243		FRESNO	CA		03/23/2021	4.375	128,865		(357)				320,000	12/31/2020
100055244		CLYDE	KS		03/23/2021	7.984	46,146		890				29,000	01/07/2021
100055246		COWETA	OK		03/23/2021	5.375	105,936		(267)				150,000	12/31/2020
100055249		SCOTTSBURG	IN		03/23/2021	4.625	46,521		(108)				65,000	01/06/2021
100055250		URBANNA	VA		03/23/2021	4.375	192,451		(486)				575,000	01/05/2021
100055251		MONROE	WA		03/23/2021	4.000	216,560		(753)				520,000	01/05/2021
100055252		UNION	NJ		03/23/2021	3.500	199,750		(773)				350,000	01/03/2021
100055254		PINECREST	FL		03/23/2021	4.000	163,662		(236)				199,000	01/05/2021
100055257		MIAMI	FL		03/23/2021	4.500	216,273		(863)				355,000	01/05/2021
100055262		DOUGLAS	MA		03/23/2021	4.250	309,314		(819)				400,000	12/31/2020
100055263		NEWTON	NJ		03/23/2021	3.750	160,888		(514)				202,500	01/09/2021
100055264		NAUGATUCK	CT		03/23/2021	4.000	129,753		(531)				210,000	01/05/2021
100055265		ROCK HILL	SC		03/23/2021	6.500	99,771		(360)				205,000	01/05/2021
100055266		BAYVILLE	NJ		03/23/2021	6.250	170,654		(1,760)				405,000	01/03/2021
100055267		ELIZABETH	NJ		03/23/2021	4.000	261,980		(771)				472,900	01/04/2021
100055271		TAUNTON	MA		03/23/2021	3.875	196,186		(418)				315,000	01/01/2021
100055273		BAYVILLE	NJ		03/23/2021	4.625	251,025		(773)				340,900	01/03/2021
100055274		CHICAGO	IL		03/23/2021	3.875	34,332		(35)				70,000	01/05/2021
100055276		WRENTHAM	MA		03/23/2021	5.375	517,844		(2,366)				1,095,000	01/04/2021
100055280		CHICAGO	IL		03/23/2021	2.000	56,551		589				105,000	01/05/2021
100055283		DOUBLE OAK	TX		03/23/2021	6.000	244,278		(1,270)				433,000	01/01/2021
100055284		GAINESVILLE	TX		03/23/2021	8.000	369,273		(5,121)				841,000	01/08/2021
100055286		PITTSBURGH	PA		03/23/2021	10.300	44,842		(1,737)				125,000	01/03/2021

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100055288		FORT WORTH	TX		03/23/2021	5.000	468,418		(1,185)				570,000	01/08/2021
100055289		ANAHEIM	CA		03/23/2021	4.750	289,703		(831)				625,000	01/03/2021
100055291		DECATUR	GA		03/23/2021	7.570	133,517		(2,210)				165,000	01/07/2021
100055293		EL PASO	TX		03/23/2021	10.330	48,612		(1,683)				155,000	12/10/2022
100055294		APOLLO BEACH	FL		03/23/2021	3.630	87,015		(231)				225,000	01/03/2021
100055295		MAPLE HEIGHTS	OH		03/23/2021	12.160	127,853		1,410				100,000	01/04/2021
100055303		Soledad	CA		03/23/2021	3.625	293,614		(707)				434,000	12/31/2020
100055305		GLENFORD	OH		03/23/2021	4.999	66,351		(499)				138,000	01/05/2021
100055309		MOBILE	AL		03/23/2021	9.243	33,873		685				39,600	01/08/2021
100055316		GENEVA	NY		03/23/2021	4.750	66,051		(376)				130,000	01/02/2021
100055317		RANCHO CUCAMONGA	CA		03/23/2021	4.375	359,524		(1,039)				685,000	12/31/2020
100055324		POMONA	CA		03/23/2021	5.000	304,226		(1,967)				450,000	01/02/2021
100055325		WAKEFIELD	MA		03/23/2021	5.875	267,584		(1,056)				564,000	12/31/2020
100055326		LEHIGH ACRES	FL		03/23/2021	4.375	233,271		(765)				248,000	01/03/2021
100055328		MINNEAPOLIS	MN		03/23/2021	4.625	335,280		(1,639)				425,000	12/31/2020
100055330		SUGAR LAND	TX		03/23/2021	4.250	204,946		(415)				368,000	01/03/2021
100055331		NEPTUNE	NJ		03/23/2021	4.125	161,754		(526)				329,000	01/03/2021
100055334		DAVIE	FL		03/23/2021	4.000	161,701		(583)				275,000	01/04/2021
100055335		DEERFIELD BEACH	FL		03/23/2021	4.500	109,794		(486)				325,000	01/03/2021
100055336		AMENIA	NY		03/23/2021	3.875	318,775		(157)				265,000	01/03/2021
100055341		NEW BRITAIN	CT		03/23/2021	4.375	101,146		(174)				129,972	01/02/2021
100055346		WEST CHESTER	PA		03/23/2021	3.750	216,028		(349)				550,000	01/02/2021
100055347		AKRON	OH		03/23/2021	5.875	53,482		(150)				46,000	12/31/2020
100055356		CHESTNUT RIDGE	NY		03/23/2021	3.875	282,835		(812)				550,000	12/31/2020
100055358		TISHOMINGO	OK		03/23/2021	4.000	91,787		(98)				140,000	01/09/2021
100055359		BAKERSFIELD	CA		03/23/2021	5.500	89,084		(560)				175,000	12/31/2020
100055363		DEARBORN	MI		03/23/2021	5.750	121,094		(565)				170,000	12/31/2020
100055365		SAINT LOUIS	MO		03/23/2021	10.630	41,276		(556)				27,000	12/05/2021
100055366		MASTIC BEACH	NY		03/23/2021	4.291	286,344		384				244,000	12/31/2020
100055368		DEKALB	IL		03/23/2021	4.123	137,829		(250)				135,000	01/05/2021
100055369		ELK GROVE	CA		03/23/2021	4.125	238,597		(1,275)				360,000	01/01/2021
100055373		ROUND LAKE HEIGHTS	IL		03/23/2021	4.381	145,568		1,527				124,000	12/31/2020
100055375		BOERNE	TX		03/23/2021	4.375	349,985		(1,089)				585,001	01/12/2021
100055377		NORTH BRUNSWICK	NJ		03/23/2021	4.500	328,385		(875)				350,000	01/03/2021
100055379		DENHAM SPRINGS	LA		03/23/2021	3.625	158,078		(315)				315,000	01/07/2021
100055384		HENRICO	VA		03/23/2021	4.125	395,544		(917)				546,000	01/04/2021
100055385		NEW ROCHELLE	NY		03/23/2021	4.625	273,719		(850)				500,000	12/31/2020
100055388		HERNANDO	FL		03/23/2021	4.250	145,848		(400)				285,000	01/03/2021
100055391		PLANO	IL		03/23/2021	4.875	112,190		(723)				162,000	01/04/2021
100055392		PHILADELPHIA	PA		03/23/2021	4.000	225,682		(804)				218,000	01/11/2021
100055394		TOPEKA	KS		03/23/2021	6.875	31,768		(1,032)				116,001	05/09/2022
100055395		SAINT LOUIS	MO		03/23/2021	4.250	111,884		(415)				154,900	01/04/2021
100055398		AURORA	IL		03/23/2021	3.875	228,805		(450)				260,000	01/07/2021
100055400		ROUND LAKE BEACH	IL		03/23/2021	4.625	138,955		(167)				227,940	01/13/2021
100055401		TRACY	CA		03/23/2021	4.750	386,124		(768)				635,000	12/31/2020
100055404		AMERICAN CANYON	CA		03/23/2021	4.990	280,701		(506)				463,000	12/31/2020
100055406		OMAHA	NE		03/23/2021	4.250	40,109		(20)				47,500	01/03/2021
100055407		LOUISVILLE	KY		03/23/2021	4.750	48,190		(262)				109,360	01/04/2021
100055408		PITTSBURGH	PA		03/23/2021	4.625	25,165		(228)				83,000	01/06/2021
100055412		BRONX	NY		03/23/2021	5.000	382,921		(2,660)				670,000	12/31/2020
100055413		SAINT LOUIS	MO		03/23/2021	4.250	45,073		120				40,000	01/07/2021
100055422		TOPEKA	KS		03/23/2021	5.250	81,124		(519)				83,335	01/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055424		CHARLOTTE	NC		03/23/2021	4.000	118,095		(583)				266,000	12/31/2020
100055425		CHICAGO	IL		03/23/2021	4.375	106,401		(452)				115,000	01/08/2021
100055428		MILWAUKIE	OR		03/23/2021	5.625	332,883		504				354,000	01/05/2021
100055429		LA PLACE	LA		03/23/2021	10.870	134,610		(2,510)				130,000	01/05/2021
100055430		DUBOIS	PA		03/23/2021	9.080	51,443		(1,339)				80,000	01/07/2021
100055432		FLINT	MI		03/23/2021	3.375	40,944		(59)				45,000	01/04/2021
100055434		NORFOLK	VA		03/23/2021	5.750	217,866		(1,002)				200,000	01/03/2021
100055435		PONTE VEDRA BEACH	FL		03/23/2021	6.469	549,356		3,015				649,000	01/05/2021
100055440		PHILADELPHIA	PA		03/23/2021	4.250	68,401		(230)				169,000	01/05/2021
100055444		SAN MATEO	CA		03/23/2021	5.400	74,684		(367)				1,050,000	01/05/2021
100055446		FRAZEYSBURG	OH		03/23/2021	6.416	90,888		3,232				91,900	01/08/2021
100055450		SHIRLEY	NY		03/23/2021	4.061	331,923		(880)				365,000	01/02/2021
100055451		POMPTON PLAINS	NJ		03/23/2021	5.000	141,555		(528)				530,000	01/04/2021
100055452		HANOVER PARK	IL		03/23/2021	5.375	84,002		(540)				174,000	12/31/2020
100055453		BOSSIER CITY	LA		03/23/2021	5.375	47,174		(450)				87,000	01/06/2021
100055455		GLEN MILLS	PA		03/23/2021	4.875	240,808		(841)				390,000	12/31/2020
100055460		TOWNSEND	DE		03/23/2021	4.625	269,670		(933)				326,000	01/05/2021
100055462		EVANS	GA		03/23/2021	4.250	270,880		(910)				309,000	01/10/2021
100055463		MILWAUKEE	WI		03/23/2021	3.875	234,078		(717)				288,000	01/05/2021
100055464		BAINBRIDGE	GA		03/23/2021	4.500	210,776		(566)				238,000	01/08/2021
100055467		CUTLER BAY	FL		03/23/2021	4.875	205,268		(941)				380,000	01/05/2021
100055468		JERSEY CITY	NJ		03/23/2021	4.250	307,382		(1,231)				570,000	01/04/2021
100055470		NEWARK	NJ		03/23/2021	4.125	304,279		(638)				357,000	01/04/2021
100055475		ROCKY MOUNT	NC		03/23/2021	6.250	171,915		(704)				202,400	12/31/2020
100055478		PHILADELPHIA	PA		03/23/2021	3.875	47,052		(121)				103,000	12/31/2020
100055483		SOUTHPORT	NC		03/23/2021	4.000	130,789		(437)				197,000	12/31/2020
100055484		KANSAS CITY	MO		03/23/2021	6.250	60,687		(256)				55,000	01/02/2021
100055486		WOODSTOCK	IL		03/23/2021	7.000	114,176		(1,461)				155,000	01/01/2021
100055488		DUNKIRK	MD		03/23/2021	3.875	346,240		(598)				365,000	01/03/2021
100055489		MERRIMACK	NH		03/23/2021	4.625	166,114		(457)				325,000	12/31/2020
100055493		MILWAUKEE	WI		03/23/2021	5.500	149,907		(1,125)				150,000	01/05/2021
100055494		WINDSOR MILL	MD		03/23/2021	3.000	147,783		181				221,069	01/05/2021
100055496		BALTIMORE	MD		03/23/2021	5.400	162,435		(322)				196,000	01/07/2021
100055497		REDMOND	OR		03/23/2021	4.080	256,515		(656)				339,000	01/07/2021
100055499		LAWRENCEBURG	IN		03/23/2021	5.250	234,767		170				199,988	12/31/2020
100055502		SOUTH BEND	IN		03/23/2021	4.000	34,329		(31)				89,000	01/08/2021
100055504		ATHENS	AL		03/23/2021	9.060	55,627		(1,373)				110,000	01/06/2021
100055505		ALISO VIEJO	CA		03/23/2021	3.550	424,400		(1,006)				835,000	01/01/2021
100055514		GLASSBORO	NJ		03/23/2021	3.250	132,947		76				153,000	01/07/2021
100055516		WARREN	OH		03/23/2021	10.776	93,684		(899)				75,000	12/31/2020
100055517		SUNRISE	FL		03/23/2021	5.875	192,456		(606)				365,000	01/01/2021
100055520		RACINE	WI		03/23/2021	4.625	61,029		(255)				63,000	01/05/2021
100055528		SAYLORSBURG	PA		03/23/2021	4.000	182,427		(568)				250,000	01/02/2021
100055529		LAKEWOOD	NJ		03/23/2021	4.625	313,192		(686)				332,900	01/05/2021
100055530		NEWTON	IA		03/23/2021	5.000	209,272		(446)				360,000	01/07/2021
100055531		COUNTRY CLUB HILLS	IL		03/23/2021	6.500	127,905		(665)				133,951	12/31/2020
100055533		GARDNER	MA		03/23/2021	5.000	248,090		(1,513)				345,000	01/04/2021
100055534		COLD SPRING	MN		03/23/2021	4.625	148,245		(403)				277,000	01/05/2021
100055535		LITTLE EGG HARBOR TWP	NJ		03/23/2021	5.000	278,397		(1,279)				265,900	12/31/2020
100055536		WINSTED	MN		03/23/2021	4.000	284,253		(882)				415,000	01/04/2021
100055537		ROCKAWAY	NJ		03/23/2021	3.625	357,766		(515)				355,000	01/04/2021
100055538		JASPER	GA		03/23/2021	4.000	165,866		(424)				142,500	01/04/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055540		WEST BURLINGTON	NY		03/23/2021	4.375	151,335		(569)				106,000	01/07/2021
100055541		STATESBORO	GA		03/23/2021	4.125	231,051		(947)				272,500	01/06/2021
100055542		VANCOUVER	WA		03/23/2021	4.250	218,836		(726)				354,000	01/02/2021
100055543		ROCKY MOUNT	MO		03/23/2021	4.875	60,815		(507)				132,000	01/05/2021
100055545		LANTANA	FL		03/23/2021	4.750	90,927		(349)				270,000	01/04/2021
100055546		LAWRENCE	MA		03/23/2021	5.000	202,927		(770)				350,000	12/31/2020
100055548		WIMAUMA	FL		03/23/2021	6.500	171,971		(1,537)				253,000	01/07/2021
100055549		FLORENCE	OR		03/23/2021	4.000	119,491		(309)				172,000	01/06/2021
100055550		MONTGOMERY	IL		03/23/2021	5.625	118,460		(393)				165,000	01/03/2021
100055551		DECATUR	GA		03/23/2021	4.500	90,556						105,000	01/05/2021
100055552		CLEMSON	SC		03/23/2021	3.500	165,037		(215)				249,000	01/05/2021
100055554		OXFORD	MI		03/23/2021	10.473	181,459		(5,075)				274,998	12/31/2020
100055556		NORWICH	NY		03/23/2021	7.040	25,663		(397)				65,000	12/31/2020
100055560		CALLAHAN	FL		03/23/2021	4.250	177,085		(673)				213,000	01/03/2021
100055563		HAMMOND	IN		03/23/2021	7.790	77,949		(999)				139,000	01/04/2021
100055564		CASA GRANDE	AZ		03/23/2021	8.740	117,839		(2,781)				199,995	01/07/2021
100055565		DORCHESTER	MA		03/23/2021	5.500	290,422		(1,630)				518,524	01/03/2021
100055568		SAINT LOUIS	MO		03/23/2021	8.000	89,081		452				120,000	01/03/2021
100055571		CONROE	TX		03/23/2021	8.000	123,833		16				212,543	01/05/2021
100055576		NEWBERRY	MI		03/23/2021	11.150	48,003		(269)				37,000	01/06/2021
100055580		COUNTRY CLUB HILLS	IL		03/23/2021	3.880	66,995		144				65,000	12/31/2020
100055581		UTICA	NY		03/23/2021	2.000	26,515		1,562				35,000	01/02/2021
100055583		SAINT LOUIS	MO		03/23/2021	4.750	66,135		(268)				99,900	01/03/2021
100055590		EGG HARBOR TOWNSHIP	NJ		03/23/2021	4.875	246,068		(832)				253,900	12/31/2020
100055597		RIVERDALE	MD		03/23/2021	4.000	179,013		(428)				249,000	12/31/2020
100055599		STOCKTON	CA		03/23/2021	4.000	229,103		(445)				409,000	12/31/2020
100055601		AUBURNDALE	FL		03/23/2021	4.250	154,562		(639)				308,000	12/31/2020
100055603		GEISMAR	LA		03/23/2021	3.000	213,111		(13)				302,000	01/05/2021
100055605		CONYERS	GA		03/23/2021	4.375	199,404		(894)				262,200	01/04/2021
100055606		LAKEWOOD	CA		03/23/2021	4.000	324,130		(665)				615,000	01/03/2021
100055607		SAUGUS	MA		03/23/2021	4.875	262,380		(1,406)				405,000	12/31/2020
100055608		COLUMBIA	PA		03/23/2021	6.750	80,353		(387)				98,000	01/02/2021
100055612		PEQUOT LAKES	MN		03/23/2021	3.875	140,189		(339)				160,000	01/03/2021
100055613		BAY MINETTE	AL		03/23/2021	6.625	35,382		(153)				65,000	01/08/2021
100055614		LITTLE ROCK	AR		03/23/2021	5.000	130,756		(658)				145,000	01/05/2021
100055615		HICKORY	NC		03/23/2021	4.500	120,383		(440)				125,000	12/31/2020
100055616		GAFFNEY	SC		03/23/2021	6.625	95,892		(537)				130,000	01/05/2021
100055618		WAIPAHU	HI		03/23/2021	5.000	377,103		(991)				749,000	12/31/2020
100055620		AVENEL	NJ		03/23/2021	3.875	269,142		(749)				333,900	01/04/2021
100055624		SAN ANTONIO	TX		03/23/2021	3.000	172,108		617				375,000	01/05/2021
100055628		LOS ANGELES	CA		03/23/2021	3.750	199,580		(621)				1,975,000	01/06/2021
100055629		CHICAGO	IL		03/23/2021	4.125	304,649		(971)				350,000	01/04/2021
100055630		ALEXANDRIA	MN		03/23/2021	4.000	93,927		(188)				105,000	01/04/2021
100055631		HIGHLAND SPRINGS	VA		03/23/2021	6.875	89,081		(1,028)				155,500	01/04/2021
100055632		FLORISSANT	MO		03/23/2021	7.000	131,840		(1,288)				170,000	01/03/2021
100055633		MIAMI GARDENS	FL		03/23/2021	7.000	262,757		(2,221)				285,000	01/04/2021
100055635		FLORAL PARK	NY		03/23/2021	4.500	494,410		(1,789)				700,000	12/31/2020
100055636		MONTGOMERY	AL		03/23/2021	7.681	46,732		(1,038)				50,000	01/08/2021
100055639		BLANDON	PA		03/23/2021	3.470	116,612		(108)				166,000	12/31/2020
100055642		CENTENNIAL	CO		03/23/2021	9.996	143,242		(1,931)				560,000	01/01/2021
100055643		LESLIE	GA		03/23/2021	8.050	60,198		(531)				40,000	01/07/2021
100055644		ROCHESTER	NY		03/23/2021	7.350	60,558		(1,239)				101,000	12/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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100055648		THOUSAND OAKS	CA		03/23/2021	3.875	468,560		(970)				1,150,000	01/02/2021
100055650		IRVINE	CA		03/23/2021	4.750	622,807		(1,777)				835,000	01/03/2021
100055653		ELORA	TN		03/23/2021	5.480	61,196		(307)				110,000	01/06/2021
100055654		CALHOUN FALLS	SC		03/23/2021	5.000	58,221		(492)				160,000	01/08/2021
100055656		PLAINFIELD	IL		03/23/2021	3.625	116,266		(406)				310,000	12/31/2020
100055661		MUSKEGO	WI		03/23/2021	3.625	110,776		(270)				275,000	01/05/2021
100055663		HOUSTON	TX		03/23/2021	4.000	87,112		(317)				215,000	01/03/2021
100055665		GLADE VALLEY	NC		03/23/2021	4.750	104,073		(548)				170,000	01/05/2021
100055668		PORT SAINT LUCIE	FL		03/23/2021	3.990	66,960		(164)				79,000	01/04/2021
100055669		GREEN RIVER	WY		03/23/2021	4.875	96,410		(622)				210,000	01/06/2021
100055670		PARKS	AR		03/23/2021	4.500	46,199		(309)				100,000	01/09/2021
100055673		CLE ELUM	WA		03/23/2021	4.625	188,103		(764)				246,900	01/05/2021
100055674		BELFORD	NJ		03/23/2021	4.250	181,604		(502)				300,000	01/03/2021
100055675		GREEN LANE	PA		03/23/2021	4.750	166,319		(500)				335,000	12/30/2020
100055677		SAYLORSBURG	PA		03/23/2021	6.120	64,051		(775)				227,000	01/02/2021
100055679		LATROBE	PA		03/23/2021	4.500	119,372		(592)				370,000	01/03/2021
100055680		LANDING	NJ		03/23/2021	4.000	133,629		(577)				327,000	01/03/2021
100055683		ORLAND	CA		03/23/2021	3.500	335,263		(673)				364,900	01/02/2021
100055684		ERIE	PA		03/23/2021	4.125	182,679		(296)				159,991	01/06/2021
100055686		NEW BOSTON	NH		03/23/2021	4.000	206,157		(518)				405,000	12/31/2020
100055687		SPRING VALLEY	CA		03/23/2021	4.000	296,079		(975)				550,000	12/31/2020
100055689		RANCHO SANTA MARGARITA	CA		03/23/2021	3.625	373,745		(596)				665,000	01/01/2021
100055690		HUDSON	IL		03/23/2021	3.625	96,502		(97)				100,000	01/07/2021
100055691		CLEVELAND	OH		03/23/2021	5.750	71,389		(250)				130,000	12/31/2020
100055692		NEW OXFORD	PA		03/23/2021	5.750	83,450		(345)				180,000	01/04/2021
100055694		BLOOMINGTON	IL		03/23/2021	3.375	26,764		(21)				49,000	01/07/2021
100055695		BLUEFIELD	VA		03/23/2021	2.875	201,069		(120)				369,000	01/07/2021
100055699		SANTA ROSA BEACH	FL		03/23/2021	4.625	200,197		(943)				265,000	01/05/2021
100055700		SHELTON	CT		03/23/2021	4.250	117,942		(546)				250,000	01/04/2021
100055701		SAN DIEGO	CA		03/23/2021	5.250	329,878		(1,407)				470,000	12/31/2020
100055702		MIDDLETOWN	DE		03/23/2021	5.000	290,779		(1,381)				272,000	01/03/2021
100055704		RIVERSIDE	CA		03/23/2021	4.500	200,545		(962)				375,000	01/01/2021
100055705		WEST PALM BEACH	FL		03/23/2021	4.500	124,275		(363)				245,000	01/02/2021
100055710		EDMOND	OK		03/23/2021	4.125	121,947		(332)				211,600	01/03/2021
100055711		HOMELAND	CA		03/23/2021	3.500	254,564		(817)				479,000	12/31/2020
100055712		TOLLAND	CT		03/23/2021	4.250	178,676		(335)				230,000	01/04/2021
100055714		MEMPHIS	TN		03/23/2021	11.976	27,302		(1,018)				51,000	01/02/2021
100055718		AKRON	OH		03/23/2021	7.400	38,980		(1,201)				45,000	12/31/2020
100055722		BEARDSTOWN	IL		03/23/2021	9.530	49,868		(385)				165,000	04/10/2023
100055723		CHICAGO	IL		03/23/2021	5.750	184,687		(1,602)				415,000	01/01/2021
100055725		CHICAGO	IL		03/23/2021	3.530	129,972		(371)				125,000	12/31/2020
100055727		STREAMWOOD	IL		03/23/2021	5.000	238,610		6,757				195,000	12/31/2020
100055729		BROOKLYN	NY		03/23/2021	3.875	392,903		(1,668)				701,000	12/31/2020
100055730		CHESTERTON	IN		03/23/2021	3.544	256,732		(356)				334,000	01/07/2021
100055731		SCHENECTADY	NY		03/23/2021	3.000	133,043		32				175,689	12/30/2020
100055732		NORWICH	CT		03/23/2021	2.750	33,371		668				229,954	01/05/2021
100055734		HARLINGEN	TX		03/23/2021	10.290	55,847		(798)				67,500	01/05/2021
100055736		PARMA	OH		03/23/2021	5.190	91,331		3,454				110,000	12/31/2020
100055740		LAWRENCEVILLE	GA		03/23/2021	5.250	135,522		(624)				260,000	01/03/2021
100055745		MAPLE HEIGHTS	OH		03/23/2021	4.750	89,336		327				85,000	12/31/2020
100055747		TUALATIN	OR		03/23/2021	4.125	331,487		(598)				590,000	12/31/2020
100055748		FORT LAUDERDALE	FL		03/23/2021	4.125	217,455		(681)				475,000	01/03/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055751		MABLETON	GA		03/23/2021	5.250	374,924		(1,140)				532,000	12/31/2020
100055753		BIRMINGHAM	AL		03/23/2021	3.750	363,507		(634)				645,000	01/04/2021
100055754		CHANDLER	AZ		03/23/2021	4.000	293,877		(501)				450,000	01/03/2021
100055757		GOSHEN	VA		03/23/2021	5.250	349,102		(1,397)				287,000	01/08/2021
100055758		KENT	WA		03/23/2021	4.125	337,324		(561)				428,000	12/31/2020
100055759		TAYLOR	PA		03/23/2021	5.875	61,178		(516)				125,000	12/31/2020
100055760		WINSTON SALEM	NC		03/23/2021	4.625	138,083		(549)				163,000	01/01/2021
100055761		HIGHLAND MILLS	NY		03/23/2021	4.250	226,631		(458)				259,000	12/31/2020
100055762		VANCOUVER	WA		03/23/2021	3.875	178,066		244				360,000	12/31/2020
100055763		MIAMI	FL		03/23/2021	3.500	197,696		(478)				325,000	01/01/2021
100055765		BOZEMAN	MT		03/23/2021	4.250	129,311		(248)				535,000	01/02/2021
100055769		OVIEDO	FL		03/23/2021	4.000	181,922		(655)				239,000	01/01/2021
100055770		DAVENPORT	FL		03/23/2021	4.625	211,199		(757)				225,000	01/01/2021
100055771		ANN ARBOR	MI		03/23/2021	4.500	135,599		(552)				150,000	01/04/2021
100055772		WEST PADUCAH	KY		03/23/2021	6.500	143,375		(475)				168,500	01/03/2021
100055774		SAINT MATTHEWS	SC		03/23/2021	5.625	53,900		(538)				106,000	01/05/2021
100055777		RIO RICO	AZ		03/23/2021	4.625	122,828		(548)				145,000	01/05/2021
100055778		CENTER LINE	MI		03/23/2021	4.000	101,060		(300)				113,000	12/31/2020
100055779		ADAMSVILLE	OH		03/23/2021	6.000	25,786		(217)				86,894	01/06/2021
100055786		LEHIGH ACRES	FL		03/23/2021	4.250	158,410		(585)				173,000	01/03/2021
100055789		TARKIO	MO		03/23/2021	5.250	58,692		(49)				65,000	01/08/2021
100055790		OLATHE	KS		03/23/2021	8.150	100,818		(1,732)				160,000	01/01/2021
100055792		OSAWATOMIE	KS		03/23/2021	9.750	208,492		(1,595)				166,097	03/23/2022
100055793		CHICAGO	IL		03/23/2021	9.440	439,853		(7,449)				419,500	12/31/2020
100055794		INDIANAPOLIS	IN		03/23/2021	11.550	59,218		(1,174)				53,000	01/07/2021
100055795		CINCINNATI	OH		03/23/2021	4.000	91,073		1,547				161,000	12/31/2020
100055799		HOBBS	NM		03/23/2021	8.720	78,157		26				142,000	01/08/2021
100055801		MEMPHIS	TN		03/23/2021	5.950	43,650		(857)				60,000	01/02/2021
100055803		MEMPHIS	TN		03/23/2021	6.996	39,436		(612)				38,000	01/04/2021
100055804		CLEVELAND	OH		03/23/2021	4.750	39,868		(66)				53,000	12/31/2020
100055809		Dania	FL		03/23/2021	6.000	98,149		(877)				165,000	01/06/2021
100055812		PLAYA DEL REY	CA		03/23/2021	4.250	320,249		(1,011)				765,000	12/31/2020
100055814		CHICAGO	IL		03/23/2021	7.625	118,845		(1,883)				150,000	01/08/2021
100055815		JEFFERSONVILLE	IN		03/23/2021	3.875	253,802		(592)				500,000	01/05/2021
100055816		COLUMBIA	CT		03/23/2021	4.125	61,002		(396)				219,999	01/04/2021
100055823		KATY	TX		03/23/2021	3.500	280,039		(571)				294,000	01/03/2021
100055824		BROOKLYN	NY		03/23/2021	3.750	306,140		(924)				856,000	12/31/2020
100055826		METHUEN	MA		03/23/2021	3.875	277,596		(853)				450,000	12/31/2020
100055829		ANCHORAGE	AK		03/23/2021	4.500	406,120		(1,258)				559,000	01/06/2021
100055831		SUMMERDALE	AL		03/23/2021	4.500	145,421		(259)				180,000	01/09/2021
100055834		PLEASANT GROVE	UT		03/23/2021	5.000	303,438		(1,435)				490,000	01/05/2021
100055836		GEORGETOWN	SC		03/23/2021	4.750	109,956		(585)				175,000	01/04/2021
100055837		NEWTON	NC		03/23/2021	4.000	85,378		(247)				116,000	12/31/2020
100055842		GODDARD	KS		03/23/2021	3.625	218,924		(405)				187,200	01/04/2021
100055843		NORTH ANDOVER	MA		03/23/2021	5.750	292,656		(789)				690,000	12/31/2020
100055844		OZARK	MO		03/23/2021	6.125	128,621		(562)				165,000	01/05/2021
100055845		LAS VEGAS	NV		03/23/2021	4.625	117,386		(536)				210,000	12/31/2020
100055846		BERKELEY	MO		03/23/2021	7.750	32,379		(891)				66,000	01/08/2021
100055848		HAMMOND	IN		03/23/2021	6.625	38,859		(490)				81,500	01/08/2021
100055851		MUSTANG	OK		03/23/2021	8.250	73,694		(1,257)				163,000	12/31/2020
100055853		BLUFFTON	SC		03/23/2021	4.000	135,494		(374)				220,000	01/08/2021
100055855		NORMAL	IL		03/23/2021	2.250	213,796		1,037				229,989	01/07/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055856		AUBURNDALE	FL		03/23/2021	2.125	323,811		904				414,000	01/06/2021
100055862		PROVIDENCE	RI		03/23/2021	4.750	255,458		315				250,000	12/31/2020
100055863	CF	SILVER SPRING	MD		04/05/2022	3.125	272,275		(479)				450,000	12/09/2020
100055865	CF	HERRIMAN	UT		04/05/2022	3.000	255,703		(494)				350,000	01/08/2021
100055866	CF	GRAND JUNCTION	CO		04/05/2022	3.125	222,791		(566)				315,000	01/06/2021
100055867	CF	OCEAN CITY	NJ		04/05/2022	3.125	248,141		(469)				415,000	01/14/2021
100055868	CF	ASBURY PARK	NJ		04/05/2022	3.125	385,740		(742)				575,000	01/15/2021
100055870	CF	KENSINGTON	MD		04/05/2022	3.125	497,579		(904)				840,000	01/12/2021
100055871	CF	KENSINGTON	MD		04/05/2022	3.000	404,591		(794)				585,000	12/21/2020
100055873	CF	LONG BRANCH	NJ		04/05/2022	3.125	438,276		(823)				650,000	12/02/2020
100055874	CF	LOS ANGELES	CA		04/05/2022	3.125	584,571		(1,072)				1,045,000	12/31/2020
100055875	CF	SUNRISE	FL		04/05/2022	3.250	339,405		(585)				495,000	11/17/2020
100055876	CF	CORONA	CA		04/05/2022	3.125	317,833		(702)				500,000	01/04/2021
100055877	CF	ELIZABETH	NJ		04/05/2022	3.250	355,474		(632)				595,000	01/07/2021
100055878	CF	CONYERS	GA		04/05/2022	2.990	214,487		(491)				309,000	01/05/2021
100055879	CF	CHEYENNE	WY		04/05/2022	3.250	198,693		(343)				424,000	01/11/2021
100055880	CF	MESQUITE	TX		04/05/2022	3.374	194,496		(315)				300,000	01/06/2021
100055881	CF	MONTEREY	CA		04/05/2022	3.375	313,713		(547)				1,125,000	01/07/2021
100055882	CF	ANAHEIM	CA		04/05/2022	3.490	700,175		(1,015)				1,050,000	12/21/2020
100055883	CF	SAINT LOUIS	MO		04/05/2022	3.374	191,579		(327)				345,000	12/30/2020
100055884	CF	LOS ANGELES	CA		04/05/2022	3.500	211,325		(300)				920,000	12/24/2020
100055885	CF	LOS ANGELES	CA		04/05/2022	3.499	543,044		(756)				815,000	12/14/2020
100055886	CF	MANSFIELD	TX		04/05/2022	3.500	259,414		(410)				355,000	01/06/2021
100055887	CF	SPRINGFIELD	OR		04/05/2022	3.500	186,641		(293)				304,000	12/23/2020
100055888	CF	MILLEDGEVILLE	GA		04/05/2022	3.499	256,143		(427)				350,000	01/08/2021
100055889	CF	LAKE HAVASU CITY	AZ		04/05/2022	3.500	170,446		(294)				615,000	12/29/2020
100055890	CF	BIG BEAR LAKE	CA		04/05/2022	3.499	224,466		(348)				335,000	12/23/2020
100055891	CF	IDAHO FALLS	ID		04/05/2022	3.500	221,486		(366)				325,000	12/09/2020
100055892	CF	NORTH LAUDERDALE	FL		04/05/2022	3.500	164,319		(331)				334,000	12/31/2020
100055893	CF	PHILADELPHIA	PA		04/05/2022	3.500	197,766		(339)				276,500	01/15/2021
100055894	CF	DELRAY BEACH	FL		04/05/2022	3.499	306,069		(481)				565,000	12/31/2020
100055896	CF	NEWARK	NJ		04/05/2022	3.500	182,754		(287)				330,000	12/29/2020
100055897	CF	RENO	NV		04/05/2022	3.500	583,171		(911)				810,000	12/24/2020
100055898	CF	NEW ORLEANS	LA		04/05/2022	3.500	324,928		(553)				445,000	01/14/2021
100055899	CF	POMONA	CA		04/05/2022	3.500	619,084		(939)				850,000	12/29/2020
100055900	CF	JAMAICA PLAIN	MA		04/05/2022	3.625	823,117		(1,215)				1,360,000	12/31/2020
100055901	CF	ARLINGTON	TX		04/05/2022	3.500	269,005		(450)				372,000	12/16/2020
100055902	CF	AUSTIN	TX		04/05/2022	3.625	312,600		(443)				460,000	12/23/2020
100055903	CF	WILMINGTON	CA		04/05/2022	3.625	367,566		(516)				540,000	01/05/2021
100055906	CF	KEY LARGO	FL		04/05/2022	3.625	259,754		(409)				355,000	01/11/2021
100055907	CF	STUDIO CITY	CA		04/05/2022	3.625	382,994		(632)				1,300,000	01/04/2021
100055908	CF	BAYONNE	NJ		04/05/2022	3.625	379,710		(558)				520,000	01/13/2021
100055911	CF	NEW ORLEANS	LA		04/05/2022	4.375	449,052		(429)				735,000	01/08/2021
100055912	CF	NEW ORLEANS	LA		04/05/2022	4.375	326,733		(320)				480,000	01/08/2021
100055914	CF	N HOLLYWOOD	CA		04/05/2022	3.625	465,517		(635)				1,020,000	12/26/2020
100055916	CF	HYATTSVILLE	MD		04/05/2022	4.375	195,956		(228)				270,000	12/23/2020
100055917	CF	BALTIMORE	MD		04/05/2022	3.625	231,025		(326)				440,000	12/22/2020
100055918	CF	BALTIMORE	MD		04/05/2022	3.625	224,742		(319)				500,000	12/22/2020
100055919	CF	POMPTON LAKES	NJ		04/05/2022	3.625	466,041		(834)				660,000	12/29/2020
100055921	CF	WASHINGTON	DC		04/05/2022	3.750	615,875		(883)				905,000	12/16/2020
100057232	CF	HAIKU	HI		05/19/2021	5.750	1,251,303		(1,842)				1,560,000	04/29/2021
100057233	CF	LOS ANGELES	CA		05/19/2021	5.525	1,020,832		10,928				1,275,000	04/30/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057234		KISSIMMEE	FL		05/19/2021	6.200	153,055		2,740				220,000	05/05/2021
100057235	CF	GLENDALE	CA		05/19/2021	3.950	514,801		(920)				625,000	05/04/2021
100057236		DUNDALK	MD		05/19/2021	5.250	29,689		(2,280)				202,000	05/03/2021
100057237	CF	Palm Desert	CA		05/19/2021	4.937	501,209		7,564				600,000	04/30/2021
100057238	CF	GLENDALE	CA		05/19/2021	3.562	1,386,309		(2,604)				1,755,000	05/03/2021
100057239	CF	Vashon	WA		05/19/2021	4.437	378,738		(645)				552,000	04/29/2021
100057240	CF	ARLINGTON	VA		05/19/2021	5.325	1,326,697		(2,560)				1,500,000	05/05/2021
100057242	CF	PINECREST	FL		05/19/2021	4.737	896,723		(2,249)				1,160,000	05/05/2021
100057243	CF	CORPUS CHRISTI	TX		05/19/2021	4.937	211,497		(340)				305,000	05/03/2021
100057244	CF	RANCHO CUCAMONGA	CA		05/19/2021	4.812	303,291		(493)				380,000	05/04/2021
100057245	CF	Miami Beach	FL		05/19/2021	4.687	744,431		(1,233)				935,000	05/04/2021
100057247	CF	Moorpark	CA		05/19/2021	4.187	769,441		(1,346)				975,000	04/30/2021
100057248	CF	St Petersburg	FL		05/19/2021	4.862	2,633,563		(4,282)				3,775,000	04/30/2021
100057252	CF	PALOS VERDES ESTATES	CA		05/19/2021	4.937	1,403,994		(2,264)				1,760,000	04/29/2021
100057253	CF	CLOVIS	CA		05/19/2021	5.320	974,821		(1,506)				1,300,000	04/30/2021
100057485		Rotterdam	NLD		05/12/2021	8.180	245,044					7,438	296,000	12/01/2023
100057488	CF	Tarzana	CA		06/02/2021	3.875	2,883,777		80,430				3,950,000	05/04/2021
100057490	CF	Burbank	CA		06/02/2021	5.000	1,267,135		25,949				1,550,000	05/14/2021
100057492		Calabasas	CA		06/02/2021	4.625	1,400,457		22,880				2,080,000	05/05/2021
100057501		South East	GBR		05/31/2021	6.990	68,295					3,522	89,545	09/18/2018
100057505	CF	BARTLETT	TN		06/30/2021	3.375	68,273		(1)				90,000	03/05/2021
100057508	CF	BALTIMORE	MD		04/05/2022	3.875	160,018		(121)				225,000	05/04/2021
100057516	CF	FORT WORTH	TX		04/05/2022	3.375	117,700		(115)				152,000	05/12/2021
100057518	CF	CARTERSVILLE	GA		04/05/2022	3.625	164,385		(143)				212,900	05/21/2021
100057523	CF	MONROVIA	CA		06/30/2021	3.500	396,013		(295)				1,050,000	05/13/2021
100057526	CF	SAINT ANN	MO		04/05/2022	4.375	62,634		(37)				108,000	05/07/2021
100057527	CF	FAIRFAX	VA		06/30/2021	4.125	189,442		(344)				306,000	04/20/2021
100057529	CF	CONVERSE	TX		04/05/2022	4.000	201,889		(183)				279,000	04/15/2021
100057530	CF	WILDER	ID		04/05/2022	4.000	120,260		(94)				155,000	04/16/2021
100057533	CF	PRINEVILLE	OR		06/30/2021	3.499	153,508		(166)				300,000	04/27/2021
100057535	CF	CAROLINA BEACH	NC		06/30/2021	3.750	154,791		(227)				253,000	04/16/2021
100057538	CF	CROWLEY	TX		06/30/2021	3.499	190,571		(122)				295,000	05/10/2021
100057544	CF	OXNARD	CA		06/30/2021	3.990	149,011		(281)				375,000	05/05/2021
100057545	CF	SARASOTA	FL		06/30/2021	4.125	112,566		(219)				154,000	04/12/2021
100057549	CF	WESTMINSTER	MD		06/30/2021	3.250	172,823		(15)				253,000	04/30/2021
100057551	CF	EAGLE MOUNTAIN	UT		06/30/2021	2.999	603,737		1,108				992,000	05/14/2021
100057552	CF	PORTLAND	OR		06/30/2021	3.750	222,475		(332)				430,000	04/23/2021
100057553	CF	MINNEAPOLIS	MN		06/30/2021	3.250	281,940		(25)				375,000	05/03/2021
100057556	CF	CLINTON	NJ		06/30/2021	3.250	356,522		103				550,000	05/13/2021
100057558	CF	EATONTON	GA		06/30/2021	3.875	132,369		(294)				215,000	05/06/2021
100057563	CF	BALTIMORE	MD		06/30/2021	3.750	112,999		(139)				145,000	04/01/2021
100057565	CF	NEWARK	NJ		06/30/2021	3.875	364,693		(160)				514,539	05/13/2021
100057566	CF	SURPRISE	AZ		06/30/2021	3.999	239,851		(327)				305,000	05/21/2021
100057568	CF	CASTRO VALLEY	CA		06/30/2021	3.375	1,221,963		(621)				1,930,000	05/19/2021
100057569	CF	DUNEDIN	FL		06/30/2021	3.750	265,649		(446)				365,000	05/12/2021
100057570	CF	GLENDALE	CA		06/30/2021	3.999	735,650		(444)				1,060,000	05/14/2021
100057571	CF	HAGERSTOWN	MD		04/05/2022	3.999	70,005		(58)				85,000	05/14/2021
100057573	CF	RICHMOND HILL	GA		06/30/2021	3.999	142,890		(237)				205,000	05/05/2021
100057575	CF	RIVERSIDE	NJ		04/05/2022	4.125	154,139		(108)				236,000	04/16/2021
100057576	CF	MEMPHIS	TN		04/05/2022	4.375	138,254		(98)				230,000	04/23/2021
100057577	CF	ATLANTA	GA		06/30/2021	3.875	289,116		(471)				416,000	04/19/2021
100057579	CF	SAN ANTONIO	TX		06/30/2021	4.250	102,703		(236)				146,000	05/03/2021

SCHEDULE B - PART 1

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057582	CF	PHILADELPHIA	PA		04/05/2022	4.250	91,154		(65)				125,000	05/10/2021
100057585	CF	VENTURA	CA		06/30/2021	3.625	197,446		(245)				274,000	03/26/2021
100057586	CF	BALDWIN PARK	CA		06/30/2021	3.625	359,713		(384)				720,000	05/05/2021
100057589	CF	BAKERSFIELD	CA		06/30/2021	4.250	77,801		(377)				120,000	04/26/2021
100057590	CF	ALTADENA	CA		06/30/2021	3.875	623,765		(870)				910,000	05/04/2021
100057591	CF	WINDER	GA		06/30/2021	3.625	145,343		(96)				215,000	05/12/2021
100057597	CF	VANCOUVER	WA		04/05/2022	3.875	618,355		(472)				850,000	05/13/2021
100057598	CF	FRANKLIN	OH		06/30/2021	4.375	146,942		(337)				195,000	04/23/2021
100057599	CF	BALTIMORE	MD		04/05/2022	4.375	189,218		(170)				250,000	05/07/2021
100057603	CF	CHATTANOOGA	TN		06/30/2021	4.490	95,510		(267)				130,000	05/10/2021
100057604	CF	LANCASTER	CA		06/30/2021	3.750	208,547		(233)				285,000	05/10/2021
100057606	CF	BROWNSVILLE	TX		06/30/2021	4.250	89,802		(910)				140,000	05/07/2021
100057607	CF	ANAHEIM	CA		06/30/2021	3.875	246,924		(434)				670,000	05/12/2021
100057608	CF	NASHVILLE	TN		06/30/2021	4.250	206,665		(397)				385,000	05/07/2021
100057609	CF	HYATTSVILLE	MD		06/30/2021	3.990	246,096		(376)				360,000	04/30/2021
100057613	CF	LANCASTER	CA		06/30/2021	3.750	234,158		(262)				320,000	05/10/2021
100057614	CF	PEABODY	MA		06/30/2021	3.875	471,913		(605)				645,000	05/11/2021
100057615	CF	PORT ORANGE	FL		06/30/2021	3.500	154,349		(57)				250,000	03/03/2021
100057616	CF	HAMBURG	PA		06/30/2021	3.625	130,065		(108)				200,000	04/30/2021
100057618	CF	NEWARK	NJ		06/30/2021	3.750	370,923		(245)				550,000	03/24/2021
100057621	CF	HUGO	MN		06/30/2021	3.875	271,493		(412)				398,000	05/07/2021
100057625	CF	GRAND RAPIDS	MI		06/30/2021	4.375	122,661		(397)				180,000	04/13/2021
100057626	CF	PINETOP	AZ		06/30/2021	4.375	235,861		(422)				365,000	04/27/2021
100057627	CF	SAVANNAH	GA		06/30/2021	4.500	64,004		(175)				80,000	04/14/2021
100057628	CF	CAPE CORAL	FL		06/30/2021	3.625	264,173		(251)				390,000	04/09/2021
100057629	CF	CLARKSVILLE	TN		06/30/2021	4.375	144,041		(300)				190,000	04/07/2021
100057632	CF	LARAMIE	WY		06/30/2021	4.250	212,414		(374)				300,000	05/14/2021
100057634	CF	GUTHRIE	OK		06/30/2021	4.500	119,011		(312)				150,000	04/16/2021
100057635	CF	JACKSONVILLE	FL		06/30/2021	4.375	85,711		(223)				115,000	04/30/2021
100057638	CF	PHOENIX	AZ		06/30/2021	3.625	256,107		(168)				395,000	04/28/2021
100057639	CF	Scottsdale	AZ		06/30/2021	3.625	277,072		(238)				410,000	04/28/2021
100057640	CF	BARRINGTON	RI		06/30/2021	3.874	268,496		(379)				370,000	04/16/2021
100057641	CF	GREENVILLE	SC		06/30/2021	3.625	161,869		(81)				225,000	05/20/2021
100057647	CF	DANA POINT	CA		04/05/2022	3.750	790,065		(1,334)				2,040,000	05/13/2021
100057649	CF	FORT COLLINS	CO		06/30/2021	3.625	372,415		(242)				551,000	05/06/2021
100057650	CF	Orlando	FL		04/05/2022	3.750	246,908		(294)				435,000	05/11/2021
100057653	CF	WINDHAM	CT		06/30/2021	3.875	153,550		(182)				185,000	04/30/2021
100057658	CF	MESA	AZ		06/30/2021	3.874	213,705		(348)				330,000	05/18/2021
100057659	CF	PARMA HEIGHTS	OH		06/30/2021	3.490	146,327		(73)				220,000	05/19/2021
100057661	CF	MOUNT VERNON	WA		06/30/2021	3.625	206,432		(281)				375,000	05/14/2021
100057662	CF	WYLIE	TX		04/05/2022	3.625	200,027		(176)				275,000	05/07/2021
100057663	CF	VANCOUVER	WA		06/30/2021	3.999	226,087		(417)				330,000	05/05/2021
100057665	CF	ROSEVILLE	CA		06/30/2021	3.999	343,600		(374)				503,000	05/13/2021
100057669	CF	HENRICO	VA		04/05/2022	3.625	86,109		(122)				126,000	03/31/2021
100057672	CF	OMAHA	NE		04/05/2022	3.750	135,937		(119)				187,000	04/30/2021
100057675	CF	WINDER	GA		06/30/2021	3.625	145,343		(96)				215,000	05/12/2021
100057676	CF	AUDUBON	NJ		04/05/2022	4.250	133,433		(112)				175,000	04/07/2021
100057678	CF	HAW RIVER	NC		06/30/2021	4.250	112,003		(240)				198,000	04/09/2021
100057679	CF	LAS VEGAS	NV		04/05/2022	4.250	243,914		(194)				350,000	04/28/2021
100057682	CF	MURFREESBORO	TN		04/05/2022	4.375	126,966		(128)				240,000	05/07/2021
100057687	CF	SUNNYVALE	CA		04/05/2022	3.999	805,939		(563)				2,350,000	05/11/2021
100057689	CF	CHESAPEAKE	VA		06/30/2021	4.250	130,811		(273)				177,000	04/30/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057695	CF	BATON ROUGE	LA		06/30/2021	3.499	209,313		(155)				273,000	04/09/2021
100057696	CF	BROOKHAVEN	PA		04/05/2022	4.375	175,066		(131)				240,000	04/12/2021
100057698	CF	SAN ANTONIO	TX		06/30/2021	4.375	153,467		(279)				182,000	04/29/2021
100057699	CF	CRANBERRY TOWNSHIP	PA		06/30/2021	4.375	146,895		(314)				185,500	05/10/2021
100057701	CF	PALATINE	IL		04/05/2022	4.375	91,684		(58)				122,000	04/12/2021
100057703	CF	HOPKINTON	RI		06/30/2021	4.500	227,772		(309)				335,000	04/16/2021
100057704	CF	HENDERSON	NV		04/05/2022	3.990	224,065		(179)				315,000	04/06/2021
100057705	CF	BRIDGEPORT	CT		06/30/2021	4.375	157,525		(303)				245,000	04/26/2021
100057706	CF	GRESHAM	OR		06/30/2021	3.999	202,074		(396)				370,000	05/12/2021
100057707	CF	OLYMPIA	WA		06/30/2021	4.375	278,425		(512)				399,000	05/14/2021
100057708	CF	SANTA ROSA BEACH	FL		06/30/2021	4.625	253,442		(461)				320,000	04/09/2021
100057710	CF	DAPHNE	AL		06/30/2021	4.375	132,038		(275)				165,000	04/23/2021
100057711	CF	ATLANTA	GA		06/30/2021	4.375	151,658		(320)				190,000	05/17/2021
100057712	CF	BLACKWOOD	NJ		06/30/2021	4.250	105,544		(192)				130,000	04/02/2021
100057714	CF	GREENVILLE	SC		06/30/2021	4.250	244,632		(363)				340,000	04/12/2021
100057717	CF	LAWRENCEVILLE	GA		06/30/2021	4.500	227,186		(590)				299,000	04/20/2021
100057718	CF	RICHMOND	TX		06/30/2021	4.250	135,435		(263)				170,000	04/16/2021
100057721	CF	WINNETKA AREA	CA		06/30/2021	3.875	514,230		(690)				750,000	04/24/2021
100057723	CF	PLAIN CITY	UT		06/30/2021	3.750	270,382		(210)				400,000	04/23/2021
100057726	CF	CHICAGO	IL		04/05/2022	3.875	290,128		(226)				415,000	04/28/2021
100057728	CF	BRIGHTON	CO		06/30/2021	4.125	348,954		(554)				500,000	04/28/2021
100057729	CF	LAFAYETTE	LA		06/30/2021	4.250	160,374		(303)				205,000	04/30/2021
100057735	CF	BOWIE	MD		06/30/2021	4.125	275,179		(396)				389,000	04/30/2021
100057737	CF	CUMMING	GA		06/30/2021	4.125	184,302		(307)				235,000	05/05/2021
100057742	CF	EMERSON	NJ		06/30/2021	3.999	392,495		(426)				573,625	05/11/2021
100057745	CF	LEBANON	IN		04/05/2022	4.375	210,098		(142)				271,000	05/05/2021
100057746	CF	MANCHESTER	NH		06/30/2021	4.000	266,022		(416)				364,000	04/30/2021
100057749	CF	BELLINGHAM	WA		06/30/2021	4.500	329,037		(651)				440,000	04/26/2021
100057750	CF	MINNEAPOLIS	MN		06/30/2021	4.375	194,284		(305)				280,000	05/05/2021
100057751	CF	HERNANDO BEACH	FL		06/30/2021	3.625	233,445		(263)				320,000	04/16/2021
100057754	CF	Naples	FL		06/30/2021	4.500	125,972		(346)				165,000	05/07/2021
100057755	CF	MARTINSBURG	WV		04/05/2022	4.375	88,249		(59)				125,000	05/03/2021
100057756	CF	FERNANDINA BEACH	FL		04/05/2022	4.125	273,235		(198)				425,000	05/04/2021
100057760	CF	FRESNO	CA		06/30/2021	3.990	190,362		(926)				295,000	05/01/2021
100057769	CF	SACRAMENTO	CA		04/05/2022	4.125	422,199		(321)				585,000	04/22/2021
100057771	CF	TUCSON	AZ		06/30/2021	4.375	144,828		(303)				228,000	05/03/2021
100057774	CF	METAIRIE	LA		06/30/2021	4.875	86,832		(285)				120,000	04/30/2021
100057775	CF	BATON ROUGE	LA		04/05/2022	4.250	123,556		(116)				182,000	04/20/2021
100057779	CF	PUEBLO	CO		04/05/2022	4.000	240,063		(189)				330,000	04/29/2021
100057781	CF	NASHVILLE	TN		04/05/2022	3.875	220,906		(180)				313,000	04/23/2021
100057787	CF	PHILADELPHIA	PA		06/30/2021	4.000	332,588		(603)				525,000	05/11/2021
100057788	CF	BLANCHARD	OK		06/30/2021	3.750	110,630		(132)				138,000	04/01/2021
100057789	CF	WACO	TX		06/30/2021	4.250	103,565		(234)				138,000	03/26/2021
100057790	CF	WALTHAM	MA		06/30/2021	3.625	430,673		(382)				1,220,000	05/05/2021
100057794	CF	RIVERBANK	CA		06/30/2021	3.999	236,902		(323)				366,000	05/20/2021
100057805		WASHINGTON	DC		06/30/2021	3.750	350,439		(352)				822,000	05/07/2021
100057809	CF	COPPERAS COVE	TX		04/05/2022	4.250	72,232		(61)				89,000	05/11/2021
100057810	CF	MARIETTA	GA		06/30/2021	3.490	221,756		(92)				330,000	05/10/2021
100057812	CF	NORTH CHESTERFIELD	VA		06/30/2021	3.875	168,777		(200)				215,000	05/14/2021
100057814	CF	SHOREVIEW	MN		06/30/2021	3.499	166,182		(4)				218,000	05/19/2021
100057821	CF	SAN JOSE	CA		06/30/2021	3.374	754,862		(578)				1,100,000	05/19/2021
100057825	CF	HAYWARD	CA		06/30/2021	3.750	511,492		(585)				750,000	05/11/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057829	CF	CONCORD	CA		06/30/2021	3.999	589,157		(772)				1,000,000	05/19/2021
100057830	CF	HAVRE DE GRACE	MD		06/30/2021	3.875	148,337		(547)				195,000	05/13/2021
100057835	CF	OCEANSIDE	CA		06/30/2021	3.874	271,582		(446)				415,000	04/26/2021
100057836	CF	CHULA VISTA	CA		06/30/2021	3.875	392,461		(524)				585,000	05/07/2021
100057839	CF	ENGLISHTOWN	NJ		04/05/2022	3.499	209,277		(355)				300,000	05/17/2021
100057842	CF	BELMONT	NC		06/30/2021	3.250	158,387		(1)				254,000	04/07/2021
100057843	CF	SMYRNA	DE		06/30/2021	4.250	134,477		(325)				195,000	04/22/2021
100057847	CF	OWENS CROSS ROADS	AL		06/30/2021	4.375	133,049		(682)				185,000	04/09/2021
100057848	CF	HOUSTON	TX		06/30/2021	4.125	105,133		(222)				167,000	04/12/2021
100057850	CF	NEWARK	NJ		06/30/2021	3.625	206,742		(225)				405,000	04/15/2021
100057851	CF	COEUR D ALENE	ID		06/30/2021	3.999	321,885		(441)				410,000	04/30/2021
100057854	CF	CDENTON	MD		06/30/2021	4.750	208,141		(190)				252,000	04/29/2021
100057858	CF	PENSACOLA	FL		06/30/2021	4.125	287,920		(346)				420,000	04/21/2021
100057860	CF	PHILADELPHIA	PA		04/05/2022	3.875	148,710		(137)				290,000	04/23/2021
100057861	CF	LAS VEGAS	NV		04/05/2022	4.375	131,121		(93)				180,000	04/08/2021
100057865	CF	BLUE JAY	CA		06/30/2021	4.625	116,426		(299)				160,000	04/01/2021
100057866	CF	MEMPHIS	TN		06/30/2021	4.375	108,963		(271)				140,000	04/07/2021
100057869	CF	CAPE CORAL	FL		06/30/2021	4.250	127,264		(248)				160,000	04/08/2021
100057871	CF	ARIZONA CITY	AZ		04/05/2022	4.550	150,726		(89)				207,000	04/13/2021
100057873	CF	HOWELL	NJ		04/05/2022	3.875	221,617		(163)				385,000	04/15/2021
100057875	CF	GERMANTOWN	TN		04/05/2022	3.875	257,922		(203)				355,000	04/21/2021
100057876	CF	BOISE	ID		06/30/2021	4.125	268,446		(441)				405,000	04/21/2021
100057877	CF	FRESNO	CA		04/05/2022	4.500	148,630		(95)				205,000	04/21/2021
100057879	CF	BROWNSVILLE	TX		06/30/2021	4.500	60,946		(166)				90,500	04/21/2021
100057881	CF	HAGERSTOWN	MD		04/05/2022	4.500	73,990		(69)				105,000	04/19/2021
100057882	CF	KANAB	UT		04/05/2022	4.125	236,814		(180)				305,000	04/26/2021
100057883	CF	Orlando	FL		06/30/2021	4.625	390,569		(792)				600,000	05/07/2021
100057886	CF	ASHLAND	OR		06/30/2021	3.875	335,970		(548)				475,000	04/23/2021
100057887	CF	SAN ANTONIO	TX		04/05/2022	4.500	207,173		(169)				275,000	04/29/2021
100057896	CF	SOMERVILLE	NJ		04/05/2022	4.375	236,002		(167)				415,000	04/26/2021
100057897	CF	BAYONNE	NJ		04/05/2022	3.875	202,338		(153)				285,000	04/21/2021
100057900	CF	NORWICH	CT		06/30/2021	4.250	95,917		(306)				140,000	04/26/2021
100057901	CF	ATLANTA	GA		06/30/2021	3.875	330,418		(539)				460,000	04/19/2021
100057902	CF	RENO	NV		06/30/2021	3.875	222,137		(386)				405,000	04/17/2021
100057907	CF	BAKERSFIELD	CA		04/05/2022	4.250	142,927		(111)				197,000	05/04/2021
100057909	CF	LEHI	UT		04/05/2022	4.250	228,690		(199)				320,000	04/16/2021
100057910	CF	FAIRBORN	OH		06/30/2021	4.250	174,630		(48)				232,000	04/29/2021
100057912	CF	COOLIDGE	AZ		06/30/2021	3.499	183,672		(92)				225,000	05/03/2021
100057913	CF	CICERO	IL		06/30/2021	3.499	147,930		(66)				220,000	05/07/2021
100057915	CF	LONG BEACH	CA		06/30/2021	3.625	371,750		(387)				780,000	04/29/2021
100057916	CF	VICTORVILLE	CA		06/30/2021	3.750	204,483		(277)				348,500	04/14/2021
100057917	CF	HESPERIA	CA		06/30/2021	3.750	211,332		(286)				360,000	04/14/2021
100057918	CF	CHICAGO	IL		06/30/2021	3.749	398,199		(354)				750,000	05/05/2021
100057921	CF	LOVELAND	CO		06/30/2021	3.999	296,249		(399)				452,000	05/07/2021
100057922	CF	KISSIMMEE	FL		04/05/2022	3.999	206,037		(165)				355,000	05/14/2021
100057927	CF	ROSELLE	NJ		06/30/2021	3.500	366,965		(14)				590,000	05/17/2021
100057928	CF	MARIPOSA	CA		06/30/2021	4.250	197,235		(423)				306,000	05/19/2021
100057929	CF	WEST ORANGE	NJ		06/30/2021	4.250	280,460		(445)				422,000	05/07/2021
100057931	CF	CHATTANOOGA	TN		06/30/2021	3.875	203,972		(170)				300,000	05/19/2021
100057932	CF	NOTTINGHAM	MD		06/30/2021	3.625	189,232		(122)				245,000	05/13/2021
100057933	CF	NEW ORLEANS	LA		06/30/2021	4.500	297,040		(503)				500,000	02/22/2021
100057934	CF	RALEIGH	NC		04/05/2022	3.750	378,977		(354)				681,000	05/10/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057935	CF	RALEIGH	NC		04/05/2022	3.750	380,948		(342)				667,000	05/10/2021
100057937	CF	PANAMA CITY BEACH	FL		06/30/2021	4.375	211,638		(359)				267,000	04/20/2021
100057939	CF	FORT WORTH	TX		04/05/2022	4.250	138,601		(126)				203,000	04/23/2021
100057941	CF	DENVER	CO		06/30/2021	4.375	207,978		(301)				270,000	04/29/2021
100057945	CF	SAHUARITA	AZ		06/30/2021	3.875	187,976		(248)				240,000	05/04/2021
100057947	CF	BAKERSFIELD	CA		06/30/2021	4.375	173,835		(304)				280,000	04/30/2021
100057950	CF	WATSONVILLE	CA		06/30/2021	3.990	538,133		(757)				950,000	04/27/2021
100057951	CF	ALEXANDRIA	VA		06/30/2021	4.625	127,995		(246)				162,000	04/28/2021
100057952	CF	MEMPHIS	TN		06/30/2021	4.375	156,068		(313)				195,000	05/05/2021
100057954	CF	BALTIMORE	MD		06/30/2021	3.625	128,114		(19)				162,000	04/26/2021
100057956	CF	PINE HILL	NJ		04/05/2022	4.375	149,557		(101)				205,000	05/07/2021
100057958	CF	ELIZABETH	NJ		06/30/2021	3.625	265,465		(61)				396,000	05/08/2021
100057961	CF	BANNING	CA		06/30/2021	3.990	200,810		(502)				300,000	05/07/2021
100057964	CF	STOCKTON	CA		06/30/2021	3.875	259,983		(171)				316,000	05/01/2021
100057967	CF	PLYMOUTH	MN		04/05/2022	4.000	166,494		(124)				215,000	04/22/2021
100057970	CF	HOCKLEY	TX		04/05/2022	4.375	93,132		(58)				128,000	04/23/2021
100057973	CF	ALPHARETTA	GA		06/30/2021	4.375	244,116		(338)				357,000	05/14/2021
100057975	CF	ANNAPOLIS	MD		06/30/2021	4.375	224,222		(324)				273,000	05/12/2021
100057981	CF	LITTLE ROCK	AR		04/05/2022	4.250	84,373		(59)				114,000	05/11/2021
100057984	CF	MENLO PARK	CA		04/05/2022	3.750	531,289		(460)				1,800,000	05/11/2021
100057987	CF	BEAVERTON	OR		06/30/2021	4.375	512,745		(607)				745,000	05/10/2021
100057988	CF	LOMA LINDA	CA		06/30/2021	3.750	345,871		(1,330)				850,003	05/06/2021
100057989	CF	COLLIERVILLE	TN		06/30/2021	4.125	254,227		(391)				470,000	05/12/2021
100057991	CF	PETERSBURG	VA		04/05/2022	4.250	101,120		(94)				138,000	05/05/2021
100057992		LAS VEGAS	NV		06/30/2021	4.250	125,721		(256)				180,000	04/28/2021
100057996	CF	LAKE STEVENS	WA		06/30/2021	3.625	220,389		(181)				675,000	05/15/2021
100057998	CF	BATON ROUGE	LA		06/30/2021	4.375	160,850		(289)				195,000	05/07/2021
100057999	CF	RENO	NV		06/30/2021	4.375	327,373		(458)				405,000	05/01/2021
100058000	CF	BAINBRIDGE IS	WA		04/05/2022	3.875	412,737		(340)				1,267,000	05/11/2021
100058004	CF	NATIONAL CITY	CA		06/30/2021	4.750	374,050		(664)				745,000	05/11/2021
100058005	CF	PATERSON	NJ		06/30/2021	4.500	318,111		(551)				517,000	04/30/2021
100058006	CF	OLD HICKORY	TN		06/30/2021	4.250	126,317		(291)				218,500	04/26/2021
100060055	CF	SAN TAN VALLEY	AZ		06/25/2021	3.875	249,008		(333)				335,000	04/05/2021
100060057	CF	PHOENIX	AZ		06/25/2021	4.000	218,948		(256)				280,000	04/15/2021
100060058	CF	CHINO VALLEY	AZ		06/25/2021	3.875	223,569		(315)				349,000	04/14/2021
100060059	CF	CHANDLER	AZ		06/25/2021	4.000	233,183		(395)				315,000	04/19/2021
100060063	CF	FLAGSTAFF	AZ		06/25/2021	3.875	294,823		(445)				400,000	04/07/2021
100060064	CF	BENTONVILLE	AR		06/25/2021	3.750	200,822		(240)				260,000	04/05/2021
100060069	CF	AUBURN	AL		06/25/2021	4.000	142,474		(233)				186,000	04/09/2021
100060070	CF	Scottsdale	AZ		04/05/2022	3.875	291,303		(215)				430,000	04/21/2021
100060071	CF	PHOENIX	AZ		04/05/2022	4.375	358,035		(239)				549,000	04/20/2021
100060074	CF	SAN BERNARDINO	CA		06/25/2021	4.125	535,920		(992)				720,000	04/02/2021
100060075	CF	LINCOLN	CA		06/25/2021	3.999	429,774		(732)				580,000	04/24/2021
100060076	CF	VACAVILLE	CA		06/25/2021	3.875	198,647		(271)				359,000	04/06/2021
100060077	CF	CHANDLER	AZ		04/05/2022	3.625	235,205		(246)				373,000	04/08/2021
100060078	CF	MODESTO	CA		06/25/2021	3.749	329,451		(391)				425,000	04/22/2021
100060079	CF	CHANDLER	AZ		04/05/2022	3.625	279,367		(258)				444,000	04/06/2021
100060080	CF	PERRIS	CA		06/25/2021	4.000	277,724		(465)				375,000	04/14/2021
100060082	CF	HEMET	CA		06/25/2021	4.000	280,132		(515)				377,000	04/19/2021
100060085	CF	GRANITE BAY	CA		04/05/2022	3.749	311,884		(426)				450,000	04/24/2021
100060086	CF	RIVERSIDE	CA		06/25/2021	3.875	370,249		(621)				505,000	04/05/2021
100060088	CF	WOODLAND HILLS	CA		06/25/2021	3.875	599,962		(282)				831,000	04/08/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060091	CF	MERCED	CA		06/25/2021	4.250	137,765		(178)				190,000	04/10/2021
100060094	CF	BIG BEAR CITY	CA		04/05/2022	3.990	284,364		(211)				420,000	03/24/2021
100060107	CF	LONG BEACH	CA		04/05/2022	3.875	525,301		(414)				820,000	04/06/2021
100060113	CF	LOS ANGELES	CA		06/25/2021	4.000	471,065		(687)				800,000	03/26/2021
100060114	CF	MENIFEE	CA		06/25/2021	3.990	241,587		(642)				422,000	04/07/2021
100060115	CF	LOS ANGELES	CA		06/25/2021	4.000	566,227		(823)				960,000	04/01/2021
100060117	CF	SAN FRANCISCO	CA		06/25/2021	3.990	784,266		(1,281)				1,356,000	03/29/2021
100060118	CF	ALAMEDA	CA		06/25/2021	3.875	798,308		(1,023)				1,360,000	04/10/2021
100060119	CF	BELL GARDENS	CA		06/25/2021	3.750	437,691		(504)				720,000	03/26/2021
100060120	CF	ARBUCKLE	CA		06/25/2021	4.000	176,451		(239)				280,000	04/08/2021
100060121	CF	TRACY	CA		06/25/2021	3.990	480,603		(788)				816,000	03/25/2021
100060122	CF	SANTA ANA	CA		06/25/2021	3.990	295,341		(608)				675,000	04/07/2021
100060123	CF	SAN DIEGO	CA		06/25/2021	3.875	383,483		(666)				919,000	04/02/2021
100060124	CF	LANCASTER	CA		06/25/2021	4.000	204,492		(337)				380,000	04/13/2021
100060126	CF	NEWARK	CA		06/25/2021	3.990	371,781		(628)				950,000	04/08/2021
100060127	CF	COLORADO SPRINGS	CO		04/05/2022	3.875	258,046		(220)				355,000	04/07/2021
100060128	CF	FORT COLLINS	CO		06/25/2021	3.750	270,804		(349)				370,200	03/30/2021
100060129	CF	CARLSBAD	CA		06/25/2021	3.875	264,290		(426)				706,000	04/13/2021
100060131	CF	VERO BEACH	FL		06/25/2021	4.625	252,564		(448)				319,000	04/15/2021
100060132	CF	Orlando	FL		06/25/2021	4.625	213,253		(393)				270,000	03/29/2021
100060133	CF	WASHINGTON	DC		04/05/2022	3.750	308,964		(244)				453,000	04/10/2021
100060134	CF	DENVER	CO		06/25/2021	3.750	217,323		(226)				420,000	04/20/2021
100060135	CF	FORT COLLINS	CO		06/25/2021	3.750	362,509		(551)				780,000	04/01/2021
100060136	CF	PONTE VEDRA	FL		06/25/2021	4.125	314,935		(481)				410,000	03/23/2021
100060137	CF	WASHINGTON	DC		06/25/2021	3.875	506,416		(878)				1,175,000	04/20/2021
100060138	CF	CLEARWATER	FL		06/25/2021	3.875	190,187		(274)				243,000	04/22/2021
100060140	CF	FREEPORT	FL		06/25/2021	4.500	233,623		(430)				295,000	03/31/2021
100060141	CF	New Castle	DE		06/25/2021	4.000	132,881		(165)				181,000	04/02/2021
100060142	CF	Orlando	FL		06/25/2021	3.875	169,411		(325)				220,000	04/06/2021
100060143	CF	STUART	FL		06/25/2021	3.875	245,237		(328)				318,000	04/14/2021
100060144	CF	LAKE WORTH	FL		06/25/2021	3.750	283,822		(316)				370,000	03/24/2021
100060145	CF	HOLLYWOOD	FL		06/25/2021	3.875	203,711		(272)				290,000	04/19/2021
100060146	CF	LARGO	FL		06/25/2021	4.250	95,095		(222)				125,000	04/05/2021
100060147	CF	SAINT PETERSBURG	FL		06/25/2021	4.125	193,161		(359)				260,000	04/16/2021
100060148	CF	FORT LAUDERDALE	FL		06/25/2021	3.990	251,380		(438)				365,000	04/08/2021
100060149	CF	TAMPA	FL		06/25/2021	3.750	213,348		(160)				276,000	03/26/2021
100060150	CF	PUNTA GORDA	FL		06/25/2021	3.875	382,946		(598)				522,000	04/15/2021
100060151	CF	HOMESTEAD	FL		06/25/2021	4.375	151,399		(283)				205,000	04/20/2021
100060152	CF	HOLMES BEACH	FL		04/05/2022	3.750	490,211		(434)				725,000	03/26/2021
100060157	CF	Orlando	FL		04/05/2022	4.250	194,325		(124)				290,000	04/27/2021
100060164	CF	HOLLYWOOD	FL		06/25/2021	4.250	198,063		(332)				360,000	04/16/2021
100060165	CF	NORCROSS	GA		06/25/2021	3.990	263,871		(502)				351,000	03/31/2021
100060166	CF	HAMPTON	GA		06/25/2021	3.999	157,245		(266)				199,000	04/28/2021
100060168	CF	SAVANNAH	GA		06/25/2021	4.125	316,342		(585)				430,000	04/16/2021
100060169	CF	MERIDIAN	ID		06/25/2021	3.750	228,682		(346)				420,000	04/15/2021
100060170	CF	POMPANO BEACH	FL		06/25/2021	3.999	228,532		(392)				390,000	04/24/2021
100060171	CF	POST FALLS	ID		06/25/2021	4.125	213,935		(710)				315,200	04/08/2021
100060173	CF	LAKE ZURICH	IL		06/25/2021	3.874	259,042		(347)				330,000	05/03/2021
100060175	CF	POCATELLO	ID		06/25/2021	3.990	160,286		(322)				215,000	04/02/2021
100060176	CF	BERWYN	IL		04/05/2022	4.000	261,539		(188)				363,000	03/27/2021
100060177	CF	BOISE	ID		04/05/2022	3.625	335,623		(307)				515,000	03/25/2021
100060179	CF	CHICAGO	IL		06/25/2021	4.375	234,163		(374)				503,500	04/16/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060180	CF	ITASCA	IL		06/25/2021	4.000	170,291		(588)				300,000	03/30/2021
100060181	CF	INDIANAPOLIS	IN		06/25/2021	4.000	196,540		(331)				250,000	04/15/2021
100060183	CF	CHICAGO	IL		06/25/2021	3.900	293,356		(439)				775,000	04/14/2021
100060185	CF	HAVERHIL	MA		06/25/2021	4.750	367,273		(308)				550,000	05/06/2021
100060186	CF	NEW ORLEANS	LA		06/25/2021	3.990	263,412		(486)				360,000	03/30/2021
100060187	CF	SLIDELL	LA		06/25/2021	3.875	225,061		(275)				297,000	04/05/2021
100060189	CF	LOWELL	MA		06/25/2021	3.990	273,372		(716)				520,000	04/09/2021
100060190	CF	NEWTON	MA		06/25/2021	3.750	543,729		(991)				1,250,000	04/15/2021
100060191	CF	NEW ORLEANS	LA		04/05/2022	3.990	202,299		(154)				300,000	04/23/2021
100060192	CF	LAFAYETTE	LA		06/25/2021	3.874	150,575		(205)				200,000	04/29/2021
100060193	CF	METAIRIE	LA		06/25/2021	4.000	173,399		(267)				350,000	04/09/2021
100060195	CF	SOUTH BOSTON	MA		04/05/2022	3.750	537,898		(496)				1,740,000	04/15/2021
100060196	CF	BOWIE	MD		06/25/2021	3.875	317,319		(424)				405,000	04/05/2021
100060197	CF	BALTIMORE	MD		06/25/2021	3.750	248,486		(276)				325,000	04/16/2021
100060199	CF	TAKOMA PARK	MD		04/05/2022	4.125	352,054		(262)				525,000	04/21/2021
100060202	CF	MINNEAPOLIS	MN		06/25/2021	4.250	194,196		(468)				266,000	04/09/2021
100060203	CF	PLEASANT HILL	MO		06/25/2021	4.125	162,725		(354)				220,000	03/30/2021
100060204	CF	PASADENA	MD		06/25/2021	3.875	200,259		(278)				276,000	04/08/2021
100060205	CF	CHESTERFIELD	MO		06/25/2021	3.625	277,523		(355)				380,000	03/30/2021
100060207	CF	BIDDEFORD	ME		04/05/2022	3.990	234,056		(177)				345,000	04/22/2021
100060209	CF	MINNEAPOLIS	MN		06/25/2021	3.990	218,004		(541)				425,000	03/30/2021
100060211	CF	VASS	NC		06/25/2021	3.625	195,930		(216)				254,000	04/14/2021
100060213	CF	MOYOCK	NC		06/25/2021	4.250	139,824		(253)				180,000	04/06/2021
100060215	CF	KILL DEVIL HILLS	NC		06/25/2021	3.625	232,922		(257)				320,000	03/31/2021
100060216	CF	HUNTERSVILLE	NC		06/25/2021	3.875	330,983		(346)				455,000	04/26/2021
100060219	CF	CHARLOTTE	NC		04/05/2022	3.875	164,928		(276)				383,000	04/02/2021
100060220	CF	HACKETTSTOWN	NJ		06/25/2021	4.375	224,862		(373)				284,000	03/29/2021
100060222	CF	OMAHA	NE		06/25/2021	4.000	177,042		(262)				225,000	04/08/2021
100060224	CF	MANCHESTER	NH		04/05/2022	3.750	252,640		(205)				373,000	04/02/2021
100060227	CF	ELIZABETH	NJ		04/05/2022	3.990	358,363		(337)				505,000	04/21/2021
100060230	CF	NORTH LAS VEGAS	NV		06/25/2021	4.000	284,784		(431)				373,000	03/30/2021
100060233	CF	ASBURY PARK	NJ		04/05/2022	4.250	271,636		(185)				435,000	04/05/2021
100060234	CF	RIO RANCHO	NM		06/25/2021	4.125	170,471		(304)				215,000	04/05/2021
100060236	CF	BAYONNE	NJ		06/25/2021	3.875	273,929		(351)				470,000	04/19/2021
100060241	CF	LAS VEGAS	NV		04/05/2022	3.990	283,251		(227)				390,000	03/31/2021
100060242	CF	LAS VEGAS	NV		04/05/2022	4.000	286,861		(234)				416,000	03/24/2021
100060243	CF	HENDERSON	NV		06/25/2021	3.499	145,263		(97)				200,000	03/10/2021
100060244	CF	PORTLAND	OR		06/25/2021	4.125	269,675		(813)				370,000	04/09/2021
100060245	CF	RENO	NV		04/05/2022	3.625	328,573		(308)				454,000	04/06/2021
100060247	CF	BEAVERTON	OR		06/25/2021	3.625	318,892		(351)				421,000	04/05/2021
100060254	CF	PORTLAND	OR		06/25/2021	4.000	236,768		(552)				403,000	04/09/2021
100060255	CF	LEBANON	PA		06/25/2021	3.875	139,404		(220)				177,060	04/16/2021
100060256	CF	PHILADELPHIA	PA		04/05/2022	4.125	217,974		(186)				320,000	04/06/2021
100060259	CF	PHILADELPHIA	PA		06/25/2021	3.750	139,700		(142)				184,000	03/23/2021
100060262	CF	EAST PROVIDENCE	RI		04/05/2022	3.999	126,818		(215)				205,000	04/27/2021
100060264	CF	QUAKERTOWN	PA		04/05/2022	4.000	172,678		(128)				255,000	03/31/2021
100060267	CF	KNOXVILLE	TN		06/25/2021	3.625	228,521		(252)				295,000	04/08/2021
100060269	CF	NASHVILLE	TN		04/05/2022	3.875	196,153		(154)				270,000	04/15/2021
100060270	CF	BRENTWOOD	TN		04/05/2022	3.750	361,028		(298)				497,500	04/03/2021
100060272	CF	SEVIERVILLE	TN		04/05/2022	3.875	239,211		(188)				330,000	03/31/2021
100060274	CF	SCHERTZ	TX		06/25/2021	4.375	323,109		(517)				408,000	04/26/2021
100060275	CF	FORTH WORTH	TX		06/25/2021	4.000	266,336		(593)				360,000	03/30/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060276	CF	NASHVILLE	TN		04/05/2022	3.990	228,432		(182)				325,000	04/08/2021
100060278	CF	FORT WORTH	TX		06/25/2021	3.990	239,738		(366)				305,000	03/29/2021
100060279	CF	HOUSTON	TX		06/25/2021	3.990	223,439		(350)				295,000	04/13/2021
100060280	CF	HUNTSVILLE	TX		06/25/2021	4.000	117,972		(222)				157,000	03/26/2021
100060281	CF	THE WOODLANDS	TX		06/25/2021	3.875	394,318		(530)				505,000	03/30/2021
100060283	CF	LIBERTY HILL	TX		06/25/2021	3.990	228,944		(467)				310,000	04/16/2021
100060284	CF	BUDA	TX		06/25/2021	3.875	201,065		(154)				260,000	03/19/2021
100060285	CF	Frisco	TX		06/25/2021	3.625	335,685		(377)				435,000	04/15/2021
100060286	CF	PLANO	TX		06/25/2021	3.875	211,546		(283)				279,000	04/02/2021
100060287	CF	HOUSTON	TX		06/25/2021	3.875	244,187		(366)				316,000	04/09/2021
100060288	CF	NORTH RICHLAND HILLS	TX		06/25/2021	3.875	226,317		(277)				290,000	04/23/2021
100060289	CF	SOUTH PADRE ISLAND	TX		04/05/2022	3.999	269,827		(278)				390,000	05/03/2021
100060292	CF	SAN ANTONIO	TX		04/05/2022	4.450	161,018		(106)				221,000	04/23/2021
100060293	CF	Dallas	TX		04/05/2022	3.875	325,048		(279)				475,000	04/22/2021
100060294	CF	BRIGHAM CITY	UT		04/05/2022	4.500	263,782		(189)				365,000	04/19/2021
100060298	CF	GRAPEVINE	TX		04/05/2022	4.000	302,013		(285)				495,000	03/24/2021
100060301	CF	OGDEN	UT		04/05/2022	3.875	236,097		(184)				325,000	04/06/2021
100060302	CF	LAYTON	UT		04/05/2022	3.750	196,171		(167)				283,000	04/12/2021
100060303	CF	PROVO	UT		06/25/2021	4.125	218,083		(440)				365,000	03/31/2021
100060304	CF	SALT LAKE CITY	UT		06/25/2021	3.875	274,064		(445)				466,000	04/15/2021
100060305	CF	ALEXANDRIA	VA		06/25/2021	3.875	410,637		(551)				555,000	03/12/2021
100060306	CF	MECHANICSVILLE	VA		06/25/2021	3.750	193,936		(235)				263,000	04/01/2021
100060307	CF	VIRGINIA BEACH	VA		06/25/2021	3.875	295,381		(395)				379,000	04/09/2021
100060312	CF	FAIRFAX	VA		06/25/2021	3.625	367,858		(363)				480,000	03/29/2021
100060314	CF	CHESAPEAKE	VA		06/25/2021	4.000	102,208		(147)				134,000	04/02/2021
100060315	CF	SEATTLE	WA		06/25/2021	3.750	467,332		(518)				600,000	04/29/2021
100060316	CF	CLE ELUM	WA		06/25/2021	4.500	236,465		(334)				302,000	04/20/2021
100060319	CF	MARYSVILLE	WA		04/05/2022	3.750	384,693		(308)				530,000	04/13/2021
100060330		Greater London	GBR		06/30/2021	11.240	117,290					6,048	179,090	03/22/2019
100060332		Greater London	GBR		06/30/2021	11.240	397,045					20,472	415,390	02/18/2020
100061547		Amsterdam	NLD		06/30/2021	8.030	3,311,404					100,518	4,148,000	05/01/2021
100061548		Dordrecht/Drechtsteden	NLD		06/30/2021	8.430	139,079					4,222	157,500	05/01/2021
100061549		Dordrecht/Drechtsteden	NLD		06/30/2021	3.700	10,583					417	14,500	05/01/2021
100061550		Amsterdam/Amstelveen	NLD		06/30/2021	8.180	168,882					5,126	204,000	06/01/2021
100061551		Rotterdam	NLD		06/30/2021	4.050	13,607					564	18,353	05/01/2021
100061552		Rotterdam	NLD		06/30/2021	8.780	129,145					3,920	137,647	05/01/2021
100061553		Helmond	NLD		06/30/2021	7.930	114,354					3,471	148,000	05/01/2021
100061554		Rotterdam	NLD		06/30/2021	8.780	157,623					4,785	174,146	05/01/2021
100061555		Rotterdam	NLD		06/30/2021	4.050	12,184					479	16,254	05/01/2021
100061556		Den Haag	NLD		06/30/2021	7.830	221,864					6,735	268,000	06/01/2021
100064672	CF	HIALEAH	FL		07/14/2021	4.500	116,714		(352)				163,000	05/12/2021
100064673	CF	LYNCHBURG	VA		07/14/2021	4.500	84,008		(279)				113,000	04/26/2021
100064675	CF	PENSACOLA	FL		07/14/2021	4.375	75,107		(250)				175,000	05/07/2021
100064676	CF	REDDING	CA		07/14/2021	4.500	55,216		(434)				305,000	05/03/2021
100064677	CF	LAS VEGAS	NV		07/14/2021	4.375	86,051		(269)				120,000	05/17/2021
100064679	CF	HUDSON	FL		07/14/2021	4.375	85,006		(275)				117,000	05/25/2021
100064680	CF	STRONGSVILLE	OH		07/14/2021	4.375	85,101		(272)				192,000	05/14/2021
100064681	CF	GLOUCESTER CITY	NJ		07/14/2021	4.625	77,106		(241)				110,000	05/18/2021
100064682	CF	BALTIMORE	MD		07/14/2021	4.875	54,003		(204)				120,000	05/24/2021
100064684	CF	READING	PA		07/14/2021	4.625	67,853		(212)				88,000	05/25/2021
100064685	CF	FORT WORTH	TX		07/14/2021	4.375	98,142		(301)				133,000	05/06/2021
100064686	CF	FLOWER MOUND	TX		07/14/2021	4.375	83,121		(518)				346,000	05/07/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064687	CF	CONVERSE	TX		07/14/2021	4.750	123,372		(456)				165,000	05/22/2021
100064688	CF	CLARKSTON	GA		07/14/2021	4.375	91,144		(303)				133,000	05/21/2021
100064689	CF	JACKSONVILLE	FL		07/14/2021	4.750	96,767		(278)				135,000	05/18/2021
100064690	CF	LAS VEGAS	NV		07/14/2021	4.500	122,452		(380)				240,000	05/14/2021
100064691	CF	BRIGANTINE	NJ		07/14/2021	4.250	78,032		(279)				104,000	05/21/2021
100064696	CF	LADSON	SC		07/14/2021	4.500	57,480		(168)				85,000	05/05/2021
100064697	CF	MULBERRY	FL		07/14/2021	4.625	159,773		(562)				235,000	05/03/2021
100064698	CF	WILMINGTON	DE		07/14/2021	4.250	95,285		(278)				125,000	05/10/2021
100064699	CF	SAN ANTONIO	TX		07/14/2021	4.625	105,088		(282)				168,000	05/21/2021
100064700	CF	WICHITA	KS		07/14/2021	4.375	49,615		(140)				65,000	05/14/2021
100064702	CF	NORTH LITTLE ROCK	AR		07/14/2021	4.250	64,959		(186)				92,000	04/21/2021
100064703	CF	HAGERSTOWN	MD		07/14/2021	4.375	54,770		(155)				88,500	04/29/2021
100064704	CF	UPPER MARLBORO	MD		07/14/2021	4.375	72,278		(208)				95,000	05/14/2021
100064705	CF	ELKHART	IN		07/14/2021	4.375	76,320		(256)				102,000	05/20/2021
100064706	CF	BALTIMORE	MD		07/14/2021	4.250	76,247		(217)				100,000	05/03/2021
100064707	CF	COLUMBIA	SC		07/14/2021	4.250	73,959		(211)				97,000	05/03/2021
100064708	CF	PETERSBURG	VA		07/14/2021	4.375	87,340		(369)				123,000	05/12/2021
100064709	CF	PETERSBURG	VA		07/14/2021	4.375	91,213		(266)				122,000	05/13/2021
100064710	CF	MABLETON	GA		07/14/2021	4.375	90,784		(254)				119,000	05/10/2021
100064711	CF	JEFFERSON	GA		07/14/2021	4.125	39,236		(1,066)				200,000	05/18/2021
100064712	CF	HOUSTON	TX		07/14/2021	4.250	120,950		(358)				160,000	04/20/2021
100064713	CF	NEW PORT RICHEY	FL		07/14/2021	4.375	88,292		(247)				124,000	05/20/2021
100064714	CF	WICKLIFFE	OH		07/14/2021	4.500	86,778		(331)				128,000	05/13/2021
100064715	CF	UNION CITY	GA		07/14/2021	4.750	117,937		(299)				145,000	05/27/2021
100064716	CF	MOORE	OH		07/14/2021	4.375	81,441		(254)				109,000	05/24/2021
100064717	CF	MILWAUKEE	WI		07/14/2021	4.250	50,836		(137)				70,000	04/30/2021
100064719	CF	DAYTONA BEACH	FL		07/14/2021	4.750	98,450		(251)				121,000	05/19/2021
100064721	CF	MIAMI	FL		07/14/2021	4.125	105,419		(291)				164,000	05/21/2021
100064722	CF	BRADLEY	ME		07/14/2021	4.250	100,970		(269)				133,000	05/19/2021
100064723	CF	BROKEN ARROW	OK		07/14/2021	4.250	90,160		(627)				132,000	05/01/2021
100064724	CF	EGG HARBOR TOWNSHIP	NJ		07/14/2021	4.375	132,070		(436)				245,000	05/24/2021
100064725	CF	BIRMINGHAM	AL		07/14/2021	4.250	86,589		(231)				114,000	05/10/2021
100064726	CF	BROWNSVILLE	TX		07/14/2021	4.375	109,464		(287)				144,000	05/20/2021
100064727	CF	BALTIMORE	MD		07/14/2021	4.375	59,717		(163)				75,000	05/14/2021
100064728	CF	YORK	PA		07/14/2021	4.375	82,101		(213)				103,000	05/07/2021
100064729	CF	MAHNOMEN	MN		07/14/2021	4.375	55,765		(146)				70,000	05/20/2021
100064730	CF	SANTA ANA	CA		07/14/2021	4.125	106,461		(283)				527,500	05/12/2021
100064731	CF	SOUTH DAYTONA	FL		07/14/2021	4.250	78,079		(4,809)				287,000	05/07/2021
100064732	CF	SEGUIN	TX		07/14/2021	4.500	101,350		(258)				125,000	05/10/2021
100064733	CF	REYNOLDSBURG	OH		07/14/2021	4.125	88,536		(298)				150,000	05/27/2021
100064734	CF	RITZVILLE	WA		07/14/2021	4.500	96,080		(244)				119,000	05/17/2021
100064735	CF	IONE	WA		07/14/2021	4.500	105,404		(268)				130,000	05/17/2021
100064736	CF	PAW PAW	MI		07/14/2021	4.125	86,925		(231)				160,000	05/20/2021
100064737	CF	FAYETTEVILLE	NC		07/14/2021	4.125	79,768		(219)				126,000	04/30/2021
100064738	CF	CLEVELAND	OH		07/14/2021	4.500	93,187		(234)				115,000	05/10/2021
100064740	CF	HOUSTON	TX		07/14/2021	4.500	204,478		(525)				270,000	05/20/2021
100064741	CF	MONTGOMERY	AL		07/14/2021	4.125	90,906		(238)				120,000	05/11/2021
100064743	CF	CHARLOTTE	NC		07/14/2021	4.625	112,355		(330)				161,500	04/26/2021
100064744	CF	CROSS JUNCTION	VA		07/14/2021	4.875	153,795		(689)				240,000	05/18/2021
100064745	CF	SAN ANTONIO	TX		07/14/2021	4.250	125,805		(319)				204,000	04/27/2021
100064746	CF	COVINGTON	GA		07/14/2021	4.250	117,375		(296)				155,000	05/13/2021
100064747	CF	REX	GA		07/14/2021	4.250	121,161		(305)				160,000	05/13/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064748	CF	CAPE CORAL	FL		07/14/2021	4.250	150,919		(1,035)				215,000	05/18/2021
100064749	CF	ORLANDO	FL		07/14/2021	4.250	164,955		(434)				230,000	04/30/2021
100064750	CF	COLUMBIA	MO		07/14/2021	4.250	102,038		(257)				139,000	04/23/2021
100064751	CF	LAUREL	DE		07/14/2021	4.250	125,958		(328)				180,000	05/07/2021
100064752	CF	GLOUCESTER CITY	NJ		07/14/2021	4.250	107,501		(270)				142,000	05/13/2021
100064753	CF	VACAVILLE	CA		07/14/2021	3.999	100,705		(257)				475,000	05/20/2021
100064754	CF	LISLE	IL		07/14/2021	4.500	64,278		(648)				105,000	05/14/2021
100064755	CF	BESSEMER	AL		07/14/2021	4.250	64,462		(161)				80,000	04/14/2021
100064756	CF	CEDAR BLUFF	AL		07/14/2021	4.250	66,987		(161)				94,000	05/06/2021
100064757	CF	SEMINOLE	FL		07/14/2021	4.374	198,586		(487)				290,000	04/20/2021
100064758	CF	HUMBLE	TX		07/14/2021	4.375	158,266		(386)				209,000	05/17/2021
100064759	CF	CENTRAL CITY	SD		07/14/2021	4.375	85,979		(354)				115,000	05/05/2021
100064763	CF	CLARKSVILLE	TN		07/14/2021	4.000	90,434		(229)				177,000	05/19/2021
100064765	CF	SURFSIDE BEACH	SC		07/14/2021	4.375	142,819		(357)				190,000	05/21/2021
100064766	CF	CHATTANOOGA	TN		07/14/2021	4.000	94,610		(239)				174,000	04/30/2021
100064767	CF	ALBANY	NY		07/14/2021	4.250	100,829		(247)				223,200	05/10/2021
100064768	CF	READING	PA		07/14/2021	4.125	75,440		(186)				100,000	05/13/2021
100064769	CF	CHAMBERSBURG	PA		07/14/2021	4.625	125,049		(291)				165,000	05/14/2021
100064770	CF	GULF BREEZE	FL		07/14/2021	4.250	167,813		(433)				330,000	05/21/2021
100064771	CF	TEXARKANA	TX		07/14/2021	4.375	77,154		(184)				112,000	05/12/2021
100064772	CF	ALPHARETTA	GA		07/14/2021	4.250	181,342		(438)				355,000	05/07/2021
100064773	CF	CHATTANOOGA	TN		07/14/2021	4.500	123,642		(290)				175,000	05/14/2021
100064774	CF	GRAND PRAIRIE	TX		07/14/2021	4.500	133,058		(312)				176,000	05/12/2021
100064775	CF	GEORGETOWN	SC		07/14/2021	4.250	165,233		(397)				221,000	05/10/2021
100064776	CF	AVENAL	CA		07/14/2021	4.250	140,650		(746)				200,000	05/17/2021
100064778	CF	OAK PARK	MI		07/14/2021	4.250	141,351		(337)				205,000	04/30/2021
100064780	CF	HIXSON	TN		07/14/2021	4.250	100,859		(525)				157,000	04/22/2021
100064781	CF	ORLANDO	FL		07/14/2021	4.500	158,792		(365)				221,000	05/18/2021
100064782	CF	MEMPHIS	TN		07/14/2021	4.125	135,721		(325)				235,000	05/11/2021
100064784	CF	CANTONMENT	FL		07/14/2021	4.125	135,598		(326)				180,000	05/12/2021
100064785	CF	WICHITA FALLS	TX		07/14/2021	4.375	88,171		(277)				113,000	05/06/2021
100064786	CF	HARTFORD	WI		07/14/2021	4.000	78,816		(216)				205,000	05/14/2021
100064787	CF	TUCSON	AZ		07/14/2021	4.500	169,277		(384)				255,000	05/13/2021
100064788	CF	PINEHURST	TX		07/14/2021	4.375	137,173		(347)				189,000	05/14/2021
100064790	CF	OCALA	FL		07/14/2021	4.375	132,030		(503)				195,000	05/17/2021
100064792	CF	TULARE	CA		07/14/2021	4.250	150,868		(352)				308,000	05/19/2021
100064793	CF	SCOTTSDALE	AZ		07/14/2021	4.500	185,044		(420)				560,000	05/19/2021
100064794	CF	GLENSIDE	PA		07/14/2021	4.250	139,997		(365)				300,000	05/19/2021
100064796	CF	JACKSONVILLE	NC		07/14/2021	4.375	112,211		(274)				144,000	05/19/2021
100064797	CF	JACKSONVILLE	FL		07/14/2021	4.375	76,400		(175)				95,000	05/11/2021
100064798	CF	LOS BANOS	CA		07/14/2021	4.375	123,175		(281)				290,000	05/10/2021
100064799	CF	PENSACOLA	FL		07/14/2021	4.375	112,501		(256)				161,000	05/14/2021
100064800	CF	WAVERLY	IA		07/14/2021	4.250	104,347		(240)				134,000	04/30/2021
100064801	CF	HOUSTON	TX		07/14/2021	4.375	120,725		(274)				154,000	05/11/2021
100064802	CF	JERSEY CITY	NJ		07/14/2021	3.999	111,912		(318)				152,000	06/11/2021
100064803	CF	FLORISSANT	MO		07/14/2021	4.250	98,743		(235)				127,000	05/13/2021
100064804	CF	DES MOINES	IA		07/14/2021	4.250	94,466		(217)				118,000	05/20/2021
100064805	CF	ST. JOHNS	FL		07/14/2021	4.250	2,801		(1,281)				265,000	04/30/2021
100064806	CF	TALLAHASSEE	FL		07/14/2021	4.250	86,372		(1,283)				134,000	05/21/2021
100064807	CF	KATY	TX		07/14/2021	4.250	189,307		(750)				267,000	05/11/2021
100064808	CF	WEST DEPTFORD	NJ		07/14/2021	4.625	157,374		(356)				202,000	05/14/2021
100064809	CF	BENSENVILLE	IL		07/14/2021	4.375	132,165		(308)				190,000	04/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064810	CF	EASLEY	SC		07/14/2021	4.500	140,568		(313)				175,000	04/30/2021
100064812	CF	JACKSON	TN		07/14/2021	4.250	104,484		(238)				143,000	05/28/2021
100064814	CF	JONESBOROUGH	TN		07/14/2021	4.375	44,542		(3,858)				226,000	05/20/2021
100064815	CF	MERRILLVILLE	IN		07/14/2021	4.500	128,759		(282)				164,000	05/20/2021
100064816	CF	DES MOINES	IA		07/14/2021	4.375	106,775		(237)				135,000	05/06/2021
100064817	CF	INDIANAPOLIS	IN		07/14/2021	4.375	99,130		(296)				123,000	04/29/2021
100064818	CF	DAVID CITY	NE		07/14/2021	4.125	76,216		(173)				95,000	05/17/2021
100064821	CF	ORLANDO	FL		07/14/2021	4.375	168,617		(567)				246,000	05/27/2021
100064823	CF	LONG BEACH	CA		07/14/2021	4.375	182,747		(398)				800,000	05/14/2021
100064824	CF	SAVANNAH	GA		07/14/2021	4.375	155,233		(347)				235,000	04/19/2021
100064825	CF	PLEASANT GROVE	AL		07/14/2021	4.375	117,601		(248)				146,400	05/14/2021
100064827	CF	AUBURN	CA		07/14/2021	4.375	180,687		(391)				600,000	05/22/2021
100064828	CF	BELTON	SC		07/14/2021	4.000	125,403		(275)				200,000	05/21/2021
100064829	CF	LAFAYETTE	LA		07/14/2021	4.375	94,186		(208)				125,000	05/24/2021
100064830	CF	TEMPE	AZ		07/14/2021	3.990	83,090		(1,054)				232,006	05/20/2021
100064831	CF	CLINTON	TN		07/14/2021	4.625	158,361		(332)				210,000	05/21/2021
100064832	CF	CHICAGO	IL		07/14/2021	4.250	107,743		(239)				135,000	05/06/2021
100064833	CF	HAZELWOOD	MO		07/14/2021	4.250	101,275		(222)				128,000	05/06/2021
100064834	CF	SCRANTON	PA		07/14/2021	4.000	52,463		(122)				75,000	05/03/2021
100064835	CF	WICHITA	KS		07/14/2021	4.250	129,692		(273)				175,000	05/20/2021
100064836	CF	NAVARRE	FL		07/14/2021	3.999	138,823		(310)				197,000	05/05/2021
100064838	CF	PANAMA CITY BEACH	FL		07/14/2021	4.125	224,537		(493)				300,000	05/21/2021
100064839	CF	BRAWLEY	CA		07/14/2021	4.000	118,262		(344)				185,000	04/22/2021
100064841	CF	BALTIMORE	MD		07/14/2021	4.000	122,008		(379)				160,000	04/28/2021
100064842	CF	SOUTHGATE	KY		07/14/2021	4.500	146,790		(316)				198,000	05/10/2021
100064843	CF	SACRAMENTO	CA		07/14/2021	4.125	164,761		(471)				370,000	05/22/2021
100064845	CF	SOUTHAMPTON	NJ		07/14/2021	4.375	131,714		(286)				165,000	05/17/2021
100064846	CF	TOWSON	MD		07/14/2021	4.250	149,449		(317)				199,000	05/22/2021
100064848	CF	DAVIDSON	NC		07/14/2021	4.125	153,696		(357)				221,000	04/30/2021
100064849	CF	EDEN	ID		07/14/2021	4.375	140,300		(293)				180,000	05/06/2021
100064850	CF	FORT WORTH	TX		07/14/2021	4.000	166,323		(364)				252,500	04/26/2021
100064851	CF	FOUNTAIN HILLS	AZ		07/14/2021	4.250	138,744		(292)				196,000	05/17/2021
100064853	CF	HARVEY	LA		07/14/2021	4.125	117,090		(270)				160,000	05/19/2021
100064854	CF	PATERSON	NJ		07/14/2021	4.375	80,901		(168)				97,000	05/05/2021
100064855	CF	CLINTON	IL		07/14/2021	3.990	103,014		(223)				145,000	05/10/2021
100064856	CF	RICHMOND HEIGHTS	MO		07/14/2021	4.125	111,154		(271)				235,000	05/20/2021
100064857	CF	CLINTON	IL		07/14/2021	3.990	103,014		(223)				145,000	05/10/2021
100064858	CF	CLINTON	IL		07/14/2021	3.990	103,014		(223)				145,000	05/10/2021
100064859	CF	KENOSHA	WI		07/14/2021	4.000	91,883		(197)				124,000	05/14/2021
100064860	CF	CLINTON	IL		07/14/2021	3.990	103,014		(223)				145,000	05/10/2021
100064861	CF	CLINTON	IL		07/14/2021	3.990	103,014		(223)				145,000	05/10/2021
100064864	CF	CAPE CORAL	FL		07/14/2021	4.000	179,399		(385)				250,000	04/15/2021
100064866	CF	BALTIMORE	MD		07/14/2021	4.250	93,397		(195)				111,000	04/27/2021
100064867	CF	FT WORTH	TX		07/14/2021	4.000	175,609		(375)				235,000	05/18/2021
100064868	CF	CHOCTAW	OK		07/14/2021	4.500	140,316		(275)				166,000	05/14/2021
100064869	CF	LAS VEGAS	NV		07/14/2021	4.500	229,668		(463)				330,000	03/31/2021
100064870	CF	DENVER	PA		07/14/2021	4.500	172,267		(346)				224,000	05/14/2021
100064871	CF	TULARE	CA		07/14/2021	4.250	160,127		(402)				220,000	05/17/2021
100064872	CF	STOW	OH		07/14/2021	4.750	143,742		(279)				205,000	05/14/2021
100064873	CF	MODESTO	CA		07/14/2021	4.500	202,862		(406)				270,000	05/19/2021
100064874	CF	SUMMERVILLE	SC		07/14/2021	4.375	172,014		(348)				216,000	05/12/2021
100064875	CF	CLAWSON	MI		07/14/2021	4.250	151,450		(309)				202,000	05/11/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064877	CF	EVANS	GA		07/14/2021	4.375	163,014		(405)				210,000	05/13/2021
100064878	CF	PHOENIX	AZ		07/14/2021	4.250	153,509		(340)				238,000	05/21/2021
100064879	CF	FRESNO	CA		07/14/2021	4.250	167,837		(368)				245,000	05/18/2021
100064881	CF	KAUFMAN	TX		07/14/2021	4.750	223,307		(466)				300,000	04/19/2021
100064882	CF	NORTH LAS VEGAS	NV		07/14/2021	4.250	119,960		(245)				160,000	05/14/2021
100064887	CF	PORT ORANGE	FL		07/14/2021	3.875	157,718		(347)				360,000	05/17/2021
100064888	CF	GREER	SC		07/14/2021	4.125	104,921		(217)				135,000	05/27/2021
100064889	CF	LAS VEGAS	NV		07/14/2021	3.999	114,867		(801)				340,000	04/26/2021
100064891	CF	CLINTON TOWNSHIP	MI		07/14/2021	4.250	164,896		(334)				220,000	05/13/2021
100064892	CF	PORTERVILLE	CA		07/14/2021	3.999	121,910		(255)				163,000	05/14/2021
100064893	CF	GRAPEVINE	TX		07/14/2021	4.250	165,645		(336)				221,000	05/14/2021
100064894	CF	CASA GRANDE	AZ		07/14/2021	4.250	115,639		(238)				145,000	05/24/2021
100064895	CF	COVINGTON	GA		07/14/2021	4.250	172,091		(349)				246,000	05/21/2021
100064896	CF	HANAHAN	SC		07/14/2021	4.125	199,320		(409)				280,000	05/06/2021
100064897	CF	OCEAN RIDGE	FL		07/14/2021	3.990	215,798		(437)				289,000	04/30/2021
100064898	CF	RIO RANCHO	NM		07/14/2021	4.375	146,345		(340)				237,000	05/05/2021
100064899	CF	SUWANEE	GA		07/14/2021	4.000	205,644		(424)				275,000	05/14/2021
100064900	CF	WHITING	IN		07/14/2021	3.875	93,969		(197)				166,000	05/11/2021
100064901	CF	SAN ANTONIO	FL		07/14/2021	4.000	228,445		(471)				313,000	05/13/2021
100064902	CF	PRESCOTT VALLEY	AZ		07/14/2021	4.500	295,446		(576)				398,000	05/14/2021
100064903	CF	SAN BERNARDINO	CA		07/14/2021	4.500	390,715		(1,127)				615,000	05/14/2021
100064904	CF	TWIN FALLS	ID		07/14/2021	4.125	147,831		(355)				264,000	05/13/2021
100064905	CF	GAINESVILLE	FL		07/14/2021	4.625	259,964		(511)				370,000	05/20/2021
100064906	CF	COLUMBIA	SC		07/14/2021	4.375	121,557		(239)				155,000	05/21/2021
100064907	CF	MAYS LANDING	NJ		07/14/2021	4.250	107,814		(213)				136,000	05/21/2021
100064908	CF	REYNOLDSBURG	OH		07/14/2021	4.000	136,525		(296)				202,000	05/28/2021
100064909	CF	HIALEAH	FL		07/14/2021	3.875	123,742		(288)				180,000	04/30/2021
100064910	CF	HUNTSVILLE	AL		07/14/2021	4.375	69,351		(504)				317,000	05/20/2021
100064912	CF	JACKSONVILLE	FL		07/14/2021	4.250	184,870		(369)				252,000	05/20/2021
100064913	CF	QUINLAN	TX		07/14/2021	4.250	139,630		(274)				175,000	05/13/2021
100064914	CF	ROCKLIN	CA		07/14/2021	4.250	299,316		(583)				545,000	05/20/2021
100064915	CF	GARLAND	TX		07/14/2021	4.250	135,432		(275)				170,000	05/21/2021
100064917	CF	DALLAS	TX		07/14/2021	4.250	224,487		(437)				375,000	05/10/2021
100064918	CF	NORTH BEACH	MD		07/14/2021	4.625	177,398		(533)				229,000	05/14/2021
100064919	CF	BALTIMORE	MD		07/14/2021	3.875	167,701		(317)				230,000	05/14/2021
100064920	CF	DALLAS	TX		07/14/2021	4.250	212,514		(414)				355,000	05/10/2021
100064921	CF	STOCKTON	CA		07/14/2021	4.250	239,452		(466)				415,000	05/22/2021
100064922	CF	DURHAM	NC		07/14/2021	4.125	149,484		(294)				200,000	05/14/2021
100064923	CF	DAYTON	OH		07/14/2021	3.999	99,333		(199)				133,000	05/24/2021
100064924	CF	LAS VEGAS	NV		07/14/2021	3.999	206,201		(410)				350,000	04/16/2021
100064925	CF	SHERWOOD	AR		07/14/2021	4.375	96,631		(184)				124,000	05/14/2021
100064926	CF	GLENVIEW	IL		07/14/2021	5.000	130,164		(229)				175,000	05/10/2021
100064927	CF	BOSTON	MA		07/14/2021	4.500	176,765		(328)				850,000	05/20/2021
100064928	CF	DEERFIELD BEACH	FL		07/14/2021	3.999	233,422		(463)				435,000	05/21/2021
100064930	CF	MIAMI	FL		07/14/2021	4.500	307,519		(585)				475,000	05/20/2021
100064931	CF	KATY	TX		07/14/2021	3.875	195,580		(440)				277,000	05/03/2021
100064932	CF	PEACHTREE CTY	GA		07/14/2021	3.875	185,691		(369)				265,000	04/19/2021
100064933	CF	BAY VILLAGE	OH		07/14/2021	4.125	128,190		(245)				172,000	05/14/2021
100064934	CF	HOLLYWOOD	FL		07/14/2021	3.875	149,179		(436)				235,000	05/25/2021
100064936	CF	KATY	TX		07/14/2021	3.875	161,333		(441)				225,000	05/10/2021
100064937	CF	DALLAS	GA		07/14/2021	4.125	142,583		(272)				191,000	05/06/2021
100064938	CF	BENTONVILLE	AR		07/14/2021	4.250	156,177		(292)				196,000	05/21/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064939	CF	KANSAS CITY	MO		07/14/2021	4.000	121,031		(233)				170,000	05/14/2021
100064940	CF	POMPANO BEACH	FL		07/14/2021	3.990	177,550		(349)				256,000	04/13/2021
100064941	CF	CHICOPEE	MA		07/14/2021	4.125	160,409		(301)				220,000	05/17/2021
100064942	CF	ABILENE	TX		07/14/2021	3.875	75,460		(146)				100,000	05/20/2021
100064943	CF	COLUMBIA	NJ		07/14/2021	3.875	143,778		(281)				300,000	04/29/2021
100064944	CF	OVIEDO	FL		07/14/2021	3.875	69,882		(300)				245,000	04/30/2021
100064945	CF	LAKELAND	FL		07/14/2021	4.375	132,544		(242)				190,000	05/20/2021
100064946	CF	SAINT PETERSBURG	FL		07/14/2021	3.750	99,503		(195)				134,000	04/30/2021
100064947	CF	LAKEWOOD	NJ		07/14/2021	3.990	158,764		(305)				300,000	04/27/2021
100064948	CF	FORT WORTH	TX		07/14/2021	3.750	107,859		(211)				145,000	05/03/2021
100064949	CF	FORT WALTON BEACH	FL		07/14/2021	4.375	184,813		(335)				265,000	05/17/2021
100064950	CF	MEBANE	NC		07/14/2021	3.875	117,393		(224)				158,000	04/26/2021
100064952	CF	VERMILLION	SD		07/14/2021	3.875	115,164		(220)				155,000	04/29/2021
100064954	CF	RED OAK	TX		07/14/2021	3.875	163,795		(328)				279,000	04/29/2021
100064955	CF	RALEIGH	NC		07/14/2021	3.875	121,107		(231)				200,000	05/18/2021
100064956	CF	CHICAGO	IL		07/14/2021	4.250	141,747		(476)				275,000	05/17/2021
100064957	CF	GREENFIELD	WI		07/14/2021	4.125	186,028		(342)				250,000	04/30/2021
100064958	CF	DUNELLEN	NJ		07/14/2021	4.000	185,921		(583)				395,000	05/12/2021
100064959	CF	TAYLORS	SC		07/14/2021	4.125	151,163		(287)				206,000	05/04/2021
100064960	CF	BLUE RIVER	CO		07/14/2021	3.990	157,269		(294)				303,580	05/18/2021
100064962	CF	LITTLE RIVER	SC		07/14/2021	4.500	409,569		(1,096)				755,000	05/07/2021
100064963	CF	REDDING	CA		07/14/2021	4.875	208,626		(386)				301,000	04/19/2021
100064964	CF	ONALASKA	WI		07/14/2021	3.750	107,096		(235)				235,000	04/26/2021
100064965	CF	KISSIMMEE	FL		07/14/2021	3.999	223,216		(406)				390,000	05/21/2021
100064966	CF	COVINGTON	WA		07/14/2021	3.999	198,365		(472)				330,000	05/25/2021
100064967	CF	KNOXVILLE	TN		07/14/2021	3.875	143,690		(263)				250,000	05/17/2021
100064968	CF	KNOXVILLE	TN		07/14/2021	3.999	133,893		(241)				184,000	05/21/2021
100064969	CF	COLUMBUS	OH		07/14/2021	3.999	145,551		(263)				216,000	04/30/2021
100064970	CF	NEW PRAGUE	MN		07/14/2021	3.999	131,661		(237)				177,000	05/25/2021
100064972	CF	NEWMAN	CA		07/14/2021	4.500	192,511		(328)				250,000	04/30/2021
100064973	CF	GERMANTOWN	MD		07/14/2021	4.000	179,021		(323)				312,000	05/20/2021
100064974	CF	DENVER	CO		07/14/2021	4.250	306,511		(638)				440,000	05/13/2021
100064975	CF	LOS ANGELES	CA		07/14/2021	4.125	167,247		(296)				550,000	05/18/2021
100064976	CF	HAZLET	NJ		07/14/2021	4.375	217,774		(374)				381,500	05/21/2021
100064977	CF	RICHWOOD	OH		07/14/2021	3.875	95,455		(176)				152,000	05/03/2021
100064978	CF	DENVER	CO		07/14/2021	4.250	260,575		(458)				350,000	05/13/2021
100064979	CF	RAVENNA	OH		07/14/2021	4.125	104,098		(177)				131,000	05/21/2021
100064980	CF	IRVINGTON	NJ		07/14/2021	4.625	216,386		(345)				320,000	05/21/2021
100064981	CF	TRUTH OR CONSEQUENCES	NM		07/14/2021	3.875	59,684		(164)				83,500	05/06/2021
100064982	CF	BANGOR	PA		07/14/2021	4.125	237,157		(490)				324,000	05/10/2021
100064983	CF	JONESBORO	AR		07/14/2021	4.125	138,881		(242)				178,000	05/19/2021
100064984	CF	IDAHO FALLS	ID		07/14/2021	3.875	145,654		(655)				216,001	05/10/2021
100064985	CF	SHARPSBURG	GA		07/14/2021	3.875	149,014		(267)				234,000	05/12/2021
100064987	CF	MARYSVILLE	WA		07/14/2021	4.250	580,436		(976)				780,000	05/18/2021
100064988	CF	KILL DEVIL HILLS	NC		07/14/2021	4.125	349,773		(582)				472,000	05/11/2021
100064989	CF	PITTSBURG	CA		07/14/2021	4.125	225,080		(515)				355,000	05/07/2021
100064990	CF	RANSON	WV		07/14/2021	3.875	141,468		(499)				255,000	05/19/2021
100064993	CF	RANCHO CUCAMONGA	CA		07/14/2021	4.125	378,667		(646)				510,000	05/05/2021
100064994	CF	COLUMBIA	MD		07/14/2021	3.875	180,033		(316)				300,000	04/15/2021
100064995	CF	CORDOVA	TN		07/14/2021	3.875	191,474		(336)				258,500	04/30/2021
100064996	CF	SAN ANTONIO	TX		07/14/2021	4.125	211,637		(361)				305,000	05/05/2021
100064997	CF	AUBURN	AL		07/14/2021	3.875	181,979		(358)				256,000	04/30/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064998	CF	MIAMI BEACH	FL		07/14/2021	3.875	170,820		(380)				270,000	04/02/2021
100064999	CF	OVIEDO	FL		07/14/2021	3.750	169,118		(603)				245,000	04/16/2021
100065000	CF	LEXINGTON	KY		07/14/2021	3.875	165,153		(476)				230,000	04/30/2021
100065001	CF	LEBANON	NJ		07/14/2021	3.750	191,971		(341)				280,000	04/30/2021
100065002	CF	CHARLOTTE	NC		07/14/2021	3.875	170,152		(298)				240,000	05/25/2021
100065003	CF	OMAHA	NE		07/14/2021	4.250	173,637		(372)				226,000	05/14/2021
100065004	CF	BATON ROUGE	LA		07/14/2021	4.250	190,303		(314)				240,000	05/07/2021
100065005	CF	BALTIMORE	MD		07/14/2021	3.875	170,606		(296)				290,000	05/04/2021
100065006	CF	TELFORD	PA		07/14/2021	4.250	133,154		(218)				168,000	05/21/2021
100065009	CF	LOS BANOS	CA		07/14/2021	3.874	197,675		(337)				387,500	05/11/2021
100065010	CF	LOS BANOS	CA		07/14/2021	3.874	197,675		(337)				470,000	05/11/2021
100065011	CF	LOS BANOS	CA		07/14/2021	3.874	197,198		(338)				413,500	05/11/2021
100065012	CF	MIAMI	FL		07/14/2021	3.875	196,694		(488)				320,000	05/20/2021
100065013	CF	DEARBORN	MI		07/14/2021	3.750	82,007		(142)				105,000	04/30/2021
100065014	CF	IRVINE	CA		07/14/2021	3.875	236,512		(396)				370,000	06/02/2021
100065015	CF	ABERDEEN	WA		07/14/2021	4.375	161,074		(257)				232,000	05/24/2021
100065016	CF	GLEN BURNIE	MD		07/14/2021	3.875	189,867		(431)				355,000	04/27/2021
100065017	CF	SARTELL	MN		07/14/2021	3.750	210,836		(360)				287,000	05/07/2021
100065018	CF	FORT WORTH	TX		07/14/2021	3.750	167,069		(283)				320,000	05/21/2021
100065019	CF	CLARKSVILLE	TN		07/14/2021	3.750	118,987		(231)				190,000	05/08/2021
100065020	CF	PHILADELPHIA	PA		07/14/2021	3.999	611,370		(1,018)				825,000	06/01/2021
100065021	CF	HANAHAN	SC		07/14/2021	4.125	197,824		(320)				250,000	05/27/2021
100065022	CF	NEW SMYRNA BEACH	FL		07/14/2021	3.750	236,800		(402)				345,000	05/17/2021
100065023	CF	SOMERSWORTH	NH		07/14/2021	3.990	303,423		(498)				410,000	05/18/2021
100065024	CF	CEDAR CITY	UT		07/14/2021	4.125	177,788		(287)				225,000	04/19/2021
100065025	CF	CITRUS HEIGHTS	CA		07/14/2021	3.990	284,697		(484)				390,000	05/04/2021
100065027	CF	MODESTO	CA		07/14/2021	3.990	217,081		(357)				315,000	04/14/2021
100065028	CF	PHOENIX	AZ		07/14/2021	4.250	229,662		(361)				320,000	05/24/2021
100065029	CF	CANDLER	NC		07/14/2021	4.250	209,864		(330)				265,000	05/13/2021
100065030	CF	PHOENIX	AZ		07/14/2021	4.250	269,259		(423)				340,000	05/24/2021
100065031	CF	CONYERS	GA		07/14/2021	4.500	202,313		(299)				256,000	05/17/2021
100065032	CF	HERCULES	CA		07/14/2021	3.875	352,137		(602)				585,000	05/20/2021
100065034	CF	ORLANDO	FL		07/14/2021	3.750	193,411		(321)				341,000	04/28/2021
100065035	CF	FORT WORTH	TX		07/14/2021	4.250	187,330		(293)				237,000	04/27/2021
100065036	CF	SILVER SPRING	MD		07/14/2021	4.750	218,428		(319)				275,000	05/22/2021
100065037	CF	GILBERT	AZ		07/14/2021	3.999	257,337		(411)				405,000	05/24/2021
100065039	CF	LOUISVILLE	CO		07/14/2021	3.875	230,384		(399)				400,000	05/26/2021
100065040	CF	SAN JACINTO	CA		07/14/2021	4.125	146,478		(81)				229,845	05/13/2021
100065041	CF	SAN BERNARDINO	CA		07/14/2021	3.750	177,382		(288)				325,000	05/12/2021
100065042	CF	CARY	NC		07/14/2021	4.000	293,654		(460)				425,000	05/24/2021
100065043	CF	LAKEWOOD	NJ		07/14/2021	4.000	214,195		(336)				310,000	05/06/2021
100065045	CF	SUNRISE	FL		07/14/2021	4.000	185,167		(864)				355,001	05/11/2021
100065046	CF	BATON ROUGE	LA		07/14/2021	3.990	123,073		(286)				162,000	05/19/2021
100065047	CF	PHILADELPHIA	PA		07/14/2021	4.375	197,784		(292)				250,000	05/25/2021
100065048	CF	MCCLOUD	CA		07/14/2021	3.750	132,961		(212)				340,000	05/06/2021
100065049	CF	JACKSONVILLE	FL		07/14/2021	3.875	155,510		(243)				290,000	06/04/2021
100065050	CF	LANCASTER	PA		07/14/2021	3.990	125,348		(197)				230,000	05/18/2021
100065051	CF	HIALEAH	FL		07/14/2021	3.750	145,730		(251)				280,000	04/28/2021
100065052	CF	KATY	TX		07/14/2021	3.875	189,497		(329)				290,000	05/17/2021
100065053	CF	OCEAN ISLE BEACH	NC		07/14/2021	3.750	152,544		(249)				230,000	04/30/2021
100065054	CF	RICHARDSON	TX		07/14/2021	3.750	217,845		(345)				315,000	05/06/2021
100065055	CF	CLARKSVILLE	TN		07/14/2021	3.875	131,072		(204)				190,000	05/21/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065056	CF	BALTIMORE	MD		07/14/2021	3.750	170,238		(271)				251,000	04/20/2021
100065057	CF	DURHAM	NC		07/14/2021	3.750	137,807		(216)				243,000	05/20/2021
100065058	CF	LOS ANGELES	CA		07/14/2021	4.375	401,796		(586)				590,000	04/27/2021
100065059	CF	GLENDALE	AZ		07/14/2021	4.250	129,580		(195)				178,000	05/20/2021
100065060	CF	ASBURY PARK	NJ		07/14/2021	3.990	332,274		(509)				460,000	04/28/2021
100065061	CF	SAINT LOUIS	MO		07/14/2021	3.750	98,405		(153)				125,000	05/06/2021
100065062	CF	PHILADELPHIA	PA		07/14/2021	4.125	157,420		(245)				250,000	05/13/2021
100065063	CF	MOUNTAIN HOME	ID		07/14/2021	4.500	220,569		(348)				325,000	05/14/2021
100065064	CF	ELGIN	IL		07/14/2021	4.250	214,823		(314)				290,000	05/17/2021
100065066	CF	ATLANTA	GA		07/14/2021	4.500	208,813		(329)				265,000	05/18/2021
100065067	CF	NORTH WALES	PA		07/14/2021	3.874	154,839		(236)				210,000	05/10/2021
100065069	CF	IRVING	TX		07/14/2021	4.625	221,973		(413)				296,000	05/24/2021
100065071	CF	MAPLETON	MN		07/14/2021	3.750	113,852		(175)				167,000	04/19/2021
100065072	CF	NORTH CHARLESTON	SC		07/14/2021	3.750	110,644		(169)				150,000	05/06/2021
100065073	CF	BRIGHTON	CO		07/14/2021	3.999	232,523		(343)				420,000	05/28/2021
100065074	CF	MELBOURNE	FL		07/14/2021	3.999	212,218		(327)				400,000	05/24/2021
100065075	CF	WATERLOO	IA		07/14/2021	3.750	65,169		(98)				78,000	05/13/2021
100065076	CF	TOMS RIVER	NJ		07/14/2021	4.375	384,981		(531)				458,000	06/04/2021
100065078	CF	OXON HILL	MD		07/14/2021	3.875	184,946		(272)				298,000	05/06/2021
100065079	CF	TAMPA	FL		07/14/2021	3.874	896,117		(1,313)				1,215,000	05/28/2021
100065080	CF	STOCKTON	CA		07/14/2021	3.750	171,779		(309)				367,000	05/22/2021
100065081	CF	FRUITLAND	ID		07/14/2021	3.875	368,066		(535)				499,000	05/18/2021
100065082	CF	HIXSON	TN		07/14/2021	3.875	109,461		(159)				159,000	05/25/2021
100065083	CF	YUCAIPA	CA		07/14/2021	3.875	383,250		(587)				524,000	05/03/2021
100065084	CF	LAS VEGAS	NV		07/14/2021	3.750	221,447		(336)				310,000	05/03/2021
100065085	CF	PHILADELPHIA	PA		07/14/2021	3.999	442,685		(630)				690,000	06/03/2021
100065086	CF	SURPRISE	AZ		07/14/2021	3.999	242,532		(346)				308,000	05/21/2021
100065087	CF	MILWAUKEE	WI		07/14/2021	3.625	106,728		(159)				150,000	05/28/2021
100065088	CF	NEWPORT NEWS	VA		07/14/2021	3.999	208,540		(308)				266,000	06/02/2021
100065089	CF	NORTH PALM BEACH	FL		07/14/2021	3.990	364,859		(525)				465,000	04/06/2021
100065090	CF	STATESVILLE	NC		07/14/2021	3.875	137,237		(200)				175,000	05/25/2021
100065091	CF	GRANTS PASS	OR		07/14/2021	3.999	249,845		(360)				385,000	05/12/2021
100065092	CF	BLUE ISLAND	IL		07/14/2021	3.750	134,678		(204)				185,000	04/30/2021
100065094	CF	MESA	AZ		07/14/2021	4.125	289,541		(402)				444,000	05/21/2021
100065095	CF	SACRAMENTO	CA		07/14/2021	3.990	240,663		(342)				365,000	04/30/2021
100065097	CF	MCKINNEY	TX		07/14/2021	3.874	294,765		(415)				400,000	05/22/2021
100065098	CF	MAPLEWOOD	NJ		07/14/2021	4.500	393,917		(519)				570,000	05/25/2021
100065099	CF	PITTSBORO	NC		07/14/2021	3.875	224,717		(314)				305,000	05/13/2021
100065100	CF	WILTON	NH		07/14/2021	3.875	246,842		(346)				338,000	05/28/2021
100065101	CF	FAIRFAX	VA		07/14/2021	3.875	412,594		(577)				560,000	05/14/2021
100065102	CF	PITTSBURG	CA		07/14/2021	3.875	272,607		(381)				370,000	05/24/2021
100065103	CF	ERIE	CO		07/14/2021	3.875	245,592		(343)				402,000	05/06/2021
100065105	CF	SOUTH LAKE TAHOE	CA		07/14/2021	3.990	319,951		(433)				570,000	06/02/2021
100065106	CF	CLEVELAND	OH		07/14/2021	3.625	54,524		(85)				72,000	04/05/2021
100065107	CF	BENTONVILLE	AR		07/14/2021	3.875	199,213		(268)				308,500	05/21/2021
100065108	CF	CENTRAL FALLS	RI		07/14/2021	4.250	205,057		(279)				300,000	05/24/2021
100065109	CF	TEMECULA	CA		07/14/2021	3.875	538,935		(722)				775,000	05/26/2021
100065110	CF	MEDINA	MN		07/14/2021	3.875	258,040		(346)				360,000	06/02/2021
100065111	CF	BOULDER CITY	NV		07/14/2021	3.875	158,911		(245)				205,000	05/28/2021
100065112	CF	SPANAWAY	WA		07/14/2021	3.875	198,214		(266)				510,000	05/25/2021
100065113	CF	WINCHESTER	CA		07/14/2021	3.625	337,605		(485)				500,000	04/27/2021
100065114	CF	LOVELAND	CO		07/14/2021	3.625	200,417		(564)				325,000	04/20/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065117	CF	PHOENIX	AZ		07/14/2021	3.625	152,656		(219)				220,000	04/16/2021
100065118	CF	HUNTERSVILLE	NC		07/14/2021	3.625	176,142		(253)				240,000	04/28/2021
100065119	CF	WELLINGTON	FL		07/14/2021	3.990	405,012		(973)				560,000	04/30/2021
100065120	CF	NASHVILLE	TN		07/14/2021	3.625	212,076		(305)				332,000	04/27/2021
100065121	CF	FOUNTAIN INN	SC		07/14/2021	3.750	169,579		(236)				235,500	04/08/2021
100065122	CF	YUCAIPA	CA		07/14/2021	3.990	314,935		(411)				405,000	05/14/2021
100065123	CF	WIMBERLEY	TX		07/14/2021	3.990	333,784		(435)				429,000	05/17/2021
100065124	CF	HAZEL CREST	IL		07/14/2021	3.875	139,790		(186)				192,000	05/11/2021
100065126	CF	KALAMAZOO	MI		07/14/2021	3.750	170,480		(265)				237,000	06/04/2021
100065127	CF	WESTMINSTER	CA		07/14/2021	3.624	439,988		(612)				975,000	05/13/2021
100065128	CF	SAN JOSE	CA		07/14/2021	3.625	439,858		(606)				800,000	04/28/2021
100065129	CF	ROCKVILLE	MD		07/14/2021	3.625	240,882		(331)				595,000	05/03/2021
100065132	CF	SAN DIEGO	CA		07/14/2021	3.625	313,238		(433)				564,000	05/13/2021
100065133	CF	SUN VALLEY	CA		07/14/2021	3.625	371,435		(879)				835,000	05/18/2021
100065134	CF	PLANO	TX		07/14/2021	3.625	346,252		(722)				506,000	05/18/2021
100065135	CF	SAN DIEGO	CA		07/14/2021	3.625	195,741		(269)				565,000	05/11/2021
100065136	CF	CROSBY	TX		07/14/2021	3.750	155,673		(202)				212,000	05/21/2021
100065137	CF	STERLING	VA		07/14/2021	3.625	340,418		(471)				475,000	05/24/2021
100065138	CF	ALBANY	OR		07/14/2021	3.625	260,989		(356)				403,000	05/19/2021
100065139	CF	BATON ROUGE	LA		07/14/2021	3.625	139,503		(447)				290,000	04/14/2021
100065140	CF	RIVERSIDE	CA		07/14/2021	3.625	218,875		(310)				320,000	05/14/2021
100065141	CF	WILLIAMSBURG	VA		07/14/2021	3.625	93,566		(121)				123,000	04/15/2021
100065142	CF	COLORADO SPRINGS	CO		07/14/2021	3.625	270,499		(455)				375,000	06/03/2021
100065143	CF	NORFOLK	VA		07/14/2021	3.750	204,659		(256)				280,000	03/31/2021
100065144	CF	WARNER ROBINS	GA		07/14/2021	3.625	102,987		(130)				132,400	04/21/2021
100065145	CF	WEST HARTFORD	CT		07/14/2021	3.750	328,596		(407)				448,000	05/06/2021
100065146	CF	OAKLAND	CA		07/14/2021	3.625	391,179		(511)				1,175,000	05/25/2021
100065147	CF	COLUMBUS	OH		07/14/2021	3.875	276,863		(588)				402,000	05/24/2021
100065148	CF	SAN DIEGO	CA		07/14/2021	3.625	278,707		(364)				840,000	05/11/2021
100065149	CF	WALDORF	MD		07/14/2021	4.125	202,005		(237)				275,000	05/21/2021
100065150	CF	LAKE VILLA	IL		07/14/2021	3.750	131,857		(162)				193,000	05/06/2021
100065153	CF	TEMPE	AZ		07/14/2021	3.750	347,214		(420)				475,000	05/24/2021
100065154	CF	PALMETTO	FL		07/14/2021	3.750	123,951		(152)				182,000	04/30/2021
100065155	CF	EAST WENATCHEE	WA		07/14/2021	3.999	261,324		(300)				397,000	05/24/2021
100065156	CF	CLERMONT	FL		07/14/2021	3.625	218,939		(278)				335,000	05/21/2021
100065157	CF	GRESHAM	OR		07/14/2021	3.750	189,158		(240)				310,000	05/24/2021
100065158	CF	SANTA CLARITA	CA		07/14/2021	3.750	398,532		(444)				610,000	05/21/2021
100065159	CF	WEST NEW YORK	NJ		07/14/2021	3.990	170,057		(193)				218,000	05/19/2021
100065160	CF	BATON ROUGE	LA		07/14/2021	3.875	60,072		(233)				116,000	05/07/2021
100065161	CF	RIVERSIDE	CA		07/14/2021	4.125	352,941		(389)				515,000	05/21/2021
100065162	CF	LAKEWOOD	OH		07/14/2021	4.000	197,212		(222)				289,900	04/30/2021
100065163	CF	RIVERSIDE	CA		07/14/2021	4.125	346,065		(381)				505,000	05/20/2021
100065165	CF	SAINT PAUL	MN		07/14/2021	3.625	123,108		(148)				170,000	04/15/2021
100065167	CF	INDEPENDENCE	MO		07/14/2021	3.625	83,482		(97)				115,000	03/17/2021
100065168	CF	FRESNO	CA		07/14/2021	3.625	299,553		(359)				410,000	05/26/2021
100065169	CF	DALLAS	TX		07/14/2021	3.625	190,231		(228)				260,000	05/21/2021
100065170	CF	UNIVERSITY PLACE	WA		07/14/2021	3.999	396,859		(431)				580,000	05/20/2021
100065171	CF	WEST WILDWOOD	NJ		07/14/2021	3.625	190,170		(294)				265,000	05/07/2021
100065172	CF	KENILWORTH	NJ		07/14/2021	3.625	328,991		(382)				470,000	05/28/2021
100065173	CF	TACOMA	WA		07/14/2021	4.250	282,865		(291)				340,000	05/21/2021
100065174	CF	MCKINNEY	TX		07/14/2021	3.750	226,251		(256)				310,000	05/24/2021
100065175	CF	MISSION VIEJO	CA		07/14/2021	3.625	393,807		(449)				635,000	05/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065176	CF	DEPTFORD	NJ		07/14/2021	3.999	136,552		(155)				165,000	06/07/2021
100065177	CF	MISSION VIEJO	CA		07/14/2021	3.625	297,305		(339)				485,000	05/21/2021
100065178	CF	COLORADO SPGS	CO		07/14/2021	3.625	186,753		(212)				255,000	06/01/2021
100065179	CF	COLORADO SPRINGS	CO		07/14/2021	3.625	208,724		(237)				285,000	06/01/2021
100065180	CF	PHOENIX	AZ		07/14/2021	3.625	297,305		(339)				410,000	05/14/2021
100065181	CF	MCKINNEY	TX		07/14/2021	3.625	280,734		(320)				384,000	05/22/2021
100065182	CF	NEW MARKET	MD		07/14/2021	3.625	354,573		(404)				485,000	05/17/2021
100065183	CF	TEMPE	AZ		07/14/2021	3.625	276,347		(315)				378,000	05/14/2021
100065184	CF	GERMANTOWN	MD		07/14/2021	3.500	209,617		(400)				300,000	05/14/2021
100065186	CF	PRINEVILLE	OR		07/14/2021	3.625	230,213		(274)				415,000	06/04/2021
100065187	CF	SAN LEANDRO	CA		07/14/2021	3.625	533,568		(577)				940,000	05/27/2021
100065188	CF	LUBBOCK	TX		07/14/2021	3.625	219,001		(237)				306,000	05/25/2021
100065190	CF	WEST SACRAMENTO	CA		07/14/2021	3.625	173,799		(202)				297,000	05/24/2021
100065191	CF	GILROY	CA		07/14/2021	3.875	511,946		(465)				850,000	06/04/2021
100065193	CF	COLLEGE PLACE	WA		07/14/2021	3.499	277,867		(290)				463,500	04/22/2021
100065194	CF	SAN JOSE	CA		07/14/2021	3.750	612,679		(584)				1,150,000	06/04/2021
100065195	CF	HAMPTON	NH		07/14/2021	3.499	336,213		(343)				589,000	05/28/2021
100065196	CF	ORLANDO	FL		07/14/2021	3.625	141,452		(208)				350,000	05/25/2021
100065197	CF	HARRISBURG	NC		07/14/2021	3.490	337,622		(399)				511,000	05/13/2021
100065198	CF	COMMERCE CITY	CO		07/14/2021	3.499	371,950		(365)				530,000	05/26/2021
100065199	CF	FORT WORTH	TX		07/14/2021	3.625	266,177		(257)				346,000	05/27/2021
100065200	CF	OAKLAND	CA		07/14/2021	3.625	382,776		(420)				600,000	06/02/2021
100065201	CF	AMBLER	PA		07/14/2021	3.625	194,290		(187)				250,000	05/26/2021
100065202	CF	MINNEAPOLIS	MN		07/14/2021	3.625	166,442		(168)				268,000	05/30/2021
100065204	CF	SANTA CLARA	CA		07/14/2021	3.499	740,999		(160)				1,325,000	05/28/2021
100065205	CF	MINNEAPOLIIS	MN		07/14/2021	3.625	155,281		(156)				230,000	05/30/2021
100065206	CF	MINNEAPOLIS	MN		07/14/2021	3.625	153,127		(154)				229,000	05/30/2021
100065207	CF	EUGENE	OR		07/14/2021	3.500	331,746		(318)				460,000	06/01/2021
100065208	CF	PHILADELPHIA	PA		07/14/2021	3.500	69,754		(63)				87,000	03/04/2021
100065209	CF	SAN ANTONIO	TX		07/14/2021	3.500	83,672		(73)				114,000	05/18/2021
100065210	CF	BEACH HAVEN	NJ		07/14/2021	3.625	784,444		(297)				1,090,000	05/25/2021
100065211	CF	LOS ANGELES	CA		07/14/2021	3.625	775,722		(292)				1,075,000	06/04/2021
100065212	CF	PHILADELPHIA	PA		07/14/2021	3.499	179,898		(165)				247,000	06/07/2021
100065213	CF	PHILADELPHIA	PA		07/14/2021	3.499	182,819		(168)				251,000	06/07/2021
100065214	CF	FRESNO	CA		07/14/2021	3.499	155,106		(143)				240,000	05/10/2021
100065215	CF	CARY	NC		07/14/2021	3.500	146,395		(250)				228,000	05/04/2021
100065216	CF	SALT LAKE CTY	UT		07/14/2021	3.500	276,189		(249)				380,000	05/26/2021
100065217	CF	RALEIGH	NC		07/14/2021	3.500	156,992		(142)				216,000	05/12/2021
100065218	CF	HOUSTON	TX		07/14/2021	3.500	145,624		(131)				200,000	06/02/2021
100065219	CF	GLENN HEIGHTS	TX		07/14/2021	3.625	168,854		(155)				300,000	04/28/2021
100065220	CF	INDIANAPOLIS	IN		07/14/2021	3.500	122,324		(110)				168,000	06/07/2021
100065222	CF	LAFAYETTE	LA		07/14/2021	3.500	137,846		(125)				190,000	05/17/2021
100065224	CF	MOBILE	AL		07/14/2021	3.499	49,309		(39)				62,000	05/21/2021
100065225	CF	COLORADO SPRINGS	CO		07/14/2021	3.499	325,350		(280)				678,000	05/25/2021
100065226	CF	RANDALLSTOWN	MD		07/14/2021	3.499	196,950		(179)				272,000	06/03/2021
100065227	CF	SPRING LAKE HEIGHTS	NJ		07/14/2021	3.625	238,057		(337)				660,000	05/27/2021
100065228	CF	LOS ANGELES	CA		07/14/2021	3.490	324,350		(294)				975,000	05/25/2021
100065229	CF	SAN ANTONIO	TX		07/14/2021	3.500	166,663		(143)				410,000	05/20/2021
100065230	CF	MORENO VALLEY	CA		07/14/2021	3.999	264,665		(185)				417,000	05/19/2021
100065232	CF	OAKLAND	CA		07/14/2021	3.875	788,413		(8)				1,460,000	06/01/2021
100065233	CF	HOUSTON	TX		07/14/2021	3.499	170,338		(126)				220,000	06/01/2021
100065235	CF	LUBBOCK	TX		07/14/2021	3.500	139,223		(100)				179,900	06/01/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065237	CF	HUMBLE	TX		07/14/2021	3.374	149,281		(101)				207,500	05/25/2021
100065238	CF	PHILADELPHIA	PA		07/14/2021	3.500	241,055		(175)				312,000	05/25/2021
100065239	CF	GUNNISON	CO		07/14/2021	3.625	224,427		(194)				337,500	05/17/2021
100065240	CF	LAS VEGAS	NV		07/14/2021	3.374	298,401		(208)				440,000	06/02/2021
100065241	CF	CARY	NC		07/14/2021	3.375	235,554		(153)				348,000	04/29/2021
100065242	CF	WINDER	GA		07/14/2021	3.625	145,114		(101)				215,000	05/12/2021
100065243	CF	FARMINGTON	UT		07/14/2021	3.374	212,333		(141)				294,000	05/12/2021
100065244	CF	LOS ANGELES	CA		07/14/2021	3.500	599,657		(593)				1,160,000	05/21/2021
100065246	CF	FORT WORTH	TX		07/14/2021	3.374	181,039		(152)				246,000	05/27/2021
100065247	CF	COSTA MESA	CA		07/14/2021	3.490	610,099		2				1,175,000	05/29/2021
100065248	CF	WILMINGTON	NC		07/14/2021	3.490	273,708		(132)				335,000	05/24/2021
100065249	CF	MIDLAND	GA		07/14/2021	3.490	166,437		(88)				256,000	05/20/2021
100065250	CF	LA MESA	CA		07/14/2021	3.500	352,277		(188)				550,000	05/30/2021
100065251	CF	RAPID CITY	SD		07/14/2021	3.499	332,469		(214)				464,000	05/28/2021
100065252	CF	BALTIMORE	MD		07/14/2021	3.500	162,416		(72)				200,000	05/25/2021
100065253	CF	WARRENTON	VA		07/14/2021	3.500	225,934		(84)				315,000	05/27/2021
100065254	CF	LAFAYETTE	LA		07/14/2021	3.374	141,844		(52)				204,000	06/04/2021
100065255	CF	SPRING	TX		07/14/2021	3.250	140,620		(26)				204,500	05/25/2021
100065256	CF	WASHINGTON	DC		07/14/2021	3.490	680,518		167				1,110,000	06/02/2021
100065257	CF	FAIRBURN	GA		07/14/2021	3.375	199,526		144				273,000	06/01/2021
100065258	CF	OAKLAND	CA		07/14/2021	3.250	488,959		(116)				1,180,000	05/26/2021
100065259	CF	SPRINGFIELD	OR		07/14/2021	3.374	277,110		(99)				385,000	06/04/2021
100065260	CF	PORT ORANGE	FL		07/14/2021	3.500	154,341		(57)				250,000	03/03/2021
100065261	CF	PEORIA	AZ		04/05/2022	4.750	166,382		(163)				307,000	05/13/2021
100065262	CF	CEDAR CITY	UT		07/28/2021	4.125	210,139		(729)				290,000	05/18/2021
100065263	CF	SANDY HOOK	CT		07/28/2021	4.750	271,125		(427)				350,000	06/02/2021
100065264	CF	PORTLAND	OR		07/28/2021	4.000	478,730		(714)				650,000	05/27/2021
100065265	CF	PHILADELPHIA	PA		07/28/2021	4.375	395,001		(433)				577,000	06/01/2021
100065266	CF	JEFFERSON	GA		07/28/2021	4.500	222,337		(369)				283,000	05/28/2021
100065267	CF	GEORGETOWN	TX		07/28/2021	4.000	239,927		(454)				325,000	05/24/2021
100065269	CF	BASTROP	TX		07/28/2021	4.500	266,659		(531)				370,000	05/27/2021
100065271	CF	HENDERSONVILLE	TN		07/28/2021	4.250	267,401		(426)				360,000	05/28/2021
100065273	CF	TACOMA	WA		07/28/2021	3.750	282,885		(310)				376,000	05/11/2021
100065275	CF	RIVERSIDE	CA		07/28/2021	3.990	334,634		(503)				455,000	05/20/2021
100065276	CF	LOS ANGELES	CA		07/28/2021	3.750	240,814		(294)				460,000	05/24/2021
100065278	CF	EUGENE	OR		07/28/2021	4.375	319,182		(487)				405,000	05/28/2021
100065279	CF	DAYTONA BEACH SHORES	FL		04/05/2022	3.875	320,768		(234)				511,300	05/20/2021
100065283	CF	BROOKLYN PARK	MN		07/28/2021	4.500	257,584		(358)				382,000	05/28/2021
100065284	CF	APEX	NC		07/28/2021	3.875	221,276		(584)				315,000	05/25/2021
100065286	CF	LAFAYETTE	LA		07/28/2021	3.499	132,096		(121)				204,000	06/18/2021
100065287	CF	LOS ANGELES	CA		07/28/2021	3.990	594,732		(570)				870,000	06/14/2021
100065288	CF	LOS ANGELES	CA		07/28/2021	3.990	594,732		(570)				870,000	06/14/2021
100065289	CF	LOS ANGELES	CA		07/28/2021	4.125	907,524		(217)				1,350,000	06/12/2021
100065291	CF	CAPE CORAL	FL		07/28/2021	3.874	290,389		(373)				395,000	06/11/2021
100065292	CF	THOUSAND OAKS	CA		07/28/2021	3.625	390,908		(396)				605,000	06/14/2021
100065294	CF	LAGUNA HILLS	CA		07/28/2021	3.499	471,348		(487)				1,150,000	06/15/2021
100065295	CF	YUBA CITY	CA		07/28/2021	3.999	247,573		(406)				559,000	06/15/2021
100065296	CF	AVON LAKE	OH		07/28/2021	3.999	237,497		(243)				288,000	06/16/2021
100065297	CF	JURUPA VALLEY	CA		07/28/2021	4.625	460,759		(745)				625,000	04/15/2021
100065298	CF	EAST BOSTON	MA		07/28/2021	3.875	285,087		(335)				750,000	06/18/2021
100065300	CF	LEANDER	TX		07/28/2021	4.000	298,153		(516)				475,000	04/27/2021
100065302	CF	JEFFERSON	OR		07/28/2021	3.250	307,966		76				467,000	05/24/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065303	CF	APPLE VALLEY	CA		07/28/2021	3.750	184,205		(566)				300,000	06/01/2021
100065304	CF	MONTGOMERY	AL		04/05/2022	4.875	54,699		(27)				80,000	05/17/2021
100065305	CF	SEBASTIAN	FL		07/28/2021	4.250	273,178		(401)				350,000	05/26/2021
100065306	CF	MIAMI	FL		07/28/2021	4.125	341,013		(541)				459,000	06/01/2021
100065307	CF	SAN DIEGO	CA		04/05/2022	4.500	634,258		(424)				900,000	05/18/2021
100065309	CF	PORT ARANSAS	TX		07/28/2021	4.250	265,697		(452)				370,000	05/19/2021
100065310	CF	MARICOPA	AZ		07/28/2021	4.250	212,956		(293)				280,000	05/24/2021
100065312	CF	REDMOND	OR		07/28/2021	3.750	256,839		(426)				350,000	05/17/2021
100065314	CF	ATLANTA	GA		04/05/2022	4.625	200,504		(121)				275,000	05/20/2021
100065315	CF	RICHLAND	WA		07/28/2021	4.375	220,100		(849)				307,000	05/20/2021
100065316	CF	WINTER GARDEN	FL		07/28/2021	3.750	263,979		(403)				361,000	05/18/2021
100065317	CF	BOISE	ID		07/28/2021	4.875	361,020		(577)				525,000	05/25/2021
100065319	CF	WOODSTOCK	GA		07/28/2021	4.250	218,468		(301)				277,000	05/21/2021
100065324	CF	LITTLE ROCK	AR		07/28/2021	5.000	70,612		(126)				93,000	05/21/2021
100065325	CF	SEVIERVILLE	TN		07/28/2021	4.250	205,759		(417)				275,000	05/26/2021
100065327	CF	MODESTO	CA		07/28/2021	4.625	513,922		(893)				645,000	05/19/2021
100065328	CF	HUNTERSVILLE	NC		04/05/2022	4.000	275,739		(190)				480,000	06/08/2021
100065333	CF	CLIFTON	VA		07/28/2021	4.000	179,474		(907)				448,000	05/24/2021
100065334	CF	PORTLAND	OR		07/28/2021	4.000	478,759		(713)				650,000	05/27/2021
100065335	CF	COVINGTON	WA		07/28/2021	3.990	271,056		(554)				430,000	05/07/2021
100065336	CF	MISSION HILLS	CA		07/28/2021	4.375	533,927		(761)				725,000	06/02/2021
100065337	CF	SWANNANOA	NC		04/05/2022	3.750	332,805		(279)				490,000	05/26/2021
100065338	CF	JACKSONVILLE BEACH	FL		07/28/2021	4.375	253,123		(388)				379,000	04/30/2021
100065339	CF	BRAINTREE	MA		07/28/2021	4.000	377,775		(421)				633,000	05/26/2021
100065341	CF	AUSTELL	GA		07/28/2021	4.250	232,674		(320)				300,000	05/10/2021
100065342	CF	JERSEY CITY	NJ		07/28/2021	4.125	347,300		(610)				655,000	05/11/2021
100065343	CF	ENGLEWOOD	NJ		04/05/2022	3.625	319,395		(267)				525,000	05/28/2021
100065344	CF	BATON ROUGE	LA		07/28/2021	4.375	222,673		(338)				290,000	06/07/2021
100065346	CF	SCOTTSDALE	AZ		07/28/2021	3.990	380,016		(536)				515,000	05/26/2021
100065350	CF	RENO	NV		07/28/2021	3.750	260,479		(187)				340,000	04/22/2021
100065351	CF	LAVEEN	AZ		07/28/2021	3.875	222,693		(337)				315,000	04/27/2021
100065352	CF	BEAVERTON	OR		07/28/2021	4.000	402,075		(562)				545,000	05/13/2021
100065354	CF	EVANSTON	IL		07/28/2021	4.125	370,776		(594)				520,000	05/24/2021
100065355	CF	LAWRENCE	MA		07/28/2021	4.250	456,810		(728)				620,000	05/27/2021
100065357	CF	ARLINGTON	TX		07/28/2021	3.625	162,128		(606)				269,001	05/26/2021
100065359	CF	ROUND ROCK	TX		04/05/2022	4.500	320,138		(206)				470,000	05/07/2021
100065362	CF	ROUND LAKE BEACH	IL		07/28/2021	4.875	98,942		(227)				140,000	04/28/2021
100065363	CF	SURFSIDE BEACH	SC		07/28/2021	3.990	355,908		(528)				485,000	05/21/2021
100065364	CF	FRESNO	CA		07/28/2021	4.875	104,376		(152)				140,000	05/25/2021
100065367	CF	KEYPORT	NJ		07/28/2021	4.000	276,657		(386)				375,000	05/11/2021
100065368	CF	WINDERMERE	FL		07/28/2021	3.500	335,843		(227)				464,000	05/07/2021
100065369	CF	PORTLAND	OR		07/28/2021	4.125	300,794		(462)				435,000	05/27/2021
100065371	CF	ATLANTA	GA		07/28/2021	3.875	278,136		(481)				380,000	05/28/2021
100065372	CF	HOUSTON	TX		07/28/2021	4.875	127,889		(237)				170,000	05/27/2021
100065373	CF	HOUSTON	TX		07/28/2021	4.500	299,317		(740)				387,000	06/01/2021
100065374	CF	THOMPSONS STATION	TN		07/28/2021	4.375	245,944		(415)				330,000	05/27/2021
100065375	CF	OAKLAND	CA		07/28/2021	3.990	340,387		(346)				650,000	05/25/2021
100065376	CF	LAKE WORTH	FL		07/28/2021	4.125	223,810		(757)				325,000	05/26/2021
100065377	CF	PHILADELPHIA	PA		07/28/2021	3.875	235,750		(341)				330,000	05/21/2021
100065378	CF	RALEIGH	NC		07/28/2021	4.000	224,540		(426)				302,000	05/28/2021
100065379	CF	CAPE CORAL	FL		07/28/2021	4.250	289,493		(428)				390,000	06/03/2021
100065380	CF	CAMAS	WA		07/28/2021	3.875	356,621		(577)				498,000	05/17/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065382	CF	COLTON	CA		07/28/2021	3.990	86,074		(464)				175,000	05/21/2021
100065384	CF	NASHVILLE	TN		07/28/2021	4.375	209,947		(320)				265,000	05/28/2021
100065385	CF	DENVER	CO		07/28/2021	3.990	416,908		(588)				565,000	05/26/2021
100065387	CF	LUBBOCK	TX		07/28/2021	4.750	60,550		(133)				80,000	05/17/2021
100065388	CF	ELKTON	MD		07/28/2021	3.990	226,224		(430)				303,000	06/01/2021
100065390	CF	SPOKANE	WA		07/28/2021	3.990	247,463		(363)				335,000	05/24/2021
100065391	CF	NEPTUNE	NJ		04/05/2022	4.125	228,006		(151)				365,000	05/28/2021
100065393	CF	CHANDLER	AZ		07/28/2021	3.875	299,037		(450)				405,000	05/17/2021
100065395	CF	CHARLOTTE	NC		07/28/2021	3.625	239,097		(312)				360,000	05/12/2021
100065396	CF	MINNEAPOLIS	MN		07/28/2021	3.500	224,303		(188)				320,000	05/24/2021
100065397	CF	SAN DIEGO	CA		04/05/2022	3.499	837,847		(1,265)				1,426,000	05/28/2021
100065399	CF	LAKEWOOD	NJ		07/28/2021	3.625	232,398		(197)				300,000	05/21/2021
100065401	CF	CARY	NC		07/28/2021	3.375	202,555		(108)				281,000	05/20/2021
100065402	CF	EL PASO	TX		07/28/2021	3.375	216,489		(128)				300,000	05/20/2021
100065404	CF	LOS ANGELES	CA		07/28/2021	3.990	594,732		(570)				870,000	06/14/2021
100065409	CF	LAKEWOOD	WA		07/28/2021	3.375	483,265		(226)				675,000	06/04/2021
100065410	CF	ATLANTA	GA		07/28/2021	4.000	262,622		(379)				355,000	06/03/2021
100065411	CF	DOWNEY	CA		07/28/2021	3.375	1,236,697		339				1,750,000	05/27/2021
100065412	CF	LAKEWOOD	WA		07/28/2021	3.375	464,715		(223)				675,000	06/04/2021
100065413	CF	LAKEWOOD	WA		07/28/2021	3.375	458,020		(214)				675,000	06/04/2021
100065415	CF	WEST NEW YORK	NJ		07/28/2021	3.499	319,733		(255)				440,000	06/15/2021
100065416	CF	SAN JOSE	CA		07/28/2021	3.499	242,895		(252)				455,000	05/17/2021
100065418	CF	CLIFTON	NJ		07/28/2021	3.499	289,770		(251)				405,000	05/21/2021
100065419	CF	LOS GATOS	CA		07/28/2021	3.490	722,781		(327)				2,250,000	06/11/2021
100065421	CF	FRISCO	TX		07/28/2021	3.874	250,104		(307)				340,000	06/08/2021
100065422	CF	LEADVILLE	CO		07/28/2021	3.874	252,173		(266)				322,500	06/18/2021
100065423	CF	PLANO	TX		07/28/2021	3.874	240,541		(296)				327,000	06/08/2021
100065424	CF	HOLLISTER	CA		07/28/2021	3.625	581,815		(304)				875,000	06/21/2021
100065425	CF	GEORGETOWN	TX		07/28/2021	3.375	259,976		(138)				360,000	06/11/2021
100065428	CF	MODESTO	CA		07/28/2021	3.499	218,236		(178)				680,000	06/15/2021
100065433	CF	EDEN PRAIRIE	MN		07/28/2021	3.250	184,836		(83)				302,000	06/16/2021
100065434	CF	CHESTER SPRINGS	PA		07/28/2021	3.499	207,100		(165)				285,000	06/17/2021
100065435	CF	FRANKLIN CENTER	PA		07/28/2021	3.499	232,533		(185)				320,000	06/17/2021
100065436	CF	MANASSAS	VA		07/28/2021	3.999	392,976		(491)				500,000	06/24/2021
100065439	CF	CORDOVA	TN		07/28/2021	3.374	202,239		(109)				280,000	06/21/2021
100065440	CF	BURLINGAME	CA		07/28/2021	3.499	655,548		(314)				1,320,000	06/15/2021
100065441	CF	HANFORD	CA		04/05/2022	3.750	134,273		(162)				240,500	05/12/2021
100065442	CF	VALRICO	FL		07/28/2021	3.250	258,127		(17)				345,000	05/26/2021
100065443	CF	DARRINGTON	WA		07/28/2021	3.375	316,728		(14)				475,000	06/04/2021
100065444	CF	TACOMA	WA		07/28/2021	3.500	238,944		(171)				535,000	06/09/2021
100065445	CF	WORCESTER	MA		07/28/2021	3.750	221,215		(204)				425,000	06/08/2021
100065446	CF	MEMPHIS	TN		07/28/2021	4.750	61,783		(120)				82,000	06/01/2021
100065447	CF	FONTANA	CA		07/28/2021	3.625	456,008		(387)				590,000	06/08/2021
100065449	CF	BALTIMORE	MD		07/28/2021	4.000	77,191		(328)				107,000	06/21/2021
100065450	CF	RIDGECREST	CA		07/28/2021	3.375	203,809		(100)				425,000	06/01/2021
100065451	CF	SACRAMENTO	CA		07/28/2021	3.490	511,976		(400)				705,000	06/02/2021
100065452	CF	ARLINGTON	TN		07/28/2021	3.875	248,779		(62)				346,000	06/08/2021
100065455	CF	BERWYN	PA		07/28/2021	3.625	197,346		(279)				400,000	06/02/2021
100065456	CF	PORTLAND	OR		07/28/2021	3.875	288,958		(523)				393,700	06/16/2021
100065459	CF	LOS ANGELES	CA		07/28/2021	3.625	247,351		(192)				950,000	06/07/2021
100065460	CF	MEMPHIS	TN		07/28/2021	4.750	62,528		(122)				83,000	06/01/2021
100065462	CF	MANCHESTER	NH		07/28/2021	3.490	323,720		(203)				494,000	06/18/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065463	CF	ATHENS	GA		04/05/2022	4.750	115,945		(70)				170,000	05/13/2021
100065464	CF	HEMET	CA		07/28/2021	4.375	251,850		(465)				648,500	05/19/2021
100065465	CF	AUSTIN	TX		04/05/2022	3.875	223,315		(172)				307,000	05/10/2021
100065467	CF	DENVER	CO		07/28/2021	3.625	220,713		(331)				660,000	06/04/2021
100065468	CF	TIGARD	OR		04/05/2022	3.750	414,841		(352)				570,000	05/11/2021
100065469	CF	LUTHERVILLE TIMONIUM	MD		07/28/2021	4.375	237,257		(412)				318,000	05/28/2021
100065470	CF	MCKINNEY	TX		04/05/2022	4.000	291,131		(212)				400,000	05/25/2021
100065472	CF	SAINT ROBERT	MO		07/28/2021	4.875	82,336		(140)				102,800	06/01/2021
100065473	CF	LOVELAND	CO		07/28/2021	4.250	133,548		(3,056)				347,968	05/24/2021
100065474	CF	COLUMBIA	MO		07/28/2021	4.875	61,031		(168)				90,000	06/01/2021
100065476	CF	CLARKSVILLE	TN		07/28/2021	4.500	326,691		(472)				440,000	05/28/2021
100065478	CF	SCOTTSDALE	AZ		07/28/2021	4.375	226,223		(780)				580,001	06/07/2021
100065480	CF	ROCKWALL	TX		07/28/2021	4.000	242,520		(458)				325,000	06/03/2021
100065481	CF	GILBERT	AZ		07/28/2021	3.875	288,305		(352)				392,000	06/02/2021
100065482	CF	SANTA MARIA	CA		07/28/2021	4.500	365,722		(603)				459,000	06/09/2021
100065483	CF	SIGNAL HILL	CA		07/28/2021	3.500	323,406		(353)				480,000	05/18/2021
100065484	CF	LAS VEGAS	NV		07/28/2021	4.500	278,449		(460)				350,000	06/04/2021
100065485	CF	JOSHUA TREE	CA		07/28/2021	4.375	257,203		(379)				516,800	05/11/2021
100065487	CF	EUGENE	OR		07/28/2021	3.990	451,695		(558)				610,000	06/11/2021
100065489	CF	BELLA VISTA	AR		07/28/2021	4.375	228,871		(226)				276,000	05/14/2021
100065490	CF	TAMPA	FL		07/28/2021	4.750	334,275		(595)				445,000	06/07/2021
100065492	CF	COPPERAS COVE	TX		07/28/2021	4.875	104,983		(136)				137,000	06/04/2021
100065493	CF	CARROLLTON	TX		07/28/2021	3.875	235,398		(222)				323,000	04/26/2021
100065495	CF	CHOWCHILLA	CA		07/28/2021	3.625	225,180		(161)				310,000	06/09/2021
100065496	CF	HOUSTON	TX		07/28/2021	4.375	135,298		(2,165)				280,018	05/27/2021
100065497	CF	GRAND JUNCTION	CO		07/28/2021	4.500	256,568		(425)				330,000	05/27/2021
100065498	CF	MOUNTAIN HOUSE	CA		07/28/2021	3.625	308,737		(439)				1,134,000	05/05/2021
100065499	CF	GALVESTON	TX		07/28/2021	4.625	242,858		(451)				326,000	06/04/2021
100065500	CF	SALT LAKE CITY	UT		04/05/2022	4.500	422,076		(261)				619,000	06/04/2021
100065501	CF	CARY	NC		07/28/2021	3.999	259,490		(405)				335,000	06/08/2021
100065502	CF	CUMBERLAND	MD		07/28/2021	4.875	82,849		(162)				110,000	06/03/2021
100065503	CF	FREDERICKSBURG	VA		07/28/2021	3.750	274,262		(275)				375,000	06/05/2021
100065506	CF	WINCHESTER	CA		04/05/2022	3.875	306,573		(294)				513,000	06/07/2021
100065507	CF	LAS VEGAS	NV		07/28/2021	3.625	299,869		(320)				410,000	06/17/2021
100065508	CF	PRESCOTT VALLEY	AZ		04/05/2022	3.999	250,106		(302)				425,000	06/08/2021
100065510	CF	NAPA	CA		07/28/2021	4.500	501,871		(695)				725,000	06/05/2021
100065511	CF	WASHINGTON	DC		07/28/2021	3.625	219,028		(404)				450,000	04/26/2021
100065512	CF	SPARKS	NV		07/28/2021	3.490	359,211		(300)				494,000	06/18/2021
100065516	CF	ROUND ROCK	TX		07/28/2021	3.625	249,533		(310)				500,000	06/11/2021
100065518	CF	PORTLAND	OR		07/28/2021	4.375	402,454		(679)				540,000	05/27/2021
100065519	CF	NEWARK	NJ		07/28/2021	3.490	308,281		(221)				645,000	06/07/2021
100065522	CF	MARIETTA	GA		07/28/2021	4.374	248,596		(366)				303,000	06/18/2021
100065523	CF	MEMPHIS	TN		07/28/2021	4.750	64,295		(147)				85,000	06/01/2021
100065524	CF	AUSTIN	TX		07/28/2021	4.125	341,236		(821)				680,000	05/24/2021
100065525	CF	BETTENDORF	IA		07/28/2021	3.500	305,020		(293)				420,000	04/27/2021
100065529	CF	SKOKIE	IL		07/28/2021	3.125	136,716		61				450,000	05/12/2021
100065530	CF	PORTLAND	OR		07/28/2021	3.875	139,871		(591)				440,000	05/07/2021
100065532	CF	CENTREVILLE	VA		04/05/2022	3.750	250,307		(209)				430,000	05/20/2021
100065534	CF	WESTERN SPRINGS	IL		07/28/2021	3.875	266,411		(431)				520,000	05/19/2021
100065535	CF	HENRICO	VA		07/28/2021	4.250	216,523		(333)				317,000	05/21/2021
100065541	CF	WASILLA	AK		07/28/2021	4.375	269,469		(453)				361,000	06/03/2021
100065542	CF	FREDERICKSBURG	VA		07/28/2021	3.750	239,266		(931)				378,001	04/07/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065543	CF	PFLUGERVILLE	TX		07/28/2021	3.625	253,978		(317)				625,000	05/28/2021
100065546	CF	RICHMOND	CA		07/28/2021	3.999	356,505		(584)				650,000	05/28/2021
100065548	CF	LOS ANGELES	CA		07/28/2021	3.875	1,002,858		94				1,590,000	06/14/2021
100065552	CF	SALT LAKE CITY	UT		04/05/2022	3.625	284,630		(251)				470,000	04/19/2021
100065556	CF	ELIZABETHTOWN	KY		07/28/2021	3.750	230,052		(358)				317,000	04/23/2021
100065557	CF	ANTIOCH	TN		07/28/2021	4.000	238,532		(348)				325,000	04/21/2021
100065558	CF	ELIZABETH CITY	NC		07/28/2021	3.375	202,204		(109)				282,000	04/21/2021
100065559	CF	SAVANNAH	GA		07/28/2021	4.250	211,747		(496)				320,000	05/03/2021
100065560	CF	PFLUGERVILLE	TX		07/28/2021	3.875	223,839		(389)				385,000	04/29/2021
100065561	CF	UNION CITY	CA		04/05/2022	3.875	314,989		(231)				465,000	04/27/2021
100065562	CF	MIAMI	FL		07/28/2021	4.500	207,009		(322)				307,000	06/03/2021
100065563	CF	SPARKS	NV		07/28/2021	3.750	265,043		(405)				360,000	04/29/2021
100065564	CF	NASHVILLE	TN		07/28/2021	3.990	427,265		(606)				580,000	04/30/2021
100065565	CF	RED BLUFF	CA		07/28/2021	3.875	227,378		(755)				450,000	04/09/2021
100065567	CF	ANACORTES	WA		04/05/2022	3.875	345,549		(294)				475,000	04/30/2021
100065569	CF	NILES	OH		07/28/2021	3.875	62,483		(394)				97,000	04/29/2021
100065571	CF	FRESNO	CA		07/28/2021	3.875	193,014		(819)				415,000	04/28/2021
100065575	CF	EVERETT	WA		07/28/2021	4.125	316,623		(608)				580,000	05/04/2021
100065578	CF	FATE	TX		04/05/2022	4.000	239,683		(174)				335,000	05/06/2021
100065579	CF	THORNTON	CO		07/28/2021	3.875	320,942		(483)				477,000	05/06/2021
100065581	CF	ELK GROVE	CA		07/28/2021	4.500	220,025		(529)				470,000	05/03/2021
100065582	CF	FULLERTON	CA		07/28/2021	3.875	438,335		(712)				875,000	04/24/2021
100065583	CF	SAN TAN VALLEY	AZ		07/28/2021	4.375	267,882		(454)				360,000	04/07/2021
100065584	CF	HOUSTON	TX		07/28/2021	3.750	130,893		(570)				200,000	05/07/2021
100065586	CF	BIRMINGHAM	AL		07/28/2021	5.000	72,680		(48)				86,927	04/30/2021
100065587	CF	KYLE	TX		07/28/2021	3.875	289,255		(501)				390,000	05/10/2021
100065588	CF	AUSTIN	TX		04/05/2022	4.500	202,577		(142)				300,000	05/12/2021
100065589	CF	RIPON	CA		07/28/2021	3.875	273,557		(504)				514,000	05/06/2021
100065590	CF	LEHI	UT		07/28/2021	3.750	270,926		(350)				410,000	05/03/2021
100065591	CF	ALBUQUERQUE	NM		07/28/2021	3.875	90,860		(371)				216,000	05/13/2021
100065592	CF	PHILADELPHIA	PA		07/28/2021	4.000	176,586		(702)				290,000	05/17/2021
100065593	CF	SANTA FE	NM		07/28/2021	3.875	311,018		(538)				500,000	05/14/2021
100065595	CF	LOS ANGELES	CA		04/05/2022	4.000	433,403		(586)				735,000	05/21/2021
100065596	CF	WATSONVILLE	CA		04/05/2022	3.500	391,047		(376)				554,000	05/10/2021
100065597	CF	SEGUIN	TX		07/28/2021	3.875	279,238		(357)				379,900	05/21/2021
100065598	CF	MEMPHIS	TN		04/05/2022	4.375	204,617		(132)				281,000	05/12/2021
100065599	CF	MALIN	OR		07/28/2021	3.875	436,952		(829)				600,000	05/18/2021
100065601	CF	CHICAGO	IL		07/28/2021	5.000	103,173		(260)				140,000	06/04/2021
100065602	CF	SALINAS	CA		07/28/2021	3.625	481,712		(411)				750,000	05/10/2021
100065605	CF	COLUMBIA	MO		07/28/2021	4.875	61,042		(168)				90,000	06/01/2021
100065606	CF	MILWAUKEE	WI		07/28/2021	4.875	53,552		(102)				73,000	06/04/2021
100065607	CF	MORENO VALLEY	CA		07/28/2021	4.875	135,741		(281)				388,000	05/27/2021
100065608	CF	LAS VEGAS	NV		07/28/2021	4.375	289,888		(498)				382,000	06/02/2021
100065609	CF	HILLSBORO	OR		07/28/2021	4.000	223,000		(620)				423,000	06/04/2021
100065610	CF	LONG BEACH	CA		07/28/2021	3.750	268,115		(411)				365,000	05/18/2021
100065611	CF	CARPINTERIA	CA		07/28/2021	3.625	290,941		(304)				435,000	05/17/2021
100065613	CF	CINCINNATI	OH		07/28/2021	4.500	251,365		(467)				335,000	06/04/2021
100065615	CF	LAS VEGAS	NV		07/28/2021	4.125	225,893		(457)				335,000	06/02/2021
100065616	CF	PHOENIX	AZ		07/28/2021	4.375	201,110		(427)				408,000	06/03/2021
100065617	CF	CINCINNATI	OH		07/28/2021	4.000	239,002		(1,077)				359,000	06/03/2021
100065618	CF	MODESTO	CA		07/28/2021	4.250	285,970		(456)				395,000	05/27/2021
100065620	CF	PORT SAINT LUCIE	FL		07/28/2021	4.625	311,946		(628)				415,000	06/04/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065623	CF	LAWRENCE	MA		07/28/2021	4.250	274,798		(397)				350,000	06/01/2021
100065626	CF	GRAND JUNCTION	CO		07/28/2021	4.250	278,987		(443)				375,000	06/07/2021
100065628	CF	WARWICK	RI		07/28/2021	4.125	248,553		(527)				360,000	06/08/2021
100065630	CF	OAKLAND	CA		04/05/2022	4.250	474,079		(327)				650,000	06/02/2021
100065631	CF	MEMPHIS	TN		07/28/2021	5.000	102,510		(157)				136,500	06/07/2021
100065633	CF	GREEN BAY	WI		07/28/2021	4.875	117,160		(234)				155,000	06/08/2021
100065634	CF	HOFFMAN ESTATES	IL		07/28/2021	4.875	99,567		(261)				137,000	06/09/2021
100065635	CF	MAPLE SHADE	NJ		04/05/2022	4.375	194,961		(128)				286,000	06/07/2021
100065637	CF	MONTGOMERY	TX		07/28/2021	4.875	107,890		(184)				139,000	05/14/2021
100065638	CF	MOSCOW	ID		07/28/2021	4.125	372,908		(438)				453,000	06/08/2021
100065639	CF	WEEHAWKEN	NJ		07/28/2021	3.500	637,715		(190)				950,000	06/08/2021
100065641	CF	WASHINGTON	DC		07/28/2021	4.250	481,891		(661)				645,000	06/07/2021
100065644	CF	TUCSON	AZ		07/28/2021	4.375	203,035		(341)				272,000	06/07/2021
100065645	CF	ASHLAND	VA		07/28/2021	3.875	225,567		(235)				282,000	06/11/2021
100065648	CF	NORTH RICHLAND HILLS	TX		07/28/2021	4.875	214,630		(364)				268,000	06/03/2021
100065649	CF	DORCHESTER	MA		07/28/2021	4.625	225,443		(420)				300,000	06/07/2021
100065650	CF	JACKSONVILLE	FL		07/28/2021	4.750	124,690		(186)				160,000	06/03/2021
100065651	CF	ANCHORAGE	AK		07/28/2021	3.875	271,665		(333)				370,000	05/21/2021
100065653	CF	BELCAMP	MD		07/28/2021	3.375	205,814		(102)				285,000	05/21/2021
100065654	CF	COLUMBUS	GA		07/28/2021	4.750	55,841		(88)				77,000	06/11/2021
100065655	CF	BIRDSBORO	PA		07/28/2021	4.750	99,716		(158)				140,000	06/11/2021
100065657	CF	FORT LAUDERDALE	FL		07/28/2021	3.875	239,764		(292)				326,000	06/07/2021
100065658	CF	MATTHEWS	NC		07/28/2021	3.875	234,247		(405)				320,000	06/11/2021
100065659	CF	TAMPA	FL		07/28/2021	4.875	130,335		(449)				181,000	06/11/2021
100065660	CF	LEANDER	TX		07/28/2021	4.000	229,034		(440)				310,000	06/10/2021
100065661	CF	ALBUQUERQUE	NM		07/28/2021	3.875	237,735		(456)				340,000	06/10/2021
100065662	CF	SILVER CITY	NM		07/28/2021	4.750	100,739		(222)				138,000	06/11/2021
100065663	CF	TAUNTON	MA		07/28/2021	4.250	461,801		(726)				622,000	05/26/2021
100065668	CF	ALBUQUERQUE	NM		07/28/2021	4.875	117,717		(254)				157,000	05/26/2021
100065669	CF	CICERO	IL		07/28/2021	4.250	223,089		(349)				343,000	06/01/2021
100065670	CF	MAITLAND	FL		07/28/2021	4.375	219,184		(203)				280,000	05/25/2021
100065672	CF	SAINT LOUIS	MO		07/28/2021	4.750	206,482		(363)				300,000	06/02/2021
100065674	CF	JOPLIN	MO		07/28/2021	4.875	142,627		(333)				184,000	05/19/2021
100065675	CF	COLORADO SPRINGS	CO		07/28/2021	4.375	262,059		(490)				475,000	05/20/2021
100065678	CF	RICHFIELD	UT		07/28/2021	4.500	211,395		(340)				269,000	05/28/2021
100065680	CF	HYATTSVILLE	MD		07/28/2021	3.875	249,975		(521)				350,000	05/21/2021
100065681	CF	AUSTIN	TX		07/28/2021	3.875	229,110		(304)				317,000	05/21/2021
100065684	CF	PHOENIX	AZ		04/05/2022	4.375	204,071		(161)				287,000	05/26/2021
100065686	CF	SAN BERNARDINO	CA		07/28/2021	4.125	295,518		(458)				460,000	05/26/2021
100065688	CF	JACKSON	CA		07/28/2021	3.990	267,506		(600)				465,000	05/21/2021
100065690	CF	FORT COLLINS	CO		07/28/2021	4.375	205,856		(308)				300,000	05/28/2021
100065691	CF	HAWTHORNE	CA		07/28/2021	4.500	766,057		(1,191)				1,400,000	05/20/2021
100065692	CF	OVIEDO	FL		07/28/2021	4.500	319,775		(515)				411,000	05/24/2021
100065693	CF	BRISTOL	CT		04/05/2022	5.000	111,206		(83)				185,000	05/25/2021
100065696	CF	LODI	CA		04/05/2022	4.000	383,286		(309)				645,000	05/10/2021
100065697	CF	VAIL	AZ		07/28/2021	4.375	285,031		(426)				360,000	05/27/2021
100065698	CF	CHICOPEE	MA		07/28/2021	4.500	210,596		(338)				265,000	05/27/2021
100065707	CF	TARPON SPRINGS	FL		04/05/2022	4.250	203,928		(133)				280,000	05/28/2021
100065711	CF	FERGUSON	NC		07/28/2021	4.125	373,748		(495)				475,000	05/25/2021
100065714	CF	JACKSONVILLE	FL		07/28/2021	4.875	85,753		(220)				120,000	06/02/2021
100065715	CF	MODESTO	CA		07/28/2021	4.875	152,398		(370)				344,000	05/26/2021
100065716	CF	CITRUS HEIGHTS	CA		07/28/2021	3.990	238,392		(601)				445,000	05/26/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065717	CF	WEST MILTON	OH		07/28/2021	4.500	199,502		(338)				252,000	05/28/2021
100065720	CF	CINCINNATI	OH		07/28/2021	4.875	225,067		(418)				340,000	06/04/2021
100065722	CF	LONGWOOD	FL		07/28/2021	4.125	287,196		(381)				379,000	05/27/2021
100065724	CF	NEWARK	NJ		07/28/2021	4.125	297,747		(312)				435,000	05/28/2021
100065725	CF	PORTLAND	OR		04/05/2022	3.490	427,040		(412)				685,000	05/21/2021
100065729	CF	PORTLAND	OR		07/28/2021	3.625	212,023		(287)				608,700	05/21/2021
100065731	CF	NEW ORLEANS	LA		07/28/2021	3.625	170,184		(127)				275,000	06/11/2021
100065733	CF	NEWARK	NJ		07/28/2021	4.750	252,992		(342)				300,000	06/15/2021
100065734	CF	WASHINGTON	DC		07/28/2021	3.250	678,909		769				1,412,500	06/03/2021
100065735	CF	MURFREESBORO	TN		04/05/2022	3.250	143,936		(218)				251,000	06/03/2021
100065738	CF	IRVINE	CA		07/28/2021	3.875	278,236		(456)				676,000	06/18/2021
100065739	CF	CHARLESTON	SC		07/28/2021	4.125	650,320		(680)				950,000	05/28/2021
100065741	CF	DENVER	CO		04/05/2022	4.125	231,926		(154)				415,000	06/20/2021
100065742	CF	ALBUQUERQUE	NM		07/28/2021	3.490	235,113		(121)				305,000	06/17/2021
100065746	CF	FULLERTON	CA		07/28/2021	4.375	326,543		(600)				655,000	06/07/2021
100065747	CF	ANAHEIM	CA		07/28/2021	3.375	450,730		(182)				1,275,000	04/26/2021
100065753	CF	FRANKLINTON	NC		07/28/2021	4.250	207,991		(315)				315,000	06/04/2021
100065754	CF	MEMPHIS	TN		07/28/2021	4.875	39,265		(139)				60,000	06/07/2021
100065756	CF	SAN FRANCISCO	CA		07/28/2021	3.625	599,639		(236)				900,000	06/07/2021
100065757	CF	WILKES BARRE	PA		07/28/2021	4.875	64,200		(161)				92,500	06/04/2021
100065760	CF	KISSIMMEE	FL		07/28/2021	3.999	354,852		(299)				435,000	06/21/2021
100065761	CF	KENNER	LA		07/28/2021	4.000	119,494		(619)				207,000	06/09/2021
100065762	CF	ANN ARBOR	MI		07/28/2021	3.625	309,141		(380)				454,000	06/14/2021
100065764	CF	BEAUMONT	CA		07/28/2021	3.499	315,999		(169)				410,000	06/17/2021
100065765	CF	GLENDORA	CA		07/28/2021	3.750	614,586		(315)				915,000	06/08/2021
100065766	CF	REDONDO BEACH	CA		07/28/2021	3.625	335,552		(295)				2,100,000	06/09/2021
100065767	CF	BOTHELL	WA		07/28/2021	3.750	323,930		(446)				825,000	06/10/2021
100065768	CF	KAHULUI	HI		04/05/2022	3.625	411,119		(342)				700,000	06/10/2021
100065770	CF	MIRAMAR	FL		07/28/2021	3.625	315,610		(407)				495,000	06/14/2021
100065771	CF	LEXINGTON PARK	MD		07/28/2021	3.625	259,121		(75)				335,000	06/11/2021
100065772	CF	POPLAR BLUFF	MO		07/28/2021	4.750	23,875		(293)				65,001	06/11/2021
100065773	CF	CHARLESTON	SC		07/28/2021	4.000	309,491		(414)				450,000	05/28/2021
100065776	CF	SAN DIEGO	CA		07/28/2021	4.250	343,754		(410)				520,000	05/05/2021
100065777	CF	BELLE CHASSE	LA		07/28/2021	4.250	236,630		(307)				445,000	06/08/2021
100065779	CF	ANAHEIM	CA		07/28/2021	3.375	467,383		(188)				1,130,000	04/20/2021
100065781	CF	BRIDGEPORT	CT		07/28/2021	3.625	151,717		(419)				225,000	05/12/2021
100065782	CF	OXNARD	CA		07/28/2021	3.875	247,216		(410)				540,000	06/01/2021
100065783	CF	BAKERSFIELD	CA		07/28/2021	3.875	252,982		(398)				385,000	05/25/2021
100065784	CF	Burbank	CA		07/28/2021	4.375	301,504		(449)				1,170,000	06/07/2021
100065785	CF	PEORIA	AZ		07/28/2021	4.875	195,928		(334)				285,000	05/14/2021
100065788	CF	GILBERT	AZ		07/28/2021	4.375	250,216		(507)				545,000	05/26/2021
100065790	CF	BONITA SPRINGS	FL		07/28/2021	4.500	235,576		(510)				335,000	06/03/2021
100065793	CF	SANFORD	FL		04/05/2022	4.750	120,432		(66)				165,000	05/07/2021
100065794	CF	FORT COLLINS	CO		07/28/2021	4.125	258,100		(484)				500,000	05/20/2021
100065797	CF	KYLE	TX		07/28/2021	4.500	262,243		(421)				330,000	05/19/2021
100065798	CF	ALLENTOWN	PA		07/28/2021	4.375	205,806		(196)				300,000	06/04/2021
100065799	CF	LEICESTER	MA		07/28/2021	4.500	246,470		(437)				311,000	06/04/2021
100065806	CF	TUCSON	AZ		07/28/2021	4.375	203,543		(249)				295,000	06/10/2021
100065807	CF	PACE	FL		07/28/2021	4.250	207,660		(316)				300,000	05/18/2021
100065808	CF	TAVARES	FL		07/28/2021	4.250	273,280		(457)				670,000	06/11/2021
100065810	CF	GEARHART	OR		07/23/2021	4.562	662,169		(1,228)				833,000	07/08/2021
100065811	CF	Sag Harbor	NY		07/01/2021	4.512	1,691,361		(2,588)				2,266,000	06/10/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065813	CF	WAYNE	NJ		07/23/2021	4.687	613,626		(1,125)				805,000	07/12/2021
100065814	CF	MAKAWAO	HI		07/23/2021	4.362	628,872		(1,276)				925,000	07/06/2021
100065815	CF	OAKLAND	CA		07/23/2021	4.687	910,518		(1,669)				1,009,000	07/09/2021
100065816	CF	NEWPORT BEACH	CA		07/23/2021	3.637	1,309,551		(2,684)				2,300,000	07/07/2021
100065817		JACKSONVILLE	FL		07/23/2021	5.250	79,913		(377)				140,000	07/09/2021
100065818	CF	WALDORF	MD		07/23/2021	3.487	159,885		(1,537)				295,000	07/06/2021
100065819	CF	WEST HOLLYWOOD	CA		07/23/2021	3.563	1,185,297		(2,448)				2,035,000	07/06/2021
100065820		Greenbelt	MD		07/23/2021	5.625	101,004		(166)				125,000	07/12/2021
100065821	CF	SAN DIMAS	CA		07/23/2021	3.980	946,483		(3,109)				1,200,000	07/07/2021
100065823	CF	HACKENSACK	NJ		07/01/2021	5.037	303,081		(543)				390,000	06/01/2021
100065825	CF	ARCADIA	CA		07/23/2021	4.137	1,600,504		(3,109)				3,000,000	07/06/2021
100065826	CF	EL CAJON	CA		07/23/2021	3.575	1,129,283		(2,499)				2,100,000	07/09/2021
100065828	CF	La Canada Flintridge	CA		07/23/2021	4.187	1,818,687		(3,897)				2,040,000	07/12/2021
100065829		HAPPY VALLEY	OR		07/23/2021	6.125	404,150		8,307				600,000	07/13/2021
100065830	CF	AGOURA HILLS	CA		07/23/2021	3.762	497,929		(1,009)				1,225,000	07/09/2021
100065831	CF	MIAMI BEACH	FL		07/23/2021	3.450	929,249		(2,172)				1,350,000	07/07/2021
100065832	CF	WARREN	NJ		07/23/2021	4.687	1,100,527		(2,012)				1,375,000	07/13/2021
100065833	CF	ENCINO	CA		07/23/2021	4.037	1,423,068		(3,068)				3,200,000	07/08/2021
100065834	CF	RICHMOND	TX		07/23/2021	5.187	209,785		(363)				245,000	07/12/2021
100065835	CF	RANCHO MIRAGE	CA		07/23/2021	4.113	561,080		(1,093)				840,000	07/08/2021
100065836	CF	PARKLAND	FL		07/23/2021	4.200	673,089		(4,701)				1,750,000	07/14/2021
100065837	CF	CHATSWORTH	CA		07/23/2021	5.187	1,155,960		(2,000)				1,350,000	07/08/2021
100065838	CF	NEWPORT BEACH	CA		07/23/2021	4.062	899,794		(1,704)				1,000,000	07/12/2021
100065839	CF	SANTA ROSA	CA		07/23/2021	3.887	459,291		(887)				730,000	07/09/2021
100065840	CF	La Canada Flintridge	CA		07/23/2021	4.062	1,943,842		(3,922)				2,315,000	07/07/2021
100065841	CF	RICHMOND	TX		07/23/2021	4.587	859,348		(1,607)				1,200,000	07/13/2021
100065842	CF	Olympic Valley	CA		07/23/2021	5.325	327,675		(558)				625,000	07/12/2021
100065843	CF	EASTON	PA		07/01/2021	5.187	334,957		(617)				385,000	06/17/2021
100065844	CF	SAN ANTONIO	TX		07/23/2021	5.062	299,458		(525)				350,000	07/13/2021
100065845	CF	OCALA	FL		07/23/2021	4.937	299,219		(532)				350,000	07/16/2021
100065846	CF	BOCA RATON	FL		07/23/2021	4.387	611,603		(1,156)				1,084,000	07/14/2021
100065847	CF	WEST LONG BRANCH	NJ		07/23/2021	4.762	450,074		(817)				700,000	07/14/2021
100065848		KINNELON	NJ		07/23/2021	4.862	1,755,663		(3,732)				2,200,000	07/14/2021
100065849		PHOENIX	AZ		07/23/2021	4.125	598,465		(1,178)				950,000	07/12/2021
100065850	CF	ENCINO	CA		07/27/2021	5.625	1,929,903		(770)				2,350,000	06/03/2021
100065851		LOS ANGELES	CA		07/27/2021	3.250	258,205		37				2,175,000	06/02/2021
100065854		Lahaina	HI		07/27/2021	6.000	321,036		(442)				460,000	06/07/2021
100065855	CF	WOODLAND HILLS	CA		07/27/2021	4.000	1,642,825		(1,184)				2,115,000	06/28/2021
100065856	CF	MIAMI	FL		07/01/2021	5.000	213,159		(286)				274,000	06/28/2021
100065858	CF	LITTLE ELM	TX		07/27/2021	4.875	307,037		(142)				421,000	05/18/2021
100065859	CF	Westlake Village	CA		07/27/2021	4.625	1,378,959		28,881				1,835,000	05/26/2021
100065860	CF	ENCINO	CA		07/27/2021	3.875	777,804		(334)				2,450,000	06/03/2021
100065861	CF	LOS ANGELES	CA		07/27/2021	4.250	1,293,805		(1,159)				2,050,000	06/11/2021
100065862	CF	MENLO PARK	CA		07/27/2021	4.875	1,933,768		(604)				2,375,000	06/30/2021
100065864	CF	MIAMI	FL		07/27/2021	5.375	264,318		(325)				331,000	07/06/2021
100065866	CF	LOS ANGELES	CA		07/27/2021	5.125	2,843,092		(1,199)				3,795,000	07/02/2021
100065873		Rotterdam	NLD		07/30/2021	7.830	119,211					3,619	144,000	06/01/2021
100065876		Bussum/Uothoorn/Purmerend	NLD		07/30/2021	3.700	14,079					583	20,000	06/01/2021
100065879		Bussum/Uothoorn/Purmerend	NLD		07/30/2021	8.080	264,912					8,041	300,000	06/01/2021
100065882		Almelo	NLD		07/30/2021	3.450	97,405					3,328	114,526	06/01/2021
100065885		Almelo	NLD		07/30/2021	7.830	19,868					603	21,474	06/01/2021
100065888		Tilburg	NLD		07/30/2021	3.750	8,800					364	12,515	06/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065891		Tilburg	NLD		07/30/2021	8.130	168,882					5,126	191,485	06/01/2021
100065894		Echt/Limburg	NLD		07/30/2021	7.830	221,864					6,735	268,000	06/01/2021
100065897		Rotterdam	NLD		07/30/2021	8.080	125,833					3,820	142,500	06/01/2021
100065900		Rotterdam	NLD		07/30/2021	3.700	6,688					277	9,500	06/01/2021
100065903		Wageningen/Ede	NLD		07/30/2021	3.900	5,884					231	7,754	06/01/2021
100065906		Wageningen/Ede	NLD		07/30/2021	3.900	12,135					477	15,993	06/01/2021
100065909		Wageningen/Ede	NLD		07/30/2021	8.280	105,965					3,217	116,310	06/01/2021
100065912		Wageningen/Ede	NLD		07/30/2021	8.280	109,276					3,317	119,944	06/01/2021
100065921		Amsterdam/Amstelveen	NLD		07/30/2021	8.080	662,281					20,104	750,000	06/01/2021
100065924		Amsterdam/Amstelveen	NLD		07/30/2021	3.700	36,680					1,446	50,000	06/01/2021
100065927		Rotterdam	NLD		07/30/2021	8.430	334,452					10,152	356,470	06/01/2021
100065930		Rotterdam	NLD		07/30/2021	4.050	37,331					1,450	47,530	06/01/2021
100065933		Den Haag	NLD		07/30/2021	8.180	11,791					488	16,750	06/01/2021
100065936		Den Haag	NLD		07/30/2021	8.180	975,209					29,603	1,104,375	06/01/2021
100065939		Den Haag	NLD		07/30/2021	8.180	51,829					2,146	73,625	06/01/2021
100065942		Enschede	NLD		07/30/2021	3.950	12,877					506	16,470	06/01/2021
100065945		Enschede	NLD		07/30/2021	8.330	115,899					3,518	123,530	06/01/2021
100065948		Valkenburg aan de Geul	NLD		07/30/2021	7.830	440,638					13,376	552,000	06/01/2021
100065951		Katwijk	NLD		07/30/2021	8.030	124,451					5,660	156,000	06/01/2021
100065954		Gorredijk	NLD		07/30/2021	7.430	441,521					13,402	612,000	06/01/2021
100065957		Rotterdam	NLD		07/30/2021	8.080	251,667					7,639	288,750	06/01/2021
100065960		Rotterdam	NLD		07/30/2021	3.700	13,945					550	19,250	06/01/2021
100065963		Schiedam/Vlaardingen	NLD		07/30/2021	7.580	179,257					5,441	232,000	06/01/2021
100067398	CF	ORLANDO	FL		09/23/2021	3.625	221,225		(451)				326,000	06/28/2021
100067401	CF	ANNA	TX		09/23/2021	3.499	191,864		(280)				279,000	07/01/2021
100067404	CF	LA VERNE	CA		09/23/2021	3.874	686,167		(875)				950,000	07/30/2021
100067405	CF	TAUNTON	MA		09/23/2021	3.875	272,306		(681)				581,000	07/28/2021
100067406	CF	ANAHEIM	CA		09/23/2021	3.300	760,219		(657)				1,400,000	07/06/2021
100067408	CF	WESTMINSTER	CA		09/23/2021	3.999	334,365		(618)				695,000	07/30/2021
100067409	CF	CHATSWORTH	CA		09/23/2021	2.999	743,343		506				1,230,000	07/21/2021
100067411	CF	SANTA MONICA	CA		09/23/2021	2.999	765,951		826				1,800,000	06/21/2021
100067413	CF	LOS ANGELES	CA		09/23/2021	2.999	767,427		825				1,660,000	07/06/2021
100067416	CF	SHORELINE	WA		09/23/2021	3.999	356,891		(542)				635,000	08/05/2021
100067417	CF	ORLANDO	FL		09/23/2021	4.000	286,089		(468)				412,000	07/20/2021
100067418	CF	DENVER	CO		09/23/2021	4.125	407,300		(610)				588,000	07/19/2021
100067419	CF	LONG BEACH	CA		09/23/2021	3.875	324,863		(488)				440,000	05/10/2021
100067420	CF	PATERSON	NJ		09/23/2021	4.125	234,223		(355)				395,000	06/25/2021
100067421	CF	STERLING	VA		09/23/2021	3.990	290,056		(471)				390,000	07/19/2021
100067422	CF	TEMECULA	CA		09/23/2021	3.875	340,203		(493)				467,000	05/07/2021
100067424	CF	TEMPE	AZ		09/23/2021	3.874	385,570		(621)				800,000	07/28/2021
100067425	CF	NORTH ARLINGTON	NJ		09/23/2021	3.875	259,744		(433)				380,000	06/30/2021
100067426	CF	BURBANK	CA		09/23/2021	3.990	541,670		(790)				1,205,000	08/02/2021
100067428		FORT MYERS	FL		09/23/2021	4.125	250,232		98				329,965	07/27/2021
100067432	CF	BELLFLOWER	CA		09/23/2021	3.874	271,634		(405)				425,000	07/23/2021
100067433	CF	UNIVERSITY PL	WA		09/23/2021	3.999	456,019		(671)				615,000	07/20/2021
100067434	CF	EUREKA	CA		09/23/2021	3.875	513,181		(541)				755,000	08/02/2021
100067435	CF	STOCKTON	CA		09/23/2021	3.625	206,481		(288)				280,000	07/01/2021
100067436	CF	TAMPA	FL		09/23/2021	3.625	220,099		(270)				325,000	06/23/2021
100067437	CF	TEMPE	AZ		09/23/2021	3.874	386,836		(597)				700,000	08/06/2021
100067438	CF	PHOENIX	AZ		09/23/2021	3.874	384,531		(628)				830,000	08/06/2021
100067439	CF	ASHEVILLE	NC		09/23/2021	3.500	216,515		(254)				300,000	06/09/2021
100067440	CF	FERNLEY	NV		09/23/2021	3.999	245,422		(400)				335,000	08/03/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067444	CF	CAPE CORAL	FL		09/23/2021	4.375	185,540		(398)				284,000	07/12/2021
100067446	CF	CLINTON	MA		09/23/2021	3.999	316,466		(323)				440,000	08/06/2021
100067447	CF	WALNUT CREEK	CA		09/23/2021	3.625	671,296		(735)				1,340,000	06/23/2021
100067448	CF	GARDINER	ME		09/23/2021	4.250	135,217		(362)				195,000	07/16/2021
100067453	CF	FORT WORTH	TX		09/23/2021	3.374	160,562		(122)				225,000	07/15/2021
100067454	CF	EPHRATA	PA		09/23/2021	4.375	173,872		(531)				232,000	07/12/2021
100067457	CF	WALLINGTON	NJ		09/23/2021	4.375	347,351		(603)				580,000	07/21/2021
100067458	CF	AUSTIN	TX		09/23/2021	4.375	256,420		(555)				540,000	06/11/2021
100067459	CF	POCATELLO	ID		09/23/2021	4.250	159,419		(393)				218,000	07/16/2021
100067463	CF	CLIFTON	NJ		09/23/2021	4.375	302,780		(565)				555,000	07/16/2021
100067465	CF	ELIZABETH	NJ		09/23/2021	4.375	182,800		(511)				390,000	07/06/2021
100067468	CF	ALBUQUERQUE	NM		09/23/2021	4.500	201,818		(439)				340,000	07/29/2021
100067470	CF	PORTSMOUTH	VA		09/23/2021	4.375	210,103		(388)				320,000	07/16/2021
100067472	CF	ATLANTIC CITY	NJ		09/23/2021	4.250	215,388		(392)				300,000	07/09/2021
100067474	CF	BOWLING GREEN	KY		09/23/2021	4.375	89,491		(537)				155,000	06/22/2021
100067476	CF	TALLAHASSEE	FL		09/23/2021	4.375	120,600		(427)				165,000	06/15/2021
100067477	CF	ROCKVILLE	MD		04/05/2022	4.250	141,613		(104)				174,000	06/18/2021
100067480	CF	GREENCASTLE	PA		09/23/2021	4.000	123,236		(396)				170,000	07/08/2021
100067481	CF	LINTHICUM	MD		09/23/2021	4.375	211,341		(397)				335,500	07/14/2021
100067482	CF	FORT MYERS	FL		09/23/2021	4.375	210,932		(458)				300,000	07/21/2021
100067485	CF	WHITE HOUSE	TN		09/23/2021	4.125	111,159		(607)				222,000	07/23/2021
100067486	CF	TERRELL HILLS	TX		09/23/2021	4.250	348,098		(567)				500,000	07/28/2021
100067488	CF	GREENSBORO	NC		09/23/2021	4.125	136,075		(331)				194,000	07/14/2021
100067491	CF	PUNTA GORDA	FL		09/23/2021	4.375	217,509		(400)				290,000	07/06/2021
100067492	CF	WILMINGTON	DE		09/23/2021	4.375	224,737		(415)				300,000	06/29/2021
100067493	CF	COLUMBIA	SC		09/23/2021	4.500	93,236		(269)				130,000	07/15/2021
100067495	CF	AMARILLO	TX		09/23/2021	4.500	207,027		(400)				300,000	07/09/2021
100067496	CF	CANAAN	NH		09/23/2021	4.500	119,305		(353)				164,000	07/08/2021
100067498	CF	HOPE	ME		09/23/2021	4.375	176,202		(378)				250,000	07/12/2021
100067499	CF	LAS VEGAS	NV		09/23/2021	4.375	162,925		(401)				230,000	07/22/2021
100067503	CF	LEES SUMMIT	MO		09/23/2021	4.250	120,215		(285)				195,000	07/24/2021
100067504	CF	ATLANTA	GA		09/23/2021	3.750	124,474		(226)				275,000	07/02/2021
100067511	CF	ANOKA	MN		09/23/2021	4.500	203,263		(393)				275,000	07/08/2021
100067516	CF	OCALA	FL		09/23/2021	4.500	210,633		(444)				282,000	07/16/2021
100067517	CF	FREDERICKSBURG	VA		09/23/2021	4.625	186,990		(408)				265,000	07/12/2021
100067518	CF	MIAMI	FL		09/23/2021	4.375	209,093		(418)				300,000	07/16/2021
100067519	CF	ROSELLE PARK	NJ		09/23/2021	4.375	371,497		(462)				540,000	04/30/2021
100067521	CF	DECATUR	TX		09/23/2021	4.375	121,280		(525)				173,000	06/30/2021
100067522	CF	HOMESTEAD	FL		09/23/2021	3.990	165,071		(339)				235,000	07/21/2021
100067524	CF	GARNER	NC		09/23/2021	4.250	265,325		(417)				357,000	07/20/2021
100067525	CF	MCKENNA	WA		09/23/2021	4.625	314,460		(577)				420,000	07/10/2021
100067528	CF	LOCKHART	TX		09/23/2021	4.490	200,021		(397)				285,000	07/23/2021
100067529	CF	BLUE SPRINGS	MO		09/23/2021	4.375	175,732		(356)				256,000	06/24/2021
100067530	CF	CYPRESS	TX		09/23/2021	3.625	176,043		(231)				240,000	08/04/2021
100067531	CF	MARIETTA	GA		09/23/2021	3.625	193,924		(252)				263,000	08/06/2021
100067533	CF	LYNCHBURG	VA		09/23/2021	4.375	130,496		(329)				184,000	07/06/2021
100067534	CF	COLUMBIA	MD		09/23/2021	3.625	211,524		(282)				328,000	08/09/2021
100067535	CF	POWHATAN	VA		09/23/2021	4.375	207,080		(381)				278,000	07/12/2021
100067539	CF	LUBBOCK	TX		09/23/2021	4.375	126,107		(363)				165,000	05/27/2021
100067541	CF	COUNCIL BLUFFS	IA		09/23/2021	4.375	105,024		(363)				150,000	07/16/2021
100067545	CF	FORT MYERS	FL		09/23/2021	4.375	118,529		(226)				161,000	04/02/2021
100067546	CF	HOUSTON	TX		09/23/2021	4.375	134,098		(364)				170,000	07/16/2021

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100067547	CF	OKLAHOMA CITY	OK		09/23/2021	4.375	180,439		(363)				240,000	07/21/2021
100067556	CF	WOONSOCKET	RI		09/23/2021	4.500	225,504		(438)				330,000	07/02/2021
100067557	CF	YUMA	AZ		09/23/2021	4.500	208,290		(494)				280,000	07/17/2021
100067558	CF	PRESCOTT	AZ		09/23/2021	4.250	217,637		(379)				300,000	06/17/2021
100067561	CF	GLASTONBURY	CT		09/23/2021	4.250	239,373		(442)				320,000	06/25/2021
100067564	CF	REDMOND	OR		09/23/2021	4.250	254,418		(307)				345,000	06/14/2021
100067565	CF	FREDERICKSBURG	VA		09/23/2021	4.500	159,471		(372)				210,000	07/20/2021
100067566	CF	ALBUQUERQUE	NM		09/23/2021	4.375	265,465		(447)				355,000	07/15/2021
100067568	CF	INDIAN HEAD	MD		09/23/2021	4.375	227,975		(337)				320,000	07/19/2021
100067573	CF	NORTH LITTLE ROCK	AR		09/23/2021	4.000	133,198		(283)				177,000	07/26/2021
100067576	CF	ORLANDO	FL		09/23/2021	4.375	181,671		(511)				245,000	06/14/2021
100067578	CF	SAN BERNARDINO	CA		09/23/2021	3.875	161,949		(345)				217,000	07/21/2021
100067580	CF	KISSIMMEE	FL		09/23/2021	3.875	153,480		(309)				205,000	07/15/2021
100067585	CF	DALTON	GA		09/23/2021	4.250	131,291		(392)				175,000	07/19/2021
100067586	CF	ALAMO	TX		09/23/2021	4.500	84,710		(256)				114,000	07/19/2021
100067587	CF	MARIETTA	GA		09/23/2021	3.625	160,264		(204)				219,000	08/10/2021
100067591	CF	WILMINGTON	DE		09/23/2021	4.375	155,584		(358)				220,000	07/14/2021
100067598	CF	ALLIANCE	OH		09/23/2021	4.375	134,097		(507)				200,000	07/30/2021
100067600	CF	COLUMBUS	GA		09/23/2021	4.500	136,026		(345)				185,000	07/26/2021
100067601	CF	BALTIMORE	MD		09/23/2021	4.375	250,395		(381)				360,000	07/29/2021
100067602	CF	WYOMING	PA		09/23/2021	4.500	90,403		(284)				117,000	07/02/2021
100067603	CF	WEST WARWICK	RI		09/23/2021	3.990	117,112		(281)				160,000	07/28/2021
100067611	CF	TALLAHASSEE	FL		09/23/2021	3.874	129,951		(266)				213,000	07/26/2021
100067616	CF	ROSHARON	TX		09/23/2021	4.000	187,467		(377)				255,000	06/29/2021
100067618	CF	RICHMOND	VA		09/23/2021	4.375	164,741		(448)				215,500	07/22/2021
100067619	CF	ORLANDO	FL		04/05/2022	4.500	211,575		(136)				255,000	07/09/2021
100067622	CF	CONCORD	NC		09/23/2021	4.500	142,983		(366)				188,000	06/22/2021
100067623	CF	DENVER	CO		09/23/2021	3.625	258,467		(303)				410,000	07/10/2021
100067624	CF	SAINT PETERSBURG	FL		09/23/2021	3.990	186,102		(310)				250,000	07/09/2021
100067625	CF	YORK	PA		09/23/2021	4.374	65,845		(289)				87,000	08/03/2021
100067628	CF	AUSTIN	TX		09/23/2021	3.875	186,633		(349)				275,000	07/23/2021
100067629	CF	FALL RIVER	MA		09/23/2021	3.999	195,541		(350)				380,000	07/29/2021
100067630	CF	NORCROSS	GA		09/23/2021	4.750	152,377		(357)				287,000	07/23/2021
100067631	CF	MADISON	AL		09/23/2021	4.000	175,580		(323)				235,000	07/29/2021
100067632	CF	TWENTYNINE PALMS	CA		09/23/2021	4.000	174,965		(351)				240,000	07/21/2021
100067634	CF	LAFAYETTE	CA		09/23/2021	3.625	577,662		(630)				1,370,000	07/26/2021
100067635	CF	OAKLAND	CA		09/23/2021	3.499	606,479		(1,045)				1,300,000	07/29/2021
100067636	CF	CLOVIS	CA		09/23/2021	3.625	259,935		(305)				354,000	07/19/2021
100067638	CF	CHARLOTTE	NC		09/23/2021	3.625	282,697		(361)				400,000	06/19/2021
100067640	CF	WEST SACRAMENTO	CA		09/23/2021	3.625	291,469		(348)				400,000	06/29/2021
100067642	CF	LANCASTER	CA		09/23/2021	3.625	282,698		(332)				385,000	07/02/2021
100067644	CF	ATLANTA	GA		09/23/2021	3.875	190,805		(350)				260,000	07/21/2021
100067646	CF	OXNARD	CA		09/23/2021	3.500	400,383		(417)				550,000	07/12/2021
100067647	CF	HAMILTON	GA		09/23/2021	4.750	144,507		(300)				199,000	06/01/2021
100067651	CF	TAMPA	FL		09/23/2021	3.625	282,383		(342)				385,000	06/24/2021
100067652	CF	LOVELL	WY		09/23/2021	3.625	296,912		(207)				425,000	08/04/2021
100067653	CF	FERNLEY	NV		09/23/2021	3.374	292,067		(174)				435,000	07/30/2021
100067654		SAINT CLOUD	FL		09/23/2021	4.750	142,171		(4,763)				353,000	03/30/2021
100067655	CF	DENVER	CO		09/23/2021	3.499	269,902		(269)				413,000	07/08/2021
100067658	CF	SACRAMENTO	CA		09/23/2021	3.625	242,374		(286)				387,000	06/25/2021
100067659	CF	ALEXANDRIA	VA		04/05/2022	3.499	146,139		(130)				900,000	08/02/2021
100067660	CF	COLUMBUS	OH		09/23/2021	4.125	218,290		(341)				470,000	07/22/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067661	CF	MENIFEE	CA		09/23/2021	3.875	214,692		(387)				360,000	07/09/2021
100067662	CF	NEWARK	NJ		09/23/2021	4.000	223,136		(362)				417,000	07/26/2021
100067663	CF	DAVIS	CA		09/23/2021	3.499	577,009		(506)				820,000	07/02/2021
100067664	CF	SUGAR LAND	TX		09/23/2021	3.499	301,833		(301)				413,000	07/06/2021
100067665	CF	LOS ANGELES	CA		09/23/2021	3.500	443,415		(444)				739,000	07/01/2021
100067666	CF	HOUSTON	TX		09/23/2021	3.499	277,716		(277)				380,000	07/06/2021
100067668	CF	SAN DIEGO	CA		09/23/2021	3.375	512,425		(307)				850,000	07/26/2021
100067669	CF	WOODSTOCK	GA		09/23/2021	3.499	225,010		(226)				308,000	07/28/2021
100067671	CF	EL MONTE	CA		09/23/2021	3.250	407,597		(112)				585,000	06/30/2021
100067676	CF	AZUSA	CA		09/23/2021	3.250	628,304		(167)				875,000	06/30/2021
100067678	CF	ALOHA	OR		09/23/2021	3.490	300,471		(295)				435,000	07/30/2021
100067680	CF	NEW HAVEN	CT		09/23/2021	3.499	445,327		(152)				660,000	08/03/2021
100067681	CF	WINTER GARDEN	FL		09/23/2021	3.625	246,141		(297)				335,000	07/23/2021
100067682	CF	MARLTON	NJ		09/23/2021	4.125	220,270		(403)				295,000	06/14/2021
100067683	CF	OAKLAND	CA		09/23/2021	3.499	437,266		(330)				900,000	08/05/2021
100067684	CF	CHICAGO	IL		09/23/2021	3.375	491,867		(294)				793,000	08/09/2021
100067688	CF	VALLEJO	CA		09/23/2021	3.374	552,932		(325)				766,000	08/09/2021
100067689	CF	SAN LEANDRO	CA		09/23/2021	3.499	556,142		(287)				885,000	08/06/2021
100067691	CF	DENVER	CO		09/23/2021	3.374	637,838		(201)				955,000	08/05/2021
100067693	CF	EAST RUTHERFORD	NJ		09/23/2021	3.375	637,864		(301)				892,000	08/04/2021
100067694	CF	WINSTED	CT		09/23/2021	3.625	145,710		(206)				200,000	07/19/2021
100067697	CF	BLOOMFIELD	NJ		09/23/2021	3.625	322,446		(291)				465,000	08/09/2021
100067699	CF	EDINBURG	TX		09/23/2021	3.750	116,232		(219)				272,000	07/01/2021
100067700	CF	AUSTIN	TX		09/23/2021	3.250	359,569		(97)				528,000	07/30/2021
100067703	CF	BALTIMORE	MD		09/23/2021	3.625	108,700		(133)				150,000	08/03/2021
100067707	CF	OAKLAND	CA		09/23/2021	3.499	678,615		(332)				1,300,000	08/24/2021
100067710	CF	SAN RAMON	CA		09/23/2021	3.125	554,007		134				1,320,000	08/06/2021
100067712	CF	STONINGTON	CT		09/23/2021	3.250	612,618		(49)				985,000	08/30/2021
100067713	CF	KILLEEN	TX		09/23/2021	3.499	120,671		(164)				235,000	07/27/2021
100067715	CF	MADEIRA BEACH	FL		09/23/2021	2.999	565,899		351				825,000	08/11/2021
100067717	CF	JACKSONVILLE	FL		09/23/2021	4.250	140,742		(405)				200,000	08/17/2021
100067718	CF	HALLANDALE BEACH	FL		09/23/2021	3.990	323,182		(472)				452,000	07/26/2021
100067719	CF	MODESTO	CA		09/23/2021	4.000	357,640		(483)				485,000	08/02/2021
100067721	CF	WILDWOOD	NJ		09/23/2021	4.125	228,437		(469)				465,000	07/21/2021
100067722	CF	DALLAS	TX		09/23/2021	3.875	244,072		(408)				364,000	08/10/2021
100067723	CF	ST LOUIS PARK	MN		09/23/2021	4.000	252,758		(413)				348,000	07/14/2021
100067726	CF	SAN CLEMENTE	CA		04/05/2022	3.875	446,867		(442)				1,255,000	08/07/2021
100067730	CF	JERSEY CITY	NJ		09/23/2021	4.125	638,850		(1,009)				860,000	06/22/2021
100067731	CF	PALMDALE	CA		09/23/2021	3.625	219,479		(217)				375,000	07/29/2021
100067732	CF	MCKINNEY	TX		09/23/2021	4.125	256,040		(482)				345,000	08/02/2021
100067737	CF	OLYMPIA	WA		09/23/2021	4.000	325,481		(369)				442,000	07/02/2021
100067738	CF	CHARLOTTE	NC		09/23/2021	3.875	229,657		(342)				310,000	08/03/2021
100067739	CF	CHESTER	VA		09/23/2021	3.999	244,468		(240)				335,000	08/11/2021
100067741	CF	LOS BANOS	CA		09/23/2021	4.000	346,524		(564)				465,000	08/02/2021
100067744	CF	CINCINNATI	OH		09/23/2021	4.375	306,387		(548)				410,000	07/29/2021
100067745	CF	NORFOLK	VA		09/23/2021	4.125	239,637		(320)				347,000	08/06/2021
100067747	CF	ROUND ROCK	TX		09/23/2021	4.375	223,849		(448)				320,000	07/27/2021
100067752	CF	TUCSON	AZ		09/23/2021	4.250	177,964		(382)				295,000	07/28/2021
100067754	CF	LAKE WORTH BEACH	FL		09/23/2021	4.125	153,868		(418)				225,000	07/28/2021
100067756	CF	BOILING SPRINGS	SC		09/23/2021	4.125	172,458		(350)				246,000	07/28/2021
100067763	CF	NEWPORT	OR		09/23/2021	4.375	303,505		(897)				458,000	08/05/2021
100067764	CF	NORTH FORT MYERS	FL		09/23/2021	4.500	149,725		(426)				225,000	07/29/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067766	CF	SANFORD	FL		09/23/2021	4.500	122,884		(351)				160,000	07/27/2021
100067769	CF	WEST HARTFORD	CT		09/23/2021	4.375	428,361		(783)				573,000	07/21/2021
100067770	CF	ERLANGER	KY		09/23/2021	4.000	123,923		(260)				165,000	07/29/2021
100067773	CF	LAS CRUCES	NM		09/23/2021	4.250	170,124		(401)				224,600	07/28/2021
100067777	CF	HOUSTON	TX		09/23/2021	4.250	433,564		(727)				677,500	07/23/2021
100067778	CF	LITTLE ELM	TX		09/23/2021	4.500	251,003		(298)				374,991	07/29/2021
100067782	CF	TUCSON	AZ		09/23/2021	4.250	238,573		(398)				342,000	08/04/2021
100067783	CF	JACKSONVILLE	FL		09/23/2021	4.125	125,687		(283)				250,000	07/21/2021
100067784	CF	FT LAUDERDALE	FL		09/23/2021	4.375	712,005		(1,275)				950,000	07/23/2021
100067785	CF	COLUMBUS	OH		09/23/2021	4.625	275,029		(463)				393,000	07/09/2021
100067786	CF	TAMPA	FL		09/23/2021	3.625	159,099		(177)				232,000	08/16/2021
100067791	CF	MANTECA	CA		09/23/2021	3.499	357,544		(340)				490,000	08/27/2021
100067794	CF	RICHMOND	VA		09/23/2021	3.875	155,564		(314)				223,000	07/08/2021
100067803	CF	BOZRAH	CT		09/23/2021	4.125	151,732		(381)				210,000	07/21/2021
100067804	CF	SPRINGFIELD	MA		09/23/2021	4.375	125,991		(336)				185,000	07/20/2021
100067805	CF	NAPLES	FL		04/05/2022	4.500	166,807		(121)				215,000	07/28/2021
100067808	CF	DAYTON	OH		09/23/2021	4.625	92,090		(267)				120,000	06/28/2021
100067812	CF	BRIDGEPORT	CT		09/23/2021	4.500	201,586		(328)				270,000	06/10/2021
100067815	CF	DURHAM	NC		09/23/2021	3.625	220,446		(269)				300,000	07/03/2021
100067821	CF	FRESNO	CA		09/23/2021	4.125	176,548		(357)				235,000	08/13/2021
100067822	CF	LEES SUMMIT	MO		09/23/2021	4.250	201,184		(294)				290,000	07/20/2021
100067823	CF	REDLANDS	CA		09/23/2021	4.500	347,235		(548)				524,000	07/24/2021
100067827	CF	SPRING HILL	FL		09/23/2021	4.500	104,048		(270)				136,000	07/26/2021
100067828	CF	SACRAMENTO	CA		09/23/2021	4.500	312,560		(586)				420,000	08/02/2021
100067830	CF	GREENVILLE	NC		09/23/2021	4.500	101,326		(287)				132,000	07/30/2021
100067836	CF	WATERTOWN	CT		09/23/2021	4.500	176,091		(463)				240,000	08/02/2021
100067837	CF	FORT WAYNE	IN		09/23/2021	4.375	100,083		(281)				140,000	07/30/2021
100067838	CF	OCALA	FL		09/23/2021	4.500	150,056		(363)				215,000	07/19/2021
100067839	CF	BALTIMORE	MD		04/05/2022	4.250	181,188		(121)				253,000	08/18/2021
100067844	CF	SAFETY HARBOR	FL		09/23/2021	4.125	234,712		(304)				388,000	08/06/2021
100067845	CF	DESERT HOT SPRINGS	CA		09/23/2021	4.125	164,416		(376)				240,000	08/02/2021
100067846	CF	FT LAUDERDALE	FL		09/23/2021	4.490	270,230		(510)				400,000	07/30/2021
100067850	CF	MEMPHIS	TN		09/23/2021	4.500	136,366		(388)				192,000	07/09/2021
100067851	CF	MIDLAND	TX		09/23/2021	4.375	91,683		(365)				122,000	08/02/2021
100067855	CF	SPARTANBURG	SC		09/23/2021	4.125	128,421		(321)				170,000	08/05/2021
100067857	CF	ORLANDO	FL		09/23/2021	3.999	275,727		(449)				370,000	08/17/2021
100067859	CF	NORFOLK	VA		09/23/2021	4.375	174,679		(402)				247,000	07/29/2021
100067860	CF	LEAGUE CITY	TX		04/05/2022	4.375	288,100		(181)				371,000	07/29/2021
100067863	CF	NEWHALL	CA		09/23/2021	3.625	295,053		(415)				700,000	07/28/2021
100067865	CF	SOPHIA	NC		09/23/2021	4.500	109,347		(310)				142,500	07/27/2021
100067869	CF	HONOLULU	HI		09/23/2021	3.750	479,143		(540)				705,000	09/23/2021
100067871	CF	KANNAPOLIS	NC		09/23/2021	4.500	118,347		(354)				159,000	07/30/2021
100067872	CF	GARLAND	TX		09/23/2021	4.375	116,855		(301)				155,000	07/27/2021
100067875	CF	BUCKLEY	WA		09/23/2021	3.875	198,513		(326)				457,000	07/30/2021
100067881	CF	GRAND RAPIDS	MI		09/23/2021	3.990	115,394		(244)				165,000	08/04/2021
100067883	CF	MIAMI	FL		09/23/2021	4.375	242,974		(502)				325,000	07/30/2021
100067884	CF	HONOLULU	HI		09/23/2021	3.750	513,946		(522)				705,000	08/26/2021
100067886	CF	SIERRA MADRE	CA		09/23/2021	4.250	466,236		(834)				1,099,000	07/09/2021
100067887	CF	OAKLAND	CA		09/23/2021	3.625	319,412		(375)				435,000	07/28/2021
100067892	CF	CHATTANOOGA	TN		09/23/2021	4.375	221,335		(407)				295,000	07/26/2021
100067894	CF	PASSAIC	NJ		09/23/2021	4.375	262,817		(470)				375,000	07/07/2021
100067896	CF	(CHATSWORTH AREA)	CA		09/23/2021	3.625	367,782		(430)				500,000	08/03/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067898	CF	NEW YORK MILLS	NY		09/23/2021	4.375	122,747		(353)				160,000	08/05/2021
100067901	CF	LITTLE ROCK	AR		09/23/2021	4.000	105,847		(247)				157,000	08/06/2021
100067905	CF	PASSAIC	NJ		09/23/2021	4.875	344,872		(627)				490,000	07/23/2021
100067906	CF	CLIFTON	NJ		09/23/2021	3.625	291,846		(296)				423,958	09/23/2021
100067911	CF	BRENHAM	TX		09/23/2021	4.500	161,700		(410)				212,000	07/30/2021
100067912	CF	VERO BEACH	FL		09/23/2021	4.500	201,165		(457)				313,000	07/30/2021
100067913	CF	ESTES PARK	CO		09/23/2021	3.625	616,908		(544)				845,000	07/20/2021
100067915	CF	PALMDALE	CA		09/23/2021	4.250	198,755		(405)				350,000	07/20/2021
100067917	CF	ALBANY	OR		09/23/2021	3.625	265,435		(297)				365,000	07/28/2021
100067922	CF	TUSTIN	CA		09/23/2021	3.625	244,987		(280)				375,000	08/02/2021
100067924	CF	ALBUQUERQUE	NM		09/23/2021	4.125	190,767		(722)				294,000	07/29/2021
100067925	CF	REHOBOTH BEACH	DE		09/23/2021	3.999	219,317		(460)				450,000	07/06/2021
100067926	CF	RAYTOWN	MO		09/23/2021	4.125	209,327		(332)				282,000	08/09/2021
100067929	CF	STANLEY	VA		09/23/2021	4.250	112,400		(328)				220,000	07/06/2021
100067931	CF	DALLAS	GA		09/23/2021	3.875	200,646		(407)				275,000	07/28/2021
100067934	CF	FAYETTEVILLE	NC		09/23/2021	4.500	136,104		(503)				187,000	06/11/2021
100067942	CF	EVANS	GA		09/23/2021	4.125	221,124		(431)				298,000	07/20/2021
100067943	CF	WEST POINT	VA		09/23/2021	4.125	209,649		(377)				285,000	08/05/2021
100067944	CF	CHARLOTTE	NC		09/23/2021	3.625	198,716		(238)				273,000	08/23/2021
100067949	CF	TWIN LAKE	MI		09/23/2021	4.750	51,561		(128)				160,000	07/29/2021
100067950	CF	MEMPHIS	TN		09/23/2021	3.499	208,396		(211)				284,000	09/02/2021
100067951	CF	OAKDALE	MN		09/23/2021	3.625	224,253		(258)				305,000	08/03/2021
100067953	CF	BRENTWOOD	CA		09/23/2021	3.499	509,346		(494)				775,000	08/13/2021
100067955	CF	GAITHERSBURG	MD		09/23/2021	4.000	204,693		(354)				295,000	07/29/2021
100067956	CF	PORTLAND	OR		09/23/2021	3.625	249,966		(286)				342,000	08/02/2021
100067959	CF	LIVERMORE	CA		09/23/2021	3.499	704,861		(241)				975,000	08/26/2021
100067962	CF	HOUSTON	TX		09/23/2021	4.250	119,903		(363)				160,000	07/12/2021
100067964	CF	CRANSTON	RI		09/23/2021	3.990	200,365		(375)				350,000	08/05/2021
100067970	CF	SEATTLE	WA		09/23/2021	3.625	387,826		(328)				585,000	08/13/2021
100067971	CF	HARKER HEIGHTS	TX		09/23/2021	3.990	201,313		(304)				271,300	07/08/2021
100067972	CF	BREMERTON	WA		09/23/2021	4.250	255,351		(457)				340,000	08/30/2021
100067973	CF	SAN DIEGO	CA		09/23/2021	3.990	201,840		(336)				290,000	08/13/2021
100067976	CF	VERO BEACH	FL		09/23/2021	4.125	176,638		(410)				265,000	08/06/2021
100067977	CF	SILVER SPRING	MD		09/23/2021	3.499	231,459		(220)				339,000	08/24/2021
100067978	CF	PINON HILLS	CA		09/23/2021	3.500	249,465		(229)				341,000	08/12/2021
100067986	CF	GLOBE	AZ		09/23/2021	4.125	166,079		(329)				257,000	07/29/2021
100067989	CF	LOS ANGELES	CA		09/23/2021	3.250	432,000		(93)				925,000	07/28/2021
100067992	CF	SACRAMENTO	CA		09/23/2021	4.125	329,238		(468)				445,000	08/20/2021
100067993	CF	JACKSONVILLE	FL		09/23/2021	4.000	191,414		(373)				260,000	07/29/2021
100067997	CF	HOLLY HILL	FL		09/23/2021	4.375	129,805		(301)				171,000	07/21/2021
100067998	CF	TAMPA	FL		09/23/2021	3.375	308,184		(170)				450,000	08/05/2021
100068002	CF	DENVER	CO		09/23/2021	3.500	295,129		(269)				403,000	09/07/2021
100068004	CF	PORTLAND	OR		09/23/2021	3.374	302,954		(210)				475,000	08/11/2021
100068006	CF	OCALA	FL		09/23/2021	4.125	114,399		(287)				150,000	07/23/2021
100068007	CF	CHESAPEAKE	VA		09/23/2021	3.875	221,106		(389)				304,000	08/16/2021
100068011	CF	SPRINGFIELD	MA		09/23/2021	3.990	156,963		(304)				235,000	08/03/2021
100068013	CF	DALLAS	TX		09/23/2021	4.125	122,217		(317)				172,000	08/18/2021
100068014	CF	SUN CITY WEST	AZ		09/23/2021	3.625	200,704		(217)				324,000	08/13/2021
100068017	CF	WINTER HAVEN	FL		09/23/2021	3.875	124,208		(1,387)				373,001	08/18/2021
100068024	CF	SCOTTSDALE	AZ		09/23/2021	3.625	175,209		(138)				240,000	08/25/2021
100068026	CF	MURFREESBORO	TN		09/23/2021	3.875	167,102		(273)				224,500	08/14/2021
100068028	CF	BRIGHTON	CO		09/23/2021	3.999	293,554		(362)				447,000	08/20/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068029	CF	HERMITAGE	PA		09/23/2021	3.750	88,095		(142)				126,000	06/04/2021
100068031	CF	WILLIAMSBURG	VA		09/23/2021	3.625	189,329		(224)				280,000	08/18/2021
100068038	CF	PLAINVILLE	CT		09/23/2021	3.999	244,735		(362)				330,000	08/27/2021
100068041	CF	SPOKANE	WA		09/23/2021	3.374	435,112		(246)				600,000	08/17/2021
100068044	CF	BELL	CA		09/23/2021	3.375	292,237		(157)				650,000	08/16/2021
100068045	CF	BREMERTON	WA		09/23/2021	3.374	339,895		(189)				476,000	08/19/2021
100068046	CF	BREMERTON	WA		09/23/2021	3.374	303,635		(169)				428,000	08/19/2021
100068049	CF	BREMERTON	WA		09/23/2021	3.374	303,635		(169)				440,000	08/19/2021
100068050	CF	BREMERTON	WA		09/23/2021	3.374	303,635		(169)				440,000	08/19/2021
100068052	CF	ELOY	AZ		09/23/2021	3.875	190,607		(624)				300,000	08/20/2021
100068053	CF	SUNNYVALE	CA		09/23/2021	3.375	759,815		777				1,450,000	08/19/2021
100068055	CF	OCALA	FL		09/23/2021	4.500	108,601		(301)				142,500	08/28/2021
100068060	CF	ENNIS	TX		09/23/2021	3.874	106,683		(209)				155,000	08/18/2021
100068061	CF	GREENWOOD VILLAGE	CO		09/23/2021	3.500	218,925		(135)				465,000	08/19/2021
100068062	CF	CORPUS CHRISTI	TX		09/23/2021	3.625	111,456		(113)				155,000	08/16/2021
100068065	CF	OAKLAND	TN		09/23/2021	3.750	126,350		(142)				180,000	08/19/2021
100068066	CF	STOCKBRIDGE	GA		09/23/2021	3.750	81,031		(160)				176,400	08/25/2021
100068068	CF	NAPLES	FL		09/23/2021	3.875	214,887		(542)				545,000	08/18/2021
100068069	CF	ARLINGTON	TX		09/23/2021	3.999	185,461		(92)				261,000	08/20/2021
100068070	CF	LEWISVILLE	TX		09/23/2021	3.625	163,964		(72)				255,000	08/10/2021
100068072	CF	SIOUX FALLS	SD		09/23/2021	3.625	148,279		38				208,500	08/18/2021
100068075	CF	NEW ORLEANS	LA		09/23/2021	3.875	251,641		(93)				410,000	08/19/2021
100068077	CF	NORTH YARMOUTH	ME		09/23/2021	3.125	251,987		46				360,000	08/30/2021
100068080	CF	CANTON	GA		09/23/2021	3.250	164,270		234				293,000	08/09/2021
100068086	CF	SIOUX FALLS	SD		09/23/2021	4.250	97,576		(123)				141,000	08/11/2021
100068088	CF	SIOUX FALLS	SD		09/23/2021	3.999	104,800		(97)				154,000	08/11/2021
100068092	CF	KERNERSVILLE	NC		09/23/2021	3.125	83,049		280				132,500	08/20/2021
100068216	CF	WASHINGTON	DC		04/05/2022	3.999	342,531		(286)				525,000	06/28/2021
100068233	CF	GALVESTON	TX		04/05/2022	3.625	486,889		(438)				625,000	07/21/2021
100068239	CF	SAINT PAUL	MN		04/05/2022	4.375	173,353		(104)				255,000	05/28/2021
100068263	CF	PHILADELPHIA	PA		04/05/2022	4.375	114,090		(90)				160,000	06/11/2021
100068270	CF	TAMPA	FL		04/05/2022	4.750	325,204		(175)				445,000	06/07/2021
100068274	CF	SHERMAN	TX		04/05/2022	4.125	240,145		(169)				337,000	05/20/2021
100068289	CF	GUTHRIE	OK		04/05/2022	4.375	218,157		(310)				300,000	06/29/2021
100068309	CF	LAS VEGAS	NV		04/05/2022	4.375	254,868		(150)				437,000	05/18/2021
100068310	CF	LAFAYETTE	IN		04/05/2022	4.875	102,286		(56)				150,000	05/28/2021
100068311	CF	LAFAYETTE	IN		04/05/2022	4.875	109,602		(61)				150,000	05/28/2021
100068316	CF	LAFAYETTE	IN		04/05/2022	4.700	79,430		(54)				110,000	05/28/2021
100068328	CF	STOCKTON	CA		04/05/2022	4.250	272,209		(170)				400,000	06/14/2021
100068331	CF	NEW BRITAIN	CT		04/05/2022	4.875	122,507		(65)				175,000	06/18/2021
100068348	CF	VENICE	FL		04/05/2022	4.250	260,820		(188)				315,000	06/02/2021
100068352	CF	BOISE	ID		04/05/2022	4.500	244,567		(162)				335,000	06/24/2021
100068370	CF	CARTERSVILLE	GA		04/05/2022	4.625	196,631		(120)				289,000	06/23/2021
100068374	CF	RIO RANCHO	NM		04/05/2022	4.125	175,457		(124)				240,500	06/22/2021
100068383	CF	PHILADELPHIA	PA		04/05/2022	4.500	109,583		(69)				150,000	06/24/2021
100068403	CF	GALLUP	NM		04/05/2022	4.125	157,258		(128)				235,000	06/18/2021
100068410	CF	CRUM LYNNE	PA		04/05/2022	4.125	114,451		(84)				168,000	06/30/2021
100068417	CF	ALDIE	VA		04/05/2022	4.000	315,201		(249)				405,000	06/25/2021
100068450	CF	SUN VALLEY	CA		04/05/2022	3.500	510,097		(480)				890,000	06/29/2021
100068459	CF	BOISE	ID		04/05/2022	3.625	260,803		(251)				350,000	07/02/2021
100068501	CF	COTTAGE GROVE	OR		04/05/2022	4.000	282,945		(209)				400,000	06/08/2021
100068523	CF	MACON	GA		04/05/2022	4.625	53,107		(58)				77,000	07/16/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068526		Schiedam/Vlaardingen	NLD		08/30/2021	8.215	115,899					3,520	175,000	07/01/2021
100068529		Tilburg	NLD		08/30/2021	3.650	116,640					4,749	133,726	12/01/2023
100068532		Tilburg	NLD		08/30/2021	8.115	2,175,593					66,072	2,494,274	12/01/2023
100068535		Utrecht	NLD		08/30/2021	7.565	1,768,290					53,703	2,167,999	12/01/2023
100068538		Rotterdam	NLD		08/30/2021	8.430	145,040					4,405	162,460	12/01/2023
100068541		Rotterdam	NLD		08/30/2021	4.050	11,373					440	12,740	12/01/2023
100068544		Utrecht	NLD		08/30/2021	7.565	158,947					8,767	336,000	12/01/2023
100068547		Dedemsvaart	NLD		08/30/2021	3.700	23,853					928	27,301	12/01/2023
100068550		Dedemsvaart	NLD		08/30/2021	8.080	430,483					13,074	492,699	12/01/2023
100068553		Den Haag	NLD		08/30/2021	3.650	3,859					150	4,178	12/01/2023
100068556		Den Haag	NLD		08/30/2021	8.030	122,522					3,721	132,658	12/01/2023
100068559		Heerlen	NLD		08/30/2021	7.730	337,763					10,258	408,000	12/01/2023
100068562		Venlo	NLD		08/30/2021	8.180	390,172					30,949	516,878	12/01/2023
100068565		Venlo	NLD		08/30/2021	3.800	32,551					1,263	43,122	12/01/2023
100068568		Emmen	NLD		08/30/2021	7.730	192,724					6,378	240,000	12/01/2023
100068571		Rotterdam	NLD		08/30/2021	7.830	139,079					4,224	168,000	12/01/2023
100068574		Delft	NLD		08/30/2021	7.815	178,816					5,431	222,400	12/01/2023
100068580		Nijmegen	NLD		08/30/2021	7.715	339,971					10,325	440,000	12/01/2023
100068583		Rotterdam	NLD		08/30/2021	7.565	118,681					3,604	153,600	12/01/2023
100068586		Rotterdam	NLD		08/30/2021	7.815	143,406					4,355	185,600	12/01/2023
100068589		Den Haag	NLD		08/30/2021	7.965	500,022					15,186	604,000	12/01/2023
100068592		Haarlem	NLD		08/30/2021	3.600	16,248					632	18,590	12/01/2023
100068595		Haarlem	NLD		08/30/2021	8.065	291,404					8,850	333,410	12/01/2023
100068598		Rotterdam	NLD		08/30/2021	7.615	173,959					7,034	248,000	12/01/2023
100068601		Bussum/Uothoorn/Purmerend	NLD		08/30/2021	3.650	7,989					325	9,160	12/01/2023
100068604		Bussum/Uothoorn/Purmerend	NLD		08/30/2021	8.115	149,013					4,526	170,841	12/01/2023
100068607		Tilburg	NLD		08/30/2021	7.630	516,579					15,688	691,826	12/01/2023
100068610		Tilburg	NLD		08/30/2021	3.250	65,839					2,860	88,174	12/01/2023
100068613		Schiedam/Vlaardingen	NLD		08/30/2021	8.115	180,242					5,661	207,706	12/01/2023
100068616		Schiedam/Vlaardingen	NLD		08/30/2021	3.650	10,668					367	12,294	12/01/2023
100068619		Rotterdam	NLD		08/30/2021	3.600	12,072					492	13,841	12/01/2023
100068622		Rotterdam	NLD		08/30/2021	8.065	225,176					6,839	258,159	12/01/2023
100068625		Nijmegen	NLD		08/30/2021	7.715	218,994					6,651	284,000	12/01/2023
100068628		Spijkenisse	NLD		08/30/2021	7.815	149,013					4,526	180,000	12/01/2023
100068631		Rotterdam	NLD		08/30/2021	7.915	364,254					11,062	440,000	12/01/2023
100068634		Hilversum	NLD		08/30/2021	8.080	15,446					629	17,708	12/01/2023
100068637		Hilversum	NLD		08/30/2021	8.080	288,092					8,749	330,292	12/01/2023
100068640		Leeuwarden	NLD		08/30/2021	7.565	110,380					3,352	184,000	12/01/2023
100068643		Leeuwarden	NLD		08/30/2021	7.565	110,380					3,352	188,000	12/01/2023
100068646		Stadskanaal	NLD		08/30/2021	7.815	376,705					15,591	505,600	12/01/2023
100068649		Enschede	NLD		08/30/2021	7.915	397,369					12,068	425,443	12/01/2023
100068652		Rotterdam	NLD		08/30/2021	8.215	543,733					16,513	623,379	12/01/2023
100068655		Tilburg	NLD		08/30/2021	3.700	16,755					649	19,167	12/01/2023
100068658		Tilburg	NLD		08/30/2021	8.165	299,682					9,101	342,833	12/01/2023
100068661		Schiedam/Vlaardingen	NLD		08/30/2021	3.750	9,254					318	10,667	12/01/2023
100068664		Schiedam/Vlaardingen	NLD		08/30/2021	8.215	157,321					4,939	181,333	12/01/2023
100068667		Spijkenisse	NLD		08/30/2021	8.215	172,193					5,229	197,003	12/01/2023
100068670		Spijkenisse	NLD		08/30/2021	3.750	9,612					373	10,997	12/01/2023
100068673		Tilburg	NLD		08/30/2021	3.650	45,753					1,775	52,328	12/01/2023
100068676		Tilburg	NLD		08/30/2021	8.115	814,606					24,739	931,672	12/01/2023
100068682		Roden	NLD		08/30/2021	7.615	219,877					43,015	424,000	12/01/2023
100068688		Utrecht	NLD		08/30/2021	8.165	156,961					5,949	204,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068691		Den Haag	NLD		08/30/2021	8.165	148,130					4,586	180,000	12/01/2023
100068700		Zoetermeer	NLD		08/30/2021	7.915	172,193					5,229	208,000	12/01/2023
100068703		Rotterdam	NLD		08/30/2021	7.915	211,930					6,436	256,000	12/01/2023
100068709		Rotterdam	NLD		08/30/2021	3.550	32,159					1,248	36,782	12/01/2023
100068712		Rotterdam	NLD		08/30/2021	8.015	572,873					17,398	655,218	12/01/2023
100068737		Rotterdam	NLD		08/30/2021	3.850	29,151					1,187	33,421	12/01/2023
100070218		Rotterdam	NLD		08/31/2021	3.900	13,968					569	15,226	12/01/2023
100070221		Rotterdam	NLD		08/31/2021	3.900	129,145					3,922	140,774	12/01/2023
100070224		Den Haag	NLD		08/31/2021	3.050	529,825					16,085	711,808	12/01/2023
100070227		Den Haag	NLD		08/31/2021	3.050	592,634					19,346	796,191	12/01/2023
100070230		Castricum	NLD		08/31/2021	3.350	17,908					729	23,263	12/01/2023
100070233		Castricum	NLD		08/31/2021	3.350	154,532					4,691	200,738	12/01/2023
100070236		Groningen	NLD		08/31/2021	3.150	154,532					4,691	200,000	12/01/2023
100070245		Rotterdam	NLD		08/31/2021	3.400	99,342					3,018	120,000	12/01/2023
100070251		Rotterdam	NLD		08/31/2021	3.400	152,325					4,626	184,000	12/01/2023
100070254		Amsterdam	NLD		08/31/2021	2.950	791,691					24,035	1,352,000	12/01/2023
100070257		Tiel	NLD		08/31/2021	3.550	13,384					520	16,395	12/01/2023
100070260		Tiel	NLD		08/31/2021	3.550	211,930					6,434	259,605	12/01/2023
100070263		Den Haag	NLD		08/31/2021	8.020	185,439					5,631	228,000	12/01/2023
100070266		Utrecht	NLD		08/31/2021	3.600	14,529					590	16,649	12/01/2023
100070269		Utrecht	NLD		08/31/2021	3.600	268,224					8,143	307,352	12/01/2023
100070272		Den Haag	NLD		08/31/2021	3.350	392,953					11,930	492,000	12/01/2023
100070275		Schiedam/Vlaardingen	NLD		08/31/2021	3.600	231,798					7,040	269,586	12/01/2023
100070278		Schiedam/Vlaardingen	NLD		08/31/2021	3.600	8,954					365	10,414	12/01/2023
100070281		Groningen	NLD		08/31/2021	3.450	141,287					4,291	412,000	12/01/2023
100070287		Den Haag	NLD		08/31/2021	3.650	110,380					3,352	130,258	12/01/2023
100070290		Den Haag	NLD		08/31/2021	3.650	8,187					318	9,662	12/01/2023
100070296		Amsterdam	NLD		08/31/2021	3.900	24,796					958	32,426	12/01/2023
100070299		Amsterdam	NLD		08/31/2021	3.900	91,616					16,459	119,808	12/01/2023
100070302		Amsterdam	NLD		08/31/2021	3.900	81,681					16,158	106,816	12/01/2023
100070305		Amsterdam	NLD		08/31/2021	3.900	12,961					501	16,950	12/01/2023
100070308		Amsterdam	NLD		08/31/2021	3.150	229,237					7,401	336,000	12/01/2023
100070311		Grouw	NLD		08/31/2021	3.600	119,211					3,620	136,612	12/01/2023
100070314		Grouw	NLD		08/31/2021	3.600	6,447					262	7,388	12/01/2023
100070317		Castricum	NLD		08/31/2021	3.450	163,804					4,973	212,000	12/01/2023
100070320		Echt/Limburg	NLD		08/31/2021	3.400	400,680					12,163	508,000	12/01/2023
100070323		Wijchen	NLD		08/31/2021	3.650	163,243					4,956	186,989	12/01/2023
100070326		Wijchen	NLD		08/31/2021	3.650	8,905					362	10,200	12/01/2023
100070329		Wijchen	NLD		08/31/2021	3.650	8,436					343	9,663	12/01/2023
100070332		Wijchen	NLD		08/31/2021	3.650	154,651					4,695	177,148	12/01/2023
100070335		Rotterdam	NLD		08/31/2021	3.650	99,342					3,015	113,616	12/01/2023
100070338		Rotterdam	NLD		08/31/2021	3.650	5,582					217	6,384	12/01/2023
100070341		Rotterdam	NLD		08/31/2021	3.350	463,597					14,072	560,000	12/01/2023
100070344		Schiedam/Vlaardingen	NLD		08/31/2021	8.020	158,947					4,825	192,000	12/01/2023
100070347		Schiedam/Vlaardingen	NLD		08/31/2021	3.200	135,988					4,128	176,000	12/01/2023
100070350		Amsterdam	NLD		08/31/2021	2.900	454,766					13,806	1,616,000	12/01/2023
100070356		Dordrecht/Drechtsteden	NLD		08/31/2021	3.600	119,211					3,619	136,342	12/01/2023
100070359		HeerHugowaard	NLD		08/31/2021	3.400	205,307					6,233	248,000	12/01/2023
100070362		Zoetermeer	NLD		08/31/2021	3.150	259,614					7,881	336,000	12/01/2023
100070374		East Midlands	GBR		08/31/2021	4.490	235,302					12,132	273,610	08/27/2021
100070400	CF	BURKE	VA		09/23/2021	4.375	335,147		(501)				455,000	07/22/2021
100070401	CF	AMERICAN CANYON	CA		09/23/2021	3.875	581,373		(263)				800,000	08/16/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070403	CF	WOODLAND	CA		09/23/2021	4.500	315,735		(565)				420,000	08/05/2021
100070405	CF	REXBURG	ID		09/23/2021	4.125	192,400		(304)				270,000	06/30/2021
100070406	CF	JACKSONVILLE	NC		09/23/2021	4.500	57,610		(2,718)				172,000	07/07/2021
100070407	CF	RENO	NV		09/23/2021	3.625	406,672		(350)				530,000	08/16/2021
100070408	CF	CHARLOTTE	NC		09/23/2021	4.375	203,447		(399)				270,000	08/17/2021
100070410	CF	SAN FRANCISCO	CA		09/23/2021	3.625	1,522,484		(331)				2,900,000	08/26/2021
100070412	CF	BERKELEY	CA		09/23/2021	3.499	562,648		(325)				975,000	08/23/2021
100070414	CF	TUCSON	AZ		09/23/2021	4.250	104,490		(212)				132,000	08/17/2021
100070415	CF	TYBEE ISLAND	GA		04/05/2022	3.375	285,138		(276)				371,000	04/16/2021
100070417	CF	WESTMINSTER	CO		09/23/2021	3.625	290,544		(350)				405,000	08/13/2021
100070418	CF	CANYON COUNTRY	CA		09/23/2021	3.374	251,229		69				330,000	08/24/2021
100070419	CF	NEW ORLEANS	LA		09/23/2021	3.750	205,095		(330)				369,000	03/17/2021
100070420	CF	SALEM	OR		09/23/2021	4.125	212,829		(445)				355,000	07/31/2021
100070421	CF	PORTLAND	OR		09/23/2021	3.625	321,987		(675)				484,000	08/13/2021
100070422	CF	SCOTTSDALE	AZ		09/23/2021	3.625	165,137		(175)				225,000	08/25/2021
100070424	CF	SAN BERNARDINO	CA		09/23/2021	3.875	204,018		(362)				400,000	08/04/2021
100070425	CF	MIRAMAR	FL		09/23/2021	3.500	302,621		(239)				390,000	08/20/2021
100070427	CF	SACRAMENTO	CA		09/23/2021	3.625	191,571		(208)				365,000	08/26/2021
100070429	CF	HOUSTON	TX		09/23/2021	3.875	110,078		(328)				152,000	08/13/2021
100070430	CF	SURFSIDE BEACH	SC		09/23/2021	3.875	92,346		(223)				125,000	08/10/2021
100070431	CF	MILL VALLEY	CA		09/23/2021	3.440	374,139		(295)				1,660,000	08/24/2021
100070432	CF	MERCED	CA		09/23/2021	3.625	339,006		(430)				460,000	08/02/2021
100070436	CF	MIDLAND	TX		09/23/2021	4.125	197,711		(380)				263,000	08/23/2021
100070438	CF	CHARLOTTE	NC		09/23/2021	3.374	192,262		(112)				265,000	08/24/2021
100070439	CF	GRAVOIS MILLS	MO		09/23/2021	3.625	152,700		(226)				440,000	08/06/2021
100070442	CF	HENRICO	VA		09/23/2021	3.625	120,505		(164)				168,000	08/13/2021
100070443	CF	CONYERS	GA		04/05/2022	4.125	159,300		(118)				233,000	08/23/2021
100070444	CF	FREDERICK	MD		09/23/2021	3.625	217,890		(260)				307,000	08/10/2021
100070445	CF	FORT PIERCE	FL		09/23/2021	3.500	107,935		(116)				141,000	08/06/2021
100070447	CF	APOPKA	FL		09/23/2021	4.500	392,435		(708)				550,000	08/13/2021
100070448	CF	PLEASANT HILL	MO		09/23/2021	4.875	83,836		(356)				128,000	08/04/2021
100070449	CF	LOS ANGELES	CA		09/23/2021	4.375	299,343		(491)				1,275,000	08/12/2021
100070452	CF	GARFIELD	NJ		09/23/2021	4.375	419,110		(704)				700,000	08/11/2021
100070453	CF	LOXLEY	AL		09/23/2021	4.875	76,429		(134)				165,000	08/20/2021
100070454	CF	TUCSON	AZ		09/23/2021	4.125	228,702		(318)				308,000	08/19/2021
100070455	CF	MESA	AZ		09/23/2021	4.250	169,970		(359)				241,000	07/30/2021
100070457	CF	ARKADELPHIA	AR		09/23/2021	3.990	120,068		(268)				150,000	08/05/2021
100070458	CF	TUCSON	AZ		09/23/2021	4.125	123,604		(302)				175,000	08/06/2021
100070459	CF	EXETER	CA		09/23/2021	4.375	167,765		(458)				220,000	07/26/2021
100070460	CF	OCALA	FL		09/23/2021	4.375	142,098		(358)				182,000	07/29/2021
100070461	CF	LEESBURG	FL		09/23/2021	4.375	165,087		(370)				234,000	08/06/2021
100070462	CF	VALPARAISO	FL		09/23/2021	4.375	175,275		(433)				232,000	07/13/2021
100070463	CF	LA QUINTA	CA		09/23/2021	4.125	160,821		(403)				265,000	07/20/2021
100070464	CF	EAST HARTFORD	CT		09/23/2021	4.125	119,685		(291)				160,000	08/13/2021
100070465	CF	BONAIRE	GA		09/23/2021	4.500	112,609		(287)				145,000	08/12/2021
100070466	CF	PALATKA	FL		09/23/2021	4.500	76,000		(210)				89,000	07/22/2021
100070468	CF	ANTIOCH	IL		09/23/2021	4.125	150,607		(311)				210,000	08/16/2021
100070470	CF	SAINT JOSEPH	MI		09/23/2021	4.750	124,918		(248)				174,000	08/18/2021
100070471	CF	WINTERVILLE	GA		09/23/2021	4.250	116,438		(488)				172,000	08/06/2021
100070472	CF	GOODING	ID		09/23/2021	4.125	119,927		(311)				165,000	08/16/2021
100070473	CF	BALTIMORE	MD		09/23/2021	4.490	153,071		(414)				200,000	07/21/2021
100070474	CF	AURORA	IL		09/23/2021	4.375	120,761		(124)				166,973	08/10/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070475	CF	CHISAGO CITY	MN		09/23/2021	3.999	281,756		(363)				380,000	08/20/2021
100070476	CF	INDEPENDENCE	MO		09/23/2021	4.375	167,717		(373)				238,000	06/28/2021
100070477	CF	CHARLOTTE	NC		09/23/2021	4.375	164,621		(316)				206,000	08/05/2021
100070479	CF	GRANTS PASS	OR		09/23/2021	4.500	230,827		(480)				332,000	07/01/2021
100070481	CF	RUNNEMEDE	NJ		09/23/2021	4.250	162,553		(369)				218,500	07/30/2021
100070482	CF	SOUTH EUCLID	OH		09/23/2021	4.625	110,251		(282)				144,000	08/06/2021
100070483	CF	ELKINS PARK	PA		09/23/2021	4.500	222,296		(430)				300,000	08/13/2021
100070484	CF	SCRANTON	PA		09/23/2021	4.625	142,247		(403)				185,000	07/30/2021
100070486	CF	COATESVILLE	PA		09/23/2021	4.375	123,806		(362)				162,000	07/29/2021
100070487	CF	WEST READING	PA		09/23/2021	4.500	132,278		(378)				189,000	08/09/2021
100070489	CF	ALLENTOWN	PA		09/23/2021	4.500	153,245		(411)				200,000	08/12/2021
100070491	CF	WEST MIFFLIN	PA		09/23/2021	4.500	101,035		(315)				140,000	08/16/2021
100070492	CF	WEST WARWICK	RI		09/23/2021	4.375	152,356		(420)				295,000	08/06/2021
100070494	CF	THE COLONY	TX		09/23/2021	4.500	216,427		(579)				305,000	06/18/2021
100070495	CF	LUFKIN	TX		09/23/2021	4.500	151,600		(394)				218,000	07/30/2021
100070496	CF	CLOVER	SC		09/23/2021	4.125	112,865		(302)				157,000	08/16/2021
100070499	CF	FRESNO	TX		09/23/2021	4.000	205,106		(342)				275,000	08/23/2021
100070500	CF	SAN ANTONIO	TX		09/23/2021	4.500	123,160		(355)				160,000	08/06/2021
100070504	CF	ROANOKE	VA		09/23/2021	4.125	168,051		(399)				226,000	07/23/2021
100070505	CF	KILLEEN	TX		09/23/2021	4.500	142,024		(398)				185,000	08/17/2021
100070506	CF	NAMPA	ID		09/23/2021	3.990	256,579		(257)				375,000	06/18/2021
100070507	CF	MECHANICSVILLE	VA		09/23/2021	4.250	249,320		(309)				317,000	05/18/2021
100070508	CF	PLYMOUTH	WI		09/23/2021	4.375	125,712		(311)				165,000	08/13/2021
100070510	CF	STUART	FL		09/23/2021	3.875	257,092		(275)				330,000	04/30/2021
100070511	CF	PALMDALE	CA		09/23/2021	3.875	391,837		(506)				762,000	07/06/2021
100070517	CF	WASHINGTON	DC		09/23/2021	3.499	680,879		(598)				1,305,000	06/28/2021
100070519	CF	ONTARIO	CA		09/23/2021	3.625	213,165		(2,922)				579,006	06/24/2021
100071414		Yorkshire/Humberside	GBR		09/30/2021	5.490	213,969					11,034	223,863	09/10/2021
100071418		West Midlands	GBR		09/30/2021	5.490	49,451					2,550	59,697	09/27/2021
100071419		Blackpool	GBR		09/30/2021	5.490	70,055					3,613	92,466	12/01/2023
100071422		Capelle aan den IJssel	NLD		09/30/2021	3.350	605,987					36,333	780,000	12/01/2023
100071423		Leeuwarden	NLD		09/30/2021	3.450	165,570					5,026	200,000	12/01/2023
100071424		Appingedam	NLD		09/30/2021	3.350	179,037					5,436	240,000	12/01/2023
100071425		Tilburg	NLD		09/30/2021	3.650	182,127					5,533	212,507	12/01/2023
100071426		Tilburg	NLD		09/30/2021	3.650	9,850					385	11,493	12/01/2023
100071427		Den Haag	NLD		09/30/2021	3.150	288,092					8,746	351,480	12/01/2023
100071429		Delft	NLD		09/30/2021	3.150	166,571					12,391	259,200	12/01/2023
100071430		Heerlen	NLD		09/30/2021	3.650	5,060					187	5,785	12/01/2023
100071431		Heerlen	NLD		09/30/2021	3.650	89,408					2,714	102,215	12/01/2023
100071432		Tilburg	NLD		09/30/2021	3.350	662,281					20,106	813,559	12/01/2023
100071433		Rotterdam	NLD		09/30/2021	3.600	357,632					10,859	408,871	12/01/2023
100071434		Rotterdam	NLD		09/30/2021	3.600	20,231					750	23,129	12/01/2023
100071435		Leeuwarden	NLD		09/30/2021	3.450	155,636					4,725	188,000	12/01/2023
100071436		Leeuwarden	NLD		09/30/2021	3.450	158,947					4,825	192,000	12/01/2023
100071437		Tilburg	NLD		09/30/2021	3.650	9,144					372	10,499	12/01/2023
100071438		Tilburg	NLD		09/30/2021	3.650	175,504					5,327	201,501	12/01/2023
100071441		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	10,476					404	12,000	12/01/2023
100071442		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	192,061					5,831	220,000	12/01/2023
100071443		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	248,355					7,540	284,483	12/01/2023
100071444		Amsterdam/Amstelveen	NLD		09/30/2021	3.650	13,547					522	15,517	12/01/2023
100071445		Amsterdam/Amstelveen	NLD		09/30/2021	3.900	221,864					6,734	254,456	12/01/2023
100071446		Amsterdam/Amstelveen	NLD		09/30/2021	3.900	11,809					1,588	13,544	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071447		Den Haag	NLD		09/30/2021	3.350	154,974					4,705	208,000	12/01/2023
100071448		Den Haag	NLD		09/30/2021	8.265	665,592					20,207	760,589	12/01/2023
100071449		Den Haag	NLD		09/30/2021	8.265	37,989					1,383	43,411	12/01/2023
100071451		Den Haag	NLD		09/30/2021	8.025	119,211					3,619	144,000	12/01/2023
100071452		Venlo	NLD		09/30/2021	3.600	129,145					3,921	147,638	12/01/2023
100071453		Venlo	NLD		09/30/2021	3.600	7,314					271	8,362	12/01/2023
100071454		Katwijk	NLD		09/30/2021	3.650	121,197					3,679	99,312	12/01/2023
100071455		Katwijk	NLD		09/30/2021	3.650	6,611					255	5,417	12/01/2023
100071456		Rotterdam	NLD		09/30/2021	3.300	2,002,737					60,811	2,268,000	12/01/2023
100071457		Den Haag	NLD		09/30/2021	3.350	430,483					13,074	877,381	12/01/2023
100071458		Dordrecht/Drechtsteden	NLD		09/30/2021	3.600	6,695					249	7,658	12/01/2023
100071459		Tilburg	NLD		09/30/2021	3.650	172,193					5,227	196,859	12/01/2023
100071460		Tilburg	NLD		09/30/2021	3.650	9,745					361	11,141	12/01/2023
100071462	CF	PORTLAND	OR		04/05/2022	3.875	480,698		(127)				1,050,000	09/22/2021
100071465	CF	Santa Barbara	CA		04/05/2022	3.625	582,722		(530)				1,252,500	09/28/2021
100071470	CF	Canyon Country	CA		04/05/2022	3.875	664,131		(287)				1,030,000	09/27/2021
100071472	CF	Isle of Palms	SC		04/05/2022	3.250	2,086,496		(712)				3,250,000	09/22/2021
100071480	CF	Vallejo	CA		04/05/2022	5.125	560,498		(281)				635,000	09/24/2021
100071482	CF	San Jose	CA		04/05/2022	4.500	902,822		(612)				1,215,000	09/29/2021
100071485		Los Angeles	CA		04/05/2022	4.750	978,926		(526)				1,645,000	09/27/2021
100071488	CF	LEHIGH ACRES	FL		04/05/2022	5.125	254,459		(148)				300,000	09/22/2021
100071491	CF	HOMESTEAD	FL		04/05/2022	4.500	339,514		(225)				385,000	09/23/2021
100071493	CF	DOUGLASVILLE	GA		04/05/2022	5.500	397,681		(177)				450,000	09/20/2021
100071498	CF	Palm Springs	CA		04/05/2022	4.750	1,191,592		(208)				1,300,000	09/29/2021
100071503	CF	Bellaire	TX		10/19/2021	4.625	429,104		(1,176)				875,000	08/12/2021
100071505	CF	Corona Del Mar	CA		10/19/2021	3.875	2,664,049		(1,888)				4,200,000	09/10/2021
100071506	CF	Dallas	TX		10/19/2021	5.500	1,398,881		(1,820)				1,600,000	08/12/2021
100071507	CF	Venice	CA		10/19/2021	4.250	777,786		(112)				1,650,000	08/06/2021
100071508	CF	Corpus Christi	TX		10/19/2021	5.625	88,837		(232)				110,000	09/10/2021
100071509	CF	Los Angeles	CA		10/19/2021	3.625	2,549,043		(509)				6,700,000	08/20/2021
100071510		Kalispell	MT		10/19/2021	4.500	284,695		(211)				415,000	08/17/2021
100071511		Kalispell	MT		10/19/2021	4.500	229,814		(171)				335,000	08/17/2021
100071512	CF	Sacramento	CA		10/19/2021	5.625	930,285		(466)				1,200,000	08/20/2021
100071513	CF	Chino	CA		10/19/2021	4.125	480,455		(163)				660,000	08/06/2021
100071514		Los Angeles	CA		10/19/2021	4.500	1,505,160		(553)				2,742,000	08/13/2021
100071516		West Hollywood	CA		10/19/2021	4.625	1,279,517		(1,859)				2,100,000	08/13/2021
100071517		West Hollywood	CA		10/19/2021	4.750	716,495		(327)				1,440,000	08/13/2021
100071518	CF	Malibu	CA		10/19/2021	4.125	2,891,423		(1,300)				4,800,000	08/23/2021
100071519		Sherman Oaks	CA		10/19/2021	4.875	1,111,160		(452)				1,550,000	08/05/2021
100071520	CF	Santa Monica	CA		10/19/2021	4.500	1,639,135		(405)				2,000,000	08/06/2021
100071521	CF	Los Angeles	CA		10/19/2021	4.000	3,000,643		(436)				3,950,000	08/27/2021
100071523	CF	ANKENY	IA		10/14/2021	4.500	183,490		(377)				260,000	08/30/2021
100071524	CF	LAKEVILLE	MN		10/14/2021	3.625	382,686		(521)				515,000	09/09/2021
100071525	CF	EVERETT	WA		10/14/2021	3.625	326,071		(442)				392,000	09/03/2021
100071526	CF	ROANOKE	VA		10/14/2021	3.999	135,562		(230)				200,000	09/08/2021
100071527	CF	MIRAMAR BEACH	FL		10/14/2021	3.625	473,322		(640)				600,000	09/15/2021
100071528	CF	LAKEWOOD	NJ		10/14/2021	3.625	280,081		(382)				355,000	09/02/2021
100071530	CF	CITRUS SPGS	FL		10/14/2021	3.625	177,440		(209)				225,000	09/20/2021
100071533	CF	HUNTSVILLE	TX		10/14/2021	4.000	224,276		(382)				300,500	08/26/2021
100071534	CF	PITTSBURGH	PA		10/14/2021	3.625	214,521		(292)				330,000	09/15/2021
100071537	CF	NEW SMYRNA BEACH	FL		10/14/2021	3.624	516,450		(705)				750,000	09/16/2021
100071540	CF	EUGENE	OR		10/14/2021	4.125	220,249		(427)				531,000	05/11/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071542	CF	LEESBURG	FL		10/14/2021	3.625	226,139		(214)				292,000	07/30/2021
100071544	CF	CASTRO VALLEY	CA		10/14/2021	3.625	486,585		(513)				920,000	05/06/2021
100071545	CF	CHARLOTTE	NC		10/14/2021	4.375	193,017		(408)				307,000	05/20/2021
100071546	CF	WOODBURY	MN		10/14/2021	3.875	179,998		(248)				230,000	04/30/2021
100071547	CF	PORTLAND	OR		10/14/2021	4.125	173,358		(389)				404,000	05/22/2021
100071548	CF	GREENSBORO	NC		10/14/2021	4.000	234,344		(358)				297,000	05/11/2021
100071550	CF	SAN FERNANDO	CA		10/14/2021	3.750	514,465		(690)				875,000	05/13/2021
100071551	CF	RICHMOND	VA		10/14/2021	4.125	444,495		(697)				644,000	03/26/2021
100071552	CF	LOS ANGELES	CA		10/14/2021	3.625	369,967		(432)				640,000	05/14/2021
100071553	CF	NORTHRIDGE	CA		10/14/2021	4.000	596,721		(400)				790,000	05/01/2021
100071554	CF	SEGUIN	TX		10/14/2021	3.875	281,012		(448)				379,900	05/21/2021
100071556	CF	SAN LEANDRO	CA		10/14/2021	3.500	318,208		(279)				850,000	05/24/2021
100071557	CF	N FT MYERS	FL		10/14/2021	4.000	232,378		(345)				348,000	04/26/2021
100071558	CF	WOODSTOCK	GA		10/14/2021	3.500	237,497		(131)				312,000	04/20/2021
100071561	CF	SEASIDE	CA		10/14/2021	3.990	672,524		(1,001)				975,000	05/08/2021
100071562	CF	LAKE HAVASU CITY	AZ		10/14/2021	4.500	205,846		(434)				485,000	05/25/2021
100071564	CF	CHESAPEAKE	VA		10/14/2021	3.750	132,363		(487)				215,000	05/03/2021
100071565	CF	SEASIDE	CA		10/14/2021	3.990	607,002		(903)				880,000	05/08/2021
100071567	CF	KNOXVILLE	TN		10/14/2021	3.750	200,782		(181)				263,000	05/05/2021
100071568	CF	STERLING	VA		10/14/2021	3.750	299,444		(347)				390,000	06/01/2021
100071569	CF	SPOKANE	WA		10/14/2021	3.990	217,020		(383)				300,000	05/25/2021
100071570	CF	CHARLOTTESVILLE	VA		10/14/2021	4.250	179,860		(366)				228,000	05/12/2021
100071571	CF	YOUNGSVILLE	LA		10/14/2021	3.500	178,585		(139)				231,000	05/11/2021
100071572	CF	ANNA	TX		10/14/2021	3.625	199,315		(190)				260,000	05/27/2021
100071573	CF	LAND O LAKES	FL		10/14/2021	3.625	238,222		(399)				320,000	05/17/2021
100071574	CF	SAN JOSE	CA		10/14/2021	3.250	760,180		383				1,270,000	05/28/2021
100071575	CF	BOISE	ID		10/14/2021	3.875	168,048		(365)				506,000	06/08/2021
100071576	CF	AUSTIN	TX		10/14/2021	4.000	212,054		(324)				275,000	05/28/2021
100071578	CF	WHEAT RIDGE	CO		10/14/2021	3.875	216,921		(343)				585,000	05/27/2021
100071579	CF	COCOA	FL		10/14/2021	3.875	206,392		(291)				264,000	06/03/2021
100071580	CF	MIAMI	FL		10/14/2021	3.490	256,386		(294)				395,000	06/07/2021
100071581	CF	SAN PEDRO	CA		10/14/2021	3.875	370,345		(303)				789,905	06/05/2021
100071582	CF	LEESBURG	VA		10/14/2021	4.375	203,105		(325)				258,000	05/21/2021
100071584	CF	WINDERMERE	FL		10/14/2021	4.125	195,306		(450)				625,000	06/09/2021
100071585	CF	NEW BEDFORD	MA		10/14/2021	4.375	228,473		(317)				330,000	06/09/2021
100071586	CF	KISSIMMEE	FL		10/14/2021	4.125	236,035		(312)				308,000	05/13/2021
100071587	CF	BROOKLYN PARK	MN		10/14/2021	3.875	274,822		(486)				375,000	06/07/2021
100071588	CF	SAN ANTONIO	TX		10/14/2021	3.625	198,528		(174)				256,000	06/02/2021
100071590		BOTHELL	WA		10/14/2021	4.625	448,746		(375)				575,500	04/28/2021
100071591	CF	ALHAMBRA	CA		10/14/2021	3.750	527,144		(705)				895,000	06/12/2021
100071592	CF	CHARLOTTE	NC		10/14/2021	3.990	212,789		(257)				271,000	06/16/2021
100071593	CF	MAPLEWOOD	MN		10/14/2021	4.875	175,477		(628)				242,000	05/19/2021
100071594	CF	NEW ORLEANS	LA		10/14/2021	4.250	199,068		(468)				395,000	06/11/2021
100071595	CF	CLOVIS	CA		10/14/2021	3.625	217,246		(191)				280,000	06/12/2021
100071598	CF	TUCSON	AZ		10/14/2021	4.375	242,593		(445)				350,000	06/15/2021
100071599	CF	LOS ANGELES	CA		10/14/2021	3.875	333,157		(572)				700,000	06/03/2021
100071600	CF	SACRAMENTO	CA		10/14/2021	4.000	331,449		(490)				505,000	04/01/2021
100071602	CF	PLANO	TX		10/14/2021	3.875	291,746		(382)				425,000	06/11/2021
100071604	CF	METAIRIE	LA		10/14/2021	4.125	253,325		(506)				340,000	06/11/2021
100071605	CF	CASHION	OK		10/14/2021	4.250	224,273		(430)				300,000	05/28/2021
100071606	CF	MARYSVILLE	WA		10/14/2021	4.125	304,411		(560)				580,000	06/14/2021
100071607	CF	MINNEAPOLIS	MN		10/14/2021	3.625	171,742		(257)				325,000	06/02/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071608	CF	MEMPHIS	TN		10/14/2021	4.750	95,770		(153)				120,000	06/16/2021
100071610	CF	EL PASO	TX		10/14/2021	4.875	145,806		(289)				182,000	06/16/2021
100071611	CF	GEORGETOWN	TX		10/14/2021	4.375	224,697		(273)				285,000	06/11/2021
100071612	CF	OCEAN CITY	NJ		10/14/2021	4.000	348,165		(452)				450,000	05/07/2021
100071613	CF	BROKEN ARROW	OK		10/14/2021	4.875	117,614		(239)				146,000	05/28/2021
100071615	CF	CLOVIS	CA		10/14/2021	3.990	352,805		(581)				475,000	06/08/2021
100071616	CF	BIRMINGHAM	AL		10/14/2021	4.250	201,443		(364)				270,000	05/25/2021
100071617	CF	LEWISTON	MI		10/14/2021	4.750	64,291		(123)				95,000	06/16/2021
100071618	CF	HAWTHORNE	CA		10/14/2021	3.999	297,081		(512)				1,100,000	06/07/2021
100071619	CF	PETERSBURG	VA		10/14/2021	4.625	231,912		(364)				294,000	06/18/2021
100071620	CF	TACOMA	WA		10/14/2021	4.500	350,763		(489)				455,000	06/11/2021
100071621	CF	RENO	NV		10/14/2021	4.125	218,733		(434)				425,000	06/09/2021
100071622	CF	JACKSON	TN		10/14/2021	4.875	112,470		(194)				150,000	05/17/2021
100071623	CF	PURCELLVILLE	VA		10/14/2021	3.875	248,702		(393)				320,000	06/15/2021
100071624	CF	SCOTTSDALE	AZ		10/14/2021	3.500	207,616		(39)				271,000	06/18/2021
100071625	CF	BASTROP	TX		10/14/2021	3.750	202,695		(283)				275,000	06/17/2021
100071627	CF	CLOVIS	CA		10/14/2021	3.990	300,813		(495)				405,000	06/08/2021
100071628	CF	LAS VEGAS	NV		10/14/2021	4.500	275,377		(431)				430,000	06/22/2021
100071629	CF	KEANSBURG	NJ		10/14/2021	3.625	259,531		(309)				364,000	06/23/2021
100071630	CF	BOTHELL	WA		10/14/2021	3.625	648,809		33				800,000	06/02/2021
100071632	CF	ATHENS	GA		10/14/2021	5.000	88,817		(177)				112,000	06/18/2021
100071633	CF	BRAWLEY	CA		10/14/2021	3.625	168,109		(530)				400,000	06/24/2021
100071634	CF	WASHINGTON	DC		10/14/2021	3.750	197,588		(328)				465,000	06/24/2021
100071635	CF	CLARKSVILLE	TN		10/14/2021	3.500	146,300		(106)				189,000	06/18/2021
100071637	CF	POMONA	CA		10/14/2021	4.375	357,750		(840)				530,000	06/15/2021
100071638	CF	COLLEGE STATION	TX		10/14/2021	3.625	132,713		(158)				175,000	06/15/2021
100071639	CF	NAMPA	ID		10/14/2021	3.990	258,257		(342)				375,000	06/19/2021
100071640	CF	ALPHARETTA	GA		10/14/2021	3.750	184,331		(649)				400,000	06/24/2021
100071641	CF	NAMPA	ID		10/14/2021	3.990	327,125		(433)				475,000	06/19/2021
100071642	CF	WOODBRIDGE	VA		10/14/2021	4.500	292,754		(418)				375,000	06/01/2021
100071643	CF	ORANGE	CA		10/14/2021	4.000	325,831		(680)				1,150,000	06/18/2021
100071644	CF	MONTROSE	CO		10/14/2021	3.500	202,330		(81)				255,000	05/05/2021
100071645	CF	RENO	NV		10/14/2021	4.000	282,496		(525)				570,000	06/04/2021
100071646	CF	SARASOTA	FL		10/14/2021	3.875	224,395		(315)				300,000	06/09/2021
100071647	CF	PANAMA CITY	FL		10/14/2021	3.875	191,013		(254)				245,000	05/26/2021
100071648	CF	LOS ANGELES	CA		10/14/2021	3.750	135,174		(4,520)				950,001	06/25/2021
100071649	CF	MELISSA	TX		10/14/2021	4.000	95,503		(3,439)				345,001	06/18/2021
100071650	CF	SACRAMENTO	CA		10/14/2021	3.500	223,371		(205)				463,000	06/16/2021
100071651	CF	LAKE WORTH BEACH	FL		10/14/2021	4.375	259,618		(503)				348,000	06/23/2021
100071652	CF	AUSTIN	TX		10/14/2021	4.000	289,681		(505)				445,000	06/21/2021
100071653	CF	MIDDLETOWN	RI		10/14/2021	4.125	259,328		(513)				400,000	06/25/2021
100071654	CF	NAPLES	FL		10/14/2021	3.875	266,618		(361)				379,000	06/22/2021
100071655	CF	NORTH KINGSTOWN	RI		10/14/2021	4.750	279,553		(514)				400,000	06/22/2021
100071656	CF	PORT HUENEME	CA		10/14/2021	3.990	401,083		(530)				550,000	06/23/2021
100071657	CF	CASA GRANDE	AZ		10/14/2021	3.625	194,763		(139)				252,000	06/18/2021
100071659	CF	SAN DIEGO	CA		10/14/2021	3.875	738,222		(551)				2,300,000	06/03/2021
100071660	CF	REXBURG	ID		10/14/2021	4.250	232,649		(300)				331,000	06/30/2021
100071661	CF	JURUPA VALLEY	CA		10/14/2021	3.750	516,983		(720)				860,000	06/30/2021
100071662	CF	SAN DIEGO	CA		10/14/2021	3.375	1,010,554		(310)				1,740,000	06/29/2021
100071663	CF	MCKINNEY	TX		10/14/2021	3.990	230,154		(357)				307,000	06/22/2021
100071664	CF	CONYERS	GA		10/14/2021	4.125	96,178		(246)				112,000	06/29/2021
100071665	CF	OAKLAND	CA		10/14/2021	3.875	262,349		(464)				500,000	05/11/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071666	CF	N MYRTLE BEACH	SC		10/14/2021	4.625	274,681		(294)				350,000	06/23/2021
100071667	CF	SACHSE	TX		10/14/2021	4.500	106,067		(883)				341,000	06/22/2021
100071668	CF	HAMPTON	GA		10/14/2021	4.000	223,454		(398)				308,000	06/28/2021
100071669	CF	LA MESA	CA		10/14/2021	4.000	445,681		(840)				845,000	07/02/2021
100071670	CF	COMMERCE CITY	CO		10/14/2021	4.500	388,380		(669)				530,000	05/26/2021
100071671	CF	COPPERAS COVE	TX		10/14/2021	4.375	52,430		(177)				70,500	07/01/2021
100071673	CF	OREGON CITY	OR		10/14/2021	4.000	339,271		(507)				490,000	07/10/2021
100071674	CF	WASHINGTON	DC		10/14/2021	4.125	359,090		(670)				815,000	06/23/2021
100071675	CF	LOS ANGELES	CA		10/14/2021	3.750	168,176		(326)				681,000	06/11/2021
100071676	CF	STOCKTON	CA		10/14/2021	3.625	261,403		(432)				400,000	06/15/2021
100071677	CF	YORKTOWN	VA		10/14/2021	3.875	243,219		(366)				336,000	07/19/2021
100071678	CF	HOUSTON	TX		10/14/2021	4.000	221,834		(345)				280,000	07/20/2021
100071679	CF	BUFFALO	NY		10/14/2021	4.375	81,942		(396)				115,000	07/06/2021
100071680	CF	CONROE	TX		10/14/2021	4.500	221,078		(354)				268,000	06/01/2021
100071681	CF	FRESNO	CA		10/14/2021	3.500	330,158		(249)				454,000	07/08/2021
100071682	CF	EL CENTRO	CA		10/14/2021	4.125	219,754		(499)				294,709	06/22/2021
100071684	CF	BURLINGTON	WA		10/14/2021	3.500	256,388		(235)				570,000	06/10/2021
100071685	CF	VALDOSTA	GA		10/14/2021	4.125	203,323		(350)				258,000	07/09/2021
100071686	CF	FRANKLIN	VA		10/14/2021	4.375	85,445		(296)				110,000	07/15/2021
100071687	CF	TULARE	CA		10/14/2021	4.000	298,915		(553)				710,000	07/26/2021
100071689	CF	STERLING	AK		10/14/2021	4.125	271,218		(355)				330,000	06/18/2021
100071690	CF	BIG BEAR LAKE	CA		10/14/2021	4.125	211,266		(441)				470,000	07/16/2021
100071691	CF	VIRGINIA BEACH	VA		10/14/2021	3.999	174,948		(319)				222,000	06/25/2021
100071692	CF	CEDAR CREEK	TX		10/14/2021	3.875	294,282		(417)				375,000	04/16/2021
100071693	CF	BENBROOK	TX		10/14/2021	3.875	163,925		(301)				230,000	03/29/2021
100071694	CF	HAWTHORNE	CA		10/14/2021	4.125	205,082		(405)				775,000	07/13/2021
100071696	CF	BUFORD	GA		10/14/2021	4.000	256,680		(397)				327,000	07/21/2021
100071697	CF	JOPLIN	MO		10/14/2021	4.875	59,708		(108)				72,250	06/23/2021
100071698	CF	CHARLOTTE	NC		10/14/2021	4.375	211,271		(305)				267,000	07/29/2021
100071699	CF	CHICAGO	IL		10/14/2021	3.625	204,579		(244)				295,000	06/11/2021
100071700	CF	AVON	CT		10/14/2021	3.875	216,424		(253)				260,000	06/17/2021
100071701	CF	SACRAMENTO	CA		10/14/2021	3.990	300,749		(529)				404,000	06/16/2021
100071702	CF	MOLALLA	OR		10/14/2021	4.000	270,032		(403)				390,000	07/10/2021
100071703	CF	MYRTLE BEACH	SC		10/14/2021	4.000	146,410		(241)				175,000	07/29/2021
100071704	CF	LOS ANGELES	CA		10/14/2021	3.990	407,154		(714)				630,000	07/26/2021
100071705	CF	ATHENS	GA		10/14/2021	3.625	212,978		(252)				300,000	07/29/2021
100071706	CF	EL PASO	TX		10/14/2021	4.375	229,736		(650)				340,000	07/20/2021
100071707	CF	LAS VEGAS	NV		10/14/2021	4.375	211,564		(342)				250,000	07/28/2021
100071708	CF	LOS ANGELES	CA		10/14/2021	4.125	1,248,572		(1,290)				2,300,000	07/23/2021
100071709	CF	SAINT PAUL	MN		10/14/2021	3.875	237,756		(279)				285,000	07/30/2021
100071710	CF	PITTSBURGH	PA		10/14/2021	3.875	246,947		(423)				530,000	07/28/2021
100071712	CF	ENCINITAS	CA		10/14/2021	3.990	247,938		(425)				1,500,000	07/08/2021
100071713	CF	HORSE CAVE	KY		10/14/2021	4.500	89,085		(274)				115,000	08/04/2021
100071714	CF	ORMOND BEACH	FL		10/14/2021	4.125	209,990		(350)				265,000	05/27/2021
100071715	CF	CHICAGO	IL		10/14/2021	3.500	819,893		(474)				1,230,000	07/27/2021
100071716	CF	CENTRAL FALLS	RI		10/14/2021	4.000	316,539		(561)				425,000	07/23/2021
100071718	CF	NAMPA	ID		10/14/2021	3.990	416,655		(551)				605,000	06/18/2021
100071720	CF	IDAHO FALLS	ID		10/14/2021	4.125	267,529		(429)				385,000	07/22/2021
100071721	CF	WESTLAND	MI		10/14/2021	4.875	90,546		(174)				114,000	06/23/2021
100071722	CF	LITTLE ELM	TX		10/14/2021	4.250	230,456		(381)				289,000	08/11/2021
100071723	CF	LUBBOCK	TX		10/14/2021	4.875	136,750		(279)				170,000	04/19/2021
100071724	CF	CHANDLER	AZ		10/14/2021	3.625	204,841		(124)				266,000	08/14/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071725	CF	ATLANTA	GA		10/14/2021	3.625	279,549		(329)				380,000	08/02/2021
100071726	CF	BARTOW	FL		10/14/2021	3.990	95,230		(258)				125,000	08/12/2021
100071729	CF	LEBANON	PA		10/14/2021	4.250	86,530		(318)				126,000	08/18/2021
100071732	CF	SHREVEPORT	LA		10/14/2021	4.000	222,984		(357)				287,000	07/28/2021
100071733	CF	JOPLIN	MO		10/14/2021	4.875	52,315		(94)				65,000	07/07/2021
100071734	CF	MELISSA	TX		10/14/2021	3.625	330,394		(232)				400,000	08/23/2021
100071740	CF	ABERDEEN	MD		10/14/2021	4.125	156,644		(326)				195,000	08/24/2021
100071742	CF	MIAMI	FL		10/14/2021	4.500	352,162		(692)				720,000	08/23/2021
100071743	CF	PALATKA	FL		10/14/2021	4.625	109,098		(317)				137,000	07/23/2021
100071746	CF	ALAMO	TX		10/14/2021	4.375	87,932		(264)				107,000	08/16/2021
100071747	CF	TITUSVILLE	FL		10/14/2021	4.125	97,767		(269)				130,000	08/24/2021
100071748	CF	TIMBERVILLE	VA		10/14/2021	4.375	113,717		(315)				135,000	08/09/2021
100071751	CF	CHARLOTTE	NC		10/14/2021	4.500	69,209		(435)				106,000	07/30/2021
100071754	CF	PENSACOLA	FL		10/14/2021	4.125	130,898		(251)				165,500	08/09/2021
100071758	CF	HOUSTON	TX		10/14/2021	4.625	141,839		(713)				195,000	08/26/2021
100071760	CF	JACKSONVILLE	FL		10/14/2021	4.875	136,895		(246)				170,000	08/20/2021
100071763	CF	FERNANDINA BEACH	FL		10/14/2021	4.375	244,958		(472)				600,000	08/13/2021
100071768	CF	TULSA	OK		10/14/2021	4.500	119,202		(283)				150,000	08/20/2021
100071769	CF	NEPTUNE	NJ		10/14/2021	4.125	223,157		(318)				265,000	08/09/2021
100071771	CF	TORRINGTON	CT		10/14/2021	4.250	105,739		(274)				130,000	08/30/2021
100071772	CF	NORRISTOWN	PA		10/14/2021	4.625	67,717		(194)				85,000	08/19/2021
100071774	CF	GOLDSBORO	NC		10/14/2021	4.000	160,184		(401)				206,000	08/26/2021
100071776	CF	MIAMI	FL		10/14/2021	4.875	177,199		(210)				215,000	08/17/2021
100071778	CF	WALLA WALLA	WA		10/14/2021	4.375	58,637		(574)				282,000	08/26/2021
100071780	CF	IRMO	SC		10/14/2021	4.125	101,156		(245)				131,000	08/27/2021
100071781	CF	CONVERSE	TX		10/14/2021	4.125	192,629		(325)				230,000	08/19/2021
100071785	CF	JACKSONVILLE	FL		10/14/2021	4.500	88,404		(289)				122,000	08/12/2021
100071786	CF	KISSIMMEE	FL		10/14/2021	4.375	201,667		(370)				252,000	08/25/2021
100071788	CF	OAKDALE	CA		10/14/2021	4.000	228,825		(341)				330,000	08/26/2021
100071789	CF	BALTIMORE	MD		10/14/2021	4.500	166,227		(523)				200,000	08/20/2021
100071790	CF	AMELIA COURT HOUSE	VA		10/14/2021	4.125	200,075		(380)				251,000	08/30/2021
100071791	CF	PITTSBURGH	PA		10/14/2021	4.125	99,995		(299)				128,000	08/31/2021
100071793	CF	LANCASTER	CA		10/14/2021	4.500	177,041		(322)				225,000	07/28/2021
100071796	CF	MACON	GA		10/14/2021	3.625	145,265		(226)				210,000	08/26/2021
100071797	CF	NEWTON	NC		10/14/2021	4.125	145,350		(350)				206,000	08/31/2021
100071798	CF	BELLEVIEW	FL		10/14/2021	4.625	88,239		(265)				112,000	08/13/2021
100071799	CF	SPRINGVILLE	CA		10/14/2021	4.125	89,616		(246)				121,000	08/21/2021
100071803	CF	BRISTOL	CT		10/14/2021	4.750	72,406		(118)				97,500	08/16/2021
100071805	CF	BOYNTON BEACH	FL		10/14/2021	4.375	326,396		(523)				410,000	08/30/2021
100071806	CF	COLUMBIA	SC		10/14/2021	4.125	118,451		(324)				150,000	08/30/2021
100071807	CF	PALM BAY	FL		10/14/2021	3.875	187,111		(311)				236,000	08/16/2021
100071808	CF	SACRAMENTO	CA		10/14/2021	4.000	131,120		(309)				361,000	08/27/2021
100071810	CF	GREENVILLE	SC		10/14/2021	4.500	225,728		(415)				290,000	08/30/2021
100071811	CF	BAKERSFIELD	CA		10/14/2021	3.875	155,344		(317)				240,000	08/24/2021
100071812	CF	PICO RIVERA	CA		10/14/2021	4.875	503,225		(765)				630,000	08/30/2021
100071814	CF	BRENTWOOD	MD		10/14/2021	3.625	244,036		(317)				500,000	08/26/2021
100071817	CF	NEW BRITAIN	CT		10/14/2021	4.250	241,100		(453)				360,000	08/23/2021
100071819	CF	NORMAN	OK		10/14/2021	4.000	160,871		(306)				230,000	08/25/2021
100071820	CF	PHILADELPHIA	PA		10/14/2021	4.500	204,984		(390)				256,000	08/02/2021
100071822	CF	OCOEE	FL		10/14/2021	3.750	264,147		(318)				362,000	07/29/2021
100071824	CF	FRESNO	CA		10/14/2021	4.625	293,907		(512)				390,000	08/28/2021
100071826	CF	DETROIT	MI		10/14/2021	4.000	109,331		(253)				155,000	08/26/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071827	CF	FRESNO	CA		10/14/2021	4.625	209,745		(434)				414,000	08/28/2021
100071829	CF	KEISER	AR		10/14/2021	4.000	148,727		(351)				218,000	08/30/2021
100071830	CF	LANDOVER	MD		10/14/2021	4.375	156,320		(269)				184,000	08/10/2021
100071832	CF	LEAGUE CITY	TX		10/14/2021	4.125	162,102		(391)				238,000	09/01/2021
100071834	CF	RICHMOND	VA		10/14/2021	4.375	259,826		(445)				325,000	08/02/2021
100071836	CF	MILWAUKEE	WI		10/14/2021	4.375	122,327		(307)				175,000	08/27/2021
100071837	CF	ROSEVILLE	CA		10/14/2021	4.375	167,660		(423)				600,000	08/10/2021
100071838	CF	FOREST	VA		10/14/2021	4.125	179,182		(398)				226,500	08/27/2021
100071839	CF	ABILENE	TX		10/14/2021	4.875	136,724		(274)				172,000	08/26/2021
100071840	CF	VIRGINIA BEACH	VA		10/14/2021	4.125	139,259		(290)				173,000	09/02/2021
100071841	CF	TUCSON	AZ		10/14/2021	4.125	102,187		(298)				300,000	08/19/2021
100071842	CF	WILMINGTON	NC		10/14/2021	4.875	117,326		(236)				148,000	08/31/2021
100071843	CF	WASHINGTON	DC		10/14/2021	4.000	612,151		(572)				1,050,000	08/25/2021
100071844	CF	GALLOWAY	NJ		10/14/2021	4.875	54,907		(393)				79,000	08/25/2021
100071846	CF	BOSSIER CITY	LA		10/14/2021	4.500	57,377		(205)				100,000	08/31/2021
100071848	CF	PROVIDENCE	RI		10/14/2021	4.500	143,891		(421)				312,000	09/02/2021
100071850	CF	OCALA	FL		10/14/2021	4.500	156,795		(300)				198,000	08/30/2021
100071851	CF	ROCKY MOUNT	NC		10/14/2021	4.625	85,871		(874)				120,000	08/24/2021
100071852	CF	ABILENE	TX		10/14/2021	4.875	108,413		(217)				137,000	08/19/2021
100071854	CF	CARLISLE	PA		10/14/2021	4.125	140,250		(252)				178,000	09/01/2021
100071855	CF	TAMPA	FL		10/14/2021	4.375	128,015		(366)				190,000	08/13/2021
100071856	CF	CHARLESTON	WV		10/14/2021	4.625	170,061		(427)				239,000	08/31/2021
100071857	CF	SAN ANTONIO	TX		10/14/2021	4.750	172,196		(332)				221,000	08/25/2021
100071860	CF	ASBURY PARK	NJ		10/14/2021	4.375	206,374		(377)				274,000	08/31/2021
100071861	CF	DUNDALK	MD		10/14/2021	4.375	153,097		(400)				215,000	09/03/2021
100071862	CF	DOVER	NH		10/14/2021	4.375	218,644		(552)				415,000	08/27/2021
100071864	CF	CAPE CORAL	FL		10/14/2021	4.250	190,454		(382)				245,000	08/27/2021
100071865	CF	LAREDO	TX		10/14/2021	4.000	97,594		(666)				149,000	09/08/2021
100071866	CF	ROSEVILLE	CA		10/14/2021	4.125	213,153		(430)				500,000	08/04/2021
100071867	CF	SAN ANTONIO	TX		10/14/2021	4.375	186,358		(359)				218,000	09/01/2021
100071870	CF	TEQUESTA	FL		10/14/2021	4.625	198,693		(436)				250,000	09/08/2021
100071873	CF	SIGNAL HILL	CA		10/14/2021	4.125	222,719		(404)				850,000	09/03/2021
100071876	CF	DAYTON	OH		10/14/2021	4.000	103,047		(232)				146,000	09/09/2021
100071877	CF	San Jose	CA		11/05/2021	4.125	1,003,857		(1,637)				3,400,000	08/30/2021
100071879	CF	EL CAJON	CA		11/05/2021	3.750	817,242		(1,025)				990,000	09/14/2021
100071880	CF	Yorba Linda	CA		11/05/2021	3.875	250,938		(728)				820,000	08/30/2021
100071882	CF	San Diego	CA		11/05/2021	3.500	914,752		(918)				2,700,000	10/01/2021
100071883	CF	San Dimas	CA		11/05/2021	3.250	525,731		(295)				1,400,000	10/01/2021
100071884	CF	Foster City	CA		11/05/2021	3.250	1,329,667		(199)				2,700,000	09/28/2021
100071885	CF	Oxnard	CA		11/05/2021	3.875	442,801		(892)				589,000	10/05/2021
100071886	CF	Odessa	TX		11/05/2021	4.000	393,011		(612)				465,000	09/10/2021
100071887	CF	Santa Cruz	CA		11/05/2021	3.375	1,328,403		(243)				2,375,000	10/01/2021
100071891	CF	PHOENIX	AZ		11/19/2021	4.125	318,691		(527)				400,000	10/18/2021
100071892	CF	Thousand Oaks	CA		11/19/2021	4.625	642,695		(1,043)				713,000	10/27/2021
100071895	CF	Rancho Santa Margarita	CA		11/19/2021	3.875	767,561		(256)				935,000	10/21/2021
100071898	CF	LAKEWOOD	CA		11/19/2021	5.375	708,569		(289)				760,000	10/25/2021
100071899		Lincoln	CA		11/19/2021	3.375	772,803		(183)				1,350,000	10/15/2021
100071900	CF	Woodland Hills	CA		11/19/2021	4.000	337,711		(864)				525,000	10/25/2021
100071902	CF	San Rafael	CA		11/19/2021	3.500	796,357		(211)				1,500,000	10/25/2021
100071904		FRISCO	TX		11/19/2021	5.500	448,975		(1,841)				556,000	10/12/2021
100071905		HOLLADAY	UT		11/19/2021	5.000	414,090		(815)				641,000	10/14/2021
100071909		Sugarloaf Key	FL		11/19/2021	5.250	566,374		(366)				680,000	10/12/2021

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100071911		SPOKANE	WA		11/19/2021	4.125	264,032		(239)				315,000	10/14/2021
100071912		Oakland	CA		11/19/2021	4.625	619,466		(617)				1,015,000	10/19/2021
100071913		ARLINGTON	TX		11/19/2021	5.500	321,848		(1,312)				380,000	10/15/2021
100071914	CF	Tracy	CA		11/19/2021	3.250	513,158		(121)				770,000	10/19/2021
100071915	CF	SCOTTSDALE	AZ		11/19/2021	4.000	441,142		(693)				750,000	10/13/2021
100071916		LEANDER	TX		11/19/2021	4.875	494,336		(556)				545,000	10/12/2021
100071917		Reseda	CA		11/19/2021	3.875	635,318		(737)				990,000	10/13/2021
100071919	CF	Key Biscayne	FL		11/19/2021	4.750	557,036		(1,422)				604,000	10/12/2021
100071920	CF	NATIONAL CITY	CA		11/19/2021	3.250	818,708		(272)				1,100,000	10/13/2021
100071922		Yuma	AZ		11/19/2021	4.750	209,435		(904)				245,000	10/14/2021
100071926		San Jose	CA		11/19/2021	4.875	692,582		(572)				880,000	10/15/2021
100071927	CF	NEW BRAUNFELS	TX		11/19/2021	4.500	261,450		(895)				315,000	10/12/2021
100071928	CF	VAN NUYS	CA		11/19/2021	5.875	1,450,841		(3,193)				1,580,000	10/14/2021
100071929	CF	Costa Mesa	CA		04/05/2022	3.875	980,273		(828)				1,250,000	10/18/2021
100071931	CF	Los Angeles	CA		11/19/2021	4.250	475,100		(1,138)				640,000	10/14/2021
100071932	CF	Fort Lauderdale	FL		11/19/2021	3.750	718,336		(1,128)				925,000	10/21/2021
100071933	CF	GILBERT	AZ		11/19/2021	5.375	520,812		(1,472)				625,000	10/22/2021
100071936	CF	Silver Cliff	CO		11/19/2021	4.375	326,692		(596)				418,000	09/30/2021
100071937		CAPE CORAL	FL		11/19/2021	5.500	349,006		(1,592)				435,000	10/12/2021
100071938		Pacific Palisades	CA		11/19/2021	4.250	250,959		(379)				2,200,000	10/05/2021
100071940	CF	SAINT PETERSBURG	FL		11/19/2021	5.750	263,598		(2,986)				350,000	11/04/2021
100071941	CF	Ouray	CO		11/19/2021	3.625	800,857		(846)				960,000	10/08/2021
100071942	CF	Pasadena	CA		11/19/2021	4.875	699,308		(556)				870,000	10/18/2021
100071943		San Francisco	CA		11/19/2021	4.250	1,756,553		(3,624)				2,680,000	10/08/2021
100071944		UNIVERSAL CITY	TX		11/19/2021	5.875	286,132		(1,346)				329,000	10/18/2021
100071945	CF	CARMICHAEL	CA		11/19/2021	5.125	442,519		(1,241)				485,000	10/06/2021
100071946	CF	CORONA DEL MAR	CA		11/19/2021	3.000	914,818		156				2,675,000	10/13/2021
100071948	CF	Palo Alto	CA		11/19/2021	4.125	2,534,058		(774)				3,100,000	10/08/2021
100071949		San Bruno	CA		11/19/2021	4.000	865,519		(716)				1,280,000	10/06/2021
100071950	CF	Elk Grove	CA		11/19/2021	4.750	434,892		(1,173)				630,000	10/04/2021
100071951		SEVIERVILLE	TN		11/19/2021	4.875	802,277		(654)				900,000	10/12/2021
100071952		SALISBURY	MD		11/19/2021	4.875	261,383		(826)				615,000	10/07/2021
100071954		REDWOOD CITY	CA		11/19/2021	3.875	1,424,278		(2,423)				2,420,000	10/12/2021
100071955		Pleasant Hill	CA		11/19/2021	4.875	1,539,783		(3,647)				1,880,000	10/08/2021
100071957		Oakland Park	FL		11/19/2021	4.875	442,578		(1,199)				585,000	10/06/2021
100071958		FRIENDSWOOD	TX		11/19/2021	5.375	278,079		(1,607)				355,000	10/01/2021
100071959	CF	Granada Hills	CA		11/19/2021	3.625	812,222		(946)				1,100,000	10/12/2021
100071962	CF	SAN CLEMENTE	CA		11/19/2021	4.750	681,768		(425)				830,000	10/12/2021
100071964		TULARE	CA		11/19/2021	4.875	335,689		(1,270)				450,000	10/12/2021
100071965	CF	Des Plaines	IL		10/29/2021	4.990	198,963		(370)				240,000	09/28/2021
100071966	CF	Panama City Beach	FL		10/29/2021	3.999	472,964		(664)				620,000	09/27/2021
100071967		Ventura	CA		10/29/2021	4.999	190,179		(151)				680,000	09/28/2021
100071968		Dallas	TX		10/29/2021	5.375	486,802		(2,182)				660,000	09/27/2021
100071969		Panama City Beach	FL		10/29/2021	4.750	247,002		(815)				290,000	09/07/2021
100071970		SAN ANTONIO	TX		10/29/2021	3.999	165,768		(77)				265,000	09/28/2021
100071972		Pasadena	CA		10/29/2021	3.999	1,095,825		(430)				1,585,000	09/28/2021
100071973		Springfield	MO		10/29/2021	4.250	269,198		(471)				367,000	09/28/2021
100071974		Ventura	CA		10/29/2021	4.999	488,768		(260)				770,000	09/28/2021
100071976	CF	Heber City	UT		10/29/2021	3.625	357,770		(210)				738,000	09/28/2021
100071977	CF	Friendswood	TX		10/29/2021	6.125	282,150		(827)				312,000	09/28/2021
100071978	CF	Phoenix	AZ		10/29/2021	4.999	330,906		(992)				560,000	09/28/2021
100071979		Hallandale Beach	FL		10/29/2021	5.250	433,105		(1,285)				610,000	09/29/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071981	CF	Schaumburg	IL		10/29/2021	5.625	273,738		(681)				360,000	09/29/2021
100071982	CF	Los Angeles	CA		10/29/2021	4.250	709,026		(700)				1,366,500	09/29/2021
100071983		Winter Garden	FL		10/29/2021	4.250	459,185		(800)				650,000	09/29/2021
100071984		Rio Rancho	NM		10/29/2021	4.250	212,745		(420)				284,000	09/29/2021
100071985		Springfield	MA		10/29/2021	4.250	260,268		(596)				335,000	09/29/2021
100071986		Tallahassee	FL		10/29/2021	4.999	118,950		(558)				138,000	09/29/2021
100071987		Scottsdale	AZ		10/29/2021	5.375	99,883		(1,508)				170,000	09/29/2021
100071988		Long Beach	CA		10/29/2021	5.125	1,207,831		(757)				1,465,000	09/29/2021
100071989	CF	Lake Elsinore	CA		10/29/2021	4.250	601,300		(297)				800,000	09/30/2021
100071990	CF	Lake Elsinore	CA		10/29/2021	4.250	601,471		(296)				800,000	09/30/2021
100071991		Marathon	FL		10/29/2021	4.250	387,693		(577)				490,000	09/30/2021
100071993		Leander	TX		10/29/2021	3.750	299,363		(77)				407,000	09/30/2021
100071994		Portsmouth	VA		10/29/2021	4.250	215,170		(124)				266,000	09/30/2021
100071995	CF	Naperville	IL		10/29/2021	5.250	148,845		(533)				220,000	09/30/2021
100071996	CF	Panama City Beach	FL		10/29/2021	3.990	297,721		(412)				419,000	09/30/2021
100071997	CF	Gulf Shores	AL		10/29/2021	4.999	556,754		(892)				861,000	09/30/2021
100071998	CF	Panama City Beach	FL		10/29/2021	3.999	297,753		(413)				419,000	09/30/2021
100071999		LIBERTY HILL	TX		10/29/2021	3.750	304,077		(65)				388,000	09/30/2021
100072000		STOCKBRIDGE	GA		10/29/2021	4.250	135,955		(333)				241,000	09/30/2021
100072001	CF	Missouri City	TX		10/29/2021	4.990	369,203		(722)				486,000	09/30/2021
100072002		Lake Havasu City	AZ		10/29/2021	4.999	437,642		(236)				580,000	09/30/2021
100072003		College Station	TX		10/29/2021	4.875	148,541		(629)				182,000	09/30/2021
100072004		Sandy	UT		10/29/2021	4.125	254,497		(1,011)				670,000	09/30/2021
100072005	CF	CAPE NEDDICK	ME		10/29/2021	5.125	164,188		(555)				352,200	09/30/2021
100072009		Las Vegas	NV		10/29/2021	5.250	259,469		(972)				345,000	09/30/2021
100072010		Denver	CO		10/29/2021	4.250	542,321		(247)				644,000	09/30/2021
100072011		Portland	OR		10/29/2021	5.750	268,605		(163)				309,000	09/30/2021
100072012	CF	Orlando	FL		10/29/2021	3.999	133,206		(236)				260,000	10/01/2021
100072013	CF	Tustin	CA		10/29/2021	5.375	369,927		(198)				430,000	10/01/2021
100072014		San Bernardino	CA		10/29/2021	4.875	310,414		(305)				400,000	10/01/2021
100072015	CF	Carlisle	PA		10/29/2021	3.750	119,122		(112)				260,000	10/01/2021
100072016	CF	SAN FRANCISCO	CA		10/29/2021	3.750	420,553		(132)				1,000,000	09/30/2021
100072017		Cambria	CA		11/19/2021	4.125	1,250,208		(2,285)				2,875,000	09/29/2021
100072018	CF	Santa Barbara	CA		11/19/2021	3.250	1,200,661		(190)				3,600,000	09/17/2021
100072019	CF	Encinitas	CA		11/19/2021	4.750	2,040,791		(5,050)				2,950,000	10/07/2021
100072020	CF	Woodland Hills	CA		11/19/2021	4.750	1,003,157		(2,061)				1,120,000	09/14/2021
100072021		Newport Beach	CA		11/19/2021	4.375	769,733		(946)				1,575,000	10/07/2021
100072022	CF	Newport Beach	CA		11/19/2021	3.750	2,553,405		(1,099)				4,300,000	10/05/2021
100072023	CF	Studio City	CA		11/19/2021	4.625	1,215,237		(3,019)				1,575,000	09/21/2021
100072024	CF	Vero Beach	FL		11/19/2021	3.875	845,004		(1,068)				1,370,000	10/06/2021
100072025	CF	Indio	CA		11/19/2021	4.875	1,120,764		(1,549)				1,500,000	10/07/2021
100072026	CF	Granbury	TX		11/19/2021	4.000	144,698		(94)				210,000	10/01/2021
100072027	CF	Grassy Key	FL		11/19/2021	4.125	2,605,624		(3,483)				3,613,000	10/15/2021
100072028	CF	Upland	CA		11/19/2021	3.750	624,067		(217)				765,000	09/24/2021
100072029	CF	Los Angeles	CA		11/19/2021	4.000	1,495,073		(2,405)				2,260,000	10/12/2021
100072030	CF	Los Angeles	CA		11/19/2021	3.875	1,777,725		(2,743)				2,900,000	10/11/2021
100072031	CF	San Diego	CA		11/19/2021	3.625	1,038,766		(1,369)				1,925,000	10/13/2021
100072032	CF	Summerland	CA		11/19/2021	5.250	2,524,034		(1,216)				2,999,000	10/14/2021
100073530	CF	Simi Valley	CA		04/05/2022	4.250	959,027		(885)				1,575,000	08/19/2021
100073532	CF	Granada Hills	CA		04/05/2022	3.375	976,540		(1,068)				1,450,000	09/16/2021
100073533	CF	Sherwood Forest	CA		04/05/2022	3.875	944,422		(802)				1,385,000	09/16/2021
100073534	CF	Van Nuys	CA		04/05/2022	3.375	598,234		(626)				950,000	09/16/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100073535	CF	Los Angeles	CA		04/05/2022	3.250	942,966		(288)				1,750,000	09/11/2021
100073536	CF	West Hollywood	CA		04/05/2022	3.750	1,503,063		(684)				3,000,000	09/02/2021
100073537	CF	Modesto	CA		04/05/2022	5.500	322,141		(146)				410,000	09/03/2021
100073538	CF	Los Angeles	CA		04/05/2022	3.625	4,007,228		(3,817)				5,850,000	09/22/2021
100073539	CF	Long Beach	CA		04/05/2022	4.000	389,709		(276)				770,000	09/23/2021
100073566		Ilford	GBR		10/25/2021	5.490	113,546					5,854	124,368	10/11/2021
100073567		Norwich	GBR		10/25/2021	5.490	185,966					9,590	211,426	10/15/2021
100073568		Tilburg	NLD		10/26/2021	3.550	288,092					8,747	348,000	12/01/2023
100073569		Amersfoort	NLD		10/26/2021	3.200	176,167					5,349	228,000	12/01/2023
100073570		Maastricht	NLD		10/26/2021	2.900	437,988					13,300	992,000	12/01/2023
100073571		Amsterdam	NLD		10/26/2021	2.850	20,528					1,402	99,682	12/01/2023
100073572		Amsterdam	NLD		10/26/2021	3.000	37,958					1,223	184,318	12/01/2023
100073573		Amsterdam	NLD		10/26/2021	3.200	179,602					19,026	240,000	12/01/2023
100073574		Amsterdam	NLD		10/26/2021	3.200	176,608					5,362	236,000	12/01/2023
100073576		Tilburg	NLD		10/26/2021	3.500	228,487					6,939	276,000	12/01/2023
100073577		Zierikzee	NLD		10/26/2021	3.050	108,614					3,299	131,200	12/01/2023
100073578		Zierikzee	NLD		10/26/2021	3.050	286,105					8,689	345,600	12/01/2023
100073579		Tilburg	NLD		10/26/2021	8.215	26,547					806	37,012	12/01/2023
100073580		Tilburg	NLD		10/26/2021	8.215	509,956					15,487	710,988	12/01/2023
100073582		Amsterdam	NLD		10/26/2021	3.050	222,085					7,176	280,000	12/01/2023
100073583		Groningen	NLD		10/26/2021	2.950	308,245					9,429	400,000	12/01/2023
100073584		Amsterdam/Amstelveen	NLD		10/26/2021	3.150	853,459					25,906	1,040,893	12/01/2023
100073585		Zoetermeer	NLD		10/26/2021	3.150	215,241					6,533	260,000	12/01/2023
100073586		Eindhoven	NLD		10/26/2021	3.450	207,515					6,303	424,000	12/01/2023
100073587		Rotterdam	NLD		10/26/2021	3.650	22,838					850	26,099	12/01/2023
100073588		Rotterdam	NLD		10/26/2021	3.650	400,680					12,169	457,901	12/01/2023
100073589		Rotterdam	NLD		10/26/2021	2.750	3,407,435					103,446	4,116,000	12/01/2023
100073590		Schiedam/Vlaardingen	NLD		10/26/2021	2.750	269,548					8,183	325,600	12/01/2023
100073591		Hoogeveen	NLD		10/26/2021	2.750	370,877					11,259	560,000	12/01/2023
100073593		Lelystad	NLD		10/26/2021	3.650	180,229					6,626	220,000	12/01/2023
100074096	CF	Mesa	AZ		12/09/2021	4.375	314,806		(492)				351,000	11/04/2021
100074100	CF	Vista	CA		12/09/2021	3.500	435,021		(135)				700,000	11/16/2021
100074102		Lakeland	FL		12/09/2021	4.500	207,308		(468)				260,000	11/17/2021
100074103		Lakeland	FL		12/09/2021	4.500	207,456		(473)				260,000	11/17/2021
100074104	CF	Malibu	CA		12/09/2021	3.625	2,726,246		(386)				4,307,000	11/08/2021
100074113		RICHMOND	TX		12/09/2021	5.500	332,125		(1,424)				405,000	11/12/2021
100074118		COACHELLA	CA		12/09/2021	6.375	256,891		(840)				319,000	11/09/2021
100074119	CF	Ashland	OR		12/09/2021	4.625	249,316		(766)				415,000	11/19/2021
100074120	CF	RICHMOND	CA		12/09/2021	5.375	563,257		(1,491)				650,000	11/05/2021
100074122	CF	Davie	FL		12/09/2021	5.125	928,799		(1,478)				1,150,000	11/03/2021
100074130	CF	Fairfield	CA		12/09/2021	3.375	580,761		22				1,100,000	11/10/2021
100074134	CF	Los Angeles Sherman Oaks	CA		12/09/2021	4.000	816,479		(307)				2,200,000	11/12/2021
100074144	CF	SICKLERVILLE	NJ		12/09/2021	5.875	312,618		(226)				349,000	11/24/2021
100074146		SALINAS	CA		12/09/2021	4.375	361,128		(1,053)				550,000	11/08/2021
100074156	CF	JOHNS ISLAND	SC		12/09/2021	3.500	502,837		(37)				1,611,000	11/22/2021
100074162	CF	NORTH FORT MYERS	FL		12/09/2021	4.250	360,877		(559)				450,000	11/08/2021
100074167	CF	Pomona	CA		12/09/2021	4.125	521,813		(834)				585,000	11/01/2021
100074170	CF	Mill Valley	CA		12/09/2021	4.625	1,007,031		(46,472)				2,325,000	11/04/2021
100074173		Gilbert	AZ		12/09/2021	4.250	210,487		(204)				465,000	11/05/2021
100074187	CF	SHERMAN OAKS	CA		12/09/2021	5.000	1,369,475		(480)				1,550,000	11/15/2021
100074189	CF	Manhattan Beach	CA		12/09/2021	5.000	2,608,119		(1,100)				2,770,000	11/15/2021
100074190		NORTHRIDGE	CA		12/09/2021	4.125	611,871		(529)				975,000	11/18/2021

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100074197	CF	Bainbridge Island	WA		12/09/2021	4.875	193,386		(376)				1,710,000	11/09/2021
100074198		Sierra Madre	CA		12/09/2021	4.500	644,989		(1,428)				1,025,000	10/29/2021
100074203		Sacramento	CA		12/09/2021	4.500	399,687		(673)				530,000	11/15/2021
100074216		Sacramento	CA		12/09/2021	4.625	417,976		(845)				515,000	11/15/2021
100074223		Irvine	CA		12/09/2021	5.875	386,190		(429)				750,000	11/23/2021
100074228	CF	LA CRESCENTA	CA		12/09/2021	3.250	296,010		99				966,000	11/19/2021
100074229	CF	TWENTYNINE PALMS	CA		12/09/2021	4.125	287,067		(416)				360,000	11/12/2021
100074235		FREMONT	CA		12/09/2021	3.750	677,552		(867)				1,800,000	11/12/2021
100074240	CF	PENSACOLA	FL		12/09/2021	4.375	534,382		(341)				610,000	11/12/2021
100074242		SCOTTSDALE	AZ		12/09/2021	3.875	540,406		(686)				715,000	11/12/2021
100074244	CF	Los Angeles	CA		12/09/2021	3.750	1,734,503		(1,858)				2,200,000	11/15/2021
100074251		FREMONT	CA		12/09/2021	3.750	919,135		(399)				1,801,000	11/16/2021
100074252	CF	CRYSTAL LAKE	IL		12/09/2021	5.250	317,866		(388)				365,000	11/10/2021
100074273		GRAPEVINE	TX		12/09/2021	5.000	385,041		(566)				459,000	11/08/2021
100074274	CF	Gilbert	AZ		12/09/2021	5.875	633,401		(1,434)				680,000	11/17/2021
100074277	CF	Elk Grove	CA		12/09/2021	4.750	781,332		(243)				845,378	11/02/2021
100074280	CF	Los Angeles Woodland Hills	CA		12/09/2021	4.875	1,146,105		(472)				1,365,000	11/05/2021
100074288	CF	SCOTTSDALE	AZ		12/09/2021	4.750	1,553,539		636				1,875,000	11/12/2021
100074292	CF	FORT LAUDERDALE	FL		12/09/2021	4.750	405,929		(583)				450,000	11/15/2021
100074295		Temecula	CA		12/09/2021	3.500	518,395		1,086				640,000	11/16/2021
100074350		Garden Grove	CA		12/09/2021	4.750	747,859		(706)				890,000	11/18/2021
100074352	CF	Palm Springs	CA		12/09/2021	5.125	1,000,579		(1,173)				1,190,000	11/12/2021
100074364	CF	Santa Barbara	CA		11/19/2021	4.500	6,510,369		(7,162)				19,000,000	10/18/2021
100074365	CF	Santa Barbara	CA		11/19/2021	4.750	1,822,574		(44,435)				6,820,000	10/18/2021
100074367	CF	Parkland	FL		11/19/2021	4.000	616,521		(910)				1,079,000	10/18/2021
100074368		Reseda	CA		11/19/2021	4.750	593,913		(620)				860,000	10/13/2021
100074369	CF	Lahaina	HI		11/19/2021	4.375	957,723		(923)				1,215,000	09/25/2021
100074370		Palm Springs	CA		11/19/2021	4.875	210,604		(198)				420,000	08/27/2021
100074371		Castricum	NLD		11/16/2021	3.000	309,064					9,386	536,000	11/01/2021
100074374		Stadskanaal	NLD		11/16/2021	2.750	125,462					5,230	236,800	11/01/2021
100074375		Echt/Limburg	NLD		11/16/2021	3.400	198,684					6,034	240,000	11/01/2021
100074376		Rotterdam	NLD		11/16/2021	2.750	153,649					4,666	180,000	10/01/2021
100074377		Utrecht	NLD		11/16/2021	3.600	434,456					13,194	463,059	10/01/2021
100074378		Utrecht	NLD		11/16/2021	3.600	23,239					854	28,941	10/01/2021
100074379		Heerlen	NLD		11/16/2021	3.200	185,439					5,632	224,000	11/01/2021
100074380		Heerlen	NLD		11/16/2021	3.200	43,260					1,434	56,000	11/01/2021
100074381		Eindhoven	NLD		11/16/2021	3.400	551,900					16,761	692,591	11/01/2021
100074382		Eindhoven	NLD		11/16/2021	3.400	37,932					1,397	55,409	11/01/2021
100074383		Lelystad	NLD		11/16/2021	3.650	186,940					6,794	222,118	10/01/2021
100074385		Lelystad	NLD		11/16/2021	3.650	176,608					6,117	214,588	11/01/2021
100074387	CF	Tempe	AZ		12/02/2021	4.375	349,767		(317)				450,000	08/16/2021
100074388	CF	Flemington	NJ		12/02/2021	4.812	670,950		(977)				845,000	11/15/2021
100074389	CF	BOLINAS	CA		12/02/2021	4.875	789,791		(1,243)				1,050,000	09/30/2021
100074390	CF	Big Bear Lake	CA		12/02/2021	3.875	680,987		(664)				865,000	11/05/2021
100074391	CF	Montauk	NY		12/02/2021	4.237	666,091		(813)				1,000,000	10/08/2021
100074392	CF	FLAGSTAFF	AZ		12/02/2021	4.271	814,699		(1,080)				1,025,000	11/08/2021
100074393	CF	SALINAS	CA		12/02/2021	3.612	264,212		(182)				660,000	11/08/2021
100074395	CF	SCOTTSVILLE	VA		12/02/2021	5.187	371,852		(1,019)				425,000	11/02/2021
100074396	CF	Indian Lake Estates	FL		12/02/2021	5.287	231,541		(542)				270,000	11/15/2021
100074397	CF	LOS ANGELES	CA		12/02/2021	2.825	1,161,765		2,606				2,750,000	11/09/2021
100074398		Raeford	NC		12/02/2021	5.390	208,166		(738)				248,000	11/15/2021
100074399		KISSIMMEE	FL		12/02/2021	5.325	216,765		(872)				290,000	11/10/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074401		SEBRING	FL		12/02/2021	4.375	118,178		(335)				135,000	11/15/2021
100074402	CF	BALTIMORE	MD		12/02/2021	5.562	267,480		(741)				325,000	11/15/2021
100074404	CF	PEORIA	AZ		12/02/2021	3.950	1,003,401		(798)				1,360,000	11/09/2021
100074407	CF	WESTON	FL		12/02/2021	3.887	614,681		(659)				1,245,000	11/09/2021
100074409		OCEAN VIEW	DE		12/02/2021	5.825	509,820		17,737				635,000	11/15/2021
100074410		BEAVERCREEK	OH		12/02/2021	4.475	184,997		(1,166)				382,000	11/15/2021
100074412	CF	HACIENDA HEIGHTS AREA	CA		12/02/2021	4.562	575,017		(868)				675,000	11/10/2021
100074413	CF	ELK GROVE	CA		12/02/2021	5.562	530,944		(1,336)				570,000	11/10/2021
100074414	CF	LOS GATOS	CA		12/02/2021	4.087	1,488,857		(1,892)				2,650,000	11/09/2021
100074415		SEDONA	AZ		12/02/2021	4.675	476,221		(814)				660,000	11/12/2021
100074418		CHICAGO	IL		12/02/2021	5.425	493,615		(1,151)				610,000	11/16/2021
100074419	CF	Dana Point	CA		12/02/2021	5.187	1,511,405		(2,921)				1,650,000	11/15/2021
100074420	CF	Arlington	VA		12/02/2021	3.875	1,007,456		(952)				1,280,000	11/10/2021
100074421		Las Vegas	NV		12/02/2021	4.675	178,633		(587)				228,000	11/12/2021
100074422	CF	Las Vegas	NV		12/02/2021	5.812	566,882		(1,372)				615,000	10/22/2021
100074423	CF	REDONDO BEACH	CA		12/02/2021	3.700	853,475		(644)				2,200,000	11/10/2021
100074424		Franklin	TN		12/02/2021	5.350	415,753		(881)				625,000	10/29/2021
100074426		HUGO	MN		12/02/2021	4.825	560,528		20,795				880,000	11/15/2021
100074427	CF	LOS ANGELES	CA		12/02/2021	4.312	1,256,675		(1,573)				1,580,000	11/01/2021
100074429	CF	TREASURE ISLAND	FL		12/02/2021	5.162	283,094		(688)				343,400	11/16/2021
100074430	CF	TAMPA	FL		12/02/2021	5.375	331,174		(943)				360,000	11/16/2021
100074431	CF	LOS ANGELES	CA		12/02/2021	5.162	3,211,680		(1,623)				3,700,000	11/08/2021
100074433		FORT LAUDERDALE	FL		12/02/2021	5.450	552,913		(94)				750,000	11/15/2021
100074434		BRANDON	FL		12/02/2021	5.375	284,916		(829)				329,000	11/16/2021
100074435		MIAMI	FL		12/02/2021	5.825	218,323		(908)				255,000	11/16/2021
100074436	CF	Honolulu	HI		12/02/2021	5.062	751,682		(1,157)				880,000	11/12/2021
100074437		Bayonne	NJ		12/02/2021	4.450	481,494		(1,062)				680,000	11/01/2021
100074438	CF	Rancho Santa Fe	CA		12/02/2021	3.772	2,444,472		(535)				3,000,000	11/15/2021
100074439	CF	Upper Saddle River	NJ		12/02/2021	3.990	1,182,907		(4,342)				2,500,000	11/05/2021
100074440		NORTH PORT	FL		12/02/2021	5.658	332,469		11,898				430,000	11/16/2021
100074441	CF	BOLINGBROOK	IL		12/02/2021	5.187	341,445		(380)				384,000	11/16/2021
100074442		BROOKHAVEN	NY		12/02/2021	4.900	576,224		851				770,000	11/16/2021
100074443		PALM SPRINGS	CA		12/02/2021	4.575	1,109,366		(3,566)				1,805,000	11/12/2021
100074444	CF	WOODLAND	CA		12/02/2021	4.262	304,848		(695)				460,000	11/15/2021
100074445	CF	CRETE	IL		12/02/2021	4.662	234,669		(333)				325,000	11/10/2021
100074446	CF	MIRAMAR	FL		12/02/2021	4.312	328,498		(518)				524,000	11/16/2021
100074447	CF	SAN DIEGO	CA		12/02/2021	3.950	705,630		(510)				900,000	11/16/2021
100074448	CF	Rancho Palos Verdes	CA		12/02/2021	3.913	2,926,116		(4,357)				3,715,000	11/10/2021
100074450	CF	STOCKTON SPRINGS	ME		12/02/2021	4.887	140,943		(262)				185,000	11/17/2021
100074451		COLLEGE POINT	NY		12/02/2021	4.625	705,179		(1,838)				990,000	11/03/2021
100074452		Sarasota	FL		12/02/2021	4.533	377,086		(311)				600,000	11/16/2021
100074453	CF	SAN FRANCISCO	CA		12/02/2021	4.312	999,466		(1,676)				1,245,000	11/12/2021
100074454	CF	WILLIAMSTOWN	NJ		12/02/2021	5.162	378,344		(277)				450,000	11/16/2021
100074455		Laguna Niguel	CA		12/02/2021	4.675	95,226		(6,991)				830,000	11/12/2021
100074456	CF	SAN ANTONIO	TX		12/02/2021	5.187	262,263		(970)				311,000	11/15/2021
100074458	CF	Las Vegas	NV		12/02/2021	5.062	1,031,325		(2,056)				1,330,000	11/12/2021
100074459		NEWPORT	KY		12/02/2021	5.000	117,094		(411)				153,000	11/17/2021
100074460		RONKONKOMA	NY		12/02/2021	5.108	204,943		(783)				245,000	11/17/2021
100074461		VICTORVILLE	CA		12/02/2021	5.225	201,171		(961)				312,000	11/15/2021
100074462	CF	HUTTO	TX		12/02/2021	5.437	359,812		(1,386)				420,000	11/16/2021
100074463	CF	NEWPORT COAST	CA		12/02/2021	3.148	1,783,426		423				2,820,000	11/12/2021
100074464		LOS ANGELES	CA		12/02/2021	4.675	430,256		(1,107)				620,000	11/12/2021

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100074465		Laguna Niguel	CA		12/02/2021	5.575	571,300		(344)				800,000	11/11/2021
100074466	CF	Pine Mountain Club	CA		12/02/2021	4.937	415,857		(995)				450,000	11/16/2021
100074467	CF	SPRING LAKE	NJ		12/02/2021	4.662	2,305,979		(26,498)				5,600,000	11/17/2021
100074468	CF	Scottsdale	AZ		12/02/2021	2.987	702,378		833				1,450,000	11/12/2021
100074469	CF	Powhatan	VA		12/02/2021	4.512	634,882		(1,051)				850,000	10/04/2021
100074470		PROVIDENCE	RI		12/02/2021	4.883	369,205		(875)				450,000	11/17/2021
100074471		Oklahoma City	OK		12/02/2021	5.325	203,907		(709)				275,000	11/17/2021
100074472	CF	PALOS VERDES ESTATES	CA		12/02/2021	3.187	1,419,437		208				5,000,000	11/12/2021
100074474	CF	Pflugerville	TX		12/02/2021	5.437	407,315		(1,760)				470,000	11/16/2021
100074475		PHILADELPHIA	PA		12/02/2021	5.383	243,419		(1,092)				280,000	11/16/2021
100074477		MISSION VIEJO	CA		12/14/2021	4.625	517,915		(359)				830,000	11/09/2021
100074478		SAN JOSE	CA		12/14/2021	4.375	622,402		(420)				1,200,000	11/09/2021
100074479	CF	SAN JOSE	CA		12/14/2021	4.625	1,321,574		(663)				1,976,000	11/16/2021
100074480	CF	Oakland	CA		12/14/2021	3.375	996,108		214				1,600,000	11/15/2021
100074481	CF	Oakley	CA		12/14/2021	4.375	659,082		(941)				850,000	11/18/2021
100074482	CF	Oceano	CA		12/14/2021	3.375	454,597		42				704,000	11/18/2021
100074484		FRESNO	CA		12/14/2021	4.250	244,746		(424)				365,000	11/16/2021
100074486	CF	Newport Beach	CA		12/14/2021	3.250	1,867,561		1,146				3,660,000	11/18/2021
100074487	CF	La Canada Flintridge	CA		12/14/2021	3.500	2,149,219		(40)				2,976,000	11/17/2021
100074489		WOODLAND HILLS	CA		12/14/2021	3.875	349,948		(432)				505,000	11/12/2021
100074490	CF	Sherman Oaks	CA		12/14/2021	3.500	1,548,135		137				2,100,000	11/15/2021
100074491	CF	Laguna Hills	CA		12/14/2021	3.500	1,008,330		(48)				1,610,000	11/23/2021
100074492	CF	La Mesa	CA		12/14/2021	3.625	611,509		(66)				900,000	11/16/2021
100075837		North West London	GBR		11/24/2021	5.990	37,386					1,928	497,473	10/29/2021
100075841		Manchester	GBR		11/24/2021	5.490	129,808					6,694	156,704	11/15/2021
100075842		Coventry	GBR		11/24/2021	5.490	57,692					2,973	64,671	11/16/2021
100075844		Wakefield	GBR		11/24/2021	5.990	52,043					2,683	64,920	11/19/2021
100075845		Arnhem	NLD		11/24/2021	3.350	95,368					2,897	108,000	12/01/2023
100075846		Arnhem	NLD		11/24/2021	3.600	123,626					3,755	132,854	12/01/2023
100075847		Arnhem	NLD		11/24/2021	3.600	6,650					227	7,146	12/01/2023
100075848		Arnhem	NLD		11/24/2021	3.250	98,901					3,004	112,000	12/01/2023
100075849		Nijmegen	NLD		11/24/2021	3.200	222,482					7,119	358,785	12/01/2023
100075850		Nijmegen	NLD		11/24/2021	3.200	157,181					8,464	253,478	12/01/2023
100075851		Veenendaal	NLD		11/24/2021	3.200	42,030					1,438	49,541	12/01/2023
100075852		Veenendaal	NLD		11/24/2021	3.200	735,092					22,326	866,459	12/01/2023
100075853		Gouda	NLD		11/24/2021	3.250	8,144					278	9,306	12/01/2023
100075854		Gouda	NLD		11/24/2021	3.250	142,390					4,324	162,694	12/01/2023
100075856		Spijkenisse	NLD		11/24/2021	3.100	149,013					4,524	180,000	12/01/2023
100075857		Winterswijk	NLD		11/24/2021	3.150	1,295,333					43,999	1,519,411	12/01/2023
100075858		Gorredijk	NLD		11/24/2021	3.000	269,566					8,184	384,000	12/01/2023
100075859		Utrecht	NLD		11/24/2021	3.000	586,119					17,791	708,000	12/01/2023
100075860		Amsterdam	NLD		11/24/2021	3.750	26,633					907	28,855	12/01/2023
100075861		Amsterdam	NLD		11/24/2021	3.750	231,798					7,037	251,144	12/01/2023
100075864		Utrecht	NLD		11/24/2021	3.450	452,117					13,726	512,000	12/01/2023
100075865		Utrecht	NLD		11/24/2021	2.650	88,304					2,681	220,000	12/01/2023
100075866		Amsterdam	NLD		11/24/2021	3.350	214,579					6,513	245,165	12/01/2023
100075867		Amsterdam	NLD		11/24/2021	3.350	12,284					420	14,035	12/01/2023
100075868		Oostburg	NLD		11/24/2021	3.000	384,123					11,661	464,000	12/01/2023
100075869		Rotterdam	NLD		11/24/2021	3.250	15,799					552	18,082	12/01/2023
100075870		Rotterdam	NLD		11/24/2021	3.250	284,781					8,645	325,919	12/01/2023
100075871		Zaltbommel	NLD		11/24/2021	3.450	231,798					7,037	264,826	12/01/2023
100075872		Zaltbommel	NLD		11/24/2021	3.450	13,282					453	15,174	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075873		Spijkenisse	NLD		11/24/2021	3.450	160,688					4,879	183,588	12/01/2023
100075874		Spijkenisse	NLD		11/24/2021	3.450	9,203					314	10,514	12/01/2023
100075875		Den Haag	NLD		12/01/2021	3.300	124,150					6,122	148,125	12/01/2023
100075876		Den Haag	NLD		11/24/2021	3.300	1,464,965					44,478	1,747,875	12/01/2023
100075877		Castricum	NLD		11/24/2021	3.550	120,535					3,659	156,000	12/01/2023
100075878		Rotterdam	NLD		11/24/2021	3.200	185,439					5,630	240,000	12/01/2023
100075879		Amsterdam	NLD		11/24/2021	3.350	165,570					5,026	222,222	12/01/2023
100075880		Amsterdam	NLD		11/24/2021	3.100	67,553					2,050	90,667	12/01/2023
100075881		Amsterdam	NLD		11/24/2021	3.350	158,947					4,825	213,333	12/01/2023
100075882		Amsterdam	NLD		11/24/2021	3.100	158,947					4,825	213,333	12/01/2023
100075883		Amsterdam	NLD		11/24/2021	3.450	331,140					10,051	444,444	12/01/2023
100075885		Dordrecht/Drechtsteden	NLD		11/24/2021	3.650	27,924					976	30,362	12/01/2023
100075886		Dordrecht/Drechtsteden	NLD		11/24/2021	3.650	251,667					7,640	273,638	12/01/2023
100075887		Lelystad	NLD		11/24/2021	3.650	204,866					6,220	220,153	12/01/2023
100075888		Lelystad	NLD		12/01/2021	3.650	11,551					408	12,413	12/01/2023
100075904	CF	ALEXANDRIA	VA		01/07/2022	3.625	157,855		(150)				225,000	11/18/2021
100075905	CF	CALEXICO	CA		01/07/2022	4.250	275,789		(503)				375,000	11/16/2021
100075907	CF	BATON ROUGE	LA		01/07/2022	3.750	188,194		(257)				260,000	11/10/2021
100075909	CF	SCOTTSDALE	AZ		01/07/2022	3.625	243,581		(119)				340,000	11/16/2021
100075910	CF	KATY	TX		01/07/2022	3.874	197,836		(300)				265,000	11/18/2021
100075911	CF	PHILADELPHIA	PA		01/07/2022	3.999	149,683		(249)				200,000	10/29/2021
100075912	CF	BROOKWOOD	AL		01/07/2022	4.125	134,840		(164)				170,000	11/10/2021
100075914	CF	ST PETERSBURG	FL		01/07/2022	3.625	180,691		(92)				310,000	10/29/2021
100075915	CF	BRISTOL	CT		01/07/2022	4.250	123,278		(160)				158,000	11/19/2021
100075917	CF	SAN ANTONIO	TX		01/07/2022	3.999	219,258		(220)				365,000	11/01/2021
100075920	CF	FORT WORTH	TX		01/07/2022	3.625	284,390		(131)				390,000	11/05/2021
100075921	CF	LEWISVILLE	TX		01/07/2022	3.500	180,243		(113)				250,000	11/05/2021
100075922	CF	KANSAS CITY	MO		01/07/2022	4.374	121,870		(271)				172,000	11/19/2021
100075924	CF	AUGUSTA	GA		01/07/2022	4.375	106,561		(188)				135,000	11/19/2021
100075925	CF	CADDO MILLS	TX		01/07/2022	3.750	136,854		(367)				200,001	11/16/2021
100075926	CF	HEMET	CA		01/07/2022	3.999	157,452		(293)				370,000	11/20/2021
100075927	CF	LAKE FOREST PARK	WA		01/07/2022	3.625	619,824		(285)				850,000	11/05/2021
100075931	CF	MOORHEAD	MN		01/07/2022	3.750	131,730		(145)				181,500	11/22/2021
100075933	CF	NATIONAL CITY	CA		01/07/2022	4.375	486,988		(711)				661,000	11/15/2021
100075935	CF	PONTE VEDRA	FL		01/07/2022	4.125	343,012		(322)				440,000	11/23/2021
100075937	CF	WICHITA	KS		01/07/2022	4.374	126,022		(257)				155,400	11/24/2021
100075939	CF	ST PETERSBURG	FL		01/07/2022	3.874	307,779		(260)				435,000	11/24/2021
100075941	CF	CHARLOTTE	NC		01/07/2022	3.750	113,616		(40)				147,000	11/23/2021
100075942	CF	BAY CITY	TX		01/07/2022	3.625	128,831		(28)				172,000	10/29/2021
100075943	CF	SANFORD	ME		01/07/2022	4.374	273,148		(405)				365,000	11/15/2021
100075944	CF	YUKON	OK		01/07/2022	3.375	181,175		(43)				263,000	11/16/2021
100075945	CF	BELOIT	WI		01/07/2022	4.375	68,237		(118)				85,000	11/16/2021
100075950	CF	CAPE CORAL	FL		01/07/2022	3.999	226,640		(280)				305,000	11/29/2021
100075952	CF	NEW ORLEANS	LA		01/07/2022	3.875	202,708		(137)				259,000	11/19/2021
100075957	CF	LANSDOWNE	PA		01/07/2022	3.625	204,031		(87)				285,000	11/30/2021
100075958	CF	OAKLAND	CA		01/07/2022	3.750	160,649		(175)				700,000	11/29/2021
100075961	CF	POCONO LAKE	PA		01/07/2022	3.750	122,525		(134)				156,000	11/30/2021
100075965	CF	HUFFMAN	TX		01/07/2022	3.875	163,631		(157)				210,000	11/29/2021
100075966	CF	SCHERERVILLE	IN		01/07/2022	4.374	180,648		(303)				240,000	11/24/2021
100075968	CF	GREENWICH	CT		01/07/2022	4.375	397,433		(674)				835,000	08/27/2021
100075969	CF	MILFORD	OH		01/07/2022	3.499	169,435		(1)				227,000	11/30/2021
100075971	CF	LAUDERDALE LAKES	FL		01/07/2022	3.875	342,451		(249)				467,000	10/22/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075973	CF	LAS VEGAS	NV		01/07/2022	4.875	534,325		(1,068)				670,000	09/28/2021
100075974	CF	RIVERSIDE	CA		01/07/2022	4.250	346,684		(442)				600,000	09/24/2021
100075975	CF	WESLEY CHAPEL	FL		01/07/2022	4.750	482,645		(838)				600,000	09/30/2021
100075977	CF	MIAMI	FL		01/07/2022	4.875	274,139		(418)				342,000	09/28/2021
100075985	CF	LINDEN	NJ		01/07/2022	3.625	363,527		(183)				500,000	09/15/2021
100075986	CF	KIRKLAND	WA		01/07/2022	4.500	262,000		(512)				875,000	09/13/2021
100075988	CF	HENDERSON	NV		01/07/2022	4.625	381,649		(603)				477,000	10/04/2021
100075989	CF	TOTOWA	NJ		01/07/2022	4.875	272,539		(415)				465,000	10/13/2021
100075991	CF	NASHUA	NH		01/07/2022	4.875	361,537		(728)				475,000	10/07/2021
100075992	CF	LAS VEGAS	NV		01/07/2022	4.875	38,781		(5,573)				245,000	10/05/2021
100075993	CF	KISSIMMEE	FL		01/07/2022	4.750	348,031		(496)				445,000	10/12/2021
100075994	CF	RUSKIN	FL		01/07/2022	4.000	195,093		(349)				350,000	10/04/2021
100075995	CF	PROVIDENCE	RI		01/07/2022	4.625	161,852		(334)				215,000	10/14/2021
100075997	CF	SPEEDWAY	IN		01/07/2022	4.125	211,266		(272)				285,000	10/07/2021
100075999	CF	VIRGINIA GARDENS	FL		01/07/2022	4.750	341,392		(659)				450,000	10/14/2021
100076000	CF	MURRELLS INLET	SC		01/07/2022	4.500	185,030		(342)				247,600	10/12/2021
100076001	CF	ORLANDO	FL		01/07/2022	4.250	160,992		(148)				218,000	10/18/2021
100076002	CF	OLD HICKORY	TN		01/07/2022	3.625	173,944		(132)				295,000	09/27/2021
100076003	CF	PORT CHARLOTTE	FL		01/07/2022	4.875	196,167		(376)				276,000	09/27/2021
100076006	CF	STAFFORD	VA		01/07/2022	4.500	234,341		(342)				343,000	09/10/2021
100076007	CF	NORTH LAS VEGAS	NV		01/07/2022	3.875	80,010		(139)				107,500	10/18/2021
100076011		DENVER	CO		01/07/2022	4.500	163,866		(244)				210,000	10/07/2021
100076012	CF	LAKELAND	TN		01/07/2022	4.625	208,843		(346)				272,000	10/28/2021
100076013	CF	RIO RANCHO	NM		01/07/2022	4.500	228,889		(356)				305,000	10/22/2021
100076014	CF	KINGSPORT	TN		01/07/2022	4.375	181,744		(358)				305,000	10/26/2021
100076015	CF	AVONDALE	AZ		01/07/2022	4.875	182,391		(367)				240,000	10/26/2021
100076016	CF	BONNEY LAKE	WA		01/07/2022	4.500	438,525		(604)				550,000	10/20/2021
100076017	CF	HOUSTON	TX		01/07/2022	4.125	82,051		(197)				110,000	09/30/2021
100076018	CF	NAPLES	FL		01/07/2022	4.500	194,450		(272)				260,000	10/22/2021
100076019	CF	PETERSBURG	VA		01/07/2022	4.125	94,323		(188)				125,000	10/19/2021
100076020	CF	GONZALES	LA		01/07/2022	4.125	218,628		(242)				279,000	10/27/2021
100076021	CF	KOKOMO	IN		01/07/2022	4.500	60,983		(104)				81,000	10/25/2021
100076022	CF	WILKES BARRE	PA		01/07/2022	3.875	81,012		(43)				105,000	10/25/2021
100076024	CF	BALTIMORE	MD		01/07/2022	4.625	153,615		(254)				205,000	10/22/2021
100076027	CF	FAYETTEVILLE	NC		01/07/2022	4.250	94,285		(172)				132,500	10/27/2021
100076028	CF	CUMMING	GA		01/07/2022	4.750	259,648		(471)				335,000	10/26/2021
100076029	CF	AUBURN	WA		01/07/2022	3.500	494,321		(218)				680,000	10/25/2021
100076030	CF	TUCSON	AZ		01/07/2022	3.875	77,310		(50)				100,000	10/23/2021
100076031	CF	CLINTON	SC		01/07/2022	4.750	76,838		(125)				140,000	09/22/2021
100076032	CF	LUBBOCK	TX		01/07/2022	4.625	106,998		(230)				124,000	10/11/2021
100076034	CF	SAINT LOUIS	MO		01/07/2022	4.125	59,769		(91)				75,000	10/28/2021
100076035	CF	SEVIERVILLE	TN		01/07/2022	4.375	218,379		(324)				275,000	10/26/2021
100076036	CF	COEUR D ALENE	ID		01/07/2022	4.125	227,824		(99)				412,000	10/21/2021
100076037	CF	MEMPHIS	TN		01/07/2022	3.875	65,126		(96)				82,000	10/21/2021
100076038	CF	LAKE HAVASU CITY	AZ		01/07/2022	4.250	266,552		(278)				422,000	10/27/2021
100076040	CF	ST AUGUSTINE	FL		01/07/2022	4.250	173,588		(337)				230,000	10/21/2021
100076041		OCEAN CITY	MD		01/07/2022	4.125	205,249		(126)				300,000	10/27/2021
100076042	CF	BURBANK	CA		01/07/2022	3.625	434,902		(295)				595,000	10/26/2021
100076043	CF	FAYETTEVILLE	NC		01/07/2022	4.500	107,899		(249)				135,000	10/29/2021
100076044	CF	TOMBALL	TX		01/07/2022	4.250	151,747		(238)				195,000	10/27/2021
100076045	CF	CORPUS CHRISTI	TX		01/07/2022	4.500	105,784		(244)				143,500	10/19/2021
100076047	CF	VALDOSTA	GA		01/07/2022	4.125	180,343		(337)				244,500	10/29/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076051	CF	GRIFFIN	GA		01/07/2022	4.125	93,156		(176)				118,000	10/18/2021
100076052	CF	LUMBERTON	TX		01/07/2022	4.750	100,699		(195)				129,500	10/07/2021
100076056	CF	TAYLORSVILLE	UT		01/07/2022	3.625	245,331		(210)				401,900	09/29/2021
100076057	CF	ROCK HILL	SC		01/07/2022	4.125	177,938		(77)				215,000	10/29/2021
100076058	CF	TAYLORSVILLE	UT		01/07/2022	3.625	248,992		(213)				434,500	09/29/2021
100076059	CF	PORT CHARLOTTE	FL		01/07/2022	4.375	150,785		(257)				190,000	10/29/2021
100076060	CF	LINCOLN	NE		01/07/2022	4.500	188,543		(313)				235,000	10/06/2021
100076063	CF	JACKSONVILLE	FL		01/07/2022	3.990	233,445		(344)				320,000	10/27/2021
100076065	CF	AUSTIN	TX		01/07/2022	3.625	372,119		(338)				680,000	10/27/2021
100076067	CF	CINCINNATI	OH		01/07/2022	4.500	269,712		(399)				360,000	10/26/2021
100076071	CF	SENOIA	GA		01/07/2022	4.500	398,635		(550)				500,000	10/29/2021
100076072	CF	LAS VEGAS	NV		01/07/2022	4.375	182,154		(389)				404,000	10/26/2021
100076073	CF	WARREN	MI		01/07/2022	3.875	75,544		(120)				95,000	10/27/2021
100076074	CF	CHATTANOOGA	TN		01/07/2022	4.375	153,087		(261)				195,000	10/22/2021
100076075	CF	FORT MYERS	FL		01/07/2022	3.990	199,411		(325)				350,000	10/27/2021
100076076	CF	GARDEN GROVE	CA		01/07/2022	3.875	352,176		(519)				830,000	10/22/2021
100076078	CF	ARGYLE	TX		01/07/2022	4.250	356,326		(414)				469,000	10/29/2021
100076079	CF	OCALA	FL		01/07/2022	4.500	160,884		(290)				208,000	10/28/2021
100076083	CF	MICHIGAN CITY	IN		01/07/2022	4.500	169,013		(305)				210,000	10/29/2021
100076084	CF	WALLA WALLA	WA		01/07/2022	4.125	225,374		(395)				520,000	10/26/2021
100076088	CF	HIALEAH	FL		01/07/2022	4.125	279,110		(177)				380,000	11/03/2021
100076089	CF	PHILADELPHIA	PA		01/07/2022	4.125	236,790		(233)				305,000	11/03/2021
100076092	CF	EDGEWATER PARK	NJ		01/07/2022	4.125	213,190		(231)				288,000	10/29/2021
100076094	CF	ROTONDA WEST	FL		01/07/2022	3.875	241,299		(322)				357,000	10/29/2021
100076097	CF	SALT LAKE CITY	UT		01/07/2022	3.375	380,176		(73)				526,000	10/26/2021
100076098	CF	LAKEWOOD	WA		01/07/2022	3.625	458,318		(258)				635,000	10/22/2021
100076099	CF	EAST HANOVER	NJ		01/07/2022	4.500	236,000		(290)				330,000	10/04/2021
100076101	CF	SPRINGFIELD	OR		01/07/2022	3.875	331,396		(563)				480,000	10/21/2021
100076102	CF	HIALEAH	FL		01/07/2022	4.125	241,798		(383)				494,000	11/01/2021
100076104	CF	COLUMBUS	OH		01/07/2022	4.125	103,233		(217)				140,700	10/29/2021
100076105	CF	SAINT LOUIS PARK	MN		01/07/2022	4.125	257,793		(242)				338,000	11/01/2021
100076106	CF	RIO RANCHO	NM		01/07/2022	4.500	186,946		(249)				235,000	10/28/2021
100076107	CF	SPRING	TX		01/07/2022	4.250	171,533		(260)				215,000	10/29/2021
100076108	CF	LITTLE EGG HARBOR	NJ		01/07/2022	4.000	226,195		(268)				305,000	10/29/2021
100076109	CF	MIAMI	FL		01/07/2022	4.125	244,576		(294)				329,000	11/05/2021
100076111	CF	LITTLE ELM	TX		01/07/2022	4.750	282,592		(455)				380,000	10/26/2021
100076113	CF	BOWLING GREEN	KY		01/07/2022	4.125	192,321		(175)				245,500	10/29/2021
100076114	CF	LAS VEGAS	NV		01/07/2022	3.750	294,155		(270)				600,000	11/01/2021
100076115	CF	LEHI	UT		01/07/2022	4.500	299,427		(319)				465,000	10/28/2021
100076116	CF	LAS VEGAS	NV		01/07/2022	4.125	194,529		(309)				260,000	10/25/2021
100076118		SAINT LOUIS	MO		01/07/2022	4.375	108,996		(127)				137,500	11/01/2021
100076119	CF	GALION	OH		01/07/2022	4.375	94,498		(185)				125,000	10/27/2021
100076121	CF	RALEIGH	NC		01/07/2022	4.125	175,545		(280)				235,000	10/18/2021
100076122	CF	CLEARWATER	FL		01/07/2022	4.375	234,250		(291)				305,000	10/21/2021
100076124	CF	FOUNTAIN	CO		01/07/2022	4.375	237,790		(259)				325,000	11/02/2021
100076125	CF	HARRISBURG	PA		01/07/2022	4.125	102,080		(215)				135,000	10/29/2021
100076126	CF	SOUTH OGDEN	UT		01/07/2022	3.625	301,191		(204)				412,000	11/04/2021
100076127	CF	BROOKLYN PARK	MN		01/07/2022	3.625	146,061		(198)				218,000	10/29/2021
100076128	CF	WINSTON SALEM	NC		01/07/2022	4.000	91,644		(147)				115,000	10/29/2021
100076129	CF	HUNTERSVILLE	NC		01/07/2022	4.500	191,939		(337)				252,000	10/27/2021
100076130	CF	RNCHO CORDOVA	CA		01/07/2022	4.250	278,101		(368)				450,000	11/01/2021
100076131	CF	MURFREESBORO	TN		01/07/2022	4.500	204,175		(518)				270,000	10/27/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076132	CF	PHILADELPHIA	PA		01/07/2022	3.625	60,013		(53)				75,000	11/04/2021
100076133		BIG BEAR LAKE	CA		01/07/2022	4.375	171,505		(328)				330,000	11/03/2021
100076135	CF	WAYNE	MI		01/07/2022	4.250	102,219		(238)				135,000	10/28/2021
100076136	CF	COLLEYVILLE	TX		01/07/2022	3.875	414,490		(506)				565,000	10/28/2021
100076137	CF	GRASS VALLEY	CA		01/07/2022	4.125	219,781		(364)				425,000	10/21/2021
100076139	CF	MEARS	MI		01/07/2022	4.875	310,231		(569)				415,000	10/01/2021
100076140	CF	PACIFICA	CA		01/07/2022	4.500	160,225		(354)				1,400,000	11/03/2021
100076141	CF	AUGUSTA	GA		01/07/2022	4.250	65,215		(161)				104,000	10/28/2021
100076142	CF	DULUTH	MN		01/07/2022	4.125	105,837		(200)				136,000	10/08/2021
100076143	CF	NOGALES	AZ		01/07/2022	4.125	99,998		(178)				135,000	10/28/2021
100076144	CF	HOUSTON	TX		01/07/2022	3.500	284,235		(125)				391,000	10/04/2021
100076147	CF	ESSEX	IL		01/07/2022	4.125	97,653		(174)				136,000	11/01/2021
100076148	CF	DAVENPORT	FL		01/07/2022	4.550	276,030		(381)				347,000	10/20/2021
100076150	CF	SPRINGFIELD	OH		01/07/2022	4.125	79,640		(130)				100,000	10/21/2021
100076152	CF	BOCA RATON	FL		01/07/2022	4.625	343,031		(436)				407,000	10/01/2021
100076155	CF	GRASS VALLEY	CA		01/07/2022	4.125	219,781		(364)				625,000	10/21/2021
100076156	CF	FAIRHOPE	AL		01/07/2022	4.375	202,623		(288)				255,000	09/30/2021
100076157	CF	COLUMBIA	SC		01/07/2022	4.125	102,370		(184)				135,000	11/03/2021
100076162	CF	KISSIMMEE	FL		01/07/2022	4.375	235,165		(90)				305,000	11/03/2021
100076164	CF	PHOENIX	AZ		01/07/2022	4.500	188,664		(273)				266,000	11/04/2021
100076168	CF	HARTFORD	CT		01/07/2022	4.375	55,613		(232)				75,000	10/01/2021
100076169		NEWARK	NJ		01/07/2022	4.000	234,831		(157)				400,000	11/05/2021
100076172	CF	HIXSON	TN		01/07/2022	4.500	167,653		(301)				210,000	11/01/2021
100076173	CF	GONZALES	LA		01/07/2022	3.750	66,834		(70)				88,500	11/10/2021
100076177	CF	PIQUA	OH		01/07/2022	4.125	63,089		(60)				80,000	11/08/2021
100076178	CF	HOT SPRINGS VILLAGE	AR		01/07/2022	4.000	74,675		(158)				97,000	11/09/2021
100076180	CF	TAMPA	FL		01/07/2022	4.625	228,100		(315)				290,000	11/05/2021
100076182	CF	BEAUMONT	TX		01/07/2022	3.990	59,926		(98)				87,000	11/05/2021
100076183		MONACA	PA		01/07/2022	4.125	58,268		(84)				96,000	11/06/2021
100076185	CF	MEMPHIS	TN		01/07/2022	4.000	84,596		(63)				109,000	10/29/2021
100076188	CF	WILLIAMSBURG	VA		01/07/2022	4.125	115,430		(899)				170,000	11/02/2021
100076189	CF	LAKE CHARLES	LA		01/07/2022	4.125	136,767		(137)				174,000	10/29/2021
100076192	CF	UNIVERSITY PLACE	WA		01/07/2022	4.250	452,952		(521)				577,000	11/09/2021
100076193	CF	LAWRENCE	MA		01/07/2022	3.875	367,682		(287)				653,000	11/08/2021
100076195	CF	RIO RANCHO	NM		01/07/2022	4.125	151,137		(204)				322,500	11/08/2021
100076196	CF	DAVENPORT	FL		01/07/2022	4.125	29,853		(2,390)				330,000	11/08/2021
100076198	CF	MEMPHIS	TN		01/07/2022	4.125	115,126		(155)				145,000	10/06/2021
100076199	CF	MONONGAHELA	PA		01/07/2022	3.625	62,952		(66)				84,000	11/12/2021
100076202	CF	LONGVIEW	TX		01/07/2022	3.625	71,017		(73)				108,000	11/02/2021
100076209	CF	UNION CITY	NJ		01/07/2022	4.000	267,281		(346)				450,000	10/28/2021
100076211	CF	TUCSON	AZ		01/07/2022	4.125	228,368		(200)				290,000	11/04/2021
100076212	CF	PATERSON	NJ		01/07/2022	4.625	295,857		(431)				354,000	11/10/2021
100076213	CF	SPANAWAY	WA		01/07/2022	4.875	331,186		(607)				410,000	11/01/2021
100076215	CF	CHATTANOOGA	TN		01/07/2022	4.375	281,577		(280)				337,000	11/08/2021
100076217	CF	FAYETTEVILLE	NC		01/07/2022	3.990	71,401		(86)				85,000	11/05/2021
100076218	CF	PUYALLUP	WA		01/07/2022	4.500	386,699		(532)				485,000	10/26/2021
100076223	CF	GENOA	IL		01/07/2022	4.125	103,434		(250)				147,000	11/12/2021
100076228	CF	MERCED	CA		04/05/2022	4.000	213,202		(154)				295,000	11/05/2021
100076229	CF	MERCED	CA		04/05/2022	4.000	227,885		(164)				330,000	11/05/2021
100076230	CF	HONOLULU	HI		01/07/2022	4.625	943,114		(1,915)				1,700,000	11/05/2021
100076234	CF	LAKE WORTH	FL		01/07/2022	4.375	351,809		(442)				443,000	10/28/2021
100076238	CF	LAS VEGAS	NV		01/07/2022	4.125	207,125		(1,025)				405,000	10/30/2021

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100076246	CF	DELTA	UT		01/07/2022	3.625	231,266		(61)				299,000	11/04/2021
100076247	CF	ROGERS	MN		01/07/2022	3.875	227,956		(292)				460,000	11/12/2021
100076248	CF	CHANDLER	AZ		01/07/2022	3.875	247,610		(316)				420,000	11/09/2021
100076253	CF	NORTH CHESTERFIELD	VA		01/07/2022	4.125	59,587		(797)				125,009	11/01/2021
100076257	CF	PANAMA CITY	FL		01/07/2022	4.250	200,265		(290)				275,000	11/10/2021
100076258	CF	MARRERO	LA		01/07/2022	4.125	168,534		(204)				280,000	11/10/2021
100076260	CF	ANTIOCH	IL		01/07/2022	3.750	79,323		(106)				130,000	11/15/2021
100076261	CF	EAGLE MOUNTAIN	UT		01/07/2022	3.875	234,402		(303)				405,000	10/29/2021
100076264	CF	LINCOLNTON	NC		01/07/2022	4.625	191,035		(328)				249,000	10/04/2021
100076265	CF	PATERSON	NJ		01/07/2022	4.625	235,492		(397)				390,000	11/10/2021
100076268	CF	PHOENIX	AZ		01/07/2022	4.125	208,525		(262)				305,000	11/16/2021
100076271	CF	BELMONT	NC		01/07/2022	3.875	198,608		(123)				255,000	10/28/2021
100076272	CF	STERLING	VA		01/07/2022	4.125	247,639		(432)				420,000	11/05/2021
100076274		WHITEHALL	PA		01/07/2022	3.875	85,369		(190)				151,000	11/16/2021
100076276	CF	LA VISTA	NE		01/07/2022	3.625	158,303		(74)				205,000	11/12/2021
100076277	CF	WEST GARDINER	ME		01/07/2022	4.500	219,252		(290)				260,000	10/20/2021
100076279	CF	JACKSONVILLE BEACH	FL		01/07/2022	3.990	360,416		(164)				438,000	11/05/2021
100076280	CF	EL RENO	OK		01/07/2022	4.990	65,963		(133)				110,000	11/02/2021
100076281	CF	BAYONNE	NJ		01/07/2022	4.375	259,171		(368)				445,000	11/12/2021
100076282	CF	HENDERSON	NV		01/07/2022	4.875	225,876		(426)				435,000	11/09/2021
100076284	CF	BROWNS MILLS	NJ		01/07/2022	3.750	208,411		(122)				270,000	11/12/2021
100076287	CF	MILTON	WA		01/07/2022	3.875	225,913		(338)				500,000	11/10/2021
100076294	CF	OAKLAND	MD		01/07/2022	3.990	49,580		(499)				105,000	11/15/2021
100076296	CF	REDLANDS	CA		01/07/2022	4.125	433,693		(407)				550,000	11/12/2021
100076298	CF	FORT WORTH	TX		01/07/2022	4.125	186,343		(224)				235,000	11/03/2021
100076302	CF	CLERMONT	FL		01/07/2022	4.125	229,374		(229)				292,000	11/12/2021
100076305	CF	FAIRVIEW HEIGHTS	IL		01/07/2022	3.875	127,253		(137)				166,000	11/16/2021
100076308	CF	GALLOWAY	NJ		01/07/2022	4.125	94,199		(156)				120,000	11/12/2021
100076312	CF	SALEM	OR		01/07/2022	3.750	137,682		(159)				535,000	11/15/2021
100076317	CF	COLUMBIA	MO		01/07/2022	3.750	144,842		(126)				185,000	11/18/2021
100076321	CF	CLERMONT	FL		01/07/2022	4.375	273,110		(370)				345,000	10/28/2021
100076335	CF	WASHINGTON	DC		01/07/2022	3.625	250,644		(310)				434,500	11/12/2021
100076340	CF	WASHINGTON	DC		01/07/2022	3.125	593,347		554				1,040,000	10/01/2021
100076347	CF	KENNEWICK	WA		01/07/2022	3.500	252,996		(218)				443,000	11/01/2021
100076350	CF	ARVADA	CO		01/07/2022	3.875	377,420		(688)				660,000	11/15/2021
100076355	CF	CHANDLER	AZ		01/07/2022	4.750	329,031		(468)				411,900	11/19/2021
100076358	CF	MIAMI	FL		01/07/2022	4.000	317,286		(62)				410,000	11/18/2021
100076360	CF	Modesto	CA		12/23/2021	7.125	373,251		(825)				423,000	09/14/2021
100076361	CF	Bayville	NJ		12/23/2021	7.124	205,539		(522)				245,000	11/30/2021
100076362	CF	Encinitas	CA		12/23/2021	5.750	951,946		(2,606)				1,500,000	11/19/2021
100076364	CF	Sarasota	FL		12/23/2021	6.124	369,257		(1,110)				430,000	11/17/2021
100076365	CF	Kalamazoo	MI		12/23/2021	6.875	418,167		(1,357)				495,000	09/08/2021
100076366	CF	LOS ANGELES	CA		12/23/2021	4.990	985,816		(2,336)				1,200,000	11/22/2021
100076367	CF	Fort Lauderdale	FL		12/23/2021	6.249	182,107		(251)				340,000	11/12/2021
100076369		Lathrop	CA		12/23/2021	6.000	396,155		(1,368)				463,000	11/01/2021
100076370		LAWRENCEVILLE	GA		12/23/2021	5.625	177,546		(859)				257,000	11/05/2021
100076371	CF	Liberty Hill	TX		12/23/2021	6.625	332,595		(1,457)				400,000	11/19/2021
100076372		Miami Beach	FL		12/23/2021	5.375	364,212		(1,510)				520,000	11/04/2021
100076374	CF	Decatur	GA		12/23/2021	5.490	385,566		(738)				420,000	11/23/2021
100076375	CF	Fontana	CA		12/23/2021	4.999	674,462		(1,469)				733,000	11/22/2021
100076376	CF	Laguna Beach	CA		12/23/2021	3.625	2,660,499		(252)				4,800,000	11/23/2021
100076377	CF	Franklin Lakes	NJ		12/23/2021	5.999	519,868		(961)				650,000	11/05/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076378	CF	N Las Vegas	NV		12/23/2021	4.990	519,486		(1,209)				563,000	11/18/2021
100076379	CF	Spring	TX		12/23/2021	5.880	225,396		(1,521)				285,000	11/19/2021
100076380		Chuluota	FL		12/23/2021	5.125	184,927		(761)				236,000	11/08/2021
100076381	CF	Highlands Ranch	CO		12/23/2021	4.990	527,061		(819)				665,000	11/03/2021
100076382	CF	Oakland Park	FL		12/23/2021	6.249	264,391		(688)				335,000	11/22/2021
100076384	CF	Granby	CO		12/23/2021	4.999	377,101		(1,188)				515,000	11/15/2021
100076387	CF	Carlsbad	CA		12/23/2021	4.740	1,072,741		(1,820)				1,330,000	11/17/2021
100076388	CF	Savannah	GA		12/23/2021	5.624	301,860		(887)				360,000	11/05/2021
100076389		Columbia	TN		12/23/2021	6.250	397,265		(411)				440,000	11/19/2021
100076391		Deerfield Beach	FL		12/23/2021	5.000	687,596		(1,101)				1,075,000	11/23/2021
100076392		Kissimmee	FL		12/23/2021	5.375	247,127		(212)				277,000	11/19/2021
100076393		Ridgewood	NY		12/23/2021	4.990	770,667		(611)				1,100,000	11/05/2021
100076395	CF	Ramsey	NJ		12/23/2021	6.499	748,377		(901)				875,000	11/30/2021
100076396		Anna Maria	FL		12/23/2021	5.625	1,349,672		(3,378)				1,709,000	11/19/2021
100076397		Fort Lauderdale	FL		12/23/2021	5.500	674,243		(217)				825,000	11/19/2021
100076399		Bradenton	FL		12/23/2021	5.500	352,771		(1,064)				420,000	11/19/2021
100076400		Anna Maria	FL		12/23/2021	5.625	1,492,881		(3,817)				1,795,000	11/15/2021
100076401		Tampa	FL		12/23/2021	5.625	1,501,703		(3,715)				1,930,000	11/12/2021
100076402		Miami	FL		12/23/2021	4.375	259,217		(814)				385,000	11/23/2021
100076403		Anna Maria	FL		12/23/2021	5.250	1,615,664		(4,448)				2,100,000	11/30/2021
100076404	CF	Damascus	OR		12/23/2021	3.999	361,139		(236)				630,000	11/08/2021
100076405		Anna Maria	FL		12/23/2021	5.125	3,204,805		(9,144)				4,400,000	11/29/2021
100076406	CF	Coral Springs	FL		12/23/2021	4.624	177,088		(474)				220,000	11/10/2021
100076407	CF	Cedar Hill	TX		12/23/2021	5.990	1,382,183		(791)				1,560,000	11/12/2021
100076408	CF	Las Vegas	NV		12/23/2021	4.624	197,009		(273)				300,000	11/23/2021
100076409	CF	Stillwater	OK		12/23/2021	4.875	263,002		(395)				305,000	11/24/2021
100076410		Wilmington	DE		12/23/2021	5.880	256,204		(854)				325,000	11/19/2021
100076411		Mammoth Lakes	CA		12/23/2021	3.990	338,026		(1,238)				780,000	11/23/2021
100076412	CF	Boca Raton	FL		12/23/2021	3.999	214,165		(288)				308,000	11/10/2021
100076413		Holmes Beach	FL		12/23/2021	5.250	1,898,440		(5,491)				2,900,000	11/29/2021
100076414		Holmes Beach	FL		12/23/2021	5.250	1,991,221		(5,660)				2,875,000	11/29/2021
100076415	CF	Roswell	GA		12/23/2021	3.625	345,943		(197)				595,000	11/09/2021
100076416	CF	Kyle	TX		12/23/2021	3.990	255,181		(318)				358,000	11/24/2021
100076417	CF	Cupertino	CA		12/23/2021	3.990	1,554,525		(1,685)				3,100,000	11/16/2021
100076418	CF	Oklahoma City	OK		12/23/2021	5.125	545,982		(763)				715,000	11/16/2021
100076421		Miami	FL		12/23/2021	3.875	289,603		(479)				560,000	11/23/2021
100076422	CF	Daytona Beach	FL		12/23/2021	5.124	250,268		(590)				328,000	11/17/2021
100076423	CF	Tujunga	CA		12/23/2021	4.250	512,178		(804)				575,000	11/04/2021
100076424	CF	Boca Raton	FL		12/23/2021	4.625	598,663		(770)				750,000	11/05/2021
100076425	CF	OCEANSIDE	NY		12/23/2021	3.999	532,176		(260)				700,000	11/24/2021
100076426		Carson	CA		12/23/2021	4.375	581,160		(904)				825,000	11/10/2021
100076427	CF	Chapel Hill	NC		12/23/2021	3.999	176,300		(186)				285,000	11/01/2021
100076428	CF	Burlingame	CA		12/23/2021	3.990	3,745,255		(3,538)				5,850,000	11/08/2021
100076429	CF	Boca Raton	FL		12/23/2021	4.249	203,673		(354)				270,000	11/30/2021
100076430	CF	Longboat Key	FL		12/23/2021	3.874	907,279		(798)				2,141,800	11/16/2021
100076431	CF	Culver City	CA		12/23/2021	3.749	1,184,717		(809)				2,411,000	11/24/2021
100076432	CF	Marlboro	NJ		12/23/2021	5.624	587,592		(1,031)				720,000	12/07/2021
100076435		Sebastian	FL		12/23/2021	4.500	268,568		(928)				321,868	11/10/2021
100076436	CF	Fort Lauderdale	FL		12/23/2021	3.500	970,578		(481)				1,950,000	11/08/2021
100076438		Rodanthe	NC		12/23/2021	4.625	613,563		(197)				775,000	11/23/2021
100076439	CF	Farmington	CT		12/23/2021	3.749	863,739		(295)				1,300,000	11/22/2021
100076440	CF	West Sacramento	CA		12/23/2021	3.624	271,855		(234)				530,000	11/23/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076442	CF	HUGHSON	CA		12/23/2021	3.999	919,708		(1,045)				1,250,000	11/19/2021
100076443	CF	San Diego	CA		12/23/2021	4.250	1,051,348		(874)				1,575,000	11/23/2021
100076444	CF	Danville	CA		12/23/2021	3.875	1,384,621		(548)				1,750,000	11/13/2021
100076445	CF	Lakewood	CO		12/23/2021	5.875	567,832		(214)				635,000	11/18/2021
100076446	CF	Corona Del Mar	CA		12/23/2021	3.749	2,110,919		(416)				3,150,000	12/03/2021
100076447		Spring	TX		12/23/2021	4.125	163,496		(1,817)				297,999	11/24/2021
100076448		Sunny Isles Beach	FL		12/23/2021	4.875	157,171		(519)				330,000	11/12/2021
100076449		Sarasota	FL		12/23/2021	5.124	355,872		(743)				510,000	11/16/2021
100076450	CF	Coto De Caza	CA		12/23/2021	3.750	2,935,481		(2,119)				4,000,000	11/22/2021
100076452		Anna Maria	FL		12/23/2021	5.375	2,607,026		(7,154)				5,000,000	12/10/2021
100076453		Hollywood	FL		12/23/2021	5.500	7,474		(30,757)				739,277	11/18/2021
100076454		Ocoee	FL		12/23/2021	5.374	263,622		(1,078)				350,000	11/19/2021
100076455		Labelle	FL		12/23/2021	5.499	167,417		(743)				242,000	11/19/2021
100076456	CF	Van Buren	AR		12/21/2021	4.875	391,594		(594)				480,000	11/05/2021
100076457	CF	Melbourne	FL		12/21/2021	5.875	179,997		(415)				238,000	11/01/2021
100076458	CF	Panama City Beach	FL		12/21/2021	4.125	313,992		(433)				387,000	11/01/2021
100076460	CF	Fort Lauderdale	FL		12/21/2021	4.999	209,986		(762)				290,000	11/02/2021
100076461	CF	Midway	UT		12/21/2021	5.500	813,832		(1,086)				1,240,000	11/10/2021
100076462	CF	Bowie	MD		12/21/2021	6.375	337,174		(1,291)				440,000	11/08/2021
100076463		Orlando	FL		12/21/2021	4.500	634,895		(1,293)				875,000	11/05/2021
100076465	CF	St. Cloud	FL		12/21/2021	3.750	423,781		(329)				620,000	11/04/2021
100076466	CF	Yucca Valley	CA		12/21/2021	4.375	216,785		(539)				305,000	11/23/2021
100076467		Cape Coral	FL		12/21/2021	5.500	552,919		(1,830)				700,000	11/22/2021
100076468	CF	Lake Elsinore	CA		12/21/2021	4.125	592,384		(198)				820,000	11/22/2021
100076469		Orlando	FL		12/21/2021	4.250	285,330		(457)				415,000	11/08/2021
100076470		South El Monte	CA		12/21/2021	3.999	384,655		(739)				820,000	11/04/2021
100076471	CF	Coal City	IL		12/21/2021	6.125	125,215		(497)				175,000	11/24/2021
100076472		Cape Coral	FL		12/21/2021	4.500	170,792		(508)				345,000	11/10/2021
100076473		St Petersburg	FL		12/21/2021	5.750	136,970		(640)				182,000	11/02/2021
100076474		Marion	MA		12/21/2021	5.375	307,916		(735)				395,000	11/05/2021
100076476		Daufuskie Island	SC		12/21/2021	4.500	286,187		(717)				410,000	11/09/2021
100076477		PORT ARANSAS	TX		12/21/2021	4.875	817,913		(1,901)				1,030,000	11/05/2021
100076478		Chicago	IL		12/21/2021	5.499	149,167		(682)				185,000	11/04/2021
100076479	CF	Chicopee	MA		12/21/2021	4.999	164,411		(587)				287,000	11/08/2021
100076480		CRANSTON	RI		12/21/2021	4.875	255,161		(561)				330,000	11/04/2021
100076481		Gary	IN		12/21/2021	5.750	110,262		(485)				130,000	11/12/2021
100076482		Los Angeles	CA		12/21/2021	5.125	583,723		(1,818)				920,000	11/23/2021
100076483		Rio Rancho	NM		12/21/2021	4.250	225,799		(355)				295,000	11/12/2021
100076484		Santa Barbara	CA		12/21/2021	4.500	438,451		(457)				782,700	11/23/2021
100076486		Miami	FL		12/21/2021	4.999	308,391		(1,261)				412,000	11/22/2021
100076487		Auburn	MA		12/21/2021	3.999	363,672		(290)				535,000	11/05/2021
100076488		Katy	TX		12/21/2021	4.250	254,871		(514)				370,000	11/12/2021
100076489		Ocoee	FL		12/21/2021	3.999	313,584		(338)				445,000	11/05/2021
100076490		Pompano Beach	FL		12/21/2021	4.999	201,125		(908)				266,000	11/22/2021
100076491		Pflugerville	TX		12/21/2021	4.999	195,058		(743)				400,000	11/05/2021
100076492		GREENWICH	CT		12/21/2021	4.625	748,455		(1,655)				995,000	11/24/2021
100076493		Fort Lauderdale	FL		12/21/2021	4.999	238,416		(991)				318,000	11/22/2021
100076494		St Cloud	FL		12/21/2021	3.999	281,213		(444)				435,000	11/24/2021
100076496		San Rafael	CA		12/21/2021	4.125	740,412		(229)				1,460,000	11/10/2021
100076497		Riverview	FL		12/21/2021	4.750	321,400		(817)				490,000	11/05/2021
100076498		Brea	CA		12/21/2021	4.625	638,439		(236)				820,000	11/02/2021
100076499		DENVER	CO		12/21/2021	3.999	516,962		(110)				660,000	11/05/2021

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100076500		Houston	TX		12/21/2021	4.875	186,667		(1,039)				250,000	11/08/2021
100076501		Tampa	FL		12/21/2021	5.750	252,882		(797)				335,000	11/23/2021
100076502		San Diego	CA		12/21/2021	4.250	246,540		(402)				820,000	11/10/2021
100076503		Buena Park	CA		12/21/2021	4.999	795,143		(348)				1,080,000	11/12/2021
100076504		Hollywood	FL		12/21/2021	4.250	358,813		(235)				472,000	11/24/2021
100076505		Austin	TX		12/21/2021	3.750	662,213		2				920,000	11/02/2021
100076506		Santa Maria	CA		12/21/2021	4.999	396,880		(276)				525,000	11/12/2021
100076507		Las Vegas	NV		12/21/2021	4.625	361,227		(197)				445,000	11/09/2021
100076509		Lynnwood	WA		12/21/2021	6.625	385,355		(223)				575,000	11/04/2021
100076510		Asheville	NC		12/21/2021	5.250	295,757		(242)				371,000	11/10/2021
100076530	CF	Irvine	CA		01/04/2022	4.000	1,779,758		(1,112)				2,270,000	12/08/2021
100076531		EASTSOUND	WA		01/04/2022	4.875	626,624		(876)				1,200,000	11/24/2021
100076532		Fresno	CA		01/04/2022	3.625	138,413		(138)				440,000	12/03/2021
100076533	CF	SAN PEDRO	CA		01/04/2022	5.000	450,008		(792)				590,000	11/29/2021
100076534	CF	Costa Mesa	CA		01/04/2022	3.875	1,022,869		(943)				1,500,000	12/06/2021
100076535	CF	Reno	NV		01/04/2022	3.875	583,960		(636)				850,000	12/07/2021
100076536	CF	Los Angeles	CA		01/04/2022	3.750	1,389,601		(893)				2,550,000	12/14/2021
100076537	CF	Reseda	CA		01/04/2022	3.875	680,465		(621)				865,000	11/24/2021
100076538		INGLEWOOD	CA		01/04/2022	4.875	340,512		(460)				770,000	11/29/2021
100076539	CF	Van Nuys	CA		01/04/2022	3.750	419,342		(361)				825,000	12/08/2021
100076540		HUNTINGTON BEACH	CA		01/04/2022	3.750	601,945		(494)				1,225,000	12/08/2021
100076541	CF	UNION CITY	CA		01/04/2022	4.125	194,873		(187)				740,000	12/06/2021
100076542		Whittier	CA		01/04/2022	3.875	488,458		(795)				770,000	11/30/2021
100076543	CF	Clovis	CA		01/04/2022	3.625	542,457		(199)				860,000	11/22/2021
100076545	CF	Irvine	CA		01/04/2022	3.500	942,284		(188)				1,625,000	12/01/2021
100076546	CF	Irvine	CA		01/04/2022	3.375	496,044		9				770,000	12/08/2021
100076547	CF	San Antonio	TX		01/04/2022	4.250	348,433		(665)				480,000	11/29/2021
100076548		COPPELL	TX		01/04/2022	4.750	417,600		(428)				535,000	12/03/2021
100076549	CF	El Cajon	CA		12/16/2021	4.250	342,412		(410)				1,430,000	11/17/2021
100076550		Phoenix	AZ		12/16/2021	5.250	534,137		(460)				675,000	11/17/2021
100076554		Chula Vista	CA		12/16/2021	5.625	407,633		(1,337)				770,000	11/17/2021
100076556	CF	Thousand Oaks	CA		12/16/2021	3.625	1,313,747		(107)				1,650,000	11/24/2021
100076558		Coeur D Alene	ID		12/16/2021	4.625	344,366		(221)				720,000	11/15/2021
100076559		Fort Collins	CO		12/16/2021	3.875	963,753		(1,455)				1,210,000	11/16/2021
100076561	CF	Hesperia	CA		12/16/2021	3.875	130,854		(335)				353,000	11/29/2021
100076563		GILROY	CA		12/30/2021	5.250	594,161		(2,401)				790,000	12/14/2021
100076564	CF	Los Angeles (Venice Area)	CA		12/30/2021	3.500	1,689,742		(186)				2,360,000	12/07/2021
100076565		Fresno	CA		12/16/2021	5.500	336,593		(544)				435,000	11/30/2021
100076577	CF	DENVER	CO		12/16/2021	3.500	1,065,633		(140)				1,534,000	11/22/2021
100076582		SAINT CLAIR SHORES	MI		12/16/2021	5.750	146,450		(517)				190,000	11/30/2021
100076584	CF	Encinitas Cardiff By The Sea	CA		12/16/2021	3.875	1,507,944		(394)				1,966,050	11/23/2021
100076591		LA HABRA	CA		12/16/2021	4.375	389,937		(1,040)				760,000	11/23/2021
100076597	CF	Topanga	CA		12/30/2021	3.750	1,322,632		(1,340)				1,625,000	12/08/2021
100076599		MACOMB	MI		12/16/2021	6.000	424,408		(686)				550,000	12/03/2021
100076602	CF	San Jose	CA		12/30/2021	5.250	1,392,706		(365)				1,710,000	12/13/2021
100076603	CF	MIRAMAR BEACH	FL		12/30/2021	4.500	2,581,449		(3,930)				4,500,000	12/14/2021
100076605	CF	SAN FRANCISCO	CA		12/16/2021	3.250	723,288		119				2,775,000	11/19/2021
100076607		Irvine	CA		12/16/2021	5.875	512,337		(430)				878,000	11/29/2021
100076608		MESA	AZ		12/16/2021	4.250	295,688		(722)				425,000	11/18/2021
100076610	CF	SAINT JOHNS	FL		12/16/2021	4.125	383,931		(563)				462,000	11/22/2021
100076621	CF	Temecula	CA		12/16/2021	3.125	319,738		(10)				540,000	11/29/2021
100076624	CF	Danville	CA		12/30/2021	5.000	1,575,980		(1,449)				2,625,000	12/10/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076632		TORRANCE	CA		12/16/2021	4.500	378,545		(932)				729,000	11/29/2021
100076633	CF	Corona Del Mar	CA		12/16/2021	3.625	902,413		(104)				3,800,000	11/23/2021
100076636		Big Bear City	CA		12/16/2021	6.750	499,284		(1,433)				550,000	11/24/2021
100076637	CF	MANCHESTER	CA		12/30/2021	4.875	316,013		(795)				350,000	12/07/2021
100076644	CF	BAKERSFIELD	CA		12/30/2021	5.875	323,194		(1,045)				380,000	12/13/2021
100076645	CF	Pismo Beach	CA		12/30/2021	3.375	1,081,984		(26)				1,450,000	12/10/2021
100076646	CF	BRAWLEY	CA		12/16/2021	4.625	336,337		(921)				435,000	11/29/2021
100076649		LAGUNA NIGUEL	CA		12/30/2021	3.875	505,941		(588)				1,025,000	12/03/2021
100076658	CF	Jacksonville Beach	FL		12/30/2021	4.875	439,071		(703)				575,000	12/08/2021
100076659		ATASCADERO	CA		12/16/2021	4.125	720,750		(402)				934,000	11/15/2021
100076661		Miami	FL		12/16/2021	3.875	415,168		(519)				645,000	11/17/2021
100076663	CF	JACKSONVILLE	FL		12/16/2021	4.375	270,067		(406)				300,000	11/30/2021
100076670	CF	Vero Beach	FL		12/16/2021	6.375	664,547		(1,093)				723,000	11/18/2021
100076674	CF	Delray Beach	FL		12/16/2021	5.875	457,544		(52)				525,000	11/22/2021
100076675	CF	MALIBU	CA		12/16/2021	3.375	1,554,099		(13)				4,000,000	11/30/2021
100076676		SANDY	UT		12/16/2021	4.375	367,153		(286)				467,000	11/19/2021
100076678		Dublin	CA		12/16/2021	5.250	450,729		(1,172)				1,025,000	11/29/2021
100076679	CF	BRADENTON	FL		12/30/2021	4.875	777,793		(856)				975,000	12/03/2021
100076687		EVERETT	WA		12/16/2021	4.625	308,502		(809)				402,000	11/19/2021
100076688	CF	REDONDO BEACH	CA		12/16/2021	4.750	888,248		(285)				955,000	11/22/2021
100076689		Phoenix	AZ		12/16/2021	4.250	292,896		(646)				385,000	11/24/2021
100076691		Culver City	CA		12/30/2021	4.875	169,830		(610)				640,000	12/10/2021
100076692		PHOENIX	AZ		12/30/2021	4.250	339,573		(710)				450,000	12/09/2021
100076693	CF	Lompoc	CA		12/30/2021	3.875	382,832		(107)				465,000	12/16/2021
100076694		Westminster	CA		12/16/2021	4.625	729,580		(694)				925,000	11/22/2021
100076696		POMPANO BEACH	FL		12/30/2021	5.125	269,485		(912)				340,000	12/03/2021
100076699		TEMPE	AZ		12/30/2021	4.250	339,178		(720)				490,000	11/18/2021
100076705	CF	Dana Point	CA		12/30/2021	4.750	3,111,677		(7,983)				4,525,000	11/30/2021
100076712	CF	SALINAS	CA		12/30/2021	6.000	526,799		(1,538)				665,000	12/07/2021
100076715		SACRAMENTO	CA		12/30/2021	4.375	440,522		(310)				530,000	11/30/2021
100076720		GLENDALE	AZ		12/30/2021	4.000	298,905		(420)				375,000	12/02/2021
100076721		Oak Hills	CA		12/30/2021	6.750	604,691		(1,633)				715,000	12/06/2021
100076724		SAN LEANDRO	CA		12/30/2021	4.250	348,806		(244)				490,000	12/09/2021
100076726	CF	SOLANA BEACH	CA		12/30/2021	3.500	1,207,431		(99)				1,500,000	11/29/2021
100076732		KATY	TX		12/30/2021	4.875	294,989		(416)				324,000	11/30/2021
100076739	CF	Sebastopol	CA		12/30/2021	3.750	1,243,993		(771)				1,720,000	12/14/2021
100076741		BULLHEAD CITY	AZ		12/30/2021	6.875	217,193		(909)				372,000	12/02/2021
100076742		NEWPORT BEACH	CA		12/30/2021	3.875	431,005		(200)				2,650,000	12/13/2021
100076743	CF	Danville	CA		12/30/2021	4.750	1,313,000		(2,232)				1,625,000	12/03/2021
100076745		Auburn	CA		12/30/2021	5.500	137,202		(1,239)				190,000	12/03/2021
100076747	CF	Temecula	CA		12/30/2021	3.875	1,297,741		(290)				1,820,000	12/14/2021
100076748		SARASOTA	FL		12/30/2021	4.750	434,491		(164)				505,000	12/09/2021
100076751	CF	LONGMONT	CO		12/30/2021	4.250	497,609		(742)				625,000	11/24/2021
100076755	CF	DELRAY BEACH	FL		12/30/2021	5.625	375,136		(788)				405,000	12/06/2021
100076766	CF	SAN DIMAS	CA		12/30/2021	5.000	542,197		(823)				595,000	12/09/2021
100076772	CF	Anaheim	CA		12/27/2021	5.200	313,621		(487)				365,000	12/02/2021
100076773	CF	LONGMONT	CO		12/27/2021	4.087	182,210		(177)				865,000	12/02/2021
100076774		SILVER SPRING	MD		12/27/2021	4.825	304,589		(533)				433,000	12/02/2021
100076775	CF	Galveston	TX		12/27/2021	5.525	139,342		(471)				180,000	12/06/2021
100076776	CF	PORTLAND	OR		12/27/2021	5.125	251,618		(650)				298,000	12/01/2021
100076777	CF	OCEAN CITY	NJ		12/27/2021	4.937	968,833		(1,604)				1,300,000	11/19/2021
100076778	CF	COCONUT CREEK	FL		12/27/2021	4.062	466,508		(653)				585,000	12/07/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076779	CF	STAFFORD	VA		12/27/2021	4.500	250,802		(451)				311,500	10/22/2021
100076780	CF	VISTA	CA		12/27/2021	4.575	896,822		(313)				1,093,000	12/02/2021
100076781	CF	BURBANK	CA		12/27/2021	4.813	1,298,045		(2,683)				1,415,000	12/07/2021
100076782		BRADENTON	FL		12/27/2021	3.975	306,319		(502)				360,000	12/06/2021
100076783	CF	TRUCKEE	CA		12/27/2021	3.990	448,983		(662)				1,050,000	12/02/2021
100076786	CF	WAIALUA	HI		12/27/2021	4.200	2,640,726		(617)				3,300,000	12/02/2021
100076787	CF	HIALEAH	FL		12/27/2021	5.312	392,284		(973)				420,500	12/07/2021
100076788	CF	LOUISVILLE	TN		12/27/2021	3.408	335,055		(35)				500,000	12/01/2021
100076790	CF	VALRICO	FL		12/27/2021	5.887	367,778		(1,545)				460,000	12/02/2021
100076791	CF	WOODLAND HILLS	CA		12/27/2021	4.687	1,162,249		(310)				1,350,000	12/01/2021
100076792		CHEYENNE	WY		12/27/2021	5.175	185,473		(789)				227,000	12/06/2021
100076793		CHEYENNE	WY		12/27/2021	5.050	214,200		(852)				283,000	12/06/2021
100076794	CF	LOS ANGELES	CA		12/27/2021	4.200	1,702,647		(2,243)				2,040,000	12/03/2021
100076796	CF	New Orleans	LA		12/27/2021	4.325	501,503		(698)				838,000	12/07/2021
100076797	CF	Irvington	NJ		12/27/2021	5.512	215,157		(551)				230,000	12/08/2021
100076798		OAKLAND PARK	FL		12/27/2021	4.825	274,360		(706)				380,000	12/08/2021
100076799		SAN JOSE	CA		12/27/2021	4.300	1,195,435		(2,360)				1,700,000	12/02/2021
100076800	CF	YORBA LINDA	CA		12/27/2021	3.112	923,816		777				2,400,000	11/24/2021
100076801	CF	CORONA	CA		12/27/2021	4.062	690,242		(1,765)				870,000	12/08/2021
100076803	CF	AUBREY	TX		12/27/2021	5.312	300,220		(1,070)				353,000	12/08/2021
100076804		LAKE HOPATCONG	NJ		12/27/2021	3.950	192,396		(4,010)				651,000	12/08/2021
100076805	CF	Chatsworth	CA		12/27/2021	4.162	572,953		(907)				715,000	12/07/2021
100076807	CF	MC LEAN	VA		12/27/2021	4.762	1,175,153		(2,615)				1,535,000	11/23/2021
100076809		FORT COLLINS	CO		12/27/2021	5.425	363,255		(1,193)				430,000	12/08/2021
100076812		UNCASVILLE	CT		12/27/2021	5.258	172,090		6,200				190,000	12/08/2021
100076813	CF	FRISCO	TX		12/27/2021	4.362	300,230		(557)				447,000	12/09/2021
100076814	CF	WILDOMAR	CA		12/27/2021	5.062	551,510		(1,227)				605,000	12/08/2021
100076815	CF	HOUSTON	TX		12/27/2021	5.125	958,863		(2,598)				1,091,000	12/09/2021
100076816	CF	SANTA ROSA	CA		12/27/2021	3.787	330,605		(343)				815,000	12/03/2021
100076817		CHEYENNE	WY		12/27/2021	5.050	223,561		(745)				273,000	12/09/2021
100076819		Oceanside	CA		12/27/2021	4.550	629,666		(307)				815,000	12/06/2021
100076820	CF	MARIETTA	GA		12/27/2021	4.437	1,338,263		(1,700)				1,680,000	11/09/2021
100076821	CF	FREEHOLD	NJ		12/27/2021	4.500	961,086		(1,195)				1,375,000	11/29/2021
100076822	CF	ST PETERSBURG	FL		12/27/2021	3.250	4,155,614		1,921				5,600,000	12/09/2021
100076823		Morristown	NJ		12/27/2021	4.950	423,963		(1,465)				555,000	11/23/2021
100076824	CF	Austin	TX		12/27/2021	5.837	314,358		(1,595)				365,000	12/09/2021
100076825	CF	SAN DIEGO	CA		12/27/2021	4.562	1,087,518		(1,792)				1,225,000	12/09/2021
100076826	CF	COLONIA	NJ		12/27/2021	5.025	601,476		(1,294)				755,000	12/09/2021
100076828	CF	COSTA MESA	CA		12/27/2021	4.687	714,833		(265)				880,000	12/09/2021
100076829		BAYONNE	NJ		12/27/2021	4.300	332,977		(711)				445,000	12/10/2021
100076830	CF	SAN FRANCISCO	CA		12/27/2021	3.783	1,514,350		(1,132)				2,375,000	12/03/2021
100076831	CF	ARVADA	CO		12/27/2021	4.487	498,590		(844)				730,000	12/06/2021
100076832	CF	BRYAN	TX		12/27/2021	5.062	346,567		(1,159)				376,850	12/10/2021
100076833	CF	WINCHESTER	KY		12/27/2021	5.271	151,450		(401)				177,000	12/10/2021
100076834		NEWARK	NJ		01/10/2022	5.175	347,950		(1,064)				420,000	12/10/2021
100076835	CF	WELLINGTON	FL		12/27/2021	3.487	1,331,693		(547)				2,000,000	12/06/2021
100076836		MIAMI	FL		12/27/2021	5.075	503,645		(1,760)				685,000	12/10/2021
100076837		JERSEY CITY	NJ		12/27/2021	5.425	632,556		(276)				750,000	12/10/2021
100076838		CANAL WINCHESTER	OH		12/27/2021	5.325	214,739		(116)				252,000	12/10/2021
100076839	CF	Miami	FL		01/10/2022	3.575	593,689		(341)				869,000	12/10/2021
100076840	CF	FRISCO	TX		12/27/2021	4.587	471,384		(1,306)				705,000	12/06/2021
100076841	CF	Treasure Island	FL		12/27/2021	4.063	270,381		(343)				340,000	12/10/2021

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100076843	CF	RENO	NV		12/27/2021	4.937	279,983		(618)				354,000	12/09/2021
100076845		Champions Gate	FL		12/27/2021	4.700	304,435		(967)				415,000	12/10/2021
100076846		IRVINE	CA		12/27/2021	4.937	604,657		(1,203)				660,000	12/09/2021
100076847		ALLENTOWN	PA		12/27/2021	4.050	295,557		(604)				390,000	12/13/2021
100076848	CF	LOGANVILLE	GA		01/10/2022	4.375	222,779		(286)				284,000	07/30/2021
100076850	CF	WATERTOWN	WI		12/27/2021	5.325	142,014		(401)				170,000	12/10/2021
100076851	CF	GRANADA HILLS	CA		12/27/2021	3.488	570,526		(382)				1,115,000	12/06/2021
100076852	CF	MIAMI	FL		12/27/2021	5.087	522,075		(885)				688,000	12/10/2021
100077788	CF	LAKESIDE	CA		12/23/2021	4.250	623,397		(212)				755,000	12/02/2021
100077789		Los Angeles Woodland Hills	CA		12/23/2021	5.375	1,036,382		(1,094)				1,385,000	12/23/2021
100077791		Atlanta	GA		12/23/2021	4.750	209,885		(754)				250,000	10/29/2021
100077796		West Palm Beach	FL		12/23/2021	5.000	209,871		(797)				247,000	11/29/2021
100077799	CF	Bradenton	FL		12/23/2021	5.625	298,554		(691)				320,000	12/02/2021
100077801	CF	Miami	FL		12/23/2021	5.250	321,352		(634)				350,000	11/23/2021
100077802	CF	LUTZ	FL		12/23/2021	5.000	547,762		(1,297)				670,000	12/06/2021
100077806	CF	CAPE CORAL	FL		12/23/2021	4.875	722,484		(1,008)				880,000	12/01/2021
100077807		Poway	CA		12/23/2021	4.750	417,371		(472)				728,000	11/29/2021
100077810	CF	MALIBU	CA		12/23/2021	4.625	2,042,806		(4,650)				2,587,000	12/01/2021
100077811	CF	MARSHALL	MI		12/23/2021	5.875	227,127		(594)				303,000	11/19/2021
100077812	CF	MEDFORD	OR		12/23/2021	5.500	401,439		(1,072)				445,000	11/30/2021
100077814	CF	Griffin	GA		12/23/2021	6.375	254,012		(457)				278,000	11/29/2021
100077815		Oakland	CA		01/14/2022	4.750	884,112		(2,070)				1,150,000	12/16/2021
100077816		Beverly Hills	CA		01/14/2022	4.750	821,389		(1,982)				1,200,000	12/08/2021
100077817		San Leandro	CA		01/14/2022	3.875	248,486		(334)				775,000	12/20/2021
100077818		Garden Grove	CA		01/14/2022	4.000	792,996		(1,168)				1,223,000	12/15/2021
100077819	CF	CALABASAS	CA		01/14/2022	3.500	457,614		(222)				1,360,000	12/28/2021
100077820		Huntington Beach	CA		01/14/2022	3.875	270,546		(373)				675,000	12/13/2021
100077821		Frisco	TX		01/14/2022	4.125	494,769		(960)				700,500	12/15/2021
100077822	CF	FOLSOM	CA		01/14/2022	3.625	394,379		(90)				1,145,000	12/27/2021
100077823		Miami	FL		01/14/2022	4.250	197,321		(514)				275,000	12/16/2021
100077824	CF	Fontana	CA		01/14/2022	5.625	588,414		(1,428)				640,000	12/21/2021
100077825	CF	Tustin	CA		01/14/2022	3.625	951,487		(638)				1,375,000	12/13/2021
100077826	CF	SAN DIEGO	CA		01/14/2022	3.500	960,640		(71)				1,795,000	12/13/2021
100077827	CF	Oakland	CA		01/14/2022	3.500	1,364,368		(64)				2,200,000	12/14/2021
100077828	CF	Oceanside	CA		01/14/2022	4.125	672,153		(283)				924,000	12/15/2021
100077829	CF	VALLEY VILLAGE	CA		01/14/2022	3.375	1,129,670		132				1,900,000	12/22/2021
100077830	CF	Albuquerque	NM		01/14/2022	4.250	208,632		(358)				260,000	12/15/2021
100077831	CF	North Hollywood	CA		01/14/2022	3.500	564,661		(192)				895,000	12/27/2021
100077851		Cambridge	GBR		12/29/2021	3.990	182,333					9,390	206,451	10/27/2021
100077853		Brighton	GBR		12/29/2021	4.990	202,781					10,454	216,401	12/14/2021
100077854		Manchester	GBR		12/29/2021	5.490	66,568					3,433	69,646	12/15/2021
100077855		Blackpool	GBR		12/29/2021	5.490	93,195					4,807	104,469	12/10/2021
100077857		Birmingham	GBR		12/29/2021	5.490	53,844					2,776	62,184	12/21/2021
100077858		Manchester	GBR		12/29/2021	5.490	93,132					4,802	112,429	12/22/2021
100077859		North London	GBR		12/29/2021	5.490	208,079					10,730	253,711	12/22/2021
100077860		Twickenham	GBR		12/29/2021	4.990	173,077					8,924	198,989	12/23/2021
100077861		South West London	GBR		12/29/2021	4.490	282,122					14,546	323,357	12/23/2021
100077862		Luton	GBR		12/29/2021	4.990	223,758					11,537	238,787	12/23/2021
100077863		North West London	GBR		12/29/2021	4.490	475,486					24,516	746,209	12/23/2021
100077864		Stoke-on-Trent	GBR		12/29/2021	5.490	57,692					2,975	64,671	12/23/2021
100077865		Manchester	GBR		12/29/2021	5.490	75,127					3,874	98,251	12/23/2021
100077866		Leiden	NLD		12/29/2021	3.000	801,944					24,346	968,706	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077868		Gorredijk	NLD		12/29/2021	3.050	102,654					3,118	124,000	12/01/2023
100077869		Zierikzee	NLD		12/29/2021	3.050	149,013					4,525	180,000	12/01/2023
100077870		Maarssen	NLD		12/29/2021	3.250	456,312					13,853	521,177	12/01/2023
100077871		Maarssen	NLD		12/29/2021	3.250	26,286					926	30,023	12/01/2023
100077872		Rotterdam	NLD		12/29/2021	3.450	178,816					5,431	204,216	12/01/2023
100077873		Rotterdam	NLD		12/29/2021	3.450	10,318					363	11,784	12/01/2023
100077874		Rotterdam	NLD		12/29/2021	3.350	9,633					349	11,020	12/01/2023
100077875		Rotterdam	NLD		12/29/2021	3.350	172,193					5,230	196,980	12/01/2023
100077876		Schiedam/Vlaardingen	NLD		12/29/2021	3.250	310,831					9,440	352,000	12/01/2023
100077877		Deventer	NLD		12/29/2021	3.250	33,573					1,184	38,345	12/01/2023
100077878		Deventer	NLD		12/29/2021	3.250	582,807					17,702	665,655	12/01/2023
100077879		Amsterdam	NLD		12/29/2021	2.850	520,994					15,829	776,000	12/01/2023
100077880		Den Haag	NLD		12/29/2021	3.200	611,065					18,553	760,000	12/01/2023
100077882		Eindhoven	NLD		12/29/2021	3.250	152,325					4,630	177,338	12/01/2023
100077883		Eindhoven	NLD		12/29/2021	3.250	5,723					204	6,662	12/01/2023
100077884		Rotterdam	NLD		12/29/2021	2.750	121,860					3,699	147,200	12/01/2023
100077885		Rotterdam	NLD		12/29/2021	3.200	199,788					6,068	243,695	12/01/2023
100077886		Rotterdam	NLD		12/29/2021	3.200	30,508					1,076	37,213	12/01/2023
100077887		Rotterdam	NLD		12/29/2021	3.200	261,601					7,945	319,092	12/01/2023
100077888		Gorredijk	NLD		12/29/2021	3.250	345,711					10,495	417,600	12/01/2023
100077889		Dordrecht/Drechtsteden	NLD		12/29/2021	3.050	632,478					19,201	764,000	12/01/2023
100077890		Amsterdam	NLD		12/29/2021	3.000	208,398					6,326	256,000	12/01/2023
100077891		Tilburg	NLD		12/29/2021	3.650	20,556					722	22,270	12/01/2023
100077892		Tilburg	NLD		12/29/2021	3.650	178,816					5,429	193,730	12/01/2023
100077893		Nijmegen	NLD		12/29/2021	3.850	448,055					13,603	511,620	12/01/2023
100077894		Nijmegen	NLD		12/29/2021	3.850	58,024					1,762	66,256	12/01/2023
100077895		Den Haag	NLD		12/29/2021	2.900	124,509					3,780	188,000	12/01/2023
100077896		Appingedam	NLD		12/29/2021	3.400	101,724					3,105	132,000	12/01/2023
100077897		Appingedam	NLD		12/29/2021	3.400	110,295					3,407	144,000	12/01/2023
100077898		Amsterdam	NLD		12/29/2021	2.650	725,925					23,284	1,128,000	12/01/2023
100077899		Wageningen/Ede	NLD		12/29/2021	2.950	543,070					27,344	656,000	12/01/2023
100077900		Raalte	NLD		12/29/2021	3.250	8,346					294	9,535	12/01/2023
100077901		Raalte	NLD		12/29/2021	3.250	145,702					4,424	166,465	12/01/2023
100077902		Amsterdam/Amstelveen	NLD		12/29/2021	3.750	251,667					7,640	274,726	12/01/2023
100077903		Amsterdam/Amstelveen	NLD		12/29/2021	3.750	26,817					941	29,274	12/01/2023
100077904		Katwijk	NLD		12/29/2021	3.200	414,853					12,594	501,219	12/01/2023
100077905		Venlo	NLD		12/29/2021	3.500	95,810					2,909	124,000	12/01/2023
100077906		Enkhuizen/Hoorn	NLD		12/29/2021	3.250	54,091					1,711	62,552	12/01/2023
100077907		Enkhuizen/Hoorn	NLD		12/29/2021	3.250	112,588					3,418	130,198	12/01/2023
100077908		Enkhuizen/Hoorn	NLD		12/29/2021	3.250	9,728					343	11,250	12/01/2023
100077909		Amsterdam	NLD		12/29/2021	3.000	255,199					7,747	312,000	12/01/2023
100077910		Heemstede	NLD		12/29/2021	3.650	43,720					1,583	47,497	12/01/2023
100077911		Heemstede	NLD		12/29/2021	3.650	390,746					11,865	424,503	12/01/2023
100077912		Gonden	NLD		12/29/2021	2.700	609,298					18,497	1,104,000	12/01/2023
100077913		Lelystad	NLD		12/29/2021	3.300	127,158					3,861	218,400	12/01/2023
100077914		Amsterdam	NLD		12/29/2021	2.900	979,734					29,746	1,268,000	12/01/2023
100077915		Schiedam/Vlaardingen	NLD		12/29/2021	3.250	254,978					7,741	291,224	12/01/2023
100077916		Schiedam/Vlaardingen	NLD		12/29/2021	3.250	14,690					518	16,778	12/01/2023
100077917		Amsterdam	NLD		12/29/2021	6.885	188,750					5,731	229,821	12/01/2023
100077918		Amsterdam	NLD		12/29/2021	6.885	11,015					380	13,412	12/01/2023
100077919		Gouda	NLD		12/29/2021	2.850	197,801					6,007	216,428	12/01/2023
100077920		Valkenburg aan de Geul	NLD		12/29/2021	3.250	220,760					6,702	408,000	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077922		Utrecht	NLD		12/29/2021	3.650	250,784					7,613	284,000	12/01/2023
100077923		Amsterdam	NLD		12/29/2021	2.750	1,854,387					56,298	2,100,000	12/01/2023
100077926		Amsterdam/Amstelveen	NLD		12/29/2021	2.800	234,889					7,131	304,000	12/01/2023
100077927		Eindhoven	NLD		12/29/2021	3.000	445,053					13,512	576,000	12/01/2023
100077928		Rotterdam	NLD		12/29/2021	3.450	134,222					4,075	152,000	12/01/2023
100077929		Culemborg	NLD		12/29/2021	3.250	162,911					5,151	192,000	12/01/2023
100077930		Den Haag	NLD		12/29/2021	3.100	596,053					18,096	681,854	12/01/2023
100077931		Den Haag	NLD		12/29/2021	3.100	33,346					1,208	38,146	12/01/2023
100077932		Den Haag	NLD		12/29/2021	3.100	31,123					1,127	35,603	12/01/2023
100077933		Den Haag	NLD		12/29/2021	3.100	556,316					16,889	636,397	12/01/2023
100077934		Lelystad	NLD		12/29/2021	3.450	167,778					5,094	197,308	12/01/2023
100077935	CF	Miami	FL		01/10/2022	4.875	423,218		(758)				670,000	11/30/2021
100077936	CF	San Diego	CA		01/10/2022	4.395	270,734		(279)				420,000	12/16/2021
100077937	CF	CASTLE ROCK	CO		01/10/2022	4.562	561,373		(1,185)				740,000	12/22/2021
100077938	CF	PONTE VEDRA	FL		01/10/2022	4.737	387,975		(541)				585,000	12/21/2021
100077939	CF	LAKE HAVASU CITY	AZ		01/10/2022	4.362	237,277		(334)				475,000	12/17/2021
100077941	CF	Zephyr Cove	NV		01/10/2022	4.325	392,719		(506)				675,000	12/17/2021
100077942	CF	AUSTIN	TX		01/10/2022	3.388	1,438,460		348				2,600,000	12/23/2021
100077943	CF	PORT SAINT LUCIE	FL		01/10/2022	3.405	268,611		62				470,000	12/21/2021
100077944	CF	CHINO	CA		01/10/2022	4.840	779,287		(1,690)				1,240,000	12/16/2021
100077945	CF	DORAL	FL		01/10/2022	4.412	566,318		(889)				1,050,000	12/20/2021
100077947	CF	Sag Harbor	NY		01/10/2022	4.487	785,771		(1,394)				1,500,000	11/24/2021
100077949		Lathrop	CA		02/18/2022	4.625	413,399		(229)				525,000	01/14/2022
100077951		FRESNO	CA		01/13/2022	4.500	271,365		(422)				340,000	12/30/2021
100077956	CF	Newport Beach	CA		01/13/2022	3.500	1,469,019		(519)				4,000,000	12/27/2021
100077957	CF	Newport Beach	CA		01/13/2022	3.625	1,745,701		(1,228)				6,500,000	12/27/2021
100077958	CF	Kill Devil Hills	NC		01/06/2022	5.750	462,578		(201)				574,500	12/13/2021
100077960	CF	Liberty Lake	WA		02/18/2022	3.750	650,882		(228)				1,345,000	01/11/2022
100077964	CF	Lompoc	CA		01/13/2022	3.500	390,162		(23)				485,000	12/16/2021
100077968	CF	ENCINITAS	CA		01/06/2022	3.750	1,124,631		(449)				2,000,000	12/20/2021
100077971		CLEARWATER	FL		02/18/2022	5.375	1,144,346		(3,851)				2,500,000	01/28/2022
100077972	CF	Simi Valley	CA		02/18/2022	4.125	249,111		(315)				640,000	12/29/2021
100077973		Indio	CA		02/18/2022	5.250	1,310,672		(2,829)				1,500,000	01/05/2022
100077976		Santa Barbara	CA		01/06/2022	4.375	718,357		(629)				1,650,000	12/17/2021
100077981	CF	PARK CITY	UT		01/06/2022	3.625	799,317		(115)				2,125,000	11/29/2021
100077985		BOYNTON BEACH	FL		02/18/2022	5.375	136,629		(645)				156,000	12/29/2021
100077987	CF	Gold River	CA		01/06/2022	4.375	1,277,833		(266)				1,475,000	12/22/2021
100077989	CF	SMYRNA	GA		01/13/2022	5.875	383,136		(705)				433,000	12/20/2021
100077990		Modesto	CA		01/06/2022	6.250	364,589		(483)				400,000	12/23/2021
100077992		PROVO	UT		01/06/2022	5.375	490,006		(95)				606,000	12/22/2021
100077994	CF	LOS ANGELES	CA		01/13/2022	4.875	1,193,780		(394)				1,440,000	12/28/2021
100078001	CF	Garland	TX		02/18/2022	5.500	280,911		(705)				300,000	12/22/2021
100078002	CF	STUDIO CITY	CA		02/18/2022	4.250	2,117,188		(2,594)				2,510,000	12/29/2021
100078003	CF	BURBANK	CA		04/05/2022	4.437	1,734,435		(1,104)				2,075,000	12/14/2021
100078005	CF	Wrightwood	CA		04/05/2022	4.937	352,290		(200)				450,000	12/16/2021
100078007	CF	LIBERTY HILL	TX		04/05/2022	4.812	434,295		(243)				660,000	12/23/2021
100078009	CF	ELIZABETH	NJ		04/05/2022	3.762	397,778		(692)				565,000	12/01/2021
100078011	CF	TOMS RIVER	NJ		04/05/2022	4.887	332,455		(191)				456,000	12/06/2021
100078013	CF	WESTON	FL		04/05/2022	4.512	428,940		(291)				545,000	12/22/2021
100078015	CF	Victor	ID		04/05/2022	4.512	1,109,831		(1,246)				1,850,000	12/21/2021
100078017	CF	BAYVILLE	NY		04/05/2022	4.312	430,797		(300)				550,000	09/25/2021
100078019	CF	Corona	NY		04/05/2022	4.250	636,940		(451)				998,000	11/22/2021

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100078021	CF	PARKER	AZ		04/05/2022	3.738	1,059,708		33,025				2,136,000	12/22/2021
100078022	CF	MIAMI	FL		04/05/2022	4.325	361,477		(247)				490,000	12/28/2021
100078023	CF	PALMDALE	CA		04/05/2022	4.687	740,717		(622)				965,000	12/23/2021
100078024	CF	POTOMAC	MD		04/05/2022	4.247	1,017,148		(279)				1,350,000	11/26/2021
100078025	CF	PROSPECT	KY		04/05/2022	4.387	148,791		(90)				609,000	12/28/2021
100078026	CF	MANSFIELD	TX		04/05/2022	4.387	280,635		(175)				440,000	12/21/2021
100078027	CF	LAS VEGAS	NV		04/05/2022	4.012	398,481		(321)				706,000	12/16/2021
100078029	CF	DELRAY BEACH	FL		04/05/2022	4.412	803,855		(601)				1,050,000	12/23/2021
100078031	CF	GARDNERVILLE	NV		04/05/2022	4.705	437,851		(254)				1,709,000	12/22/2021
100078032	CF	WASHINGTON	DC		04/05/2022	3.575	1,461,183		(1,519)				2,300,000	11/24/2021
100078034	CF	NASHVILLE	TN		04/05/2022	3.395	805,849		(773)				2,800,000	12/22/2021
100078035	CF	ANKENY	IA		04/05/2022	4.462	498,598		(326)				635,000	12/29/2021
100078037	CF	Torrance	CA		04/05/2022	3.400	815,306		(799)				1,280,000	12/28/2021
100078043	CF	Rancho Santa Margarita	CA		01/21/2022	3.750	729,697		(904)				960,039	12/14/2021
100078045		Venice	CA		01/21/2022	4.750	1,395,976		(1,821)				2,000,025	12/17/2021
100078046		Venice	CA		01/21/2022	4.750	1,363,977		(1,779)				1,950,024	12/17/2021
100078047	CF	Lahaina	HI		01/21/2022	3.875	2,888,109		(2,251)				3,925,134	12/18/2021
100078049	CF	Detroit	MI		01/21/2022	5.500	243,819		(121)				275,005	12/27/2021
100078050	CF	Calabasas	CA		01/21/2022	5.500	1,008,567		(528)				1,299,000	12/21/2021
100078051		Venice	CA		01/21/2022	4.750	1,299,978		(1,696)				1,900,024	12/16/2021
100078052		Asbury Park	NJ		01/21/2022	5.375	163,007		(302)				200,002	12/23/2021
100078053	CF	Winter Park	FL		01/21/2022	4.000	308,636		(240)				394,020	12/21/2021
100078054	CF	Los Angeles	CA		01/21/2022	4.625	2,124,924		(441)				3,200,000	12/16/2021
100078185	CF	Tucson	AZ		02/10/2022	4.875	539,569		(1,560)				695,002	01/19/2022
100078186	CF	Los Angeles	CA		02/10/2022	3.625	1,445,449		931				2,450,000	01/26/2022
100078201	CF	Los Angeles	CA		02/10/2022	5.250	447,170		(111)				640,000	01/03/2022
100078204		Beech Mountain	NC		02/10/2022	4.875	462,035		(724)				612,000	01/11/2022
100078206	CF	SAN LUIS OBISPO	CA		02/10/2022	3.375	652,012		343				800,000	01/19/2022
100078207	CF	MCKINNEY	TX		02/10/2022	5.500	605,751		(1,315)				665,000	01/05/2022
100078208	CF	PALM SPRINGS	CA		02/10/2022	5.500	795,098		(264)				910,000	01/27/2022
100078211		Beech Mountain	NC		02/10/2022	5.250	207,641		(748)				260,000	01/24/2022
100078213		SAN FRANCISCO	CA		02/10/2022	5.625	169,761		(508)				1,025,000	01/20/2022
100078215		Beech Mountain	NC		02/10/2022	5.250	210,365		(705)				265,000	01/24/2022
100078216	CF	San Diego (La Jolla Area)	CA		02/10/2022	3.875	2,484,929		(171)				3,800,000	01/26/2022
100078219	CF	Celina	TX		02/10/2022	6.500	261,706		(916)				281,000	01/07/2022
100078222		BALTIMORE	MD		02/10/2022	5.625	346,631		(1,067)				410,000	01/10/2022
100078223		Indio	CA		02/10/2022	4.750	576,819		(473)				735,000	01/07/2022
100078226	CF	Sunnyvale	CA		02/10/2022	3.625	500,584		100				2,200,000	01/24/2022
100078227		ROCHESTER HILLS	MI		02/10/2022	5.125	818,400		250				1,150,000	01/10/2022
100078230	CF	Chula Vista	CA		02/10/2022	4.250	474,055		(391)				686,000	01/10/2022
100078231		HURON	OH		02/10/2022	5.375	138,566		(391)				166,000	01/06/2022
100078232	CF	Arroyo Grande	CA		02/10/2022	3.625	739,711		238				950,000	01/18/2022
100078233		PALM CITY	FL		02/10/2022	4.375	268,225		(614)				360,000	01/27/2022
100078234	CF	CHATSWORTH	CA		02/10/2022	3.250	1,499,384		3,533				2,035,000	01/27/2022
100078238		El Cajon	CA		02/10/2022	4.000	232,809		(107)				690,000	01/13/2022
100078239		PUEBLO	CO		02/10/2022	5.750	237,348		(1,011)				290,000	01/18/2022
100078244	CF	LACEY	WA		02/10/2022	4.375	556,198		(533)				660,000	01/07/2022
100078246		Phoenix	AZ		02/10/2022	5.625	499,970		(1,354)				600,000	01/10/2022
100078247	CF	Dearborn	MI		02/10/2022	6.375	303,734		(664)				343,000	01/26/2022
100078250	CF	West New York	NJ		02/10/2022	4.625	345,502		(477)				460,000	12/30/2021
100078252	CF	Rolling Hills Estates	CA		02/10/2022	4.000	1,419,056		(377)				2,100,000	01/12/2022
100078253		NOKOMIS	FL		02/10/2022	5.000	178,017		(295)				1,440,000	01/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078254	CF	BLAINE	WA		02/10/2022	5.875	758,516		(811)				915,000	01/07/2022
100078256		Santa Rosa Beach	FL		02/10/2022	5.125	610,903		(1,091)				800,000	01/19/2022
100078258		SPRING	TX		02/10/2022	6.375	126,151		(694)				172,000	01/07/2022
100078261	CF	MCKINNEY	TX		02/10/2022	5.500	454,543		(937)				570,000	01/12/2022
100078262	CF	Wilton	CA		02/10/2022	5.625	540,265		(1,516)				670,000	01/21/2022
100078264	CF	ASHLAND	OR		02/10/2022	3.500	391,515		555				900,000	01/31/2022
100078265		Los Angeles	CA		02/10/2022	4.625	337,134		(310)				640,000	01/28/2022
100078266		LAKE WORTH	FL		02/10/2022	5.500	334,198		(799)				430,000	01/14/2022
100078267	CF	Moorpark	CA		02/10/2022	5.500	1,043,190		(1,748)				1,150,000	12/30/2021
100078268		Los Angeles	CA		02/10/2022	4.625	862,266		(1,616)				1,320,000	01/18/2022
100078269		WOODLAND HILLS	CA		02/10/2022	4.625	983,140		(2,028)				1,485,000	01/18/2022
100078270	CF	LAWRENCEVILLE	GA		02/10/2022	6.500	220,056		(906)				245,000	01/10/2022
100078271		Homestead	FL		02/10/2022	4.375	259,515		(326)				325,000	01/18/2022
100078272		Englishtown	NJ		02/10/2022	5.625	304,090		(382)				440,000	01/27/2022
100078273		MELBOURNE	FL		02/10/2022	5.375	288,630		(739)				347,000	01/12/2022
100078274		Homestead	FL		02/10/2022	4.375	263,304		(326)				330,000	01/19/2022
100078275		Homestead	FL		02/10/2022	5.000	268,816		(676)				325,000	01/19/2022
100078276		HALLANDALE	FL		02/10/2022	5.250	292,385		(1,261)				435,200	01/07/2022
100078279	CF	COLUMBIA	SC		02/10/2022	6.375	108,174		(382)				185,000	01/10/2022
100078280	CF	LOS GATOS	CA		02/10/2022	4.000	2,905,391		(706)				5,000,000	01/18/2022
100078284	CF	SEGUIN	TX		02/10/2022	6.375	787,699		(1,195)				900,000	01/20/2022
100078286	CF	Mercer Island	WA		02/10/2022	3.500	1,069,955		363				2,400,000	01/21/2022
100078287		COCOA BEACH	FL		02/10/2022	4.000	323,007		(158)				490,000	01/21/2022
100078288	CF	PORTLAND	OR		03/10/2022	3.750	526,883		434				698,000	01/18/2022
100078290		Torrance	CA		02/10/2022	4.250	470,714		(688)				1,035,000	01/05/2022
100078292	CF	LONG BEACH	CA		02/10/2022	3.750	508,378		162				985,000	01/20/2022
100078295	CF	LONG BEACH	CA		02/10/2022	5.000	1,070,425		(237)				1,160,000	01/12/2022
100078296		Indio	CA		02/10/2022	4.750	608,995		(489)				775,000	01/07/2022
100078297	CF	Bellingham	WA		02/10/2022	5.500	1,749,231		(1,321)				1,950,000	01/21/2022
100078299		Miami Beach	FL		02/10/2022	4.875	451,782		(835)				635,000	01/20/2022
100078301		Maricopa	AZ		02/10/2022	4.875	261,251		(441)				345,000	01/18/2022
100078303		Hemet	CA		02/10/2022	4.875	127,738		(136)				160,000	01/25/2022
100078304		Weston	FL		02/10/2022	5.125	1,314,531		(769)				2,370,000	01/24/2022
100078305		Hemet	CA		02/10/2022	5.125	138,765		(195)				170,000	01/25/2022
100078306		Hemet	CA		02/10/2022	5.125	143,578		(214)				175,000	01/25/2022
100078307	CF	ATLANTA	GA		02/10/2022	4.375	477,172		(240)				615,000	01/13/2022
100078311	CF	Los Angeles	CA		02/10/2022	4.125	1,510,219		(221)				3,000,000	01/11/2022
100078312	CF	OAKLEY	CA		02/10/2022	5.000	515,099		(165)				734,900	01/21/2022
100078313		GRESHAM	OR		02/10/2022	5.875	351,555		(312)				445,000	01/27/2022
100078314	CF	NEDERLAND	CO		02/10/2022	6.750	799,201		(2,533)				950,000	01/20/2022
100078316		KIRKLAND	WA		02/10/2022	3.875	329,132		(51)				435,000	01/24/2022
100078317		AMERICAN FORK	UT		02/10/2022	4.750	348,461		(246)				650,000	01/10/2022
100078321	CF	PALM BEACH GARDENS	FL		02/10/2022	3.625	774,670		501				1,400,000	01/20/2022
100078322	CF	NEWARK	NJ		02/10/2022	6.000	215,668		(85)				260,000	01/14/2022
100078324		Phoenix	AZ		02/10/2022	4.500	293,142		(430)				365,000	01/11/2022
100078326		NAPLES	FL		02/10/2022	5.250	757,805		(1,517)				925,000	01/10/2022
100078327		SEVIERVILLE	TN		02/10/2022	4.750	423,786		(261)				511,000	01/27/2022
100078330	CF	SUGAR LAND	TX		02/10/2022	5.625	285,172		(2,147)				377,000	01/19/2022
100078331	CF	Los Angeles	CA		02/10/2022	4.125	1,346,766		(317)				2,385,000	01/25/2022
100078332		CAPE CORAL	FL		02/10/2022	5.250	358,841		(809)				475,000	01/07/2022
100078337	CF	MIAMI	FL		02/10/2022	5.125	707,664		(939)				790,000	01/27/2022
100078338		Kissimmee	FL		02/10/2022	4.500	376,042		(80)				465,000	01/19/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078339	CF	Los Angeles Valley Village Are	CA		02/10/2022	5.125	1,145,925		(418)				1,570,000	01/20/2022
100078342	CF	PARADISE VALLEY	AZ		02/10/2022	6.250	2,795,371		(5,339)				3,200,000	01/12/2022
100078345		TEMPE	AZ		02/10/2022	5.250	277,543		(917)				340,000	01/24/2022
100078351	CF	Parkland	FL		02/10/2022	5.875	1,174,720		(1,563)				1,305,000	01/20/2022
100078353		Aurora	CO		02/10/2022	6.500	680,011		(262)				800,000	01/19/2022
100078354	CF	North Bend	WA		02/10/2022	3.375	1,606,634		1,022				2,500,000	01/26/2022
100078356		Phoenix	AZ		02/10/2022	4.000	275,843		(108)				353,000	01/24/2022
100078357		CAPE CORAL	FL		02/10/2022	6.875	127,287		(543)				175,000	01/24/2022
100078358	CF	Rancho Santa Fe	CA		02/10/2022	4.250	2,929,015		(521)				4,800,000	01/31/2022
100078365		FRIENDSWOOD	TX		02/10/2022	6.000	205,754		(336)				230,000	01/24/2022
100078366	CF	Granite Bay	CA		02/10/2022	3.250	521,133		67				790,000	01/26/2022
100078371		POMPANO BEACH	FL		02/10/2022	5.375	454,821		(329)				625,000	01/27/2022
100078372		BRANDON	FL		02/10/2022	6.750	319,938		(909)				390,000	01/21/2022
100078382	CF	Phoenix	AZ		02/10/2022	4.250	917,433		(481)				1,150,000	01/21/2022
100078397	CF	San Diego	CA		02/10/2022	4.500	729,205		(643)				920,000	01/26/2022
100078399		Scottsdale	AZ		02/10/2022	4.375	235,661		(301)				295,000	01/26/2022
100078407	CF	Fontana	CA		02/10/2022	3.500	597,461		(121)				770,000	01/28/2022
100078408		Key West	FL		02/10/2022	4.250	1,789,990		(1,130)				2,798,000	01/21/2022
100078421		REDONDO BEACH	CA		02/10/2022	4.375	709,427		(357)				1,690,000	01/25/2022
100078422	CF	SIMPSONVILLE	SC		02/10/2022	6.375	489,126		(102)				530,000	01/28/2022
100078436		Hilton Head Island	SC		02/10/2022	5.375	3,097,593		(1,521)				4,800,000	01/27/2022
100078438	CF	Danville	CA		01/21/2022	4.875	2,532,089		(8,837)				4,050,297	12/27/2021
100078439	CF	Big Sur	CA		01/21/2022	3.375	2,386,069		(551)				4,700,000	11/30/2021
100078440	CF	La Canada Flintridge	CA		01/21/2022	3.750	2,436,009		(2,519)				3,525,000	12/01/2021
100078441	CF	Northridge	CA		01/21/2022	3.625	428,915		(572)				1,145,000	11/23/2021
100078442	CF	Quitman	TX		01/21/2022	3.750	155,268		(49)				200,000	11/16/2021
100078443	CF	Jurupa Valley Riversid	CA		01/21/2022	4.875	488,450		(514)				630,000	12/23/2021
100078444	CF	Lake Arrowhead	CA		01/21/2022	3.375	886,904		(547)				3,000,000	11/10/2021
100078445	CF	Corona Del Mar	CA		01/21/2022	3.375	581,443		(416)				1,100,000	12/02/2021
100078446		Rialto	CA		01/21/2022	5.250	251,475		(253)				336,000	12/23/2021
100078448	CF	Scottsdale	AZ		01/25/2022	3.830	1,049,221		(347)				1,370,000	01/06/2022
100078449	CF	ONTARIO	CA		01/25/2022	3.375	660,996		763				781,058	12/14/2021
100078450	CF	PACIFIC PALISADES	CA		01/25/2022	3.875	869,464		(355)				1,165,000	12/23/2021
100078452	CF	MOORESTOWN	NJ		01/25/2022	5.187	687,140		(478)				825,000	12/02/2021
100078453	CF	MINNETONKA	MN		01/25/2022	4.937	465,284		(68)				534,000	12/31/2021
100078454	CF	Santa Clarita	CA		01/25/2022	5.437	905,686		(2,200)				980,000	01/03/2022
100078456	CF	Nashville	TN		01/25/2022	3.875	966,902		37				1,375,000	12/03/2021
100078457	CF	Nashville	TN		01/25/2022	3.875	967,174		24				1,350,000	12/03/2021
100078458	CF	NEW YORK	NY		01/25/2022	4.787	3,156,250		81,985				5,400,000	11/16/2021
100078459	CF	MT PLEASANT	SC		01/25/2022	3.462	822,100		3,335				1,764,999	01/03/2022
100078461	CF	Lake City	CO		01/25/2022	5.437	302,994		(569)				390,000	11/18/2021
100078462	CF	GILROY	CA		01/25/2022	4.562	1,485,799		(1,937)				1,650,000	01/04/2022
100078463	CF	HOMESTEAD	FL		01/25/2022	5.250	399,259		(753)				435,000	01/12/2022
100078464	CF	Brooklyn	NY		01/25/2022	3.750	604,795		638				810,000	12/13/2021
100078465	CF	WAKE FOREST	NC		01/25/2022	5.387	525,483		(1,068)				640,000	01/07/2022
100078466	CF	CAPE CORAL	FL		01/25/2022	6.325	325,457		(1,020)				362,000	01/07/2022
100078467	CF	Angola	NY		01/25/2022	5.462	139,742		(330)				171,100	09/30/2021
100078469	CF	WHITTIER	CA		01/25/2022	5.312	866,533		(211)				950,000	01/05/2022
100078470	CF	NEW YORK	NY		01/25/2022	3.625	2,190,198		587				3,200,000	11/12/2021
100078471	CF	GILROY	CA		01/25/2022	4.871	545,946		(165)				663,000	01/05/2022
100078472		NORTH BRUNSWICK	NJ		02/02/2022	5.425	574,749		(1,218)				700,000	01/18/2022
100078475		FORT LAUDERDALE	FL		02/02/2022	6.615	602,210		(1,279)				785,000	01/13/2022

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100078476		MOUNT LAUREL	NJ		02/02/2022	4.700	246,145		(361)				295,000	01/07/2022
100078477		CLEARWATER	FL		02/02/2022	3.950	330,793		(9)				550,000	01/18/2022
100078478		MIAMI BEACH	FL		02/02/2022	5.640	193,667		(786)				300,000	01/19/2022
100078479		North Bay Village	FL		02/02/2022	4.990	255,783		(628)				360,000	12/03/2021
100078480		ANNA	TX		02/02/2022	6.825	248,556		(869)				314,000	12/15/2021
100078481		Northlake	TX		02/02/2022	4.700	347,646		(600)				511,000	12/29/2021
100078482		STATEN ISLAND	NY		02/02/2022	5.398	508,109		(1,141)				680,000	01/20/2022
100078483		METAIRIE	LA		02/02/2022	5.765	403,534		(1,400)				539,000	01/19/2022
100078484		WESTPORT	WA		02/02/2022	4.750	254,724		(533)				385,000	01/14/2022
100078485		SAN ANTONIO	TX		02/02/2022	4.800	209,227		(275)				256,000	01/18/2022
100078486		SCHERTZ	TX		02/02/2022	5.825	263,732		7,017				337,000	01/20/2022
100078487		AUSTIN	TX		02/02/2022	6.490	349,017		(981)				460,000	01/21/2022
100078488		KAMUELA	HI		02/02/2022	4.925	622,878		(815)				800,000	01/20/2022
100078489		BRONX	NY		02/02/2022	3.875	558,471		464				750,000	01/20/2022
100078490		COLONIA	NJ		02/02/2022	4.175	337,571		(150)				435,000	01/21/2022
100078492		Anaheim	CA		02/02/2022	5.975	508,141		(242)				865,000	01/20/2022
100078496		TUCSON	AZ		02/02/2022	4.825	471,246		(823)				620,000	01/14/2022
100078497		MIAMI	FL		02/02/2022	5.825	729,011		(1,266)				950,000	01/21/2022
100078498		WINDERMERE	FL		02/25/2022	4.950	328,633		(654)				465,000	01/21/2022
100078499		PANAMA CITY BEACH	FL		02/02/2022	5.200	269,782		(603)				350,000	02/02/2022
100078501		Kailua	HI		02/02/2022	4.450	1,494,694		(1,725)				2,500,000	02/02/2022
100078502		STOCKTON	CA		02/25/2022	4.325	277,691		(82)				490,000	01/20/2022
100078504		Den Haag	NLD		01/26/2022	3.400	99,342					3,016	120,000	12/01/2023
100078505		Groningen	NLD		01/26/2022	3.050	486,776					14,779	588,000	12/01/2023
100078506		Rotterdam	NLD		01/26/2022	3.150	264,912					8,042	400,000	12/01/2023
100078507		Utrecht	NLD		01/26/2022	3.200	196,035					5,956	266,737	12/01/2023
100078508		Utrecht	NLD		01/26/2022	3.200	21,506					740	29,263	12/01/2023
100078509		Rotterdam	NLD		01/26/2022	3.600	453,662					13,772	492,442	12/01/2023
100078510		Rotterdam	NLD		01/26/2022	3.600	50,415					1,815	54,725	12/01/2023
100078511		Nijmegen	NLD		01/26/2022	7.110	298,026					9,047	340,000	12/01/2023
100078512		Nijmegen	NLD		01/26/2022	7.110	17,531					591	20,000	12/01/2023
100078513		Den Haag	NLD		01/26/2022	3.250	225,176					6,836	257,476	12/01/2023
100078514		Den Haag	NLD		01/26/2022	3.250	12,702					447	14,524	12/01/2023
100078515		Castricum	NLD		01/26/2022	3.600	278,158					8,445	336,000	12/01/2023
100078516		Dordrecht/Drechtsteden	NLD		01/26/2022	3.200	646,828					19,637	840,000	12/01/2023
100078517		Utrecht	NLD		01/26/2022	2.800	79,474					2,413	114,667	12/01/2023
100078518		Utrecht	NLD		01/26/2022	2.900	79,474					2,413	114,667	12/01/2023
100078519		Utrecht	NLD		01/26/2022	3.150	79,474					2,413	114,667	12/01/2023
100078522		Heerlen	NLD		01/26/2022	3.050	245,044					7,440	296,000	12/01/2023
100078523		Weert	NLD		01/26/2022	3.250	572,873					17,391	654,069	12/01/2023
100078524		Weert	NLD		01/26/2022	3.250	33,223					1,143	37,932	12/01/2023
100078525		Weert	NLD		01/26/2022	2.750	193,033					5,860	264,000	12/01/2023
100078526		Roden	NLD		01/26/2022	2.950	344,386					10,455	548,000	12/01/2023
100078527		Rotterdam	NLD		01/26/2022	3.450	9,232					317	10,539	12/01/2023
100078528		Rotterdam	NLD		01/26/2022	3.450	158,947					4,825	181,461	12/01/2023
100078529		Rotterdam	NLD		01/26/2022	3.650	1,255,022					38,099	1,358,000	12/01/2023
100078530		Rotterdam	NLD		01/26/2022	3.650	146,019					5,008	158,000	12/01/2023
100078531		Schiedam/Vlaardingen	NLD		01/26/2022	3.100	662,281					20,105	756,203	12/01/2023
100078532		Schiedam/Vlaardingen	NLD		01/26/2022	3.100	38,358					1,320	43,797	12/01/2023
100078533		Heemstede	NLD		01/26/2022	3.450	315,246					9,571	359,889	12/01/2023
100078534		Heemstede	NLD		01/26/2022	3.450	18,317					629	20,911	12/01/2023
100078535		Utrecht	NLD		01/26/2022	3.250	364,254					11,059	416,004	12/01/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078536		Utrecht	NLD		01/26/2022	3.250	21,011					722	23,996	12/01/2023
100078537		Zierikzee	NLD		01/26/2022	2.950	708,610					25,820	856,000	12/01/2023
100078538		Rotterdam	NLD		01/26/2022	3.200	387,434					11,763	443,174	12/01/2023
100078539		Rotterdam	NLD		01/26/2022	3.450	21,704					764	24,826	12/01/2023
100078540		Amsterdam	NLD		01/26/2022	3.150	973,553					29,578	1,176,000	12/01/2023
100078541		Almere	NLD		01/26/2022	3.150	175,504					5,328	212,000	12/01/2023
100078542		Zierikzee	NLD		01/26/2022	2.850	250,342					7,600	453,600	12/01/2023
100078543		HeerHugowaard	NLD		01/26/2022	3.350	145,702					4,423	166,342	12/01/2023
100078544		HeerHugowaard	NLD		01/26/2022	3.350	8,459					291	9,658	12/01/2023
100078545		Enschede	NLD		01/26/2022	3.200	27,673					952	31,902	12/01/2023
100078546		Enschede	NLD		01/26/2022	3.250	480,154					14,578	553,548	12/01/2023
100078547		Enschede	NLD		01/26/2022	3.250	149,013					4,524	170,176	12/01/2023
100078548		Enschede	NLD		01/26/2022	3.400	8,603					296	9,824	12/01/2023
100078549		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	516,579					15,682	589,734	12/01/2023
100078550		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	30,015					1,030	34,266	12/01/2023
100078551		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	129,145					3,921	147,492	12/01/2023
100078552		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	7,449					256	8,508	12/01/2023
100078553		Eindhoven	NLD		01/26/2022	2.950	264,912					8,043	456,000	12/01/2023
100078554		Amsterdam/Amstelveen	NLD		01/26/2022	3.000	529,825					16,086	640,000	12/01/2023
100078555		Den Haag	NLD		01/26/2022	3.950	657,314					19,952	713,862	12/01/2023
100078556		Den Haag	NLD		01/26/2022	3.950	74,159					2,610	80,538	12/01/2023
100078557		Amsterdam	NLD		01/26/2022	3.150	434,456					13,191	528,000	12/01/2023
100078558		Apeldoorn	NLD		01/26/2022	2.900	894,786					27,169	1,228,000	12/01/2023
100078559		Amsterdam	NLD		01/26/2022	2.800	230,032					6,984	300,000	12/01/2023
100078560		Amsterdam	NLD		01/26/2022	2.950	210,164					6,381	256,000	12/01/2023
100078561		Amsterdam	NLD		01/26/2022	2.700	3,214,270					97,589	4,208,000	12/01/2023
100078562		Schiedam/Vlaardingen	NLD		01/26/2022	3.200	364,254					11,059	440,000	12/01/2023
100078563		Spijkenisse	NLD		01/26/2022	3.250	196,541					6,072	240,000	12/01/2023
100078564		Almere	NLD		01/26/2022	3.850	215,241					6,535	233,028	12/01/2023
100078565		Almere	NLD		01/26/2022	3.850	24,914					854	26,972	12/01/2023
100078566		Tilburg	NLD		01/26/2022	3.450	20,617					842	24,073	12/01/2023
100078567		Tilburg	NLD		01/26/2022	3.450	188,353					5,718	219,927	12/01/2023
100078568		Den Haag	NLD		01/26/2022	3.000	261,380					7,935	316,000	12/01/2023
100078569		Den Haag	NLD		01/26/2022	3.000	221,643					6,728	268,000	12/01/2023
100078570		Almelo	NLD		01/26/2022	2.800	81,240					3,328	128,000	12/01/2023
100078571		Almelo	NLD		01/26/2022	2.800	81,240					3,328	128,000	12/01/2023
100078572		Enschede	NLD		01/26/2022	2.800	107,731					4,347	168,000	12/01/2023
100078573		Rotterdam	NLD		01/26/2022	3.450	231,798					7,037	264,624	12/01/2023
100078574		Rotterdam	NLD		01/26/2022	3.450	13,468					462	15,376	12/01/2023
100078575		Lelystad	NLD		01/26/2022	2.750	1,032,275					31,341	1,336,000	12/01/2023
100078576		Amsterdam	NLD		01/26/2022	3.000	256,303					7,781	344,000	12/01/2023
100078577		Den Haag	NLD		01/26/2022	3.250	135,768					4,122	155,011	12/01/2023
100078578		Den Haag	NLD		01/26/2022	3.250	7,873					271	8,989	12/01/2023
100078579		Den Haag	NLD		01/26/2022	3.000	344,386					10,455	512,000	12/01/2023
100078580		Den Haag	NLD		01/26/2022	3.250	347,697					10,555	396,980	12/01/2023
100078581		Den Haag	NLD		01/26/2022	3.250	20,162					693	23,020	12/01/2023
100078582		Venlo	NLD		01/26/2022	2.950	344,246					10,450	519,789	12/01/2023
100078583		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	163,841					5,058	188,481	12/01/2023
100078584		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	10,013					323	11,519	12/01/2023
100078585		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	180,225					5,564	207,329	12/01/2023
100078586		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	11,014					355	12,671	12/01/2023
100078587		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	11,415					368	13,131	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078588		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	186,779					5,767	214,869	12/01/2023
100078589		Schiedam/Vlaardingen	NLD		01/26/2022	2.950	153,792					4,748	176,704	12/01/2023
100078590		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	10,814					349	12,440	12/01/2023
100078591		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	176,948					5,463	203,560	12/01/2023
100078592		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	13,618					439	15,666	12/01/2023
100078593		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	222,824					6,880	256,334	12/01/2023
100078594		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	10,414					336	11,980	12/01/2023
100078595		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	170,395					5,261	196,020	12/01/2023
100078596		Enschede	NLD		01/26/2022	3.400	137,754					4,182	147,981	12/01/2023
100078597		Enschede	NLD		01/26/2022	3.550	7,465					256	8,019	12/01/2023
100078598		Enschede	NLD		01/26/2022	2.900	8,233					284	10,034	12/01/2023
100078599		Enschede	NLD		01/26/2022	2.900	132,898					4,034	161,966	12/01/2023
100078600		Heerlen	NLD		01/26/2022	3.650	142,390					4,323	154,068	12/01/2023
100078601		Heerlen	NLD		01/26/2022	3.650	16,573					568	17,932	12/01/2023
100078602		Maarssen	NLD		01/26/2022	3.700	453,000					13,752	622,041	12/01/2023
100078603		Maarssen	NLD		01/26/2022	3.400	13,078					449	17,959	12/01/2023
100078604		Rotterdam	NLD		01/26/2022	3.250	10,181					350	11,624	12/01/2023
100078605		Rotterdam	NLD		01/26/2022	3.250	175,504					5,328	200,376	12/01/2023
100078606		Heerlen	NLD		01/26/2022	3.600	206,632					6,273	324,000	12/01/2023
100078607		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	385,394					11,699	440,019	12/01/2023
100078608		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	22,348					769	25,516	12/01/2023
100078609		Rotterdam	NLD		01/26/2022	2.800	2,692,172					81,726	3,252,000	12/01/2023
100078610		Dordrecht/Drechtsteden	NLD		01/26/2022	2.800	1,942,691					67,101	2,548,000	12/01/2023
100078611		Den Haag	NLD		01/26/2022	2.950	584,220					17,735	661,600	12/01/2023
100078612		Rotterdam	NLD		01/26/2022	2.950	3,939,070					119,578	4,460,800	12/01/2023
100078613		Capelle aan den IJssel	NLD		01/26/2022	2.800	3,095,435					93,968	3,739,120	12/01/2023
100078616		Roosendaal	NLD		01/26/2022	3.250	9,797					337	11,185	12/01/2023
100078617		Roosendaal	NLD		01/26/2022	3.250	168,882					5,131	192,815	12/01/2023
100078618		Rotterdam	NLD		01/26/2022	3.100	5,175					184	5,920	12/01/2023
100078619		Rotterdam	NLD		01/26/2022	3.100	92,719					2,815	106,080	12/01/2023
100078620		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	175,504					5,329	200,363	12/01/2023
100078621		Schiedam/Vlaardingen	NLD		01/26/2022	3.450	10,194					350	11,637	12/01/2023
100078622		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	443,728					13,472	506,622	12/01/2023
100078623		Schiedam/Vlaardingen	NLD		01/26/2022	3.250	25,731					885	29,378	12/01/2023
100078624		Almelo	NLD		01/26/2022	3.150	115,899					3,519	140,000	12/01/2023
100078625		Hoogezand-Sappemeer	NLD		01/26/2022	3.750	90,070					2,736	105,327	12/01/2023
100078626		Hoogezand-Sappemeer	NLD		01/26/2022	3.750	26,230					899	30,673	12/01/2023
100078627		Den Haag	NLD		01/26/2022	3.100	231,798					7,038	264,670	12/01/2023
100078628		Den Haag	NLD		01/26/2022	3.100	13,426					462	15,330	12/01/2023
100078629		Hoogeveen	NLD		01/26/2022	3.250	115,899					3,519	132,524	12/01/2023
100078630		Hoogeveen	NLD		01/26/2022	3.250	6,538					230	7,476	12/01/2023
100078631		Utrecht	NLD		01/26/2022	3.450	275,509					8,365	312,000	12/01/2023
100078632		Twickenham	GBR		01/26/2022	4.990	424,675					21,903	453,198	01/10/2022
100078633		Llandudno	GBR		01/26/2022	4.990	88,377					4,557	113,424	01/20/2022
100078634		Doncaster	GBR		01/26/2022	5.490	37,722					1,945	42,285	01/21/2022
100078635		Reading	GBR		01/26/2022	4.990	204,459					10,541	213,913	01/25/2022
100078636	CF	Hollis	NH		02/02/2022	4.475	983,383		(387)				1,117,000	12/23/2021
100078637	CF	ARLINGTON	MA		02/02/2022	4.362	1,031,692		(643)				1,520,000	01/04/2022
100078638	CF	ST PETERSBURG	FL		02/02/2022	5.500	340,189		(613)				375,000	01/13/2022
100078639	CF	Harbor City	CA		02/02/2022	5.437	469,054		(891)				540,000	12/27/2021
100078640	CF	White Plains	NY		02/02/2022	5.575	220,418		(941)				265,000	01/03/2022
100078641	CF	CENTENNIAL	CO		02/02/2022	3.250	1,245,014		2,653				1,500,000	12/21/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078642		Newport Beach	CA		02/02/2022	4.125	1,226,737		(979)				2,550,000	11/09/2021
100078644	CF	Davie	FL		02/02/2022	5.812	444,159		(681)				485,000	01/12/2022
100078645	CF	PALM BCH GDNS	FL		02/02/2022	5.688	183,567		(522)				194,000	01/13/2022
100078646	CF	BRADENTON	FL		02/02/2022	5.812	430,936		(680)				470,000	01/13/2022
100078647	CF	Pacific Palisades	CA		02/02/2022	4.020	2,917,917		(213)				3,865,000	12/01/2021
100078648	CF	Cliffside Park	NJ		02/02/2022	4.500	449,519		(154)				605,000	12/29/2021
100078649	CF	LOS ANGELES	CA		02/02/2022	5.087	767,747		(137)				940,000	01/11/2022
100078650	CF	ENCINO	CA		02/02/2022	4.887	2,624,853		(4,869)				3,700,000	11/22/2021
100078651	CF	PIOCHE	NV		02/02/2022	5.312	156,993		(323)				185,000	01/13/2022
100078652		MANITOWOC	WI		02/02/2022	5.650	115,036		(557)				160,000	02/01/2022
100078653	CF	RIVERVIEW	FL		02/02/2022	4.812	329,526		(433)				365,000	01/14/2022
100078654	CF	BOISE	ID		02/02/2022	3.500	686,675		792				850,000	01/14/2022
100078655	CF	ELK GROVE	CA		02/02/2022	4.125	517,441		(194)				745,000	11/29/2021
100078656	CF	Hesperia	CA		02/02/2022	4.250	442,628		(228)				567,000	11/19/2021
100078657	CF	Feasterville Trevose	PA		02/02/2022	4.000	229,885		(129)				850,000	12/14/2021
100078658	CF	Lake Elsinore	CA		02/02/2022	4.125	450,343		(207)				600,000	12/21/2021
100078660	CF	SAINT PETERSBURG	FL		02/02/2022	5.562	385,069		(1,182)				450,000	01/14/2022
100078661	CF	HAMILTON	NJ		02/02/2022	4.872	147,072		(405)				244,000	12/14/2021
100078662	CF	GUILFORD	CT		02/02/2022	4.237	989,479		(902)				2,726,000	12/29/2021
100078663	CF	MULLICA HILL	NJ		02/02/2022	4.962	1,167,185		1,095				1,534,540	12/15/2021
100078664	CF	CALDWELL	NJ		02/02/2022	5.625	482,942		(694)				600,000	01/18/2022
100078665	CF	HONOLULU	HI		02/02/2022	4.742	1,282,631		(1,438)				1,610,000	01/13/2022
100078667	CF	HENDERSON	NV		02/02/2022	4.187	435,154		(350)				510,000	01/14/2022
100078668	CF	ST CHARLES	IL		02/02/2022	6.375	322,315		(498)				356,000	01/18/2022
100078669	CF	LA HABRA	CA		02/02/2022	3.625	150,439		4,517				694,998	11/19/2021
100078670	CF	HOUSTON	TX		02/25/2022	6.012	219,432		(843)				240,000	01/18/2022
100078671	CF	Queen Creek	AZ		02/02/2022	5.315	975,206		(970)				1,100,000	01/19/2022
100078672	CF	SAN CLEMENTE	CA		02/02/2022	4.812	1,630,475		(2,373)				1,800,000	01/18/2022
100078673	CF	SAN CLEMENTE	CA		02/02/2022	5.437	1,318,408		(3,171)				1,600,000	01/18/2022
100078674	CF	San Bernardino	CA		02/02/2022	4.875	472,936		(910)				539,000	12/07/2021
100078675	CF	ORMOND BEACH	FL		02/02/2022	4.407	356,773		(380)				520,000	01/13/2022
100078676	CF	Columbus	OH		02/02/2022	5.063	103,463		(175)				120,000	01/20/2022
100078677	CF	RANCHO CUCAMONGA	CA		02/02/2022	3.750	425,426		93				600,000	12/04/2021
100078678	CF	SUNLAND	CA		02/02/2022	4.480	1,194,694		(1,053)				1,340,000	01/18/2022
100078679	CF	MURRIETA	CA		02/02/2022	3.875	439,026		(17)				660,000	12/06/2021
100078680	CF	BURLINGAME	CA		02/02/2022	3.625	510,411		306				825,000	11/19/2021
100078681	CF	WYNDMOOR	PA		02/02/2022	4.762	1,433,223		(2,071)				2,400,000	01/13/2022
100078682	CF	UNION CITY	CA		02/02/2022	3.750	835,123		179				1,160,000	11/23/2021
100078683	CF	EL MONTE	CA		02/02/2022	4.250	555,530		11,731				700,000	11/23/2021
100078684	CF	Phoenix	AZ		02/02/2022	6.387	393,965		(919)				420,000	01/19/2022
100078685	CF	RANCHO SANTA MARGARITA	CA		02/02/2022	6.125	461,684		(988)				495,000	01/19/2022
100078686	CF	DIAMOND BAR	CA		02/02/2022	3.625	384,451		238				540,000	11/29/2021
100078687	CF	WOOD RIDGE	NJ		02/02/2022	5.737	491,914		(902)				615,000	01/18/2022
100078689	CF	RANCHO CUCAMONGA	CA		02/02/2022	3.625	496,938		312				653,500	11/22/2021
100078690	CF	FREEHOLD	NJ		02/02/2022	4.712	401,920		(589)				625,000	01/13/2022
100078692	CF	RANCHO CUCAMONGA	CA		02/02/2022	4.750	544,732		(413)				690,000	11/24/2021
100078693	CF	DIAMOND BAR	CA		02/02/2022	3.375	184,543		1,365				753,000	11/26/2021
100078694	CF	LA HABRA	CA		02/02/2022	4.250	801,954		(371)				1,175,000	12/02/2021
100078695	CF	Walnut	CA		02/02/2022	3.125	632,752		1,530				1,150,000	11/23/2021
100078696	CF	ARCADIA	CA		02/02/2022	3.750	860,130		182				1,280,000	11/22/2021
100078698	CF	SPIRIT LAKE	IA		02/02/2022	5.312	211,409		(409)				234,000	12/23/2021
100078699	CF	TWENTYNINE PALMS	CA		02/02/2022	5.725	237,867		(615)				260,000	01/19/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078700	CF	Garden Grove	CA		02/02/2022	3.875	694,948		43				900,000	12/03/2021
100078701	CF	LA MIRADA	CA		02/02/2022	4.250	403,420		(254)				1,000,000	12/03/2021
100078702	CF	FORT LAUDERDALE	FL		02/02/2022	4.187	228,217		(151)				290,000	01/21/2022
100078703	CF	WEST COVINA	CA		02/02/2022	3.750	574,158		117				950,000	11/24/2021
100078705	CF	CHINO	CA		02/02/2022	4.250	410,455		(217)				610,000	11/23/2021
100078706	CF	HACIENDA HEIGHTS	CA		02/02/2022	3.875	459,458		(53)				750,000	11/23/2021
100078707	CF	SHELBY	NC		02/02/2022	4.937	194,853		(358)				250,000	01/20/2022
100078708	CF	Sonoma	CA		02/02/2022	5.062	1,559,648		(457)				1,800,000	01/19/2022
100078709	CF	LOS ANGELES	CA		02/02/2022	4.000	473,545		(134)				650,000	11/18/2021
100078710	CF	Grand Terrace	CA		02/02/2022	4.250	462,502		(251)				590,000	12/01/2021
100078711	CF	LAKEWOOD	NJ		02/02/2022	4.700	1,033,892		(671)				1,400,000	12/22/2021
100078712	CF	WEST COVINA	CA		02/02/2022	3.500	480,533		1,187				835,000	12/06/2021
100078713	CF	Walnut	CA		02/02/2022	3.375	685,100		1,097				1,200,000	11/22/2021
100078714		KILAUEA	HI		02/25/2022	6.950	694,796		(33,415)				2,640,000	01/21/2022
100078715	CF	East Hampton	NY		02/02/2022	3.850	1,676,072		1,075				3,075,000	01/04/2022
100078716	CF	Trenton	NJ		02/02/2022	6.437	139,113		(449)				195,000	01/07/2022
100078717	CF	FORT LEE	NJ		02/02/2022	4.250	560,848		(365)				950,000	01/03/2022
100078718		PALMDALE	CA		02/25/2022	5.000	262,921		(664)				378,000	01/07/2022
100078719	CF	Coolidge	AZ		02/25/2022	5.125	241,783		(1,180)				366,000	01/03/2022
100078721		Savannah	GA		02/25/2022	4.875	1,774,590		(1,400)				2,425,000	08/07/2023
100078722		Orlando	FL		02/25/2022	4.875	150,834		(563)				240,000	12/28/2021
100078724		Los Angeles	CA		02/25/2022	4.875	872,068		(820)				1,110,000	01/04/2022
100078725		Olivehurst	CA		02/25/2022	4.000	147,180		(89)				341,000	12/28/2021
100078727		Denver	CO		02/25/2022	3.875	537,351		(115)				1,070,000	01/07/2022
100078728	CF	Bradenton	FL		02/25/2022	4.500	406,944		(402)				513,000	12/13/2021
100078729		POWAY	CA		02/25/2022	3.875	437,340		(70)				868,000	12/09/2021
100078730		Seaside	OR		02/25/2022	4.500	338,652		(603)				440,000	12/29/2021
100078731		Tigard	OR		02/25/2022	4.625	342,983		(695)				450,000	12/13/2021
100078732	CF	Midway City	CA		02/25/2022	3.625	262,830		142				970,000	01/10/2022
100078733		Lake Elsinore	CA		02/25/2022	4.750	270,874		(636)				330,000	01/04/2022
100078734		Wildomar	CA		02/25/2022	4.375	461,022		(892)				995,000	10/15/2021
100078736	CF	San Diego	CA		02/25/2022	4.250	541,209		(394)				647,500	12/07/2021
100078737	CF	Gilbert	AZ		02/25/2022	4.750	525,413		(584)				590,000	01/04/2022
100078738	CF	South El Monte	CA		02/25/2022	3.875	494,148		(57)				685,000	12/09/2021
100078739		Santa Maria	CA		02/25/2022	6.250	530,646		(1,595)				700,000	12/14/2021
100078740	CF	Santa Ana	CA		02/25/2022	3.625	833,426		538				1,250,000	12/14/2021
100078741	CF	BUENA PARK	CA		02/25/2022	5.875	657,254		(2,231)				772,500	01/03/2022
100078742	CF	Long Beach	CA		02/25/2022	5.125	256,108		(805)				335,000	12/29/2021
100078743		Cottonwood	CA		02/25/2022	5.500	361,117		(897)				435,000	11/30/2021
100078744	CF	San Pablo	CA		02/25/2022	4.250	586,599		(435)				910,000	12/29/2021
100078745	CF	Fort Lauderdale	FL		02/25/2022	6.250	294,469		(1,097)				320,000	10/20/2021
100078747	CF	Palm Desert	CA		02/25/2022	4.375	591,199		(205)				1,000,000	12/17/2021
100078748	CF	SACRAMENTO	CA		02/25/2022	6.500	537,389		(1,135)				650,000	12/30/2021
100078749	CF	Upland	CA		02/25/2022	3.375	642,416		1,206				1,768,000	11/17/2021
100078750		Woodland Hills	CA		02/25/2022	4.375	1,939,623		(1,721)				2,300,000	01/07/2022
100078751	CF	Torrance	CA		02/25/2022	4.375	1,049,950		(958)				1,325,000	01/05/2022
100078752		Bel Air	MD		02/25/2022	6.000	176,507		(612)				205,000	01/10/2022
100078762	CF	Van Nuys	CA		01/31/2022	4.500	160,172		(219)				735,000	12/27/2021
100078763	CF	Huntington Beach	CA		01/31/2022	4.000	1,428,787		(1,425)				1,810,000	01/13/2022
100078764	CF	Camarillo	CA		01/31/2022	4.125	453,054		(713)				800,000	01/11/2022
100078765	CF	Monmouth Beach	NJ		01/31/2022	5.250	2,417,612		(4,156)				3,300,000	01/06/2022
100078766	CF	Rowland Heights	CA		01/31/2022	3.875	748,372		(798)				1,100,000	01/12/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078767	CF	SIMI VALLEY	CA		01/31/2022	3.750	551,750		(519)				813,000	12/22/2021
100078768	CF	Spring Valley	CA		01/31/2022	3.500	585,004		(141)				830,000	12/23/2021
100078769	CF	Pasadena	CA		01/31/2022	3.875	1,103,571		(933)				1,600,000	01/11/2022
100078770	CF	San Francisco	CA		01/31/2022	3.625	1,714,312		(911)				2,295,000	12/28/2021
100078771	CF	NEWPORT BEACH	CA		01/31/2022	3.875	1,837,782		(1,356)				2,675,000	12/27/2021
100078772	CF	Los Angeles	CA		01/31/2022	4.125	700,576		(462)				950,000	01/12/2022
100078773	CF	Imperial Beach	CA		01/31/2022	5.625	593,402		(151)				772,000	01/13/2022
100078774	CF	ATLANTA	GA		01/31/2022	3.500	1,884,806		371				3,284,000	12/24/2021
100078779	CF	PHOENIX	AZ		02/24/2022	3.999	612,028		(278)				840,000	01/18/2022
100078780	CF	HENDERSONVLLE	NC		02/24/2022	4.250	206,001		(203)				297,000	01/27/2022
100078781	CF	HENDERSONVILLE	NC		02/24/2022	4.250	212,244		(209)				306,000	01/27/2022
100078782	CF	PFLUGERVILLE	TX		02/24/2022	3.625	239,657		94				355,000	01/07/2022
100078783	CF	HOUSTON	TX		02/24/2022	3.625	96,851		(9)				155,000	01/11/2022
100078784	CF	BISMARCK	ND		02/24/2022	3.990	193,083		(22)				285,000	01/31/2022
100078785	CF	DALLAS	TX		02/24/2022	3.250	109,670		126				155,000	01/12/2022
100078786	CF	SPRINGTOWN	TX		02/24/2022	3.750	164,966		46				245,000	01/12/2022
100078787	CF	PLANO	IL		02/24/2022	3.999	129,842		(27)				177,000	01/18/2022
100078788	CF	MCGREGOR	TX		02/24/2022	3.625	158,010		20				218,500	01/28/2022
100078789	CF	WINTER HAVEN	FL		02/24/2022	3.499	156,383		78				218,000	01/07/2022
100078790	CF	MANCHESTER	CT		02/24/2022	3.750	184,028		16				257,000	01/11/2022
100078791	CF	WASHINGTON	DC		02/24/2022	3.625	247,721		160				366,000	01/21/2022
100078792	CF	CHARLESTON	SC		02/24/2022	3.499	205,112		249				275,000	01/31/2022
100078793	CF	NAVARRE	FL		02/24/2022	3.625	266,999		303				404,000	01/13/2022
100078794	CF	TAMPA	FL		02/24/2022	3.874	188,639		(5)				285,000	01/28/2022
100078795	CF	HENDERSONVILLE	NC		02/24/2022	4.250	203,227		(200)				293,000	01/27/2022
100078796	CF	HENDERSONVLLE	NC		02/24/2022	4.250	230,636		(211)				333,000	01/27/2022
100078797	CF	CHARLOTTE	NC		02/24/2022	4.250	347,087		(309)				468,000	01/25/2022
100078798	CF	LYNN	MA		02/24/2022	4.250	121,411		104				150,000	01/28/2022
100078799	CF	ZEPHYRHILLS	FL		02/24/2022	3.999	149,859		(32)				220,000	01/28/2022
100078800	CF	HOUSTON	TX		02/24/2022	3.874	193,900		(14)				270,000	01/27/2022
100078801	CF	HENDERSONVILLE	NC		02/24/2022	4.250	194,762		(194)				262,000	01/27/2022
100078802	CF	SALISBURY	NC		02/24/2022	3.499	144,906		72				202,000	01/31/2022
100078803	CF	SPRINGTOWN	TX		02/24/2022	3.750	164,966		46				245,000	01/12/2022
100078804	CF	COLORADO SPRINGS	CO		02/24/2022	4.375	274,525		(204)				371,000	01/20/2022
100078805	CF	ARVADA	CO		02/24/2022	3.624	395,319		159				553,000	01/20/2022
100078806	CF	MOORESVILLE	NC		02/24/2022	3.999	219,582		(94)				321,000	01/14/2022
100078807	CF	TOMS RIVER	NJ		02/24/2022	3.750	400,807		(87)				550,000	01/10/2022
100078809	CF	RALEIGH	NC		02/24/2022	3.874	170,969		(76)				275,000	01/31/2022
100078810	CF	HAMPTON	VA		02/24/2022	3.874	111,471		127				150,000	01/19/2022
100078811	CF	RUTLEDGE	PA		02/24/2022	3.750	157,621		19				220,000	01/14/2022
100078813	CF	SIMI VALLEY	CA		02/24/2022	3.874	468,162		(62)				750,000	01/21/2022
100078814	CF	ROCHESTER	NH		02/24/2022	3.990	104,371		(90)				176,000	01/26/2022
100078815	CF	RALEIGH	NC		02/24/2022	3.874	195,049		(70)				280,000	01/31/2022
100078816	CF	TOLEDO	OH		02/24/2022	3.999	77,636		(10)				100,000	01/25/2022
100078817	CF	TOLEDO	OH		02/24/2022	3.874	99,764		(14)				137,000	01/21/2022
100078818	CF	SOUTH BRUNSWICK	NJ		02/24/2022	3.750	122,846		(94)				180,000	01/19/2022
100078819	CF	RALEIGH	NC		02/24/2022	3.874	164,863		(73)				240,000	01/31/2022
100078820	CF	RALEIGH	NC		02/24/2022	3.874	195,049		(70)				280,000	01/31/2022
100078821	CF	RALEIGH	NC		02/24/2022	3.874	171,887		(62)				260,000	01/31/2022
100078822	CF	FRESNO	CA		02/24/2022	3.750	117,332		(42)				172,000	01/29/2022
100078823	CF	RALEIGH	NC		02/24/2022	3.874	170,969		(76)				240,000	01/31/2022
100078824	CF	RALEIGH	NC		02/24/2022	3.874	164,863		(73)				250,000	01/31/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078825	CF	RALEIGH	NC		02/24/2022	3.874	170,969		(76)				240,000	01/31/2022
100078826	CF	CONROE	TX		02/24/2022	3.999	184,362		(91)				275,000	01/18/2022
100078827	CF	FRISCO	TX		02/24/2022	3.874	289,596		(137)				395,000	01/18/2022
100078828	CF	HOUSTON	TX		02/24/2022	3.750	186,615		14				276,000	01/19/2022
100078829	CF	OMAHA	NE		02/24/2022	3.750	192,265		59				250,000	01/20/2022
100078830	CF	BALTIMORE	MD		02/24/2022	3.500	147,951		29				224,000	01/20/2022
100078831	CF	BALTIMORE	MD		02/24/2022	3.999	185,837		(56)				250,000	02/01/2022
100078832	CF	HOUSTON	TX		02/24/2022	3.874	147,869		(24)				203,000	01/20/2022
100078834	CF	HOUSTON	TX		02/24/2022	4.250	175,384		(109)				230,000	01/12/2022
100078835	CF	HOUSTON	TX		02/24/2022	3.750	202,380		74				281,500	01/19/2022
100078836	CF	CHULA VISTA	CA		02/24/2022	4.125	509,623		(33)				700,000	01/25/2022
100078837	CF	FRESNO	CA		02/24/2022	3.990	232,838		(17)				345,000	01/21/2022
100078838	CF	SUMMERFIELD	FL		02/24/2022	3.874	138,732		(24)				178,500	01/25/2022
100078839	CF	MESA	AZ		02/24/2022	3.999	161,132		(62)				220,000	01/28/2022
100078840	CF	PHOENIX	AZ		02/24/2022	3.874	195,212		(66)				267,000	01/25/2022
100078842	CF	HOUSTON	TX		02/24/2022	3.625	227,502		103				317,000	01/25/2022
100078843	CF	KISSIMMEE	FL		02/24/2022	4.250	266,148		(107)				342,000	01/31/2022
100078844	CF	BRUNSWICK	GA		02/24/2022	4.249	103,460		(135)				150,000	01/31/2022
100078845	CF	EAST POINT	GA		02/24/2022	3.750	212,792		(46)				301,000	01/26/2022
100078846	CF	SAINT PETERSBURG	FL		02/24/2022	4.250	191,294		(77)				305,000	01/31/2022
100078847	CF	ERWIN	NC		02/24/2022	3.875	153,898		(106)				248,000	01/26/2022
100078848	CF	DAVENPORT	FL		02/24/2022	3.499	171,856		101				265,000	02/03/2022
100078849	CF	MELBOURNE	FL		02/24/2022	3.875	160,028		13				240,000	01/21/2022
100078850	CF	TOMS RIVER	NJ		02/24/2022	4.250	334,905		(351)				450,000	02/01/2022
100078851	CF	BALTIMORE	MD		02/24/2022	4.250	178,403		(72)				230,000	01/28/2022
100078852	CF	WINTER HAVEN	FL		02/24/2022	3.625	175,414		38				243,000	01/26/2022
100078853	CF	RIVERVIEW	FL		02/24/2022	3.625	209,224		170				275,000	01/21/2022
100078854	CF	RICHMOND	TX		02/24/2022	3.990	146,899		(21)				209,000	01/26/2022
100078856	CF	CHULA VISTA	CA		02/24/2022	3.750	428,126		31				590,000	02/01/2022
100078857	CF	WHITING	IN		02/24/2022	3.500	153,424		104				215,000	01/31/2022
100078858	CF	SCOTT	LA		02/24/2022	4.250	170,715		(108)				225,000	01/26/2022
100078859	CF	SOUTHBURY	CT		02/24/2022	3.750	114,207		(41)				160,000	02/04/2022
100078861	CF	TOMBALL	TX		02/24/2022	3.875	197,163		(90)				269,000	01/24/2022
100078862	CF	FAIRBANKS	AK		02/24/2022	3.875	182,125		(32)				265,000	01/20/2022
100078863	CF	OSHKOSH	WI		02/24/2022	4.374	133,218		(110)				184,000	12/15/2021
100078864	CF	AVON PARK	FL		02/24/2022	4.500	91,934		(125)				115,000	01/26/2022
100078865	CF	TOLEDO	OH		02/24/2022	4.375	57,175		(94)				73,000	01/24/2022
100078866	CF	VIRGINIA BEACH	VA		02/24/2022	4.374	134,996		(183)				180,000	01/09/2022
100078867	CF	STANLEY	WI		02/24/2022	3.750	68,451		16				90,000	01/03/2022
100078868	CF	SPRING	TX		02/24/2022	3.875	139,273		(82)				190,000	01/07/2022
100078869	CF	COVINA	CA		02/24/2022	3.874	540,746		(10)				754,000	01/27/2022
100078870	CF	SUNRISE	FL		02/24/2022	3.750	190,398		31				280,000	01/13/2022
100078871	CF	CHARLOTTE	NC		02/24/2022	3.875	331,533		(58)				455,000	01/08/2022
100078872	CF	MABLETON	GA		02/24/2022	4.250	193,275		(193)				260,000	01/10/2022
100078873	CF	ROY	UT		02/24/2022	3.999	304,133		(121)				415,000	01/26/2022
100078874	CF	MERIDIAN	ID		02/24/2022	3.875	270,084		(47)				452,000	01/17/2022
100078875	CF	VALLEJO	CA		02/24/2022	3.625	358,057		378				505,000	01/11/2022
100078876	CF	INMAN	SC		02/24/2022	3.374	149,457		143				211,000	01/19/2022
100078877	CF	BELOIT	WI		02/24/2022	4.250	125,897		(88)				157,000	01/14/2022
100078879	CF	TWENTYNINE PALMS	CA		02/24/2022	3.875	139,445		(78)				225,000	01/07/2022
100078880	CF	MARIETTA	GA		02/24/2022	3.625	466,351		243				650,000	01/14/2022
100078881	CF	SCHERERVILLE	IN		02/24/2022	4.250	139,823		(89)				192,000	12/28/2021

SCHEDULE B - PART 1

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078882	CF	SAN DIEGO	CA		02/24/2022	4.125	468,944		(302)				770,000	01/28/2022
100078884	CF	BRIDGEPORT	CT		02/24/2022	3.875	289,067		87				480,000	01/14/2022
100078885	CF	TUCSON	AZ		02/24/2022	3.750	191,516		21				278,000	01/11/2022
100078886	CF	DELRAY BEACH	FL		02/24/2022	4.500	92,660		(108)				125,000	01/28/2022
100078887	CF	QUAIL VALLEY	CA		02/24/2022	3.750	254,036		19				385,000	01/04/2022
100078888	CF	LEESBURG	FL		02/24/2022	4.250	157,610		(83)				190,000	01/31/2022
100078889	CF	WEST LAFAYETTE	IN		02/24/2022	3.999	148,565		(128)				253,000	01/21/2022
100078890	CF	CHARLOTTE	NC		02/24/2022	3.999	108,380		5				140,000	01/03/2022
100078891	CF	COVINGTON	GA		02/24/2022	4.374	142,218		(203)				190,000	01/05/2022
100078892	CF	LAS VEGAS	NV		02/24/2022	3.875	182,319		(63)				260,000	01/17/2022
100078894	CF	SCHERERVILLE	IN		02/24/2022	4.250	145,321		(93)				205,000	12/28/2021
100078895	CF	SPOKANE	WA		02/24/2022	3.875	201,329		23				278,000	01/10/2022
100078896	CF	RALEIGH	NC		02/24/2022	3.875	202,237		(35)				304,000	01/14/2022
100078897	CF	MONTGOMERY	AL		02/24/2022	3.999	58,812		(33)				75,000	01/19/2022
100078898	CF	OCALA	FL		02/24/2022	3.625	123,252		38				175,000	01/07/2022
100078899	CF	BALTIMORE	MD		02/24/2022	4.250	222,168		(183)				300,000	01/24/2022
100078900	CF	LAS VEGAS	NV		02/24/2022	3.875	271,499		(49)				375,000	01/13/2022
100078901	CF	S LAKE TAHOE	CA		02/24/2022	3.999	432,608		17				640,000	01/13/2022
100078903	CF	LARGO	FL		02/24/2022	3.625	287,155		170				455,000	01/08/2022
100078904	CF	AUGUSTA	GA		02/24/2022	3.750	46,083		17				65,000	01/20/2022
100078905	CF	MADISON	AL		02/24/2022	3.875	223,113		(107)				307,500	01/24/2022
100078906	CF	BRADENTON	FL		02/24/2022	3.374	425,370		433				600,000	01/11/2022
100078907	CF	FAYETTEVILLE	NC		02/24/2022	4.500	129,813		(139)				167,000	01/20/2022
100078908	CF	BEND	OR		02/24/2022	3.999	159,609		(170)				465,000	01/27/2022
100078909	CF	MIAMI	FL		02/24/2022	4.250	198,231		(198)				268,000	01/10/2022
100078910	CF	WESTMINSTER	CO		02/24/2022	3.625	399,770		304				569,000	01/26/2022
100078911	CF	HOUSTON	TX		02/24/2022	3.750	177,959		14				282,000	01/22/2022
100078912	CF	AUGUSTA	GA		02/24/2022	4.250	59,014		11				72,000	01/28/2022
100078913	CF	ORLANDO	FL		02/24/2022	3.750	249,931		18				345,000	01/07/2022
100078914	CF	PHILADELPHIA	PA		02/24/2022	3.999	127,021		(53)				186,000	01/18/2022
100078915	CF	JOANNA	SC		02/24/2022	4.500	65,564		(99)				83,000	01/28/2022
100078916	CF	OAKLAND	CA		02/24/2022	3.875	250,756		(101)				525,000	01/21/2022
100078918	CF	KILLEEN	TX		02/24/2022	4.374	162,241		(223)				217,000	01/28/2022
100078919	CF	FREDERICKSBURG.	VA		02/24/2022	3.750	265,196		22				375,000	01/19/2022
100078920	CF	HARPERS FERRY	WV		02/24/2022	3.625	222,122		154				355,000	01/13/2022
100078921	CF	VICTORVILLE	CA		02/24/2022	3.625	257,394		178				412,000	01/27/2022
100078922		FORT WAYNE	IN		02/24/2022	4.250	52,601		(38)				77,000	01/29/2022
100078923	CF	VICTORVILLE	CA		02/24/2022	3.625	313,078		292				440,000	01/27/2022
100078924	CF	FRESNO	CA		02/24/2022	3.625	187,320		42				272,500	01/27/2022
100078925	CF	PHILADELPHIA	PA		02/24/2022	4.000	140,373		(53)				245,000	12/31/2021
100078926	CF	BAYVILLE	NJ		02/24/2022	3.625	203,690		20				290,000	01/04/2022
100078927	CF	TOMBALL	TX		02/24/2022	3.625	130,476		20				184,000	01/11/2022
100078928	CF	HUMBLE	TX		02/24/2022	3.625	195,311		98				275,000	01/11/2022
100078929	CF	SAINT LOUIS	MO		02/24/2022	3.875	129,022		(13)				190,000	01/10/2022
100078931	CF	VENICE	FL		02/24/2022	3.625	215,748		22				300,000	12/10/2021
100078932	CF	NORTH MYRTLE BEACH	SC		02/24/2022	3.750	80,579		26				105,000	12/21/2021
100078934	CF	CHECOTAH	OK		02/24/2022	4.000	63,876		(44)				105,000	01/18/2022
100078936	CF	RALEIGH	NC		02/24/2022	4.125	170,449		(103)				248,000	01/05/2022
100078937	CF	OMAHA	NE		02/24/2022	4.000	208,451		(92)				328,000	01/05/2022
100078938	CF	COLUMBIA	MO		02/24/2022	4.250	111,196		(80)				135,000	12/14/2021
100078939	CF	OMAHA	NE		02/24/2022	4.000	215,588		(95)				315,000	01/05/2022
100078940	CF	RICHMOND	VA		02/24/2022	3.875	134,692		(7)				175,000	11/19/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078942	CF	IOWA FALLS	IA		02/24/2022	3.875	68,127		28				95,000	12/30/2021
100078943	CF	CLARKSVILLE	TN		02/24/2022	3.875	159,117		29				220,000	01/21/2022
100078944	CF	CENTER POINT	AL		02/24/2022	4.000	99,887		(49)				128,000	12/20/2021
100078945		NEW ORLEANS	LA		02/24/2022	3.625	133,404		95				350,000	01/05/2022
100078946	CF	OMAHA	NE		02/24/2022	4.000	216,273		(95)				316,000	01/05/2022
100078947	CF	BELLINGHAM	WA		02/24/2022	3.875	548,203		(230)				750,000	12/23/2021
100078948		FERNDALE	WA		02/24/2022	4.250	396,798		(138)				820,000	01/13/2022
100078949	CF	CHATTANOOGA	TN		02/24/2022	4.125	127,270		(69)				195,000	12/17/2021
100078950	CF	CLARKSVILLE	TN		02/24/2022	3.875	159,117		29				220,000	01/21/2022
100078951	CF	ARNOLD	MO		02/24/2022	3.875	124,920		21				185,000	01/05/2022
100078952	CF	WILMINGTON	DE		02/24/2022	3.875	200,318		(32)				275,000	01/06/2022
100078954	CF	PATERSON	NJ		02/24/2022	3.875	254,891		73				379,000	12/17/2021
100078955	CF	OKLAHOMA CITY	OK		02/24/2022	3.625	106,004		46				140,000	12/29/2021
100078956	CF	INDIANAPOLIS	IN		02/24/2022	4.000	55,417		(45)				105,000	12/31/2021
100078958	CF	CRANBERRY TWP	PA		02/24/2022	3.500	177,327		50				252,000	01/06/2022
100078959	CF	MOBILE	AL		02/24/2022	3.625	125,534		7				180,000	01/07/2022
100078960	CF	SAINT LOUIS	MO		02/24/2022	3.875	80,777		(51)				110,000	12/23/2021
100078961	CF	MULBERRY	FL		02/24/2022	3.875	94,537		(71)				131,000	01/18/2022
100078962	CF	ARDMORE	OK		02/24/2022	4.000	95,901		(46)				133,000	01/14/2022
100078963	CF	INDIANAPOLIS	IN		02/24/2022	4.250	216,218		(131)				278,000	01/04/2022
100078964	CF	LINCOLN	NE		02/24/2022	4.000	104,811		(76)				149,000	12/16/2021
100078965	CF	AKRON	OH		02/24/2022	3.500	60,845		53				82,000	12/09/2021
100078968	CF	GARNER	NC		02/24/2022	4.125	307,191		(283)				415,000	12/20/2021
100078969	CF	PARK FOREST	IL		02/24/2022	4.125	119,126		(82)				155,000	12/23/2021
100078970	CF	NEPTUNE CITY	NJ		02/24/2022	3.875	272,821		78				405,000	01/13/2022
100078971	CF	STOW	OH		02/24/2022	4.000	165,128		(34)				260,000	12/20/2021
100078972	CF	FALL RIVER	MA		02/24/2022	4.375	275,601		(175)				410,000	01/19/2022
100078973	CF	LOUISVILLE	KY		02/24/2022	3.875	73,989		(20)				110,000	01/12/2022
100078974	CF	PENSACOLA	FL		02/24/2022	4.125	234,884		(148)				320,000	01/11/2022
100078975	CF	SAINT LOUIS	MO		02/24/2022	4.375	82,435		(115)				118,500	01/05/2022
100078976	CF	PORTSMOUTH	VA		02/24/2022	4.250	117,024		(84)				145,000	12/14/2021
100078977		DOVER	NJ		02/24/2022	4.125	229,134		62				317,000	01/12/2022
100078978	CF	SAINT LOUIS	MO		02/24/2022	4.250	170,825		(164)				245,000	01/18/2022
100078979	CF	MEMPHIS	TN		02/24/2022	4.250	105,379		(49)				154,500	12/29/2021
100078980	CF	NEWPORT NEWS	VA		02/24/2022	4.250	101,127		(69)				143,000	12/22/2021
100078981	CF	MCMINNVILLE	OR		02/24/2022	4.375	340,530		(218)				495,000	12/23/2021
100078982	CF	PONCHATOULA	LA		02/24/2022	4.125	151,534		(63)				205,000	12/15/2021
100078983	CF	MEMPHIS	TN		02/24/2022	4.250	105,589		(47)				154,500	12/29/2021
100078984	CF	TULSA	OK		02/24/2022	3.625	120,456		(41)				165,000	01/07/2022
100078986	CF	SAINT LOUIS	MO		02/24/2022	4.250	170,825		(164)				260,000	01/18/2022
100078987	CF	WATERLOO	IA		02/24/2022	3.750	78,208		(2)				105,000	01/14/2022
100078988		WILMINGTON	NC		02/24/2022	4.000	135,935		16				201,000	01/10/2022
100078989	CF	SAINT LOUIS	MO		02/24/2022	4.125	105,507		(124)				142,000	12/22/2021
100078990	CF	WHITMAN	MA		02/24/2022	4.250	476,850		(382)				650,000	01/13/2022
100078992	CF	RICHMOND	VA		02/24/2022	4.125	189,927		(169)				310,000	12/28/2021
100078993	CF	HOWELL	MI		02/24/2022	3.625	135,121		(1)				195,000	12/30/2021
100078994	CF	PIEDMONT	AL		02/24/2022	4.250	93,596		(112)				125,000	01/10/2022
100078995	CF	CHESTER	VA		02/24/2022	4.250	320,193		(60)				414,000	12/20/2021
100078996	CF	PITTSBURGH	PA		02/24/2022	4.000	155,847		(41)				200,000	01/06/2022
100078997	CF	ROANOKE	VA		02/24/2022	4.375	154,774		(109)				215,000	12/22/2021
100078998	CF	CLOVIS	CA		02/24/2022	4.250	438,878		(200)				640,000	01/12/2022
100078999	CF	BARBERTON	OH		02/24/2022	4.000	108,737		(45)				144,500	12/28/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079000	CF	ZAPATA	TX		02/24/2022	4.000	97,713		(147)				137,000	01/13/2022
100079001		PHILADELPHIA	PA		02/24/2022	4.375	218,924		(54)				300,000	12/31/2021
100079002	CF	BEATRICE	NE		02/24/2022	4.250	79,298		(89)				107,000	12/31/2021
100079003	CF	LEWISBURG	TN		02/24/2022	4.250	126,315		(100)				183,000	01/06/2022
100079004	CF	OMAHA	NE		02/24/2022	4.000	151,549		(42)				195,000	01/21/2022
100079005	CF	OMAHA	NE		02/24/2022	3.750	148,575		(28)				204,000	01/21/2022
100079006	CF	OMAHA	NE		02/24/2022	3.750	154,402		(29)				212,000	01/21/2022
100079007	CF	OMAHA	NE		02/24/2022	3.750	147,119		(28)				202,000	01/21/2022
100079008	CF	LEBANON	PA		02/24/2022	3.750	61,947		(2)				80,000	01/24/2022
100079009	CF	PHILADELPHIA	PA		02/24/2022	4.250	136,494		(65)				186,000	12/23/2021
100079010	CF	FREMONT	NE		02/24/2022	3.750	87,784		(36)				120,000	01/21/2022
100079012	CF	CLEVELAND	OH		02/24/2022	4.000	111,519		(122)				170,000	01/07/2022
100079013	CF	ROANOKE	VA		02/24/2022	4.375	116,939		(129)				149,000	01/06/2022
100079016	CF	HERMISTON	OR		02/24/2022	4.250	190,040		(104)				260,000	01/10/2022
100079017	CF	ROANOKE	VA		02/24/2022	4.375	116,540		(139)				169,000	01/06/2022
100079018	CF	ROANOKE	VA		02/24/2022	4.375	116,143		(128)				185,000	01/06/2022
100079019	CF	SOUTH GATE	CA		02/24/2022	4.375	651,274		(311)				950,000	12/10/2021
100079020	CF	BULLHEAD CITY	AZ		02/24/2022	4.625	194,333		(208)				252,000	11/29/2021
100079022	CF	NORTH LAS VEGAS	NV		02/24/2022	4.375	339,692		(449)				470,000	01/03/2022
100079023	CF	PAISLEY	FL		02/24/2022	4.250	83,347		(94)				107,000	12/27/2021
100079024	CF	SPRINGFIELD	MA		02/24/2022	4.125	155,432		19				230,000	12/23/2021
100079025	CF	OMAHA	NE		02/24/2022	4.375	107,745		(82)				150,000	12/30/2021
100079026	CF	GRANDVIEW	MO		02/24/2022	3.875	128,530		(72)				175,000	01/13/2022
100079027	CF	KANSAS CITY	MO		02/24/2022	3.625	134,937		(40)				185,000	01/06/2022
100079028	CF	VISALIA	CA		02/24/2022	4.125	218,477		6				310,000	01/15/2022
100079029	CF	GRAND PRAIRIE	TX		02/24/2022	4.375	185,144		(158)				255,000	12/30/2021
100079030	CF	VAN ALSTYNE	TX		02/24/2022	4.375	267,234		(186)				340,000	11/29/2021
100079031	CF	PIKE ROAD	AL		02/24/2022	3.750	168,968		(32)				232,000	01/20/2022
100079032	CF	ROSEVILLE	MN		02/24/2022	3.500	176,503		50				248,000	01/12/2022
100079033	CF	ARLINGTON	TX		02/24/2022	4.375	164,240		(154)				220,000	01/11/2022
100079034	CF	MADISON HEIGHTS	MI		02/24/2022	3.875	117,616		(71)				170,000	01/21/2022
100079035	CF	LINCOLN	NE		02/24/2022	4.250	144,252		(115)				183,000	01/06/2022
100079036	CF	OMAHA	NE		02/24/2022	4.125	140,952		(68)				184,000	01/03/2022
100079037	CF	CLAYTON	NC		02/24/2022	4.125	256,234		(2,025)				460,000	01/14/2022
100079038	CF	ROCK HILL	SC		02/24/2022	4.375	121,705		(61)				172,000	01/07/2022
100079039	CF	CUYAHOGA FALLS	OH		02/24/2022	4.125	110,300		(63)				143,000	01/20/2022
100079040	CF	ANNAPOLIS	MD		02/24/2022	4.125	185,302		(116)				270,000	01/18/2022
100079041	CF	SAINT PETERS	MO		02/24/2022	4.250	122,725		(114)				156,000	01/06/2022
100079042	CF	CLOVIS	CA		02/24/2022	3.875	272,233		(20)				375,000	12/17/2021
100079043	CF	WORCESTER	MA		02/24/2022	4.000	190,499		(77)				270,000	01/05/2022
100079044	CF	NORFOLK	VA		02/24/2022	4.375	138,071		(124)				193,500	12/23/2021
100079045	CF	LAS VEGAS	NV		02/24/2022	4.875	232,019		(266)				310,000	11/30/2021
100079046	CF	SAINT LOUIS	MO		02/24/2022	4.000	98,099		(89)				140,000	01/11/2022
100079047	CF	MILWAUKEE	WI		02/24/2022	3.750	90,390		(21)				125,000	01/14/2022
100079050	CF	ZION	IL		02/24/2022	3.750	109,656		6				153,000	12/16/2021
100079051	CF	GEORGETOWN	SC		02/24/2022	4.375	142,089		(120)				183,000	01/10/2022
100079053	CF	PHILADELPHIA	PA		02/24/2022	4.375	84,646		(43)				115,000	01/07/2022
100079055	CF	CENTER LINE	MI		02/24/2022	3.875	97,119		(62)				132,000	01/21/2022
100079057	CF	IMPERIAL	MO		02/24/2022	3.875	114,608		(101)				155,000	01/14/2022
100079058	CF	CARROLLTON	TX		02/24/2022	3.750	233,197		(51)				325,000	01/07/2022
100079059	CF	HOUSTON	TX		02/24/2022	4.625	226,240		(182)				273,000	12/13/2021
100079060	CF	EL MONTE	CA		02/24/2022	4.250	430,524		(354)				645,000	01/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079061	CF	MIRAMAR	FL		02/24/2022	3.500	316,358		222				500,000	01/21/2022
100079062	CF	THOMPSONS STATION	TN		02/24/2022	4.000	329,322		(114)				469,000	01/12/2022
100079063	CF	NORTH PLATTE	NE		02/24/2022	4.125	96,986		(76)				125,000	01/13/2022
100079065	CF	WESTMONT	IL		02/24/2022	3.750	146,178		(81)				270,000	01/20/2022
100079066	CF	SAINT LOUIS	MO		02/24/2022	4.375	73,757		(44)				100,000	01/03/2022
100079068	CF	RENO	NV		02/24/2022	4.250	251,799		(130)				322,000	12/28/2021
100079069	CF	SAINT LOUIS	MO		02/24/2022	4.125	160,916		(115)				219,000	01/12/2022
100079070	CF	MCKENNEY	VA		02/24/2022	4.125	54,931		(71)				72,000	01/24/2022
100079071	CF	TULSA	OK		02/24/2022	3.750	96,006		(124)				146,000	01/11/2022
100079072	CF	PORTSMOUTH	VA		02/24/2022	4.375	118,416		(93)				159,000	01/07/2022
100079073	CF	WILDWOOD	NJ		02/24/2022	4.250	171,000		(71)				225,000	01/07/2022
100079074	CF	NORTH CHARLESTON	SC		02/24/2022	4.250	318,491		(183)				410,000	12/14/2021
100079075	CF	HAMMOND	LA		02/24/2022	4.250	112,676		(164)				170,000	01/03/2022
100079076	CF	MESQUITE	TX		02/24/2022	4.125	189,811		(90)				246,000	12/14/2021
100079077	CF	GREENVILLE	SC		02/24/2022	4.375	139,876		(20)				175,019	01/07/2022
100079078	CF	WATERFORD	MI		02/24/2022	4.375	80,265		(108)				104,000	01/13/2022
100079079	CF	BURNSVILLE	NC		02/24/2022	4.250	212,687		(268)				340,000	12/28/2021
100079080	CF	MARLTON	NJ		02/24/2022	3.875	147,235		(5)				195,000	01/14/2022
100079082	CF	OKLAHOMA CITY	OK		02/24/2022	4.000	200,944		(55)				275,000	01/18/2022
100079084	CF	WAUKESHA	WI		02/24/2022	4.125	149,984		(181)				218,000	01/14/2022
100079085	CF	ELLISVILLE	MO		02/24/2022	4.000	125,346		(98)				170,000	01/18/2022
100079086	CF	BRIDGEPORT	PA		02/24/2022	3.750	132,098		12				171,000	01/13/2022
100079087	CF	TULSA	OK		02/24/2022	4.250	183,919		(97)				242,000	01/21/2022
100079089	CF	NEW ORLEANS	LA		02/24/2022	3.625	290,059		188				445,000	10/26/2021
100079090	CF	CHELSEA	MA		02/24/2022	3.875	549,078		(1)				800,000	12/16/2021
100079091	CF	MOORESTOWN	NJ		02/24/2022	3.875	315,313		13				475,000	01/18/2022
100079092	CF	CUMMING	GA		02/24/2022	3.750	227,956		17				315,000	01/18/2022
100079093	CF	FRISCO	TX		02/24/2022	4.375	245,470		(241)				330,000	01/18/2022
100079094	CF	OKLAHOMA CITY	OK		02/24/2022	4.125	86,455		(58)				120,000	01/11/2022
100079095	CF	BUDA	TX		02/24/2022	3.875	266,849		(111)				365,000	12/21/2021
100079097	CF	OKLAHOMA CITY	OK		02/24/2022	3.875	196,053		22				275,000	01/19/2022
100079098	CF	MURFREESBORO	TN		02/24/2022	3.875	259,594						360,000	11/23/2021
100079099	CF	PASADENA	TX		02/24/2022	4.000	111,797		(48)				143,000	01/20/2022
100079100	CF	BARTLETT	TN		02/24/2022	4.250	196,318		(122)				250,000	01/18/2022
100079101	CF	CHICAGO	IL		02/24/2022	4.125	121,658		(115)				165,000	12/16/2021
100079102	CF	SPRING	TX		02/24/2022	4.250	194,020		(227)				263,000	01/21/2022
100079103	CF	ABSECON	NJ		02/24/2022	3.750	109,065		(20)				180,000	12/02/2021
100079105	CF	WENDOVER	UT		02/24/2022	3.750	128,927		(29)				266,000	12/30/2021
100079106	CF	SUN VALLEY	CA		02/24/2022	4.250	589,146		(685)				791,000	12/24/2021
100079107	CF	CALHOUN	GA		02/24/2022	3.500	107,432		(123)				207,000	12/20/2021
100079108	CF	SAN ANTONIO	TX		02/24/2022	4.125	184,556		1				272,000	01/21/2022
100079109	CF	LAKEWOOD	OH		02/24/2022	3.875	181,432		(31)				249,000	01/19/2022
100079110	CF	BOSSIER CITY	LA		02/24/2022	3.750	165,644		36				215,000	01/21/2022
100079111	CF	HOLLYWOOD	FL		02/24/2022	4.125	246,531		(159)				335,000	12/23/2021
100079112	CF	HUNTSVILLE	TX		02/24/2022	3.875	151,487		(454)				225,000	12/21/2021
100079113	CF	LAS VEGAS	NV		02/24/2022	4.750	257,676		(121)				350,000	12/16/2021
100079114	CF	AUSTIN	TX		02/24/2022	3.875	315,459		(173)				530,000	12/17/2021
100079115	CF	PLEASANT GRV	UT		02/24/2022	4.125	256,499		(165)				348,000	01/14/2022
100079116	CF	COEUR D ALENE	ID		02/24/2022	4.375	279,446		(193)				372,000	12/27/2021
100079118	CF	MESA	AZ		02/24/2022	4.000	279,612		(191)				418,000	12/22/2021
100079119	CF	KEYPORT	NJ		02/24/2022	4.125	259,090		(197)				355,000	12/24/2021
100079120	CF	SPOKANE	WA		02/24/2022	4.375	343,121		(368)				495,000	12/27/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079121	CF	RICHMOND	VA		02/24/2022	4.000	337,484		(22)				465,000	12/03/2021
100079122	CF	SPOKANE	WA		02/24/2022	4.375	208,747		(242)				310,000	12/14/2021
100079123	CF	PHILADELPHIA	PA		02/24/2022	3.750	266,403		180				370,000	12/22/2021
100079125	CF	HAMPSHIRE	IL		02/24/2022	5.000	391,306		(426)				465,000	12/30/2021
100079126	CF	PORTLAND	OR		02/24/2022	3.875	290,263		(134)				430,000	12/23/2021
100079127	CF	LAFAYETTE	CO		02/24/2022	4.125	484,756		(232)				665,000	01/07/2022
100079128	CF	NORTH LAS VEGAS	NV		02/24/2022	4.375	312,956		(332)				420,000	01/13/2022
100079129	CF	ESCONDIDO	CA		02/24/2022	3.875	580,354		327				810,000	12/16/2021
100079130	CF	GREENWELL SPRINGS	LA		02/24/2022	3.875	164,493		(267)				226,500	12/30/2021
100079131	CF	ATLANTA	GA		02/24/2022	4.500	618,555		(565)				1,045,000	12/27/2021
100079132	CF	HASTINGS	MN		02/24/2022	3.750	182,830		(71)				250,000	01/14/2022
100079133	CF	WARNER ROBINS	GA		02/24/2022	4.125	58,365		(42)				80,000	01/18/2022
100079135	CF	MANOR	TX		02/24/2022	3.625	241,691		216				320,000	12/30/2021
100079136	CF	SOUTH RIVER	NJ		02/24/2022	4.500	268,733		(225)				340,000	12/22/2021
100079138	CF	SOUTHFIELD	MI		02/24/2022	3.875	168,479		(72)				230,000	01/24/2022
100079139	CF	AVENEL	NJ		02/24/2022	3.875	333,735		(45)				460,000	12/28/2021
100079141	CF	SAN TAN VALLEY	AZ		02/24/2022	4.000	270,772		(93)				370,000	12/29/2021
100079142	CF	SAN TAN VALLEY	AZ		02/24/2022	4.000	290,531		(100)				397,000	12/29/2021
100079144	CF	VENTURA	CA		02/24/2022	3.990	317,804		(180)				525,000	12/21/2021
100079145	CF	CAPE CORAL	FL		02/24/2022	4.000	265,318		(47)				365,000	12/15/2021
100079146	CF	HINESVILLE	GA		02/24/2022	4.125	147,613		(104)				200,000	01/13/2022
100079147		RAHWAY	NJ		02/24/2022	4.250	246,962		(181)				430,000	12/27/2021
100079148	CF	PITTSBURGH	PA		02/24/2022	4.125	80,017		(48)				102,500	01/20/2022
100079149	CF	OWINGS MILLS	MD		02/24/2022	3.875	235,957		54				312,000	12/30/2021
100079150	CF	PAHOA	HI		02/24/2022	3.500	175,792		104				246,000	12/14/2021
100079152	CF	MIAMI	FL		02/24/2022	3.875	305,245		(40)				420,000	12/30/2021
100079153	CF	ROSENBERG	TX		02/24/2022	3.875	204,593		26				290,000	12/22/2021
100079154	CF	LEANDER	TX		02/24/2022	4.125	318,266		(56)				420,000	12/31/2021
100079156	CF	HIALEAH	FL		02/24/2022	3.750	331,461		41				458,000	01/04/2022
100079157	CF	LAS VEGAS	NV		02/24/2022	4.125	234,486		(197)				355,000	12/13/2021
100079158	CF	TUSCALOOSA	AL		02/24/2022	4.375	103,562		(203)				140,000	01/04/2022
100079160	CF	LEBANON	TN		02/24/2022	4.125	250,079		(65)				327,000	12/16/2021
100079161	CF	LEANDER	TX		02/24/2022	3.875	380,749		281				530,000	12/13/2021
100079162	CF	CHICAGO	IL		02/24/2022	4.375	84,738		(149)				112,000	01/21/2022
100079163	CF	BLOOMINGBURG	NY		02/24/2022	3.625	269,758		82				375,000	12/30/2021
100079164	CF	MATTHEWS	NC		02/24/2022	3.875	294,159		(135)				402,000	12/22/2021
100079165	CF	NEW SMYRNA BEACH	FL		02/24/2022	3.625	232,542		121				325,000	12/22/2021
100079167	CF	SEGUIN	TX		02/24/2022	3.750	214,599		(47)				317,000	12/28/2021
100079168	CF	BOWLING GREEN	KY		02/24/2022	4.000	93,645		(35)				120,000	01/04/2022
100079169	CF	CONROE	TX		02/24/2022	3.750	211,230		(46)				302,000	12/09/2021
100079170	CF	CAPE CORAL	FL		02/24/2022	5.125	391,633		(476)				475,000	12/22/2021
100079171	CF	TEXAS CITY	TX		02/24/2022	4.375	265,118		(279)				359,000	12/30/2021
100079172	CF	WOODBOURNE	NY		02/24/2022	3.875	469,906		61				626,000	01/05/2022
100079173	CF	GEORGETOWN	TX		02/24/2022	3.750	333,935		(73)				469,000	12/30/2021
100079174	CF	YUCAIPA	CA		02/24/2022	3.875	239,848		(31)				345,000	12/24/2021
100079175	CF	BAKERSFIELD	CA		02/24/2022	4.250	177,268		(101)				226,000	01/03/2022
100079176	CF	BOULDER CITY	NV		02/24/2022	3.875	194,548		(122)				268,000	01/06/2022
100079177	CF	ROUND ROCK	TX		02/24/2022	3.500	314,524		213				455,000	01/03/2022
100079178	CF	CAPE CORAL	FL		02/24/2022	4.000	404,939		(140)				595,000	01/05/2022
100079179	CF	FAYETTEVILLE	NC		02/24/2022	4.000	123,633		(76)				170,000	01/21/2022
100079180	CF	NEW FRANKLIN	OH		02/24/2022	4.125	110,829		7				280,000	12/31/2021
100079181	CF	FAYETTEVILLE	NC		02/24/2022	4.375	130,907		(29)				159,000	01/18/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079182	CF	GRAND RAPIDS	MI		02/24/2022	4.375	105,132		(92)				130,000	01/07/2022
100079183	CF	PUEBLO	CO		02/24/2022	4.125	213,354		(115)				293,000	01/04/2022
100079184	CF	SAINT CLOUD	FL		02/24/2022	4.125	346,324		(12)				435,000	01/11/2022
100079185	CF	JAMAICA	NY		02/24/2022	4.250	723,633		(497)				980,000	01/10/2022
100079186	CF	ARLINGTON HEIGHTS	IL		02/24/2022	3.750	236,669		(52)				365,000	01/10/2022
100079187	CF	NEW CITY	NY		02/24/2022	4.250	277,245		(191)				680,000	01/10/2022
100079188	CF	NEWARK	NJ		02/24/2022	3.875	355,745		164				520,000	01/06/2022
100079189	CF	TAMPA	FL		02/24/2022	4.250	348,497		(102)				420,000	01/14/2022
100079191	CF	POMONA	NY		02/24/2022	3.750	363,364		(30)				550,000	01/10/2022
100079192	CF	HALE	MI		02/24/2022	4.125	65,594		(43)				82,000	01/14/2022
100079193	CF	MIDDLETOWN	PA		02/24/2022	3.750	63,079		(508)				165,000	01/06/2022
100079194	CF	ROCHESTER	NY		02/24/2022	4.125	157,940		(150)				231,000	01/10/2022
100079195	CF	BUFFALO	NY		02/24/2022	3.875	215,841		(32)				302,000	12/28/2021
100079196	CF	RIVERSIDE	CA		02/24/2022	3.875	404,154		(70)				568,000	01/10/2022
100079197	CF	BREWSTER	NY		02/24/2022	3.875	217,190		(57)				330,000	12/31/2021
100079198	CF	LARGO	FL		02/24/2022	4.375	123,624		(162)				185,000	01/04/2022
100079199	CF	PARK CITY	UT		02/24/2022	4.000	634,688		(240)				875,000	01/18/2022
100079200	CF	OVERLAND PARK	KS		02/24/2022	3.625	202,839		80				282,000	01/18/2022
100079201	CF	BEAUMONT	TX		02/24/2022	3.875	88,146		(57)				127,900	12/30/2021
100079202	CF	ASTORIA	NY		02/24/2022	3.625	958,290		413				1,760,000	01/07/2022
100079203	CF	SEBASTIAN	FL		02/24/2022	4.875	278,432		(264)				350,000	01/13/2022
100079204	CF	FAIRPORT	NY		02/24/2022	4.500	139,698		(134)				170,000	01/14/2022
100079205	CF	BUFFALO	NY		02/24/2022	4.000	129,088		(93)				175,000	01/05/2022
100079206	CF	ROCHESTER	NY		02/24/2022	4.500	292,175		(55)				391,000	12/16/2021
100079207	CF	SAN ANTONIO	TX		02/24/2022	4.000	250,180		(171)				355,000	01/04/2022
100079209	CF	STATEN ISLAND	NY		02/24/2022	4.375	257,406		(258)				560,000	01/06/2022
100079210	CF	UPPER MARLBORO	MD		02/24/2022	4.625	427,933		(174)				546,000	01/20/2022
100079211	CF	KNOXVILLE	TN		02/24/2022	3.750	198,754		96				260,000	01/19/2022
100079212	CF	BALLSTON SPA	NY		02/24/2022	4.125	201,207		(154)				287,000	01/12/2022
100079213	CF	PHOENIX	AZ		02/24/2022	4.375	508,544		(274)				702,000	01/19/2022
100079214	CF	SARANAC LAKE	NY		02/24/2022	4.125	390,877		(135)				473,000	01/13/2022
100079215		WASHINGTON	DC		02/24/2022	4.250	100,918		(142)				135,000	01/10/2022
100079216	CF	STATEN ISLAND	NY		02/24/2022	4.250	461,021		(466)				720,000	01/12/2022
100079218	CF	YONKERS	NY		02/24/2022	4.125	218,993		(42)				300,000	01/14/2022
100079219	CF	BUFFALO	NY		02/24/2022	4.375	186,770		(220)				258,000	01/18/2022
100079220	CF	BUFFALO	NY		02/24/2022	4.250	97,143		(120)				136,000	01/21/2022
100079221	CF	Austin	TX		02/14/2022	3.999	327,187		(96)				410,000	12/31/2021
100079222		San Diego	CA		02/14/2022	4.875	443,699		(849)				550,000	01/07/2022
100079223		Prescott	AZ		02/14/2022	4.875	330,159		(620)				440,000	12/30/2021
100079224		Prescott	AZ		02/14/2022	4.875	329,803		(604)				425,000	12/30/2021
100079225		Meridian	ID		02/14/2022	3.999	274,802		(124)				370,000	01/06/2022
100079226		Mesa	AZ		02/14/2022	4.625	385,458		(611)				519,000	01/05/2022
100079227		Apache Jct	AZ		02/14/2022	4.625	377,691		(622)				525,000	01/07/2022
100079228	CF	Fort Walton Beach	FL		02/14/2022	4.250	367,366		(269)				485,000	12/31/2021
100079229		Potomac	MD		02/14/2022	3.625	361,497		285				840,000	01/05/2022
100079231	CF	Panama City Beach	FL		02/14/2022	4.750	345,463		(592)				422,000	12/27/2021
100079232	CF	San Marcos	CA		02/14/2022	4.875	447,684		(526)				730,000	01/04/2022
100079233		Panama City Beach	FL		02/14/2022	3.999	365,311		(175)				485,000	01/12/2022
100079234	CF	Fort Myers Beach	FL		02/14/2022	4.125	319,414		(280)				600,000	12/30/2021
100079235	CF	Castle Rock	CO		02/14/2022	3.750	421,932		170				578,000	12/31/2021
100079236		Fort Lauderdale	FL		02/14/2022	3.990	338,006		(159)				507,000	12/30/2021
100079237		Panama City Beach	FL		02/14/2022	3.875	408,311		22				589,000	12/23/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079238	CF	Littleton	CO		02/14/2022	3.875	460,308		8				700,000	12/29/2021
100079239	CF	LOS ANGELES	CA		02/14/2022	3.000	5,162,569		1,225				18,200,000	12/09/2021
100079241		SAN TAN VALLEY	AZ		02/25/2022	4.500	307,395		(101)				400,000	01/19/2022
100079242	CF	Martinez	CA		02/25/2022	5.125	842,757		(1,117)				940,000	01/13/2022
100079243	CF	Woodinville	WA		02/25/2022	4.625	894,967		(1,167)				1,299,833	01/14/2022
100079244		SAN TAN VALLEY	AZ		02/25/2022	4.500	272,901		(119)				355,000	01/19/2022
100079246		SAN TAN VALLEY	AZ		02/25/2022	4.500	298,189		(129)				388,000	01/19/2022
100079247	CF	Los Angeles	CA		02/25/2022	4.250	1,762,228		(743)				2,400,000	01/07/2022
100079248		Maricopa	AZ		02/25/2022	4.500	260,976		(107)				340,000	01/21/2022
100079249	CF	Clarksville	MD		02/25/2022	4.500	1,452,386		(894)				2,300,000	12/16/2021
100079250	CF	Victorville	CA		02/25/2022	5.875	284,686		(968)				445,000	01/12/2022
100079251	CF	Patterson	CA		02/25/2022	4.750	438,969		(397)				540,000	01/24/2022
100079252	CF	Victorville	CA		02/25/2022	5.500	432,555		(853)				496,000	12/23/2021
100079254		Los Angeles	CA		02/25/2022	4.500	1,822,398		(2,464)				2,800,000	01/07/2022
100079255		Santa Ana	CA		02/25/2022	4.375	531,139		(556)				690,000	01/06/2022
100079256		Placentia	CA		02/25/2022	4.750	465,065		(775)				633,000	01/25/2022
100079257		Lahaina	HI		02/25/2022	4.875	621,081		(369)				860,000	01/25/2022
100079258		Westport	WA		02/25/2022	4.875	153,318		(340)				210,000	12/14/2021
100079260		Washington	DC		02/25/2022	4.375	292,689		(222)				500,000	01/21/2022
100079261		TAMARAC	FL		02/28/2022	4.250	146,859		(83)				600,000	01/20/2022
100079262		Jacksonville	FL		02/28/2022	4.500	140,674		(314)				240,000	01/21/2022
100079264	CF	Tampa	FL		02/28/2022	4.125	106,952		(24)				247,000	01/24/2022
100079265		Tampa	FL		02/28/2022	5.875	323,534		(910)				430,000	01/21/2022
100079266	CF	Decatur	GA		02/28/2022	4.999	222,830		(550)				300,000	01/24/2022
100079267		Sun City Center	FL		02/28/2022	4.500	168,489		(178)				260,000	01/20/2022
100079268		Doral	FL		02/28/2022	4.500	223,121		(370)				295,000	01/21/2022
100079269		North Miami Beach	FL		02/28/2022	4.999	316,736		(611)				405,000	01/31/2022
100079270		Vallejo	CA		02/28/2022	6.125	377,397		(1,965)				820,000	01/27/2022
100079271		Saratoga Springs	UT		02/28/2022	5.250	447,478		(375)				750,000	01/21/2022
100079272		Hoquiam	WA		02/28/2022	4.999	130,486		(348)				164,980	01/27/2022
100079273	CF	San Diego	CA		02/28/2022	4.875	447,453		(604)				670,000	01/24/2022
100079274	CF	New Bedford	MA		02/28/2022	4.875	229,347		(302)				280,000	01/21/2022
100079276	CF	Hialeah	FL		02/28/2022	4.375	157,887		(151)				210,000	01/21/2022
100079277	CF	Pensacola Beach	FL		02/28/2022	4.500	311,452		(2,412)				825,000	01/27/2022
100079278	CF	Farmers Branch	TX		02/28/2022	4.875	437,225		(465)				540,000	01/26/2022
100079279		Salem	MA		02/28/2022	5.375	455,299		(612)				665,000	01/21/2022
100079280		Bridgeport	CT		02/28/2022	4.990	216,448		(404)				350,000	01/28/2022
100079281		Cordova	TN		02/28/2022	4.500	197,667		(32)				253,000	01/26/2022
100079282	CF	Corona	CA		02/28/2022	4.250	574,202		(212)				890,000	01/24/2022
100079283	CF	Sacramento	CA		02/28/2022	4.999	184,357		(371)				392,000	01/28/2022
100079284		Port Hueneme	CA		02/28/2022	3.875	178,370		101				520,000	01/25/2022
100079285		Largo	FL		02/28/2022	5.750	272,242		(621)				365,000	01/19/2022
100079286		Rock Hill	SC		02/28/2022	4.750	269,023		(404)				357,000	01/24/2022
100079287		Davenport	FL		02/28/2022	5.875	237,721		(789)				297,000	01/24/2022
100079288	CF	Celina	TX		02/28/2022	5.999	374,139		(799)				507,855	01/07/2022
100079289		Lawrenceville	GA		02/28/2022	4.625	195,570		(284)				275,000	01/26/2022
100079290	CF	Panama City Beach	FL		02/28/2022	3.999	236,754		73				300,000	01/19/2022
100079291	CF	Houston	TX		02/28/2022	4.125	248,254		(203)				682,500	01/26/2022
100079292	CF	Marysville	WA		02/28/2022	4.999	564,333		(556)				740,000	01/24/2022
100079293		New York	NY		02/28/2022	4.125	1,492,779		(448)				4,199,999	01/31/2022
100079294	CF	Burbank	CA		02/28/2022	4.375	932,033		(511)				1,240,000	01/26/2022
100079295	CF	SOUTH EASTON	MA		02/28/2022	5.500	510,106		(553)				758,000	01/31/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079297	CF	Spotswood	NJ		02/28/2022	4.375	239,847		(101)				405,000	01/27/2022
100079298		STONEHAM	MA		02/28/2022	4.750	527,899		(765)				700,000	01/31/2022
100079299		Panama City Beach	FL		02/28/2022	5.125	324,684		(134)				405,000	01/19/2022
100079300	CF	Atlanta	GA		02/28/2022	5.500	156,097		(368)				210,000	01/28/2022
100079301		La Quinta	CA		02/28/2022	4.250	1,289,426		(580)				1,950,000	01/25/2022
100079303		SIMI VALLEY	CA		02/28/2022	4.125	580,621		(34)				770,000	01/24/2022
100079304		Fulshear	TX		02/28/2022	4.500	330,751		(445)				675,001	01/25/2022
100079305	CF	Park City	UT		02/28/2022	4.500	1,012,530		19				1,325,000	01/28/2022
100079306		Granbury	TX		02/28/2022	5.250	123,256		(395)				138,000	01/25/2022
100079307		Apopka	FL		02/28/2022	3.999	137,334		19				250,000	01/24/2022
100079308		Dallas	TX		02/28/2022	4.500	392,758		(451)				510,000	01/25/2022
100079309		St Cloud	FL		02/28/2022	3.875	266,008		151				386,985	01/24/2022
100079311		Irving	TX		02/28/2022	3.999	275,931		54				340,000	01/28/2022
100079315		GATLINBURG	TN		03/17/2022	4.625	712,793		(528)				900,000	02/14/2022
100079317		NASHVILLE	TN		03/17/2022	4.750	519,186		(727)				645,000	02/18/2022
100079320	CF	NEWPORT BEACH	CA		03/17/2022	4.625	3,624,151		(477)				4,950,000	02/22/2022
100079323		Madera	CA		03/17/2022	5.125	149,987		(119)				190,000	02/08/2022
100079327	CF	Los Angeles	CA		03/17/2022	4.750	684,775		(1,257)				900,000	02/28/2022
100079330	CF	Navarre	FL		03/17/2022	5.000	400,810		(466)				472,000	02/10/2022
100079331		LA MIRADA	CA		03/17/2022	5.000	632,471		(1,192)				775,000	02/11/2022
100079332	CF	GATLINBURG	TN		03/17/2022	4.750	1,425,841		497				1,648,000	02/09/2022
100079334	CF	Lake Elsinore	CA		03/17/2022	5.500	601,570		(804)				700,000	02/28/2022
100079335	CF	TUCSON	AZ		03/17/2022	5.500	374,804		(633)				460,000	02/10/2022
100079337	CF	Placentia	CA		03/17/2022	4.000	533,803		89				860,000	02/24/2022
100079338	CF	CHAMPIONS GATE	FL		03/17/2022	5.250	299,679		(443)				380,000	02/07/2022
100079340		Hiawassee	GA		03/17/2022	4.375	412,115		137				525,000	02/16/2022
100079341		Oakland	CA		03/17/2022	6.375	722,086		(439)				1,060,000	02/25/2022
100079342		PACIFICA	CA		03/17/2022	4.625	948,536		(2,593)				1,600,000	02/18/2022
100079347	CF	Hallandale Beach	FL		03/17/2022	4.250	843,122		2				1,250,000	02/09/2022
100079351	CF	Park City	UT		03/17/2022	3.875	843,451		183				1,730,000	02/23/2022
100079352		San Fernando	CA		03/17/2022	4.500	460,837		(194)				900,000	02/14/2022
100079358	CF	San Luis Obispo	CA		03/17/2022	3.375	1,015,129		948				1,480,000	02/24/2022
100079359	CF	Tampa	FL		03/17/2022	5.375	356,465		(635)				485,000	02/18/2022
100079360		Glendale	AZ		03/17/2022	4.625	554,521		97				707,000	02/22/2022
100079361		Johns Creek	GA		03/17/2022	4.750	447,319		(138)				630,000	02/14/2022
100079362	CF	TEMECULA	CA		03/17/2022	6.625	1,810,494		(443)				2,045,000	02/14/2022
100079364	CF	Tamarac	FL		03/17/2022	4.500	538,242		(231)				635,000	02/14/2022
100079366	CF	San Luis Obispo	CA		03/17/2022	3.375	864,644		906				1,257,000	02/22/2022
100079367	CF	YORBA LINDA	CA		03/17/2022	4.875	598,161		(1,071)				1,000,000	02/22/2022
100079368		Pomona	CA		03/17/2022	4.125	612,745		(515)				810,000	02/10/2022
100079369		Murrieta	CA		03/17/2022	4.250	318,137		(77)				483,000	02/10/2022
100079370	CF	Mission Viejo	CA		03/17/2022	3.625	520,188		228				1,150,000	02/14/2022
100079371	CF	Gilbert	AZ		03/17/2022	4.500	494,530		(1,031)				720,000	02/22/2022
100079372	CF	FOLSOM	CA		03/17/2022	4.375	839,808		(599)				1,075,000	02/14/2022
100079376		BANNER ELK	NC		03/17/2022	4.875	115,785		(243)				151,000	02/16/2022
100079378		Los Angeles	CA		03/17/2022	4.125	421,249		(23)				900,000	02/18/2022
100079380	CF	Long Beach	CA		03/17/2022	5.375	386,095		(2,085)				660,000	02/10/2022
100079385		LOS BANOS	CA		03/17/2022	4.750	252,765		(406)				570,000	02/14/2022
100079386	CF	Paso Robles	CA		03/17/2022	4.125	498,295		410				870,000	02/16/2022
100079390	CF	Sun City Center	FL		03/17/2022	6.125	337,363		(711)				410,000	02/10/2022
100079393		SUMMERLAND KEY	FL		03/17/2022	5.250	1,764,628		538				2,333,000	02/18/2022
100079394		Philadelphia	PA		03/17/2022	6.125	125,533		(493)				153,000	02/09/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079395		Spring Valley	CA		03/17/2022	4.500	554,212		(563)				880,000	02/24/2022
100079396	CF	TORRANCE	CA		03/17/2022	4.875	986,846		(248)				1,375,000	02/16/2022
100079397	CF	Malibu Area	CA		03/17/2022	3.875	815,760		158				1,504,000	02/24/2022
100079399		Bell Gardens	CA		03/17/2022	4.875	693,310		(1,327)				900,000	02/22/2022
100079401		Arvada	CO		03/17/2022	4.625	453,518		(654)				645,000	02/07/2022
100079403	CF	PHOENIX	AZ		03/17/2022	4.375	273,568		(106)				400,000	02/28/2022
100079405		AROMAS	CA		03/17/2022	6.000	909,747		(1,828)				1,100,000	02/10/2022
100079406		Glendale	AZ		03/17/2022	4.125	289,475		(32)				425,000	02/08/2022
100079407		CHANDLER	AZ		03/17/2022	5.250	373,007		(330)				445,000	02/14/2022
100079408		Colorado Springs	CO		03/17/2022	4.500	474,405		(403)				627,000	02/17/2022
100079409	CF	STOCKTON	CA		03/17/2022	5.750	243,750		(442)				290,000	02/15/2022
100079410		RALEIGH	NC		03/17/2022	4.000	260,303		74				362,000	02/18/2022
100079411	CF	PORTER RANCH	CA		03/17/2022	3.875	573,056		392				970,000	02/23/2022
100079416	CF	Santa Rosa	CA		03/17/2022	5.375	1,486,244		(1,777)				1,850,000	02/23/2022
100079418		PHOENIX	AZ		03/17/2022	5.250	266,976		(571)				370,000	02/16/2022
100079420	CF	Los Alamitos	CA		03/17/2022	4.750	1,299,626		(184)				1,600,000	02/18/2022
100079421	CF	Los Angeles	CA		03/17/2022	3.875	637,671		137				1,300,000	02/23/2022
100079427		CATHEDRAL CITY	CA		03/17/2022	4.750	505,482		(217)				616,000	02/08/2022
100079429	CF	Ladera Ranch	CA		03/17/2022	4.125	1,534,930		(43)				4,000,000	02/23/2022
100079431	CF	San Rafael	CA		03/17/2022	4.000	875,643		(511)				1,375,000	02/23/2022
100079432		CATHEDRAL CITY	CA		03/17/2022	4.625	292,907		(548)				590,000	02/17/2022
100079433	CF	RIVERSIDE	CA		03/17/2022	4.625	1,765,326		(1,444)				2,225,000	02/25/2022
100079438		CHANDLER	AZ		03/17/2022	4.375	449,225		(268)				570,000	02/25/2022
100079440	CF	Fontana	CA		03/17/2022	4.875	597,472		(616)				750,000	02/18/2022
100079441		HOUSTON	TX		03/17/2022	5.250	204,275		(509)				246,000	02/25/2022
100079444	CF	Oceanside	CA		03/17/2022	5.000	835,704		(702)				1,000,000	02/23/2022
100079445	CF	BURBANK	CA		03/17/2022	4.250	551,172		(306)				1,600,000	02/24/2022
100079448		NOVATO	CA		03/17/2022	4.625	956,798		3,668				1,215,000	02/15/2022
100079449		Long Beach	CA		03/17/2022	5.000	669,954		(1,763)				875,000	02/22/2022
100079450	CF	PLEASANTON	CA		03/17/2022	4.750	2,149,173		(1,977)				2,700,000	02/24/2022
100079452	CF	CARPINTERIA	CA		03/17/2022	3.875	624,506		555				1,720,000	02/28/2022
100079458	CF	Rolling Hills Estates	CA		03/17/2022	4.500	2,785,452		(534)				3,425,000	02/22/2022
100079459	CF	Anaheim	CA		03/17/2022	4.875	1,877,631		(670)				2,450,000	02/07/2022
100079462		San Diego	CA		03/17/2022	6.375	614,927		(693)				795,000	02/23/2022
100079467	CF	SCOTTDALE	GA		03/17/2022	6.500	211,179		(11,573)				436,000	02/23/2022
100079471		HAPPY VALLEY	OR		03/17/2022	6.250	1,225,656		(336)				1,600,000	02/11/2022
100079478		Rosemead	CA		03/17/2022	4.500	541,563		(206)				875,000	02/22/2022
100079481		CHANDLER	AZ		03/17/2022	5.125	375,979		13				452,000	02/28/2022
100079485	CF	Pinehurst	NC		04/25/2022	7.375	844,721		(1,177)				1,280,000	01/27/2022
100079486		Saint Cloud	MN		04/08/2022	5.125	151,487		(322)				185,000	01/18/2022
100079487	CF	Denver	CO		04/25/2022	3.125	187,478		732				475,000	01/26/2022
100079488		Fort Pierce	FL		04/25/2022	5.000	187,614		(374)				230,000	01/10/2022
100079489		Fort Pierce	FL		04/25/2022	5.000	187,698		(377)				230,000	01/10/2022
100079491		Orlando	FL		04/25/2022	4.625	166,453		(151)				243,000	01/17/2022
100079492	CF	Bowie	MD		04/25/2022	3.750	749,736		1,599				1,500,000	01/25/2022
100079493	CF	Atlanta	GA		04/25/2022	3.750	140,943		183				380,000	01/18/2022
100079494	CF	Matthews	NC		04/08/2022	3.125	538,418		2,516				1,260,000	01/21/2022
100079495		Prudenville	MI		04/25/2022	4.250	315,719		176				508,000	01/20/2022
100079496	CF	Orlando	FL		04/25/2022	4.000	438,432		428				712,000	01/14/2022
100079497		Fort Walton Beach	FL		04/25/2022	4.000	500,696		438				885,000	01/10/2022
100079498		San Diego	CA		04/25/2022	3.750	880,972		1,534				2,302,500	01/21/2022
100079499		Philadelphia	PA		04/25/2022	4.750	148,022		(236)				226,000	01/06/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079500	CF	Gowen	MI		04/08/2022	4.125	237,209		5,468				300,000	01/26/2022
100079501		Ponca City	OK		04/25/2022	6.625	107,331		(280)				140,000	01/13/2022
100079502	CF	Brigantine	NJ		04/08/2022	5.250	330,195		(368)				455,000	01/21/2022
100079503		Washougal	WA		04/25/2022	3.999	143,275		84				245,000	01/11/2022
100079504	CF	Reisterstown	MD		04/25/2022	3.375	137,949		337				265,000	01/28/2022
100079505	CF	Paris	TN		04/25/2022	4.875	177,128		(179)				224,000	01/21/2022
100079506	CF	Los Angeles Reseda Area	CA		04/25/2022	3.750	592,361		1,163				800,000	01/18/2022
100079507	CF	Centennial	CO		04/25/2022	3.125	197,785		802				450,000	01/14/2022
100079508	CF	Woodinville	WA		04/08/2022	3.875	612,405		746				1,225,000	01/07/2022
100079509	CF	Roscoe	IL		04/08/2022	4.750	177,248		(137)				215,000	01/25/2022
100079510	CF	Portland	OR		04/25/2022	4.625	370,782		(19)				477,000	01/10/2022
100079511		Alma	MI		04/25/2022	4.750	112,189		(174)				163,000	01/05/2022
100079512		Vancouver	WA		04/25/2022	4.375	353,459		(136)				453,000	01/13/2022
100079513	CF	Duluth	GA		04/25/2022	4.625	1,298,966		437				1,800,000	01/18/2022
100079515		Park Forest	IL		04/08/2022	5.625	136,710		(241)				205,000	01/18/2022
100079516		Decatur	AL		04/08/2022	4.750	156,561		(158)				230,000	01/28/2022
100079517	CF	Saint Pete Beach	FL		04/25/2022	4.375	1,121,399		303				1,550,000	01/20/2022
100079518		Athens	AL		04/25/2022	4.375	169,827		(60)				225,000	02/01/2022
100079519		Yukon	OK		04/08/2022	6.000	111,929		(358)				153,000	01/31/2022
100079520		Pigeon Forge	TN		04/25/2022	4.999	602,831		(827)				775,000	01/31/2022
100079521	CF	Abita Springs	LA		04/25/2022	4.750	221,186		(136)				250,000	01/25/2022
100079522		Bradenton	FL		04/08/2022	4.625	291,161		(258)				500,000	01/28/2022
100079525	CF	West Palm Beach	FL		04/25/2022	3.375	1,334,269		5,188				2,300,000	01/20/2022
100079526		Mary Esther	FL		04/08/2022	6.750	137,751		(340)				171,000	02/01/2022
100079527	CF	Lafayette	LA		04/25/2022	4.625	148,741		(140)				319,000	01/13/2022
100079528		Charlotte	NC		04/25/2022	5.250	201,662		(288)				294,000	01/06/2022
100079529	CF	San Lucas	CA		04/08/2022	5.750	125,211		(366)				190,000	01/06/2022
100079531		Winter Garden	FL		04/25/2022	6.125	263,298		(868)				410,000	02/03/2022
100079532		Dallas	GA		04/25/2022	5.499	252,743		(649)				389,000	01/17/2022
100079533		Grayson	GA		04/08/2022	4.625	204,768		(215)				335,000	01/31/2022
100079536		Clayton	GA		04/08/2022	5.849	150,903		(458)				235,000	01/28/2022
100079538	CF	Napa	CA		04/25/2022	4.875	302,249		(126)				2,450,000	01/14/2022
100079542	CF	Compton	CA		04/08/2022	3.875	192,805		329				525,000	01/26/2022
100079544		Los Angeles	CA		04/25/2022	5.749	534,093		(2,120)				720,000	01/19/2022
100079545		Savannah	GA		04/08/2022	5.750	333,078		(719)				420,000	01/28/2022
100079546		Hollywood	SC		04/08/2022	7.999	105,036		(400)				165,000	01/28/2022
100079547		Park City	UT		04/08/2022	4.750	1,023,132		(465)				1,400,000	01/26/2022
100079548	CF	Santa Barbara	CA		04/25/2022	4.000	1,086,588		24,496				1,700,000	01/31/2022
100079549	CF	Chicago	IL		04/25/2022	6.000	153,804		(277)				220,000	01/21/2022
100079550		Virginia Beach	VA		04/08/2022	5.250	397,257		(525)				805,000	01/20/2022
100079551		Winter Garden	FL		04/08/2022	5.125	282,078		(540)				480,000	01/24/2022
100079552		West Palm Beach	FL		04/25/2022	6.500	395,211		(793)				480,000	01/28/2022
100079554		Kailua Kona	HI		04/25/2022	4.750	815,443		(680)				1,105,000	01/11/2022
100079556	CF	San Bernardino	CA		04/08/2022	5.625	433,321		(414)				510,000	01/26/2022
100079558	CF	Mandeville	LA		04/25/2022	4.500	315,055		(166)				460,000	01/04/2022
100079559	CF	Carlsbad	CA		04/08/2022	3.750	752,928		1,342				1,240,000	01/06/2022
100079560		Holiday	FL		04/25/2022	4.875	129,693		(226)				183,000	01/10/2022
100079561	CF	Chicago	IL		04/25/2022	3.875	136,810		126				275,000	01/11/2022
100079562		Orlando	FL		04/25/2022	5.500	204,317		(651)				275,000	01/26/2022
100079565		Folsom	CA		04/25/2022	6.249	259,133		(571)				560,000	01/19/2022
100079566		North Myrtle Beach	SC		04/25/2022	6.125	130,129		(517)				161,000	01/12/2022
100079568		Deerfield Beach	FL		04/25/2022	5.374	104,890		(481)				306,000	01/24/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079570		Dunwoody	GA		04/25/2022	4.625	205,005		(204)				598,000	01/13/2022
100079571		Las Vegas	NV		04/25/2022	4.625	209,111		(235)				370,000	01/27/2022
100079572	CF	Harrison	ID		04/25/2022	4.750	268,221		(273)				415,000	01/06/2022
100079573		Modesto	CA		04/25/2022	5.000	563,970		(872)				860,000	01/27/2022
100079574		Canyon Country	CA		04/08/2022	6.625	244,999		(545)				460,000	01/22/2022
100079575		Myrtle Beach	SC		04/25/2022	6.625	131,062		(458)				160,000	01/04/2022
100079576		Park City	UT		04/08/2022	4.125	524,498		196				1,100,000	01/25/2022
100079577	CF	Clinton	MD		04/25/2022	3.375	234,038		2,718				465,000	01/15/2022
100079578		Pasadena	CA		04/25/2022	4.750	680,906		(1,118)				1,550,000	01/26/2022
100079579		Los Angeles	CA		04/25/2022	4.750	803,286		(1,158)				1,600,000	01/25/2022
100079581	CF	Vista	CA		04/25/2022	4.375	526,625		(147)				675,000	01/21/2022
100079582	CF	Miami	FL		04/08/2022	4.625	494,776		(805)				912,000	01/26/2022
100079583		Austin	TX		04/25/2022	4.500	892,512		(444)				1,300,000	01/18/2022
100079586		Winter Garden	FL		04/25/2022	5.124	207,891		(569)				495,000	01/10/2022
100079588		Saint Cloud	FL		04/25/2022	5.875	185,900		(681)				290,000	01/31/2022
100079589		San Mateo	CA		04/25/2022	4.250	1,013,741		76				1,500,000	01/06/2022
100079590		Fort Lauderdale	FL		04/08/2022	4.750	158,757		(240)				220,000	01/07/2022
100079591		Chula Vista	CA		04/08/2022	4.875	453,853		(632)				880,000	01/28/2022
100079592		New York	NY		04/25/2022	5.000	1,312,770		19,796				2,600,000	01/19/2022
100079593		Miami Beach	FL		04/25/2022	4.125	283,802		88				390,000	01/13/2022
100079594	CF	Las Vegas	NV		04/08/2022	4.750	147,719		(95)				300,000	01/10/2022
100079595		San Diego	CA		04/25/2022	4.500	895,328		(571)				1,345,000	01/14/2022
100079596		Los Angeles	CA		04/08/2022	3.875	696,048		1,015				990,000	01/20/2022
100079597		Starke	FL		04/08/2022	5.625	115,544		(334)				202,000	01/05/2022
100079598	CF	Ansonia	CT		04/08/2022	5.500	258,198		(514)				315,000	01/27/2022
100079599		Ogden	UT		04/25/2022	4.374	119,320		(41)				318,000	01/07/2022
100079600		Winter Garden	FL		04/25/2022	5.625	311,730		(790)				429,000	01/13/2022
100079601		McHenry	IL		04/25/2022	6.625	332,875		(514)				463,000	02/01/2022
100079602	CF	Egg Harbor Township	NJ		04/08/2022	5.375	433,349		(111)				560,000	01/10/2022
100079604	CF	Newark	DE		04/25/2022	5.375	239,315		(314)				317,000	01/07/2022
100079605		Port Saint Lucie	FL		04/25/2022	7.000	249,532		(771)				331,000	01/25/2022
100079606		Katy	TX		04/08/2022	4.875	432,290		(633)				640,000	01/07/2022
100079607	CF	San Jose	CA		04/08/2022	3.625	1,241,458		2,949				2,700,000	01/03/2022
100079608		Oviedo	FL		04/25/2022	6.125	503,404		(970)				700,000	12/27/2021
100079609		Sunny Isles Beach	FL		04/25/2022	5.750	131,365		(431)				190,000	01/24/2022
100079610		Irrigon	OR		04/08/2022	5.250	145,573		(411)				250,000	01/26/2022
100079611	CF	Auburn	WA		04/25/2022	4.375	240,563		(53)				405,000	01/24/2022
100079612	CF	Newark	CA		04/25/2022	4.750	497,005		10,053				950,000	01/27/2022
100079614		Cross Hill	SC		04/25/2022	3.875	214,821		338				430,000	01/07/2022
100079615		Midway	UT		04/08/2022	5.000	107,622		(238)				150,000	12/30/2021
100079617		Miami	FL		04/25/2022	6.750	157,321		(604)				205,000	01/24/2022
100079618	CF	Waukegan	IL		04/08/2022	4.625	87,992		(193)				200,000	01/26/2022
100079619	CF	El Cajon	CA		04/08/2022	5.250	336,395		(342)				615,000	01/05/2022
100079620		Clarkdale	AZ		04/08/2022	4.249	144,017		(22)				408,000	01/25/2022
100079622		Potomac	MD		04/25/2022	4.375	1,678,690		527				2,590,000	01/25/2022
100079623		Nashville	TN		04/08/2022	4.875	189,566		(385)				295,000	01/18/2022
100079624	CF	Sunnyvale	TX		04/08/2022	3.625	195,079		240				624,000	01/31/2022
100079625		Tehachapi	CA		04/25/2022	4.500	98,414		(64)				145,000	01/10/2022
100079626	CF	Myrtle Beach	SC		04/08/2022	5.125	137,074		(142)				230,000	01/12/2022
100079627		Hollywood	FL		04/08/2022	5.125	324,955		(532)				428,000	01/20/2022
100079628		West Palm Beach	FL		04/25/2022	7.750	125,676		(496)				160,000	01/29/2022
100079629	CF	Northridge	CA		04/08/2022	4.125	1,442,937		231				1,897,196	01/18/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079630	CF	Las Vegas	NV		04/08/2022	3.875	170,085		159				310,000	01/13/2022
100079631		Cle Elum	WA		04/08/2022	4.625	393,933		(369)				751,000	01/10/2022
100079632	CF	Molalla	OR		04/08/2022	5.500	122,139		(230)				670,000	01/07/2022
100079633		Round Rock	TX		04/08/2022	4.125	465,406		141				605,000	01/07/2022
100079637		Ponte Vedra Beach	FL		04/08/2022	5.124	787,589		(938)				1,075,000	01/21/2022
100079638		Palmdale	CA		04/08/2022	5.000	417,321		(630)				552,000	01/07/2022
100079639		Chicago	IL		04/08/2022	5.500	1,660,532		(1,309)				2,400,000	01/20/2022
100079640	CF	Mercer Island	WA		04/08/2022	5.250	1,015,752		(1,754)				3,575,000	01/10/2022
100079641		Bolingbrook	IL		04/08/2022	5.375	300,509		(310)				400,000	01/14/2022
100079642	CF	Scottsdale	AZ		04/08/2022	3.999	544,986		285				1,007,000	01/24/2022
100079644		Myrtle Beach	SC		04/25/2022	4.750	253,602		(1,034)				395,000	01/20/2022
100079645		Phoenix	AZ		04/08/2022	5.375	306,477		(708)				550,000	01/19/2022
100079646	CF	Compton	CA		04/08/2022	4.375	282,624		(70)				565,000	01/03/2022
100079647		Gwynn Oak	MD		04/08/2022	5.125	249,407		(466)				350,000	01/28/2022
100079648	CF	Woodridge	IL		04/08/2022	5.625	140,387		(201)				185,000	01/07/2022
100079649		Las Vegas	NV		04/25/2022	5.750	239,170		(787)				399,900	01/27/2022
100079651		Fort Walton Beach	FL		04/08/2022	4.875	237,429		(340)				320,000	01/12/2022
100079652		Panorama City Los Angeles	CA		04/08/2022	6.625	386,731		(652)				687,000	01/13/2022
100079653		Sarasota	FL		04/08/2022	4.000	252,235		165				400,000	01/14/2022
100079654		Bonita Springs	FL		04/08/2022	5.625	112,158		(401)				152,000	01/14/2022
100079655		Houston	TX		04/08/2022	5.500	195,015		(1,332)				338,000	01/27/2022
100079656		Miami Beach	FL		04/25/2022	5.250	229,304		(4,107)				450,000	01/27/2022
100079657	CF	Bradenton	FL		04/08/2022	4.375	2,299,413		1,196				3,470,000	01/19/2022
100079658		Orlando	FL		04/25/2022	4.875	319,212		(424)				455,000	01/07/2022
100079660		Cape Coral	FL		04/08/2022	4.625	155,172		(136)				228,000	01/13/2022
100079663	CF	Parma	MI		04/08/2022	4.624	185,516		(92)				277,000	01/20/2022
100079664		Miami	FL		04/08/2022	4.750	234,257		(307)				360,000	01/13/2022
100079665		Hollywood	FL		04/08/2022	4.249	195,752		(27)				329,000	01/12/2022
100079666		Hollywood	FL		04/08/2022	4.500	199,407		(135)				310,000	01/12/2022
100079667		Miami	FL		04/08/2022	4.750	247,082		(316)				380,000	01/13/2022
100079668		San Antonio	TX		04/08/2022	3.875	195,131		278				300,000	01/06/2022
100079669	CF	Westport	WA		04/08/2022	5.250	206,542		(391)				270,000	01/07/2022
100079670		Katy	TX		04/25/2022	5.250	301,429		(654)				392,000	01/25/2022
100079671	CF	Moses Lake	WA		04/25/2022	4.625	152,250		(102)				280,000	01/06/2022
100079672		San Diego	CA		04/08/2022	7.000	521,899		(1,472)				715,000	01/13/2022
100079673		Garland	TX		04/25/2022	5.249	193,432		(632)				262,000	01/25/2022
100079674		Zephyrhills	FL		04/08/2022	4.875	161,687		(226)				233,000	01/20/2022
100079675		Surfside Beach	SC		04/25/2022	5.499	176,576		(496)				229,000	01/06/2022
100079676		Park City	UT		04/08/2022	4.125	254,082		129				483,000	01/27/2022
100079677	CF	Tomball	TX		04/08/2022	3.750	233,670		244				332,000	12/23/2021
100079679		San Diego	CA		04/25/2022	4.125	432,934		120				940,350	01/24/2022
100079680		Park City	UT		04/08/2022	4.500	271,617		(143)				370,000	01/20/2022
100079681	CF	Walnut Creek	CA		04/08/2022	4.750	1,135,279		(1,093)				1,705,000	01/10/2022
100079682	CF	Simpsonville	SC		04/25/2022	5.500	451,307		8,070				585,000	01/26/2022
100079684		Park City	UT		04/08/2022	5.500	270,045		(607)				370,000	01/20/2022
100079685		Park City	UT		04/25/2022	5.500	273,534		(599)				370,000	01/20/2022
100079686		Glendale	AZ		04/25/2022	5.125	267,438		(530)				375,000	01/25/2022
100079687		Hollywood	FL		04/08/2022	4.500	199,410		(135)				308,000	01/12/2022
100079688		Miami	FL		04/08/2022	6.374	280,137		(1,138)				385,000	01/13/2022
100079689		Park City	UT		04/08/2022	4.500	637,923		(65)				875,000	01/20/2022
100079690		Davenport	FL		04/25/2022	4.750	205,427		(405)				322,000	01/07/2022
100079691		Saint Cloud	FL		04/25/2022	4.750	219,191		(347)				345,000	01/07/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079692		Davenport	FL		04/25/2022	5.750	148,124		(674)				214,000	01/07/2022
100079693		Desert Hot Springs	CA		04/08/2022	7.500	235,431		(970)				390,000	01/04/2022
100079694		Friendswood	TX		04/25/2022	7.000	177,937		(716)				210,000	01/26/2022
100079695		Minneapolis	MN		04/08/2022	5.125	141,231		(282)				200,000	01/14/2022
100079696		Aventura	FL		04/08/2022	5.375	157,201		(462)				280,000	01/13/2022
100079698	CF	Beltsville	MD		04/08/2022	3.250	337,060		1,332				630,000	01/21/2022
100079699		Hollywood	FL		04/08/2022	4.875	693,158		(648)				1,000,000	01/12/2022
100079701		Hollywood	FL		04/25/2022	5.000	351,725		(486)				520,000	01/26/2022
100079702		Weston	FL		04/25/2022	5.250	188,514		(476)				266,000	01/21/2022
100079703		Chicago	IL		04/25/2022	5.500	167,347		(452)				235,000	02/03/2022
100079704		Winter Garden	FL		04/25/2022	6.625	389,953		(1,030)				527,000	01/25/2022
100079705	CF	Laguna Niguel	CA		04/25/2022	3.625	922,687		1,994				2,850,000	01/19/2022
100079706		Sun Valley	NV		04/25/2022	5.250	204,582		(467)				270,000	01/27/2022
100079707		Spring	TX		04/08/2022	4.875	170,673		(338)				240,000	01/14/2022
100079708		Kihei	HI		04/25/2022	5.000	295,554		(412)				425,000	01/25/2022
100079709		Dover	FL		04/25/2022	6.625	319,478		(1,381)				400,000	01/11/2022
100079711	CF	Northbrook	IL		04/08/2022	3.750	333,835		751				650,000	01/07/2022
100079712		Destin	FL		04/08/2022	4.750	239,069		(262)				320,000	01/07/2022
100079713		Port Charlotte	FL		04/08/2022	5.875	168,829		(606)				230,000	01/07/2022
100079714		Havertown	PA		04/08/2022	6.250	323,966		(563)				403,000	01/24/2022
100079715		Riverview	FL		04/25/2022	4.875	224,685		(290)				330,000	12/30/2021
100079717		Winter Garden	FL		04/25/2022	5.375	323,806		(803)				521,000	01/26/2022
100079718	CF	San Diego	CA		04/08/2022	3.250	621,174		2,564				1,165,000	01/11/2022
100079719		San Jose	CA		04/25/2022	6.500	611,095		1,151				1,350,000	01/26/2022
100079720	CF	Vista	CA		04/08/2022	4.875	646,107		(537)				815,000	01/11/2022
100079721		Panama City Beach	FL		04/08/2022	4.375	193,849		(88)				400,000	01/07/2022
100079723		Gallatin	TN		04/08/2022	5.375	296,763		(636)				401,000	01/10/2022
100079724		Minneapolis	MN		04/25/2022	5.875	155,592		(210)				205,000	01/27/2022
100079726	CF	Tujunga	CA		04/08/2022	3.625	460,664		1,051				1,230,000	01/26/2022
100079727		Palm Desert	CA		04/08/2022	4.000	238,772		129				385,000	01/19/2022
100079728	CF	Huffman	TX		04/08/2022	4.625	437,698		(203)				557,800	01/21/2022
100079729		Lynwood	CA		04/25/2022	4.375	454,317		(195)				748,000	01/05/2022
100079730	CF	Clinton	CT		04/08/2022	5.375	265,664		(331)				335,000	01/07/2022
100079731		Palm Desert	CA		04/08/2022	4.000	192,230		124				310,000	01/19/2022
100079732		Cherry Log	GA		04/08/2022	4.875	182,618		(335)				363,000	01/27/2022
100079733	CF	San Jose	CA		04/08/2022	3.125	1,094,938		5,367				2,500,000	01/18/2022
100079734		Seaside	OR		04/25/2022	5.250	453,776		(444)				650,000	01/25/2022
100079735		Houston	TX		04/25/2022	5.874	298,393		(866)				355,000	01/25/2022
100079737	CF	Everett	WA		04/25/2022	4.875	215,711		(410)				319,000	01/24/2022
100079739		Seaside	OR		04/25/2022	5.624	472,252		(596)				625,000	01/27/2022
100079740	CF	Bay Harbor Island	FL		04/25/2022	4.875	561,782		(463)				785,000	01/26/2022
100079741		Valley Center	CA		04/08/2022	4.375	913,864		(18)				1,450,000	01/10/2022
100079742		Mission Viejo	CA		04/08/2022	4.125	352,064		7,598				855,000	01/07/2022
100079743		Mesquite	TX		04/08/2022	4.875	226,440		(439)				324,000	01/18/2022
100079744		Fayetteville	GA		04/25/2022	5.000	243,313		(430)				320,000	01/28/2022
100079745		Rialto	CA		04/08/2022	3.875	460,929		506				610,000	01/06/2022
100079746		Green Bay	WI		04/25/2022	4.750	166,706		(155)				225,000	01/07/2022
100079747		Roy	WA		04/25/2022	4.750	386,990		(232)				524,000	01/12/2022
100079748		Miami	FL		04/08/2022	5.000	678,707		(985)				899,000	01/24/2022
100079749		Apple Valley	CA		04/25/2022	4.749	378,514		(544)				580,000	01/28/2022
100079750	CF	Los Angeles	CA		04/08/2022	3.250	1,495,569		6,541				4,300,000	01/19/2022
100079751		Kissimmee	FL		04/25/2022	4.874	189,899		(313)				377,000	01/26/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079752		Danbury	CT		04/08/2022	4.875	810,444		(56)				1,191,000	01/11/2022
100079753	CF	Guttenberg	NJ		04/08/2022	4.374	159,628		(9)				235,000	01/20/2022
100079754		Orlando	FL		04/08/2022	4.875	229,789		(348)				326,000	01/12/2022
100079755		Orlando	FL		04/25/2022	5.500	376,835		(607)				475,000	01/07/2022
100079756		Raleigh	NC		04/25/2022	4.625	466,854		(155)				685,000	01/27/2022
100079757	CF	Antioch	CA		04/08/2022	4.000	423,273		298				940,000	01/20/2022
100079759		Walnut	CA		04/08/2022	4.125	1,758,211		433				2,435,000	01/06/2022
100079760		Lake City	FL		04/08/2022	6.375	142,639		(406)				175,000	02/02/2022
100079761	CF	Pembroke Pines	FL		04/08/2022	3.250	349,652		1,331				750,000	01/03/2022
100079762		Oswego	IL		04/25/2022	6.250	233,813		(488)				310,000	01/31/2022
100079763		Kissimmee	FL		04/25/2022	5.500	187,220		(512)				239,000	01/28/2022
100079765		North Myrtle Beach	SC		04/25/2022	5.000	256,633		(466)				337,000	01/24/2022
100079766		Las Vegas	NV		04/25/2022	5.375	248,238		(597)				300,000	01/03/2022
100079767		Orlando	FL		04/08/2022	5.250	397,744		(682)				525,000	01/20/2022
100079768	CF	San Francisco	CA		04/08/2022	3.125	569,670		2,776				1,560,000	01/18/2022
100079769	CF	Scottsdale	AZ		04/08/2022	3.125	343,784		1,571				945,000	01/07/2022
100079770		San Francisco	CA		04/08/2022	4.375	720,892		(275)				1,052,000	02/01/2022
100079771	CF	Lafayette	CA		04/08/2022	3.375	885,875		3,011				2,000,000	01/28/2022
100079772		Davenport	FL		04/08/2022	5.875	180,953		(531)				245,000	01/31/2022
100079773		North Myrtle Beach	SC		04/08/2022	4.875	135,843		(210)				185,000	01/12/2022
100079774	CF	Lomita	CA		04/08/2022	3.125	257,593		1,067				830,000	01/11/2022
100079776		Drain	OR		04/25/2022	4.375	194,271		(55)				256,000	01/21/2022
100079777		Long Beach	CA		04/08/2022	6.750	456,479		(1,552)				810,000	01/13/2022
100079779		Murrieta	CA		04/25/2022	5.625	453,237		(592)				750,000	01/25/2022
100079780	CF	Redlands	CA		04/08/2022	4.375	759,793		(274)				974,000	01/19/2022
100079781		Pompano Beach	FL		04/25/2022	5.625	370,682		(783)				450,000	01/26/2022
100079783		Miami	FL		04/08/2022	5.250	258,059		(662)				380,000	02/03/2022
100079784	CF	Boring	OR		04/25/2022	5.874	432,861		(1,051)				685,500	01/25/2022
100079785		Avondale	AZ		04/08/2022	4.500	124,236		(69)				470,000	01/28/2022
100079786		San Clemente	CA		04/08/2022	5.125	1,199,951		(2,093)				1,689,000	01/20/2022
100079787		Destin	FL		04/25/2022	4.750	175,443		(187)				235,000	01/07/2022
100079788		Homestead	FL		04/25/2022	4.375	147,062		(54)				225,000	01/19/2022
100079789	CF	San Diego	CA		04/08/2022	3.125	488,188		3,625				1,380,000	01/11/2022
100079790		Sunrise	FL		04/25/2022	6.000	99,191		(325)				124,000	01/21/2022
100079791		San Bernardino	CA		04/08/2022	3.875	276,652		286				390,000	01/07/2022
100079792	CF	Houston	TX		04/25/2022	5.750	434,796		(902)				536,000	01/28/2022
100079793	CF	Oakland	CA		04/08/2022	3.125	790,849		3,745				2,000,000	01/05/2022
100079794	CF	Phoenix	AZ		04/25/2022	4.250	290,825		(12)				900,000	01/26/2022
100079796		El Monte	CA		04/08/2022	4.750	567,893		(576)				816,000	01/13/2022
100079797		Deerfield Beach	FL		04/25/2022	5.999	600,725		(635)				865,000	01/21/2022
100079798		Upland	CA		04/25/2022	4.000	464,301		336				650,000	01/28/2022
100079800		Orlando	FL		04/25/2022	5.625	113,031		(422)				150,500	01/19/2022
100079801	CF	Fayetteville	TN		04/08/2022	5.750	221,470		(551)				285,000	01/14/2022
100079802		Melrose Park	IL		04/25/2022	6.375	140,188		(248)				236,000	01/27/2022
100079803		Upland	CA		04/25/2022	3.875	384,814		483				545,000	01/24/2022
100079804		Tampa	FL		04/08/2022	6.875	243,430		(668)				310,000	01/20/2022
100079805		Austin	TX		04/08/2022	3.875	227,137		1,729				432,000	01/20/2022
100079807		Jacksonville	FL		04/08/2022	6.374	305,814		(834)				400,000	01/21/2022
100079808		Orange Beach	AL		04/08/2022	6.625	702,678		(1,039)				925,000	01/12/2022
100079809	CF	Richmond	TX		04/25/2022	4.999	288,168		(447)				355,000	01/31/2022
100079810		Honolulu	HI		04/08/2022	4.125	525,831		355				770,000	01/13/2022
100079811		Fontana	CA		04/08/2022	3.875	493,240		668				700,000	01/24/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079812	CF	Clovis	CA		04/08/2022	4.500	510,899		(396)				1,160,000	01/13/2022
100079813		Cypress	TX		04/25/2022	5.750	137,815		(1,175)				210,000	01/28/2022
100079814		Liberty	MO		04/25/2022	5.750	247,661		(531)				300,000	01/21/2022
100079815		Orange Beach	AL		04/08/2022	6.625	628,946		(895)				830,000	01/12/2022
100079817		Winter Garden	FL		04/25/2022	5.375	239,127		(715)				329,000	02/01/2022
100079818		Cypress	TX		04/25/2022	5.500	182,462		(1,064)				280,000	02/02/2022
100079819	CF	Winnetka	CA		04/25/2022	4.999	528,776		(738)				755,000	01/25/2022
100079820	CF	Miami	FL		04/25/2022	6.624	1,014,055		(2,249)				1,385,000	01/28/2022
100079821		Green Bay	WI		04/08/2022	6.375	136,914		(312)				175,000	01/19/2022
100079822	CF	Green Cove Springs	FL		04/25/2022	4.624	178,079		(64)				260,000	01/26/2022
100079823		Panama City Beach	FL		04/25/2022	4.750	444,127		(470)				600,000	01/14/2022
100079824	CF	Valencia	CA		04/08/2022	3.500	536,106		1,683				850,000	01/24/2022
100079825	CF	Highland	CA		04/25/2022	4.250	348,950		(13)				503,000	01/07/2022
100079826		Lake Geneva	WI		04/08/2022	5.000	176,983		(239)				235,000	01/14/2022
100079827		Santa Cruz	CA		04/08/2022	4.500	1,546,139		29,353				2,657,000	01/03/2022
100079829	CF	Draper	UT		04/08/2022	4.500	595,842		(161)				1,017,000	01/11/2022
100079830		Kissimmee	FL		04/08/2022	5.749	194,524		(558)				785,000	01/13/2022
100079831		Richmond	TX		04/25/2022	4.875	268,461		(433)				380,000	01/13/2022
100079832	CF	Manassas	VA		04/08/2022	4.625	210,311		(137)				305,000	01/21/2022
100079833		Miami	FL		04/08/2022	5.250	809,253		(1,055)				1,200,000	01/14/2022
100079834	CF	Pasco	WA		04/25/2022	4.000	138,009		184				335,000	01/20/2022
100079835	CF	Mauk	GA		04/25/2022	4.625	379,083		(9)				598,000	01/18/2022
100079836		Las Vegas	NV		04/08/2022	5.999	327,306		(838)				391,000	01/07/2022
100079838	CF	Rosenberg	TX		04/25/2022	5.375	343,199		(591)				376,000	01/10/2022
100079839	CF	New Milford	CT		04/08/2022	4.500	115,962		(39)				160,000	01/18/2022
100079840	CF	Renton	WA		04/25/2022	4.250	247,628		(30)				340,000	01/25/2022
100079841		Aliquippa	PA		04/08/2022	5.125	262,460		(141)				355,000	01/07/2022
100079842		Doral	FL		04/08/2022	4.375	584,654		(142)				1,035,000	01/21/2022
100079843		Oroville	CA		04/08/2022	6.000	219,271		(659)				297,000	01/31/2022
100079846	CF	Silver Spring	MD		04/08/2022	5.375	477,545		(770)				670,000	01/27/2022
100079847		McKinney	TX		04/08/2022	4.625	362,515		(354)				562,000	01/13/2022
100079848	CF	Palo Pinto	TX		04/25/2022	5.000	451,934		(407)				650,000	01/26/2022
100079849	CF	Franklin	TN		04/25/2022	4.875	281,275		(408)				795,000	01/20/2022
100079850	CF	Apple Valley	UT		04/25/2022	4.624	288,164		(232)				625,000	01/28/2022
100079851	CF	Fremont	CA		04/08/2022	3.500	1,057,282		5,832				2,500,000	01/22/2022
100079853		Hollywood	FL		04/25/2022	5.250	1,494,432		(1,401)				2,520,000	01/25/2022
100079856		Houston	TX		04/08/2022	4.000	211,805		214				312,000	01/12/2022
100079857		Panama City Beach	FL		04/08/2022	6.125	176,919		(679)				219,700	01/18/2022
100079858	CF	Saint Augustine	FL		04/25/2022	4.625	229,332		(125)				308,000	01/11/2022
100079859	CF	Snohomish	WA		04/25/2022	6.250	565,764		(1,106)				685,000	01/27/2022
100079860		La Habra	CA		04/25/2022	3.999	452,589		296				730,000	01/25/2022
100079861		Baldwin	MD		04/25/2022	5.375	479,746		(170)				672,000	01/14/2022
100079862	CF	Friendswood	TX		04/08/2022	3.500	196,428		299				318,000	01/18/2022
100079863		Bailey	CO		04/08/2022	4.000	669,917		333				1,560,000	01/11/2022
100079864		North Port	FL		04/25/2022	4.875	303,810		(341)				435,000	01/24/2022
100079865		Saint Cloud	FL		04/25/2022	5.000	188,460		(377)				372,000	01/26/2022
100079866	CF	North Las Vegas	NV		04/25/2022	5.125	421,898		(556)				533,000	01/21/2022
100079867		Seattle	WA		04/25/2022	5.375	844,264		(880)				1,080,500	01/06/2022
100079868		Phoenix	AZ		04/25/2022	6.625	260,547		(692)				355,000	01/21/2022
100079869	CF	Rolling Hills Estates	CA		04/08/2022	5.625	2,245,754		29,363				2,700,000	01/10/2022
100079870		Orlando	FL		04/08/2022	4.999	247,110		(388)				306,000	01/19/2022
100079871		Seatac	WA		04/25/2022	5.375	591,656		(607)				740,000	01/06/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079872	CF	Galveston	TX		04/25/2022	5.375	249,042		(505)				275,500	01/31/2022
100079873	CF	Vallejo	CA		04/08/2022	3.250	266,947		798				545,000	01/06/2022
100079874		San Dimas	CA		04/08/2022	3.875	549,217		879				850,000	01/14/2022
100079875	CF	Cape Canaveral	FL		04/08/2022	4.749	623,029		(489)				900,000	01/24/2022
100079876		Park City	UT		04/08/2022	4.750	305,443		(298)				410,000	01/14/2022
100079877		Orlando	FL		04/25/2022	6.000	103,382		(393)				127,500	01/31/2022
100079878	CF	Bonita Springs	FL		04/25/2022	4.875	414,994		(466)				545,000	01/28/2022
100079879	CF	Houston	TX		04/08/2022	5.125	218,692		(719)				303,700	01/20/2022
100079880		Destin	FL		04/08/2022	5.750	290,493		(1,715)				440,000	01/19/2022
100079881		Gresham	OR		04/08/2022	4.375	64,321		(352)				405,000	01/20/2022
100079882		Grass Valley	CA		04/08/2022	4.125	813,091		216				1,695,000	01/18/2022
100079883		Aventura	FL		04/25/2022	4.125	281,519		127				430,000	01/24/2022
100079884	CF	Costa Mesa	CA		04/08/2022	3.625	905,773		2,258				1,426,000	01/14/2022
100079885	CF	Malibu	CA		04/08/2022	5.625	5,084,506		(8,261)				8,500,000	01/26/2022
100079886	CF	Germantown	MD		04/08/2022	3.500	334,395		856				730,000	01/18/2022
100079887	CF	Midvale	UT		04/08/2022	4.250	319,952		98				515,000	01/14/2022
100079888		Towson	MD		04/25/2022	5.000	558,969		(508)				750,000	01/28/2022
100079889	CF	Nipomo	CA		04/08/2022	3.999	526,351		262				1,085,000	01/28/2022
100079890	CF	Stockton	CA		04/08/2022	6.625	222,133		(550)				320,000	01/18/2022
100079891		Zephyrhills	FL		04/08/2022	4.875	171,818		(223)				245,000	01/13/2022
100079892	CF	Port Saint Lucie	FL		04/08/2022	4.750	119,609		(112)				425,000	01/20/2022
100079893		Gainesville	FL		04/25/2022	6.875	145,574		(517)				170,000	01/21/2022
100079896		Park City	UT		04/08/2022	4.500	289,422		(171)				398,000	01/20/2022
100079897		Maricopa	AZ		04/25/2022	7.250	380,572		(762)				455,000	01/14/2022
100079898		Winter Garden	FL		04/08/2022	5.750	259,782		(660)				330,000	01/28/2022
100079900	CF	Miami	FL		04/25/2022	5.000	484,210		(306)				545,000	01/26/2022
100079901		Cape Coral	FL		04/25/2022	4.375	268,843		(61)				355,000	01/14/2022
100079903	CF	Stockbridge	GA		04/08/2022	5.125	289,645		(432)				358,000	01/21/2022
100079904	CF	Mooresville	NC		04/25/2022	5.375	342,738		(470)				430,000	01/19/2022
100079905		Valrico	FL		04/08/2022	4.250	401,367		(63)				738,000	01/24/2022
100079906	CF	Rancho Palos Verdes	CA		04/08/2022	3.125	1,049,819		5,134				3,000,000	01/24/2022
100079907		Santa Cruz	CA		04/25/2022	4.250	959,363		(89)				1,410,000	02/01/2022
100079908		Hallandale Beach	FL		04/08/2022	6.750	397,398		(1,107)				533,000	02/03/2022
100079909		Bolingbrook	IL		04/25/2022	5.499	223,471		(465)				298,000	01/21/2022
100079910		Pacific Grove	CA		04/25/2022	3.875	544,815		669				825,000	02/01/2022
100079912	CF	Lutherville Timonium	MD		04/25/2022	3.500	252,424		589				420,000	01/12/2022
100079913	CF	Lincoln	CA		04/25/2022	4.125	840,166		176				1,163,351	01/29/2022
100079914		Boca Raton	FL		04/08/2022	4.375	272,126		(122)				740,000	01/25/2022
100079915		Myrtle Beach	SC		04/25/2022	4.000	139,217		85				201,000	01/24/2022
100079916		Broken Arrow	OK		04/08/2022	3.875	162,153		147				287,000	01/28/2022
100079917		Portland	OR		04/25/2022	3.875	339,784		412				601,000	01/28/2022
100079918		Greer	SC		04/08/2022	4.000	167,710		208				278,000	01/20/2022
100079919		Scottsdale	AZ		04/25/2022	4.625	851,010		(618)				1,150,000	01/21/2022
100079920		Perry Hall	MD		04/08/2022	3.875	339,986		583				575,000	01/24/2022
100079921	CF	Santa Clarita	CA		04/25/2022	5.125	802,177		(1,227)				1,100,000	01/22/2022
100079923		Ocala	FL		04/08/2022	5.374	283,044		(733)				355,000	02/02/2022
100079924		Arlington	TX		04/25/2022	4.500	197,560		(283)				276,000	02/02/2022
100079925	CF	Bowie	MD		04/25/2022	3.250	193,722		787				426,500	01/20/2022
100079926		Coalinga	CA		04/25/2022	4.750	146,148		(169)				186,000	01/25/2022
100079927		Palm Beach Gardens	FL		04/25/2022	3.999	503,830		410				1,160,000	01/31/2022
100079928		Miami	FL		04/25/2022	4.000	379,070		189				565,000	01/31/2022
100079929		Troutman	NC		04/25/2022	5.874	151,734		(438)				189,500	01/27/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079930		Surprise	AZ		04/25/2022	6.125	329,128		(608)				458,000	01/15/2022
100079931	CF	Rock Hill	SC		04/25/2022	4.875	403,063		(311)				517,000	01/28/2022
100079932	CF	Ormond Beach	FL		04/25/2022	4.125	217,444		111				324,000	01/18/2022
100079933		Houston	TX		04/25/2022	4.250	226,537		(29)				311,000	01/18/2022
100079935		Ocala	FL		04/25/2022	4.250	247,503		(24)				343,000	01/25/2022
100079936		Tucson	AZ		04/08/2022	5.375	132,955		(419)				185,000	02/01/2022
100079938	CF	Westlake Area Thousand Oaks	CA		04/25/2022	3.999	558,569		338				860,000	01/15/2022
100079939		Prescott	AZ		04/08/2022	4.625	431,258		(294)				640,000	01/19/2022
100079940		Lafayette	IN		04/25/2022	5.750	132,524		(554)				155,000	02/01/2022
100079941	CF	Arroyo Grande	CA		04/08/2022	4.125	146,579		14				880,000	01/27/2022
100079942		Cypress	TX		04/25/2022	5.375	309,592		(717)				406,000	01/25/2022
100079943		Atascadero	CA		04/25/2022	6.875	603,719		(649)				800,000	01/24/2022
100079944		Houston	TX		04/25/2022	7.125	292,597		(724)				425,000	01/14/2022
100079946	CF	Snohomish	WA		04/25/2022	3.625	249,747		286				780,000	01/28/2022
100079948		Destin	FL		04/25/2022	5.750	304,478		(846)				388,000	01/27/2022
100079949		Miami	FL		04/25/2022	4.875	360,015		(632)				521,000	01/26/2022
100079950	CF	Canoga Park	CA		04/25/2022	4.375	491,244		(170)				1,010,000	01/26/2022
100079951		Mission Viejo	CA		04/25/2022	3.625	413,401		1,009				1,458,000	01/26/2022
100079952		Odenton	MD		04/25/2022	4.875	301,544		(546)				440,000	01/28/2022
100079953	CF	Commerce City	CO		04/25/2022	4.000	288,722		182				436,000	01/21/2022
100079954	CF	Commerce City	CO		04/25/2022	5.125	456,075		(519)				570,000	01/27/2022
100079955		Park City	UT		04/25/2022	4.750	583,314		(185)				880,000	01/28/2022
100079956		Panama City Beach	FL		04/25/2022	5.750	206,662		(611)				282,500	01/27/2022
100079957		Tomball	TX		04/25/2022	4.000	198,984		125				292,000	01/27/2022
100079958	CF	Panama City Beach	FL		04/25/2022	4.250	253,884		(8)				405,000	01/28/2022
100079959	CF	Miami Shores	FL		04/25/2022	4.875	1,032,919		(287)				1,415,000	01/31/2022
100079960	CF	Chico	CA		04/08/2022	4.750	535,225		(404)				600,000	02/01/2022
100079961	CF	Sunrise	FL		04/25/2022	5.250	97,061		(174)				125,000	02/01/2022
100079962	CF	Castle Rock	CO		04/08/2022	4.250	1,155,716		65				1,441,000	02/02/2022
100079964		Oakley	CA		04/25/2022	4.250	412,672		(48)				860,000	01/13/2022
100079965		Miami	FL		04/25/2022	5.375	849,325		(1,187)				1,200,000	01/31/2022
100079966		Oakley	CA		04/25/2022	4.250	402,839		(41)				860,000	01/14/2022
100079967	CF	Miami Beach	FL		04/08/2022	4.375	359,811		(140)				525,000	02/02/2022
100079968		Kissimmee	FL		04/25/2022	4.875	286,938		(347)				410,000	01/26/2022
100079969		Temecula	CA		04/25/2022	3.875	402,778		452				840,000	02/02/2022
100079970	CF	Glendale	CA		04/25/2022	3.875	1,314,564		2,617				1,925,000	01/14/2022
100079971		Woodbridge	VA		04/25/2022	4.875	245,802		(377)				350,000	01/31/2022
100079972	CF	Madera	CA		04/25/2022	6.375	639,761		(1,253)				890,000	01/14/2022
100079973		Missouri City	TX		04/25/2022	4.999	244,533		(484)				300,000	01/26/2022
100079974	CF	El Sobrante	CA		04/25/2022	3.625	300,893		638				650,000	02/01/2022
100079975		Katy	TX		04/25/2022	4.000	201,473		122				282,000	01/25/2022
100079976	CF	Richmond	TX		04/25/2022	4.990	243,251		(316)				270,000	01/28/2022
100079977		Walnut	CA		04/25/2022	3.875	673,272		757				1,065,000	01/20/2022
100079978	CF	Friendswood	TX		04/25/2022	3.500	191,052		413				300,000	01/28/2022
100079979		Sachse	TX		04/25/2022	4.375	269,308		(106)				346,000	01/28/2022
100079980	CF	Chicago	IL		04/25/2022	4.875	201,911		(124)				256,000	01/26/2022
100079981		Ocala	FL		04/25/2022	5.250	174,134		(413)				240,000	01/12/2022
100079982		Surprise	AZ		04/25/2022	6.125	338,637		(545)				475,000	01/25/2022
100079983		Venice	FL		04/25/2022	4.999	203,467		(360)				285,000	01/25/2022
100079984		Cutler Bay	FL		04/25/2022	4.875	757,875		(1,722)				1,150,000	01/28/2022
100079985		North Myrtle Beach	SC		04/08/2022	5.499	394,982		(770)				515,000	01/28/2022
100079986		Park City	UT		04/25/2022	4.750	282,012		(271)				385,000	01/24/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079987		San Antonio	TX		04/25/2022	4.750	258,975		(326)				370,000	01/28/2022
100079988	CF	West Valley City	UT		04/25/2022	4.250	322,255		(10)				460,000	01/28/2022
100079989		San Francisco	CA		04/25/2022	3.875	992,371		1,133				1,750,000	02/01/2022
100079990	CF	Vacaville	CA		04/08/2022	4.125	469,716		120				610,000	01/29/2022
100079991	CF	Fontana	CA		04/25/2022	4.125	548,401		152				760,000	01/28/2022
100079993		Zephyr Cove	NV		04/08/2022	5.125	1,318,503		17,679				1,652,000	02/02/2022
100079994	CF	Mechanicsville	VA		04/25/2022	4.500	310,231		(167)				426,000	01/26/2022
100079995		Commerce City	CO		04/25/2022	5.375	455,802		5,932				565,000	01/26/2022
100079996	CF	Las Vegas	NV		04/25/2022	3.375	1,093,564		3,093				2,375,000	01/31/2022
100079997		Hollywood	FL		04/25/2022	3.875	175,241		168				385,000	01/28/2022
100079999		Durant	OK		04/08/2022	4.750	169,176		(183)				243,000	01/25/2022
100080000		Woodbridge	VA		04/08/2022	6.374	148,999		(518)				185,000	01/31/2022
100080001		Las Vegas	NV		04/08/2022	5.125	241,290		(469)				320,000	01/28/2022
100080002	CF	Fairview	TX		04/25/2022	3.875	1,888,113		2,119				2,700,000	01/24/2022
100080003	CF	Chandler	AZ		04/25/2022	5.125	359,133		(437)				458,000	01/27/2022
100080004		Minneapolis	MN		04/08/2022	5.750	161,503		(425)				206,000	02/03/2022
100080005		Littleton	CO		04/25/2022	5.250	776,507		(1,271)				1,020,000	02/03/2022
100080006		Rosenberg	TX		04/25/2022	4.625	226,634		(244)				325,000	02/02/2022
100080007		West Palm Beach	FL		04/25/2022	4.375	192,209		(44)				285,000	01/31/2022
100080008	CF	Lafayette	OR		04/08/2022	4.125	374,943		201				490,000	01/21/2022
100080009	CF	Northville	MI		04/25/2022	4.625	177,425		(121)				225,000	01/31/2022
100080010		Ocala	FL		04/25/2022	5.875	205,176		(585)				260,000	01/27/2022
100080011		Pittsburgh	PA		04/25/2022	4.750	119,851		(137)				159,000	02/02/2022
100080013		Daly City	CA		04/25/2022	4.375	966,301		(59)				1,724,500	10/14/2021
100080014		San Clemente	CA		04/08/2022	3.875	1,705,121		1,379				3,000,000	11/29/2021
100080015		East Wenatchee	WA		04/08/2022	4.250	301,523		(14)				545,000	12/20/2021
100080016		Brisbane	CA		04/08/2022	3.875	944,272		980				1,559,000	11/29/2021
100080017		San Francisco	CA		04/08/2022	4.375	1,048,484		(3)				1,550,000	11/02/2021
100080018	CF	Wellington	FL		04/25/2022	3.875	382,099		517				652,000	01/24/2022
100080019		Portsmouth	VA		04/08/2022	7.750	156,592		(737)				177,300	11/18/2021
100080020		Vancouver	WA		04/08/2022	3.875	96,522		42				355,000	12/20/2021
100080021		Woodland	CA		04/08/2022	4.750	348,559		(333)				470,000	12/06/2021
100080022	CF	Mulino	OR		04/08/2022	5.625	619,075		(403)				934,200	12/23/2021
100080023		Tacoma	WA		04/08/2022	4.500	231,816		(98)				340,000	11/24/2021
100080024	CF	Henderson	NV		04/08/2022	3.375	162,098		342				455,000	12/20/2021
100080025		Frisco	TX		04/08/2022	4.875	450,881		(703)				640,000	12/08/2021
100080026	CF	Marysville	WA		04/08/2022	4.625	478,764		(379)				645,000	12/12/2021
100080027		Richardson	TX		04/08/2022	5.000	249,241		(543)				325,000	12/20/2021
100080029		Bend	OR		04/08/2022	4.125	335,602		77				750,000	12/27/2021
100080030	CF	MONTEBELLO	CA		04/08/2022	3.875	828,846		926				1,100,000	12/13/2021
100080031	CF	Buford	GA		04/08/2022	4.875	205,580		(281)				317,000	12/17/2021
100080032		Corona	CA		04/08/2022	4.625	773,788		(483)				1,060,000	12/20/2021
100080033		San Jose	CA		04/08/2022	3.875	682,140		785				1,330,000	01/06/2022
100080034	CF	Riverside	CA		04/08/2022	4.500	370,798		(181)				720,000	01/15/2022
100080035	CF	Parker	TX		04/08/2022	4.375	1,054,478		1				1,400,000	01/04/2022
100080038	CF	Ormond Beach	FL		04/08/2022	4.750	482,626		(294)				712,000	01/19/2022
100080039	CF	Whittier	CA		04/08/2022	4.625	554,532		(357)				630,000	11/16/2021
100080040		Santa Barbara	CA		04/08/2022	3.875	859,911		1,130				1,225,000	11/02/2021
100080042		Aspen	CO		04/08/2022	4.500	866,457		(419)				1,700,000	12/03/2021
100080043		Valencia	CA		04/25/2022	4.875	409,694		(564)				550,000	11/03/2021
100080046		LAKE FOREST	CA		04/25/2022	3.875	1,097,323		1,157				1,550,000	04/25/2022
100080047		Ponte Verde Beach	FL		04/08/2022	4.875	323,619		(312)				523,795	10/13/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080048		Upland	CA		04/08/2022	4.125	464,889		209				695,000	12/01/2021
100080049		San Leandro	CA		04/08/2022	3.875	734,664		978				1,120,000	11/13/2021
100080050		San Antonio	TX		04/08/2022	5.125	257,907		(539)				328,000	01/10/2022
100080051		Westminster	CA		04/25/2022	3.750	572,436		1,028				880,000	10/25/2021
100080052		ARCADIA	CA		04/25/2022	3.750	670,180		1,149				959,990	10/22/2021
100080053		DIAMOND BAR	CA		04/08/2022	4.125	356,662		86				530,000	10/21/2021
100080054		ALHAMBRA	CA		04/25/2022	3.750	422,880		693				690,000	10/26/2021
100080055		Hayward	CA		04/08/2022	3.875	916,867		768				1,320,000	10/06/2021
100080056		Upland	CA		04/08/2022	3.750	427,369		671				725,000	11/01/2021
100080057		CHINO HILLS	CA		04/25/2022	3.750	578,677		1,052				890,000	10/25/2021
100080158	CF	PANAMA CITY BEACH	FL		02/25/2022	4.450	228,403		(9)				390,000	01/04/2022
100080159	CF	INLET BEACH	FL		02/25/2022	5.325	706,801		(55)				1,100,000	01/13/2022
100080160		OLYMPIC VALLEY	CA		02/25/2022	4.487	204,372		(97)				468,000	12/22/2021
100080161		GALVESTON	TX		02/25/2022	4.325	304,992		(142)				779,998	01/26/2022
100080162	CF	ARGYLE	TX		02/25/2022	5.387	519,866		(718)				725,000	12/15/2021
100080163		Hollywood	FL		02/25/2022	4.575	305,734		(157)				459,000	01/28/2022
100080165		DAYTONA BEACH	FL		02/25/2022	6.075	134,453		(997)				188,000	01/05/2022
100080167		FORT LAUDERDALE	FL		02/25/2022	4.617	294,203		(226)				400,000	01/28/2022
100080168		BASTROP	TX		02/25/2022	4.450	291,904		(119)				500,000	01/27/2022
100080169		ELKTON	MD		02/25/2022	4.575	132,365		(77)				471,993	01/31/2022
100080170		JACKSONVILLE	FL		02/25/2022	5.600	105,271		(309)				125,000	01/28/2022
100080171	CF	BERTRAM	TX		02/25/2022	3.787	382,756		759				769,986	11/11/2021
100080172		TAMPA	FL		02/25/2022	4.825	163,713		(25)				222,000	01/25/2022
100080173	CF	TAMPA	FL		02/25/2022	4.862	548,873		69				928,000	01/20/2022
100080174		LONG BRANCH	NJ		02/25/2022	4.825	109,568		(108)				170,000	02/04/2022
100080175		MIAMI	FL		02/25/2022	4.925	129,882		(862)				205,000	02/01/2022
100080176		POMPANO BEACH	FL		02/25/2022	4.700	156,403		(133)				215,000	02/04/2022
100080177		SMYRNA	GA		02/25/2022	4.875	133,718		(220)				176,000	02/04/2022
100080178		BELLEVIEW	FL		02/25/2022	4.950	364,707		293				530,000	01/28/2022
100080179		BOCA RATON	FL		02/25/2022	5.050	249,017		(401)				310,000	02/04/2022
100080180		ALBUQUERQUE	NM		02/25/2022	4.825	169,785		(213)				230,000	02/01/2022
100080181		ATLANTA	GA		02/25/2022	5.258	163,788		(87)				207,000	02/04/2022
100080182		DUMONT	NJ		02/25/2022	5.700	212,464		(573)				482,000	02/04/2022
100080183		Chesterbrook	PA		02/25/2022	5.050	257,839		(434)				339,000	01/19/2022
100080184		FRESNO	CA		02/25/2022	4.925	231,797		(412)				285,000	02/03/2022
100080185		Sacramento	CA		02/25/2022	4.200	386,909		139				805,000	02/02/2022
100080186		NOBLESVILLE	IN		02/25/2022	4.950	155,351		(223)				240,000	02/07/2022
100080187		BALTIMORE	MD		02/25/2022	6.650	137,024		(1,123)				220,000	01/26/2022
100080188		COLUMBUS	OH		02/25/2022	5.050	262,760		(354)				326,000	02/07/2022
100080189	CF	DELRAY BEACH	FL		02/25/2022	6.275	442,190		(644)				800,000	02/08/2022
100080190		PONTE VEDRA BEACH	FL		02/25/2022	4.700	244,905		(192)				510,000	02/08/2022
100080191	CF	EAGLE	ID		02/25/2022	5.063	411,328		(364)				460,000	12/15/2021
100080192	CF	HARMONY	FL		02/25/2022	5.437	765,567		(201)				875,000	02/08/2022
100080193		DAVIE	FL		02/25/2022	5.775	972,276		(1,324)				1,200,000	02/07/2022
100080194		BANNING	CA		02/25/2022	6.400	259,379		(120)				377,000	02/03/2022
100080195	CF	North Bay Village	FL		02/25/2022	4.937	307,659		(63)				349,000	02/08/2022
100080196	CF	Rosharon	TX		02/25/2022	6.075	340,309		(718)				410,000	02/07/2022
100080197		DALLAS	TX		02/25/2022	4.900	2,221,180		164				3,500,000	02/04/2022
100080199		LAKE WORTH	FL		02/25/2022	5.225	220,046		(493)				305,000	02/07/2022
100080200	CF	WESTWOOD	NJ		02/25/2022	5.062	703,599		(58)				825,000	02/08/2022
100080202	CF	CYPRESS	TX		02/25/2022	5.887	452,240		(1,062)				620,000	02/02/2022
100080203	CF	PASADENA	CA		02/25/2022	5.312	1,173,128		(2,515)				1,450,000	02/03/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080204		SCHENECTADY	NY		02/25/2022	5.395	104,372		(276)				154,000	02/07/2022
100080205	CF	Lafayette	NJ		02/25/2022	5.137	305,574		(168)				545,000	01/18/2022
100080206		WINTER GARDEN	FL		02/25/2022	5.450	328,745		(693)				455,000	02/09/2022
100080207		FORT LAUDERDALE	FL		02/25/2022	4.975	565,014		113				890,000	02/08/2022
100080208		SCHENECTADY	NY		02/25/2022	5.675	132,056		(336)				175,000	02/10/2022
100080209	CF	Phoenix	AZ		02/25/2022	5.312	618,628		(553)				730,000	01/26/2022
100080212	CF	ODESSA	FL		02/25/2022	5.062	385,581		(341)				435,000	02/09/2022
100080213		LAS VEGAS	NV		02/25/2022	5.950	439,632		(906)				635,000	02/08/2022
100080214		Rockville	MD		02/25/2022	5.450	234,897		(513)				325,000	02/08/2022
100080215		POINT PLEASANT BEACH	NJ		02/25/2022	4.300	794,008		211				1,110,000	01/13/2022
100080217		METHUEN	MA		02/25/2022	3.950	338,201		437				655,000	02/09/2022
100080219		KILLEEN	TX		02/25/2022	5.925	154,380		(690)				175,000	02/09/2022
100080220	CF	CITRUS HEIGHTS	CA		02/25/2022	4.500	267,331		(18)				400,000	12/18/2021
100080221	CF	BENNETT	CO		02/25/2022	5.562	1,184,532		(1,064)				1,403,000	02/10/2022
100080222	CF	Savannah	GA		02/25/2022	5.395	273,572		(279)				420,000	02/10/2022
100080223		BRONX	NY		02/25/2022	5.158	738,964		(751)				1,000,000	02/09/2022
100080224	CF	SAN BERNARDINO	CA		02/25/2022	5.687	416,237		(986)				465,000	02/09/2022
100080225		BRONX	NY		02/25/2022	5.408	615,981		(1,189)				900,000	02/09/2022
100080227		SARASOTA	FL		02/25/2022	5.475	348,840		(753)				425,000	02/10/2022
100080229		MIAMI	FL		02/25/2022	5.200	635,493		160				820,000	02/09/2022
100080230		MIAMI	FL		02/25/2022	5.700	579,132		(57)				775,000	02/10/2022
100080232	CF	SAN BERNARDINO	CA		02/25/2022	4.500	359,229		(117)				460,000	01/04/2022
100080233	CF	Kaneohe	HI		02/25/2022	5.063	1,485,126		(1,583)				1,855,000	02/07/2022
100080234	CF	LANCASTER	CA		02/25/2022	5.437	380,406		(606)				450,000	02/10/2022
100080235		FORT LAUDERDALE	FL		02/25/2022	4.425	270,964		10				340,000	02/10/2022
100080236		LAS VEGAS	NV		02/25/2022	4.550	313,761		(161)				437,000	02/10/2022
100080237		SAN DIEGO	CA		02/25/2022	4.950	460,304		(224)				700,000	02/04/2022
100080238	CF	SPRING VALLEY	CA		02/25/2022	6.188	732,541		(1,059)				800,000	02/09/2022
100080239		PHILADELPHIA	PA		02/25/2022	4.675	208,074		(186)				265,000	02/11/2022
100080240		SAINT GEORGE ISLAND	FL		02/25/2022	4.125	990,309		1,272				1,345,000	02/10/2022
100080241		FISCHER	TX		02/25/2022	5.825	405,868		(1,205)				570,000	02/11/2022
100080242		NORTH BRUNSWICK	NJ		02/25/2022	6.500	435,770		(596)				610,000	02/11/2022
100080243		Dana Point	CA		02/25/2022	5.825	812,446		(948)				1,150,000	02/11/2022
100080244		LAKE HAVASU CITY	AZ		02/25/2022	4.250	344,424		76				440,000	02/08/2022
100080246		Doral	FL		02/25/2022	4.550	658,908		(259)				890,000	02/11/2022
100080248		VERONA	NJ		02/25/2022	5.575	463,818		(837)				755,000	02/11/2022
100080249		HOT SPRINGS NATIONAL P	AR		02/25/2022	6.175	179,114		(549)				210,000	02/11/2022
100080250		OCALA	FL		02/25/2022	5.100	108,179		(239)				180,000	02/11/2022
100080251		Twickenham	GBR		02/22/2022	4.490	198,039					10,204	165,161	02/01/2022
100080252		Twickenham	GBR		02/22/2022	5.490	77,663					4,004	87,058	01/31/2022
100080253		Twickenham	GBR		02/22/2022	5.490	51,036					2,633	57,209	02/07/2022
100080254		Twickenham	GBR		02/22/2022	5.490	80,833					4,169	84,570	02/08/2022
100080255		Twickenham	GBR		02/22/2022	3.990	572,014					29,498	736,260	02/09/2022
100080256		Twickenham	GBR		02/22/2022	5.490	39,941					2,059	79,596	02/21/2022
100080257		Twickenham	GBR		02/22/2022	5.490	33,284					1,716	37,310	02/21/2022
100080258		Utrecht	NLD		02/22/2022	3.350	260,497					7,908	328,000	12/01/2023
100080259		Delft	NLD		02/22/2022	2.950	220,760					6,703	280,000	12/01/2023
100080260		Breda	NLD		02/22/2022	2.750	175,504					5,329	212,000	12/01/2023
100080261		Roosendaal	NLD		02/22/2022	2.750	155,636					4,725	188,000	12/01/2023
100080262		Deventer	NLD		02/22/2022	2.600	88,304					2,681	180,000	12/01/2023
100080263		Zierikzee	NLD		02/22/2022	3.000	761,623					23,124	920,000	12/01/2023
100080264		Breda	NLD		02/22/2022	2.700	188,529					5,726	244,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080265		Uden	NLD		02/22/2022	3.200	192,061					5,831	232,000	12/01/2023
100080266		Zaltbommel	NLD		02/22/2022	3.000	1,276,878					38,773	1,542,400	12/01/2023
100080267		Zaltbommel	NLD		02/22/2022	3.750	168,882					5,127	192,700	12/01/2023
100080268		Zaltbommel	NLD		02/22/2022	3.750	9,903					345	11,300	12/01/2023
100080269		Zaltbommel	NLD		02/22/2022	3.750	11,262					392	12,851	12/01/2023
100080270		Zaltbommel	NLD		02/22/2022	3.750	192,061					5,831	219,149	12/01/2023
100080271		Weert	NLD		02/22/2022	3.000	522,319					15,858	676,000	12/01/2023
100080272		Zierikzee	NLD		02/22/2022	2.950	877,522					26,643	1,060,000	12/01/2023
100080273		Rotterdam	NLD		02/22/2022	3.450	204,866					6,220	232,000	12/01/2023
100080274		Rotterdam	NLD		02/22/2022	2.950	370,877					11,261	480,000	12/01/2023
100080275		Bolsward	NLD		02/22/2022	3.350	58,076					2,029	67,322	12/01/2023
100080276		Bolsward	NLD		02/22/2022	3.350	286,988					8,715	332,678	12/01/2023
100080277		Schiedam/Vlaardingen	NLD		02/22/2022	3.250	440,417					13,381	502,638	12/01/2023
100080278		Schiedam/Vlaardingen	NLD		02/22/2022	3.250	25,727					900	29,362	12/01/2023
100080279		Schiedam/Vlaardingen	NLD		02/22/2022	3.450	10,214					332	11,750	12/01/2023
100080280		Schiedam/Vlaardingen	NLD		02/22/2022	3.450	167,118					5,173	192,250	12/01/2023
100080281		Schiedam/Vlaardingen	NLD		02/22/2022	3.450	11,415					372	13,131	12/01/2023
100080282		Schiedam/Vlaardingen	NLD		02/22/2022	3.200	186,779					5,781	214,869	12/01/2023
100080283		Spijkenisse	NLD		02/22/2022	3.200	637,556					19,356	780,000	12/01/2023
100080284		Hoogeveen	NLD		02/22/2022	2.800	94,574					2,871	122,400	12/01/2023
100080285		Hoogeveen	NLD		02/22/2022	2.800	95,810					2,909	124,000	12/01/2023
100080286		Hoogeveen	NLD		02/22/2022	2.800	92,719					2,815	120,000	12/01/2023
100080287		Maastricht	NLD		02/22/2022	3.400	132,015					4,008	162,651	12/01/2023
100080288		Maastricht	NLD		02/22/2022	3.400	17,327					622	21,349	12/01/2023
100080289		Dordrecht/Drechtsteden	NLD		02/22/2022	3.850	36,612					1,316	39,742	12/01/2023
100080290		Dordrecht/Drechtsteden	NLD		02/22/2022	3.600	324,518					9,852	352,258	12/01/2023
100080291		Rotterdam	NLD		02/22/2022	3.000	291,404					8,847	352,000	12/01/2023
100080292		Alphen aan den Rijn	NLD		02/22/2022	2.800	188,529					5,725	244,000	12/01/2023
100080293		Venlo	NLD		02/22/2022	3.250	139,079					4,223	158,792	12/01/2023
100080294		Venlo	NLD		02/22/2022	3.250	8,065					282	9,208	12/01/2023
100080295		Utrecht	NLD		02/22/2022	3.250	867,588					26,346	991,601	12/01/2023
100080296		Utrecht	NLD		02/22/2022	3.250	49,345					1,772	56,399	12/01/2023
100080299		Schiedam/Vlaardingen	NLD		02/22/2022	2.750	137,754					4,182	166,400	12/01/2023
100080300		Amsterdam	NLD		02/22/2022	3.100	1,162,303					35,288	1,326,624	12/01/2023
100080301		Amsterdam	NLD		02/22/2022	3.100	67,792					2,373	77,376	12/01/2023
100080302		Schiedam/Vlaardingen	NLD		02/22/2022	2.800	784,803					23,828	948,000	12/01/2023
100080303		Zierikzee	NLD		02/22/2022	3.150	3,821,361					116,022	4,616,000	12/01/2023
100080304		Schiedam/Vlaardingen	NLD		02/22/2022	3.150	304,649					9,250	368,000	12/01/2023
100080305		Zierikzee	NLD		02/22/2022	3.150	3,741,887					121,063	4,520,000	12/01/2023
100080306		Schiedam/Vlaardingen	NLD		02/22/2022	3.150	3,549,826					107,778	4,288,000	12/01/2023
100080307		Rotterdam	NLD		02/22/2022	2.900	278,158					8,443	360,000	12/01/2023
100080308		Amsterdam	NLD		02/22/2022	3.250	269,769					8,188	309,792	12/01/2023
100080309		Amsterdam	NLD		02/22/2022	3.250	15,856					554	18,208	12/01/2023
100080310		Leeuwarden	NLD		02/22/2022	3.450	23,248					812	26,530	12/01/2023
100080311		Leeuwarden	NLD		02/22/2022	3.450	397,369					12,070	453,470	12/01/2023
100080312		Rotterdam	NLD		02/22/2022	3.250	8,691					304	9,974	12/01/2023
100080313		Rotterdam	NLD		02/22/2022	3.250	165,570					5,028	190,026	12/01/2023
100080314		Maastricht	NLD		02/22/2022	2.850	227,825					6,918	344,000	12/01/2023
100080315		Den Haag	NLD		02/22/2022	3.200	261,601					7,943	298,660	12/01/2023
100080316		Den Haag	NLD		02/22/2022	3.250	15,189					531	17,340	12/01/2023
100080317		Amsterdam	NLD		02/22/2022	2.750	797,386					24,210	1,032,000	12/01/2023
100080318		Sneek	NLD		02/22/2022	3.000	132,456					4,021	160,000	12/01/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080319		Zierikzee	NLD		02/22/2022	3.150	2,602,764					79,024	3,144,000	12/01/2023
100080320		Schiedam/Vlaardingen	NLD		02/22/2022	3.150	149,013					4,524	180,000	12/01/2023
100080321		Den Haag	NLD		02/22/2022	3.250	447,040					13,571	510,207	12/01/2023
100080322		Den Haag	NLD		02/22/2022	3.250	26,104					913	29,793	12/01/2023
100080325		Amsterdam/Amstelveen	NLD		02/22/2022	3.100	17,387					609	19,845	12/01/2023
100080326		Amsterdam/Amstelveen	NLD		02/22/2022	3.100	298,026					9,048	340,155	12/01/2023
100080327		Drachten	NLD		02/22/2022	3.150	85,434					2,594	97,508	12/01/2023
100080328		Drachten	NLD		02/22/2022	3.150	4,987					174	5,692	12/01/2023
100080329		Leeuwarden	NLD		02/22/2022	3.200	450,351					13,672	544,000	12/01/2023
100080330		Heemstede	NLD		02/22/2022	3.350	12,054					433	13,777	12/01/2023
100080331		Heemstede	NLD		02/22/2022	3.350	211,930					6,434	242,223	12/01/2023
100080332		Amsterdam	NLD		02/22/2022	3.250	235,110					7,138	268,331	12/01/2023
100080333		Amsterdam	NLD		02/22/2022	3.250	13,729					480	15,669	12/01/2023
100080334		Lelystad	NLD		02/22/2022	3.150	112,588					3,417	128,257	12/01/2023
100080335		Alphen aan den Rijn	NLD		02/22/2022	2.900	2,510,045					76,199	3,032,000	12/01/2023
100080337		Jersey City	NJ		02/24/2022	4.375	539,394		(390)				730,000	02/14/2022
100080338		Jersey City	NJ		02/24/2022	4.375	536,431		(388)				725,000	02/14/2022
100080339		Newark	NJ		02/24/2022	4.125	779,774		(595)				1,130,000	02/21/2022
100080340		New York	NY		02/24/2022	4.250	1,998,482		(2,560)				4,250,000	02/16/2022
100080341		San Diego	CA		02/28/2022	4.875	646,749		(762)				1,075,000	01/18/2022
100080343	CF	Sherman Oaks	CA		02/28/2022	3.875	1,324,849		(1,253)				1,800,000	01/21/2022
100080344		MILLBRAE	CA		02/28/2022	3.875	577,341		165				1,715,000	01/19/2022
100080345		San Jose	CA		02/28/2022	4.125	440,621		(205)				920,000	01/19/2022
100080346	CF	LOS ANGELES	CA		02/28/2022	4.125	794,911		(283)				1,610,000	01/18/2022
100080347	CF	TARZANA	CA		02/28/2022	3.500	1,011,714		(186)				2,145,000	01/20/2022
100080348		FRESNO	CA		02/28/2022	3.875	192,231		66				291,000	01/19/2022
100080349	CF	LOS ANGELES	CA		02/28/2022	3.750	810,070		(319)				1,160,000	01/24/2022
100080350	CF	GILROY	CA		02/28/2022	3.625	1,064,983		(308)				2,100,000	01/18/2022
100080351	CF	San Jose	CA		02/28/2022	3.875	703,282		(311)				1,205,000	01/20/2022
100080352	CF	CULVER CITY	CA		02/28/2022	3.875	445,533		(347)				900,000	01/21/2022
100080353	CF	ALHAMBRA	CA		02/28/2022	3.875	646,226		(539)				1,450,000	01/21/2022
100080354	CF	REDONDO BEACH	CA		02/28/2022	4.000	856,430		(223)				1,300,000	01/21/2022
100080355	CF	TORRANCE	CA		02/28/2022	4.000	672,072		(175)				1,020,000	01/21/2022
100080356	CF	Huntington Beach	CA		02/28/2022	4.875	1,340,889		(1,592)				1,489,000	01/27/2022
100080357		Cottonwood	AZ		02/28/2022	5.500	518,355		(951)				696,000	02/03/2022
100080358		WESTMINSTER	CA		02/28/2022	5.000	481,350		(593)				700,000	01/27/2022
100080359	CF	Lake Arrowhead	CA		02/28/2022	3.375	1,010,205		(132)				1,850,000	01/18/2022
100080360		San Jose	CA		02/28/2022	4.750	529,747		(15,621)				1,500,000	01/28/2022
100080361	CF	LOS ANGELES	CA		02/28/2022	3.750	626,786		(138)				1,045,000	01/24/2022
100080362	CF	Bonita	CA		02/28/2022	4.250	701,670		(469)				905,000	12/27/2021
100080363	CF	Woodland Hills	CA		02/28/2022	4.750	1,285,287		(1,687)				1,618,000	02/03/2022
100080364		San Juan Capistrano	CA		02/28/2022	4.000	1,667,080		(100)				3,985,000	01/26/2022
100080365	CF	Venice	CA		02/28/2022	3.500	866,203		(488)				1,275,000	01/24/2022
100080367	CF	Temple City	CA		02/28/2022	4.500	671,748		(459)				850,000	02/02/2022
100080368	CF	LOS ANGELES	CA		02/28/2022	4.750	906,567		(176)				1,500,000	01/31/2022
100080369	CF	GARDEN GROVE	CA		02/28/2022	4.375	460,572		(375)				1,150,000	01/31/2022
100080371	CF	Jurupa Valley	CA		04/14/2022	6.250	554,041		(760)				680,000	01/31/2022
100080372	CF	Fort Worth	TX		04/14/2022	4.625	192,449		(90)				303,000	01/27/2022
100080373		Huntington Beach	CA		04/14/2022	5.250	468,841		(792)				990,000	02/25/2022
100080374		Scottsdale	AZ		04/14/2022	5.875	1,500,951		(2,595)				1,950,000	02/25/2022
100080375	CF	Parma	OH		04/14/2022	4.750	166,365		(151)				260,000	01/25/2022
100080376	CF	Rancho Cucamonga	CA		04/14/2022	4.990	473,631		(633)				965,000	02/22/2022

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100080377	CF	Victoria	TX		04/14/2022	5.250	284,701		(453)				350,000	02/22/2022
100080378	CF	Fresno	CA		04/14/2022	4.250	311,664		71				430,000	01/24/2022
100080379	CF	Redding	CA		04/14/2022	5.750	627,431		(568)				732,000	11/05/2021
100080380	CF	Chula Vista	CA		04/14/2022	5.250	743,649		(875)				925,000	01/20/2022
100080382	CF	San Diego	CA		04/14/2022	4.000	199,600		115				260,000	02/03/2022
100080383	CF	Garden Grove	CA		04/14/2022	4.250	475,900		6				925,000	01/25/2022
100080384		Acworth	GA		04/14/2022	5.125	339,631		(531)				446,000	02/25/2022
100080385	CF	Los Angeles	CA		04/14/2022	5.125	2,121,483		(699)				2,670,000	02/02/2022
100080387		Denison	TX		04/14/2022	4.875	149,506		(250)				232,000	01/21/2022
100080388	CF	Paradise	CA		04/14/2022	4.750	333,318		(214)				450,000	12/13/2021
100080389		Galveston	TX		04/14/2022	4.125	250,164		82				532,000	01/20/2022
100080392		Denison	TX		04/14/2022	4.750	148,422		(203)				254,001	01/21/2022
100080394		Miramar Beach	FL		04/14/2022	4.500	1,357,433		(198)				1,750,000	02/03/2022
100080395		Los Angeles	CA		04/14/2022	5.500	800,889		(1,523)				1,100,000	02/03/2022
100080397		Garden Grove	CA		04/14/2022	4.625	399,789		(462)				835,000	01/27/2022
100080398		Woodland Hills	CA		04/14/2022	4.750	1,012,493		(803)				1,380,000	02/11/2022
100080399		Jacksonville	FL		04/14/2022	6.500	207,394		(939)				250,002	02/01/2022
100080400		Forest Grove	OR		04/14/2022	4.500	344,547		(226)				550,000	02/01/2022
100080405		Indio	CA		04/14/2022	4.875	639,606		(643)				810,000	02/11/2022
100080406		Nipomo	CA		04/14/2022	4.500	511,258		(113)				1,050,000	01/18/2022
100080407		Indio	CA		04/14/2022	4.875	463,503		(486)				580,000	02/11/2022
100080408		Los Angeles	CA		04/14/2022	5.250	1,002,912		(1,755)				1,310,000	02/11/2022
100080409	CF	Glendale	AZ		04/14/2022	5.125	629,517		(245)				799,000	02/15/2022
100080410		Los Angeles	CA		04/14/2022	5.250	1,079,365		(2,262)				1,404,000	02/11/2022
100080412		Mesa	AZ		04/14/2022	5.500	265,866		(222)				380,000	01/21/2022
100080413		Phoenix	AZ		04/14/2022	5.750	364,806		(490)				450,000	02/15/2022
100080414	CF	Richmond	TX		04/14/2022	6.125	556,273		(557)				649,000	02/11/2022
100080416	CF	Palm City	FL		04/14/2022	5.125	335,978		(177)				425,000	02/15/2022
100080417		Bradenton	FL		04/14/2022	5.625	278,221		(153)				335,000	02/17/2022
100080418		Sacramento	CA		04/14/2022	5.375	151,142		(188)				210,000	02/18/2022
100080419		Bellaire	TX		04/14/2022	5.875	261,472		(585)				336,000	02/09/2022
100080420		Sarasota	FL		04/14/2022	5.375	162,069		(236)				200,000	02/08/2022
100080422	CF	Grand Prairie	TX		04/14/2022	6.375	221,040		(531)				315,000	02/11/2022
100080424		HOLLY HILL	FL		04/14/2022	6.000	263,397		(649)				360,000	02/15/2022
100080425		Orlando	FL		04/14/2022	4.875	192,298		(85)				302,000	01/19/2022
100080426		Little Elm	TX		04/14/2022	6.250	279,772		(283)				346,000	02/15/2022
100080427		Houston	TX		04/14/2022	5.625	273,837		(417)				385,000	02/18/2022
100080428	CF	GARDEN GROVE	CA		03/10/2022	4.250	571,885		108				950,000	01/10/2022
100080429	CF	SACRAMENTO	CA		03/10/2022	4.562	2,261,116		(507)				2,720,000	02/10/2022
100080430	CF	NORTH HILLS	CA		03/10/2022	4.125	648,737		258				845,000	01/20/2022
100080431	CF	Harbor City	CA		03/10/2022	4.750	594,193		(634)				810,000	01/07/2022
100080432	CF	HUNTINGTON BEACH	CA		03/10/2022	5.562	2,289,649		(2,490)				2,680,000	02/11/2022
100080433	CF	EL MONTE	CA		03/10/2022	5.562	520,926		(597)				600,000	02/14/2022
100080436		Hackensack	NJ		03/10/2022	6.450	300,208		(665)				520,000	02/03/2022
100080437		N LAS VEGAS	NV		03/10/2022	5.987	251,432		(624)				375,000	01/25/2022
100080438	CF	HOMESTEAD	FL		03/10/2022	5.312	419,350		(517)				490,000	02/14/2022
100080440		Chesterbrook	PA		03/10/2022	5.300	248,431		(500)				303,000	01/19/2022
100080442	CF	TORRANCE	CA		03/10/2022	4.800	714,977		(481)				850,000	02/10/2022
100080443	CF	LOS ANGELES	CA		03/10/2022	5.500	774,107		(718)				860,000	02/15/2022
100080444	CF	LOS ANGELES	CA		03/10/2022	3.990	2,007,337		796				2,450,000	01/13/2022
100080447	CF	JENKINTOWN	PA		03/10/2022	5.062	764,505		324				965,000	02/15/2022
100080448	CF	KEY BISCAYNE	FL		03/10/2022	4.550	2,144,568		138				2,540,000	02/15/2022

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100080449	CF	BRUSH PRAIRIE	WA		03/10/2022	5.675	846,474		(573)				945,000	02/17/2022
100080450		HOMEDALE	ID		03/10/2022	5.075	278,567		(612)				431,100	02/16/2022
100080451	CF	BRICK	NJ		03/10/2022	5.313	202,047		(276)				250,000	02/17/2022
100080452	CF	COCONUT CREEK	FL		03/10/2022	5.987	340,782		(695)				389,000	02/16/2022
100080453	CF	CYPRESS	TX		03/10/2022	5.187	353,598		(582)				435,000	02/07/2022
100080454		OSPREY	FL		03/10/2022	5.950	584,256		(581)				835,000	02/17/2022
100080455	CF	STATEN ISLAND	NY		03/10/2022	4.650	406,696		(225)				750,000	02/03/2022
100080456	CF	Powhatan	VA		03/10/2022	5.075	352,743		(275)				412,000	01/12/2022
100080457		DORAL	FL		03/10/2022	5.700	399,510		(131)				510,000	02/16/2022
100080458		HOMEDALE	ID		03/10/2022	4.825	140,163		(267)				266,900	02/16/2022
100080459	CF	Naples	FL		03/10/2022	5.575	287,234		(1,145)				400,000	02/18/2022
100080460		DEBARY	FL		03/10/2022	5.525	307,112		(736)				370,000	02/15/2022
100080461	CF	BROOKLYN	NY		03/10/2022	4.250	1,648,171		1,567				2,800,000	01/21/2022
100080462		Hollywood	FL		03/10/2022	5.950	398,440		(1,109)				750,000	02/18/2022
100080463	CF	WINDERMERE	FL		03/10/2022	5.850	813,093		(777)				900,000	02/18/2022
100080464	CF	WINTER HAVEN	FL		03/10/2022	5.312	297,376		(306)				330,000	02/18/2022
100080465	CF	Boca Raton	FL		03/10/2022	4.500	2,925,300		76,228				3,696,000	10/22/2021
100080466	CF	Miami Beach	FL		03/10/2022	5.787	230,453		(391)				280,000	02/18/2022
100080467	CF	West Covina	CA		03/10/2022	4.750	722,569		(473)				915,000	01/20/2022
100080468	CF	WILLIAMS	AZ		03/10/2022	5.562	596,629		(324)				679,000	02/18/2022
100080470	CF	SAN JUAN CAPISTRANO	CA		03/10/2022	4.250	1,458,068		84				1,725,000	02/25/2022
100080471	CF	Big Bear City	CA		03/10/2022	5.062	341,115		(432)				400,000	02/17/2022
100080472	CF	Thousand Oaks	CA		03/10/2022	5.887	1,012,697		(654)				1,130,000	02/14/2022
100080475	CF	Miami Beach	FL		03/10/2022	4.950	306,905		(179)				355,000	02/23/2022
100080476		SAN ANTONIO	TX		03/10/2022	6.450	202,123		(747)				270,000	02/22/2022
100080477	CF	HICKORY	NC		03/10/2022	7.275	394,834		(682)				449,500	02/22/2022
100080478	CF	EVANS	CO		03/10/2022	5.438	249,246		(530)				305,000	02/22/2022
100080479	CF	Cornelius	NC		03/10/2022	4.787	2,663,330		128				3,650,000	01/31/2022
100080483		VENTURA	CA		03/10/2022	4.925	585,604		(656)				1,120,000	02/22/2022
100080485	CF	MADISONVILLE	LA		03/10/2022	5.937	445,566		(527)				492,000	02/23/2022
100080486		NEWARK	NJ		03/10/2022	5.575	196,868		(366)				240,000	02/23/2022
100080487	CF	WINCHESTER	CA		03/10/2022	6.062	542,805		(769)				599,000	02/22/2022
100080489		AUSTIN	TX		03/10/2022	5.425	346,979		(1,476)				500,000	02/22/2022
100080490	CF	UPPER CHICHESTER	PA		03/10/2022	6.138	271,649		(932)				350,000	02/23/2022
100080491	CF	Miami	FL		03/10/2022	7.049	1,023,336		(677)				1,205,000	02/24/2022
100080492	CF	GREENWICH	CT		03/10/2022	5.212	706,054		(945)				1,895,000	02/24/2022
100080494	CF	RANCHO CUCAMONGA	CA		03/10/2022	4.700	1,101,129		(250)				1,250,000	02/24/2022
100080496	CF	TEMPE	AZ		03/10/2022	6.287	432,165		(1,097)				505,000	02/24/2022
100080497	CF	RYE	CO		03/10/2022	5.312	172,834		(281)				227,000	02/24/2022
100080499		SANFORD	FL		03/10/2022	5.775	321,115		(67)				390,000	02/24/2022
100080500	CF	CORAL SPRINGS	FL		03/10/2022	4.575	854,756		73				1,150,000	02/18/2022
100080501	CF	WAIANAE	HI		03/10/2022	6.312	618,545		(1,403)				740,000	02/22/2022
100080504		ONTARIO	CA		03/10/2022	3.750	283,338		307				631,000	12/04/2021
100080505	CF	EDINBURG	VA		03/10/2022	5.887	427,042		(492)				535,000	02/04/2022
100080506	CF	Jasper	GA		03/10/2022	5.687	660,085		(568)				860,000	02/25/2022
100080507		Weehawken	NJ		03/10/2022	6.375	942,105		(1,154)				1,850,000	02/25/2022
100080508	CF	Lucerne Valley	CA		03/30/2022	5.750	372,558		(468)				410,000	01/13/2022
100080509	CF	Palm Beach	FL		03/10/2022	6.079	1,774,139		(399)				2,000,000	02/25/2022
100080510	CF	LONG BEACH	CA		03/10/2022	5.937	1,013,272		(257)				1,150,000	02/24/2022
100080512		WEST PALM BEACH	FL		03/10/2022	5.962	180,446		(444)				230,000	02/24/2022
100080514	CF	LONG BEACH	CA		03/10/2022	5.937	732,342		(142)				849,000	02/18/2022
100080518	CF	Miami	FL		03/10/2022	5.937	531,505		(649)				585,000	02/25/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080521	CF	Brighton	CO		03/30/2022	5.250	414,221		(583)				560,000	01/20/2022
100080523		Orlando	FL		03/30/2022	5.375	421,080		(88)				513,000	12/29/2021
100080525	CF	Bryan	TX		03/10/2022	5.500	446,946		(778)				520,000	12/14/2021
100080526	CF	Bell Gardens	CA		03/30/2022	4.250	500,844		128				650,000	12/03/2021
100080527	CF	Folsom	CA		03/30/2022	5.500	747,237		(934)				927,500	02/07/2022
100080528		La Habra	CA		04/12/2022	5.000	466,263		(92)				570,000	12/20/2021
100080529	CF	Carson	CA		03/30/2022	5.500	795,475		(947)				880,000	12/30/2021
100080537	CF	San Diego	CA		03/30/2022	4.500	1,855,308		(562)				2,375,000	12/22/2021
100080751	CF	RIVERBANK	CA		03/10/2022	5.438	598,122		(478)				750,000	02/23/2022
100080752	CF	Holmes Beach	FL		03/10/2022	4.895	527,127		(313)				888,888	02/25/2022
100080754	CF	Phoenix	AZ		03/10/2022	5.312	423,061		(251)				477,000	02/25/2022
100080755	CF	Aventura	FL		03/10/2022	5.050	129,205		(101)				210,000	02/28/2022
100080756	CF	VALRICO	FL		03/10/2022	5.188	159,425		(176)				280,000	02/23/2022
100080757	CF	PARADISE VALLEY	AZ		03/10/2022	4.990	3,397,303		(1,812)				4,950,000	02/23/2022
100080759		TAVARES	FL		03/10/2022	6.150	208,540		(697)				235,000	02/28/2022
100080761		WINTER GARDEN	FL		03/10/2022	5.075	253,870		(240)				424,000	02/28/2022
100080764		WINTER GARDEN	FL		03/10/2022	6.075	319,284		(725)				450,000	02/28/2022
100080765	CF	Pioneertown	CA		03/10/2022	6.312	1,313,802		(1,645)				1,725,000	02/23/2022
100080767	CF	LONGVIEW	TX		03/10/2022	5.187	192,955		(231)				240,000	02/17/2022
100080770		Kissimmee	FL		03/15/2022	6.125	335,425		(777)				459,000	02/28/2022
100080773	CF	Los Angeles	CA		03/10/2022	5.130	515,079		(371)				693,000	02/28/2022
100080774	CF	Orlando	FL		03/15/2022	6.387	217,138		(618)				240,000	03/02/2022
100080775	CF	MAGNOLIA	TX		03/15/2022	5.562	315,754		(356)				355,000	03/01/2022
100080776		SAN BERNARDINO	CA		03/15/2022	5.875	435,806		(212)				546,000	12/20/2021
100080777	CF	SANTA MONICA	CA		03/15/2022	4.575	655,525		(93)				790,000	02/25/2022
100080778	CF	CORONA DEL MAR	CA		03/15/2022	4.569	3,517,533		(642)				4,500,000	02/25/2022
100080779	CF	Los Angeles	CA		03/15/2022	4.563	767,096		(116)				875,000	02/26/2022
100080780	CF	Los Angeles	CA		03/15/2022	4.687	2,138,617		(649)				2,563,000	03/01/2022
100080781	CF	Atlanta	GA		03/15/2022	4.687	316,505		(209)				460,000	02/28/2022
100080782	CF	SAN JOSE	CA		03/15/2022	4.587	3,180,922		(802)				5,000,000	02/23/2022
100080783	CF	JACKSONVILLE	AR		03/15/2022	4.537	105,259		(121)				231,000	02/28/2022
100080784		Miami	FL		03/15/2022	4.687	1,815,849		860				2,100,000	02/25/2022
100080785	CF	WINTER GARDEN	FL		03/15/2022	4.575	447,753		(220)				700,000	02/28/2022
100080786		CALIFORNIA CITY	CA		03/15/2022	5.300	196,379		(434)				260,000	02/25/2022
100080787	CF	Los Angeles	CA		03/15/2022	4.530	2,394,550		(24)				3,000,000	01/31/2022
100080788	CF	Port Ludlow	WA		03/15/2022	4.625	461,921		4				660,000	12/28/2021
100080789		Los Angeles	CA		03/15/2022	5.250	959,726		(1,583)				1,180,000	02/24/2022
100080792	CF	Kissimmee	FL		03/15/2022	4.700	301,098		(297)				465,000	02/28/2022
100080793		DUCK	NC		03/15/2022	4.825	447,231		(352)				717,000	03/02/2022
100080794		Los Angeles	CA		03/15/2022	5.250	747,268		(1,026)				925,000	02/28/2022
100080795	CF	AMERICAN FORK	UT		03/15/2022	6.687	592,249		(708)				729,000	03/01/2022
100080796	CF	AVENTURA	FL		03/15/2022	5.287	268,381		(437)				335,000	03/02/2022
100080797	CF	YUCCA VALLEY	CA		03/15/2022	5.187	279,024		(239)				350,000	02/25/2022
100080798	CF	OAK HILLS	CA		03/15/2022	6.175	262,055		(414)				631,000	02/22/2022
100080800		SOUTHINGTON	CT		03/15/2022	5.550	225,083		(594)				307,000	03/01/2022
100080801	CF	WINTER PARK	FL		03/15/2022	4.587	504,221		(60)				846,000	02/25/2022
100080802		Los Angeles	CA		03/15/2022	4.825	1,038,649		(1,244)				1,380,000	03/01/2022
100080804		AGOURA	CA		03/15/2022	5.850	1,016,281		(2,417)				2,365,000	02/25/2022
100080806	CF	Las Vegas	NV		03/15/2022	4.812	414,548		(1,292)				599,900	02/24/2022
100080807	CF	San Diego	CA		03/15/2022	4.821	1,780,628		(349)				2,905,000	02/28/2022
100080809		Davenport	FL		03/15/2022	6.375	228,796		(708)				305,000	03/02/2022
100080810		VERO BEACH	FL		03/15/2022	6.450	179,755		(539)				230,000	03/02/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080811	CF	LAGUNA HILLS	CA		03/15/2022	5.312	1,979,315		(1,464)				2,400,000	03/01/2022
100080812		BROOKLYN	NY		03/15/2022	4.825	351,529		(562)				810,000	03/03/2022
100080813	CF	Miami	FL		03/15/2022	4.612	349,719		3				500,000	03/02/2022
100080814		Kissimmee	FL		03/15/2022	5.825	322,996		(692)				462,000	03/02/2022
100080815	CF	BYRON	GA		03/15/2022	5.062	235,390		(218)				295,000	03/03/2022
100080817		SAN CLEMENTE	CA		03/15/2022	5.508	2,084,383		(1,738)				3,850,000	02/23/2022
100080818	CF	PARKLAND	FL		03/15/2022	5.013	2,335,965		(752)				3,000,000	03/03/2022
100080819		Kissimmee	FL		03/15/2022	5.950	223,833		(710)				300,000	02/23/2022
100080820	CF	Houston	TX		03/15/2022	4.825	392,433		(514)				600,000	03/02/2022
100080822		Land O Lakes	FL		03/15/2022	4.675	359,132		(78)				468,000	03/03/2022
100080823		LOVELAND	CO		03/15/2022	5.200	293,999		(158)				480,000	03/03/2022
100080824	CF	Houston	TX		03/15/2022	4.825	392,436		(514)				600,000	03/02/2022
100080825		LINDENHURST	NY		03/15/2022	4.850	217,000		486				435,000	03/03/2022
100080826	CF	San Bernardino	CA		03/10/2022	5.625	658,849		(1,388)				718,500	02/01/2022
100080827	CF	MOORESVILLE	NC		03/10/2022	4.750	997,636		(1,031)				1,350,000	02/07/2022
100080828	CF	Los Angeles	CA		03/10/2022	5.375	479,538		(1,083)				580,000	02/14/2022
100080829		National City	CA		03/10/2022	4.750	514,638		(1,601)				710,000	02/10/2022
100080830	CF	LAKE WORTH	FL		03/10/2022	5.375	1,034,039		(2,107)				1,875,000	02/07/2022
100080831		HAPPY VALLEY	OR		03/10/2022	4.875	322,907		(913)				414,000	01/31/2022
100080832		REDMOND	OR		03/10/2022	4.875	314,818		(658)				415,000	01/31/2022
100080834		REDMOND	OR		03/10/2022	5.000	316,535		(716)				415,000	01/31/2022
100080835		Clearwater	FL		04/22/2022	7.250	258,314		(1,013)				365,000	03/21/2022
100080836		Topanga	CA		03/10/2022	3.875	1,943,940		(229)				3,450,000	02/04/2022
100080837		BISBEE	AZ		03/10/2022	4.625	165,811		(310)				272,000	02/10/2022
100080838		Los Angeles	CA		04/01/2022	3.875	376,572		502				535,000	03/07/2022
100080840		BISBEE	AZ		03/10/2022	4.250	250,077		(328)				495,000	02/09/2022
100080841		BISBEE	AZ		03/10/2022	4.625	153,788		(295)				252,000	02/10/2022
100080842	CF	Daly City	CA		03/10/2022	4.875	1,107,375		(489)				1,340,000	02/04/2022
100080843		PRESCOTT VALLEY	AZ		03/10/2022	5.875	274,828		(758)				410,000	02/02/2022
100080844		Hollywood	FL		03/10/2022	6.875	334,793		(1,001)				390,000	01/28/2022
100080845	CF	Los Angeles	CA		03/10/2022	4.250	384,058		(327)				540,000	02/04/2022
100080846		Austin	TX		03/10/2022	4.375	623,185		(57)				775,000	01/27/2022
100080847	CF	KLAMATH FALLS	OR		03/10/2022	5.250	480,441		(543)				605,000	02/07/2022
100080848	CF	LOS ALAMITOS	CA		03/10/2022	5.000	1,225,463		(2,660)				1,600,000	01/31/2022
100080849	CF	Descano	CA		03/10/2022	4.750	1,099,138		(1,482)				1,300,000	01/28/2022
100080850		Aventura	FL		03/10/2022	4.875	267,050		(668)				345,000	01/31/2022
100080851	CF	BRIGHTON	CO		03/10/2022	5.000	361,165		(314)				465,000	01/31/2022
100080852	CF	San Clemente	CA		03/10/2022	4.500	533,817		(193)				734,000	01/31/2022
100080853	CF	HEMET	CA		03/10/2022	5.125	327,577		(838)				450,000	02/15/2022
100080854	CF	Los Angeles	CA		03/10/2022	3.250	2,727,341		8,307				5,300,000	02/15/2022
100080855		Bonsall	CA		03/10/2022	4.875	1,004,293		(1,345)				1,500,000	01/31/2022
100080856	CF	DOVER	FL		03/17/2022	5.625	415,092		(125)				495,000	02/23/2022
100080857	CF	LAND O LAKES	FL		03/10/2022	3.875	626,544		39				1,050,000	02/09/2022
100080858	CF	CEDAR PARK	TX		03/10/2022	5.000	431,070		(932)				602,100	02/09/2022
100080859	CF	San Luis Obispo	CA		03/10/2022	3.500	656,104		223				1,250,000	01/26/2022
100080860	CF	Hayward	CA		03/10/2022	4.000	532,571		(254)				900,000	02/22/2022
100080861	CF	Austin	TX		03/10/2022	5.125	518,884		(2,139)				720,000	01/28/2022
100080862	CF	OTISVILLE	MI		03/10/2022	5.875	234,138		(624)				280,000	01/28/2022
100080863	CF	Pasadena	CA		03/10/2022	3.750	817,059		251				2,135,000	01/24/2022
100080864		PEORIA	AZ		03/10/2022	4.000	281,111		(104)				363,000	01/28/2022
100080865		Phoenix	AZ		03/10/2022	5.625	231,697		(1,004)				360,000	02/03/2022
100080866		Phoenix	AZ		03/10/2022	5.625	230,536		(954)				360,000	02/03/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080868		Salt Lake City	UT		03/10/2022	4.875	468,907		(345)				685,000	02/08/2022
100080869	CF	NOKOMIS	FL		03/10/2022	4.125	751,012		(114)				1,200,000	02/16/2022
100080870		NAPLES	FL		03/10/2022	6.000	576,766		(478)				725,000	01/31/2022
100080871	CF	San Luis Obispo	CA		03/10/2022	3.375	644,799		424				850,000	02/07/2022
100080872		MIAMI	FL		03/10/2022	5.625	516,009		(1,110)				715,000	01/31/2022
100080873		INDIAN ROCKS BEACH	FL		03/10/2022	5.500	779,050		(2,546)				884,100	02/04/2022
100080874	CF	Clovis	CA		03/10/2022	5.500	538,651		(1,085)				587,000	01/31/2022
100080875		DESERT HOT SPRINGS	CA		03/10/2022	4.750	301,686		(560)				380,000	02/09/2022
100080877	CF	Costa Mesa	CA		03/10/2022	3.750	349,851		87				1,500,000	02/07/2022
100080878		Phoenix	AZ		03/10/2022	4.000	264,716		(115)				340,000	01/21/2022
100080879	CF	FROSTPROOF	FL		03/10/2022	6.750	227,468		(543)				248,000	02/07/2022
100080880		Phoenix	AZ		03/10/2022	4.000	265,893		(114)				340,000	01/24/2022
100080881	CF	CLEARWATER BEACH	FL		03/10/2022	6.125	735,173		(1,047)				825,000	02/07/2022
100080882		Manalapan	NJ		04/22/2022	4.875	297,280		(831)				390,000	03/02/2022
100080884	CF	Sacramento	CA		03/10/2022	4.250	568,865		(94)				700,000	02/04/2022
100080885		Manalapan	NJ		03/10/2022	4.875	278,087		(829)				397,000	02/04/2022
100080886		FRESNO	CA		03/10/2022	4.875	367,705		(896)				480,000	02/04/2022
100080887		North Miami Beach	FL		03/10/2022	4.500	398,574		(469)				570,000	02/09/2022
100080888		FRESNO	CA		03/10/2022	4.875	371,136		(886)				480,000	02/11/2022
100080889		Aventura	FL		03/17/2022	5.000	608,526		417				843,000	02/18/2022
100080890		Newport Beach	CA		03/10/2022	4.000	824,860		(189)				2,280,000	02/04/2022
100080891		CASA GRANDE	AZ		03/10/2022	5.625	401,833		(405)				442,000	02/10/2022
100080892		CASA GRANDE	AZ		04/01/2022	5.625	439,760		(446)				483,333	03/10/2022
100080893		CASA GRANDE	AZ		04/22/2022	5.625	444,748		2,204				483,333	04/08/2022
100080894		Indio	CA		03/10/2022	5.625	459,986		(1,296)				585,000	02/01/2022
100080895	CF	Los Altos	CA		03/10/2022	3.375	2,777,881		1,371				4,450,000	02/15/2022
100080896		FULLERTON	CA		03/10/2022	4.500	578,955		(213)				810,000	02/10/2022
100080897	CF	FRISCO	TX		03/10/2022	4.625	726,824		(2,523)				975,000	01/27/2022
100080898		Newport Beach	CA		03/10/2022	4.500	1,657,569		(1,040)				2,579,048	02/18/2022
100080899	CF	EVERGREEN	CO		04/22/2022	4.625	451,751		(665)				780,000	03/07/2022
100080900	CF	TAMPA	FL		04/01/2022	6.375	298,098		(758)				315,000	02/25/2022
100080901	CF	ESCONDIDO	CA		03/10/2022	4.250	516,465		(565)				1,000,000	02/23/2022
100080902		FORT WALTON BEACH	FL		04/01/2022	6.250	389,032		(947)				485,000	02/25/2022
100080903	CF	Upland	CA		03/10/2022	5.375	736,520		(360)				800,000	01/28/2022
100080904	CF	BRADENTON	FL		03/10/2022	5.250	591,961		638				735,000	02/07/2022
100080905	CF	SCOTTSDALE	AZ		03/10/2022	3.875	590,569		28				765,000	01/31/2022
100080907		Fort Lauderdale	FL		03/10/2022	4.750	564,257		(752)				730,000	02/10/2022
100080908		SAUSALITO	CA		03/10/2022	4.000	1,338,403		(354)				2,700,000	02/15/2022
100080909		Murrieta	CA		03/10/2022	4.000	306,089		(206)				480,000	01/31/2022
100080910	CF	DELRAY BEACH	FL		03/17/2022	5.750	372,947		(858)				403,000	02/22/2022
100080911		Anaheim	CA		03/10/2022	4.875	558,893		(463)				760,000	02/02/2022
100080912		Fort Myers	FL		03/10/2022	4.750	133,498		(272)				180,000	02/08/2022
100080913		SAN FRANCISCO	CA		03/17/2022	4.000	1,368,333		(352)				2,250,000	02/22/2022
100080914		Joshua Tree	CA		04/01/2022	5.250	486,984		(956)				560,000	01/28/2022
100080915		Encino	CA		03/10/2022	4.500	294,540		(192)				355,000	02/01/2022
100080917		Mesa	AZ		03/17/2022	4.500	260,616		(647)				353,000	02/18/2022
100080918		Temecula	CA		03/10/2022	4.000	320,113		(242)				565,000	02/10/2022
100080919		San Francisco	CA		03/10/2022	5.375	1,171,867		(4,152)				2,150,000	01/31/2022
100080920	CF	Stockton	CA		04/01/2022	4.875	437,536		(544)				565,000	02/09/2022
100080921		Marina Del Rey	CA		03/10/2022	4.000	1,855,102		(385)				3,650,000	02/03/2022
100080922		Mesa	AZ		03/17/2022	4.125	401,945		(451)				645,000	02/25/2022
100080923		Wheat Ridge	CO		04/01/2022	4.000	342,098		(118)				730,000	02/01/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080924		Arvada	CO		03/17/2022	4.875	357,073		(779)				498,000	02/04/2022
100080925	CF	Jurupa Valley	CA		04/22/2022	5.125	639,530		(888)				832,500	02/02/2022
100080926	CF	Ontario	CA		04/01/2022	5.250	686,129		(891)				965,000	02/18/2022
100080927		Philadelphia	PA		03/17/2022	7.000	310,129		(1,241)				430,000	02/04/2022
100080928		LAVEEN	AZ		03/17/2022	4.750	562,664		(791)				700,000	01/31/2022
100080929	CF	SAN DIEGO	CA		03/17/2022	3.875	1,340,716		37				1,700,000	02/04/2022
100080930	CF	Downey	CA		04/01/2022	3.625	259,933		193				600,000	02/09/2022
100080931	CF	Pasadena	CA		04/01/2022	5.875	1,542,168		(420)				1,650,000	02/08/2022
100080932	CF	Playa Del Rey	CA		04/01/2022	5.750	756,778		(1,009)				840,000	02/22/2022
100080933	CF	Woodland Hills	CA		03/17/2022	3.875	675,964		38				2,000,000	02/08/2022
100080934	CF	ELK GROVE	CA		04/01/2022	5.625	777,507		(1,334)				900,000	02/28/2022
100080936		ROCKLIN	CA		04/01/2022	5.500	380,639		(335)				450,000	02/18/2022
100080937	CF	Glendale	CA		04/01/2022	4.375	712,884		(861)				1,100,000	02/01/2022
100080938	CF	Palm Desert	CA		04/01/2022	4.875	2,045,225		(1,000)				3,500,000	02/28/2022
100080939		SNELLVILLE	GA		03/17/2022	5.625	283,983		(805)				416,000	01/26/2022
100080940	CF	Whitney	TX		04/01/2022	5.750	360,425		(794)				387,000	02/23/2022
100080941	CF	WESTMINSTER	SC		03/17/2022	6.375	206,781		(776)				289,000	02/02/2022
100080942		ELLWOOD CITY	PA		04/01/2022	5.875	178,352		(557)				240,000	02/01/2022
100080943	CF	DRAPER	UT		04/01/2022	3.375	579,218		377				1,170,000	02/11/2022
100080944	CF	QUEEN CREEK	AZ		04/01/2022	3.875	460,891		13				660,000	02/17/2022
100080945		Fort Myers Beach	FL		03/17/2022	5.625	1,063,032		(2,375)				1,345,000	02/03/2022
100080947	CF	Greer	SC		03/17/2022	5.750	358,316		(25)				396,000	01/26/2022
100080948		Orland Park	IL		04/01/2022	5.125	1,034,241		1,017				1,300,000	02/15/2022
100080949		SUGAR LAND	TX		03/17/2022	6.375	247,657		(384)				300,000	01/25/2022
100080950	CF	ROYSE CITY	TX		03/17/2022	5.375	285,592		(659)				345,000	02/02/2022
100080951	CF	Greenwood Village	CO		03/17/2022	4.000	1,469,575		175				1,870,000	02/08/2022
100080952	CF	JACKSONVILLE	FL		03/17/2022	4.375	339,703		(22)				450,000	02/02/2022
100080953	CF	HOUSTON	TX		03/18/2022	3.499	162,998		181				230,000	01/21/2022
100080954	CF	MONUMENT	CO		03/18/2022	3.875	293,465		310				390,000	01/18/2022
100080955	CF	HOUSTON	TX		03/18/2022	3.125	147,066		342				234,000	01/20/2022
100080956	CF	CARY	NC		03/18/2022	3.625	87,552		245				340,000	01/27/2022
100080957	CF	CHICAGO	IL		03/18/2022	3.499	119,425		161				173,500	01/21/2022
100080958	CF	MANOR	TX		03/18/2022	3.374	258,467		408				370,000	01/13/2022
100080959	CF	MISSOURI CITY	TX		03/18/2022	3.374	228,142		360				325,000	01/18/2022
100080960	CF	HOUSTON	TX		03/18/2022	3.375	153,708		280				242,000	01/12/2022
100080961	CF	NORCROSS	GA		03/18/2022	3.124	212,689		488				333,000	01/27/2022
100080962	CF	MARTINEZ	CA		03/18/2022	3.624	337,450		272				630,000	01/07/2022
100080963	CF	SANTA ROSA	CA		03/18/2022	3.750	142,686		118				857,500	01/11/2022
100080964	CF	THOMASTON	GA		03/18/2022	3.874	111,825		25				155,000	12/28/2021
100080965	CF	TACOMA	WA		03/18/2022	4.249	633,887		157				1,175,000	01/18/2022
100080966	CF	CHARLOTTE	NC		03/18/2022	3.750	159,216		195				225,000	01/14/2022
100080967		BLAINE	MN		03/18/2022	4.375	204,591		98				287,000	01/10/2022
100080968	CF	PAWTUCKET	RI		03/18/2022	3.874	192,986		131				403,000	12/08/2021
100080969	CF	NAMPA	ID		03/18/2022	3.990	354,220		289				464,990	01/14/2022
100080970	CF	HAINES CITY	FL		03/18/2022	3.499	160,669		189				315,000	01/31/2022
100080971	CF	APPLE VALLEY	MN		03/18/2022	3.374	153,899		267				279,000	01/12/2022
100080972	CF	MANCHACA	TX		03/18/2022	3.499	326,862		1,501				550,000	01/20/2022
100080973	CF	MINNEAPOLIS	MN		03/18/2022	3.624	206,269		284				310,000	01/13/2022
100080974	CF	EAGLE MTN	UT		03/18/2022	3.625	175,531		116				500,000	01/12/2022
100080975	CF	MEDFORD	OR		03/18/2022	3.750	200,611		124				398,500	01/14/2022
100080976	CF	SCOTTSDALE	AZ		03/18/2022	3.750	253,753		431				345,000	01/15/2022
100080977	CF	BENSON	NC		03/18/2022	3.499	128,441		122				331,000	01/27/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080978	CF	UNION CITY	CA		03/18/2022	3.499	362,095		488				735,000	01/20/2022
100080979	CF	YUKON	OK		03/18/2022	3.374	165,045		256				235,000	01/10/2022
100080980	CF	BALTIMORE	MD		03/18/2022	3.375	116,358		236				160,000	01/18/2022
100080981	CF	WINTER HAVEN	FL		03/18/2022	3.374	203,267		318				294,000	02/02/2022
100080982	CF	HINESVILLE	GA		03/18/2022	3.250	168,662		345				242,600	01/18/2022
100080983	CF	HINESVILLE	GA		03/18/2022	3.250	167,922		353				242,000	01/18/2022
100080984	CF	BALTIMORE	MD		03/18/2022	3.375	116,358		236				165,000	01/14/2022
100080985	CF	LOS ANGELES	CA		03/18/2022	3.750	496,937		692				755,000	01/19/2022
100080986	CF	BALTIMORE	MD		03/18/2022	3.375	128,856		299				185,000	01/14/2022
100080987	CF	PASADENA	CA		03/18/2022	3.499	369,068		430				1,320,000	01/21/2022
100080988	CF	ALLEN	TX		03/18/2022	3.250	228,658		414				426,000	01/24/2022
100080989	CF	CEDAR PARK	TX		03/18/2022	3.499	275,334		371				488,000	01/13/2022
100080990	CF	RICHMOND	TX		03/18/2022	3.490	197,689		257				425,000	01/12/2022
100080991	CF	HUTTO	TX		03/18/2022	3.374	235,993		549				381,100	01/18/2022
100080992	CF	ATLANTA	GA		03/18/2022	3.874	197,995		400				290,000	01/20/2022
100080993	CF	FORT WORTH	TX		03/18/2022	3.375	167,466		316				240,000	01/12/2022
100080995	CF	NEW BRAUNFELS	TX		03/18/2022	3.499	227,328		293				325,000	01/21/2022
100080996	CF	CITRUS SPRINGS	FL		03/18/2022	3.375	152,807		229				217,000	01/31/2022
100080997	CF	MARINA DL REY	CA		03/18/2022	3.374	429,895		734				615,000	01/19/2022
100080998	CF	DENVER	CO		03/18/2022	3.874	200,124		141				840,000	01/21/2022
100080999	CF	BROOKSHIRE	TX		03/18/2022	3.499	214,216		276				330,000	01/18/2022
100081000	CF	CARY	NC		03/18/2022	3.499	304,200		543				435,000	01/11/2022
100081001	CF	SAINT DAVIDS	PA		03/18/2022	3.625	306,380		253				590,000	01/25/2022
100081003	CF	EVANS	GA		03/18/2022	3.750	196,057		250				275,000	01/28/2022
100081004	CF	BAKERSFIELD	CA		03/18/2022	3.874	125,864		88				165,000	01/26/2022
100081005	CF	STOCKTON	CA		03/18/2022	3.499	236,821		404				430,000	12/22/2021
100081006	CF	LAFAYETTE	LA		03/18/2022	3.250	129,862		340				184,000	01/24/2022
100081007	CF	NASHVILLE	TN		03/18/2022	3.499	177,285		226				280,000	02/02/2022
100081008	CF	RICHMOND	TX		03/18/2022	3.999	272,020		254				358,000	01/28/2022
100081009	CF	CORDOVA	TN		03/18/2022	3.625	192,304		170				270,000	01/28/2022
100081010	CF	LAS VEGAS	NV		03/18/2022	3.625	202,861		273				410,000	01/07/2022
100081011	CF	GLENDALE	AZ		03/18/2022	2.999	136,736		1,283				386,000	01/04/2022
100081012	CF	LAS VEGAS	NV		03/18/2022	3.750	234,970		118				452,000	01/08/2022
100081013	CF	GRAND JUNCTION	CO		03/18/2022	3.625	230,853		231				362,000	01/03/2022
100081014	CF	HAYWARD	CA		03/18/2022	3.750	185,050		95				610,000	02/02/2022
100081015	CF	HACKETTSTOWN	NJ		03/18/2022	3.625	157,216		348				250,000	01/31/2022
100081016	CF	SYLMAR	CA		03/18/2022	3.499	343,993		490				490,000	01/24/2022
100081017	CF	OAKLAND	CA		03/18/2022	3.250	125,267		276				842,000	01/13/2022
100081018	CF	BAKERSFIELD	CA		03/18/2022	3.625	105,624		101				194,000	01/06/2022
100081019	CF	ATLANTA	GA		03/18/2022	3.750	704,268		981				1,070,000	01/19/2022
100081020	CF	STEAMBOAT SPRINGS	CO		03/18/2022	3.499	211,904		318				1,275,000	01/11/2022
100081021	CF	WOODLAND	CA		03/18/2022	3.999	523,697		421				688,000	01/28/2022
100081022	CF	CORVALLIS	OR		03/18/2022	3.374	288,384		636				555,000	01/04/2022
100081023	CF	NEWBERG	OR		03/18/2022	3.499	330,835		693				510,000	01/14/2022
100081024	CF	BEAVERSTON	OR		03/18/2022	3.499	181,525		212				350,000	01/18/2022
100081025	CF	NAPA	CA		03/18/2022	3.250	211,172		834				830,000	01/20/2022
100081026	CF	NASHVILLE	TN		03/18/2022	3.374	330,893		591				499,000	01/14/2022
100081027	CF	LAS VEGAS	NV		03/18/2022	3.374	393,789		901				710,000	01/27/2022
100081028	CF	WESTMINSTER	CO		03/18/2022	3.499	169,183		364				360,000	01/06/2022
100081029	CF	FORNEY	TX		03/18/2022	2.625	117,325		460				328,000	01/14/2022
100081030	CF	WASILLA	AK		03/18/2022	3.374	137,914		344				240,000	01/06/2022
100081031	CF	FRAMINGHAM	MA		03/18/2022	3.374	306,959		582				440,000	01/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081032	CF	NASHVILLE	TN		03/18/2022	3.374	330,893		591				475,000	01/14/2022
100081033	CF	INDIANA	PA		03/18/2022	3.625	127,148		371				200,000	01/21/2022
100081034	CF	PHOENIX	AZ		03/18/2022	3.250	198,691		422				340,000	01/19/2022
100081035	CF	SAN BRUNO	CA		03/18/2022	2.999	103,412		258				510,000	01/11/2022
100081037	CF	LA MESA	CA		03/18/2022	3.374	197,325		484				680,000	01/24/2022
100081038	CF	MONTGOMERY VILLAGE	MD		03/18/2022	3.374	177,647		348				255,000	01/18/2022
100081039	CF	GREELEY	CO		03/18/2022	3.374	198,159		316				350,000	01/07/2022
100081040	CF	WATSONVILLE	CA		03/18/2022	3.250	474,359		1,098				1,615,000	01/11/2022
100081041	CF	JACKSONVILLE	NC		03/18/2022	3.499	120,807		213				186,000	01/22/2022
100081042	CF	ORANGE BEACH	AL		03/18/2022	3.499	384,230		465				835,000	01/04/2022
100081043	CF	GOLETA	CA		03/18/2022	3.499	249,372		424				1,450,000	01/05/2022
100081044	CF	PERKASIE	PA		03/18/2022	3.374	207,252		487				350,000	01/12/2022
100081045	CF	MERIDIAN	ID		03/18/2022	3.250	222,805		838				395,300	01/16/2022
100081047	CF	CLARKSVILLE	TN		03/18/2022	3.499	240,754		416				345,000	01/12/2022
100081048	CF	TEMECULA	CA		03/18/2022	3.374	247,243		426				545,000	01/13/2022
100081049	CF	MCDONOUGH	GA		03/18/2022	3.374	122,644		191				220,000	01/15/2022
100081050	CF	KATY	TX		03/18/2022	3.499	200,090		317				285,000	01/12/2022
100081051	CF	MANASSAS	VA		03/18/2022	3.499	208,419		267				348,000	01/15/2022
100081052	CF	HOUSTON	TX		03/18/2022	3.500	207,132		327				295,000	01/12/2022
100081053	CF	OCEANSIDE	CA		03/18/2022	3.374	257,063		423				475,000	01/18/2022
100081054	CF	KATY	TX		03/18/2022	3.499	245,644		392				350,000	01/12/2022
100081055	CF	AUSTIN	TX		03/18/2022	3.374	201,532		294				590,000	01/19/2022
100081056	CF	PLANO	TX		03/18/2022	3.500	176,802		273				263,000	01/18/2022
100081057	CF	DALLAS	TX		03/18/2022	3.875	242,011		262				324,000	01/07/2022
100081060	CF	MESA	AZ		03/18/2022	3.500	116,312		147				244,000	01/23/2022
100081061	CF	CASA GRANDE	AZ		03/18/2022	2.750	294,213		1,039				462,000	01/27/2022
100081062	CF	FAIRBURN	GA		03/18/2022	3.499	252,094		361				402,000	01/19/2022
100081063	CF	SAVANNAH	GA		03/18/2022	2.999	422,283		2,286				1,100,000	01/11/2022
100081064	CF	GILROY	CA		03/18/2022	3.750	408,249		436				1,305,000	01/20/2022
100081065	CF	HENDERSON	NV		03/18/2022	3.374	448,114		754				810,000	01/27/2022
100081066	CF	MIAMI	FL		03/18/2022	2.999	228,483		857				370,000	01/27/2022
100081067	CF	GREENSBORO	NC		03/18/2022	3.499	117,185		111				165,000	01/28/2022
100081068	CF	NEWPORT NEWS	VA		03/18/2022	4.125	86,951		14				120,000	01/29/2022
100081069	CF	SARASOTA	FL		03/18/2022	2.999	282,970		748				513,000	01/13/2022
100081070	CF	TAMPA	FL		03/18/2022	2.874	153,154		652				280,000	01/21/2022
100081071	CF	MATTAPAN	MA		03/18/2022	4.125	284,431		(58)				542,000	01/25/2022
100081072	CF	LANHAM	MD		03/18/2022	2.874	250,181		1,452				411,000	01/21/2022
100081073	CF	LAS VEGAS	NV		03/18/2022	3.625	338,137		443				485,000	01/30/2022
100081074	CF	UNION CITY	CA		03/18/2022	3.250	451,361		1,498				1,020,000	01/27/2022
100081075	CF	CORONA	CA		03/18/2022	3.499	214,212		569				979,000	01/26/2022
100081076	CF	LOCUST GROVE	VA		03/18/2022	3.250	159,119		370				257,000	01/27/2022
100081078	CF	LEHIGH ACRES	FL		03/18/2022	3.750	182,930		459				330,000	02/01/2022
100081080	CF	GEORGETOWN	TX		03/18/2022	3.500	213,688		289				310,000	01/29/2021
100081081	CF	SAN DIEGO	CA		03/18/2022	3.625	438,856		474				800,000	01/20/2022
100081082	CF	CHARLESTON	SC		03/18/2022	3.125	233,199		536				440,000	01/25/2021
100081083	CF	POWDER SPRINGS	GA		03/18/2022	3.374	388,550		683				555,000	01/17/2022
100081084		FONTANA	CA		03/18/2022	2.874	264,973		1,232				470,000	01/15/2022
100081085	CF	BELLINGHAM	WA		03/18/2022	3.500	235,105		318				505,000	12/29/2021
100081087	CF	OMAHA	NE		03/18/2022	3.124	137,874		404				205,000	03/18/2021
100081088	CF	QUINCY	MA		03/18/2022	3.250	240,050		502				440,000	01/28/2021
100081089	CF	CLOVIS	CA		03/18/2022	3.375	179,570		376				460,000	03/29/2021
100081090	CF	NEWTOWN SQUARE	PA		03/18/2022	3.500	177,497		293				370,000	02/16/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081091	CF	PECULIAR	MO		03/18/2022	3.625	182,965		289				280,000	12/15/2021
100081092	CF	MISSION HILLS	CA		03/18/2022	3.125	396,720		966				600,000	01/27/2021
100081094	CF	OAKLAND	MD		03/18/2022	3.500	224,555		351				675,000	12/22/2021
100081095	CF	LANCASTER	CA		03/18/2022	3.375	227,404		438				350,000	12/21/2021
100081096	CF	NAPA	CA		03/18/2022	3.125	358,683		1,050				625,000	02/02/2021
100081097	CF	CYPRESS	CA		03/18/2022	3.625	270,558		224				795,000	12/23/2021
100081098	CF	HAYMARKET	VA		03/18/2022	3.375	262,520		476				450,000	01/22/2021
100081099	CF	MEMPHIS	TN		03/18/2022	3.500	80,384		133				108,000	11/22/2021
100081100	CF	CEDAR PARK	TX		03/18/2022	3.625	185,057		250				630,000	12/27/2021
100081101	CF	LITTLE ROCK	AR		03/18/2022	3.875	148,924		95				225,000	12/20/2021
100081102	CF	NAPA	CA		03/18/2022	3.500	249,942		304				500,000	02/25/2021
100081103	CF	MORRISTOWN	TN		03/18/2022	3.625	169,970		185				240,000	12/21/2021
100081104	CF	LITTLE ROCK	AR		03/18/2022	3.875	149,152		95				228,000	12/20/2021
100081105	CF	ORLANDO	FL		03/18/2022	3.375	160,787		222				400,000	01/05/2022
100081106	CF	RICHMOND	TX		03/18/2022	3.000	197,490		528				290,000	01/19/2022
100081107	CF	CHARLOTTESVILLE	VA		03/18/2022	4.375	274,372		111				359,000	12/20/2021
100081109	CF	TAMPA	FL		03/18/2022	3.375	504,149		998				725,000	12/22/2021
100081110	CF	FLORISSANT	MO		03/18/2022	3.625	82,475		103				110,000	12/09/2021
100081111	CF	CHATTANOOGA	TN		03/18/2022	3.375	214,164		345				325,000	12/27/2021
100081112	CF	PORTSMOUTH	VA		03/18/2022	4.250	212,916		67				261,000	01/03/2022
100081113	CF	DALLAS	TX		03/18/2022	4.125	470,463		268				615,000	12/23/2021
100081114	CF	CARY	NC		03/18/2022	3.750	253,020		272				412,000	01/13/2022
100081115	CF	ASHEVILLE	NC		03/18/2022	4.125	237,583		132				310,000	01/06/2022
100081116	CF	ROCKVILLE	MD		03/18/2022	3.375	474,207		909				720,000	01/03/2022
100081117	CF	RAPID CITY	SD		03/18/2022	3.500	226,539		264				571,000	01/05/2022
100081118	CF	HOUSTON	TX		03/18/2022	3.125	156,676		364				226,500	01/07/2022
100081119	CF	MODESTO	CA		03/18/2022	3.500	198,051		228				420,000	12/24/2021
100081120	CF	GEORGETOWN	TX		03/18/2022	3.375	302,950		598				435,000	01/04/2022
100081121	CF	CONWAY	AR		03/18/2022	3.375	382,885		616				550,000	12/30/2021
100081122	CF	MERCED	CA		03/18/2022	3.500	193,997		223				400,000	12/24/2021
100081123	CF	BROADVIEW HEIGHTS	OH		03/18/2022	3.500	149,571		321				240,000	01/13/2022
100081124	CF	CYPRESS	TX		03/18/2022	3.125	183,673		444				288,000	01/05/2022
100081125	CF	LEETON	MO		03/18/2022	3.990	207,781		101				297,000	01/14/2022
100081126	CF	MORGANTON	NC		03/18/2022	4.375	261,648		20				340,000	01/11/2022
100081127	CF	IDAHO FALLS	ID		03/18/2022	3.625	255,351		258				533,000	12/21/2021
100081128	CF	SAGINAW	TX		03/18/2022	4.000	251,498		200				330,000	01/14/2022
100081129	CF	PHOENIX	AZ		03/18/2022	3.500	292,258		634				450,000	01/18/2022
100081130	CF	FRESNO	CA		03/18/2022	3.625	190,095		160				360,000	01/12/2022
100081131	CF	CARTERSVILLE	GA		03/18/2022	3.875	249,826		205				370,000	01/21/2022
100081132	CF	ANNA	TX		03/18/2022	4.990	260,591		(167)				312,000	01/12/2022
100081133	CF	CARTERSVILLE	GA		03/18/2022	3.875	249,826		205				370,000	01/21/2022
100081134	CF	VICTORVILLE	CA		03/18/2022	3.500	319,914		412				453,000	01/07/2022
100081135	CF	ELKRIDGE	MD		03/18/2022	3.250	287,970		1,125				464,000	01/12/2022
100081136	CF	BUFFALO	NY		03/18/2022	3.625	175,796		276				237,000	01/11/2022
100081139	CF	PLANO	TX		03/18/2022	2.990	208,869		1,165				323,000	01/11/2022
100081140	CF	CORNELIUS	OR		03/18/2022	3.875	289,815		306				403,000	01/07/2022
100081141	CF	TEMPE	AZ		03/18/2022	3.375	257,537		745				473,000	01/06/2022
100081142	CF	TEMPE	AZ		03/18/2022	3.375	269,515		780				495,000	01/06/2022
100081143	CF	FORKED RIVER	NJ		03/18/2022	3.875	708,255		849				1,000,000	01/24/2022
100081144	CF	BRADLEY	CA		03/18/2022	3.750	772,482		607				1,250,000	01/11/2022
100081145	CF	MECHANICSVILLE	VA		03/18/2022	3.375	179,554		515				265,000	01/07/2022
100081146	CF	LAS VEGAS	NV		03/18/2022	2.875	197,639		1,057				410,000	01/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081147	CF	ARLINGTON	VA		03/18/2022	3.625	232,031		522				315,000	12/20/2021
100081148	CF	MOUNTLAKE TERRACE	WA		03/18/2022	3.375	508,277		999				825,000	01/11/2022
100081149	CF	MOREHEAD CITY	NC		03/18/2022	3.750	188,828		221				263,000	01/07/2022
100081150	CF	VANCOUVER	WA		03/18/2022	3.500	275,816		358				394,995	12/29/2021
100081151	CF	MATTHEWS	NC		03/18/2022	4.000	285,329		228				385,000	12/30/2021
100081152	CF	MATTHEWS	NC		03/18/2022	3.750	293,216		393				390,000	12/17/2021
100081153	CF	MATTHEWS	NC		03/18/2022	3.875	303,325		370				406,000	12/30/2021
100081154	CF	JACKSON	NJ		03/18/2022	4.000	682,666		243				975,000	01/12/2022
100081155	CF	JARRELL	TX		03/18/2022	3.875	263,027		279				350,000	12/28/2021
100081156	CF	BOZEMAN	MT		03/18/2022	3.500	397,458		816				610,000	12/06/2021
100081157	CF	JARRELL	TX		03/18/2022	3.750	234,037		329				313,000	12/21/2021
100081158	CF	HOMESTEAD	FL		03/18/2022	3.125	305,559		980				504,000	12/31/2021
100081159	CF	MATTHEWS	NC		03/18/2022	3.500	243,216		315				385,000	12/23/2021
100081160	CF	LEANDER	TX		03/18/2022	3.500	305,262		395				505,000	12/17/2021
100081161	CF	SEWARD	AK		03/18/2022	3.500	349,657		624				500,000	01/06/2022
100081162	CF	AUSTIN	TX		03/18/2022	3.625	248,486		236				377,000	12/30/2021
100081163	CF	ANTIOCH	CA		03/18/2022	3.750	593,625		370				830,000	12/27/2021
100081164	CF	LOCUST GROVE	VA		03/18/2022	3.875	347,922		452				435,000	12/28/2021
100081165	CF	WASHINGTON	DC		03/18/2022	4.000	861,229		869				1,395,000	01/07/2022
100081166	CF	MATTHEWS	NC		03/18/2022	3.750	268,538		420				364,000	12/22/2021
100081168	CF	SUN VALLEY	NV		03/18/2022	3.625	256,158		252				425,000	12/22/2021
100081169	CF	SAN ANTONIO	TX		03/18/2022	3.625	266,575		281				380,000	12/30/2021
100081170	CF	LACEY	WA		03/18/2022	3.625	430,995		779				585,000	12/13/2021
100081171	CF	WASHINGTON	DC		03/18/2022	4.000	861,240		869				1,395,000	01/07/2022
100081172	CF	WOODBURN	OR		03/18/2022	3.500	342,944		444				498,000	12/16/2021
100081173	CF	FALLS CHURCH	VA		03/18/2022	3.490	221,972		292				315,000	12/15/2021
100081174	CF	BROOMFIELD	CO		03/18/2022	4.250	300,466		216				400,000	12/30/2021
100081175	CF	SEATTLE	WA		03/18/2022	5.000	426,744		(242)				542,000	12/16/2021
100081176	CF	VERO BEACH	FL		03/18/2022	3.990	342,354		276				460,000	12/30/2021
100081177	CF	SEATTLE	WA		03/18/2022	3.500	294,934		345				595,000	12/29/2021
100081179	CF	PFLUGERVILLE	TX		03/18/2022	3.500	386,027		618				550,000	12/29/2021
100081180	CF	MIRAMAR BEACH	FL		03/18/2022	3.625	501,211		478				710,000	12/01/2021
100081181	CF	PHOENIX	AZ		03/18/2022	3.625	226,806		313				324,000	12/27/2021
100081182	CF	CENTENNIAL	CO		03/18/2022	4.000	229,371		39				615,000	12/22/2021
100081183	CF	WOODSTOCK	GA		03/18/2022	3.875	208,288		208				275,000	12/21/2021
100081185	CF	AMERICAN FORK	UT		03/18/2022	3.875	246,752		60				465,000	12/22/2021
100081186	CF	ATLANTA	GA		03/18/2022	3.750	375,854		504				500,000	12/20/2021
100081187	CF	LAREDO	TX		03/18/2022	2.990	166,738		445				261,000	01/20/2022
100081188	CF	LOS ANGELES	CA		03/18/2022	3.625	391,443		588				640,000	12/21/2021
100081189	CF	SANTA ROSA	CA		03/18/2022	3.500	336,395		394				790,000	12/21/2021
100081190	CF	BIG BEAR LAKE	CA		03/18/2022	3.625	416,139		396				595,000	12/16/2021
100081191	CF	AMERICAN FORK	UT		03/18/2022	3.875	247,777		60				465,000	12/22/2021
100081192	CF	ANAHEIM	CA		03/18/2022	4.000	745,176		266				1,035,000	12/27/2021
100081193	CF	PHOENIX	AZ		03/18/2022	4.375	218,065		(29)				289,000	01/24/2022
100081194	CF	FULLERTON	CA		03/18/2022	3.500	814,713		1,491				1,180,000	12/23/2021
100081195	CF	DUNNELLON	FL		03/18/2022	3.625	234,297		394				314,000	12/22/2021
100081196	CF	BUDA	TX		03/18/2022	3.375	219,370		734				325,000	12/27/2021
100081197	CF	LITCHFIELD PARK	AZ		03/18/2022	3.750	251,976		157				383,000	12/23/2021
100081198	CF	SALT LAKE CITY	UT		03/18/2022	3.625	529,358		893				750,000	12/17/2021
100081199	CF	BOSTON	MA		03/18/2022	3.625	596,514		567				855,000	11/29/2021
100081200	CF	LEHI	UT		03/18/2022	3.875	262,157		278				360,000	12/22/2021
100081201	CF	DAYTONA BEACH	FL		03/18/2022	3.750	222,500		153				380,000	12/17/2021

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081202	CF	TULSA	OK		03/18/2022	4.125	151,227		36				196,000	01/21/2022
100081204	CF	PEORIA	AZ		03/18/2022	3.875	312,036		331				449,000	12/02/2021
100081205	CF	IOLA	TX		03/18/2022	3.500	346,359		490				495,000	01/13/2022
100081206	CF	DURHAM	NC		03/18/2022	3.125	119,504		282				199,000	01/14/2022
100081207	CF	BRAMBLETON	VA		03/18/2022	3.750	414,250		627				560,000	12/23/2021
100081208	CF	EDMOND	OK		03/18/2022	3.625	223,359		261				319,000	01/07/2022
100081209	CF	STOCKBRIDGE	GA		03/18/2022	3.375	171,897		319				256,000	01/12/2022
100081210	CF	NEW BRAUNFELS	TX		03/18/2022	3.625	284,536		269				400,000	01/06/2022
100081211	CF	FRISCO	TX		03/18/2022	3.249	307,431		555				678,000	01/07/2022
100081212	CF	EVERETT	MA		03/18/2022	3.625	806,662		1,183				1,150,000	12/28/2021
100081213	CF	SAN ANTONIO	TX		03/18/2022	3.500	185,007		216				280,000	01/05/2022
100081214	CF	PEOTONE	IL		03/18/2022	3.375	222,393		469				320,500	01/18/2022
100081215	CF	MEMPHIS	TN		03/18/2022	3.625	175,838		123				440,000	01/05/2022
100081216	CF	MOREHEAD CITY	NC		03/18/2022	3.625	146,796		150				242,000	01/14/2022
100081217	CF	HUNTSVILLE	AL		03/18/2022	3.375	178,707		282				277,000	12/30/2021
100081219	CF	PROSPER	TX		03/18/2022	3.375	334,734		641				480,000	01/13/2022
100081220	CF	CANTON	NC		03/18/2022	3.500	222,457		287				318,000	01/10/2022
100081221	CF	MARS HILL	NC		03/18/2022	3.500	227,675		375				345,500	01/19/2022
100081222	CF	ASHBURN	VA		03/18/2022	3.375	152,690		212				429,000	12/29/2021
100081223	CF	O FALLON	MO		03/18/2022	3.500	165,468		193				284,000	01/24/2022
100081224	CF	NORTH LAS VEGAS	NV		03/18/2022	3.750	245,669		124				658,000	12/29/2021
100081225	CF	YORKTOWN	VA		03/18/2022	3.375	205,059		302				372,000	12/17/2021
100081226	CF	GALLATIN	TN		03/18/2022	3.750	225,840		207				343,000	01/13/2022
100081227	CF	MARIETTA	GA		03/18/2022	3.625	205,886		332				275,000	01/07/2022
100081228	CF	LONG BRANCH	NJ		03/18/2022	4.000	913,791		697				1,600,000	12/21/2021
100081229	CF	MADISON	SD		03/18/2022	3.500	155,076		183				310,000	12/27/2021
100081230	CF	ANKENY	IA		03/18/2022	3.500	193,089		305				275,000	01/10/2022
100081231	CF	SANFORD	NC		03/18/2022	3.375	183,910		349				286,000	12/29/2021
100081232	CF	OKLAHOMA CITY	OK		03/18/2022	3.500	103,449		169				140,000	12/28/2021
100081233	CF	GRAND BLANC	MI		03/18/2022	3.625	94,102		111				130,000	11/30/2021
100081234	CF	OKLAHOMA CITY	OK		03/18/2022	3.625	99,541		117				140,000	12/22/2021
100081235	CF	OKLAHOMA CITY	OK		03/18/2022	3.625	117,479		146				156,000	12/29/2021
100081236	CF	OKLAHOMA CITY	OK		03/18/2022	3.625	107,683		133				150,000	01/17/2022
100081237	CF	MYRTLE BEACH	SC		03/18/2022	3.375	164,982		260				235,000	01/10/2022
100081238	CF	PLANO	TX		03/18/2022	3.000	181,612		933				275,000	12/21/2021
100081239	CF	GRAND BLANC	MI		03/18/2022	3.625	93,941		111				125,000	11/30/2021
100081241	CF	WAYNESVILLE	NC		03/18/2022	3.375	249,342		401				360,000	12/17/2021
100081243	CF	MECHANICSVILLE	VA		03/18/2022	4.250	248,383		159				350,000	12/17/2021
100081244	CF	KNOXVILLE	TN		03/18/2022	3.375	102,413		441				155,000	01/12/2022
100081247	CF	PLACENTIA	CA		03/18/2022	3.750	298,244		150				800,000	12/02/2021
100081248	CF	DAYTON	OH		03/18/2022	3.625	67,742		4,345				318,151	02/05/2021
100081250	CF	LAKE ELSINORE	CA		03/18/2022	3.490	288,848		873				465,000	01/03/2022
100081251	CF	MYRTLE BEACH	SC		03/18/2022	3.500	258,231		334				376,000	12/29/2021
100081252	CF	ALISO VIEJO	CA		03/18/2022	4.000	713,915		254				990,000	01/19/2022
100081253	CF	LEXINGTON PARK	MD		03/18/2022	3.125	251,338		710				378,000	02/10/2021
100081254	CF	HENDERSON	NV		03/18/2022	3.500	284,104		368				449,000	12/16/2021
100081255	CF	LEBANON	TN		03/18/2022	3.125	203,519		779				305,000	12/29/2021
100081256	CF	LEANDER	TX		03/18/2022	3.375	289,783		428				515,000	01/07/2022
100081257	CF	PUYALLUP	WA		03/18/2022	3.625	438,664		762				592,000	12/22/2021
100081258	CF	MERCED	CA		03/18/2022	3.500	243,639		315				400,000	12/28/2021
100081259	CF	ORLANDO	FL		03/18/2022	3.500	256,171		332				410,000	12/30/2021
100081260	CF	NAPA	CA		03/18/2022	3.125	524,765		1,803				840,000	02/19/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081261	CF	BOZEMAN	MT		03/18/2022	3.625	332,370		473				475,000	01/04/2022
100081263	CF	BRADENTON	FL		03/18/2022	3.500	227,952		368				362,000	01/05/2022
100081264	CF	LATHROP	CA		03/18/2022	3.500	454,953		589				646,000	12/17/2021
100081265	CF	SAN DIEGO	CA		03/18/2022	3.625	531,780		763				1,050,000	02/11/2021
100081266	CF	AURORA	CO		03/18/2022	3.625	252,794		210				455,000	12/22/2021
100081267	CF	GREENVILLE	SC		03/18/2022	3.625	253,737		241				399,000	12/22/2021
100081268	CF	TRACY	CA		03/18/2022	3.500	281,505		386				585,000	12/30/2021
100081269	CF	CLEVELAND	TN		03/18/2022	4.000	232,193		186				305,155	12/29/2021
100081270	CF	TOWNSEND	DE		03/18/2022	3.625	230,739		220				325,000	12/21/2021
100081271	CF	MORRISVILLE	NC		03/18/2022	3.500	277,238		444				395,000	01/04/2022
100081272	CF	EL SOBRANTE	CA		03/18/2022	3.500	270,719		383				525,000	12/23/2021
100081274	CF	PINOLE	CA		03/18/2022	3.500	266,950		378				765,000	12/23/2021
100081275	CF	REDMOND	WA		03/18/2022	3.625	394,125		375				555,000	12/28/2021
100081276	CF	WHITEFISH	MT		03/18/2022	3.625	218,777		182				520,000	12/15/2021
100081277	CF	PHOENIX	AZ		03/18/2022	4.000	284,775		229				385,000	12/22/2021
100081278	CF	COROLLA	NC		03/18/2022	4.250	526,740		160				704,000	11/17/2021
100081279	CF	GRANTS PASS	OR		03/18/2022	3.990	228,169		187				403,000	12/06/2021
100081280	CF	WEST BOUNTIFUL	UT		03/18/2022	3.990	299,471		245				491,000	12/30/2021
100081281	CF	LAS VEGAS	NV		03/18/2022	3.875	366,881		376				485,000	12/21/2021
100081282	CF	LEBANON	IL		03/18/2022	5.000	254,759		(218)				330,000	12/29/2021
100081284	CF	NORTH BRUNSWICK	NJ		03/18/2022	3.875	228,660		325				305,000	12/03/2021
100081286	CF	DUNEDIN	FL		03/18/2022	3.500	200,784		231				426,000	12/22/2021
100081287	CF	LONGMONT	CO		03/18/2022	3.625	343,340		325				570,000	01/07/2022
100081289	CF	VIRGINIA BEACH	VA		03/18/2022	4.000	455,168		259				635,000	12/23/2021
100081290	CF	SNEADS FERRY	NC		03/18/2022	3.625	131,659		170				180,000	12/22/2021
100081291	CF	FRANKLIN	TN		03/18/2022	3.875	574,931		749				740,000	11/08/2021
100081292	CF	SAN DIEGO	CA		03/18/2022	3.875	292,828		71				700,000	12/27/2021
100081293	CF	GROSSE POINTE PARK	MI		03/18/2022	3.750	97,492		68				350,000	01/18/2022
100081294	CF	SMYRNA	GA		03/18/2022	2.990	128,913		598				235,000	01/07/2022
100081295	CF	SAINT PETERS	MO		03/18/2022	3.500	187,715		235				290,000	01/20/2022
100081296	CF	O FALLON	MO		03/18/2022	3.500	183,006		230				265,000	01/20/2022
100081297	CF	GROSSE POINTE PARK	MI		03/18/2022	3.750	91,533		119				356,000	01/18/2022
100081298	CF	LAKEWOOD	NJ		03/18/2022	3.625	518,268		523				1,000,000	12/30/2021
100081299	CF	LAS VEGAS	NV		03/18/2022	4.875	292,970		(62)				375,000	12/18/2021
100081300	CF	RIVERSIDE	CA		03/18/2022	3.625	378,940		381				667,000	01/19/2022
100081301	CF	TEHACHAPI	CA		03/18/2022	3.625	228,705		286				324,000	01/12/2022
100081302	CF	BEDFORD	TX		03/18/2022	3.875	263,246		279				348,000	12/21/2021
100081303	CF	BAKERSFIELD	CA		03/18/2022	3.500	189,460		218				359,000	01/05/2022
100081304	CF	SAN ANTONIO	TX		03/18/2022	3.250	192,292		564				287,000	01/19/2022
100081305		WILLOW GROVE	PA		03/18/2022	5.000	347,942		90				450,000	12/23/2021
100081306	CF	PUYALLUP	WA		03/18/2022	3.990	238,551		153				630,000	12/23/2021
100081307	CF	LANCASTER	CA		03/18/2022	3.500	248,498		399				380,000	01/24/2022
100081308	CF	BELLINGHAM	WA		03/18/2022	4.375	455,768		284				596,000	01/21/2022
100081309	CF	PHOENIX	AZ		03/18/2022	4.375	268,315		118				357,000	01/11/2022
100081310	CF	WASHINGTON	DC		03/18/2022	3.750	771,223		1,116				1,200,000	12/21/2021
100081311	CF	PRINCETON	TX		03/18/2022	3.375	166,550		241				345,000	01/14/2022
100081312	CF	FULLERTON	CA		03/18/2022	3.500	104,599		74				396,500	12/21/2021
100081313	CF	PRINCETON	TX		03/18/2022	3.375	187,479		271				366,000	01/14/2022
100081315	CF	COLUMBIA	MD		03/18/2022	3.625	196,577		150				405,000	01/18/2022
100081316	CF	GILBERT	AZ		03/18/2022	3.375	211,048		310				439,000	01/03/2022
100081317	CF	RICHMOND	TX		03/18/2022	4.375	211,835		(27)				272,000	01/24/2022
100081318	CF	HINESVILLE	GA		03/18/2022	3.375	100,189		123				142,000	12/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081319	CF	IRVING	TX		03/18/2022	3.375	158,162		238				245,500	01/18/2022
100081322	CF	MOUNTLAKE TERRACE	WA		03/18/2022	3.375	424,254		682				605,000	01/07/2022
100081323	CF	YUKON	OK		03/18/2022	3.750	156,115		259				210,000	12/30/2021
100081325	CF	HONOLULU	HI		03/18/2022	3.625	732,680		694				1,030,000	01/03/2022
100081326	CF	JOSEPHINE	TX		03/18/2022	3.625	229,908		387				308,000	12/16/2021
100081327	CF	SAN ANTONIO	TX		03/18/2022	3.750	225,496		260				365,000	12/10/2021
100081329	CF	WEST LAKE HILLS	TX		03/18/2022	3.500	369,518		733				750,000	02/19/2021
100081331	CF	ALPHARETTA	GA		03/18/2022	3.990	353,662		290				465,000	12/27/2021
100081332	CF	EL MONTE	CA		03/18/2022	3.990	298,245		56				855,000	12/23/2021
100081333	CF	LOS ANGELES	CA		03/18/2022	3.875	522,665		582				850,000	01/03/2022
100081334	CF	IRVINE	CA		03/18/2022	3.625	517,580		462				1,225,000	12/20/2021
100081335	CF	SCOTTSDALE	AZ		03/18/2022	3.750	163,692		82				373,000	01/03/2022
100081337	CF	SURFSIDE BCH	SC		03/18/2022	3.750	390,129		262				587,000	12/16/2021
100081339	CF	NEBO	NC		03/18/2022	4.000	515,376		547				660,000	01/05/2022
100081340	CF	ROWLAND HEIGHTS	CA		03/18/2022	3.625	514,472		709				735,000	01/06/2022
100081341	CF	VIRGINIA BEACH	VA		03/18/2022	3.490	274,040		334				904,000	11/22/2021
100081344	CF	GARDEN GROVE	CA		03/18/2022	3.625	884,538		1,377				1,450,000	03/06/2021
100081345	CF	LONG BRANCH	NJ		03/18/2022	3.500	334,871		433				485,000	12/17/2021
100081346	CF	FOUNTAIN VALLEY	CA		03/18/2022	3.875	678,589		326				1,600,000	12/18/2021
100081347	CF	HOUSTON	TX		03/18/2022	3.875	284,037		300				376,000	01/04/2022
100081348	CF	SCOTTSDALE	AZ		03/18/2022	3.750	522,542		700				700,000	12/30/2021
100081349	CF	FORT WORTH	TX		03/18/2022	3.500	376,978		676				545,000	12/30/2021
100081350	CF	GEORGETOWN	TX		03/18/2022	3.750	201,679		167				469,000	12/31/2021
100081352	CF	SPANISH FORT	AL		03/18/2022	3.625	228,549		385				310,000	12/28/2021
100081353	CF	WILLIAMSBURG	VA		03/18/2022	3.500	253,892		373				376,000	12/28/2021
100081354	CF	BOTHELL	WA		03/18/2022	3.375	188,912		277				720,000	01/06/2022
100081355	CF	ALEXANDRIA	VA		03/18/2022	3.375	353,151		909				720,000	01/03/2022
100081356	CF	LATHROP	CA		03/18/2022	3.500	454,953		568				646,000	12/21/2021
100081357	CF	WEST VALLEY CITY	UT		03/18/2022	3.375	179,417		645				442,000	01/08/2022
100081359	CF	NASHVILLE	TN		03/18/2022	3.750	618,665		312				1,350,000	12/30/2021
100081360	CF	CAROLINA BEACH	NC		03/18/2022	3.500	200,303		257				285,000	10/20/2021
100081361	CF	GILBERT	AZ		03/18/2022	3.500	276,095		322				537,000	01/06/2022
100081362	CF	DENVER	CO		03/18/2022	3.500	178,807		221				370,000	12/30/2021
100081363	CF	COVINA	CA		03/18/2022	3.375	208,539		987				680,004	01/11/2022
100081364	CF	ZEBULON	NC		03/18/2022	3.875	209,081		209				276,500	12/21/2021
100081365	CF	RALEIGH	NC		03/18/2022	3.500	230,388		270				750,000	12/29/2021
100081366	CF	BURKE	VA		03/18/2022	3.375	142,524		369				444,000	12/28/2021
100081367	CF	SANTA MONICA	CA		03/18/2022	3.250	694,644		2,767				2,080,000	12/28/2021
100081368	CF	MOUNT JULIET	TN		03/18/2022	3.875	229,685		148				375,000	01/20/2022
100081369	CF	BOSSIER CITY	LA		03/18/2022	3.500	192,160		438				285,000	12/23/2021
100081370	CF	IVINS	UT		03/18/2022	3.500	234,699		319				724,000	12/16/2021
100081371	CF	WEST NEW YORK	NJ		03/18/2022	3.500	224,879		630				425,000	12/07/2021
100081372	CF	PUEBLO	CO		03/18/2022	3.500	307,716		359				585,000	01/25/2022
100081373	CF	ROCHESTER	NH		03/18/2022	4.125	143,175		105				190,000	12/01/2021
100081374	CF	GATLINBURG	TN		03/18/2022	3.875	273,551		113				519,000	01/14/2022
100081375	CF	SIOUX FALLS	SD		03/18/2022	3.375	163,122		334				238,000	12/17/2021
100081376	CF	PFLUGERVILLE	TX		03/18/2022	3.375	258,024		495				370,000	01/19/2022
100081377	CF	SEASIDE PARK	NJ		03/18/2022	3.500	560,832		931				1,250,000	01/13/2022
100081378	CF	ZEBULON	NC		03/18/2022	3.375	221,000		356				340,000	12/22/2021
100081379	CF	HOUSTON	TX		03/18/2022	3.500	159,247		276				230,000	01/24/2022
100081380	CF	GLENPOOL	OK		03/18/2022	3.750	173,321		126				275,000	01/14/2022
100081381	CF	EVANS	GA		03/18/2022	4.000	194,810		133				264,000	01/14/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081382	CF	AUSTIN	TX		03/18/2022	3.750	355,492		286				565,000	12/17/2021
100081383	CF	LITTLETON	NC		03/18/2022	3.875	600,583		214				1,066,500	01/24/2022
100081384	CF	CHULA VISTA	CA		03/18/2022	3.875	407,508		172				775,000	01/18/2022
100081385	CF	SARASOTA	FL		03/18/2022	3.750	257,618		130				480,000	12/28/2021
100081386	CF	SEVIERVILLE	TN		03/18/2022	4.375	510,840		38				675,000	12/30/2021
100081387	CF	PLAYA DEL REY	CA		03/18/2022	3.625	227,794		189				500,000	12/23/2021
100081388	CF	BOISE	ID		03/18/2022	3.625	564,931		740				1,050,000	01/06/2022
100081389	CF	SPRING LAKE	NC		03/18/2022	2.250	106,854		1,050				205,000	12/28/2021
100081390	CF	BOZEMAN	MT		03/18/2022	3.625	216,404		180				512,000	12/23/2021
100081392	CF	KATY	TX		03/18/2022	3.500	210,338		487				286,000	12/10/2021
100081393	CF	BROOKLYN CENTER	MN		03/18/2022	3.990	222,759		234				277,000	12/27/2021
100081395	CF	HOLLYWOOD	FL		03/18/2022	3.625	350,681		345				515,000	12/03/2021
100081396	CF	LAS VEGAS	NV		03/18/2022	3.750	227,127		115				563,000	12/11/2021
100081397	CF	LEBANON	TN		03/18/2022	4.000	242,816		194				327,000	12/16/2021
100081398	CF	OREM	UT		03/18/2022	3.625	459,978		437				675,000	12/30/2021
100081399	CF	JACKSONVILLE	FL		03/18/2022	3.625	218,703		368				293,000	12/20/2021
100081400	CF	PUYALLUP	WA		03/18/2022	3.500	363,645		471				516,000	12/17/2021
100081401	CF	HIGHLAND	UT		03/18/2022	3.625	521,949		496				755,000	12/30/2021
100081402	CF	CHULA VISTA	CA		03/18/2022	3.875	451,389		658				601,000	01/03/2022
100081403	CF	GAINESVILLE	FL		03/18/2022	3.875	229,279		344				295,000	12/20/2021
100081404	CF	HUFFMAN	TX		03/18/2022	3.750	183,149		216				250,000	12/28/2021
100081405	CF	CHICAGO	IL		03/18/2022	3.625	151,288		164				325,000	12/17/2021
100081406	CF	COLLIERVILLE	TN		03/18/2022	3.625	202,635		180				285,000	12/16/2021
100081407	CF	LEBANON	TN		03/18/2022	3.875	246,534		262				326,000	12/31/2021
100081408	CF	MATTHEWS	NC		03/18/2022	4.000	285,329		228				378,000	12/28/2021
100081409	CF	KENAI	AK		03/18/2022	3.625	324,685		406				460,000	12/30/2021
100081410	CF	LAWRENCEVILLE	GA		03/18/2022	3.250	210,628		491				305,000	12/21/2021
100081411	CF	CARPINTERIA	CA		03/18/2022	3.250	359,068		1,203				775,000	01/19/2022
100081412	CF	INLET BEACH	FL		03/18/2022	3.625	331,782		296				985,000	12/30/2021
100081413	CF	LAS VEGAS	NV		03/18/2022	3.500	296,795		384				431,000	12/30/2021
100081414	CF	DALLAS	TX		03/18/2022	3.750	240,797		478				325,000	01/13/2022
100081415	CF	CENTERTON	AR		03/18/2022	3.500	237,002		403				343,000	12/15/2021
100081416	CF	CLAYTON	NC		03/18/2022	3.500	162,896		315				302,000	01/10/2022
100081417	CF	FREMONT	CA		03/18/2022	3.500	570,573		738				815,000	12/23/2021
100081418	CF	REDINGTON SHORES	FL		03/18/2022	3.750	294,208		150				530,000	01/12/2022
100081419	CF	LOMITA	CA		03/18/2022	3.625	582,166		554				820,000	12/29/2021
100081420	CF	INLET BEACH	FL		03/18/2022	4.000	592,489		595				740,000	01/04/2022
100081421	CF	SEMINOLE	FL		03/18/2022	4.250	303,035		372				415,000	01/07/2022
100081422	CF	STATEN ISLAND	NY		03/18/2022	4.000	380,585		307				520,000	01/11/2022
100081423	CF	YAKIMA	WA		03/18/2022	3.500	180,564		483				410,000	01/05/2022
100081424	CF	TEHACHAPI	CA		03/18/2022	3.250	101,201		383				253,000	01/08/2022
100081425	CF	ANNA	TX		03/18/2022	3.125	211,919		550				350,000	01/13/2022
100081426	CF	AUBURN	AL		03/18/2022	3.875	173,818		156				235,000	12/23/2021
100081427	CF	LAS VEGAS	NV		03/18/2022	3.875	335,649		475				448,000	01/03/2022
100081428	CF	CITRUS HEIGHTS	CA		03/18/2022	3.375	79,921		104				342,000	01/07/2022
100081429	CF	CAYCE	SC		03/18/2022	3.750	176,624		218				245,000	12/29/2021
100081430	CF	BATH	NC		03/18/2022	3.625	303,793		524				610,001	01/20/2022
100081431		FAYETTEVILLE	AR		03/18/2022	3.124	125,794		290				214,000	11/23/2021
100081432	CF	MODESTO	CA		03/18/2022	3.500	187,215		196				400,000	12/24/2021
100081433	CF	PFAFFTOWN	NC		03/18/2022	3.249	116,425		201				228,000	12/20/2021
100081434	CF	VALLEJO	CA		03/18/2022	3.500	454,642		747				650,000	12/30/2021
100081435	CF	WENDELL	NC		03/18/2022	3.875	252,074		266				333,000	01/12/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081436	CF	KINGMAN	AZ		03/18/2022	3.375	138,112		231				218,000	10/12/2021
100081437	CF	ASHEVILLE	NC		03/18/2022	3.249	125,207		244				373,000	12/17/2021
100081438	CF	ZEBULON	NC		03/18/2022	3.625	199,947		324				268,000	12/21/2021
100081439	CF	APEX	NC		03/18/2022	3.125	186,278		456				276,000	12/01/2020
100081440	CF	MURFREESBORO	TN		03/18/2022	3.375	145,161		201				370,000	01/14/2022
100081441	CF	DULUTH	MN		03/18/2022	3.500	105,553		147				150,000	12/30/2021
100081443	CF	MORRISTOWN	TN		03/18/2022	3.625	115,179		150				175,000	12/21/2021
100081444	CF	LAS VEGAS	NV		03/18/2022	3.499	224,881		369				370,000	01/25/2022
100081445	CF	FREDERICKSBURG	VA		03/18/2022	3.374	224,677		447				335,000	01/27/2022
100081446	CF	SOUTH JORDAN	UT		03/18/2022	3.124	237,089		651				440,000	02/02/2022
100081447	CF	RICHMOND	TX		03/18/2022	2.999	187,857		1,163				335,000	02/01/2022
100081449	CF	EL CAJON	CA		03/18/2022	3.250	337,950		1,339				930,000	01/22/2022
100081450	CF	WASHINGTON	DC		03/18/2022	3.625	229,655		206				605,000	01/29/2022
100081451	CF	HENDERSON	NV		03/18/2022	3.250	334,522		625				480,000	01/27/2022
100081452	CF	NORFOLK	VA		03/18/2022	3.374	152,103		489				225,000	01/31/2022
100081453	CF	LAVEEN	AZ		03/18/2022	3.250	234,295		474				425,000	01/10/2022
100081454	CF	SAN JOSE	CA		03/18/2022	3.375	646,904		1,430				1,200,000	01/04/2022
100081455	CF	SNOHOMISH	WA		03/18/2022	3.375	509,075		976				800,000	01/21/2022
100081456	CF	RENO	NV		03/18/2022	2.999	561,928		3,420				1,025,000	01/30/2022
100081457	CF	RIVERSIDE	CA		03/18/2022	3.250	266,490		1,002				395,500	01/25/2022
100081458	CF	FRIENDSWOOD	TX		03/18/2022	3.500	226,703		363				323,000	01/12/2022
100081459	CF	AUSTIN	TX		03/18/2022	3.250	184,138		603				560,000	01/28/2022
100081460	CF	FULSHEAR	TX		03/18/2022	3.500	217,579		348				310,000	01/12/2022
100081461	CF	MERIDIAN	ID		03/18/2022	3.374	194,454		539				460,000	01/12/2022
100081462	CF	BUDA	TX		03/18/2022	3.374	270,778		531				388,500	01/31/2022
100081463	CF	MEDFORD	OR		03/18/2022	3.499	340,721		557				485,000	02/01/2022
100081464	CF	PHEONIX	AZ		03/18/2022	3.250	162,133		339				350,000	01/21/2022
100081465	CF	FAYETTEVILLE	AR		03/18/2022	3.374	201,258		425				290,000	02/03/2022
100081467	CF	SACRAMENTO	CA		03/18/2022	3.499	245,676		392				394,000	01/07/2022
100081468	CF	IRVINE	CA		03/18/2022	3.875	903,025		1,082				1,275,000	01/13/2022
100081469	CF	PACOIMA	CA		03/18/2022	3.374	296,679		965				655,000	01/19/2022
100081470	CF	FAIRVIEW	OR		03/18/2022	3.374	204,516		363				450,000	01/22/2022
100081471	CF	AUGUSTA	GA		03/18/2022	3.250	148,793		331				230,000	01/18/2022
100081472	CF	SOUTH JORDAN	UT		03/18/2022	3.625	106,833		60				322,000	01/10/2022
100081473	CF	SAINT PETERSBURG	FL		03/18/2022	3.250	151,149		503				309,000	01/14/2022
100081474	CF	LOS ANGELES	CA		03/18/2022	3.374	457,301		1,031				1,230,000	01/17/2022
100081475	CF	MELISSA	TX		03/18/2022	3.250	160,556		297				330,000	01/14/2022
100081476	CF	SUGAR MOUNTAIN	NC		03/18/2022	3.374	497,830		975				717,000	01/27/2022
100081477	CF	BAKERSFIELD	CA		03/18/2022	3.625	164,724		218				310,000	01/27/2022
100081478	CF	FEDERAL WAY	WA		03/18/2022	3.499	366,073		635				525,000	12/26/2021
100081479	CF	SURPRISE	AZ		03/18/2022	3.250	335,603		889				500,000	01/22/2022
100081480	CF	SACRAMENTO	CA		03/18/2022	3.500	193,814		222				515,000	01/12/2022
100081481	CF	ASHBURN	VA		03/18/2022	3.375	389,811		645				687,000	01/14/2022
100081482	CF	STERLING HTS	MI		03/18/2022	4.375	132,179		1				190,000	02/07/2022
100081483	CF	KILL DEVIL HILLS	NC		03/18/2022	3.875	424,594		549				530,000	01/10/2022
100081484	CF	ALBANY	OR		03/18/2022	3.750	202,657		196				365,000	11/30/2021
100081485	CF	ATLANTA	GA		03/18/2022	3.124	252,787		580				381,000	01/20/2022
100081486	CF	LOS ANGELES	CA		03/18/2022	3.875	889,164		990				1,450,000	01/07/2022
100081488	CF	WENATCHEE	WA		03/18/2022	3.625	209,421		550				385,000	02/01/2022
100081489	CF	RALEIGH	NC		03/18/2022	3.499	152,224		365				230,000	01/25/2022
100081490	CF	STOCKTON	CA		03/18/2022	3.500	256,675		483				581,000	01/11/2022
100081491	CF	PHOENIX	AZ		03/18/2022	3.999	171,295		224				215,000	01/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081492	CF	LAKEWOOD	NJ		03/18/2022	4.125	294,776		(28)				405,000	01/27/2022
100081493	CF	YPSILANTI	MI		03/18/2022	3.750	191,762		99				481,000	02/07/2022
100081495	CF	MUSTANG	OK		03/18/2022	3.375	173,903		284				248,000	01/19/2022
100081496	CF	PIEDMONT	OK		03/18/2022	3.374	119,077		219				233,000	01/14/2022
100081497	CF	MCKINNEY	TX		03/18/2022	3.999	312,708		378				393,000	01/21/2022
100081499	CF	EDMOND	OK		03/18/2022	3.500	96,684		68				203,000	01/25/2022
100081500	CF	VIRGINIA BCH	VA		03/18/2022	3.750	126,264		1,753				240,000	01/24/2022
100081501	CF	LINCOLN	CA		03/18/2022	3.750	295,769		200				580,000	01/14/2022
100081502	CF	HOUSTON	TX		03/18/2022	4.375	283,474		174				375,000	01/31/2022
100081503		SALT LAKE CITY	UT		03/18/2022	3.625	216,303		296				462,000	01/07/2022
100081504	CF	DEERFIELD BCH	FL		03/18/2022	2.874	196,138		667				310,000	01/14/2022
100081505		SCHERTZ	TX		03/18/2022	3.625	138,884		287				230,000	01/22/2022
100081506	CF	GAINESVILLE	FL		03/18/2022	3.999	443,067		371				665,000	01/27/2022
100081507	CF	ROSWELL	GA		03/18/2022	3.124	299,247		1,324				450,000	02/01/2022
100081508	CF	DAVENPORT	FL		03/18/2022	4.250	584,463		233				735,000	01/31/2022
100081509	CF	GAINESVILLE	FL		03/18/2022	3.999	443,067		371				665,000	01/27/2022
100081510	CF	ANTIOCH	CA		03/18/2022	3.499	177,425		287				547,000	01/24/2022
100081511	CF	HARKER HEIGHTS	TX		03/18/2022	3.999	174,750		123				245,000	02/01/2022
100081512	CF	ARDMORE	PA		03/18/2022	3.625	206,700		274				468,000	01/07/2022
100081513		FREDERICKSBURG	TX		03/18/2022	3.625	274,595		524				400,000	02/03/2022
100081514	CF	PHILADELPHIA	PA		03/18/2022	3.374	113,830		150				311,500	01/26/2022
100081515	CF	FREDERICKSBRG	VA		03/18/2022	3.875	228,141		304				285,000	01/04/2022
100081516	CF	VAN NUYS	CA		03/18/2022	3.499	207,340		240				420,000	01/26/2022
100081517	CF	FREDERICKSBURG	VA		03/18/2022	3.250	201,737		442				300,000	01/18/2022
100081518	CF	COSTA MESA	CA		03/18/2022	3.999	418,493		334				570,000	01/24/2022
100081519	CF	RENTON	WA		03/18/2022	3.374	427,883		811				720,000	01/21/2022
100081520	CF	MILFORD	MA		03/18/2022	3.625	240,609		525				608,000	01/11/2022
100081521	CF	SAN JOSE	CA		03/18/2022	3.750	244,066		123				1,195,000	01/04/2022
100081522	CF	ALLEN	TX		03/18/2022	3.250	157,034		279				368,000	01/24/2022
100081523	CF	MILLERSVILLE	MD		03/18/2022	3.250	185,194		354				310,000	01/25/2022
100081524	CF	EL PASO	TX		03/18/2022	3.374	122,162		338				196,000	01/12/2022
100081525	CF	CITRUS SPGS	FL		03/18/2022	3.250	164,151		313				235,000	01/31/2022
100081526	CF	RANCHO CALIFORNIA	CA		03/18/2022	3.500	380,322		511				625,000	12/21/2021
100081527	CF	SPARKS	NV		03/18/2022	3.499	303,669		392				430,000	01/03/2022
100081528	CF	HONOLULU	HI		03/18/2022	3.374	180,914		326				410,000	01/09/2022
100081530	CF	NORTH LAS VEGAS	NV		03/18/2022	3.750	300,449		417				417,000	12/21/2021
100081531	CF	CHAMBERSBURG	PA		03/18/2022	3.625	149,499		216				200,000	01/14/2022
100081532	CF	SAN DIEGO	CA		03/18/2022	3.750	723,704		499				1,570,000	01/20/2022
100081533	CF	SHERWOOD	AR		03/18/2022	3.875	116,157		147				165,000	01/14/2022
100081535	CF	COMBINED LOCKS	WI		03/18/2022	4.750	358,278		(149)				438,000	12/28/2021
100081536	CF	BUDA	TX		03/18/2022	3.625	66,929		690				380,000	12/15/2021
100081537	CF	AZUSA	CA		03/18/2022	3.374	428,062		820				615,000	01/04/2022
100081538	CF	CHAMBERSBURG	PA		03/18/2022	3.625	149,499		216				200,000	01/14/2022
100081540	CF	IRVINE	CA		03/18/2022	3.625	468,287		418				1,200,000	12/20/2021
100081541	CF	PROVIDENCE	RI		03/18/2022	3.750	376,696		436				760,000	01/14/2022
100081542	CF	OKLAHOMA CITY	OK		03/18/2022	3.500	116,520		191				156,000	12/30/2021
100081543	CF	SEATTLE	WA		03/18/2022	4.000	693,474		823				925,000	12/10/2021
100081544	CF	VIENNA	VA		03/18/2022	3.250	470,422		912				680,000	01/12/2022
100081545	CF	SOUTHPORT	NC		03/18/2022	3.375	112,462		160				275,000	01/07/2022
100081546	CF	COROLLA	NC		03/18/2022	3.875	402,625		393				728,000	01/04/2022
100081547	CF	SAN MATEO	CA		03/18/2022	3.750	381,004		259				845,000	01/13/2022
100081548	CF	SAN JOSE	CA		03/18/2022	3.750	844,020		1,221				1,250,000	12/28/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081549	CF	PELHAM	AL		03/18/2022	3.625	139,822		356				192,000	02/04/2022
100081588	CF	KATY	TX		03/30/2022	6.750	210,012		(351)				255,002	01/21/2022
100081617	CF	Howard	OH		03/30/2022	5.645	194,272		(121)				246,000	03/11/2022
100081639	CF	SAN TAN VALLEY	AZ		03/30/2022	4.962	594,554		(141)				976,792	03/07/2022
100081657	CF	Phoenix	AZ		03/30/2022	5.462	402,109		(195)				628,000	03/08/2022
100081666	CF	Denver	CO		03/21/2022	4.750	869,499		(923)				1,340,000	02/17/2022
100081667	CF	Beverly Hills	CA		03/21/2022	5.625	7,281,252		(798)				10,250,000	02/22/2022
100081669	CF	Fort Worth	TX		03/21/2022	5.250	192,875		(224)				280,000	02/18/2022
100081670	CF	Downey	CA		03/21/2022	3.750	606,754		(411)				775,000	01/19/2022
100081671	CF	Big Bear Lake	CA		03/21/2022	5.625	212,755		(288)				285,000	08/10/2021
100081672		Laredo	TX		03/21/2022	6.125	516,395		(623)				683,720	01/24/2022
100081673	CF	Princeville	HI		03/21/2022	3.625	1,201,445		(614)				1,537,500	01/28/2022
100081674	CF	Los Angeles	CA		03/21/2022	4.875	1,719,271		(362)				2,240,000	01/27/2022
100081675	CF	Dover	FL		03/21/2022	4.500	469,492		(247)				540,000	01/14/2022
100081676		Haines City	FL		03/21/2022	5.875	181,270		(122)				280,000	02/02/2022
100081677	CF	Bakersfield	CA		03/21/2022	3.750	338,662		(274)				505,000	01/24/2022
100081678	CF	Woodland Hills	CA		03/21/2022	4.000	1,165,681		(252)				1,500,000	01/19/2022
100081679	CF	Los Angeles	CA		03/21/2022	4.375	1,100,820		(310)				1,445,000	01/27/2022
100081680	CF	La Verne	CA		03/21/2022	4.125	1,361,600		(269)				1,995,000	02/02/2022
100081681	CF	Los Angeles	CA		03/21/2022	4.750	410,584		(181)				700,000	02/09/2022
100081682		Valley Village	CA		03/21/2022	4.750	1,803,492		37,431				2,160,000	01/20/2022
100081683	CF	Tarzana	CA		03/21/2022	3.750	2,121,652		214				2,675,000	12/02/2021
100081684	CF	Los Angeles	CA		03/21/2022	3.625	1,113,982		132				1,800,000	01/12/2022
100081685	CF	Woodland Hills	CA		03/21/2022	3.750	625,755		(321)				1,312,000	01/11/2022
100081686	CF	Tollhouse	CA		03/21/2022	4.750	301,835		(139)				410,000	01/24/2022
100081687	CF	Hawthorne	CA		03/21/2022	4.125	490,843		(324)				760,000	12/21/2021
100081688	CF	Tracys Landing	MD		03/21/2022	3.625	1,472,411		(1,109)				3,005,000	01/20/2022
100081691	CF	Valencia	CA		03/21/2022	5.000	2,414,898		(990)				2,950,000	02/15/2022
100081692	CF	San Dimas	CA		03/21/2022	4.125	279,334		(63)				770,000	01/11/2022
100081693	CF	Topanga	CA		03/21/2022	3.000	1,131,474		255				1,950,000	01/06/2022
100081694	CF	Sunny Isles Beach	FL		03/21/2022	4.625	659,763		(218)				809,000	02/09/2022
100081697	CF	Santa Monica	CA		03/21/2022	3.875	4,413,793		955				7,500,000	02/22/2022
100081754	CF	Mission Hills	CA		03/22/2022	4.875	504,243		(503)				722,000	02/17/2022
100081755	CF	Los Angeles	CA		03/22/2022	3.500	267,515		12				2,100,000	02/14/2022
100081756	CF	IRVINE	CA		03/22/2022	4.500	1,630,999		(854)				2,300,000	02/16/2022
100081757	CF	Commerce	CA		03/22/2022	4.875	644,176		(355)				725,000	02/09/2022
100081758	CF	Sunrise Beach	TX		03/22/2022	3.500	1,580,466		797				2,200,000	02/10/2022
100081759	CF	San Diego	CA		03/22/2022	4.250	2,656,836		(670)				5,100,000	02/11/2022
100081760	CF	Los Angeles	CA		03/22/2022	4.375	364,185		(203)				915,000	02/04/2022
100081761	CF	CULVER CITY	CA		03/22/2022	3.750	483,209		(46)				1,500,000	02/16/2022
100081762	CF	La Jolla	CA		03/22/2022	3.750	675,827		(10)				900,000	01/27/2022
100081763	CF	MILLBRAE	CA		03/22/2022	3.750	1,475,577		(1,075)				2,550,000	02/14/2022
100081764	CF	Novato	CA		03/22/2022	4.125	1,166,058		(342)				1,435,000	01/28/2022
100081765	CF	Oceanside	CA		03/22/2022	3.875	578,604		(33)				845,000	02/16/2022
100081767	CF	Pasadena	CA		03/25/2022	3.500	664,667		(392)				915,000	11/30/2021
100081768	CF	Buford	GA		03/25/2022	3.875	276,266		(345)				675,000	12/09/2021
100081769	CF	Rancho Mission Viejo	CA		03/25/2022	3.750	1,606,882		(862)				2,530,000	01/10/2022
100081770	CF	Atlanta	GA		03/25/2022	4.750	419,854		(500)				525,000	12/09/2021
100081771	CF	Los Angeles	CA		03/25/2022	3.625	773,165		(112)				2,400,000	01/10/2022
100081799	CF	Hutchinson Island	FL		04/27/2022	7.075	859,502		(752)				1,100,000	03/14/2022
100081832	CF	GUERNEVILLE	CA		04/27/2022	6.880	521,760		(84)				595,950	04/09/2022
100081833	CF	HAMDEN	CT		04/27/2022	7.250	198,968		(319)				256,000	04/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081865	CF	Corona	CA		04/27/2022	7.197	286,757		(554)				350,000	04/08/2022
100081893		Tilburg	NLD		03/30/2022	3.000	1,110,645					33,726	1,341,600	12/01/2023
100081894		Den Haag	NLD		03/30/2022	3.650	14,502					498	15,729	12/01/2023
100081895		Den Haag	NLD		03/30/2022	3.650	127,489					3,871	138,271	12/01/2023
100081896		Delft	NLD		03/30/2022	3.500	175,725					5,335	228,000	12/01/2023
100081897		Den Haag	NLD		03/30/2022	3.650	178,816					5,429	193,342	12/01/2023
100081898		Den Haag	NLD		03/30/2022	3.650	20,955					704	22,658	12/01/2023
100081899		Valkenburg aan de Geul	NLD		03/30/2022	3.000	150,117					4,557	211,852	12/01/2023
100081900		Valkenburg aan de Geul	NLD		03/30/2022	3.000	8,608					295	12,148	12/01/2023
100081901		Rotterdam	NLD		03/30/2022	3.300	105,082					3,191	144,000	12/01/2023
100081902		Almere	NLD		03/30/2022	3.000	75,046					2,386	98,772	12/01/2023
100081903		Almere	NLD		03/30/2022	3.000	186,322					5,657	245,228	12/01/2023
100081904		Schiedam/Vlaardingen	NLD		03/30/2022	3.350	160,713					4,882	195,660	12/01/2023
100081905		Schiedam/Vlaardingen	NLD		03/30/2022	3.350	10,136					341	12,340	12/01/2023
100081906		Rotterdam	NLD		03/30/2022	3.400	126,716					3,849	154,267	12/01/2023
100081907		Rotterdam	NLD		03/30/2022	3.400	7,994					269	9,733	12/01/2023
100081908		Zaltbommel	NLD		03/30/2022	7.450	30,346					1,893	42,983	12/01/2023
100081909		Zaltbommel	NLD		03/30/2022	7.450	161,685					4,909	229,017	12/01/2023
100081910		Rotterdam	NLD		03/30/2022	4.050	381,915					11,596	428,503	12/01/2023
100081911		Amsterdam/Amstelveen	NLD		03/30/2022	3.450	175,504					5,328	200,207	12/01/2023
100081912		Amsterdam/Amstelveen	NLD		03/30/2022	3.450	10,338					347	11,793	12/01/2023
100081913		Eindhoven	NLD		03/30/2022	3.000	27,644					949	39,869	12/01/2023
100081914		Eindhoven	NLD		03/30/2022	3.000	485,452					14,743	700,131	12/01/2023
100081915		Den Haag	NLD		03/30/2022	2.950	695,395					21,117	840,001	12/01/2023
100081916		Rotterdam	NLD		03/30/2022	3.050	176,608					5,363	264,647	12/01/2023
100081917		Weert	NLD		03/30/2022	3.500	640,205					19,438	831,832	12/01/2023
100081918		Weert	NLD		03/30/2022	3.500	18,600					626	24,168	12/01/2023
100081919		Amsterdam	NLD		03/30/2022	2.800	637,114					19,342	888,000	12/01/2023
100081920		Eindhoven	NLD		03/30/2022	3.050	384,123					11,666	472,000	12/01/2023
100081921		Emmeloord	NLD		03/30/2022	3.600	920,570					27,960	1,073,969	12/01/2023
100081922		Emmeloord	NLD		03/30/2022	3.600	32,599					1,095	38,031	12/01/2023
100081923		Rotterdam	NLD		03/30/2022	3.450	337,763					10,254	385,304	12/01/2023
100081924		Rotterdam	NLD		03/30/2022	3.450	19,896					669	22,696	12/01/2023
100081925		Venlo	NLD		03/30/2022	3.400	401,784					12,197	520,000	12/01/2023
100081926		Amsterdam	NLD		03/30/2022	3.000	768,246					23,330	928,000	12/01/2023
100081927		Amsterdam	NLD		03/30/2022	2.950	940,439					28,553	1,136,000	12/01/2023
100081928		Culemborg	NLD		03/30/2022	3.150	169,985					5,161	220,000	12/01/2023
100081929		Maastricht	NLD		03/30/2022	3.350	182,127					5,531	220,000	12/01/2023
100081931		Dordrecht/Drechtsteden	NLD		03/30/2022	3.200	373,968					11,356	451,733	12/01/2023
100081932		Franeker	NLD		03/30/2022	3.600	112,588					3,419	136,000	12/01/2023
100081933		Amsterdam	NLD		03/30/2022	3.350	523,202					15,899	597,950	12/01/2023
100081934		Amsterdam	NLD		03/30/2022	3.350	29,794					1,033	34,050	12/01/2023
100081935		Zaltbommel	NLD		03/30/2022	3.550	281,469					8,546	321,034	12/01/2023
100081936		Zaltbommel	NLD		03/30/2022	3.550	16,629					553	18,966	12/01/2023
100081937		Den Haag	NLD		03/30/2022	2.900	487,439					14,799	736,000	12/01/2023
100081938		Leeuwarden	NLD		03/30/2022	3.350	492,295					14,949	562,253	12/01/2023
100081939		Leeuwarden	NLD		03/30/2022	3.350	28,848					970	32,947	12/01/2023
100081940		Bergen op Zoom	NLD		03/30/2022	3.550	883,041					26,808	1,099,207	12/01/2023
100081941		Uden	NLD		03/30/2022	3.100	170,427					5,246	208,000	12/01/2023
100081943		Amsterdam	NLD		03/30/2022	3.100	373,623					11,342	804,876	12/01/2023
100081944		Amsterdam	NLD		03/30/2022	3.100	120,484					4,611	259,552	12/01/2023
100081945		Lelystad	NLD		03/30/2022	3.250	9,414					464	10,902	12/01/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081946		Lelystad	NLD		03/30/2022	3.250	218,553					6,636	253,098	12/01/2023
100081947		Utrecht	NLD		03/30/2022	3.650	6,743					226	7,915	12/01/2023
100081948		Utrecht	NLD		03/30/2022	3.650	231,798					7,041	272,085	12/01/2023
100081949		Leiden	NLD		03/30/2022	3.250	284,781					8,646	325,014	12/01/2023
100081950		Leiden	NLD		03/30/2022	3.250	16,636					560	18,986	12/01/2023
100081951		Leiden	NLD		03/30/2022	2.650	92,719					2,815	105,719	12/01/2023
100081954		Rotterdam	NLD		03/30/2022	3.350	11,224					378	12,809	12/01/2023
100081955		Rotterdam	NLD		03/30/2022	3.300	192,061					5,832	219,191	12/01/2023
100081956		Utrecht	NLD		03/30/2022	3.650	10,334					347	11,935	12/01/2023
100081957		Utrecht	NLD		03/30/2022	3.650	225,176					6,836	260,065	12/01/2023
100081959		Amersfoort	NLD		03/30/2022	3.250	172,193					5,228	196,520	12/01/2023
100081960		Amersfoort	NLD		03/30/2022	3.250	10,059					339	11,480	12/01/2023
100081961		Assen	NLD		03/30/2022	3.350	97,135					2,949	176,000	12/01/2023
100081962		Rotterdam	NLD		03/30/2022	3.600	158,947					4,825	192,000	12/01/2023
100081963		Rotterdam	NLD		03/30/2022	3.400	182,127					5,529	220,000	12/01/2023
100081964		Tilburg	NLD		03/30/2022	3.200	748,377					22,720	854,125	12/01/2023
100081965		Tilburg	NLD		03/30/2022	3.250	43,700					1,472	49,875	12/01/2023
100081966		Capelle aan den IJssel	NLD		03/30/2022	2.800	151,442					4,598	196,000	12/01/2023
100081967		Rotterdam	NLD		03/30/2022	3.000	225,176					6,837	272,000	12/01/2023
100081969		Arnhem	NLD		03/30/2022	3.350	140,618					4,389	176,000	12/01/2023
100081970		Rotterdam	NLD		03/30/2022	3.200	351,009					10,659	424,000	12/01/2023
100081971		Rotterdam	NLD		03/30/2022	3.200	483,465					14,682	584,000	12/01/2023
100081972		Rotterdam	NLD		03/30/2022	3.200	539,759					16,391	652,000	12/01/2023
100081973		Arnhem	NLD		03/30/2022	3.000	463,597					14,076	560,000	12/01/2023
100081974		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	260,939					7,925	315,200	12/01/2023
100081975		Almere	NLD		03/30/2022	3.350	248,355					7,540	283,323	12/01/2023
100081976		Almere	NLD		03/30/2022	3.350	14,619					492	16,677	12/01/2023
100081977		Den Haag	NLD		03/30/2022	3.400	3,172,325					96,330	3,458,047	12/01/2023
100081978		Den Haag	NLD		03/30/2022	3.400	343,055					11,538	373,953	12/01/2023
100081979		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	129,145					3,921	156,000	12/01/2023
100081980		Tilburg	NLD		03/30/2022	3.200	615,921					18,699	744,000	12/01/2023
100081981		Tilburg	NLD		03/30/2022	3.200	119,211					3,619	144,000	12/01/2023
100081982		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	148,351					4,504	179,200	12/01/2023
100081983		Schiedam/Vlaardingen	NLD		03/30/2022	2.750	125,833					3,822	152,000	12/01/2023
100081984		Rotterdam	NLD		03/30/2022	3.250	46,729					1,573	53,311	12/01/2023
100081985		Rotterdam	NLD		03/30/2022	3.250	794,737					24,134	906,689	12/01/2023
100081986		Amsterdam	NLD		03/30/2022	2.800	1,033,158					31,377	1,568,000	12/01/2023
100081987		s-Hertogenbosch	NLD		03/30/2022	3.200	105,082					3,190	136,000	12/01/2023
100081988		s-Hertogenbosch	NLD		03/30/2022	2.800	105,082					3,190	136,000	12/01/2023
100081989		s-Hertogenbosch	NLD		03/30/2022	3.200	92,719					2,815	120,000	12/01/2023
100081990		s-Hertogenbosch	NLD		03/30/2022	2.800	92,719					2,815	120,000	12/01/2023
100081991		Spijkenisse	NLD		03/30/2022	3.250	10,126					341	11,552	12/01/2023
100081992		Spijkenisse	NLD		03/30/2022	3.250	172,193					5,228	196,448	12/01/2023
100081993		Appingedam	NLD		03/30/2022	2.850	81,416					2,831	116,800	12/01/2023
100081994		Den Haag	NLD		03/30/2022	3.350	450,351					13,677	592,000	12/01/2023
100081995		Lelystad	NLD		03/30/2022	3.700	200,892					6,101	231,610	12/01/2023
100081996		Lelystad	NLD		03/30/2022	3.700	14,216					896	16,390	12/01/2023
100081999		Roosendaal	NLD		03/30/2022	2.750	158,947					4,825	192,000	12/01/2023
100082000		Bergen op Zoom	NLD		03/30/2022	2.850	152,325					4,624	184,000	12/01/2023
100082001		Roosendaal	NLD		03/30/2022	2.750	137,754					4,182	166,400	12/01/2023
100082002		Castricum	NLD		03/30/2022	3.800	149,013					4,526	180,000	12/01/2023
100082003		Amsterdam	NLD		03/30/2022	3.500	987,461					29,981	1,074,595	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082004		Amsterdam	NLD		03/30/2022	3.550	108,621					3,832	118,205	12/01/2023
100082005		Tilburg	NLD		03/30/2022	3.150	1,150,819					34,938	1,390,128	12/01/2023
100082006		Haarlem	NLD		03/30/2022	3.200	251,667					7,642	304,000	12/01/2023
100082007		Haarlem	NLD		03/30/2022	3.650	317,895					9,652	343,476	12/01/2023
100082008		Haarlem	NLD		03/30/2022	3.650	37,506					1,259	40,524	12/01/2023
100082009		Zaltbommel	NLD		03/30/2022	7.605	211,930					6,435	243,551	12/01/2023
100082010		Zaltbommel	NLD		03/30/2022	7.605	28,236					937	32,449	12/01/2023
100082011		Castricum	NLD		03/30/2022	7.670	208,618					6,334	249,678	12/01/2023
100082012		Castricum	NLD		03/30/2022	7.670	11,967					417	14,322	12/01/2023
100082013		Helmond	NLD		03/30/2022	3.100	132,456					4,694	200,000	12/01/2023
100082014		Spijkenisse	NLD		03/30/2022	3.550	24,196					813	27,804	12/01/2023
100082015		Spijkenisse	NLD		03/30/2022	3.550	191,620					5,818	220,196	12/01/2023
100082016		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	160,713					4,880	185,558	12/01/2023
100082017		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	19,438					691	22,443	12/01/2023
100082018		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	166,895					5,068	192,694	12/01/2023
100082019		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	20,185					717	23,306	12/01/2023
100082020		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	20,185					717	23,306	12/01/2023
100082021		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	166,895					5,067	192,694	12/01/2023
100082022		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	188,529					5,723	217,673	12/01/2023
100082023		Schiedam/Vlaardingen	NLD		03/30/2022	3.550	22,802					810	26,327	12/01/2023
100082024		Spijkenisse	NLD		03/30/2022	3.550	25,757					865	29,598	12/01/2023
100082025		Spijkenisse	NLD		03/30/2022	3.550	203,983					6,192	234,402	12/01/2023
100082026		Spijkenisse	NLD		03/30/2022	3.550	191,620					5,818	220,196	12/01/2023
100082027		Spijkenisse	NLD		03/30/2022	3.550	24,196					813	27,804	12/01/2023
100082028		Capelle aan den IJssel	NLD		03/30/2022	3.550	22,428					797	25,895	12/01/2023
100082029		Capelle aan den IJssel	NLD		03/30/2022	3.550	185,439					5,630	214,105	12/01/2023
100082030		Schiedam/Vlaardingen	NLD		03/30/2022	2.850	136,430					4,142	164,800	12/01/2023
100082031		Leiden	NLD		03/30/2022	3.250	9,041					304	10,314	12/01/2023
100082032		Leiden	NLD		03/30/2022	3.250	153,706					4,667	175,355	12/01/2023
100082033		Leiden	NLD		03/30/2022	3.250	7,320					246	8,351	12/01/2023
100082034		Leiden	NLD		03/30/2022	3.250	124,451					3,779	141,980	12/01/2023
100082035		Amsterdam	NLD		03/30/2022	3.050	710,848					21,577	920,000	12/01/2023
100082036		Zutphen	NLD		03/30/2022	3.050	865,380					26,267	1,120,000	12/01/2023
100082037		Groningen	NLD		03/30/2022	3.200	334,452					10,154	404,000	12/01/2023
100082038		Zoetermeer	NLD		03/30/2022	2.900	179,257					5,442	232,000	12/01/2023
100082039		Rotterdam	NLD		03/30/2022	2.750	186,763					5,670	225,600	12/01/2023
100082040		Rotterdam	NLD		03/30/2022	2.750	124,509					3,780	150,400	12/01/2023
100082041		s-Hertogenbosch	NLD		03/30/2022	3.100	476,842					14,479	584,000	12/01/2023
100082042		Den Haag	NLD		03/30/2022	3.200	18,102					621	20,798	12/01/2023
100082043		Den Haag	NLD		03/30/2022	3.200	194,269					5,898	223,202	12/01/2023
100082044		Den Haag	NLD		03/30/2022	3.200	191,620					5,822	219,065	12/01/2023
100082045		Den Haag	NLD		03/30/2022	3.200	11,314					389	12,935	12/01/2023
100082046		Katwijk	NLD		03/30/2022	3.050	178,816					5,429	216,000	12/01/2023
100082047		Den Haag	NLD		03/30/2022	3.050	221,864					6,736	268,000	12/01/2023
100082048		Arnhem	NLD		03/30/2022	7.685	228,708					6,942	264,558	12/01/2023
100082049		Arnhem	NLD		03/30/2022	7.685	27,182					959	31,442	12/01/2023
100082050		Wijchen	NLD		03/30/2022	7.685	151,442					4,597	185,006	12/01/2023
100082051		Wijchen	NLD		03/30/2022	7.685	8,999					317	10,994	12/01/2023
100082052		Spijkenisse	NLD		03/30/2022	3.350	125,833					3,820	143,550	12/01/2023
100082053		Spijkenisse	NLD		03/30/2022	3.350	7,407					249	8,450	12/01/2023
100082054		Schiedam/Vlaardingen	NLD		03/30/2022	3.300	248,355					7,540	300,000	12/01/2023
100082055		Amsterdam	NLD		03/30/2022	3.000	203,983					6,193	264,000	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082056		Rotterdam	NLD		03/30/2022	3.200	228,708					6,944	296,000	12/01/2023
100082057		Haarlem	NLD		03/30/2022	3.300	662,281					20,106	755,559	12/01/2023
100082058		Haarlem	NLD		03/30/2022	3.300	38,955					1,311	44,441	12/01/2023
100082059		Den Haag	NLD		03/30/2022	3.350	271,535					8,247	309,773	12/01/2023
100082060		Den Haag	NLD		03/30/2022	3.350	15,977					538	18,227	12/01/2023
100082061		Rotterdam	NLD		03/30/2022	3.350	15,275					528	17,458	12/01/2023
100082062		Rotterdam	NLD		03/30/2022	3.350	268,224					8,147	306,542	12/01/2023
100082064		Amsterdam/Amstelveen	NLD		03/30/2022	2.800	550,135					16,701	712,000	12/01/2023
100082065		Amsterdam	NLD		03/30/2022	2.800	339,971					10,321	440,000	12/01/2023
100082066		Twickenham	GBR		03/30/2022	4.990	72,436					3,735	92,032	03/01/2022
100082067		Twickenham	GBR		03/30/2022	4.990	72,591					3,743	89,545	03/01/2022
100082068		Twickenham	GBR		03/30/2022	5.990	77,663					4,005	47,260	03/08/2022
100082069		Twickenham	GBR		03/30/2022	5.490	54,681					2,819	57,209	03/11/2022
100082070		Twickenham	GBR		03/30/2022	4.990	83,844					4,322	77,108	03/14/2022
100082071		Twickenham	GBR		03/30/2022	5.490	63,107					3,277	72,134	03/14/2022
100082072		Twickenham	GBR		03/30/2022	4.990	33,284					1,716	52,235	03/21/2022
100082073		Twickenham	GBR		03/30/2022	3.990	459,320					23,683	156,704	03/21/2022
100082074		Twickenham	GBR		03/30/2022	4.990	488,166					25,171	547,220	03/21/2022
100082076		Twickenham	GBR		03/30/2022	5.490	193,333					9,968	218,888	03/28/2022
100082077		Twickenham	GBR		03/30/2022	5.490	80,887					4,170	92,032	03/28/2022
100082078		Twickenham	GBR		03/30/2022	3.990	313,910					16,187	238,787	02/22/2022
100082079		Twickenham	GBR		03/30/2022	4.990	46,717					2,409	56,961	02/28/2022
100082081		Birmingham	GBR		03/30/2022	5.490	79,882					4,119	89,545	03/30/2022
100082082		North West London	GBR		03/30/2022	5.490	135,799					7,003	143,998	03/30/2022
100082084		East London	GBR		03/30/2022	5.490	270,710					13,959	287,055	03/30/2022
100082085		North London	GBR		03/30/2022	5.490	182,587					9,415	186,068	03/30/2022
100082086		Chester	GBR		03/30/2022	5.990	33,221					1,713	37,239	03/30/2022
100082115	CF	RANCHO MIRAGE	CA		04/14/2022	5.500	448,338		(736)				550,000	02/22/2022
100082117	CF	Hollywood	SC		04/14/2022	4.625	494,277		(39)				678,000	03/01/2022
100082118	CF	PEARLAND	TX		04/14/2022	6.125	218,952		(891)				640,000	02/22/2022
100082120	CF	La Canada Flintridge	CA		04/14/2022	4.000	1,499,510		315				3,100,000	03/07/2022
100082127	CF	GATLINBURG	TN		04/14/2022	4.250	512,677		550				720,000	03/08/2022
100082131	CF	Fort Lauderdale	FL		04/14/2022	4.250	314,224		134				450,000	03/16/2022
100082133	CF	OJAI	CA		04/14/2022	3.875	386,594		109				1,125,000	02/28/2022
100082134	CF	SAN LUIS OBISPO	CA		04/14/2022	3.875	1,710,751		538				2,200,000	03/15/2022
100082149	CF	Bluffdale	UT		04/14/2022	4.250	883,652		(366)				1,550,000	03/04/2022
100082150	CF	Miami	FL		04/14/2022	4.750	370,085		(379)				464,000	03/07/2022
100082153	CF	San Francisco	CA		04/14/2022	5.000	1,105,669		(267)				1,495,000	02/28/2022
100082158	CF	ROUND ROCK	TX		04/14/2022	6.000	349,673		(314)				410,000	02/24/2022
100082162	CF	NEW RIVER	AZ		04/14/2022	4.625	441,040		(362)				846,000	02/28/2022
100082164	CF	Hollywood	FL		04/14/2022	6.250	523,728		(512)				580,000	03/04/2022
100082165	CF	Pompano Beach	FL		04/14/2022	6.500	152,794		(194)				185,000	03/15/2022
100082166	CF	San Diego	CA		04/14/2022	5.125	1,476,159		(295)				1,630,000	02/28/2022
100082167	CF	Los Angeles	CA		04/14/2022	6.625	1,076,822		(229)				1,385,000	03/15/2022
100082169	CF	REDONDO BEACH	CA		04/14/2022	4.125	583,729		66				770,000	03/04/2022
100082171		Katy	TX		04/14/2022	6.625	234,498		(579)				296,000	03/02/2022
100082172	CF	Vista	CA		04/14/2022	5.000	873,993		(1,036)				1,025,000	03/01/2022
100082173		Dallas	TX		04/14/2022	6.990	402,960		(977)				585,000	03/08/2022
100082176	CF	REDONDO BEACH	CA		04/14/2022	3.750	797,108		1,316				1,640,000	03/02/2022
100082177	CF	Queen Creek	AZ		04/14/2022	4.875	384,941		(300)				575,000	03/07/2022
100082180		LEXINGTON	SC		04/14/2022	6.875	270,454		(392)				310,000	02/28/2022
100082182	CF	Rancho Murieta	CA		04/14/2022	4.875	548,892		(457)				825,000	03/07/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082184	CF	Leonard	TX		04/14/2022	5.750	299,019		(374)				348,000	02/28/2022
100082185	CF	Granite Bay	CA		04/14/2022	4.250	526,549		(93)				1,343,000	03/02/2022
100082190	CF	ORLANDO	FL		04/14/2022	5.375	181,348		(7,797)				460,002	02/28/2022
100082191	CF	DULUTH	GA		04/14/2022	6.125	1,011,445		(1,191)				1,335,000	03/08/2022
100082192	CF	Los Angeles	CA		04/14/2022	5.250	3,809,288		(835)				5,300,000	03/07/2022
100082193	CF	GREENVILLE	SC		04/14/2022	6.125	110,512		(137)				225,000	03/08/2022
100082201	CF	LATHRUP VILLAGE	MI		04/14/2022	6.875	328,886		55				380,000	03/10/2022
100082234	CF	GLENDORA	CA		04/14/2022	4.875	2,052,395		(1,679)				3,500,000	03/18/2022
100082235	CF	Newport Beach	CA		04/14/2022	3.875	1,130,925		1,310				3,200,000	03/18/2022
100082237	CF	HOUSTON	TX		04/14/2022	6.000	324,515		(612)				370,000	03/04/2022
100082250	CF	GALVESTON	TX		04/14/2022	4.375	611,902		(51)				815,000	03/25/2022
100082251	CF	Highland	UT		04/14/2022	5.000	1,331,826		1,229				1,650,000	03/03/2022
100082258	CF	Redding	CA		04/14/2022	5.750	357,723		(567)				395,000	03/10/2022
100082262	CF	HOMESTEAD	FL		04/14/2022	5.125	709,623		119				950,000	03/11/2022
100082270	CF	LAKE ARROWHEAD	CA		04/14/2022	4.125	552,296		49				1,200,000	03/03/2022
100082272	CF	Folsom	CA		04/14/2022	4.750	649,017		(153)				1,400,000	03/03/2022
100082274	CF	DENVER	CO		04/14/2022	4.875	737,456		(1,129)				1,500,000	03/11/2022
100082280	CF	LODI	CA		04/14/2022	4.500	629,067		(195)				938,000	03/11/2022
100082282	CF	Burbank	CA		04/14/2022	5.500	2,093,807		(416)				2,551,000	03/01/2022
100082291	CF	Long Beach	CA		04/14/2022	4.000	1,073,858		282				2,300,000	03/17/2022
100082295	CF	Long Beach	CA		04/14/2022	5.750	877,812		(168)				950,000	03/14/2022
100082297	CF	POMPANO BEACH	FL		04/14/2022	5.250	398,947		(661)				510,000	03/09/2022
100082300	CF	Bradenton	FL		04/14/2022	6.250	870,457		(1,144)				1,102,000	03/15/2022
100082306	CF	PINE	CO		04/14/2022	5.250	203,802		(333)				383,000	03/16/2022
100082313	CF	Parkland	FL		04/14/2022	5.375	726,195		(159)				800,000	03/10/2022
100082316	CF	NAPLES	FL		04/14/2022	6.375	556,986		(586)				735,000	04/01/2022
100082323	CF	BEAUFORT	SC		04/14/2022	6.250	287,177		(170)				305,000	03/15/2022
100082324	CF	SIMPSONVILLE	SC		04/14/2022	6.875	345,080		(597)				370,000	03/29/2022
100082325	CF	ROUND ROCK	TX		04/14/2022	6.000	338,688		(266)				400,000	03/07/2022
100082329	CF	La Habra Heights	CA		04/14/2022	6.000	1,498,593		(488)				1,830,000	03/10/2022
100082331	CF	Northridge	CA		04/14/2022	5.375	1,446,201		(2,009)				1,785,000	03/30/2022
100082339	CF	Montgomery	TX		04/14/2022	6.875	459,267		(647)				508,000	03/15/2022
100082340	CF	HERRIMAN	UT		04/14/2022	5.625	452,004		(69)				495,000	03/11/2022
100082348	CF	AUSTIN	TX		04/14/2022	7.375	515,913		(903)				550,000	03/25/2022
100082350	CF	PORT BOLIVAR	TX		04/14/2022	5.875	681,448		(155)				830,000	03/25/2022
100082352	CF	San Diego	CA		04/14/2022	5.500	441,988		(834)				550,000	03/15/2022
100082354	CF	PRESCOTT	AZ		04/14/2022	5.750	471,902		(420)				525,000	03/15/2022
100082356	CF	San Diego	CA		04/14/2022	5.500	1,135,573		(117)				1,245,000	03/17/2022
100082357	CF	Port Saint Lucie	FL		04/14/2022	7.125	477,192		58				545,000	03/23/2022
100082360	CF	Scottsdale	AZ		04/14/2022	5.500	500,244		(822)				900,000	04/01/2022
100082361	CF	MIAMI	FL		04/14/2022	5.750	450,106		(410)				515,000	03/21/2022
100082367	CF	SUMMERVILLE	SC		04/22/2022	5.500	572,278		(702)				730,000	03/18/2022
100082377	CF	HAINES CITY	FL		04/14/2022	6.375	283,074		(546)				315,000	03/14/2022
100082381	CF	Torrance	CA		04/14/2022	5.375	1,100,228		(561)				1,250,000	03/16/2022
100082386	CF	DOWNEY	CA		04/14/2022	5.500	1,297,428		(2,454)				1,500,000	03/29/2022
100082448	CF	Los Angeles	CA		05/17/2022	4.500	426,638		(345)				900,000	03/22/2022
100082471	CF	Stockton	CA		04/22/2022	4.000	686,978		281				1,500,000	03/02/2022
100082566	CF	Miramar Beach	FL		04/27/2022	6.562	549,268		(662)				820,000	04/01/2022
100082572	CF	MIAMI	FL		04/27/2022	5.852	2,160,858		246				2,600,000	04/07/2022
100082578	CF	PALATINE	IL		04/20/2022	5.862	190,325		(201)				512,000	04/06/2022
100082584	CF	San Diego	CA		04/14/2022	6.750	837,617		(875)				925,000	03/18/2022
100082585	CF	Cape Coral	FL		04/14/2022	6.500	254,280		(247)				280,000	03/21/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082586	CF	Conroe	TX		04/14/2022	5.990	275,927		(953)				410,000	02/25/2022
100082588	CF	El Dorado Hills	CA		04/14/2022	5.500	738,623		(7,360)				1,491,000	03/21/2022
100082589	CF	Middleburg Heights	OH		04/14/2022	6.990	205,105		(145)				242,000	03/22/2022
100082590	CF	Atlanta	GA		04/14/2022	6.990	340,840		(469)				440,000	03/09/2022
100082591	CF	Victorville	CA		04/14/2022	4.750	343,333		(79)				467,545	03/22/2022
100082592	CF	San Diego	CA		04/14/2022	5.500	389,780		(324)				600,000	03/08/2022
100082593	CF	Loveland	CO		04/14/2022	4.625	275,994		(104)				597,000	02/28/2022
100082594		Corona del Mar	CA		04/14/2022	5.125	1,883,791		(535)				3,445,000	03/21/2022
100082595		Guthrie	OK		04/14/2022	6.250	100,709		(110)				129,000	03/09/2022
100082596	CF	Bermuda Dunes	CA		04/14/2022	5.250	589,076		(393)				741,000	03/16/2022
100082597	CF	Brooklyn	NY		04/14/2022	5.750	2,521,633		(2,732)				3,430,000	03/10/2022
100082598		Seabrook	TX		04/14/2022	5.750	179,191		(268)				290,000	03/23/2022
100082600		Wareham	MA		04/14/2022	4.990	213,615		8				292,000	03/30/2022
100082601	CF	Carrollton	TX		04/14/2022	5.625	642,693		(663)				821,000	03/17/2022
100082602		Philadelphia	PA		04/14/2022	4.750	353,020		31				485,000	02/24/2022
100082603	CF	Federal Way	WA		04/14/2022	5.750	579,338		(445)				685,000	03/31/2022
100082604		Hewlett	NY		04/14/2022	5.500	611,016		(804)				780,000	02/24/2022
100082605	CF	Reseda	CA		04/14/2022	4.625	415,190		32				555,000	02/28/2022
100082606		Sacramento	CA		04/14/2022	5.625	243,537		(159)				325,000	03/09/2022
100082607	CF	Chatsworth	CA		04/14/2022	5.500	448,223		(394)				800,000	03/11/2022
100082609		Santa Ana	CA		04/14/2022	4.990	373,756		(156)				835,000	03/25/2022
100082610		Los Angeles	CA		04/14/2022	4.625	339,473		54				795,000	03/15/2022
100082611		Running Springs	CA		04/14/2022	5.625	703,203		(387)				1,000,000	03/21/2022
100082612		Los Angeles	CA		04/14/2022	4.875	309,867		(105)				530,000	03/15/2022
100082613		Wappingers Falls	NY		04/14/2022	6.375	199,451		(44)				280,000	03/30/2022
100082614	CF	Fresno	CA		04/14/2022	4.625	480,183		152				620,000	03/30/2022
100082615		Los Angeles	CA		04/14/2022	4.875	415,823		110				625,000	03/15/2022
100082617	CF	Cedar Grove	NJ		04/14/2022	4.875	654,016		(363)				835,000	03/09/2022
100082618	CF	Orange	CA		04/14/2022	4.875	1,383,842		(985)				2,480,000	03/15/2022
100082619	CF	Rancho Santa Fe	CA		04/14/2022	4.750	1,846,632		(1,197)				4,900,000	03/16/2022
100082620	CF	Temecula	CA		04/14/2022	5.375	498,144		(211)				630,000	03/14/2022
100082621	CF	West Chicago	IL		04/14/2022	6.125	347,473		(653)				430,000	03/07/2022
100082622	CF	Granada Hills	CA		04/14/2022	5.625	866,552		(401)				975,000	03/01/2022
100082624	CF	Palm Coast	FL		04/14/2022	5.875	616,223		(911)				950,000	03/04/2022
100082625	CF	Mount Pleasant	SC		04/14/2022	5.990	967,916		(1,138)				1,350,000	03/25/2022
100082627	CF	Kailua Kona	HI		04/14/2022	4.625	491,073		(205)				1,000,000	03/22/2022
100082629		Walnut Creek	CA		04/14/2022	4.750	220,264		47				965,000	03/31/2022
100082631	CF	Shallotte	NC		04/14/2022	6.625	69,445		(427)				235,000	03/31/2022
100082632		Chicago	IL		04/14/2022	5.125	127,988		(21)				175,000	03/21/2022
100082635	CF	Wake Forest	NC		04/14/2022	6.125	413,371		(452)				519,000	03/18/2022
100082636	CF	Northridge	CA		04/14/2022	6.250	837,468		(1,551)				1,200,000	03/21/2022
100082640	CF	Miami	FL		04/14/2022	4.750	421,621		36				590,000	03/16/2022
100082641	CF	Jacksonville	FL		04/14/2022	4.750	196,118		(46)				319,000	03/31/2022
100082642	CF	Hampstead	MD		04/14/2022	5.125	315,064		(223)				580,000	03/22/2022
100082645	CF	Morgan Hill	CA		04/14/2022	5.625	620,391		(762)				1,968,000	03/30/2022
100082647	CF	Kissimmee	FL		04/14/2022	6.750	486,938		(496)				639,500	03/11/2022
100082648		Fresno	CA		04/14/2022	5.990	477,207		(178)				619,000	03/25/2022
100082652	CF	Aventura	FL		04/14/2022	4.625	251,491		(15)				355,000	03/31/2022
100082703	CF	Los Angeles	CA		04/20/2022	5.375	3,542,970		(726)				5,300,000	03/07/2022
100082706	CF	Kensington	CA		04/20/2022	5.000	1,909,237		33,438				2,700,000	03/30/2022
100082707	CF	Dana Point	CA		04/20/2022	5.125	1,132,695		(199)				1,400,000	03/28/2022
100082709	CF	Irvine	CA		04/20/2022	6.000	990,698		(45)				1,230,000	03/31/2022

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100082711	CF	CARSON	CA		04/20/2022	4.500	636,902		(467)				805,000	03/07/2022
100082712	CF	Venice	CA		04/20/2022	4.500	767,272		(824)				2,850,000	03/14/2022
100082713	CF	Orinda	CA		04/20/2022	4.875	1,194,147		(29)				1,600,000	04/01/2022
100082714	CF	Los Angeles	CA		04/20/2022	4.125	535,934		(149)				1,015,000	02/14/2022
100082715		Newport	GBR		04/26/2022	5.490	84,478					4,358	64,671	04/07/2022
100082716		Nottingham	GBR		04/26/2022	5.990	97,633					5,033	109,444	04/11/2022
100082717		Nottingham	GBR		04/26/2022	5.990	181,953					9,381	203,964	04/11/2022
100082718		Chester	GBR		04/26/2022	5.990	41,206					2,125	49,747	04/19/2022
100082719		Teesside	GBR		04/26/2022	5.490	53,254					2,746	59,697	04/22/2022
100082720		Birmingham	GBR		04/26/2022	5.490	141,245					7,283	159,191	04/22/2022
100082721		Den Haag	NLD		04/27/2022	3.850	10,311					302	11,164	12/01/2023
100082722		Den Haag	NLD		04/27/2022	3.300	69,539					2,111	79,692	12/01/2023
100082723		Den Haag	NLD		04/27/2022	3.350	3,960					115	4,538	12/01/2023
100082724		Den Haag	NLD		04/27/2022	6.735	210,274					6,388	241,065	12/01/2023
100082725		Den Haag	NLD		04/27/2022	6.735	11,779					342	13,504	12/01/2023
100082726		Katwijk	NLD		04/27/2022	3.850	39,737					1,206	32,561	12/01/2023
100082727		Katwijk	NLD		04/27/2022	3.850	11,117					323	9,110	12/01/2023
100082728		Stadskanaal	NLD		04/27/2022	2.850	39,207					1,190	56,381	12/01/2023
100082729		Schiedam/Vlaardingen	NLD		04/27/2022	3.500	39,547					1,196	45,439	12/01/2023
100082730		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	12,060					360	13,857	12/01/2023
100082731		Tilburg	NLD		04/27/2022	3.200	384,564					11,673	524,001	12/01/2023
100082732		Dordrecht/Drechtsteden	NLD		04/27/2022	3.000	105,082					3,190	136,000	12/01/2023
100082733		Dordrecht/Drechtsteden	NLD		04/27/2022	3.000	115,899					3,518	140,000	12/01/2023
100082734		Amsterdam	NLD		04/27/2022	2.650	141,287					4,289	268,000	12/01/2023
100082735		Tiel	NLD		04/27/2022	7.970	860,965					26,149	1,040,000	12/01/2023
100082736		Leiden	NLD		04/27/2022	3.550	90,070					2,735	102,699	12/01/2023
100082737		Leiden	NLD		04/27/2022	3.550	10,859					319	12,382	12/01/2023
100082738		Tiel	NLD		04/27/2022	3.000	1,375,160					41,752	2,084,800	12/01/2023
100082739		Franeker	NLD		04/27/2022	3.550	137,754					4,182	156,000	12/01/2023
100082740		Rotterdam	NLD		04/27/2022	3.500	531,591					16,136	688,000	12/01/2023
100082742		Capelle aan den IJssel	NLD		04/27/2022	3.000	165,570					5,028	200,000	12/01/2023
100082743		Rotterdam	NLD		04/27/2022	2.750	1,368,714					41,556	2,076,761	12/01/2023
100082744		Lelystad	NLD		04/27/2022	3.750	179,257					5,442	208,277	12/01/2023
100082745		Lelystad	NLD		04/27/2022	3.800	20,417					473	23,723	12/01/2023
100082746		Lelystad	NLD		04/27/2022	3.800	24,231					586	27,938	12/01/2023
100082747		Lelystad	NLD		04/27/2022	3.750	197,801					6,005	228,062	12/01/2023
100082748		Nijmegen	NLD		04/27/2022	3.950	2,039,825					61,952	2,464,000	12/01/2023
100082749		Schiedam/Vlaardingen	NLD		04/27/2022	2.850	145,702					4,423	189,600	12/01/2023
100082750		Roosendaal	NLD		04/27/2022	2.750	142,390					4,324	172,000	12/01/2023
100082751		Den Haag	NLD		04/27/2022	3.100	33,131					971	37,784	12/01/2023
100082752		Den Haag	NLD		04/27/2022	3.050	559,627					16,989	638,216	12/01/2023
100082753		Spijkenisse	NLD		04/27/2022	3.500	157,623					4,785	181,129	12/01/2023
100082754		Spijkenisse	NLD		04/27/2022	3.550	19,903					583	22,871	12/01/2023
100082755		Spijkenisse	NLD		04/27/2022	3.500	182,348					5,536	209,541	12/01/2023
100082756		Spijkenisse	NLD		04/27/2022	3.550	23,025					675	26,459	12/01/2023
100082757		Spijkenisse	NLD		04/27/2022	3.500	173,076					5,254	198,886	12/01/2023
100082758		Spijkenisse	NLD		04/27/2022	3.550	21,855					640	25,114	12/01/2023
100082759		Schiedam/Vlaardingen	NLD		04/27/2022	3.200	139,521					4,236	172,000	12/01/2023
100082760		Katwijk	NLD		04/27/2022	2.900	92,719					2,815	122,078	12/01/2023
100082761		Katwijk	NLD		04/27/2022	2.900	89,563					2,692	117,922	12/01/2023
100082762		Amsterdam	NLD		04/27/2022	3.600	1,573,254					47,759	1,743,468	12/01/2023
100082763		Amsterdam	NLD		04/27/2022	3.650	141,617					4,154	156,939	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082764		Venlo	NLD		04/27/2022	3.450	8,254					242	9,412	12/01/2023
100082765		Venlo	NLD		04/27/2022	3.450	139,079					4,224	158,588	12/01/2023
100082766		Eindhoven	NLD		04/27/2022	3.500	637,273					19,346	733,120	12/01/2023
100082767		Den Haag	NLD		04/27/2022	3.350	132,563					3,987	248,000	12/01/2023
100082768		Capelle aan den IJssel	NLD		04/27/2022	3.350	7,550					220	8,621	12/01/2023
100082769		Capelle aan den IJssel	NLD		04/27/2022	3.350	130,469					3,963	148,979	12/01/2023
100082770		Heerlen	NLD		04/27/2022	2.950	102,654					3,117	124,000	12/01/2023
100082771		Rotterdam	NLD		04/27/2022	3.350	13,909					404	15,887	12/01/2023
100082772		Rotterdam	NLD		04/27/2022	3.350	241,733					7,341	276,113	12/01/2023
100082773		Zierikzee	NLD		04/27/2022	2.950	188,750					5,731	228,000	12/01/2023
100082774		Groningen	NLD		04/27/2022	3.100	469,778					14,265	608,000	12/01/2023
100082775		Den Haag	NLD		04/27/2022	3.400	139,079					4,222	196,000	12/01/2023
100082776		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	160,713					4,880	185,389	12/01/2023
100082777		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	19,602					563	22,611	12/01/2023
100082778		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	22,994					660	26,525	12/01/2023
100082779		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	188,529					5,723	217,475	12/01/2023
100082780		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	160,713					4,878	184,519	12/01/2023
100082781		Schiedam/Vlaardingen	NLD		04/27/2022	3.550	20,452					600	23,481	12/01/2023
100082782		Schiedam/Vlaardingen	NLD		04/27/2022	3.350	488,322					14,828	557,992	12/01/2023
100082783		Schiedam/Vlaardingen	NLD		04/27/2022	3.350	28,362					825	32,408	12/01/2023
100082784		Zaandam	NLD		04/27/2022	3.200	11,038,015					335,040	13,695,201	12/01/2023
100082785		Schiedam/Vlaardingen	NLD		04/27/2022	3.200	301,338					9,148	420,000	12/01/2023
100082786		Rotterdam	NLD		04/27/2022	3.500	501,126					15,213	692,000	12/01/2023
100082787		Amsterdam	NLD		04/27/2022	3.000	370,877					11,262	448,000	12/01/2023
100082788		Heerlen	NLD		04/27/2022	3.450	22,690					659	27,659	12/01/2023
100082789		Heerlen	NLD		04/27/2022	3.450	367,787					11,165	448,341	12/01/2023
100082790		Enschede	NLD		04/27/2022	3.550	162,259					4,925	185,278	12/01/2023
100082791		Enschede	NLD		04/27/2022	3.550	9,390					273	10,722	12/01/2023
100082792		Katwijk	NLD		04/27/2022	3.500	166,365					5,051	251,200	12/01/2023
100082793		Eindhoven	NLD		04/27/2022	3.500	628,725					19,086	712,000	12/01/2023
100082794		Enschede	NLD		04/27/2022	3.850	142,390					4,322	162,591	12/01/2023
100082795		Enschede	NLD		04/27/2022	3.850	8,240					240	9,409	12/01/2023
100082796		Almelo	NLD		04/27/2022	3.850	109,276					3,319	124,779	12/01/2023
100082797		Almelo	NLD		04/27/2022	3.850	6,324					184	7,221	12/01/2023
100082798		Rotterdam	NLD		04/27/2022	4.050	15,077					443	17,194	12/01/2023
100082799		Rotterdam	NLD		04/27/2022	4.050	254,571					7,729	290,315	12/01/2023
100082800		s-Hertogenbosch	NLD		04/27/2022	8.310	184,997					5,616	211,668	12/01/2023
100082802		Den Haag	NLD		04/27/2022	3.400	3,031,661					90,591	4,325,117	12/01/2023
100082803		Gorredijk	NLD		04/27/2022	4.000	8,815					256	10,066	12/01/2023
100082804		Gorredijk	NLD		04/27/2022	4.000	152,325					4,625	173,934	12/01/2023
100082805		Venlo	NLD		04/27/2022	3.650	8,265					242	9,424	12/01/2023
100082806		Venlo	NLD		04/27/2022	3.650	139,079					4,223	158,576	12/01/2023
100082807	CF	Winter Park	FL		04/28/2022	5.625	721,937		12,692				890,000	04/11/2022
100082808	CF	Pacific Palisades	CA		04/28/2022	5.625	801,067		(690)				1,000,000	03/29/2022
100082809	CF	Beverly Hills	CA		04/28/2022	5.875	1,008,348		(57,240)				5,750,000	03/14/2022
100082810	CF	Santa Monica	CA		04/28/2022	5.125	2,220,602		(1,433)				2,800,000	04/06/2022
100082811	CF	Long Beach	CA		04/28/2022	4.750	330,690		(797)				650,000	03/17/2022
100082812	CF	Pleasant View	UT		04/28/2022	4.625	614,387		(2,394)				1,700,299	03/21/2022
100082813	CF	Palmdale	CA		04/28/2022	6.875	243,035		(267)				370,000	04/08/2022
100082815	CF	Indio	CA		04/28/2022	5.625	1,017,288		(130)				1,700,000	03/14/2022
100082817	CF	Palm Springs	CA		04/28/2022	4.875	681,735		(346)				1,105,000	04/01/2022
100082818	CF	Fort Worth	TX		04/28/2022	6.375	190,202		(272)				260,000	03/25/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082820	CF	Los Angeles	CA		04/28/2022	5.000	2,900,542		57,019				3,775,000	03/16/2022
100082821	CF	Canyon Lake	CA		04/28/2022	4.875	1,265,439		(696)				1,640,000	03/16/2022
100082824	CF	Manhattan Beach	CA		04/28/2022	5.250	1,705,463		(1,646)				2,700,000	03/18/2022
100082828		NEW ALBANY	OH		05/17/2022	6.625	778,692		(794)				1,030,000	03/23/2022
100082830	CF	SUNSET	SC		05/17/2022	5.500	3,393,681		195				4,275,000	03/21/2022
100082831	CF	Bloomfield Hills	MI		05/17/2022	4.750	418,428		(22)				590,000	03/25/2022
100082843	CF	Key West	FL		05/17/2022	6.250	594,945		(733)				659,000	04/05/2022
100082846		Corona	CA		05/17/2022	5.875	915,285		(1,847)				1,620,000	03/21/2022
100082848	CF	PHOENIX	AZ		05/17/2022	5.500	735,555		(495)				830,000	04/01/2022
100082853	CF	Lake Arrowhead	CA		05/17/2022	5.375	659,995		(185)				850,000	03/21/2022
100082858	CF	Auburn	CA		05/17/2022	5.750	359,340		(695)				530,000	03/22/2022
100082860	CF	PHOENIX	AZ		05/17/2022	6.750	1,999,559		(10,767)				2,250,000	04/05/2022
100082872		STREETSBORO	OH		05/17/2022	6.875	312,800		(205)				445,000	04/08/2022
100082873	CF	Riverside	CA		05/17/2022	5.625	735,872		(423)				824,000	03/18/2022
100082875	CF	DE LEON SPRINGS	FL		05/17/2022	6.625	436,203		(452)				480,000	03/22/2022
100082882	CF	ELIZABETH	NJ		05/17/2022	6.875	300,280		(486)				330,000	04/06/2022
100082884	CF	Fremont	CA		05/17/2022	5.250	1,833,042		(273)				3,100,000	03/23/2022
100082885	CF	Saint George	UT		05/17/2022	5.250	847,042		(742)				1,060,000	03/21/2022
100082890	CF	Woodland	CA		05/17/2022	5.750	570,116		(767)				700,000	04/05/2022
100082891	CF	HOUSTON	TX		05/17/2022	5.250	841,436		(833)				1,200,000	03/28/2022
100082895	CF	Fountain Valley	CA		05/17/2022	5.375	639,256		(1,139)				1,205,000	03/23/2022
100082896	CF	Fresno	CA		05/17/2022	5.375	121,019		(229)				242,000	03/24/2022
100082897		ORLANDO	FL		05/17/2022	6.375	165,255		(4,479)				283,000	03/24/2022
100082900	CF	Big Bear City	CA		05/17/2022	5.000	263,975		(261)				330,000	03/21/2022
100082901	CF	Chino	CA		05/17/2022	4.875	527,700		(360)				626,000	03/25/2022
100082906	CF	Irvine	CA		05/17/2022	5.125	989,264		(305)				1,356,000	03/29/2022
100082908	CF	San Pedro	CA		05/17/2022	5.000	856,404		(764)				1,010,000	03/21/2022
100082912	CF	SACRAMENTO	CA		05/17/2022	5.625	342,577		(425)				380,000	03/18/2022
100082913	CF	North Salt Lake	UT		05/17/2022	5.750	545,526		(493)				679,000	04/07/2022
100082915	CF	Encinitas	CA		05/17/2022	5.000	1,518,562		(161)				2,000,000	04/06/2022
100082918	CF	HOUSTON	TX		05/17/2022	5.500	584,143		(687)				788,000	03/25/2022
100082919	CF	MERCER ISLAND	WA		05/17/2022	5.750	306,110		(490)				375,000	03/29/2022
100082920	CF	Temecula	CA		05/17/2022	5.750	747,442		(778)				860,000	03/18/2022
100082921		PHOENIX	AZ		05/17/2022	8.500	341,421		(102)				395,000	04/01/2022
100082926	CF	MESQUITE	TX		05/17/2022	8.875	222,575		(633)				230,000	04/04/2022
100082932	CF	PLANO	TX		05/17/2022	6.375	530,581		(611)				653,000	04/06/2022
100082933	CF	Miami	FL		05/17/2022	6.500	502,395		(240)				580,000	04/08/2022
100082980	CF	Woodland Hills	CA		05/05/2022	5.750	993,016		(2,480)				1,510,000	03/09/2022
100082985	CF	Frankford	DE		05/05/2022	5.750	256,998		(201)				370,000	02/07/2022
100082990	CF	Chico	CA		05/05/2022	6.500	536,705		(108)				604,500	04/13/2022
100082991	CF	Richmond	CA		05/05/2022	5.990	347,534		(500)				450,000	03/29/2022
100082994	CF	Plaistow	NH		05/05/2022	5.875	388,105		(525)				594,000	03/15/2022
100082996	CF	Anderson Is	WA		05/05/2022	5.625	598,406		(892)				900,000	03/22/2022
100082997	CF	Torrance	CA		05/05/2022	5.625	1,001,106		(1,268)				1,300,000	03/11/2022
100082999	CF	Homestead	FL		05/05/2022	5.375	502,706		(728)				625,000	03/09/2022
100083001	CF	Acampo	CA		05/05/2022	6.125	636,096		(739)				883,000	03/14/2022
100083004	CF	Eastpoint	FL		05/05/2022	4.875	123,103		(39)				255,000	02/26/2022
100083005	CF	Fairfield	CT		05/05/2022	6.875	439,571		(356)				490,000	03/22/2022
100083007	CF	Driftwood	TX		05/05/2022	5.375	993,856		(1,206)				1,560,000	03/17/2022
100083008	CF	Thousand Oaks	CA		05/05/2022	5.125	820,385		(946)				1,425,000	03/25/2022
100083009	CF	Hawthorne	NJ		05/05/2022	7.500	633,530		(894)				730,000	03/23/2022
100083010		Monmouth Beach	NJ		05/05/2022	5.375	996,703		(1,103)				2,450,001	03/10/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083011	CF	Galt	CA		05/05/2022	5.500	820,002		(680)				1,030,000	03/01/2022
100083012	CF	Woodland Hills	CA		05/05/2022	4.990	787,565		(121)				1,300,000	03/11/2022
100083013		Palm Springs	CA		05/05/2022	4.875	952,090		326				1,400,000	03/15/2022
100083014	CF	GLEN ELLEN	CA		05/11/2022	4.825	1,579,826		(498)				2,300,039	02/07/2022
100083015	CF	BAKERSFIELD	CA		05/11/2022	5.500	230,232		(851)				335,038	01/14/2022
100083016	CF	DESTIN	FL		05/11/2022	5.363	333,254		(393)				500,005	12/29/2021
100083017	CF	OCEAN CITY	MD		05/11/2022	4.912	889,224		(713)				1,170,023	02/09/2022
100083018	CF	SAN DIEGO	CA		05/11/2022	3.950	1,212,138		1,009				1,590,026	02/04/2022
100083019	CF	Phoenix	AZ		05/11/2022	4.912	487,785		(371)				850,009	02/04/2022
100083020	CF	SANTA CLARITA	CA		05/11/2022	4.000	477,909		322				856,000	11/18/2021
100083021		Towson	MD		05/11/2022	4.937	340,063		(238)				443,006	09/17/2021
100083022	CF	Sunny Isles Beach	FL		05/11/2022	4.637	2,639,458		33				3,950,051	02/11/2022
100083024	CF	ENUMCLAW	WA		05/11/2022	4.362	1,015,439		142				1,500,000	02/07/2022
100083025	CF	Jackson	WY		05/11/2022	3.375	1,627,641		10,141				3,300,001	12/22/2021
100083026	CF	LOS ANGELES	CA		05/11/2022	3.512	3,035,664		11,312				5,200,153	12/27/2021
100083027	CF	Glendora	CA		05/11/2022	3.375	1,064,988		4,221				1,700,035	01/11/2022
100083028	CF	SOUTH RIVER	NJ		05/11/2022	3.737	189,699		750				425,008	02/09/2022
100083029	CF	Houston	TX		05/11/2022	8.728	114,340		(440)				120,000	03/18/2022
100083031	CF	LOS ANGELES	CA		05/11/2022	4.750	435,636		584				660,006	12/29/2021
100083032	CF	BAYVILLE	NJ		05/11/2022	5.387	217,928		74				315,003	02/15/2022
100083033	CF	HAMPTON BAYS	NY		05/11/2022	4.987	529,066		1,142				825,000	02/01/2022
100083035	CF	SHERMAN OAKS	CA		05/11/2022	5.200	1,000,245		242				1,375,000	02/24/2022
100083036	CF	CEDAR FALLS	IA		05/11/2022	6.455	128,784		(481)				218,028	04/25/2022
100083037	CF	CICERO	IL		05/11/2022	7.328	100,111		(157)				118,001	04/29/2022
100083038	CF	PALM DESERT	CA		05/11/2022	7.530	435,970		(140)				680,000	04/25/2022
100083039	CF	SARASOTA	FL		05/11/2022	4.462	324,692		709				538,010	03/04/2022
100083040	CF	MIAMI	FL		05/11/2022	6.980	790,940		(798)				936,000	05/02/2022
100083041	CF	SCHERTZ	TX		05/11/2022	7.777	161,808		(1,237)				207,000	03/30/2022
100083042	CF	GARDEN CITY	ID		05/11/2022	6.362	335,191		(459)				410,000	04/08/2022
100083043	CF	Little Elm	TX		05/11/2022	7.255	604,407		(515)				640,000	04/29/2022
100083045	CF	Honolulu	HI		05/11/2022	7.280	332,284		(444)				400,000	04/29/2022
100083046	CF	SAN DIEGO	CA		05/11/2022	6.627	2,514,061		(284)				2,900,000	04/25/2022
100083047	CF	PEMBROKE PINES	FL		05/11/2022	7.377	687,110		(519)				975,000	05/02/2022
100083048	CF	Coto de Caza	CA		05/11/2022	6.730	1,973,965		(2,158)				2,500,000	04/28/2022
100083049	CF	CORONA	CA		05/11/2022	7.375	752,329		(734)				1,020,000	04/20/2022
100083050	CF	OSWEGO	IL		05/11/2022	6.750	177,204		(1,073)				430,102	04/20/2022
100083051		DAVIE	FL		05/11/2022	7.125	143,935		(182)				195,000	04/26/2022
100083053	CF	Houston	TX		05/11/2022	7.255	287,247		(566)				350,000	04/22/2022
100083058	CF	Sunny Isles Beach	FL		05/26/2022	4.325	868,761		3,545				1,425,090	02/28/2022
100083062	CF	BELVEDERE TIBURON	CA		05/26/2022	3.875	2,267,325		18,282				4,350,328	02/17/2022
100083063	CF	CONCORD	CA		05/26/2022	3.987	183,390		1,776				460,000	02/24/2022
100083068	CF	Linden	MI		05/26/2022	3.987	474,288		3,143				1,240,041	02/18/2022
100083069	CF	SAN JOSE	CA		05/26/2022	3.395	704,514		5,895				1,710,088	02/23/2022
100083076	CF	BUENA PARK	CA		05/26/2022	4.362	483,240		2,119				965,036	03/03/2022
100083078	CF	Glendale	CA		05/26/2022	4.450	658,201		3,964				940,119	02/25/2022
100083092	CF	SAN DIEGO	CA		05/26/2022	7.602	531,627		(112)				677,000	05/13/2022
100083093	CF	Phelan	CA		05/26/2022	7.165	325,016		(425)				395,000	05/11/2022
100083103	CF	REDONDO BEACH	CA		05/26/2022	4.612	564,740		1,209				1,299,000	03/03/2022
100083106	CF	PROSPER	TX		05/26/2022	7.505	1,513,289		(1,624)				1,950,000	04/22/2022
100083134	CF	LYNWOOD	CA		05/26/2022	7.165	330,614		(485)				550,000	05/02/2022
100083162		NORTH LAS VEGAS	NV		05/26/2022	6.872	298,827		(66)				480,000	05/13/2022
100083175	CF	Rancho Palos Verdes	CA		05/26/2022	6.885	1,543,101		(236)				2,250,000	05/10/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083179	CF	INGLEWOOD	CA		05/26/2022	7.897	787,327		(993)				950,000	05/11/2022
100083187	CF	Encino	CA		05/26/2022	6.780	632,656		(738)				775,000	05/18/2022
100083188	CF	Franklinville	NJ		05/26/2022	6.697	604,694		(478)				800,000	04/27/2022
100083198	CF	NEWPORT BEACH	CA		05/26/2022	6.822	3,087,141		(485)				3,850,000	05/13/2022
100083200	CF	Rancho Cordova	CA		05/26/2022	7.198	605,229		(428)				750,000	05/10/2022
100083205	CF	Marbleton	WY		05/26/2022	7.272	173,502						230,000	05/11/2022
100083216	CF	Pasadena	CA		05/26/2022	7.297	1,528,584		(2,519)				1,850,000	05/05/2022
100083219	CF	NEWBERG	OR		05/26/2022	7.447	312,919		(63)				400,000	05/09/2022
100083220	CF	NORTHPORT	AL		05/26/2022	6.997	167,127		(253)				500,000	05/17/2022
100083227		West Toluca Lake	CA		05/26/2022	7.322	1,479,607		(73)				1,830,000	05/06/2022
100083230	CF	Riverside	CA		05/10/2022	6.125	404,802		(258)				580,000	03/01/2022
100083231	CF	Northridge City of Los Angeles	CA		05/10/2022	4.875	1,113,958		163				1,450,000	03/10/2022
100083232	CF	Atwater	CA		05/10/2022	5.625	297,289		(198)				540,000	03/02/2022
100083233	CF	Houston	TX		05/10/2022	7.875	134,781		(421)				145,000	03/03/2022
100083234	CF	Fullerton	CA		05/10/2022	5.750	439,173		(320)				550,000	03/07/2022
100083236	CF	Corona	CA		05/10/2022	4.990	428,515		(798)				795,000	03/01/2022
100083238	CF	JURUPA VALLEY	CA		05/10/2022	5.250	743,407		(602)				950,000	02/28/2022
100083247	CF	Houston	TX		05/10/2022	7.500	171,183		(827)				204,997	03/03/2022
100083249	CF	Riverside	CA		05/10/2022	5.500	1,137,408		(523)				1,350,000	03/09/2022
100083257	CF	Katy	TX		05/10/2022	5.625	206,787		(424)				250,000	03/09/2022
100083259	CF	Lemon Grove	CA		05/10/2022	5.375	496,366		(47)				633,000	03/15/2022
100083260	CF	Gainesville	FL		05/10/2022	5.625	292,806		(119)				370,000	03/16/2022
100083261	CF	NORTH HIGHLANDS	CA		05/10/2022	7.375	289,400		(149)				340,000	03/21/2022
100083262		Murrieta	CA		05/10/2022	6.625	438,438		(447)				670,000	03/14/2022
100083266	CF	Atwater	CA		05/10/2022	5.500	943,019		(147)				1,200,000	03/15/2022
100083269	CF	Rancho Santa Margarita	CA		05/10/2022	5.500	1,570,891		(142)				2,000,000	03/17/2022
100083270	CF	Huntington Beach	CA		05/10/2022	5.990	1,229,715		(474)				1,550,000	03/31/2022
100083274	CF	Rockville	MD		05/10/2022	5.500	461,519		270				565,000	12/16/2021
100083275	CF	HUNTINGTON BEACH	CA		05/10/2022	5.750	1,423,694		(448)				1,800,000	03/24/2022
100083290	CF	Beverly Hills	CA		05/26/2022	6.500	3,474,977		(1,285)				4,675,000	04/06/2022
100083291	CF	Victorville	CA		05/26/2022	7.750	388,134		(411)				435,900	03/21/2022
100083292		Amsterdam	NLD		05/27/2022	4.000	353,216					10,723	437,205	12/01/2023
100083293		Nijmegen	NLD		05/27/2022	3.650	63,482					1,927	72,488	12/01/2023
100083294		Nijmegen	NLD		05/27/2022	3.650	32,961					1,009	37,637	12/01/2023
100083295		Gouda	NLD		05/27/2022	3.850	6,402					451	7,005	12/01/2023
100083296		Gouda	NLD		05/27/2022	3.850	17,578					538	19,233	12/01/2023
100083297		Lelystad	NLD		05/27/2022	3.750	15,895					482	18,692	12/01/2023
100083298		Nijmegen	NLD		05/27/2022	3.350	284,781					8,646	324,735	12/01/2023
100083299		Nijmegen	NLD		05/27/2022	3.350	16,895					516	19,265	12/01/2023
100083300		Arnhem	NLD		05/27/2022	2.900	210,164					6,384	272,000	12/01/2023
100083301		Amsterdam	NLD		05/27/2022	3.050	937,127					28,450	1,068,729	12/01/2023
100083302		Amsterdam	NLD		05/27/2022	3.100	55,480					1,696	63,271	12/01/2023
100083303		Castricum	NLD		05/27/2022	3.450	137,092					4,202	184,000	12/01/2023
100083304		Castricum	NLD		05/27/2022	3.300	292,066					8,868	364,000	12/01/2023
100083305		s-Hertogenbosch	NLD		05/27/2022	2.900	441,521					13,404	812,000	12/01/2023
100083306		Utrecht	NLD		05/27/2022	2.850	1,097,444					34,133	1,448,000	12/01/2023
100083307		Appingedam	NLD		05/27/2022	3.400	142,788					4,335	184,800	12/01/2023
100083308		Heerlen	NLD		05/27/2022	3.450	5,701					174	6,501	12/01/2023
100083309		Heerlen	NLD		05/27/2022	3.450	96,031					2,916	109,499	12/01/2023
100083310		Rotterdam	NLD		05/27/2022	2.950	114,795					3,485	160,000	12/01/2023
100083311		Den Haag	NLD		05/27/2022	3.250	613,714					18,639	784,000	12/01/2023
100083312		s-Hertogenbosch	NLD		05/27/2022	3.600	182,127					5,532	220,000	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083313		Rotterdam	NLD		05/27/2022	3.350	513,268					15,589	585,059	12/01/2023
100083314		Rotterdam	NLD		05/27/2022	3.350	30,653					937	34,941	12/01/2023
100083315		Rotterdam	NLD		05/27/2022	2.850	117,555					3,569	144,000	12/01/2023
100083316		Haarlem	NLD		05/27/2022	3.400	291,404					8,849	576,000	12/01/2023
100083317		Rotterdam	NLD		05/27/2022	3.650	17,265					529	19,705	12/01/2023
100083318		Rotterdam	NLD		05/27/2022	3.600	298,026					9,050	340,157	12/01/2023
100083319		Venlo	NLD		05/27/2022	3.600	107,290					3,259	140,000	12/01/2023
100083320		Schiedam/Vlaardingen	NLD		05/27/2022	3.400	537,110					16,307	648,800	12/01/2023
100083321		Rotterdam	NLD		05/27/2022	3.200	8,113					248	9,260	12/01/2023
100083322		Rotterdam	NLD		05/27/2022	3.200	139,079					4,222	158,740	12/01/2023
100083323		Enschede	NLD		05/27/2022	3.100	119,873					3,641	144,800	12/01/2023
100083324		Amersfoort	NLD		05/27/2022	3.300	298,026					9,049	360,000	12/01/2023
100083325		Schiedam/Vlaardingen	NLD		05/27/2022	3.150	150,117					4,559	195,200	12/01/2023
100083326		Amsterdam/Amstelveen	NLD		05/27/2022	3.550	18,492					565	21,153	12/01/2023
100083327		Amsterdam/Amstelveen	NLD		05/27/2022	3.550	205,307					6,233	234,847	12/01/2023
100083328		Rotterdam	NLD		05/27/2022	3.900	1,383,752					42,014	1,932,000	12/01/2023
100083329		Eindhoven	NLD		05/27/2022	3.300	334,452					10,155	422,919	12/01/2023
100083330		Eindhoven	NLD		05/27/2022	3.300	19,835					606	25,081	12/01/2023
100083331		Dedemsvaart	NLD		05/27/2022	2.850	88,304					2,681	160,000	12/01/2023
100083332		Tilburg	NLD		05/27/2022	3.350	46,983					1,437	53,556	12/01/2023
100083333		Tilburg	NLD		05/27/2022	3.300	786,955					23,897	897,044	12/01/2023
100083334		Den Haag	NLD		05/27/2022	3.050	476,842					14,478	576,000	12/01/2023
100083335		Rotterdam	NLD		05/27/2022	3.550	145,702					4,424	166,131	12/01/2023
100083336		Rotterdam	NLD		05/27/2022	3.550	8,656					265	9,869	12/01/2023
100083337		Rotterdam	NLD		05/27/2022	3.350	271,535					8,244	309,631	12/01/2023
100083338		Rotterdam	NLD		05/27/2022	3.350	16,109					492	18,369	12/01/2023
100083339		Groningen	NLD		05/27/2022	2.800	1,168,263					35,470	1,512,000	12/01/2023
100083340		Zaltbommel	NLD		05/27/2022	3.650	596,053					18,103	720,000	12/01/2023
100083341		Enschede	NLD		05/27/2022	3.250	1,043,092					31,667	1,260,000	12/01/2023
100083342		Breda	NLD		05/27/2022	3.400	799,373					24,280	1,056,000	12/01/2023
100083343		Amsterdam	NLD		05/27/2022	3.050	1,180,695					35,853	1,910,260	12/01/2023
100083344		Amsterdam	NLD		05/27/2022	3.050	15,712					478	25,420	12/01/2023
100083345		Rotterdam	NLD		05/27/2022	3.500	586,119					17,794	668,063	12/01/2023
100083346		Rotterdam	NLD		05/27/2022	3.550	35,038					1,071	39,937	12/01/2023
100083347		Rotterdam	NLD		05/27/2022	2.900	142,170					4,316	184,000	12/01/2023
100083348		Heemstede	NLD		05/27/2022	3.550	24,146					739	27,559	12/01/2023
100083349		Heemstede	NLD		05/27/2022	3.550	413,926					12,564	472,441	12/01/2023
100083350		Den Haag	NLD		05/27/2022	3.450	11,115					340	12,692	12/01/2023
100083351		Den Haag	NLD		05/27/2022	3.450	192,061					5,831	219,308	12/01/2023
100083352		Lelystad	NLD		05/27/2022	3.450	298,026					9,050	339,826	12/01/2023
100083353		Lelystad	NLD		05/27/2022	3.450	17,693					541	20,174	12/01/2023
100083354		Echt/Limburg	NLD		05/27/2022	3.100	494,503					15,010	640,000	12/01/2023
100083355		Utrecht	NLD		05/27/2022	3.600	883,041					27,092	2,504,000	12/01/2023
100083356		Utrecht	NLD		05/27/2022	3.100	281,469					8,546	340,000	12/01/2023
100083357		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	22,994					706	26,525	12/01/2023
100083358		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	188,529					5,724	217,475	12/01/2023
100083359		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	166,895					5,067	192,519	12/01/2023
100083360		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	20,355					625	23,481	12/01/2023
100083361		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	173,076					5,255	199,650	12/01/2023
100083362		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	21,109					648	24,350	12/01/2023
100083363		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	179,257					5,443	206,780	12/01/2023
100083364		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	21,863					671	25,220	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083365		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	160,713					4,879	185,389	12/01/2023
100083366		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	19,602					602	22,611	12/01/2023
100083367		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	197,801					6,005	228,171	12/01/2023
100083368		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	24,125					740	27,829	12/01/2023
100083369		Schiedam/Vlaardingen	NLD		05/27/2022	3.500	247,252					7,506	283,875	12/01/2023
100083370		Schiedam/Vlaardingen	NLD		05/27/2022	3.550	31,465					962	36,125	12/01/2023
100083371		Rotterdam	NLD		05/27/2022	3.250	109,276					3,319	132,000	12/01/2023
100083372		Roosendaal	NLD		05/27/2022	4.050	172,193					5,228	208,000	12/01/2023
100083373		Schiedam/Vlaardingen	NLD		05/27/2022	3.050	105,965					3,216	160,000	12/01/2023
100083374		Den Haag	NLD		05/27/2022	2.800	144,819					4,397	228,000	12/01/2023
100083375		Capelle aan den IJssel	NLD		05/27/2022	2.800	158,947					4,826	248,000	12/01/2023
100083376		Heerlen	NLD		05/27/2022	3.550	119,211					3,620	135,875	12/01/2023
100083377		Heerlen	NLD		05/27/2022	3.550	7,129					218	8,125	12/01/2023
100083378		Den Haag	NLD		05/27/2022	3.050	707,956					21,495	855,174	12/01/2023
100083379		Rotterdam	NLD		05/27/2022	3.800	206,309					6,337	268,000	12/01/2023
100083380		Schiedam/Vlaardingen	NLD		05/27/2022	7.820	172,193					5,228	208,000	12/01/2023
100083382		Utrecht	NLD		05/27/2022	3.450	625,855					19,002	714,643	12/01/2023
100083383		Utrecht	NLD		05/27/2022	3.450	36,219					1,109	41,357	12/01/2023
100083384		Den Haag	NLD		05/27/2022	4.150	191,696					5,830	448,000	12/01/2023
100083385		Zaltbommel	NLD		05/27/2022	3.050	132,456					4,023	200,000	12/01/2023
100083386		Arnhem	NLD		05/27/2022	3.450	148,351					4,504	180,000	12/01/2023
100083387		Roosendaal	NLD		05/27/2022	3.300	358,515					10,885	464,000	12/01/2023
100083388		Heerlen	NLD		05/27/2022	3.850	151,442					4,598	196,000	12/01/2023
100083389		Spijkenisse	NLD		05/27/2022	3.150	122,522					3,721	148,000	12/01/2023
100083390		Rotterdam	NLD		05/27/2022	3.700	3,312,067					100,551	4,000,800	12/01/2023
100083391		Venlo	NLD		05/27/2022	4.000	236,655					7,183	268,000	12/01/2023
100083392		Rotterdam	NLD		05/27/2022	3.300	587,222					17,832	760,000	12/01/2023
100083393		Spijkenisse	NLD		05/27/2022	2.900	291,404					8,846	528,000	12/01/2023
100083396		Spijkenisse	NLD		05/27/2022	2.700	97,135					2,949	129,067	12/01/2023
100083397		Spijkenisse	NLD		05/27/2022	2.700	97,135					2,949	129,067	12/01/2023
100083400		Tilburg	NLD		05/27/2022	3.150	215,241					6,535	260,000	12/01/2023
100083401		Amsterdam	NLD		05/27/2022	3.150	2,013,334					61,127	2,928,799	12/01/2023
100083402		Groningen	NLD		05/27/2022	3.350	1,004,459					30,489	1,300,000	12/01/2023
100083403		Gorredijk	NLD		05/27/2022	3.550	15,441					472	17,599	12/01/2023
100083404		Gorredijk	NLD		05/27/2022	3.550	258,290					7,842	294,401	12/01/2023
100083405		Groningen	NLD		05/27/2022	3.450	267,561					8,122	324,000	12/01/2023
100083406		Yerseke	NLD		05/27/2022	3.250	851,031					25,837	1,028,000	12/01/2023
100083407		Emmeloord	NLD		05/27/2022	3.550	21,973					672	25,045	12/01/2023
100083408		Emmeloord	NLD		05/27/2022	3.550	367,566					11,159	418,955	12/01/2023
100083409		Emmeloord	NLD		05/27/2022	3.550	21,973					672	25,045	12/01/2023
100083410		Emmeloord	NLD		05/27/2022	3.550	367,566					11,159	418,955	12/01/2023
100083411		Bergen op Zoom	NLD		05/27/2022	3.450	262,705					7,976	340,000	12/01/2023
100083412		Roosendaal	NLD		05/27/2022	3.550	143,715					4,365	173,600	12/01/2023
100083413		Amsterdam	NLD		05/27/2022	3.700	662,281					20,102	816,000	12/01/2023
100083415		Tilburg	NLD		05/27/2022	3.600	877,191					26,634	980,142	12/01/2023
100083416		Roosendaal	NLD		05/27/2022	3.800	129,145					3,921	147,187	12/01/2023
100083417		Roosendaal	NLD		05/27/2022	3.800	7,733					236	8,813	12/01/2023
100083418		Rotterdam	NLD		05/27/2022	3.600	294,715					8,946	356,000	12/01/2023
100083419		Almere	NLD		05/27/2022	3.650	185,439					5,634	240,000	12/01/2023
100083420		Appingedam	NLD		05/27/2022	3.750	86,097					2,615	112,245	12/01/2023
100083421		Appingedam	NLD		05/27/2022	3.750	5,948					182	7,755	12/01/2023
100083422		Den Haag	NLD		05/27/2022	3.600	331,140					10,058	400,000	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083423		Roosendaal	NLD		05/27/2022	3.550	172,193					5,228	208,000	12/01/2023
100083424		Arnhem	NLD		05/27/2022	3.450	327,829					9,953	396,000	12/01/2023
100083425		Tilburg	NLD		05/27/2022	3.550	450,351					13,670	524,628	12/01/2023
100083426		Tilburg	NLD		05/27/2022	3.550	16,629					508	19,372	12/01/2023
100083427		Den Haag	NLD		05/27/2022	3.000	278,158					8,443	360,000	12/01/2023
100083428		Arnhem	NLD		05/27/2022	3.450	2,068,966					62,812	2,544,000	12/01/2023
100083429		Zaltbommel	NLD		05/27/2022	3.450	566,250					17,192	645,681	12/01/2023
100083430		Zaltbommel	NLD		05/27/2022	3.450	33,605					1,027	38,319	12/01/2023
100083431		Amsterdam	NLD		05/27/2022	3.650	1,103,801					33,514	1,675,000	12/01/2023
100083432		Den Haag	NLD		05/27/2022	3.200	1,324,562					40,212	2,224,000	12/01/2023
100083433		Zaltbommel	NLD		05/27/2022	4.100	183,547					5,577	211,199	12/01/2023
100083434		Zaltbommel	NLD		05/27/2022	4.100	11,125					340	12,801	12/01/2023
100083435		Castricum	NLD		05/27/2022	3.650	139,079					4,223	168,000	12/01/2023
100083436		Alphen aan den Rijn	NLD		05/27/2022	3.600	307,961					9,350	372,000	12/01/2023
100083437		Newport	GBR		05/27/2022	5.490	144,231					7,436	161,679	04/27/2022
100083438		Southend-on-Sea	GBR		05/27/2022	5.490	126,479					6,524	141,780	05/05/2022
100083439		Stockport	GBR		05/27/2022	4.990	63,554					3,278	77,108	05/05/2022
100083440		Cardiff	GBR		05/27/2022	4.990	45,328					2,337	54,722	04/27/2022
100083441		Bolton	GBR		05/27/2022	5.990	50,592					2,610	56,712	05/05/2022
100083443		Liverpool	GBR		05/27/2022	4.990	61,198					3,155	74,621	05/11/2022
100083444		Guildford	GBR		05/27/2022	4.990	119,093					6,139	128,348	05/14/2022
100083445		Doncaster	GBR		05/27/2022	5.490	38,039					1,961	39,798	05/11/2022
100083446		Liverpool	GBR		05/27/2022	4.990	58,834					3,033	62,184	05/25/2022
100083447		Twickenham	GBR		05/27/2022	4.990	237,743					12,257	248,736	05/25/2022
100083448		Torquay	GBR		05/27/2022	5.490	69,643					3,591	84,570	05/25/2022
100083449		North West London	GBR		05/27/2022	3.990	301,141					15,526	323,357	05/25/2022
100083450		Birmingham	GBR		05/27/2022	5.490	56,182					2,897	134,318	05/26/2022
100083452	CF	Pomona	CA		06/02/2022	6.875	506,484		(345)				760,000	04/28/2022
100083455	CF	Santa Monica	CA		06/02/2022	5.750	1,936,198		(523)				2,550,000	04/28/2022
100083457	CF	POMONA	CA		06/02/2022	5.125	547,863		(29)				764,000	04/05/2022
100083462	CF	Santa Clara	CA		06/02/2022	5.625	1,756,539		(4,693)				2,600,000	04/13/2022
100083463		Wilmington	CA		06/02/2022	7.500	661,508		(28)				1,100,000	05/18/2022
100083465	CF	Odessa	FL		06/06/2022	6.752	530,397		(103)				775,000	05/19/2022
100083479	CF	Monrovia	CA		06/06/2022	6.372	590,506		(450)				795,000	05/13/2022
100083484	CF	TAMPA	FL		06/06/2022	6.247	1,534,732		(589)				1,930,000	05/19/2022
100083487		DURHAM	NC		06/06/2022	7.052	342,485		(362)				485,002	05/06/2022
100083490	CF	DALLAS	TX		06/06/2022	6.697	193,634		(290)				235,000	05/13/2022
100083491	CF	MIAMI BEACH	FL		06/06/2022	6.897	1,897,184		(1,368)				2,400,000	05/24/2022
100083495		CAPE CORAL	FL		06/06/2022	7.852	194,846		(394)				265,000	05/13/2022
100083496	CF	NEWARK	NJ		06/06/2022	6.912	250,828		245				375,000	04/07/2022
100083497	CF	DALY CITY	CA		06/06/2022	6.655	1,085,428		(150)				1,660,000	05/20/2022
100083498	CF	Sunny Isles Beach	FL		06/06/2022	6.813	679,880		(1,062)				880,000	05/04/2022
100083501	CF	Morristown	NJ		06/06/2022	6.780	494,048		(815)				760,000	05/23/2022
100083504	CF	Lighthouse Point	FL		06/06/2022	6.272	1,505,311		(1,075)				3,250,000	05/13/2022
100083505	CF	FRISCO	TX		06/06/2022	6.002	152,155		(1,148)				735,000	05/19/2022
100083507	CF	Phoenix	AZ		06/06/2022	6.177	768,442		(1,067)				1,115,000	05/16/2022
100083508	CF	San Jose	CA		06/06/2022	7.540	723,087		(938)				1,000,000	05/09/2022
100083509	CF	WESTLAKE	FL		06/06/2022	7.197	496,792		(453)				610,000	05/18/2022
100083511	CF	Kailua	HI		06/06/2022	6.805	1,048,628		(547)				1,350,019	05/05/2022
100083512	CF	Brentwood	CA		06/06/2022	6.372	730,510		(435)				940,000	05/16/2022
100083513		MIAMI	FL		06/06/2022	7.497	258,535		(685)				430,000	05/20/2022
100083514	CF	Covina	CA		06/06/2022	6.447	450,302		(303)				561,000	05/17/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083515	CF	SCOTTSDALE	AZ		06/06/2022	6.780	2,530,521		(1,616)				3,150,000	05/19/2022
100083516		Miami	FL		06/06/2022	6.902	250,360		(477)				495,000	05/11/2022
100083517	CF	San Francisco	CA		06/06/2022	6.322	2,168,739		(1,565)				2,700,000	05/13/2022
100083518	CF	BOCA RATON	FL		06/06/2022	7.135	234,369		(55)				280,000	05/23/2022
100083519	CF	Forney	TX		06/06/2022	8.540	279,546		(3,333)				440,000	05/23/2022
100083520	CF	Watsonville	CA		06/06/2022	6.947	681,200		(550)				860,000	05/18/2022
100083521	CF	Lake Elsinore	CA		06/06/2022	6.955	372,106		(66)				450,000	05/16/2022
100083522	CF	Brentwood	CA		06/06/2022	6.847	1,049,496		(1,580)				1,325,000	05/17/2022
100083526		San Clemente	CA		06/06/2022	7.372	958,990		(247)				1,300,000	05/13/2022
100083528	CF	Weston	FL		06/06/2022	6.372	3,400,576		(3)				5,300,000	05/12/2022
100083586	CF	MONTEREY	CA		07/25/2022	6.125	1,676,545		747				2,800,000	06/07/2022
100083589	CF	ENGLEWOOD	CO		07/25/2022	7.000	380,465		(228)				790,000	06/08/2022
100083596	CF	JACKSONVILLE	FL		07/25/2022	7.375	243,196		(265)				350,000	06/06/2022
100083599		Coachella	CA		07/25/2022	7.250	415,930		(218)				591,000	06/10/2022
100083601	CF	OJAI	CA		07/25/2022	5.875	832,515		120				1,555,000	06/16/2022
100083608		HASLET	TX		07/25/2022	8.000	344,403		(344)				480,000	06/16/2022
100083609	CF	GREEN VALLEY	AZ		07/25/2022	6.000	191,765		(221)				745,000	06/16/2022
100083629	CF	San Juan Capistrano	CA		07/25/2022	5.875	2,610,464		912				4,500,000	06/16/2022
100083639	CF	Santa Monica	CA		07/25/2022	5.750	1,804,060		462				3,855,000	06/21/2022
100083641	CF	Laguna Niguel	CA		07/25/2022	5.750	648,822		1,347				1,700,000	06/21/2022
100083645		Midland	TX		07/25/2022	8.375	222,627		(365)				282,000	06/21/2022
100083651		Harrah	OK		06/23/2022	6.875	142,685		(215)				179,000	03/30/2022
100083653		Tybee Island	GA		06/23/2022	8.125	958,968		(679)				1,225,000	04/15/2022
100083654		Aurora	CO		06/23/2022	7.125	199,625		(618)				400,000	03/24/2022
100083655	CF	Battle Ground	WA		06/23/2022	6.990	696,754		(642)				875,000	03/27/2022
100083656	CF	Largo	FL		06/23/2022	6.500	417,469		60				572,600	02/23/2022
100083657	CF	Wilson	NC		06/23/2022	6.750	128,603		(184)				190,500	03/15/2022
100083659		Ceres	CA		06/23/2022	7.500	239,091		(112)				348,000	04/12/2022
100083660	CF	Lynwood	CA		06/23/2022	4.875	314,432		(188)				620,000	03/10/2022
100083661	CF	Lebanon	PA		06/23/2022	9.125	109,315		(93)				148,000	04/04/2022
100083662	CF	Churchton	MD		06/23/2022	5.750	550,231		(627)				690,000	03/07/2022
100083663		Santa Clarita	CA		06/23/2022	5.875	414,277		(53)				530,000	03/22/2022
100083664	CF	Alva	FL		06/23/2022	5.625	491,591		(155)				975,000	03/23/2022
100083665		Phoenix	AZ		06/23/2022	6.500	643,976		(198)				901,000	03/26/2022
100083667		South San Francisco	CA		06/23/2022	5.750	850,557		(243)				1,775,000	03/02/2022
100083668		Koloa	HI		06/23/2022	5.500	1,244,837		237				1,900,000	03/23/2022
100083669	CF	East Quogue	NY		06/23/2022	4.990	1,287,213		(29)				1,980,000	02/07/2022
100083670	CF	Ft lauderdale	FL		06/21/2022	7.177	101,523		(637)				196,000	05/27/2022
100083672	CF	LAS VEGAS	NV		06/21/2022	6.780	923,539		(910)				1,160,000	05/18/2022
100083673	CF	SAN JOSE	CA		06/21/2022	6.885	2,425,611		(245)				3,400,000	05/20/2022
100083674		ORLANDO	FL		06/21/2022	6.877	319,840		(374)				525,003	05/26/2022
100083675	CF	ENCINO	CA		06/21/2022	6.772	2,632,919		(2,053)				3,250,000	05/23/2022
100083676	CF	Saint Clair Shores	MI		06/21/2022	7.622	615,790		(345)				720,000	05/18/2022
100083677	CF	Miami	FL		06/21/2022	7.855	570,679		(680)				692,000	06/02/2022
100083678		KISSIMMEE	FL		06/21/2022	7.477	316,179		(592)				495,002	05/20/2022
100083679	CF	Long Beach	CA		06/21/2022	7.505	550,100		(150)				750,000	05/24/2022
100083680	CF	Chuluota	FL		06/21/2022	6.830	212,983		(287)				405,000	05/27/2022
100083682	CF	Mariposa	CA		06/21/2022	7.147	638,565		4				800,000	05/06/2022
100083687	CF	POTOMAC	MD		06/21/2022	6.972	1,787,557		348				2,425,000	06/03/2022
100083780		Port Charlotte	FL		07/12/2022	8.999	435,701		(316)				610,000	06/08/2022
100083782	CF	Venice	FL		07/12/2022	7.125	613,176		(101)				830,000	06/15/2022
100083783		Scottsdale	AZ		07/12/2022	7.500	503,418		(316)				1,000,000	06/08/2022

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100083785	CF	Peoria	AZ		07/12/2022	6.999	395,090		(155)				593,000	06/06/2022
100083786	CF	Lakeland	FL		07/12/2022	6.375	157,272		(3)				312,000	06/10/2022
100083789		Los Angeles	CA		07/12/2022	6.250	1,348,708		97				2,100,000	06/06/2022
100083790		Mandeville	LA		07/12/2022	8.375	308,784		(380)				439,000	06/13/2022
100083794	CF	Umatilla	FL		07/12/2022	7.375	147,231		(175)				250,000	06/03/2022
100083797	CF	Los Banos	CA		07/12/2022	6.750	344,942		(50)				465,000	06/03/2022
100083799	CF	Brighton	CO		07/12/2022	7.125	310,621		(158)				1,100,000	06/08/2022
100083802	CF	Palm Beach Gardens	FL		07/12/2022	7.249	1,409,593		1,164				2,100,000	05/12/2022
100083803		Fort Mohave	AZ		07/12/2022	9.500	122,474		(202)				165,000	06/01/2022
100083804	CF	Santa Rosa	CA		07/12/2022	7.125	767,657		(381)				959,000	05/31/2022
100083809	CF	Las Vegas	NV		07/12/2022	7.500	623,258		(370)				1,085,000	06/01/2022
100083812		Garland	UT		07/12/2022	7.250	232,151		(145)				370,000	06/07/2022
100083813		Tracy	CA		07/12/2022	6.999	426,616		(139)				715,000	06/06/2022
100083814	CF	Compton	CA		07/12/2022	7.000	133,612		(18)				555,000	06/03/2022
100083816		Sarasota	FL		07/12/2022	7.875	418,663		(250)				600,000	06/07/2022
100083819	CF	Denville	NJ		07/12/2022	6.625	1,251,374		970				1,875,000	06/06/2022
100083822	CF	Riverview	FL		07/12/2022	7.750	392,155		(236)				490,000	06/01/2022
100083824		Largo	FL		07/12/2022	9.125	306,766		(527)				460,000	06/10/2022
100083826		Central Point	OR		07/12/2022	8.250	406,278		(374)				530,000	06/06/2022
100083827	CF	Germantown	WI		07/12/2022	7.125	952,138		(28)				1,584,000	06/14/2022
100083829	CF	Costa Mesa	CA		07/12/2022	6.875	1,096,589		(263)				1,300,000	06/15/2022
100083832	CF	Fort Myers	FL		07/12/2022	7.750	347,013		(330)				505,000	06/06/2022
100083835	CF	Acworth	GA		07/12/2022	8.875	337,779		(461)				460,000	06/02/2022
100083836	CF	Saint Augustine	FL		07/12/2022	7.749	513,216		(235)				650,000	06/01/2022
100083837	CF	Lake Worth	FL		07/12/2022	7.500	297,345		(217)				435,000	06/08/2022
100083838		Victorville	CA		07/12/2022	8.375	249,743		(146)				505,000	06/07/2022
100083848	CF	Antelope	CA		07/12/2022	6.375	462,228		69				590,000	06/10/2022
100083852	CF	Weatherford	TX		07/12/2022	7.125	166,234		(129)				242,000	06/10/2022
100083853	CF	Astoria	OR		07/12/2022	7.749	534,346		154				830,000	06/16/2022
100083855	CF	Plantation	FL		07/12/2022	7.250	107,522		(109)				134,500	06/06/2022
100083861		Los Angeles	CA		07/12/2022	6.375	1,139,413		387				1,800,000	06/09/2022
100083865	CF	Dayton	OH		07/12/2022	6.625	600,976		185				731,000	06/06/2022
100083867	CF	Leesburg	FL		07/12/2022	6.500	384,094		68				491,000	06/09/2022
100083868	CF	Huntington	TX		07/12/2022	9.750	152,407		(224)				170,000	06/13/2022
100083870	CF	Hallandale Beach	FL		07/12/2022	7.875	465,608		(670)				742,000	06/06/2022
100083872	CF	Hurst	TX		07/12/2022	7.625	237,242		(1,041)				330,000	06/17/2022
100083873	CF	Riverside	CA		07/12/2022	7.250	534,496		(147)				632,000	06/10/2022
100083875	CF	Chandler	AZ		07/12/2022	6.375	175,505		48				442,000	06/02/2022
100083876	CF	Eagle Vail	CO		07/12/2022	6.875	1,093,892		(10)				1,686,000	06/01/2022
100083878	CF	West Valley City	UT		07/12/2022	7.000	407,643		(53)				515,000	06/07/2022
100083879	CF	Lakeland	FL		07/12/2022	7.250	151,167		(166)				185,000	06/02/2022
100083881	CF	Tampa	FL		07/12/2022	7.625	278,557		(49)				340,000	06/07/2022
100083883	CF	Sacramento	CA		07/12/2022	6.250	475,467		113				695,000	06/16/2022
100083888	CF	Richmond	CA		07/12/2022	7.000	272,129		(428)				605,000	06/16/2022
100083891	CF	Mesa	AZ		07/12/2022	6.250	1,809,921		523				2,600,000	06/09/2022
100083893	CF	Miami	FL		07/12/2022	6.125	913,052		857				1,363,000	06/15/2022
100083895	CF	Fremont	CA		07/12/2022	6.625	326,337		(50)				525,000	06/02/2022
100083896	CF	Renton	WA		07/12/2022	6.500	1,076,046		862				1,400,000	06/13/2022
100083897	CF	Bakersfield	CA		07/12/2022	7.125	287,728		(120)				360,000	06/09/2022
100083899	CF	Tacoma	WA		07/12/2022	7.125	551,958		525				770,000	06/14/2022
100083902	CF	Milford	NH		07/12/2022	6.250	126,856		671				580,000	06/06/2022
100083904	CF	Bakersfield	CA		07/12/2022	7.250	159,443		(134)				210,000	06/02/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083909	CF	Ormond Beach	FL		07/12/2022	7.250	232,933		(183)				307,000	06/16/2022
100083911	CF	Ormond Beach	FL		07/12/2022	7.250	219,729		(163)				290,000	06/16/2022
100083914	CF	Ormond Beach	FL		07/12/2022	7.250	193,840		(163)				255,000	06/16/2022
100083918	CF	Ormond Beach	FL		07/12/2022	7.250	224,018		(158)				296,000	06/16/2022
100083919		Peoria	AZ		07/12/2022	7.375	370,496		(179)				508,000	06/15/2022
100083920	CF	Thousand Oaks	CA		07/12/2022	6.750	914,077		(42)				1,422,000	06/09/2022
100083923	CF	Laurel	MD		07/12/2022	8.250	176,662		(455)				280,000	06/07/2022
100083926		Boca Raton	FL		07/12/2022	7.250	2,109,613		1,996				3,200,000	06/14/2022
100083927	CF	Magnolia	TX		07/12/2022	6.375	302,543		37				460,000	06/15/2022
100083929	CF	Santa Clarita	CA		07/12/2022	6.125	728,839		959				1,170,000	06/02/2022
100083932	CF	Pelzer	SC		07/12/2022	6.625	276,164		(18)				354,000	06/10/2022
100083934	CF	West Palm Beach	FL		07/12/2022	7.125	355,863		(2,464)				817,000	06/03/2022
100083935		Fort Worth	TX		07/12/2022	8.625	290,012		(330)				400,000	06/16/2022
100083936	CF	Dallas	TX		07/12/2022	6.374	680,400		144				1,200,000	06/10/2022
100083937	CF	Glendale Heights	IL		07/12/2022	7.375	187,353		(58)				235,000	06/03/2022
100083942		Nehalem	OR		07/12/2022	8.250	508,933		(277)				739,000	06/16/2022
100083943	CF	Washington	UT		07/12/2022	7.500	101,418		(97)				243,000	06/08/2022
100083944	CF	Coconut Creek	FL		07/12/2022	6.625	375,222		10				545,000	06/08/2022
100083945	CF	Bryan	TX		07/12/2022	7.125	267,229		(384)				332,500	06/16/2022
100083946		Conifer	CO		07/12/2022	8.500	477,033		(394)				950,000	06/16/2022
100083947	CF	Hildale	UT		07/12/2022	7.375	319,823		(211)				488,000	06/06/2022
100083948	CF	Saint Leonard	MD		07/12/2022	7.750	371,252		(67)				433,000	06/08/2022
100083951	CF	Fort Lupton	CO		07/12/2022	7.990	767,702		(337)				1,100,000	06/07/2022
100083952	CF	Apache Junction	AZ		07/12/2022	6.250	303,661		56				414,000	06/16/2022
100083953		Phoenix	AZ		07/12/2022	7.500	253,538		(219)				450,000	06/09/2022
100083954	CF	Orange	CA		07/12/2022	6.625	1,326,488		12				1,710,000	06/08/2022
100083956	CF	Denver	CO		07/12/2022	8.375	873,764		1,175				1,464,000	06/03/2022
100083957	CF	Pooler	GA		07/12/2022	7.125	284,671		(327)				424,000	06/13/2022
100083959	CF	Ruther Glen	VA		07/12/2022	7.750	511,126		(326)				675,000	06/01/2022
100083960	CF	Crowley	TX		07/12/2022	8.375	328,525		(920)				415,000	06/17/2022
100083964	CF	Scottsdale	AZ		07/12/2022	6.875	287,850		(28)				390,000	06/17/2022
100083965	CF	Modesto	CA		07/12/2022	7.499	292,393		(199)				362,000	06/15/2022
100083966		West Friendship	MD		07/12/2022	6.875	1,254,912		13				1,500,000	06/17/2022
100083967		Las Vegas	NV		07/12/2022	8.750	845,168		(751)				1,120,000	06/07/2022
100083968	CF	Carmel	IN		07/12/2022	7.875	191,540		(182)				250,000	06/10/2022
100083969	CF	Bella Vista	AR		07/12/2022	7.875	252,547		(182)				369,000	06/16/2022
100083974	CF	Lakeside	CA		07/12/2022	6.375	779,981		100				995,000	06/17/2022
100083975	CF	Portland	OR		07/12/2022	8.000	1,509,809		1,684				2,125,000	06/14/2022
100083977	CF	Lake Oswego	OR		07/12/2022	7.375	800,756		(352)				1,013,000	06/17/2022
100083978	CF	Stockton	CA		07/12/2022	6.875	649,904		133				830,000	06/17/2022
100083979		Weeki Wachee	FL		07/12/2022	8.875	280,698		29				335,000	06/08/2022
100083980		Richmond	TX		07/12/2022	8.250	989,827		(2,271)				1,900,000	06/07/2022
100083983	CF	Wilmington Area Los Angeles	CA		07/12/2022	6.250	271,685		231				400,000	06/15/2022
100083985	CF	Whittier	CA		07/12/2022	6.000	1,336,554		941				1,850,000	06/13/2022
100083988	CF	Stockton	CA		07/12/2022	6.875	311,033		(26)				410,000	06/13/2022
100083991	CF	Homestead	FL		07/12/2022	7.000	307,361		(132)				385,000	06/08/2022
100083992		Kissimmee	FL		07/12/2022	7.750	485,553		(18)				620,000	06/10/2022
100083994	CF	Lakeland	FL		07/12/2022	6.875	156,899		(79)				196,000	06/17/2022
100084003	CF	LAGUNA BEACH	CA		06/27/2022	6.990	2,902,917		(113,427)				6,350,000	06/02/2022
100084004	CF	Ladera Ranch	CA		06/27/2022	7.016	2,333,058		(1,426)				2,900,000	06/07/2022
100084005		Pleasant View	TN		06/27/2022	7.427	424,393		(560)				625,000	06/03/2022
100084006		ORLANDO	FL		06/27/2022	7.177	343,417		(1,204)				510,000	06/01/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084007	CF	Miami	FL		06/27/2022	7.185	285,885		(305)				330,000	04/20/2022
100084008		PORT MURRAY	NJ		06/27/2022	7.580	327,775		(282)				655,003	05/20/2022
100084009	CF	LODI	NJ		06/27/2022	7.372	639,184		134				815,000	06/13/2022
100084120		PHOENIXVILLE	PA		09/02/2022	7.000	319,780		18				407,000	06/22/2022
100084230		Hoogeveen	NLD		06/30/2022	3.650	119,211					3,619	129,970	12/01/2023
100084231		Hoogeveen	NLD		06/30/2022	3.650	22,407					637	24,430	12/01/2023
100084232		Amsterdam	NLD		06/30/2022	3.900	529,825					16,089	1,500,000	12/01/2023
100084233		Amsterdam	NLD		06/30/2022	3.900	220,760					6,704	475,572	12/01/2023
100084234		Utrecht	NLD		06/30/2022	3.450	380,812					11,561	434,060	12/01/2023
100084235		Utrecht	NLD		06/30/2022	3.450	22,757					655	25,940	12/01/2023
100084236		Lelystad	NLD		06/30/2022	4.100	43,048					1,307	49,039	12/01/2023
100084237		Lelystad	NLD		06/30/2022	4.100	9,396					271	10,704	12/01/2023
100084238		Zaltbommel	NLD		06/30/2022	3.650	251,667					7,646	376,000	12/01/2023
100084239		Enschede	NLD		06/30/2022	3.300	192,061					5,830	232,000	12/01/2023
100084240		Apeldoorn	NLD		06/30/2022	3.800	218,553					6,638	264,000	12/01/2023
100084241		Rotterdam	NLD		06/30/2022	3.650	353,216					10,727	576,424	12/01/2023
100084242		Rotterdam	NLD		06/30/2022	3.550	309,064					9,386	504,371	12/01/2023
100084243		Rotterdam	NLD		06/30/2022	3.150	4,415					(315)	7,205	12/01/2023
100084244		Gorinchem	NLD		06/30/2022	3.550	10,962					316	12,490	12/01/2023
100084245		Gorinchem	NLD		06/30/2022	3.550	182,127					5,529	207,510	12/01/2023
100084246		Amsterdam	NLD		06/30/2022	1.000	450,351					13,671	544,000	12/01/2023
100084247		Amsterdam	NLD		06/30/2022	1.000	1,076,206					32,670	1,300,000	12/01/2023
100084248		Amsterdam	NLD		06/30/2022	1.000	539,759					16,385	652,000	12/01/2023
100084249		Uden	NLD		06/30/2022	3.700	245,044					7,439	279,181	12/01/2023
100084250		Uden	NLD		06/30/2022	3.700	14,763					425	16,819	12/01/2023
100084251		s-Hertogenbosch	NLD		06/30/2022	3.200	321,427					9,760	448,000	12/01/2023
100084252		Emmen	NLD		06/30/2022	3.000	194,269					5,899	293,600	12/01/2023
100084253		Den Haag	NLD		06/30/2022	3.450	148,351					4,504	168,906	12/01/2023
100084254		Den Haag	NLD		06/30/2022	3.450	6,230					177	7,094	12/01/2023
100084255		Amsterdam	NLD		06/30/2022	3.100	837,785					25,433	1,012,000	12/01/2023
100084256		Amsterdam	NLD		06/30/2022	3.100	1,678,882					50,966	2,028,000	12/01/2023
100084257		Amersfoort	NLD		06/30/2022	3.100	267,032					8,106	384,000	12/01/2023
100084258		Groningen	NLD		06/30/2022	3.300	275,509					8,364	360,000	12/01/2023
100084259		Venlo	NLD		06/30/2022	4.300	23,626					682	26,911	12/01/2023
100084260		Venlo	NLD		06/30/2022	4.300	390,746					11,861	445,087	12/01/2023
100084261		Arnhem	NLD		06/30/2022	1.000	129,145					3,921	156,000	12/01/2023
100084262		Zaandam	NLD		06/30/2022	3.100	770,498					23,390	1,108,000	12/01/2023
100084263		Dordrecht/Drechtsteden	NLD		06/30/2022	3.500	111,263					3,378	144,000	12/01/2023
100084264		Amsterdam	NLD		06/30/2022	3.000	761,623					23,121	920,000	12/01/2023
100084265		Utrecht	NLD		06/30/2022	3.200	459,181					13,940	644,000	12/01/2023
100084266		Roosendaal	NLD		06/30/2022	3.050	425,626					12,922	664,000	12/01/2023
100084267		Haarlem	NLD		06/30/2022	3.350	141,287					4,290	224,000	12/01/2023
100084268		Haarlem	NLD		06/30/2022	4.800	507,749					15,416	656,000	12/01/2023
100084270		Heerlen	NLD		06/30/2022	4.150	74,740					487	92,000	12/01/2023
100084271		Tilburg	NLD		06/30/2022	3.550	291,404					8,847	532,000	12/01/2023
100084272		Amsterdam/Amstelveen	NLD		06/30/2022	3.200	327,608					9,946	424,000	12/01/2023
100084273		Rotterdam	NLD		06/30/2022	3.350	215,241					6,535	304,000	12/01/2023
100084274		Eindhoven	NLD		06/30/2022	3.750	598,898					18,179	736,000	12/01/2023
100084275		Rotterdam	NLD		06/30/2022	4.050	198,684					6,031	240,000	12/01/2023
100084276		Zaltbommel	NLD		06/30/2022	3.800	142,390					4,323	162,280	12/01/2023
100084277		Zaltbommel	NLD		06/30/2022	3.800	8,529					246	9,720	12/01/2023
100084279		Roosendaal	NLD		06/30/2022	3.700	145,702					4,424	180,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084280		Utrecht	NLD		06/30/2022	3.550	195,373					5,931	222,684	12/01/2023
100084281		Utrecht	NLD		06/30/2022	3.550	11,683					336	13,316	12/01/2023
100084282		Utrecht	NLD		06/30/2022	3.550	12,277					353	13,993	12/01/2023
100084283		Utrecht	NLD		06/30/2022	3.550	205,307					6,233	234,007	12/01/2023
100084284		Eindhoven	NLD		06/30/2022	3.350	1,023,003					31,056	1,324,000	12/01/2023
100084285		Almelo	NLD		06/30/2022	4.000	137,712					4,132	160,000	12/01/2023
100084286		Doetinchem	NLD		06/30/2022	3.800	228,487					6,936	260,403	12/01/2023
100084287		Doetinchem	NLD		06/30/2022	3.800	13,685					394	15,597	12/01/2023
100084288		Lelystad	NLD		06/30/2022	3.900	22,373					635	25,743	12/01/2023
100084289		Lelystad	NLD		06/30/2022	3.900	179,257					5,442	206,257	12/01/2023
100084290		Lelystad	NLD		06/30/2022	3.650	191,620					5,819	223,765	12/01/2023
100084291		Lelystad	NLD		06/30/2022	3.650	20,753					515	24,235	12/01/2023
100084292		Utrecht	NLD		06/30/2022	3.900	1,106,451					33,590	1,273,388	12/01/2023
100084293		Utrecht	NLD		06/30/2022	3.900	138,049					3,917	158,877	12/01/2023
100084294		Utrecht	NLD		06/30/2022	3.900	1,085,258					32,947	1,249,294	12/01/2023
100084295		Utrecht	NLD		06/30/2022	3.900	138,094					3,918	158,967	12/01/2023
100084296		Bussum/Uothoorn/Purmerend	NLD		06/30/2022	3.600	353,216					10,727	428,000	12/01/2023
100084297		Breda	NLD		06/30/2022	2.950	254,316					7,721	364,000	12/01/2023
100084298		Appingedam	NLD		06/30/2022	4.050	114,070					3,464	147,634	12/01/2023
100084299		Zoetermeer	NLD		06/30/2022	3.600	291,404					8,847	410,097	12/01/2023
100084300		Zoetermeer	NLD		06/30/2022	3.600	21,248					604	29,903	12/01/2023
100084301		Bergen op Zoom	NLD		06/30/2022	3.550	169,544					5,147	213,600	12/01/2023
100084302		Amsterdam	NLD		06/30/2022	3.200	723,211					21,956	936,000	12/01/2023
100084303		Groningen	NLD		06/30/2022	3.250	148,638					2,298	180,000	12/01/2023
100084304		Spijkenisse	NLD		06/30/2022	3.750	301,338					9,148	343,442	12/01/2023
100084305		Spijkenisse	NLD		06/30/2022	3.750	18,037					519	20,557	12/01/2023
100084306		Leiden	NLD		06/30/2022	3.850	441,521					13,404	572,000	12/01/2023
100084307		Winterswijk	NLD		06/30/2022	3.800	209,811					6,371	243,428	12/01/2023
100084308		Winterswijk	NLD		06/30/2022	3.800	63,239					1,823	73,372	12/01/2023
100084309		Zoetermeer	NLD		06/30/2022	3.550	1,049,671					31,878	1,272,658	12/01/2023
100084310		Zoetermeer	NLD		06/30/2022	3.550	32,449					935	39,342	12/01/2023
100084311		Schiedam/Vlaardingen	NLD		06/30/2022	3.800	135,768					4,122	164,000	12/01/2023
100084312		Den Haag	NLD		06/30/2022	3.750	494,503					15,018	689,231	12/01/2023
100084313		Spijkenisse	NLD		06/30/2022	4.000	185,439					5,629	212,522	12/01/2023
100084314		Spijkenisse	NLD		06/30/2022	4.000	23,976					691	27,478	12/01/2023
100084315		Uden	NLD		06/30/2022	1.000	188,750					5,731	214,960	12/01/2023
100084316		Uden	NLD		06/30/2022	1.000	11,450					332	13,040	12/01/2023
100084317		Groningen	NLD		06/30/2022	1.000	187,205					5,683	226,200	12/01/2023
100084318		Rotterdam	NLD		06/30/2022	3.900	331,140					10,053	400,000	12/01/2023
100084319		HeerHugowaard	NLD		06/30/2022	4.250	247,252					7,509	347,201	12/01/2023
100084320		Roosendaal	NLD		06/30/2022	3.900	505,100					15,332	572,000	12/01/2023
100084321		Capelle aan den IJssel	NLD		06/30/2022	3.800	142,390					4,323	162,280	12/01/2023
100084322		Capelle aan den IJssel	NLD		06/30/2022	3.800	8,529					246	9,720	12/01/2023
100084323		Amsterdam	NLD		06/30/2022	1.000	11,623,030					352,840	14,040,000	12/01/2023
100084324		Maastricht	NLD		06/30/2022	4.450	132,456					4,021	244,000	12/01/2023
100084325		Rotterdam	NLD		06/30/2022	3.650	455,649					13,834	636,000	12/01/2023
100084327		Zoetermeer	NLD		06/30/2022	3.700	315,246					9,571	408,000	12/01/2023
100084328		Arnhem	NLD		06/30/2022	3.550	89,629					2,721	116,000	12/01/2023
100084329		Enkhuizen/Hoorn	NLD		06/30/2022	4.400	10,992					330	12,467	12/01/2023
100084330		Enkhuizen/Hoorn	NLD		06/30/2022	4.400	168,882					5,127	191,533	12/01/2023
100084331		Amsterdam/Amstelveen	NLD		06/30/2022	3.850	210,164					6,381	257,268	12/01/2023
100084332		Amsterdam/Amstelveen	NLD		06/30/2022	3.850	18,570					520	22,732	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084333		s-Hertogenbosch	NLD		06/30/2022	3.650	618,129					18,765	917,305	12/01/2023
100084334		Amsterdam	NLD		06/30/2022	3.500	1,980,661					60,135	2,796,000	12/01/2023
100084335		Delft	NLD		06/30/2022	3.700	1,740,695					52,852	2,124,000	12/01/2023
100084336		Utrecht	NLD		06/30/2022	3.700	1,811,338					54,997	2,188,000	12/01/2023
100084337		Utrecht	NLD		06/30/2022	3.650	261,601					7,943	316,000	12/01/2023
100084352		Newport	GBR		06/30/2022	4.990	553,942					28,559	171,628	05/25/2022
100084353		Slough	GBR		06/30/2022	3.990	261,052					13,449	298,484	05/27/2022
100084354		Derby	GBR		06/30/2022	5.990	39,148					2,019	47,260	05/30/2022
100084355		Derby	GBR		06/30/2022	5.990	41,209					2,125	49,747	05/30/2022
100084356		Manchester	GBR		06/30/2022	4.990	128,064					6,604	174,116	05/30/2022
100084357		Portsmouth	GBR		06/30/2022	5.490	33,786					1,742	71,139	05/26/2022
100084358		Manchester	GBR		06/30/2022	4.490	565,829					29,174	634,278	06/01/2022
100084359		Preston	GBR		06/30/2022	5.490	44,379					2,289	49,747	06/07/2022
100084360		Liverpool	GBR		06/30/2022	4.990	38,037					1,962	43,280	06/07/2022
100084361		Manchester	GBR		06/30/2022	5.490	64,349					3,317	72,134	06/13/2022
100084362		Southend-on-Sea	GBR		06/30/2022	3.990	218,608					11,269	248,736	06/13/2022
100084363		Preston	GBR		06/30/2022	5.990	72,115					3,717	82,083	06/13/2022
100084364		Hull	GBR		06/30/2022	5.490	59,911					3,089	67,159	06/16/2022
100084365		Twickenham	GBR		06/30/2022	3.990	425,494					21,933	609,404	06/13/2022
100084366		Southend-on-Sea	GBR		06/30/2022	3.990	711,315					36,686	813,368	06/10/2022
100084368	CF	ESTERO	FL		08/12/2022	6.000	522,043		(50)				1,300,000	06/24/2022
100084377	CF	Rocklin	CA		08/12/2022	6.875	507,749		(87)				850,000	06/27/2022
100084382	CF	Waxhaw	NC		08/12/2022	5.875	833,807		99				1,830,000	07/08/2022
100084383	CF	RICHMOND	TX		08/12/2022	5.750	194,097		90				385,000	07/05/2022
100084386	CF	Redwood City	CA		08/12/2022	6.125	2,118,816		(120)				4,400,000	06/23/2022
100084388	CF	Pilot Point	TX		08/12/2022	7.000	1,483,786		(250)				2,300,000	07/15/2022
100084389	CF	HERSHEY	PA		08/12/2022	5.875	423,973		238				625,000	07/05/2022
100084411		Bella Collina	FL		08/12/2022	7.500	773,926		73				1,224,000	08/01/2022
100084418	CF	Miami	FL		08/12/2022	5.875	1,243,688		307				2,350,000	06/30/2022
100084445	CF	Panorama City	CA		08/12/2022	6.625	352,910		(258)				905,000	07/13/2022
100084452	CF	Van Nuys	CA		08/12/2022	8.750	794,505		(704)				980,000	07/22/2022
100084459	CF	Lihue	HI		07/14/2022	7.000	2,992,462		(1,184)				3,995,000	06/18/2022
100084460	CF	Las Vegas	NV		07/14/2022	8.750	118,201		(90)				156,000	05/04/2022
100084461	CF	Roswell	GA		07/14/2022	6.750	3,404,837		(809)				6,241,500	05/24/2022
100084466		Laguna Hills	CA		09/02/2022	7.875	785,934		(655)				1,185,000	07/15/2022
100084479	CF	Tracy	CA		09/02/2022	7.000	1,998,626		(766)				3,100,000	07/22/2022
100084480	CF	Murrieta	CA		09/02/2022	6.625	918,484		(395)				1,400,000	08/01/2022
100084486	CF	West Hills	CA		09/02/2022	7.375	591,490		(854)				970,000	07/15/2022
100084487	CF	Beverly Hills	CA		09/02/2022	6.875	565,219		(82)				1,440,000	08/02/2022
100084489	CF	Tarzana	CA		09/02/2022	7.750	1,641,513		(132)				2,300,000	07/26/2022
100084495	CF	Lawrenceville	GA		09/02/2022	6.750	275,439		(135)				480,000	07/26/2022
100084500	CF	Gilbert	AZ		09/02/2022	7.000	549,762		(37)				780,000	08/03/2022
100084512	CF	Bremerton	WA		09/02/2022	7.000	435,806		(85)				585,000	07/18/2022
100084514	CF	La Crescenta	CA		09/02/2022	6.500	1,287,991		(781)				2,050,000	08/01/2022
100084589		Yorktown	VA		08/02/2022	9.250	189,434		(203)				345,000	07/07/2022
100084593	CF	McDonough	GA		08/02/2022	8.125	249,144		(214)				440,000	07/07/2022
100084594	CF	Orlando	FL		08/02/2022	6.625	783,620		131				1,343,000	06/23/2022
100084595	CF	Jim Thorpe	PA		08/02/2022	7.625	272,549		110				385,000	06/28/2022
100084599	CF	Gilbert	AZ		08/02/2022	6.999	394,280		(18)				735,000	06/24/2022
100084601	CF	San Diego	CA		08/02/2022	6.875	1,017,102		77				1,380,000	06/29/2022
100084602		Crossville	TN		08/02/2022	7.624	367,391		(25)				530,000	06/21/2022
100084603		Evergreen	CO		08/02/2022	7.375	927,293		181				1,370,000	06/29/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084606		Indianapolis	IN		08/02/2022	10.500	113,041		(147)				135,000	07/07/2022
100084607		Humble	TX		08/02/2022	8.250	229,435		(186)				310,000	06/29/2022
100084608	CF	Harvey	LA		08/02/2022	7.750	371,187		77				445,000	07/06/2022
100084609		Wendell	NC		08/02/2022	8.625	318,117		(296)				445,000	06/27/2022
100084610	CF	Saint Charles	MO		08/02/2022	8.125	244,395		(137)				285,000	06/30/2022
100084611		Libby	MT		08/02/2022	8.375	148,680		(142)				242,000	06/30/2022
100084612	CF	Canton	OH		08/02/2022	8.125	114,415		32				135,000	06/29/2022
100084613		Libby	MT		08/02/2022	7.625	117,098		(110)				153,000	07/12/2022
100084614		Copperas Cove	TX		08/02/2022	7.375	116,812		(206)				186,000	07/07/2022
100084615		Yukon	OK		08/02/2022	7.375	220,126		(78)				293,000	06/29/2022
100084616		Twentynine Palms	CA		08/02/2022	6.499	231,748		32				315,000	07/06/2022
100084617		West Dover	VT		08/02/2022	8.125	232,253		(264)				300,000	06/30/2022
100084618	CF	Foley	AL		08/02/2022	6.375	295,566		127				380,000	07/07/2022
100084619	CF	Upper Darby	PA		08/02/2022	8.250	170,849		(23)				215,000	07/12/2022
100084620	CF	Santa Rosa	CA		08/02/2022	7.625	1,027,386		(639)				1,600,000	06/21/2022
100084621		Conway	SC		08/02/2022	7.000	101,728		(100)				216,000	07/06/2022
100084622	CF	Porter	TX		08/02/2022	8.875	338,385		(179)				394,450	06/30/2022
100084623		Conroe	TX		08/02/2022	8.625	368,180		(581)				499,999	06/27/2022
100084624		Chicago	IL		08/02/2022	8.375	189,310		(145)				265,000	07/08/2022
100084625		Tampa	FL		08/02/2022	8.625	280,573		(272)				390,000	06/21/2022
100084626		Washington	DC		08/02/2022	6.499	567,018		478				795,000	05/09/2022
100084628		Hemet	CA		08/02/2022	7.875	333,019		(396)				466,000	06/21/2022
100084629	CF	Lyons	IL		08/02/2022	7.999	93,014		2,886				513,000	06/28/2022
100084630		Mount Joy	PA		08/02/2022	8.250	212,201		(372)				272,000	06/30/2022
100084631		Gervais	OR		08/02/2022	8.125	369,025		(368)				830,000	06/29/2022
100084632		Belvidere	IL		08/02/2022	9.000	138,226		(273)				184,000	06/29/2022
100084633	CF	Kennewick	WA		08/02/2022	7.875	217,869		(112)				309,000	07/01/2022
100084634		Kissimmee	FL		08/02/2022	9.500	414,341		(1,010)				600,000	06/23/2022
100084635		Hialeah	FL		08/02/2022	8.750	294,515		(12,586)				350,000	07/08/2022
100084636	CF	Middleburg	FL		08/02/2022	7.249	171,480		(151)				227,000	06/27/2022
100084637	CF	Provo	UT		08/02/2022	6.875	311,876		(46)				465,000	06/21/2022
100084638		San Bernardino	CA		08/02/2022	9.625	259,183		(646)				360,000	07/12/2022
100084639		Pasco	WA		08/02/2022	8.999	325,447		(215)				452,000	06/30/2022
100084640		Austin	TX		08/02/2022	8.875	464,168		(19,922)				600,000	07/06/2022
100084641		Wharton	NJ		08/02/2022	7.499	285,227		(232)				375,000	06/21/2022
100084642		Fontana	CA		08/02/2022	9.375	499,017		(824)				755,000	07/11/2022
100084644	CF	Fairfield	CA		08/02/2022	6.500	434,937		98				600,000	06/21/2022
100084645		Miami	FL		08/02/2022	10.250	372,549		(891)				515,000	06/23/2022
100084646		Missouri City	TX		08/02/2022	7.500	319,912		(169)				418,040	06/30/2022
100084647		Indianapolis	IN		08/02/2022	8.749	100,242		(254)				122,000	06/30/2022
100084650	CF	Hermiston	OR		08/02/2022	6.875	199,398		(83)				690,000	06/29/2022
100084651	CF	Brownsville	TX		08/02/2022	9.625	336,219		(350)				360,000	06/30/2022
100084652		Miami Gardens	FL		08/02/2022	8.375	252,136		(222)				370,000	06/27/2022
100084653		Richmond	TX		08/02/2022	8.750	309,228		(792)				434,785	06/30/2022
100084655		Myrtle Beach	SC		08/02/2022	7.749	142,259		(222)				195,000	06/22/2022
100084657		Myrtle Beach	SC		08/02/2022	8.000	172,982		(287)				220,000	06/24/2022
100084658		Springfield	IL		08/02/2022	8.999	171,295		(59)				227,500	06/22/2022
100084659		Acton	CA		08/02/2022	6.375	474,475		121				880,000	06/21/2022
100084660	CF	Coral Springs	FL		08/02/2022	8.125	469,097		(29)				592,000	06/24/2022
100084661		Kissimmee	FL		08/02/2022	8.375	347,334		(604)				470,000	06/21/2022
100084662		Panama City	FL		08/02/2022	7.250	364,627		96				500,000	06/22/2022
100084663		Miami	FL		08/02/2022	8.125	406,863		(523)				560,000	06/27/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084664		Ocala	FL		08/02/2022	6.875	188,748		(83)				252,900	06/21/2022
100084666		Orlando	FL		08/02/2022	6.875	190,992		(112)				272,000	06/27/2022
100084667		Tobyhanna	PA		08/02/2022	7.500	144,089		(74)				206,000	06/29/2022
100084668		Miami	FL		08/02/2022	7.625	160,631		(307)				305,000	06/27/2022
100084669		Rawlins	WY		08/02/2022	8.624	262,614		(349)				420,000	06/29/2022
100084670	CF	Miami Shores	FL		08/02/2022	6.375	1,444,623		1,038				2,125,500	06/29/2022
100084672	CF	Miami	FL		08/02/2022	6.250	431,489		433				695,000	06/30/2022
100084673		Hallandale Beach	FL		08/02/2022	8.500	134,510		(319)				165,000	07/07/2022
100084674		Gardnerville	NV		08/02/2022	6.999	190,882		(111)				513,000	07/07/2022
100084675		Miami	FL		08/02/2022	6.624	262,543		(24)				380,000	06/23/2022
100084676		Gatlinburg	TN		08/02/2022	8.375	100,956		(783)				150,000	06/30/2022
100084677		Phoenix	AZ		08/02/2022	7.250	490,624		(264)				650,000	06/30/2022
100084679		Quincy	FL		08/02/2022	8.750	146,912		(387)				206,000	06/27/2022
100084681	CF	Honolulu	HI		08/02/2022	7.750	199,994		(148)				278,000	06/21/2022
100084682		Jacksonville	FL		08/02/2022	7.750	235,667		(256)				328,000	07/01/2022
100084683		Jacksonville	FL		08/02/2022	8.000	192,057		(259)				255,000	07/01/2022
100084684		Lakeland	FL		08/02/2022	6.875	101,501		(94)				205,000	07/05/2022
100084687		Greeley	CO		08/02/2022	6.500	195,506		(3)				283,745	06/21/2022
100084688		Tucson	AZ		08/02/2022	8.874	302,822		(709)				398,000	06/27/2022
100084689	CF	Norwalk	CA		08/02/2022	7.250	536,642		(120)				680,000	06/21/2022
100084691		Miami	FL		08/02/2022	8.250	214,439		(540)				395,000	07/06/2022
100084694		Los Angeles	CA		08/02/2022	7.625	1,036,881		(167)				1,675,000	07/05/2022
100084695		Lake Worth	FL		08/02/2022	8.375	129,810		(349)				180,000	06/23/2022
100084696		Holiday	FL		08/02/2022	7.000	185,418		(144)				306,000	06/21/2022
100084697	CF	Beaverton	OR		08/02/2022	6.625	177,873		(17)				439,000	07/05/2022
100084698		Lake Stevens	WA		08/02/2022	7.125	1,086,603		683				1,500,000	06/30/2022
100084699	CF	Nampa	ID		08/02/2022	7.375	319,633		(120)				400,000	06/29/2022
100084700		Chicago	IL		08/02/2022	8.125	171,010		(131)				209,999	06/30/2022
100084702	CF	Napa	CA		08/02/2022	7.250	248,820		(114)				1,150,000	07/11/2022
100084703		Napa	CA		08/02/2022	6.750	398,133		(140)				1,240,000	06/21/2022
100084704	CF	Riviera Beach	FL		08/02/2022	7.375	534,866		(1,677)				1,060,000	06/22/2022
100084705		Naples	FL		08/02/2022	7.875	339,094		(431)				505,000	06/22/2022
100084706	CF	Cornville	AZ		08/02/2022	6.875	173,596		(101)				305,000	07/11/2022
100084708	CF	Eugene	OR		08/02/2022	7.375	346,074		(198)				465,000	07/08/2022
100084709		Hawthorne	FL		08/02/2022	7.875	360,932		(811)				1,000,000	06/24/2022
100084710		Vallejo	CA		08/02/2022	7.874	265,158		(424)				468,000	06/22/2022
100084711	CF	Apache Junction	AZ		08/02/2022	6.625	233,011		(49)				470,000	07/11/2022
100084713		Boynton Beach	FL		08/02/2022	7.000	223,015		(193)				305,000	07/07/2022
100084714		Los Angeles	CA		08/02/2022	7.375	515,529		(245)				800,000	06/23/2022
100084715		Ottawa	IL		08/02/2022	7.500	168,073		17				215,000	07/07/2022
100084716		Calexico	CA		08/02/2022	7.500	138,630		(142)				226,000	07/07/2022
100084717		Scottsdale	AZ		08/02/2022	6.750	1,991,641		44				3,200,000	06/24/2022
100084718	CF	Durham	NC		08/02/2022	7.375	214,669		(519)				401,000	07/06/2022
100084719	CF	Orlando	FL		08/02/2022	8.125	270,011		(246)				330,000	07/11/2022
100084720		Imperial	CA		08/02/2022	8.000	149,952		(32)				215,000	07/07/2022
100084721		Covina	CA		08/02/2022	8.125	423,300		(216)				870,000	07/11/2022
100084722		Calexico	CA		08/02/2022	7.250	154,611		(79)				237,000	07/07/2022
100084723		Imperial	CA		08/02/2022	7.625	129,145		(21)				200,000	07/07/2022
100084724		Phoenix	AZ		08/02/2022	8.750	315,862		(447)				485,000	07/11/2022
100084725		Huntington Park	CA		08/02/2022	7.125	224,747		(251)				668,000	06/21/2022
100084726	CF	Galveston	TX		08/02/2022	7.500	176,375		(204)				230,000	07/07/2022
100084727		Laveen	AZ		08/02/2022	8.750	334,951		(422)				487,000	06/30/2022

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100084728	CF	Escondido	CA		08/02/2022	6.375	755,306		237				1,300,000	06/28/2022
100084729	CF	Tempe	AZ		08/02/2022	6.250	484,780		251				835,000	07/05/2022
100084730		Kissimmee	FL		08/02/2022	8.500	200,719		(520)				283,000	06/27/2022
100084731		Myrtle Beach	SC		08/02/2022	7.374	262,726		(222)				370,000	06/27/2022
100084733		Federal Way	WA		08/02/2022	6.500	253,991		(13)				582,000	07/12/2022
100084734		Tillamook	OR		08/02/2022	6.250	192,750		124				405,000	06/28/2022
100084736		Federal Way	WA		08/02/2022	6.500	261,343		(11)				650,000	07/12/2022
100084737	CF	Escondido	CA		08/02/2022	7.125	744,370		(158)				1,000,000	06/29/2022
100084738		Ridgefield	WA		08/02/2022	6.875	839,924		385				1,350,000	06/23/2022
100084739		Debary	FL		08/02/2022	8.125	303,273		(468)				414,457	06/30/2022
100084740	CF	Bluffton	SC		08/02/2022	6.875	342,181		59				440,000	06/28/2022
100084741	CF	Hyattsville	MD		08/02/2022	7.125	219,835		(54)				295,000	06/28/2022
100084743		Dolton	IL		08/02/2022	8.000	117,034		(180)				140,000	07/08/2022
100084744		Hawthorne	CA		08/02/2022	8.125	105,554		(49)				710,000	06/22/2022
100084745		Saint Augustine	FL		08/02/2022	8.125	509,461		(682)				700,000	07/12/2022
100084746	CF	Seattle	WA		08/02/2022	6.875	396,436		(200)				650,000	06/28/2022
100084747		Pawleys Island	SC		08/02/2022	7.250	298,775		(56)				484,000	06/24/2022
100084748		Hollywood	FL		08/02/2022	8.000	320,265		(355)				445,000	06/22/2022
100084749		Fort Myers	FL		08/02/2022	9.250	98,760		(6,182)				190,000	06/30/2022
100084750	CF	Seattle	WA		08/02/2022	6.750	450,360		(40)				900,000	06/28/2022
100084752	CF	Roy	UT		08/02/2022	6.625	294,557		34				440,000	07/05/2022
100084753		Bay Harbor Islands	FL		08/02/2022	6.500	1,351,051		330				2,829,500	06/27/2022
100084755	CF	South Lake Tahoe	CA		08/02/2022	6.250	654,396		319				900,000	06/24/2022
100084756		(Woodland Hills Area) Los Ange	CA		08/02/2022	8.500	2,083,183		(2,173)				2,695,000	07/08/2022
100084757	CF	Elk Grove	CA		08/02/2022	6.625	276,056		(15)				490,000	06/28/2022
100084758	CF	Key West	FL		08/02/2022	7.125	241,096		(110)				285,000	07/11/2022
100084759	CF	Rowland Heights	CA		08/02/2022	7.375	756,654		(169)				895,000	06/27/2022
100084760	CF	Miami Beach	FL		08/02/2022	7.750	675,743		(557)				950,000	06/28/2022
100084761		Myrtle Beach	SC		08/02/2022	8.124	101,470		(229)				135,000	07/01/2022
100084762		Tucson	AZ		08/02/2022	8.375	177,755		(416)				235,000	07/05/2022
100084764	CF	Niles	IL		08/02/2022	7.125	299,265		(3)				380,000	06/24/2022
100084765	CF	Ontario	CA		08/02/2022	6.625	724,779		120				925,000	07/01/2022
100084766		Homestead	FL		08/02/2022	7.500	167,990		(280)				230,000	06/30/2022
100084767	CF	Aventura	FL		08/02/2022	6.625	1,069,321		1,076				1,400,000	06/22/2022
100084768		Miami	FL		08/02/2022	7.500	252,237		(310)				350,000	07/11/2022
100084770	CF	Apple Valley	CA		08/02/2022	7.000	239,315		(27)				360,000	06/21/2022
100084771		Fernandina Beach	FL		08/02/2022	8.125	232,507		(429)				293,000	07/11/2022
100084772	CF	Moses Lake	WA		08/02/2022	6.125	240,603		164				315,000	06/28/2022
100084773		Miami	FL		08/02/2022	9.125	367,071		(1,038)				690,000	06/23/2022
100084775		Pembroke Pines	FL		08/02/2022	6.375	98,011		15				385,000	07/11/2022
100084777		Phoenix	AZ		08/02/2022	7.749	129,101		(214)				165,000	06/30/2022
100084778		Honolulu	HI		08/02/2022	6.125	158,026		144				220,000	06/28/2022
100084779		Modesto	CA		08/02/2022	9.625	182,900		(178)				290,000	06/27/2022
100084780	CF	Lilburn	GA		08/02/2022	7.000	121,689		(45)				200,000	06/29/2022
100084781		Thornton	CO		08/02/2022	8.125	282,062		(168)				520,000	07/07/2022
100084783	CF	Waukesha	WI		08/02/2022	8.250	276,012		(136)				365,000	06/27/2022
100084784	CF	Springfield	OR		08/02/2022	6.750	276,803		5				375,000	07/11/2022
100084785	CF	Marysville	WA		08/02/2022	7.499	502,806		(46)				635,000	06/21/2022
100084786		Golden Beach	FL		08/02/2022	6.500	1,904,935		490				4,000,000	06/27/2022
100084787	CF	Wheeling	IL		08/02/2022	6.375	172,617		87				225,000	06/30/2022
100084788	CF	Midvale	UT		08/02/2022	8.250	437,208		(157)				502,000	07/08/2022
100084789		Houston	TX		08/02/2022	7.625	168,964		(299)				230,000	07/11/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084790	CF	Dallas	GA		08/02/2022	6.999	98,662		(101)				412,000	07/11/2022
100084791		Port Charlotte	FL		08/02/2022	8.625	217,478		(457)				253,000	07/07/2022
100084792		Boise	ID		08/02/2022	7.375	319,939		(478)				475,000	06/24/2022
100084793	CF	Livermore	CA		08/02/2022	6.125	843,051		590				1,175,000	06/22/2022
100084794		Kissimmee	FL		08/02/2022	7.000	347,645		(246)				750,000	06/30/2022
100084795	CF	Longwood	FL		08/02/2022	6.125	1,109,644		1,364				1,460,000	06/29/2022
100084796	CF	Henderson	NV		08/02/2022	7.125	137,197		(144)				195,000	07/01/2022
100084797	CF	Key West	FL		08/02/2022	6.375	538,418		289				700,000	07/07/2022
100084798	CF	North East	MD		08/02/2022	6.875	333,575		(9)				455,000	07/01/2022
100084799	CF	Vancouver	WA		08/02/2022	6.375	250,709		54				342,000	06/30/2022
100084800	CF	Parkland	FL		08/02/2022	6.250	1,668,571		1,296				2,670,000	06/30/2022
100084801		Deerfield Beach	FL		08/02/2022	7.500	134,098		(264)				175,000	06/24/2022
100084802	CF	Magna	UT		08/02/2022	7.750	268,225		(213)				352,000	07/01/2022
100084803		Myrtle Beach	SC		08/02/2022	8.250	159,441		(555)				274,900	07/01/2022
100084804		Redford	MI		08/02/2022	9.000	138,300		(161)				190,000	07/11/2022
100084805	CF	Elizabeth	NJ		08/02/2022	6.375	582,623		665				765,000	07/11/2022
100084806		Union City	CA		08/02/2022	8.250	828,942		(632)				1,925,000	06/30/2022
100084807	CF	Plano	TX		08/02/2022	7.375	330,683		(4,031)				873,000	06/28/2022
100084808	CF	Parrish	FL		08/02/2022	6.250	298,629		176				474,900	07/01/2022
100084809	CF	Rialto	CA		08/02/2022	6.375	46,672		465				662,000	06/30/2022
100084810	CF	Fresno	CA		08/02/2022	7.000	234,547		(55)				320,000	07/01/2022
100084811	CF	Pingree Grove	IL		08/02/2022	8.250	206,143		(91)				260,000	06/24/2022
100084812	CF	Fairview	NJ		08/02/2022	6.625	392,802		41				642,500	06/27/2022
100084813		West Jordan	UT		08/02/2022	6.875	320,835		(118)				460,000	06/21/2022
100084814	CF	Miami Beach	FL		08/02/2022	5.875	719,047		973				950,000	06/29/2022
100084815	CF	Gilbert	AZ		08/02/2022	6.250	344,138		169				615,000	06/29/2022
100084818		Tampa	FL		08/02/2022	8.250	365,476		(159)				485,000	06/30/2022
100084819	CF	Gaithersburg	MD		08/02/2022	7.499	264,405		1				335,000	06/28/2022
100084820		Daytona Beach	FL		08/02/2022	6.125	178,459		140				265,000	07/01/2022
100084821	CF	Porter Ranch	CA		08/02/2022	6.750	525,954		60				630,000	07/11/2022
100084822		Angier	NC		08/02/2022	8.375	187,305		(359)				235,000	06/28/2022
100084823		Key Colony Beach	FL		08/02/2022	6.500	668,695		3,288				1,135,000	06/30/2022
100084824	CF	Colton	CA		08/02/2022	7.625	312,251		(71)				392,000	07/08/2022
100084825		Kissimmee	FL		08/02/2022	8.625	200,062		(508)				262,500	06/28/2022
100084826	CF	San Pedro	CA		08/02/2022	7.500	992,980		(168)				1,250,000	07/07/2022
100084827		Miami Gardens	FL		08/02/2022	7.250	304,678		(344)				425,000	07/08/2022
100084828	CF	Big Bear Lake	CA		08/02/2022	8.000	327,872		(307)				400,000	07/05/2022
100084829	CF	Boynton Beach	FL		08/02/2022	7.625	416,531		38				470,000	07/01/2022
100084830	CF	Lehi	UT		08/02/2022	7.375	731,570		22				990,000	06/30/2022
100084831		Sheboygan	WI		08/02/2022	6.749	122,600		(20)				165,000	06/23/2022
100084832	CF	Yukon	OK		08/02/2022	5.999	240,628		185				418,000	07/12/2022
100084833	CF	Santa Rosa Beach	FL		08/02/2022	6.750	1,109,686		698				1,435,000	07/08/2022
100084834		Chicago	IL		08/02/2022	8.250	114,814		(477)				150,000	06/28/2022
100084835	CF	Hollywood	FL		08/02/2022	8.125	234,463		(239)				305,000	07/06/2022
100084836	CF	Sacramento	CA		08/02/2022	6.875	468,017		(69)				630,000	07/06/2022
100084837		Punta Gorda	FL		08/02/2022	7.875	341,979		(244)				450,000	07/08/2022
100084838	CF	Sparks	NV		08/02/2022	6.375	353,501		143				454,000	07/01/2022
100084839		Ocala	FL		08/02/2022	8.250	278,932		(115)				370,000	06/30/2022
100084840	CF	Harmony	FL		08/02/2022	5.875	285,594		332				705,000	06/28/2022
100084841	CF	Richmond	CA		08/02/2022	6.750	199,846		(66)				410,000	07/07/2022
100084842		Panama City Beach	FL		08/02/2022	7.875	269,025		(398)				368,000	06/30/2022
100084843	CF	Glendale	AZ		08/02/2022	7.375	255,840		(251)				418,000	07/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084844	CF	Villa Park	IL		08/02/2022	6.750	169,453		27				275,000	07/01/2022
100084845		Avondale	AZ		08/02/2022	8.000	265,846		(539)				399,500	07/01/2022
100084846	CF	Scottsdale	AZ		08/02/2022	7.125	903,687		(143)				1,150,000	07/08/2022
100084847	CF	Las Vegas	NV		08/02/2022	8.250	632,282		(403)				780,000	07/08/2022
100084848	CF	Las Vegas	NV		08/02/2022	6.625	812,838		167				1,050,000	06/30/2022
100084849		Titusville	FL		08/02/2022	7.250	225,352		(240)				315,000	07/01/2022
100084850		Houston	TX		08/02/2022	7.500	288,738		(410)				580,000	07/08/2022
100084851	CF	Mount Dora	FL		08/02/2022	6.375	175,710		45				225,000	06/30/2022
100084856	CF	Snellville	GA		08/02/2022	8.250	277,586		(230)				331,000	07/12/2022
100084857	CF	San Lorenzo	CA		08/02/2022	6.625	710,199		81				905,000	06/27/2022
100084858	CF	Los Angeles	CA		08/02/2022	6.000	935,625		787				1,300,000	07/07/2022
100084859	CF	Marietta	GA		08/02/2022	6.875	286,584		(33)				374,000	06/24/2022
100084860		Sedona	AZ		08/02/2022	6.250	542,839		267				1,200,000	07/07/2022
100084861	CF	Maypearl	TX		08/02/2022	6.375	350,794		98				450,000	07/05/2022
100084862		Columbus	OH		08/02/2022	6.500	120,791		(9)				245,000	07/01/2022
100084914	CF	Scottsdale	AZ		09/29/2022	6.625	298,628		(81)				705,000	08/15/2022
100084918	CF	Missouri City	TX		09/29/2022	7.375	894,749		(944)				1,560,000	08/12/2022
100084919	CF	AUSTIN	TX		09/29/2022	7.000	1,152,569		(533)				1,798,000	08/08/2022
100084923	CF	Richmond	TX		09/29/2022	7.000	288,519		(150)				475,000	08/03/2022
100084927	CF	Montgomery	TX		09/29/2022	6.500	787,376		32				1,145,000	08/08/2022
100084929	CF	DICKINSON	TX		09/29/2022	7.000	1,317,952		208				2,000,000	08/01/2022
100084941		Carrollton	TX		09/29/2022	9.125	414,541		(760)				595,000	08/16/2022
100084946	CF	Newport Beach	CA		09/29/2022	9.125	2,460,658		(244)				3,225,000	08/01/2022
100084956	CF	Paterson	NJ		09/29/2022	7.125	347,084		586				520,000	08/16/2022
100084960	CF	Miami	FL		09/29/2022	6.625	385,447		49				529,000	08/24/2022
100084972	CF	LIVONIA	MI		09/29/2022	6.875	315,380		(231)				570,000	08/17/2022
100084978	CF	Rancho Palos Verdes	CA		09/29/2022	7.125	1,770,652		(125)				2,500,000	08/08/2022
100084981		Leander	TX		09/29/2022	8.250	272,553		(284)				508,000	08/10/2022
100084982		Key Largo	FL		09/29/2022	8.125	340,208		(436)				475,000	08/12/2022
100085010	CF	Los Angeles	CA		08/12/2022	7.125	506,593		(33)				750,000	06/30/2022
100085015		MISSOURI CITY	TX		08/12/2022	8.375	352,023		(1,737)				525,000	07/08/2022
100085018	CF	BOCA RATON	FL		08/12/2022	7.875	488,765		(289)				645,000	07/12/2022
100085021	CF	Sherman Oaks	CA		08/12/2022	6.625	1,865,825		(45)				2,650,000	07/12/2022
100085022		Amsterdam	NLD		07/27/2022	4.450	79,474					2,413	96,767	12/01/2023
100085023		Rotterdam	NLD		07/27/2022	3.150	132,456					4,022	236,451	12/01/2023
100085024		Rotterdam	NLD		07/27/2022	3.250	649,035					19,704	739,291	12/01/2023
100085025		Rotterdam	NLD		07/27/2022	3.250	39,251					1,055	44,709	12/01/2023
100085026		s-Hertogenbosch	NLD		07/27/2022	3.450	1,427,569					43,337	1,847,600	12/01/2023
100085027		Rotterdam	NLD		07/27/2022	3.100	123,626					3,754	224,000	12/01/2023
100085028		Maastricht	NLD		07/27/2022	4.150	360,943					10,958	436,000	12/01/2023
100085031		Dordrecht/Drechtsteden	NLD		07/27/2022	1.000	25,108					685	27,153	12/01/2023
100085032		Dordrecht/Drechtsteden	NLD		07/27/2022	1.000	132,456					4,023	143,247	12/01/2023
100085033		Zwolle	NLD		07/27/2022	3.800	109,144					3,313	176,800	12/01/2023
100085034		Utrecht	NLD		07/27/2022	3.600	516,579					15,686	760,000	12/01/2023
100085035		Den Haag	NLD		07/27/2022	4.310	220,760					6,702	384,000	12/01/2023
100085036		Utrecht	NLD		07/27/2022	3.100	1,271,579					38,601	1,537,640	12/01/2023
100085037		Leiden	NLD		07/27/2022	4.310	3,311,404					100,524	5,560,000	12/01/2023
100085038		Rotterdam	NLD		07/27/2022	4.050	152,325					4,624	173,462	12/01/2023
100085039		Rotterdam	NLD		07/27/2022	4.050	9,254					250	10,538	12/01/2023
100085040		Amsterdam/Amstelveen	NLD		07/27/2022	4.000	559,412					16,523	689,504	12/01/2023
100085041		Amsterdam/Amstelveen	NLD		07/27/2022	4.000	157,799					4,793	194,496	12/01/2023
100085042		Zuidhorn	NLD		07/27/2022	3.050	264,912					8,043	498,400	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085043		Gouda	NLD		07/27/2022	3.250	225,176					6,837	340,000	12/01/2023
100085044		Emmen	NLD		07/27/2022	3.500	119,211					3,022	160,000	12/01/2023
100085045		Amsterdam	NLD		07/27/2022	3.750	353,216					10,723	460,000	12/01/2023
100085046		Utrecht	NLD		07/27/2022	3.250	750,585					22,793	1,152,000	12/01/2023
100085047		Utrecht	NLD		07/27/2022	3.600	358,515					10,885	464,000	12/01/2023
100085048		Gouda	NLD		07/27/2022	3.600	218,553					6,636	264,000	12/01/2023
100085049		Veldhoven	NLD		07/27/2022	3.700	286,988					8,715	464,000	12/01/2023
100085050		Tilburg	NLD		07/27/2022	3.800	508,963					15,452	614,800	12/01/2023
100085051		Haarlem	NLD		07/27/2022	3.350	329,502					9,626	440,000	12/01/2023
100085052		Groningen	NLD		07/27/2022	3.350	203,691					5,950	272,000	12/01/2023
100085053		Groningen	NLD		07/27/2022	3.350	161,755					4,725	216,000	12/01/2023
100085054		Leiden	NLD		07/27/2022	3.350	157,358					3,991	264,000	12/01/2023
100085055		Capelle aan den IJssel	NLD		07/27/2022	3.900	163,915					4,154	220,000	12/01/2023
100085056		Gouda	NLD		07/27/2022	3.750	254,978					7,741	251,459	12/01/2023
100085057		Hilversum	NLD		07/27/2022	3.550	336,262					10,212	528,000	12/01/2023
100085058		Veenendaal	NLD		07/27/2022	3.750	410,614					12,467	496,000	12/01/2023
100085059		Den Haag	NLD		07/27/2022	4.400	178,816					5,429	203,916	12/01/2023
100085060		Den Haag	NLD		07/27/2022	4.400	10,596					277	12,084	12/01/2023
100085061		Castricum	NLD		07/27/2022	3.700	194,711					4,938	284,000	12/01/2023
100085062		Zierikzee	NLD		07/27/2022	3.550	149,013					4,526	180,000	12/01/2023
100085063		Rotterdam	NLD		07/27/2022	3.450	1,916,199					58,178	2,485,200	12/01/2023
100085064		Den Haag	NLD		07/27/2022	4.000	19,231					503	21,930	12/01/2023
100085065		Den Haag	NLD		07/27/2022	4.000	324,518					9,856	370,070	12/01/2023
100085066		Spijkenisse	NLD		07/27/2022	3.650	683,032					20,732	952,000	12/01/2023
100085067		Heerlen	NLD		07/27/2022	4.000	631,374					19,169	818,402	12/01/2023
100085068		Venlo	NLD		07/27/2022	4.000	70,643					2,145	86,128	12/01/2023
100085069		Venlo	NLD		07/27/2022	4.000	44,186					1,305	53,872	12/01/2023
100085070		Den Haag	NLD		07/27/2022	3.450	312,597					9,490	436,000	12/01/2023
100085071		Amsterdam	NLD		07/27/2022	3.650	397,369					12,069	892,000	12/01/2023
100085072		Zierikzee	NLD		07/27/2022	3.550	275,067					8,354	356,000	12/01/2023
100085073		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	139,079					4,222	158,343	12/01/2023
100085074		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	8,482					231	9,657	12/01/2023
100085075		Enschede	NLD		07/27/2022	4.100	155,636					4,725	177,230	12/01/2023
100085076		Enschede	NLD		07/27/2022	4.100	9,458					256	10,770	12/01/2023
100085077		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	14,944					407	17,014	12/01/2023
100085078		Schiedam/Vlaardingen	NLD		07/27/2022	1.000	245,044					7,439	278,986	12/01/2023
100085079		Weert	NLD		07/27/2022	4.050	151,442					4,598	196,000	12/01/2023
100085080		Weert	NLD		07/27/2022	4.250	216,345					6,568	284,000	12/01/2023
100085081		Castricum	NLD		07/27/2022	4.450	182,348					5,536	236,000	12/01/2023
100085082		Weert	NLD		07/27/2022	4.050	185,439					5,630	240,000	12/01/2023
100085083		Delft	NLD		07/27/2022	4.050	176,608					5,361	336,000	12/01/2023
100085084		Yerseke	NLD		07/27/2022	4.000	9,252					250	10,536	12/01/2023
100085085		Yerseke	NLD		07/27/2022	4.000	152,325					4,626	173,464	12/01/2023
100085086		Zierikzee	NLD		07/27/2022	4.000	8,246					223	9,390	12/01/2023
100085087		Zierikzee	NLD		07/27/2022	4.000	135,768					4,123	154,610	12/01/2023
100085088		Groningen	NLD		07/27/2022	3.600	1,084,816					32,946	1,404,000	12/01/2023
100085089		Amsterdam	NLD		07/27/2022	3.750	384,123					11,661	464,000	12/01/2023
100085090		Spijkenisse	NLD		07/27/2022	3.900	476,842					14,478	636,000	12/01/2023
100085091		Groningen	NLD		07/27/2022	3.550	1,779,328					54,038	2,480,000	12/01/2023
100085092		Emmen	NLD		07/27/2022	4.100	27,845					801	31,867	12/01/2023
100085093		Emmen	NLD		07/27/2022	4.100	94,485					2,868	108,133	12/01/2023
100085094		Dordrecht/Drechtsteden	NLD		07/27/2022	4.450	207,294					6,294	238,566	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085095		Dordrecht/Drechtsteden	NLD		07/27/2022	4.450	10,283					279	11,834	12/01/2023
100085096		Rotterdam	NLD		07/27/2022	3.950	155,636					4,725	188,000	12/01/2023
100085097		Lelystad	NLD		07/27/2022	4.300	175,504					5,329	199,845	12/01/2023
100085098		Lelystad	NLD		07/27/2022	4.300	10,675					289	12,155	12/01/2023
100085099		Zierikzee	NLD		07/27/2022	4.450	1,692,781					51,403	1,919,559	12/01/2023
100085100		Bergen op Zoom	NLD		07/27/2022	4.200	137,092					4,162	165,600	12/01/2023
100085101		Heerlen	NLD		07/27/2022	4.100	265,657					7,853	308,000	12/01/2023
100085102		Venlo	NLD		07/27/2022	4.000	64,020					1,944	78,189	12/01/2023
100085103		Venlo	NLD		07/27/2022	4.000	53,886					1,592	65,811	12/01/2023
100085104		Eindhoven	NLD		07/27/2022	4.400	175,504					5,327	212,000	12/01/2023
100085105		Roosendaal	NLD		07/27/2022	4.200	163,804					4,973	187,702	12/01/2023
100085106		Roosendaal	NLD		07/27/2022	4.200	21,204					573	24,298	12/01/2023
100085107		Den Haag	NLD		07/27/2022	3.850	265,795					8,069	344,000	12/01/2023
100085108		Amsterdam	NLD		07/27/2022	3.900	311,272					9,450	376,000	12/01/2023
100085109		Amsterdam	NLD		07/27/2022	1.000	1,359,442					41,288	1,642,142	12/01/2023
100085110		Heerlen	NLD		07/27/2022	4.100	262,207					7,751	304,000	12/01/2023
100085111		Eindhoven	NLD		07/27/2022	4.200	443,728					13,471	536,000	12/01/2023
100085112		Schiedam/Vlaardingen	NLD		07/27/2022	3.950	113,912					3,459	172,000	12/01/2023
100085113		Rotterdam	NLD		07/27/2022	4.500	172,193					5,228	208,000	12/01/2023
100085114		Utrecht	NLD		07/27/2022	3.850	971,345					29,501	1,173,334	12/01/2023
100085115		Utrecht	NLD		07/27/2022	1.000	352,647					10,710	425,979	12/01/2023
100085116		Eindhoven	NLD		07/27/2022	3.950	564,043					10,152	1,144,000	12/01/2023
100085117		Groningen	NLD		07/27/2022	3.900	1,276,436					38,765	1,584,000	12/01/2023
100085118		Rotterdam	NLD		07/27/2022	3.800	828,293					25,155	1,076,000	12/01/2023
100085119		Den Haag	NLD		07/27/2022	3.800	157,623					4,787	204,000	12/01/2023
100085120		Den Haag	NLD		07/27/2022	3.800	179,257					5,444	232,000	12/01/2023
100085121		Eindhoven	NLD		07/27/2022	3.950	410,084					12,454	532,168	12/01/2023
100085122		Weert	NLD		07/27/2022	4.450	182,525					5,542	252,000	12/01/2023
100085123		Tilburg	NLD		07/27/2022	4.150	71,993					1,946	82,062	12/01/2023
100085124		Tilburg	NLD		07/27/2022	4.150	1,205,351					36,596	1,373,938	12/01/2023
100085125		Den Haag	NLD		07/27/2022	4.300	258,290					7,842	294,545	12/01/2023
100085126		Den Haag	NLD		07/27/2022	4.300	15,306					400	17,455	12/01/2023
100085127		Franeker	NLD		07/27/2022	4.550	135,988					4,128	176,000	12/01/2023
100085128		Capelle aan den IJssel	NLD		07/27/2022	4.450	143,494					4,358	260,000	12/01/2023
100085129		Bergen op Zoom	NLD		07/27/2022	4.200	182,127					5,530	207,393	12/01/2023
100085130		Bergen op Zoom	NLD		07/27/2022	4.200	11,071					300	12,607	12/01/2023
100085131		Almere	NLD		07/27/2022	4.400	248,355					7,542	294,964	12/01/2023
100085132		Almere	NLD		07/27/2022	4.400	4,240					111	5,036	12/01/2023
100085133		Groningen	NLD		07/27/2022	3.900	847,720					25,745	1,024,000	12/01/2023
100085134		Enschede	NLD		07/27/2022	1.000	238,421					6,043	520,000	12/01/2023
100085135		s-Hertogenbosch	NLD		07/27/2022	1.000	853,018					25,897	1,104,001	12/01/2023
100085136		Enschede	NLD		07/27/2022	4.000	111,263					3,109	164,536	12/01/2023
100085137		Enschede	NLD		07/27/2022	4.000	145,702					4,424	215,464	12/01/2023
100085138		Utrecht	NLD		07/27/2022	4.750	205,307					6,234	233,747	12/01/2023
100085139		Utrecht	NLD		07/27/2022	4.750	12,519					340	14,253	12/01/2023
100085140		Lelystad	NLD		07/27/2022	4.500	344,386					10,456	399,173	12/01/2023
100085141		Lelystad	NLD		07/27/2022	4.500	14,517					394	16,827	12/01/2023
100085143		Oxford	GBR		07/29/2022	6.190	547,443					28,208	119,393	07/21/2022
100085144	CF	Sacramento	CA		09/21/2022	7.125	288,842		(38)				417,000	07/06/2022
100085148	CF	Orange	CA		09/21/2022	7.250	626,693		(267)				782,000	06/22/2022
100085153	CF	Westminster	CA		09/21/2022	7.500	741,630		(637)				911,000	06/27/2022
100085157	CF	Garden Grove	CA		09/21/2022	7.625	709,547		(611)				870,000	06/27/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085163	CF	Novato	CA		09/21/2022	7.875	831,973		(112)				1,250,000	07/12/2022
100085166	CF	Belton	TX		09/21/2022	6.875	319,440		(365)				425,000	07/07/2022
100085167	CF	Huntington Beach	CA		09/21/2022	7.000	1,421,956		(1,489)				1,770,000	07/15/2022
100085168	CF	GALT	CA		09/21/2022	7.500	469,681		(423)				765,000	07/21/2022
100085170	CF	Lubbock	TX		09/21/2022	7.250	264,511		(403)				340,000	07/12/2022
100085171		Calabasas	CA		09/21/2022	7.875	1,140,021		(137)				1,900,000	07/11/2022
100085175	CF	Santa Ana	CA		09/21/2022	7.250	507,946		(5,441)				870,000	07/26/2022
100085178	CF	La Canada Flintridge	CA		09/21/2022	7.125	2,881,825		(1,047)				4,225,000	07/27/2022
100085181	CF	Carlsbad	CA		09/21/2022	6.750	965,706		(30)				1,600,000	07/08/2022
100086005	CF	San Diego	CA		08/23/2022	7.125	439,699		57				565,000	07/28/2022
100086010	CF	GILBERT	AZ		09/02/2022	6.875	304,903		(296)				605,000	07/14/2022
100086015	CF	Saint Petersburg	FL		09/02/2022	7.125	146,626		(307)				580,000	07/19/2022
100086016	CF	Temecula	CA		09/02/2022	7.125	311,751		(333)				830,000	07/20/2022
100086017	CF	Atlanta	GA		09/02/2022	7.375	324,786		1				450,000	07/20/2022
100086027	CF	Sacramento	CA		09/02/2022	7.875	300,144		(5,598)				515,000	07/27/2022
100086038	CF	Ewa Beach	HI		08/24/2022	7.375	697,145		(537)				868,000	07/08/2022
100086039	CF	La Quinta	CA		08/24/2022	7.625	648,985		(755)				880,000	06/14/2022
100086040	CF	Brooklyn	NY		08/24/2022	7.625	1,320,068		(35,251)				1,700,000	04/03/2022
100086043	CF	Matthews	NC		08/24/2022	7.750	254,968		(97)				319,998	06/16/2022
100086044	CF	Detroit	MI		08/24/2022	8.250	119,030		(73)				143,000	06/17/2022
100086049	CF	San Antonio	TX		08/24/2022	7.625	486,385		96				620,000	07/11/2022
100086126	CF	Vallejo	CA		10/07/2022	6.875	381,123		(138)				585,000	08/18/2022
100086129	CF	Granbury	TX		10/07/2022	7.625	326,759		(358)				417,000	08/24/2022
100086130	CF	Saint Johns	FL		10/07/2022	8.000	436,899		(392)				572,000	08/23/2022
100086134	CF	Cornville	AZ		10/07/2022	7.125	350,754		(198)				720,000	09/15/2022
100086140	CF	Plano	TX		10/07/2022	6.375	990,347		(94)				1,809,000	09/19/2022
100086143	CF	Boca Raton	FL		10/07/2022	7.000	1,109,758		(105)				6,335,000	08/24/2022
100086144	CF	Herriman	UT		10/07/2022	6.500	293,250		(39)				500,000	08/22/2022
100086148	CF	Ephrata	WA		10/07/2022	8.750	519,865		78				621,000	08/31/2022
100086151	CF	Lutz	FL		10/07/2022	7.375	1,526,779		(743)				2,020,000	08/23/2022
100086153	CF	Walnut Creek	CA		10/07/2022	7.875	912,805		(11)				1,320,000	08/16/2022
100086155	CF	El Centro	CA		10/07/2022	10.000	243,949		(449)				300,000	08/16/2022
100086156	CF	Lockwood	CA		10/07/2022	6.750	521,382		(95)				790,000	08/24/2022
100086157	CF	Castle Rock	CO		10/07/2022	7.250	421,066		(275)				600,000	09/02/2022
100086166	CF	Bakersfield	CA		10/07/2022	6.875	956,813		(272)				1,200,000	08/26/2022
100086172	CF	Fountain Hills	AZ		10/07/2022	8.000	1,862,400		(1,072)				2,300,000	09/02/2022
100086182	CF	Big Pine Key	FL		10/07/2022	7.625	645,401		(378)				840,000	08/24/2022
100086185	CF	Deer Park	TX		10/07/2022	7.875	231,465		(277)				283,000	08/23/2022
100086186	CF	Conroe	TX		10/07/2022	8.125	320,551		(339)				395,000	08/19/2022
100086190	CF	Austin	TX		10/07/2022	8.500	628,092		(595)				680,000	08/29/2022
100086191	CF	Glenview	IL		10/07/2022	7.625	590,792		18				800,000	09/02/2022
100086195	CF	San Pedro	CA		10/07/2022	8.625	969,251		(828)				1,050,000	08/25/2022
100086196	CF	Tomball	TX		10/07/2022	7.000	448,086		(15)				630,000	08/19/2022
100086199	CF	Cypress	TX		10/07/2022	8.000	278,964		(428)				339,000	08/24/2022
100086200	CF	San Jose	CA		10/07/2022	7.125	671,448		(104)				2,145,000	08/31/2022
100086202		Huntsville	TX		10/07/2022	8.875	520,314		(509)				727,500	09/02/2022
100086204	CF	San Jose	CA		10/07/2022	7.125	674,837		(122)				1,780,000	08/31/2022
100086211	CF	Martinez	CA		10/07/2022	7.250	466,018		(149)				610,000	09/06/2022
100086213	CF	Keller	TX		10/07/2022	7.250	597,779		(1,394)				805,000	09/01/2022
100086216	CF	Ellensburg	WA		10/07/2022	9.000	402,236		(328)				435,000	09/02/2022
100086217	CF	Madera	CA		10/07/2022	9.500	520,707		(298)				568,000	09/15/2022
100086218	CF	York	SC		10/07/2022	9.250	381,105		(135)				445,000	09/06/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086226	CF	Garden Grove	CA		10/07/2022	7.000	833,071		(96)				1,050,000	09/01/2022
100086229		Spring	TX		10/07/2022	8.125	788,931		(319)				1,120,000	09/16/2022
100086235	CF	Gulf Shores	AL		09/29/2022	7.624	287,389		(70)				360,002	08/30/2022
100086236	CF	Orange Beach	AL		09/29/2022	7.499	192,937		(164)				480,002	08/29/2022
100086239	CF	Duluth	GA		09/29/2022	7.250	1,210,084		(474)				1,577,041	08/17/2022
100086242	CF	Philadelphia	PA		09/29/2022	7.499	284,523		(101)				380,001	08/25/2022
100086245	CF	Cumming	GA		09/29/2022	7.124	751,775		(657)				968,000	08/17/2022
100086250	CF	Wyomissing	PA		09/29/2022	7.750	1,465,810		1,091				1,900,008	08/26/2022
100086254	CF	West Palm Beach	FL		09/29/2022	7.374	560,743		(317)				715,000	09/14/2022
100086258	CF	Westport	CT		09/29/2022	7.374	564,299		(201)				705,003	08/19/2022
100086259	CF	Burnsville	MN		09/29/2022	8.124	431,862		(332)				530,002	08/26/2022
100086260	CF	Sacramento	CA		09/29/2022	8.749	611,168		(489)				725,000	09/10/2022
100086261		Frankford	DE		09/29/2022	8.124	257,256		(83)				345,000	07/22/2022
100086264	CF	Riverdale	GA		09/29/2022	9.374	128,316		(436)				140,002	07/14/2022
100086265	CF	Brunswick	GA		09/29/2022	7.990	176,567		(221)				205,001	07/14/2022
100086266		Den Haag	NLD		08/29/2022	4.700	43,048					1,307	52,520	12/01/2023
100086267		Katwijk	NLD		08/29/2022	3.650	33,420					853	44,349	12/01/2023
100086268		Katwijk	NLD		08/29/2022	3.650	551,349					16,738	731,651	12/01/2023
100086269		Nijmegen	NLD		08/29/2022	1.000	278,158					8,444	404,000	12/01/2023
100086270		Breda	NLD		08/29/2022	3.600	143,494					4,357	220,000	12/01/2023
100086271		Helmond	NLD		08/29/2022	3.350	151,442					4,598	228,679	12/01/2023
100086272		Helmond	NLD		08/29/2022	3.350	151,442					4,598	196,000	12/01/2023
100086273		Amsterdam	NLD		08/29/2022	4.100	15,426					376	17,583	12/01/2023
100086274		Amsterdam	NLD		08/29/2022	4.100	258,290					7,843	294,417	12/01/2023
100086275		Roosendaal	NLD		08/29/2022	4.550	184,942					5,615	199,032	12/01/2023
100086276		Roosendaal	NLD		08/29/2022	4.550	22,642					583	24,368	12/01/2023
100086277		Breda	NLD		08/29/2022	3.900	143,494					4,357	224,000	12/01/2023
100086278		s-Hertogenbosch	NLD		08/29/2022	1.000	11,725					301	13,415	12/01/2023
100086279		s-Hertogenbosch	NLD		08/29/2022	1.000	6,045					184	6,917	12/01/2023
100086280		Capelle aan den IJssel	NLD		08/29/2022	3.350	155,636					4,724	177,210	12/01/2023
100086281		Capelle aan den IJssel	NLD		08/29/2022	3.350	9,477					241	10,790	12/01/2023
100086282		Spijkenisse	NLD		08/29/2022	4.650	35,322					1,073	46,933	12/01/2023
100086283		Spijkenisse	NLD		08/29/2022	4.650	35,322					1,073	46,933	12/01/2023
100086284		Amsterdam	NLD		08/29/2022	3.400	590,313					17,923	764,000	12/01/2023
100086285		Groningen	NLD		08/29/2022	4.050	196,059					5,827	240,000	12/01/2023
100086286		Maastricht	NLD		08/29/2022	4.350	755,883					22,959	1,000,000	12/01/2023
100086287		Delft	NLD		08/29/2022	3.950	441,521					13,405	538,915	12/01/2023
100086288		Delft	NLD		08/29/2022	3.950	43,491					1,059	53,084	12/01/2023
100086289		Katwijk	NLD		08/29/2022	3.650	55,044					1,671	112,803	12/01/2023
100086290		Katwijk	NLD		08/29/2022	3.550	55,044					1,671	112,803	12/01/2023
100086291		Katwijk	NLD		08/29/2022	3.900	55,040					1,671	112,794	12/01/2023
100086292		Delft	NLD		08/29/2022	3.750	301,117					9,142	364,000	12/01/2023
100086293		Zierikzee	NLD		08/29/2022	4.200	261,601					7,942	297,889	12/01/2023
100086294		Zierikzee	NLD		08/29/2022	4.200	15,905					408	18,111	12/01/2023
100086295		Almelo	NLD		08/29/2022	4.200	7,911					193	9,468	12/01/2023
100086296		Almelo	NLD		08/29/2022	4.200	132,456					4,023	158,532	12/01/2023
100086297		Emmeloord	NLD		08/29/2022	4.100	22,331					573	25,430	12/01/2023
100086298		Emmeloord	NLD		08/29/2022	4.100	367,566					11,164	418,570	12/01/2023
100086299		Bergen op Zoom	NLD		08/29/2022	4.300	10,338					266	12,044	12/01/2023
100086300		Bergen op Zoom	NLD		08/29/2022	4.300	164,753					5,002	191,955	12/01/2023
100086301		Rotterdam	NLD		08/29/2022	3.800	750,585					22,787	976,000	12/01/2023
100086302		Bergen op Zoom	NLD		08/29/2022	3.950	302,000					9,172	364,800	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086303		Katwijk	NLD		08/29/2022	4.250	32,424					835	49,882	12/01/2023
100086304		Katwijk	NLD		08/29/2022	4.250	120,977					3,673	186,118	12/01/2023
100086305		Amsterdam	NLD		08/29/2022	4.300	40,540					1,045	57,970	12/01/2023
100086306		Amsterdam	NLD		08/29/2022	4.300	141,287					4,291	202,030	12/01/2023
100086307		Rotterdam	NLD		08/29/2022	3.950	124,509					3,780	150,400	12/01/2023
100086308		Enschede	NLD		08/29/2022	4.300	355,866					10,804	337,183	12/01/2023
100086309		Groningen	NLD		08/29/2022	3.900	230,474					6,997	348,000	12/01/2023
100086310		Tilburg	NLD		08/29/2022	3.950	219,436					6,667	284,000	12/01/2023
100086311		Groningen	NLD		08/29/2022	3.850	791,205					24,022	1,033,642	12/01/2023
100086312		Amsterdam/Amstelveen	NLD		08/29/2022	4.300	447,040					13,573	540,000	12/01/2023
100086313		Veldhoven	NLD		08/29/2022	4.850	200,450					6,087	260,000	12/01/2023
100086314		Dordrecht/Drechtsteden	NLD		08/29/2022	4.200	456,974					13,884	552,000	12/01/2023
100086315		Gorredijk	NLD		08/29/2022	4.300	122,522					3,721	139,514	12/01/2023
100086316		Gorredijk	NLD		08/29/2022	4.300	7,452					192	8,486	12/01/2023
100086317		Venlo	NLD		08/29/2022	4.950	83,889					2,548	101,899	12/01/2023
100086318		Venlo	NLD		08/29/2022	4.950	34,660					1,018	42,101	12/01/2023
100086319		Den Haag	NLD		08/29/2022	4.400	7,928					193	9,041	12/01/2023
100086320		Den Haag	NLD		08/29/2022	4.400	133,781					4,061	152,559	12/01/2023
100086321		Veldhoven	NLD		08/29/2022	3.950	119,211					3,620	144,000	12/01/2023
100086322		Enschede	NLD		08/29/2022	4.250	225,617					6,850	292,000	12/01/2023
100086323		Zierikzee	NLD		08/29/2022	4.250	132,456					4,022	160,000	12/01/2023
100086324		Den Haag	NLD		08/29/2022	4.000	142,390					4,323	172,000	12/01/2023
100086325		Gorredijk	NLD		08/29/2022	4.750	125,833					3,820	146,364	12/01/2023
100086326		Gorredijk	NLD		08/29/2022	4.750	4,846					125	5,636	12/01/2023
100086327		Oostburg	NLD		08/29/2022	4.950	24,801					668	46,039	12/01/2023
100086328		Oostburg	NLD		08/29/2022	4.950	44,152					774	81,961	12/01/2023
100086329		Tilburg	NLD		08/29/2022	4.350	167,778					5,094	252,000	12/01/2023
100086330		Enschede	NLD		08/29/2022	4.000	963,619					29,257	1,164,000	12/01/2023
100086331		Zoetermeer	NLD		08/29/2022	3.950	296,702					9,007	384,000	12/01/2023
100086332		Tilburg	NLD		08/29/2022	4.550	507,749					15,415	640,000	12/01/2023
100086333		Gorredijk	NLD		08/29/2022	4.750	119,211					3,619	144,000	12/01/2023
100086334		Gorredijk	NLD		08/29/2022	4.850	125,833					3,820	152,000	12/01/2023
100086335		Schiedam/Vlaardingen	NLD		08/29/2022	1.000	149,013					4,525	180,000	12/01/2023
100086336		Dordrecht/Drechtsteden	NLD		08/29/2022	4.700	168,882					5,128	204,000	12/01/2023
100086337		Groningen	NLD		08/29/2022	1.000	534,792					16,236	696,000	12/01/2023
100086338		Bergen op Zoom	NLD		08/29/2022	3.950	149,675					4,544	180,800	12/01/2023
100086339		Schiedam/Vlaardingen	NLD		08/29/2022	4.750	205,307					6,233	248,000	12/01/2023
100086340		Amsterdam	NLD		08/29/2022	4.500	550,046					16,249	896,000	12/01/2023
100086341		Amsterdam	NLD		08/29/2022	1.000	753,499					22,877	978,400	12/01/2023
100086342		Amsterdam	NLD		08/29/2022	4.500	293,258					6,821	520,000	12/01/2023
100086343		Hoogeveen	NLD		08/29/2022	4.950	529,825					16,086	602,967	12/01/2023
100086344		Hoogeveen	NLD		08/29/2022	4.950	32,541					844	37,033	12/01/2023
100086345		Groningen	NLD		08/29/2022	1.000	1,651,583					50,131	2,112,000	12/01/2023
100086346		Groningen	NLD		08/29/2022	1.000	1,440,682					43,738	1,784,000	12/01/2023
100086347		Utrecht	NLD		08/29/2022	4.850	168,882					5,128	192,201	12/01/2023
100086348		Utrecht	NLD		08/29/2022	4.850	10,367					269	11,799	12/01/2023
100086349		Groningen	NLD		08/29/2022	1.000	884,807					26,868	1,449,702	12/01/2023
100086350		Den Haag	NLD		08/29/2022	1.000	198,684					6,034	240,000	12/01/2023
100086351		Den Haag	NLD		08/29/2022	1.000	307,961					9,353	372,000	12/01/2023
100086352		Doetinchem	NLD		08/29/2022	4.750	155,636					4,725	188,000	12/01/2023
100086353		Den Haag	NLD		08/29/2022	1.000	617,246					18,740	764,000	12/01/2023
100086354		Zaltbommel	NLD		08/29/2022	4.800	188,750					5,731	214,816	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086355		Zaltbommel	NLD		08/29/2022	4.800	11,584					300	13,184	12/01/2023
100086356		Newport	GBR		08/30/2022	4.490	859,294					44,326	982,509	08/05/2022
100086357		Leeds	GBR		08/30/2022	5.990	50,481					2,603	56,588	08/08/2022
100086358		Manchester	GBR		08/30/2022	5.490	176,881					9,122	201,477	08/08/2022
100086365	CF	Virginia Beach	VA		09/23/2022	7.750	99,138		(23)				170,000	06/22/2022
100086366	CF	Mililani	HI		09/23/2022	6.875	808,963		218				1,030,000	07/22/2022
100086367	CF	Casa Grande	AZ		09/23/2022	7.875	747,967		(365)				935,000	05/26/2022
100086374		Danbury	CT		09/23/2022	7.625	318,483		(83)				400,000	07/21/2022
100086376	CF	Rangely	CO		09/23/2022	8.500	109,733		(96)				167,000	07/11/2022
100086481	CF	Modesto	CA		09/30/2022	7.875	323,296		(49)				630,000	08/22/2022
100086488	CF	Jasper	GA		09/30/2022	8.250	215,627		(358)				300,000	09/06/2022
100086493	CF	Danbury	CT		09/30/2022	7.750	291,632		(111)				450,000	08/30/2022
100086496	CF	Seatac	WA		09/30/2022	7.875	360,169		(113)				625,000	08/22/2022
100086498	CF	Wichita	KS		09/30/2022	7.875	143,293		(411)				200,000	08/16/2022
100086499	CF	Waukegan	IL		09/30/2022	8.125	192,977		(80)				240,000	08/18/2022
100086500	CF	Johnsburg	IL		09/30/2022	7.500	150,840		(136)				270,000	08/22/2022
100086501	CF	Las Vegas	NV		09/30/2022	8.250	298,090		(229)				390,000	08/16/2022
100086502	CF	Grass Valley	CA		09/30/2022	8.250	322,660		(196)				470,000	08/17/2022
100086507	CF	Louisburg	NC		09/30/2022	8.000	422,221		23				535,000	08/25/2022
100086510	CF	Rahway	NJ		09/30/2022	7.999	265,890		(178)				345,000	08/26/2022
100086514	CF	Palmdale	CA		09/30/2022	7.499	179,762		(55)				451,000	08/31/2022
100086519	CF	Reseda Area City of Los Angel	CA		09/30/2022	8.125	619,820		(275)				880,000	08/24/2022
100086520	CF	Chicago	IL		09/30/2022	8.125	222,139		(92)				340,000	08/22/2022
100086521	CF	Covington	WA		09/30/2022	8.125	369,749		(163)				490,000	08/24/2022
100086522	CF	Las Vegas	NV		09/30/2022	7.750	217,041		(98)				360,000	08/29/2022
100086524	CF	Waterford	CT		09/30/2022	7.875	156,940		(126)				220,000	09/01/2022
100086525	CF	Las Vegas	NV		09/30/2022	8.125	232,142		(523)				380,000	08/31/2022
100086526	CF	Hardeeville	SC		09/30/2022	7.875	215,316		(116)				305,000	08/29/2022
100086527	CF	Wendell	NC		09/30/2022	9.625	228,920		(366)				306,500	08/25/2022
100086528	CF	San Jose	CA		09/30/2022	7.749	1,109,132		(338)				1,585,000	08/29/2022
100086531		Fallbrook	CA		09/30/2022	8.875	629,739		(354)				885,000	09/07/2022
100086533	CF	Modesto	CA		09/30/2022	7.875	297,662		(136)				370,000	08/22/2022
100086534	CF	Rosedale	MD		09/30/2022	8.375	249,245		(306)				315,000	08/26/2022
100086535	CF	Phoenix	AZ		09/30/2022	8.500	660,850		(183)				880,000	08/19/2022
100086539		Keizer	OR		09/30/2022	8.875	213,823		(264)				296,000	08/30/2022
100086541	CF	Richmond	KY		09/30/2022	7.750	165,796		(75)				265,000	08/31/2022
100086544	CF	Myrtle Beach	SC		09/30/2022	7.500	329,849		14				557,000	08/18/2022
100086545	CF	Cantonment	FL		09/30/2022	8.125	143,480		(135)				175,000	08/26/2022
100086549	CF	Lemont	IL		09/30/2022	7.375	484,659		55				615,000	09/02/2022
100086557	CF	Cutler Bay	FL		09/30/2022	8.999	357,756		(512)				940,000	08/31/2022
100086559	CF	Miami	FL		09/30/2022	7.625	413,598		47				600,000	08/24/2022
100086560		Oakland	CA		09/30/2022	9.750	378,475		(237)				690,000	09/06/2022
100086562		Highland Park	IL		09/30/2022	8.875	293,212		(77)				390,000	08/23/2022
100086563	CF	Florence	AZ		09/30/2022	8.250	143,353		(98)				188,000	09/01/2022
100086565	CF	Houston	TX		09/30/2022	8.750	821,321		93				1,210,000	08/29/2022
100086566	CF	Mesa	AZ		09/30/2022	8.749	349,015		(590)				480,000	08/24/2022
100086570	CF	Greenwich	CT		09/30/2022	7.375	1,087,287		(219)				3,310,000	08/26/2022
100086578	CF	Chicago	IL		09/30/2022	8.625	486,241		29				615,000	08/18/2022
100086580		Cumming	GA		09/30/2022	8.625	290,523		(312)				470,000	08/29/2022
100086581		Houston	TX		09/30/2022	8.750	137,041		(493)				200,000	08/19/2022
100086584	CF	San Marino	CA		09/30/2022	7.500	1,617,288		(432)				2,176,000	09/06/2022
100086588	CF	San Diego	CA		09/30/2022	8.500	396,298		(217)				525,000	08/22/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086589	CF	Tampa	FL		09/30/2022	7.625	326,918		(47)				412,000	08/26/2022
100086593	CF	Miami	FL		09/30/2022	7.500	161,554		(96)				205,000	08/22/2022
100086604	CF	Hallandale Beach	FL		09/30/2022	8.000	104,916		(90)				137,000	08/19/2022
100086609	CF	Pearland	TX		09/30/2022	8.500	672,759		(330)				951,500	09/06/2022
100086615		Belleville	IL		09/30/2022	8.625	514,142		502				675,000	08/31/2022
100086617		Boynton Beach	FL		09/30/2022	9.750	263,836		(229)				340,000	08/26/2022
100086618	CF	Wildomar	CA		09/30/2022	7.500	389,168		(51)				490,000	08/26/2022
100086623	CF	Sunny Isles Beach	FL		09/30/2022	6.875	166,440		(20)				240,000	08/17/2022
100086625		Plain City	UT		09/30/2022	8.500	470,488		23				735,000	08/29/2022
100086627	CF	Columbia	SC		09/30/2022	10.000	125,371		(132)				150,000	08/29/2022
100086628	CF	Lavon	TX		09/30/2022	7.875	299,471		(160)				375,000	08/19/2022
100086630	CF	Holly Springs	NC		09/30/2022	7.375	849,545		(7)				1,060,000	08/29/2022
100086631	CF	Frankfort	IL		09/30/2022	7.875	726,478		36				920,000	09/07/2022
100086634	CF	Frisco	TX		09/30/2022	8.125	1,332,199		(428)				1,900,000	08/30/2022
100086638	CF	Daly City	CA		09/30/2022	7.000	788,212		48				1,000,000	08/18/2022
100086643		Farmington	UT		09/30/2022	8.750	1,062,062		5,132				2,600,000	08/19/2022
100086645		Palm Bay	FL		09/30/2022	9.625	208,650		(222)				333,000	08/31/2022
100086646	CF	Doral	FL		09/30/2022	8.250	198,080		(282)				256,000	08/26/2022
100086647	CF	Euless	TX		09/30/2022	7.875	400,947		(125)				501,000	08/23/2022
100086649	CF	Hallandale Beach	FL		09/30/2022	7.750	326,632		(64)				410,000	08/30/2022
100086650	CF	Saint Cloud	FL		09/30/2022	7.875	198,836						268,000	08/29/2022
100086651	CF	Kissimmee	FL		09/30/2022	7.875	457,655		(18)				581,000	08/25/2022
100086653	CF	Longview	WA		09/30/2022	7.375	370,545		121				480,000	08/26/2022
100086658	CF	Port Saint Lucie	FL		09/30/2022	8.500	101,740		(70)				870,000	08/31/2022
100086662	CF	Richmond	TX		09/30/2022	8.625	589,389		(65)				742,009	08/23/2022
100086664	CF	Richmond	CA		09/30/2022	7.750	666,704		(144)				850,000	08/16/2022
100086666		Stuart	FL		09/30/2022	8.000	150,428		(58)				255,000	08/29/2022
100086667	CF	Trinity	FL		09/30/2022	8.000	518,286		(103)				650,000	08/23/2022
100086671	CF	Boca Raton	FL		09/30/2022	8.500	530,690		(179)				705,000	08/18/2022
100086672	CF	Columbus	GA		09/30/2022	7.625	156,682		(94)				194,000	08/25/2022
100086673	CF	Jackson	GA		09/30/2022	7.625	245,351		(91)				349,990	08/22/2022
100086674		Modesto	CA		09/30/2022	9.625	277,814		(197)				490,000	08/29/2022
100086676	CF	Las Vegas	NV		09/30/2022	8.875	288,831		(344)				370,000	08/31/2022
100086683	CF	Antioch	CA		09/30/2022	7.500	751,596		(13)				950,000	08/24/2022
100086688	CF	Eugene	OR		09/30/2022	9.125	257,571		(316)				330,000	08/31/2022
100086689		Hollywood	FL		09/30/2022	8.999	331,915		(290)				537,500	09/01/2022
100086690	CF	Port St. Lucie	FL		09/30/2022	6.875	224,605		13				382,500	08/23/2022
100086693	CF	Puyallup	WA		09/30/2022	7.500	484,210		(38)				720,000	08/26/2022
100086697	CF	Warren	MI		09/30/2022	8.625	115,804		(119)				131,900	09/01/2022
100086700	CF	Sherman Oaks	CA		09/30/2022	7.375	1,225,857		(19)				1,550,000	08/19/2022
100086702	CF	Mesa	AZ		09/30/2022	7.750	294,698		(385)				410,000	09/02/2022
100086704	CF	Seguin	TX		09/30/2022	8.250	689,931		(926)				1,149,000	08/19/2022
100086708	CF	Destin	FL		09/30/2022	8.250	328,210		(228)				433,000	08/30/2022
100086713	CF	Gurnee	IL		09/30/2022	7.500	191,871		(42)				275,000	09/06/2022
100086714	CF	Dunedin	FL		09/30/2022	7.250	1,279,179		432				1,637,000	08/30/2022
100086716	CF	Rosenberg	TX		09/30/2022	7.000	202,199		(56)				265,000	08/29/2022
100086717	CF	Riverside	CA		09/30/2022	6.999	326,181		14				417,000	08/24/2022
100086719		Lithia	FL		09/30/2022	8.250	214,116		(116)				282,500	08/30/2022
100086721	CF	Casa Grande	AZ		09/30/2022	7.500	302,159		(159)				515,000	09/06/2022
100086723	CF	Frisco	TX		09/30/2022	7.375	1,036,942		(43)				1,310,000	08/19/2022
100086724	CF	Granada Hills	CA		09/30/2022	7.500	1,312,236		238				1,670,000	08/31/2022
100086725	CF	Calabasas	CA		09/30/2022	8.500	3,824,295		(1,682)				6,325,000	08/26/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086726		Herriman	UT		09/30/2022	8.999	640,272		(348)				630,000	09/02/2022
100086727	CF	Missouri City	TX		09/30/2022	7.875	910,317		178				1,157,722	09/07/2022
100086728	CF	Miami	FL		09/30/2022	8.250	506,912		(261)				669,000	09/06/2022
100086730	CF	Anderson	SC		09/30/2022	7.500	413,317		(59)				720,000	09/07/2022
100086733	CF	San Diego	CA		09/30/2022	7.125	1,209,594		(201)				1,625,000	08/31/2022
100086734	CF	Thousand Oaks	CA		09/30/2022	7.500	826,266		(298)				1,100,000	09/01/2022
100086736	CF	Thousand Oaks	CA		09/30/2022	7.500	788,939		(291)				1,050,000	09/01/2022
100086739		Conroe	TX		09/30/2022	9.375	156,422		(174)				2,070,000	09/07/2022
100086744	CF	Orange	CA		09/30/2022	6.875	415,113		(9)				1,059,000	09/07/2022
100086745	CF	Carrollton	TX		09/30/2022	6.999	569,948		19				810,786	08/29/2022
100086747	CF	Franklin	TN		09/30/2022	7.250	355,264		(50)				550,000	08/26/2022
100086750	CF	Pittsburgh	PA		09/30/2022	7.500	191,403		(67)				239,200	09/01/2022
100086752	CF	Loganville	GA		09/30/2022	7.375	475,101		197				610,000	08/17/2022
100086753	CF	Snellville	GA		09/30/2022	7.875	296,644		(421)				400,000	08/24/2022
100086761	CF	RIVERSIDE	CA		10/04/2022	6.750	861,613		(30,105)				1,340,000	07/26/2022
100086765	CF	ROSELLE	NJ		10/04/2022	7.350	281,384		(10,111)				442,000	08/31/2022
100086773	CF	ORLANDO	FL		10/04/2022	7.600	225,303		(188)				295,000	08/18/2022
100086775	CF	Rancho Palos Verdes	CA		10/04/2022	6.875	953,958		8,980				1,835,000	08/31/2022
100086780	CF	Malibu	CA		10/04/2022	7.750	1,385,746		9,644				1,825,000	07/29/2022
100086785	CF	Moss Beach	CA		10/04/2022	6.975	1,115,456		11,093				1,700,000	08/10/2022
100086786	CF	El Paso	TX		10/04/2022	6.850	144,950		(4,495)				275,000	08/02/2022
100086791	CF	El Paso	TX		10/04/2022	7.250	220,504		(152)				275,000	08/10/2022
100086796		STOCKTON	NJ		10/04/2022	7.350	292,360		(214)				440,000	08/05/2022
100086867	CF	Mesa	AZ		10/07/2022	7.875	262,824		(255)				355,000	09/13/2022
100086869	CF	Tarpon Springs	FL		10/07/2022	7.875	121,233		(96)				195,000	09/06/2022
100086871	CF	Discovery Bay	CA		10/07/2022	6.750	631,323		169				875,000	09/02/2022
100086873	CF	Vancouver	WA		10/07/2022	8.500	505,312		(17)				625,000	09/07/2022
100086875	CF	De Leon Springs	FL		10/07/2022	7.500	256,539		(169)				317,000	08/30/2022
100086877	CF	Queen Creek	AZ		10/07/2022	7.000	472,560		2				724,000	09/07/2022
100086879	CF	Fountain Hills	AZ		10/07/2022	6.625	54,003		1,843				589,997	09/08/2022
100086886	CF	Pompano Beach	FL		10/07/2022	7.375	330,414		(135)				440,000	09/09/2022
100086887	CF	Cape Coral	FL		10/07/2022	7.500	336,146		(285)				525,000	09/12/2022
100086892	CF	Lawndale	CA		10/07/2022	6.875	346,171		(4)				660,000	09/12/2022
100086893	CF	Bend	OR		10/07/2022	8.375	730,488		(366)				850,000	09/13/2022
100086897	CF	Dearborn	MI		10/07/2022	8.375	127,362		(1,150)				187,500	09/09/2022
100086900	CF	Whittier	CA		09/21/2022	8.375	931,355		(715)				1,150,000	05/16/2022
100086901	CF	ROCKLIN	CA		09/21/2022	8.375	844,805		(592)				1,040,000	05/16/2022
100086902	CF	West Chicago	IL		09/21/2022	8.125	305,915		(239)				380,000	07/21/2022
100086903	CF	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022	8.375	817,402		(747)				1,020,000	05/17/2022
100086904	CF	Modesto	CA		09/21/2022	8.625	327,309		(193)				430,000	06/29/2022
100086905	CF	Carpentersville	IL		09/21/2022	8.875	181,849		(125)				224,000	08/19/2022
100086906	CF	Lancaster	CA		09/21/2022	8.625	333,942		(172)				552,000	06/29/2022
100086907	CF	Alpharetta	GA		09/21/2022	7.250	597,845		112				910,000	04/18/2022
100086908	CF	Green Valley	CA		10/24/2022	7.250	368,840		(92)				480,000	09/12/2022
100086910		Denver	CO		10/24/2022	8.625	892,426		(492)				1,155,000	09/13/2022
100086911	CF	Crystal Lake	IL		10/24/2022	7.500	152,697		(89)				295,000	09/13/2022
100086912		Cypress	TX		10/24/2022	9.250	446,597		(480)				570,000	08/31/2022
100086913	CF	EASTVALE	CA		10/24/2022	8.875	1,029,755		(570)				1,300,000	09/12/2022
100086914		Kissimmee	FL		10/24/2022	8.375	279,223		(312)				416,000	08/31/2022
100086915		Youngsville	NC		10/24/2022	8.750	234,679		(268)				317,500	08/30/2022
100086916		Hamilton	NJ		10/24/2022	8.250	323,952		(81)				450,000	09/01/2022
100086917	CF	Fayetteville	AR		10/24/2022	6.875	409,607		89				580,000	09/13/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086918	CF	Boerne	TX		10/24/2022	8.500	277,761		(451)				848,000	09/01/2022
100086919	CF	St George	UT		10/24/2022	7.250	314,165		(128)				400,000	08/30/2022
100086920	CF	BEACH PARK	IL		10/24/2022	7.250	240,799		53				299,999	08/31/2022
100086921	CF	ESCONDIDO	CA		10/24/2022	7.125	677,535		(10)				1,380,000	09/07/2022
100086922	CF	King George	VA		10/24/2022	8.999	1,632,637		(704)				1,900,000	09/01/2022
100086923	CF	The Villages	FL		10/24/2022	7.250	541,585		49				670,000	09/12/2022
100086924	CF	GALVESTON	TX		10/24/2022	8.250	160,418		(133)				196,000	09/06/2022
100086925	CF	Hanover Park	IL		10/24/2022	7.625	178,631		110				225,000	08/31/2022
100086926	CF	Fresno	CA		10/24/2022	6.875	627,317		234				1,575,000	09/12/2022
100086927	CF	San Diego	CA		10/24/2022	6.999	620,690		(85)				835,000	09/12/2022
100086928	CF	Deer Lodge	TN		10/24/2022	7.250	431,160		(84)				700,000	09/12/2022
100086929	CF	Kissimmee	FL		10/24/2022	6.625	257,862		26				385,000	08/31/2022
100086930	CF	Pawleys Island	SC		10/24/2022	7.500	174,218		(163)				223,000	09/08/2022
100086931	CF	Accokeek	MD		10/24/2022	7.750	591,177		(23)				775,000	09/01/2022
100086932	CF	Long Beach	CA		10/24/2022	6.750	578,171		12				805,000	09/07/2022
100086933	CF	Central Islip	NY		10/24/2022	7.625	318,211		684				455,000	08/31/2022
100086948		Buckeye	AZ		10/24/2022	7.625	256,495		(319)				354,333	08/31/2022
100086949		Deerfield Beach	FL		10/24/2022	7.750	564,718		115				805,000	08/31/2022
100086950		Richmond	TX		10/24/2022	7.500	251,820		(279)				399,000	09/06/2022
100086952		Saint Cloud	FL		10/24/2022	6.625	273,301		106				455,000	09/09/2022
100086953		Maple Valley	WA		10/24/2022	7.750	961,585		(297)				1,350,000	08/30/2022
100086954		Saint Cloud	FL		10/24/2022	6.625	301,052		161				453,000	09/09/2022
100086955		Boca Raton	FL		10/24/2022	7.999	404,892		(334)				520,000	09/08/2022
100086956		Rosharon	TX		10/24/2022	6.750	9,984		(478)				317,000	09/09/2022
100086959		Doral	FL		10/24/2022	7.999	311,483		(299)				475,000	08/31/2022
100086960		Palo Alto	CA		10/24/2022	7.375	1,679,018		(905)				2,988,000	09/09/2022
100086961		Spring	TX		10/24/2022	7.250	442,813		(150)				635,000	09/01/2022
100086967	CF	Allentown	PA		10/24/2022	7.625	247,022		(140)				340,000	09/12/2022
100086981	CF	Ontario	CA		11/04/2022	7.250	572,153		(134)				785,000	09/20/2022
100086987	CF	Jackson	NJ		11/04/2022	8.750	212,693		(257)				380,000	09/19/2022
100086991		Saint Augustine	FL		11/04/2022	8.375	390,823		(560)				685,000	09/23/2022
100086992	CF	Garland	TX		11/04/2022	6.875	366,712		(84)				530,000	09/23/2022
100086995	CF	Coto de Caza	CA		11/04/2022	6.875	1,895,471		(19)				2,900,000	09/06/2022
100087001	CF	Vancouver	WA		11/04/2022	7.375	375,434		(192)				466,000	09/12/2022
100087005	CF	Atlanta	GA		11/04/2022	6.500	369,640		144				645,000	09/15/2022
100087011	CF	Miami	FL		11/04/2022	7.625	289,747		(174)				385,000	09/12/2022
100087013	CF	Fort Lauderdale	FL		11/04/2022	7.500	1,847,010		(307)				2,650,000	09/23/2022
100087016	CF	Naples	FL		11/04/2022	7.250	807,941		(135)				1,160,000	09/14/2022
100087017	CF	Laguna Hills	CA		11/04/2022	7.125	2,209,287		(74)				3,200,000	09/12/2022
100087021	CF	Novato	CA		11/04/2022	7.125	214,273		(3,145)				1,050,000	09/13/2022
100087023	CF	Bellingham	WA		11/04/2022	7.750	265,202		(193)				609,000	09/21/2022
100087024	CF	Santa Monica	CA		11/04/2022	6.875	2,565,420		(2)				3,890,000	09/14/2022
100087029	CF	MCKINNEY	TX		11/04/2022	6.500	243,288		83				895,000	09/19/2022
100087032		Conroe	TX		11/04/2022	9.625	325,037		(831)				500,000	09/20/2022
100087033	CF	Magnolia	TX		11/04/2022	6.500	1,026,673		369				1,475,000	09/12/2022
100087037	CF	Homestead	FL		11/04/2022	8.625	361,651		(227)				395,000	09/22/2022
100087039	CF	Rosenberg	TX		11/04/2022	9.625	314,763		(379)				345,000	09/28/2022
100087045	CF	Monkton	MD		11/04/2022	6.375	387,638		220				680,000	09/23/2022
100087051	CF	Huntington Park	CA		11/04/2022	9.000	497,910		(40)				670,000	09/23/2022
100087054	CF	Mission Viejo	CA		11/04/2022	6.875	1,067,685		3				1,350,000	09/27/2022
100087057	CF	Mesquite	TX		11/04/2022	8.000	539,365		(222)				615,000	10/11/2022
100087060	CF	Plano	TX		11/04/2022	6.875	213,726		(47)				385,000	09/15/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087063	CF	Gilbert	AZ		11/04/2022	9.625	869,271		(443)				960,000	09/27/2022
100087068	CF	Canyon Lake	TX		11/04/2022	7.625	480,539		(2)				630,000	09/14/2022
100087071	CF	Sterling Heights	MI		11/04/2022	8.125	224,989		(183)				285,000	10/07/2022
100087081	CF	Roseville	CA		11/04/2022	7.750	551,682		(199)				712,000	10/04/2022
100087082	CF	Los Angeles	CA		11/04/2022	6.375	535,168		364				2,290,000	09/21/2022
100087086	CF	Rancho Cucamonga	CA		11/04/2022	7.375	1,267,745		(57)				1,799,000	09/29/2022
100087090	CF	Boca Raton	FL		11/04/2022	6.625	1,449,939		578				2,800,000	09/20/2022
100087102		Desoto	TX		11/04/2022	8.375	298,204		(234)				393,000	09/29/2022
100087110	CF	Salt Lake City	UT		11/04/2022	8.375	483,727		76				617,000	10/24/2022
100087113	CF	Tampa	FL		11/04/2022	6.375	957,855		808				2,300,000	10/06/2022
100087115	CF	Kissimmee	FL		11/04/2022	6.875	397,127		72				506,000	09/27/2022
100087120		Houston	TX		01/06/2023	8.750	194,507		(295)				245,000	10/31/2022
100087121	CF	Lomita	CA		11/04/2022	7.375	481,733		(258)				683,000	09/19/2022
100087122	CF	Monterey	CA		11/04/2022	6.250	537,865		501				723,000	09/19/2022
100087129	CF	Mililani	HI		11/04/2022	8.125	342,490		(207)				475,000	10/19/2022
100087133	CF	ROSAMOND	CA		10/25/2022	5.625	282,516		396				380,000	10/06/2021
100087135	CF	LONG BEACH	CA		10/25/2022	5.875	383,868		(19,933)				535,000	10/08/2021
100087136	CF	RICHMOND	VA		10/25/2022	5.999	258,786		327				330,000	10/29/2021
100087137	CF	BEL AIR	MD		10/25/2022	5.375	76,011		217				120,000	10/22/2021
100087138	CF	RICHMOND	RI		10/25/2022	5.125	186,975		533				322,000	10/01/2021
100087139	CF	LUFKIN	TX		10/25/2022	5.500	56,137		144				80,000	10/14/2021
100087140	CF	SUMMIT	NJ		10/25/2022	5.000	301,873		1,746				505,000	10/12/2021
100087142	CF	ALEXANDRIA	LA		10/25/2022	5.250	204,458		809				290,000	10/07/2021
100087143	CF	SAN DIEGO	CA		10/25/2022	5.250	424,095		1,171				650,000	10/21/2021
100087145	CF	STUART	FL		10/25/2022	5.000	262,941		1,109				438,000	09/21/2021
100087147	CF	TYLER	TX		10/25/2022	5.999	496,725		855				735,000	10/22/2021
100087149	CF	HARTFORD	CT		10/25/2022	5.375	140,415		744				225,000	10/08/2021
100087150	CF	TAMPA	FL		10/25/2022	5.750	112,573		79				169,000	10/28/2021
100087151	CF	BETHANY	OK		10/25/2022	5.499	203,230		309				309,000	10/29/2021
100087154	CF	INDIALANTIC	FL		10/25/2022	5.000	370,778		1,743				560,000	10/21/2021
100087155	CF	SAN ANTONIO	TX		10/25/2022	5.000	151,367		550				260,000	11/04/2021
100087156	CF	DORAL	FL		10/25/2022	5.375	261,019		566				360,000	10/26/2021
100087157	CF	AGOURA HILLS	CA		10/25/2022	5.375	1,513,707		3,782				1,980,000	10/25/2021
100087158	CF	DEL MAR	CA		10/25/2022	5.187	1,733,084		5,004				2,525,000	03/30/2022
100087159	CF	BELL CANYON	CA		10/25/2022	5.500	1,611,642		3,308				2,100,000	10/28/2021
100087160	CF	DULUTH	GA		10/25/2022	5.187	207,601		531				415,000	03/28/2022
100087161	CF	THE COLONY	TX		10/25/2022	5.355	207,343		632				482,000	04/12/2022
100087162	CF	GLEN BURNIE	MD		10/25/2022	5.000	157,353		793				224,000	10/25/2021
100087163	CF	CANTON	OH		10/25/2022	5.500	208,410		539				305,000	10/29/2021
100087166	CF	DEERFIELD BEACH	FL		10/25/2022	6.000	323,008		315				425,000	12/21/2021
100087167	CF	MYRTLE BEACH	SC		10/25/2022	5.125	263,179		564				362,000	02/07/2022
100087170	CF	GILBERT	AZ		10/25/2022	5.125	513,110		2,153				780,000	12/29/2021
100087171	CF	DESTIN	FL		10/25/2022	5.375	292,720		475				399,000	03/04/2022
100087172	CF	MELBOURNE	FL		10/25/2022	5.000	61,963		467				102,000	12/17/2021
100087173	CF	MYRTLE BEACH	SC		10/25/2022	5.375	126,770		269				174,000	02/15/2022
100087174	CF	BROOKSHIRE	TX		10/25/2022	5.875	111,759		186				150,000	09/24/2021
100087175	CF	MONKTON	MD		10/25/2022	5.500	1,701,337		6,207				2,400,000	11/16/2021
100087176	CF	MAYO	FL		10/25/2022	5.625	213,973		1,344				310,000	02/22/2022
100087177	CF	NORTH MYRTLE BEACH	SC		10/25/2022	5.500	225,255		290				300,000	03/04/2022
100087178	CF	WORCESTER	MA		10/25/2022	5.500	384,837		2,168				570,000	01/04/2022
100087179	CF	SAN FRANCISCO	CA		10/25/2022	5.125	659,839		2,369				1,050,000	02/24/2022
100087180	CF	CITY OF OJAI	CA		10/25/2022	5.125	993,746		3,932				1,360,000	02/25/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087182	CF	MURRELLS INLET	SC		10/25/2022	5.125	182,136		421				255,000	02/16/2022
100087183	CF	BRADENTON	FL		10/25/2022	5.125	563,092		1,444				782,000	04/12/2022
100087184	CF	LAS VEGAS	NV		10/25/2022	5.500	348,566		1,030				480,000	12/29/2021
100087185	CF	LOS ANGELES	CA		10/25/2022	5.875	859,670		912				1,100,000	05/12/2022
100087186	CF	NORTHVILLE	MI		10/25/2022	5.125	335,692		1,136				542,000	12/06/2021
100087187	CF	KIRKLAND	WA		10/25/2022	5.990	1,595,922		2,193				2,131,000	05/11/2022
100087188	CF	HEBER CITY	UT		10/25/2022	5.125	936,213		2,845				2,500,000	06/27/2022
100087189	CF	GREENVILLE	TX		10/25/2022	5.750	167,644		130				300,000	07/06/2022
100087190	CF	VENICE	CA		10/25/2022	5.250	1,206,308		3,734				1,700,000	03/01/2022
100087191	CF	SAN FERNANDO	CA		10/25/2022	5.500	367,691		787				580,000	05/13/2022
100087192	CF	TAMPA	FL		10/25/2022	5.750	508,661		632				675,000	06/02/2022
100087193	CF	ORLANDO	FL		10/25/2022	5.625	476,179		887				645,000	06/09/2022
100087194	CF	NEW ORLEANS	LA		10/25/2022	5.750	510,122		7,166				1,819,000	07/19/2022
100087195	CF	CAMARILLO	CA		10/25/2022	5.625	535,129		1,345				700,000	01/24/2022
100087196	CF	PHOENIX	AZ		10/25/2022	5.750	1,372,271		2,514				1,900,000	04/14/2022
100087197	CF	SAN BERNARDINO	CA		10/25/2022	5.875	591,965		627				781,500	05/13/2022
100087200	CF	PORTLAND	OR		10/25/2022	5.625	908,155		2,550				1,350,000	04/01/2022
100087201	CF	SILVERTHORNE	CO		10/25/2022	5.125	648,187		2,041				1,200,000	05/25/2022
100087202	CF	FAR ROCKAWAY	NY		10/25/2022	5.500	843,598		2,468				1,405,000	05/16/2022
100087203	CF	UPPER SADDLE RIVER	NJ		10/25/2022	5.750	2,166,187		3,682				2,920,000	06/17/2022
100087204	CF	MANHATTAN BEACH	CA		10/25/2022	5.500	278,886		407				1,575,000	06/01/2022
100087205	CF	FAIRFIELD	CT		10/25/2022	5.625	463,076		781				645,000	06/17/2022
100087206	CF	LAUREL	MD		10/25/2022	5.875	461,652		469				610,000	06/09/2022
100087207	CF	ELK GROVE	CA		10/25/2022	5.875	553,175		715				800,000	05/18/2022
100087208	CF	VISALIA	CA		10/25/2022	6.000	352,446		671				495,000	05/25/2022
100087209	CF	AVONDALE	AZ		10/25/2022	5.990	216,562		133				435,000	05/27/2022
100087210	CF	MIAMI	FL		10/25/2022	5.750	220,550		590				550,000	06/10/2022
100087211	CF	BAKERSFIELD	CA		10/25/2022	6.000	318,529		324				403,000	05/17/2022
100087212		NAPA	CA		10/25/2022	5.625	656,691		1,309				1,098,000	04/16/2022
100087213	CF	CORONA	CA		10/25/2022	5.625	797,329		1,461				1,100,000	05/17/2022
100087214	CF	DANIA BEACH	FL		10/25/2022	5.375	121,310		277				345,000	06/10/2022
100087215	CF	SEMINOLE	FL		10/25/2022	5.250	679,404		3,517				1,090,000	05/20/2022
100087217	CF	SACRAMENTO	CA		10/25/2022	5.750	398,135		606				532,000	06/07/2022
100087218	CF	MURRIETA	CA		10/25/2022	5.625	414,849		747				690,000	06/06/2022
100087219	CF	APPLE VALLEY	CA		10/25/2022	5.625	427,310		715				565,000	10/22/2021
100087220	CF	SKOKIE	IL		10/25/2022	5.500	91,172		2,974				310,000	06/07/2022
100087221	CF	NAUGATUCK	CT		10/25/2022	5.625	88,050		289				120,000	02/04/2022
100087222	CF	PALM SPRINGS	CA		10/25/2022	5.500	1,049,620		(746)				1,425,000	04/19/2022
100087223	CF	NATIONAL CITY	CA		10/25/2022	5.000	654,492		2,573				1,250,000	06/02/2022
100087224	CF	SAN ANTONIO	TX		10/25/2022	5.250	168,463		430				220,000	01/27/2022
100087225	CF	FORT LAUDERDALE	FL		10/25/2022	5.375	191,962		491				308,000	06/02/2022
100087226	CF	FORT LAUDERDALE	FL		10/25/2022	5.375	212,428		539				360,000	06/02/2022
100087227	CF	NORTH MIAMI BEACH	FL		10/25/2022	5.875	469,493		834				680,000	06/17/2022
100087230		CHINO HILLS	CA		10/25/2022	5.212	1,228,405		(1,091)				1,750,000	03/24/2022
100087231	CF	TAMPA	FL		10/25/2022	5.500	726,007		1,606				995,000	05/05/2022
100087232	CF	HILTON HEAD ISLAND	SC		10/25/2022	5.875	948,687		2,562				1,875,000	05/06/2022
100087233	CF	LAS VEGAS	NV		10/25/2022	5.990	663,316		540				870,000	03/22/2022
100087234	CF	BOCA RATON	FL		10/25/2022	5.875	482,023		767				650,000	04/01/2022
100087235	CF	SAN PEDRO	CA		10/25/2022	5.875	371,779		413				655,000	06/24/2022
100087236	CF	WASILLA	AK		10/25/2022	5.000	312,651		1,364				430,000	02/03/2022
100087237	CF	TEANECK	NJ		10/25/2022	5.500	486,158		2,393				730,000	01/27/2022
100087238	CF	NEW MILFORD	NJ		10/25/2022	5.500	449,431		1,802				655,000	01/31/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087240	CF	TEXARKANA	AR		10/25/2022	5.125	189,029		583				295,000	03/23/2022
100087241	CF	TEMECULA	CA		10/25/2022	5.990	594,165		(341)				780,000	03/17/2022
100087242	CF	VERNON	NJ		10/25/2022	5.640	166,767		136				250,000	03/29/2022
100087243	CF	LOXAHATCHEE	FL		10/25/2022	5.875	436,162		1,043				600,000	04/21/2022
100087244	CF	LAS VEGAS	NV		10/25/2022	5.125	128,400		474				184,000	03/16/2022
100087245	CF	NORTH MIAMI	FL		10/25/2022	5.500	867,093		1,900				2,500,000	05/02/2022
100087246	CF	OLYMPIA	WA		10/25/2022	5.087	200,922		477				481,000	04/01/2022
100087247	CF	TINLEY PARK	IL		10/25/2022	5.920	476,979		1,235				660,000	03/29/2022
100087248	CF	GILBERT	AZ		10/25/2022	5.250	675,580		1,813				1,000,000	03/09/2022
100087249	CF	ORANGE	CA		10/25/2022	5.375	662,234		1,481				1,066,000	03/21/2022
100087250	CF	BOUNTIFUL	UT		10/25/2022	5.250	184,755		415				260,000	03/28/2022
100087251	CF	PANAMA CITY BEACH	FL		10/25/2022	5.125	325,055		951				591,500	03/21/2022
100087252	CF	HOMESTEAD	FL		10/25/2022	5.875	479,722		562				680,000	02/24/2022
100087254	CF	CAPE CORAL	FL		10/25/2022	5.125	387,821		1,365				550,006	05/09/2022
100087255	CF	BLUFFTON	SC		10/25/2022	5.762	647,715		1,621				900,000	02/17/2022
100087256	CF	BARNEGAT	NJ		10/25/2022	5.188	263,681		1,239				540,000	02/28/2022
100087257	CF	VISTA	CA		10/25/2022	5.500	596,898		1,150				1,050,000	05/05/2022
100087258	CF	UNION CITY	NJ		10/25/2022	5.250	184,137		212				259,000	03/11/2022
100087259	CF	PARK CITY	UT		10/25/2022	5.125	586,426		(531)				875,000	03/12/2022
100087260	CF	PANAMA CITY BEACH	FL		10/25/2022	5.500	374,102		716				530,000	03/28/2022
100087261	CF	FOREST GROVE	OR		10/25/2022	5.500	362,527		875				525,000	03/29/2022
100087262	CF	PARK CITY	UT		10/25/2022	5.375	1,001,104		31,407				2,600,000	03/15/2022
100087264	CF	WELLINGTON	CO		10/25/2022	5.375	593,313		2,255				815,000	03/23/2022
100087265	CF	RIDGEFIELD	NJ		10/25/2022	5.875	283,872		287				545,000	05/02/2022
100087266	CF	FORT MYERS	FL		10/25/2022	5.500	245,950		645				355,000	02/10/2022
100087267		NORTH WILDWOOD	NJ		10/25/2022	5.625	418,549		1,363				655,000	02/28/2022
100087268	CF	YORBA LINDA	CA		10/25/2022	5.750	1,694,733		3,060				2,285,000	03/03/2022
100087269	CF	DALLAS	TX		10/25/2022	5.125	496,449		2,306				780,000	03/07/2022
100087270	CF	QUEEN CREEK	AZ		10/25/2022	5.250	378,773		1,215				575,000	03/02/2022
100087271	CF	PORT CHARLOTTE	FL		10/25/2022	5.875	298,949		410				373,000	03/11/2022
100087273	CF	ARVADA	CO		10/25/2022	5.000	380,840		1,696				545,000	03/21/2022
100087274	CF	SPRING BRANCH	TX		10/25/2022	5.875	441,297		848				855,000	03/26/2022
100087275	CF	SAINT CHARLES	MO		10/25/2022	5.500	497,014		1,755				710,000	02/11/2022
100087276	CF	LEAGUE CITY	TX		10/25/2022	5.125	171,933		1,745				260,000	03/10/2022
100087277	CF	DOWNERS GROVE	IL		10/25/2022	5.000	532,014		2,818				1,044,000	03/09/2022
100087278	CF	CHICAGO	IL		10/25/2022	5.250	223,586		557				335,000	02/24/2022
100087279	CF	SOUTHINGTON	CT		10/25/2022	5.375	266,953		1,700				410,000	02/23/2022
100087280	CF	POCOMOKE CITY	MD		10/25/2022	5.875	98,253		167				140,000	03/04/2022
100087281	CF	WHITE PLAINS	NY		10/25/2022	5.500	492,369		2,150				740,000	05/05/2022
100087282	CF	TUCSON	AZ		10/25/2022	5.125	157,139		392				304,000	03/10/2022
100087283	CF	LAKEWOOD RANCH	FL		10/25/2022	5.500	1,293,565		3,079				1,936,000	03/11/2022
100087284	CF	ALLEN	TX		10/25/2022	5.625	92,718		206				334,000	04/04/2022
100087285	CF	NAVARRE	FL		10/25/2022	5.250	891,653		3,258				1,250,000	03/18/2022
100087287	CF	TUCSON	AZ		10/25/2022	5.250	739,219		2,086				1,100,000	05/23/2022
100087289	CF	PEABODY	MA		10/25/2022	5.875	482,518		1,100				700,000	03/11/2022
100087290	CF	PLANTATION	FL		10/25/2022	5.750	609,418		827				1,004,000	05/13/2022
100087291	CF	BEND	OR		10/25/2022	5.625	285,785		523				455,000	01/11/2022
100087292	CF	PALMER LAKE	CO		10/25/2022	5.375	241,059		662				475,000	03/18/2022
100087293	CF	MYRTLE BEACH	SC		10/25/2022	5.125	80,065		224				149,000	04/08/2022
100087294	CF	MYRTLE BEACH	SC		10/25/2022	5.875	442,297		579				591,000	03/29/2022
100087295	CF	WOONSOCKET	RI		10/25/2022	5.250	196,335		691				300,000	12/21/2021
100087296	CF	BROKEN BOW	OK		10/25/2022	5.750	646,078		(923)				984,000	04/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087297	CF	MESA	AZ		10/25/2022	5.750	1,275,546		2,010				1,825,000	05/12/2022
100087298	CF	RED OAK	TX		10/25/2022	5.250	304,600		879				395,000	01/19/2022
100087299	CF	POINT PLEASANT BEACH	NJ		10/25/2022	5.875	362,053		988				789,005	06/21/2022
100087300	CF	MYRTLE BEACH	SC		10/25/2022	5.000	166,337		424				231,000	03/07/2022
100087301	CF	SAN FRANCISCO	CA		10/25/2022	5.000	1,402,531		6,113				2,100,000	01/14/2022
100087302	CF	PORT CHARLOTTE	FL		10/25/2022	5.000	193,553		677				270,000	02/01/2022
100087303	CF	MIRAMAR BEACH	FL		10/25/2022	5.500	403,099		636				542,000	03/11/2022
100087304	CF	PUYALLUP	WA		10/25/2022	5.250	279,224		925				425,000	04/04/2022
100087305	CF	NEW ORLEANS	LA		10/25/2022	5.250	214,095		889				325,000	12/17/2021
100087306	CF	MIAMI	FL		10/25/2022	5.125	500,281		1,617				835,000	05/06/2022
100087307	CF	RIVER GROVE	IL		10/25/2022	5.750	194,106		394				280,000	11/09/2021
100087308	CF	MIAMI BEACH	FL		10/25/2022	5.500	673,409		1,761				1,050,000	03/17/2022
100087309	CF	REDONDO BEACH	CA		10/25/2022	5.625	1,756,583		4,484				2,300,000	03/12/2022
100087310	CF	WOOD VILLAGE	OR		10/25/2022	5.250	274,205		641				435,000	02/18/2022
100087311	CF	MYRTLE BEACH	SC		10/25/2022	5.500	135,511		167				180,000	04/13/2022
100087313	CF	MCALLEN	TX		10/25/2022	5.625	325,934		1,142				440,000	03/07/2022
100087314	CF	ABERDEEN	WA		10/25/2022	5.250	210,863		617				280,000	02/19/2022
100087315	CF	LAS VEGAS	NV		10/25/2022	5.250	497,385		2,360				710,000	02/23/2022
100087318	CF	APOLLO BEACH	FL		10/25/2022	5.250	514,853		1,684				694,000	03/01/2022
100087319	CF	GALLATIN	TN		10/25/2022	5.750	608,277		738				930,000	04/07/2022
100087320	CF	MIAMI	FL		10/25/2022	5.750	413,643		468				585,000	04/06/2022
100087321	CF	WATERBURY	VT		10/25/2022	5.375	265,548		832				402,000	04/25/2022
100087322	CF	CYPRESS	TX		10/25/2022	5.500	468,705		886				640,000	04/28/2022
100087323	CF	SAINT PETERSBURG	FL		10/25/2022	5.250	57,217		904				180,000	03/14/2022
100087326	CF	SAN FRANCISCO	CA		10/25/2022	5.250	216,692		549				1,100,000	03/01/2022
100087328	CF	ORLANDO	FL		10/25/2022	5.125	239,783		874				345,000	03/04/2022
100087329	CF	MYRTLE BEACH	SC		10/25/2022	5.875	128,767		105				180,000	04/27/2022
100087331	CF	GOODYEAR	AZ		10/25/2022	5.250	328,440		809				490,000	03/04/2022
100087332	CF	MOORESVILLE	IN		10/25/2022	5.750	187,439		361				250,500	03/04/2022
100087333	CF	PANAMA CITY BEACH	FL		10/25/2022	5.000	285,840		2,892				490,000	03/25/2022
100087334	CF	BAKERSFIELD	CA		10/25/2022	5.500	550,266		1,481				760,000	04/08/2022
100087335	CF	KINGSTON	WA		10/25/2022	5.875	448,875		489				850,000	04/15/2022
100087338	CF	DICKINSON	TX		10/25/2022	5.625	398,903		926				570,000	03/03/2022
100087339	CF	IDAHO FALLS	ID		10/25/2022	5.750	1,562,522		4,152				2,049,000	04/28/2022
100087340	CF	SCOTTSDALE	AZ		10/25/2022	5.875	1,854,796		1,718				3,000,000	05/17/2022
100087341	CF	TEMPLETON	CA		10/25/2022	5.125	391,665		1,320				635,000	04/20/2022
100087342	CF	LAUDERHILL	FL		10/25/2022	5.875	538,057		1,372				851,000	05/12/2022
100087343	CF	MELVILLE	NY		10/25/2022	5.500	562,956		3,253				840,000	02/16/2022
100087344	CF	NORTH FORT MYERS	FL		10/25/2022	5.875	352,512		348				495,000	05/24/2022
100087346	CF	WASHOUGAL	WA		10/25/2022	5.875	938,655		1,310				1,500,000	05/27/2022
100087347	CF	SAINT GEORGE	UT		10/25/2022	5.750	285,579		259				630,000	05/23/2022
100087348	CF	LOS ANGELES	CA		10/25/2022	5.750	727,427		989				1,250,000	05/13/2022
100087349	CF	SALISBURY	MD		10/25/2022	5.875	523,898		888				800,000	05/26/2022
100087350	CF	LOS ANGELES	CA		10/25/2022	5.500	1,598,311		3,221				3,526,000	05/14/2022
100087351	CF	KISSIMMEE	FL		10/25/2022	5.750	513,380		677				685,000	05/03/2022
100087352	CF	HONEOYE	NY		10/25/2022	5.750	375,432		565				810,000	05/12/2022
100087353	CF	OAK ISLAND	NC		10/25/2022	5.500	322,252		593				501,000	05/09/2022
100087354	CF	CHICAGO	IL		10/25/2022	5.875	762,919		807				1,150,000	06/01/2022
100087355	CF	GLENDALE	AZ		10/25/2022	5.375	257,134		578				530,000	05/25/2022
100087356	CF	COSTA MESA	CA		10/25/2022	5.625	689,630		1,466				2,200,000	05/11/2022
100087357	CF	OAKLAND PARK	FL		10/25/2022	5.875	446,226		815				605,000	05/26/2022
100087358	CF	LUDLOW	KY		10/25/2022	6.000	71,677		83				139,000	06/18/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087361	CF	SCOTTDALE	GA		10/25/2022	5.875	194,728		189				290,000	05/31/2022
100087362	CF	CHULA VISTA	CA		10/25/2022	5.875	802,046		813				1,750,000	06/21/2022
100087364	CF	FULSHEAR	TX		10/25/2022	5.875	866,098		1,061				1,150,000	05/24/2022
100087365	CF	GENEVA	IL		10/25/2022	5.312	268,105		643				348,000	03/31/2022
100087366	CF	LAKE WORTH	FL		10/25/2022	5.875	491,084		569				895,000	06/09/2022
100087367	CF	MYRTLE BEACH	SC		10/25/2022	5.825	122,512		133				177,000	03/04/2022
100087368	CF	BRONX	NY		10/25/2022	5.500	456,546		1,005				800,000	06/09/2022
100087369	CF	OAK HARBOR	WA		10/25/2022	5.240	581,909		1,495				860,000	04/11/2022
100087370	CF	SAN CLEMENTE	CA		10/25/2022	5.387	2,907,550		6,420				4,250,000	04/04/2022
100087371	CF	ST AUGUSTINE	FL		10/25/2022	5.875	338,200		347				446,000	05/09/2022
100087372	CF	GILROY	CA		10/25/2022	5.637	1,104,934		2,202				1,725,000	01/31/2022
100087373	CF	RICHMOND	TX		10/25/2022	5.125	364,504		14,501				805,000	05/02/2022
100087375	CF	HACIENDA HEIGHTS	CA		10/25/2022	5.125	650,740		2,054				925,000	04/07/2022
100087376		NEW YORK	NY		10/25/2022	5.990	1,965,901		(1,712)				3,040,000	03/14/2022
100087377	CF	PHOENIX	AZ		10/25/2022	5.375	266,231		536				409,000	04/18/2022
100087378	CF	FRESNO	CA		10/25/2022	5.875	152,407		274				225,000	04/19/2022
100087379	CF	MIAMI	FL		10/25/2022	5.500	207,609		432				500,000	05/04/2022
100087381	CF	CARLSBAD	CA		10/25/2022	5.387	1,263,796		(922)				1,875,000	04/01/2022
100087382	CF	CEDAR CREEK	TX		10/25/2022	5.250	425,657		1,330				600,000	04/13/2022
100087383	CF	GOODYEAR	AZ		10/25/2022	5.625	594,275		952				815,000	03/14/2022
100087384	CF	SAN JOSE	CA		10/25/2022	5.625	808,954		1,395				1,410,000	04/21/2022
100087387	CF	ANAHEIM	CA		10/25/2022	5.625	444,204		777				800,000	05/09/2022
100087388	CF	INGLEWOOD	CA		10/25/2022	5.125	256,821		712				770,000	03/14/2022
100087389	CF	SPRING CREEK	NV		10/25/2022	5.375	248,085		446				330,000	03/10/2022
100087390	CF	BAILEY	CO		10/25/2022	5.375	524,929		1,813				870,000	03/25/2022
100087391	CF	COATESVILLE	PA		10/25/2022	5.250	155,426		390				215,000	03/18/2022
100087392	CF	DENVER	CO		10/25/2022	5.250	402,049		1,313				570,000	03/12/2022
100087394	CF	ST PETERSBURG	FL		10/25/2022	5.500	201,240		509				315,000	06/29/2022
100087395	CF	MAYWOOD	IL		10/25/2022	5.125	186,953		844				275,000	03/15/2022
100087397	CF	CATHEDRAL CITY	CA		10/25/2022	5.875	353,130		432				707,000	04/21/2022
100087401	CF	ORLANDO	FL		10/25/2022	5.240	769,576		2,029				1,225,000	03/31/2022
100087404	CF	TULARE	CA		10/25/2022	5.250	254,598		614				566,000	07/06/2022
100087405	CF	VENICE	CA		10/25/2022	5.750	1,761,683		(1,199)				2,650,000	03/16/2022
100087411	CF	KISSIMMEE	FL		10/25/2022	5.500	348,749		732				470,000	04/26/2022
100087412	CF	KISSIMMEE	FL		10/25/2022	5.500	340,242		756				470,000	04/25/2022
100087413	CF	MICCO	FL		10/25/2022	5.462	368,368		1,083				550,000	02/25/2022
100087415	CF	JOHNS CREEK	GA		10/25/2022	5.750	1,487,115		3,643				2,075,000	04/19/2022
100087416	CF	LA QUINTA	CA		10/25/2022	5.115	665,474		(542)				1,100,000	03/23/2022
100087420		VAN	TX		10/25/2022	5.750	170,904		140				260,000	05/02/2022
100087421	CF	STROUDSBURG	PA		10/25/2022	5.625	326,290		589				442,000	05/06/2022
100087425	CF	LAKE WORTH	FL		10/25/2022	5.990	240,740		132				755,000	05/23/2022
100087426	CF	AUSTIN	TX		10/25/2022	5.875	279,780		255				420,000	05/17/2022
100087427	CF	TUCSON	AZ		10/25/2022	5.875	185,017		186				247,000	05/09/2022
100087428	CF	COVINA	CA		10/25/2022	5.875	354,620		397				630,000	06/17/2022
100087429	CF	BRYN MAWR	PA		10/25/2022	5.625	2,248,756		12,112				3,300,000	05/03/2022
100087431	CF	TUCSON	AZ		10/25/2022	5.625	142,630		178				202,000	05/04/2022
100087432	CF	CLARKSTON	GA		10/25/2022	5.990	261,124		256				395,000	04/26/2022
100087433	CF	SPRINGFIELD	OR		10/25/2022	5.875	191,043		154				875,000	05/09/2022
100087436	CF	NORTH ANDOVER	MA		10/25/2022	5.875	732,281		1,277				995,000	05/10/2022
100087437	CF	CHERRY HILL	NJ		10/25/2022	5.750	164,235		311				226,500	04/18/2022
100087438	CF	NEW MILFORD	CT		10/25/2022	5.750	245,620		434				360,000	04/29/2022
100087441	CF	WESTON	FL		10/25/2022	5.375	391,226		1,131				605,000	04/22/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087442	CF	FULSHEAR	TX		10/25/2022	5.875	493,139		770				663,000	04/28/2022
100087443	CF	LAS VEGAS	NV		10/25/2022	5.125	327,075		932				455,000	03/14/2022
100087444	CF	STATEN ISLAND	NY		10/25/2022	5.625	586,835		969				800,000	05/13/2022
100087445	CF	HEARTLAND	TX		10/25/2022	5.250	264,968		491				516,000	04/05/2022
100087446	CF	WINTER PARK	FL		10/25/2022	5.500	202,969		478				303,000	03/16/2022
100087448	CF	N. MIAMI BEACH	FL		10/25/2022	5.875	443,963		515				630,000	04/29/2022
100087449	CF	ANAHEIM	CA		10/25/2022	5.625	438,824		777				730,000	05/09/2022
100087450	CF	VACAVILLE	CA		10/25/2022	5.125	875,789		3,148				1,433,000	03/18/2022
100087451	CF	ROELAND PARK	KS		10/25/2022	5.125	216,786		697				350,000	03/15/2022
100087455	CF	LOS ANGELES	CA		10/25/2022	5.750	536,651		1,219				780,000	02/25/2022
100087456	CF	TACOMA	WA		10/25/2022	5.375	449,387		1,070				960,000	05/10/2022
100087457	CF	FORT LEE	NJ		10/25/2022	5.875	709,358		4,099				1,130,000	02/25/2022
100087458	CF	CORAL SPRINGS	FL		10/25/2022	5.750	509,998		1,129				1,115,000	03/11/2022
100087459	CF	DOWNEY	CA		10/25/2022	5.625	559,739		986				1,210,000	05/09/2022
100087463	CF	MIAMI	FL		10/25/2022	5.875	814,594		998				1,085,000	05/16/2022
100087465	CF	OLD BRIDGE	NJ		10/25/2022	5.375	259,722		921				380,000	03/16/2022
100087467	CF	BERLIN	MD		10/25/2022	5.375	291,861		592				550,000	04/29/2022
100087470	CF	SPRING	TX		10/25/2022	5.012	94,400		695				223,000	10/08/2021
100087471	CF	PERRIS	CA		10/25/2022	5.750	368,623		494				525,000	05/18/2022
100087472	CF	MIDDLEBURG	FL		10/25/2022	5.250	253,310		708				353,000	09/21/2021
100087473	CF	TOLLESON	AZ		10/25/2022	5.437	237,026		632				346,000	10/06/2021
100087474	CF	SEDONA	AZ		10/25/2022	5.250	787,487		2,598				1,150,000	09/08/2021
100087475	CF	LOS LUNAS	NM		10/25/2022	5.375	221,632		851				325,000	10/12/2021
100087476	CF	RESTON	VA		10/25/2022	5.000	749,265		3,766				1,220,000	10/08/2021
100087477	CF	HONOLULU	HI		10/25/2022	5.887	453,614		928				630,000	10/08/2021
100087478	CF	SPRING HILL	FL		10/25/2022	5.250	172,898		799				445,046	06/15/2022
100087479	CF	CROSBY	TX		10/25/2022	5.125	192,828		1,111				280,000	09/23/2021
100087481	CF	TOMBALL	TX		10/25/2022	5.250	206,176		693				340,000	09/17/2021
100087483	CF	PARK RIDGE	IL		10/25/2022	5.000	285,321		1,368				470,000	09/16/2021
100087484	CF	STONINGTON	CT		10/25/2022	5.875	538,488		1,672				760,000	06/21/2022
100087485	CF	APOPKA	FL		10/25/2022	6.000	382,469		306				500,000	06/27/2022
100087489	CF	PLANTATION	FL		10/25/2022	5.875	493,109		540				1,100,000	06/21/2022
100087493	CF	MANTECA	CA		10/25/2022	5.750	549,373		1,003				710,000	06/06/2022
100087498	CF	PASADENA	MD		10/25/2022	5.375	225,330		452				379,000	06/13/2022
100087500	CF	OAKLAND PARK	FL		10/25/2022	5.125	326,083		971				915,000	06/22/2022
100087505	CF	MICA	WA		10/25/2022	5.250	447,713		1,294				885,000	06/28/2022
100087506	CF	DALY CITY	CA		10/25/2022	5.375	602,037		1,375				1,705,000	07/09/2022
100087507	CF	MIAMI	FL		10/25/2022	5.375	159,865		309				470,000	06/15/2022
100087509	CF	LAIE	HI		10/25/2022	5.125	1,333,042		5,407				1,900,000	06/09/2022
100087511	CF	PALM BAY	FL		10/25/2022	5.990	262,620		268				327,000	05/26/2022
100087512	CF	RICHMOND	TX		10/25/2022	5.375	306,766		768				419,500	05/31/2022
100087513	CF	FLUSHING	NY		10/25/2022	5.750	637,232		1,095				920,000	05/05/2022
100087514		SALEM	WV		10/25/2022	5.750	126,490		286				188,000	05/20/2022
100087515		MARLTON	NJ		10/25/2022	5.990	151,632		105				345,000	06/03/2022
100087516		MAPLE GROVE	MN		10/25/2022	5.875	336,056		513				451,000	04/29/2022
100087518	CF	BOHEMIA	NY		10/25/2022	5.990	285,774		259				510,000	06/14/2022
100087521	CF	MELROSE	MA		10/25/2022	5.990	294,393		314				938,000	05/23/2022
100087522		KISSIMMEE	FL		10/25/2022	5.625	1,037,180		1,749				1,625,000	06/10/2022
100087525	CF	WESTON	FL		10/25/2022	5.875	192,108		139				1,250,014	07/22/2022
100087526	CF	REGO PARK	NY		10/25/2022	5.750	464,044		875				630,000	05/23/2022
100087529	CF	BURBANK	CA		10/25/2022	5.500	780,958		1,491				1,245,000	07/05/2022
100087531	CF	ORCHARD PARK	NY		10/25/2022	5.625	229,695		902				330,000	06/01/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087532	CF	MIAMI	FL		10/25/2022	5.125	345,372		1,258				540,000	06/15/2022
100087533	CF	SAINT CLOUD	FL		10/25/2022	6.000	403,914		365				530,000	06/22/2022
100087596		Tilburg	NLD		09/27/2022	1.000	41,061					45	50,441	12/01/2023
100087597		Enschede	NLD		09/27/2022	4.450	19,069					442	20,520	12/01/2023
100087598		Enschede	NLD		09/27/2022	4.450	155,636					4,725	167,480	12/01/2023
100087599		Rotterdam	NLD		09/27/2022	4.000	139,079					4,224	168,000	12/01/2023
100087600		Hilversum	NLD		09/27/2022	4.450	264,912					8,045	480,000	12/01/2023
100087601		Rotterdam	NLD		09/27/2022	3.900	1,744,889					52,973	2,284,000	12/01/2023
100087602		Tiel	NLD		09/27/2022	4.250	129,807					3,941	168,000	12/01/2023
100087603		s-Hertogenbosch	NLD		09/27/2022	4.650	711,952					21,616	845,902	12/01/2023
100087604		s-Hertogenbosch	NLD		09/27/2022	4.650	11,866					249	14,098	12/01/2023
100087605		Amsterdam/Amstelveen	NLD		09/27/2022	4.650	218,553					6,637	249,013	12/01/2023
100087606		Amsterdam/Amstelveen	NLD		09/27/2022	4.750	13,154					277	14,987	12/01/2023
100087607		Heerlen	NLD		09/27/2022	3.850	267,561					8,123	348,482	12/01/2023
100087608		Heerlen	NLD		09/27/2022	3.850	45,697					1,227	59,518	12/01/2023
100087609		Drachten	NLD		09/27/2022	4.250	148,130					4,499	244,000	12/01/2023
100087610		Katwijk	NLD		09/27/2022	4.400	377,500					11,461	430,051	12/01/2023
100087611		Katwijk	NLD		09/27/2022	4.400	22,778					526	25,949	12/01/2023
100087612		Amsterdam	NLD		09/27/2022	4.400	1,579,540					47,953	1,952,000	12/01/2023
100087613		Alkmaar	NLD		09/27/2022	1.000	6,622,809					201,077	9,218,117	12/01/2023
100087614		Bergen op Zoom	NLD		09/27/2022	4.500	195,373					5,933	308,349	12/01/2023
100087615		Bergen op Zoom	NLD		09/27/2022	4.850	154,532					242	243,891	12/01/2023
100087616		Capelle aan den IJssel	NLD		09/27/2022	4.750	10,578					284	12,111	12/01/2023
100087617		Capelle aan den IJssel	NLD		09/27/2022	4.750	192,061					5,831	219,889	12/01/2023
100087618		Utrecht	NLD		09/27/2022	4.100	208,618					6,336	252,000	12/01/2023
100087619		Utrecht	NLD		09/27/2022	4.200	208,618					6,336	252,000	12/01/2023
100087620		Utrecht	NLD		09/27/2022	4.200	198,684					6,034	240,000	12/01/2023
100087621		Zeist	NLD		09/27/2022	4.100	192,061					5,833	232,000	12/01/2023
100087622		Apeldoorn	NLD		09/27/2022	4.550	354,320					80	428,000	12/01/2023
100087623		Amsterdam	NLD		09/27/2022	4.100	1,056,338					32,077	1,276,000	12/01/2023
100087624		Weert	NLD		09/27/2022	1.000	129,807					3,941	168,000	12/01/2023
100087625		Roosendaal	NLD		09/27/2022	4.950	165,570					5,028	200,000	12/01/2023
100087626		Valkenburg aan de Geul	NLD		09/27/2022	5.150	7,374					155	8,439	12/01/2023
100087627		Valkenburg aan de Geul	NLD		09/27/2022	5.150	88,304					2,682	101,059	12/01/2023
100087628		Valkenburg aan de Geul	NLD		09/27/2022	5.150	33,642					972	38,502	12/01/2023
100087629		Valkenburg aan de Geul	NLD		09/27/2022	4.950	66,228					2,012	81,076	12/01/2023
100087630		Valkenburg aan de Geul	NLD		09/27/2022	4.950	29,283					844	35,848	12/01/2023
100087631		Valkenburg aan de Geul	NLD		09/27/2022	4.950	5,780					122	7,076	12/01/2023
100087632		Heerlen	NLD		09/27/2022	5.100	145,702					4,425	165,753	12/01/2023
100087633		Heerlen	NLD		09/27/2022	5.100	9,008					212	10,247	12/01/2023
100087634		Gorredijk	NLD		09/27/2022	1.000	168,882					5,127	204,000	12/01/2023
100087635		Tilburg	NLD		09/27/2022	1.000	331,140					10,053	448,000	12/01/2023
100087636		Gonden	NLD		09/27/2022	1.000	234,006					2,654	484,000	12/01/2023
100087637		Hoogeveen	NLD		09/27/2022	4.550	353,216					10,724	624,000	12/01/2023
100087638		Nijmegen	NLD		09/27/2022	4.500	529,825					16,089	827,211	12/01/2023
100087639		Nijmegen	NLD		09/27/2022	4.500	466,785					(735)	728,789	12/01/2023
100087640		Rotterdam	NLD		09/27/2022	1.000	206,632					3,958	320,000	12/01/2023
100087641		Den Haag	NLD		09/27/2022	4.400	229,591					6,970	320,000	12/01/2023
100087642		Lelystad	NLD		09/27/2022	5.650	441,521					13,402	539,518	12/01/2023
100087643		Lelystad	NLD		09/27/2022	5.150	387,045					10,929	472,951	12/01/2023
100087644		HeerHugowaard	NLD		09/27/2022	1.000	10,845					255	12,338	12/01/2023
100087645		HeerHugowaard	NLD		09/27/2022	1.000	175,504					5,330	199,662	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087646		Almelo	NLD		09/27/2022	4.750	108,656					3,299	131,863	12/01/2023
100087647		Almelo	NLD		09/27/2022	4.750	6,705					157	8,137	12/01/2023
100087648		Oostburg	NLD		09/27/2022	1.000	86,759					2,634	100,081	12/01/2023
100087649		Oostburg	NLD		09/27/2022	1.000	4,090					96	4,719	12/01/2023
100087650		Amsterdam	NLD		09/27/2022	4.800	264,912					8,042	312,854	12/01/2023
100087651		Amsterdam	NLD		09/27/2022	4.800	6,051					142	7,146	12/01/2023
100087652		Nijmegen	NLD		09/27/2022	4.800	177,138					5,380	252,000	12/01/2023
100087653		Groningen	NLD		09/27/2022	4.400	499,360					15,166	696,000	12/01/2023
100087654		Venlo	NLD		09/27/2022	4.900	175,504					5,330	212,000	12/01/2023
100087655		Almelo	NLD		09/27/2022	5.150	129,145					3,921	147,921	12/01/2023
100087656		Almelo	NLD		09/27/2022	5.150	7,054					166	8,079	12/01/2023
100087657		Tiel	NLD		09/27/2022	1.000	251,667					7,639	304,000	12/01/2023
100087659		Weert	NLD		09/27/2022	4.500	150,029					4,555	200,000	12/01/2023
100087660		Enschede	NLD		09/27/2022	1.000	172,193					5,228	208,000	12/01/2023
100087661		Oostburg	NLD		09/27/2022	1.000	139,079					4,223	158,225	12/01/2023
100087662		Oostburg	NLD		09/27/2022	1.000	8,592					202	9,775	12/01/2023
100087663		Katwijk	NLD		09/27/2022	1.000	484,790					14,723	585,600	12/01/2023
100087664		Den Haag	NLD		09/27/2022	1.000	476,842					14,474	600,000	12/01/2023
100087667	CF	Albrightsville	PA		09/29/2022	7.749	172,846		31				220,001	06/21/2022
100087678	CF	Sunnyvale	CA		09/29/2022	6.750	1,105,783		(180)				2,400,000	08/11/2022
100087681	CF	Sarasota	FL		09/29/2022	6.500	499,224		(194)				1,150,000	08/15/2022
100087712	CF	Tampa	FL		09/29/2022	7.000	387,431		(716)				575,000	07/26/2022
100087717		Doncaster	GBR		09/29/2022	5.990	35,503					1,831	39,798	08/30/2022
100087718		Hull	GBR		09/29/2022	5.990	49,926					2,575	52,235	09/07/2022
100087719		Leeds	GBR		09/29/2022	5.990	48,817					2,518	54,722	09/07/2022
100087720		Brighton	GBR		09/29/2022	5.990	472,190					24,349	159,191	09/22/2022
100087722	CF	Syracuse	UT		10/07/2022	7.750	370,071		(364)				630,000	09/22/2022
100087723	CF	Perris	CA		10/07/2022	8.000	339,212		(171)				580,000	09/26/2022
100087726	CF	Midvale	UT		10/07/2022	6.750	280,854		319				595,000	09/21/2022
100087727	CF	West Covina	CA		10/07/2022	7.250	511,777		31				750,000	09/27/2022
100087729	CF	Grapeland	TX		10/07/2022	7.000	1,049,815		413				1,450,000	09/26/2022
100087730	CF	Glendale	CA		10/07/2022	6.875	938,849		281				1,450,000	09/26/2022
100087737	CF	Wailuku	HI		11/17/2022	7.875	743,850		(111)				952,000	10/07/2022
100087738	CF	Maunaloa	HI		11/17/2022	7.750	589,746		(41)				848,000	10/17/2022
100087740	CF	Abilene	TX		11/17/2022	9.375	235,629		(295)				270,000	10/13/2022
100087741	CF	Longboat Key	FL		11/17/2022	7.625	1,753,430		272				2,800,000	10/17/2022
100087750		Sarasota	FL		11/17/2022	8.750	682,901		(284)				1,125,000	10/31/2022
100087751	CF	Texas City	TX		11/17/2022	7.875	347,532		(57)				541,000	10/17/2022
100087753	CF	Phoenix	AZ		11/17/2022	7.500	630,253		(26)				847,000	10/11/2022
100087755	CF	Anaheim	CA		11/17/2022	8.125	547,973		(258)				775,000	10/07/2022
100087759		DALLAS	TX		11/17/2022	8.250	336,860		(122)				495,000	10/28/2022
100087770	CF	Coconut Creek	FL		11/17/2022	7.375	327,235		(5)				415,000	10/12/2022
100087774	CF	Sacramento	CA		11/17/2022	6.875	442,135		156				575,000	10/05/2022
100087779	CF	Palm Springs	CA		11/17/2022	8.000	1,200,841		(64)				1,480,000	10/12/2022
100087780	CF	Glendale	AZ		11/17/2022	8.625	335,012		(109)				495,000	10/13/2022
100087782		San Leandro	CA		11/17/2022	8.625	922,310		(49)				1,280,000	10/31/2022
100087785		Philadelphia	PA		11/17/2022	10.125	124,403		(236)				190,000	10/19/2022
100087788	CF	Los Angeles	CA		11/17/2022	8.375	799,466		(4,872)				1,400,000	10/13/2022
100087790		Austin	TX		11/17/2022	9.250	329,282		(302)				455,000	10/21/2022
100087798	CF	Ontario	CA		11/17/2022	7.750	469,702		(12)				624,000	10/07/2022
100087799	CF	Escondido	CA		11/17/2022	9.250	737,318		(400)				808,000	10/14/2022
100087801	CF	Golden	CO		11/17/2022	7.250	612,399		106				790,000	10/07/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087802		Sacramento	CA		11/17/2022	8.875	205,645		(49)				255,000	10/13/2022
100087803	CF	Palm Beach Gardens	FL		11/17/2022	10.125	488,114		(285)				560,000	10/07/2022
100087805	CF	Rancho Palos Verdes	CA		11/17/2022	7.625	734,551		(11)				915,000	10/06/2022
100087811	CF	Santa Clara	UT		11/17/2022	7.875	433,540		(103)				580,000	10/11/2022
100087812	CF	Golden	CO		11/17/2022	8.250	233,441		(4,648)				860,000	10/20/2022
100087813	CF	Canyon Lake	TX		11/17/2022	8.875	354,471		(314)				430,000	10/26/2022
100087815	CF	Colorado Springs	CO		11/17/2022	7.750	278,208		(159)				865,000	10/19/2022
100087817	CF	San Diego	CA		11/17/2022	8.000	2,016,940		(893)				2,790,000	10/20/2022
100087906	CF	Newport Beach	CA		10/18/2022	7.625	2,032,519		(71)				2,700,000	09/19/2022
100087907	CF	Los Angeles	CA		10/18/2022	6.750	1,131,745		(344)				1,450,000	08/01/2022
100087908		Norco	CA		10/18/2022	7.875	538,385		(244)				765,000	07/21/2022
100087909	CF	Encino	CA		10/18/2022	7.875	3,518,990		(306)				5,750,000	07/07/2022
100087910		Ontario	CA		10/18/2022	7.875	817,527		(250)				1,090,000	07/14/2022
100087911		Los Angeles	CA		10/18/2022	7.375	1,041,499		(43)				1,720,000	08/04/2022
100087912		Henderson	NV		10/18/2022	7.500	409,699		(34)				700,000	08/04/2022
100087913		Benbrook	TX		10/18/2022	7.125	161,351		(105)				275,000	07/14/2022
100087914		Middletown	NY		10/18/2022	7.500	203,595		(36)				308,000	09/23/2022
100087917	CF	Sacramento	CA		10/25/2022	8.125	329,116		(207)				525,000	09/08/2022
100087918	CF	Baltimore	MD		10/25/2022	8.000	37,375		(1,189)				150,000	10/03/2022
100087919		San Francisco	CA		10/25/2022	8.625	5,037,011		(2,011)				8,000,000	10/03/2022
100087920		Glendale	AZ		10/25/2022	8.500	544,273		(167)				830,000	09/23/2022
100087921	CF	Herndon	VA		10/25/2022	7.625	445,173		58				565,000	09/27/2022
100087922	CF	Dahlonega	GA		10/25/2022	7.375	182,207		(59)				386,000	09/12/2022
100087924	CF	Littleton	CO		10/25/2022	8.375	844,509		462				1,049,950	09/29/2022
100087925		Cathedral City	CA		10/25/2022	8.125	265,277		(129)				445,000	09/14/2022
100087926	CF	Port Saint Lucie	FL		10/25/2022	7.250	298,909		237				418,540	09/23/2022
100087927	CF	Myrtle Beach	SC		10/25/2022	7.625	381,628		81				487,000	09/23/2022
100087929	CF	Killingworth	CT		10/25/2022	8.125	208,300		(8)				300,000	09/09/2022
100087930		Compton	CA		10/25/2022	8.625	287,988		(137)				615,000	09/12/2022
100087931		Deerfield Beach	FL		10/25/2022	8.875	223,550		(178)				338,000	09/30/2022
100087932		Covington	GA		10/25/2022	8.250	216,667		(169)				329,000	09/26/2022
100087933	CF	Miami	FL		10/25/2022	6.999	1,884,197		739				2,575,000	09/21/2022
100087934		Denver	CO		10/25/2022	8.375	434,233		(63)				581,000	09/20/2022
100087935	CF	Lebanon	NJ		10/25/2022	8.000	164,822		(39)				315,900	09/16/2022
100087936		Iron Mountain	MI		10/25/2022	7.125	348,595		69				710,000	09/27/2022
100087937	CF	Suffolk	VA		10/25/2022	7.875	255,571		(66)				365,000	09/26/2022
100087938	CF	Plymouth	MN		10/25/2022	7.625	529,639		27				715,000	09/13/2022
100087939	CF	Venice	CA		10/25/2022	7.625	1,062,471		196				1,350,000	10/03/2022
100087940	CF	Dallas	TX		10/25/2022	7.125	212,175		40				270,000	09/20/2022
100087942	CF	La Mesa	CA		10/25/2022	7.500	736,408		93				975,000	09/20/2022
100087943		Doral	FL		10/25/2022	9.375	454,892		(268)				595,220	09/08/2022
100087944	CF	Flagstaff	AZ		10/25/2022	8.125	426,755		10				575,000	09/23/2022
100087945	CF	Miami Beach	FL		10/25/2022	7.625	2,288,417		(80)				3,300,000	09/27/2022
100087946	CF	Coconut Creek	FL		10/25/2022	7.250	410,897		238				565,000	09/09/2022
100087947	CF	Homestead	FL		10/25/2022	7.375	390,265		150				499,900	09/16/2022
100087948	CF	Chicago	IL		10/25/2022	8.625	245,274		(60)				350,000	09/21/2022
100087949	CF	Chicago	IL		10/25/2022	8.125	217,777		(56)				335,000	09/30/2022
100087950		Muskego	WI		10/25/2022	10.625	373,991		(151)				490,000	09/16/2022
100087951		Chicago	IL		10/25/2022	8.625	157,792		(92)				250,000	09/28/2022
100087952	CF	Gilbert	AZ		10/25/2022	7.875	726,512		(8)				917,000	09/28/2022
100087953		Salt Lake City	UT		10/25/2022	8.625	188,249		(122)				375,025	09/26/2022
100087954	CF	Miami	FL		10/25/2022	7.625	601,551		220				880,000	09/12/2022

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100087955		Kennesaw	GA		10/25/2022	8.500	510,557		(139)				728,000	09/19/2022
100087956	CF	Phoenix	AZ		10/25/2022	7.750	229,479		(89)				352,000	09/28/2022
100087957	CF	Rocklin	CA		10/25/2022	8.625	618,026		(173)				770,000	09/08/2022
100087958	CF	Roseville	CA		10/25/2022	8.125	308,968		(132)				440,000	09/30/2022
100087959	CF	Franklin	TN		10/25/2022	7.125	934,948		214				1,905,000	09/26/2022
100087960	CF	Palmetto Bay	FL		10/25/2022	7.250	1,041,765		765				1,350,000	09/27/2022
100087963	CF	Walnut Creek	CA		10/25/2022	8.625	2,502,046		(82)				3,095,000	09/30/2022
100087964	CF	Phoenix	AZ		10/25/2022	7.375	340,176		15				530,000	09/20/2022
100087965		Lawndale	CA		10/25/2022	8.625	302,394		(131)				1,200,000	08/30/2022
100087966	CF	Taylors	SC		10/25/2022	7.375	168,975		(25)				390,000	09/22/2022
100087967	CF	Roseville	CA		10/25/2022	7.750	577,932		12				731,000	09/09/2022
100087968	CF	Bridgeville	DE		10/25/2022	8.625	264,310		(636)				477,000	10/03/2022
100087970	CF	Stafford	VA		10/25/2022	7.999	328,055		(137)				435,000	09/29/2022
100087971	CF	Las Vegas	NV		10/25/2022	7.999	407,159		(75)				480,490	09/30/2022
100087972		Temecula	CA		10/25/2022	7.625	611,752		37				890,000	09/29/2022
100087974		Arlington	TX		10/25/2022	7.750	332,780		(35)				560,000	09/30/2022
100087975	CF	Roanoke	VA		10/25/2022	7.875	223,594		(105)				350,000	09/29/2022
100087976	CF	Tucson	AZ		10/25/2022	7.500	395,641		1				600,000	09/26/2022
100087977	CF	Monroe	CT		10/25/2022	7.750	252,305		(40)				390,000	09/20/2022
100087978		Grass Valley	CA		10/25/2022	9.250	308,094		(278)				500,000	09/16/2022
100087979	CF	Cape Coral	FL		10/25/2022	6.625	293,176		829				458,000	09/16/2022
100087981	CF	Acton	CA		10/25/2022	8.875	491,477		(280)				699,000	09/28/2022
100087982	CF	Redmond	OR		10/25/2022	8.125	412,398		(170)				735,000	09/08/2022
100087984		Olivehurst	CA		10/25/2022	8.999	345,823		(189)				525,000	09/29/2022
100087985	CF	Fort Smith	AR		10/25/2022	8.125	176,697		(64)				225,000	09/08/2022
100087986	CF	Monrovia	MD		10/25/2022	8.500	671,833		(174)				840,000	10/03/2022
100087988	CF	North Bay Village	FL		10/25/2022	8.000	325,874		(111)				522,000	09/30/2022
100087989	CF	Davie	FL		10/25/2022	7.375	570,776		76				1,600,000	09/20/2022
100087990		Weston	FL		10/25/2022	7.875	376,939		(150)				1,075,000	10/03/2022
100087991	CF	Luling	TX		10/25/2022	8.875	270,652		(486)				420,000	09/14/2022
100087993	CF	Marina	CA		10/25/2022	7.999	675,499		(159)				795,000	10/03/2022
100087994	CF	Mcdonough	GA		10/25/2022	7.375	425,886		265				549,900	09/22/2022
100087995	CF	Los Angeles	CA		10/25/2022	7.875	613,825		(167)				830,000	09/14/2022
100087996	CF	Syracuse	IN		10/25/2022	7.625	100,579		(47)				295,000	09/08/2022
100087997	CF	Chester	NH		10/25/2022	7.375	198,089		(9)				675,000	09/22/2022
100087998		Madisonville	LA		10/25/2022	8.500	172,811		(124)				260,000	09/12/2022
100087999	CF	Snohomish	WA		10/25/2022	8.500	503,283		(103)				720,000	09/29/2022
100088000	CF	Renton	WA		10/25/2022	7.500	1,142,487		1,254				1,520,000	09/20/2022
100088001	CF	Portland	OR		10/25/2022	7.625	324,669		41				412,000	09/22/2022
100088002	CF	Snellville	GA		10/25/2022	7.124	708,077		209				950,000	09/30/2022
100088003	CF	Richland	WA		10/25/2022	7.500	211,833		(36)				425,000	09/21/2022
100088004	CF	Manassas	VA		10/25/2022	8.125	659,172		17				784,580	09/30/2022
100088005	CF	Palmetto Bay	FL		10/25/2022	7.750	807,057		262				1,100,000	09/23/2022
100088006	CF	Rosedale	MD		10/25/2022	8.250	465,434		(38)				551,000	09/09/2022
100088007	CF	Cypress	CA		10/25/2022	6.625	751,176		838				1,050,000	09/12/2022
100088008	CF	Ridgefield	CT		10/25/2022	7.500	1,285,304		662				1,900,000	09/23/2022
100088010	CF	Canyon Lake	TX		10/25/2022	8.125	154,094		(140)				188,000	09/26/2022
100088011	CF	Fairfield	CA		10/25/2022	8.125	323,268		(103)				430,000	09/21/2022
100088012	CF	Othello	WA		10/25/2022	7.500	325,054		146				445,000	09/15/2022
100088013	CF	Colts Neck	NJ		10/25/2022	7.500	1,547,878		2,341				2,200,000	09/22/2022
100088014	CF	Othello	WA		10/25/2022	8.624	260,387		(76)				400,000	09/26/2022
100088015	CF	Rowlett	TX		10/25/2022	9.000	423,631		(343)				550,000	09/27/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088016		Miami	FL		10/25/2022	8.125	203,611		(241)				290,000	09/26/2022
100088017		Doral	FL		10/25/2022	7.750	327,437		(150)				465,000	09/23/2022
100088018		Washington	DC		10/25/2022	8.375	219,721		(339)				380,000	09/26/2022
100088019		Trinity	FL		10/25/2022	8.500	362,235		(373)				540,000	09/13/2022
100088020		Hollywood	FL		10/25/2022	8.500	640,500		(413)				900,000	09/15/2022
100088021		Katy	TX		10/25/2022	8.375	252,354		(348)				345,000	09/16/2022
100088022		Sarasota	FL		10/25/2022	8.375	511,692		(2,886)				1,090,000	09/21/2022
100088023		Oceanside	CA		10/25/2022	8.374	691,201		341				1,050,000	09/29/2022
100088024		Reunion	FL		10/25/2022	8.875	415,140		(716)				845,000	09/16/2022
100088025		Chicago	IL		10/25/2022	8.625	250,354		(435)				420,000	09/27/2022
100088026		Tomball	TX		10/25/2022	7.125	177,561		10				381,000	09/26/2022
100088027		Tucson	AZ		10/25/2022	7.875	158,601		(174)				220,000	09/22/2022
100088028		Scottsdale	AZ		10/25/2022	8.000	208,773		(245)				288,000	09/21/2022
100088029		Cape Coral	FL		10/25/2022	9.500	265,293		(533)				374,990	09/15/2022
100088030		Union City	GA		10/25/2022	8.750	125,095		(289)				210,000	09/23/2022
100088031		Atlanta	GA		10/25/2022	8.125	171,348		(218)				265,000	09/23/2022
100088032		North Hollywood Area City of	CA		10/25/2022	8.125	365,387		(321)				510,000	09/26/2022
100088033		Rosharon	TX		10/25/2022	7.750	171,711		(156)				280,000	09/30/2022
100088034		Orlando	FL		10/25/2022	8.875	184,518		(404)				247,000	09/26/2022
100088035		Kissimmee	FL		10/25/2022	9.875	157,089		(402)				200,000	09/16/2022
100088036		Miami Beach	FL		10/25/2022	8.500	155,357		(256)				210,000	09/14/2022
100088037		Blackwood	NJ		10/25/2022	8.125	283,885		(75)				405,000	09/08/2022
100088038		Doral	FL		10/25/2022	7.875	535,816		(236)				760,000	10/03/2022
100088039		Washington	DC		10/25/2022	9.125	431,593		(305)				570,000	09/30/2022
100088040		Katy	TX		10/25/2022	7.750	464,788		(72)				687,887	09/19/2022
100088041		Champions Gate	FL		10/25/2022	8.375	523,925		(310)				795,000	09/27/2022
100088043		Haines City	FL		10/25/2022	7.875	205,614		(216)				430,000	09/09/2022
100088044		Baltimore	MD		10/25/2022	9.374	157,459		(288)				225,000	09/08/2022
100088045		Doral	FL		10/25/2022	7.375	186,242		(66)				365,000	09/20/2022
100088046	CF	Yucca Valley	CA		10/25/2022	8.375	274,639		(93)				365,000	09/08/2022
100088047		Hollywood	FL		10/25/2022	9.500	115,811		(187)				155,000	09/08/2022
100088048		Visalia	CA		10/25/2022	7.125	160,437		12				365,000	09/19/2022
100088049		Las Vegas	NV		10/25/2022	6.750	264,496		250				475,000	09/30/2022
100088050		East Boston	MA		10/25/2022	8.000	1,154,290		(282)				1,575,000	09/28/2022
100088051		San Marcos	TX		10/25/2022	6.625	190,077		227				399,990	09/21/2022
100088052		Kissimmee	FL		10/25/2022	8.000	275,531		(226)				360,000	09/19/2022
100088054	CF	Carson City	NV		10/25/2022	7.750	162,355		(119)				322,000	09/29/2022
100088055		Pulaski	NY		10/25/2022	9.000	232,324		(75)				330,000	09/29/2022
100088056		Bronx	NY		10/25/2022	8.000	739,511		737				969,000	09/13/2022
100088057		Las Vegas	NV		10/25/2022	7.125	400,498		744				865,000	09/08/2022
100088058		San Diego	CA		10/25/2022	7.125	1,425,019		246				3,500,000	09/27/2022
100088059		Napa	CA		10/25/2022	8.500	2,945,879		(1,117)				4,880,000	09/30/2022
100088060		Stamford	CT		10/25/2022	7.375	567,142		325				835,000	09/12/2022
100088061		Syracuse	NY		10/25/2022	8.875	142,307		(185)				170,000	09/16/2022
100088062		Snohomish	WA		10/25/2022	5.000	805,261		6,758				1,450,000	12/23/2021
100088063		Kamuela	HI		10/25/2022	7.125	479,334		148				700,000	09/29/2022
100088064		Justin	TX		10/25/2022	6.624	190,202		410				315,000	09/16/2022
100088065		Philadelphia	PA		10/25/2022	8.500	333,047		(297)				420,000	10/03/2022
100088066	CF	Temecula	CA		10/25/2022	7.124	436,468		122				595,000	09/13/2022
100088067	CF	Virginia Beach	VA		10/25/2022	8.750	284,795		(241)				370,000	09/23/2022
100088068		Riverdale	GA		10/25/2022	8.250	167,031		(204)				230,000	09/09/2022
100088069	CF	Killeen	TX		10/25/2022	8.125	255,873		(232)				350,000	09/15/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088070		San Juan Capistrano	CA		10/25/2022	7.000	1,301,446		391				2,660,000	09/21/2022
100088071		Ridgecrest	CA		10/25/2022	8.000	221,675		(216)				360,000	09/30/2022
100088072	CF	Oakland	CA		10/25/2022	8.625	995,880		300				1,425,000	09/12/2022
100088073	CF	Georgetown	TX		10/25/2022	8.625	1,402,688		(841)				2,125,000	09/08/2022
100088074		Fort Lauderdale	FL		10/25/2022	6.990	1,688,668		2,492				2,250,000	05/19/2022
100088075		Kissimmee	FL		10/25/2022	7.625	153,656		(551)				240,000	09/09/2022
100088076		Chicago	IL		10/25/2022	8.250	310,130		(47)				420,000	09/19/2022
100088077		Huntington Beach	CA		10/25/2022	6.500	330,721		96				850,000	09/23/2022
100088078		Cutler Bay	FL		10/25/2022	8.000	313,725		(241)				537,000	09/16/2022
100088079		Coral Springs	FL		10/25/2022	5.250	1,628,524		11,619				2,700,000	12/22/2021
100088080		Winter Haven	FL		10/25/2022	7.250	231,265		20				329,790	09/16/2022
100088081	CF	Oakland	CA		10/25/2022	7.875	1,198,744		5				1,725,000	09/30/2022
100088082		Lutz	FL		10/25/2022	10.250	155,245		(544)				242,000	09/16/2022
100088083		Centennial	CO		10/25/2022	7.750	410,526		(298)				625,000	09/29/2022
100088085	CF	Boise	ID		10/25/2022	9.500	682,674		174				950,000	09/20/2022
100088086		Las Vegas	NV		10/25/2022	8.500	230,727		(355)				295,000	09/30/2022
100088087		Sultan	WA		10/25/2022	7.375	486,250		38				805,000	09/30/2022
100088088		Kissimmee	FL		10/25/2022	8.500	347,309		(399)				525,000	09/16/2022
100088089		Baltimore	MD		10/25/2022	8.375	174,249		(122)				228,000	09/20/2022
100088091		Jacksonville	FL		10/25/2022	9.000	320,983		(114)				425,000	09/16/2022
100088092		Denver	CO		10/25/2022	8.375	331,104		(376)				465,000	09/12/2022
100088093		Phoenix	AZ		10/25/2022	8.000	119,044		(144)				325,000	09/12/2022
100088094		Dania Beach	FL		10/25/2022	7.750	166,171		(96)				219,000	09/13/2022
100088095		Opa Locka	FL		10/25/2022	9.250	249,058		(137)				350,000	09/21/2022
100088096		Crystal Beach	TX		10/25/2022	8.250	384,201		(340)				500,000	09/27/2022
100088097		Boynton Beach	FL		10/25/2022	8.000	246,614		(251)				319,980	09/27/2022
100088098		Greenville	SC		10/25/2022	7.375	230,573		(63)				308,000	09/29/2022
100088099		Orlando	FL		10/25/2022	6.750	137,705		419				260,000	09/27/2022
100088100		Portland	OR		10/25/2022	8.000	494,213		(344)				695,000	09/28/2022
100088101		North Richland Hills	TX		10/25/2022	7.375	225,519		(78)				322,000	09/15/2022
100088102		Temecula	CA		10/25/2022	7.875	1,422,266		(1,018)				2,250,000	09/29/2022
100088103	CF	Los Angeles	CA		10/25/2022	8.875	606,809		(408)				850,000	09/29/2022
100088104		Lowell	MA		10/25/2022	7.125	221,090		39				450,000	09/12/2022
100088105		Conyers	GA		10/25/2022	8.375	132,376		(202)				180,000	09/21/2022
100088106		Jackson	CA		10/25/2022	7.875	270,503		(230)				400,000	09/30/2022
100088107		Temecula	CA		10/25/2022	7.750	1,063,027		(678)				1,800,000	09/09/2022
100088108		Capitol Heights	MD		10/25/2022	7.125	234,564		80				400,000	09/23/2022
100088110		Ormond Beach	FL		10/25/2022	7.875	433,494		(18)				624,686	09/09/2022
100088111		Pompano Beach	FL		10/25/2022	8.000	240,427		(131)				340,000	09/19/2022
100088112		Phoenix	AZ		10/25/2022	9.000	623,870		(610)				860,000	10/03/2022
100088113		Phoenix	AZ		10/25/2022	8.750	604,306		(399)				845,200	09/30/2022
100088114		Ridgefield	WA		10/25/2022	8.500	249,610		(42)				650,000	09/20/2022
100088115		New Port Richey	FL		10/25/2022	9.000	310,339		(342)				460,000	09/15/2022
100088116		Cocoa	FL		10/25/2022	8.750	139,334		(216)				176,000	09/26/2022
100088118		Chicago	IL		10/25/2022	8.500	140,294		(29)				175,000	09/13/2022
100088119		Kelseyville	CA		10/25/2022	8.375	210,188		(267)				375,000	09/30/2022
100088120		Cranston	RI		10/25/2022	8.875	223,173		(63)				280,000	09/23/2022
100088121		Baltimore	MD		10/25/2022	8.125	118,904		(108)				155,000	09/14/2022
100088122		Phoenix	AZ		10/25/2022	6.999	195,804		56				456,000	09/16/2022
100088123	CF	Sunny Isles Beach	FL		10/25/2022	8.625	424,608		(218)				600,000	09/09/2022
100088124		Lauderdale by the Sea	FL		10/25/2022	8.125	132,639		(165)				197,000	09/08/2022
100088125		Las Vegas	NV		10/25/2022	7.625	182,640		(132)				240,000	09/12/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088126		Oro Valley	AZ		10/25/2022	6.999	147,000		37				365,000	09/12/2022
100088128		Payson	UT		10/25/2022	7.875	288,019		(177)				406,565	09/20/2022
100088129		Sweet Home	OR		10/25/2022	8.750	221,645		(321)				325,000	09/29/2022
100088130		Sweet Home	OR		10/25/2022	8.875	140,632		(374)				190,000	09/29/2022
100088131	CF	West Palm Beach	FL		10/25/2022	6.749	195,783		1,799				378,000	09/30/2022
100088132		Port Wentworth	GA		10/25/2022	7.375	182,763		(31)				245,000	09/09/2022
100088133		Port Wentworth	GA		10/25/2022	7.375	169,963		(15)				231,000	09/09/2022
100088134		Salem	OR		10/25/2022	9.250	278,145		(37)				379,000	09/30/2022
100088135		Barefoot Bay	FL		10/25/2022	8.250	116,817		(145)				150,000	09/23/2022
100088136	CF	Staten Island	NY		10/25/2022	7.875	486,224		1,753				750,000	09/16/2022
100088137		San Bernardino	CA		10/25/2022	8.250	296,584		(336)				427,000	09/30/2022
100088138		Elko	NV		10/25/2022	8.625	197,563		(263)				270,000	09/13/2022
100088139		Santa Ana	CA		10/25/2022	9.000	488,217		(551)				770,000	09/16/2022
100088140		Joshua Tree	CA		10/25/2022	7.875	907,253		17				1,403,000	09/29/2022
100088142		Milton	FL		10/25/2022	7.875	179,959		(150)				235,000	09/20/2022
100088143		Myrtle Beach	SC		10/25/2022	8.500	157,250		(387)				215,000	09/09/2022
100088146		Rockport	TX		10/25/2022	8.875	336,857		(620)				450,000	09/19/2022
100088148		Big Bear City	CA		10/25/2022	7.374	182,618		(86)				415,000	09/28/2022
100088149	CF	Pflugerville	TX		10/25/2022	7.875	340,180		(100)				425,000	09/30/2022
100088150	CF	Ketchum	ID		10/25/2022	7.875	625,172		(96)				917,000	09/16/2022
100088151		Cypress	TX		10/25/2022	7.750	535,619		137				810,000	10/03/2022
100088152		Corona Del Mar	CA		10/25/2022	7.375	1,642,018		2,063				3,550,000	09/30/2022
100088153		Deltona	FL		10/25/2022	8.375	194,450		(149)				254,000	09/12/2022
100088154	CF	Fort Worth	TX		10/25/2022	8.625	105,648		(170)				165,000	09/16/2022
100088155		Menifee	CA		10/25/2022	7.625	351,409		(241)				635,000	10/03/2022
100088156		Lincoln	AL		10/25/2022	7.625	153,220		(44)				219,000	09/21/2022
100088157		New Cuyama	CA		10/25/2022	9.125	180,574		(324)				225,000	09/28/2022
100088158		Lincoln	AL		10/25/2022	7.625	153,319		(47)				219,000	09/21/2022
100088159		Oak Point	TX		10/25/2022	7.625	1,704,867		209				3,700,000	09/27/2022
100088160		Hoffman Estates	IL		10/25/2022	7.125	95,571		134				135,000	09/08/2022
100088161		Phoenix	AZ		10/25/2022	7.249	378,339		(2)				630,000	09/28/2022
100088162		Phoenix	AZ		10/25/2022	7.249	367,707		(3)				670,000	09/20/2022
100088163		Thonotosassa	FL		10/25/2022	5.365	865,617		5,697				1,400,000	01/19/2022
100088164		Glendale	AZ		10/25/2022	7.625	379,692		(24)				535,000	10/03/2022
100088165		Chandler	AZ		10/25/2022	7.625	396,663		(20)				560,000	09/30/2022
100088166		Covington	KY		10/25/2022	8.625	114,479		(139)				185,000	09/29/2022
100088167		San Diego	CA		10/25/2022	7.875	861,930		519				1,150,000	09/30/2022
100088168		Port Saint Lucie	FL		10/25/2022	8.000	192,392		(187)				250,000	09/13/2022
100088169		Panama City Beach	FL		10/25/2022	8.500	162,416		(228)				240,000	09/19/2022
100088170		Galt	CA		10/25/2022	8.125	367,634		(310)				597,000	09/08/2022
100088171		Park City	UT		10/25/2022	7.750	298,934		(177)				422,500	09/13/2022
100088172		Fort Pierce	FL		10/25/2022	7.625	251,303		(114)				361,000	09/30/2022
100088173		Tucson	AZ		10/25/2022	7.625	513,033		(214)				995,000	09/29/2022
100088174		Miami	FL		10/25/2022	8.375	265,760		(328)				375,000	09/21/2022
100088175	CF	Santa Maria	CA		10/25/2022	7.375	409,706		100				557,000	09/28/2022
100088176		Chicago	IL		10/25/2022	7.750	151,315		(81)				200,000	09/15/2022
100088177		Moore	OK		10/25/2022	7.875	167,203		(118)				219,550	09/26/2022
100088178	CF	Denver	CO		10/25/2022	6.625	287,351		282				591,000	09/21/2022
100088179		Oklahoma City	OK		10/25/2022	9.125	160,947		(308)				272,000	09/26/2022
100088180	CF	Long Beach	CA		10/25/2022	6.999	674,349		459				875,000	09/29/2022
100088181		St. Joseph	MO		10/25/2022	7.625	102,941		(15)				148,000	09/21/2022
100088182		Houston	TX		10/25/2022	7.500	146,460		(139)				225,000	10/03/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088183		Chicago	IL		10/25/2022	9.250	143,786		(143)				185,000	09/08/2022
100088185	CF	Phoenix	AZ		10/25/2022	7.000	387,891		33				710,000	09/12/2022
100088186		Houston	TX		10/25/2022	7.125	142,468		39				255,000	10/03/2022
100088187		Houston	TX		10/25/2022	7.625	147,260		(167)				205,000	10/03/2022
100088188	CF	Pickerington	OH		10/13/2022	7.625	304,599		(221)				375,000	08/09/2022
100088189	CF	Temple City	CA		10/13/2022	6.875	556,850		(11,956)				1,900,000	08/11/2022
100088190	CF	LOS ANGELES	CA		10/13/2022	7.250	3,159,591		(2,577)				4,500,000	08/11/2022
100088191	CF	Mission Viejo	CA		10/13/2022	6.875	760,233		(1,757)				1,185,000	08/10/2022
100088193	CF	Allen	TX		10/13/2022	7.250	327,465		(324)				458,000	07/28/2022
100088195	CF	Scottsdale	AZ		10/13/2022	7.375	1,099,693		(684)				1,675,000	08/10/2022
100088196	CF	Simi Valley	CA		10/13/2022	8.000	675,694		(637)				850,000	08/17/2022
100088197	CF	Simi Valley	CA		10/13/2022	8.000	762,453		(561)				940,000	08/17/2022
100088199	CF	Simi Valley	CA		10/13/2022	8.000	649,684		(686)				830,000	08/17/2022
100088200	CF	Spring	TX		10/13/2022	7.500	652,945		(620)				899,000	08/10/2022
100088203	CF	Huntington Beach	CA		10/13/2022	7.125	1,899,784		(2,022)				2,650,000	08/12/2022
100088204	CF	PLANO	TX		10/13/2022	7.750	470,708		(592)				590,000	08/15/2022
100088205	CF	Colton	CA		10/13/2022	8.625	241,506		(293)				393,000	08/09/2022
100088206	CF	Lake Elsinore	CA		10/13/2022	8.625	368,255		(332)				456,000	08/31/2022
100088210	CF	Lahaina	HI		10/19/2022	8.250	222,909		(1,770)				340,000	09/07/2022
100088211	CF	Southlake	TX		10/19/2022	7.500	1,751,423		(258)				2,300,000	09/13/2022
100088216	CF	Redlands	CA		10/19/2022	6.875	429,680		54				580,000	07/14/2022
100088217	CF	Lawrenceville	NJ		10/19/2022	7.750	392,639		(57)				510,000	07/20/2022
100088219		Garfield Heights	OH		10/17/2022	7.743	91,409		(5,505)				160,000	09/20/2022
100088220		Voorhees	NJ		10/17/2022	7.399	126,139		1,115				175,000	09/23/2022
100088221		Newark	NJ		10/17/2022	8.067	496,663		2,565				650,000	09/21/2022
100088222		Stuart	FL		10/17/2022	8.000	262,353		(119)				385,000	09/12/2022
100088223		Kenvil	NJ		10/17/2022	7.154	293,613		(139)				416,000	09/21/2022
100088224		Hollywood	FL		10/17/2022	7.750	293,547		(207)				445,000	09/22/2022
100088226		Belleville	NJ		10/17/2022	7.530	392,487		(188)				555,000	09/23/2022
100088227		Poughkeepsie	NY		10/17/2022	7.660	218,204		(78)				310,000	09/22/2022
100088228		Houston	TX		10/17/2022	7.329	234,513		(109)				330,000	09/19/2022
100088229		New Brunswick	NJ		10/17/2022	7.388	314,649		(217)				412,000	09/21/2022
100088230		Albany	NY		10/17/2022	7.540	181,256		(73)				230,000	09/22/2022
100088232		Mount Vernon	NY		10/17/2022	7.450	676,552		(202)				900,000	09/13/2022
100088233		Bristol	CT		10/17/2022	7.765	149,530		(116)				220,000	09/13/2022
100088234		Columbus	GA		10/17/2022	7.322	85,481		(45)				142,000	09/16/2022
100088235		Yonkers	NY		10/17/2022	7.500	710,343		(119)				950,000	09/23/2022
100088236		Yonkers	NY		10/17/2022	7.450	636,974		(142)				850,000	09/21/2022
100088237		New Haven	CT		10/17/2022	7.680	243,737		(143)				320,000	09/09/2022
100088238		Newark	NJ		10/17/2022	6.990	115,636		(59)				175,000	09/15/2022
100088239		Newark	NJ		10/17/2022	8.031	457,137		(223)				600,000	09/12/2022
100088240		Jersey City	NJ		10/17/2022	7.443	735,317		(528)				1,030,000	09/12/2022
100088241		Amenia	NY		10/17/2022	7.978	139,261		(126)				228,000	09/15/2022
100088242		Central Islip	NY		10/17/2022	7.300	426,077		(259)				650,000	09/15/2022
100088243		Baltimore	MD		10/17/2022	7.028	165,582		(94)				205,000	09/09/2022
100088244		New Haven	CT		10/17/2022	7.018	207,803		(107)				275,000	09/20/2022
100088245		Troy	NY		10/17/2022	7.650	133,114		(57)				165,000	09/21/2022
100088246		Nashville	NC		10/17/2022	7.432	127,902		(78)				180,000	09/15/2022
100088247		Galloway	NJ		10/17/2022	7.081	207,148		(137)				275,000	09/09/2022
100088248		Southampton	NY		10/17/2022	7.000	586,897		(326)				928,000	09/21/2022
100088249		Newark	NJ		10/17/2022	7.900	439,530		(219)				550,000	09/20/2022
100088250		South Euclid	OH		10/17/2022	7.580	127,461		(65)				180,000	09/15/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088251		Trenton	NJ		10/17/2022	7.829	104,408		(96)				135,000	09/21/2022
100088252		Philadelphia	PA		10/17/2022	7.298	199,589		(90)				330,000	09/13/2022
100088253		Newark	NJ		10/17/2022	7.900	447,632		(223)				570,000	09/20/2022
100088254		Pensacola	FL		10/17/2022	6.916	301,100		(90)				430,000	09/08/2022
100088255		Saratoga Springs	NY		10/17/2022	7.137	396,940		(22,018)				600,000	09/20/2022
100088256		Vineland	NJ		10/17/2022	7.450	235,904		(99)				335,000	09/20/2022
100088257		Queens	NY		10/17/2022	7.750	846,917		(769)				1,265,000	09/16/2022
100088258		Baltimore	MD		10/17/2022	6.868	215,084		(105)				305,000	09/16/2022
100088259		Waterbury	CT		10/17/2022	8.104	178,735		(126)				250,000	09/16/2022
100088260		Baltimore	MD		10/17/2022	7.488	222,367		(117)				293,000	09/16/2022
100088261		Wilmington	DE		10/17/2022	8.286	98,950		(39)				140,000	09/20/2022
100088262		Baltimore	MD		10/17/2022	7.208	197,789		(122)				260,000	09/16/2022
100088263		Schenectady	NY		10/17/2022	8.400	232,521		(218)				300,000	09/20/2022
100088264		Hicksville	NY		10/17/2022	7.990	408,401		(1,977)				615,000	09/23/2022
100088265		Clifton	NJ		10/17/2022	6.979	332,562		(223)				504,000	09/15/2022
100088267		Gastonia	NC		10/17/2022	6.631	115,017		(51)				216,000	09/08/2022
100088268		Trenton	NJ		10/17/2022	7.624	123,602		(115)				160,000	09/21/2022
100088269		Newark	NJ		10/17/2022	8.500	505,773		1,087				660,000	09/20/2022
100088270		Stanhope	NJ		10/17/2022	7.279	228,615		(194)				372,000	09/15/2022
100088271		Miami	FL		10/17/2022	6.818	302,542		(145)				600,000	09/16/2022
100088272		Orlando	FL		10/17/2022	7.231	222,664		(225)				291,000	09/09/2022
100088273		Worcester	MA		10/17/2022	7.407	665,572		(419)				872,000	09/12/2022
100088274		Charlotte	NC		10/17/2022	7.398	87,792		(56)				180,000	09/14/2022
100088275		Port Washington	NY		10/17/2022	7.990	494,065		(474)				655,000	09/15/2022
100088276		Canton	OH		10/17/2022	7.956	76,202		(43)				100,000	09/22/2022
100088277		Merrillville	IN		10/17/2022	7.297	188,178		(114)				265,000	09/19/2022
100088278		Winder	GA		10/17/2022	7.578	212,389		(179)				345,000	09/20/2022
100088279		Irvington	NJ		10/17/2022	7.840	378,288		(157)				500,000	09/09/2022
100088280		Dyer	IN		10/17/2022	7.097	243,472		(116)				345,000	09/19/2022
100088281		Chicago	IL		10/17/2022	7.692	488,927		62				685,000	09/23/2022
100088282		Baltimore	MD		10/17/2022	7.664	89,038		(33)				118,000	09/23/2022
100088283		Jersey City	NJ		10/17/2022	7.410	558,138		4,599				725,000	09/12/2022
100088284		Port Norris	NJ		10/17/2022	7.653	172,873		(137)				225,000	09/14/2022
100088285		Houston	TX		10/17/2022	7.750	231,619		(118)				330,000	09/21/2022
100088290	CF	Bozeman	MT		10/24/2022	7.250	585,629		(156)				1,180,000	09/09/2022
100088291	CF	SAN MATEO	CA		10/24/2022	6.999	304,490		7				600,000	09/08/2022
100088292	CF	Myrtle Beach	SC		10/24/2022	7.125	162,957		(9)				290,000	09/16/2022
100088293	CF	Palm Coast	FL		10/24/2022	7.500	507,821		(143)				670,000	09/14/2022
100088294	CF	Corona Del Mar	CA		10/24/2022	7.500	2,409,054		(64)				3,378,000	09/21/2022
100088296	CF	Dedham	MA		10/24/2022	7.375	326,783		(46)				810,000	09/16/2022
100088297	CF	Chino Hills	CA		11/10/2022	8.249	811,637		(365)				990,006	09/28/2022
100088298	CF	Lake Hopatcong	NJ		11/10/2022	7.999	403,146		(80)				451,002	11/10/2022
100088299	CF	Bayville	NJ		11/10/2022	7.624	371,440		(97)				630,011	09/22/2022
100088302	CF	Bernardsville	NJ		11/10/2022	8.249	819,171		(35)				1,225,004	09/29/2022
100088303		Huntington Beach	CA		11/10/2022	6.999	217,897		(87)				725,004	09/19/2022
100088304		Stamford	CT		11/10/2022	8.000	551,832		497				680,000	11/10/2022
100088306		Buda	TX		11/10/2022	8.750	585,039		(485)				715,002	09/21/2022
100088307	CF	Birmingham	AL		11/10/2022	8.499	491,200		(111)				585,006	09/22/2022
100088309	CF	Millsboro	DE		11/10/2022	9.374	565,465		513				745,002	09/23/2022
100088310	CF	Lansing	MI		11/10/2022	8.749	213,234		(147)				248,001	09/20/2022
100088311	CF	Doral	FL		11/10/2022	8.374	435,382		(176)				488,003	10/04/2022
100088313	CF	Houston	TX		11/10/2022	8.999	219,238		(442)				270,004	09/29/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088315	CF	Mcalester	OK		11/10/2022	8.374	120,542		(5,064)				410,636	09/30/2022
100088316	CF	Doral	FL		11/10/2022	8.374	1,048,652		(143)				1,185,007	09/23/2022
100088317	CF	West Palm Beach	FL		11/10/2022	7.999	304,285		(218)				380,004	09/23/2022
100088318	CF	Philadelphia	PA		11/10/2022	7.450	363,470		(196)				435,003	09/30/2022
100088319	CF	Prospect Park	PA		11/10/2022	7.990	244,679		(74)				307,001	10/03/2022
100088320	CF	Social Circle	GA		11/10/2022	7.249	811,320		351				1,100,013	09/09/2022
100088324	CF	Framingham	MA		11/10/2022	9.374	431,769		(334)				650,001	09/23/2022
100088327	CF	Staten Island	NY		11/10/2022	7.249	586,620		752				799,013	09/27/2022
100088328	CF	Vero Beach	FL		01/06/2023	7.875	599,496		(168)				783,000	10/27/2022
100088329	CF	La Habra Heights	CA		01/06/2023	7.375	968,226		31				2,100,000	11/21/2022
100088330	CF	Perkasie	PA		01/06/2023	7.875	310,286		(82)				388,000	11/01/2022
100088331	CF	Chandler	AZ		01/06/2023	9.500	562,550		(389)				675,000	11/03/2022
100088332	CF	Salisbury	MD		01/06/2023	9.000	196,254		(663)				265,000	11/10/2022
100088333	CF	Moore	TX		01/06/2023	10.000	206,125		(326)				255,000	11/08/2022
100088334	CF	Orange	CA		01/06/2023	8.125	2,406,443		(303)				3,075,000	10/31/2022
100088335	CF	Delray Beach	FL		01/06/2023	8.500	422,120		(237)				550,000	11/04/2022
100088336	CF	Riverside	CA		01/06/2023	8.625	241,550		(310)				573,000	11/07/2022
100088337	CF	Taylors	SC		01/06/2023	9.625	198,626		(248)				270,000	10/25/2022
100088338	CF	Haleiwa	HI		01/06/2023	8.250	1,708,853		(538)				3,850,000	11/07/2022
100088339	CF	Miami Beach	FL		01/06/2023	7.875	2,344,884		(652)				2,950,000	10/24/2022
100088340	CF	Wildomar	CA		01/06/2023	8.250	475,577		(185)				615,000	10/27/2022
100088341	CF	Beaumont	CA		01/06/2023	8.250	460,224		(79)				575,000	11/18/2022
100088342	CF	Los Angeles	CA		01/06/2023	8.125	1,325,958		140				1,750,000	10/28/2022
100088343		Mansfield	TX		01/06/2023	9.750	368,247		(319)				510,000	11/08/2022
100088344	CF	Mesa	AZ		01/06/2023	8.500	391,991		(193)				485,000	11/14/2022
100088346	CF	Pasadena	CA		01/06/2023	8.875	442,554		(3,463)				680,000	11/02/2022
100088347	CF	OCOEE	FL		01/06/2023	10.125	522,682		(480)				600,000	11/08/2022
100088351	CF	Prosper	TX		01/06/2023	8.625	731,351		20				1,115,000	10/28/2022
100088353	CF	Pleasant Grove	UT		01/06/2023	8.250	484,593		(93)				585,000	10/31/2022
100088355		MARYVILLE	TN		01/06/2023	9.875	293,314		(301)				400,000	11/08/2022
100088356	CF	Powder Springs	GA		01/06/2023	8.250	604,872		(235)				930,000	11/21/2022
100088358	CF	Conway	SC		01/06/2023	9.875	201,865		(296)				244,000	10/28/2022
100088359		Georgetown	TX		01/06/2023	8.625	347,401		(215)				390,000	10/21/2022
100088360	CF	Cedar Hill	TX		01/06/2023	9.500	603,336		62				725,000	10/26/2022
100088361		Reynoldsburg	OH		01/06/2023	9.375	267,828		(132)				365,000	11/15/2022
100088363		Roseville	CA		01/06/2023	8.375	573,078		(305)				709,000	11/04/2022
100088365		Palm Springs	CA		01/06/2023	8.875	859,380		(104)				1,100,000	11/23/2022
100088367		Palm Springs	CA		01/06/2023	7.875	148,444		(88)				210,000	11/03/2022
100088369		Douglasville	GA		01/06/2023	8.875	273,756		(304)				350,000	11/04/2022
100088372		Gwynn Oak	MD		01/06/2023	8.625	191,213		(28)				255,000	10/26/2022
100088374		Sevierville	TN		01/06/2023	8.250	1,140,990		(470)				1,720,000	10/27/2022
100088376		MIAMI	FL		01/06/2023	7.375	268,613		104				370,000	10/28/2022
100088378		Annapolis	MD		01/06/2023	7.750	283,213		(73)				490,000	11/08/2022
100088381		Makawao	HI		01/06/2023	7.875	883,236		(155)				1,500,000	10/27/2022
100088383		Sedona	AZ		01/06/2023	7.750	710,188		(106)				978,000	11/01/2022
100088384		Reading	PA		01/06/2023	9.250	227,138		(285)				309,000	11/18/2022
100088385		Miami	FL		01/06/2023	8.750	152,586		(257)				220,000	11/23/2022
100088390		Fort Mitchell	AL		01/06/2023	8.375	214,290		(55)				285,000	10/27/2022
100088391		Rock Hill	SC		01/06/2023	10.250	208,941		(365)				280,000	11/18/2022
100088392		Collinsville	IL		01/06/2023	9.375	151,553		(123)				183,250	12/02/2022
100088393		Inglewood	CA		01/06/2023	8.250	900,410		(58)				1,375,000	10/27/2022
100088394		Isle Of Palms	SC		01/06/2023	8.125	1,546,950		383				2,325,000	11/08/2022

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100088395		Rock Hill	SC		01/06/2023	10.250	328,694		(299)				450,000	11/22/2022
100088489		Rotterdam	NLD		10/27/2022	5.000	114,795					3,484	172,021	12/01/2023
100088490		Heerlen	NLD		10/27/2022	5.200	105,428					3,421	140,000	12/01/2023
100088491		Zaltbommel	NLD		10/27/2022	5.150	264,912					8,044	320,000	12/01/2023
100088492		Groningen	NLD		10/27/2022	3.400	216,345					6,569	280,000	12/01/2023
100088493		Amsterdam	NLD		10/27/2022	4.500	423,860					12,867	467,896	12/01/2023
100088494		Amsterdam	NLD		10/27/2022	4.500	22,202					795	24,508	12/01/2023
100088495		Tilburg	NLD		10/27/2022	5.350	16,888					513	18,870	12/01/2023
100088496		Tilburg	NLD		10/27/2022	5.350	54,638					2,022	61,051	12/01/2023
100088497		Almelo	NLD		10/27/2022	4.500	1,398,075					42,443	1,688,800	12/01/2023
100088498		Veldhoven	NLD		10/27/2022	4.850	275,067					8,351	356,000	12/01/2023
100088499		Tilburg	NLD		10/27/2022	4.550	177,403					5,390	229,600	12/01/2023
100088500		Emmen	NLD		10/27/2022	4.900	83,889					2,547	101,719	12/01/2023
100088501		Emmen	NLD		10/27/2022	4.900	24,973					789	30,281	12/01/2023
100088502		Amsterdam	NLD		10/27/2022	4.050	1,324,562					40,216	2,144,000	12/01/2023
100088503		Heerlen	NLD		10/27/2022	1.000	612,610					18,600	740,000	12/01/2023
100088504		Hilversum	NLD		10/27/2022	5.000	143,053					5,609	292,000	12/01/2023
100088505		Castricum	NLD		10/27/2022	4.950	171,310					5,200	216,000	12/01/2023
100088507		Tilburg	NLD		10/27/2022	4.500	1,018,809					30,935	1,380,000	12/01/2023
100088508		Weert	NLD		10/27/2022	1.000	339,971					10,329	440,000	12/01/2023
100088509		Culemborg	NLD		10/27/2022	5.000	141,287					4,289	194,400	12/01/2023
100088510		Schiedam/Vlaardingen	NLD		10/27/2022	1.000	696,278					21,142	901,600	12/01/2023
100088511		Den Haag	NLD		10/27/2022	4.450	249,459					8,278	360,000	12/01/2023
100088512		Utrecht	NLD		10/27/2022	1.000	339,971					10,321	440,000	12/01/2023
100088513		Zaltbommel	NLD		10/27/2022	4.600	198,684					6,032	240,000	12/01/2023
100088514		Breda	NLD		10/27/2022	4.450	185,439					5,632	240,000	12/01/2023
100088515		Tilburg	NLD		10/27/2022	4.700	184,335					5,685	224,000	12/01/2023
100088517		Groningen	NLD		10/27/2022	4.750	490,750					14,905	1,156,000	12/01/2023
100088518		Groningen	NLD		10/27/2022	1.000	163,804					4,973	212,000	12/01/2023
100088519		Groningen	NLD		10/27/2022	1.000	171,310					5,203	207,400	12/01/2023
100088520		Groningen	NLD		10/27/2022	1.000	172,193					5,230	208,000	12/01/2023
100088521		Franeker	NLD		10/27/2022	5.000	132,898					4,034	172,000	12/01/2023
100088522		Dordrecht/Drechtsteden	NLD		10/27/2022	4.650	148,351					4,504	192,000	12/01/2023
100088523		Almelo	NLD		10/27/2022	4.950	114,795					3,488	130,636	12/01/2023
100088524		Almelo	NLD		10/27/2022	4.950	8,229					294	9,364	12/01/2023
100088525		Enkhuizen/Hoorn	NLD		10/27/2022	1.000	75,765					3,864	164,693	12/01/2023
100088526		Enkhuizen/Hoorn	NLD		10/27/2022	1.000	95,368					2,897	207,307	12/01/2023
100088527		Hoogeveen	NLD		10/27/2022	4.850	142,956					5,142	184,800	12/01/2023
100088529		Rotterdam	NLD		10/27/2022	4.800	291,404					8,848	440,000	12/01/2023
100088530		Bergen op Zoom	NLD		10/27/2022	1.000	298,026					11,688	546,000	12/01/2023
100088531		Zierikzee	NLD		10/27/2022	1.000	279,924					8,497	364,000	12/01/2023
100088532		Enschede	NLD		10/27/2022	4.750	83,889					2,547	104,509	12/01/2023
100088533		Enschede	NLD		10/27/2022	4.750	47,754					1,510	59,491	12/01/2023
100088534		Dordrecht/Drechtsteden	NLD		10/27/2022	4.600	256,082					7,773	324,000	12/01/2023
100088535		Zierikzee	NLD		10/27/2022	1.000	221,864					6,736	268,000	12/01/2023
100088536		Gorredijk	NLD		10/27/2022	5.000	123,626					3,753	160,000	12/01/2023
100088537		Rotterdam	NLD		10/27/2022	4.950	231,798					7,039	263,989	12/01/2023
100088538		Rotterdam	NLD		10/27/2022	4.950	14,058					529	16,011	12/01/2023
100088539		s-Hertogenbosch	NLD		10/27/2022	5.100	215,241					6,535	244,862	12/01/2023
100088540		s-Hertogenbosch	NLD		10/27/2022	5.100	13,307					475	15,138	12/01/2023
100088542		Den Haag	NLD		10/27/2022	1.000	433,794					13,170	494,038	12/01/2023
100088543		Den Haag	NLD		10/27/2022	1.000	26,309					991	29,962	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088544		Amsterdam/Amstelveen	NLD		10/27/2022	4.700	167,778					5,093	304,000	12/01/2023
100088545		Bergen op Zoom	NLD		10/27/2022	5.100	155,650					4,735	196,800	12/01/2023
100088547		Rotterdam	NLD		10/27/2022	4.750	152,378					4,630	216,000	12/01/2023
100088548		Rotterdam	NLD		10/27/2022	6.150	316,129					9,596	381,974	12/01/2023
100088549		Den Haag	NLD		10/27/2022	4.550	41,104					1,472	52,181	12/01/2023
100088550		Den Haag	NLD		10/27/2022	4.550	88,304					2,681	112,100	12/01/2023
100088551		Groningen	NLD		10/27/2022	4.600	117,681					3,573	168,000	12/01/2023
100088552		Amsterdam	NLD		10/27/2022	1.000	327,829					9,960	396,000	12/01/2023
100088553		Amsterdam/Amstelveen	NLD		10/27/2022	1.000	711,952					21,630	860,000	12/01/2023
100088554		Heerlen	NLD		10/27/2022	5.150	109,276					3,318	124,271	12/01/2023
100088555		Heerlen	NLD		10/27/2022	5.150	6,796					242	7,729	12/01/2023
100088556		Schiedam/Vlaardingen	NLD		10/27/2022	1.000	390,746					11,863	472,000	12/01/2023
100088557		Utrecht	NLD		10/27/2022	4.950	12,050					454	13,723	12/01/2023
100088558		Utrecht	NLD		10/27/2022	4.950	198,684					6,033	226,277	12/01/2023
100088559		Utrecht	NLD		10/27/2022	4.950	11,648					439	13,266	12/01/2023
100088560		Utrecht	NLD		10/27/2022	4.950	192,061					5,831	218,734	12/01/2023
100088561		Schiedam/Vlaardingen	NLD		10/27/2022	4.800	447,040					13,575	508,429	12/01/2023
100088562		Schiedam/Vlaardingen	NLD		10/27/2022	4.800	27,759					994	31,571	12/01/2023
100088563		Leiden	NLD		10/27/2022	4.800	12,266					440	13,955	12/01/2023
100088564		Leiden	NLD		10/27/2022	4.800	198,684					6,032	226,045	12/01/2023
100088565		Katwijk	NLD		10/27/2022	5.200	129,366					6,636	212,000	12/01/2023
100088567		Breda	NLD		10/27/2022	4.850	197,360					5,991	224,459	12/01/2023
100088568		Breda	NLD		10/27/2022	4.850	12,258					438	13,941	12/01/2023
100088569		Groningen	NLD		10/27/2022	4.400	185,439					5,629	263,886	12/01/2023
100088570		Rotterdam	NLD		10/27/2022	1.000	883,041					26,809	1,104,988	12/01/2023
100088571		Hoogeveen	NLD		10/27/2022	4.700	98,901					3,003	120,000	12/01/2023
100088572		Hoogeveen	NLD		10/27/2022	5.000	109,276					3,318	132,000	12/01/2023
100088573		Zierikzee	NLD		10/27/2022	5.050	129,145					3,921	156,000	12/01/2023
100088574		Spijkenisse	NLD		10/27/2022	1.000	188,750					5,731	228,000	12/01/2023
100088575		Den Haag	NLD		10/27/2022	5.200	271,535					8,243	313,176	12/01/2023
100088576		Den Haag	NLD		10/27/2022	5.200	12,853					484	14,824	12/01/2023
100088577		Utrecht	NLD		10/27/2022	5.000	234,006					7,105	304,000	12/01/2023
100088578		Zierikzee	NLD		10/27/2022	4.850	234,889					7,132	304,000	12/01/2023
100088579		HeerHugowaard	NLD		10/27/2022	5.300	143,494					5,063	172,598	12/01/2023
100088580		HeerHugowaard	NLD		10/27/2022	5.300	9,479					338	11,402	12/01/2023
100088789	CF	Morristown	TN		11/15/2022	7.625	547,351		160				700,000	10/18/2022
100088790	CF	Mishawaka	IN		11/15/2022	8.625	115,691		(132)				135,000	10/11/2022
100088791	CF	Glenwood Springs	CO		11/15/2022	7.875	692,765		20				1,100,000	10/11/2022
100088792	CF	Blue Ridge	GA		11/15/2022	6.875	261,996		190				339,000	10/11/2022
100088794		Spokane	WA		11/15/2022	8.250	154,069		(143)				378,500	10/17/2022
100088795	CF	Muncie	IN		11/15/2022	7.625	200,271		85				275,000	10/17/2022
100088796	CF	Mansfield	TX		11/15/2022	8.750	421,618		(267)				517,500	10/14/2022
100088800		Sinking Spring	PA		11/15/2022	10.375	400,883		(295)				600,000	10/21/2022
100088801	CF	Lake Elsinore	CA		11/15/2022	8.999	471,658		(239)				620,000	10/14/2022
100088802		Florida City	FL		11/15/2022	9.625	189,451		(244)				295,000	10/18/2022
100088803		Decatur	GA		11/15/2022	10.000	137,647		(190)				185,000	10/21/2022
100088804	CF	Riverside	CA		11/15/2022	8.375	1,072,775		(354)				1,335,000	10/17/2022
100088805	CF	Hood River	OR		11/15/2022	8.750	134,364		(134)				385,000	10/07/2022
100088807		Homestead	FL		11/15/2022	9.750	254,994		(369)				378,000	10/07/2022
100088809	CF	Powder Springs	GA		11/15/2022	8.999	155,823		(168)				318,000	10/06/2022
100088810	CF	Pompano Beach	FL		11/15/2022	8.625	186,484		(248)				425,000	10/11/2022
100088812	CF	Hemet	CA		11/15/2022	8.625	298,206		(202)				450,000	10/14/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088814	CF	Inglewood	CA		11/15/2022	8.125	746,127		(391)				984,087	10/17/2022
100088815	CF	San Francisco	CA		11/15/2022	8.000	880,369		(432)				2,200,000	10/05/2022
100088816		Calhan	CO		11/15/2022	8.125	300,634		(89)				460,000	10/17/2022
100088817	CF	Crawford	GA		11/15/2022	7.875	160,419		(73)				245,000	10/20/2022
100088819	CF	Brooklyn	NY		11/15/2022	6.874	1,397,850		2,842				1,999,999	10/13/2022
100088821	CF	Morristown	VT		11/15/2022	8.875	276,720		124				335,000	10/07/2022
100088822	CF	Glendale	AZ		11/15/2022	8.375	103,759		(127)				185,000	10/05/2022
100088824		Monroe	NC		11/15/2022	8.500	288,193		(122)				440,000	10/07/2022
100088825		Scottsdale	AZ		11/15/2022	7.625	1,059,633		434				1,550,000	10/07/2022
100088826		Scottsdale	AZ		11/15/2022	7.625	1,033,448		482				1,515,000	10/07/2022
100088827	CF	Brandon	FL		11/15/2022	7.875	427,864		225				550,000	10/06/2022
100088830		Rancho Santa Margarita	CA		11/15/2022	7.000	513,771		166				1,625,000	10/11/2022
100088831	CF	Naples	FL		11/15/2022	8.375	101,797		(75)				143,000	10/12/2022
100088832		Charlotte	NC		11/15/2022	8.125	198,411		(138)				376,000	10/12/2022
100088833	CF	Burlington	WI		11/15/2022	9.125	736,815		176				1,100,000	10/14/2022
100088835		Bardonia	NY		11/15/2022	8.875	387,015		360				625,000	10/07/2022
100088836	CF	Antioch	CA		11/15/2022	7.500	613,532		(29)				825,000	10/14/2022
100088837		League City	TX		11/15/2022	8.375	483,880		(158)				679,000	10/18/2022
100088838	CF	Battle Ground	WA		11/15/2022	7.500	209,559		(505)				525,000	10/07/2022
100088839	CF	Victorville	CA		11/15/2022	7.375	262,971		9				380,000	10/12/2022
100088840	CF	Bluffton	SC		11/15/2022	7.999	229,231		(63)				315,000	10/04/2022
100088841		Dalton	GA		11/15/2022	10.750	141,509		(241)				199,800	10/17/2022
100088843	CF	Menifee	CA		11/15/2022	6.875	589,583		367				760,000	10/17/2022
100088844	CF	Richmond	CA		11/15/2022	7.750	244,583		(54)				525,000	10/11/2022
100088845	CF	Warminster	PA		11/15/2022	7.250	392,075		584				535,000	10/12/2022
100088846		Bal Harbour	FL		11/15/2022	7.750	373,872		(68)				500,000	10/24/2022
100088847	CF	Riverside	CA		11/15/2022	7.625	945,388		112				1,300,000	10/07/2022
100088848	CF	Worthington	OH		11/15/2022	6.875	270,319		201				350,000	10/12/2022
100088849	CF	Winter Garden	FL		11/15/2022	8.249	1,956,965		(623)				3,000,000	10/12/2022
100088850	CF	Petaluma	CA		11/15/2022	7.375	382,932		32				655,000	10/12/2022
100088851	CF	Elkton	MD		11/15/2022	7.125	195,632		67				250,000	10/05/2022
100088852	CF	Palm Beach Gardens	FL		11/15/2022	7.500	636,332		253				869,000	10/14/2022
100088853	CF	Cumming	GA		11/15/2022	6.875	875,392		1,228				1,235,000	10/17/2022
100088854	CF	Oregon City	OR		11/15/2022	7.250	416,254		68				705,000	10/21/2022
100088855	CF	Peoria	AZ		11/15/2022	7.125	498,284		128				1,085,000	10/21/2022
100088857	CF	Big Bear Lake	CA		11/15/2022	8.875	464,327		(39)				510,000	10/05/2022
100088858		Yulee	FL		11/15/2022	7.999	311,905		(35)				417,990	10/13/2022
100088859	CF	Farmington	MN		11/15/2022	7.625	310,103		(47)				445,000	10/18/2022
100088860	CF	Volo	IL		11/15/2022	7.750	125,196		(101)				220,000	10/13/2022
100088861	CF	Seattle	WA		11/15/2022	7.125	367,558		67				534,000	10/19/2022
100088863	CF	Lewisville	TX		11/15/2022	7.500	531,751		136				695,000	10/07/2022
100088864		Tomball	TX		11/15/2022	8.000	137,182		(234)				290,000	10/13/2022
100088865	CF	San Mateo	CA		11/15/2022	7.625	943,964		(175)				1,200,000	10/12/2022
100088866	CF	Hallandale Beach	FL		11/15/2022	7.750	512,106		168				654,000	10/14/2022
100088867	CF	Santa Rosa Beach	FL		11/15/2022	7.750	309,866		(78)				477,000	10/17/2022
100088868	CF	Washington	UT		11/15/2022	8.375	1,153,474		(621)				1,450,000	10/21/2022
100088869	CF	Lodi	CA		11/15/2022	8.750	621,361		(249)				880,000	10/21/2022
100088870	CF	Lancaster	KY		11/15/2022	7.750	288,786		36				419,000	10/14/2022
100088871	CF	Hialeah	FL		11/15/2022	6.875	191,668		336				280,000	10/21/2022
100088872	CF	Brighton	CO		11/15/2022	8.125	345,888		(105)				465,900	10/17/2022
100088873		King Of Prussia	PA		11/15/2022	8.750	326,548		(169)				460,000	10/17/2022
100088874	CF	Tampa	FL		11/15/2022	7.250	174,916		22				255,000	10/14/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088875	CF	Port Saint Lucie	FL		11/15/2022	7.999	307,805		(363)				399,900	10/19/2022
100088877	CF	Las Vegas	NV		11/15/2022	6.750	745,333		709				1,450,000	10/17/2022
100088878	CF	Laurel	MD		11/15/2022	7.375	408,873		83				520,000	10/17/2022
100088879	CF	Denver	CO		11/15/2022	7.625	322,762		(213)				499,900	10/11/2022
100088880	CF	Las Vegas	NV		11/15/2022	7.625	872,340		(27)				1,100,000	10/18/2022
100088881		Irving	TX		11/15/2022	7.750	199,498		(75)				305,500	10/21/2022
100088882	CF	Yukon	OK		11/15/2022	7.500	458,125		2				580,000	10/18/2022
100088883	CF	Smyrna	GA		11/15/2022	8.625	342,248		(124)				400,000	10/24/2022
100088884	CF	Gilbert	AZ		11/15/2022	7.750	496,423		(33)				720,000	10/19/2022
100088885	CF	Dallas	GA		11/15/2022	8.500	312,463		(181)				384,900	10/21/2022
100088886	CF	Las Vegas	NV		11/15/2022	7.250	235,270		60				365,000	10/20/2022
100088887	CF	Orlando	FL		11/15/2022	7.750	319,359		(101)				404,400	10/24/2022
100088888	CF	Palmdale	CA		11/15/2022	8.375	430,716		(801)				669,000	10/17/2022
100088889	CF	Houston	TX		11/15/2022	8.375	221,265		(248)				284,900	10/19/2022
100088890	CF	Richfield	UT		11/15/2022	7.625	241,871		(158)				320,000	10/13/2022
100088891	CF	Myrtle Beach	SC		11/15/2022	8.375	202,738		(248)				260,000	10/13/2022
100088893	CF	Millville	NJ		11/15/2022	9.125	94,643		273				130,000	11/15/2022
100088894	CF	Whiting	IN		11/15/2022	9.375	216,804		(130)				250,000	10/18/2022
100088895		Hermosa Beach	CA		11/15/2022	7.125	977,217		2,923				1,760,000	08/18/2022
100088896		Kansas City	KS		11/15/2022	9.875	118,036		(220)				145,000	10/21/2022
100088897		Las Vegas	NV		11/15/2022	7.499	629,654		110				1,100,000	10/14/2022
100088898		Westminister	CA		11/15/2022	6.999	578,806		95				1,000,000	10/11/2022
100088899		Westminister	CA		11/15/2022	6.999	578,742		95				1,000,000	10/11/2022
100088900		Reno	NV		11/15/2022	8.000	745,740		869				1,187,768	08/22/2022
100088901		Griffin	GA		11/15/2022	7.500	101,575		3				158,000	10/18/2022
100088902		Ocala	FL		11/15/2022	8.749	143,404		(215)				236,000	10/17/2022
100088903		Schenectady	NY		11/15/2022	9.500	155,948		(148)				215,000	10/05/2022
100088905		Orlando	FL		11/15/2022	7.375	219,592		37				320,000	09/26/2022
100088906		Houston	TX		11/15/2022	10.501	117,102		(508)				155,000	10/13/2022
100088907		Saint Petersburg	FL		11/15/2022	9.875	264,644		(466)				350,000	10/14/2022
100088908		Jacksonville	FL		11/15/2022	10.625	166,481		(397)				275,000	10/21/2022
100088909		Lutz	FL		11/15/2022	9.125	248,925		(346)				336,190	10/13/2022
100088910		Galloway	NJ		11/15/2022	9.125	102,774		(240)				130,000	10/04/2022
100088911		Dublin	OH		11/15/2022	7.625	149,839		(37)				330,000	10/11/2022
100088912		Homestead	FL		11/15/2022	8.875	333,251		(406)				456,090	10/07/2022
100088913		Malden	MA		11/15/2022	8.125	403,706		(194)				757,000	10/18/2022
100088914		Scottsdale	AZ		11/15/2022	9.750	315,935		(550)				450,000	10/07/2022
100088915		Katy	TX		11/15/2022	9.999	291,261		(1,924)				395,000	10/12/2022
100088916		Belton	TX		11/15/2022	8.500	608,049		(459)				850,000	10/13/2022
100088918		Harrisburg	PA		11/15/2022	10.250	113,664		(132)				154,000	10/14/2022
100088919		Doral	FL		11/15/2022	11.125	387,688		(886)				490,000	10/21/2022
100088920		Edgewater	FL		11/15/2022	9.500	162,653		(315)				240,000	10/21/2022
100088921		Carolina Beach	NC		11/15/2022	7.625	168,886		(51)				225,000	10/12/2022
100088922		Sanford	FL		11/15/2022	8.625	165,719		(289)				320,000	10/06/2022
100088924		Hollywood	FL		11/15/2022	7.625	115,487		(32)				165,000	10/07/2022
100088925		Palm Beach	FL		11/15/2022	8.500	257,902		(239)				385,000	10/05/2022
100088926		Phoenix	AZ		11/15/2022	7.500	466,270		7				725,000	10/07/2022
100088927		Los Angeles	CA		11/15/2022	8.625	481,487		23				690,000	10/20/2022
100088928		Flowery Branch	GA		11/15/2022	7.875	314,521		(121)				481,486	10/14/2022
100088929		Tuxedo Park	NY		11/15/2022	8.250	1,205,822		1,453				1,700,000	10/19/2022
100088930		Covina	CA		11/15/2022	8.000	988,757		30				1,825,000	10/24/2022
100088931		Canton	OH		11/15/2022	7.750	95,936		(14)				130,000	10/07/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088932		Cudjoe Key	FL		11/15/2022	7.625	533,590		252				755,000	10/20/2022
100088933		Tucson	AZ		11/15/2022	10.375	157,245		(439)				276,000	10/07/2022
100088934		Jacksonville	FL		11/15/2022	9.125	105,701		(208)				131,000	10/21/2022
100088935		Murrells Inlet	SC		11/15/2022	7.750	335,821		(67)				480,000	10/17/2022
100088936		Chippewa Lake	OH		11/15/2022	7.750	126,737		(15)				182,000	10/14/2022
100088937		Kissimmee	FL		11/15/2022	7.875	183,106		(99)				259,000	10/20/2022
100088938		New Smyrna Beach	FL		11/15/2022	7.875	177,174		(106)				250,000	10/18/2022
100088940		Miami	FL		11/15/2022	7.625	431,740		42				625,000	10/04/2022
100088941		Hilo	HI		11/15/2022	8.125	206,733		(3,653)				510,000	10/11/2022
100088942		Rio Rico	AZ		11/15/2022	7.875	273,938		(128)				400,000	10/11/2022
100088943		Scranton	PA		11/15/2022	8.250	152,269		(94)				200,000	10/05/2022
100088944		Las Vegas	NV		11/15/2022	6.750	568,648		1,684				780,000	10/07/2022
100088945		Sunny Isles Beach	FL		11/15/2022	7.625	609,245		63				950,000	10/06/2022
100088946		Bolton	CT		11/15/2022	7.375	170,787		70				300,000	10/18/2022
100088947		Las Vegas	NV		11/15/2022	7.749	172,103		(63)				245,000	10/07/2022
100088948		Daytona Beach Shores	FL		11/15/2022	8.625	164,826		(220)				225,000	10/17/2022
100088949		Malibu	CA		11/15/2022	7.625	1,787,538		(146)				2,500,000	10/21/2022
100088950		Avon Park	FL		11/15/2022	7.875	155,889		(83)				195,000	10/13/2022
100088951		Hollywood	FL		11/15/2022	8.250	461,909		(193)				655,000	10/05/2022
100088952		Aventura	FL		11/15/2022	7.875	452,951		(22)				652,000	10/20/2022
100088953		Columbia Heights	MN		11/15/2022	8.250	297,089		10				375,000	10/14/2022
100088954		Fort Worth	TX		11/15/2022	8.625	115,114		(396)				142,000	10/11/2022
100088955		North Bergen	NJ		11/15/2022	7.750	423,123		342				734,000	10/04/2022
100088956		Scottsdale	AZ		11/15/2022	8.750	305,630		(431)				415,500	10/06/2022
100088957		Bound Brook	NJ		11/15/2022	8.000	384,567		129				605,000	10/11/2022
100088958		Hartwell	GA		11/15/2022	7.375	148,008		13				425,000	10/05/2022
100088959		Long Beach	CA		11/15/2022	6.750	795,480		246				1,691,500	10/19/2022
100088960		Plantation	FL		11/15/2022	7.500	106,367		(10)				153,000	10/05/2022
100088961		Phoenix	AZ		11/15/2022	8.000	546,441		(309)				1,050,000	10/12/2022
100088962		Volcano	HI		11/15/2022	7.875	475,409		(106)				680,000	10/20/2022
100088963		Lavallette	NJ		11/15/2022	8.250	913,855		(571)				1,699,000	10/13/2022
100088964		Phoenix	AZ		11/15/2022	9.374	134,062		(238)				398,000	10/17/2022
100088965		Orlando	FL		11/15/2022	8.000	102,672		(101)				183,000	10/12/2022
100088966		Ocala	FL		11/15/2022	7.624	194,276		17				246,000	10/17/2022
100088968		Naples	FL		11/15/2022	8.750	529,571		(386)				740,000	10/17/2022
100088969		Tomball	TX		11/15/2022	8.625	141,112		(1,082)				195,000	09/30/2022
100088970		Biscayne Park	FL		11/15/2022	8.375	828,809		(341)				1,175,000	10/20/2022
100088971		Kissimmee	FL		11/15/2022	7.249	194,361		104				250,000	10/17/2022
100088972		Wilton Manors	FL		11/15/2022	8.125	650,804		(148)				930,000	10/06/2022
100088973		Kissimmee	FL		11/15/2022	8.250	216,649		(188)				302,000	10/14/2022
100088974		Phoenix	AZ		11/15/2022	7.500	183,169		(24)				350,000	10/11/2022
100088975		Orlando	FL		11/15/2022	8.000	169,807		(443)				280,000	10/17/2022
100088976		Orlando	FL		11/15/2022	7.750	400,444		(2)				500,000	10/14/2022
100088977		Scottsdale	AZ		11/15/2022	7.500	185,477		(18)				267,500	10/18/2022
100088978		Hallandale Beach	FL		11/15/2022	7.875	198,099		(109)				280,000	10/18/2022
100088979		Trenton	NJ		11/15/2022	8.375	106,109		(52)				145,000	10/21/2022
100088980		Treasure Island	FL		11/15/2022	7.875	279,778		(88)				400,000	10/14/2022
100088981		Temecula	CA		11/15/2022	8.000	448,591		266				815,000	10/11/2022
100088982		Riviera Beach	FL		11/15/2022	7.875	371,230		(101)				530,000	10/14/2022
100088983		Doral	FL		11/15/2022	7.875	225,808		(108)				320,000	10/19/2022
100088984		Lacey	WA		11/15/2022	7.999	171,734		(120)				375,000	10/18/2022
100088985		Port Chester	NY		11/15/2022	7.625	559,889		985				803,400	10/24/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088986		Las Vegas	NV		11/15/2022	7.750	158,850		(80)				210,000	10/19/2022
100088987		Bolingbrook	IL		11/15/2022	8.124	194,077		(88)				275,000	10/18/2022
100088988		Miami	FL		11/15/2022	9.500	431,212		(473)				590,000	10/11/2022
100088989		Oxnard	CA		11/15/2022	8.000	253,903		(169)				685,000	10/19/2022
100088990		Stockbridge	GA		11/15/2022	8.625	183,079		(243)				250,000	10/21/2022
100088991		Plantation	FL		11/15/2022	9.000	593,622		(704)				765,000	10/24/2022
100088992		Brookhaven	GA		11/15/2022	8.500	382,262		(369)				530,000	10/20/2022
100088993		Albemarle	NC		11/15/2022	9.625	146,629		(290)				170,000	10/21/2022
100088994		Columbus	OH		11/15/2022	8.250	180,822		(102)				270,000	10/14/2022
100088995		Hollywood	FL		11/15/2022	8.750	328,311		(18)				430,000	10/24/2022
100088996		Dayton	OH		11/15/2022	8.125	100,719		(50)				168,000	10/18/2022
100089024	CF	Portland	OR		11/04/2022	7.500	319,445		(224)				420,000	09/30/2022
100089029	CF	Los Angeles	CA		11/04/2022	8.125	646,717		(429)				850,000	10/12/2022
100089031	CF	Moreno Valley	CA		11/04/2022	8.750	524,119		(655)				655,000	10/12/2022
100089032	CF	Escondido	CA		11/04/2022	8.875	778,508		(382)				1,000,000	10/24/2022
100089035	CF	Auburn	WA		11/04/2022	7.875	332,914		(315)				495,000	10/17/2022
100089038	CF	Ocoee	FL		11/04/2022	7.000	400,071		488				555,000	10/07/2022
100089039	CF	Orlando	FL		11/04/2022	6.750	265,847		188				555,000	09/28/2022
100089041	CF	Inglewood	CA		11/04/2022	6.875	245,964		75				617,500	10/13/2022
100089044	CF	Honolulu	HI		11/04/2022	6.750	880,528		621				1,220,000	10/12/2022
100089050	CF	Buford	GA		01/06/2023	9.500	1,225,992		(4)				1,450,000	11/18/2022
100089052	CF	Plumas Lake	CA		01/06/2023	8.750	340,050		(149)				435,000	11/28/2022
100089053		Desert Hot Springs	CA		01/06/2023	7.875	391,217		(155)				700,000	11/16/2022
100089054		Copperopolis	CA		01/06/2023	8.500	614,387		(211)				1,150,000	11/21/2022
100089055	CF	Cicero	IL		01/06/2023	8.875	173,281		(55)				300,000	11/09/2022
100089056	CF	Fort Myers	FL		01/06/2023	8.875	368,542		(123)				484,000	11/18/2022
100089059	CF	Palm Springs	CA		01/06/2023	8.750	2,349,237		(66)				3,099,000	11/29/2022
100089060	CF	Bell Canyon	CA		01/06/2023	8.500	1,236,287		116				1,700,000	12/06/2022
100089063	CF	Frisco	CO		01/06/2023	9.625	1,685,618		(529)				2,069,000	11/09/2022
100089065	CF	Taylors	SC		01/06/2023	9.500	231,220		(115)				279,000	11/28/2022
100089067	CF	Oakhurst	NJ		01/06/2023	8.500	550,955		(134)				865,000	11/30/2022
100089069	CF	Minier	IL		01/06/2023	10.750	256,215		78				308,000	11/22/2022
100089070	CF	Sevierville	TN		01/06/2023	9.000	425,228		(284)				641,000	11/08/2022
100089071		CEDAR HILL	TX		01/06/2023	8.375	402,547		(31)				700,000	11/17/2022
100089072	CF	Lake Elsinore	CA		01/06/2023	8.750	479,135		(358)				625,000	12/07/2022
100089074	CF	Tampa	FL		01/06/2023	9.125	1,960,568		(266)				2,450,000	11/18/2022
100089075	CF	Simpsonville	SC		01/06/2023	8.875	366,529		(190)				450,000	11/29/2022
100089076	CF	NICEVILLE	FL		01/06/2023	8.875	425,951		232				590,000	11/22/2022
100089085		Modesto	CA		01/06/2023	8.875	157,979		(230)				205,000	11/15/2022
100089094		Phoenix	AZ		01/06/2023	8.750	626,140		(81)				820,000	11/10/2022
100089097		Easley	SC		01/06/2023	8.875	100,723		(87)				142,000	11/14/2022
100089100		Easley	SC		01/06/2023	8.875	100,645		(126)				140,000	11/14/2022
100089101		Fort Worth	TX		01/06/2023	8.250	262,955		(185)				345,000	11/16/2022
100089200	CF	Carolina Beach	NC		11/18/2022	7.250	292,522		30				400,002	11/01/2022
100089201	CF	Scottsdale	AZ		11/18/2022	7.250	298,512		(42)				1,050,001	11/01/2022
100089202	CF	Destin	FL		11/18/2022	7.250	451,689		(197)				666,001	11/01/2022
100089203	CF	Anacortes	WA		11/18/2022	7.250	444,074		(325)				1,434,015	10/01/2022
100089204	CF	Tempe	AZ		11/18/2022	7.500	481,037		(142)				845,000	10/01/2022
100089205	CF	Burleson	TX		11/18/2022	8.250	326,362		(352)				395,000	10/01/2022
100089207	CF	SANTA CRUZ	CA		11/18/2022	8.750	1,178,633		(447)				1,350,001	10/01/2022
100089209	CF	Mundelein	IL		11/18/2022	7.875	182,392		55				220,001	11/01/2022
100089211	CF	Coeur D Alene	ID		11/18/2022	6.625	379,990		106				775,001	11/01/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089215	CF	Los Angeles	CA		11/18/2022	7.125	1,794,878		42				2,255,000	11/01/2022
100089220	CF	Beaufort	SC		11/18/2022	9.750	340,460		(216)				373,000	08/01/2022
100089221	CF	Atlanta	GA		11/18/2022	7.625	387,322		23				490,000	10/01/2022
100089223	CF	La Puente	CA		01/26/2023	7.125	537,969		(277)				1,000,000	10/22/2022
100089224	CF	Vancouver	WA		01/26/2023	7.500	367,438		(2,644)				775,000	10/26/2022
100089225	CF	Las Vegas	NV		01/26/2023	9.625	1,235,306		(829)				1,350,000	10/17/2022
100089226	CF	Lakeside	CA		01/26/2023	7.875	569,780		(42)				680,000	10/04/2022
100089227	CF	Reno	NV		01/26/2023	7.250	1,441,448		98				1,825,000	10/14/2022
100089228		Eagle	ID		01/26/2023	8.125	252,893		(1,115)				575,000	10/25/2022
100089229	CF	West Sacramento	CA		01/26/2023	7.250	235,068		(243)				625,000	11/01/2022
100089230	CF	Fresno	CA		01/26/2023	7.500	455,561		416				555,000	10/06/2022
100089232	CF	North Palm Beach	FL		01/26/2023	7.875	324,547		(418)				425,000	10/26/2022
100089233	CF	Diamond Bar	CA		01/26/2023	6.999	2,445,705		(34)				3,800,000	10/04/2022
100089234	CF	Lomita	CA		01/26/2023	7.750	628,663		(117)				775,000	10/13/2022
100089235	CF	Milford	CT		01/26/2023	8.125	569,471		673				720,000	10/26/2022
100089236	CF	Kent	WA		01/26/2023	7.250	723,738		(109)				908,000	10/17/2022
100089237	CF	Paradise Valley	AZ		01/26/2023	8.875	2,598,571		(667)				4,200,000	10/21/2022
100089238	CF	Flanders	NJ		01/26/2023	8.125	651,101		2,133				850,000	11/01/2022
100089239	CF	Colonia	NJ		01/26/2023	9.125	731,720		(855)				850,000	10/25/2022
100089240	CF	Kissimmee	FL		01/26/2023	7.500	392,789		(291)				495,000	10/07/2022
100089241	CF	Ponder	TX		01/26/2023	8.250	316,754		150				380,000	10/21/2022
100089242	CF	Findlay	OH		01/26/2023	8.500	255,783		(462)				355,000	11/05/2022
100089243	CF	Fulshear	TX		01/26/2023	7.875	289,724		(240)				355,000	10/27/2022
100089244	CF	Miami	FL		01/26/2023	8.250	403,898		(299)				475,000	10/21/2022
100089245	CF	Upper Marlboro	MD		01/26/2023	8.875	524,309		63				650,000	10/27/2022
100089246	CF	Cresskill	NJ		01/26/2023	8.625	810,292		(1,099)				1,015,000	10/31/2022
100089247	CF	Chino	CA		01/26/2023	8.125	562,303		(373)				700,000	10/28/2022
100089248	CF	New Britain	CT		01/26/2023	8.375	293,016		(441)				360,000	11/04/2022
100089249	CF	Chicago	IL		01/26/2023	8.500	162,124		234				205,000	11/04/2022
100089250	CF	Stockton	CA		01/26/2023	7.999	497,037		(55)				625,000	10/28/2022
100089251	CF	Bridgeport	CT		01/26/2023	8.375	479,670		2,749				650,000	10/20/2022
100089252	CF	Stockton	CA		01/26/2023	7.749	860,784		660				1,150,000	10/28/2022
100089253	CF	Garland	TX		01/26/2023	7.500	429,468		(82)				542,000	10/19/2022
100089254	CF	Slidell	LA		01/26/2023	8.375	299,536		441				388,000	10/28/2022
100089255	CF	Closter	NJ		01/26/2023	8.000	790,957		(560)				1,052,000	10/28/2022
100089256	CF	Raleigh	NC		01/26/2023	8.125	1,422,409		1,909				1,936,000	10/21/2022
100089257		St. Petersburg	FL		01/26/2023	8.999	227,602		135				300,000	10/19/2022
100089260	CF	Sacramento	CA		01/26/2023	7.874	284,004		(395)				373,000	11/03/2022
100089261		Allons	TN		01/26/2023	9.125	211,836		(303)				324,000	10/21/2022
100089262		Temple Terrace	FL		01/26/2023	9.125	144,091		(235)				186,000	10/20/2022
100089263		Sun Valley	CA		01/26/2023	8.875	809,709		(335)				1,075,000	10/08/2022
100089264	CF	Elgin	IL		01/26/2023	8.250	290,531		(162)				444,000	10/26/2022
100089265		El Paso	TX		01/26/2023	9.250	234,889		3,571				300,000	10/26/2022
100089266		Machesney Park	IL		01/26/2023	9.500	196,812		(139)				282,000	10/26/2022
100089267		Merced	CA		01/26/2023	9.750	584,937		35				785,000	10/26/2022
100089268		Oak Park	MI		01/26/2023	9.625	133,310		(772)				230,000	10/14/2022
100089269		Blacklick	OH		01/26/2023	8.875	280,053		1				395,000	10/03/2022
100089272		Watkins	CO		01/26/2023	8.875	351,329		(536)				540,000	10/11/2022
100089273		Philadelphia	PA		01/26/2023	9.000	211,406		(392)				310,000	10/03/2022
100089275		Rosenberg	TX		01/26/2023	9.250	291,535		(722)				407,000	10/28/2022
100089276		New Boston	MI		01/26/2023	9.375	166,559		(1,047)				295,000	10/21/2022
100089277		Plant City	FL		01/26/2023	9.249	192,722		(348)				250,000	10/31/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089278		Little Elm	TX		01/26/2023	9.124	171,716		(1,268)				460,000	10/21/2022
100089279	CF	Sarasota	FL		01/26/2023	8.250	551,223		1,587				710,000	10/21/2022
100089281	CF	Littleton	CO		01/26/2023	7.875	903,774		117				1,160,000	10/07/2022
100089282	CF	Austin	TX		01/26/2023	9.750	503,173		7,431				625,000	10/26/2022
100089283	CF	Cheltenham	PA		01/26/2023	7.875	229,506		(447)				345,000	10/31/2022
100089284	CF	Fort Worth	TX		01/26/2023	9.375	605,303		346				795,000	10/28/2022
100089285	CF	Frederick	MD		01/26/2023	8.250	313,953		(261)				420,000	10/24/2022
100089286	CF	Palm Desert	CA		01/26/2023	8.250	496,462		(812)				700,000	10/18/2022
100089287	CF	Sequim	WA		01/26/2023	8.250	239,900		(403)				430,000	10/31/2022
100089290	CF	Joshua Tree	CA		01/26/2023	7.500	459,605		(289)				680,000	11/02/2022
100089291	CF	Smithville	TX		01/26/2023	9.125	358,564		(212)				425,000	11/03/2022
100089292	CF	Long Beach	CA		01/26/2023	8.375	245,998		(496)				320,000	11/01/2022
100089293	CF	Dumont	NJ		01/26/2023	7.999	426,600		(679)				575,000	10/28/2022
100089294	CF	Roseville	CA		01/26/2023	8.000	320,299		(537)				408,000	10/18/2022
100089295	CF	Spencerville	MD		01/26/2023	7.750	500,019		(212)				665,000	11/03/2022
100089296	CF	Manor	TX		01/26/2023	8.374	328,016		(420)				405,000	10/12/2022
100089297	CF	Henderson	NV		01/26/2023	9.625	546,799		(956)				699,900	11/03/2022
100089374	CF	Queen Creek	AZ		11/17/2022	6.375	1,441,265		1,367				2,945,000	10/07/2022
100089375	CF	Bluffdale	UT		11/17/2022	6.750	486,783		242				1,100,000	10/24/2022
100089377	CF	Ogden	UT		11/17/2022	8.500	289,254		(254)				380,000	10/24/2022
100089380		Beavercreek	OH		11/17/2022	8.000	210,454		(217)				300,000	10/21/2022
100089382	CF	Naperville	IL		11/17/2022	9.750	199,909		(125)				229,500	10/17/2022
100089383	CF	Fort Myers	FL		11/17/2022	10.000	400,880		(1,346)				475,000	10/21/2022
100089387	CF	Hollywood	FL		11/17/2022	8.125	114,266		(192)				330,000	10/21/2022
100089388	CF	Key West	FL		11/17/2022	8.250	957,241		22				1,200,000	10/21/2022
100089390	CF	Culver City	CA		11/17/2022	8.625	1,108,801		(621)				1,365,000	10/24/2022
100089391		San Francisco	CA		11/17/2022	7.625	507,029		(323)				1,550,000	10/24/2022
100089392		Asheville	NC		11/17/2022	9.000	297,068		(455)				350,000	10/28/2022
100089393		Spring	TX		11/17/2022	8.250	298,604		(143)				404,000	10/21/2022
100089400	CF	North Caldwell	NJ		11/17/2022	8.375	1,028,399		1,070				1,350,000	10/05/2022
100089403	CF	Argyle	TX		11/17/2022	8.750	408,921		(677)				620,000	10/31/2022
100089404	CF	Grand Prairie	TX		11/17/2022	8.125	356,663		120				445,000	10/21/2022
100089405	CF	Crosby	TX		11/17/2022	9.875	180,905		(72)				233,500	10/31/2022
100089406	CF	Abilene	TX		11/17/2022	9.125	277,937		(75)				330,000	11/02/2022
100089410		Mokena	IL		11/18/2022	9.875	611,645		(145)				870,000	07/26/2022
100089412	CF	Playa Del Rey	CA		11/18/2022	7.750	1,902,568		(1,207)				3,200,000	05/31/2022
100089413	CF	Bakersfield	CA		11/18/2022	8.875	349,532		10				440,000	09/13/2022
100089418	CF	Ahwahnee	CA		11/18/2022	8.250	283,522		(218)				393,500	09/21/2022
100089419	CF	Fountain Hills	AZ		11/18/2022	7.625	907,130		(67)				1,230,000	09/23/2022
100089421	CF	Tampa	FL		11/18/2022	8.250	491,120		(100)				615,000	10/11/2022
100089424		Miami	FL		11/18/2022	8.375	139,095		(49)				197,500	09/26/2022
100089425		Port Washington	NY		11/18/2022	8.250	608,900		(123)				870,000	10/17/2022
100089427		South San Francisco	CA		11/18/2022	8.875	1,068,751		(140)				1,400,000	09/22/2022
100089430	CF	Atlanta	GA		11/18/2022	9.500	276,088		(122)				360,000	10/13/2022
100089433	CF	Kenmore	WA		11/18/2022	8.375	925,847		(225)				1,540,000	09/22/2022
100089434	CF	Mc Minnville	TN		11/18/2022	6.990	234,761		25				340,000	09/15/2022
100089435	CF	Portland	OR		11/18/2022	8.990	284,434		(293)				380,000	10/05/2022
100089559	CF	Los Angeles	CA		01/30/2023	8.375	1,858,911		(770)				2,300,000	12/05/2022
100089566	CF	Barto	PA		01/30/2023	8.750	397,872		(27)				555,000	12/01/2022
100089573	CF	Santa Clarita	CA		01/30/2023	8.875	627,870		(439)				815,000	12/12/2022
100089581	CF	Orlando	FL		01/30/2023	9.375	789,535		(268)				975,000	12/06/2022
100089582	CF	La Quinta	CA		01/30/2023	9.625	1,005,330		(239)				1,300,000	12/28/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089583	CF	Kissimmee	FL		01/30/2023	8.750	708,186		(61)				874,000	12/30/2022
100089585	CF	Celebration	FL		01/30/2023	9.250	2,343,767		(767)				3,000,000	12/27/2022
100089586	CF	Tampa	FL		01/30/2023	10.000	589,013		(361)				725,000	12/07/2022
100089588	CF	Celebration	FL		01/30/2023	8.875	555,349		(232)				688,000	11/29/2022
100089589	CF	Celebration	FL		01/30/2023	8.500	538,620		(314)				660,000	12/02/2022
100089590		Jacksonville	FL		01/30/2023	10.625	302,036		(271)				361,000	11/30/2022
100089594		Imperial	CA		01/30/2023	11.125	184,698		(277)				292,500	12/05/2022
100089595	CF	Gilbert	AZ		01/30/2023	10.000	785,784		(305)				1,000,000	11/23/2022
100089596	CF	Banner Elk	NC		01/30/2023	9.250	362,974		(98)				450,000	12/12/2022
100089597	CF	Los Angeles (Granada Hills Are	CA		01/30/2023	8.125	1,654,086		(721)				2,065,000	11/21/2022
100089598	CF	Auburn	WA		01/30/2023	11.000	534,369		(504)				603,000	12/08/2022
100089599	CF	Denver	CO		01/30/2023	10.375	430,788		(360)				515,000	12/06/2022
100089600	CF	Cypress	TX		01/30/2023	9.500	586,983		33				865,000	12/23/2022
100089601	CF	Boca Raton	FL		01/30/2023	9.750	532,244		(642)				650,000	11/30/2022
100089602	CF	Yorba Linda	CA		01/30/2023	8.500	939,024		(404)				1,328,000	11/22/2022
100089605	CF	Murrieta	CA		01/30/2023	8.375	461,143		(229)				600,000	11/29/2022
100089607	CF	Redding	CA		01/30/2023	8.375	344,262		(308)				425,000	11/23/2022
100089612	CF	Mansfield	TX		01/30/2023	10.000	448,602		(111)				575,000	12/20/2022
100089613	CF	Fort Lauderdale	FL		01/30/2023	9.125	138,249		(459)				200,000	11/29/2022
100089614		Ogden	IL		01/30/2023	11.625	106,119		(99)				128,000	11/22/2022
100089615	CF	Bradenton	FL		01/30/2023	8.875	390,095		(257)				478,000	12/14/2022
100089618	CF	Orlando	FL		01/30/2023	8.625	271,347		(202)				332,000	12/05/2022
100089620	CF	Park City	UT		01/30/2023	9.375	426,221		(319)				550,000	12/02/2022
100089622	CF	Torrance	CA		01/30/2023	10.000	856,877		(102)				1,080,000	12/13/2022
100089623		Surprise	AZ		01/30/2023	10.250	401,466		(29)				555,000	12/29/2022
100089630	CF	Vacaville	CA		01/30/2023	9.625	429,035		(292)				540,000	12/09/2022
100089632	CF	Long Beach	CA		01/30/2023	9.875	967,698		(14)				1,200,000	11/29/2022
100089636	CF	Gilbert	AZ		01/30/2023	9.750	1,054,863		(472)				1,225,000	12/27/2022
100089638	CF	Gillette	WY		01/30/2023	10.000	167,479		(70)				202,000	12/07/2022
100089639	CF	Knoxville	TN		01/30/2023	9.875	593,538		(355)				695,000	12/06/2022
100089643		Hollywood	FL		01/30/2023	10.375	308,793		(382)				386,000	12/12/2022
100089644		Groningen	NLD		11/29/2022	4.850	178,816					5,428	286,186	12/01/2023
100089645		Groningen	NLD		11/29/2022	1.000	26,126					733	41,814	12/01/2023
100089646		Eindhoven	NLD		11/29/2022	4.750	309,064					9,384	608,000	12/01/2023
100089647		Almelo	NLD		11/29/2022	4.750	107,414					3,260	130,268	12/01/2023
100089648		Almelo	NLD		11/29/2022	4.750	6,706					188	8,132	12/01/2023
100089649		Sneek	NLD		11/29/2022	4.700	107,453					3,262	140,000	12/01/2023
100089650		Spijkenisse	NLD		11/29/2022	4.650	197,801					6,003	256,000	12/01/2023
100089651		Franeker	NLD		11/29/2022	4.500	92,719					2,815	120,000	12/01/2023
100089652		Leeuwarden	NLD		11/29/2022	4.000	543,070					16,486	736,000	12/01/2023
100089653		Maastricht	NLD		11/29/2022	4.900	79,474					2,111	152,000	12/01/2023
100089654		Rotterdam	NLD		11/29/2022	4.950	242,616					6,943	308,000	12/01/2023
100089655		Amsterdam	NLD		11/29/2022	4.850	357,632					10,858	832,000	12/01/2023
100089656		Breda	NLD		11/29/2022	4.950	335,776					10,195	468,000	12/01/2023
100089657		Roosendaal	NLD		11/29/2022	4.900	129,145					3,920	156,000	12/01/2023
100089658		Utrecht	NLD		11/29/2022	4.600	216,345					6,566	296,000	12/01/2023
100089659		Venray	NLD		11/29/2022	5.300	133,251					4,046	176,000	12/01/2023
100089660		Groningen	NLD		11/29/2022	5.250	400,680					12,162	484,000	12/01/2023
100089661		Heemstede	NLD		11/29/2022	4.400	2,207,603					67,015	2,932,000	12/01/2023
100089662		Amsterdam	NLD		11/29/2022	4.400	265,795					8,069	344,000	12/01/2023
100089663		Den Haag	NLD		11/29/2022	4.650	258,731					7,856	338,400	12/01/2023
100089664		Enkhuizen/Hoorn	NLD		11/29/2022	4.650	222,526					6,756	288,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089665		Den Haag	NLD		11/29/2022	4.750	370,877					11,260	448,000	12/01/2023
100089666		Den Haag	NLD		11/29/2022	4.550	220,760					6,703	464,000	12/01/2023
100089668		Rotterdam	NLD		11/29/2022	4.400	183,673					4,769	320,000	12/01/2023
100089669		Rotterdam	NLD		11/29/2022	4.400	442,183					11,767	700,000	12/01/2023
100089670		Zeist	NLD		11/29/2022	4.650	1,220,804					37,059	1,580,000	12/01/2023
100089671		Katwijk	NLD		11/29/2022	4.400	706,433					21,448	1,173,333	12/01/2023
100089672		Oostburg	NLD		11/29/2022	4.950	217,581					6,606	281,600	12/01/2023
100089673		Deventer	NLD		11/29/2022	5.100	126,716					3,847	164,000	12/01/2023
100089674		Enschede	NLD		11/29/2022	4.950	249,459					7,572	340,000	12/01/2023
100089675		Deventer	NLD		11/29/2022	4.150	603,117					18,312	880,000	12/01/2023
100089676		Zierikzee	NLD		11/29/2022	5.000	662,281					20,100	980,000	12/01/2023
100089678		Zierikzee	NLD		11/29/2022	5.950	235,110					7,137	284,000	12/01/2023
100089679		Schiedam/Vlaardingen	NLD		11/29/2022	5.050	173,959					5,282	198,204	12/01/2023
100089680		Schiedam/Vlaardingen	NLD		11/29/2022	5.050	10,704					301	12,196	12/01/2023
100089681		Rotterdam	NLD		11/29/2022	4.400	161,155					4,893	292,000	12/01/2023
100089682		Hoogeveen	NLD		11/29/2022	5.000	144,112					4,375	248,000	12/01/2023
100089683		Zeist	NLD		11/29/2022	4.550	771,557					23,422	1,104,000	12/01/2023
100089684		Spijkenisse	NLD		11/29/2022	4.500	1,131,794					31,545	1,571,819	12/01/2023
100089685		Veldhoven	NLD		11/29/2022	5.050	492,737					14,958	744,000	12/01/2023
100089686		Breda	NLD		11/29/2022	5.150	188,750					5,729	214,869	12/01/2023
100089687		Breda	NLD		11/29/2022	5.150	11,535					314	13,131	12/01/2023
100089688		Appingedam	NLD		11/29/2022	5.200	197,492					5,245	284,000	12/01/2023
100089689		Oostburg	NLD		11/29/2022	4.950	129,807					3,940	168,000	12/01/2023
100089690		Deventer	NLD		11/29/2022	5.100	874,211					26,536	1,095,999	12/01/2023
100089691		Roosendaal	NLD		11/29/2022	5.000	400,194					12,122	509,600	12/01/2023
100089692		Eindhoven	NLD		11/29/2022	5.050	131,132					3,484	292,000	12/01/2023
100089693		Lelystad	NLD		11/29/2022	5.050	178,816					5,429	203,288	12/01/2023
100089694		Lelystad	NLD		11/29/2022	5.050	11,182					314	12,712	12/01/2023
100089695		Heerlen	NLD		11/29/2022	5.100	105,965					3,217	128,000	12/01/2023
100089696		Lelystad	NLD		11/29/2022	4.600	245,485					7,453	304,000	12/01/2023
100089697		Den Haag	NLD		11/29/2022	4.750	702,018					21,311	848,000	12/01/2023
100089698		Amsterdam/Amstelveen	NLD		11/29/2022	4.950	215,241					6,534	300,000	12/01/2023
100089699		Den Haag	NLD		11/29/2022	4.750	602,676					18,295	728,000	12/01/2023
100089700		Den Haag	NLD		11/29/2022	5.200	166,895					5,066	220,000	12/01/2023
100089701		Helmond	NLD		11/29/2022	5.000	185,439					5,630	240,000	12/01/2023
100089702		Helmond	NLD		11/29/2022	5.000	169,985					5,159	220,000	12/01/2023
100089703		Tilburg	NLD		11/29/2022	5.500	234,006					6,650	346,000	12/01/2023
100089704		Zierikzee	NLD		11/29/2022	5.150	82,123					2,493	93,404	12/01/2023
100089705		Zierikzee	NLD		11/29/2022	5.150	5,799					163	6,596	12/01/2023
100089706		Katwijk	NLD		11/29/2022	5.200	168,882					5,127	193,152	12/01/2023
100089707		Katwijk	NLD		11/29/2022	5.200	10,884					318	12,448	12/01/2023
100089708		Tilburg	NLD		11/29/2022	5.100	441,521					13,403	760,800	12/01/2023
100089709		Groningen	NLD		11/29/2022	4.950	129,807					3,941	168,000	12/01/2023
100089710		Groningen	NLD		11/29/2022	4.950	151,442					4,598	196,000	12/01/2023
100089711		Rotterdam	NLD		11/29/2022	5.500	487,880					14,810	680,000	12/01/2023
100089712		Rotterdam	NLD		11/29/2022	5.000	1,523,688					46,259	1,972,000	12/01/2023
100089713		Rotterdam	NLD		11/29/2022	5.500	174,180					5,288	210,400	12/01/2023
100089714		Zutphen	NLD		11/29/2022	5.600	166,895					5,065	216,000	12/01/2023
100089715		Groningen	NLD		11/29/2022	4.750	438,871					13,320	611,698	12/01/2023
100089716		Rotterdam	NLD		11/29/2022	5.600	113,912					3,459	176,000	12/01/2023
100089717		Tilburg	NLD		11/29/2022	5.350	441,521					13,403	807,200	12/01/2023
100089718		Den Haag	NLD		11/29/2022	5.750	304,649					9,249	386,000	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089719		Amsterdam/Amstelveen	NLD		11/29/2022	5.350	220,981					6,708	308,000	12/01/2023
100089720		Rotterdam	NLD		11/29/2022	4.950	415,029					12,598	591,200	12/01/2023
100089722		Groningen	NLD		11/29/2022	5.950	249,018					7,558	392,000	12/01/2023
100089723		Oostburg	NLD		11/29/2022	4.950	791,205					24,013	1,024,000	12/01/2023
100089724		Groningen	NLD		11/29/2022	5.500	176,167					5,349	228,000	12/01/2023
100089725		Zierikzee	NLD		11/29/2022	5.150	301,338					9,149	342,574	12/01/2023
100089726		Zierikzee	NLD		11/29/2022	5.150	18,847					530	21,426	12/01/2023
100089727		Echt/Limburg	NLD		11/29/2022	5.800	924,103					28,046	1,288,000	12/01/2023
100089728		Dordrecht/Drechtsteden	NLD		11/29/2022	4.850	878,638					26,666	1,022,833	12/01/2023
100089729		Dordrecht/Drechtsteden	NLD		11/29/2022	1.000	33,086					928	38,515	12/01/2023
100089730		Den Haag	NLD		11/29/2022	4.600	150,117					4,557	196,000	12/01/2023
100089731		Rotterdam	NLD		11/29/2022	5.550	641,353					19,468	924,800	12/01/2023
100089738	CF	Orange Beach	AL		12/02/2022	7.999	737,148		(19)				950,000	10/19/2022
100089739	CF	Fremont	CA		12/02/2022	6.499	857,849		561				4,030,000	10/27/2022
100089740	CF	Aventura	FL		12/02/2022	7.374	200,400		(124)				550,000	09/23/2022
100089741	CF	Wyndmoor	PA		12/02/2022	7.749	2,770,742		(39)				3,500,000	09/28/2022
100089742	CF	Columbus	OH		12/02/2022	7.374	244,648		19				381,000	09/30/2022
100089743	CF	Newberry	FL		12/02/2022	8.999	413,004		(254)				515,000	10/20/2022
100089744	CF	Scottsdale	AZ		12/02/2022	8.499	318,530		(227)				395,000	10/12/2022
100089745	CF	Belle Isle	FL		12/02/2022	7.624	447,038		34				564,000	10/21/2022
100089746	CF	Summerville	SC		12/02/2022	10.624	218,238		(621)				275,000	10/13/2022
100089747	CF	Boca Raton	FL		12/02/2022	7.249	363,130		150				465,000	10/19/2022
100089748	CF	Los Angeles	CA		12/02/2022	7.624	1,621,501		356				1,940,000	12/02/2022
100089749		Doral	FL		12/02/2022	8.374	333,741		(409)				515,000	11/02/2022
100089752	CF	Loudonville	NY		12/02/2022	7.250	462,587		583				650,000	10/14/2022
100089756	CF	Los Angeles	CA		12/02/2022	7.625	1,135,131		650				1,429,000	11/01/2022
100089757	CF	Livonia	MI		12/02/2022	9.000	329,357		(300)				377,000	11/01/2022
100089758	CF	Bass Lake	CA		12/02/2022	8.125	738,156		(33)				920,000	11/01/2022
100089759	CF	Carbondale	CO		12/02/2022	9.625	1,653,368		32				1,860,001	11/01/2022
100089760	CF	South Elgin	IL		12/02/2022	8.500	404,970		(8)				530,000	11/01/2022
100089762	CF	Los Angeles	CA		12/02/2022	7.250	3,999,886		(45)				7,900,000	11/01/2022
100089764	CF	Cerritos	CA		12/02/2022	8.000	822,693		(123)				1,275,001	11/01/2022
100089767	CF	West Linn	OR		12/02/2022	8.125	425,511		(15)				570,000	11/01/2022
100089768	CF	Port Saint Lucie	FL		12/02/2022	8.000	439,683		(80)				560,000	11/01/2022
100089770	CF	Antelope	CA		12/02/2022	9.625	214,754		(633)				300,006	11/01/2022
100089771		Waller	TX		12/02/2022	9.000	612,463		(537)				789,000	11/01/2022
100089772	CF	Kissimmee	FL		12/02/2022	9.375	481,538		(380)				528,000	11/01/2022
100089774		Cape Coral	FL		12/02/2022	7.375	219,494		(76)				365,000	11/01/2022
100089775	CF	Azusa	CA		12/02/2022	9.375	713,347		(457)				775,000	11/01/2022
100089777	CF	Livermore	CA		12/02/2022	8.375	2,428,218		(54)				3,025,000	11/01/2022
100089780	CF	Crystal Lake	IL		12/02/2022	7.875	189,991		(4,411)				456,705	11/01/2022
100089782	CF	Colorado Springs	CO		12/02/2022	9.990	389,527		(17)				482,000	11/01/2022
100089785	CF	Floral City	FL		12/02/2022	9.125	236,586		(149)				309,000	11/01/2022
100089942		West Caldwell	NJ		01/26/2023	8.875	208,077		(1,020)				549,900	12/05/2022
100089943	CF	Mission Viejo	CA		01/26/2023	9.000	1,742,427		(1,698)				2,200,000	11/15/2022
100089945	CF	Norfolk	VA		01/26/2023	8.875	435,549		(498)				525,000	11/09/2022
100089946	CF	Saint Cloud	FL		01/26/2023	9.500	513,948		71				616,000	11/18/2022
100089947	CF	Las Vegas	NV		01/26/2023	8.500	292,832		(361)				355,000	11/10/2022
100089948	CF	Scottsdale	AZ		01/26/2023	9.250	1,319,175		82				1,700,000	11/22/2022
100089949	CF	Tehachapi	CA		01/26/2023	10.000	395,996		(486)				485,000	11/23/2022
100089951	CF	Plainfield	IN		01/26/2023	9.250	265,384		(344)				335,000	11/18/2022
100089952	CF	Auburndale	FL		01/26/2023	10.625	277,130		(547)				311,000	11/22/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089953	CF	Scottsdale	AZ		01/26/2023	9.875	500,268		(720)				703,000	11/30/2022
100089955	CF	Galveston	TX		01/26/2023	8.500	143,142		(727)				178,800	11/18/2022
100089956	CF	Galveston	TX		01/26/2023	8.500	120,372		(624)				150,000	11/18/2022
100089957		Maywood	CA		01/26/2023	9.500	498,481		(883)				690,000	11/22/2022
100089958		Long Beach	CA		01/26/2023	9.749	796,587		(1,123)				1,225,000	11/16/2022
100089959		Mesa	AZ		01/26/2023	8.500	305,365		(441)				420,000	11/16/2022
100089960		Wallington	NJ		01/26/2023	8.500	482,662		(1,084)				660,000	11/17/2022
100089961		Oakland	CA		01/26/2023	9.250	376,883		(904)				655,000	11/23/2022
100089962		Meriden	CT		01/26/2023	9.375	176,381		(840)				230,000	11/28/2022
100089963		Newark	NJ		01/26/2023	8.625	450,919		(242)				620,000	11/23/2022
100089964		Milwaukee	WI		01/26/2023	8.500	156,300		(437)				200,000	11/22/2022
100089965		Santa Monica	CA		01/26/2023	8.875	324,186		(537)				2,200,000	11/29/2022
100089966		Brunswick	ME		01/26/2023	9.250	434,499		(282)				618,500	11/30/2022
100089967		Brighton	MA		01/26/2023	9.375	131,920		(608)				450,000	11/30/2022
100089968		Kissimmee	FL		01/26/2023	9.375	156,394		(1,007)				395,000	11/29/2022
100089969		Merritt Island	FL		01/26/2023	9.375	534,634		(225)				760,000	11/21/2022
100089970		Katy	TX		01/26/2023	9.125	231,898		(1,197)				320,000	11/21/2022
100089971		Chula Vista	CA		01/26/2023	8.999	598,739		(237)				835,000	11/14/2022
100089972		Okeechobee	FL		01/26/2023	8.249	165,614		(229)				233,000	10/28/2022
100089974		Waukesha	WI		01/26/2023	8.875	266,096		(499)				339,000	11/29/2022
100089975		Chattanooga	TN		01/26/2023	8.875	121,669		(226)				159,000	11/08/2022
100089976		Galveston	TX		01/26/2023	8.625	336,494		(205)				468,000	11/23/2022
100089978	CF	Anaheim	CA		01/13/2023	7.999	1,593,559		(171)				2,000,000	11/08/2022
100089979		Kissimmee	FL		01/13/2023	7.499	79,777		(4,883)				209,855	04/14/2017
100089981	CF	Ponte Vedra	FL		01/13/2023	9.375	513,153		(666)				690,000	11/30/2022
100089983	CF	Manhattan	KS		01/13/2023	7.750	160,067		(51)				220,000	11/07/2022
100089984	CF	Madera	CA		01/13/2023	9.375	620,210		(333)				760,000	12/06/2022
100089985	CF	Ocala	FL		01/13/2023	7.999	482,984		(40)				606,755	11/09/2022
100089986		Pleasant Prairie	WI		01/13/2023	11.250	257,308		(193)				449,000	11/28/2022
100089987		Winter Garden	FL		01/13/2023	6.125	177,914		(9,268)				305,877	01/23/2019
100089988	CF	Warrior	AL		01/13/2023	8.125	128,978		(53)				160,000	11/15/2022
100089989	CF	Clovis	CA		01/13/2023	9.250	424,095		(314)				550,000	11/28/2022
100089990	CF	Homer	IL		01/13/2023	10.125	195,259		33				220,000	11/10/2022
100089991		Fremont	OH		01/13/2023	11.250	106,529		(118)				155,000	11/09/2022
100089992	CF	Lawton	OK		01/13/2023	10.999	413,724		(22)				465,000	11/28/2022
100089993		Brooklyn Center	MN		01/13/2023	8.250	115,860		(43)				170,000	04/20/2017
100089994	CF	Salinas	CA		01/13/2023	9.625	406,509		(187)				615,000	11/23/2022
100089995	CF	Nuevo	CA		01/13/2023	6.750	140,559		231				620,000	10/28/2022
100089996		Detroit	MI		01/13/2023	11.125	213,759		(202)				310,000	11/18/2022
100089998	CF	Holiday	FL		01/13/2023	9.500	254,279		(352)				340,000	11/14/2022
100089999	CF	Long Beach	CA		01/13/2023	6.375	319,297		519				695,000	10/13/2022
100090000	CF	Miami	FL		01/13/2023	9.375	444,364		(351)				575,000	11/16/2022
100090001	CF	Naples	FL		01/13/2023	6.125	915,579		2,134				1,799,000	10/14/2022
100090002		Loganville	GA		01/13/2023	11.625	1,130,416		(445)				1,700,000	11/28/2022
100090003	CF	Santa Rosa	CA		01/13/2023	5.875	280,896		1,291				600,000	01/31/2019
100090005		Wapato	WA		01/13/2023	10.875	167,839		(345)				235,000	12/05/2022
100090007	CF	Las Vegas	NV		01/13/2023	7.375	407,223		114				518,829	11/10/2022
100090008		Astoria	OR		01/13/2023	11.625	267,853		(550)				450,000	11/16/2022
100090009	CF	Burlington	VT		01/13/2023	4.375	242,230		2,581				422,000	02/15/2022
100090010		Magna	UT		01/13/2023	10.300	135,958		(474)				340,000	11/09/2022
100090011		Morristown	NJ		01/13/2023	7.875	1,038,500		71				1,855,000	11/09/2022
100090012	CF	Santa Maria	CA		01/13/2023	7.250	293,898		86				910,000	10/31/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090013	CF	San Diego	CA		01/13/2023	9.500	329,810		(250)				480,000	11/28/2022
100090014	CF	Mulberry	FL		01/13/2023	9.750	152,824		(296)				200,000	11/17/2022
100090015		Phoenix	AZ		01/13/2023	11.375	253,298		(248)				342,000	12/06/2022
100090017	CF	Pahrump	NV		01/13/2023	8.625	143,060		(4,206)				229,990	11/10/2022
100090018	CF	Denver	CO		01/13/2023	7.875	457,220		(137)				570,000	11/14/2022
100090019	CF	Tampa	FL		01/13/2023	7.625	149,126		(12)				250,000	11/15/2022
100090020	CF	Englewood	CO		01/13/2023	8.375	166,719		(692)				494,500	11/16/2022
100090021	CF	Agoura Hills	CA		01/13/2023	7.750	248,339		(11)				1,160,000	11/07/2022
100090023	CF	Naples	FL		01/13/2023	10.125	561,741		(235)				691,030	11/30/2022
100090024		Tampa	FL		01/13/2023	7.875	167,591		(22)				210,000	11/09/2022
100090025	CF	Saint Cloud	MN		01/13/2023	7.250	187,986		62				268,000	11/08/2022
100090026	CF	Cleveland	OH		01/13/2023	8.375	101,734		(62)				125,000	11/08/2022
100090027	CF	Lindsay	CA		01/13/2023	9.125	376,588		(291)				499,000	11/17/2022
100090028		Hollywood	FL		01/13/2023	7.875	409,720		222				603,000	10/31/2022
100090029	CF	Port Charlotte	FL		01/13/2023	7.375	262,442		109				385,000	11/09/2022
100090030	CF	Lake Point	UT		01/13/2023	7.875	543,958		38				745,000	11/04/2022
100090031	CF	New Smyrna Beach	FL		01/13/2023	8.375	243,046		(118)				369,410	11/23/2022
100090032	CF	Lake Wales	FL		01/13/2023	7.375	225,747		80				355,000	11/17/2022
100090033	CF	Riverview	FL		01/13/2023	8.125	265,129		(103)				376,000	11/21/2022
100090034	CF	Huntington Beach	CA		01/13/2023	7.875	991,913		(7)				1,250,000	11/18/2022
100090035		Oakland	CA		01/13/2023	9.500	376,546		(195)				1,380,000	10/31/2022
100090036	CF	San Leandro	CA		01/13/2023	7.625	604,884		20				940,000	11/21/2022
100090037	CF	Murrells Inlet	SC		01/13/2023	8.250	1,613,482		119				2,063,000	11/28/2022
100090038	CF	Las Vegas	NV		01/13/2023	8.500	181,934		(119)				254,888	11/08/2022
100090039	CF	Waitsburg	WA		01/13/2023	8.000	171,345		(69)				243,000	11/02/2022
100090041	CF	Belleville	NJ		01/13/2023	8.000	410,732		(41)				550,000	11/23/2022
100090042	CF	Laveen	AZ		01/13/2023	8.875	767,044		(268)				950,000	12/06/2022
100090043		Miami Gardens	FL		01/13/2023	8.625	257,569		(233)				500,000	11/16/2022
100090044	CF	Pompano Beach	FL		01/13/2023	7.500	159,160		(17)				360,000	11/15/2022
100090045	CF	West Orange	NJ		01/13/2023	8.375	245,165		(76)				325,000	11/16/2022
100090047	CF	Lake Worth	FL		01/13/2023	9.125	378,253		(106)				470,000	11/17/2022
100090048	CF	Merced	CA		01/13/2023	8.499	254,049		(132)				334,000	11/17/2022
100090049	CF	Kennesaw	GA		01/13/2023	10.000	317,076		(313)				433,000	11/16/2022
100090050	CF	Baltimore	MD		01/13/2023	8.374	103,953		(44)				128,750	11/28/2022
100090051	CF	Santa Rosa	CA		01/13/2023	7.500	197,650		15				1,050,000	11/21/2022
100090052	CF	San Jose	CA		01/13/2023	9.500	562,240		(329)				850,000	11/21/2022
100090053		Blackstone	MA		01/13/2023	10.625	279,545		(385)				401,000	11/21/2022
100090054	CF	Pomona	CA		01/13/2023	8.999	264,088		(152)				372,000	12/05/2022
100090055	CF	Wethersfield	CT		01/13/2023	7.999	279,426		(86)				400,000	10/31/2022
100090056	CF	Venice	CA		01/13/2023	8.749	1,264,640		(526)				2,000,000	12/02/2022
100090057		Wilmette	IL		01/13/2023	8.375	1,269,833		506				1,167,485	11/30/2022
100090058	CF	Cape Coral	FL		01/13/2023	7.750	174,235		(97)				405,000	11/14/2022
100090059	CF	Silver Springs	FL		01/13/2023	9.000	650,951		(339)				985,000	11/10/2022
100090060	CF	Atlanta	GA		01/13/2023	9.750	169,419		(274)				210,000	11/09/2022
100090061	CF	Laurens	SC		01/13/2023	8.250	472,315		(286)				650,000	11/08/2022
100090062	CF	Sunny Isles Beach	FL		01/13/2023	8.125	755,329		(247)				1,075,000	10/31/2022
100090063	CF	Orlando	FL		01/13/2023	9.375	226,292		(249)				265,000	11/08/2022
100090064	CF	Mount Pleasant	SC		01/13/2023	8.375	353,671		(161)				550,000	11/23/2022
100090065	CF	Key West	FL		01/13/2023	7.750	371,374		185				510,000	11/09/2022
100090067		Homestead	FL		01/13/2023	9.750	284,105		(6,575)				1,325,000	11/21/2022
100090068	CF	Powder Springs	GA		01/13/2023	8.750	593,689		(471)				1,075,000	11/18/2022
100090070	CF	Fort Washington	PA		01/13/2023	7.875	344,119		(4)				685,000	11/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090072	CF	Aventura	FL		01/13/2023	7.999	485,814		(88)				680,000	11/22/2022
100090073	CF	Plano	TX		01/13/2023	8.500	280,069		(149)				345,000	11/09/2022
100090074		Sonoma	CA		01/13/2023	9.625	622,477		(187)				770,000	11/16/2022
100090076	CF	Stephenville	TX		01/13/2023	8.624	718,122		(259)				1,100,000	11/28/2022
100090077	CF	Sacramento	CA		01/13/2023	8.875	333,082		(230)				435,000	11/21/2022
100090079	CF	Commerce City	CO		01/13/2023	8.250	306,663		(129)				385,900	11/08/2022
100090080	CF	Coral Gables	FL		01/13/2023	7.249	734,507		325				1,615,000	11/21/2022
100090082	CF	Paradise Valley	AZ		01/13/2023	8.625	1,499,661		(1,064)				5,250,000	11/07/2022
100090084	CF	Lynnwood	WA		01/13/2023	8.375	617,415		(174)				768,750	11/15/2022
100090085	CF	Hollywood	FL		01/13/2023	8.500	701,801		(138)				935,000	11/21/2022
100090086	CF	West Valley City	UT		01/13/2023	9.625	346,871		(91)				560,000	11/23/2022
100090087	CF	Homestead	FL		01/13/2023	8.500	149,210		(554)				385,000	11/18/2022
100090088	CF	Sherwood	OR		01/13/2023	9.249	684,841		(241)				847,000	11/28/2022
100090089	CF	Bluffdale	UT		01/13/2023	9.875	1,483,157		188				2,035,300	11/18/2022
100090090		Goleta	CA		01/13/2023	9.000	755,964		(235)				1,150,000	11/09/2022
100090091	CF	Felton	CA		01/13/2023	8.500	756,172		(198)				1,005,000	11/15/2022
100090092		Chicago	IL		01/13/2023	8.750	173,955		(69)				250,000	11/16/2022
100090093	CF	Hastings	FL		01/13/2023	9.500	135,892		(195)				185,000	11/14/2022
100090094	CF	Opelika	AL		01/13/2023	10.500	98,090		(117)				142,125	11/17/2022
100090099	CF	Ceres	CA		01/13/2023	9.750	585,038		(295)				765,000	11/28/2022
100090100	CF	Conyers	GA		01/13/2023	10.249	187,266		(250)				265,000	11/23/2022
100090101	CF	Houston	TX		01/13/2023	9.875	228,731		(256)				290,000	11/21/2022
100090102	CF	Kansas City	MO		01/13/2023	8.750	434,051		(109)				576,000	11/15/2022
100090103	CF	Long Beach	WA		01/13/2023	8.999	264,229		(259)				450,000	11/30/2022
100090104	CF	Chicago	IL		01/13/2023	9.750	117,510		(126)				160,000	12/02/2022
100090105	CF	Conshohocken	PA		01/13/2023	10.500	737,394		(267)				807,000	11/18/2022
100090106	CF	Moses Lake	WA		01/13/2023	9.750	225,168		(352)				299,900	11/23/2022
100090107	CF	Soquel	CA		01/13/2023	9.250	304,155		(132)				1,650,000	11/22/2022
100090108	CF	Fort Mill	SC		01/13/2023	9.125	292,479		(246)				354,000	12/02/2022
100090109	CF	Houston	TX		01/13/2023	9.750	124,987		(218)				165,000	11/29/2022
100090110	CF	Hemet	CA		01/13/2023	9.375	394,170		(188)				485,000	11/23/2022
100090111	CF	Alexandria	VA		01/13/2023	10.124	170,639		(258)				212,000	11/23/2022
100090112	CF	Tybee Island	GA		01/13/2023	9.124	1,471,553		11				1,840,000	11/18/2022
100090113	CF	Bremerton	WA		01/13/2023	9.250	345,165		(922)				460,000	11/21/2022
100090114		Avondale	AZ		01/13/2023	10.750	231,872		(134)				450,000	11/30/2022
100090115	CF	San Marcos	CA		01/13/2023	9.000	914,611		(4,923)				1,385,000	11/30/2022
100090116	CF	Long Beach	CA		01/13/2023	9.250	1,002,813		(751)				1,475,000	11/29/2022
100090117	CF	Lakehills	TX		01/13/2023	9.375	358,853		(455)				799,000	11/28/2022
100090118	CF	New Braunfels	TX		01/13/2023	8.999	153,656		(106)				288,000	11/30/2022
100090119	CF	Cincinnati	OH		01/13/2023	9.374	121,336		(88)				147,500	11/29/2022
100090120	CF	Vernal	UT		01/13/2023	10.500	372,268		152				450,000	11/15/2022
100090122	CF	Miami Gardens	FL		01/13/2023	10.375	442,166		(314)				570,000	11/23/2022
100090123	CF	Mulberry	FL		01/13/2023	9.375	185,585		(266)				250,000	11/22/2022
100090124	CF	Richland	WA		01/13/2023	9.250	913,952		(151)				1,150,000	12/02/2022
100090125	CF	La Mirada	CA		01/13/2023	8.875	661,935		(291)				820,000	12/06/2022
100090126		Portland	OR		01/13/2023	10.750	333,521		(221)				430,000	11/29/2022
100090127		Boerne	TX		01/13/2023	9.750	995,917		(29)				1,335,000	11/18/2022
100090128	CF	London	KY		01/13/2023	9.625	235,381		(128)				288,000	12/06/2022
100090129	CF	Las Vegas	NV		01/13/2023	9.250	294,229		(2,745)				550,000	11/23/2022
100090131	CF	Potomac	MD		01/13/2023	9.750	951,542		44				1,212,111	12/06/2022
100090132		Gaffney	SC		01/13/2023	10.375	437,306		(66)				544,000	12/05/2022
100090133	CF	Henderson	NV		01/13/2023	7.875	540,385		77				689,943	10/28/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090135	CF	Pryor	OK		01/13/2023	9.000	113,954		(82)				158,920	11/08/2022
100090136	CF	Frankfort	KY		01/13/2023	9.749	112,641		(227)				160,000	12/05/2022
100090137		Orlando	FL		01/13/2023	10.375	298,012		(214)				360,000	11/18/2022
100090138		Fernandina Beach	FL		01/13/2023	9.125	522,355		(50)				686,000	11/08/2022
100090140		Jacksonville Beach	FL		01/13/2023	9.125	414,377		(46)				543,000	11/14/2022
100090143		Orlando	FL		01/13/2023	5.500	119,287		567				186,000	07/16/2021
100090145		Rockport	TX		01/13/2023	10.500	433,135		(597)				673,000	11/23/2022
100090149		Spokane	WA		01/13/2023	9.125	320,505		(200)				448,000	11/08/2022
100090151		Dallas	TX		01/13/2023	10.500	123,993		(250)				160,000	10/28/2022
100090154		Riverdale	MD		01/13/2023	10.000	215,416		(281)				290,000	11/14/2022
100090155		Clermont	FL		01/13/2023	11.375	271,743		(401)				355,937	11/03/2022
100090157		Yucaipa	CA		01/13/2023	9.500	186,518		(277)				400,000	11/22/2022
100090158		Ossining	NY		01/13/2023	8.000	721,984		53				980,000	11/04/2022
100090160		Wayne	NJ		01/13/2023	11.000	183,743		(800)				255,000	11/23/2022
100090161		Greeley	CO		01/13/2023	9.125	180,735		(1,106)				370,000	11/09/2022
100090162		Englewood	FL		01/13/2023	8.000	267,939		(35)				336,000	11/01/2022
100090163		Marco Island	FL		01/13/2023	7.875	550,432		127				800,000	11/02/2022
100090164		Hoffman Estates	IL		01/13/2023	9.250	127,399		(237)				166,000	11/28/2022
100090167		Arlington	TX		01/13/2023	8.250	156,622		(110)				205,000	10/28/2022
100090168		Sunrise	FL		01/13/2023	4.875	257,273		2,044				460,000	12/03/2021
100090169		Hialeah	FL		01/13/2023	10.125	196,123		(337)				258,000	11/29/2022
100090173		Greenacres	FL		01/13/2023	7.750	192,740		67				270,000	10/27/2022
100090174		Baltimore	MD		01/13/2023	8.250	102,659		(57)				135,000	11/04/2022
100090178		Pasadena	TX		01/13/2023	7.125	203,682		246				316,000	11/14/2022
100090183		Staten Island	NY		01/13/2023	8.250	299,344		(212)				580,000	11/14/2022
100090185		Augusta	GA		01/13/2023	8.874	222,645		(17)				275,000	11/21/2022
100090188		Fayetteville	NC		01/13/2023	8.500	249,854		(93)				310,000	11/15/2022
100090191		Hallandale Beach	FL		01/13/2023	7.500	246,531		33				580,000	11/18/2022
100090192		Augusta	GA		01/13/2023	7.125	241,666		231				370,000	11/14/2022
100090196		Deltona	FL		01/13/2023	7.875	284,258		(41)				380,500	10/25/2022
100090197		Raleigh	NC		01/13/2023	7.875	398,593		(27)				535,000	10/27/2022
100090199		Fredericksburg	TX		01/13/2023	7.750	911,425		652				1,350,000	10/31/2022
100090201		Anderson	SC		01/13/2023	8.375	231,206		(123)				285,000	11/10/2022
100090202		Anderson	SC		01/13/2023	8.375	231,487		(130)				285,000	11/10/2022
100090204		South Euclid	OH		01/13/2023	8.125	154,123		(41)				205,000	11/22/2022
100090205		Myrtle Beach	SC		01/13/2023	9.250	106,337		(131)				145,000	11/14/2022
100090206		Myrtle Beach	SC		01/13/2023	9.000	164,458		(186)				225,000	11/10/2022
100090207		Myrtle Beach	SC		01/13/2023	9.625	103,123		(1,839)				180,000	11/28/2022
100090210		Tampa	FL		01/13/2023	8.624	174,835		37				225,000	11/10/2022
100090211		San Antonio	TX		01/13/2023	8.750	126,948		(156)				173,000	11/21/2022
100090214		Honolulu	HI		01/13/2023	8.750	195,462		(185)				325,000	11/10/2022
100090217		Spring	TX		01/13/2023	9.375	187,747		(194)				239,900	11/08/2022
100090218		El Centro	CA		01/13/2023	8.000	157,502		(102)				250,000	11/14/2022
100090219		Nashville	TN		01/13/2023	9.375	183,111		(203)				250,000	11/09/2022
100090221		Lexington	KY		01/13/2023	9.750	301,117		(267)				412,500	11/21/2022
100090222		Houston	TX		01/13/2023	9.875	109,874		(259)				130,000	11/09/2022
100090223		Tampa	FL		01/13/2023	8.999	183,401		(107)				225,000	11/10/2022
100090226		Elwood	IL		01/13/2023	8.999	197,029		(151)				239,500	11/23/2022
100090227		Silver Spring	MD		01/13/2023	8.250	338,926		25				495,000	11/29/2022
100090228		Miami Beach	FL		01/13/2023	9.000	432,877		15				625,000	11/09/2022
100090229		Miami	FL		01/13/2023	8.500	434,956		(330)				895,000	11/17/2022
100090230		Tampa	FL		01/13/2023	8.999	451,099		(290)				630,000	12/05/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090231		Tampa	FL		01/13/2023	9.875	140,570		(108)				181,500	10/31/2022
100090233		Greer	SC		01/13/2023	8.999	132,472		(138)				170,000	11/08/2022
100090235		New Britain	CT		01/13/2023	8.625	208,425		(183)				405,000	11/14/2022
100090236		Chicago	IL		01/13/2023	8.375	173,842		(156)				286,000	12/05/2022
100090237		Simpsonville	SC		01/13/2023	9.500	125,842		(256)				153,900	11/14/2022
100090243		Bumpass	VA		01/13/2023	8.500	433,193		(278)				625,000	11/30/2022
100090245		San Bernardino	CA		01/13/2023	9.750	232,822		(297)				445,000	11/28/2022
100090248		Pensacola	FL		01/13/2023	10.125	99,289		(152)				125,000	11/14/2022
100090249		Las Vegas	NV		01/13/2023	9.875	220,349		(273)				300,000	11/10/2022
100090250		Missouri City	TX		01/13/2023	10.250	146,911		(2,694)				280,000	11/21/2022
100090251		Cape Coral	FL		01/13/2023	10.375	283,754		(213)				365,000	11/07/2022
100090253		Albany	NY		01/13/2023	10.125	201,987		(67)				285,000	12/01/2022
100090254		Circleville	OH		01/13/2023	10.375	207,958		(245)				280,000	12/05/2022
100090255		Phoenix	AZ		01/13/2023	10.250	699,572		(322)				980,000	10/31/2022
100090263		Arrowbear	CA		01/13/2023	10.000	185,743		(235)				250,000	11/28/2022
100090264		Vacaville	CA		01/13/2023	9.875	308,684		(1,545)				737,000	11/30/2022
100090265		Sunny Isles Beach	FL		01/13/2023	10.500	382,670		(534)				510,000	12/01/2022
100090267		Mount Dora	FL		01/13/2023	10.500	148,350		(200)				185,000	11/30/2022
100090268		Jacksonville	FL		01/13/2023	10.000	118,299		(211)				145,000	11/21/2022
100090271		Houston	TX		01/13/2023	9.625	164,827		(260)				227,000	11/17/2022
100090274		Houston	TX		01/13/2023	10.625	61,532		(5,940)				135,000	11/28/2022
100090275		Ocala	FL		01/13/2023	8.500	214,710		(204)				362,900	11/23/2022
100090276		Myrtle Beach	SC		01/13/2023	10.875	114,340		(218)				148,000	11/28/2022
100090279		Ontario	CA		01/13/2023	8.874	562,872		(377)				940,000	12/05/2022
100090281		La Quinta	CA		01/13/2023	8.875	186,621		(181)				305,000	12/01/2022
100090282		Citrus Springs	FL		01/13/2023	8.500	165,044		(180)				275,000	11/23/2022
100090284		Minneola	FL		01/13/2023	9.750	222,368		(286)				300,000	11/18/2022
100090286		Boynton Beach	FL		01/13/2023	10.000	178,016		(228)				240,000	11/30/2022
100090287		Oxford	NC		01/13/2023	10.499	200,219		(259)				250,000	11/29/2022
100090288		Myrtle Beach	SC		01/13/2023	10.125	137,760		(252)				180,000	12/05/2022
100090291		Palo Alto	CA		01/13/2023	7.875	1,239,186		(16)				6,250,000	11/01/2022
100090292		Garland	TX		01/13/2023	9.500	114,946		(239)				215,000	11/10/2022
100090293		Las Vegas	NV		01/13/2023	9.374	128,478		(208)				205,000	12/02/2022
100090294		Temple City	CA		01/13/2023	8.250	1,181,030		(624)				2,000,000	11/10/2022
100090295		Miami	FL		01/13/2023	10.125	319,677		(426)				500,000	11/21/2022
100090299		Houston	TX		01/13/2023	7.750	272,757		(17)				370,000	10/31/2022
100090300		Glassboro	NJ		01/13/2023	9.375	188,013		(73)				265,800	11/17/2022
100090301		Davenport	FL		01/13/2023	9.875	226,436		(203)				311,000	11/09/2022
100090304		East London	GBR		12/15/2022	6.190	680,481					35,084	838,242	11/29/2022
100090307	CF	Montclair	CA		01/06/2023	8.625	467,025		(369)				615,000	11/10/2022
100090308	CF	CAMAS	WA		01/06/2023	8.375	1,215,167		(595)				2,472,000	11/07/2022
100090309		ESTERO	FL		01/06/2023	9.750	364,213		(115)				495,000	11/18/2022
100090311		Pittsburgh	PA		01/06/2023	8.625	326,324		(215)				426,000	11/14/2022
100090312		Pittsburgh	PA		01/06/2023	8.625	351,973		(222)				460,000	11/14/2022
100090313		Phoenix	AZ		01/06/2023	7.875	316,348		(32)				420,000	11/07/2022
100090315		Pittsburgh	PA		01/06/2023	8.125	474,325		(147)				630,000	11/14/2022
100090316		Oak Ridge	TN		01/06/2023	8.875	207,510		(376)				259,000	11/14/2022
100090317		LEESVILLE	SC		01/06/2023	9.250	277,045		(15)				400,000	11/07/2022
100090318		Yelm	WA		01/06/2023	8.375	321,444		(81)				445,000	11/21/2022
100090320		Bridgeport	CT		01/06/2023	8.500	319,802		13				430,000	11/08/2022
100090321	CF	Dallas	TX		01/06/2023	9.000	263,256		(296)				315,000	11/29/2022
100090322	CF	Tahoe City	CA		01/06/2023	10.375	607,178		(122)				790,000	11/18/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090323	CF	Camas	WA		01/06/2023	8.875	350,469		(325)				565,000	11/23/2022
100090324	CF	Southampton	PA		01/06/2023	9.000	260,023		(26)				350,000	11/21/2022
100090327		FORT WORTH	TX		01/06/2023	9.000	242,413		(330)				330,000	11/18/2022
100090330	CF	Scottsdale	AZ		12/22/2022	10.250	614,497		(19,301)				690,000	12/01/2022
100090331	CF	Chandler	AZ		12/22/2022	7.625	394,770		(66)				648,000	12/01/2022
100090332	CF	San Jose	CA		12/22/2022	7.875	1,574,283		184				2,112,000	12/01/2022
100090333	CF	Bermuda Dunes	CA		12/22/2022	9.500	674,731		(330)				783,000	12/01/2022
100090334	CF	Newnan	GA		12/22/2022	9.000	374,514		(202)				460,000	12/01/2022
100090336	CF	Modesto	CA		12/22/2022	8.375	249,077		(83)				330,000	12/01/2022
100090337	CF	Mariposa	CA		12/22/2022	10.000	366,777		(51)				407,000	12/01/2022
100090338	CF	Saint Cloud	FL		12/22/2022	9.625	442,929		(204)				484,000	12/01/2022
100090339	CF	Carbondale	CO		12/22/2022	7.750	2,598,399		130				3,761,000	11/01/2022
100090340	CF	Navarre	FL		12/22/2022	9.990	489,744		(296)				575,000	11/01/2022
100090341	CF	Los Lunas	NM		12/22/2022	8.375	296,554		129				380,000	12/01/2022
100090342		Salida	CA		12/22/2022	10.000	394,123		2,810				585,000	12/01/2022
100090343		Las Vegas	NV		12/22/2022	8.990	206,654		(3)				275,000	09/01/2022
100090344		Naples	FL		12/22/2022	10.625	300,312		(170)				325,000	11/01/2022
100090345		Venice	CA		12/22/2022	7.000	1,790,319		312				3,100,000	11/01/2022
100090346	CF	Lake Worth	FL		12/22/2022	8.750	376,169		(85)				500,000	12/01/2022
100090347	CF	AURORA	CO		02/03/2023	9.375	991,599		(147)				1,265,000	12/30/2022
100090349	CF	Peoria	AZ		02/03/2023	8.375	154,299		(120)				441,000	12/28/2022
100090352	CF	Dallas	TX		02/03/2023	8.875	361,940		(336)				435,000	01/11/2023
100090355	CF	Baldwin Park	CA		02/03/2023	8.500	519,647		(540)				725,000	01/18/2023
100090356	CF	FRANKFORT	KY		02/03/2023	9.250	337,944		(12)				399,000	12/30/2022
100090359		Scottsdale	AZ		02/03/2023	9.250	714,651		(359)				875,000	01/10/2023
100090360		Pawleys Island	SC		02/03/2023	8.500	117,270		(749)				825,000	01/04/2023
100090361		Charlotte	NC		02/03/2023	8.500	296,586		(211)				390,000	01/12/2023
100090363		Kissimmee	FL		02/03/2023	9.125	527,107		(98)				640,000	12/30/2022
100090365		Friendswood	TX		02/03/2023	8.875	189,516		(262)				250,000	01/18/2023
100090366		San Antonio	TX		02/03/2023	9.250	193,821		(65)				247,000	01/12/2023
100090368		Kannapolis	NC		02/03/2023	8.750	104,889		(211)				300,000	12/28/2022
100090369		Surprise	AZ		02/03/2023	8.625	125,596		(234)				175,000	01/19/2023
100090370		Seaside Heights	NJ		02/03/2023	8.750	172,555		(184)				220,000	01/17/2023
100090373		San Antonio	TX		02/03/2023	9.250	366,442		(598)				560,000	01/25/2023
100090376	CF	GALVESTON	TX		12/28/2022	8.875	177,543		(59)				220,000	10/24/2022
100090377	CF	GLENDALE	AZ		12/28/2022	8.500	434,454		(323)				530,000	11/11/2022
100090379	CF	SAN JOSE	CA		12/28/2022	7.375	485,508		(23)				1,530,000	09/15/2022
100090381	CF	SUNLAND	CA		12/28/2022	9.125	809,151		(371)				985,000	11/03/2022
100090383	CF	TEMPLE	TX		12/28/2022	8.500	272,872		(206)				333,000	10/13/2022
100090384	CF	TUSTIN	CA		12/28/2022	9.625	438,243		(306)				610,000	10/28/2022
100090385		RICHMOND	CA		12/28/2022	10.250	441,418		(186)				588,000	10/14/2022
100090388	CF	TULSA	OK		12/28/2022	9.125	229,357		(209)				345,000	11/01/2022
100090390	CF	GARDEN GROVE	CA		12/28/2022	8.875	845,829		(507)				1,106,000	10/20/2022
100090391		BRUNSWICK	OH		12/28/2022	9.250	301,036		(256)				373,000	10/25/2022
100090393		TOMBALL	TX		12/28/2022	10.750	301,439		(287)				410,000	10/24/2022
100090400	CF	MENIFEE	CA		12/28/2022	7.750	533,264		(175)				665,000	08/16/2022
100090401		GRAND PRAIRIE	TX		12/28/2022	7.000	332,024		(135)				470,000	08/24/2022
100090404	CF	SAN BERNARDINO	CA		12/28/2022	8.375	321,765		(333)				389,000	09/01/2022
100090406	CF	AURORA	CO		12/28/2022	6.875	437,041		531				623,000	09/14/2022
100090407	CF	TORRANCE	CA		12/28/2022	6.999	719,882		81				995,775	08/30/2022
100090411	CF	WEST SACRAMENTO	CA		12/28/2022	7.625	794,917		12				1,140,723	09/08/2022
100090413		LA QUINTA	CA		12/28/2022	8.000	1,920,903		(685)				2,550,000	08/25/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090415	CF	SANTA ANA	CA		12/28/2022	8.500	1,022,151		(577)				1,342,000	09/21/2022
100090416	CF	BROKEN ARROW	OK		12/28/2022	8.500	234,981		(279)				330,000	09/30/2022
100090418	CF	WINSLOW	AZ		12/28/2022	8.625	208,312		(142)				255,000	10/11/2022
100090419	CF	IRVINE	CA		12/28/2022	7.875	463,504		(93)				580,000	10/12/2022
100090420		PARAMOUNT	CA		12/28/2022	8.125	263,952		(1,465)				620,000	09/16/2022
100090423	CF	MORENO VALLEY	CA		12/28/2022	7.875	158,544		(1,405)				613,350	09/16/2022
100090424	CF	SAN DIEGO	CA		12/28/2022	9.500	619,331		(326)				675,000	10/14/2022
100090427	CF	SAN DIEGO	CA		12/28/2022	9.250	423,675		(136)				600,000	10/28/2022
100090428	CF	PALMDALE	CA		12/28/2022	9.125	428,954		(3,112)				575,000	10/03/2022
100090429	CF	CORONA	CA		12/28/2022	8.875	262,621		(95)				445,000	11/08/2022
100090558		Haarlem	NLD		12/28/2022	7.350	641,088					19,452	1,732,923	12/01/2023
100090559		HeerHugowaard	NLD		12/28/2022	5.250	141,287					4,288	192,000	12/01/2023
100090560		Gorredijk	NLD		12/28/2022	5.200	15,687					474	25,709	12/01/2023
100090561		Gorredijk	NLD		12/28/2022	5.200	74,617					2,207	122,291	12/01/2023
100090562		Hoogeveen	NLD		12/28/2022	5.050	167,169					5,057	204,000	12/01/2023
100090563		Den Haag	NLD		12/28/2022	6.900	150,117					4,555	228,000	12/01/2023
100090564		Roosendaal	NLD		12/28/2022	5.100	573,977					17,416	712,000	12/01/2023
100090565		Schiedam/Vlaardingen	NLD		12/28/2022	5.150	178,816					5,424	207,050	12/01/2023
100090566		Schiedam/Vlaardingen	NLD		12/28/2022	5.150	11,184					333	12,950	12/01/2023
100090567		Alkmaar	NLD		12/28/2022	5.900	1,130,898					34,324	2,187,698	12/01/2023
100090568		Den Haag	NLD		12/28/2022	6.200	34,439					1,045	43,719	12/01/2023
100090569		Zeist	NLD		12/28/2022	4.500	891,872					27,070	1,164,000	12/01/2023
100090570		Leiden	NLD		12/28/2022	4.800	15,389					459	17,491	12/01/2023
100090571		Leiden	NLD		12/28/2022	4.750	245,044					7,433	278,509	12/01/2023
100090572		s-Hertogenbosch	NLD		12/28/2022	6.050	139,962					4,248	236,000	12/01/2023
100090573		Oostburg	NLD		12/28/2022	5.150	119,873					3,638	144,800	12/01/2023
100090574		Zaandam	NLD		12/28/2022	6.300	13,457					399	15,420	12/01/2023
100090575		Zaandam	NLD		12/28/2022	6.300	248,355					7,538	284,580	12/01/2023
100090576		Den Haag	NLD		12/28/2022	4.850	352,333					10,693	456,000	12/01/2023
100090577		HeerHugowaard	NLD		12/28/2022	5.300	143,494					4,276	172,484	12/01/2023
100090578		HeerHugowaard	NLD		12/28/2022	5.300	9,581					286	11,516	12/01/2023
100090579		Spijkenisse	NLD		12/28/2022	5.000	158,947					4,824	192,000	12/01/2023
100090580		Eindhoven	NLD		12/28/2022	5.300	265,795					8,067	344,000	12/01/2023
100090581		Groningen	NLD		12/28/2022	4.570	176,608					5,358	300,000	12/01/2023
100090582		Den Haag	NLD		12/28/2022	5.550	99,784					3,028	124,000	12/01/2023
100090583		Schiedam/Vlaardingen	NLD		12/28/2022	6.100	115,678					3,511	154,400	12/01/2023
100090584		Alkmaar	NLD		12/28/2022	5.900	671,832					20,391	1,404,135	12/01/2023
100090585		Amsterdam/Amstelveen	NLD		12/28/2022	6.150	324,518					9,849	420,000	12/01/2023
100090586		Zierikzee	NLD		12/28/2022	6.100	193,386					5,870	240,000	12/01/2023
100090587		Rotterdam	NLD		12/28/2022	6.900	269,328					8,171	500,000	12/01/2023
100090588		Groningen	NLD		12/28/2022	5.900	315,246					9,565	548,000	12/01/2023
100090589		Leeuwarden	NLD		12/28/2022	4.950	809,749					24,574	1,048,000	12/01/2023
100090590		Zwolle	NLD		12/28/2022	5.700	184,556					5,601	240,000	12/01/2023
100090591		Hoogezand-Sappemeer	NLD		12/28/2022	5.000	728,509					22,109	880,000	12/01/2023
100090592		Utrecht	NLD		12/28/2022	6.150	176,608					5,360	232,000	12/01/2023
100090593		Utrecht	NLD		12/28/2022	6.200	201,996					6,131	256,000	12/01/2023
100090594		Utrecht	NLD		12/28/2022	6.150	182,790					5,548	240,000	12/01/2023
100090595		Rotterdam	NLD		12/28/2022	6.100	138,851					4,210	180,000	12/01/2023
100090596		Almelo	NLD		12/28/2022	6.050	101,550					3,081	135,200	12/01/2023
100090597		Roosendaal	NLD		12/28/2022	6.050	121,595					3,690	178,400	12/01/2023
100090598		Roden	NLD		12/28/2022	4.570	397,369					11,676	760,000	12/01/2023
100090599		Utrecht	NLD		12/28/2022	6.100	182,790					5,548	218,995	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090600		Utrecht	NLD		12/28/2022	6.100	4,177					125	5,005	12/01/2023
100090601		Zwolle	NLD		12/28/2022	5.850	279,924					8,491	412,000	12/01/2023
100090602		Leeuwarden	NLD		12/28/2022	5.950	97,135					2,948	240,000	12/01/2023
100090603		Almelo	NLD		12/28/2022	4.710	102,433					3,109	140,000	12/01/2023
100090604		Rotterdam	NLD		12/28/2022	4.570	170,427					5,170	296,800	12/01/2023
100090607		Utrecht	NLD		12/28/2022	6.050	602,234					18,279	736,000	12/01/2023
100090608		Den Haag	NLD		12/28/2022	4.760	454,766					13,802	560,000	12/01/2023
100090612		Lake Hiawatha	NJ		12/29/2022	8.650	346,415		579				464,000	11/29/2022
100090613		Trenton	NJ		12/29/2022	7.703	164,246		1,333				245,000	12/13/2022
100090615		Ronkonkoma	NY		12/29/2022	7.944	369,248		(17,354)				552,500	12/14/2022
100090622		Newark	NJ		12/29/2022	9.740	322,293		(157)				490,000	12/05/2022
100090623		Woodside	NY		12/29/2022	8.025	805,416		(524)				1,250,000	11/22/2022
100090625		Westbrookville	NY		12/29/2022	8.187	199,031		(12,712)				320,000	12/01/2022
100090626		Millville	NJ		12/29/2022	7.995	143,163		(8,940)				215,000	11/22/2022
100090631		Brentwood	NY		12/29/2022	7.990	329,645		69				535,000	12/08/2022
100090632		Plandome	NY		12/29/2022	7.950	1,532,353		(1,370)				2,300,000	11/21/2022
100090633		New Haven	CT		12/29/2022	7.552	313,910		(146)				440,000	12/14/2022
100090634		Marysville	CA		12/29/2022	8.673	338,441		(157)				475,000	11/30/2022
100090635		Waterbury	CT		12/29/2022	7.562	195,132		(91)				290,000	12/14/2022
100090651		Hackettstown	NJ		12/29/2022	7.584	281,380		(81)				400,000	11/21/2022
100090653		The Bronx	NY		12/29/2022	7.950	698,288		(32,845)				1,100,000	12/09/2022
100090656		Torrington	CT		12/29/2022	8.877	184,730		(55)				260,000	12/02/2022
100090658		Hamlet	NC		12/29/2022	8.597	91,959		(106)				127,000	11/21/2022
100090664		Fort Lauderdale	FL		12/29/2022	7.789	478,893		(242)				780,000	12/08/2022
100090667		Jacksonville	FL		12/29/2022	8.441	101,269		(37)				142,000	12/12/2022
100090668		Warwick	NY		12/29/2022	7.922	435,870		61				700,000	11/30/2022
100090670		Detroit	MI		12/29/2022	8.951	76,557		(27)				108,000	11/18/2022
100090671		Brooklyn	NY		12/29/2022	7.500	373,895		(101)				560,000	12/12/2022
100090677		Detroit	MI		12/29/2022	8.593	179,737		(116)				250,000	11/17/2022
100090679		Pahrump	NV		12/29/2022	8.193	238,357		1,110				375,000	12/06/2022
100090682		Trenton	NJ		12/29/2022	7.600	121,300		(56)				170,000	12/07/2022
100090685		Shirley	NY		12/29/2022	8.487	358,811		(223)				513,500	11/30/2022
100090687		Hamilton	NJ		12/29/2022	8.294	212,370		(96)				280,000	12/12/2022
100090689		Neptune City	NJ		12/29/2022	7.747	471,639		(133)				782,000	11/28/2022
100090690		Raleigh	NC		12/29/2022	8.531	103,492		(53)				145,000	11/22/2022
100090691		Linwood	PA		12/29/2022	8.473	125,469		(55)				165,000	12/05/2022
100090694		University Heights	OH		12/29/2022	8.509	154,233		(94)				215,000	11/23/2022
100090695		Shirley	NY		12/29/2022	8.240	304,442		(179)				425,500	11/30/2022
100090696		Roosevelt	NY		12/29/2022	8.250	473,369		(256)				665,000	11/23/2022
100090697		Central Islip	NY		12/29/2022	8.316	363,370		(213)				540,000	12/06/2022
100090699		Far Rockaway	NY		12/29/2022	7.844	701,127		(395)				975,000	12/08/2022
100090700		University Heights	OH		12/29/2022	8.571	151,651		(84)				212,000	11/23/2022
100090702		San Antonio	TX		12/29/2022	8.267	136,924		(70)				190,000	12/08/2022
100090703		West Babylon	NY		12/29/2022	8.550	318,013		(175)				490,000	12/14/2022
100090705		Syracuse	NY		12/29/2022	8.909	84,203		(5,904)				135,000	12/02/2022
100090706		Cleveland	OH		12/29/2022	9.216	102,295		22				144,000	12/09/2022
100090707		Monticello	NY		12/29/2022	7.654	109,348		(6,548)				175,000	11/23/2022
100090708		Jersey City	NJ		12/29/2022	8.241	1,136,231		(518)				1,762,000	12/14/2022
100090715		Waretown	NJ		12/29/2022	8.065	175,686		(118)				245,000	11/22/2022
100090716		Hicksville	NY		12/29/2022	8.350	536,087		(298)				750,000	11/22/2022
100090718		Mount Laurel Township	NJ		12/29/2022	7.862	200,006		(79)				307,000	12/05/2022
100090719		Benson	AZ		12/29/2022	7.937	165,341		(78)				231,000	12/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090721		Jacksonville	FL		12/29/2022	8.040	169,038		(92)				235,000	12/07/2022
100090722		Baldwin City	KS		12/29/2022	7.972	121,703		(65)				160,000	12/13/2022
100090725		Lauderhill	FL		12/29/2022	7.882	125,056		(45)				177,000	11/29/2022
100090727		Bronx	NY		12/29/2022	8.573	996,854		(51,365)				1,365,000	11/29/2022
100090728		East Orange	NJ		12/29/2022	7.897	417,163		(166)				550,000	11/21/2022
100090729		Wilmington	DE		12/29/2022	8.926	188,808		(111)				263,000	11/17/2022
100090730		Bridgeport	CT		12/29/2022	8.295	355,800		(163)				467,000	11/28/2022
100090732		Baltimore	MD		12/29/2022	8.120	138,735		(57)				194,000	12/07/2022
100090734	CF	San Clemente	CA		01/09/2023	8.990	1,171,183		260				1,500,000	10/31/2022
100090735	CF	Mount Vernon	WA		01/09/2023	8.750	535,916		(173)				667,000	10/24/2022
100090737	CF	Los Angeles	CA		01/09/2023	7.750	588,117		73				840,000	10/05/2022
100090738		Sacramento	CA		01/09/2023	8.500	148,586		12				200,000	10/21/2022
100090739	CF	Catskill	NY		01/09/2023	7.990	341,144		32				460,000	10/21/2022
100090740	CF	Riverside	CA		01/09/2023	8.990	590,282		(116)				785,000	10/07/2022
100090748	CF	Hewlett	NY		01/09/2023	8.250	608,407		160				790,000	11/14/2022
100090749	CF	Hialeah	FL		01/09/2023	10.250	512,026		(233)				605,000	11/09/2022
100090751		Las Vegas	NV		01/09/2023	9.750	365,978		(192)				445,500	09/14/2022
100090755	CF	Scottsdale	AZ		02/28/2023	8.750	986,472		(1,050)				1,350,000	01/17/2023
100090756	CF	Katy	TX		02/28/2023	8.125	550,077		(379)				1,200,000	01/04/2023
100090757	CF	Jacksonville	FL		02/28/2023	9.500	152,537		(281)				240,000	01/09/2023
100090758	CF	Chicago	IL		02/28/2023	9.250	141,726		(444)				184,000	01/04/2023
100090759	CF	Scottsdale	AZ		02/28/2023	9.875	316,454		(730)				400,000	01/04/2023
100090760	CF	Lebanon	NJ		02/28/2023	9.500	386,660		(403)				497,000	01/05/2023
100090763	CF	Fort Lauderdale	FL		02/28/2023	8.750	2,016,081		(1,154)				2,700,000	01/13/2023
100090764	CF	Boca Raton	FL		02/28/2023	7.625	453,261		(229)				665,000	12/29/2022
100090765	CF	Anna	TX		02/28/2023	9.750	382,462		(666)				447,000	01/12/2023
100090766	CF	Miami	FL		02/28/2023	8.000	790,081		(1,095)				1,450,000	01/06/2023
100090767	CF	Glendale	AZ		02/28/2023	8.625	144,624		(227)				447,000	01/09/2023
100090769	CF	San Diego	CA		02/28/2023	8.875	1,807,399		(996)				2,700,000	01/05/2023
100090770	CF	Dacula	GA		02/28/2023	8.625	401,418		(447)				465,000	01/03/2023
100090771	CF	Los Angeles	CA		02/28/2023	9.750	549,154		(751)				700,000	01/03/2023
100090772		Port Charlotte	FL		02/28/2023	9.500	277,230		(304)				404,500	01/09/2023
100090773	CF	North Hollywood	CA		02/28/2023	8.625	813,817		(995)				1,050,000	01/05/2023
100090775	CF	Tooele	UT		02/28/2023	7.875	312,193		(230)				400,000	01/09/2023
100090780	CF	Miami	FL		02/28/2023	9.375	381,931		(393)				475,000	12/30/2022
100090781	CF	Sanford	FL		02/28/2023	8.500	584,323		(434)				779,000	01/10/2023
100090782	CF	Pacifica	CA		02/28/2023	9.125	1,020,481		(978)				1,250,000	01/03/2023
100090783	CF	LAGO VISTA	TX		02/28/2023	8.750	164,930		(659)				307,000	12/30/2022
100090784	CF	TINLEY PARK	IL		02/28/2023	9.375	315,569		(331)				420,000	01/05/2023
100090785	CF	Cape Coral	FL		02/28/2023	8.500	565,206		(104)				699,000	01/05/2023
100090789	CF	Nolanville	TX		02/28/2023	8.750	283,076		(382)				355,000	01/09/2023
100090790	CF	Spring	TX		02/28/2023	8.625	260,603		(493)				355,000	01/12/2023
100090791	CF	Escondido	CA		02/28/2023	8.000	620,113		(293)				775,000	01/06/2023
100090792	CF	Fulshear	TX		02/28/2023	8.250	232,100		(268)				350,000	12/30/2022
100090793	CF	Frazier Park	CA		02/28/2023	9.125	261,616		(152)				355,000	01/05/2023
100090838	CF	Dallas	TX		01/06/2023	8.500	334,200		(685)				530,000	11/02/2022
100090840		Saint George	UT		01/06/2023	7.250	405,944		(59)				565,000	09/29/2022
100090841		Bound Brook	NJ		01/06/2023	8.250	376,744		(121)				500,000	11/01/2022
100090842		Destin	FL		01/06/2023	9.000	244,084		(303)				320,000	11/03/2022
100090843		Clearwater Beach	FL		01/06/2023	7.750	354,892		(13,883)				3,775,000	09/21/2022
100090844		Tahoma	CA		01/06/2023	8.000	423,472		(31)				565,000	11/02/2022
100090845		LANCASTER	TX		01/06/2023	8.750	199,785		(153)				475,000	11/02/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090846	CF	Fort Walton Beach	FL		01/06/2023	8.625	713,331		(171)				950,000	11/02/2022
100090847		Memphis	TN		01/06/2023	8.500	332,358		(39)				510,000	11/02/2022
100090848	CF	Pittsburg	CA		01/06/2023	9.125	435,834		(351)				600,000	11/16/2022
100090849		Morro Bay	CA		01/06/2023	8.500	258,317		(252)				900,000	11/04/2022
100090850		Cave Creek	AZ		01/06/2023	9.625	132,526		(183)				547,000	11/01/2022
100090851		Pittsburgh	PA		01/06/2023	7.875	404,593		7				545,000	11/02/2022
100090852	CF	Deerfield Beach	FL		01/06/2023	10.500	118,103		(324)				155,000	11/03/2022
100090853		Cotati	CA		01/06/2023	9.000	265,907		(184)				720,000	11/03/2022
100090855	CF	(Tarzana Area) Los Angeles	CA		01/06/2023	10.500	1,536,495		(801)				1,800,000	11/08/2022
100090856	CF	Ventura	CA		01/06/2023	9.500	280,118		(214)				355,000	11/08/2022
100090857	CF	NEWARK	NJ		01/06/2023	8.250	416,623		(13)				575,000	11/23/2022
100090859	CF	Grand Prairie	TX		01/06/2023	10.125	169,438		(1,497)				285,000	11/03/2022
100090860	CF	Miami	FL		01/06/2023	6.500	464,543		1,805				745,000	10/07/2022
100090861	CF	Kyle	TX		01/06/2023	11.375	286,657		(72)				357,000	11/17/2022
100090862	CF	Honolulu	HI		01/06/2023	9.125	439,069		78				712,000	12/02/2022
100090863	CF	SMYRNA	GA		01/06/2023	8.875	415,769						575,000	12/13/2022
100090865	CF	DOUBLE OAK	TX		01/31/2023	6.875	660,583		189				925,000	09/14/2022
100090866	CF	Chillicothe	IL		01/31/2023	6.875	133,330		134				235,000	09/15/2022
100090867	CF	Rancho Cucamonga	CA		01/31/2023	6.875	896,073		477				1,197,000	09/02/2022
100090869	CF	Hillsborough	NJ		01/31/2023	6.875	697,232		323				990,000	09/13/2022
100090870	CF	SIMI VALLEY	CA		01/31/2023	6.750	327,661		211				520,000	09/16/2022
100090871	CF	Hacienda Heights	CA		01/31/2023	7.000	716,203		288				925,000	08/31/2022
100090872	CF	Citrus Heights	CA		01/31/2023	6.750	341,840		222				469,000	08/30/2022
100090873	CF	NORWALK	CA		01/31/2023	7.000	454,068		330				595,000	09/16/2022
100090874	CF	North Myrtle Beach	SC		01/31/2023	7.000	533,335		233				832,000	09/09/2022
100090875	CF	South Easton	MA		01/31/2023	6.250	712,358		2,219				1,150,000	09/15/2022
100090876	CF	(Woodland Hills Area) Los Ange	CA		01/31/2023	6.375	731,175		911				960,000	09/01/2022
100090877	CF	Bolingbrook	IL		01/31/2023	6.750	158,669		127				275,000	09/16/2022
100090878	CF	LYNWOOD	CA		01/31/2023	6.500	182,827		175				620,000	09/12/2022
100090879	CF	Poinciana	FL		01/31/2023	6.875	296,131		190				388,000	09/16/2022
100090880	CF	Los Angeles	CA		01/31/2023	6.750	570,663		515				750,000	09/19/2022
100090882	CF	Charlotte	NC		01/31/2023	6.750	486,163		321				641,000	09/28/2022
100090883	CF	Adelanto	CA		01/31/2023	6.999	245,834		(43)				400,000	09/24/2022
100090884	CF	Windsor	CT		01/31/2023	6.875	233,945		108				343,000	09/29/2022
100090886	CF	Fairfield	CA		01/31/2023	6.625	473,174		405				720,000	09/21/2022
100090887	CF	Chatsworth	CA		01/31/2023	6.375	869,308		816				1,577,800	09/27/2022
100090888	CF	Aurora	IL		01/31/2023	7.375	180,979		25				240,000	10/04/2022
100090889	CF	Pasadena	CA		01/31/2023	7.125	808,555		366				1,100,000	09/20/2022
100090890	CF	East Falmouth	MA		01/31/2023	7.500	536,381		255				730,000	10/04/2022
100090891	CF	Glencoe	IL		01/31/2023	7.250	1,284,198		749				1,675,000	10/03/2022
100090892	CF	East Palo Alto	CA		01/31/2023	6.500	471,600		449				1,015,000	09/26/2022
100090893	CF	Shaver Lake	CA		01/31/2023	6.750	549,390		430				810,000	10/01/2022
100090894		Redondo Beach	CA		01/31/2023	6.250	1,445,168		2,583				2,205,000	09/28/2022
100090895	CF	PALMDALE	CA		01/31/2023	7.250	234,311		(176)				350,000	10/05/2022
100090896	CF	Richmond Hill	GA		01/31/2023	6.875	91,943		361				630,000	10/07/2022
100090897	CF	Los Angeles	CA		01/31/2023	6.875	402,657		80				620,000	09/27/2022
100090898	CF	West Hills	CA		01/31/2023	6.875	1,235,898		630				1,580,000	10/07/2022
100090899	CF	Santa Clara	CA		01/31/2023	6.625	1,116,765		836				1,675,000	10/03/2022
100090900	CF	CASTAIC	CA		01/31/2023	6.375	454,489		524				800,000	09/30/2022
100090901	CF	Los Angeles	CA		01/31/2023	6.375	538,156		650				805,000	10/05/2022
100090902	CF	Shafter	CA		01/31/2023	6.375	185,562		335				375,000	10/04/2022
100090903	CF	Lehi	UT		01/31/2023	6.625	588,068		480				762,000	10/13/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090904	CF	Coronado	CA		01/31/2023	6.625	980,701		386				1,590,000	10/14/2022
100090905	CF	Los Angeles	CA		01/31/2023	6.875	319,603		152				463,000	10/07/2022
100090906	CF	Dana Point	CA		01/31/2023	7.125	374,830		85				480,000	10/07/2022
100090907	CF	Manteca	CA		01/31/2023	6.499	359,819		256				570,000	10/07/2022
100090908	CF	Boulder	CO		01/31/2023	6.500	837,492		298				2,100,000	10/01/2022
100090909	CF	Indian Land	SC		01/31/2023	7.375	853,797		125				1,075,000	10/18/2022
100090910	CF	St Augustine	FL		01/31/2023	6.875	199,758		103				261,000	10/12/2022
100090911	CF	Morgan Hill	CA		01/31/2023	7.999	932,243		138				1,175,000	10/14/2022
100090912	CF	Saint Augustine	FL		01/31/2023	6.625	338,935		318				765,000	09/26/2022
100090913	CF	Denver	CO		01/31/2023	6.999	257,968		26				352,000	10/18/2022
100090914	CF	Waipahu	HI		01/31/2023	6.625	809,680		516				1,040,000	10/12/2022
100090915	CF	Crestview	FL		01/31/2023	7.499	180,343		(66)				223,000	10/26/2022
100090916	CF	Kissimmee	FL		01/31/2023	7.499	299,428		(3)				380,000	10/20/2022
100090917	CF	Los Angeles	CA		01/31/2023	6.999	724,480		123				975,000	10/18/2022
100090918	CF	Mesa	AZ		01/31/2023	7.499	389,226		(44)				545,000	10/21/2022
100090919	CF	LOS ANGELES	CA		01/31/2023	6.999	857,008		485				1,550,000	10/19/2022
100090920	CF	Conyers	GA		01/31/2023	6.375	341,708		390				595,000	10/14/2022
100090921	CF	Anaheim	CA		01/31/2023	7.375	524,218		(52)				675,000	10/25/2022
100090922	CF	Corona	CA		01/31/2023	6.375	916,287		1,117				1,755,000	10/22/2022
100090923	CF	San Ramon	CA		01/31/2023	6.750	921,725		492				2,735,000	10/22/2022
100090924	CF	Portland	OR		01/31/2023	7.999	285,245		(114)				380,000	10/28/2022
100090925	CF	Fleming Island	FL		01/31/2023	7.375	442,745		118				560,000	10/25/2022
100090926	CF	Lake Havasu City	AZ		01/31/2023	6.875	399,790		138				520,000	10/26/2022
100090927	CF	Waterford	CT		01/31/2023	7.375	150,441		(27)				189,000	10/28/2022
100090928	CF	Olney	MD		01/31/2023	8.875	507,802		(148)				729,000	11/18/2022
100090929	CF	Ontario	CA		01/31/2023	7.499	470,845		12				620,000	10/27/2022
100090930	CF	Baltimore	MD		01/31/2023	10.250	137,189		(71)				155,000	11/18/2022
100090931	CF	San Bernardino	CA		01/31/2023	8.875	253,658		(69)				357,000	11/16/2022
100090932	CF	Los Angeles	CA		01/31/2023	6.750	741,141		314				1,200,000	10/20/2022
100090933	CF	San Diego	CA		01/31/2023	9.625	489,789		(218)				615,000	11/16/2022
100090935	CF	Marietta	GA		01/31/2023	10.125	1,082,749		(7,519)				1,250,000	11/21/2022
100090936	CF	Gatlinburg	TN		01/31/2023	7.125	1,014,080		226				1,300,000	11/02/2022
100090937	CF	Laurel	MD		01/31/2023	8.999	333,282		(30)				465,000	11/22/2022
100090938	CF	Salem	MA		01/31/2023	9.999	413,012		176				480,000	11/16/2022
100090940	CF	Agua Dulce	CA		01/31/2023	9.875	629,916		(74)				775,000	11/18/2022
100090941	CF	Phoenix	AZ		01/31/2023	9.750	578,246		549				670,000	11/19/2022
100090942	CF	Maricopa	AZ		01/31/2023	10.375	373,036		459				475,000	11/17/2022
100090943	CF	Harrison	NJ		01/31/2023	10.125	458,593		(157)				690,000	11/28/2022
100090944	CF	Anaheim	CA		01/31/2023	9.499	672,702		(477)				865,000	11/28/2022
100090945	CF	Rancho Cucamonga	CA		01/31/2023	9.875	817,885		4				900,000	11/09/2022
100090947	CF	Los Angeles	CA		01/31/2023	9.499	727,025		41				890,000	11/21/2022
100090949	CF	Waldorf	MD		01/31/2023	9.750	611,060		122				725,000	11/28/2022
100090950	CF	Los Angeles	CA		01/31/2023	9.750	412,453		(97)				510,000	11/22/2022
100090951	CF	Santa Ana	CA		01/31/2023	8.750	663,584		(189)				815,000	11/29/2022
100090952	CF	Bakersfield	CA		01/31/2023	9.625	178,225		(53)				210,000	11/22/2022
100090953	CF	AZUSA	CA		01/31/2023	9.250	597,573		(283)				750,000	11/28/2022
100090954	CF	Everett	WA		01/31/2023	10.250	468,408		(129)				580,000	11/25/2022
100090955	CF	Santa Ana	CA		01/31/2023	10.375	477,455		(99)				550,000	11/28/2022
100090956	CF	Long Beach	CA		01/31/2023	8.999	128,064		(16,195)				920,000	11/28/2022
100090958	CF	Hudson	MA		01/31/2023	8.375	262,781		(231)				365,000	11/30/2022
100090959	CF	Pasadena	TX		01/31/2023	9.875	193,187		(264)				201,000	11/30/2022
100090961	CF	Rockland	MA		01/31/2023	8.999	446,287		(211)				586,000	12/02/2022

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100090962	CF	Palmdale	CA		01/31/2023	8.999	471,758		85				610,000	11/28/2022
100090963	CF	Tucson	AZ		01/31/2023	8.999	522,857		(30)				614,000	11/30/2022
100090964	CF	Waterbury	CT		01/31/2023	10.750	225,375		(22)				260,700	11/30/2022
100090965	CF	Miami	FL		01/31/2023	9.375	530,294		(98)				590,000	12/01/2022
100090966	CF	China	MI		01/31/2023	7.999	212,895		(109)				362,000	12/06/2022
100090968	CF	Los Angeles	CA		01/31/2023	9.499	493,961		(314)				600,000	12/01/2022
100090969	CF	Doral	FL		01/31/2023	8.999	1,135,862		(184)				1,440,000	12/01/2022
100090970	CF	Oxnard	CA		01/31/2023	7.750	386,917		(23)				675,000	12/02/2022
100090971	CF	Ocean Isle Beach	NC		01/31/2023	9.375	268,179		(110)				380,000	12/02/2022
100090972	CF	Newton	MA		01/31/2023	7.999	628,830		(153)				780,000	12/06/2022
100090973	CF	Allen	TX		01/31/2023	8.625	540,854		(1,100)				760,000	12/06/2022
100090975	CF	West Allis	WI		01/31/2023	10.499	215,855		(84)				259,000	12/08/2022
100090976	CF	Los Angeles	CA		01/31/2023	7.999	306,855		(150)				670,000	12/02/2022
100090977	CF	Encinitas	CA		01/31/2023	7.999	911,228		(236)				1,900,000	12/06/2022
100090978		Smyrna	GA		01/31/2023	10.999	250,930		(239)				320,000	12/02/2022
100090979	CF	Henrico	VA		01/31/2023	9.999	228,468		(95)				260,000	12/09/2022
100090980	CF	VICTORVILLE	CA		01/31/2023	8.499	330,675		(161)				395,000	12/04/2022
100090982		Danbury	CT		01/31/2023	10.999	394,835		108				490,000	12/02/2022
100090983	CF	Hemet	CA		01/31/2023	9.750	378,864		(354)				435,000	12/06/2022
100090984	CF	Olympia	WA		01/31/2023	8.625	579,480		(321)				715,000	12/08/2022
100090985	CF	Sherman Oaks	CA		01/31/2023	9.499	1,047,609		(289)				1,230,000	12/07/2022
100090986	CF	Rockford	IL		01/31/2023	10.625	206,238						227,000	12/07/2022
100090987	CF	Los Angeles (Area of Northridg	CA		01/31/2023	10.375	1,108,314		77				1,220,000	12/06/2022
100090988	CF	Chula Vista	CA		01/31/2023	7.375	363,191		(1,180)				955,000	12/08/2022
100090989	CF	Simi Valley	CA		01/31/2023	8.999	493,823		(224)				600,000	12/07/2022
100090990	CF	Sherwood	OR		01/31/2023	7.875	972,961		(234)				1,375,000	12/09/2022
100090991	CF	Las Vegas	NV		01/31/2023	8.999	231,087		(199)				315,000	12/08/2022
100090993	CF	Chicago	IL		01/31/2023	9.250	515,528		(76)				635,000	12/09/2022
100090995		Missouri City	TX		01/31/2023	10.499	494,264		(354)				611,000	12/12/2022
100090996	CF	Los Angeles	CA		01/31/2023	7.999	447,649		(180)				550,000	12/09/2022
100090997	CF	Jurupa Valley	CA		01/31/2023	9.625	482,102		(122)				525,000	12/07/2022
100090998	CF	Hayward	CA		01/31/2023	9.999	657,839		(102)				717,000	12/08/2022
100090999	CF	Sewickley	PA		01/31/2023	8.500	156,310		(184)				250,000	11/30/2022
100091000		Lutz	FL		01/31/2023	10.375	1,020,114		12				1,345,000	12/07/2022
100091001	CF	Los Angeles	CA		01/31/2023	10.499	887,144		411				1,002,000	12/06/2022
100091002	CF	COMPTON	CA		01/31/2023	10.250	563,444		(306)				734,000	12/11/2022
100091003		Fort Washington	MD		01/31/2023	10.750	263,082		(205)				344,000	12/13/2022
100091004	CF	Los Angeles	CA		01/31/2023	8.875	245,666		(27)				415,000	12/06/2022
100091005	CF	McAllen	TX		01/31/2023	10.375	163,914		(217)				234,000	12/12/2022
100091007	CF	Los Angeles	CA		01/31/2023	7.999	351,620		(244)				595,000	12/09/2022
100091008	CF	Las Vegas	NV		01/31/2023	8.999	415,936		(191)				450,000	12/12/2022
100091009	CF	El Monte	CA		01/31/2023	7.875	452,881		(99)				660,000	12/09/2022
100091010	CF	STEPHENVILLE	TX		01/31/2023	8.875	174,663		(424)				221,000	12/14/2022
100091011	CF	Lakemont	GA		01/31/2023	8.999	921,949		91				1,400,000	12/13/2022
100091012	CF	Clarendon	TX		01/31/2023	8.999	146,878		(132)				225,000	12/14/2022
100091015	CF	Centerville	MA		01/31/2023	8.999	484,552		(125)				642,500	12/15/2022
100091016		Norco	CA		01/31/2023	10.750	1,352,358		(18)				1,670,000	12/12/2022
100091017	CF	LOS ANGELES	CA		01/31/2023	9.375	688,773		(232)				845,000	12/13/2022
100091019		Los Angeles	CA		01/31/2023	8.999	483,833		(357)				620,000	12/09/2022
100091020	CF	Moreno Valley	CA		01/31/2023	8.999	639,600		(231)				746,000	12/08/2022
100091021	CF	PERRIS	CA		01/31/2023	10.499	456,364		(15)				515,000	12/09/2022
100091022	CF	Jacksonville	FL		01/31/2023	8.750	218,103		(156)				286,000	12/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091023	CF	Moreno Valley	CA		01/31/2023	9.499	334,763		(243)				417,000	12/12/2022
100091024	CF	Moreno Valley	CA		01/31/2023	10.625	519,885		(48)				570,000	12/12/2022
100091026	CF	Littleton	CO		01/31/2023	9.499	586,721		(119)				679,000	12/16/2022
100091028	CF	Cleveland	TN		01/31/2023	9.375	444,607		(204)				485,000	12/16/2022
100091030	CF	Los Angeles	CA		01/31/2023	8.999	458,158		(396)				620,000	12/08/2022
100091031	CF	WHITTIER	CA		01/31/2023	8.999	765,935		166				852,000	12/13/2022
100091033	CF	Upland	CA		01/31/2023	8.375	1,116,880		(527)				1,850,000	12/14/2022
100091034		Hillsboro	OR		01/31/2023	10.250	334,900		(446)				410,000	12/15/2022
100091035	CF	Visalia	CA		01/31/2023	9.999	234,778		(106)				267,000	12/17/2022
100091036	CF	Los Angeles	CA		01/31/2023	10.375	689,020		(953)				775,000	12/13/2022
100091038	CF	RANCHO CUCAMONGA	CA		01/31/2023	10.875	1,229,530		295				1,355,000	12/15/2022
100091039	CF	District Heights	MD		01/31/2023	9.375	250,968		5				360,000	12/13/2022
100091041	CF	Vista	CA		01/31/2023	8.875	694,234		(672)				850,000	12/15/2022
100091042	CF	Springfield	VA		01/31/2023	10.625	647,922		(233)				695,500	12/19/2022
100091043	CF	RENTON	WA		01/31/2023	8.999	641,622		37				780,000	12/13/2022
100091044	CF	Culver City	CA		01/31/2023	7.750	385,954		(231)				690,000	12/15/2022
100091045	CF	Orlando	FL		01/31/2023	6.999	291,658		76				428,000	12/16/2022
100091046		Kissimmee	FL		01/31/2023	9.375	184,243		(178)				218,000	12/16/2022
100091047	CF	San Diego	CA		01/31/2023	8.125	735,525		(415)				970,000	12/16/2022
100091048	CF	Corona	CA		01/31/2023	9.625	820,257		(627)				880,000	12/18/2022
100091049	CF	BUENA PARK	CA		01/31/2023	8.125	310,345		(138)				875,000	12/15/2022
100091050	CF	CROWLEY	TX		01/31/2023	10.499	365,602		(534)				433,000	12/19/2022
100091052	CF	Hialeah	FL		01/31/2023	9.125	360,191		(434)				424,000	12/20/2022
100091053	CF	Portland	OR		01/31/2023	8.875	362,110		(139)				533,000	12/20/2022
100091054	CF	Portland	OR		01/31/2023	8.999	195,434		(215)				520,000	12/20/2022
100091055	CF	Springfield	OR		01/31/2023	9.250	255,713		(295)				310,000	12/20/2022
100091056	CF	San Bernardino	CA		01/31/2023	9.375	462,239		(253)				595,000	12/15/2022
100091057	CF	Colorado Springs	CO		01/31/2023	9.499	320,796		(246)				370,000	12/21/2022
100091058	CF	Montebello	CA		01/31/2023	7.999	516,839		(297)				755,000	12/16/2022
100091059	CF	Fresno	CA		01/31/2023	8.625	174,606		(264)				250,000	12/19/2022
100091060	CF	Fort Myers	FL		01/31/2023	10.625	633,440		89				705,000	12/19/2022
100091062	CF	Indio	CA		01/31/2023	10.499	589,139		(301)				665,000	12/20/2022
100091063		Houston	TX		01/31/2023	10.875	328,775		(467)				430,000	12/20/2022
100091064	CF	Vienna	VA		01/31/2023	8.625	841,826		(473)				1,081,000	12/21/2022
100091066	CF	Santa Clarita	CA		01/31/2023	10.625	726,421		61				800,000	12/20/2022
100091067		Lehighton	PA		01/31/2023	11.250	162,421		(198)				200,000	12/21/2022
100091069	CF	CHICAGO	IL		01/31/2023	8.875	196,616		(127)				275,000	12/21/2022
100091070	CF	Hartford	CT		01/31/2023	9.125	262,435		(195)				315,000	12/21/2022
100091071	CF	Moorpark	CA		01/31/2023	8.999	478,880		(7)				650,000	12/22/2022
100091072	CF	Park Ridge	NJ		01/31/2023	8.625	380,015		(231)				464,000	12/21/2022
100091073	CF	LOS ANGELES	CA		01/31/2023	9.499	686,374		(334)				940,000	12/21/2022
100091074	CF	Marstons Mills	MA		01/31/2023	9.499	595,688		(142)				750,000	12/21/2022
100091075	CF	Palmdale	CA		01/31/2023	8.375	342,462		(214)				415,000	12/16/2022
100091077	CF	Vero Beach	FL		01/31/2023	8.625	1,249,130		(1,179)				1,509,000	12/22/2022
100091078	CF	Calexico	CA		01/31/2023	7.999	300,744		(185)				450,000	12/16/2022
100091079	CF	Fallbrook Area	CA		01/31/2023	8.999	894,973		(415)				1,160,000	12/20/2022
100091081	CF	Boca Raton	FL		01/31/2023	8.250	1,357,456		298				1,750,000	12/16/2022
100091082	CF	Mission Viejo	CA		01/31/2023	9.499	556,628		(38)				775,000	12/23/2022
100091083		Malden	MA		01/31/2023	9.250	613,508		(355)				740,000	12/23/2022
100091084	CF	Fort Worth	TX		01/31/2023	10.250	452,683		(627)				523,000	12/22/2022
100091085	CF	Burrillville	RI		01/31/2023	10.999	360,535		(104)				414,000	12/27/2022
100091087		Charlotte	NC		01/31/2023	11.250	239,386		(308)				310,000	12/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091088	CF	INGLEWOOD	CA		01/31/2023	9.250	570,016		(240)				710,000	12/19/2022
100091089	CF	Orlando	FL		01/31/2023	8.499	316,061		(1,294)				428,000	12/23/2022
100091090		Harmony	FL		01/31/2023	10.999	363,007		103				485,000	12/23/2022
100091091		Los Angeles	CA		01/31/2023	9.499	222,647		(116)				490,000	12/21/2022
100091092	CF	La Mirada	CA		01/31/2023	9.875	684,000		(401)				875,000	12/21/2022
100091093	CF	Altadena	CA		01/31/2023	7.875	970,127		(220)				1,480,000	12/14/2022
100091094	CF	Delray Beach	FL		01/31/2023	7.499	260,974		(66)				369,000	12/28/2022
100091095	CF	Santa Clarita	CA		01/31/2023	9.250	516,000		(253)				650,000	12/20/2022
100091096	CF	KENT	WA		01/31/2023	8.875	432,667		(43)				550,000	12/23/2022
100091098	CF	Lake Havasu City	AZ		01/31/2023	8.875	265,576		(49)				335,000	12/27/2022
100091099	CF	Moorpark	CA		01/31/2023	9.250	708,799		(313)				812,500	12/27/2022
100091100		Sandy Springs	GA		01/31/2023	11.125	478,211		(251)				740,000	12/28/2022
100091101	CF	Sycamore	IL		01/31/2023	9.499	417,049		(95)				575,000	12/28/2022
100091102	CF	LOS ANGELES	CA		01/31/2023	10.250	703,229		(534)				740,000	12/28/2022
100091103	CF	Los Angeles	CA		01/31/2023	9.999	348,723		(213)				620,000	12/19/2022
100091105	CF	West Yarmouth	MA		01/31/2023	9.375	450,570		(286)				555,000	12/29/2022
100091106	CF	Fontana	CA		01/31/2023	7.999	621,055		(45)				760,000	12/27/2022
100091107	CF	San Bernardino	CA		01/31/2023	10.625	601,340		16				670,000	12/21/2022
100091112		Bakersfield	CA		01/31/2023	11.499	262,352		(22)				320,000	12/23/2022
100091114	CF	New Fairview	TX		01/31/2023	10.499	571,654		(265)				611,000	12/30/2022
100091115	CF	Cicero	IL		01/31/2023	9.499	212,115		(128)				270,000	12/30/2022
100091116	CF	Oro Valley	AZ		01/31/2023	9.999	1,641,538		(165)				1,900,000	12/30/2022
100091117	CF	Columbia	TN		01/31/2023	7.999	248,484		22				301,000	12/30/2022
100091118	CF	Douglasville	GA		01/31/2023	10.499	333,184		(294)				389,000	12/29/2022
100091119	CF	Denver	CO		01/31/2023	9.875	280,196		(495)				425,000	12/30/2022
100091120	CF	Los Angeles	CA		01/31/2023	8.999	807,928		(353)				1,050,000	12/27/2022
100091121	CF	Lithia	FL		01/31/2023	8.999	513,215		(133)				565,000	12/30/2022
100091122	CF	Las Vegas	NV		01/31/2023	8.999	797,539		(267)				977,500	12/19/2022
100091123	CF	Los Angeles	CA		01/31/2023	7.999	435,152		(109)				870,000	12/29/2022
100091124	CF	Morton Grove	IL		01/31/2023	9.499	204,435		(311)				297,000	01/04/2023
100091125	CF	Aguila	AZ		01/31/2023	8.375	431,375		(2,310)				700,000	12/30/2022
100091126		Colorado Springs	CO		01/31/2023	9.750	183,290		(173)				338,000	12/29/2022
100091127	CF	Whippany	NJ		01/31/2023	9.625	438,999		(247)				600,000	01/03/2023
100091129		Los Angeles	CA		01/31/2023	6.750	625,136		628				930,000	09/01/2022
100091130		East Providence	RI		01/31/2023	7.000	316,257		257				450,000	09/09/2022
100091131		Denver	CO		01/31/2023	6.875	470,706		223				646,000	09/20/2022
100091132		Bluffton	SC		01/31/2023	7.250	254,822		96				350,000	09/01/2022
100091133		Altadena	CA		01/31/2023	6.875	1,019,471		491				1,725,000	09/14/2022
100091134		Los Angeles	CA		01/31/2023	6.750	405,362		351				1,000,000	09/07/2022
100091135		Wilmington	CA		01/31/2023	6.750	503,326		556				702,000	09/09/2022
100091136		Ammon	ID		01/31/2023	7.250	247,131		53				330,000	09/12/2022
100091137		Tioga	TX		01/31/2023	7.250	224,842		47				300,100	09/14/2022
100091138		Bradenton	FL		01/31/2023	7.250	259,510		88				335,000	09/12/2022
100091139		Temecula	CA		01/31/2023	6.750	200,360		136				765,000	09/13/2022
100091140		South Daytona	FL		01/31/2023	7.125	151,571		122				197,000	09/22/2022
100091141		North Port	FL		01/31/2023	7.250	249,507		255				325,000	09/01/2022
100091142		Cathedral City	CA		01/31/2023	7.125	421,480		363				570,000	09/16/2022
100091143		Hurst	TX		01/31/2023	6.875	182,473		194				272,000	09/20/2022
100091144		Davenport	FL		01/31/2023	7.125	376,898		357				500,000	09/21/2022
100091145		San Diego	CA		01/31/2023	6.750	476,644		446				935,000	09/22/2022
100091146		San Diego	CA		01/31/2023	6.750	481,178		459				951,000	09/22/2022
100091147		Los Angeles	CA		01/31/2023	6.875	531,242		207				785,000	09/22/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091148		SAN FERNANDO	CA		01/31/2023	7.250	504,423		575				660,000	09/14/2022
100091149		Houston	TX		01/31/2023	7.125	269,446		190				380,000	09/27/2022
100091150		Pico Rivera	CA		01/31/2023	6.625	449,165		656				660,000	09/23/2022
100091151		Inglewood	CA		01/31/2023	6.750	393,046		418				835,000	09/26/2022
100091152		Victorville	CA		01/31/2023	6.625	265,308		406				375,000	09/22/2022
100091153		Bentonville	AR		01/31/2023	6.999	331,363		191				471,000	09/26/2022
100091154		Hinesville	GA		01/31/2023	7.125	201,792		54				294,000	10/07/2022
100091155		Red Oak	TX		01/31/2023	6.625	261,259		351				435,000	09/29/2022
100091156		Republic	MO		01/31/2023	6.625	222,627		283				295,000	10/06/2022
100091157		Republic	MO		01/31/2023	6.625	230,202		293				303,000	10/06/2022
100091158		CLEARWATER	FL		01/31/2023	6.750	424,640		462				739,400	10/04/2022
100091159		Republic	MO		01/31/2023	6.625	217,212		274				285,000	10/06/2022
100091160		North Las Vegas	NV		01/31/2023	6.750	143,802		99				310,000	09/21/2022
100091161		Seaside Heights	NJ		01/31/2023	6.625	148,589		187				275,000	10/11/2022
100091162		Gatlinburg	TN		01/31/2023	7.375	977,580		540				1,250,000	10/12/2022
100091163		El Paso	TX		01/31/2023	6.999	156,371		63				220,000	10/07/2022
100091164		Desert Hot Springs	CA		01/31/2023	6.875	234,858		254				350,000	10/05/2022
100091165		Ely	NV		01/31/2023	6.750	181,171		291				275,000	10/03/2022
100091166		Merriam Woods Village	MO		01/31/2023	6.625	169,047		311				230,000	10/12/2022
100091167		Dedham	MA		01/31/2023	6.875	281,812		197				464,000	10/20/2022
100091168		CALDWELL	ID		01/31/2023	6.875	146,002		92				385,000	10/11/2022
100091169		Branson West	MO		01/31/2023	6.625	198,364		354				265,000	10/12/2022
100091170		Pooler	GA		01/31/2023	7.625	208,770		(63)				280,000	10/14/2022
100091171		San Jose	CA		01/31/2023	6.625	300,117		155				1,170,000	10/20/2022
100091172		New Braunfels	TX		01/31/2023	6.750	239,003		242				414,000	10/20/2022
100091173		Statesboro	GA		01/31/2023	7.625	121,423		(49)				184,000	10/11/2022
100091174		Branson West	MO		01/31/2023	6.625	249,934		469				335,000	10/20/2022
100091175		Miami	FL		01/31/2023	7.125	393,277		467				515,000	10/18/2022
100091176		Las Vegas	NV		01/31/2023	7.000	372,686		689				500,000	10/12/2022
100091177		Statesboro	GA		01/31/2023	7.875	153,169		(125)				228,000	10/11/2022
100091178		Los Angeles	CA		01/31/2023	7.250	677,357		247				1,020,000	10/14/2022
100091179		Glendale	CA		01/31/2023	6.875	620,565		247				1,020,000	10/26/2022
100091180		Branson	MO		01/31/2023	6.625	217,890		346				290,000	10/26/2022
100091181		Branson West	MO		01/31/2023	6.625	249,834		472				335,000	10/26/2022
100091182		Oakland	NJ		01/31/2023	7.250	485,545		226				735,000	11/14/2022
100091183		Yarmouth Port	MA		01/31/2023	8.875	177,813		(259)				290,000	11/15/2022
100091184		Carson City	NV		01/31/2023	7.990	226,765		(59)				330,000	11/02/2022
100091186		San Diego	CA		01/31/2023	7.625	391,470		(48)				760,000	11/28/2022
100091188		Denton	TX		01/31/2023	9.499	215,007		(223)				322,000	11/30/2022
100091190		Phoenix	AZ		01/31/2023	7.375	309,211		369				405,000	11/09/2022
100091191		Everett	WA		01/31/2023	8.875	299,063		(16)				410,000	11/16/2022
100091192		Dallas	TX		01/31/2023	9.250	209,324		(530)				330,000	11/22/2022
100091193		Hampton	GA		01/31/2023	7.875	185,546		10				280,000	10/28/2022
100091194		Worcester	MA		01/31/2023	8.999	347,576		(102)				490,000	11/29/2022
100091195		Baltimore	MD		01/31/2023	9.250	108,273		(101)				160,000	12/02/2022
100091196		Clearwater	FL		01/31/2023	8.750	313,392		(590)				576,000	12/02/2022
100091197		Orlando	FL		01/31/2023	6.750	374,666		289				535,000	10/28/2022
100091199		Memphis	TN		01/31/2023	8.999	253,430		(237)				388,000	12/02/2022
100091200		Lakewood	OH		01/31/2023	8.250	182,730		(147)				265,000	12/03/2022
100091201		Phoenix	AZ		01/31/2023	9.250	470,096		70				610,000	12/02/2022
100091202		Cocoa	FL		01/31/2023	8.375	145,234		(196)				210,000	12/05/2022
100091203		Palm Bay	FL		01/31/2023	8.499	226,543		(176)				355,000	12/05/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091204		(Winnetka Area) Los Angeles	CA		01/31/2023	8.375	527,157		25				785,000	12/02/2022
100091206		Cathedral City	CA		01/31/2023	8.999	359,575		(352)				525,000	12/01/2022
100091207		Decatur	GA		01/31/2023	9.125	149,448		(42)				185,000	12/06/2022
100091208		Stone Mountain	GA		01/31/2023	8.875	159,156		(46)				228,000	12/06/2022
100091209		Worcester	MA		01/31/2023	9.499	621,293		(71)				876,000	12/08/2022
100091210		Ocala	FL		01/31/2023	9.250	219,197		(293)				340,000	12/06/2022
100091211		North Las Vegas	NV		01/31/2023	8.990	185,455		(198)				270,000	11/21/2022
100091212		Dallas	TX		01/31/2023	8.250	128,456		(34)				166,000	12/07/2022
100091213		BALTIMORE	MD		01/31/2023	10.750	360,779		53				550,000	12/08/2022
100091214		Surf City	NC		01/31/2023	8.375	494,555		(245)				703,000	10/21/2022
100091215		Baltimore	MD		01/31/2023	10.499	364,299		41				503,000	12/08/2022
100091216		Smithfield	NC		01/31/2023	9.200	169,545		(22)				215,000	10/20/2022
100091217		San Francisco	CA		01/31/2023	7.625	593,491		2				1,645,000	12/06/2022
100091218		Fort Myers	FL		01/31/2023	10.499	189,677		(200)				235,000	12/09/2022
100091219		Miami	FL		01/31/2023	7.625	443,388		(75)				880,000	12/09/2022
100091220		Barnardsville	NC		01/31/2023	8.250	293,955		(178)				440,000	10/19/2022
100091221		Grand Prairie	TX		01/31/2023	9.499	178,917		(261)				220,000	12/08/2022
100091222		Sanford	FL		01/31/2023	9.375	252,150		(211)				320,000	12/08/2022
100091223		Stone Mountain	GA		01/31/2023	8.000	234,841		(178)				325,000	10/14/2022
100091225		Sparta	TN		01/31/2023	7.999	184,852		(113)				240,000	11/21/2022
100091226		Indio	CA		01/31/2023	9.999	348,457		(343)				545,000	12/12/2022
100091227		New Bedford	MA		01/31/2023	9.999	257,010		(201)				400,000	12/09/2022
100091228		Springfield	MA		01/31/2023	9.499	173,681		(85)				280,000	12/12/2022
100091229		Baltimore	MD		01/31/2023	10.125	117,239		(133)				140,000	12/13/2022
100091231		Orlando	FL		01/31/2023	9.125	196,894		(165)				258,000	12/13/2022
100091232		Irving	TX		01/31/2023	8.499	506,775		63				657,000	12/13/2022
100091233		Orlando	FL		01/31/2023	8.750	195,728		(154)				250,000	12/13/2022
100091234		Columbus	GA		01/31/2023	8.750	124,449		(156)				175,000	11/30/2022
100091235		Orlando	FL		01/31/2023	9.625	197,965		(168)				253,000	12/13/2022
100091236		Lakewood	CO		01/31/2023	8.499	367,388		(123)				700,000	12/14/2022
100091237		Orlando	FL		01/31/2023	8.250	185,465		(115)				225,000	12/13/2022
100091238		Orlando	FL		01/31/2023	7.999	191,153		(70)				245,000	12/13/2022
100091239		Orlando	FL		01/31/2023	9.625	198,804		(185)				253,000	12/13/2022
100091240		Cathedral City	CA		01/31/2023	9.499	575,067		28				783,000	12/12/2022
100091241		Broadview	IL		01/31/2023	8.999	225,296		(133)				295,000	12/16/2022
100091242		Baltimore	MD		01/31/2023	9.499	121,808		359				165,000	12/16/2022
100091244		Lancaster	CA		01/31/2023	8.750	218,688		(29)				357,000	12/19/2022
100091245		Savannah	GA		01/31/2023	7.375	296,249		71				400,000	12/16/2022
100091246		Las Vegas	NV		01/31/2023	8.999	170,492		(298)				345,000	12/15/2022
100091247		Richfield	MN		01/31/2023	9.499	205,330		(125)				282,000	12/20/2022
100091248		Brookhaven	GA		01/31/2023	9.999	1,210,574		(654)				1,650,000	12/21/2022
100091249		Saint Louis	MO		01/31/2023	8.999	261,119		(219)				360,000	12/21/2022
100091250		Waterbury	CT		01/31/2023	10.125	181,055		(154)				225,000	12/15/2022
100091251		Lakewood	WA		01/31/2023	7.999	246,253		(155)				370,000	12/15/2022
100091252		Baltimore	MD		01/31/2023	8.499	173,314		(247)				240,000	12/22/2022
100091253		New Richmond	WI		01/31/2023	10.125	125,514		(168)				178,000	12/19/2022
100091254		Detroit	MI		01/31/2023	9.875	105,889		(97)				150,000	12/16/2022
100091255		Lehigh Acres	FL		01/31/2023	7.999	197,886		(184)				400,000	12/15/2022
100091256		Franklin	TN		01/31/2023	7.999	898,945		13				2,125,000	12/23/2022
100091257		Harveys Lake	PA		01/31/2023	9.250	177,883		(130)				213,000	12/22/2022
100091258		South Gate	CA		01/31/2023	9.999	549,774		(72)				750,000	12/20/2022
100091259		Joshua Tree	CA		01/31/2023	8.875	249,022		(253)				390,000	12/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091260		Hallandale Beach	FL		01/31/2023	8.999	326,276		(199)				450,000	12/21/2022
100091261		Indio	CA		01/31/2023	9.499	306,654		(204)				420,000	12/21/2022
100091262		Milwaukee	WI		01/31/2023	8.999	171,658		(151)				205,000	12/23/2022
100091263		BIG BEAR CITY	CA		01/31/2023	8.499	224,375		(324)				275,000	12/20/2022
100091264		Los Angeles	CA		01/31/2023	7.999	591,539		107				915,000	12/21/2022
100091265		Las Vegas	NV		01/31/2023	8.999	310,094		(41)				420,000	12/21/2022
100091266		Vernal	UT		01/31/2023	9.499	217,155		38				300,000	12/22/2022
100091268		Bermuda Dunes	CA		01/31/2023	9.999	605,924		(467)				1,010,000	12/27/2022
100091269		Tampa	FL		01/31/2023	9.499	230,529		(243)				320,000	12/22/2022
100091270		Manson	WA		01/31/2023	7.999	394,196		(128)				580,000	12/19/2022
100091271		Gardena	CA		01/31/2023	7.999	437,873		(35)				700,000	12/21/2022
100091272		Benbrook	TX		01/31/2023	7.375	222,549		15				320,000	12/27/2022
100091273		Glendora	CA		01/31/2023	7.999	324,616		(1,990)				790,000	12/27/2022
100091274		South Hadley	MA		01/31/2023	9.750	188,272		(228)				237,000	12/29/2022
100091275		Washington	DC		01/31/2023	9.499	386,379		(267)				590,000	12/29/2022
100091276		Atlanta	GA		01/31/2023	9.125	158,976		(171)				253,000	12/28/2022
100091278		San Antonio	TX		01/31/2023	8.625	590,701		(253)				770,000	12/29/2022
100091279		San Antonio	TX		01/31/2023	8.999	813,748		(291)				1,060,000	12/29/2022
100091280		Cathedral City	CA		01/31/2023	8.999	271,640		(4)				328,000	12/23/2022
100091281		East Providence	RI		01/31/2023	9.499	264,370		(249)				467,000	12/28/2022
100091282		Phoenix	AZ		01/31/2023	8.625	162,842		(40)				272,000	12/29/2022
100091283		Phoenix	AZ		01/31/2023	8.625	162,999		(41)				265,000	12/29/2022
100091284		SAN DIEGO	CA		01/31/2023	9.499	285,007		(247)				607,000	12/22/2022
100091285		Lancaster	CA		01/31/2023	9.999	284,515		23				350,000	12/28/2022
100091286		OCALA	FL		01/31/2023	8.625	181,269		(28)				258,000	12/29/2022
100091287		Green Cove Springs	FL		01/31/2023	8.999	259,667		(198)				380,000	12/30/2022
100091288		Fort Morgan	CO		01/31/2023	10.250	327,262		(536)				435,000	12/29/2022
100091289		Chicago	IL		01/31/2023	9.375	161,935		(45)				225,000	12/29/2022
100091290		Dallas	TX		01/31/2023	7.999	185,427		(154)				275,000	12/29/2022
100091291		Mcdonough	GA		01/31/2023	9.125	283,867		(213)				365,000	12/29/2022
100091292		North Las Vegas	NV		01/31/2023	8.499	210,579		(179)				360,000	12/15/2022
100091293		KENT	WA		01/31/2023	8.625	538,626		56				705,000	12/27/2022
100091294		Great Mills	MD		01/31/2023	8.750	193,411		(44)				245,000	12/30/2022
100091295		MAPLE VALLEY	WA		01/31/2023	7.999	446,429		35				675,000	12/27/2022
100091296		KENT	WA		01/31/2023	8.625	602,460		71				790,000	12/27/2022
100091297		TACOMA	WA		01/31/2023	8.250	298,082		(5)				395,000	12/27/2022
100091298		Koloa	HI		01/31/2023	8.125	1,202,974		(295)				2,190,000	12/30/2022
100091299		Mooresville	NC		01/31/2023	8.875	330,420		(1,338)				565,000	12/30/2022
100091300		Philadelphia	PA		01/31/2023	9.999	425,931		166				580,000	12/30/2022
100091301		Orem	UT		01/31/2023	9.999	206,010		(296)				330,000	12/29/2022
100091302		Houston	TX		01/31/2023	7.625	191,213		(52)				295,000	12/30/2022
100091303		WILMINGTON	CA		01/31/2023	8.999	494,638		75				650,000	12/28/2022
100091304		Houston	TX		01/31/2023	8.375	204,499		(202)				305,000	12/30/2022
100091305		Redlands	CA		01/31/2023	8.750	854,838		150				1,115,000	12/30/2022
100091306		Warren	MI		01/31/2023	10.375	139,700		(12)				188,000	12/30/2022
100091307	CF	El Centro	CA		01/13/2023	8.500	345,957		(264)				450,000	12/01/2022
100091308		Kissimmee	FL		01/13/2023	9.000	798,970		(538)				985,000	01/01/2023
100091310	CF	Goodlettsville	TN		01/13/2023	8.375	308,461		(77)				410,000	12/01/2022
100091311	CF	Atlanta	GA		01/13/2023	9.875	476,759		(19,325)				553,000	12/01/2022
100091314	CF	Fresno	CA		01/13/2023	8.500	448,800						580,000	01/01/2023
100091315	CF	Detriot	MI		01/13/2023	9.500	402,596		(40)				574,000	01/01/2023
100091316		Kissimmee	FL		01/13/2023	10.375	455,718		(233)				646,000	01/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091317		El Cajon	CA		01/13/2023	9.625	611,829		(130)				800,000	12/01/2022
100091318	CF	Wilton	CA		01/13/2023	8.250	1,069,952		(473)				1,250,000	11/01/2022
100091319	CF	Ingleside	IL		01/13/2023	8.875	311,037		45				432,000	12/01/2022
100091320		Berlin	CT		01/13/2023	11.000	330,081		(75)				430,000	12/01/2022
100091321	CF	Sarasota	FL		01/13/2023	10.125	242,646		(10,165)				351,000	12/01/2022
100091322	CF	Houston	TX		01/13/2023	8.999	441,530		(173)				625,000	01/01/2023
100091324		Enumclaw	WA		01/13/2023	9.500	780,504		305				1,000,000	11/01/2022
100091326	CF	Rancho Mirage	CA		01/13/2023	8.375	718,408		(121)				979,000	01/01/2023
100091327	CF	Cypress	TX		01/13/2023	10.490	1,141,475		(374)				1,295,000	12/01/2022
100091328	CF	Whittier	CA		01/13/2023	9.500	502,224		(175)				675,000	01/01/2023
100091329		SANTA ROSA BEACH	FL		01/13/2023	9.750	679,542		(257)				955,000	12/01/2022
100091330		Savannah	GA		01/13/2023	9.500	1,175,463		(536)				1,546,000	01/01/2023
100091331		Encinitas	CA		01/13/2023	8.375	987,434		139				2,800,000	12/01/2022
100091332	CF	Jonesboro	GA		01/13/2023	8.875	347,135		(17)				387,000	01/01/2023
100091333		Rochelle Park	NJ		01/13/2023	9.125	326,699		165				456,000	01/01/2023
100091334	CF	Olympia	WA		01/13/2023	10.500	423,328		(111)				465,000	01/01/2023
100091336	CF	Hartford	CT		01/13/2023	9.375	219,785		(289)				290,000	11/01/2022
100091338		Cutler Bay	FL		01/13/2023	9.500	409,028		(22)				585,000	01/01/2023
100091359	CF	ARLINGTON	VA		02/22/2023	7.999	260,179		17				375,000	01/04/2023
100091360	CF	NEWARK	NJ		02/22/2023	7.499	474,287		(129)				630,000	12/20/2022
100091361	CF	ELIZABETH	NJ		02/22/2023	7.624	379,057		(83)				540,000	01/09/2023
100091362		KATY	TX		02/22/2023	6.500	252,861		(13)				340,000	01/03/2023
100091363	CF	MAGNOLIA	TX		02/22/2023	5.499	216,431		186				295,500	12/28/2022
100091364	CF	WINTER HAVEN	FL		02/22/2023	6.250	276,600		117				345,000	12/27/2022
100091366	CF	OLATHE	KS		02/22/2023	6.999	347,873		(59)				465,000	01/06/2023
100091367		NYACK	NY		02/22/2023	7.499	519,458		(142)				690,000	12/23/2022
100091369	CF	BUTLER	NJ		02/22/2023	6.500	374,150		19				540,000	01/06/2023
100091370	CF	NAPLES	FL		02/22/2023	7.500	651,851		(75)				800,000	12/29/2022
100091371	CF	NAPLES	FL		02/22/2023	7.500	675,625		(37)				800,000	12/28/2022
100091372	CF	CAPE CHARLES	VA		02/22/2023	6.625	584,932		(45)				735,000	01/06/2023
100091373	CF	CHAMPLIN	MN		02/22/2023	6.375	286,910		(16)				385,000	01/05/2023
100091374	CF	MORENO VALLEY	CA		02/22/2023	7.499	408,126		(72)				510,000	01/05/2023
100091375	CF	SUMMERVILLE	SC		02/22/2023	7.624	291,623		(6)				393,000	12/23/2022
100091376	CF	NORFOLK	VA		02/22/2023	6.125	207,343		(10)				280,000	01/04/2023
100091377	CF	MIAMI	FL		02/22/2023	6.999	290,584		28				420,000	01/06/2023
100091378	CF	CLEVELAND HEIGHTS	OH		02/22/2023	5.625	246,622		490				376,000	08/29/2022
100091379	CF	WASHINGTON	DC		02/22/2023	5.500	339,255		356				475,000	08/19/2022
100091380	CF	CARSON	CA		02/22/2023	6.125	362,279		89				560,000	11/03/2022
100091381	CF	VALLEJO	CA		02/22/2023	5.500	357,466		431				525,000	07/06/2022
100091382	CF	JEFFERSON	LA		02/22/2023	5.500	204,548		153				284,000	07/15/2022
100091383	CF	HICKORY HILLS	IL		02/22/2023	5.990	294,124		126				505,000	07/11/2022
100091384		MARRERO	LA		02/22/2023	7.875	126,650		40				236,000	11/22/2022
100091385	CF	WASHINGTON	DC		02/22/2023	7.875	227,062		3				310,000	12/12/2022
100091386	CF	HOFFMAN ESTATES	IL		02/22/2023	7.875	184,756		37				235,000	12/05/2022
100091387	CF	DUCK CREEK VILLAGE	UT		02/22/2023	7.875	529,843		225				725,000	11/15/2022
100091388	CF	ROUND ROCK	TX		02/22/2023	7.625	263,723		(75)				350,000	12/06/2022
100091389		MONTAGUE	NJ		02/22/2023	8.000	217,014		91				318,000	12/05/2022
100091390	CF	ESSEX	MD		02/22/2023	8.000	159,038		20				235,000	12/23/2022
100091391	CF	SAINT PAUL	MN		02/22/2023	7.875	160,276		(13)				226,000	12/08/2022
100091392	CF	ORMOND BEACH	FL		02/22/2023	8.000	284,155		13				420,000	11/30/2022
100091393	CF	LAS VEGAS	NV		02/22/2023	7.125	336,664		(38)				430,000	11/09/2022
100091394	CF	LAS VEGAS	NV		02/22/2023	7.625	671,045		(203)				835,000	11/18/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091395	CF	RICHMOND	TX		02/22/2023	6.250	260,078		(3)				350,000	12/28/2022
100091396		BATON ROUGE	LA		02/22/2023	7.990	105,577		(1)				159,000	12/12/2022
100091397	CF	WINSTON	GA		02/22/2023	7.625	272,892		(141)				360,000	11/18/2022
100091398	CF	KAMUELA	HI		02/22/2023	7.625	981,091		(489)				1,530,000	12/08/2022
100091399		NORMAN	OK		02/22/2023	6.625	206,972		(19)				340,000	12/08/2022
100091401	CF	BRADENTON	FL		02/22/2023	7.625	248,644		18				335,000	12/14/2022
100091402	CF	HAMPSTEAD	NC		02/22/2023	6.625	370,259		38				500,000	11/29/2022
100091403	CF	MESA	AZ		02/22/2023	7.625	460,440		(175)				575,000	12/20/2022
100091404	CF	LAKEWOOD	CO		02/22/2023	7.375	522,400		48				670,000	11/23/2022
100091405	CF	NEPTUNE	NJ		02/22/2023	7.625	393,983		(172)				520,000	11/21/2022
100091406	CF	OCEAN CITY	MD		02/22/2023	7.625	497,869		(10)				593,000	11/21/2022
100091407	CF	EL PASO	TX		02/22/2023	7.750	173,052		13				330,000	11/17/2022
100091408	CF	DORAL	FL		02/22/2023	7.500	473,740		(128)				595,000	12/29/2022
100091409	CF	LEHIGH ACRES	FL		02/22/2023	6.125	253,170		98				360,000	11/11/2022
100091410	CF	RENO	NV		02/22/2023	7.250	408,056		(88)				560,000	11/17/2022
100091411	CF	FLAGLER BEACH	FL		02/22/2023	7.625	295,589		(47)				385,000	11/21/2022
100091412	CF	SAHUARITA	AZ		02/22/2023	7.625	300,710		(21)				403,000	12/01/2022
100091413	CF	MINNEAPOLIS	MN		02/22/2023	7.500	310,412		(73)				490,000	11/30/2022
100091414	CF	MAYNARD	MA		02/22/2023	7.625	420,180		(162)				525,000	12/01/2022
100091415	CF	SPOKANE VALLEY	WA		02/22/2023	7.500	629,862		(183)				1,045,000	12/14/2022
100091416	CF	COSBY	TN		02/22/2023	8.000	135,135		(3)				170,000	11/18/2022
100091417	CF	GLEN HAVEN	CO		02/22/2023	7.500	299,559		(142)				400,000	11/30/2022
100091418		LOS ANGELES	CA		02/22/2023	5.750	301,177		440				730,000	11/11/2022
100091419	CF	TAKOMA PARK	MD		02/22/2023	7.375	558,660		(84)				700,000	11/21/2022
100091420	CF	WOODBRIDGE	VA		02/22/2023	7.500	346,635		(110)				460,000	11/21/2022
100091421	CF	GATLINBURG	TN		02/22/2023	7.625	416,109		(83)				527,000	12/13/2022
100091422	CF	OLATHE	KS		02/22/2023	7.125	177,484		(110)				219,000	12/28/2022
100091423	CF	WESTMINSTER	CO		02/22/2023	7.500	184,183		(141)				300,000	11/30/2022
100091424	CF	AUSTIN	TX		02/22/2023	7.500	397,865		(6)				535,000	12/02/2022
100091425	CF	SANTA CLARA	UT		02/22/2023	7.625	397,360		(105)				495,000	12/14/2022
100091426		PENSACOLA	FL		02/22/2023	7.625	278,991		(128)				385,000	11/22/2022
100091427	CF	WESLEY CHAPEL	FL		02/22/2023	4.990	311,331		643				420,000	12/01/2022
100091428	CF	WHITTIER	NC		02/22/2023	7.625	255,517		(162)				343,500	12/22/2022
100091429	CF	HOUSTON	TX		02/22/2023	8.000	267,676		109				355,000	11/30/2022
100091430	CF	PHOENIX	AZ		02/22/2023	7.625	418,454		(66)				515,000	12/12/2022
100091431	CF	COLORADO SPRINGS	CO		02/22/2023	7.625	230,923		(33)				272,000	12/08/2022
100091432	CF	MOORESTOWN	NJ		02/22/2023	7.625	315,458		(355)				440,000	12/12/2022
100091434		OAKLAND	NJ		02/22/2023	7.625	602,401		(252)				820,000	12/16/2022
100091435	CF	OCEAN CITY	MD		02/22/2023	7.575	542,820		(216)				740,000	12/16/2022
100091436	CF	PINE	AZ		02/22/2023	7.500	458,375		(44)				595,000	12/15/2022
100091437	CF	SANTA CLARITA	CA		02/22/2023	7.500	728,322		(188)				1,075,000	12/13/2022
100091438	CF	RESEDA	CA		02/22/2023	7.125	668,306		(214)				1,000,000	12/02/2022
100091440	CF	NUTLEY	NJ		02/22/2023	7.625	250,316		(68)				382,000	12/23/2022
100091442	CF	MESQUITE	NV		02/22/2023	7.500	277,341		(83)				398,000	12/20/2022
100091443	CF	CHARLOTTE	NC		02/22/2023	7.625	374,487		(77)				441,000	12/20/2022
100091445	CF	TORRANCE	CA		02/22/2023	7.125	289,326		2				365,000	12/27/2022
100091446	CF	FRUITA	CO		02/22/2023	6.500	243,235		(41)				330,000	12/30/2022
100091447		SEBRING	FL		02/22/2023	6.000	223,142		(14)				300,000	12/21/2022
100091448	CF	GREENSBORO	NC		02/22/2023	7.125	266,812		(287)				378,000	12/28/2022
100091449		HOUSTON	TX		02/22/2023	7.750	155,873		94				248,000	12/22/2022
100091450		La Mesa	CA		01/20/2023	8.875	504,336		(152)				740,000	12/01/2022
100091451	CF	Fulshear	TX		01/20/2023	8.250	396,208		(217)				849,000	11/08/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091452		Scottsdale	AZ		01/20/2023	8.625	581,538		(16,324)				830,000	12/15/2022
100091453	CF	Catawba	NC		01/20/2023	8.875	286,664		(76)				404,000	12/02/2022
100091454	CF	PORTER RANCH	CA		01/20/2023	10.000	1,882,189		(1,376)				2,600,000	12/12/2022
100091455	CF	STOCKTON	CA		01/20/2023	8.500	1,870,603		(619)				2,650,000	12/23/2022
100091457		Loma Linda	CA		01/20/2023	9.375	506,090		(292)				660,000	12/27/2022
100091458		West Hills	CA		01/20/2023	9.250	533,446		(424)				1,035,000	12/21/2022
100091459		Monterey Park	CA		01/20/2023	8.875	497,382		(233)				975,000	12/16/2022
100091460	CF	Phoenix	AZ		01/20/2023	7.875	245,104		123				315,000	11/23/2022
100091461		Sacramento	CA		01/20/2023	9.000	1,046,386		(134)				1,710,000	11/30/2022
100091462		Colorado Springs	CO		01/20/2023	10.000	176,346		(40)				315,000	11/18/2022
100091463		Memphis	TN		01/20/2023	8.289	367,264		(151)				555,000	12/21/2022
100091464		Cedartown	GA		01/20/2023	8.042	194,093		(109)				311,000	12/30/2022
100091465		Cedartown	GA		01/20/2023	8.042	179,350		(78)				305,000	12/30/2022
100091467		Chicago	IL		01/20/2023	7.950	186,141		(65)				245,000	12/29/2022
100091468		Cedartown	GA		01/20/2023	8.042	174,322		(85)				276,000	12/30/2022
100091471		Zephyrhills	FL		01/20/2023	7.921	179,258		(99)				250,000	01/03/2023
100091472		Mount Vernon	NY		01/20/2023	8.456	522,515		(306)				740,000	12/27/2022
100091473		Dayton	OH		01/20/2023	8.467	124,105		(78)				185,000	12/30/2022
100091474		Wylie	TX		01/20/2023	7.764	145,544		(66)				220,000	12/23/2022
100091476		Chicago	IL		01/20/2023	8.517	84,036		(40)				117,320	12/29/2022
100091477		Westbury	NY		01/20/2023	7.956	228,211		(10,164)				385,000	12/22/2022
100091478		Blackwood	NJ		01/20/2023	8.087	138,737		838				185,000	12/21/2022
100091480		Kearny	NJ		01/20/2023	7.424	320,285		(117)				546,000	12/22/2022
100091481		Woodside	NY		01/20/2023	7.890	629,200		(219)				1,555,000	01/04/2023
100091482		Brooklyn	NY		01/20/2023	8.684	327,300		(385)				930,000	01/04/2023
100091486		Los Angeles	CA		01/20/2023	7.402	121,806		(59)				420,000	12/16/2022
100091488		Brooklyn	NY		01/20/2023	7.471	105,517		(5,783)				370,000	12/28/2022
100091489		Kansas City	MO		01/20/2023	7.636	180,625		(64)				238,000	12/22/2022
100091491		Kansas City	MO		01/20/2023	7.556	153,761		(55)				190,000	12/22/2022
100091492		Kansas City	MO		01/20/2023	7.556	141,622		(51)				175,000	12/22/2022
100091495		Bronx	NY		01/20/2023	8.700	636,685		(397)				880,000	12/21/2022
100091496		Yonkers	NY		01/20/2023	8.050	534,272		(227)				700,000	12/22/2022
100091497		Floral Park	NY		01/20/2023	8.650	405,195		(256)				550,000	12/22/2022
100091498		Irvington	NJ		01/20/2023	7.954	453,802		(122)				600,000	12/22/2022
100091500		Linden	NJ		01/20/2023	7.990	426,488		1,693				638,000	12/27/2022
100091501		Monticello	NY		01/20/2023	7.964	112,601		(50)				158,000	12/15/2022
100091502		Lynchburg	VA		01/20/2023	8.189	76,558		(43)				100,000	12/15/2022
100091503		Evansville	IN		01/20/2023	8.477	77,201		(45)				113,000	12/20/2022
100091504		Boca Raton	FL		01/20/2023	7.269	403,953		(16,294)				780,000	12/16/2022
100091505		Akron	OH		01/20/2023	8.546	99,110		(51)				138,000	12/14/2022
100091506		Brooklyn	NY		01/20/2023	7.884	758,097		(33,292)				1,120,000	12/29/2022
100091507		Toms River	NJ		01/20/2023	8.139	299,937		(98)				395,000	12/19/2022
100091508		West Bend	WI		01/20/2023	8.544	153,392		(99)				212,000	12/29/2022
100091509		Bronx	NY		01/20/2023	8.700	579,074		(250)				890,000	01/03/2023
100091511		Yonkers	NY		01/20/2023	8.555	877,788		1,919				1,150,000	01/03/2023
100091512		Hollywood	FL		01/20/2023	8.419	578,281		(218)				879,000	12/30/2022
100091514		Trenton	NJ		01/20/2023	8.285	118,982		(73)				165,000	12/20/2022
100091516		Chicago	IL		01/20/2023	8.773	183,701		(11,899)				350,000	01/04/2023
100091518		Dundalk	MD		01/20/2023	7.705	173,257		(62)				243,000	01/03/2023
100091519		Statesville	NC		01/20/2023	8.010	166,294		638				220,000	12/16/2022
100091520		The Bronx	NY		01/20/2023	7.900	796,321		(35,014)				1,100,000	12/15/2022
100091522		Baltimore	MD		01/20/2023	7.618	141,188		(66)				185,000	12/21/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091523		Lindenwold	NJ		01/20/2023	7.500	181,618		(57)				240,000	12/21/2022
100091524		Missoula	MT		01/20/2023	7.576	391,613		(111)				670,000	12/20/2022
100091525		Rosedale	NY		01/20/2023	8.412	298,843		(227)				550,000	12/19/2022
100091526		Hartford	CT		01/20/2023	8.769	282,928		(174)				365,000	12/30/2022
100091527		Newport News	VA		01/20/2023	8.050	155,125		(72)				234,000	12/27/2022
100091528		Oxford	GA		01/20/2023	7.512	141,959		(90)				235,000	12/15/2022
100091530		Belleville	IL		01/20/2023	8.232	109,888		(45)				144,000	12/16/2022
100091531		Hanceville	AL		01/20/2023	7.514	124,392		(54)				175,000	12/29/2022
100091533		West Babylon	NY		01/20/2023	7.910	205,044		(117)				445,000	12/21/2022
100091534		Harvey	IL		01/20/2023	8.937	95,197		(42)				124,000	12/15/2022
100091537		Trenton	NJ		01/20/2023	8.483	137,112		(83)				190,000	12/30/2022
100091539		Suffolk	VA		01/20/2023	7.941	145,127		(66)				203,525	12/19/2022
100091540		Greenville	SC		01/20/2023	8.262	144,191		(25)				221,000	12/15/2022
100091541		Big Spring	TX		01/20/2023	8.925	105,665		(7,070)				145,000	12/27/2022
100091542		Brooklyn	NY		01/20/2023	7.669	1,861,955		(79,870)				3,000,000	12/23/2022
100091543		Brooklyn	NY		01/20/2023	8.872	692,852		1,691				895,000	12/15/2022
100091547		Lake Ronkonkoma	NY		01/20/2023	8.321	368,239		(160)				550,000	01/04/2023
100091548		Cincinnati	OH		01/20/2023	8.228	139,856		(53)				195,000	01/04/2023
100091549		Pittsburgh	PA		01/20/2023	9.013	76,848		(23)				100,000	01/04/2023
100091550		Philadelphia	PA		01/20/2023	9.000	196,178		(129)				315,000	12/19/2022
100091551		Staten Island	NY		01/20/2023	7.662	420,739		(70)				840,000	12/15/2022
100091552		Cincinnati	OH		01/20/2023	8.173	128,372		20				180,000	01/04/2023
100091553	CF	Concord	CA		03/07/2023	8.875	586,110		(77)				900,000	01/05/2023
100091554	CF	Bakersfield	CA		03/07/2023	8.999	154,854		(119)				235,000	01/06/2023
100091555	CF	Downey	CA		03/07/2023	9.999	778,351		(1,112)				930,000	01/07/2023
100091556	CF	Whittier	CA		03/07/2023	7.875	229,117		(123)				680,000	01/04/2023
100091557	CF	Dundalk	MD		03/07/2023	9.250	158,457		(322)				225,000	12/30/2022
100091558	CF	Citrus Heights	CA		03/07/2023	9.125	765,365		(463)				935,000	12/22/2022
100091559	CF	Lancaster	CA		03/07/2023	8.750	397,450		(309)				480,000	01/04/2023
100091560	CF	Douglas	MA		03/07/2023	9.375	382,008		(175)				450,000	01/05/2023
100091561	CF	Olivet	MI		03/07/2023	10.250	160,231		(200)				180,000	01/06/2023
100091562	CF	ACTON	CA		03/07/2023	8.999	1,502,311		(588)				1,800,000	12/30/2022
100091564	CF	Canton	MA		03/07/2023	10.750	693,452		(209)				757,000	01/10/2023
100091565		Souderton	PA		03/07/2023	10.125	700,969		(121)				870,000	01/17/2023
100091566	CF	Littlerock	CA		03/07/2023	10.750	375,400		(251)				430,000	01/05/2023
100091567		Slidell	LA		03/07/2023	9.750	216,267		(577)				560,000	01/03/2023
100091568		West Covina	CA		03/07/2023	10.499	158,411		(144)				670,000	01/07/2023
100091569	CF	Milwaukee	WI		03/07/2023	8.499	152,051		(58)				215,000	01/13/2023
100091570	CF	Oxford	NJ		03/07/2023	10.625	430,573		129				490,000	01/17/2023
100091571		Baytown	TX		03/07/2023	11.499	152,361		(320)				175,000	01/13/2023
100091572	CF	Hacienda Heights	CA		03/07/2023	7.875	483,845		(264)				930,000	01/04/2023
100091573	CF	Gaithersburg	MD		03/07/2023	9.625	359,421		(299)				430,000	01/12/2023
100091574	CF	Los Angeles	CA		03/07/2023	8.125	581,870		(317)				783,000	01/09/2023
100091575	CF	Los Angeles	CA		03/07/2023	8.499	1,202,367		(211)				1,800,000	12/28/2022
100091576	CF	Payson	UT		03/07/2023	8.999	292,789		(118)				360,000	01/13/2023
100091578	CF	Chicago	IL		03/07/2023	9.250	162,517		(308)				195,000	01/10/2023
100091579	CF	Baton Rouge	LA		03/07/2023	8.999	169,831		(376)				247,000	01/06/2023
100091580	CF	Owings Mills	MD		03/07/2023	8.999	508,784		(259)				633,000	01/05/2023
100091581	CF	Rancho Cucamonga	CA		03/07/2023	9.750	440,875		(460)				490,000	01/05/2023
100091582	CF	Apple Valley	CA		03/07/2023	7.999	161,713		(59)				365,000	01/12/2023
100091583	CF	Glen Burnie	MD		03/07/2023	10.999	316,869		(298)				355,000	01/09/2023
100091584	CF	Capitol Heights	MD		03/07/2023	9.125	277,864		(328)				385,000	01/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091585	CF	Lancaster	CA		03/07/2023	8.875	290,703		(384)				415,000	01/09/2023
100091586	CF	ROSWELL	GA		03/07/2023	7.999	428,710		(304)				835,000	01/12/2023
100091587		Silver Spring	MD		03/07/2023	10.875	448,744		(145)				550,000	01/10/2023
100091590	CF	Bakersfield	CA		03/07/2023	10.499	326,760		(213)				365,000	01/10/2023
100091591	CF	Pinon Hills	CA		03/07/2023	9.499	429,255		150				500,000	01/10/2023
100091592	CF	Colleyville	TX		03/07/2023	10.499	585,120		(760)				710,000	01/13/2023
100091593		Falls Church	VA		03/07/2023	9.875	505,663		(475)				600,000	01/13/2023
100091594	CF	Royal Palm Beach	FL		03/07/2023	8.875	428,403		(379)				515,000	01/10/2023
100091595	CF	Wellington	FL		03/07/2023	8.625	2,893,287		(1,374)				3,550,000	01/10/2023
100091597	CF	San Diego	CA		03/07/2023	8.125	594,662		(482)				935,000	01/12/2023
100091598	CF	RIDGECREST	CA		03/07/2023	7.999	157,793		(92)				310,000	01/09/2023
100091599	CF	Bryan	TX		03/07/2023	9.499	251,926		(5,667)				385,000	01/12/2023
100091600		Murrayville	GA		03/07/2023	7.999	274,223		(304)				375,000	01/17/2023
100091601	CF	Los Angeles	CA		03/07/2023	8.999	1,414,441		(150)				1,555,000	01/04/2023
100091602	CF	San Jacinto	CA		03/07/2023	10.125	449,010		(155)				490,000	01/06/2023
100091603		Garden Grove	CA		03/07/2023	9.250	583,017		(89)				1,015,000	01/12/2023
100091604		Seal Beach	CA		03/07/2023	9.250	159,269		(69)				410,000	01/12/2023
100091605		Ipswich	MA		03/07/2023	9.375	777,548		(1,280)				1,045,000	01/12/2023
100091606		Stilwell	OK		03/07/2023	8.125	236,270		(147)				390,000	11/14/2022
100091607		Washington	DC		03/07/2023	9.999	494,179		(329)				635,000	01/06/2023
100091608		Orlando	FL		03/07/2023	7.499	272,930		(19)				435,000	01/12/2023
100091609		Pawtucket	RI		03/07/2023	9.125	282,872		(242)				340,000	01/17/2023
100091610		Winchester	KY		03/07/2023	9.375	289,465		(267)				430,000	01/12/2023
100091611		Clarkston	WA		03/07/2023	9.499	248,797		(281)				335,000	01/06/2023
100091614		Clarkston	WA		03/07/2023	9.250	184,633		(217)				253,000	01/06/2023
100091615		San Antonio	TX		03/07/2023	9.125	144,481		(74)				200,000	01/13/2023
100091616		Las Vegas	NV		03/07/2023	6.500	237,610		(6,225)				339,000	07/08/2022
100091617		Las Vegas	NV		03/07/2023	10.375	245,221		(267)				348,000	12/28/2022
100091618		Columbus	OH		03/07/2023	9.125	148,598		(134)				190,000	11/10/2022
100091619		Kissimmee	FL		03/07/2023	7.999	528,785		(256)				743,830	01/06/2023
100091621		Denver	CO		03/07/2023	7.750	416,902		(216)				850,000	01/05/2023
100091622		Albuquerque	NM		03/07/2023	8.625	309,113		(135)				380,000	01/09/2023
100091623		Las Vegas	NV		03/07/2023	10.375	259,366		(302)				385,000	12/28/2022
100091624		Hooper	UT		03/07/2023	8.499	372,931		(75)				518,000	01/06/2023
100091625		Jacksonville	FL		03/07/2023	9.750	195,655		(287)				305,000	01/12/2023
100091626		Houston	TX		03/07/2023	8.999	111,594		(386)				195,000	01/12/2023
100091627		Pocatello	ID		03/07/2023	7.999	150,581		(160)				222,000	01/10/2023
100091628		Atlanta	GA		03/07/2023	8.250	114,414		(142)				155,000	01/05/2023
100091629		Gulfport	FL		03/07/2023	7.999	177,420		(29)				350,000	01/06/2023
100091631		Riverdale	GA		03/07/2023	9.250	226,018		(266)				299,000	01/12/2023
100091632		Leverett	MA		03/07/2023	7.999	221,819		(180)				365,000	01/10/2023
100091633		Houston	TX		03/07/2023	7.375	616,753		208				840,000	01/13/2023
100091634		Chicago	IL		03/07/2023	8.625	158,088		(184)				570,000	01/13/2023
100091635		Denver	CO		03/07/2023	8.375	316,118		(244)				498,000	01/13/2023
100091636		Dallas	PA		03/07/2023	8.999	207,169		(46)				266,000	01/13/2023
100091637		Apple Valley	CA		03/07/2023	8.250	581,153		(315)				760,000	01/03/2023
100091638		LITCHFIELD PARK	AZ		03/07/2023	8.250	398,528		(5)				530,000	01/13/2023
100091639		Midvale	UT		03/07/2023	9.499	258,988		(200)				372,000	01/11/2023
100091640		Midland	NC		03/07/2023	10.625	263,693		(328)				375,000	01/09/2023
100091641		Atlanta	GA		03/07/2023	7.750	146,977		(84)				214,000	01/17/2023
100091642	CF	Valley Village	CA		01/27/2023	8.875	839,803		(281)				1,039,998	11/02/2022
100091643	CF	Encino	CA		01/27/2023	7.875	473,051		(333)				784,994	10/07/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091644	CF	Rialto	CA		01/27/2023	7.500	423,829		(45)				644,997	10/06/2022
100091645	CF	Marina del Rey	CA		01/27/2023	9.625	1,120,375		(388)				1,300,000	11/29/2022
100091647	CF	Beverly Hills	CA		01/27/2023	9.000	3,078,545		(205)				6,050,000	11/08/2022
100091649	CF	Rathdrum	ID		01/27/2023	11.375	558,009		(234)				681,000	01/02/2023
100091650	CF	Kyle	TX		01/27/2023	7.875	264,869		(122)				374,999	11/02/2022
100091651		New Windsor	NY		01/27/2023	8.750	250,045		(132)				350,000	12/13/2022
100091654		Hackensack	NJ		01/27/2023	8.875	49,677		24				229,000	01/01/2023
100091655	CF	Bellaire	MI		01/27/2023	9.125	191,978		(115)				250,000	01/01/2023
100091656		Lakewood	CO		01/27/2023	8.375	329,555		19				486,000	01/01/2023
100091657	CF	Tomales	CA		01/27/2023	9.625	1,332,715		(647)				1,741,000	01/01/2023
100091661	CF	Las Vegas	NV		01/27/2023	8.625	659,794		(165)				875,000	01/01/2023
100091662	CF	Delhi	CA		01/27/2023	8.875	346,327		(230)				400,000	01/01/2023
100091663		Davenport	FL		01/27/2023	9.125	943,504		(573)				1,152,000	01/01/2023
100091664	CF	Hellertown	PA		01/27/2023	9.500	404,877		(203)				500,000	01/01/2023
100091665		Sarasota	FL		01/27/2023	8.250	277,155		(113)				365,000	01/01/2023
100091666	CF	Pasadena	MD		01/27/2023	9.875	457,386		(188)				600,000	01/01/2023
100091668		Surprise	AZ		01/27/2023	8.500	227,202		(1,125)				375,000	01/01/2023
100091670	CF	Gardner	MA		01/27/2023	9.500	167,179		(60)				194,000	02/01/2023
100091671		MANALAPAN	NJ		01/27/2023	11.000	153,227		(59)				400,000	01/01/2023
100091672	CF	Essex	MD		01/27/2023	10.375	366,543		(62)				410,000	01/01/2023
100091673		Kissimmee	FL		01/27/2023	8.875	782,008		(484)				980,000	01/01/2023
100091674		Joppa	MD		01/27/2023	9.625	170,257		(59)				360,000	01/01/2023
100091677		Miami	FL		01/27/2023	8.250	407,890		24				550,000	01/01/2023
100091678	CF	Lake Elsinore	CA		01/27/2023	9.375	641,722		(215)				790,000	01/01/2023
100091679	CF	Atlanta	GA		01/27/2023	10.875	403,048		(128)				465,000	01/01/2023
100091680	CF	Arizona City	AZ		01/27/2023	7.375	247,419		74				320,000	11/01/2022
100091682	CF	Mukilteo	WA		03/24/2023	8.125	525,044		(115)				1,360,000	01/23/2023
100091683		Dallas	TX		03/24/2023	9.875	210,506		(184)				320,000	02/03/2023
100091684	CF	Hammonton	NJ		03/24/2023	8.125	281,421		(134)				360,000	02/01/2023
100091685		Flower Mound	TX		03/24/2023	9.500	1,775,132		(977)				2,500,000	01/27/2023
100091687	CF	Kissimmee	FL		03/24/2023	9.500	379,796		(147)				510,000	01/23/2023
100091688	CF	Mckinney	TX		03/24/2023	10.250	373,976		(446)				461,000	02/07/2023
100091690	CF	Manteca	CA		03/24/2023	8.875	847,420		(203)				1,050,000	01/30/2023
100091691	CF	Naples	FL		03/24/2023	7.625	495,503		(57)				635,000	02/01/2023
100091693	CF	Miami	FL		03/24/2023	7.750	396,624		(147)				490,000	01/20/2023
100091695	CF	Shaver Lake	CA		03/24/2023	9.250	367,418		(207)				506,000	01/23/2023
100091696	CF	Wimberley	TX		03/24/2023	9.250	822,547		(651)				1,050,000	02/07/2023
100091697		Eagle	CO		03/24/2023	8.375	741,789		(397)				2,150,000	01/31/2023
100091698	CF	Highland Village	TX		03/24/2023	7.875	478,596		(229)				590,000	02/02/2023
100091699	CF	Beechgrove	TN		03/24/2023	9.125	736,562		22				925,000	01/24/2023
100091700	CF	Barstow	CA		03/24/2023	9.500	106,635		(126)				230,000	01/19/2023
100091703	CF	Chicago	IL		03/24/2023	7.875	976,631		(14)				1,232,000	01/23/2023
100091704	CF	Dana Point	CA		03/24/2023	7.875	721,942		(286)				900,000	02/02/2023
100091705	CF	Frazier Park	CA		03/24/2023	10.125	211,764		(71)				265,000	02/08/2023
100091707	CF	Spartanburg	SC		03/24/2023	7.875	311,889		(118)				412,000	01/27/2023
100091709	CF	SIMI VALLEY	CA		03/24/2023	7.500	655,274		(151)				820,000	02/01/2023
100091710	CF	Houston	TX		03/24/2023	7.625	1,349,185		1,048				2,050,000	01/19/2023
100091711	CF	Sugar Land	TX		03/24/2023	7.875	588,943		(245)				725,000	02/27/2023
100091712	CF	Louisburg	NC		03/24/2023	8.500	205,102		(135)				302,000	02/06/2023
100091714	CF	Pleasant Ridge	MI		03/24/2023	8.875	348,286		(326)				425,000	01/25/2023
100091715	CF	Houston	TX		03/24/2023	8.625	1,012,006		(493)				1,455,000	02/15/2023
100091718	CF	Bakersfield	CA		03/24/2023	10.000	230,522		(94)				280,000	02/16/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091720	CF	Rock Springs	WY		03/24/2023	9.000	445,463		(302)				585,000	01/31/2023
100091723	CF	Navarre	FL		03/24/2023	7.875	701,182		(106)				881,000	02/16/2023
100091724	CF	PHOENIX	AZ		03/24/2023	8.750	274,577		(5)				340,000	02/13/2023
100091725		Gainesville	GA		03/24/2023	9.750	355,897		(276)				425,000	01/23/2023
100091726		Waianae	HI		03/24/2023	9.500	261,671		(313)				305,000	02/16/2023
100091727		Waianae	HI		03/24/2023	9.500	262,333		(325)				305,000	02/15/2023
100091728		Waianae	HI		03/24/2023	9.500	262,339		(326)				305,000	02/15/2023
100091730		Cleveland	OH		03/24/2023	9.000	301,562		(7)				400,000	01/20/2023
100091731		San Antonio	TX		03/24/2023	10.250	188,075		(378)				220,000	02/28/2023
100091732		Laveen	AZ		03/24/2023	8.125	399,470		(153)				585,000	01/30/2023
100091734		Phoenix	AZ		03/24/2023	8.750	239,441		(49)				308,000	02/06/2023
100091735		Chicago	IL		03/24/2023	8.625	252,669		(96)				355,000	03/06/2023
100091736		Fort Pierce	FL		03/24/2023	10.500	115,935		(129)				160,000	01/31/2023
100091738		Garland	TX		03/24/2023	8.875	225,353		(156)				302,000	02/06/2023
100091739		Fort Worth	TX		03/24/2023	9.500	130,854		(253)				180,000	01/26/2023
100091741		Gainesville	GA		03/24/2023	10.000	350,096		(301)				430,000	01/23/2023
100091742		Riverside	CA		03/24/2023	8.250	408,103		(195)				615,000	02/09/2023
100091743		Sacramento	CA		03/24/2023	8.625	168,402		(159)				385,000	01/30/2023
100091745		Isle Of Palms	SC		03/24/2023	8.250	271,904		(214)				548,000	02/07/2023
100091746		Rockbridge	OH		03/24/2023	8.125	311,344		(186)				405,000	01/26/2023
100091748		Sylmar	CA		03/24/2023	8.000	828,565		93				1,050,000	01/19/2023
100091750		Atlanta	GA		03/24/2023	8.250	465,505		(247)				708,000	02/24/2023
100091752		Grand Rapids	MI		03/24/2023	10.750	133,956		(265)				158,000	01/20/2023
100091753		Hemet	CA		03/24/2023	8.375	106,838		(46)				197,000	02/10/2023
100091754		Candler	NC		03/24/2023	8.250	483,181		(179)				639,000	02/06/2023
100091755		Waco	TX		03/24/2023	8.375	158,934		(192)				200,000	01/30/2023
100091756		Greensboro	NC		03/24/2023	9.125	106,315		(125)				140,000	02/07/2023
100091757		Bayonne	NJ		03/24/2023	8.250	450,249		(265)				585,000	02/03/2023
100091759		Green Bay	WI		03/24/2023	9.625	131,686		(189)				161,356	01/31/2023
100091760		Jacksonville	FL		03/24/2023	7.500	302,205		96				407,000	02/13/2023
100091763		Ellijay	GA		03/24/2023	8.250	434,822		56				570,000	02/15/2023
100091764		Weatherford	TX		03/24/2023	8.125	363,732		(289)				560,000	02/07/2023
100091765		Miami	FL		03/24/2023	7.500	326,269		38				650,000	02/07/2023
100091766	CF	Conroe	TX		01/30/2023	8.375	470,671		(273)				660,000	12/21/2022
100091767	CF	June Lake	CA		01/30/2023	8.750	550,148		(509)				707,000	12/12/2022
100091770	CF	Denver	NC		01/30/2023	8.625	318,369		(230)				380,000	12/07/2022
100091774	CF	Encino	CA		01/30/2023	8.500	987,112		(124)				1,225,000	12/16/2022
100091776	CF	Tempe	AZ		01/30/2023	9.000	1,530,465		(818)				2,100,000	12/20/2022
100091777	CF	Arlington Heights	IL		01/30/2023	8.875	205,232		(137)				250,000	12/07/2022
100091778	CF	Cottonwood	AZ		01/30/2023	9.625	307,376		(301)				395,000	12/12/2022
100091780	CF	Phoenix	AZ		01/30/2023	9.000	414,544		(552)				535,000	12/12/2022
100091781	CF	Lakeland	FL		01/30/2023	8.625	343,124		(609)				442,000	12/09/2022
100091782	CF	Hollister	CA		01/30/2023	9.250	969,321		(437)				1,255,000	12/28/2022
100091783	CF	Manchester Township	NJ		01/30/2023	9.750	218,656		(576)				295,000	12/23/2022
100091789	CF	Lock Haven	PA		01/30/2023	10.875	245,324		(237)				290,000	11/29/2022
100091793	CF	San Clemente	CA		01/30/2023	8.625	633,547		(265)				875,000	12/02/2022
100091794	CF	Acworth	GA		01/30/2023	9.750	359,089		(117)				494,000	12/29/2022
100091795	CF	Katy	TX		01/30/2023	7.375	643,075		494				850,000	12/16/2022
100091799	CF	Elk Grove	CA		01/30/2023	8.000	445,919		(216)				650,000	12/09/2022
100091800	CF	Elk Grove	CA		01/30/2023	8.000	355,180		(208)				561,000	12/14/2022
100091802	CF	Altadena	CA		01/30/2023	9.250	1,185,575		(162)				1,460,000	12/09/2022
100091803	CF	Philadelphia	PA		01/30/2023	9.875	129,176		(108)				170,000	12/15/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091806	CF	Sherman Oaks	CA		01/30/2023	8.750	1,930,748		(5,227)				2,950,000	12/13/2022
100091808	CF	Los Angeles	CA		01/30/2023	7.625	1,474,141		14				2,100,000	12/15/2022
100091812	CF	Plymouth	MI		01/30/2023	8.875	328,974		(1,476)				484,000	12/14/2022
100091815		Houston	TX		01/30/2023	9.750	357,505		(290)				430,000	12/20/2022
100091816	CF	Santa Nella	CA		01/30/2023	9.000	560,720		19				757,000	12/22/2022
100091818	CF	Bonita Springs	FL		01/30/2023	8.250	1,012,850		(510)				1,425,000	12/09/2022
100091821	CF	Garland	TX		01/30/2023	8.875	802,671		(473)				925,000	12/16/2022
100091822	CF	Palmdale	CA		01/30/2023	8.750	294,339		(281)				360,000	12/27/2022
100091823	CF	Antioch	CA		01/30/2023	8.250	911,717		35				1,200,000	12/22/2022
100091826	CF	Lincoln	CA		01/30/2023	8.500	698,276		(327)				860,000	12/22/2022
100091827	CF	San Antonio	TX		01/30/2023	7.875	303,565		(454)				432,000	12/22/2022
100091831	CF	Sacramento	CA		01/30/2023	8.375	352,930		(298)				440,000	12/23/2022
100091832	CF	Burbank	CA		01/30/2023	9.750	1,135,070		(705)				1,380,000	12/20/2022
100091841	CF	Yorba Linda	CA		01/30/2023	9.000	1,636,268		(613)				2,020,000	12/22/2022
100091847	CF	Oakland	CA		01/30/2023	9.875	409,181		(19)				595,000	01/03/2023
100091848	CF	Oakland	CA		01/30/2023	9.500	631,276		(288)				825,000	01/11/2023
100091851	CF	Manvel	TX		01/30/2023	9.625	622,180		70				745,000	12/29/2022
100091853	CF	Wilmington	DE		01/30/2023	10.750	126,996		(56)				155,000	01/06/2023
100091854	CF	Vallejo	CA		01/30/2023	9.750	466,987		(251)				580,000	12/29/2022
100091855	CF	Jacksonville	FL		01/30/2023	9.875	398,003		(9)				499,000	01/10/2023
100091856		Louisville	KY		01/30/2023	9.500	343,566		(495)				670,000	12/09/2022
100091857		Boise	ID		01/30/2023	9.250	238,883		(197)				515,000	12/15/2022
100091858		BOSTON	MA		01/30/2023	8.625	364,774		(86)				600,000	12/05/2022
100091859		Cape Coral	FL		01/30/2023	8.875	292,968		(158)				383,000	12/05/2022
100091860		Oakland Park	FL		01/30/2023	8.125	864,662		(588)				1,128,000	01/12/2023
100091861		Panama City	FL		01/30/2023	8.875	274,054		(507)				445,500	12/06/2022
100091862		Richmond	KY		01/30/2023	8.999	287,260		(89)				370,000	12/15/2022
100091863		Doral	FL		01/30/2023	8.999	1,090,303		(63)				1,375,000	12/22/2022
100091864		Macon	MO		01/30/2023	9.999	118,190		(57)				154,000	12/15/2022
100091865		Highland	IN		01/30/2023	9.875	222,224		(44)				270,000	12/09/2022
100091866		Laredo	TX		01/30/2023	9.999	221,560		(140)				307,000	12/09/2022
100091867		Richmond	TX		01/30/2023	8.999	379,642		(124)				485,000	12/14/2022
100091868		Florence	KY		01/30/2023	8.625	226,974		(175)				315,000	12/30/2022
100091869		Miami Gardens	FL		01/30/2023	8.250	350,811		48				445,000	12/13/2022
100091870		Wellington	FL		01/30/2023	9.500	427,107		(200)				545,000	12/02/2022
100091871		Seattle	WA		01/30/2023	8.625	395,517		(303)				510,000	01/04/2023
100091873		Stephenville	TX		01/30/2023	8.999	310,204		(252)				375,000	01/06/2023
100091875		Kissimmee	FL		01/30/2023	10.125	130,296		(60)				280,000	12/30/2022
100091877		Southborough	MA		01/30/2023	10.125	409,729		(27)				760,000	12/12/2022
100091878		Stoneham	MA		01/30/2023	8.375	448,218		7				645,000	11/18/2022
100091879		Porter	TX		01/30/2023	8.375	447,944		182				540,008	11/17/2022
100091880		St Cloud	FL		01/30/2023	8.500	365,809		(15)				563,500	11/30/2022
100091881		Dallas	TX		01/30/2023	9.999	161,210		(91)				230,000	11/30/2022
100091882		Sevierville	TN		01/30/2023	9.999	212,239		(7)				298,000	11/23/2022
c		Gouda	NLD		01/27/2023	6.050	43,048					674	42,454	12/01/2023
100091884		Gouda	NLD		01/27/2023	6.050	14,283					224	14,086	12/01/2023
100091885		Rotterdam	NLD		01/27/2023	4.950	170,427					2,671	199,635	12/01/2023
100091886		Rotterdam	NLD		01/27/2023	4.950	20,800					326	24,365	12/01/2023
100091887		Hoogezand-Sappemeer	NLD		01/27/2023	6.200	83,889					1,315	96,755	12/01/2023
100091888		Hoogezand-Sappemeer	NLD		01/27/2023	6.200	4,201					66	4,845	12/01/2023
100091889		Rotterdam	NLD		01/27/2023	5.550	183,673					2,879	428,000	12/01/2023
100091890		Roosendaal	NLD		01/27/2023	6.050	112,809					1,768	164,000	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091891		Leeuwarden	NLD		01/27/2023	4.760	95,368					1,495	128,000	12/01/2023
100091892		Valkenburg aan de Geul	NLD		01/27/2023	6.300	309,064					4,845	421,480	12/01/2023
100091893		Schiedam/Vlaardingen	NLD		01/27/2023	4.660	166,895					2,616	280,000	12/01/2023
100091894		Apeldoorn	NLD		01/27/2023	6.200	99,784					1,564	190,400	12/01/2023
100091895		Almelo	NLD		01/27/2023	5.900	105,082					1,647	136,000	12/01/2023
100091896		Almelo	NLD		01/27/2023	6.000	119,211					1,869	144,000	12/01/2023
100091897		Culemborg	NLD		01/27/2023	6.050	126,275					1,979	208,800	12/01/2023
100091898		Den Haag	NLD		01/27/2023	4.620	249,018					3,904	344,000	12/01/2023
100091899		Schiedam/Vlaardingen	NLD		01/27/2023	6.300	139,079					2,180	158,261	12/01/2023
100091900		Schiedam/Vlaardingen	NLD		01/27/2023	6.300	8,559					134	9,739	12/01/2023
100091902		Leeuwarden	NLD		01/27/2023	4.670	138,417					2,170	172,000	12/01/2023
100091903		Lelystad	NLD		01/27/2023	4.770	201,996					3,166	229,509	12/01/2023
100091904		Lelystad	NLD		01/27/2023	4.770	12,754					200	14,491	12/01/2023
100091905		Schiedam/Vlaardingen	NLD		01/27/2023	4.670	124,509					1,952	150,400	12/01/2023
100091906		Schiedam/Vlaardingen	NLD		01/27/2023	6.000	31,127					488	37,600	12/01/2023
100091907		Lelystad	NLD		01/27/2023	4.770	205,307					3,218	233,271	12/01/2023
100091908		Lelystad	NLD		01/27/2023	4.770	12,963					203	14,729	12/01/2023
100091909		Den Haag	NLD		01/27/2023	6.200	327,608					5,135	424,000	12/01/2023
100091910		Leeuwarden	NLD		01/27/2023	5.900	317,895					4,984	384,000	12/01/2023
100091911		Rotterdam	NLD		01/27/2023	4.610	785,907					12,321	1,344,800	12/01/2023
100091912		HeerHugowaard	NLD		01/27/2023	4.960	138,637					2,173	168,000	12/01/2023
100091913		Leeuwarden	NLD		01/27/2023	5.850	98,901					1,550	128,000	12/01/2023
100091914		Echt/Limburg	NLD		01/27/2023	4.960	430,483					6,747	520,000	12/01/2023
100091915		Groningen	NLD		01/27/2023	4.660	97,135					1,523	372,000	12/01/2023
100091916		Alkmaar	NLD		01/27/2023	6.850	149,234					2,339	535,073	12/01/2023
100091917		Leeuwarden	NLD		01/27/2023	4.760	112,588					1,765	136,000	12/01/2023
100091918		Leeuwarden	NLD		01/27/2023	4.760	112,588					1,765	140,000	12/01/2023
100091919		Lelystad	NLD		01/27/2023	4.860	184,114					2,886	209,188	12/01/2023
100091920		Lelystad	NLD		01/27/2023	4.860	11,629					182	13,212	12/01/2023
100091921		Amsterdam	NLD		01/27/2023	4.660	211,930					3,322	320,000	12/01/2023
100091922		Bergen op Zoom	NLD		01/27/2023	4.860	141,287					2,215	256,000	12/01/2023
100091923		Leeuwarden	NLD		01/27/2023	5.850	179,257					2,810	232,000	12/01/2023
100091924		Zierikzee	NLD		01/27/2023	6.100	170,957					2,680	195,391	12/01/2023
100091925		Zierikzee	NLD		01/27/2023	6.100	21,531					338	24,609	12/01/2023
100091926		Hilversum	NLD		01/27/2023	4.910	750,585					11,767	1,028,000	12/01/2023
100091927		Rotterdam	NLD		01/27/2023	4.660	291,404					4,568	803,159	12/01/2023
100091928		Venlo	NLD		01/27/2023	4.760	122,522					1,920	148,000	12/01/2023
100091929	CF	Concord	CA		02/03/2023	8.500	434,933		(286)				745,000	01/11/2023
100091930	CF	Houston	TX		02/03/2023	10.250	130,009		(191)				150,000	01/10/2023
100091931		Lahaina	HI		02/03/2023	8.500	207,016		(183)				378,000	01/13/2023
100091932	CF	Burbank	CA		02/03/2023	9.500	1,031,668		(718)				1,325,000	12/29/2022
100091933		Fayetteville	GA		02/03/2023	9.375	142,539		(193)				267,000	01/10/2023
100091934		DAVENPORT	FL		02/03/2023	7.875	689,041		6				960,000	01/06/2023
100091935	CF	Largo	FL		02/03/2023	8.250	375,380		31				485,000	12/30/2022
100091936	CF	Sugarloaf	CA		02/03/2023	8.000	242,289		(980)				330,000	01/06/2023
100091937	CF	Kalispell	MT		02/03/2023	8.750	1,421,947		(93)				2,175,000	01/05/2023
100091938	CF	Sacramento	CA		02/03/2023	9.000	344,550		(605)				446,000	01/17/2023
100091939	CF	Lincolnshire	IL		02/03/2023	8.375	871,057		57				1,100,000	12/29/2022
100091940	CF	Morgan Hill	CA		02/03/2023	8.125	741,580		8				1,000,000	01/23/2023
100091941	CF	Torrance	CA		02/03/2023	9.375	354,889		(3,800)				889,000	11/14/2022
100091942	CF	Phelan	CA		02/03/2023	9.000	163,061		(249)				425,000	11/29/2022
100091943	CF	Monee	IL		02/03/2023	8.375	519,573		32				660,000	01/11/2023

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100091944	CF	Decatur	GA		02/03/2023	9.250	289,516		(405)				375,000	12/13/2022
100091945	CF	Sacramento	CA		02/03/2023	7.375	475,415		423				641,000	11/10/2022
100091946	CF	Pomona	CA		02/03/2023	8.875	478,929		(41)				650,000	11/14/2022
100091947	CF	Ocala	FL		02/03/2023	10.250	297,626		(192)				343,000	01/12/2023
100091948		Port Orchard	WA		02/03/2023	7.125	377,366		32				524,000	09/26/2022
100091949	CF	ROLLING HILLS ESTATES	CA		02/07/2023	8.125	2,528,971		(1,160)				3,125,000	12/07/2022
100091951		PORT CHARLOTTE	FL		02/07/2023	8.875	202,678		(248)				275,000	12/05/2022
100091952		NEW HAVEN	CT		02/07/2023	9.250	157,339		(202)				198,000	10/07/2022
100091953		MIAMI	FL		02/07/2023	10.000	877,578		(749)				1,120,000	12/02/2022
100091954	CF	PASADENA	CA		02/07/2023	8.125	515,492		(50)				950,000	12/20/2022
100091955		NEW HAVEN	CT		02/07/2023	8.625	288,636		(349)				430,000	10/07/2022
100091956		SAN BERNARDINO	CA		02/07/2023	8.000	279,614		(229)				400,000	12/05/2022
100091957		NEW HAVEN	CT		02/07/2023	8.875	185,733		(228)				252,000	10/07/2022
100091958		MIDDLEBURG	FL		02/07/2023	9.375	156,000		(296)				428,000	12/05/2022
100091959		NEW HAVEN	CT		02/07/2023	8.625	167,989		(214)				228,000	10/07/2022
100091960	CF	SANTA ANA	CA		02/07/2023	7.999	1,007,028		(420)				1,300,000	12/21/2022
100091961	CF	GLENDALE	AZ		02/07/2023	9.750	317,421		(333)				430,000	11/22/2022
100091962	CF	RICHMOND	TX		02/07/2023	10.000	649,605		(554)				735,000	12/05/2022
100091964		LAKEWOOD RANCH	FL		02/07/2023	9.625	481,656		(49)				601,298	10/19/2022
100091965	CF	BURIEN	WA		02/07/2023	8.750	494,413		(201)				610,000	11/10/2022
100091966		(SHERMAN OAKS AREA)LOS ANGELES	CA		02/07/2023	8.250	3,583,029		(619)				7,000,000	11/22/2022
100091967	CF	(TARZANA AREA) LOS ANGELES	CA		02/07/2023	8.125	1,703,041		(759)				2,100,000	11/30/2022
100091968		FORT WORTH	TX		02/07/2023	10.750	171,066		(151)				270,000	12/09/2022
100091969	CF	NORTHRIDGE	CA		02/07/2023	8.625	916,083		(538)				1,125,000	11/08/2022
100091970		LA PUENTE	CA		02/07/2023	8.375	459,747		(531)				703,000	12/05/2022
100091971	CF	COLUMBUS	OH		02/07/2023	10.250	153,162		(156)				182,500	12/02/2022
100091972	CF	VACAVILLE	CA		02/07/2023	9.625	1,046,959		(372)				1,300,000	12/28/2022
100091974	CF	LONG BEACH	CA		02/07/2023	8.875	399,412		(339)				645,000	11/08/2022
100091975	CF	STOCKTON	CA		02/07/2023	7.875	140,535		(937)				555,000	10/10/2022
100091976	CF	MOORE	OK		02/07/2023	9.500	165,742		(87)				242,000	11/16/2022
100091977	CF	LOS ANGELES	CA		02/07/2023	8.500	370,979		(141)				496,250	12/20/2022
100091978		Severn	MD		02/07/2023	8.750	346,604		(290)				517,000	07/22/2022
100091979		VALLEJO	CA		02/07/2023	9.750	469,346		(414)				600,000	11/02/2022
100091980	CF	KATY	TX		02/07/2023	9.625	273,686		(467)				350,000	11/07/2022
100091981		MERCED	CA		02/07/2023	9.875	214,687		(23)				255,000	08/29/2022
100091982		Clifton	NJ		02/07/2023	8.625	354,940		(146)				660,000	01/20/2023
100091983		Plainfield	NJ		02/07/2023	9.000	217,603		(77)				415,000	12/30/2022
100091986		Mount Holly	NJ		02/09/2023	7.935	141,309		(71)				250,000	01/10/2023
100091988		Detroit	MI		02/09/2023	8.523	208,949		(9,544)				283,000	01/18/2023
100091989		Garfield Heights	OH		02/09/2023	8.066	103,624		(5,821)				144,000	01/17/2023
100091990		Waterbury	CT		02/09/2023	7.990	270,377		(120)				340,000	01/18/2023
100091991		Clifton Heights	PA		02/09/2023	8.363	177,200		43				240,000	01/17/2023
100091992		Philadelphia	PA		02/09/2023	8.200	115,197		(56)				200,000	01/13/2023
100091993		Yonkers	NY		02/09/2023	7.800	455,531		(129)				600,000	01/09/2023
100091994		Paterson	NJ		02/09/2023	7.750	370,447		(82)				490,000	01/11/2023
100091995		Egg Harbor City	NJ		02/09/2023	8.800	148,893		(74)				180,000	01/19/2023
100091996		New Haven	CT		02/09/2023	7.550	325,727		(12,864)				480,000	01/11/2023
100091997		Garfield Heights	OH		02/09/2023	8.270	84,913		(42)				110,000	01/19/2023
100091999		Brewster	NY		02/09/2023	7.850	487,437		(195)				735,000	01/18/2023
100092000		Rochester	NY		02/09/2023	7.623	106,520		(35)				140,000	01/18/2023
100092001		Newark	NJ		02/09/2023	8.025	395,502		(16,912)				550,000	01/19/2023
100092002		Franklin	OH		02/09/2023	9.009	314,224		(141)				405,000	01/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100092003		Pittsburgh	PA		02/09/2023	7.750	118,945		(42)				180,000	01/13/2023
100092004		East Quogue	NY		02/09/2023	8.150	687,905		(359)				890,000	01/09/2023
100092005		Cleveland	OH		02/09/2023	7.600	121,163		(48)				159,000	01/13/2023
100092006		Norfolk	VA		02/09/2023	7.925	109,032		(50)				152,000	01/19/2023
100092007		Cleveland	OH		02/09/2023	7.881	115,572		(46)				142,000	01/13/2023
100092008		Newark	NJ		02/09/2023	8.223	293,043		(111)				410,000	01/12/2023
100092009		Vermilion	OH		02/09/2023	7.775	109,168		(52)				148,000	01/19/2023
100092010		Moore	SC		02/09/2023	7.785	106,880		(40)				175,000	01/06/2023
100092011		Trenton	NJ		02/09/2023	8.296	93,366		(44)				130,000	01/20/2023
100092012		Trenton	NJ		02/09/2023	8.413	98,050		(15)				130,000	01/10/2023
100092013		Waterbury	CT		02/09/2023	8.109	259,359		(86)				340,000	01/06/2023
100092014		Chicago	IL		02/09/2023	7.763	220,975		(100)				300,000	01/13/2023
100092015		Apopka	FL		02/09/2023	8.184	285,441		75				425,000	01/05/2023
100092016		Riverdale	GA		02/09/2023	7.831	182,794		(60)				261,900	01/09/2023
100092018		Houston	TX		02/09/2023	7.646	144,728		(46)				190,000	01/17/2023
100092019		Philadelphia	PA		02/09/2023	8.050	204,541		(117)				330,000	01/09/2023
100092020		Mohnton	PA		02/09/2023	7.600	410,556		(132)				698,000	01/11/2023
100092021		MONROE	NY		02/09/2023	8.050	110,272		(32)				150,000	01/18/2023
100092023		Wurtsboro	NY		02/09/2023	8.223	216,554		(114)				300,000	01/11/2023
100092024		North Castle	NY		02/09/2023	7.950	588,565		(175)				890,000	01/09/2023
100092025		Grand Rapids	MI		02/09/2023	8.250	141,083		(80)				248,000	01/12/2023
100092026		Linden	NJ		02/09/2023	7.481	249,654		(128)				406,000	01/05/2023
100092027		Trenton	NJ		02/09/2023	8.058	169,870		(9,547)				235,000	01/13/2023
100092028		Trenton	NJ		02/09/2023	8.034	83,679		(3,549)				175,000	01/12/2023
100092029		Farmingville	NY		02/09/2023	8.135	342,888		(167)				538,000	01/17/2023
100092030		Scranton	PA		02/09/2023	8.256	122,321		(62)				170,000	01/17/2023
100092031		Wilmington	DE		02/09/2023	8.728	152,409		(66)				228,000	01/10/2023
100092032		Norristown	PA		02/09/2023	7.653	168,781		(8,975)				269,000	01/20/2023
100092033		Trenton	NJ		02/09/2023	7.913	111,476		(45)				156,000	01/10/2023
100092034		Millville	NJ		02/09/2023	7.913	102,901		(42)				144,000	01/10/2023
100092035		Vineland	NJ		02/09/2023	8.163	188,607		(61)				265,000	01/10/2023
100092036		Baltimore	MD		02/09/2023	7.860	152,019		(52)				215,000	01/11/2023
100092037		Wilmington	DE		02/09/2023	8.050	133,336		(31)				176,000	01/12/2023
100092038		Pottstown	PA		02/09/2023	8.692	96,536		(56)				145,000	01/11/2023
100092039		North Castle	NY		02/09/2023	8.000	573,159		(184)				865,000	01/09/2023
100092040		Philadelphia	PA		02/09/2023	8.098	122,330		(49)				185,000	01/10/2023
100092041		Pottstown	PA		02/09/2023	8.750	78,735		(58)				110,000	01/11/2023
100092042		The Bronx	NY		02/09/2023	8.600	689,377		(310)				900,000	01/09/2023
100092043		Houston	TX		02/09/2023	8.113	229,982		(73)				330,000	01/12/2023
100092044		Houston	TX		02/09/2023	7.950	221,927		(9,260)				334,000	01/12/2023
100092045		The Bronx	NY		02/09/2023	7.950	765,695		(32,140)				1,050,000	01/11/2023
100092046		The Bronx	NY		02/09/2023	8.030	614,029		(26,093)				900,000	01/11/2023
100092048		Chesapeake	VA		02/09/2023	7.935	181,796		(67)				255,000	01/10/2023
100092049		Flushing	NY		02/09/2023	7.514	648,086		(269)				1,200,000	01/09/2023
100092050		Buffalo	NY		02/09/2023	8.365	103,493		(58)				179,000	01/17/2023
100092051		Far Rockaway	NY		02/09/2023	7.850	665,770		(307)				930,000	01/12/2023
100092052		Far Rockaway	NY		02/09/2023	7.850	667,411		(334)				960,000	01/12/2023
100092053		Philadelphia	PA		02/09/2023	7.533	121,655		(40)				160,000	01/20/2023
100092054		Bronx	NY		02/09/2023	7.900	963,351		(207)				1,225,000	01/19/2023
100092055		Paterson	NJ		02/09/2023	7.931	305,416		(214)				608,000	01/06/2023
100092056		Brentwood	NY		02/09/2023	8.300	377,521		(169)				532,000	01/12/2023
100092057		New Hyde Park	NY		02/09/2023	8.535	394,572		(21)				585,000	01/20/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100092058		Hilo	HI		02/09/2023	7.812	308,824		(112)				476,000	12/23/2022
100092059		Cleveland	OH		02/09/2023	8.235	140,335		(67)				182,000	01/06/2023
100092060		Philadelphia	PA		02/09/2023	8.304	179,704		(84)				320,000	12/29/2022
100092061		Exeter	PA		02/09/2023	8.348	122,611		(46)				160,000	01/12/2023
100092062		Trenton	NJ		02/09/2023	8.750	174,967		(77)				245,000	01/13/2023
100092063		Sarasota	FL		02/09/2023	7.960	500,694		(207)				700,000	01/09/2023
100092064		Waretown	NJ		02/09/2023	7.994	229,588		(89)				300,000	01/12/2023
100092065		Toms River	NJ		02/09/2023	7.994	241,766		(105)				315,000	01/12/2023
100092067		Cheektowaga	NY		02/09/2023	8.292	64,287		(2,389)				240,000	01/04/2023
100092068		Gary	IN		02/09/2023	8.538	82,842		(27)				125,000	01/18/2023
100092069		Lake Charles	LA		02/09/2023	8.634	85,870		(41)				130,000	01/11/2023
100092070		Niagara Falls	NY		02/09/2023	8.388	137,081		(53)				223,000	01/05/2023
100099549	CF	Spring	TX		02/17/2023	9.000	1,404,934		(926)				2,100,000	02/01/2023
100099550	CF	Fort Worth	TX		02/17/2023	9.750	1,092,315		(520)				1,425,000	01/01/2023
100099551	CF	Chicago	IL		02/17/2023	9.500	314,572		(98)				414,000	02/01/2023
100099552		Coachella	CA		02/17/2023	8.500	344,250						459,000	01/01/2023
100099553	CF	Lakeland	FL		02/17/2023	9.875	274,162		(125)				342,000	02/01/2023
100099554		Chattanooga	TN		02/17/2023	8.875	100,838		2				145,000	01/01/2023
100099555		Chattanooga	TN		02/17/2023	8.875	116,179		4				171,000	01/01/2023
100099556	CF	Rowlett	TX		02/17/2023	8.250	351,476		(26)				470,000	01/01/2023
100099557	CF	Paradise Valley	AZ		02/17/2023	8.999	1,163,277		(408)				1,435,000	02/01/2023
100099558		Chattanooga	TN		02/17/2023	8.500	117,114		(32)				174,000	02/01/2023
100099559	CF	Lynn	MA		02/17/2023	8.875	433,679		(176)				615,000	02/01/2023
100099561	CF	Boca Raton	FL		02/17/2023	8.250	1,105,105		(24)				1,471,000	01/01/2023
100099562		Brush Prairie	WA		02/17/2023	11.000	553,839		(225)				730,000	02/01/2023
100099563		Commerce City	CO		02/17/2023	8.750	414,915		(15)				560,000	01/01/2023
100099564	CF	Dacula	GA		02/17/2023	9.500	366,451		(78)				415,000	02/01/2023
100099565	CF	McDonough	GA		02/17/2023	9.875	1,751,051		(62)				1,950,000	01/01/2023
100099571	CF	Beaumont	CA		04/06/2023	7.750	440,336		35				560,000	02/09/2023
100099572	CF	Youngsville	NC		04/06/2023	8.250	371,467		(196)				463,000	02/24/2023
100099573		Capitol Heights	MD		04/06/2023	9.500	212,670		(222)				409,000	02/06/2023
100099574	CF	Conroe	TX		04/06/2023	8.625	279,048		(264)				382,000	02/16/2023
100099576	CF	Spring Hill	FL		04/06/2023	10.500	318,123		(308)				355,000	02/10/2023
100099577	CF	Williston	FL		04/06/2023	8.625	412,640		(65)				527,000	02/17/2023
100099579	CF	Sacramento	CA		04/06/2023	8.375	692,542		(147)				860,000	02/07/2023
100099580	CF	Big Bear Lake	CA		04/06/2023	9.000	353,080		(244)				425,000	02/24/2023
100099581	CF	Salinas	CA		04/06/2023	9.750	497,540		(484)				785,000	02/22/2023
100099583	CF	Cumming	GA		04/06/2023	8.000	1,959,410		87				2,500,000	02/17/2023
100099584	CF	Sherman Oaks Area	CA		04/06/2023	7.875	1,948,637		(1,826)				2,715,000	02/22/2023
100099586		Hollywood	FL		04/06/2023	7.625	783,271		215				1,230,000	02/21/2023
100099587	CF	Edgewater Park	NJ		04/06/2023	8.875	262,313		(143)				300,000	02/14/2023
100099588	CF	Phoenix	AZ		04/06/2023	8.875	292,173		(219)				380,000	02/16/2023
100099589	CF	Rocklin	CA		04/06/2023	8.000	425,789		(163)				605,000	02/22/2023
100099592	CF	Cleveland	TX		04/06/2023	8.500	314,345		(287)				700,000	02/23/2023
100099594		Marietta	GA		04/06/2023	9.250	429,600		(380)				584,000	02/17/2023
100099595	CF	Newcastle	WA		04/06/2023	7.375	823,828		223				1,050,000	02/21/2023
100099596		Fort Walton Beach	FL		04/06/2023	9.500	182,461		(246)				262,500	02/06/2023
100099597	CF	Ione	CA		04/06/2023	7.375	651,567		98				885,000	02/16/2023
100099598	CF	Mckinney	TX		04/06/2023	9.625	1,320,172		(789)				1,525,000	02/17/2023
100099599		Grand Prairie	TX		04/06/2023	8.750	373,815		(269)				485,000	02/15/2023
100099600	CF	Missouri City	TX		04/06/2023	7.500	624,833		30				900,000	02/14/2023
100099601		Corona	CA		04/06/2023	9.375	573,281		(465)				745,000	02/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099602	CF	Titusville	FL		04/06/2023	8.625	363,100		(83)				460,000	02/22/2023
100099603	CF	Winnetka	CA		04/06/2023	7.750	708,313		(71)				888,000	02/14/2023
100099604	CF	Boca Raton	FL		04/06/2023	7.750	279,130		(10)				350,000	03/06/2023
100099605	CF	San Francisco	CA		04/06/2023	8.250	1,177,515		(444)				1,515,000	02/22/2023
100099608	CF	Sanford	FL		04/06/2023	9.250	298,537		(374)				385,000	02/24/2023
100099609	CF	Craig	CO		04/06/2023	9.875	124,298		(173)				142,000	02/28/2023
100099610	CF	Winter Park	FL		04/06/2023	8.625	653,515		(174)				777,000	03/03/2023
100099611	CF	Dallas	NC		04/06/2023	9.500	147,788		(134)				165,000	02/24/2023
100099612	CF	Los Angeles	CA		04/06/2023	8.250	2,745,371		(312)				3,900,000	02/13/2023
100099613	CF	Granada Hills	CA		04/06/2023	7.875	985,429		(75)				1,225,000	02/21/2023
100099614	CF	Hollywood	FL		04/06/2023	7.625	1,098,476		268				1,400,000	02/09/2023
100099615	CF	Reedley	CA		04/06/2023	9.000	286,448		(284)				362,000	02/22/2023
100099617	CF	Litchfield Park	AZ		04/06/2023	9.125	402,881		(227)				461,000	02/23/2023
100099619	CF	Los Angeles	CA		04/06/2023	9.250	690,094		(425)				740,000	03/03/2023
100099621	CF	Rohnert Park	CA		04/06/2023	6.875	480,733		202				679,990	02/23/2023
100099623	CF	Dacula	GA		04/06/2023	9.750	796,462		(397)				915,000	02/24/2023
100099624	CF	Scottsdale	AZ		04/06/2023	8.625	374,391		(62)				438,000	03/03/2023
100099626	CF	Tolleson	AZ		04/06/2023	8.125	307,780		(104)				410,000	02/17/2023
100099627	CF	Indio	CA		04/06/2023	8.875	462,458		(280)				560,000	02/13/2023
100099629	CF	Apache Junction	AZ		04/06/2023	8.375	844,769		(159)				1,050,000	02/17/2023
100099630	CF	Kiawah Island	SC		04/06/2023	8.875	1,430,646		(555)				1,800,000	03/02/2023
100099631	CF	Bismarck	ND		04/06/2023	8.875	227,283		(24)				267,000	03/01/2023
100099632	CF	LaVergne	TN		04/06/2023	8.375	911,668		106				1,159,000	02/27/2023
100099633	CF	North Hollywood	CA		04/06/2023	7.750	597,228		(3)				750,000	03/01/2023
100099634		Jackson	MI		04/06/2023	10.250	109,486		(145)				125,000	02/16/2023
100099635	CF	Ojai	CA		04/06/2023	8.000	613,603		(22)				905,000	03/03/2023
100099636		Sellersville	PA		04/06/2023	8.125	267,408		(112)				403,000	02/23/2023
100099638		Palm City	FL		04/06/2023	7.750	305,754						425,000	02/21/2023
100099640		Chandler	AZ		04/06/2023	7.875	267,032		(24)				395,000	03/03/2023
100099641		Allentown	PA		04/06/2023	9.625	115,253		(112)				160,000	02/14/2023
100099642		Fort Myers	FL		04/06/2023	8.500	114,779		(58)				170,000	03/01/2023
100099643		Phoenix	AZ		04/06/2023	8.250	420,701		(51)				600,000	02/21/2023
100099645		Parlier	CA		04/06/2023	7.875	183,270		1				285,000	02/14/2023
100099646		Fresno	TX		04/06/2023	8.375	302,779		(68)				380,000	02/10/2023
100099647		Mammoth Cave	KY		04/06/2023	7.875	602,759		97				815,000	02/21/2023
100099648		Fontana	CA		04/06/2023	8.375	103,258		(69)				425,000	02/14/2023
100099649		Barrington	IL		04/06/2023	9.000	603,990		(197)				850,000	02/17/2023
100099651		Lancaster	CA		04/06/2023	7.500	247,666		56				360,000	02/14/2023
100099652		Lancaster	CA		04/06/2023	8.125	423,961		(23)				560,000	02/27/2023
100099653		Marion	AR		04/06/2023	9.375	128,092		(49)				171,000	03/03/2023
100099654		TAMPA	FL		04/06/2023	7.500	613,757		391				865,000	02/16/2023
100099655		Tallahassee	FL		04/06/2023	8.750	107,100		(110)				140,000	03/01/2023
100099656		Hesperia	CA		04/06/2023	8.500	275,328		(80)				365,000	02/24/2023
100099657		Port Richey	FL		04/06/2023	7.750	274,545		44				348,000	02/21/2023
100099659		Phoenix	AZ		04/06/2023	7.875	450,179		(44)				760,000	03/01/2023
100099662		Live Oak	TX		04/06/2023	8.375	134,099		(178)				204,000	03/07/2023
100099664		Jacksonville	FL		04/06/2023	9.125	140,855		(225)				201,000	03/08/2023
100099665		Phoenix	AZ		04/06/2023	9.375	261,463		(229)				310,000	03/03/2023
100099666		Villa Rica	GA		04/06/2023	8.500	129,379		(113)				179,000	02/24/2023
100099669		San Marcos	TX		04/06/2023	8.875	178,475		(252)				350,000	02/17/2023
100099671		Tampa	FL		04/06/2023	8.625	143,890		(9)				190,000	02/24/2023
100099672		Manzanita	OR		04/06/2023	9.250	401,215		(146)				575,000	02/17/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099673		Oakland	CA		04/06/2023	7.875	756,889		4				1,015,000	02/21/2023
100099674		Davenport	FL		04/06/2023	7.750	306,315		(21)				618,000	02/24/2023
100099675		Nipomo	CA		04/06/2023	7.875	349,524		(23)				940,000	03/07/2023
100099677		Big Bear City	CA		04/06/2023	8.375	226,119		(28)				436,000	02/28/2023
100099680		Fayetteville	NC		04/06/2023	8.750	168,649		(147)				215,000	02/27/2023
100099681		Glendale	AZ		04/06/2023	8.500	375,112		(124)				525,000	02/24/2023
100099682		Cincinnati	OH		04/06/2023	8.500	116,294		(36)				150,000	02/23/2023
100099684		Knoxville	TN		04/06/2023	8.875	228,069		(181)				290,000	03/02/2023
100099686		New Smyrna Beach	FL		04/06/2023	7.750	325,540		125				479,000	02/28/2023
100099688		Phoenix	AZ		04/06/2023	9.375	227,633		(249)				350,000	03/06/2023
100099689		Cabot	AR		04/06/2023	7.875	182,276		(31)				245,000	02/22/2023
100099690		San Antonio	TX		04/06/2023	7.875	148,058		(21)				197,000	02/28/2023
100099693		Chicago	IL		04/06/2023	9.500	132,133		(108)				180,000	02/23/2023
100099694		Scottsdale	AZ		04/06/2023	8.875	378,426		(81)				495,000	02/28/2023
100099695		Katy	TX		04/06/2023	9.125	237,944		(266)				303,000	02/28/2023
100099699	CF	HESPERIA	CA		02/28/2023	8.500	285,127		(132)				365,000	02/09/2023
100099708	CF	Lathrop	CA		02/28/2023	7.500	499,070		(139)				633,000	01/13/2023
100099709	CF	Lake Forest	CA		02/28/2023	7.625	1,498,997		(599)				2,085,000	01/18/2023
100099714	CF	Crownsville	MD		02/28/2023	9.250	1,291,749		(1,067)				1,600,000	01/13/2023
100099721		Emmen	NLD		02/27/2023	5.950	94,706					3,697	132,000	12/01/2023
100099722		Dokkum	NLD		02/27/2023	1.000	13,060					510	15,270	12/01/2023
100099723		Rotterdam	NLD		02/27/2023	1.000	185,218					7,231	248,000	12/01/2023
100099724		Roosendaal	NLD		02/27/2023	5.900	79,474					3,102	128,046	12/01/2023
100099725		Delft	NLD		02/27/2023	1.000	185,439					7,238	344,000	12/01/2023
100099726		Leeuwarden	NLD		02/27/2023	6.000	278,599					10,877	376,000	12/01/2023
100099727		Hilversum	NLD		02/27/2023	1.000	176,608					6,892	696,000	12/01/2023
100099728		Schiedam/Vlaardingen	NLD		02/27/2023	3.350	145,702					5,688	180,000	12/01/2023
100099730		Roosendaal	NLD		02/27/2023	1.000	16,357					638	26,354	12/01/2023
100099731		Schiedam/Vlaardingen	NLD		02/27/2023	1.000	154,532					6,032	225,600	12/01/2023
100099732		Amsterdam	NLD		02/27/2023	1.000	80,945					3,160	404,000	12/01/2023
100099733		Dokkum	NLD		02/27/2023	1.000	394,057					15,385	460,730	12/01/2023
100099734		Utrecht	NLD		02/27/2023	6.050	455,649					17,790	624,000	12/01/2023
100099735		Kansas City	MO		02/28/2023	7.766	160,791		(55)				210,000	02/09/2023
100099736		Wyandanch	NY		02/28/2023	8.300	370,593		(145)				450,000	02/07/2023
100099737		Baltimore	MD		02/28/2023	7.422	149,106		(5,409)				190,000	02/09/2023
100099739		Yonkers	NY		02/28/2023	7.800	683,800		(163)				900,000	02/02/2023
100099740		Philadelphia	PA		02/28/2023	7.746	166,709		(41)				235,000	02/09/2023
100099741		Irvington	NJ		02/28/2023	7.850	494,978		(143)				650,000	02/06/2023
100099742		Kansas City	MO		02/28/2023	7.670	134,092		(59)				175,000	02/09/2023
100099743		Nesconset	NY		02/28/2023	7.350	299,784		(117)				451,500	02/01/2023
100099744		South Fallsburg	NY		02/28/2023	7.456	197,010		(128)				268,000	01/24/2023
100099745		Trenton	NJ		02/28/2023	8.162	149,808		(52)				195,000	02/09/2023
100099746		Cleveland	OH		02/28/2023	8.447	76,755		(70)				100,000	01/27/2023
100099747		Philadelphia	PA		02/28/2023	8.074	134,738		(154)				195,000	01/31/2023
100099748		Jacksonville	FL		02/28/2023	7.727	100,043		(34)				200,000	02/08/2023
100099750		Chicago	IL		02/28/2023	8.339	188,158		(203)				260,000	01/24/2023
100099751		Woodbine	NJ		02/28/2023	8.479	223,599		(89)				289,000	02/03/2023
100099753		Waterbury	CT		02/28/2023	7.704	258,897		(78)				340,000	02/02/2023
100099754		Chicago	IL		02/28/2023	7.719	186,606		(172)				270,000	01/31/2023
100099756		Tampa	FL		02/28/2023	7.579	235,299		(247)				472,000	01/31/2023
100099757		Cleveland	OH		02/28/2023	8.014	85,168		(71)				130,000	01/26/2023
100099758		Cleveland	OH		02/28/2023	8.014	94,757		(70)				145,000	01/26/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099759		Kansas City	MO		02/28/2023	7.822	115,981		(39)				142,000	02/09/2023
100099760		Trenton	NJ		02/28/2023	7.980	135,521		(4,140)				195,000	01/23/2023
100099761		Cameron	NC		02/28/2023	7.414	218,304		(142)				362,000	01/24/2023
100099762		Springfield	MA		02/28/2023	7.572	277,880		22				396,000	02/10/2023
100099763		Medford	NY		02/28/2023	7.917	319,191		(141)				461,000	02/02/2023
100099768		Baltimore	MD		02/28/2023	7.439	167,668		(6,095)				215,000	02/01/2023
100099769		Homewood	IL		02/28/2023	7.602	176,367		(82)				245,000	02/03/2023
100099770		Chicago	IL		02/28/2023	7.717	152,791		(148)				200,000	01/31/2023
100099771		Manahawkin	NJ		02/28/2023	7.929	283,692		40				370,000	02/06/2023
100099772		Cleveland	OH		02/28/2023	7.841	178,389		(132)				220,000	01/30/2023
100099773		The Bronx	NY		02/28/2023	7.900	872,428		(34,319)				1,200,000	01/31/2023
100099774		Spring Lake	MI		02/28/2023	7.867	78,907		(60)				120,000	01/31/2023
100099775		The Bronx	NY		02/28/2023	7.500	855,384		(31,716)				1,260,000	01/25/2023
100099776		Spring Lake	MI		02/28/2023	7.577	104,759		(109)				159,000	01/31/2023
100099777		Trenton	NJ		02/28/2023	8.034	292,325		(219)				385,000	01/23/2023
100099778		East Islip	NY		02/28/2023	8.350	569,387		(578)				790,000	01/27/2023
100099779		Lakehurst	NJ		02/28/2023	7.857	241,877		(197)				340,000	01/27/2023
100099780		East Syracuse	NY		02/28/2023	8.560	111,794		(31)				150,000	02/03/2023
100099781		East Syracuse	NY		02/28/2023	7.950	91,433		25				135,000	02/03/2023
100099782		Brooklyn	NY		02/28/2023	8.600	616,318		(598)				775,000	01/27/2023
100099783		Monticello	NY		02/28/2023	8.708	185,636		(47)				265,000	02/01/2023
100099784		Scottsdale	AZ		02/28/2023	7.406	312,478		(15,165)				640,000	01/26/2023
100099785		Endicott	NY		02/28/2023	8.700	99,037		(79)				130,000	01/25/2023
100099786		Oklahoma City	OK		02/28/2023	7.473	117,550		(100)				165,000	01/26/2023
100099787		Grand Rapids	MI		02/28/2023	8.544	86,123		(100)				185,000	01/31/2023
100099788		Grand Rapids	MI		02/28/2023	8.544	86,123		(100)				185,000	01/31/2023
100099789		Irmo	SC		02/28/2023	8.419	211,981		(209)				275,000	01/31/2023
100099790		Lantana	FL		02/28/2023	7.700	260,689		(9,826)				445,000	02/07/2023
100099791		Hartford	CT		02/28/2023	8.162	116,177		(43)				230,000	02/08/2023
100099792		The Bronx	NY		02/28/2023	8.400	632,748		(257)				820,000	02/09/2023
100099793		Atlantic City	NJ		02/28/2023	8.813	323,110		(352)				390,000	01/31/2023
100099794		Greenwood	IN		02/28/2023	7.602	191,513		(49)				275,000	02/02/2023
100099795		Las Vegas	NV		02/28/2023	7.825	266,728		(123)				345,000	02/02/2023
100099796		Barnegat	NJ		02/28/2023	8.250	226,101		(89)				280,000	02/06/2023
100099797		Scranton	PA		02/28/2023	7.446	133,753		(115)				190,000	01/24/2023
100099798		Scranton	PA		02/28/2023	7.639	105,428		(80)				139,000	01/24/2023
100099799		Trenton	NJ		02/28/2023	7.838	101,827		(5,258)				150,000	01/30/2023
100099800		New Haven	CT		02/28/2023	7.864	251,291		(200)				330,000	01/25/2023
100099801		Millville	NJ		02/28/2023	7.212	152,215		(47)				259,000	02/06/2023
100099802		Trenton	NJ		02/28/2023	7.921	179,328		(156)				237,000	01/23/2023
100099803		Central Islip	NY		02/28/2023	7.500	407,646		(80)				550,000	02/01/2023
100099804		Passaic	NJ		02/28/2023	7.337	379,353		(103)				535,000	02/09/2023
100099805		Shaker Heights	OH		02/28/2023	7.773	251,655		(202)				354,000	01/23/2023
100099806		Kingston	NY		02/28/2023	8.425	250,167		(216)				327,000	01/17/2023
100099807		Scranton	PA		02/28/2023	7.708	134,784		(104)				180,000	01/25/2023
100099808		Big Spring	TX		02/28/2023	8.175	93,089		(34)				121,000	02/06/2023
100099809		Scranton	PA		02/28/2023	7.479	126,642		(33)				195,000	02/08/2023
100099810		New Haven	CT		02/28/2023	7.707	213,026		(56)				280,000	02/02/2023
100099811		Forked River	NJ		02/28/2023	7.763	225,433		(81)				315,000	02/09/2023
100099813		Bridgeport	CT		02/28/2023	7.594	116,157		(83)				156,000	01/31/2023
100099815		Edinburg	TX		02/28/2023	8.090	288,895		(77)				455,000	01/24/2023
100099816		Browns Mills	NJ		02/28/2023	7.525	163,174		(122)				215,000	01/30/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099817		Akron	OH		02/28/2023	7.138	119,523		(20)				183,000	02/07/2023
100099818		Philadelphia	PA		02/28/2023	7.603	135,156		(137)				225,000	01/20/2023
100099819		Enfield	CT		02/28/2023	7.594	154,648		(76)				255,000	02/02/2023
100099820		Miami	FL		02/28/2023	7.814	149,980		(160)				225,000	01/24/2023
100099821		Manchester	NJ		02/28/2023	7.933	341,851		(284)				480,000	01/30/2023
100099822		Chester	PA		02/28/2023	8.996	76,892		(22)				105,000	02/10/2023
100099823		Chicago	IL		02/28/2023	7.619	111,284		(104)				145,000	01/26/2023
100099824		Atlanta	GA		02/28/2023	7.884	212,159		(151)				350,000	01/24/2023
100099825		Pemberton	NJ		02/28/2023	7.650	178,773		(140)				235,000	01/26/2023
100099826		Savannah	GA		02/28/2023	7.571	133,064		(90)				220,000	01/31/2023
100099827		Valley Stream	NY		02/28/2023	7.730	349,946		(297)				630,000	01/20/2023
100099828		Trenton	NJ		02/28/2023	8.444	96,404		(96)				125,000	01/23/2023
100099832		Fort Worth	TX		02/28/2023	7.673	183,615		(54)				258,000	02/06/2023
100099833		Hauppauge	NY		02/28/2023	7.472	489,637		(414)				695,000	01/26/2023
100099834		Milwaukee	WI		02/28/2023	8.050	105,276		(100)				158,000	01/30/2023
100099835		Dallas	TX		02/28/2023	7.814	263,908		(136)				425,000	02/07/2023
100099836		Atlanta	GA		02/28/2023	7.850	224,521		(6,788)				359,000	01/30/2023
100099838		St. Louis	MO		02/28/2023	8.482	85,184		(77)				119,000	01/26/2023
100099839		St. Louis	MO		02/28/2023	8.459	81,858		(67)				115,000	01/20/2023
100099840		Pleasantville	NJ		02/28/2023	7.548	206,712		(186)				270,000	01/19/2023
100099841		Brooksville	FL		02/28/2023	8.417	102,956		(39)				170,000	02/08/2023
100099842		Chicago	IL		02/28/2023	7.872	302,215		(261)				425,000	01/27/2023
100099843		Kansas City	MO		02/28/2023	7.948	192,014		(70)				250,000	02/07/2023
100099844		University Park	IL		02/28/2023	7.944	147,475		(147)				205,000	01/27/2023
100099845		Chicago	IL		02/28/2023	8.975	647,304		(21,354)				1,000,000	01/26/2023
100099846		Cleveland	OH		02/28/2023	8.325	82,874		(26)				135,000	02/10/2023
100099847		Baltimore	MD		02/28/2023	7.271	157,327		(5,570)				215,000	02/10/2023
100099848		Baltimore	MD		02/28/2023	7.792	184,027		(39)				260,000	02/10/2023
100099849		The Bronx	NY		02/28/2023	7.490	439,794		(142)				800,000	02/10/2023
100099850		Chester	PA		02/28/2023	8.797	119,503		(39)				155,000	02/10/2023
100099851		Queens	NY		02/28/2023	8.550	873,200		(371)				1,200,000	02/10/2023
100099852		Chester	PA		02/28/2023	8.796	112,009		(39)				145,000	02/10/2023
100099853		Chester	PA		02/28/2023	8.747	79,151		(26)				110,000	02/10/2023
100099855	CF	Northridge	CA		03/07/2023	7.625	679,899		(20,806)				875,000	02/14/2023
100099856	CF	San Jose	CA		03/07/2023	8.250	1,531,547		(854)				2,000,000	01/19/2023
100099857	CF	Laguna Hills	CA		03/07/2023	8.500	1,112,680		(448)				1,380,000	01/17/2023
100099858	CF	Brea	CA		03/07/2023	7.750	702,992		(56)				940,000	01/31/2023
100099859	CF	Midland	TX		03/07/2023	7.750	420,411		(206)				695,000	01/27/2023
100099862		Huntington Park	CA		03/07/2023	9.125	402,400		(35)				660,000	02/03/2023
100099865	CF	Burlingame	CA		03/28/2023	7.250	1,450,560		416				1,850,000	02/24/2023
100099866	CF	Stockton	CA		03/28/2023	9.999	269,337		(100)				390,000	02/22/2023
100099867	CF	Loganville	GA		03/28/2023	9.250	452,528		(228)				551,590	02/17/2023
100099868	CF	Quincy	WA		03/28/2023	9.375	315,193		(285)				828,000	02/17/2023
100099869		Camarillo	CA		03/28/2023	10.125	998,743		(432)				1,300,000	12/19/2022
100099870	CF	Camarillo	CA		03/28/2023	10.125	884,681		(400)				1,150,000	12/16/2022
100099871	CF	North Richland Hills	TX		03/28/2023	7.375	545,631		129				793,551	02/24/2023
100099872	CF	Camarillo	CA		03/28/2023	10.125	1,036,885		(444)				1,350,000	12/16/2022
100099873	CF	South Lake Tahoe	CA		03/28/2023	7.875	392,352		(212)				830,000	02/28/2023
100099874	CF	Wilmington	NC		03/28/2023	10.250	239,413		(285)				325,000	02/09/2023
100099876	CF	Elk Grove	CA		03/28/2023	7.750	399,964		(48)				686,000	03/06/2023
100099877		Woodbridge	VA		03/28/2023	10.125	619,756		(242)				865,000	01/24/2023
100099878	CF	Colorado Springs	CO		03/28/2023	8.625	134,963		(186)				200,000	02/28/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099880	CF	Seattle	WA		03/28/2023	9.875	151,944		(118)				690,000	03/03/2023
100099881	CF	Grants Pass	OR		03/28/2023	8.500	239,352		(265)				425,000	02/13/2023
100099882	CF	Heber City	UT		03/28/2023	9.250	3,082,808		(1,658)				5,000,000	02/27/2023
100099883	CF	Fort Worth	TX		03/28/2023	9.375	108,201		(79)				149,500	02/10/2023
100099884	CF	Heber City	UT		03/28/2023	9.250	3,077,281		(1,561)				5,000,000	02/27/2023
100099885	CF	Heber City	UT		03/28/2023	9.250	3,078,835		(1,588)				5,000,000	02/27/2023
100099886		Palm Springs	CA		03/28/2023	10.500	1,222,221		(372)				1,500,000	12/21/2022
100099887	CF	Marathon	FL		03/28/2023	8.875	2,681,636		834				3,300,000	02/09/2023
100099888		Narrows	VA		03/28/2023	10.250	279,402		(260)				405,000	02/13/2023
100099890		Emerald Isle	NC		03/28/2023	10.749	527,460		(349)				879,000	02/07/2023
100099891	CF	Hillsborough	NJ		03/28/2023	8.500	273,048		(157)				355,000	02/13/2023
100099892	CF	Palm Springs	CA		03/28/2023	10.500	1,223,449		(390)				1,500,000	12/30/2022
100099893	CF	Carson City	NV		03/28/2023	8.375	212,246		(137)				275,000	03/03/2023
100099894		Dallas	TX		03/28/2023	9.875	2,002,088		(981)				3,250,000	02/24/2023
100099895	CF	Las Vegas	NV		03/28/2023	10.250	344,277		(185)				450,000	02/13/2023
100099896	CF	Carson City	NV		03/28/2023	8.375	189,898		(138)				245,000	03/03/2023
100099897	CF	Clermont	FL		03/28/2023	9.125	343,119		(183)				453,000	02/14/2023
100099898	CF	Aventura	FL		03/28/2023	9.750	230,149		(269)				290,000	02/14/2023
100099899	CF	Ontario	CA		03/28/2023	7.500	485,640		123				670,000	03/03/2023
100099900	CF	Spokane	WA		03/28/2023	8.750	341,836		(223)				510,000	02/21/2023
100099901	CF	Los Angeles	CA		03/28/2023	7.875	1,691,408		371				2,145,000	02/27/2023
100099903	CF	Las Vegas	NV		03/28/2023	8.125	711,936		392				950,000	02/10/2023
100099904	CF	Cornish	ME		03/28/2023	8.375	246,418		(157)				342,800	02/16/2023
100099905	CF	Coconut Creek	FL		03/28/2023	8.000	233,657		112				345,000	02/28/2023
100099907	CF	Dallas	TX		03/28/2023	7.750	935,460		(135)				1,870,000	02/10/2023
100099908		Kansas City	KS		03/28/2023	10.125	105,844		(96)				240,000	02/22/2023
100099909		Lanham	MD		03/28/2023	9.750	318,227		(118)				505,000	02/22/2023
100099910	CF	Albany	OR		03/28/2023	9.000	317,310		(263)				468,000	02/13/2023
100099911	CF	Portland	OR		03/28/2023	9.000	456,411		(260)				575,000	02/10/2023
100099912		Sarcoxie	MO		03/28/2023	10.750	100,837		(79)				136,500	02/13/2023
100099913	CF	Seatac	WA		03/28/2023	7.875	224,729		(23)				459,000	02/28/2023
100099915	CF	Salinas	CA		03/28/2023	8.125	209,982		(69)				277,000	02/10/2023
100099916		Vidor	TX		03/28/2023	9.875	266,183		(256)				336,500	02/08/2023
100099917	CF	Scottsdale	AZ		03/28/2023	7.625	1,358,352		279				1,726,000	02/10/2023
100099918	CF	Canton	TX		03/28/2023	9.500	338,341		(136)				390,000	02/10/2023
100099919	CF	Las Vegas	NV		03/28/2023	8.250	576,711		(87)				720,000	01/31/2023
100099920		Lake Ariel	PA		03/28/2023	9.624	106,460		(235)				370,000	02/21/2023
100099921		Fort Pierce	FL		03/28/2023	9.875	162,117		(71)				226,000	02/10/2023
100099922	CF	Vista	CA		03/28/2023	7.625	295,876		80				585,000	02/15/2023
100099923		Honolulu	HI		03/28/2023	8.750	209,873		(76)				295,000	02/28/2023
100099924	CF	Yuma	AZ		03/28/2023	8.625	222,603		(117)				290,000	02/21/2023
100099925	CF	Kennewick	WA		03/28/2023	8.875	520,078		(3,366)				870,000	02/21/2023
100099926		Tucson	AZ		03/28/2023	9.624	108,351		(149)				235,000	02/28/2023
100099928	CF	Chatsworth	CA		03/28/2023	8.625	639,479		(68)				799,000	02/07/2023
100099929	CF	Bend	OR		03/28/2023	8.750	682,937		(153)				3,650,000	02/14/2023
100099930	CF	Hayden	ID		03/28/2023	8.000	210,242		17				350,000	02/22/2023
100099931	CF	Salem	OR		03/28/2023	9.750	261,073		(241)				400,000	02/10/2023
100099932	CF	Fontana	CA		03/28/2023	8.750	358,276		(185)				500,000	02/14/2023
100099933	CF	Georgetown	TX		03/28/2023	8.250	432,032		(127)				535,000	02/14/2023
100099934	CF	Davie	FL		03/28/2023	7.375	1,562,089		1,612				2,200,000	02/27/2023
100099935		West Palm Beach	FL		03/28/2023	8.249	244,601		(118)				309,000	02/23/2023
100099936	CF	Caddo Mills	TX		03/28/2023	9.750	215,657		(308)				280,000	03/03/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099937	CF	Coatesville	PA		03/28/2023	7.125	97,099		842				394,990	02/27/2023
100099938	CF	Carpentersville	IL		03/28/2023	8.625	168,336		(83)				220,000	02/23/2023
100099939	CF	Homestead	FL		03/28/2023	9.375	408,119		233				530,900	02/15/2023
100099940	CF	Benicia	CA		03/28/2023	8.000	526,977		(104)				750,000	02/28/2023
100099941	CF	Groves	TX		03/28/2023	9.750	342,063		(181)				368,610	03/03/2023
100099942	CF	Dallas	TX		03/28/2023	7.750	498,508		(36)				835,000	02/27/2023
100099943	CF	Virginia Beach	VA		03/28/2023	7.750	214,229		(51)				315,000	03/02/2023
100099944	CF	Ocala	FL		03/28/2023	10.125	390,540		(140)				449,480	03/01/2023
100099945	CF	Lakewood	CA		03/28/2023	8.500	485,605		(155)				640,000	02/15/2023
100099946		San Juan Capistrano	CA		03/28/2023	8.875	345,088		(274)				475,000	03/03/2023
100099947		San Diego	CA		03/28/2023	7.625	492,019		45				1,850,928	02/14/2023
100099948	CF	Indio	CA		03/28/2023	8.375	325,403		(43)				500,000	02/22/2023
100099949	CF	Las Vegas	NV		03/28/2023	7.375	440,038		116				676,908	02/10/2023
100099951	CF	Palm Coast	FL		03/28/2023	9.750	334,472		93				380,000	02/13/2023
100099952	CF	Rialto	CA		03/28/2023	8.249	145,513		(1,317)				530,000	02/21/2023
100099953		Richmond Heights	OH		03/28/2023	9.125	258,700		1				325,000	02/10/2023
100099954	CF	Miami	FL		03/28/2023	7.750	195,074		(28)				420,000	02/27/2023
100099955		Myrtle Beach	SC		03/28/2023	9.125	109,089		(81)				150,000	02/22/2023
100099956	CF	Phoenix	AZ		03/28/2023	7.250	872,791		898				1,150,000	02/17/2023
100099957		Woodbury	MN		03/28/2023	9.125	652,528		34				821,930	03/01/2023
100099958	CF	Phoenix	AZ		03/28/2023	8.875	369,769		(206)				515,000	03/06/2023
100099959	CF	Las Vegas	NV		03/28/2023	7.875	1,130,076		207				1,350,000	02/27/2023
100099960	CF	Burlingame	CA		03/28/2023	7.375	1,452,655		2,212				2,850,000	02/21/2023
100099961	CF	St. Petersburg	FL		03/28/2023	8.000	100,639		(25)				233,900	02/16/2023
100099962	CF	Lake Arrowhead	CA		03/28/2023	7.500	399,684		773				630,000	02/10/2023
100099963	CF	Fulshear	TX		03/28/2023	8.125	471,333		(87)				625,000	02/28/2023
100099965	CF	Sun City	AZ		03/28/2023	7.625	99,221		2				285,000	02/24/2023
100099966	CF	Bremerton	WA		03/28/2023	7.750	314,309		(279)				435,000	02/21/2023
100099967	CF	Harwood	MD		03/28/2023	9.750	579,438		48				650,000	02/16/2023
100099968	CF	Frisco	TX		03/28/2023	8.625	159,228		(153)				486,000	02/24/2023
100099969		Washington	DC		03/28/2023	9.375	533,766		(60)				710,000	02/24/2023
100099970	CF	Oakland	CA		03/28/2023	7.875	1,010,271		68				1,260,000	02/28/2023
100099971	CF	Bakersfield	CA		03/28/2023	9.500	260,881		(179)				335,000	02/23/2023
100099972	CF	Ponte Vedra Beach	FL		03/28/2023	8.375	1,286,873		615				1,970,000	02/28/2023
100099973	CF	Doral	FL		03/28/2023	7.750	928,961		505				1,200,000	02/13/2023
100099974	CF	Miami	FL		03/28/2023	8.125	250,356		(2)				590,000	02/14/2023
100099975	CF	Boca Raton	FL		03/28/2023	8.249	320,854		13				404,000	02/28/2023
100099976	CF	Anaheim	CA		03/28/2023	7.000	775,548		417				1,275,000	02/23/2023
100099977	CF	Denver	CO		03/28/2023	8.625	400,520		(185)				525,000	02/15/2023
100099978	CF	Prescott	AZ		03/28/2023	7.999	611,124		(6)				1,100,000	02/21/2023
100099979	CF	Herndon	VA		03/28/2023	8.250	200,771		(619)				380,000	02/28/2023
100099980	CF	Las Vegas	NV		03/28/2023	7.500	627,150		700				760,000	02/24/2023
100099981	CF	Davenport	FL		03/28/2023	8.499	446,974		(42)				559,000	02/23/2023
100099982	CF	Aurora	CO		03/28/2023	8.625	1,429,596		(42)				1,688,225	02/28/2023
100099983	CF	Lake Havasu City	AZ		03/28/2023	8.250	212,783		(117)				297,000	03/01/2023
100099984	CF	Homestead	FL		03/28/2023	9.875	289,734		(107)				355,000	02/22/2023
100099985	CF	Las Vegas	NV		03/28/2023	7.125	341,517		132				950,000	02/28/2023
100099986	CF	Aventura	FL		03/28/2023	7.625	233,779		19				370,000	02/28/2023
100099987	CF	Troutdale	OR		03/28/2023	7.125	306,726		133				397,000	02/17/2023
100099988	CF	Edmonds	WA		03/28/2023	8.875	259,222		(238)				309,399	02/22/2023
100099989	CF	Madras	OR		03/28/2023	9.250	304,668		(190)				330,000	03/01/2023
100099990	CF	Canyon Country	CA		03/28/2023	8.625	838,230		(50)				1,050,000	03/02/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099991	CF	Lake Park	FL		03/28/2023	7.250	229,699		58				360,000	02/28/2023
100099992	CF	Santa Maria	CA		03/28/2023	7.999	637,717		(33)				800,000	02/21/2023
100099993	CF	Fremont	NH		03/28/2023	7.375	402,332		94				630,000	02/23/2023
100099994	CF	Duncanville	TX		03/28/2023	7.875	154,758		(77)				190,000	02/22/2023
100099995		McLean	VA		03/28/2023	7.250	735,871		194				1,700,000	02/24/2023
100099996	CF	Las Vegas	NV		03/28/2023	8.249	271,761		(44)				341,000	03/01/2023
100099997	CF	Kingsville	TX		03/28/2023	8.125	169,431		(78)				238,000	03/03/2023
100099998		Tucson	AZ		03/28/2023	9.375	376,799		(264)				489,000	03/03/2023
100099999	CF	La Marque	TX		03/28/2023	7.875	215,670		(100)				265,000	03/06/2023
100100000	CF	San Juan Capistrano	CA		03/28/2023	7.375	954,008		307				1,300,000	02/27/2023
100100001	CF	Las Vegas	NV		03/28/2023	9.000	1,794,452		2,356				3,300,000	03/03/2023
100100002	CF	Richmond	TX		03/28/2023	8.250	784,488		(245)				1,060,000	03/06/2023
100100003	CF	Carlsbad	CA		03/28/2023	7.625	862,838		72				1,090,000	02/27/2023
100100004	CF	Phelan	CA		03/28/2023	9.750	359,639		51				405,000	02/21/2023
100100005	CF	South Jordan	UT		03/28/2023	7.875	1,532,642		(47)				1,925,000	02/28/2023
100100006	CF	Annapolis	MD		03/28/2023	8.875	475,880		(76)				632,000	02/28/2023
100100007	CF	Portland	OR		03/28/2023	9.750	403,902		(151)				440,000	02/27/2023
100100008	CF	Miramar	FL		03/28/2023	8.125	309,668		(79)				395,000	02/28/2023
100100009		Iowa Colony	TX		03/28/2023	9.125	207,036		(172)				305,000	02/27/2023
100100010		Panama City Beach	FL		03/28/2023	8.125	391,211		(70)				520,000	03/02/2023
100100011	CF	Los Angeles	CA		03/28/2023	8.875	1,183,766		(497)				1,550,000	02/27/2023
100100012	CF	Kissimmee	FL		03/28/2023	8.875	298,408		(176)				414,500	03/03/2023
100100013	CF	Shelton	CT		03/28/2023	8.000	219,368		(14)				275,000	03/01/2023
100100014	CF	Antioch	CA		03/28/2023	8.500	467,759		(42)				625,000	02/15/2023
100100015	CF	Texas City	TX		03/28/2023	9.500	183,538		(168)				205,000	03/06/2023
100100016		Trumbull	CT		03/28/2023	9.875	544,647		(52)				725,000	02/09/2023
100100017		Naples	FL		03/28/2023	9.875	1,033,296		(51)				1,590,000	02/27/2023
100100018		West Palm Beach	FL		03/28/2023	8.875	188,391		(157)				255,000	02/09/2023
100100019		Orem	UT		03/28/2023	8.375	321,069		(12)				640,000	02/21/2023
100100020		Hawthorne	CA		03/28/2023	8.625	359,540		(210)				1,400,000	03/02/2023
100100021		Memphis	TN		03/28/2023	9.500	730,372		(388)				1,100,000	02/10/2023
100100023		Venice	CA		03/28/2023	9.250	2,847,904		(860)				4,000,000	02/28/2023
100100024		Fairfield	CA		03/28/2023	8.250	369,628		(100)				610,000	03/06/2023
100100025		Racine	WI		03/28/2023	9.125	140,001		(81)				170,000	02/28/2023
100100026		Charlotte	NC		03/28/2023	10.500	652,168		(355)				900,000	01/31/2023
100100027		Jacksonville	FL		03/28/2023	9.499	224,380		(2)				320,000	03/03/2023
100100028		Denver	CO		03/28/2023	12.000	313,939		(424)				530,000	03/06/2023
100100030		Rio Verde	AZ		03/28/2023	10.999	747,971		(48)				1,700,000	01/30/2023
100100031		Baltimore	MD		03/28/2023	8.250	320,057		138				439,000	02/16/2023
100100032		Statesboro	GA		03/28/2023	9.875	131,921		(150)				189,500	02/24/2023
100100033		Irvington	NJ		03/28/2023	10.750	369,963		(79)				615,000	02/15/2023
100100034		Virgin	UT		03/28/2023	11.125	318,912		(411)				465,000	02/28/2023
100100035		Portland	ME		03/28/2023	10.500	866,985		103				1,405,000	01/31/2023
100100037		Edison	NJ		03/28/2023	9.750	138,541		(102)				177,000	02/07/2023
100100038		Davenport	FL		03/28/2023	9.750	292,736		(254)				427,829	03/03/2023
100100039		Seaside Heights	NJ		03/28/2023	10.125	420,976		(196)				630,000	02/08/2023
100100040		Fort Lauderdale	FL		03/28/2023	10.625	843,993		(9)				1,500,000	12/22/2022
100100041		Stevens Point	WI		03/28/2023	9.500	154,939		(93)				460,000	02/13/2023
100100042		Houston	TX		03/28/2023	9.000	169,649		(158)				231,000	02/24/2023
100100044		Tamarac	FL		03/28/2023	10.250	110,393		(170)				192,000	02/10/2023
100100045		Edinburg	TX		03/28/2023	10.125	108,688		(372)				440,000	02/22/2023
100100046		Galloway	NJ		03/28/2023	11.999	158,497		(200)				285,000	02/09/2023

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100100047		Newport	OR		03/28/2023	10.750	206,826		(431)				375,000	02/21/2023
100100048		Miami	FL		03/28/2023	8.750	209,158		(191)				470,000	02/13/2023
100100049		Lakeside	AZ		03/28/2023	9.625	184,485		(186)				286,000	03/03/2023
100100050		Daytona Beach	FL		03/28/2023	9.500	119,659		(129)				150,000	03/02/2023
100100051		Georgetown	DE		03/28/2023	9.500	331,448		(180)				460,000	02/07/2023
100100052		Pocono Summit	PA		03/28/2023	9.875	145,853		(328)				225,000	02/10/2023
100100053		Honolulu	HI		03/28/2023	9.000	198,287		(120)				275,000	02/07/2023
100100054		Honolulu	HI		03/28/2023	9.249	210,088		(138)				290,000	02/08/2023
100100055		Atlanta	GA		03/28/2023	8.750	241,504		(153)				360,000	02/10/2023
100100056		Hope Mills	NC		03/28/2023	9.750	758,546		90				1,039,000	02/17/2023
100100057		Gainesville	FL		03/28/2023	10.749	212,126		(288)				474,900	02/10/2023
100100058		Miami	FL		03/28/2023	9.250	237,602		(217)				377,000	02/22/2023
100100059		Lakeland	FL		03/28/2023	8.500	244,721		(115)				320,000	02/24/2023
100100060		Ocala	FL		03/28/2023	7.750	163,423		14				275,298	02/10/2023
100100061		Lakeland	FL		03/28/2023	9.375	132,618		(122)				194,000	02/10/2023
100100062		Chicago	IL		03/28/2023	9.875	178,365		(43)				235,000	03/01/2023
100100063		Whitefish	MT		03/28/2023	9.250	405,459		(124)				2,800,000	02/07/2023
100100064		Lakeland	FL		03/28/2023	9.375	140,380		(121)				206,000	02/10/2023
100100065		Gibsonton	FL		03/28/2023	9.250	195,102		(15)				320,000	02/10/2023
100100066		Miami	FL		03/28/2023	8.000	740,988		230				1,165,000	02/09/2023
100100067		Philadelphia	PA		03/28/2023	10.250	160,504		(106)				220,000	02/14/2023
100100068		Austin	TX		03/28/2023	8.375	1,333,479		30				1,925,000	03/02/2023
100100069		Bayonne	NJ		03/28/2023	7.750	355,551		54				485,000	02/08/2023
100100070		Myrtle Beach	SC		03/28/2023	9.500	104,706		(97)				142,000	02/09/2023
100100071		Bayonne	NJ		03/28/2023	7.625	502,437		180				735,000	02/09/2023
100100072		Katy	TX		03/28/2023	9.750	198,262		(558)				292,000	03/06/2023
100100073		Memphis	TN		03/28/2023	7.874	169,562		(5)				243,500	02/13/2023
100100074		Katy	TX		03/28/2023	8.500	259,975		(21)				415,000	02/21/2023
100100075		St. Cloud	FL		03/28/2023	11.749	148,074		(225)				240,000	02/22/2023
100100076		Winter Garden	FL		03/28/2023	9.375	275,791		(251)				440,000	02/16/2023
100100077		Bonita Springs	FL		03/28/2023	9.374	315,925		(157)				410,000	02/07/2023
100100078		Delray Beach	FL		03/28/2023	9.375	225,970		(145)				336,000	02/21/2023
100100079		Miami	FL		03/28/2023	8.625	360,148		(226)				700,000	02/23/2023
100100080		Siler City	NC		03/28/2023	9.125	110,272		(103)				150,000	02/24/2023
100100081		Miami	FL		03/28/2023	8.625	351,486		(223)				682,900	02/23/2023
100100082		Oldsmar	FL		03/28/2023	7.875	228,513		13				330,000	02/07/2023
100100083		Henderson	NV		03/28/2023	7.875	205,628		(9)				295,000	02/10/2023
100100084		Porter	TX		03/28/2023	8.625	234,970		(17)				310,000	03/06/2023
100100086		Wayne	PA		03/28/2023	9.250	316,599		(275)				705,000	03/02/2023
100100087		Fayetteville	NC		03/28/2023	9.750	110,344		(94)				140,000	02/14/2023
100100088		Cathedral City	CA		03/28/2023	8.375	720,185		(137)				980,000	02/28/2023
100100089		Rio Grande City	TX		03/28/2023	8.750	108,211		(83)				149,000	02/24/2023
100100090		Chicago	IL		03/28/2023	8.375	156,086		(57)				220,000	02/16/2023
100100091		Chicago	IL		03/28/2023	8.250	227,237		(69)				900,000	02/28/2023
100100092		Swannanoa	NC		03/28/2023	8.625	276,486		(131)				387,000	02/07/2023
100100093		Charlotte	NC		03/28/2023	8.750	569,404		(179)				750,000	02/07/2023
100100094		Lakewood	CO		03/28/2023	7.375	426,539		245				630,000	02/15/2023
100100095		Chicago	IL		03/28/2023	8.375	379,957		26				489,000	02/13/2023
100100096		Lakewood Ranch	FL		03/28/2023	8.250	411,889		(15)				590,000	03/02/2023
100100097		Myrtle Beach	SC		03/28/2023	8.500	100,262		(128)				143,000	02/21/2023
100100098		Myrtle Beach	SC		03/28/2023	8.750	97,383		(408)				160,000	02/28/2023
100100099		Kissimmee	FL		03/28/2023	7.750	109,156		4				245,000	03/01/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100100		Moneta	VA		03/28/2023	7.750	382,591		44				645,000	03/03/2023
100100101		Mansfield	TX		03/28/2023	9.875	314,636		(247)				462,000	02/10/2023
100100102		Saint Louis	MO		03/28/2023	9.000	106,666		(89)				170,000	02/13/2023
100100103		Evansville	IN		03/28/2023	8.375	139,283		(57)				189,900	03/01/2023
100100105		Fayetteville	NC		03/28/2023	9.750	106,344		(105)				142,285	02/17/2023
100100106		Las Vegas	NV		03/28/2023	7.875	248,467		23				360,000	02/28/2023
100100107		Fayetteville	NC		03/28/2023	8.750	130,446		(87)				158,000	02/14/2023
100100108		Orlando	FL		03/28/2023	8.750	194,894		(99)				238,000	03/06/2023
100100109		Medford	OR		03/28/2023	7.625	257,924		258				463,590	02/28/2023
100100110		Palm Beach Gardens	FL		03/28/2023	8.250	370,545		34				535,000	02/13/2023
100100111		Hauula	HI		03/28/2023	9.375	296,058		(210)				440,000	02/17/2023
100100112		Las Vegas	NV		03/28/2023	8.875	244,602		(13)				345,990	03/03/2023
100100113		Arcadia	FL		03/28/2023	7.375	273,116		148				470,000	02/17/2023
100100114		Miami	FL		03/28/2023	8.875	346,460		(169)				484,000	02/28/2023
100100115		Bayonne	NJ		03/28/2023	8.125	245,444		2				380,000	02/28/2023
100100116		Stamford	CT		03/28/2023	8.875	55,670		(3,617)				300,000	02/27/2023
100100117		Chicago	IL		03/28/2023	9.125	195,645		57				250,000	02/23/2023
100100118		Kansas City	MO		03/28/2023	8.125	161,783		(34)				230,000	02/17/2023
100100119		Kihei	HI		03/28/2023	8.625	828,205		(210)				1,095,000	02/14/2023
100100120		Miami	FL		03/28/2023	7.375	1,095,987		1,498				1,680,000	02/22/2023
100100121		Waupun	WI		03/28/2023	8.875	119,648		(60)				167,000	02/15/2023
100100122		Eldon	MO		03/28/2023	8.750	163,337		(75)				200,000	03/06/2023
100100123		West Haven	CT		03/28/2023	7.625	114,051		48				167,500	03/06/2023
100100124		Las Vegas	NV		03/28/2023	7.875	227,218		27				340,000	02/21/2023
100100125		Miami	FL		03/28/2023	9.000	426,069		(143)				600,000	02/28/2023
100100126		Miami	FL		03/28/2023	8.124	262,307		(77)				520,000	02/27/2023
100100127		Orlando	FL		03/28/2023	8.750	329,903		(636)				530,000	02/17/2023
100100128		Conroe	TX		03/28/2023	8.000	177,522		(32)				295,000	02/17/2023
100100129		Baytown	TX		03/28/2023	8.625	142,604		(103)				197,000	02/27/2023
100100130		Miami	FL		03/28/2023	7.625	214,579		44				430,000	03/06/2023
100100131		Richmond	CA		03/28/2023	7.750	339,833		61				575,000	02/28/2023
100100132		Houston	TX		03/28/2023	7.375	104,839		62				155,000	02/28/2023
100100133		Rome	GA		03/28/2023	8.500	106,379		(80)				158,000	03/03/2023
100100134		Doral	FL		03/28/2023	8.000	150,909		(37)				290,000	02/28/2023
100100135		Henderson	NV		03/28/2023	8.500	295,103		(18)				430,000	02/23/2023
100100136		Englewood	NJ		03/28/2023	8.875	194,595		(119)				270,000	02/21/2023
100100137		Fort Lauderdale	FL		03/28/2023	8.250	177,003		(59)				250,000	02/23/2023
100100138		Santa Rosa Beach	FL		03/28/2023	8.124	1,126,674		100				1,525,000	03/01/2023
100100139		Loxahatchee	FL		03/28/2023	7.500	850,273		405				1,250,000	03/06/2023
100100140		Pensacola	FL		03/28/2023	9.375	153,345		(67)				200,000	02/21/2023
100100141		Port Hueneme	CA		03/28/2023	8.250	469,157		12				675,000	02/24/2023
100100142		Savannah	GA		03/28/2023	8.250	178,693		(73)				220,000	02/28/2023
100100143		Destin	FL		03/28/2023	8.875	183,390		(168)				440,000	03/02/2023
100100144		Xenia	OH		03/28/2023	9.250	104,364		(84)				143,000	02/22/2023
100100145		Myrtle Beach	SC		03/28/2023	8.875	111,522		(76)				154,000	03/03/2023
100100146		Riverview	FL		03/28/2023	7.375	258,065		133				380,000	03/03/2023
100100147		Memphis	TN		03/28/2023	9.000	225,464		(116)				275,000	02/28/2023
100100148		Tomball	TX		03/28/2023	8.125	252,240		(101)				549,534	03/06/2023
100100149		Waterbury	CT		03/28/2023	8.500	176,526		(145)				234,000	02/28/2023
100100150		Durham	NC		03/28/2023	9.125	139,388		(125)				189,500	02/15/2023
100100151		Polk City	FL		03/28/2023	9.375	117,801		(121)				159,000	02/22/2023
100100152		Philadelphia	PA		03/28/2023	10.750	125,562		(159)				200,000	02/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100159	CF	Buckeye	AZ		03/17/2023	8.375	215,198		(23)				401,000	03/01/2023
100100161	CF	Ocoee	FL		03/17/2023	9.750	513,006		(80)				610,000	03/01/2023
100100162	CF	Hollister	CA		03/17/2023	8.750	465,399		(10,759)				630,000	02/01/2023
100100164	CF	Tampa	FL		03/17/2023	9.625	533,516		32				641,000	02/01/2023
100100165	CF	Indianapolis	IN		03/17/2023	8.875	140,739		(49)				185,000	03/01/2023
100100166	CF	St Petersburg	FL		03/17/2023	8.125	762,954		(90)				1,070,000	02/01/2023
100100168	CF	Miramar	FL		03/17/2023	10.125	1,010,348		(207)				1,275,000	02/01/2023
100100170		Shawnee	KS		03/17/2023	7.505	141,639		(40)				233,000	02/24/2023
100100171		Kansas City	MO		03/17/2023	8.175	122,561		(43)				160,000	02/21/2023
100100172		Chicago	IL		03/17/2023	8.271	232,997		(106)				325,000	02/21/2023
100100173		Warren	OH		03/17/2023	8.500	137,092		(4,035)				210,000	02/27/2023
100100174		Bridgeton	NJ		03/17/2023	9.255	220,379		(56)				265,000	03/01/2023
100100175		Mount Laurel	NJ		03/17/2023	7.518	121,378		(25)				190,000	03/02/2023
100100176		Yonkers	NY		03/17/2023	8.300	542,737		(119)				715,000	02/28/2023
100100177		Lakehurst	NJ		03/17/2023	8.200	273,264		(68)				385,000	02/23/2023
100100178		New Britain	CT		03/17/2023	8.300	317,771		(49)				418,000	03/01/2023
100100180		Shirley	NY		03/17/2023	7.925	291,598		(100)				440,000	02/24/2023
100100181		Oviedo	FL		03/17/2023	7.950	294,075		(14,244)				620,000	02/27/2023
100100182		Baltimore	MD		03/17/2023	7.520	133,104		(4,620)				170,000	02/16/2023
100100183		Roosevelt	NY		03/17/2023	7.955	356,863		(122)				540,000	02/28/2023
100100184		Dayton	OH		03/17/2023	8.675	86,849		(34)				130,000	02/28/2023
100100185		Baltimore	MD		03/17/2023	8.050	141,933		(20)				235,000	02/27/2023
100100186		Maple Heights	OH		03/17/2023	8.325	94,068		(28)				132,000	02/27/2023
100100187		Nampa	ID		03/17/2023	8.262	210,792		(97)				325,000	02/23/2023
100100188		Trenton	NJ		03/17/2023	8.146	158,310		(75)				220,000	02/17/2023
100100189		Baltimore	MD		03/17/2023	8.269	101,045		(5,129)				140,000	02/24/2023
100100190		Alpharetta	GA		03/17/2023	7.595	318,955		(351)				725,000	02/15/2023
100100191		Milwaukee	WI		03/17/2023	8.360	91,283		(36)				120,000	02/10/2023
100100192		Milwaukee	WI		03/17/2023	8.346	91,272		(22)				120,000	02/10/2023
100100193		Philadelphia	PA		03/17/2023	7.970	166,366		(76)				249,000	02/21/2023
100100194		Poughkeepsie	NY		03/17/2023	8.339	180,565		(68)				250,000	02/28/2023
100100195		McKeesport	PA		03/17/2023	8.395	91,276		(22)				125,000	02/21/2023
100100196		Brentwood	NY		03/17/2023	7.871	391,047		(252)				625,000	02/16/2023
100100197		Atlanta	GA		03/17/2023	7.818	205,240		(55)				270,000	02/23/2023
100100198		Braddock	PA		03/17/2023	8.045	114,052		(29)				150,000	02/21/2023
100100199		Cedartown	GA		03/17/2023	7.746	177,183		(48)				308,000	02/27/2023
100100200		Lansing	MI		03/17/2023	8.415	76,417		(23)				103,000	02/21/2023
100100201		Cleveland Heights	OH		03/17/2023	8.000	154,995		(40)				220,000	02/27/2023
100100203		Euclid	OH		03/17/2023	8.271	79,353		(26)				126,000	02/09/2023
100100204		Lindenwold	NJ		03/17/2023	7.875	106,419		(2,976)				143,000	02/17/2023
100100206		Irvington	NJ		03/17/2023	7.840	456,101		(121)				600,000	02/16/2023
100100208		South Bend	IN		03/17/2023	8.205	77,868		(36)				105,000	02/22/2023
100100209		Calumet City	IL		03/17/2023	8.399	249,327		(7,439)				400,000	02/15/2023
100100210		Jacksonville	FL		03/17/2023	7.923	329,765		(127)				430,000	02/14/2023
100100211		New Britain	CT		03/17/2023	7.716	266,720		(95)				350,000	02/14/2023
100100212		Jacksonville	FL		03/17/2023	7.888	329,751		(128)				430,000	02/14/2023
100100213		Waterbury	CT		03/17/2023	7.871	197,361		(58)				260,000	02/21/2023
100100214		Yonkers	NY		03/17/2023	8.062	422,597		(212)				585,000	02/16/2023
100100215		Scranton	PA		03/17/2023	8.250	351,922		(143)				490,000	02/16/2023
100100216		Lakewood	NJ		03/17/2023	7.796	324,322		(87)				500,000	02/14/2023
100100217		Orange	NJ		03/17/2023	8.255	223,705		(94)				335,000	02/24/2023
100100218		Cleveland Heights	OH		03/17/2023	7.696	166,651		(45)				253,000	02/17/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100219		Jacksonville	FL		03/17/2023	8.052	185,016		(89)				260,000	02/13/2023
100100220		New Haven	CT		03/17/2023	8.366	318,102		(9,255)				425,000	02/22/2023
100100221		Brooklyn	NY		03/17/2023	8.450	427,474		(215)				600,000	02/28/2023
100100222		Atlantic City	NJ		03/17/2023	8.695	101,825		(4,185)				147,000	02/16/2023
100100223		Scranton	PA		03/17/2023	8.195	199,564		(24)				265,000	02/16/2023
100100224		Newburgh	NY		03/17/2023	7.888	253,994		(12,312)				375,000	02/21/2023
100100225		Baltimore	MD		03/17/2023	8.097	76,705		(29)				109,000	02/10/2023
100100226		Hempstead	NY		03/17/2023	8.107	502,878		(201)				755,000	02/23/2023
100100227		Elyria	OH		03/17/2023	7.746	76,465		(18)				108,000	02/13/2023
100100228		Yonkers	NY		03/17/2023	7.800	761,851		(228)				1,000,000	02/15/2023
100100231		Baltimore	MD		03/17/2023	8.050	159,458		(73)				270,000	02/09/2023
100100232		Chicago	IL		03/17/2023	7.778	237,325		(72)				390,000	02/13/2023
100100233		Savannah	GA		03/17/2023	7.891	140,795		(57)				275,000	02/16/2023
100100234		Walden	NY		03/17/2023	8.709	284,517		(57)				385,000	02/17/2023
100100235		Jamaica	NY		03/17/2023	7.650	402,915		(142)				575,000	02/17/2023
100100236		High Point	NC		03/17/2023	7.795	102,871		(28)				145,000	02/17/2023
100100237		Reading	PA		03/17/2023	8.213	155,204		(81)				200,000	02/15/2023
100100238		Chicago	IL		03/17/2023	8.189	116,516		(45)				175,000	02/27/2023
100100239		Baltimore	MD		03/17/2023	7.677	138,201		(58)				205,000	02/23/2023
100100240		Scott Township	PA		03/17/2023	8.514	259,828		(79)				364,000	02/23/2023
100100241		Newark	NJ		03/17/2023	7.962	264,771		(9,809)				360,000	02/14/2023
100100242		Elizabeth	NJ		03/17/2023	7.310	393,612		(116)				555,000	02/15/2023
100100243		Tobyhanna	PA		03/17/2023	8.611	183,571		(55)				240,000	02/17/2023
100100245		Hartford	CT		03/17/2023	7.700	186,863		(5,149)				255,000	02/16/2023
100100246		Brooklyn	NY		03/17/2023	7.622	509,604		(184)				1,495,000	02/13/2023
100100247		Lindenhurst	NY		03/17/2023	7.950	502,904		(161)				630,000	02/17/2023
100100248		Raleigh	NC		03/17/2023	8.095	147,069		(34)				240,000	03/01/2023
100100249		Berkeley Township	NJ		03/17/2023	7.650	196,786		(70)				265,000	02/15/2023
100100250		Staten Island	NY		03/17/2023	8.315	354,002		(290)				600,000	02/15/2023
100100251		Cleveland	OH		03/17/2023	8.052	92,615		(29)				130,000	02/10/2023
100100252		Toms River	NJ		03/17/2023	7.598	315,379		(87)				415,000	02/15/2023
100100253		Inkster	MI		03/17/2023	8.049	77,038		(3,799)				117,000	02/17/2023
100100254		Philadelphia	PA		03/17/2023	8.137	139,039		(104)				210,000	02/15/2023
100100255		Neptune	NJ		03/17/2023	7.452	217,100		(70)				285,000	02/21/2023
100100256		Hicksville	NY		03/17/2023	7.900	553,564		(306)				764,500	02/14/2023
100100257		Woodridge	NY		03/17/2023	8.568	134,984		(42)				210,000	02/27/2023
100100258		Jamaica	NY		03/17/2023	8.550	492,693		(190)				640,000	02/28/2023
100100259		Brooklyn	NY		03/17/2023	7.950	842,969		(31,210)				1,225,000	02/23/2023
100100260		Chicago	IL		03/17/2023	7.785	126,944		(56)				175,000	02/16/2023
100100261		New Britain	CT		03/17/2023	8.517	490,330		(14,372)				750,000	03/02/2023
100100262		Willingboro	NJ		03/17/2023	8.575	220,780		(6,519)				340,000	02/28/2023
100100263		Chicago	IL		03/17/2023	8.437	125,237		(64)				242,000	02/22/2023
100100264		Trenton	NJ		03/17/2023	7.800	123,488		(4,440)				215,000	03/01/2023
100100265		Philadelphia	PA		03/17/2023	8.380	210,851		(73)				275,000	02/28/2023
100100266		Homestead	FL		03/17/2023	7.990	284,117		(77)				400,000	02/14/2023
100100267		Brookhaven	NY		03/17/2023	8.155	326,490		(86)				455,000	03/02/2023
100100268		Chicago	IL		03/24/2023	9.500	270,248		(142)				375,000	02/02/2023
100100269	CF	Coral Gables	FL		03/24/2023	8.500	584,273		(511)				1,200,000	02/06/2023
100100270	CF	Sammamish	WA		03/24/2023	9.000	1,093,558		(325)				1,350,000	01/24/2023
100100271	CF	Prescott Valley	AZ		03/24/2023	7.750	452,689		(27)				850,000	01/26/2023
100100272	CF	Mesa	AZ		03/24/2023	8.250	892,742		(456)				1,345,000	01/24/2023
100100273		Kissimmee	FL		03/24/2023	8.625	270,300		(316)				365,000	01/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100275		NEW HAVEN	CT		03/24/2023	8.625	188,124		(170)				240,000	01/30/2023
100100277		Des Plaines	IL		03/24/2023	8.500	105,594		(193)				135,000	02/03/2023
100100279		Cleveland	OH		03/24/2023	9.500	132,662		(111)				158,000	02/07/2023
100100280	CF	San Diego	CA		03/24/2023	7.625	790,516		(39)				1,400,000	02/01/2023
100100281		Bowling Green	KY		03/24/2023	9.750	290,902		(350)				350,000	01/30/2023
100100282		REUNION	FL		03/24/2023	7.750	408,922		365				740,000	02/09/2023
100100283		Bayonne	NJ		03/24/2023	8.250	399,660		(299)				515,000	02/03/2023
100100284	CF	Studio City	CA		03/24/2023	7.750	1,515,938		(212)				2,000,000	02/06/2023
100100285	CF	Kapolei	HI		03/24/2023	7.625	535,827		(102)				890,000	02/07/2023
100100286		Ocala	FL		03/24/2023	7.125	493,071		136				670,000	02/08/2023
100100287		Lindenwold	NJ		03/24/2023	8.500	106,139		(483)				150,000	02/07/2023
100100288	CF	Delray Beach	FL		03/24/2023	8.125	101,681		(45)				210,000	01/13/2023
100100289		Phoenix	AZ		03/24/2023	9.250	515,011		(364)				660,000	01/19/2023
100100290	CF	Phoenix	AZ		03/24/2023	8.875	574,504		(87)				715,000	02/03/2023
100100291		ROCKFORD	TN		03/24/2023	8.500	161,069		125				210,000	01/23/2023
100100292	CF	Houston	TX		03/24/2023	8.250	444,710		(217)				545,000	01/17/2023
100100293	CF	Mandeville	LA		03/24/2023	9.500	288,312		(83)				370,000	01/18/2023
100100294	CF	Los Banos	CA		03/24/2023	8.000	292,467		(347)				445,000	01/13/2023
100100295		Tempe	AZ		03/24/2023	7.875	260,970		(32)				440,000	01/17/2023
100100296		Sun City West	AZ		03/24/2023	8.375	308,022		(51)				445,000	01/18/2023
100100297	CF	Tomball	TX		03/24/2023	8.375	291,425		(195)				384,000	01/09/2023
100100299		Chandler	AZ		03/24/2023	8.125	313,626		(15)				449,000	01/13/2023
100100300	CF	Linthicum Heights	MD		03/24/2023	9.625	381,661		(246)				522,000	01/19/2023
100100301	CF	Brooksville	FL		03/24/2023	8.875	198,911		(179)				370,000	01/13/2023
100100302	CF	Chicago	IL		03/24/2023	9.375	252,319		(21)				320,000	02/21/2023
100100303	CF	Delanco	NJ		03/24/2023	10.750	86,937		(681)				170,000	02/22/2023
100100304		Saint Petersburg	FL		03/24/2023	8.125	313,590		381				420,000	01/17/2023
100100305	CF	Palmdale	CA		03/24/2023	8.750	371,038		(769)				550,000	03/08/2023
100100306	CF	Fort Worth	TX		03/24/2023	10.500	102,052		(32)				145,000	03/01/2023
100100307	CF	National City	CA		03/24/2023	8.875	256,443		(82)				320,000	03/07/2023
100100308	CF	Tracy	CA		03/24/2023	9.000	313,923		(1,238)				460,000	03/15/2023
100100309	CF	Katy	TX		03/24/2023	10.375	350,695		(92)				432,000	03/03/2023
100100310	CF	Mesa	AZ		03/24/2023	9.375	538,466		(216)				675,000	03/10/2023
100100311	CF	Cheektowaga	NY		04/27/2023	5.250	170,083		369				260,000	12/22/2021
100100312	CF	Kimbolton	OH		04/27/2023	5.500	202,564		410				292,000	01/07/2022
100100313	CF	Granville	NY		04/27/2023	5.375	129,330		273				206,000	12/17/2021
100100314	CF	Selden	NY		04/27/2023	5.375	213,353		409				315,000	01/10/2022
100100315	CF	Belgrade	ME		04/27/2023	6.500	197,450		135				280,000	12/30/2020
100100316	CF	New York	NY		04/27/2023	5.250	2,544,511		9,669				7,400,000	01/03/2022
100100317	CF	Franklin	IN		04/27/2023	5.250	190,747		320				286,000	01/14/2022
100100318	CF	McHenry	IL		04/27/2023	5.250	228,268		460				350,000	01/21/2022
100100320	CF	Glendale	NY		04/27/2023	5.875	759,947		1,246				1,217,000	12/03/2020
100100321	CF	Wynnewood	PA		04/27/2023	5.250	217,701		423				565,000	01/25/2022
100100322	CF	Dix Hills	NY		04/27/2023	5.250	813,197		2,832				1,195,000	01/12/2022
100100323	CF	New Waverly	TX		04/27/2023	5.250	312,344		578				430,000	02/07/2022
100100325	CF	Ozone Park	NY		04/27/2023	5.500	603,303		1,406				900,000	01/26/2022
100100326	CF	Seaford	NY		04/27/2023	5.375	336,593		769				510,000	02/04/2022
100100327	CF	Snohomish	WA		04/27/2023	5.500	585,693		1,013				800,000	02/14/2022
100100328	CF	Riverside	CA		04/27/2023	5.375	963,281		2,344				1,350,000	02/09/2022
100100329	CF	Greensboro	NC		04/27/2023	5.625	91,869		101				122,500	02/17/2022
100100330	CF	Webster	NY		04/27/2023	5.250	252,805		659				380,000	02/14/2022
100100331	CF	Napa	CA		04/27/2023	5.500	1,035,115		1,356				1,650,000	02/03/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100332	CF	Pembroke Pines	FL		04/27/2023	5.250	241,821		805				350,000	02/08/2022
100100333		Plantation	FL		04/27/2023	5.250	729,826		1,811				1,100,000	02/18/2022
100100334	CF	Miami Beach	FL		04/27/2023	6.125	1,993,055		1,086				2,835,000	02/15/2022
100100335	CF	Jamaica	NY		04/27/2023	5.500	415,548		1,142				590,000	02/10/2022
100100336	CF	Fort Lauderdale	FL		04/27/2023	5.625	1,168,778		1,114				1,650,000	02/18/2022
100100337	CF	West Hempstead	NY		04/27/2023	5.375	2,000		7,095				830,000	02/23/2022
100100338	CF	Miami Beach	FL		04/27/2023	5.500	317,894		1,909				480,000	02/18/2022
100100339	CF	woodhaven	NY		04/27/2023	5.875	457,689		734				690,000	02/18/2022
100100340	CF	Jamaica	NY		04/27/2023	6.000	435,735		453				580,000	02/23/2022
100100341	CF	Staten Island	NY		04/27/2023	5.625	721,245		1,853				1,110,000	02/22/2022
100100342	CF	Yorba Linda	CA		04/27/2023	5.875	785,713		1,158				1,080,000	02/23/2022
100100343	CF	Franklin	WI		04/27/2023	5.250	260,329		521				414,000	02/25/2022
100100344	CF	Carlstadt	NJ		04/27/2023	5.250	356,702		878				500,000	02/25/2022
100100345	CF	Little Rock	AR		04/27/2023	5.750	97,930		250				160,000	02/23/2022
100100346	CF	Astoria	NY		04/27/2023	5.500	726,561		1,405				1,400,000	02/24/2022
100100347	CF	Secaucus	NJ		04/27/2023	5.250	309,118		585				485,000	02/28/2022
100100348	CF	Cooperstown	NY		04/27/2023	5.500	248,245		396				450,000	02/28/2022
100100349	CF	Patchogue	NY		04/27/2023	5.625	371,416		599				505,000	02/28/2022
100100350	CF	Loch Sheldrake	NY		04/27/2023	5.500	80,346		134				125,000	03/01/2022
100100351	CF	Strongsville	OH		04/27/2023	5.750	118,155		465				230,000	03/02/2022
100100352	CF	Staten Island	NY		04/27/2023	5.500	452,862		918				675,000	03/01/2022
100100353	CF	Philadelphia	PA		04/27/2023	5.625	215,535		292				291,750	03/03/2022
100100354	CF	Staten Island	NY		04/27/2023	5.625	428,790		917				594,500	03/01/2022
100100355	CF	Brooklyn	NY		04/27/2023	5.625	1,168,805		727				2,550,000	02/28/2022
100100356	CF	San Francisco	CA		04/27/2023	5.500	458,068		877				725,000	02/28/2022
100100357	CF	Aiken	SC		04/27/2023	5.375	613,600		1,317				1,057,000	03/10/2022
100100358	CF	Huntington Station	NY		04/27/2023	5.250	429,731		1,022				600,000	03/11/2022
100100359	CF	Brooklyn	NY		04/27/2023	5.500	1,181,930		1,105				1,870,000	03/07/2022
100100360	CF	New York	NY		04/27/2023	5.875	1,072,303		1,288				1,640,000	03/11/2022
100100361	CF	Dix Hills	NY		04/27/2023	5.375	424,894		734				625,000	03/15/2022
100100362	CF	Chicago	IL		04/27/2023	6.250	217,908		137				349,000	03/16/2022
100100363	CF	Miller Place	NY		04/27/2023	5.625	643,794		10,592				1,250,000	03/15/2022
100100364	CF	Torrance	CA		04/27/2023	5.500	572,584		753				950,000	03/10/2022
100100366	CF	Rockford	IL		04/27/2023	5.625	113,787		166				179,000	03/18/2022
100100367	CF	Jamaica	NY		04/27/2023	5.375	811,936		1,926				1,210,000	03/17/2022
100100368	CF	Corona	NY		04/27/2023	5.750	816,450		1,156				1,175,000	03/16/2022
100100369	CF	Brooklyn	NY		04/27/2023	5.875	928,847		1,135				1,510,000	03/17/2022
100100370	CF	Staten Island	NY		04/27/2023	5.625	441,003		900				785,000	03/17/2022
100100371	CF	East Elmhurst	NY		04/27/2023	5.250	799,668		1,033				1,340,000	03/22/2022
100100372	CF	Las Vegas	NV		04/27/2023	6.250	379,399		416				624,500	03/16/2022
100100373	CF	Los Gatos	CA		04/27/2023	5.500	1,840,554		2,965				4,175,000	03/21/2022
100100374	CF	Lauderhill	FL		04/27/2023	5.375	288,510		1,033				450,000	03/18/2022
100100375	CF	Woodside	NY		04/27/2023	5.500	675,579		1,420				936,000	03/21/2022
100100376	CF	Hasbrouck Heights	NJ		04/27/2023	5.500	557,261		897				865,000	03/23/2022
100100377	CF	Naples	FL		04/27/2023	6.000	518,307		515				800,000	03/18/2022
100100378	CF	Huntington	NY		04/27/2023	6.375	331,492		232				440,000	03/23/2022
100100379	CF	Rhinebeck	NY		04/27/2023	5.750	761,093		1,506				1,275,000	03/22/2022
100100380	CF	Flushing	NY		04/27/2023	4.625	428,858		1,675				740,000	12/23/2021
100100381	CF	Dix Hills	NY		04/27/2023	4.750	657,237		2,371				1,020,000	01/11/2022
100100382	CF	Bronx	NY		04/27/2023	4.750	468,770		1,640				680,000	12/22/2021
100100383	CF	Flushing	NY		04/27/2023	4.625	820,182		3,327				1,210,000	01/19/2022
100100384	CF	East Elmhurst	NY		04/27/2023	4.875	548,904		8,852				850,000	01/27/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100385	CF	Jamaica	NY		04/27/2023	4.875	480,527		7,770				704,000	01/04/2022
100100386		East Setauket	NY		04/27/2023	5.125	470,090		7,217				869,000	03/02/2022
100100387	CF	Islip Terrace	NY		04/27/2023	4.375	284,796		1,287				570,000	02/15/2022
100100388	CF	Brooklyn	NY		04/27/2023	5.250	597,379		1,720				1,080,000	02/11/2022
100100389	CF	Hudson	NY		04/27/2023	4.750	362,957		5,117				1,300,000	01/13/2022
100100390	CF	Albany	NY		04/27/2023	5.125	331,826		615				460,000	01/27/2022
100100391	CF	Howell	NJ		04/27/2023	5.125	409,866		1,031				575,000	12/23/2021
100100392	CF	Staten Island	NY		04/27/2023	5.000	512,739		2,025				800,000	01/13/2022
100100393	CF	Brooklyn	NY		04/27/2023	4.625	451,478		1,821				665,000	02/02/2022
100100394	CF	Middletown	NY		04/27/2023	5.125	212,198		1,139				330,000	12/29/2021
100100395	CF	Cresco	PA		04/27/2023	5.500	164,697		264				250,000	02/08/2022
100100396	CF	Las Vegas	NV		04/27/2023	4.500	660,001		1,342				2,150,000	01/10/2022
100100397	CF	Chester Springs	PA		04/27/2023	5.125	456,182		1,447				650,000	12/17/2021
100100398	CF	Brooklyn	NY		04/27/2023	4.750	473,731		1,905				690,000	03/11/2022
100100399	CF	North Grafton	MA		04/27/2023	5.000	550,355		1,480				835,000	01/10/2022
100100400	CF	Bronx	NY		04/27/2023	5.125	441,021		1,200				640,000	01/10/2022
100100401	CF	Glen Cove	NY		04/27/2023	5.125	226,282		457				429,000	12/30/2021
100100402	CF	Bronx	NY		04/27/2023	5.125	480,385		1,379				781,000	01/19/2022
100100403	CF	Cold Brook	NY		04/27/2023	5.500	132,615		298				224,000	02/25/2022
100100405	CF	Flushing	NY		04/27/2023	4.500	750,117		3,937				1,225,000	03/02/2022
100100406		Middletown	NY		04/27/2023	6.250	302,188		2,988				505,000	03/28/2022
100100407	CF	Norwood	PA		04/27/2023	5.125	237,055		923				350,000	01/13/2022
100100408	CF	Riverside	CA		04/27/2023	5.875	220,521		174				550,000	03/24/2022
100100409	CF	Flushing	NY		04/27/2023	4.750	262,387		814				440,000	03/04/2022
100100410	CF	Hicksville	NY		04/27/2023	5.125	666,051		2,810				995,000	01/20/2022
100100411	CF	Brooklyn	NY		04/27/2023	6.250	1,106,693		370				1,525,000	03/29/2022
100100412	CF	Middle Village	NY		04/27/2023	4.750	602,473		2,477				950,000	03/03/2022
100100413	CF	Danbury	CT		04/27/2023	6.125	306,849		203				650,000	03/25/2022
100100414	CF	Gleneden Beach	OR		04/27/2023	5.000	616,515		1,756				1,200,000	03/01/2022
100100415	CF	Wells River	VT		04/27/2023	5.375	204,551		271				420,000	03/24/2022
100100416	CF	Philadelphia	PA		04/27/2023	4.750	118,620		306				195,000	03/09/2022
100100417	CF	San Antonio	TX		04/27/2023	5.125	343,476		829				480,000	02/15/2022
100100418	CF	New York	NY		04/27/2023	5.000	223,900		272				365,000	02/08/2022
100100419	CF	Jamaica	NY		04/27/2023	4.875	655,621		4,221				1,125,000	03/07/2022
100100420	CF	Houston	TX		04/27/2023	5.375	271,108		956				415,000	02/18/2022
100100421	CF	Rye	NY		04/27/2023	4.875	831,567		1,197				1,800,000	03/02/2022
100100422	CF	Blackwood	NJ		04/27/2023	5.250	108,786		1,254				283,000	03/02/2022
100100423	CF	Loomis	CA		04/27/2023	5.375	368,055		292				1,390,000	03/22/2022
100100424	CF	Chattanooga	TN		04/27/2023	5.125	575,763		1,850				824,700	03/07/2022
100100425	CF	Elmhurst	NY		04/27/2023	4.875	573,569		2,179				1,060,000	03/17/2022
100100426	CF	South Plainfield	NJ		04/27/2023	6.250	255,248		2,376				335,000	03/28/2022
100100427	CF	Jupiter	FL		04/27/2023	5.125	356,680		1,118				585,000	02/28/2022
100100428	CF	King Of Prussia	PA		04/27/2023	4.875	278,636		1,386				475,000	03/09/2022
100100429	CF	Holbrook	NY		04/27/2023	5.125	466,270		1,391				665,000	03/15/2022
100100430	CF	Marlborough	MA		04/27/2023	6.000	849,796		1,338				1,155,000	03/28/2022
100100431	CF	Rego Park	NY		04/27/2023	4.750	476,174		1,744				795,000	03/16/2022
100100432	CF	Plymouth Meeting	PA		04/27/2023	6.000	291,269		259				385,000	03/29/2022
100100433		Miami	FL		04/27/2023	5.625	791,928		1,175				1,318,000	03/25/2022
100100435	CF	Newark	DE		04/27/2023	4.750	193,041		719				322,000	02/25/2022
100100436	CF	Staten Island	NY		04/27/2023	5.625	646,075		1,335				955,000	03/28/2022
100100437	CF	Medford	OR		04/27/2023	7.250	258,694		(294)				367,000	05/02/2022
100100438	CF	Flushing	NY		04/27/2023	6.250	599,195		232				830,000	04/11/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100439	CF	Jackson Heights	NY		04/27/2023	6.625	205,411		(30)				315,000	04/08/2022
100100440	CF	Brooklyn	NY		04/27/2023	6.125	378,553		2,887				530,000	04/01/2022
100100441	CF	Fontana	CA		04/27/2023	6.000	526,438		1,431				750,000	03/30/2022
100100442		West Long Branch	NJ		04/27/2023	7.250	613,791		(369)				885,000	04/29/2022
100100443	CF	Yonkers	NY		04/27/2023	6.500	563,334		335				755,000	04/13/2022
100100444	CF	Winhall	VT		04/27/2023	7.250	792,634		(356)				1,050,000	04/29/2022
100100445	CF	Camarillo	CA		04/27/2023	6.875	650,397		(356)				1,240,000	04/25/2022
100100446	CF	Los Angeles	CA		04/27/2023	7.125	1,495,146		(552)				2,100,000	04/25/2022
100100447	CF	Covington	LA		04/27/2023	6.875	302,866		444				473,000	04/18/2022
100100448	CF	Melville	NY		04/27/2023	6.625	1,013,914		327				1,750,000	04/19/2022
100100449	CF	Aventura	FL		04/27/2023	6.000	233,880		388				340,000	04/12/2022
100100450	CF	Gouldsboro	PA		04/27/2023	6.875	203,417		(149)				530,000	04/29/2022
100100451	CF	New Hyde Park	NY		04/27/2023	7.250	546,283		118				700,000	05/03/2022
100100452	CF	Scotrun	PA		04/27/2023	6.750	302,900		(8)				410,000	04/11/2022
100100454	CF	Douglaston	NY		04/27/2023	6.500	723,395		4,097				1,000,000	04/04/2022
100100455	CF	Palmdale	CA		04/27/2023	7.125	448,739		56				705,000	04/21/2022
100100457	CF	Adelanto	CA		04/27/2023	7.125	231,207		(303)				380,000	04/21/2022
100100458	CF	Annandale	NJ		04/27/2023	6.750	232,557		(447)				335,000	04/18/2022
100100459	CF	Corona	CA		04/27/2023	6.250	963,604		860				1,275,000	04/01/2022
100100460	CF	Washington Court House	OH		04/27/2023	6.750	72,696		127				185,000	04/15/2022
100100461	CF	HOLLYWOOD	FL		04/27/2023	7.000	270,657		36				370,000	04/22/2022
100100462	CF	San Antonio	TX		04/27/2023	6.000	328,715		239				460,000	04/20/2022
100100463	CF	Overland Park	KS		04/27/2023	6.625	386,712		1,907				530,000	04/25/2022
100100465	CF	Berkeley	CA		04/27/2023	7.250	1,438,353		2,767				2,325,000	04/29/2022
100100466	CF	Bronx	NY		04/27/2023	7.125	450,677		(161)				645,000	04/22/2022
100100467	CF	Leesburg	VA		04/27/2023	6.625	1,370,658		279				2,300,000	04/18/2022
100100468		Happy Valley	OR		04/27/2023	5.875	318,042		4,369				1,005,000	03/28/2022
100100469		Los Angeles	CA		04/27/2023	4.875	121,831		522				630,000	12/31/2021
100100470		Copiague	NY		04/27/2023	5.875	280,498		525				440,000	03/14/2022
100100471		Saint Cloud	FL		04/27/2023	4.625	210,595		956				345,000	03/11/2022
100100473		Central Islip	NY		04/27/2023	5.625	270,861		738				411,000	03/09/2022
100100474		Corona	NY		04/27/2023	4.500	619,751		4,275				1,168,000	02/07/2022
100100475		Brooklyn	NY		04/27/2023	5.375	341,562		1,234				910,000	03/18/2022
100100476		Staten Island	NY		04/27/2023	4.500	453,347		2,901				825,000	02/08/2022
100100477		Rochester	NY		04/27/2023	5.125	95,783		362				150,000	03/17/2022
100100478		Prescott Valley	AZ		04/27/2023	4.875	337,200		1,497				540,000	03/09/2022
100100479		Boston	MA		04/27/2023	5.375	426,497		1,437				1,380,000	03/16/2022
100100481		Philadelphia	PA		04/27/2023	5.125	187,549		695				340,000	03/07/2022
100100482		Miami	FL		04/27/2023	5.750	189,268		424				368,000	03/18/2022
100100483		Piscataway	NJ		04/27/2023	5.000	134,391		805				236,000	03/01/2022
100100484		New Castle	DE		04/27/2023	5.875	181,980		351				300,000	03/30/2022
100100485		Fort Myers	FL		04/27/2023	5.625	185,123		444				310,000	03/28/2022
100100486		Staten Island	NY		04/27/2023	6.250	95,491		679				335,000	04/06/2022
100100487		Pembroke Pines	FL		04/27/2023	6.000	247,980		392				500,000	04/12/2022
100100488		Queens Village	NY		04/27/2023	6.500	659,909		362				945,000	04/21/2022
100100489		East Stroudsburg	PA		04/27/2023	6.375	121,429		815				184,000	04/04/2022
100100491		Hanover	PA		04/27/2023	6.500	136,252		1,078				205,000	03/31/2022
100100492		Prairie Grove	AR		04/27/2023	6.500	171,229		102				296,000	04/29/2022
100100493		Killeen	TX		04/27/2023	6.500	126,831		83				193,000	04/01/2022
100100494		Baltimore	MD		04/27/2023	6.500	224,340		169				314,400	04/14/2022
100100495		Ocean City	NJ		04/27/2023	6.875	414,535		66				850,000	04/26/2022
100100496		Miami	FL		04/27/2023	5.250	298,931		1,315				480,000	03/01/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100497		Lake Havasu City	AZ		04/27/2023	7.500	268,873		(27)				522,000	04/28/2022
100100498		Prairie Grove	AR		04/27/2023	6.500	171,638		93				279,000	04/29/2022
100100499		Sicklerville	NJ		04/27/2023	6.750	191,625		87				270,000	04/13/2022
100100500		Lancaster	CA		04/27/2023	7.250	269,351		(70)				365,000	04/23/2022
100100501		Huber Heights	OH		04/27/2023	7.250	138,368		(7)				217,000	04/28/2022
100100502		Mobile	AL		04/27/2023	7.250	209,252		99				297,000	04/27/2022
100100503		Jamaica	NY		04/27/2023	6.250	476,169		902				825,000	04/14/2022
100100504	CF	Windermere	FL		04/27/2023	8.000	541,086		(201)				750,000	03/01/2023
100100506	CF	Lodi	CA		04/27/2023	8.625	527,374		(331)				887,174	03/15/2023
100100507	CF	SPRING	TX		04/27/2023	8.750	2,802,483		(1,571)				3,650,000	03/17/2023
100100509	CF	Keller	TX		04/27/2023	7.875	787,081		(46)				1,000,000	03/16/2023
100100510	CF	GODLEY	TX		04/27/2023	8.875	500,403		(264)				607,000	03/14/2023
100100511	CF	Honolulu	HI		04/27/2023	8.250	669,174		481				1,140,000	03/02/2023
100100512	CF	Orlando	FL		04/27/2023	8.375	1,324,537		(347)				1,566,120	03/15/2023
100100513	CF	Willowbrook	IL		04/27/2023	8.250	341,393		(48)				425,000	03/15/2023
100100514		Union	NJ		04/27/2023	8.000	430,604		(7)				578,000	03/06/2023
100100517	CF	Ojai	CA		04/27/2023	8.000	548,479		(47)				765,000	03/03/2023
100100518	CF	Lakeway	TX		04/27/2023	7.750	1,751,047		(211)				2,180,000	02/24/2023
100100519	CF	Coconut Creek	FL		04/27/2023	9.000	426,509		(265)				480,000	03/13/2023
100100521	CF	Royal Palm Beach	FL		04/27/2023	8.625	345,596		(226)				380,000	03/07/2023
100100522		Nazareth	PA		04/27/2023	9.375	458,741		(4)				575,000	03/10/2023
100100523	CF	San Francisco	CA		04/27/2023	7.250	987,278		(103)				1,705,000	03/16/2023
100100524	CF	Wildwood	NJ		04/27/2023	8.750	553,230		336				725,000	03/20/2023
100100525	CF	Roy	UT		04/27/2023	8.750	329,863		(196)				390,000	03/10/2023
100100526	CF	Moorpark	CA		04/27/2023	8.000	520,458		(256)				641,500	03/08/2023
100100527	CF	Menlo Park	CA		04/27/2023	8.625	1,955,292		1,046				2,950,000	03/20/2023
100100528	CF	Hollywood	FL		04/27/2023	9.250	467,473		(73)				582,000	03/15/2023
100100529	CF	Dripping Springs	TX		04/27/2023	7.625	468,511		(205)				580,000	03/07/2023
100100531	CF	Miami Beach	FL		04/27/2023	7.500	506,350		(157)				770,000	03/27/2023
100100532	CF	Lawrenceville	GA		04/27/2023	8.750	513,576		(336)				618,000	03/14/2023
100100533	CF	Loxahatchee	FL		04/27/2023	7.625	355,994		(256)				635,000	03/17/2023
100100534	CF	Boynton Beach	FL		04/27/2023	8.000	677,515		(581)				915,000	03/16/2023
100100535	CF	ANAHEIM	CA		04/27/2023	7.250	1,017,705		(14)				1,350,000	03/07/2023
100100536	CF	Blakeslee	PA		04/27/2023	8.875	196,834		(191)				312,000	03/23/2023
100100537	CF	Dallas	TX		04/27/2023	8.500	555,059		(487)				725,000	03/02/2023
100100538	CF	Mcdonough	GA		04/27/2023	9.875	230,732		(305)				280,000	03/27/2023
100100539	CF	Plymouth	CA		04/27/2023	9.125	795,507		(419)				865,000	03/16/2023
100100540	CF	Charlotte	NC		04/27/2023	8.375	400,618		(235)				485,000	04/05/2023
100100542		Santa Rosa	CA		04/27/2023	9.250	466,186		(187)				1,801,127	03/20/2023
100100543	CF	Pennsauken	NJ		04/27/2023	9.750	158,778		(230)				205,000	03/21/2023
100100544	CF	Austin	TX		04/27/2023	9.875	181,675		(1,798)				235,000	03/10/2023
100100545	CF	Moreno Valley	CA		04/27/2023	8.000	414,241		(198)				506,000	03/17/2023
100100546	CF	Lodi	CA		04/27/2023	9.500	221,247		(428)				280,000	03/22/2023
100100547	CF	Mililani	HI		04/27/2023	7.375	766,189		(103)				1,095,000	03/21/2023
100100549	CF	Powder Springs	GA		04/27/2023	9.000	826,391		(898)				1,010,000	03/30/2023
100100550	CF	Saint Cloud	FL		04/27/2023	7.000	373,878		18				515,000	03/24/2023
100100551	CF	Simi Valley	CA		04/27/2023	8.250	552,155		(211)				725,000	03/27/2023
100100552	CF	North East	PA		04/27/2023	8.250	370,449		(204)				485,000	03/17/2023
100100553	CF	Desert Hot Springs	CA		04/27/2023	9.250	389,552		(122)				515,000	03/16/2023
100100554	CF	Tehachapi	CA		04/27/2023	9.625	665,945		(186)				800,000	03/27/2023
100100555	CF	Carpinteria	CA		04/27/2023	8.500	1,064,815		(497)				1,300,000	04/04/2023
100100557	CF	Houston	TX		04/27/2023	9.000	300,390		(276)				387,000	03/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100558	CF	Willis	TX		04/27/2023	9.125	295,420		(447)				366,000	04/04/2023
100100559	CF	Long Branch	NJ		04/27/2023	9.875	339,264		(297)				425,000	03/23/2023
100100560	CF	Willis	TX		04/27/2023	9.125	295,544		(449)				344,000	04/04/2023
100100561	CF	Hazel Park	MI		04/27/2023	9.625	157,545		(92)				191,000	03/23/2023
100100562	CF	Fort Worth	TX		04/27/2023	8.750	395,346		(403)				465,000	03/24/2023
100100563	CF	Corona	CA		04/27/2023	9.875	643,644		(268)				705,000	03/13/2023
100100565	CF	Shoreline	WA		04/27/2023	8.125	469,931		(294)				665,000	03/20/2023
100100566	CF	Pleasant View	UT		04/27/2023	8.375	549,618		(183)				676,000	03/17/2023
100100567	CF	Tracy	CA		04/27/2023	8.500	466,746		(101)				620,000	03/24/2023
100100568	CF	Denver	CO		04/27/2023	7.875	1,512,924		1,158				1,880,000	03/27/2023
100100569	CF	El Cajon	CA		04/27/2023	8.875	557,192		(438)				657,000	03/27/2023
100100570	CF	Spring Branch	TX		04/27/2023	9.000	695,542		(514)				850,000	04/03/2023
100100571	CF	Atlanta	GA		04/27/2023	9.125	166,803		(8,519)				357,000	04/10/2023
100100572	CF	NORWALK	CA		04/27/2023	7.875	561,005		(208)				690,000	03/27/2023
100100573	CF	Floral City	FL		04/27/2023	8.000	388,109		(353)				1,000,000	03/24/2023
100100575	CF	Tamarac	FL		04/27/2023	8.250	227,096		(4,676)				505,000	03/15/2023
100100576	CF	Hayward	CA		04/27/2023	8.750	620,668		(244)				675,000	03/29/2023
100100577	CF	Sharpsburg	GA		04/27/2023	9.500	326,300		(364)				408,000	04/07/2023
100100578	CF	San Antonio	TX		04/27/2023	10.250	219,485		(258)				251,000	04/05/2023
100100579	CF	Cave Creek	AZ		04/27/2023	8.750	344,163		(1,611)				467,000	03/30/2023
100100580	CF	Sour Lake	TX		04/27/2023	8.625	264,962		(260)				504,000	04/11/2023
100100581	CF	Lawrenceville	GA		04/27/2023	8.250	367,506		(868)				415,000	04/07/2023
100100582		Orange	CA		04/27/2023	8.125	601,425		(95)				900,000	03/02/2023
100100583		West Palm Beach	FL		04/27/2023	8.375	105,627		(103)				201,000	03/07/2023
100100584		Chula Vista	CA		04/27/2023	8.250	295,845		(224)				722,000	03/23/2023
100100585		Tavernier	FL		04/27/2023	8.000	492,096		(103)				1,775,000	03/03/2023
100100586		Fresno	TX		04/27/2023	8.750	227,915		(205)				295,000	03/16/2023
100100587		Englewood	FL		04/27/2023	8.875	233,116		(8)				370,000	03/21/2023
100100588		Portland	OR		04/27/2023	7.875	611,639		(23)				810,000	03/22/2023
100100590		Los Angeles (Northridge Area)	CA		04/27/2023	7.750	639,131		(176)				1,055,000	03/17/2023
100100591		Mooresville	NC		04/27/2023	8.500	349,340		(28)				450,000	03/20/2023
100100592		Joshua Tree	CA		04/27/2023	8.375	158,939		(201)				390,000	03/06/2023
100100593		Gilbert	AZ		04/27/2023	8.250	333,558		(200)				430,000	03/02/2023
100100595		Houston	TX		04/27/2023	7.750	154,230		(90)				220,000	03/14/2023
100100596		Houston	TX		04/27/2023	7.750	165,644		(33)				260,000	03/02/2023
100100598		Meridianville	AL		04/27/2023	7.000	245,965		33				335,000	03/06/2023
100100599		Odenville	AL		04/27/2023	7.375	215,627		188				290,000	03/02/2023
100100602		Mi Wuk Village	CA		04/27/2023	9.250	275,946		(65)				375,000	03/27/2023
100100603		Nashville	TN		04/27/2023	8.250	556,181		(186)				730,000	03/13/2023
100100604		Sacramento	CA		04/27/2023	8.125	145,272		(132)				185,000	03/07/2023
100100608		Bayonne	NJ		04/27/2023	8.250	608,259		(311)				800,000	03/13/2023
100100609		Wittmann	AZ		04/27/2023	7.875	345,449		(41)				595,000	03/16/2023
100100611		Salem	OR		04/27/2023	8.750	374,581		(255)				540,000	03/15/2023
100100614		Phoenix	AZ		04/27/2023	9.125	437,287		(226)				565,000	03/31/2023
100100615		Surfside Beach	SC		04/27/2023	8.625	236,882		(167)				363,000	03/17/2023
100100616		Saint Augustine	FL		04/27/2023	7.625	387,617		(83)				550,000	03/13/2023
100100617		Cincinnati	OH		04/27/2023	8.500	109,804		(48)				150,000	03/20/2023
100100618		Bradenton	FL		04/27/2023	8.500	170,350		(224)				280,000	03/20/2023
100100619		Southwest Ranches	FL		04/27/2023	7.750	379,848		(211)				1,300,000	03/23/2023
100100620		Sunrise	FL		04/27/2023	8.500	232,062		(280)				670,000	03/29/2023
100100621		New Britain	CT		04/27/2023	8.500	315,060		(271)				400,000	03/30/2023
100100623		Rochester	WA		04/27/2023	8.250	259,472		(163)				500,000	03/15/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100624		Moreno Valley	CA		04/27/2023	8.500	317,249		(401)				523,000	03/29/2023
100100625		Waynesville	NC		04/27/2023	9.125	232,637		(186)				300,000	03/22/2023
100100626		Fort Lauderdale	FL		04/27/2023	8.250	321,770		(3)				440,000	03/23/2023
100100627		Barstow	CA		04/27/2023	8.625	177,696		(49)				225,000	03/16/2023
100100628		Colorado Springs	CO		04/27/2023	8.750	220,482		(188)				548,000	04/14/2023
100100629		South Padre Island	TX		04/27/2023	9.250	423,927		(117)				712,000	03/22/2023
100100631		Chula Vista	CA		04/27/2023	9.125	486,289		(80)				830,000	04/06/2023
100100632		Burbank	CA		04/27/2023	8.250	514,200		373				908,000	03/28/2023
100100633		Miami	FL		04/27/2023	9.125	307,202		(7)				449,000	03/28/2023
100100634		CONYERS	GA		04/27/2023	9.375	116,672		(151)				153,000	03/31/2023
100100635		Riverside	NJ		04/27/2023	8.500	264,345		(266)				340,000	04/17/2023
100100636		Los Angeles	CA		04/27/2023	8.250	270,361		254				2,250,000	03/17/2023
100100637		Humble	TX		04/27/2023	8.250	157,966		(157)				215,000	03/27/2023
100100638		Miami	FL		04/27/2023	8.625	291,201		(200)				350,000	03/30/2023
100100640	CF	Glendale	CA		03/28/2023	8.750	3,468,467		(268)				4,560,000	01/27/2023
100100641	CF	West Covina	CA		03/28/2023	8.000	593,966		(257)				730,000	02/25/2023
100100642		Houston	TX		03/28/2023	8.990	922,563		(79)				1,317,000	02/24/2023
100100643		Atlanta	GA		03/28/2023	8.625	300,357		(37)				420,000	01/27/2023
100100644	CF	Colton	CA		03/28/2023	8.375	498,551		(167)				640,000	02/22/2023
100100645	CF	Eagle Point	OR		03/28/2023	8.125	435,639		(126)				580,000	01/09/2023
100100647	CF	BAKERSFIELD	CA		04/28/2023	8.125	275,229		(17)				338,000	07/07/2021
100100648	CF	ELIZABETH	NJ		04/28/2023	6.625	258,509		110				318,000	07/02/2021
100100649	CF	ANNAPOLIS	MD		04/28/2023	6.625	285,155		(14)				350,000	05/11/2021
100100650		LIMMOKALEE	FL		04/28/2023	5.625	165,367		165				210,000	06/16/2021
100100651	CF	LAS VEGAS	NV		04/28/2023	5.625	204,354		213				295,000	06/18/2021
100100652	CF	RAINIER	WA		04/28/2023	6.375	313,218		149				433,000	07/08/2021
100100653	CF	DELANCO	NJ		04/28/2023	6.625	318,575		105				395,000	06/24/2021
100100654	CF	ROCKVILLE	MD		04/28/2023	6.375	301,980		75				400,000	06/28/2021
100100655	CF	CHARLOTTE	NC		04/28/2023	6.500	154,785		(13)				214,000	06/08/2021
100100656	CF	WOODBRIDGE	VA		04/28/2023	5.750	275,921		250				460,000	05/25/2021
100100657	CF	NORTH LAS VEGAS	NV		04/28/2023	6.375	280,753		134				370,000	07/09/2021
100100658	CF	MARTINEZ	CA		04/28/2023	5.500	195,299		255				570,000	07/20/2021
100100659	CF	LAKE VILLA	IL		04/28/2023	6.625	243,746		183				305,500	04/28/2021
100100660	CF	ATCO	NJ		04/28/2023	6.875	136,561		(13)				189,000	08/17/2021
100100661	CF	NORTH LAS VEGAS	NV		04/28/2023	5.750	192,743		1,144				380,000	07/29/2021
100100662		EAST ORANGE	NJ		04/28/2023	7.500	221,786		(39)				300,000	06/24/2021
100100663	CF	PHOENIX	AZ		04/28/2023	4.875	152,944		350				265,000	07/30/2021
100100664	CF	FREDERICKSBURG	VA		04/28/2023	6.250	290,118		132				370,000	07/27/2021
100100665	CF	BAKERSFIELD	CA		04/28/2023	6.250	127,200		101				180,000	08/12/2021
100100666	CF	SANTA CLARA	CA		04/28/2023	5.250	527,390		1,237				1,260,000	07/26/2021
100100667	CF	TRACY	CA		04/28/2023	4.990	302,309		805				630,000	07/28/2021
100100668	CF	STAFFORD	VA		04/28/2023	6.750	166,535		(45)				225,000	07/30/2021
100100669		FRESNO	CA		04/28/2023	7.990	635,800		(129)				885,000	08/30/2021
100100670	CF	PENNSAUKEN	NJ		04/28/2023	5.750	172,417		160				240,000	09/03/2021
100100671		EGG HARBOR TOWNSHIP	NJ		04/28/2023	7.125	155,131		117				226,000	06/15/2021
100100672	CF	LEHI	UT		04/28/2023	4.990	232,133		472				463,000	08/31/2021
100100673	CF	LANHAM	MD		04/28/2023	5.990	225,913		227				326,000	09/07/2021
100100674	CF	LONG BRANCH	NJ		04/28/2023	6.125	323,173		567				450,000	07/26/2021
100100675	CF	LAS VEGAS	NV		04/28/2023	5.625	153,773		159				286,000	08/31/2021
100100676	CF	SEMINOLE	FL		04/28/2023	5.500	184,506		214				271,000	09/24/2021
100100677	CF	LA PLATA	MD		04/28/2023	5.500	275,719		391				405,000	09/03/2021
100100678	CF	RIALTO	CA		04/28/2023	6.250	357,304		342				450,000	08/28/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100679	CF	ROCKVILLE	MD		04/28/2023	5.250	344,911		800				520,000	09/17/2021
100100680	CF	CHESTER	VA		04/28/2023	5.125	258,496		479				380,000	09/16/2021
100100681	CF	HOUSTON	TX		04/28/2023	6.500	192,116		21				222,000	08/31/2021
100100682	CF	CHICAGO	IL		04/28/2023	5.875	217,135		359				275,000	08/31/2021
100100683	CF	HYATTSVILLE	MD		04/28/2023	5.375	314,018		631				470,000	09/08/2021
100100684	CF	PAHRUMP	NV		04/28/2023	5.990	278,321		380				355,000	09/21/2021
100100685	CF	DUNN	NC		04/28/2023	6.625	175,946		33				202,000	09/13/2021
100100686	CF	CULPEPER	VA		04/28/2023	5.990	220,242		162				275,000	09/23/2021
100100687	CF	WINGATE	NC		04/28/2023	5.990	193,753		117				272,000	09/24/2021
100100688	CF	LOS ANGELES	CA		04/28/2023	5.750	378,573		482				561,000	09/21/2021
100100689	CF	PASADENA	TX		04/28/2023	6.500	133,961		58				174,000	09/13/2021
100100690	CF	HANOVER PARK	IL		04/28/2023	6.250	193,892		114				245,000	09/24/2021
100100691	CF	GLENDALE	AZ		04/28/2023	6.125	244,743		317				340,000	09/10/2021
100100692	CF	RICHMOND	VA		04/28/2023	6.375	187,827		12				245,000	09/17/2021
100100693	CF	ST GEORGE	UT		04/28/2023	6.125	343,901		217				450,000	09/24/2021
100100694		LOCKPORT	IL		04/28/2023	7.750	187,625		(73)				295,000	09/13/2021
100100695	CF	LANHAM	MD		04/28/2023	6.250	371,682		407				470,000	09/01/2021
100100696	CF	THOUSAND OAKS	CA		04/28/2023	6.250	637,054		407				790,000	09/10/2021
100100697	CF	ELKRIDGE	MD		04/28/2023	6.250	217,539		136				270,000	09/23/2021
100100698	CF	MESQUITE	TX		04/28/2023	7.750	239,285		(434)				335,000	09/02/2021
100100699	CF	MANASSAS	VA		04/28/2023	6.125	264,244		212				330,000	09/16/2021
100100700		LAS VEGAS	NV		04/28/2023	7.990	191,658		(157)				255,000	08/30/2021
100100701	CF	KUNKLETOWN	PA		04/28/2023	4.990	213,031		512				300,000	10/22/2021
100100702	CF	EATONTOWN	NJ		04/28/2023	6.125	286,501		198				380,000	09/22/2021
100100703	CF	NEWARK	NJ		04/28/2023	5.990	286,433		232				405,000	10/21/2021
100100704	CF	CHICAGO	IL		04/28/2023	6.375	219,482		156				296,000	09/30/2021
100100705	CF	FREDERICKSBURG	VA		04/28/2023	4.875	160,181		655				310,000	09/27/2021
100100706	CF	SHELTON	CT		04/28/2023	4.990	289,830		1,005				447,500	09/30/2021
100100707	CF	NORTH CHARLESTON	SC		04/28/2023	5.625	199,842		196				285,000	09/15/2021
100100708		CHICAGO	IL		04/28/2023	6.500	196,582		45				370,000	09/24/2021
100100709	CF	HOUSTON	TX		04/28/2023	5.990	188,312		130				240,000	10/18/2021
100100710	CF	NORTH ARLINGTON	NJ		04/28/2023	6.625	469,779		284				630,000	10/01/2021
100100711	CF	SACRAMENTO	CA		04/28/2023	5.875	135,431		118				325,000	09/22/2021
100100712	CF	ZION	IL		04/28/2023	5.875	148,787		105				185,000	10/15/2021
100100713	CF	LANCASTER	CA		04/28/2023	5.625	490,340		1,406				720,000	10/25/2021
100100714	CF	OREM	UT		04/28/2023	4.750	201,415		566				450,000	10/15/2021
100100715	CF	WEST VALLEY CITY	UT		04/28/2023	4.625	206,824		640				398,000	10/01/2021
100100716	CF	LANDOVER	MD		04/28/2023	5.875	212,301		167				265,000	09/30/2021
100100717	CF	VANCOUVER	WA		04/28/2023	5.875	347,064		268				433,000	09/29/2021
100100718	CF	MILLINGTON	NJ		04/28/2023	5.375	277,317		442				405,000	09/24/2021
100100719	CF	VISALIA	CA		04/28/2023	5.375	216,705		384				300,000	10/29/2021
100100720	CF	MAYWOOD	CA		04/28/2023	4.990	273,738		1,714				520,000	10/13/2021
100100721	CF	CHICAGO	IL		04/28/2023	5.500	211,690		1,431				295,000	10/01/2021
100100722	CF	GREELEY	CO		04/28/2023	5.875	254,095		298				326,000	10/14/2021
100100723	CF	HOUSTON	TX		04/28/2023	5.990	144,360		972				314,000	09/29/2021
100100724	CF	MODESTO	CA		04/28/2023	5.875	310,866		475				413,000	09/23/2021
100100725	CF	FREDERICKSBURG	VA		04/28/2023	5.990	224,453		181				298,000	10/15/2021
100100726	CF	KATY	TX		04/28/2023	5.250	165,847		312				242,000	10/19/2021
100100727	CF	ALGONQUIN	IL		04/28/2023	5.875	170,021		240				247,000	11/02/2021
100100728	CF	HOUSTON	TX		04/28/2023	5.500	188,094		296				273,800	10/19/2021
100100729	CF	FREDERICKSBURG	VA		04/28/2023	5.125	150,595		557				235,000	10/28/2021
100100730		AUSTIN	TX		04/28/2023	5.375	238,339		530				395,000	10/15/2021

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100100731	CF	BALTIMORE	MD		04/28/2023	6.250	190,149		96				235,000	09/30/2021
100100732	CF	ALGONA	WA		04/28/2023	5.990	312,447		484				415,000	10/14/2021
100100733	CF	RIVERSIDE	NJ		04/28/2023	6.250	152,093		90				200,000	09/16/2021
100100734	CF	NORTH LAS VEGAS	NV		04/28/2023	5.500	298,714		592				415,000	10/22/2021
100100735	CF	SALEM	OR		04/28/2023	5.875	320,612		363				438,000	10/26/2021
100100736	CF	AURORA	IL		04/28/2023	6.750	150,231		72				175,000	10/14/2021
100100737	CF	INDIAN TRL	NC		04/28/2023	6.250	317,001		226				401,000	09/29/2021
100100738	CF	MCHENRY	IL		04/28/2023	6.125	175,893		151				226,000	10/04/2021
100100739	CF	PURCELLVILLE	VA		04/28/2023	5.625	755,767		1,470				1,082,000	10/15/2021
100100740	CF	WALKERTOWN	NC		04/28/2023	6.250	343,801		167				436,000	10/08/2021
100100742		BOCA RATON	FL		04/28/2023	6.875	237,940		(148)				455,000	09/23/2021
100100743	CF	AURORA	IL		04/28/2023	6.125	144,817		103				180,000	10/25/2021
100100744	CF	MUNDELEIN	IL		04/28/2023	6.125	176,958		121				220,000	10/28/2021
100100745	CF	BEL AIR	MD		04/28/2023	6.250	247,706		341				315,000	10/18/2021
100100746	CF	CHARLOTTE	NC		04/28/2023	6.750	100,320		(113)				164,000	10/21/2021
100100747	CF	GREELEY	CO		04/28/2023	6.125	342,238		179				473,000	10/21/2021
100100749	CF	FRANKLIN PARK	IL		04/28/2023	6.375	234,507		167				286,000	11/02/2021
100100750		THORNTON	CO		04/28/2023	7.990	309,526		(485)				445,000	09/17/2021
100100751		TRENTON	NJ		04/28/2023	6.990	150,494		1				205,000	10/29/2021
100100752	CF	FRIENDSWOOD	TX		04/28/2023	6.625	179,059		18				214,500	10/29/2021
100100753	CF	ALEXANDRIA	VA		04/28/2023	6.750	366,850		36				510,000	10/22/2021
100100754		ROSHARON	TX		04/28/2023	7.500	132,567		(90)				207,000	10/29/2021
100100755		HOUSTON	TX		04/28/2023	7.750	188,250		(132)				250,000	10/13/2021
100100756	CF	DANBURY	CT		04/28/2023	6.750	405,202		462				500,000	10/27/2021
100100757		CINNAMINSON	NJ		04/28/2023	7.625	227,272		(131)				300,000	10/19/2021
100100758		AURORA	IL		04/28/2023	6.625	154,746		29				222,000	10/28/2021
100100759		GLEN ALLEN	VA		04/28/2023	7.875	143,207		(295)				195,000	10/25/2021
100100760		CHARLOTTE	NC		04/28/2023	7.875	225,165		(166)				295,000	10/08/2021
100100761		HOMEWOOD	IL		04/28/2023	7.375	201,525		(11)				275,000	11/03/2021
100100762	CF	WINDSOR MILL	MD		04/28/2023	6.375	179,273		72				222,000	09/17/2021
100100763		UNION	NJ		04/28/2023	6.375	312,321		106				475,000	09/27/2021
100100764	CF	HOUSTON	TX		04/28/2023	6.250	163,199		100				215,000	10/07/2021
100100765	CF	HUMBLE	TX		04/28/2023	7.500	159,970		(87)				227,000	09/29/2021
100100766	CF	GAITHERSBURG	MD		04/28/2023	6.250	378,682		295				485,000	10/22/2021
100100767	CF	HUNTINGTOWN	MD		04/28/2023	6.125	353,111		273				450,000	10/29/2021
100100768		SPRING	TX		04/28/2023	7.625	198,989		(113)				270,000	09/30/2021
100100769		WILLINGBORO	NJ		04/28/2023	7.875	198,476		(138)				259,900	10/13/2021
100100770		OWINGS MILLS	MD		04/28/2023	7.375	241,107		(44)				325,000	10/29/2021
100100771		PARK CITY	IL		04/28/2023	7.625	202,069		(74)				270,000	10/28/2021
100100772		SUMMERVILLE	SC		04/28/2023	6.750	454,227		134				640,000	11/03/2021
100100773	CF	STERLING	VA		04/28/2023	6.625	347,978		159				486,000	11/02/2021
100100774	CF	NEW MILFORD	CT		04/28/2023	6.250	295,719		367				400,000	10/19/2021
100100775	CF	JACKSONVILLE	FL		04/28/2023	6.750	230,815		5				315,000	10/27/2021
100100776	CF	FORT LAUDERDALE	FL		04/28/2023	5.990	122,022		66				160,000	10/15/2021
100100777	CF	BERWYN	IL		04/28/2023	4.990	168,502		353				250,000	11/19/2021
100100778	CF	FRESNO	CA		04/28/2023	4.990	133,166		323				290,000	11/08/2021
100100779	CF	GILROY	CA		04/28/2023	4.625	425,836		2,532				1,028,000	11/09/2021
100100780	CF	BALTIMORE	MD		04/28/2023	5.990	160,575		103				222,000	10/27/2021
100100781	CF	HYATTSVILLE	MD		04/28/2023	4.750	197,847		597				444,000	10/29/2021
100100782	CF	WALDORF	MD		04/28/2023	5.500	246,592		343				345,000	10/04/2021
100100783	CF	BAKERSFIELD	CA		04/28/2023	4.990	147,089		304				218,000	11/16/2021
100100784	CF	FAIRFAX	VA		04/28/2023	4.625	511,565		1,847				765,000	11/19/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100785	CF	SAN JOSE	CA		04/28/2023	4.875	578,234		2,037				1,170,000	11/19/2021
100100786	CF	FRESNO	CA		04/28/2023	5.250	71,363		670				460,000	11/09/2021
100100788	CF	SAN PABLO	CA		04/28/2023	4.990	490,579		1,403				750,000	11/17/2021
100100789	CF	GAITHERSBURG	MD		04/28/2023	5.375	278,267		439				380,000	11/05/2021
100100790	CF	FORT WASHINGTON	MD		04/28/2023	5.625	313,836		619				445,000	10/27/2021
100100791	CF	MONROE	NC		04/28/2023	5.625	217,076		357				295,000	10/27/2021
100100792	CF	LA PLATA	MD		04/28/2023	5.375	257,422		375				350,000	11/12/2021
100100793		MATTHEWS	NC		04/28/2023	6.750	221,624		38				305,000	10/28/2021
100100794	CF	BARNEGAT	NJ		04/28/2023	6.375	138,861		54				170,000	11/11/2021
100100795	CF	SAN JOSE	CA		04/28/2023	5.250	608,226		1,486				940,000	11/30/2021
100100796	CF	RALEIGH	NC		04/28/2023	6.375	180,234		59				254,000	11/17/2021
100100798	CF	STANWOOD	WA		04/28/2023	5.375	411,505		1,385				610,000	11/15/2021
100100799	CF	DENVER	CO		04/28/2023	5.625	283,257		302				433,000	11/12/2021
100100800	CF	HAGERSTOWN	MD		04/28/2023	6.500	233,565		75				290,000	11/05/2021
100100801	CF	CENTREVILLE	VA		04/28/2023	6.625	397,080		175				485,000	11/10/2021
100100802	CF	SOUTH AMBOY	NJ		04/28/2023	6.250	311,458		213				390,000	11/15/2021
100100803	CF	BROOKFIELD	CT		04/28/2023	6.250	561,310		641				715,000	11/19/2021
100100804	CF	STAFFORD	VA		04/28/2023	7.375	273,060		(89)				475,000	11/09/2021
100100805	CF	LOS BANOS	CA		04/28/2023	5.500	360,395		825				500,000	11/30/2021
100100806	CF	NORTH POTOMAC	MD		04/28/2023	6.625	495,699		330				580,000	11/19/2021
100100807		MINT HILL	NC		04/28/2023	7.875	269,400		(484)				378,000	11/18/2021
100100808	CF	GLEN BURNIE	MD		04/28/2023	6.250	314,700		191				405,000	11/12/2021
100100809	CF	BEACH PARK	IL		04/28/2023	6.250	157,291		310				322,000	11/18/2021
100100810	CF	DAMASCUS	OR		04/28/2023	7.625	458,964		(208)				609,000	11/23/2021
100100811	CF	SPRINGFIELD	VA		04/28/2023	6.500	191,218		35				235,000	12/08/2021
100100812	CF	HOUSTON	TX		04/28/2023	6.625	187,952		31				219,000	11/08/2021
100100813	CF	GLEN BURNIE	MD		04/28/2023	6.375	269,856		172				330,000	10/27/2021
100100816	CF	BEACH PARK	IL		04/28/2023	5.375	146,290		190				207,000	11/29/2021
100100817	CF	SAN ANTONIO	TX		04/28/2023	5.990	182,160		106				230,000	11/24/2021
100100818	CF	HAMILTON	NJ		04/28/2023	5.990	146,036		78				207,000	11/30/2021
100100819	CF	DENVER	CO		04/28/2023	4.625	257,850		910				560,000	11/19/2021
100100820		NORTH LAS VEGAS	NV		04/28/2023	7.990	172,625		(4,546)				361,000	10/26/2021
100100821	CF	UPPER MARLBORO	MD		04/28/2023	6.125	395,500		1,152				645,000	11/18/2021
100100822	CF	GURNEE	IL		04/28/2023	5.250	160,257		366				240,000	12/02/2021
100100823	CF	PASADENA	MD		04/28/2023	5.500	138,592		185				235,000	11/23/2021
100100824	CF	WOODBURN	OR		04/28/2023	5.250	274,801		446				411,000	11/30/2021
100100825	CF	POOLESVILLE	MD		04/28/2023	4.625	242,913		760				503,000	11/24/2021
100100826	CF	PHOENIX	AZ		04/28/2023	5.625	184,714		368				305,000	11/24/2021
100100827	CF	ROCKFORD	IL		04/28/2023	6.125	140,069		277				189,000	11/18/2021
100100828	CF	HANFORD	CA		04/28/2023	5.125	210,271		525				335,000	11/24/2021
100100829	CF	LAS VEGAS	NV		04/28/2023	5.125	164,572		410				293,000	11/11/2021
100100830		CHICAGO	IL		04/28/2023	7.375	119,487		(122)				239,000	12/03/2021
100100831	CF	BRIGHTON	CO		04/28/2023	6.375	364,311		115				425,000	11/15/2021
100100832	CF	BOLINGBROOK	IL		04/28/2023	6.625	226,801		129				276,000	11/19/2021
100100833	CF	EDGWATER PARK	NJ		04/28/2023	6.375	282,864		234				375,000	11/19/2021
100100834	CF	KILL DEVIL HILLS	NC		04/28/2023	6.375	236,935		112				325,000	11/30/2021
100100835		SPOTSYLVANIA	VA		04/28/2023	7.375	304,945		(76)				415,000	11/30/2021
100100836	CF	REISTERSTOWN	MD		04/28/2023	6.125	231,914		127				286,000	11/30/2021
100100837	CF	NEW CARROLLTON	MD		04/28/2023	6.125	280,711		190				370,000	11/23/2021
100100838	CF	EASTON	MD		04/28/2023	6.625	208,956		53				303,000	12/14/2021
100100839	CF	MONTGOMERY VILLAGE	MD		04/28/2023	6.125	234,554		321				302,000	11/18/2021
100100840	CF	SALEM	VA		04/28/2023	5.625	211,386		207				301,000	12/14/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100841	CF	KEYPORT	NJ		04/28/2023	5.250	256,637		424				351,000	12/10/2021
100100842	CF	LAS VEGAS	NV		04/28/2023	6.250	251,156		299				338,000	12/10/2021
100100843		ROSELLE PARK	NJ		04/28/2023	6.990	284,793		260				405,000	11/30/2021
100100844	CF	OAKLAND	CA		04/28/2023	5.750	869,405		1,593				12,500,000	12/10/2021
100100845	CF	HAGERSTOWN	MD		04/28/2023	7.625	272,379		(141)				360,000	12/07/2021
100100846	CF	NETCONG	NJ		04/28/2023	5.125	156,360		425				298,000	11/29/2021
100100847		LOCKPORT	IL		04/28/2023	6.500	254,419		807				450,000	11/24/2021
100100848	CF	SHELTON	CT		04/28/2023	6.625	353,509		372				410,000	12/13/2021
100100849	CF	DANBURY	CT		04/28/2023	6.250	276,795		134				340,000	12/10/2021
100100850	CF	BAKERSFIELD	CA		04/28/2023	7.625	166,895		(23)				225,000	11/18/2021
100100851	CF	JOLIET	IL		04/28/2023	6.125	270,999		238				365,000	11/22/2021
100100853		WILMINGTON	DE		04/28/2023	6.875	467,269		(87)				650,000	12/17/2021
100100854	CF	FAIRFIELD	CA		04/28/2023	4.625	425,706		1,678				680,000	11/23/2021
100100855	CF	LEHIGH ACRES	FL		04/28/2023	6.125	256,746		116				315,000	12/10/2021
100100856	CF	SEATTLE	WA		04/28/2023	4.875	169,426		373				290,000	12/09/2021
100100857	CF	GLEN BURNIE	MD		04/28/2023	6.625	295,377		308				372,000	12/23/2021
100100858	CF	YORKVILLE	IL		04/28/2023	4.875	253,491		1,214				450,000	12/22/2021
100100859	CF	HAYWARD	CA		04/28/2023	5.875	671,228		1,527				890,000	12/14/2021
100100860	CF	GRANITE FALLS	WA		04/28/2023	7.750	337,966		(46)				455,000	12/23/2021
100100861	CF	SILVER SPRING	MD		04/28/2023	6.250	225,240		172				302,000	12/20/2021
100100862	CF	GAITHERSBURG	MD		04/28/2023	5.125	211,505		415				345,000	12/22/2021
100100863	CF	JESSUP	MD		04/28/2023	6.125	301,894		396				415,000	12/17/2021
100100864		WATERBURY	CT		04/28/2023	7.875	198,857		(69)				265,000	12/29/2021
100100865	CF	WEST NEW YORK	NJ		04/28/2023	6.125	355,163		420				490,000	12/21/2021
100100866	CF	LOGAN	UT		04/28/2023	6.375	204,690		59				333,000	01/03/2022
100100867	CF	GARDENA	CA		04/28/2023	5.875	501,771		416				709,000	12/21/2021
100100868	CF	MATTAWA	WA		04/28/2023	5.125	230,369		478				430,000	12/17/2021
100100869	CF	ROCKVALE	TN		04/28/2023	4.990	321,475		680				550,000	12/28/2021
100100870	CF	HARVARD	IL		04/28/2023	6.500	209,971		636				285,000	12/10/2021
100100871	CF	COLLEGE PARK	MD		04/28/2023	5.375	225,848		482				387,000	12/20/2021
100100873	CF	GERMANTOWN	MD		04/28/2023	5.500	269,718		448				390,000	12/08/2021
100100874	CF	TAMPA	FL		04/28/2023	5.375	220,806		371				271,000	12/28/2021
100100875	CF	SAN JACINTO	CA		04/28/2023	5.250	329,149		746				461,000	12/08/2021
100100876	CF	WOODBRIDGE	VA		04/28/2023	5.625	302,663		419				410,000	12/17/2021
100100877	CF	HOUSTON	TX		04/28/2023	5.875	132,281		161				215,000	12/30/2021
100100878	CF	ROUND ROCK	TX		04/28/2023	5.625	306,612		371				480,000	12/27/2021
100100879	CF	PHOENIX	AZ		04/28/2023	6.625	147,557		(14)				322,000	12/08/2021
100100880	CF	ROCKVILLE	MD		04/28/2023	5.625	383,249		605				465,000	12/27/2021
100100881	CF	FREDERICK	MD		04/28/2023	5.250	185,341		347				281,000	12/30/2021
100100883	CF	BOCA RATON	FL		04/28/2023	5.250	298,315		1,001				464,000	12/30/2021
100100884	CF	NEWTOWN	CT		04/28/2023	6.625	456,680		232				525,000	12/13/2021
100100885	CF	ALEXANDRIA	VA		04/28/2023	5.750	438,436		716				600,000	12/27/2021
100100886	CF	BALTIMORE	MD		04/28/2023	6.125	192,647		172				280,000	12/10/2021
100100887	CF	WILMINGTON	CA		04/28/2023	5.625	425,703		1,066				600,000	12/29/2021
100100888	CF	NORWALK	CT		04/28/2023	6.500	383,355		374				460,000	12/14/2021
100100889	CF	ROCKTON	IL		04/28/2023	6.375	106,580		465				179,000	12/20/2021
100100890	CF	THORNTON	CO		04/28/2023	6.625	371,437		63				435,000	12/15/2021
100100891	CF	LINDEN	VA		04/28/2023	6.125	212,445		179				300,000	12/30/2021
100100892	CF	COLUMBIA	MD		04/28/2023	6.250	276,678		137				340,000	12/30/2021
100100894	CF	DENVER	CO		04/28/2023	6.625	345,039		201				415,000	12/30/2021
100100895	CF	ALEXANDRIA	VA		04/28/2023	6.125	402,898		256				525,000	12/23/2021
100100896	CF	SAN ANTONIO	TX		04/28/2023	6.500	264,706		43				320,000	12/17/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100897	CF	LENEXA	KS		04/28/2023	6.500	460,053		316				600,000	12/29/2021
100100898		BALTIMORE	MD		04/28/2023	6.625	155,078		(28)				195,000	12/30/2021
100100899		SAN ANTONIO	TX		04/28/2023	7.375	155,812		(84)				206,000	12/30/2021
100100900	CF	DELRAN	NJ		04/28/2023	6.375	192,786		221				280,000	01/03/2022
100100901		WEST PALM BCH	FL		04/28/2023	7.875	180,584		(140)				240,000	12/16/2021
100100902		TEMPLE HILLS	MD		04/28/2023	7.625	154,041		(200)				369,000	01/04/2022
100100903		PLANO	IL		04/28/2023	7.125	111,905		(135)				330,000	12/23/2021
100100905	CF	COALINGA	CA		04/28/2023	6.875	267,464		249				335,000	01/03/2022
100100906	CF	MILFORD	DE		04/28/2023	4.875	130,547		1,166				290,000	12/09/2021
100100907	CF	BELTSVILLE	MD		04/28/2023	6.125	303,367		191				389,000	12/27/2021
100100908	CF	BLUFFTON	SC		04/28/2023	6.500	297,874		38				360,000	12/29/2021
100100909		PITTSBURG	CA		04/28/2023	7.125	411,912		(60)				640,000	01/24/2022
100100910	CF	STERLING	VA		04/28/2023	6.125	397,035		508				512,000	12/23/2021
100100911	CF	HYATTSVILLE	MD		04/28/2023	5.750	149,841		154				200,000	01/20/2022
100100912	CF	BURBANK	IL		04/28/2023	5.250	350,764		1,654				535,000	01/12/2022
100100914	CF	SPRING	TX		04/28/2023	7.875	220,344		(228)				350,000	01/26/2022
100100915	CF	FREEHOLD	NJ		04/28/2023	6.125	456,647		478				630,000	01/04/2022
100100916	CF	STATESVILLE	NC		04/28/2023	6.250	204,472		66				270,000	12/14/2021
100100917		HAMILTON	NJ		04/28/2023	7.250	570,095		234				790,000	01/03/2022
100100918	CF	AURORA	CO		04/28/2023	6.500	340,267		102				440,000	01/06/2022
100100920	CF	Miami Shores	FL		04/28/2023	5.375	1,846,414		2,782				2,963,000	05/09/2022
100100921	CF	TRACY	CA		04/28/2023	4.990	319,066		973				560,000	02/01/2022
100100922	CF	Miami	FL		04/28/2023	8.250	385,800		(203)				420,000	05/24/2022
100100923	CF	CREST HILL	IL		04/28/2023	6.375	213,203		180				283,000	01/06/2022
100100925	CF	VALLEJO	CA		04/28/2023	5.500	262,817		364				600,000	01/07/2022
100100928		HOUSTON	TX		04/28/2023	6.990	197,030		(120)				287,500	01/24/2022
100100929	CF	Tampa	FL		04/28/2023	6.375	489,996		1,118				685,000	06/03/2022
100100931	CF	Shawnee	KS		04/28/2023	9.250	525,841		190				605,000	05/24/2022
100100934	CF	Perry Hall	MD		04/28/2023	8.990	176,978		(104)				241,000	05/13/2022
100100935	CF	Katy	TX		04/28/2023	8.750	260,585		(173)				285,000	04/27/2022
100100936	CF	Leesburg	VA		04/28/2023	8.990	916,832		544				1,325,000	05/24/2022
100100937		Port Charlotte	FL		04/28/2023	8.750	227,453		(139)				310,000	06/16/2022
100100938	CF	Kissimmee	FL		04/28/2023	10.250	387,867		307				461,000	06/03/2022
100100942		MANASSAS	VA		04/28/2023	8.625	343,748		(201)				585,000	07/06/2022
100100944	CF	Yucaipa	CA		04/28/2023	7.625	820,635		435				950,000	05/10/2022
100100945	CF	Rosenburg	TX		04/28/2023	9.500	343,492		(99)				380,000	06/24/2022
100100948	CF	WILLIS	TX		04/28/2023	4.625	277,265		861				630,000	11/19/2021
100100949	CF	Conroe	TX		04/28/2023	8.500	250,682		68				289,000	06/17/2022
100100950	CF	SCOTTSDALE	AZ		04/28/2023	4.500	128,852		446				590,000	12/13/2021
100100951	CF	SANTA ROSA	CA		04/28/2023	4.500	243,125		770				374,000	12/13/2021
100100952	CF	CASA GRANDE	AZ		04/28/2023	4.625	208,479		792				314,000	12/22/2021
100100953	CF	WEDOWEE	AL		04/28/2023	5.250	225,614		498				336,000	01/03/2022
100100955	CF	MANSFIELD	TX		04/28/2023	5.125	302,158		768				400,000	11/29/2021
100100957		NAVARRE	FL		04/28/2023	6.000	250,239		174				351,600	11/30/2021
100100959	CF	GILBERT	AZ		04/28/2023	3.875	790,285		4,132				1,900,000	11/24/2021
100100961	CF	BRISTOL	TN		04/28/2023	4.500	181,914		512				362,000	12/20/2021
100100962		MESA	AZ		04/28/2023	3.875	222,569		1,136				600,000	12/17/2021
100100963	CF	ROCKWALL	TX		04/28/2023	5.125	476,230		1,129				870,000	12/21/2021
100100964	CF	FISHERS	IN		04/28/2023	4.250	858,963		3,991				1,300,000	11/12/2021
100100965		HENDERSONVILLE	TN		04/28/2023	5.250	1,347,301		5,125				1,900,000	11/19/2021
100100966	CF	PALM BEACH GARDENS	FL		04/28/2023	3.875	453,495		2,506				750,000	12/10/2021
100100967	CF	WINDSOR	CO		04/28/2023	5.875	576,154		754				793,000	12/30/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100968	CF	BALTIMORE	MD		04/28/2023	3.750	223,437		1,245				410,000	12/15/2021
100100969		GREENSBORO	NC		04/28/2023	6.125	198,947		97				260,000	11/22/2021
100100970	CF	SAINT AUGUSTINE	FL		04/28/2023	4.250	713,296		3,244				1,098,000	12/03/2021
100100971	CF	HIDDEN HILLS	CA		04/28/2023	4.875	1,673,134		1,988				2,770,000	12/13/2021
100100972	CF	WARWICK	MD		04/28/2023	4.625	264,024		1,070				625,000	12/10/2021
100100974	CF	BROOKLYN	NY		04/28/2023	3.875	734,988		4,278				1,425,000	11/17/2021
100100975	CF	CLEARWATER	FL		04/28/2023	4.250	554,840		2,896				910,000	12/30/2021
100100977	CF	LOUISVILLE	KY		04/28/2023	3.500	1,183,054		7,592				2,800,000	11/29/2021
100100978	CF	NORTH BRUNSWICK	NJ		04/28/2023	4.000	229,799		1,038				327,000	12/30/2021
100100979	CF	LARKSPUR	CA		04/28/2023	3.750	1,580,645		11,913				3,400,000	01/22/2022
100100980	CF	RANCHO CUCAMONGA	CA		04/28/2023	5.990	512,415		1,424				655,000	01/26/2022
100100981	CF	CORPUS CHRISTI	TX		04/28/2023	4.625	261,821		1,575				556,000	12/17/2021
100100982	CF	CONROE	TX		04/28/2023	4.250	180,834		623				345,000	12/02/2021
100100983	CF	OCOEE	FL		04/28/2023	3.875	298,021		1,583				595,000	01/13/2022
100100985	CF	ALAMO	CA		04/28/2023	3.625	636,586		4,581				2,800,000	01/07/2022
100100986	CF	FONTANA	CA		04/28/2023	5.000	531,541		1,713				685,000	12/14/2021
100100987	CF	LA QUINTA	CA		04/28/2023	4.625	1,115,014		980				1,800,000	01/03/2022
100100989	CF	SAN BERNARDINO	CA		04/28/2023	5.500	549,598		1,055				720,000	01/04/2022
100100990	CF	LAS VEGAS	NV		04/28/2023	5.500	740,206		3,706				1,150,000	12/23/2021
100100991	CF	VACAVILLE	CA		04/28/2023	3.625	590,429		5,056				976,000	12/28/2021
100100992		LAS VEGAS	NV		04/28/2023	4.250	218,213		1,259				370,000	12/27/2021
100100993	CF	RIVERSIDE	CA		04/28/2023	4.500	749,879		2,896				1,106,000	12/24/2021
100100994	CF	STATEN ISLAND	NY		04/28/2023	3.875	470,265		3,414				950,000	11/19/2021
100100995	CF	MIAMI	FL		04/28/2023	4.625	174,692		628				495,000	11/22/2021
100100996	CF	KANKAKEE	IL		04/28/2023	4.750	114,024		354				167,000	01/07/2022
100100997	CF	GUERNEVILLE	CA		04/28/2023	4.500	350,878		358				600,000	12/09/2021
100100998		TAMPA	FL		04/28/2023	6.625	335,750		591				464,000	01/24/2022
100100999	CF	JURUPA VALLEY	CA		04/28/2023	4.999	447,349		1,238				600,000	12/28/2021
100101000	CF	MIAMI	FL		04/28/2023	5.000	320,790		753				400,000	12/10/2021
100101001	CF	LUTZ	FL		04/28/2023	5.250	409,185		1,499				545,000	12/29/2021
100101002	CF	PHOENIX	AZ		04/28/2023	5.750	485,959		1,195				645,000	12/22/2021
100101004	CF	LOS ANGELES	CA		04/28/2023	3.750	1,159,640		7,105				2,100,000	12/15/2021
100101006	CF	MORENO VALLEY	CA		04/28/2023	4.250	229,141		1,200				463,000	01/22/2022
100101007	CF	LONG BEACH	CA		04/28/2023	3.999	339,658		1,903				595,000	12/25/2021
100101008	CF	BLOOMINGTON	MN		04/28/2023	3.875	430,059		1,211				782,000	12/23/2021
100101009		UKIAH	CA		04/28/2023	4.750	719,630		2,494				1,250,000	12/16/2021
100101010	CF	VISTA	CA		04/28/2023	4.999	819,800		2,506				1,110,000	12/23/2021
100101011	CF	Las Vegas	NV		04/28/2023	3.875	256,560		1,290				414,000	02/03/2022
100101012	CF	OCALA	FL		04/28/2023	5.500	176,796		440				252,000	01/14/2022
100101013		DOWNEY	CA		04/28/2023	5.750	423,886		416				740,000	12/22/2021
100101015	CF	La Quinta	CA		04/28/2023	4.375	611,230		2,442				905,000	07/26/2021
100101016		MINNEAPOLIS	MN		04/28/2023	6.125	175,271		140				275,000	12/15/2021
100101017	CF	North Las Vegas	NV		04/28/2023	5.375	371,427		1,081				550,000	02/23/2022
100101018	CF	Westwood	CA		04/28/2023	3.750	138,110		573				209,000	01/22/2022
100101019	CF	Upland	CA		04/28/2023	3.875	728,769		4,431				1,255,000	01/07/2022
100101020	CF	TUSTIN	CA		04/28/2023	4.375	575,805		666				950,000	12/09/2021
100101021		MIAMI BEACH	FL		04/28/2023	3.625	779,208		4,998				2,650,000	01/10/2022
100101022	CF	Santa Ana	CA		04/28/2023	3.250	402,310		2,398				2,500,000	01/18/2022
100101023	CF	Boise	ID		04/28/2023	3.990	258,158		1,542				440,000	01/12/2022
100101024	CF	Solvang	CA		04/28/2023	4.000	1,189,009		6,556				2,800,000	01/22/2022
100101025	CF	Rockport	TX		04/28/2023	5.375	226,645		474				335,000	01/04/2022
100101026	CF	San Diego	CA		04/28/2023	4.750	411,428		1,315				1,235,000	02/23/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101027	CF	Los Angeles	CA		04/28/2023	3.375	518,255		3,735				1,530,000	02/05/2022
100101028	CF	Stockton	CA		04/28/2023	4.000	248,737		421				442,000	01/17/2022
100101029	CF	Kailua	HI		04/28/2023	4.375	1,210,309		5,158				2,230,000	01/26/2022
100101031	CF	San Bernardino	CA		04/28/2023	4.500	317,713		1,159				552,000	03/01/2022
100101032	CF	Los Angeles	CA		04/28/2023	3.875	805,523		5,106				1,600,000	12/17/2021
100101033	CF	Sebastopol	CA		04/28/2023	3.750	463,489		9,548				655,000	04/20/2021
100101034	CF	Seminole	FL		04/28/2023	4.375	374,297		1,853				720,000	02/23/2022
100101036	CF	Long Beach	NY		04/28/2023	3.875	302,820		1,869				700,000	06/07/2021
100101037		Pagosa Springs	CO		04/28/2023	4.750	399,953		1,275				845,000	12/29/2021
100101038	CF	Bronx	NY		04/28/2023	3.875	495,643		1,381				1,050,000	01/25/2022
100101039	CF	Brooklyn	NY		04/28/2023	3.875	452,042		1,223				950,000	01/25/2022
100101041	CF	Brooklyn	NY		04/28/2023	3.875	813,849		2,295				1,730,000	01/25/2022
100101042	CF	Brooklyn	NY		04/28/2023	3.875	636,126		1,783				1,350,000	01/25/2022
100101043	CF	Brooklyn	NY		04/28/2023	3.875	436,644		1,193				920,000	01/25/2022
100101044	CF	Ukiah	CA		04/28/2023	3.875	348,750		2,159				652,000	01/22/2022
100101045	CF	Brooklyn	NY		04/28/2023	3.875	784,556		2,223				1,670,000	01/25/2022
100101046	CF	Brooklyn	NY		04/28/2023	3.875	453,080		1,216				950,000	01/25/2022
100101047	CF	Bronx	NY		04/28/2023	3.875	354,885		980				750,000	01/25/2022
100101048	CF	Brooklyn	NY		04/28/2023	3.875	849,987		2,365				1,800,000	01/25/2022
100101049	CF	Brooklyn	NY		04/28/2023	3.875	416,605		1,125				875,000	01/25/2022
100101050	CF	Jamaica	NY		04/28/2023	3.875	443,243		1,240				940,000	01/25/2022
100101051		Piermont	NY		04/28/2023	5.625	1,599,393		3,020				2,200,000	03/15/2022
100101053		Brooklyn	NY		04/28/2023	4.875	1,211,149		1,689				2,320,000	03/11/2022
100101054	CF	Bronx	NY		04/28/2023	3.875	387,563		1,091				760,000	01/26/2022
100101055	CF	Brooklyn	NY		04/28/2023	3.875	483,341		2,897				2,400,000	12/30/2021
100101056	CF	Brooklyn	NY		04/28/2023	3.875	719,735		4,335				1,300,000	07/22/2021
100101057		Brooklyn	NY		04/28/2023	4.625	411,526		8,160				635,000	03/08/2022
100101058	CF	Brooklyn	NY		04/28/2023	3.875	774,203		4,513				1,210,000	01/26/2022
100101059	CF	Brooklyn	NY		04/28/2023	3.875	693,993		1,877				1,250,000	01/21/2022
100101060		Lawrence	NY		04/28/2023	3.875	561,215		4,246				1,125,000	02/01/2022
100101061	CF	Brooklyn	NY		04/28/2023	3.875	1,111,763		7,319				2,600,000	08/26/2021
100101062	CF	Great Neck	NY		04/28/2023	4.625	964,699		3,888				1,485,000	03/10/2022
100101063	CF	Darien	CT		04/28/2023	3.875	605,750		1,649				1,180,000	01/26/2022
100101065		Miami Beach	FL		04/28/2023	4.750	299,791		4,837				590,000	03/28/2022
100101066	CF	Brooklyn	NY		04/28/2023	4.500	1,237,485		2,090				4,000,000	03/07/2022
100101067	CF	Brooklyn	NY		04/28/2023	3.875	725,956		2,079				1,550,000	01/28/2022
100101068	CF	Brooklyn	NY		04/28/2023	4.875	909,759		3,132				1,340,000	03/14/2022
100101069		Pomona	NY		04/28/2023	4.500	1,096,115		5,168				1,775,000	03/14/2022
100101070	CF	Bal Harbour	FL		04/28/2023	4.750	1,074,936		2,957				2,150,000	03/08/2022
100101071		Lakewood	NJ		04/28/2023	4.500	386,972		1,410				950,000	03/18/2022
100101072		Brooklyn	NY		04/28/2023	4.875	563,345		1,654				1,000,000	03/15/2022
100101073	CF	North Miami Beach	FL		04/28/2023	4.875	265,795		874				396,000	03/14/2022
100101074	CF	Hewlett	NY		04/28/2023	4.500	342,193		1,542				550,000	03/10/2022
100101075	CF	Suffern	NY		04/28/2023	4.625	327,871		1,130				635,000	03/15/2022
100101077	CF	Brooklyn	NY		04/28/2023	5.625	1,606,495		23,069				2,500,000	03/28/2022
100101078	CF	Brooklyn	NY		04/28/2023	5.500	698,058		1,407				992,000	03/29/2022
100101079	CF	Greenwich	CT		04/28/2023	5.375	2,670,078		6,380				4,200,000	03/11/2022
100101080	CF	Douglaston	NY		04/28/2023	4.625	846,993		2,697				1,280,000	03/09/2022
100101081		Brooklyn	NY		04/28/2023	5.500	677,683		1,679				1,250,000	03/11/2022
100101082	CF	Brooklyn	NY		04/28/2023	5.125	713,174		1,696				1,000,000	04/04/2022
100101083	CF	Brooklyn	NY		04/28/2023	5.125	726,780		1,957				1,100,000	03/14/2022
100101084		Miami Beach	FL		04/28/2023	5.750	542,688		600				750,000	03/23/2022

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100101085	CF	Jackson	NJ		04/28/2023	5.250	282,811		639				400,000	03/18/2022
100101086	CF	Brooklyn	NY		04/28/2023	5.250	2,027,533		5,632				3,100,000	02/02/2022
100101087	CF	Brooklyn	NY		04/28/2023	4.750	1,884,036		3,896				2,925,000	12/15/2021
100101088		Pottstown	PA		04/28/2023	5.250	117,101		347				168,000	04/25/2022
100101089		Philadelphia	PA		04/28/2023	5.250	135,477		412				195,000	04/25/2022
100101090		Philadelphia	PA		04/28/2023	5.250	122,292		389				177,000	04/25/2022
100101091		Philadelphia	PA		04/28/2023	5.250	145,408		493				211,000	04/25/2022
100101092		Tannersville	PA		04/28/2023	5.750	221,795		487				310,000	04/11/2022
100101093		Winterset	IA		04/28/2023	7.000	69,468						94,000	05/10/2022
100101096		Philadelphia	PA		04/28/2023	5.250	119,755		375				173,000	04/25/2022
100101097		Philadelphia	PA		04/28/2023	5.250	119,219		370				172,000	04/25/2022
100101099		Croydon	PA		04/28/2023	5.250	228,636		831				337,000	04/13/2022
100101100		Richmond	VA		04/28/2023	6.375	100,006		69				154,000	04/14/2022
100101102		District Heights	MD		04/28/2023	6.500	216,743		176				305,000	05/03/2022
100101105		Anza	CA		04/28/2023	4.500	210,715		1,303				360,000	03/07/2022
100101107		Bradenton	FL		04/28/2023	4.000	711,253		36,358				2,215,000	01/20/2022
100101109		Satellite Beach	FL		04/28/2023	4.250	316,496		2,336				700,000	04/28/2022
100101114		Penns Grove	NJ		04/28/2023	7.125	237,725		125				330,000	05/27/2022
100101116		Detroit	MI		04/28/2023	4.875	64,656		240				95,000	05/24/2022
100101117		Henderson	NV		04/28/2023	5.500	693,401		2,643				1,055,000	06/01/2022
100101118		NORTH CHARLESTON	SC		04/28/2023	7.250	187,861		(15)				253,000	05/18/2022
100101120		Largo	FL		04/28/2023	7.990	305,712		(93)				380,000	06/02/2022
100101122		JONESBOROUGH	TN		04/28/2023	7.875	120,864		(130)				165,000	05/17/2022
100101124		Los Angeles	CA		04/28/2023	7.375	638,639		222				880,000	05/16/2022
100101126		Springfield	OH		04/28/2023	8.875	105,342		(105)				125,000	06/15/2022
100101127		Saddle Brook	NJ		04/28/2023	7.250	592,718		380				800,000	05/31/2022
100101128		New Orleans	LA		04/28/2023	8.000	153,336		(149)				196,000	06/11/2022
100101129		Hartford	CT		04/28/2023	7.875	203,499		(137)				285,000	05/24/2022
100101130		Hartford	CT		04/28/2023	9.375	191,489		(53)				240,000	06/03/2022
100101131		Saint Charles	MO		04/28/2023	6.500	199,670		70				275,000	05/23/2022
100101132		Oakland	CA		04/28/2023	6.750	399,885		34				640,000	06/06/2022
100101133		Killeen	TX		04/28/2023	8.750	222,829		(219)				266,000	06/17/2022
100101134		Chicago	IL		04/28/2023	7.990	215,676		(93)				330,000	06/23/2022
100101135		Fayetteville	NC		04/28/2023	5.250	108,282		311				165,000	05/11/2022
100101136		Trenton	NJ		04/28/2023	3.900	415,489		5,304				983,420	04/28/2023
100101137		ALLENTOWN	PA		04/28/2023	4.290	201,682		1,195				340,000	01/06/2022
100101138		ALLENTOWN	PA		04/28/2023	4.325	108,584		589				180,000	01/13/2022
100101139		ALLENTOWN	PA		04/28/2023	4.325	101,379		572				170,000	01/13/2022
100101140		JERSEY CITY	NJ		04/28/2023	4.125	380,097		9,480				585,000	11/23/2021
100101141		Dearborn Heights	MI		04/28/2023	4.325	165,790		1,155				280,998	04/28/2023
100101142		JERSEY CITY	NJ		04/28/2023	4.125	403,687		10,068				620,000	11/23/2021
100101143		JERSEY CITY	NJ		04/28/2023	4.125	390,872		9,747				600,000	11/23/2021
100101144		JERSEY CITY	NJ		04/28/2023	4.125	392,298		9,776				600,000	11/23/2021
100101145		Jersey City	NJ		04/28/2023	4.250	1,722,393		42,270				2,804,999	04/28/2023
100101146		GREENWICH	CT		04/28/2023	4.650	1,611,630		34,356				2,325,000	01/07/2022
100101147		JERSEY CITY	NJ		04/28/2023	4.125	391,544		9,761				600,000	11/23/2021
100101149		Coconut Creek	FL		04/28/2023	4.325	439,745		10,471				705,000	04/28/2023
100101150		HOLLYWOOD	FL		04/28/2023	4.430	222,609		4,982				380,000	01/05/2022
100101151		NORTH MIAMI	FL		04/28/2023	4.050	125,075		703				270,000	12/30/2021
100101152		NEW HAVEN	CT		04/28/2023	4.500	154,719		748				271,000	01/13/2022
100101153		NEW HAVEN	CT		04/28/2023	4.500	169,418		888				280,000	01/13/2022
100101154		NEW HAVEN	CT		04/28/2023	4.500	195,417		1,087				350,000	01/13/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101155		NORCO	CA		04/28/2023	5.375	152,619		320				675,000	12/16/2021
100101156		NEW HAVEN	CT		04/28/2023	4.500	263,211		1,494				475,000	01/13/2022
100101158		EAST ELMHURST	NY		04/28/2023	3.850	383,283		3,139				1,300,000	12/23/2021
100101159		NEWBURGH	NY		04/28/2023	4.250	247,682		6,064				375,000	12/23/2021
100101160		NEWBURGH	NY		04/28/2023	4.250	277,764		6,816				425,000	12/23/2021
100101161		BROOKLYN	NY		04/28/2023	4.500	834,138		21,869				1,355,000	11/24/2021
100101162		STATEN ISLAND	NY		04/28/2023	4.750	342,392		1,849				660,000	12/07/2021
100101164		BROOKLYN	NY		04/28/2023	4.125	1,792,704		45,790				2,660,000	01/05/2022
100101165		BROOKLYN	NY		04/28/2023	4.125	1,318,275		33,739				1,950,000	01/05/2022
100101166		BROOKLYN	NY		04/28/2023	4.125	1,241,867		31,827				1,850,000	01/05/2022
100101167		BROOKLYN	NY		04/28/2023	4.750	725,940		4,511				1,250,000	11/30/2021
100101168		BROOKLYN	NY		04/28/2023	4.500	533,472		2,945				900,000	01/10/2022
100101170		ENGLEWOOD	CO		04/28/2023	6.000	343,899		495				525,000	11/08/2021
100101171		MONTGOMERY	TX		04/28/2023	6.375	285,094		226				471,000	12/30/2021
100101172		WINCHESTER	VA		04/28/2023	4.330	104,184		620				176,000	01/10/2022
100101173		LAS VEGAS	NV		04/28/2023	4.000	121,088		712				330,000	01/03/2022
100101175		ORLANDO	FL		04/28/2023	6.750	144,689		37				200,000	11/29/2021
100101176		NEWARK	NJ		04/28/2023	4.125	202,819		1,300				350,000	12/17/2021
100101177		HICKSVILLE	NY		04/28/2023	4.350	315,102		7,485				465,000	12/28/2021
100101178		MASTIC BEACH	NY		04/28/2023	4.050	153,879		1,103				270,000	01/05/2022
100101182		DELAVAN	WI		04/28/2023	4.750	208,954		1,054				370,000	12/22/2021
100101183		WESLEY CHAPEL	FL		04/28/2023	3.990	131,165		1,080				250,000	01/05/2022
100101184		VENICE	FL		04/28/2023	3.990	347,574		2,298				678,000	01/28/2022
100101186		FLORIDA CITY	FL		04/28/2023	5.000	149,374		679				300,000	12/29/2021
100101187		BROOKLYN	NY		04/28/2023	5.500	1,111,347		3,043				1,950,000	04/07/2022
100101188		LAURELTON	NY		04/28/2023	4.785	500,188		2,127				977,000	03/28/2022
100101189		BROOKLYN	NY		04/28/2023	4.650	797,057		8,535				1,840,000	03/22/2022
100101190		STATEN ISLAND	NY		04/28/2023	5.600	713,425		1,911				1,250,000	04/08/2022
100101191		Hollywood	FL		04/28/2023	5.375	283,513		707				400,000	03/15/2022
100101192		Oakhurst	NJ		04/28/2023	5.500	183,805		2,187				910,000	03/24/2022
100101193		Bronx	NY		04/28/2023	5.750	464,331		1,076				870,000	03/21/2022
100101194		Boynton Beach	FL		04/28/2023	5.125	313,511		1,048				565,000	03/28/2022
100101197		Aventura	FL		04/28/2023	5.500	346,290		4,729				530,000	03/17/2022
100101198		Flushing	NY		04/28/2023	5.500	1,293,982		1,868				2,550,000	03/15/2022
100101199		Brooklyn	NY		04/28/2023	5.375	1,113,736		1,188				3,000,000	03/21/2022
100101201		Dover	NJ		04/28/2023	6.125	187,907		1,678				305,000	04/04/2022
100101202		Floral Park	NY		04/28/2023	5.125	382,472		1,491				1,275,000	03/21/2022
100101203		Hollywood	FL		04/28/2023	6.500	193,460		191				360,000	03/23/2022
100101208		Brooklyn	NY		04/28/2023	4.725	1,067,464		23,118				1,665,000	02/18/2022
100101209		Battle Creek	MI		04/28/2023	6.990	146,544		3				261,000	04/22/2022
100101500		FAIRFAX	VA		04/26/2023	7.000	245,900		(332)				750,000	03/17/2023
100101501	CF	SAN ANTONIO	TX		04/26/2023	6.375	168,760		(82)				290,000	02/28/2023
100101502	CF	COLUMBIA STATION	OH		04/26/2023	6.990	167,676		(98)				230,000	02/23/2023
100101503	CF	HERRIN	IL		04/26/2023	7.625	133,047		(136)				175,000	03/09/2023
100101504	CF	WESLEY CHAPEL	FL		04/26/2023	6.125	233,470		(8)				332,000	02/24/2023
100101505	CF	OCOEE	FL		04/26/2023	6.625	318,425		(167)				435,000	02/24/2023
100101506	CF	MISSOURI CITY	TX		04/26/2023	4.990	219,650		299				352,000	02/22/2023
100101507	CF	CALDWELL	ID		04/26/2023	4.250	264,458		737				425,000	02/10/2023
100101508	CF	SAN MARCOS	TX		04/26/2023	4.990	265,282		370				378,000	02/10/2023
100101509	CF	MISSOURI CITY	TX		04/26/2023	4.990	255,595		460				347,000	02/23/2023
100101510	CF	MISSOURI CITY	TX		04/26/2023	4.990	255,650		460				350,000	02/23/2023
100101511	CF	DENTON	TX		04/26/2023	4.990	255,063		356				365,000	02/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101512	CF	LAS VEGAS	NV		04/26/2023	4.750	272,033		488				409,000	02/24/2023
100101513		ROSENBERG	TX		04/26/2023	4.990	234,006		334				333,000	02/27/2023
100101514	CF	PHOENIX	AZ		04/26/2023	4.875	400,902		661				575,000	02/27/2023
100101515	CF	BAYTOWN	TX		04/26/2023	5.250	120,617		80				210,000	02/21/2023
100101516	CF	ROSENBERG	TX		04/26/2023	4.990	212,510		1,077				312,000	02/28/2023
100101517	CF	RENO	NV		04/26/2023	5.125	306,798		494				412,500	02/18/2023
100101518	CF	LOVELAND	CO		04/26/2023	5.250	318,135		308				445,000	02/17/2023
100101519	CF	ROSHARON	TX		04/26/2023	4.990	220,748		479				310,000	02/28/2023
100101520	CF	MONROE TOWNSHIP	NJ		04/26/2023	5.250	278,096		287				395,000	02/15/2023
100101521		FREDERICK	CO		04/26/2023	4.990	294,297		630				430,000	02/10/2023
100101522	CF	NEW CARLISLE	OH		04/26/2023	5.875	327,920		252				435,000	03/03/2023
100101523	CF	DULUTH	GA		04/26/2023	5.990	391,039		227				506,000	03/08/2023
100101524	CF	RENO	NV		04/26/2023	5.500	300,613		318				406,000	02/06/2023
100101525		WAKE FOREST	NC		04/26/2023	5.375	284,001		259				405,000	02/28/2023
100101526	CF	RALEIGH	NC		04/26/2023	5.875	246,143		87				346,500	02/16/2023
100101527	CF	MCKINNEY	TX		04/26/2023	5.990	306,842		186				400,000	02/28/2023
100101528	CF	KATY	TX		04/26/2023	5.990	281,743		188				380,000	02/23/2023
100101530	CF	SPANISH FORK	UT		04/26/2023	6.125	338,026		161				435,000	02/17/2023
100101531		EDGECLIFF VILLAGE	TX		04/26/2023	6.125	260,782		38				359,000	02/27/2023
100101532	CF	CONROE	TX		04/26/2023	6.125	225,051		29				313,000	02/27/2023
100101533		DURHAM	NC		04/26/2023	6.000	256,829		104				405,000	02/27/2023
100101534	CF	LAS VEGAS	NV		04/26/2023	5.990	342,322		254				451,000	02/20/2023
100101535	CF	JACKSONVILLE	FL		04/26/2023	6.125	386,581		206				570,000	02/27/2023
100101536	CF	SPRING HILL	TN		04/26/2023	6.125	299,641		173				394,000	03/03/2023
100101537		PANAMA CITY BEACH	FL		04/26/2023	6.125	308,326		182				385,000	03/01/2023
100101538	CF	LINCOLN	CA		04/26/2023	6.375	328,438		12				441,940	02/09/2023
100101539	CF	GEORGETOWN	TX		04/26/2023	6.125	291,442		155				382,000	02/28/2023
100101540	CF	KATY	TX		04/26/2023	6.125	267,725		141				325,000	02/22/2023
100101541		MERIDIAN	ID		04/26/2023	6.125	361,517		175				470,000	03/01/2023
100101542	CF	LAS VEGAS	NV		04/26/2023	6.499	258,908		(18)				400,000	02/17/2023
100101543	CF	MESQUITE	TX		04/26/2023	6.499	166,936		(68)				287,500	02/17/2023
100101544	CF	ROSANKY	TX		04/26/2023	6.499	299,034		(20)				430,000	03/03/2023
100101545		CHICO	CA		04/26/2023	6.499	336,089		(23)				450,000	02/21/2023
100101546	CF	TEMECULA	CA		04/26/2023	6.500	587,446		174				755,000	02/16/2023
100101547	CF	WYLIE	TX		04/26/2023	6.500	157,533		(771)				372,000	03/10/2023
100101548	CF	SCRANTON	PA		04/26/2023	6.499	145,602		(26)				182,000	02/17/2023
100101549	CF	RALEIGH	NC		04/26/2023	6.500	249,235		(39)				333,000	03/03/2023
100101550	CF	GALLATIN	TN		04/26/2023	6.500	230,745		(50)				497,000	02/24/2023
100101551	CF	SUFFOLK	VA		04/26/2023	6.625	251,335		(62)				360,000	03/10/2023
100101552	CF	MANTEO	NC		04/26/2023	6.625	352,899		(62)				470,000	02/14/2023
100101553	CF	JENSEN BEACH	FL		04/26/2023	6.624	307,984		(59)				410,000	03/08/2023
100101554	CF	ESCONDIDO	CA		04/26/2023	6.625	399,858		(57)				1,850,000	02/24/2023
100101555	CF	ROUND ROCK	TX		04/26/2023	6.625	480,260		(78)				665,000	02/24/2023
100101556	CF	NORTH WILDWOOD	NJ		04/26/2023	6.625	553,895		28				760,000	03/10/2023
100101557	CF	ST AUGUSTINE	FL		04/26/2023	6.625	347,823		(75)				475,000	03/06/2023
100101558		AUSTIN	TX		04/26/2023	6.500	353,027		22				515,000	02/28/2023
100101559	CF	CANDLER	NC		04/26/2023	6.625	299,518		(29)				494,000	03/02/2023
100101560	CF	ASHLAND	OR		04/26/2023	6.625	333,061		45				425,000	02/15/2023
100101561	CF	SAN FERNANDO	CA		04/26/2023	6.625	603,156		32				870,000	02/24/2023
100101562		NORTH BERGEN	NJ		04/26/2023	6.624	292,223		72				450,000	03/08/2023
100101563		TOMS RIVER	NJ		04/26/2023	6.625	167,144		(71)				345,000	02/27/2023
100101564	CF	OAK ISLAND	NC		04/26/2023	6.625	270,739		(51)				365,000	03/03/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101565	CF	HILLSBORO	MO		04/26/2023	6.875	227,665		(75)				348,000	03/06/2023
100101566	CF	GRETNA	LA		04/26/2023	6.875	124,747		(82)				162,000	03/15/2023
100101567	CF	TINLEY PARK	IL		04/26/2023	6.990	103,130		(84)				155,000	02/17/2023
100101568	CF	HUNTSVILLE	AL		04/26/2023	6.990	109,715		(48)				130,000	03/06/2023
100101569	CF	PORTLAND	OR		04/26/2023	7.000	233,198		(92)				395,000	03/09/2023
100101570	CF	AMES	IA		04/26/2023	7.125	166,422		(51)				218,000	03/09/2023
100101571	CF	FAYETTEVILLE	NC		04/26/2023	6.990	107,542		(41)				133,000	02/03/2023
100101572	CF	DAVENPORT	FL		04/26/2023	7.000	257,015		(83)				340,000	02/23/2023
100101573	CF	JERSEY CITY	NJ		04/26/2023	7.000	1,157,142		(26)				1,550,000	03/03/2023
100101574	CF	SOUND BEACH	NY		04/26/2023	6.625	272,230		(83)				361,500	03/08/2023
100101575	CF	LOUISVILLE	KY		04/26/2023	7.000	128,438		(39)				253,000	03/14/2023
100101576	CF	CHICAGO HEIGHTS	IL		04/26/2023	7.125	104,931		(57)				137,000	02/27/2023
100101577	CF	NASHVILLE	TN		04/26/2023	7.125	589,477		(6)				752,000	02/14/2023
100101578	CF	PARAMUS	NJ		04/26/2023	7.125	567,879		(180)				760,000	02/28/2023
100101579	CF	MILWAUKEE	WI		04/26/2023	6.990	86,752		(22)				118,000	02/07/2023
100101580	CF	PRESCOTT VALLEY	AZ		04/26/2023	7.125	327,440		(15)				418,000	02/21/2023
100101581	CF	BALTIMORE	MD		04/26/2023	7.125	141,427		(39)				165,000	03/03/2023
100101582	CF	OCOEE	FL		04/26/2023	7.125	273,731		29				370,000	02/16/2023
100101583	CF	SYRACUSE	NY		04/26/2023	6.875	104,667		(54)				140,000	02/17/2023
100101584	CF	ROCK HILL	SC		04/26/2023	7.125	150,596		(31)				200,000	02/23/2023
100101585		SYRACUSE	NY		04/26/2023	7.125	69,410		(50)				96,000	12/02/2022
100101586	CF	PALMYRA	NJ		04/26/2023	7.125	87,338		(85)				110,000	01/27/2023
100101587	CF	NAPLES	FL		04/26/2023	7.125	337,297		(108)				448,000	03/06/2023
100101588	CF	WASHINGTON	UT		04/26/2023	7.125	248,849		(95)				335,000	02/27/2023
100101589	CF	WAKE FOREST	NC		04/26/2023	7.375	241,202		(110)				319,000	03/03/2023
100101590	CF	ARCADIA	OK		04/26/2023	7.500	153,454		(1,275)				950,000	02/17/2023
100101591	CF	WARNER ROBINS	GA		04/26/2023	7.125	85,642		(12)				107,000	02/24/2023
100101592	CF	TACOMA	WA		04/26/2023	7.500	356,659		(57)				477,000	03/07/2023
100101593	CF	BRIDGEPORT	PA		04/26/2023	7.125	202,855		(76)				485,000	02/06/2023
100101594	CF	CLEONA	PA		04/26/2023	7.125	117,253		(40)				155,000	02/24/2023
100101596	CF	ST GEORGE	UT		04/26/2023	7.500	357,680		(501)				489,000	02/09/2023
100101597	CF	INDIANAPOLIS	IN		04/26/2023	7.125	77,201		(54)				105,000	02/24/2023
100101598	CF	CORCORAN	CA		04/26/2023	7.125	111,867		(60)				146,000	03/15/2023
100101599	CF	MEMPHIS	TN		04/26/2023	7.500	196,697		(66)				243,000	02/28/2023
100101600	CF	COLUMBIA	SC		04/26/2023	7.500	203,874		(46)				270,000	03/06/2023
100101601	CF	ATHENS	TN		04/26/2023	7.500	149,653		(65)				196,000	03/11/2023
100101602	CF	FLORIDA CITY	FL		04/26/2023	7.500	233,418		(120)				305,000	03/08/2023
100101603	CF	SAN DIEGO	CA		04/26/2023	7.500	827,582		(141)				1,100,000	02/21/2023
100101605	CF	BREMERTON	WA		04/26/2023	7.500	403,236		(111)				555,000	03/13/2023
100101606	CF	FRISCO	TX		04/26/2023	7.500	336,575		(163)				485,000	02/24/2023
100101607	CF	TUCSON	AZ		04/26/2023	7.625	439,787		(122)				590,000	02/16/2023
100101608	CF	SAINT CLOUD	FL		04/26/2023	7.500	327,994		(113)				435,000	02/24/2023
100101609	CF	WAIKOLOA	HI		04/26/2023	7.625	729,961		(324)				960,000	03/01/2023
100101610	CF	KAILUA KONA	HI		04/26/2023	7.625	382,326		(19)				479,000	03/02/2023
100101611	CF	LOS ANGELES	CA		04/26/2023	7.625	403,590		(121)				930,000	02/25/2023
100101612	CF	ANGOLA	IN		04/26/2023	7.625	40,499		(5,245)				260,000	02/28/2023
100101613	CF	TALLAHASSEE	FL		04/26/2023	7.625	315,491		(92)				430,000	02/23/2023
100101614	CF	HEMPSTEAD	NY		04/26/2023	7.500	388,129		29				560,000	02/24/2023
100101615	CF	LAFAYETTE	IN		04/26/2023	7.625	137,081		(63)				180,000	03/03/2023
100101616	CF	PENSACOLA	FL		04/26/2023	7.625	329,258		(22)				416,000	02/14/2023
100101617	CF	LITTLE ELM	TX		04/26/2023	7.625	256,025		(137)				336,000	03/07/2023
100101618	CF	LAS VEGAS	NV		04/26/2023	7.625	183,944		(105)				239,000	03/06/2023

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100101619	CF	TERRE HAUTE	IN		04/26/2023	7.625	82,165		(51)				111,000	02/24/2023
100101620	CF	LINCOLN	NE		04/26/2023	7.625	75,209		(781)				120,000	03/09/2023
100101621	CF	TERRE HAUTE	IN		04/26/2023	7.625	106,564		(60)				132,000	03/10/2023
100101623	CF	SEMINOLE	FL		04/26/2023	7.625	263,542		(940)				388,000	03/02/2023
100101625	CF	PLANT CITY	FL		04/26/2023	7.625	354,775		(154)				465,000	03/07/2023
100101626	CF	SEASIDE PARK	NJ		04/26/2023	7.625	175,015		(114)				380,000	02/28/2023
100101627	CF	LIBERTY HILL	TX		04/26/2023	7.625	257,097		(124)				360,000	02/21/2023
100101628	CF	SHOW LOW	AZ		04/26/2023	7.625	299,484		(23)				435,000	02/22/2023
100101629	CF	AURORA	CO		04/26/2023	7.625	303,704		(130)				414,000	02/24/2023
100101630	CF	LAS VEGAS	NV		04/26/2023	7.625	289,381		(482)				400,000	03/04/2023
100101631		MENOMONEE FALLS	WI		04/26/2023	7.625	280,980		(44)				366,000	03/08/2023
100101632	CF	SUNRIVER	OR		04/26/2023	7.625	517,606		(11)				650,000	03/08/2023
100101633	CF	FORT WORTH	TX		04/26/2023	6.750	236,583		(203)				330,000	03/06/2023
100101634	CF	INDIAN LAND	SC		04/26/2023	7.625	216,091		(66)				271,000	03/10/2023
100101635	CF	MEMPHIS	TN		04/26/2023	7.625	83,083		(72)				134,000	02/27/2023
100101636	CF	HUNTSVILLE	AL		04/26/2023	7.625	99,164		(93)				130,000	03/03/2023
100101637	CF	FORT WORTH	TX		04/26/2023	6.750	153,112		(232)				340,000	03/20/2023
100101638	CF	DELAND	FL		04/26/2023	7.625	238,933		(118)				360,000	02/28/2023
100101639	CF	LOMA LINDA	CA		04/26/2023	6.875	123,569		(98)				495,000	03/18/2023
100101640	CF	HOLLY HILL	FL		04/26/2023	7.625	230,033		(65)				290,000	03/03/2023
100101641	CF	VANCOUVER	WA		04/26/2023	7.625	427,254		(26)				535,000	03/06/2023
100101642	CF	EAST WENATCHEE	WA		04/26/2023	7.625	343,450		(143)				490,000	03/09/2023
100101643	CF	FRISCO	TX		04/26/2023	5.999	369,306		245				510,000	03/10/2023
100101644	CF	WASHINGTON	DC		04/26/2023	5.999	613,788		408				941,000	03/14/2023
100101645	CF	FORT MYERS	FL		04/26/2023	6.125	310,909		43				420,000	03/06/2023
100101646	CF	ELLIJAY	GA		04/26/2023	6.375	416,025		205				507,000	03/01/2023
100101647	CF	KISSIMMEE	FL		04/26/2023	6.125	283,148		134				380,000	03/02/2023
100101648	CF	HAINES CITY	FL		04/26/2023	6.125	251,149		45				367,000	03/15/2023
100101649	CF	NEWARK	NJ		04/26/2023	6.375	491,779		151				670,000	02/27/2023
100101650	CF	PERTH AMBOY	NJ		04/26/2023	6.500	555,149		80				750,000	03/22/2023
100101651	CF	MODESTO	CA		04/26/2023	6.375	290,127		10				393,000	03/06/2023
100101652		WOODLAKE	CA		04/26/2023	5.999	375,915		172				515,000	03/01/2023
100101653	CF	SAINT PAUL	MN		04/26/2023	6.125	243,258		68				355,000	03/17/2023
100101654	CF	DUPONT	WA		04/26/2023	6.375	111,572		(17)				400,000	03/24/2023
100101655	CF	LANCASTER	CA		04/26/2023	5.990	294,192		173				380,000	02/27/2023
100101656	CF	EAST STROUDSBURG	PA		04/26/2023	5.875	70,094		(4)				200,000	03/02/2023
100101657		SAINT PETERSBURG	FL		04/26/2023	5.990	250,833		137				345,000	03/01/2023
100101658	CF	COLORADO SPRINGS	CO		04/26/2023	6.500	338,602		76				460,000	03/15/2023
100101659	CF	RICHARDSON	TX		04/26/2023	6.500	278,609		(19)				375,000	03/23/2023
100101660	CF	PLAINFIELD	NJ		04/26/2023	6.625	373,998		42				505,000	03/03/2023
100101661	CF	STAR	ID		04/26/2023	6.625	398,056		6				535,000	03/23/2023
100101662	CF	MONSEY	NY		04/26/2023	6.625	673,704		44				875,000	03/14/2023
100101663	CF	ORLANDO	FL		04/26/2023	6.625	360,534		(66)				678,000	03/16/2023
100101664	CF	NEWBURY	MA		04/26/2023	6.875	472,769		(14)				825,000	03/23/2023
100101665	CF	HOUSTON	TX		04/26/2023	6.625	206,429		27				269,000	03/24/2023
100101666	CF	ROCKY RIVER	OH		04/26/2023	6.875	261,090		5				351,000	03/24/2023
100101667	CF	GLENDALE	AZ		04/26/2023	6.999	314,232		(66)				430,000	03/03/2023
100101668		GASTONIA	NC		04/26/2023	6.625	306,407		4				411,000	03/16/2023
100101669	CF	LACEY	WA		04/26/2023	6.625	322,596		134				460,000	03/14/2023
100101670	CF	LINCOLN	NE		04/26/2023	6.990	206,596		(70)				276,500	03/27/2023
100101671	CF	SAN ANTONIO	TX		04/26/2023	6.999	116,980		(39)				155,000	03/24/2023
100101673	CF	HAMILTON TOWNSHIP	NJ		04/26/2023	6.625	173,148		(41)				257,500	03/27/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101674	CF	WEST PARK	FL		04/26/2023	6.625	276,352		40				405,000	02/28/2023
100101676	CF	SAN DIEGO	CA		04/26/2023	7.375	354,504		(45)				1,030,000	03/02/2023
100101677	CF	MARQUETTE	MI		04/26/2023	7.125	198,021		(30)				247,000	03/27/2023
100101678	CF	LEHI	UT		04/26/2023	7.625	85,498		(5,233)				450,000	03/15/2023
100101679	CF	CHULA VISTA	CA		04/26/2023	7.499	267,182		(67)				1,095,000	03/10/2023
100101680	CF	CAROLINA BEACH	NC		04/26/2023	7.624	357,894		(64)				475,000	03/03/2023
100101681		RAHWAY	NJ		04/26/2023	7.625	286,269		(125)				409,000	03/03/2023
100101682		POTTSTOWN	PA		04/26/2023	7.125	125,206		(38)				156,000	03/21/2023
100101683	CF	SAVANNAH	GA		04/26/2023	7.375	204,086		(100)				300,000	03/24/2023
100101684	CF	BATON ROUGE	LA		04/26/2023	6.999	75,273		(34)				109,000	03/23/2023
100101685	CF	MONSEY	NY		04/26/2023	6.625	917,706		301				1,350,000	03/23/2023
100101686		SPRING VALLEY	NY		04/26/2023	7.625	253,818		(47)				338,000	03/22/2023
100101688		Big Bear Lake	CA		03/31/2023	8.750	426,284		(157)				650,000	03/15/2023
100101689		VICTORVILLE	CA		03/31/2023	8.625	295,114		(65)				445,000	01/17/2023
100101691	CF	Riverside	CA		03/31/2023	7.250	409,051		64				518,000	03/10/2023
100101692	CF	Coral Springs	FL		03/31/2023	9.250	768,215		(477)				1,060,000	03/13/2023
100101693		Cape May Court House	NJ		03/31/2023	9.875	266,782		(45)				515,000	02/21/2023
100101694		NORTH PORT	FL		03/31/2023	9.500	197,432		(49)				300,000	03/14/2023
100101704	CF	Riverside	CA		03/31/2023	7.250	818,752		11				1,065,000	02/07/2023
100101705		Chelmsford	GBR		03/30/2023	6.140	273,624					7,640	385,541	03/15/2023
100101706		Groningen	NLD		03/30/2023	6.350	46,360					554	56,000	12/01/2023
100101707		Dordrecht/Drechtsteden	NLD		03/30/2023	1.000	83,006					993	1,210,000	03/14/2023
100101708		Amsterdam	NLD		03/30/2023	6.650	119,211					1,426	131,596	12/01/2023
100101709		Zaandam	NLD		03/30/2023	6.500	166,021					1,986	240,000	12/01/2023
100101710		Maastricht	NLD		03/30/2023	1.000	88,304					1,056	338,000	03/21/2023
100101711		Eindhoven	NLD		03/30/2023	7.150	176,608					2,109	477,000	03/01/2023
100101712		Haarlem	NLD		03/30/2023	1.000	626,959					7,493	868,000	12/01/2023
100101713		Lelystad	NLD		03/30/2023	1.000	228,487					2,729	690,000	03/01/2023
100101714		Lelystad	NLD		03/30/2023	1.000	14,584					174	690,000	03/01/2023
100101715		Lelystad	NLD		03/30/2023	1.000	92,719					1,109	136,000	12/01/2023
100101716		Haarlem	NLD		03/30/2023	5.900	556,316					6,644	716,816	12/01/2023
100101717		Den Haag	NLD		03/30/2023	1.000	2,066,316					24,712	4,800,000	03/17/2023
100101718		Enschede	NLD		03/30/2023	5.850	330,699					3,954	380,000	03/15/2023
100101719		Oostburg	NLD		03/30/2023	6.200	112,588					1,346	127,809	12/01/2023
100101720		Oostburg	NLD		03/30/2023	6.200	7,216					86	340,000	03/15/2023
100101721		Amsterdam	NLD		03/30/2023	6.000	176,608					2,111	404,000	12/01/2023
100101722		Doetinchem	NLD		03/30/2023	6.250	153,330					1,832	408,000	12/01/2023
100101723		Groningen	NLD		03/30/2023	6.350	148,351					1,774	480,000	03/14/2023
100101724		Zaandam	NLD		03/30/2023	6.300	195,110					2,334	244,000	12/01/2023
100101725		Zaandam	NLD		03/30/2023	1.000	210,932					2,523	340,000	12/01/2023
100101726		Zaandam	NLD		03/30/2023	6.250	271,270					3,244	352,000	12/01/2023
100101727		Schiedam/Vlaardingen	NLD		03/30/2023	6.300	389,421					4,654	488,000	12/01/2023
100101728		Roden	NLD		03/30/2023	1.000	774,869					9,260	2,340,000	07/03/2023
100101729		Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	218,111					2,609	760,000	03/28/2023
100101730		Groningen	NLD		03/30/2023	1.000	123,626					1,479	440,000	03/28/2023
100101731		Leeuwarden	NLD		03/30/2023	1.000	242,836					2,904	320,000	12/01/2023
100101732		Heerlen	NLD		03/30/2023	6.050	117,444					1,405	156,000	12/01/2023
100101733		Groningen	NLD		03/30/2023	1.000	264,912					3,169	1,100,000	03/20/2023
100101734		Weert	NLD		03/30/2023	6.150	204,866					2,450	304,000	12/01/2023
100101735		Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	169,544					2,026	256,000	12/01/2023
100101736		New Britain	CT		03/31/2023	8.949	267,802		(10,682)				370,000	03/17/2023
100101737		Louisville	KY		03/31/2023	9.013	196,981		(5,645)				265,000	03/16/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101738		Trenton	NJ		03/31/2023	8.673	100,406		(2,818)				135,000	03/20/2023
100101739		Elizabeth	NJ		03/31/2023	8.062	402,947		(134)				560,000	03/17/2023
100101740		Trenton	NJ		03/31/2023	8.751	159,337		(63)				220,000	03/08/2023
100101742		Bridgeton	NJ		03/31/2023	8.776	229,096		(66)				280,000	03/10/2023
100101743		Vernon	NJ		03/31/2023	7.850	259,026		(67)				439,000	03/14/2023
100101744		Philadelphia	PA		03/31/2023	8.573	234,745		(107)				306,000	03/15/2023
100101745		Trenton	NJ		03/31/2023	8.851	311,873		(104)				430,000	03/09/2023
100101746		Newburgh	NY		03/31/2023	8.783	297,933		(15,336)				447,000	03/15/2023
100101747		Waterbury	CT		03/31/2023	7.912	248,228		(61)				325,000	03/16/2023
100101748		Middletown	NY		03/31/2023	7.912	125,534		(26)				165,000	03/16/2023
100101749		Kansas City	MO		03/31/2023	7.926	143,978		(43)				190,000	03/09/2023
100101750		Cleveland	OH		03/31/2023	9.501	94,810		(20)				123,000	03/09/2023
100101751		Waterbury	CT		03/31/2023	7.912	274,961		(67)				360,000	03/16/2023
100101752		Trenton	NJ		03/31/2023	8.401	107,857		(2,976)				155,000	03/20/2023
100101753		Kansas City	MO		03/31/2023	8.012	237,905		(47)				335,000	03/17/2023
100101754		Kingston	PA		03/31/2023	8.950	280,762		(8,051)				400,000	03/10/2023
100101755		Chicago	IL		03/31/2023	9.230	81,182		(24)				160,000	03/06/2023
100101756		Wilkes-Barre	PA		03/31/2023	8.950	266,723		(7,648)				380,000	03/10/2023
100101757		Akron	OH		03/31/2023	8.693	78,313		(15)				103,000	03/13/2023
100101758		Chicago	IL		03/31/2023	8.276	162,328		(5,967)				220,000	03/10/2023
100101759		Waterbury	CT		03/31/2023	8.426	128,897		(18)				200,000	03/16/2023
100101760		Maywood	IL		03/31/2023	8.176	138,019		(5,009)				200,000	03/10/2023
100101761		Kansas City	MO		03/31/2023	7.881	106,573		(25)				140,000	03/02/2023
100101762		Mount Vernon	NY		03/31/2023	7.950	713,581		(164)				940,000	03/15/2023
100101763		Chicago	IL		03/31/2023	8.649	176,853		(48)				246,000	03/13/2023
100101764		Trenton	NJ		03/31/2023	9.043	217,612		(69)				310,000	03/13/2023
100101765		Asbury Park	NJ		03/31/2023	8.073	335,373		(45)				475,000	03/15/2023
100101766		Homestead	FL		03/31/2023	8.434	245,184		(108)				370,000	03/09/2023
100101767		Baltimore	MD		03/31/2023	7.726	117,646		(3,997)				150,000	03/03/2023
100101768		Arverne	NY		03/31/2023	8.490	556,708		(155)				775,000	03/17/2023
100101769		Chicago	IL		03/31/2023	8.159	215,231		(63)				300,000	03/16/2023
100101770		Trenton	NJ		03/31/2023	8.450	124,999		(3,458)				180,000	03/06/2023
100101771		Linden	NJ		03/31/2023	9.323	455,971		(13,295)				657,000	03/10/2023
100101772		Wilmington	DE		03/31/2023	9.148	181,702		(48)				235,000	03/14/2023
100101773		Baltimore	MD		03/31/2023	7.539	125,574		(4,152)				200,000	03/03/2023
100101774		Brooklyn	NY		03/31/2023	8.650	1,483,534		(57,510)				2,350,000	03/09/2023
100101775		Lakehurst	NJ		03/31/2023	8.576	228,389		(39)				300,000	03/03/2023
100101776		North Charleston	SC		03/31/2023	8.076	202,549		(37)				285,000	03/16/2023
100101777		Memphis	TN		03/31/2023	8.353	148,825		(34)				215,000	03/08/2023
100101778		Kansas City	MO		03/31/2023	7.990	83,580		(15)				110,000	03/02/2023
100101779		Little Silver	NJ		03/31/2023	7.950	459,435		(181)				713,000	03/15/2023
100101780		Camden	NJ		03/31/2023	9.100	76,447		(14)				100,000	03/08/2023
100101781		South Bend	IN		03/31/2023	8.468	85,581		(18)				128,000	03/15/2023
100101782		Amityville	NY		03/31/2023	8.150	334,629		(99)				541,000	03/03/2023
100101783		Cleveland	OH		03/31/2023	8.920	80,279		(34)				105,000	03/09/2023
100101784		Thomasville	GA		03/31/2023	8.255	154,732		(49)				221,500	03/03/2023
100101785		Houston	TX		03/31/2023	7.913	143,107		(42)				200,000	03/03/2023
100101786		Newark	NJ		03/31/2023	8.377	452,932		(82)				595,000	03/16/2023
100101787		Memphis	TN		03/31/2023	8.968	80,823		(150)				110,000	03/15/2023
100101788		Memphis	TN		03/31/2023	8.676	76,440		(34)				100,000	03/08/2023
100101789		Pottsville	PA		03/31/2023	8.218	94,877		(18)				170,000	03/09/2023
100101790		Philadelphia	PA		03/31/2023	7.772	184,867		(42)				260,000	03/17/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101791		Philadelphia	PA		03/31/2023	7.741	168,684		(42)				260,000	03/17/2023
100101792		Grand Rapids	MI		03/31/2023	7.559	135,567		(38)				190,000	03/10/2023
100101793		Philadelphia	PA		03/31/2023	7.922	116,122		(31)				175,000	03/17/2023
100101794		Woodbine	NJ		03/31/2023	8.179	232,414		(83)				321,000	02/03/2023
100101795		Lakewood	OH		03/31/2023	7.626	213,573		(47)				325,000	03/10/2023
100101796		Milwaukee	WI		03/31/2023	8.893	169,091		(44)				235,000	03/16/2023
100101797		Carpentersville	IL		03/31/2023	7.914	155,783		(5,452)				226,000	03/06/2023
100101798		Milwaukee	WI		03/31/2023	8.893	161,896		(42)				225,000	03/16/2023
100101799		Milwaukee	WI		03/31/2023	9.293	90,430		(25)				125,000	03/16/2023
100101800		Aurora	IL		03/31/2023	7.914	154,624		(5,410)				224,000	03/06/2023
100101801		Milwaukee	WI		03/31/2023	8.893	107,931		(28)				150,000	03/16/2023
100101802		Elizabeth	NJ		03/31/2023	7.746	633,969		(21,433)				875,000	03/20/2023
100101803		Philadelphia	PA		03/31/2023	7.512	122,527		(34)				185,000	03/17/2023
100101804		Philadelphia	PA		03/31/2023	7.641	109,296		(30)				165,000	03/17/2023
100101805		Baltimore	MD		03/31/2023	8.943	81,470		(2,330)				110,000	03/06/2023
100101806		Brick Township	NJ		03/31/2023	8.210	249,424		(45)				390,000	03/07/2023
100101807		Bridgeport	CT		03/31/2023	7.824	344,448		(60)				810,000	03/15/2023
100101808		Maplewood	NJ		03/31/2023	8.620	305,530		(128)				490,000	03/15/2023
100101809		Jersey City	NJ		03/31/2023	7.774	489,100		(141)				875,000	03/17/2023
100101810		Bronx	NY		03/31/2023	7.900	716,070		(24,862)				1,050,000	03/06/2023
100101811		Scranton	PA		03/31/2023	8.501	135,501		(24)				178,000	03/09/2023
100101812		Browns Mills, Pemberton Townsh	NJ		03/31/2023	7.246	266,458		(55)				450,000	03/16/2023
100101813		Milwaukee	WI		03/31/2023	9.293	96,941		(26)				134,000	03/16/2023
100101814		Perth Amboy	NJ		03/31/2023	8.590	450,985		(87)				591,000	03/10/2023
100101815		Chicago	IL		03/31/2023	8.006	151,670		(30)				230,000	03/14/2023
100101816		Newark	NJ		03/31/2023	7.803	287,695		(62)				425,000	03/09/2023
100101817		Atlanta	GA		03/31/2023	8.400	518,346		(14,357)				860,000	03/09/2023
100101818		Waianae	HI		03/31/2023	7.850	858,869		(185)				1,200,000	02/14/2023
100101819		Detroit	MI		03/31/2023	7.923	155,859		11				230,000	03/03/2023
100101820		Philadelphia	PA		03/31/2023	8.493	175,952		(44)				245,000	03/13/2023
100101821		Chicago	IL		03/31/2023	9.099	223,878		(67)				290,000	03/10/2023
100101822		Milwaukee	WI		03/31/2023	9.293	79,176		(18)				110,000	03/16/2023
100101823		Patchogue	NY		03/31/2023	8.134	175,871		(196)				425,000	03/06/2023
100101825		Middle Island	NY		03/31/2023	7.810	383,291		(131)				580,000	03/06/2023
100101826		Portsmouth	VA		03/31/2023	7.870	178,335		(48)				249,000	02/28/2023
100101827		Clinton Township	NJ		03/31/2023	8.586	344,359		(89)				480,000	03/14/2023
100101828		Philadelphia	PA		03/31/2023	8.450	153,909		42				230,000	03/17/2023
100101829		Greenville	SC		03/31/2023	8.300	147,226		(44)				239,000	03/03/2023
100101830		Port Jervis	NY		03/31/2023	8.976	130,252		(39)				186,000	03/09/2023
100101831		New Hyde Park	NY		03/31/2023	8.950	354,954		(85)				650,000	03/15/2023
100101832		Port Jervis	NY		03/31/2023	8.526	132,768		(32)				186,000	03/09/2023
100101833	CF	LAKEWOOD	CO		04/06/2023	7.375	685,371		121				900,000	01/18/2023
100101834	CF	PASADENA	CA		04/06/2023	7.500	1,693,997		(210)				2,825,000	01/09/2023
100101835	CF	MOSS BEACH	CA		04/06/2023	7.750	938,660		(186)				1,250,000	12/20/2022
100101836	CF	LAWRENCEVILLE	GA		04/06/2023	7.875	297,184		(123)				420,000	01/23/2023
100101837		CONROE	TX		04/06/2023	7.625	194,982		(4,096)				283,000	01/30/2023
100101838	CF	ARLINGTON	TX		04/06/2023	8.000	292,558		(202)				409,000	01/19/2023
100101839		YORBA LINDA	CA		04/06/2023	7.875	1,366,829		(524)				1,800,000	01/16/2023
100101840	CF	CONROE	TX		04/06/2023	9.875	308,543		(340)				319,230	01/26/2023
100101841	CF	SAN DIEGO	CA		04/06/2023	7.875	562,775		(116)				700,000	01/31/2023
100101842	CF	COTTONWOOD	CA		04/06/2023	8.625	355,061		(240)				405,000	01/31/2023
100101843	CF	LAWRENCEVILLE	GA		04/06/2023	7.375	743,033		51				1,000,000	02/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101844	CF	MACON	GA		04/06/2023	9.125	544,570		(373)				749,900	11/09/2022
100101845		GARDEN GROVE	CA		04/06/2023	7.875	685,289		(130)				910,000	01/23/2023
100101846		WINCHESTER	CA		04/06/2023	9.625	405,925		(315)				552,990	01/30/2023
100101847	CF	FONTANA	CA		04/06/2023	9.250	307,414		(104)				436,000	12/08/2022
100101849		SUWANEE	GA		04/06/2023	8.750	311,818		(212)				430,000	02/03/2023
100101850	CF	MESA	AZ		04/06/2023	8.875	265,990		(202)				345,000	01/16/2023
100101851	CF	RICHMOND	TX		04/06/2023	8.250	299,576		(82)				370,000	02/14/2023
100101852		MORGAN HILL	CA		04/06/2023	8.250	563,668		(82)				1,450,000	01/25/2023
100101853	CF	LOS ALAMITOS	CA		04/06/2023	8.625	1,267,697		(353)				1,475,000	02/23/2023
100101855	CF	MANSFIELD	TX		04/06/2023	8.125	1,027,399		(303)				1,275,000	02/16/2023
100101856		OAKLAND	CA		04/06/2023	7.999	435,524		(2)				580,000	02/28/2023
100101858		San Fernando	CA		04/06/2023	8.500	321,458		(138)				502,000	04/01/2023
100101859	CF	Hallandale Beach	FL		04/06/2023	8.625	292,411		(6,356)				350,000	03/01/2023
100101860	CF	Miami	FL		04/06/2023	8.875	592,933		(17,511)				750,000	03/01/2023
100101861	CF	West Palm Beach	FL		04/06/2023	8.500	101,574		(38)				142,000	02/01/2023
100101862		Savannah	GA		04/06/2023	8.875	563,929		3,049				735,000	04/01/2023
100101863	CF	Chula Vista	CA		04/06/2023	7.250	1,879,851		(49,228)				2,750,000	03/01/2023
100101864		Temecula	CA		04/06/2023	8.750	489,689		(73)				665,000	03/01/2023
100101865		Knoxville	TN		04/06/2023	8.250	134,086		(38)				190,000	02/01/2023
100101866	CF	Novato	CA		04/06/2023	9.875	1,458,118		(334)				1,600,000	03/01/2023
100101868	CF	Miami	FL		04/06/2023	9.125	653,422		(96)				776,000	04/01/2023
100101869	CF	Los Angeles	CA		04/06/2023	10.500	796,016		(156)				938,000	03/01/2023
100101870		Savannah	GA		04/06/2023	8.625	408,465		7				580,000	04/01/2023
100101872	CF	Blue Bell	PA		04/06/2023	7.500	297,467		(97)				370,000	04/01/2023
100101873		Saint Petersburg	FL		04/06/2023	8.500	294,860		7				380,000	04/01/2023
100101874	CF	Santa Ana	CA		04/06/2023	9.375	808,488		(12)				1,000,000	04/01/2023
100101875		Indianapolis	IN		04/06/2023	8.250	244,926		12				335,000	04/01/2023
100101876	CF	Orange Park	FL		04/06/2023	7.750	325,382		(67)				430,000	01/04/2023
100101877	CF	American Canyon	CA		04/06/2023	8.750	150,729		(22)				1,610,000	03/03/2023
100101879	CF	KATY	TX		04/06/2023	7.625	350,064		(33)				440,000	02/17/2023
100101880		Statesville	NC		04/06/2023	9.125	151,312		(201)				320,000	03/14/2023
100101881		Pingree Grove	IL		04/06/2023	8.875	327,780		(95)				405,000	03/06/2023
100101882		Aurora	CO		04/06/2023	7.750	150,678		(31)				295,000	02/28/2023
100101883		Cape Coral	FL		04/06/2023	8.500	285,494		(35)				384,000	03/07/2023
100101884		Torrance	CA		04/06/2023	7.875	261,663		(50)				725,000	02/27/2023
100101885		Houston	TX		04/06/2023	7.250	251,470		140				440,000	02/23/2023
100101886		Granbury	TX		04/06/2023	9.250	287,612		(249)				380,000	03/07/2023
100101887	CF	Fort Lauderdale	FL		04/06/2023	9.750	249,400		(218)				295,000	02/17/2023
100101888		Sacramento	CA		04/06/2023	8.125	142,066		(78)				185,000	03/03/2023
100101889		Jacksonville	FL		04/06/2023	8.250	203,909		(88)				374,000	03/06/2023
100101890	CF	Southwest Ranches	FL		04/06/2023	8.250	2,285,301		(355)				2,900,000	02/27/2023
100101892		Tallahassee	FL		04/06/2023	7.625	296,883		28				600,000	02/23/2023
100101893		Tallahassee	FL		04/06/2023	7.625	296,835		29				600,000	02/23/2023
100101895		Ocala	FL		04/06/2023	8.250	157,178		(36)				210,000	02/22/2023
100101897		Grand Rapids	MI		04/06/2023	8.875	161,525		(36)				221,000	03/07/2023
100101901		Hollywood	FL		04/06/2023	8.625	376,091		(166)				490,000	03/02/2023
100101902	CF	Clayton	NC		04/06/2023	9.125	295,194		(163)				360,000	03/06/2023
100101903		Miami	FL		04/06/2023	9.375	339,929		(173)				440,000	03/03/2023
100101904	CF	Lake Oswego	OR		04/06/2023	9.125	629,950		(378)				815,000	03/07/2023
100101905		Kissimmee	FL		04/06/2023	8.750	299,303		(159)				364,000	03/14/2023
100101906	CF	Studio City	CA		04/06/2023	9.000	518,263		3,050				770,000	11/22/2022
100101907		Stockton	CA		04/06/2023	7.875	282,053		20				385,000	02/28/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101908	CF	Hollister	CA		04/06/2023	9.375	465,795		(444)				620,000	03/20/2023
100101910	CF	Lakehead	CA		04/06/2023	8.500	681,763		(312)				835,000	02/16/2023
100101911		Philadelphia	PA		04/06/2023	8.750	117,708		(193)				150,000	03/08/2023
100101913		Atwater	CA		04/06/2023	9.250	227,405		(86)				323,000	03/21/2023
100101915	CF	Perris	CA		04/14/2023	9.250	466,076		(208)				545,000	01/31/2023
100101916		Kissimmee	FL		04/14/2023	8.125	498,149		(88)				945,000	02/07/2023
100101917		Kissimmee	FL		04/14/2023	8.125	502,593		(91)				945,000	02/07/2023
100101918	CF	LOS ANGELES	CA		04/14/2023	9.250	468,955		(259)				605,000	02/28/2023
100101920		Mililani	HI		04/14/2023	9.875	544,384		(358)				1,300,000	01/09/2023
100101921	CF	PALM SPRINGS	CA		04/14/2023	9.625	475,908		(110)				578,000	02/06/2023
100101922		Jamestown	CA		04/14/2023	8.999	296,944		(226)				431,000	02/14/2023
100101923		Long Beach	CA		04/14/2023	9.625	662,449		(536)				800,000	02/21/2023
100101924		Bear Lake	MI		04/14/2023	8.499	194,745		(146)				354,000	02/24/2023
100101925	CF	Tomball	TX		04/14/2023	10.499	635,391		(513)				750,000	01/31/2023
100101926		Joshua Tree	CA		04/14/2023	7.375	331,048		(114)				535,000	03/08/2023
100101927		Bear Lake	MI		04/14/2023	8.125	267,595		(130)				517,000	02/24/2023
100101928		Miami	FL		04/14/2023	10.999	398,388		(309)				500,000	02/27/2023
100101929		Fort Worth	TX		04/14/2023	10.125	239,349		(289)				315,000	02/08/2023
100101930		Bridgeport	CT		04/14/2023	9.625	157,693		(177)				210,000	02/17/2023
100101931		Cypress	CA		04/14/2023	7.375	582,750		235				845,000	02/23/2023
100101932	CF	Plano	IL		04/14/2023	10.499	149,982		(98)				190,000	01/31/2023
100101933		Laguna Hills	CA		04/14/2023	7.375	592,057		189				993,000	02/21/2023
100101934	CF	Billerica	MA		04/14/2023	9.375	534,770		(263)				668,000	02/08/2023
100101935		Davenport	FL		04/14/2023	7.375	296,256		60				430,000	02/07/2023
100101936	CF	Bell	CA		04/14/2023	9.499	704,028		(412)				975,000	02/02/2023
100101938		Naples	FL		04/14/2023	9.999	482,937		(269)				667,000	01/26/2023
100101939		Riverdale	GA		04/14/2023	8.875	133,516		(140)				180,000	02/10/2023
100101940		Norfolk	VA		04/14/2023	7.375	236,679		38				350,000	02/03/2023
100101941		Riverdale	GA		04/14/2023	8.875	132,160		(115)				180,000	02/10/2023
100101942		Riverdale	GA		04/14/2023	8.875	133,760		(144)				180,000	02/10/2023
100101943		Mammoth Lakes	CA		04/14/2023	8.999	378,464		(75)				680,000	02/10/2023
100101944		Riverdale	GA		04/14/2023	8.875	134,495		(158)				180,000	02/10/2023
100101945	CF	Norco	CA		04/14/2023	7.250	628,075		93				1,165,000	02/10/2023
100101947	CF	Upland	CA		04/14/2023	8.999	587,176		(429)				705,000	02/09/2023
100101948	CF	Elizabeth	NJ		04/14/2023	8.999	519,711		(1,059)				660,000	02/23/2023
100101950	CF	Conroe	TX		04/14/2023	9.750	499,001		(417)				592,000	02/14/2023
100101951	CF	NIPOMO	CA		04/14/2023	8.499	529,894		(147)				655,000	02/09/2023
100101952	CF	Elizabeth	NJ		04/14/2023	8.750	428,734		(48)				535,000	02/07/2023
100101953		ENCINITAS	CA		04/14/2023	8.625	1,014,894		(104)				2,475,000	02/15/2023
100101954	CF	Lake Forest	CA		04/14/2023	8.875	503,471		(221)				615,000	02/16/2023
100101955	CF	Lake Havasu City	AZ		04/14/2023	8.625	817,221		(144)				1,052,000	02/10/2023
100101956	CF	Yulee	FL		04/14/2023	9.499	955,017		(24)				1,150,000	03/06/2023
100101957	CF	Tracy	CA		04/14/2023	7.750	342,463		(131)				565,000	02/13/2023
100101958	CF	Kissimmee	FL		04/14/2023	10.499	366,557		(372)				406,000	02/10/2023
100101959		Calimesa	CA		04/14/2023	9.875	319,435		(482)				430,000	02/14/2023
100101960		Los Angeles	CA		04/14/2023	7.750	556,709		52				750,000	02/07/2023
100101961	CF	Glendora	CA		04/14/2023	10.250	556,834		(385)				590,000	02/08/2023
100101962		Westminster	MD		04/14/2023	10.250	350,062		(531)				475,000	02/23/2023
100101963		Long Beach	CA		04/14/2023	10.375	696,172		(511)				890,000	02/07/2023
100101964	CF	Northglenn	CO		04/14/2023	10.750	459,223		(343)				533,000	02/08/2023
100101965		Warwick	RI		04/14/2023	8.999	208,111		(82)				280,000	02/07/2023
100101966		Augusta	GA		04/14/2023	8.375	177,878		(123)				316,000	02/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101967	CF	Dallas	TX		04/14/2023	9.499	322,427		(502)				403,000	02/06/2023
100101968		Katy	TX		04/14/2023	8.999	151,365		(173)				190,000	02/10/2023
100101969	CF	Houston	TX		04/14/2023	9.999	215,133		(234)				237,000	02/23/2023
100101970	CF	Jurupa Valley	CA		04/14/2023	8.250	697,693		(160)				865,000	02/03/2023
100101971	CF	Delray Beach	FL		04/14/2023	8.999	266,869		(236)				320,000	01/31/2023
100101972		Port Richey	FL		04/14/2023	10.875	351,770		(372)				430,000	02/07/2023
100101973		Greenville	NC		04/14/2023	9.999	138,538		(73)				185,000	02/03/2023
100101974		Hesperia	CA		04/14/2023	8.999	356,053		(300)				425,000	02/02/2023
100101975	CF	Fontana	CA		04/14/2023	9.750	388,087		(378)				430,000	02/06/2023
100101976		La Porte	TX		04/14/2023	10.250	159,261		(138)				260,000	02/13/2023
100101977		Hastings	FL		04/14/2023	7.999	173,162		(11)				240,000	02/08/2023
100101978		Albuquerque	NM		04/14/2023	8.375	278,546		(103)				365,000	03/06/2023
100101979	CF	Spring	TX		04/14/2023	8.999	398,386		(268)				480,000	02/09/2023
100101980	CF	Hesperia	CA		04/14/2023	8.999	331,507		(233)				400,000	02/15/2023
100101982		Washington	VA		04/14/2023	9.125	156,780		(175)				245,000	02/06/2023
100101983		Chicago	IL		04/14/2023	8.875	164,621		(73)				230,000	02/06/2023
100101985	CF	Tampa	FL		04/14/2023	8.999	1,615,562		(570)				1,900,000	03/06/2023
100101986	CF	Chandler	TX		04/14/2023	8.999	215,366		(515)				283,000	02/28/2023
100101987		Rosharon	TX		04/14/2023	10.250	115,910		(209)				155,000	02/15/2023
100101988		San Antonio	TX		04/14/2023	9.250	179,396		(122)				215,000	02/15/2023
100101989	CF	Austin	TX		04/14/2023	9.250	635,589		(453)				1,100,000	02/22/2023
100101990	CF	Stockton	CA		04/14/2023	8.999	280,248		(225)				354,000	02/10/2023
100101991		Los Angeles	CA		04/14/2023	7.999	793,080		(20)				1,045,000	03/08/2023
100101992		Carson	CA		04/14/2023	7.999	699,151		(242)				920,000	02/13/2023
100101993		Van Nuys	CA		04/14/2023	8.250	1,175,333		(202)				1,600,000	02/03/2023
100101994		McMinnville	OR		04/14/2023	8.375	332,149		(40)				575,900	02/24/2023
100101995	CF	Aurora	CO		04/14/2023	7.625	177,019		23				640,000	02/21/2023
100101996	CF	DALLAS	TX		04/14/2023	8.125	196,916		(143)				335,000	02/03/2023
100101997		Newark	NJ		04/14/2023	8.625	247,272		(147)				328,000	02/17/2023
100101998	CF	Cumming	GA		04/14/2023	7.999	527,390		(279)				658,000	03/01/2023
100101999	CF	Saint Charles	MO		04/14/2023	8.875	199,452		(214)				268,000	02/08/2023
100102001		Murrieta	CA		04/14/2023	9.750	1,539,621		(679)				2,200,000	02/07/2023
100102002	CF	Riverside	CA		04/14/2023	8.125	987,776		(228)				1,225,000	02/07/2023
100102003		Philadelphia	PA		04/14/2023	8.499	275,491		(16)				389,000	02/15/2023
100102005	CF	Apple Valley	CA		04/14/2023	8.375	320,762		(193)				390,000	02/06/2023
100102006	CF	Palmer	TX		04/14/2023	8.999	389,948		(319)				620,000	02/21/2023
100102007		ANAHEIM	CA		04/14/2023	10.625	817,203		(507)				975,000	02/06/2023
100102008		Springfield	MA		04/14/2023	8.999	229,416		(152)				295,000	02/17/2023
100102009	CF	Brockton	MA		04/14/2023	7.499	180,974		(73)				320,000	02/15/2023
100102010	CF	Lake Arrowhead	CA		04/14/2023	9.625	1,080,848		(312)				1,160,000	02/17/2023
100102011		Beaumont	CA		04/14/2023	7.375	221,177		17				344,000	02/07/2023
100102012	CF	Bakersfield	CA		04/14/2023	8.375	368,295		(632)				532,000	02/23/2023
100102013		Tampa	FL		04/14/2023	7.499	866,834		156				1,256,000	03/01/2023
100102014	CF	Lewiston	ME		04/14/2023	8.875	200,956		(135)				285,000	02/24/2023
100102015	CF	Highland Village	TX		04/14/2023	7.250	333,048		(2)				610,000	02/14/2023
100102016	CF	Houston	TX		04/14/2023	9.875	316,322		(299)				335,000	02/10/2023
100102017		Skokie	IL		04/14/2023	8.499	249,122		(62)				417,000	02/15/2023
100102018	CF	Dunnellon	FL		04/14/2023	9.375	203,026		(123)				255,000	02/21/2023
100102019		Desert Hot Springs	CA		04/14/2023	8.499	361,047		(185)				444,000	02/09/2023
100102020	CF	LOS ANGELES	CA		04/14/2023	8.875	616,302		(242)				755,000	02/08/2023
100102021		Atlanta	GA		04/14/2023	7.999	311,684		(21)				440,000	02/09/2023
100102022		Houston	TX		04/14/2023	8.125	271,964		(69)				2,100,000	02/03/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102023	CF	BEAUMONT	CA		04/14/2023	8.750	446,689		(147)				550,000	02/07/2023
100102024		Boiling Springs	SC		04/14/2023	8.999	140,352		(126)				185,000	02/09/2023
100102025	CF	Boise	ID		04/14/2023	8.875	401,893		(32)				494,000	02/09/2023
100102026		Long Beach	CA		04/14/2023	7.375	504,056		(177)				665,000	02/23/2023
100102027		Houston	TX		04/14/2023	8.999	152,979		(63)				189,000	03/03/2023
100102028		Maricopa	AZ		04/14/2023	10.375	351,383		(122)				490,000	02/14/2023
100102029	CF	Beaumont	CA		04/14/2023	8.625	458,724		(230)				500,000	02/28/2023
100102030	CF	Windsor	CO		04/14/2023	7.875	488,978		(78)				611,000	02/16/2023
100102031	CF	MIAMI	FL		04/14/2023	7.999	520,503		(132)				658,000	02/22/2023
100102032	CF	Los Angeles	CA		04/14/2023	6.875	633,088		(180)				925,000	02/09/2023
100102033		Elizabeth	NJ		04/14/2023	9.250	324,150		(153)				485,000	03/10/2023
100102034	CF	Norco	CA		04/14/2023	7.999	473,453		(80)				600,000	02/16/2023
100102036	CF	Webster	TX		04/14/2023	9.499	289,788		(337)				307,000	02/15/2023
100102038	CF	Hagerstown	MD		04/14/2023	9.625	212,915		(84)				270,000	02/22/2023
100102039		Chula Vista	CA		04/14/2023	9.125	711,025		(698)				840,000	02/27/2023
100102040	CF	Las Vegas	NV		04/14/2023	9.875	370,657		(547)				410,000	02/17/2023
100102041		Parkville	MD		04/14/2023	8.125	209,719		(71)				260,000	02/15/2023
100102042		Spokane	WA		04/14/2023	8.375	457,975		(100)				615,000	02/10/2023
100102043		Desert Hot Springs	CA		04/14/2023	8.499	361,550		(193)				444,000	02/09/2023
100102044	CF	Charlotte	NC		04/14/2023	6.999	163,746		4				253,000	02/10/2023
100102045		Spokane	WA		04/14/2023	8.250	466,258		(119)				620,000	02/10/2023
100102046		Philadelphia	PA		04/14/2023	9.875	170,555		(214)				200,000	02/16/2023
100102047	CF	Flower Mound	TX		04/14/2023	7.999	163,644		(86)				875,000	02/06/2023
100102048	CF	Lithia	FL		04/14/2023	8.999	1,102,313		(277)				1,465,000	02/09/2023
100102049		Kissimmee	FL		04/14/2023	8.125	362,002		(10)				480,000	03/09/2023
100102050	CF	Hidden Valley Lake	CA		04/14/2023	8.375	368,350		(194)				450,000	03/08/2023
100102051	CF	Whitman	MA		04/14/2023	9.375	322,284		(52)				400,000	02/27/2023
100102052	CF	Oakley	CA		04/14/2023	8.750	622,491		(147)				725,000	02/28/2023
100102053	CF	Aurora	CO		04/14/2023	6.999	229,578		54				561,000	02/10/2023
100102054	CF	Monrovia	CA		04/14/2023	8.375	1,279,788		(539)				1,570,000	02/07/2023
100102055	CF	Hesperia	CA		04/14/2023	8.875	343,730		(519)				425,000	02/20/2023
100102056		White Lake	MI		04/14/2023	8.375	304,700		(17)				400,000	02/28/2023
100102057	CF	Rosenberg	TX		04/14/2023	9.999	320,159		(381)				385,000	02/17/2023
100102058		Indian River Shores	FL		04/14/2023	8.625	995,964		(61)				1,475,000	02/24/2023
100102060	CF	Santa Ana	CA		04/14/2023	8.499	1,157,688		(452)				1,750,000	02/14/2023
100102062		Jacksonville	FL		04/14/2023	7.875	178,466		10				230,000	02/17/2023
100102063		Albuquerque	NM		04/14/2023	8.875	205,599		(227)				305,000	02/22/2023
100102064	CF	Sacramento	CA		04/14/2023	8.750	243,502		(50)				309,000	02/24/2023
100102065		Highland	CA		04/14/2023	7.499	268,825		23				550,000	02/16/2023
100102066		San Bernardino	CA		04/14/2023	7.375	256,607		24				400,000	02/09/2023
100102067	CF	Houston	TX		04/14/2023	8.125	290,964		(230)				330,000	03/06/2023
100102068		Excelsior Springs	MO		04/14/2023	7.375	235,322		22				318,600	02/10/2023
100102069		High Point	NC		04/14/2023	7.750	177,038		(38)				228,000	02/28/2023
100102070	CF	Las Vegas	NV		04/14/2023	8.625	1,205,505		(181)				1,700,000	02/10/2023
100102071	CF	Clearwater	FL		04/14/2023	8.875	263,837		(149)				365,900	02/22/2023
100102072		Carson	CA		04/14/2023	7.375	516,461		140				930,000	02/24/2023
100102073	CF	Cape May Court House	NJ		04/14/2023	8.625	163,179		(47)				250,000	03/10/2023
100102074	CF	Spring	TX		04/14/2023	9.999	818,787		(554)				870,000	02/22/2023
100102075	CF	Louisville	KY		04/14/2023	8.999	170,115		(110)				205,000	02/16/2023
100102076	CF	Laurel	MD		04/14/2023	8.875	181,190		(86)				225,000	03/03/2023
100102077	CF	Stockton	CA		04/14/2023	8.625	267,185		(102)				350,000	02/15/2023
100102078	CF	Bakersfield	CA		04/14/2023	8.875	202,735		(69)				251,000	02/09/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102079		Palm Desert	CA		04/14/2023	8.375	552,847		(22)				700,000	02/17/2023
100102080	CF	Lombard	IL		04/14/2023	8.499	200,571		(35)				243,000	02/21/2023
100102081	CF	Port Saint Lucie	FL		04/14/2023	7.999	243,515		(109)				302,000	02/22/2023
100102082		Taunton	MA		04/14/2023	8.250	446,818		3				599,000	02/28/2023
100102083	CF	BELL CANYON	CA		04/14/2023	7.999	1,639,080		(293)				2,040,000	03/07/2023
100102084	CF	Everett	WA		04/14/2023	9.999	519,261		(293)				625,000	02/24/2023
100102085	CF	Franklin Park	IL		04/14/2023	8.499	219,826		(38)				275,000	02/28/2023
100102086	CF	Marana	AZ		04/14/2023	8.625	259,725		(198)				362,500	02/17/2023
100102087	CF	Lake Havasu City	AZ		04/14/2023	7.250	214,160		(45)				425,000	02/23/2023
100102088	CF	Dover	NH		04/14/2023	8.999	634,230		(159)				732,000	02/24/2023
100102089	CF	Huntington Park	CA		04/14/2023	9.375	345,347		(103)				400,000	03/09/2023
100102090	CF	Thousand Oaks	CA		04/14/2023	6.999	325,990		39				590,000	02/27/2023
100102091		Cuyahoga Falls	OH		04/14/2023	8.750	151,361		(65)				186,000	03/01/2023
100102092		Townsend	TN		04/14/2023	8.875	357,914		(51)				435,000	02/28/2023
100102093		View Park	CA		04/14/2023	7.999	963,715		72				1,300,000	02/20/2023
100102094	CF	Los Angeles	CA		04/14/2023	7.999	371,484		(205)				620,000	02/13/2023
100102095		Browns Mills	NJ		04/14/2023	8.375	212,752		(112)				270,000	02/23/2023
100102096	CF	Houston	TX		04/14/2023	8.999	178,428		(194)				215,000	03/13/2023
100102097		Crystal River	FL		04/14/2023	11.250	207,762		(248)				265,000	03/03/2023
100102098		Baltimore	MD		04/14/2023	8.125	222,688		(15)				275,000	02/16/2023
100102099		Jacksonville	FL		04/14/2023	7.999	180,280		10				232,000	02/24/2023
100102100		Houma	LA		04/14/2023	7.999	172,577		(98)				245,000	03/13/2023
100102101		San Antonio	TX		04/14/2023	7.999	323,584		(46)				395,000	02/16/2023
100102102	CF	WALDORF	MD		04/14/2023	9.750	305,748		(247)				425,000	02/02/2023
100102103	CF	Cottage Grove	OR		04/14/2023	9.875	243,535		(168)				349,000	02/24/2023
100102104		Abilene	TX		04/14/2023	8.499	147,695		(163)				228,000	02/27/2023
100102105		Orlando	FL		04/14/2023	7.625	238,978		(34)				300,000	03/10/2023
100102106		Freehold	NJ		04/14/2023	9.250	244,800		(91)				320,000	02/23/2023
100102107		Minturn	CO		04/14/2023	7.875	402,793		(92)				1,120,000	02/27/2023
100102108		Wonder Lake	IL		04/14/2023	8.875	160,968		(113)				245,000	02/21/2023
100102109		Sacramento	CA		04/14/2023	8.999	387,562		(85)				620,000	02/27/2023
100102110		Miami	FL		04/14/2023	8.625	621,041		(190)				875,000	03/03/2023
100102111		SCRANTON	PA		04/14/2023	9.250	138,636		(124)				175,000	03/02/2023
100102112	CF	Fort Washington	MD		04/14/2023	9.125	321,355		(116)				420,000	03/07/2023
100102113	CF	Los Angeles	CA		04/14/2023	8.375	489,941		(236)				600,000	02/16/2023
100102115	CF	Cypress	TX		04/14/2023	9.250	434,623		(130)				475,000	03/03/2023
100102116	CF	Tampa	FL		04/14/2023	7.999	159,261		(417)				225,000	03/02/2023
100102117	CF	Huntington Park	CA		04/14/2023	7.999	535,111		(111)				680,000	03/07/2023
100102118	CF	Riverside	CA		04/14/2023	9.250	571,152		(244)				630,000	02/24/2023
100102120		Hammond	IN		04/14/2023	8.750	116,091		(107)				170,000	02/22/2023
100102121		New Bedford	MA		04/14/2023	9.250	240,267		(181)				486,000	02/22/2023
100102122		Forney	TX		04/14/2023	10.375	351,033		(363)				435,000	02/24/2023
100102123		Lithonia	GA		04/14/2023	7.999	168,679		(21)				254,000	03/10/2023
100102124	CF	LOS ANGELES	CA		04/14/2023	8.750	526,592		(243)				605,000	02/18/2023
100102125	CF	RIALTO	CA		04/14/2023	9.625	436,947		(215)				500,000	02/22/2023
100102126		Tacoma	WA		04/14/2023	7.999	245,793		(19)				355,000	03/02/2023
100102127	CF	Mesa	AZ		04/14/2023	8.625	669,148		(166)				799,000	03/01/2023
100102128		Milwaukee	WI		04/14/2023	9.125	143,226		(17)				186,000	03/02/2023
100102129	CF	Northridge Area Los Angeles	CA		04/14/2023	7.250	477,833		60				916,000	02/28/2023
100102130	CF	PHOENIX	AZ		04/14/2023	8.750	218,936		(106)				305,000	02/20/2023
100102131	CF	West Yarmouth	MA		04/14/2023	8.625	341,088		(40)				430,000	03/10/2023
100102132	CF	LOS ANGELES	CA		04/14/2023	7.999	478,422		(17)				640,000	02/22/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102133	CF	Louisville	KY		04/14/2023	6.999	449,791		155				1,500,000	03/10/2023
100102134	CF	EDGEWOOD	MD		04/14/2023	9.375	131,322		(56)				160,000	03/06/2023
100102136		Englewood	FL		04/14/2023	7.999	268,999		(87)				380,000	03/08/2023
100102137	CF	Winter Park	FL		04/14/2023	8.750	529,164		(107)				618,000	02/24/2023
100102138	CF	Jurupa Valley	CA		04/14/2023	8.999	316,919		(193)				380,000	03/04/2023
100102139	CF	COLTON	CA		04/14/2023	8.750	394,206		(419)				510,000	03/03/2023
100102140	CF	Escondido	CA		04/14/2023	9.375	932,297		19				1,300,000	02/27/2023
100102141	CF	Edgewater	MD		04/14/2023	9.750	543,765		(144)				630,000	03/02/2023
100102142		Santa Ana	CA		04/14/2023	7.625	159,823		(20)				560,000	02/22/2023
100102143		San Jose	CA		04/14/2023	7.625	747,129		(103)				935,000	03/02/2023
100102144		Stamford	CT		04/14/2023	8.375	177,030		546				285,000	02/27/2023
100102145	CF	Fontana	CA		04/14/2023	9.499	492,328		(84)				554,000	02/24/2023
100102146	CF	Terrell	TX		04/14/2023	8.999	414,271		(220)				485,000	03/07/2023
100102147		Fort Worth	TX		04/14/2023	8.875	156,768		(159)				185,000	02/27/2023
100102148	CF	Compton	CA		04/14/2023	7.999	510,278		(218)				635,000	03/06/2023
100102149		San Antonio	TX		04/14/2023	6.990	217,022		117				310,000	02/27/2023
100102150		Long Beach	CA		04/14/2023	7.875	333,688		(24)				670,000	02/17/2023
100102151	CF	Sarasota	FL		04/14/2023	8.375	657,220		(161)				820,000	03/02/2023
100102152		Fredericksburg	VA		04/14/2023	8.625	379,305		(64)				526,000	03/03/2023
100102153		Rockland	MA		04/14/2023	7.499	315,924		44				573,500	02/28/2023
100102155		Houston	TX		04/14/2023	9.999	291,243		(304)				418,000	02/24/2023
100102156	CF	Houston	TX		04/14/2023	8.750	330,914		(960)				410,000	03/10/2023
100102157	CF	LOS ANGELES	CA		04/14/2023	8.750	567,361		(167)				710,000	02/17/2023
100102159		Sarasota	FL		04/14/2023	8.750	276,525		(2)				353,000	02/24/2023
100102160	CF	Crosby	TX		04/14/2023	8.375	237,947		(197)				285,000	02/21/2023
100102161	CF	Palmdale	CA		04/14/2023	8.625	422,558		8				530,000	02/24/2023
100102163	CF	Lanham	MD		04/14/2023	7.750	286,843		1,056				405,000	02/28/2023
100102164	CF	LOS ANGELES	CA		04/14/2023	7.875	292,471		(92)				406,000	02/27/2023
100102165		Lake Elsinore	CA		04/14/2023	8.125	409,413		84				520,000	03/03/2023
100102166	CF	Concord	CA		04/14/2023	8.375	737,578		(105)				919,000	02/18/2023
100102167		Seguin	TX		04/14/2023	7.499	193,983		8				255,000	03/07/2023
100102169	CF	Los Angeles	CA		04/14/2023	6.875	486,078		228				800,000	03/09/2023
100102170	CF	Los Angeles	CA		04/14/2023	7.250	491,426		70				830,000	03/01/2023
100102171		Newport News	VA		04/14/2023	8.499	137,130		(98)				190,000	03/07/2023
100102172		Fort Myers	FL		04/14/2023	9.250	197,453		(154)				300,000	03/09/2023
100102173	CF	Blacklick	OH		04/14/2023	7.375	491,894		99				625,000	02/27/2023
100102174		Portland	OR		04/14/2023	8.375	379,009		(284)				890,000	03/06/2023
100102175	CF	Albany	KY		04/14/2023	7.750	297,799		(16)				375,000	03/13/2023
100102176	CF	Hillsboro	OR		04/14/2023	9.875	470,414		(224)				575,000	03/09/2023
100102177	CF	Batavia	IL		04/14/2023	9.750	259,410		(24)				310,000	03/10/2023
100102178	CF	Denver	CO		04/14/2023	7.999	251,550		(145)				610,000	02/27/2023
100102179	CF	Villa Rica	GA		04/14/2023	9.250	473,035		(169)				530,000	03/08/2023
100102180		SEMINOLE	FL		04/14/2023	7.999	436,350		24				560,000	03/03/2023
100102181	CF	San Diego	CA		04/14/2023	7.750	271,123		(53)				340,000	03/09/2023
100102182	CF	Romeoville	IL		04/14/2023	9.250	228,257		(55)				290,000	03/14/2023
100102183		Cypress	CA		04/14/2023	8.125	614,855		(198)				760,000	03/09/2023
100102184	CF	Lake Forest	CA		04/14/2023	8.499	1,989,600		(551)				2,314,000	03/01/2023
100102185	CF	La Palma	CA		04/14/2023	7.250	628,418		103				915,000	03/10/2023
100102186		Santa Clarita	CA		04/14/2023	8.999	1,072,171		(315)				1,320,000	03/09/2023
100102187		Bradenton	FL		04/14/2023	7.375	366,998		117				555,000	03/10/2023
100102188	CF	Katy	TX		04/14/2023	7.125	487,576		161				796,000	03/13/2023
100102190	CF	Rio Vista	CA		04/14/2023	9.250	382,197		(201)				498,000	03/03/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102191		Orange	MA		04/14/2023	8.375	129,617		(84)				180,000	03/14/2023
100102192		Lancaster	CA		04/14/2023	7.625	158,467		(7)				265,000	02/21/2023
100102193		Houston	TX		04/14/2023	8.375	405,080		(67)				576,000	03/08/2023
100102194		JACKSONVILLE	FL		04/14/2023	7.875	172,912		(46)				255,000	03/14/2023
100102195		Pueblo	CO		04/14/2023	7.125	178,879		103				284,000	03/03/2023
100102196	CF	Los Angeles Area of Toluca La	CA		04/14/2023	9.250	1,719,431		(70)				1,900,000	03/08/2023
100102197		Carolina Beach	NC		04/14/2023	7.625	738,461		70				1,000,000	03/08/2023
100102199	CF	Mission Viejo	CA		04/14/2023	8.875	1,051,608		(380)				1,300,000	03/04/2023
100102200		Santa Cruz	CA		04/14/2023	7.999	787,353		(41)				1,550,000	03/07/2023
100102201		Kissimmee	FL		04/14/2023	8.250	269,414		(13)				360,000	02/28/2023
100102202	CF	San Antonio	TX		04/14/2023	8.250	733,592		(379)				900,000	03/08/2023
100102203	CF	Show Low	AZ		04/14/2023	8.999	641,772		11				865,000	03/02/2023
100102204	CF	Colorado Springs	CO		04/14/2023	7.999	1,044,278		(171)				1,155,000	03/10/2023
100102205		Gloucester City	NJ		04/14/2023	9.375	167,087		(79)				232,000	03/06/2023
100102206		Keller	TX		04/14/2023	10.125	424,318		(305)				605,000	03/09/2023
100102207		Monroe	GA		04/14/2023	8.125	131,908		(52)				165,000	03/13/2023
c		Cabo San Lucas	MEX		04/17/2023	9.020	994,562						4,871,648	04/13/2023
100102209		Bahia de Banderas	MEX		04/17/2023	9.550	395,577						663,375	03/29/2023
100102210		Cabo San Lucas	MEX		04/17/2023	10.420	173,037						300,789	03/15/2023
100102348	CF	Davenport	FL		06/07/2023	7.750	300,384		(78)				395,000	08/11/2022
100102349	CF	Minneapolis	MN		06/07/2023	7.875	97,501		(22)				122,000	08/12/2022
100102350	CF	Kissimmee	FL		06/07/2023	6.999	454,449		(108)				830,000	10/27/2022
100102351	CF	Port Republic	MD		06/07/2023	7.250	967,693		(69)				1,290,000	08/26/2022
100102352	CF	Chelan	WA		06/07/2023	7.625	279,864		(6)				390,000	08/13/2022
100102354	CF	Medway	MA		06/07/2023	7.750	766,478		21				950,000	09/28/2022
100102355	CF	New York	NY		06/07/2023	7.500	1,041,214		(602)				1,250,000	08/18/2022
100102356	CF	Sarasota	FL		06/07/2023	7.250	381,491		34				485,000	09/07/2022
100102357	CF	Santa Ana	CA		06/07/2023	7.375	632,454		13				975,000	08/15/2022
100102359	CF	Hackensack	NJ		06/07/2023	7.750	578,283		(87)				770,000	10/21/2022
100102360	CF	Highland	CA		06/07/2023	6.875	398,240		(57)				590,000	09/10/2022
100102361		Woodbridge	CT		06/07/2023	7.375	322,968		(143)				445,000	08/05/2022
100102362	CF	S Lake Tahoe	CA		06/07/2023	7.375	2,551,170		(273)				4,056,000	10/25/2022
100102364	CF	Norco	CA		06/07/2023	7.250	687,737		(89)				1,210,000	10/29/2022
100102365	CF	Middleburg	FL		06/07/2023	8.250	343,167		36				435,000	11/23/2022
100102368	CF	Tooele	UT		06/07/2023	7.375	555,853		91				715,000	10/18/2022
100102369	CF	Litchfield	NH		06/07/2023	6.750	248,692		55				460,000	09/06/2022
100102372	CF	Richmond	TX		06/07/2023	6.625	489,883		14				646,000	10/27/2022
100102373	CF	Myrtle Beach	SC		06/07/2023	7.625	316,883		(8)				457,000	09/22/2022
100102374	CF	Lakewood	CO		06/07/2023	8.500	825,776		(275)				1,190,000	01/24/2023
100102375	CF	Florence	KY		06/07/2023	7.375	247,505		(62)				325,000	08/26/2022
100102379	CF	Los Angeles	CA		06/07/2023	8.125	969,809		(454)				1,180,000	01/25/2023
100102380	CF	Bellflower	CA		06/07/2023	7.125	442,300		(83)				700,000	02/18/2023
100102381	CF	West Palm Beach	FL		06/07/2023	9.375	279,325		(3,772)				415,000	01/30/2023
100102383	CF	Rockville	MD		06/07/2023	8.375	827,874		(272)				1,090,000	02/17/2023
100102385	CF	Antelope	CA		06/07/2023	9.875	721,011		(348)				771,500	02/08/2023
100102386	CF	Manteca	CA		06/07/2023	9.000	529,513		(5)				675,000	02/02/2023
100102387	CF	Paradise Valley	AZ		06/07/2023	7.500	1,035,498		(334)				1,300,000	02/13/2023
100102388	CF	Tisbury	MA		06/07/2023	8.375	918,173		(322)				1,200,000	01/26/2023
100102389	CF	Indio	CA		06/07/2023	8.750	811,158		(359)				1,050,000	02/09/2023
100102390	CF	Bloomingdale	IL		06/07/2023	7.000	364,314		(56)				870,000	09/30/2022
100102391	CF	Millbury	MA		06/07/2023	7.750	309,174		(202)				575,000	09/22/2022
100102393	CF	Santa Paula	CA		06/07/2023	7.750	415,812		(183)				535,000	11/08/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102396	CF	Little Torch Key	FL		06/07/2023	7.875	374,495		(249)				1,150,000	10/14/2022
100102397	CF	Ramona	CA		06/07/2023	6.500	380,165		81				790,000	08/22/2022
100102398	CF	Enterprise	OR		06/07/2023	6.999	147,844		(90)				275,000	09/28/2022
100102399	CF	Sacramento	CA		06/07/2023	7.625	364,598		(242)				460,000	08/24/2022
100102400	CF	Murrieta	CA		06/07/2023	6.625	490,810		62				660,000	08/23/2022
100102402	CF	Tallahassee	FL		06/07/2023	7.875	178,053		(253)				206,000	10/20/2022
100102405	CF	McCall	ID		06/07/2023	8.375	666,532		(123)				767,000	09/14/2022
100102407	CF	Half Moon Bay	CA		06/07/2023	7.250	753,614		17				3,250,000	11/02/2022
100102409	CF	Spokane	WA		06/07/2023	6.999	393,860		137				530,000	11/03/2022
100102411	CF	Seminole	FL		06/07/2023	7.250	430,307		(197)				562,000	09/27/2022
100102413	CF	Myrtle Creek	OR		06/07/2023	8.750	247,594		(232)				285,000	09/20/2022
100102414	CF	Provo	UT		06/07/2023	10.125	736,395		(252)				995,000	12/14/2022
100102415	CF	La Quinta	CA		06/07/2023	6.625	458,400		54				570,000	08/25/2022
100102416	CF	Tucson	AZ		06/07/2023	7.625	286,515		(83)				410,000	09/13/2022
100102418	CF	Oak Creek	CO		06/07/2023	8.250	716,509		(267)				1,375,000	08/09/2022
100102419	CF	Miami Lakes	FL		06/07/2023	8.375	451,631		(242)				505,000	10/31/2022
100102421	CF	Richmond	TX		06/07/2023	7.999	304,429		(285)				370,000	10/31/2022
100102423	CF	Santa Rosa	CA		06/07/2023	7.625	790,888		(32)				1,050,000	08/11/2022
100102424	CF	Long Beach	CA		06/07/2023	7.375	1,251,631		(1,177)				1,900,000	08/09/2022
100102426	CF	Gulf Shores	AL		06/07/2023	7.875	270,783		(71)				330,000	09/12/2022
100102427	CF	North Bay Village	FL		06/07/2023	7.625	348,690		(175)				417,800	09/16/2022
100102428	CF	Houston	TX		06/07/2023	7.750	159,540		(233)				229,000	08/19/2022
100102430	CF	Garland	TX		06/07/2023	8.000	120,261		(142)				155,000	08/17/2022
100102431	CF	Kissimmee	FL		06/07/2023	8.125	651,754		(322)				845,000	10/27/2022
100102432	CF	Orlando	FL		06/07/2023	6.875	259,912		(71)				390,000	07/14/2022
100102433	CF	Murfreesboro	TN		06/07/2023	6.500	212,524		63				371,500	09/19/2022
100102434	CF	Phoenix	AZ		06/07/2023	8.250	328,680		(74)				435,000	09/24/2022
100102441	CF	North Billerica	MA		06/07/2023	8.750	499,116		(40)				621,000	09/19/2022
100102442	CF	Jacksonville	FL		06/07/2023	8.125	394,844		(201)				590,000	08/10/2022
100102445	CF	Miramar	FL		06/07/2023	8.875	736,994		(162)				810,000	11/30/2022
100102446	CF	Essex	MD		06/07/2023	7.625	263,737		(133)				300,000	08/19/2022
100102448	CF	Phoenix	AZ		06/07/2023	7.625	1,752,888		1,051				2,250,000	08/09/2022
100102450	CF	Albrightsville	PA		06/07/2023	7.625	229,963		(124)				300,000	11/01/2022
100102451	CF	Driftwood	TX		06/07/2023	7.250	963,339		(280)				1,320,000	09/22/2022
100102452	CF	Rocklin	CA		06/07/2023	6.875	1,015,714		185				1,350,000	08/16/2022
100102455	CF	Santa Rosa Beach	FL		06/07/2023	9.500	1,015,706		(243)				1,280,000	12/19/2022
100102456	CF	San Juan Capistrano	CA		06/07/2023	6.999	781,638		(249)				2,000,000	08/15/2022
100102457	CF	Homer Glen	IL		06/07/2023	7.375	528,978		(28)				661,000	10/20/2022
100102458	CF	Panama City Beach	FL		06/07/2023	6.875	323,629		1				460,000	08/08/2022
100102460	CF	Waxhaw	NC		06/07/2023	10.125	1,068,871		(647)				1,200,000	02/09/2023
100102461		Davenport	FL		06/07/2023	6.875	198,471		49				255,000	07/15/2022
100102463	CF	Holladay	UT		06/07/2023	6.999	1,094,369		30				1,369,000	09/13/2022
100102464	CF	San Diego	CA		06/07/2023	6.999	436,915		152				574,000	09/22/2022
100102465	CF	Freeport	FL		06/07/2023	9.500	598,637		(161)				687,000	02/24/2023
100102468	CF	Jackson	NJ		06/07/2023	7.625	213,386		(44)				265,000	08/04/2022
100102469	CF	Jacksonville	FL		06/07/2023	9.750	429,435		12				540,000	02/27/2023
100102470	CF	Agoura Hills	CA		06/07/2023	6.875	760,963		29				1,250,000	08/17/2022
100102471	CF	Richmond	TX		06/07/2023	6.500	235,520		23				391,000	07/29/2022
100102473	CF	San Tan Valley	AZ		06/07/2023	6.750	264,558		13				465,000	07/28/2022
100102474	CF	Jacksonville	FL		06/07/2023	9.250	151,241		(112)				205,000	02/10/2023
100102475	CF	Miramar Beach	FL		06/07/2023	6.999	139,473		(247)				350,000	09/30/2022
100102476	CF	Coopersburg	PA		06/07/2023	7.250	1,044,169		286				1,395,000	10/07/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102478	CF	Moorpark	CA		06/07/2023	6.875	727,828		(50)				1,395,000	08/06/2022
100102479	CF	Dewey	AZ		06/07/2023	8.125	502,608		(197)				550,000	08/02/2022
100102480	CF	Odessa	TX		06/07/2023	7.875	832,738		(1,221)				1,250,000	08/08/2022
100102482	CF	Templeton	MA		06/07/2023	7.625	520,082		(24)				665,000	08/01/2022
100102483	CF	Deer Park	IL		06/07/2023	6.999	325,777		(37)				495,000	09/21/2022
100102484	CF	San Antonio	TX		06/07/2023	6.625	264,953		10				330,000	08/10/2022
100102485	CF	Acampo	CA		06/07/2023	7.625	720,186		(155)				1,100,000	07/29/2022
100102486	CF	Highland	CA		06/07/2023	6.875	460,218		(318)				635,000	05/09/2022
100102488	CF	Humble	TX		06/07/2023	6.990	290,580		(68)				365,000	08/11/2022
100102489	CF	Montverde	FL		06/07/2023	8.500	281,947		(106)				360,000	07/29/2022
100102490	CF	Fall River	MA		06/07/2023	7.625	380,515		(174)				600,000	08/15/2022
100102491	CF	Chapel Hill	NC		06/07/2023	6.250	364,512		161				1,150,000	08/04/2022
100102492	CF	Pembroke Pines	FL		06/07/2023	7.375	159,591		(349)				245,000	11/10/2022
100102493	CF	Eaton	CO		06/07/2023	7.000	490,716		(64)				615,000	11/08/2022
100102494	CF	Austin	TX		06/07/2023	8.125	557,522		(413)				895,000	08/02/2022
100102496	CF	Chula Vista	CA		06/07/2023	7.250	386,051		8				865,000	10/18/2022
100102497	CF	Palm Harbor	FL		06/07/2023	7.125	632,476		7				817,000	11/10/2022
100102498	CF	Nampa	ID		06/07/2023	7.875	557,899		(117)				1,100,000	10/31/2022
100102499	CF	Panama City Beach	FL		06/07/2023	10.999	479,513		(216)				590,000	12/01/2022
100102500	CF	Bradenton	FL		06/07/2023	8.875	315,158		(204)				850,000	10/18/2022
100102501	CF	Orlando	FL		06/07/2023	7.875	1,198,977		231				1,620,000	11/09/2022
100102503	CF	Gloucester City	NJ		06/07/2023	10.250	138,384		(22)				205,000	10/31/2022
100102504	CF	Pace	FL		06/07/2023	9.375	274,587		(175)				350,000	11/14/2022
100102505	CF	Mount Juliet	TN		06/07/2023	6.625	548,407		18				703,000	10/31/2022
100102507	CF	Miami	FL		06/07/2023	8.125	952,878		(411)				1,500,000	11/17/2022
100102508	CF	Coral Gables	FL		06/07/2023	6.625	379,964		112				584,000	08/18/2022
100102516		Lexington	KY		06/07/2023	9.500	153,544		(117)				220,000	02/03/2023
100102517		Hollywood	FL		06/07/2023	6.875	134,312		24				485,000	11/22/2022
100102518		Saint Petersburg	FL		06/07/2023	8.875	304,339		(150)				374,000	01/26/2023
100102519		Marco Island	FL		06/07/2023	7.375	219,366		(58)				325,000	11/30/2022
100102520		Baltimore	MD		06/07/2023	7.875	141,092		(87)				200,000	11/23/2022
100102521		Fitchburg	MA		06/07/2023	7.999	242,060		(160)				345,000	09/14/2022
100102522		North Port	FL		06/07/2023	7.999	327,784		(63)				450,000	08/18/2022
100102523		Davenport	FL		06/07/2023	6.750	302,377		178				486,000	11/23/2022
100102524		Kissimmee	FL		06/07/2023	7.875	233,841		(60)				330,000	02/09/2023
100102526		Chardon	OH		06/07/2023	8.875	164,276		(164)				205,000	11/09/2022
100102527		Los Angeles	CA		06/07/2023	6.875	708,147		81				1,195,000	07/29/2022
100102528		Warrenton	VA		06/07/2023	7.625	277,289		(22)				360,000	08/15/2022
100102531		Asheville	NC		06/07/2023	7.000	544,882		157				725,000	11/10/2022
100102533		Chicago	IL		06/07/2023	8.250	268,108		(68)				375,000	09/28/2022
100102534		Colorado Springs	CO		06/07/2023	7.625	217,140		(112)				317,000	11/18/2022
100102536		Spring	TX		06/07/2023	6.750	229,627		77				335,000	09/20/2022
100102537		Saint Albans	NY		06/07/2023	6.625	244,886		123				625,000	09/16/2022
100102538		Washington	DC		06/07/2023	7.250	462,344		25				625,000	09/12/2022
100102539		Kissimmee	FL		06/07/2023	7.875	315,147		(161)				410,000	09/20/2022
100102541		Front Royal	VA		06/07/2023	8.750	144,119		(122)				171,000	09/26/2022
100102542		Coalville	UT		06/07/2023	7.750	339,464		(143)				800,000	08/12/2022
100102544		Jupiter	FL		06/07/2023	7.875	438,186		(109)				535,000	10/07/2022
100102545		Chicago	IL		06/07/2023	7.875	330,629		(22)				430,000	09/29/2022
100102546		Richardson	TX		06/07/2023	8.500	357,130		(348)				560,000	12/16/2022
100102547		Sarasota	FL		06/07/2023	6.500	177,026		104				512,000	07/06/2022
100102548		Silver Spring	MD		06/07/2023	8.500	113,868		(105)				180,000	09/28/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102551		Las Cruces	NM		06/07/2023	6.625	195,931		126				320,000	07/26/2022
100102553		Philadelphia	PA		06/07/2023	10.000	132,503		(146)				170,000	11/18/2022
100102554		O Fallon	MO		06/07/2023	7.875	172,111		(107)				220,000	07/29/2022
100102555		Dover	DE		06/07/2023	7.625	224,109		7				265,000	06/30/2022
100102556		Clifton	NJ		06/07/2023	6.999	160,575		17				240,000	08/16/2022
100102557		New Buffalo	MI		06/07/2023	7.250	269,096		(69)				440,000	11/07/2022
100102558		Dallas	TX		06/07/2023	6.875	125,744		37				180,000	08/12/2022
100102559		Dallas	TX		06/07/2023	6.875	118,822		33				170,000	08/12/2022
100102560		Tool	TX		06/07/2023	7.500	542,482		(70)				800,000	11/09/2022
100102561		Saint Cloud	FL		06/07/2023	7.875	218,059		(165)				318,000	08/02/2022
100102562		Houston	TX		06/07/2023	7.250	297,294		(3)				385,000	08/04/2022
100102563		San Mateo	CA		06/07/2023	9.625	765,413		(420)				2,330,000	11/28/2022
100102564		Davenport	FL		06/07/2023	7.500	178,829		(16)				260,000	08/19/2022
100102566		Reno	NV		06/07/2023	6.750	342,153		54				524,072	10/26/2022
100102568		Lawrence	KS		06/07/2023	8.625	185,696		(114)				250,000	02/23/2023
100102569		Lancaster	PA		06/07/2023	7.500	317,867		29				424,000	11/15/2022
100102570		Vestavia Hills	AL		06/07/2023	7.750	247,816		(59)				328,300	02/28/2023
100102571		Lahaina	HI		06/07/2023	10.625	473,394		(30)				700,000	12/02/2022
100102572		Richardson	TX		06/07/2023	8.500	356,913		(345)				540,000	12/16/2022
100102573		Conroe	TX		06/07/2023	8.999	219,908		(198)				280,000	11/29/2022
100102574		Townsend	MT		06/07/2023	8.250	216,470		(166)				344,000	02/28/2023
100102576		North Port	FL		06/07/2023	7.625	248,293		(28)				355,000	11/11/2022
100102577		Tampa	FL		06/07/2023	9.375	327,201		(16)				430,000	02/28/2023
100102578		Tobyhanna	PA		06/07/2023	7.500	230,076		(16)				325,000	10/18/2022
100102579		Akron	OH		06/07/2023	8.750	81,644		(78)				102,000	11/14/2022
100102580		Palm Beach Gardens	FL		06/07/2023	6.875	315,588		65				490,000	11/16/2022
100102581		Desert Hot Springs	CA		06/07/2023	8.125	369,868		(179)				510,000	08/04/2022
100102583		Clifton	NJ		06/07/2023	6.999	143,118		16				220,000	08/16/2022
100102584		Maryville	TN		06/07/2023	7.625	192,165		(90)				250,000	11/14/2022
100102586		Lake Grove	NY		06/07/2023	7.250	324,180		52				444,000	08/17/2022
100102589		Reno	NV		06/07/2023	6.875	135,988		57				217,000	08/10/2022
100102590		Bechtelsville	PA		06/07/2023	6.999	199,986		28				450,000	08/05/2022
100102591		Memphis	TN		06/07/2023	8.875	104,636		(151)				135,000	11/15/2022
100102592		Baltimore	MD		06/07/2023	8.875	151,325		(169)				200,000	11/08/2022
100102593		Clarksville	IN		06/07/2023	7.625	110,242		(37)				145,000	11/14/2022
100102594		Lynnfield	MA		06/07/2023	8.500	529,605		(172)				860,000	12/15/2022
100102595		New Britain	CT		06/07/2023	7.625	208,356		(96)				265,000	10/05/2022
100102596		Philadelphia	PA		06/07/2023	10.125	179,905		(131)				238,000	10/26/2022
100102597		Martinsburg	WV		06/07/2023	8.625	183,088		(27)				225,000	10/27/2022
100102598		Keansburg	NJ		06/07/2023	7.999	240,086		(69)				330,000	10/31/2022
100102599		Detroit	MI		06/07/2023	7.000	358,982		199				485,000	11/14/2022
100102600		Herndon	VA		06/07/2023	8.250	486,637		(246)				705,000	12/27/2022
100102601		Las Vegas	NV		06/07/2023	8.250	345,921		(86)				535,000	10/24/2022
100102604	CF	Ellsworth	ME		06/22/2023	8.250	573,237		(52)				736,000	07/01/2022
100102606	CF	Honolulu	HI		06/22/2023	9.250	479,803		(193)				550,000	07/19/2022
100102607	CF	Fairburn	GA		06/22/2023	6.875	201,409		22				280,000	09/14/2022
100102608	CF	Woodstock	GA		06/22/2023	6.625	245,494		2				415,000	09/06/2022
100102609	CF	Saint Louis	MO		06/22/2023	9.625	258,245		(54)				301,000	06/30/2022
100102610	CF	Kaneohe	HI		06/22/2023	8.875	1,082,830		(377)				1,325,000	09/21/2022
100102611	CF	Jackson Township	NJ		06/22/2023	7.250	380,860		(50)				545,000	09/23/2022
100102613	CF	Lorton	VA		06/22/2023	7.375	1,200,599		(175)				1,500,000	10/07/2022
100102614	CF	Lawrenceville	GA		06/22/2023	7.250	457,196		(100)				578,500	10/19/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102615	CF	Naples	FL		06/22/2023	9.375	965,594		(711)				1,510,000	12/02/2022
100102616	CF	Inverness	IL		06/22/2023	8.750	1,368,877		295				1,650,000	10/06/2022
100102617	CF	Dublin	CA		06/22/2023	8.500	1,151,109		2,811				1,652,000	10/28/2022
100102618	CF	Torrance	CA		06/22/2023	8.500	1,221,859		(415)				1,450,000	11/01/2022
100102619	CF	Spokane Valley	WA		06/22/2023	7.875	418,391		295				546,000	07/01/2022
100102620	CF	Camarillo	CA		06/22/2023	8.875	691,379		(197)				810,000	10/24/2022
100102623	CF	Murrieta	CA		06/22/2023	8.990	645,445		(638)				801,000	11/08/2022
100102624	CF	Miami Shores	FL		06/22/2023	8.375	704,744		(394)				1,410,000	11/30/2022
100102625	CF	Middleburg Heights	OH		06/22/2023	8.750	227,319		(321)				260,000	11/14/2022
100102626		Castro Valley	CA		06/22/2023	7.875	610,635		(159)				1,000,000	07/08/2022
100102627	CF	Los Angeles	CA		06/22/2023	7.875	214,019		(165)				520,000	06/01/2022
100102628	CF	Kingston	WA		06/22/2023	8.875	383,611		(122)				670,000	11/18/2022
100102629	CF	Davie	FL		06/22/2023	8.990	586,880		(143)				720,000	12/02/2022
100102630	CF	Coral Springs	FL		06/22/2023	8.750	497,078		(78)				600,000	11/10/2022
100102631	CF	Greer	SC		06/22/2023	9.250	205,520		(115)				264,000	12/01/2022
100102632	CF	Cutler Bay	FL		06/22/2023	8.250	400,641		416				650,000	12/13/2022
100102633	CF	Sarasota	FL		06/22/2023	8.500	329,049		(200)				395,000	11/16/2022
100102634	CF	Las Vegas	NV		06/22/2023	8.875	512,993		(325)				711,000	12/13/2022
100102636		Las Vegas	NV		06/22/2023	8.875	459,461		881				670,000	11/29/2022
100102637	CF	Ocala	FL		06/22/2023	8.875	524,114		(183)				655,000	12/14/2022
100102638	CF	Gilbert	AZ		06/22/2023	8.250	957,657		(37)				1,200,000	12/08/2022
100102639	CF	Perris	CA		06/22/2023	8.375	382,787		760				585,000	12/09/2022
100102640	CF	Marina Del Rey	CA		06/22/2023	8.990	1,547,953		(1,591)				2,075,000	10/14/2022
100102641	CF	Hacienda Heights	CA		06/22/2023	9.000	634,126		(104)				900,000	11/25/2022
100102642	CF	Surfside Beach	TX		06/22/2023	9.750	185,076		(308)				249,000	11/09/2022
100102643	CF	San Diego	CA		06/22/2023	9.125	801,221		(30)				1,040,000	11/01/2022
100102644	CF	Puyallup	WA		06/22/2023	8.750	945,937		(138)				1,175,000	12/19/2022
100102645	CF	New Braunfels	TX		06/22/2023	9.250	304,039		(460)				370,000	11/09/2022
100102646	CF	Las Vegas	NV		06/22/2023	8.625	410,678		(382)				489,000	12/07/2022
100102647	CF	Greenport	NY		06/22/2023	8.250	496,642		(266)				620,000	12/19/2022
100102648	CF	Shelby Township	MI		06/22/2023	8.875	196,462		(126)				250,000	12/16/2022
100102649	CF	Peoria	AZ		06/22/2023	8.625	881,604		(339)				1,075,000	12/16/2022
100102650	CF	San Diego	CA		06/22/2023	8.250	841,323		(294)				1,005,000	12/14/2022
100102651	CF	Fayetteville	NC		06/22/2023	9.875	164,195		(159)				181,000	12/13/2022
100102653	CF	Minco	OK		06/22/2023	8.375	194,357		(49)				262,000	12/16/2022
100102654	CF	Dubuque	IA		06/22/2023	9.500	439,509		(173)				500,000	12/12/2022
100102655	CF	Palmdale	CA		06/22/2023	8.375	254,931		67				405,000	12/22/2022
100102656	CF	Hallandale Beach	FL		06/22/2023	8.875	220,618		(1,175)				410,000	12/15/2022
100102657	CF	San Antonio	TX		06/22/2023	8.250	648,449		(276)				790,000	01/18/2023
100102659	CF	Richmond	TX		06/22/2023	8.625	563,074		(331)				740,000	12/19/2022
100102660	CF	Watkins	CO		06/22/2023	8.500	529,417		(234)				735,000	12/23/2022
100102661	CF	Riverside	CA		06/22/2023	7.875	1,546,474		2,739				2,750,000	01/26/2023
100102662	CF	Suffolk	VA		06/22/2023	8.000	510,026		(200)				625,000	12/28/2022
100102663	CF	Portland	OR		06/22/2023	8.990	683,823		(90)				881,500	01/09/2023
100102664	CF	Buena Park	CA		06/22/2023	7.750	547,794		(2,170)				1,055,000	12/30/2022
100102666	CF	Mission Viejo	CA		06/22/2023	8.125	792,812		(242)				975,000	12/19/2022
100102668	CF	Desert Hot Springs	CA		06/22/2023	8.625	340,198		(129)				430,000	12/28/2022
100102670	CF	Wimauma	FL		06/22/2023	8.500	536,866		(169)				670,000	01/13/2023
100102671	CF	Princeville	HI		06/22/2023	8.875	1,530,952		(465)				1,780,000	01/03/2023
100102672	CF	Fontana	CA		06/22/2023	9.375	511,682		(645)				700,000	12/13/2022
100102673		Millburn	NJ		06/22/2023	7.990	1,246,817		(232)				2,450,000	12/19/2022
100102674	CF	Miami	FL		06/22/2023	7.750	261,211		(185)				475,000	01/12/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102675	CF	Brooklyn	NY		06/22/2023	9.125	708,670		(399)				800,000	12/21/2022
100102676	CF	Lockhart	TX		06/22/2023	8.625	743,044		(531)				941,000	01/09/2023
100102677	CF	Fulshear	TX		06/22/2023	8.125	429,937		(229)				521,000	12/22/2022
100102680		Big Bear Lake	CA		06/22/2023	8.125	554,734		864				720,000	09/26/2022
100102681	CF	Aventura	FL		06/22/2023	7.875	314,885		(195)				404,000	01/04/2023
100102682		Irving	TX		06/22/2023	9.000	322,359		(338)				425,000	09/02/2022
100102683	CF	Moreno Valley	CA		06/22/2023	8.500	346,141		656				540,000	10/04/2022
100102684	CF	Buena Park	CA		06/22/2023	8.000	757,279		2,512				1,050,000	10/06/2022
100102685	CF	Rockville	MD		06/22/2023	7.750	552,803		(213)				730,000	09/02/2022
100102686	CF	Ontario	CA		06/22/2023	8.000	596,947		1,712				845,000	08/31/2022
100102687	CF	San Francisco	CA		06/22/2023	7.750	553,741		(121)				1,250,000	10/11/2022
100102688	CF	Monterey Park	CA		06/22/2023	7.750	987,985		3,705				1,280,000	09/26/2022
100102690	CF	Westminster	CA		06/22/2023	8.500	604,777		(224)				775,000	10/06/2022
100102691		Fresno	CA		06/22/2023	7.875	330,933		(66)				440,000	08/25/2022
100102692	CF	Valencia	CA		06/22/2023	9.500	823,954		(1,352)				1,029,600	11/14/2022
100102693	CF	Anaheim	CA		06/22/2023	8.625	603,544		(416)				750,000	10/28/2022
100102694	CF	Northbrook	IL		06/22/2023	8.625	200,222		(171)				317,000	10/25/2022
100102695	CF	Buffalo Grove	IL		06/22/2023	8.625	178,656		180				210,000	10/17/2022
100102696	CF	Thousand Oaks	CA		06/22/2023	9.375	1,093,295		(463)				1,325,000	10/11/2022
100102697	CF	South San Francisco	CA		06/22/2023	8.125	681,870		(377)				880,000	10/04/2022
100102699	CF	Springfield	VA		06/22/2023	8.250	466,512		(370)				645,000	08/09/2022
100102700	CF	Katy	TX		06/22/2023	7.875	306,570		(258)				370,000	08/25/2022
100102701	CF	Castro Valley	CA		06/22/2023	8.375	838,790		3,040				1,200,000	10/19/2022
100102702	CF	Pittsburgh	PA		06/22/2023	8.250	124,598		(917)				190,000	08/22/2022
100102703	CF	Eastvale	CA		06/22/2023	8.000	508,283		(184)				650,000	10/18/2022
100102704	CF	San Francisco	CA		06/22/2023	8.000	874,392		2,924				1,115,000	10/24/2022
100102706	CF	Virginia Beach	VA		06/22/2023	7.750	207,305		(89)				325,000	01/17/2023
100102707	CF	Park Forest	IL		06/22/2023	9.000	206,076		(83)				250,000	01/04/2023
100102708	CF	Crestline	CA		06/22/2023	8.125	216,979		(140)				635,000	01/23/2023
100102709	CF	Los Angeles	CA		06/22/2023	9.750	445,400		(171)				540,000	11/28/2022
100102710	CF	Grand Prairie	TX		06/22/2023	9.500	384,756		(264)				429,000	01/09/2023
100102711	CF	Fort Pierce	FL		06/22/2023	9.875	325,592		(159)				380,000	12/30/2022
100102712	CF	Yorktown	VA		06/22/2023	8.000	348,915		(396)				460,000	01/13/2023
100102713	CF	Fairfax	VA		06/22/2023	10.125	464,406		(315)				595,000	12/22/2022
100102714	CF	Marietta	GA		06/22/2023	8.125	340,902		(258)				520,000	12/28/2022
100102715	CF	Carver	MA		06/22/2023	8.125	331,510		(183)				500,000	01/19/2023
100102717	CF	Miramar	FL		06/22/2023	7.625	742,545		(323)				1,600,000	01/17/2023
100102718	CF	La Puente	CA		06/22/2023	7.375	520,556		2,630				683,000	08/26/2022
100102719	CF	Chino	CA		06/22/2023	7.375	490,875		2,544				630,000	08/31/2022
100102720		El Monte	CA		06/22/2023	8.125	762,079		2,250				960,000	10/06/2022
100102721	CF	Buena Park	CA		06/22/2023	7.250	574,694		(208)				760,700	06/22/2022
100102722	CF	Corona	CA		06/22/2023	6.999	429,974		(29)				580,000	06/23/2022
100102723	CF	Stanton	CA		06/22/2023	8.500	420,308		(178)				770,000	12/09/2022
100102724	CF	Lancaster	CA		06/22/2023	6.999	301,192		(25)				455,000	06/21/2022
100102725	CF	Rossville	GA		06/22/2023	7.250	222,890		288				315,000	10/11/2022
100102726	CF	Palatine	IL		06/22/2023	9.625	207,686		(900)				290,000	12/09/2022
100102727	CF	Edmond	OK		06/22/2023	7.875	192,261		1,237				341,000	01/25/2023
100102728	CF	Houston	TX		06/22/2023	7.375	473,837		(78)				609,000	08/29/2022
100102730	CF	Spring	TX		06/22/2023	8.125	207,809		(109)				328,000	01/25/2023
100102731	CF	Lake Zurich	IL		06/22/2023	8.500	407,597		(178)				503,000	01/17/2023
100102732	CF	Kissimmee	FL		06/22/2023	8.500	350,886		(224)				419,500	01/10/2023
100102733	CF	Fairburn	GA		06/22/2023	8.375	364,233		(248)				435,000	01/13/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102734	CF	Jurupa Valley	CA		06/22/2023	9.875	613,529		(165)				707,000	11/21/2022
100102735	CF	Studio City	CA		06/22/2023	8.250	1,613,735		(576)				2,600,000	01/10/2023
100102738	CF	Milford	MI		06/22/2023	8.250	424,146		(362)				1,000,000	01/23/2023
100102739	CF	Marathon	FL		06/22/2023	9.250	826,950		(120)				1,100,000	01/31/2023
100102740	CF	Riverside	CA		06/22/2023	8.250	387,207		(359)				550,000	02/03/2023
100102741	CF	Compton	CA		06/22/2023	8.625	481,551		(172)				672,000	01/30/2023
100102742	CF	Brandon	FL		06/22/2023	7.875	258,792		1,073				379,000	01/19/2023
100102743	CF	Heber	CA		06/22/2023	7.625	233,336		3,385				471,000	01/11/2023
100102744	CF	Acton	CA		06/22/2023	8.125	656,778		(278)				800,000	01/13/2023
100102745	CF	Irvine	CA		06/22/2023	8.375	1,110,515		(263)				1,569,000	11/29/2022
100102746	CF	Valencia	CA		06/22/2023	8.375	875,985		(323)				1,085,000	01/24/2023
100102747	CF	Atlanta	GA		06/22/2023	8.250	288,334		(281)				385,000	01/27/2023
100102748	CF	Fayetteville	NC		06/22/2023	8.000	422,954		1,587				607,000	01/24/2023
100102749	CF	Los Angeles	CA		06/22/2023	7.750	283,947		(228)				900,000	01/30/2023
100102750	CF	Downey	CA		06/22/2023	7.875	875,840		(249)				1,150,000	02/11/2023
100102751	CF	Everett	WA		06/22/2023	8.750	201,758		(218)				520,000	01/24/2023
100102752	CF	El Monte	CA		06/22/2023	6.875	508,286		(19)				750,000	10/12/2022
100102753		Hollister	CA		06/22/2023	9.500	747,002		(353)				800,000	11/01/2022
100102754	CF	Plano	TX		06/22/2023	7.375	644,147		(69)				730,000	07/29/2022
100102757	CF	Charlotte	NC		06/22/2023	8.125	245,539		(161)				356,000	02/03/2023
100102758	CF	Sunny Isles Beach	FL		06/22/2023	8.000	512,562		(359)				660,000	02/03/2023
100102759		Calexico	CA		06/22/2023	8.125	164,034		(210)				330,000	02/06/2023
100102760	CF	Alvin	TX		06/22/2023	7.750	376,759		(170)				460,000	02/22/2023
100102761	CF	Tucson	AZ		06/22/2023	8.000	789,448		(129)				990,000	02/21/2023
100102762	CF	Maitland	FL		06/22/2023	7.750	425,618		(1)				720,000	02/24/2023
100102763	CF	Las Vegas	NV		06/22/2023	7.750	1,686,292		(643)				2,400,000	02/13/2023
100102764	CF	Running Springs	CA		06/22/2023	8.750	227,933		(144)				300,500	02/11/2023
100102766	CF	Plano	TX		06/22/2023	7.750	364,202		(464)				465,000	02/16/2023
100102767	CF	Fort Worth	TX		06/22/2023	8.625	313,403		(269)				369,500	01/31/2023
100102768	CF	Saint George	UT		06/22/2023	7.875	728,775		(185)				922,000	02/03/2023
100102770	CF	Castro Valley	CA		06/22/2023	7.625	1,012,308		1,373				1,650,000	02/15/2023
100102771	CF	Spicewood	TX		06/22/2023	7.500	213,710		174				505,000	02/13/2023
100102772	CF	South El Monte	CA		06/22/2023	7.750	678,169		(339)				940,000	02/13/2023
100102773	CF	Rancho Palos Verdes	CA		06/22/2023	8.625	3,138,865		(247)				7,000,000	03/09/2023
100102775	CF	Richmond	TX		06/22/2023	7.625	331,250		(173)				475,000	03/03/2023
100102776	CF	Apple Valley	CA		06/22/2023	8.250	933,382		(435)				1,295,000	01/12/2023
100102778	CF	(Tarzana Area) Los Angeles	CA		06/22/2023	8.490	190,480		(51)				335,000	01/27/2023
100102779	CF	Henderson	NV		06/22/2023	9.875	1,346,371		(286)				1,700,000	01/24/2023
100102780	CF	Winchester	CA		06/22/2023	8.000	916,825		(294)				1,200,000	02/09/2023
100102781	CF	Palm Desert	CA		06/22/2023	7.500	1,135,800		(357)				1,400,000	02/14/2023
100102783	CF	La Verne	CA		06/22/2023	10.999	799,615		(259)				915,000	02/01/2023
100102784	CF	La Mesa	CA		06/22/2023	9.875	771,711		(261)				1,010,000	01/12/2023
100102785	CF	Staten Island	NY		06/22/2023	7.750	605,171		(392)				930,000	03/03/2023
100102786	CF	Imperial	CA		06/22/2023	8.875	557,530		31				751,000	02/09/2023
100102787	CF	El Dorado Hills	CA		06/22/2023	9.750	909,661		(318)				1,013,000	02/09/2023
100102788	CF	Honolulu	HI		06/22/2023	7.875	2,080,191		(588)				3,150,000	03/14/2023
100102789	CF	Palo Alto	CA		06/22/2023	7.875	1,901,180		(501)				2,500,000	02/21/2023
100102790	CF	Pendleton	IN		06/22/2023	7.990	336,494		(140)				410,000	03/01/2023
100102792	CF	Williamstown	NJ		06/22/2023	9.250	162,786		(162)				237,000	02/28/2023
100102793	CF	Carlsbad	CA		06/22/2023	8.250	1,159,253		(37)				1,625,000	03/10/2023
100102794	CF	Odessa	TX		06/22/2023	8.500	270,409		(199)				327,000	03/16/2023
100102795	CF	Dallas	TX		06/22/2023	8.625	437,808		533				495,000	03/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102798	CF	Houston	TX		06/22/2023	7.750	471,520		(203)				590,000	02/28/2023
100102800	CF	Old Tappan	NJ		06/22/2023	8.875	1,294,940		(490)				1,800,000	02/23/2023
100102801	CF	Garden Grove	CA		06/22/2023	6.750	440,712		3,859				750,000	01/04/2023
100102802	CF	Salt Lake City	UT		06/22/2023	7.375	563,194		(156)				1,115,000	02/24/2023
100102803	CF	Downingtown	PA		06/22/2023	8.875	624,056		(302)				860,000	02/24/2023
100102804	CF	Palm Springs	CA		06/22/2023	7.875	1,126,594		(340)				1,600,000	02/25/2023
100102805	CF	Temecula	CA		06/22/2023	7.500	868,133		19				1,100,000	12/27/2022
100102807	CF	Middletown	OH		06/22/2023	8.625	273,295		(134)				355,000	03/14/2023
100102808	CF	Fort Worth	TX		06/22/2023	8.625	219,005		(277)				290,000	01/20/2023
100102810		Tannersville	PA		06/22/2023	8.875	299,370		(209)				340,000	02/10/2023
100102811	CF	Boca Raton	FL		06/22/2023	9.875	572,791		267				705,000	03/10/2023
100102812	CF	Ocala	FL		06/22/2023	9.500	248,397		(158)				297,000	03/09/2023
100102813	CF	Clearwater	FL		06/22/2023	8.500	1,141,324		21				1,700,000	03/10/2023
100102814	CF	Goodlettsville	TN		06/22/2023	8.250	313,285		(180)				370,000	10/28/2022
100102815	CF	Missouri City	TX		06/22/2023	7.750	567,906		(632)				700,000	10/25/2022
100102816	CF	Birmingham	AL		06/22/2023	7.125	218,912		349				385,000	10/19/2022
100102817	CF	Warminster	PA		06/22/2023	6.750	453,191		116				525,000	07/21/2022
100102818	CF	(West Hills Area) Los Angeles	CA		06/22/2023	8.875	785,398		(311)				930,000	11/21/2022
100102819	CF	Miami Beach	FL		06/22/2023	8.500	426,266		(186)				660,000	12/21/2022
100102820	CF	Phoenix	AZ		06/22/2023	9.000	629,052		(237)				817,000	12/20/2022
100102821	CF	Eagle	ID		06/22/2023	8.250	873,970		(127)				1,180,000	12/20/2022
100102822	CF	Anaheim	CA		06/22/2023	7.875	1,008,696		(418)				1,545,000	02/02/2023
100102823	CF	Missouri City	TX		06/22/2023	8.750	742,940		(296)				872,000	12/20/2022
100102824	CF	Red Oak	TX		06/22/2023	8.875	408,190		(280)				470,000	12/22/2022
100102825	CF	Burbank	CA		06/22/2023	8.000	1,328,788		(519)				1,665,000	12/12/2022
100102826	CF	Seabrook Island	SC		06/22/2023	7.750	1,448,255		(356)				1,950,000	01/12/2023
100102827	CF	SAN FRANCISCO	CA		06/22/2023	8.250	1,237,568		(72)				1,500,000	12/20/2022
100102828	CF	Charlotte	NC		06/22/2023	8.000	209,333		155				294,000	12/29/2022
100102829	CF	Homestead	FL		06/22/2023	8.500	516,516		(122)				600,000	12/28/2022
100102830	CF	Stroudsburg	PA		06/22/2023	7.750	159,188		(147)				258,000	02/03/2023
100102831	CF	Naples	FL		06/22/2023	8.000	413,050		(214)				725,000	01/19/2023
100102832	CF	Las Vegas	NV		06/22/2023	8.000	413,632		(234)				522,000	01/03/2023
100102833	CF	(Woodland Hills Area) Los Ange	CA		06/22/2023	7.375	1,132,405		(117)				1,650,000	02/03/2023
100102834	CF	Wesley Chapel	FL		06/22/2023	9.000	308,394		(168)				400,000	01/20/2023
100102835	CF	Plantation	FL		06/22/2023	7.750	1,152,713		64				1,575,000	01/25/2023
100102836	CF	(Woodland Hills Area) Los Ange	CA		06/22/2023	7.875	1,397,080		(411)				1,720,000	01/23/2023
100102837	CF	Yorba Linda	CA		06/22/2023	7.375	930,209		(437)				1,250,000	02/07/2023
100102838	CF	Newport Beach	CA		06/22/2023	8.375	820,323		(382)				1,060,000	02/25/2023
100102839		Rochester	MI		06/22/2023	7.256	153,657		(69)				442,000	02/24/2023
100102840	CF	Carrollton	TX		06/22/2023	7.600	309,717		(79)				385,000	02/23/2023
100102841	CF	Waxhaw	NC		06/22/2023	7.475	1,062,315		(111)				1,370,000	03/09/2023
100102842	CF	Mather	CA		06/22/2023	7.750	385,502		(263)				570,000	02/16/2023
100102843	CF	(Reseda Area) Los Angeles	CA		06/22/2023	7.750	957,462		(38)				1,200,000	02/09/2023
100102844	CF	Parker	CO		06/22/2023	8.000	1,223,191		(402)				1,625,000	02/15/2023
100102845	CF	Paso Robles	CA		06/22/2023	7.750	769,779		33				970,000	03/03/2023
100102846	CF	Marietta	GA		06/22/2023	8.000	226,849		(100)				300,000	03/23/2023
100102847	CF	West End	NC		06/22/2023	8.625	1,199,469		(248)				1,480,000	03/14/2023
100102848	CF	Oakland	CA		06/22/2023	7.990	1,004,153		(225)				1,240,000	03/09/2023
100102849		Fuquay Varina	NC		06/22/2023	7.813	310,868		(178)				400,000	02/24/2023
100102851	CF	Santa Cruz	CA		06/22/2023	7.450	522,515		(185)				1,240,000	03/21/2023
100102852	CF	Sherman Oaks Area City of Los	CA		06/22/2023	8.750	1,244,864		(391)				1,435,000	03/27/2023
100102853	CF	Tarzana Area City of Los Ange	CA		06/22/2023	10.125	1,191,896		(47)				1,430,000	03/23/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102855		Bronx	NY		06/22/2023	7.490	713,721		4,636				890,000	07/13/2022
100102856		Tampa	FL		06/22/2023	7.490	176,620		1,181				226,000	07/18/2022
100102858		Port Saint Joe	FL		06/22/2023	6.500	529,766		599				725,000	06/30/2022
100102859		Fremont	CA		06/22/2023	7.000	904,565		15,576				1,425,000	06/17/2022
100102860		Springfield	MA		06/22/2023	6.875	247,290		99				344,500	07/26/2022
100102861		Kissimmee	FL		06/22/2023	6.375	415,149		619				615,000	06/14/2022
100102862		Coral Springs	FL		06/22/2023	7.615	327,123		2,115				450,000	07/19/2022
100102863		West Palm Beach	FL		06/22/2023	6.750	524,175		803				730,000	07/20/2022
100102864		Hackensack	NJ		06/22/2023	7.625	517,262		3,152				653,000	07/25/2022
100102866		Miramar Beach	FL		06/22/2023	6.990	1,325,740		637				1,747,000	07/07/2022
100102868		Kissimmee	FL		06/22/2023	7.375	197,891		1,488				280,000	07/19/2022
100102870		Philadelphia	PA		06/22/2023	6.625	289,480		188				384,000	07/11/2022
100102871		Wappingers Falls	NY		06/22/2023	6.625	253,619		318				395,000	01/19/2022
100102872		Miami	FL		06/22/2023	7.365	470,691		3,507				715,000	08/19/2022
100102873		Tampa	FL		06/22/2023	7.500	188,321		(52)				257,000	07/29/2022
100102874		Lakeland	FL		06/22/2023	7.500	567,987		89				870,000	08/26/2022
100102876		Driggs	ID		06/22/2023	7.750	495,236		(25)				735,000	08/10/2022
100102878		Rowlett	TX		06/22/2023	7.375	215,921		(27)				290,000	09/01/2022
100102879		Gatlinburg	TN		06/22/2023	7.875	208,287		(176)				280,000	09/15/2022
100102880		Portland	OR		06/22/2023	7.250	539,864		(22)				730,000	08/04/2022
100102881		Lithonia	GA		06/22/2023	7.125	233,594		3				315,000	09/14/2022
100102882		Arlington	TX		06/22/2023	6.750	316,411		36				480,000	09/16/2022
100102887		Beachwood	NJ		06/22/2023	8.625	366,492		(18)				460,000	09/23/2022
100102889		El Cajon	CA		06/22/2023	7.500	250,356		(35)				410,000	09/30/2022
100102893		White Plains	NY		06/22/2023	9.000	540,528		(395)				663,239	11/28/2022
100102895		Orange Park	FL		06/22/2023	7.875	191,560		(55)				245,000	10/06/2022
100102896		Duck Key	FL		06/22/2023	8.240	590,367		(297)				717,000	09/30/2022
100102897		Fort Lauderdale	FL		06/22/2023	8.125	254,711		(65)				332,000	10/14/2022
100102898		Miami	FL		06/22/2023	7.750	270,532		(452)				475,000	10/20/2022
100102901		Tobyhanna	PA		06/22/2023	8.250	391,912		(97)				485,000	10/14/2022
100102902		Suffern	NY		06/22/2023	8.865	220,800		(161)				305,000	10/26/2022
100102907		Fort Walton Beach	FL		06/22/2023	9.125	278,527		91				353,000	11/08/2022
100102908		Kansas City	MO		06/22/2023	9.250	125,749		(127)				165,000	10/06/2022
100102913		Long Beach	WA		06/22/2023	8.625	456,619		(367)				550,000	10/26/2022
100102914		Smyrna	GA		06/22/2023	8.875	382,272		(80)				485,000	10/27/2022
100102915		Mcdonough	GA		06/22/2023	8.600	183,218		(213)				250,000	10/14/2022
100102917		Kissimmee	FL		06/22/2023	8.875	295,517		(115)				363,000	11/09/2022
100102920		Waterbury	CT		06/22/2023	8.375	224,188		(231)				350,000	11/02/2022
100102921		Houston	TX		06/22/2023	9.750	312,641		(335)				385,000	12/02/2022
100102922		Atlanta	GA		06/22/2023	9.875	251,547		(194)				315,000	12/01/2022
100102923		Atlanta	GA		06/22/2023	8.750	312,836		(226)				445,000	11/17/2022
100102924		Wausau	WI		06/22/2023	8.875	286,226		(46)				367,000	11/22/2022
100102925		Hagerstown	MD		06/22/2023	9.875	139,822		(118)				200,000	11/28/2022
100102926		Fort Myers	FL		06/22/2023	9.375	293,026		(168)				355,000	12/06/2022
100102928		Miami	FL		06/22/2023	8.750	202,892		(355)				295,000	01/03/2022
100102929		Keaau	HI		06/22/2023	8.625	295,272		(221)				495,000	12/09/2022
100102930		Stuart	FL		06/22/2023	9.500	373,274		(563)				460,000	12/12/2022
100102934		Sussex	NJ		06/22/2023	9.375	221,929		(160)				300,000	12/29/2022
100102935		Lake Elsinore	CA		06/22/2023	8.875	317,366		(87)				425,000	12/13/2022
100102936		Doral	FL		06/22/2023	9.250	228,009		632				320,000	12/22/2022
100102938		Bronx	NY		06/22/2023	8.750	427,799		(459)				640,000	12/21/2022
100102939		Austin	TX		06/22/2023	9.125	417,410		(477)				597,000	12/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102940		Fontana	CA		06/22/2023	8.125	538,720		(297)				800,000	01/19/2023
100102943		Hillsborough	CA		06/22/2023	8.125	319,924		(91)				3,200,000	01/17/2023
100102944		Tampa	FL		06/22/2023	8.375	182,877		(191)				370,000	01/05/2023
100102945		Guttenberg	NJ		06/22/2023	9.125	455,492		577				915,000	12/30/2022
100102946		Pigeon Forge	TN		06/22/2023	8.990	882,391		(580)				1,050,000	12/27/2022
100102948		Corpus Christi	TX		06/22/2023	9.625	549,850		(247)				730,000	12/27/2022
100102949		Miami Gardens	FL		06/22/2023	9.000	308,878		(223)				408,000	12/30/2022
100102950		Hazel Crest	IL		06/22/2023	9.625	169,766		(177)				222,000	12/22/2022
100102951		Fullerton	CA		06/22/2023	8.125	249,256		(123)				685,000	01/05/2023
100102952		Far Rockaway	NY		06/22/2023	8.375	622,836		3,537				980,000	12/22/2022
100102953		Virginia Beach	VA		06/22/2023	8.125	354,977		(163)				555,000	01/20/2023
100102954		Wayne	PA		06/22/2023	7.750	390,660		(177)				635,000	12/29/2022
100102955		Ocoee	FL		06/22/2023	9.000	190,813		(210)				289,000	12/28/2022
100102956		Yonkers	NY		06/22/2023	8.375	536,649		488				700,000	01/09/2023
100102957		Winter Garden	FL		06/22/2023	8.875	230,185		(227)				305,000	01/04/2023
100102959		Phoenix	AZ		06/22/2023	8.125	295,813		(172)				410,000	01/19/2023
100102960		Paterson	NJ		06/22/2023	8.125	348,246		(285)				600,000	12/30/2022
100102961		Tampa	FL		06/22/2023	8.750	275,863		(187)				380,000	01/19/2023
100102962		Pinson	AL		06/22/2023	7.750	206,076		(84)				345,000	01/26/2023
100102963		Miami Gardens	FL		06/22/2023	9.250	171,308		(197)				400,000	01/30/2023
100102964		Desert Hot Springs	CA		06/22/2023	8.125	159,354		(143)				380,000	01/26/2023
100102965		Anaheim	CA		06/22/2023	8.375	287,363		(83)				645,000	01/12/2023
100102966		Loxahatchee	FL		06/22/2023	8.750	394,301		(84)				795,000	01/13/2023
100102967		Colton	CA		06/22/2023	8.375	469,016		(146)				585,000	01/10/2023
100102968		Naples	FL		06/22/2023	8.875	367,534		3,589				510,000	01/06/2023
100102969		Los Angeles	CA		06/22/2023	7.990	503,000		(388)				832,000	01/10/2023
100102970		Jacksonville	FL		06/22/2023	7.875	169,928		(81)				278,000	02/17/2023
100102971		Jacksonville	FL		06/22/2023	7.875	169,928		(81)				278,000	02/15/2023
100102972		San Francisco	CA		06/22/2023	7.875	347,786		(9)				2,220,000	01/20/2023
100102973		Jacksonville	FL		06/22/2023	8.125	169,975		(33)				235,000	01/30/2023
100102974		South Richmond Hill	NY		06/22/2023	8.500	600,198		5,517				830,000	01/18/2023
100102975		Palmdale	CA		06/22/2023	8.000	506,487		747				753,000	02/01/2023
100102976		Corona	CA		06/22/2023	7.500	220,390		(77)				825,000	07/29/2022
100102978		Elizabeth	NJ		06/22/2023	8.990	419,084		23				600,000	01/30/2023
100102979		Elizabeth	NJ		06/22/2023	8.990	467,445		30				650,000	01/30/2023
100102981		Elizabeth	NJ		06/22/2023	8.990	560,855		38				785,000	01/30/2023
100102982		Elizabeth	NJ		06/22/2023	8.990	481,245		22				660,000	01/30/2023
100102983		Elizabeth	NJ		06/22/2023	8.990	470,858		35				660,000	01/30/2023
100102984		Brooklyn	NY		06/22/2023	8.500	881,291		(630)				1,200,000	01/19/2023
100102985		Bronx	NY		06/22/2023	7.875	510,585		(263)				875,000	01/17/2023
100102986		Bronx	NY		06/22/2023	7.875	510,051		(255)				850,000	01/17/2023
100102987		Brooklyn	NY		06/22/2023	8.500	901,732		(623)				1,230,000	01/19/2023
100102988		Orem	UT		06/22/2023	7.875	331,087		(49)				500,000	01/27/2023
100102989		Richmond	KY		06/22/2023	8.625	183,936		(17)				250,000	01/25/2023
100102990		Brooklyn	NY		06/22/2023	7.990	978,229		(569)				1,260,000	01/30/2023
100102991		Orlando	FL		06/22/2023	8.500	235,001		(216)				320,000	01/23/2023
100102992		Washington	DC		06/22/2023	7.750	588,329		(179)				2,000,000	01/27/2023
100102993		Atlanta	GA		06/22/2023	7.925	189,347		(149)				415,000	01/20/2023
100102994		Long Beach Township	NJ		06/22/2023	8.875	407,602		(116)				1,600,000	01/19/2023
100102995		Big Bear City	CA		06/22/2023	8.000	166,444		(129)				395,000	03/06/2023
100102996		Arlington	TX		06/22/2023	8.875	282,919		(257)				352,000	01/27/2023
100102997		Rio Rico	AZ		06/22/2023	9.375	215,659		(76)				289,000	02/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102998		San Antonio	TX		06/22/2023	7.875	221,838		(155)				283,000	01/27/2023
100102999		Galveston	TX		06/22/2023	9.375	324,574		(293)				430,000	02/22/2023
100103000		Philadelphia	PA		06/22/2023	8.500	294,499		(211)				445,000	01/25/2023
100103001		New Orleans	LA		06/22/2023	8.750	182,155		(231)				358,000	01/11/2023
100103002		Lincolnshire	IL		06/22/2023	9.375	342,454		(35)				475,000	02/02/2023
100103003		Albany	NY		06/22/2023	8.500	163,494		(51)				235,000	01/27/2023
100103008		Seatac	WA		06/22/2023	8.000	447,918		(72)				775,000	02/28/2023
100103009		Sevierville	TN		06/22/2023	7.875	281,399		(189)				550,000	02/08/2023
100103010		Columbus	OH		06/22/2023	10.250	94,450		(112)				130,000	01/30/2023
100103013		Bridgeport	CT		06/22/2023	8.625	267,349		(214)				360,000	02/10/2023
100103014		Tukwila	WA		06/22/2023	8.000	267,868		(53)				600,000	02/14/2023
100103015		Fresno	CA		06/22/2023	9.125	207,628		(107)				284,900	02/02/2023
100103016		Phoenix	AZ		06/22/2023	9.875	817,425		(550)				980,000	02/13/2023
100103017		Long Beach	CA		06/22/2023	9.250	1,398,824		(48)				1,875,000	02/15/2023
100103018		Wilton	NH		06/22/2023	8.000	214,365		(59)				339,000	02/13/2023
100103019		Homestead	FL		06/22/2023	8.990	292,097		(158)				367,000	03/01/2023
100103021		Waterbury	CT		06/22/2023	8.075	228,667		(128)				315,000	02/03/2023
100103022		Brooklyn	NY		06/22/2023	9.000	585,341		852				985,000	03/17/2023
100103024		Murfreesboro	TN		06/22/2023	8.875	206,451		(183)				241,000	02/08/2023
100103025		Gatlinburg	TN		06/22/2023	8.750	717,707		(435)				1,025,000	02/14/2023
100103026		Miami	FL		06/22/2023	7.500	313,711		(65)				485,000	03/10/2023
100103027		Cranford	NJ		06/22/2023	7.625	420,656		(100)				640,000	02/16/2023
100103028		National City	CA		06/22/2023	8.000	255,662		(127)				470,000	03/02/2023
100103029		Jersey City	NJ		06/22/2023	8.990	399,119		560				770,000	03/09/2023
100103030		Orlando	FL		06/22/2023	8.000	443,185		(47)				625,000	03/08/2023
100103031		Clinton	MA		06/22/2023	9.250	338,894		(134)				470,000	03/13/2023
100103032		Jonesboro	GA		06/22/2023	8.375	178,011		(165)				225,000	02/10/2023
100103033		Williamstown	NJ		06/22/2023	9.375	194,928		(178)				258,000	02/24/2023
100103036		Miami	FL		06/22/2023	8.875	161,375		(152)				220,000	02/25/2023
100103037		Houston	TX		06/22/2023	8.750	430,919		(254)				620,000	02/03/2023
100103038		Riviera Beach	FL		06/22/2023	8.999	142,003		(92)				188,500	02/03/2023
100103039		Clarksville	TN		06/22/2023	7.875	161,797		(70)				210,000	03/21/2023
100103041		Mojave	CA		06/22/2023	8.999	177,943		(31)				235,000	01/30/2023
100103042		Los Angeles	CA		06/22/2023	8.750	394,102		1,653				725,000	03/09/2023
100103043		Shaker Heights	OH		06/22/2023	8.625	172,252		186				224,000	03/15/2023
100103045		Phoenix	AZ		06/22/2023	8.000	295,921		(140)				425,000	03/14/2023
100103046		Jacksonville Beach	FL		06/22/2023	7.500	323,189		(26)				645,000	03/17/2023
100103048		Clarksville	TN		06/22/2023	7.875	173,632		(90)				292,500	03/21/2023
100103049		Indianapolis	IN		06/22/2023	9.250	184,529		(130)				232,000	03/13/2023
100103050		Stone Mountain	GA		06/22/2023	9.125	209,191		(233)				295,000	03/13/2023
100103051		Gloucester City	NJ		06/22/2023	8.275	241,884		(136)				333,000	03/10/2023
100103052		Gulf Shores	AL		06/22/2023	6.750	585,204		215				910,000	10/03/2022
100103053		Rochester Hills	MI		06/22/2023	9.000	160,371		(87)				193,000	10/10/2022
100103056		Hamden	CT		06/22/2023	6.500	309,450		297				430,000	08/03/2022
100103058		CLINTON	CT		06/22/2023	7.750	233,147		(45)				290,000	10/14/2022
100103059		MIAMI	FL		06/22/2023	6.500	563,130		1,476				810,000	07/25/2022
100103060		Cos Cob	CT		06/22/2023	8.875	154,207		(60)				1,355,000	01/26/2023
100103061		Irving	TX		06/22/2023	8.875	292,256		(183)				350,000	09/26/2022
100103063		Gastonia	NC		06/22/2023	10.000	147,888		(139)				190,000	12/05/2022
100103064		Seminole	FL		06/22/2023	6.875	562,194		239				775,000	09/22/2022
100103066		Miami Gardens	FL		06/22/2023	7.750	278,641		(112)				414,000	01/17/2023
100103069		Saint Petersburg	FL		06/22/2023	8.250	179,093		(109)				215,000	01/17/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103070		Fort Worth	TX		06/22/2023	8.500	165,408		(173)				300,000	03/27/2023
100103071		Charlotte	NC		06/22/2023	7.750	275,544		(99)				410,000	02/17/2023
100103074		Hayward	CA		06/22/2023	7.750	658,406		(161)				1,350,000	03/22/2023
100103075		Fort Worth	TX		06/22/2023	7.990	154,803		(118)				210,000	03/30/2023
100103076		Fort Worth	TX		06/22/2023	7.968	172,702		(118)				275,000	03/03/2023
100103077		Marietta	GA		06/22/2023	7.750	179,725		(23)				280,000	03/24/2023
100103078		Monroe	NC		06/22/2023	7.750	189,181		(9)				295,000	02/27/2023
100103079		San Leandro	CA		06/22/2023	8.750	358,925		(82)				652,000	03/29/2023
100103081		Freeport	ME		06/22/2023	7.875	377,046		105				535,000	03/10/2023
100103082		Big Bear Lake	CA		06/22/2023	7.875	258,559		427				714,000	03/29/2023
100103083		Newark	NJ		04/21/2023	7.990	570,930		2,358				750,000	03/30/2023
100103084		Lake Worth	FL		04/21/2023	7.463	144,925		913				230,000	03/30/2023
100103085		Trenton	NJ		04/21/2023	7.417	169,847		1,094				255,000	03/28/2023
100103086		Port Washington	NY		04/21/2023	7.800	806,448		(425)				1,300,000	03/30/2023
100103087		Waterbury	CT		04/21/2023	7.795	182,713		(30)				240,000	04/03/2023
100103088		East Patchogue	NY		04/21/2023	8.100	341,778		(133)				475,000	03/28/2023
100103089		Detroit	MI		04/21/2023	8.837	209,593		(87)				270,000	03/27/2023
100103090		Roosevelt	NY		04/21/2023	7.949	320,195		(174)				440,000	03/22/2023
100103091		Kansas City	MO		04/21/2023	8.550	96,213		(44)				130,000	03/30/2023
100103092		Newark	NJ		04/21/2023	8.700	463,635		243				650,000	03/30/2023
100103093		Kansas City	MO		04/21/2023	8.253	145,527		(48)				190,000	03/30/2023
100103094		Zephyrhills	FL		04/21/2023	7.563	107,870		(46)				301,000	03/31/2023
100103095		Chicago	IL		04/21/2023	8.200	222,946		(77)				290,000	03/29/2023
100103096		Bay Shore	NY		04/21/2023	7.937	364,788		(119)				510,000	03/28/2023
100103097		Dolton	IL		04/21/2023	8.017	120,255		(47)				180,000	03/31/2023
100103098		Bay Shore	NY		04/21/2023	7.999	399,425		(243)				520,000	03/22/2023
100103099		Dayton	OH		04/21/2023	8.353	130,419		(59)				180,000	03/24/2023
100103100		Memphis	TN		04/21/2023	8.948	89,729		(27)				118,000	03/22/2023
100103101		Garfield Heights	OH		04/21/2023	8.087	87,165		(16)				115,000	03/21/2023
100103102		New Haven	CT		04/21/2023	9.062	255,846		199				335,000	03/30/2023
100103103		Memphis	TN		04/21/2023	8.738	90,384		(36)				125,000	03/22/2023
100103104		Bronx	NY		04/21/2023	8.669	571,503		(153)				800,000	03/31/2023
100103105		Centereach	NY		04/21/2023	7.990	309,070		(102)				465,000	03/28/2023
100103106		Medford	NY		04/21/2023	7.850	231,140		(100)				460,000	03/30/2023
100103107		Memphis	TN		04/21/2023	8.412	90,035		(26)				126,000	03/22/2023
100103108		Philadelphia	PA		04/21/2023	7.780	282,146		(143)				520,000	03/27/2023
100103109		Racine	WI		04/21/2023	8.067	182,883		(45)				240,000	03/29/2023
100103110		Mastic Beach	NY		04/21/2023	8.650	511,083		(193)				620,000	03/20/2023
100103111		Garfield Heights	OH		04/21/2023	8.503	101,242		(22)				133,000	03/22/2023
100103112		Markham	IL		04/21/2023	7.717	107,733		(43)				140,000	03/21/2023
100103113		Troy	NY		04/21/2023	7.966	107,756		585				150,000	03/30/2023
100103114		Hazel Crest	IL		04/21/2023	7.717	136,205		(54)				177,000	03/21/2023
100103115		Cleveland	OH		04/21/2023	7.853	117,974		(25)				154,000	04/03/2023
100103116		Garfield Heights	OH		04/21/2023	8.212	89,498		(29)				125,000	03/21/2023
100103117		Garfield Heights	OH		04/21/2023	7.974	85,769		(47)				110,000	03/21/2023
100103118		Grand Rapids	MI		04/21/2023	8.128	155,318		(74)				250,000	03/23/2023
100103119		Kansas City	MO		04/21/2023	7.969	295,963		(69)				389,000	03/27/2023
100103120		Cedartown	GA		04/21/2023	7.712	178,001		(52)				289,000	03/27/2023
100103121		Bellport	NY		04/21/2023	7.968	390,149		(152)				550,000	03/22/2023
100103122		Kansas City	MO		04/21/2023	8.019	172,945		(62)				225,000	03/27/2023
100103123		Woodbury	NJ		04/21/2023	8.170	151,233		485				224,000	03/31/2023
100103124		Aurora	IL		04/21/2023	8.213	212,710		(68)				260,000	03/30/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103125		Deer Park	NY		04/21/2023	7.712	480,505		(134)				675,000	03/27/2023
100103126		West Hartford	CT		04/21/2023	7.890	401,297		(71)				530,000	03/21/2023
100103127		Aurora	IL		04/21/2023	8.063	172,350		(67)				215,000	03/30/2023
100103128		Aurora	IL		04/21/2023	7.963	163,583		(54)				200,000	03/30/2023
100103129		Aurora	IL		04/21/2023	7.794	182,934		(49)				247,000	03/30/2023
100103130		Aurora	IL		04/21/2023	7.938	139,803		(56)				170,000	03/30/2023
100103131		Scranton	PA		04/21/2023	7.528	122,607		(43)				162,000	03/27/2023
100103132		Mayfield	PA		04/21/2023	7.898	112,052		(29)				150,000	03/21/2023
100103134		Hartford	CT		04/21/2023	7.524	109,108		(63)				365,000	03/23/2023
100103135		Homewood	IL		04/21/2023	7.656	228,509		(74)				320,000	03/22/2023
100103136		Bronx	NY		04/21/2023	8.130	543,015		(159)				845,000	03/27/2023
100103137		Haverstraw	NY		04/21/2023	7.680	577,833		(112)				715,000	03/30/2023
100103138		Lansing	IL		04/21/2023	7.612	167,789		(54)				235,000	03/17/2023
100103139		West Allis	WI		04/21/2023	8.203	111,753		(45)				155,000	03/31/2023
100103140		Trenton	NJ		04/21/2023	8.330	111,177		(44)				135,000	03/31/2023
100103141		Trenton	NJ		04/21/2023	8.230	107,056		(43)				130,000	03/31/2023
100103142		Bolingbrook	IL		04/21/2023	7.399	203,641		(121)				280,000	03/20/2023
100103143		Baltimore	MD		04/21/2023	7.776	154,860		770				190,000	03/30/2023
100103144		Trenton	NJ		04/21/2023	8.600	193,187		(74)				250,000	03/31/2023
100103145		Nyack	NY		04/21/2023	7.678	473,529		(91)				625,000	03/29/2023
100103146		Detroit	MI		04/21/2023	8.809	196,999		(71)				255,000	03/21/2023
100103147		Detroit	MI		04/21/2023	8.809	200,861		(73)				260,000	03/21/2023
100103148		Barnegat	NJ		04/21/2023	7.750	222,735		(82)				315,000	03/30/2023
100103149		West Allis	WI		04/21/2023	7.370	103,621		693				174,000	03/31/2023
100103150		Bridgeport	CT		04/21/2023	8.537	319,675		607				500,000	03/30/2023
100103151		Bridgeport	CT		04/21/2023	8.099	186,960		660				385,000	03/30/2023
100103152		Trenton	NJ		04/21/2023	8.664	76,900		(25)				100,000	03/30/2023
100103153		Jamaica	NY		04/21/2023	7.870	695,444		(390)				925,000	04/03/2023
100103154		Bridgeport	CT		04/21/2023	8.199	212,849		674				380,000	03/30/2023
100103155		Bridgeport	CT		04/21/2023	8.224	259,807		799				385,000	03/30/2023
100103156		Newark	NJ		04/21/2023	8.092	708,525		2,545				1,150,000	03/23/2023
100103157		Baltimore	MD		04/21/2023	7.874	166,385		767				205,000	03/23/2023
100103158		College Park	GA		04/21/2023	8.648	201,357		(71)				288,000	03/24/2023
100103159		Lowell	MA		04/21/2023	8.362	441,054		(204)				700,000	03/24/2023
100103160		Monroe	CT		04/21/2023	8.798	429,808		274				641,000	03/31/2023
100103162		Milwaukee	WI		04/21/2023	8.328	106,886		(38)				141,500	03/21/2023
100103163		Trucksville	PA		04/21/2023	7.850	199,872		(67)				280,000	03/23/2023
100103164		Carlisle	PA		04/21/2023	8.500	153,341		(45)				200,000	03/31/2023
100103165		Scranton	PA		04/21/2023	7.990	145,272		592				192,000	03/31/2023
100103166		Schenectady	NY		04/21/2023	8.025	170,572		(66)				276,000	03/29/2023
100103167		Covington	KY		04/21/2023	8.498	151,527		(42)				198,000	03/30/2023
100103168		Brooklyn	NY		04/21/2023	8.625	654,418		(264)				975,000	03/31/2023
100103169		Burlington	NJ		04/21/2023	7.962	137,543		568				225,000	03/28/2023
100103170		Grand Rapids	MI		04/21/2023	8.460	77,126		(33)				170,000	03/24/2023
100103171		Jackson	TN		04/21/2023	7.737	158,216		(38)				208,000	03/17/2023
100103172		Waterbury	CT		04/21/2023	8.062	165,129		(60)				230,000	03/24/2023
100103173		Brooklyn	NY		04/21/2023	8.238	957,866		(462)				1,425,000	03/30/2023
100103174		Cincinnati	OH		04/21/2023	7.899	130,140		542				178,000	03/22/2023
100103175		Texarkana	TX		04/21/2023	8.175	107,900		(33)				151,000	03/20/2023
100103176		Hoffman Estates	IL		04/21/2023	8.120	153,505		(50)				220,000	03/24/2023
100103177		Calumet City	IL		04/21/2023	8.351	128,473		(40)				180,000	03/03/2023
100103178		Calumet City	IL		04/21/2023	8.459	135,186		(29)				180,000	03/03/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103179		Albany	NY		04/21/2023	8.167	179,376		(63)				275,000	03/24/2023
100103180		Cincinnati	OH		04/21/2023	8.044	164,517		9				235,000	03/28/2023
100103181		Cincinnati	OH		04/21/2023	8.462	187,389		54				295,000	03/22/2023
100103182		Euclid	OH		04/21/2023	8.726	92,031		(26)				120,000	03/23/2023
100103183		Euclid	OH		04/21/2023	8.726	92,031		(26)				120,000	03/23/2023
100103184		Monroe	NY		04/21/2023	8.375	112,690		(16)				160,000	03/31/2023
100103185		Waterbury	CT		04/21/2023	8.400	162,252		(64)				210,000	03/24/2023
100103186		Waterbury	CT		04/21/2023	8.597	184,851		(77)				240,000	03/24/2023
100103187		Oceanside	NY		04/21/2023	7.990	155,138		(74)				675,000	03/28/2023
100103188		Waterbury	CT		04/21/2023	8.597	154,554		(59)				200,000	03/24/2023
100103189		Hillside	NJ		04/21/2023	7.900	537,143		2,372				700,000	03/31/2023
100103190		Brick	NJ		04/21/2023	8.285	247,466		(56)				325,000	03/24/2023
100103191		Newfield	NJ		04/21/2023	7.903	212,459		897				295,000	03/22/2023
100103192		Waterbury	CT		04/21/2023	8.467	138,027		(54)				180,000	03/24/2023
100103193		Cleveland	OH		04/21/2023	8.450	91,863		(35)				128,000	03/29/2023
100103194		Manchester	NJ		04/21/2023	7.320	313,917		2,063				400,000	03/24/2023
100103195		Atlantic City	NJ		04/21/2023	8.253	78,868		229				110,000	03/22/2023
100103196		Cleveland	OH		04/21/2023	8.250	115,103		(43)				160,000	03/29/2023
100103197		Newark	NJ		04/21/2023	8.420	421,173		966				550,000	03/31/2023
100103198		Penns Grove	NJ		04/21/2023	8.103	169,887		(70)				220,000	03/22/2023
100103199		DeLand	FL		04/21/2023	7.880	200,944		(118)				445,000	03/31/2023
100103200		Mount Vernon	NY		04/21/2023	8.550	367,751		(150)				475,000	03/27/2023
100103201		Monroe	NY		04/21/2023	7.744	606,836		(131)				1,090,000	03/27/2023
100103202		Evansville	IN		04/21/2023	8.926	101,488		(27)				132,500	03/29/2023
100103203		Passaic	NJ		04/21/2023	8.053	372,710		(65)				515,000	03/29/2023
100103204		Chicago	IL		04/21/2023	8.663	285,805		(106)				370,000	03/20/2023
100103205		Philadelphia	PA		04/21/2023	7.517	118,634		(30)				180,000	03/27/2023
100103206		Poughkeepsie	NY		04/21/2023	8.509	218,623		(81)				305,000	03/21/2023
100103207		Philadelphia	PA		04/21/2023	7.667	210,939		(52)				320,000	03/27/2023
100103208		East Orange	NJ		04/21/2023	8.900	396,978		(146)				550,000	03/30/2023
100103209		Orlando	FL		04/21/2023	8.200	217,803		691				305,000	03/31/2023
100103210		Plant City	FL		04/21/2023	7.990	182,854		(62)				275,000	03/21/2023
100103211		Cambridge	OH		04/21/2023	7.987	113,294		519				148,000	03/30/2023
100103212		Riverview	FL		04/21/2023	7.970	168,931		(59)				300,000	03/21/2023
100103213		Salisbury	MD		04/21/2023	8.078	211,437		(53)				310,000	03/24/2023
100103214		Chicago	IL		04/21/2023	7.900	177,828		(82)				265,000	03/24/2023
100103215		New London	CT		04/21/2023	9.276	217,380		(51)				284,000	03/29/2023
100103216		Brentwood	NY		04/21/2023	8.200	377,974		(215)				567,000	03/21/2023
100103217	CF	Palm Springs	CA		04/26/2023	8.375	1,520,477		(482)				1,875,000	02/01/2023
100103218	CF	Federal Way	WA		04/26/2023	9.000	547,753		374				635,000	04/01/2023
100103219	CF	Los Angeles	CA		04/26/2023	7.625	1,706,715		(165)				2,500,000	04/01/2023
100103220		Cherry Valley	CA		04/26/2023	9.000	623,887		4,772				825,000	04/01/2023
100103221	CF	Beverly Hills	CA		04/26/2023	8.375	3,363,189		(336)				5,700,000	04/01/2023
100103222		Portland	OR		04/26/2023	8.500	366,671		(34)				560,000	04/01/2023
100103223		Panama City	FL		04/26/2023	10.500	186,602		(22)				277,000	04/01/2023
100103225		Louisville	CO		04/26/2023	8.375	356,193		(127)				598,000	04/01/2023
100103226	CF	Fayetteville	GA		04/26/2023	8.999	571,648		(86)				710,000	04/01/2023
100103227		Las Vegas	NV		04/26/2023	8.125	217,801		(51)				362,000	04/01/2023
100103229		Jacksonville	FL		04/26/2023	8.750	169,442		(7)				245,000	04/01/2023
100103230		Monroe	GA		04/26/2023	9.875	547,082		(3,116)				730,000	04/01/2023
100103231	CF	El Dorado	CA		04/27/2023	7.750	453,203		(279)				727,000	03/30/2023
100103232	CF	Fleming Island	FL		04/27/2023	8.500	541,954		(274)				667,000	04/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103233		Macon	GA		04/27/2023	8.875	125,375		(157)				162,000	04/06/2023
100103235		Phoenixville	PA		04/27/2023	8.625	222,075		(67)				292,205	03/30/2023
100103237		Dallas	TX		04/27/2023	7.875	161,273		(141)				271,000	03/29/2023
100103238		Frazier Park	CA		04/27/2023	7.875	268,604		(176)				468,000	03/31/2023
100103239	CF	San Antonio	TX		04/27/2023	9.250	390,285		(337)				410,000	04/03/2023
100103240		Florence	AZ		04/27/2023	8.125	184,169		5				235,000	03/29/2023
100103241		Norco	CA		04/27/2023	8.000	409,513		(204)				810,000	03/30/2023
100103242	CF	Clearwater	FL		04/27/2023	9.750	163,109		(194)				273,000	04/05/2023
100103243		Oklahoma City	OK		04/27/2023	9.500	126,212		(46)				146,000	03/31/2023
100103244	CF	Santa Ana	CA		04/27/2023	8.000	763,841		(295)				940,000	04/06/2023
100103245		Dania Beach	FL		04/27/2023	8.625	764,217		(72)				1,040,000	03/31/2023
100103246		West Palm Beach	FL		04/27/2023	8.625	593,243		(24)				800,000	04/04/2023
100103247	CF	Lehigh Acres	FL		04/27/2023	8.875	248,050		(317)				350,000	04/12/2023
100103248	CF	Delray Beach	FL		04/27/2023	9.875	114,008		(146)				140,000	04/07/2023
100103249	CF	Sherman Oaks	CA		04/27/2023	7.875	508,861		(25)				800,000	03/31/2023
100103250		Cibolo	TX		04/27/2023	7.750	392,376		(55)				560,000	03/29/2023
100103251	CF	Ridgeville	SC		04/27/2023	8.125	127,930		(6,550)				420,000	03/31/2023
100103253		Deltona	FL		04/27/2023	7.750	288,005		(168)				532,000	03/30/2023
100103254	CF	Orlando	FL		04/27/2023	8.875	625,674		(121)				690,000	03/31/2023
100103255	CF	Jacksonville	FL		04/27/2023	8.375	357,031		(218)				430,000	03/31/2023
100103256		Galveston	TX		04/27/2023	9.000	956,104		(296)				1,200,000	03/31/2023
100103257	CF	Santa Clarita (Newhall Area)	CA		04/27/2023	9.375	920,923		(558)				990,000	04/04/2023
100103258	CF	Palm Desert	CA		04/27/2023	8.750	295,164		(240)				375,000	04/03/2023
100103259		Sharpsburg	GA		04/27/2023	8.625	717,838		(430)				985,000	04/05/2023
100103260		Fort Lauderdale	FL		04/27/2023	7.500	592,039		(117)				785,000	03/31/2023
100103261	CF	Waller	TX		04/27/2023	8.750	373,891		(554)				650,000	04/13/2023
100103262	CF	Fort Collins	CO		04/27/2023	9.750	465,797		(294)				590,000	04/11/2023
100103263		San Antonio	TX		04/27/2023	9.250	416,698		(391)				560,000	04/17/2023
100103264		Trenton	NJ		04/27/2023	8.875	110,884		(115)				130,000	04/06/2023
100103265		Los Angeles	CA		04/27/2023	8.250	632,641		(290)				1,185,000	03/24/2023
100103266		Scottsdale	AZ		04/27/2023	8.875	604,418		(37)				750,000	03/29/2023
100103267		Kissimmee	FL		04/27/2023	8.500	453,956		(214)				596,000	04/05/2023
100103268	CF	Godley	TX		04/27/2023	8.625	571,958		(346)				665,000	04/07/2023
100103269		North Myrtle Beach	SC		04/27/2023	8.250	640,255		(213)				900,000	04/05/2023
100103271		Erie	PA		04/27/2023	8.875	163,375		(201)				202,000	03/28/2023
100103272		Wilmington	DE		04/27/2023	8.875	214,179		(238)				325,000	04/12/2023
100103273		Menifee	CA		04/27/2023	8.250	344,152		(264)				680,000	04/10/2023
100103274		Killeen	TX		04/27/2023	8.500	328,507		(306)				415,000	04/10/2023
100103275	CF	Santa Ana	CA		04/27/2023	8.000	646,373		(162)				800,000	03/29/2023
100103276		Fort Lauderdale	FL		04/27/2023	7.500	557,334		(13)				756,000	03/28/2023
100103277	CF	Savannah	GA		04/27/2023	8.750	239,242		(182)				269,000	04/11/2023
100103278		Indio	CA		04/27/2023	8.250	469,070		(165)				615,000	03/29/2023
100103279	CF	Los Angeles	CA		04/27/2023	8.750	485,642		(239)				600,000	03/28/2023
100103280	CF	Cathedral City	CA		04/27/2023	9.875	456,604		(1,055)				670,000	03/28/2023
100103281	CF	Azusa	CA		04/27/2023	8.750	476,073		(216)				580,000	04/05/2023
100103282	CF	Richmond	CA		04/27/2023	9.250	537,196		(177)				660,000	04/07/2023
100103283	CF	Whitesboro	TX		04/27/2023	9.125	378,555		(303)				480,000	03/07/2023
100103284		Hickory Creek	TX		04/27/2023	8.125	256,055		(126)				410,000	03/02/2023
100103285	CF	Frederick	MD		04/27/2023	8.625	288,830		(115)				363,000	03/29/2023
100103286	CF	Burlington	NJ		04/27/2023	8.875	199,053		(81)				280,000	04/07/2023
100103287	CF	West Hartford	CT		04/27/2023	9.875	253,092		(82)				368,000	04/06/2023
100103288	CF	Los Angeles	CA		04/27/2023	8.250	512,571		(177)				720,000	04/13/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103289	CF	Palmdale	CA		04/27/2023	9.125	354,217		(196)				430,000	04/12/2023
100103290	CF	Simi Valley	CA		04/27/2023	8.750	703,670		(506)				900,000	04/11/2023
100103291	CF	West Columbia	SC		04/27/2023	8.000	244,671		(164)				350,000	04/11/2023
100103292	CF	Northridge	CA		04/27/2023	8.500	2,063,000		190				2,665,000	04/12/2023
100103293	CF	Los Angeles	CA		04/27/2023	8.750	541,683		(296)				659,000	04/18/2023
100103294	CF	Stockton	CA		04/27/2023	10.625	368,817		(116)				450,000	04/10/2023
100103295	CF	Orosi	CA		04/27/2023	8.625	173,381		(92)				250,000	04/12/2023
100103296	CF	Garland	TX		04/27/2023	8.875	223,579		(67)				300,000	04/18/2023
100103297	CF	San Jose	CA		04/27/2023	8.125	831,686		(177)				1,100,000	03/10/2023
100103298	CF	San Jose	CA		04/27/2023	8.125	831,686		(177)				1,140,000	03/10/2023
100103299	CF	San Jose	CA		04/27/2023	8.125	756,078		(161)				1,150,000	03/10/2023
100103300	CF	Upland	CA		04/27/2023	8.375	794,853		(274)				990,000	03/18/2023
100103301		Honolulu	HI		04/27/2023	8.500	809,600		(226)				1,600,000	03/24/2023
100103302	CF	Mount Juliet	TN		04/27/2023	10.250	302,655		(94)				375,000	03/16/2023
100103303	CF	Los Angeles	CA		04/27/2023	8.250	447,942		(148)				680,000	03/01/2023
100103304	CF	San Juan Capistrano	CA		04/27/2023	8.750	723,188		(850)				915,000	03/21/2023
100103305		Gainesville	GA		04/27/2023	8.500	245,030		(74)				345,000	03/24/2023
100103306	CF	San Angelo	TX		04/27/2023	7.750	309,056		166				385,000	03/16/2023
100103307	CF	Lakeland	FL		04/27/2023	7.625	354,505		(78)				450,000	03/20/2023
100103308	CF	Sherman Oaks	CA		04/27/2023	8.875	715,281		1,326				890,000	03/20/2023
100103309		Kingman	AZ		04/27/2023	9.750	233,077		(37)				385,000	03/09/2023
100103310		Wimauma	FL		04/27/2023	8.125	217,508		(31)				319,000	03/23/2023
100103311	CF	CASTLE ROCK	CO		04/28/2023	8.000	782,014		(358)				1,020,000	03/01/2023
100103312		GLENDALE	CA		04/28/2023	8.500	901,038		1,420				1,100,000	02/23/2023
100103313	CF	LONG BEACH	CA		04/28/2023	8.750	124,107		(32)				765,000	02/06/2023
100103314	CF	ELBURN	IL		04/28/2023	8.875	608,305		(162)				750,000	02/16/2023
100103315		FALL RIVER	MA		04/28/2023	8.375	533,998		(248)				695,000	03/07/2023
100103316		MCALLEN	TX		04/28/2023	8.625	220,441		(101)				325,000	03/01/2023
100103317	CF	GRANADA HILLS	CA		04/28/2023	9.625	833,873		(171)				1,030,000	02/22/2023
100103318	CF	ATLANTA	GA		04/28/2023	8.000	1,132,528		(1,287)				1,444,000	03/02/2023
100103319	CF	MANSFIELD	TX		04/28/2023	9.000	262,666		(54)				325,000	03/14/2023
100103320	CF	GILROY	CA		04/28/2023	8.750	1,014,349		(285)				1,198,000	02/16/2023
100103321	CF	ARLINGTON	TX		04/28/2023	8.250	406,192		(180)				496,485	02/16/2023
100103322		LAKE ELSINORE	CA		04/28/2023	8.375	551,226		(33)				690,000	03/08/2023
100103323	CF	HOLLYWOOD	FL		04/28/2023	7.625	691,386		(197)				855,000	03/06/2023
100103324		SAINT PETERSBURG	FL		04/28/2023	8.250	242,153		(53)				400,000	11/28/2022
100103325	CF	STOCKBRIDGE	GA		04/28/2023	8.625	193,916		(78)				295,000	03/02/2023
100103326	CF	PONTE VEDRA	FL		04/28/2023	7.625	357,536		(166)				500,184	02/28/2023
100103327	CF	CHATSWORTH	CA		04/28/2023	8.500	2,030,131		(142)				2,625,000	03/24/2023
100103328		VAN NUYS AREA LOS ANGELES	CA		04/28/2023	8.999	584,214		(29)				760,000	03/21/2023
100103329	CF	MANVEL	TX		04/28/2023	7.250	73,574		(4,645)				370,000	03/13/2023
100103330	CF	COLORADO SPRINGS	CO		04/28/2023	8.000	232,360		(55)				329,000	03/14/2023
100103331		Rotterdam	NLD		04/28/2023	5.045	763,831					1,378	1,169,961	12/01/2023
100103332		Franeker	NLD		04/28/2023	5.800	273,743					497	408,000	12/01/2023
100103333		Bergen op Zoom	NLD		04/28/2023	5.450	46,754					84	63,974	12/01/2023
100103334		Bergen op Zoom	NLD		04/28/2023	6.150	88,304					159	120,826	12/01/2023
100103335		Weert	NLD		04/28/2023	5.440	243,719					440	376,000	12/01/2023
100103336		Den Haag	NLD		04/28/2023	5.410	167,778					304	252,866	12/01/2023
100103337		Den Haag	NLD		04/28/2023	6.100	73,896					134	111,373	12/01/2023
100103338		Den Haag	NLD		04/28/2023	6.200	90,070					163	135,749	12/01/2023
100103339		Almere	NLD		04/28/2023	5.850	2,649,124					4,780	3,606,248	12/01/2023
100103340		Castricum	NLD		04/28/2023	5.530	105,965					192	141,818	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103341		Castricum	NLD		04/28/2023	6.200	33,556					61	44,909	12/01/2023
100103342		Castricum	NLD		04/28/2023	6.200	15,895					29	21,273	12/01/2023
100103343		Almere	NLD		04/28/2023	6.600	199,037					359	280,000	12/01/2023
100103344		Roosendaal	NLD		04/28/2023	5.690	144,819					263	188,000	12/01/2023
100103345		Deventer	NLD		04/28/2023	5.900	242,395					437	308,000	12/01/2023
100103346		Heerlen	NLD		04/28/2023	6.050	101,550					183	212,000	12/01/2023
100103347		Enschede	NLD		04/28/2023	5.615	136,430					248	164,800	12/01/2023
100103348		Emmen	NLD		04/28/2023	5.640	26,297					48	31,820	12/01/2023
100103349		Emmen	NLD		04/28/2023	5.640	86,097					156	104,179	12/01/2023
100103350		Rotterdam	NLD		04/28/2023	6.100	199,567					360	280,000	12/01/2023
100103351		Gorredijk	NLD		04/28/2023	6.490	495,386					899	668,000	12/01/2023
100103352		Roosendaal	NLD		04/28/2023	5.950	57,398					104	79,986	12/01/2023
100103353		Roosendaal	NLD		04/28/2023	6.300	55,696					101	77,614	12/01/2023
100103354		Den Haag	NLD		04/28/2023	6.350	162,175					294	336,958	12/01/2023
100103355		Den Haag	NLD		04/28/2023	6.350	26,491					48	55,042	12/01/2023
100103356		Groningen	NLD		04/28/2023	5.950	148,351					269	192,000	12/01/2023
100103357		Groningen	NLD		04/28/2023	5.950	160,713					292	208,000	12/01/2023
100103358		Groningen	NLD		04/28/2023	5.950	151,442					275	196,000	12/01/2023
100103359		Enschede	NLD		04/28/2023	6.150	142,390					258	161,691	12/01/2023
100103360		Enschede	NLD		04/28/2023	6.150	12,601					23	14,309	12/01/2023
100103361		Rotterdam	NLD		04/28/2023	6.450	184,776					335	216,692	12/01/2023
100103362		Rotterdam	NLD		04/28/2023	6.450	5,549					10	6,508	12/01/2023
100103363		Den Haag	NLD		04/28/2023	5.910	293,611					533	380,000	12/01/2023
100103364		Rotterdam	NLD		04/28/2023	6.410	77,708					141	116,919	12/01/2023
100103365		Rotterdam	NLD		04/28/2023	6.410	25,975					47	39,081	12/01/2023
100103366		Schiedam/Vlaardingen	NLD		04/28/2023	6.635	247,252					446	234,948	12/01/2023
100103367	CF	Tahoma	CA		06/16/2023	7.875	1,504,047		(119)				4,510,000	05/16/2023
100103368	CF	Trabuco Canyon	CA		06/16/2023	7.875	1,505,921		(161)				1,900,000	04/27/2023
100103369	CF	Sarasota	FL		06/16/2023	8.125	661,171		(124)				850,000	05/05/2023
100103370	CF	El Cajon	CA		06/16/2023	7.375	610,175		(2,555)				1,200,000	05/02/2023
100103371	CF	Irvine	CA		06/16/2023	7.625	685,378		(181)				998,000	05/03/2023
100103372	CF	Stephenville	TX		06/16/2023	7.625	267,596		(126)				330,000	04/28/2023
100103373	CF	Salt Lake City	UT		06/16/2023	9.750	370,827		(159)				424,000	04/28/2023
100103374	CF	Capitola	CA		06/16/2023	6.750	334,618		58				750,000	04/20/2023
100103376	CF	Colorado Springs	CO		06/16/2023	9.500	593,769		(210)				650,000	05/01/2023
100103377	CF	Kapolei	HI		06/16/2023	7.625	556,798		(325)				715,000	05/08/2023
100103378	CF	Venice	FL		06/16/2023	8.250	638,475		(269)				775,000	05/02/2023
100103379	CF	San Antonio	TX		06/16/2023	7.625	214,824		(113)				278,000	04/27/2023
100103380	CF	Cypress	TX		06/16/2023	8.500	888,498		(434)				955,000	05/11/2023
100103381	CF	Eugene	OR		06/16/2023	8.625	388,480		(270)				470,000	05/04/2023
100103382	CF	Pasadena	CA		06/16/2023	7.125	1,491,142		(814)				2,185,000	05/11/2023
100103383	CF	WALLER	TX		06/16/2023	7.250	724,810		(121)				985,000	04/28/2023
100103384	CF	Washington	MI		06/16/2023	8.250	875,459		(418)				975,000	04/28/2023
100103385	CF	West Bountiful	UT		06/16/2023	8.000	1,397,014		(185)				1,850,000	05/10/2023
100103386	CF	Los Angeles	CA		06/16/2023	7.375	1,305,024		3,500				2,500,000	04/26/2023
100103387	CF	Van Nuys	CA		06/16/2023	8.875	866,265		2,656				985,000	05/02/2023
100103390	CF	San Diego	CA		06/16/2023	7.750	653,959		(113)				810,000	05/12/2023
100103391	CF	Phoenix	AZ		06/16/2023	6.875	301,556		(48)				810,000	04/28/2023
100103393	CF	Orange	CA		06/16/2023	6.875	723,337		(82)				1,060,000	05/18/2023
100103394	CF	Sacramento	CA		06/16/2023	8.750	484,471		(200)				545,000	05/10/2023
100103397		Toms River	NJ		06/16/2023	8.000	242,456		(48)				305,000	05/17/2023
100103398		Port Isabel	TX		06/16/2023	8.250	444,018		(55)				725,000	05/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103399		Woodland Park	NJ		06/16/2023	8.000	525,599		(272)				689,000	04/28/2023
100103400		Alvarado	TX		06/16/2023	8.375	161,771		(177)				260,000	05/11/2023
100103401		Sacramento	CA		06/16/2023	8.625	404,909		(367)				510,000	04/27/2023
100103402		Atlanta	GA		06/16/2023	8.500	162,858		(63)				230,000	05/08/2023
100103403		Fresno	CA		06/16/2023	8.125	418,621		(261)				620,000	05/02/2023
100103404		Carlsbad	CA		06/16/2023	8.000	502,251		(43)				1,000,000	05/01/2023
100103406		South Padre Island	TX		06/16/2023	8.500	472,794		(319)				750,000	05/01/2023
100103408		Port Isabel	TX		06/16/2023	8.750	270,066		(91)				440,000	05/01/2023
100103409		Port Isabel	TX		06/16/2023	8.375	378,281		(98)				600,000	05/01/2023
100103410		Boca Raton	FL		06/16/2023	8.375	202,643		(180)				465,000	04/28/2023
100103411		Port Isabel	TX		06/16/2023	8.375	471,750		(97)				750,000	05/01/2023
100103412		Vero Beach	FL		06/16/2023	9.000	176,906		(160)				214,000	05/04/2023
100103413		Columbus	OH		06/16/2023	8.625	254,231		(192)				320,000	05/05/2023
100103415		Mckinney	TX		06/16/2023	8.250	366,308		(75)				500,000	04/28/2023
100103416		Fresno	CA		06/16/2023	8.375	245,573		(94)				320,000	04/28/2023
100103417		(Wilmington Area) Los Angeles	CA		06/16/2023	7.750	574,464						765,000	04/28/2023
100103419		Dover	DE		06/16/2023	8.500	171,609		(174)				215,000	05/02/2023
100103421		WAIPAHU	HI		06/16/2023	8.000	892,064		(220)				1,175,000	04/26/2023
100103422		Sarasota	FL		06/16/2023	8.125	267,144		(166)				350,000	05/03/2023
100103423		Scottsdale	AZ		06/16/2023	9.125	546,903		(273)				700,000	05/04/2023
100103424		Charlotte	NC		06/16/2023	7.875	156,377		348				285,000	05/01/2023
100103425		Bakersfield	CA		06/16/2023	7.875	146,390		(151)				260,000	05/12/2023
100103426		Beaverton	OR		06/16/2023	7.375	538,343		(17)				860,000	04/28/2023
100103427		Winston Salem	NC		06/16/2023	8.875	132,960		(120)				175,000	05/17/2023
100103428		Los Angeles	CA		06/16/2023	8.375	176,668		(61)				970,000	04/27/2023
100103429		Goshen	IN		06/16/2023	9.250	134,629		(127)				219,000	04/27/2023
100103431		La Quinta	CA		06/16/2023	8.250	409,527		(70)				525,000	05/05/2023
100103432		Austin	TX		06/16/2023	8.000	327,212		(41)				560,000	05/03/2023
100103433		Dallas	TX		06/16/2023	7.125	300,121		21				421,000	04/28/2023
100103501	CF	ARLINGTON	TX		05/08/2023	8.125	403,454		(211)				490,000	02/16/2023
100103502	CF	(CHATSWORTH AREA) LOS ANGELES	CA		05/08/2023	8.375	3,405,978		(222)				4,200,000	03/13/2023
100103503	CF	BASTROP	TX		05/08/2023	7.375	287,386		(275)				386,000	03/22/2023
100103504		GRANADA HILLS	CA		05/08/2023	7.875	662,818		(186)				818,000	03/21/2023
100103505	CF	FORT MYERS	FL		05/08/2023	7.625	295,772		(157)				400,000	03/09/2023
100103506	CF	RICHMOND	TX		05/08/2023	8.875	371,968		(167)				486,000	02/23/2023
100103507	CF	MORGANTON	GA		05/08/2023	8.875	177,916		(50)				237,000	02/24/2023
100103508	CF	PENSACOLA	FL		05/08/2023	9.125	219,313		(87)				300,000	03/10/2023
100103509	CF	GLENDALE	CA		05/08/2023	7.375	1,505,856		(583)				1,850,000	03/22/2023
100103510	CF	LAGUNA BEACH	CA		05/08/2023	7.750	2,725,882		(731)				3,895,000	01/31/2023
100103511	CF	OMAHA	NE		05/08/2023	9.375	155,193		(112)				190,000	03/07/2023
100103512	CF	NATIONAL CITY	CA		05/08/2023	8.500	900,308		(439)				1,250,000	03/24/2023
100103513	CF	LEMOORE	CA		05/08/2023	8.500	231,133		(439)				300,000	03/24/2023
100103514		SANGER	CA		05/08/2023	8.875	229,235		(97)				345,000	03/30/2023
100103515	CF	LITHIA SPRINGS	GA		05/08/2023	9.750	222,402		(198)				275,000	03/14/2023
100103516	CF	CLERMONT	FL		05/08/2023	9.375	398,576		(189)				482,370	03/30/2023
100103517	CF	Waianae	HI		05/08/2023	8.990	525,488		(110)				690,000	02/24/2023
100103518		Harveys Lake	PA		05/08/2023	8.875	173,024		(87)				224,000	03/17/2023
100103519	CF	Honolulu	HI		05/08/2023	8.625	848,412		14				948,000	02/24/2023
100103520		Houston	TX		05/08/2023	7.875	146,850		(22)				209,000	03/16/2023
100103521		Houston	TX		05/08/2023	8.875	162,902		(195)				216,000	03/15/2023
100103523		Houston	TX		05/08/2023	7.999	254,805		(94)				334,000	03/17/2023
100103524		Houston	TX		05/08/2023	7.999	306,366		(108)				402,000	03/17/2023

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100103525		LOS ANGELES	CA		05/08/2023	8.625	1,375,869		119				1,750,000	03/28/2023
100103526	CF	COLTON	CA		05/08/2023	7.875	324,446		(59)				465,000	03/11/2023
100103527	CF	Phoenix	AZ		05/08/2023	7.999	2,016,738		(528)				3,550,000	03/21/2023
100103528		Eugene	OR		05/08/2023	9.750	350,914		(373)				545,000	01/26/2023
100103529	CF	Los Angeles	CA		05/08/2023	9.499	627,550		(244)				680,000	03/21/2023
100103530	CF	BURBANK	CA		05/08/2023	9.499	921,438		(86)				1,125,000	03/21/2023
100103531		West Palm Beach	FL		05/08/2023	7.999	277,377		29				405,000	03/30/2023
100103533	CF	Preston	CT		05/08/2023	7.999	606,680		(40)				934,000	03/20/2023
100103534	CF	Moss Landing	CA		05/08/2023	7.999	1,247,338		(788)				2,100,000	03/27/2023
100103535		LOS ANGELES	CA		05/08/2023	9.499	764,172		(118)				920,000	03/28/2023
100103536	CF	El Monte	CA		05/08/2023	9.125	560,088		(384)				715,000	03/17/2023
100103537		Phoenix	AZ		05/08/2023	8.999	285,686		(50)				450,000	03/31/2023
100103538		Roswell	GA		05/08/2023	8.125	2,530,795		(595)				3,850,000	03/15/2023
100103539		Brockton	MA		05/08/2023	7.999	453,504		72				620,000	03/14/2023
100103542		Washington	DC		05/08/2023	9.125	659,825		(151)				870,000	03/07/2023
100103543	CF	Moreno Valley	CA		05/08/2023	8.625	433,899		(215)				530,000	03/09/2023
100103544		Inglewood	CA		05/08/2023	7.375	255,825		52				400,000	03/16/2023
100103546		Roanoke	VA		05/08/2023	8.999	138,379		(139)				200,000	03/17/2023
100103547	CF	Palm Springs	CA		05/08/2023	7.625	1,995,314		29				2,500,000	03/22/2023
100103548	CF	Portland	OR		05/08/2023	8.625	162,231		(172)				436,000	03/18/2023
100103549		Desert Hot Springs	CA		05/08/2023	7.499	272,555		35				400,000	03/30/2023
100103551		Wasco	CA		05/08/2023	8.499	208,779		(154)				270,000	03/28/2023
100103552		Houston	TX		05/08/2023	7.875	192,148		(57)				292,000	03/30/2023
100103555	CF	Baltimore	MD		05/08/2023	10.750	136,373		(107)				170,000	03/16/2023
100103557		Lakewood	CA		05/08/2023	7.999	453,211		(90)				795,000	03/09/2023
100103558	CF	Newark	NJ		05/08/2023	8.375	330,288		(108)				585,000	03/13/2023
100103562	CF	Conroe	TX		05/08/2023	8.999	460,570		(411)				575,000	03/29/2023
100103563		Tampa	FL		05/08/2023	7.750	200,935		(3)				269,000	03/22/2023
100103565		Kissimmee	FL		05/08/2023	7.999	237,293		(36)				317,000	03/15/2023
100103566		Bridgeport	CT		05/08/2023	8.625	249,916		(41)				331,000	03/30/2023
100103567	CF	Malden	MA		05/08/2023	9.499	429,945		(166)				525,000	03/22/2023
100103568		Clinton	CT		05/08/2023	8.250	273,385		(101)				358,000	03/27/2023
100103569		Hampton	VA		05/08/2023	8.999	208,401		(50)				270,000	03/24/2023
100103570	CF	Billerica	MA		05/08/2023	9.625	490,576		(130)				570,000	03/30/2023
100103571	CF	Sanford	FL		05/08/2023	9.250	542,215		(57)				680,000	03/13/2023
100103572	CF	Columbia	MD		05/08/2023	8.999	502,407		(29)				591,000	03/20/2023
100103573		Jonesboro	GA		05/08/2023	9.499	175,731		(6)				232,000	03/25/2023
100103575		Las Vegas	NV		05/08/2023	8.999	1,258,837		98				1,600,000	03/20/2023
100103576		Sunrise	FL		05/08/2023	7.999	165,568		(110)				330,000	03/29/2023
100103577		Jonesboro	GA		05/08/2023	9.499	169,403		(5)				224,000	03/25/2023
100103578	CF	MONROE	GA		05/08/2023	9.499	636,136		60				718,000	03/27/2023
100103579	CF	Atlanta	GA		05/08/2023	8.999	670,098		(425)				739,900	03/15/2023
100103580	CF	Heath	TX		05/08/2023	7.875	262,028		500				640,000	03/17/2023
100103581	CF	Jacksonville	FL		05/08/2023	7.875	206,483		(60)				291,000	03/15/2023
100103582		Kissimmee	FL		05/08/2023	7.875	371,428		(20)				465,000	03/15/2023
100103583	CF	Hoquiam	WA		05/08/2023	8.750	132,291		(131)				233,000	03/13/2023
100103584		Cincinnati	OH		05/08/2023	8.999	129,272		(105)				190,000	03/27/2023
100103585		Conroe	TX		05/08/2023	8.125	296,206		(97)				365,000	03/23/2023
100103586		Palm Coast	FL		05/08/2023	8.499	233,398		(148)				348,000	03/28/2023
100103587	CF	Chino	CA		05/08/2023	9.250	971,079		5				1,083,000	02/28/2023
100103588		Dallas	TX		05/08/2023	8.750	213,821		(164)				520,000	03/22/2023
100103590	CF	Lemont	IL		05/08/2023	8.750	771,644		66				990,000	03/24/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103591		Ocala	FL		05/08/2023	7.625	151,019		1				190,000	03/15/2023
100103592	CF	Naples	FL		05/08/2023	8.999	335,447		(233)				378,000	03/14/2023
100103593	CF	Dallas	TX		05/08/2023	8.750	226,773		(177)				520,000	03/22/2023
100103594		Baltimore	MD		05/08/2023	9.750	340,427		(386)				425,000	03/28/2023
100103595	CF	Riverside	CA		05/08/2023	8.999	294,310		(277)				370,000	03/17/2023
100103596		Greensboro	GA		05/08/2023	7.375	303,498		84				510,000	03/15/2023
100103597	CF	Vienna	VA		05/08/2023	7.875	1,829,267		(138)				2,300,000	03/15/2023
100103598	CF	Burbank	IL		05/08/2023	8.999	168,257		(202)				208,000	03/20/2023
100103600	CF	Bakersfield	CA		05/08/2023	7.625	211,673		(49)				400,000	03/25/2023
100103601		Tampa	FL		05/08/2023	7.875	288,513		61				380,000	03/22/2023
100103603		Cape Coral	FL		05/08/2023	9.999	256,659		(45)				385,000	03/31/2023
100103604	CF	Oakland	CA		05/08/2023	9.125	383,594		(146)				470,000	03/09/2023
100103605	CF	Katy	TX		05/08/2023	8.999	283,670		(681)				350,000	03/20/2023
100103606	CF	Temple Hills	MD		05/08/2023	10.125	284,106		(109)				325,000	03/20/2023
100103608	CF	Reisterstown	MD		05/08/2023	8.499	276,851		(73)				360,000	03/16/2023
100103609	CF	BURBANK	IL		05/08/2023	8.750	184,631		(39)				232,000	03/29/2023
100103610	CF	Houston	TX		05/08/2023	8.999	196,114		(184)				273,000	03/13/2023
100103611		Randallstown	MD		05/08/2023	7.625	208,737		4				284,000	03/22/2023
100103612		Baltimore	MD		05/08/2023	9.250	293,088		(117)				359,000	03/17/2023
100103613		Houston	TX		05/08/2023	8.125	171,331		(79)				210,000	03/14/2023
100103614		Orlando	FL		05/08/2023	7.750	207,039		26				310,000	03/25/2023
100103615	CF	Monrovia	MD		05/08/2023	8.375	473,983		(247)				525,000	03/15/2023
100103616	CF	Palmdale	CA		05/08/2023	7.999	319,819		46				415,000	03/16/2023
100103617		Alexandria	VA		05/08/2023	9.750	359,762		(166)				460,000	03/16/2023
100103618	CF	Charlotte	NC		05/08/2023	7.999	325,108		(52)				385,000	03/24/2023
100103621	CF	Dallas	TX		05/08/2023	7.750	546,179		2,403				685,000	03/22/2023
100103623	CF	Clermont	FL		05/08/2023	8.750	387,585		(127)				490,000	03/29/2023
100103624		Las Vegas	NV		05/08/2023	7.999	251,891		(69)				332,000	03/15/2023
100103625	CF	Valrico	FL		05/08/2023	8.250	278,752		(1,069)				413,000	03/20/2023
100103626	CF	Palmdale	CA		05/08/2023	8.250	335,105		(134)				575,000	03/16/2023
100103627		Ocala	FL		05/08/2023	7.125	176,267		84				259,600	03/21/2023
100103628	CF	Mchenry	IL		05/08/2023	9.875	122,872		(50)				160,000	03/23/2023
100103630	CF	Plano	TX		05/08/2023	9.499	317,850		(74)				350,000	03/20/2023
100103631	CF	Los Banos	CA		05/08/2023	9.250	333,605		(177)				385,000	03/16/2023
100103633	CF	Miramar	FL		05/08/2023	8.999	1,726,562		(70)				2,000,000	03/24/2023
100103634	CF	Los Angeles	CA		05/08/2023	8.875	598,500		(229)				690,000	03/29/2023
100103636	CF	Castaic	CA		05/08/2023	8.875	882,177		(114)				1,124,000	03/27/2023
100103637	CF	Miami	FL		05/08/2023	8.250	669,461		(80)				890,000	03/29/2023
100103638		Los Angeles	CA		05/08/2023	7.999	759,211		(48)				1,100,000	03/24/2023
100103639		California City	CA		05/08/2023	9.499	210,986		(107)				275,000	03/28/2023
100103641		California City	CA		05/08/2023	9.499	202,164		(102)				275,000	03/28/2023
100103642		Tempe	AZ		05/08/2023	8.625	131,106		(108)				482,000	03/17/2023
100103644		Hampton	GA		05/08/2023	8.625	231,882		(86)				348,900	03/31/2023
100103645	CF	San Antonio	TX		05/08/2023	7.999	219,380		(72)				270,000	03/24/2023
100103646	CF	Chowchilla	CA		05/08/2023	8.990	315,960		(393)				424,000	03/22/2023
100103647		Houston	TX		05/08/2023	8.250	246,331		(33)				310,000	03/24/2023
100103648		California City	CA		05/08/2023	9.499	284,163		(111)				326,000	03/28/2023
100103649	CF	Houston	TX		05/08/2023	9.250	304,772		(2,604)				431,000	03/20/2023
100103651	CF	Katy	TX		05/08/2023	8.999	337,336		(224)				360,000	03/27/2023
100103653		Mission	TX		05/08/2023	7.250	188,282		79				242,000	03/29/2023
100103654		College Station	TX		05/08/2023	7.125	166,853		49				265,000	03/27/2023
100103655		Pensacola	FL		05/08/2023	7.999	461,656		120				725,000	03/24/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103656	CF	Farr West	UT		05/08/2023	7.750	615,327		(10)				881,000	03/27/2023
100103657	CF	Bend	OR		05/08/2023	7.375	526,373		107				790,000	03/10/2023
100103658	CF	Kennesaw	GA		05/08/2023	8.250	566,164		(209)				830,000	03/17/2023
100103659		Spartanburg	SC		05/08/2023	8.625	160,236		(802)				238,000	03/31/2023
100103660	CF	Castaic	CA		05/08/2023	7.375	752,401		77				955,000	03/29/2023
100103662	CF	Palmdale	CA		05/08/2023	8.999	345,858		(221)				460,000	03/26/2023
100103663	CF	Terrell	TX		05/08/2023	7.499	935,340		52				1,523,000	03/23/2023
100103664	CF	Lake Jackson	TX		05/08/2023	7.125	213,571		41				322,000	03/21/2023
100103665	CF	Rancho Cucamonga	CA		05/08/2023	7.375	868,911		191				1,105,000	03/24/2023
100103666		Jacksonville	FL		05/08/2023	8.125	237,679		(12)				336,000	03/20/2023
100103667		Albany	OR		05/08/2023	6.875	212,705		169				297,000	03/29/2023
100103668		Braselton	GA		05/08/2023	8.625	1,550,709		(902)				1,880,000	03/22/2023
100103669		Newberry Springs	CA		05/08/2023	7.999	132,032		2				234,000	03/25/2023
100103671		Saint Petersburg	FL		05/08/2023	8.250	217,835		(27)				290,000	03/17/2023
100103672	CF	Whittier	CA		05/08/2023	8.875	578,800		(259)				710,000	03/16/2023
100103673	CF	Brookfield	CT		05/08/2023	8.875	283,315		(127)				345,000	03/28/2023
100103674	CF	Alpharetta	GA		05/08/2023	10.125	1,033,550		(15)				1,150,000	03/22/2023
100103675		DORAL	FL		05/08/2023	7.250	603,877		283				835,000	03/28/2023
100103676	CF	Miramar Beach	FL		05/08/2023	8.999	1,110,255		(11)				1,325,000	03/27/2023
100103677	CF	Perris	CA		05/08/2023	8.625	644,331		(7)				810,000	03/21/2023
100103678		Seminole	FL		05/08/2023	7.999	401,316		37				514,000	03/09/2023
100103679	CF	Fairfield	CT		05/08/2023	7.375	269,886		133				350,000	03/28/2023
100103680	CF	Victorville	CA		05/08/2023	8.875	336,827		(85)				420,000	03/17/2023
100103681	CF	LOS ANGELES	CA		05/08/2023	7.625	501,149		6				630,000	03/14/2023
100103682		Scottsdale	AZ		05/08/2023	7.750	149,281		(35)				225,000	03/22/2023
100103683	CF	Naugatuck	CT		05/08/2023	9.499	308,697		(108)				380,000	03/28/2023
100103684	CF	Roseville	CA		05/08/2023	8.999	975,082		(20)				1,225,000	03/24/2023
100103685		Tulsa	OK		05/08/2023	8.999	202,729		(138)				243,000	03/22/2023
100103686	CF	FREDERICK	MD		05/08/2023	8.999	221,656		(173)				274,000	03/29/2023
100103687		Kalama	WA		05/08/2023	7.250	339,480		55				536,000	03/30/2023
100103688		Garland	TX		05/08/2023	7.999	171,026		(65)				242,000	03/23/2023
100103689		Payette	ID		05/08/2023	7.499	382,126		47				558,300	03/30/2023
100103690	CF	Big Bear Lake	CA		05/08/2023	8.875	354,219		(219)				455,000	03/21/2023
100103691	CF	Halethorpe	MD		05/08/2023	9.750	275,208		(107)				315,000	03/24/2023
100103692	CF	Ansonia	CT		05/08/2023	6.875	280,952		187				368,000	03/22/2023
100103693		AZLE	TX		05/08/2023	7.125	193,923		89				330,000	03/24/2023
100103694		Dallas	TX		05/08/2023	7.999	210,682		(68)				263,000	03/15/2023
100103695		Torrance	CA		05/08/2023	8.499	812,390		(170)				1,800,000	03/15/2023
100103696		Azle	TX		05/08/2023	7.125	193,987		88				340,000	03/24/2023
100103697	CF	Easton	MD		05/08/2023	9.875	306,595		(288)				351,000	03/21/2023
100103698	CF	Kailua Kona	HI		05/08/2023	6.875	596,522						830,000	03/31/2023
100103699		Tallahassee	FL		05/08/2023	9.375	132,619		(141)				190,000	03/21/2023
100103700		Arlington	VA		05/08/2023	8.499	120,082		(14)				153,000	03/15/2023
100103701		Leander	TX		05/08/2023	7.499	454,973		47				1,900,000	03/31/2023
100103702	CF	Milwaukee	WI		05/08/2023	9.499	213,299		(97)				232,000	03/29/2023
100103703	CF	Whittier	CA		05/08/2023	7.625	534,536		35				840,000	03/14/2023
100103705	CF	Houston	TX		05/08/2023	9.999	193,161		(135)				230,000	03/29/2023
100103706		Oklahoma City	OK		05/08/2023	8.499	147,450		(34)				178,000	03/31/2023
100103707	CF	Indio	CA		05/08/2023	9.999	627,593		(2)				700,000	03/21/2023
100103708	CF	Oklahoma City	OK		05/08/2023	8.375	247,847		(169)				275,000	03/22/2023
100103709		Bowie	MD		05/08/2023	8.499	217,125		(259)				420,000	03/16/2023
100103710		Big Bear Lake	CA		05/08/2023	8.999	328,149		(265)				390,000	03/16/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103711		North Charleston	SC		05/08/2023	8.750	157,113		(89)				205,000	03/16/2023
100103712	CF	RANCHO CUCAMONGA	CA		05/08/2023	9.375	893,521		(288)				1,095,000	03/27/2023
100103713		Belton	MO		05/08/2023	7.125	251,144		116				360,000	03/27/2023
100103714	CF	PLUMAS LAKE	CA		05/08/2023	7.375	173,899		3				503,000	03/29/2023
100103715		Tracy	CA		05/08/2023	8.499	555,759		(308)				675,000	03/30/2023
100103716	CF	Silver Spring	MD		05/08/2023	9.250	313,534		(149)				380,000	03/27/2023
100103717	CF	Bluffton	SC		05/08/2023	8.499	286,747		(108)				388,000	03/31/2023
100103718	CF	Hagerstown	MD		05/08/2023	8.999	373,106		(126)				465,000	03/27/2023
100103719	CF	Humble	TX		05/08/2023	9.875	233,241		(191)				265,000	03/17/2023
100103720		Tampa	FL		05/08/2023	7.625	281,511		54				382,000	03/28/2023
100103721	CF	Gustine	CA		05/08/2023	9.375	308,679		(94)				380,000	03/28/2023
100103722		Coachella	CA		05/08/2023	7.999	486,535		(12)				605,000	03/30/2023
100103723	CF	Rialto	CA		05/08/2023	8.999	385,117		(193)				500,000	03/20/2023
100103724	CF	Charlotte Hall	MD		05/08/2023	7.999	428,369		(81)				570,000	03/31/2023
100103725		Orlando	FL		05/08/2023	7.250	292,508		44				388,000	03/24/2023
100103726	CF	LOS ANGELES	CA		05/08/2023	9.250	408,859		(140)				445,000	03/23/2023
100103727		Woodland Hills Area Los Angel	CA		05/08/2023	8.999	676,849		(311)				975,000	03/30/2023
100103728	CF	Rockwall	TX		05/08/2023	9.375	960,176		(352)				1,250,000	03/22/2023
100103729	CF	Downey	CA		05/08/2023	7.999	495,794		(277)				690,000	03/23/2023
100103730	CF	Frederick	MD		05/08/2023	8.625	314,302		(97)				387,000	03/31/2023
100103731	CF	Salem	OR		05/08/2023	9.875	270,336		(148)				326,000	03/24/2023
100103732		Douglasville	GA		05/08/2023	7.125	196,907		94				290,000	03/30/2023
100103733		Little Falls	NJ		05/08/2023	8.875	398,187		(131)				575,000	03/31/2023
100103734	CF	Frisco	TX		05/08/2023	9.625	1,171,779		(25)				1,470,000	03/31/2023
100103735	CF	Round Lake	IL		05/08/2023	7.499	237,118		(11)				352,000	03/29/2023
100103736		Trophy Club	TX		05/08/2023	7.999	286,691		(77)				400,000	03/31/2023
100103737	CF	Sterling Heights	MI		05/08/2023	8.375	460,564		(100)				507,000	03/22/2023
100103738	CF	Corona	CA		05/08/2023	8.999	434,656		(408)				509,000	03/29/2023
100103739		Ponte Vedra	FL		05/08/2023	7.999	939,530		(150)				1,310,000	03/31/2023
100103740	CF	Lompoc	CA		05/08/2023	9.999	336,338		(450)				445,000	03/30/2023
100103742	CF	San Diego	CA		05/08/2023	8.125	662,141		(101)				823,500	03/22/2023
100103743		Camarillo	CA		05/08/2023	7.625	379,880		13				720,000	03/28/2023
100103744	CF	NEW CARROLLTON	MD		05/08/2023	8.999	376,271		9				445,000	03/31/2023
100103745	CF	Griffin	GA		05/08/2023	10.125	297,299		(163)				336,000	03/30/2023
100103747	CF	Marina Del Rey	CA		05/08/2023	7.990	451,921		(159)				555,000	05/01/2023
100103750	CF	Crystal	MN		05/08/2023	7.000	195,737		25				262,000	03/01/2023
100103751	CF	Surfside	FL		05/08/2023	8.750	3,904,564		(1,229)				6,400,000	04/01/2023
100103753	CF	Miami	FL		05/08/2023	8.500	1,508,663		(695)				2,100,000	04/01/2023
100103754	CF	Apple Valley	CA		05/08/2023	7.250	602,407		(459)				1,000,000	05/01/2023
100103755		Lake Worth	FL		05/08/2023	8.875	392,343		(107)				595,000	04/01/2023
100103756	CF	Mahwah	NJ		05/08/2023	8.875	1,944,011		(493)				2,400,000	03/01/2023
100103759		Kissimmee	FL		05/08/2023	8.625	584,068		(182)				965,000	03/01/2023
100103761	CF	Conway	AR		05/10/2023	8.500	272,861		(31)				340,000	04/06/2023
100103762	CF	SAN ANTONIO	TX		05/10/2023	7.624	756,785		(152)				990,000	03/06/2023
100103763		Reisterstown	MD		05/10/2023	8.500	233,598		(1,112)				500,000	02/21/2023
100103764	CF	Discovery Bay	CA		05/10/2023	7.624	673,344		(11)				850,000	04/17/2023
100103765	CF	Lansdale	PA		05/10/2023	7.999	1,085,958		(176)				1,350,000	03/13/2023
100103766	CF	Tucson	AZ		05/10/2023	7.249	338,269		5,694				445,000	04/14/2023
100103767	CF	Tampa	FL		05/10/2023	9.500	185,701		(189)				205,000	04/17/2023
100103768	CF	Davenport	FL		05/10/2023	8.999	566,113		(79)				753,000	03/24/2023
100103770	CF	Key Largo	FL		05/10/2023	7.624	1,724,802		(964)				2,595,000	04/07/2023
100103771	CF	Miami	FL		05/10/2023	7.874	351,757		(94)				435,000	02/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103772	CF	Santa Ana	CA		05/10/2023	8.500	559,728		(226)				730,000	03/07/2023
100103773	CF	Manteo	NC		05/10/2023	8.249	561,164		(143)				720,000	03/06/2023
100103774	CF	Oakhurst	CA		05/10/2023	8.500	371,757		(22)				451,000	04/06/2023
100103775	CF	Kissimmee	FL		05/10/2023	6.999	229,676		(127)				280,000	04/14/2023
100103776	CF	Norwalk	CT		05/10/2023	7.249	877,291		20				1,150,000	04/10/2023
100103777		Big Bear City	CA		05/10/2023	8.875	524,714		(22)				642,000	02/27/2023
100103778		Port Saint Lucie	FL		05/10/2023	8.500	209,433		(167)				492,000	03/31/2023
100103779	CF	West Palm Beach	FL		05/10/2023	8.750	1,068,240		(479)				1,300,000	03/10/2023
100103780	CF	Jupiter	FL		05/10/2023	7.500	847,553		82				1,140,000	04/17/2023
100103782		Culver City	CA		05/10/2023	7.935	825,296		(239)				1,100,000	04/17/2023
100103783		Bridgeport	CT		05/10/2023	7.161	219,932		1,501				355,000	04/18/2023
100103784		Ruskin	FL		05/10/2023	7.663	164,318		884				314,000	04/05/2023
100103785		Atlanta	GA		05/10/2023	8.286	198,780		572				295,000	04/21/2023
100103786		Barnegat	NJ		05/10/2023	7.855	226,121		(65)				315,000	04/17/2023
100103787		Kansas City	MO		05/10/2023	7.371	134,949		(28)				190,000	04/19/2023
100103788		West Haven	CT		05/10/2023	8.700	466,801		(153)				600,000	04/20/2023
100103789		Holbrook	NY		05/10/2023	7.680	301,843		(100)				440,000	04/13/2023
100103790		Lansing	IL		05/10/2023	8.046	144,217		(46)				200,000	04/21/2023
100103791		The Bronx	NY		05/10/2023	8.610	427,778		(142)				775,000	04/12/2023
100103792		Brooklyn	NY		05/10/2023	8.200	644,125		(224)				965,000	04/19/2023
100103793		Waterbury	CT		05/10/2023	8.588	196,082		(42)				255,000	04/06/2023
100103794		Waldorf	MD		05/10/2023	8.011	243,075		(67)				395,000	04/17/2023
100103795		Walden	NY		05/10/2023	8.435	243,741		(39)				320,000	04/04/2023
100103796		Winston-Salem	NC		05/10/2023	7.685	125,240		(33)				175,000	04/13/2023
100103797		Cleveland	OH		05/10/2023	7.809	116,444		(23)				164,000	04/21/2023
100103798		Archdale	NC		05/10/2023	8.085	100,379		(31)				140,000	04/11/2023
100103799		San Antonio	TX		05/10/2023	7.836	84,704		(24)				122,000	04/10/2023
100103800		Detroit	MI		05/10/2023	7.980	120,765		(34)				157,000	04/18/2023
100103801		Midland	MI		05/10/2023	7.885	130,952		(31)				171,000	04/11/2023
100103802		Jersey City	NJ		05/10/2023	7.834	706,076		(164)				989,000	04/11/2023
100103803		Irwin	PA		05/10/2023	7.610	142,157		(30)				200,000	04/06/2023
100103804		Grand Rapids	MI		05/10/2023	7.912	139,379		(33)				182,000	04/21/2023
100103805		Baltimore	MD		05/10/2023	7.903	195,148		(33)				275,000	04/17/2023
100103806		Killingly	CT		05/10/2023	8.277	176,961		(46)				230,000	04/13/2023
100103807		Muskegon	MI		05/10/2023	8.414	78,478		(27)				117,000	04/21/2023
100103808		Cleveland Heights	OH		05/10/2023	7.430	98,630		(20)				162,000	04/20/2023
100103810		Baltimore	MD		05/10/2023	7.732	139,891		884				195,000	04/20/2023
100103811		Mount Vernon	NY		05/10/2023	7.750	683,004		(107)				900,000	04/18/2023
100103812		Browns Mills	NJ		05/10/2023	7.911	217,672		(61)				283,000	04/17/2023
100103813		Mount Vernon	NY		05/10/2023	7.850	706,413		(114)				930,000	04/21/2023
100103814		Cincinnati	OH		05/10/2023	8.300	262,611		(68)				320,000	04/14/2023
100103815		Maple Heights	OH		05/10/2023	7.511	97,558		(5)				150,000	04/13/2023
100103816		Chicago	IL		05/10/2023	8.288	207,739		(54)				270,000	04/03/2023
100103817		Lansing	IL		05/10/2023	7.636	143,507		(28)				202,000	04/11/2023
100103818		Bridgeview	IL		05/10/2023	7.675	231,725		(59)				335,000	04/04/2023
100103819		Chicago	IL		05/10/2023	8.095	222,578		(60)				310,000	04/03/2023
100103820		Joliet	IL		05/10/2023	7.810	119,748		(41)				180,000	04/17/2023
100103821		Chicago	IL		05/10/2023	8.395	226,994		(57)				295,000	04/03/2023
100103822		Memphis	TN		05/10/2023	7.761	166,117		(33)				218,000	04/19/2023
100103823		Chicago	IL		05/10/2023	8.600	282,287		(87)				390,000	04/06/2023
100103824		Chicago	IL		05/10/2023	8.061	207,850		(58)				270,000	04/10/2023
100103825		New City	NY		05/10/2023	7.613	428,574		(74)				539,000	04/18/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103826		Pittston	PA		05/10/2023	8.162	152,679		(47)				228,000	04/11/2023
100103827		Maple Heights	OH		05/10/2023	8.155	88,985		(27)				133,000	04/18/2023
100103828		Liverpool	NY		05/10/2023	7.903	165,368		(47)				215,000	04/05/2023
100103829		Garfield Heights	OH		05/10/2023	8.185	84,259		(19)				122,000	04/10/2023
100103830		Cleveland	OH		05/10/2023	8.452	89,646		(21)				125,000	04/10/2023
100103831		South Abington Township	PA		05/10/2023	7.878	151,912		(28)				202,000	04/04/2023
100103832		Albemarle	NC		05/10/2023	8.276	84,486		(14)				128,000	04/17/2023
100103833		Cleveland	OH		05/10/2023	8.452	87,494		(21)				122,000	04/10/2023
100103834		Buffalo	NY		05/10/2023	8.345	94,383		(20)				132,000	04/05/2023
100103836		Westchester	IL		05/10/2023	7.512	228,199		(55)				320,000	04/04/2023
100103837		South Bend	IN		05/10/2023	8.325	84,387		(25)				126,000	04/19/2023
100103838		Baltimore	MD		05/10/2023	8.688	276,363		(70)				369,000	04/18/2023
100103839		Tampa	FL		05/10/2023	7.430	159,630		(45)				233,000	04/19/2023
100103840		Pittsfield	MA		05/10/2023	7.130	322,572		(26)				429,000	04/18/2023
100103841		Painesville	OH		05/10/2023	8.361	106,025		(33)				137,000	04/13/2023
100103842		Chicago	IL		05/10/2023	8.165	226,373		(62)				300,000	04/13/2023
100103843		Glendale Heights	IL		05/10/2023	7.750	226,265		(67)				325,000	04/13/2023
100103844		Miami Beach	FL		05/10/2023	7.261	155,116		(30)				235,000	04/14/2023
100103845		Roosevelt	NY		05/10/2023	7.450	385,425		(97)				600,000	04/21/2023
100103846		Philadelphia	PA		05/10/2023	8.061	123,154		478				160,000	04/20/2023
100103847		Cleveland	OH		05/10/2023	8.258	79,205		(13)				120,000	04/14/2023
100103849		Nyack	NY		05/10/2023	7.988	650,452		(185)				845,000	04/03/2023
100103850		Kansas City	MO		05/10/2023	6.970	133,475		(30)				220,000	04/05/2023
100103851		Summerville	SC		05/10/2023	7.536	208,144		(40)				273,000	04/13/2023
100103852		Joliet	IL		05/10/2023	7.286	145,181		(77)				262,000	04/20/2023
100103853		Poughkeepsie	NY		05/10/2023	7.480	177,522		(35)				250,000	04/20/2023
100103854		Haverstraw	NY		05/10/2023	7.160	266,292		(57)				375,000	04/18/2023
100103855		Macon	GA		05/10/2023	8.280	128,467		(49)				162,000	04/19/2023
100103856		Grand Rapids	MI		05/10/2023	8.075	193,636		(75)				312,000	04/13/2023
100103857		Easton	PA		05/10/2023	8.052	130,555		(33)				212,000	04/06/2023
100103858		Huntington Station	NY		05/10/2023	8.255	409,569		(78)				583,000	04/05/2023
100103859		Philadelphia	PA		05/10/2023	7.552	199,175		(53)				300,000	04/03/2023
100103860		Vero Beach	FL		05/10/2023	7.489	257,357		1,585				360,000	04/13/2023
100103861		Philadelphia	PA		05/10/2023	8.224	182,710		(41)				239,000	04/04/2023
100103862		St. Petersburg	FL		05/10/2023	7.900	205,337		(60)				300,000	04/11/2023
100103863		Paterson	NJ		05/10/2023	7.652	275,050		1,502				535,000	04/19/2023
100103864		The Bronx	NY		05/10/2023	8.550	758,479		(257)				975,000	04/20/2023
100103865		Dayton	OH		05/10/2023	8.370	114,516		(40)				170,000	04/03/2023
100103866		Yonkers	NY		05/10/2023	8.773	517,237		(120)				720,000	04/06/2023
100103867		Brooklyn	NY		05/10/2023	8.110	510,121		(117)				850,000	04/12/2023
100103868		Brooklyn	NY		05/10/2023	8.500	401,386		(140)				600,000	04/17/2023
100103869		Marion	OH		05/10/2023	8.628	85,528		(28)				138,000	04/19/2023
100103870		South Boston	VA		05/10/2023	7.720	106,954		(21)				162,000	04/06/2023
100103871		East Patchogue	NY		05/10/2023	8.017	315,655		1,265				510,000	04/14/2023
100103872		Monticello	NY		05/10/2023	7.862	154,159		(52)				220,000	04/05/2023
100103873		The Bronx	NY		05/10/2023	7.704	142,164		(28)				200,000	04/19/2023
100103874		South Orange	NJ		05/10/2023	7.317	436,179		(125)				720,000	03/31/2023
100103875		Trenton	NJ		05/10/2023	8.278	192,349		(50)				264,000	04/05/2023
100103877		Lindenhurst	NY		05/10/2023	7.990	490,687		1,951				640,000	04/20/2023
100103878		Copiague	NY		05/10/2023	7.990	506,482		2,024				665,000	04/20/2023
100103879		Anderson	SC		05/10/2023	7.931	133,192		(38)				186,000	04/17/2023
100103880		Lindenhurst	NY		05/10/2023	7.990	523,565		2,079				685,000	04/20/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103881		Lindenhurst	NY		05/10/2023	7.850	548,515		2,577				725,000	04/20/2023
100103882		Irvington	NJ		05/10/2023	8.137	227,081		(39)				355,000	04/17/2023
100103883		Copiague	NY		05/10/2023	7.800	479,885		(190)				650,000	04/20/2023
100103884		North Chicago	IL		05/10/2023	8.270	185,084		(47)				240,000	04/03/2023
100103885		Jacksonville	FL		05/10/2023	8.277	99,127		(13)				140,000	04/11/2023
100103886		Shirley	NY		05/10/2023	7.630	354,597		(127)				495,000	04/13/2023
100103887		Detroit	MI		05/10/2023	7.580	116,708		(34)				190,000	04/11/2023
100107780	CF	FOLEY	AL		05/19/2023	5.250	225,746		319				302,300	03/15/2023
100107781	CF	PORT SAINT JOE	FL		05/19/2023	5.250	442,684		627				595,000	02/20/2023
100107782		MILLVILLE	DE		05/19/2023	4.990	318,480		673				475,000	02/27/2023
100107783	CF	NORTH LAS VEGAS	NV		05/19/2023	5.750	232,397		930				330,000	02/16/2023
100107784	CF	PORT SAINT JOE	FL		05/19/2023	5.250	375,080		531				565,000	02/27/2023
100107785	CF	LOCUST	NC		05/19/2023	5.250	257,733		411				360,000	02/23/2023
100107786		LAS VEGAS	NV		05/19/2023	5.250	326,019		462				442,000	02/14/2023
100107787	CF	LEWES	DE		05/19/2023	4.990	377,074		549				540,000	02/27/2023
100107788	CF	PORT SAINT LUCIE	FL		05/19/2023	5.250	265,803		327				380,000	02/22/2023
100107789	CF	PORT SAINT JOE	FL		05/19/2023	4.990	392,638		935				565,000	02/24/2023
100107790	CF	LAS VEGAS	NV		05/19/2023	5.875	375,704		372				501,000	02/24/2023
100107791	CF	WILLIS	TX		05/19/2023	5.375	401,356		500				632,000	03/02/2023
100107792	CF	MYRTLE BEACH	SC		05/19/2023	5.250	345,060		451				507,000	02/23/2023
100107793	CF	HENDERSON	NV		05/19/2023	5.500	404,300		561				575,000	02/24/2023
100107794	CF	LONGS	SC		05/19/2023	4.990	269,451		611				400,000	02/16/2023
100107795	CF	FRANKLIN	VA		05/19/2023	5.250	235,363		401				326,000	03/21/2023
100107796		HOMESTEAD	FL		05/19/2023	5.750	368,243		342				485,000	02/21/2023
100107797	CF	SAINT AUGUSTINE	FL		05/19/2023	5.750	256,210		134				447,000	02/23/2023
100107798	CF	PRESCOTT	AZ		05/19/2023	6.990	487,705		77				620,000	02/24/2023
100107799		PALM BAY	FL		05/19/2023	5.990	277,526		201				366,000	02/17/2023
100107800	CF	SAINT JOHNS	FL		05/19/2023	5.990	263,925		176				347,000	02/24/2023
100107801	CF	LAS VEGAS	NV		05/19/2023	5.750	313,565		306				413,000	03/10/2023
100107802	CF	MESA	AZ		05/19/2023	6.500	535,297		173				702,000	02/07/2023
100107803	CF	PORT SAINT JOE	FL		05/19/2023	5.990	319,855		312				435,000	02/24/2023
100107804	CF	MIMS	FL		05/19/2023	5.990	246,853		188				328,000	02/16/2023
100107805	CF	MILLVILLE	DE		05/19/2023	5.990	266,881		228				350,000	03/24/2023
100107806	CF	DAVENPORT	FL		05/19/2023	5.990	282,019		187				428,000	02/27/2023
100107808	CF	PALM BAY	FL		05/19/2023	6.250	270,534		210				358,000	02/10/2023
100107809	CF	HARRISON	TN		05/19/2023	7.625	322,787		(1,140)				669,958	03/23/2023
100107810	CF	BRADENTON	FL		05/19/2023	7.500	649,384		(11)				815,000	03/29/2023
100107811	CF	OCEAN CITY	MD		05/19/2023	6.875	359,579		(37)				483,000	02/27/2023
100107812	CF	WIMAUMA	FL		05/19/2023	6.999	308,820		(64)				415,000	04/04/2023
100107813	CF	PERRIS	CA		05/19/2023	6.625	252,425		18				340,000	03/08/2023
100107814	CF	PUNTA GORDA	FL		05/19/2023	7.125	373,176		(136)				710,000	02/28/2023
100107815	CF	THE VILLAGES	FL		05/19/2023	6.990	260,933		(35)				351,000	02/17/2023
100107816	CF	OCEAN CITY	MD		05/19/2023	6.625	298,694		(15)				403,000	02/16/2023
100107817	CF	San Diego	CA		05/19/2023	8.125	985,156		459				1,235,000	03/01/2023
100107818	CF	Gold Canyon	AZ		05/19/2023	8.625	292,512		(107)				440,000	05/01/2023
100107819	CF	Atlanta	GA		05/19/2023	8.875	2,387,764		(715)				2,929,000	05/01/2023
100107820	CF	Niceville	FL		05/19/2023	6.750	1,256,545		2,722				1,575,000	05/01/2023
100107821	CF	Indio	CA		05/19/2023	9.125	377,930		(66)				440,000	05/01/2023
100107822	CF	Peoria	AZ		05/19/2023	7.250	561,346		(31)				705,000	05/01/2023
100107823	CF	WOODSIDE	CA		05/19/2023	8.990	3,536,891		(5)				4,400,000	05/01/2023
100107825	CF	Mansfield	TX		05/19/2023	9.750	454,489		(67)				500,000	05/01/2023
100107826	CF	Glen Burnie	MD		05/19/2023	10.500	304,288		(88)				377,000	05/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107828	CF	Jupiter	FL		05/19/2023	10.375	261,106		(62)				320,000	05/01/2023
100107829		Zephyrhills	FL		05/19/2023	8.875	183,458		437				256,000	04/01/2023
100107830	CF	Lake Worth Beach	FL		05/19/2023	10.375	432,796		(79)				533,000	05/01/2023
100107831		Lake Worth	FL		05/19/2023	9.750	418,916		(98)				555,000	05/01/2023
100107832	CF	Parkland	FL		05/19/2023	7.625	692,536		1,478				856,000	05/01/2023
100107833		Rome	GA		05/19/2023	10.000	125,876		(29)				165,000	05/01/2023
100107835		Sunrise	FL		05/19/2023	10.250	101,894		(24)				180,000	05/01/2023
100107836	CF	ALSIP	IL		05/23/2023	8.875	233,071		(121)				300,000	03/08/2023
100107837	CF	GLENDORA	CA		05/23/2023	7.500	338,093		(155)				550,000	04/18/2023
100107838		SPRING HILL	TN		05/23/2023	7.875	411,895		(210)				500,000	04/11/2023
100107839	CF	ALTADENA	CA		05/23/2023	7.000	1,495,255		(675)				2,100,000	04/06/2023
100107840	CF	AGOURA HILLS	CA		05/23/2023	7.125	331,528		(152)				925,000	03/21/2023
100107841	CF	LOS ANGELES	CA		05/23/2023	7.500	1,029,188		(222)				1,200,000	03/29/2023
100107842	CF	BURBANK	CA		05/23/2023	7.750	1,788,934		(657)				2,193,000	03/29/2023
100107843	CF	LAKEWOOD	CO		05/23/2023	7.250	835,279		(238)				1,180,000	04/05/2023
100107844	CF	GLENDALE	CA		05/23/2023	6.875	1,430,197		(445)				1,775,000	04/18/2023
100107845		BEAVERTON	OR		05/23/2023	8.000	386,985		(107)				545,000	03/03/2023
100107846		BEAVERTON	OR		05/23/2023	7.750	337,354		(126)				552,000	03/09/2023
100107847	CF	ARVADA	CO		05/23/2023	7.375	528,105		(165)				695,000	04/06/2023
100107848	CF	MIAMI	FL		05/23/2023	6.875	606,292		(159)				750,000	03/30/2023
100107849	CF	GRAND PRAIRIE	TX		05/23/2023	7.875	331,386		(118)				510,000	03/28/2023
100107850		TAMPA	FL		05/23/2023	7.875	284,355		(141)				370,000	04/04/2023
100107853	CF	Redwood City	CA		06/29/2023	7.250	814,453		(246)				2,400,000	05/17/2023
100107854	CF	Woodland	CA		06/29/2023	7.500	1,435,681		(557)				2,000,000	05/16/2023
100107855	CF	Weatherford	TX		06/29/2023	7.750	633,158		(255)				832,000	05/15/2023
100107856	CF	Napa	CA		06/29/2023	8.875	239,147		(209)				496,000	05/12/2023
100107857	CF	Round Rock	TX		06/29/2023	8.750	312,717		(188)				425,000	05/17/2023
100107858	CF	San Marcos	CA		06/29/2023	6.875	1,106,065		(127)				1,378,000	05/10/2023
100107859	CF	West Hollywood	CA		06/29/2023	7.500	843,842		(312)				1,030,000	05/09/2023
100107860	CF	Braselton	GA		06/29/2023	9.625	1,051,578		(282)				1,140,000	05/17/2023
100107861	CF	Simonton	TX		06/29/2023	9.500	236,721		(213)				292,000	05/26/2023
100107863	CF	Rosharon	TX		06/29/2023	7.500	841,799		(283)				1,060,000	06/09/2023
100107865	CF	Miami	FL		06/29/2023	7.750	826,873		(326)				1,120,000	05/22/2023
100107866	CF	San Diego	CA		06/29/2023	6.750	995,931		(5)				3,500,000	06/01/2023
100107868	CF	League City	TX		06/29/2023	6.750	316,433		(17)				450,000	05/26/2023
100107869	CF	Los Angeles	CA		06/29/2023	6.750	351,703		(5)				700,000	05/12/2023
100107870	CF	Kailua Kona	HI		06/29/2023	7.000	1,600,797		(259)				1,988,000	06/05/2023
100107871	CF	Perris	CA		06/29/2023	7.875	921,550		(132)				1,050,000	05/17/2023
100107872	CF	Melissa	TX		06/29/2023	9.500	297,256		(280)				363,000	05/15/2023
100107874	CF	Los Angeles	CA		06/29/2023	7.875	1,510,644		(268)				1,820,000	05/22/2023
100107876	CF	Keller	TX		06/29/2023	7.250	539,497		(180)				710,000	05/12/2023
100107877	CF	Los Angeles	CA		06/29/2023	6.875	1,076,648		(207)				2,650,000	05/16/2023
100107878	CF	Kailua Kona	HI		06/29/2023	8.000	501,814		(241)				825,000	05/17/2023
100107879	CF	Vineyard	UT		06/29/2023	9.000	836,085		(288)				921,000	05/19/2023
100107880	CF	Miami	FL		06/29/2023	9.500	220,139		(337)				270,000	05/30/2023
100107881	CF	Fresno	CA		06/29/2023	7.375	861,441		(302)				1,100,000	05/19/2023
100107883	CF	Elwood	UT		06/29/2023	7.375	554,078		(112)				685,000	05/22/2023
100107884	CF	Miami Beach	FL		06/29/2023	7.125	510,445		18				1,360,000	05/24/2023
100107885	CF	Covington	GA		06/29/2023	8.000	292,420		(196)				375,000	05/19/2023
100107888	CF	La Habra Heights	CA		06/29/2023	8.625	2,591,463		(360)				3,225,000	05/15/2023
100107889	CF	Desert Hot Springs	CA		06/29/2023	7.500	259,227		(19)				345,000	05/17/2023
100107890	CF	Mount Pleasant	SC		06/29/2023	8.500	204,044		(84)				304,000	05/17/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107891	CF	Ludlow Falls	OH		06/29/2023	9.250	341,014		(213)				407,000	05/25/2023
100107892	CF	Seattle	WA		06/29/2023	7.125	588,789		(180)				890,000	05/26/2023
100107893	CF	Galveston	TX		06/29/2023	8.500	293,893		(12,169)				820,000	05/22/2023
100107894	CF	Escondido	CA		06/29/2023	7.250	508,438		(140)				935,000	06/02/2023
100107895	CF	Kirkwood	CA		06/29/2023	7.375	493,619		(188)				690,000	05/24/2023
100107896	CF	Buckeye	AZ		06/29/2023	7.375	538,784		(150)				662,000	06/01/2023
100107897	CF	Livonia	MI		06/29/2023	8.125	155,660		(78)				364,100	05/24/2023
100107898	CF	Charlotte	NC		06/29/2023	9.000	1,226,442		(441)				1,730,000	05/26/2023
100107899	CF	Conroe	TX		06/29/2023	8.625	279,898		(370)				294,000	05/18/2023
100107901	CF	Argyle	TX		06/29/2023	8.625	1,328,152		(673)				1,505,000	05/09/2023
100107902	CF	Vacaville	CA		06/29/2023	7.375	426,124		(128)				524,000	05/12/2023
100107903	CF	San Francisco	CA		06/29/2023	8.000	975,966		(128)				2,200,000	06/02/2023
100107904	CF	EL PASO	TX		06/29/2023	8.000	220,252		(111)				280,000	05/23/2023
100107905	CF	Leonard	TX		06/29/2023	8.125	400,719		(248)				450,000	05/18/2023
100107906		Los Angeles	CA		06/29/2023	8.500	838,040		(449)				945,000	05/11/2023
100107907	CF	Austin	TX		06/29/2023	7.625	416,391		(78)				535,000	05/18/2023
100107908	CF	Villa Park	CA		06/29/2023	7.625	1,418,004		(414)				1,740,000	05/31/2023
100107909	CF	Haleiwa	HI		06/29/2023	7.000	2,375,912		(374)				2,960,000	06/05/2023
100107914		Phoenix	AZ		06/29/2023	8.625	558,799		(93)				765,000	05/26/2023
100107915		Naples	FL		06/29/2023	7.875	668,555		(3,626)				1,040,000	05/22/2023
100107916		Elizabeth	NJ		06/29/2023	8.250	432,456		(267)				680,000	05/18/2023
100107917		Phoenix	AZ		06/29/2023	8.625	566,909		(129)				765,000	05/26/2023
100107918		Northbrook	IL		06/29/2023	7.125	377,039		15				820,000	05/25/2023
100107920		Phoenix	AZ		06/29/2023	8.875	400,388		(148)				525,000	05/26/2023
100107924		Wadsworth	IL		06/29/2023	8.875	390,417		(14)				515,000	05/26/2023
100107926		Kissimmee	FL		06/29/2023	8.875	369,654		(53)				475,000	05/09/2023
100107927		Linden	NJ		06/29/2023	8.625	164,060		(177)				330,000	06/06/2023
100107928		Anahola	HI		06/29/2023	7.375	1,656,455		185				2,400,000	05/18/2023
100107931		Seneca	SC		06/29/2023	8.125	204,774		(120)				245,000	05/12/2023
100107932		Marathon	FL		06/29/2023	7.500	563,282		(47)				750,000	05/26/2023
100107934		Lake Havasu City	AZ		06/29/2023	8.500	198,165		(186)				245,000	05/12/2023
100107935		Dacula	GA		06/29/2023	7.875	268,146		662				396,000	05/15/2023
100107937		Chicago	IL		06/29/2023	8.875	231,653		(172)				290,000	05/15/2023
100107938		Gainesville	FL		06/29/2023	8.500	468,088		(234)				600,000	05/16/2023
100107939		Lehigh Acres	FL		06/29/2023	8.875	236,953		(18)				290,000	05/22/2023
100107944		San Leandro	CA		06/29/2023	8.250	812,510		(363)				1,165,000	06/05/2023
100107946		Largo	FL		06/29/2023	7.500	396,263		(53)				525,000	05/11/2023
100107947		Spokane	WA		06/29/2023	9.000	232,985		(61)				290,000	05/23/2023
100107950		La Verkin	UT		06/29/2023	7.250	682,104		50				920,000	05/11/2023
100107951		Pompano Beach	FL		06/29/2023	9.125	299,879		(216)				375,000	06/06/2023
100107952		Cibolo	TX		06/29/2023	7.125	137,417		(2)				230,000	05/16/2023
100107953		Lauderhill	FL		06/29/2023	7.875	117,028		(64)				165,000	05/18/2023
100107954		Long Beach	CA		06/29/2023	7.375	603,429		(50)				860,000	05/15/2023
100107955		Seabrook Island	SC		06/29/2023	7.375	389,474		(13)				540,000	05/18/2023
100107956		Saint Petersburg	FL		06/29/2023	7.750	166,279		(91)				320,000	05/17/2023
100107957		Joshua Tree	CA		06/29/2023	7.625	569,240		(66)				755,000	05/23/2023
100107958		Lake Geneva	WI		06/29/2023	7.500	251,995		(8)				317,000	05/12/2023
100107959		Zachary	LA		06/29/2023	8.500	107,963		(123)				136,000	05/24/2023
100107960		Atlanta	GA		06/29/2023	8.875	259,360		(236)				320,000	05/30/2023
100107961		Vancouver	WA		06/29/2023	9.000	431,949		(306)				580,000	06/09/2023
100107963		Stroudsburg	PA		06/29/2023	8.750	277,921		(190)				353,000	05/18/2023
100107964		Coral Springs	FL		06/29/2023	8.750	147,687		(159)				200,000	05/11/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107965		Barstow	CA		06/29/2023	8.750	139,953		(53)				180,000	05/17/2023
100107966	CF	La Mirada	CA		05/22/2023	8.250	808,147		(188)				940,000	03/10/2023
100107967	CF	Bellflower	CA		05/22/2023	8.250	631,890		(774)				863,000	04/06/2023
100107968	CF	Sarasota	FL		05/22/2023	8.625	1,813,232		2,270				2,200,000	04/17/2023
100107970	CF	Milwaukie	OR		05/22/2023	9.250	347,503		(87)				440,000	01/24/2023
100107971	CF	Lakeland	FL		05/22/2023	8.250	300,411		(78)				358,000	04/11/2023
100107972	CF	Bayfield	CO		05/22/2023	7.875	318,719		(78)				450,000	04/03/2023
100107973		Beverly Hills	CA		05/22/2023	8.875	4,470,401		(450)				7,275,000	03/10/2023
100107974	CF	Newport Beach	CA		05/22/2023	6.625	2,197,350		(60)				5,250,000	04/18/2023
100107975		Bradenton	FL		05/22/2023	8.375	293,749		(60)				390,000	04/21/2023
100107976	CF	Hawthorne	CA		05/22/2023	6.250	1,277,685		770				1,560,000	04/13/2023
100107979	CF	PIGEON FORGE	TN		05/25/2023	7.625	329,876		(3)				395,000	04/18/2023
100107981	CF	SENOIA	GA		05/25/2023	6.999	404,576		(127)				603,000	04/14/2023
100107982		CHARLOTTE	NC		05/25/2023	7.499	271,543		45				330,000	04/05/2023
100107988	CF	FREDERICKSBURG	VA		05/25/2023	7.625	309,081		(36)				410,000	04/04/2023
100107990		NEW BEDFORD	MA		05/25/2023	6.999	261,416		(17)				355,000	03/31/2023
100107991	CF	HENDERSON	NV		05/25/2023	6.250	247,089		24				345,000	03/28/2023
100107992	CF	CHOWCHILLA	CA		05/25/2023	6.625	282,490		(105)				483,000	04/07/2023
100107993	CF	KEY COLONY BEACH	FL		05/25/2023	6.125	578,667		46				806,000	03/10/2023
100107995	CF	CLERMONT	FL		05/25/2023	6.500	258,788		(12)				417,000	04/13/2023
100107996	CF	SHIP BOTTOM	NJ		05/25/2023	6.625	383,227		(50)				550,000	04/04/2023
100107997	CF	JACKSON	NJ		05/25/2023	7.625	483,295		49				575,000	03/21/2023
100108002	CF	MC KINNEY	TX		05/25/2023	5.750	325,579		116				455,000	02/21/2023
100108003		WEATHERFORD	TX		05/25/2023	6.624	252,774		12				340,000	03/22/2023
100108004		CHICAGO	IL		05/25/2023	6.500	279,585		2				393,000	03/31/2023
100108005	CF	CHULA VISTA	CA		05/25/2023	6.125	498,409		46				675,000	02/24/2023
100108010		FRESNO	CA		05/25/2023	6.125	342,977		230				421,000	02/21/2023
100108011	CF	DESTIN	FL		05/25/2023	5.250	315,394		453				400,000	02/24/2023
100108012		ATLANTA	GA		05/25/2023	6.125	290,279		4				395,000	03/07/2023
100108014	CF	KENNESAW	GA		05/25/2023	7.625	286,545		(110)				385,000	03/06/2023
100108015		INDIO	CA		05/25/2023	6.625	570,639		177				789,000	03/31/2023
100108019	CF	KISSIMMEE	FL		05/25/2023	5.990	257,681		25				426,000	02/28/2023
100108020	CF	LAS VEGAS	NV		05/25/2023	7.625	295,430		(76)				399,000	03/18/2023
100108023	CF	NAPLES	FL		05/25/2023	6.624	535,942		152				718,000	03/14/2023
100108025	CF	GROVELAND	FL		05/25/2023	6.125	250,074		38				346,000	03/13/2023
100108026	CF	FLOWER MOUND	TX		05/25/2023	4.990	301,295		381				429,000	02/23/2023
100108027	CF	IRVINE	CA		05/25/2023	7.125	688,792		(176)				910,000	03/22/2023
100108028	CF	JACKSON TOWNSHIP	NJ		05/25/2023	6.000	299,230		(27)				510,000	03/09/2023
100108031	CF	VISALIA	CA		05/25/2023	7.375	291,525		(72)				390,000	03/10/2023
100108032	CF	DURHAM	NC		05/25/2023	6.125	261,789		8				377,500	03/30/2023
100108033	CF	MESA	AZ		05/25/2023	4.990	313,154		545				449,000	03/27/2023
100108034	CF	KYLE	TX		05/25/2023	6.624	286,286		(56)				413,000	03/31/2023
100108035	CF	MESA	AZ		05/25/2023	4.990	372,804		504				530,000	03/24/2023
100108036	CF	LIGHTHOUSE POINT	FL		05/25/2023	7.625	616,888		(33)				737,000	03/30/2023
100108037	CF	NEW ORLEANS	LA		05/25/2023	5.990	311,588		83				424,000	03/06/2023
100108040	CF	LOGANVILLE	GA		05/25/2023	5.625	255,647		116				399,000	03/24/2023
100108042	CF	BROKEN BOW	OK		05/25/2023	7.625	720,381		35				1,000,000	03/23/2023
100108043	CF	SCOTTSDALE	AZ		05/25/2023	7.500	353,091		(114)				472,000	03/29/2023
100108044	CF	LACEY	WA		05/25/2023	5.875	345,463		40				517,000	03/24/2023
100108045	CF	MANASSAS PARK	VA		05/25/2023	6.625	239,981		(97)				675,000	03/29/2023
100108049	CF	VERO BEACH	FL		05/25/2023	7.625	271,791		(15)				320,000	04/05/2023
100108051	CF	MONTVALE	NJ		05/25/2023	7.500	148,266		267				940,000	03/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108052		ATLANTA	GA		05/25/2023	6.375	291,193		(11)				410,000	03/31/2023
100108053	CF	CHULA VISTA	CA		05/25/2023	5.625	499,932		240				690,000	04/01/2023
100108055	CF	MESA	AZ		05/25/2023	4.875	269,923		330				388,000	03/30/2023
100108056	CF	ST AUGUSTINE	FL		05/25/2023	5.625	457,769		230				654,000	03/29/2023
100108057		Grand Prairie	TX		05/24/2023	8.875	279,524		(89)				365,000	04/05/2023
100108059		Santa Ana	CA		05/24/2023	9.250	661,873		(329)				800,000	04/25/2023
100108060	CF	Missouri City	TX		05/24/2023	9.750	454,054		(182)				575,000	04/04/2023
100108061		Tavares	FL		05/24/2023	9.375	315,760		(153)				390,000	03/31/2023
100108062	CF	Decatur	GA		05/24/2023	9.875	1,544,682		(719)				1,794,000	05/05/2023
100108063	CF	Boerne	TX		05/24/2023	9.250	304,044		(345)				500,000	04/13/2023
100108064		Houston	TX		05/24/2023	7.375	136,194		(52)				207,000	04/18/2023
100108065	CF	RANCHO PALOS VERDES	CA		05/24/2023	8.499	1,772,617		(30)				2,250,000	04/24/2023
100108066		MEMPHIS	TN		05/24/2023	7.875	178,405		(55)				270,000	05/05/2023
100108067		TAMPA	FL		05/24/2023	8.375	213,695		(114)				405,000	05/05/2023
100108068	CF	Houston	TX		05/24/2023	8.875	132,883		(142)				235,000	04/11/2023
100108069	CF	Manor	TX		05/24/2023	8.625	242,787		(328)				330,000	04/28/2023
100108070		SEASIDE PARK	NJ		05/24/2023	8.750	154,382		(105)				446,500	05/04/2023
100108071		Downey	CA		05/24/2023	7.375	1,047,666		189				1,520,000	04/26/2023
100108072		New Bedford	MA		05/24/2023	9.125	241,196		(112)				340,000	04/28/2023
100108073	CF	Yorba Linda	CA		05/24/2023	6.999	227,456		1,783				530,000	03/01/2023
100108074	CF	OAK HILLS	CA		05/24/2023	9.250	655,692		(249)				850,000	03/27/2023
100108075	CF	LOS ANGELES	CA		05/24/2023	8.999	1,141,576		(308)				1,400,000	04/05/2023
100108076	CF	Houston	TX		05/24/2023	9.625	157,736		(241)				188,000	04/27/2023
100108077		Sonora	CA		05/24/2023	8.499	304,453		(188)				450,000	04/05/2023
100108079		Napa	CA		05/24/2023	7.625	219,063						490,000	04/03/2023
100108081		APPLE VALLEY	CA		05/24/2023	8.999	377,087		(14)				515,000	04/11/2023
100108082		HOUSTON	TX		05/24/2023	9.375	145,088		(690)				220,000	04/12/2023
100108083	CF	Chicago	IL		05/24/2023	10.625	376,106		(76)				435,000	05/03/2023
100108084	CF	COCONUT CREEK	FL		05/24/2023	8.250	643,601		(407)				856,000	05/08/2023
100108085	CF	PALM DESERT	CA		05/24/2023	9.499	261,652		(963)				350,000	03/24/2023
100108086		Tampa	FL		05/24/2023	9.499	231,771		(110)				320,000	04/19/2023
100108087		Los Angeles	CA		05/24/2023	9.125	806,013		(119)				1,200,000	04/17/2023
100108088	CF	Doylestown	PA		05/24/2023	8.750	288,008		(137)				325,000	05/05/2023
100108089		Huntington Beach	CA		05/24/2023	10.375	704,564		(284)				800,000	04/06/2023
100108090		La Puente	CA		05/24/2023	8.999	545,273		(253)				660,000	04/06/2023
100108093		Tampa	FL		05/24/2023	8.375	222,294		(77)				312,000	04/18/2023
100108094		Tampa	FL		05/24/2023	8.375	268,509		(52)				380,000	04/24/2023
100108095		Los Angeles (San Pedro Area)	CA		05/24/2023	9.250	691,267		(401)				828,000	04/06/2023
100108096		La Mirada	CA		05/24/2023	8.875	593,145		(202)				725,000	04/06/2023
100108097	CF	Riverdale	GA		05/24/2023	7.499	179,112		(140)				246,500	04/21/2023
100108098	CF	Sun Prairie	WI		05/24/2023	9.999	516,423		(60)				580,000	04/14/2023
100108099	CF	Houston	TX		05/24/2023	8.999	160,986		(132)				200,000	03/28/2023
100108100		Casa Grande	AZ		05/24/2023	8.625	315,291		(70)				405,000	05/02/2023
100108101	CF	Red Bluff	CA		05/24/2023	8.250	385,563		(35)				518,000	05/01/2023
100108102		Nashville	TN		05/24/2023	7.740	296,092		4,854				372,000	01/06/2023
100108103	CF	Silver Spring	MD		05/24/2023	8.875	370,246		(122)				453,000	04/06/2023
100108104		Houston	TX		05/24/2023	8.375	234,417		(293)				415,000	04/18/2023
100108105	CF	Jarrell	TX		05/24/2023	8.625	335,713		(193)				393,000	04/17/2023
100108106		League City	TX		05/24/2023	8.250	236,999		(117)				370,000	04/06/2023
100108108	CF	Murrells Inlet	SC		05/24/2023	7.375	363,251		10				820,000	04/11/2023
100108109	CF	Falls Church	VA		05/24/2023	8.125	530,914		(129)				760,000	04/06/2023
100108110		Battle Creek	MI		05/24/2023	9.499	194,083		(115)				265,000	04/13/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108111		Pasadena	TX		05/24/2023	8.999	202,030		(141)				295,000	04/03/2023
100108112	CF	Galveston	TX		05/24/2023	8.375	340,991		(125)				417,000	04/28/2023
100108113	CF	Ashland	VA		05/24/2023	8.875	273,563		(142)				394,000	04/14/2023
100108114	CF	Bethlehem	CT		05/24/2023	9.750	288,483		(104)				330,000	04/07/2023
100108116	CF	Bloomington	CA		05/24/2023	8.999	325,272		(154)				425,000	04/04/2023
100108117		Jacksonville	FL		05/24/2023	7.999	192,744		33				250,000	05/03/2023
100108118		SMYRNA	GA		05/24/2023	7.499	122,958		24				263,000	04/03/2023
100108119		Woodstock	GA		05/24/2023	7.999	225,350		(224)				655,000	04/14/2023
100108120	CF	LA MIRADA	CA		05/24/2023	9.125	994,858		(282)				1,085,000	04/18/2023
100108121		STONE MOUNTAIN	GA		05/24/2023	7.999	205,510		(73)				310,000	04/26/2023
100108123		San Bernardino	CA		05/24/2023	8.625	294,670		(224)				350,000	04/06/2023
100108125	CF	Cocoa	FL		05/24/2023	8.375	242,041		(60)				305,000	04/11/2023
100108126		JACKSONVILLE	FL		05/24/2023	7.999	194,623		36				305,000	05/01/2023
100108127		Taylor	TX		05/24/2023	8.999	129,000		(126)				185,000	04/19/2023
100108128	CF	Peoria	AZ		05/24/2023	8.999	308,980		(132)				400,000	04/04/2023
100108129	CF	BARSTOW	CA		05/24/2023	8.625	166,392		(115)				200,000	04/03/2023
100108130	CF	Garland	TX		05/24/2023	8.999	200,960		(111)				258,000	03/31/2023
100108131	CF	Ocoee	FL		05/24/2023	7.499	291,108		2				460,000	04/07/2023
100108132	CF	Lakewood	CA		05/24/2023	8.999	587,309		(265)				780,000	04/27/2023
100108133	CF	RIVERSIDE	CA		05/24/2023	9.625	886,682		(212)				980,000	03/30/2023
100108134	CF	Indio	CA		05/24/2023	10.250	452,247		61				510,000	03/28/2023
100108135	CF	Holiday	FL		05/24/2023	9.625	216,900		(70)				266,000	04/21/2023
100108136	CF	VENTURA	CA		05/24/2023	8.499	267,331		(68)				350,000	04/19/2023
100108138	CF	Wilmington	MA		05/24/2023	8.999	704,750		(143)				881,000	04/04/2023
100108140	CF	Charlotte	NC		05/24/2023	9.999	465,492		(136)				535,000	04/14/2023
100108141	CF	Winchester	KY		05/24/2023	10.999	133,445		(62)				156,000	04/11/2023
100108142	CF	ANAHEIM	CA		05/24/2023	8.999	1,422,036		(126)				1,650,000	04/22/2023
100108143	CF	Midland	TX		05/24/2023	9.125	416,827		(1,221)				532,000	04/18/2023
100108144		Denver	CO		05/24/2023	8.999	160,506		(152)				394,000	04/06/2023
100108145		Milwaukee	WI		05/24/2023	9.375	318,284		(28)				373,000	04/20/2023
100108146	CF	Las Vegas	NV		05/24/2023	9.875	323,797		(115)				380,000	03/30/2023
100108147	CF	New Milford	NJ		05/24/2023	9.999	885,435		62				1,025,000	04/26/2023
100108148	CF	Antioch	CA		05/24/2023	8.999	460,864		(68)				575,000	04/12/2023
100108149	CF	Arlington	VA		05/24/2023	8.999	248,811		(128)				500,000	04/04/2023
100108150		Phoenix	AZ		05/24/2023	9.375	379,672		(84)				440,000	04/26/2023
100108151	CF	Waialua	HI		05/24/2023	8.499	2,652,147		(875)				3,300,000	04/20/2023
100108152	CF	Buena Park	CA		05/24/2023	8.750	628,300		18				790,000	03/30/2023
100108153	CF	Moreno Valley	CA		05/24/2023	9.750	497,729		45				560,000	03/28/2023
100108154		Atlanta	GA		05/24/2023	7.999	276,867		(90)				340,000	04/06/2023
100108156	CF	Tigard	OR		05/24/2023	9.250	691,193		(239)				750,000	04/05/2023
100108157	CF	Bristol	CT		05/24/2023	8.999	246,605		(109)				299,000	04/12/2023
100108159		Nolanville	TX		05/24/2023	8.999	216,074		(97)				300,000	04/05/2023
100108160	CF	Port Saint Lucie	FL		05/24/2023	8.250	222,044		(76)				451,000	04/06/2023
100108161	CF	College Park	MD		05/24/2023	9.875	295,510		(147)				355,000	03/31/2023
100108162	CF	OAKLAND	CA		05/24/2023	9.125	506,593		(95)				600,000	04/11/2023
100108164		Reno	NV		05/24/2023	9.125	227,004		(138)				362,500	03/24/2023
100108165		Fort Pierce	FL		05/24/2023	8.250	346,802		(125)				485,000	05/08/2023
100108166	CF	San Bernardino	CA		05/24/2023	9.125	394,745		(63)				460,000	04/14/2023
100108168		Reno	NV		05/24/2023	9.125	207,499		(146)				330,000	03/31/2023
100108169	CF	Mesa	AZ		05/24/2023	9.625	392,318		(188)				425,000	04/06/2023
100108170		Tampa	FL		05/24/2023	9.125	234,293		(28)				325,000	04/07/2023
100108171		GALVESTON	TX		05/24/2023	8.375	206,837		(99)				251,000	04/28/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108172		Cocoa	FL		05/24/2023	7.999	181,079		(35)				275,000	04/24/2023
100108174		Boron	CA		05/24/2023	9.875	119,319		(91)				173,000	04/17/2023
100108175	CF	PLACENTIA	CA		05/24/2023	8.625	765,284		(289)				935,000	04/06/2023
100108176	CF	Fitchburg	MA		05/24/2023	9.875	232,281		(110)				300,000	04/04/2023
100108177		Bowie	MD		05/24/2023	8.999	314,028		(113)				410,000	05/05/2023
100108178	CF	LANCASTER	CA		05/24/2023	9.250	320,749		(288)				375,000	05/01/2023
100108179		ATHENS	GA		05/24/2023	7.750	285,021		3				358,000	04/12/2023
100108180	CF	Rosedale	MD		05/24/2023	8.750	309,834		(154)				400,000	03/31/2023
100108181		Cape May Court House	NJ		05/24/2023	7.999	308,158		(141)				450,000	05/08/2023
100108183	CF	Richmond	VA		05/24/2023	9.999	242,394		(138)				286,000	04/13/2023
100108184	CF	Frisco	TX		05/24/2023	9.625	1,012,312		(192)				1,300,000	04/04/2023
100108185	CF	Cave Creek	AZ		05/24/2023	9.999	1,051,504		74				1,185,000	04/08/2023
100108186	CF	Harvey	LA		05/24/2023	7.875	231,180		(178)				279,000	04/10/2023
100108188	CF	Worcester	MA		05/24/2023	7.999	292,974		(48)				399,000	04/14/2023
100108190		Overland Park	KS		05/24/2023	8.125	216,047		(104)				280,000	04/13/2023
100108191	CF	Garner	NC		05/24/2023	7.999	447,615		(202)				545,000	05/02/2023
100108192		Sebring	FL		05/24/2023	7.375	182,626		(70)				239,000	04/24/2023
100108193		LOS ANGELES	CA		05/24/2023	9.125	367,516		(265)				465,000	03/31/2023
100108194		Plantation	FL		05/24/2023	8.625	149,873		(169)				225,000	04/17/2023
100108195		Mission	TX		05/24/2023	8.499	345,381		(169)				515,200	04/20/2023
100108196		Atlanta	GA		05/24/2023	8.625	256,160		(53)				377,000	04/10/2023
100108198	CF	Antioch	CA		05/24/2023	8.999	538,168		(265)				810,000	04/06/2023
100108199		Davenport	FL		05/24/2023	9.750	440,067		(414)				510,000	05/01/2023
100108200	CF	Baltimore	MD		05/24/2023	7.750	174,554		(20)				310,000	04/07/2023
100108201	CF	PARKLAND	FL		05/24/2023	8.499	892,422		(233)				1,174,900	05/01/2023
100108203	CF	Brockton	MA		05/24/2023	9.875	467,547		(148)				608,000	05/01/2023
100108205	CF	Silver Spring	MD		05/24/2023	9.499	166,509		(108)				200,000	04/28/2023
100108206	CF	Manassas	VA		05/24/2023	7.999	490,255		(65)				620,000	04/18/2023
100108207	CF	Menifee	CA		05/24/2023	9.625	926,257		(236)				1,015,000	04/07/2023
100108208		Las Vegas	NV		05/24/2023	8.750	323,486		(448)				370,000	04/24/2023
100108209	CF	Orlando	FL		05/24/2023	7.625	355,647		(73)				472,000	05/05/2023
100108210	CF	Alexandria	VA		05/24/2023	8.999	445,346		(95)				570,000	04/24/2023
100108212		Wichita	KS		05/24/2023	7.250	298,519		88				410,000	04/25/2023
100108213	CF	Mission Viejo	CA		05/24/2023	8.250	1,109,424		(496)				1,350,000	04/25/2023
100108214	CF	Silver Spring	MD		05/24/2023	9.750	239,605		(104)				290,000	04/21/2023
100108215		Garland	TX		05/24/2023	8.125	260,070		(185)				311,000	05/05/2023
100108216	CF	Oakland	CA		05/24/2023	8.999	635,761		(181)				820,000	04/13/2023
100108217	CF	New Carrollton	MD		05/24/2023	9.375	321,499		(184)				400,000	04/04/2023
100108218	CF	East Haven	CT		05/24/2023	9.750	246,688		(166)				293,000	04/28/2023
100108219	CF	JURUPA VALLEY	CA		05/24/2023	8.999	411,025		(274)				490,000	05/01/2023
100108220		Atwater	CA		05/24/2023	8.875	199,023		(163)				290,000	04/26/2023
100108221	CF	Simi Valley	CA		05/24/2023	7.625	761,363		(217)				885,500	04/10/2023
100108223	CF	Mesquite	TX		05/24/2023	9.999	570,823		(162)				625,000	04/25/2023
100108224		Ellijay	GA		05/24/2023	7.999	534,595		(529)				860,000	03/31/2023
100108225		CUTLER BAY	FL		05/24/2023	9.250	1,029,072		(249)				1,350,000	05/05/2023
100108226		Slidell	LA		05/24/2023	8.250	268,703		(174)				540,000	05/04/2023
100108227		Miami	FL		05/24/2023	8.999	333,876		(125)				535,000	04/24/2023
100108228	CF	Whittier	CA		05/24/2023	8.250	551,574		(374)				675,000	04/11/2023
100108229	CF	Windsor	CO		05/24/2023	8.999	481,465		(225)				518,000	05/01/2023
100108230	CF	Jacksonville	FL		05/24/2023	8.999	391,843		(231)				479,700	04/14/2023
100108231	CF	Morton Grove	IL		05/24/2023	8.375	365,308		(30)				405,000	04/21/2023
100108232	CF	Portland	OR		05/24/2023	9.250	300,466		(168)				405,000	04/24/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108233	CF	Los Angeles	CA		05/24/2023	6.999	1,234,555		(9)				1,600,000	04/14/2023
100108234	CF	Palermo	CA		05/24/2023	9.875	245,835		(137)				279,000	04/25/2023
100108235	CF	Beltsville	MD		05/24/2023	9.625	354,099		(134)				465,000	04/07/2023
100108236	CF	Rialto	CA		05/24/2023	9.999	691,992		(227)				756,000	04/27/2023
100108237	CF	Henderson	NV		05/24/2023	8.375	590,782		(179)				645,000	04/04/2023
100108238		Houma	LA		05/24/2023	7.750	178,112		(101)				230,000	04/27/2023
100108239	CF	Herald	CA		05/24/2023	7.625	570,827		(152)				838,000	04/20/2023
100108240	CF	Reunion	FL		05/24/2023	10.125	465,721		(143)				550,000	04/20/2023
100108241		SAN BERNARDINO	CA		05/24/2023	7.999	482,749		(183)				635,000	05/04/2023
100108242	CF	Portland	OR		05/24/2023	9.250	305,527		(166)				400,000	04/24/2023
100108243		Saugus	MA		05/24/2023	8.250	186,469		(113)				866,000	04/28/2023
100108244		SAN BERNARDINO	CA		05/24/2023	7.999	524,035		(35)				690,000	05/03/2023
100108245		DAVENPORT	FL		05/24/2023	7.999	268,935		(261)				388,000	04/21/2023
100108246	CF	Hyattsville	MD		05/24/2023	9.875	298,688		(123)				345,000	04/25/2023
100108247	CF	Waldorf	MD		05/24/2023	7.750	515,993		(73)				639,265	05/05/2023
100108248	CF	LOS ANGELES	CA		05/24/2023	9.125	1,451,867		(206)				1,800,000	04/27/2023
100108249	CF	North Las Vegas	NV		05/24/2023	8.999	316,581		(402)				340,000	04/26/2023
100108251		KANSAS CITY	MO		05/24/2023	8.875	165,073		(34)				197,000	04/11/2023
100108252	CF	Katy	TX		05/24/2023	7.125	447,163		(90)				565,000	04/24/2023
100108253	CF	LANCASTER	CA		05/24/2023	7.750	403,646		(83)				500,000	04/19/2023
100108254	CF	Merrillville	IN		05/24/2023	9.625	172,781		(179)				181,000	04/19/2023
100108255	CF	Stockbridge	GA		05/24/2023	9.625	614,577		(209)				670,000	04/26/2023
100108256	CF	Rosenberg	TX		05/24/2023	9.750	430,430		(211)				471,000	04/27/2023
100108257		Crestline	CA		05/24/2023	8.750	397,642		(61)				592,000	04/30/2023
100108259	CF	Yorkville	IL		05/24/2023	8.999	308,490		(176)				383,000	04/28/2023
100108260	CF	Phoenix	AZ		05/24/2023	6.375	459,671		245				900,000	04/21/2023
100108261	CF	Kennesaw	GA		05/24/2023	7.999	282,063		(172)				340,000	04/13/2023
100108263	CF	Katy	TX		05/24/2023	7.999	229,829		(121)				288,000	04/27/2023
100108264	CF	Eagle Mountain	UT		05/24/2023	9.499	384,838		(123)				470,000	05/08/2023
100108265	CF	Torrance	CA		05/24/2023	8.375	691,940		(387)				835,000	04/24/2023
100108267	CF	Malden	MA		05/24/2023	7.750	173,897		6				475,000	04/28/2023
100108268		BALTIMORE	MD		05/24/2023	8.625	209,218		(116)				269,000	04/27/2023
100108270	CF	Malibu	CA		05/24/2023	8.875	2,422,667		(675)				3,025,000	04/21/2023
100108272	CF	Lakewood	CA		05/24/2023	8.999	803,410		(304)				880,000	04/13/2023
100108273	CF	Pompano Beach	FL		05/24/2023	9.750	325,160		(224)				366,500	05/05/2023
100108274	CF	THOUSAND OAKS	CA		05/24/2023	8.750	1,002,050		(389)				1,210,000	04/20/2023
100108275	CF	Manteca	CA		05/24/2023	9.999	469,331		(120)				520,000	04/20/2023
100108276	CF	Hudson	FL		05/24/2023	9.750	346,895		(265)				435,000	04/19/2023
100108277		Eatonton	GA		05/24/2023	7.750	1,981,311		(22)				2,650,000	05/03/2023
100108278		Hagerstown	MD		05/24/2023	8.875	159,467		(139)				265,000	04/21/2023
100108279	CF	Willis	TX		05/24/2023	8.999	181,638		(198)				210,000	04/26/2023
100108280		NAVARRE	FL		05/24/2023	8.875	296,301		(222)				381,000	04/28/2023
100108282	CF	Woodburn	OR		05/24/2023	9.750	227,508		(109)				283,500	05/02/2023
100108283	CF	NEW BRAUNFELS	TX		05/24/2023	9.499	413,182		(312)				440,000	05/02/2023
100108284	CF	Fullerton	CA		05/24/2023	10.250	695,706		(212)				755,000	05/02/2023
100108285	CF	Beaverton	OR		05/24/2023	8.999	389,179		(310)				465,000	04/27/2023
100108286	CF	Ontario	CA		05/24/2023	7.875	452,327		(242)				519,000	04/26/2023
100108288		Oxnard	CA		05/24/2023	7.625	1,283,661		(785)				1,800,000	04/26/2023
100108289		Lindale	TX		05/24/2023	7.250	224,058		(18)				345,000	04/28/2023
100108290		Las Vegas	NV		05/24/2023	7.499	292,180		13				421,000	05/01/2023
100108293	CF	Cincinnati	OH		05/24/2023	9.125	214,774		(297)				260,000	05/04/2023
100108295		Hesperia	CA		05/24/2023	9.499	345,017		(157)				445,000	04/25/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108296	CF	DOWNEY	CA		05/24/2023	9.375	1,114,776		(480)				1,200,000	04/27/2023
100108298	CF	MANASSAS	VA		05/24/2023	8.499	289,452		(150)				350,000	04/26/2023
100108299	CF	Tempe	AZ		05/24/2023	7.875	414,244		(250)				859,000	04/26/2023
100108300		Bradenton	FL		05/24/2023	8.875	299,728		(69)				380,000	05/05/2023
100108301	CF	LAUREL	MD		05/24/2023	10.250	327,620		(112)				375,000	04/26/2023
100108302	CF	Roseville	CA		05/24/2023	10.250	713,657		(148)				780,000	04/27/2023
100108303	CF	Kissimmee	FL		05/24/2023	8.999	213,568		(116)				260,000	05/05/2023
100108304		Spring	TX		05/24/2023	7.999	200,011		(133)				240,800	05/04/2023
100108305		Las Vegas	NV		05/24/2023	7.499	3,519,460		(561)				6,158,000	04/27/2023
100108306		AMELIA	OH		05/24/2023	7.999	223,500		(129)				361,000	04/28/2023
100108307		Oakland	CA		05/24/2023	8.999	582,850		(351)				865,000	04/29/2023
100108308		LAS VEGAS	NV		05/24/2023	8.499	352,423		(479)				540,000	05/03/2023
100108309	CF	Florissant	MO		05/24/2023	8.625	178,169		(130)				217,000	05/08/2023
100108311	CF	LOS ANGELES	CA		05/24/2023	10.125	671,958		(327)				760,000	05/03/2023
100108312	CF	Las Vegas	NV		05/24/2023	8.999	1,858,175		(907)				2,250,000	04/26/2023
100108313		Norfolk	VA		05/24/2023	7.875	171,968		(22)				243,000	05/03/2023
100108314	CF	LAS VEGAS	NV		05/24/2023	7.499	635,314		(358)				950,000	05/01/2023
100108315		Henderson	NV		05/24/2023	6.750	146,275		141				211,000	05/02/2023
100108316	CF	Los Angeles	CA		05/24/2023	7.250	1,280,002		(194)				1,699,000	04/29/2023
100108317		Baltimore	MD		05/24/2023	7.875	176,996		(74)				247,000	05/05/2023
100108318	CF	SAN JACINTO	CA		05/24/2023	8.250	389,232		(210)				540,000	04/21/2023
100108319	CF	Las Vegas	NV		05/24/2023	8.999	655,772		(374)				700,000	04/28/2023
100108320	CF	Thonotosassa	FL		05/24/2023	7.875	263,706		(214)				326,000	05/04/2023
100108322		Pueblo	CO		05/24/2023	7.250	172,994		11				220,000	05/05/2023
100108323	CF	Douglasville	GA		05/24/2023	8.499	250,304		(283)				298,000	05/04/2023
100108324	CF	FRESNO	CA		05/24/2023	8.625	177,270		(119)				226,000	05/03/2023
100108325	CF	AMERICAN CANYON	CA		05/24/2023	7.999	712,598		(487)				888,000	05/05/2023
100108326		Brooklyn	NY		05/25/2023	7.852	677,030		3,233				2,300,000	05/02/2023
100108327		Trenton	NJ		05/25/2023	7.447	157,035		956				220,000	05/02/2023
100108329		Richmond	VA		05/25/2023	8.187	359,572		(80)				535,000	05/08/2023
100108330		Cherry Hill	NJ		05/25/2023	7.204	289,376		(46)				475,000	05/02/2023
100108331		Selden	NY		05/25/2023	7.975	424,640		(111)				585,000	05/09/2023
100108332		Elizabeth	NJ		05/25/2023	8.200	382,216		38				500,000	05/08/2023
100108333		Newark	NJ		05/25/2023	8.749	508,332		(73)				660,000	05/05/2023
100108334		Indianapolis	IN		05/25/2023	7.384	88,013		(15)				145,000	05/08/2023
100108335		Kansas City	MO		05/25/2023	7.487	183,519		(32)				225,000	05/03/2023
100108336		Kingston	PA		05/25/2023	8.850	225,476		(86)				290,000	04/27/2023
100108337		Chicago	IL		05/25/2023	8.146	508,296		(199)				1,200,000	04/24/2023
100108338		Bridgeton	NJ		05/25/2023	9.046	108,374		(21)				135,000	05/02/2023
100108339		Bridgeton	NJ		05/25/2023	9.046	108,270		(20)				130,000	05/02/2023
100108340		Bridgeport	CT		05/25/2023	8.470	180,943		(84)				390,000	04/27/2023
100108341		Masury	OH		05/25/2023	8.479	86,880		(30)				130,000	04/25/2023
100108342		East Stroudsburg	PA		05/25/2023	8.324	153,925		(33)				229,000	05/04/2023
100108343		Kingston	PA		05/25/2023	8.329	118,275		(42)				153,000	04/27/2023
100108344		Jacksonville	FL		05/25/2023	7.674	107,090		(37)				209,000	04/25/2023
100108345		Henderson	NV		05/25/2023	7.600	359,879		(74)				550,000	05/05/2023
100108346		Barnegat Township	NJ		05/25/2023	7.804	226,429		(78)				315,000	04/28/2023
100108347		Kansas City	MO		05/25/2023	7.438	175,716		(48)				230,000	04/26/2023
100108348		Detroit	MI		05/25/2023	8.380	132,469		(33)				173,000	04/21/2023
100108349		Canton	MA		05/25/2023	7.337	399,559		(68)				600,000	05/03/2023
100108350		Florence	NJ		05/25/2023	8.234	135,581		(33)				198,000	05/08/2023
100108351		Bensenville	IL		05/25/2023	8.205	195,696		(57)				255,000	04/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108352		Plainfield	NJ		05/25/2023	7.722	407,939		3,100				700,000	05/01/2023
100108353		Johnson City	NY		05/25/2023	9.080	101,617		(28)				132,000	04/27/2023
100108354		North Charleston	SC		05/25/2023	7.688	218,980		(44)				308,000	04/24/2023
100108355		Kansas City	MO		05/25/2023	7.000	153,292		(26)				210,000	05/01/2023
100108356		Chicago	IL		05/25/2023	8.417	80,698		(10)				132,000	05/01/2023
100108357		Mastic Beach	NY		05/25/2023	8.563	327,843		(75)				525,000	05/05/2023
100108358		Akron	OH		05/25/2023	8.194	100,234		(19)				130,000	05/02/2023
100108359		Akron	OH		05/25/2023	8.154	96,376		(18)				125,000	05/02/2023
100108360		Akron	OH		05/25/2023	7.844	91,760		(14)				120,000	05/02/2023
100108361		Akron	OH		05/25/2023	7.594	113,150		(19)				148,000	05/02/2023
100108362		Hicksville	NY		05/25/2023	7.750	290,544		1,629				560,000	05/04/2023
100108363		Centralia	WA		05/25/2023	8.450	277,149		(44)				360,000	05/03/2023
100108364		Newark	NJ		05/25/2023	8.249	282,825		1,027				365,000	05/02/2023
100108365		Riverhead	NY		05/25/2023	7.830	238,452		(108)				485,500	04/26/2023
100108366		Thompson	NY		05/25/2023	7.588	194,059		(43)				255,000	04/27/2023
100108367		Holyoke	MA		05/25/2023	7.919	249,296		(38)				326,000	05/03/2023
100108370		Aurora	IL		05/25/2023	7.958	191,300		(31)				234,000	05/03/2023
100108371		Buffalo	NY		05/25/2023	8.419	92,711		(15)				129,000	05/02/2023
100108372		Philadelphia	PA		05/25/2023	7.800	195,806		(53)				315,000	05/03/2023
100108373		Baltimore	MD		05/25/2023	7.894	92,587		(33)				187,000	04/28/2023
100108374		Covington	KY		05/25/2023	8.438	243,782		(87)				315,000	04/27/2023
100108375		Calumet City	IL		05/25/2023	8.221	154,825		(53)				215,000	04/24/2023
100108376		Monticello	NY		05/25/2023	7.622	236,046		(33)				332,000	05/04/2023
100108377		Brooklyn	NY		05/25/2023	6.836	457,233		(124)				2,200,000	04/25/2023
100108378		The Bronx	NY		05/25/2023	8.500	580,043		(229)				830,000	04/26/2023
100108379		Cape Coral	FL		05/25/2023	7.338	178,569		(41)				320,000	04/21/2023
100108380		Barnegat	NJ		05/25/2023	7.855	226,112		(74)				315,000	04/24/2023
100108381		Toms River Township	NJ		05/25/2023	7.830	305,366		1,387				400,000	04/28/2023
100108382		Philadelphia	PA		05/25/2023	8.618	159,774		(33)				220,000	05/01/2023
100108383		Tuckerton	NJ		05/25/2023	8.105	165,611		(57)				230,000	04/26/2023
100108384		Columbus	OH		05/25/2023	8.172	129,982		(42)				240,000	04/28/2023
100108385		Covington	KY		05/25/2023	7.704	145,062		(26)				229,000	05/03/2023
100108386		Woolwich Township	NJ		05/25/2023	7.387	378,114		2,867				530,000	04/21/2023
100108387		Baltimore	MD		05/25/2023	7.594	122,324		(21)				150,000	05/02/2023
100108388		Jacksonville	FL		05/25/2023	7.585	229,619		(67)				365,000	04/25/2023
100108389		Troy	NY		05/25/2023	7.714	133,927		(21)				204,000	04/25/2023
100108390		Philadelphia	PA		05/25/2023	8.547	214,471		599				275,000	05/04/2023
100108391		Bridgeton	NJ		05/25/2023	8.080	118,326		564				155,000	04/27/2023
100108392		Belleville	NJ		05/25/2023	7.846	347,025		(115)				595,000	04/28/2023
100108393		Asheville	NC		05/25/2023	7.929	384,125		(64)				537,000	05/04/2023
100108394		Troy	NY		05/25/2023	8.314	77,602		(19)				117,000	04/25/2023
100108395		Newburgh	NY		05/25/2023	7.600	408,874		2,547				545,000	05/03/2023
100108396		Bayville	NJ		05/25/2023	7.183	280,740		(45)				395,000	05/08/2023
100108397		Chicago	IL		05/25/2023	7.851	130,745		(43)				170,000	04/24/2023
100108399		Irvington	NJ		05/25/2023	8.450	396,826		(56)				485,000	05/08/2023
100108400		Little Rock	AR		05/25/2023	8.855	92,191		(39)				161,000	04/27/2023
100108401		Cleveland	OH		05/25/2023	9.036	84,755		(24)				110,000	04/21/2023
100108402		Indianapolis	IN		05/25/2023	8.296	82,033		(14)				134,000	05/03/2023
100108403		Baytown	TX		05/25/2023	7.750	338,730		(87)				475,000	04/24/2023
100108404		Yonkers	NY		05/25/2023	7.859	645,191		(68)				850,000	05/08/2023
100108405		Baltimore	MD		05/25/2023	8.194	106,699		439				130,000	05/01/2023
100108406		Gary	IN		05/25/2023	8.453	108,193		(37)				140,000	04/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108407		Killeen	TX		05/25/2023	7.833	129,574		(33)				185,000	05/03/2023
100108408		Yonkers	NY		05/25/2023	7.850	740,576		(137)				975,000	04/25/2023
100108409		Baltimore	MD		05/25/2023	8.100	106,728		474				160,000	05/01/2023
100108410		Baltimore	MD		05/25/2023	8.100	106,728		474				175,000	05/01/2023
100108411		Trenton	NJ		05/25/2023	8.371	99,012		(19)				130,000	04/21/2023
100108412		Baltimore	MD		05/25/2023	8.194	106,699		439				185,000	05/01/2023
100108413		Baltimore	MD		05/25/2023	8.154	106,711		454				195,000	05/01/2023
100108414		Baltimore	MD		05/25/2023	8.100	106,728		474				165,000	05/01/2023
100108415		Washington	DC		05/25/2023	7.344	520,123		3,674				719,000	05/02/2023
100108416		Waco	TX		05/25/2023	7.984	193,832		(62)				270,000	04/25/2023
100108417		New Haven	CT		05/25/2023	8.150	196,587		(23)				273,000	05/03/2023
100108419		Philadelphia	PA		05/25/2023	8.144	176,920		(63)				230,000	04/28/2023
100108420		Indianapolis	IN		05/25/2023	7.824	107,988		(24)				162,000	05/01/2023
100108421		Pittsburgh	PA		05/25/2023	8.463	177,839		(32)				250,000	04/25/2023
100108422		Staten Island	NY		05/25/2023	7.900	1,047,036		(213)				1,400,000	04/24/2023
100108423		Cleveland	OH		05/25/2023	7.946	143,745		(30)				177,000	04/24/2023
100108424		Hazel Crest	IL		05/25/2023	8.109	123,124		(24)				150,000	05/08/2023
100108425		Schenectady	NY		05/25/2023	7.955	173,232		(34)				241,000	05/01/2023
100108426		Brooklyn	NY		05/25/2023	8.990	1,164,761		(419)				1,510,000	04/27/2023
100108427		Haverstraw	NY		05/25/2023	7.824	584,666		(124)				720,000	04/25/2023
100108428		Woodland Hills	CA		05/25/2023	8.108	1,247,007		192				1,614,000	04/20/2023
100108429		Baltimore	MD		05/25/2023	8.327	111,483		(28)				156,000	04/28/2023
100108430		Haverstraw	NY		05/25/2023	7.879	342,780		(70)				445,000	05/03/2023
100108431		Haverstraw	NY		05/25/2023	7.950	417,955		(78)				550,000	04/28/2023
100108432		Lake Wales	FL		05/25/2023	7.913	147,883		(24)				195,000	04/26/2023
100108434		Haverstraw	NY		05/25/2023	7.800	484,588		(73)				600,000	04/28/2023
100108435		Burbank	CA		05/25/2023	7.767	333,244		(110)				1,300,000	04/20/2023
100108436		Statesville	NC		05/25/2023	8.029	196,952		(54)				295,000	05/01/2023
100108437		Milwaukee	WI		05/25/2023	9.024	81,708		(14)				105,000	05/04/2023
100108438		Detroit	MI		05/25/2023	8.195	151,104		(65)				210,000	04/25/2023
100108439		Syracuse	NY		05/25/2023	7.761	125,486		(33)				175,000	05/03/2023
100108440		Deepwater	NJ		05/25/2023	7.384	114,875		(22)				225,000	05/04/2023
100108441		Newark	NJ		05/25/2023	7.513	377,835		(17)				540,000	04/24/2023
100108442		Woodbury	NY		05/25/2023	7.800	511,591		(65)				1,125,000	04/27/2023
100108443		Waterbury	CT		05/25/2023	7.975	173,692		(28)				242,000	05/05/2023
100108444		Berlin	NJ		05/25/2023	7.800	241,098		(45)				315,000	05/02/2023
100108445		Bronx	NY		05/25/2023	8.057	648,046		3,851				960,000	05/05/2023
100108446		Mobile	AL		05/25/2023	8.551	83,796		(30)				116,000	04/25/2023
100108447		Brooklyn	NY		05/25/2023	8.075	888,617		(128)				1,245,000	05/04/2023
100108448		Port Norris	NJ		05/25/2023	8.060	160,886		16				210,000	05/03/2023
100108449		Lahaina	HI		05/25/2023	8.600	1,223,741		(477)				1,575,000	04/25/2023
100108450		Bronx	NY		05/25/2023	7.633	140,065		(20)				197,000	05/02/2023
100108452		City of Orange	NJ		05/25/2023	7.374	256,717		(39)				395,000	05/02/2023
100108453		Amityville	NY		05/25/2023	7.488	349,814		(83)				500,000	04/28/2023
100108454		Irvington	NJ		05/25/2023	9.163	291,024		(112)				400,000	04/26/2023
100108456		North Charleston	SC		05/25/2023	9.875	219,196		(16)				495,000	04/25/2023
100108457	CF	Los Gatos	CA		05/25/2023	7.749	687,044		146				2,000,000	04/18/2023
100108458	CF	Twin Falls	ID		05/25/2023	8.250	481,130		(176)				600,000	04/07/2023
100108459	CF	Piedmont	SC		05/25/2023	8.875	142,250		(204)				179,000	04/17/2023
100108460		Fairhope	AL		05/25/2023	8.625	206,259		(166)				331,000	04/20/2023
100108461	CF	S Lake Tahoe	CA		05/25/2023	7.500	1,090,430		(245)				1,350,000	04/04/2023
100108462	CF	Gilbert	AZ		05/25/2023	7.750	654,703		(210)				805,000	04/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108463	CF	Austin	TX		05/25/2023	8.249	575,745		(264)				716,000	04/24/2023
100108464	CF	North Port	FL		05/25/2023	7.374	309,553		(258)				394,000	04/26/2023
100108465	CF	Del Mar	CA		05/25/2023	7.625	1,508,546		(236)				3,800,000	04/21/2023
100108467	CF	Ennis	TX		05/25/2023	7.125	275,042		55				400,000	04/21/2023
100108468	CF	Clovis	CA		05/25/2023	7.249	579,043		(25)				725,000	05/01/2023
100108469		Philadelphia	PA		05/25/2023	7.499	279,307		(49)				370,000	04/28/2023
100108470		Coconut Creek	FL		05/25/2023	7.625	212,433		(53)				300,000	04/20/2023
100108471	CF	Fort Lauderdale	FL		05/25/2023	8.999	1,523,557		(501)				2,135,000	04/27/2023
100108472	CF	Palm Beach Gardens	FL		05/25/2023	7.250	701,860		(58)				881,812	04/14/2023
100108473	CF	Riverside	CA		05/25/2023	6.999	1,125,400		(187)				1,411,000	04/26/2023
100108474	CF	Ridgefield Park	NJ		05/25/2023	8.374	707,825		(130)				935,000	04/14/2023
100108475	CF	Linden	NJ		05/25/2023	7.999	415,831		(270)				500,000	04/24/2023
100108476	CF	Madison	CT		05/25/2023	8.750	308,904		(26)				385,000	05/01/2023
100108477	CF	Lowell	MA		05/25/2023	8.999	371,484		(176)				460,000	04/20/2023
100108478		Kissimmee	FL		05/25/2023	9.875	455,424		(231)				584,000	03/14/2023
100108480		Sarasota	FL		05/25/2023	7.999	1,573,954		(524)				2,100,000	05/04/2023
100108482	CF	Somerset	NJ		05/25/2023	9.375	403,836		(141)				530,000	04/28/2023
100108483	CF	Coachella	CA		05/25/2023	8.249	404,481		(162)				495,000	04/14/2023
100108484	CF	Westbury	NY		05/25/2023	6.874	363,412		(46)				538,000	04/07/2023
100108485	CF	Houston	TX		05/25/2023	9.125	546,433		(210)				665,000	04/20/2023
100108487	CF	Woodland Hills	CA		05/25/2023	7.500	1,001,623		(96)				1,250,000	04/25/2023
100108488		Tampa	FL		05/25/2023	9.375	261,449		(100)				350,000	04/28/2023
100108489	CF	Sarasota	FL		05/25/2023	7.999	1,573,954		(524)				2,350,000	05/04/2023
100108490	CF	Brunswick	GA		05/25/2023	7.375	231,496		(9)				290,000	04/21/2023
100108491		Baltimore	MD		05/25/2023	7.875	101,673		(32)				170,000	04/24/2023
100108492	CF	Kissimmee	FL		05/25/2023	7.824	395,341		(301)				540,000	04/18/2023
100108493	CF	San Jose	CA		05/25/2023	8.500	1,098,573		(585)				1,350,000	04/24/2023
100108494	CF	Encino	CA		05/25/2023	7.625	1,381,095		(157)				1,620,000	04/14/2023
100108495		Riviera Beach	FL		05/25/2023	7.875	351,653		(137)				750,000	04/19/2023
100108496	CF	Pembroke Pines	FL		05/25/2023	6.875	410,757		(115)				600,000	05/01/2023
100108497	CF	Huntington Beach	CA		05/25/2023	8.250	641,066		(299)				785,000	05/04/2023
100108498	CF	Frederick	MD		05/25/2023	8.625	649,910		(60)				840,000	03/30/2023
100108499	CF	Fresno	CA		05/25/2023	7.250	452,968		(506)				603,000	05/08/2023
100108500	CF	MIAMI	FL		05/25/2023	8.875	387,124		(106)				508,000	02/28/2023
100108501	CF	Cedar Glen	CA		05/25/2023	7.250	290,594		37				368,000	03/29/2023
100108502	CF	Cedar Glen	CA		05/25/2023	7.250	375,087		48				475,000	03/30/2023
100108503	CF	Yucca Valley	CA		05/25/2023	8.750	199,907		(16)				285,000	03/31/2023
100108507		Lake Havasu City	AZ		05/25/2023	8.000	250,083		(38)				355,000	04/27/2023
100108508		Tampa	FL		05/25/2023	8.625	281,751		(24)				425,000	04/18/2023
100108509		Enschede	NLD		05/25/2023	6.250	54,692					1,570	58,557	12/01/2023
100108510		Veldhoven	NLD		05/25/2023	6.750	92,719					2,662	112,000	12/01/2023
100108511		Zwolle	NLD		05/25/2023	5.300	184,997					5,313	285,600	12/01/2023
100108512		Echt/Limburg	NLD		05/25/2023	5.780	550,131					15,799	672,000	12/01/2023
100108513		Katwijk	NLD		05/25/2023	6.450	494,503					14,201	696,000	12/01/2023
100108514		Dordrecht/Drechtsteden	NLD		05/25/2023	6.350	163,804					4,704	212,000	12/01/2023
100108515		Deventer	NLD		05/25/2023	5.850	636,673					18,277	824,000	12/01/2023
100108516		Schiedam/Vlaardingen	NLD		05/25/2023	5.935	195,373					5,607	221,702	12/01/2023
100108517		Schiedam/Vlaardingen	NLD		05/25/2023	5.935	12,600					362	14,297	12/01/2023
100108518		HeerHugowaard	NLD		05/25/2023	6.200	353,216					10,140	800,000	12/01/2023
100108519		HeerHugowaard	NLD		05/25/2023	6.200	353,216					10,140	800,000	12/01/2023
100108520		Den Haag	NLD		05/25/2023	6.250	309,947					8,896	492,000	12/01/2023
100108521		Rotterdam	NLD		05/25/2023	5.850	708,199					20,337	1,070,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108522		Rotterdam	NLD		05/25/2023	5.700	490,971					14,095	636,274	12/01/2023
100108523		Sneek	NLD		05/25/2023	5.890	90,953					2,611	128,000	12/01/2023
100108524		Heerlen	NLD		05/25/2023	6.050	92,719					2,662	120,000	12/01/2023
100108525		Haarlem	NLD		05/25/2023	6.020	312,597					8,977	420,000	12/01/2023
100108526		Oostburg	NLD		05/25/2023	6.070	83,889					2,409	132,000	12/01/2023
100108527		Deventer	NLD		05/25/2023	6.105	110,380					3,168	216,000	12/01/2023
100108528		Deventer	NLD		05/25/2023	6.020	110,380					3,170	172,000	12/01/2023
100108529		Lelystad	NLD		05/25/2023	6.350	185,439					5,326	210,437	12/01/2023
100108530		Lelystad	NLD		05/25/2023	6.350	11,952					343	13,563	12/01/2023
100108531		Zierikzee	NLD		05/25/2023	6.350	129,145					3,707	163,043	12/01/2023
100108532		Zierikzee	NLD		05/25/2023	6.350	8,325					239	10,510	12/01/2023
100108533		Tilburg	NLD		05/25/2023	6.100	200,892					5,767	289,600	12/01/2023
100108534		Schiedam/Vlaardingen	NLD		05/25/2023	6.300	129,145					3,709	156,000	12/01/2023
100108535		Den Haag	NLD		05/25/2023	6.200	333,790					9,586	432,000	12/01/2023
100108536		Leiden	NLD		05/25/2023	6.150	177,933					5,109	248,000	12/01/2023
100108537		Zutphen	NLD		05/25/2023	6.500	165,570					4,753	200,000	12/01/2023
100108538		Almere	NLD		05/25/2023	6.655	1,862,201					53,461	2,249,440	12/01/2023
100108539		Almere	NLD		05/25/2023	6.655	1,732,328					49,732	2,092,560	12/01/2023
100108540		Almere	NLD		05/25/2023	6.655	2,117,643					60,794	2,558,000	12/01/2023
100108541		Almere	NLD		05/25/2023	6.655	1,727,645					49,598	2,086,904	12/01/2023
100108542		Rotterdam	NLD		05/25/2023	6.655	901,404					25,878	1,117,280	12/01/2023
100108543		Almere	NLD		05/25/2023	6.655	2,066,383					59,322	2,496,080	12/01/2023
100108544		Almere	NLD		05/25/2023	6.655	1,797,128					51,592	2,324,880	12/01/2023
100108545		Almere	NLD		05/25/2023	6.655	864,277					24,812	1,044,000	12/01/2023
100108546		Groningen	NLD		05/25/2023	6.630	159,830					4,588	200,000	12/01/2023
100108547		Den Haag	NLD		05/25/2023	6.545	249,680					7,168	348,000	12/01/2023
100108548		Katwijk	NLD		05/25/2023	6.545	253,433					7,276	328,000	12/01/2023
100108549		Echt/Limburg	NLD		05/25/2023	7.790	286,988					8,239	476,056	12/01/2023
100108550		Bussum/Uothoorn/Purmerend	NLD		05/25/2023	6.740	245,044					7,035	277,980	12/01/2023
100108551		Bussum/Uothoorn/Purmerend	NLD		05/25/2023	6.740	15,885					456	18,020	12/01/2023
100108888	CF	Lakeside	CA		05/31/2023	7.750	578,776		21				940,000	03/28/2023
100108889	CF	Estero	FL		05/31/2023	7.875	354,744		(36)				455,000	03/27/2023
100108890	CF	Port Saint Lucie	FL		05/31/2023	8.250	293,419		(149)				355,000	04/10/2023
100108891	CF	Maricopa	AZ		05/31/2023	8.125	531,689		(88)				650,000	04/20/2023
100108892	CF	Fernandina Beach	FL		05/31/2023	7.000	1,162,904		(93)				2,198,000	04/14/2023
100108893	CF	Houston	TX		05/31/2023	7.500	866,918		(127)				1,087,000	03/27/2023
100108894	CF	Sacramento	CA		05/31/2023	7.625	385,766		40				545,000	04/17/2023
100108895	CF	Woodland Hills	CA		05/31/2023	7.875	965,300		(1)				1,205,000	04/13/2023
100108896	CF	Pflugerville	TX		05/31/2023	8.500	406,561		(355)				465,000	04/14/2023
100108897	CF	Lakeside	CA		05/31/2023	7.000	551,642		38				780,000	04/19/2023
100108898	CF	Tracy	CA		05/31/2023	7.500	578,241		22				722,000	03/27/2023
100108899	CF	Lake Elsinore	CA		05/31/2023	9.875	542,161		(8)				590,000	04/12/2023
100108901	CF	Mooresville	NC		05/31/2023	7.875	804,980		(85)				995,000	04/11/2023
100108903	CF	Costa Mesa	CA		05/31/2023	7.875	1,028,785		(287)				1,250,000	04/11/2023
100108905	CF	Monroe Township	NJ		05/31/2023	7.875	519,790		(84)				695,000	04/17/2023
100108906	CF	Ocala	FL		05/31/2023	7.500	396,344		(94)				530,000	04/14/2023
100108907	CF	Celebration	FL		05/31/2023	8.625	906,552		(491)				1,100,000	04/13/2023
100108908	CF	Kiowa	CO		05/31/2023	7.750	816,623		(138)				1,400,000	04/24/2023
100108909	CF	Whittier	CA		05/31/2023	7.125	1,054,484		48				1,400,000	04/21/2023
100108910	CF	East Stroudsburg	PA		05/31/2023	7.250	305,632		(56)				465,000	04/28/2023
100108911	CF	West Palm Beach	FL		05/31/2023	7.250	341,257		(56)				510,000	04/24/2023
100108912	CF	Sedona	AZ		05/31/2023	7.875	854,251		(86)				1,260,000	04/19/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108913	CF	Lindenhurst	IL		05/31/2023	9.750	289,843		(494)				330,000	04/21/2023
100108914	CF	Turlock	CA		05/31/2023	7.625	485,116		(487)				719,000	04/26/2023
100108915	CF	Kearneysville	WV		05/31/2023	7.250	396,967		99				526,000	04/25/2023
100108916	CF	Yorba Linda	CA		05/31/2023	8.500	1,974,444		(409)				2,400,000	04/18/2023
100108917	CF	San Antonio	TX		05/31/2023	8.875	338,361		(447)				430,000	04/28/2023
100108918	CF	Galveston	TX		05/31/2023	8.500	516,242		(136)				718,900	04/25/2023
100108919	CF	Charlotte	NC		05/31/2023	7.375	756,397		(6)				1,038,000	04/27/2023
100108920	CF	Frisco	TX		05/31/2023	9.625	375,928		(202)				450,000	05/08/2023
100108921	CF	Port Saint Joe	FL		05/31/2023	8.375	307,135		(150)				344,900	04/24/2023
100108922	CF	Riverside	CA		05/31/2023	8.625	1,006,209		(367)				1,232,000	04/12/2023
100108923	CF	Odessa	FL		05/31/2023	7.625	426,313		(96)				610,000	04/26/2023
100108924	CF	Pasadena	TX		05/31/2023	7.500	261,914		(178)				337,000	05/08/2023
100108925	CF	Orlando	FL		05/31/2023	7.250	1,131,536		195				1,690,000	04/28/2023
100108926	CF	Ridgefield	WA		05/31/2023	8.500	755,865		(157)				990,000	04/06/2023
100108927	CF	Vancouver	WA		05/31/2023	8.375	472,269		(108)				565,000	04/21/2023
100108928	CF	Valley Center	CA		05/31/2023	8.875	682,838		(131)				785,000	04/24/2023
100108929	CF	Spring	TX		05/31/2023	7.375	606,687		(230)				736,000	04/24/2023
100108930	CF	Blaine	WA		05/31/2023	7.875	713,232		(230)				1,000,000	04/28/2023
100108931		Bradenton	FL		05/31/2023	8.875	388,398		(275)				415,000	05/05/2023
100108932	CF	Rancho Cucamonga	CA		05/31/2023	6.750	568,680		77				850,000	04/27/2023
100108933	CF	Pacifica	CA		05/31/2023	7.500	1,160,030		(690)				1,495,000	05/02/2023
100108934	CF	Palm Springs	CA		05/31/2023	6.500	628,358		221				810,000	04/26/2023
100108935	CF	Glenwood Springs	CO		05/31/2023	7.875	493,662		(47)				640,000	04/27/2023
100108936	CF	Plantation	FL		05/31/2023	8.250	414,142		51				525,000	04/21/2023
100108937	CF	SAINT PETERSBURG	FL		05/31/2023	7.250	2,267,472		485				2,995,000	04/28/2023
100108938	CF	Woodway	TX		05/31/2023	8.125	268,992		(233)				435,000	04/24/2023
100108939	CF	Los Angeles	CA		05/31/2023	8.625	1,187,550		(391)				1,525,000	04/24/2023
100108940	CF	Los Angeles	CA		05/31/2023	8.875	630,005		(179)				810,000	04/25/2023
100108942	CF	Dania Beach	FL		05/31/2023	8.375	924,748		(410)				1,200,000	05/02/2023
100108944	CF	Westminster	MD		05/31/2023	10.000	610,155		(333)				685,000	05/12/2023
100108945	CF	Citrus Heights	CA		05/31/2023	8.375	127,942		(168)				230,000	04/25/2023
100108946		Houston	TX		05/31/2023	7.625	1,183,894		77				1,775,000	04/25/2023
100108948	CF	West Palm Beach	FL		05/31/2023	9.000	366,876		(323)				440,000	05/02/2023
100108949		Pilot Point	TX		05/31/2023	8.875	133,459		(168)				266,000	04/12/2023
100108950		Bensenville	IL		05/31/2023	9.125	113,366		(81)				260,000	04/14/2023
100108951		San Antonio	TX		05/31/2023	8.375	342,840		(84)				449,000	04/17/2023
100108952		Washington	DC		05/31/2023	8.000	288,075		9				508,000	04/07/2023
100108953		Phoenix	AZ		05/31/2023	7.750	301,763		(66)				435,000	04/21/2023
100108954		Glendale	AZ		05/31/2023	8.500	336,431		(195)				425,000	04/28/2023
100108955		Miami	FL		05/31/2023	7.875	289,501		(103)				445,000	04/12/2023
100108956		Cincinnati	OH		05/31/2023	7.875	164,926		(38)				240,000	04/18/2023
100108957		Killeen	TX		05/31/2023	8.500	140,654		(140)				240,000	04/11/2023
100108959		Azle	TX		05/31/2023	8.500	180,640		(43)				340,000	04/26/2023
100108960		Lexington	NC		05/31/2023	8.750	143,236		(175)				175,000	05/02/2023
100108961		Mcallen	TX		05/31/2023	10.000	437,416		(237)				515,000	04/14/2023
100108962		Miami	FL		05/31/2023	7.875	276,394		(119)				380,000	04/07/2023
100108963		Lexington	NC		05/31/2023	8.625	207,278		(181)				260,000	05/02/2023
100108964		Charlotte	NC		05/31/2023	7.875	203,775		(106)				325,000	04/19/2023
100108965		Philadelphia	PA		05/31/2023	9.500	116,095		(109)				152,000	04/20/2023
100108966		Lexington	NC		05/31/2023	8.875	116,607		(127)				145,000	05/03/2023
100108967		Cameron	NC		05/31/2023	8.250	208,896		(137)				340,000	04/19/2023
100108968		Piscataway	NJ		05/31/2023	8.875	275,439		(158)				335,000	04/14/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108970		Scottsdale	AZ		05/31/2023	8.875	466,542		(73)				630,000	05/03/2023
100108971		University Heights	OH		05/31/2023	8.250	121,837		(107)				195,000	04/11/2023
100108972		Memphis	TN		05/31/2023	8.000	105,956		(55)				135,000	04/24/2023
100108973		Passaic	NJ		05/31/2023	9.375	382,585		(158)				530,000	04/21/2023
100108974		Arizona City	AZ		05/31/2023	7.875	233,336		(2)				320,000	04/11/2023
100108975		Colorado Springs	CO		05/31/2023	7.625	286,100		(42)				380,000	04/19/2023
100108976		Danville	KY		05/31/2023	8.000	104,629		(54)				160,000	04/18/2023
100108977		Aptos	CA		05/31/2023	7.625	152,739		(22)				860,000	04/28/2023
100108978		Winter Garden	FL		05/31/2023	7.750	189,781		(95)				261,000	04/20/2023
100108979		Davenport	FL		05/31/2023	8.875	242,960		(159)				290,000	04/17/2023
100108980		Kalama	WA		05/31/2023	7.875	457,950		(93)				640,000	04/17/2023
100108981		Mammoth Lakes	CA		05/31/2023	7.875	331,529		(128)				570,000	04/12/2023
100108982		Miami Gardens	FL		05/31/2023	8.750	354,916		(174)				450,000	04/18/2023
100108983		Lubbock	TX		05/31/2023	8.875	153,769		(12)				195,000	04/27/2023
100108984		Leicester	NC		05/31/2023	8.000	445,817		(34)				591,000	04/26/2023
100108985		MANALAPAN	NJ		05/31/2023	7.500	126,677		(97)				250,000	05/01/2023
100108986		Charlotte	NC		05/31/2023	8.000	316,208		(146)				415,000	05/15/2023
100108987		Killeen	TX		05/31/2023	9.625	117,850		(164)				138,000	04/14/2023
100108988		Supply	NC		05/31/2023	8.500	384,088		(190)				488,000	04/18/2023
100108989		Tucson	AZ		05/31/2023	8.250	210,614		(124)				270,000	04/27/2023
100108991		Vacaville	CA		05/31/2023	7.875	511,247		(94)				1,050,000	04/28/2023
100108992		Surprise	AZ		05/31/2023	8.625	270,809		78				395,000	04/20/2023
100108993		Winter Park	FL		05/31/2023	8.750	337,911		(348)				418,500	05/01/2023
100108994	CF	Ferris	TX		05/31/2023	8.250	450,113		(211)				540,000	04/20/2023
100108995		Williams	AZ		05/31/2023	8.500	471,178		(219)				775,000	04/19/2023
100108996		Madera	CA		05/31/2023	7.125	303,514		22				410,000	05/09/2023
100108997		Lehigh Acres	FL		05/31/2023	8.875	203,688		(132)				257,000	04/18/2023
100108999		Grass Valley	CA		05/31/2023	8.250	355,669		(136)				530,000	05/04/2023
100109000	CF	Roselle	IL		05/31/2023	7.625	332,232		(409)				428,000	04/25/2023
100109001	CF	Lake Arrowhead	CA		05/31/2023	7.500	438,451		(441)				1,426,000	05/03/2023
100109002		Kissimmee	FL		05/31/2023	8.500	194,229		(237)				352,000	04/26/2023
100109003		Alpine	CA		05/31/2023	8.250	104,653		(77)				448,500	05/01/2023
100109004		Saint Louis	MO		05/31/2023	10.250	224,300		(107)				300,000	04/26/2023
100109005		Middletown	CT		05/31/2023	10.250	260,201		(235)				343,000	05/04/2023
100109006		Panama City	FL		05/31/2023	9.125	324,088		(336)				400,000	05/05/2023
100109007		Palm Springs	CA		05/31/2023	7.375	758,139		(58)				1,385,000	05/05/2023
100109008		Martinez	CA		05/31/2023	7.750	269,699		3				860,000	04/25/2023
100109009	CF	Los Angeles	CA		05/31/2023	7.875	1,406,581		(993)				1,900,000	04/26/2023
100109010		Fort Worth	TX		05/31/2023	8.625	383,039		(48)				525,000	04/25/2023
100109011		Grand Prairie	TX		05/31/2023	7.750	284,440		(127)				396,000	04/26/2023
100109012		Bakersfield	CA		05/31/2023	7.750	117,412		(187)				230,000	04/26/2023
100109014		Jacksonville	FL		05/31/2023	7.250	270,383		(5)				385,000	05/01/2023
100109015	CF	Madera	CA		05/31/2023	8.375	220,638		5				291,000	04/21/2023
100109016	CF	Mount Vernon	WA		05/31/2023	8.125	359,711		(167)				495,000	04/20/2023
100109017	CF	Royse City	TX		05/31/2023	9.250	554,099		(119)				765,000	04/20/2023
100109018	CF	Olney	MD		05/31/2023	8.125	477,096		(945)				660,000	05/01/2023
100109021	CF	Corona	CA		05/31/2023	9.750	245,631		(21)				555,000	04/26/2023
100109022	CF	Pacoima	CA		05/31/2023	8.875	193,837		(45)				705,000	05/09/2023
100109023	CF	Colton	CA		05/31/2023	8.750	391,644		(126)				480,000	05/08/2023
100109024	CF	Riverside	CA		05/31/2023	8.125	413,999		(162)				565,000	05/11/2023
100109025	CF	Riverside	NJ		05/31/2023	8.875	187,171		(70)				228,000	05/12/2023
100109026	CF	Lake Stevens	WA		05/31/2023	7.500	580,723		(156)				965,000	05/18/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109027	CF	Gresham	OR		05/31/2023	8.500	406,500		(163)				495,000	05/17/2023
100109028	CF	Bakersfield	CA		05/31/2023	8.625	477,795		(152)				590,000	05/16/2023
100109029	CF	Silver Spring	MD		05/31/2023	7.375	360,036		(93)				450,000	05/12/2023
100109030	CF	Hallandale Beach	FL		05/31/2023	7.375	261,986		80				418,000	04/28/2023
100109031	CF	Redondo Beach	CA		06/02/2023	7.125	2,487,315		(680)				3,075,000	05/01/2023
100109032	CF	Washington	DC		06/02/2023	8.500	3,116,409		(1,263)				4,350,000	05/01/2023
100109033	CF	Manhattan Beach	CA		06/02/2023	7.125	1,414,946		(177)				3,200,000	06/01/2023
100109034	CF	Loganville	GA		06/02/2023	7.875	274,005		(49)				340,000	05/01/2023
100109035		Bend	OR		06/02/2023	7.750	345,065		(95)				850,000	06/01/2023
100109036	CF	Santa Monica	CA		06/02/2023	8.125	2,365,989		(3,195)				3,200,000	05/01/2023
100109037		Mesa	AZ		06/02/2023	8.250	283,651		(22)				475,000	05/01/2023
100109038	CF	Sterling	VA		06/02/2023	7.625	462,714		(82)				599,000	04/01/2023
100109039	CF	Las Vegas	NV		06/02/2023	9.750	421,467		(79)				520,000	05/01/2023
100109040	CF	Miami	FL		06/05/2023	8.000	985,626		(429)				1,200,000	04/21/2023
100109041	CF	Sugar Land	TX		06/05/2023	6.875	265,480		(244)				432,000	04/26/2023
100109042	CF	RANCHO CUCAMONGA	CA		06/05/2023	7.000	1,001,594		(155)				1,330,000	04/17/2023
100109043		Waynesboro	VA		06/05/2023	7.625	209,690		(12)				282,000	04/28/2023
100109044	CF	Harlingen	TX		06/05/2023	7.625	231,208		(61)				285,000	05/08/2023
100109045	CF	Las Vegas	NV		06/05/2023	7.750	546,317		(128)				675,000	04/11/2023
100109046	CF	Miami Beach	FL		06/05/2023	8.125	1,136,426		(282)				1,406,000	05/04/2023
100109047		Plantation	FL		06/05/2023	8.500	303,321		(65)				818,000	03/24/2023
100109048		Bradenton	FL		06/05/2023	7.875	722,668		(201)				995,000	04/25/2023
100109050		La Mesa	CA		06/05/2023	6.875	894,868		172				1,250,000	04/13/2023
100109051	CF	Atlanta	GA		06/05/2023	7.875	381,732		(117)				520,000	05/03/2023
100109052		Macon	GA		06/05/2023	8.625	192,595		(45)				258,000	04/28/2023
100109053		Fort Lauderdale	FL		06/05/2023	7.500	1,535,592		14				2,300,000	04/25/2023
100109054		HEMET	CA		06/05/2023	7.875	215,417		(63)				390,000	04/19/2023
100109055	CF	Upland	CA		06/05/2023	8.375	1,467,250		(432)				1,800,000	05/01/2023
100109056		Peachtree City	GA		06/05/2023	8.625	212,190		(3)				302,000	03/30/2023
100109058	CF	Dallas	TX		06/05/2023	7.990	712,480		(203)				875,000	04/24/2023
100109059		Kissimmee	FL		06/05/2023	8.500	257,299		(93)				330,000	05/09/2023
100109060	CF	West Palm Beach	FL		06/05/2023	6.750	805,947		(38)				1,500,000	04/24/2023
100109063	CF	Middleton	ID		06/05/2023	7.624	424,390		(532)				595,000	04/27/2023
100109064	CF	Fort Washington	MD		06/05/2023	7.249	237,430		(21)				365,000	05/04/2023
100109065	CF	Orange	CA		06/05/2023	9.500	796,044		(298)				860,000	04/13/2023
100109066	CF	Pleasanton	CA		06/05/2023	7.750	2,837,577		(772)				4,000,000	04/11/2023
100109067	CF	Franklin Park	IL		06/05/2023	8.875	270,119		(139)				326,000	04/20/2023
100109068	CF	Upper Chichester	PA		06/05/2023	7.875	183,541		(78)				286,000	04/14/2023
100109069	CF	Bakersfield	CA		06/05/2023	9.500	164,617		(187)				255,000	04/07/2023
100109070	CF	Kissimmee	FL		06/05/2023	8.124	216,491		(59)				284,000	05/04/2023
100109071	CF	Laytonville	CA		06/05/2023	6.999	391,353		(82)				500,000	05/08/2023
100109072	CF	Metairie	LA		06/05/2023	6.874	228,847		(44)				335,000	04/26/2023
100109073	CF	Maricopa	AZ		06/05/2023	8.625	271,676		(105)				335,000	04/17/2023
100109074	CF	Marrero	LA		06/05/2023	7.124	319,116		(35)				410,000	05/02/2023
100109075	CF	Sarasota	FL		06/05/2023	7.875	551,934		(214)				680,000	05/04/2023
100109077	CF	Wilmington	DE		06/05/2023	7.249	333,228		(32)				475,000	05/11/2023
100109078	CF	Winchester	VA		06/05/2023	9.000	209,039		(86)				254,000	04/20/2023
100109079		Terrell	TX		06/05/2023	8.875	193,026		(309)				265,000	04/13/2023
100109081	CF	West Sacramento	CA		06/05/2023	8.624	454,717		(94)				530,000	05/05/2023
100109082	CF	Deerfield Beach	FL		06/05/2023	8.499	471,601		3,856				615,000	05/03/2023
100109083	CF	Kissimmee	FL		06/05/2023	7.999	256,728		(80)				333,000	05/03/2023
100109084		Gatlinburg	TN		06/05/2023	8.375	722,980		(70)				903,000	05/10/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109085	CF	Denver	CO		06/05/2023	7.374	271,034		(48)				355,000	05/05/2023
100109086		Hialeah Gardens	FL		06/05/2023	9.125	173,751		(85)				245,000	04/21/2023
100109088	CF	Pocono Lake	PA		06/05/2023	7.375	433,039		(57)				582,000	04/26/2023
100109089	CF	Corpus Christi	TX		06/05/2023	7.624	153,555		(45)				200,000	04/28/2023
100109090		Galveston	TX		06/05/2023	9.500	321,232		(151)				389,000	05/09/2023
100109091	CF	Norwalk	CT		06/05/2023	7.874	549,743		(117)				640,000	05/01/2023
100109092		Delray Beach	FL		06/05/2023	8.000	655,699		(199)				840,000	05/10/2023
100109093	CF	Cairo	NY		06/05/2023	7.249	176,317		(36)				380,000	05/05/2023
100109094	CF	Richardson	TX		06/05/2023	7.874	503,803		5,453				640,000	05/02/2023
100109097	CF	Fresno	CA		06/05/2023	9.124	422,722		(92)				490,000	04/28/2023
100109098		Terrell	TX		06/05/2023	8.625	154,161		(54)				232,000	04/13/2023
100109100	CF	Tarpon Springs	FL		06/05/2023	8.375	572,736		(89)				760,000	04/24/2023
100109102		Orlando	FL		06/05/2023	8.625	144,536		1,411				260,000	05/05/2023
100109103		Bakersfield	CA		06/05/2023	10.000	181,293		(19)				315,000	04/19/2023
100109105	CF	Kissimmee	FL		06/05/2023	8.124	341,185		(65)				455,000	05/01/2023
100109106	CF	Leesburg	VA		06/05/2023	8.375	338,140		(177)				410,000	05/05/2023
100109107	CF	Downey	CA		06/05/2023	7.999	1,304,300		(1,171)				1,604,000	04/17/2023
100109108		Orlando	FL		06/05/2023	8.625	145,811		1,420				260,000	05/05/2023
100109110		Naples	FL		06/05/2023	9.999	1,596,344		(116)				2,825,000	04/28/2023
100109111		Orlando	FL		06/05/2023	8.625	138,199		1,346				260,000	05/05/2023
100109112	CF	Danbury	CT		06/05/2023	8.125	332,567		(156)				475,000	04/28/2023
100109113	CF	Garfield	NJ		06/05/2023	8.500	493,613		(104)				610,000	04/03/2023
100109114		Richmond	VA		06/05/2023	8.875	139,862		(256)				206,000	04/19/2023
100109115	CF	Blakeslee	PA		06/05/2023	8.400	207,310		(53)				275,000	05/05/2023
100109116	CF	Greenville	SC		06/05/2023	8.250	128,940		(27)				170,000	04/19/2023
100109117	CF	Windermere	FL		06/05/2023	8.375	286,335		(134)				370,000	05/04/2023
100109119	CF	Sun Valley	CA		06/05/2023	6.875	938,353		20				1,400,000	04/07/2023
100109120		Cape Coral	FL		06/05/2023	8.000	244,508		(76)				395,000	05/12/2023
100109121	CF	Deerfield Beach	FL		06/05/2023	8.124	263,104		(61)				330,000	05/01/2023
100109123	CF	Philadelphia	PA		06/05/2023	8.250	309,163		(142)				400,000	05/05/2023
100109125		Neptune	NJ		06/05/2023	8.375	263,370		(128)				365,000	04/28/2023
100109126		Franklin	NC		06/05/2023	9.750	237,025		(118)				355,000	05/09/2023
100109127	CF	Silver Spring	MD		06/05/2023	8.750	684,740		(94)				910,000	04/18/2023
100109128	CF	Cypress	TX		06/05/2023	6.875	1,516,629		104				2,200,000	04/27/2023
100109129		Upper Darby	PA		06/05/2023	10.875	132,972		(102)				182,500	04/26/2023
100109130		Willimantic	CT		06/05/2023	8.875	180,378		(92)				255,000	05/04/2023
100109131		Springfield	MA		06/05/2023	9.250	247,768		(108)				300,000	04/26/2023
100109132		Maitland	FL		06/05/2023	7.249	443,110		(76)				840,000	05/10/2023
100109133	CF	N Las Vegas	NV		06/05/2023	8.875	346,459		(69)				420,000	04/14/2023
100109134	CF	SAN JOSE	CA		06/09/2023	7.750	945,587		(231)				1,100,000	04/25/2023
100109135		NEWPORT BEACH	CA		06/09/2023	9.000	4,259,822		(172)				6,900,000	04/19/2023
100109136	CF	WESTMINSTER	CA		06/09/2023	7.375	662,044		(187)				900,000	03/27/2023
100109137	CF	PALM BAY	FL		06/09/2023	8.125	168,723		(64)				206,900	04/25/2023
100109138	CF	GLENDALE	CA		06/09/2023	7.500	1,109,918		(231)				1,620,000	04/05/2023
100109139		GARLAND	TX		06/09/2023	7.750	120,446		(822)				325,000	04/25/2023
100109140	CF	MIDLAND	TX		06/09/2023	8.250	255,693		(60)				315,000	04/10/2023
100109141	CF	MIDLAND	TX		06/09/2023	9.500	190,749		(8)				238,000	04/04/2023
100109143		NEWPORT BEACH	CA		06/09/2023	7.375	1,529,842		(158)				3,200,000	05/09/2023
100109144	CF	RICHMOND	TX		06/09/2023	6.500	425,782		6				535,000	05/01/2023
100109145	CF	SNELLVILLE	GA		06/09/2023	8.875	309,609		(59)				385,000	04/21/2023
100109146	CF	NORTHRIDGE	CA		06/09/2023	7.375	758,935		(209)				935,000	05/10/2023
100109147	CF	LANCASTER	CA		06/09/2023	8.750	424,304		(128)				520,000	04/17/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109148	CF	MADEIRA BEACH	FL		06/09/2023	7.875	835,344		(186)				1,100,000	05/08/2023
100109149	CF	Lodi	CA		07/21/2023	8.375	616,995		(208)				665,000	06/02/2023
100109150	CF	Ponte Vedra	FL		07/21/2023	8.375	1,351,491		(517)				2,000,000	05/31/2023
100109151	CF	Fredericksburg	TX		07/21/2023	7.375	485,194		(109)				602,000	06/07/2023
100109154	CF	Saint George	UT		07/21/2023	7.750	181,896		(97)				410,000	05/30/2023
100109155	CF	Westport	CT		07/21/2023	8.625	727,146		(85)				900,000	06/05/2023
100109156	CF	Oakley	CA		07/21/2023	8.875	1,234,299		139				1,600,000	06/02/2023
100109157	CF	Heber City	UT		07/21/2023	7.625	784,900		54				1,100,000	06/14/2023
100109158	CF	Los Angeles	CA		07/21/2023	7.750	1,983,546		(167)				2,425,000	06/05/2023
100109159	CF	Bakersfield	CA		07/21/2023	7.375	333,465		(71)				411,000	06/09/2023
100109160	CF	HILO	HI		07/21/2023	8.250	157,925		(131)				184,000	06/09/2023
100109161	CF	Wheat Ridge	CO		07/21/2023	8.375	1,015,623		(5,823)				1,700,000	05/31/2023
100109163	CF	Ocala	FL		07/21/2023	8.250	345,704		(165)				390,000	05/30/2023
100109164	CF	Irving	TX		07/21/2023	9.250	305,446		(185)				340,000	05/31/2023
100109166	CF	Rosharon	TX		07/21/2023	7.500	407,730		(104)				500,000	06/01/2023
100109167	CF	Georgetown	TX		07/21/2023	7.500	502,326		(99)				650,000	05/31/2023
100109168	CF	Phoenix	AZ		07/21/2023	8.125	471,694		(108)				560,000	07/11/2023
100109169	CF	Arlington	TX		07/21/2023	7.125	393,394		(75)				490,000	05/30/2023
100109170	CF	Columbus	OH		07/21/2023	9.000	136,315		(117)				240,000	06/06/2023
100109172	CF	Los Angeles	CA		07/21/2023	8.750	2,423,114		(91)				2,935,000	05/31/2023
100109173	CF	Montgomery	TX		07/21/2023	7.250	543,035		(173)				1,480,000	06/09/2023
100109174	CF	Morgan Hill	CA		07/21/2023	7.625	200,144		(863)				800,000	07/11/2023
100109175	CF	Levittown	PA		07/21/2023	8.500	259,896						345,000	06/01/2023
100109176	CF	SANTA CLARITA	CA		07/21/2023	7.000	803,862		13				1,010,000	05/31/2023
100109177	CF	Santa Clarita	CA		07/21/2023	6.875	398,312		14				536,000	06/08/2023
100109178	CF	Los Angeles (West Hills Area)	CA		07/21/2023	6.875	1,376,941		53				1,850,000	06/01/2023
100109179	CF	Celina	TX		07/21/2023	9.875	1,156,064		(80)				1,370,000	06/05/2023
100109180	CF	El Cerrito	CA		07/21/2023	8.000	560,427		1				1,565,000	06/02/2023
100109181	CF	Katy	TX		07/21/2023	7.875	443,917		(146)				563,000	06/02/2023
100109182	CF	Mesa	AZ		07/21/2023	8.250	594,099		(120)				730,000	06/01/2023
100109183	CF	Pismo Beach	CA		07/21/2023	7.875	1,137,927		(5,921)				2,225,000	06/13/2023
100109184	CF	Houston	TX		07/21/2023	8.000	414,612		(173)				500,000	06/15/2023
100109185	CF	SCOTTSDALE	AZ		07/21/2023	7.375	469,971		(111)				660,000	06/20/2023
100109186	CF	Santa Clarita	CA		07/21/2023	7.250	911,029		(116)				1,130,000	06/05/2023
100109188	CF	Charlotte	NC		07/21/2023	8.625	309,490		(270)				350,000	06/05/2023
100109189	CF	San Diego	CA		07/21/2023	7.750	679,943		(248)				825,000	06/09/2023
100109190	CF	Whittier	CA		07/21/2023	7.375	613,212		(104)				815,000	06/21/2023
100109191	CF	Moreno Valley	CA		07/21/2023	8.500	471,741		(97)				515,000	05/30/2023
100109192	CF	Houston	TX		07/21/2023	8.625	307,134		(688)				350,000	05/31/2023
100109193	CF	San Rafael	CA		07/21/2023	6.625	386,563		90				630,000	05/30/2023
100109194	CF	Fairburn	GA		07/21/2023	8.500	286,970		(157)				306,000	06/02/2023
100109195	CF	Santa Monica	CA		07/21/2023	7.250	1,159,027		(39)				1,450,000	05/31/2023
100109197	CF	Palm Desert	CA		07/21/2023	7.125	622,908		(65)				819,000	05/31/2023
100109200	CF	Stockton	CA		07/21/2023	6.500	485,011		50				975,000	06/01/2023
100109201	CF	Riviera Beach	FL		07/21/2023	8.875	341,412		(134)				365,000	06/06/2023
100109203	CF	Denton	TX		07/21/2023	9.250	208,640		(209)				235,000	06/12/2023
100109204	CF	Los Angeles	CA		07/21/2023	7.000	1,993,320		(13)				3,000,000	06/02/2023
100109205		Studio City	CA		07/21/2023	7.500	874,120		(100)				1,900,000	06/01/2023
100109206	CF	Aubrey	TX		07/21/2023	8.375	1,038,928		(265)				1,195,000	06/05/2023
100109208	CF	Phoenix	AZ		07/21/2023	7.875	257,141		(9)				403,000	06/16/2023
100109210	CF	Mesa	AZ		07/21/2023	6.875	384,568		25				540,000	06/14/2023
100109211	CF	Mount Prospect	IL		07/21/2023	9.375	275,483		(53)				315,000	06/15/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109212	CF	Turlock	CA		07/21/2023	6.875	829,900		44				1,045,000	06/12/2023
100109214	CF	Everett	WA		07/21/2023	7.125	537,545		(51)				675,000	06/14/2023
100109215	CF	Apopka	FL		07/21/2023	9.250	608,261		60				685,000	05/30/2023
100109217	CF	Corona	CA		07/21/2023	7.250	882,777		37				1,225,000	06/16/2023
100109219	CF	Denver	CO		07/21/2023	7.875	456,027		(111)				560,000	06/09/2023
100109220	CF	Miami	FL		07/21/2023	7.875	291,115		(120)				375,000	06/12/2023
100109222	CF	San Jose	CA		07/21/2023	9.375	948,552		(111)				1,250,000	06/22/2023
100109223	CF	Houston	TX		07/21/2023	9.625	216,576		(156)				255,000	06/20/2023
100109224	CF	Yorba Linda	CA		07/21/2023	8.875	1,225,575		(136)				1,350,000	06/20/2023
100109225	CF	Dallas	TX		07/21/2023	8.375	761,102		(163)				830,000	06/12/2023
100109226	CF	Corona	CA		07/21/2023	7.750	702,674		(237)				870,000	06/09/2023
100109228	CF	Altamonte Springs	FL		07/21/2023	9.375	324,617		(90)				394,000	06/26/2023
100109229		Long Beach	CA		07/21/2023	8.000	1,220,594		(275)				1,712,000	06/15/2023
100109231		Chicago	IL		07/21/2023	8.500	193,668		(109)				245,000	06/01/2023
100109232		Sierra Vista	AZ		07/21/2023	8.000	131,977		(62)				195,000	06/20/2023
100109233		Phoenix	AZ		07/21/2023	8.625	234,829		(146)				295,000	06/01/2023
100109234		Philadelphia	PA		07/21/2023	9.875	148,415		(23)				200,000	06/07/2023
100109235		Chicago	IL		07/21/2023	8.125	102,007		(69)				160,000	05/30/2023
100109236		Davenport	FL		07/21/2023	8.250	227,662		(33)				290,000	05/31/2023
100109238		Memphis	TN		07/21/2023	8.000	102,734		(34)				200,000	05/31/2023
100109239		Jacksonville	FL		07/21/2023	7.500	205,738		(2)				302,500	05/30/2023
100109241		Gulf Shores	AL		07/21/2023	7.500	594,421		45				749,900	06/02/2023
100109242		Palm Coast	FL		07/21/2023	7.250	331,739		80				475,000	05/30/2023
100109243		Hollywood	FL		07/21/2023	8.500	366,815		(184)				540,000	06/06/2023
100109244		Los Angeles	CA		07/21/2023	7.250	196,764		30				1,650,000	06/02/2023
100109245		Hollywood	FL		07/21/2023	8.500	330,132		(153)				495,000	06/06/2023
100109246		Greenville	SC		07/21/2023	8.125	262,358		(89)				366,000	05/31/2023
100109247		Pittsburgh	PA		07/21/2023	9.375	135,236		(111)				177,000	06/22/2023
100109248		Independence	MO		07/21/2023	9.750	174,276		(97)				205,000	05/30/2023
100109250		Cincinnati	OH		07/21/2023	8.750	182,659		(115)				220,000	06/01/2023
100109251		Jacksonville	FL		07/21/2023	8.250	120,437		(65)				165,000	06/06/2023
100109252		Fort Worth	TX		07/21/2023	7.375	284,240		17				390,000	06/08/2023
100109253		Phoenix	AZ		07/21/2023	7.750	276,781		(39)				392,000	06/20/2023
100109254		Racine	WI		07/21/2023	8.875	197,274		(19)				258,560	05/31/2023
100109255		Palm Bay	FL		07/21/2023	7.625	342,986		30				462,000	06/12/2023
100109256		Granbury	TX		07/21/2023	7.750	143,815		(48)				265,000	06/07/2023
100109257		Tucson	AZ		07/21/2023	7.625	321,798		(44)				425,000	06/06/2023
100109258		Roscommon	MI		07/21/2023	7.750	104,982		1				140,000	06/09/2023
100109259		Terre Haute	IN		07/21/2023	9.000	106,424		(66)				129,000	06/26/2023
100109260		Holmes Beach	FL		07/21/2023	7.375	740,419		88				1,252,000	06/14/2023
100109264		Soap Lake	WA		07/21/2023	8.875	128,607		(121)				160,000	05/30/2023
100109265		Van Nuys	CA		07/21/2023	7.250	445,381		21				1,850,000	05/30/2023
100109266		Fresno	CA		07/21/2023	7.750	145,718		258				190,000	06/09/2023
100109267		Rockwall	TX		07/21/2023	6.750	351,997		215				530,000	06/05/2023
100109268		Greenville	SC		07/21/2023	9.750	207,692		(139)				258,000	06/08/2023
100109269		Greenville	SC		07/21/2023	9.750	153,724		(128)				188,000	06/05/2023
100109270		Ocala	FL		07/21/2023	8.750	134,144		(135)				180,000	06/06/2023
100109271		La Quinta	CA		07/21/2023	8.625	1,007,040		(109)				1,300,000	06/01/2023
100109273		Oakland	CA		07/21/2023	7.875	586,917		(149)				1,150,000	06/07/2023
100109275		Chicago	IL		07/21/2023	10.000	223,245		(50)				290,000	06/14/2023
100109276		Salt Lake City	UT		07/21/2023	8.000	465,806		(39)				700,000	06/09/2023
100109277		Davenport	FL		07/21/2023	7.875	573,604		24				780,000	05/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109278		Magna	UT		07/21/2023	8.000	397,879		(42)				560,000	06/09/2023
100109279		Little Silver	NJ		07/21/2023	7.000	298,939		75				515,000	06/13/2023
100109280		Boynton Beach	FL		07/21/2023	8.125	816,510		(54)				1,100,000	06/15/2023
100109281		Aurora	CO		07/21/2023	7.625	390,584		(38)				480,000	06/15/2023
100109282		Philadelphia	PA		07/21/2023	8.625	323,907		(176)				410,000	06/09/2023
100109283		Santee	CA		07/21/2023	7.500	488,035		(2)				813,000	06/05/2023
100109284		Nampa	ID		07/21/2023	7.625	153,514		(14)				380,000	06/09/2023
100109286	CF	GATLINBURG	TN		06/12/2023	7.625	729,232		(182)				904,000	04/18/2023
100109287	CF	SEVIERVILLE	TN		06/12/2023	7.625	481,869		(53)				575,000	04/24/2023
100109288	CF	SARASOTA	FL		06/12/2023	6.875	449,937		(109)				595,000	04/28/2023
100109289	CF	LOS ANGELES	CA		06/12/2023	6.999	365,035		(43)				485,000	05/03/2023
100109290	CF	JERSEY CITY	NJ		06/12/2023	7.125	524,177		(158)				750,000	04/03/2023
100109291	CF	MAHWAH	NJ		06/12/2023	7.125	402,055		(102)				530,000	04/21/2023
100109292	CF	PANAMA CITY	FL		06/12/2023	6.625	309,614		(81)				415,000	04/27/2023
100109293	CF	BROOKLYN	NY		06/12/2023	7.375	1,413,848		(401)				2,050,000	04/26/2023
100109294	CF	LAWRENCE	MA		06/12/2023	7.125	510,260		(101)				675,000	04/28/2023
100109295	CF	DALLAS	TX		06/12/2023	6.624	412,815		(92)				585,000	04/28/2023
100109296	CF	MEDICAL LAKE	WA		06/12/2023	6.624	263,266		(32)				350,000	04/28/2023
100109297	CF	FARMERS BRANCH	TX		06/12/2023	6.500	242,656		(29)				323,000	04/21/2023
100109298	CF	MCKINNEY	TX		06/12/2023	6.374	268,906		(14)				370,000	04/26/2023
100109299	CF	ATLANTA	GA		06/12/2023	7.125	374,818		(144)				525,000	05/01/2023
100109300	CF	FORT LAUDERDALE	FL		06/12/2023	6.500	300,075		(24)				420,000	05/03/2023
100109301	CF	PUYALLUP	WA		06/12/2023	6.624	237,754		(34)				316,000	04/29/2023
100109302	CF	LA QUINTA	CA		06/12/2023	7.125	641,696		(135)				849,000	03/20/2023
100109303	CF	LIBERTY	NY		06/12/2023	6.500	285,897		(42)				380,000	05/01/2023
100109304	CF	PORT BOLIVAR	TX		06/12/2023	6.624	397,898		(168)				540,000	05/01/2023
100109305	CF	NAPLES	FL		06/12/2023	6.125	247,687		(10)				405,000	04/14/2023
100109306	CF	NORTH RICHLAND HILLS	TX		06/12/2023	7.500	270,328		8				320,000	05/02/2023
100109307	CF	LAKEWOOD	WA		06/12/2023	6.500	500,404		(44)				715,000	04/21/2023
100109308	CF	MEMPHIS	TN		06/12/2023	7.625	253,186		(104)				351,000	04/05/2023
100109309	CF	INDIAN ROCKS BEACH	FL		06/12/2023	6.500	411,910		(78)				670,000	03/15/2023
100109310	CF	HILLSBORO	OR		06/12/2023	6.500	233,186		(33)				310,000	04/24/2023
100109311	CF	KEY WEST	FL		06/12/2023	7.250	985,584		(267)				1,665,000	03/20/2023
100109312	CF	ROCKVALE	TN		06/12/2023	6.875	228,671		(78)				301,000	03/30/2023
100109313	CF	PALM COAST	FL		06/12/2023	6.500	361,285		(20)				535,000	04/27/2023
100109315	CF	HAWLEY	PA		06/12/2023	7.500	289,872		(127)				404,000	04/05/2023
100109316	CF	SARASOTA	FL		06/12/2023	7.125	226,585		(1,325)				384,000	04/04/2023
100109317	CF	ALEXANDRIA	VA		06/12/2023	7.500	151,266		(8,403)				600,000	03/31/2023
100109318	CF	LIBERTY HILL	TX		06/12/2023	7.000	246,979		(100)				375,000	04/14/2023
100109319	CF	LEBANON	TN		06/12/2023	6.990	245,878		(88)				340,000	03/10/2023
100109320	CF	LIBERTY HILL	TX		06/12/2023	7.000	245,244		(99)				375,000	04/14/2023
100109321	CF	GALVESTON	TX		06/12/2023	6.990	406,472		(305)				929,000	04/24/2023
100109322	CF	SOUTH OGDEN	UT		06/12/2023	7.500	303,730		(873)				440,000	04/24/2023
100109323	CF	SAINT LOUIS	MO		06/12/2023	6.500	249,991		(57)				348,000	04/04/2023
100109324	CF	KATY	TX		06/12/2023	7.500	258,416		(68)				340,000	04/07/2023
100109325		BONITA SPRINGS	FL		06/12/2023	7.625	248,888		(150)				415,000	04/25/2023
100109326	CF	NUTLEY	NJ		06/12/2023	7.125	453,805		(100)				600,000	04/10/2023
100109327	CF	FRISCO	TX		06/12/2023	4.990	405,609		451				545,000	03/07/2023
100109328	CF	BASTROP	TX		06/12/2023	7.125	374,728		(108)				550,000	03/31/2023
100109329	CF	CAPE CORAL	FL		06/12/2023	6.625	379,023		(117)				536,000	04/03/2023
100109330	CF	NEW BRITAIN	CT		06/12/2023	6.125	305,089		(2)				410,000	04/17/2023
100109331	CF	TUCSON	AZ		06/12/2023	7.625	289,997		(108)				380,000	03/31/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109332	CF	WASHINGTON	DC		06/12/2023	6.990	568,760		(145)				775,000	04/13/2023
100109333	CF	APEX	NC		06/12/2023	6.750	322,658		(77)				471,000	03/22/2023
100109334	CF	MIAMI	FL		06/12/2023	7.625	439,026		(128)				665,000	04/11/2023
100109335		AUSTIN	TX		06/12/2023	7.000	288,748		(107)				405,000	04/18/2023
100109336	CF	MIDLAND	TX		06/12/2023	7.125	284,403		(95)				375,000	03/31/2023
100109337	CF	GALLATIN	TN		06/12/2023	6.624	241,070		(39)				320,000	04/24/2023
100109338	CF	NEW CITY	NY		06/12/2023	7.125	394,400		(263)				545,000	03/27/2023
100109339	CF	COATESVILLE	PA		06/12/2023	7.125	346,261		(158)				460,000	03/30/2023
100109340	CF	FONTANA	CA		06/12/2023	6.375	250,294		(27)				335,000	03/28/2023
100109341		SANTA MARIA	CA		06/12/2023	7.500	412,060		(88)				510,000	04/13/2023
100109342		JUPITER	FL		06/12/2023	7.625	290,314		(74)				360,000	04/03/2023
100109343	CF	SPOKANE	WA		06/12/2023	6.990	327,230		(82)				432,000	03/21/2023
100109344	CF	ASTORIA	NY		06/12/2023	7.000	686,591		(891)				1,450,000	03/31/2023
100109345	CF	EAST BOSTON	MA		06/12/2023	7.625	842,237		(310)				1,100,000	04/03/2023
100109346	CF	MELISSA	TX		06/12/2023	7.500	296,960		(124)				398,000	03/31/2023
100109347	CF	SONOITA	AZ		06/12/2023	7.500	334,463		(124)				437,000	04/04/2023
100109348	CF	MELISSA	TX		06/12/2023	7.500	295,686		(66)				392,000	03/30/2023
100109349	CF	HAINES CITY	FL		06/12/2023	6.250	252,297		150				319,000	03/08/2023
100109350		CELINA	TX		06/12/2023	7.000	422,661		(107)				627,000	03/31/2023
100109351	CF	ENGLEWOOD	CO		06/12/2023	6.000	579,047		102				785,000	03/03/2023
100109352	CF	SCRANTON	PA		06/12/2023	6.990	294,991		(66)				393,000	04/05/2023
100109353	CF	WEST PALM BEACH	FL		06/12/2023	7.625	380,468		(162)				495,000	04/13/2023
100109354	CF	VENICE	FL		06/12/2023	6.990	307,325		(94)				505,000	04/05/2023
100109355	CF	SALT LAKE CITY	UT		06/12/2023	6.999	341,226		(86)				460,000	04/07/2023
100109356	CF	FAIRFAX	VA		06/12/2023	6.990	356,819		(139)				830,000	04/14/2023
100109357		CLIFTON	NJ		06/12/2023	6.499	338,463		(47)				480,000	04/10/2023
100109358	CF	EUSTIS	FL		06/12/2023	6.125	252,263		(15)				362,000	03/29/2023
100109359	CF	FRESNO	CA		06/12/2023	7.500	349,588		(92)				460,000	04/01/2023
100109360	CF	WOODLAND PARK	CO		06/12/2023	7.625	388,706		(103)				498,000	04/05/2023
100109362		NAPLES	FL		06/12/2023	7.500	627,832		(156)				780,000	04/13/2023
100109363	CF	STATEN ISLAND	NY		06/12/2023	6.500	324,311		(93)				457,000	04/11/2023
100109364	CF	GEORGETOWN	TX		06/12/2023	6.125	245,553		9				340,000	04/05/2023
100109365	CF	PHOENIX	AZ		06/12/2023	6.875	424,542		(76)				565,000	03/10/2023
100109366		BRADENTON	FL		06/12/2023	6.875	304,276		(95)				435,000	04/06/2023
100109367	CF	NASHVILLE	TN		06/12/2023	6.875	812,195		(163)				1,075,000	04/14/2023
100109368	CF	DAVENPORT	FL		06/12/2023	7.625	519,230		(241)				676,000	04/17/2023
100109369	CF	NEW ORLEANS	LA		06/12/2023	6.624	246,058		(61)				332,000	04/14/2023
100109370	CF	DURANGO	CO		06/12/2023	7.125	397,932		(132)				525,000	04/24/2023
100109371		ANCHORAGE	AK		06/12/2023	6.875	453,318		(91)				600,000	04/19/2023
100109372	CF	SEASIDE	OR		06/12/2023	7.300	250,259		(175)				410,000	04/19/2023
100109373	CF	TUCSON	AZ		06/12/2023	7.625	358,008		(4)				423,000	04/07/2023
100109374	CF	KISSIMMEE	FL		06/12/2023	6.624	260,124		(70)				345,000	04/20/2023
100109375	CF	OREM	UT		06/12/2023	7.125	233,763		(93)				465,000	04/24/2023
100109376		WESLEY CHAPEL	FL		06/12/2023	6.000	291,977		39				400,000	04/10/2023
100109377	CF	MANTECA	CA		06/12/2023	5.750	490,678		230				683,000	04/13/2023
100109378		CONCORD	CA		06/12/2023	6.125	565,815		122				720,000	04/15/2023
100109379	CF	PORT SAINT LUCIE	FL		06/12/2023	6.875	321,997		67				412,000	04/14/2023
100109380	CF	Redondo Beach	CA		06/13/2023	7.500	2,448,287		11,687				3,500,000	05/16/2023
100109381		Miramar Beach	FL		06/13/2023	7.625	442,786		(108)				649,000	05/18/2023
100109384		Fort Bragg	CA		06/13/2023	8.000	330,511		(161)				700,000	05/23/2023
100109391		New Haven	CT		06/13/2023	7.625	331,928		(110)				465,000	05/18/2023
100109392		N TOPSAIL BEACH	NC		06/13/2023	9.500	588,160		(46)				820,000	05/26/2023

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100109393	CF	Santa Rosa Beach	FL		06/13/2023	6.750	1,005,819		(169)				1,360,000	05/19/2023
100109394	CF	Cathedral City	CA		06/13/2023	10.250	285,381		(1,365)				375,000	05/01/2023
100109395	CF	Lithonia	GA		06/13/2023	8.875	235,215		(48)				290,000	05/03/2023
100109396		Houston	TX		06/13/2023	8.375	459,818		(160)				640,000	05/12/2023
100109397	CF	(Northridge Area)Los Angeles	CA		06/13/2023	7.875	2,035,836		(164)				2,500,000	05/18/2023
100109571	CF	Glendora	CA		06/14/2023	8.999	1,462,666		(559)				1,670,000	05/15/2023
100109572	CF	Kelso	WA		06/14/2023	8.250	193,915		185				260,000	03/01/2023
100109573		Leominster	MA		06/14/2023	8.125	365,960		(126)				475,000	05/10/2023
100109574		Fresno	TX		06/14/2023	8.375	256,519		(124)				310,000	04/06/2023
100109576		Jacksonville	FL		06/14/2023	8.499	402,228		(129)				605,000	05/16/2023
100109577		Sarasota	FL		06/14/2023	8.499	291,935		(179)				372,000	05/10/2023
100109578	CF	Citrus Heights	CA		06/14/2023	7.750	256,781		(181)				555,000	05/08/2023
100109579		Miami	FL		06/14/2023	8.375	594,273		(141)				900,000	05/16/2023
100109581		Salinas	CA		06/14/2023	7.875	589,237		(130)				895,000	05/05/2023
100109582	CF	Charlestown	IN		06/14/2023	7.875	310,773		(40)				415,000	05/11/2023
100109583		PORTER	TX		06/14/2023	8.250	231,715		(141)				315,000	05/15/2023
100109584	CF	Aurora	IL		06/14/2023	8.999	219,221		(108)				265,000	05/12/2023
100109587	CF	La Fayette	GA		06/14/2023	9.375	279,751		(192)				335,000	05/17/2023
100109588		Houston	TX		06/14/2023	7.625	187,390		718				240,000	05/12/2023
100109590		Adelanto	CA		06/14/2023	8.999	208,284		(171)				330,000	05/01/2023
100109591		MIAMI	FL		06/14/2023	7.999	224,107		(110)				271,000	05/09/2023
100109592	CF	Dallas	TX		06/14/2023	7.999	339,983		(221)				435,000	05/04/2023
100109593		Greeley	CO		06/14/2023	7.999	224,629		(130)				301,000	05/09/2023
100109595	CF	Norfolk	VA		06/14/2023	9.875	214,066		(161)				244,000	05/08/2023
100109596		Baltimore	MD		06/14/2023	8.125	218,337		(115)				300,000	05/10/2023
100109600	CF	Petersburg	VA		06/14/2023	10.750	133,811		(84)				157,000	05/05/2023
100109601		San Antonio	TX		06/14/2023	7.999	131,871		(109)				229,000	05/11/2023
100109606	CF	HACIENDA HEIGHTS	CA		06/14/2023	7.625	1,019,696		(217)				1,150,000	05/08/2023
100109607		The Villages	FL		06/14/2023	7.875	613,005		30				830,000	05/12/2023
100109609	CF	Granada Hills	CA		06/14/2023	9.750	876,357		(346)				945,000	05/11/2023
100109610		Baltimore	MD		06/14/2023	8.125	184,942		(96)				238,000	05/10/2023
100109611	CF	Fort Worth	TX		06/14/2023	9.999	269,885		(365)				300,000	05/12/2023
100109612	CF	Greeley	CO		06/14/2023	8.999	1,238,704		(316)				1,362,386	05/12/2023
100109614		Davenport	FL		06/14/2023	8.499	339,444		(206)				465,000	05/17/2023
100109615	CF	Chicago	IL		06/14/2023	7.750	248,761		(83)				305,000	05/18/2023
100109617	CF	Rockville	MD		06/14/2023	8.999	501,990		(205)				615,000	05/12/2023
100109618	CF	LOS ANGELES	CA		06/14/2023	8.375	448,776		(238)				540,000	05/09/2023
100109619	CF	Palm Bay	FL		06/14/2023	9.750	307,374		(168)				375,000	04/28/2023
100109620		Fountain Valley	CA		06/14/2023	8.875	587,429		(65)				815,000	05/10/2023
100109621	CF	Riverside	CA		06/14/2023	7.999	1,023,794		(370)				1,600,000	05/10/2023
100109622		Houston	TX		06/14/2023	7.875	1,234,529		(355)				1,750,000	05/18/2023
100109623		Middletown	OH		06/14/2023	7.999	158,154		(94)				190,000	05/12/2023
100109625		Lawrenceville	GA		06/14/2023	7.875	194,339		(25)				270,000	05/09/2023
100109626	CF	Mammoth Lakes	CA		06/14/2023	8.375	1,459,062		(284)				1,770,000	05/03/2023
100109627	CF	Collierville	TN		06/14/2023	8.999	765,329		(296)				845,000	05/09/2023
100109628		Wimauma	FL		06/14/2023	7.875	221,184		(9)				310,000	05/15/2023
100109630	CF	North Hollywood	CA		06/14/2023	8.625	608,395		(124)				750,000	05/05/2023
100109631	CF	Wright City	MO		06/14/2023	9.499	257,485		(119)				284,000	05/17/2023
100109632		WHITTIER	CA		06/14/2023	8.250	806,119		(363)				1,700,000	05/04/2023
100109633	CF	Plano	TX		06/14/2023	7.375	179,579		(1,112)				560,000	05/09/2023
100109634		Mineral Wells	TX		06/14/2023	8.999	134,312		(154)				175,000	05/12/2023
100109635		BALTIMORE	MD		06/14/2023	8.999	141,949		(97)				175,000	05/08/2023

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100109636		Vernon	CT		06/14/2023	8.999	250,510		(213)				360,000	05/16/2023
100109637	CF	Fort Lauderdale	FL		06/14/2023	7.375	707,765		(170)				875,000	05/08/2023
100109638		Deltona	FL		06/14/2023	8.125	211,273		(62)				314,000	05/17/2023
100109639	CF	Laurel	MD		06/14/2023	8.750	279,958		(19)				354,500	05/17/2023
100109640		Holiday	FL		06/14/2023	7.999	128,834		(121)				190,000	05/19/2023
100109641	CF	Oakland	CA		06/14/2023	9.999	555,858		(388)				621,000	05/12/2023
100109642	CF	Jurupa Valley	CA		06/14/2023	10.375	670,360		(249)				760,000	05/11/2023
100109643		Magnolia	TX		06/14/2023	7.250	169,185		(13)				263,000	05/11/2023
100109644	CF	Fairburn	GA		06/14/2023	9.999	351,302		(150)				380,000	05/15/2023
100109645		Tomball	TX		06/14/2023	7.250	179,277		9				285,000	05/19/2023
100109646		College Park	MD		06/14/2023	7.875	107,725		(883)				200,000	05/11/2023
100109647		FONTANA	CA		06/14/2023	7.250	332,889		11				750,000	05/12/2023
100109648		Panama City Beach	FL		06/14/2023	7.999	300,249		(105)				375,000	05/12/2023
100109649	CF	Kenner	LA		06/14/2023	7.750	178,297		(63)				270,000	05/11/2023
100109650		Englewood	FL		06/14/2023	7.875	269,131		(88)				353,000	05/12/2023
100109651	CF	SACRAMENTO	CA		06/14/2023	7.625	357,568		(121)				438,000	05/15/2023
100109652		Glen Burnie	MD		06/14/2023	7.750	193,619		(62)				355,000	05/12/2023
100109653	CF	Hazel Crest	IL		06/14/2023	8.999	179,103		(96)				220,000	05/17/2023
100109654	CF	MIAMI	FL		06/14/2023	8.999	1,121,660		(436)				1,360,000	05/10/2023
100109655		ORLANDO	FL		06/14/2023	6.999	188,555		85				260,000	05/09/2023
100109656	CF	LOS GATOS	CA		06/14/2023	8.999	2,032,285		(682)				2,200,000	05/17/2023
100109657		HOLLADAY	UT		06/14/2023	7.499	803,611		153				1,285,000	05/18/2023
100109658	CF	Estero	FL		06/14/2023	8.375	404,856		(184)				490,000	05/16/2023
100109659	CF	Baltimore	MD		06/14/2023	9.875	133,241		(64)				150,000	05/15/2023
100109660	CF	Oakland Park	FL		06/14/2023	8.750	788,725		(657)				870,000	05/16/2023
100109661	CF	El Paso	TX		06/14/2023	8.875	244,132		(215)				270,000	05/11/2023
100109662	CF	VACAVILLE	CA		06/14/2023	7.375	609,204		(49)				865,000	05/16/2023
100109663		Honolulu	HI		06/14/2023	8.999	134,332		(321)				365,000	05/13/2023
100109664	CF	Pauma Valley	CA		06/14/2023	7.375	650,963		(42)				830,000	05/11/2023
100109665		Safford	AZ		06/14/2023	7.999	167,576		6				260,000	05/16/2023
100109666		Blaine	WA		06/16/2023	7.625	293,126		(14)				640,000	05/08/2023
100109667	CF	Fernandina Beach	FL		06/16/2023	7.875	387,426		(191)				564,000	05/05/2023
100109668		Asheville	NC		06/16/2023	9.125	250,778		(145)				323,000	05/19/2023
100109669		Winnsboro	SC		06/16/2023	9.125	97,314		(140)				120,000	05/22/2023
100109670		San Antonio	TX		06/16/2023	7.250	150,517		(2)				300,000	05/05/2023
100109671	CF	Miami	FL		06/16/2023	8.625	442,128		(263)				530,000	04/28/2023
100109672	CF	Palm Springs	CA		06/16/2023	7.375	560,866		(560)				800,000	03/31/2023
100109674	CF	Deerfield Beach	FL		06/16/2023	7.875	1,048,724		(765)				2,500,000	03/29/2023
100109675	CF	Kannapolis	NC		06/16/2023	8.625	301,785		(95)				369,000	04/28/2023
100109676		Stockton	CA		06/16/2023	8.875	108,834		(116)				215,000	05/19/2023
100109679	CF	Rancho Cucamonga	CA		06/16/2023	8.625	741,869		(234)				910,000	05/19/2023
100109680	CF	Silverton	OR		06/16/2023	10.125	293,128		(72)				465,000	05/19/2023
100109682	CF	Browns Mills	NJ		06/16/2023	9.875	209,031		(118)				265,000	05/23/2023
100109683	CF	Vancouver	WA		06/16/2023	7.875	305,243		(86)				400,000	05/26/2023
100109684	CF	Mesa	AZ		06/16/2023	8.125	257,599		(99)				502,000	05/23/2023
100109685	CF	East Hartford	CT		06/16/2023	9.000	254,974		(125)				314,000	05/25/2023
100109686	CF	Chicago	IL		06/16/2023	9.000	223,061		(42)				285,000	05/30/2023
100109687	CF	Gilroy	CA		06/16/2023	7.875	306,562		(104)				1,525,000	06/05/2023
100109688	CF	Midlothian	TX		06/16/2023	7.500	350,483		(1)				481,000	05/19/2023
100109689	CF	Apple Valley	CA		06/16/2023	8.500	204,446		(64)				400,000	06/07/2023
100109690	CF	Little Rock	AR		06/16/2023	10.250	100,852		(144)				138,000	06/06/2023
100109691		Aliso Viejo	CA		06/15/2023	7.875	1,004,386		(114)				1,400,000	03/24/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109692		Fresno	CA		06/15/2023	7.625	487,166		(34)				808,000	03/30/2023
100109693		San Diego	CA		06/15/2023	7.875	357,136		(35)				475,000	02/13/2023
100109694		Tillamook	OR		06/15/2023	9.250	243,247		(134)				320,000	03/24/2023
100109695	CF	Las Vegas	NV		06/15/2023	7.375	361,076		(4)				466,000	03/21/2023
100109697		Tuscaloosa	AL		06/15/2023	9.875	102,133		(1)				145,000	02/15/2023
100109698	CF	Houston	TX		06/16/2023	8.500	189,611		(315)				255,000	04/13/2023
100109699	CF	Lake Forest	CA		06/16/2023	7.000	1,440,408		(294)				1,783,748	05/12/2023
100109700	CF	Saint Cloud	FL		06/16/2023	7.375	212,283		956				410,000	05/09/2023
100109701	CF	Miami	FL		06/16/2023	7.625	619,194		(201)				759,000	05/08/2023
100109702	CF	Orinda	CA		06/16/2023	7.750	1,393,698		(540)				1,850,000	05/02/2023
100109703	CF	Northport	AL		06/16/2023	8.000	317,636		(90)				440,000	05/16/2023
100109704	CF	Paramus	NJ		06/16/2023	7.750	1,581,447		(512)				1,960,000	02/27/2023
100109705	CF	Lilburn	GA		06/16/2023	8.250	207,631		(98)				353,000	05/10/2023
100109706		Saint Louis	MO		06/16/2023	8.250	342,056		(68)				580,000	05/11/2023
100109707		Emerald Hills	CA		06/16/2023	8.125	1,795,681		(792)				2,650,000	04/26/2023
100109708	CF	Rancho Cucamonga	CA		06/16/2023	7.750	410,192		(127)				575,000	05/10/2023
100109709	CF	Rancho Cucamonga	CA		06/16/2023	7.750	352,097		(95)				495,000	05/09/2023
100109710	CF	Brentwood	CA		06/16/2023	9.375	1,032,676		(1,797)				1,270,930	05/12/2023
100109711	CF	Sherman Oaks	CA		06/16/2023	7.750	1,155,017		(391)				1,416,000	04/10/2023
100109712	CF	Miami	FL		06/16/2023	8.990	181,120		(72)				405,000	04/06/2023
100109714		Highland	CA		06/16/2023	8.500	345,560		(78)				490,000	05/04/2023
100109715		Rye	NY		06/16/2023	7.625	1,230,160		(509)				2,900,000	04/19/2023
100109716	CF	Palm Desert	CA		06/16/2023	7.875	436,899		1,327				527,000	05/02/2023
100109717	CF	Davenport	FL		06/16/2023	8.625	281,595		(130)				340,000	05/03/2023
100109718		Los Angeles	CA		06/16/2023	7.625	673,669		(225)				895,000	04/28/2023
100109719	CF	Houston	TX		06/16/2023	7.625	285,421		(134)				505,000	05/04/2023
100109720		Windham	CT		06/16/2023	9.875	158,349		(43)				206,000	05/12/2023
100109721	CF	Incline Village	NV		06/16/2023	7.875	2,062,010		(1,034)				4,250,000	04/13/2023
100109722	CF	Farmington	NY		06/16/2023	7.875	272,813		(134)				331,000	04/07/2023
100109724	CF	Bronx	NY		06/16/2023	7.625	559,936		(173)				735,000	03/13/2023
100109725	CF	Jacksonville	FL		06/16/2023	7.750	505,033		(214)				665,000	04/13/2023
100109726	CF	Naples	FL		06/16/2023	8.625	285,140		(127)				370,000	04/26/2023
100109727	CF	Plymouth	MA		06/16/2023	7.875	712,833		(152)				880,000	05/03/2023
100109728	CF	Los Angeles	CA		06/16/2023	8.125	1,404,132		(499)				1,830,000	04/24/2023
100109729	CF	Miami Beach	FL		06/16/2023	7.500	2,831,055		(218)				4,300,000	05/08/2023
100109730	CF	Brunswick Hills	OH		06/16/2023	8.625	676,222		(313)				873,000	05/03/2023
100109731	CF	Lancaster	SC		06/16/2023	8.250	269,656		(125)				640,000	05/01/2023
100109732	CF	Bayport	NY		06/16/2023	7.750	535,274		(247)				750,000	04/14/2023
100109733		Kennewick	WA		06/16/2023	7.990	409,044		(146)				500,000	04/28/2023
100109734	CF	Miami	FL		06/16/2023	7.500	276,900		(118)				665,000	04/21/2023
100109735	CF	Fairview	NJ		06/16/2023	7.625	221,198		(32)				340,000	04/04/2023
100109736	CF	Honolulu	HI		06/16/2023	7.500	2,111,667		7,819				2,620,000	04/21/2023
100109737	CF	Dallas	TX		06/16/2023	7.500	170,826		(513)				303,000	04/21/2023
100109738	CF	Marietta	GA		06/16/2023	8.500	210,959		(62)				310,000	05/11/2023
100109739	CF	Detroit	MI		06/16/2023	7.875	188,477		(64)				310,000	05/15/2023
100109740	CF	Pembroke Pines	FL		06/16/2023	7.625	153,171		(65)				250,000	04/10/2023
100109741	CF	Reno	NV		06/16/2023	7.625	508,156		(825)				640,000	05/01/2023
100109742		Fontana	CA		06/16/2023	8.000	295,221		(169)				530,000	04/25/2023
100109743		Fort Pierce	FL		06/16/2023	7.375	1,457,871		(299)				2,200,000	04/20/2023
100109744	CF	San Leandro	CA		06/16/2023	7.875	462,575		1,225				600,000	04/28/2023
100109745		Austin	TX		06/16/2023	7.990	271,563		(83)				455,000	04/28/2023
100109746	CF	Beverly Hills	CA		06/16/2023	7.625	1,020,985		(350)				1,250,000	05/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109749	CF	Severna Park	MD		06/16/2023	7.250	859,920		(117)				1,526,000	04/26/2023
100109751		Naugatuck	CT		06/16/2023	7.750	264,249		(39)				350,000	04/18/2023
100109752	CF	Waterbury	CT		06/16/2023	8.250	130,062		(38)				170,000	05/09/2023
100109753		Macon	GA		06/16/2023	8.875	150,126		(45)				210,000	04/26/2023
100109754		SANTA MONICA	CA		06/16/2023	7.625	1,947,922		(600)				2,750,000	04/25/2023
100109755	CF	COLUMBUS	OH		06/16/2023	7.875	271,727		(119)				330,000	05/11/2023
100109756	CF	CAMARILLO	CA		06/16/2023	7.250	1,599,064		(373)				1,975,000	03/23/2023
100109757	CF	LOS ANGELES	CA		06/16/2023	7.000	547,250		(105)				678,000	05/11/2023
100109758	CF	SEATTLE	WA		06/16/2023	8.625	524,956		(701)				778,000	05/12/2023
100109759	CF	SACRAMENTO	CA		06/16/2023	7.500	778,035		(669)				978,000	05/10/2023
100109760	CF	HOUSTON	TX		06/16/2023	7.875	245,674		(89)				300,000	05/01/2023
100109761		TEMPLE CITY	CA		06/16/2023	7.750	1,095,637		(248)				1,545,000	04/18/2023
100109762	CF	WESTLAKE	OH		06/16/2023	8.250	254,222		(127)				460,000	04/12/2023
100109763		HERMOSA BEACH	CA		06/16/2023	7.500	4,306,000						6,500,000	03/29/2023
100109766	CF	South Pasadena	CA		08/04/2023	7.625	1,694,705		73				2,550,000	06/13/2023
100109767	CF	Culver City	CA		08/04/2023	7.375	1,205,897		(128)				1,790,000	06/20/2023
100109768	CF	New Braunfels	TX		08/04/2023	8.000	252,884		(112)				305,000	06/22/2023
100109769	CF	Santa Ana	CA		08/04/2023	7.250	528,090		(60)				730,000	06/16/2023
100109770	CF	Rancho Mission Viejo	CA		08/04/2023	7.250	279,699		(76)				780,000	06/15/2023
100109771	CF	San Diego	CA		08/04/2023	7.500	1,036,440		(186)				1,280,000	05/30/2023
100109772		Chandler	AZ		08/04/2023	7.000	311,592		(29)				510,000	06/22/2023
100109773	CF	Oakhurst	CA		08/04/2023	7.875	377,185		(94)				410,000	06/20/2023
100109774	CF	Coral Springs	FL		08/04/2023	6.875	313,477		(85)				598,000	06/15/2023
100109776	CF	Haleiwa	HI		08/04/2023	6.750	1,473,587		267				1,875,000	06/20/2023
100109777	CF	Ocala	FL		08/04/2023	7.375	324,613		(61)				405,000	06/12/2023
100109778	CF	Los Angeles	CA		08/04/2023	7.625	1,090,179		(288)				2,900,000	07/10/2023
100109780		Melbourne	FL		08/04/2023	7.875	517,630		(71)				640,000	07/03/2023
100109781	CF	Palm Desert	CA		08/04/2023	7.250	317,282		6				430,000	06/08/2023
100109782	CF	Firestone	CO		08/04/2023	6.750	469,504		17				685,000	06/16/2023
100109783	CF	Napa	CA		08/04/2023	7.625	303,935		(36)				410,000	06/26/2023
100109784	CF	Altadena	CA		08/04/2023	7.125	1,226,893		(144)				1,625,000	06/20/2023
100109785	CF	Felton	CA		08/04/2023	6.750	846,833		119				1,075,000	06/20/2023
100109786	CF	Los Angeles	CA		08/04/2023	7.750	506,322		(60)				685,000	06/21/2023
100109787	CF	Spring Branch	TX		08/04/2023	6.875	946,624		117				1,200,000	06/23/2023
100109788		Bradenton	FL		08/04/2023	7.250	909,504		(153)				1,400,000	07/11/2023
100109789	CF	Shoreline	WA		08/04/2023	7.875	601,305		(465)				825,000	06/16/2023
100109790		La Verkin	UT		08/04/2023	7.750	367,380		(71)				489,000	06/12/2023
100109791		Key Largo	FL		08/04/2023	7.500	304,862		(62)				890,000	06/27/2023
100109792		Snoqualmie	WA		08/04/2023	8.125	216,359		(5,826)				570,000	06/20/2023
100109795		Poulsbo	WA		08/04/2023	8.125	520,669		(157)				725,000	06/15/2023
100109796		Friday Harbor	WA		08/04/2023	8.000	609,962		(102)				899,000	06/27/2023
100109797		Yuma	AZ		08/04/2023	9.125	204,961		(163)				257,000	06/16/2023
100109798		Laveen	AZ		08/04/2023	7.375	253,183		(34)				450,000	06/16/2023
100109799		Tallahassee	FL		08/04/2023	7.875	93,856		(46)				120,000	06/14/2023
100109800		Cape Coral	FL		08/04/2023	8.250	449,265		3				630,000	06/15/2023
100109801		Las Vegas	NV		08/04/2023	7.500	321,030		(9)				495,000	06/21/2023
100109802		Snellville	GA		08/04/2023	7.500	153,027		(40)				282,000	07/06/2023
100109805		Naugatuck	CT		08/04/2023	8.500	156,535		(127)				285,000	06/20/2023
100109806		Miramar Beach	FL		08/04/2023	7.875	1,390,452		(317)				2,100,000	06/16/2023
100109807		Bradenton	FL		08/04/2023	7.750	583,855		(46)				775,000	06/27/2023
100109809		Kissimmee	FL		08/04/2023	7.500	701,866		12				940,000	06/15/2023
100109810		Lodi	CA		08/04/2023	8.125	120,342		(48)				332,000	06/23/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109811		Greenville	SC		08/04/2023	8.875	117,380		(91)				155,000	06/16/2023
100109812		Ladson	SC		06/22/2023	7.883	200,988		(61)				300,000	05/26/2023
100109813		Irvington	NJ		06/22/2023	7.719	475,463		(60)				620,000	06/01/2023
100109815		Newark	NJ		06/22/2023	7.700	536,636		(126)				700,000	05/25/2023
100109816		Central Islip	NY		06/22/2023	7.937	364,366		(138)				495,000	05/25/2023
100109817		Elizabeth	NJ		06/22/2023	7.380	470,858		(72)				625,000	05/22/2023
100109818		East Orange	NJ		06/22/2023	7.400	476,079		(126)				620,000	05/18/2023
100109819		Newark	NJ		06/22/2023	7.750	517,560		(121)				675,000	05/30/2023
100109820		Newark	NJ		06/22/2023	7.750	519,064		(135)				675,000	05/31/2023
100109821		Newark	NJ		06/22/2023	7.750	516,002		(106)				675,000	05/31/2023
100109822		Newark	NJ		06/22/2023	7.750	545,159		(99)				715,000	05/31/2023
100109823		Crown Point	IN		06/22/2023	8.033	156,673		(19)				235,000	06/01/2023
100109824		Chicago	IL		06/22/2023	8.493	100,074		(31)				175,000	05/25/2023
100109825		Gary	IN		06/22/2023	8.133	89,384		(63)				175,000	05/31/2023
100109826		Chicago	IL		06/22/2023	8.654	222,811		(78)				345,000	05/15/2023
100109827		Louisville	KY		06/22/2023	8.298	93,429		290				135,000	05/24/2023
100109828		Trenton	NJ		06/22/2023	8.120	141,447		440				200,000	06/01/2023
100109829		Roebling	NJ		06/22/2023	8.249	129,671		(45)				184,000	05/24/2023
100109830		Staten Island	NY		06/22/2023	7.547	510,252		3,784				705,000	05/24/2023
100109831		East Orange	NJ		06/22/2023	7.499	325,993		1,914				455,000	05/11/2023
100109832		Lubbock	TX		06/22/2023	8.414	78,400		(22)				108,500	05/22/2023
100109833		Detroit	MI		06/22/2023	9.108	86,199		(33)				138,000	05/25/2023
100109834		North Hollywood	CA		06/22/2023	8.550	1,634,698		208				2,238,850	05/26/2023
100109835		Norfolk	VA		06/22/2023	7.982	91,791		(27)				137,000	05/30/2023
100109836		Davenport	IA		06/22/2023	8.054	103,339		(11)				142,000	05/12/2023
100109837		Detroit	MI		06/22/2023	9.083	81,078		(25)				130,000	05/26/2023
100109838		Millville	NJ		06/22/2023	9.008	110,389		(37)				133,000	05/12/2023
100109839		Toms River	NJ		06/22/2023	7.800	213,265		(2,126)				470,000	05/26/2023
100109840		North Miami Beach	FL		06/22/2023	7.833	541,008		3,337				850,000	05/15/2023
100109841		St. Louis	MO		06/22/2023	7.918	103,001		(178)				148,000	05/25/2023
100109842		Lantana	FL		06/22/2023	8.286	350,264		1,202				470,000	05/25/2023
100109843		Detroit	MI		06/22/2023	8.530	156,362		(46)				252,000	05/18/2023
100109844		Baltimore	MD		06/22/2023	7.339	158,531		(31)				240,000	05/19/2023
100109845		Orlando	FL		06/22/2023	7.333	187,854		(35)				345,000	05/31/2023
100109846		Philadelphia	PA		06/22/2023	8.080	330,288		(114)				490,000	05/12/2023
100109847		Uniondale	NY		06/22/2023	7.200	467,267		(20)				626,000	05/24/2023
100109848		Kingston	PA		06/22/2023	8.714	218,048		(69)				280,000	05/15/2023
100109849		Philadelphia	PA		06/22/2023	7.874	143,019		(32)				230,000	05/26/2023
100109850		Lansing	IL		06/22/2023	7.819	158,493		(46)				220,000	05/23/2023
100109851		Indianapolis	IN		06/22/2023	8.407	129,842		(29)				169,000	05/26/2023
100109852		Kansas City	MO		06/22/2023	7.209	117,270		(22)				154,000	05/10/2023
100109853		Orlando	FL		06/22/2023	7.783	217,166		(49)				327,000	05/31/2023
100109855		The Bronx	NY		06/22/2023	8.316	720,691		(463)				960,000	06/01/2023
100109857		Waterbury	CT		06/22/2023	8.062	291,144		1,562				380,000	05/12/2023
100109858		Chicago	IL		06/22/2023	7.854	189,459		(62)				283,000	05/24/2023
100109859		South Fallsburg	NY		06/22/2023	7.530	261,289		(47)				384,000	05/16/2023
100109860		Dolton	IL		06/22/2023	8.174	131,070		(38)				170,000	05/24/2023
100109861		Wyoming	MI		06/22/2023	7.843	127,915		(47)				190,000	05/26/2023
100109862		Boston	MA		06/22/2023	8.294	672,823		(129)				920,000	05/16/2023
100109863		Bronx	NY		06/22/2023	8.600	641,009		(207)				950,000	05/25/2023
100109864		Cleveland	OH		06/22/2023	7.669	134,383		(30)				195,000	05/18/2023
100109865		Oklahoma City	OK		06/22/2023	7.619	191,230		(60)				286,000	05/19/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109866		Marysville	CA		06/22/2023	8.155	231,149		(37)				325,000	05/19/2023
100109867		Oakland	CA		06/22/2023	7.869	326,113		(99)				475,000	05/22/2023
100109868		Newton	NJ		06/22/2023	8.284	207,771		(51)				320,000	05/10/2023
100109869		East Syracuse	NY		06/22/2023	7.918	123,867		(39)				160,000	05/24/2023
100109870		Hillside	NJ		06/22/2023	7.829	518,062		(88)				680,000	05/15/2023
100109871		Morrow	GA		06/22/2023	7.666	133,982		(28)				219,000	05/22/2023
100109872		Warren	NJ		06/22/2023	7.961	126,204		(51)				487,000	05/26/2023
100109873		New Orleans	LA		06/22/2023	8.243	169,375		(42)				220,000	05/18/2023
100109874		Bridgeton	NJ		06/22/2023	8.574	112,012		(35)				135,000	05/12/2023
100109875		Clinton Township	MI		06/22/2023	7.558	275,283		(60)				372,000	05/10/2023
100109876		Philadelphia	PA		06/22/2023	7.604	118,414		(30)				145,000	05/23/2023
100109877		Dolton	IL		06/22/2023	7.859	119,127		(30)				155,000	05/10/2023
100109878		Brooklyn	NY		06/22/2023	8.250	915,659		(133)				1,300,000	06/01/2023
100109879		Brentwood	NY		06/22/2023	7.750	294,633		(56)				386,000	05/09/2023
100109880		Nanuet	NY		06/22/2023	7.625	432,835		(112)				635,000	05/15/2023
100109881		Berwyn	IL		06/22/2023	7.950	252,273		1,020				330,000	05/30/2023
100109882		Kansas City	MO		06/22/2023	7.974	131,530		(33)				171,000	05/22/2023
100109883		Morgantown	WV		06/22/2023	7.499	127,392		(42)				196,000	05/19/2023
100109884		Miami Beach	FL		06/22/2023	7.400	319,977		1,808				500,000	05/09/2023
100109885		Chicago	IL		06/22/2023	7.609	120,036		(13)				170,000	05/10/2023
100109886		Chicago	IL		06/22/2023	7.554	164,468		(39)				230,000	05/16/2023
100109887		Miami Beach	FL		06/22/2023	7.387	1,360,287		96				2,645,000	05/10/2023
100109888		Eastpointe	MI		06/22/2023	8.133	104,043		(34)				144,000	05/11/2023
100109889		Kansas City	MO		06/22/2023	7.154	169,418		(65)				260,000	05/16/2023
100109890		Waterbury	CT		06/22/2023	7.982	203,982		(53)				275,000	05/25/2023
100109891		Exeter	PA		06/22/2023	7.558	122,110		(24)				170,000	05/22/2023
100109892		Tobyhanna	PA		06/22/2023	7.508	181,455		(34)				255,000	05/24/2023
100109893		Eastlake	OH		06/22/2023	7.512	123,392		(22)				162,000	05/08/2023
100109894		Baltimore	MD		06/22/2023	8.508	79,421		(24)				128,000	05/31/2023
100109895		Tyler	TX		06/22/2023	7.409	153,841		(31)				223,000	05/17/2023
100109896		Philadelphia	PA		06/22/2023	7.934	294,758		(79)				410,000	05/18/2023
100109897		Philadelphia	PA		06/22/2023	8.006	170,144		(43)				237,000	05/24/2023
100109898		Brentwood	NY		06/22/2023	8.050	414,783		(116)				620,000	05/24/2023
100109899		Atlantic City	NJ		06/22/2023	7.983	166,638		(56)				230,000	05/24/2023
100109900		Cleveland	OH		06/22/2023	7.600	128,676		(30)				210,000	05/11/2023
100109901		Cleveland	OH		06/22/2023	7.512	115,266		(16)				152,000	05/11/2023
100109902		Lynwood	IL		06/22/2023	8.244	77,679		(22)				110,000	05/22/2023
100109903		Kansas City	MO		06/22/2023	7.080	149,681		(34)				210,000	05/16/2023
100109904		Baltimore	MD		06/22/2023	7.960	114,537		(26)				160,000	05/19/2023
100109905		Gary	IN		06/22/2023	7.784	106,722		(28)				160,000	05/09/2023
100109906		New Castle	DE		06/22/2023	8.100	150,956		(39)				210,000	05/22/2023
100109907		Atlanta	GA		06/22/2023	7.859	205,409		(46)				307,500	05/15/2023
100109908		Galloway	NJ		06/22/2023	8.449	88,933		(24)				125,000	05/31/2023
100109909		Indianapolis	IN		06/22/2023	7.999	77,142		(13)				108,000	05/16/2023
100109910		Rocky Mount	NC		06/22/2023	8.109	82,873		(16)				125,000	05/22/2023
100109911		Shirley	NY		06/22/2023	7.804	330,946		(88)				430,000	05/18/2023
100109913		Cleveland	OH		06/22/2023	7.984	82,705		(15)				125,000	05/12/2023
100109914		Boise	ID		06/22/2023	7.516	375,196		(89)				580,000	05/23/2023
100109915		Trenton	NJ		06/22/2023	8.199	129,315		(32)				180,000	05/18/2023
100109916		Las Vegas	NV		06/22/2023	7.484	153,087		(45)				513,000	05/17/2023
100109917		Hamilton	NJ		06/22/2023	8.299	160,572		(42)				223,000	05/18/2023
100109918		Trenton	NJ		06/22/2023	8.199	132,907		(33)				185,000	05/18/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109919		Lansing	IL		06/22/2023	7.234	134,910		(24)				190,000	05/10/2023
100109920		Baltimore	MD		06/22/2023	8.233	154,421		(42)				200,000	05/31/2023
100109921		New Lenox	IL		06/22/2023	8.349	141,802		(44)				185,000	05/22/2023
100109923		Glassboro	NJ		06/22/2023	7.897	271,799		(60)				380,000	05/11/2023
100109924		Waretown	NJ		06/22/2023	7.924	240,806		(69)				360,000	05/12/2023
100109925		Atlanta	GA		06/22/2023	9.174	191,956		(50)				370,000	05/23/2023
100109926		Brooklyn	NY		06/22/2023	8.250	762,338		(156)				995,000	05/24/2023
100109927		Weiser	ID		06/22/2023	8.008	217,742		(52)				325,000	05/10/2023
100109929		Surfside	FL		06/22/2023	7.696	559,788		2,425				1,007,000	04/24/2023
100109930		Meriden	CT		06/22/2023	7.850	191,895		(65)				265,000	05/18/2023
100109931		Philadelphia	PA		06/22/2023	7.844	164,512		(64)				214,000	05/19/2023
100109932		Kansas City	MO		06/22/2023	7.458	123,291		(253)				161,000	05/10/2023
100109933		Waterbury	CT		06/22/2023	8.200	286,371		(29)				375,000	06/01/2023
100109934		Philadelphia	PA		06/22/2023	7.980	166,053		(36)				250,000	05/19/2023
100109935		Ocean View	DE		06/22/2023	8.230	290,732		(69)				405,000	05/04/2023
100109936		Conroe	TX		06/22/2023	7.484	201,989		1,027				271,000	04/21/2023
100109937		Brooklyn	NY		06/22/2023	7.900	783,980		(160)				1,025,000	05/16/2023
100109938		Lakeland	FL		06/22/2023	7.904	125,520		(31)				175,000	05/17/2023
100109939		Staten Island	NY		06/22/2023	7.644	608,301		(145)				850,000	05/18/2023
100109940		Woodlyn	PA		06/22/2023	7.395	173,600		1,415				242,000	05/23/2023
100109941		Red Bank	NJ		06/22/2023	7.750	428,974		(103)				599,000	05/24/2023
100109942		Meriden	CT		06/22/2023	7.983	176,949		(54)				245,000	05/18/2023
100109943		Riviera Beach	FL		06/22/2023	8.491	303,994		782				395,000	05/11/2023
100109944		Phillipsburg	NJ		06/22/2023	8.288	219,423		(54)				285,000	05/19/2023
100109945		Riviera Beach	FL		06/22/2023	8.512	261,005		652				340,000	05/11/2023
100109946		Temple	TX		06/22/2023	7.258	164,686		(32)				295,000	05/12/2023
100109947		Berlin	NJ		06/22/2023	7.900	222,083		(54)				336,000	05/11/2023
100109948		Cincinnati	OH		06/22/2023	8.405	135,100		(32)				165,000	05/10/2023
100109950		Allentown	PA		06/22/2023	8.108	113,301		(30)				175,000	05/18/2023
100109952		Chicago	IL		06/22/2023	8.224	231,420		(64)				320,000	05/26/2023
100109955		Lansing	IL		06/22/2023	7.743	104,230		(26)				145,000	05/26/2023
100109957		Ferndale	MI		06/22/2023	8.024	158,623		(48)				280,000	05/19/2023
100109958		Las Vegas	NV		06/22/2023	7.224	365,473		(106)				650,000	05/31/2023
100109959		Atlanta	GA		06/22/2023	8.112	436,670		(108)				645,000	05/15/2023
100109960		Conyers	GA		06/22/2023	8.308	418,364		(125)				540,000	05/31/2023
100109961		Lindenwold	NJ		06/22/2023	8.374	109,978		(25)				147,000	05/26/2023
100109962		Columbus	OH		06/22/2023	8.100	434,130		(181)				700,000	05/19/2023
100109964		New Albany	IN		06/22/2023	7.859	118,563		511				155,000	05/10/2023
100109965		Detroit	MI		06/22/2023	7.486	221,390		(60)				360,000	05/18/2023
100109966		Phoenix	AZ		06/22/2023	8.058	283,856		(64)				370,000	05/10/2023
100109967		Phoenix	AZ		06/22/2023	7.775	318,719		(43)				424,000	05/10/2023
100109968		Cleveland	OH		06/22/2023	8.234	101,356		(16)				133,000	05/17/2023
100109969		Philadelphia	PA		06/22/2023	8.775	155,214		293				199,000	05/10/2023
100109970		Mount Vernon	NY		06/22/2023	8.029	711,167		(117)				960,000	05/19/2023
100109971		Bridgeton	NJ		06/22/2023	9.003	109,008		(33)				140,000	05/30/2023
100109972		Philadelphia	PA		06/22/2023	7.604	140,464		(35)				172,000	05/23/2023
100109973		New Albany	IN		06/22/2023	7.609	118,925		663				155,000	05/10/2023
100109974		Philadelphia	PA		06/22/2023	8.775	134,662		247				174,000	05/10/2023
100109976		Jacksonville	FL		06/22/2023	7.869	76,745		(18)				122,000	05/31/2023
100109977		Naples	FL		06/22/2023	7.270	341,548		2,055				712,000	05/04/2023
100109978		Gary	IN		06/22/2023	7.709	148,549		(26)				225,000	05/09/2023
100109979		Brooklyn	NY		06/22/2023	7.359	613,263		3,882				1,200,000	05/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109980		Manahawkin	NJ		06/22/2023	7.294	247,503		(46)				375,000	05/08/2023
100109981		Chicago	IL		06/22/2023	7.933	133,289		(38)				185,000	05/16/2023
100109982		Newburgh	NY		06/22/2023	8.094	236,911		(45)				310,000	05/18/2023
100109983		Brooklyn	NY		06/22/2023	8.800	763,320		(224)				925,000	05/10/2023
100109984		Johnston	RI		06/22/2023	7.572	137,643		(30)				225,000	05/12/2023
100109985		Columbia	SC		06/22/2023	8.063	122,333		(24)				160,000	05/22/2023
100109986		Plymouth	PA		06/22/2023	7.609	166,096		(20)				235,000	05/11/2023
100109988		Cedar Rapids	IA		06/22/2023	8.725	104,047		(35)				125,000	05/25/2023
100109989		Norcross	GA		06/22/2023	7.958	204,260		(58)				315,000	05/18/2023
100109990		Westville	NJ		06/22/2023	8.090	210,973		774				275,000	05/10/2023
100109991		West Haverstraw	NY		06/22/2023	7.855	447,073		(124)				580,000	05/15/2023
100109992		Lancaster	TX		06/22/2023	7.880	257,313		(41)				363,000	05/19/2023
100109993		Haverstraw	NY		06/22/2023	7.649	437,376		(107)				570,000	05/22/2023
100109994		Haverstraw	NY		06/22/2023	7.680	381,629		(74)				500,000	05/15/2023
100109995		Haverstraw	NY		06/22/2023	7.604	389,240		(76)				510,000	05/22/2023
100109996		Franklin Township	NJ		06/22/2023	7.138	147,282		(25)				255,000	05/04/2023
100109997		Louisville	KY		06/22/2023	8.750	210,420		403				275,000	05/10/2023
100109998		Baltimore	MD		06/22/2023	7.627	122,597		(29)				160,000	05/10/2023
100109999		Trenton	NJ		06/22/2023	7.559	133,550		789				175,000	05/15/2023
100110000		Rochester	NY		06/22/2023	8.527	84,148		(22)				118,000	05/09/2023
100110001		Berkeley Township	NJ		06/22/2023	7.607	294,124		(60)				385,000	05/25/2023
100110002		Waterbury	CT		06/22/2023	8.660	115,364		(35)				185,000	05/10/2023
100110003		New Orleans	LA		06/22/2023	8.533	115,667		(53)				175,000	05/31/2023
100110004		Middle Island	NY		06/22/2023	7.995	311,274		(60)				460,000	05/30/2023
100110005		Southbury	CT		06/22/2023	8.438	326,791		(82)				489,000	05/12/2023
100110006		Hempstead	NY		06/22/2023	7.800	489,758		(142)				680,000	05/24/2023
100110007		Huntington	NY		06/22/2023	7.410	440,509		(136)				620,000	05/16/2023
100110008		Detroit	MI		06/22/2023	8.350	133,868		(36)				200,000	05/11/2023
100110009	CF	Greenville	SC		06/23/2023	8.250	132,955		210				180,000	04/18/2023
100110010	CF	San Diego	CA		06/23/2023	7.999	856,955		(212)				1,056,000	05/25/2023
100110012	CF	Leesburg	VA		06/23/2023	7.874	513,887		(60)				640,000	04/28/2023
100110013	CF	Cathedral City	CA		06/23/2023	8.499	359,527		(48)				456,000	05/05/2023
100110015	CF	Hypoluxo	FL		06/23/2023	7.375	153,070		(51)				320,000	04/27/2023
100110018	CF	Glendale	CA		06/23/2023	7.624	1,295,805		(277)				1,600,000	05/15/2023
100110020		Vero Beach	FL		06/23/2023	7.749	154,065		(67)				300,000	05/26/2023
100110021		Baltimore	MD		06/23/2023	8.749	310,441		(28)				405,000	05/26/2023
100110022	CF	Port Saint Lucie	FL		06/23/2023	6.874	406,869		(21)				534,000	05/30/2023
100110023	CF	Cincinnati	OH		06/23/2023	11.000	294,412		(172)				325,000	05/15/2023
100110024	CF	Carlisle	PA		06/23/2023	7.999	309,269		(306)				436,000	05/18/2023
100110025	CF	San Diego	CA		06/23/2023	8.500	770,334		(158)				960,000	04/28/2023
100110027	CF	Chandler	AZ		06/23/2023	9.249	1,475,446		(342)				1,950,000	05/17/2023
100110028	CF	Miami	FL		06/23/2023	7.749	403,197		(138)				493,000	05/26/2023
100110029		Prospect Park	PA		06/23/2023	7.250	254,177		5				365,000	05/04/2023
100110030		North Lauderdale	FL		06/23/2023	7.750	217,382		(33)				288,000	05/25/2023
100110031	CF	West Linn	OR		06/23/2023	7.624	1,105,442		3,456				1,910,000	05/12/2023
100110032		Tamarac	FL		06/23/2023	8.624	195,483		(1)				302,000	05/24/2023
100110033		Cutler Bay	FL		06/23/2023	8.000	148,641		(37)				225,000	05/08/2023
100110034	CF	Willingboro	NJ		06/23/2023	9.000	343,099		(184)				420,000	05/16/2023
100110035		Newark	NJ		06/23/2023	8.375	357,539		(855)				500,000	05/02/2023
100110036	CF	Joshua Tree	CA		06/23/2023	9.500	480,320		(73)				665,000	04/28/2023
100110037		Parkville	MD		06/23/2023	8.249	275,069		(100)				347,000	05/12/2023
100110038		Vero Beach	FL		06/23/2023	9.249	180,382		(15)				225,000	04/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110039	CF	Valley Glen	CA		06/23/2023	7.875	662,598		(169)				815,000	05/10/2023
100110040	CF	Fayetteville	GA		06/23/2023	7.874	525,472		(100)				660,000	05/23/2023
100110041		Longs	SC		06/23/2023	9.500	95,639		(41)				197,000	05/05/2023
100110042	CF	Baltimore	MD		06/23/2023	7.374	198,239		15				252,000	05/24/2023
100110043	CF	Temple Hills	MD		06/23/2023	8.250	281,681		473				376,000	05/02/2023
100110044		Miami	FL		06/23/2023	6.999	397,833		45				575,000	05/31/2023
100110045	CF	Ansonia	CT		06/23/2023	9.499	290,128		(28)				360,000	05/17/2023
100110046	CF	Oak Brook	IL		06/23/2023	8.375	1,857,662		(790)				2,300,000	05/22/2023
100110047	CF	Miami	FL		06/23/2023	7.749	783,378		(216)				1,100,000	05/31/2023
100110048	CF	Delray Beach	FL		06/23/2023	8.125	1,176,444		(594)				1,625,000	05/05/2023
100110049	CF	McAllen	TX		06/23/2023	7.999	264,130		(69)				325,000	05/15/2023
100110050		Waterbury	CT		06/23/2023	8.750	163,448		(34)				231,000	04/25/2023
100110051		North Lauderdale	FL		06/23/2023	7.750	217,780		(39)				290,000	05/25/2023
100110052		South Ozone Park	NY		06/23/2023	7.749	724,453		(18)				960,000	05/25/2023
100110053	CF	Castle Rock	CO		06/23/2023	7.874	508,095		5,304				812,000	05/04/2023
100110054	CF	Sarasota	FL		06/23/2023	7.249	353,343		(74)				438,000	05/19/2023
100110055		Willingboro	NJ		06/23/2023	8.874	192,911		(7)				257,000	05/25/2023
100110056		Naples	FL		06/23/2023	7.250	181,286		(28)				330,000	05/15/2023
100110057		Yuma	AZ		06/23/2023	9.375	167,463		(13)				210,000	04/07/2023
100110058	CF	Stockton	CA		06/23/2023	8.124	423,021		(7)				570,000	05/08/2023
100110059		Brentwood	NY		06/23/2023	7.499	420,478		(27)				600,000	05/30/2023
100110060		Pikesville	MD		06/23/2023	8.125	274,095		(70)				368,000	05/18/2023
100110061		Cape Coral	FL		06/23/2023	7.875	632,820		(195)				950,000	05/10/2023
100110062	CF	Houston	TX		06/23/2023	7.625	245,294		(27)				306,000	05/05/2023
100110063	CF	Silver Spring	MD		06/23/2023	7.999	489,793		(23)				715,000	05/31/2023
100110064	CF	Port St Lucie	FL		06/23/2023	6.999	151,592		(33)				451,000	05/15/2023
100110066	CF	Pinecrest	FL		06/23/2023	6.499	3,035,149		46,894				5,100,000	05/12/2023
100110067	CF	La Belle	FL		06/23/2023	8.749	343,093		29				462,000	05/12/2023
100110071	CF	Forest Hills	NY		06/23/2023	7.249	646,404		(142)				830,000	05/24/2023
100110072		Baltimore	MD		06/23/2023	7.749	79,927		(10)				130,000	05/30/2023
100110073		Randallstown	MD		06/23/2023	7.874	256,877		(86)				335,000	05/18/2023
100110075	CF	Bend	OR		06/23/2023	7.999	409,984		(148)				1,050,000	05/12/2023
100110076	CF	BUDA	TX		06/23/2023	7.999	285,175		(79)				435,000	05/22/2023
100110077	CF	Windsor	CA		06/23/2023	7.124	824,238		(145)				1,090,000	05/08/2023
100110078		Orlando	FL		06/23/2023	8.875	196,948		(57)				275,000	05/22/2023
100110079		Hamlin	NY		06/23/2023	8.749	114,434		(28)				173,000	05/31/2023
100110080	CF	Orinda	CA		06/23/2023	7.499	2,110,512		25,157				2,915,000	05/22/2023
100110081	CF	Arvada	CO		06/23/2023	6.999	200,948		(31)				671,000	05/11/2023
100110082		Westbury	NY		06/23/2023	7.750	575,745		6,880				800,000	05/19/2023
100110084	CF	Coto de Caza	CA		06/23/2023	7.874	1,295,992		(539)				1,580,000	05/24/2023
100110085	CF	Phoenix	AZ		06/23/2023	9.374	332,673		(77)				450,000	05/17/2023
100110086		Sacramento	CA		06/23/2023	7.624	105,130		(7)				275,000	05/30/2023
100110087	CF	Malibu	CA		06/23/2023	7.374	1,514,018		(204)				2,150,000	05/09/2023
100110088		North Middletown	NJ		06/23/2023	9.750	231,862		(47)				331,000	05/09/2023
100110089		Lawndale	CA		06/23/2023	7.500	720,853		(42)				900,000	05/11/2023
100110090	CF	Kenner	LA		06/23/2023	8.374	281,579		(159)				370,000	05/08/2023
100110091	CF	Pembroke Pines	FL		06/23/2023	8.874	520,883		3,136				635,000	05/10/2023
100110092		Galveston	TX		06/23/2023	7.874	426,476		(44)				530,000	05/24/2023
100110093	CF	West Melbourne	FL		06/23/2023	8.624	570,088		(110)				703,000	05/12/2023
100110094	CF	Gainesville	VA		06/23/2023	7.125	492,328		(148)				744,000	05/01/2023
100110095	CF	District Heights	MD		06/23/2023	8.625	222,265		(34)				300,000	05/08/2023
100110097		Paterson	NJ		06/23/2023	9.250	383,751		(105)				510,000	05/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110098		Elizabeth	NJ		06/23/2023	7.749	352,843		(54)				620,000	05/31/2023
100110099	CF	New Cuyama	CA		06/23/2023	8.250	162,025		(69)				200,000	02/21/2023
100110100	CF	Palm Coast	FL		06/23/2023	8.999	466,233		(94)				545,000	05/31/2023
100110101	CF	Holmes Beach	FL		06/23/2023	7.374	1,393,988		(309)				2,250,000	05/15/2023
100110102		Gulfport	FL		06/23/2023	8.375	257,434		(51)				363,000	05/18/2023
100110103	CF	Palatine	IL		06/23/2023	8.750	104,647		(843)				160,000	05/18/2023
100110104	CF	Las Vegas	NV		06/23/2023	7.625	375,089		(134)				490,000	05/08/2023
100110105		Phoenix	AZ		06/23/2023	6.625	485,789		(75)				645,900	05/13/2023
100110106	CF	Wylie	TX		06/23/2023	7.625	818,322		(61)				1,090,000	05/26/2023
100110107	CF	Lakeland	FL		06/23/2023	9.125	257,902		(36)				330,000	05/02/2023
100110108	CF	Doral	FL		06/23/2023	6.500	294,532		65				375,000	05/22/2023
100110109		Fort Walton Beach	FL		06/23/2023	7.750	185,832		(8)				290,000	05/11/2023
100110110		Indio	CA		06/23/2023	7.990	3,172,594		(86)				4,500,000	05/08/2023
100110111	CF	Alhambra	CA		06/23/2023	9.625	485,230		(143)				630,000	05/11/2023
100110112		Los Angeles	CA		06/23/2023	8.750	429,667		(2)				610,000	05/18/2023
100110113	CF	McDonough	GA		06/23/2023	6.990	1,770,351		(297)				2,200,000	05/31/2023
100110114		Indio	CA		06/23/2023	7.875	3,412,707		(43)				4,900,000	05/18/2023
100110115	CF	San Jose	CA		06/23/2023	8.125	1,156,934		1,473				1,400,000	05/15/2023
100110116	CF	Naples	FL		06/23/2023	7.875	607,811		(184)				750,000	05/31/2023
100110117	CF	Glendale	CA		06/23/2023	7.125	1,362,190		(225)				1,690,000	05/12/2023
100110118	CF	Antioch	CA		06/23/2023	8.000	531,536		(27)				700,000	05/24/2023
100110119	CF	Homestead	FL		06/23/2023	7.000	358,284		(51)				482,000	05/26/2023
100110120	CF	Chattahoochee Hills	GA		06/23/2023	8.500	236,442		(13)				315,000	05/26/2023
100110122		Baytown	TX		06/23/2023	8.750	167,475		(40)				235,000	05/30/2023
100110123		Los Cabos	MEX		06/27/2023	9.630	515,021						866,469	06/16/2023
100110124		Playas De Rosarito	MEX		06/27/2023	10.060	267,321						412,893	06/12/2023
100110125		Puerto Vallarta	MEX		06/27/2023	10.010	1,587,148						2,710,823	06/23/2023
100110126		Raritan	NJ		06/29/2023	8.250	403,099		(291)				518,000	05/25/2023
100110127		Howell	NJ		06/29/2023	8.750	216,513		(1,063)				299,000	05/25/2023
100110128	CF	South Jordan	UT		06/29/2023	8.500	572,236		(272)				740,000	05/24/2023
100110130		Shakopee	MN		06/29/2023	8.250	172,381		(259)				490,000	05/26/2023
100110131		Miami	FL		06/29/2023	7.875	289,150		(27)				405,000	05/26/2023
100110132		Fort Valley	GA		06/29/2023	9.000	207,442		(271)				250,000	05/23/2023
100110133	CF	Tempe	AZ		06/29/2023	9.000	610,551		(279)				690,000	05/25/2023
100110134		Cincinnati	OH		06/29/2023	7.875	297,725		(40)				360,000	05/25/2023
100110135		Kissimmee	FL		06/29/2023	7.375	755,281		(159)				1,350,000	05/08/2023
100110136		Long Pond	PA		06/29/2023	8.500	175,079		(156)				211,000	05/25/2023
100110137		Winnetka	IL		06/29/2023	7.625	525,612		(99)				800,000	05/24/2023
100110138	CF	Los Banos	CA		06/29/2023	7.250	370,219		(164)				453,000	05/26/2023
100110139		Lubbock	TX		06/29/2023	7.375	175,801		(11)				228,000	05/26/2023
100110140		Lubbock	TX		06/29/2023	7.375	175,756		(11)				228,000	05/26/2023
100110141		Miami	FL		06/29/2023	8.375	270,514		(263)				334,000	05/25/2023
100110142	CF	Saint Petersburg	FL		06/29/2023	6.875	810,010		15				1,150,000	05/25/2023
100110143		Lubbock	TX		06/29/2023	7.375	175,803		(11)				228,000	05/25/2023
100110144	CF	Leonard	TX		06/29/2023	9.000	496,639		(246)				560,000	05/23/2023
100110145		Gilbert	AZ		06/29/2023	7.875	377,228		(35)				600,000	05/25/2023
100110146		Kissimmee	FL		06/29/2023	6.875	622,761		120				980,000	05/23/2023
100110147	CF	Gardena	CA		06/29/2023	6.875	487,447		2,645				767,000	05/26/2023
100110148		La Quinta	CA		06/29/2023	8.375	196,008		(210)				546,000	05/24/2023
100110149		Saint George	UT		06/29/2023	7.500	1,148,242		(167)				1,929,000	05/26/2023
100110150		Schaumburg	IL		06/29/2023	7.125	285,390		(14)				385,000	05/26/2023
100110151		Cottonwood	AZ		06/29/2023	7.875	281,784		(164)				363,000	06/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110152	CF	Manor	TX		06/29/2023	7.625	273,448		(35)				390,000	06/09/2023
100110153	CF	Perris	CA		06/29/2023	8.750	562,590		(217)				710,000	06/14/2023
100110154		Azle	TX		06/29/2023	7.875	139,065		(44)				365,000	06/08/2023
100110155	CF	North Hollywood	CA		06/29/2023	7.625	826,114		(11)				1,025,000	05/23/2023
100110156		San Antonio	TX		06/29/2023	8.000	301,114		(337)				358,000	05/04/2023
100110157	CF	BEAVERTON	OR		06/30/2023	6.999	323,737		(37)				430,000	05/19/2023
100110158		RAHWAY	NJ		06/30/2023	7.125	319,554		(40)				424,000	05/16/2023
100110159	CF	LARGO	FL		06/30/2023	6.625	336,228		94				490,000	05/01/2023
100110160		ACWORTH	GA		06/30/2023	5.875	240,866		97				357,000	05/10/2023
100110161	CF	HYDE PARK	UT		06/30/2023	6.500	370,967		129				538,000	05/04/2023
100110162	CF	CHICAGO	IL		06/30/2023	6.500	347,475		53				540,000	05/09/2023
100110163		WILMINGTON	NC		06/30/2023	6.999	268,813		(11)				362,000	05/05/2023
100110164	CF	NEW CITY	NY		06/30/2023	7.625	527,026		(47)				720,000	05/04/2023
100110165	CF	LA QUINTA	CA		06/30/2023	6.500	439,905		(29)				1,080,000	05/10/2023
100110166	CF	MESA	AZ		06/30/2023	6.125	347,107		94				510,000	05/17/2023
100110167	CF	HENDERSONVILLE	NC		06/30/2023	6.999	273,538		76				358,000	05/24/2023
100110168	CF	HYPOLUXO	FL		06/30/2023	7.499	234,031		(53)				330,000	05/01/2023
100110169	CF	LOS ANGELES	CA		06/30/2023	6.375	437,564		159				620,000	05/05/2023
100110170	CF	TOMS RIVER	NJ		06/30/2023	6.500	244,078		35				330,000	05/11/2023
100110171	CF	CORONA	NY		06/30/2023	7.500	244,633		114				315,000	05/05/2023
100110172	CF	GARFIELD	NJ		06/30/2023	6.500	460,503		48				621,000	05/04/2023
100110173	CF	FLAGSTAFF	AZ		06/30/2023	6.125	272,286		36				572,000	05/05/2023
100110174	CF	SANTA CLARA	CA		06/30/2023	6.375	717,953		76				1,435,000	05/10/2023
100110175	CF	ORLANDO	FL		06/30/2023	5.990	346,511		254				520,000	05/18/2023
100110176	CF	BOCA RATON	FL		06/30/2023	6.500	445,335		39				605,000	05/22/2023
100110177	CF	SAN DIEGO	CA		06/30/2023	6.125	304,824		93				422,000	05/03/2023
100110178	CF	SALT LAKE CITY	UT		06/30/2023	7.125	575,389		(56)				765,000	05/03/2023
100110179	CF	SAN DIEGO	CA		06/30/2023	5.875	380,595		122				650,000	05/04/2023
100110180	CF	LAKEWOOD	CO		06/30/2023	7.125	407,178		(76)				538,500	05/05/2023
100110181	CF	MURPHYS	CA		06/30/2023	5.999	321,506		213				420,000	05/05/2023
100110182	CF	BALD HEAD ISLAND	NC		06/30/2023	5.999	573,576		138				1,006,500	05/03/2023
100110183	CF	REDONDO BEACH	CA		06/30/2023	6.500	716,275		101				1,075,000	05/15/2023
100110184	CF	CLERMONT	FL		06/30/2023	7.500	295,654		11				385,000	05/26/2023
100110185	CF	BERKELEY	CA		06/30/2023	7.125	679,691		12				911,000	05/10/2023
100110186	CF	TUCSON	AZ		06/30/2023	7.500	268,665		(59)				365,000	05/06/2023
100110187	CF	TUCSON	AZ		06/30/2023	7.500	268,665		(59)				365,000	05/06/2023
100110188	CF	TUCSON	AZ		06/30/2023	7.500	268,665		(59)				365,000	05/06/2023
100110189	CF	TYBEE ISLAND	GA		06/30/2023	7.250	460,213		(69)				670,000	05/05/2023
100110190	CF	TUCSON	AZ		06/30/2023	7.500	268,665		(59)				365,000	05/06/2023
100110191	CF	TROY	MI		06/30/2023	6.999	271,704		(41)				360,000	05/16/2023
100110192	CF	DURHAM	NC		06/30/2023	6.375	293,356		26				425,000	05/24/2023
100110193	CF	CARY	NC		06/30/2023	6.125	322,382		125				475,000	05/18/2023
100110194	CF	LOS ANGELES	CA		06/30/2023	7.625	762,446		(103)				1,055,000	05/09/2023
100110195	CF	YUCCA VALLEY	CA		06/30/2023	7.500	304,964		(51)				432,000	05/23/2023
100110196		ST PETE BEACH	FL		06/30/2023	6.500	711,455		175				1,020,000	05/12/2023
100110197	CF	DURHAM	NC		06/30/2023	6.625	324,589		(1)				435,000	05/22/2023
100110198	CF	CHANDLER	AZ		06/30/2023	6.625	390,309		118				500,000	05/15/2023
100110199		DURHAM	NC		06/30/2023	6.875	289,734		(14)				404,000	05/18/2023
100110200	CF	LAWRENCEVILLE	GA		06/30/2023	7.625	318,002		16				411,000	05/16/2023
100110201	CF	LACEY	WA		06/30/2023	6.500	327,851		30				442,000	05/10/2023
100110202	CF	SPARKS	NV		06/30/2023	6.625	236,151		28				338,000	05/09/2023
100110203		LEESBURG	FL		06/30/2023	6.999	281,342		1,612				376,000	05/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110204	CF	WILMINGTON	CA		06/30/2023	6.875	499,863		93				690,000	05/10/2023
100110205	CF	LAKEWAY	TX		06/30/2023	6.375	367,597		76				500,000	05/24/2023
100110206		NEWARK	NJ		06/30/2023	7.625	341,189		(66)				455,000	05/22/2023
100110207	CF	SAN ANTONIO	TX		06/30/2023	7.125	741,664		(138)				981,000	05/10/2023
100110208	CF	PORTSMOUTH	RI		06/30/2023	6.500	324,798		45				440,000	05/18/2023
100110209	CF	HARKER HEIGHTS	TX		06/30/2023	7.500	226,743		(39)				305,000	05/18/2023
100110210	CF	MURRIETA	CA		06/30/2023	6.500	416,819		20				560,000	05/11/2023
100110211	CF	LONG BEACH	CA		06/30/2023	5.624	711,069		507				1,100,000	05/12/2023
100110212	CF	SOUTH JORDAN	UT		06/30/2023	6.999	374,044		(8)				500,000	05/16/2023
100110213	CF	RENO	NV		06/30/2023	6.625	438,325		11				588,000	05/18/2023
100110214	CF	POWELL	OH		06/30/2023	6.875	230,161		(27)				470,000	05/22/2023
100110215	CF	OGDEN	UT		06/30/2023	6.999	293,238		22				380,000	05/16/2023
100110216	CF	FARMERS BRANCH	TX		06/30/2023	6.625	258,927		36				350,000	05/24/2023
100110217	CF	YUCCA VALLEY	CA		06/30/2023	7.375	313,044		(38)				445,000	05/23/2023
100110218		OWINGS MILLS	MD		06/30/2023	6.500	252,853		13				342,000	05/18/2023
100110219	CF	MIAMI	FL		06/30/2023	6.500	647,198		(56)				1,100,000	05/23/2023
100110220		TEMECULA	CA		06/30/2023	6.500	309,933		(21)				610,000	05/23/2023
100110221	CF	LINCOLN	CA		06/30/2023	6.500	347,598		16				467,000	05/18/2023
100110222	CF	BROKEN BOW	OK		06/30/2023	7.625	595,533		30				760,000	05/26/2023
100110223	CF	AUSTIN	TX		06/30/2023	6.125	389,594		95				547,000	05/20/2023
100110224		SAN JOSE	CA		06/30/2023	6.999	333,235		(14)				1,300,000	05/25/2023
100110225	CF	GREENWICH	CT		06/30/2023	6.500	564,352		(4)				815,000	05/10/2023
100110226		KIRKLAND	WA		06/30/2023	6.375	715,089		117				1,000,000	05/24/2023
100110227	CF	BENTONVILLE	AR		06/30/2023	6.624	237,563		(11)				381,000	05/08/2023
100110228	CF	MINNEAPOLIS	MN		06/30/2023	7.625	346,972		(44)				460,000	05/26/2023
100110229	CF	JOHNS ISLAND	SC		06/30/2023	6.624	232,527		48				300,000	05/24/2023
100110230	CF	MOUNTAIN HOUSE	CA		06/30/2023	6.124	674,788		578				1,075,000	05/18/2023
100110231	CF	AUBREY	TX		06/30/2023	6.624	275,513		11				370,000	05/04/2023
100110232	CF	LEBANON	OR		06/30/2023	6.500	290,640		65				395,000	05/18/2023
100110233	CF	KILL DEVIL HILLS	NC		06/30/2023	6.999	516,006		(65)				687,000	05/11/2023
100110234	CF	HOUSTON	TX		06/30/2023	6.625	228,006		29				330,000	05/05/2023
100110235	CF	CHARLOTTESVILLE	VA		06/30/2023	5.624	306,167		187				475,000	05/12/2023
100110236	CF	GARFIELD	NJ		06/30/2023	6.125	389,655		73				660,000	05/13/2023
100110237	CF	LAS VEGAS	NV		06/30/2023	6.624	379,052		(13)				558,000	05/19/2023
100110238	CF	OAKLAND	CA		06/30/2023	6.624	513,298		185				660,000	05/12/2023
100110239	CF	LAS VEGAS	NV		06/30/2023	6.624	243,427		83				340,000	05/19/2023
100110240	CF	COLUMBUS	OH		06/30/2023	6.999	309,546		74				470,000	05/11/2023
100110241	CF	ARDEN	NC		06/30/2023	7.375	268,955		191				355,000	05/12/2023
100110242	CF	NOBLESVILLE	IN		06/30/2023	7.375	283,516		(48)				379,900	05/23/2023
100110243	CF	LAS VEGAS	NV		06/30/2023	6.375	247,717		16				417,000	05/19/2023
100110244	CF	NORTH WILDWOOD	NJ		06/30/2023	5.624	274,978		143				500,000	05/19/2023
100110245	CF	YAKIMA	WA		06/30/2023	6.125	342,062		140				470,000	05/24/2023
100110246	CF	OAK ISLAND	NC		06/30/2023	7.125	384,625		92				525,000	04/14/2023
100110247	CF	ALBUQUERQUE	NM		06/30/2023	6.624	475,854		31				675,000	05/12/2023
100110248	CF	NAPERVILLE	IL		06/30/2023	7.625	234,386		(98)				396,000	05/05/2023
100110249	CF	ELLENSBURG	WA		06/30/2023	6.125	225,832		72				685,000	05/19/2023
100110250	CF	WHITTIER	CA		06/30/2023	5.875	256,352		87				771,000	05/18/2023
100110251		RAMONA	CA		06/30/2023	6.625	590,034		46				795,000	04/25/2023
100110252		PETALUMA	CA		06/30/2023	7.625	421,377		(152)				775,000	04/05/2023
100110253		NEW ORLEANS	LA		06/30/2023	6.375	238,629		24				345,000	04/28/2023
100110254	CF	KILL DEVIL HILLS	NC		06/30/2023	7.000	468,832		(121)				940,000	04/06/2023
100110255	CF	NEWARK	NJ		06/30/2023	6.875	222,421		30				330,000	05/05/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110256	CF	LAKEWOOD	CO		06/30/2023	6.000	331,072		80				600,000	04/26/2023
100110257	CF	PETALUMA	CA		06/30/2023	7.625	418,907		(118)				660,000	04/05/2023
100110258	CF	MADISONVILLE	TX		06/30/2023	6.625	331,002		3				540,000	05/09/2023
100110259		POCONO PINES	PA		06/30/2023	7.625	619,018		81				785,000	04/24/2023
100110260	CF	HALTOM CITY	TX		06/30/2023	7.125	260,772		28				330,000	04/27/2023
100110261		LANCASTER	PA		06/30/2023	7.625	312,968		(75)				412,000	05/01/2023
100110262	CF	AUSTIN	TX		06/30/2023	7.375	239,644		(73)				350,000	04/18/2023
100110263	CF	SUGAR MOUNTAIN	NC		06/30/2023	6.624	302,453		19				450,000	05/01/2023
100110264	CF	FLOWER MOUND	TX		06/30/2023	6.125	403,679		115				551,000	04/24/2023
100110265	CF	CASTLE ROCK	WA		06/30/2023	7.125	429,179		(72)				575,000	05/01/2023
100110266		RICHMOND	VA		06/30/2023	7.625	247,938		(20)				330,000	04/14/2023
100110267	CF	DELTAVILLE	VA		06/30/2023	7.500	521,357		(119)				735,000	04/14/2023
100110268	CF	RICHMOND HILL	GA		06/30/2023	7.500	235,638		(57)				316,000	04/24/2023
100110269	CF	POOLER	GA		06/30/2023	6.990	380,221		(43)				510,000	04/24/2023
100110270	CF	ROSELAND	VA		06/30/2023	7.125	449,515		(24)				615,000	04/25/2023
100110271	CF	NAGS HEAD	NC		06/30/2023	7.500	335,100		33				430,000	04/28/2023
100110272	CF	FORT MYERS	FL		06/30/2023	7.625	250,926		(140)				365,000	04/17/2023
100110273	CF	GARFIELD	NJ		06/30/2023	6.625	471,551		89				640,000	04/11/2023
100110274		NOTTINGHAM	PA		06/30/2023	7.500	232,157		(20)				293,000	05/17/2023
100110275	CF	HOT SPRINGS	AR		06/30/2023	6.624	353,213		(60)				630,000	04/28/2023
100110276		HURRICANE	UT		06/30/2023	7.125	346,900		(47)				529,000	05/15/2023
100110277	CF	HOPATCONG	NJ		06/30/2023	6.500	608,530		10				875,000	04/26/2023
100110278		PAGE	AZ		06/30/2023	7.000	361,898		(54)				485,000	04/17/2023
100110279		RENTON	WA		06/30/2023	6.125	221,030		43				300,000	04/19/2023
100110280		JACKSONVILLE	FL		06/30/2023	6.499	503,772		145				645,000	04/27/2023
100110281		JACKSON	NJ		06/30/2023	6.990	435,971		(40)				580,000	05/15/2023
100110282		CHALMETTE	LA		06/30/2023	6.250	238,927		74				350,000	04/18/2023
100110283	CF	HEYBURN	ID		06/30/2023	6.874	425,363		5				570,000	05/15/2023
100110284	CF	DEWEY BEACH	DE		06/30/2023	6.125	714,828		115				1,200,000	04/10/2023
100110285	CF	AUSTIN	TX		06/30/2023	6.499	259,515		23				350,000	04/24/2023
100110286		LOS ANGELES	CA		06/30/2023	6.125	240,675		11				780,000	03/23/2023
100110287		OCEAN ISLE	NC		06/30/2023	6.625	290,179		12				395,000	04/20/2023
100110288		BOSTON	MA		06/30/2023	6.500	868,735		23				1,275,000	04/28/2023
100110289	CF	KISSIMMEE	FL		06/30/2023	7.625	348,462		(27)				435,000	04/27/2023
100110290	CF	CHARLOTTE	NC		06/30/2023	6.990	250,152		(10)				339,000	05/02/2023
100110291	CF	MANASSAS	VA		06/30/2023	6.499	378,168		38				530,000	04/28/2023
100110292		PEORIA	AZ		06/30/2023	6.500	309,674		2				445,000	05/01/2023
100110293	CF	CAROLINA BEACH	NC		06/30/2023	7.500	514,943		(100)				683,000	04/28/2023
100110294		WINDERMERE	FL		06/30/2023	5.990	258,572		38				525,000	04/28/2023
100110295	CF	HAMILTON	MT		06/30/2023	7.000	449,397		(197)				750,000	04/27/2023
100110296	CF	MARIPOSA	CA		06/30/2023	6.375	327,782		(10)				649,000	04/21/2023
100110297	CF	BALTIMORE	MD		06/30/2023	6.624	310,481		12				425,000	04/28/2023
100110298		RICHMOND	VA		06/30/2023	7.000	275,207		(48)				415,000	05/10/2023
100110299	CF	WHITE HALL	MD		06/30/2023	6.990	266,596		(53)				383,000	04/24/2023
100110300	CF	JACKSON	NJ		06/30/2023	6.625	633,941		2				850,000	04/24/2023
100110301	CF	PETERSBURG	TN		06/30/2023	6.500	268,516						377,000	04/28/2023
100110302		BALTIMORE	MD		06/30/2023	6.875	425,086		(124)				640,000	04/28/2023
100110303	CF	FUQUAY VARINA	NC		06/30/2023	6.125	274,554		60				400,000	04/20/2023
100110304	CF	SAINT PETERS	MO		06/30/2023	7.625	273,568		(20)				360,000	04/21/2023
100110305		ESTES PARK	CO		06/30/2023	6.875	724,174		(25)				1,089,000	04/21/2023
100110306	CF	PEORIA	AZ		06/30/2023	6.500	309,674		2				445,000	05/01/2023
100110307		Cambridge	MA		06/30/2023	6.125	326,714		27				730,000	05/10/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110308	CF	OLDSMAR	FL		06/30/2023	5.750	264,290		112				395,000	04/28/2023
100110309	CF	NASHVILLE	TN		06/30/2023	6.875	283,156		16				385,000	04/25/2023
100110310	CF	LA VERKIN	UT		06/30/2023	6.499	559,004		(11)				802,000	05/09/2023
100110311		HAMDEN	CT		06/30/2023	6.500	255,032		(30)				428,000	05/12/2023
100110312	CF	BOYD	TX		06/30/2023	6.624	431,448		99				577,000	05/15/2023
100110313	CF	ELIZABETH CITY	NC		06/30/2023	6.500	260,665		10				351,000	05/01/2023
100110314	CF	LOS ANGELES	CA		06/30/2023	6.625	419,203		98				535,000	04/17/2023
100110315	CF	CLARKSVILLE	TN		06/30/2023	7.000	522,827		(17)				700,000	04/21/2023
100110316		GREER	SC		06/30/2023	6.500	343,494		101				440,000	05/01/2023
100110317		FLAGSTAFF	AZ		06/30/2023	6.990	224,017		41				288,000	04/24/2023
100110318	CF	SURF CITY	NC		06/30/2023	6.500	450,955		34				607,000	05/02/2023
100110319	CF	POMONA	CA		06/30/2023	5.990	579,649		1,373				1,050,000	04/29/2023
100110320	CF	WOOD VILLAGE	OR		06/30/2023	6.624	330,398		(33)				750,000	04/26/2023
100110321	CF	MESA	AZ		06/30/2023	6.499	240,362		(3)				345,000	04/21/2023
100110322		ANNA	TX		06/30/2023	7.000	296,993		(40)				396,000	05/01/2023
100110324		CHICAGO	IL		06/30/2023	6.990	318,658		22				430,000	04/26/2023
100110325	CF	MAYWOOD	NJ		06/30/2023	6.990	336,812		(16)				550,000	04/24/2023
100110326	CF	STUART	FL		06/30/2023	7.250	286,256		(58)				378,000	04/27/2023
100110327	CF	NASHVILLE	TN		06/30/2023	6.500	320,498		40				460,000	05/01/2023
100110328	CF	NASHVILLE	TN		06/30/2023	6.125	399,007		77				587,000	04/28/2023
100110329		GEORGETOWN	TX		06/30/2023	6.500	263,785		106				340,000	05/02/2023
100110330		PFLUGERVILLE	TX		06/30/2023	6.000	315,557		87				431,000	05/04/2023
100110331		BASTROP	TX		06/30/2023	6.000	445,960		98				700,000	05/04/2023
100110332	CF	CHICAGO	IL		06/30/2023	7.125	525,588		(45)				710,000	04/07/2023
100110333		PAWTUCKET	RI		06/30/2023	6.125	490,100		116				716,000	05/12/2023
100110334		SAN LEANDRO	CA		06/30/2023	7.250	415,664		(67)				625,000	05/08/2023
100110335	CF	HOOD RIVER	OR		06/30/2023	6.125	674,540		104				1,161,000	04/26/2023
100110336	CF	CLARKSBURG	MD		06/30/2023	6.624	390,788		(39)				575,000	05/05/2023
100110337	CF	ELIZABETH	NJ		06/30/2023	7.625	443,054		(95)				586,000	04/05/2023
100110338		AUSTIN	TX		06/30/2023	6.875	243,672		4				380,000	05/08/2023
100110339		ALLEN	TX		06/30/2023	6.625	230,863		(102)				450,000	03/23/2023
100110340		CHEYENNE	WY		06/30/2023	6.499	316,829		(51)				775,000	04/28/2023
100110341	CF	GILBERT	AZ		06/30/2023	7.125	302,037		18				406,000	05/01/2023
100110342		CENTRALIA	WA		06/30/2023	7.625	332,991		(56)				540,000	05/02/2023
100110343	CF	JOHNS CREEK	GA		06/30/2023	7.125	332,337		9				446,000	04/28/2023
100110344		AUSTIN	TX		06/30/2023	6.125	371,308		78				512,000	05/05/2023
100110345	CF	ATHENS	GA		06/30/2023	6.624	615,494		104				825,000	05/03/2023
100110347	CF	PHOENIX	AZ		06/30/2023	6.500	382,018		12				575,000	05/18/2023
100110348	CF	OAK ISLAND	NC		06/30/2023	6.625	296,942		4				408,000	05/15/2023
100110349	CF	PERRY HALL	MD		06/30/2023	7.500	435,340		(59)				619,000	05/04/2023
100110350	CF	BOULDER	CO		06/30/2023	6.500	350,157		93				560,000	04/26/2023
100110351		AUBREY	TX		06/30/2023	5.990	322,750		97				472,000	05/04/2023
100110352	CF	HERNDON	VA		06/30/2023	6.500	324,650		30				625,000	04/07/2023
100110353	CF	WEST PALM BEACH	FL		06/30/2023	7.625	496,530		(68)				665,000	04/21/2023
100110354		GLEN ST MARY	FL		06/30/2023	7.625	366,925		66				471,000	05/12/2023
100110355	CF	LANSDALE	PA		06/30/2023	7.625	238,775		12				318,000	04/12/2023
100110356	CF	TULARE	CA		06/30/2023	7.125	363,616		14				465,000	04/19/2023
100110357	CF	GARLAND	TX		06/30/2023	6.624	158,927		(368)				340,000	05/01/2023
100110358		NORTH BAY VILLAGE	FL		06/30/2023	6.625	697,554		(10)				1,000,000	05/17/2023
100110359		EL CENTRO	CA		06/30/2023	7.500	237,152		26				303,000	05/09/2023
100110360		TROY	MI		06/30/2023	7.000	29,494		(1,741)				350,000	05/12/2023
100110361	CF	SACRAMENTO	CA		06/30/2023	7.625	252,289		(86)				340,000	05/17/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110362	CF	BLUE RIDGE	GA		06/30/2023	7.625	274,655		2				405,000	04/24/2023
100110363		WATAUGA	TX		06/30/2023	7.625	253,858		14				323,000	04/28/2023
100110364	CF	IRVINE	CA		06/30/2023	6.499	240,239		(21)				1,200,000	05/01/2023
100110365	CF	PALM SPRINGS	CA		06/30/2023	6.490	725,922		(47)				1,875,000	05/16/2023
100110366	CF	ALEXANDRIA	VA		06/30/2023	6.125	715,362		114				1,095,000	05/10/2023
100110367	CF	SAN FRANCISCO	CA		06/30/2023	6.125	862,508		230				1,290,000	04/12/2023
100110368	CF	BESSEMER CITY	NC		06/30/2023	7.500	245,732		(39)				326,000	05/08/2023
100110369		THE WOODLANDS	TX		06/30/2023	5.990	417,604		102				865,000	05/15/2023
100110370		ASHBURN	VA		06/30/2023	6.499	398,937		(32)				1,030,000	05/11/2023
100110371	CF	PALM SPRINGS	CA		06/30/2023	7.500	400,378		(43)				532,000	04/10/2023
100110372	CF	AUSTIN	TX		06/30/2023	6.500	285,081		30				385,000	05/12/2023
100110373		NORTH POTOMAC	MD		06/30/2023	6.990	341,047		(50)				452,000	05/15/2023
100110374	CF	CENTREVILLE	VA		06/30/2023	6.875	288,234		(15)				385,000	05/16/2023
100110375		SAINT GEORGE	UT		06/30/2023	6.125	626,560		183				857,000	05/04/2023
100110376		MURFREESBORO	TN		06/30/2023	7.125	220,262		(565)				425,000	05/09/2023
100110377		DENVER	CO		06/30/2023	5.990	174,036		617				435,000	05/12/2023
100110378	CF	EAGLE MOUNTAIN	UT		06/30/2023	7.500	320,281		(40)				425,000	04/14/2023
100110380	CF	SPANAWAY	WA		06/30/2023	6.375	412,373		121				575,000	05/13/2023
100110381	CF	DICKINSON	TX		06/30/2023	7.500	271,673		(22)				340,000	05/02/2023
100110382	CF	AZUSA	CA		06/30/2023	7.125	508,069		(40)				715,000	04/11/2023
100110383	CF	FAYETTEVILLE	AR		06/30/2023	6.125	225,898		16				390,000	05/16/2023
100110384	CF	WEST ORANGE	NJ		06/30/2023	6.625	276,543		48				375,000	04/18/2023
100110385		WOODSTOCK	GA		06/30/2023	6.624	259,958		21				350,000	05/09/2023
100110386	CF	FAYETTEVILLE	AR		06/30/2023	7.500	254,164		(96)				355,000	05/11/2023
100110387		LEMON GROVE	CA		06/30/2023	6.490	319,664		(22)				704,000	04/10/2023
100110388	CF	LOUISBURG	KS		06/30/2023	7.125	503,277		(93)				674,000	05/16/2023
100110389		CORONA	CA		06/30/2023	6.499	584,776		89				839,000	05/12/2023
100110390		MIAMI	FL		06/30/2023	7.625	466,120		43				605,000	04/25/2023
100110391	CF	LAS VEGAS	NV		06/30/2023	7.125	614,051		(151)				983,000	05/16/2023
100110392	CF	GULF SHORES	AL		06/30/2023	7.375	259,739		(46)				347,000	04/14/2023
100110393		AUBREY	TX		06/30/2023	6.499	236,445		(5)				322,000	05/11/2023
100110394		SARASOTA	FL		06/30/2023	7.125	517,810		(35)				755,000	04/17/2023
100110395		AUBREY	TX		06/30/2023	6.000	314,741		100				442,000	05/19/2023
100110396	CF	MYRTLE BEACH	SC		06/30/2023	7.625	252,559		(520)				450,000	04/13/2023
100110398		LOS ANGELES	CA		06/30/2023	6.125	504,520		48				875,000	05/09/2023
100110399	CF	PROVO	UT		06/30/2023	6.625	341,399		(4)				550,000	04/12/2023
100110400	CF	SAN DIEGO	CA		06/30/2023	7.625	440,630		(171)				830,000	04/15/2023
100110401		DANVILLE	IN		06/30/2023	7.625	242,323		(79)				330,000	04/10/2023
100110402	CF	BELLEVILLE	NJ		06/30/2023	6.499	370,295		(5)				620,000	04/24/2023
100110403	CF	PASADENA	CA		06/30/2023	6.990	854,488		31				1,215,000	04/13/2023
100110404	CF	SPRING CITY	PA		06/30/2023	6.125	293,078		83				420,000	04/19/2023
100110405	CF	SAN TAN VALLEY	AZ		06/30/2023	6.499	303,264		31				412,000	04/21/2023
100110406	CF	GLORIETA	NM		06/30/2023	6.625	482,798		10				650,000	04/18/2023
100110407		DURHAM	NC		06/30/2023	6.625	322,826		26				440,000	04/20/2023
100110408	CF	FOLSOM	CA		06/30/2023	7.500	669,075		(185)				945,000	05/11/2023
100110409	CF	SUWANEE	GA		06/30/2023	5.375	298,915		272				453,000	04/17/2023
100110410	CF	TARPON SPRINGS	FL		06/30/2023	7.125	340,381		(65)				530,000	04/20/2023
100110411	CF	NEWTON	NC		06/30/2023	7.625	395,763		(111)				555,000	04/24/2023
100110412		KISSIMMEE	FL		06/30/2023	6.625	407,174		22				552,000	04/12/2023
100110413	CF	PHOENIX	AZ		06/30/2023	6.625	521,776		33				710,000	04/10/2023
100110414	CF	BEND	OR		06/30/2023	6.125	702,406		209				1,200,000	04/19/2023
100110415		MCKINNEY	TX		06/30/2023	6.125	351,563		169				523,000	05/19/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110416		HINGHAM	MA		06/30/2023	7.125	335,650		(69)				478,000	04/25/2023
100110417	CF	ENGLEWOOD	CO		06/30/2023	7.500	413,143		(101)				551,000	04/24/2023
100110418	CF	NAPLES	FL		06/30/2023	7.625	380,742		(53)				505,000	03/27/2023
100110419	CF	MAYWOOD	IL		06/30/2023	7.625	229,164		(67)				315,000	05/17/2023
100110420	CF	THE WOODLANDS	TX		06/30/2023	6.625	317,699		18				465,000	04/13/2023
100110421	CF	GEORGETOWN	TX		06/30/2023	6.375	39,329		1,683				440,000	04/14/2023
100110422	CF	CENTERTON	AR		06/30/2023	6.375	236,542		95				310,000	04/17/2023
100110423	CF	BROOKSVILLE	FL		06/30/2023	6.990	303,891		(79)				763,000	04/14/2023
100110424	CF	FERNANDINA BEACH	FL		06/30/2023	6.500	287,768		(21)				490,000	04/11/2023
100110425	CF	HOLMES BEACH	FL		06/30/2023	5.875	463,180		147				940,000	04/05/2023
100110426		LAGUNA NIGUEL	CA		06/30/2023	6.625	418,879		(49)				845,000	05/12/2023
100110427	CF	SAN JUAN CAPISTRANO	CA		06/30/2023	7.625	614,806		(238)				1,120,322	04/19/2023
100110429	CF	PHILADELPHIA	PA		06/30/2023	6.625	282,923		118				386,000	03/30/2023
100110430	CF	SAN ANTONIO	TX		06/30/2023	6.500	259,324		27				350,000	04/14/2023
100110431	CF	BRIGANTINE	NJ		06/30/2023	6.125	301,102		48				900,000	04/10/2023
100110433	CF	TEGA CAY	SC		06/30/2023	6.624	461,337		(20)				680,000	04/21/2023
100110434	CF	TILLAMOOK	OR		06/30/2023	7.240	446,370		(51)				645,000	04/11/2023
100110435		LAS VEGAS	NV		06/30/2023	7.625	320,418		(92)				420,000	04/26/2023
100110436	CF	JOHNSTON	RI		06/30/2023	7.625	317,004		(66)				420,000	04/26/2023
100110438	CF	ROSHARON	TX		06/30/2023	4.990	218,143		257				317,000	03/30/2023
100110439	CF	SCOTTSDALE	AZ		06/30/2023	7.625	578,157		(144)				770,000	04/24/2023
100110440	CF	DENTON	TX		06/30/2023	6.000	237,018		115				360,000	04/07/2023
100110441	CF	ROSHARON	TX		06/30/2023	5.500	210,056		382				285,000	04/14/2023
100110442	CF	ROSHARON	TX		06/30/2023	5.500	212,238		208				304,000	04/11/2023
100110443	CF	SHERMAN	TX		06/30/2023	7.625	259,163		(7)				335,000	04/14/2023
100110444	CF	ALAMEDA	CA		06/30/2023	6.875	821,883		(176)				1,476,000	05/15/2023
100110445	CF	DES MOINES	WA		06/30/2023	6.500	405,405		17				545,000	04/19/2023
100110446	CF	LOS ANGELES	CA		06/30/2023	7.625	550,439		(116)				725,000	05/11/2023
100110447	CF	CASTAIC	CA		06/30/2023	6.499	724,527		(28)				1,252,000	05/15/2023
100110448	CF	DENTON	TX		06/30/2023	4.990	269,550		368				391,000	03/30/2023
100110449	CF	SOMERVILLE	NJ		06/30/2023	6.625	411,458		95				560,000	04/26/2023
100110450		FLOWERMOUND	TX		06/30/2023	5.625	284,520		129				490,000	04/26/2023
100110451	CF	POWELL	OH		06/30/2023	7.500	456,683		(110)				601,000	04/28/2023
100110453	CF	PORT ORANGE	FL		06/30/2023	7.500	276,776		31				350,000	04/27/2023
100110454	CF	COMMERCE CITY	CO		06/30/2023	5.875	310,002		211				431,000	04/28/2023
100110455	CF	BENTONVILLE	AR		06/30/2023	6.875	524,993		(39)				750,000	04/13/2023
100110456	CF	WASHINGTON	DC		06/30/2023	7.375	534,373		(54)				710,000	05/12/2023
100110457	CF	WINNABOW	NC		06/30/2023	7.375	252,728		(75)				355,000	04/25/2023
100110458	CF	KYLE	TX		06/30/2023	6.125	272,456		105				388,000	05/19/2023
100110459	CF	MAGNOLIA	TX		06/30/2023	6.375	265,917		158				352,000	04/17/2023
100110460	CF	WEST DES MOINES	IA		06/30/2023	6.990	314,431		(73)				422,000	04/28/2023
100110461	CF	HAWTHORNE	CA		06/30/2023	7.375	444,393		2,473				725,000	04/25/2023
100110462		WASHINGTON	DC		06/30/2023	7.125	386,380		53				493,000	04/28/2023
100110463	CF	GARDENA	CA		06/30/2023	7.375	410,681		2,286				670,000	04/25/2023
100110464	CF	FREDERICK	CO		06/30/2023	6.624	230,937		(26)				695,000	04/28/2023
100110465		CHARLOTTE	NC		06/30/2023	6.625	253,255		6				343,000	04/28/2023
100110466	CF	JOHNS ISLAND	SC		06/30/2023	6.625	279,710		(34)				465,000	04/28/2023
100110467	CF	HENDERSONVILLE	TN		06/30/2023	6.125	272,362		33				465,000	04/26/2023
100110468	CF	LEHI	UT		06/30/2023	6.125	398,618		70				581,000	04/29/2023
100110469		FALLS CHURCH	VA		06/30/2023	6.625	611,596		(75)				1,220,000	04/26/2023
100110470	CF	ASHEVILLE	NC		06/30/2023	7.125	249,172		(5)				385,000	04/24/2023
100110471	CF	LEHI	UT		06/30/2023	6.125	406,197		71				590,000	04/29/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110472	CF	FULLERTON	CA		06/30/2023	6.125	301,428		45				550,000	04/25/2023
100110473	CF	HENDERSON	NV		06/30/2023	6.625	233,566		(25)				414,000	04/19/2023
100110474	CF	ORLANDO	FL		06/30/2023	6.625	248,937		15				335,000	04/19/2023
100110475	CF	SAN ANTONIO	TX		06/30/2023	7.125	227,542		12				305,000	04/24/2023
100110476	CF	SAN ANTONIO	TX		06/30/2023	7.375	345,338		(79)				496,000	04/28/2023
100110477	CF	KRUM	TX		06/30/2023	7.500	301,819		(43)				646,000	04/28/2023
100110478		WINTER PARK	FL		06/30/2023	7.125	303,833		(110)				650,000	04/28/2023
100110479		TOMS RIVER	NJ		06/30/2023	7.625	521,646		54				675,000	04/26/2023
100110480		MODESTO	CA		06/30/2023	7.125	293,864		(84)				550,000	04/25/2023
100110481		PORTLAND	OR		06/30/2023	6.625	432,539		59				585,000	04/21/2023
100110482		FT WORTH	TX		06/30/2023	7.625	407,201		(172)				650,000	04/28/2023
100110483	CF	SAINT IGNATIUS	MT		06/30/2023	7.375	658,275		(179)				1,105,000	04/21/2023
100110484		KINGSTON	TN		06/30/2023	7.375	509,670		(168)				850,000	04/21/2023
100110485	CF	GRANBURY	TX		06/30/2023	7.125	336,263		(55)				450,000	05/01/2023
100110486	CF	LIBERTY HILL	TX		06/30/2023	5.875	255,540		88				390,000	04/25/2023
100110487	CF	BANGOR	ME		06/30/2023	7.500	304,026		(22)				405,000	04/27/2023
100110488	CF	KLAMATH FALLS	OR		06/30/2023	7.500	255,397		(7)				325,000	04/20/2023
100110489	CF	GREENWICH	CT		06/30/2023	7.625	335,956		(16)				420,000	05/02/2023
100110490		CHARLOTTE	NC		06/30/2023	7.500	721,179		(175)				948,000	05/01/2023
100110491	CF	ROWLAND HEIGHTS	CA		06/30/2023	6.624	439,839		(18)				645,000	04/24/2023
100110492	CF	ADELANTO	CA		06/30/2023	7.500	236,628		(20)				330,000	04/20/2023
100110494	CF	MARANA	AZ		06/30/2023	6.624	261,130		20				352,000	04/26/2023
100110495	CF	PITTSBURGH	PA		06/30/2023	6.625	268,700		(2)				415,000	04/24/2023
100110496	CF	BEAUFORT	NC		06/30/2023	6.000	266,604		105				447,000	03/10/2023
100110497	CF	POMONA	CA		06/30/2023	6.625	304,982		12				410,000	04/22/2023
100110498		HINGHAM	MA		06/30/2023	6.125	368,932		53				1,000,000	04/28/2023
100110499	CF	FARMINGTON	UT		06/30/2023	7.500	516,903		(126)				680,000	04/26/2023
100110500		SUWANEE	GA		06/30/2023	6.875	457,754		1				619,000	05/12/2023
100110501	CF	SARASOTA	FL		06/30/2023	6.375	465,318		101				880,000	04/26/2023
100110502	CF	JACKSONVILLE	FL		06/30/2023	6.500	243,447		7				357,000	04/27/2023
100110503	CF	CAPE CORAL	FL		06/30/2023	7.500	448,304		114				565,000	04/28/2023
100110504	CF	LUTZ	FL		06/30/2023	7.125	312,857		21				396,000	04/28/2023
100110505	CF	MODESTO	CA		06/30/2023	7.625	379,513		(79)				580,000	05/03/2023
100110506		SAN DIEGO	CA		06/30/2023	6.990	278,258		(209)				420,000	04/13/2023
100110507		HENDERSON	NV		06/30/2023	4.990	222,676		267				340,000	04/11/2023
100110508		LOWELL	MA		06/30/2023	7.375	567,565		(72)				800,000	05/04/2023
100110509		TOMS RIVER	NJ		06/30/2023	7.125	279,876		3				375,000	05/12/2023
100110510		KYLE	TX		06/30/2023	5.125	246,449		252				350,000	04/28/2023
100110511	CF	HERRIMAN	UT		06/30/2023	5.875	277,011		899				465,000	05/02/2023
100110512	CF	GALVESTON	TX		06/30/2023	7.625	353,508		(137)				599,000	04/28/2023
100110513	CF	WASILLA	AK		06/30/2023	7.500	596,406		(134)				800,000	04/27/2023
100110514		FRESNO	CA		06/30/2023	5.375	302,012		252				526,000	04/21/2023
100110515	CF	RANCHO MISSION VIEJO	CA		06/30/2023	4.875	378,252		436				810,000	04/27/2023
100110516	CF	TUCSON	AZ		06/30/2023	5.990	236,620		127				347,000	05/01/2023
100110517		COMMERCE CITY	CO		06/30/2023	5.990	239,708		62				550,000	04/26/2023
100110518	CF	HUTCHINSON ISLAND	FL		06/30/2023	6.125	147,951		1,003				523,000	05/02/2023
100110519		BELMONT	MA		06/30/2023	6.125	836,923		241				1,284,000	05/01/2023
100110520	CF	CHULA VISTA	CA		06/30/2023	5.990	318,566		370				975,000	04/27/2023
100110521	CF	SARASOTA	FL		06/30/2023	6.000	291,312		72				425,000	04/27/2023
100110522	CF	ISSAQUAH	WA		06/30/2023	6.500	694,393		(50)				1,194,000	04/27/2023
100110523		WAKE FOREST	NC		06/30/2023	6.250	223,348		180				318,000	04/25/2023
100110524	CF	KISSIMMEE	FL		06/30/2023	7.625	304,779		(39)				407,000	04/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110525		JUSTIN	TX		06/30/2023	6.625	265,277						413,000	04/21/2023
100110526	CF	SURPRISE	AZ		06/30/2023	7.625	380,976		(35)				475,000	04/28/2023
100110527		CARROLLTON	TX		06/30/2023	6.625	232,311		(12)				388,000	04/20/2023
100110528	CF	SAN FRANCISCO	CA		06/30/2023	6.625	1,014,118		6				1,700,000	04/18/2023
100110529	CF	NEWINGTON	CT		06/30/2023	7.500	230,919		(54)				324,000	04/28/2023
100110530		LONG BEACH	CA		06/30/2023	6.624	395,352		(38)				1,015,000	04/28/2023
100110531	CF	IDAHO FALLS	ID		06/30/2023	7.625	493,489		(124)				725,000	05/03/2023
100110532	CF	DAVENPORT	FL		06/30/2023	7.000	281,808		(30)				375,000	05/02/2023
100110533		CAREFREE	AZ		06/30/2023	6.624	725,115		(115)				1,750,000	04/27/2023
100110534	CF	COLLINGSWOOD	NJ		06/30/2023	7.625	265,830		80				340,000	04/28/2023
100110535	CF	MONROE	WA		06/30/2023	6.125	240,441		97				485,000	04/21/2023
100110536	CF	KISSIMMEE	FL		06/30/2023	6.875	238,898		30				320,000	05/01/2023
100110537	CF	FAIRFAX	IA		06/30/2023	6.375	283,080		7				545,000	05/02/2023
100110538	CF	LANCASTER	CA		06/30/2023	6.500	272,536		16				377,000	05/08/2023
100110539	CF	METAIRIE	LA		06/30/2023	7.375	631,744		(143)				860,000	04/28/2023
100110540	CF	BOZEMAN	MT		06/30/2023	6.500	447,947		(6)				1,150,000	04/28/2023
100110541	CF	PRESCOTT	AZ		06/30/2023	7.125	241,159		(66)				488,000	05/01/2023
100110542		CAROLINA BEACH	NC		06/30/2023	7.375	369,505		(125)				900,000	04/28/2023
100110543	CF	SAINT AUGUSTINE	FL		06/30/2023	7.625	263,860		(26)				335,000	04/26/2023
100110544	CF	HOSCHTON	GA		06/30/2023	5.875	228,182		103				386,000	04/25/2023
100110545	CF	WESLEY CHAPEL	FL		06/30/2023	7.625	267,325		(7)				334,990	05/02/2023
100110546		GLASSBORO	NJ		06/30/2023	7.625	252,763		(37)				337,000	05/03/2023
100110547	CF	SAINT AUGUSTINE	FL		06/30/2023	5.625	249,481		230				372,000	04/26/2023
100110548	CF	MANTECA	CA		06/30/2023	7.625	411,515		(107)				557,000	04/19/2023
100110549	CF	SAINT AUGUSTINE	FL		06/30/2023	6.250	221,324		79				344,800	04/26/2023
100110550	CF	SAINT AUGUSTINE	FL		06/30/2023	5.990	241,781		93				340,000	04/18/2023
100110551	CF	ROSHARON	TX		06/30/2023	4.990	212,978		308				317,000	04/21/2023
100110552	CF	ROSHARON	TX		06/30/2023	4.990	214,587		252				308,000	04/21/2023
100110553	CF	PENNSBURG	PA		06/30/2023	5.750	238,894		118				333,500	04/19/2023
100110554		SAINT AUGUSTINE	FL		06/30/2023	5.990	236,810		164				335,000	04/26/2023
100110555	CF	TUCSON	AZ		06/30/2023	7.125	277,347		(46)				381,000	05/01/2023
100110556	CF	PORT SAINT JOE	FL		06/30/2023	5.125	236,587		208				550,000	04/21/2023
100110557	CF	MOUND	MN		06/30/2023	6.990	326,947		(65)				464,000	05/08/2023
100110558	CF	UHLAND	TX		06/30/2023	6.500	244,409		52				368,000	04/27/2023
100110559	CF	FORT WORTH	TX		06/30/2023	5.750	227,726		222				345,000	04/28/2023
100110560	CF	ROSHARON	TX		06/30/2023	4.990	211,463		338				308,000	04/21/2023
100110561		SMYRNA	GA		06/30/2023	7.625	356,863		(106)				475,000	05/05/2023
100110562		DUNWOODY	GA		06/30/2023	6.624	259,842		1,362				380,000	05/05/2023
100110563	CF	LAKELAND	FL		06/30/2023	7.125	253,184		(51)				336,000	04/28/2023
100110564	CF	KENNESAW	GA		06/30/2023	7.625	310,892		(26)				388,000	05/05/2023
100110565		EAST POINT	GA		06/30/2023	6.990	241,245		25				314,000	05/02/2023
100110566	CF	DURANGO	CO		06/30/2023	6.625	534,847		(26)				775,000	04/28/2023
100110568	CF	DRAPER	UT		06/30/2023	5.990	345,179		125				480,000	04/27/2023
100110569	CF	MIAMI	FL		06/30/2023	7.125	565,422		(20)				755,000	05/05/2023
100110570		HARRISBURG	NC		06/30/2023	7.625	274,894		(313)				400,000	05/03/2023
100110571	CF	BRADENTON	FL		06/30/2023	7.500	326,623		39				422,000	05/04/2023
100110572		FOLSOM	CA		06/30/2023	6.499	309,713		(10)				565,000	04/27/2023
100110573	CF	MARIETTA	GA		06/30/2023	7.500	568,212		(19)				712,000	04/28/2023
100110574	CF	PASADENA	CA		06/30/2023	5.875	448,872		128				990,000	04/21/2023
100110575		CHARLOTTE	NC		06/30/2023	6.500	250,796		11				345,000	05/05/2023
100110576		FORT MYERS	FL		06/30/2023	6.500	406,607		55				554,000	04/18/2023
100110577	CF	LAS VEGAS	NV		06/30/2023	7.250	235,060		(49)				310,000	05/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110578	CF	SPARKS	NV		06/30/2023	7.375	316,922		19				400,000	05/03/2023
100110579	CF	VINELAND	NJ		06/30/2023	6.625	237,561		58				320,000	04/18/2023
100110580	CF	PHILADELPHIA	PA		06/30/2023	7.500	245,042		(28)				330,000	04/19/2023
100110581		WILLS POINT	TX		06/30/2023	7.500	425,328		15				542,000	05/05/2023
100110582	CF	NEW FAIRVIEW	TX		06/30/2023	7.625	435,205		(125)				596,000	05/08/2023
100110583	CF	STILLWATER	OK		06/30/2023	6.625	277,214		8				380,000	05/05/2023
100110584		OAK ISLAND	NC		06/30/2023	7.625	347,683		(69)				464,000	05/04/2023
100110585	CF	DAVENPORT	FL		06/30/2023	6.624	392,222		(3)				530,000	05/02/2023
100110586	CF	VICTORVILLE	CA		06/30/2023	7.250	251,565		(9)				360,000	05/05/2023
100110587		WOONSOCKET	RI		06/30/2023	7.625	337,556		(67)				460,000	05/08/2023
100110588		CANONSBURG	PA		06/30/2023	6.500	247,658		60				364,000	05/05/2023
100110589	CF	PHOENIX	AZ		06/30/2023	6.490	125,095		(13)				1,075,000	05/04/2023
100110590		MOUNT JULIET	TN		06/30/2023	6.625	338,438		114				450,000	04/27/2023
100110591	CF	SAN ANTONIO	TX		06/30/2023	7.000	226,976		(12)				315,000	05/08/2023
100110592	CF	SAN ANTONIO	TX		06/30/2023	6.990	229,975		(36)				329,000	04/24/2023
100110593	CF	PROSPER	TX		06/30/2023	6.624	652,134		69				890,000	05/02/2023
100110594	CF	SURPRISE	AZ		06/30/2023	5.990	276,671		201				469,000	05/03/2023
100110595		INLET BEACH	FL		06/30/2023	6.499	546,279		19				1,900,000	05/03/2023
100110596		RANCHO SANTA MARGARITA	CA		06/30/2023	7.625	389,820		(67)				515,000	05/06/2023
100110597		MIAMI	FL		06/30/2023	7.625	449,324		(17)				650,000	05/01/2023
100110598	CF	SOUTH PADRE ISLAND	TX		06/30/2023	5.875	244,821		145				400,000	05/02/2023
100110600		CHARLESTON	SC		06/30/2023	7.250	299,079		(42)				425,000	04/21/2023
100110601	CF	VANCOUVER	WA		06/30/2023	6.875	313,143		(29)				417,000	05/01/2023
100110602	CF	ENGLEWOOD	FL		06/30/2023	6.000	245,048		60				825,000	05/03/2023
100110603	CF	GULFPORT	FL		06/30/2023	7.625	306,085		62				395,000	05/02/2023
100110604	CF	SUNLAND	CA		06/30/2023	6.625	349,793		(23)				780,000	05/06/2023
100110605	CF	KNOXVILLE	TN		06/30/2023	7.625	278,593		(5)				353,000	05/05/2023
100110606	CF	QUEEN CREEK	AZ		06/30/2023	7.500	428,281		32				636,000	05/06/2023
100110607	CF	METAIRIE	LA		06/30/2023	6.625	244,015		1				380,000	04/27/2023
100110608	CF	LAUDERHILL	FL		06/30/2023	7.500	323,231		(10)				406,000	05/04/2023
100110609	CF	KISSIMMEE	FL		06/30/2023	5.990	322,289		98				545,000	05/05/2023
100110610		LOWELL	MA		06/30/2023	6.000	418,968		157				585,000	05/04/2023
100110611	CF	PILOT POINT	TX		06/30/2023	6.500	538,342		45				730,000	05/03/2023
100110612		DAVENPORT	FL		06/30/2023	6.625	380,377		9				534,000	04/27/2023
100110613	CF	ENGLEWOOD	FL		06/30/2023	7.625	287,803		(55)				383,000	04/28/2023
100110614	CF	NEW OXFORD	PA		06/30/2023	6.624	448,353		15				648,000	05/10/2023
100110615	CF	CEDAR PARK	TX		06/30/2023	6.625	377,345		30				508,000	05/04/2023
100110616	CF	GRANTS PASS	OR		06/30/2023	7.625	358,968		(160)				525,000	05/01/2023
100110617	CF	SURPRISE	AZ		06/30/2023	7.625	115,402		(3,239)				475,000	05/04/2023
100110618	CF	MODESTO	CA		06/30/2023	7.625	166,675		(3,166)				426,000	05/03/2023
100110619	CF	CAMERON	NC		06/30/2023	6.500	255,619		26				360,000	04/28/2023
100110620		ALMOND	NC		06/30/2023	7.500	352,067		(32)				477,000	05/04/2023
100110621		RIO RANCHO	NM		06/30/2023	6.125	221,953		138				290,000	04/27/2023
100110622	CF	SUN CITY WEST	AZ		06/30/2023	7.625	347,410		(100)				465,000	05/04/2023
100110623	CF	SPRING	TX		06/30/2023	6.625	488,382		10				655,000	05/01/2023
100110624	CF	NASHVILLE	TN		06/30/2023	5.625	468,687		339				852,000	04/28/2023
100110625	CF	LOS ANGELES	CA		06/30/2023	6.624	1,394,215		(55)				2,550,000	05/08/2023
100110626		LAKEWOOD	NJ		06/30/2023	7.625	526,376		(44)				700,000	05/11/2023
100110627	CF	HOUSTON	TX		06/30/2023	6.875	215,692		(104)				335,000	05/01/2023
100110628	CF	SEVIERVILLE	TN		06/30/2023	7.625	729,365		(77)				1,030,000	05/08/2023
100110629	CF	BOGART	GA		06/30/2023	6.750	224,191		(6)				300,000	05/05/2023
100110630		FORT WORTH	TX		06/30/2023	6.250	147,184		1,144				328,000	05/04/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110631	CF	NEWARK	CA		06/30/2023	6.875	726,517		29				1,090,000	05/02/2023
100110632	CF	CHANDLER	AZ		06/30/2023	7.125	326,441		21				439,000	05/09/2023
100110633	CF	SUN CITY WEST	AZ		06/30/2023	7.625	360,645		(31)				450,000	05/01/2023
100110634	CF	CHINO HILLS	CA		06/30/2023	6.625	663,927		(226)				1,100,000	04/21/2023
100110635	CF	KEIZER	OR		06/30/2023	7.500	261,062		(55)				372,000	05/01/2023
100110636	CF	PHOENIX	AZ		06/30/2023	7.500	234,255		(67)				322,000	05/06/2023
100110637	CF	MESA	AZ		06/30/2023	7.125	405,262		26				545,000	05/09/2023
100110638		ORLANDO	FL		06/30/2023	7.625	296,022		(89)				420,000	05/10/2023
100110639		VIENNA	VA		06/30/2023	6.625	389,675		116				573,000	05/09/2023
100110640	CF	BURBANK	CA		06/30/2023	6.500	400,473		23				1,300,000	05/18/2023
100110641	CF	LAS VEGAS	NV		06/30/2023	7.625	248,107		(53)				327,000	04/03/2023
100110642	CF	LONG BRANCH	NJ		06/30/2023	6.999	452,946		(70)				614,000	05/05/2023
100110643	CF	FLEMINGTON	NJ		06/30/2023	7.500	390,290		(75)				515,000	05/12/2023
100110644	CF	SAN MARCOS	CA		06/30/2023	6.500	365,061		(27)				765,000	05/09/2023
100110645	CF	AVONDALE	PA		06/30/2023	7.250	232,011		(64)				315,000	05/01/2023
100110646	CF	ANCHORAGE	AK		06/30/2023	5.875	443,368		253				615,000	05/09/2023
100110647	CF	JACKSONVILLE	FL		06/30/2023	7.500	302,054		(113)				537,000	05/11/2023
100110648	CF	CHICAGO	IL		06/30/2023	7.625	584,437		(235)				775,000	05/12/2023
100110649	CF	ROUND ROCK	TX		06/30/2023	7.125	268,048		(47)				360,000	05/04/2023
100110650		ATLANTA	GA		06/30/2023	6.624	275,247		11				380,000	05/16/2023
100110651	CF	SAMMAMISH	WA		06/30/2023	6.490	701,046		116				1,050,000	04/28/2023
100110652		CRYSTAL BEACH	TX		06/30/2023	6.625	453,738		26				622,000	05/12/2023
100110653		THE COLONY	TX		06/30/2023	7.125	247,124		(36)				382,000	05/03/2023
100110654	CF	CLERMONT	FL		06/30/2023	7.625	323,193		33				422,000	05/11/2023
100110655	CF	LARGO	FL		06/30/2023	7.250	264,790		(37)				376,000	05/04/2023
100110656	CF	WESTMINSTER	CO		06/30/2023	6.500	312,311		47				460,000	05/11/2023
100110657		SHERMAN	TX		06/30/2023	7.125	251,359		(34)				360,000	04/28/2023
100110658	CF	RIDGEFIELD	WA		06/30/2023	5.900	362,871		255				485,000	05/15/2023
100110659	CF	HENRICO	VA		06/30/2023	7.000	298,202		(46)				395,000	05/15/2023
100110660	CF	MIAMI	FL		06/30/2023	6.990	461,859		100				620,000	05/11/2023
100110661	CF	RIDGEFIELD	WA		06/30/2023	5.900	362,871		255				485,000	05/15/2023
100110662	CF	FORT COLLINS	CO		06/30/2023	6.499	592,213		(12)				851,000	05/15/2023
100110663	CF	N TOPSAIL BEACH	NC		06/30/2023	7.625	541,376		(156)				765,000	05/11/2023
100110664	CF	PRINEVILLE	OR		06/30/2023	5.990	306,600		191				405,000	05/05/2023
100110665		WINSTON SALEM	NC		06/30/2023	6.500	273,476						415,000	05/05/2023
100110666	CF	GARNER	NC		06/30/2023	7.125	220,894		(356)				340,000	05/11/2023
100110667	CF	PRINEVILLE	OR		06/30/2023	5.990	305,802		203				405,000	05/06/2023
100110668		MIAMI	FL		06/30/2023	7.625	412,259		(118)				540,000	05/15/2023
100110669	CF	PRINEVILLE	OR		06/30/2023	5.990	305,802		203				410,000	05/06/2023
100110670	CF	CHARLESTOWN	MA		06/30/2023	6.625	397,771		(8)				600,000	05/11/2023
100110671		QUINCY	MA		06/30/2023	6.000	390,036		149				540,000	05/15/2023
100110672	CF	ROSEMEAD	CA		06/30/2023	6.624	593,808		(37)				1,000,000	05/11/2023
100110673	CF	NORTH MYRTLE BEACH	SC		06/30/2023	7.250	308,894		(36)				410,000	05/05/2023
100110674	CF	TUCSON	AZ		06/30/2023	7.125	271,905		(43)				405,000	05/16/2023
100110675		MANOR	TX		06/30/2023	6.624	252,246		26				345,000	05/09/2023
100110676		WHITE PLAINS	NY		06/30/2023	5.990	324,815		58				680,000	05/15/2023
100110677	CF	WAYNE	NJ		06/30/2023	6.624	508,556		137				650,000	05/16/2023
100110678	CF	CLIFTON	NJ		06/30/2023	7.250	526,425		(59)				700,000	05/12/2023
100110679	CF	POOLER	GA		06/30/2023	6.875	266,424		(35)				360,000	05/15/2023
100110680	CF	DUBLIN	OH		06/30/2023	6.125	248,433		61				407,000	05/08/2023
100110681	CF	SPRING CITY	TN		06/30/2023	7.625	251,746		(37)				362,000	05/03/2023
100110682	CF	Upland	CA		08/11/2023	8.000	669,566		(325)				835,000	06/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110683	CF	Fremont	CA		08/11/2023	7.875	975,195		(55)				1,315,000	06/23/2023
100110684	CF	Santa Ynez	CA		08/11/2023	7.750	2,514,161		(410)				3,200,000	06/29/2023
100110685		Omaha	NE		08/11/2023	9.125	467,326		(210)				635,000	06/28/2023
100110686		Los Angeles	CA		08/11/2023	8.500	652,646		(330)				780,000	06/12/2023
100110687	CF	Saratoga Springs	UT		08/11/2023	8.500	770,720		(190)				1,050,000	07/03/2023
100110688	CF	San Antonio	TX		08/11/2023	9.375	295,468		(251)				360,000	06/22/2023
100110691	CF	Queen Creek	AZ		08/11/2023	8.750	728,728		(64)				850,000	06/16/2023
100110692	CF	Commerce City	CO		08/11/2023	7.750	466,106		(71)				575,000	06/28/2023
100110693	CF	Cypress	TX		08/11/2023	9.500	491,713		(160)				590,000	06/30/2023
100110694	CF	Houston	TX		08/11/2023	8.000	623,928		(215)				806,000	07/06/2023
100110695	CF	Pompano Beach	FL		08/11/2023	8.375	165,623		(52)				250,000	06/16/2023
100110696	CF	COACHELLA	CA		08/11/2023	8.625	443,321		(120)				560,000	06/27/2023
100110697	CF	Lehigh Acres	FL		08/11/2023	8.625	304,436		(123)				365,000	06/28/2023
100110698	CF	Saint Petersburg	FL		08/11/2023	9.375	251,289		(176)				330,000	07/03/2023
100110699	CF	Orange City	FL		08/11/2023	9.750	195,098		(135)				230,000	06/23/2023
100110700	CF	Altadena	CA		08/11/2023	7.625	685,933		(14)				860,000	06/20/2023
100110701	CF	Salt Lake City	UT		08/11/2023	7.375	1,484,089		32				2,825,000	06/30/2023
100110702	CF	Highlands Ranch	CO		08/11/2023	8.375	619,634		(200)				1,050,000	07/14/2023
100110703	CF	Plano	TX		08/11/2023	7.875	657,644		2,520				816,000	06/30/2023
100110704	CF	La Jolla	CA		08/11/2023	7.875	1,220,592		(108)				1,485,000	06/29/2023
100110705	CF	Hayward	CA		08/11/2023	7.375	905,571		(89)				1,155,000	06/23/2023
100110706	CF	Kissimmee	FL		08/11/2023	9.375	425,881		61				514,000	06/28/2023
100110707	CF	Port Saint Lucie	FL		08/11/2023	8.000	369,759		(180)				450,000	06/23/2023
100110708	CF	Sacramento	CA		08/11/2023	7.500	327,659		(36)				425,000	06/21/2023
100110709	CF	Fort Myers	FL		08/11/2023	8.500	711,066		59				900,000	06/30/2023
100110710	CF	Bonita	CA		08/11/2023	8.375	792,477		(201)				965,000	06/16/2023
100110711	CF	Los Angeles	CA		08/11/2023	8.375	1,772,204		(213)				2,300,000	06/21/2023
100110712	CF	Bokeelia	FL		08/11/2023	8.375	727,117		(301)				1,274,000	06/26/2023
100110714	CF	Glendale	CA		08/11/2023	8.875	1,205,080		(437)				1,300,000	07/05/2023
100110715	CF	Miami	FL		08/11/2023	7.875	456,693		(112)				595,000	06/28/2023
100110717	CF	Encino	CA		08/11/2023	7.750	1,906,188		(364)				2,350,000	06/30/2023
100110718	CF	Yorkville	IL		08/11/2023	8.500	510,978		(118)				665,000	06/21/2023
100110720	CF	Rialto	CA		08/11/2023	7.875	548,729		(182)				674,000	06/30/2023
100110721	CF	Miami	FL		08/11/2023	8.875	545,044		(84)				670,000	06/26/2023
100110722	CF	Georgetown	TX		08/11/2023	8.500	587,536		(221)				630,000	06/27/2023
100110723	CF	Los Angeles	CA		08/11/2023	8.875	703,737		(223)				800,000	07/05/2023
100110724	CF	San Antonio	TX		08/11/2023	7.750	337,410		(23)				448,000	06/28/2023
100110725	CF	Redondo Beach	CA		08/11/2023	9.250	1,432,719		(313)				1,550,000	07/20/2023
100110726		San Diego	CA		08/11/2023	7.625	567,586		(180)				735,000	06/28/2023
100110727	CF	Ramona	CA		08/11/2023	8.875	721,109		(193)				780,000	07/03/2023
100110729	CF	Deerfield Beach	FL		08/11/2023	8.750	489,022		(91)				615,000	06/16/2023
100110730	CF	Escondido	CA		08/11/2023	7.500	829,554		(61)				1,610,000	07/14/2023
100110731	CF	El Paso	TX		08/11/2023	8.500	261,512		(679)				320,000	06/26/2023
100110732		Hollywood	FL		08/11/2023	7.750	802,928		(351)				1,100,000	06/28/2023
100110733	CF	Aptos	CA		08/11/2023	7.000	626,525		(25)				1,200,000	07/05/2023
100110734	CF	West Palm Beach	FL		08/11/2023	7.875	332,800		(114)				460,000	06/28/2023
100110735	CF	Miami	FL		08/11/2023	9.750	550,974		(20)				610,000	06/26/2023
100110736	CF	Pipe Creek	TX		08/11/2023	8.375	266,576		(283)				460,000	07/06/2023
100110737		South Lake Tahoe	CA		08/11/2023	8.625	1,510,810		(384)				2,100,000	06/26/2023
100110738		Gulf Shores	AL		08/11/2023	8.750	616,542		(45)				749,900	06/30/2023
100110741		Idyllwild	CA		08/11/2023	9.375	368,315		(21)				490,000	06/23/2023
100110742		North Myrtle Beach	SC		08/11/2023	8.750	377,227		(154)				485,000	06/12/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110748		Middletown	CT		08/11/2023	10.250	256,708		(106)				325,000	06/14/2023
100110749		Jacksonville	FL		08/11/2023	9.750	120,924		(107)				154,000	07/13/2023
100110750		Enfield	CT		08/11/2023	8.000	170,232		(78)				224,000	06/22/2023
100110751		Hamden	CT		08/11/2023	9.375	147,105		(95)				210,000	06/23/2023
100110752		Denton	TX		08/11/2023	8.375	184,426		(135)				245,000	06/26/2023
100110753		Chicago	IL		08/11/2023	8.250	314,786		(151)				440,000	06/28/2023
100110754		Heath	OH		08/11/2023	7.500	312,995		12				425,000	06/13/2023
100110755		Saint Petersburg	FL		08/11/2023	8.500	186,219		(107)				250,000	06/14/2023
100110756		Charlotte	NC		08/11/2023	9.625	208,025		(220)				287,000	06/14/2023
100110757		Mount Pleasant	SC		08/11/2023	8.125	450,405		(156)				585,000	06/30/2023
100110758		Aptos	CA		08/11/2023	7.875	354,265		(54)				1,284,000	06/13/2023
100110759		CALDWELL	ID		08/11/2023	8.000	254,946		(88)				385,000	06/30/2023
100110760		Kissimmee	FL		08/11/2023	8.250	516,516		(150)				676,000	06/13/2023
100110761		Bozeman	MT		08/11/2023	8.500	895,875		(75)				1,250,000	06/29/2023
100110762		Alabaster	AL		08/11/2023	7.375	170,147		(19)				225,000	06/30/2023
100110763		Phoenix	AZ		08/11/2023	7.875	162,974		(73)				245,000	06/27/2023
100110764		Richmond Hill	GA		08/11/2023	8.000	164,965		(84)				240,000	06/28/2023
100110765		Oceanside	CA		08/11/2023	7.625	406,525		(23)				1,615,000	07/10/2023
100110766		Lithonia	GA		08/11/2023	8.000	279,538		(98)				360,000	06/21/2023
100110767		Los Angeles	CA		08/11/2023	8.250	2,379,066		(112)				3,900,000	06/29/2023
100110768		Dearborn	MI		08/11/2023	8.250	268,435		(125)				341,000	06/20/2023
100110770		Monroe	GA		08/11/2023	9.125	135,345		(103)				166,000	06/30/2023
100110771		Monroe	GA		08/11/2023	9.125	135,464		(104)				166,000	06/30/2023
100110772		Spokane	WA		08/11/2023	7.750	319,589		(271)				460,000	06/28/2023
100110773		Salt Lake City	UT		08/11/2023	8.000	354,019		(65)				480,000	06/27/2023
100110774		Saint George	UT		08/11/2023	8.000	1,112,112		(40)				1,900,000	06/30/2023
100110775		Oceanside	CA		08/11/2023	8.500	785,966		(111)				1,000,000	06/30/2023
100110776		Miami	FL		08/11/2023	10.250	650,793		75				850,000	06/26/2023
100110777		Dartford	GBR		06/28/2023	6.640	171,809					1,425	228,838	06/14/2023
100110778		Lelystad	NLD		06/28/2023	6.415	11,535					130	14,068	12/01/2023
100110779		Amsterdam/Amstelveen	NLD		06/28/2023	6.215	159,842					1,793	600,000	12/01/2023
100110780		Franeker	NLD		06/28/2023	6.150	132,456					1,487	252,000	12/01/2023
100110781		Maarssen	NLD		06/28/2023	5.100	1,022,562					11,469	1,568,000	12/01/2023
100110782		Schiedam/Vlaardingen	NLD		06/28/2023	5.300	8,416					94	9,794	12/01/2023
100110784		Alkmaar	NLD		06/28/2023	6.405	132,456					1,485	152,547	12/01/2023
100110786		Den Haag	NLD		06/28/2023	5.150	412,292					4,629	560,000	12/01/2023
100110787		Arnhem	NLD		06/28/2023	6.400	4,290					48	5,019	12/01/2023
100110788		Den Haag	NLD		06/28/2023	6.150	154,532					1,735	296,000	12/01/2023
100110789		Katwijk	NLD		06/28/2023	6.150	88,304					991	146,667	12/01/2023
100110790		Arnhem	NLD		06/28/2023	6.400	132,456					1,487	154,981	12/01/2023
100110791		Almelo	NLD		06/28/2023	6.450	11,166					125	12,663	12/01/2023
100110792		Zierikzee	NLD		06/28/2023	6.245	495,386					5,562	672,000	12/01/2023
100110793		Lelystad	NLD		06/28/2023	4.710	114,795					1,288	196,800	12/01/2023
100110794		Haarlem	NLD		06/28/2023	6.285	688,772					7,733	932,609	12/01/2023
100110795		Castricum	NLD		06/28/2023	6.200	123,626					1,387	160,000	12/01/2023
100110796		Lelystad	NLD		06/28/2023	6.415	165,570					1,859	201,932	12/01/2023
100110797		Schiedam/Vlaardingen	NLD		06/28/2023	5.300	410,614					4,604	477,841	12/01/2023
100110798		Amsterdam	NLD		06/28/2023	6.500	744,404					8,355	1,688,704	12/01/2023
100110799		Arnhem	NLD		06/28/2023	6.100	400,018					4,487	483,525	12/01/2023
100110800		Alkmaar	NLD		06/28/2023	6.405	6,471					73	7,453	12/01/2023
100110801		Gorinchem	NLD		06/28/2023	6.250	88,304					991	236,000	12/01/2023
100110802		Rotterdam	NLD		06/28/2023	6.200	87,169					978	148,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110803		Den Haag	NLD		06/28/2023	5.655	108,614					1,219	144,000	12/01/2023
100110804		Amsterdam	NLD		06/28/2023	6.235	381,474					4,276	1,000,000	12/01/2023
100110805		Almelo	NLD		06/28/2023	6.450	171,531					1,923	194,537	12/01/2023
100110806		Alkmaar	NLD		06/28/2023	6.100	164,687					1,848	268,000	12/01/2023
100110807		Hilversum	NLD		06/28/2023	6.300	370,877					4,160	959,200	12/01/2023
100110808		Groningen	NLD		06/28/2023	5.495	231,798					2,598	300,000	12/01/2023
100110809		Rotterdam	NLD		06/28/2023	6.200	296,702					3,330	384,000	12/01/2023
100110810		EVANSTON	IL		06/29/2023	8.500	5,320		225				285,000	04/07/2023
100110813		CLAIRTON	PA		06/29/2023	5.500	29,415		338				68,000	04/07/2023
100110814		MERCED	CA		06/29/2023	7.750	783		162				384,900	04/07/2023
100110815		HOUSTON	TX		06/29/2023	7.500	128,843		31				286,680	05/14/2022
100110817		LAS VEGAS	NV		06/29/2023	4.125	118,434		1,314				335,000	05/13/2022
100110819		ASHLAND	OH		06/29/2023	4.000	37,837		426				85,000	05/16/2022
100110820		HAMPTON	VA		06/29/2023	11.220	158,595		(948)				178,000	05/14/2022
100110821		WESLEY CHAPEL	FL		06/29/2023	4.625	157,909		933				368,000	05/16/2022
100110823		MIAMI GARDENS	FL		06/29/2023	3.250	129,496		1,913				400,000	05/14/2022
100110824		HOUSTON	TX		06/29/2023	5.000	38,285		197				110,000	04/07/2023
100110827		CINCINNATI	OH		06/29/2023	8.000	74,424		117				162,000	05/14/2022
100110828		YOUNGSVILLE	LA		06/29/2023	7.500	5,661		38				142,000	04/07/2023
100110829		LITHONIA	GA		06/29/2023	4.500	124,290		1,407				271,000	05/16/2022
100110830		TAYLOR	MI		06/29/2023	5.250	40,868		549				75,000	05/16/2022
100110832		MAGNOLIA	TX		06/29/2023	11.375	515		558				189,000	05/10/2022
100110834		PHILADELPHIA	PA		06/29/2023	11.244	13,239		(68)				125,000	04/07/2023
100110836		GAINESVILLE	FL		06/29/2023	4.375	68,609		707				208,000	05/16/2022
100110838		RIVERDALE	IL		06/29/2023	2.000	38,603		1,010				120,000	05/15/2022
100110839		ST. LOUIS	MO		06/29/2023	9.950	14,868		(39)				30,000	04/07/2023
100110840		N LAUDERDALE	FL		06/29/2023	4.250	127,681		925				242,000	05/16/2022
100110841		PORT ARTHUR	TX		06/29/2023	4.500	31,322		576				130,000	04/16/2023
100110842		TAYLORSVILLE	NC		06/29/2023	9.950	65,942		(347)				155,000	05/16/2022
100110843		GRIFFIN	GA		06/29/2023	11.000	58,172		(142)				225,000	05/16/2022
100110844		TALLADEGA	AL		06/29/2023	10.840	64,316		(176)				71,000	05/16/2022
100110845		BOAZ	AL		06/29/2023	11.004	48,308		(426)				100,000	04/10/2023
100110846		MONTGOMERY	AL		06/29/2023	8.496	53,540		69				55,000	05/16/2022
100110848		MILWAUKEE	WI		06/29/2023	5.224	76,924		945				120,000	05/16/2022
100110849		WARNER ROBINS	GA		06/29/2023	9.504	98,026		(274)				166,000	05/16/2022
100110850		HOLLISTER	MO		06/29/2023	9.896	79,040		(277)				164,000	05/17/2022
100110851		BOX SPRINGS	GA		06/29/2023	3.750	32,969		2,932				90,500	05/18/2022
100110852		GREENSBORO	NC		06/29/2023	5.500	57,366		201				272,000	05/15/2022
100110853		PHILADELPHIA	PA		06/29/2023	3.175	20,214		567				65,000	02/22/2022
100110855		WILLOW SPRING	NC		06/29/2023	6.000	70,874		258				280,000	05/17/2022
100110856		CHESTERFIELD	SC		06/29/2023	8.480	3,533		291				91,000	04/10/2023
100110857		MUSKEGON	MI		06/29/2023	2.304	13,539		732				85,000	04/07/2023
100110858		DOTHAN	AL		06/29/2023	9.468	19,785		(72)				21,900	04/10/2023
100110859		ECORSE	MI		06/29/2023	8.170	22,989		92				50,000	04/08/2023
100110860		TENNILLE	GA		06/29/2023	9.984	83,925		(217)				135,000	05/16/2022
100110861		PLANT CITY	FL		06/29/2023	6.820	146,889		272				287,000	05/16/2022
100110863		MEMPHIS	TN		06/29/2023	11.600	62,305		(854)				138,840	05/15/2022
100110866		CORAL SPRINGS	FL		06/29/2023	7.375	10,020		132				150,000	04/07/2023
100110867		CARSON	VA		06/29/2023	8.000	91,035		81				162,000	05/17/2022
100110868		WAYNESVILLE	GA		06/29/2023	8.736	23,962		(12)				131,000	04/08/2023
100110870		LEESSUMMIT	MO		06/29/2023	9.840	147,076		(421)				325,000	05/16/2022
100110871		ATHENS	GA		06/29/2023	5.000	23,020		237				169,000	01/30/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110872		COLUMBIA	SC		06/29/2023	11.244	54,687		(370)				95,000	05/16/2022
100110873		HOUSTON	TX		06/29/2023	9.125	32,121		(137)				180,000	04/07/2023
100110874		CHANDLER	AZ		06/29/2023	5.750	199,148		1,778				390,000	05/16/2022
100110876		SAINT LOUIS	MO		06/29/2023	6.408	57,579		386				66,000	05/15/2022
100110878		SHELBY	AL		06/29/2023	5.784	59,216		231				176,900	05/15/2022
100110879		POUGHKEEPSIE	NY		06/29/2023	7.490	257,180		207				364,000	05/16/2022
100110880		SAINTLOUIS	MO		06/29/2023	8.875	44,070		(73)				85,000	04/07/2023
100110882		CHICAGO	IL		06/29/2023	5.000	112,369		803				295,000	05/14/2022
100110883		TALLAHASSEE	FL		06/29/2023	11.625	15,739		(62)				145,000	04/07/2023
100110885		CELORON	NY		06/29/2023	10.491	28,348		(64)				113,000	04/07/2023
100110886		HEATHSVILLE	VA		06/29/2023	7.250	2,229		(65)				89,000	04/18/2023
100110888		OGEMA	WI		06/29/2023	6.750	55,580		316				130,000	05/16/2022
100110889		DEWITT	NE		06/29/2023	13.383	20,694		(124)				30,000	04/08/2023
100110890		ACWORTH	GA		06/29/2023	6.500	115,986		(1,095)				345,900	05/16/2022
100110891		OAK FOREST	IL		06/29/2023	3.500	199,528		4,339				310,000	05/13/2022
100110893		GRIFTON	NC		06/29/2023	11.990	52,050		(679)				110,000	05/16/2022
100110894		KENTON	DE		06/29/2023	5.000	79,075		(1,039)				250,000	05/16/2022
100110895		ASHEVILLE	NC		06/29/2023	8.570	5,874		121				200,000	05/11/2022
100110898		MAXTON	NC		06/29/2023	12.000	42,192		(512)				329,000	04/12/2023
100110899		FRIENDSHIP	TN		06/29/2023	9.750	33,060		(76)				65,000	07/08/2022
100110901		LADY LAKE	FL		06/29/2023	7.500	3,794		87				207,900	04/07/2023
100110902		MIDVILLE	GA		06/29/2023	9.990	55,603		(207)				130,000	05/24/2022
100110904		PALMDALE	CA		06/29/2023	8.510	31,550		726				489,000	04/07/2023
100110905		GAINESVILLE	GA		06/29/2023	10.670	33,463		(340)				185,000	04/10/2023
100110906		NEWARK	OH		06/29/2023	12.440	74,703		(426)				76,000	05/16/2022
100110907		MAIDENROCK	WI		06/29/2023	7.000	99,366		222				112,200	05/16/2022
100110908		ELON COLLEGE	NC		06/29/2023	7.500	64,750		14				105,000	05/16/2022
100110910		TUSCALOOSA	AL		06/29/2023	7.625	76,949		157				405,000	05/16/2022
100110911		TOLEDO	OH		06/29/2023	8.500	8,171		61				69,000	04/07/2023
100110912		ALBANY	GA		06/29/2023	10.500	40,750		17				60,000	05/18/2022
100110914		DOUGLASVILLE	GA		06/29/2023	7.249	36,791		92				232,900	04/09/2023
100110915		AVERILL PARK	NY		06/29/2023	7.940	184		8,939				275,000	04/07/2023
100110916		MONTGOMERY	AL		06/29/2023	8.490	54,361		366				135,000	05/16/2022
100110918		CONNEAUT	OH		06/29/2023	7.980	13,051		38				26,000	04/07/2023
100110919		ELKHART	IN		06/29/2023	9.990	84,305		(263)				95,000	05/16/2022
100110920		ALTOONA	AL		06/29/2023	8.990	31,371		(95)				115,000	04/10/2023
100110922		IRWIN	PA		06/29/2023	8.689	74,719		1,201				56,000	05/14/2022
100110923		ROCK HILL	SC		06/29/2023	6.500	17,713		117				194,900	04/10/2023
100110924		LAGRANGE	GA		06/29/2023	6.000	65,754		889				105,000	05/16/2022
100110925		HAWLEY	PA		06/29/2023	9.240	159,476		(298)				285,000	05/16/2022
100110927		DILLWYN	VA		06/29/2023	10.000	60,050		(148)				184,000	05/23/2022
100110928		COLUMBIA	MO		06/29/2023	6.000	119,888		365				182,000	05/15/2022
100110929		SANGER	CA		06/29/2023	8.050	47,288		(17)				302,500	05/16/2022
100110930		SAN BERNARDINO	CA		06/29/2023	5.000	107,972		800				401,000	05/15/2022
100110933		GREEN COVE SP	FL		06/29/2023	8.040	35,518		191				105,000	07/22/2022
100110934		OCEANSIDE	CA		06/29/2023	6.500	305,633		390				770,000	05/15/2022
100110935		FORT LAUDERDALE	FL		06/29/2023	7.875	62,976		4,927				315,000	05/16/2022
100110936		SAVANNAH	GA		06/29/2023	14.890	9,957		(480)				215,000	04/07/2023
100110937		BENSON	AZ		06/29/2023	6.000	34,115		134				65,000	04/09/2023
100110938		SAINT CLAIR	PA		06/29/2023	8.200	19,123		41				68,000	04/08/2023
100110939		PORT HURON	MI		06/29/2023	5.750	13,182		102				122,900	04/07/2023
100110940		MORENO VALLEY	CA		06/29/2023	6.500	173,233		407				441,000	05/15/2022

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100110941		CONROE	TX		06/29/2023	5.750	27,850		225				158,000	04/07/2023
100110942		OCEANSIDE	CA		06/29/2023	6.500	310,899		445				800,000	05/16/2022
100110943		STUARTS DRAFT	VA		06/29/2023	11.294	41,432		(274)				245,000	05/23/2022
100110944		CLOVIS	NM		06/29/2023	7.380	68,096		80				146,000	05/18/2022
100110945		LEBANON	VA		06/29/2023	5.000	10,107		291				67,500	04/11/2023
100110949		BETHEL PARK	PA		06/29/2023	7.000	147,166		308				195,000	05/18/2022
100110950		YELM	WA		06/29/2023	4.870	52,101		362				383,000	05/16/2022
100110951		PALMDALE	CA		06/29/2023	5.770	228,493		617				515,000	05/16/2022
100110955		HAMPTON	VA		06/29/2023	7.500	90,380		46				200,000	05/16/2022
100110956		WAXHAW	NC		06/29/2023	3.125	49,823		2,306				429,000	05/16/2022
100110957		DEARBORN HTS	MI		06/29/2023	6.000	114,377		1,127				203,500	05/15/2022
100110958		NORTH AUGUSTA	SC		06/29/2023	9.520	42,247		(136)				138,000	04/09/2023
100110961		COLUMBUS	OH		06/29/2023	5.000	41,232		482				185,000	05/16/2022
100110962		HOLLIDAYSBURG	PA		06/29/2023	6.000	9,038		32				109,000	04/11/2023
100110964		SOUTHAMPTON	PA		06/29/2023	5.000	134,852		677				305,000	05/16/2022
100110965		ROUND ROCK	TX		06/29/2023	8.550	82,706		(351)				474,000	05/16/2022
100110966		LAWRENCEVILLE	GA		06/29/2023	4.750	43,921		772				165,000	05/14/2022
100110969		NAUGATUCK	CT		06/29/2023	7.750	51,234		445				262,000	05/16/2022
100110970		SALISBURY	NC		06/29/2023	11.300	15,086		(275)				175,000	04/09/2023
100110971		BALL GROUND	GA		06/29/2023	5.490	71,295		552				260,000	05/15/2022
100110972		TAYLOR	MI		06/29/2023	8.435	93,344		57				134,700	05/15/2022
100110973		PITTSBURGH	PA		06/29/2023	7.700	50,581		22				132,000	05/16/2022
100110976		WARNER ROBINS	GA		06/29/2023	8.379	9,897		34				180,000	04/07/2023
100110977		DOWNERS GROVE	IL		06/29/2023	5.750	205,023		1,356				382,000	05/14/2022
100110979		CHAPPELLS	SC		06/29/2023	12.250	42,643		(60)				155,000	04/08/2023
100110980		CEDAR HILL	TX		06/29/2023	6.000	146,620		639				695,000	05/16/2022
100110981		PLYMOUTH MEETING	PA		06/29/2023	6.000	102,726		841				300,000	05/14/2022
100110982		PASO ROBLES	CA		06/29/2023	6.000	184,391		1,215				619,000	05/13/2022
100110983		HIALEAH	FL		06/29/2023	3.500	62,095		931				440,000	07/20/2022
100110984		DULUTH	GA		06/29/2023	6.000	129,211		461				425,000	05/16/2022
100110986		JERSEY CITY	NJ		06/29/2023	6.640	54,249		350				650,000	05/15/2022
100110987		BROOKSVILLE	FL		06/29/2023	7.500	14,038		152				210,000	04/07/2023
100110989		DAVENPORT	FL		06/29/2023	6.500	132,850		265				286,000	05/16/2022
100110991		JANESVILLE	WI		06/29/2023	6.500	36,842		82				147,000	04/07/2023
100110992		FRANKLIN	KY		06/29/2023	6.230	44,167		278				82,000	05/18/2022
100110994		OKLAHOMA CITY	OK		06/29/2023	9.250	57,032		(215)				104,000	05/15/2022
100110995		WOODBRIDGE	VA		06/29/2023	6.500	251,149		494				590,000	05/16/2022
100110997		DENVER	CO		06/29/2023	3.125	188,092		4,150				450,000	05/15/2022
100110999		ALVIN	TX		06/29/2023	6.750	64,450		268				205,000	05/14/2022
100111000		EAST SAINT LOUIS	IL		06/29/2023	4.900	19,420		485				65,000	04/08/2023
100111001		OVIEDO	FL		06/29/2023	4.000	134,777		899				335,000	05/16/2022
100111002		ANDERSON	IN		06/29/2023	9.950	70,013		(570)				181,000	05/15/2022
100111003		NATHALIE	VA		06/29/2023	8.330	23,203		(50)				78,000	04/11/2023
100111005		HAMPTON	VA		06/29/2023	11.375	111,585		(317)				219,000	05/16/2022
100111007		WICHITA	KS		06/29/2023	8.000	8,106		228				120,000	04/10/2023
100111008		PALMETTO	FL		06/29/2023	6.000	105,460		747				320,000	05/16/2022
100111009		WAPELLO	IA		06/29/2023	8.650	49,959		(45)				78,900	04/16/2023
100111011		RICHMOND	MO		06/29/2023	7.375	14,397		159				119,000	04/12/2023
100111012		CLEVELAND	OH		06/29/2023	7.850	32,935		4				60,000	04/07/2023
100111013		RNCHO CUCAMONGA	CA		06/29/2023	7.140	90,494		253				565,000	05/16/2022
100111014		CORINTH	ME		06/29/2023	7.875	53,095		469				130,000	05/16/2022
100111015		WAUKEGAN	IL		06/29/2023	4.500	98,985		2,635				172,000	05/16/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111016		SAN ANGELO	TX		06/29/2023	10.000	40,284		(156)				182,000	04/11/2023
100111017		MESA	AZ		06/29/2023	6.500	146,596		226				425,000	05/16/2022
100111018		PHOENIX	AZ		06/29/2023	6.875	46,935		161				255,000	05/16/2022
100111019		CATHEDRAL CITY	CA		06/29/2023	6.500	148,637		990				214,900	05/14/2022
100111021		SOUTHEAST	NY		06/29/2023	5.990	21,402		550				425,000	04/13/2023
100111022		SAN FRANCISCO	CA		06/29/2023	3.000	9,109		1,040				1,230,000	04/07/2023
100111024		TAYLOR	MI		06/29/2023	8.860	49,868		(30)				120,000	05/16/2022
100111026		ABERDEEN	WA		06/29/2023	7.700	39,700		62				450,000	05/16/2022
100111027		DETROIT	MI		06/29/2023	7.250	43,284		55				245,000	04/07/2023
100111028		WHITE OAK	PA		06/29/2023	7.150	59,137		95				155,000	05/16/2022
100111030		OAKLAND	CA		06/29/2023	7.875	105,188		1,043				790,000	05/14/2022
100111032		TULSA	OK		06/29/2023	7.000	6,690		(38)				177,000	04/10/2023
100111033		BUXTON	ME		06/29/2023	6.000	4,759		139				375,000	04/10/2023
100111034		MOUNT MORRIS	MI		06/29/2023	7.091	38,536		123				115,000	04/07/2023
100111036		HOBART	IN		06/29/2023	6.250	17,547		218				36,589	04/07/2023
100111038		LITHONIA	GA		06/29/2023	7.250	48,781		222				223,000	05/16/2022
100111039		SALINEVILLE	OH		06/29/2023	5.500	40,909		268				80,000	04/10/2023
100111040		LANSING	MI		06/29/2023	4.000	55,083		580				130,000	05/15/2022
100111041		ROCK CITY	IL		06/29/2023	4.125	132,485		1,906				268,500	05/16/2022
100111042		LA PUENTE	CA		06/29/2023	6.500	285,307		364				735,000	05/16/2022
100111043		SACRAMENTO	CA		06/29/2023	4.750	66,104		481				390,000	05/13/2022
100111045		WEST BERLIN	NJ		06/29/2023	6.000	151,308		592				199,000	05/16/2022
100111047		SADDLE BROOK	NJ		06/29/2023	5.500	254,052		788				600,000	05/14/2022
100111048		OVERLAND PARK	KS		06/29/2023	6.500	77,017		738				295,000	05/14/2022
100111049		MOUNT ARLINGTON	NJ		06/29/2023	6.000	315,609		1,632				495,000	05/17/2022
100111050		MINERVA	NY		06/29/2023	4.625	77,005		662				139,000	05/15/2022
100111051		OCEAN GROVE	NJ		06/29/2023	5.500	287,777		1,418				675,000	05/17/2022
100111052		DALLAS	TX		06/29/2023	6.000	65,190		181				220,000	05/16/2022
100111053		COHOES	NY		06/29/2023	6.000	98,528		378				185,000	05/18/2022
100111055		SAINT ALBANS	NY		06/29/2023	4.875	298,978		1,308				630,000	05/15/2022
100111056		BRADENTON	FL		06/29/2023	4.000	74,763		748				215,000	05/16/2022
100111058		MADISON	AL		06/29/2023	6.750	49,735		144				230,000	05/16/2022
100111059		SAN ANTONIO	TX		06/29/2023	7.750	34,267		34				220,000	04/08/2023
100111063		MEMPHIS	TN		06/29/2023	8.250	29,654		(23)				104,000	04/07/2023
100111064		WILDWOOD	NJ		06/29/2023	3.375	57,979		973				425,000	04/07/2023
100111066		STATEN ISLAND	NY		06/29/2023	4.080	140,431		1,225				490,000	05/14/2022
100111067		WEST BEND	WI		06/29/2023	11.980	103,523		(553)				195,000	05/15/2022
100111068		LOS ANGELES	CA		06/29/2023	3.375	238,668		2,790				741,500	05/14/2022
100111069		SANTA MARIA	CA		06/29/2023	4.620	231,192		1,372				437,500	05/15/2022
100111071		CROSS	SC		06/29/2023	4.950	29,441		218				260,000	04/12/2023
100111073		BUFFALO	NY		06/29/2023	5.375	37,027		316				100,000	04/07/2023
100111074		DALY CITY	CA		06/29/2023	4.375	471,922		3,191				1,305,000	05/15/2022
100111075		HAVERHILL	MA		06/29/2023	3.500	162,899		1,976				370,000	05/16/2022
100111076		LAKE FOREST	CA		06/29/2023	6.226	471,101		828				1,250,000	05/16/2022
100111077		JACKSONVILLE	FL		06/29/2023	10.250	133,860		(428)				170,000	05/14/2022
100111079		COLUMBUA	OH		06/29/2023	4.490	88,000		607				235,000	05/16/2022
100111080		RIVERSIDE	CA		06/29/2023	6.500	197,034		317				444,000	05/15/2022
100111083		HESPERIA	CA		06/29/2023	6.250	175,425		479				385,000	05/16/2022
100111084		EL PASO	TX		06/29/2023	5.500	77,031		141				310,000	05/16/2022
100111086		WOODRUFF	SC		06/29/2023	10.250	30,794		(398)				230,000	04/11/2023
100111087		ALEXANDRIA	IN		06/29/2023	9.450	24,514		(103)				139,000	04/17/2023
100111088		PHOENIX	AZ		06/29/2023	5.950	31,275		104				319,000	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111089		MARIETTA	GA		06/29/2023	7.350	391,958		506				541,000	05/15/2022
100111091		ROXBURY	CT		06/29/2023	5.440	242,543		1,173				330,000	05/15/2022
100111092		LAURIUM	MI		06/29/2023	8.730	35,542		(60)				75,000	04/09/2023
100111094		SHERMAN OAKS	CA		06/29/2023	6.500	540,751		715				1,700,000	05/16/2022
100111095		SAVANNAH	GA		06/29/2023	6.590	97,234		643				239,933	05/16/2022
100111098		OXNARD	CA		06/29/2023	3.750	160,575		2,089				639,000	05/14/2022
100111099		BLOOMINGTON	CA		06/29/2023	6.108	93,276		246				456,000	05/15/2022
100111100		FRAKES	KY		06/29/2023	9.450	67,167		(377)				50,000	05/19/2022
100111101		HOSTETTER	PA		06/29/2023	7.000	58,547		163				98,000	05/17/2022
100111102		LIMA	OH		06/29/2023	8.500	42,670		78				68,700	04/11/2023
100111104		THE COLONY	TX		06/29/2023	10.740	70,917		(464)				320,000	05/14/2022
100111106		NEW HAVEN	MI		06/29/2023	8.000	94,266		(23)				200,000	05/14/2022
100111107		MILLVILLE	NJ		06/29/2023	5.990	94,555		344				155,000	05/16/2022
100111108		CHERRY CREEK	NY		06/29/2023	9.319	47,971		(3)				129,000	05/18/2022
100111110		SCRANTON	PA		06/29/2023	7.790	53,062		114				63,000	05/16/2022
100111112		NEW HAVEN	CT		06/29/2023	2.000	131,695		3,220				290,000	05/15/2022
100111113		DOLTON	IL		06/29/2023	4.875	74,753		852				117,000	05/16/2022
100111114		ORLANDO	FL		06/29/2023	4.250	97,098		1,212				320,000	05/15/2022
100111115		CLEVELAND	NC		06/29/2023	5.000	32,072		710				95,000	04/10/2023
100111117		CRYSTAL LAKE	IL		06/29/2023	2.714	140,619		2,684				250,000	05/14/2022
100111118		ANAHEIM	CA		06/29/2023	7.500	413,605		88				950,000	05/14/2022
100111119		RANCHO CUCAMONGA	CA		06/29/2023	3.750	307,365		2,756				710,000	05/16/2022
100111121		PINE HILL	NJ		06/29/2023	2.000	111,205		2,846				255,000	05/17/2022
100111122		THOMASTON	CT		06/29/2023	3.000	95,004		2,319				185,000	05/16/2022
100111123		LOXAHATCHEE	FL		06/29/2023	3.000	178,119		2,302				570,000	05/15/2022
100111126		HIGHLANDS RANCH	CO		06/29/2023	7.875	134,082		99				640,000	05/16/2022
100111127		MUSCLE SHOALS	AL		06/29/2023	9.978	21,875		(212)				119,000	04/11/2023
100111131		STOCKTON	CA		06/29/2023	9.440	73,618		(194)				375,000	05/17/2022
100111133		MURPHYSBORO	IL		06/29/2023	9.420	6,887		(52)				43,000	04/11/2023
100111134		TUSCALOOSA	AL		06/29/2023	11.798	6,890		(84)				95,000	04/07/2023
100111135		CHICAGO	IL		06/29/2023	5.125	152,819		645				222,000	05/15/2022
100111136		ROME	GA		06/29/2023	4.240	26,330		524				77,000	03/07/2022
100111137		HALEYVILLE	AL		06/29/2023	9.541	1,072		11				140,000	04/10/2023
100111138		RIGBY	ID		06/29/2023	6.816	47,939		270				270,000	05/15/2022
100111139		MILLPORT	NY		06/29/2023	10.530	15,616		138				98,000	04/11/2023
100111140		DOVER	DE		06/29/2023	4.125	103,412		730				340,000	05/18/2022
100111141		WINDSOR LOCKS	CT		06/29/2023	4.000	99,470		2,562				230,000	05/16/2022
100111143		TAHLEQUAH	OK		06/29/2023	8.250	5,494		57				128,000	04/11/2023
100111144		CEDAR GROVE	NJ		06/29/2023	3.875	232,108		3,273				550,000	05/20/2022
100111147		BETHLEHEM	PA		06/29/2023	5.599	31,923		395				171,000	04/07/2023
100111148		MEMPHIS	TN		06/29/2023	11.780	11,322		(135)				48,000	12/28/2021
100111152		TIPTONVILLE	TN		06/29/2023	9.139	5,843		4				75,000	04/12/2023
100111153		JACKSONVILLE	NC		06/29/2023	8.820	87,709		(121)				110,000	05/21/2022
100111154		GLOVERSVILLE	NY		06/29/2023	1.999	19,839		1,643				114,000	12/09/2021
100111155		CHASE MILLS	NY		06/29/2023	3.900	41,752		1,185				175,000	05/16/2022
100111156		DESTREHAN	LA		06/29/2023	4.190	40,728		775				195,000	05/16/2022
100111157		MEMPHIS	TN		06/29/2023	7.375	52,003		148				70,717	05/15/2022
100111158		MACON	GA		06/29/2023	5.500	18,128		367				50,000	04/07/2023
100111159		ERIE	PA		06/29/2023	7.125	57,601		591				52,000	10/19/2022
100111160		ALLENTOWN	PA		06/29/2023	5.500	22,758		266				187,000	04/08/2023
100111161		BIRMINGHAM	AL		06/29/2023	5.000	42,326		616				65,500	05/20/2022
100111162		HONESDALE	PA		06/29/2023	5.500	43,452		314				185,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111163		MEMPHIS	TN		06/29/2023	3.750	54,543		570				144,000	05/15/2022
100111166		ADAMS	MN		06/29/2023	4.375	202,026		1,832				420,000	05/16/2022
100111167		BOYNE CITY	MI		06/29/2023	4.375	117,175		1,190				270,000	05/17/2022
100111168		GARDNERVILLE	NV		06/29/2023	4.000	183,702		1,426				680,000	05/16/2022
100111169		CANTON	MI		06/29/2023	4.000	75,144		981				176,000	05/16/2022
100111170		UNIVERSITY PARK	IL		06/29/2023	2.000	57,502		1,552				218,000	05/16/2022
100111171		ELYRIA	OH		06/29/2023	3.500	45,946		608				120,000	05/13/2022
100111172		OWINGS MILLS	MD		06/29/2023	4.625	268,836		1,896				475,000	05/13/2022
100111173		JACKSON	TN		06/29/2023	5.000	55,448		245				190,000	05/16/2022
100111174		ELKTON	MD		06/29/2023	4.750	91,289		643				174,548	05/16/2022
100111178		ELMWOOD PARK	IL		06/29/2023	5.000	186,098		1,544				312,000	05/16/2022
100111179		MCCOOLE	MD		06/29/2023	4.000	74,904		898				185,000	05/25/2022
100111180		RENTON	WA		06/29/2023	3.625	180,459		1,527				750,000	05/16/2022
100111182		EASTON	PA		06/29/2023	4.625	72,900		645				147,000	05/15/2022
100111183		HOLLYWOOD	FL		06/29/2023	4.375	212,256		2,428				650,000	05/16/2022
100111184		CHICAGO	IL		06/29/2023	7.000	67,214		47				105,000	05/14/2022
100111185		WIXOM	MI		06/29/2023	4.000	77,823		697				231,000	05/23/2022
100111186		HAINES CITY	FL		06/29/2023	4.625	124,995		1,186				288,000	05/16/2022
100111189		TAYLORS	SC		06/29/2023	4.625	74,895		1,325				245,000	05/16/2022
100111190		LAS VEGAS	NV		06/29/2023	3.500	132,907		1,253				320,000	05/14/2022
100111191		WAPPINGERS FALLS	NY		06/29/2023	4.750	103,977		1,243				165,000	05/13/2022
100111192		LYNBROOK	NY		06/29/2023	3.500	200,633		2,362				535,000	05/15/2022
100111193		SPRINGFIELD	PA		06/29/2023	4.000	142,843		1,242				325,000	05/14/2022
100111194		SANFORD	FL		06/29/2023	3.375	124,422		1,721				272,000	05/16/2022
100111196		MIAMI	FL		06/29/2023	4.000	117,402		378				340,000	10/04/2022
100111197		JOLIET	IL		06/29/2023	3.000	97,222		3,347				250,000	05/14/2022
100111198		WARREN	MI		06/29/2023	5.375	79,056		534				170,000	05/15/2022
100111199		CAMBY	IN		06/29/2023	5.500	33,171		149				235,500	04/10/2023
100111200		TOLLESON	AZ		06/29/2023	5.250	69,428		341				378,000	05/16/2022
100111201		DAVISON	MI		06/29/2023	4.500	123,199		949				270,000	05/16/2022
100111202		MARSHALLTOWN	IA		06/29/2023	4.625	52,862		348				110,000	05/17/2022
100111203		SACRAMENTO	CA		06/29/2023	5.990	22,348		374				410,000	04/08/2023
100111204		HASBROUCK HEIGHTS	NJ		06/29/2023	5.990	38,207		324				640,000	04/10/2023
100111205		NEW ORLEANS	LA		06/29/2023	5.875	28,445		259				440,000	04/11/2023
100111206		CHICAGO	IL		06/29/2023	4.000	119,499		1,326				400,000	05/16/2022
100111207		KATY	TX		06/29/2023	5.730	51,050		407				259,487	05/16/2022
100111208		SANTA MARIA	CA		06/29/2023	5.750	3,275		227				700,000	04/10/2023
100111209		PLAINS	MT		06/29/2023	4.500	127,140		776				400,000	05/17/2022
100111210		ORANGE	CA		06/29/2023	5.970	14,328		344				920,000	04/07/2023
100111213		AURORA	IN		06/29/2023	5.750	19,758		138				170,000	04/07/2023
100111214		KATY	TX		06/29/2023	5.900	28,603		242				282,000	04/07/2023
100111215		NORTH PALM BEACH	FL		06/29/2023	5.975	38,241		313				428,000	04/07/2023
100111217		PETALUMA	CA		06/29/2023	5.540	21,187		309				560,000	04/08/2023
100111218		DRUMMONDS	TN		06/29/2023	5.500	34,548		463				170,000	04/10/2023
100111220		COMPTON	CA		06/29/2023	5.680	5,753		205				560,000	04/09/2023
100111221		PHOENIX	AZ		06/29/2023	5.340	29,784		416				295,000	04/08/2023
100111222		FAIRFAX	VA		06/29/2023	5.510	17,788		471				780,000	04/08/2023
100111223		READING	MI		06/29/2023	5.375	42,717		469				150,000	05/15/2022
100111224		Richmond	CA		06/29/2023	5.730	40,103		386				815,000	04/07/2023
100111226		ANTIOCH	CA		06/29/2023	5.850	31,630		384				425,000	04/10/2023
100111227		CLEARWATER	FL		06/29/2023	5.330	9,350		289				410,000	04/09/2023
100111228		SIMI VALLEY	CA		06/29/2023	5.860	76,301		743				770,000	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111229		EVERETT	WA		06/29/2023	5.710	22,367		329				630,000	04/08/2023
100111230		CALEXICO	CA		06/29/2023	4.625	112,430		897				325,000	05/14/2022
100111232		SUN CITY WEST	AZ		06/29/2023	5.280	34,063		401				313,000	04/10/2023
100111233		BRYN MAWR	PA		06/29/2023	5.660	42,178		423				332,000	05/14/2022
100111234		DELRAY BEACH	FL		06/29/2023	5.430	15,609		171				204,752	04/10/2023
100111235		BELLEVUE	WA		06/29/2023	5.430	23,093		303				450,000	04/08/2023
100111236		PATERSON	NJ		06/29/2023	5.750	176,986		471				325,000	05/15/2022
100111237		NORTHRIDGE	CA		06/29/2023	5.540	15,761		375				855,000	04/08/2023
100111239		WEST DES MOINES	IA		06/29/2023	4.375	164,343		1,064				324,000	05/15/2022
100111240		ASBURY PARK	NJ		06/29/2023	5.350	29,686		304				355,000	04/08/2023
100111241		BOCA RATON	FL		06/29/2023	5.900	29,377		208				520,000	04/09/2023
100111242		SOUTHBURY	CT		06/29/2023	5.740	36,391		438				235,000	04/08/2023
100111243		HOUSTON	TX		06/29/2023	5.800	22,877		193				170,000	04/08/2023
100111244		OCEANSIDE	CA		06/29/2023	5.970	16,312		183				695,000	04/07/2023
100111245		TUCSON	AZ		06/29/2023	5.750	21,076		219				300,000	04/08/2023
100111246		COLUMBIA	MD		06/29/2023	5.990	24,641		243				310,000	04/07/2023
100111247		THORNTON	CO		06/29/2023	5.550	15,231		470				395,000	04/07/2023
100111248		CLEVELAND	OH		06/29/2023	5.875	16,295		219				192,000	04/08/2023
100111251		KENOSHA	WI		06/29/2023	11.750	136,906		(223)				127,000	05/15/2022
100111253		COLUMBUS	OH		06/29/2023	9.500	19,427		(153)				108,000	04/07/2023
100111254		GRACEVILLE	FL		06/29/2023	9.150	99,557		(326)				135,000	05/16/2022
100111255		CHICAGO HEIGHTS	IL		06/29/2023	11.375	105,335		(237)				100,000	05/16/2022
100111256		INDIANAPOLIS	IN		06/29/2023	7.625	42,441		350				248,000	05/16/2022
100111257		PETERSBURG	IN		06/29/2023	9.400	68,936		(267)				132,000	05/14/2022
100111262		ANNISTON	AL		06/29/2023	8.850	42,702		(164)				131,823	04/09/2023
100111263		CHULA VISTA	CA		06/29/2023	6.500	261,749		358				640,000	05/14/2022
100111264		HEMET	CA		06/29/2023	7.740	29,179		6				314,000	04/07/2023
100111265		PARK RIDGE	IL		06/29/2023	3.875	85,118		825				455,000	05/14/2022
100111267		CLINTON	SC		06/29/2023	9.750	24,671		(162)				125,000	04/09/2023
100111268		BRIDGETON	MO		06/29/2023	7.100	141,098		240				230,000	05/15/2022
100111269		SAVANNAH	GA		06/29/2023	7.500	38,375		313				265,000	04/08/2023
100111270		ATLANTA	GA		06/29/2023	6.500	40,456		256				160,000	04/07/2023
100111271		WEST LIBERTY	KY		06/29/2023	4.875	50,142		419				87,500	05/17/2022
100111272		SHAKOPEE	MN		06/29/2023	3.000	98,504		2,628				370,000	05/16/2022
100111273		KALAMAZOO	MI		06/29/2023	11.875	48,568		(144)				130,500	04/09/2023
100111275		NEWBURGH HEIGHTS	OH		06/29/2023	7.250	40,641		57				144,000	04/07/2023
100111276		TROY	AL		06/29/2023	8.510	46,142		(130)				128,900	05/14/2022
100111277		GREENWOOD	SC		06/29/2023	7.000	89,466		67				182,000	05/16/2022
100111278		KANSAS CITY	MO		06/29/2023	7.125	53,548		161				90,000	05/15/2022
100111280		CHICAGO	IL		06/29/2023	8.000	486		46				279,000	04/07/2023
100111281		PHILADELPHIA	PA		06/29/2023	3.875	25,549		359				125,000	04/08/2023
100111282		PITTSBURGH	PA		06/29/2023	13.375	30,329		(395)				70,000	11/03/2022
100111285		DIX HILLS	NY		06/29/2023	6.125	869,693		7,521				910,000	05/16/2022
100111287		LAKE SUZY	FL		06/29/2023	4.750	24,600		239				145,000	04/10/2023
100111290		CONCORD	CA		06/29/2023	7.175	232,987		324				760,000	04/07/2023
100111292		LITTLE ROCK	AR		06/29/2023	8.600	68,937		(109)				115,000	05/16/2022
100111294		JACKSONVILLE	FL		06/29/2023	6.500	137,781		336				215,000	05/14/2022
100111295		FALLBROOK	CA		06/29/2023	6.250	112,009		636				685,000	05/16/2022
100111297		YOUNGSTOWN	OH		06/29/2023	6.430	41,075		164				45,000	04/08/2023
100111299		CHULA VISTA	CA		06/29/2023	6.500	310,516		507				715,000	05/16/2022
100111301		BRIDGEPORT	CT		06/29/2023	5.750	117,276		(388)				75,000	05/15/2022
100111302		MCALLEN	TX		06/29/2023	11.625	121,462		(562)				205,000	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111303		WHEELING	WV		06/29/2023	13.500	16,506		330				35,073	07/01/2021
100111304		MARTINSBURG	WV		06/29/2023	4.250	206,055		1,866				407,540	05/12/2022
100111305		PORT HURON	MI		06/29/2023	6.500	82,085		313				215,000	02/03/2021
100111308		FORT LAUDERDALE	FL		06/29/2023	6.250	73,566		706				275,000	05/13/2022
100111310		FRANKLIN	VA		06/29/2023	8.250	73,207		(97)				130,000	05/16/2022
100111311		RED SPRINGS	NC		06/29/2023	12.400	25,850		(170)				55,000	04/07/2023
100111312		BLUFFTON	SC		06/29/2023	7.100	164,230		362				400,000	05/16/2022
100111314		CHAPMAN	NE		06/29/2023	5.375	42,853		420				83,000	05/15/2022
100111315		TUSCALOOSA	AL		06/29/2023	11.300	34,848		(494)				60,000	04/07/2023
100111316		CHICAGO	IL		06/29/2023	8.125	120,863		435				675,000	05/14/2022
100111317		CAMDENTON	MO		06/29/2023	10.875	187,563		(197)				300,000	05/16/2022
100111318		SANDSTONE	WV		06/29/2023	12.625	13,825		(241)				66,000	01/20/2017
100111319		BALTIMORE	MD		06/29/2023	11.750	119,468		(429)				182,500	05/16/2022
100111320		MONTAGUE	NJ		06/29/2023	9.050	39,971		(143)				135,000	04/12/2023
100111321		OCALA	FL		06/29/2023	7.616	44,527		46				185,000	04/07/2023
100111323		SCRANTON	PA		06/29/2023	9.813	75,466		(302)				76,000	05/15/2022
100111324		DREXEL HILL	PA		06/29/2023	4.000	88,054		1,850				238,500	05/15/2022
100111325		MUSKOGEE	OK		06/29/2023	10.750	64,591		(207)				56,000	05/16/2022
100111326		MOORESVILLE	NC		06/29/2023	6.250	9,436		1,071				430,000	05/16/2022
100111327		RICHTON PARK	IL		06/29/2023	2.000	110,565		2,356				310,000	05/16/2022
100111330		DECATUR	IL		06/29/2023	6.080	97,892		612				113,900	05/16/2022
100111331		TUCSON	AZ		06/29/2023	4.125	74,830		514				183,000	10/13/2022
100111332		LEVITTOWN	PA		06/29/2023	6.750	135,537		335				345,000	05/16/2022
100111333		POMPANO BEACH	FL		06/29/2023	4.000	101,424		1,347				319,000	05/16/2022
100111334		MAPLE GROVE	MN		06/29/2023	4.125	103,893		956				260,000	05/15/2022
100111335		PORT RICHEY	FL		06/29/2023	7.950	27,322		(15)				209,000	04/10/2023
100111336		KANNAPOLIS	NC		06/29/2023	12.875	50,844		(62)				190,000	05/14/2022
100111339		NORTH MIAMI	FL		06/29/2023	6.500	119,269		258				216,000	05/16/2022
100111341		MOBILE	AL		06/29/2023	4.375	10,579		583				140,375	04/07/2023
100111342		TULARE	CA		06/29/2023	6.500	115,177		213				195,000	05/16/2022
100111343		SAINT LOUIS	MO		06/29/2023	10.020	19,075		(102)				85,000	04/07/2023
100111344		CORAL GABLES	FL		06/29/2023	6.250	265,974		1,551				1,350,000	05/16/2022
100111346		CATONSVILLE	MD		06/29/2023	6.000	178,719		548				340,000	05/14/2022
100111347		LAKEWOOD	WA		06/29/2023	4.500	245,511		1,364				632,500	05/16/2022
100111349		EMERSON	NJ		06/29/2023	8.750	210,673		886				830,000	05/15/2022
100111351		CHICAGO	IL		06/29/2023	4.625	61,683		677				240,000	05/16/2022
100111353		RANDOLPH	AL		06/29/2023	8.480	16,697		(29)				100,200	04/08/2023
100111355		PINEVILLE	NC		06/29/2023	7.900	3,464		209				335,000	04/07/2023
100111357		BENSON	AZ		06/29/2023	8.340	23,840		(6)				175,000	04/09/2023
100111358		SAN JOSE	CA		06/29/2023	6.382	181,108		318				528,000	05/14/2022
100111360		LYNWOOD	IL		06/29/2023	5.875	151,960		1,537				213,000	05/14/2022
100111361		GREENWOOD	IN		06/29/2023	8.500	79,415		(223)				163,000	05/16/2022
100111363		HAYWARD	CA		06/29/2023	6.720	228,789		973				987,000	05/16/2022
100111364		BROOKFIELD	WI		06/29/2023	11.125	278,436		(317)				415,000	05/14/2022
100111366		ROCKY MOUNT	VA		06/29/2023	8.000	13,331		11				82,000	04/09/2023
100111367		LIVERPOOL	PA		06/29/2023	7.500	133,408		190				179,900	05/14/2022
100111369		DOYLESTOWN	PA		06/29/2023	7.650	57,280		76				700,000	05/16/2022
100111370		MIAMI	FL		06/29/2023	6.760	229,473		1,039				619,000	05/16/2022
100111371		AKRON	OH		06/29/2023	9.375	9,209		44				67,000	04/07/2023
100111373		KANSAS CITY	MO		06/29/2023	6.490	51,259		231				100,000	05/14/2022
100111374		ASTORIA	NY		06/29/2023	9.386	66,152		3,317				860,000	05/16/2022
100111375		DETROIT	MI		06/29/2023	9.640	40,881		(267)				80,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111376		CHARLOTTE	NC		06/29/2023	8.000	6,992		82				275,000	04/07/2023
100111377		PITCAIRA	PA		06/29/2023	9.000	8,648		(36)				60,000	04/09/2023
100111381		SHELLMAN	GA		06/29/2023	8.799	58,614		(100)				121,000	05/16/2022
100111382		NORTHRIDGE	CA		06/29/2023	6.500	802,033		1,174				2,100,000	05/16/2022
100111384		PROSPECT PARK	NJ		06/29/2023	6.000	247,730		931				396,000	05/15/2022
100111388		DELRAY BEACH	FL		06/29/2023	6.500	179,860		383				360,000	05/16/2022
100111389		BAYBORO	NC		06/29/2023	11.440	9,555		(156)				53,000	04/11/2023
100111390		FREEDOM	PA		06/29/2023	6.500	89,454		272				135,900	05/16/2022
100111391		STOCKTON	CA		06/29/2023	6.227	122,310		322				425,000	05/14/2022
100111392		PATERSON	NJ		06/29/2023	5.500	297,451		9,644				390,000	05/16/2022
100111393		STREAMWOOD	IL		06/29/2023	8.854	212,773		(174)				274,000	05/14/2022
100111394		DAYTON	OH		06/29/2023	6.000	171,672		874				440,000	05/15/2022
100111396		MONTGOMERY	AL		06/29/2023	7.500	50,730		103				50,000	05/14/2022
100111397		PHOENIX	AZ		06/29/2023	5.900	150,602		448				345,000	05/16/2022
100111398		IRVINE	CA		06/29/2023	4.625	448,906		4,702				1,700,000	06/02/2022
100111399		MEMPHIS	TN		06/29/2023	4.375	93,415		599				260,000	06/02/2022
100111407		CHICAGO	IL		06/29/2023	3.750	22,326		882				70,000	06/03/2022
100111408		REDFORD	MI		06/29/2023	2.750	59,251		1,021				150,000	06/03/2022
100111409		ANDOVER	MN		06/29/2023	3.990	146,901		8,214				576,000	06/03/2022
100111411		GARFIELD	NJ		06/29/2023	2.875	166,019		2,607				780,000	06/04/2022
100111412		PENSACOLA	FL		06/29/2023	4.830	124,769		602				335,000	06/02/2022
100111414		JESUP	GA		06/29/2023	3.990	59,703		960				128,000	06/04/2022
100111418		NEWPORT NEWS	VA		06/29/2023	2.875	92,896		1,149				240,000	06/07/2022
100111419		REEDSVILLE	WI		06/29/2023	4.625	144,638		1,044				329,000	06/02/2022
100111420		KILLINGWORTH	CT		06/29/2023	2.750	117,209		2,033				250,000	06/06/2022
100111423		NEWPORT NEWS	VA		06/29/2023	2.875	36,198		541				100,000	06/14/2022
100111425		MANHASSET	NY		06/29/2023	4.910	228,438		2,323				1,550,000	06/09/2022
100111426		STEVENSON RANCH	CA		06/29/2023	4.750	456,685		2,551				1,215,000	06/03/2022
100111429		VALLEY STREAM	NY		06/29/2023	4.610	99,382		481				531,000	06/01/2022
100111430		ALPHARETTA	GA		06/29/2023	3.875	113,933		953				456,000	06/03/2022
100111432		MENIFEE	CA		06/29/2023	4.500	201,940		821				670,000	06/02/2022
100111433		ELIZABETHTOWN	NC		06/29/2023	4.875	54,060		390				99,000	06/10/2022
100111434		YPSILANTI	MI		06/29/2023	4.750	58,287		267				205,000	06/02/2022
100111435		POMPANO BEACH	FL		06/29/2023	4.750	151,153		738				390,000	06/03/2022
100111437		COVINGTON	GA		06/29/2023	4.750	308,282		1,227				552,000	06/07/2022
100111439		MC LEANSVILLE	NC		06/29/2023	3.990	81,981		849				330,000	06/01/2022
100111441		ROME	GA		06/29/2023	4.250	73,369		1,127				370,000	06/10/2022
100111443		WASHINGTON	DC		06/29/2023	3.125	82,643		1,137				192,000	06/08/2022
100111444		CLEVELAND	OH		06/29/2023	2.875	39,790		552				249,900	06/03/2022
100111445		KNOXVILLE	TN		06/29/2023	4.990	130,408		666				330,500	06/03/2022
100111446		CLEVELAND	OH		06/29/2023	2.875	38,193		537				315,000	06/04/2022
100111448		BALTIMORE	MD		06/29/2023	3.125	107,977		1,274				270,000	06/03/2022
100111449		SPARKS	NV		06/29/2023	4.875	178,556		639				600,000	06/02/2022
100111451		TEMPLE HILLS	MD		06/29/2023	4.750	209,148		1,092				452,000	06/04/2022
100111452		LOWELL	MI		06/29/2023	2.875	61,027		829				320,000	06/05/2022
100111453		CENTREVILLE	VA		06/29/2023	2.875	97,857		1,142				290,000	06/10/2022
100111455		SAN DIEGO	CA		06/29/2023	2.875	165,997		1,744				645,000	06/03/2022
100111457		PORTSMOUTH	VA		06/29/2023	2.750	88,823		1,497				200,000	06/02/2022
100111458		HALLANDALE	FL		06/29/2023	2.875	124,070		1,763				370,000	06/14/2022
100111459		MEMPHIS	TN		06/29/2023	2.875	90,875		852				394,000	06/09/2022
100111461		KENOSHA	WI		06/29/2023	2.875	73,626		1,066				176,000	06/02/2022
100111462		LEAWOOD	KS		06/29/2023	4.250	251,671		2,587				650,000	06/09/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111465		VACAVILLE	CA		06/29/2023	2.750	211,620		3,047				570,000	06/01/2022
100111467		ASHLAND	OR		06/29/2023	2.875	150,563		1,749				510,000	06/12/2022
100111469		FAIRVIEW	OR		06/29/2023	2.875	229,686		3,024				440,000	06/05/2022
100111470		MESA	AZ		06/29/2023	4.140	107,805		641				490,000	06/02/2022
100111471		SUTTER CREEK	CA		06/29/2023	2.875	157,882		1,882				350,000	06/06/2022
100111475		STAMFORD	CT		06/29/2023	4.250	66,182		403				204,000	06/09/2022
100111476		ARLINGTON	TX		06/29/2023	3.440	137,716		1,468				390,000	06/04/2022
100111478		FORT WASHINGTON	MD		06/29/2023	4.375	116,917		513				647,000	06/02/2022
100111479		SOMERSET	NJ		06/29/2023	3.625	161,369		1,953				365,000	06/03/2022
100111480		BRONX	NY		06/29/2023	6.000	300,178		(195)				2,450,000	06/01/2022
100111481		KATY	TX		06/29/2023	4.125	55,355		1,561				245,000	06/02/2022
100111482		EUCLID	OH		06/29/2023	3.750	53,140		768				145,000	06/02/2022
100111483		SUMTER	SC		06/29/2023	2.875	95,641		1,149				270,000	06/02/2022
100111484		HOUSTON	TX		06/29/2023	2.875	80,923		1,039				330,000	06/02/2022
100111485		WINDSOR LOCKS	CT		06/29/2023	4.375	82,960		540				182,000	06/09/2022
100111488		WATERFORD	WI		06/29/2023	3.875	179,693		3,771				470,000	06/02/2022
100111490		ENGLEWOOD	NJ		06/29/2023	4.875	241,913		1,669				626,000	06/02/2022
100111491		JAMAICA	NY		06/29/2023	2.875	277,492		4,155				1,050,000	06/02/2022
100111492		DENVER	CO		06/29/2023	3.990	102,768		2,662				555,000	06/02/2022
100111494		LA JOLLA	CA		06/29/2023	2.875	183,245		2,223				715,000	06/09/2022
100111496		STONE MOUNTAIN	GA		06/29/2023	4.990	64,631		292				290,000	06/02/2022
100111499		LADERA RANCH	CA		06/29/2023	2.875	103,667		1,156				580,000	06/10/2022
100111502		CRYSTAL BEACH	FL		06/29/2023	4.375	183,092		1,274				508,000	06/02/2022
100111505		MIAMI	FL		06/29/2023	2.875	79,021		2,125				165,000	06/11/2022
100111506		STONE MOUNTAIN	GA		06/29/2023	2.875	32,137		430				151,000	06/02/2022
100111507		AUSTIN	TX		06/29/2023	2.875	145,996		1,972				725,000	06/03/2022
100111508		KAUNAKAKAI	HI		06/29/2023	2.875	120,660		1,373				250,000	06/22/2022
100111509		STANDISH	ME		06/29/2023	3.375	144,804		1,176				425,000	06/02/2022
100111510		YOUNGSTOWN	OH		06/29/2023	3.750	35,658		470				75,000	06/02/2022
100111512		RIVERSIDE	CA		06/29/2023	3.875	154,933		894				570,000	06/03/2022
100111514		NORMAN PARK	GA		06/29/2023	7.750	2,123		69				55,000	06/12/2022
100111515		CHICAGO	IL		06/29/2023	2.875	161,035		2,527				350,000	06/03/2022
100111516		MIAMI	FL		06/29/2023	7.125	43,416		121				490,000	06/02/2022
100111517		BEDMINSTER	NJ		06/29/2023	4.345	128,539		927				300,000	06/10/2022
100111518		MONTGOMERY	AL		06/29/2023	4.500	36,169		338				160,000	06/03/2022
100111519		SPRING ARBOR	MI		06/29/2023	6.625	2,148		180				235,000	06/06/2022
100111520		FREETOWN	IN		06/29/2023	7.250	10,384		67				230,000	06/08/2022
100111523		HARTSFIELD	GA		06/29/2023	6.625	25,213		151				103,000	06/10/2022
100111524		ETHEL	LA		06/29/2023	4.375	148,524		972				340,000	06/04/2022
100111525		ROCKWELL	NC		06/29/2023	7.750	34,449		(2)				215,000	06/02/2022
100111526		LENOIR	NC		06/29/2023	7.250	33,194		76				129,000	06/03/2022
100111527		OPA LOCKA	FL		06/29/2023	7.500	65,025		12				361,000	06/10/2022
100111528		BELLINGHAM	WA		06/29/2023	4.750	249,104		984				750,000	06/09/2022
100111529		SAN DIEGO	CA		06/29/2023	4.750	348,726		1,512				1,020,000	06/02/2022
100111530		FREDERICK	MD		06/29/2023	2.875	55,121		613				355,000	06/02/2022
100111531		DECATUR	GA		06/29/2023	4.375	90,605		1,109				265,000	06/02/2022
100111532		FAIRHAVEN	MA		06/29/2023	3.990	116,956		927				395,000	06/02/2022
100111535		CUMMING	GA		06/29/2023	6.625	33,917		179				230,000	06/05/2022
100111537		BROCKVILLE	OH		06/29/2023	7.500	12,349		357				100,000	06/13/2022
100111538		UNIONVILLE	NY		06/29/2023	8.210	90,604		(51)				490,000	06/02/2022
100111541		PHILADELPHIA	PA		06/29/2023	7.000	21,967		147				130,000	06/02/2022
100111542		VIRGINIA BEACH	VA		06/29/2023	6.500	31,619		201				211,000	06/01/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111543		PHILADELPHIA	PA		06/29/2023	7.000	24,676		155				135,000	06/03/2022
100111544		LAWRENCEVILLE	GA		06/29/2023	2.000	71,530		2,535				330,000	06/02/2022
100111545		MEMPHIS	TN		06/29/2023	6.375	113,252		137				305,000	06/02/2022
100111546		RIDGEWOOD	NY		06/29/2023	6.935	147,431		241				670,000	06/04/2022
100111547		COLUMBUS	OH		06/29/2023	4.625	31,543		359				65,000	06/02/2022
100111548		BOWIE	MD		06/29/2023	3.750	214,814		2,042				630,000	06/05/2022
100111549		MEMPHIS	TN		06/29/2023	4.625	38,072		246				91,900	06/02/2022
100111550		VINELAND	NJ		06/29/2023	6.108	95,801		225				350,000	06/06/2022
100111553		SPRINGFIELD	MA		06/29/2023	3.875	35,041		712				215,000	06/03/2022
100111554		JAMAICA	NY		06/29/2023	2.875	85,474		1,547				790,000	06/10/2022
100111555		FORT LAUDERDALE	FL		06/29/2023	6.875	31,614		195				333,000	06/08/2022
100111556		NEW ORLEANS	LA		06/29/2023	4.125	114,651		1,078				273,000	06/03/2022
100111557		DOUGLASVILLE	GA		06/29/2023	4.625	85,019		618				285,000	06/09/2022
100111559		MARLTON	NJ		06/29/2023	5.872	51,490		423				371,900	06/03/2022
100111560		BROKEN ARROW	OK		06/29/2023	7.375	38,091		51				145,000	06/09/2022
100111562		BAYTOWN	TX		06/29/2023	6.500	57,149		307				245,000	06/03/2022
100111565		LITHONIA	GA		06/29/2023	4.000	69,597		788				232,000	06/02/2022
100111566		JACKSONVILLE	NC		06/29/2023	6.750	48,122		317				135,000	06/10/2022
100111569		AUSTELL	GA		06/29/2023	4.000	77,818		811				280,000	06/09/2022
100111570		LANCASTER	TX		06/29/2023	3.750	77,992		1,511				372,000	06/03/2022
100111571		OLD LYME	CT		06/29/2023	2.875	122,252		1,511				425,000	06/02/2022
100111572		CLARE	MI		06/29/2023	5.729	9,438		25				75,000	06/15/2022
100111573		REX	GA		06/29/2023	4.625	81,375		734				220,000	06/01/2022
100111574		COVINGTON	GA		06/29/2023	4.250	79,317		761				312,000	06/04/2022
100111575		UNION CITY	GA		06/29/2023	4.500	69,536		365				245,000	06/02/2022
100111577		BRASELTON	GA		06/29/2023	3.875	80,102		1,358				365,000	06/03/2022
100111580		STRATFORD	CT		06/29/2023	2.875	47,211		632				280,000	06/03/2022
100111582		PEACHLAND	NC		06/29/2023	7.500	21,223		135				159,000	06/02/2022
100111584		WHITESBORO	NJ		06/29/2023	6.375	97,677		165				240,000	06/05/2022
100111585		NEWTON	NJ		06/29/2023	3.000	37,036		650				222,900	06/02/2022
100111588		HACKENSACK	NJ		06/29/2023	6.245	148,703		897				430,000	06/03/2022
100111591		ATLANTA	GA		06/29/2023	3.625	56,746		682				180,000	06/02/2022
100111593		RICHMOND	VA		06/29/2023	2.875	124,082		1,550				545,000	06/02/2022
100111594		PRINCETON	NJ		06/29/2023	7.156	238,757		70				625,900	06/03/2022
100111596		BROWNS MILLS	NJ		06/29/2023	7.497	92,395		15				325,000	06/12/2022
100111598		MIAMI	FL		06/29/2023	5.750	66,146		199				348,000	06/10/2022
100111599		AKRON	OH		06/29/2023	7.259	49,793		45				80,000	06/02/2022
100111601		WICHITA FALLS	TX		06/29/2023	6.901	30,816		232				65,000	06/06/2022
100111603		BESSEMER	AL		06/29/2023	4.125	87,539		736				200,000	06/03/2022
100111605		GRANTS	NM		06/29/2023	7.433	30,670		35				100,000	06/20/2022
100111606		ORLANDO	FL		06/29/2023	5.250	86,881		292				225,000	06/09/2022
100111607		FAYETTEVILLE	GA		06/29/2023	4.000	77,592		1,109				250,000	06/02/2022
100111610		BIRMINGHAM	AL		06/29/2023	5.000	445,589		1,323				890,000	05/16/2022
100111612		GRANTS	NM		06/29/2023	7.233	28,065		67				65,000	06/20/2022
100111613		SAINT ALBANS	ME		06/29/2023	4.000	63,373		639				145,000	07/26/2022
100111614		PENSACOLA	FL		06/29/2023	3.750	24,862		245				220,000	06/14/2022
100111615		SALISBURY	NC		06/29/2023	9.800	90,581		(305)				187,000	05/16/2022
100111616		MOUNT CARMEL	PA		06/29/2023	6.071	8,407		48				62,900	06/08/2022
100111617		ROGERS	AR		06/29/2023	8.375	43,507		4				220,000	04/08/2023
100111618		PORTLAND	OR		06/29/2023	4.000	286,393		2,712				550,000	05/15/2022
100111619		TRENTON	NJ		06/29/2023	3.625	43,936		724				115,000	06/02/2022
100111620		COVINGTON	KY		06/29/2023	4.500	44,344		393				89,900	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111621		PLANT CITY	FL		06/29/2023	6.125	137,129		425				295,000	05/16/2022
100111624		GARY	IN		06/29/2023	9.750	38,048		174				26,600	12/06/2021
100111625		CHICAGO HEIGHTS	IL		06/29/2023	4.000	79,335		807				189,900	05/16/2022
100111626		LEXINGTON PARK	MD		06/29/2023	4.688	247,009		1,340				495,000	05/16/2022
100111630		GOSHEN	IN		06/29/2023	4.500	64,778		459				180,000	05/16/2022
100111631		ATLANTA	GA		06/29/2023	4.000	161,029		1,515				420,000	05/16/2022
100111633		PHILADELPHIA	PA		06/29/2023	4.000	69,001		576				110,000	05/15/2022
100111635		WEST EDMESTON	NY		06/29/2023	8.000	71,252		535				113,000	05/16/2022
100111637		SEVERN	MD		06/29/2023	2.500	197,333		5,188				285,000	05/14/2022
100111638		LAKE WALES	FL		06/29/2023	5.500	31,981		147				242,000	04/07/2023
100111639		SHREVEPORT	LA		06/29/2023	9.850	28,119		(20)				32,000	04/07/2023
100111640		HAMBURG	NY		06/29/2023	3.500	73,137		1,688				165,000	05/15/2022
100111641		FITZGERALD	GA		06/29/2023	10.450	14,984		133				70,500	04/13/2023
100111642		LEESBURG	FL		06/29/2023	4.120	17,171		280				135,000	04/10/2023
100111644		WEST MEMPHIS	AR		06/29/2023	5.875	49,697		440				56,000	05/15/2022
100111645		RICHMOND	VA		06/29/2023	6.750	122,512		264				276,000	05/15/2022
100111646		WASHINGTON	DC		06/29/2023	5.000	123,954		633				433,000	05/15/2022
100111648		MIAMI	FL		06/29/2023	2.375	209,504		5,793				530,000	05/16/2022
100111652		CORONA	CA		06/29/2023	1.125	776,590		20,123				1,760,000	05/15/2022
100111653		MACON	GA		06/29/2023	6.734	46,654		64				113,900	05/16/2022
100111656		NEW MARKET	AL		06/29/2023	5.000	78,290		771				210,000	05/16/2022
100111657		SAINT LOUIS	MO		06/29/2023	6.175	47,292		123				70,000	05/16/2022
100111658		GOODYEAR	AZ		06/29/2023	6.625	66,147		296				392,000	06/02/2022
100111659		DAYTON	OH		06/29/2023	7.000	33,707		97				57,000	06/02/2022
100111662		BOGALUSA	LA		06/29/2023	7.125	50,119		573				100,000	06/03/2022
100111664		TAMPA	FL		06/29/2023	6.875	58,740		257				400,000	06/03/2022
100111665		JOHNSTON	RI		06/29/2023	4.000	110,364		1,100				325,000	05/16/2022
100111668		HARTVILLE	OH		06/29/2023	7.375	108,711		135				249,900	06/05/2022
100111670		LAS VEGAS	NV		06/29/2023	6.375	122,870		516				350,000	06/01/2022
100111672		HOUSTON	TX		06/29/2023	6.625	62,579		110				220,000	06/02/2022
100111673		BIG SPRING	TX		06/29/2023	7.500	172,863		305				335,000	06/04/2022
100111674		UTICA	MI		06/29/2023	7.250	109,679		45				265,900	06/03/2022
100111675		LA HABRA	CA		06/29/2023	6.000	16,234		93				600,000	06/03/2022
100111677		PARAMOUNT	CA		06/29/2023	6.875	312,253		201				680,000	06/02/2022
100111678		REHOBOTH BEACH	DE		06/29/2023	6.875	144,785		361				350,000	06/08/2022
100111679		ROCKFORD	IL		06/29/2023	6.875	34,918		46				90,000	06/01/2022
100111680		DISTRICT HEIGHTS	MD		06/29/2023	7.625	117,084		71				375,000	06/02/2022
100111681		JEWETT CITY	CT		06/29/2023	7.000	111,962		300				255,000	06/03/2022
100111683		DETROIT	MI		06/29/2023	7.000	36,682		106				54,000	06/11/2022
100111684		PLANT CITY	FL		06/29/2023	6.250	85,977		370				285,000	06/04/2022
100111685		LIMA	OH		06/29/2023	8.000	25,461		(16)				75,000	06/08/2022
100111688		MIAMI	FL		06/29/2023	5.375	214,141		1,279				920,000	06/02/2022
100111691		DEVON	PA		06/29/2023	2.875	18,971		295				187,000	06/08/2022
100111693		LANCASTER	SC		06/29/2023	6.500	26,735		259				164,000	06/03/2022
100111696		SACRAMENTO	CA		06/29/2023	3.750	147,489		1,401				365,000	06/02/2022
100111697		MIAMI	FL		06/29/2023	7.125	42,600		61				410,000	06/04/2022
100111700		NEWMARKET	NH		06/29/2023	4.625	99,632		1,183				240,000	06/03/2022
100111701		MILWAUKEE	WI		06/29/2023	3.500	58,748		1,015				131,000	06/02/2022
100111702		HESPERIA	CA		06/29/2023	6.875	75,176		233				465,000	06/02/2022
100111705		WOODBRIDGE	VA		06/29/2023	4.375	155,551		985				410,000	06/09/2022
100111707		OSAGE BEACH	MO		06/29/2023	2.875	79,910		954				283,000	06/09/2022
100111708		WILMINGTON	NC		06/29/2023	7.125	54,676		91				225,000	06/04/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111710		READING	PA		06/29/2023	7.250	48,242		24				126,000	06/04/2022
100111711		LEVITTOWN	PA		06/29/2023	7.000	117,451		307				295,000	06/02/2022
100111712		UPPER DARBY	PA		06/29/2023	7.125	70,061		190				145,000	06/04/2022
100111713		FORT LAUDERDALE	FL		06/29/2023	7.875	58,767		19				345,000	06/04/2022
100111715		NEWNAN	GA		06/29/2023	7.625	9,499		156				304,000	06/02/2022
100111716		JACKSON	WI		06/29/2023	7.750	177,109		(8)				320,000	06/09/2022
100111717		FAIRVIEW	OK		06/29/2023	7.500	21,305		39				35,000	06/08/2022
100111719		BROCKTON	MA		06/29/2023	4.625	125,772		1,584				610,000	06/01/2022
100111720		CHICAGO	IL		06/29/2023	3.625	137,350		2,010				270,000	06/02/2022
100111723		WILMINGTON	DE		06/29/2023	4.000	113,128		1,117				254,000	06/04/2022
100111726		RICHMOND HILL	GA		06/29/2023	6.375	74,040		281				420,000	06/04/2022
100111728		MEMPHIS	TN		06/29/2023	7.625	49,548		24				115,000	06/02/2022
100111730		CHARLOTTE	NC		06/29/2023	6.750	3,949		1,047				240,000	06/01/2022
100111734		LANCASTER	CA		06/29/2023	2.875	118,736		1,555				360,000	06/03/2022
100111735		RICHMOND	VA		06/29/2023	6.875	73,976		193				188,000	06/03/2022
100111738		MOROCCO	IN		06/29/2023	7.500	63,339		19				125,900	06/10/2022
100111739		ARGYLE	NY		06/29/2023	7.000	46,821		333				95,000	06/03/2022
100111740		STATEN ISLAND	NY		06/29/2023	5.000	253,562		3,056				587,900	06/05/2022
100111741		PRAIRIEVILLE	LA		06/29/2023	3.750	233,931		2,112				453,000	06/02/2022
100111742		MIAMI	FL		06/29/2023	6.875	191,528		153				545,000	06/02/2022
100111743		SPOKANE	WA		06/29/2023	3.625	83,070		747				430,000	06/02/2022
100111745		SEATTLE	WA		06/29/2023	2.875	110,174		1,162				560,000	06/02/2022
100111746		FAIRFIELD	AL		06/29/2023	4.375	38,727		822				89,900	06/04/2022
100111747		FOUNTAIN INN	SC		06/29/2023	7.000	71,505		73				230,000	06/02/2022
100111749		EAGLE SPRINGS	NC		06/29/2023	6.875	69,944		45				212,000	06/03/2022
100111750		WYNCOTE	PA		06/29/2023	2.875	109,692		1,259				400,000	06/03/2022
100111751		WILDOMAR	CA		06/29/2023	6.625	153,531		153				360,000	06/04/2022
100111752		FREMONT	CA		06/29/2023	2.875	206,005		2,407				677,000	06/09/2022
100111753		MELVINDALE	MI		06/29/2023	6.875	65,719		92				70,000	06/03/2022
100111754		DETROIT	MI		06/29/2023	7.125	29,700		130				66,500	06/09/2022
100111755		KEARNEY	NE		06/29/2023	4.500	46,539		662				100,000	06/05/2022
100111756		CHICAGO	IL		06/29/2023	8.500	139,814		(45)				340,000	06/03/2022
100111757		BALTIMORE	MD		06/29/2023	3.875	56,514		651				130,000	06/03/2022
100111758		REDFORD	MI		06/29/2023	7.875	15,266		(9)				55,000	06/11/2022
100111759		FORT LAUDERDALE	FL		06/29/2023	7.500	92,421		25				245,000	06/05/2022
100111765		NOVI	MI		06/29/2023	6.750	173,366		519				535,000	06/10/2022
100111766		TEMPERANCE	MI		06/29/2023	6.875	79,553		50				185,000	06/09/2022
100111767		SILVER SPRING	MD		06/29/2023	4.250	204,451		1,206				520,000	06/01/2022
100111768		HOUSTON	TX		06/29/2023	2.875	49,181		669				232,000	06/12/2022
100111770		TUCSON	AZ		06/29/2023	2.875	102,074		1,241				375,000	06/02/2022
100111772		OPA LOCKA	FL		06/29/2023	4.250	241,135		2,433				470,000	06/10/2022
100111774		GYPSUM	CO		06/29/2023	5.250	128,136		382				525,000	06/03/2022
100111775		BENZONIA	MI		06/29/2023	7.250	126,630		50				300,000	06/06/2022
100111776		LEXINGTON	NY		06/29/2023	3.875	174,372		3,598				260,000	06/03/2022
100111777		LAS VEGAS	NV		06/29/2023	5.250	25,714		312				155,000	06/02/2022
100111778		BATON ROUGE	LA		06/29/2023	4.000	107,834		1,087				185,000	06/02/2022
100111780		HIALEAH	FL		06/29/2023	3.000	273,522		4,591				570,000	06/03/2022
100111783		STERLING	IL		06/29/2023	7.375	39,253		112				75,000	06/03/2022
100111784		MIAMI	FL		06/29/2023	6.875	172,385		492				505,000	06/10/2022
100111785		LAS VEGAS	NV		06/29/2023	3.625	143,954		1,930				370,000	06/01/2022
100111787		RYDAL	GA		06/29/2023	7.000	100,225		362				350,000	06/03/2022
100111789		TRUCKEE	CA		06/29/2023	6.500	217,090		228				775,000	06/06/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111790		FRANKFORT	IL		06/29/2023	6.750	34,147		234				240,000	06/09/2022
100111791		PHOENIX	AZ		06/29/2023	6.875	67,894		168				275,000	06/02/2022
100111792		TEMPLE HILLS	MD		06/29/2023	6.250	170,520		219				415,000	06/05/2022
100111793		CLEVELAND	OH		06/29/2023	8.750	37,699		(82)				85,000	06/03/2022
100111796		MILWAUKEE	WI		06/29/2023	4.625	67,310		760				138,000	06/10/2022
100111797		BRIERFIELD	AL		06/29/2023	6.875	120,575		331				295,000	06/05/2022
100111799		PINE PLAINS	NY		06/29/2023	6.875	32,382		104				365,000	06/05/2022
100111801		SAN ANTONIO	TX		06/29/2023	6.750	65,132		57				232,000	06/02/2022
100111802		WICHITA	KS		06/29/2023	8.625	14,750		(20)				60,000	06/02/2022
100111803		TOLEDO	OH		06/29/2023	7.250	17,564		38				33,000	06/02/2022
100111804		LITHONIA	GA		06/29/2023	2.750	46,769		655				117,000	06/11/2022
100111807		NEWBURGH	NY		06/29/2023	2.875	135,786		2,247				285,000	06/03/2022
100111809		INDIO	CA		06/29/2023	6.300	225,855		225				600,000	06/03/2022
100111810		SAINT SIMONS ISLAND	GA		06/29/2023	7.750	70,292		474				540,000	06/05/2022
100111811		LONGWOOD	FL		06/29/2023	6.500	93,074		289				280,000	06/02/2022
100111814		WASHINGTON	IN		06/29/2023	7.625	45,387		29				120,000	06/09/2022
100111815		FAYETTEVILLE	GA		06/29/2023	4.000	95,464		841				365,000	06/02/2022
100111816		EVANS CITY	PA		06/29/2023	6.250	40,609		392				189,900	06/03/2022
100111820		DODGE CITY	KS		06/29/2023	7.580	37,158		82				75,000	06/11/2022
100111821		GOSHEN	NY		06/29/2023	2.875	158,753		3,639				475,000	06/03/2022
100111822		PLANO	IL		06/29/2023	6.875	53,204		120				120,000	06/07/2022
100111824		CHATSWORTH	CA		06/29/2023	2.875	85,593		924				535,000	06/01/2022
100111825		HUNTINGTON	NY		06/29/2023	3.875	227,540		2,248				455,000	06/01/2022
100111827		LEVITTOWN	NY		06/29/2023	6.875	233,990		389				660,000	06/02/2022
100111828		LINDEN	NJ		06/29/2023	4.375	110,926		909				220,000	06/02/2022
100111830		NEWNAN	GA		06/29/2023	6.375	74,748		481				338,000	06/02/2022
100111831		CHARLOTTE	NC		06/29/2023	7.750	73,049		906				290,000	06/09/2022
100111832		RAVENNA	OH		06/29/2023	7.250	77,770		329				190,000	06/10/2022
100111834		VALLEY STREAM	NY		06/29/2023	7.000	199,547		197				520,000	06/01/2022
100111838		GRAND RAPIDS	MI		06/29/2023	4.375	58,828		832				169,000	06/02/2022
100111839		JONESBORO	GA		06/29/2023	4.250	88,740		(367)				221,000	06/01/2022
100111840		LIVONIA	MI		06/29/2023	6.375	179,083		616				440,000	06/03/2022
100111844		BARRINGTON	IL		06/29/2023	6.000	149,219		492				230,000	06/02/2022
100111845		SPRINGFIELD GARDENS	NY		06/29/2023	6.875	302,561		214				640,000	06/10/2022
100111846		LOS BANOS	CA		06/29/2023	2.875	180,595		2,191				480,000	06/02/2022
100111847		SAN BERNARDINO	CA		06/29/2023	5.000	1,047		380				455,000	06/03/2022
100111848		ROCKWOOD	PA		06/29/2023	2.875	19,266		262				148,000	06/05/2022
100111850		NEVADA	MO		06/29/2023	6.750	18,456		17				75,000	06/06/2022
100111851		LINCOLN PARK	MI		06/29/2023	2.875	45,153		584				102,500	06/03/2022
100111852		RIDGEFIELD PARK	NJ		06/29/2023	4.125	337,863		4,391				615,000	06/02/2022
100111855		MUNSTER	IN		06/29/2023	3.500	94,936		1,111				200,000	06/10/2022
100111858		BRICK	NJ		06/29/2023	2.875	180,489		2,564				430,000	06/02/2022
100111860		HENRICO	VA		06/29/2023	6.750	159,230		495				345,000	06/02/2022
100111861		MANASSAS	VA		06/29/2023	6.250	83,799		114				279,000	06/09/2022
100111862		WARREN	MI		06/29/2023	6.875	43,459		106				80,000	06/06/2022
100111863		GREENVILLE	AL		06/29/2023	5.000	38,457		655				75,000	06/02/2022
100111864		PHOENIX	AZ		06/29/2023	6.875	52,909		280				420,000	06/02/2022
100111866		SAINT LOUIS	MO		06/29/2023	3.250	61,739		604				277,000	06/02/2022
100111873		AMERICUS	GA		06/29/2023	3.625	170,362		2,836				264,000	06/04/2022
100111876		SNEADS	FL		06/29/2023	7.625	49,778		80				149,900	06/03/2022
100111877		MASSILLON	OH		06/29/2023	7.250	34,775		45				51,900	06/03/2022
100111878		EL PASO	TX		06/29/2023	5.375	72,928		406				185,000	06/03/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111879		SPRINGDALE	AR		06/29/2023	6.625	143,268		509				283,000	06/04/2022
100111880		HIGH POINT	NC		06/29/2023	7.500	40,592		6				120,000	06/01/2022
100111881		GREENWOOD	SC		06/29/2023	6.625	20,272		18				162,000	06/07/2022
100111882		MARCUS HOOK	PA		06/29/2023	3.625	103,367		1,249				257,000	06/02/2022
100111885		MYRTLE BEACH	SC		06/29/2023	2.875	112,458		1,441				340,000	06/02/2022
100111886		HAGERSTOWN	MD		06/29/2023	2.750	33,404		1,368				300,000	04/10/2023
100111887		JEFFERSON	NC		06/29/2023	6.750	114,709		92				212,000	06/06/2022
100111889		LAS VEGAS	NV		06/29/2023	3.625	38,602		396				340,000	05/16/2022
100111890		SOLDIERS GROVE	WI		06/29/2023	3.875	49,630		1,175				252,900	05/16/2022
100111891		SULPHUR	LA		06/29/2023	5.500	43,930		197				229,000	05/15/2022
100111892		LAUREL	MD		06/29/2023	4.875	118,818		585				208,000	05/16/2022
100111893		POTTSTOWN	PA		06/29/2023	4.625	145,055		810				340,000	05/15/2022
100111894		DES MOINES	IA		06/29/2023	4.375	69,980		447				215,000	05/18/2022
100111895		MISSION	KS		06/29/2023	4.000	74,555		585				280,000	05/14/2022
100111896		CHATTANOOGA	TN		06/29/2023	4.250	108,497		656				290,000	05/16/2022
100111897		HARRISBURG	PA		06/29/2023	5.125	86,813		382				199,000	05/17/2022
100111901		NAPERVILLE	IL		06/29/2023	3.625	201,069		2,437				600,000	05/16/2022
100111902		EL PASO	TX		06/29/2023	4.375	36,902		403				150,000	05/16/2022
100111905		TELFORD	PA		06/29/2023	4.500	92,618		551				267,000	05/15/2022
100111908		SAINT MICHAELS	MD		06/29/2023	4.875	133,651		532				320,000	05/16/2022
100111909		SAINT PETERS	MO		06/29/2023	4.750	164,394		762				440,000	05/15/2022
100111910		LOXAHATCHEE	FL		06/29/2023	4.750	56,603		617				514,000	05/15/2022
100111911		LINDALE	TX		06/29/2023	5.375	74,614		319				237,000	05/16/2022
100111912		HENRICO	VA		06/29/2023	5.375	112,069		410				290,000	05/16/2022
100111915		BRONX	NY		06/29/2023	4.375	162,845		1,643				594,000	05/14/2022
100111919		WHEATON	IL		06/29/2023	5.250	160,364		550				360,000	05/14/2022
100111920		AURORA	IL		06/29/2023	5.500	125,501		439				335,000	05/16/2022
100111923		CONCORD	NC		06/29/2023	4.500	61,661		363				210,000	05/14/2022
100111925		HAVERTOWN	PA		06/29/2023	4.250	197,054		2,235				410,000	05/14/2022
100111926		RUPERT	ID		06/29/2023	5.500	29,411		104				193,400	04/10/2023
100111928		VISALIA	CA		06/29/2023	5.875	124,905		245				340,000	05/17/2022
100111930		FEDERALSBURG	MD		06/29/2023	4.500	130,157		808				245,000	05/15/2022
100111933		HUGO	MN		06/29/2023	4.000	130,581		962				365,000	05/14/2022
100111938		MIDDLE RIVER	MD		06/29/2023	3.625	172,753		1,385				395,000	05/16/2022
100111939		JACKSONVILLE	FL		06/29/2023	4.125	49,145		1,066				244,000	05/16/2022
100111940		ORANGE CITY	FL		06/29/2023	4.875	111,014		991				283,000	05/16/2022
100111941		UPPER DARBY	PA		06/29/2023	4.125	36,768		653				102,000	05/16/2022
100111944		PORTLAND	OR		06/29/2023	3.875	170,962		1,388				385,000	05/15/2022
100111945		NEWNAN	GA		06/29/2023	2.000	67,077		1,830				250,900	05/16/2022
100111947		UPPER MARLBORO	MD		06/29/2023	5.875	157,074		309				355,000	05/16/2022
100111948		WINTER GARDEN	FL		06/29/2023	4.000	221,990		2,163				652,500	05/16/2022
100111949		STUART	FL		06/29/2023	3.500	134,264		1,339				410,000	05/16/2022
100111950		LITHONIA	GA		06/29/2023	5.875	45,426		419				272,000	05/16/2022
100111951		CALERA	AL		06/29/2023	4.875	75,709		375				207,000	05/16/2022
100111952		TOBYHANNA	PA		06/29/2023	4.125	84,580		1,002				452,000	05/16/2022
100111955		MARSHALL	MO		06/29/2023	5.875	50,038		642				150,000	05/17/2022
100111958		SAYLORSBURG	PA		06/29/2023	5.875	45,143		485				284,000	05/16/2022
100111959		CHANDLER	AZ		06/29/2023	4.500	61,410		324				380,000	05/16/2022
100111960		SENOIA	GA		06/29/2023	3.875	66,672		601				186,900	05/14/2022
100111961		PIQUA	OH		06/29/2023	3.750	31,077		436				70,000	05/16/2022
100111962		HANOVER	PA		06/29/2023	4.625	45,369		838				135,000	05/19/2022
100111963		GREER	SC		06/29/2023	4.750	117,947		638				325,000	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111965		WEST PALM BEACH	FL		06/29/2023	3.625	106,561		1,143				230,000	05/14/2022
100111966		Mandeville	LA		06/29/2023	2.875	53,083		1,955				151,000	05/22/2022
100111968		DECATUR	GA		06/29/2023	4.375	63,669		557				195,000	05/15/2022
100111970		HANSON	MA		06/29/2023	5.750	41,258		92				550,000	04/08/2023
100111971		VENTURA	CA		06/29/2023	2.875	125,603		2,577				369,000	05/14/2022
100111972		KANNAPOLIS	NC		06/29/2023	5.000	50,554		201				218,000	05/16/2022
100111973		GLENDALE	CA		06/29/2023	3.250	220,634		3,434				530,000	05/15/2022
100111974		SAN DIEGO	CA		06/29/2023	2.750	278,532		7,443				1,055,000	05/16/2022
100111975		PEARSON	GA		06/29/2023	3.750	34,753		712				140,000	04/11/2023
100111976		HOUSTON	TX		06/29/2023	4.625	77,540		485				230,000	05/14/2022
100111978		SEATTLE	WA		06/29/2023	3.875	285,216		3,081				700,000	05/14/2022
100111980		SAN MARCOS	CA		06/29/2023	7.625	104,256		351				915,000	12/11/2021
100111983		JAMAICA	NY		06/29/2023	4.000	277,893		4,289				650,000	04/08/2023
100111984		ABILENE	TX		06/29/2023	3.990	109,061		867				198,500	05/15/2022
100111985		BRENTWOOD	TN		06/29/2023	3.750	248,316		2,645				560,000	05/15/2022
100111987		ROCKAWAY BEACH	OR		06/29/2023	3.875	335,438		3,740				910,000	05/15/2022
100111989		BURRILLVILLE	RI		06/29/2023	5.375	70,608		835				339,900	05/16/2022
100111991		BUFFALO	NY		06/29/2023	4.250	119,228		1,103				225,000	05/15/2022
100111993		RENO	NV		06/29/2023	3.615	133,926		1,591				337,000	05/16/2022
100111994		ATLANTA	GA		06/29/2023	3.750	45,686		917				280,000	05/16/2022
100111996		BISBEE	AZ		06/29/2023	3.990	115,595		929				255,000	05/16/2022
100111997		ALLEN	TX		06/29/2023	4.500	167,255		1,305				421,000	05/13/2022
100111998		BOISE	ID		06/29/2023	3.990	404,157		3,795				849,000	05/15/2022
100111999		NORRISTOWN	PA		06/29/2023	4.500	99,219		445				265,000	05/15/2022
100112001		FORT WORTH	TX		06/29/2023	6.860	60,571		384				270,000	05/16/2022
100112005		SAINT LOUIS	MO		06/29/2023	4.500	88,285		564				172,000	05/14/2022
100112007		STATEN ISLAND	NY		06/29/2023	3.875	116,525		886				600,000	05/14/2022
100112009		CHERRYVILLE	NC		06/29/2023	7.250	24,679		46				184,000	06/09/2022
100112011		GRAND JUNCTION	CO		06/29/2023	6.875	62,830		176				240,000	06/01/2022
100112012		JACKSON	NJ		06/29/2023	4.000	229,868		2,027				670,000	06/02/2022
100112014		FOLEY	AL		06/29/2023	4.625	117,482		817				250,000	06/05/2022
100112019		LEXINGTON	TN		06/29/2023	7.375	56,489		16				93,900	06/03/2022
100112020		OLATHE	KS		06/29/2023	4.125	165,096		1,386				380,000	08/19/2022
100112021		ALBUQUERQUE	NM		06/29/2023	2.875	96,055		1,638				250,000	06/02/2022
100112022		COPPERAS COVE	TX		06/29/2023	6.875	50,645		74				145,000	06/07/2022
100112025		SEATTLE	WA		06/29/2023	2.875	175,432		1,992				775,000	06/02/2022
100112026		CHERRY HILL	NJ		06/29/2023	3.750	284,702		4,023				425,000	06/02/2022
100112027		FORT MILL	SC		06/29/2023	6.500	277,511		248				844,900	06/04/2022
100112028		RACINE	WI		06/29/2023	4.375	108,530		1,091				230,000	06/02/2022
100112029		ATCO	NJ		06/29/2023	4.625	197,877		1,602				310,000	06/05/2022
100112030		PORTAGE	PA		06/29/2023	7.125	9,926		385				75,000	06/13/2022
100112031		BURLESON	TX		06/29/2023	2.875	89,008		926				350,000	06/07/2022
100112032		MILWAUKEE	WI		06/29/2023	3.250	79,615		799				172,000	06/02/2022
100112033		NAZARETH	PA		06/29/2023	6.875	78,275		61				169,000	06/04/2022
100112034		CITRUS HEIGHTS	CA		06/29/2023	2.875	185,868		2,671				550,000	06/03/2022
100112035		CYPRESS	TX		06/29/2023	5.750	37,927		83				570,000	06/01/2022
100112037		PORT CHESTER	NY		06/29/2023	2.875	227,993		3,769				500,000	06/03/2022
100112038		GLEN BURNIE	MD		06/29/2023	2.750	144,058		2,273				332,000	06/03/2022
100112039		STAUNTON	VA		06/29/2023	6.500	137,468		208				199,000	06/05/2022
100112041		RICHARDSON	TX		06/29/2023	6.500	158,542		225				550,000	06/02/2022
100112043		WEST SPRINGFIELD	MA		06/29/2023	6.750	81,107		193				200,000	06/02/2022
100112044		MILWAUKEE	WI		06/29/2023	2.875	64,583		994				141,000	06/02/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112045		BROOKLYN	NY		06/29/2023	2.875	177,705		2,704				575,000	06/02/2022
100112048		SKOKIE	IL		06/29/2023	4.750	100,849		1,156				159,500	06/09/2022
100112049		PHILADELPHIA	PA		06/29/2023	3.750	47,142		833				160,000	06/02/2022
100112051		CEDAR PARK	TX		06/29/2023	6.750	118,317		92				400,000	06/09/2022
100112052		DADEVILLE	AL		06/29/2023	8.875	43,306		(95)				115,000	06/03/2022
100112053		LANSING	MI		06/29/2023	6.750	52,324		241				78,000	06/03/2022
100112057		ORANGE PARK	FL		06/29/2023	6.500	116,880		172				270,000	06/02/2022
100112058		HARVEY	LA		06/29/2023	7.250	96,513		168				166,000	06/01/2022
100112061		REISTERSTOWN	MD		06/29/2023	2.875	41,175		672				170,000	06/08/2022
100112063		HANSON	MA		06/29/2023	3.750	182,255		1,893				480,000	06/04/2022
100112064		MIAMI	FL		06/29/2023	6.625	108,846		201				164,000	06/10/2022
100112066		ROCKAWAY PARK	NY		06/29/2023	2.875	225,306		3,204				880,000	06/03/2022
100112067		ATLANTA	GA		06/29/2023	2.875	147,887		1,695				345,000	06/21/2022
100112069		HACKETTSTOWN	NJ		06/29/2023	4.125	268,808		2,561				465,000	06/02/2022
100112071		HARDINSBURG	KY		06/29/2023	7.495	34,896		21				121,000	06/10/2022
100112074		DICKINSON	TX		06/29/2023	6.375	176,624		207				327,000	06/02/2022
100112075		TOPEKA	KS		06/29/2023	3.750	38,598		743				84,000	06/07/2022
100112076		KIRBYVILLE	MO		06/29/2023	4.250	232,712		2,609				520,000	06/07/2022
100112078		CHICAGO	IL		06/29/2023	6.000	30,532		533				200,000	06/02/2022
100112080		ELMER	NJ		06/29/2023	7.500	153,762		104				320,000	06/05/2022
100112081		HAMMOND	IN		06/29/2023	4.125	48,516		853				110,000	06/02/2022
100112082		POUGHKEEPSIE	NY		06/29/2023	3.125	156,770		2,614				360,000	06/03/2022
100112083		BROOKLYN	NY		06/29/2023	6.875	208,735		704				1,613,000	06/02/2022
100112084		LAKE ALFRED	FL		06/29/2023	6.625	59,428		49				400,000	06/02/2022
100112086		HANOVER	PA		06/29/2023	7.500	102,113		17				239,000	06/03/2022
100112088		SUGAR LAND	TX		06/29/2023	6.250	121,169		167				217,000	06/12/2022
100112090		SOUTH BEND	IN		06/29/2023	6.625	75,397		247				230,000	06/02/2022
100112091		INDIANAPOLIS	IN		06/29/2023	3.625	93,032		1,202				252,000	06/03/2022
100112092		NAPERVILLE	IL		06/29/2023	3.500	309,680		3,751				575,000	06/01/2022
100112093		OVERLAND PARK	KS		06/29/2023	6.500	114,486		401				310,000	06/05/2022
100112096		HOUSTON	TX		06/29/2023	7.875	48,629		(22)				155,000	07/18/2022
100112100		COLUMBIANA	AL		06/29/2023	4.000	77,823		726				205,600	06/08/2022
100112101		HOUSTON	TX		06/29/2023	4.375	82,312		1,428				235,000	06/03/2022
100112102		BRIDGEPORT	CT		06/29/2023	4.125	107,418		1,998				370,000	06/09/2022
100112103		BESSEMER	AL		06/29/2023	3.625	124,839		1,125				330,000	06/02/2022
100112104		ROLLING MEADOWS	IL		06/29/2023	7.250	94,274		448				135,000	06/11/2022
100112105		SAINT MARYS	GA		06/29/2023	5.000	187,804		1,438				255,000	06/03/2022
100112106		CALDWELL	ID		06/29/2023	7.125	63,427		121				335,000	06/10/2022
100112107		SMYRNA	DE		06/29/2023	4.125	199,678		1,494				550,000	06/13/2022
100112108		VINELAND	NJ		06/29/2023	4.000	101,236		1,459				200,000	06/05/2022
100112111		BELLEVUE	NE		06/29/2023	7.250	67,964		80				170,000	06/02/2022
100112114		PORT JERVIS	NY		06/29/2023	3.125	80,896		1,120				195,000	06/03/2022
100112117		RHOME	TX		06/29/2023	7.750	103,156						257,000	06/02/2022
100112118		NEW KENSINGTON	PA		06/29/2023	6.625	32,621		104				155,000	06/09/2022
100112119		KINGWOOD	TX		06/29/2023	7.125	108,511		134				275,000	06/03/2022
100112120		WILLIAMSBURG	OH		06/29/2023	7.125	72,179		97				145,000	06/03/2022
100112122		FONDA	NY		06/29/2023	6.875	148,682		103				347,500	06/02/2022
100112123		LAKELAND	FL		06/29/2023	6.875	338,726		1,015				560,000	06/03/2022
100112124		LEAVENWORTH	KS		06/29/2023	7.375	73,551		64				167,000	06/02/2022
100112126		GREENSBORO	NC		06/29/2023	7.375	85,223		296				199,000	06/03/2022
100112127		HAMPDEN	ME		06/29/2023	4.500	82,857		813				188,700	06/02/2022
100112128		SHAWNEE	OK		06/29/2023	7.625	56,432		11				146,500	06/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112129		FAYETTEVILLE	NC		06/29/2023	6.625	59,124		83				133,900	06/02/2022
100112130		TAMPA	FL		06/29/2023	3.875	66,889		872				246,000	06/03/2022
100112131		SAVANNAH	GA		06/29/2023	10.500	83,609		(515)				160,000	05/16/2022
100112132		MIAMI	FL		06/29/2023	4.125	86,388		1,090				485,000	06/04/2022
100112133		JACKSONVILLE	FL		06/29/2023	4.125	282,556		2,905				550,000	06/02/2022
100112134		MEXICO	MO		06/29/2023	1.000	12,172		367				82,500	04/08/2023
100112135		PHILADELPHIA	PA		06/29/2023	2.000	97,939		1,771				255,000	05/15/2022
100112137		MINERAL	VA		06/29/2023	4.625	107,393		1,072				265,000	05/19/2022
100112139		SCHENECTADY	NY		06/29/2023	5.000	69,849		407				155,000	05/16/2022
100112140		LANSING	MI		06/29/2023	6.125	15,484		339				140,000	04/07/2023
100112142		LA MARQUE	TX		06/29/2023	2.000	57,981		1,457				195,000	05/16/2022
100112143		JUSTIN	TX		06/29/2023	2.000	48,746		1,477				315,000	05/16/2022
100112144		COEUR DALENE	ID		06/29/2023	4.750	70,402		334				390,000	05/16/2022
100112145		WATERBURY	CT		06/29/2023	2.000	11,056		447				240,000	04/09/2023
100112148		ATLANTA	GA		06/29/2023	1.000	53,941		1,154				235,000	05/16/2022
100112149		WESLEY CHAPEL	FL		06/29/2023	1.000	81,048		2,664				280,000	05/16/2022
100112153		BRADFORD	NH		06/29/2023	5.875	135,192		350				314,000	05/16/2022
100112155		MIAMI	FL		06/29/2023	4.000	134,272		1,234				385,000	05/16/2022
100112156		SAINT CLOUD	FL		06/29/2023	4.875	179,759		1,053				457,000	05/16/2022
100112159		NAPA	CA		06/29/2023	6.250	5,775		51				822,000	04/07/2023
100112160		PALM BAY	FL		06/29/2023	4.125	90,741		1,441				317,000	05/16/2022
100112162		ROOSEVELT	NY		06/29/2023	5.875	149,309		419				462,000	05/16/2022
100112163		HOUSTON	TX		06/29/2023	5.500	85,990		299				210,000	05/14/2022
100112164		CASSELBERRY	FL		06/29/2023	4.375	97,164		648				235,000	05/15/2022
100112166		TAVERNIER	FL		06/29/2023	6.375	143,192		201				799,900	05/16/2022
100112168		KIRKLAND	WA		06/29/2023	3.500	153,303		1,679				1,050,000	05/15/2022
100112171		ORLANDO	FL		06/29/2023	4.625	95,633		572				265,000	05/15/2022
100112173		VICTORIA	TX		06/29/2023	5.500	236,076		982				430,000	05/16/2022
100112174		GERMANTOWN	TN		06/29/2023	8.390	55,112		990				344,296	05/15/2022
100112175		ORLANDO	FL		06/29/2023	4.875	180,864		1,063				445,000	05/16/2022
100112176		SHELTON	CT		06/29/2023	5.500	94,573		278				255,000	05/14/2022
100112177		MIDLOTHIAN	VA		06/29/2023	5.000	156,231		690				399,000	05/15/2022
100112179		FAYETTEVILLE	GA		06/29/2023	7.375	219,677		89				325,000	05/15/2022
100112180		JACKSONVILLE	FL		06/29/2023	4.750	95,346		519				250,000	05/16/2022
100112181		WARSAW	MO		06/29/2023	6.000	6,965		630				334,000	04/24/2023
100112183		QUINCY	FL		06/29/2023	3.625	46,261		716				249,840	05/16/2022
100112184		GREENCASTLE	PA		06/29/2023	7.000	72,984		165				275,000	05/18/2022
100112185		RIVERVIEW	FL		06/29/2023	6.000	190,450		430				441,900	05/16/2022
100112187		MIAMI	FL		06/29/2023	6.000	90,046		544				645,000	05/16/2022
100112188		BROOKLYN	NY		06/29/2023	5.000	96,674		543				745,000	05/15/2022
100112190		WOODSTOCK	GA		06/29/2023	8.000	111,564		39				325,200	05/16/2022
100112191		COTTAGE GROVE	MN		06/29/2023	5.000	146,342		932				347,500	05/15/2022
100112195		LAWRENCE	KS		06/29/2023	5.000	74,940		322				173,000	07/06/2022
100112196		CHICAGO	IL		06/29/2023	6.000	117,250		755				292,000	05/14/2022
100112199		STANWOOD	WA		06/29/2023	5.000	68,308		951				422,000	05/14/2022
100112200		MARYLAND HEIG	MO		06/29/2023	6.000	91,952		753				210,000	05/16/2022
100112201		MIDDLETOWN	DE		06/29/2023	3.500	192,729		2,118				525,000	05/16/2022
100112202		MONCKS CORNER	SC		06/29/2023	6.000	62,489		143				230,000	05/16/2022
100112203		SAINT CHARLES	MO		06/29/2023	9.750	160,835		165				580,000	05/15/2022
100112204		MONTGOMERY	AL		06/29/2023	5.000	52,532		528				145,000	05/16/2022
100112205		HARTSELLE	AL		06/29/2023	5.000	41,405		392				135,000	05/14/2022
100112206		SOUTH ELGIN	IL		06/29/2023	5.000	226,213		3,353				550,000	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112207		MARIETTA	OH		06/29/2023	5.870	118,795		565				245,000	05/16/2022
100112208		WETMORE	MI		06/29/2023	3.875	13,559		489				124,500	04/08/2023
100112211		CLOVER	SC		06/29/2023	4.000	71,215		933				282,000	05/16/2022
100112212		CHICAGO	IL		06/29/2023	6.250	167,283		559				235,000	05/14/2022
100112213		LAWRENCEVILLE	GA		06/29/2023	3.576	125,046		1,191				330,000	05/16/2022
100112217		BALTIMORE	MD		06/29/2023	5.500	32,276		373				245,000	04/08/2023
100112218		BINGHAMTON	NY		06/29/2023	5.566	24,602		124				130,000	04/11/2023
100112219		EL PASO	TX		06/29/2023	5.686	51,692		165				148,000	05/16/2022
100112222		LEXINGTON	GA		06/29/2023	5.500	59,850		470				165,500	05/16/2022
100112223		CHULA VISTA	CA		06/29/2023	4.625	315,452		4,753				850,000	05/15/2022
100112225		WILLINGBORO	NJ		06/29/2023	4.000	84,684		780				245,000	05/16/2022
100112226		PHOENIX	IL		06/29/2023	3.875	15,234		250				65,000	04/09/2023
100112227		GILBERT	AZ		06/29/2023	4.720	196,607		2,289				685,000	05/16/2022
100112228		STATEN ISLAND	NY		06/29/2023	4.690	231,634		2,762				650,000	05/16/2022
100112229		SUWANEE	GA		06/29/2023	4.375	169,491		1,536				495,000	05/16/2022
100112234		NASHVILLE	TN		06/29/2023	5.000	115,508		1,182				545,000	05/15/2022
100112235		SONOMA	CA		06/29/2023	4.500	228,495		1,532				700,000	05/17/2022
100112236		MIDDLETOWN	OH		06/29/2023	6.750	33,995		641				112,000	04/08/2023
100112237		WAUKESHA	WI		06/29/2023	4.625	137,405		1,119				250,000	05/15/2022
100112238		MARINGOUIN	LA		06/29/2023	4.819	75,697		489				145,000	05/15/2022
100112239		BROWNSVILLE	PA		06/29/2023	4.999	67,552		559				135,000	05/16/2022
100112240		STOUTSVILLE	OH		06/29/2023	2.407	54,503		1,034				189,000	08/04/2022
100112241		TUCSON	AZ		06/29/2023	8.316	33,238		143				125,000	04/10/2023
100112242		LINDENWOLD	NJ		06/29/2023	3.000	61,920		1,579				220,000	05/16/2022
100112243		EVERETT	WA		06/29/2023	2.875	151,913		1,766				550,000	06/02/2022
100112246		MARIETTA	GA		06/29/2023	5.375	194,599		909				390,000	06/13/2022
100112247		LA MARQUE	TX		06/29/2023	3.000	124,615		1,501				270,000	06/02/2022
100112248		SACRAMENTO	CA		06/29/2023	2.875	154,777		1,866				575,000	06/04/2022
100112249		BRONX	NY		06/29/2023	2.875	359,067		5,164				730,000	06/02/2022
100112250		KANSAS CITY	MO		06/29/2023	4.750	106,904		947				195,000	06/02/2022
100112251		MOUNTLAKE TERRACE	WA		06/29/2023	4.875	226,833		830				830,000	06/04/2022
100112252		WEST CHESTER	PA		06/29/2023	2.875	190,877		2,346				356,000	06/02/2022
100112254		CORVALLIS	OR		06/29/2023	2.875	168,733		1,892				375,000	06/06/2022
100112256		RENTON	WA		06/29/2023	4.750	296,717		1,301				950,000	06/03/2022
100112257		STURGEON LAKE	MN		06/29/2023	2.875	93,977		1,221				258,500	06/03/2022
100112259		METHUEN	MA		06/29/2023	4.500	324,820		2,789				525,000	06/04/2022
100112260		BUSH	LA		06/29/2023	5.250	112,798		551				275,000	06/09/2022
100112262		BOLINGBROOK	IL		06/29/2023	2.875	176,103		3,017				435,000	06/02/2022
100112264		EL MIRAGE	AZ		06/29/2023	5.750	158,610		353				400,000	06/02/2022
100112265		ARLINGTON HEIGHTS	IL		06/29/2023	2.875	53,343		843				140,000	06/11/2022
100112266		SPRINGBORO	OH		06/29/2023	5.125	299,416		1,254				510,000	06/06/2022
100112267		CASPER	WY		06/29/2023	4.250	108,527		715				218,000	06/04/2022
100112269		SANTA ANA	CA		06/29/2023	2.875	418,773		4,989				1,250,000	06/02/2022
100112271		RESTON	VA		06/29/2023	2.875	73,679		810				435,000	06/13/2022
100112273		HOLLYWOOD	SC		06/29/2023	5.125	99,186		585				270,000	06/03/2022
100112274		SCARBOROUGH	ME		06/29/2023	2.875	162,757		1,717				515,000	06/05/2022
100112277		FRESNO	CA		06/29/2023	3.500	5,434		380				225,000	06/03/2022
100112278		SOUTH HAMILTON	MA		06/29/2023	5.875	371,683		2,530				975,000	06/02/2022
100112279		RICHMOND	TX		06/29/2023	2.875	258,277		2,993				660,000	06/02/2022
100112281		WOODLAND PARK	CO		06/29/2023	3.875	65,263		403				440,000	06/04/2022
100112282		SHREWSBURY	MA		06/29/2023	2.750	234,267		3,595				510,000	06/09/2022
100112284		KING CITY	CA		06/29/2023	6.375	112,948		277				410,000	06/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112285		WASHINGTON	DC		06/29/2023	2.875	175,558		2,242				718,000	06/03/2022
100112288		PHOENIX	AZ		06/29/2023	6.750	84,363		187				315,000	06/01/2022
100112289		MIDDLE RIVER	MD		06/29/2023	6.000	150,949		627				300,000	06/02/2022
100112291		STATEN ISLAND	NY		06/29/2023	2.875	392,557		6,724				1,084,000	06/06/2022
100112292		WALDORF	MD		06/29/2023	6.875	268,575		518				500,000	06/02/2022
100112293		SABINAL	TX		06/29/2023	2.875	40,159		813				151,000	06/15/2022
100112294		MILWAUKEE	WI		06/29/2023	7.875	45,999		183				75,000	06/03/2022
100112296		ALEXANDRIA	VA		06/29/2023	2.875	125,400		1,738				265,000	06/09/2022
100112297		BALTIMORE	MD		06/29/2023	7.000	66,626		188				145,000	06/03/2022
100112298		BRISTOW	OK		06/29/2023	8.375	55,777		(4)				101,000	06/05/2022
100112299		SPRING	TX		06/29/2023	7.750	118,305		7				245,000	06/02/2022
100112301		BOWIE	MD		06/29/2023	3.875	300,532		5,000				450,000	06/01/2022
100112302		ODENTON	MD		06/29/2023	4.000	221,684		2,194				380,000	06/02/2022
100112303		RIVERDALE	GA		06/29/2023	2.875	70,432		879				220,000	06/02/2022
100112304		CENTRAL ISLIP	NY		06/29/2023	4.000	280,174		3,078				415,000	06/03/2022
100112305		BALTIMORE	MD		06/29/2023	6.625	64,110		95				87,000	06/04/2022
100112306		AURORA	CO		06/29/2023	2.875	70,482		998				440,000	06/02/2022
100112307		MEMPHIS	TN		06/29/2023	6.750	138,884		140				270,000	06/01/2022
100112309		LOCKPORT	NY		06/29/2023	6.940	57,907		129				195,000	06/03/2022
100112311		LAKE PANASOFFKEE	FL		06/29/2023	6.500	72,065		431				565,000	06/02/2022
100112312		LITTLE ROCK	AR		06/29/2023	8.000	48,985		(4)				60,000	06/02/2022
100112313		HUTCHINSON	KS		06/29/2023	4.250	14,304		235				39,900	06/02/2022
100112318		BLOOMINGTON	IL		06/29/2023	6.720	50,891		340				83,000	06/03/2022
100112319		POWER	MT		06/29/2023	8.625	136,887		(55)				305,000	06/07/2022
100112322		MIAMI	FL		06/29/2023	2.875	88,991		2,320				630,000	06/02/2022
100112323		CINCINNATI	OH		06/29/2023	6.250	80,591		629				220,000	06/04/2022
100112324		HAWLEY	PA		06/29/2023	7.375	107,976		192				260,000	06/03/2022
100112326		BOSSIER CITY	LA		06/29/2023	3.000	76,390		906				193,000	06/06/2022
100112327		COTTAGE GROVE	MN		06/29/2023	6.750	113,480		99				255,000	06/03/2022
100112328		LINWOOD	NJ		06/29/2023	4.625	125,553		1,018				255,000	06/02/2022
100112331		GONZALES	TX		06/29/2023	7.375	57,383		35				145,000	06/06/2022
100112332		DAYTONA BEACH	FL		06/29/2023	6.875	94,941		231				235,000	06/04/2022
100112333		KAUKAUNA	WI		06/29/2023	6.750	351,080		204				642,000	06/09/2022
100112335		FERNDALE	MI		06/29/2023	6.750	145,886		135				220,000	06/02/2022
100112336		MIAMI	FL		06/29/2023	6.625	72,129		86				500,000	06/02/2022
100112339		KANSAS CITY	MO		06/29/2023	2.875	66,589		818				215,000	06/02/2022
100112340		LEOMINSTER	MA		06/29/2023	7.750	144,974		1				395,000	06/03/2022
100112342		ANSON	ME		06/29/2023	7.000	36,524		82				85,000	06/05/2022
100112343		HOUSTON	TX		06/29/2023	7.250	103,438		37				255,000	06/02/2022
100112345		ORLANDO	FL		06/29/2023	6.750	77,415		401				135,000	06/02/2022
100112346		CUMMING	GA		06/29/2023	3.375	102,403		1,732				495,000	06/05/2022
100112347		CORAM	NY		06/29/2023	2.875	205,278		3,144				520,000	06/02/2022
100112348		GILBERT	PA		06/29/2023	4.500	195,599		2,052				275,000	06/09/2022
100112350		DESERT HOT SPRINGS	CA		06/29/2023	2.875	93,234		1,322				426,600	06/11/2022
100112351		JACKSONVILLE	FL		06/29/2023	7.000	79,199		73				235,000	06/03/2022
100112355		FALLBROOK	CA		06/29/2023	6.250	217,818		1,005				715,000	06/03/2022
100112357		EL PASO	TX		06/29/2023	7.750	54,648		4				157,000	06/03/2022
100112361		REDFORD	MI		06/29/2023	6.990	64,333		132				160,000	06/02/2022
100112362		SPOKANE	WA		06/29/2023	4.125	115,923		1,280				375,000	06/02/2022
100112363		WOODBRIDGE	VA		06/29/2023	7.000	156,348		82				330,000	06/02/2022
100112364		EGG HARBOR TOWNSHIP	NJ		06/29/2023	3.375	183,151		3,144				400,000	06/02/2022
100112365		DAYTONA BEACH	FL		06/29/2023	8.250	39,918		(66)				190,000	06/02/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112366		MERCER	PA		06/29/2023	6.875	44,756		80				145,000	06/02/2022
100112368		WEST HELENA	AR		06/29/2023	7.375	43,851		212				57,000	06/02/2022
100112369		GRETNA	LA		06/29/2023	6.750	29,255		42				195,000	06/01/2022
100112370		ELK MOUND	WI		06/29/2023	7.000	58,064		35				170,000	06/10/2022
100112371		COLLEGE PLACE	WA		06/29/2023	6.500	83,836		111				218,000	06/22/2022
100112373		FISHKILL	NY		06/29/2023	2.750	220,921		3,531				460,000	06/09/2022
100112374		EL PASO	TX		06/29/2023	6.500	20,999		30				195,000	06/02/2022
100112375		LAWSON	MO		06/29/2023	6.790	9,728		121				208,000	04/11/2023
100112379		PHILADELPHIA	PA		06/29/2023	6.500	47,616		77				115,000	06/03/2022
100112380		SHREVEPORT	LA		06/29/2023	9.032	82,241		(113)				143,500	05/16/2022
100112381		STEVENS POINT	WI		06/29/2023	8.750	37,457		(117)				160,000	04/11/2023
100112383		SKOKIE	IL		06/29/2023	2.750	202,854		4,224				340,000	06/03/2022
100112384		MCDONOUGH	GA		06/29/2023	5.500	97,045		1,158				297,000	10/08/2022
100112385		RICHMOND	KY		06/29/2023	7.490	31,577		3				130,000	04/10/2023
100112387		OAKLAND	CA		06/29/2023	6.000	65,142		595				610,000	05/17/2022
100112388		LAFAYETTE	LA		06/29/2023	4.150	49,561		630				127,000	05/14/2022
100112389		MORRISON	TN		06/29/2023	7.999	125,526		9				390,000	05/16/2022
100112390		ITASCA	IL		06/29/2023	5.500	115,113		521				210,000	05/14/2022
100112391		CHICAGO	IL		06/29/2023	4.500	100,706		947				215,000	05/16/2022
100112392		SUITLAND	MD		06/29/2023	6.000	75,123		160				227,000	05/15/2022
100112398		SOUTH LYON	MI		06/29/2023	8.125	17,799		145				163,000	04/08/2023
100112399		RICHMOND	TX		06/29/2023	10.750	85,391		(206)				310,000	05/16/2022
100112400		HEMPSTEAD	NY		06/29/2023	4.500	341,996		3,439				510,000	05/16/2022
100112402		HESPERIA	CA		06/29/2023	5.500	119,000		1,205				314,000	05/16/2022
100112405		BUFORD	GA		06/29/2023	6.000	155,239		497				430,000	05/17/2022
100112406		SANFORD	FL		06/29/2023	4.000	120,588		1,523				485,000	06/09/2022
100112407		HIGHLAND	IL		06/29/2023	6.750	103,592		231				127,500	05/18/2022
100112408		OMAHA	NE		06/29/2023	6.640	19,534		232				210,000	04/10/2023
100112410		WYANDANCH	NY		06/29/2023	6.875	105,763		157				335,000	05/16/2022
100112412		TRENTON	NJ		06/29/2023	6.125	52,854		369				155,000	05/17/2022
100112413		MCDONOUGH	GA		06/29/2023	4.500	554,121		5,036				1,060,000	05/14/2022
100112415		OLD BRIDGE	NJ		06/29/2023	5.750	245,092		843				325,000	05/13/2022
100112417		HILLSBORO	MO		06/29/2023	4.500	8,503		401				132,600	04/07/2023
100112419		TRENTON	NJ		06/29/2023	6.750	154,145		217				195,000	05/16/2022
100112421		ALEXANDRIA	OH		06/29/2023	5.125	79,797		946				430,000	05/15/2022
100112422		ORLANDO	FL		06/29/2023	5.125	75,168		693				325,000	05/16/2022
100112425		LOS ANGELES	CA		06/29/2023	5.000	224,800		1,004				990,000	05/15/2022
100112426		COATESVILLE	PA		06/29/2023	6.000	92,458		545				80,000	05/18/2022
100112428		POLK CITY	FL		06/29/2023	3.875	73,911		880				188,000	05/13/2022
100112429		LAS VEGAS	NV		06/29/2023	4.500	94,985		1,230				450,000	05/16/2022
100112430		FARMINGTON	MI		06/29/2023	3.875	153,459		1,401				510,000	05/18/2022
100112431		FISKDALE	MA		06/29/2023	5.000	129,672		841				275,000	05/16/2022
100112432		MEMPHIS	TN		06/29/2023	4.625	90,863		806				270,936	05/16/2022
100112433		TUJUNGA	CA		06/29/2023	4.625	94,418		973				975,000	05/16/2022
100112434		CEDAR RAPIDS	IA		06/29/2023	3.125	82,985		1,057				260,000	05/14/2022
100112435		NORTH BERGEN	NJ		06/29/2023	4.250	310,579		2,743				620,000	05/14/2022
100112436		EDGEWOOD	MD		06/29/2023	4.500	61,543		454				240,000	05/13/2022
100112437		TEMPLE	TX		06/29/2023	3.750	51,619		451				194,000	05/16/2022
100112439		WINSTON SALEM	NC		06/29/2023	3.125	33,327		477				172,000	05/14/2022
100112440		HAVERTOWN	PA		06/29/2023	4.875	146,371		915				280,000	05/15/2022
100112441		DUNDALK	MD		06/29/2023	5.875	88,358		243				325,000	05/16/2022
100112442		HAM LAKE	MN		06/29/2023	4.625	227,785		1,316				499,900	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112444		WEST COVINA	CA		06/29/2023	3.875	124,418		924				750,000	05/15/2022
100112445		COLLINSVILLE	IL		06/29/2023	4.000	72,858		661				205,000	05/16/2022
100112446		SANTA MONICA	CA		06/29/2023	5.125	426,598		4,601				2,765,000	05/15/2022
100112447		SPRINGFIELD	OH		06/29/2023	4.000	37,816		554				173,000	05/16/2022
100112448		SADDLE BROOK	NJ		06/29/2023	5.250	306,041		1,438				670,000	05/16/2022
100112449		CHESHIRE	CT		06/29/2023	3.875	110,772		1,079				300,000	05/15/2022
100112453		BELLEROSE	NY		06/29/2023	4.375	218,608		2,818				654,000	05/16/2022
100112454		CHICAGO	IL		06/29/2023	5.750	125,565		965				280,000	05/14/2022
100112455		OTIS ORCHARDS	WA		06/29/2023	5.000	119,834		551				505,000	05/16/2022
100112456		CINCINNATI	OH		06/29/2023	4.875	47,775		266				177,000	05/15/2022
100112457		HAVRE	MT		06/29/2023	5.125	89,751		419				247,000	05/15/2022
100112458		EAST AMHERST	NY		06/29/2023	5.250	136,107		630				480,000	05/15/2022
100112459		ELBERTON	GA		06/29/2023	4.000	106,578		1,083				291,000	05/18/2022
100112460		CLATSKANIE	OR		06/29/2023	4.000	91,172		1,201				390,000	05/16/2022
100112461		DAYTONA BEACH	FL		06/29/2023	4.625	141,003		1,316				452,000	05/16/2022
100112464		STANTON	CA		06/29/2023	3.625	170,012		1,673				620,000	05/16/2022
100112465		MONTGOMERY	AL		06/29/2023	4.750	45,746		679				226,000	05/16/2022
100112466		RENO	NV		06/29/2023	4.875	78,887		620				350,000	05/16/2022
100112467		PAHRUMP	NV		06/29/2023	4.000	115,107		1,118				329,900	05/16/2022
100112469		EL DORADO	CA		06/29/2023	4.625	245,176		1,395				525,000	05/16/2022
100112470		FALL RIVER	MA		06/29/2023	5.875	171,359		1,388				405,000	05/14/2022
100112472		LITTLESTOWN	PA		06/29/2023	4.625	136,447		1,178				275,000	05/19/2022
100112473		PHILADELPHIA	PA		06/29/2023	4.125	54,417		511				183,000	05/15/2022
100112475		ALGONQUIN	IL		06/29/2023	4.125	153,750		2,569				290,000	05/14/2022
100112476		CHINO VALLEY	AZ		06/29/2023	5.500	136,780		1,371				845,000	05/16/2022
100112478		COLUMBIA	TN		06/29/2023	4.625	76,563		460				375,000	05/17/2022
100112480		WATERVILLE	OH		06/29/2023	4.625	108,275		717				263,000	05/17/2022
100112481		GLENDALE HEIGHTS	IL		06/29/2023	4.125	88,420		969				260,000	05/14/2022
100112483		RANDALLSTOWN	MD		06/29/2023	4.125	115,946		823				259,972	05/14/2022
100112484		SAINT LOUIS	MO		06/29/2023	4.000	40,075		392				145,000	05/14/2022
100112485		LILBURN	GA		06/29/2023	5.375	33,147		458				290,000	04/07/2023
100112487		HIGHLAND MILLS	NY		06/29/2023	5.750	197,742		791				632,000	05/15/2022
100112488		RIVER EDGE	NJ		06/29/2023	5.750	138,008		1,216				730,000	05/14/2022
100112490		PHILADELPHIA	PA		06/29/2023	5.875	42,664		149				250,000	05/14/2022
100112491		ROMEOVILLE	IL		06/29/2023	4.000	57,713		730				196,000	05/14/2022
100112492		JAMAICA	NY		06/29/2023	4.875	221,625		1,262				1,330,000	05/15/2022
100112493		MANSFIELD	MA		06/29/2023	5.500	168,839		565				580,000	05/16/2022
100112494		ELGIN	IL		06/29/2023	4.625	121,176		1,469				265,000	05/16/2022
100112497		KANSAS CITY	MO		06/29/2023	4.750	16,795		500				150,000	04/07/2023
100112498		VERONA	PA		06/29/2023	5.875	17,795		209				68,000	04/09/2023
100112499		KANSAS CITY	KS		06/29/2023	5.250	53,534		351				160,000	05/14/2022
100112500		MIAMI	FL		06/29/2023	4.625	26,444		1,175				457,000	04/08/2023
100112502		LAKE ORION	MI		06/29/2023	7.625	79,607		332				286,000	05/15/2022
100112504		RIVERTON	IA		06/29/2023	4.750	33,225		408				120,000	04/11/2023
100112505		TAMPA	FL		06/29/2023	4.120	61,174		1,101				350,000	05/16/2022
100112506		CLEVELAND	OH		06/29/2023	4.000	101,438		2,176				250,000	05/15/2022
100112509		DOWNS	IL		06/29/2023	4.125	88,984		1,104				125,000	05/16/2022
100112510		CROUSE	NC		06/29/2023	3.500	23,268		1,094				325,000	04/10/2023
100112511		COLUMBIA	SC		06/29/2023	4.125	62,441		525				228,000	05/16/2022
100112513		OLD ORCHARD BEACH	ME		06/29/2023	5.375	151,550		914				400,000	05/16/2022
100112514		BALDWIN	GA		06/29/2023	4.250	193,386		881				454,000	05/19/2022
100112515		LA GRANGE	IL		06/29/2023	4.625	11,245		538				118,000	04/08/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112517		MISSOURI CITY	TX		06/29/2023	4.375	44,754		802				295,000	05/15/2022
100112518		SHIRLEY	NY		06/29/2023	5.000	119,073		2,598				400,500	05/16/2022
100112520		BALTIMORE	MD		06/29/2023	3.875	22,568		313				90,000	04/07/2023
100112521		PHILADELPHIA	PA		06/29/2023	4.125	30,726		434				88,000	05/16/2022
100112522		BALTIMORE	MD		06/29/2023	5.500	69,239		588				160,000	05/16/2022
100112524		NEW BOSTON	NH		06/29/2023	4.990	245,576		1,336				668,000	05/16/2022
100112525		GILFORD	NH		06/29/2023	3.500	208,699		2,295				535,000	05/16/2022
100112528		LA PORTE	IN		06/29/2023	4.375	86,997		1,215				174,500	05/18/2022
100112529		ALLENTOWN	PA		06/29/2023	7.750	15,142		68				150,000	06/02/2022
100112530		NORTH MIAMI BEACH	FL		06/29/2023	6.375	46,666		453				190,000	06/09/2022
100112531		LOUISVILLE	KY		06/29/2023	2.500	108,722		1,908				385,000	05/16/2022
100112532		VIRGINIA BEACH	VA		06/29/2023	4.250	77,647		938				184,000	05/14/2022
100112533		PORTLAND	OR		06/29/2023	5.000	128,798		1,186				535,000	06/03/2022
100112534		ESTILL SPRINGS	TN		06/29/2023	3.000	64,122		761				320,000	05/16/2022
100112536		MENTOR	OH		06/29/2023	5.500	95,061		330				185,000	05/14/2022
100112542		GAITHERSBURG	MD		06/29/2023	5.725	95,605		674				475,000	06/02/2022
100112544		WEST FRANKFORT	IL		06/29/2023	7.000	65,626		179				122,500	06/04/2022
100112545		ELKMONT	AL		06/29/2023	6.617	26,659		137				160,000	06/02/2022
100112547		MOUNT VERNON	NY		06/29/2023	5.711	133,162		2,099				460,000	06/03/2022
100112548		HAVANA	FL		06/29/2023	6.375	67,213		737				180,000	06/04/2022
100112551		CLEVELAND	OH		06/29/2023	5.892	48,828		713				120,000	06/02/2022
100112552		GONZALES	LA		06/29/2023	7.162	102,758		98				208,000	06/02/2022
100112553		PINE BLUFF	AR		06/29/2023	7.245	9,393		56				18,000	06/13/2022
100112554		GASTONIA	NC		06/29/2023	6.875	35,549		97				289,000	06/01/2022
100112555		TARBORO	NC		06/29/2023	3.000	47,128		585				129,000	06/04/2022
100112557		FRANKFORT	IN		06/29/2023	4.625	42,440		369				122,500	06/02/2022
100112558		MANTECA	CA		06/29/2023	7.500	161,346		139				485,000	06/02/2022
100112559		RED LION	PA		06/29/2023	4.000	121,555		1,564				298,000	06/02/2022
100112560		LITHONIA	GA		06/29/2023	3.500	95,725		1,085				264,000	06/04/2022
100112561		NEW KENT	VA		06/29/2023	2.875	54,923		760				220,000	06/08/2022
100112563		RANDALLSTOWN	MD		06/29/2023	5.000	126,042		834				225,000	06/10/2022
100112564		BOSTON	MA		06/29/2023	7.000	176,394		405				1,115,000	06/09/2022
100112566		HERINGTON	KS		06/29/2023	7.625	24,869		151				32,000	06/03/2022
100112567		KOKOMO	IN		06/29/2023	6.875	26,780		179				65,000	06/03/2022
100112568		BOWIE	MD		06/29/2023	4.000	165,207		1,633				310,000	06/09/2022
100112570		ORANGE PARK	FL		06/29/2023	6.875	156,332		93				370,000	06/02/2022
100112571		MOUNT LAUREL	NJ		06/29/2023	3.750	132,814		1,630				310,000	06/03/2022
100112573		INDEPENDENCE	IA		06/29/2023	6.875	35,097		98				95,000	06/11/2022
100112577		GRAY	ME		06/29/2023	3.625	129,066		1,204				320,000	06/03/2022
100112579		PHILADELPHIA	PA		06/29/2023	8.700	53,459		(2)				240,000	06/02/2022
100112581		WARNER ROBINS	GA		06/29/2023	7.000	40,222		25				97,500	06/03/2022
100112583		BUSHKILL	PA		06/29/2023	4.000	124,185		2,210				283,000	06/09/2022
100112584		HESPERIA	CA		06/29/2023	2.875	109,117		1,451				405,000	06/03/2022
100112585		KULPMONT	PA		06/29/2023	8.267	15,365		(21)				62,000	06/08/2022
100112587		TURBEVILLE	SC		06/29/2023	3.125	79,791		1,123				163,000	06/03/2022
100112588		GUYTON	GA		06/29/2023	4.000	37,840		506				75,000	06/10/2022
100112590		CUMBERLAND	MD		06/29/2023	7.250	46,433		37				61,900	06/11/2022
100112591		LAURINBURG	NC		06/29/2023	7.250	38,075		68				108,000	06/09/2022
100112593		BALTIMORE	MD		06/29/2023	6.669	72,899		68				165,000	06/02/2022
100112595		MOUNT LAUREL	NJ		06/29/2023	2.875	90,005		8,362				431,000	06/03/2022
100112596		MIAMI	FL		06/29/2023	3.500	103,728		1,272				220,000	06/09/2022
100112597		RICHMOND	VA		06/29/2023	4.250	22,121		896				352,000	06/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112598		BAKERSFIELD	CA		06/29/2023	6.500	74,427		946				259,500	06/02/2022
100112599		PHILADELPHIA	PA		06/29/2023	3.875	53,847		641				190,000	06/03/2022
100112601		THE WOODLANDS	TX		06/29/2023	7.750	62,632		6				365,000	06/09/2022
100112602		COLUMBIA	KY		06/29/2023	5.000	74,562		560				110,000	06/03/2022
100112604		DEER PARK	NY		06/29/2023	4.125	182,050		2,074				545,000	06/03/2022
100112608		YUCCA VALLEY	CA		06/29/2023	3.875	181,442		2,003				615,000	06/08/2022
100112609		WILLISTON	VT		06/29/2023	6.250	170,442		455				382,000	06/04/2022
100112611		GASTONIA	NC		06/29/2023	6.875	119,068		310				375,000	06/04/2022
100112612		YUMA	AZ		06/29/2023	6.250	27,358		139				189,000	06/02/2022
100112613		BELGRADE	ME		06/29/2023	8.114	58,427		(25)				190,000	07/16/2022
100112615		LANCASTER	PA		06/29/2023	2.875	53,004		788				195,000	06/13/2022
100112617		HOUMA	LA		06/29/2023	4.625	108,709		1,145				195,000	06/02/2022
100112621		BALTIMORE	MD		06/29/2023	7.014	36,985		234				70,000	06/02/2022
100112622		LANCASTER	PA		06/29/2023	6.750	63,894		85				150,000	06/03/2022
100112623		WOODBRIDGE	VA		06/29/2023	8.000	188,310		(36)				480,000	06/02/2022
100112625		COLUMBIA	SC		06/29/2023	6.375	129,709		238				280,000	06/02/2022
100112626		MONTROSE	MI		06/29/2023	6.673	45,927		157				133,000	06/03/2022
100112627		CONROE	TX		06/29/2023	6.875	111,812		87				249,900	06/02/2022
100112628		OKLAHOMA CITY	OK		06/29/2023	8.625	90,827		(253)				220,000	06/03/2022
100112630		IRVINE	CA		06/29/2023	4.250	242,232		2,128				565,000	06/10/2022
100112632		ALEXANDRIA	VA		06/29/2023	2.875	226,750		2,676				640,000	06/02/2022
100112633		MIDLAND	TX		06/29/2023	7.250	60,766		164				279,900	06/14/2022
100112634		GRAY	GA		06/29/2023	5.000	117,041		665				215,000	06/06/2022
100112635		WARREN	MI		06/29/2023	4.250	36,452		535				130,000	06/06/2022
100112636		DALTON	GA		06/29/2023	3.500	68,037		904				169,000	06/03/2022
100112637		NEOSHO	MO		06/29/2023	6.875	97,534		80				169,000	06/03/2022
100112639		HARRISBURG	PA		06/29/2023	4.625	24,127		205				56,900	06/02/2022
100112640		DALLAS	TX		06/29/2023	6.000	41,937		389				155,000	06/01/2022
100112641		CALEDONIA	MO		06/29/2023	7.125	82,081		36				175,000	06/03/2022
100112643		BATON ROUGE	LA		06/29/2023	6.625	37,973		363				41,500	06/02/2022
100112644		RINGWOOD	NJ		06/29/2023	3.875	173,236		1,961				385,000	06/02/2022
100112646		FRANKLIN	OH		06/29/2023	3.500	43,384		1,616				235,000	06/03/2022
100112648		PALM SPRINGS	CA		06/29/2023	8.500	136,631		(276)				390,000	06/02/2022
100112649		WARNER ROBINS	GA		06/29/2023	6.375	63,929		531				160,000	06/02/2022
100112650		WINSTON SALEM	NC		06/29/2023	7.513	49,148		75				104,000	06/02/2022
100112651		INDIANA	PA		06/29/2023	7.375	68,712		145				155,000	06/04/2022
100112652		YUMA	AZ		06/29/2023	6.750	33,540		146				222,000	06/02/2022
100112654		SPRINGFIELD	VT		06/29/2023	4.000	83,304		768				155,000	06/04/2022
100112656		NEWPORT NEWS	VA		06/29/2023	4.625	94,079		1,312				175,000	06/10/2022
100112659		ROCKVILLE	MD		06/29/2023	6.295	237,448		308				460,000	06/03/2022
100112662		PITTSBURGH	PA		06/29/2023	6.272	49,974		65				171,000	06/04/2022
100112664		HIGHLANDS	NJ		06/29/2023	6.325	184,106		1,084				420,000	06/02/2022
100112665		GREENVILLE	GA		06/29/2023	8.875	36,304		(105)				87,000	06/03/2022
100112666		WALDEN	NY		06/29/2023	3.500	126,172		1,872				385,000	06/04/2022
100112668		MILWAUKEE	WI		06/29/2023	4.750	47,773		768				109,000	06/02/2022
100112669		WINGATE	NC		06/29/2023	7.875	35,261		(11)				182,000	06/02/2022
100112670		CHAMBERSBURG	PA		06/29/2023	4.250	98,525		966				220,000	06/04/2022
100112671		CHARLESTON	SC		06/29/2023	3.500	114,498		1,230				375,000	06/04/2022
100112672		CLEVELAND	OH		06/29/2023	5.000	51,869		545				142,000	06/02/2022
100112676		SPOTSYLVANIA	VA		06/29/2023	4.625	188,417		1,429				300,000	06/02/2022
100112677		LAKE ARIEL	PA		06/29/2023	6.625	85,150		314				380,000	06/11/2022
100112678		DESERT HOT SPRINGS	CA		06/29/2023	4.750	155,342		1,701				360,000	06/03/2022

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100112679		THOROFARE	NJ		06/29/2023	3.472	105,925		1,149				205,000	06/09/2022
100112680		DANIA BEACH	FL		06/29/2023	4.000	122,166		1,134				320,000	06/11/2022
100112681		MANASSAS	VA		06/29/2023	7.600	138,679		62				370,000	06/03/2022
100112682		ALTAMONTE SPRINGS	FL		06/29/2023	2.875	78,393		1,041				163,000	06/02/2022
100112683		LITTLE FALLS	NY		06/29/2023	3.875	26,584		456				85,000	06/03/2022
100112684		FAIRVIEW	PA		06/29/2023	6.050	158,630		1,118				248,000	06/02/2022
100112685		HAMPTON	VA		06/29/2023	7.515	61,720		61				90,000	06/21/2022
100112686		HAMPTON	VA		06/29/2023	9.765	61,332		(228)				94,000	06/09/2022
100112689		BOWIE	MD		06/29/2023	4.250	228,132		3,502				444,000	06/02/2022
100112690		MILWAUKEE	WI		06/29/2023	3.625	108,375		899				250,000	06/02/2022
100112691		TROUTMAN	NC		06/29/2023	7.066	99,061		68				235,000	06/02/2022
100112693		SEAGROVE	NC		06/29/2023	4.250	8,075		324				160,000	06/10/2022
100112695		ST PETERS	MO		06/29/2023	4.000	47,428		400				125,000	06/09/2022
100112697		MONTGOMERY	AL		06/29/2023	2.875	53,496		582				300,000	06/02/2022
100112698		BRADENTON	FL		06/29/2023	4.625	113,829		979				427,500	06/11/2022
100112699		MONTVILLE	NJ		06/29/2023	6.250	478,377		1,508				825,000	06/08/2022
100112700		LEXINGTON	SC		06/29/2023	4.750	56,171		522				216,000	06/02/2022
100112701		BRANDYWINE	MD		06/29/2023	4.000	137,600		1,608				389,000	06/08/2022
100112702		NEWPORT NEWS	VA		06/29/2023	4.625	102,633		783				170,000	06/10/2022
100112703		FORDYCE	AR		06/29/2023	6.000	11,075		63				50,000	06/03/2022
100112704		RUTLAND	VT		06/29/2023	5.859	69,857		333				79,900	06/04/2022
100112705		UKIAH	CA		06/29/2023	5.375	114,568		632				575,000	06/06/2022
100112709		SAN LUIS	AZ		06/29/2023	2.875	54,204		731				239,000	06/09/2022
100112710		BERKELEY HEIGHTS	NJ		06/29/2023	2.875	249,032		3,314				940,000	06/04/2022
100112713		GAINESVILLE	GA		06/29/2023	2.875	123,146		1,444				315,000	06/03/2022
100112716		TOMBALL	TX		06/29/2023	4.500	280,248		1,489				630,000	06/03/2022
100112717		SYLMAR	CA		06/29/2023	2.875	167,656		2,063				611,000	06/10/2022
100112718		SANTA ANA	CA		06/29/2023	2.875	238,926		2,890				845,000	06/02/2022
100112719		PIERMONT	NY		06/29/2023	3.375	183,402		3,034				300,000	06/02/2022
100112720		FOLSOM	CA		06/29/2023	2.875	220,774		3,000				810,000	06/05/2022
100112722		INDIAN TRAIL	NC		06/29/2023	2.875	158,904		2,226				530,000	06/03/2022
100112723		LADERA RANCH	CA		06/29/2023	3.875	256,332		1,784				790,000	06/09/2022
100112726		MARIETTA	GA		06/29/2023	4.125	46,678		871				255,000	05/16/2022
100112727		ANTIOCH	CA		06/29/2023	2.875	217,478		2,748				765,000	06/02/2022
100112729		SAINT GEORGE	SC		06/29/2023	7.875	2,956		115				261,888	04/12/2023
100112731		ST LOUIS	MO		06/29/2023	7.375	302,760		485				350,022	04/07/2023
100112732		STRONGSVILLE	OH		06/29/2023	5.000	81,967		1,313				225,079	04/07/2023
100112734		COTATI	CA		06/29/2023	7.125	205,111		894				700,000	05/15/2022
100112735		BOISE	ID		06/29/2023	5.500	97,994		659				672,054	04/07/2023
100112736		MALDEN	MA		06/29/2023	5.750	58,638		737				429,000	05/14/2022
100112737		BOISE	ID		06/29/2023	5.250	67,792		476				395,031	04/07/2023
100112738		HYDE PARK	MA		06/29/2023	6.375	25,755		390				430,000	04/08/2023
100112739		GILBERT	AZ		06/29/2023	5.125	210,889		806				760,000	06/02/2022
100112740		CAMBRIDGE	MA		06/29/2023	6.125	25,582		396				985,000	04/07/2023
100112741		DAWSONVILLE	GA		06/29/2023	4.450	123,849		616				325,000	06/05/2022
100112742		DORCHESTER	MA		06/29/2023	5.500	34,684		380				650,000	04/07/2023
100112743		DORCHESTER	MA		06/29/2023	6.125	26,901		246				355,000	05/16/2022
100112745		HONOLULU	HI		06/29/2023	2.875	298,161		3,841				640,000	06/28/2022
100112749		EDNA	TX		06/29/2023	5.620	7,038		150				153,377	04/10/2023
100112750		EL CAJON	CA		06/29/2023	2.875	199,125		2,209				950,000	06/02/2022
100112751		MACOMB	MI		06/29/2023	3.625	33,447		1,295				402,000	04/08/2023
100112752		CHARLESTON	SC		06/29/2023	4.875	50,434		883				340,142	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112753		CHICAGO	IL		06/29/2023	4.250	88,796		717				223,000	06/09/2022
100112754		ROMULUS	MI		06/29/2023	5.000	29,170		1,335				175,000	04/08/2023
100112756		SILVER SPRING	MD		06/29/2023	3.540	13,615		1,566				507,219	04/09/2023
100112758		MURRIETA	CA		06/29/2023	7.875	221,242		2,064				2,200,688	04/08/2023
100112759		FARMINGTON HILLS	MI		06/29/2023	3.390	161,424		3,114				480,036	04/08/2023
100112760		FAIRFIELD	CT		06/29/2023	7.875	153,013		1,669				1,150,379	04/07/2023
100112762		LOS ANGELES AREA	CA		06/29/2023	6.000	378,769		6,008				890,000	05/15/2022
100112763		Southlake	TX		06/29/2023	5.875	184,794		1,732				1,300,453	04/07/2023
100112764		MOORESVILLE	NC		06/29/2023	4.250	316,913		2,585				710,003	04/08/2023
100112766		NAPLES	FL		06/29/2023	6.220	100,045		600				400,046	04/09/2023
100112768		WENTZVILLE	MO		06/29/2023	4.250	221,998		1,490				479,000	06/02/2022
100112771		ROSEDALE	NY		06/29/2023	6.500	146,842		1,459				740,000	05/15/2022
100112772		HANFORD	CA		06/29/2023	7.130	144,075		393				322,000	05/14/2022
100112773		JEANNETTE	PA		06/29/2023	6.625	66,628		(1,029)				155,000	05/17/2022
100112774		SHREVEPORT	LA		06/29/2023	12.375	11,991		(78)				22,000	04/07/2023
100112775		CONYERS	GA		06/29/2023	8.990	101,760		(186)				223,000	05/16/2022
100112778		CHICAGO	IL		06/29/2023	3.000	51,211		1,219				180,000	08/08/2022
100112781		BIRMINGHAM	AL		06/29/2023	11.118	65,448		(442)				93,000	05/19/2022
100112782		SAUK VILLAGE	IL		06/29/2023	5.375	143,808		617				209,000	03/08/2022
100112784		EDGEMOOR	SC		06/29/2023	4.500	52,700		799				249,500	05/17/2022
100112785		LUMBER BRIDGE	NC		06/29/2023	6.000	73,912		367				139,000	05/16/2022
100112787		MEMPHIS	TN		06/29/2023	6.875	41,289		211				85,000	04/07/2023
100112788		COPIAGUE	NY		06/29/2023	5.000	401,435		4,082				485,000	05/16/2022
100112790		EDGEWOOD	MD		06/29/2023	4.250	49,306		761				85,000	05/16/2022
100112795		TAMPA	FL		06/29/2023	4.125	299,071		2,518				650,000	05/16/2022
100112798		BROCKTON	MA		06/29/2023	5.000	373,408		2,707				650,000	05/14/2022
100112799		WAIALUA	HI		06/29/2023	6.500	163,766		308				377,500	05/14/2022
100112800		MASTIC BEACH	NY		06/29/2023	5.375	107,104		959				271,000	05/16/2022
100112801		DANVILLE	IL		06/29/2023	4.000	83,341		1,388				158,000	05/16/2022
100112804		PARK FOREST	IL		06/29/2023	4.125	74,460		1,018				127,500	05/15/2022
100112806		EAST AURORA	NY		06/29/2023	6.375	330,826		988				520,000	05/16/2022
100112808		GARDEN CITY	MI		06/29/2023	4.125	109,206		1,078				211,500	05/15/2022
100112809		FORT LAUDERDALE	FL		06/29/2023	6.750	50,100		201				100,000	05/14/2022
100112812		HAYWARD	CA		06/29/2023	5.000	155,327		1,661				800,000	05/14/2022
100112813		PELL CITY	AL		06/29/2023	7.250	47,093		37				134,000	04/06/2023
100112814		SOUTH HOLLAND	IL		06/29/2023	5.000	80,674		1,026				125,000	05/14/2022
100112815		TRENTON	NJ		06/29/2023	6.625	29,256		39				90,000	04/07/2023
100112816		CHICAGO	IL		06/29/2023	6.250	139,820		796				265,000	05/15/2022
100112817		CHICAGO	IL		06/29/2023	5.125	65,275		851				110,000	05/16/2022
100112819		TAHLEQUAH	OK		06/29/2023	7.250	58,487		42				123,000	05/26/2022
100112820		PALATINE	IL		06/29/2023	4.250	168,564		1,476				260,000	05/14/2022
100112821		ROANOKE	VA		06/29/2023	11.290	19,302		(265)				82,000	04/07/2023
100112822		ROUND LAKE	IL		06/29/2023	6.875	78,776		244				190,000	05/16/2022
100112823		PERALTA	NM		06/29/2023	12.125	31,197		(291)				165,000	04/07/2023
100112824		CENTRAL SQUARE	NY		06/29/2023	8.000	19,046		26				329,000	04/08/2023
100112825		UPPER DARBY	PA		06/29/2023	4.875	72,390		544				143,000	05/16/2022
100112826		LITTLE ROCK	AR		06/29/2023	12.350	32,270		(538)				85,000	04/07/2023
100112831		WESLACO	TX		06/29/2023	8.900	31,291		(145)				148,000	04/10/2023
100112832		COLOGNE	NJ		06/29/2023	4.875	3,813		171				260,000	04/07/2023
100112834		CHICAGO	IL		06/29/2023	6.500	58,688		132				75,000	05/14/2022
100112835		ANTELOPE	CA		06/29/2023	5.250	225,662		1,429				615,000	05/13/2022
100112836		CAROL STREAM	IL		06/29/2023	4.000	129,972		1,176				240,000	05/14/2022

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100112837		YORK	PA		06/29/2023	4.000	65,477		737				119,500	05/15/2022
100112839		CHICAGO	IL		06/29/2023	4.000	68,140		737				170,000	05/15/2022
100112840		DANVILLE	VA		06/29/2023	4.645	12,212		456				160,000	04/09/2023
100112841		CARPENTERSVILLE	IL		06/29/2023	5.500	106,092		446				195,000	05/16/2022
100112843		SOUTH CHICAGO HEIGHTS	IL		06/29/2023	5.500	143,248		924				230,000	05/16/2022
100112844		LOS ANGELES	CA		06/29/2023	4.875	172,345		1,481				575,000	05/15/2022
100112846		LIBERTY	NY		06/29/2023	11.875	105,032		(350)				210,000	05/16/2022
100112847		WILKES BARRE	PA		06/29/2023	9.450	45,756		(216)				172,500	04/10/2023
100112848		NORWICH	NY		06/29/2023	9.990	71,136		(280)				65,000	05/17/2022
100112852		KANSAS CITY	MO		06/29/2023	10.875	26,678		294				210,000	04/07/2023
100112853		VEVAY	IN		06/29/2023	12.875	77,855		(176)				115,000	05/16/2022
100112854		ROCK RAPIDS	IA		06/29/2023	7.570	39,663		75				65,000	04/12/2023
100112855		PHILADELPHIA	PA		06/29/2023	2.750	81,994		1,557				180,000	05/14/2022
100112856		DOWNEY	CA		06/29/2023	6.500	251,956		332				575,000	05/16/2022
100112858		TRENTON	NJ		06/29/2023	8.500	32,799		(142)				135,000	04/06/2023
100112860		PHILADELPHIA	PA		06/29/2023	8.000	156,603		212				185,000	05/16/2022
100112861		FREDERICKSBUR	VA		06/29/2023	7.550	392,123		835				378,000	05/14/2022
100112862		ODENVILLE	AL		06/29/2023	5.875	72,937		594				190,000	05/16/2022
100112863		FERNLEY	NV		06/29/2023	11.000	36,159		(406)				280,000	04/07/2023
100112864		SAN JACINTO	CA		06/29/2023	6.500	256,075		334				500,000	05/16/2022
100112865		MELBOURNE	FL		06/29/2023	2.500	104,363		1,739				320,000	05/16/2022
100112866		STOCKTON	CA		06/29/2023	6.080	60,281		467				340,000	05/14/2022
100112867		WICHITA	KS		06/29/2023	7.550	20,620		41				110,000	04/10/2023
100112869		DEARBORN HEIGHTS	MI		06/29/2023	8.500	37,697		110				130,000	04/08/2023
100112870		OKLAHOMA CITY	OK		06/29/2023	7.750	9,399		161				86,000	04/08/2023
100112872		WINDERMERE	FL		06/29/2023	5.000	496,912		3,392				1,223,300	05/16/2022
100112874		TOBYHANNA	PA		06/29/2023	6.000	94,290		1,292				245,000	05/17/2022
100112875		NEWBERRY SPRINGS	CA		06/29/2023	8.390	72,628		(56)				177,000	05/18/2022
100112876		GREENFIELD	WI		06/29/2023	13.500	25,810		(259)				275,000	04/09/2023
100112877		MCKINLEYVILLE	CA		06/29/2023	6.000	266,982		1,257				950,000	05/18/2022
100112878		JACKSONVILLE	FL		06/29/2023	4.250	7,765		370				90,000	04/09/2023
100112879		DAYTON	OH		06/29/2023	9.000	41,813		(194)				98,000	04/08/2023
100112880		WAUKEGAN	IL		06/29/2023	6.000	38,744		461				195,000	04/07/2023
100112881		BOCA RATON	FL		06/29/2023	3.500	278,078		3,120				380,000	01/18/2022
100112882		REDFORD	MI		06/29/2023	8.500	35,028		235				95,000	04/08/2023
100112883		CHICKASAW	AL		06/29/2023	11.390	87,299		(338)				69,975	05/16/2022
100112886		MUNCIE	IN		06/29/2023	6.000	32,303		362				70,000	04/07/2023
100112887		BAKERSFIELD	CA		06/29/2023	6.250	253,911		1,174				626,000	02/03/2022
100112891		PLEASANT PLAI	OH		06/29/2023	3.500	79,366		1,250				182,000	05/15/2022
100112893		FLAGLER BEACH	FL		06/29/2023	4.500	200,783		1,572				334,000	05/16/2022
100112894		DELTONA	FL		06/29/2023	7.400	66,114		78				373,000	05/16/2022
100112896		SICKLERVILLE	NJ		06/29/2023	4.000	78,435		725				135,000	05/16/2022
100112897		LANSING	IL		06/29/2023	5.500	130,602		1,699				215,000	05/16/2022
100112899		LONG BEACH	CA		06/29/2023	6.000	291,551		602				780,000	05/15/2022
100112900		MIAMI	FL		06/29/2023	5.875	42,065		506				350,000	05/16/2022
100112901		KINGSTON	MA		06/29/2023	4.000	209,358		1,527				510,000	05/14/2022
100112903		TUCSON	AZ		06/29/2023	11.100	12,445		(67)				210,000	04/08/2023
100112904		FORT LAUDERDALE	FL		06/29/2023	6.000	68,395		506				280,000	05/13/2022
100112905		DETROIT	MI		06/29/2023	2.000	41,315		918				130,000	05/16/2022
100112906		OPA LOCKA	FL		06/29/2023	7.800	25,124		220				350,000	04/07/2023
100112907		DES MOINES	IA		06/29/2023	8.500	29,890		147				140,000	04/10/2023
100112909		PHOENIX	AZ		06/29/2023	6.500	102,646		152				320,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112911		WAPATO	WA		06/29/2023	7.750	61,374		(1)				240,000	05/16/2022
100112912		MONTGOMERY	AL		06/29/2023	8.900	32,213		(126)				61,000	04/11/2023
100112913		VALRICO	FL		06/29/2023	3.500	116,648		1,678				330,000	05/16/2022
100112914		WORCESTER	MA		06/29/2023	4.000	198,692		2,330				530,000	05/17/2022
100112915		MODESTO	CA		06/29/2023	6.500	124,573		232				420,000	05/16/2022
100112918		NORTH LAUDERDALE	FL		06/29/2023	6.630	92,145		268				444,000	05/16/2022
100112920		CLEARWATER	FL		06/29/2023	5.000	91,617		444				185,000	05/16/2022
100112923		MASTIC	NY		06/29/2023	3.875	168,956		2,664				422,500	05/16/2022
100112924		GAINESVILLE	FL		06/29/2023	10.040	288,370		(490)				325,000	05/16/2022
100112925		MIAMI	FL		06/29/2023	5.750	57,642		567				535,000	05/15/2022
100112926		NORTH BRUNSWICK	NJ		06/29/2023	8.625	95,347		394				507,000	05/16/2022
100112927		DAYTON	OH		06/29/2023	7.000	15,181		115				53,500	04/07/2023
100112928		AUGUSTA	GA		06/29/2023	10.300	11,610		(126)				80,000	04/07/2023
100112929		ORLANDO	FL		06/29/2023	6.500	54,398		157				230,000	05/16/2022
100112930		MIDWEST CITY	OK		06/29/2023	8.400	46,061		(114)				98,000	05/16/2022
100112931		KENOSHA	WI		06/29/2023	6.680	72,656		269				157,000	05/14/2022
100112933		ABILENE	KS		06/29/2023	10.450	56,850		(600)				59,000	05/15/2022
100112936		CHICAGO	IL		06/29/2023	11.375	99,445		(276)				125,000	05/14/2022
100112937		HOWARD	PA		06/29/2023	7.650	118,693		41				145,000	05/16/2022
100112938		SHADOW HILLS	CA		06/29/2023	6.000	551,647		1,895				1,690,000	05/15/2022
100112940		BATON ROUGE	LA		06/29/2023	10.900	67,734		(474)				120,500	05/16/2022
100112943		PITTSBURGH	PA		06/29/2023	5.400	6,318		133				60,000	04/09/2023
100112945		SAINT LOUIS	MO		06/29/2023	4.500	7,543		366				50,000	04/07/2023
100112947		CLEVELAND	OK		06/29/2023	7.500	43,661		68				147,000	04/10/2023
100112948		MIAMI	FL		06/29/2023	8.875	5,482		97				265,000	04/07/2023
100112950		MIDDLETOWN	NY		06/29/2023	3.750	110,829		1,459				225,000	05/16/2022
100112952		WESTON	FL		06/29/2023	7.375	10,680		587				479,000	04/07/2023
100112953		MELBOURNE	FL		06/29/2023	5.000	84,975		722				225,000	05/16/2022
100112954		OHATCHEE	AL		06/29/2023	7.875	41,986		(22)				136,000	04/07/2023
100112955		JAMESVILLE	NC		06/29/2023	7.125	13,693		70				118,000	04/10/2023
100112957		LOS ANGELES	CA		06/29/2023	6.375	253,411		245				600,000	05/16/2022
100112959		DETROIT	MI		06/29/2023	13.375	96,055		(512)				400,000	05/16/2022
100112960		BLUE ISLAND	IL		06/29/2023	2.000	49,351		1,521				135,000	05/14/2022
100112961		BRADENTON	FL		06/29/2023	4.875	3,200		515				360,000	04/08/2023
100112963		SUN VALLEY	NV		06/29/2023	8.750	174,968		(377)				420,000	05/16/2022
100112964		AMITYVILLE	NY		06/29/2023	5.750	340,242		(558)				600,000	09/02/2022
100112966		NEW MILFORD	CT		06/29/2023	7.625	214,134		830				485,000	05/15/2022
100112967		INDIANAPOLIS	IN		06/29/2023	6.000	6,140		222				250,000	04/08/2023
100112968		ATLANTA	GA		06/29/2023	3.750	158,203		2,191				420,000	05/15/2022
100112969		PEMBROKE PINES	FL		06/29/2023	6.250	68,413		98				195,000	05/16/2022
100112970		EAST PATCHOGUE	NY		06/29/2023	5.000	205,356		2,065				398,000	05/16/2022
100112971		CALLAHAN	FL		06/29/2023	10.990	127,651		(793)				220,000	05/16/2022
100112972		PHILADELPHIA	PA		06/29/2023	4.125	44,235		2,764				155,000	05/15/2022
100112974		HYATTSVILLE	MD		06/29/2023	5.000	152,825		1,971				340,000	05/16/2022
100112975		NEW MILFORD	CT		06/29/2023	6.500	167,252		368				410,000	05/14/2022
100112976		CHICAGO	IL		06/29/2023	4.500	392,623		4,038				650,000	05/15/2022
100112977		PERTH AMBOY	NJ		06/29/2023	5.500	214,933		941				315,000	05/16/2022
100112978		PORT SAINT LUCIE	FL		06/29/2023	4.125	211,165		1,768				522,000	05/16/2022
100112979		WAYNE	NJ		06/29/2023	2.500	299,280		5,437				536,000	05/15/2022
100112980		COLUMBUS	OH		06/29/2023	4.000	8,445		242				110,000	04/07/2023
100112982		MIAMI	FL		06/29/2023	3.625	63,868		785				338,000	05/16/2022
100112983		BALTIMORE	MD		06/29/2023	3.875	46,953		1,103				105,000	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112984		JACKSONVILLE	FL		06/29/2023	4.625	142,201		680				355,000	05/16/2022
100112985		CHICAGO	IL		06/29/2023	4.000	75,172		772				170,000	05/14/2022
100112986		JACKSONVILLE	FL		06/29/2023	4.000	67,417		652				170,000	05/16/2022
100112987		BURBANK	IL		06/29/2023	4.625	110,488		1,383				180,000	05/16/2022
100112991		MILWAUKEE	WI		06/29/2023	4.750	79,598		586				130,000	05/16/2022
100112992		CHICAGO	IL		06/29/2023	6.875	178,504		248				250,000	05/14/2022
100112995		LACEY	WA		06/29/2023	4.125	197,255		1,449				589,000	05/15/2022
100112996		HOFFMAN ESTATES	IL		06/29/2023	3.875	100,528		2,344				225,000	05/15/2022
100112997		HUDSON	FL		06/29/2023	4.625	140,340		858				365,000	05/16/2022
100112998		GRIFFITH	IN		06/29/2023	6.875	73,489		156				160,000	05/16/2022
100112999		SAN BERNARDINO	CA		06/29/2023	5.125	109,445		890				290,000	05/15/2022
100113001		BALTIMORE	MD		06/29/2023	4.000	56,136		563				120,000	05/13/2022
100113003		RAISIN CITY	CA		06/29/2023	4.750	81,286		958				249,000	05/16/2022
100113007		OMAHA	NE		06/29/2023	8.375	21,045		22				153,290	04/10/2023
100113008		EUCLID	OH		06/29/2023	4.250	46,318		526				140,000	05/16/2022
100113010		FOREST PARK	IL		06/29/2023	4.000	71,624		851				147,000	05/14/2022
100113012		FOREST PARK	IL		06/29/2023	2.000	107,135		2,546				280,000	05/14/2022
100113013		WORCESTER	MA		06/29/2023	4.500	158,541		865				329,900	05/13/2022
100113015		RIVERVIEW	FL		06/29/2023	8.050	175,365		(60)				308,000	05/16/2022
100113019		RIPLEY	TN		06/29/2023	9.645	61,892		(265)				140,000	05/18/2022
100113020		WESLEY CHAPEL	FL		06/29/2023	4.250	113,362		1,359				285,000	05/16/2022
100113021		MONTICELLO	AR		06/29/2023	8.250	41,178		36				68,000	04/07/2023
100113022		CHICAGO	IL		06/29/2023	2.000	65,652		1,744				353,000	05/15/2022
100113023		CONWAY SPRINGS	KS		06/29/2023	4.375	7,884		274				91,618	04/07/2023
100113024		MILL CITY	OR		06/29/2023	5.125	13,465		415				335,596	04/11/2023
100113025		CASSVILLE	WI		06/29/2023	9.350	96,678		(42)				132,000	05/16/2022
100113026		MUSKOGEE	OK		06/29/2023	10.125	51,082		(264)				72,000	04/07/2023
100113030		LOCUST FORK	AL		06/29/2023	4.750	15,071		181				115,021	04/10/2023
100113031		DREXEL HILL	PA		06/29/2023	3.700	63,643		575				162,000	05/16/2022
100113032		PALM BAY	FL		06/29/2023	3.990	116,276		969				389,000	05/16/2022
100113034		BESSEMER	AL		06/29/2023	11.525	62,802		(59)				100,200	05/18/2022
100113035		RIDGECREST	CA		06/29/2023	6.500	22,527		108				360,028	04/08/2023
100113036		DAVIE	FL		06/29/2023	3.375	200,220		2,505				442,011	04/09/2023
100113038		CANTON	GA		06/29/2023	4.375	70,645		489				315,004	04/09/2023
100113040		WEST HAZLETON	PA		06/29/2023	5.000	20,292		1,060				100,217	04/07/2023
100113042		CORAL SPRINGS	FL		06/29/2023	3.625	210,630		3,591				790,057	04/08/2023
100113043		BALTIMORE	MD		06/29/2023	3.250	37,538		493				144,000	05/16/2022
100113044		DOTHAN	AL		06/29/2023	4.250	11,126		430				130,044	04/10/2023
100113045		PORT ANGELES	WA		06/29/2023	4.000	79,680		2,434				430,025	04/07/2023
100113046		MOUNT PLEASANT	OH		06/29/2023	4.375	4,983		2,277				44,204	04/12/2023
100113048		NORTH LAS VEGAS	NV		06/29/2023	4.125	139,875		1,690				365,012	04/07/2023
100113049		TONEY	AL		06/29/2023	5.250	36,799		298				114,009	04/07/2023
100113051		BROOKLYN	NY		06/29/2023	4.000	198,593		2,769				455,015	04/07/2023
100113052		ST PETERSBURG	FL		06/29/2023	3.750	25,409		352				260,000	04/07/2023
100113054		ALACHUA	FL		06/29/2023	4.000	75,168		2,484				192,003	04/07/2023
100113056		MILWAUKEE	WI		06/29/2023	4.625	22,715		573				140,000	04/07/2023
100113057		WARNER ROBINS	GA		06/29/2023	3.625	37,814		715				60,000	05/19/2022
100113058		FORT LAUDERDALE	FL		06/29/2023	4.000	73,148		844				350,001	04/07/2023
100113060		DOUGLASVILLE	GA		06/29/2023	5.000	218,952		1,251				459,907	04/09/2023
100113061		JONES	AL		06/29/2023	3.875	77,359		889				237,003	04/09/2023
100113063		COVINGTON	GA		06/29/2023	2.000	82,607		1,383				250,007	04/08/2023
100113064		STONE MOUNTAIN	GA		06/29/2023	4.125	50,346		925				245,037	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113065		SOUTH OZONE PARK	NY		06/29/2023	5.630	349,323		1,635				610,003	04/07/2023
100113066		OKLAHOMA CITY	OK		06/29/2023	4.000	30,408		520				105,005	04/07/2023
100113067		RIO RANCHO	NM		06/29/2023	3.500	85,398		1,385				290,020	04/07/2023
100113071		STATEN ISLAND	NY		06/29/2023	4.470	317,424		3,440				455,003	04/07/2023
100113072		HANOVER	PA		06/29/2023	3.875	135,283		1,335				449,002	04/07/2023
100113073		CHICAGO	IL		06/29/2023	2.000	103,237		2,784				340,022	04/08/2023
100113074		LOGANVILLE	GA		06/29/2023	3.125	90,290		1,243				396,007	04/07/2023
100113075		HUNTINGTON	NY		06/29/2023	3.375	194,409		4,085				451,005	04/07/2023
100113076		EDINA	MN		06/29/2023	5.000	303,683		1,496				607,000	02/02/2022
100113078		HULL	GA		06/29/2023	3.125	82,966		1,121				299,003	04/09/2023
100113079		CHICAGO	IL		06/29/2023	3.875	87,394		1,046				228,002	04/07/2023
100113080		COVINGTON	GA		06/29/2023	4.000	106,048		826				280,003	04/08/2023
100113084		SNELLVILLE	GA		06/29/2023	5.125	119,801		886				355,000	05/16/2022
100113087		BALLWIN	MO		06/29/2023	4.000	186,615		1,914				460,000	05/14/2022
100113088		KNOXVILLE	TN		06/29/2023	3.370	72,216		4,121				275,000	05/15/2022
100113089		VALDOSTA	GA		06/29/2023	7.500	23,324		64				135,000	04/07/2023
100113090		ANAHEIM	CA		06/29/2023	5.000	358,271		3,626				1,015,000	05/14/2022
100113093		ALBUQUERQUE	NM		06/29/2023	4.000	80,668		824				226,000	05/14/2022
100113094		ADAIRSVILLE	GA		06/29/2023	6.000	52,127		377				200,000	05/16/2022
100113095		ANAHEIM	CA		06/29/2023	3.250	251,006		2,920				780,000	05/15/2022
100113098		VAN ETTEN	NY		06/29/2023	3.380	57,061		900				175,000	05/17/2022
100113099		DALLAS	GA		06/29/2023	2.000	60,791		1,598				275,000	05/15/2022
100113100		SCOTTS VALLEY	CA		06/29/2023	2.500	266,533		4,864				1,600,000	05/25/2022
100113101		LITHONIA	GA		06/29/2023	3.125	51,147		943				187,000	05/16/2022
100113102		JONESBORO	GA		06/29/2023	4.000	55,419		795				324,000	05/16/2022
100113103		FLORISSANT	MO		06/29/2023	4.000	48,626		1,051				155,000	05/16/2022
100113104		DOUGLASVILLE	GA		06/29/2023	5.000	118,143		1,218				456,000	05/16/2022
100113106		ALTA LOMA	CA		06/29/2023	4.000	222,670		2,561				725,000	05/15/2022
100113107		GLENDORA	CA		06/29/2023	7.500	566,754		444				1,225,000	05/15/2022
100113108		KINGS PARK	NY		06/29/2023	3.500	175,278		2,231				550,000	05/17/2022
100113110		LAWNDALE	CA		06/29/2023	6.375	224,799		9,226				1,085,000	05/17/2022
100113113		DALTON	GA		06/29/2023	5.000	73,488		463				150,000	05/14/2022
100113115		ST PAUL	MN		06/29/2023	6.125	63,730		597				180,000	05/14/2022
100113116		THE COLONY	TX		06/29/2023	5.375	51,994		542				285,000	05/14/2022
100113117		DALLAS	TX		06/29/2023	5.375	28,519		528				270,000	04/06/2023
100113118		MADISON	AL		06/29/2023	4.000	35,109		1,475				285,000	05/16/2022
100113121		DALLAS	TX		06/29/2023	4.500	51,314		826				269,000	05/16/2022
100113123		DESERT HOT SPRING	CA		06/29/2023	6.750	81,773		324				325,900	05/16/2022
100113126		PHILADELPHIA	PA		06/29/2023	4.250	18,745		900				102,000	04/07/2023
100113127		SOUTH RICHMOND HILL	NY		06/29/2023	2.000	177,195		4,987				755,000	02/09/2022
100113128		ZEPHYRHILLS	FL		06/29/2023	4.750	39,942		748				235,000	05/15/2022
100113129		ALISO VIEJO	CA		06/29/2023	4.750	393,932		2,491				980,000	05/14/2022
100113130		FORT SMITH	AR		06/29/2023	6.875	21,121		99				115,000	04/10/2023
100113132		CICERO	IL		06/29/2023	2.000	130,056		3,353				345,000	05/14/2022
100113133		SILER CITY	NC		06/29/2023	6.125	56,973		131				130,000	05/13/2022
100113135		ST PAUL	MN		06/29/2023	4.125	58,706		770				180,000	05/15/2022
100113136		HAMILTON	OH		06/29/2023	5.000	61,112		694				210,000	05/15/2022
100113137		FONTANA	CA		06/29/2023	4.875	303,511		2,007				655,000	05/16/2022
100113138		SAN YSIDRO	CA		06/29/2023	4.500	129,128		954				412,000	05/17/2022
100113139		PEMBROKE PINES	FL		06/29/2023	7.875	24,044		464				511,000	04/07/2023
100113140		ORISKANY FALLS	NY		06/29/2023	8.250	83,792		(7)				157,500	05/16/2022
100113142		BARTLETT	IL		06/29/2023	4.250	177,577		2,670				325,000	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113143		ROCKPORT	MA		06/29/2023	5.000	159,550		786				395,000	05/15/2022
100113144		MIAMI	FL		06/29/2023	8.250	39,506		109				875,000	04/09/2023
100113146		LA PLACE	LA		06/29/2023	7.125	80,510		229				153,000	02/24/2022
100113147		MIAMI	FL		06/29/2023	7.250	24,776		87				490,000	04/09/2023
100113148		MIAMI	FL		06/29/2023	8.750	33,979		(118)				380,000	04/08/2023
100113149		PINECREST	FL		06/29/2023	7.250	67,577		304				815,000	05/15/2022
100113150		POMPANO BEACH	FL		06/29/2023	7.625	10,183		457				360,000	04/07/2023
100113151		MIAMI	FL		06/29/2023	7.375	14,954		67				482,000	04/09/2023
100113152		HAINES CITY	FL		06/29/2023	8.500	37,211		(21)				366,000	04/08/2023
100113154		COCONUT CREEK	FL		06/29/2023	8.250	11,058		61				243,000	04/07/2023
100113155		MIAMI	FL		06/29/2023	8.375	8,239		(1)				264,000	04/09/2023
100113156		VANCOUVER	WA		06/29/2023	3.500	142,208		1,538				420,000	05/16/2022
100113158		NORTH MIAMI BEACH	FL		06/29/2023	8.125	48,212		184				1,340,000	05/15/2022
100113159		TENAFLY	NJ		06/29/2023	8.375	10,450		53				999,000	04/09/2023
100113160		MIAMI	FL		06/29/2023	7.750	35,128		39				460,000	04/07/2023
100113161		HOLIDAY	FL		06/29/2023	3.875	60,146		1,033				205,000	05/16/2022
100113162		MIAMI	FL		06/29/2023	6.500	17,889		189				421,000	04/09/2023
100113163		MIAMI	FL		06/29/2023	8.500	28,094		(79)				355,000	04/09/2023
100113164		GRAND RAPIDS	MI		06/29/2023	4.000	52,120		482				134,900	05/14/2022
100113165		MIAMI BEACH	FL		06/29/2023	5.000	1,561		17				285,000	04/07/2023
100113166		PEMBROKE PINES	FL		06/29/2023	6.000	17,777		228				238,000	04/07/2023
100113167		DAVENPORT	FL		06/29/2023	5.000	13,205		143				352,000	04/07/2023
100113168		DES MOINES	IA		06/29/2023	7.500	30,986		30				152,000	04/09/2023
100113169		MIAMI	FL		06/29/2023	8.625	90,819		460				830,000	05/14/2022
100113170		LEXINGTON	SC		06/29/2023	4.375	82,944		1,073				195,000	09/28/2022
100113171		AVENTURA	FL		06/29/2023	8.625	92,194		402				768,000	04/07/2023
100113172		FT. MYERS	FL		06/29/2023	2.750	36,822		1,261				275,000	05/16/2022
100113174		SUNNY ISLES	FL		06/29/2023	5.000	69,761		1,041				1,500,000	05/15/2022
100113175		PEMBROKE PINES	FL		06/29/2023	8.250	23,688		(39)				240,000	04/07/2023
100113176		MIAMI	FL		06/29/2023	8.250	144,180		93				1,200,000	05/17/2022
100113177		ORLANDO	FL		06/29/2023	8.625	49,766		(161)				259,000	05/15/2022
100113178		DAVENPORT	FL		06/29/2023	8.375	37,045		165				354,000	04/08/2023
100113179		WEST PALM BEACH	FL		06/29/2023	6.750	70,791		498				425,000	05/14/2022
100113180		SURFSIDE	FL		06/29/2023	5.000	47,820		1,397				2,257,000	05/14/2022
100113181		MIAMI	FL		06/29/2023	8.000	93,467		3,524				9,225,000	05/15/2022
100113183		AVENTURA	FL		06/29/2023	8.250	40,021		188				341,000	04/08/2023
100113184		BOCA RATON	FL		06/29/2023	8.125	30,560		5				300,000	04/09/2023
100113185		CLERMONT	FL		06/29/2023	6.000	38,675		326				387,500	04/08/2023
100113186		LAKE WORTH	FL		06/29/2023	7.500	18,642		178				485,000	04/07/2023
100113187		MIAMI BEACH	FL		06/29/2023	8.125	38,542		53				349,000	04/07/2023
100113188		MIAMI LAKES	FL		06/29/2023	5.750	42,558		633				328,000	05/14/2022
100113190		WESTON	FL		06/29/2023	5.000	45,636		(33)				665,000	05/14/2022
100113191		KEY BISCAYNE	FL		06/29/2023	8.750	210,651		1,442				4,175,000	04/05/2022
100113192		CLEVELAND	OH		06/29/2023	6.875	36,445		86				118,000	06/03/2022
100113193		DEERFIELD BEACH	FL		06/29/2023	4.875	56,396		801				410,000	04/06/2022
100113194		MIAMI	FL		06/29/2023	5.000	70,256		598				1,550,000	05/14/2022
100113195		MIAMI BEACH	FL		06/29/2023	5.000	24,600		570				310,000	04/07/2023
100113196		MIAMI	FL		06/29/2023	6.000	65,555		384				495,000	05/15/2022
100113197		GWYNN OAK	MD		06/29/2023	6.250	121,837		525				236,000	06/03/2022
100113198		MESQUITE	TX		06/29/2023	6.750	40,175		144				328,000	06/03/2022
100113200		RICHMOND	VA		06/29/2023	6.375	87,286		514				221,000	06/03/2022
100113201		HOUSTON	TX		06/29/2023	6.875	37,086		117				180,000	06/03/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113203		JEFFERSON CITY	MO		06/29/2023	3.750	37,160		653				125,000	06/02/2022
100113204		ATLANTA	GA		06/29/2023	6.750	118,671		386				288,000	06/09/2022
100113206		LA MARQUE	TX		06/29/2023	3.000	32,166		826				133,805	05/16/2022
100113208		SALISBURY	MD		06/29/2023	6.750	197,875		374				275,000	06/03/2022
100113209		JAMAICA	NY		06/29/2023	5.250	188,563		2,483				605,000	06/10/2022
100113211		WINFIELD	KS		06/29/2023	7.590	34,857		118				65,000	06/04/2022
100113214		SIMI VALLEY	CA		06/29/2023	4.625	271,736		1,646				795,000	06/09/2022
100113215		EL PASO	TX		06/29/2023	7.375	39,233		13				138,000	06/03/2022
100113217		PRINCETON	IL		06/29/2023	7.000	60,671		71				92,000	06/03/2022
100113219		HIALEAH	FL		06/29/2023	2.875	303,753		5,270				560,000	06/04/2022
100113220		ATLANTA	GA		06/29/2023	5.250	161,295		436				385,000	06/27/2022
100113221		FREMONT	MI		06/29/2023	7.000	36,266		43				179,000	06/03/2022
100113222		WAIANAE	HI		06/29/2023	6.250	110,697		153				720,000	06/10/2022
100113224		GREEN BAY	WI		06/29/2023	7.500	82,613		24				149,000	06/03/2022
100113229		THORNVILLE	OH		06/29/2023	5.990	49,359		101				170,000	06/03/2022
100113230		CHERRY HILL	NJ		06/29/2023	3.625	181,611		1,986				360,000	06/03/2022
100113232		MOUNT POCONO	PA		06/29/2023	2.750	105,917		1,559				255,000	06/10/2022
100113233		KENNEBUNK	ME		06/29/2023	4.000	372,812		3,228				625,000	06/05/2022
100113235		HYDE PARK	MA		06/29/2023	7.375	155,436		41				540,000	06/03/2022
100113237		PENSACOLA	FL		06/29/2023	5.500	18,850		76				300,000	06/04/2022
100113238		PALM BAY	FL		06/29/2023	5.625	7,775		91				285,000	06/02/2022
100113240		SEDONA	AZ		06/29/2023	5.750	81,649		479				400,000	06/13/2022
100113241		MILWAUKEE	WI		06/29/2023	2.875	30,060		593				75,000	06/02/2022
100113243		MARIETTA	GA		06/29/2023	5.250	214,287		656				665,900	06/07/2022
100113244		NEW BEDFORD	MA		06/29/2023	4.375	142,271		916				370,000	06/03/2022
100113245		EASLEY	SC		06/29/2023	5.875	171,860		333				689,900	07/05/2022
100113247		DETROIT	MI		06/29/2023	7.750	41,045		5				170,000	06/05/2022
100113248		ANTRIM	NH		06/29/2023	3.250	20,768		189				200,000	04/09/2023
100113249		MARGATE	FL		06/29/2023	2.125	149,508		2,964				425,000	06/15/2022
100113250		FELLSMERE	FL		06/29/2023	4.750	56,066		7,194				430,000	05/15/2022
100113251		PHILADELPHIA	PA		06/29/2023	3.625	76,902		995				235,000	06/02/2022
100113252		SARASOTA	FL		06/29/2023	5.125	86,225		(151)				295,000	05/14/2022
100113253		WARREN	MI		06/29/2023	11.630	39,149		(216)				77,700	12/15/2021
100113254		MOULTRIE	GA		06/29/2023	6.750	67,466		63				115,000	06/03/2022
100113255		CALUMET CITY	IL		06/29/2023	4.500	69,796		488				120,000	06/02/2022
100113256		ATLANTA	GA		06/29/2023	2.875	183,895		3,148				720,000	06/09/2022
100113257		PHILADELPHIA	PA		06/29/2023	4.500	22,575		1,204				140,000	04/09/2023
100113258		ROCKVILLE	MD		06/29/2023	4.625	185,683		1,772				575,000	06/05/2022
100113259		ELKTON	MD		06/29/2023	4.375	60,521		691				171,000	05/16/2022
100113261		KANSAS CITY	MO		06/29/2023	4.875	72,738		475				150,000	05/14/2022
100113262		STOCKTON	CA		06/29/2023	6.000	85,578		185				420,000	05/18/2022
100113263		STRATFORD	CT		06/29/2023	3.500	308,583		7,775				400,000	05/16/2022
100113264		CLINTON TOWNSHIP	MI		06/29/2023	2.875	100,664		1,177				300,000	06/10/2022
100113266		TAMPA	FL		06/29/2023	3.250	114,988		74				355,000	05/15/2022
100113267		PHILADELPHIA	PA		06/29/2023	8.875	31,918		(25)				137,000	04/09/2023
100113268		BENTON	AR		06/29/2023	7.820	48,376		99				55,000	05/14/2022
100113270		JAMAICA	NY		06/29/2023	5.990	142,956		1,497				600,000	05/15/2022
100113271		SIMPSONVILLE	SC		06/29/2023	3.000	69,922		916				220,000	05/14/2022
100113272		LEMOORE	CA		06/29/2023	6.750	228,547		(420)				360,000	05/16/2022
100113273		GREER	SC		06/29/2023	9.250	170,715		(253)				340,000	05/14/2022
100113274		ARLINGTON HEIGHTS	IL		06/29/2023	4.625	26,585		365				130,000	04/08/2023
100113275		NORTH CHARLESTON	SC		06/29/2023	10.890	56,013		(354)				165,000	05/16/2022

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113276		Overland	MO		06/29/2023	8.800	74,869		6,372				135,000	05/15/2022
100113278		CHICAGO	IL		06/29/2023	2.875	216,306		2,652				1,018,000	06/03/2022
100113279		PENDLETON	SC		06/29/2023	4.625	70,686		618				188,000	05/16/2022
100113280		KENT	WA		06/29/2023	6.375	319,485		(437)				703,000	05/15/2022
100113281		LIMERICK	PA		06/29/2023	3.625	63,365		2,128				480,000	08/22/2022
100113282		BELLMORE	NY		06/29/2023	3.500	252,593		3,070				525,000	05/15/2022
100113283		WALLINGFORD	CT		06/29/2023	3.625	78,444		1,190				205,000	05/15/2022
100113284		PHILADELPHIA	PA		06/29/2023	6.950	91,736		180				230,000	05/16/2022
100113285		ORANGEBURG	SC		06/29/2023	3.750	23,149		791				115,000	04/07/2023
100113287		SUNBURY	PA		06/29/2023	6.875	6,888		32				80,000	04/09/2023
100113288		HURRICANE	WV		06/29/2023	4.150	32,511		1,138				215,371	05/12/2022
100113289		TEMPE	AZ		06/29/2023	7.230	62,196		71				265,000	05/16/2022
100113290		AURORA	IL		06/29/2023	7.220	48,878		276				110,000	05/15/2022
100113291		WEST HAVEN	CT		06/29/2023	3.250	169,918		211				260,000	05/16/2022
100113292		PANAMA CITY	FL		06/29/2023	8.310	26,750		45				144,000	04/09/2023
100113293		PENSACOLA	FL		06/29/2023	4.500	19,302		469				213,000	04/08/2023
100113295		FLORISSANT	MO		06/29/2023	9.000	109,094		200				154,000	05/16/2022
100113296		NEWPORT NEWS	VA		06/29/2023	3.250	152,602		436				285,000	01/25/2022
100113298		SCRANTON	PA		06/29/2023	3.250	15,101		233				139,900	04/07/2023
100113303		OMAHA	NE		06/29/2023	10.120	60,239		(106)				147,000	05/15/2022
100113304		MANNINGTON	WV		06/29/2023	9.290	46,157		(88)				75,000	07/01/2021
100113305		HUNLOCK CREEK	PA		06/29/2023	3.500	28,120		477				119,000	04/12/2023
100113307		REDFORD	MI		06/29/2023	9.050	99,320		(229)				160,000	05/16/2022
100113308		RIPON	CA		06/29/2023	5.000	414,902		5,423				825,000	05/16/2022
100113310		THOUSAND OAKS	CA		06/29/2023	8.250	248,093		701				865,000	05/14/2022
100113311		RALEIGH	NC		06/29/2023	6.000	157,051		1,185				665,000	05/16/2022
100113312		COLUMBUS	OH		06/29/2023	5.000	85,539		682				203,000	05/14/2022
100113314		SILVER SPRING	MD		06/29/2023	5.000	198,749		1,807				490,000	05/15/2022
100113315		SANDY	UT		06/29/2023	4.125	217,097		1,808				1,150,000	05/16/2022
100113318		TAMPA	FL		06/29/2023	6.990	73,546		267				254,000	05/14/2022
100113320		PHILADELPHIA	PA		06/29/2023	8.625	25,469		108				115,500	04/08/2023
100113321		DALY CITY	CA		06/29/2023	7.200	253,246		774				1,360,000	05/16/2022
100113322		GAINESVILLE	FL		06/29/2023	4.000	71,421		1,054				295,000	05/14/2022
100113323		BOCA RATON	FL		06/29/2023	4.125	42,047		926				275,000	05/16/2022
100113325		SUFFOLK	VA		06/29/2023	4.850	150,865		1,452				429,000	05/14/2022
100113329		APPLE VALLEY	CA		06/29/2023	5.225	156,117		1,654				421,000	05/15/2022
100113330		LIVERMORE	CA		06/29/2023	5.375	354,426		1,941				1,565,000	05/13/2022
100113331		CHICAGO	IL		06/29/2023	2.000	69,433		1,472				350,000	05/15/2022
100113332		COATESVILLE	PA		06/29/2023	4.125	82,965		801				427,000	05/15/2022
100113334		CENTRAL ISLIP	NY		06/29/2023	4.625	95,144		1,429				440,000	05/14/2022
100113336		SYLVESTER	GA		06/29/2023	12.375	17,044		(247)				79,000	04/09/2023
100113337		AKRON	OH		06/29/2023	7.250	68,554		212				110,000	05/14/2022
100113338		SANFORD	NC		06/29/2023	6.000	17,726		216				199,000	04/10/2023
100113339		DEKALB	IL		06/29/2023	5.800	135,292		982				277,000	05/16/2022
100113341		CENTREVILLE	VA		06/29/2023	6.000	227,801		1,801				575,000	05/15/2022
100113342		COLUMBUS	GA		06/29/2023	10.000	23,845		(209)				97,000	04/10/2023
100113343		LADSON	SC		06/29/2023	4.125	13,988		660				240,000	04/08/2023
100113344		DADE CITY	FL		06/29/2023	8.690	9,351		2,366				319,000	04/10/2023
100113346		VULCAN	MI		06/29/2023	5.000	32,010		438				185,000	04/09/2023
100113347		CHICAGO	IL		06/29/2023	4.000	54,274		615				155,000	05/14/2022
100113348		CLOVER	SC		06/29/2023	6.240	76,312		1,442				455,000	05/16/2022
100113349		CINCINNATI	OH		06/29/2023	7.000	9,498		77				62,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113350		CORAM	NY		06/29/2023	3.750	177,121		2,028				499,000	05/16/2022
100113351		UKIAH	CA		06/29/2023	6.500	143,850		563				500,000	05/18/2022
100113352		LANCASTER	PA		06/29/2023	6.640	213,966		1,311				650,000	05/17/2022
100113354		WHITEFIELD	ME		06/29/2023	3.625	35,573		982				195,000	05/15/2022
100113356		READING	PA		06/29/2023	6.190	126,988		743				248,000	05/16/2022
100113358		POINT PLEASANT BE	NJ		06/29/2023	5.250	136,873		1,302				575,000	05/14/2022
100113359		SPOKANE VALLEY	WA		06/29/2023	6.250	101,471		561				405,000	05/14/2022
100113360		PEMBROKE PINES	FL		06/29/2023	4.875	109,212		749				325,000	05/15/2022
100113362		FORT LAUDERDALE	FL		06/29/2023	4.750	80,268		668				880,000	05/13/2022
100113363		LARGO	FL		06/29/2023	4.125	126,186		3,129				385,000	05/16/2022
100113364		STATEN ISLAND	NY		06/29/2023	4.625	183,464		1,100				635,000	05/14/2022
100113365		BOYNTON BEACH	FL		06/29/2023	4.250	36,799		572				315,000	04/07/2023
100113366		LYNCHBURG	VA		06/29/2023	7.200	68,411		553				72,000	05/16/2022
100113368		NORTH BRUNSWICK	NJ		06/29/2023	3.000	122,602		1,844				457,000	05/15/2022
100113374		HIALEAH	FL		06/29/2023	8.500	84,286		(73)				435,000	05/15/2022
100113375		OXNARD	CA		06/29/2023	4.625	222,538		1,282				680,000	02/10/2022
100113376		MIAMI	FL		06/29/2023	4.625	165,752		1,885				615,000	05/16/2022
100113379		WINTER PARK	FL		06/29/2023	3.750	210,272		2,176				530,000	05/16/2022
100113380		PINELLAS PARK	FL		06/29/2023	4.000	76,957		866				240,000	05/16/2022
100113382		RANDALLSTOWN	MD		06/29/2023	6.125	141,102		872				405,000	05/14/2022
100113383		ALTAMONTE SPRINGS	FL		06/29/2023	3.875	137,231		1,824				330,000	05/15/2022
100113385		VENTNOR CITY	NJ		06/29/2023	4.125	131,733		1,626				395,000	05/15/2022
100113387		ORLANDO	FL		06/29/2023	4.625	124,788		731				268,000	05/16/2022
100113388		PLANT CITY	FL		06/29/2023	5.500	53,092		577				197,000	05/16/2022
100113390		CHICAGO	IL		06/29/2023	4.000	94,649		724				292,000	05/15/2022
100113391		DUNEDIN	FL		06/29/2023	2.000	220,188		3,925				818,000	05/16/2022
100113392		KISSIMMEE	FL		06/29/2023	2.000	114,134		2,940				335,000	05/16/2022
100113396		NORTH BERGEN	NJ		06/29/2023	4.000	107,952		971				330,000	05/14/2022
100113399		CHICAGO	IL		06/29/2023	4.625	135,731		2,183				230,000	05/16/2022
100113400		CHICAGO	IL		06/29/2023	2.000	58,388		1,813				216,000	05/15/2022
100113402		HOFFMAN ESTATES	IL		06/29/2023	4.375	140,899		1,271				310,000	05/16/2022
100113405		AVENTURA	FL		06/29/2023	3.990	214,176		1,625				435,000	05/16/2022
100113406		HIALEAH	FL		06/29/2023	3.500	72,418		778				241,001	05/16/2022
100113408		ALBANY	NY		06/29/2023	7.000	50,128		168				121,000	05/14/2022
100113410		HIALEAH	FL		06/29/2023	6.625	194,857		235				535,000	05/15/2022
100113411		CHICAGO	IL		06/29/2023	4.625	228,713		2,960				536,000	05/14/2022
100113412		MIAMI	FL		06/29/2023	5.875	139,838		344				496,000	05/14/2022
100113416		MIDLOTHIAN	IL		06/29/2023	4.750	37,178		221				190,000	04/07/2023
100113417		RANDALLSTOWN	MD		06/29/2023	4.000	167,080		1,900				320,000	05/14/2022
100113419		MIAMI	FL		06/29/2023	8.250	18,945		(5)				470,000	04/07/2023
100113421		NILES	IL		06/29/2023	3.600	173,760		2,318				410,000	05/16/2022
100113422		CHICAGO	IL		06/29/2023	6.000	98,526		579				538,000	05/15/2022
100113424		MIAMI	FL		06/29/2023	5.000	58,178		766				435,000	05/16/2022
100113425		MIAMI GARDENS	FL		06/29/2023	4.125	89,516		1,064				390,000	05/14/2022
100113426		MIAMI	FL		06/29/2023	4.125	69,931		554				398,000	05/15/2022
100113430		MIAMI	FL		06/29/2023	5.125	81,071		357				330,000	05/16/2022
100113431		SCOTTSDALE	AZ		06/29/2023	6.000	142,348		803				1,065,000	05/16/2022
100113432		OCEAN PINES	MD		06/29/2023	5.875	160,085		1,327				492,000	05/16/2022
100113433		CHICAGO	IL		06/29/2023	3.875	262,545		3,290				480,000	05/15/2022
100113436		POMPTON LAKES	NJ		06/29/2023	6.125	155,879		389				620,000	05/16/2022
100113437		LOS LUNAS	NM		06/29/2023	7.250	93,424		89				203,500	05/13/2022
100113439		SAINT PETERS	MO		06/29/2023	5.250	185,185		1,128				384,000	05/14/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113440		MIAMI LAKES	FL		06/29/2023	4.000	48,646		421				575,000	05/16/2022
100113442		NEW HYDE PARK	NY		06/29/2023	4.000	296,286		2,988				603,000	05/15/2022
100113443		MILWAUKEE	WI		06/29/2023	4.875	91,314		928				235,000	05/16/2022
100113445		CHANDLER	AZ		06/29/2023	6.500	217,644		565				650,000	05/16/2022
100113446		JAMAICA	NY		06/29/2023	2.125	206,422		4,595				615,000	05/15/2022
100113448		EL PASO	TX		06/29/2023	4.000	55,945		796				137,000	05/14/2022
100113449		HOLLYWOOD	FL		06/29/2023	5.270	77,919		400				306,000	05/15/2022
100113450		SANGER	CA		06/29/2023	5.000	147,620		1,068				409,000	05/14/2022
100113451		GLEN ALLEN	VA		06/29/2023	7.625	317,415		255				656,000	05/16/2022
100113452		BAYSIDE	NY		06/29/2023	3.500	220,870		3,507				785,000	05/15/2022
100113453		SAINT BONIFACIUS	MN		06/29/2023	5.100	229,547		4,640				520,000	05/16/2022
100113454		GALVA	IL		06/29/2023	6.000	21,240		461				69,500	04/08/2023
100113455		JOLIET	IL		06/29/2023	7.750	6,832		134				155,000	04/08/2023
100113456		FORT MILL	SC		06/29/2023	4.500	152,483		959				474,900	05/16/2022
100113458		LITHONIA	GA		06/29/2023	5.125	60,675		308				275,000	05/16/2022
100113459		YONKERS	NY		06/29/2023	3.880	169,334		2,431				475,000	05/16/2022
100113461		TURLOCK	CA		06/29/2023	4.000	159,283		1,225				420,000	05/14/2022
100113462		MORENO VALLEY	CA		06/29/2023	3.875	134,307		1,328				480,000	05/13/2022
100113464		GILBERT	AZ		06/29/2023	4.250	298,515		2,078				910,000	05/16/2022
100113465		OCEANSIDE	CA		06/29/2023	6.250	261,000		432				660,000	05/16/2022
100113467		SAVANNAH	GA		06/29/2023	6.000	53,500		159				191,000	05/17/2022
100113468		PORTAGE	PA		06/29/2023	7.500	44,140		619				60,000	02/04/2022
100113471		WEST PALM BEACH	FL		06/29/2023	5.000	189,185		847				510,000	05/14/2022
100113473		BETHLEHEM	PA		06/29/2023	5.750	54,169		671				130,000	06/02/2022
100113475		GLENSIDE	PA		06/29/2023	4.750	139,176		832				285,000	05/16/2022
100113479		WELLSVILLE	OH		06/29/2023	4.000	55,305		1,116				129,900	06/03/2022
100113480		BOULDER	CO		06/29/2023	3.000	216,013		2,242				1,550,000	06/02/2022
100113481		WATERBURY	CT		06/29/2023	2.875	67,850		960				150,000	06/03/2022
100113483		DOUGLASSVILLE	PA		06/29/2023	3.500	106,244		1,110				375,000	05/16/2022
100113484		SAN CLEMENTE	CA		06/29/2023	5.000	156,657		806				1,700,000	06/03/2022
100113485		STEWARTSVILLE	NJ		06/29/2023	3.375	55,824		595				592,000	05/13/2022
100113486		FLORISSANT	MO		06/29/2023	6.625	28,907		417				110,000	06/06/2022
100113487		SEATTLE	WA		06/29/2023	4.375	183,867		1,296				675,000	06/03/2022
100113488		MC GEHEE	AR		06/29/2023	8.500	48,553		(3)				70,000	06/09/2022
100113491		ATLANTA	GA		06/29/2023	7.250	86,216		143				440,000	06/01/2022
100113492		WILMINGTON	DE		06/29/2023	6.375	55,965		94				135,000	06/03/2022
100113493		DETROIT	MI		06/29/2023	2.000	5,234		271				58,000	06/05/2022
100113494		SANTA ANA	CA		06/29/2023	2.875	166,040		1,731				870,000	06/02/2022
100113497		PICO RIVERA	CA		06/29/2023	4.375	194,423		1,142				500,000	06/08/2022
100113499		WILLIAMSTOWN	NJ		06/29/2023	3.750	136,864		2,047				215,000	06/09/2022
100113500		BLUE SPRINGS	MO		06/29/2023	4.810	2,291		306				257,000	06/02/2022
100113502		ASHEVILLE	NC		06/29/2023	7.000	60,157		64				310,000	06/03/2022
100113503		SAINT LOUIS	MO		06/29/2023	4.375	184,173		1,119				430,000	06/09/2022
100113504		MIAMI	FL		06/29/2023	3.750	164,903		1,562				619,000	06/08/2022
100113505		IMPERIAL	MO		06/29/2023	3.125	130,181		1,249				335,000	06/02/2022
100113507		HOT SPRINGS VILLAGE	AR		06/29/2023	4.875	2,439		275				165,000	06/03/2022
100113508		PASO ROBLES	CA		06/29/2023	4.625	256,140		1,136				785,000	06/02/2022
100113509		POUGHKEEPSIE	NY		06/29/2023	3.250	185,809		2,346				365,000	06/02/2022
100113510		ARNOLD	MO		06/29/2023	4.375	82,018		1,021				195,000	06/03/2022
100113511		SUFFOLK	VA		06/29/2023	4.000	267,956		2,633				560,000	06/03/2022
100113512		RACINE	WI		06/29/2023	6.375	71,917		88				335,000	06/03/2022
100113513		MERRILLVILLE	IN		06/29/2023	4.625	2,999		367				225,000	06/03/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113517		SYOSSET	NY		06/29/2023	3.750	226,094		2,766				880,000	06/03/2022
100113518		YORKVILLE	IL		06/29/2023	7.125	102,406		66				224,000	06/10/2022
100113519		WOODBRIDGE	VA		06/29/2023	2.875	161,861		1,698				575,000	06/02/2022
100113521		AIKEN	SC		06/29/2023	5.125	46,831		201				87,500	06/05/2022
100113522		ATLANTA	GA		06/29/2023	4.000	211,917		1,737				565,000	06/02/2022
100113524		LANSING	MI		06/29/2023	6.250	72,618		364				228,000	06/02/2022
100113526		TRUSSVILLE	AL		06/29/2023	4.750	15,681		626				325,000	06/03/2022
100113529		WEST MILFORD	NJ		06/29/2023	5.250	126,677		441				285,000	06/10/2022
100113532		COURTLAND	VA		06/29/2023	4.875	88,834		338				479,900	06/10/2022
100113533		KENNEBUNKPORT	ME		06/29/2023	4.910	67,438		761				380,000	06/07/2022
100113534		SAN DIEGO	CA		06/29/2023	2.875	174,642		1,894				774,000	06/09/2022
100113535		BERGENFIELD	NJ		06/29/2023	2.875	188,376		2,363				420,000	06/03/2022
100113537		AURORA	CO		06/29/2023	6.250	30,437		89				260,000	06/08/2022
100113538		SALISBURY	MD		06/29/2023	5.330	90,908		508				199,000	06/02/2022
100113540		OMAHA	NE		06/29/2023	4.750	76,271		321				290,000	06/02/2022
100113546		NORTH EASTON	MA		06/29/2023	4.375	159,057		1,842				570,000	06/02/2022
100113548		ENTERPRISE	AL		06/29/2023	4.875	242,316		920				475,000	06/11/2022
100113549		STEGER	IL		06/29/2023	5.500	48,925		142				135,000	06/01/2022
100113551		WALDORF	MD		06/29/2023	2.875	138,988		2,232				403,000	06/02/2022
100113552		WICHITA	KS		06/29/2023	4.125	5,056		341				185,000	06/09/2022
100113553		NEW ORLEANS	LA		06/29/2023	2.875	93,333		1,182				250,000	06/11/2022
100113554		MADISON	MO		06/29/2023	5.000	145,485		803				271,000	06/07/2022
100113555		HENDERSON	NY		06/29/2023	4.750	46,871		557				85,000	06/12/2022
100113556		LEANDER	TX		06/29/2023	4.375	159,582		1,963				785,000	06/02/2022
100113557		FLORENCE	SC		06/29/2023	2.875	139,436		1,953				390,223	06/04/2022
100113559		INDIANAPOLIS	IN		06/29/2023	4.125	143,337		1,403				345,000	06/02/2022
100113561		MCKEESPORT	PA		06/29/2023	3.500	64,267		783				225,000	06/06/2022
100113562		CHICAGO	IL		06/29/2023	3.732	222,338		4,368				479,000	07/07/2022
100113564		VIRGINIA BEACH	VA		06/29/2023	3.710	52,285		483				335,000	06/08/2022
100113565		FLAGSTAFF	AZ		06/29/2023	4.000	63,112		436				510,000	06/20/2022
100113567		LAS VEGAS	NV		06/29/2023	4.750	223,330		1,177				745,000	06/08/2022
100113570		BOWIE	MD		06/29/2023	4.625	163,784		1,004				460,000	06/05/2022
100113574		THOMASVILLE	NC		06/29/2023	3.875	63,881		681				175,000	06/03/2022
100113575		NEWNAN	GA		06/29/2023	4.125	109,685		936				400,000	06/02/2022
100113576		BETHEL	CT		06/29/2023	3.500	130,081		4,466				525,000	06/02/2022
100113579		COLORADO SPRINGS	CO		06/29/2023	3.910	55,879		413				464,000	06/01/2022
100113580		WHITTIER	CA		06/29/2023	4.125	226,367		1,554				710,000	06/03/2022
100113581		OPELIKA	AL		06/29/2023	4.125	69,820		990				237,500	06/04/2022
100113582		AZTEC	NM		06/29/2023	3.500	84,970		862				175,000	06/02/2022
100113585		FLORENCE	AZ		06/29/2023	2.875	101,488		1,152				275,000	06/02/2022
100113586		TAMPA	FL		06/29/2023	4.375	143,670		794				415,000	06/03/2022
100113587		RIVERDALE	GA		06/29/2023	3.875	67,669		558				241,000	06/03/2022
100113588		NORFOLK	VA		06/29/2023	4.250	82,424		828				310,000	06/02/2022
100113589		DELTONA	FL		06/29/2023	4.375	64,173		620				195,000	06/04/2022
100113591		GILBERT	AZ		06/29/2023	2.875	195,816		2,258				660,000	06/02/2022
100113593		WATERFORD	WI		06/29/2023	3.990	195,096		2,350				435,000	06/02/2022
100113594		WINDSOR MILL	MD		06/29/2023	3.250	143,162		1,496				310,000	06/02/2022
100113595		CLARKSTON	WA		06/29/2023	4.000	51,989		421				210,000	06/03/2022
100113596		RINGWOOD	NJ		06/29/2023	2.875	102,130		1,122				335,000	06/03/2022
100113597		CAPITOL HEIGHTS	MD		06/29/2023	3.250	89,242		3,590				318,000	06/02/2022
100113598		MIAMI	FL		06/29/2023	3.375	153,851		1,961				499,000	06/02/2022
100113600		SHAWNEE	KS		06/29/2023	3.990	109,120		901				295,000	06/02/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113601		PRESCOTT	AZ		06/29/2023	3.750	95,621		691				415,000	06/02/2022
100113603		ATLANTA	GA		06/29/2023	3.625	67,526		590				282,000	06/02/2022
100113605		SAINT LOUIS	MO		06/29/2023	2.875	117,228		1,529				266,100	06/03/2022
100113606		LOS ANGELES	CA		06/29/2023	2.875	158,521		2,341				560,000	06/03/2022
100113608		MILWAUKEE	WI		06/29/2023	4.125	49,871		513				130,000	06/02/2022
100113610		BRUNSWICK	MD		06/29/2023	4.500	146,483		907				239,900	06/06/2022
100113611		ROHNERT PARK	CA		06/29/2023	2.875	237,923		2,743				650,000	06/02/2022
100113613		RIVERSIDE	NJ		06/29/2023	3.625	166,943		2,366				385,000	06/02/2022
100113614		OXFORD	GA		06/29/2023	3.625	114,274		1,048				470,000	06/05/2022
100113615		MIAMI	FL		06/29/2023	3.990	182,601		1,411				580,000	06/05/2022
100113616		BERKELEY	IL		06/29/2023	4.250	128,989		1,562				215,000	06/01/2022
100113617		DEFUNIAK SPRINGS	FL		06/29/2023	4.000	110,493		1,049				185,000	06/03/2022
100113618		RIVERDALE	GA		06/29/2023	3.990	62,652		491				210,000	06/01/2022
100113619		NORCROSS	GA		06/29/2023	2.875	48,412		930				276,000	06/02/2022
100113620		CLEARLAKE	CA		06/29/2023	3.990	52,539		706				150,000	06/03/2022
100113627		BROOKLYN	NY		06/29/2023	10.125	68,099		625				950,000	05/15/2022
100113629		GREENWOOD	SC		06/29/2023	10.460	39,681		(313)				300,000	07/09/2022
100113632		MOUNT PROSPECT	IL		06/29/2023	4.000	116,566		1,725				330,000	05/14/2022
100113633		PARAMUS	NJ		06/29/2023	3.875	289,891		2,229				955,000	06/03/2022
100113634		FREDERICK	MD		06/29/2023	3.875	138,861		803				435,000	06/02/2022
100113635		TRUMBULL	CT		06/29/2023	3.125	176,323		2,513				345,000	06/04/2022
100113636		MCDONOUGH	GA		06/29/2023	3.000	75,253		812				320,000	06/02/2022
100113639		VINELAND	NJ		06/29/2023	2.875	60,358		844				210,000	06/11/2022
100113640		UPPER MARLBORO	MD		06/29/2023	4.125	164,448		1,560				380,000	06/01/2022
100113641		COLUMBIA	SC		06/29/2023	6.000	61,563		560				200,000	05/16/2022
100113642		RALEIGH	NC		06/29/2023	10.390	5,357		(28)				245,000	04/07/2023
100113643		LOS ANGELES	CA		06/29/2023	11.500	78,212		(449)				797,000	05/16/2022
100113645		EDENTON	NC		06/29/2023	8.250	29,651		(26)				162,000	04/07/2023
100113647		LAKE HAVASU CITY	AZ		06/29/2023	4.375	49,659		841				385,000	05/13/2022
100113648		MACON	GA		06/29/2023	4.125	12,324		371				44,500	04/07/2023
100113650		MILWAUKEE	WI		06/29/2023	7.990	29,530		(20)				136,000	04/09/2023
100113651		REYNOLDSVILLE	PA		06/29/2023	4.500	15,626		335				111,500	04/10/2023
100113653		PINE BLUFF	AR		06/29/2023	8.700	45,077		156				85,000	05/18/2022
100113657		CARSON	CA		06/29/2023	3.625	151,016		1,728				860,000	05/16/2022
100113659		BONITA SPRINGS	FL		06/29/2023	5.125	70,987		331				235,000	05/17/2022
100113663		ROCHESTER	NY		06/29/2023	9.450	49,042		(55)				85,000	05/15/2022
100113664		TUCSON	AZ		06/29/2023	5.000	120,397		526				355,000	05/16/2022
100113666		RIVERDALE	GA		06/29/2023	3.750	62,927		1,074				272,000	06/01/2022
100113668		PHOENIX	AZ		06/29/2023	4.500	143,693		1,118				409,000	05/14/2022
100113669		KNOXVILLE	TN		06/29/2023	8.700	61,535		(77)				220,000	05/16/2022
100113671		PEMBROKE PINES	FL		06/29/2023	6.250	251,632		654				425,000	05/14/2022
100113672		CAPON BRIDGE	WV		06/29/2023	3.500	106,490		1,802				374,289	05/12/2022
100113673		COLUMBUS	GA		06/29/2023	7.625	64,325		86				55,000	05/16/2022
100113674		WOODSTOCK	CT		06/29/2023	5.000	85,459		1,251				170,000	05/15/2022
100113675		FAIRFIELD	CA		06/29/2023	3.875	237,475		4,310				510,000	05/16/2022
100113676		SAN ANTONIO	TX		06/29/2023	10.750	28,341		(181)				138,000	04/08/2023
100113677		AQUINNAH	MA		06/29/2023	5.750	1,105,776		3,054				2,325,000	05/24/2022
100113680		MINERAL RIDGE	OH		06/29/2023	4.750	108,071		538				185,000	05/15/2022
100113683		ANTIOCH	TN		06/29/2023	4.000	95,349		749				335,000	05/16/2022
100113685		KINGSTON	PA		06/29/2023	4.000	70,603		1,645				149,900	05/16/2022
100113686		TONAWANDA	NY		06/29/2023	6.840	31,501		174				191,000	04/07/2023
100113688		TOWER	MN		06/29/2023	12.125	10,711		(63)				279,000	04/10/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113689		CHICAGO	IL		06/29/2023	2.375	116,060		2,181				330,000	05/14/2022
100113690		SAN DIEGO	CA		06/29/2023	4.500	208,839		1,186				615,000	05/16/2022
100113692		LOS ANGELES	CA		06/29/2023	4.875	138,044		491				940,000	05/16/2022
100113693		DETROIT	MI		06/29/2023	5.250	15,459		321				62,000	04/10/2023
100113694		BALTIMORE	MD		06/29/2023	4.500	19,529		163				245,000	04/07/2023
100113695		HESPERIA	CA		06/29/2023	4.875	105,226		956				402,000	05/14/2022
100113696		OAKLAND	CA		06/29/2023	5.125	260,764		1,186				830,000	05/16/2022
100113697		PETERSBURG	VA		06/29/2023	10.187	61,978		(470)				48,000	05/14/2022
100113698		SUFFOLK	VA		06/29/2023	7.490	98,425		114				330,000	05/17/2022
100113699		LAURINBURG	NC		06/29/2023	9.350	108,882		(364)				175,000	05/23/2022
100113700		MILFORD	PA		06/29/2023	8.640	20,942		2,951				318,000	04/23/2023
100113701		BRADENTON	FL		06/29/2023	4.000	44,639		722				380,000	05/14/2022
100113702		LINDSAY	CA		06/29/2023	5.750	167,548		1,639				379,000	05/16/2022
100113703		MARION	IN		06/29/2023	8.125	11,641		334				139,000	04/08/2023
100113707		EUHARLEE	GA		06/29/2023	5.500	40,798		447				199,900	04/09/2023
100113708		RIESEL	TX		06/29/2023	5.500	151,246		394				300,000	05/19/2022
100113710		SYRACUSE	NY		06/29/2023	10.390	37,480		(427)				132,000	04/10/2023
100113711		CATHEDRAL CITY	CA		06/29/2023	7.670	60,385		170				439,000	05/16/2022
100113712		JOURDANTON	TX		06/29/2023	8.200	43,743		(30)				186,333	04/08/2023
100113714		HARTFORD	CT		06/29/2023	4.375	128,371		1,466				298,000	05/14/2022
100113715		COWPENS	SC		06/29/2023	3.750	14,952		484				139,000	04/07/2023
100113716		WESTBROOK	ME		06/29/2023	4.500	88,446		598				350,000	05/18/2022
100113717		PAW PAW TWP	MI		06/29/2023	5.000	6,658		196				170,000	04/07/2023
100113718		GRANDY	NC		06/29/2023	4.750	136,620		989				300,000	05/16/2022
100113720		BALTIMORE	MD		06/29/2023	7.400	81,156		85				250,000	05/14/2022
100113722		OVERLAND PARK	KS		06/29/2023	4.875	231,981		1,980				440,000	05/14/2022
100113725		PHILADELPHIA	PA		06/29/2023	6.375	15,343		138				117,000	04/07/2023
100113727		VALPARAISO	IN		06/29/2023	6.000	1,012		81				250,000	06/01/2022
100113728		LA PUENTE	CA		06/29/2023	3.340	102,977		1,829				490,000	04/09/2023
100113730		LOS BANOS	CA		06/29/2023	4.250	117,125		1,905				390,000	05/16/2022
100113731		DECATUR	GA		06/29/2023	4.750	86,852		568				220,000	05/16/2022
100113733		MINNEAPOLIS	MN		06/29/2023	7.750	47,346		311				175,000	06/03/2022
100113734		BROOKLYN	MI		06/29/2023	3.750	64,067		711				257,000	05/15/2022
100113735		HOUSTON	TX		06/29/2023	5.000	89,167		390				227,000	05/14/2022
100113736		WASHINGTON	DC		06/29/2023	5.250	302,547		1,479				620,000	04/07/2023
100113737		MOUNT CARMEL	PA		06/29/2023	4.500	50,042		716				40,000	05/16/2022
100113738		GRAND RAPIDS	MI		06/29/2023	7.000	50,900		331				185,000	06/09/2022
100113740		HURST	TX		06/29/2023	3.980	68,353		(608)				380,000	04/10/2023
100113741		PISCATAWAY	NJ		06/29/2023	3.750	60,568		1,588				429,000	06/04/2022
100113743		ROCKFORD	IL		06/29/2023	8.750	13,415		61				40,000	06/03/2022
100113748		CARTERSVILLE	GA		06/29/2023	3.500	68,035		708				240,000	06/03/2022
100113749		SHAMOKIN	PA		06/29/2023	6.250	18,448		104				59,900	06/13/2022
100113750		HARMONY	PA		06/29/2023	5.000	143,515		1,160				488,000	06/10/2022
100113752		GEORGETOWN	SC		06/29/2023	2.875	23,764		316				125,000	06/10/2022
100113755		FLORISSANT	MO		06/29/2023	5.750	88,443		270				240,000	06/02/2022
100113757		HOPEWELL	VA		06/29/2023	3.625	11,135		252				168,500	06/04/2022
100113758		ALBUQUERQUE	NM		06/29/2023	2.875	30,765		382				210,000	06/08/2022
100113760		HONOLULU	HI		06/29/2023	2.875	207,898		2,647				1,842,500	06/09/2022
100113761		CHICAGO HEIGHTS	IL		06/29/2023	3.125	92,954		1,150				225,000	06/04/2022
100113762		PHOENIX	AZ		06/29/2023	7.625	51,152		8				875,000	06/10/2022
100113763		CREST HILL	IL		06/29/2023	2.875	24,905		415				157,000	06/09/2022
100113764		MINNEAPOLIS	MN		06/29/2023	5.375	158,660		598				519,900	06/02/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113766		WILLIAMSTOWN	NJ		06/29/2023	6.625	49,316		43				385,000	06/02/2022
100113767		FAIRBURY	NE		06/29/2023	7.500	131,329		70				270,000	06/24/2022
100113769		FORT LAUDERDALE	FL		06/29/2023	3.500	181,256		2,198				725,000	06/04/2022
100113770		DALLAS	TX		06/29/2023	7.000	103,456		67				330,000	06/09/2022
100113772		ARDSLEY	NY		06/29/2023	6.875	65,957		84				610,000	06/03/2022
100113774		ROSCOMMON	MI		06/29/2023	6.875	51,358		45				179,000	06/03/2022
100113775		ADDISON	IL		06/29/2023	3.625	84,520		970				250,000	06/02/2022
100113776		MACOMB	MI		06/29/2023	3.500	103,078		1,081				450,000	06/04/2022
100113779		ARNOLD	MO		06/29/2023	4.250	113,972		1,475				390,000	06/03/2022
100113780		MESA	AZ		06/29/2023	6.625	69,990		197				365,000	06/02/2022
100113783		ARKANSAS CITY	KS		06/29/2023	7.130	33,165		172				100,000	06/11/2022
100113784		ORCHARD PARK	NY		06/29/2023	6.375	97,580		206				310,000	06/02/2022
100113785		ORLANDO	FL		06/29/2023	2.875	55,500		695				470,000	06/05/2022
100113786		FREDERICKSBURG	VA		06/29/2023	6.250	175,456		1,172				475,000	06/03/2022
100113787		STAFFORD	VA		06/29/2023	2.875	48,963		551				274,000	06/03/2022
100113789		PINE BUSH	NY		06/29/2023	6.625	112,848		190				345,000	06/10/2022
100113791		CHICAGO	IL		06/29/2023	2.875	148,757		3,183				578,000	06/02/2022
100113792		DELTONA	FL		06/29/2023	6.625	53,598		208				290,000	06/03/2022
100113793		ATHOL	MA		06/29/2023	6.875	93,710		258				230,000	06/03/2022
100113796		DOVER	NJ		06/29/2023	4.625	200,124		1,774				365,000	06/04/2022
100113799		SNOW CAMP	NC		06/29/2023	6.750	36,474		32				175,000	06/09/2022
100113802		BLOOMINGDALE	IL		06/29/2023	2.875	37,557		563				185,000	06/09/2022
100113803		NAMPA	ID		06/29/2023	2.875	58,933		729				475,000	06/02/2022
100113804		MURRIETA	CA		06/29/2023	2.750	157,022		2,214				675,000	06/03/2022
100113805		MIAMI	FL		06/29/2023	4.500	94,173		680				223,000	06/10/2022
100113806		SOLOMON	KS		06/29/2023	6.970	15,517		153				185,000	06/03/2022
100113807		OZARK	AL		06/29/2023	6.125	37,053		91				85,000	06/06/2022
100113808		UPPER MARLBORO	MD		06/29/2023	6.000	142,161		1,672				475,000	06/01/2022
100113809		LILBURN	GA		06/29/2023	3.125	73,183		784				390,000	06/11/2022
100113811		NORWOOD	MA		06/29/2023	3.875	161,869		1,331				410,000	06/09/2022
100113812		LAKEWOOD	OH		06/29/2023	2.875	46,571		752				270,000	06/08/2022
100113813		NEW CASTLE	DE		06/29/2023	5.875	18,181		40				200,000	06/03/2022
100113816		KENOSHA	WI		06/29/2023	4.000	106,445		1,561				320,000	06/03/2022
100113818		VERNON	NJ		06/29/2023	3.875	132,305		1,233				305,000	06/12/2022
100113820		ASHBURN	VA		06/29/2023	2.875	148,558		1,483				525,000	06/04/2022
100113821		HANOVER	PA		06/29/2023	6.250	11,860		207				220,000	06/03/2022
100113822		TOMS RIVER	NJ		06/29/2023	4.125	188,417		1,514				579,900	06/03/2022
100113823		PUYALLUP	WA		06/29/2023	6.375	153,079		783				635,000	06/01/2022
100113825		BROOKLYN	NY		06/29/2023	4.750	96,290		574				845,000	06/03/2022
100113827		MAITLAND	FL		06/29/2023	4.125	96,841		1,948				430,000	06/04/2022
100113829		KANSAS CITY	KS		06/29/2023	6.125	132,459		746				605,900	06/02/2022
100113830		KIRKLAND	WA		06/29/2023	2.875	48,905		490				575,000	06/02/2022
100113831		SAINT LOUIS	MO		06/29/2023	4.125	41,230		1,223				115,000	06/02/2022
100113832		HOUSTON	TX		06/29/2023	6.250	55,020		366				255,000	06/03/2022
100113833		WESTON	FL		06/29/2023	7.500	40,878		154				305,000	04/07/2023
100113835		GLENN DALE	MD		06/29/2023	3.875	198,087		1,880				700,000	06/05/2022
100113837		ST PETERSBURG	FL		06/29/2023	8.250	35,800		159				328,000	04/09/2023
100113838		MIAMI	FL		06/29/2023	7.500	35,329		19				313,000	04/08/2023
100113839		HOMESTEAD	FL		06/29/2023	7.500	18,745		65				205,000	04/07/2023
100113841		BRADY	TX		06/29/2023	7.125	30,633		48				63,000	06/09/2022
100113842		HALLANDALE BEACH	FL		06/29/2023	8.125	33,885		171				230,000	04/08/2023
100113843		SUNNY ISLES	FL		06/29/2023	5.000	20,660		129				1,524,000	04/08/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113845		MIAMI	FL		06/29/2023	8.125	69,207		187				455,000	05/14/2022
100113846		PLAINVILLE	CT		06/29/2023	4.500	222,542		2,278				380,000	06/05/2022
100113848		KEY BISCAYNE	FL		06/29/2023	7.500	170,053		511				2,300,000	05/15/2022
100113849		AFTON	VA		06/29/2023	8.125	246,073		790				860,000	05/16/2022
100113851		KEY BISCAYNE	FL		06/29/2023	8.125	381,758		8,128				4,143,000	05/14/2022
100113852		WESTON	FL		06/29/2023	8.125	160,555		425				1,075,000	05/14/2022
100113853		MISHAWAKA	IN		06/29/2023	3.250	59,263		646				150,000	06/02/2022
100113854		DELRAY	FL		06/29/2023	8.125	185,064		981				1,500,000	05/16/2022
100113855		KEY BISCAYNE	FL		06/29/2023	7.625	194,956		1,714				2,163,000	05/15/2022
100113856		AVENTURA	FL		06/29/2023	8.250	155,537		589				1,385,000	05/16/2022
100113858		KEY WEST	FL		06/29/2023	2.500	218,627		5,264				3,595,000	04/12/2023
100113859		ROCKVILLE	MD		06/29/2023	8.000	162,220		1,716				900,000	05/14/2022
100113860		MIAMI	FL		06/29/2023	2.750	190,239		2,869				940,000	05/14/2022
100113861		SILVER SPRING	MD		06/29/2023	5.500	19,009		1,336				1,350,000	05/14/2022
100113862		PALM HARBOR	FL		06/29/2023	8.250	159,060		769				876,000	05/14/2022
100113863		WASHINGTON	DC		06/29/2023	3.250	179,603		1,792				1,199,000	05/15/2022
100113864		KEY BISCAYNE	FL		06/29/2023	8.250	97,122		753				2,550,000	05/15/2022
100113865		LONGBOAT KEY	FL		06/29/2023	3.250	459,111		4,296				3,100,000	05/15/2022
100113866		HIGHLAND PARK	IL		06/29/2023	7.750	175,668		1,304				850,000	05/14/2022
100113867		AVENTURA	FL		06/29/2023	8.000	33,354		103				1,650,000	04/07/2023
100113868		SUDBURY	MA		06/29/2023	7.875	262,090		1,079				845,000	05/15/2022
100113869		DEERFIELD	IL		06/29/2023	8.950	89,368		545				425,000	05/15/2022
100113870		SARASOTA	FL		06/29/2023	6.000	299,874		2,242				1,020,000	05/15/2022
100113872		BURR RIDGE	IL		06/29/2023	8.625	218,125		484				1,216,000	05/14/2022
100113874		BRADENTON BEACH	FL		06/29/2023	8.750	185,963		633				1,175,000	05/14/2022
100113876		DAVIE	FL		06/29/2023	8.500	322,803		135				550,000	05/15/2022
100113878		MIAMI	FL		06/29/2023	8.500	199,529		496				870,000	05/15/2022
100113879		CHEVY CHASE	MD		06/29/2023	8.250	274,252		1,512				990,000	05/15/2022
100113881		N. MIAMI	FL		06/29/2023	8.500	283,649		2,743				1,960,000	05/14/2022
100113882		NEW YORK	NY		06/29/2023	6.000	253,508		2,062				2,195,000	05/16/2022
100113883		ATLANTA	GA		06/29/2023	2.875	44,710		632				160,000	06/09/2022
100113887		ANNANDALE	VA		06/29/2023	8.250	35,398		2,981				670,000	05/15/2022
100113888		SUNNY ISLES	FL		06/29/2023	8.375	242,593		499				1,175,000	05/15/2022
100113889		RAEFORD	NC		06/29/2023	2.875	52,101		748				189,000	06/03/2022
100113891		PHOENIX	MD		06/29/2023	8.500	284,727		322				1,900,005	05/15/2022
100113892		NAPLES	FL		06/29/2023	6.000	270,252		1,567				910,000	05/15/2022
100113893		AVENTURA	FL		06/29/2023	9.375	608,904		362				1,760,000	05/16/2022
100113897		CHICAGO	IL		06/29/2023	9.250	605,378		155				760,000	05/15/2022
100113898		SAN DIEGO	CA		06/29/2023	8.750	452,328		43				1,050,000	05/14/2022
100113899		BROOKEVILLE	MD		06/29/2023	9.000	640,072		76				1,290,000	05/14/2022
100113900		MIAMI GARDENS	FL		06/29/2023	9.125	125,047		94				450,000	05/15/2022
100113902		MIAMI	FL		06/29/2023	8.000	132,928		381				550,000	05/15/2022
100113903		PARK RIDGE	NJ		06/29/2023	8.375	576,067		1,417				838,000	04/08/2023
100113904		HAWTHORN WOODS	IL		06/29/2023	7.875	486,943		2,085				800,000	05/15/2022
100113905		KISSIMMEE	FL		06/29/2023	5.000	202,675		293				448,000	05/14/2022
100113906		STERLING	VA		06/29/2023	8.750	429,360		689				1,125,002	05/16/2022
100113907		ALDIE	VA		06/29/2023	7.875	512,188		2,241				1,200,000	05/16/2022
100113908		ANNAPOLIS	MD		06/29/2023	6.000	126,996		1,495				225,000	05/15/2022
100113910		ALEXANDRIA	VA		06/29/2023	4.875	25,267		2,174				560,000	06/04/2022
100113911		DALLAS	TX		06/29/2023	7.875	8,315		264				485,000	06/01/2022
100113912		WORCESTER	MA		06/29/2023	8.500	17,914		17				300,000	06/02/2022
100113914		RANDOLPH	NJ		06/29/2023	4.875	537,911		4,570				695,000	05/13/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113915		WINDERMERE	FL		06/29/2023	5.125	673,839		5,455				999,000	05/14/2022
100113917		LOS ANGELES	CA		06/29/2023	7.000	49,519		382				1,450,000	06/03/2022
100113918		CERES	CA		06/29/2023	7.990	65,833		(20)				415,000	06/02/2022
100113920		MADISON	TN		06/29/2023	7.250	33,114		34				223,000	06/03/2022
100113921		HOUSTON	TX		06/29/2023	8.250	25,373		77				240,000	06/02/2022
100113922		IRVINE	CA		06/29/2023	7.750	191,253		(46)				1,275,000	06/10/2022
100113923		ATLANTA	GA		06/29/2023	3.625	48,787		841				261,000	06/14/2022
100113924		HOUSTON	TX		06/29/2023	9.000	52,144		(29)				240,000	06/02/2022
100113925		HOUMA	LA		06/29/2023	8.000	12,831		37				85,000	06/02/2022
100113926		HOUMA	LA		06/29/2023	6.500	59,266		103				235,000	06/02/2022
100113927		INDIANAPOLIS	IN		06/29/2023	3.500	27,341		286				295,000	06/01/2022
100113928		SAN ANTONIO	TX		06/29/2023	7.125	75,137		1,108				360,000	06/02/2022
100113929		SEYMOUR	IN		06/29/2023	7.250	31,831		313				105,000	06/09/2022
100113930		DALLAS	GA		06/29/2023	4.000	25,235		218				242,523	06/05/2022
100113932		LOGAN	OH		06/29/2023	7.000	68,918		107				175,000	06/03/2022
100113933		CALLAHAN	FL		06/29/2023	8.625	18,239		(65)				231,000	06/03/2022
100113934		MINNEAPOLIS	MN		06/29/2023	8.125	44,554		(31)				255,000	06/11/2022
100113935		TERRE HAUTE	IN		06/29/2023	8.125	16,691		(9)				92,000	06/09/2022
100113936		BRAINERD	MN		06/29/2023	8.375	24,213		(26)				325,000	06/03/2022
100113937		FORT LAUDERDALE	FL		06/29/2023	8.750	20,573		(54)				138,000	06/13/2022
100113938		MESA	AZ		06/29/2023	7.990	44,123		183				500,000	06/09/2022
100113939		POCATELLO	ID		06/29/2023	7.250	65,508		414				398,000	06/02/2022
100113941		STONE MOUNTAIN	GA		06/29/2023	7.000	43,342		180				240,000	06/02/2022
100113942		MARSTONS MILLS	MA		06/29/2023	6.990	55,902		49				280,000	06/02/2022
100113943		SOUTH HOUSTON	TX		06/29/2023	2.875	12,105		152				190,000	06/02/2022
100113944		DURHAM	NC		06/29/2023	8.375	97,173		(36)				510,000	06/02/2022
100113945		HOUSTON	TX		06/29/2023	2.875	94,725		1,352				275,000	06/09/2022
100113946		TUCSON	AZ		06/29/2023	7.000	37,894		147				225,000	06/15/2022
100113947		WICHITA	KS		06/29/2023	7.500	24,771		71				118,000	06/15/2022
100113948		UPPER MARLBORO	MD		06/29/2023	7.500	43,192		131				336,000	06/01/2022
100113949		CLAYTON	DE		06/29/2023	7.750	38,562		7				260,000	06/05/2022
100113951		SICKLERVILLE	NJ		06/29/2023	7.000	38,577		135				210,000	06/01/2022
100113952		BOSSIER CITY	LA		06/29/2023	7.375	135,231		162				270,000	06/03/2022
100113953		BONNE TERRE	MO		06/29/2023	4.625	13,436		394				250,000	06/02/2022
100113955		SAVANNAH	GA		06/29/2023	7.500	29,977		170				60,000	06/11/2022
100113956		LONGWOOD	FL		06/29/2023	7.750	130,958		9				409,000	06/03/2022
100113957		CONYERS	GA		06/29/2023	7.250	52,381		103				200,000	06/09/2022
100113958		MILWAUKEE	WI		06/29/2023	8.375	63,715		8				140,000	06/02/2022
100113959		HOUSTON	TX		06/29/2023	6.875	34,415		152				200,000	06/03/2022
100113961		PITTSBURGH	PA		06/29/2023	7.125	56,947		56				285,000	06/04/2022
100113962		SPRINGFIELD	IL		06/29/2023	7.625	31,695		62				120,000	06/02/2022
100113963		TIVERTON	RI		06/29/2023	8.500	53,278		(39)				450,000	06/04/2022
100113964		LA SALLE	IL		06/29/2023	6.750	17,476		143				60,000	06/03/2022
100113965		HYNDMAN	PA		06/29/2023	7.500	27,053		48				70,000	06/05/2022
100113966		DUNCANVILLE	TX		06/29/2023	2.875	37,885		492				325,000	06/12/2022
100113967		CLEARWATER	FL		06/29/2023	7.500	146,145		362				505,000	06/10/2022
100113969		PITTSBURGH	PA		06/29/2023	2.875	15,370		193				160,000	06/03/2022
100113970		DENVER	CO		06/29/2023	6.875	142,010		99				705,000	06/09/2022
100113971		GRAY	LA		06/29/2023	6.875	29,469		155				100,000	06/02/2022
100113974		MIAMI	FL		06/29/2023	6.875	73,391		268				500,000	06/08/2022
100113975		MONROE TOWNSHIP	NJ		06/29/2023	2.875	88,144		1,172				480,000	06/03/2022
100113976		SUNRISE	FL		06/29/2023	7.750	14,299		176				165,000	06/09/2022

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100113977		AKRON	OH		06/29/2023	7.750	19,329		26				67,500	06/02/2022
100113978		PORTLAND	OR		06/29/2023	6.875	73,330		421				665,000	06/10/2022
100113980		ELLENWOOD	GA		06/29/2023	8.000	89,743		(55)				345,000	06/02/2022
100113981		CANONSBURG	PA		06/29/2023	2.875	33,356		468				198,000	06/10/2022
100113983		FEDERAL WAY	WA		06/29/2023	2.875	48,534		611				456,000	06/03/2022
100113984		COUNCIL	ID		06/29/2023	6.500	47,269		248				350,000	06/05/2022
100113986		BOISE	ID		06/29/2023	6.375	5,047		212				452,000	06/02/2022
100113987		CHICAGO	IL		06/29/2023	2.000	48,235		862				220,000	06/09/2022
100113988		LAKEWOOD	NJ		06/29/2023	7.250	28,825		9				220,000	06/08/2022
100113990		PALMYRA	VA		06/29/2023	6.500	39,306		226				275,000	06/04/2022
100113991		KANSAS CITY	MO		06/29/2023	6.750	18,805		79				188,000	06/02/2022
100113992		JOHNSON CITY	TN		06/29/2023	7.375	98,367		13				300,000	06/02/2022
100113993		CHESTERFIELD	MI		06/29/2023	6.750	89,419		140				266,000	06/10/2022
100113994		ELYRIA	OH		06/29/2023	7.750	73,816		28				140,000	06/02/2022
100113995		STROUDSBURG	PA		06/29/2023	6.875	83,562		107				265,000	06/09/2022
100113996		FAIRBURN	GA		06/29/2023	4.000	31,553		437				225,000	06/04/2022
100113998		COLORADO SPRINGS	CO		06/29/2023	6.625	111,039		134				515,000	06/08/2022
100113999		SANDERSVILLE	GA		06/29/2023	6.875	41,790		509				52,000	06/02/2022
100114001		MOUNT MORRIS	MI		06/29/2023	6.250	48,909		764				220,000	06/09/2022
100114003		WEST PALM BEACH	FL		06/29/2023	6.375	65,524		698				510,000	06/02/2022
100114004		CONCHO	AZ		06/29/2023	6.750	41,433		45				195,000	07/02/2022
100114006		MARTINSVILLE	VA		06/29/2023	4.250	65,006		670				115,000	06/04/2022
100114009		BRIGHTON	UT		06/29/2023	2.875	141,924		1,709				950,000	06/28/2022
100114010		LOXAHATCHEE	FL		06/29/2023	3.500	51,153		1,933				600,000	06/10/2022
100114012		MADERA	CA		06/29/2023	5.875	70,848		161				410,000	06/03/2022
100114014		FEDERAL WAY	WA		06/29/2023	6.250	102,736		135				590,000	06/03/2022
100114016		SAINT LOUIS	MO		06/29/2023	5.125	39,267		181				1,100,000	06/08/2022
100114017		NORTH HIGHLANDS	CA		06/29/2023	5.500	42,925		653				420,000	06/04/2022
100114018		BONNER SPRINGS	KS		06/29/2023	6.000	61,600		461				355,000	06/02/2022
100114020		MEMPHIS	TN		06/29/2023	7.500	42,335		20				98,000	06/02/2022
100114021		ACWORTH	GA		06/29/2023	2.875	25,117		370				160,000	06/03/2022
100114022		BROOKLYN	NY		06/29/2023	7.375	236,310		106				800,000	06/03/2022
100114023		FULLERTON	CA		06/29/2023	5.500	127,083		584				835,000	06/02/2022
100114024		JACKSONVILLE	FL		06/29/2023	5.650	63,458		945				430,000	06/09/2022
100114026		ELMWOOD PARK	NJ		06/29/2023	2.875	100,843		1,359				500,000	06/03/2022
100114027		ORLAND PARK	IL		06/29/2023	6.125	104,642		210				340,000	06/02/2022
100114029		PENDLETON	IN		06/29/2023	5.250	91,777		1,056				655,000	06/02/2022
100114031		WAUKEGAN	IL		06/29/2023	2.875	37,791		564				150,000	06/02/2022
100114032		PLACERVILLE	CO		06/29/2023	2.875	69,189		766				550,000	06/12/2022
100114033		NORFOLK	VA		06/29/2023	6.875	54,541		39				250,000	06/03/2022
100114034		LADERA RANCH	CA		06/29/2023	2.875	87,774		1,042				940,000	06/09/2022
100114035		THOMASTON	GA		06/29/2023	4.625	41,458		371				95,000	06/04/2022
100114036		SAFFORD	AZ		06/29/2023	6.500	70,502		159				300,000	06/03/2022
100114038		AURORA	IL		06/29/2023	6.250	39,603		73				153,000	06/02/2022
100114039		ALPHARETTA	GA		06/29/2023	2.875	16,489		200				270,000	06/09/2022
100114040		CANTON	GA		06/29/2023	6.250	63,416		405				360,000	06/07/2022
100114041		WINTER GARDEN	FL		06/29/2023	5.000	120,221		537				725,000	06/02/2022
100114044		FORT WAYNE	IN		06/29/2023	4.000	36,065		332				439,900	06/02/2022
100114045		NORTH HOLLYWOOD	CA		06/29/2023	5.250	99,440		259				1,250,000	06/03/2022
100114048		TAMPA	FL		06/29/2023	4.625	11,016		117				330,000	06/02/2022
100114049		CHICAGO	IL		06/29/2023	2.875	168,699		3,366				730,000	06/02/2022
100114050		MIAMI	FL		06/29/2023	6.375	59,030		411				256,000	06/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114051		ONTARIO	CA		06/29/2023	5.500	76,491		350				605,000	06/03/2022
100114052		HENDERSON	NV		06/29/2023	6.250	160,055		237				1,149,000	06/09/2022
100114053		OPA LOCKA	FL		06/29/2023	6.875	81,005		60				240,000	06/11/2022
100114055		CINCINNATI	OH		06/29/2023	6.250	62,108		805				112,000	06/02/2022
100114056		INVERNESS	FL		06/29/2023	6.500	49,988		105				160,000	06/02/2022
100114057		CINCINNATI	OH		06/29/2023	6.500	36,479		180				198,000	06/03/2022
100114058		GROSSE POINTE	MI		06/29/2023	6.625	98,733		78				285,000	06/09/2022
100114059		FAIRFIELD	ID		06/29/2023	8.250	46,498		245				340,000	06/15/2022
100114061		PHOENIX	AZ		06/29/2023	4.375	3,020		285				310,000	06/03/2022
100114062		WILMINGTON	NC		06/29/2023	6.750	43,684		275				335,000	06/10/2022
100114063		CRANSTON	RI		06/29/2023	7.000	128,795		351				260,000	06/09/2022
100114064		DENTON	TX		06/29/2023	3.375	76,091		852				445,000	06/02/2022
100114068		HARWOOD HEIGHTS	IL		06/29/2023	2.875	75,003		1,103				300,000	06/03/2022
100114069		GRAND RAPIDS	MI		06/29/2023	2.875	54,947		672				370,000	06/02/2022
100114070		WERNERSVILLE	PA		06/29/2023	3.375	144,678		2,019				335,000	06/03/2022
100114071		SAINT LOUIS	MO		06/29/2023	5.000	20,378		291				65,000	06/10/2022
100114072		AUBURN	MA		06/29/2023	5.750	188,696		465				440,000	06/02/2022
100114073		STUYVESANT	NY		06/29/2023	5.750	85,941		300				299,900	06/01/2022
100114074		DETROIT	MI		06/29/2023	7.750	19,563		190				140,000	06/02/2022
100114075		MONTGOMERY	AL		06/29/2023	6.375	68,427		99				200,000	06/09/2022
100114077		ELIZABETH	PA		06/29/2023	6.250	33,131		108				150,000	06/02/2022
100114078		PITTSBURGH	PA		06/29/2023	4.375	6,665		186				250,000	06/03/2022
100114079		MILWAUKEE	WI		06/29/2023	3.750	103,004		1,162				576,000	06/02/2022
100114080		SAN GABRIEL	CA		06/29/2023	4.250	49,854		402				780,000	06/02/2022
100114081		FALL CREEK	WI		06/29/2023	5.125	121,152		550				280,000	05/16/2022
100114083		WATSONVILLE	CA		06/29/2023	4.750	148,507		1,133				805,000	05/16/2022
100114084		TUCKER	GA		06/29/2023	2.875	44,555		1,565				302,000	06/09/2022
100114086		CLEMENTON	NJ		06/29/2023	3.625	78,482		931				190,000	06/03/2022
100114088		GREENWOOD	SC		06/29/2023	6.250	56,087		200				157,000	05/16/2022
100114089		ARLINGTON	TX		06/29/2023	3.625	40,419		451				270,000	06/03/2022
100114091		MONTOURSVILLE	PA		06/29/2023	4.125	125,029		1,119				350,000	06/10/2022
100114093		BELOIT	WI		06/29/2023	5.000	10,180		71				218,000	04/07/2023
100114094		CRESSON	PA		06/29/2023	6.750	35,588		38				125,000	06/13/2022
100114096		RACINE	WI		06/29/2023	7.750	13,902		30				148,000	04/09/2023
100114097		GREENSBORO	NC		06/29/2023	4.625	28,865		373				118,000	05/16/2022
100114098		MADISON	WI		06/29/2023	5.000	45,614		493				106,000	05/17/2022
100114099		CURTISS	WI		06/29/2023	7.250	31,527		14				128,000	04/10/2023
100114101		WEST ALLIS	WI		06/29/2023	5.943	97,247		413				160,000	05/16/2022
100114102		MADISON	WI		06/29/2023	6.250	64,754		(194)				138,000	05/16/2022
100114103		PEORIA	IL		06/29/2023	4.625	34,876		357				98,000	05/16/2022
100114104		MILWAUKEE	WI		06/29/2023	4.625	92,934		963				241,000	05/14/2022
100114105		BONDUEL	WI		06/29/2023	5.990	45,646		109				135,000	05/16/2022
100114106		BAYFIELD	WI		06/29/2023	7.500	77,161		83				209,900	09/27/2022
100114107		POUND	WI		06/29/2023	4.625	43,616		294				160,000	05/24/2022
100114108		BEAVER DAM	WI		06/29/2023	3.250	62,769		86				74,000	05/16/2022
100114109		ORONOCO	MN		06/29/2023	3.250	33,342		95				200,000	04/10/2023
100114110		GALESVILLE	WI		06/29/2023	4.000	163,382		1,576				400,000	05/16/2022
100114111		GRESHAM	WI		06/29/2023	5.980	13,018		184				60,000	04/08/2023
100114112		ST PAUL	MN		06/29/2023	4.690	20,301		661				142,000	04/08/2023
100114113		ROCKFORD	IL		06/29/2023	4.000	52,083		939				130,000	05/16/2022
100114114		HAMMOND	WI		06/29/2023	4.250	147,606		1,176				465,000	09/08/2022
100114115		CICERO	NY		06/29/2023	6.040	13,417		194				135,000	04/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114116		FAYETTEVILLE	NC		06/29/2023	11.810	11,809		(94)				120,000	04/07/2023
100114117		WAUNAKEE	WI		06/29/2023	3.750	68,695		824				350,000	05/17/2022
100114118		TULSA	OK		06/29/2023	5.930	42,709		657				305,000	05/14/2022
100114119		MINOCQUA	WI		06/29/2023	5.980	230,424		641				665,000	05/16/2022
100114120		INDIANAPOLIS	IN		06/29/2023	5.000	13,640		136				135,000	04/08/2023
100114121		WAUWATOSA	WI		06/29/2023	5.980	125,696		421				293,000	05/16/2022
100114123		OAK CREEK	WI		06/29/2023	4.625	74,752		478				280,000	05/17/2022
100114124		ROSHOLT	WI		06/29/2023	3.250	24,258		107				139,000	12/14/2021
100114128		ROSSVILLE	GA		06/29/2023	5.000	3,162		250				135,000	04/07/2023
100114129		ABBEVILLE	LA		06/29/2023	5.875	55,088		507				90,000	05/15/2022
100114130		WINDSOR LOCKS	CT		06/29/2023	7.250	176,864		471				180,000	05/15/2022
100114131		MAPLE HEIGHTS	OH		06/29/2023	9.800	33,998		(113)				115,000	04/07/2023
100114133		SUMITON	AL		06/29/2023	6.540	38,543		287				135,000	04/10/2023
100114134		RALEIGH	NC		06/29/2023	5.000	36,052		173				260,000	04/08/2023
100114135		MENOMINEE	MI		06/29/2023	7.750	49,422		41				96,000	04/13/2023
100114136		DES MOINES	IA		06/29/2023	3.640	60,177		970				145,000	05/16/2022
100114137		MIAMI	FL		06/29/2023	5.875	358,417		1,598				990,000	05/16/2022
100114138		FLORISSANT	MO		06/29/2023	5.000	64,524		1,230				210,000	05/16/2022
100114139		ZEPHYRHILLS	FL		06/29/2023	3.430	149,520		1,691				345,000	05/16/2022
100114140		WALES	ME		06/29/2023	5.625	115,977		952				385,000	05/16/2022
100114141		NEWPORT NEWS	VA		06/29/2023	7.300	42,639		92				265,000	04/07/2023
100114144		SOUTHGATE	MI		06/29/2023	3.660	89,852		1,293				240,000	05/14/2022
100114145		PIPERSVILLE	PA		06/29/2023	5.750	261,492		923				540,000	05/16/2022
100114146		SAN ANTONIO	TX		06/29/2023	9.100	29,247		(63)				185,000	04/08/2023
100114147		AZUSA	CA		06/29/2023	3.500	249,105		2,534				1,200,000	05/16/2022
100114149		LATHROP	MO		06/29/2023	6.250	13,860		53				209,000	04/10/2023
100114151		STILLWATER	MN		06/29/2023	6.000	109,013		458				285,000	05/15/2022
100114152		KINSALE	VA		06/29/2023	7.440	49,690		147				172,000	05/19/2022
100114153		BALTIMORE	MD		06/29/2023	4.000	79,288		838				245,000	05/13/2022
100114154		ABINGDON	VA		06/29/2023	10.540	24,705		(342)				199,000	04/13/2023
100114155		FORT LAUDERDALE	FL		06/29/2023	7.790	62,527		52				372,000	05/16/2022
100114156		VACHERIE	LA		06/29/2023	7.865	76,610		13				139,900	05/16/2022
100114157		STANLEY	NC		06/29/2023	9.410	36,844		(164)				215,000	04/07/2023
100114159		WEATHERBY	MO		06/29/2023	8.340	93,264		(58)				180,000	05/24/2022
100114160		RENFREW	PA		06/29/2023	5.070	78,342		791				245,000	05/16/2022
100114161		NEW OXFORD	PA		06/29/2023	6.990	95,751		182				190,000	05/25/2022
100114162		WEST COLUMBIA	SC		06/29/2023	7.200	84,931		201				161,000	05/16/2022
100114163		MARION	KY		06/29/2023	5.875	67,685		424				108,000	05/16/2022
100114164		CARTERVILLE	MO		06/29/2023	4.875	19,980		298				39,000	04/10/2023
100114165		LAKE HAVASU CITY	AZ		06/29/2023	3.625	56,790		857				286,000	05/16/2022
100114166		SANTEE	SC		06/29/2023	4.000	70,147		826				145,000	05/17/2022
100114168		OKLAHOMA CITY	OK		06/29/2023	7.990	33,782		13				136,000	04/07/2023
100114170		HOWARD CITY	MI		06/29/2023	5.250	100,293		413				245,000	05/17/2022
100114173		LONG BEACH	CA		06/29/2023	5.875	152,768		880				660,000	05/15/2022
100114175		CLARKSON	KY		06/29/2023	7.140	37,842		218				205,000	05/24/2022
100114176		AUBURN	AL		06/29/2023	7.970	139,749		(144)				250,000	05/16/2022
100114177		AURORA	IL		06/29/2023	10.400	121,016		(575)				175,000	05/14/2022
100114179		JACKSONVILLE	FL		06/29/2023	8.750	3,086		26				215,000	04/07/2023
100114180		GAINESVILLE	GA		06/29/2023	7.000	19,420		110				230,000	04/10/2023
100114181		LAKELAND	FL		06/29/2023	6.000	34,214		295				245,000	04/07/2023
100114183		ATLANTA	GA		06/29/2023	6.250	114,497		498				238,000	05/16/2022
100114185		GRAND JUNCTION	IA		06/29/2023	10.375	16,724		(123)				74,000	04/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114187		BALTIMORE	MD		06/29/2023	6.000	21,695		222				100,000	04/07/2023
100114188		LAWTON	OK		06/29/2023	8.000	63,799		480				110,000	05/24/2022
100114189		LOS ANGELES	CA		06/29/2023	7.500	282,510		962				636,500	05/15/2022
100114190		LAWNDALE	NC		06/29/2023	7.750	79,810		(3)				162,000	05/16/2022
100114191		FRESNO	CA		06/29/2023	12.875	86,984		(186)				285,490	05/16/2022
100114192		KIRKWOOD	NY		06/29/2023	5.000	42,730		404				140,000	05/20/2022
100114194		WATSONVILLE	CA		06/29/2023	6.500	309,924		823				545,000	05/14/2022
100114196		DEARBORN	MI		06/29/2023	5.410	13,366		207				170,000	04/08/2023
100114197		STOCKTON	CA		06/29/2023	6.000	30,020		162				270,000	04/09/2023
100114200		WINTER GARDENS	FL		06/29/2023	6.000	3,862		69				550,000	04/07/2023
100114204		BAKERSFIELD	CA		06/29/2023	6.500	99,241		236				280,000	05/16/2022
100114205		GREENVILLE	PA		06/29/2023	9.700	60,636		(390)				335,000	05/16/2022
100114206		PHARR	TX		06/29/2023	12.750	23,739		(646)				145,000	04/10/2023
100114207		LAUDERDILL	FL		06/29/2023	6.010	4,073		136				93,000	04/07/2023
100114208		FORTSON	GA		06/29/2023	10.500	151,038		(928)				315,000	05/16/2022
100114209		OAKLAND	CA		06/29/2023	6.500	195,379		322				575,000	05/13/2022
100114213		ISLAND LAKE	IL		06/29/2023	7.375	39,700		18				175,000	04/08/2023
100114214		KANNAPOLIS	NC		06/29/2023	12.281	28,389		(253)				192,000	04/07/2023
100114215		MESQUITE	TX		06/29/2023	8.500	14,326		394				176,000	04/07/2023
100114217		NORFOLK	VA		06/29/2023	5.000	83,995		700				242,000	05/13/2022
100114218		THOMSON	GA		06/29/2023	5.500	3,468		201				140,000	04/10/2023
100114219		PINE TOP	KY		06/29/2023	10.500	22,038		(199)				105,000	04/11/2023
100114220		PHILADELPHIA	PA		06/29/2023	10.590	8,300		(81)				100,000	04/08/2023
100114223		HOLIDAY	FL		06/29/2023	9.600	66,443		(283)				224,000	05/16/2022
100114224		KANSAS CITY	MO		06/29/2023	6.000	42,887		306				150,000	05/14/2022
100114225		SAINT LOUIS	MO		06/29/2023	5.500	42,606		252				62,000	05/16/2022
100114226		COWETA	OK		06/29/2023	9.500	21,303		(149)				97,000	04/07/2023
100114228		LOUISVILLE	KY		06/29/2023	9.090	23,742		(105)				100,000	04/07/2023
100114229		SAINT MARYS	GA		06/29/2023	8.184	73,728		(58)				195,000	05/16/2022
100114230		WAPATO	WA		06/29/2023	6.000	47,795		620				187,000	05/16/2022
100114231		DOUGLASVILLE	GA		06/29/2023	6.000	163,656		392				456,500	05/16/2022
100114233		CORPUS CHRISTI	TX		06/29/2023	6.250	65,110		320				165,000	05/18/2022
100114234		SAN ANTONIO	TX		06/29/2023	6.250	16,493		115				215,000	04/07/2023
100114235		SMYRNA	GA		06/29/2023	7.000	60,493		149				202,000	05/16/2022
100114236		HOUSTON	TX		06/29/2023	6.500	51,749		175				225,000	05/16/2022
100114238		NORTH HUNTINGTON	PA		06/29/2023	6.960	62,383		180				230,000	05/16/2022
100114239		BRIDGEPORT	CT		06/29/2023	8.250	1,635		784				335,000	04/08/2023
100114243		WICHITA	KS		06/29/2023	8.000	11,645		218				125,000	04/10/2023
100114244		GOLD CREEK	MT		06/29/2023	4.125	32,878		1,390				230,000	04/19/2023
100114246		MIAMI	FL		06/29/2023	7.500	9,890		102				374,000	04/07/2023
100114247		RAHWAY	NJ		06/29/2023	6.300	115,401		575				312,000	05/16/2022
100114248		LOS ANGELES	CA		06/29/2023	7.875	317,526		57				900,000	05/17/2022
100114249		BRIDGEPORT	CT		06/29/2023	8.250	87,801		230				130,000	05/16/2022
100114251		ROYAL PALM BEACH	FL		06/29/2023	4.000	153,113		1,871				360,000	05/14/2022
100114253		SAVAGE	MN		06/29/2023	6.500	210,938		375				425,000	05/16/2022
100114254		RICHMOND	VA		06/29/2023	7.625	121,315		72				298,000	05/15/2022
100114255		PUEBLO	CO		06/29/2023	8.250	58,350		418				240,000	05/16/2022
100114256		LENOIR	NC		06/29/2023	7.250	38,208		319				138,000	04/10/2023
100114257		SLAUGHTER	LA		06/29/2023	7.735	61,387		44				270,000	05/16/2022
100114259		ROCK SPRING	GA		06/29/2023	4.625	91,240		852				350,000	05/16/2022
100114260		PRIMGHAR	IA		06/29/2023	6.000	16,766		231				103,000	04/12/2023
100114262		AKRON	OH		06/29/2023	10.000	24,119		153				105,000	04/07/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114263		MILANO	TX		06/29/2023	7.250	51,674		76				780,000	05/24/2022
100114264		INDIANAPOLIS	IN		06/29/2023	6.000	65,980		377				250,000	05/16/2022
100114266		REDWOOD	NY		06/29/2023	4.194	9,583		401				119,000	04/11/2023
100114267		WASHINGTON	DC		06/29/2023	5.750	115,475		(439)				850,000	05/15/2022
100114268		WINTERVILLE	NC		06/29/2023	5.875	21,830		526				135,500	04/09/2023
100114271		LOS ANGELES	CA		06/29/2023	5.000	2,192,626		11,710				6,400,000	05/15/2022
100114272		MIDDLETOWN	OH		06/29/2023	12.250	33,659		(81)				71,000	04/08/2023
100114274		LOUISVILLE	KY		06/29/2023	7.920	47,707		137				61,000	05/16/2022
100114275		FREMONT	IN		06/29/2023	6.000	61,958		404				170,000	05/18/2022
100114276		CLEARWATER	KS		06/29/2023	7.130	23,948		53				160,000	06/12/2022
100114278		SUMMERHILL	PA		06/29/2023	6.480	42,889		921				110,000	05/18/2022
100114279		FREDERICK	MD		06/29/2023	4.000	88,102		904				165,000	02/08/2022
100114280		BISHOPVILLE	SC		06/29/2023	4.875	27,990		248				135,000	04/13/2023
100114281		VISALIA	CA		06/29/2023	6.375	112,905		134				305,000	06/02/2022
100114282		KALKASKA	MI		06/29/2023	5.000	78,723		593				179,000	05/15/2022
100114284		PIXLEY	CA		06/29/2023	4.125	112,612		1,934				350,000	05/16/2022
100114285		MONTGOMERY	AL		06/29/2023	5.000	61,821		383				165,000	05/16/2022
100114287		SPRINGFIELD	MO		06/29/2023	8.250	36,846		(60)				135,000	06/03/2022
100114289		AUBURN	GA		06/29/2023	3.875	146,029		1,157				440,000	06/02/2022
100114290		ELGIN	IL		06/29/2023	6.500	82,804		429				165,000	06/02/2022
100114291		EGG HARBOR TOWNSHIP	NJ		06/29/2023	3.625	138,694		1,753				300,000	06/05/2022
100114292		ROMEOVILLE	IL		06/29/2023	2.875	59,308		797				219,000	06/01/2022
100114293		BROOKLYN	NY		06/29/2023	2.875	125,272		1,645				628,000	07/07/2022
100114295		GLENDALE	AZ		06/29/2023	3.750	97,561		896				485,000	06/01/2022
100114297		ROCKAWAY	NJ		06/29/2023	3.875	280,273		3,443				650,000	06/01/2022
100114298		BOLINGBROOK	IL		06/29/2023	2.875	60,795		763				230,000	06/02/2022
100114304		WEST ORANGE	NJ		06/29/2023	3.625	224,750		2,525				400,000	06/05/2022
100114305		PHILADELPHIA	PA		06/29/2023	2.875	111,153		1,533				260,000	06/02/2022
100114307		TORRINGTON	CT		06/29/2023	4.000	236,585		3,040				460,000	06/05/2022
100114308		DENVER	CO		06/29/2023	3.000	134,600		1,226				835,000	06/02/2022
100114309		HOUSTON	TX		06/29/2023	2.875	54,789		735				225,000	06/02/2022
100114311		SACRAMENTO	CA		06/29/2023	4.875	168,311		709				360,000	06/07/2022
100114314		MABLETON	GA		06/29/2023	4.250	97,225		621				276,000	06/01/2022
100114316		CHESAPEAKE	VA		06/29/2023	6.750	115,945		117				275,000	06/04/2022
100114318		SAINT LOUIS	MO		06/29/2023	7.500	39,888		36				145,000	06/09/2022
100114319		GLENDALE HEIGHTS	IL		06/29/2023	6.500	157,444		212				300,000	06/01/2022
100114320		RICHLAND	NJ		06/29/2023	3.125	80,474		1,260				175,000	06/04/2022
100114321		ROSELLE	NJ		06/29/2023	4.000	154,215		1,980				410,000	06/03/2022
100114323		EAST WALPOLE	MA		06/29/2023	3.625	98,329		2,545				680,000	06/04/2022
100114324		BELLFLOWER	CA		06/29/2023	4.788	239,817		1,584				730,000	06/02/2022
100114329		ATLANTA	GA		06/29/2023	4.625	143,829		1,222				360,000	06/10/2022
100114331		ROCK HILL	SC		06/29/2023	7.875	38,938		256				419,900	06/02/2022
100114332		NEWBURG	MO		06/29/2023	5.875	101,622		250				185,000	06/09/2022
100114333		FLAGSTAFF	AZ		06/29/2023	6.750	149,422		154				480,000	06/08/2022
100114335		LIMA	OH		06/29/2023	8.000	24,651		(7)				100,000	06/08/2022
100114336		MOUND	MN		06/29/2023	6.250	112,556		169				180,000	06/02/2022
100114340		NEWNAN	GA		06/29/2023	4.625	202,385		1,220				450,000	06/02/2022
100114342		BOWIE	MD		06/29/2023	2.750	176,289		2,690				590,000	06/06/2022
100114343		PEEBLES	OH		06/29/2023	6.625	39,197		208				123,000	06/29/2022
100114346		DUNDALK	MD		06/29/2023	7.000	76,418		292				195,000	06/03/2022
100114347		NAMPA	ID		06/29/2023	6.625	53,334		207				280,000	06/04/2022
100114349		BALDWIN PARK	CA		06/29/2023	7.250	33,199		13				775,000	06/06/2022

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100114350		FLORISSANT	MO		06/29/2023	2.875	88,779		1,097				310,000	06/02/2022
100114351		WESTWEGO	LA		06/29/2023	6.375	50,488		232				140,000	06/05/2022
100114352		RUSHVILLE	MO		06/29/2023	4.000	53,214		534				113,000	06/10/2022
100114355		CHICAGO	IL		06/29/2023	7.375	128,161		167				245,000	06/02/2022
100114360		EUNICE	LA		06/29/2023	6.875	53,638		225				105,000	06/11/2022
100114361		CANTON	OH		06/29/2023	7.250	27,243		244				48,900	06/03/2022
100114362		SOUTH GIBSON	PA		06/29/2023	3.500	74,705		2,125				95,000	06/29/2022
100114364		MILACA	MN		06/29/2023	6.500	13,596		224				119,000	06/11/2022
100114366		HOUSTON	TX		06/29/2023	6.500	53,012		96				390,000	06/03/2022
100114367		LONGVILLE	LA		06/29/2023	7.375	133,326		58				262,000	06/03/2022
100114368		MACOMB	MI		06/29/2023	5.875	130,223		265				335,000	06/10/2022
100114369		DETROIT	MI		06/29/2023	6.875	38,099		117				65,500	06/11/2022
100114370		FLORENCE	NJ		06/29/2023	7.500	83,794		46				150,000	06/03/2022
100114371		DAYTON	OH		06/29/2023	7.500	36,371		28				100,000	06/02/2022
100114372		GATLINBURG	TN		06/29/2023	6.500	79,721		304				500,000	06/03/2022
100114373		COUNTRY CLUB HILLS	IL		06/29/2023	2.000	43,022		1,222				130,000	06/09/2022
100114374		POUGHKEEPSIE	NY		06/29/2023	2.875	82,654		1,192				220,000	06/03/2022
100114375		SACO	ME		06/29/2023	4.125	114,703		1,115				335,000	06/02/2022
100114377		WINTER HAVEN	FL		06/29/2023	6.625	49,997		71				155,000	06/10/2022
100114380		MONCKS CORNER	SC		06/29/2023	7.250	61,877		33				230,000	06/04/2022
100114381		COWETA	OK		06/29/2023	7.750	62,443		312				360,000	06/06/2022
100114383		HYATTSVILLE	MD		06/29/2023	2.875	34,363		566				280,000	06/03/2022
100114384		BRENTWOOD	NY		06/29/2023	2.875	158,044		1,998				382,000	06/02/2022
100114388		TRENTON	NJ		06/29/2023	6.375	68,633		432				200,000	06/02/2022
100114390		WINTER HAVEN	FL		06/29/2023	6.750	52,638		133				213,000	06/04/2022
100114392		FORT WORTH	TX		06/29/2023	7.000	47,934		21				170,000	06/04/2022
100114393		FAIRBURN	GA		06/29/2023	4.000	94,086		1,213				300,000	06/03/2022
100114398		WADENA	MN		06/29/2023	6.500	53,968		124				90,000	06/06/2022
100114400		WATERFORD	CT		06/29/2023	5.875	127,954		365				335,000	05/16/2022
100114401		TYLER	TX		06/29/2023	6.875	69,346		51				210,000	06/04/2022
100114403		CEDAR RAPIDS	IA		06/29/2023	2.875	147,033		2,556				345,000	06/10/2022
100114404		PHILADELPHIA	PA		06/29/2023	5.625	73,262		264				156,000	05/14/2022
100114405		SEYMOUR	CT		06/29/2023	6.000	64,743		114				269,900	05/14/2022
100114406		COLUMBIA FALLS	MT		06/29/2023	6.000	8,055		3,803				495,000	05/16/2022
100114407		PITTSBURGH	PA		06/29/2023	3.500	33,698		170				189,997	04/07/2023
100114408		LUTZ	FL		06/29/2023	3.375	84,897		864				328,637	05/15/2022
100114410		KAUKAUNA	WI		06/29/2023	6.000	46,452		322				157,000	05/16/2022
100114412		WINDSOR MILL	MD		06/29/2023	4.000	117,966		1,138				249,900	05/14/2022
100114414		DES MOINES	IA		06/29/2023	5.000	42,599		463				145,000	05/15/2022
100114415		BATON ROUGE	LA		06/29/2023	5.000	180,069		712				392,000	05/15/2022
100114420		CLOSTER	NJ		06/29/2023	4.000	336,971		3,000				655,000	05/16/2022
100114421		HILLSBORO	ND		06/29/2023	4.000	66,062		791				215,000	05/16/2022
100114423		SECAUCUS	NJ		06/29/2023	4.500	256,725		1,846				525,000	05/15/2022
100114424		COHOES	NY		06/29/2023	4.375	106,464		841				289,900	05/19/2022
100114425		DANIELSON	CT		06/29/2023	3.875	108,288		1,005				278,000	05/15/2022
100114427		SARATOGA	CA		06/29/2023	4.125	422,569		2,908				2,400,000	05/16/2022
100114428		MARTINSBURG	WV		06/29/2023	4.375	152,078		1,088				310,323	05/12/2022
100114429		KANNAPOLIS	NC		06/29/2023	4.250	83,509		603				308,000	05/16/2022
100114430		SARASOTA	FL		06/29/2023	3.750	248,023		2,434				1,210,000	05/15/2022
100114431		NORTH RIVERSIDE	IL		06/29/2023	3.000	119,236		2,114				275,000	05/14/2022
100114437		COVINGTON	GA		06/29/2023	5.000	80,986		956				270,000	05/14/2022
100114438		NAZARETH	PA		06/29/2023	6.125	137,834		299				344,000	05/15/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114439		TRINITY	FL		06/29/2023	3.625	73,817		760				295,000	05/24/2022
100114441		BLAINE	TN		06/29/2023	7.219	85,324		85				214,000	05/15/2022
100114442		NORTH LAUDERDALE	FL		06/29/2023	6.750	26,122		33				360,000	04/07/2023
100114443		LAWRENCEVILLE	GA		06/29/2023	4.000	123,048		1,093				340,000	05/14/2022
100114444		LAFAYETTE	LA		06/29/2023	8.201	48,728		150				67,000	05/16/2022
100114445		MANTENO	IL		06/29/2023	4.000	114,184		2,382				180,000	05/26/2022
100114447		HANOVER PARK	IL		06/29/2023	8.620	255,635		(37)				290,000	05/14/2022
100114448		BLY	OR		06/29/2023	9.040	80,773		(343)				160,419	05/18/2022
100114449		BEACH PARK	IL		06/29/2023	8.200	141,287		1,067				235,000	05/15/2022
100114450		DENVILLE	NJ		06/29/2023	6.375	92,343		134				350,000	05/16/2022
100114453		PENSACOLA	FL		06/29/2023	7.500	184,132		45				278,000	05/14/2022
100114454		MT LAUREL	NJ		06/29/2023	6.090	184,588		874				284,000	05/16/2022
100114455		HARTFORD CITY	IN		06/29/2023	10.900	50,939		(345)				84,000	05/18/2022
100114457		CAPE MAY COURT HOUSE	NJ		06/29/2023	6.500	108,071		1,027				170,000	05/15/2022
100114458		DECATUR	GA		06/29/2023	7.350	126,886		48				250,000	05/16/2022
100114460		CARROLLTON	GA		06/29/2023	5.000	107,035		944				245,900	05/15/2022
100114461		LATROBE	PA		06/29/2023	7.430	118,143		108				202,000	05/16/2022
100114464		WICHITA	KS		06/29/2023	8.200	69,335		(61)				150,000	05/16/2022
100114465		LONGVIEW	TX		06/29/2023	4.250	95,993		755				264,000	05/23/2022
100114466		SAN DIEGO	CA		06/29/2023	7.875	528,493		1,329				2,180,000	05/14/2022
100114467		DURHAM	NC		06/29/2023	7.375	1,775		193				320,000	04/07/2023
100114469		SHELBY TWP	MI		06/29/2023	5.000	190,030		1,252				280,000	05/15/2022
100114471		LAKELAND	FL		06/29/2023	6.750	61,103		187				237,000	05/15/2022
100114474		GIBSONTON	FL		06/29/2023	10.550	144,615		(36)				220,000	05/16/2022
100114475		SAN FRANCISCO	CA		06/29/2023	3.625	225,835		3,324				416,000	05/14/2022
100114476		BALTIMORE	MD		06/29/2023	3.625	81,172		1,392				171,000	05/14/2022
100114477		GLENSIDE	PA		06/29/2023	5.250	152,328		598				365,000	05/17/2022
100114478		BETHEL	CT		06/29/2023	4.125	196,709		3,201				393,000	05/16/2022
100114479		BELLEFONTE	PA		06/29/2023	9.420	52,993		(219)				225,000	05/16/2022
100114482		COLUMBUS	OH		06/29/2023	5.000	62,835		585				109,000	05/14/2022
100114485		GORHAM	ME		06/29/2023	5.000	335,274		3,325				520,000	05/18/2022
100114486		APPLE VALLEY	CA		06/29/2023	6.228	126,799		307				355,000	05/16/2022
100114487		WHITESVILLE	KY		06/29/2023	7.000	81,267		985				415,000	05/19/2022
100114488		SEATTLE	WA		06/29/2023	7.375	34,903		298				670,000	04/08/2023
100114489		HAMILTON	MO		06/29/2023	8.550	91,971		45				130,000	05/19/2022
100114490		KING CITY	CA		06/29/2023	8.350	86,474		(72)				455,000	05/16/2022
100114491		MAYWOOD	CA		06/29/2023	6.500	304,774		394				815,000	05/16/2022
100114492		FAIRFAX	VA		06/29/2023	6.750	137,819		448				195,000	05/16/2022
100114493		OMAHA	NE		06/29/2023	10.650	119,747		(546)				165,000	05/16/2022
100114494		BIRMINGHAM	AL		06/29/2023	4.000	16,495		461				96,000	04/10/2023
100114500		VACAVILLE	CA		06/29/2023	4.000	293,747		2,523				980,000	05/16/2022
100114501		NAMPA	ID		06/29/2023	7.083	105,075		171				290,000	05/16/2022
100114502		REMSEN	NY		06/29/2023	7.625	134,542		161				150,000	05/16/2022
100114504		LEHIGHTON	PA		06/29/2023	6.625	94,074		388				283,000	05/17/2022
100114508		CLAREMORE	OK		06/29/2023	4.125	42,089		695				87,900	05/14/2022
100114509		DECATUR	GA		06/29/2023	4.000	93,934		911				302,000	05/16/2022
100114511	CF	RIVERSIDE	CA		06/29/2023	6.875	968,257		216				1,235,000	05/23/2023
100114512	CF	Tarzana	CA		06/29/2023	7.999	3,085,633		(1,220)				5,960,000	05/19/2023
100114516	CF	Acton Area	CA		06/29/2023	9.125	334,722		(201)				400,000	05/19/2023
100114517	CF	Rowlett	TX		06/29/2023	8.999	239,046		(173)				310,000	05/24/2023
100114518	CF	MISSION VIEJO	CA		06/29/2023	7.125	603,318		(81)				1,120,000	05/11/2023
100114519	CF	Miami	FL		06/29/2023	7.499	467,425		90				612,000	05/22/2023

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100114520		Tampa	FL		06/29/2023	8.375	548,074		(303)				700,000	05/19/2023
100114522		Chicago	IL		06/29/2023	8.375	275,158		(98)				400,000	06/02/2023
100114523		Moreno Valley	CA		06/29/2023	8.999	366,173		(238)				500,000	05/25/2023
100114524		PHILADELPHIA	PA		06/29/2023	8.875	306,511		(176)				390,000	06/01/2023
100114525		Dallas	TX		06/29/2023	7.750	159,361		(83)				205,000	05/19/2023
100114526		Bayville	NJ		06/29/2023	7.375	280,221		30				435,000	05/30/2023
100114528	CF	Riverside	CA		06/29/2023	8.999	1,093,702		(187)				1,200,000	05/26/2023
100114529		Bakersfield	CA		06/29/2023	9.250	218,534		(80)				251,000	05/31/2023
100114530	CF	Philadelphia	PA		06/29/2023	8.750	217,607		(101)				252,000	05/18/2023
100114531		Fort Lauderdale	FL		06/29/2023	7.999	196,900		(76)				294,000	05/19/2023
100114532		Mattapan	MA		06/29/2023	8.625	579,251		(245)				725,000	05/25/2023
100114533		Hillsboro	IL		06/29/2023	8.999	129,101		(69)				160,000	05/25/2023
100114534		STURGEON BAY	WI		06/29/2023	7.999	1,492,923		(616)				2,200,000	05/25/2023
100114535		Moreno Valley	CA		06/29/2023	8.999	333,461		(224)				455,000	05/25/2023
100114536	CF	Chicago	IL		06/29/2023	8.875	144,347		(68)				185,000	05/23/2023
100114537	CF	Junction City	OR		06/29/2023	9.250	435,063		(174)				525,000	05/22/2023
100114538		Jacksonville	FL		06/29/2023	9.999	322,390		(199)				466,000	05/30/2023
100114539		PROVIDENCE	RI		06/29/2023	8.999	306,918		(146)				475,000	06/01/2023
100114540	CF	Niantic	CT		06/29/2023	9.250	266,930		(81)				325,000	05/31/2023
100114541		Buford	GA		06/29/2023	8.125	175,869		(97)				225,000	05/23/2023
100114542	CF	Norco	CA		06/29/2023	7.999	927,594		(287)				1,135,000	05/17/2023
100114543		Charleston	SC		06/29/2023	8.999	197,425		(171)				220,000	05/12/2023
100114544	CF	Ceres	CA		06/29/2023	8.625	742,746		(476)				1,045,000	05/15/2023
100114545	CF	Nashua	NH		06/29/2023	8.375	792,816		(190)				866,000	06/02/2023
100114547	CF	Burlington	MA		06/29/2023	6.750	787,874		121				1,950,000	05/19/2023
100114548	CF	Las Vegas	NV		06/29/2023	10.250	279,795		(249)				340,000	05/27/2023
100114549	CF	Moreno Valley	CA		06/29/2023	7.250	486,121		(7)				650,000	05/16/2023
100114550		DEL RIO	TX		06/29/2023	6.999	140,982		(22)				243,500	05/22/2023
100114552		Florida City	FL		06/29/2023	7.250	243,479		8				365,000	05/19/2023
100114554		West Palm Beach	FL		06/29/2023	8.499	257,108		(39)				330,000	05/24/2023
100114555		Lithonia	GA		06/29/2023	8.499	175,063		(142)				205,000	05/19/2023
100114556	CF	Sandwich	MA		06/29/2023	8.999	651,378		(128)				885,000	05/26/2023
100114557		WALLINGFORD	CT		06/29/2023	9.375	277,524		(167)				350,000	06/02/2023
100114558	CF	OXNARD	CA		06/29/2023	7.375	578,661		(107)				955,000	05/18/2023
100114559		Atwater	CA		06/29/2023	8.999	188,048		(156)				360,000	05/26/2023
100114560		Waterbury	CT		06/29/2023	9.625	249,865		(68)				325,000	05/11/2023
100114561	CF	Chicago	IL		06/29/2023	9.499	271,515		(42)				335,000	05/22/2023
100114562	CF	Surprise	AZ		06/29/2023	8.750	1,043,903		687				1,235,000	05/18/2023
100114563	CF	Highland	CA		06/29/2023	9.375	1,136,359		(145)				1,250,000	05/19/2023
100114565	CF	Tilghman	MD		06/29/2023	8.375	181,087		(127)				230,000	05/22/2023
100114566		Tulsa	OK		06/29/2023	7.999	143,084		(58)				186,000	05/27/2023
100114567	CF	Beach Park	IL		06/29/2023	8.750	254,788		(16)				318,000	05/31/2023
100114568		Philadelphia	PA		06/29/2023	9.375	143,021		(73)				195,000	05/15/2023
100114569	CF	Manteca	CA		06/29/2023	10.250	471,654		(166)				535,000	05/19/2023
100114570	CF	Clinton	UT		06/29/2023	7.125	492,249		(35)				619,000	05/19/2023
100114571	CF	Chicago	IL		06/29/2023	8.625	436,457		(47)				552,000	05/26/2023
100114573	CF	Manor	TX		06/29/2023	8.999	339,766		(296)				420,000	05/24/2023
100114574		Clearwater	FL		06/29/2023	8.125	324,275		(11)				403,000	05/19/2023
100114575		RED BLUFF	CA		06/29/2023	7.625	389,712		(101)				590,000	05/19/2023
100114576		Yuma	AZ		06/29/2023	7.750	149,729		(76)				255,000	05/24/2023
100114577	CF	Aurora	IL		06/29/2023	8.999	261,869		(276)				350,000	05/30/2023
100114579	CF	Bakersfield	CA		06/29/2023	8.250	251,339		(100)				305,000	05/25/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114581	CF	Lanham	MD		06/29/2023	8.999	348,919		(177)				393,000	05/22/2023
100114582	CF	Victorville	CA		06/29/2023	8.999	258,383		(92)				295,000	05/18/2023
100114583		JACKSONVILLE	FL		06/29/2023	7.250	164,656		38				210,000	06/02/2023
100114584	CF	Elmwood Park	IL		06/29/2023	7.625	186,861		(10)				390,000	05/12/2023
100114586	CF	Glen Burnie	MD		06/29/2023	10.750	254,623		(152)				280,000	05/19/2023
100114587		LAS VEGAS	NV		06/29/2023	6.625	395,859		123				580,000	05/15/2023
100114588		KISSIMMEE	FL		06/29/2023	7.250	259,148		29				347,000	05/25/2023
100114589		Tomball	TX		06/29/2023	7.125	207,492		23				329,000	05/24/2023
100114590		MENIFEE	CA		06/29/2023	7.250	312,751		11				590,000	05/05/2023
100114591		Ocala	FL		06/29/2023	8.625	199,437		(49)				250,000	05/30/2023
100114592		BAKERSFIELD	CA		06/29/2023	7.999	184,501		(134)				240,000	05/25/2023
100114593	CF	CALABASAS	CA		06/29/2023	8.125	2,852,342		(965)				3,500,000	05/25/2023
100114594	CF	Egg Harbor Township	NJ		06/29/2023	7.250	461,687		96				590,000	06/02/2023
100114595		Lutz	FL		06/29/2023	6.999	225,522		(25)				640,000	05/26/2023
100114598		SAN FRANCISCO	CA		06/29/2023	7.625	298,453		(10)				400,000	05/18/2023
100114599		Bakersfield	CA		06/29/2023	7.125	147,708		24				205,000	05/23/2023
100114600	CF	HOUSTON	TX		06/29/2023	7.999	234,998		(207)				275,000	05/26/2023
100114601		Chino	CA		06/29/2023	7.250	495,003		42				1,010,000	05/15/2023
100114602	CF	Morrow	OH		06/29/2023	6.750	236,280		187				350,000	05/17/2023
100114603		Frisco	TX		06/29/2023	7.750	558,257		(359)				690,000	06/01/2023
100114604		Raeford	NC		06/29/2023	8.999	128,676		(94)				165,000	05/15/2023
100114605		Nashville	TN		06/29/2023	8.375	1,173,003		(693)				1,400,000	05/18/2023
100114606	CF	El Cajon	CA		06/29/2023	7.999	995,874		(273)				1,200,000	05/13/2023
100114607	CF	Ocean Isle Beach	NC		06/29/2023	7.999	1,509,439		(835)				1,818,000	05/26/2023
100114608	CF	Leominster	MA		06/29/2023	9.999	335,139		(87)				385,000	05/24/2023
100114609	CF	GILBERT	AZ		06/29/2023	8.375	699,520		(62)				875,000	05/12/2023
100114610		Westwego	LA		06/29/2023	8.999	138,695		(145)				213,000	05/31/2023
100114611		Belding	MI		06/29/2023	7.875	172,123		(65)				258,000	05/19/2023
100114612		Ellijay	GA		06/29/2023	7.125	293,587		49				400,000	05/23/2023
100114613		DECATUR	GA		06/29/2023	7.999	146,511		(89)				320,000	06/02/2023
100114614	CF	SARASOTA	FL		06/29/2023	8.999	326,115		(218)				389,000	05/24/2023
100114615		ORANGE PARK	FL		06/29/2023	7.999	200,863		(75)				230,000	06/01/2023
100114616	CF	Great Falls	MT		06/29/2023	7.375	185,615		(87)				332,000	05/17/2023
100114617		CALIFORNIA CITY	CA		06/29/2023	7.499	239,878		69				319,000	05/17/2023
100114618		Watertown	MA		06/29/2023	6.999	740,290		221				1,400,000	05/30/2023
100114619		Prescott	AZ		06/29/2023	7.125	443,685		63				765,000	05/19/2023
100114620	CF	Saint Paul	MN		06/29/2023	8.750	246,918		(135)				295,000	05/25/2023
100114621		DURHAM	NC		06/29/2023	7.999	166,948		(96)				393,000	05/22/2023
100114622	CF	Gwynn Oak	MD		06/29/2023	7.499	250,740		(84)				335,000	05/30/2023
100114623		Fontana	CA		06/29/2023	7.125	358,261		(38)				600,000	05/19/2023
100114624	CF	Chicago	IL		06/29/2023	8.125	257,462		(48)				318,000	05/31/2023
100114625	CF	Huntington Beach	CA		06/29/2023	7.999	1,056,858		(121)				1,300,000	05/23/2023
100114626		Wellington	CO		06/29/2023	7.375	272,248		(21)				475,000	05/22/2023
100114627		Owings Mills	MD		06/29/2023	7.875	262,606		(61)				345,000	05/24/2023
100114628		MARSHVILLE	NC		06/29/2023	7.625	182,588		(41)				430,000	06/01/2023
100114629	CF	LANCASTER	CA		06/29/2023	8.999	476,896		(67)				590,000	05/26/2023
100114630	CF	PARAMOUNT	CA		06/29/2023	7.375	567,034		(70)				725,000	05/19/2023
100114632		ORLANDO	FL		06/29/2023	7.250	213,410		9				290,000	05/26/2023
100114633	CF	LOS ANGELES	CA		06/29/2023	9.375	669,955		(178)				780,000	05/17/2023
100114634	CF	Webster	MA		06/29/2023	7.999	1,198,646		(50)				1,600,000	05/24/2023
100114635		RIALTO	CA		06/29/2023	7.499	286,757		24				395,000	05/12/2023
100114638	CF	DOWNEY	CA		06/29/2023	9.250	651,350		(108)				765,000	05/17/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114639	CF	LOS ANGELES	CA		06/29/2023	6.875	231,845		(5)				655,000	05/23/2023
100114640		COMPTON	CA		06/29/2023	7.750	431,593		(66)				781,000	05/18/2023
100114641	CF	Henderson	NV		06/29/2023	9.250	452,754		(62)				532,000	05/23/2023
100114642	CF	Killeen	TX		06/29/2023	7.250	281,529		(36)				350,000	05/24/2023
100114643		Naples	FL		06/29/2023	6.999	358,931		120				500,000	05/24/2023
100114644		Edmond	OK		06/29/2023	8.375	160,923		(114)				218,000	05/26/2023
100114645		LANCASTER	CA		06/29/2023	7.999	166,193		(90)				355,000	05/19/2023
100114646		Atlanta	GA		06/29/2023	8.875	145,089		(136)				180,000	05/22/2023
100114647	CF	Prosper	TX		06/29/2023	7.999	334,143		(199)				401,000	05/25/2023
100114648	CF	Palm Springs	CA		06/29/2023	6.875	941,859		(48)				1,450,000	05/23/2023
100114649	CF	Charlotte	NC		06/29/2023	8.875	247,946		(193)				291,000	05/22/2023
100114650	CF	Dallas	TX		06/29/2023	7.375	423,652		(72)				540,000	05/31/2023
100114651		West Simsbury	CT		06/29/2023	8.125	182,545		(85)				295,000	06/01/2023
100114652	CF	Davenport	FL		06/29/2023	8.499	181,407		(110)				220,000	05/18/2023
100114653	CF	Port Saint Lucie	FL		06/29/2023	7.499	146,207		(51)				480,000	05/25/2023
100114654		TEHACHAPI	CA		06/29/2023	7.999	194,806		8				285,000	05/12/2023
100114655		Kenner	LA		06/29/2023	8.875	186,899		(154)				268,000	05/31/2023
100114656		CLAYTON	NC		06/29/2023	7.125	230,582		87				339,000	06/05/2023
100114657	CF	Rancho Cucamonga	CA		06/29/2023	6.750	585,027		30				1,366,000	05/25/2023
100114658	CF	LOS ANGELES	CA		06/29/2023	7.625	1,088,752		(39)				1,350,000	05/23/2023
100114659		OAKLAND	CA		06/29/2023	7.999	1,064,710		(229)				1,400,000	05/26/2023
100114660		HENDERSON	NV		06/29/2023	7.499	314,781		(13)				420,000	05/17/2023
100114661	CF	HENDERSON	NV		06/29/2023	6.499	414,860		94				735,000	05/23/2023
100114662		Mission	TX		06/29/2023	7.999	120,429		(45)				167,500	05/30/2023
100114663	CF	Malibu	CA		06/29/2023	7.375	1,413,124		(57)				2,875,000	05/30/2023
100114665		MAYWOOD	CA		06/29/2023	6.999	663,894		62				860,000	05/18/2023
100114666	CF	Lake Park	FL		06/29/2023	8.999	289,460		(133)				310,000	05/31/2023
100114667	CF	Thornton	CO		06/29/2023	7.250	344,565		(38)				547,000	06/01/2023
100114668		Foresthill	CA		06/29/2023	6.999	426,819		90				970,000	05/30/2023
100114669	CF	BALTIMORE	MD		06/29/2023	8.250	221,436		(91)				275,000	06/05/2023
100114670	CF	LOS ANGELES	CA		06/29/2023	7.999	1,038,937		(258)				1,200,000	05/31/2023
100114672	CF	Santa Clarita	CA		06/29/2023	7.999	1,016,862		(262)				1,250,000	05/26/2023
100114673		Naples	FL		06/29/2023	8.875	1,125,458		(263)				1,300,000	05/26/2023
100114674	CF	Annapolis	MD		06/29/2023	8.250	274,032		(94)				334,000	05/30/2023
100114675	CF	Temple City	CA		06/29/2023	6.875	1,255,082		(59)				1,800,000	05/18/2023
100114676		Virginia Beach	VA		06/29/2023	7.750	477,200		(122)				680,000	05/23/2023
100114677		PERRIS	CA		06/29/2023	6.875	379,834		2,112				550,000	05/26/2023
100114678		Newnan	GA		06/29/2023	6.750	534,856		150				730,000	05/26/2023
100114679	CF	Shrewsbury	MA		06/29/2023	7.250	741,766		896				1,237,000	06/01/2023
100114682	CF	MONROVIA	CA		06/29/2023	7.375	743,068		(80)				926,000	05/24/2023
100114683	CF	Humble	TX		06/29/2023	7.750	701,481		(155)				898,900	05/19/2023
100114684		East Hartford	CT		06/29/2023	7.625	162,144		(19)				220,000	05/31/2023
100114685		FRESNO	CA		06/29/2023	7.999	215,183		(7)				305,000	05/19/2023
100114686		Litchfield Park	AZ		06/29/2023	9.250	429,881		(99)				510,000	05/23/2023
100114687	CF	Santa Clarita	CA		06/29/2023	7.250	1,342,224		(91)				1,700,000	05/12/2023
100114688	CF	Henrico	VA		06/29/2023	8.375	205,012		(73)				261,000	05/31/2023
100114689	CF	Corpus Christi	TX		06/29/2023	8.999	504,423		(220)				540,000	05/26/2023
100114690		NORTH MIAMI BEACH	FL		06/29/2023	8.125	325,012						470,000	05/31/2023
100114691	CF	Houston	TX		06/29/2023	6.750	142,956		79				427,000	05/26/2023
100114692	CF	TRABUCO CANYON	CA		06/29/2023	6.875	1,320,672		252				1,700,000	05/12/2023
100114693	CF	Hillsboro	OR		06/29/2023	6.999	349,576		(14)				510,000	05/25/2023
100114694	CF	Willis	TX		06/29/2023	7.875	293,711		(209)				337,500	05/30/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114695	CF	San Jacinto	CA		06/29/2023	8.125	287,010		(51)				473,000	05/23/2023
100114696		Oakland	CA		06/29/2023	7.125	512,829		139				750,000	05/26/2023
100114697	CF	Greeley	CO		06/29/2023	8.999	450,336		(183)				549,000	05/19/2023
100114698	CF	Bennett	CO		06/29/2023	7.750	391,458		(112)				480,000	06/01/2023
100114699		Nashville	TN		06/29/2023	7.999	1,550,556		(712)				1,925,000	05/22/2023
100114700	CF	MENIFEE	CA		06/29/2023	8.750	391,663		(225)				415,000	05/28/2023
100114701	CF	RIVERSIDE	CA		06/29/2023	8.875	809,422		(251)				940,000	05/25/2023
100114702		FULLERTON	CA		06/29/2023	8.625	840,493		(411)				1,010,000	05/26/2023
100114703		Las Vegas	NV		06/29/2023	6.999	153,582		101				232,000	05/16/2023
100114704		Kempner	TX		06/29/2023	8.999	325,325		(187)				345,000	05/22/2023
100114705	CF	LOS ANGELES	CA		06/29/2023	7.625	1,947,160		(128)				2,400,000	05/31/2023
100114706	CF	UPLAND	CA		06/29/2023	7.999	774,805		(214)				995,000	05/31/2023
100114707		West Palm Beach	FL		06/29/2023	7.375	378,609		33				525,000	05/19/2023
100114708		North Port	FL		06/29/2023	8.375	233,469		(124)				320,000	05/30/2023
100114709	CF	Spotsylvania	VA		06/29/2023	9.499	481,564		(108)				590,000	06/02/2023
100114710	CF	LONG BEACH	CA		06/29/2023	7.375	496,735		(35)				642,000	05/24/2023
100114711		Waldorf	MD		06/29/2023	7.499	160,773		(18)				315,000	05/26/2023
100114712		Los Angeles	CA		06/29/2023	9.750	736,888		11				925,000	05/26/2023
100114713		Fort Myers	FL		06/29/2023	7.875	451,285		27				571,000	05/25/2023
100114714	CF	Oakland Park	FL		06/29/2023	7.375	605,707		20				839,999	05/26/2023
100114715	CF	Bowie	MD		06/29/2023	7.999	400,713		(73)				502,000	06/01/2023
100114716	CF	BRASELTON	GA		06/29/2023	8.875	503,859		(179)				544,000	05/30/2023
100114717		North Fort Myers	FL		06/29/2023	7.250	347,403		18				540,000	05/31/2023
100114718	CF	Sylmar	CA		06/29/2023	7.875	291,277		(245)				784,000	05/25/2023
100114719	CF	San Diego	CA		06/29/2023	7.250	484,237		(9)				650,000	05/26/2023
100114720	CF	Riverside	CA		06/29/2023	9.250	1,377,368		(326)				1,500,000	05/29/2023
100114721		FORT LAUDERDALE	FL		06/29/2023	8.375	347,357		(47)				460,000	05/31/2023
100114722		HAYFORK	CA		06/29/2023	8.625	239,174		(86)				358,000	05/17/2023
100114723	CF	Dallas	TX		06/29/2023	9.750	894,758		(55)				1,000,000	05/26/2023
100114724		BAKERSFIELD	CA		06/29/2023	7.999	144,295		(62)				210,000	05/31/2023
100114725	CF	Los Angeles	CA		06/29/2023	8.875	2,930,923		(675)				4,000,000	05/30/2023
100114726		Lake Mary	FL		06/29/2023	7.625	165,401		(4)				245,000	06/02/2023
100114727	CF	Kissimmee	FL		06/29/2023	6.875	206,710		8				260,000	06/02/2023
100114728		LA PUENTE	CA		06/29/2023	6.999	343,702		72				550,000	05/26/2023
100114729	CF	Minneapolis	MN		07/07/2023	8.749	192,472		1,169				385,000	05/30/2023
100114730	CF	Boca Raton	FL		07/07/2023	7.999	765,209		(199)				940,000	05/25/2023
100114731	CF	Lauderhill	FL		07/07/2023	7.499	418,699		(112)				520,000	05/23/2023
100114732		Rodanthe	NC		07/07/2023	7.499	779,772		(34)				1,110,000	06/05/2023
100114733	CF	Port Saint Lucie	FL		07/07/2023	8.374	388,238		(63)				432,000	05/30/2023
100114734		Topeka	KS		07/07/2023	7.999	78,054		(34)				117,000	05/18/2023
100114735	CF	Deer Park	NY		07/07/2023	7.124	458,600		(134)				570,000	05/23/2023
100114736	CF	Oakhurst	NJ		07/07/2023	7.624	779,782		125				990,000	05/24/2023
100114737	CF	Scottsdale	AZ		07/07/2023	9.624	541,169		(27)				664,000	05/31/2023
100114738	CF	Cape Coral	FL		07/07/2023	8.250	433,164		(63)				535,000	05/31/2023
100114739		Waverly	GA		07/07/2023	8.375	162,999		(43)				238,000	05/17/2023
100114740	CF	Frederick	MD		07/07/2023	8.249	406,192		(81)				595,000	05/30/2023
100114742	CF	Brentwood	NY		07/07/2023	6.990	465,499		(37)				585,000	05/16/2023
100114743	CF	Rockville	MD		07/07/2023	7.499	828,319		8,701				1,480,000	05/23/2023
100114744		Huntington	NY		07/07/2023	9.500	1,051,555		(28)				1,365,000	05/16/2023
100114745	CF	Cathedral City	CA		07/07/2023	9.249	483,867		(93)				550,000	05/18/2023
100114746	CF	Raymond	CA		07/07/2023	7.999	483,920		(120)				596,000	05/24/2023
100114747	CF	Pismo Beach	CA		07/07/2023	8.124	889,843		(240)				1,250,000	05/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114748		Paterson	NJ		07/07/2023	8.750	268,854		(24)				375,000	06/05/2023
100114749	CF	Phoenix	AZ		07/07/2023	9.124	368,920		(472)				535,000	05/17/2023
100114750	CF	Miami	FL		07/07/2023	6.999	2,168,332		26,925				3,000,000	05/31/2023
100114751	CF	Hilton Head Island	SC		07/07/2023	8.874	583,821		(48)				830,000	05/26/2023
100114752		Carpinteria	CA		07/07/2023	7.874	463,932		4,235				950,000	05/25/2023
100114753	CF	Palm Springs	CA		07/07/2023	6.874	406,805		5,238				860,000	05/16/2023
100114754		Sevierville	TN		07/07/2023	8.875	508,932		(115)				640,000	05/31/2023
100114755		DALLAS	TX		07/07/2023	7.500	698,756		(4)				1,070,000	06/02/2023
100114756	CF	Mount Holly	NJ		07/07/2023	6.999	172,484		(83)				365,000	06/01/2023
100114757		Holmes Beach	FL		07/07/2023	8.499	1,023,399		(315)				4,200,000	06/05/2023
100114758	CF	Murrieta	CA		07/07/2023	7.749	546,221		(106)				675,000	05/19/2023
100114759	CF	Seabrook	NH		07/07/2023	8.749	466,333		(151)				585,000	06/06/2023
100114760	CF	Merced	CA		07/07/2023	8.499	392,431		(121)				510,000	06/03/2023
100114761		Naples	FL		07/07/2023	7.999	330,446		(22)				520,000	06/01/2023
100114762	CF	New York	NY		07/07/2023	8.249	354,326		(60)				510,000	05/30/2023
100114763	CF	Sedona	AZ		07/07/2023	8.749	850,178		(216)				1,050,000	05/30/2023
100114764	CF	Novato	CA		07/07/2023	7.124	1,397,746		(72)				2,275,000	05/26/2023
100114765	CF	Brooklyn	NY		07/07/2023	8.750	1,850,349		(588)				2,400,000	06/01/2023
100114766		La Belle	FL		07/07/2023	8.749	174,939		(43)				265,000	06/02/2023
100114767		Huntington Beach	CA		07/07/2023	7.625	234,216		(2,945)				1,150,000	05/23/2023
100114768	CF	Las Vegas	NV		07/07/2023	9.000	400,700		(131)				535,000	04/28/2023
100114769	CF	Pittsburg	CA		07/07/2023	8.499	509,018		(173)				620,000	05/19/2023
100114770	CF	Los Angeles	CA		07/07/2023	7.250	452,251		(59)				565,000	05/31/2023
100114771	CF	Tallahassee	FL		07/07/2023	8.500	121,822		(35)				159,000	05/26/2023
100114772	CF	Colorado Springs	CO		07/07/2023	7.875	388,556		(23)				485,000	05/26/2023
100114773	CF	Hemet	CA		07/07/2023	7.374	294,666		(38)				420,000	05/19/2023
100114774	CF	BOCA RATON	FL		07/07/2023	8.499	772,254		(317)				935,000	05/18/2023
100114775	CF	NORRIDGE	IL		07/07/2023	7.875	835,155		(336)				1,090,000	06/12/2023
100114776	CF	MANVEL	TX		07/07/2023	7.000	399,975		(68)				500,000	06/06/2023
100114779	CF	Leander	TX		07/07/2023	6.875	1,354,361		(204)				1,680,000	06/13/2023
100114780	CF	Loxley	AL		07/07/2023	8.625	206,738		(57)				252,500	06/12/2023
100114781		Seattle	WA		07/07/2023	7.750	1,483,251		(72)				1,975,000	06/02/2023
100114788	CF	Chicago	IL		07/07/2023	9.375	327,889		(90)				470,000	05/18/2023
100114789	CF	Hollywood	FL		07/07/2023	7.625	2,488,662		(229)				3,100,000	05/30/2023
100114791		Mesa	AZ		07/07/2023	7.625	335,388		(89)				465,000	06/08/2023
100114793	CF	SEVIERVILLE	TN		07/10/2023	7.625	420,798		(14)				514,000	06/01/2023
100114795		HOLMES BEACH	FL		07/10/2023	7.125	431,578		(111)				1,528,000	05/05/2023
100114796		BERLIN	MD		07/10/2023	6.625	299,098		(26)				1,100,000	04/26/2023
100114797	CF	LAS VEGAS	NV		07/10/2023	7.625	333,447		25				415,000	04/21/2023
100114798	CF	NAPLES	FL		07/10/2023	6.750	724,400		(17)				1,090,000	05/31/2023
100114799		HEBER	UT		07/10/2023	6.000	282,085		64				808,000	04/25/2023
100114800		LAKE FOREST	CA		07/10/2023	5.990	313,684		387				1,450,000	05/30/2023
100114801		OAKLAND PARK	FL		07/10/2023	7.625	353,317		(11)				416,000	05/05/2023
100114802	CF	PORT CHARLOTTE	FL		07/10/2023	6.624	322,160		96				427,000	05/31/2023
100114803		SEASIDE PARK	NJ		07/10/2023	7.125	430,117		77				525,000	05/19/2023
100114804	CF	PORT SAINT LUCIE	FL		07/10/2023	7.625	319,259		(12)				382,000	04/28/2023
100114805	CF	MINNEAPOLIS	MN		07/10/2023	7.375	245,288		(31)				325,000	05/05/2023
100114806	CF	LAKE ARROWHEAD	CA		07/10/2023	7.375	621,915		(77)				825,000	04/25/2023
100114807	CF	PORT BOLIVAR	TX		07/10/2023	7.625	470,383		(126)				770,000	05/05/2023
100114808	CF	PALM BAY	FL		07/10/2023	5.750	265,629		200				356,000	04/28/2023
100114809	CF	MARIPOSA	CA		07/10/2023	7.625	316,664		(25)				395,000	04/28/2023
100114811	CF	LEWES	DE		07/10/2023	6.990	259,546		(16)				360,000	05/04/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114812	CF	MAGGIE VALLEY	NC		07/10/2023	6.125	296,314		34				505,000	05/11/2023
100114813	CF	THE VILLAGES	FL		07/10/2023	7.250	260,841		18				339,000	05/01/2023
100114814		KISSIMMEE	FL		07/10/2023	6.990	508,336		195				630,000	05/22/2023
100114815	CF	NIANTIC	CT		07/10/2023	7.375	281,449		(62)				420,000	05/08/2023
100114816	CF	WILLOW SPRING	NC		07/10/2023	6.500	255,953		(1)				460,000	05/04/2023
100114817	CF	PEORIA	AZ		07/10/2023	6.499	446,413		33				615,000	05/11/2023
100114819	CF	FORT LAUDERDALE	FL		07/10/2023	5.875	294,148		68				640,000	05/31/2023
100114820	CF	SURPRISE	AZ		07/10/2023	5.875	325,520		136				452,000	05/11/2023
100114821	CF	DUNEDIN	FL		07/10/2023	7.125	566,214		267				775,000	05/16/2023
100114822	CF	MILLVILLE	DE		07/10/2023	6.250	294,435		203				390,000	05/02/2023
100114824		BOCA RATON	FL		07/10/2023	6.750	523,647		(12)				1,100,000	05/12/2023
100114825	CF	PALMETTO	FL		07/10/2023	7.000	386,620		93				514,000	05/17/2023
100114826	CF	HUTCHINSON ISLAND	FL		07/10/2023	6.500	326,560		16				450,000	05/12/2023
100114827	CF	VENICE	FL		07/10/2023	7.625	308,470		(391)				520,000	05/17/2023
100114829	CF	THORNTON	CO		07/10/2023	6.875	399,586		(32)				840,000	05/15/2023
100114830	CF	OCEAN PINES	MD		07/10/2023	7.500	271,544		(32)				370,000	05/19/2023
100114831		ELLENWOOD	GA		07/10/2023	6.625	331,651		97				425,000	05/01/2023
100114832	CF	NORTH FORT MYERS	FL		07/10/2023	7.000	454,806		43				575,000	05/19/2023
100114833	CF	CRESTVIEW	FL		07/10/2023	7.125	281,872		14				360,000	05/16/2023
100114835	CF	WEST GLACIER	MT		07/10/2023	5.875	441,953		284				656,000	05/17/2023
100114836	CF	MYRTLE BEACH	SC		07/10/2023	5.250	94,967		10,678				432,000	05/05/2023
100114837	CF	LAS VEGAS	NV		07/10/2023	5.375	341,965		213				904,000	05/01/2023
100114838		BRYSON CITY	NC		07/10/2023	6.625	369,517		(16)				624,000	05/19/2023
100114840		SAINT MARYS	GA		07/10/2023	5.500	239,576		152				368,000	05/08/2023
100114842	CF	MILLVILLE	DE		07/10/2023	5.250	250,808		191				439,000	05/17/2023
100114843	CF	FREDERICK	MD		07/10/2023	6.375	322,112		39				435,000	05/09/2023
100114844	CF	FULSHEAR	TX		07/10/2023	5.750	238,740		117				340,000	05/11/2023
100114846	CF	SAN ANTONIO	TX		07/10/2023	5.750	222,100		182				276,000	05/12/2023
100114847	CF	FRANKLIN	TX		07/10/2023	7.125	309,149		(72)				520,000	05/12/2023
100114848	CF	CLAREMONT	NC		07/10/2023	7.625	356,498		(107)				510,000	05/22/2023
100114849		FOWLERVILLE	MI		07/10/2023	6.625	474,456		50				680,000	05/24/2023
100114853	CF	COOLIN	ID		07/10/2023	6.625	315,728		24				485,000	05/19/2023
100114854	CF	FALLON	NV		07/10/2023	5.750	278,189		191				365,000	05/15/2023
100114856	CF	WENONAH	NJ		07/10/2023	7.125	451,728		34				655,000	05/19/2023
100114857		OCEAN ISLE BEACH	NC		07/10/2023	6.750	242,641		1				328,000	05/12/2023
100114858		BROKEN BOW	OK		07/10/2023	6.499	414,685		7				735,000	05/19/2023
100114859	CF	FUQUAY VARINA	NC		07/10/2023	5.625	273,625		165				390,000	05/24/2023
100114861		FULSHEAR	TX		07/10/2023	7.500	411,983		8				490,000	05/25/2023
100114862	CF	ORLANDO	FL		07/10/2023	7.375	400,292		(221)				560,000	05/26/2023
100114865	CF	VERO BEACH	FL		07/10/2023	7.625	255,085		(83)				439,000	05/17/2023
100114866	CF	AUSTIN	TX		07/10/2023	6.990	346,278		69				415,000	05/19/2023
100114867	CF	MONETA	VA		07/10/2023	7.250	442,601		(73)				690,000	05/19/2023
100114868		COVINGTON	GA		07/10/2023	7.500	235,822		(20)				286,000	05/25/2023
100114870	CF	SURPRISE	AZ		07/10/2023	6.750	265,614		20				358,000	05/17/2023
100114871	CF	ATLANTIC BEACH	NC		07/10/2023	7.625	240,194		(66)				333,000	05/26/2023
100114872	CF	KISSIMMEE	FL		07/10/2023	6.875	318,984		51				405,000	05/23/2023
100114874	CF	VENICE	FL		07/10/2023	5.875	444,793		186				620,000	05/17/2023
100114875	CF	FORT WORTH	TX		07/10/2023	7.500	392,307		(47)				520,000	05/26/2023
100114877	CF	CLERMONT	FL		07/10/2023	7.500	334,150		(39)				443,000	05/12/2023
100114878		SUSSEX	NJ		07/10/2023	7.375	237,018		(52)				315,000	05/25/2023
100114883	CF	Thousand Oaks	CA		07/13/2023	8.375	3,585,708		(1,224)				4,975,000	06/08/2023
100114884	CF	Laguna Beach	CA		07/13/2023	7.250	3,574,045		(330)				8,450,000	06/02/2023

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100114885		San Diego	CA		07/13/2023	7.250	890,852		(48)				1,600,000	06/09/2023
100114886	CF	Houston	TX		07/13/2023	7.875	252,030		(54)				312,000	06/14/2023
100114887		Odessa	TX		07/13/2023	7.125	288,664		(20)				390,000	06/12/2023
100114888	CF	VAN NUYS	CA		07/13/2023	7.875	1,065,248		(208)				1,500,000	06/05/2023
100114889	CF	Palm Desert	CA		07/13/2023	8.750	3,609,893		(138)				6,049,000	05/25/2023
100114890		Naples	FL		07/13/2023	7.250	433,562		8				580,000	06/07/2023
100114891		Burbank	CA		07/13/2023	7.625	801,721		(69)				1,000,000	05/27/2023
100114892		Lake Forest	CA		07/13/2023	7.125	248,950		17				545,000	06/02/2023
100114893	CF	Duluth	GA		07/13/2023	6.875	397,590		(38)				495,000	06/02/2023
100114894	CF	Nampa	ID		07/13/2023	7.375	291,084		(4)				374,000	06/08/2023
100114895		Pace	FL		07/13/2023	8.500	211,268		(8)				285,000	06/13/2023
100114896		Atlanta	GA		07/13/2023	7.750	173,714		(19)				233,000	06/06/2023
100114897		Houston	TX		07/13/2023	8.875	161,043		(39)				210,000	06/02/2023
100114898		Lauderhill	FL		07/13/2023	8.500	388,661		(74)				510,000	06/09/2023
100114899		San Diego	CA		07/13/2023	7.625	626,624		(38)				950,000	06/12/2023
100114900		Pace	FL		07/13/2023	8.500	211,268		(8)				280,000	06/13/2023
100114901		Richmond	VA		07/13/2023	7.625	886,290		(88)				1,183,000	06/15/2023
100114902		Pace	FL		07/13/2023	8.500	211,268		(8)				280,000	06/13/2023
100114903		Pace	FL		07/13/2023	8.500	211,268		(8)				285,000	06/13/2023
100114904	CF	Malibu	CA		07/13/2023	7.500	1,526,205		(45)				3,500,000	06/15/2023
100114905	CF	PASADENA	CA		07/13/2023	6.875	1,104,348		(50)				1,380,000	06/14/2023
100114906		Pace	FL		07/13/2023	8.500	211,268		(8)				285,000	06/13/2023
100114907	CF	Cumming	GA		07/13/2023	6.625	418,353		(11)				600,000	06/16/2023
100114908		Pace	FL		07/13/2023	8.500	211,268		(8)				285,000	06/16/2023
100114909	CF	Peachtree City	GA		07/13/2023	9.500	659,099		(32)				821,503	06/16/2023
100114910		Miami	FL		07/13/2023	8.500	819,923		(179)				1,150,000	06/14/2023
100114911		Odessa	TX		07/13/2023	8.750	272,019		(7)				340,000	05/23/2023
100114912		Belleview	FL		07/13/2023	8.875	201,660		(22)				395,000	05/26/2023
100114913		CALABASAS	CA		07/13/2023	7.625	901,339		(289)				1,100,000	05/18/2023
100114914		SANTA ANA	CA		07/13/2023	7.625	544,060		(134)				668,000	05/08/2023
100114915		ENCINO	CA		07/13/2023	7.625	2,046,922		(697)				2,500,000	05/22/2023
100114916	CF	LOS ANGELES	CA		07/13/2023	7.500	632,924		(283)				885,000	05/16/2023
100114917		TARZANA	CA		07/13/2023	8.125	843,976		(194)				975,000	05/25/2023
100114918		VISALIA	CA		07/13/2023	7.250	1,009,064		(216)				1,265,000	05/11/2023
100114919		ROSWELL	GA		07/13/2023	7.250	375,926		(115)				557,000	05/08/2023
100114920		HIGHLANDS RANCH	CO		07/13/2023	8.375	707,594		(143)				870,000	05/16/2023
100114921		AURORA	CO		07/13/2023	7.625	406,635		(94)				499,990	03/06/2023
100114922		ANAHEIM	CA		07/13/2023	8.125	712,861		(164)				1,000,000	05/08/2023
100114923		STOCKTON	CA		07/13/2023	8.500	368,914		(104)				450,000	06/02/2023
100114924		COSTA MESA	CA		07/13/2023	7.250	998,455		(432)				1,239,000	05/19/2023
100114925		SAN ANTONIO	TX		07/13/2023	8.500	237,235		(74)				309,000	05/09/2023
100114926	CF	WINTER GARDEN	FL		07/13/2023	7.250	431,195		2,476				603,740	05/16/2023
100114927		PHELAN	CA		07/13/2023	9.250	255,150		(36)				407,000	04/12/2023
100114928		HOLLYWOOD	FL		07/13/2023	8.125	339,183		(5)				450,000	05/22/2023
100114929		GARLAND	TX		07/13/2023	7.500	566,693		(151)				695,000	05/24/2023
100114930		ANAHEIM	CA		07/13/2023	7.875	607,600		(154)				795,700	06/01/2023
100114931		LA CRESCENTA	CA		07/13/2023	7.250	609,961		(149)				2,100,000	05/30/2023
100114932		PFLUGERVILLE	TX		07/13/2023	8.625	257,860		(8)				375,000	05/18/2023
100114933		HOUSTON	TX		07/13/2023	7.500	330,960		(33)				411,500	06/06/2023
100114934		LAKE HAVASU CITY	AZ		07/13/2023	7.875	396,583		(113)				560,000	05/31/2023
100114935		ELK GROVE	CA		07/13/2023	9.125	606,305		(167)				738,000	05/10/2023
100114936		HOUSTON	TX		07/13/2023	7.875	267,322		(74)				375,000	05/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114937		SHERWOOD FOREST	CA		07/13/2023	7.999	1,060,822		(293)				1,600,000	04/21/2023
100114938		WAUSAU	WI		07/13/2023	7.000	358,684		(36)				510,000	05/17/2023
100114940		JACKSONVILLE	FL		07/13/2023	10.000	238,557		(59)				290,000	05/25/2023
100114941	CF	Waikoloa	HI		07/13/2023	8.500	1,104,217		(83)				1,375,000	05/26/2023
100114942	CF	Waikoloa	HI		07/13/2023	8.250	1,532,611		(138)				2,015,000	05/02/2023
100114943	CF	Lake Forest	CA		07/13/2023	8.375	2,455,333		(773)				2,994,000	06/06/2023
100114944	CF	Pasadena	CA		07/13/2023	8.125	1,345,255		(240)				1,925,000	05/03/2023
100114945		Concord	CA		07/13/2023	7.625	479,026		(175)				1,100,000	06/13/2023
100114946	CF	West Chester	PA		07/13/2023	8.375	1,721,508		(161)				2,025,000	05/26/2023
100114947	CF	Fontana	CA		07/13/2023	7.375	619,254		(129)				770,000	05/19/2023
100114948	CF	Naples	FL		07/13/2023	8.125	653,350		(112)				772,000	05/16/2023
100114950	CF	Red Lion	PA		07/13/2023	6.750	496,624		(52)				624,000	05/01/2023
100114951	CF	Porterville	CA		07/13/2023	7.375	351,347		(69)				503,000	06/13/2023
100114952		Houston	TX		07/13/2023	8.250	126,908		14				195,000	03/29/2023
100114953	CF	Denver	CO		07/14/2023	8.375	552,884		(289)				675,000	06/13/2023
100114954	CF	Tacoma	WA		07/14/2023	7.625	1,247,618		(343)				1,630,000	06/16/2023
100114955	CF	VAIL	CO		07/14/2023	7.625	677,226		(54)				830,000	06/09/2023
100114956	CF	Nashville	TN		07/14/2023	7.875	170,138		(2)				215,000	06/14/2023
100114957	CF	Salt Lake City	UT		07/14/2023	7.000	1,256,077		(126)				1,775,000	05/25/2023
100114958	CF	Van Nuys	CA		07/14/2023	7.250	608,242		(148)				930,000	05/18/2023
100114959	CF	Palm Springs	CA		07/14/2023	7.750	992,218		(218)				1,225,000	05/25/2023
100114960	CF	Arlington	WA		07/14/2023	6.875	463,345		(100)				1,000,000	06/16/2023
100114961	CF	Elk Grove	CA		07/14/2023	7.875	434,964		(97)				575,000	05/15/2023
100114962	CF	Redwood City	CA		07/14/2023	7.625	1,455,851		(357)				2,600,000	06/20/2023
100114965	CF	Baldwin Park	CA		07/14/2023	8.500	523,304		(18)				690,000	05/05/2023
100114966		Dallas	TX		07/14/2023	8.875	157,469		(55)				191,000	06/09/2023
100114967		Los Angeles	CA		07/14/2023	8.375	561,983		(20)				855,000	05/31/2023
100114968		Houston	TX		07/14/2023	7.375	337,811		9				485,000	05/26/2023
100114969		San Antonio	TX		07/14/2023	8.750	164,411		(11)				230,000	06/06/2023
100114970	CF	Woodstock	GA		07/14/2023	7.625	315,093		(508)				445,000	04/25/2023
100114972	CF	Anna	TX		07/14/2023	7.375	297,608		(165)				394,000	04/14/2023
100114973	CF	Marana	AZ		07/14/2023	6.990	201,877		(65)				310,000	05/19/2023
100114974	CF	Dripping Springs	TX		07/14/2023	6.375	295,921		90				430,000	05/11/2023
100114975	CF	Kissimmee	FL		07/14/2023	7.500	276,869		(152)				365,000	04/06/2023
100114976	CF	Dripping Springs	TX		07/14/2023	6.500	291,387		114				423,000	04/28/2023
100114977	CF	Anna	TX		07/14/2023	7.125	281,387		74				368,000	05/11/2023
100114978	CF	Houston	TX		07/14/2023	6.250	237,429		82				355,000	04/27/2023
100114979	CF	Charlotte	NC		07/14/2023	6.125	296,862		218				390,000	04/21/2023
100114980	CF	Bakersfield	CA		07/14/2023	7.625	204,424		(36)				255,000	04/13/2023
100114981	CF	Charlotte	NC		07/14/2023	6.125	234,594		107				323,500	05/15/2023
100114982	CF	Houston	TX		07/14/2023	6.250	241,934		78				365,000	04/27/2023
100114983	CF	Fort Myers	FL		07/14/2023	7.500	325,041		(94)				436,000	04/17/2023
100114984	CF	Princeton	TX		07/14/2023	7.500	231,017		(60)				306,900	05/18/2023
100114985	CF	Lawrenceville	GA		07/14/2023	7.500	288,880		(160)				409,000	04/10/2023
100114986	CF	Raleigh	NC		07/14/2023	7.375	289,477		(103)				395,000	04/14/2023
100114987	CF	Pueblo	CO		07/14/2023	6.990	230,810		95				300,000	04/10/2023
100114988	CF	Charlotte	NC		07/14/2023	7.500	264,190		(99)				350,000	06/14/2023
100114989	CF	Charlotte	NC		07/14/2023	7.625	255,367		(75)				340,000	05/23/2023
100114990	CF	Denton	TX		07/14/2023	6.500	308,945		67				423,000	04/28/2023
100114991	CF	Horsham	PA		07/14/2023	7.625	279,718		(36)				352,500	04/17/2023
100114992	CF	Chicago	IL		07/14/2023	7.500	207,926		(84)				290,000	04/17/2023
100114993	CF	Richmond	TX		07/14/2023	7.125	237,700		31				300,000	03/30/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114995	CF	Raleigh	NC		07/14/2023	6.125	238,956		86				325,000	05/12/2023
100114996	CF	San Antonio	TX		07/14/2023	7.250	205,087		(74)				275,000	04/21/2023
100114997	CF	Melissa	TX		07/14/2023	6.990	311,180		(37)				429,000	04/24/2023
100114998	CF	Auburn	CA		07/14/2023	6.990	283,035		(7)				380,000	04/13/2023
100114999	CF	Kansas City	MO		07/14/2023	6.990	200,927						269,000	05/17/2023
100115000	CF	Fresno	CA		07/14/2023	7.500	311,013		56				420,000	04/12/2023
100115001	CF	Oro Valley	AZ		07/14/2023	7.500	203,292		(113)				332,000	04/21/2023
100115002	CF	Lincoln	CA		07/14/2023	6.625	394,053		73				532,000	05/10/2023
100115003	CF	Stockton	CA		07/14/2023	7.125	271,737		(78)				425,000	05/11/2023
100115004	CF	Lady Lake	FL		07/14/2023	7.500	299,193		(12)				375,000	04/24/2023
100115005		Knoxville	TN		07/14/2023	6.990	481,415		64				650,000	04/15/2023
100115006	CF	Knoxville	TN		07/14/2023	6.990	470,305		62				635,000	04/15/2023
100115007	CF	Knoxville	TN		07/14/2023	6.990	437,064		57				590,000	04/15/2023
100115008	CF	Tracy	CA		07/14/2023	7.125	396,171		(117)				525,000	03/28/2023
100115009	CF	Barstow	CA		07/14/2023	7.125	213,058		(8)				285,000	04/19/2023
100115010	CF	Oxnard	CA		07/14/2023	6.625	428,630		101				635,000	05/10/2023
100115011	CF	Plainsboro	NJ		07/14/2023	7.625	202,716		(28)				270,000	05/11/2023
100115012	CF	Las Vegas	NV		07/14/2023	6.125	215,773		64				355,000	04/13/2023
100115013	CF	San Diego	CA		07/14/2023	6.500	505,040		257				695,000	04/19/2023
100115014		Manassas	VA		07/14/2023	6.125	290,597		147				426,000	04/14/2023
100115015	CF	Maple Grove	MN		07/14/2023	7.990	422,585		(47)				530,000	06/14/2023
100115016	CF	Navarre	FL		07/14/2023	6.990	290,931		1				390,000	04/15/2023
100115017	CF	Kissimmee	FL		07/14/2023	7.500	417,784		134				530,000	05/01/2023
100115018	CF	New Braunfels	TX		07/14/2023	7.125	277,135		40				365,000	05/12/2023
100115019	CF	Celina	TX		07/14/2023	7.125	361,276		(49)				494,000	04/28/2023
100115020	CF	Oakland	CA		07/14/2023	7.500	251,376		203				400,000	04/18/2023
100115021	CF	Winter Garden	FL		07/14/2023	6.990	315,815		(52)				460,000	04/27/2023
100115022	CF	Malvern	PA		07/14/2023	6.990	414,227		(79)				631,000	04/27/2023
100115023	CF	Bayonne	NJ		07/14/2023	6.625	508,686		133				750,000	05/09/2023
100115024	CF	Knoxville	TN		07/14/2023	7.500	253,539		(1)				318,000	05/12/2023
100115025	CF	Dawsonville	GA		07/14/2023	7.500	265,060		(82)				350,000	05/23/2023
100115026	CF	Fontana	CA		07/14/2023	6.990	492,597		12				665,000	05/04/2023
100115027	CF	Lawrenceville	GA		07/14/2023	6.990	295,754		(29)				405,000	05/17/2023
100115028	CF	Lake Havasu City	AZ		07/14/2023	6.990	222,024		(405)				480,000	04/28/2023
100115029	CF	Mesa	AZ		07/14/2023	6.990	209,066		(54)				345,000	05/08/2023
100115030	CF	Spring	TX		07/14/2023	7.500	247,655		(4)				315,000	05/12/2023
100115031	CF	Port Aransas	TX		07/14/2023	6.625	267,946		22				367,000	05/19/2023
100115032	CF	Palm Springs	CA		07/14/2023	7.125	313,200		(59)				416,500	05/12/2023
100115033	CF	Bakersfield	CA		07/14/2023	7.990	228,347		(85)				300,000	05/18/2023
100115034	CF	Florida City	FL		07/14/2023	7.500	219,912		731				278,000	06/09/2023
100115035	CF	Tampa	FL		07/14/2023	7.125	346,724		(14)				470,000	05/03/2023
100115036	CF	Florida City	FL		07/14/2023	7.500	223,910		743				280,000	06/09/2023
100115037	CF	Nampa	ID		07/14/2023	7.500	288,308		(92)				382,000	05/16/2023
100115038	CF	North Branch	MN		07/14/2023	7.500	204,410		719				295,000	05/05/2023
100115039	CF	Bend	OR		07/14/2023	7.125	430,037		(80)				570,000	05/19/2023
100115040	CF	Malakoff	TX		07/14/2023	6.625	306,858		(7)				460,000	05/17/2023
100115041	CF	Quartz Hill	CA		07/14/2023	6.990	301,748		(86)				450,000	05/11/2023
100115042	CF	Sanger	CA		07/14/2023	7.500	241,644		(70)				320,000	05/19/2023
100115043	CF	Galveston	TX		07/14/2023	7.250	200,563		(70)				309,000	05/22/2023
100115044	CF	Lancaster	CA		07/14/2023	7.500	339,405		(102)				460,000	05/13/2023
100115045	CF	Itasca	IL		07/14/2023	7.990	217,789		(55)				288,000	05/31/2023
100115046	CF	Fort Lauderdale	FL		07/14/2023	6.990	399,476		(539)				730,000	05/19/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115047	CF	Laveen	AZ		07/14/2023	7.990	332,269		(26)				416,000	05/26/2023
100115048	CF	Rio Rancho	NM		07/14/2023	7.990	208,550		(68)				285,000	05/25/2023
100115049	CF	Wentzville	MO		07/14/2023	7.125	202,314		(15)				270,000	05/23/2023
100115050	CF	Morgantown	WV		07/14/2023	6.125	247,118		135				350,000	05/04/2023
100115051	CF	Kingsland	GA		07/14/2023	7.500	303,592		(29)				405,000	05/27/2023
100115052	CF	Charleston	SC		07/14/2023	6.990	227,391		628				355,000	06/01/2023
100115053	CF	Laguna Beach	CA		07/14/2023	6.990	251,723		(38)				2,700,000	06/01/2023
100115054	CF	Wentzville	MO		07/14/2023	6.125	239,235		125				330,000	05/30/2023
100115055	CF	Waikoloa	HI		07/14/2023	7.375	201,136		(103)				650,000	05/25/2023
100115056	CF	Davenport	FL		07/14/2023	6.990	273,545		106				349,000	05/30/2023
100115057	CF	Spring Hill	FL		07/14/2023	6.500	231,261		110				315,000	05/18/2023
100115058	CF	Anchorage	AK		07/14/2023	6.990	234,685		(133)				455,000	05/19/2023
100115059	CF	Mebane	NC		07/14/2023	6.125	302,037		283				415,000	05/31/2023
100115060	CF	Auburn	CA		07/14/2023	6.500	199,520		(6)				428,000	05/17/2023
100115061	CF	Duluth	MN		07/14/2023	6.750	213,455		129				292,000	06/02/2023
100115062	CF	Youngsville	NC		07/14/2023	7.500	264,682		57				336,000	06/08/2023
100115063	CF	Wakefield	RI		07/14/2023	5.750	353,844		294				835,000	05/23/2023
100115064	CF	Buckley	WA		07/14/2023	6.625	353,081		55				540,000	05/31/2023
100115065	CF	Princeton	TX		07/14/2023	6.625	271,605		40				365,500	06/02/2023
100115066	CF	Princeton	TX		07/14/2023	6.625	216,218		(48)				365,000	05/26/2023
100115067	CF	Princeton	TX		07/14/2023	6.625	238,864		35				321,000	06/02/2023
100115068	CF	Charlotte	NC		07/14/2023	6.125	230,732		94				320,000	05/24/2023
100115069	CF	Charlotte	NC		07/14/2023	7.500	259,072		(94)				379,000	06/13/2023
100115070	CF	Davenport	FL		07/14/2023	6.125	235,172		133				324,000	06/01/2023
100115071	CF	Charlotte	NC		07/14/2023	7.625	259,959		28				335,000	05/26/2023
100115072	CF	Manteca	CA		07/14/2023	6.625	563,352		65				761,000	05/24/2023
100115073	CF	Melrose Park	IL		07/14/2023	7.125	244,090		(39)				325,000	05/26/2023
100115074	CF	Melissa	TX		07/14/2023	6.625	379,206		158				517,000	05/26/2023
100115075	CF	Princeton	TX		07/14/2023	6.990	220,201		(127)				365,000	06/08/2023
100115076	CF	Hutto	TX		07/14/2023	5.375	227,629		333				360,000	05/16/2023
100115077	CF	Fort Worth	TX		07/14/2023	5.990	220,133		110				378,000	05/05/2023
100115078	CF	Fort Worth	TX		07/14/2023	5.990	223,933		134				380,000	05/23/2023
100115079	CF	Parrish	FL		07/14/2023	7.500	283,156		6				361,000	06/08/2023
100115080	CF	Arlington	TX		07/14/2023	7.125	207,287		(109)				284,000	05/24/2023
100115081	CF	Saint Cloud	FL		07/14/2023	6.125	266,243		83				460,000	05/15/2023
100115082	CF	Salem	OR		07/14/2023	6.125	242,228		93				331,000	05/26/2023
100115083	CF	Princeton	TX		07/14/2023	6.990	221,413		(36)				295,000	05/31/2023
100115084	CF	Princeton	TX		07/14/2023	6.990	221,413		(36)				295,000	05/31/2023
100115085	CF	Roxboro	NC		07/14/2023	7.375	285,972		24				365,000	05/25/2023
100115086	CF	Dublin	CA		07/14/2023	6.250	749,283		3,177				1,165,000	05/18/2023
100115087	CF	Bay Harbor Islands	FL		07/14/2023	6.625	628,358		(28)				937,000	05/26/2023
100115088	CF	Manteca	CA		07/14/2023	6.875	549,634		7				736,000	06/06/2023
100115089	CF	Dawsonville	GA		07/14/2023	6.990	282,328		80				359,000	05/26/2023
100115090	CF	Canton	MA		07/14/2023	7.500	325,978		106				420,000	05/31/2023
100115091	CF	Farmington	MN		07/14/2023	7.125	181,879		(368)				346,000	05/25/2023
100115092	CF	Smyrna	GA		07/14/2023	6.625	311,869		38				420,000	05/25/2023
100115093	CF	Apollo Beach	FL		07/14/2023	6.125	693,032		391				1,015,000	05/16/2023
100115094	CF	Richmond	TX		07/14/2023	6.500	272,674		275				353,000	05/31/2023
100115095	CF	Georgetown	TX		07/14/2023	6.990	221,246		(26)				348,000	05/30/2023
100115096	CF	Philadelphia	PA		07/14/2023	6.990	207,878		(44)				295,000	06/05/2023
100115097	CF	Valencia	CA		07/14/2023	5.750	244,767		225				651,140	06/02/2023
100115098	CF	Milford	CT		07/14/2023	7.500	362,779		(1,390)				750,000	06/08/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115099	CF	San Diego	CA		07/14/2023	6.990	664,597		3				1,050,000	05/25/2023
100115100	CF	Chicago	IL		07/14/2023	7.500	316,092		(62)				450,000	05/30/2023
100115101	CF	Eagle Mountain	UT		07/14/2023	7.990	220,706		(6)				300,000	05/31/2023
100115102	CF	Daytona Beach Shores	FL		07/14/2023	6.125	419,274		203				570,000	06/07/2023
100115103	CF	Island Park	ID		07/14/2023	7.125	348,469		(89)				505,000	06/01/2023
100115104	CF	Kailua Kona	HI		07/14/2023	6.625	406,838		(32)				1,425,000	05/31/2023
100115105	CF	Elk Grove	CA		07/14/2023	6.625	351,923						505,000	05/20/2023
100115106	CF	Wilmington	NC		07/14/2023	6.625	266,711		49				375,000	05/26/2023
100115107	CF	Royse City	TX		07/14/2023	7.500	205,808		(91)				275,000	05/31/2023
100115108	CF	Jensen Beach	FL		07/14/2023	6.875	340,147		182				435,000	06/20/2023
100115109	CF	Minneapolis	MN		07/14/2023	6.500	350,286		74				580,000	06/06/2023
100115110	CF	Germantown	MD		07/14/2023	6.500	208,375		12				312,000	05/25/2023
100115111	CF	Cathedral City	CA		07/14/2023	6.125	344,958		109				515,000	06/02/2023
100115112	CF	Phoenix	AZ		07/17/2023	8.250	4,116,581		(419)				7,000,000	06/16/2023
100115113	CF	Beverly Hills	CA		07/17/2023	8.125	4,065,604		(823)				8,000,000	06/23/2023
100115114	CF	Sacramento	CA		07/17/2023	7.750	880,288		(287)				1,075,000	06/05/2023
100115115	CF	Beverly Hills Area Los Angele	CA		07/17/2023	8.875	2,682,805		(660)				3,750,000	06/21/2023
100115119	CF	Key West	FL		07/17/2023	8.125	1,041,629		(42)				1,300,000	06/15/2023
100115120	CF	Philadelphia	PA		07/17/2023	8.875	162,364		(11)				190,000	06/06/2023
100115122		Miami	FL		07/17/2023	8.125	2,691,265		(185)				4,060,000	06/06/2023
100115123		Newark	NJ		07/17/2023	7.810	565,290		(80)				740,000	06/21/2023
100115124		Cincinnati	OH		07/17/2023	7.754	128,832		(22)				180,000	06/16/2023
100115125		Waterbury	CT		07/17/2023	8.560	318,389		(45)				415,000	06/20/2023
100115126		Cincinnati	OH		07/17/2023	7.904	138,149		(23)				193,000	06/16/2023
100115127		Cincinnati	OH		07/17/2023	7.904	135,286		(22)				189,000	06/16/2023
100115128		Cincinnati	OH		07/17/2023	7.904	229,055		(38)				320,000	06/16/2023
100115129		Haverstraw	NY		07/17/2023	8.251	371,668		36				485,000	06/21/2023
100115130		Lockland	OH		07/17/2023	7.904	178,949		(29)				250,000	06/16/2023
100115131		Trenton	NJ		07/17/2023	7.506	147,532		694				205,000	06/22/2023
100115132		Bordentown	NJ		07/17/2023	7.695	204,175		785				285,000	06/21/2023
100115133		Chicago	IL		07/17/2023	8.268	184,694		(42)				255,000	06/15/2023
100115134		East Orange	NJ		07/17/2023	7.931	487,980		(60)				640,000	06/21/2023
100115135		Saint Joseph	MO		07/17/2023	8.188	76,308		(8)				100,000	06/09/2023
100115136		Port Jervis	NY		07/17/2023	7.900	221,078		(27)				290,000	06/15/2023
100115137		Chicago	IL		07/17/2023	7.960	139,098		(30)				225,000	06/21/2023
100115138		Saint Joseph	MO		07/17/2023	7.888	76,909		(9)				108,000	06/09/2023
100115139		Sherman Oaks	CA		07/17/2023	7.800	1,945,781		6,947				2,724,000	06/15/2023
100115140		Hammond	IN		07/17/2023	8.654	94,189		(21)				165,000	06/16/2023
100115141		Trenton	NJ		07/17/2023	8.060	130,371		419				170,000	06/20/2023
100115142		Waterbury	CT		07/17/2023	7.768	268,364		(34)				341,000	06/16/2023
100115143		Andover	NJ		07/17/2023	7.723	274,482		(65)				380,000	06/13/2023
100115144		Loch Sheldrake	NY		07/17/2023	8.131	192,594		(36)				250,000	06/20/2023
100115145		Waterbury	CT		07/17/2023	7.904	297,566		(33)				390,000	06/15/2023
100115146		Chicago	IL		07/17/2023	9.219	244,853		(56)				335,000	06/06/2023
100115147		Scranton	PA		07/17/2023	8.238	112,035		(22)				161,000	06/16/2023
100115148		Detroit	MI		07/17/2023	8.231	152,333		(46)				210,000	06/09/2023
100115149		Roosevelt	NY		07/17/2023	7.877	472,391		(87)				670,000	06/13/2023
100115150		Chicago	IL		07/17/2023	8.933	241,433		(54)				330,000	06/02/2023
100115151		Shirley	NY		07/17/2023	7.783	373,814		(75)				520,000	06/06/2023
100115152		St. Louis	MO		07/17/2023	8.131	88,336		(15)				115,000	06/21/2023
100115153		Mastic Beach	NY		07/17/2023	7.919	358,944		(66)				500,000	06/06/2023
100115154		Miami Beach	FL		07/17/2023	8.000	188,818		(28)				250,000	06/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115155		Johnson City	TN		07/17/2023	8.210	161,581		(29)				242,000	06/21/2023
100115156		Newark	NJ		07/17/2023	7.627	535,624		(85)				700,000	06/09/2023
100115157		Schenectady	NY		07/17/2023	8.377	196,473		(34)				255,000	06/09/2023
100115158		Newark	NJ		07/17/2023	7.678	552,060		3,092				675,000	06/08/2023
100115159		Sicklerville	NJ		07/17/2023	7.908	144,619		(34)				200,000	06/05/2023
100115160		Philadelphia	PA		07/17/2023	7.970	130,182		(25)				169,000	06/21/2023
100115161		Newark	NJ		07/17/2023	7.588	492,037		2,906				610,000	06/08/2023
100115162		Monticello	NY		07/17/2023	7.864	243,227		(51)				338,000	06/21/2023
100115163		Paterson	NJ		07/17/2023	8.981	519,480		(75)				675,000	06/20/2023
100115164		Cicero	IL		07/17/2023	8.068	259,365		(51)				335,000	06/13/2023
100115165		Monroe	NY		07/17/2023	7.961	233,320		(43)				325,000	06/08/2023
100115166		Newark	NJ		07/17/2023	7.778	494,658		2,592				605,000	06/08/2023
100115167		Newark	NJ		07/17/2023	7.285	412,171		2,888				575,000	06/08/2023
100115168		Newark	NJ		07/17/2023	7.778	511,011		2,678				625,000	06/08/2023
100115169		Newark	NJ		07/17/2023	7.678	511,167		2,863				625,000	06/08/2023
100115170		Newark	NJ		07/17/2023	7.688	491,888		2,728				600,000	06/08/2023
100115171		Newark	NJ		07/17/2023	7.735	478,369		2,581				585,000	06/08/2023
100115172		Newark	NJ		07/17/2023	7.850	550,754		(82)				720,000	06/01/2023
100115173		East Moline	IL		07/17/2023	8.431	116,079		(23)				155,000	06/15/2023
100115174		Trenton	NJ		07/17/2023	7.491	123,099		774				185,000	06/07/2023
100115175		Elmwood Park	IL		07/17/2023	8.081	424,110		(82)				550,000	06/15/2023
100115176		Trenton	NJ		07/17/2023	7.765	130,730		678				180,000	06/07/2023
100115177		Cleveland	OH		07/17/2023	8.404	83,893		(9)				110,000	06/16/2023
100115178		Ozone Park	NY		07/17/2023	8.545	514,109		(103)				905,000	06/05/2023
100115179		Baltimore	MD		07/17/2023	8.370	105,076		(32)				137,000	06/16/2023
100115180		Cleveland	OH		07/17/2023	8.377	123,866		380				162,000	06/15/2023
100115181		Richmond	VA		07/17/2023	8.113	142,963		(35)				230,000	06/09/2023
100115182		Glenwood	IL		07/17/2023	7.550	155,184		(34)				285,000	06/09/2023
100115183		Kansas City	MO		07/17/2023	7.981	125,811		(15)				165,000	06/07/2023
100115184		Berkley	MI		07/17/2023	8.200	467,550		(86)				650,000	06/21/2023
100115185		Linden	NJ		07/17/2023	8.308	565,563		(101)				847,000	06/21/2023
100115186		Trenton	NJ		07/17/2023	7.577	124,809		568				180,000	06/08/2023
100115187		Norman	OK		07/17/2023	8.460	179,522		358				284,000	06/22/2023
100115188		Charleroi	PA		07/17/2023	8.973	77,699		(17)				100,000	06/14/2023
100115189		Waterbury	CT		07/17/2023	8.211	184,510		(41)				238,000	06/12/2023
100115190		Kalamazoo	MI		07/17/2023	7.838	137,505		(19)				180,000	06/09/2023
100115191		Cleveland	OH		07/17/2023	8.720	85,433		(9)				112,000	06/09/2023
100115192		Brookhaven	NY		07/17/2023	7.990	362,403		(101)				510,000	06/08/2023
100115193		Philadelphia	PA		07/17/2023	8.164	159,544		(25)				240,000	06/09/2023
100115194		Fort Valley	GA		07/17/2023	8.184	117,016		(16)				153,000	06/09/2023
100115195		The Bronx	NY		07/17/2023	8.045	363,562		(85)				700,000	06/16/2023
100115196		Webster	MA		07/17/2023	7.958	306,393		(65)				395,000	06/08/2023
100115197		Posen	IL		07/17/2023	7.950	184,289		(32)				240,000	06/02/2023
100115198		Elizabeth	NJ		07/17/2023	7.508	355,514		(64)				535,000	06/07/2023
100115199		Scranton	PA		07/17/2023	7.683	171,757		(33)				288,000	06/05/2023
100115200		Huntington Station	NY		07/17/2023	8.600	393,739		(95)				485,000	06/02/2023
100115201		Humble	TX		07/17/2023	7.269	129,319		(27)				255,000	06/05/2023
100115202		Huntington	NY		07/17/2023	8.450	490,060		(114)				630,000	06/13/2023
100115203		Henrico	VA		07/17/2023	7.383	151,052		(35)				267,000	06/09/2023
100115204		Jacksonville	AR		07/17/2023	7.960	121,948		(15)				160,000	06/14/2023
100115205		Kansas City	MO		07/17/2023	7.769	136,133		(19)				191,000	06/08/2023
100115206		Kansas City	MO		07/17/2023	7.869	181,461		(23)				255,000	06/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115207		Baltimore	MD		07/17/2023	7.138	119,351		(21)				180,000	06/19/2023
100115208		Beverly	NJ		07/17/2023	8.148	171,950		(32)				240,000	06/14/2023
100115209		Waterbury	CT		07/17/2023	8.700	261,637		(59)				360,000	06/16/2023
100115210		Tampa	FL		07/17/2023	7.731	206,605		(27)				271,000	06/09/2023
100115211		Boise	ID		07/17/2023	7.327	357,795		(68)				595,000	06/02/2023
100115212		Highland Mills	NY		07/17/2023	7.677	301,912		(27)				450,000	06/07/2023
100115213		Bridgeton	NJ		07/17/2023	9.014	162,648		(38)				195,000	06/08/2023
100115214		Indianapolis	IN		07/17/2023	8.004	75,195		262				100,000	06/14/2023
100115216		Bronx	NY		07/17/2023	8.445	636,823		(135)				1,120,000	06/08/2023
100115217		HAMILTON	NJ		07/17/2023	8.619	85,392		(69)				125,000	06/06/2023
100115218		Carpentersville	IL		07/17/2023	7.920	145,818		(29)				210,000	06/07/2023
100115219		Miami	FL		07/17/2023	7.850	595,072		60				1,050,000	06/15/2023
100115220		Hamilton	NJ		07/17/2023	8.548	96,319		(16)				145,000	06/13/2023
100115221		Halethorpe	MD		07/17/2023	7.877	192,777		(16)				265,000	06/08/2023
100115222		Hazel Park	MI		07/17/2023	8.010	105,020		(11)				138,000	06/21/2023
100115223		Spring Hill	FL		07/17/2023	8.328	224,664		(46)				335,000	06/16/2023
100115224		Kansas City	MO		07/17/2023	7.020	171,363		(31)				240,000	06/12/2023
100115225		Syracuse	NY		07/17/2023	7.750	115,958		(35)				175,000	06/05/2023
100115227		Southfield	MI		07/17/2023	7.848	85,187		318				150,000	06/16/2023
100115228		Slidell	LA		07/17/2023	8.281	138,589		(24)				196,000	06/09/2023
100115229		Toms River	NJ		07/17/2023	7.964	166,899		(32)				250,000	06/22/2023
100115230		Philadelphia	PA		07/17/2023	8.088	122,483		(18)				200,000	06/16/2023
100115231		Bloomingburg	NY		07/17/2023	7.783	337,023		(71)				565,000	06/07/2023
100115232		Haverstraw	NY		07/17/2023	7.781	266,841		(34)				350,000	06/21/2023
100115233		Stony Point	NY		07/17/2023	7.945	443,994		(48)				585,000	06/13/2023
100115234		Haverstraw	NY		07/17/2023	7.710	407,868		(53)				535,000	06/21/2023
100115235		West Palm Beach	FL		07/17/2023	8.152	241,519		(59)				333,000	06/14/2023
100115236		Haverstraw	NY		07/17/2023	7.699	450,323		(63)				590,000	06/02/2023
100115237		Trenton	NJ		07/17/2023	7.931	153,253		545				200,000	06/20/2023
100115238		Margate	FL		07/17/2023	7.427	240,257		(52)				442,000	06/14/2023
100115239		Columbus	GA		07/17/2023	8.358	124,193		(28)				150,000	06/01/2023
100115240		Garland	TX		07/17/2023	7.748	179,545		(90)				250,000	06/07/2023
100115241		Danbury	CT		07/17/2023	7.770	260,522		(61)				390,000	06/14/2023
100115242		Flemington	NJ		07/17/2023	7.731	343,970		(59)				750,000	06/08/2023
100115243		Milwaukee	WI		07/17/2023	7.470	187,898		(40)				305,000	06/15/2023
100115244		Jersey City	NJ		07/17/2023	7.681	1,543,758		6,021				2,400,000	06/14/2023
100115245		Trenton	NJ		07/17/2023	7.840	128,827		(25)				180,000	06/06/2023
100115246		Greensboro	NC		07/17/2023	8.311	116,355		(26)				173,000	06/06/2023
100115247		Charleroi	PA		07/17/2023	8.212	107,995		(23)				140,000	06/14/2023
100115248		Long Branch	NJ		07/17/2023	8.058	206,495		641				390,000	06/02/2023
100115249		Oklahoma City	OK		07/17/2023	8.332	106,889		(23)				151,000	06/07/2023
100115250		TURNERSVILLE	NJ		07/17/2023	7.986	171,899		(29)				240,000	06/02/2023
100115251		Paterson	NJ		07/17/2023	7.810	440,948		(63)				577,000	06/22/2023
100115252		Trenton	NJ		07/17/2023	7.994	153,489		521				200,000	06/06/2023
100115253		Daphne	AL		07/17/2023	7.604	189,179		(63)				332,000	06/14/2023
100115254		Daphne	AL		07/17/2023	7.619	189,666		(60)				332,000	06/14/2023
100115255		Atlantic City	NJ		07/17/2023	8.327	399,484		(97)				550,000	06/05/2023
100115256		Scranton	PA		07/17/2023	7.619	163,309		(30)				290,000	06/12/2023
100115257		Pemberton Township	NJ		07/17/2023	7.883	166,282		(25)				250,000	06/06/2023
100115258		Kansas City	MO		07/17/2023	7.464	118,611		(20)				155,000	06/12/2023
100115259		Gloucester Township	NJ		07/17/2023	8.603	310,752		(61)				430,000	06/21/2023
100115260		Dolton	IL		07/17/2023	7.657	101,944		(16)				165,000	06/02/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115261		Dolton	IL		07/17/2023	7.811	100,442		(11)				165,000	06/02/2023
100115262		Kingston	NY		07/17/2023	8.119	114,244		(30)				242,000	06/09/2023
100115263		Lutz	FL		07/17/2023	7.814	124,394		(33)				220,000	06/16/2023
100115264		Kingston	NY		07/17/2023	7.969	339,378		(75)				470,000	06/09/2023
100115265		Park Forest	IL		07/17/2023	7.831	122,523		(26)				170,000	06/14/2023
100115266		Chicago	IL		07/17/2023	7.845	160,986		(26)				225,000	06/14/2023
100115267		Lake Worth	FL		07/17/2023	7.853	342,080		1,282				475,000	06/02/2023
100115268		Allentown	PA		07/17/2023	7.850	191,767		753				255,000	06/16/2023
100115269		Southampton	NY		07/17/2023	7.093	466,757		2,692				900,000	06/02/2023
100115270		Madrid	IA		07/17/2023	7.899	328,964		(81)				530,000	06/12/2023
100115271		Baltimore	MD		07/17/2023	7.764	149,290		604				195,000	06/13/2023
100115273		New Orleans	LA		07/17/2023	8.109	284,140		(47)				370,000	06/16/2023
100115274		Galloway	NJ		07/17/2023	8.536	104,511		(24)				155,000	06/06/2023
100115275		Hickory	NC		07/17/2023	7.582	172,787		(37)				225,000	06/05/2023
100115276		Henryetta	OK		07/17/2023	8.208	105,776		(21)				137,000	06/07/2023
100115277		Philadelphia	PA		07/17/2023	8.019	571,778		(70)				760,000	06/09/2023
100115278		Brooklyn	NY		07/17/2023	7.625	565,778		(87)				1,090,000	06/06/2023
100115279		Henryetta	OK		07/17/2023	8.286	79,269		(19)				125,000	06/07/2023
100115280		Henryetta	OK		07/17/2023	8.286	80,926		(17)				112,000	06/07/2023
100115281		Henryetta	OK		07/17/2023	7.886	108,359		(25)				150,000	06/07/2023
100115282		Pittston	PA		07/17/2023	7.708	178,116		(18)				230,000	06/14/2023
100115283		Markham	IL		07/17/2023	8.401	77,370		224				110,000	06/06/2023
100115285		Saraland	AL		07/17/2023	8.460	191,231		(24)				250,000	06/07/2023
100115286		Bridgeton	NJ		07/17/2023	8.267	125,976		440				165,000	06/05/2023
100115287		Northfield	OH		07/17/2023	7.698	176,780		(31)				266,000	06/14/2023
100115288		Brockton	MA		07/17/2023	8.433	507,605		72				657,000	06/08/2023
100115289		Gary	IN		07/17/2023	7.691	125,321		(24)				165,000	06/09/2023
100115290		Elizabeth	NJ		07/17/2023	8.895	489,739		523				672,000	06/06/2023
100115291		North Charleston	SC		07/17/2023	7.827	144,805		(29)				235,000	06/09/2023
100115292		Newburgh	NY		07/17/2023	7.931	284,700		920				400,000	06/08/2023
100115293		Perth Amboy	NJ		07/17/2023	7.682	170,503		(43)				550,000	06/02/2023
100115294		Stratford	CT		07/17/2023	7.600	271,974		(35)				450,000	05/31/2023
100115295	CF	South Gate	CA		07/17/2023	7.375	573,914		(60)				740,000	03/23/2023
100115296	CF	Thornton	CO		07/17/2023	6.750	307,962		49				468,000	03/17/2023
100115297	CF	Valencia	CA		07/17/2023	7.875	599,275		(90)				698,990	03/16/2023
100115298	CF	Sevierville	TN		07/17/2023	7.250	389,911		1				490,000	04/11/2023
100115299	CF	CORONA	CA		07/17/2023	7.499	498,249		25				635,000	04/07/2023
100115300		Yucca Valley	CA		07/17/2023	7.999	626,272		(362)				820,000	06/13/2023
100115302		Bellflower	CA		07/17/2023	7.999	667,170		(97)				880,000	06/07/2023
100115303	CF	Lancaster	CA		07/17/2023	8.250	373,990		(104)				460,000	06/13/2023
100115305		Fontana	CA		07/17/2023	6.750	272,806		47				435,000	06/05/2023
100115306		Montclair	CA		07/17/2023	7.999	645,868		(314)				860,000	06/08/2023
100115307		Ontario	CA		07/17/2023	6.750	351,166		60				560,000	06/05/2023
100115308		Indio	CA		07/17/2023	8.375	292,484		(49)				360,000	06/12/2023
100115309		PUYALLUP	WA		07/17/2023	7.999	507,994		(49)				660,000	06/14/2023
100115310		MILTON	WA		07/17/2023	8.499	514,614		(69)				660,000	06/14/2023
100115311	CF	Houston	TX		07/17/2023	7.250	1,007,277		(46)				1,285,000	04/13/2023
100115312	CF	Oakland	CA		07/17/2023	7.625	562,547		(9)				705,000	04/06/2023
100115313	CF	Palm Coast	FL		07/17/2023	7.250	293,127		(31)				365,000	04/14/2023
100115314	CF	CAMANO ISLAND	WA		07/17/2023	6.999	1,534,402		69				2,775,000	04/27/2023
100115315		LONG BEACH	CA		07/17/2023	7.750	806,829		(43)				1,150,000	06/02/2023
100115316	CF	Webster	WI		07/17/2023	9.625	334,842		(667)				475,000	05/25/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115318	CF	Celina	TX		07/17/2023	8.375	1,166,653		(381)				1,300,000	06/16/2023
100115319	CF	Sunrise	FL		07/17/2023	7.750	297,214		41				355,000	05/04/2023
100115320	CF	Windsor	CO		07/17/2023	7.375	834,488		24				1,072,000	04/27/2023
100115321	CF	Los Angeles	CA		07/17/2023	8.750	1,759,659		(243)				1,900,000	06/16/2023
100115322	CF	Phoenix	AZ		07/17/2023	8.499	115,953		(23)				330,000	06/07/2023
100115323		LONG BEACH	CA		07/17/2023	9.250	353,392		(59)				430,000	06/01/2023
100115324	CF	Reno	NV		07/17/2023	7.125	773,658		135				993,000	04/21/2023
100115325		Pasadena	TX		07/17/2023	8.999	342,803		(107)				370,000	04/28/2023
100115326	CF	Chatsworth	CA		07/17/2023	6.499	1,907,405		907				2,600,000	05/04/2023
100115327	CF	Moreno Valley	CA		07/17/2023	9.750	445,610		(190)				620,000	06/12/2023
100115328	CF	HOLLY HILL	FL		07/17/2023	8.375	240,025		(50)				290,000	05/02/2023
100115329	CF	San Diego	CA		07/17/2023	7.875	1,320,129		(258)				1,640,000	04/20/2023
100115330		Bakersfield	CA		07/17/2023	7.999	189,304		(65)				230,000	06/05/2023
100115332	CF	Miami	FL		07/17/2023	6.999	494,901		86				671,000	04/27/2023
100115333	CF	Minneola	FL		07/17/2023	7.999	379,066		(103)				482,000	06/20/2023
100115334	CF	Boynton Beach	FL		07/17/2023	6.999	288,168		(13)				432,000	06/21/2023
100115336	CF	North Miami Beach	FL		07/17/2023	7.250	748,966		(13)				1,250,000	06/16/2023
100115337	CF	SAINT AUGUSTINE	FL		07/17/2023	7.750	1,492,477		(542)				3,100,000	06/07/2023
100115338		Holiday	FL		07/17/2023	8.499	174,944		(114)				238,000	06/12/2023
100115339	CF	Vancouver	WA		07/17/2023	8.999	398,491		(171)				478,000	06/15/2023
100115340	CF	Honolulu	HI		07/17/2023	8.999	469,422		(30)				550,000	06/08/2023
100115341	CF	Andover	MA		07/17/2023	8.250	903,782		(154)				1,068,000	06/12/2023
100115342		Oakland	CA		07/17/2023	7.875	659,652		(108)				869,000	06/06/2023
100115343		Whittier	CA		07/17/2023	6.999	522,934		147				720,000	06/05/2023
100115344		Newark	NJ		07/17/2023	7.250	309,610		55				470,000	06/16/2023
100115345		Venice	FL		07/17/2023	9.125	850,715		(114)				1,212,000	06/16/2023
100115346		Los Angeles	CA		07/17/2023	8.125	421,705		(339)				700,000	06/01/2023
100115347	CF	HUNTINGTON PARK	CA		07/17/2023	7.499	223,791		(551)				502,000	06/14/2023
100115348	CF	Elizabeth	NJ		07/17/2023	9.250	524,015		(68)				690,000	06/16/2023
100115349		Cypress	TX		07/17/2023	7.625	311,959		(65)				410,000	06/06/2023
100115350		Pueblo	CO		07/17/2023	6.999	164,115		55				242,000	06/06/2023
100115351		Paterson	NJ		07/17/2023	8.499	156,946		(452)				550,000	06/21/2023
100115352		OAKLAND	CA		07/17/2023	8.875	621,148		(384)				780,000	05/31/2023
100115353	CF	Henderson	NV		07/17/2023	6.999	186,339		8				375,000	06/15/2023
100115354	CF	OCEAN RIDGE	FL		07/17/2023	7.999	1,210,564		(205)				1,625,000	06/09/2023
100115355	CF	LITTLEROCK	CA		07/17/2023	9.499	515,397		(131)				560,000	06/15/2023
100115356	CF	Upland	CA		07/17/2023	7.250	476,762		(46)				810,000	06/07/2023
100115357	CF	Makawao	HI		07/17/2023	8.999	1,290,328		(318)				1,650,000	06/09/2023
100115359		Laredo	TX		07/17/2023	7.750	239,048		(102)				324,000	06/08/2023
100115360	CF	WHITTIER	CA		07/17/2023	7.750	435,492		(135)				575,000	06/02/2023
100115361		Hardeeville	SC		07/17/2023	8.125	215,315		(64)				280,000	06/05/2023
100115362		Atlanta	GA		07/17/2023	6.875	387,353		1,959				574,000	06/06/2023
100115363	CF	Destrehan	LA		07/17/2023	7.875	234,996		(106)				283,000	06/09/2023
100115364	CF	East Orange	NJ		07/17/2023	8.999	387,969		(44)				480,000	06/08/2023
100115365	CF	Cresskill	NJ		07/17/2023	8.250	603,963		(144)				740,000	06/09/2023
100115367	CF	Tampa	FL		07/17/2023	8.999	690,601		(34)				771,000	06/08/2023
100115368		Palm Coast	FL		07/17/2023	7.125	307,675		1,188				563,000	06/15/2023
100115371	CF	Park Rapids	MN		07/17/2023	7.250	254,422		(64)				1,250,000	06/07/2023
100115372		LOS ANGELES	CA		07/17/2023	7.499	251,217		(22)				481,250	06/07/2023
100115373		Freedom	NH		07/17/2023	7.625	257,413		9				367,000	06/21/2023
100115375	CF	Chicago	IL		07/17/2023	8.250	308,895		(120)				375,000	06/07/2023
100115376	CF	Chicago	IL		07/17/2023	8.875	300,780		(95)				370,000	06/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115377	CF	MONTCLAIR	CA		07/17/2023	7.999	415,612		(125)				620,000	06/07/2023
100115378		Manchester	PA		07/17/2023	7.875	155,022		(52)				215,000	06/09/2023
100115379	CF	Clute	TX		07/17/2023	7.375	206,106		(31)				285,000	06/08/2023
100115380	CF	Fredericksburg	VA		07/17/2023	7.999	420,259		(114)				515,000	06/12/2023
100115381	CF	Oxnard	CA		07/17/2023	8.999	471,055		(1)				623,000	06/02/2023
100115382	CF	Richmond	TX		07/17/2023	7.750	396,479		(212)				485,000	06/13/2023
100115383	CF	SUNRISE	FL		07/17/2023	6.999	151,732		(28)				480,000	06/14/2023
100115384		South Gate	CA		07/17/2023	6.750	525,716		97				840,000	06/09/2023
100115385		North Lauderdale	FL		07/17/2023	7.875	306,223		(45)				405,000	06/14/2023
100115386	CF	MESA	AZ		07/17/2023	9.625	305,704		(158)				340,000	06/02/2023
100115387		Salinas	CA		07/17/2023	7.375	343,996		34				600,000	06/09/2023
100115388		Taylor	TX		07/17/2023	7.750	173,367		(44)				243,000	06/20/2023
100115389	CF	RIVERSIDE	CA		07/17/2023	8.875	1,202,018		(373)				1,300,000	06/09/2023
100115390		Atlanta	GA		07/17/2023	6.999	311,042		75				780,000	06/12/2023
100115391	CF	PALM COAST	FL		07/17/2023	8.625	284,329		(884)				351,000	06/06/2023
100115392		Atlanta	GA		07/17/2023	6.999	311,002		76				780,000	06/12/2023
100115393		JACKSONVILLE	FL		07/17/2023	7.499	198,660		(4)				285,000	06/13/2023
100115394		Atlanta	GA		07/17/2023	6.999	311,041		75				780,000	06/12/2023
100115395		ATLANTA	GA		07/17/2023	6.999	311,003		76				780,000	06/12/2023
100115396		ATLANTA	GA		07/17/2023	6.999	311,093		75				780,000	06/12/2023
100115397		LAKE GENEVA	WI		07/17/2023	6.999	304,006		86				421,000	06/16/2023
100115398		Atlanta	GA		07/17/2023	6.999	1,025,482		181				2,151,000	06/12/2023
100115399		Sacramento	CA		07/17/2023	6.999	357,551		105				595,000	06/14/2023
100115400	CF	Norwalk	CT		07/17/2023	7.999	403,928		(109)				505,000	06/15/2023
100115401		Bowie	MD		07/17/2023	8.375	444,897		(187)				590,000	06/09/2023
100115402	CF	ARCADIA	CA		07/17/2023	6.875	1,095,138		19				2,065,000	06/05/2023
100115403	CF	DAWSONVILLE	GA		07/17/2023	8.625	244,348		(137)				290,000	06/06/2023
100115404	CF	Virginia Beach	VA		07/17/2023	6.999	231,857		(21)				330,000	06/06/2023
100115406	CF	Daly City	CA		07/17/2023	7.375	230,050		(88)				500,000	06/03/2023
100115407		Kissimmee	FL		07/17/2023	7.499	491,506		50				782,000	06/16/2023
100115408		RALEIGH	NC		07/17/2023	7.499	321,664		2				461,000	06/14/2023
100115409		Washington	DC		07/17/2023	7.750	359,407		(104)				476,000	06/14/2023
100115410	CF	ORLANDO	FL		07/17/2023	6.875	183,583		11				500,000	06/07/2023
100115411	CF	Downey	CA		07/17/2023	6.999	1,490,712		61				1,880,000	06/08/2023
100115412		Palm Coast	FL		07/17/2023	7.750	179,134		(42)				272,000	06/13/2023
100115413	CF	BRAWLEY	CA		07/17/2023	7.750	255,676		(69)				313,000	06/02/2023
100115414	CF	Knoxville	TN		07/17/2023	9.125	198,441		(103)				212,000	06/06/2023
100115415	CF	Fort Worth	TX		07/17/2023	8.875	236,410		(105)				283,999	06/15/2023
100115416	CF	Fayetteville	GA		07/17/2023	9.499	596,227		(117)				690,000	06/08/2023
100115417	CF	Panorama City	CA		07/17/2023	7.999	375,131		(151)				485,000	06/05/2023
100115418		LOS ANGELES	CA		07/17/2023	7.625	474,788		(222)				610,000	05/31/2023
100115419	CF	Mission Viejo	CA		07/17/2023	7.250	965,207		(67)				1,380,000	06/12/2023
100115420		Atlanta	GA		07/17/2023	7.499	258,097		2				380,000	06/09/2023
100115421		ORMOND BEACH	FL		07/17/2023	7.625	313,880		(20)				420,000	06/15/2023
100115422	CF	Fontana	CA		07/17/2023	7.499	420,150		(159)				560,000	06/05/2023
100115424		MIAMI	FL		07/17/2023	6.999	416,127		120				610,000	06/16/2023
100115425		New Braunfels	TX		07/17/2023	7.625	231,706		(7)				331,000	06/16/2023
100115426		San Diego	CA		07/17/2023	7.125	1,688,817		(71)				2,110,000	06/09/2023
100115427		Del Haven	NJ		07/17/2023	6.999	480,725		250				740,000	06/20/2023
100115428		HAWTHORNE	CA		07/17/2023	7.999	823,206		(161)				1,060,000	06/07/2023
100115429	CF	Yakima	WA		07/17/2023	7.999	291,401		(115)				355,000	06/16/2023
100115430		FORT LAUDERDALE	FL		07/17/2023	7.125	218,872		58				345,000	06/14/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115431		Phoenix	AZ		07/17/2023	7.499	425,347		56				600,000	05/31/2023
100115432	CF	MENIFEE	CA		07/17/2023	8.625	696,953		(296)				870,000	06/01/2023
100115433		TAMPA	FL		07/17/2023	7.750	252,525		38				342,000	06/09/2023
100115434		Visalia	CA		07/17/2023	6.999	169,164		50				267,000	06/20/2023
100115435	CF	NEW BRAUNFELS	TX		07/17/2023	7.125	465,995		(76)				825,000	06/01/2023
100115436	CF	ANAHEIM	CA		07/17/2023	8.375	1,006,830		(157)				1,163,000	06/05/2023
100115438		FORT LAUDERDALE	FL		07/17/2023	7.125	268,758		90				425,000	06/14/2023
100115439		Los Angeles	CA		07/17/2023	8.250	576,115		(304)				860,000	06/20/2023
100115441		National City	CA		07/17/2023	8.375	981,438		(390)				1,500,000	06/09/2023
100115442		Long Beach	CA		07/17/2023	7.999	481,430		(8)				885,000	06/09/2023
100115443	CF	North Chesterfield	VA		07/17/2023	9.625	200,626		(48)				230,000	06/14/2023
100115444		Santa Ana	CA		07/17/2023	7.750	505,784		18				880,000	06/09/2023
100115445	CF	Phoenix	AZ		07/17/2023	6.750	416,443		29				930,000	06/10/2023
100115446	CF	Essex	MD		07/17/2023	8.875	269,533		(143)				325,000	06/16/2023
100115447		Saint George	UT		07/17/2023	6.750	158,936		71				390,000	06/16/2023
100115448	CF	LOS ANGELES	CA		07/17/2023	7.125	679,648		(83)				845,000	06/06/2023
100115449	CF	LONG BEACH	CA		07/17/2023	8.999	847,101		(348)				953,000	06/02/2023
100115450	CF	New Caney	TX		07/17/2023	8.625	185,047		(111)				252,000	06/12/2023
100115451	CF	RANCHO CUCAMONGA	CA		07/17/2023	7.125	856,758		(229)				1,084,000	06/06/2023
100115452	CF	Crowley	TX		07/17/2023	8.499	229,370		(1,716)				309,000	06/09/2023
100115453		Aurora	CO		07/17/2023	6.750	218,435		111				365,000	06/13/2023
100115454	CF	LOS ANGELES	CA		07/17/2023	8.375	2,197,048		(777)				2,850,000	06/12/2023
100115455		WEST PALM BEACH	FL		07/17/2023	7.125	271,344		99				430,000	06/14/2023
100115456	CF	LOS ANGELES	CA		07/17/2023	9.250	702,167		(138)				765,000	06/07/2023
100115458	CF	Santa Rosa	CA		07/17/2023	6.999	295,609		44				615,000	06/15/2023
100115459	CF	RANCHO CUCAMONGA	CA		07/17/2023	6.875	1,476,349		244				1,875,000	06/16/2023
100115460		MCDONOUGH	GA		07/17/2023	7.750	430,075		(30)				563,000	06/14/2023
100115461		Phillipsburg	NJ		07/17/2023	8.375	131,899		(88)				225,000	06/09/2023
100115462	CF	Litchfield Park	AZ		07/17/2023	6.875	341,689		29				670,000	06/14/2023
100115463	CF	SAINT CLOUD	FL		07/17/2023	6.499	241,394		66				610,000	06/09/2023
100115464		Rock Hill	SC		07/17/2023	9.375	156,401		(83)				229,886	06/15/2023
100115465	CF	Foster City	CA		07/17/2023	7.999	924,144		(251)				1,130,000	06/12/2023
100115466		Las Vegas	NV		07/17/2023	7.999	236,741		(166)				420,000	05/23/2023
100115468	CF	District Heights	MD		07/17/2023	7.750	289,288		(126)				369,000	06/15/2023
100115469	CF	LOS ANGELES	CA		07/17/2023	7.999	509,706		(122)				625,000	06/14/2023
100115470	CF	Elkridge	MD		07/17/2023	6.999	220,008		(8)				410,000	06/16/2023
100115471	CF	LOS ANGELES	CA		07/17/2023	8.625	649,241		(234)				785,000	06/10/2023
100115472	CF	BERMUDA DUNES	CA		07/17/2023	6.999	1,483,235		156				2,500,000	06/08/2023
100115473	CF	MIDDLEBURG	FL		07/17/2023	7.250	309,438		(64)				395,000	06/21/2023
100115474	CF	Los Angeles	CA		07/17/2023	8.250	1,016,426		(388)				1,100,000	06/13/2023
100115475	CF	Coeur d'Alene	ID		07/17/2023	8.999	418,327		(136)				452,000	06/20/2023
100115476	CF	Charlotte	NC		07/17/2023	7.250	310,968		(43)				386,000	06/08/2023
100115477	CF	Glendale	CA		07/17/2023	8.999	1,265,461		(372)				1,454,000	06/14/2023
100115478	CF	Arcadia	CA		07/17/2023	7.499	1,261,690		(427)				1,600,000	06/12/2023
100115479		Park Row	TX		07/17/2023	6.999	235,422		447				370,000	06/20/2023
100115480	CF	Snellville	GA		07/17/2023	8.999	329,822		(116)				355,000	06/20/2023
100115481	CF	Tempe	AZ		07/17/2023	6.999	637,569		101				990,000	06/15/2023
100115482		BEND	OR		07/17/2023	7.125	467,444		2,274				711,000	06/16/2023
100115483	CF	Salinas	CA		07/17/2023	8.999	562,926		(111)				825,000	06/06/2023
100115484	CF	Rancho Palos Verdes	CA		07/17/2023	6.999	759,347		(40)				1,760,000	06/03/2023
100115485		Lake Placid	FL		07/17/2023	7.999	221,193		(7)				275,000	06/08/2023
100115486	CF	Concord	CA		07/17/2023	8.250	542,168		(135)				670,000	06/16/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115487	CF	Oxnard	CA		07/17/2023	8.750	432,478		(3)				535,000	06/14/2023
100115488		ANAHEIM	CA		07/17/2023	7.499	354,036		(20)				755,000	06/06/2023
100115489	CF	West Chicago	IL		07/17/2023	8.999	176,906		(55)				220,000	06/20/2023
100115490	CF	Baxter	TN		07/17/2023	8.999	227,578		(79)				276,000	06/12/2023
100115491	CF	Lake Saint Louis	MO		07/17/2023	6.999	215,334		(1)				270,000	06/21/2023
100115492		Pooler	GA		07/17/2023	7.499	236,231		18				298,000	06/20/2023
100115493	CF	Hacienda Heights	CA		07/17/2023	8.999	819,213		(102)				900,000	06/16/2023
100115494		Tempe	AZ		07/17/2023	7.250	254,923		22				335,000	06/12/2023
100115495	CF	GAINESVILLE	GA		07/17/2023	7.499	209,580		(56)				285,000	06/15/2023
100115496		DAVENPORT	FL		07/17/2023	6.999	270,362		79				385,000	06/15/2023
100115497	CF	Palisade	CO		07/17/2023	8.875	512,341		(151)				591,000	06/12/2023
100115498	CF	Davidsonville	MD		07/17/2023	6.999	1,051,718		195				1,340,000	06/09/2023
100115499	CF	Apple Valley	CA		07/17/2023	8.375	274,553		(148)				375,000	06/09/2023
100115500		NORTH LAS VEGAS	NV		07/17/2023	7.999	211,211		(627)				370,000	06/05/2023
100115501		Lakeland	FL		07/17/2023	7.999	162,008		(105)				360,000	06/14/2023
100115502	CF	Granbury	TX		07/17/2023	7.499	622,717		(140)				774,000	06/21/2023
100115503		FONTANA	CA		07/17/2023	8.875	555,797		(132)				830,000	06/13/2023
100115504	CF	Austin	TX		07/17/2023	8.999	387,139		(271)				500,000	06/21/2023
100115505	CF	Gilbert	AZ		07/17/2023	7.499	699,242		35				890,000	06/13/2023
100115506	CF	Stockton	CA		07/17/2023	9.875	322,569		(81)				370,000	06/07/2023
100115507		KENNEWICK	WA		07/17/2023	7.375	273,897		1				429,500	06/09/2023
100115508		Columbia	SC		07/17/2023	8.999	133,001		(81)				158,000	06/09/2023
100115509	CF	LOS ANGELES	CA		07/17/2023	7.999	496,384		(94)				850,000	06/07/2023
100115510	CF	DALLAS	TX		07/17/2023	6.999	196,006		(9)				245,000	06/16/2023
100115511	CF	Las Vegas	NV		07/17/2023	10.499	456,813		(120)				523,000	06/05/2023
100115512		STOCKTON	CA		07/17/2023	6.999	231,302		66				365,000	06/09/2023
100115515		Long Beach	CA		07/17/2023	9.625	869,996		(142)				960,000	06/12/2023
100115516		STOCKTON	CA		07/17/2023	6.999	237,378		71				375,000	06/09/2023
100115518		STOCKTON	CA		07/17/2023	6.999	292,784		79				550,000	06/12/2023
100115519	CF	Granite Bay	CA		07/17/2023	9.125	1,927,934		(392)				2,100,000	06/15/2023
100115520		FRIDLEY	MN		07/17/2023	8.250	439,595		(126)				576,000	06/21/2023
100115521	CF	Long Beach	CA		07/17/2023	7.499	646,190		(94)				800,000	06/17/2023
100115522		HOUSTON	TX		07/17/2023	7.999	193,637		(14)				265,000	06/15/2023
100115523		Los Angeles	CA		07/17/2023	9.499	1,939,824		74				2,550,000	06/05/2023
100115524		Cave Springs	AR		07/17/2023	7.875	129,295		(58)				373,000	06/16/2023
100115525	CF	LOS ANGELES	CA		07/17/2023	6.999	784,110		13				1,050,000	06/16/2023
100115527	CF	Florida City	FL		07/17/2023	7.375	322,022		(35)				400,000	06/20/2023
100115528		LOS ANGELES	CA		07/17/2023	6.999	969,636		121				1,800,000	06/13/2023
100115529	CF	Boca Raton	FL		07/19/2023	7.999	703,976		(242)				915,000	06/12/2023
100115530		Palm Springs	FL		07/19/2023	8.749	249,210		(16)				350,000	06/15/2023
100115532	CF	Phoenix	AZ		07/19/2023	8.249	640,147		(54)				900,000	06/28/2023
100115533		Ocean City	MD		07/19/2023	9.124	199,575		(14)				260,000	06/26/2023
100115534	CF	Miami	FL		07/19/2023	7.624	367,395		(28)				540,000	06/05/2023
100115535	CF	Bradenton Beach	FL		07/19/2023	7.749	1,092,447		(87)				1,450,000	06/23/2023
100115536		Saint Albans	WV		07/19/2023	7.874	79,889		(10)				122,000	06/28/2023
100115537	CF	Phoenix	AZ		07/19/2023	8.249	640,147		(54)				900,000	06/20/2023
100115538	CF	Saint James	NY		07/19/2023	7.124	1,725,966		(388)				2,475,000	06/22/2023
100115539	CF	Brownsburg	IN		07/19/2023	8.124	217,961		45				300,000	06/08/2023
100115540		Orlando	FL		07/19/2023	7.874	118,591		1,362				260,000	06/08/2023
100115541	CF	Rockwall	TX		07/19/2023	7.874	132,515		(35)				501,000	06/08/2023
100115542		Coral Springs	FL		07/19/2023	8.125	445,991		(90)				585,000	06/13/2023
100115543	CF	Providence	RI		07/19/2023	8.000	273,427		(45)				442,000	06/15/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115544		Georgetown	TX		07/19/2023	8.374	510,383		(121)				752,000	06/27/2023
100115545		New York	NY		07/19/2023	7.874	500,296		(159)				650,000	06/13/2023
100115546	CF	Lehigh Acres	FL		07/19/2023	7.624	305,234		(70)				375,000	06/06/2023
100115547	CF	Sacramento	CA		07/19/2023	7.875	271,541		(48)				335,000	06/12/2023
100115548		Jacksonville Beach	FL		07/19/2023	7.249	605,940		(24)				1,100,000	06/07/2023
100115549		Indianapolis	IN		07/19/2023	9.375	287,059		(69)				410,000	06/05/2023
100115550	CF	Plantation	FL		07/19/2023	6.999	468,173		(20)				585,000	06/26/2023
100115551	CF	Florence	OR		07/19/2023	6.999	304,301		(74)				485,000	06/08/2023
100115552	CF	Key Largo	FL		07/19/2023	6.999	415,960		(53)				650,000	06/20/2023
100115553	CF	Attleboro	MA		07/19/2023	7.874	397,433		(52)				525,000	06/20/2023
100115554	CF	Leominster	MA		07/19/2023	7.624	209,417		(7)				300,000	06/12/2023
100115555	CF	Philadelphia	PA		07/19/2023	7.249	366,032		(113)				505,000	06/07/2023
100115556	CF	Riverside	CA		07/19/2023	6.999	788,747		(166)				1,200,000	06/14/2023
100115557	CF	Apollo Beach	FL		07/19/2023	7.624	585,504		(177)				715,000	06/09/2023
100115558		North Las Vegas	NV		07/19/2023	8.000	234,516		(45)				333,000	06/07/2023
100115559		Las Vegas	NV		07/19/2023	8.000	241,622		(46)				340,000	06/07/2023
100115560	CF	Riverside	NJ		07/19/2023	8.374	399,252		(85)				490,000	06/08/2023
100115561		Myrtle Beach	SC		07/19/2023	9.749	138,105		(43)				180,000	06/08/2023
100115562	CF	Glendale	AZ		07/19/2023	7.249	951,008		(231)				1,199,900	06/07/2023
100115563	CF	Concord	NC		07/19/2023	8.499	230,259		(28)				285,000	06/28/2023
100115564		Los Angeles	CA		07/19/2023	8.500	4,096,835		29,335				8,000,000	06/08/2023
100115565		Atlanta	GA		07/19/2023	8.375	208,782		(49)				344,000	06/12/2023
100115566	CF	Gaithersburg	MD		07/19/2023	8.499	303,072		(242)				380,000	06/26/2023
100115567	CF	Arlington	TX		07/19/2023	8.374	265,160		(95)				332,000	06/12/2023
100115568		Houston	TX		07/19/2023	8.624	167,836		(32)				220,000	06/08/2023
100115569	CF	Kissimmee	FL		07/19/2023	7.999	468,562		(118)				575,000	06/14/2023
100115570	CF	Modesto	CA		07/19/2023	7.999	521,456		(215)				644,500	06/14/2023
100115571	CF	Deer Park	NY		07/19/2023	7.874	460,267		(60)				570,000	06/15/2023
100115572	CF	Sterling	MA		07/19/2023	9.374	286,229		(72)				354,000	06/27/2023
100115573	CF	Gulf Shores	AL		07/19/2023	7.499	554,705		(160)				744,000	06/26/2023
100115574		Baltimore	MD		07/19/2023	7.124	183,311		(22)				245,000	06/12/2023
100115575	CF	Baltimore	MD		07/19/2023	8.374	254,696		(68)				340,000	06/16/2023
100115576		San Tan Valley	AZ		07/19/2023	7.374	400,254		8				670,000	06/15/2023
100115577	CF	Wesley Chapel	FL		07/19/2023	7.624	528,109		(111)				655,000	06/15/2023
100115578	CF	Loxahatchee	FL		07/19/2023	8.374	335,183		(59)				367,000	06/21/2023
100115580	CF	Hopkinton	MA		07/19/2023	8.124	438,189		(176)				550,000	06/14/2023
100115581		Clearwater	FL		07/19/2023	8.999	757,618		(84)				1,020,000	06/08/2023
100115582	CF	Gaffney	SC		07/19/2023	10.249	276,755		(75)				316,000	06/13/2023
100115583	CF	Venice	FL		07/19/2023	7.499	267,221		(65)				365,000	06/09/2023
100115584	CF	Bay Point	CA		07/19/2023	9.249	475,169		(150)				575,000	06/19/2023
100115585		New Castle	DE		07/19/2023	8.874	157,478		(2)				230,000	06/23/2023
100115588		Columbus	OH		07/19/2023	8.749	76,183		606				117,000	06/29/2023
100115589		Brookeland	TX		07/19/2023	7.374	353,582		(24)				470,000	06/16/2023
100115590	CF	Ceres	CA		07/19/2023	9.999	372,381		(111)				450,000	07/03/2023
100115591		Jacksonville	FL		07/19/2023	7.999	184,315		(30)				260,000	06/13/2023
100115592		Frederick	MD		07/19/2023	7.999	193,086		(31)				260,000	06/13/2023
100115593		San Antonio	TX		07/19/2023	8.124	194,772		(35)				240,000	06/15/2023
100115594		Doral	FL		07/19/2023	7.249	858,810		(45)				1,277,000	06/28/2023
100115595		Houston	TX		07/19/2023	7.499	272,338		6				370,000	06/09/2023
100115596	CF	Miami	FL		07/19/2023	7.999	386,579		(55)				450,000	06/08/2023
100115597		Pompano Beach	FL		07/19/2023	8.624	292,678		(27)				415,000	06/26/2023
100115598		Indian Land	SC		07/19/2023	7.874	185,493		(25)				245,000	06/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115600	CF	Wellington	FL		07/19/2023	8.124	2,711,350		(810)				3,550,000	06/19/2023
100115601	CF	Fresno	TX		07/19/2023	8.499	240,066		(23)				300,000	06/26/2023
100115602		Crestline	CA		07/19/2023	7.999	208,016		(36)				367,000	06/13/2023
100115603		Miami Beach	FL		07/19/2023	7.249	836,827		(195)				2,100,000	06/27/2023
100115604		Crestline	CA		07/19/2023	7.999	205,380		(34)				338,000	06/13/2023
100115605		Chicago	IL		07/19/2023	7.624	199,408		1				316,000	06/26/2023
100115606		Bronx	NY		07/19/2023	7.624	430,485		(53)				620,000	06/23/2023
100115608	CF	Sublimity	OR		07/19/2023	7.374	421,258		(115)				590,000	06/26/2023
100115609	CF	Othello	WA		07/19/2023	9.624	288,772		(36)				381,500	06/29/2023
100115610	CF	Colleyville	TX		07/19/2023	8.374	1,222,988		(197)				1,435,000	06/26/2023
100115611		Castalian Springs	TN		07/19/2023	8.749	285,971		(67)				375,000	06/28/2023
100115612		Fresno	CA		07/19/2023	8.499	322,414		(80)				421,000	06/23/2023
100115613		Hollywood	FL		07/19/2023	8.499	250,871		(43)				377,000	06/29/2023
100115614	CF	BULLHEAD CITY	AZ		07/19/2023	8.124	190,032		9				270,000	06/16/2023
100115615	CF	Gaithersburg	MD		07/19/2023	7.624	362,721		(42)				485,000	06/30/2023
100115616	CF	Daly City	CA		07/19/2023	8.250	674,905		(169)				1,130,000	06/23/2023
100115617		Norfolk	VA		07/19/2023	9.499	195,010		(178)				275,000	06/16/2023
100115619	CF	Mayview	MO		07/19/2023	8.499	496,471		1,199				615,000	06/20/2023
100115620	CF	Granby	CO		07/19/2023	8.999	224,318		(78)				295,000	06/28/2023
100115621	CF	Scottsdale	AZ		07/19/2023	7.249	572,087		(101)				900,000	06/30/2023
100115622	CF	Phelan	CA		07/19/2023	8.124	408,921		(63)				505,000	06/27/2023
100115623	CF	Westerville	OH		07/19/2023	8.250	334,942		(133)				405,000	04/21/2023
100115624	CF	Pinole	CA		07/19/2023	8.600	517,490		(65)				640,000	06/20/2023
100115625	CF	Parker	CO		07/19/2023	8.124	1,000,317		(125)				1,223,000	06/27/2023
100115626	CF	Brooklyn	NY		07/19/2023	7.999	2,392,926		(314)				2,970,000	06/29/2023
100115627	CF	Indio	CA		07/19/2023	9.375	113,600		(42)				530,000	01/06/2023
100115628	CF	Westlake Village	CA		07/19/2023	8.750	1,716,075		(201)				2,000,000	05/22/2023
100115629		Miami	FL		07/19/2023	8.250	165,666		(24)				258,000	06/28/2023
100115630	CF	Tulare	CA		07/19/2023	8.750	123,553		(68)				220,000	03/21/2023
100115631		Lubbock	TX		07/19/2023	9.375	88,264		(40)				147,500	05/01/2023
100115632	CF	Ventnor City	NJ		07/19/2023	7.250	208,365		(38)				415,000	05/12/2023
100115633	CF	Hemet	CA		07/19/2023	8.249	316,009		(61)				415,000	05/25/2023
100115634	CF	Anaheim	CA		07/19/2023	7.499	741,768		(164)				915,000	05/18/2023
100115635	CF	Cathedral City	CA		07/19/2023	8.500	453,872		(167)				550,000	06/12/2023
100115636	CF	Pomona	CA		07/19/2023	8.250	474,438		(9)				625,000	05/25/2023
100115637	CF	Phoenix	OR		07/19/2023	6.874	330,212		(55)				410,000	06/01/2023
100115638	CF	Katy	TX		07/19/2023	8.875	290,764		(112)				357,000	06/09/2023
100115639		Belvidere	IL		07/19/2023	7.874	108,503		(19)				160,000	05/16/2023
100115640		Vero Beach	FL		07/19/2023	8.750	182,393		(48)				255,000	05/12/2023
100115641		Reunion	FL		07/19/2023	8.499	261,932		(87)				353,000	06/01/2023
100115642	CF	Fontana	CA		07/19/2023	8.250	463,134		(87)				572,000	06/15/2023
100115643		KISSIMMEE	FL		07/19/2023	8.249	262,931		(81)				324,000	06/02/2023
100115644	CF	Beverly Hills	CA		07/19/2023	7.874	1,085,643		(24)				1,360,000	05/26/2023
100115645	CF	Stanhope	NJ		07/19/2023	9.249	297,864		(554)				400,000	06/07/2023
100115646	CF	Garden Grove	CA		07/19/2023	7.249	869,081		(85)				1,075,000	05/25/2023
100115647		Pennsauken	NJ		07/19/2023	9.875	217,195		(31)				295,000	06/08/2023
100115650	CF	Las Vegas	NV		07/19/2023	7.375	1,094,308		(122)				1,400,000	05/20/2023
100115651	CF	Baltimore	MD		07/19/2023	8.874	320,731		(186)				390,000	05/24/2023
100115652	CF	Moorpark	CA		07/19/2023	8.374	577,737		(211)				699,000	06/01/2023
100115653	CF	Davenport	FL		07/19/2023	8.374	205,346		(80)				420,000	06/01/2023
100115654	CF	Tewksbury	MA		07/19/2023	8.374	532,442		(144)				650,000	06/01/2023
100115655	CF	Austin	AR		07/19/2023	6.499	531,213		55				698,000	06/07/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115656	CF	Deerfield Beach	FL		07/19/2023	8.874	327,789		(95)				440,000	06/02/2023
100115657	CF	Sacramento	CA		07/19/2023	8.249	351,013		(119)				430,000	06/01/2023
100115658	CF	Navarre	FL		07/19/2023	8.499	385,114		(157)				465,000	06/09/2023
100115660	CF	MARYSVILLE	WA		07/20/2023	7.500	478,008		(127)				750,000	06/12/2023
100115661	CF	AVENTURA	FL		07/20/2023	7.625	424,496		(126)				575,000	06/01/2023
100115662	CF	CUMMING	GA		07/20/2023	6.999	348,010		(490)				541,000	05/31/2023
100115663	CF	HIGHLANDS	NC		07/20/2023	6.999	583,703		(60)				830,000	06/02/2023
100115664		SOUTH PLAINFIELD	NJ		07/20/2023	7.125	204,473		(1,085)				365,000	05/26/2023
100115665	CF	LINDEN	NJ		07/20/2023	6.875	397,922		(25)				530,000	06/05/2023
100115666	CF	WASILLA	AK		07/20/2023	6.990	912,511		(76)				1,270,000	06/07/2023
100115667	CF	LINCOLN CITY	OR		07/20/2023	6.500	297,840		125				390,000	06/01/2023
100115668	CF	ATLANTA	GA		07/20/2023	6.999	358,130		(70)				568,000	06/08/2023
100115669	CF	BASYE	VA		07/20/2023	7.625	297,075		(53)				393,000	05/26/2023
100115670	CF	FERNANDINA BEACH	FL		07/20/2023	7.625	458,385		(68)				640,000	06/07/2023
100115671	CF	ATHENS	GA		07/20/2023	6.999	300,672		(68)				425,000	06/08/2023
100115672		ASTORIA	NY		07/20/2023	7.625	735,236		(193)				1,400,000	06/09/2023
100115673	CF	PHOENIX	AZ		07/20/2023	7.625	384,945		(44)				513,000	05/26/2023
100115674	CF	JACKSONVILLE	FL		07/20/2023	6.375	240,977		1				349,000	06/02/2023
100115675	CF	OCALA	FL		07/20/2023	6.625	245,219		101				316,000	06/06/2023
100115676	CF	WESLEY CHAPEL	FL		07/20/2023	6.999	553,059		(60)				758,000	06/14/2023
100115677	CF	FOUNTAIN	CO		07/20/2023	7.625	268,778		(37)				340,000	06/09/2023
100115678	CF	ALPHARETTA	GA		07/20/2023	6.625	421,525		70				564,000	06/05/2023
100115679	CF	ROCKWALL	TX		07/20/2023	6.625	251,864		538				320,000	05/31/2023
100115680		MINNEAPOLIS	MN		07/20/2023	6.999	236,461		(35)				318,000	06/01/2023
100115681	CF	STATELINE	NV		07/20/2023	7.625	714,126		(159)				951,000	06/01/2023
100115682	CF	FRANKLIN	TN		07/20/2023	6.500	318,309		(9)				430,000	06/09/2023
100115683	CF	LAS VEGAS	NV		07/20/2023	6.125	258,196		43				350,000	05/26/2023
100115684	CF	BAKERSFIELD	CA		07/20/2023	7.625	393,118		(30)				495,000	05/26/2023
100115685	CF	RENTON	WA		07/20/2023	6.999	555,656		(78)				735,000	06/09/2023
100115686	CF	BROOMFIELD	CO		07/20/2023	6.999	284,150		(30)				378,000	06/12/2023
100115687		DULUTH	MN		07/20/2023	6.250	226,103		70				291,000	06/12/2023
100115688	CF	AUBREY	TX		07/20/2023	6.125	272,962		548				370,000	06/13/2023
100115689	CF	RALEIGH	NC		07/20/2023	7.125	244,170		(369)				350,000	06/14/2023
100115690		ARROYO GRANDE	CA		07/20/2023	6.624	627,109		47				850,000	05/30/2023
100115691	CF	APPLE VALLEY	CA		07/20/2023	7.500	254,500		(47)				335,000	06/12/2023
100115692	CF	WALDORF	MD		07/20/2023	6.375	225,723		21				345,000	05/25/2023
100115693	CF	KENT	WA		07/20/2023	5.999	891,923		280				1,220,000	06/15/2023
100115694		NAPLES	FL		07/20/2023	7.125	531,388		(106)				705,000	05/26/2023
100115695		OMAHA	NE		07/20/2023	6.625	280,162		(1)				450,000	05/23/2023
100115696		LOS ANGELES	CA		07/20/2023	6.624	835,339		(6)				1,170,000	06/02/2023
100115697		BROADLANDS	VA		07/20/2023	6.500	456,097		43				615,000	05/15/2023
100115698		OAKLAND	CA		07/20/2023	7.375	560,590		(43)				860,000	05/22/2023
100115699		LAKEWOOD	NJ		07/20/2023	7.125	262,588		(13)				350,000	05/30/2023
100115700	CF	LOGAN	UT		07/20/2023	5.999	233,573		78				385,000	05/31/2023
100115701	CF	VERONA	NJ		07/20/2023	7.125	533,794		(4)				765,000	05/30/2023
100115702		EL CAJON	CA		07/20/2023	7.125	446,255		(72)				605,000	05/23/2023
100115703	CF	GLASSBORO	NJ		07/20/2023	6.625	236,059		48				310,000	06/05/2023
100115704	CF	SPARKS	NV		07/20/2023	7.250	445,897		(81)				630,000	05/19/2023
100115705		HOWELL	NJ		07/20/2023	7.125	380,629		(80)				515,000	05/12/2023
100115706	CF	HARTFORD	CT		07/20/2023	7.250	273,617		(64)				385,000	05/23/2023
100115707	CF	BUFORD	GA		07/20/2023	6.990	229,095		(27)				326,000	05/23/2023
100115708		TUCKER	GA		07/20/2023	6.624	252,438		(19)				338,000	05/23/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115709	CF	RANCHO CORDOVA	CA		07/20/2023	6.750	447,356		(40)				595,000	05/12/2023
100115710	CF	LAKE HAVASU CITY	AZ		07/20/2023	7.625	515,140		(158)				673,000	05/26/2023
100115711	CF	KATY	TX		07/20/2023	6.625	329,524		(12)				460,000	05/22/2023
100115712	CF	RICHARDSON	TX		07/20/2023	6.499	322,640		30				436,000	05/02/2023
100115713	CF	YARDLEY	PA		07/20/2023	6.500	235,530		(28)				335,000	05/16/2023
100115714		CHICKASHA	OK		07/20/2023	6.625	253,641		(37)				371,000	05/17/2023
100115715		BRADENTON	FL		07/20/2023	6.990	304,370		(483)				470,000	05/19/2023
100115716	CF	HALLANDALE BEACH	FL		07/20/2023	7.625	243,697		(80)				340,000	04/13/2023
100115717		PHILADELPHIA	PA		07/20/2023	7.000	286,787		(34)				380,000	06/06/2023
100115718	CF	SPOKANE	WA		07/20/2023	7.000	334,277		(72)				490,000	05/16/2023
100115719		SCOTTSDALE	AZ		07/20/2023	7.125	302,812		(55)				405,000	05/15/2023
100115720	CF	NORTH MYRTLE BEACH	SC		07/20/2023	7.375	258,151		(187)				345,000	05/19/2023
100115721	CF	COLUMBUS	OH		07/20/2023	6.500	266,256		(19)				380,000	05/19/2023
100115722	CF	WINTER PARK	FL		07/20/2023	7.125	284,870		(605)				415,000	06/08/2023
100115723		DELRAY BEACH	FL		07/20/2023	6.990	435,417		(149)				615,000	05/25/2023
100115724	CF	WILMINGTON	NC		07/20/2023	7.500	246,382		(39)				305,000	05/31/2023
100115725		RED OAK	TX		07/20/2023	6.499	296,873		(11)				403,500	05/15/2023
100115726		WASHINGTON	DC		07/20/2023	6.990	327,866		(631)				485,000	05/18/2023
100115727		LAS VEGAS	NV		07/20/2023	6.990	571,157		(63)				765,000	05/22/2023
100115728	CF	RENTON	WA		07/20/2023	6.499	236,051		(11)				315,000	05/13/2023
100115729		VIRGINIA BEACH	VA		07/20/2023	7.500	301,323		(28)				375,000	05/26/2023
100115730		SEMINOLE	FL		07/20/2023	6.990	354,886		51				460,000	06/05/2023
100115731		SOUTH GATE	CA		07/20/2023	6.624	659,905		(1)				950,000	05/25/2023
100115732	CF	ARLINGTON	TX		07/20/2023	6.500	230,653		7				312,000	04/28/2023
100115733	CF	WEST HAVEN	CT		07/20/2023	6.625	293,296		56				460,000	04/04/2023
100115734	CF	KAILUA KONA	HI		07/20/2023	6.624	1,043,158		(154)				1,400,000	05/17/2023
100115735	CF	PALMETTO BAY	FL		07/20/2023	7.625	637,536		10				1,020,000	06/01/2023
100115736		LUTZ	FL		07/20/2023	6.375	253,068		11				370,000	05/31/2023
100115737		BALTIMORE	MD		07/20/2023	6.624	224,760		(41)				302,000	05/25/2023
100115738	CF	TULARE	CA		07/20/2023	7.625	245,106		(102)				375,000	05/09/2023
100115739	CF	SCHWENKSVILLE	PA		07/20/2023	6.625	278,765		(8)				375,000	05/31/2023
100115740	CF	SCHWENKSVILLE	PA		07/20/2023	6.625	299,289		(7)				400,000	05/31/2023
100115741		LAWRENCEVILLE	GA		07/20/2023	7.375	308,206		(17)				410,000	05/24/2023
100115742	CF	RICHMOND HILL	GA		07/20/2023	5.990	301,739		48				427,000	05/30/2023
100115743		GAINESVILLE	GA		07/20/2023	7.625	264,097		(80)				347,000	05/22/2023
100115744		GAINESVILLE	GA		07/20/2023	7.625	273,078		(83)				356,500	05/22/2023
100115745	CF	OLDSMAR	FL		07/20/2023	5.875	277,856		66				405,000	06/05/2023
100115746	CF	SAVAGE	MN		07/20/2023	7.625	450,574		(69)				595,000	05/24/2023
100115747	CF	BAKERSFIELD	CA		07/20/2023	7.375	272,560		(49)				370,000	05/26/2023
100115748	CF	OPELIKA	AL		07/20/2023	6.624	291,875		(21)				393,000	05/31/2023
100115749		HOUSTON	TX		07/20/2023	7.500	292,372		19				400,000	05/30/2023
100115750	CF	FORT WORTH	TX		07/20/2023	7.000	269,534		(59)				380,000	05/30/2023
100115751		HOWELL	NJ		07/20/2023	6.624	386,106		(28)				535,000	05/31/2023
100115752		KISSIMMEE	FL		07/20/2023	7.500	439,616		(13)				590,000	05/19/2023
100115753	CF	FORT WORTH	TX		07/20/2023	7.500	335,156		(81)				442,000	05/19/2023
100115754		CAROLINA BEACH	NC		07/20/2023	6.624	279,387		(13)				378,000	06/01/2023
100115755		WARWICK	RI		07/20/2023	6.625	273,406		(8)				365,000	06/01/2023
100115756	CF	IONE	CA		07/20/2023	7.125	379,311		(73)				500,000	05/30/2023
100115757	CF	KISSIMMEE	FL		07/20/2023	7.625	300,802		(69)				400,000	04/28/2023
100115758	CF	LINWOOD	NJ		07/20/2023	7.500	106,097		(9,028)				650,000	06/01/2023
100115759	CF	TAMPA	FL		07/20/2023	7.500	263,418		(60)				348,000	05/17/2023
100115760	CF	BASTROP	TX		07/20/2023	7.625	290,774		(105)				425,000	05/03/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115761		LAKE LURE	NC		07/20/2023	7.625	239,222		(90)				320,000	05/02/2023
100115762	CF	HERNDON	VA		07/20/2023	7.500	345,012		(105)				490,000	05/31/2023
100115763	CF	GRAND PRAIRIE	TX		07/20/2023	7.625	321,463		(91)				458,000	05/19/2023
100115764	CF	ROSHARON	TX		07/20/2023	4.990	214,079		202				316,000	04/27/2023
100115765	CF	WOODSTOCK	GA		07/20/2023	7.500	320,739		(130)				444,000	04/28/2023
100115766	CF	PALMER	AK		07/20/2023	7.125	229,356		(13)				290,000	05/04/2023
100115767		MAPLE SHADE	NJ		07/20/2023	7.625	237,340		(67)				310,000	05/17/2023
100115768		CAPE CORAL	FL		07/20/2023	6.990	237,972		(34)				335,000	05/19/2023
100115769	CF	BRADENTON	FL		07/20/2023	7.125	313,420		(81)				512,000	04/28/2023
100115770		LAS VEGAS	NV		07/20/2023	6.624	300,910		21				415,000	05/24/2023
100115771	CF	FORT LAUDERDALE	FL		07/20/2023	6.625	336,691		(28)				500,000	05/15/2023
100115772		PRESCOTT VALLEY	AZ		07/20/2023	7.625	301,860		(94)				395,000	05/31/2023
100115773		HOMESTEAD	FL		07/20/2023	6.875	324,372		(52)				431,000	06/02/2023
100115774	CF	COLUMBIA	SC		07/20/2023	7.125	243,129		(48)				325,000	06/02/2023
100115775		ALBUQUERQUE	NM		07/20/2023	7.125	624,827		(114)				825,000	04/28/2023
100115776	CF	SMITHVILLE	TN		07/20/2023	6.875	319,097		(52)				452,000	05/12/2023
100115777		MALVERN	PA		07/20/2023	6.625	247,537		(37)				328,000	06/06/2023
100115778	CF	DALLAS	TX		07/20/2023	6.624	441,074		(34)				645,000	06/02/2023
100115779	CF	CAPTAIN COOK	HI		07/20/2023	7.625	276,645		(1)				370,000	05/04/2023
100115780		MORENO VALLEY	CA		07/20/2023	7.250	338,957		(66)				450,000	05/23/2023
100115781	CF	FAYETTEVILLE	AR		07/20/2023	6.625	351,732		58				447,000	05/18/2023
100115782		WAUWATOSA	WI		07/20/2023	7.625	261,833		(50)				350,000	04/28/2023
100115783		NEW ALBANY	OH		07/20/2023	6.624	278,219		(22)				370,000	06/01/2023
100115784		ROCKLIN	CA		07/20/2023	7.375	435,022		(102)				577,000	05/22/2023
100115785	CF	SHELTON	CT		07/20/2023	6.624	381,704		705				545,000	05/31/2023
100115786		ANNA	TX		07/20/2023	6.624	284,591		(21)				385,000	06/02/2023
100115787	CF	STATEN ISLAND	NY		07/20/2023	6.500	578,666		51				780,000	05/03/2023
100115788	CF	PAYSON	AZ		07/20/2023	6.500	267,242		1				358,000	05/04/2023
100115789	CF	ORLANDO	FL		07/20/2023	7.625	434,317		(44)				545,000	05/15/2023
100115790		MIDLOTHIAN	VA		07/20/2023	7.625	284,132		(44)				354,000	05/12/2023
100115791	CF	KODAK	TN		07/20/2023	7.625	258,710		(59)				555,000	05/11/2023
100115792		ROGERS	AR		07/20/2023	7.500	289,019		(69)				384,000	05/16/2023
100115793		WESTON	TX		07/20/2023	7.625	371,198		(118)				483,000	06/06/2023
100115794		NORTH MYRTLE BEACH	SC		07/20/2023	7.625	508,377		(24)				640,000	05/23/2023
100115795		PALM COAST	FL		07/20/2023	6.625	298,499		(8)				475,000	05/12/2023
100115796		BRONX	NY		07/20/2023	7.000	602,820		(76)				800,000	05/12/2023
100115797		NEW SMYRNA BEACH	FL		07/20/2023	7.000	624,405		(135)				880,500	05/16/2023
100115798	CF	DURHAM	NC		07/20/2023	6.500	300,809		(9)				402,000	05/18/2023
100115799	CF	MURRELLS INLET	SC		07/20/2023	7.500	302,659		(44)				455,000	05/10/2023
100115800		LAKE ARROWHEAD	CA		07/20/2023	7.500	394,576		(43)				490,000	06/05/2023
100115801		WINCHESTER	CA		07/20/2023	6.625	606,310		(25)				810,000	05/09/2023
100115802	CF	RENO	NV		07/20/2023	6.499	319,094		25				440,000	05/11/2023
100115803	CF	LOS ANGELES	CA		07/20/2023	7.375	430,047		(19)				580,000	05/02/2023
100115804	CF	RALEIGH	NC		07/20/2023	5.625	231,383		107				323,000	05/15/2023
100115805	CF	SOCIAL CIRCLE	GA		07/20/2023	7.500	280,975		(90)				378,500	05/18/2023
100115806	CF	OCEAN CITY	MD		07/20/2023	7.625	300,791		(67)				401,000	05/08/2023
100115807		SURPRISE	AZ		07/20/2023	5.875	317,638		121				440,000	05/04/2023
100115808	CF	CENTRAL FALLS	RI		07/20/2023	7.500	387,797		(89)				520,000	05/16/2023
100115809	CF	DORAL	FL		07/20/2023	7.500	391,922		(159)				585,000	05/12/2023
100115810	CF	WESLEY CHAPEL	FL		07/20/2023	5.625	219,560		112				305,000	05/10/2023
100115811		EVERETT	WA		07/20/2023	6.990	674,368		(25)				900,000	05/15/2023
100115812	CF	NOKOMIS	FL		07/20/2023	7.500	399,440		(85)				525,000	05/15/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115813		BELLEVILLE	NJ		07/20/2023	6.624	447,817		(3)				620,000	05/17/2023
100115814		BIG BEAR LAKE	CA		07/20/2023	7.625	364,761		(117)				475,000	05/18/2023
100115815	CF	EL MONTE	CA		07/20/2023	7.250	868,910		(120)				1,150,000	05/08/2023
100115816		MARATHON	FL		07/20/2023	7.500	420,639		(131)				587,500	05/17/2023
100115817	CF	SANTA ROSA BEACH	FL		07/20/2023	7.250	295,922		(83)				450,000	05/15/2023
100115818		LONG BRANCH	NJ		07/20/2023	7.500	299,946		(57)				400,000	05/16/2023
100115819	CF	COCONUT CREEK	FL		07/20/2023	7.500	484,587		(131)				645,000	05/17/2023
100115820		HOUSTON	TX		07/20/2023	7.625	268,045		(77)				350,000	05/19/2023
100115821		ROSEMOUNT	MN		07/20/2023	6.000	253,622		76				465,000	05/17/2023
100115822	CF	COLUMBUS	OH		07/20/2023	6.875	451,546		(24)				645,000	05/19/2023
100115823	CF	BENTONVILLE	AR		07/20/2023	7.375	276,961		(75)				366,000	05/01/2023
100115824	CF	TUCSON	AZ		07/20/2023	7.625	301,689		(32)				375,000	05/16/2023
100115825	CF	NORTH MYRTLE BEACH	SC		07/20/2023	5.990	253,703		55				345,000	05/10/2023
100115826	CF	FREDERICKSBURG	TX		07/20/2023	6.375	1,030,946		98				1,402,000	05/09/2023
100115827	CF	RENO	NV		07/20/2023	7.375	301,361		(30)				400,000	05/17/2023
100115828	CF	GLENDALE	AZ		07/20/2023	7.125	238,163		(58)				335,000	05/22/2023
100115829	CF	SEATTLE	WA		07/20/2023	7.125	485,976		(60)				645,000	05/18/2023
100115830		NORTH PORT	FL		07/20/2023	6.000	253,467		58				360,000	05/18/2023
100115831		KISSIMMEE	FL		07/20/2023	7.125	234,641		(48)				309,000	05/18/2023
100115832	CF	SPOKANE VALLEY	WA		07/20/2023	6.125	322,453		105				445,000	05/16/2023
100115833	CF	SAINT AUGUSTINE	FL		07/20/2023	6.000	239,975		48				326,100	05/16/2023
100115834	CF	NORTH MYRTLE BEACH	SC		07/20/2023	7.625	496,279		(128)				660,000	05/18/2023
100115835	CF	DAVENPORT	FL		07/20/2023	6.875	266,983		(14)				360,000	05/16/2023
100115836	CF	RICHMOND HILL	GA		07/20/2023	4.990	250,711		351				360,000	05/12/2023
100115837	CF	FORT WORTH	TX		07/20/2023	5.750	248,501		90				350,000	05/05/2023
100115838	CF	GLASSBORO	NJ		07/20/2023	7.500	271,574		(25)				340,000	05/19/2023
100115839	CF	RIO RANCHO	NM		07/20/2023	5.250	252,696		280				350,000	05/12/2023
100115840		CHESTERTOWN	MD		07/20/2023	5.250	234,536		179				330,000	05/17/2023
100115841	CF	FORT WORTH	TX		07/20/2023	6.000	283,244		685				370,000	05/08/2023
100115842	CF	DENTON	TX		07/20/2023	5.750	257,882		96				358,000	05/19/2023
100115843	CF	AZLE	TX		07/20/2023	5.750	231,546		123				320,000	05/19/2023
100115844	CF	FORT WORTH	TX		07/20/2023	5.990	252,168		78				350,000	05/19/2023
100115845		BENTONVILLE	AR		07/20/2023	6.625	258,663		(13)				345,000	05/08/2023
100115846	CF	NEW MARKET	AL		07/20/2023	5.750	232,315		151				309,900	05/22/2023
100115847	CF	HIALEAH	FL		07/20/2023	7.125	107,309		190				475,000	05/19/2023
100115848		ATLANTA	GA		07/20/2023	6.624	304,755		(14)				450,000	05/22/2023
100115849	CF	FORT COLLINS	CO		07/20/2023	7.125	232,167		(54)				305,000	05/19/2023
100115850	CF	ATLANTA	GA		07/20/2023	6.500	328,876		(34)				480,000	05/19/2023
100115851	CF	LAS VEGAS	NV		07/20/2023	6.875	384,027		(61)				552,000	05/22/2023
100115852	CF	BIG BEAR LAKE	CA		07/20/2023	7.125	286,240		(34)				380,000	05/17/2023
100115853		TIGARD	OR		07/20/2023	7.625	470,931		(53)				585,000	05/19/2023
100115854		GRAFTON	OH		07/20/2023	7.625	282,390		(39)				365,000	05/22/2023
100115855	CF	SARASOTA	FL		07/20/2023	6.125	395,408		64				537,000	05/22/2023
100115856		RIO RANCHO	NM		07/20/2023	7.500	285,283		533				375,000	05/15/2023
100115857		MIAMI	FL		07/20/2023	7.625	343,175		(57)				485,000	05/19/2023
100115859		AUBURN	GA		07/20/2023	7.375	255,924		(6)				332,000	05/24/2023
100115860	CF	POOLER	GA		07/20/2023	7.125	311,311		(60)				425,000	05/23/2023
100115861	CF	PUEBLO WEST	CO		07/20/2023	7.000	296,051		(8)				400,000	05/23/2023
100115862	CF	AURORA	IL		07/20/2023	7.375	252,702		(19)				320,000	05/22/2023
100115863	CF	NEWARK	NJ		07/20/2023	7.625	529,260		(192)				700,000	05/19/2023
100115864	CF	AUBREY	TX		07/20/2023	6.750	282,084		(10)				385,000	05/24/2023
100115865	CF	MANCHESTER	MO		07/20/2023	7.000	265,257		(49)				350,000	05/23/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115866		CHANDLER	AZ		07/20/2023	6.875	234,858		3				302,000	05/24/2023
100115867		SULTAN	WA		07/20/2023	7.375	393,155		(133)				555,000	05/17/2023
100115868		PORT RICHEY	FL		07/20/2023	6.875	248,265		(23)				332,000	05/10/2023
100115869		MYRTLE BEACH	SC		07/20/2023	7.125	236,704		1,701				326,000	05/12/2023
100115870		READING	PA		07/20/2023	7.625	245,989		(38)				305,000	05/25/2023
100115871	CF	BELTON	MO		07/20/2023	5.875	273,657		90				380,000	05/18/2023
100115872	CF	GORE	OK		07/20/2023	7.250	289,793		(77)				438,000	05/26/2023
100115873	CF	FORT MYERS	FL		07/20/2023	6.125	396,003		65				625,000	05/16/2023
100115874	CF	DURHAM	NC		07/20/2023	6.625	285,865		19				388,000	05/19/2023
100115875	CF	COLORADO SPRINGS	CO		07/20/2023	6.625	340,549		45				448,000	05/25/2023
100115876	CF	PHOENIX	AZ		07/20/2023	5.875	305,588		108				420,000	05/15/2023
100115877	CF	SEMINOLE	FL		07/20/2023	7.625	318,617		(101)				420,000	05/15/2023
100115878	CF	LEHI	UT		07/20/2023	6.000	300,831		137				409,000	05/17/2023
100115879	CF	OAK ISLAND	NC		07/20/2023	7.625	407,745		(58)				506,000	05/23/2023
100115880		EATONTON	GA		07/20/2023	6.990	533,908		(45)				730,000	05/26/2023
100115881	CF	OAK ISLAND	NC		07/20/2023	7.375	340,380		(84)				515,000	05/22/2023
100115882		DECATUR	GA		07/20/2023	6.499	279,260		(12)				405,000	05/26/2023
100115883	CF	HUTTO	TX		07/20/2023	6.375	238,262		9				342,000	05/24/2023
100115884		ORLANDO	FL		07/20/2023	7.125	573,410		(105)				760,000	05/25/2023
100115885	CF	GREENVILLE	SC		07/20/2023	7.500	248,586		(69)				325,000	05/18/2023
100115886		NEW ORLEANS	LA		07/20/2023	7.625	348,513		(64)				460,000	05/26/2023
100115887	CF	NORTH PORT	FL		07/20/2023	6.624	250,258		(39)				355,000	05/25/2023
100115888		SAINT CLOUD	FL		07/20/2023	7.125	291,341		(5)				365,000	05/22/2023
100115889	CF	CORPUS CHRISTI	TX		07/20/2023	6.990	294,970		(60)				411,000	05/23/2023
100115890		NORTH MIAMI BEACH	FL		07/20/2023	7.125	390,656		(90)				576,000	05/25/2023
100115891	CF	GREENSBORO	NC		07/20/2023	7.125	339,979		(64)				450,000	05/24/2023
100115892	CF	FAIR OAKS	CA		07/20/2023	7.125	491,678		(95)				660,000	05/23/2023
100115893	CF	KATY	TX		07/20/2023	6.990	347,339		(15)				469,000	05/22/2023
100115894	CF	CYPRESS	TX		07/20/2023	6.875	252,341		(31)				390,000	05/22/2023
100115895	CF	QUEEN CREEK	AZ		07/20/2023	5.000	326,606		377				470,000	05/12/2023
100115896	CF	FORT WORTH	TX		07/20/2023	7.625	191,489		(3,176)				462,065	05/26/2023
100115897	CF	BROOKLYN	NY		07/20/2023	6.990	619,057		(57)				930,000	05/22/2023
100115898	CF	KYLE	TX		07/20/2023	6.125	248,901		38				346,000	05/26/2023
100115899	CF	ELLIJAY	GA		07/20/2023	6.750	243,888		64				315,000	05/18/2023
100115900	CF	GLASSBORO	NJ		07/20/2023	6.375	241,370		18				327,000	05/16/2023
100115901		SPRING HILL	TN		07/20/2023	6.750	314,517		(11)				432,000	05/17/2023
100115902	CF	WESLEY CHAPEL	FL		07/20/2023	7.625	353,113		(6)				459,000	05/22/2023
100115903	CF	HUTTO	TX		07/20/2023	7.500	269,128		(226)				363,000	05/26/2023
100115904	CF	SAN ANTONIO	TX		07/20/2023	7.625	240,881		(471)				340,000	05/26/2023
100115905	CF	MESQUITE	TX		07/20/2023	6.000	236,451		102				326,000	05/25/2023
100115906	CF	FORTH WORTH	TX		07/20/2023	5.750	181,390		2,761				328,000	05/26/2023
100115907	CF	CONROE	TX		07/20/2023	6.250	253,042		23				416,000	05/25/2023
100115908	CF	CARMICHAEL	CA		07/20/2023	7.625	486,037		(136)				660,000	05/16/2023
100115909	CF	ROSHARON	TX		07/20/2023	5.500	224,707		234				304,000	05/25/2023
100115910	CF	HUTTO	TX		07/20/2023	6.625	263,416		(14)				355,000	05/26/2023
100115911	CF	EL MONTE	CA		07/20/2023	7.500	958,286		(253)				1,340,000	05/23/2023
100115912		EUGENE	OR		07/20/2023	7.500	426,691		(50)				575,000	05/15/2023
100115913	CF	SACRAMENTO	CA		07/20/2023	7.125	455,222		(88)				610,000	05/19/2023
100115914	CF	MIAMI	FL		07/20/2023	7.500	288,269		(51)				388,000	05/30/2023
100115915	CF	IRVINE	CA		07/20/2023	7.125	425,048		(84)				560,000	05/22/2023
100115916	CF	FLOWERY BRANCH	GA		07/20/2023	7.625	539,840		(153)				716,000	05/23/2023
100115917	CF	SPRING HILL	FL		07/20/2023	6.625	250,113		(15)				345,000	05/16/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115918	CF	GAINESVILLE	FL		07/20/2023	6.875	255,363		46				325,000	05/26/2023
100115919		WINTHROP	MA		07/20/2023	7.500	568,596		(97)				760,000	05/31/2023
100115920	CF	LINCOLN	RI		07/20/2023	7.500	322,430		(76)				450,000	05/31/2023
100115921	CF	WASHINGTON	DC		07/20/2023	7.250	347,869		(8)				530,000	05/19/2023
100115922	CF	TEMPE	AZ		07/20/2023	6.499	235,039		(1)				315,000	05/25/2023
100115923	CF	SEMINOLE	FL		07/20/2023	7.500	435,790		(82)				578,000	05/23/2023
100115924		NAPLES	FL		07/20/2023	7.500	345,231		(70)				465,000	04/28/2023
100115925	CF	GOODYEAR	AZ		07/20/2023	7.125	386,327		(85)				585,000	05/18/2023
100115926		FLORIDA CITY	FL		07/20/2023	6.990	361,142		18				455,000	05/24/2023
100115927	CF	AURORA	CO		07/20/2023	7.625	244,548		(77)				320,000	05/26/2023
100115928	CF	ELK GROVE VILLAGE	IL		07/20/2023	7.125	317,878		(51)				420,000	05/23/2023
100115929	CF	PHOENIX	AZ		07/20/2023	6.499	256,731		(8)				410,000	05/25/2023
100115930	CF	LEWISVILLE	TX		07/20/2023	7.125	322,924		(52)				454,000	05/23/2023
100115931		ROCKVILLE	MD		07/20/2023	6.875	421,270		(29)				575,000	05/25/2023
100115932	CF	EXPORT	PA		07/20/2023	7.625	366,822		(6)				490,000	05/23/2023
100115933	CF	REEDVILLE	VA		07/20/2023	7.125	355,857		(59)				470,000	05/25/2023
100115934	CF	OVIEDO	FL		07/20/2023	6.500	318,458		(15)				429,000	05/23/2023
100115935	CF	CAPE CORAL	FL		07/20/2023	6.625	266,147		(14)				370,000	05/31/2023
100115936	CF	HENDERSON	NV		07/20/2023	6.625	546,113		73				695,000	05/31/2023
100115937		NASHVILLE	TN		07/20/2023	7.250	532,429		(93)				735,000	05/31/2023
100115938		GARNET VALLEY	PA		07/20/2023	6.990	343,415		(45)				465,000	05/31/2023
100115939		SURFSIDE BEACH	SC		07/20/2023	7.625	622,306		(2,799)				965,000	05/19/2023
100115940		SEVIERVILLE	TN		07/20/2023	7.500	522,062		(122)				690,000	05/25/2023
100115941	CF	JACKSONVILLE	FL		07/20/2023	7.625	305,856		(31)				418,000	05/24/2023
100115942	CF	FORT WALTON BEACH	FL		07/20/2023	7.125	234,208		161				320,000	05/25/2023
100115943	CF	PORT CHARLOTTE	FL		07/20/2023	6.625	260,891		(13)				376,000	05/23/2023
100115944	CF	HIALEAH	FL		07/20/2023	7.125	389,741		(63)				515,000	05/24/2023
100115945		BOTHELL	WA		07/20/2023	7.000	677,263		(62)				900,000	05/30/2023
100115946		MADISON	TN		07/20/2023	6.875	311,138		(41)				415,000	05/31/2023
100115947	CF	BUFORD	GA		07/20/2023	5.250	226,807		391				368,000	05/26/2023
100115948		METAIRIE	LA		07/20/2023	6.125	331,691		60				454,000	05/12/2023
100115949		WALLINGTON	NJ		07/20/2023	7.125	454,132		(37)				610,000	05/25/2023
100115950		HILTON HEAD ISLAND	SC		07/20/2023	6.990	255,635		(36)				340,000	05/04/2023
100115951	CF	KINGSLAND	TX		07/20/2023	6.624	359,507		(4)				485,000	05/25/2023
100115952	CF	BUDD LAKE	NJ		07/20/2023	7.625	353,982		(37)				445,000	05/23/2023
100115953		WAREHAM	MA		07/20/2023	7.625	319,283		(68)				420,000	05/23/2023
100115954	CF	YREKA	CA		07/20/2023	7.625	250,561		(52)				309,000	05/24/2023
100115955		LAS VEGAS	NV		07/20/2023	7.625	304,732		(76)				402,000	05/24/2023
100115956		SURPRISE	AZ		07/20/2023	5.500	323,075		190				452,000	05/12/2023
100115957	CF	ROSWELL	GA		07/20/2023	7.625	489,122		(141)				645,000	05/25/2023
100115958		BAYONNE	NJ		07/20/2023	7.500	514,475		(75)				685,000	05/19/2023
100115959	CF	ARLINGTON	TX		07/20/2023	6.625	292,447		19				393,500	05/15/2023
100115960	CF	WESTFIELD	IN		07/20/2023	6.625	242,271		5				329,000	05/25/2023
100115961		SALISBURY	MD		07/20/2023	6.625	350,163		31				549,000	05/30/2023
100115962		LITTLEROCK	CA		07/20/2023	7.625	417,079		(70)				550,000	05/25/2023
100115963	CF	GARLAND	TX		07/20/2023	7.625	246,049		(89)				350,000	05/22/2023
100115964	CF	LELAND	NC		07/20/2023	7.625	249,617		(23)				311,000	05/24/2023
100115965		LILBURN	GA		07/20/2023	6.990	269,175		(48)				400,000	05/31/2023
100115966	CF	BILLINGS	MT		07/20/2023	6.500	274,990		6				382,000	05/31/2023
100115967	CF	BEAUMONT	CA		07/20/2023	6.625	291,563		(38)				472,000	05/27/2023
100115968	CF	SEASIDE HEIGHTS	NJ		07/20/2023	7.375	273,955		(60)				360,000	05/24/2023
100115969	CF	WESLEY CHAPEL	FL		07/20/2023	7.625	470,053		(103)				617,500	06/01/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115970		RALEIGH	NC		07/20/2023	6.875	383,841		(38)				510,000	06/02/2023
100115971	CF	MARIETTA	GA		07/20/2023	6.500	243,701		(14)				343,000	05/31/2023
100115972	CF	SHOREWOOD	MN		07/20/2023	6.624	270,971		(35)				386,000	05/31/2023
100115973	CF	TULLAHOMA	TN		07/20/2023	7.625	378,213		(50)				591,000	05/24/2023
100115974	CF	LAMOINE	ME		07/20/2023	7.500	364,116		(111)				498,000	05/31/2023
100115975	CF	HUTTO	TX		07/20/2023	6.625	237,199		(19)				320,000	06/02/2023
100115976		BEAUFORT	SC		07/20/2023	7.500	250,700		(86)				326,000	05/31/2023
100115977	CF	CLEMSON	SC		07/20/2023	7.625	379,290		(111)				498,000	05/23/2023
100115978		UPLAND	CA		07/20/2023	7.625	491,553		(76)				649,000	05/09/2023
100115979	CF	AUSTIN	TX		07/20/2023	7.375	604,666		(129)				810,000	05/31/2023
100115980	CF	ORLANDO	FL		07/20/2023	7.375	286,185		(81)				380,000	05/30/2023
100115981		REDLANDS	CA		07/20/2023	7.625	301,286		(15)				470,000	05/09/2023
100115982		LAKE LOTAWANA	MO		07/20/2023	6.990	259,465		(22)				354,000	05/25/2023
100115984	CF	MELISSA	TX		07/20/2023	7.625	291,532		(81)				385,000	05/30/2023
100115985	CF	CHATTANOOGA	TN		07/20/2023	7.625	258,056		(34)				321,000	06/01/2023
100115986	CF	BENBROOK	TX		07/20/2023	7.625	235,539		(88)				305,000	06/05/2023
100115987	CF	AUSTIN	TX		07/20/2023	7.125	501,381		56				660,000	05/30/2023
100115988	CF	AUSTIN	TX		07/20/2023	7.625	433,325		(1,076)				625,000	05/30/2023
100115989		RICHMOND	VA		07/20/2023	7.625	241,112		(22)				286,500	05/30/2023
100115990		OLNEY	MD		07/20/2023	6.990	409,139		(74)				540,000	05/18/2023
100115991	CF	KISSIMMEE	FL		07/20/2023	6.624	540,746		(41)				726,000	05/31/2023
100115992	CF	KISSIMMEE	FL		07/20/2023	5.750	234,242		67				320,000	05/30/2023
100115993	CF	WESTAMPTON	NJ		07/20/2023	7.625	261,796		(87)				348,000	06/01/2023
100115994	CF	HOUSTON	TX		07/20/2023	7.125	328,855		(48)				440,000	06/01/2023
100115995		KENNEWICK	WA		07/20/2023	7.375	240,918		(68)				318,000	05/08/2023
100115996		CAPE CORAL	FL		07/20/2023	7.000	361,227		18				461,000	06/02/2023
100115997		ROCKWALL	TX		07/20/2023	7.625	246,629		(48)				313,000	06/01/2023
100115998	CF	ROSHARON	TX		07/20/2023	5.250	231,909		162				330,000	05/30/2023
100115999	CF	TEMPE	AZ		07/20/2023	7.625	277,961		(84)				365,000	05/19/2023
100116000	CF	SARATOGA SPRINGS	UT		07/20/2023	5.625	225,867		108				328,000	06/02/2023
100116001	CF	KISSIMMEE	FL		07/20/2023	7.125	533,869		7				670,000	06/05/2023
100116002	CF	LEONIA	NJ		07/20/2023	7.125	617,550		(61)				820,000	05/31/2023
100116003	CF	CAPE CORAL	FL		07/20/2023	7.375	236,814		(73)				310,000	05/24/2023
100116004	CF	COARSEGOLD	CA		07/20/2023	6.750	301,428		(35)				445,000	05/25/2023
100116005		RENO	NV		07/20/2023	7.500	323,382		(78)				458,000	05/18/2023
100116007	CF	FAIRHOPE	AL		07/20/2023	7.375	251,795		(64)				330,000	05/31/2023
100116008		VISTA	CA		07/20/2023	7.500	306,374		(99)				800,000	05/30/2023
100116009		SACRAMENTO	CA		07/20/2023	7.625	274,356		(39)				340,000	05/24/2023
100116010	CF	FORT WORTH	TX		07/20/2023	6.625	234,875		5				318,000	05/25/2023
100116011		LEXINGTON PARK	MD		07/20/2023	7.625	228,874		(19)				321,000	06/01/2023
100116012		OWINGS MILLS	MD		07/20/2023	7.375	254,876		(84)				332,000	05/25/2023
100116013	CF	SUGAR LAND	TX		07/20/2023	6.375	275,569		97				370,000	05/30/2023
100116014	CF	BEND	OR		07/20/2023	7.125	577,327		1,191				730,000	06/01/2023
100116015		BLOOMINGTON	MN		07/20/2023	7.500	385,451		(35)				480,000	06/05/2023
100116016		AUSTIN	TX		07/20/2023	7.500	441,023		(123)				578,000	06/05/2023
100116017		SUWANEE	GA		07/20/2023	6.625	357,181		(7)				478,000	06/05/2023
100116018		TAMPA	FL		07/20/2023	6.990	272,298		(55)				360,000	05/24/2023
100116019	CF	HILLSBORO	OR		07/20/2023	6.625	260,996		(28)				480,000	05/31/2023
100116020	CF	SAINT LOUIS	MO		07/20/2023	7.625	235,673		(90)				324,000	06/02/2023
100116021	CF	BRASELTON	GA		07/20/2023	6.490	274,051		(18)				400,000	06/02/2023
100116022	CF	NASHVILLE	GA		07/20/2023	6.990	272,453		41				346,000	05/31/2023
100116024		CELEBRATION	FL		07/20/2023	6.125	217,279		5,215				440,000	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116025		KISSIMMEE	FL		07/20/2023	11.875	251,763		(58)				528,000	04/07/2023
100116026		NAPLES	FL		07/20/2023	6.525	188,097		4,497				538,000	04/07/2023
100116028		ST. PETERSBURG	FL		07/20/2023	7.125	178,234		2,641				347,000	04/07/2023
100116030		THOUSAND OAKS	CA		07/20/2023	8.375	703,372		(142)				1,185,000	04/09/2023
100116031		CHARLOTTE	NC		07/20/2023	6.750	275,260		5,390				370,000	04/08/2023
100116032		DOWNEY	CA		07/20/2023	6.000	180,185		365				850,000	04/09/2023
100116037		NORTH MYRTLE BEACH	SC		07/20/2023	5.500	396,414		3,462				745,000	04/08/2023
100116040		MERCED	CA		07/20/2023	10.584	358,128		25				509,900	04/07/2023
100116041		PORTERVILLE	CA		07/20/2023	11.000	113,968		(49)				210,000	04/13/2023
100116045		SYLMAR	CA		07/20/2023	10.750	989,817		75				1,000,000	04/07/2023
100116048		SANDY SPRINGS	GA		07/20/2023	9.625	562,894		(158)				698,000	04/07/2023
100116049		INCLINE VILLAGE	NV		07/20/2023	9.000	722,124		(211)				808,000	04/10/2023
100116050		HALLANDALE BEACH	FL		07/20/2023	7.490	328,359		(28)				475,000	04/07/2023
100116051		RENO	NV		07/20/2023	7.125	988,445		24				1,300,000	04/07/2023
100116052		JACKSONVILLE	FL		07/20/2023	7.209	721,646		867				865,000	04/09/2023
100116053		PALMDALE	CA		07/20/2023	7.875	443,081		(145)				565,000	04/08/2023
100116057		LAS VEGAS	NV		07/20/2023	8.125	307,606		(104)				290,000	04/06/2023
100116058		GULF SHORES	AL		07/20/2023	9.250	359,018		(5)				440,000	04/14/2023
100116061		THE VILLAGES	FL		07/20/2023	7.375	272,629		4				375,000	04/07/2023
100116062		MIRAMAR	FL		07/20/2023	10.125	641,841		(51)				830,000	04/07/2023
100116063		OJAI	CA		07/20/2023	7.000	419,461		20				675,000	04/18/2023
100116064		NORWALK	CT		07/20/2023	7.865	354,242		(96)				455,000	04/07/2023
100116065		BEAVERTON	OR		07/20/2023	8.417	1,140,388		(32)				1,375,000	04/07/2023
100116066		RAMSEY	NJ		07/20/2023	9.875	246,150		(180)				275,000	04/08/2023
100116067		MARYSVILLE	WA		07/20/2023	7.115	288,467		10				540,000	04/07/2023
100116068		LAUDERHILL	FL		07/20/2023	8.125	99,855		(39)				133,000	04/07/2023
100116069		SPARKS	NV		07/20/2023	6.875	351,159		100				450,000	04/07/2023
100116070		PEARLAND	TX		07/20/2023	10.875	351,300		3				428,000	04/07/2023
100116071		UPLAND	CA		07/20/2023	7.250	1,416,614		77				1,700,000	04/11/2023
100116072		PASADENA	CA		07/20/2023	3.500	669,595		16,729				2,000,000	04/09/2023
100116073		MIAMI GARDENS	FL		07/20/2023	8.625	304,140		2				410,000	04/07/2023
100116074		IRVINE	CA		07/20/2023	3.500	1,246,927		30,960				2,248,000	04/07/2023
100116075		Boulder	CO		07/20/2023	6.750	258,866		104				462,275	04/07/2023
100116076		(SHADOW HILLS AREA)LOS ANGELES	CA		07/20/2023	3.865	671,416		15,172				1,275,000	04/09/2023
100116078		VAN NUYS AREA LOS ANGELES	CA		07/20/2023	5.375	581,343		8,438				730,000	04/09/2023
100116079		EDGARTOWN	MA		07/20/2023	4.750	225,004		1,312				2,175,000	04/15/2023
100116080		ROYSE CITY	TX		07/20/2023	4.500	192,501		3,433				375,000	04/08/2023
100116081		SAN JOSE	CA		07/20/2023	4.125	786,722		20,185				1,205,000	04/07/2023
100116082		ORLANDO	FL		07/20/2023	4.000	427,141		2,911				1,100,000	04/08/2023
100116083		THORNTON	CO		07/20/2023	5.500	209,081		668				585,500	04/07/2023
100116084		TARZANA AREA LOS ANGELES	CA		07/20/2023	5.500	1,104,901		3,328				1,920,000	04/07/2023
100116085		(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	4.750	206,643		1,013				820,000	04/09/2023
100116086		MOUNTAIN VIEW	CA		07/20/2023	4.625	1,049,980		6,897				1,858,000	04/09/2023
100116087		COMPTON	CA		07/20/2023	4.375	268,819		1,884				640,000	04/07/2023
100116088		NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023	5.625	437,029		1,283				775,000	04/09/2023
100116089		SAN PABLO	CA		07/20/2023	4.125	425,914		4,560				1,300,000	04/09/2023
100116091		SAN DIEGO	CA		07/20/2023	4.875	1,392,094		23,463				2,750,000	04/08/2023
100116092		HARBOR CITY AREA LOS ANGELES	CA		07/20/2023	4.625	202,411		1,130				750,000	04/09/2023
100116093		(LA JOLLA AREA) SAN DIEGO	CA		07/20/2023	5.000	1,655,013		22,744				2,400,000	04/07/2023
100116094		DALY CITY	CA		07/20/2023	4.000	666,364		9,547				1,210,000	04/07/2023
100116095		SAN BERNARDINO	CA		07/20/2023	4.875	355,427		1,789				652,000	04/06/2023
100116096		KATY	TX		07/20/2023	4.750	204,045		4,496				365,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116098		ANAHEIM	CA		07/20/2023	4.750	529,367		2,853				990,000	04/07/2023
100116099		WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.750	500,754		2,915				1,450,000	04/07/2023
100116100		FORNEY	TX		07/20/2023	4.875	156,393		966				315,000	04/08/2023
100116101		LA CANADA FLINTRIDGE	CA		07/20/2023	5.000	2,173,434		34,359				3,010,000	04/09/2023
100116102		FORNEY	TX		07/20/2023	4.875	149,185		916				310,000	04/08/2023
100116103		FORNEY	TX		07/20/2023	4.875	146,711		917				299,000	04/08/2023
100116104		LANCASTER	CA		07/20/2023	5.000	469,246		2,197				684,000	04/07/2023
100116105		GLENDALE	CA		07/20/2023	5.000	411,039		2,256				665,000	04/09/2023
100116106		CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023	5.250	234,912		822				486,000	04/07/2023
100116107		ELK GROVE	CA		07/20/2023	5.000	525,382		8,298				860,000	04/07/2023
100116108		KATY	TX		07/20/2023	4.375	216,724		4,418				360,000	04/08/2023
100116109		PHILADELPHIA	PA		07/20/2023	5.375	176,995		750				238,000	04/07/2023
100116110		GRANADA HILLS	CA		07/20/2023	4.750	732,239		3,936				1,213,000	04/08/2023
100116111		(NORTH HOLLYWOOD AREA) LOS ANG	CA		07/20/2023	5.000	476,436		7,981				785,000	04/09/2023
100116112		SUNLAND AREA LOS ANGELES	CA		07/20/2023	4.750	1,115,033		18,088				900,000	04/09/2023
100116113		TEMECULA	CA		07/20/2023	5.500	595,002		2,663				1,200,000	04/07/2023
100116114		(NORTH HOLLYWOOD AREA) LOS AN	CA		07/20/2023	5.375	824,994		3,667				1,350,000	04/09/2023
100116115		ORLANDO	FL		07/20/2023	4.875	303,591		5,580				550,000	04/07/2023
100116116		CYPRESS	CA		07/20/2023	4.500	269,716		3,908				803,000	04/07/2023
100116117		SAN FRANCISCO	CA		07/20/2023	4.875	809,974		14,372				2,207,000	04/08/2023
100116118		HUNTINGTON BEACH	CA		07/20/2023	5.250	966,828		4,239				1,430,000	04/07/2023
100116119		HERRIMAN	UT		07/20/2023	5.250	268,205		1,062				525,000	04/10/2023
100116120		LAREDO	TX		07/20/2023	5.000	226,444		4,403				390,000	04/12/2023
100116121		ALHAMBRA	CA		07/20/2023	5.125	206,110		981				725,000	04/09/2023
100116122		HAMPTON	VA		07/20/2023	4.750	195,349		871				350,000	04/07/2023
100116123		LOS ANGELES	CA		07/20/2023	4.500	721,643		4,584				1,350,000	04/06/2023
100116124		MIAMI	FL		07/20/2023	5.000	378,152		6,464				623,000	04/09/2023
100116125		ELGIN	IL		07/20/2023	5.500	364,594		1,040				615,000	04/10/2023
100116126		ENCINO	CA		07/20/2023	5.500	1,392,413		16,937				7,900,000	04/09/2023
100116127		SAN FRANCISCO	CA		07/20/2023	5.000	408,726		2,075				1,398,000	04/07/2023
100116128		GLENDALE	CA		07/20/2023	5.375	102,513		5,444				600,000	04/09/2023
100116129		MADERA	CA		07/20/2023	5.500	105,470		512				300,000	04/08/2023
100116131		SAN FRANCISCO	CA		07/20/2023	5.000	572,386		9,037				880,000	04/07/2023
100116132		HOUSTON	TX		07/20/2023	5.375	182,041		575				335,000	04/07/2023
100116133		GARDEN GROVE	CA		07/20/2023	5.500	606,705		7,781				1,000,000	04/07/2023
100116134		TRACY	CA		07/20/2023	5.125	501,085		2,144				895,000	04/07/2023
100116135		DOWNEY	CA		07/20/2023	5.375	1,275,373		4,860				1,925,000	04/09/2023
100116136		FRAZIER PARK AREA	CA		07/20/2023	5.375	307,716		1,070				555,000	04/08/2023
100116137		PICO RIVERA	CA		07/20/2023	5.000	307,588		6,008				720,000	04/09/2023
100116138		SOUTH SAN FRANCISCO	CA		07/20/2023	4.750	638,919		13,680				1,460,000	04/09/2023
100116139		FISHERS	IN		07/20/2023	5.500	242,688		551				380,000	04/08/2023
100116140		ORLANDO	FL		07/20/2023	5.000	182,705		2,880				335,000	04/07/2023
100116141		MONTEREY PARK	CA		07/20/2023	5.000	285,514		7,586				1,325,000	04/09/2023
100116142		CLARKSBURG	MD		07/20/2023	5.250	350,781		1,339				540,000	04/07/2023
100116143		SAN FRANCISCO	CA		07/20/2023	5.000	1,771,572		26,820				3,602,000	04/07/2023
100116144		DALY CITY	CA		07/20/2023	5.375	845,896		2,826				1,585,000	04/10/2023
100116145		ALACHUA	FL		07/20/2023	5.500	151,100		1,988				292,000	04/07/2023
100116146		SAN JOSE	CA		07/20/2023	5.250	755,316		3,154				1,347,000	04/07/2023
100116147		LA CANADA FLINTRIDGE	CA		07/20/2023	5.500	908,499		3,930				4,200,000	04/09/2023
100116148		SAN FRANCISCO	CA		07/20/2023	5.125	421,966		1,729				1,499,000	04/07/2023
100116149		HOUSTON	TX		07/20/2023	5.250	218,942		848				351,000	04/07/2023
100116150		BURBANK	CA		07/20/2023	5.375	898,480		3,235				1,710,000	04/09/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116151		SUNLAND	CA		07/20/2023	5.625	825,019		13,092				1,525,000	04/09/2023
100116152		WILDOMAR	CA		07/20/2023	5.625	366,246		1,100				650,000	04/07/2023
100116153		FLORENCE	SC		07/20/2023	5.375	153,819		2,499				390,000	04/08/2023
100116154		SAN LORENZO	CA		07/20/2023	5.375	500,375		1,807				730,000	04/08/2023
100116155		WINTER GARDEN	FL		07/20/2023	5.625	332,682		4,085				673,000	04/07/2023
100116156		WESTMINSTER	CA		07/20/2023	4.750	964,300		5,548				831,000	04/08/2023
100116157		LAWRENCEVILLE	GA		07/20/2023	5.625	242,419		623				415,000	04/10/2023
100116158		TOTOWA	NJ		07/20/2023	5.125	276,318		4,134				640,000	04/07/2023
100116159		EMERSON	NJ		07/20/2023	5.625	348,219		830				699,000	04/09/2023
100116161		RIDGEFIELD	NJ		07/20/2023	5.250	454,762		1,675				800,000	04/10/2023
100116162		LAWRENCEVILLE	GA		07/20/2023	4.125	161,479		3,700				295,000	04/10/2023
100116163		RIVERSIDE	CA		07/20/2023	3.500	204,494		3,560				683,000	04/08/2023
100116164		(HOLLYWOOD AREA) LOS ANGELES	CA		07/20/2023	4.500	633,665		4,317				1,250,000	04/09/2023
100116168		ST. GEORGE	UT		07/20/2023	3.875	201,827		2,609				525,000	04/07/2023
100116170		MORENO VALLEY	CA		07/20/2023	4.500	179,629		1,074				537,900	04/07/2023
100116171		JURUPA VALLEY	CA		07/20/2023	4.875	357,058		1,750				670,000	04/07/2023
100116172		MARSHFIELD	WI		07/20/2023	6.575	57,841		291				82,000	04/14/2022
100116173		SAN JUAN CAPISTRANO	CA		07/20/2023	4.875	447,951		3,074				750,000	04/08/2023
100116174		HAYWARD	CA		07/20/2023	3.750	315,054		2,773				634,000	04/07/2023
100116175		SALT LAKE CITY	UT		07/20/2023	5.500	358,602		1,245				710,000	04/09/2023
100116176		FORT PIERCE	FL		07/20/2023	5.625	159,335		493				350,000	04/09/2023
100116177		DIAMOND BAR (WALNUT AREA)	CA		07/20/2023	6.125	424,243		1,457				1,000,000	04/07/2023
100116179		ELK GROVE	CA		07/20/2023	3.990	283,202		2,480				645,000	04/09/2023
100116180		SPRING VALLEY	CA		07/20/2023	6.375	277,009		564				470,000	04/07/2023
100116181		MORENO VALLEY	CA		07/20/2023	3.990	133,151		939				465,000	04/07/2023
100116182		MIAMI BEACH	FL		07/20/2023	4.750	418,716		2,902				987,000	04/07/2023
100116183		CHICAGO	IL		07/20/2023	3.875	151,382		1,466				369,000	04/07/2023
100116184		WOODBRIDGE	NJ		07/20/2023	4.500	192,855		1,383				380,000	04/07/2023
100116185		TAYLORSVILLE	UT		07/20/2023	4.500	240,141		2,289				500,000	04/08/2023
100116186		ELLENWOOD	GA		07/20/2023	3.990	161,069		966				350,000	04/07/2023
100116187		FLORIDA CITY	FL		07/20/2023	5.000	168,471		851				425,000	04/07/2023
100116188		LOS BANOS	CA		07/20/2023	3.990	170,753		1,328				385,000	04/07/2023
100116189		SACRAMENTO	CA		07/20/2023	3.990	100,640		757				350,000	04/08/2023
100116190		INDIO	CA		07/20/2023	4.990	244,276		16,568				699,000	04/07/2023
100116192		ANTIOCH	CA		07/20/2023	3.875	184,085		1,594				655,000	04/10/2023
100116193		HEBER	UT		07/20/2023	3.990	42,352		14,518				418,000	04/11/2023
100116194		HAMPTON BAYS	NY		07/20/2023	4.375	532,207		9,810				869,000	04/07/2023
100116195		SEABROOK	TX		07/20/2023	4.500	105,231		798				200,000	04/09/2023
100116198		JACKSONVILLE BEACH	FL		07/20/2023	4.750	239,297		1,831				580,000	04/08/2023
100116199		RIDGEWOOD	NY		07/20/2023	5.250	804,830		4,582				1,300,000	04/08/2023
100116200		BROOKLYN	NY		07/20/2023	4.250	571,342		5,748				1,689,000	04/07/2023
100116201		BEVERLY HILLS	CA		07/20/2023	3.625	498,339		4,901				1,225,000	04/09/2023
100116202		DELTONA	FL		07/20/2023	4.750	103,023		609				217,000	04/08/2023
100116203		MESA	AZ		07/20/2023	5.125	133,089		2,214				220,000	04/07/2023
100116204		LAGUNA BEACH	CA		07/20/2023	4.375	1,786,991		32,946				3,800,000	04/07/2023
100116206		BROOKLYN	NY		07/20/2023	4.250	352,253		3,711				880,000	04/08/2023
100116207		KISSIMMEE	FL		07/20/2023	4.500	182,441		1,335				393,000	04/07/2023
100116208		LOS ANGELES	CA		07/20/2023	4.375	1,243,141		22,948				1,315,000	04/09/2023
100116210		CLIFTON HEIGHTS	PA		07/20/2023	5.875	91,031		1,270				176,000	07/11/2022
100116211		PLYMOUTH	MI		07/20/2023	5.625	548,947		2,298				1,900,000	07/06/2022
100116212		BROOKLYN	NY		07/20/2023	4.125	1,313,767		25,780				1,311,000	04/07/2023
100116213		WOODBURY	NY		07/20/2023	4.375	896,331		16,731				1,100,000	04/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116214		ORANGE PARK	FL		07/20/2023	4.750	139,352		1,006				350,000	04/07/2023
100116215		AUBURN	AL		07/20/2023	5.500	119,640		431				255,500	04/10/2023
100116216		HOUSTON	TX		07/20/2023	5.500	169,932		730				280,000	04/07/2023
100116219		WEST HARTFORD	CT		07/20/2023	4.500	173,018		1,388				425,000	04/08/2023
100116220		BOCA RATON	FL		07/20/2023	4.250	379,751		7,004				680,000	04/09/2023
100116222		WEST CHICAGO	IL		07/20/2023	4.875	232,274		966				650,000	04/10/2023
100116224		LOS ANGELES	CA		07/20/2023	4.375	514,202		9,479				870,000	04/09/2023
100116225		EUSTIS	FL		07/20/2023	5.125	149,320		2,322				215,000	04/09/2023
100116226		PEORIA	AZ		07/20/2023	4.250	275,612		5,077				462,000	04/08/2023
100116227		PATERSON	NJ		07/20/2023	6.125	233,417		2,705				360,000	04/07/2023
100116228		ST ALBANS	NY		07/20/2023	4.500	417,405		3,664				751,000	04/08/2023
100116229		VERO BEACH	FL		07/20/2023	6.375	262,483		431				425,000	04/10/2023
100116230		BAKERSFIELD	CA		07/20/2023	4.250	150,677		994				283,500	04/07/2023
100116231		SUFFOLK	VA		07/20/2023	6.625	124,446		196				270,000	04/09/2023
100116232		LAKE WORTH	FL		07/20/2023	4.500	296,680		2,365				545,000	04/07/2023
100116233		NEWARK	NJ		07/20/2023	7.250	306,852		245				660,000	04/10/2023
100116234		RIVERSIDE	CA		07/20/2023	4.375	258,859		1,919				548,000	04/07/2023
100116235		PORTSMOUTH	VA		07/20/2023	4.500	78,927		511				177,000	04/07/2023
100116236		ROYAL PALM BEACH	FL		07/20/2023	4.490	216,494		1,671				395,000	04/07/2023
100116237		HERRIMAN	UT		07/20/2023	6.750	510,762		4,552				725,000	04/08/2023
100116238		PANAMA CITY BEACH	FL		07/20/2023	5.375	613,369		8,912				1,318,000	04/08/2023
100116239		SPOTSWOOD	NJ		07/20/2023	4.750	75,302		487				160,000	04/09/2023
100116240		MARKHAM	IL		07/20/2023	4.625	83,207		1,784				95,000	04/08/2023
100116241		ATLANTIC CITY	NJ		07/20/2023	6.750	115,003		215				165,000	04/09/2023
100116242		PANAMA CITY BEACH	FL		07/20/2023	6.500	368,533		1,122				528,000	04/08/2023
100116243		KEY LARGO	FL		07/20/2023	4.990	151,895		749				650,000	04/17/2023
100116244		SHORELINE	WA		07/20/2023	4.375	417,668		7,725				750,000	04/08/2023
100116245		EL CAJON	CA		07/20/2023	4.750	439,632		3,193				774,000	04/08/2023
100116246		EASTON	PA		07/20/2023	5.990	255,757		3,091				315,000	04/08/2023
100116247		STUART	FL		07/20/2023	4.990	2,087,176		34,104				2,800,000	04/10/2023
100116248		CHICAGO	IL		07/20/2023	7.125	172,934		1,363				400,000	04/07/2023
100116249		DECATUR	GA		07/20/2023	5.500	86,367		285				185,000	04/07/2023
100116250		AUGUSTA	GA		07/20/2023	4.500	99,662		177				190,000	04/09/2023
100116251		WEST PALM BEACH	FL		07/20/2023	4.375	356,885		6,641				730,000	04/10/2023
100116253		DAVENPORT	FL		07/20/2023	4.750	251,721		1,606				673,000	04/08/2023
100116254		HICKORY	NC		07/20/2023	5.125	166,478		2,761				233,900	05/24/2022
100116255		BISCAYNE PARK	FL		07/20/2023	5.250	482,297		2,593				925,000	04/07/2023
100116256		CLIFTON HEIGHTS	PA		07/20/2023	5.490	132,587		582				215,000	04/07/2023
100116257		MIAMI	FL		07/20/2023	5.250	377,342		1,927				730,000	04/07/2023
100116258		EAST ORANGE	NJ		07/20/2023	5.500	273,594		1,110				340,000	04/07/2023
100116260		HONEOYE FALLS	NY		07/20/2023	4.500	220,960		2,114				395,000	04/07/2023
100116261		SILVER SPRING	MD		07/20/2023	4.990	260,806		1,537				580,000	04/09/2023
100116262		STATEN ISLAND	NY		07/20/2023	7.160	501,927		5,261				451,000	04/09/2023
100116263		SIMI VALLEY AREA	CA		07/20/2023	4.990	760,203		5,938				1,320,000	04/06/2023
100116264		MT. PLEASANT	MI		07/20/2023	6.250	95,977		244				174,500	04/09/2023
100116265		STATEN ISLAND	NY		07/20/2023	7.510	459,261		3,966				633,000	04/09/2023
100116266		MIAMI	FL		07/20/2023	5.625	112,551		308				410,000	04/09/2023
100116267		MONROE	LA		07/20/2023	6.125	96,831		225				125,000	04/07/2023
100116268		ORLANDO	FL		07/20/2023	5.625	71,334		170				220,000	04/07/2023
100116269		EUCLID	OH		07/20/2023	7.250	69,512		50				105,000	04/07/2023
100116270		PITTSBURGH	PA		07/20/2023	7.250	123,333		106				165,000	04/08/2023
100116271		BRONX	NY		07/20/2023	7.350	114,303		181				752,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116272		NEWARK	NJ		07/20/2023	6.875	161,231		63				320,000	04/10/2023
100116273		DENISON	TX		07/20/2023	5.625	174,525		517				400,000	04/07/2023
100116274		HOPWOOD	PA		07/20/2023	7.000	100,080		138				105,000	04/13/2023
100116276		RENSSELAER	NY		07/20/2023	6.625	147,151		74				260,000	04/11/2023
100116277		DAVENPORT	FL		07/20/2023	11.125	315,851		(57)				688,000	04/07/2023
100116278		STONE MOUNTAIN	GA		07/20/2023	7.750	84,943		15				220,000	04/07/2023
100116279		KISSIMMEE	FL		07/20/2023	11.125	419,025		(91)				960,000	04/08/2023
100116280		KISSIMMEE	FL		07/20/2023	11.625	261,569		(63)				635,000	04/07/2023
100116281		WALDORF	MD		07/20/2023	7.750	164,870		29				357,000	04/08/2023
100116283		CHAMPIONS GATE	FL		07/20/2023	5.375	240,315		5,876				540,000	04/07/2023
100116284		ORLANDO	FL		07/20/2023	11.750	241,506		(31)				575,000	04/07/2023
100116285		SUNNY ISLES BEACH	FL		07/20/2023	7.500	112,688		2,618				204,500	08/03/2022
100116286		LARGO	FL		07/20/2023	4.875	205,229		891				304,000	04/07/2023
100116287		MIRAMAR	FL		07/20/2023	6.775	159,284		196				342,000	04/07/2023
100116288		FOLSOM	CA		07/20/2023	4.375	797,891		4,961				1,330,000	04/08/2023
100116289		KISSIMMEE	FL		07/20/2023	3.875	451,247		10,533				988,000	04/07/2023
100116290		ONTARIO	CA		07/20/2023	4.125	546,261		4,203				940,000	05/18/2022
100116291		SIMI VALLEY	CA		07/20/2023	3.125	267,657		3,453				625,000	05/24/2022
100116292		HOUSTON	TX		07/20/2023	5.125	248,499		1,398				415,000	04/07/2023
100116293		EL CAJON	CA		07/20/2023	5.000	483,740		1,549				1,018,000	04/08/2023
100116294		ADELANTO	CA		07/20/2023	3.625	163,501		1,545				397,000	04/07/2023
100116295		TUCSON	AZ		07/20/2023	3.375	178,425		2,235				375,000	04/08/2023
100116296		ANTIOCH	CA		07/20/2023	4.250	447,888		6,316				770,000	04/10/2023
100116297		RIVERTON	UT		07/20/2023	4.625	396,281		8,340				493,000	04/17/2023
100116298		SALT LAKE CITY	UT		07/20/2023	3.625	191,979		1,780				675,000	04/07/2023
100116299		SUGAR LAND	TX		07/20/2023	3.625	137,050		1,469				235,000	04/08/2023
100116300		ROSEMEAD	CA		07/20/2023	3.750	648,675		6,736				1,490,000	04/09/2023
100116301		MISSOURI CITY	TX		07/20/2023	3.875	190,155		2,029				360,000	04/07/2023
100116302		WOODBRIDGE	NJ		07/20/2023	4.250	146,441		830				225,000	04/07/2023
100116303		CORONA	CA		07/20/2023	4.750	562,491		3,335				891,000	04/08/2023
100116304		BROOKLYN	NY		07/20/2023	3.750	235,077		1,722				1,600,000	04/10/2023
100116305		BENJAMIN	UT		07/20/2023	4.500	542,574		3,941				850,000	04/07/2023
100116306		PALMDALE	CA		07/20/2023	5.250	478,509		2,075				599,000	04/07/2023
100116307		SYOSSET	NY		07/20/2023	3.625	234,771		1,756				815,000	04/07/2023
100116308		FLUSHING	NY		07/20/2023	4.500	279,702		1,801				615,000	04/08/2023
100116309		HOWARD BEACH	NY		07/20/2023	3.750	315,014		3,306				835,000	04/08/2023
100116310		WOODHAVEN	NY		07/20/2023	3.750	213,264		5,928				670,000	04/08/2023
100116311		BAYSIDE	NY		07/20/2023	3.375	337,734		12,064				1,490,000	04/08/2023
100116312		STATEN ISLAND	NY		07/20/2023	4.000	260,633		1,743				700,000	04/07/2023
100116313		BROOKLYN	NY		07/20/2023	3.875	365,963		18,809				990,000	04/10/2023
100116314		BROOKLYN	NY		07/20/2023	4.375	653,969		4,844				1,500,000	04/10/2023
100116315		BROOKLYN	NY		07/20/2023	3.500	649,236		6,933				1,500,000	04/07/2023
100116316		LITTLE NECK	NY		07/20/2023	4.250	384,405		2,901				915,000	04/09/2023
100116317		BELLMORE	NY		07/20/2023	3.750	265,918		1,938				630,000	04/07/2023
100116318		NEW HYDE PARK	NY		07/20/2023	3.875	231,633		22,536				1,074,000	04/08/2023
100116319		FLUSHING	NY		07/20/2023	3.750	299,778		6,226				1,370,000	04/08/2023
100116320		BROOKLYN	NY		07/20/2023	4.000	582,810		5,372				1,410,000	04/09/2023
100116321		STATEN ISLAND	NY		07/20/2023	4.125	376,657		2,993				715,000	04/07/2023
100116322		MOUNT LAUREL	NJ		07/20/2023	4.750	124,971		641				340,000	04/07/2023
100116323		STATEN ISLAND	NY		07/20/2023	3.875	337,938		2,612				640,000	04/07/2023
100116324		STATEN ISLAND	NY		07/20/2023	4.125	352,197		2,709				659,000	04/08/2023
100116325		FRANKLIN SQUARE	NY		07/20/2023	3.875	299,043		2,771				670,000	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116326		STATEN ISLAND	NY		07/20/2023	5.000	484,531		2,352				810,000	04/08/2023
100116327		ARCADIA	CA		07/20/2023	3.875	509,057		6,747				975,000	04/09/2023
100116328		THOUSAND OAKS	CA		07/20/2023	3.625	541,833		4,404				1,110,000	04/09/2023
100116329		LONGVIEW	WA		07/20/2023	4.225	178,847		1,757				355,000	04/10/2023
100116330		INDIANAPOLIS	IN		07/20/2023	4.700	107,742		735				125,000	04/06/2023
100116331		SCOTTSDALE	AZ		07/20/2023	4.525	700,464		5,757				1,550,000	04/07/2023
100116332		ENGLEWOOD	CO		07/20/2023	4.300	297,843		2,554				685,000	04/08/2023
100116333		PACIFIC BEACH	WA		07/20/2023	4.175	239,803		2,354				555,000	04/09/2023
100116334		HUNTER	NY		07/20/2023	5.125	346,197		535				880,000	04/11/2023
100116335		BAYTOWN	TX		07/20/2023	5.150	133,971		620				191,000	04/07/2023
100116336		OAKHURST	CA		07/20/2023	4.875	541,856		3,961				920,000	04/10/2023
100116337		SEVIERVILLE	TN		07/20/2023	5.375	655,859		3,114				965,750	04/10/2023
100116338		LOS ANGELES	CA		07/20/2023	4.625	537,573		4,374				860,000	04/09/2023
100116339		VISALIA	CA		07/20/2023	5.475	253,809		311				450,000	04/07/2023
100116341		SOUTH PADRE ISLAND	TX		07/20/2023	5.075	313,736		1,804				545,000	04/10/2023
100116342		SOUTH PADRE ISLAND	TX		07/20/2023	5.075	311,245		1,862				545,000	04/10/2023
100116343		BROKEN BOW	OK		07/20/2023	5.025	475,788		2,820				835,000	04/10/2023
100116344		DENVER	NC		07/20/2023	5.525	859,405		1,091				1,452,000	04/08/2023
100116346		LEANDER	TX		07/20/2023	4.425	177,600		1,412				354,945	04/09/2023
100116347		BROKEN BOW	OK		07/20/2023	4.975	766,066		5,360				1,050,000	04/10/2023
100116348		KAHUKU	HI		07/20/2023	5.325	541,131		679				944,000	04/11/2023
100116349		CHARLOTTE	NC		07/20/2023	3.875	264,658		6,154				510,000	04/07/2023
100116350		DULUTH	GA		07/20/2023	5.125	318,284		1,115				535,000	04/10/2023
100116351		TUSTIN	CA		07/20/2023	4.500	332,286		2,125				960,000	04/07/2023
100116352		WINTER GARDEN	FL		07/20/2023	3.875	272,123		6,331				460,000	04/07/2023
100116353		GALT	CA		07/20/2023	5.500	341,531		1,083				428,450	04/08/2023
100116354		GAITHERSBURG	MD		07/20/2023	6.125	219,415		777				375,000	04/07/2023
100116355		PALISADES PARK	NJ		07/20/2023	4.500	569,240		7,782				1,050,000	04/08/2023
100116356		SAN FRANCISCO	CA		07/20/2023	4.875	796,216		4,711				1,470,000	04/07/2023
100116357		BIG BEAR LAKE	CA		07/20/2023	4.500	270,934		1,694				395,000	04/10/2023
100116358		LA PUENTE	CA		07/20/2023	3.500	244,091		2,086				645,000	04/07/2023
100116359		WESLEY CHAPEL	FL		07/20/2023	3.500	175,456		4,538				459,942	04/07/2023
100116360		(BURBANK AREA) LOS ANGELES	CA		07/20/2023	5.250	1,005,812		15,867				1,150,000	04/09/2023
100116361		SAN FRANCISCO	CA		07/20/2023	3.375	860,101		14,472				1,400,000	04/07/2023
100116362		REDWOOD CITY	CA		07/20/2023	3.500	378,376		6,088				920,000	04/07/2023
100116363		SMITHFIELD	NC		07/20/2023	5.750	133,277		1,787				193,000	04/07/2023
100116364		SAN FRANCISCO	CA		07/20/2023	3.625	260,161		2,442				1,030,000	04/07/2023
100116365		PLYMOUTH	PA		07/20/2023	5.750	135,245		1,835				157,500	04/10/2023
100116367		HOUSTON	TX		07/20/2023	6.125	81,423		891				107,000	04/07/2023
100116368		TEMECULA	CA		07/20/2023	5.750	607,817		1,823				675,000	04/08/2023
100116369		EAST CLEVELAND	OH		07/20/2023	7.500	74,049		19				94,000	04/07/2023
100116370		TOBYHANNA	PA		07/20/2023	5.625	138,091		1,803				252,000	04/07/2023
100116372		ALBRIGHTSVILLE	PA		07/20/2023	5.625	200,269		2,723				301,000	04/08/2023
100116375		RONKONKOMA	NY		07/20/2023	5.375	356,853		5,443				549,000	04/07/2023
100116376		LUTZ	FL		07/20/2023	5.500	278,447		4,092				485,000	04/06/2023
100116377		JACKSONVILLE	FL		07/20/2023	5.875	111,534		359				195,000	04/09/2023
100116380		MOORE	OK		07/20/2023	6.000	117,506		279				175,000	04/07/2023
100116381		WESTERLY	RI		07/20/2023	7.625	340,853		142				405,000	04/10/2023
100116382		DOLTON	IL		07/20/2023	7.500	101,430		110				122,000	04/06/2023
100116383		MIAMI	FL		07/20/2023	6.875	373,782		614				463,000	04/07/2023
100116384		HEWLETT NECK	NY		07/20/2023	6.750	1,670,897		14,419				2,955,000	04/08/2023
100116385		SOMERDALE	NJ		07/20/2023	5.625	129,271		360				240,000	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116386		BAYVILLE	NY		07/20/2023	5.875	660,412		8,084				1,000,000	04/08/2023
100116387		BLUE RIDGE	GA		07/20/2023	5.625	396,108		5,496				650,000	04/10/2023
100116388		ALLENTOWN	PA		07/20/2023	6.500	240,535		2,929				396,000	04/08/2023
100116389		LAKELAND	FL		07/20/2023	6.875	147,180		1,254				225,000	04/07/2023
100116391		PETOSKEY	MI		07/20/2023	7.000	141,818		187				340,000	04/11/2023
100116392		OXNARD	CA		07/20/2023	6.375	386,625		577				695,000	04/06/2023
100116394		FORT WASHINGTON	MD		07/20/2023	6.000	273,293		507				395,000	04/09/2023
100116396		JACKSONVILLE	FL		07/20/2023	6.625	91,353		143				120,000	04/08/2023
100116397		ALTAMONTE SPRINGS	FL		07/20/2023	4.875	116,649		655				310,000	04/07/2023
100116398		WEST JORDAN	UT		07/20/2023	5.500	261,847		671				500,000	04/07/2023
100116399		DORAL	FL		07/20/2023	5.500	260,198		854				480,000	04/08/2023
100116400		TITUSVILLE	FL		07/20/2023	5.375	116,178		447				263,000	04/09/2023
100116401		SPRING	TX		07/20/2023	5.250	345,553		1,821				845,000	04/07/2023
100116402		LEESBURG	FL		07/20/2023	5.750	208,661		652				360,000	04/07/2023
100116404		BRYAN	TX		07/20/2023	4.750	178,496		1,155				325,000	04/11/2023
100116405		PHILADELPHIA	PA		07/20/2023	5.990	153,692		489				232,000	04/07/2023
100116406		CALERA	AL		07/20/2023	4.750	118,022		739				246,700	04/09/2023
100116408		POMONA	CA		07/20/2023	5.750	397,983		6,973				580,000	04/08/2023
100116409		KISSIMMEE	FL		07/20/2023	5.875	132,812		280				340,000	04/08/2023
100116410		FLUSHING	NY		07/20/2023	3.750	669,281		8,834				1,330,000	04/08/2023
100116411		MARIETTA	GA		07/20/2023	4.875	213,570		1,308				375,000	04/07/2023
100116413		PETALUMA	CA		07/20/2023	4.625	570,232		1,032				1,550,000	04/08/2023
100116414		LAS VEGAS	NV		07/20/2023	4.875	346,389		2,406				610,000	04/07/2023
100116415		JAMAICA	NY		07/20/2023	5.875	516,437		2,615				870,000	04/14/2023
100116416		ANAHEIM	CA		07/20/2023	5.000	312,116		2,007				780,000	04/08/2023
100116418		FONTANA	CA		07/20/2023	4.750	334,455		522				625,000	04/07/2023
100116419		CORAL GABLES	FL		07/20/2023	5.250	3,490,776		10,804				6,400,000	04/08/2023
100116421		AVENTURA	FL		07/20/2023	5.750	328,628		1,472				555,000	04/07/2023
100116422		ANGELS CAMP	CA		07/20/2023	5.000	297,669		1,166				984,900	04/09/2023
100116423		MARYSVILLE	CA		07/20/2023	6.375	158,932		430				320,000	04/07/2023
100116424		LITCHFIELD PARK	AZ		07/20/2023	5.375	538,493		1,619				666,000	04/07/2023
100116426		RANGER	GA		07/20/2023	7.375	203,500		1,894				285,000	04/11/2023
100116427		JACKSONVILLE	FL		07/20/2023	7.825	370,534		65				480,000	04/08/2023
100116428		SEVIERVILLE	TN		07/20/2023	7.575	780,139		937				1,109,750	04/10/2023
100116429		SANTA ROSA	CA		07/20/2023	7.000	1,144,154		819				1,500,000	04/08/2023
100116430		MURRIETA	CA		07/20/2023	4.750	287,488		197				770,000	04/10/2023
100116431		ANDERSON	CA		07/20/2023	6.875	173,838		170				226,000	04/09/2023
100116435		ROME	GA		07/20/2023	8.500	106,335		(24)				185,000	04/10/2023
100116436		HIALEAH	FL		07/20/2023	7.250	150,348		104				220,000	04/07/2023
100116437		QUEENS VILLAGE	NY		07/20/2023	6.125	357,581		1,022				820,000	04/08/2023
100116440		CANYON LAKE	CA		07/20/2023	6.584	438,275		110				662,000	04/07/2023
100116441		CAPE CANAVERAL	FL		07/20/2023	7.875	131,710		36				187,000	04/07/2023
100116442		SAN DIEGO	CA		07/20/2023	7.500	242,243		69				380,000	04/07/2023
100116443		SAN DIEGO	CA		07/20/2023	7.500	225,281		62				380,000	04/07/2023
100116444		RICHMOND HILL	NY		07/20/2023	7.615	481,614		332				630,000	04/08/2023
100116445		PLANO	TX		07/20/2023	6.334	257,400		409				696,000	04/07/2023
100116446		LOS ANGELES	CA		07/20/2023	6.875	763,333		551				1,550,000	04/09/2023
100116447		NEWARK	CA		07/20/2023	8.375	463,107		(32)				645,000	04/09/2023
100116448		PALMDALE	CA		07/20/2023	6.250	191,833		318				245,000	04/08/2023
100116449		LIGHTHOUSE POINT	FL		07/20/2023	6.875	2,627,984		836				4,500,000	04/07/2023
100116451		TOMBALL	TX		07/20/2023	7.074	943,821		1,420				1,660,000	04/07/2023
100116452		WEST PALM BEACH	FL		07/20/2023	8.875	869,017		723				749,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116455		MIAMI	FL		07/20/2023	8.375	100,240		(21)				269,000	04/09/2023
100116456		METHUEN	MA		07/20/2023	11.990	291,645		(33)				395,000	04/07/2023
100116457		PATERSON	NJ		07/20/2023	10.750	303,676		(182)				380,000	04/08/2023
100116458		LAKE PARK	FL		07/20/2023	8.875	161,041		(20)				205,000	04/08/2023
100116462		NEW HYDE PARK	NY		07/20/2023	9.125	687,427		740				950,000	04/08/2023
100116465		AUSTIN	TX		07/20/2023	7.500	317,422		233				695,000	04/07/2023
100116466		VERDI	NV		07/20/2023	8.875	304,506		(102)				610,000	04/07/2023
100116468		KISSIMMEE	FL		07/20/2023	3.875	205,743		1,668				550,000	04/08/2023
100116470		MIAMI	FL		07/20/2023	3.875	209,823		1,924				595,000	04/10/2023
100116471		KISSIMMEE	FL		07/20/2023	3.875	271,469		2,999				205,000	04/07/2023
100116472		DORAL	FL		07/20/2023	4.000	234,085		1,996				490,000	04/08/2023
100116474		MIAMI	FL		07/20/2023	3.875	252,835		2,834				582,000	07/06/2022
100116476		DESTIN	FL		07/20/2023	5.000	205,037		1,762				385,000	05/13/2022
100116477		STATEN ISLAND	NY		07/20/2023	5.625	348,872		2,020				810,000	04/07/2023
100116478		KISSIMMEE	FL		07/20/2023	4.875	212,591		4,984				400,000	04/08/2023
100116480		KISSIMMEE	FL		07/20/2023	4.375	197,836		1,540				568,000	04/07/2023
100116481		PRINCETON	NJ		07/20/2023	6.875	810,003		11,810				1,825,000	04/10/2023
100116482		SAN FRANCISCO	CA		07/20/2023	6.125	1,015,102		10,054				1,975,000	04/07/2023
100116483		DORAL	FL		07/20/2023	4.000	236,516		1,930				490,000	04/08/2023
100116484		LAGUNA NIGUEL	CA		07/20/2023	6.500	590,680		21,225				1,875,000	04/07/2023
100116485		BOCA RATON	FL		07/20/2023	4.625	284,539		1,225				700,000	04/09/2023
100116486		PALMDALE	CA		07/20/2023	6.875	379,941		287				450,000	04/07/2023
100116488		REDONDO BEACH	CA		07/20/2023	4.499	757,871		4,703				1,725,000	04/09/2023
100116489		WALLINGFORD	PA		07/20/2023	6.000	239,393		423				330,000	04/07/2023
100116490		RUTHERFORDTON	NC		07/20/2023	6.000	307,145		5,532				295,000	04/09/2023
100116491		CELINA	TX		07/20/2023	6.250	486,779		1,819				840,000	04/07/2023
100116492		LEAGUE CITY	TX		07/20/2023	5.125	303,060		1,351				505,000	04/08/2023
100116494		RANCHO CUCAMONGA	CA		07/20/2023	6.375	799,692		2,529				1,120,000	04/08/2023
100116495		AUSTIN	TX		07/20/2023	7.075	1,594,022		22,006				1,410,000	04/07/2023
100116496		MIRAMAR BEACH	FL		07/20/2023	7.175	655,248		276				940,000	04/08/2023
100116497		WOFFORD HEIGHTS	CA		07/20/2023	6.750	178,734		216				260,000	04/10/2023
100116498		TWENTYNINE PALMS	CA		07/20/2023	7.175	180,122		95				200,000	04/09/2023
100116501		BLOOMINGTON	IN		07/20/2023	5.675	417,831		1,571				800,000	04/23/2023
100116503		LAGUNA NIGUEL	CA		07/20/2023	5.625	940,658		723				1,400,000	04/07/2023
100116504		CALABASAS	CA		07/20/2023	6.875	193,106		82				1,125,000	04/09/2023
100116505		COVINA AREA	CA		07/20/2023	5.875	832,723		2,719				1,215,000	04/07/2023
100116506		RANCHO CUCAMONGA	CA		07/20/2023	6.875	669,905		4,139				845,000	04/08/2023
100116508		CONCORD	CA		07/20/2023	6.000	288,752		319				570,000	04/07/2023
100116509		TULSA	OK		07/20/2023	6.000	150,722		343				238,000	04/10/2023
100116511		FORT WASHINGTON	MD		07/20/2023	7.125	145,416		154				240,000	04/09/2023
100116512		CONCORD	CA		07/20/2023	4.375	553,516		3,381				1,039,000	04/11/2023
100116513		GLENDALE	CA		07/20/2023	4.375	2,274,162		2,260				4,680,000	04/09/2023
100116514		CHATSWORTH	CA		07/20/2023	5.750	1,128,425		441				1,649,000	04/06/2023
100116515		BURBANK	CA		07/20/2023	4.625	955,498		6,784				1,710,000	04/09/2023
100116516		INDIANAPOLIS	IN		07/20/2023	5.990	180,380		596				340,000	04/07/2023
100116517		TULSA	OK		07/20/2023	5.990	115,217		312				212,000	04/10/2023
100116518		EL CAJON	CA		07/20/2023	5.750	439,873		1,419				746,000	04/08/2023
100116520		SARATOGA SPRINGS	UT		07/20/2023	6.250	451,862		1,069				745,000	04/09/2023
100116521		MIAMI	FL		07/20/2023	5.959	268,964		638				545,000	04/09/2023
100116522		JAMAICA	NY		07/20/2023	6.750	412,053		1,149				590,000	04/08/2023
100116523		WALNUT	CA		07/20/2023	5.750	1,494,023		6,028				3,100,000	04/07/2023
100116525		MENTONE	CA		07/20/2023	5.990	106,312		224				239,000	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116526		OAKLAND	CA		07/20/2023	5.990	715,891		2,147				1,145,000	04/10/2023
100116528		PANAMA CITY BEACH	FL		07/20/2023	6.625	296,919		926				500,000	04/08/2023
100116529		LAS VEGAS	NV		07/20/2023	6.750	417,571		771				720,000	04/07/2023
100116530		COCOA BEACH	FL		07/20/2023	5.250	343,427		1,050				580,000	04/07/2023
100116533		Norwich	CT		07/20/2023	4.250	237,264		2,045				404,000	04/08/2023
100116534		CHICAGO	IL		07/20/2023	4.625	149,511		1,196				222,000	04/07/2023
100116535		PHILADELPHIA	PA		07/20/2023	5.375	178,805		797				289,000	04/10/2023
100116539		PHOENIX	AZ		07/20/2023	5.250	1,623,107		9,805				3,149,041	07/20/2023
100116541		KANSAS CITY	MO		07/20/2023	4.750	984,244		8,030				2,168,033	07/20/2023
100116542		WACO	TX		07/20/2023	4.250	363,760		3,671				636,144	07/20/2023
100116543		KEYPORT	NJ		07/20/2023	4.750	215,332		1,454				360,000	04/07/2023
100116544		PINOLE	CA		07/20/2023	4.000	209,311		1,990				475,000	04/09/2023
100116546		PITTSBURGH	PA		07/20/2023	4.750	211,587		1,610				393,219	07/20/2023
100116547		PINOLE	CA		07/20/2023	4.000	212,261		1,998				475,000	04/09/2023
100116548		CAMILLUS	NY		07/20/2023	6.250	125,722		314				202,000	04/09/2023
100116549		BALTIMORE	MD		07/20/2023	4.625	900,733		8,557				1,544,913	07/20/2023
100116550		HOUSTON	TX		07/20/2023	4.750	301,599		2,434				300,000	04/13/2023
100116551		MIDLOTHIAN	VA		07/20/2023	5.125	166,340		817				285,000	04/09/2023
100116553		SAN ANTONIO	TX		07/20/2023	6.375	510,069		1,319				735,000	04/18/2023
100116554		CAMDEN	SC		07/20/2023	4.875	87,779		521				195,000	04/08/2023
100116556		ROSENBERG	TX		07/20/2023	8.500	188,947		(109)				400,000	04/10/2023
100116557		PHILADELPHIA	PA		07/20/2023	4.000	363,673		3,986				675,776	07/20/2023
100116558		LEBANON	OR		07/20/2023	11.000	193,203		(31)				275,000	04/07/2023
100116560		KISSIMMEE	FL		07/20/2023	10.500	308,560		6				405,100	04/08/2023
100116561		WINTER GARDEN	FL		07/20/2023	9.000	216,976		(78)				438,000	04/07/2023
100116562		ARCATA	CA		07/20/2023	9.126	205,832		(22)				635,000	04/10/2023
100116563		KISSIMMEE	FL		07/20/2023	9.990	150,580		8				195,000	04/08/2023
100116564		WESLEY CHAPEL	FL		07/20/2023	7.750	202,419		213				265,800	04/07/2023
100116567		MURRIETA	CA		07/20/2023	9.250	458,205		(52)				575,000	04/07/2023
100116568		AUSTIN	TX		07/20/2023	11.990	313,843		(117)				364,000	04/07/2023
100116569		WINTER GARDEN	FL		07/20/2023	9.500	445,927		132				595,000	04/07/2023
100116570		BOKEELIA	FL		07/20/2023	8.001	206,601		85				650,000	04/08/2023
100116571		PHILADELPHIA	PA		07/20/2023	9.875	118,837		7				90,000	04/09/2023
100116572		SAN ANTONIO	TX		07/20/2023	10.750	244,369		(62)				270,000	04/07/2023
100116574		LOS ANGELES	CA		07/20/2023	9.500	445,426		(162)				590,000	04/09/2023
100116575		LEESBURG	FL		07/20/2023	8.960	200,062		(22)				187,000	04/07/2023
100116576		NORTH LAS VEGAS	NV		07/20/2023	10.375	354,681		(3)				375,000	04/07/2023
100116577		HOUSTON	TX		07/20/2023	9.917	259,851		9				360,000	04/07/2023
100116579		APOLLO BEACH	FL		07/20/2023	8.750	151,460		(44)				275,000	04/07/2023
100116580		ROCKVILLE	MD		07/20/2023	10.125	146,501		(59)				225,000	04/07/2023
100116581		PORTLAND	OR		07/20/2023	10.250	457,697		17				500,000	04/07/2023
100116583		SAN DIEGO	CA		07/20/2023	10.250	907,898		(14)				1,129,000	04/10/2023
100116584		GARDEN GROVE	CA		07/20/2023	9.375	407,491		(132)				750,000	04/08/2023
100116585		LOS ANGELES	CA		07/20/2023	10.042	440,754		(101)				555,000	04/09/2023
100116587		BLANCHARD	OK		07/20/2023	9.875	289,792		(217)				656,390	04/13/2023
100116588		CRESTLINE	CA		07/20/2023	6.125	314,455		358				713,000	04/08/2023
100116589		SAN FRANCISCO	CA		07/20/2023	9.375	607,129		(101)				706,000	04/08/2023
100116590		MIAMI BEACH	FL		07/20/2023	8.875	433,322		(129)				570,000	04/08/2023
100116591		LOS ANGELES	CA		07/20/2023	6.375	641,114		545				1,900,000	04/09/2023
100116592		FORT PIERCE	FL		07/20/2023	9.125	127,943		(133)				227,000	04/07/2023
100116593		SALINAS	CA		07/20/2023	7.125	896,777		1,934				1,450,000	04/09/2023
100116594		ONTARIO	CA		07/20/2023	8.000	498,468		(52)				645,000	04/07/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116595		SAN JOSE	CA		07/20/2023	8.292	1,169,033		(148)				1,375,000	04/07/2023
100116596		EL CAJON	CA		07/20/2023	9.375	673,999		(258)				1,150,000	04/08/2023
100116597		COLORADO SPRINGS	CO		07/20/2023	9.990	164,594		(144)				375,000	04/07/2023
100116598		PERRIS	CA		07/20/2023	9.990	398,177		(123)				556,900	04/10/2023
100116599		LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023	9.500	1,004,135		32				1,146,000	04/09/2023
100116600		DINUBA	CA		07/20/2023	7.625	180,457		(88)				370,000	04/08/2023
100116601		LA JOLLA	CA		07/20/2023	10.375	926,864		(1)				6,150,000	04/12/2022
100116602		WOODBRIDGE	VA		07/20/2023	4.250	193,967		1,373				435,000	04/07/2023
100116603		ORANGE PARK	FL		07/20/2023	4.750	127,209		420				210,000	04/07/2023
100116605		WELLINGTON	FL		07/20/2023	7.250	374,110		223				600,000	05/25/2022
100116607		LOS ANGELES	CA		07/20/2023	9.500	830,326		(333)				1,495,000	04/09/2023
100116608		HOUSTON	TX		07/20/2023	2.500	268,754		4,546				610,000	04/07/2023
100116609		TOMBALL	TX		07/20/2023	4.500	855,821		5,254				1,800,000	08/04/2022
100116611		RANCHO PALOS VERDES	CA		07/20/2023	5.125	806,490		3,099				1,300,000	04/07/2023
100116612		APOPKA	FL		07/20/2023	6.375	287,028		1,009				450,000	04/07/2023
100116613		CHINO	CA		07/20/2023	4.625	528,656		2,845				880,000	04/07/2023
100116614		PROSPER	TX		07/20/2023	3.875	271,361		5,722				570,000	04/07/2023
100116615		BRASELTON	GA		07/20/2023	3.875	261,873		6,100				450,000	04/07/2023
100116616		CHARLESTON	SC		07/20/2023	5.000	222,285		1,041				400,000	03/17/2022
100116617		BENSENVILLE	IL		07/20/2023	5.875	390,116		2,018				553,000	04/07/2023
100116618		MADERA	CA		07/20/2023	4.625	294,677		1,982				620,000	04/08/2023
100116619		ORLANDO	FL		07/20/2023	4.365	200,666		4,184				453,000	04/09/2023
100116620		FONTANA	CA		07/20/2023	4.250	293,548		3,732				500,000	04/07/2023
100116621		CHINO	CA		07/20/2023	3.490	483,122		11,125				772,000	04/07/2023
100116622		LOS ANGELES	CA		07/20/2023	3.875	549,217		11,032				895,000	04/09/2023
100116623		WEST HILLS	CA		07/20/2023	4.250	272,112		1,645				1,350,000	04/06/2023
100116624		SAN DIMAS	CA		07/20/2023	4.115	516,927		9,608				755,000	04/07/2023
100116625		SUGAR LAND	TX		07/20/2023	4.000	174,822		3,945				294,000	04/07/2023
100116626		PEMBROKE PINES	FL		07/20/2023	3.875	268,879		2,757				630,000	04/09/2023
100116627		SAN FRANCISCO	CA		07/20/2023	3.500	481,497		4,900				1,200,000	04/07/2023
100116629		NORTH HIGHLANDS	CA		07/20/2023	4.750	228,242		4,293				350,000	04/08/2023
100116630		BUFORD	GA		07/20/2023	4.375	214,161		1,660				380,000	04/07/2023
100116631		TUJUNGA AREA LOS ANGELES	CA		07/20/2023	3.750	661,707		6,359				1,145,000	04/09/2023
100116633		FONTANA	CA		07/20/2023	4.000	350,355		3,784				745,000	04/09/2023
100116634		LOS ANGELES	CA		07/20/2023	4.000	2,260,990		18,845				3,295,000	04/09/2023
100116635		SAN FRANCISCO	CA		07/20/2023	3.990	686,450		5,764				1,460,000	04/07/2023
100116636		ARCADIA	CA		07/20/2023	3.875	643,182		14,383				3,230,000	04/09/2023
100116637		CLARKSVILLE	TN		07/20/2023	3.990	221,481		2,373				393,705	04/07/2023
100116638		(NORTHRIGE AREA) LOS ANGELES	CA		07/20/2023	3.125	705,030		19,319				1,575,000	04/06/2023
100116639		ELK GROVE	CA		07/20/2023	3.875	140,253		1,573				520,000	04/07/2023
100116640		DALY CITY	CA		07/20/2023	3.750	488,579		4,340				1,180,000	04/07/2023
100116641		LEAGUE CITY	TX		07/20/2023	5.750	223,429		583				339,000	04/08/2023
100116642		CORONA	CA		07/20/2023	3.990	343,761		7,605				610,000	04/08/2023
100116643		CHICAGO	IL		07/20/2023	4.000	227,808		3,923				328,000	04/07/2023
100116644		AREA OF TORRANCE	CA		07/20/2023	3.500	228,241		2,245				850,000	04/09/2023
100116645		AZUSA	CA		07/20/2023	3.625	250,611		6,466				685,000	04/07/2023
100116646		LOS ANGELES	CA		07/20/2023	3.990	524,854		4,853				1,330,000	04/09/2023
100116647		LOS ANGELES	CA		07/20/2023	4.500	766,024		5,047				1,315,000	04/07/2023
100116648		PLEASANTON	CA		07/20/2023	3.750	2,179,949		50,901				3,495,000	04/07/2023
100116649		ORLANDO	FL		07/20/2023	4.000	267,982		2,591				572,000	04/07/2023
100116650		DIAMOND BAR	CA		07/20/2023	3.750	502,254		4,511				1,030,000	04/08/2023
100116651		FONTANA	CA		07/20/2023	4.240	271,915		5,682				575,000	04/07/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116652		CEDAR CITY	UT		07/20/2023	4.375	211,400		1,691				335,000	04/08/2023
100116654		FOREST HILLS	NY		07/20/2023	3.750	400,276		5,329				1,165,000	04/08/2023
100116655		MIAMI BEACH	FL		07/20/2023	5.250	217,439		901				405,000	04/07/2023
100116656		PLAINSBORO	NJ		07/20/2023	6.375	117,477		246				210,000	04/27/2022
100116658		KISSIMMEE	FL		07/20/2023	4.250	207,565		4,920				501,500	04/08/2023
100116659		NEWBURGH	NY		07/20/2023	4.250	228,703		2,041				625,000	04/07/2023
100116660		DOWNEY	CA		07/20/2023	7.375	427,671		418				560,000	04/09/2023
100116661		INGLEWOOD	CA		07/20/2023	3.875	468,115		5,178				1,250,000	04/09/2023
100116662		MIAMI	FL		07/20/2023	3.875	190,654		1,754				320,000	04/11/2022
100116664		SURFSIDE	FL		07/20/2023	7.875	851,794		976				1,005,000	04/04/2022
100116665		SPICEWOOD	TX		07/20/2023	5.750	633,501		684				1,125,000	05/18/2022
100116667		DORAL	FL		07/20/2023	5.875	237,312		850				510,000	04/08/2023
100116669		VICTORVILLE	CA		07/20/2023	4.615	166,779		2,634				473,000	04/07/2023
100116671		WEST VALLEY	UT		07/20/2023	4.500	214,910		1,171				500,000	04/08/2023
100116672		PARADISE	CA		07/20/2023	3.500	199,014		2,363				459,000	04/17/2023
100116673		HOUSTON	TX		07/20/2023	5.125	111,834		598				290,000	04/07/2023
100116674		CALERA	AL		07/20/2023	3.750	93,097		800				190,000	04/10/2023
100116675		HONOLULU	HI		07/20/2023	3.750	643,262		7,132				1,918,536	04/13/2023
100116676		TUCSON	AZ		07/20/2023	3.750	123,556		1,268				390,000	04/08/2023
100116677		TITUSVILLE	FL		07/20/2023	3.750	147,213		1,842				285,000	04/07/2023
100116678		LAS VEGAS	NV		07/20/2023	4.250	108,679		864				195,000	04/07/2023
100116679		AUGUSTA	GA		07/20/2023	4.000	91,724		4,044				200,000	04/09/2023
100116680		GLENDALE	CA		07/20/2023	3.750	800,932		16,913				1,450,000	04/09/2023
100116681		SARASOTA	FL		07/20/2023	4.875	232,967		1,212				420,000	04/07/2023
100116682		LAS VEGAS	NV		07/20/2023	4.125	187,156		15,184				460,000	04/07/2023
100116683		MESA	AZ		07/20/2023	4.125	264,545		2,568				475,000	04/07/2023
100116685		HYDE PARK	MA		07/20/2023	4.275	461,022		4,356				930,000	04/08/2023
100116686		ORLANDO	FL		07/20/2023	4.125	80,298		670				260,000	04/07/2023
100116687		SUGAR LAND	TX		07/20/2023	4.375	264,017		1,678				480,000	04/07/2023
100116688		RICHMOND	TX		07/20/2023	4.625	174,478		3,273				330,000	04/07/2023
100116690		FORT WASHINGTON	MD		07/20/2023	4.125	282,832		6,101				410,000	04/07/2023
100116691		BROOKSHIRE	TX		07/20/2023	4.000	245,623		5,445				424,000	04/08/2023
100116692		WALTHAM	MA		07/20/2023	4.125	333,698		3,130				805,000	04/09/2023
100116694		SAN DIEGO	CA		07/20/2023	4.500	948,685		6,631				2,420,000	04/07/2023
100116695		ROCKVILLE	MD		07/20/2023	4.125	262,352		7,145				525,000	04/07/2023
100116696		LOS ANGELES	CA		07/20/2023	4.375	526,382		3,927				1,150,000	04/09/2023
100116697		LAS VEGAS	NV		07/20/2023	4.250	345,497		2,623				585,000	04/07/2023
100116698		LAS VEGAS	NV		07/20/2023	4.125	209,438		1,987				441,000	04/07/2023
100116699		KATY	TX		07/20/2023	4.000	197,619		1,880				362,000	04/07/2023
100116701		CLERMONT	FL		07/20/2023	4.500	180,242		1,288				355,000	04/07/2023
100116702		GARDEN GROVE	CA		07/20/2023	4.250	518,885		4,018				810,000	04/07/2023
100116703		ATLANTA	GA		07/20/2023	6.625	201,893		426				285,000	04/07/2023
100116704		EASTVALE	CA		07/20/2023	4.500	250,837		4,798				530,000	04/07/2023
100116705		TOMBALL	TX		07/20/2023	4.250	153,642		1,342				259,000	04/07/2023
100116707		ANNA	TX		07/20/2023	4.375	199,100		1,663				339,000	04/09/2023
100116708		CELINA	TX		07/20/2023	4.250	230,612		3,320				500,000	04/07/2023
100116709		UNION CITY	CA		07/20/2023	4.375	625,867		12,038				1,260,000	04/13/2023
100116710		DAUPHIN ISLAND	AL		07/20/2023	4.375	460,649		4,989				918,000	04/11/2023
100116711		FERNANDINA BEACH	FL		07/20/2023	4.250	334,481		3,574				855,000	04/07/2023
100116712		EDMOND	OK		07/20/2023	4.375	184,080		1,555				335,000	04/07/2023
100116713		WINTER GARDEN	FL		07/20/2023	4.000	185,658		3,145				390,000	04/07/2023
100116715		PLACENTIA	CA		07/20/2023	5.250	333,175		1,304				650,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116716		GRANADA HILLS	CA		07/20/2023	4.500	648,564		4,853				888,000	04/09/2023
100116717		POMONA	CA		07/20/2023	4.500	344,705		2,142				630,000	04/08/2023
100116718		SAN FRANCISCO	CA		07/20/2023	5.125	537,322		2,208				1,030,000	04/07/2023
100116719		SAN DIEGO	CA		07/20/2023	4.750	158,138		6,029				565,000	04/10/2023
100116720		SEATTLE	WA		07/20/2023	5.000	749,528		15,860				1,150,000	04/08/2023
100116721		(NEWHALL AREA) SANTA CLARITA	CA		07/20/2023	5.000	336,591		9,895				764,000	04/08/2023
100116722		LOS ANGELES	CA		07/20/2023	4.500	292,090		2,630				440,000	04/07/2023
100116723		HOMESTEAD	FL		07/20/2023	5.875	229,611		559				400,000	04/07/2023
100116724		ORLANDO	FL		07/20/2023	3.750	151,902		3,848				535,000	04/08/2023
100116726		SYLMAR	CA		07/20/2023	4.250	455,680		3,368				796,000	04/09/2023
100116728		BELL	CA		07/20/2023	6.125	196,388		444				600,000	04/07/2023
100116729		BRANDON	FL		07/20/2023	4.625	228,011		1,533				430,000	04/07/2023
100116733		WINTER PARK	FL		07/20/2023	3.750	209,955		1,850				455,000	04/08/2023
100116735		ORLANDO	FL		07/20/2023	5.375	121,665		623				225,000	04/07/2023
100116736		DAVENPORT	FL		07/20/2023	5.875	253,543		4,512				388,000	04/07/2023
100116737		JACKSONVILLE	FL		07/20/2023	4.875	192,173		639				285,000	04/08/2023
100116738		IRVINE	CA		07/20/2023	4.125	1,154,419		23,733				1,685,000	04/08/2023
100116739		LOS ANGELES	CA		07/20/2023	3.250	586,300		6,617				2,155,000	04/09/2023
100116740		BURBANK	CA		07/20/2023	3.875	511,743		11,159				1,400,000	04/09/2023
100116741		FAIRLESS HILLS	PA		07/20/2023	4.500	200,083		2,481				330,000	04/09/2023
100116742		MIRAMAR	FL		07/20/2023	5.250	328,411		2,158				805,000	04/08/2023
100116743		ORLANDO	FL		07/20/2023	5.125	455,782		1,733				640,000	04/07/2023
100116744		CLARKSVILLE	TN		07/20/2023	4.000	165,757		1,502				364,900	04/07/2023
100116746		BAKERSFIELD	CA		07/20/2023	4.250	202,087		1,876				431,500	04/07/2023
100116747		WOODBRIDGE	VA		07/20/2023	5.875	258,150		573				355,000	04/09/2023
100116748		MODESTO	CA		07/20/2023	4.375	402,125		7,803				500,000	04/07/2023
100116750		CEDAR PARK	TX		07/20/2023	4.375	198,717		2,264				555,000	04/07/2023
100116751		HOOVER	AL		07/20/2023	4.250	142,981		5,290				325,900	04/08/2023
100116752		ORLANDO	FL		07/20/2023	4.375	251,998		1,951				500,000	04/07/2023
100116753		ROUND ROCK	TX		07/20/2023	4.375	224,501		2,369				471,000	04/07/2023
100116754		WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.375	465,659		3,068				1,040,000	04/09/2023
100116755		LAKE ARROWHEAD AREA	CA		07/20/2023	6.875	338,757		432				456,000	04/08/2023
100116756		ELK GROVE	CA		07/20/2023	4.250	420,883		8,837				679,000	04/07/2023
100116757		CONROE	TX		07/20/2023	4.250	172,248		1,373				345,000	04/07/2023
100116758		OZONE PARK	NY		07/20/2023	4.000	290,173		4,329				845,000	04/08/2023
100116759		TUSTIN	CA		07/20/2023	4.250	472,660		4,670				850,000	04/08/2023
100116761		FLUSHING	NY		07/20/2023	4.625	263,602		11,059				620,000	04/08/2023
100116762		ELMHURST	NY		07/20/2023	3.875	368,477		3,442				1,140,000	04/07/2023
100116763		FLUSHING	NY		07/20/2023	4.375	618,010		4,432				1,650,000	04/08/2023
100116764		FRESH MEADOWS	NY		07/20/2023	3.500	499,359		7,360				1,275,000	04/08/2023
100116765		BROOKLYN	NY		07/20/2023	4.125	611,837		4,984				1,175,000	04/10/2023
100116766		BROOKLYN	NY		07/20/2023	4.000	501,171		3,813				975,000	04/10/2023
100116767		EAST BRUNSWICK	NJ		07/20/2023	4.375	170,278		803				325,000	04/09/2023
100116768		PARSIPPANY	NJ		07/20/2023	4.375	348,226		2,089				635,000	04/07/2023
100116769		PATERSON	NJ		07/20/2023	4.375	212,546		948				440,000	04/07/2023
100116770		SAYREVILLE	NJ		07/20/2023	4.500	172,047		1,594				440,000	04/07/2023
100116771		BROOKLYN	NY		07/20/2023	4.500	636,031		6,651				1,320,000	08/04/2022
100116772		CORAL SPRINGS	FL		07/20/2023	4.250	128,187		2,649				265,000	04/07/2023
100116773		STATEN ISLAND	NY		07/20/2023	4.000	375,767		3,222				1,175,000	04/07/2023
100116774		BRASELTON	GA		07/20/2023	4.250	255,225		5,261				375,000	04/07/2023
100116775		WEST COVINA	CA		07/20/2023	4.375	410,097		2,833				775,000	04/07/2023
100116776		SAN JOSE	CA		07/20/2023	4.375	787,668		5,669				2,351,000	04/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116777		FREDERICK	MD		07/20/2023	4.875	302,931		6,468				735,000	04/08/2023
100116778		KISSIMMEE	FL		07/20/2023	4.375	409,889		8,281				990,000	04/08/2023
100116780		RICHMOND	CA		07/20/2023	4.250	258,610		2,046				845,000	04/07/2023
100116781		SAN JOSE	CA		07/20/2023	4.250	393,269		2,928				886,000	04/08/2023
100116782		PHILADELPHIA	PA		07/20/2023	4.375	171,190		1,074				269,000	04/10/2023
100116783		MURFREESBORO	TN		07/20/2023	4.250	340,742		2,062				530,000	04/10/2023
100116784		WEST COVINA	CA		07/20/2023	4.125	376,281		2,945				840,000	04/07/2023
100116785		HESPERIA	CA		07/20/2023	4.500	205,995		1,533				459,000	04/07/2023
100116786		KISSIMMEE	FL		07/20/2023	4.375	206,925		1,611				410,000	04/08/2023
100116787		GLENDALE	CA		07/20/2023	4.250	817,034		6,225				1,250,000	04/09/2023
100116789		GLENDALE	CA		07/20/2023	5.375	948,496		5,463				1,499,000	04/09/2023
100116793		BRANDON	FL		07/20/2023	4.375	149,268		3,188				245,000	04/07/2023
100116794		POMONA	CA		07/20/2023	4.250	533,992		3,859				835,000	04/08/2023
100116795		DAVENPORT	FL		07/20/2023	4.375	236,896		4,862				436,000	04/07/2023
100116796		CARROLLTON	TX		07/20/2023	4.375	182,815		1,485				385,000	04/07/2023
100116797		PLANO	TX		07/20/2023	4.375	184,617		1,724				390,000	04/07/2023
100116798		VIRGINIA BEACH	VA		07/20/2023	4.375	319,969		6,507				500,000	04/06/2023
100116799		LIVERMORE	CA		07/20/2023	4.625	695,518		12,907				970,000	04/06/2023
100116800		PALM COAST	FL		07/20/2023	4.375	188,305		1,521				352,000	04/07/2023
100116801		ALAMEDA	CA		07/20/2023	4.250	419,669		2,963				862,000	04/07/2023
100116802		MOORESVILLE	NC		07/20/2023	4.375	218,111		1,787				400,000	04/10/2023
100116803		KIRKLAND	WA		07/20/2023	4.250	677,414		14,292				790,000	04/08/2023
100116804		DAVENPORT	FL		07/20/2023	4.500	219,618		1,684				410,000	04/07/2023
100116805		PALMDALE	CA		07/20/2023	6.125	318,007		639				470,000	04/07/2023
100116806		CASTRO VALLEY	CA		07/20/2023	4.875	674,040		6,087				1,372,000	04/07/2023
100116808		BURBANK	CA		07/20/2023	4.625	525,407		3,113				795,000	04/09/2023
100116809		LAWNDALE	CA		07/20/2023	4.750	498,739		2,931				1,025,000	04/09/2023
100116810		MONTEREY PARK	CA		07/20/2023	4.500	484,171		10,046				720,000	04/09/2023
100116811		SPANAWAY	WA		07/20/2023	4.250	236,478		2,355				432,500	04/06/2023
100116813		BUFORD	GA		07/20/2023	4.500	285,484		2,184				445,000	04/07/2023
100116814		(VAN NUYS AREA)LOS ANGELES	CA		07/20/2023	5.000	670,701		3,686				995,000	04/08/2023
100116816		LA HABRA HEIGHTS	CA		07/20/2023	4.750	1,202,910		22,395				1,350,000	04/08/2023
100116817		VAN NUYS AREA LOS ANGELES	CA		07/20/2023	4.250	301,530		2,172				460,000	04/09/2023
100116818		IRVINE	CA		07/20/2023	4.875	381,178		2,836				1,152,000	04/08/2023
100116819		TEMECULA	CA		07/20/2023	4.500	358,630		6,830				660,000	04/08/2023
100116820		WILDWOOD	FL		07/20/2023	5.125	95,384		1,896				292,000	04/07/2023
100116821		FORT WAYNE	IN		07/20/2023	4.750	190,896		1,276				354,000	04/08/2023
100116822		LAS VEGAS	NV		07/20/2023	4.375	189,349		3,863				320,000	04/07/2023
100116823		LAS VEGAS	NV		07/20/2023	4.250	172,520		3,639				364,000	04/07/2023
100116824		GARDEN GROVE	CA		07/20/2023	4.250	573,196		4,517				999,000	04/08/2023
100116825		JACKSONVILLE	IL		07/20/2023	4.500	106,748		3,920				200,000	04/10/2023
100116826		EASTVALE	CA		07/20/2023	4.750	483,810		4,162				1,325,000	04/07/2023
100116827		WINTER GARDEN	FL		07/20/2023	4.500	205,021		1,486				416,500	04/07/2023
100116828		WEST COVINA	CA		07/20/2023	5.125	517,314		2,183				860,000	04/09/2023
100116829		MISSION VIEJO	CA		07/20/2023	4.500	207,189		1,025				525,000	04/08/2023
100116830		SANTA ANA	CA		07/20/2023	4.375	324,937		3,101				870,000	04/08/2023
100116831		SANFORD	NC		07/20/2023	4.125	84,552		20,816				385,000	04/11/2023
100116832		DULUTH	GA		07/20/2023	5.125	364,143		7,019				750,000	04/10/2023
100116833		LAS VEGAS	NV		07/20/2023	4.500	255,483		2,259				405,000	04/07/2023
100116834		HOMESTEAD	FL		07/20/2023	5.375	188,309		731				503,000	04/07/2023
100116835		LAWRENCEVILLE	GA		07/20/2023	4.000	172,704		1,663				305,000	04/10/2023
100116836		DALLAS	TX		07/20/2023	4.625	697,680		5,714				1,600,000	04/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116837		BUFORD	GA		07/20/2023	3.750	225,522		5,298				400,000	04/10/2023
100116838		KATY	TX		07/20/2023	4.000	168,911		1,678				346,000	04/07/2023
100116839		CHESTERFIELD	VA		07/20/2023	5.875	153,459		424				245,000	04/09/2023
100116840		LANSING	KS		07/20/2023	6.250	91,672		174				144,866	04/08/2023
100116841		PORTLAND	OR		07/20/2023	5.500	195,472		666				350,000	04/07/2023
100116842		ONTARIO	CA		07/20/2023	4.125	528,407		3,851				865,000	04/07/2023
100116843		SPRINGVILLE	UT		07/20/2023	4.125	222,395		1,578				540,000	04/07/2023
100116844		SANTAQUIN	UT		07/20/2023	4.250	333,705		4,433				575,000	04/07/2023
100116845		AURORA	CO		07/20/2023	6.875	236,145		1,795				530,000	04/06/2023
100116846		ST GEORGE	UT		07/20/2023	4.625	211,612		1,268				421,000	04/07/2023
100116847		RANCHO SANTA MARGARITA	CA		07/20/2023	4.625	611,335		3,714				1,175,000	04/07/2023
100116848		LOS ANGELES	CA		07/20/2023	6.625	487,687		713				950,000	04/09/2023
100116849		LAKELAND	FL		07/20/2023	7.250	125,650		12				181,000	04/09/2023
100116850		SELMA	CA		07/20/2023	6.500	218,215		303				320,000	04/07/2023
100116851		LAS VEGAS	NV		07/20/2023	6.375	337,018		681				570,000	04/06/2023
100116852		ROCKLEDGE	FL		07/20/2023	6.125	79,533		2,032				410,000	04/07/2023
100116853		AUBREY	TX		07/20/2023	6.250	297,621		480				390,000	04/07/2023
100116854		LOS ANGELES AREA	CA		07/20/2023	6.125	143,061		320				590,000	04/09/2023
100116856		OAKLAND	CA		07/20/2023	7.625	1,229,114		5,830				1,886,000	04/09/2023
100116857		SUGAR LAND	TX		07/20/2023	6.250	184,063		279				420,000	04/07/2023
100116859		GREENWOOD VILLAGE	CO		07/20/2023	6.000	309,947		779				720,000	04/08/2023
100116860		MINNEAPOLIS	MN		07/20/2023	7.750	306,431		3,089				450,000	04/08/2023
100116862		MORGAN	PA		07/20/2023	7.750	100,343		126				137,000	04/07/2023
100116865		LEAGUE CITY	TX		07/20/2023	8.125	167,899		40				270,000	04/08/2023
100116866		MIAMI	FL		07/20/2023	7.500	168,327		(26)				289,000	04/08/2023
100116867		KEY LARGO	FL		07/20/2023	4.750	309,079		263				617,500	04/08/2023
100116868		HACIENDA HEIGHTS	CA		07/20/2023	5.875	413,517		790				1,000,000	04/07/2023
100116869		TORRANCE	CA		07/20/2023	5.500	138,526		217				1,100,000	04/09/2023
100116870		HOUSTON	TX		07/20/2023	7.417	300,319		509				435,000	04/07/2023
100116871		COCOA BEACH	FL		07/20/2023	7.125	463,338		98				650,000	04/07/2023
100116872		BECHTELSVILLE	PA		07/20/2023	6.875	196,045		527				275,000	04/07/2023
100116873		OCALA	FL		07/20/2023	6.625	94,265		99				255,000	04/07/2023
100116874		ATLANTA	GA		07/20/2023	8.124	1,449,230		1,086				1,835,000	04/08/2023
100116875		CONWAY	AR		07/20/2023	6.990	149,044		238				156,000	04/07/2023
100116876		HOUSTON	TX		07/20/2023	7.749	556,295		73				615,000	04/07/2023
100116877		UPPER CHICHESTER	PA		07/20/2023	8.250	264,087		223				330,000	04/10/2023
100116878		LAS VEGAS	NV		07/20/2023	8.624	111,267		(79)				350,000	04/08/2023
100116879		KISSIMMEE	FL		07/20/2023	6.125	334,920		25,799				925,000	04/08/2023
100116880		PITTSBURGH	PA		07/20/2023	7.124	183,861		188				320,000	04/09/2023
100116882		ARLETA	CA		07/20/2023	6.375	414,118		528				725,000	04/09/2023
100116883		SAN DIEGO	CA		07/20/2023	7.500	1,220,703		5,857				1,529,000	04/07/2023
100116884		(GRANADA HILLS AREA) LOS ANGE	CA		07/20/2023	7.375	737,979		557				926,000	04/09/2023
100116885		BAKERSFIELD	CA		07/20/2023	6.500	235,359		336				349,500	04/07/2023
100116886		HYATTSVILLE	MD		07/20/2023	7.125	152,280		34				180,000	04/09/2023
100116887		SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	6.375	2,900,908		23,835				3,994,000	04/09/2023
100116888		BELLEVUE	WA		07/20/2023	6.625	1,221,493		2,555				1,935,000	04/08/2023
100116889		BRENTWOOD	CA		07/20/2023	6.500	577,442		4,785				870,000	04/10/2023
100116891		FLOWER MOUND	TX		07/20/2023	7.750	206,124		186				545,000	04/07/2023
100116892		LOS ANGELES	CA		07/20/2023	7.000	181,487		371				642,000	04/09/2023
100116894		LA CRESCENTA	CA		07/20/2023	6.250	269,249		358				600,000	04/09/2023
100116895		GLENDALE	AZ		07/20/2023	6.125	257,238		2,466				447,000	04/09/2023
100116896		COLFAX	CA		07/20/2023	6.625	323,261		452				470,000	04/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116897		ORLANDO	FL		07/20/2023	7.500	188,079		(29)				295,000	04/08/2023
100116898		LEWISVILLE	TX		07/20/2023	6.875	589,451		3,764				725,000	04/08/2023
100116901		ROBERTSDALE	AL		07/20/2023	7.249	176,905		30				260,000	04/08/2023
100116902		SIMI VALLEY	CA		07/20/2023	7.249	1,539,598		247				1,560,000	04/09/2023
100116903		TIVERTON	RI		07/20/2023	7.999	293,417		60				420,000	04/10/2023
100116904		JERSEY CITY	NJ		07/20/2023	5.490	310,810		5,092				525,000	04/10/2023
100116905		HAZLETON	PA		07/20/2023	8.124	123,943		(4)				220,000	04/11/2023
100116906		SAN ANTONIO	TX		07/20/2023	5.875	237,508		2,901				340,000	04/07/2023
100116907		MESA	AZ		07/20/2023	9.380	627,573		76				675,000	04/07/2023
100116908		BROOKLYN	NY		07/20/2023	4.875	1,093,341		18,874				1,850,000	04/09/2023
100116909		GROTON	CT		07/20/2023	5.125	207,581		3,229				265,000	04/08/2023
100116910		NEWARK	NJ		07/20/2023	4.750	280,234		2,170				520,000	04/07/2023
100116911		DESTIN	FL		07/20/2023	5.250	708,696		10,835				1,307,000	04/09/2023
100116913		BROOKLYN	NY		07/20/2023	4.500	1,155,850		11,764				2,180,000	04/09/2023
100116914		MIAMI	FL		07/20/2023	5.250	555,763		3,041				975,000	04/08/2023
100116915		BLUE RIDGE	GA		07/20/2023	4.500	232,878		1,639				429,000	04/07/2023
100116916		CRANE HILL	AL		07/20/2023	4.375	265,719		4,843				525,000	04/10/2023
100116917		RODANTHE	NC		07/20/2023	4.125	590,267		11,279				975,000	05/26/2022
100116918		SEVIERVILLE	TN		07/20/2023	4.375	435,502		8,003				782,250	04/10/2023
100116919		SAN ANTONIO	TX		07/20/2023	5.000	141,659		756				215,000	04/07/2023
100116920		DESTIN	FL		07/20/2023	5.000	1,665,849		27,606				2,966,000	04/09/2023
100116921		SAN ANTONIO	TX		07/20/2023	4.500	141,330		785				260,000	04/07/2023
100116922		LITTLE ELM	TX		07/20/2023	4.375	132,176		1,093				410,000	04/10/2023
100116923		SOMERSET	PA		07/20/2023	4.500	114,889		1,108				105,000	04/11/2023
100116924		PHOENIX	AZ		07/20/2023	4.500	206,032		3,772				315,000	04/08/2023
100116925		LOS ANGELES	CA		07/20/2023	4.875	876,401		5,736				1,225,000	04/09/2023
100116926		PHOENIX	AZ		07/20/2023	4.500	206,890		3,781				290,000	04/08/2023
100116927		EL MIRAGE	AZ		07/20/2023	4.500	235,475		4,310				378,900	04/08/2023
100116929		UNION CITY	NJ		07/20/2023	4.375	536,402		9,985				945,000	04/10/2023
100116930		LOS ANGELES	CA		07/20/2023	3.875	2,190,501		17,359				3,275,000	04/09/2023
100116931		VERONA	PA		07/20/2023	5.250	81,803		411				155,000	04/09/2023
100116932		YUCCA VALLEY	CA		07/20/2023	5.750	233,279		750				335,000	04/11/2023
100116933		SAN DIEGO	CA		07/20/2023	3.625	562,508		5,921				1,194,000	04/07/2023
100116934		LEWISVILLE	TX		07/20/2023	4.500	156,335		1,160				240,000	04/07/2023
100116935		DELTONA	FL		07/20/2023	4.750	100,528		606				179,000	04/08/2023
100116936		CLEARWATER	FL		07/20/2023	4.500	183,318		1,472				300,000	04/09/2023
100116937		BALTIMORE	MD		07/20/2023	5.500	92,983		329				175,000	05/23/2022
100116938		PORTERDALE	GA		07/20/2023	5.875	204,781		2,506				286,000	04/08/2023
100116939		SAINT CLOUD	FL		07/20/2023	5.875	392,116		1,556				660,000	04/08/2023
100116940		GREENVILLE	TX		07/20/2023	4.500	156,608		3,533				259,000	04/07/2023
100116941		HAMPTON	VA		07/20/2023	4.375	147,115		1,285				274,000	04/09/2023
100116942		HOMEWOOD	CA		07/20/2023	4.625	2,260,644		38,851				2,890,000	04/15/2023
100116943		SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	4.000	950,239		7,833				1,780,000	04/09/2023
100116945		WILMINGTON	DE		07/20/2023	4.500	191,692		1,033				300,000	04/10/2023
100116946		LOS ANGELES	CA		07/20/2023	4.625	496,865		12,442				1,530,000	04/09/2023
100116947		LAS VEGAS	NV		07/20/2023	4.000	87,581		1,966				225,000	04/06/2023
100116948		SEATTLE	WA		07/20/2023	4.500	641,235		6,824				1,050,000	04/08/2023
100116949		LEWISVILLE	TX		07/20/2023	4.250	248,010		5,761				455,000	04/07/2023
100116950		ROSENBERG	TX		07/20/2023	4.250	166,291		1,410				375,000	04/07/2023
100116951		PERRIS	CA		07/20/2023	4.000	135,746		1,001				474,900	04/10/2023
100116952		DIAMOND BAR	CA		07/20/2023	4.625	314,510		1,843				520,000	04/08/2023
100116953		BAKERSFIELD	CA		07/20/2023	4.375	143,828		2,696				459,000	04/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116954		MIAMI	FL		07/20/2023	3.750	165,457		1,595				515,000	04/07/2023
100116956		DORAL	FL		07/20/2023	4.750	178,667		1,117				460,000	04/08/2023
100116957		WEEHAWKEN	NJ		07/20/2023	4.250	549,426		5,026				650,000	04/09/2023
100116959		MADISON	AL		07/20/2023	3.750	128,924		1,248				365,000	04/08/2023
100116960		ATLANTA	GA		07/20/2023	4.750	355,313		2,362				585,000	04/10/2023
100116961		DAVENPORT	FL		07/20/2023	3.875	286,365		2,808				668,000	04/08/2023
100116962		CEDAR CITY	UT		07/20/2023	5.375	173,050		162				330,000	04/08/2023
100116963		HOUSTON	TX		07/20/2023	5.000	127,643		677				240,000	04/08/2023
100116964		JUNO BEACH	FL		07/20/2023	5.375	247,385		1,523				485,000	04/07/2023
100116965		SNELLVILLE	GA		07/20/2023	3.750	110,664		1,092				275,000	04/07/2023
100116968		MIAMI	FL		07/20/2023	4.500	439,396		3,052				870,000	04/08/2023
100116969		PHOENIX	AZ		07/20/2023	7.375	232,515		328				330,000	04/08/2023
100116971		KISSIMMEE	FL		07/20/2023	4.875	223,641		1,493				380,000	04/08/2023
100116972		DAWSONVILLE	GA		07/20/2023	5.250	120,728		633				230,000	04/07/2023
100116973		PORTERVILLE	CA		07/20/2023	6.875	87,855		212				305,000	04/07/2023
100116974		FAIR LAWN	NJ		07/20/2023	5.250	379,026		1,302				650,000	04/08/2023
100116975		HUFFMAN	TX		07/20/2023	5.750	334,361		813				664,000	04/07/2023
100116976		BAYSIDE	NY		07/20/2023	3.750	436,394		3,711				1,361,000	04/08/2023
100116977		PINEVILLE	NC		07/20/2023	4.875	132,952		711				303,000	04/07/2023
100116978		STATEN ISLAND	NY		07/20/2023	4.125	291,727		2,067				560,000	04/07/2023
100116979		PINEVILLE	NC		07/20/2023	4.875	137,209		752				310,000	04/07/2023
100116980		CINCINNATI	OH		07/20/2023	5.625	164,133		640				325,000	04/07/2023
100116981		PINEVILLE	NC		07/20/2023	4.875	145,252		802				310,000	04/07/2023
100116982		PINEVILLE	NC		07/20/2023	4.875	136,287		775				310,000	04/07/2023
100116983		PINEVILLE	NC		07/20/2023	4.875	145,583		794				330,000	04/07/2023
100116984		CHICAGO	IL		07/20/2023	5.125	83,982		378				105,000	04/07/2023
100116985		NEWARK	NJ		07/20/2023	4.875	589,875		5,164				1,070,733	07/20/2023
100116986		COLLEGE PARK	GA		07/20/2023	5.200	108,871		489				250,000	04/07/2023
100116987		NEW LONDON	CT		07/20/2023	4.500	170,511		1,326				335,000	04/08/2023
100116988		SAINT LOUIS	MO		07/20/2023	4.500	63,178		413				95,000	04/07/2023
100116989		BUSHKILL	PA		07/20/2023	5.875	143,363		429				269,500	04/10/2023
100116992		ESSINGTON	PA		07/20/2023	5.125	256,196		1,478				460,000	04/07/2023
100116993		KISSIMMEE	FL		07/20/2023	5.375	259,581		1,051				565,000	04/07/2023
100116994		RICHMOND	TX		07/20/2023	5.750	153,289		509				250,000	04/07/2023
100116995		JACKSONVILLE	FL		07/20/2023	6.000	244,157		723				415,000	04/09/2023
100116996		KIHEI	HI		07/20/2023	4.525	297,676		2,457				850,000	04/11/2023
100116997		NEWARK	NJ		07/20/2023	5.375	206,089		1,026				400,000	04/08/2023
100116998		JACKSONVILLE	FL		07/20/2023	5.375	140,195		529				265,000	04/09/2023
100116999		AUSTIN	TX		07/20/2023	5.125	408,262		2,369				511,000	04/07/2023
100117000		SICKLERVILLE	NJ		07/20/2023	5.125	180,392		825				299,000	04/07/2023
100117001		DEER PARK	TX		07/20/2023	5.750	167,907		480				250,000	04/09/2023
100117002		PALATKA	FL		07/20/2023	5.875	436,043		1,480				755,000	04/19/2023
100117003		MEMPHIS	TN		07/20/2023	5.375	100,932		392				155,000	04/07/2023
100117004		HOUSTON	TX		07/20/2023	5.375	304,668		1,346				490,000	04/07/2023
100117005		PHOENIX	AZ		07/20/2023	5.625	104,317		418				175,000	04/08/2023
100117008		PHILADELPHIA	PA		07/20/2023	5.375	149,043		884				138,000	04/08/2023
100117009		ALBUQUERQUE	NM		07/20/2023	5.625	150,178		539				195,000	04/07/2023
100117010		PHILADELPHIA	PA		07/20/2023	5.500	114,045		442				77,000	04/08/2023
100117011		MELBOURNE	FL		07/20/2023	5.375	170,700		776				350,000	04/08/2023
100117013		JAMAICA	NY		07/20/2023	5.625	734,123		3,472				1,270,000	04/08/2023
100117014		UPPER DARBY	PA		07/20/2023	5.125	115,714		667				175,000	04/07/2023
100117015		RICHMOND	VA		07/20/2023	5.375	95,666		359				167,000	04/08/2023

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100117016		JACKSON	TN		07/20/2023	5.375	111,677		419				215,000	04/07/2023
100117017		JACKSON	TN		07/20/2023	5.375	122,828		456				225,000	04/07/2023
100117018		MIAMI	FL		07/20/2023	5.250	173,673		796				395,000	04/09/2023
100117019		JACKSON	TN		07/20/2023	5.375	99,597		385				205,000	04/07/2023
100117020		JACKSON	TN		07/20/2023	5.375	137,024		527				250,000	04/07/2023
100117022		CALDWELL	ID		07/20/2023	5.375	212,243		1,032				363,000	04/07/2023
100117024		JACKSON	TN		07/20/2023	5.625	65,582		189				150,000	04/07/2023
100117025		JACKSON	TN		07/20/2023	5.375	92,775		334				135,000	04/07/2023
100117026		JACKSON	TN		07/20/2023	5.375	76,439		280				135,000	04/07/2023
100117027		CONYERS	GA		07/20/2023	5.750	185,020		577				295,000	04/08/2023
100117028		SCRANTON	PA		07/20/2023	7.125	226,297		464				329,900	04/07/2023
100117029		GRAND RAPIDS	MI		07/20/2023	6.250	156,138		344				255,000	04/08/2023
100117030		JACKSONVILLE	FL		07/20/2023	5.375	292,365		1,226				450,000	04/07/2023
100117031		LA PORTE	IN		07/20/2023	5.875	101,973		265				142,500	04/10/2023
100117032		BALTIMORE	MD		07/20/2023	8.500	72,330		18				85,000	04/07/2023
100117033		GREENVILLE	SC		07/20/2023	5.125	111,425		525				186,000	04/08/2023
100117034		VISALIA	CA		07/20/2023	6.625	184,007		413				205,000	04/07/2023
100117035		VANCOUVER	WA		07/20/2023	5.375	193,313		787				467,000	04/09/2023
100117037		DALLAS	TX		07/20/2023	6.125	197,962		433				350,000	04/06/2023
100117038		ACWORTH	GA		07/20/2023	6.375	187,899		384				349,900	04/09/2023
100117039		MEMPHIS	TN		07/20/2023	6.375	103,759		213				165,000	04/07/2023
100117040		PETERSBURG	VA		07/20/2023	6.625	63,638		103				101,000	04/07/2023
100117041		LEXINGTON	NC		07/20/2023	6.125	86,160		321				128,000	04/07/2023
100117042		SPRINGFIELD	GA		07/20/2023	5.125	101,270		413				174,000	04/11/2023
100117043		FRESNO	CA		07/20/2023	5.500	264,455		1,151				319,050	04/07/2023
100117044		VINELAND	NJ		07/20/2023	5.875	138,878		478				215,000	04/07/2023
100117045		SHREVEPORT	LA		07/20/2023	7.500	73,527		130				90,000	04/07/2023
100117046		GREENSBORO	NC		07/20/2023	5.500	84,998		258				150,000	04/07/2023
100117047		GREELEY	CO		07/20/2023	6.125	117,617		228				210,000	04/08/2023
100117048		ALEXANDRIA	VA		07/20/2023	6.250	196,765		455				450,000	04/08/2023
100117049		CONCORD	CA		07/20/2023	4.125	316,253		11,916				557,000	04/11/2023
100117051		MANSFIELD	TX		07/20/2023	5.875	186,320		543				270,000	04/06/2023
100117052		WASHINGTON	DC		07/20/2023	6.125	295,128		627				420,000	04/07/2023
100117053		CITY OF LAKE FOREST	CA		07/20/2023	3.750	382,582		9,068				895,000	04/08/2023
100117054		ARNOLD	MO		07/20/2023	5.750	171,086		426				220,000	04/07/2023
100117055		MILLVILLE	NJ		07/20/2023	7.625	82,709		128				135,000	04/08/2023
100117056		SARASOTA	FL		07/20/2023	5.500	191,624		2,846				449,000	04/08/2023
100117057		PEARLAND	TX		07/20/2023	3.750	292,761		3,408				570,000	04/10/2023
100117058		NAUGATUCK	CT		07/20/2023	4.875	162,271		2,960				310,000	04/07/2023
100117059		BRICK	NJ		07/20/2023	5.500	105,646		351				170,000	04/10/2023
100117061		JERSEY CITY	NJ		07/20/2023	4.875	371,481		6,833				735,000	04/10/2023
100117062		ALBERTSON	NY		07/20/2023	5.125	207,082		955				695,000	04/08/2023
100117063		ASBURY PARK	NJ		07/20/2023	5.125	337,088		5,202				455,000	04/08/2023
100117064		BROOKLYN	NY		07/20/2023	5.125	896,700		21,246				1,480,000	04/09/2023
100117065		MASTIC	NY		07/20/2023	4.875	222,539		4,114				435,000	04/10/2023
100117066		LIGHTHOUSE POINT	FL		07/20/2023	5.375	569,543		9,009				1,125,000	04/07/2023
100117067		MIAMI	FL		07/20/2023	6.250	369,267		901				615,000	04/08/2023
100117068		CHESTNUT HILL	MA		07/20/2023	5.000	816,370		14,494				1,380,000	04/08/2023
100117069		SEVIERVILLE	TN		07/20/2023	5.750	357,773		5,031				483,250	04/08/2023
100117070		STATEN ISLAND	NY		07/20/2023	8.750	220,208		875				565,000	04/07/2023
100117071		SAYVILLE	NY		07/20/2023	5.500	247,309		1,054				515,000	04/08/2023
100117072		WAIALUA	HI		07/20/2023	4.875	390,971		7,006				1,077,752	04/08/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117073		HONOLULU	HI		07/20/2023	5.125	522,436		8,123				799,000	04/07/2023
100117074		LAKE WORTH	FL		07/20/2023	5.875	305,917		3,994				426,000	04/07/2023
100117075		HILTON HEAD ISLAND	SC		07/20/2023	5.250	269,511		4,103				410,000	04/09/2023
100117076		ANAHEIM	CA		07/20/2023	7.750	427,185		2,078				800,000	04/08/2023
100117077		PHILLIPSBURG	NJ		07/20/2023	6.000	86,027		232				100,000	04/07/2023
100117078		LANCASTER	TX		07/20/2023	6.250	124,274		253				275,000	04/07/2023
100117079		LAKE PLACID	FL		07/20/2023	5.500	100,388		347				185,000	04/07/2023
100117080		FAYETTEVILLE	NC		07/20/2023	4.875	176,222		3,188				258,000	05/23/2022
100117081		DELTONA	FL		07/20/2023	5.250	141,627		620				290,000	04/08/2023
100117082		KIHEI	HI		07/20/2023	5.750	314,075		3,918				585,000	04/06/2023
100117083		BUFFALO	NY		07/20/2023	5.750	201,201		2,830				305,000	04/07/2023
100117084		WANTAGH	NY		07/20/2023	5.500	367,657		5,553				740,000	04/09/2023
100117085		FREMONT	CA		07/20/2023	5.875	1,393,549		16,596				3,599,000	04/09/2023
100117086		ROBBINSVILLE	NJ		07/20/2023	5.500	205,100		663				363,000	04/10/2023
100117087		BROCKTON	MA		07/20/2023	6.125	193,105		2,219				355,000	04/08/2023
100117088		CANDLER	NC		07/20/2023	6.250	474,908		5,072				645,000	07/20/2022
100117089		CHARLOTTE	NC		07/20/2023	5.250	236,448		1,063				495,000	04/07/2023
100117090		PANORAMA CITY	CA		07/20/2023	6.250	641,743		986				710,000	04/09/2023
100117091		ASHEVILLE	NC		07/20/2023	6.250	255,462		2,751				355,000	07/19/2022
100117092		ASHEVILLE	NC		07/20/2023	6.250	163,042		1,808				259,000	04/07/2023
100117093		MIAMI	FL		07/20/2023	6.000	802,128		9,148				1,180,000	04/12/2023
100117094		ELMONT	NY		07/20/2023	5.250	375,681		1,889				650,000	04/08/2023
100117096		MIRAMAR BEACH	FL		07/20/2023	5.125	1,066,769		18,494				1,266,000	04/10/2023
100117099		CAPTAIN COOK	HI		07/20/2023	5.375	538,694		7,851				827,000	04/09/2023
100117100		LOS ANGELES	CA		07/20/2023	7.125	394,690		433				635,000	04/09/2023
100117101		GARDEN GROVE	CA		07/20/2023	4.250	287,307		2,458				745,000	04/09/2023
100117102		ALBANY	NY		07/20/2023	6.250	253,151		597				123,000	04/07/2023
100117103		BROOKLYN	NY		07/20/2023	4.250	274,786		5,263				410,000	04/07/2023
100117104		PATERSON	NJ		07/20/2023	3.875	309,550		6,901				460,000	04/07/2023
100117106		REGO PARK	NY		07/20/2023	5.125	184,455		2,845				350,000	04/08/2023
100117107		SAN BRUNO	CA		07/20/2023	5.750	683,998		458				1,090,000	04/09/2023
100117108		LOS ANGELES	CA		07/20/2023	5.250	97,699		626				450,000	04/07/2023
100117109		ATLANTA	GA		07/20/2023	5.490	190,818		667				343,000	04/07/2023
100117110		EAST ELMHURST	NY		07/20/2023	4.250	326,428		2,196				776,000	04/08/2023
100117111		BROOKLYN	NY		07/20/2023	4.250	413,856		2,996				1,045,000	04/08/2023
100117112		FLUSHING	NY		07/20/2023	4.375	379,921		2,344				740,000	04/08/2023
100117113		STATEN ISLAND	NY		07/20/2023	4.250	381,572		2,686				655,000	04/07/2023
100117114		BROOKLYN	NY		07/20/2023	4.250	622,604		4,455				1,500,000	04/10/2023
100117116		BROOKLYN	NY		07/20/2023	4.750	239,328		1,329				475,000	04/07/2023
100117117		STATEN ISLAND	NY		07/20/2023	4.625	397,186		2,152				825,000	04/09/2023
100117119		WESTBURY	NY		07/20/2023	4.500	342,280		1,880				715,000	04/08/2023
100117120		WHITESTONE	NY		07/20/2023	3.875	765,836		5,896				1,580,000	04/08/2023
100117121		STATEN ISLAND	NY		07/20/2023	4.000	251,508		2,969				615,000	04/07/2023
100117122		STATEN ISLAND	NY		07/20/2023	5.500	434,867		1,718				695,000	04/07/2023
100117123		MALBA	NY		07/20/2023	3.875	1,550,038		11,832				2,280,000	04/08/2023
100117124		VALLEY STREAM	NY		07/20/2023	4.750	348,870		2,474				560,000	04/08/2023
100117125		FLUSHING	NY		07/20/2023	4.750	700,026		16,710				1,944,000	04/08/2023
100117126		CORONA	NY		07/20/2023	5.500	390,374		3,183				943,000	04/08/2023
100117127		STATEN ISLAND	NY		07/20/2023	4.750	368,549		16,886				905,000	04/07/2023
100117128		GREAT NECK	NY		07/20/2023	5.125	492,792		2,179				1,130,000	04/08/2023
100117129		BROOKLYN	NY		07/20/2023	4.875	527,926		2,792				1,000,000	04/07/2023
100117130		STATEN ISLAND	NY		07/20/2023	5.250	351,132		1,334				530,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117131		STATEN ISLAND	NY		07/20/2023	4.875	389,230		1,998				720,000	04/09/2023
100117132		BROOKLYN	NY		07/20/2023	4.125	669,284		7,610				1,750,000	04/10/2023
100117133		FOREST HILLS	NY		07/20/2023	4.250	494,914		4,158				1,185,000	04/08/2023
100117134		FLUSHING	NY		07/20/2023	4.250	720,341		6,078				1,580,000	04/08/2023
100117135		STATEN ISLAND	NY		07/20/2023	4.625	360,833		2,251				735,000	04/09/2023
100117136		STATEN ISLAND	NY		07/20/2023	4.625	374,002		2,023				710,000	04/07/2023
100117137		ROSLYN	NY		07/20/2023	4.500	549,995		3,404				1,220,000	04/07/2023
100117138		STATEN ISLAND	NY		07/20/2023	4.750	306,524		3,828				650,000	04/07/2023
100117139		BROOKLYN	NY		07/20/2023	4.375	456,469		13,465				1,250,000	04/08/2023
100117140		ASTORIA	NY		07/20/2023	5.125	224,761		798				1,558,000	04/08/2023
100117141		BAYSIDE	NY		07/20/2023	3.875	324,216		3,807				1,100,000	04/07/2023
100117142		MAYWOOD	NJ		07/20/2023	4.875	327,030		1,563				615,000	04/10/2023
100117143		SYOSSET	NY		07/20/2023	4.625	569,927		2,949				1,090,000	04/07/2023
100117144		WOODSIDE	NY		07/20/2023	4.750	656,024		15,573				1,600,000	04/08/2023
100117145		BAYSIDE	NY		07/20/2023	4.750	369,040		1,891				780,000	04/08/2023
100117146		OCEANSIDE	NY		07/20/2023	5.000	345,893		1,320				625,000	04/08/2023
100117147		WHITESTONE	NY		07/20/2023	3.875	518,964		7,765				1,020,000	04/08/2023
100117148		ARCADIA	CA		07/20/2023	6.375	622,630		693				900,000	04/09/2023
100117149		MATHER	CA		07/20/2023	7.000	297,666		3,717				440,000	04/08/2023
100117150		REGO PARK	NY		07/20/2023	5.250	271,222		1,285				449,000	04/09/2023
100117151		SAVANNAH	GA		07/20/2023	4.750	160,421		944				390,000	04/07/2023
100117152		LITTLE NECK	NY		07/20/2023	4.375	747,833		4,756				1,700,000	04/08/2023
100117153		CENTEREACH	NY		07/20/2023	6.375	240,006		3,693				528,000	04/08/2023
100117154		FAIRFIELD	CA		07/20/2023	10.125	158,859		(34)				245,000	04/07/2023
100117155		CLERMONT	FL		07/20/2023	7.375	258,141		2,939				367,000	04/07/2023
100117156		PEMBROKE PINES	FL		07/20/2023	8.126	166,544		1,417				250,000	04/07/2023
100117157		FONTANA	CA		07/20/2023	6.625	317,224		4,453				423,000	04/08/2023
100117158		ATLANTA	GA		07/20/2023	6.125	325,583		3,184				530,000	04/07/2023
100117162		HOUSTON	TX		07/20/2023	6.250	171,617		543				366,000	04/07/2023
100117164		SACRAMENTO	CA		07/20/2023	6.750	273,137		322				362,000	04/08/2023
100117165		GILROY	CA		07/20/2023	6.875	1,381,716		1,865				1,607,000	04/07/2023
100117166		MONROVIA	CA		07/20/2023	6.000	506,870		992				1,160,000	04/09/2023
100117167		MERCED	CA		07/20/2023	6.500	253,971		334				359,900	04/07/2023
100117171		SUPERIOR	CO		07/20/2023	5.250	305,058		1,428				850,000	04/07/2023
100117172		BAKERSFIELD	CA		07/20/2023	5.375	163,272		768				282,500	04/07/2023
100117173		PALM BEACH GARDENS	FL		07/20/2023	6.500	236,102		1,708				445,000	04/07/2023
100117174		FRESNO	CA		07/20/2023	6.000	316,715		1,164				445,550	04/07/2023
100117176		WOODS CROSS	UT		07/20/2023	6.625	324,754		445				510,000	04/13/2023
100117177		LA MESA	CA		07/20/2023	4.875	823,838		3,668				1,285,000	04/07/2023
100117178		LOS ANGELES	CA		07/20/2023	3.500	488,526		4,329				1,275,000	04/09/2023
100117179		ARCADIA	OK		07/20/2023	3.750	749,442		6,579				940,000	04/10/2023
100117180		MIAMI	FL		07/20/2023	9.125	590,096		(1)				663,000	04/06/2023
100117181		CLIFTON	NJ		07/20/2023	4.749	1,144,541		893				1,610,000	04/10/2023
100117182		BURLESON	TX		07/20/2023	5.250	340,941		1,164				258,000	04/07/2023
100117183		SIMI VALLEY	CA		07/20/2023	7.500	717,759						895,000	04/06/2023
100117184		NEWPORT BEACH	CA		07/20/2023	3.500	875,767		1,272				1,800,000	04/06/2023
100117185		GLENDALE	AZ		07/20/2023	8.000	1,173,063		89				2,225,000	04/10/2023
100117186		LOS ANGELES	CA		07/20/2023	6.625	802,750		4,035				865,000	04/09/2023
100117187		HOBOKEN	NJ		07/20/2023	3.500	1,150,254		2,594				1,400,000	04/10/2023
100117188		CLEARWATER	FL		07/20/2023	6.750	120,848		24				215,000	04/09/2023
100117189		COLTON	CA		07/20/2023	6.125	244,036		2,081				510,000	04/08/2023
100117190		DAVENPORT	FL		07/20/2023	4.625	135,885		1,419				283,000	04/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117191		LUBBOCK	TX		07/20/2023	8.375	38,413		(1,746)				180,000	04/07/2023
100117193		LABELLE	FL		07/20/2023	7.300	138,962		38				262,500	04/07/2023
100117194		MINERAL BLUFF	GA		07/20/2023	7.875	1,070,204		5				1,900,000	04/10/2023
100117196		SEVIERVILLE	TN		07/20/2023	7.475	706,935		13				1,257,000	04/10/2023
100117198		BELTON	TX		07/20/2023	7.225	213,608		2,081				200,000	04/07/2023
100117199		SPRING	TX		07/20/2023	7.100	493,524		5,148				850,000	04/07/2023
100117200		CORAL SPRINGS	FL		07/20/2023	7.375	138,297		19				245,000	04/10/2023
100117201		PANAMA CITY BEACH	FL		07/20/2023	8.175	245,659		(105)				280,000	04/08/2023
100117202		BREWSTER	MA		07/20/2023	7.500	496,548		1,061				650,000	04/10/2023
100117203		COTTONWOOD	AZ		07/20/2023	7.575	318,725		(36)				407,500	04/07/2023
100117204		KISSIMMEE	FL		07/20/2023	7.625	415,921		35				568,000	04/07/2023
100117205		GALENA	IL		07/20/2023	7.750	179,201		(8)				180,000	04/21/2023
100117206		SAVANNAH	GA		07/20/2023	7.075	267,434		137				390,000	04/07/2023
100117207		TAMPA	FL		07/20/2023	7.875	125,204		(20)				145,000	04/07/2023
100117208		NAPLES	FL		07/20/2023	8.125	247,730		(362)				560,000	04/10/2023
100117212		PALM CITY	FL		07/20/2023	7.500	131,066		47				323,000	04/07/2023
100117215		CALHOUN	GA		07/20/2023	6.250	121,944		1,938				290,000	04/07/2023
100117218		WINDERMERE	FL		07/20/2023	6.990	278,427		242				497,700	04/07/2023
100117219		PANAMA CITY BEACH	FL		07/20/2023	7.375	436,797		93				563,000	04/08/2023
100117220		KATY	TX		07/20/2023	5.375	201,261		2,609				325,000	04/08/2023
100117221		ORADELL	NJ		07/20/2023	5.500	366,092		1,378				750,000	04/09/2023
100117222		PHILADELPHIA	PA		07/20/2023	5.500	92,082		2,648				180,000	04/07/2023
100117224		LA PUENTE AREA	CA		07/20/2023	5.500	359,989		1,147				715,000	04/09/2023
100117225		IRVINE	CA		07/20/2023	5.625	301,087		3,451				1,864,000	04/08/2023
100117226		ELK GROVE	CA		07/20/2023	5.625	309,831		1,357				786,200	04/07/2023
100117227		LOS ANGELES	CA		07/20/2023	5.500	835,911		2,809				1,030,000	04/09/2023
100117228		CONROE	TX		07/20/2023	5.500	348,850		1,069				235,000	04/09/2023
100117229		ALLEN	TX		07/20/2023	3.875	199,813		7,675				430,000	04/07/2023
100117230		AGUA DULCE AREA	CA		07/20/2023	5.625	524,021		1,440				1,180,000	04/09/2023
100117231		FORT WORTH	TX		07/20/2023	3.875	179,041		1,901				340,000	04/07/2023
100117232		KATY	TX		07/20/2023	4.250	206,551		4,228				515,000	04/07/2023
100117233		PASADENA	CA		07/20/2023	4.000	121,818		1,055				850,000	04/09/2023
100117234		BRYAN	TX		07/20/2023	4.125	174,250		3,596				314,000	04/11/2023
100117235		SUGAR LAND	TX		07/20/2023	3.875	194,290		1,993				400,000	04/07/2023
100117236		RICHMOND	TX		07/20/2023	3.625	290,515		3,255				735,000	04/07/2023
100117237		HOUSTON	TX		07/20/2023	4.500	96,107		946				355,000	04/07/2023
100117238		HOUSTON	TX		07/20/2023	4.875	141,996		2,274				280,000	04/07/2023
100117239		SUGAR LAND	TX		07/20/2023	5.125	145,042		695				285,000	04/07/2023
100117240		LEANDER	TX		07/20/2023	4.625	251,866		1,947				520,000	04/07/2023
100117242		NAPLES	FL		07/20/2023	8.209	235,365		(4)				1,040,000	04/09/2023
100117243		JURUPA VALLEY	CA		07/20/2023	5.125	321,639		1,315				675,000	04/07/2023
100117248		LAS VEGAS	NV		07/20/2023	8.500	353,981		(149)				470,000	04/07/2023
100117250		SUNRISE	FL		07/20/2023	8.875	280,931		(49)				410,000	04/07/2023
100117252		VANCOUVER	WA		07/20/2023	8.125	504,597		(160)				1,185,000	04/12/2023
100117257		ORLANDO	FL		07/20/2023	8.375	151,714		(40)				214,900	04/07/2023
100117258		ORLANDO	FL		07/20/2023	8.126	176,362		(8)				335,000	04/07/2023
100117259		MANASSAS	VA		07/20/2023	6.990	155,364		78				285,000	04/07/2023
100117260		MANASSAS	VA		07/20/2023	6.990	173,509		91				310,000	04/07/2023
100117262		MONROE	NC		07/20/2023	7.500	261,960		(61)				385,000	04/10/2023
100117264		CASSELBERRY	FL		07/20/2023	7.001	262,084		3,314				420,000	04/07/2023
100117265		SAINT CLOUD	FL		07/20/2023	8.074	298,080		13				388,000	04/08/2023
100117267		SARASOTA	FL		07/20/2023	8.365	576,078		111				620,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117269		APOPKA	FL		07/20/2023	8.376	169,450		(22)				287,000	04/08/2023
100117270		PHILADELPHIA	PA		07/20/2023	7.375	104,327		6				260,000	04/08/2023
100117271		ROSENBERG	TX		07/20/2023	8.209	253,484		21				350,000	04/07/2023
100117273		BIG BEAR CITY	CA		07/20/2023	8.375	281,484		(142)				381,000	04/07/2023
100117274		ROSEDALE	NY		07/20/2023	7.334	637,960		703				1,070,000	04/08/2023
100117276		ROSENBERG	TX		07/20/2023	8.084	235,900		36				295,000	04/07/2023
100117277		WARRINGTON	PA		07/20/2023	6.990	182,978		148				308,000	04/10/2023
100117279		TUSCALOOSA	AL		07/20/2023	8.500	101,709		(39)				160,000	04/07/2023
100117280		FORT LAUDERDALE	FL		07/20/2023	8.625	671,393		(18)				1,399,000	04/07/2023
100117283		ANTIOCH	TN		07/20/2023	7.875	153,363		(48)				360,000	04/08/2023
100117284		HOUSTON	TX		07/20/2023	7.000	241,822		110				496,000	04/07/2023
100117288		CHEEKTOWAGA	NY		07/20/2023	9.250	242,382		69				240,000	04/07/2023
100117289		MELBOURNE BEACH	FL		07/20/2023	9.000	2,316,423		43				3,380,000	04/07/2023
100117294		TIVERTON	RI		07/20/2023	10.500	344,811		22				550,000	04/10/2023
100117295		MANSFIELD	NJ		07/20/2023	11.750	260,909		58				367,000	04/07/2023
100117298		GROTON	CT		07/20/2023	10.500	210,007		(9)				270,000	04/08/2023
100117299		HOMESTEAD	FL		07/20/2023	11.750	168,671		(277)				197,000	04/07/2023
100117304		CHICAGO	IL		07/20/2023	6.375	783,717		8,546				1,015,000	05/18/2022
100117305		PHILADELPHIA	PA		07/20/2023	6.250	106,253		392				145,000	05/16/2022
100117306		HOUSTON	TX		07/20/2023	7.000	83,554		122				145,000	04/06/2023
100117307		EASTVALE	CA		07/20/2023	3.625	437,526		3,863				860,000	04/07/2023
100117308		PATERSON	NJ		07/20/2023	4.500	294,428		2,569				455,000	04/08/2023
100117309		MIAMI	FL		07/20/2023	5.000	104,141		527				240,000	04/08/2023
100117310		CLEARWATER	FL		07/20/2023	5.875	451,280		1,778				740,000	05/03/2022
100117311		CHINO	CA		07/20/2023	4.125	285,857		2,656				560,000	04/07/2023
100117313		CLERMONT	FL		07/20/2023	3.875	167,863		1,565				395,000	04/07/2023
100117314		LOS ANGELES	CA		07/20/2023	3.500	295,677		3,945				560,000	04/09/2023
100117315		KISSIMMEE	FL		07/20/2023	4.125	341,129		8,177				740,000	04/08/2023
100117316		LAS VEGAS	NV		07/20/2023	4.250	123,747		1,036				225,000	04/06/2023
100117317		MANASSAS	VA		07/20/2023	3.875	145,082		1,529				320,000	04/07/2023
100117318		FARMINGDALE	NY		07/20/2023	4.500	336,961		2,845				610,000	04/09/2023
100117320		POMPANO BEACH	FL		07/20/2023	5.125	261,713		1,260				670,000	04/07/2023
100117322		BAKERSFIELD	CA		07/20/2023	4.125	71,483		753				308,500	04/07/2023
100117323		LAWRENCE	KS		07/20/2023	7.750	94,049		109				181,000	04/08/2023
100117324		PAWLEYS ISLAND	SC		07/20/2023	5.500	125,316		636				350,000	04/07/2023
100117326		NEWTON	NJ		07/20/2023	5.250	155,233		467				294,000	04/10/2023
100117327		POMONA	CA		07/20/2023	8.500	231,912		1,420				480,000	05/19/2022
100117328		LAS VEGAS	NV		07/20/2023	3.875	174,558		1,198				370,000	04/06/2023
100117329		JACKSON	TN		07/20/2023	6.500	269,346		542				430,000	04/26/2023
100117330		MIAMI	FL		07/20/2023	4.750	337,192		3,871				745,000	04/09/2023
100117331		PALM SPRINGS	CA		07/20/2023	4.000	155,808		1,558				500,000	05/20/2022
100117332		PALMDALE	CA		07/20/2023	3.625	102,920		723				560,000	04/07/2023
100117333		RIALTO	CA		07/20/2023	3.740	249,382		2,012				650,000	04/07/2023
100117334		HOUSTON	TX		07/20/2023	6.250	185,016		491				350,000	04/08/2023
100117336		PATERSON	NJ		07/20/2023	4.750	269,721		2,038				345,000	04/08/2023
100117337		ORLANDO	FL		07/20/2023	4.750	97,283		603				185,000	04/08/2023
100117340		HAMPTON	GA		07/20/2023	3.750	122,066		1,186				306,000	04/08/2023
100117341		GROVETOWN	GA		07/20/2023	4.000	77,832		616				170,000	04/19/2023
100117343		NILES	MI		07/20/2023	6.500	104,497		259				162,000	05/02/2022
100117344		LOS ANGELES	CA		07/20/2023	3.625	586,018		7,841				1,150,000	04/09/2023
100117345		DALLAS	TX		07/20/2023	4.875	164,384		1,107				770,000	04/06/2023
100117346		HAIKU	HI		07/20/2023	4.625	179,810		1,538				960,000	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117348		SCOTTSDALE	AZ		07/20/2023	5.250	715,314		4,520				2,000,000	04/10/2023
100117349		GLENDALE	AZ		07/20/2023	3.625	241,680		2,283				475,000	04/09/2023
100117350		SAN DIEGO	CA		07/20/2023	4.000	106,818		1,146				315,000	04/07/2023
100117351		VALLEY SPRINGS	CA		07/20/2023	3.000	164,779		320				475,000	04/11/2023
100117352		FRESNO	CA		07/20/2023	4.875	98,395		3,881				368,560	04/07/2023
100117353		HONOLULU	HI		07/20/2023	4.625	276,824		2,374				735,000	04/07/2023
100117354		OAKLAND	CA		07/20/2023	3.750	304,012		2,556				492,000	04/10/2023
100117355		OCOEE	FL		07/20/2023	3.750	197,889		4,851				370,000	04/07/2023
100117356		OCOEE	FL		07/20/2023	4.275	232,003		5,655				398,000	04/07/2023
100117357		LOS ANGELES AREA	CA		07/20/2023	4.875	376,784		1,953				680,000	04/09/2023
100117359		CORDOVA	TN		07/20/2023	4.000	183,378		1,599				370,000	04/07/2023
100117360		MCKINNEY	TX		07/20/2023	3.875	203,498		1,057				450,000	04/07/2023
100117361		SAN LEANDRO	CA		07/20/2023	4.875	460,298		3,125				921,000	04/08/2023
100117362		KATY	TX		07/20/2023	4.375	102,737		15,590				280,000	04/07/2023
100117363		STRATFORD	CT		07/20/2023	5.875	299,158		1,439				475,000	04/07/2023
100117364		(VALLEY VILLAGE AREA)LOS ANGEL	CA		07/20/2023	4.500	354,870		6,538				1,000,000	04/09/2023
100117365		CYPRESS	TX		07/20/2023	4.625	203,033		3,629				458,000	04/09/2023
100117366		SAN JOSE	CA		07/20/2023	4.250	515,175		4,645				1,313,000	04/08/2023
100117367		DIAMOND BAR	CA		07/20/2023	4.250	362,561		3,460				965,000	04/07/2023
100117368		PIEDMONT	CA		07/20/2023	3.625	1,396,481		16,422				3,582,000	04/09/2023
100117369		ARCADIA	CA		07/20/2023	4.375	744,755		5,197				2,400,000	04/09/2023
100117370		LOS ANGELES	CA		07/20/2023	4.500	102,557		424				560,000	04/09/2023
100117371		MELISSA	TX		07/20/2023	3.875	217,506		1,288				355,000	04/09/2023
100117372		VICTORVILLE	CA		07/20/2023	6.125	358,744		814				452,000	04/07/2023
100117373		FORT WORTH	TX		07/20/2023	4.375	215,094		1,809				345,000	04/07/2023
100117374		WILSON	NC		07/20/2023	4.125	310,985		6,517				449,900	04/08/2023
100117375		NAPLES	FL		07/20/2023	4.500	125,001		2,499				379,000	04/09/2023
100117376		CORINTH	TX		07/20/2023	4.375	199,201		2,074				390,000	04/07/2023
100117377		PLANO	TX		07/20/2023	4.375	207,963		2,096				441,000	04/07/2023
100117379		LA PUENTE AREA	CA		07/20/2023	4.125	518,441		11,121				700,000	04/07/2023
100117380		PHILADELPHIA	PA		07/20/2023	4.875	98,153		2,411				151,000	04/08/2023
100117381		YORBA LINDA	CA		07/20/2023	3.875	1,011,812		7,820				2,400,000	04/08/2023
100117382		SAN JOSE	CA		07/20/2023	4.125	470,358		4,046				798,500	04/07/2023
100117383		SACRAMENTO	CA		07/20/2023	4.125	263,688		2,496				765,000	04/07/2023
100117384		HERALD	CA		07/20/2023	4.125	301,410		2,290				757,900	04/08/2023
100117385		CERRITOS	CA		07/20/2023	4.365	514,124		3,475				1,030,000	04/09/2023
100117386		CARSON	CA		07/20/2023	4.375	490,453		3,634				710,000	04/08/2023
100117387		HENDERSON	NV		07/20/2023	4.250	303,209		3,394				580,000	04/07/2023
100117388		LA MIRADA	CA		07/20/2023	4.125	504,728		3,639				980,000	04/08/2023
100117389		REDONDO BEACH	CA		07/20/2023	4.500	307,608		15,600				830,000	04/09/2023
100117390		LONG BEACH	CA		07/20/2023	4.250	376,914		2,838				670,000	04/09/2023
100117391		KATY	TX		07/20/2023	4.000	243,856		2,244				550,000	04/07/2023
100117392		PHOENIX	AZ		07/20/2023	4.250	218,062		1,742				355,000	04/07/2023
100117393		LOS ANGELES	CA		07/20/2023	4.625	707,182		7,440				1,790,000	04/09/2023
100117394		LAKE ARROWHEAD	CA		07/20/2023	4.500	424,685		3,635				746,000	04/08/2023
100117395		LAS VEGAS	NV		07/20/2023	4.125	336,559		7,174				542,000	04/06/2023
100117396		(RESEDA AREA) LOS ANGELES	CA		07/20/2023	6.500	691,214		6,466				1,040,000	04/08/2023
100117398		FRESNO	CA		07/20/2023	4.375	190,616		1,061				463,000	04/07/2023
100117399		DALY CITY	CA		07/20/2023	4.875	746,115		4,013				910,000	04/07/2023
100117400		GARDEN GROVE	CA		07/20/2023	4.250	262,709		4,906				867,000	04/08/2023
100117401		LYNWOOD	CA		07/20/2023	5.750	463,356		6,658				580,000	04/09/2023
100117402		CHINO	CA		07/20/2023	6.250	669,459		6,668				855,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117403		SAN MARCOS	TX		07/20/2023	4.000	173,021		4,896				339,900	04/07/2023
100117404		BEVERLY HILLS	CA		07/20/2023	4.375	754,381		5,459				2,240,000	04/09/2023
100117405		OAKLAND	CA		07/20/2023	4.750	232,154		1,601				710,000	04/08/2023
100117406		FRESNO	CA		07/20/2023	5.875	208,227		526				296,080	04/07/2023
100117407		CARSON	CA		07/20/2023	5.750	448,166		1,179				603,000	04/08/2023
100117408		HOUSTON	TX		07/20/2023	3.875	112,425		1,151				330,000	04/07/2023
100117410		RICHMOND	TX		07/20/2023	4.250	169,581		1,495				334,000	04/07/2023
100117411		SAN RAMON	CA		07/20/2023	3.375	773,033		11,002				3,528,000	04/07/2023
100117412		ANAHEIM	CA		07/20/2023	4.375	416,980		2,655				800,000	04/08/2023
100117413		IRVINE	CA		07/20/2023	3.375	545,674		5,319				1,700,000	04/07/2023
100117414		UPLAND	CA		07/20/2023	5.250	506,545		1,894				789,000	04/07/2023
100117415		ONTARIO	CA		07/20/2023	3.875	355,695		3,076				633,000	04/07/2023
100117416		BALDWIN PARK	CA		07/20/2023	3.750	243,909		2,868				530,000	04/09/2023
100117418		FONTANA	CA		07/20/2023	4.500	385,576		2,228				600,000	04/08/2023
100117419		FLUSHING	NY		07/20/2023	5.990	1,222,828		15,348				1,928,000	04/08/2023
100117420		ONTARIO	CA		07/20/2023	6.250	521,309		737				695,000	04/07/2023
100117421		BAYONNE	NJ		07/20/2023	6.375	514,591		1,168				535,000	04/09/2023
100117422		WOODSIDE	NY		07/20/2023	5.625	702,797		10,946				1,037,000	04/08/2023
100117423		PHILADELPHIA	PA		07/20/2023	6.750	196,795		544				250,000	04/08/2023
100117424		WATERBURY	CT		07/20/2023	5.750	86,162		269				260,000	04/08/2023
100117426		ORLANDO	FL		07/20/2023	4.750	416,448		7,396				616,500	04/07/2023
100117430		CATHEDRAL CITY	CA		07/20/2023	6.625	143,556		86				659,000	04/07/2023
100117431		ELK GROVE	CA		07/20/2023	6.500	330,349		544				550,950	04/07/2023
100117433		WASHINGTON	DC		07/20/2023	7.334	352,152		24				487,000	04/17/2023
100117435		MIAMI	FL		07/20/2023	6.625	289,688		439				420,000	04/08/2023
100117436		DESTIN	FL		07/20/2023	6.750	252,731		223				360,000	04/07/2023
100117437		DORAL	FL		07/20/2023	7.500	214,194		(28)				444,445	04/08/2023
100117438		ALTADENA	CA		07/20/2023	6.874	874,860		(987)				1,190,000	04/09/2023
100117439		ELLENWOOD	GA		07/20/2023	7.250	98,301		86				180,000	04/07/2023
100117440		LANCASTER	CA		07/20/2023	6.125	286,854		572				440,000	04/07/2023
100117442		LAS VEGAS	NV		07/20/2023	6.625	170,286		195				375,000	04/06/2023
100117443		NEWARK	NJ		07/20/2023	9.990	458,857		643				710,000	04/10/2023
100117444		MYRTLE BEACH	SC		07/20/2023	8.125	233,045		45				305,000	04/07/2023
100117445		DANBURY	CT		07/20/2023	10.125	329,530		106				437,500	04/09/2023
100117446		BUCHANAN	NY		07/20/2023	8.250	288,365		324				373,000	04/10/2023
100117451		OAKLAND	CA		07/20/2023	7.250	327,628		349				537,000	04/09/2023
100117452		LOS ANGELES (ENCINO AREA)	CA		07/20/2023	7.875	636,552		633				880,000	04/07/2023
100117456		DESERT HOT SPRINGS	CA		07/20/2023	9.250	388,890		(57)				445,000	04/07/2023
100117458		LOMPOC	CA		07/20/2023	6.625	94,731		55				345,000	04/07/2023
100117459		UNION CITY	CA		07/20/2023	7.125	741,434		43				753,000	04/06/2023
100117460		MONTEREY	CA		07/20/2023	6.667	1,799,316		981				2,370,000	04/08/2023
100117461		PALM SPRINGS	CA		07/20/2023	7.865	667,438		631				995,000	04/07/2023
100117462		SPARKS	NV		07/20/2023	6.875	409,559		203				540,000	04/07/2023
100117463		BELLEAIR	FL		07/20/2023	6.709	421,439		407				720,000	04/07/2023
100117464		MILTON	FL		07/20/2023	7.800	152,407		11				240,000	04/07/2023
100117465		ATLANTIC CITY	NJ		07/20/2023	7.975	226,690		(66)				164,000	04/08/2023
100117468		COLUMBUS	OH		07/20/2023	6.825	115,531		81				157,000	04/08/2023
100117469		PENSACOLA	FL		07/20/2023	8.000	110,671		8				190,000	04/08/2023
100117470		LOCUST GROVE	GA		07/20/2023	8.125	438,868		1,010				610,000	04/09/2023
100117472		COLUMBUS	OH		07/20/2023	6.825	107,425		86				114,000	04/08/2023
100117473		COLUMBUS	OH		07/20/2023	6.750	119,986		100				136,000	04/08/2023
100117474		SAVANNAH	GA		07/20/2023	7.625	280,797		(43)				520,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117475		CENTRAL ISLIP	NY		07/20/2023	8.850	317,624		2,619				478,000	04/07/2023
100117476		GOBLES	MI		07/20/2023	8.300	559,618		(72)				774,000	04/10/2023
100117477		ASHEVILLE	NC		07/20/2023	7.375	424,596		4,034				555,000	04/07/2023
100117478		OCEAN CITY	MD		07/20/2023	7.125	224,721		73				340,000	04/08/2023
100117479		KINGSTON	NY		07/20/2023	7.625	349,058		134				450,000	04/07/2023
100117480		CENTEREACH	NY		07/20/2023	7.375	488,815		264				712,000	04/08/2023
100117481		GULF SHORES	AL		07/20/2023	7.875	372,085		49				490,000	04/14/2023
100117482		FORT WALTON BEACH	FL		07/20/2023	8.175	206,078		(135)				430,000	04/09/2023
100117483		GOULDSBORO	PA		07/20/2023	7.575	210,489		(12)				253,000	04/10/2023
100117484		SEVIERVILLE	TN		07/20/2023	7.475	836,790		1,734				1,238,250	04/08/2023
100117485		LEXINGTON	KY		07/20/2023	7.575	901,725		93				1,800,000	04/11/2023
100117487		DESTIN	FL		07/20/2023	7.975	570,260		(274)				692,000	04/10/2023
100117488		GAINESVILLE	GA		07/20/2023	7.800	686,582		(21)				900,000	04/10/2023
100117489		POCONO LAKE	PA		07/20/2023	7.900	207,112		51				262,500	04/13/2023
100117490		LOVELAND	CO		07/20/2023	7.250	503,985		2,603				625,000	04/07/2023
100117491		CORAL GABLES	FL		07/20/2023	7.125	2,301,542		3,228				6,500,000	04/07/2023
100117492		NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023	7.250	1,105,149		952				1,325,000	04/06/2023
100117493		LAS VEGAS	NV		07/20/2023	6.375	102,316		132				736,000	04/06/2023
100117494		HELENA	MT		07/20/2023	7.749	310,146		109				400,000	04/09/2023
100117495		CARSON	CA		07/20/2023	6.375	182,453		373				630,000	04/09/2023
100117497		SANFORD	FL		07/20/2023	7.999	278,314		191				330,000	04/07/2023
100117498		BRADENTON	FL		07/20/2023	6.999	178,359		22				299,000	04/08/2023
100117499		WESTBURY	NY		07/20/2023	7.374	406,411		420				499,000	04/08/2023
100117500		BAY HARBOR ISLANDS	FL		07/20/2023	6.625	319,123		362				380,000	04/07/2023
100117503		KISSIMMEE	FL		07/20/2023	8.251	155,277		1,228				225,900	04/08/2023
100117504		POMPANO BEACH	FL		07/20/2023	6.500	159,020		55				225,000	04/07/2023
100117505		OAK LAWN	IL		07/20/2023	6.625	257,309		339				370,000	04/08/2023
100117509		PALMDALE	CA		07/20/2023	6.126	154,501		309				245,000	04/08/2023
100117510		PINECREST	FL		07/20/2023	6.375	585,239		1,185				1,264,000	04/07/2023
100117511		BARSTOW	CA		07/20/2023	7.375	188,642		(14)				279,700	04/10/2023
100117513		WINTER HAVEN	FL		07/20/2023	8.125	218,720		152				328,000	04/08/2023
100117518		MIAMI	FL		07/20/2023	6.167	180,318		392				395,000	04/10/2023
100117520		HAINES CITY	FL		07/20/2023	7.125	264,511		164				408,000	04/08/2023
100117521		KISSIMMEE	FL		07/20/2023	7.875	239,196		152				330,000	04/08/2023
100117522		GALVESTON	TX		07/20/2023	7.750	238,273		112				340,000	04/08/2023
100117524		LAS VEGAS	NV		07/20/2023	8.000	216,809		101				310,000	04/07/2023
100117525		SAN DIEGO	CA		07/20/2023	6.751	292,059		84				594,000	04/10/2023
100117526		STANWOOD	WA		07/20/2023	7.740	409,291		34				785,000	04/09/2023
100117527		HENDERSON	NV		07/20/2023	6.875	1,832,596		683				2,085,000	04/07/2023
100117528		EL CAJON	CA		07/20/2023	6.500	549,573		398				643,000	04/08/2023
100117529		LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023	9.250	1,180,363		679				1,380,000	04/07/2023
100117530		FRESNO	CA		07/20/2023	7.125	153,636		145				306,440	04/07/2023
100117531		STOCKTON	CA		07/20/2023	6.500	134,241		374				365,000	04/09/2023
100117532		SAN JOSE	CA		07/20/2023	6.250	934,335		9,007				1,439,000	04/08/2023
100117533		REDONDO BEACH	CA		07/20/2023	6.500	1,089,822		1,969				2,798,000	04/08/2023
100117534		PERRIS	CA		07/20/2023	6.875	361,153		206				456,900	04/10/2023
100117535		CHICAGO	IL		07/20/2023	6.875	188,889		183				293,000	04/07/2023
100117536		FOUNTAIN VALLEY	CA		07/20/2023	6.500	394,834		7,635				1,302,000	04/07/2023
100117537		CLARKSVILLE	TN		07/20/2023	6.500	144,751		225				210,000	04/07/2023
100117538		FREMONT	CA		07/20/2023	6.250	1,589,145		1,858				2,435,000	04/09/2023
100117539		HIGHLAND	CA		07/20/2023	6.750	270,647		273				499,000	04/08/2023
100117540		PALMDALE	CA		07/20/2023	7.500	216,397		114				555,000	04/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117541		(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	7.375	730,062		578				912,000	04/07/2023
100117543		JACKSONVILLE	OR		07/20/2023	6.250	1,110,888		2,248				1,620,000	04/07/2023
100117545		GARDEN GROVE	CA		07/20/2023	6.125	572,337		907				925,000	04/07/2023
100117546		PASADENA	CA		07/20/2023	6.625	579,891		4,627				935,000	04/09/2023
100117547		SAN JOSE	CA		07/20/2023	6.250	484,005		1,256				854,000	04/08/2023
100117548		HUNTINGTON BEACH	CA		07/20/2023	6.375	689,052		3,945				1,415,000	04/07/2023
100117549		ROUND ROCK	TX		07/20/2023	6.875	297,154		2,267				450,000	04/07/2023
100117550		MORENO VALLEY	CA		07/20/2023	6.625	367,132		330				520,000	04/07/2023
100117552		HUNTINGTON BEACH	CA		07/20/2023	6.125	560,620		1,220				1,200,000	04/07/2023
100117553		SAN JOSE	CA		07/20/2023	6.750	842,092		950				1,511,000	04/07/2023
100117554		JURUPA VALLEY	CA		07/20/2023	6.750	456,406		255				650,000	04/07/2023
100117556		STOCKTON	CA		07/20/2023	8.625	474,790		191				565,000	04/09/2023
100117557		MARYSVILLE	WA		07/20/2023	7.000	298,785		237				435,000	04/07/2023
100117558		INDIANAPOLIS	IN		07/20/2023	8.625	196,331		(90)				238,000	04/10/2023
100117559		LOS ANGELES (ARLETA AREA)	CA		07/20/2023	8.625	447,745		(134)				660,000	04/09/2023
100117560		MYRTLE BEACH	SC		07/20/2023	8.000	118,383		(41)				163,000	04/10/2023
100117561		STUART	FL		07/20/2023	9.500	138,324		(56)				205,000	04/10/2023
100117562		ALTAMONTE SPRINGS	FL		07/20/2023	9.625	281,835		(37)				335,000	04/07/2023
100117563		CHANDLER	AZ		07/20/2023	11.210	268,775		(153)				435,000	04/07/2023
100117564		MIAMI	FL		07/20/2023	8.000	449,472		(97)				580,000	04/07/2023
100117565		CYPRESS	TX		07/20/2023	7.500	465,335		(33)				590,000	04/07/2023
100117566		SPRING	TX		07/20/2023	10.125	562,250		(27)				500,000	04/07/2023
100117567		KISSIMMEE	FL		07/20/2023	8.125	388,851		5				558,000	04/08/2023
100117568		SALINAS	CA		07/20/2023	6.000	539,805		1,009				785,000	04/07/2023
100117569		DAVENPORT	FL		07/20/2023	7.375	146,172		695				298,000	04/07/2023
100117570		WINTER HAVEN	FL		07/20/2023	9.615	255,944		(31)				300,000	04/08/2023
100117571		SUNRISE	FL		07/20/2023	5.875	280,942		908				425,000	04/07/2023
100117572		SUNNYVALE	CA		07/20/2023	5.750	1,057,310		11,872				1,402,000	04/07/2023
100117573		WESTLAKE VILLAGE	CA		07/20/2023	5.750	707,885		1,845				1,390,000	04/09/2023
100117574		SAN BERNARDINO	CA		07/20/2023	5.625	67,591		4,613				430,000	04/08/2023
100117575		DALY CITY	CA		07/20/2023	8.000	868,417		2,331				1,100,000	04/07/2023
100117579		LOS ANGELES	CA		07/20/2023	6.375	405,321		512				940,000	04/09/2023
100117580		(ARLETA AREA)LOS ANGELES	CA		07/20/2023	6.875	396,490		2,682				820,000	04/09/2023
100117581		KISSIMMEE	FL		07/20/2023	7.000	408,745		2,553				588,000	04/08/2023
100117582		DES PLAINES	IL		07/20/2023	6.875	237,949		105				429,000	04/07/2023
100117583		SAN DIEGO	CA		07/20/2023	7.125	457,848		2,773				698,000	04/10/2023
100117584		HERRIMAN	UT		07/20/2023	7.750	291,843		(80)				375,000	04/08/2023
100117585		ANTIOCH	CA		07/20/2023	7.125	541,559		3,091				660,000	04/10/2023
100117586		LA PORTE	TX		07/20/2023	6.875	172,070		1,088				295,000	04/09/2023
100117587		ATHERTON	CA		07/20/2023	7.000	2,947,480		340				4,800,000	04/07/2023
100117588		KATY	TX		07/20/2023	7.000	219,747		1,748				495,000	04/07/2023
100117589		ORLANDO	FL		07/20/2023	6.875	353,653		2,543				710,000	04/07/2023
100117590		KATY	TX		07/20/2023	6.875	195,023		1,295				390,000	04/07/2023
100117591		GAITHERSBURG	MD		07/20/2023	6.875	332,882		2,098				650,000	04/07/2023
100117592		COLONIAL HEIGHTS	VA		07/20/2023	7.375	53,259		203				201,000	04/08/2023
100117593		HAINES CITY	FL		07/20/2023	7.500	202,712		(136)				393,000	04/08/2023
100117594		KIRKLAND	WA		07/20/2023	7.625	1,624,263		7,070				2,530,000	04/08/2023
100117597		LAKEWOOD	WA		07/20/2023	7.500	234,017		1,062				445,000	04/06/2023
100117599		ELLICOTT CITY	MD		07/20/2023	7.500	294,486		41				525,000	04/08/2023
100117601		SEVIERVILLE	TN		07/20/2023	8.450	250,260		(136)				350,000	04/08/2023
100117602		COCOA BEACH	FL		07/20/2023	7.475	559,666		(77)				833,000	04/08/2023
100117603		LOUISVILLE	KY		07/20/2023	7.950	188,342		(78)				278,000	04/08/2023

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100117604		ST. AUGUSTINE	FL		07/20/2023	8.475	226,025		(178)				315,000	04/11/2023
100117605		SURF CITY	NC		07/20/2023	7.775	364,819		(73)				560,000	04/07/2023
100117606		ELLIJAY	GA		07/20/2023	8.775	210,054		(198)				250,000	04/07/2023
100117607		MANCHESTER	NH		07/20/2023	8.459	432,153		113				579,000	04/07/2023
100117608		GARDEN GROVE	CA		07/20/2023	7.375	390,940		83				1,555,000	04/07/2023
100117609		MYRTLE BEACH	SC		07/20/2023	8.250	306,968		34				470,000	04/07/2023
100117611		PORTER	TX		07/20/2023	8.375	295,725		(57)				424,000	04/07/2023
100117612		BOCA RATON	FL		07/20/2023	8.365	112,770		(27)				180,000	04/09/2023
100117613		CONROE	TX		07/20/2023	8.500	325,060		(26)				470,000	04/07/2023
100117614		BOCA RATON	FL		07/20/2023	8.500	237,699		(78)				365,000	04/09/2023
100117615		SPRING	TX		07/20/2023	8.500	367,901		(49)				435,000	04/07/2023
100117616		SAN ANTONIO	TX		07/20/2023	8.375	85,488		(3,680)				328,000	04/07/2023
100117617		CHARLOTTE	NC		07/20/2023	8.334	275,608		(78)				340,000	04/07/2023
100117619		CONROE	TX		07/20/2023	7.709	108,467		19				203,000	04/07/2023
100117620		GAINESVILLE	GA		07/20/2023	6.990	151,407		136				385,000	04/10/2023
100117623		MYRTLE BEACH	SC		07/20/2023	8.250	192,081		(102)				275,000	04/09/2023
100117624		ORLANDO	FL		07/20/2023	7.990	150,435		(21)				215,000	04/08/2023
100117628		WOODBRIDGE	VA		07/20/2023	8.250	129,276		(60)				190,000	04/09/2023
100117631		RICHMOND	CA		07/20/2023	10.875	621,662		(50)				1,110,000	04/08/2023
100117632		TUCSON	AZ		07/20/2023	10.625	302,017		(128)				374,000	04/07/2023
100117634		FRESH MEADOWS	NY		07/20/2023	10.375	418,600		(3)				520,000	04/08/2023
100117635		PORTAGE	IN		07/20/2023	9.875	259,015		180				375,000	04/07/2023
100117636		WATERBURY	CT		07/20/2023	8.875	133,195		(1)				165,000	04/07/2023
100117639		MASTIC	NY		07/20/2023	10.875	265,788		139				352,000	04/10/2023
100117640		PANAMA CITY BEACH	FL		07/20/2023	9.625	808,823		196				1,075,000	04/10/2023
100117643		ORLANDO	FL		07/20/2023	9.625	106,180		(23)				155,000	04/08/2023
100117646		KISSIMMEE	FL		07/20/2023	10.000	200,809		(31)				280,000	04/07/2023
100117649		OXNARD	CA		07/20/2023	9.125	533,126		(240)				689,000	04/06/2023
100117650		OCALA	FL		07/20/2023	9.875	102,041		(7)				136,000	04/07/2023
100117651		PARKLAND	FL		07/20/2023	11.000	722,455		(90)				910,000	04/07/2023
100117652		NEW BRAUNFELS	TX		07/20/2023	9.750	223,324		(112)				285,000	04/12/2023
100117653		SAN FRANCISCO	CA		07/20/2023	10.875	466,060		(28)				720,000	04/08/2023
100117654		HOUSTON	TX		07/20/2023	9.000	241,248		13				310,000	04/07/2023
100117655		MYRTLE BEACH	SC		07/20/2023	9.750	149,243		(50)				186,000	04/07/2023
100117656		BONITA SPRINGS	FL		07/20/2023	10.250	446,823		14				600,000	04/07/2023
100117657		NASHVILLE	TN		07/20/2023	8.334	277,538		5				440,000	04/08/2023
100117658		LAS VEGAS	NV		07/20/2023	9.500	202,753		(115)				270,000	04/07/2023
100117659		DAYTONA BEACH SHORES	FL		07/20/2023	7.625	139,637		(43)				258,000	04/10/2023
100117661		HILLSBORO	OR		07/20/2023	9.750	311,933		(8)				475,000	04/08/2023
100117662		LAFAYETTE	CA		07/20/2023	6.750	1,462,110		394				3,150,000	04/08/2023
100117663		ORLANDO	FL		07/20/2023	7.750	279,958		(87)				347,000	04/07/2023
100117664		BEAUMONT	CA		07/20/2023	10.375	408,765		(65)				435,000	04/07/2023
100117666		HESPERIA	CA		07/20/2023	9.990	221,732		(166)				439,000	04/07/2023
100117668		BUENA PARK	CA		07/20/2023	9.375	1,778,586		30				2,245,000	04/06/2023
100117669		LITTLETON	CO		07/20/2023	7.100	364,247		31				620,000	04/07/2023
100117671		SALEM	OR		07/20/2023	10.500	306,162		(117)				388,000	04/07/2023
100117673		HILTON HEAD ISLAND	SC		07/20/2023	8.100	253,475		(98)				310,000	04/07/2023
100117674		LIBERTY	NY		07/20/2023	7.800	100,675		7				155,000	04/11/2023
100117675		GATLINBURG	TN		07/20/2023	7.325	417,305		13				542,000	04/07/2023
100117676		KISSIMMEE	FL		07/20/2023	7.725	705,565						800,000	04/07/2023
100117677		WEST DES MOINES	IA		07/20/2023	8.125	429,061		(156)				574,000	04/08/2023
100117678		DAVENPORT	FL		07/20/2023	7.725	529,729		24				722,000	04/08/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117679		PHILADELPHIA	PA		07/20/2023	8.600	138,113		(67)				120,000	04/08/2023
100117680		HANFORD	CA		07/20/2023	7.975	219,813		(24)				270,000	04/07/2023
100117681		DURANGO	CO		07/20/2023	7.275	351,181		3,337				515,000	04/10/2023
100117682		WICHITA	KS		07/20/2023	8.725	127,034		(113)				160,000	04/10/2023
100117683		TAMPA	FL		07/20/2023	7.475	335,800		36				455,000	04/07/2023
100117684		RIVERHEAD	NY		07/20/2023	7.850	209,747		(28)				420,000	04/07/2023
100117685		NAPERVILLE	IL		07/20/2023	5.750	235,107		3,212				380,000	04/08/2023
100117686		DAVENPORT	FL		07/20/2023	6.125	329,602		3,228				630,000	04/08/2023
100117687		WOODLAND PARK	NJ		07/20/2023	6.875	332,275		240				420,000	04/07/2023
100117688		CLERMONT	FL		07/20/2023	5.750	301,870		3,667				520,000	04/07/2023
100117689		CYPRESS	TX		07/20/2023	6.250	349,573		3,542				550,000	04/08/2023
100117690		ALLEN	TX		07/20/2023	5.750	205,688		2,403				395,000	04/07/2023
100117691		DAVENPORT	FL		07/20/2023	6.250	365,474		786				975,000	04/10/2023
100117692		COLUMBIA	SC		07/20/2023	5.750	130,123		2,554				233,000	04/07/2023
100117693		SANTA CLARITA	CA		07/20/2023	6.500	281,913		216				616,000	04/07/2023
100117694		WEST HARTFORD	CT		07/20/2023	5.750	229,221		587				320,000	04/08/2023
100117695		CLERMONT	FL		07/20/2023	6.250	312,795		3,127				484,000	04/07/2023
100117698		MARATHON	FL		07/20/2023	6.750	2,377,651		17,674				4,800,000	04/10/2023
100117699		LONG BEACH	CA		07/20/2023	5.750	327,446		1,331				570,000	04/07/2023
100117700		CALIMESA	CA		07/20/2023	5.750	399,059		1,218				670,000	04/08/2023
100117701		CIBOLO	TX		07/20/2023	6.250	237,972		698				510,000	04/07/2023
100117702		RENTON	WA		07/20/2023	5.875	49,286		16,023				1,000,000	04/10/2023
100117703		ELK GROVE	CA		07/20/2023	5.750	315,196		684				700,000	04/07/2023
100117704		STOCKTON	CA		07/20/2023	6.750	316,542		315				368,000	04/07/2023
100117705		PASADENA	CA		07/20/2023	5.875	382,266		834				1,415,000	04/09/2023
100117706		RIVERTON	UT		07/20/2023	6.500	237,925		286				425,000	04/08/2023
100117707		ROSEMEAD	CA		07/20/2023	5.875	268,536		744				925,000	04/09/2023
100117708		PALMDALE	CA		07/20/2023	5.875	274,542		488				550,000	04/08/2023
100117710		KATY	TX		07/20/2023	5.875	240,539		4,070				565,000	04/07/2023
100117711		PALMDALE AREA	CA		07/20/2023	7.375	453,861		152				440,000	04/08/2023
100117712		LOS ANGELES	CA		07/20/2023	6.250	201,377		237				975,000	04/09/2023
100117713		AREA OF ARLETA LOS ANGELES	CA		07/20/2023	6.875	707,919		445				790,000	04/09/2023
100117714		TEMECULA	CA		07/20/2023	6.875	580,987		553				840,000	04/07/2023
100117715		ELK GROVE	CA		07/20/2023	5.875	151,961		453				609,000	04/07/2023
100117716		ORANGE	CA		07/20/2023	7.000	424,371		412				905,000	04/07/2023
100117717		(GRANADA HILLS AREA) LOS ANGEL	CA		07/20/2023	5.875	604,263		1,388				1,020,000	04/06/2023
100117718		ENGLEWOOD CLIFFS	NJ		07/20/2023	7.000	507,478		3,150				1,669,000	04/09/2023
100117719		ESCONDIDO	CA		07/20/2023	8.625	680,390		(97)				790,000	04/07/2023
100117720		PLANO	TX		07/20/2023	7.000	292,381		178				630,000	04/07/2023
100117721		BROWNSVILLE	TX		07/20/2023	7.125	147,197		49				233,500	04/07/2023
100117723		CASTRO VALLEY	CA		07/20/2023	7.375	704,172		15				837,000	04/07/2023
100117724		ROUND ROCK	TX		07/20/2023	7.125	375,294		298				610,000	04/07/2023
100117725		WEST COVINA	CA		07/20/2023	7.125	367,949		56				805,000	04/07/2023
100117726		CORAL SPRINGS	FL		07/20/2023	7.250	507,785		2,783				800,000	04/07/2023
100117727		SAN LEANDRO	CA		07/20/2023	7.000	563,308		3,452				773,000	04/08/2023
100117728		WEST VALLEY CITY	UT		07/20/2023	7.125	189,900		126				340,000	04/10/2023
100117729		LOS ANGELES	CA		07/20/2023	7.125	2,435,764		714				2,700,000	04/08/2023
100117730		LUBBOCK	TX		07/20/2023	5.875	143,772		354				214,000	04/07/2023
100117731		FRISCO	TX		07/20/2023	5.875	319,954		3,895				555,000	04/07/2023
100117732		SUGAR LAND	TX		07/20/2023	5.875	365,713		1,135				880,000	04/07/2023
100117733		PHILADELPHIA	PA		07/20/2023	7.525	263,634		2,258				276,000	04/08/2023
100117735		MELISSA	TX		07/20/2023	6.750	234,279		377				535,000	04/09/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117736		PACIFICA	CA		07/20/2023	6.880	749,125		451				1,140,000	04/07/2023
100117737		MAGNOLIA	TX		07/20/2023	8.750	249,566		(1,602)				424,000	04/10/2023
100117738		AUSTIN	TX		07/20/2023	8.025	336,521		(148)				335,000	04/07/2023
100117739		PHILADELPHIA	PA		07/20/2023	7.550	175,587		3				202,000	04/08/2023
100117741		SUWANEE	GA		07/20/2023	6.865	573,753		3,811				1,035,000	04/07/2023
100117742		YORKVILLE	IL		07/20/2023	7.125	176,397		1,078				349,000	04/10/2023
100117743		TAMPA	FL		07/20/2023	7.875	542,581		2,020				820,000	04/07/2023
100117745		ORANGE	CA		07/20/2023	7.125	385,419		202				505,000	04/08/2023
100117746		ELK GROVE	CA		07/20/2023	7.250	336,768		193				515,000	04/07/2023
100117747		KATY	TX		07/20/2023	8.250	246,563		(143)				294,000	04/07/2023
100117748		MIAMI	FL		07/20/2023	7.125	113,183		127				270,000	04/07/2023
100117750		MIAMI	FL		07/20/2023	7.375	1,033,871		846				2,500,000	04/09/2023
100117752		SAINT CLOUD	FL		07/20/2023	7.500	378,353		1,628				607,000	04/08/2023
100117754		LOS ANGELES	CA		07/20/2023	9.250	531,978		(32)				695,000	04/09/2023
100117756		BUFORD	GA		07/20/2023	7.875	426,832		(155)				620,000	04/07/2023
100117757		BATON ROUGE	LA		07/20/2023	7.125	608,148		3,696				889,000	04/10/2023
100117758		MERIDIAN	ID		07/20/2023	6.875	401,083		2,694				635,000	04/07/2023
100117759		BUFORD	GA		07/20/2023	7.750	323,964		(124)				500,000	04/07/2023
100117760		LAKELAND	FL		07/20/2023	7.250	314,731		1,751				433,000	04/08/2023
100117761		LAGUNA NIGUEL	CA		07/20/2023	7.250	1,953,346		10,542				4,395,000	04/07/2023
100117762		NORTHRIDGE	CA		07/20/2023	7.750	2,376,011		(290)				3,225,000	04/10/2023
100117763		FRIDLEY	MN		07/20/2023	7.875	287,309		1,027				376,000	04/08/2023
100117766		ARLINGTON	TX		07/20/2023	8.125	231,015		29				310,000	04/10/2023
100117767		SEATTLE	WA		07/20/2023	8.250	636,101		1,416				915,000	04/10/2023
100117769		FULSHEAR	TX		07/20/2023	8.000	349,285		1,001				528,000	04/07/2023
100117770		RENTON	WA		07/20/2023	8.750	439,944		374				665,000	04/10/2023
100117771		FAIRFAX	VA		07/20/2023	9.000	740,238		74				930,000	04/08/2023
100117772		NORTH BRUNSWICK	NJ		07/20/2023	8.500	256,815		224				345,000	04/08/2023
100117773		ROSEMEAD	CA		07/20/2023	8.500	646,257		809				900,000	04/09/2023
100117775		(WEST HILLLS AREA) LOS ANGELES	CA		07/20/2023	8.625	903,262		(141)				995,000	04/06/2023
100117776		FORT WALTON BEACH	FL		07/20/2023	7.500	186,139		(45)				410,000	04/09/2023
100117777		NEW CANEY	TX		07/20/2023	7.000	156,542		1,069				260,000	04/07/2023
100117778		BELLEVUE	WA		07/20/2023	8.375	592,977		1,003				880,000	04/07/2023
100117779		BAKERSFIELD	CA		07/20/2023	8.125	301,311		727				441,000	04/07/2023
100117781		FISHERS	IN		07/20/2023	7.250	379,809		1,651				640,000	04/08/2023
100117782		RICHMOND	TX		07/20/2023	8.000	402,437		155				565,000	04/07/2023
100117783		TORRANCE	CA		07/20/2023	7.250	165,562		900				375,000	04/08/2023
100117784		MIAMI	FL		07/20/2023	7.375	319,873		225				760,000	04/09/2023
100117787		GARDENA	CA		07/20/2023	7.250	145,688		797				370,000	04/07/2023
100117790		ALAMEDA	CA		07/20/2023	8.625	454,853		285				625,900	04/08/2023
100117791		SONOMA	CA		07/20/2023	7.240	1,039,711		5,453				1,420,000	04/09/2023
100117792		EDMOND	OK		07/20/2023	7.250	170,684		981				274,000	04/07/2023
100117793		SANTA CLARITA AREA	CA		07/20/2023	8.375	542,791		774				825,000	04/10/2023
100117794		UPPER DARBY	PA		07/20/2023	8.375	203,491		797				335,000	04/08/2023
100117795		NORTH HILLS AREA CITY OF LOS	CA		07/20/2023	7.625	544,251		2,302				705,000	04/07/2023
100117797		GREENVILLE	TX		07/20/2023	8.500	206,224		24				295,000	04/07/2023
100117798		LOS ANGELES	CA		07/20/2023	7.125	266,645		1,561				630,000	04/09/2023
100117799		GREENVILLE	TX		07/20/2023	8.500	223,468		235				295,000	04/07/2023
100117801		NAPA	CA		07/20/2023	8.125	1,195,969		2,750				1,530,000	04/07/2023
100117804		FRESNO	CA		07/20/2023	7.375	399,378		245				564,120	04/07/2023
100117805		ROWLAND HEIGHTS	CA		07/20/2023	6.875	442,590		2,907				893,000	04/08/2023
100117806		KATY	TX		07/20/2023	8.000	226,877		649				300,000	04/08/2023

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100117807		PEORIA	AZ		07/20/2023	7.500	296,019		154				384,000	04/08/2023
100117808		LOGANVILLE	GA		07/20/2023	8.000	203,930		2				275,000	04/10/2023
100117810		RANDOLPH	MA		07/20/2023	7.375	331,213		1,697				505,000	04/08/2023
100117812		WASHINGTON	NC		07/20/2023	7.375	177,141		62				245,900	04/10/2023
100117814		DESTIN	FL		07/20/2023	7.625	252,578		150				335,000	04/10/2023
100117816		SAN LEANDRO	CA		07/20/2023	7.125	742,477		4,342				828,000	04/08/2023
100117820		JAMAICA	NY		07/20/2023	9.125	480,436		(49)				595,000	04/09/2023
100117822		MORAN	WY		07/20/2023	8.500	1,027,416		(100)				2,350,000	07/20/2023
100117823		CENTRAL ISLIP	NY		07/20/2023	9.625	288,035		84				440,000	04/07/2023
100117824		KISSIMMEE	FL		07/20/2023	8.834	235,758		(12)				330,000	04/08/2023
100117826		SAN DIEGO	CA		07/20/2023	9.250	367,442		(177)				505,000	04/07/2023
100117827		DAVENPORT	FL		07/20/2023	9.084	278,499		44				391,000	04/08/2023
100117828		EAST BRUNSWICK	NJ		07/20/2023	10.000	399,480		33				525,000	04/09/2023
100117831		PEMBROKE PARK	FL		07/20/2023	11.990	92,808		(31)				130,000	04/07/2023
100117833		HOUSTON	TX		07/20/2023	9.917	135,051		(58)				195,000	04/07/2023
100117834		CLEARWATER	FL		07/20/2023	10.750	283,795		35				335,000	04/09/2023
100117836		MIAMI	FL		07/20/2023	10.125	1,568,157						2,100,000	04/08/2023
100117837		PORT SAINT LUCIE	FL		07/20/2023	9.250	300,417		(28)				414,000	04/10/2023
100117839		HOUSTON	TX		07/20/2023	10.500	137,650		(70)				210,000	04/07/2023
100117840		LOS ANGELES	CA		07/20/2023	10.250	1,025,933		146				1,520,000	04/09/2023
100117841		SUGAR LAND	TX		07/20/2023	10.600	275,617		(4)				365,000	04/07/2023
100117842		KATY	TX		07/20/2023	8.875	411,171		(126)				542,000	04/07/2023
100117843		DAVENPORT	FL		07/20/2023	9.250	418,831		(117)				525,000	04/07/2023
100117844		ROHNERT PARK	CA		07/20/2023	7.490	581,194		(236)				780,000	04/08/2023
100117846		MOUNT KISCO	NY		07/20/2023	10.250	442,477		340				615,000	04/07/2023
100117847		KATY	TX		07/20/2023	9.750	281,475		(35)				360,000	04/07/2023
100117848		CEDAR RAPIDS	IA		07/20/2023	11.100	119,037		(99)				175,000	04/10/2023
100117849		FULSHEAR	TX		07/20/2023	9.625	398,704		(166)				660,000	04/08/2023
100117850		ORLANDO	FL		07/20/2023	8.000	222,398		(71)				285,000	04/07/2023
100117851		FOLSOM	CA		07/20/2023	9.625	1,350,790		484				1,450,000	04/08/2023
100117852		DAVENPORT	FL		07/20/2023	7.625	446,126		(65)				525,000	04/07/2023
100117854		RUSKIN	FL		07/20/2023	10.125	319,827		50				385,000	04/08/2023
100117855		TACOMA	WA		07/20/2023	8.500	304,093		(107)				395,000	04/06/2023
100117858		LOS ANGELES	CA		07/20/2023	6.750	3,402,853		1,254				4,700,000	04/09/2023
100117859		MENIFEE	CA		07/20/2023	9.500	495,004		(236)				620,000	04/07/2023
100117860		HASBROUCK HEIGHTS	NJ		07/20/2023	8.250	531,978		(39)				650,000	04/10/2023
100117861		BARTLETT	TN		07/20/2023	9.625	342,771		(152)				415,000	04/07/2023
100117862		NEWARK	NJ		07/20/2023	11.750	365,364		(19)				485,000	04/08/2023
100117863		MIAMI SHORES	FL		07/20/2023	10.750	1,412,762		168				1,945,000	04/07/2023
100117867		CORAL SPRINGS	FL		07/20/2023	8.500	111,170		(53)				168,000	04/07/2023
100117869		WEST PALM BEACH	FL		07/20/2023	9.125	227,400		(55)				330,000	04/07/2023
100117870		PANAMA CITY BEACH	FL		07/20/2023	8.500	350,008		(241)				470,000	04/08/2023
100117871		HOLLYWOOD	FL		07/20/2023	9.125	162,319		(76)				213,000	04/07/2023
100117873		MISSOURI CITY	TX		07/20/2023	7.959	252,854		(52)				320,000	04/07/2023
100117874		ORLANDO	FL		07/20/2023	7.375	200,561		(25)				335,000	04/07/2023
100117875		MIAMI	FL		07/20/2023	7.417	407,936		16				565,000	04/08/2023
100117876		PHILADELPHIA	PA		07/20/2023	7.625	134,491		(47)				178,000	04/07/2023
100117879		ORLANDO	FL		07/20/2023	11.500	266,601		(31)				340,000	04/07/2023
100117883		TAMARAC	FL		07/20/2023	8.834	286,342		(16)				380,000	04/07/2023
100117886		VAN NUYS	CA		07/20/2023	11.500	825,635		78				1,085,000	04/07/2023
100117887		LOS ANGELES	CA		07/20/2023	9.000	1,013,288		(273)				1,450,000	04/09/2023
100117889		WOODLAND PARK	NJ		07/20/2023	8.875	285,128		(100)				410,000	04/07/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117891		BAKERSFIELD	CA		07/20/2023	7.875	284,870		(59)				324,900	04/07/2023
100117892		MIAMI BEACH	FL		07/20/2023	8.875	200,607		(157)				235,000	04/07/2023
100117893		ATLANTA	GA		07/20/2023	8.125	1,382,025		(371)				2,520,000	04/08/2023
100117894		SYLMAR	CA		07/20/2023	9.990	1,005,469		(150)				1,278,000	04/07/2023
100117895		Rockport	MA		07/20/2023	7.375	299,013		(8)				450,000	08/30/2023
100117897		OCALA	FL		07/20/2023	7.500	449,189		63				610,000	04/07/2023
100117898		BOCA RATON	FL		07/20/2023	8.615	127,718		(74)				194,000	04/09/2023
100117899		MANASSAS	VA		07/20/2023	6.709	219,337		154				370,000	04/07/2023
100117900		BOCA RATON	FL		07/20/2023	8.615	130,033		(51)				185,000	04/09/2023
100117901		VICTORVILLE	CA		07/20/2023	8.625	392,932		(222)				480,000	04/07/2023
100117902		HYATTSVILLE	MD		07/20/2023	8.584	511,560		10				570,000	04/09/2023
100117908		LA VERNE	CA		07/20/2023	7.917	672,878		(54)				665,000	04/08/2023
100117910		SAN JOSE	CA		07/20/2023	9.625	412,849		(177)				517,700	04/07/2023
100117911		GLENDALE	AZ		07/20/2023	10.250	296,764		(63)				339,000	04/08/2023
100117912		DAVENPORT	FL		07/20/2023	9.750	305,848		41				413,000	04/08/2023
100117913		UNION CITY	CA		07/20/2023	9.625	368,723		(186)				455,000	04/13/2023
100117914		WEST PALM BEACH	FL		07/20/2023	10.250	289,443		(69)				375,000	04/07/2023
100117916		LAKE ALFRED	FL		07/20/2023	11.750	293,553		21				406,000	04/08/2023
100117917		AUSTIN	TX		07/20/2023	10.000	426,993		(87)				595,000	04/07/2023
100117919		BOTHELL	WA		07/20/2023	10.625	300,045		(117)				380,000	04/08/2023
100117920		RALEIGH	NC		07/20/2023	10.000	555,146		(167)				735,000	04/08/2023
100117922		WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023	8.125	515,509		(152)				750,000	04/07/2023
100117923		PHILADELPHIA	PA		07/20/2023	11.125	310,943		2				260,000	04/10/2023
100117924		EDINBURG	TX		07/20/2023	10.750	160,713		(79)				185,000	04/10/2023
100117925		ANAHEIM	CA		07/20/2023	7.875	623,972		(178)				780,000	04/08/2023
100117927		RIVERSIDE	CA		07/20/2023	9.365	206,963		(103)				515,000	04/07/2023
100117928		MORENO VALLEY	CA		07/20/2023	6.875	384,782		24				547,000	04/07/2023
100117930		LAKE STEVENS	WA		07/20/2023	7.750	1,632,186		(527)				1,951,000	04/07/2023
100117931		(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	8.750	623,995		(181)				850,000	04/09/2023
100117932		KATY	TX		07/20/2023	10.125	580,850		(113)				685,000	04/07/2023
100117933		COLLEGE STATION	TX		07/20/2023	7.250	234,894		1,824				373,144	04/14/2023
100117934		LOS ANGELES	CA		07/20/2023	7.500	194,480		70				780,000	04/09/2023
100117935		Las Vegas	NV		07/20/2023	9.625	357,696		(47)				415,000	04/07/2023
100117936		WYLIE	TX		07/20/2023	7.000	123,877		3,757				470,000	04/08/2023
100117937		ESCONDIDO	CA		07/20/2023	7.250	486,506		106				739,000	04/07/2023
100117938		ROSEMEAD	CA		07/20/2023	7.990	500,187		1,393				815,000	04/09/2023
100117941		ELLICOTT CITY	MD		07/20/2023	7.625	461,363		1,968				685,000	04/08/2023
100117942		MILLBRAE	CA		07/20/2023	6.990	1,724,217		11,127				2,550,000	04/10/2023
100117943		FAYETTEVILLE	NC		07/20/2023	7.875	120,175		406				187,000	04/07/2023
100117945		KATY	TX		07/20/2023	7.875	192,453		112				254,000	04/08/2023
100117946		SUN CITY CENTER	FL		07/20/2023	4.750	162,823		2,958				285,000	04/08/2023
100117947		KATY	TX		07/20/2023	4.875	177,454		1,379				331,000	04/07/2023
100117948		WESLEY CHAPEL	FL		07/20/2023	4.750	203,646		1,297				375,856	04/07/2023
100117949		LYNWOOD	CA		07/20/2023	4.875	317,927		1,729				710,000	04/07/2023
100117950		HOUSTON	TX		07/20/2023	4.750	134,537		871				260,000	04/07/2023
100117951		ALHAMBRA	CA		07/20/2023	5.625	545,458		7,972				975,000	04/09/2023
100117953		FORT WALTON BEACH	FL		07/20/2023	4.875	229,393		1,409				395,300	04/09/2023
100117954		WINTER HAVEN	FL		07/20/2023	4.875	193,279		1,233				410,000	04/08/2023
100117955		SAN DIEGO	CA		07/20/2023	7.500	833,600		4,024				997,000	04/07/2023
100117956		REDMOND	WA		07/20/2023	7.000	233,691		2,420				340,000	04/08/2023
100117959		HOUSTON	TX		07/20/2023	7.875	366,048		(80)				458,000	04/07/2023
100117961		SAN LORENZO	CA		07/20/2023	4.750	495,719		4,018				858,000	04/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117963		PALMDALE	CA		07/20/2023	6.959	156,650		71				217,000	04/08/2023
100117964		HOUSTON	TX		07/20/2023	9.750	229,269		(14)				327,000	04/07/2023
100117965		WARMINSTER	PA		07/20/2023	6.917	196,331		89				370,000	04/09/2023
100117966		NEW LONDON	CT		07/20/2023	7.500	218,211		(56)				240,000	04/08/2023
100117969		OLIVEHURST	CA		07/20/2023	8.000	130,979		(2)				250,000	04/06/2023
100117970		LAS VEGAS	NV		07/20/2023	8.000	140,316		(45)				185,000	04/06/2023
100117975		SOUTH GATE	CA		07/20/2023	7.750	402,037		(58)				660,000	04/07/2023
100117976		MARIETTA	GA		07/20/2023	9.250	134,282		(73)				193,000	04/08/2023
100117977		JUNCTION CITY	CA		07/20/2023	10.250	173,774		(113)				307,000	04/13/2023
100117979		NORTH MIAMI BEACH	FL		07/20/2023	9.500	2,980,281		(1,666)				4,950,000	04/07/2023
100117980		STRATFORD	CT		07/20/2023	10.000	324,208		(218)				390,000	04/07/2023
100117983		MIAMI SHORES	FL		07/20/2023	8.990	649,514		(161)				1,140,000	04/07/2023
100117987		LEAGUE CITY	TX		07/20/2023	10.500	175,055		(140)				252,000	04/08/2023
100117988		FRISCO	TX		07/20/2023	10.250	403,583		(154)				515,000	04/07/2023
100117989		BOCA RATON	FL		07/20/2023	9.250	191,694		(65)				240,000	04/09/2023
100117991		SYLMAR	CA		07/20/2023	10.250	816,819		(75)				1,150,000	04/07/2023
100117992		LAKE WYLIE	SC		07/20/2023	8.250	170,211		(113)				174,900	04/09/2023
100117993		KISSIMMEE	FL		07/20/2023	8.125	293,304		(206)				371,000	04/07/2023
100117994		ZEPHYRHILLS	FL		07/20/2023	10.500	323,873		(36)				385,000	04/10/2023
100117995		WELLINGTON	FL		07/20/2023	7.375	1,901,759		(259)				2,450,000	04/07/2023
100117998		MERIDEN	CT		07/20/2023	7.250	224,677		13				330,000	04/07/2023
100117999		EAGLE MOUNTAIN	UT		07/20/2023	7.865	417,126		(143)				545,000	04/09/2023
100118000		MONROEVILLE	PA		07/20/2023	8.750	209,977		(59)				420,000	04/09/2023
100118002		NORTH FORT MYERS	FL		07/20/2023	7.125	802,047		878				1,110,000	04/07/2023
100118004		RANCHO CORDOVA	CA		07/20/2023	6.250	441,949		576				675,000	04/08/2023
100118005		SAN JOSE	CA		07/20/2023	6.250	1,051,102		1,434				1,665,000	04/07/2023
100118006		STUARTS DRAFT	VA		07/20/2023	6.250	281,676		255				400,000	04/09/2023
100118007		LOS ANGELES	CA		07/20/2023	6.250	433,033		523				1,025,000	04/09/2023
100118008		ONTARIO	CA		07/20/2023	6.250	677,214		815				835,000	04/07/2023
100118009		LOS ANGELES	CA		07/20/2023	6.250	1,140,946		2,161				790,000	04/09/2023
100118010		ONTARIO	CA		07/20/2023	6.250	572,935		638				810,000	04/07/2023
100118011		ONTARIO	CA		07/20/2023	6.250	525,451		664				680,000	04/08/2023
100118012		TUJUNGA	CA		07/20/2023	6.250	1,028,961		8,937				999,000	04/09/2023
100118013		LOS ANGELES	CA		07/20/2023	6.125	1,035,107		1,408				1,530,000	04/07/2023
100118014		SAN JOSE	CA		07/20/2023	6.125	853,900		1,340				1,185,000	04/08/2023
100118015		TEMPLE CITY	CA		07/20/2023	6.125	1,163,340		11,811				1,760,000	04/09/2023
100118016		CHINO	CA		07/20/2023	6.125	548,735		853				684,000	04/07/2023
100118017		WESTMINSTER	CA		07/20/2023	6.250	623,059		658				886,000	04/08/2023
100118018		MONTCLAIR	CA		07/20/2023	6.250	339,134		382				445,000	04/07/2023
100118019		HACIENDA HEIGHTS	CA		07/20/2023	6.250	696,329		866				1,000,000	04/07/2023
100118020		SAN JUAN CAPISTRANO	CA		07/20/2023	6.250	1,693,633		1,847				2,475,000	04/07/2023
100118021		WESTMINSTER	CA		07/20/2023	6.125	507,908		676				781,000	04/08/2023
100118022		GARDENA	CA		07/20/2023	6.250	585,603		1,810				780,000	04/09/2023
100118023		FOUNTAIN VALLEY	CA		07/20/2023	6.125	514,716		632				1,040,000	04/08/2023
100118024		RANCHO CUCAMONGA	CA		07/20/2023	6.125	541,015		5,470				660,000	04/09/2023
100118025		ONTARIO	CA		07/20/2023	6.250	671,218		6,017				835,000	04/07/2023
100118026		BUENA PARK	CA		07/20/2023	6.250	604,260		677				800,000	04/07/2023
100118027		FONTANA	CA		07/20/2023	6.250	384,613		421				566,000	04/08/2023
100118028		CORONA	CA		07/20/2023	6.125	363,198		488				590,000	04/08/2023
100118029		GARDEN GROVE	CA		07/20/2023	6.125	557,157		1,108				1,260,000	04/08/2023
100118030		MCDONOUGH	GA		07/20/2023	6.250	258,135		256				365,000	04/08/2023
100118031		HERNDON	VA		07/20/2023	6.125	245,803		285				355,000	04/10/2023

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100118032		WESTMINSTER	CA		07/20/2023	6.125	682,600		923				1,120,000	04/08/2023
100118034		SAN FRANCISCO	CA		07/20/2023	6.125	1,019,032		10,251				1,550,000	04/07/2023
100118035		FRESNO	CA		07/20/2023	6.125	159,929		2,551				332,760	04/07/2023
100118036		MIAMI	FL		07/20/2023	4.000	307,297		2,809				1,020,000	04/08/2023
100118037		HOUSTON	TX		07/20/2023	4.625	182,092		1,382				355,000	04/07/2023
100118038		FALLS CHURCH	VA		07/20/2023	3.875	299,916		3,450				895,000	04/09/2023
100118039		IRVINGTON	NJ		07/20/2023	5.125	315,324		2,612				372,000	04/08/2023
100118041		ENGLEWOOD	OH		07/20/2023	5.000	239,707		1,435				224,000	04/07/2023
100118042		HAMILTON	NJ		07/20/2023	5.125	135,892		714				200,000	04/08/2023
100118043		BALTIMORE	MD		07/20/2023	4.750	129,225		898				165,000	04/07/2023
100118044		NEWARK	NJ		07/20/2023	3.750	304,438		3,782				660,000	04/10/2023
100118045		PARMA	OH		07/20/2023	5.250	81,390		380				175,000	04/07/2023
100118046		MIAMI	FL		07/20/2023	5.125	896,034		4,283				1,399,000	04/07/2023
100118047		SCRANTON	PA		07/20/2023	4.125	99,642		886				119,900	04/07/2023
100118048		QUAKERTOWN	PA		07/20/2023	4.500	127,258		1,037				225,000	04/11/2023
100118049		BALTIMORE	MD		07/20/2023	4.875	59,170		364				138,000	04/07/2023
100118050		SPARROWS POINT	MD		07/20/2023	5.250	290,350		1,528				365,000	04/07/2023
100118051		MAPLE HEIGHTS	OH		07/20/2023	4.125	60,216		498				100,000	04/07/2023
100118052		BELOIT	WI		07/20/2023	4.625	45,186		275				95,000	04/07/2023
100118054		HAMPTON BAYS	NY		07/20/2023	5.625	620,748		4,034				1,125,000	04/07/2023
100118055		DUNDALK	MD		07/20/2023	8.500	143,637		(77)				127,000	04/07/2023
100118056		INDEPENDENCE	MO		07/20/2023	5.000	45,620		234				125,000	04/07/2023
100118057		MARION	IN		07/20/2023	5.125	62,365		307				126,000	04/08/2023
100118058		HAUPPAUGE	NY		07/20/2023	4.375	448,257		4,397				1,365,000	04/08/2023
100118059		SAINT BERNARD	OH		07/20/2023	6.000	143,107		529				228,000	04/07/2023
100118063		CHATTANOOGA	TN		07/20/2023	4.875	124,545		743				179,000	04/07/2023
100118064		MIAMI BEACH	FL		07/20/2023	7.490	547,345		(39)				1,375,000	04/07/2023
100118065		KINGS PARK	NY		07/20/2023	8.125	262,733		(31)				409,000	04/08/2023
100118066		ORLANDO	FL		07/20/2023	6.917	282,589		162				490,000	04/07/2023
100118067		OZONE PARK	NY		07/20/2023	7.115	464,701		202				895,000	04/07/2023
100118068		ALTAMONTE SPRINGS	FL		07/20/2023	8.625	105,075		(70)				140,000	04/07/2023
100118069		ALTAMONTE SPRINGS	FL		07/20/2023	7.875	101,134		199				215,000	04/07/2023
100118070		ATLANTA	GA		07/20/2023	8.000	202,143		(70)				170,000	04/07/2023
100118071		LAKE WORTH	FL		07/20/2023	6.625	273,285		269				405,000	04/07/2023
100118072		STRATFORD	CT		07/20/2023	7.875	226,536		(14)				420,000	04/07/2023
100118073		OGDEN	UT		07/20/2023	7.625	186,274		(71)				400,000	04/07/2023
100118074		LAKE WORTH	FL		07/20/2023	7.125	204,944		57				365,000	04/07/2023
100118075		PFLUGERVILLE	TX		07/20/2023	7.740	101,139		(40)				270,000	04/07/2023
100118076		PHOENIX	AZ		07/20/2023	9.750	424,412		44				599,000	04/08/2023
100118077		CHARLOTTE	NC		07/20/2023	8.000	101,866		(44)				250,000	04/07/2023
100118079		WESTON	CT		07/20/2023	6.875	327,646		162				475,000	04/07/2023
100118080		CAPE CORAL	FL		07/20/2023	8.209	142,146		1,140				410,000	04/07/2023
100118081		ORLANDO	FL		07/20/2023	9.250	218,603		(55)				330,000	04/07/2023
100118082		KISSIMMEE	FL		07/20/2023	10.250	393,210		(91)				490,000	04/08/2023
100118083		FRESNO	CA		07/20/2023	8.115	193,439		37				301,980	04/07/2023
100118084		MONTAGUE	CA		07/20/2023	9.250	157,162		(87)				260,000	04/08/2023
100118086		MIAMI	FL		07/20/2023	9.625	321,835		(191)				615,000	04/09/2023
100118087		NORTH RIVERSIDE	IL		07/20/2023	10.375	171,383		(20)				233,000	04/07/2023
100118089		HAINES CITY	FL		07/20/2023	10.000	306,495		(49)				418,000	04/08/2023
100118092		CHAMPIONS GATE	FL		07/20/2023	7.209	254,579		93				496,000	04/08/2023
100118093		KNOXVILLE	TN		07/20/2023	8.334	180,299		(142)				285,000	04/08/2023
100118094		CHARLOTTE	NC		07/20/2023	7.500	154,317		(40)				212,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118097		MILTON	GA		07/20/2023	10.250	2,750,104		(686)				3,645,000	04/09/2023
100118098		BROOKLYN	NY		07/20/2023	8.875	153,889		(78)				280,000	04/07/2023
100118099		LAS VEGAS	NV		07/20/2023	8.000	133,533		9				700,000	04/06/2023
100118100		SANTA BARBARA	CA		07/20/2023	8.750	1,311,120		(271)				2,675,000	04/07/2023
100118101		BOCA RATON	FL		07/20/2023	7.000	83,983		(47)				185,000	04/07/2023
100118104		WALL TOWNSHIP	NJ		07/20/2023	11.250	305,619		(177)				515,000	04/07/2023
100118105		BAKERSFIELD	CA		07/20/2023	10.750	391,832		(209)				597,000	04/07/2023
100118108		ODENTON	MD		07/20/2023	6.250	464,959		2,474				809,000	04/10/2023
100118109		RANCHO CUCAMONGA	CA		07/20/2023	6.250	540,995		840				730,000	04/07/2023
100118110		WESTMINSTER	MD		07/20/2023	8.375	593,701		(124)				825,000	04/10/2023
100118111		RANCHO CUCAMONGA	CA		07/20/2023	6.125	765,430		995				1,025,000	04/07/2023
100118112		LITTLEROCK	CA		07/20/2023	6.250	320,597		365				415,000	04/08/2023
100118113		SACRAMENTO	CA		07/20/2023	6.125	356,547		586				520,000	04/07/2023
100118114		NEWPORT BEACH	CA		07/20/2023	6.125	1,944,713		17,502				5,250,000	04/08/2023
100118115		GLENDORA	CA		07/20/2023	6.125	562,086		856				760,000	04/07/2023
100118116		SANTA ANA	CA		07/20/2023	6.750	381,231		299				780,000	04/08/2023
100118117		STANTON	CA		07/20/2023	7.880	506,803		(111)				685,000	04/07/2023
100118118		SACRAMENTO	CA		07/20/2023	6.250	409,171		443				470,000	04/07/2023
100118120		PUNTA GORDA	FL		07/20/2023	10.750	365,759		(165)				515,000	04/08/2023
100118121		JOELTON	TN		07/20/2023	7.292	195,396		(37)				362,000	04/07/2023
100118122		DALLAS	TX		07/20/2023	8.750	111,487		(93)				750,000	04/07/2023
100118125		MIAMI	FL		07/20/2023	8.125	128,271		(1,893)				290,000	04/07/2023
100118126		DAVENPORT	FL		07/20/2023	9.240	278,208		(116)				395,000	04/07/2023
100118127		PORT SAINT LUCIE	FL		07/20/2023	8.500	316,429		(167)				410,000	04/10/2023
100118129		CONGERS	NY		07/20/2023	8.875	415,191		36				529,000	04/07/2023
100118130		PASADENA	TX		07/20/2023	11.865	167,389		(125)				212,000	04/08/2023
100118132		ORLANDO	FL		07/20/2023	11.000	204,935		(142)				250,000	04/07/2023
100118136		WEST PALM BEACH	FL		07/20/2023	10.250	230,674		(96)				330,000	04/07/2023
100118137		HONOLULU	HI		07/20/2023	10.709	270,196		(176)				350,000	04/07/2023
100118139		HEMET	CA		07/20/2023	9.375	434,596		(113)				479,000	04/07/2023
100118140		LOXAHATCHEE	FL		07/20/2023	7.125	243,566		(56)				490,000	04/09/2023
100118141		RENTON	WA		07/20/2023	10.000	482,349		(95)				650,000	04/08/2023
100118142		PITTSBURG	CA		07/20/2023	7.000	365,502		24				495,000	04/09/2023
100118143		LAS VEGAS	NV		07/20/2023	7.250	454,046		(77)				605,000	04/06/2023
100118144		SARASOTA	FL		07/20/2023	8.115	180,701		(123)				223,000	04/08/2023
100118145		CORPUS CHRISTI	TX		07/20/2023	12.250	315,322		(97)				410,000	04/08/2023
100118146		SUNNY ISLES BEACH	FL		07/20/2023	11.875	437,135		(230)				550,000	04/07/2023
100118147		NEW YORK	NY		07/20/2023	8.125	2,429,831		(958)				2,800,000	04/19/2023
100118148		MYRTLE BEACH	SC		07/20/2023	8.125	183,124		(134)				220,000	04/07/2023
100118150		SAUGUS	CA		07/20/2023	8.500	556,995		(329)				851,000	04/07/2023
100118151		MYRTLE BEACH	SC		07/20/2023	8.375	265,166		(222)				345,000	04/08/2023
100118153		CORDOVA	TN		07/20/2023	7.667	172,879		(29)				230,000	04/07/2023
100118154		MISSOURI CITY	TX		07/20/2023	8.750	133,479		(124)				221,000	04/07/2023
100118155		ORLANDO	FL		07/20/2023	9.500	211,838		(137)				385,000	04/09/2023
100118156		PANAMA CITY BEACH	FL		07/20/2023	9.375	233,596		(142)				256,000	04/08/2023
100118158		MYRTLE BEACH	SC		07/20/2023	10.574	239,606		(12)				288,000	04/07/2023
100118159		DECATUR	GA		07/20/2023	10.250	109,196		(116)				210,000	04/07/2023
100118160		JAMAICA	NY		07/20/2023	10.875	579,568		63				780,000	04/08/2023
100118161		LONG BEACH	CA		07/20/2023	8.000	194,922		20				795,000	04/07/2023
100118162		STOCKTON	CA		07/20/2023	7.865	489,171		(214)				580,000	04/07/2023
100118163		DORAL	FL		07/20/2023	7.625	307,373		(171)				380,000	04/08/2023
100118164		METAIRIE	LA		07/20/2023	9.125	266,913		(119)				593,000	04/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118165		CHARLOTTE	NC		07/20/2023	11.250	331,329		(149)				610,000	04/07/2023
100118174		DESTIN	FL		07/20/2023	11.000	517,220		(466)				720,300	04/09/2023
100118176		SAINT CLOUD	FL		07/20/2023	11.209	413,915		7				515,000	04/08/2023
100118181		WEST CHESTER	PA		07/20/2023	10.750	404,063		(163)				555,000	04/11/2023
100118183		KISSIMMEE	FL		07/20/2023	10.500	203,750		(109)				256,900	04/08/2023
100118184		MYRTLE BEACH	SC		07/20/2023	8.500	162,089		(135)				190,000	04/07/2023
100118185		WOODSTOCK	GA		07/20/2023	8.115	514,143		(287)				750,000	04/10/2023
100118186		DELTONA	FL		07/20/2023	9.875	336,336		(121)				458,000	04/08/2023
100118187		LAKE FOREST	CA		07/20/2023	8.125	952,791		4,459				1,560,000	04/08/2023
100118189		HOUSTON	TX		07/20/2023	10.250	239,711		(138)				315,000	04/07/2023
100118192		SHAWNEE	KS		07/20/2023	7.380	336,785		(82)				600,000	04/07/2023
100118194		ROWLAND HEIGHTS	CA		07/20/2023	7.250	509,133		3,963				735,000	04/07/2023
100118195	CF	Sherman Oaks	CA		07/21/2023	7.750	2,839,330		(727)				3,710,000	06/09/2023
100118196	CF	Vineyard	UT		07/21/2023	9.000	993,000		(46)				1,250,000	06/09/2023
100118197	CF	Pittsburg	CA		07/21/2023	8.375	72,145		(8,621)				605,000	06/26/2023
100118198		Newport Beach	CA		07/21/2023	7.875	1,943,193		(292)				2,750,000	06/08/2023
100118199	CF	Indianapolis	IN		07/21/2023	9.125	230,307		(81)				282,000	06/16/2023
100118200	CF	Wesley Chapel	FL		07/21/2023	7.875	925,733		(266)				1,217,000	07/05/2023
100118201	CF	Phoenix	AZ		07/21/2023	7.875	121,625		(21)				370,000	06/21/2023
100118202	CF	Montgomery	IL		07/21/2023	8.375	331,187		(60)				410,000	06/16/2023
100118203	CF	Orlando	FL		07/21/2023	8.250	391,973		(313)				501,000	06/15/2023
100118204		Atlanta	GA		07/21/2023	7.875	309,530		(119)				400,000	05/17/2023
100118627	CF	Garland	TX		07/25/2023	7.875	362,257		(130)				440,000	04/06/2023
100118628	CF	Elk Grove	CA		07/25/2023	6.750	334,777		(82)				647,000	04/05/2023
100118630	CF	Fresh Meadows	NY		07/25/2023	8.125	1,131,520		(157)				1,400,000	05/12/2023
100118631		Framingham	MA		07/25/2023	9.250	685,297		(142)				840,000	03/24/2023
100118632		Mesa	AZ		07/25/2023	7.375	447,222		(114)				596,000	04/19/2023
100118633		Hallandale Beach	FL		07/25/2023	7.750	1,090,257		(380)				1,375,000	05/26/2023
100118634		New Orleans	LA		07/25/2023	7.990	211,441		(2)				283,000	03/20/2023
100118636	CF	Philadelphia	PA		07/25/2023	8.750	395,133		(19)				710,000	05/11/2023
100118637	CF	Ortonville	MI		07/25/2023	9.000	155,366		(113)				255,000	06/08/2023
100118638		Clarence	NY		07/25/2023	7.750	231,459		(13)				340,000	05/05/2023
100118639	CF	Bronx	NY		07/25/2023	7.375	621,136		7				800,000	05/11/2023
100118640		Boca Raton	FL		07/25/2023	7.375	431,476		(106)				530,000	05/11/2023
100118641		Miami	FL		07/25/2023	8.625	267,879		(3)				350,000	04/26/2023
100118642	CF	Chico	CA		07/25/2023	8.625	1,103,912		(305)				1,344,000	06/09/2023
100118643		Brooklyn	NY		07/25/2023	8.500	336,508		(65)				1,700,000	06/07/2023
100118644	CF	Scottsdale	AZ		07/25/2023	8.000	465,709		(187)				1,260,000	05/25/2023
100118645		Doral	FL		07/25/2023	7.500	1,131,345		3,077				1,820,000	05/18/2023
100118647		Clovis	CA		07/25/2023	9.000	296,837		(108)				414,000	05/18/2023
100118648		Plantation	FL		07/25/2023	8.000	323,702		(124)				392,000	04/27/2023
100118649		Carrollton	TX		07/25/2023	7.625	1,231,870		(295)				1,520,000	04/28/2023
100118650	CF	Lawndale	CA		07/25/2023	8.500	618,676		419				770,000	05/10/2023
100118654	CF	Chester	MD		07/25/2023	7.500	287,024		(96)				480,000	04/28/2023
100118655		Cape Coral	FL		07/25/2023	8.750	284,320		(39)				495,000	06/07/2023
100118656		Jersey City	NJ		07/25/2023	8.375	1,268,693		(35)				1,830,000	05/23/2023
100118657		Ocala	FL		07/25/2023	7.625	180,810		(14)				275,000	06/12/2023
100118658		Charlotte	NC		07/25/2023	8.750	202,021		(68)				280,000	05/11/2023
100118659		Miami	FL		07/25/2023	8.000	674,141		1,716				1,800,000	05/10/2023
100118660		Clarkdale	AZ		07/25/2023	8.375	377,517		(130)				458,000	05/23/2023
100118661	CF	East Aurora	NY		07/25/2023	7.875	510,243		(130)				631,000	05/16/2023
100118662	CF	Roslyn	NY		07/25/2023	7.750	807,991		(129)				1,060,000	05/19/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118663	CF	Mount Vernon	NY		07/25/2023	7.625	362,066		(109)				475,000	06/16/2023
100118664		Norridge	IL		07/25/2023	8.250	318,734		(53)				390,000	05/01/2023
100118665		Lake City	FL		07/25/2023	8.375	141,118		(15)				203,000	05/08/2023
100118666	CF	Austin	TX		07/25/2023	8.500	906,686		(103)				1,200,000	05/31/2023
100118667	CF	Trabuco Canyon	CA		07/25/2023	7.375	1,401,390		(327)				1,725,000	05/22/2023
100118668	CF	Bronx	NY		07/25/2023	9.250	843,867		(182)				1,100,000	06/07/2023
100118669		Roslyn	NY		07/25/2023	7.375	614,191		(59)				1,200,000	05/26/2023
100118670	CF	Graham	TX		07/25/2023	7.750	901,514		(584)				1,178,000	05/04/2023
100118671	CF	Glen Cove	NY		07/25/2023	7.875	334,275		(66)				415,000	06/09/2023
100118672		Hialeah	FL		07/25/2023	7.875	361,646		(127)				440,000	05/09/2023
100118673	CF	Chatsworth	CA		07/25/2023	7.990	1,394,847		(564)				2,075,000	04/28/2023
100118674	CF	Redding	CT		07/25/2023	7.375	1,540,653		(1,293)				2,000,000	05/31/2023
100118675	CF	Jacksonville	FL		07/25/2023	8.750	247,911		(84)				320,000	05/12/2023
100118676	CF	Reunion	FL		07/25/2023	8.375	477,580		(134)				737,000	06/01/2023
100118677	CF	Auburn	CA		07/25/2023	7.625	397,724		(103)				1,280,000	05/26/2023
100118678	CF	Riverside	CA		07/25/2023	7.875	1,109,541		3,275				1,450,000	05/11/2023
100118679	CF	Sarasota	FL		07/25/2023	8.875	1,464,041		(402)				1,901,000	05/18/2023
100118680	CF	Wrentham	MA		07/25/2023	8.000	589,575		(182)				720,000	05/26/2023
100118681	CF	Jamaica	NY		07/25/2023	8.625	1,088,003		(99)				1,410,000	05/25/2023
100118682		Zephyr Cove	NV		07/25/2023	7.750	397,864		(80)				565,000	05/12/2023
100118683		West Sacramento	CA		07/25/2023	8.000	328,755		2				470,000	05/26/2023
100118684	CF	Sunny Isles Beach	FL		07/25/2023	7.750	1,833,359		(803)				2,750,000	05/24/2023
100118685	CF	Royal Palm Beach	FL		07/25/2023	8.625	194,090		(72)				235,000	05/19/2023
100118686		Riverside	CT		07/25/2023	6.750	995,730		(85)				2,695,000	06/13/2023
100118687		Scottsdale	AZ		07/25/2023	8.750	437,842		(104)				548,000	06/02/2023
100118688		Southwest Ranches	FL		07/25/2023	6.500	773,881		(97)				1,130,000	05/31/2023
100118689	CF	Fort Worth	TX		07/25/2023	8.875	290,093		(230)				357,000	05/19/2023
100118690	CF	Plantation	FL		07/25/2023	6.750	258,915		(1,710)				730,000	06/13/2023
100118691	CF	Long Beach	CA		07/25/2023	7.500	670,394		(662)				869,000	06/05/2023
100118692	CF	Saint Paul	MN		07/25/2023	7.250	175,820		(41)				312,000	05/23/2023
100118693	CF	Reston	VA		07/25/2023	7.625	379,180		409				580,000	05/26/2023
100118694	CF	Highland	CA		07/25/2023	8.250	647,569		1,003				800,000	05/26/2023
100118695		East Falmouth	MA		07/25/2023	8.500	534,096		(157)				650,000	05/24/2023
100118696	CF	Houston	TX		07/25/2023	8.875	544,116		(44)				680,000	05/19/2023
100118697		West Jordan	UT		07/25/2023	7.375	385,652		(70)				508,000	05/24/2023
100118698		Walnut Creek	CA		07/25/2023	7.500	333,911		(133)				535,000	03/14/2023
100118699	CF	Pasadena	CA		07/25/2023	7.875	2,033,542		(242)				3,000,000	05/24/2023
100118701	CF	McKinleyville	CA		07/25/2023	8.125	232,465		(83)				650,000	05/23/2023
100118702		Houston	TX		07/25/2023	7.750	122,523		18				178,000	05/24/2023
100118703		McKinleyville	CA		07/25/2023	8.000	345,212		(396)				700,000	05/23/2023
100118704		Miami	FL		07/25/2023	8.000	315,811		(115)				465,000	06/06/2023
100118705	CF	Logandale	NV		07/25/2023	7.500	334,742		(117)				494,000	06/09/2023
100118706	CF	Duncan	SC		07/25/2023	9.125	180,473		(72)				240,000	05/26/2023
100118707	CF	New London	CT		07/25/2023	8.875	247,658		(43)				325,000	05/18/2023
100118708	CF	Wellington	FL		07/25/2023	6.750	856,785		(131)				1,250,000	05/26/2023
100118709	CF	Chester	CT		07/25/2023	7.990	571,737		(219)				700,000	06/05/2023
100118710		Spartanburg	SC		07/25/2023	8.750	306,951		(121)				410,000	05/26/2023
100118711	CF	Farmingdale	NY		07/25/2023	6.875	339,422		(78)				600,000	06/02/2023
100118712		Hialeah	FL		07/25/2023	7.875	429,873		(9)				610,000	05/26/2023
100118713	CF	Honolulu	HI		07/25/2023	6.750	714,270		4,003				1,119,000	06/13/2023
100118714	CF	Bellflower	CA		07/25/2023	7.500	688,178		(161)				845,000	06/12/2023
100118715		Shirley	NY		07/25/2023	8.375	437,449		(109)				535,000	05/30/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118716		West Covina	CA		07/25/2023	7.375	408,163		(109)				847,000	06/14/2023
100118717	CF	Lakewood	CA		07/25/2023	7.750	659,843		(105)				870,000	05/25/2023
100118718	CF	Decatur	GA		07/25/2023	7.250	281,666		(77)				395,000	04/28/2023
100118719	CF	Avondale Estates	GA		07/25/2023	8.875	686,820		(80)				880,000	05/30/2023
100118720		Naples	FL		07/25/2023	7.875	731,872		(3,037)				990,000	04/28/2023
100118721		Bakersfield	CA		07/25/2023	9.125	348,078		(106)				440,000	05/24/2023
100118722	CF	Santa Rosa Valley	CA		07/25/2023	7.990	2,212,793		(655)				2,725,000	05/15/2023
100118723	CF	Palm Coast	FL		07/25/2023	8.625	330,496		(103)				430,000	05/10/2023
100118724	CF	Henderson	NV		07/25/2023	7.500	153,371		(20)				203,000	06/01/2023
100118725	CF	Los Angeles	CA		07/25/2023	7.000	810,199		(155)				1,000,000	06/05/2023
100118726		Warner Robins	GA		07/25/2023	8.875	227,376		(36)				287,000	06/05/2023
100118727	CF	Van Nuys	CA		07/25/2023	7.625	1,071,482		(70)				1,399,000	06/09/2023
100118729	CF	Hermosa Beach	CA		07/25/2023	7.999	3,017,374		7,242				3,900,000	05/26/2023
100118731	CF	Apple Valley	CA		07/25/2023	8.500	499,261		(83)				615,000	06/09/2023
100118732	CF	Dublin	OH		07/25/2023	8.750	698,352		(136)				875,000	06/19/2023
100118733		Los Angeles	CA		07/25/2023	7.625	1,810,244		10,523				2,800,000	03/03/2023
100118734		Lantana	FL		07/25/2023	9.500	274,291		(64)				382,000	06/08/2023
100118735		Concord	NC		07/25/2023	8.125	184,918		(22)				248,000	05/23/2023
100118736	CF	Vero Beach	FL		07/25/2023	8.375	159,509		(49)				194,000	05/16/2023
100118737	CF	Boynton Beach	FL		07/25/2023	6.750	290,168		(38)				425,000	05/25/2023
100118738	CF	Parrish	FL		07/25/2023	8.375	587,150		(234)				765,000	05/23/2023
100118741	CF	Goose Creek	SC		07/25/2023	7.999	219,863		(51)				370,000	05/17/2023
100118742		Mount Pleasant	SC		07/25/2023	7.625	565,869		1,905				700,000	05/11/2023
100118743	CF	Hanahan	SC		07/25/2023	7.875	611,254		(145)				750,000	05/16/2023
100118744	CF	San Jose	CA		07/25/2023	7.375	1,335,758		(478)				2,600,000	05/16/2023
100118745	CF	Davenport	FL		07/25/2023	7.375	155,750		(37)				263,000	05/19/2023
100118746	CF	Boynton Beach	FL		07/25/2023	7.875	180,823		(60)				353,000	05/22/2023
100118747	CF	Truckee	CA		07/25/2023	7.625	485,122		(135)				735,000	05/19/2023
100118748	CF	Paradise Valley	AZ		07/25/2023	7.125	1,874,756		(407)				3,225,000	06/05/2023
100118749		La Quinta	CA		07/25/2023	7.750	427,878		1,216				518,000	05/22/2023
100118750	CF	PLANTATION	FL		07/25/2023	7.625	230,226		(75)				375,000	05/24/2023
100118751	CF	Blue Springs	MO		07/25/2023	7.500	227,033		(47)				280,000	05/16/2023
100118752		Kingston	NH		07/25/2023	7.875	402,141		(46)				870,000	05/18/2023
100118753		Panama City Beach	FL		07/25/2023	8.875	351,912		838				495,000	05/30/2023
100118754	CF	North Myrtle Beach	SC		07/25/2023	8.875	565,220		(140)				695,000	05/31/2023
100118755		San Jose	CA		07/25/2023	8.250	1,537,732		(596)				1,857,000	05/22/2023
100118757	CF	Cape Canaveral	FL		07/25/2023	8.250	247,966		(7)				310,000	05/19/2023
100118758	CF	Naples	FL		07/25/2023	6.250	1,881,293		14,552				3,515,000	05/26/2023
100118759		Naples	FL		07/25/2023	8.875	776,348		(292)				1,150,000	06/08/2023
100118760	CF	Newport Beach	CA		07/25/2023	7.750	2,390,502		7,523				3,100,000	05/25/2023
100118761	CF	Mulberry	FL		07/25/2023	7.125	268,146		250				340,000	06/09/2023
100118762	CF	Cumming	GA		07/25/2023	9.250	763,193		(1,127)				1,000,000	06/02/2023
100118763	CF	Newport Beach	CA		07/25/2023	7.375	696,123		(255)				1,680,000	05/27/2023
100118764	CF	La Mesa	CA		07/25/2023	7.625	369,791		326				629,000	05/27/2023
100118765	CF	Roseville	CA		07/25/2023	8.250	436,474		(75)				538,000	05/22/2023
100118766	CF	Fairfax	VT		07/25/2023	7.000	356,714		297				500,000	06/02/2023
100118767	CF	Largo	FL		07/25/2023	8.000	165,304		122				225,000	05/30/2023
100118768		Hickory	NC		07/25/2023	8.125	277,002		(59)				350,000	06/05/2023
100118769	CF	Laguna Beach	CA		07/25/2023	7.500	2,101,029		(218)				3,150,000	05/25/2023
100118770	CF	Plant City	FL		07/25/2023	8.625	780,770		(257)				1,025,000	05/31/2023
100118771	CF	Oak Lawn	IL		07/25/2023	7.375	213,963		(71)				300,000	05/26/2023
100118772	CF	Fullerton	CA		07/25/2023	7.500	715,071		(237)				1,025,000	06/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118773	CF	Pacific Palisades	CA		07/25/2023	7.500	836,775		(100)				1,250,000	05/30/2023
100118774	CF	Los Angeles	CA		07/25/2023	6.875	704,860		(44)				1,555,000	05/25/2023
100118775	CF	Poinciana	FL		07/25/2023	8.875	270,559		(33)				335,000	06/01/2023
100118776	CF	Long Beach	CA		07/25/2023	7.875	322,702		(138)				420,000	05/19/2023
100118777	CF	Miami	FL		07/25/2023	7.875	177,893		(67)				495,000	05/23/2023
100118778	CF	Gilroy	CA		07/25/2023	7.375	869,111		(185)				1,150,000	06/01/2023
100118779	CF	Hollywood	FL		07/25/2023	7.500	303,922		(54)				480,000	06/01/2023
100118780	CF	Miami	FL		07/25/2023	7.500	453,606		(119)				635,000	06/02/2023
100118781	CF	Encino	CA		07/25/2023	8.500	803,012		355				1,150,000	06/22/2023
100118782	CF	Conroe	TX		07/25/2023	7.125	319,729		1,404				400,000	06/13/2023
100118783	CF	Lafayette	IN		07/25/2023	7.625	127,356		(27)				213,000	06/07/2023
100118784	CF	Livermore	CA		07/25/2023	7.250	1,943,522		(56)				2,550,000	06/01/2023
100118785	CF	Bend	OR		07/25/2023	7.500	1,026,664		(340)				2,250,000	06/14/2023
100118786	CF	Costa Mesa	CA		07/25/2023	7.000	1,001,578		(268)				1,590,000	06/05/2023
100118787	CF	Panama City Beach	FL		07/25/2023	8.000	148,448		(36)				195,000	06/09/2023
100118788	CF	Las Vegas	NV		07/25/2023	8.125	1,058,085		1,494				1,300,000	06/12/2023
100118789	CF	Reno	NV		07/25/2023	6.500	632,113		22				800,000	06/13/2023
100118790	CF	Santa Rosa	CA		07/25/2023	7.250	626,997		(181)				1,025,000	06/16/2023
100118791	CF	San Rafael	CA		07/25/2023	7.375	1,054,808		(206)				1,300,000	06/16/2023
100118792	CF	Covina	CA		07/25/2023	8.250	693,285		(226)				852,000	06/13/2023
100118793	CF	Los Angeles	CA		07/25/2023	6.875	1,685,366		(72)				2,225,000	06/15/2023
100118794	CF	Studio City	CA		07/25/2023	8.625	1,009,780		91				1,425,000	06/20/2023
100118796	CF	Los Angeles	CA		07/25/2023	9.750	1,037,476		(2,655)				1,360,000	06/22/2023
100118797	CF	Fort Lauderdale	FL		07/25/2023	7.125	1,857,861		(24)				2,320,000	06/16/2023
100118798	CF	San Diego	CA		08/30/2023	7.875	670,488		(97)				825,000	07/13/2023
100118800	CF	Bryn Mawr	PA		08/30/2023	7.875	1,276,386		(32)				1,700,000	07/14/2023
100118802		Davenport	FL		08/30/2023	7.750	323,168		(97)				489,000	07/24/2023
100118803	CF	Buda	TX		08/30/2023	9.000	815,469		(374)				1,000,000	07/18/2023
100118804	CF	Round Rock	TX		08/30/2023	7.750	340,647		(132)				435,000	07/05/2023
100118805		Heber City	UT		08/30/2023	7.375	546,198		(3)				830,000	08/01/2023
100118806		Crawfordville	FL		08/30/2023	9.000	161,977		(127)				208,000	07/05/2023
100118807	CF	La Mesa	CA		08/30/2023	8.000	2,052,498		(152)				3,400,000	07/25/2023
100118808	CF	Richmond	TX		08/30/2023	7.250	442,848		(76)				570,000	07/06/2023
100118810	CF	Holmes Beach	FL		08/30/2023	9.625	509,494		(82)				656,000	06/30/2023
100118811	CF	Doral	FL		08/30/2023	7.750	316,215		(87)				410,000	07/03/2023
100118812	CF	Homestead	FL		08/30/2023	8.750	446,340		(95)				482,500	07/14/2023
100118813	CF	Hialeah	FL		08/30/2023	9.500	459,374		51				520,000	07/27/2023
100118814		Van Nuys	CA		08/30/2023	8.625	854,592		(125)				1,049,000	07/18/2023
100118815	CF	JURUPA VALLEY	CA		08/30/2023	8.500	402,517		(170)				545,000	07/17/2023
100118816	CF	Oakland Park	FL		08/30/2023	7.500	671,926		(23)				895,000	06/30/2023
100118817		Chicago	IL		08/30/2023	8.750	484,930		(51)				638,000	08/04/2023
100118818	CF	Chatsworth	CA		08/30/2023	8.250	759,493		(165)				925,000	07/05/2023
100118819	CF	Fallbrook	CA		08/30/2023	8.500	760,846		(209)				980,000	07/25/2023
100118820	CF	Auburn	GA		08/30/2023	8.625	399,353		(161)				476,000	07/14/2023
100118821	CF	Boca Raton	FL		08/30/2023	7.875	883,297		(42)				1,100,000	07/24/2023
100118822		Houston	TX		08/30/2023	9.875	331,632		(167)				381,000	07/14/2023
100118823	CF	Statesville	NC		08/30/2023	8.875	128,369		(70)				152,900	07/13/2023
100118824	CF	Jacksonville	FL		08/30/2023	8.625	292,045		(639)				360,000	07/12/2023
100118826	CF	Los Angeles	CA		08/30/2023	7.375	1,352,833		(122)				1,690,000	07/17/2023
100118827	CF	Jurupa Valley	CA		08/30/2023	8.250	641,154		(704)				870,000	07/14/2023
100118828	CF	Newport	KY		08/30/2023	7.750	789,787		(63)				982,000	07/13/2023
100118829	CF	Fresno	CA		08/30/2023	8.750	311,758		(46)				340,000	07/20/2023

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100118830	CF	West Palm Beach	FL		08/30/2023	8.000	360,261		(118)				435,000	07/17/2023
100118831	CF	Pleasant View	UT		08/30/2023	7.750	1,831,870		(30)				2,300,000	07/06/2023
100118832	CF	Fort Lauderdale	FL		08/30/2023	8.875	356,745		(46)				436,000	07/11/2023
100118833	CF	North Hollywood	CA		08/30/2023	7.750	1,957,359		(192)				2,550,000	07/11/2023
100118834	CF	Palm Desert	CA		08/30/2023	8.125	497,986		(8)				655,000	07/12/2023
100118836	CF	Snellville	GA		08/30/2023	8.000	715,370		(157)				930,000	07/11/2023
100118837	CF	Oceanside	CA		08/30/2023	8.375	658,424		(61)				795,000	07/12/2023
100118838	CF	Moreno Valley	CA		08/30/2023	8.625	537,846		(80)				675,000	07/12/2023
100118839	CF	Los Angeles	CA		08/30/2023	7.375	806,794		(75)				1,475,000	07/21/2023
100118840		Bolingbrook	IL		08/30/2023	8.875	171,372		(78)				218,000	07/03/2023
100118841	CF	Lake Arrowhead	CA		08/30/2023	8.625	262,921		(102)				1,055,000	07/28/2023
100118842	CF	JAMUL	CA		08/30/2023	7.375	1,806,914		(108)				2,275,000	06/30/2023
100118843	CF	Manteca	CA		08/30/2023	7.750	443,885		(74)				550,000	07/07/2023
100118844	CF	Irvine	CA		08/30/2023	8.500	2,410,883		(1,009)				3,000,000	07/14/2023
100118846		Terre Haute	IN		08/30/2023	10.000	104,379		(9)				128,000	08/04/2023
100118847	CF	Bainbridge Island	WA		08/30/2023	7.125	686,440		(50)				975,000	07/19/2023
100118849	CF	Orlando	FL		08/30/2023	8.375	518,482		(132)				680,000	07/21/2023
100118850	CF	Clovis	CA		08/30/2023	8.875	441,865		(268)				560,000	07/26/2023
100118851	CF	Los Angeles	CA		08/30/2023	9.125	3,198,980		(128)				4,550,000	07/25/2023
100118852	CF	Poway	CA		08/30/2023	7.375	1,908,254		(205)				2,550,000	07/07/2023
100118853	CF	Santa Rosa Beach	FL		08/30/2023	7.500	1,125,119		(65)				1,408,000	07/19/2023
100118854	CF	Torrance	CA		08/30/2023	7.750	965,382		(14)				1,195,000	07/19/2023
100118855		Tampa	FL		08/30/2023	8.500	526,809		(120)				655,000	07/21/2023
100118856	CF	West Palm Beach	FL		08/30/2023	9.000	352,939		(67)				431,000	07/14/2023
100118858	CF	San Rafael	CA		08/30/2023	8.250	892,819		(161)				1,124,000	08/01/2023
100118859	CF	Decatur	GA		08/30/2023	9.875	174,636		(147)				192,000	07/27/2023
100118860	CF	Castle Rock	CO		08/30/2023	7.875	979,018		(57)				2,600,000	07/17/2023
100118862		Crown Point	IN		08/30/2023	8.625	204,299		(49)				349,000	08/01/2023
100118863	CF	Wilsonville	OR		08/30/2023	9.125	450,668		(224)				536,000	08/04/2023
100118864	CF	Bellingham	WA		08/30/2023	7.375	818,790		(75)				1,260,000	07/18/2023
100118865	CF	North Las Vegas	NV		08/30/2023	6.500	315,350		75				406,000	07/17/2023
100118866		Fort Myers	FL		08/30/2023	9.000	337,941		(78)				365,000	07/25/2023
100118867	CF	Capitola	CA		08/30/2023	7.500	246,638		57				768,000	07/25/2023
100118869	CF	Lake Geneva	WI		08/30/2023	9.625	385,934		(41)				475,000	07/26/2023
100118870	CF	Santa Ynez	CA		08/30/2023	7.500	1,526,432		(44)				2,785,000	07/19/2023
100118872	CF	Carlsbad	CA		08/30/2023	9.375	1,264,931		(23)				1,490,000	07/26/2023
100118873	CF	San Luis Obispo	CA		08/30/2023	6.875	401,043		(21)				799,000	07/28/2023
100118875	CF	Miami	FL		08/30/2023	8.375	939,856		(327)				1,300,000	07/31/2023
100118876	CF	Palm Beach Gardens	FL		08/30/2023	8.875	1,351,303		46				1,624,000	07/25/2023
100118877	CF	Lehi	UT		08/30/2023	8.875	986,466		(14)				1,160,000	07/19/2023
100118878	CF	Wildwood	NJ		08/30/2023	9.375	533,168		210				725,000	07/28/2023
100118879	CF	Fort Lauderdale	FL		08/30/2023	8.250	335,303		(92)				510,000	07/18/2023
100118880		Moore	OK		08/30/2023	8.875	136,417		(75)				178,000	07/28/2023
100118881	CF	Los Angeles	CA		08/30/2023	9.875	1,067,996		(182)				1,300,000	08/11/2023
100118882	CF	Vacaville	CA		08/30/2023	7.750	884,786		(97)				1,250,000	08/04/2023
100118883		Chicago	IL		08/30/2023	8.375	401,577		(90)				525,000	07/20/2023
100118884	CF	Santa Cruz	CA		08/30/2023	8.125	721,513		17				1,015,000	07/25/2023
100118886		Skokie	IL		08/30/2023	9.375	103,577		(8)				130,000	08/02/2023
100118887		Los Angeles	CA		08/30/2023	8.500	2,091,628		(249)				2,695,000	07/24/2023
100118888	CF	Delray Beach	FL		08/30/2023	10.125	211,220		(85)				220,000	07/31/2023
100118889	CF	Kaysville	UT		08/30/2023	7.625	364,350		(65)				448,000	07/25/2023
100118892	CF	Tucker	GA		08/30/2023	8.875	540,610		(658)				670,000	07/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118893		Long Beach	CA		08/30/2023	8.125	862,412		(197)				1,050,000	07/28/2023
100118895		Murrieta	CA		08/30/2023	7.750	483,717		(26)				800,000	08/11/2023
100118896	CF	Lakeside	CA		08/30/2023	8.750	576,638		(170)				710,000	08/07/2023
100118897	CF	Dos Palos	CA		08/30/2023	7.500	493,088		33				664,000	07/28/2023
100118898		Vandalia	OH		08/30/2023	7.875	282,047		(106)				470,000	07/26/2023
100118900		Venice Area Los Angeles	CA		08/30/2023	7.875	316,961		(66)				1,900,000	07/25/2023
100118901	CF	Napa	CA		08/30/2023	8.000	121,382		(54)				350,000	08/02/2023
100118902		Scottsdale	AZ		08/30/2023	8.625	222,664		(20)				1,100,000	07/25/2023
100118905		Taylors	SC		08/30/2023	8.500	179,249		(109)				270,000	07/28/2023
100118911	CF	MISSOURI CITY	TX		07/27/2023	8.999	217,008		(125)				226,000	06/23/2023
100118912	CF	VALLEJO	CA		07/27/2023	8.999	658,160		(297)				700,000	06/21/2023
100118913	CF	TEHACHAPI	CA		07/27/2023	7.125	201,590		(50)				440,000	06/16/2023
100118914		MISSOURI CITY	TX		07/27/2023	9.125	975,439		(341)				1,655,000	06/29/2023
100118915	CF	ONTARIO	CA		07/27/2023	10.125	716,757		(87)				785,000	06/23/2023
100118916		VICTORVILLE	CA		07/27/2023	8.375	408,308		(93)				510,000	06/20/2023
100118917		Madera	CA		07/27/2023	6.999	266,496		5				335,000	06/27/2023
100118918		PALMDALE	CA		07/27/2023	7.875	348,016		(110)				525,000	06/21/2023
100118919	CF	Mesa	AZ		07/27/2023	7.625	478,410		(41)				595,000	06/26/2023
100118920	CF	Frisco	TX		07/27/2023	7.875	1,481,118		(373)				1,816,000	06/26/2023
100118921	CF	Austin	TX		07/27/2023	7.750	708,542		(113)				3,300,000	06/16/2023
100118922	CF	Gardner	MA		07/27/2023	8.750	768,387		(142)				860,000	06/30/2023
100118923		Upton	MA		07/27/2023	7.999	447,633		(100)				645,000	06/26/2023
100118924	CF	Alpharetta	GA		07/27/2023	6.999	1,221,859		90				1,650,000	06/23/2023
100118925		Fort Washington	MD		07/27/2023	8.750	376,273		(191)				450,000	06/23/2023
100118926		LOS ANGELES	CA		07/27/2023	6.875	2,718,811		(316)				3,585,000	06/09/2023
100118927	CF	Woodbridge	VA		07/27/2023	9.375	431,684		(141)				490,000	06/23/2023
100118928	CF	Pahrump	NV		07/27/2023	7.999	367,082		10				454,000	06/23/2023
100118929	CF	Bellingham	WA		07/27/2023	7.999	1,484,721		(78)				2,250,000	06/24/2023
100118930	CF	Lincolnwood	IL		07/27/2023	6.875	348,528		4				785,000	06/30/2023
100118931	CF	LOS ANGELES	CA		07/27/2023	6.875	1,159,271		84				1,800,000	06/22/2023
100118932	CF	FREDERICK	MD		07/27/2023	9.125	486,688		(184)				560,000	06/22/2023
100118934	CF	Fontana	CA		07/27/2023	7.375	240,657		(82)				595,000	06/16/2023
100118935	CF	Houston	TX		07/27/2023	8.625	210,748		(133)				230,000	06/07/2023
100118936		FORT PIERCE	FL		07/27/2023	8.750	448,957		(328)				556,000	06/22/2023
100118937	CF	New Carrollton	MD		07/27/2023	9.625	129,630		(82)				150,000	06/26/2023
100118939	CF	Fort Myers	FL		07/27/2023	7.499	606,410		(91)				840,000	06/21/2023
100118940		LA VERNE	CA		07/27/2023	8.375	1,503,129		(470)				1,825,000	06/23/2023
100118941	CF	SANTA CLARITA	CA		07/27/2023	9.499	644,525		(180)				735,000	06/19/2023
100118942	CF	Oklahoma City	OK		07/27/2023	6.750	260,252		19				629,000	06/23/2023
100118943	CF	Phoenix	AZ		07/27/2023	8.499	253,334		(162)				340,000	06/19/2023
100118944	CF	Aubrey	TX		07/27/2023	7.375	390,144		(72)				485,000	06/28/2023
100118945	CF	Addison	IL		07/27/2023	6.999	542,112		142				700,000	06/26/2023
100118946		Orlando	FL		07/27/2023	8.250	503,792		(100)				675,000	06/26/2023
100118948	CF	Cedar Hill	TX		07/27/2023	7.250	456,715		(71)				585,000	06/28/2023
100118949	CF	Aurora	CO		07/27/2023	8.875	375,080		(191)				450,000	06/22/2023
100118950	CF	Alvin	TX		07/27/2023	7.250	777,793		(200)				1,100,000	06/23/2023
100118951	CF	Oak Hills	CA		07/27/2023	7.875	582,496		(85)				720,000	06/19/2023
100118952	CF	TUTTLE	OK		07/27/2023	9.250	310,348		(84)				335,000	06/27/2023
100118953	CF	Heath	TX		07/27/2023	7.499	1,126,868		(112)				1,425,000	06/22/2023
100118954	CF	SPOKANE	WA		07/27/2023	7.750	349,997		(76)				430,000	06/26/2023
100118955	CF	Thousand Oaks	CA		07/27/2023	8.875	919,619		(273)				1,100,000	06/23/2023
100118956	CF	San Tan Valley	AZ		07/27/2023	8.375	304,635		(123)				345,000	06/28/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118957		PORT SAINT LUCIE	FL		07/27/2023	8.499	711,851		(313)				945,000	06/28/2023
100118958	CF	Lompoc	CA		07/27/2023	8.625	459,011		(169)				564,000	06/21/2023
100118959	CF	El Paso	TX		07/27/2023	8.999	263,281		(145)				285,000	06/30/2023
100118960	CF	Holden	MA		07/27/2023	8.625	521,056		(93)				650,000	06/30/2023
100118961	CF	ONTARIO	CA		07/27/2023	6.999	453,345		(7)				700,000	06/17/2023
100118962	CF	PANAMA CITY BEACH	FL		07/27/2023	7.625	267,029		(155)				423,500	06/27/2023
100118963	CF	Bend	OR		07/27/2023	7.875	553,556		4				860,000	06/22/2023
100118964	CF	Burien	WA		07/27/2023	8.125	822,040		(207)				900,000	06/29/2023
100118965	CF	LOS ANGELES	CA		07/27/2023	6.875	1,133,147		32				2,200,000	06/12/2023
100118966	CF	EL CAJON	CA		07/27/2023	6.999	1,506,863		75				1,900,000	06/20/2023
100118967	CF	Annapolis	MD		07/27/2023	9.250	285,120		(124)				320,000	06/28/2023
100118968		Dearborn	MI		07/27/2023	9.125	220,245		(124)				295,000	06/24/2023
100118969	CF	Venice	FL		07/27/2023	8.625	460,351		(68)				541,000	06/27/2023
100118970	CF	EASTON	PA		07/27/2023	8.875	507,798		(120)				620,000	06/17/2023
100118971	CF	Jurupa Valley	CA		07/27/2023	7.250	574,075		(61)				815,000	06/22/2023
100118972		Colorado Springs	CO		07/27/2023	7.999	194,196		(105)				260,000	06/23/2023
100118973	CF	LOS ANGELES	CA		07/27/2023	7.499	1,092,931		(180)				1,354,000	06/23/2023
100118974	CF	Norfolk	VA		07/27/2023	8.499	235,308		(109)				302,000	06/28/2023
100118975	CF	BUENA PARK	CA		07/27/2023	7.875	658,591		(132)				810,000	06/20/2023
100118976	CF	Hagerstown	MD		07/27/2023	8.875	134,760		(68)				160,000	06/29/2023
100118977	CF	BLUFFDALE	UT		07/27/2023	9.499	1,304,824		86				1,475,000	06/20/2023
100118978	CF	Marathon	FL		07/27/2023	7.875	594,705		(86)				738,000	07/03/2023
100118979	CF	Tempe	AZ		07/27/2023	7.625	890,258		(140)				1,100,000	06/27/2023
100118980	CF	Las Vegas	NV		07/27/2023	7.750	433,564		(65)				540,000	06/27/2023
100118981	CF	Whittier	CA		07/27/2023	9.125	1,264,542		(78)				1,480,000	06/21/2023
100118982	CF	West Jordan	UT		07/27/2023	8.625	497,395		(136)				615,500	06/29/2023
100118983	CF	SAN BERNARDINO	CA		07/27/2023	7.750	540,516		(108)				665,000	06/24/2023
100118984	CF	Kingsburg	CA		07/27/2023	7.750	397,258		(215)				525,000	06/23/2023
100118985	CF	Thousand Oaks	CA		07/27/2023	8.999	844,947		(170)				956,000	06/28/2023
100118986	CF	Coppell	TX		07/27/2023	7.250	559,840		(75)				765,000	06/29/2023
100118987	CF	Scottsdale	AZ		07/27/2023	6.999	881,673		37				3,900,000	06/22/2023
100118988	CF	PALMDALE	CA		07/27/2023	8.999	481,030		(129)				520,000	06/29/2023
100118989	CF	Houma	LA		07/27/2023	8.875	380,398		(97)				450,000	06/30/2023
100118990	CF	Hurst	TX		07/27/2023	7.875	350,830		(127)				426,000	06/28/2023
100118991	CF	Houston	TX		07/27/2023	8.625	388,480		(156)				415,000	06/30/2023
100118992	CF	GAITHERSBURG	MD		07/27/2023	8.625	474,614		(73)				585,000	06/27/2023
100118993	CF	Liberty Hill	TX		07/27/2023	9.625	720,308		(120)				795,000	06/30/2023
100118995	CF	Deerfield Beach	FL		07/27/2023	7.990	217,325		(123)				300,000	06/30/2023
100118996		Loveland	OH		07/27/2023	8.375	577,371		(66)				748,000	06/30/2023
100118997	CF	Rockville	MD		07/27/2023	8.375	410,914		(120)				474,000	06/26/2023
100118999	CF	SANTA CLARITA	CA		07/27/2023	8.625	434,524		(204)				520,000	06/27/2023
100119000	CF	Bradenton	FL		07/27/2023	7.625	628,099		105				801,000	06/30/2023
100119001		Long Beach	CA		07/27/2023	7.875	378,698		(13)				500,000	06/13/2023
100119002		Moreno Valley	CA		07/27/2023	7.625	426,994		52				635,000	06/28/2023
100119003		Hardeeville	SC		07/27/2023	11.125	325,184		(77)				420,000	06/28/2023
100119004		Valrico	FL		07/27/2023	8.750	321,428		(168)				405,000	06/28/2023
100119005		Boston	MA		07/27/2023	8.999	641,292		(9)				850,000	06/28/2023
100119006		Jamaica Plain	MA		07/27/2023	8.750	383,762		(62)				655,000	06/28/2023
100119007		TWENTYNINE PALMS	CA		07/27/2023	6.875	899,903		159				1,300,000	06/22/2023
100119008		Long Beach	CA		07/27/2023	7.750	524,199		68				760,000	06/15/2023
100119009		Lowell	MA		07/27/2023	7.125	265,186		101				465,000	06/23/2023
100119010		Portland	OR		07/27/2023	7.999	857,352		(1)				1,175,000	06/27/2023

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100119011		NORTH ADAMS	MA		07/27/2023	7.499	149,984		(6)				210,000	06/26/2023
100119012		DeKalb	IL		07/27/2023	9.499	152,296		(85)				220,000	06/17/2023
100119013		Miami	FL		07/27/2023	8.999	363,433		(37)				520,000	06/28/2023
100119014		Covington	WA		07/27/2023	8.625	569,560		(19)				755,000	06/27/2023
100119015		Baltimore	MD		07/27/2023	8.250	293,882		(99)				380,000	06/23/2023
100119016		Washington	DC		07/27/2023	7.499	130,837		(43)				193,000	06/22/2023
100119017		Rosedale	MD		07/27/2023	8.125	184,313		(73)				254,000	06/16/2023
100119018		Temecula	CA		07/27/2023	7.999	558,547		(83)				920,000	06/14/2023
100119019		Selma	TX		07/27/2023	6.999	169,889		35				285,000	06/23/2023
100119020		Milwaukee	WI		07/27/2023	8.875	218,068		(163)				275,000	06/23/2023
100119021		Gretna	LA		07/27/2023	7.999	211,765		(37)				260,000	06/29/2023
100119022		Gretna	LA		07/27/2023	7.999	199,833		(51)				260,000	06/29/2023
100119023		DAVENPORT	FL		07/27/2023	8.499	813,226		(131)				1,500,000	06/20/2023
100119024		Pueblo	CO		07/27/2023	6.999	132,093		12				217,000	06/23/2023
100119025		ATLANTA	GA		07/27/2023	9.375	200,108		(38)				265,000	06/23/2023
100119026		Lake Isabella	CA		07/27/2023	7.999	133,495		(52)				276,000	06/21/2023
100119027		Aurora	CO		07/27/2023	8.750	164,891		(126)				236,000	06/22/2023
100119028		Ocala	FL		07/27/2023	8.375	184,639		(114)				220,000	06/28/2023
100119029		SPOKANE	WA		07/27/2023	6.999	558,498		326				785,000	06/29/2023
100119030		Fort Morgan	CO		07/27/2023	8.875	233,040		(140)				310,000	06/28/2023
100119031		Goose Creek	SC		07/27/2023	7.750	174,167		(23)				234,000	06/22/2023
100119032		Pueblo	CO		07/27/2023	7.499	145,048		(12)				195,000	06/23/2023
100119033		Saint Louis	MO		07/27/2023	8.499	178,692		(92)				231,000	06/23/2023
100119034		Sacramento	CA		07/27/2023	6.999	246,072		17				535,000	06/29/2023
100119035		FORT WORTH	TX		07/27/2023	8.250	158,592		(94)				299,000	06/22/2023
100119036		FORT WORTH	TX		07/27/2023	8.875	162,070		(42)				300,000	06/27/2023
100119037		JACKSONVILLE	FL		07/27/2023	7.999	176,568		(30)				230,000	06/29/2023
100119038		OWINGS MILLS	MD		07/27/2023	8.499	770,108		102				1,100,000	06/21/2023
100119039		HASLET	TX		07/27/2023	9.125	146,181		(130)				310,000	06/27/2023
100119040		LOS ANGELES	CA		07/27/2023	7.625	685,412		(54)				1,100,000	06/26/2023
100119041		LOS ANGELES	CA		07/27/2023	7.625	1,303,257		(20)				1,985,000	06/26/2023
100119042		PINE MOUNTAIN CLUB	CA		07/27/2023	7.999	240,467		38				370,000	06/19/2023
100119043		LEES SUMMIT	MO		07/27/2023	8.999	183,358		(122)				300,000	06/30/2023
100119044		Safety Harbor	FL		07/27/2023	7.375	192,323		(10)				328,000	06/29/2023
100119046		Brutus	MI		07/27/2023	7.499	695,071		88				1,575,000	06/29/2023
100119047		MCDONOUGH	GA		07/27/2023	8.125	291,536		(124)				374,000	06/26/2023
100119048		Wauconda	IL		07/27/2023	8.999	125,377		(53)				160,000	06/23/2023
100119049		HENDERSON	NV		07/27/2023	7.999	184,800		(34)				410,000	06/22/2023
100119050		Phoenix	AZ		07/27/2023	8.375	251,039		(119)				435,000	06/28/2023
100119051		Boca Raton	FL		07/27/2023	8.750	582,837		(38)				750,000	06/29/2023
100119052	CF	Chicago	IL		07/27/2023	8.499	174,344		(52)				230,000	06/30/2023
100119053		Pueblo	CO		07/27/2023	6.999	184,269		12				250,000	06/30/2023
100119054		Desoto	TX		07/27/2023	7.499	265,579		12				410,000	06/29/2023
100119055	CF	Norfolk	VA		07/27/2023	8.250	188,060		(46)				230,000	06/23/2023
100119056	CF	North Grosvenordale	CT		07/27/2023	9.499	246,849		(96)				315,000	06/23/2023
100119057	CF	Bakersfield	CA		07/27/2023	8.499	150,553		(59)				224,000	06/14/2023
100119058	CF	SOUTH GATE	CA		07/27/2023	9.125	589,182		(64)				690,000	06/22/2023
100119059	CF	Schiller Park	IL		07/27/2023	7.999	251,244		(11)				335,000	06/27/2023
100119060	CF	Louisville	KY		07/27/2023	9.999	228,112		(60)				265,000	06/23/2023
100119061	CF	Chicago	IL		07/27/2023	7.999	162,977		(20)				232,000	06/30/2023
100119062	CF	Boston	MA		07/27/2023	8.375	762,881		(72)				960,000	06/22/2023
100119063		Bakersfield	CA		07/27/2023	8.750	302,896		(83)				370,000	06/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119064	CF	Glen Allen	VA		07/27/2023	9.375	241,920		(76)				294,000	06/23/2023
100119065	CF	RIVERSIDE	CA		07/27/2023	7.999	262,558		11				518,000	06/22/2023
100119066	CF	Joliet	IL		07/27/2023	9.250	149,330		(58)				180,000	06/23/2023
100119067	CF	Las Vegas	NV		07/27/2023	8.625	242,851		(102)				275,000	06/19/2023
100119068	CF	Santa Rosa	CA		07/27/2023	7.250	742,713		39				1,000,000	06/29/2023
100119069	CF	Modesto	CA		07/27/2023	9.250	287,031		(63)				330,000	06/26/2023
100119070	CF	BROOKLYN	MD		07/27/2023	9.625	161,791		(53)				205,000	06/26/2023
100119071	CF	East Hartford	CT		07/27/2023	9.125	156,394		(54)				202,000	06/23/2023
100119072	CF	Canyon Lake	CA		07/27/2023	7.875	856,351		20				1,185,000	06/23/2023
100119073	CF	Baltimore	MD		07/27/2023	8.999	164,987		(49)				214,000	06/30/2023
100119074		STOW	MA		07/27/2023	8.999	299,800		(69)				682,000	06/28/2023
100119075	CF	GAITHERSBURG	MD		07/27/2023	9.125	321,450		(108)				365,000	06/30/2023
100119076	CF	Burbank	IL		07/27/2023	8.999	281,232		(67)				325,000	06/30/2023
100119077	CF	Thousand Oaks	CA		07/27/2023	8.625	297,686		(61)				365,000	06/21/2023
100119078	CF	Seminole	FL		07/27/2023	8.499	289,640		(103)				362,100	06/26/2023
100119079	CF	Glendale	AZ		07/27/2023	7.999	387,791		(71)				560,000	06/23/2023
100119080		Smyrna	DE		07/27/2023	8.875	158,547		(111)				385,000	06/23/2023
100119081	CF	SANTA ANA	CA		07/27/2023	6.999	497,090		80				674,000	06/28/2023
100119082		Lake Elsinore	CA		07/27/2023	9.125	400,019		(74)				576,000	06/21/2023
100119084		Rogers	AR		07/27/2023	7.999	169,768		(60)				347,000	06/20/2023
100119085		Conyers	GA		07/27/2023	9.250	225,487		(116)				260,000	06/27/2023
100119086	CF	Fort Walton Beach	FL		07/31/2023	7.875	551,569		(134)				725,000	07/05/2023
100119087	CF	Loveland	CO		07/31/2023	6.875	614,283		30				768,000	06/14/2023
100119088	CF	New Canaan	CT		07/31/2023	8.250	3,378,719		498				5,350,000	06/28/2023
100119089	CF	Paradise Valley	AZ		07/31/2023	9.125	4,629,105		(131)				6,500,000	05/31/2023
100119090	CF	Boise	ID		07/31/2023	8.875	780,522		(108)				1,100,000	07/07/2023
100119093	CF	Newark	NJ		07/31/2023	7.750	295,728		28				510,000	05/31/2023
100119095		UNION CITY	NJ		07/28/2023	4.250	405,099		3,816				998,000	04/10/2023
100119097		CINCINNATI	OH		07/28/2023	5.625	211,448		977				514,902	04/13/2023
100119099		SUGAR LAND	TX		07/28/2023	6.500	235,440		1,506				470,000	04/07/2023
100119100		MYRTLE BEACH	SC		07/28/2023	8.375	227,760		(1)				305,000	04/07/2023
100119101		FORT LAUDERDALE	FL		07/28/2023	4.750	398,050		3,109				875,000	04/07/2023
100119102		SAN LEANDRO	CA		07/28/2023	4.500	308,276		2,338				766,000	04/08/2023
100119104		MIAMI	FL		07/28/2023	5.875	331,668		898				670,000	04/09/2023
100119106		PALM SPRINGS	CA		07/28/2023	5.750	328,370		812				1,025,000	04/07/2023
100119110		(SUNLAND AREA) LOS ANGELES	CA		07/28/2023	5.750	294,910		688				530,000	04/09/2023
100119111		KATY	TX		07/28/2023	5.625	201,018		2,494				322,000	04/07/2023
100119112		KATY	TX		07/28/2023	5.750	295,930		953				500,000	04/07/2023
100119114		SANTA ANA	CA		07/28/2023	5.625	396,897		1,168				740,000	04/07/2023
100119116		ROUND ROCK	TX		07/28/2023	5.625	168,493		647				326,000	04/07/2023
100119118		ROUND LAKE	IL		07/28/2023	7.750	158,646		(6)				205,000	04/07/2023
100119119		CASTRO VALLEY	CA		07/28/2023	7.000	894,794		4,159				1,370,000	04/07/2023
100119120		BIG BEAR CITY	CA		07/28/2023	7.625	313,285		64				387,000	04/06/2023
100119121		SAN ANTONIO	TX		07/28/2023	5.625	208,276		720				310,000	04/07/2023
100119126		FONTANA	CA		07/28/2023	4.750	418,714		6,677				770,000	04/09/2023
100119127		OWENSBORO	KY		07/28/2023	4.875	168,193		1,356				299,900	04/08/2023
100119129		BALDWIN PARK	CA		07/28/2023	6.250	595,911		2,193				880,000	05/09/2023
100119130		CLOVIS	CA		07/28/2023	6.125	286,777		530				371,800	04/07/2023
100119132		JURUPA VALLEY	CA		07/28/2023	6.250	425,741		3,032				570,000	04/08/2023
100119135	CF	GLASGOW	KY		07/31/2023	7.375	420,607		221				515,000	06/05/2023
100119136	CF	LITTLE RIVER	SC		07/31/2023	7.625	270,875		96				325,000	06/05/2023
100119141	CF	NEPTUNE BEACH	FL		07/31/2023	6.625	309,286		174				425,000	06/12/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119146	CF	SAN TAN VALLEY	AZ		07/31/2023	5.750	320,871		323				430,000	05/19/2023
100119147		PORT SAINT LUCIE	FL		07/31/2023	7.500	268,556		82				340,000	05/23/2023
100119152	CF	PINEDALE	AZ		07/31/2023	7.125	278,499		114				335,000	05/30/2023
100119154	CF	SEDONA	AZ		07/31/2023	7.625	353,078		101				422,500	05/31/2023
100119156	CF	MOUNT PLEASANT	SC		07/31/2023	7.625	363,743		94				435,000	05/31/2023
100119157	CF	TOMS RIVER	NJ		07/31/2023	7.625	297,330		79				390,000	06/09/2023
100119159		FONTANA	CA		07/31/2023	6.000	452,957		366				570,500	05/17/2023
100119163		LENEXA	KS		07/31/2023	7.500	358,316		79				450,000	06/05/2023
100119164	CF	SANTA ROSA BEACH	FL		07/31/2023	7.625	355,181		79				422,000	05/30/2023
100119165	CF	ORLANDO	FL		07/31/2023	7.125	243,498		81				300,000	05/25/2023
100119168		KATY	TX		07/31/2023	5.990	268,095		204				353,000	05/26/2023
100119169	CF	MYRTLE BEACH	SC		07/31/2023	7.625	375,341		84				462,000	06/08/2023
100119173		MERIDIAN	ID		07/31/2023	7.500	325,799		80				410,000	06/05/2023
100119174		GREELEY	CO		07/31/2023	7.375	316,492		75				390,000	05/30/2023
100119175	CF	ROSHARON	TX		07/31/2023	5.750	219,250		197				274,999	05/19/2023
100119176		PALM COAST	FL		07/31/2023	7.625	275,247		57				335,000	06/07/2023
100119177	CF	PORT SAINT JOE	FL		07/31/2023	7.500	342,548		82				525,000	05/25/2023
100119179	CF	SUMMERVILLE	SC		07/31/2023	5.750	341,563		311				458,999	05/23/2023
100119180	CF	COLUMBUS	OH		07/31/2023	7.250	227,596		66				271,000	05/31/2023
100119181	CF	WAUWATOSA	WI		07/31/2023	7.625	246,473		43				290,000	06/09/2023
100119182	CF	SAINT PETERSBURG	FL		07/31/2023	7.250	520,654		169				659,998	06/14/2023
100119183	CF	JOSHUA	TX		07/31/2023	7.125	352,408		108				446,999	06/15/2023
100119184		PORT ISABEL	TX		07/31/2023	7.500	246,001		58				314,996	06/20/2023
100119185	CF	BROKEN BOW	OK		07/31/2023	7.500	594,576		114				824,999	05/23/2023
100119186	CF	MILLVILLE	DE		07/31/2023	5.750	402,727		344				531,999	05/25/2023
100119187	CF	SAINT CLOUD	FL		07/31/2023	5.500	287,057		284				392,000	06/14/2023
100119188		NORTH LAS VEGAS	NV		07/31/2023	7.625	309,799		52				387,000	05/31/2023
100119190	CF	LAS VEGAS	NV		07/31/2023	5.750	268,725		230				355,999	05/12/2023
100119191		ALPHARETTA	GA		07/31/2023	7.625	401,428		54				504,999	06/29/2023
100119192	CF	FORT WORTH	TX		07/31/2023	5.750	257,202		215				342,999	05/08/2023
100119193	CF	COLLIERVILLE	TN		07/31/2023	7.375	467,674		94				590,000	06/12/2023
100119194	CF	BROOKLYN PARK	MN		07/31/2023	7.250	266,020		65				338,030	06/28/2023
100119195	CF	HAMILTON	NJ		07/31/2023	7.500	280,002		45				380,000	05/15/2023
100119196	CF	LEESBURG	FL		07/31/2023	6.624	241,086		88				316,000	06/12/2023
100119197	CF	MOHAVE VALLEY	AZ		07/31/2023	7.500	229,119		36				290,000	06/08/2023
100119198	CF	WINCHESTER	VA		07/31/2023	7.625	249,182		30				326,000	06/15/2023
100119200	CF	GERMANTOWN	TN		07/31/2023	7.625	267,842		20				354,000	06/22/2023
100119201		HATTERAS	NC		07/31/2023	7.125	268,782		56				408,000	06/13/2023
100119203		NEWARK	NJ		07/31/2023	7.625	476,848		45				637,000	06/09/2023
100119204		WILMINGTON	NC		07/31/2023	7.624	341,954		26				480,000	06/23/2023
100119205	CF	LEOMINSTER	MA		07/31/2023	6.625	347,684		119				505,000	06/13/2023
100119207		CEDAR CITY	UT		07/31/2023	5.625	227,492		236				339,998	06/02/2023
100119208	CF	PANAMA CITY BEACH	FL		07/31/2023	7.625	331,091		24				438,000	06/27/2023
100119209		MINNEAPOLIS	MN		07/31/2023	5.875	295,512		192				410,000	06/01/2023
100119210	CF	MYRTLE BEACH	SC		07/31/2023	7.625	347,924		28				460,000	06/07/2023
100119211	CF	PEORIA	AZ		07/31/2023	7.375	394,358		(1,009)				800,000	06/15/2023
100119212		LYNN	MA		07/31/2023	6.625	716,700		223				994,998	05/16/2023
100119213		PHILADELPHIA	PA		07/31/2023	7.125	558,194		107				750,000	06/15/2023
100119214	CF	WASILLA	AK		07/31/2023	7.625	332,080		16				439,999	05/24/2023
100119215		MIAMI	FL		07/31/2023	7.625	530,064		30				700,000	06/28/2023
100119216		OWENS CROSS ROADS	AL		07/31/2023	4.625	246,658		455				367,999	06/16/2023
100119217	CF	DUGSPUR	VA		07/31/2023	6.875	282,566		67				380,000	05/05/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119218		PRESQUE ISLE	WI		07/31/2023	7.500	397,566		30				590,000	05/26/2023
100119219	CF	LAS VEGAS	NV		07/31/2023	5.500	241,666		204				339,999	05/17/2023
100119220	CF	PERTH AMBOY	NJ		07/31/2023	7.625	303,251		13				400,000	05/26/2023
100119221	CF	BRASELTON	GA		07/31/2023	5.375	278,641		259				399,999	05/18/2023
100119222	CF	FRESNO	CA		07/31/2023	5.750	332,708		257				465,000	05/19/2023
100119223	CF	MONROE	NY		07/31/2023	6.500	226,025		77				320,000	05/19/2023
100119224		NORTH CHESTERFIELD	VA		07/31/2023	6.500	273,379		87				375,000	06/14/2023
100119225		EAST BOSTON	MA		07/31/2023	6.625	890,038		243				1,200,000	06/01/2023
100119226	CF	SAN PABLO	CA		07/31/2023	6.625	708,843		213				1,059,998	05/10/2023
100119227		NASHVILLE	TN		07/31/2023	6.625	285,691		70				390,999	06/01/2023
100119228		MINERAL	VA		07/31/2023	7.125	309,898		45				419,999	05/25/2023
100119229		IRVINGTON	NJ		07/31/2023	6.875	356,718		91				510,000	06/29/2023
100119230	CF	LITCHFIELD PARK	AZ		07/31/2023	6.990	250,709		44				342,000	06/05/2023
100119231		HONOLULU	HI		07/31/2023	7.125	311,374		43				415,000	05/25/2023
100119232		LAKE ARROWHEAD	CA		07/31/2023	7.500	731,692		41				1,059,998	05/23/2023
100119233	CF	FRANKLIN	NC		07/31/2023	7.375	174,548		(959)				446,995	05/31/2023
100119234	CF	MINNEAPOLIS	MN		07/31/2023	7.500	285,343		23				380,000	06/29/2023
100119235	CF	PRESCOTT	AZ		07/31/2023	7.125	445,485		78				595,000	06/15/2023
100119236	CF	RIVERSIDE	CA		07/31/2023	7.500	297,932		23				394,000	06/08/2023
100119237	CF	GEORGETOWN	TX		07/31/2023	6.624	230,472		64				310,999	06/13/2023
100119238		PLAINFIELD	IL		07/31/2023	7.500	266,482		15				362,000	05/26/2023
100119239	CF	LEES SUMMIT	MO		07/31/2023	7.625	496,604		16				699,999	05/28/2023
100119240		CLARKSVILLE	TN		07/31/2023	7.375	455,368		52				605,000	05/24/2023
100119241	CF	CLEARWATER BEACH	FL		07/31/2023	7.125	476,002		71				639,000	05/11/2023
100119242		VENTNOR CITY	NJ		07/31/2023	7.625	431,117		9				569,998	04/27/2023
100119243	CF	ELKTON	MD		07/31/2023	6.624	408,673		958				690,000	06/02/2023
100119244	CF	CALDWELL	ID		07/31/2023	6.990	250,294		40				350,000	06/02/2023
100119245	CF	AUSTIN	TX		07/31/2023	6.990	314,640		63				439,999	06/13/2023
100119246	CF	GALVESTON	TX		07/31/2023	7.500	510,976		28				675,000	05/25/2023
100119247	CF	VENICE	FL		07/31/2023	5.625	356,625		253				500,000	05/26/2023
100119248	CF	PARRISH	FL		07/31/2023	6.000	292,207		216				405,994	05/26/2023
100119249	CF	SURPRISE	AZ		07/31/2023	7.625	367,404		7				484,999	06/09/2023
100119250	CF	LAKEHEAD	CA		07/31/2023	7.500	552,110		19				740,000	06/16/2023
100119251		JEROME	ID		07/31/2023	7.625	396,029		1				522,000	06/22/2023
100119252	CF	MANHATTAN	KS		07/31/2023	6.990	237,824		51				320,000	06/15/2023
100119253	CF	AUSTIN	TX		07/31/2023	6.125	654,708		294				1,049,998	05/24/2023
100119254	CF	DENVER	CO		07/31/2023	6.624	344,416		92				465,999	05/23/2023
100119255	CF	WEST WILDWOOD	NJ		07/31/2023	6.500	646,468		206				880,000	06/15/2023
100119256		YARMOUTH	MA		07/31/2023	6.999	350,792		48				470,000	06/29/2023
100119257		KISSIMMEE	FL		07/31/2023	6.999	336,821		53				449,999	06/29/2023
100119258		COLUMBUS	OH		07/31/2023	6.875	306,121		61				411,000	06/16/2023
100119259		NASHVILLE	TN		07/31/2023	6.625	449,640		113				649,999	05/08/2023
100119260	CF	ANCHORAGE	AK		07/31/2023	7.625	493,853		(1)				660,000	05/30/2023
100119261		CORONA	CA		07/31/2023	7.375	438,455		32				584,999	06/08/2023
100119262		MIAMI BEACH	FL		07/31/2023	6.624	467,047		119				674,998	05/08/2023
100119263		NORCROSS	GA		07/31/2023	6.625	366,537		143				713,588	06/02/2023
100119264	CF	PEORIA	AZ		07/31/2023	6.625	404,848		100				549,999	06/01/2023
100119265	CF	CHANDLER	AZ		07/31/2023	6.625	414,190		120				565,000	06/02/2023
100119266	CF	LITTLETON	CO		07/31/2023	6.500	406,345		130				560,000	06/12/2023
100119267		AURORA	CO		07/31/2023	6.500	484,297		154				659,499	05/26/2023
100119268	CF	LEHI	UT		07/31/2023	6.500	258,244		97				383,998	05/01/2023
100119269	CF	ROCKLIN	CA		07/31/2023	7.125	435,453		56				594,999	06/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119270	CF	DENVER	CO		07/31/2023	7.125	608,468		76				818,999	05/25/2023
100119272		DAVENPORT	FL		07/31/2023	6.990	581,192		79				774,999	06/09/2023
100119273	CF	BAKERSFIELD	CA		07/31/2023	6.990	308,437		54				441,999	05/16/2023
100119274	CF	BRIGHTON	CO		07/31/2023	7.625	376,436		3				494,999	05/30/2023
100119275		QUINCY	MA		07/31/2023	6.375	787,841		261				1,159,998	06/15/2023
100119276	CF	HOSCHTON	GA		07/31/2023	5.375	247,189		213				374,999	05/18/2023
100119277		ENGLEWOOD	FL		07/31/2023	7.625	253,924		(142)				344,942	06/16/2023
100119278	CF	TAMPA	FL		07/31/2023	7.500	59,636		(4,447)				510,000	06/22/2023
100119279	CF	PORTLAND	OR		07/31/2023	7.500	550,379		12				730,000	05/16/2023
100119280	CF	ROCKWALL	TX		07/31/2023	7.500	719,658		(9)				952,497	05/26/2023
100119281		WESTON	TX		07/31/2023	7.625	362,084		(47)				479,996	06/23/2023
100119282	CF	FOUNTAIN VALLEY	CA		07/31/2023	7.125	561,829		65				800,000	06/09/2023
100119283		SUNNY ISLES BEACH	FL		07/31/2023	6.990	291,661		28				440,000	05/15/2023
100119284	CF	VENICE	FL		07/31/2023	7.000	385,008		46				619,000	05/30/2023
100119285		ARLINGTON	VA		07/31/2023	6.125	469,996		182				689,999	05/22/2023
100119286	CF	ELK GROVE	CA		07/31/2023	6.624	719,656		168				1,069,997	05/23/2023
100119287	CF	BUTLER	TN		07/31/2023	5.990	535,904		253				799,998	05/05/2023
100119288		LIBERTY HILL	TX		07/31/2023	6.000	372,815		182				668,000	05/22/2023
100119289		INDIAN TRAIL	NC		07/31/2023	6.125	304,611		333				464,904	05/22/2023
100119290		AUSTIN	TX		07/31/2023	6.125	234,848		94				390,000	06/12/2023
100119291		PORTLAND	OR		07/31/2023	7.240	703,392		72				1,070,000	06/07/2023
100119292		BRADENTON	FL		07/31/2023	7.500	422,988		13				597,000	05/31/2023
100119293	CF	SAN JUAN ISLAND	WA		07/31/2023	6.624	721,391		154				2,000,000	06/23/2023
100119294	CF	MISSION VIEJO	CA		07/31/2023	6.625	596,066		122				900,000	05/22/2023
100119295	CF	BROKEN BOW	OK		07/31/2023	6.624	618,183		136				889,999	05/19/2023
100119296		LOS ANGELES	CA		07/31/2023	6.990	517,514		(1,783)				2,284,203	05/18/2023
100119297		OCEANSIDE	CA		07/31/2023	6.624	772,533		743				2,019,992	06/07/2023
100119298	CF	RIVERBANK	CA		07/31/2023	6.999	260,667		26				380,000	06/28/2023
100119299	CF	LAKEWOOD	NJ		07/31/2023	6.625	368,178		72				800,000	06/01/2023
100119300	CF	TEMECULA	CA		07/31/2023	7.125	503,097		35				1,649,998	05/19/2023
100119301		SAN FERNANDO	CA		07/31/2023	6.990	496,911		53				707,999	05/18/2023
100119302	CF	ARNOLD	CA		07/31/2023	6.999	412,479		62				555,000	06/20/2023
100119303	CF	SMYRNA	GA		07/31/2023	7.625	359,234		71				481,000	06/20/2023
100119304	CF	WAXHAW	NC		07/31/2023	6.625	558,679		122				770,000	06/23/2023
100119305	CF	BELLINGHAM	WA		07/31/2023	7.125	686,396		101				980,000	06/23/2023
100119306	CF	SANTA ROSA	CA		07/31/2023	7.125	671,565		33				1,050,000	06/16/2023
100119307	CF	LAYTON	UT		07/31/2023	7.625	251,450		(1)				390,000	06/16/2023
100119308	CF	DELAWARE	OH		07/31/2023	7.375	237,866		20				325,000	06/23/2023
100119309	CF	LANCASTER	CA		07/31/2023	7.625	379,331		16				500,000	06/16/2023
100119310		CHICAGO	IL		07/31/2023	7.625	415,992		33				550,000	06/16/2023
100119311	CF	ANNAPOLIS	MD		07/31/2023	6.625	403,026		125				545,000	06/15/2023
100119312	CF	OCALA	FL		07/31/2023	6.999	253,780		182				334,000	06/21/2023
100119313	CF	ISLAND LAKE	IL		07/31/2023	6.625	237,126		43				372,000	06/21/2023
100119314	CF	FORT WORTH	TX		07/31/2023	7.125	243,540		15				325,000	06/26/2023
100119315	CF	PARRISH	FL		07/31/2023	6.625	276,546		68				385,000	06/16/2023
100119316	CF	BROOKLYN PARK	MN		07/31/2023	6.999	247,405		127				318,000	06/23/2023
100119317	CF	HURRICANE	UT		07/31/2023	7.624	473,065		(9)				620,000	06/23/2023
100119318	CF	CHARLOTTE	NC		07/31/2023	7.625	251,908		(6)				330,000	06/27/2023
100119319	CF	EVERETT	WA		07/31/2023	6.999	515,115		60				685,000	06/20/2023
100119320	CF	PORT ORANGE	FL		07/31/2023	6.999	273,529		117				370,000	06/22/2023
100119321	CF	SAINT SIMONS ISLAND	GA		07/31/2023	6.999	516,430		90				690,000	06/23/2023
100119322	CF	KISSIMMEE	FL		07/31/2023	6.999	507,574		30				763,000	06/27/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119323	CF	WASHINGTON	UT		07/31/2023	7.500	450,778		108				567,000	06/23/2023
100119324	CF	DAVENPORT	FL		07/31/2023	6.999	277,664		(120)				424,000	06/23/2023
100119325		AZUSA	CA		07/31/2023	6.990	767,366		78				1,130,000	06/23/2023
100119326	CF	TOOELE	UT		07/31/2023	6.999	320,813		68				430,000	06/15/2023
100119327		CRESTONE	CO		07/31/2023	7.625	233,739		65				315,000	06/26/2023
100119328	CF	DULUTH	GA		07/31/2023	6.624	290,987		58				390,000	06/15/2023
100119329		LAKEWOOD	NJ		07/31/2023	6.990	593,078		159				800,000	04/28/2023
100119330	CF	EAST BRIDGEWATER	MA		07/31/2023	6.375	296,740		91				430,000	06/05/2023
100119331	CF	MARCO ISLAND	FL		07/31/2023	7.625	617,609		36				815,000	06/13/2023
100119332	CF	DEBARY	FL		07/31/2023	7.625	293,708		49				402,000	05/31/2023
100119333		HERMITAGE	PA		07/31/2023	7.000	301,737		24				425,000	06/16/2023
100119334		SOMERS POINT	NJ		07/31/2023	7.000	284,350		86				380,000	06/15/2023
100119335		SIMI VALLEY	CA		07/31/2023	5.999	417,936		162				805,000	06/23/2023
100119336	CF	NEWBERG	OR		07/31/2023	6.990	581,735		58				995,000	04/25/2023
100119337		CHESTNUT HILL COVE	MD		07/31/2023	7.000	255,001		51				355,000	05/26/2023
100119338		MORRISVILLE	NC		07/31/2023	6.499	297,127		63				400,000	05/31/2023
100119339	CF	PLANTATION	FL		07/31/2023	7.500	562,893		152				710,000	06/05/2023
100119340		RICHMOND	TX		07/31/2023	6.125	320,518		108				435,000	05/30/2023
100119341		ROCKVILLE	MD		07/31/2023	6.500	626,581		116				900,000	05/30/2023
100119342		LAKE DALLAS	TX		07/31/2023	7.625	319,258		30				423,000	05/18/2023
100119343	CF	SAINT LOUIS	MO		07/31/2023	7.625	264,499		24				350,000	06/15/2023
100119344	CF	TURLOCK	CA		07/31/2023	7.500	333,721		70				430,000	05/01/2023
100119345		PACIFIC BEACH	WA		07/31/2023	5.500	695,353		510				1,075,000	06/09/2023
100119346	CF	EDISTO ISLAND	SC		07/31/2023	7.125	489,424		42				660,000	06/14/2023
100119347		CAVE CREEK	AZ		07/31/2023	7.375	463,043		(2)				700,000	05/08/2023
100119348	CF	DENVER	CO		07/31/2023	6.500	251,357		76				420,000	05/31/2023
100119349	CF	LITTLE ROCK	AR		07/31/2023	7.625	266,804		(2)				350,000	06/13/2023
100119350		OCEAN CITY	MD		07/31/2023	6.625	721,454		134				1,167,500	05/31/2023
100119351		HOUSTON	TX		07/31/2023	6.875	373,696		70				515,000	06/16/2023
100119353		JACKSON	NJ		07/31/2023	7.125	461,913		108				620,000	06/13/2023
100119354		MELISSA	TX		07/31/2023	6.499	265,367		84				421,000	06/16/2023
100119355		MCKINNEY	TX		07/31/2023	6.875	323,063		82				446,000	06/15/2023
100119356	CF	WAKEFIELD	MA		07/31/2023	7.500	570,469		43				756,000	05/15/2023
100119357		MELISSA	TX		07/31/2023	7.125	308,580		35				410,000	06/14/2023
100119358	CF	BOCA RATON	FL		07/31/2023	6.499	280,252		112				385,000	05/01/2023
100119359		MELISSA	TX		07/31/2023	6.875	342,264		71				530,000	06/15/2023
100119360		CUMMING	GA		07/31/2023	7.125	334,493		43				445,000	06/09/2023
100119361	CF	SPOKANE VALLEY	WA		07/31/2023	6.125	403,098		179				551,000	06/07/2023
100119362		SANTA ANA	CA		07/31/2023	7.000	847,241		90				1,350,000	05/23/2023
100119363		PFLUGERVILLE	TX		07/31/2023	6.625	239,837		35				345,000	06/12/2023
100119364		HASTINGS	MN		07/31/2023	7.375	238,367		74				310,000	05/26/2023
100119365		HOWELL	NJ		07/31/2023	6.990	460,289		53				615,000	06/15/2023
100119366	CF	WAXHAW	NC		07/31/2023	6.125	344,781		112				507,000	05/26/2023
100119367	CF	BRASELTON	GA		07/31/2023	5.750	265,685		141				400,000	05/19/2023
100119368	CF	INDIO	CA		07/31/2023	7.125	494,164		140				625,000	05/24/2023
100119369		BIG BEAR LAKE	CA		07/31/2023	6.875	400,570		73				630,000	04/26/2023
100119370		HARVEST	AL		07/31/2023	6.625	227,359		43				305,000	05/24/2023
100119371		LEWISVILLE	TX		07/31/2023	6.500	325,857		87				450,000	05/26/2023
100119372	CF	LAS VEGAS	NV		07/31/2023	5.750	226,182		680				336,000	05/09/2023
100119373	CF	MONROE	NC		07/31/2023	6.625	225,880		50				307,000	05/30/2023
100119374	CF	ROCKPORT	TX		07/31/2023	7.625	363,732		9				495,000	05/26/2023
100119375		ACWORTH	GA		07/31/2023	7.625	227,954		30				303,000	05/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119376	CF	FAYETTEVILLE	GA		07/31/2023	5.375	280,192		654				457,000	05/25/2023
100119377	CF	DEL VALLE	TX		07/31/2023	7.625	259,026		(27)				340,000	06/15/2023
100119378	CF	ROYSE CITY	TX		07/31/2023	6.875	237,026		44				325,000	05/22/2023
100119379	CF	PENINSULA	OH		07/31/2023	7.250	238,482		1,368				315,000	05/24/2023
100119380	CF	SAN JACINTO	CA		07/31/2023	6.875	317,068		64				425,000	06/12/2023
100119381	CF	WESTAMPTON	NJ		07/31/2023	7.625	259,812		(1)				342,000	06/02/2023
100119382	CF	CAPE CORAL	FL		07/31/2023	7.625	267,901		45				361,000	05/30/2023
100119383	CF	MELISSA	TX		07/31/2023	6.875	267,990		50				365,000	05/26/2023
100119384	CF	MESQUITE	TX		07/31/2023	7.625	239,088		38				305,000	06/02/2023
100119385	CF	INDIO	CA		07/31/2023	7.125	375,641		46				500,000	05/27/2023
100119386	CF	MOAB	UT		07/31/2023	7.125	431,777		97				621,000	05/30/2023
100119387	CF	KIMBERLY	AL		07/31/2023	7.625	228,466		29				285,000	05/30/2023
100119388	CF	DAPHNE	AL		07/31/2023	5.500	220,641		215				295,000	05/31/2023
100119389	CF	PALM BAY	FL		07/31/2023	6.500	251,921		69				346,000	06/02/2023
100119390		MESQUITE	TX		07/31/2023	6.625	222,459		71				320,000	06/02/2023
100119391	CF	FORT WORTH	TX		07/31/2023	5.750	247,705		155				350,000	06/02/2023
100119392	CF	ELIZABETH	NJ		07/31/2023	7.625	632,768		73				840,000	05/31/2023
100119393	CF	DAVENPORT	FL		07/31/2023	6.500	253,583		91				379,000	06/02/2023
100119394	CF	GRAHAM	WA		07/31/2023	5.875	389,298		196				539,000	05/24/2023
100119395		SIMI VALLEY	CA		07/31/2023	7.375	637,272		101				850,000	05/25/2023
100119396		NASHVILLE	TN		07/31/2023	7.250	539,546		71				730,000	06/07/2023
100119397	CF	DOWNINGTOWN	PA		07/31/2023	6.990	277,588		40				370,000	06/09/2023
100119398	CF	ASBURY PARK	NJ		07/31/2023	7.625	541,871		31				745,000	06/07/2023
100119399		BRASELTON	GA		07/31/2023	5.375	289,880		296				400,000	05/31/2023
100119400		MORENO VALLEY	CA		07/31/2023	5.500	281,921		1,504				404,000	05/12/2023
100119401	CF	SACRAMENTO	CA		07/31/2023	5.125	441,406		423				630,000	05/25/2023
100119402	CF	ANAHEIM	CA		07/31/2023	7.000	583,679		57				790,000	06/14/2023
100119403		PROSPECT PARK	NJ		07/31/2023	7.625	443,284		26				585,000	06/07/2023
100119404	CF	AUSTIN	TX		07/31/2023	6.990	637,041		100				905,000	06/07/2023
100119405		DAVENPORT	FL		07/31/2023	6.875	238,184		55				351,000	05/26/2023
100119406	CF	DENVER	CO		07/31/2023	7.500	237,844		20				315,000	05/23/2023
100119407		NEW ORLEANS	LA		07/31/2023	7.125	251,059		38				338,000	05/31/2023
100119408	CF	LAKE STEVENS	WA		07/31/2023	6.375	617,242		259				890,000	06/05/2023
100119409	CF	PUYALLUP	WA		07/31/2023	5.500	464,375		409				660,000	05/08/2023
100119410		SEALY	TX		07/31/2023	7.625	478,424		45				665,000	06/06/2023
100119411	CF	GULF SHORES	AL		07/31/2023	7.500	396,012		(1,023)				630,000	05/25/2023
100119412		WATERFORD	NY		07/31/2023	6.875	230,578		47				312,000	05/30/2023
100119414	CF	APOLLO BEACH	FL		07/31/2023	7.125	286,109		28				386,000	05/22/2023
100119415	CF	NOLENSVILLE	TN		07/31/2023	6.500	346,139		100				470,000	06/07/2023
100119416	CF	SPRINGFIELD	MA		07/31/2023	7.500	265,127		15				350,000	06/08/2023
100119417	CF	SCOTTSDALE	AZ		07/31/2023	6.125	347,813		121				565,000	06/05/2023
100119418	CF	FORT COLLINS	CO		07/31/2023	7.125	414,179		39				569,000	06/02/2023
100119419		AROMAS	CA		07/31/2023	7.500	561,219		171				710,000	06/06/2023
100119420	CF	SAINT GEORGE	UT		07/31/2023	6.500	270,800		72				385,000	06/07/2023
100119421	CF	QUEEN CREEK	AZ		07/31/2023	7.500	443,891		16				585,000	06/07/2023
100119422		BROKEN BOW	OK		07/31/2023	7.625	553,452		124				755,000	06/05/2023
100119423		LEXINGTON	KY		07/31/2023	7.000	293,570		18				405,000	05/19/2023
100119424	CF	VENICE	FL		07/31/2023	7.625	364,538		(2)				490,000	05/30/2023
100119425	CF	SCOTTSDALE	AZ		07/31/2023	6.625	721,115		154				995,000	06/03/2023
100119426	CF	QUINTON	VA		07/31/2023	6.875	241,082		80				309,000	06/08/2023
100119427		NEPTUNE	NJ		07/31/2023	7.625	372,291		2				530,000	06/09/2023
100119428		INDIANAPOLIS	IN		07/31/2023	7.625	263,290		34				355,000	06/09/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119429	CF	IRVINE	CA		07/31/2023	7.125	599,442		39				850,000	06/06/2023
100119430	CF	BURTONSVILLE	MD		07/31/2023	6.990	357,930		78				480,000	06/01/2023
100119431	CF	CHARLOTTESVILLE	VA		07/31/2023	6.980	343,308		25				530,000	06/08/2023
100119432		MT JULIET	TN		07/31/2023	5.990	346,844		131				525,000	06/01/2023
100119433	CF	SEMINOLE	FL		07/31/2023	7.125	447,297		56				595,000	06/06/2023
100119434		HEBER SPRINGS	AR		07/31/2023	7.625	379,686		64				480,000	06/09/2023
100119435	CF	COLLEYVILLE	TX		07/31/2023	6.990	254,120		44				340,000	05/30/2023
100119436	CF	LITTLE ELM	TX		07/31/2023	6.625	229,390		51				330,000	06/06/2023
100119437	CF	WHEELER	OR		07/31/2023	7.625	369,913		29				490,000	06/01/2023
100119438	CF	KISSIMMEE	FL		07/31/2023	5.990	392,460		209				550,000	06/02/2023
100119439		ROUND ROCK	TX		07/31/2023	7.125	253,852		17				350,000	06/02/2023
100119440	CF	HACKETTSTOWN	NJ		07/31/2023	7.625	277,779		50				380,000	06/13/2023
100119441	CF	CLINTON	CT		07/31/2023	7.125	309,422		24				410,000	06/07/2023
100119442		HAMPTON	GA		07/31/2023	7.500	249,265		22				333,000	06/02/2023
100119443	CF	HOUSTON	TX		07/31/2023	7.625	323,874		(6)				430,000	06/13/2023
100119444		HENDERSON	NV		07/31/2023	5.125	217,314		222				350,000	05/30/2023
100119445		WESTMINSTER	CO		07/31/2023	6.990	379,238		59				506,000	06/08/2023
100119446	CF	CYPRESS	TX		07/31/2023	7.625	282,931		(1)				375,000	06/07/2023
100119447	CF	TUCSON	AZ		07/31/2023	7.625	320,126		54				400,500	06/07/2023
100119448		SAINT PAUL	MN		07/31/2023	6.990	296,173		31				394,000	06/01/2023
100119449	CF	AURORA	IL		07/31/2023	6.625	227,490		46				305,000	06/08/2023
100119450	CF	ENGLEWOOD	CO		07/31/2023	6.375	240,233		75				325,000	06/12/2023
100119451		NORTH LAS VEGAS	NV		07/31/2023	7.500	327,010		118				417,000	05/31/2023
100119452		WESLEY CHAPEL	FL		07/31/2023	7.625	349,585		69				445,000	06/14/2023
100119453	CF	LA VERGNE	TN		07/31/2023	6.625	335,453		55				485,000	06/12/2023
100119454	CF	SAN DIEGO	CA		07/31/2023	7.125	605,007		57				860,000	06/06/2023
100119455		EL PORTAL	FL		07/31/2023	7.500	688,079		70				912,000	06/09/2023
100119456	CF	GRASS VALLEY	CA		07/31/2023	7.375	368,203		12				520,000	06/12/2023
100119457		MIAMI	FL		07/31/2023	7.375	644,786		85				860,000	06/13/2023
100119458	CF	PAWTUCKET	RI		07/31/2023	7.500	320,883		72				438,000	06/12/2023
100119459		VIRGINIA BEACH	VA		07/31/2023	7.625	293,619		10				440,000	06/08/2023
100119460	CF	DURHAM	NC		07/31/2023	6.125	259,473		165				425,000	05/25/2023
100119461	CF	RALEIGH	NC		07/31/2023	5.750	228,951		129				333,000	05/23/2023
100119462		KINGSLAND	GA		07/31/2023	7.500	248,829		42				311,000	06/12/2023
100119463	CF	MADISON	AL		07/31/2023	5.375	315,397		268				450,000	06/07/2023
100119464	CF	BRASELTON	GA		07/31/2023	5.990	288,911		216				410,000	06/08/2023
100119465	CF	ROSENBERG	TX		07/31/2023	5.750	235,676		183				330,000	05/25/2023
100119466	CF	BELMAR	NJ		07/31/2023	6.875	550,673		86				735,000	06/16/2023
100119467	CF	AZUSA	CA		07/31/2023	7.125	332,712		19				480,000	06/09/2023
100119468	CF	HARRISBURG	PA		07/31/2023	5.625	224,737		139				320,000	06/09/2023
100119469		KISSIMMEE	FL		07/31/2023	6.990	544,809		68				755,000	06/09/2023
100119470	CF	MADISON	AL		07/31/2023	4.990	226,609		260				339,000	05/31/2023
100119471	CF	LOGANVILLE	GA		07/31/2023	5.875	268,169		159				371,000	05/26/2023
100119472		OAKLAND	TN		07/31/2023	6.500	224,371		55				309,000	06/08/2023
100119473	CF	ARLINGTON	TX		07/31/2023	7.500	235,654		(1)				310,000	06/16/2023
100119474		MADISON	WI		07/31/2023	7.500	286,617		128				375,000	06/19/2023
100119475	CF	PALMDALE	CA		07/31/2023	7.625	354,478		125				460,000	06/09/2023
100119476	CF	WILMINGTON	NC		07/31/2023	7.250	284,718		31				409,000	06/05/2023
100119477	CF	VILLA RICA	GA		07/31/2023	7.625	331,297						450,000	06/16/2023
100119478		MARYVILLE	TN		07/31/2023	7.375	328,583		18				445,000	06/14/2023
100119479	CF	MANSFIELD	TX		07/31/2023	7.000	352,740		671				500,000	06/16/2023
100119480		MIDLAND	TX		07/31/2023	5.875	249,167		111				365,000	06/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119481	CF	CHARLOTTE	NC		07/31/2023	5.625	269,687		181				375,000	05/26/2023
100119482		LITHIA	FL		07/31/2023	7.625	231,641		43				290,000	06/06/2023
100119483	CF	GREENVILLE	TX		07/31/2023	7.625	230,324		(2)				315,000	06/13/2023
100119484	CF	BENTONVILLE	AR		07/31/2023	7.375	354,171		28				502,000	06/20/2023
100119485		WALTON	KY		07/31/2023	7.250	232,280		27				309,000	06/16/2023
100119486	CF	SUN CITY	AZ		07/31/2023	6.625	285,035		93				414,000	06/09/2023
100119487	CF	Mebane	NC		07/28/2023	6.500	309,933		50				432,000	06/15/2023
100119488	CF	Georgetown	ME		07/28/2023	7.990	333,216		(196)				545,000	06/14/2023
100119489	CF	Tracy	CA		07/28/2023	6.500	467,091		48				680,000	06/23/2023
100119490	CF	LAWRENCEVILLE	GA		07/28/2023	7.500	302,490		(35)				500,000	06/27/2023
100119491	CF	Plymouth	MN		07/28/2023	6.625	261,836		74				355,000	06/09/2023
100119492	CF	Atlanta	GA		07/28/2023	6.625	207,794		32				329,000	06/02/2023
100119493	CF	Astoria	NY		07/28/2023	5.990	310,092		78				1,146,000	06/19/2023
100119494	CF	Kannapolis	NC		07/28/2023	7.500	256,726		39				326,000	06/21/2023
100119495	CF	Vallejo	CA		07/28/2023	3.375	166,566		880				272,000	06/08/2023
100119496	CF	Lawrenceville	GA		07/28/2023	7.500	221,735		(156)				350,000	06/27/2023
100119498	CF	Charlotte	NC		07/28/2023	7.500	260,613		(55)				345,000	06/23/2023
100119499	CF	Lawrenceville	GA		07/28/2023	6.990	241,370		150				365,000	06/21/2023
100119500	CF	Princeton	TX		07/28/2023	7.500	235,972		(83)				313,000	06/22/2023
100119501	CF	Stockton	CA		07/28/2023	6.625	190,986		(159)				461,000	06/29/2023
100119502	CF	Anna	TX		07/28/2023	7.500	297,264		(82)				395,000	06/16/2023
100119503	CF	Laveen	AZ		07/28/2023	7.500	259,970		(121)				426,000	06/28/2023
100119504	CF	Hutto	TX		07/28/2023	7.125	234,196		(109)				390,000	06/16/2023
100119505	CF	Charlotte	NC		07/28/2023	7.500	233,801		56				334,000	06/27/2023
100119506	CF	Vancouver	WA		07/28/2023	7.500	302,717		(74)				425,000	06/12/2023
100119507	CF	Weeki Wachee	FL		07/28/2023	7.990	277,482		(94)				371,000	06/22/2023
100119508	CF	Princeton	TX		07/28/2023	7.125	244,931		(16)				329,000	06/23/2023
100119509	CF	Anna	TX		07/28/2023	7.500	302,113		(115)				405,000	06/21/2023
100119510	CF	Charlotte	NC		07/28/2023	7.500	236,802		(56)				314,000	06/12/2023
100119511	CF	Minneola	FL		07/28/2023	7.990	355,415		(118)				470,000	06/29/2023
100119512	CF	Anna	TX		07/28/2023	7.500	239,626		(134)				387,000	06/23/2023
100119513	CF	Princeton	TX		07/28/2023	7.500	235,244		(62)				313,000	06/29/2023
100119514	CF	Anna	TX		07/28/2023	7.500	299,820		81				400,000	06/21/2023
100119515	CF	Moncks Corner	SC		07/28/2023	7.500	285,255		47				375,000	06/23/2023
100119516	CF	North Bergen	NJ		07/28/2023	6.625	357,180		45				600,000	06/28/2023
100119517	CF	Durham	NC		07/28/2023	7.990	219,028		(120)				607,500	06/26/2023
100119518	CF	Houston	TX		07/28/2023	7.500	275,886		190				350,000	06/13/2023
100119519	CF	West Covina	CA		07/28/2023	7.500	211,440		(177)				690,000	06/07/2023
100119520	CF	Fort Walton Beach	FL		07/28/2023	7.500	243,580		(93)				400,000	06/20/2023
100119521	CF	Houston	TX		07/28/2023	7.625	239,632		80				349,586	06/07/2023
100119522	CF	Dawsonville	GA		07/28/2023	6.125	217,656		75				345,000	06/14/2023
100119523	CF	Lawrenceville	GA		07/28/2023	6.625	226,043		43				336,000	06/28/2023
100119524	CF	Georgetown	TX		07/28/2023	6.750	268,626		220				350,000	06/28/2023
100119525	CF	Cold Springs	CA		07/28/2023	7.500	318,698		9				405,000	06/08/2023
100119526	CF	Georgetown	TX		07/28/2023	6.125	264,027		80				362,000	06/15/2023
100119527	CF	Holbrook	NY		07/28/2023	6.625	479,893		106				650,000	06/23/2023
100119528	CF	New Braunfels	TX		07/28/2023	7.500	251,878		227				330,000	06/09/2023
100119529	CF	Broomfield	CO		07/28/2023	7.125	424,291		(41)				565,000	06/29/2023
100119531	CF	Minneola	FL		07/28/2023	7.125	310,189		33				425,000	06/26/2023
100119532	CF	Fairview	TN		07/28/2023	6.990	393,147		(84)				650,000	06/15/2023
100119533	CF	Snellville	GA		07/28/2023	7.500	283,130		16				360,000	06/27/2023
100119534	CF	Charlotte	NC		07/28/2023	7.500	419,078		(45)				555,000	06/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119535	CF	Manor	TX		07/28/2023	6.625	363,860		347				470,000	06/16/2023
100119536	CF	Midlothian	VA		07/28/2023	7.500	311,764		(44)				420,000	06/20/2023
100119537	CF	Humble	TX		07/28/2023	7.500	258,037		51				333,000	06/12/2023
100119538	CF	Las Vegas	NV		07/28/2023	7.125	257,358		(14)				343,000	06/15/2023
100119539	CF	Tobyhanna	PA		07/28/2023	7.500	285,983		27				360,000	06/16/2023
100119540	CF	Boynton Beach	FL		07/28/2023	7.125	213,696		(74)				325,000	06/14/2023
100119541	CF	Westlake	FL		07/28/2023	6.125	344,338		77				602,000	06/22/2023
100119542	CF	Chicago	IL		07/28/2023	7.500	211,985		(53)				300,000	06/26/2023
100119543	CF	West Sacramento	CA		07/28/2023	7.500	332,004		(76)				450,000	06/23/2023
100119544	CF	Northglenn	CO		07/28/2023	7.990	327,996		(1,444)				510,000	06/21/2023
100119545	CF	Mebane	NC		07/28/2023	5.500	233,864		330				405,000	06/13/2023
100119546	CF	Apex	NC		07/28/2023	6.500	477,550		367				660,000	06/09/2023
100119547	CF	Dawsonville	GA		07/28/2023	6.875	277,895		160				360,000	06/23/2023
100119548	CF	Westlake	FL		07/28/2023	6.125	464,939		120				750,000	06/22/2023
100119549	CF	Moseley	VA		07/28/2023	7.125	164,430		(634)				400,000	06/16/2023
100119550	CF	Jensen Beach	FL		07/28/2023	7.500	342,174		124				445,000	06/16/2023
100119551	CF	Zimmerman	MN		07/28/2023	7.375	215,089		(24)				290,000	06/21/2023
100119552	CF	Perris	CA		07/28/2023	7.990	449,206		(110)				570,000	06/21/2023
100119553	CF	Phoenix	OR		07/28/2023	7.375	262,813		(24)				375,000	06/20/2023
100119554	CF	Houston	TX		07/28/2023	7.500	287,425		(111)				400,000	06/27/2023
100119555	CF	Charlotte	NC		07/28/2023	7.250	255,519		111				350,000	06/13/2023
100119556	CF	Hoboken	NJ		07/28/2023	5.750	337,088		403				600,000	06/30/2023
100119557		Heerlen	NLD		07/28/2023	5.450	10,971					17	14,236	12/01/2023
100119558		Emmen	NLD		07/28/2023	6.050	79,156					121	112,000	12/01/2023
100119559		Schiedam/Vlaardingen	NLD		07/28/2023	6.500	631,374					971	772,000	12/01/2023
100119560		Eindhoven	NLD		07/28/2023	5.800	427,392					659	644,000	12/01/2023
100119561		Amsterdam	NLD		07/28/2023	6.200	132,456					204	201,000	12/01/2023
100119562		Rotterdam	NLD		07/28/2023	6.100	794,737					1,223	1,211,999	12/01/2023
100119563		Maastricht	NLD		07/28/2023	6.100	355,866					547	496,000	12/01/2023
100119564		Rotterdam	NLD		07/28/2023	6.225	53,986					83	88,281	12/01/2023
100119565		Amsterdam	NLD		07/28/2023	6.100	88,304					135	408,000	12/01/2023
100119566		Amsterdam/Amstelveen	NLD		07/28/2023	6.100	197,801					305	256,000	12/01/2023
100119567		Utrecht	NLD		07/28/2023	6.100	95,015					145	226,800	12/01/2023
100119568		Almere	NLD		07/28/2023	5.670	254,995					392	308,848	12/01/2023
100119569		Almere	NLD		07/28/2023	6.200	296,016					456	641,365	12/01/2023
100119570		Almere	NLD		07/28/2023	5.670	5,905					9	7,152	12/01/2023
100119571		Amsterdam/Amstelveen	NLD		07/28/2023	6.300	339,971					524	440,000	12/01/2023
100119572		Rotterdam	NLD		07/28/2023	6.250	114,795					177	187,719	12/01/2023
100119573		Heerlen	NLD		07/28/2023	5.450	260,309					398	337,764	12/01/2023
100119574		Den Haag	NLD		07/28/2023	5.750	264,912					405	320,000	12/01/2023
100119575		Den Haag	NLD		07/28/2023	6.450	278,158					425	333,363	12/01/2023
100119576		Almere	NLD		07/28/2023	6.200	199,567					307	432,395	12/01/2023
100119577		Tilburg	NLD		07/28/2023	6.100	618,129					945	1,652,480	12/01/2023
100119578		Zaandam	NLD		07/28/2023	6.250	88,304					135	200,000	12/01/2023
100119579		Zaandam	NLD		07/28/2023	6.200	264,912					408	249,931	12/01/2023
100119580		Delft	NLD		07/28/2023	6.050	778,842					1,201	1,008,000	12/01/2023
100119581		Almere	NLD		07/28/2023	6.100	217,807					335	326,274	12/01/2023
100119582		Groningen	NLD		07/28/2023	6.200	89,629					138	128,800	12/01/2023
100119583		Rotterdam	NLD		07/28/2023	6.150	1,761,667					2,715	2,032,265	12/01/2023
100119584		Rotterdam	NLD		07/28/2023	5.375	158,947					245	192,000	12/01/2023
100119585		Almere	NLD		07/28/2023	6.100	520,994					802	780,446	12/01/2023
100119586		Rotterdam	NLD		07/28/2023	6.200	352,333					543	456,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119587		Utrecht	NLD		07/28/2023	6.200	208,618					322	252,000	12/01/2023
100119588		Amsterdam	NLD		07/28/2023	6.200	88,304					136	400,000	12/01/2023
100119589		Heemstede	NLD		07/28/2023	6.300	247,252					381	320,000	12/01/2023
100119593		RIVERSIDE	CA		07/31/2023	7.750	472,315		(133)				580,000	06/05/2023
100119594		CORONA	CA		07/31/2023	6.750	1,008,787		15				2,000,000	05/24/2023
100119595		VISALIA	CA		07/31/2023	7.750	282,440		(19)				345,000	06/02/2023
100119596		SAN DIEGO	CA		07/31/2023	8.500	370,544		(69)				455,000	06/14/2023
100119597		GARDENA	CA		07/31/2023	6.999	192,399		(22)				800,000	04/27/2023
100119599		WEST COLUMBIA	SC		07/31/2023	7.875	288,172		(94)				360,000	06/12/2023
100119600		UNION	OH		07/31/2023	10.625	241,209		(6)				370,000	06/01/2023
100119601		GAINESVILLE	FL		07/31/2023	8.125	368,483		(15)				450,000	06/12/2023
100119602		COLLIERVILLE	TN		07/31/2023	7.625	356,131		(1,702)				549,900	06/19/2023
100119603		MIAMI	FL		07/31/2023	8.500	620,630		(21)				713,000	05/22/2023
100119604		GARDEN GROVE	CA		07/31/2023	8.500	1,214,147		(157)				1,500,000	05/15/2023
100119605		HOUSTON	TX		07/31/2023	8.375	155,036		(22)				237,000	06/06/2023
100119606		WYLIE	TX		07/31/2023	7.750	544,139		(99)				670,000	06/06/2023
100119607		SANTA ANA	CA		07/31/2023	7.125	427,641		(74)				975,000	05/25/2023
100119608		CANTON	GA		07/31/2023	7.500	417,699		(73)				515,000	06/21/2023
100119609		LAWRENCEVILLE	GA		07/31/2023	8.125	295,058		(124)				415,000	06/26/2023
100119610		LOS ANGELES	CA		07/31/2023	8.500	445,563		(120)				620,000	05/17/2023
100119611		SPRING	TX		07/31/2023	8.250	422,788		(33)				495,000	06/26/2023
100119612		SAN JOSE	CA		07/31/2023	7.750	1,595,639		(173)				1,980,000	06/28/2023
100119613		SAN JOSE	CA		07/31/2023	7.375	757,549		(104)				2,445,000	06/28/2023
100119614		LONG BEACH	CA		07/31/2023	7.750	681,248		(71)				845,000	06/26/2023
100119615		SURPRISE	AZ		07/31/2023	7.750	290,495		(42)				359,000	06/27/2023
100119616		JOHNS CREEK	GA		07/31/2023	7.875	1,708,334		(265)				2,250,000	07/03/2023
100119617		GILROY	CA		07/31/2023	8.000	1,049,562		12				1,575,000	06/16/2023
100119618		TACOMA	WA		07/31/2023	9.250	464,507		(151)				560,000	06/13/2023
100119619		PERRIS	CA		07/31/2023	8.250	313,671		(80)				495,000	06/14/2023
100119620		VISALIA	CA		07/31/2023	9.000	418,869		4				524,817	06/13/2023
100119621		OCEANSIDE	CA		07/31/2023	9.250	342,521		1,342				450,000	05/30/2023
100119622		CORONA	CA		07/31/2023	8.750	720,210		(36)				1,000,000	04/26/2023
100119631	CF	Davidson	NC		08/04/2023	7.500	449,878		(24)				686,000	07/10/2023
100119632		Gardena	CA		08/04/2023	7.875	596,358		(140)				780,000	07/06/2023
100119633		Chandler	AZ		08/04/2023	7.750	363,617		(51)				670,000	06/30/2023
100119634		Cleveland	OH		08/04/2023	7.875	148,937		(84)				192,000	07/05/2023
100119635	CF	Ventura	CA		08/04/2023	7.625	635,342		(122)				960,000	07/10/2023
100119636	CF	Payson	AZ		08/04/2023	7.875	763,168		(249)				1,350,000	06/30/2023
100119637		Yuma	AZ		08/04/2023	8.000	185,092		(131)				292,000	07/06/2023
100119638		Tomball	TX		08/04/2023	8.125	332,410		(63)				467,000	06/30/2023
100119639		Newark	NJ		08/04/2023	8.875	447,721		(77)				553,000	06/30/2023
100119640	CF	West Chester	OH		08/04/2023	10.125	427,120		(550)				532,000	07/19/2023
100119641	CF	Concord	NC		08/04/2023	9.625	264,492		(42)				340,000	06/30/2023
100119642	CF	Herriman	UT		08/04/2023	7.875	398,692						667,000	07/18/2023
100119643	CF	Westchester	IL		08/04/2023	9.125	221,677		(19)				276,000	07/19/2023
100119644	CF	Hesperia	CA		08/04/2023	8.375	389,825		(76)				479,000	07/18/2023
100119645	CF	East Palo Alto	CA		08/04/2023	8.625	835,391		(126)				1,038,000	07/21/2023
100119646	CF	Phelan	CA		08/04/2023	9.500	412,594		(96)				540,000	07/25/2023
100119647		Modesto	CA		08/04/2023	8.750	351,069		(36)				460,000	07/06/2023
100119648	CF	Lindenwold	NJ		08/04/2023	9.125	148,041		(131)				245,000	07/18/2023
100119650	CF	Corona	CA		08/08/2023	7.500	503,354		(12)				630,000	06/13/2023
100119651		Oakland	CA		08/08/2023	7.625	408,503		(106)				650,000	06/23/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119652	CF	MIAMI SPRINGS	FL		08/08/2023	8.625	579,845		(83)				715,000	05/25/2023
100119653		Pace	FL		08/08/2023	8.500	211,269		(7)				280,000	06/13/2023
100119654		Pace	FL		08/08/2023	8.500	211,269		(7)				280,000	06/16/2023
100119655		Pace	FL		08/08/2023	8.500	211,269		(7)				280,000	06/13/2023
100119656		Pace	FL		08/08/2023	8.500	211,269		(7)				285,000	06/16/2023
100119657	CF	Fontana	CA		08/08/2023	7.375	635,502		(249)				790,000	06/12/2023
100119658	CF	Scottsdale	AZ		08/08/2023	6.875	998,745		(2)				1,330,000	05/19/2023
100119659	CF	Caldwell	ID		08/08/2023	7.375	318,756		(9)				395,000	06/09/2023
100119660	CF	Las Vegas	NV		08/08/2023	7.875	241,546		(35)				367,000	06/16/2023
100119661		Dade city	FL		08/08/2023	7.875	307,522		(55)				386,000	07/05/2023
100119662	CF	Fresno	TX		08/08/2023	7.625	271,190		(40)				335,000	06/27/2023
100119663	CF	Rancho Mission Viejo	CA		08/08/2023	9.375	527,283		879				611,718	06/20/2023
100119664		Weeki Wachee	FL		08/08/2023	7.250	376,706		(44)				594,000	06/22/2023
100119665	CF	Gardena	CA		08/08/2023	7.375	889,941		(78)				1,215,000	06/16/2023
100119666	CF	Redlands	CA		08/08/2023	8.250	455,079		(57)				600,000	06/26/2023
100119667		Pico Rivera	CA		08/08/2023	8.125	501,367		(20)				2,100,000	07/06/2023
100119668		Baltimore	MD		08/08/2023	7.250	348,533		26				506,000	06/28/2023
100119669		Newnan	GA		08/08/2023	8.625	118,737		(24)				155,000	06/28/2023
100119670		Landis	NC		08/08/2023	7.750	103,846		9				165,000	06/23/2023
100119671	CF	Port Orange	FL		08/08/2023	8.000	284,182		(58)				358,000	06/28/2023
100119672	CF	Aiken	SC		08/08/2023	7.000	416,621		(44)				640,000	06/23/2023
100119673		Newark	NJ		08/08/2023	7.919	489,696		1,862				615,000	07/13/2023
100119674		Newark	NJ		08/08/2023	7.990	546,749		1,986				670,000	07/13/2023
100119675		Newark	NJ		08/08/2023	7.990	497,787		1,808				610,000	07/13/2023
100119676		Newark	NJ		08/08/2023	8.150	532,982		1,721				650,000	07/13/2023
100119677		Newark	NJ		08/08/2023	7.497	445,154		2,138				670,000	07/13/2023
100119678		Trenton	NJ		08/08/2023	8.511	88,330		209				115,000	07/12/2023
100119679		Bridgeport	CT		08/08/2023	8.418	595,069		(62)				850,000	07/13/2023
100119680		Newton	NJ		08/08/2023	7.400	304,519		(30)				500,000	07/13/2023
100119681		Waterbury	CT		08/08/2023	8.270	312,648		(45)				550,000	07/07/2023
100119682		Holyoke	MA		08/08/2023	8.437	285,407		(28)				370,000	07/13/2023
100119683		Newark	NJ		08/08/2023	8.168	549,435		(38)				720,000	07/12/2023
100119684		Newark	NJ		08/08/2023	8.100	530,643		(24)				700,000	07/12/2023
100119685		Port Jervis	NY		08/08/2023	7.961	185,421		(14)				243,000	07/07/2023
100119686		Hamilton Township	NJ		08/08/2023	7.511	207,295		(22)				290,000	07/11/2023
100119687		Sloatsburg	NY		08/08/2023	7.990	246,034		(24)				321,000	06/29/2023
100119688		Trenton	NJ		08/08/2023	8.511	99,851		236				130,000	07/12/2023
100119689		Baltimore	MD		08/08/2023	7.285	163,514		(22)				228,000	07/07/2023
100119690		Youngstown	OH		08/08/2023	8.585	83,003		(8)				115,000	07/03/2023
100119691		City of Orange	NJ		08/08/2023	7.697	401,785		1,496				525,000	06/28/2023
100119692		Pocono Summit	PA		08/08/2023	8.350	225,638		(31)				391,000	06/30/2023
100119693		South Fallsburg	NY		08/08/2023	7.585	109,371		501				164,000	07/06/2023
100119694		Hartford	CT		08/08/2023	7.860	266,892		(39)				375,000	07/10/2023
100119695		Hartford	CT		08/08/2023	7.861	291,733		(30)				380,000	07/10/2023
100119696		Dolton	IL		08/08/2023	7.766	135,997		(15)				190,000	06/27/2023
100119697		Miami Beach	FL		08/08/2023	7.611	238,895		(20)				385,000	07/07/2023
100119698		Chicago	IL		08/08/2023	8.066	215,856		(24)				300,000	07/05/2023
100119699		Baltimore	MD		08/08/2023	8.266	140,023		(14)				210,000	06/26/2023
100119700		Newark	NJ		08/08/2023	7.797	514,644		(41)				675,000	06/26/2023
100119701		Atlantic City	NJ		08/08/2023	8.760	531,442		(81)				730,000	06/23/2023
100119702		Parkville	MD		08/08/2023	7.943	185,798		(14)				244,000	07/03/2023
100119703		Newark	NJ		08/08/2023	7.758	533,693		(43)				700,000	06/29/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119704		Baltimore	MD		08/08/2023	7.401	142,195		(14)				215,000	06/29/2023
100119705		Akron	OH		08/08/2023	8.300	132,155		(12)				215,000	07/13/2023
100119706		Baltimore	MD		08/08/2023	7.401	133,066		(14)				201,000	06/29/2023
100119707		Paterson	NJ		08/08/2023	7.900	482,300		(46)				630,000	06/29/2023
100119708		East Orange	NJ		08/08/2023	9.101	443,902		(52)				545,000	06/28/2023
100119709		Chicago	IL		08/08/2023	8.216	270,835		(34)				375,000	06/29/2023
100119710		Moorestown	NJ		08/08/2023	7.911	209,917		(16)				278,000	07/07/2023
100119711		Monroe	GA		08/08/2023	7.640	176,318		(8)				250,000	06/29/2023
100119712		Matteson	IL		08/08/2023	7.765	115,107		(15)				160,000	07/05/2023
100119713		Baltimore	MD		08/08/2023	7.485	164,191		790				213,000	07/07/2023
100119714		Toms River	NJ		08/08/2023	7.761	320,447		(26)				450,000	07/14/2023
100119715		Baltimore	MD		08/08/2023	7.343	139,056		719				175,000	07/07/2023
100119716		Chicago	IL		08/08/2023	7.708	243,531		(26)				340,000	07/07/2023
100119717		Baltimore	MD		08/08/2023	7.385	156,012		788				190,000	07/13/2023
100119718		Baltimore	MD		08/08/2023	7.343	163,595		845				213,000	07/13/2023
100119719		Baltimore	MD		08/08/2023	7.385	139,589		705				175,000	07/07/2023
100119720		Detroit	MI		08/08/2023	8.401	114,125		(11)				148,000	07/05/2023
100119721		North Ridgeville	OH		08/08/2023	7.776	150,167		(15)				210,000	06/29/2023
100119722		Bridgeton	NJ		08/08/2023	8.460	76,530		132				100,000	06/28/2023
100119723		Detroit	MI		08/08/2023	7.900	121,643		(12)				170,000	06/23/2023
100119724		Springfield	MA		08/08/2023	8.072	339,219		(40)				440,000	06/28/2023
100119725		Gloucester City	NJ		08/08/2023	8.093	114,695		(14)				140,000	06/27/2023
100119726		Bellmawr	NJ		08/08/2023	8.130	125,029		(10)				175,000	07/07/2023
100119727		Orlando	FL		08/08/2023	7.550	257,565		(23)				362,000	06/30/2023
100119728		East Orange	NJ		08/08/2023	7.550	453,571		(48)				636,000	06/22/2023
100119729		Racine	WI		08/08/2023	8.161	198,139		(18)				245,000	07/06/2023
100119730		Paterson	NJ		08/08/2023	8.518	289,757		646				400,000	06/27/2023
100119731		Staten Island	NY		08/08/2023	7.467	690,992		(72)				1,130,000	06/27/2023
100119732		Windsor	CT		08/08/2023	7.750	256,171		(21)				315,000	06/26/2023
100119733		Highland Park	MI		08/08/2023	8.654	96,161		(11)				155,000	06/26/2023
100119734		Chicago	IL		08/08/2023	8.268	224,977		(32)				310,000	06/22/2023
100119735		Killeen	TX		08/08/2023	8.650	76,998		(6)				100,000	07/11/2023
100119736		Highland Park	MI		08/08/2023	8.447	86,159		(8)				140,000	06/26/2023
100119737		Trenton	NJ		08/08/2023	7.761	132,305		553				185,000	07/06/2023
100119738		Chicago	IL		08/08/2023	7.697	208,474		(27)				290,000	06/26/2023
100119739		Kansas City	MO		08/08/2023	8.110	97,453		(6)				128,000	07/12/2023
100119740		Bronx	NY		08/08/2023	8.700	685,587		(83)				840,000	07/13/2023
100119741		Paterson	NJ		08/08/2023	7.983	311,978		(41)				605,000	07/14/2023
100119742		Euclid	OH		08/08/2023	8.061	138,118		(10)				181,000	07/07/2023
100119743		Scranton	PA		08/08/2023	7.954	195,201		(15)				250,000	06/16/2023
100119744		Yonkers	NY		08/08/2023	7.950	685,788		(48)				900,000	07/11/2023
100119745		Hyattsville	MD		08/08/2023	7.565	158,565		(14)				250,000	06/30/2023
100119746		Baltimore	MD		08/08/2023	7.810	96,294		(10)				135,000	07/11/2023
100119747		Kansas City	MO		08/08/2023	8.243	103,648		283				134,000	07/05/2023
100119748		Hartford	CT		08/08/2023	7.693	322,490		(27)				423,000	06/30/2023
100119749		Yonkers	NY		08/08/2023	7.990	491,902		(20)				650,000	07/11/2023
100119750		East Orange	NJ		08/08/2023	8.485	472,242		(50)				655,000	06/28/2023
100119751		Weiser	ID		08/08/2023	7.250	156,088		(6)				259,000	06/30/2023
100119752		Mount Vernon	NY		08/08/2023	7.990	586,905		(27)				775,000	06/29/2023
100119753		Marquette	MI		08/08/2023	8.260	140,887		(18)				183,000	06/30/2023
100119754		Valdosta	GA		08/08/2023	8.411	105,458		(15)				145,000	07/06/2023
100119755		St. Clair Shores	MI		08/08/2023	7.710	165,873		(19)				258,000	07/12/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119756		Kansas City	MO		08/08/2023	7.350	125,140		(22)				174,000	06/27/2023
100119757		Bethany	OK		08/08/2023	8.250	183,877		(18)				250,000	07/14/2023
100119758		Florissant	MO		08/08/2023	8.300	99,733		(8)				130,000	07/10/2023
100119759		Scranton	PA		08/08/2023	7.931	244,168		(18)				305,000	07/05/2023
100119760		Williamsburg	VA		08/08/2023	7.551	190,959		(26)				323,000	07/11/2023
100119761		Cleveland	OH		08/08/2023	8.064	162,041		(9)				200,000	06/23/2023
100119762		Miami	FL		08/08/2023	8.535	460,072		(36)				600,000	06/30/2023
100119763		Ardmore	PA		08/08/2023	7.766	237,876		(19)				390,000	06/30/2023
100119764		Millville	NJ		08/08/2023	7.350	103,357		(11)				145,000	06/28/2023
100119765		Lansing	IL		08/08/2023	7.991	148,253		(15)				200,000	06/26/2023
100119766		Millville	NJ		08/08/2023	7.600	105,923		(12)				148,000	06/28/2023
100119767		Kokomo	IN		08/08/2023	8.011	106,240		(5)				155,000	07/11/2023
100119768		Markham	IL		08/08/2023	7.990	132,841		(15)				175,000	06/30/2023
100119769		Blue Island	IL		08/08/2023	8.266	199,742		(19)				260,000	06/27/2023
100119770		Anchorage	AK		08/08/2023	8.550	371,707		(51)				525,000	07/10/2023
100119771		Scranton	PA		08/08/2023	8.045	184,669		(14)				226,000	06/20/2023
100119772		Bronx	NY		08/08/2023	7.990	352,376		(55)				625,000	06/26/2023
100119773		Chicago	IL		08/08/2023	7.820	208,378		(32)				270,000	07/10/2023
100119774		Scranton	PA		08/08/2023	7.954	173,338		(17)				226,000	06/20/2023
100119775		Orlando	FL		08/08/2023	8.616	240,133		(28)				341,000	07/07/2023
100119776		Covington	KY		08/08/2023	8.143	169,950		(24)				220,000	07/03/2023
100119777		Newark	NJ		08/08/2023	7.857	530,806		1,749				690,000	06/26/2023
100119778		Stone Mountain	GA		08/08/2023	8.208	134,360		(19)				180,000	06/29/2023
100119779		Newark	NJ		08/08/2023	7.900	610,386		1,967				745,000	06/26/2023
100119780		Lake Park	GA		08/08/2023	8.411	159,928		(22)				220,000	07/06/2023
100119781		Newark	NJ		08/08/2023	7.747	490,924		1,745				640,000	06/26/2023
100119782		Scranton	PA		08/08/2023	7.945	183,992		(15)				226,000	06/20/2023
100119783		Racine	WI		08/08/2023	8.300	115,562		(14)				140,000	06/23/2023
100119784		Vineland	NJ		08/08/2023	8.337	183,457		521				240,000	06/28/2023
100119785		Valdosta	GA		08/08/2023	8.611	132,419		(17)				170,000	07/06/2023
100119786		Memphis	TN		08/08/2023	8.700	90,248		(7)				120,000	06/30/2023
100119787		The Bronx	NY		08/08/2023	8.547	1,124,120		1,747				1,465,000	06/28/2023
100119788		Stone Mountain	GA		08/08/2023	7.958	130,310		(32)				180,000	06/29/2023
100119789		Gary	IN		08/08/2023	7.772	107,523		(15)				150,000	06/30/2023
100119790		Odessa	TX		08/08/2023	7.785	119,490		(12)				197,000	07/10/2023
100119791		Newark	NJ		08/08/2023	7.737	501,724		1,813				640,000	06/26/2023
100119792		Newark	NJ		08/08/2023	7.870	519,682		1,714				635,000	06/26/2023
100119793		Newark	NJ		08/08/2023	7.747	486,546		1,746				645,000	06/26/2023
100119794		Newark	NJ		08/08/2023	7.900	524,358		1,689				640,000	06/26/2023
100119795		Bayonne	NJ		08/08/2023	8.490	681,174		(77)				825,000	06/26/2023
100119796		North Lauderdale	FL		08/08/2023	7.943	123,881		385				195,000	06/30/2023
100119797		Kansas City	MO		08/08/2023	7.361	120,399		(18)				180,000	07/10/2023
100119798		Snohomish	WA		08/08/2023	8.454	698,617		1,261				1,070,000	06/29/2023
100119799		Trenton	NJ		08/08/2023	7.863	153,079		667				215,000	06/29/2023
100119800		Woodridge	NY		08/08/2023	7.699	129,064		724				168,000	07/07/2023
100119801		Baltimore	MD		08/08/2023	7.820	146,905		504				180,000	06/27/2023
100119802		Poughkeepsie	NY		08/08/2023	8.043	243,567		(23)				340,000	07/06/2023
100119803		New Orleans	LA		08/08/2023	7.643	171,931		1				239,000	06/28/2023
100119804		Locust Grove	GA		08/08/2023	7.593	208,763		(30)				338,000	07/13/2023
100119805		Scranton	PA		08/08/2023	8.514	151,405		347				265,000	06/29/2023
100119806		Suffolk	VA		08/08/2023	8.260	180,418		(22)				250,000	06/23/2023
100119807		Nyack	NY		08/08/2023	7.338	419,025		2,509				800,000	06/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119808		East Chicago	IN		08/08/2023	7.965	220,772		(16)				310,000	07/10/2023
100119809		Portsmouth	VA		08/08/2023	7.990	227,711		(25)				370,000	06/23/2023
100119810		Brentwood	NY		08/08/2023	8.315	513,126		(56)				665,000	06/27/2023
100119811		Baltimore	MD		08/08/2023	7.816	149,439		(12)				210,000	06/30/2023
100119812		The Bronx	NY		08/08/2023	8.161	755,684		(99)				1,125,000	07/12/2023
100119814		Chicago	IL		08/08/2023	7.748	348,386		16				490,000	07/05/2023
100119815		Baltimore	MD		08/08/2023	7.470	125,777		(11)				165,000	06/26/2023
100119816		Midland	TX		08/08/2023	7.765	145,473		(12)				220,000	07/10/2023
100119817		Hazel Crest	IL		08/08/2023	7.420	142,314		(24)				230,000	06/23/2023
100119818		Odessa	TX		08/08/2023	7.708	112,917		(9)				185,000	07/05/2023
100119819		Houston	TX		08/08/2023	8.110	374,392		(30)				490,000	06/30/2023
100119820		St. Cloud	FL		08/08/2023	8.235	269,467		(33)				375,000	07/14/2023
100119821		Winter Haven	FL		08/08/2023	8.214	137,488		(18)				190,000	06/27/2023
100119822		Bay Shore	NY		08/08/2023	8.315	424,390		(46)				575,000	06/27/2023
100119823		Oak Ridge	TN		08/08/2023	7.581	116,953		(16)				175,000	07/12/2023
100119824		Houston	TX		08/08/2023	8.266	132,474		(14)				215,000	06/27/2023
100119825		Orlando	FL		08/08/2023	7.820	311,037		(25)				437,000	06/30/2023
100119826		Decatur	GA		08/08/2023	7.877	316,757		(41)				440,000	06/27/2023
100119827		High Point	NC		08/08/2023	8.259	436,932		972				680,000	06/28/2023
100119828		Manville	NJ		08/08/2023	7.650	292,117		(12)				400,000	06/28/2023
100119829		Independence	MO		08/08/2023	7.966	121,611		(7)				160,000	07/07/2023
100119830		Gary	IN		08/08/2023	8.100	110,217		(8)				145,000	07/13/2023
100119831		Cedarville	NJ		08/08/2023	8.820	268,730		(36)				370,000	07/07/2023
100119832		Ishpeming	MI		08/08/2023	9.200	81,760		(7)				106,000	06/30/2023
100119833		Kansas City	MO		08/08/2023	7.156	152,956		(24)				215,000	07/06/2023
100119834		Wyandanch	NY		08/08/2023	7.875	325,381		(31)				455,000	07/12/2023
100119835		Gary	IN		08/08/2023	8.410	100,710		(7)				152,000	06/27/2023
100119836		Spring Valley	NY		08/08/2023	7.735	408,823		1,468				945,000	06/30/2023
100119837		College Park	MD		08/08/2023	7.510	362,889		(32)				510,000	06/23/2023
100119838		Indianapolis	IN		08/08/2023	9.415	87,675		(7)				113,000	06/30/2023
100119839		Chicago	IL		08/08/2023	7.595	219,199		(28)				290,000	07/10/2023
100119840		Lincolnshire	IL		08/08/2023	7.960	377,737		(34)				572,000	06/23/2023
100119841		Jonesboro	GA		08/08/2023	7.814	158,692		(25)				236,000	06/30/2023
100119842		Chicago	IL		08/08/2023	7.351	193,665		(25)				270,000	07/10/2023
100119843		Milwaukee	WI		08/08/2023	8.693	197,405		(17)				256,000	07/07/2023
100119844		Englewood	NJ		08/08/2023	8.250	545,556		(27)				770,000	06/28/2023
100119845		Redford	MI		08/08/2023	8.006	109,218		(10)				155,000	07/14/2023
100119846		Syracuse	NY		08/08/2023	8.398	89,382		(9)				145,000	06/29/2023
100119847		Rochester	NY		08/08/2023	8.750	169,303		(18)				218,000	07/06/2023
100119848		St. Petersburg	FL		08/08/2023	7.935	363,049		(39)				545,000	07/05/2023
100119849	CF	Mesa	AZ		08/10/2023	7.375	236,179		2,272				339,000	06/02/2023
100119850		HUGHSON	CA		08/10/2023	8.500	1,249,501		(319)				1,625,000	06/05/2023
100119851	CF	Gardena	CA		08/10/2023	7.999	583,450		(137)				770,000	04/11/2023
100119852	CF	Las Vegas	NV		08/10/2023	7.250	322,855						416,000	06/08/2023
100119853	CF	Delray Beach	FL		08/10/2023	7.625	166,011		(34)				328,000	05/16/2023
100119854	CF	Tucson	AZ		08/10/2023	10.375	706,207		(116)				845,000	05/31/2023
100119855		Valencia	CA		08/10/2023	7.500	1,500,718		(98)				1,875,000	05/23/2023
100119856		Pittsburgh	PA		08/10/2023	8.750	513,187		(72)				675,000	06/09/2023
100119857	CF	Myrtle Beach	SC		08/10/2023	8.875	186,107		(59)				240,000	06/09/2023
100119858		Pittsburgh	PA		08/10/2023	8.750	365,392		(91)				525,000	06/09/2023
100119859	CF	CLIFTON TOWNSHIP	PA		08/10/2023	8.500	267,936		(166)				337,000	06/09/2023
100119862		SAN ANTONIO	TX		08/10/2023	8.625	115,516		(67)				154,000	06/03/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119863		HAMPTON	VA		08/10/2023	7.990	146,739		(52)				220,000	06/09/2023
100119864		HAMPTON	VA		08/10/2023	7.990	145,107		(53)				225,000	06/09/2023
100119865	CF	Palm Desert	CA		08/10/2023	8.250	359,582		(14)				450,000	05/22/2023
100119866	CF	BLYTHE	CA		08/10/2023	7.750	95,640		(16)				118,000	06/16/2023
100119867		GLENWOOD SPRINGS	CO		08/10/2023	7.375	251,782		5,047				1,635,000	05/26/2023
100119868	CF	New Orleans	LA		08/10/2023	7.125	1,976,622		200				3,150,000	06/09/2023
100119869		El Paso	TX		08/10/2023	9.250	160,241		(29)				200,000	05/09/2023
100119870	CF	Hurst	TX		08/10/2023	8.500	222,356		(150)				324,200	05/19/2023
100119871	CF	Saint Cloud	FL		08/10/2023	8.375	536,116		(127)				740,000	06/01/2023
100119872	CF	Miami Beach	FL		08/10/2023	8.250	468,987		(206)				875,000	05/22/2023
100119873	CF	SUMMERTOWN	TN		08/10/2023	8.990	251,442		(110)				307,000	05/31/2023
100119874		Seattle	WA		08/10/2023	8.250	384,669		(3,153)				950,000	06/09/2023
100119875		Davie	FL		08/10/2023	7.990	364,192		(60)				460,000	06/14/2023
100119876		Enterprise	AL		08/10/2023	8.250	111,771		(37)				145,000	06/20/2023
100119877	CF	VALLEY CENTER	KS		08/10/2023	8.375	505,190		33				691,000	05/25/2023
100119878		SARTELL	MN		08/10/2023	8.990	280,263		(165)				348,000	06/20/2023
100119879		Aventura	FL		08/10/2023	7.750	226,793		(55)				290,000	05/31/2023
100119880		Tampa	FL		08/10/2023	7.990	204,185		(156)				269,000	05/19/2023
100119881	CF	Lake Zurich	IL		08/10/2023	8.375	167,948		(127)				195,000	05/26/2023
100119882	CF	LAS CRUCES	NM		08/10/2023	8.250	489,420		(104)				632,500	06/01/2023
100119883		San Jose	CA		08/10/2023	8.125	384,474		(76)				1,675,000	06/08/2023
100119884		MIAMI	FL		08/10/2023	7.875	363,914		28				525,000	06/16/2023
100119885		East Elmhurst	NY		08/10/2023	9.625	510,133		(284)				985,000	12/23/2022
100119886	CF	JOLIET	IL		08/10/2023	8.750	457,823		58				620,000	06/08/2023
100119887		WAYNESVILLE	OH		08/10/2023	8.500	210,030		(96)				770,000	06/08/2023
100119888	CF	LAKE BLUFF	IL		08/10/2023	8.750	771,329		66				980,000	06/02/2023
100119889		Parker	CO		08/10/2023	7.500	1,836,972		(55)				2,300,000	05/31/2023
100119890	CF	Doylestown	PA		08/10/2023	8.375	292,025		(152)				430,000	06/09/2023
100119891		Escondido	CA		08/10/2023	8.990	867,551		(220)				1,025,000	06/09/2023
100119892		DEARBORN HTS	MI		08/10/2023	8.500	211,411		(83)				279,000	05/23/2023
100119893	CF	RAHWAY	NJ		08/10/2023	9.500	439,408		(71)				540,000	05/31/2023
100119894	CF	Falls Church	VA		08/10/2023	9.250	253,360		(74)				310,730	05/05/2023
100119895		Eagle	CO		08/10/2023	7.250	956,238		(101)				1,900,000	06/09/2023
100119896	CF	Salisbury	NH		08/10/2023	8.250	333,568		(395)				563,000	06/06/2023
100119897	CF	Miramar	FL		08/10/2023	7.250	1,250,415		224				1,700,000	05/22/2023
100119898	CF	Palmetto	FL		08/10/2023	8.625	394,554		(122)				482,000	06/09/2023
100119899	CF	Little River	SC		08/10/2023	7.625	197,231		(25)				245,000	06/09/2023
100119900		Parkland	FL		08/10/2023	8.500	486,179		(63)				603,000	06/09/2023
100119901	CF	KISSIMMEE	FL		08/10/2023	7.750	284,420		(57)				355,000	05/30/2023
100119902	CF	Dunellen	NJ		08/10/2023	9.000	349,788		(33)				470,000	05/16/2023
100119903		Conroe	TX		08/10/2023	8.990	236,224		(215)				286,000	05/31/2023
100119904	CF	San Tan Valley	AZ		08/10/2023	8.000	251,136		(145)				340,000	06/15/2023
100119905		Wellington	FL		08/10/2023	8.250	667,361		(87)				917,000	06/14/2023
100119906		Riverside	CA		08/10/2023	9.125	896,053		(46)				1,125,000	06/08/2023
100119907		St Pete Beach	FL		08/10/2023	7.875	196,293		(45)				298,000	06/06/2023
100119908	CF	Sylmar	CA		08/10/2023	8.990	532,641		(117)				650,000	05/25/2023
100119909	CF	ARVADA	CO		08/10/2023	7.625	383,877		(132)				497,000	06/13/2023
100119910		Greenville	SC		08/10/2023	8.000	183,030		(158)				260,000	05/23/2023
100119911	CF	Tempe	AZ		08/10/2023	7.750	231,654		(128)				315,000	06/13/2023
100119912		Deerfield Beach	FL		08/10/2023	7.375	798,492		79				1,150,002	05/19/2023
100119913	CF	Pembroke	MA		08/10/2023	8.749	505,626		(131)				660,000	06/26/2023
100119914	CF	Tracy	CA		08/10/2023	7.999	639,631		(101)				840,000	07/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119916	CF	Carmel	IN		08/10/2023	7.249	507,266		(8)				635,000	06/05/2023
100119917	CF	Dallas	TX		08/10/2023	7.874	2,219,466		(405)				2,950,000	07/11/2023
100119918	CF	New York	NY		08/10/2023	8.249	2,195,935		(360)				2,700,000	07/06/2023
100119919	CF	Phoenix	AZ		08/10/2023	8.249	638,962		(44)				900,000	06/20/2023
100119920	CF	Stuart	FL		08/10/2023	8.999	1,774,161		(214)				2,150,000	06/26/2023
100119921	CF	Phoenix	AZ		08/10/2023	8.249	638,976		(44)				900,000	06/28/2023
100119922	CF	Phoenix	AZ		08/10/2023	8.249	638,975		(44)				900,000	06/20/2023
100119923	CF	Las Vegas	NV		08/10/2023	10.099	1,734,655		(197)				2,110,000	06/26/2023
100119924		Dundalk	MD		08/10/2023	7.999	154,736		(12)				205,000	07/07/2023
100119925	CF	Phoenix	AZ		08/10/2023	8.249	638,976		(44)				900,000	06/20/2023
100119926	CF	Middle River	MD		08/10/2023	8.374	223,765		(23)				296,000	06/23/2023
100119927		Franklin Square	NY		08/10/2023	7.999	115,396		(7)				840,000	06/30/2023
100119928	CF	Huntington Beach	CA		08/10/2023	7.249	1,316,602		(119)				1,900,000	06/06/2023
100119929		Brooklyn	NY		08/10/2023	7.624	652,936		(44)				1,070,000	06/29/2023
100119931	CF	Seneca	SC		08/10/2023	9.749	718,120		(124)				936,000	07/21/2023
100119932	CF	Tacoma	WA		08/10/2023	8.750	332,987		(112)				415,000	06/21/2023
100119933	CF	Las Vegas	NV		08/10/2023	9.375	399,413		(84)				483,998	06/23/2023
100119934	CF	Riverside	CA		08/10/2023	8.874	815,251		(105)				895,000	06/10/2023
100119935		Germantown	MD		08/10/2023	8.124	276,286		(47)				340,000	06/30/2024
100119936	CF	Cream Ridge	NJ		08/10/2023	7.624	284,040		(38)				375,000	06/22/2023
100119937		Clovis	CA		08/10/2023	7.874	327,731		(47)				506,000	05/23/2023
100119938		Macungie	PA		08/10/2023	7.874	307,782		(68)				550,000	06/29/2023
100119939		LAKE BUTLER	FL		08/10/2023	8.624	140,887		(36)				202,000	06/12/2023
100119940	CF	Hyattsville	MD		08/10/2023	8.499	332,327		(81)				405,000	06/09/2023
100119941		Atlanta	GA		08/10/2023	7.999	496,571		(105)				658,000	06/12/2023
100119942		Akron	OH		08/10/2023	8.749	78,079		(7)				123,000	06/23/2023
100119943	CF	Kennesaw	GA		08/10/2023	8.624	306,084		(67)				401,000	06/22/2023
100119944		Miami	FL		08/10/2023	8.624	169,369		(44)				305,000	06/14/2023
100119945	CF	AUGUSTA	GA		08/11/2023	7.625	349,096		(24)				455,000	06/30/2023
100119946	CF	ALISO VIEJO	CA		08/11/2023	7.500	620,332		(78)				820,000	06/30/2023
100119947	CF	CHULA VISTA	CA		08/11/2023	7.625	629,946		(72)				865,000	07/06/2023
100119948	CF	PROVIDENCE	RI		08/11/2023	6.999	585,125		(21)				782,000	06/30/2023
100119949		HAM LAKE	MN		08/11/2023	6.999	399,240		(19)				534,000	06/30/2023
100119950	CF	ST SIMONS ISLAND	GA		08/11/2023	6.999	266,587		(13)				373,000	07/10/2023
100119951		CONCORD	CA		08/11/2023	7.000	600,111		(21)				800,000	06/26/2023
100119952		SANTA CLARITA	CA		08/11/2023	6.499	407,059		1,472				550,000	06/28/2023
100119953		SANTA ROSA	CA		08/11/2023	6.500	248,700		22				335,000	07/06/2023
100119954	CF	KIRKLAND	WA		08/11/2023	6.500	266,739		36				365,000	07/06/2023
100119955	CF	CONYERS	GA		08/11/2023	6.625	401,144		46				542,000	06/30/2023
100119956		HENDERSON	NV		08/11/2023	5.999	250,873		83				350,000	06/29/2023
100119957	CF	SANTA ANA	CA		08/11/2023	6.999	578,485		2,218				915,000	07/01/2023
100119958		N HOLLYWOOD	CA		08/11/2023	6.375	480,719		65				750,000	07/05/2023
100119959	CF	YUMA	AZ		08/11/2023	6.999	256,041		(18)				370,000	06/27/2023
100119960		RAHWAY	NJ		08/11/2023	6.125	378,991		115				539,000	07/10/2023
100119961	CF	MURRIETA	CA		08/11/2023	7.125	355,122		(2,090)				719,000	07/06/2023
100119962	CF	NORTH WILDWOOD	NJ		08/11/2023	7.625	443,313		(103)				590,000	07/07/2023
100119963	CF	NASHVILLE	TN		08/11/2023	6.999	260,457		32				340,000	07/03/2023
100119964		COMPTON	CA		08/11/2023	7.625	511,735		(91)				674,000	07/05/2023
100119965	CF	ALLEN	TX		08/11/2023	7.125	340,808		(35)				470,000	07/05/2023
100119966	CF	LARGO	FL		08/11/2023	7.320	438,223		(43)				585,000	07/07/2023
100119967	CF	LUTZ	FL		08/11/2023	7.500	230,509		(120)				325,000	07/05/2023
100119968		MANASSAS	VA		08/11/2023	7.124	331,585		(27)				440,000	06/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119969		BOISE	ID		08/11/2023	6.999	499,366		6				668,000	07/05/2023
100119970	CF	CHARLOTTE	NC		08/11/2023	7.500	303,416						380,000	07/10/2023
100119971	CF	SMYRNA	GA		08/11/2023	7.500	288,812		(45)				380,000	07/11/2023
100119972	CF	ST SIMONS ISLAND	GA		08/11/2023	7.625	436,914		11				550,000	06/30/2023
100119973	CF	DALLAS	TX		08/11/2023	6.625	311,643		28				425,000	07/03/2023
100119974	CF	MAGNA	UT		08/11/2023	7.625	273,059		(40)				365,000	06/30/2023
100119975		LA QUINTA	CA		08/11/2023	6.999	729,938		(59)				1,050,000	07/03/2023
100119976	CF	GULF BREEZE	FL		08/11/2023	6.875	239,172		(5)				350,000	07/10/2023
100119977		DENVER	NC		08/11/2023	6.624	543,251		34				730,000	07/05/2023
100119978		DUCK	NC		08/11/2023	6.999	726,561		(21)				1,075,000	07/03/2023
100119979	CF	DESERT HOT SPRINGS	CA		08/11/2023	7.625	544,998		(28)				680,000	05/23/2023
100119980		CROFTON	MD		08/11/2023	6.625	335,167		14				450,000	06/09/2023
100119981	CF	NORTH WALES	PA		08/11/2023	6.375	222,672		27				310,000	06/08/2023
100119982	CF	CHARLOTTE	NC		08/11/2023	6.500	371,849		22				515,000	06/13/2023
100119983	CF	BLUE RIDGE	GA		08/11/2023	6.624	504,495		32				714,000	06/09/2023
100119984	CF	WAKE FOREST	NC		08/11/2023	6.375	275,592		52				385,000	05/30/2023
100119985		CINCINNATI	OH		08/11/2023	7.000	294,534		(7)				395,000	06/07/2023
100119986	CF	LAKE WALES	FL		08/11/2023	6.624	298,012		57				380,000	06/05/2023
100119987	CF	SPOKANE	WA		08/11/2023	6.125	319,179		73				435,000	06/15/2023
100119988		JUPITER	FL		08/11/2023	7.500	361,762		(68)				525,000	06/23/2023
100119989	CF	PROVIDENCE	RI		08/11/2023	7.125	353,404		(48)				545,000	06/27/2023
100119990		LANCASTER	MA		08/11/2023	7.125	269,887		(30)				462,000	06/14/2023
100119991		WOODBRIDGE	VA		08/11/2023	7.125	406,936		(53)				538,087	05/31/2023
100119992	CF	ORLANDO	FL		08/11/2023	7.000	364,161		8				513,200	06/16/2023
100119993		YAKIMA	WA		08/11/2023	6.624	260,708		11				375,000	06/23/2023
100119994	CF	PITTSBURGH	PA		08/11/2023	6.625	266,624		70				365,000	06/23/2023
100119995		ROCKLIN	CA		08/11/2023	7.500	501,712		(87)				670,000	05/09/2023
100119996		HENDERSON	NV		08/11/2023	7.625	525,607		(30)				655,000	06/26/2023
100119997	CF	SUMMERVILLE	SC		08/11/2023	7.500	238,120		(65)				310,000	06/20/2023
100119998	CF	LAKE GENEVA	WI		08/11/2023	7.625	414,849		1,646				516,000	06/23/2023
100119999	CF	LAS VEGAS	NV		08/11/2023	7.125	276,227		23				355,000	06/24/2023
100120000		ITHACA	NY		08/11/2023	6.500	286,564		286				425,000	06/26/2023
100120001	CF	HANOVER	MD		08/11/2023	7.000	342,024		(49)				487,500	05/31/2023
100120002	CF	MANHATTAN	KS		08/11/2023	7.500	341,269		(22)				430,000	06/26/2023
100120003	CF	SHORELINE	WA		08/11/2023	6.875	596,491		11				815,000	06/22/2023
100120004	CF	MORGAN HILL	CA		08/11/2023	7.500	855,887		(149)				1,230,000	06/10/2023
100120005	CF	HERMITAGE	TN		08/11/2023	7.625	305,932		(68)				405,000	06/23/2023
100120006		FONTANA	CA		08/11/2023	5.500	390,335		217				609,500	05/03/2023
100120007	CF	ROSWELL	GA		08/11/2023	7.500	316,558		(64)				415,000	06/20/2023
100120008	CF	NASHVILLE	TN		08/11/2023	7.375	485,542		7				650,000	06/27/2023
100120009	CF	NORTH LAS VEGAS	NV		08/11/2023	6.500	395,744		130				520,000	05/13/2023
100120010	CF	PENSACOLA	FL		08/11/2023	7.375	280,138		(77)				380,000	06/12/2023
100120011	CF	NEW BRAUNFELS	TX		08/11/2023	7.125	346,163		(23)				473,000	06/29/2023
100120012	CF	SOUTHAMPTON	PA		08/11/2023	7.125	357,601		13				450,000	06/29/2023
100120013	CF	HOWELL	NJ		08/11/2023	6.990	463,430		(47)				615,000	06/20/2023
100120014	CF	BLOOMINGDALE	GA		08/11/2023	5.500	226,628		142				320,000	05/30/2023
100120015	CF	LEWISVILLE	TX		08/11/2023	6.875	392,122		(10)				525,000	06/30/2023
100120016	CF	MCKINNEY	TX		08/11/2023	6.990	288,668		(59)				440,000	06/22/2023
100120017	CF	AUSTIN	AR		08/11/2023	7.625	373,634		(49)				495,000	06/20/2023
100120018		ESTES PARK	CO		08/11/2023	7.375	492,753		(69)				650,000	06/20/2023
100120019	CF	HENDERSON	NV		08/11/2023	5.750	226,079		177				302,000	05/27/2023
100120020	CF	NAPLES	FL		08/11/2023	7.625	306,722		(38)				405,000	06/05/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120021		VINEYARD	UT		08/11/2023	7.000	358,506		(37)				475,000	06/26/2023
100120022		LAKEWOOD	NJ		08/11/2023	6.990	420,486		(19)				560,000	06/26/2023
100120023	CF	DAVENPORT	FL		08/11/2023	7.625	312,481		3				397,000	06/22/2023
100120024		STOCKTON	CA		08/11/2023	7.500	326,743		(58)				460,000	06/14/2023
100120025		TEANECK	NJ		08/11/2023	7.500	526,285		(35)				700,000	06/23/2023
100120026	CF	SAINT LOUIS	MO		08/11/2023	7.625	240,620		(12)				300,000	06/29/2023
100120027	CF	EUREKA	CA		08/11/2023	6.990	287,386		14				390,000	06/05/2023
100120028	CF	RICHMOND	VA		08/11/2023	7.625	395,525		(91)				545,000	06/27/2023
100120029	CF	LEHIGH ACRES	FL		08/11/2023	6.624	237,923		12				320,000	06/02/2023
100120030		CAPE CORAL	FL		08/11/2023	7.625	236,673		(69)				322,000	06/02/2023
100120031		PHILADELPHIA	PA		08/11/2023	7.500	600,156		(69)				850,000	06/09/2023
100120032		FRESNO	CA		08/11/2023	7.625	337,096		1,309				418,000	06/27/2023
100120033	CF	LEHIGH ACRES	FL		08/11/2023	6.624	234,206		12				320,000	06/02/2023
100120034	CF	RICHMOND	VA		08/11/2023	7.625	278,287		(74)				395,000	06/23/2023
100120035	CF	LEHIGH ACRES	FL		08/11/2023	6.624	237,923		12				320,000	06/02/2023
100120036	CF	CLINTON	CT		08/11/2023	7.625	662,054		(75)				890,000	06/02/2023
100120037		BRASELTON	GA		08/11/2023	5.125	255,880		207				400,000	06/02/2023
100120038	CF	MIDLAND	TX		08/11/2023	7.500	320,868		(35)				425,000	06/13/2023
100120039		EAST RUTHERFORD	NJ		08/11/2023	7.625	356,538		26				460,000	06/08/2023
100120040	CF	AUSTIN	TX		08/11/2023	5.250	301,254		250				440,000	05/24/2023
100120041	CF	BALTIMORE	MD		08/11/2023	7.125	326,375		(32)				440,000	06/16/2023
100120042	CF	MADISON	AL		08/11/2023	4.990	224,785		234				328,500	05/31/2023
100120043	CF	CLEARWATER	FL		08/11/2023	7.125	303,548		38				386,000	06/09/2023
100120044	CF	HARTFORD	CT		08/11/2023	7.625	266,366		(46)				355,000	06/22/2023
100120045	CF	SURFSIDE BEACH	SC		08/11/2023	7.625	263,201		(52)				347,500	06/14/2023
100120046	CF	SIDNEY	OH		08/11/2023	7.125	390,940		(22)				540,000	06/19/2023
100120047	CF	FREDERICKSBURG	TX		08/11/2023	7.125	644,728		(91)				995,000	06/07/2023
100120048	CF	HARTFORD	CT		08/11/2023	7.625	253,745		(47)				340,000	06/26/2023
100120049	CF	RICHMOND	TX		08/11/2023	6.000	687,441		348				988,000	06/08/2023
100120050	CF	PRIOR LAKE	MN		08/11/2023	7.625	239,722		(42)				316,000	06/01/2023
100120051	CF	CASTLE ROCK	CO		08/11/2023	6.500	262,219		36				355,000	06/16/2023
100120052		PHOENIX	AZ		08/11/2023	7.625	264,777		(30)				350,000	06/26/2023
100120053	CF	BOISE	ID		08/11/2023	7.250	231,120		(19)				312,000	06/14/2023
100120054	CF	FORT LAUDERDALE	FL		08/11/2023	6.625	552,464		51				745,000	06/14/2023
100120055	CF	PORT ST LUCIE	FL		08/11/2023	6.125	283,175		131				385,000	06/13/2023
100120056		JACKSON	NJ		08/11/2023	7.625	420,897		(20)				560,000	06/21/2023
100120057	CF	CHANDLER	AZ		08/11/2023	6.875	393,576		(12)				526,000	06/14/2023
100120058	CF	GILBERT	AZ		08/11/2023	7.125	356,419		27				480,000	06/15/2023
100120059	CF	PHOENIX	AZ		08/11/2023	7.125	240,765		8				323,000	06/15/2023
100120060	CF	DURHAM	NC		08/11/2023	6.125	293,449		68				440,000	06/20/2023
100120061		TORRANCE	CA		08/11/2023	6.875	934,374		(31)				1,340,000	06/12/2023
100120062		PARRISH	FL		08/11/2023	7.750	335,719		31				445,000	06/09/2023
100120063	CF	DENVER	CO		08/11/2023	7.625	588,095		(34)				740,000	06/19/2023
100120064	CF	PHOENIX	AZ		08/11/2023	7.125	232,566		8				312,000	06/15/2023
100120065	CF	TEMPE	AZ		08/11/2023	7.625	324,611		(68)				470,000	06/16/2023
100120066		MIDDLETON	WI		08/11/2023	6.625	261,647		42				362,000	06/09/2023
100120067		SEVIERVILLE	TN		08/11/2023	7.375	591,223		(82)				780,000	06/06/2023
100120068		DAYTONA BEACH SHORES	FL		08/11/2023	7.500	454,004		8				580,500	06/21/2023
100120069	CF	CHANDLER	AZ		08/11/2023	7.125	342,644		(34)				460,000	06/17/2023
100120070	CF	SARASOTA	FL		08/11/2023	7.500	323,338		(2)				405,000	06/20/2023
100120071	CF	DURHAM	NC		08/11/2023	7.625	405,362		(51)				541,000	06/15/2023
100120072		ASTON	PA		08/11/2023	6.990	248,236		(16)				340,000	06/14/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120073		HERRIMAN	UT		08/11/2023	5.875	363,392		226				578,000	06/20/2023
100120074		FRISCO	TX		08/11/2023	7.250	356,159		(34)				472,000	06/14/2023
100120075		PATERSON	NJ		08/11/2023	7.375	392,172						605,000	06/21/2023
100120076		KISSIMMEE	FL		08/11/2023	7.625	405,029		(87)				535,000	06/16/2023
100120077	CF	GULF SHORES	AL		08/11/2023	5.000	218,251		195				350,000	06/15/2023
100120078	CF	NEW BRAUNFELS	TX		08/11/2023	6.625	225,216		15				315,000	06/21/2023
100120079	CF	ADEL	IA		08/11/2023	6.875	258,223		(8)				345,000	06/20/2023
100120080		WOODBRIDGE	NJ		08/11/2023	7.625	350,139		(13)				440,000	06/22/2023
100120081		HERRIMAN	UT		08/11/2023	6.500	417,842		142				543,000	06/21/2023
100120082		MESQUITE	TX		08/11/2023	6.990	240,852		(30)				321,500	06/22/2023
100120083	CF	POCONO LAKE	PA		08/11/2023	7.500	248,963		(48)				340,000	06/26/2023
100120084		ROSEVILLE	MN		08/11/2023	7.625	232,373		(30)				287,500	06/20/2023
100120085		TUCSON	AZ		08/11/2023	7.500	246,949		4				310,000	06/21/2023
100120086		AUSTIN	TX		08/11/2023	7.625	375,902		(87)				550,000	06/22/2023
100120087		KISSIMMEE	FL		08/11/2023	7.625	511,333		(80)				675,000	06/23/2023
100120088		MIRAMAR BEACH	FL		08/11/2023	7.375	661,725		(76)				875,000	06/16/2023
100120089	CF	WELLINGTON	FL		08/11/2023	6.500	240,442		28				325,000	06/20/2023
100120090	CF	MIAMI	FL		08/11/2023	7.500	603,213		(75)				800,000	06/15/2023
100120091	CF	VANCOUVER	WA		08/11/2023	7.625	258,842		5				395,000	06/17/2023
100120093	CF	ROSELLE PARK	NJ		08/11/2023	7.500	251,846		(52)				332,000	06/21/2023
100120094	CF	PICKERINGTON	OH		08/11/2023	7.500	438,224		(45)				580,000	06/16/2023
100120095		ANCHORAGE	AK		08/11/2023	7.500	246,523		(35)				325,000	06/15/2023
100120096	CF	LACKAWAXEN	PA		08/11/2023	7.250	350,243		(42)				465,000	06/26/2023
100120097	CF	WORCESTER	MA		08/11/2023	7.375	248,890		(22)				330,000	06/15/2023
100120098		BOGOTA	NJ		08/11/2023	7.250	354,796		(43)				525,000	06/26/2023
100120099	CF	HARRISBURG	NC		08/11/2023	7.125	285,541		(40)				405,000	06/07/2023
100120100		EAST ORANGE	NJ		08/11/2023	7.500	378,707		(48)				505,000	06/26/2023
100120101		WELLFORD	SC		08/11/2023	7.125	224,375		6				282,000	06/15/2023
100120102		DECATUR	GA		08/11/2023	7.125	347,374		(70)				540,000	06/21/2023
100120103		PARAMUS	NJ		08/11/2023	6.624	574,825		9				825,000	06/23/2023
100120104		LITTLE ELM	TX		08/11/2023	7.000	285,926		(20)				382,000	06/14/2023
100120105		JERSEY CITY	NJ		08/11/2023	7.625	494,656		(86)				650,000	06/16/2023
100120106	CF	HOUSTON	TX		08/11/2023	7.125	270,712		(16)				370,000	06/26/2023
100120107		BLACK DIAMOND	WA		08/11/2023	7.375	305,110		(63)				440,000	06/21/2023
100120108		TAKOMA PARK	MD		08/11/2023	7.125	244,789		(38)				385,000	06/05/2023
100120109	CF	SAINT AUGUSTINE	FL		08/11/2023	7.125	234,065		(33)				322,000	06/08/2023
100120110		FORT WORTH	TX		08/11/2023	5.250	236,995		183				350,000	06/19/2023
100120111	CF	AZLE	TX		08/11/2023	5.250	225,759		173				333,000	06/14/2023
100120112	CF	NEW ORLEANS	LA		08/11/2023	7.625	303,406		(68)				435,000	06/16/2023
100120113	CF	SHERMAN	TX		08/11/2023	6.000	222,828		75				307,000	06/22/2023
100120114	CF	DAPHNE	AL		08/11/2023	5.750	216,184		107				305,000	06/23/2023
100120115	CF	ROSHARON	TX		08/11/2023	5.500	229,370		198				310,000	06/09/2023
100120116	CF	SALT LAKE CITY	UT		08/11/2023	7.250	672,222		(76)				980,000	06/22/2023
100120117	CF	CHARLOTTE	NC		08/11/2023	7.625	320,547		(9)				401,000	06/13/2023
100120118	CF	CLAREMONT	CA		08/11/2023	7.125	602,771		(60)				800,000	06/26/2023
100120119		PORT ARANSAS	TX		08/11/2023	7.250	330,423		15				429,000	06/20/2023
100120120	CF	FORT WORTH	TX		08/11/2023	5.250	236,490		208				345,000	06/13/2023
100120121		MINNEAPOLIS	MN		08/11/2023	7.625	231,477		(56)				319,000	06/22/2023
100120122		MONROE	NC		08/11/2023	7.500	239,121		(62)				334,000	06/27/2023
100120123	CF	PATERSON	NJ		08/11/2023	7.375	297,137		(18)				395,000	06/23/2023
100120124		TOMS RIVER	NJ		08/11/2023	7.625	432,171		(20)				575,000	06/28/2023
100120125		CALDWELL	ID		08/11/2023	7.625	299,243		(11)				377,000	06/21/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120126	CF	CHANDLER	AZ		08/11/2023	7.375	398,939						500,000	06/20/2023
100120127	CF	REDDING	CA		08/11/2023	7.250	337,457		(36)				465,000	06/20/2023
100120128		DENTON	TX		08/11/2023	7.625	540,317		(93)				710,000	06/23/2023
100120129	CF	DAWSONVILLE	GA		08/11/2023	7.125	236,366		(33)				315,000	06/27/2023
100120130	CF	RALEIGH	NC		08/11/2023	7.625	336,482		1,254				440,000	06/22/2023
100120131	CF	LAKE LURE	NC		08/11/2023	7.125	489,335		(35)				650,000	06/26/2023
100120132	CF	SCOTTSDALE	AZ		08/11/2023	7.625	423,072		(80)				555,000	06/27/2023
100120133		CHESAPEAKE	VA		08/11/2023	7.125	250,494		(35)				336,000	06/26/2023
100120134	CF	SMITHFIELD	NC		08/11/2023	7.375	232,367		(59)				308,000	06/23/2023
100120135	CF	DAWSONVILLE	GA		08/11/2023	7.500	224,157		(750)				334,000	06/27/2023
100120136	CF	HENDERSON	NV		08/11/2023	7.500	434,465		(84)				580,000	06/23/2023
100120137	CF	DAWSONVILLE	GA		08/11/2023	7.500	253,142		(57)				334,000	06/27/2023
100120138	CF	PARRISH	FL		08/11/2023	6.750	425,853		99				560,000	06/23/2023
100120139	CF	BOTHELL	WA		08/11/2023	6.125	455,688		104				770,000	06/08/2023
100120140	CF	MANCHESTER	NJ		08/11/2023	7.250	656,983		(27)				875,000	06/28/2023
100120141		Lutherville Timonium	MD		08/11/2023	7.500	108,587		(1,066)				390,000	06/26/2023
100120142	CF	Boise	ID		08/11/2023	8.375	803,469		(243)				929,000	06/09/2023
100120143	CF	Saint Augustine	FL		08/11/2023	8.250	473,558		(127)				515,000	06/15/2023
100120144	CF	Dearborn	MI		08/11/2023	8.750	373,049		(147)				429,000	07/05/2023
100120145	CF	Jamul	CA		08/11/2023	7.500	965,454		(95)				1,200,000	06/28/2023
100120146		Cadillac	MI		08/11/2023	8.125	550,482		(74)				750,000	06/29/2023
100120147		Daniel Island	SC		08/11/2023	8.375	251,511		(109)				485,000	07/06/2023
100120148		Destin	FL		08/11/2023	9.000	317,374		(200)				395,000	06/29/2023
100120149		Grand Prairie	TX		08/11/2023	8.500	173,644		157				245,000	07/07/2023
100120150	CF	Pepper Pike	OH		08/11/2023	8.500	366,219		(12)				440,000	06/21/2023
100120151		Gulf Shores	AL		08/11/2023	8.750	604,152		(8)				749,900	06/30/2023
100120152	CF	Chicago	IL		08/11/2023	9.125	249,684		(83)				350,000	07/06/2023
100120153		Woodburn	OR		08/11/2023	8.250	232,138		(168)				359,000	07/03/2023
100120154	CF	ATTALLA	AL		08/14/2023	8.500	272,763		(33)				360,000	07/14/2023
100120155	CF	Redondo Beach	CA		08/14/2023	7.875	1,935,996		(29)				2,425,000	06/30/2023
100120156	CF	LAGUNA HILLS	CA		08/14/2023	7.625	1,854,447		(50)				2,450,000	06/27/2023
100120157	CF	Corona	CA		08/14/2023	8.000	730,750		(85)				965,000	07/19/2023
100120158		South San Francisco	CA		08/14/2023	8.250	460,320		(30)				1,165,000	07/19/2023
100120159	CF	CINCINNATI	OH		08/14/2023	10.000	280,838		(63)				330,000	07/18/2023
100120160	CF	Rockville	MD		08/14/2023	8.250	651,859		(78)				805,000	07/19/2023
100120162	CF	Sherman Oaks	CA		08/14/2023	10.250	530,321		(69)				650,000	07/12/2023
100120163	CF	VENICE	CA		08/14/2023	7.125	2,425,465		(35)				5,000,000	07/18/2023
100120164		Knoxville	TN		08/14/2023	8.750	324,519		(54)				413,000	07/24/2023
100120165	CF	Doral	FL		08/14/2023	9.250	907,526		(63)				1,001,000	07/26/2023
100120166		Fort Myers	FL		08/14/2023	9.500	264,738		(82)				340,000	07/24/2023
100120167	CF	Galena	OH		08/14/2023	7.625	306,398		(70)				531,000	06/26/2023
100120169		CITRUS SPRINGS	FL		08/14/2023	8.250	170,406		8				245,000	07/07/2023
100120170		Dayton	KY		08/14/2023	9.375	101,533		(13)				220,000	07/21/2023
100120171		Roanoke	VA		08/14/2023	9.750	159,728		(39)				230,000	07/24/2023
100120190	CF	Las Vegas	NV		08/18/2023	8.375	884,813		(283)				1,073,000	06/15/2023
100120191	CF	Miramar	FL		08/18/2023	8.625	1,053,787		(366)				1,280,000	04/14/2023
100120192	CF	Santa Clarita	CA		08/18/2023	7.000	820,735		(203)				1,360,000	06/27/2023
100120193	CF	Homestead	FL		08/18/2023	7.625	329,537		(4)				425,000	05/25/2023
100120194	CF	Davie	FL		08/18/2023	7.625	922,715		(274)				1,600,003	04/18/2023
100120195		Doral	FL		08/18/2023	8.375	132,605		(25)				240,000	06/13/2023
100120196	CF	Sylmar	CA		08/18/2023	8.750	411,354		(51)				510,000	05/30/2023
100120197		Gilbert	AZ		08/18/2023	8.375	250,925		(16)				380,000	05/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120198	CF	Gustine	CA		08/18/2023	7.875	232,207		(61)				284,000	05/04/2023
100120199		Valley Village	CA		08/18/2023	7.875	1,940,366		(165)				2,410,000	05/12/2023
100120200	CF	Highland Park	MI		08/18/2023	9.750	151,354		(20)				185,000	06/22/2023
100120201	CF	Hollis	NY		08/18/2023	7.875	750,561		(173)				1,100,000	05/25/2023
100120202	CF	Brooklyn	NY		08/18/2023	7.750	999,531		(75)				1,325,000	06/26/2023
100120203	CF	Southington	CT		08/18/2023	7.875	195,873		(35)				275,000	06/21/2023
100120204		Mansfield	NY		08/18/2023	8.125	215,701		4				372,000	06/30/2023
100120205	CF	Brockton	MA		08/18/2023	7.250	262,990		(47)				370,000	06/15/2023
100120206	CF	Lewisville	NC		08/18/2023	8.750	1,152,373		(281)				1,400,000	06/20/2023
100120207	CF	Whitestone	NY		08/18/2023	8.750	1,997,955		(335)				2,500,000	06/22/2023
100120208	CF	Fresno	CA		08/18/2023	8.500	676,979		(197)				820,000	05/31/2023
100120209	CF	Maplewood	NJ		08/18/2023	7.875	515,498		(96)				680,000	06/30/2023
100120210	CF	Brooklyn	NY		08/18/2023	7.875	2,358,359		(400)				2,900,000	06/16/2023
100120211		Largo	FL		08/18/2023	8.125	300,774		(84)				375,000	06/05/2023
100120212	CF	Las Vegas	NV		08/18/2023	10.125	624,724		(87)				680,000	06/09/2023
100120213	CF	Sandston	VA		08/18/2023	9.000	249,114		(11)				350,000	06/08/2023
100120214	CF	Garland	TX		08/18/2023	8.625	518,529		(159)				715,001	06/08/2023
100120215		Los Angeles	CA		08/18/2023	7.875	109,558		(17)				635,000	06/15/2023
100120216	CF	Leesburg	FL		08/18/2023	6.875	310,536		(36)				387,000	06/15/2023
100120217	CF	Brooklyn	NY		08/18/2023	8.500	2,440,349		1,554				3,000,000	06/26/2023
100120218	CF	Port Saint Lucie	FL		08/18/2023	8.875	229,889		(4)				432,000	05/30/2023
100120219	CF	Peachtree City	GA		08/18/2023	7.375	394,433		(186)				500,000	06/05/2023
100120220		North Haledon	NJ		08/18/2023	7.875	333,913		(89)				500,000	06/08/2023
100120221	CF	Doral	FL		08/18/2023	8.875	610,228		(126)				850,000	07/11/2023
100120222	CF	Bloomington	IL		08/18/2023	9.250	649,351		(69)				787,000	05/31/2023
100120223	CF	Rockport	TX		08/18/2023	8.875	420,886		(125)				677,000	06/30/2023
100120224		Des Plaines	IL		08/18/2023	8.750	300,721		(94)				420,000	06/15/2023
100120225	CF	Great Neck	NY		08/18/2023	7.000	824,346		(173)				1,290,000	06/02/2023
100120226	CF	Surprise	AZ		08/18/2023	9.000	365,606		(103)				475,000	06/28/2023
100120227	CF	Cambridge	MA		08/18/2023	7.875	1,627,129		(320)				2,000,000	06/30/2023
100120228		Hartwell	GA		08/18/2023	7.750	634,903		(130)				830,001	06/23/2023
100120229	CF	Irvine	CA		08/18/2023	8.750	794,683		(199)				908,000	06/14/2023
100120230	CF	Debary	FL		08/18/2023	7.875	473,620		(125)				618,000	06/27/2023
100120231	CF	North Huntingdon	PA		08/18/2023	7.750	270,711		(57)				379,000	06/21/2023
100120232		New Orleans	LA		08/18/2023	8.875	233,135		(18)				355,000	06/26/2023
100120233		Fort Lauderdale	FL		08/18/2023	8.250	262,365		(69)				340,000	06/28/2023
100120235	CF	San Jose	CA		08/18/2023	6.500	715,749		61				965,000	06/05/2023
100120236	CF	Suffern	NY		08/18/2023	6.750	915,566		(116)				1,300,000	06/21/2023
100120237	CF	Sacramento	CA		08/18/2023	7.990	497,495		10				625,000	06/16/2023
100120238		Dallas	TX		08/18/2023	7.750	151,689		(3)				213,500	05/31/2023
100120239		Decatur	AL		08/18/2023	8.500	152,219		(20)				220,000	07/10/2023
100120240		Brooklyn	NY		08/18/2023	8.750	836,274		(102)				1,175,001	06/09/2023
100120241	CF	Albuquerque	NM		08/18/2023	8.375	132,231		(25)				225,000	05/31/2023
100120242		Houston	TX		08/18/2023	8.250	174,448		(27)				215,000	06/15/2023
100120243	CF	Nashville	TN		08/18/2023	6.875	813,666		(64)				1,150,000	06/26/2023
100120244	CF	Venice	CA		08/18/2023	7.375	1,315,608		(174)				1,800,000	06/15/2023
100120245	CF	Jupiter	FL		08/18/2023	7.625	1,883,558		(218)				2,600,000	06/28/2023
100120246		Mount Pleasant	UT		08/18/2023	7.625	163,383		(14)				295,000	06/15/2023
100120247		Miami	FL		08/18/2023	8.625	258,082		(31)				340,000	06/28/2023
100120248	CF	Fort Collins	CO		08/18/2023	7.875	1,068,521		(286)				1,300,000	06/21/2023
100120249		San Bernardino	CA		08/18/2023	7.490	330,599		(11)				467,000	06/23/2023
100120250	CF	Studio City	CA		08/18/2023	7.625	1,789,725		(309)				2,200,000	07/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120251		Ocala	FL		08/18/2023	8.750	257,608		(438)				341,000	06/12/2023
100120252	CF	Bradenton Beach	FL		08/18/2023	7.875	916,825		(50)				1,319,000	06/14/2023
100120253		Schenectady	NY		08/18/2023	8.375	122,154		(14)				161,000	07/06/2023
100120254		Baltimore	MD		08/18/2023	8.750	154,409		(28)				216,000	06/20/2023
100120255		New Orleans	LA		08/18/2023	8.625	183,452		(31)				235,000	06/30/2023
100120256		Tarzana	CA		08/18/2023	8.250	1,475,066		(114)				2,050,000	07/01/2023
100120257		Scottsdale	AZ		08/18/2023	7.875	529,641		(116)				692,000	06/26/2023
100120258	CF	Winchester	VA		08/18/2023	7.625	538,864		(116)				680,001	06/16/2023
100120259		Pembroke Pines	FL		08/18/2023	8.500	179,848		(26)				253,000	06/08/2023
100120260	CF	Clarksville	TN		08/18/2023	8.125	278,976		(53)				360,000	06/12/2023
100120261	CF	Three Forks	MT		08/18/2023	10.000	351,482		(68)				425,000	06/30/2023
100120262		Sarasota	FL		08/18/2023	7.875	230,103		(6)				374,000	06/23/2023
100120263		Bothell	WA		08/18/2023	7.750	1,309,291		(325)				1,600,000	04/18/2023
100120264		Virginia Beach	VA		08/18/2023	8.375	181,020		(23)				255,000	07/06/2023
100120265	CF	Morrison	CO		08/18/2023	8.375	688,689		(192)				835,000	07/06/2023
100120266		Chattanooga	TN		08/18/2023	7.750	306,405		(44)				425,000	06/14/2023
100120267	CF	Chatham TWSP	NJ		08/18/2023	6.875	535,412		(73)				2,700,000	06/15/2023
100120268	CF	Apple Valley	CA		08/18/2023	7.500	681,679		(133)				840,000	06/16/2023
100120269		Coachella	CA		08/18/2023	7.875	476,780		(91)				595,000	06/30/2023
100120270	CF	Mammoth Lakes	CA		08/18/2023	7.625	451,914		(34)				620,000	06/07/2023
100120271		Brooklyn	NY		08/18/2023	7.875	731,256		(190)				949,000	07/13/2023
100120273	CF	Los Angeles	CA		08/18/2023	8.250	1,820,785		(227)				2,400,000	07/03/2023
100120274		Chicago	IL		08/18/2023	7.625	719,889		8				1,035,000	07/10/2023
100120275		South San Francisco	CA		08/18/2023	8.625	1,157,370		(285)				1,406,500	06/26/2023
100120276	CF	Jacksonville	FL		08/18/2023	10.500	342,493		(61)				380,000	06/16/2023
100120277	CF	Cooper City	FL		08/18/2023	8.250	128,703		(35)				380,000	06/23/2023
100120278	CF	Danville	CA		08/18/2023	8.250	2,127,555		(438)				2,600,000	07/06/2023
100120279		Lehigh Acres	FL		08/18/2023	8.375	321,038		(57)				450,000	06/20/2023
100120280	CF	Miami	FL		08/18/2023	7.000	475,416		(31)				592,200	06/21/2023
100120281	CF	Riverside	CA		08/18/2023	8.875	526,913		(82)				690,000	06/23/2023
100120282		San Bernardino	CA		08/18/2023	10.125	301,444		(47)				425,000	06/16/2023
100120283	CF	Atlanta	GA		08/18/2023	9.875	363,470		(56)				420,000	06/30/2023
100120284	CF	Ocala	FL		08/18/2023	8.750	201,221		(29)				298,000	06/28/2023
100120285		Murrells Inlet	SC		08/18/2023	8.250	207,563						296,000	07/07/2023
100120286	CF	Miami	FL		08/18/2023	7.500	341,846		(11)				427,000	06/28/2023
100120287		Aubrey	TX		08/18/2023	7.875	315,907		435				440,000	07/17/2023
100120288	CF	Conway	SC		08/18/2023	7.000	213,041		(8)				305,000	07/17/2023
100120289	CF	Statesboro	GA		08/18/2023	8.125	323,295		(86)				420,000	07/14/2023
100120290		Lake Worth	TX		08/18/2023	8.125	205,184		(7)				420,000	06/30/2023
100120291	CF	Mansfield	TX		08/18/2023	7.875	370,247		(88)				455,000	07/11/2023
100120292	CF	Washougal	WA		08/18/2023	7.990	905,135		(57)				1,127,000	07/10/2023
100120293	CF	Denver	CO		08/18/2023	8.625	327,318		(55)				435,000	06/28/2023
100120294		Lauderdale	FL		08/18/2023	7.625	343,946		15				495,000	06/27/2023
100120295	CF	Euless	TX		08/18/2023	8.375	579,919		(146)				705,000	07/21/2023
100120296	CF	Clarkston	MI		08/18/2023	7.250	426,091		(2,982)				1,100,000	07/05/2023
100120297	CF	Stonington	CT		08/18/2023	8.000	611,102		(4)				765,000	06/06/2023
100120298	CF	Townsend	MT		08/18/2023	7.750	624,608		(89)				783,000	07/12/2023
100120299	CF	Cambria Heights	NY		08/18/2023	7.375	256,672		(36)				730,000	07/10/2023
100120300		Laurel	MD		08/18/2023	7.875	274,370		10				375,000	07/11/2023
100120301	CF	Victorville	CA		08/18/2023	7.500	182,940		(31)				365,000	07/05/2023
100120303		Ashland	MA		08/18/2023	8.250	589,677		(47)				900,000	07/03/2023
100120304		Suisun City	CA		08/18/2023	8.375	369,506		(45)				488,000	07/06/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120305	CF	Palm Desert	CA		08/18/2023	7.375	417,924		(59)				520,000	07/12/2023
100120306		Austin	TX		08/18/2023	8.625	310,064		(89)				425,000	06/30/2023
100120307	CF	Mobile	AL		08/18/2023	8.375	249,943		(33)				290,000	06/30/2023
100120308	CF	Monroeville	PA		08/18/2023	9.125	365,198		(101)				415,000	06/15/2023
100120309	CF	Rehoboth Beach	DE		08/18/2023	7.500	601,643		(8)				1,400,000	07/13/2023
100120310		Bonham	TX		08/18/2023	9.999	116,541		(2)				177,000	06/14/2023
100120311	CF	Riverdale	GA		08/18/2023	7.375	316,696		(22)				420,000	07/12/2023
100120312	CF	Delray Beach	FL		08/18/2023	7.250	1,249,365		(116)				1,650,000	07/17/2023
100120313	CF	Coral Gables	FL		08/18/2023	7.625	499,483		(102)				700,000	06/28/2023
100120314		Naples	FL		08/18/2023	7.875	510,000						725,000	06/29/2023
100120315	CF	Morrow	GA		08/18/2023	8.625	222,584		(2)				269,000	06/08/2023
100120317	CF	Brunswick	GA		08/18/2023	8.125	337,170		(71)				450,000	06/16/2023
100120318	CF	Richardson	TX		08/18/2023	7.875	325,042		(108)				425,000	06/06/2023
100120319	CF	Morganton	GA		08/18/2023	7.750	721,450		(70)				895,000	07/14/2023
100120320	CF	Celina	TX		08/18/2023	7.500	339,957		(82)				440,000	06/16/2023
100120321	CF	Fairfield	CA		08/18/2023	7.375	611,518		(129)				750,000	06/23/2023
100120323		Hilton Head Island	SC		08/18/2023	8.375	236,784		(79)				329,000	06/30/2023
100120324	CF	Deland	FL		08/18/2023	7.500	177,714		(33)				340,000	07/10/2023
100120325	CF	Loomis	CA		08/18/2023	6.875	2,534,945		(55)				4,747,000	06/22/2023
100120326		Deerfield Beach	FL		08/18/2023	8.375	279,745		(32)				420,800	06/26/2023
100120327		Longmont	CO		08/18/2023	8.125	334,033		(42)				440,000	06/21/2023
100120328	CF	Shoreline	WA		08/18/2023	8.125	604,651		(18)				760,000	06/27/2023
100120329	CF	Corona	CA		08/18/2023	7.000	595,248		(120)				890,000	06/23/2023
100120330		Boca Raton	FL		08/18/2023	9.250	1,476,952		(27)				1,850,000	07/07/2023
100120331		Warner Robins	GA		08/18/2023	8.250	258,212		(22)				348,000	06/20/2023
100120332	CF	Casselberry	FL		08/18/2023	6.875	301,580		(28)				580,000	07/17/2023
100120333		San Diego	CA		08/18/2023	7.999	526,970		(96)				1,035,000	06/23/2023
100120334	CF	Torrance	CA		08/18/2023	7.625	1,503,685		(167)				1,862,000	06/23/2023
100120335	CF	Biscayne Park	FL		08/18/2023	7.750	648,800		(63)				1,280,000	07/13/2023
100120336	CF	Bracey	VA		08/18/2023	8.625	704,516		152				911,000	07/07/2023
100120338		North Charleston	SC		08/18/2023	9.250	176,512		(40)				300,000	07/14/2023
100120339	CF	Brandon	FL		08/18/2023	8.500	206,271		(31)				290,000	06/30/2023
100120340		Lake Placid	FL		08/18/2023	8.500	425,238		(12)				525,000	07/07/2023
100120342		Eloy	AZ		08/18/2023	7.500	178,842		(8)				258,000	06/24/2023
100120343		North Charleston	SC		08/18/2023	8.750	143,975		(34)				260,000	07/14/2023
100120344		Saint Louis	MO		08/18/2023	8.625	135,018		(27)				190,000	07/05/2023
100120345		Rockledge	FL		08/18/2023	7.750	283,355		(47)				372,000	06/30/2023
100120346	CF	LAS VEGAS	NV		08/18/2023	7.625	1,108,550		(174)				1,400,000	07/05/2023
100120347		Hollywood	FL		08/18/2023	7.250	454,178		(50)				780,000	07/14/2023
100120348		Bloomfield Hills	MI		08/18/2023	7.875	925,573		1,893				3,101,000	07/10/2023
100120349	CF	Ladera Ranch	CA		08/18/2023	7.375	1,319,550		(214)				3,335,000	07/11/2023
100120350		Jupiter	FL		08/18/2023	8.375	503,961		(125)				700,000	07/14/2023
100120351	CF	Marietta	GA		08/18/2023	7.875	749,353		(146)				1,469,000	07/06/2023
100120352	CF	Carlsbad	CA		08/18/2023	8.375	1,943,395		(30)				2,450,000	07/07/2023
100120353		Port Saint Lucie	FL		08/18/2023	7.875	340,714		(48)				421,000	07/14/2023
100120354		Boca Raton	FL		08/18/2023	8.875	328,482		(30)				850,000	07/13/2023
100120355	CF	Auburn	GA		08/18/2023	7.875	321,479		(69)				410,000	07/18/2023
100120356		Pompano Beach	FL		08/18/2023	7.750	620,549		(95)				815,000	07/18/2023
100120357		Lawrenceville	GA		08/18/2023	7.999	223,310		6				306,000	07/12/2023
100120358	CF	Pearland	TX		08/18/2023	8.499	314,658		(80)				340,000	05/08/2023
100120359	CF	Clearlake	CA		08/18/2023	7.875	204,780		(47)				320,000	07/05/2023
100120360	CF	Oakland	CA		08/18/2023	7.999	678,915		(188)				822,000	06/29/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120361	CF	Laurel	MD		08/18/2023	6.999	331,740		(12)				560,000	07/05/2023
100120362	CF	ROCKFORD	MI		08/18/2023	7.375	207,457		(33)				265,000	07/12/2023
100120363		Florissant	MO		08/18/2023	9.499	150,935		(70)				189,000	07/13/2023
100120364	CF	Clifton	VA		08/18/2023	6.999	1,689,568		(94)				2,700,000	06/27/2023
100120365	CF	MIAMI SHORES	FL		08/18/2023	7.750	1,103,763		1				1,470,000	07/10/2023
100120366		Oakdale	CA		08/18/2023	9.250	803,677		(215)				1,300,000	07/12/2023
100120367	CF	Kissimmee	FL		08/18/2023	8.499	433,625		(78)				534,000	07/06/2023
100120368		Parkville	MD		08/18/2023	8.999	167,393		(114)				205,000	07/31/2023
100120369		Los Angeles	CA		08/18/2023	10.875	641,144		(255)				800,000	07/24/2023
100120370		Charlotte	NC		08/18/2023	8.375	224,739		(105)				399,000	07/13/2023
100120371		ATLANTA	GA		08/18/2023	9.750	313,147		(171)				415,000	06/29/2023
100120372	CF	Las Vegas	NV		08/18/2023	7.499	228,760		7				345,000	07/14/2023
100120373		New Haven	CT		08/18/2023	9.875	168,751		(82)				225,000	07/18/2023
100120374	CF	HORIZON CITY	TX		08/18/2023	7.625	166,361		(59)				200,000	06/30/2023
100120375		Miami	FL		08/18/2023	7.375	404,478		57				625,000	07/28/2023
100120376		Corvallis	OR		08/18/2023	6.875	323,692		(10)				480,000	07/19/2023
100120377		Miami	FL		08/18/2023	8.999	299,615		(207)				700,000	07/21/2023
100120378		Houston	TX		08/18/2023	7.999	336,214		(79)				436,000	07/24/2023
100120379		Poolesville	MD		08/18/2023	7.750	198,515		(11)				320,000	07/07/2023
100120380	CF	Clearfield	UT		08/18/2023	9.375	445,835		(95)				525,000	07/11/2023
100120381		LOS ANGELES	CA		08/18/2023	9.750	594,544		(104)				725,000	07/06/2023
100120382		PASADENA	CA		08/18/2023	8.875	558,457		(159)				1,050,000	07/25/2023
100120383		Honolulu	HI		08/18/2023	7.750	1,018,354		136				1,500,000	07/14/2023
100120384		SPRING	TX		08/18/2023	7.750	166,046		(23)				230,000	07/05/2023
100120385	CF	Tampa	FL		08/18/2023	7.999	332,012		(90)				409,000	07/07/2023
100120386		DECATUR	GA		08/18/2023	7.999	168,843		(84)				330,000	07/10/2023
100120387	CF	Wildomar	CA		08/18/2023	7.499	556,713		(64)				880,000	07/06/2023
100120388		LOS ANGELES	CA		08/18/2023	8.375	793,329		(209)				1,100,000	07/03/2023
100120389	CF	Antioch	TN		08/18/2023	8.375	277,542		(7)				348,000	07/05/2023
100120390		Columbia	TN		08/18/2023	9.875	297,490		(153)				395,000	07/18/2023
100120391		LONG BEACH	CA		08/18/2023	7.375	864,726		39				1,300,000	07/19/2023
100120392	CF	Fontana	CA		08/18/2023	8.750	431,997		(139)				460,000	07/11/2023
100120393		Largo	FL		08/18/2023	8.375	216,794		(117)				340,000	06/29/2023
100120394		Clovis	CA		08/18/2023	6.999	244,437		45				384,000	07/07/2023
100120395	CF	Hesperia	CA		08/18/2023	9.999	416,325		(13)				460,000	07/06/2023
100120396		Erda	UT		08/18/2023	8.999	429,118		(183)				1,000,000	07/06/2023
100120397	CF	Highland	CA		08/18/2023	8.250	322,544		(25)				400,000	07/05/2023
100120398		Boston	MA		08/18/2023	8.125	437,345		(74)				620,000	07/31/2023
100120399		Coldspring	TX		08/18/2023	9.499	876,739		(338)				1,275,000	07/11/2023
100120400	CF	HOUSTON	TX		08/18/2023	7.750	234,667		(78)				287,000	07/06/2023
100120401	CF	North Easton	MA		08/18/2023	7.875	467,318		54				600,000	07/14/2023
100120402		Taft	CA		08/18/2023	8.375	201,521		(7)				265,000	07/11/2023
100120403		Milwaukee	WI		08/18/2023	8.250	171,836		(62)				293,000	07/24/2023
100120404		Edmond	OK		08/18/2023	7.250	154,982		(10)				205,000	07/07/2023
100120405	CF	Conroe	TX		08/18/2023	7.125	239,054		(15)				340,000	07/07/2023
100120406		San Antonio	TX		08/18/2023	7.875	275,299		(16)				425,000	07/14/2023
100120407		Taft	CA		08/18/2023	8.375	201,740		(31)				265,000	07/13/2023
100120408	CF	Katy	TX		08/18/2023	8.375	749,991		(197)				910,000	07/01/2023
100120409	CF	Lake Forest	CA		08/18/2023	6.999	164,265		5				975,000	07/06/2023
100120410		Saint Louis	MO		08/18/2023	9.625	222,450		(109)				320,000	07/24/2023
100120411	CF	Stockton	CA		08/18/2023	7.999	440,206		(117)				570,000	06/30/2023
100120412		Baltimore	MD		08/18/2023	8.999	165,581		(66)				225,000	07/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120413	CF	(Northridge Area) Los Angeles	CA		08/18/2023	8.250	2,384,084		(852)				3,075,000	07/15/2023
100120414		Davenport	FL		08/18/2023	8.999	1,669,015		(176)				2,000,000	07/31/2023
100120415		Houston	TX		08/18/2023	6.750	271,278		83				425,000	07/21/2023
100120416		Baltimore	MD		08/18/2023	8.499	172,018		(67)				244,000	07/28/2023
100120417	CF	LUSBY	MD		08/18/2023	9.750	294,273		(41)				362,000	07/19/2023
100120418	CF	Tucson	AZ		08/18/2023	10.125	159,247		(110)				180,000	07/24/2023
100120419	CF	GLENDALE	CA		08/18/2023	9.499	782,304		(145)				900,000	06/30/2023
100120420	CF	Kelseyville	CA		08/18/2023	7.875	351,290		(72)				430,000	07/01/2023
100120421		ROCK HILL	SC		08/18/2023	9.250	156,300		(19)				181,000	07/27/2023
100120422	CF	Wilkesboro	NC		08/18/2023	8.750	130,202		(44)				222,000	07/27/2023
100120423		Wolcott	CT		08/18/2023	7.999	382,347		(71)				750,000	07/28/2023
100120424	CF	Prosper	TX		08/18/2023	6.999	1,103,513		(47)				1,575,000	07/27/2023
100120425		Forney	TX		08/18/2023	9.875	296,342		(152)				375,000	07/31/2023
100120426		Dallas	TX		08/18/2023	7.375	156,181		(3)				195,000	07/10/2023
100120427		Greenfield	CA		08/18/2023	7.375	386,481		10				555,000	06/30/2023
100120428	CF	Los Angeles	CA		08/18/2023	7.750	637,923		(137)				835,000	06/29/2023
100120429	CF	Dallas	TX		08/18/2023	7.875	499,415		(159)				690,000	07/05/2023
100120430		LA PUENTE	CA		08/18/2023	6.999	480,766		(13)				725,000	07/15/2023
100120431		Phoenix	AZ		08/18/2023	8.999	161,838		(102)				325,000	07/03/2023
100120432	CF	Glenwood	NJ		08/18/2023	7.999	222,024		(95)				328,000	07/24/2023
100120433	CF	Houston	TX		08/18/2023	8.875	394,599		(138)				420,000	07/13/2023
100120434		Montgomery	TX		08/18/2023	7.999	266,886		(103)				320,000	07/10/2023
100120435		WILDOMAR	CA		08/18/2023	7.375	419,297		(136)				625,000	07/21/2023
100120436		Reno	NV		08/18/2023	7.875	262,962		(36)				425,000	07/07/2023
100120437	CF	Sugar Land	TX		08/18/2023	8.875	313,614		(169)				365,000	07/19/2023
100120438	CF	NEWPORT BEACH	CA		08/18/2023	7.999	1,734,535		(76)				2,650,000	07/24/2023
100120439		Ashland	KY		08/18/2023	7.999	103,686		(23)				138,000	07/06/2023
100120440	CF	Portsmouth	VA		08/18/2023	9.625	160,219		(57)				202,000	07/05/2023
100120441	CF	San Bernardino	CA		08/18/2023	9.250	518,706		(72)				565,000	07/19/2023
100120442	CF	HOUSTON	TX		08/18/2023	8.125	158,318		(61)				285,000	07/13/2023
100120443	CF	Cypress	CA		08/18/2023	7.250	750,396		79				1,250,000	07/06/2023
100120444		Pembroke Pines	FL		08/18/2023	7.375	430,539		37				635,000	07/17/2023
100120445		Philadelphia	PA		08/18/2023	8.999	217,868		1				311,000	07/28/2023
100120446		LOS ANGELES	CA		08/18/2023	7.499	598,438		(110)				840,000	07/18/2023
100120447	CF	Fairfield	CA		08/18/2023	7.250	498,072		(40)				715,000	07/06/2023
100120448	CF	Suitland	MD		08/18/2023	9.750	299,459		(76)				360,000	07/11/2023
100120449	CF	Fort Lauderdale	FL		08/18/2023	7.375	578,696		(29)				986,000	07/03/2023
100120450		Las Vegas	NV		08/18/2023	7.875	230,218		(74)				355,000	06/26/2023
100120451	CF	Chicago	IL		08/18/2023	8.875	425,875		(55)				525,000	07/26/2023
100120452	CF	Port Saint Lucie	FL		08/18/2023	8.875	349,601		(3)				388,000	07/20/2023
100120453		Washington	DC		08/18/2023	8.750	478,972		(114)				665,000	07/28/2023
100120454		Gainesville	FL		08/18/2023	8.999	124,291		(82)				175,000	07/18/2023
100120455	CF	El Dorado Hills	CA		08/18/2023	7.875	594,664		(26)				780,000	07/28/2023
100120456		Fort Washington	MD		08/18/2023	8.375	281,186		(86)				339,500	07/17/2023
100120457	CF	Orland Park	IL		08/18/2023	9.625	362,998		35				460,000	07/28/2023
100120458		Chapel Hill	NC		08/18/2023	9.125	270,648		(51)				377,600	07/20/2023
100120459		Dearborn	MI		08/18/2023	8.625	529,327		(228)				1,100,000	07/15/2023
100120460		JACKSONVILLE	FL		08/18/2023	7.875	215,378		(76)				306,000	07/13/2023
100120461	CF	East Los Angeles	CA		08/18/2023	8.625	614,316		(112)				750,000	07/12/2023
100120462	CF	Jurupa Valley	CA		08/18/2023	7.750	396,355		(75)				485,000	07/11/2023
100120463	CF	CLINTON TOWNSHIP	MI		08/18/2023	10.125	201,069		(35)				230,000	07/14/2023
100120464	CF	Waltham	MA		08/18/2023	6.999	696,666		19				1,300,000	07/06/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120465	CF	Salinas	CA		08/18/2023	9.625	634,500		(34)				700,000	07/01/2023
100120466		Texas City	TX		08/18/2023	8.999	115,283		(79)				150,000	07/13/2023
100120467	CF	LOS ANGELES	CA		08/18/2023	6.999	263,073		15				595,000	07/05/2023
100120468		Hialeah	FL		08/18/2023	10.499	462,397		49				665,000	07/11/2023
100120469		Bensalem	PA		08/18/2023	10.375	420,381		(100)				542,500	07/24/2023
100120470		BAKERSFIELD	CA		08/18/2023	7.750	152,303		(44)				200,000	07/10/2023
100120471		ROSEBURG	OR		08/18/2023	10.250	381,039		(143)				480,000	07/03/2023
100120472	CF	CHARLESTON	SC		08/18/2023	9.125	285,114		(50)				335,000	07/12/2023
100120473		Racine	WI		08/18/2023	8.999	231,952		(63)				281,000	07/13/2023
100120474	CF	Fort Lauderdale	FL		08/18/2023	6.750	714,888		32				2,466,000	07/13/2023
100120475		Los Angeles	CA		08/18/2023	7.999	192,065		(62)				550,000	06/29/2023
100120476		San Antonio	TX		08/18/2023	10.250	239,864		(218)				300,000	07/28/2023
100120477		Houston	TX		08/18/2023	7.999	142,924		(75)				225,000	07/25/2023
100120478	CF	Edgartown	MA		08/18/2023	9.499	1,139,164		649				1,415,000	07/14/2023
100120479	CF	El Segundo	CA		08/18/2023	7.375	576,876		(77)				950,000	07/21/2023
100120480	CF	Temple Hills	MD		08/18/2023	8.750	312,721		(225)				380,000	07/06/2023
100120481	CF	Ponte Vedra Beach	FL		08/18/2023	9.625	1,129,179		256				1,350,000	07/19/2023
100120482	CF	MANGONIA PARK	FL		08/18/2023	8.999	407,119		62				463,000	07/31/2023
100120483	CF	Potomac	MD		08/18/2023	7.999	923,777		(146)				1,205,000	07/06/2023
100120484		White Hall	AR		08/18/2023	11.125	143,163		(124)				184,000	07/18/2023
100120485	CF	San Dimas	CA		08/18/2023	9.999	1,015,030		(109)				1,110,000	07/08/2023
100120486		Hawthorne	FL		08/18/2023	7.625	440,665		24				740,000	07/20/2023
100120487		Spring	TX		08/18/2023	7.375	197,537		(7)				335,000	07/26/2023
100120488	CF	Santa Clarita	CA		08/18/2023	8.999	1,374,108		(39)				1,521,000	07/24/2023
100120489	CF	Atlanta	GA		08/18/2023	10.375	786,477		2				928,000	07/12/2023
100120490		Nipomo	CA		08/18/2023	7.750	199,741		1				860,000	07/11/2023
100120491		DAVENPORT	FL		08/18/2023	9.999	381,231		(87)				490,000	07/19/2023
100120492		LITTLEROCK	CA		08/18/2023	9.250	511,771		(54)				560,000	07/17/2023
100120493		Corinna	ME		08/18/2023	7.875	197,365		16				285,000	07/18/2023
100120494	CF	RESEDA	CA		08/18/2023	11.250	586,547		47				700,000	07/24/2023
100120495		SANTA BARBARA	CA		08/18/2023	9.125	1,378,340		(205)				1,700,000	07/26/2023
100120496	CF	VALLEY CENTER	CA		08/18/2023	8.875	873,843		(165)				963,780	07/19/2023
100120497	CF	Canyon Country	CA		08/18/2023	8.999	987,264		(141)				1,085,000	07/10/2023
100120498		Atlanta	GA		08/18/2023	8.999	1,331,134		(259)				1,620,000	07/07/2023
100120499		Visalia	CA		08/18/2023	7.999	247,266		(62)				811,000	07/24/2023
100120500		ONTARIO	CA		08/18/2023	8.499	238,607		(54)				400,000	07/17/2023
100120501		San Jacinto	CA		08/18/2023	8.375	369,551		18				465,000	07/21/2023
100120502	CF	Stephens City	VA		08/18/2023	8.999	289,068		(67)				350,000	07/20/2023
100120503		Norfolk	VA		08/18/2023	9.999	356,913		(1,217)				425,000	07/19/2023
100120504	CF	Boston	MA		08/18/2023	6.999	295,036		68				780,000	07/31/2023
100120505		RENO	NV		08/18/2023	8.999	446,409		(64)				516,000	07/13/2023
100120506	CF	Forest Hill	MD		08/18/2023	8.750	306,550		(126)				365,000	07/24/2023
100120507	CF	El Cajon	CA		08/18/2023	9.250	904,935		(186)				980,000	07/01/2023
100120508	CF	Riverwoods	IL		08/18/2023	8.999	1,744,407		(191)				2,025,000	07/18/2023
100120509		Clinton	CT		08/18/2023	8.375	124,405		(62)				235,000	07/26/2023
100120510		FORT LAUDERDALE	FL		08/18/2023	7.750	415,229		(73)				519,000	07/05/2023
100120511		Fort Worth	TX		08/18/2023	6.999	277,653		23				377,000	07/10/2023
100120512		Genoa	NV		08/18/2023	8.375	280,831		(97)				860,000	06/29/2023
100120513		LOS ANGELES	CA		08/18/2023	7.625	306,408		(58)				600,000	07/26/2023
100120514	CF	Norcross	GA		08/18/2023	8.625	194,028		(80)				236,000	07/17/2023
100120515	CF	Howell	MI		08/18/2023	8.999	343,797		(55)				375,000	07/10/2023
100120516		Maxwell	TX		08/18/2023	6.999	176,368		(32)				240,000	07/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120517		Indianapolis	IN		08/18/2023	9.250	197,145		(206)				235,000	07/20/2023
100120518	CF	Washington	DC		08/18/2023	8.375	633,880		(280)				1,750,000	07/12/2023
100120519	CF	Murrieta	CA		08/18/2023	8.875	1,359,352		(264)				1,480,000	07/11/2023
100120520	CF	TEMECULA	CA		08/18/2023	7.250	1,113,776		(167)				2,200,000	06/28/2023
100120521	CF	MILWAUKEE	WI		08/18/2023	7.750	227,277		(34)				280,000	07/03/2023
100120522		KYLE	TX		08/18/2023	8.499	223,098		(97)				305,000	07/10/2023
100120523		Bellefonte	PA		08/18/2023	8.750	210,510		(98)				450,000	07/13/2023
100120524		Greenville	NC		08/18/2023	7.875	175,806		(29)				240,000	07/21/2023
100120525	CF	Ridgefield	WA		08/18/2023	8.125	728,097		42				1,165,000	07/19/2023
100120526	CF	APTOS	CA		08/18/2023	9.750	1,131,060		(11)				1,302,000	06/30/2023
100120527	CF	Estes Park	CO		08/18/2023	6.999	725,640		(10)				1,250,000	07/24/2023
100120528		Jacksonville	FL		08/18/2023	8.375	205,761		(97)				300,000	07/18/2023
100120529		The Dalles	OR		08/18/2023	9.875	346,533		(95)				419,000	07/19/2023
100120530	CF	Cliffside Park	NJ		08/18/2023	7.625	423,121		(36)				575,000	07/24/2023
100120531	CF	Aurora	CO		08/18/2023	6.875	384,323		22				488,000	07/19/2023
100120532	CF	Victorville	CA		08/18/2023	9.625	326,557		(77)				395,000	07/14/2023
100120533	CF	GRANBURY	TX		08/18/2023	9.625	297,516		(132)				315,000	07/19/2023
100120534	CF	Henderson	NV		08/18/2023	7.750	1,797,679		(378)				2,200,000	07/13/2023
100120535		Riverside	CA		08/18/2023	8.750	534,079		(207)				725,000	07/27/2023
100120536	CF	Marietta	GA		08/18/2023	9.875	401,520		(103)				432,000	07/18/2023
100120537		Fort Worth	TX		08/18/2023	7.125	250,327		10				337,000	07/14/2023
100120538		LAKE LOS ANGELES	CA		08/18/2023	9.250	249,413		(80)				405,000	07/14/2023
100120539		PARKVILLE	MD		08/18/2023	9.125	200,507		(102)				220,000	07/26/2023
100120540		LUTZ	FL		08/18/2023	9.875	394,035		(91)				475,000	07/20/2023
100120541	CF	Groton	CT		08/18/2023	8.875	276,465		(146)				390,000	07/24/2023
100120542		Chicago	IL		08/18/2023	8.875	267,168		(62)				435,000	07/20/2023
100120543		Liberty Hill	TX		08/18/2023	7.999	170,137		(101)				290,000	07/27/2023
100120544	CF	Riverside	CA		08/18/2023	9.625	779,513		45				925,000	07/14/2023
100120545		Moreno Valley	CA		08/18/2023	8.375	424,269		(150)				610,000	07/21/2023
100120546	CF	Boca Raton	FL		08/18/2023	8.250	680,688		(37)				755,000	07/21/2023
100120547	CF	Los Angeles	CA		08/18/2023	8.999	769,485		(110)				840,000	07/20/2023
100120548	CF	Jeffersonville	IN		08/18/2023	9.125	178,431		(27)				255,000	07/24/2023
100120549	CF	Spicewood	TX		08/18/2023	10.125	608,950		18				730,000	07/28/2023
100120550	CF	Downey	CA		08/18/2023	7.375	673,869		(30)				960,000	07/15/2023
100120551		Lake Havasu City	AZ		08/18/2023	8.999	452,354		10				745,000	07/25/2023
100120552		Santa Rosa Beach	FL		08/18/2023	10.750	430,324		(67)				510,000	07/21/2023
100120553	CF	Las Vegas	NV		08/18/2023	8.375	572,455		(148)				702,000	07/26/2023
100120554	CF	WEST HOLLYWOOD	CA		08/18/2023	6.999	853,200		(51)				1,650,000	07/19/2023
100120555		West Point	CA		08/18/2023	9.375	202,342		(70)				310,000	07/21/2023
100120556	CF	Riverside	CA		08/18/2023	8.999	573,673		(248)				900,000	07/14/2023
100120557	CF	Canyon Country	CA		08/18/2023	6.999	192,871		11				545,000	07/21/2023
100120558		VISALIA	CA		08/18/2023	9.875	284,268		(119)				315,000	07/25/2023
100120559	CF	Christmas	FL		08/18/2023	8.375	519,404		42				750,000	07/27/2023
100120560	CF	Kissimmee	FL		08/18/2023	10.625	348,945		19				394,000	07/25/2023
100120561	CF	Weston	FL		08/18/2023	7.999	2,048,660		(466)				4,450,000	07/22/2023
100120562	CF	Phoenix	AZ		08/18/2023	10.250	296,208		(159)				420,000	07/20/2023
100120563		Atlanta	GA		08/18/2023	7.375	290,219		(107)				360,000	07/28/2023
100120564	CF	Minneapolis	MN		08/18/2023	7.999	185,561		(53)				235,000	07/25/2023
100120565	CF	Surprise	AZ		08/18/2023	7.999	401,187		(88)				490,000	07/24/2023
100120566		SAFFORD	AZ		08/18/2023	8.125	152,560		(80)				240,000	07/26/2023
100120567		AURORA	CO		08/18/2023	9.999	605,671		(42)				758,000	08/01/2023
100120568		SCOTTSDALE	AZ		08/18/2023	7.999	2,026,784		(745)				2,615,000	07/25/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120569		Sacramento	CA		08/18/2023	9.999	378,921		(114)				425,000	07/21/2023
100120570	CF	BAKERSFIELD	CA		08/18/2023	8.999	477,163		12				620,000	07/27/2023
100120571		Port Wentworth	GA		08/18/2023	7.375	209,773		(23)				260,000	07/28/2023
100120572		FRESNO	CA		08/18/2023	8.499	228,887		(43)				280,000	07/24/2023
100120573		Stow	OH		08/18/2023	8.875	158,502		(71)				245,000	07/25/2023
100120574	CF	South Fulton	GA		08/18/2023	8.999	346,165		(115)				465,000	07/20/2023
100120575	CF	Corona	CA		08/18/2023	8.625	1,298,983		(205)				1,420,000	07/21/2023
100120576		Perrysburg	OH		08/18/2023	7.999	254,120		(59)				310,000	07/26/2023
100120577	CF	Colorado Springs	CO		08/18/2023	9.875	304,350		(88)				365,000	07/27/2023
100120578	CF	Round Lake Beach	IL		08/18/2023	9.999	282,613		8				334,000	07/24/2023
100120579	CF	Baltimore	MD		08/18/2023	8.375	330,164		(50)				407,000	07/31/2023
100120580		Pikesville	MD		08/18/2023	8.875	189,978		(90)				254,000	07/21/2023
100120581	CF	Concord	CA		08/18/2023	8.875	559,758		(7)				720,000	08/01/2023
100120582	CF	CORONA	CA		08/18/2023	8.999	716,476		7				800,000	07/25/2023
100120583		PALMDALE	CA		08/18/2023	7.999	316,532		(78)				410,000	07/26/2023
100120584		HEMET	CA		08/18/2023	7.250	227,249		(7)				445,000	07/19/2023
100120585	CF	MIAMI SHORES	FL		08/18/2023	6.999	1,049,456		19				1,800,000	07/24/2023
100120586		GREER	SC		08/18/2023	8.625	188,807		(112)				220,000	07/24/2023
100120587		BAKERSFIELD	CA		08/18/2023	7.125	163,933		(43)				325,000	07/17/2023
100120588	CF	Falls Church	VA		08/18/2023	7.875	542,051		(35)				790,000	07/26/2023
100120589	CF	Santa Clarita	CA		08/18/2023	7.875	886,364		(70)				1,100,000	07/28/2023
100120590	CF	LAS VEGAS	NV		08/18/2023	6.999	293,760		(29)				1,050,000	07/25/2023
100120591	CF	Phoenix	AZ		08/18/2023	9.875	319,999		20				380,000	07/29/2023
100120592		Washington	DC		08/18/2023	10.250	127,671		(4,395)				233,000	07/13/2023
100120593		Phoenix	AZ		08/18/2023	7.999	235,082		(40)				331,000	07/25/2023
100120595		Lake Elsinore	CA		08/18/2023	9.375	336,672		(97)				405,000	07/20/2023
100120596	CF	Houston	TX		08/18/2023	7.375	271,251		(48)				355,000	07/20/2023
100120597		Hyattsville	MD		08/18/2023	8.875	140,712		(65)				190,000	07/21/2023
100120598		Bakersfield	CA		08/18/2023	8.499	178,711		(86)				260,000	07/18/2023
100120599	CF	Lanham	MD		08/18/2023	8.125	311,268		(37)				412,000	07/19/2023
100120600	CF	Redondo Beach	CA		08/18/2023	9.250	1,092,814		(105)				1,270,000	07/28/2023
100120601	CF	COLUMBIA	TN		08/18/2023	9.125	314,249		(145)				395,000	07/27/2023
100120602		ACTON	CA		08/18/2023	9.499	519,585		(24)				654,000	07/21/2023
100120603	CF	FRISCO	TX		08/18/2023	7.750	1,453,671		(246)				1,910,000	07/25/2023
100120604	CF	MANTECA	CA		08/18/2023	7.999	964,026		(48)				1,200,000	07/28/2023
100120605	CF	Vacaville	CA		08/18/2023	9.499	566,979		(52)				700,000	07/27/2023
100120606	CF	Largo	FL		08/18/2023	9.250	239,364		26				270,000	07/26/2023
100120607		HUMBLE	TX		08/18/2023	9.125	156,647		(35)				192,000	07/21/2023
100120608		Orlando	FL		08/18/2023	6.999	247,497		20				359,000	07/28/2023
100120609	CF	Southfield	MI		08/18/2023	8.250	190,139		(52)				230,000	08/01/2023
100120610	CF	VICTORVILLE	CA		08/18/2023	8.750	176,785		(81)				360,000	07/21/2023
100120611	CF	Severna Park	MD		08/18/2023	9.625	672,893		49				880,000	07/24/2023
100120612		Fort Lauderdale	FL		08/18/2023	8.375	342,741		(141)				470,000	07/27/2023
100120613		Phoenix	AZ		08/18/2023	7.999	311,059		(177)				435,000	07/27/2023
100120614		Orlando	FL		08/18/2023	8.499	213,713		(42)				370,000	07/26/2023
100120615	CF	Troutdale	OR		08/18/2023	6.999	466,972		(33)				590,000	07/26/2023
100120616	CF	Fort Worth	TX		08/18/2023	6.875	362,422		11				455,000	07/31/2023
100120617		Vancouver	WA		08/18/2023	9.750	455,483		(3)				570,000	07/31/2023
100120618	CF	Tahoma	CA		08/18/2023	8.250	885,443		(23)				1,100,000	07/25/2023
100120619		Atlanta	GA		08/18/2023	9.750	772,196		(102)				901,000	07/26/2023
100120620	CF	Corona	CA		08/18/2023	8.875	680,838		(107)				835,000	07/24/2023
100120621		Baltimore	MD		08/18/2023	7.375	292,790		(10)				425,000	07/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120622		LOS ANGELES	CA		08/18/2023	7.625	408,815		(45)				650,000	07/26/2023
100120623	CF	El Segundo	CA		08/18/2023	7.625	563,308		(78)				695,000	07/27/2023
100120624		South Gate	CA		08/18/2023	7.250	299,314		(19)				595,000	07/27/2023
100120625		LOS ANGELES	CA		08/18/2023	7.750	378,280		(65)				580,000	07/26/2023
100120626		Bloomfield	NJ		08/18/2023	7.999	472,588		(38)				670,000	07/26/2023
100120627	CF	Temecula	CA		08/18/2023	7.999	449,210		(89)				555,000	07/29/2023
100120628	CF	Woodbridge	VA		08/18/2023	10.125	476,354		(2)				565,000	07/31/2023
100120629	CF	Homestead	FL		08/18/2023	8.875	773,737		(51)				960,000	07/31/2023
100120630	CF	Gardena	CA		08/18/2023	7.999	778,705		(86)				1,027,000	07/25/2023
100120631	CF	JACKSONVILLE	FL		08/18/2023	7.999	241,549		(61)				296,000	07/28/2023
100120632		SAN ANTONIO	TX		08/18/2023	6.999	149,365		4				210,000	07/31/2023
100120633	CF	OVERLAND PARK	KS		08/18/2023	8.750	214,997		(79)				280,000	08/01/2023
100120634		Columbia	SC		08/18/2023	8.999	129,559		(86)				187,000	07/31/2023
100120635		Wesley Chapel	FL		08/18/2023	9.999	240,669		(112)				308,000	07/31/2023
100120636	CF	Villa Park	CA		08/21/2023	8.500	2,270,723		(521)				2,800,000	06/23/2023
100120637	CF	Richmond	TX		08/21/2023	8.000	345,125		(82)				450,000	06/26/2023
100120638		Murfreesboro	TN		08/21/2023	8.250	263,826		(40)				346,000	07/13/2023
100120639	CF	Moreno Valley	CA		08/21/2023	8.750	483,813		(28)				630,000	07/07/2023
100120640	CF	San Bernardino	CA		08/21/2023	7.875	245,176		(20)				365,000	06/23/2023
100120641		Eatonton	GA		08/21/2023	8.500	3,379,154		(91)				4,500,000	06/28/2023
100120642		Tucson	AZ		08/21/2023	7.375	217,909		(9)				290,000	06/13/2023
100120643		Jackson	NJ		08/21/2023	8.250	375,691		(42)				495,000	07/17/2023
100120644	CF	Anaheim	CA		08/21/2023	8.875	1,295,534		(75)				1,540,000	06/29/2023
100120645	CF	Temecula	CA		08/21/2023	9.250	1,590,854		2,845				1,950,000	06/28/2023
100120646		Wildwood Crest	NJ		08/21/2023	8.875	191,299		(37)				249,000	07/26/2023
100120647		Hallandale Beach	FL		08/21/2023	6.625	107,847		25				235,000	07/18/2023
100120648	CF	Glen Allen	VA		08/24/2023	7.374	451,035		4,037				552,000	07/07/2023
100120649	CF	Westminster	MD		08/24/2023	9.499	221,947		(52)				292,000	07/21/2023
100120650		Parrish	FL		08/24/2023	7.499	266,761		(48)				475,000	07/21/2023
100120651	CF	Peabody	MA		08/24/2023	8.874	709,130		(85)				875,000	07/25/2023
100120652	CF	Spotswood	NJ		08/24/2023	9.624	131,945		(28)				160,000	07/07/2023
100120653	CF	Miami	FL		08/24/2023	8.499	471,431		(32)				585,000	07/07/2023
100120654	CF	Anchorage	AK		08/24/2023	7.999	746,611		(128)				920,000	07/05/2023
100120655	CF	Fort Lauderdale	FL		08/24/2023	7.499	1,475,813		(154)				2,000,000	07/07/2023
100120656	CF	Gold Beach	OR		08/24/2023	7.249	176,403		(18)				450,000	07/12/2023
100120657		Hot Springs	AR		08/24/2023	9.249	217,058		(38)				268,000	07/11/2023
100120658	CF	Exeter	CA		08/24/2023	7.999	717,155		(53)				941,000	07/07/2023
100120659	CF	Kissimmee	FL		08/24/2023	8.999	210,937		(32)				360,000	07/28/2023
100120660	CF	Miami Shores	FL		08/24/2023	8.124	1,132,314		(88)				1,500,000	07/20/2023
100120661	CF	Naples	FL		08/24/2023	8.124	1,172,513		(204)				2,100,000	07/14/2023
100120662	CF	Loxahatchee	FL		08/24/2023	9.874	1,148,036		(167)				1,500,000	07/25/2023
100120664		Navarre	FL		08/24/2023	7.999	422,575		(62)				545,000	07/17/2023
100120665	CF	Duncanville	TX		08/24/2023	7.874	375,210		(68)				460,000	07/06/2023
100120666	CF	Edgewater	FL		08/24/2023	8.249	304,471		(37)				430,000	07/20/2023
100120667	CF	Orlando	FL		08/24/2023	9.499	339,633		(48)				380,000	07/24/2023
100120668	CF	Bermuda Dunes	CA		08/24/2023	9.499	949,825		(112)				1,100,000	07/11/2023
100120669	CF	San Juan Capistrano	CA		08/24/2023	7.999	552,598		(81)				690,000	07/11/2023
100120670		Baltimore	MD		08/24/2023	9.999	115,452		(9)				175,000	07/20/2023
100120671	CF	San Francisco	CA		08/24/2023	9.375	6,537,715		(298)				12,260,000	07/24/2023
100120672	CF	Douglasville	GA		08/24/2023	8.624	347,160		(59)				443,000	07/27/2023
100120673	CF	Rancho Mirage	CA		08/24/2023	8.124	1,603,433		(115)				1,990,000	07/20/2023
100120674		Anna Maria	FL		08/24/2023	8.874	3,094,960		(756)				5,700,000	07/26/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120675	CF	Gardner	MA		08/24/2023	8.875	381,149		(42)				496,000	07/27/2023
100120676	CF	Deerfield Beach	FL		08/24/2023	9.124	182,651		8				240,000	07/14/2023
100120677	CF	Kissimmee	FL		08/24/2023	8.999	129,523		(14)				160,000	07/21/2023
100120678	CF	Tampa	FL		08/24/2023	8.249	378,380		(57)				465,000	07/21/2023
100120679		Aldie	VA		08/24/2023	8.375	1,756,180		11,030				2,150,000	07/17/2023
100120680	CF	Davie	FL		08/24/2023	9.249	1,390,373		(205)				1,700,000	07/27/2023
100120681	CF	Snellville	GA		08/24/2023	8.749	217,638		(12)				309,000	07/14/2023
100120682	CF	Waxahachie	TX		08/24/2023	8.499	351,414		(31)				435,000	07/25/2023
100120683	CF	Lakeside	MT		08/24/2023	8.749	2,039,927		(33)				2,900,000	06/29/2023
100120684	CF	Anna	TX		08/25/2023	7.990	282,872		(148)				370,000	07/13/2023
100120685	CF	Clifton	NJ		08/25/2023	7.990	320,881		(104)				423,000	06/30/2023
100120686	CF	Anna	TX		08/25/2023	7.990	316,205		(39)				397,000	07/21/2023
100120687	CF	Parker	CO		08/25/2023	6.990	371,571		357				672,000	07/14/2023
100120688	CF	Colorado Springs	CO		08/25/2023	7.500	218,634		(62)				405,000	06/29/2023
100120689	CF	Nashville	TN		08/25/2023	6.990	359,792		(22)				1,000,000	06/26/2023
100120690	CF	Goodlettsville	TN		08/25/2023	6.875	241,883		349				330,000	07/01/2023
100120691	CF	Temecula	CA		08/25/2023	6.625	280,443		3				565,000	07/20/2023
100120692	CF	Sacramento	CA		08/25/2023	7.250	252,062		(24)				425,000	07/25/2023
100120693	CF	Mebane	NC		08/25/2023	5.500	276,825		478				420,000	07/14/2023
100120694	CF	Fremont	CA		08/25/2023	6.500	716,724		54				1,340,000	07/13/2023
100120695	CF	Bradenton	FL		08/25/2023	5.990	354,884		94				646,000	07/11/2023
100120696		Lagrange	GA		08/25/2023	6.875	324,292		173				435,000	07/12/2023
100120697	CF	Las Vegas	NV		08/25/2023	7.125	233,255		32				332,000	07/03/2023
100120698	CF	BEAUMONT	CA		08/25/2023	6.625	343,125		108				500,000	06/27/2023
100120699	CF	Charlotte	NC		08/25/2023	7.500	246,065		(27)				335,000	07/20/2023
100120700	CF	Manteca	CA		08/25/2023	7.500	452,876		(453)				680,000	07/05/2023
100120701	CF	Princeton	TX		08/25/2023	7.500	281,340		(57)				372,900	07/13/2023
100120702	CF	Princeton	TX		08/25/2023	7.375	276,631		(41)				369,000	07/31/2023
100120703	CF	Kerhonkson	NY		08/25/2023	7.250	242,018		11				325,000	07/13/2023
100120704	CF	Anna	TX		08/25/2023	7.500	257,705		(36)				392,000	07/10/2023
100120705	CF	Charlotte	NC		08/25/2023	7.500	251,097		(19)				334,000	07/20/2023
100120706	CF	Princeton	TX		08/25/2023	7.375	234,298		(31)				312,000	07/19/2023
100120707	CF	Broomfield	CO		08/25/2023	6.375	485,868		109				665,000	07/25/2023
100120708	CF	Brookings	OR		08/25/2023	7.500	286,246		(25)				385,000	07/01/2023
100120709	CF	Ponder	TX		08/25/2023	7.990	258,211		(125)				339,000	06/30/2023
100120710	CF	Princeton	TX		08/25/2023	7.500	225,287		(50)				298,000	07/10/2023
100120711	CF	Lawrenceville	GA		08/25/2023	7.500	325,760		(52)				442,000	07/19/2023
100120712	CF	Mooresville	NC		08/25/2023	6.625	292,927		107				410,000	07/06/2023
100120713	CF	Cape Coral	FL		08/25/2023	6.875	262,288		61				373,000	06/29/2023
100120714	CF	Hauppauge	NY		08/25/2023	6.500	332,800						675,000	08/10/2023
100120715	CF	Henrico	VA		08/25/2023	7.375	252,121		(72)				355,000	06/30/2023
100120716	CF	Charlotte	NC		08/25/2023	7.500	257,996		(53)				366,000	07/12/2023
100120717	CF	Princeton	TX		08/25/2023	7.990	235,757		(78)				310,000	07/12/2023
100120718	CF	San Antonio	TX		08/25/2023	7.125	203,388		(43)				300,000	07/26/2023
100120720	CF	Ruskin	FL		08/25/2023	6.625	259,179		55				375,000	07/12/2023
100120721	CF	Gold Beach	OR		08/25/2023	7.500	420,456		28				565,000	07/07/2023
100120722	CF	Monroe	NC		08/25/2023	7.125	300,354		(29)				470,000	06/29/2023
100120723	CF	East Hanover	NJ		08/25/2023	6.500	571,399		173				811,000	07/07/2023
100120724	CF	Katy	TX		08/25/2023	7.500	234,388		23				295,000	06/29/2023
100120725	CF	Clifton	NJ		08/25/2023	7.125	370,879		84				525,000	07/18/2023
100120726	CF	Bayonne	NJ		08/25/2023	7.125	490,112		(71)				740,000	06/30/2023
100120727	CF	Raleigh	NC		08/25/2023	6.990	231,235		2				382,000	07/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120728	CF	Elk Grove Village	IL		08/25/2023	7.500	336,138		(117)				515,000	06/30/2023
100120729	CF	Princeton	TX		08/25/2023	7.500	281,570		(64)				375,000	07/05/2023
100120730	CF	San Antonio	TX		08/25/2023	6.625	293,536		125				450,000	07/07/2023
100120731	CF	Ozone Park	NY		08/25/2023	7.375	496,809		3,317				663,000	07/05/2023
100120732	CF	Lebanon	TN		08/25/2023	6.990	342,617		24				465,000	07/13/2023
100120733	CF	Las Vegas	NV		08/25/2023	7.500	249,175		209				445,000	07/14/2023
100120734	CF	Raleigh	NC		08/25/2023	7.125	285,122		3				383,000	07/12/2023
100120735	CF	Liberty Hill	TX		08/25/2023	6.625	213,200		6				331,000	07/25/2023
100120736	CF	Hermitage	TN		08/25/2023	7.125	247,690		(34)				449,000	06/29/2023
100120737	CF	Winston Salem	NC		08/25/2023	6.990	216,555		8				300,000	07/19/2023
100120738	CF	Santa Maria	CA		08/25/2023	7.375	400,552		98				545,000	07/06/2023
100120739	CF	Denver	CO		08/25/2023	7.125	230,870		26				311,000	07/13/2023
100120740	CF	Rancho Mirage	CA		08/25/2023	7.500	271,019		(35)				398,000	07/08/2023
100120741	CF	Boise	ID		08/25/2023	6.875	469,284		(11)				950,000	07/06/2023
100120742	CF	Aurora	CO		08/25/2023	7.500	207,526		50				265,000	07/14/2023
100120743	CF	Tenafly	NJ		08/25/2023	7.125	550,185		76				745,000	07/20/2023
100120744	CF	Castle Rock	CO		08/25/2023	7.990	460,013		(113)				610,000	07/21/2023
100120746	CF	Sacramento	CA		08/25/2023	7.990	319,061		2				400,000	07/14/2023
100120747		Princeton	TX		08/25/2023	7.500	277,304		(45)				368,000	07/10/2023
100120748	CF	San Tan Valley	AZ		08/25/2023	6.500	238,642		26				505,000	06/29/2023
100120749	CF	Davenport	FL		08/25/2023	7.500	278,532		52				355,000	07/13/2023
100120750	CF	Houston	TX		08/25/2023	7.375	203,382		283				262,000	07/13/2023
100120751	CF	Anna	TX		08/25/2023	7.375	310,142		282				411,000	07/21/2023
100120752	CF	Cumming	GA		08/25/2023	7.500	307,668		27				390,000	07/10/2023
100120753	CF	Hutto	TX		08/25/2023	6.625	271,553		90				383,000	07/24/2023
100120754		Bonita Springs	FL		08/25/2023	7.375	429,102		(15)				575,000	07/07/2023
100120755	CF	Wesley Chapel	FL		08/25/2023	7.500	260,564		56				334,000	07/17/2023
100120756	CF	Kirkland	WA		08/25/2023	7.500	342,079		(65)				483,000	07/21/2023
100120757	CF	Philadelphia	PA		08/25/2023	7.375	218,946		232				295,000	07/21/2023
100120758	CF	Hutto	TX		08/25/2023	5.990	315,131		408				420,000	06/30/2023
100120759	CF	Anna	TX		08/25/2023	7.375	289,658		(73)				411,000	07/17/2023
100120760	CF	ORANGE BEACH	AL		08/25/2023	8.500	554,744		32				700,000	05/04/2023
100120761		HELEN	GA		08/25/2023	7.990	296,513		(80)				413,000	04/13/2023
100120763	CF	LAUREL	MD		08/25/2023	9.990	883,973		11				985,000	06/23/2023
100120764	CF	CHEVY CHASE	MD		08/25/2023	7.125	445,595		(9)				1,100,000	06/09/2023
100120765		NORTH CHESTERFIELD	VA		08/25/2023	7.875	182,433		(40)				275,000	06/05/2023
100120766		Los Angeles	CA		08/25/2023	8.250	1,844,683		(63)				2,800,000	07/11/2023
100120767		BATON ROUGE	LA		08/25/2023	7.500	209,890		4				273,000	05/22/2023
100120768		SAN TAN VALLEY	AZ		08/25/2023	7.250	402,632		57				729,000	05/24/2023
100120769	CF	PHOENIX	AZ		08/25/2023	7.625	378,226		(90)				495,000	05/31/2023
100120770	CF	DALLAS	TX		08/25/2023	7.875	324,495		(93)				530,000	05/30/2023
100120771		AURORA	IL		08/25/2023	8.125	213,207		(41)				279,000	06/23/2023
100120772	CF	SAN ANTONIO	FL		08/25/2023	8.250	503,548		(178)				623,000	06/30/2023
100120773	CF	IMPERIAL BEACH	CA		08/25/2023	7.375	501,627		(11)				717,000	06/14/2023
100120774	CF	OAKHURST	CA		08/25/2023	7.500	430,624		(39)				602,000	06/16/2023
100120775	CF	MURRIETA	CA		08/25/2023	7.500	832,298		(67)				1,381,000	06/22/2023
100120776	CF	ALLEN	TX		08/25/2023	8.750	924,866		(385)				1,200,000	05/12/2023
100120778	CF	MANASSAS	VA		08/25/2023	9.500	348,252		(99)				420,000	05/22/2023
100120779		BUENA VISTA	CO		08/25/2023	7.990	361,732		(24)				452,500	06/20/2023
100120780	CF	WINTER GARDEN	FL		08/25/2023	8.125	447,530		(19)				558,000	06/08/2023
100120781	CF	TORRANCE	CA		08/25/2023	7.375	747,361		(101)				1,485,000	05/22/2023
100120783		NAPA	CA		08/25/2023	8.875	603,773		(171)				730,000	06/21/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120784	CF	MIRAMAR	FL		08/25/2023	8.750	582,026		(23)				740,000	06/02/2023
100120785		MOUNT JULIET	TN		08/25/2023	8.125	554,332		(171)				720,000	06/16/2023
100120786	CF	DELRAY BEACH	FL		08/25/2023	8.750	106,663		(56)				140,000	06/09/2023
100120787	CF	WINFIELD	KS		08/25/2023	8.500	239,411		(64)				307,000	06/15/2023
100120788	CF	LAKEWOOD	CA		08/25/2023	7.500	629,723		(211)				800,000	06/09/2023
100120789	CF	LOGAN	OH		08/25/2023	7.500	660,259		115				905,000	06/30/2023
100120790	CF	NEZPERCE	ID		08/25/2023	8.250	103,945		(34)				220,000	07/14/2023
100120791		SEVIERVILLE	TN		08/25/2023	8.500	395,270		(71)				485,000	06/30/2023
100120792	CF	RENO	NV		08/25/2023	8.875	1,063,688		(145)				1,400,000	06/14/2023
100120793	CF	CONYERS	GA		08/25/2023	8.500	218,411		(123)				390,000	06/26/2023
100120794	CF	NEWFIELD	NJ		08/25/2023	8.125	135,461		(72)				195,000	06/21/2023
100120795		Denver	CO		08/25/2023	7.625	386,610		(107)				501,000	06/26/2023
100120796		WATERBURY	CT		08/25/2023	9.125	204,440		(80)				270,000	07/18/2023
100120797	CF	HOUSTON	TX		08/25/2023	8.250	298,126		(90)				370,000	06/15/2023
100120798		UNIVERSAL CITY	TX		08/25/2023	7.625	197,870		(52)				277,000	07/05/2023
100120799	CF	GARNER	NC		08/25/2023	7.990	495,970		(81)				591,000	06/22/2023
100120800		SILVER SPRING	MD		08/25/2023	6.990	298,519		15				430,000	06/08/2023
100120801	CF	MARLTON	NJ		08/25/2023	7.875	877,323		5				1,100,000	06/16/2023
100120802	CF	CHANDLER	AZ		08/25/2023	7.990	567,940		(101)				775,000	06/26/2023
100120803	CF	SOLON	OH		08/25/2023	8.000	702,485		(63)				1,321,500	06/14/2023
100120804		BROKEN BOW	OK		08/25/2023	7.875	829,993		62				1,200,000	07/10/2023
100120805	CF	NAPLES	FL		08/25/2023	8.375	649,009		(104)				850,000	06/20/2023
100120806		West Yarmouth	MA		08/25/2023	8.250	310,756		(52)				510,000	04/21/2023
100120807	CF	MONTEBELLO	CA		08/25/2023	7.500	361,555		(205)				480,000	06/27/2023
100120808	CF	COVINGTON	LA		08/25/2023	8.990	547,114		(93)				698,000	06/12/2023
100120809	CF	GRETNA	VA		08/25/2023	8.250	161,331		(56)				265,000	06/28/2023
100120810		Panama City Beach	FL		08/25/2023	9.375	305,198		(78)				375,000	05/01/2023
100120811	CF	Olathe	KS		08/25/2023	8.250	584,866		(17)				730,000	06/09/2023
100120812		Cape Coral	FL		08/25/2023	8.625	484,313		6				680,000	05/08/2023
100120813	CF	SAN FRANCISCO	CA		08/25/2023	8.250	696,238		(181)				1,800,000	06/24/2023
100120814	CF	GRANADA HILLS	CA		08/25/2023	8.625	840,860		(170)				965,000	07/01/2023
100120815		Waterbury	CT		08/25/2023	7.875	133,099		(30)				195,000	06/28/2023
100120816		GRAND RAPIDS	MI		08/25/2023	8.875	223,652		(62)				270,000	06/26/2023
100120817	CF	Huntersville	NC		08/25/2023	6.990	98,107		16				640,000	06/02/2023
100120818		Van Nuys	CA		08/25/2023	7.750	638,464		5,315				850,000	06/12/2023
100120819	CF	Lubbock	TX		08/25/2023	8.990	203,101		(96)				243,000	06/20/2023
100120820	CF	MIAMI	FL		08/25/2023	8.250	519,919		(132)				675,000	06/22/2023
100120821		Eloy	AZ		08/25/2023	7.750	240,138		(102)				357,000	06/29/2023
100120823		Tobyhanna	PA		08/25/2023	8.125	469,348		(21)				589,000	06/08/2023
100120824	CF	CAPE CORAL	FL		08/25/2023	8.625	203,331		(103)				265,000	06/29/2023
100120825	CF	MABELVALE	AR		08/25/2023	8.875	196,247		(65)				242,000	07/03/2023
100120828		Goodyear	AZ		08/25/2023	8.125	343,352		(72)				515,000	05/24/2023
100120829	CF	KEY WEST	FL		08/25/2023	7.875	697,063		11				1,000,000	06/28/2023
100120830	CF	SEVIERVILLE	TN		08/25/2023	9.250	386,516		(3)				495,000	04/28/2023
100120831	CF	MIAMI	FL		08/25/2023	8.375	1,237,203		(317)				1,600,000	07/14/2023
100120832	CF	WILSON	WY		08/25/2023	7.375	1,038,858		82				1,500,000	07/19/2023
100120833	CF	DAVIE	FL		08/25/2023	9.875	432,000		(71)				470,000	06/28/2023
100120836		FORT MYERS	FL		08/25/2023	7.375	203,060		(113)				335,000	06/27/2023
100120837		DAVENPORT	FL		08/25/2023	7.875	329,505		(29)				410,000	06/28/2023
100120838	CF	REHOBOTH BEACH	DE		08/25/2023	7.750	1,249,931		(136)				1,700,000	06/16/2023
100120839	CF	YUMA	AZ		08/25/2023	10.375	500,460		(103)				538,000	06/20/2023
100120840		Irvington	NJ		08/25/2023	8.750	558,700		(28)				695,000	06/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120841	CF	HILLSBORO BEACH	FL		08/25/2023	8.125	426,348		(149)				585,000	07/11/2023
100120844	CF	DESERT HOT SPRINGS	CA		08/25/2023	8.625	412,175		(110)				535,000	06/22/2023
100120845	CF	LAKE FOREST	IL		08/25/2023	7.750	1,478,954		149				2,000,000	06/30/2023
100120846		SOUTH BELOIT	IL		08/25/2023	8.990	127,344		(11)				168,000	07/10/2023
100120847	CF	DESTIN	FL		08/25/2023	7.750	329,067		(63)				430,000	07/10/2023
100120848		New Haven	IN		08/25/2023	8.500	211,355		(75)				270,000	06/08/2023
100120849		SEATTLE	WA		08/25/2023	7.375	383,362		(15)				510,000	07/11/2023
100120850	CF	SAINT PETERSBURG	FL		08/25/2023	7.625	154,879		(3)				250,000	07/17/2023
100120851		Fort Myers	FL		08/25/2023	7.625	221,652		(48)				289,000	07/10/2023
100120852		ROSEVILLE	MI		08/25/2023	9.375	134,639		176				180,000	03/28/2023
100120853	CF	LITCHFIELD PARK	AZ		08/25/2023	7.375	308,549		17				465,000	06/27/2023
100120854		HOUSTON	TX		08/25/2023	8.625	311,439		(27)				430,000	07/12/2023
100120855	CF	MIAMI	FL		08/25/2023	9.125	510,172		(112)				661,000	07/01/2023
100120856		MEMPHIS	TN		08/25/2023	8.375	146,603		(56)				178,000	07/05/2023
100120861		STANTON	CA		08/28/2023	7.250	649,201		(136)				995,000	05/30/2023
100120862		LA VERNE	CA		08/28/2023	7.375	983,114		(47)				1,225,000	06/22/2023
100120863		EDGECLIFF VILLAGE	TX		08/28/2023	7.375	265,193		(16)				330,000	06/19/2023
100120864		FORT WORTH	TX		08/28/2023	8.375	406,691		(58)				500,000	06/19/2023
100120865		OAKLAND	CA		08/28/2023	7.999	645,087		(22)				920,000	05/19/2023
100120866		COOPER CITY	FL		08/28/2023	9.875	403,874		(27)				750,000	06/06/2023
100120867		MIAMI BEACH	FL		08/28/2023	8.875	383,934		(42)				505,000	06/01/2023
100120868		MIAMI	FL		08/28/2023	8.000	151,266		(15)				315,000	06/05/2023
100120869		PARKER	CO		08/28/2023	8.000	479,938		(77)				590,000	07/18/2023
100120870		SHERMAN OAKS	CA		08/28/2023	7.999	1,494,490		(137)				1,850,000	06/14/2023
100120871		KELLER	TX		08/28/2023	7.500	382,571		(52)				540,000	07/11/2023
100120872		MIAMI	FL		08/28/2023	7.750	396,510		(45)				490,000	06/26/2023
100120873		DENVER	CO		08/28/2023	8.125	426,748		(132)				530,000	07/27/2023
100120874		MANOR	TX		08/28/2023	7.875	346,125		(55)				427,000	07/18/2023
100120875		SANTA ANA	CA		08/28/2023	8.500	244,441		(37)				675,000	07/20/2023
100120876		GARDEN GROVE	CA		08/28/2023	7.750	929,557		(191)				1,150,000	07/18/2023
100120877		OAK CREEK	WI		08/28/2023	9.500	371,989		(32)				460,000	07/19/2023
100120878		SHERMAN OAKS	CA		08/28/2023	8.000	1,818,841		(276)				2,235,000	07/10/2023
100120879		ALVIN	TX		08/28/2023	8.125	287,143		(35)				354,171	07/11/2023
100120880		TULARE	CA		08/28/2023	8.625	285,951		(59)				378,990	07/05/2023
100120881		CHULA VISTA	CA		08/28/2023	8.875	660,940		(101)				810,000	07/17/2023
100120882		CORONA	CA		08/28/2023	8.875	491,865		(89)				743,000	07/18/2023
100120883		GALVESTON	TX		08/28/2023	10.500	369,492		(36)				460,000	07/18/2023
100120884	CF	PINETOP	AZ		08/30/2023	7.624	472,217		32				535,000	07/19/2023
100120885		HAYDEN	ID		08/30/2023	7.624	420,839		49				475,000	07/20/2023
100120886	CF	SEVIERVILLE	TN		08/30/2023	7.625	418,443		30				472,000	07/17/2023
100120887	CF	PONTE VEDRA	FL		08/30/2023	6.875	617,499		59				884,000	07/18/2023
100120888		SYRACUSE	UT		08/30/2023	6.999	384,629		61				523,000	07/20/2023
100120889		KISSIMMEE	FL		08/30/2023	7.625	440,365		43				535,000	07/12/2023
100120890	CF	CONWAY	SC		08/30/2023	7.625	288,861		(6)				385,000	07/14/2023
100120891	CF	MCDONOUGH	GA		08/30/2023	7.500	287,106		38				360,000	07/28/2023
100120892		LAGUNA NIGUEL	CA		08/30/2023	7.375	429,920		(24)				715,000	07/25/2023
100120893		LAGUNA NIGUEL	CA		08/30/2023	7.375	422,279		(29)				700,000	07/25/2023
100120894		DEBARY	FL		08/30/2023	6.500	243,113		32				386,000	07/21/2023
100120895	CF	OCEAN CITY	MD		08/30/2023	7.625	229,218		34				275,000	07/10/2023
100120896		LOS ANGELES	CA		08/30/2023	6.899	983,484		90				1,338,000	07/07/2023
100120897	CF	TUCSON	AZ		08/30/2023	7.624	242,994		3				305,000	07/28/2023
100120898		SAUSALITO	CA		08/30/2023	5.999	635,654		181				2,250,000	07/21/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120899		HARDEEVILLE	SC		08/30/2023	7.625	362,053		(8)				525,000	07/28/2023
100120900		SHORELINE	WA		08/30/2023	6.250	510,026		116				760,000	07/10/2023
100120901	CF	SOUTH JORDAN	UT		08/30/2023	7.125	604,222		17				815,000	07/28/2023
100120902	CF	FALLS CHURCH	VA		08/30/2023	6.999	405,760		(16)				700,000	07/31/2023
100120903		AVENTURA	FL		08/30/2023	6.625	260,574		46				380,000	07/06/2023
100120904	CF	PORT ANGELES	WA		08/30/2023	6.875	403,531		39				547,000	07/27/2023
100120905		DUCK CREEK VILLAGE	UT		08/30/2023	6.500	480,026		150				620,000	07/21/2023
100120906	CF	OXFORD	FL		08/30/2023	7.624	310,442		29				378,600	07/17/2023
100120907		ALHAMBRA	CA		08/30/2023	7.500	504,765		89				575,000	05/22/2023
100120908		DANBURY	WI		08/30/2023	7.625	289,585		18				335,000	06/29/2023
100120909		CITRA	FL		08/30/2023	7.125	247,179		42				315,000	07/27/2023
100120910		LEAVENWORTH	WA		08/30/2023	7.500	459,741		25				585,000	07/07/2023
100120911		MOSELEY	VA		08/30/2023	7.125	365,652		61				499,000	06/21/2023
100120912		SCOTTSDALE	AZ		08/30/2023	7.375	697,982		(1)				1,010,000	06/30/2023
100120913		REHOBOTH BEACH	DE		08/30/2023	7.500	570,968		46				690,000	07/03/2023
100120914	CF	CLAYTON	GA		08/30/2023	6.624	603,063		90				830,000	07/05/2023
100120915	CF	GULF SHORES	AL		08/30/2023	7.625	243,108		39				293,000	05/30/2023
100120916	CF	PINETOP	AZ		08/30/2023	7.000	233,341		40				275,000	06/22/2023
100120917		BOONE	NC		08/30/2023	7.125	395,623		6				530,000	07/12/2023
100120918	CF	VILLAS	NJ		08/30/2023	7.625	330,764		270				428,000	07/11/2023
100120919		ORLANDO	FL		08/30/2023	7.625	471,977		3				592,000	07/17/2023
100120920		UPPER ARLINGTON	OH		08/30/2023	7.625	229,635		(30)				305,000	07/10/2023
100120921		KISSIMMEE	FL		08/30/2023	7.500	297,487		27				337,000	06/29/2023
100120922		CAPE CORAL	FL		08/30/2023	7.625	298,658		6				389,000	07/17/2023
100120923		SANTA ROSA BEACH	FL		08/30/2023	7.625	293,260		(27)				485,000	06/19/2023
100120924	CF	SMITHVILLE	TN		08/30/2023	7.625	227,668		10				270,000	06/20/2023
100120925		MOUNT PLEASANT	SC		08/30/2023	7.625	287,498		35				325,000	06/26/2023
100120926		TROUTMAN	NC		08/30/2023	7.125	711,594		1				1,160,000	06/20/2023
100120927		COMPTON	CA		08/30/2023	6.990	462,459		44				625,000	06/28/2023
100120928		LEWES	DE		08/30/2023	7.500	308,713		18				420,000	06/15/2023
100120929		BIG BEAR CITY	CA		08/30/2023	7.500	492,898		83				562,000	06/14/2023
100120930		COLOMA	MI		08/30/2023	7.625	683,862		(85)				970,000	07/07/2023
100120931	CF	NORTH CAPE MAY	NJ		08/30/2023	7.625	516,326		41				594,000	06/16/2023
100120932		PENSACOLA	FL		08/30/2023	6.875	285,958		68				328,000	06/23/2023
100120933		LELAND	NC		08/30/2023	6.000	249,803		135				294,000	06/23/2023
100120934	CF	GOLDSBORO	NC		08/30/2023	5.875	265,751		114				370,000	06/26/2023
100120935	CF	KERMAN	CA		08/30/2023	7.625	494,168		4				620,000	07/07/2023
100120936	CF	OAK ISLAND	NC		08/30/2023	7.125	280,874		58				320,000	06/26/2023
100120937		SUMMERVILLE	SC		08/30/2023	5.250	313,694		221				530,000	06/26/2023
100120938	CF	GEORGETOWN	TX		08/30/2023	6.990	441,561		105				506,000	06/23/2023
100120939		POINCIANA	FL		08/30/2023	7.000	309,167		74				365,000	06/21/2023
100120940	CF	HARDEEVILLE	SC		08/30/2023	5.990	410,702		250				490,000	06/23/2023
100120941	CF	PORT SAINT JOE	FL		08/30/2023	7.500	387,212		(20)				515,000	06/28/2023
100120942	CF	GOLD CANYON	AZ		08/30/2023	6.875	509,172		39				753,000	06/23/2023
100120943		MYRTLE BEACH	SC		08/30/2023	5.750	271,915		149				385,000	06/27/2023
100120944	CF	APEX	NC		08/30/2023	7.500	507,100		49				608,000	06/16/2023
100120945		HANOVER	PA		08/30/2023	7.375	397,012		59				450,000	06/26/2023
100120946		COEUR DALENE	ID		08/30/2023	7.625	225,139		1,680				410,000	06/26/2023
100120947		SOUTH KINGSTOWN	RI		08/30/2023	7.500	251,972		(24)				369,000	06/26/2023
100120948		OAK ISLAND	NC		08/30/2023	7.625	380,673		53				489,000	06/26/2023
100120949	CF	ORANGE BEACH	AL		08/30/2023	7.500	564,828		(2)				840,000	06/21/2023
100120950		PACKWOOD	WA		08/30/2023	7.625	423,112		27				479,000	06/27/2023

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100120951		GOULDSBORO	PA		08/30/2023	7.125	285,558		54				327,000	06/26/2023
100120952		ELBERT	CO		08/30/2023	7.125	487,984		94				625,000	06/26/2023
100120953	CF	PARRISH	FL		08/30/2023	5.875	280,373		150				370,000	06/16/2023
100120954		SILVER SPRING	MD		08/30/2023	7.625	372,478		41				445,000	06/26/2023
100120955		METHUEN	MA		08/30/2023	7.500	297,902		(11)				425,000	06/23/2023
100120956		NATCHITOCHES	LA		08/30/2023	7.625	233,619		(22)				313,500	06/30/2023
100120957	CF	WINTER GARDEN	FL		08/30/2023	7.250	319,506		3				432,000	06/29/2023
100120958		MILLSBORO	DE		08/30/2023	5.990	317,144		194				375,000	06/27/2023
100120959		RENO	NV		08/30/2023	7.500	83,774		184				440,000	06/27/2023
100120961	CF	PORT CHARLOTTE	FL		08/30/2023	7.625	331,560		7				435,000	06/29/2023
100120962		CHARLOTTE	NC		08/30/2023	5.990	274,970		174				330,000	06/26/2023
100120963	CF	MADISON	AL		08/30/2023	5.125	303,859		312				420,000	05/26/2023
100120964	CF	SANTA ROSA BEACH	FL		08/30/2023	7.625	436,224		51				555,000	06/30/2023
100120965	CF	BARRINGTON	NH		08/30/2023	7.375	296,372		54				357,000	06/29/2023
100120966		LAS VEGAS	NV		08/30/2023	5.500	688,477		378				1,050,000	06/23/2023
100120967	CF	NORTHPORT	AL		08/30/2023	7.500	619,868		72				745,000	06/20/2023
100120968		OCALA	FL		08/30/2023	7.625	301,560		38				341,000	06/30/2023
100120969		LAKEWAY	TX		08/30/2023	7.375	431,715		(16)				575,000	06/29/2023
100120970		SICKLERVILLE	NJ		08/30/2023	7.500	243,425		28				310,000	07/03/2023
100120971		SPRINGFIELD	IL		08/30/2023	7.500	282,680		(18)				375,000	07/03/2023
100120972	CF	CELINA	TX		08/30/2023	7.125	578,275		10				775,000	06/28/2023
100120973		WAYNESVILLE	NC		08/30/2023	6.875	401,489		52				547,000	06/30/2023
100120974		BURNSVILLE	NC		08/30/2023	7.000	469,521		37				640,000	06/30/2023
100120975		LELAND	NC		08/30/2023	5.750	340,939		186				480,000	06/29/2023
100120976		OCALA	FL		08/30/2023	5.990	269,809		165				320,000	06/28/2023
100120977	CF	RHODODENDRON	OR		08/30/2023	7.625	513,642		58				580,000	06/23/2023
100120978		DERRY	NH		08/30/2023	6.625	547,535		70				795,000	06/28/2023
100120979		IJAMSVILLE	MD		08/30/2023	7.625	599,757		(48)				795,000	07/12/2023
100120980		BUSHNELL	FL		08/30/2023	7.625	573,016		(40)				760,000	06/22/2023
100120981		ELLIJAY	GA		08/30/2023	7.500	294,432		41				376,000	06/15/2023
100120982		NASHVILLE	TN		08/30/2023	7.625	286,005		19				410,000	06/30/2023
100120983	CF	LYTLE CREEK	CA		08/30/2023	7.625	413,228		33				465,000	07/06/2023
100120984		BIRCHWOOD	WI		08/30/2023	7.625	480,174		(53)				933,800	07/03/2023
100120985	CF	LAKE HAVASU CITY	AZ		08/30/2023	7.500	496,870		52				570,000	07/05/2023
100120986		FRISCO	TX		08/30/2023	5.875	680,888		219				1,280,000	06/30/2023
100120987		BRUNSWICK	ME		08/30/2023	7.625	238,726		(17)				317,000	07/10/2023
100120988		HOUSTON	TX		08/30/2023	7.625	351,401		(23)				466,000	07/10/2023
100120989		ERIE	PA		08/30/2023	7.625	211,196		(2,061)				700,000	06/29/2023
100120990		FAIR OAKS	CA		08/30/2023	6.875	227,017		21				590,000	06/26/2023
100120991		OCEAN PINES	MD		08/30/2023	7.250	304,183		1				410,000	07/07/2023
100120992	CF	VERO BEACH	FL		08/30/2023	7.250	394,313		16				535,000	07/07/2023
100120993		MELBOURNE	FL		08/30/2023	6.990	340,426		32				462,000	07/06/2023
100120994	CF	SUN VALLEY	ID		08/30/2023	5.500	387,730		224				670,000	06/14/2023
100120995	CF	CLEARWATER BEACH	FL		08/30/2023	7.625	395,869		(29)				530,000	06/30/2023
100120996	CF	MERCED	CA		08/30/2023	7.500	388,711		(18)				520,000	07/03/2023
100120997	CF	KINGSPORT	TN		08/30/2023	7.875	271,297		593				360,000	07/10/2023
100120998	CF	FERNANDINA BEACH	FL		08/30/2023	7.500	328,200		(23)				448,000	07/24/2023
100120999	CF	GEORGETOWN	TX		08/30/2023	7.625	342,512		44				460,000	06/28/2023
100121000		OCEAN CITY	MD		08/30/2023	7.625	309,981		5				415,000	07/06/2023
100121001	CF	HOT SPRINGS	AR		08/30/2023	7.625	334,497		(28)				454,000	07/07/2023
100121002		BIG BEAR CITY	CA		08/30/2023	7.250	592,171		51				800,000	07/07/2023
100121003		BRADLEY BEACH	NJ		08/30/2023	6.990	520,313		32				715,000	07/14/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100121004		LAKEVILLE	PA		08/30/2023	7.125	237,997		(8)				320,000	07/11/2023
100121005		VENICE	FL		08/30/2023	6.250	483,600		161				670,000	06/30/2023
100121006	CF	DAVENPORT	FL		08/30/2023	7.625	377,118		40				458,000	07/10/2023
100121007	CF	NEW BRAUNFELS	TX		08/30/2023	7.250	414,306		72				510,000	07/07/2023
100121008	CF	LATHROP	CA		08/30/2023	5.875	352,131		120				687,000	06/27/2023
100121009		MIRAMAR	FL		08/30/2023	6.990	274,545		19				370,000	06/29/2023
100121010	CF	SAINT ALBANS	ME		08/30/2023	7.375	291,746		30				380,000	06/30/2023
100121011	CF	BROKEN BOW	OK		08/30/2023	7.625	620,891		(15)				894,500	06/30/2023
100121012		DALLAS	TX		08/30/2023	6.625	327,985		82				450,000	05/23/2023
100121013	CF	WINSTON SALEM	NC		08/30/2023	7.625	231,179		(27)				305,000	06/21/2023
100121014	CF	PHOENIX	AZ		08/30/2023	7.625	306,915		23				345,000	06/17/2023
100121015	CF	LINCOLN CITY	OR		08/30/2023	7.625	602,369		(43)				810,000	06/22/2023
100121016	CF	KISSIMMEE	FL		08/30/2023	7.500	275,580		31				312,000	06/30/2023
100121017	CF	OAK HARBOR	WA		08/30/2023	6.990	467,100		29				645,000	06/09/2023
100121018		SANTA FE	NM		08/30/2023	7.500	507,269		(18)				675,000	07/10/2023
100121019		TRACY CITY	TN		08/30/2023	7.375	296,725		(12)				420,000	07/13/2023
100121020		SOUTHPORT	NC		08/30/2023	7.375	276,029		(15)				381,000	07/10/2023
100121021		BROKEN BOW	OK		08/30/2023	7.500	715,206		81				894,000	07/07/2023
100121022		BIG BEAR CITY	CA		08/30/2023	7.500	455,274		67				515,000	07/10/2023
100121023		ROCKPORT	TX		08/30/2023	7.625	303,592		(17)				403,000	07/14/2023
100121024	CF	EDGEWATER	FL		08/30/2023	7.375	299,394		20				378,000	07/14/2023
100121025		NASHVILLE	TN		08/30/2023	7.500	237,015		25				285,000	06/30/2023
100121026		NAPLES	FL		08/30/2023	6.375	483,626		156				626,000	07/19/2023
100121027	CF	BEECH MOUNTAIN	NC		08/30/2023	7.500	521,675		(48)				748,000	07/19/2023
100121028	CF	PALMETTO	FL		08/30/2023	7.625	555,833		(51)				750,000	07/06/2023
100121029		BANDERA	TX		08/30/2023	7.625	353,539		(2)				500,000	07/11/2023
100121030		MUSTANG	OK		08/30/2023	6.750	220,463		47				290,000	07/14/2023
100121031		HENDERSON	NV		08/30/2023	4.990	245,685		203				765,000	07/11/2023
100121032		KISSIMMEE	FL		08/30/2023	6.499	339,206		81				730,000	07/18/2023
100121033		RALEIGH	NC		08/30/2023	8.000	253,549		26				325,000	07/14/2023
100121034	CF	FERNANDINA BEACH	FL		08/30/2023	7.500	417,486		(29)				560,000	07/21/2023
100121035	CF	HILLSBORO	OR		08/30/2023	6.875	391,413		71				500,000	07/11/2023
100121036	CF	CHARLOTTE	NC		08/30/2023	7.125	312,296		12				420,000	07/14/2023
100121037	CF	SAN ANTONIO	TX		08/30/2023	7.500	282,938		40				366,000	07/13/2023
100121038		HOLLAND	MI		08/30/2023	6.625	239,790		41				326,000	07/17/2023
100121039	CF	SARASOTA	FL		08/30/2023	5.375	359,339		1,265				675,000	07/13/2023
100121040	CF	Madera	CA		08/30/2023	8.750	161,999		(16)				220,000	08/08/2023
100121041	CF	Vallejo	CA		08/30/2023	7.875	317,955		(3)				535,000	08/08/2023
100121042	CF	Everett	WA		08/30/2023	9.750	378,210		(55)				625,000	07/28/2023
100121043	CF	Channelview	TX		08/30/2023	9.125	113,349		(10)				150,000	07/28/2023
100121044		Houston	TX		08/30/2023	9.000	344,505		(137)				435,000	08/02/2023
100121045	CF	Fresno	CA		08/30/2023	10.250	219,657						280,000	08/03/2023
100121046	CF	Oxnard	CA		08/30/2023	9.875	265,092		(33)				325,000	08/10/2023
100121047	CF	Palmetto Bay	FL		08/30/2023	7.500	1,347,872		(449)				1,815,000	05/05/2023
100121048	CF	Coto De Caza	CA		08/30/2023	7.875	1,715,423		(169)				2,125,000	06/30/2023
100121049		Hastings	FL		08/30/2023	8.125	242,693		(7)				320,000	04/04/2023
100121050		Amerstdam	NLD		08/28/2023	5.740	575,743					11,581	784,000	12/01/2023
100121051		Amerstdam	NLD		08/28/2023	6.400	92,101					1,853	124,000	12/01/2023
100121052		Amerstdam	NLD		08/28/2023	6.300	88,304					1,775	212,000	12/01/2023
100121053		Amerstdam	NLD		08/28/2023	6.100	259,614					5,222	400,000	12/01/2023
100121054		Amerstdam	NLD		08/28/2023	6.250	494,503					9,946	877,600	12/01/2023
100121055		Amerstdam	NLD		08/28/2023	6.250	834,474					16,777	1,008,000	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100121056		Amerstdam	NLD		08/28/2023	6.150	199,567					4,012	175,982	12/01/2023
100121057		Amerstdam	NLD		08/28/2023	6.130	370,408					7,451	447,668	12/01/2023
100121058		Amerstdam	NLD		08/28/2023	6.130	10,203					205	12,332	12/01/2023
100121059		Amerstdam	NLD		08/28/2023	6.485	140,404					2,824	220,000	12/01/2023
100121060		Amerstdam	NLD		08/28/2023	6.200	311,228					6,261	395,999	12/01/2023
100121061		Amerstdam	NLD		08/28/2023	6.150	150,117					3,019	196,000	12/01/2023
100121062		Amerstdam	NLD		08/28/2023	6.525	186,763					3,756	432,000	12/01/2023
100121063		Amerstdam	NLD		08/28/2023	6.300	123,626					2,487	164,000	12/01/2023
100121064		Amerstdam	NLD		08/28/2023	3.500	423,860					8,525	640,000	12/01/2023
100121065		Amerstdam	NLD		08/28/2023	5.400	6,512					131	7,881	12/01/2023
100121066		Amerstdam	NLD		08/28/2023	5.400	154,117					3,100	186,519	12/01/2023
100121067		Amerstdam	NLD		08/28/2023	5.880	169,985					3,419	220,000	12/01/2023
100121068		Amerstdam	NLD		08/28/2023	6.100	364,254					7,327	776,160	12/01/2023
100121069		Amerstdam	NLD		08/28/2023	6.450	211,930					4,263	240,202	12/01/2023
100121070		Amerstdam	NLD		08/28/2023	6.450	13,938					280	15,798	12/01/2023
100121071		Amerstdam	NLD		08/28/2023	6.300	251,667					5,063	304,000	12/01/2023
100121072		Amerstdam	NLD		08/28/2023	6.160	337,763					6,794	408,000	12/01/2023
100121073		Amerstdam	NLD		08/28/2023	6.100	117,444					2,362	152,000	12/01/2023
100121074		Amerstdam	NLD		08/28/2023	6.000	317,895					6,394	384,000	12/01/2023
100121075		Amerstdam	NLD		08/28/2023	6.500	234,889					4,722	309,969	12/01/2023
100121076		Amerstdam	NLD		08/28/2023	5.300	181,527					3,651	226,991	12/01/2023
100121077		Amerstdam	NLD		08/28/2023	5.300	4,006					81	5,009	12/01/2023
100126272	CF	Methuen	MA		08/30/2023	8.875	278,445		(49)				344,000	08/01/2023
100126273	CF	IRVINE	CA		08/30/2023	7.875	1,220,404		5,848				1,496,320	08/10/2023
100126274	CF	Gunnison	CO		08/30/2023	9.875	921,154		(57)				1,085,000	07/21/2023
100126275	CF	TEMECULA	CA		08/30/2023	7.625	1,241,206		(39)				1,550,000	08/10/2023
100126276		Manchester	NH		08/30/2023	9.750	374,870		(75)				490,000	07/19/2023
100126277	CF	Littleton	CO		08/30/2023	6.750	1,711,162		(148)				2,792,000	07/14/2023
100126278	CF	Fort Lauderdale	FL		08/30/2023	7.500	494,644		(58)				680,000	07/11/2023
100126279		Fort Meade	FL		08/30/2023	8.750	249,194		(43)				350,000	07/12/2023
100126280		Irvington	NJ		08/30/2023	7.920	512,494		1,774				640,000	08/01/2023
100126281		Irvington	NJ		08/30/2023	7.920	516,594		1,788				655,000	08/01/2023
100126282		Irvington	NJ		08/30/2023	7.790	430,779		1,612				580,000	08/01/2023
100126283		Newark	NJ		08/30/2023	7.920	598,593		2,072				745,000	08/01/2023
100126284		Little Ferry	NJ		08/30/2023	7.802	457,600		(23)				692,000	08/03/2023
100126285		Sicklerville	NJ		08/30/2023	7.574	365,977		(45)				514,000	07/28/2023
100126286		Wilson	NC		08/30/2023	8.800	133,055		(6)				160,000	08/04/2023
100126287		Newark	NJ		08/30/2023	7.939	659,229		(78)				810,000	07/28/2023
100126288		Hammonton	NJ		08/30/2023	8.150	173,921		(38)				240,000	07/27/2023
100126289		Baltimore	MD		08/30/2023	7.399	184,135		706				346,000	07/31/2023
100126290		Waterbury	CT		08/30/2023	8.124	349,602		(18)				434,000	08/03/2023
100126291		Baltimore	MD		08/30/2023	7.674	159,981		531				230,000	07/31/2023
100126292		Chicago	IL		08/30/2023	7.874	112,635		(23)				168,790	07/26/2023
100126293		Detroit	MI		08/30/2023	8.652	158,751		(30)				205,000	07/31/2023
100126294		Waukegan	IL		08/30/2023	8.070	150,101		(25)				195,000	07/28/2023
100126295		Medford	NY		08/30/2023	7.850	366,275		(25)				510,000	08/03/2023
100126296		Waterbury	CT		08/30/2023	7.788	293,979		(42)				360,000	07/28/2023
100126297		Bronx	NY		08/30/2023	8.990	584,421		(19)				775,000	08/03/2023
100126298		Hicksville	NY		08/30/2023	7.800	504,493		(99)				725,000	07/31/2023
100126299		Irvington	NJ		08/30/2023	8.038	495,968		(58)				650,000	07/28/2023
100126300		Bath	PA		08/30/2023	7.772	199,536		(44)				409,000	07/27/2023
100126301		Mastic Beach	NY		08/30/2023	7.910	344,357		(22)				480,000	08/03/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126302		Waterbury	CT		08/30/2023	7.763	180,187		(7)				235,000	08/03/2023
100126303		Ocala	FL		08/30/2023	7.600	139,504		(31)				238,000	07/26/2023
100126304		Cleveland	OH		08/30/2023	8.100	107,444		(15)				141,000	07/25/2023
100126305		Trenton	NJ		08/30/2023	7.910	173,936		(35)				225,000	07/28/2023
100126306		New Britain	CT		08/30/2023	8.050	353,051		(35)				435,000	07/17/2023
100126307		Coram	NY		08/30/2023	8.222	325,440		(65)				485,000	07/21/2023
100126308		Nesconset	NY		08/30/2023	8.326	679,159		(122)				1,100,000	07/24/2023
100126309		Central Islip	NY		08/30/2023	8.650	386,363		(20)				480,000	08/01/2023
100126310		Trenton	NJ		08/30/2023	7.923	164,123		(20)				215,000	07/28/2023
100126311		Bethlehem	PA		08/30/2023	7.860	173,159		(35)				210,000	07/28/2023
100126312		Lowell	MA		08/30/2023	7.560	637,312		(93)				932,000	07/20/2023
100126313		Waterbury	CT		08/30/2023	8.352	154,160		385				200,000	08/03/2023
100126314		Torrington	CT		08/30/2023	7.960	244,225		(34)				319,000	07/18/2023
100126315		Newark	NJ		08/30/2023	7.997	572,620		1,715				708,000	07/17/2023
100126316		Miami	FL		08/30/2023	7.650	539,454		1,958				1,150,000	07/25/2023
100126317		East Orange	NJ		08/30/2023	8.250	270,207		(40)				440,000	07/20/2023
100126318		East Orange	NJ		08/30/2023	7.810	512,160		1,725				645,000	07/17/2023
100126319		Newark	NJ		08/30/2023	8.022	561,681		1,646				706,000	07/17/2023
100126320		Newark	NJ		08/30/2023	7.460	351,539		1,433				495,000	07/17/2023
100126321		East Orange	NJ		08/30/2023	7.947	459,281		1,428				640,000	07/17/2023
100126322		Torrington	CT		08/30/2023	8.107	238,397		(29)				312,000	07/18/2023
100126323		Torrington	CT		08/30/2023	8.107	229,004		(27)				300,000	07/18/2023
100126324		Washington	DC		08/30/2023	8.600	1,200,331		2,045				1,870,000	07/21/2023
100126325		Scranton	PA		08/30/2023	7.700	122,554		(8)				152,000	08/02/2023
100126326		Trenton	NJ		08/30/2023	7.947	103,670		318				135,000	07/20/2023
100126327		Bayonne	NJ		08/30/2023	7.850	588,354		1,967				725,000	07/18/2023
100126328		Enfield	CT		08/30/2023	8.397	212,631		(40)				275,000	07/18/2023
100126329		New Caney	TX		08/30/2023	8.238	209,098		(12)				339,000	08/03/2023
100126330		Detroit	MI		08/30/2023	8.210	303,583		(46)				423,500	07/19/2023
100126331		Westfield	MA		08/30/2023	8.100	287,376		(48)				350,000	07/31/2023
100126332		Palm Springs	CA		08/30/2023	8.120	1,431,466		91				2,001,000	07/19/2023
100126333		Waterbury	CT		08/30/2023	8.389	153,212		(30)				212,000	07/31/2023
100126334		Baltimore	MD		08/30/2023	7.910	252,134		(9)				311,000	08/04/2023
100126335		Toms River	NJ		08/30/2023	8.060	167,747		(34)				250,000	07/21/2023
100126336		Waterbury	CT		08/30/2023	8.100	186,111		(22)				265,000	07/31/2023
100126337		Baltimore	MD		08/30/2023	7.638	247,689		(8)				309,000	07/24/2023
100126338		Davenport	FL		08/30/2023	7.360	250,534		(35)				447,000	07/28/2023
100126339		Covington	KY		08/30/2023	8.411	160,807		448				210,000	07/27/2023
100126340		Pittston	PA		08/30/2023	8.322	118,801		(16)				155,000	07/28/2023
100126341		Covington	KY		08/30/2023	8.057	161,266		(31)				210,000	07/27/2023
100126342		Carpentersville	IL		08/30/2023	7.902	166,021		534				233,000	07/19/2023
100126343		Exeter	PA		08/30/2023	8.397	187,223		(21)				235,000	07/14/2023
100126344		Hollywood	FL		08/30/2023	7.600	214,975		(33)				382,500	07/24/2023
100126345		Bridgeton	NJ		08/30/2023	9.066	229,188		(13)				275,000	08/02/2023
100126346		Fort Lauderdale	FL		08/30/2023	7.600	168,021		(20)				275,500	07/24/2023
100126347		Bridgeton	NJ		08/30/2023	9.008	204,740		(51)				245,000	07/19/2023
100126348		Plymouth	PA		08/30/2023	8.610	81,875		(9)				115,000	07/25/2023
100126349		Plymouth	PA		08/30/2023	8.610	80,451		(8)				113,000	07/25/2023
100126350		Elsmere	KY		08/30/2023	8.518	159,621		(35)				207,000	07/27/2023
100126351		Monticello	NY		08/30/2023	7.861	257,179		(45)				358,000	07/21/2023
100126352		Waterbury	CT		08/30/2023	8.150	237,090		(40)				330,000	07/31/2023
100126353		Hammond	IN		08/30/2023	7.974	96,836		(13)				150,000	07/31/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126354		Waterbury	CT		08/30/2023	7.990	177,506		(27)				267,000	07/31/2023
100126355		Hammond	IN		08/30/2023	7.524	79,337		(10)				152,000	07/31/2023
100126356		Kansas City	MO		08/30/2023	7.424	154,937		(23)				215,000	07/27/2023
100126357		Newark	NJ		08/30/2023	8.150	560,791		1,542				752,000	07/20/2023
100126358		Syracuse	NY		08/30/2023	8.311	131,426		303				170,000	07/19/2023
100126359		Hammond	IN		08/30/2023	7.924	81,344		(9)				130,000	07/31/2023
100126360		Louisville	KY		08/30/2023	8.360	99,475		204				140,000	07/20/2023
100126361		Columbia	NJ		08/30/2023	8.847	688,241		(149)				975,000	07/24/2023
100126362		Hammond	IN		08/30/2023	8.024	81,707		(11)				133,000	07/31/2023
100126363		Kannapolis	NC		08/30/2023	8.024	93,202		(20)				164,000	07/17/2023
100126364		Wilkes-Barre Township	PA		08/30/2023	8.061	114,983		(20)				140,000	07/17/2023
100126365		Elyria	OH		08/30/2023	7.938	118,564		(16)				155,500	07/24/2023
100126366		McLoud	OK		08/30/2023	7.810	219,197		(42)				287,000	07/31/2023
100126367		Absecon	NJ		08/30/2023	8.374	100,187		(17)				153,000	07/31/2023
100126368		Detroit	MI		08/30/2023	8.064	214,937		832				300,000	07/25/2023
100126369		Baltimore	MD		08/30/2023	8.566	119,114		(26)				164,000	07/27/2023
100126370		Passaic	NJ		08/30/2023	8.272	706,540		(159)				1,420,000	07/31/2023
100126371		Detroit	MI		08/30/2023	8.947	165,511		(25)				215,000	07/26/2023
100126372		Dolton	IL		08/30/2023	8.068	188,314		(30)				245,000	07/14/2023
100126373		Spring Valley	NY		08/30/2023	8.022	246,769		(35)				345,000	07/18/2023
100126374		Bay Shore	NY		08/30/2023	8.050	259,008		(46)				420,000	07/17/2023
100126375		Coshocton	OH		08/30/2023	8.361	120,449		402				195,000	08/03/2023
100126376		Brooklyn	NY		08/30/2023	7.743	621,204		2,155				1,100,000	07/28/2023
100126377		Chicago Heights	IL		08/30/2023	7.990	139,852		(26)				200,000	07/20/2023
100126378		Kansas City	MO		08/30/2023	7.980	116,253		(25)				141,000	07/17/2023
100126379		Taylors	SC		08/30/2023	7.872	184,162		(21)				280,000	07/14/2023
100126380		Hamilton	NJ		08/30/2023	7.735	185,964		(41)				240,000	07/14/2023
100126381		Belleville	NJ		08/30/2023	8.000	319,051		(46)				541,000	07/28/2023
100126382		Absecon	NJ		08/30/2023	7.861	278,500		(65)				420,000	07/31/2023
100126383		Philadelphia	PA		08/30/2023	8.368	193,767		(33)				290,000	07/17/2023
100126384		Cape May Court House	NJ		08/30/2023	9.100	179,971		(44)				246,000	07/26/2023
100126385		Exeter	PA		08/30/2023	8.047	171,437		498				212,000	07/14/2023
100126386		Sylmar	CA		08/30/2023	8.285	556,089		1,292				715,000	07/14/2023
100126387		Baltimore	MD		08/30/2023	7.650	151,300		(8)				230,000	08/01/2023
100126388		Salisbury	NC		08/30/2023	8.284	176,286		(31)				245,000	07/21/2023
100126389		Chesapeake	VA		08/30/2023	7.888	260,934		(40)				425,000	07/27/2023
100126390		Baltimore	MD		08/30/2023	8.260	345,553		(59)				450,000	07/20/2023
100126391		Marietta	GA		08/30/2023	7.484	249,803		(15)				400,000	07/18/2023
100126392		Bronx	NY		08/30/2023	7.788	503,998		(63)				850,000	07/21/2023
100126393		Baton Rouge	LA		08/30/2023	7.611	215,649		(33)				302,500	07/18/2023
100126394		Baltimore	MD		08/30/2023	7.850	148,731		(7)				195,000	08/03/2023
100126395		Baltimore	MD		08/30/2023	7.800	151,644		(5)				200,000	08/02/2023
100126396		Baltimore	MD		08/30/2023	7.547	163,406		641				200,000	07/26/2023
100126397		Henrico	VA		08/30/2023	8.400	180,508		(35)				250,000	07/26/2023
100126398		Baltimore	MD		08/30/2023	7.315	151,206		664				185,000	07/26/2023
100126399		Baltimore	MD		08/30/2023	7.565	175,656		682				215,000	07/20/2023
100126400		Baltimore	MD		08/30/2023	8.000	170,950		(6)				225,000	08/02/2023
100126401		Baltimore	MD		08/30/2023	7.750	140,544		(6)				185,000	08/02/2023
100126402		Baltimore	MD		08/30/2023	7.750	104,838		(4)				138,000	08/02/2023
100126403		Baker	LA		08/30/2023	8.288	87,957		211				123,000	07/28/2023
100126404		Baltimore	MD		08/30/2023	7.850	131,433		(5)				173,000	08/03/2023
100126405		Ridgewood	NY		08/30/2023	7.900	978,545		3,095				1,360,000	07/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126406		Baltimore	MD		08/30/2023	8.000	133,495		(4)				176,000	08/03/2023
100126407		Haverstraw	NY		08/30/2023	7.768	331,879		(40)				435,000	07/31/2023
100126408		Atlanta	GA		08/30/2023	7.566	164,553		(28)				292,000	07/20/2023
100126409		Cape Coral	FL		08/30/2023	7.500	499,025		1,841				1,100,000	07/26/2023
100126410		Andover	NJ		08/30/2023	8.700	564,516		890				740,000	07/14/2023
100126411		Columbus	OH		08/30/2023	7.889	228,131		(27)				325,000	07/28/2023
100126412		New Orleans	LA		08/30/2023	8.100	133,560		(27)				185,000	07/19/2023
100126413		Columbus	OH		08/30/2023	7.600	224,937		(15)				310,000	07/31/2023
100126414		Fort Lauderdale	FL		08/30/2023	7.400	209,415		(33)				325,000	07/27/2023
100126415		Fort Lauderdale	FL		08/30/2023	7.600	265,880		(25)				404,000	07/24/2023
100126416		Fort Lauderdale	FL		08/30/2023	7.410	199,006		(30)				325,000	07/24/2023
100126417		Lauderhill	FL		08/30/2023	7.442	230,777		(25)				350,000	07/24/2023
100126418		Baton Rouge	LA		08/30/2023	8.497	207,154		(29)				270,000	07/24/2023
100126419		Memphis	TN		08/30/2023	8.418	117,599		(20)				176,000	07/20/2023
100126420		Hamilton	NJ		08/30/2023	7.872	273,368		882				355,000	07/14/2023
100126421		Baltimore	MD		08/30/2023	7.906	146,992		(25)				191,000	07/17/2023
100126422		Jamaica	NY		08/30/2023	8.700	623,864		(143)				890,000	07/17/2023
100126423		Endicott	NY		08/30/2023	9.685	350,228		(96)				480,000	07/28/2023
100126424		Fisherville	KY		08/30/2023	7.768	242,204		(41)				525,000	07/18/2023
100126425		Albany	NY		08/30/2023	8.240	222,924		(35)				300,000	07/28/2023
100126426		Syracuse	NY		08/30/2023	8.247	95,895		(11)				145,000	07/26/2023
100126427		Pittsburgh	PA		08/30/2023	8.422	118,429		(21)				168,000	07/20/2023
100126428		Fort Worth	TX		08/30/2023	8.538	90,993		(13)				135,000	07/25/2023
100126429		Scranton	PA		08/30/2023	8.138	173,472		(21)				227,000	07/28/2023
100126430		Missouri City	TX		08/30/2023	8.131	194,357		(35)				270,000	07/17/2023
100126431		Paterson	NJ		08/30/2023	7.990	379,822		(34)				500,000	07/24/2023
100126432		Big Spring	TX		08/30/2023	8.600	96,597		(3)				126,000	08/01/2023
100126433		Tampa	FL		08/30/2023	8.450	165,558		(31)				292,000	07/27/2023
100126434		Cranston	RI		08/30/2023	8.750	477,420		(95)				710,000	07/25/2023
100126435		Paterson	NJ		08/30/2023	8.340	452,052		(39)				595,000	07/24/2023
100126436		Chicago Heights	IL		08/30/2023	8.500	253,455		(37)				330,000	07/13/2023
100126437		Warren	MI		08/30/2023	8.339	82,449		(2)				115,000	08/01/2023
100126438		Indianapolis	IN		08/30/2023	8.322	110,533		(16)				180,000	07/19/2023
100126439		ROCKY MOUNT	VA		08/30/2023	6.500	47,974		77				60,000	05/15/2022
100126440		PHILADELPHIA	PA		08/30/2023	4.500	85,912		1,101				201,000	05/15/2022
100126441		HUMBOLDT	TN		08/30/2023	8.000	13,194		(9)				85,000	04/07/2023
100126442		FRACKVILLE	PA		08/30/2023	8.000	13,451		122				65,000	04/17/2023
100126443		LAKELAND	FL		08/30/2023	8.700	13,944		206				205,000	07/21/2022
100126444		MONTROSE	GA		08/30/2023	10.435	113,175		(1,055)				230,000	05/16/2022
100126445		SHELBY	NC		08/30/2023	7.000	39,129		145				190,000	04/07/2023
100126446		OSWEGO	NY		08/30/2023	6.550	5,089		2,419				88,000	09/11/2022
100126447		GRANITE CITY	IL		08/30/2023	9.390	62,043		(64)				75,000	05/16/2022
100126448		TUSCALOOSA	AL		08/30/2023	7.250	5,474		76				45,000	04/07/2023
100126451		CONYERS	GA		08/30/2023	10.200	27,212		(174)				250,000	04/08/2023
100126452		BOWLING GREEN	KY		08/30/2023	10.000	36,183		(148)				66,000	04/10/2023
100126454		SAINT LOUIS	MO		08/30/2023	7.500	87,405		37				115,000	05/16/2022
100126455		PULASKI	NY		08/30/2023	8.060	22,215		182				138,000	04/07/2023
100126456		HOMER	NY		08/30/2023	5.000	36,180		324				175,000	04/07/2023
100126457		ALTOONA	PA		08/30/2023	1.954	9,197		481				105,000	04/11/2023
100126458		MAHANOY CITY	PA		08/30/2023	8.497	6,892		217				60,400	04/08/2023
100126459		ALBANY	GA		08/30/2023	12.125	39,266		(309)				95,000	04/11/2023
100126460		COCHRAN	GA		08/30/2023	8.250	27,762		41				120,000	04/08/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126461		PHILADELPHIA	PA		08/30/2023	7.950	31,694		77				125,000	04/09/2023
100126462		OWENSBORO	KY		08/30/2023	7.500	65,574		98				75,000	05/19/2022
100126463		MACON	GA		08/30/2023	9.000	16,314		(72)				50,000	04/07/2023
100126465		SHERBURNE	NY		08/30/2023	8.750	9,093		(179)				72,500	04/11/2023
100126466		SOUTH CHARLESTON	OH		08/30/2023	10.720	61,655		(596)				185,500	05/26/2022
100126468		DUNCANVILLE	TX		08/30/2023	6.000	39,253		312				260,000	04/06/2023
100126469		JEFFERSONVILLE	IN		08/30/2023	7.000	28,344		100				215,000	04/07/2023
100126470		MORGANTOWN	KY		08/30/2023	6.750	63,748		89				110,000	05/19/2022
100126471		ROME	GA		08/30/2023	7.375	95,136		117				510,000	05/13/2022
100126472		LITCHFIELD PARK	AZ		08/30/2023	6.000	111,471		198				546,700	05/16/2022
100126475		TOMS RIVER	NJ		08/30/2023	4.000	163,715		1,138				410,000	05/15/2022
100126476		THONOTOSASSA	FL		08/30/2023	6.000	46,453		488				130,000	05/16/2022
100126478		TIFTON	GA		08/30/2023	6.000	166,526		836				226,000	05/18/2022
100126479		PALMDALE	CA		08/30/2023	10.575	209,021		(439)				467,000	05/16/2022
100126480		SAINT LOUIS	MO		08/30/2023	7.375	90,116		46				168,000	05/14/2022
100126481		DECATUR	GA		08/30/2023	8.150	53,437		74				275,000	05/16/2022
100126482		SYLVANIA	OH		08/30/2023	6.000	115,461		173				295,000	05/17/2022
100126483		SPRINGFIELD	MO		08/30/2023	6.875	42,459		105				138,500	04/08/2023
100126484		LYNWOOD	CA		08/30/2023	6.250	58,129		340				570,000	05/16/2022
100126485		KATY	TX		08/30/2023	10.250	73,360		(201)				169,000	05/16/2022
100126486		CLAYTON	IN		08/30/2023	7.434	58,583		(290)				224,000	05/16/2022
100126487		SAN ANTONIO	TX		08/30/2023	8.499	31,858		(54)				120,000	04/08/2023
100126488		STRINGTOWN	OK		08/30/2023	8.990	25,532		(86)				110,000	04/20/2023
100126489		LOCKPORT	IL		08/30/2023	7.615	76,294		(159)				217,000	05/14/2022
100126490		BUFORD	GA		08/30/2023	8.125	36,392		(61)				295,000	04/07/2023
100126491		HAMPTONVILLE	NC		08/30/2023	9.055	39,006		(291)				185,000	04/11/2023
100126492		EUREKA	CA		08/30/2023	7.250	1,615		147				185,000	04/11/2023
100126493		HUMBLE	TX		08/30/2023	8.520	53,080		(278)				225,000	05/16/2022
100126494		WOODBURN	OR		08/30/2023	8.020	84,727		(500)				420,500	05/16/2022
100126496		SANFORD	FL		08/30/2023	4.000	8,523		335				229,000	04/01/2022
100126497		LITHIA	FL		08/30/2023	7.750	20,379		28				177,000	04/10/2023
100126498		MIAMI	FL		08/30/2023	8.145	85,207		(434)				215,000	05/15/2022
100126499		AUGUSTA	GA		08/30/2023	6.750	46,141		208				153,000	05/16/2022
100126500		MEMPHIS	TN		08/30/2023	4.249	2,275		48				46,000	04/07/2023
100126501		ARLINGTON	TX		08/30/2023	3.875	2,889		227				262,000	04/08/2023
100126502		SAN ANTONIO	TX		08/30/2023	7.125	43,607		377				215,000	05/16/2022
100126503		NORTH BABYLON	NY		08/30/2023	7.145	252,546		(811)				635,000	05/16/2022
100126504		CLEVELAND	OH		08/30/2023	3.875	3,155		64				65,000	04/07/2023
100126506		CRAWFORDSVILLE	IN		08/30/2023	7.929	46,585		(213)				105,000	04/10/2023
100126507		MABELVALE	AR		08/30/2023	3.500	132,669		1,947				214,000	05/14/2022
100126508		MONTGOMERY	AL		08/30/2023	9.930	50,973		(355)				98,000	04/11/2023
100126509		BAKERSFIELD	CA		08/30/2023	7.625	18,180		34				222,000	04/07/2023
100126510		WESTMINSTER	MD		08/30/2023	8.020	83,995		(355)				210,000	05/15/2022
100126511		ROCHESTER	NY		08/30/2023	7.895	5,313		(95)				100,000	04/07/2023
100126512		MONTGOMERY	AL		08/30/2023	8.700	35,303		(78)				48,000	04/11/2023
100126514		EL PASO	TX		08/30/2023	8.490	36,233		(70)				139,000	04/10/2023
100126515		GREER	SC		08/30/2023	10.473	103,019		(115)				191,000	05/15/2022
100126516		RENOVO	PA		08/30/2023	8.000	25,327		76				80,000	04/14/2023
100126517		KEARNEYSVILLE	WV		08/30/2023	8.750	65,738		(14)				239,715	05/12/2022
100126518		BALTIMORE	MD		08/30/2023	5.640	1,891		159				155,000	04/07/2023
100126519		STOKESDALE	NC		08/30/2023	7.500	87,224		84				178,000	05/25/2022
100126520		BUFFALO	NY		08/30/2023	9.280	11,352		113				72,000	04/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126521		TALLAHASSAEE	FL		08/30/2023	11.540	17,555		(101)				85,000	04/09/2023
100126522		VALLEY	AL		08/30/2023	7.840	48,209		133				75,000	05/14/2022
100126523		OXFORD	FL		08/30/2023	8.497	12,788		70				93,900	04/07/2023
100126524		FT LAUDERDALE	FL		08/30/2023	7.530	124,718		154				210,000	05/13/2022
100126525		DANA	IL		08/30/2023	10.750	5,645		301				23,000	04/07/2023
100126526		GRAYSON	KY		08/30/2023	8.990	7,232		310				116,000	04/10/2023
100126527		LEAVENWORTH	KS		08/30/2023	8.880	73,422		(7)				150,000	05/13/2022
100126530		BALTIMORE	MD		08/30/2023	8.590	37,274		219				90,000	04/07/2023
100126531		WINSTON SALEM	NC		08/30/2023	10.040	4,793		2				191,500	04/07/2023
100126532		KINSTON	NC		08/30/2023	12.240	13,177		(173)				32,500	04/12/2023
100126534		KNOWLESVILLE	NY		08/30/2023	11.102	25,814		(46)				92,000	04/08/2023
100126535		TOLEDO	OH		08/30/2023	10.879	52,810		210				54,000	05/15/2022
100126536		OKMULGEE	OK		08/30/2023	6.540	70,998		478				95,000	05/16/2022
100126537		CARBONDALE	PA		08/30/2023	10.078	59,609		487				95,000	05/16/2022
100126538		PHILADELPHIA	PA		08/30/2023	11.494	2,443		347				123,676	04/08/2023
100126539		CONWAY	SC		08/30/2023	9.892	55,928		23				166,000	05/14/2022
100126540		BEAUMONT	TX		08/30/2023	10.870	16,375		(60)				100,300	04/07/2023
100126541		JONESBORO	GA		08/30/2023	9.250	13,301		(26)				230,000	04/07/2023
100126542		FLORENCE	SC		08/30/2023	5.625	190,855		588				296,000	05/16/2022
100126543		PHILADELPHIA	PA		08/30/2023	3.750	19,616		14				97,000	04/08/2023
100126544		SAN DIEGO	CA		08/30/2023	5.000	142,942		925				630,000	05/14/2022
100126545		GREELEY	CO		08/30/2023	8.009	10,276		193				259,000	04/08/2023
100126546		AUGUSTA	GA		08/30/2023	8.480	71,716		280				140,000	05/15/2022
100126547		PEORIA	IL		08/30/2023	8.000	8,829		160				44,000	04/07/2023
100126548		BUFFALO	NY		08/30/2023	6.205	4,442		133				115,000	04/07/2023
100126549		JACKSONVILLE	FL		08/30/2023	7.000	35,370		245				410,000	04/10/2023
100126550		WINDSOR	CT		08/30/2023	4.250	158,624		1,010				299,000	05/14/2022
100126551		MILWAUKEE	WI		08/30/2023	4.500	52,172		426				114,000	05/14/2022
100126552		BLUE ISLAND	IL		08/30/2023	4.500	79,788		1,658				162,000	05/16/2022
100126553		DINGMANS FERRY	PA		08/30/2023	4.125	175,902		1,538				272,000	05/17/2022
100126554		SANTEE	SC		08/30/2023	9.875	52,030		(117)				120,000	05/18/2022
100126555		MACON	GA		08/30/2023	7.000	76,296		59				105,900	05/21/2022
100126556		KANSAS CITY	MO		08/30/2023	7.000	29,442		150				163,000	04/07/2023
100126557		LA PLACE	LA		08/30/2023	7.250	297,999		404				340,000	05/15/2022
100126558		MONTCLAIR	NJ		08/30/2023	7.000	417,508		1,509				435,000	05/14/2022
100126560		AMERICAN CANYON	CA		08/30/2023	7.150	598,865		(8)				879,000	05/15/2022
100126561		BROCKTON	MA		08/30/2023	12.375	258,868		(569)				530,000	05/15/2022
100126562		LANCASTER	CA		08/30/2023	6.000	143,106		770				332,000	05/15/2022
100126563		JACKSONVILLE	FL		08/30/2023	9.100	110,506		(176)				250,000	05/16/2022
100126564		BRIDGEPORT	NJ		08/30/2023	9.810	128,404		(630)				255,000	05/16/2022
100126565		ARLINGTON	TX		08/30/2023	8.500	90,298		(143)				275,000	05/16/2022
100126566		CHICAGO	IL		08/30/2023	8.160	78,901		(154)				85,000	05/16/2022
100126567		WAUKESHA	WI		08/30/2023	6.000	155,720		267				269,000	05/15/2022
100126568		COLUMBIA	SC		08/30/2023	13.500	253,333		(436)				314,974	05/16/2022
100126569		DORCHESTER	NJ		08/30/2023	10.470	156,342		(287)				166,000	05/15/2022
100126570		KANKAKEE	IL		08/30/2023	7.860	135,484		(242)				141,000	05/16/2022
100126571		GRAND RAPIDS	MI		08/30/2023	6.960	158,590		37				318,000	05/15/2022
100126572		EAST POINT	GA		08/30/2023	6.325	61,983		265				335,000	05/16/2022
100126573		DALLAS	TX		08/30/2023	9.060	74,205		(289)				288,000	05/16/2022
100126574		BASTROP	LA		08/30/2023	6.960	73,202		(93)				165,000	05/16/2022
100126575		HAZEL CREST	IL		08/30/2023	10.600	79,064		(291)				86,000	05/16/2022
100126576		LAKELAND	FL		08/30/2023	9.470	79,739		(167)				213,000	05/17/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126577		HOUSTON	TX		08/30/2023	8.560	181,609		(665)				224,000	05/14/2022
100126578		LAKE WORTH	FL		08/30/2023	9.140	177,500		(919)				370,000	05/14/2022
100126579		MORRILL	ME		08/30/2023	10.010	139,640		(763)				226,000	05/24/2022
100126581		BALTIMORE	MD		08/30/2023	9.800	54,432		(134)				103,000	05/16/2022
100126582		SAN MARCOS	TX		08/30/2023	12.100	71,514		(443)				268,000	05/16/2022
100126583		COMPTON	CA		08/30/2023	8.840	40,406		(99)				480,000	04/09/2023
100126584		CLINTON	ME		08/30/2023	9.400	40,698		(140)				68,000	04/08/2023
100126585		GREENWELL SPRIN	LA		08/30/2023	7.000	16,895		14				231,000	04/08/2023
100126586		WINDHAM	ME		08/30/2023	3.500	110,012		913				290,000	05/19/2022
100126587		CONLEY	GA		08/30/2023	4.750	87,979		734				137,000	05/16/2022
100126588		RIVERDALE	GA		08/30/2023	5.500	94,530		489				135,000	05/14/2022
100126589		COLLEGE PARK	GA		08/30/2023	6.750	93,096		281				165,000	05/14/2022
100126591		DOUGLASVILLE	GA		08/30/2023	6.000	170,343		948				390,000	05/16/2022
100126592		FULLERTON	CA		08/30/2023	5.500	414,535		2,556				1,539,946	05/16/2022
100126593		BELLEVILLE	IL		08/30/2023	6.000	42,881		587				60,000	05/16/2022
100126594		SPEEDWELL	TN		08/30/2023	2.000	13,643		348				186,000	04/11/2023
100126595		RALEIGH	NC		08/30/2023	10.980	60,212		(557)				320,000	05/16/2022
100126596		TUCSON	AZ		08/30/2023	6.000	101,110		36,373				1,149,000	05/24/2022
100126597		MONTGOMERY	AL		08/30/2023	7.500	78,812		38				128,000	05/16/2022
100126598		SOPHIA	NC		08/30/2023	9.900	34,583		(326)				180,000	04/08/2023
100126599		HOUSTON	TX		08/30/2023	7.000	15,728		687				230,000	04/07/2023
100126600		RIVERSIDE	CA		08/30/2023	10.625	39,347		65				470,000	04/08/2023
100126601		BILLINGS	MO		08/30/2023	5.690	84,216		564				317,000	05/16/2022
100126602		OTTAWA	KS		08/30/2023	7.000	1,890		124				84,000	04/08/2023
100126603		HEBRON	CT		08/30/2023	5.000	152,248		623				340,000	05/14/2022
100126604		MERILLVILLE	IN		08/30/2023	9.883	52,818		(181)				218,000	05/15/2022
100126605		TOLEDO	OH		08/30/2023	7.150	54,874		558				72,000	05/14/2022
100126606		ORMOND BEACH	FL		08/30/2023	7.908	20,207		118				252,000	04/10/2023
100126607		SEBRING	FL		08/30/2023	7.588	18,436		75				177,000	04/07/2023
100126608		AUGUSTA	GA		08/30/2023	11.994	20,240		(227)				80,000	04/09/2023
100126609		DES MOINES	IA		08/30/2023	8.330	7,506		211				122,000	04/11/2023
100126611		CHICAGO	IL		08/30/2023	9.560	49,600		(183)				49,000	05/16/2022
100126612		CHICAGO	IL		08/30/2023	9.750	53,021		(710)				179,000	05/16/2022
100126613		RAYVILLE	LA		08/30/2023	5.990	3,845		197				144,000	04/07/2023
100126614		BALTIMORE	MD		08/30/2023	10.130	50,056		(292)				54,000	05/14/2022
100126615		DETROIT	MI		08/30/2023	9.480	44,098		(43)				36,000	09/21/2022
100126616		DETROIT	MI		08/30/2023	7.500	73,330		641				75,000	05/24/2022
100126617		GRAND RAPIDS	MI		08/30/2023	6.480	49,734		334				200,000	05/15/2022
100126618		MOUNT MORRIS	MI		08/30/2023	7.500	10,964		24				55,000	04/10/2023
100126619		THOMPSONVIL	MI		08/30/2023	8.795	6,748		49				170,000	06/24/2022
100126620		SAINT LOUIS	MO		08/30/2023	10.460	38,509		89				40,000	04/07/2023
100126621		MIDDLETOWN	NY		08/30/2023	7.634	44,878		817				340,000	05/14/2022
100126622		ROCHESTER	NY		08/30/2023	4.922	41,877		369				145,000	05/16/2022
100126623		ROCHESTER	NY		08/30/2023	13.241	32,716		(508)				97,000	04/07/2023
100126624		BRUNSWICK	OH		08/30/2023	8.050	53,034		168				185,000	05/16/2022
100126625		HUBER HEIGHTS	OH		08/30/2023	8.330	50,131		68				132,000	05/15/2022
100126626		YOUNGSTOWN	OH		08/30/2023	10.834	6,084		(11)				58,000	04/09/2023
100126627		TULSA	OK		08/30/2023	6.280	10,893		261				158,000	04/10/2023
100126628		SCRANTON	PA		08/30/2023	8.643	36,943		145				136,000	04/08/2023
100126629		VERONA	PA		08/30/2023	10.250	17,665		(68)				100,000	04/09/2023
100126630		WEST CHESTER	PA		08/30/2023	5.480	111,455		1,099				390,000	05/15/2022
100126631		ST MATTHEWS	SC		08/30/2023	4.170	11,712		85				69,000	09/20/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126632		WILLIAMSTON	SC		08/30/2023	10.270	9,254		(65)				136,000	04/10/2023
100126633		MADISON	TN		08/30/2023	11.750	81,243		(29)				283,000	05/16/2022
100126635		N CHESTERFLD	VA		08/30/2023	6.940	17,323		421				255,000	04/09/2023
100126636		RICHMOND	VA		08/30/2023	9.250	6,366		(261)				215,000	04/07/2023
100126638		GARY	IN		08/30/2023	10.545	13,623		(109)				37,993	04/07/2023
100126639		FRANKLIN	AL		08/30/2023	9.750	24,129		122				75,000	04/12/2023
100126641		DAYTON	OH		08/30/2023	12.570	21,134		(162)				104,000	04/08/2023
100126642		ST LOUIS	MO		08/30/2023	7.000	24,573		151				95,000	04/07/2023
100126643		HARTFORD	CT		08/30/2023	11.080	25,189		365				230,000	04/07/2023
100126644		BYRON	GA		08/30/2023	7.000	71,403		73				128,000	05/19/2022
100126645		CHICAGO	IL		08/30/2023	7.000	5,826		5				260,000	04/07/2023
100126646		HILLSBORO	KY		08/30/2023	7.000	36,684		82				90,000	04/11/2023
100126647		HAMMOND	LA		08/30/2023	7.940	55,260		174				160,000	05/21/2022
100126648		NEWARK	OH		08/30/2023	6.750	73,950		281				171,900	05/17/2022
100126649		PUEBLO	CO		08/30/2023	7.250	31,657		235				150,000	04/07/2023
100126650		CLEVELAND	OH		08/30/2023	12.350	4,982		753				31,000	04/08/2023
100126651		POWDER SPRINGS	GA		08/30/2023	4.625	85,327		525				285,000	05/16/2022
100126653		GREENVILLE	SC		08/30/2023	9.880	32,929		(165)				204,000	04/08/2023
100126654		CHICAGO	IL		08/30/2023	7.000	57,956		158				197,000	05/16/2022
100126655		MEMPHIS	TN		08/30/2023	7.000	9,961		187				78,000	04/07/2023
100126656		ROCKY MOUNT	NC		08/30/2023	11.390	22,797		(269)				40,900	04/08/2023
100126658		BRADENTON	FL		08/30/2023	5.000	51,233		696				320,000	05/16/2022
100126659		DOVER	NH		08/30/2023	4.000	171,640		1,152				420,000	05/15/2022
100126660		MOUNTAIN VIEW	CA		08/30/2023	4.250	154,069		3,108				2,500,000	05/15/2022
100126662		RANCHO CUCAMONGA	CA		08/30/2023	3.750	337,528		4,331				675,000	05/15/2022
100126663		COATESVILLE	PA		08/30/2023	6.000	92,276		226				195,000	05/15/2022
100126664		ELLENWOOD	GA		08/30/2023	7.000	87,582		300				299,000	05/16/2022
100126665		PHILADELPHIA	PA		08/30/2023	4.500	94,240		770				174,000	05/14/2022
100126666		CHICAGO	IL		08/30/2023	12.760	49,630		(221)				250,000	05/15/2022
100126667		MADISON	OH		08/30/2023	4.280	43,951		527				266,000	05/16/2022
100126668		MIAMI BEACH	FL		08/30/2023	7.375	80,307		208				200,000	05/16/2022
100126669		BELLINGTON	WV		08/30/2023	9.090	33,593		137				50,000	08/11/2022
100126670		PISCATWAY	NJ		08/30/2023	3.375	121,180		1,512				340,000	08/01/2022
100126671		SHREVEPORT	LA		08/30/2023	4.910	35,829		175				64,000	04/07/2023
100126672		IRVINGTON	NJ		08/30/2023	8.005	52,144		15				315,000	05/14/2022
100126673		PHOENIX	AZ		08/30/2023	6.500	109,189		152				320,000	05/16/2022
100126674		SPARTANBURG	SC		08/30/2023	7.120	593		109				130,000	04/07/2023
100126675		ST CHARLES	IL		08/30/2023	5.750	62,751		1,038				280,000	05/14/2022
100126676		MORTON GROVE	IL		08/30/2023	5.375	187,189		577				355,000	05/16/2022
100126677		ALFORD	FL		08/30/2023	7.750	23,854		44				119,000	04/10/2023
100126678		STOCKTON	CA		08/30/2023	6.500	300,480		376				570,000	05/16/2022
100126679		GALLOWAY	NJ		08/30/2023	6.000	95,230		214				165,000	05/16/2022
100126680		TWO RIVERS	WI		08/30/2023	8.750	71,466		(147)				117,000	08/30/2023
100126681		BRISTOL	FL		08/30/2023	9.250	29,432		(142)				68,680	04/11/2023
100126682		KOKOMO	IN		08/30/2023	7.000	30,623		348				65,000	04/09/2023
100126683		ROYAL PALM BEACH	FL		08/30/2023	6.000	57,455		209				485,000	05/15/2022
100126684		BOYTON BEACH	FL		08/30/2023	5.750	75,462		568				240,000	05/14/2022
100126685		DELRAY BEACH	FL		08/30/2023	7.375	71,981		213				360,000	05/16/2022
100126686		PHILAELPHIA	PA		08/30/2023	10.050	10,272		(132)				109,000	04/07/2023
100126687		GADSDEN	SC		08/30/2023	8.840	37,073		76				153,000	04/07/2023
100126688		PATTERSON	NY		08/30/2023	8.150	218,489		136				283,000	05/16/2022
100126689		Forsyth	GA		08/30/2023	6.000	66,287		422				95,000	04/10/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126690		PHILADELPHIA	PA		08/30/2023	6.375	3,205		179				161,000	04/07/2023
100126691		HARTSDALE	NY		08/30/2023	5.000	225,065		1,928				670,000	05/16/2022
100126692		FORTWORTH	TX		08/30/2023	7.500	8,992		95				156,000	04/11/2023
100126693		SOUTHPORT	FL		08/30/2023	11.075	48,514		(144)				148,000	04/10/2023
100126694		CATLETTSBURG	KY		08/30/2023	7.800	56,051		109				85,000	05/18/2022
100126695		MOLINO	FL		08/30/2023	7.500	69,518		17				206,000	05/18/2022
100126696		HUTCHINSON	KS		08/30/2023	6.750	81,394		83				148,000	05/16/2022
100126697		WOODSTOCK	GA		08/30/2023	9.990	31,250		361				385,000	04/10/2023
100126699		CHICAGO HEIGHTS	IL		08/30/2023	4.875	139,879		874				268,000	05/16/2022
100126700		YUKON	OK		08/30/2023	6.990	69,049		169				190,000	05/14/2022
100126701		BIRMINGHAM	AL		08/30/2023	6.250	18,945		748				85,000	04/07/2023
100126702		SCHERERVILLE	IN		08/30/2023	5.125	227,867		890				405,000	05/16/2022
100126703		OPA LOCKA	FL		08/30/2023	4.750	85,223		2,056				412,000	05/15/2022
100126704		SPENCERPORT	NY		08/30/2023	8.990	58,613		(172)				165,000	05/16/2022
100126705		WEST PALM BEACH	FL		08/30/2023	6.625	125,267		620				430,000	05/16/2022
100126706		SILVER SPRINGS	NV		08/30/2023	9.750	24,220		(150)				197,000	04/09/2023
100126708		RIVERDALE	GA		08/30/2023	7.500	95,213		32				115,000	05/14/2022
100126709		JACKSONVILLE	FL		08/30/2023	10.150	193,512		(457)				235,000	05/14/2022
100126710		NORTH FORT MYERS	FL		08/30/2023	6.375	47,861		138				130,000	05/16/2022
100126711		JEROME	ID		08/30/2023	12.498	2,126		129				179,000	04/12/2023
100126712		OAK CREEK	WI		08/30/2023	6.000	267,124		3,857				435,000	05/14/2022
100126715		WINTER HAVEN	FL		08/30/2023	9.540	128,291		(107)				303,000	05/16/2022
100126716		PILOT MTN	NC		08/30/2023	8.740	30,108		46				88,000	04/10/2023
100126717		LAWNSIDE	NJ		08/30/2023	9.780	92,671		(341)				205,000	05/16/2022
100126718		BALTIMORE	MD		08/30/2023	7.285	133,118		11				140,000	05/15/2022
100126719		CHESTER	PA		08/30/2023	8.190	218,014		23				250,000	05/15/2022
100126720		ROSEVILLE	MI		08/30/2023	8.000	31,886		4				148,000	04/07/2023
100126721		VALE	NC		08/30/2023	4.500	64,846		487				486,305	05/19/2022
100126722		BOWIE	MD		08/30/2023	5.000	217,780		807				425,000	05/14/2022
100126723		APOPKA	FL		08/30/2023	10.390	3,640		(38)				215,000	04/07/2023
100126724		STEWARTSTOWN	PA		08/30/2023	6.375	182,176		524				395,000	05/16/2022
100126725		OLD TOWN	FL		08/30/2023	6.000	36,294		820				74,900	04/09/2023
100126726		FRANKLIN	OH		08/30/2023	5.700	67,228		488				198,000	05/15/2022
100126727		TEMPLE	GA		08/30/2023	6.125	102,526		159				349,900	05/16/2022
100126728		PALM BAY	FL		08/30/2023	5.000	91,760		567				340,000	05/16/2022
100126729		HARRISBURG	PA		08/30/2023	5.390	58,262		1,333				215,000	05/15/2022
100126732		WESTMORELAND	TN		08/30/2023	7.500	76,409		18				269,900	05/19/2022
100126733		UNION CITY	PA		08/30/2023	6.000	14,793		158				60,000	04/10/2023
100126734		BELLFLOWER	CA		08/30/2023	6.990	83,474		232				550,000	05/15/2022
100126735		MC CORMICK	SC		08/30/2023	6.000	11,811		434				126,500	04/10/2023
100126736		PHILADELPHIA	PA		08/30/2023	6.280	73,973		284				175,000	05/15/2022
100126737		DALLAS	GA		08/30/2023	6.000	58,089		764				289,000	05/16/2022
100126738		SPOKANE	WA		08/30/2023	4.000	204,167		2,457				710,000	05/16/2022
100126739		MELFA	VA		08/30/2023	5.750	132,445		320				365,000	05/16/2022
100126740		SAINT STEPHEN	SC		08/30/2023	5.000	47,006		480				260,000	05/16/2022
100126741		LAWRENCEVILLE	GA		08/30/2023	5.880	76,505		838				330,000	05/16/2022
100126742		VICTORIA	TX		08/30/2023	4.125	49,547		329				338,000	05/16/2022
100126743		BONNERS FERRY	ID		08/30/2023	5.625	124,907		752				545,000	05/16/2022
100126744		GUILFORD	CT		08/30/2023	3.375	61,466		1,483				385,000	05/14/2022
100126745		PORT HURON	MI		08/30/2023	8.345	34,422		219				110,000	04/07/2023
100126746		FREDERICKSBRG	VA		08/30/2023	6.330	34,866		217				225,000	04/07/2023
100126747		FILLMORE	NY		08/30/2023	7.230	51,131		668				69,000	05/14/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126750		STONE MOUNTAIN	GA		08/30/2023	7.550	100,723		64				124,000	08/30/2023
100126752		FULLERTON	CA		08/30/2023	2.625	310,760		4,951				590,000	08/30/2023
100126753		HUNTINGTON	IN		08/30/2023	6.750	55,767		263				97,000	08/30/2023
100126754		UPPER DARBY	PA		08/30/2023	8.990	59,895		(24)				92,000	08/30/2023
100126755		MUNHALL	PA		08/30/2023	9.990	53,929		(189)				75,000	08/30/2023
100126757		HESPERIA	CA		08/30/2023	4.750	179,366		1,500				310,000	08/30/2023
100126758		BELLEVILLE	MI		08/30/2023	4.780	61,768		977				140,000	08/30/2023
100126759		BELLE CENTER	OH		08/30/2023	8.210	96,117		17				150,000	08/30/2023
100126760		TOLEDO	OH		08/30/2023	4.500	73,147		561				145,000	08/30/2023
100126761		INDIANAPOLIS	IN		08/30/2023	7.560	43,726		96				75,000	08/30/2023
100126762		MERRILLVILLE	IN		08/30/2023	4.750	124,454		651				182,500	08/30/2023
100126763		MILWAUKEE	WI		08/30/2023	5.250	73,322		920				152,000	08/30/2023
100126765		WELDON	NC		08/30/2023	5.000	33,147		598				80,000	08/30/2023
100126766		EDWARDSVILLE	IL		08/30/2023	11.250	27,886		(342)				51,000	08/30/2023
100126767		SELMA	AL		08/30/2023	15.190	38,374		(322)				70,000	08/30/2023
100126768		STREETSBORO	OH		08/30/2023	5.250	140,612		1,724				255,000	08/30/2023
100126769		LAWRENCEVILLE	GA		08/30/2023	5.250	82,400		897				164,000	08/30/2023
100126770		PORT ORANGE	FL		08/30/2023	5.250	16,536		432				195,000	08/30/2023
100126771		MARRERO	LA		08/30/2023	7.834	56,811		269				120,000	08/30/2023
100126772		FRANKLIN	OH		08/30/2023	5.125	64,728		502				121,000	08/30/2023
100126774		DESOTO	TX		08/30/2023	9.750	61,576		374				78,000	08/30/2023
100126775		EL PASO	TX		08/30/2023	7.250	30,886		72				63,500	08/30/2023
100126776		PALMDALE	CA		08/30/2023	5.990	159,238		1,044				310,000	08/30/2023
100126779		ATHOL	MA		08/30/2023	4.500	61,070		384				106,000	08/30/2023
100126780		CHESTER	IL		08/30/2023	7.475	47,232		175				83,000	08/30/2023
100126782		NEW ORLEANS	LA		08/30/2023	4.000	86,286		1,270				129,000	08/30/2023
100126783		CARLSBAD	CA		08/30/2023	4.000	958,155		9,433				1,200,000	08/30/2023
100126784		MIAMI	FL		08/30/2023	6.375	157,658		1,306				150,000	08/30/2023
100126785		PORT ANGELES	WA		08/30/2023	4.775	119,121		1,626				210,000	08/30/2023
100126786		TUCSON	AZ		08/30/2023	5.350	500,698		1,852				600,000	08/30/2023
100126787		LIGONIER	IN		08/30/2023	7.250	44,984		92				33,000	08/30/2023
100126788		ORLANDO	FL		08/30/2023	4.125	298,493		3,143				605,000	05/16/2022
100126789		MIDDLETOWN	RI		08/30/2023	8.290	19,863		72				320,000	04/08/2023
100126790		Gardnerville	NV		08/30/2023	8.375	17,327		(2)				467,850	04/07/2023
100126791		CHERAW	SC		08/30/2023	11.000	16,573		(223)				138,000	04/10/2023
100126794		VIRGINIA BEACH	VA		08/30/2023	5.375	163,300		468				396,000	05/13/2022
100126795		INMAN	SC		08/30/2023	9.504	42,388		352				138,000	05/16/2022
100126796		HADDON TOWN	NJ		08/30/2023	4.250	151,900		1,124				265,000	05/15/2022
100126797		BLOOMING PRAIRIE	MN		08/30/2023	4.000	63,692		590				159,000	05/16/2022
100126798		SARATOGA SPGS	NY		08/30/2023	3.000	67,468		929				315,000	05/16/2022
100126799		MENTOR ON THE LAKE	OH		08/30/2023	3.500	63,003		697				180,000	05/14/2022
100126800		SANFORD	FL		08/30/2023	1.000	104,579		1,501				216,000	05/16/2022
100126801		TRACY	CA		08/30/2023	2.000	249,814		3,920				700,000	05/16/2022
100126802		PROVINCETOWN	MA		08/30/2023	2.000	125,550		2,615				485,000	05/23/2022
100126804		LAUREL	MD		08/30/2023	2.000	292,960		6,382				740,000	05/16/2022
100126805		Blue Island	IL		08/30/2023	5.250	59,277		373				141,000	05/14/2022
100126806		CHICAGO	IL		08/30/2023	3.370	71,333		1,256				380,000	05/16/2022
100126807		TAMPA	FL		08/30/2023	3.500	80,858		931				218,000	05/16/2022
100126808		KENNEBUNK	ME		08/30/2023	2.000	152,478		2,175				447,000	05/19/2022
100126809		BARTLESVILLE	OK		08/30/2023	8.000	19,200		10				187,000	04/10/2023
100126810		POMONA	CA		08/30/2023	4.000	157,352		1,308				570,000	05/15/2022
100126811		BANGOR	ME		08/30/2023	2.000	69,237		1,172				162,500	05/14/2022

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100126812		SAINT MARYS	WV		08/30/2023	8.000	3,434		(3)				139,900	07/01/2021
100126813		PARKVILLE	MD		08/30/2023	4.625	17,189		200				185,000	04/07/2023
100126814		NEWARK	NJ		08/30/2023	2.500	85,436		1,799				360,000	05/14/2022
100126815		SAN DIEGO	CA		08/30/2023	2.000	255,704		3,940				1,025,000	05/16/2022
100126816		BREWERTON	NY		08/30/2023	1.250	46,522		1,321				179,900	05/15/2022
100126817		LEWISVILLE	NC		08/30/2023	7.875	117,775		42				348,000	05/14/2022
100126818		DAPHNE	AL		08/30/2023	3.130	97,171		762				295,000	05/24/2022
100126819		EVANSTON	IL		08/30/2023	3.000	31,059		1,252				330,000	05/15/2022
100126822		LAS VEGAS	NV		08/30/2023	3.750	155,737		1,761				405,000	05/16/2022
100126823		MIAMI	FL		08/30/2023	2.483	84,270		1,952				335,000	05/14/2022
100126825		WESTLAND	MI		08/30/2023	1.000	9,518		518				145,000	04/08/2023
100126826		HARRISVILLE	NY		08/30/2023	5.000	16,860		139				100,000	04/11/2023
100126828		BIRMINGHAM	AL		08/30/2023	5.000	32,986		703				74,500	04/07/2023
100126829		JUPITER	FL		08/30/2023	2.500	86,654		734				463,000	05/16/2022
100126830		CHICAGO	IL		08/30/2023	6.600	85,821		572				310,000	05/14/2022
100126831		COLUMBUS	OH		08/30/2023	2.000	28,326		737				242,000	05/16/2022
100126833		BOCA RATON	FL		08/30/2023	3.750	117,687		985				455,000	05/16/2022
100126834		CLEARWATER	FL		08/30/2023	2.400	253,587		3,806				475,000	05/17/2022
100126835		TOPEKA	KS		08/30/2023	4.375	4,100		696				85,000	04/08/2023
100126836		BASTROP	LA		08/30/2023	8.000	1,797		57				59,000	04/07/2023
100126838		PITTSTON	PA		08/30/2023	7.000	88,885		103				109,900	05/16/2022
100126839		NEW FAIRFIELD	CT		08/30/2023	4.375	213,290		2,283				465,000	05/16/2022
100126840		BALTIMORE	MD		08/30/2023	4.000	47,730		647				90,000	05/16/2022
100126842		DUBLIN	OH		08/30/2023	7.500	150,204		94				255,000	03/21/2022
100126843		WILMINGTON	DE		08/30/2023	4.000	73,189		1,182				195,000	05/18/2022
100126844		PACIFIC	MO		08/30/2023	7.500	42,309		9				155,000	04/07/2023
100126845		FREEDOM	IN		08/30/2023	5.000	49,878		438				155,000	05/17/2022
100126847		LAMONT	CA		08/30/2023	11.092	57,225		(117)				137,000	05/16/2022
100126848		LAWRENCEVILLE	GA		08/30/2023	6.625	70,562		255				300,000	05/16/2022
100126849		ECORSE	MI		08/30/2023	8.875	7,652		(50)				65,000	04/08/2023
100126850		CORDOVA	SC		08/30/2023	5.000	26,256		389				125,000	04/10/2023
100126851		TOLEDO	OH		08/30/2023	7.500	4,754		14				11,000	04/07/2023
100126852		PHOENIX	AZ		08/30/2023	5.000	20,799		539				305,000	04/07/2023
100126853		KIMBALL	MI		08/30/2023	5.000	86,520		508				129,000	05/16/2022
100126854		SELDEN	NY		08/30/2023	7.850	343,427		23				400,000	05/13/2022
100126855		LOVINGSTON	VA		08/30/2023	7.190	29,581		296				200,000	04/10/2023
100126856		PLEASANTVILLE	NJ		08/30/2023	6.000	59,656		344				160,000	05/14/2022
100126857		RUSSELLVILLE	AR		08/30/2023	9.000	8,699		298				125,000	04/06/2023
100126858		PHOENIX	AZ		08/30/2023	4.500	15,867		127				320,000	04/08/2023
100126861		PHILADELPHIA	PA		08/30/2023	4.500	74,712		936				184,000	05/14/2022
100126862		MERRICK	NY		08/30/2023	2.500	99,714		2,071				665,000	02/24/2022
100126863		APOPKA	FL		08/30/2023	7.280	35,359		50				210,000	04/08/2023
100126864		BEAVERTON	OR		08/30/2023	2.500	280,991		4,998				482,000	05/16/2022
100126865		FREDERICKSBURG	VA		08/30/2023	4.000	164,149		1,564				410,000	05/16/2022
100126867		CHICAGO	IL		08/30/2023	6.700	98,463		199				190,000	05/17/2022
100126868		SICKLERVILLE	NJ		08/30/2023	5.000	100,394		530				220,000	05/16/2022
100126870		NEWMAN	CA		08/30/2023	4.999	71,493		389				378,000	05/13/2022
100126871		HILLSBORO	OH		08/30/2023	8.750	46,588		151				145,000	01/20/2022
100126872		BELTON	SC		08/30/2023	5.004	6,785		395				152,000	04/10/2023
100126873		PADUCAH	KY		08/30/2023	7.022	489		76				80,000	04/07/2023
100126874		TAMPA	FL		08/30/2023	4.000	160,842		1,294				445,000	05/16/2022
100126876		HIALEAH	FL		08/30/2023	4.625	80,242		618				186,000	05/14/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126877		MIAMI	FL		08/30/2023	4.625	111,722		611				300,000	05/15/2022
100126878		HIALEAH	FL		08/30/2023	4.000	229,256		2,019				505,000	05/14/2022
100126879		MIAMI	FL		08/30/2023	4.375	108,646		863				210,000	05/14/2022
100126880		MIAMI	FL		08/30/2023	4.250	181,751		1,068				400,000	05/15/2022
100126881		MIAMI	FL		08/30/2023	3.500	158,355		1,990				330,000	05/15/2022
100126882		MIAMI	FL		08/30/2023	3.625	119,465		1,137				356,000	05/14/2022
100126883		MIAMI	FL		08/30/2023	3.875	187,681		1,463				504,000	05/16/2022
100126885		SOUTH BEND	IN		08/30/2023	6.990	20,617		160				123,000	04/07/2023
100126886		HUBBARD	OH		08/30/2023	7.880	67,124		110				87,000	05/15/2022
100126887		LENOIR	NC		08/30/2023	7.840	61,567		71				56,000	05/21/2022
100126888		PALM BAY	FL		08/30/2023	7.375	204,074		172				421,000	05/16/2022
100126889		ANDERSON	IN		08/30/2023	12.750	79,406		(528)				80,000	05/15/2022
100126890		JAMAICA	NY		08/30/2023	5.500	440,650		3,395				775,000	05/16/2022
100126892		KNOXVILLE	TN		08/30/2023	11.500	22,596		(271)				225,000	04/07/2023
100126893		NATIONAL PARK	NJ		08/30/2023	6.500	148,596		280				185,000	05/16/2022
100126894		LAFAYETTE	LA		08/30/2023	4.125	9,206		219				141,000	04/10/2023
100126895		EAST SAINT LOUIS	IL		08/30/2023	8.000	61,113		783				45,000	05/16/2022
100126896		WILMINGTON	NC		08/30/2023	5.000	1,893		1,102				183,000	04/09/2023
100126897		BELLMAWR	NJ		08/30/2023	5.500	173,519		1,683				240,000	05/15/2022
100126898		HOUSTON	TX		08/30/2023	10.900	205,098		(11)				435,000	05/16/2022
100126899		FAYETTEVILLE	NC		08/30/2023	6.250	15,311		134				123,000	04/07/2023
100126901		Chipley	FL		08/30/2023	7.750	73,793		138				361,000	02/06/2021
100126902		RUSHSYLVANIA VILLAGE	OH		08/30/2023	10.500	18,966		(300)				55,400	04/11/2023
100126903		HIALEAH	FL		08/30/2023	8.985	9,575		(18)				170,000	04/07/2023
100126904		CAHOKIA	IL		08/30/2023	7.500	24,621		201				68,000	04/09/2023
100126905		ROCHESTER	NY		08/30/2023	6.000	20,092		87				50,000	04/08/2023
100126906		MAYODAN	NC		08/30/2023	10.750	38,623		(170)				86,303	04/09/2023
100126907		POUGHKEEPSIE	NY		08/30/2023	5.990	104,729		1,143				250,000	09/02/2022
100126908		MABLETON	GA		08/30/2023	3.375	42,623		484				209,000	05/16/2022
100126910		MORRISTON	FL		08/30/2023	4.900	38,565		322				105,000	05/16/2022
100126911		ST CLAIR SHORES	MI		08/30/2023	9.327	106,054		(169)				154,000	05/14/2022
100126912		JACKSON	OH		08/30/2023	5.250	27,291		626				81,000	03/23/2022
100126913		OLD FORGE	PA		08/30/2023	7.875	76,407		122				135,900	05/16/2022
100126914		ALBERTSON	NY		08/30/2023	4.990	403,193		4,626				727,000	05/15/2022
100126915		CHESTER	MD		08/30/2023	8.000	310,950		191				412,000	05/14/2022
100126916		BAKER	LA		08/30/2023	8.000	48,619		25				90,000	05/15/2022
100126917		CORAM	NY		08/30/2023	6.230	266,737		4,024				459,000	05/13/2022
100126918		CONROE	TX		08/30/2023	8.000	140,247		6				238,000	05/15/2022
100126919		CHARLOTTE	NC		08/30/2023	3.500	113,296		1,163				460,000	05/16/2022
100126920		SAN DIEGO	CA		08/30/2023	2.000	337,282		6,032				1,165,000	05/16/2022
100126922		TAMPA	FL		08/30/2023	6.250	134,732		462				298,000	05/16/2022
100126923		CHICAGO	IL		08/30/2023	1.000	87,117		3,849				210,000	05/15/2022
100126924		VALLEJO	CA		08/30/2023	5.120	266,257		3,315				830,000	05/18/2022
100126925		SANTA CRUZ	CA		08/30/2023	3.560	300,718		1,088				1,199,000	05/16/2022
100126926		PADUCAH	KY		08/30/2023	7.915	76,030		66				115,000	03/07/2022
100126927		LEBANON	IN		08/30/2023	11.260	78,754		459				395,000	03/22/2022
100126928		SAN FRANCISCO	CA		08/30/2023	2.375	710,117		13,619				1,933,000	03/09/2022
100126929		MONMOUTH BEACH	NJ		08/30/2023	2.000	566,389		5,707				1,150,000	05/15/2022
100126930		HARPER WOODS	MI		08/30/2023	4.125	42,900		399				158,000	05/14/2022
100126931		DELRAY BEACH	FL		08/30/2023	8.520	1,156		146				245,146	04/10/2023
100126932		ERIE	PA		08/30/2023	5.170	68,357		548				99,000	05/15/2022
100126933		ONTARIO	CA		08/30/2023	4.750	169,889		1,054				522,000	05/16/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126934		PALM HARBOR	FL		08/30/2023	3.500	96,399		1,736				475,000	05/16/2022
100126935		HEMET	CA		08/30/2023	4.750	183,451		1,054				445,000	05/16/2022
100126936		MIAMI	FL		08/30/2023	4.000	18,204		828				580,000	04/08/2023
100126937		HADLEY	PA		08/30/2023	8.230	44,239		675				78,000	02/14/2022
100126938		CHAMPLAIN	NY		08/30/2023	8.942	41,828		272				165,000	05/17/2022
100126939		LIVERPOOL	NY		08/30/2023	7.730	67,281		465				126,000	05/15/2022
100126940		PHILADELPHIA	PA		08/30/2023	7.000	16,728		155				90,000	04/09/2023
100126941		MERKEL	TX		08/30/2023	6.500	46,498		598				112,000	05/17/2022
100126942		EAST SAINT LOUIS	IL		08/30/2023	8.260	85,750		(265)				41,000	05/16/2022
100126943		BELLMAWR	NJ		08/30/2023	9.345	100,672		(298)				200,000	05/16/2022
100126946		MONROE	MI		08/30/2023	4.750	113,416		1,053				191,000	05/15/2022
100126947		SCHENECTADY	NY		08/30/2023	8.900	177,473		(440)				237,500	05/16/2022
100126948		CHICAGO	IL		08/30/2023	6.750	7,045		208				320,000	04/07/2023
100126949		CINTI	OH		08/30/2023	10.534	22,172		806				190,000	04/08/2023
100126950		BUFORD	GA		08/30/2023	3.460	81,231		207				432,000	05/16/2022
100126952		RIVESVILLE	WV		08/30/2023	6.750	26,287		(217)				81,300	04/12/2017
100126954		MILWAUKEE	WI		08/30/2023	6.000	80,061		292				125,000	05/14/2022
100126955		PLEASANT GROV	AL		08/30/2023	7.490	158,790		124				214,700	05/17/2022
100126956		PALMYRA	VA		08/30/2023	5.000	54,149		597				223,000	05/16/2022
100126958		ATLANTA	GA		08/30/2023	8.500	116,091		(120)				195,000	05/16/2022
100126959		WAYNESVILLE	GA		08/30/2023	10.550	56,735		(185)				129,900	05/18/2022
100126961		HUNTSVILLE	AL		08/30/2023	8.990	83,888		(193)				150,000	05/16/2022
100126962		BOYNTON BEACH	FL		08/30/2023	8.590	173,778		600				250,000	05/16/2022
100126963		LAKE WALES	FL		08/30/2023	8.340	114,301		239				134,000	05/16/2022
100126964		SANDY	UT		08/30/2023	8.270	92,244		(712)				540,000	05/16/2022
100126965		SAINT LOUIS	MO		08/30/2023	7.625	46,930		26				70,000	04/07/2023
100126967		GRANVILLE	NY		08/30/2023	8.000	13,358		33				60,000	04/10/2023
100126968		SOUTH WEBSTER	OH		08/30/2023	8.000	10,407		(3)				30,000	04/10/2023
100126969		TOLEDO	OH		08/30/2023	3.875	6,757		138				25,000	04/07/2023
100126970		PHILADELPHIA	PA		08/30/2023	10.750	4,646		(175)				140,000	04/09/2023
100126972		PARKLAND	FL		08/30/2023	5.125	216,029		1,916				371,000	05/16/2022
100126974		ROCKFORD	IL		08/30/2023	5.750	2,477		(13)				50,000	04/11/2023
100126976		MILWAUKEE	WI		08/30/2023	5.000	9,877		(72)				174,900	04/07/2023
100126977		KATY	TX		08/30/2023	5.250	47,349		483				118,000	08/30/2023
100126978		WEST PALM BEACH	FL		08/30/2023	4.625	107,359		615				500,000	08/30/2023
100126979		DORCHESTER	MA		08/30/2023	5.250	154,802		523				440,000	08/30/2023
100126980		CHARLESTON	WV		08/30/2023	7.875	57,690		461				83,000	08/30/2023
100126983		CLIFTON	NJ		08/30/2023	5.000	309,129		1,534				430,000	08/30/2023
100126984		SPRINGBORO	OH		08/30/2023	8.990	117,803		(123)				138,000	08/30/2023
100126985		HAZEL CREST	IL		08/30/2023	4.500	31,757		360				82,000	08/30/2023
100126986		HARTSVILLE	SC		08/30/2023	8.500	52,144		11				79,000	08/30/2023
100126988		CLEVELAND	OH		08/30/2023	4.500	12,750		350				40,000	08/30/2023
100126989		BALTIMORE	MD		08/30/2023	4.500	72,039		426				132,000	08/30/2023
100126990		NEW ORLEANS	LA		08/30/2023	4.500	87,170		502				155,000	08/30/2023
100126991		KANSAS CITY	KS		08/30/2023	4.750	44,461		342				79,359	08/30/2023
100126992		MABLETON	GA		08/30/2023	6.125	58,221		367				148,000	08/30/2023
100126993		DALLAS	TX		08/30/2023	2.000	69,060		2,047				161,000	08/30/2023
100126994		COLUMBIA	SC		08/30/2023	4.500	29,878		260				68,000	08/30/2023
100126995		PLYMOUTH	NC		08/30/2023	4.500	18,556		40				31,000	04/10/2023
100126996		SAINT CLOUD	FL		08/30/2023	4.625	204,472		1,600				495,000	08/30/2023
100126997		KEY WEST	FL		08/30/2023	5.250	564,560		4,397				925,000	08/30/2023
100126998		WAWARSING	NY		08/30/2023	4.000	130,191		3,009				250,000	08/30/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126999		SYRACUSE	NY		08/30/2023	6.750	115,862		347				131,000	08/30/2023
100127000		LINCOLNTON	GA		08/30/2023	4.000	255,141		3,080				255,000	08/30/2023
100127001		VERNON	CT		08/30/2023	4.500	54,876		507				145,000	08/30/2023
100127002		HAZLETON	PA		08/30/2023	5.718	70,144		192				75,000	08/30/2023
100127003		LISBON	ME		08/30/2023	3.500	71,214		608				125,000	08/30/2023
100127006		SAN JOSE	CA		08/30/2023	3.760	290,063		2,584				550,000	08/30/2023
100127007		MILLVILLE	NJ		08/30/2023	8.870	105,522		(50)				125,000	08/30/2023
100127008		CLINTON	TN		08/30/2023	6.000	75,406		305				125,000	08/30/2023
100127009		ATLANTA	GA		08/30/2023	6.000	120,000		417				191,000	08/30/2023
100127010		HOUSTON	TX		08/30/2023	3.750	57,385		606				215,000	05/14/2022
100127011		ATHENS	AL		08/30/2023	3.750	74,279		660				135,000	08/30/2023
100127013		TAHUYA	WA		08/30/2023	4.500	18,960		396				115,000	08/30/2023
100127014		STUART	FL		08/30/2023	4.500	67,058		683				130,000	08/30/2023
100127015		MOUNT VERNON	NY		08/30/2023	2.000	235,895		5,559				626,000	08/30/2023
100127017		SPRINGFIELD	MA		08/30/2023	4.500	52,459		388				165,000	04/08/2023
100127018		SAN ANTONIO	TX		08/30/2023	3.375	45,141		390				135,000	04/07/2023
100127019		ALBUQUERQUE	NM		08/30/2023	4.875	65,159		261				240,000	04/07/2023
100127020		GALT	CA		08/30/2023	4.875	152,029		634				431,550	04/08/2023
100127022		MATTESON	IL		08/30/2023	9.395	12,559		105				280,000	04/08/2023
100127023		SARASOTA	FL		08/30/2023	2.250	3,578		173				435,000	04/07/2023
100127024		WOODBINE	NJ		08/30/2023	6.250	69,003		445				382,500	05/16/2022
100127025		NORTH VERNON	IN		08/30/2023	8.375	51,576		257				122,000	05/18/2022
100127026		DALLAS	TX		08/30/2023	5.000	30,275		1,237				160,012	04/07/2023
100127027		LOS LUNAS	NM		08/30/2023	7.250	44,993		199				127,000	05/13/2022
100127028		NIAGARA FALLS	NY		08/30/2023	3.000	88,370		1,381				240,000	03/22/2022
100127029		HIALEAH	FL		08/30/2023	5.000	230,354		897				390,000	08/30/2023
100127030		CHICAGO	IL		08/30/2023	5.000	91,676		4,461				225,000	05/16/2022
100127031		BUTLER	PA		08/30/2023	10.950	78,145		(3)				119,980	05/14/2022
100127033		DAYTONA BEACH	FL		08/30/2023	6.250	22,078		121				170,000	04/10/2023
100127036		PITTSBURGH	PA		08/30/2023	5.000	81,042		2,192				190,000	05/17/2022
100127037		GLEN BURNIE	MD		08/30/2023	6.500	209,867		1,073				380,000	05/15/2022
100127038		ELKRIDGE	MD		08/30/2023	5.250	173,390		1,164				385,000	05/15/2022
100127040		MILFORD	CT		08/30/2023	4.375	176,370		1,438				400,000	05/16/2022
100127041		KNOXVILLE	TN		08/30/2023	4.750	126,852		883				253,000	05/17/2022
100127042		LINCOLNVILLE	KS		08/30/2023	7.100	29,559		114				64,000	04/08/2023
100127044		MILWAUKEE	WI		08/30/2023	8.550	74,855		(90)				150,000	05/16/2022
100127045		NEWPORT	KY		08/30/2023	5.000	10,263		218				127,500	04/07/2023
100127046		PORT HURON	MI		08/30/2023	5.000	17,625		80				109,000	04/07/2023
100127047		WILLIS	TX		08/30/2023	9.250	87,855		(248)				224,300	05/16/2022
100127048		KISSIMMEE	FL		08/30/2023	6.500	8,897		189				265,000	04/08/2023
100127049		SHREVEPORT	LA		08/30/2023	7.625	13,657		40				86,000	04/08/2023
100127050		SAINT LOUIS	MO		08/30/2023	11.250	52,798		(197)				42,000	05/16/2022
100127051		CENTERLINE	MI		08/30/2023	8.625	32,580		(57)				150,000	04/07/2023
100127052		MESA	AZ		08/30/2023	7.000	21,061		145				340,000	04/07/2023
100127053		GREENVILLE	NC		08/30/2023	5.000	10,931		148				94,900	04/11/2023
100127055		AZTEC	NM		08/30/2023	6.260	36,006		(2)				200,000	04/08/2023
100127056		LEBANON JCT	KY		08/30/2023	7.875	21,930		7				110,000	04/10/2023
100127057		DETROIT	MI		08/30/2023	7.000	26,267		133				60,000	04/08/2023
100127058		ILION	NY		08/30/2023	8.040	56,017		91				135,000	05/16/2022
100127059		DUNN LORING	VA		08/30/2023	7.000	165,383		696				770,000	05/15/2022
100127060		FALLS CHURCH	VA		08/30/2023	5.500	259,797		1,233				420,000	05/16/2022
100127061		NAPA	CA		08/30/2023	7.500	471,650		141				1,210,000	05/15/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127062		BROOKLYN	NY		08/30/2023	5.125	541,968		6,347				910,000	05/13/2022
100127063		NEW CITY	NY		08/30/2023	8.375	251,644		158				690,000	05/15/2022
100127064		CINCINNATI	OH		08/30/2023	11.915	43,859		(567)				132,000	04/07/2023
100127066		TOLEDO	OH		08/30/2023	7.000	2,250		39				33,000	04/07/2023
100127067		KANSAS CITY	KS		08/30/2023	11.580	5,950		16				130,000	04/08/2023
100127068		PHILADELPHIA	PA		08/30/2023	5.000	9,969		443				80,000	04/08/2023
100127069		Port Huron	MI		08/30/2023	8.500	65,602		(106)				225,000	02/02/2021
100127070		PHILADELPHIA	PA		08/30/2023	9.490	22,349		(3)				115,000	04/08/2023
100127071		DETROIT	MI		08/30/2023	6.495	36,856		474				45,000	04/10/2023
100127072		Port Arthur	TX		08/30/2023	12.950	4,716		(143)				86,000	04/07/2023
100127073		NASHVILLE	TN		08/30/2023	7.800	142,735		(8)				352,800	05/16/2022
100127074		UPPER MARLBOR	MD		08/30/2023	4.000	181,649		2,614				362,000	05/15/2022
100127075		CLEVELAND	OH		08/30/2023	5.000	14,588		261				71,000	04/07/2023
100127076		FORT LAUDERDALE	FL		08/30/2023	3.000	577,736		9,192				1,000,000	05/14/2022
100127077		RED SPRINGS	NC		08/30/2023	15.745	11,776		(197)				46,000	04/07/2023
100127078		CAIRO	IL		08/30/2023	13.975	16,248		2				12,000	04/10/2023
100127079		GARY	IN		08/30/2023	12.005	11,935		(122)				27,283	04/07/2023
100127080		LAS VEGAS	NV		08/30/2023	5.000	16,323		2,407				380,000	05/14/2022
100127081		IMLER	PA		08/30/2023	7.990	36,444		86				135,000	10/29/2022
100127083		DOUGLAS	GA		08/30/2023	9.250	84,352		(147)				110,000	05/18/2022
100127084		JACKSONVILLE	NC		08/30/2023	7.990	818		26				165,000	04/10/2023
100127085		GREENCASTLE	IN		08/30/2023	8.800	61,452		(158)				268,000	05/16/2022
100127086		ATLANTA	GA		08/30/2023	3.625	8,215		324				150,000	04/07/2023
100127087		MEMPHIS	TN		08/30/2023	5.000	7,797		196				70,000	04/07/2023
100127089		CLEVELAND	OH		08/30/2023	8.660	13,982		68				54,000	04/07/2023
100127090		GRAYSON	GA		08/30/2023	7.000	352,293		792				635,000	05/16/2022
100127091		CAPE CORAL	FL		08/30/2023	6.875	30,371		147				198,000	04/07/2023
100127093		TULARE	CA		08/30/2023	5.000	115,933		1,099				385,000	05/16/2022
100127094		HOFFMAN ESTATES	IL		08/30/2023	4.000	192,045		1,290				510,000	05/14/2022
100127095		WINDSOR	VA		08/30/2023	9.890	249,059		(151)				335,000	05/16/2022
100127096		PRAIRIEVILLE	LA		08/30/2023	10.683	85,517		25				126,000	05/15/2022
100127097		STONEWOOD	WV		08/30/2023	10.140	62,907		(100)				64,418	11/08/2019
100127098		GARY	IN		08/30/2023	13.150	36,144		(782)				69,500	04/07/2023
100127099		EARLIMART	CA		08/30/2023	3.000	32,549		1,190				250,000	04/14/2023
100127100		RIVERSIDE	NJ		08/30/2023	4.875	89,436		641				390,000	05/16/2022
100127101		RICHMOND	VA		08/30/2023	7.000	19,399		113				198,000	04/07/2023
100127104		MILFORD	PA		08/30/2023	7.725	102,536		22				174,000	05/16/2022
100127105		GRAND RAPIDS	MI		08/30/2023	4.750	28,394		193				150,000	04/07/2023
100127106		ARLINGTON	TX		08/30/2023	9.370	78,650		(64)				383,000	05/16/2022
100127107		ORLANDO	FL		08/30/2023	9.990	1,280		10				195,000	04/07/2023
100127108		DES MOINES	IA		08/30/2023	3.370	18,252		94				160,000	04/06/2023
100127109		MIRAMAR	FL		08/30/2023	6.750	132,591		219				230,000	05/14/2022
100127110		LAUDERHILL	FL		08/30/2023	5.000	19,322		424				150,000	04/07/2023
100127111		UNION GROVE	WI		08/30/2023	10.920	8,953		(92)				229,000	04/09/2023
100127112		TAMPA	FL		08/30/2023	9.690	126,452		(216)				250,000	05/16/2022
100127113		TULSA	OK		08/30/2023	7.730	20,604		219				92,000	04/07/2023
100127115		KALAMAZOO	MI		08/30/2023	13.231	23,465		558				63,000	08/30/2023
100127116		DESMOINES	IA		08/30/2023	7.125	45,338		89				147,000	04/07/2023
100127118		LA PINE	OR		08/30/2023	6.000	65,428		253				335,000	05/19/2022
100127119		JACKSONVILLE	FL		08/30/2023	6.125	15,661		197				160,000	04/07/2023
100127120		SHARPSBURG	GA		08/30/2023	7.500	145,281		145				325,000	05/15/2022
100127121		RICHMOND	VA		08/30/2023	6.000	97,083		786				180,000	05/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127122		NEW CASTLE	DE		08/30/2023	5.000	51,302		2,981				325,000	05/16/2022
100127123		N CHARLESTON	SC		08/30/2023	5.000	57,361		519				190,000	05/14/2022
100127124		JOLIET	MT		08/30/2023	7.400	63,672		18				160,000	05/22/2022
100127125		HOCKLEY	TX		08/30/2023	6.900	24,931		238				175,000	04/09/2023
100127126		ELDRIDGE	IA		08/30/2023	5.930	19,950		557				240,000	04/11/2023
100127127		JASPER	GA		08/30/2023	5.000	39,721		564				282,000	05/15/2022
100127128		NASHVILLE	TN		08/30/2023	6.950	76,459		49				620,000	05/16/2022
100127129		INGLEWOOD	CA		08/30/2023	7.000	168,804		216				1,070,000	05/15/2022
100127130		ORLANDO	FL		08/30/2023	6.000	12,816		876				260,000	04/07/2023
100127132		SAN ANTONIO	TX		08/30/2023	6.875	39,009		71				247,000	04/08/2023
100127134		PHILIPSBURG	PA		08/30/2023	10.827	39,477		682				102,000	03/25/2022
100127135		CLEVELAND	OH		08/30/2023	8.100	20,953		(73)				35,000	04/07/2023
100127136		KAYSVILLE	UT		08/30/2023	3.250	12,030		186				795,000	04/07/2023
100127137		OKLAHOMA CITY	OK		08/30/2023	12.090	19,601		(275)				112,000	04/07/2023
100127138		GIDEON	MO		08/30/2023	10.400	28,844		(173)				59,500	04/07/2023
100127140		MEMPHIS	TN		08/30/2023	5.000	14,581		256				65,000	04/10/2023
100127141		BOLIVAR	TN		08/30/2023	8.750	37,052		76				140,000	04/11/2023
100127143		ATLANTA	GA		08/30/2023	4.750	16,716		(145)				450,000	04/10/2023
100127144		BAKERSFIELD	CA		08/30/2023	9.000	20,715		(65)				229,500	04/07/2023
100127145		MIAMI	FL		08/30/2023	11.750	15,415		(591)				530,000	04/04/2022
100127146		HARRISBURG	PA		08/30/2023	7.080	40,220		1,252				90,000	05/17/2022
100127147		ST. LOUIS	MO		08/30/2023	7.000	57,696		159				79,000	05/16/2022
100127148		SCHAUMBURG	IL		08/30/2023	4.500	180,880		2,403				300,000	05/14/2022
100127150		ELKHART	IN		08/30/2023	7.625	7,567		44				95,500	04/07/2023
100127151		PHILADELPHIA	PA		08/30/2023	7.000	22,688		116				110,000	04/08/2023
100127152		SARATOGA SPGS	NY		08/30/2023	9.000	36,956		227				122,000	04/07/2023
100127153		FAYETTEVILLE	NC		08/30/2023	10.000	69,668		(90)				145,000	05/19/2022
100127154		SOMERSET	NJ		08/30/2023	5.500	208,665		719				285,000	05/15/2022
100127155		YUKON	OK		08/30/2023	13.100	94,190		(298)				160,000	05/16/2022
100127156		PHILADELPHIA	PA		08/30/2023	10.250	8,654		(138)				92,000	04/08/2023
100127157		WEST PALM BEACH	FL		08/30/2023	7.625	25,333		98				373,000	04/07/2023
100127158		PHILADELPHIA	PA		08/30/2023	7.500	19,651		59				129,000	04/09/2023
100127159		MIAMI	FL		08/30/2023	6.000	65,643		353				295,000	05/15/2022
100127160		ROCKY FORD	GA		08/30/2023	10.590	15,758		(87)				120,000	04/12/2023
100127162		JOHNSON CITY	NY		08/30/2023	3.500	25,335		879				134,000	04/11/2023
100127163		HOPEWELL	VA		08/30/2023	9.050	78,429		(285)				149,000	05/18/2022
100127164		CLEVELAND	OH		08/30/2023	10.463	34,583		146				135,000	05/17/2022
100127165		ORLANDO	FL		08/30/2023	7.000	18,455		197				212,000	04/07/2023
100127166		BALTIMORE	MD		08/30/2023	10.000	64,767		(165)				80,000	05/16/2022
100127167		LOUISVILLE	KY		08/30/2023	10.980	58,875		(316)				71,000	05/16/2022
100127168		GARY	IN		08/30/2023	11.320	20,726		(190)				65,000	04/07/2023
100127169		ATLANTA	GA		08/30/2023	6.875	9,880		2,156				525,000	05/16/2022
100127170		MINNEAPOLIS	MN		08/30/2023	5.500	37,701		324				198,000	04/08/2023
100127171		QUEENSBURY	NY		08/30/2023	6.345	34,363		497				165,000	04/07/2023
100127172		OXNARD	CA		08/30/2023	7.335	175,232		995				795,000	05/14/2022
100127173		DELHI	CA		08/30/2023	6.870	48,518		177				375,000	05/15/2022
100127175		MIAMI	FL		08/30/2023	2.500	53,714		1,601				610,000	05/15/2022
100127176		BROOKLYN	NY		08/30/2023	5.625	290,910		3,306				1,860,000	05/16/2022
100127177		AVENTURA	FL		08/30/2023	7.250	244,909		1,094				1,850,000	05/14/2022
100127178		BRADENTON	FL		08/30/2023	6.000	183,249		987				655,000	05/15/2022
100127180		HIALEAH GARDENS	FL		08/30/2023	4.250	86,659		796				427,000	05/13/2022
100127182		SOMERVILLE	MA		08/30/2023	6.250	17,055		243				685,000	04/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127183		DORCHESTER	MA		08/30/2023	6.875	14,060		209				460,000	04/07/2023
100127184		PITTSBURGH	PA		08/30/2023	6.000	39,515		209				100,000	04/07/2023
100127186		BRONX	NY		08/30/2023	4.000	352,588		3,411				765,000	04/08/2023
100127192		WEST POINT	GA		08/30/2023	11.010	27,431		439				229,000	04/11/2023
100127193		STPETE	FL		08/30/2023	7.640	249,908		36				465,000	05/16/2022
100127194		BOLINGBROOK	IL		08/30/2023	7.715	186,140		163				315,000	05/16/2022
100127195		MILWAUKEE	WI		08/30/2023	11.500	79,417		(454)				130,000	05/14/2022
100127197		HOPE MILLS	NC		08/30/2023	8.940	38,030		(137)				145,000	04/07/2023
100127198		BALTIMORE	MD		08/30/2023	9.418	30,177		232				85,000	04/07/2023
100127200		BALTIMORE	MD		08/30/2023	9.170	56,817		(154)				45,000	05/14/2022
100127201		SAINT PETERS	MO		08/30/2023	8.250	117,212		(113)				240,000	05/13/2022
100127202		DECATUR	GA		08/30/2023	8.250	47,744		(58)				235,000	04/07/2023
100127203		ELLIJAY	GA		08/30/2023	5.004	50,022		441				205,500	05/19/2022
100127204		LAKE PARK	GA		08/30/2023	8.010	237,283		9				212,000	05/15/2022
100127205		ELLENWOOD	GA		08/30/2023	6.996	76,972		182				260,000	05/16/2022
100127206		ST LOUIS	MO		08/30/2023	9.890	42,076		(23)				130,000	04/07/2023
100127209		HICKORY	NC		08/30/2023	8.440	77,378		29				110,000	05/15/2022
100127210		MOUNT CARMEL	PA		08/30/2023	1.000	4,761		233				65,000	04/11/2023
100127211		SAINT LOUIS	MO		08/30/2023	8.700	61,156		(111)				116,000	05/16/2022
100127212		BETHEL	VT		08/30/2023	11.625	104,686		(50)				175,000	05/23/2022
100127213		LOGANVILLE	GA		08/30/2023	7.630	59,018		427				265,000	05/16/2022
100127214		CANADOHTA LAKE	PA		08/30/2023	6.375	7,293		32				50,000	04/11/2023
100127215		TRAFFORD	AL		08/30/2023	5.000	24,746		466				100,000	04/10/2023
100127216		HENDERSON	NC		08/30/2023	4.250	57,613		857				105,000	05/16/2022
100127218		WAUKEGAN	IL		08/30/2023	3.000	112,916		1,457				200,000	05/16/2022
100127219		CHICAGO	IL		08/30/2023	6.500	42,533		136				43,000	05/15/2022
100127220		SHEBOYGAN	WI		08/30/2023	5.960	25,557		11				310,000	04/07/2023
100127221		KALISPELL	MT		08/30/2023	4.125	37,599		284				250,000	05/17/2022
100127222		WATKINSVILLE	GA		08/30/2023	3.500	236,956		3,055				925,000	05/16/2022
100127223		PHILADELPHIA	PA		08/30/2023	3.500	25,322		612				80,000	05/15/2022
100127224		CINCINNATI	OH		08/30/2023	14.340	3,720		561				210,000	04/06/2023
100127225		RAYMORE	MO		08/30/2023	5.000	72,094		1,618				250,000	05/15/2022
100127226		PORT ST LUCIE	FL		08/30/2023	4.250	124,598		974				483,000	05/16/2022
100127227		BROWN DEER	WI		08/30/2023	4.500	93,521		1,447				260,000	05/16/2022
100127228		LAUDERDALE LAKES	FL		08/30/2023	4.000	78,226		712				280,000	05/16/2022
100127229		MILWAUKEE	WI		08/30/2023	3.875	37,894		432				87,000	05/14/2022
100127230		TEMPE	AZ		08/30/2023	5.875	85,121		513				499,000	05/16/2022
100127231		FAYETTEVILLE	NC		08/30/2023	4.875	179,347		881				830,000	04/07/2023
100127232		CLIFTON	NJ		08/30/2023	4.500	280,085		1,592				460,000	04/10/2023
100127233		MOORPARK	CA		08/30/2023	4.625	212,016		1,648				660,000	04/09/2023
100127234		ALEXANDRIA	VA		08/30/2023	3.125	110,982		1,508				460,000	04/09/2023
100127235		SANTA FE	NM		08/30/2023	4.250	179,717		813				735,000	04/11/2023
100127238		SAN JOSE	CA		08/30/2023	6.375	15,537		872				894,247	04/08/2023
100127239		CHELSEA	OK		08/30/2023	6.875	60,472		247				92,900	05/16/2022
100127240		MAGNOLIA	TX		08/30/2023	6.500	51,808		383				149,000	05/16/2022
100127243		BOAZ	AL		08/30/2023	10.590	35,486		(258)				66,383	08/30/2023
100127244		AXTON	VA		08/30/2023	7.500	53,188		24				75,000	05/16/2022
100127245		LAKE CHARLES	LA		08/30/2023	9.990	43,637		(223)				61,000	04/07/2023
100127247		MUSKOGEE	OK		08/30/2023	9.980	25,074		85				55,000	04/07/2023
100127248		LEWISTOWN	PA		08/30/2023	9.734	20,498		231				80,000	04/30/2023
100127249		PLEASANT GROV	AL		08/30/2023	11.600	119,509		(496)				152,000	05/18/2022
100127250		NEWTOWN	CT		08/30/2023	7.130	328,174		4,241				570,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127251		Norwich	CT		08/30/2023	6.990	140,583		321				245,000	08/03/2022
100127252		CLEARWATER	FL		08/30/2023	7.340	80,662		120				185,000	05/14/2022
100127254		NAVARRE	FL		08/30/2023	7.240	39,189		210				250,000	04/09/2023
100127255		OPA LOCKA	FL		08/30/2023	6.935	86,279		205				225,000	05/16/2022
100127256		BELMONT	NC		08/30/2023	7.950	59,791		(27)				189,000	05/14/2022
100127258		HIALEAH	FL		08/30/2023	8.510	33,888		129				162,000	04/07/2023
100127260		SAGINAW	MI		08/30/2023	8.000	10,956		52				40,000	04/07/2023
100127261		FINLEYVILLE	PA		08/30/2023	8.230	59,546		592				185,000	05/16/2022
100127262		WEST BATH	ME		08/30/2023	10.940	192,150		(737)				320,000	05/16/2022
100127263		OWATONNA	MN		08/30/2023	7.750	29,989		21				155,000	04/07/2023
100127264		PRESCOTT	AZ		08/30/2023	2.250	7,129		173				472,500	04/07/2023
100127265		BLAIR	OK		08/30/2023	8.150	57,958		(33)				120,000	05/29/2022
100127266		ALBERTVILLE	AL		08/30/2023	10.545	130,006		(611)				270,000	05/16/2022
100127267		ROCHESTER	PA		08/30/2023	6.990	36,600		153				123,670	04/07/2023
100127268		WALKER	WV		08/30/2023	4.000	53,151		674				158,482	05/12/2022
100127269		CHICAGO	IL		08/30/2023	6.850	35,516		203				83,000	04/07/2023
100127270		GADSDEN	AL		08/30/2023	6.340	23,096		238				115,000	04/10/2023
100127271		BIRMINGHAM	AL		08/30/2023	12.095	53,972		(234)				70,000	05/25/2022
100127272		HAZEL CREST	IL		08/30/2023	9.150	87,142		(99)				90,000	05/16/2022
100127273		BALDWIN	NY		08/30/2023	5.000	250,951		2,674				450,000	05/15/2022
100127274		STONE MOUNTAIN	GA		08/30/2023	5.375	36,491		687				300,000	07/08/2022
100127275		SAN ANTONIO	TX		08/30/2023	6.875	31,715		20				174,000	06/01/2022
100127276		SELMA	AL		08/30/2023	6.875	56,123		42				110,000	06/12/2022
100127277		DAVENPORT	IA		08/30/2023	6.500	48,200		96				125,000	06/03/2022
100127278		LAKEWOOD	WA		08/30/2023	6.375	58,201		69				345,000	06/02/2022
100127279		STATEN ISLAND	NY		08/30/2023	7.990	203,409		(9)				600,000	06/02/2022
100127280		CLOVERDALE	IN		08/30/2023	6.500	42,130		87				90,000	06/04/2022
100127281		SOMERSET	NJ		08/30/2023	5.750	41,339		91				570,900	06/02/2022
100127282		FORT LAUDERDALE	FL		08/30/2023	6.750	16,148		23				135,000	06/09/2022
100127283		ATCO	NJ		08/30/2023	4.625	72,377		403				129,000	06/04/2022
100127284		EAST ORANGE	NJ		08/30/2023	4.000	183,553		1,727				449,000	06/03/2022
100127285		SAINT PETERSBURG	FL		08/30/2023	4.625	158,089		976				390,000	06/10/2022
100127286		RICHMOND	VA		08/30/2023	2.875	75,980		859				345,000	06/02/2022
100127287		NEWPORT NEWS	VA		08/30/2023	2.875	56,907		832				120,000	06/03/2022
100127288		CUMMING	GA		08/30/2023	4.000	300,466		1,851				700,000	06/06/2022
100127289		BIRMINGHAM	AL		08/30/2023	2.375	134,182		1,740				330,000	06/03/2022
100127290		LONG BRANCH	NJ		08/30/2023	6.500	104,125		653				400,000	06/03/2022
100127291		LAROSE	LA		08/30/2023	5.000	7,020		384				270,000	06/06/2022
100127292		SANTA MARIA	CA		08/30/2023	4.000	230,932		2,207				625,000	06/09/2022
100127293		VIRGINIA BEACH	VA		08/30/2023	3.375	104,678		1,054				353,000	06/02/2022
100127294		HARVEY	LA		08/30/2023	5.585	30,614		79				200,000	06/02/2022
100127295		LAWRENCEBURG	KY		08/30/2023	2.875	100,641		1,189				250,000	06/10/2022
100127296		STOCKTON	CA		08/30/2023	2.875	49,599		863				280,000	06/04/2022
100127297		BROAD BROOK	CT		08/30/2023	2.875	105,361		1,670				299,000	06/02/2022
100127298		FALLS CHURCH	VA		08/30/2023	2.875	234,651		2,448				870,000	06/04/2022
100127299		EAST HARTFORD	CT		08/30/2023	2.875	71,975		881				230,000	06/04/2022
100127301		TYLER	TX		08/30/2023	3.875	164,960		1,619				300,000	06/04/2022
100127303		STERLING	VA		08/30/2023	6.250	55,074		102				330,000	06/09/2022
100127304		CREAM RIDGE	NJ		08/30/2023	3.625	126,556		962				585,000	06/05/2022
100127305		GOODELLS	MI		08/30/2023	6.625	114,483		434				280,000	06/04/2022
100127306		WHITING	NJ		08/30/2023	7.125	67,184		118				55,000	06/09/2022
100127307		ALTAMONTE SPRINGS	FL		08/30/2023	4.375	91,634		591				180,000	06/09/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127308		RIVERBANK	CA		08/30/2023	2.875	100,661		967				425,000	06/02/2022
100127310		HOUSTON	TX		08/30/2023	2.875	197,980		2,449				430,000	06/02/2022
100127312		WILMINGTON	DE		08/30/2023	7.125	10,147		37				289,000	06/05/2022
100127313		CONNERSVILLE	IN		08/30/2023	7.375	34,206		268				120,000	06/06/2022
100127314		TOMS RIVER	NJ		08/30/2023	6.375	28,287		193				284,000	06/03/2022
100127315		DECATUR	GA		08/30/2023	5.375	49,184		421				210,000	06/02/2022
100127317		KEARNY	NJ		08/30/2023	3.125	183,200		2,399				413,000	06/03/2022
100127318		FLORAL PARK	NY		08/30/2023	3.875	321,449		3,163				650,000	06/10/2022
100127319		HENRYVILLE	PA		08/30/2023	6.250	111,566		112				370,000	06/09/2022
100127320		DES MOINES	IA		08/30/2023	4.750	95,975		1,567				275,000	06/04/2022
100127321		LAWRENCEVILLE	GA		08/30/2023	4.125	111,247		632				365,000	06/03/2022
100127322		PHILLIPSBURG	NJ		08/30/2023	2.875	120,412		2,278				280,000	06/08/2022
100127323		MILWAUKEE	WI		08/30/2023	3.875	78,366		761				145,000	06/02/2022
100127324		ROCKY RIVER	OH		08/30/2023	2.875	154,406		1,975				475,000	06/04/2022
100127325		KAPLAN	LA		08/30/2023	5.750	159,351		331				287,000	06/02/2022
100127326		READING	PA		08/30/2023	6.750	33,587		280				100,000	06/07/2022
100127327		CLARK	NJ		08/30/2023	6.500	63,735		619				905,000	06/15/2022
100127329		HILLSBOROUGH	NH		08/30/2023	4.625	34,357		159				239,500	06/11/2022
100127330		EVANSVILLE	IN		08/30/2023	2.875	15,402		462				164,900	06/02/2022
100127331		GADSDEN	AL		08/30/2023	3.875	80,272		826				215,000	06/02/2022
100127332		ORANGE PARK	FL		08/30/2023	6.875	61,309		327				130,000	06/09/2022
100127333		VIRGINIA BEACH	VA		08/30/2023	8.000	55,022		(18)				230,000	06/08/2022
100127336		WINDSOR	CA		08/30/2023	2.875	97,297		934				1,250,000	06/02/2022
100127337		NORFOLK	VA		08/30/2023	6.729	41,362		224				220,000	06/03/2022
100127338		ARCHIE	MO		08/30/2023	6.216	82,816		285				200,000	06/10/2022
100127339		OVIEDO	FL		08/30/2023	6.500	98,090		550				350,000	06/02/2022
100127340		WELLINGTON	KS		08/30/2023	7.125	29,733		651				85,000	06/06/2022
100127341		WEST NEW YORK	NJ		08/30/2023	3.500	259,496		3,032				500,000	06/09/2022
100127342		BOONTON	NJ		08/30/2023	3.125	224,891		2,697				610,000	06/01/2022
100127343		ORLANDO	FL		08/30/2023	6.750	106,289		203				297,000	06/03/2022
100127344		EAST HAVEN	CT		08/30/2023	6.750	111,413		110				295,000	06/03/2022
100127345		KENT	WA		08/30/2023	3.625	327,199		3,782				640,000	06/01/2022
100127346		MOBILE	AL		08/30/2023	7.000	51,438		128				159,000	06/03/2022
100127347		LAFAYETTE	LA		08/30/2023	6.361	40,887		248				173,000	06/02/2022
100127349		MODESTO	CA		08/30/2023	10.250	96,552		(71)				485,000	06/02/2022
100127350		GIG HARBOR	WA		08/30/2023	7.000	69,018		391				1,300,000	06/02/2022
100127351		KINGWOOD	TX		08/30/2023	8.500	36,953		894				283,000	06/03/2022
100127352		PONCHATOULA	LA		08/30/2023	8.500	14,815		76				115,000	06/03/2022
100127353		EL PASO	TX		08/30/2023	5.750	76,695		144				178,000	06/03/2022
100127354		PLEASANTVILLE	NJ		08/30/2023	4.000	77,924		928				180,000	06/03/2022
100127355		BARLING	AR		08/30/2023	7.500	42,107		6				125,000	06/02/2022
100127357		MIAMI	FL		08/30/2023	7.250	88,544		181				195,000	06/10/2022
100127358		LA PLACE	LA		08/30/2023	3.580	87,167		659				179,000	06/16/2022
100127359		SOMERSET	NJ		08/30/2023	2.875	43,757		477				350,000	06/09/2022
100127360		FORT WORTH	TX		08/30/2023	3.000	10,192		397				290,000	06/02/2022
100127361		MIAMI	FL		08/30/2023	5.250	119,202		827				323,000	06/11/2022
100127362		DURANGO	CO		08/30/2023	5.125	279,144		786				485,000	06/06/2022
100127363		WILLIAMSBURG	VA		08/30/2023	2.875	150,899		1,750				480,000	06/08/2022
100127364		NEW PORT RICHEY	FL		08/30/2023	6.125	27,644		342				184,000	06/01/2022
100127365		NUTLEY	NJ		08/30/2023	4.000	226,124		1,936				430,000	06/04/2022
100127367		CANTON	GA		08/30/2023	3.375	105,574		1,133				440,000	06/04/2022
100127368		FARMINGDALE	NY		08/30/2023	2.875	196,020		2,264				665,000	06/04/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127370		MANASSAS	VA		08/30/2023	2.875	191,427		2,572				520,000	06/02/2022
100127371		SACRAMENTO	CA		08/30/2023	2.875	159,109		1,632				445,000	06/03/2022
100127372		WILMINGTON	VT		08/30/2023	2.875	170,590		2,327				520,000	06/03/2022
100127373		TRACY	CA		08/30/2023	2.875	246,366		2,834				830,000	06/02/2022
100127375		PHILADELPHIA	PA		08/30/2023	2.875	230,780		2,743				454,000	06/01/2022
100127376		MIAMI	FL		08/30/2023	2.875	110,168		1,700				230,000	06/13/2022
100127377		OPA LOCKA	FL		08/30/2023	2.875	131,655		1,774				385,000	06/02/2022
100127378		EAU CLAIRE	WI		08/30/2023	4.625	184,912		938				410,000	06/02/2022
100127379		BALDWIN	NY		08/30/2023	2.875	268,894		5,121				635,000	06/03/2022
100127380		AURORA	CO		08/30/2023	2.875	192,035		2,480				514,000	06/02/2022
100127381		CASPER	WY		08/30/2023	3.990	63,015		449				435,000	06/06/2022
100127382		MIDLOTHIAN	TX		08/30/2023	3.125	205,373		1,988				477,000	06/05/2022
100127384		PARKER	CO		08/30/2023	2.875	167,223		1,850				630,000	06/02/2022
100127385		CHESAPEAKE	VA		08/30/2023	2.875	170,593		1,853				505,000	06/04/2022
100127386		MARIETTA	GA		08/30/2023	2.875	160,276		2,109				450,000	06/04/2022
100127387		MYRTLE BEACH	SC		08/30/2023	7.000	90,698		(27)				259,997	06/02/2022
100127388		CHICAGO	IL		08/30/2023	4.000	313,157		3,724				360,000	06/03/2022
100127390		COSTA MESA	CA		08/30/2023	7.000	392,836		146				1,225,000	06/02/2022
100127391		RIVER FOREST	IL		08/30/2023	6.500	121,274		444				250,000	06/03/2022
100127393		RICHMOND	VA		08/30/2023	6.875	68,751		157				222,000	06/02/2022
100127394		MIAMI	FL		08/30/2023	7.658	133,172		27				485,000	06/03/2022
100127395		NEWPORT NEWS	VA		08/30/2023	3.500	138,394		1,652				245,000	06/03/2022
100127397		HOUMA	LA		08/30/2023	6.700	69,544		310				175,000	06/02/2022
100127398		SILVER SPRING	MD		08/30/2023	3.125	275,005		3,477				550,000	06/03/2022
100127399		HOLBROOK	NY		08/30/2023	2.875	313,276		4,528				745,000	06/02/2022
100127400		DALLAS	TX		08/30/2023	2.875	226,879		3,078				675,000	06/02/2022
100127401		ALEXANDRIA	VA		08/30/2023	2.875	195,659		2,547				530,000	06/03/2022
100127402		WOODBRIDGE	VA		08/30/2023	2.875	232,458		2,695				755,000	06/02/2022
100127468	CF	GILBERT	AZ		09/08/2023	7.250	367,979		(27)				488,000	08/01/2023
100127469	CF	GOODYEAR	AZ		09/08/2023	7.625	317,282		(11)				395,500	08/03/2023
100127470		HOLLY SPRINGS	NC		09/08/2023	7.625	303,248		(40)				399,000	07/27/2023
100127471	CF	MECHANICSBURG	PA		09/08/2023	7.375	253,775		(34)				334,000	07/28/2023
100127472	CF	OAKLAND	CA		09/08/2023	7.625	360,581		(48)				525,000	07/31/2023
100127473		SHIP BOTTOM	NJ		09/08/2023	7.375	675,693		(79)				920,000	07/27/2023
100127474	CF	PORTLAND	OR		09/08/2023	7.000	684,439		(6)				920,000	08/02/2023
100127475		DALLAS	TX		09/08/2023	7.250	544,152		29				735,000	07/31/2023
100127476	CF	MURPHY	NC		09/08/2023	6.999	312,199		(12)				415,000	08/03/2023
100127477	CF	SAVANNAH	GA		09/08/2023	7.500	244,396		(9)				310,000	07/26/2023
100127478		CLIFFSIDE PARK	NJ		09/08/2023	7.375	537,064		(43)				710,000	08/02/2023
100127479	CF	WEST GROVE	PA		09/08/2023	6.999	271,454		(12)				361,000	07/28/2023
100127480		ELIZABETH	NJ		09/08/2023	7.125	431,002		(4)				620,000	07/27/2023
100127481		AUSTIN	TX		09/08/2023	7.625	327,594		16				416,000	07/26/2023
100127482	CF	HAWTHORNE	CA		09/08/2023	7.125	968,560		(29)				1,435,000	07/27/2023
100127483		PROVIDENCE	RI		09/08/2023	6.999	399,702		6				535,000	07/28/2023
100127484	CF	PIGEON FORGE	TN		09/08/2023	7.500	725,485		(1)				915,000	08/02/2023
100127485	CF	FAIR OAKS	CA		09/08/2023	7.625	534,092		(88)				750,000	07/31/2023
100127486		CHICAGO	IL		09/08/2023	7.625	420,076		(57)				580,000	07/31/2023
100127487	CF	STOCKTON	CA		09/08/2023	7.500	383,145		(51)				539,000	08/01/2023
100127488	CF	ESCONDIDO	CA		09/08/2023	6.624	397,911		11				650,000	07/27/2023
100127489	CF	FRANKLIN	TN		09/08/2023	6.999	285,869		(11)				380,000	08/04/2023
100127490		OGDEN	UT		09/08/2023	7.625	338,140		(25)				425,000	07/13/2023
100127491		CRYSTAL BEACH	TX		09/08/2023	7.624	351,748		(3)				440,000	07/27/2023

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100127492		WALDORF	MD		09/08/2023	7.625	287,709		(28)				392,000	07/31/2023
100127493	CF	ATLANTA	GA		09/08/2023	7.625	238,182		(6)				300,500	07/31/2023
100127494		ATLANTA	GA		09/08/2023	6.950	232,044		(7)				311,000	07/31/2023
100127495	CF	DURHAM	NC		09/08/2023	5.999	236,028		81				352,000	07/29/2023
100127496		SAN DIEGO	CA		09/08/2023	5.375	474,220		275				807,400	07/14/2023
100127497		NORTH MYRTLE BEACH	SC		09/08/2023	7.624	286,806		(25)				385,000	07/28/2023
100127498		NASHVILLE	TN		09/08/2023	7.375	490,612		15				680,000	07/10/2023
100127499	CF	ROSWELL	GA		09/08/2023	6.375	298,272		50				440,000	07/25/2023
100127500		RIVERSIDE	CA		09/08/2023	5.875	445,994		210				625,000	07/31/2023
100127501		CAROLINA BEACH	NC		09/08/2023	7.000	489,686		(31)				650,000	07/17/2023
100127502		CAROLINA BEACH	NC		09/08/2023	7.375	371,020		(47)				500,000	07/20/2023
100127503		VIENNA	VA		09/08/2023	6.125	635,008		132				928,500	06/14/2023
100127504		HOUSTON	TX		09/08/2023	7.625	244,203		(13)				304,000	07/12/2023
100127505		LANHAM	MD		09/08/2023	7.500	350,088		(51)				460,000	07/14/2023
100127506	CF	CANYON LAKE	TX		09/08/2023	6.499	508,373		81				690,000	07/21/2023
100127507		ST SIMONS ISLAND	GA		09/08/2023	7.625	270,875		(43)				361,000	07/14/2023
100127508	CF	LADSON	SC		09/08/2023	7.625	303,483		(37)				415,000	07/21/2023
100127509	CF	CHARLESTON	SC		09/08/2023	6.990	412,940		(41)				585,000	07/17/2023
100127510		FOX LAKE	IL		09/08/2023	7.500	240,393		(41)				318,000	07/26/2023
100127511		WILMINGTON	NC		09/08/2023	7.625	391,359		(27)				488,000	07/11/2023
100127512	CF	GUN BARREL CITY	TX		09/08/2023	7.625	580,436		(84)				810,000	07/25/2023
100127513	CF	GRAND JUNCTION	CO		09/08/2023	7.625	280,019		(6)				360,000	07/19/2023
100127514		DEERFIELD BEACH	FL		09/08/2023	7.625	478,351		(44)				632,000	07/31/2023
100127515		AUSTIN	TX		09/08/2023	7.375	415,171		(31)				555,000	07/20/2023
100127516		RICHMOND	VA		09/08/2023	7.375	380,154		(41)				515,000	07/18/2023
100127517		PORT SAINT JOE	FL		09/08/2023	7.500	291,592		(50)				385,000	07/27/2023
100127518		SAHUARITA	AZ		09/08/2023	7.625	380,877		(56)				510,000	07/24/2023
100127519	CF	LONG BEACH	CA		09/08/2023	7.625	1,062,495		(126)				1,450,000	07/14/2023
100127520		DAWSONVILLE	GA		09/08/2023	6.624	649,714		48				875,000	07/31/2023
100127521		AUBREY	TX		09/08/2023	7.625	293,787		(16)				390,000	07/19/2023
100127522		CRESCENT CITY	CA		09/08/2023	7.625	378,844		(51)				525,000	06/12/2023
100127523		CRESCENT CITY	CA		09/08/2023	7.625	393,082		(53)				550,000	06/12/2023
100127524		BLOOMINGDALE	GA		09/08/2023	5.500	228,431		137				327,000	06/27/2023
100127525		INDIAN LAND	SC		09/08/2023	7.250	472,940		(47)				625,000	07/21/2023
100127526		WILMINGTON	DE		09/08/2023	7.500	249,124		(24)				330,000	06/30/2023
100127527		GILBERT	AZ		09/08/2023	6.990	231,655		(2)				309,000	07/14/2023
100127528		COLORADO SPRINGS	CO		09/08/2023	4.990	344,314		559				480,000	06/01/2023
100127529		SAN MARCOS	TX		09/08/2023	5.500	225,683		112				365,000	06/29/2023
100127530		PHILADELPHIA	PA		09/08/2023	6.500	548,527		84				745,000	06/27/2023
100127531	CF	DAVENPORT	FL		09/08/2023	6.000	222,107		62				305,000	06/30/2023
100127532	CF	MURFREESBORO	TN		09/08/2023	5.500	296,214		174				420,000	06/29/2023
100127533	CF	FORT WORTH	TX		09/08/2023	5.750	244,899		110				346,000	06/29/2023
100127534	CF	NEW BRAUNFELS	TX		09/08/2023	5.500	218,512		118				345,000	06/28/2023
100127535		MONROE	NY		09/08/2023	6.750	362,074		41				490,000	06/29/2023
100127536	CF	LEHI	UT		09/08/2023	6.500	401,784		52				548,000	07/05/2023
100127537	CF	ROSHARON	TX		09/08/2023	5.500	212,917		166				290,000	06/28/2023
100127538		WINDSOR MILL	MD		09/08/2023	7.500	266,858		(43)				350,000	07/28/2023
100127539		KATY	TX		09/08/2023	7.000	294,059		(21)				390,000	07/28/2023
100127540		NEWARK	NJ		09/08/2023	7.375	471,176						630,000	06/30/2023
100127541		PASADENA	CA		09/08/2023	7.500	1,237,192		(172)				1,800,000	07/17/2023
100127542	CF	SILOAM SPRINGS	AR		09/08/2023	6.375	365,514		83				510,000	06/23/2023
100127543		BRENTWOOD	CA		09/08/2023	7.125	790,225		(263)				1,200,000	07/05/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127544	CF	VOLCANO	HI		09/08/2023	6.250	295,705		54				500,000	07/19/2023
100127545		ANTIOCH	TN		09/08/2023	6.500	254,378		19				395,900	07/07/2023
100127546		FRESNO	CA		09/08/2023	5.625	284,039		126				430,000	06/26/2023
100127547		COOPERSBURG	PA		09/08/2023	5.375	295,658		207				420,000	07/05/2023
100127548		VICTORIA	TX		09/08/2023	7.499	318,419		(1)				400,000	07/27/2023
100127549		BAKERSFIELD	CA		09/08/2023	7.499	320,321		(59)				420,000	07/29/2023
100127550		ALEXANDRIA	VA		09/08/2023	7.625	407,657		(59)				537,000	07/12/2023
100127551		FRESNO	CA		09/08/2023	6.125	339,942		83				470,000	06/29/2023
100127552		ORLANDO	FL		09/08/2023	7.375	303,632		(39)				400,000	07/14/2023
100127553		BRASELTON	GA		09/08/2023	5.875	257,020		78				385,000	07/05/2023
100127554		MONTGOMERY	TX		09/08/2023	6.125	267,304		58				395,000	07/13/2023
100127555	CF	GRETNA	LA		09/08/2023	7.625	254,176		(41)				357,000	07/13/2023
100127556	CF	TULARE	CA		09/08/2023	7.375	256,788		(36)				378,000	07/25/2023
100127557		WINTER GARDEN	FL		09/08/2023	6.125	408,389		100				560,000	06/30/2023
100127558	CF	GLENDALE	AZ		09/08/2023	7.125	312,535		(18)				415,000	07/27/2023
100127559		LAS VEGAS	NV		09/08/2023	7.125	454,843		16				610,000	07/07/2023
100127560	CF	HERRIMAN	UT		09/08/2023	7.625	506,201		(73)				665,000	07/03/2023
100127561		ANTIOCH	CA		09/08/2023	7.499	375,997		(20)				502,000	07/24/2023
100127562	CF	ZEBULON	NC		09/08/2023	6.500	219,449		65				327,000	07/07/2023
100127563	CF	BRYANT	AR		09/08/2023	7.500	287,309		(25)				380,000	07/06/2023
100127564	CF	SACRAMENTO	CA		09/08/2023	7.500	319,539		(48)				433,000	07/15/2023
100127565		LEANDER	TX		09/08/2023	7.625	595,985		25				780,000	07/12/2023
100127566		JACKSONVILLE	FL		09/08/2023	7.500	240,440		(10)				395,000	07/14/2023
100127567		LEHI	UT		09/08/2023	6.499	346,073		27				506,000	07/15/2023
100127568		KYLE	TX		09/08/2023	4.990	348,190		297				575,000	06/29/2023
100127569		RICHMOND	VA		09/08/2023	7.125	291,805		3				405,000	07/17/2023
100127570		SUPERIOR	CO		09/08/2023	6.875	489,221		(7)				653,000	07/19/2023
100127571		SACRAMENTO	CA		09/08/2023	7.625	383,969		(52)				505,000	07/18/2023
100127572	CF	MINNEAPOLIS	MN		09/08/2023	6.624	518,392		53				700,000	07/18/2023
100127573		PINELLAS PARK	FL		09/08/2023	6.250	260,762		107				340,000	07/13/2023
100127574	CF	COOPERSBURG	PA		09/08/2023	5.375	293,409		199				419,000	07/14/2023
100127575	CF	VERO BEACH	FL		09/08/2023	6.625	248,312		35				355,000	07/14/2023
100127576	CF	PFLUGERVILLE	TX		09/08/2023	7.625	271,309		(46)				470,000	07/14/2023
100127577		MIAMI	FL		09/08/2023	7.625	381,531		(63)				550,000	07/20/2023
100127578		LAS VEGAS	NV		09/08/2023	7.500	268,470		(270)				380,000	07/17/2023
100127579		SPRINGFIELD	OR		09/08/2023	7.300	314,790		(5)				450,000	07/18/2023
100127580	CF	WHITE BEAR TOWNSHIP	MN		09/08/2023	7.375	258,962		(36)				370,000	07/20/2023
100127581		LANCASTER	CA		09/08/2023	7.625	361,206		(16)				450,000	07/13/2023
100127582		SALEM	OR		09/08/2023	7.625	417,131		17				528,000	07/19/2023
100127583		JACKSONVILLE	FL		09/08/2023	7.500	296,929		(296)				425,000	07/18/2023
100127584	CF	MESQUITE	TX		09/08/2023	7.625	233,618		17				295,000	07/21/2023
100127585	CF	NEW CASTLE	CO		09/08/2023	6.875	602,205		(24)				860,000	07/25/2023
100127586		CEDAR CITY	UT		09/08/2023	6.875	238,848		(1)				319,000	07/13/2023
100127587		RALEIGH	NC		09/08/2023	7.375	246,196		(26)				327,000	07/20/2023
100127588		LAWRENCEVILLE	GA		09/08/2023	7.625	247,495		(37)				370,000	07/22/2023
100127589		IRVING	TX		09/08/2023	6.125	436,538		128				710,000	07/11/2023
100127590		ROCKLEDGE	FL		09/08/2023	7.500	295,455		(24)				392,000	07/13/2023
100127591	CF	ROSELLE	NJ		09/08/2023	6.875	305,600		6				415,000	07/10/2023
100127592		BRASELTON	GA		09/08/2023	5.250	256,163		184				376,000	07/17/2023
100127593		SPARKS	NV		09/08/2023	5.125	366,940		296				525,000	07/11/2023
100127594		ANTELOPE	CA		09/08/2023	5.990	393,793		97				638,000	07/10/2023
100127595	CF	HEBER CITY	UT		09/08/2023	5.500	404,020		337				556,000	07/15/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127596		SAN ANTONIO	TX		09/08/2023	6.990	313,452		8				420,000	07/12/2023
100127597		OLIVEHURST	CA		09/08/2023	7.500	322,103		(37)				425,000	07/05/2023
100127599		GARNER	NC		09/08/2023	7.375	247,750		(4)				310,000	07/21/2023
100127600		VALDEZ	NM		09/08/2023	7.625	367,268		8				470,000	07/19/2023
100127601		HEBER CITY	UT		09/08/2023	7.250	364,728		(20)				570,000	07/20/2023
100127602	CF	TUCSON	AZ		09/08/2023	7.500	246,242		(5)				308,000	07/18/2023
100127603	CF	HERRIMAN	UT		09/08/2023	7.000	416,846		37				537,000	07/21/2023
100127604	CF	KEAAU	HI		09/08/2023	7.625	344,208		(7)				445,000	07/17/2023
100127605	CF	PFLUGERVILLE	TX		09/08/2023	7.625	426,393		(65)				585,000	07/20/2023
100127606		DETROIT	MI		09/08/2023	7.625	283,487						355,000	07/21/2023
100127607		SAN ANGELO	TX		09/08/2023	7.375	282,866		39				367,000	07/07/2023
100127608		POUGHKEEPSIE	NY		09/08/2023	6.750	295,323		48				430,000	07/19/2023
100127609		INDIANAPOLIS	IN		09/08/2023	7.625	372,513		(50)				490,000	07/24/2023
100127610	CF	LOS ANGELES	CA		09/08/2023	7.000	843,011		(10)				1,125,000	07/20/2023
100127611		GWYNN	VA		09/08/2023	7.125	492,857		(18)				657,000	07/21/2023
100127612	CF	DENVER	CO		09/08/2023	7.625	409,993		(41)				542,000	07/19/2023
100127613		RALEIGH	NC		09/08/2023	7.500	305,247		(46)				408,000	07/21/2023
100127614	CF	GREELEY	CO		09/08/2023	7.625	295,355		(30)				395,000	07/14/2023
100127615		JAMAICA BEACH	TX		09/08/2023	7.625	299,867		(69)				405,000	07/19/2023
100127616	CF	RALEIGH	NC		09/08/2023	7.500	280,253		(1)				355,000	07/21/2023
100127617		OCEAN CITY	MD		09/08/2023	7.250	293,442		(30)				418,000	07/20/2023
100127618		ATHOL	ID		09/08/2023	7.500	358,929		(27)				478,000	07/24/2023
100127619		ORLANDO	FL		09/08/2023	7.375	482,044		(61)				650,000	07/24/2023
100127620		UNITY	NH		09/08/2023	7.375	297,918		(37)				410,000	07/21/2023
100127621		LAUREL	MD		09/08/2023	6.375	225,980		37				307,000	07/14/2023
100127622	CF	GEORGETOWN	TX		09/08/2023	7.625	340,827		(27)				440,000	07/24/2023
100127623	CF	MARYSVILLE	WA		09/08/2023	6.625	523,895		35				705,000	07/14/2023
100127624		DELRAY BEACH	FL		09/08/2023	7.625	284,943		(48)				400,000	07/19/2023
100127625		MADISON	AL		09/08/2023	5.375	226,426		165				345,000	07/17/2023
100127626		PHOENIX	AZ		09/08/2023	6.990	329,618		(15)				438,700	07/17/2023
100127627	CF	MODESTO	CA		09/08/2023	6.875	313,655		20				444,500	07/17/2023
100127628		SACRAMENTO	CA		09/08/2023	7.125	196,759		(1,268)				539,000	07/18/2023
100127629		CLIFTON	NJ		09/08/2023	7.375	594,220		(3)				865,000	07/25/2023
100127630		CONVERSE	TX		09/08/2023	7.625	289,181		(42)				383,000	07/27/2023
100127631		WEST DES MOINES	IA		09/08/2023	6.750	231,695		11				324,000	07/24/2023
100127632		MIAMI	FL		09/08/2023	7.500	476,638		(45)				730,000	07/24/2023
100127633		SAN TAN VALLEY	AZ		09/08/2023	7.625	270,770		(51)				356,000	07/19/2023
100127634		LANDISVILLE	NJ		09/08/2023	7.625	296,296		(40)				390,000	06/30/2023
100127635		DENVER	CO		09/08/2023	7.375	481,916		(61)				660,000	07/26/2023
100127636		NORTH LAS VEGAS	NV		09/08/2023	7.250	318,962		36				405,000	07/24/2023
100127637		MEMPHIS	TN		09/08/2023	7.625	318,560		(36)				430,000	07/20/2023
100127638		EUGENE	OR		09/08/2023	7.500	464,147		(33)				615,000	07/27/2023
100127639	CF	EAST RUTHERFORD	NJ		09/08/2023	6.990	421,508		5				610,000	07/24/2023
100127640		LA MIRADA	CA		09/08/2023	7.500	737,244		(113)				995,000	07/21/2023
100127641	CF	PHOENIX	AZ		09/08/2023	7.499	395,647		(60)				520,000	07/27/2023
100127642	CF	EDGEWATER	MD		09/08/2023	6.624	266,986		21				361,000	07/24/2023
100127643		SPRING	TX		09/08/2023	7.250	226,105		11				286,000	07/26/2023
100127644		SAINT GEORGE	UT		09/08/2023	6.490	227,976		25				331,000	07/26/2023
100127645	CF	Saint Paul	MN		09/08/2023	9.124	229,569		(58)				280,000	08/01/2023
100127646	CF	Vero Beach	FL		09/08/2023	10.249	645,639		(85)				846,000	08/11/2023
100127647	CF	Englewood	FL		09/08/2023	7.999	405,439		(47)				500,000	08/03/2023
100127648	CF	Boca Raton	FL		09/08/2023	8.874	1,380,284		(111)				1,950,000	07/31/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127649		Hudson	NY		09/08/2023	8.499	259,628		1,658				395,000	08/10/2023
100127650	CF	Upper Darby	PA		09/08/2023	10.490	124,032		(23)				157,000	07/14/2023
100127651		Anna Maria	FL		09/08/2023	8.874	3,094,996		(664)				5,900,000	07/26/2023
100127652	CF	Saint Augustine	FL		09/08/2023	8.624	365,862		(18)				462,000	08/09/2023
100127653		Miami	FL		09/08/2023	8.970	682,185		(95)				895,000	08/04/2023
100127654	CF	Ocala	FL		09/08/2023	8.749	137,425		(7)				211,000	08/04/2023
100127655	CF	La Canada Flintridge	CA		09/08/2023	7.499	606,328		(65)				3,525,000	08/03/2023
100127656	CF	West Palm Beach	FL		09/08/2023	7.999	380,956		(24)				473,500	08/08/2023
100127657	CF	Holly Springs	NC		09/08/2023	8.249	409,694		(66)				886,000	07/25/2023
100127658	CF	West Palm Beach	FL		09/08/2023	8.999	379,681		(36)				500,000	07/24/2023
100127659		Linden	NJ		09/08/2023	8.874	107,865		(20)				210,000	08/04/2023
100127660		New Rochelle	NY		09/08/2023	8.874	777,407		14				980,000	08/11/2023
100127661	CF	Woburn	MA		09/08/2023	8.999	447,426		(62)				550,000	07/28/2023
100127662	CF	Loch Arbour	NJ		09/08/2023	7.874	2,859,739		(293)				3,765,000	08/01/2023
100127663		Sag Harbor	NY		09/08/2023	9.249	784,618		(5)				1,575,000	07/26/2023
100127664		Niceville	FL		09/08/2023	7.874	176,268		(54)				277,000	08/17/2023
100127665		Staten Island	NY		09/08/2023	7.999	417,260		17				536,000	07/26/2023
100127666	CF	Orange Beach	AL		09/08/2023	7.999	570,242		(91)				800,000	07/26/2023
100127667		Paterson	NJ		09/08/2023	9.124	393,702		(9)				555,000	07/31/2023
100127668	CF	Myrtle Beach	SC		09/08/2023	8.999	159,717		(32)				293,000	08/02/2023
100127669	CF	Goose Creek	SC		09/08/2023	10.374	257,450		(32)				315,000	07/25/2023
100127670		BOYNTON BEACH	FL		09/08/2023	8.374	448,942		(100)				560,000	07/20/2023
100127671	CF	Worth	IL		09/08/2023	7.999	354,290		92				492,000	07/26/2023
100127672	CF	Denison	TX		09/08/2023	7.625	1,315,992		(64)				3,200,000	08/11/2023
100127673		North Charleston	SC		09/08/2023	7.874	151,349		(45)				195,000	07/17/2023
100127674	CF	Bakersfield	CA		09/08/2023	8.374	576,750		(98)				758,000	07/31/2023
100127675	CF	O Fallon	IL		09/08/2023	8.249	158,525		(13)				219,000	07/25/2023
100127676		Sarasota	FL		09/08/2023	8.999	945,426		(178)				1,225,000	08/15/2023
100127677		Mastic	NY		09/08/2023	9.624	307,662		(33)				405,000	08/09/2023
100127678	CF	Edwards	CO		09/08/2023	7.999	2,245,444		7,072				3,200,000	08/10/2023
100127679		Acworth	GA		09/08/2023	8.624	449,250		(79)				550,000	07/27/2023
100127680	CF	Freehold	NJ		09/08/2023	7.625	443,086		(39)				550,000	08/07/2023
100127681	CF	Plano	TX		09/08/2023	8.249	722,255		(31)				892,000	07/28/2023
100127682	CF	Parrish	FL		09/08/2023	8.124	303,641		(33)				523,000	08/10/2023
100127683	CF	Loganville	GA		09/08/2023	8.999	311,083		(71)				385,000	08/03/2023
100127684		Boca Raton	FL		09/08/2023	7.874	381,983		(38)				686,000	08/15/2023
100127685	CF	Orlando	FL		09/08/2023	8.124	554,097		(15)				651,000	08/07/2023
100127686	CF	Modesto	CA		09/08/2023	9.624	503,891		(106)				610,000	07/27/2023
100127687	CF	Miami	FL		09/08/2023	8.249	409,705		(20)				505,000	07/28/2023
100127689		Lewisville	TX		09/08/2023	8.124	504,866		(52)				630,000	08/16/2023
100127690	CF	Everett	WA		09/08/2023	8.999	524,536		(70)				670,000	08/08/2023
100127691	CF	Tracy	CA		09/08/2023	7.874	504,776		(47)				625,000	07/31/2023
100127692	CF	Las Vegas	NV		09/08/2023	8.249	289,060		(38)				365,000	08/02/2023
100127693	CF	Panama City Beach	FL		09/08/2023	7.374	213,406		12				269,000	08/04/2023
100127694		LAS VEGAS	NV		09/08/2023	8.499	102,377		(13)				160,000	08/08/2023
100127695	CF	Gilbert	AZ		09/08/2023	7.624	443,616		(38)				720,000	08/07/2023
100127696	CF	North Tustin	CA		09/08/2023	8.374	2,075,268		(267)				3,850,000	08/14/2023
100127697	CF	Sykesville	MD		09/08/2023	9.624	538,356		(63)				660,000	08/11/2023
100127698		Bridgeport	CT		09/08/2023	8.124	255,549		80				455,000	07/14/2023
100127699	CF	Vero Beach	FL		09/08/2023	8.124	1,602,066		(201)				1,970,000	08/11/2023
100127700	CF	Prescott	AZ		09/08/2023	8.124	463,844		(90)				670,000	06/28/2023
100127701	CF	Hilliard	OH		09/08/2023	8.624	560,794		(123)				682,000	06/29/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127702	CF	Miami	FL		09/08/2023	9.249	1,163,187		(298)				1,505,000	08/14/2023
100127703	CF	Perrysburg	OH		09/08/2023	8.999	692,077		(155)				885,000	07/31/2023
100127704	CF	MANHATTAN BEACH	CA		09/08/2023	7.750	3,536,167		13,417				5,000,000	06/20/2023
100127705		Baltimore	MD		09/08/2023	8.874	190,077		(73)				255,000	08/11/2023
100127706		San Bernardino	CA		09/08/2023	8.500	353,977		(17)				440,000	07/20/2023
100127707	CF	Davenport	FL		09/08/2023	8.124	268,946		(72)				370,000	08/09/2023
100127708	CF	Effort	PA		09/08/2023	7.999	424,575		(61)				545,000	07/21/2023
100127709	CF	Canton	GA		09/08/2023	8.999	345,400		(72)				430,000	06/16/2023
100127710	CF	TOMS RIVER	NJ		09/08/2023	8.124	307,437		(81)				380,000	07/28/2023
100127711	CF	Fulshear	TX		09/08/2023	7.124	232,613		24				297,000	07/17/2023
100127712		Rogers	AR		09/08/2023	8.749	218,106		603				293,000	07/03/2023
100127713	CF	Deer Park	TX		09/08/2023	9.490	308,924		(31)				392,000	07/31/2023
100127714		Roselle	NJ		09/08/2023	8.874	357,689		(40)				445,000	07/31/2023
100127715	CF	Shelton	CT		09/08/2023	7.999	377,135		(36)				470,000	07/21/2023
100127716	CF	Sunrise	FL		09/08/2023	8.749	520,748		(24)				576,000	07/13/2023
100127717	CF	Lawrenceville	GA		09/08/2023	8.999	230,149		(19)				304,000	07/10/2023
100127718		LOS ANGELES	CA		09/08/2023	7.250	1,881,726		(32)				2,900,000	07/24/2023
100127719		Philadelphia	PA		09/08/2023	10.999	128,685		(14)				180,000	07/06/2023
100127720		HOWELL	NJ		09/08/2023	9.999	442,366		(60)				545,000	07/19/2023
100127721	CF	Easton	PA		09/08/2023	9.999	363,165		(56)				445,000	07/10/2023
100127926	CF	Oak Ridge	TN		09/08/2023	7.500	285,800		44				327,500	08/22/2022
100127927		Bartlett	TN		09/08/2023	7.500	248,095		34				322,000	09/12/2022
100127928		Louisville	KY		09/08/2023	7.500	103,422		27				145,000	06/30/2022
100127929		Kansas City	KS		09/08/2023	6.500	114,566		64				187,000	08/25/2022
100127930	CF	Clarksville	TN		09/08/2023	7.000	149,057		48				190,000	09/27/2021
100127931	CF	Manassas	VA		09/08/2023	7.500	258,214		32				310,000	09/30/2022
100127932	CF	Antioch	TN		09/08/2023	7.500	346,670		61				400,000	07/08/2022
100127933		Lexington	KY		09/08/2023	7.000	135,246		38				169,000	09/01/2022
100127934	CF	Antioch	TN		09/08/2023	7.000	249,573		82				315,000	11/19/2021
100127935	CF	Severn	MD		09/08/2023	7.000	344,807		114				425,000	06/21/2022
100127936	CF	Clarksville	TN		09/08/2023	6.750	203,657		83				269,000	04/15/2022
100127937	CF	Waldorf	MD		09/08/2023	5.875	172,689		414				395,000	08/03/2022
100127938		Springfield	TN		09/08/2023	6.750	318,312		106				425,000	05/31/2022
100127939	CF	Columbia	TN		09/08/2023	5.875	322,119		359				620,000	05/09/2022
100127940	CF	Ashland	MA		09/08/2023	6.625	468,231		217				708,000	09/16/2022
100127941	CF	Hendersonville	TN		09/08/2023	6.125	120,895		100				299,000	11/23/2021
100127942	CF	Morristown	TN		09/08/2023	8.250	142,203		41				190,000	12/16/2022
100127943	CF	Goodlettsville	TN		09/08/2023	7.250	215,375		82				325,000	09/21/2022
100127944	CF	Jeffersontown	KY		09/08/2023	8.750	281,620		(65)				368,000	03/01/2023
100127945	CF	Murfreesboro	TN		09/08/2023	6.000	199,399		133				385,000	08/26/2022
100127946	CF	Nashville	TN		09/08/2023	7.000	264,293		115				340,000	10/15/2021
100127947	CF	Antioch	TN		09/08/2023	5.875	156,029		134				342,000	04/27/2022
100127948	CF	Smyrna	TN		09/08/2023	7.500	270,415		41				326,000	08/10/2022
100127949	CF	Hermitage	TN		09/08/2023	6.750	204,782		222				292,000	10/27/2021
100127950	CF	Fort Wayne	IN		09/08/2023	7.000	154,821		50				194,000	07/29/2022
100127951	CF	Murfreesboro	TN		09/08/2023	8.125	354,719		290				721,000	03/23/2023
100127952		Antioch	TN		09/08/2023	6.375	65,235		33				311,000	04/15/2022
100127953		Mount Juliet	TN		09/08/2023	6.750	324,953		125				435,000	04/21/2022
100127954		Williamsburg	VA		09/08/2023	7.000	290,520		66				356,500	07/28/2022
100127955	CF	Baltimore	MD		09/08/2023	6.500	176,499		94				242,000	08/03/2022
100127956	CF	Lampasas	TX		09/08/2023	8.500	197,193		(23)				230,000	09/13/2022
100127957		Clarksville	TN		09/08/2023	6.750	182,441		68				240,000	08/04/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127958	CF	Mesa	AZ		09/08/2023	8.000	335,189		13				409,000	09/30/2022
100127959	CF	La Vergne	TN		09/08/2023	6.000	168,723		548				350,000	02/28/2022
100127960	CF	Coconut Creek	FL		09/08/2023	7.000	468,915		683				705,000	05/31/2022
100127961		Portland	TN		09/08/2023	7.500	163,406		19				205,000	07/15/2022
100127962	CF	Springfield	TN		09/08/2023	7.500	247,745		37				295,000	08/05/2022
100127963		Smyrna	TN		09/08/2023	6.500	273,486		134				368,000	05/09/2022
100127964	CF	Hermitage	TN		09/08/2023	7.000	244,977		170				340,000	03/07/2022
100127965	CF	Unionville	TN		09/08/2023	5.875	169,522		839				428,000	03/18/2022
100127966	CF	Gallatin	TN		09/08/2023	7.000	307,625		101				396,000	03/24/2022
100127967	CF	Springfield	TN		09/08/2023	6.500	224,451		117				300,000	04/19/2022
100127968	CF	Indianapolis	IN		09/08/2023	8.500	166,988		(23)				185,000	10/28/2022
100127969		Gallatin	TN		09/08/2023	7.750	237,597		17				285,000	07/18/2022
100127970		Smyrna	TN		09/08/2023	6.750	437,252		179				580,000	11/04/2021
100127971		Jeffersonville	IN		09/08/2023	6.125	119,858		82				235,000	04/01/2022
100127972		Murfreesboro	TN		09/08/2023	7.500	432,904		107				515,000	09/20/2022
100127973		Memphis	TN		09/08/2023	6.500	199,569		105				271,000	07/20/2022
100127974		Antioch	TN		09/08/2023	6.375	311,703		183				510,000	06/27/2022
100127975	CF	Goodlettsville	TN		09/08/2023	7.000	302,096		91				375,000	09/16/2021
100127976		Winston	GA		09/08/2023	8.500	261,823		(22)				295,000	09/12/2022
100127977		Antioch	TN		09/08/2023	7.000	358,898		114				425,000	07/29/2022
100127978	CF	Burnsville	MN		09/08/2023	7.500	230,333		62				309,000	11/10/2022
100127979		Greenbrier	TN		09/08/2023	7.500	166,933		18				193,500	06/28/2022
100127980		Antioch	TN		09/08/2023	7.500	210,319		38				274,000	09/22/2021
100127981	CF	Evansville	IN		09/08/2023	7.000	105,631		33				131,500	06/29/2022
100127982	CF	Durham	NC		09/08/2023	8.500	306,814		(22)				365,000	10/26/2022
100127983	CF	Clarksville	TN		09/08/2023	7.500	323,501		49				370,000	07/18/2022
100127984		Antioch	TN		09/08/2023	7.000	307,590		125				382,000	05/25/2022
100127985	CF	Shelbyville	TN		09/08/2023	6.500	161,917		83				216,000	05/10/2022
100127986	CF	Las Vegas	NV		09/08/2023	6.750	265,541		197				360,000	06/13/2022
100127987	CF	Hixson	TN		09/08/2023	7.250	225,714		48				364,000	10/13/2022
100127988	CF	Lexington	KY		09/08/2023	8.500	194,584		(7)				238,000	11/01/2022
100127989		Antioch	TN		09/08/2023	6.750	271,210		98				360,000	10/22/2021
100127990	CF	Nashville	TN		09/08/2023	7.500	322,854		66				375,000	05/12/2022
100127991	CF	Portland	TN		09/08/2023	7.000	212,279		62				290,000	06/15/2022
100127992		Antioch	TN		09/08/2023	7.000	324,303		114				400,000	08/09/2022
100127993		Silver Spring	MD		09/08/2023	6.750	484,465		199				675,000	02/28/2022
100127994		Columbia	TN		09/08/2023	7.000	150,206		65				185,000	09/12/2022
100127995		Arlington	MA		09/08/2023	5.875	473,207		386				950,000	08/19/2022
100127996	CF	Cordova	TN		09/08/2023	7.500	194,497		49				232,000	08/10/2022
100127997	CF	Colorado Springs	CO		09/08/2023	8.000	353,080		31				425,000	09/16/2022
100127998	CF	Murfreesboro	TN		09/08/2023	7.000	467,290		153				583,000	08/09/2022
100127999		Lebanon	TN		09/08/2023	6.750	484,430		203				638,000	03/09/2022
100128000	CF	Kent	WA		09/08/2023	6.500	367,898		228				510,000	08/31/2022
100128001		Manor	TX		09/08/2023	8.000	241,307		(1)				300,000	09/30/2022
100128002	CF	Springfield	TN		09/08/2023	6.500	193,186		171				265,000	10/28/2021
100128003		Murfreesboro	TN		09/08/2023	6.125	279,470		210				575,000	08/29/2022
100128004	CF	Fredericksburg	VA		09/08/2023	6.125	174,794		1,279				310,000	05/02/2022
100128005	CF	Memphis	TN		09/08/2023	7.500	124,216		19				162,500	09/23/2022
100128006	CF	Marlborough	MA		09/08/2023	6.750	595,177		293				790,000	09/09/2022
100128007	CF	Shelbyville	TN		09/08/2023	6.500	220,407		129				300,000	08/31/2022
100128008	CF	Pelham	AL		09/08/2023	6.500	118,744		68				220,000	08/19/2022
100128009	CF	Apple Valley	CA		09/08/2023	6.500	286,379		157				385,000	05/16/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128010	CF	Sequatchie	TN		09/08/2023	6.000	215,747		184				376,000	07/06/2022
100128011		Knoxville	TN		09/08/2023	7.000	135,904		112				192,500	04/20/2022
100128012	CF	Oak Ridge	TN		09/08/2023	6.500	119,855		55				160,000	06/09/2022
100128013		Roanoke	VA		09/08/2023	6.750	138,187		55				183,000	07/22/2022
100128014		Memphis	TN		09/08/2023	6.750	120,435		76				165,000	01/28/2022
100128015	CF	Clarksville	TN		09/08/2023	7.500	274,733		40				314,000	07/11/2022
100128016	CF	Clarksville	TN		09/08/2023	7.000	250,061		82				314,000	10/29/2021
100128017	CF	Mount Airy	MD		09/08/2023	7.500	329,925		60				395,000	08/31/2022
100128018		Thompsons Station	TN		09/08/2023	8.000	243,771		26				403,000	03/03/2023
100128019		Louisville	KY		09/08/2023	7.000	149,654		48				187,000	08/09/2022
100128020	CF	La Vergne	TN		09/08/2023	7.500	444,294		85				510,000	06/24/2022
100128021	CF	Chapmansboro	TN		09/08/2023	7.500	293,180		61				340,000	05/24/2022
100128022		Accokeek	MD		09/08/2023	6.500	244,713		229				375,000	09/03/2022
100128023	CF	Goodlettsville	TN		09/08/2023	7.500	410,075		108				480,000	06/27/2022
100128024		Cincinnati	OH		09/08/2023	8.500	170,570		(15)				200,000	09/16/2022
100128025	CF	Lemoore	CA		09/08/2023	7.000	196,314		61				330,000	09/24/2022
100128026	CF	Portland	TN		09/08/2023	6.750	199,757		82				265,000	11/17/2021
100128027		Nashville	TN		09/08/2023	6.750	184,896		72				260,000	10/19/2021
100128028		Cincinnati	OH		09/08/2023	6.125	80,333		62				160,000	02/09/2022
100128029	CF	Antioch	TN		09/08/2023	6.125	179,700		125				347,500	02/25/2022
100128030	CF	Indianapolis	IN		09/08/2023	7.000	198,580		101				250,000	08/30/2022
100128031		Antioch	TN		09/08/2023	6.750	278,772		121				375,000	06/02/2022
100128032		Antioch	TN		09/08/2023	6.375	170,439		829				300,000	03/10/2022
100128033	CF	Knoxville	TN		09/08/2023	7.000	248,088		86				310,000	03/17/2022
100128034		Montgomery	AL		09/08/2023	6.750	112,983		45				155,000	08/05/2022
100128035		Steuben	ME		09/08/2023	8.500	170,656		(5)				195,000	10/31/2022
100128036		Zebulon	NC		09/08/2023	6.750	195,151		79				258,000	07/11/2022
100128037	CF	Woodbridge	VA		09/08/2023	7.500	387,683		76				446,000	08/15/2022
100128038		Fairdale	KY		09/08/2023	7.000	122,160		35				150,000	08/30/2022
100128039	CF	Nashville	TN		09/08/2023	7.000	254,387		97				320,000	11/03/2021
100128040		Nashville	TN		09/08/2023	7.000	283,549		75				360,000	02/23/2022
100128041	CF	Smyrna	TN		09/08/2023	7.500	301,402		43				345,000	05/24/2022
100128042		Mc Minnville	TN		09/08/2023	6.750	205,407		95				295,000	01/19/2022
100128043	CF	Springfield	TN		09/08/2023	6.750	130,028		150				240,000	11/02/2021
100128044	CF	Baltimore	MD		09/08/2023	7.000	274,178		99				340,000	07/01/2022
100128045	CF	Memphis	TN		09/08/2023	6.500	95,954		98				130,000	08/05/2022
100128046	CF	La Vergne	TN		09/08/2023	8.000	325,986		21				390,000	08/31/2022
100128047	CF	Hyattsville	MD		09/08/2023	6.500	203,183		109				290,000	02/04/2022
100128048	CF	Nashville	TN		09/08/2023	7.000	263,823		121				349,000	10/04/2021
100128049	CF	La Vergne	TN		09/08/2023	7.500	287,011		41				335,000	08/03/2022
100128050	CF	Indianapolis	IN		09/08/2023	8.500	157,032		(17)				175,000	09/21/2022
100128051		Columbia	TN		09/08/2023	7.000	204,773		56				255,000	10/14/2021
100128052	CF	Springfield	TN		09/08/2023	7.000	222,354		73				275,000	01/31/2022
100128053	CF	Clarksville	TN		09/08/2023	7.000	251,367		73				310,000	04/04/2022
100128054	CF	La Vergne	TN		09/08/2023	5.875	71,089		154				300,000	07/29/2022
100128055	CF	Clarksville	TN		09/08/2023	6.500	67,237		1,520				390,000	07/13/2022
100128056	CF	Memphis	TN		09/08/2023	8.500	134,816		(15)				151,500	09/09/2022
100128057		Southbridge	MA		09/08/2023	6.375	262,593		185				410,000	09/23/2022
100128058		Portland	TN		09/08/2023	8.125	316,678		12				600,000	01/12/2023
100128059		Evansville	IN		09/08/2023	7.750	87,915		2				110,000	07/18/2022
100128060	CF	Smyrna	TN		09/08/2023	6.250	218,960		160				324,000	09/10/2021
100128061	CF	Springfield	TN		09/08/2023	7.500	327,853		54				375,000	07/05/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128062	CF	Fresno	CA		09/08/2023	6.500	174,976		104				235,000	05/27/2022
100128063	CF	La Vergne	TN		09/08/2023	7.500	305,793		44				350,000	05/31/2022
100128064	CF	Murfreesboro	TN		09/08/2023	6.250	344,220		286				520,000	08/15/2022
100128065	CF	Antioch	TN		09/08/2023	7.500	323,113		84				375,000	08/01/2022
100128066	CF	Clayton	NC		09/08/2023	7.750	251,152		19				321,000	09/07/2022
100128067		Antioch	TN		09/08/2023	6.500	190,781		115				260,000	10/06/2021
100128068		Madison	TN		09/08/2023	5.875	23,570		627				354,000	12/01/2021
100128069	CF	Shelbyville	TN		09/08/2023	7.000	145,541		698				180,000	09/12/2022
100128070	CF	Bell Buckle	TN		09/08/2023	7.500	158,969		12				180,000	08/09/2022
100128071		Spring Hill	TN		09/08/2023	7.000	235,793		97				315,000	07/25/2022
100128072	CF	La Vergne	TN		09/08/2023	5.875	142,000		103				415,000	05/02/2022
100128073	CF	Louisville	KY		09/08/2023	7.500	136,031		18				163,000	07/18/2022
100128074	CF	Mc Minnville	TN		09/08/2023	5.875	73,148		78				183,000	06/03/2022
100128075	CF	Hopkins	SC		09/08/2023	7.000	211,061		68				269,000	06/24/2022
100128076		Cleveland	TN		09/08/2023	7.500	259,289		36				297,000	07/28/2022
100128077	CF	Franklin	KY		09/08/2023	7.000	202,450		68				250,000	04/26/2022
100128078		Bowie	MD		09/08/2023	6.750	288,914		107				380,000	10/20/2022
100128079		Murfreesboro	TN		09/08/2023	6.750	411,843		177				551,000	01/12/2022
100128080		Bealeton	VA		09/08/2023	7.000	348,416		109				430,000	05/31/2022
100128081	CF	Uxbridge	MA		09/08/2023	8.500	408,229		10				463,000	09/19/2022
100128082	CF	Memphis	TN		09/08/2023	6.500	58,884		983				104,500	02/04/2022
100128083	CF	Shelbyville	KY		09/08/2023	7.500	185,723		36				250,000	02/01/2023
100128084		Campobello	SC		09/08/2023	6.375	260,649		133				423,000	09/01/2022
100128085	CF	Santa Ana	CA		09/08/2023	6.375	262,365		173				435,000	07/01/2022
100128086	CF	Mount Juliet	TN		09/08/2023	5.875	230,912		321				542,500	06/17/2022
100128087		Sevierville	TN		09/08/2023	8.750	177,446		(13)				226,000	03/21/2023
100128088	CF	Columbia	TN		09/08/2023	7.000	239,550		67				306,000	10/27/2022
100128089	CF	Antioch	TN		09/08/2023	5.625	82,830		628				345,000	10/07/2021
100128090	CF	Goodlettsville	TN		09/08/2023	6.750	359,179		147				477,000	03/24/2022
100128091	CF	Nashville	TN		09/08/2023	7.000	143,878		46				178,000	12/16/2021
100128092	CF	Portland	TN		09/08/2023	6.500	223,302		170				310,000	08/25/2022
100128093		White House	TN		09/08/2023	6.750	294,344		140				395,000	09/29/2021
100128094		Smyrna	TN		09/08/2023	6.500	240,195		153				340,000	07/27/2022
100128095	CF	Memphis	TN		09/08/2023	6.500	115,963		70				160,000	08/26/2022
100128096		Louisville	KY		09/08/2023	7.000	195,474		56				248,500	09/02/2022
100128097	CF	Antioch	TN		09/08/2023	6.500	302,804		264				422,500	12/17/2021
100128098		Bowling Green	KY		09/08/2023	7.000	243,670		81				300,000	08/17/2022
100128099	CF	Cincinnati	OH		09/08/2023	6.375	79,751		81				127,000	03/09/2022
100128100	CF	Houston	TX		09/08/2023	6.000	151,000		101				265,000	10/25/2021
100128101	CF	Louisville	KY		09/08/2023	7.000	152,123		44				191,000	08/01/2022
100128102	CF	West Chester	OH		09/08/2023	8.375	166,539		(26)				281,000	03/31/2023
100128103	CF	Murfreesboro	TN		09/08/2023	7.000	328,683		107				405,000	06/06/2022
100128104	CF	Antioch	TN		09/08/2023	7.000	279,951		89				350,000	09/13/2022
100128105	CF	Petersburg	TN		09/08/2023	6.750	249,169		102				350,000	01/07/2022
100128106		Marietta	PA		09/08/2023	8.500	180,389		(9)				225,000	12/12/2022
100128107		Antioch	TN		09/08/2023	6.125	130,486		301				268,000	09/07/2021
100128108		Cincinnati	OH		09/08/2023	8.500	189,596		(33)				225,000	09/13/2022
100128109		Nashville	TN		09/08/2023	7.000	290,671		100				375,000	06/21/2022
100128110	CF	Springfield	TN		09/08/2023	7.500	249,016		36				285,000	06/21/2022
100128111	CF	Madison	TN		09/08/2023	6.125	61,014		48				185,000	05/03/2022
100128112	CF	Woodbury	TN		09/08/2023	6.750	166,241		138				240,000	02/04/2022
100128113	CF	Spring Hill	TN		09/08/2023	6.750	272,619		102				375,000	05/27/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128114		Springfield	VA		09/08/2023	6.125	439,487		369				725,000	07/29/2022
100128115	CF	Clarksville	TN		09/08/2023	7.500	319,355		52				380,000	08/15/2022
100128116	CF	Clarksville	TN		09/08/2023	6.750	205,704		86				273,000	06/13/2022
100128117	CF	Smyrna	TN		09/08/2023	7.250	290,284		71				425,000	10/14/2022
100128118	CF	Nashville	TN		09/08/2023	6.125	159,373		110				315,000	09/16/2021
100128119		Florence	KY		09/08/2023	7.000	239,195		80				295,000	06/13/2022
100128120		Houston	TX		09/08/2023	6.750	133,357		49				177,000	09/20/2021
100128121		Pleasant View	TN		09/08/2023	7.500	348,781		51				400,000	09/01/2022
100128122	CF	Alabaster	AL		09/08/2023	7.500	248,716		40				320,000	09/12/2022
100128123		Hermitage	TN		09/08/2023	7.500	293,893		48				395,000	08/02/2022
100128124		Dracut	MA		09/08/2023	7.000	399,855		149				498,000	09/06/2022
100128125	CF	Rossville	GA		09/08/2023	6.750	193,822		79				256,500	02/14/2022
100128126		Waldorf	MD		09/08/2023	7.000	265,395		83				340,000	07/22/2022
100128127		Lewisburg	TN		09/08/2023	7.750	287,144		45				355,000	08/23/2022
100128128	CF	Louisville	KY		09/08/2023	7.500	93,037		13				106,200	06/01/2022
100128129	CF	Elko New Market	MN		09/08/2023	7.000	528,467		2,556				650,000	06/30/2022
100128130		View Park	CA		09/11/2023	9.625	1,494,964		(274)				1,700,000	07/06/2023
100128131	CF	Corona	CA		09/11/2023	10.500	945,986		(141)				1,025,000	08/03/2023
100128132	CF	Mulberry	FL		09/11/2023	8.125	428,521		(63)				525,000	08/10/2023
100128133	CF	Bass Lake	CA		09/11/2023	8.250	672,938		(75)				830,000	08/07/2023
100128135		Apache Junction	AZ		09/11/2023	8.875	596,438		(32)				740,000	07/25/2023
100128136	CF	Conyers	GA		09/11/2023	10.375	457,779		(59)				501,000	07/27/2023
100128137	CF	Manvel	TX		09/11/2023	9.875	439,767		(25)				527,000	07/25/2023
100128138		RICHMOND	VA		09/11/2023	8.875	190,741		(48)				281,000	07/19/2023
100128139	CF	Marshall	VA		09/11/2023	7.250	637,092		(50)				840,000	07/13/2023
100128140	CF	Parkland	FL		09/11/2023	9.375	3,764,793		(557)				5,250,000	07/31/2023
100128141	CF	Apopka	FL		09/11/2023	10.250	381,494		(25)				420,000	08/04/2023
100128143		Allentown	PA		09/11/2023	9.000	483,382		(26)				600,000	07/21/2023
100128144		Baltimore	MD		09/11/2023	11.250	122,067		(11)				184,000	07/18/2023
100128145		LAVALLETTE	NJ		09/18/2023	7.490	484,992		49				615,000	08/03/2023
100128146	CF	OCEAN CITY	NJ		09/18/2023	7.500	531,221		30				725,000	07/28/2023
100128147	CF	COOLIDGE	AZ		09/18/2023	7.000	234,358		40				316,500	07/27/2023
100128148		KILL DEVIL HILLS	NC		09/18/2023	7.625	301,488		(4)				420,000	07/10/2023
100128149		PUYALLUP	WA		09/18/2023	7.375	386,645		10				530,000	08/01/2023
100128150		WINTER HAVEN	FL		09/18/2023	6.000	251,379		179				338,000	07/19/2023
100128151		PEMBROKE PINES	FL		09/18/2023	7.625	299,716		41				400,000	07/21/2023
100128152		FORT WORTH	TX		09/18/2023	7.625	341,657		46				465,000	07/31/2023
100128153	CF	PHILADELPHIA	PA		09/18/2023	7.125	704,102		91				1,025,000	07/28/2023
100128154		LEWES	DE		09/18/2023	6.500	323,906		103				450,000	07/31/2023
100128155		LAWRENCEVILLE	GA		09/18/2023	5.875	405,200		292				555,000	07/21/2023
100128156		WEST WILDWOOD	NJ		09/18/2023	7.625	289,838		2				415,000	07/20/2023
100128157	CF	OCALA	FL		09/18/2023	6.999	239,859		57				313,000	08/18/2023
100128158		NAPLES	FL		09/18/2023	7.500	563,642		(15)				750,000	07/31/2023
100128159		DAVENPORT	FL		09/18/2023	7.490	720,164		(19)				958,000	08/07/2023
100128160		GULF SHORES	AL		09/18/2023	5.750	362,912		206				518,000	07/27/2023
100128161	CF	ATLANTA	GA		09/18/2023	6.875	248,557		76				345,000	08/16/2023
100128162		CAPE MAY	NJ		09/18/2023	7.625	273,786		(9)				407,000	07/25/2023
100128163		HAINES CITY	FL		09/18/2023	7.250	260,023		11				362,000	07/24/2023
100128164		PALMETTO	FL		09/18/2023	7.625	369,705		(28)				508,000	07/27/2023
100128165		VINELAND	NJ		09/18/2023	7.500	258,584		25				350,000	07/27/2023
100128166		AUSTIN	TX		09/18/2023	7.490	296,879		(8)				415,000	07/28/2023
100128167		MYRTLE BEACH	SC		09/18/2023	6.125	220,811		239				331,000	07/28/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128168		NOVI	MI		09/18/2023	7.125	244,127		7				327,000	08/18/2023
100128169		RED LODGE	MT		09/18/2023	6.875	540,735		108				964,000	08/02/2023
100128170	CF	LITTLE EGG HARBOR TWP	NJ		09/18/2023	7.375	310,762		(5)				420,000	07/28/2023
100128171		MISSOURI CITY	TX		09/18/2023	7.000	295,134		34				465,000	08/04/2023
100128172		WILMINGTON	VT		09/18/2023	7.375	434,066		(26)				670,000	08/04/2023
100128173		RICHARDSON	TX		09/18/2023	7.250	285,429		(8)				439,000	08/07/2023
100128174		JOSHUA TREE	CA		09/18/2023	6.875	377,057		37				510,000	07/10/2023
100128175		SEVIERVILLE	TN		09/18/2023	7.625	347,858		33				415,000	08/17/2023
100128176		CHARLOTTE	NC		09/18/2023	7.624	262,736		22				313,000	08/17/2023
100128177		PALM SPRINGS	CA		09/18/2023	7.375	303,690		48				380,000	07/31/2023
100128178	CF	MERIDIAN	ID		09/18/2023	6.375	266,689		65				400,000	08/03/2023
100128179		MCKINNEY	TX		09/18/2023	6.000	215,777		95				326,000	07/20/2023
100128180	CF	KISSIMMEE	FL		09/18/2023	7.500	567,443		72				690,000	08/07/2023
100128181		FLAGSTAFF	AZ		09/18/2023	7.625	521,623		61				600,000	07/21/2023
100128182		CALABASH	NC		09/18/2023	7.500	319,299		45				390,000	07/25/2023
100128183		N TOPSAIL BEACH	NC		09/18/2023	7.625	575,118		63				694,000	08/09/2023
100128184		FORESTVILLE	CA		09/18/2023	7.500	275,866		30				330,000	07/21/2023
100128185		SHELTON	WA		09/18/2023	7.375	370,895		76				445,000	07/18/2023
100128186		ODESSA	FL		09/18/2023	7.625	528,705		52				637,000	07/24/2023
100128187		MILFORD	DE		09/18/2023	7.125	497,457		128				620,000	07/18/2023
100128188		BRISTOL	TN		09/18/2023	6.990	571,956		177				680,000	07/14/2023
100128189		NAPLES	FL		09/18/2023	7.625	342,507		37				410,000	06/20/2023
100128190		RENO	NV		09/18/2023	7.625	349,930		29				425,000	07/25/2023
100128191		BLAIRSVILLE	GA		09/18/2023	7.500	225,787		25				255,000	07/28/2023
100128192		ELIZABETH CITY	NC		09/18/2023	7.500	261,622		64				300,000	08/02/2023
100128193		VIRGINIA BEACH	VA		09/18/2023	7.625	490,679		57				555,000	07/17/2023
100128194		PENSACOLA	FL		09/18/2023	5.625	245,840		203				300,000	07/28/2023
100128195		HENDERSON	NV		09/18/2023	6.125	333,371		213				400,000	07/26/2023
100128196		LURAY	VA		09/18/2023	7.375	250,913		37				285,000	07/26/2023
100128197		PLATTSBURG	MO		09/18/2023	7.625	235,921		16				265,000	07/28/2023
100128198		BAYVILLE	NJ		09/18/2023	7.625	436,494		61				495,000	08/14/2023
100128199		ROANOKE RAPIDS	NC		09/18/2023	6.990	243,630		60				300,000	07/28/2023
100128200		MENAHGA	MN		09/18/2023	7.625	334,230		45				379,000	07/21/2023
100128201		SLATYFORK	WV		09/18/2023	7.499	230,412		23				275,000	07/19/2023
100128202	CF	NOVATO	CA		09/18/2023	7.125	677,495		12				1,080,000	08/03/2023
100128203		BUNNELL	FL		09/18/2023	5.750	238,837		116				377,000	07/28/2023
100128204		JACKSONVILLE	FL		09/18/2023	5.990	299,363		193				360,000	07/27/2023
100128205		WACO	TX		09/18/2023	6.950	265,604		175				425,000	08/11/2023
100128206		SUWANEE	GA		09/18/2023	6.990	267,648		10				387,000	07/26/2023
100128207		COLUMBIA	MD		09/18/2023	7.125	275,763		8				430,000	07/31/2023
100128208	CF	FLAGSTAFF	AZ		09/18/2023	7.500	400,072		(8)				655,000	07/18/2023
100128209		HENDERSON	NV		09/18/2023	7.125	345,021		43				570,000	06/26/2023
100128210	CF	COLLEGE STATION	TX		09/18/2023	6.750	372,626		48				563,000	07/28/2023
100128211		WESLEY CHAPEL	FL		09/18/2023	7.500	342,937		66				392,000	07/19/2023
100128212		ARGYLE	TX		09/18/2023	7.625	269,088		(30)				380,000	07/27/2023
100128213		LITTLE RIVER	SC		09/18/2023	7.625	339,083		(20)				452,500	07/19/2023
100128214		BRIGANTINE	NJ		09/18/2023	7.625	365,875		(10)				545,000	07/14/2023
100128215		BELLINGHAM	WA		09/18/2023	7.375	370,700		(8)				540,000	07/12/2023
100128216	CF	WESLEY CHAPEL	FL		09/18/2023	6.625	427,191		69				690,000	07/14/2023
100128217		VERO BEACH	FL		09/18/2023	5.250	242,534		204				360,000	07/17/2023
100128218		KISSIMMEE	FL		09/14/2023	8.875	317,120		(111)				405,000	08/14/2023
100128219		Red Bank	NJ		09/14/2023	7.750	285,222		(3)				475,000	08/23/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128220		Garland	TX		09/14/2023	7.625	202,295		(31)				305,000	08/01/2023
100128221		American Canyon	CA		09/14/2023	7.125	248,897		31				720,000	06/28/2023
100128222		LOS ANGELES	CA		09/14/2023	9.125	831,563		3,217				1,050,000	08/07/2023
100128223	CF	Houston	TX		09/14/2023	8.750	738,692		(69)				921,000	08/11/2023
100128224		Las Cruces	NM		09/14/2023	9.625	587,166		(8)				656,000	08/14/2023
100128225		BARTONSVILLE	PA		09/14/2023	9.625	307,921		14				420,000	08/10/2023
100128226	CF	MORENO VALLEY	CA		09/14/2023	7.375	375,278		(28)				572,000	08/01/2023
100128227		Fort Lauderdale	FL		09/14/2023	7.999	338,241		9				410,000	07/20/2023
100128228	CF	SANFORD	MI		09/14/2023	8.125	245,010		(81)				334,000	08/08/2023
100128229		Fort Lauderdale	FL		09/14/2023	7.999	338,648		6				410,000	07/20/2023
100128230	CF	Oxford	MA		09/14/2023	9.750	292,576		(28)				338,000	08/18/2023
100128231		Fort Lauderdale	FL		09/14/2023	7.999	337,326		16				410,000	07/20/2023
100128232	CF	Memphis	TN		09/14/2023	7.999	167,204		(11)				255,000	08/07/2023
100128233	CF	Parkland	FL		09/14/2023	7.875	872,252		(95)				1,225,000	08/10/2023
100128234		Las Vegas	NV		09/14/2023	7.875	245,794		(69)				435,000	06/26/2023
100128235		Elkton	MD		09/14/2023	9.999	271,774		(86)				340,000	07/27/2023
100128236		Galveston	TX		09/14/2023	8.499	540,108		(47)				665,000	08/21/2023
100128237		BISHOP	CA		09/14/2023	8.125	402,132		(77)				600,000	08/09/2023
100128238		Micanopy	FL		09/14/2023	7.875	239,612		(116)				345,000	08/16/2023
100128239		Miami	FL		09/14/2023	8.999	707,120		99				965,000	08/02/2023
100128241		PHILADELPHIA	PA		09/14/2023	8.999	163,979		(71)				266,000	08/09/2023
100128242		Clermont	FL		09/14/2023	8.750	220,397		(78)				300,000	08/04/2023
100128243		Keystone Heights	FL		09/14/2023	8.375	156,706		(38)				215,000	08/15/2023
100128246	CF	Harrisonburg	VA		09/14/2023	8.750	219,031		(17)				278,000	08/11/2023
100128247		Kansas City	MO		09/14/2023	8.499	149,675		(47)				199,000	08/15/2023
100128248	CF	APPLE VALLEY	CA		09/14/2023	9.750	398,740		(60)				485,000	07/28/2023
100128249		Jacksonville	FL		09/14/2023	8.625	158,017		(48)				200,000	08/15/2023
100128250		Hollywood	FL		09/14/2023	8.250	374,364		(34)				483,000	07/31/2023
100128251	CF	BAKERSFIELD	CA		09/14/2023	10.999	227,907		(11)				265,000	07/31/2023
100128252	CF	Katy	TX		09/14/2023	9.125	278,789		(54)				306,000	08/03/2023
100128253	CF	Lake Elsinore	CA		09/14/2023	8.999	422,205		(79)				480,000	08/09/2023
100128254	CF	Midland	TX		09/14/2023	7.499	489,849		(78)				780,000	08/15/2023
100128255		COLUMBUS	OH		09/14/2023	8.375	204,814		(71)				258,000	08/15/2023
100128256		SAN JACINTO	CA		09/14/2023	7.999	153,531		(43)				266,000	08/01/2023
100128257	CF	Napa	CA		09/14/2023	8.999	1,462,123		(172)				1,800,000	07/28/2023
100128258		Pennsville	NJ		09/14/2023	8.999	175,905		(28)				228,000	07/28/2023
100128259		Miami	FL		09/14/2023	8.499	110,753		320				260,000	08/02/2023
100128260		Spokane	WA		09/14/2023	7.750	178,847		(29)				295,000	08/03/2023
100128261	CF	San Antonio	TX		09/14/2023	6.750	266,285		(18)				331,000	08/18/2023
100128262		Fort Lauderdale	FL		09/14/2023	8.750	929,854		134				1,275,000	08/17/2023
100128263		Rialto	CA		09/14/2023	9.499	442,559		(80)				696,000	08/03/2023
100128264		Kalispell	MT		09/14/2023	7.499	394,300		(4)				493,000	08/09/2023
100128265		Spokane	WA		09/14/2023	7.250	568,245		150				785,000	08/17/2023
100128266	CF	Brookfield	CT		09/14/2023	7.625	463,035		6				585,000	08/04/2023
100128267	CF	Royse City	TX		09/14/2023	8.499	368,559		(60)				450,000	08/23/2023
100128268		STOCKTON	CA		09/14/2023	8.750	514,219		(191)				610,000	08/08/2023
100128269		Colorado Springs	CO		09/14/2023	8.250	197,068		(45)				380,000	08/09/2023
100128270		Methuen	MA		09/14/2023	8.499	309,350		(20)				402,000	08/07/2023
100128271	CF	Norfolk	VA		09/14/2023	9.125	187,020		(53)				222,000	08/03/2023
100128272		Meriden	CT		09/14/2023	8.999	143,337		(56)				207,000	08/09/2023
100128273		DALLAS	TX		09/14/2023	8.750	170,034		(78)				237,000	08/22/2023
100128274	CF	Palm Springs	CA		09/14/2023	10.375	1,398,650		(14)				1,550,000	07/24/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128276		Boron	CA		09/14/2023	8.625	170,620		(38)				221,000	08/11/2023
100128277		LOS ANGELES	CA		09/14/2023	8.250	531,515		(85)				685,000	07/26/2023
100128278	CF	South Salt Lake City	UT		09/14/2023	7.625	259,795		(2)				395,000	08/03/2023
100128279		Colorado Springs	CO		09/14/2023	7.875	279,585		(16)				420,000	08/03/2023
100128280	CF	Highland	CA		09/14/2023	8.625	641,085		(24)				750,000	08/14/2023
100128281	CF	PHOENIX	AZ		09/14/2023	7.875	568,043		(52)				705,000	08/02/2023
100128282	CF	PORTER RANCH	CA		09/14/2023	8.375	1,288,915		32				1,625,000	08/01/2023
100128283	CF	LA PUENTE	CA		09/14/2023	9.625	769,427		27				860,000	08/10/2023
100128284	CF	LOS ANGELES	CA		09/14/2023	8.250	453,844		(83)				610,000	08/11/2023
100128286	CF	Miami	FL		09/14/2023	8.999	433,194		(40)				473,000	08/03/2023
100128287		Carolina Beach	NC		09/14/2023	8.375	329,503		(138)				439,000	08/02/2023
100128288	CF	SOUTH PASADENA	CA		09/14/2023	8.499	222,523		27				1,350,000	07/28/2023
100128289	CF	GARDEN GROVE	CA		09/14/2023	8.499	1,093,059		(107)				1,350,000	07/31/2023
100128290	CF	Baltimore	MD		09/14/2023	10.625	205,071		(17)				237,000	08/07/2023
100128291		Reisterstown	MD		09/14/2023	9.625	320,246		(70)				425,000	08/17/2023
100128292	CF	Odessa	FL		09/14/2023	8.875	455,477		(47)				560,000	08/09/2023
100128293		Denton	TX		09/14/2023	7.625	224,314		(44)				292,000	08/08/2023
100128294		Fallbrook	CA		09/14/2023	7.625	592,623		(4)				850,000	08/09/2023
100128295		Pasadena	TX		09/14/2023	8.875	137,927		(66)				170,000	08/07/2023
100128296		Big Bear City	CA		09/14/2023	7.499	580,058		(69)				1,130,000	08/15/2023
100128297		Broken Bow	OK		09/14/2023	8.750	151,281		(53)				201,500	08/14/2023
100128298		Philadelphia	PA		09/14/2023	8.375	212,098		(85)				310,000	08/10/2023
100128299	CF	Lake Ozark	MO		09/14/2023	7.999	219,314		(52)				267,000	08/02/2023
100128300		Twentynine Palms	CA		09/14/2023	7.625	191,077		(16)				270,000	08/09/2023
100128301		Miramar Beach	FL		09/14/2023	8.125	275,945		919				350,000	08/04/2023
100128302		Woodbridge	VA		09/14/2023	7.750	331,139		(62)				465,000	08/09/2023
100128303		Woodbridge	VA		09/14/2023	7.750	364,267		(18)				510,000	08/09/2023
100128304		Baltimore	MD		09/14/2023	10.250	259,419		19				310,000	08/15/2023
100128305		Woodbridge	VA		09/14/2023	7.750	204,763		(49)				305,000	08/09/2023
100128306	CF	BONITA	CA		09/14/2023	7.499	765,318		(57)				1,170,000	08/16/2023
100128307	CF	Lexington	KY		09/14/2023	10.499	260,662		(49)				295,000	08/15/2023
100128308	CF	La Mesa	CA		09/14/2023	7.499	675,898		(17)				975,000	08/01/2023
100128309	CF	CHINO	CA		09/14/2023	7.250	849,146		(31)				1,210,000	08/03/2023
100128310	CF	VISALIA	CA		09/14/2023	8.499	501,649		(78)				725,000	08/08/2023
100128311	CF	Woodward	OK		09/14/2023	6.999	190,890		625				255,000	08/17/2023
100128312		Richmond	VA		09/14/2023	7.999	183,044		(59)				250,000	08/14/2023
100128313		Pueblo	CO		09/14/2023	7.250	188,931		(2)				258,000	08/17/2023
100128316		Encinitas	CA		09/14/2023	8.499	1,576,434		(6)				1,975,000	08/04/2023
100128317		Jonesboro	GA		09/14/2023	7.999	172,266		(27)				240,000	08/24/2023
100128318	CF	Stafford	VA		09/14/2023	7.999	608,968		(66)				750,000	08/01/2023
100128319	CF	Gaithersburg	MD		09/14/2023	9.375	351,067		(15)				435,000	08/02/2023
100128320	CF	RIVERDALE	MD		09/14/2023	10.125	338,970		(52)				390,000	08/23/2023
100128321	CF	Baltimore	MD		09/14/2023	10.375	172,860		(14)				200,000	08/11/2023
100128322		Baltimore	MD		09/14/2023	8.375	465,523		(107)				670,000	08/04/2023
100128323	CF	Houston	TX		09/14/2023	8.875	246,746		(100)				335,000	08/10/2023
100128324		Hilton Head Island	SC		09/14/2023	9.125	182,041		(82)				210,000	08/09/2023
100128325		Franklin	WI		09/14/2023	8.999	310,151		(33)				380,000	08/18/2023
100128326		Chandler	AZ		09/14/2023	8.750	378,972		(88)				489,000	08/07/2023
100128327		Reisterstown	MD		09/14/2023	8.750	230,720		(68)				304,000	08/04/2023
100128329	CF	Panama City	FL		09/14/2023	8.999	1,532,827		118				2,000,000	07/31/2023
100128330		Las Vegas	NV		09/14/2023	8.499	159,641		(23)				212,000	08/07/2023
100128331		Capitol Heights	MD		09/14/2023	7.875	199,450		(49)				308,000	08/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128333		RALEIGH	NC		09/14/2023	8.625	378,737		(24)				472,000	08/04/2023
100128334		Las Vegas	NV		09/14/2023	7.125	270,927		(36)				385,000	08/03/2023
100128336		Orlando	FL		09/14/2023	8.999	344,950		(108)				410,000	08/09/2023
100128337	CF	San Jacinto	CA		09/14/2023	7.999	419,303		(67)				511,000	08/14/2023
100128338	CF	Hagerstown	MD		09/14/2023	8.999	271,764		(43)				330,000	08/11/2023
100128339	CF	Kansas City	KS		09/14/2023	8.750	149,781		(10)				190,000	08/08/2023
100128340	CF	Fort Washington	MD		09/14/2023	9.999	294,780		15				395,000	08/21/2023
100128341		Spring Hill	FL		09/14/2023	8.999	182,149		(62)				247,000	08/11/2023
100128342		Savannah	GA		09/14/2023	7.999	264,575		(64)				335,000	08/09/2023
100128343	CF	Virginia Beach	VA		09/14/2023	7.499	294,350		(35)				540,000	08/10/2023
100128344		Nashville	TN		09/14/2023	8.750	424,551		(78)				550,000	08/21/2023
100128345	CF	Miami	FL		09/14/2023	8.999	389,996		(15)				430,000	08/22/2023
100128346		Lorain	OH		09/14/2023	9.875	105,499		5				155,000	08/17/2023
100128347		Los Angeles	CA		09/14/2023	8.375	862,419		(49)				1,700,000	08/17/2023
100128348		ATLANTA	GA		09/14/2023	6.999	242,815		15				350,000	08/14/2023
100128349		DECATUR	GA		09/14/2023	6.999	221,642		17				320,000	08/14/2023
100128350	CF	Los Angeles	CA		09/14/2023	8.375	486,495		(70)				635,000	08/22/2023
100128352		Atlanta	GA		09/14/2023	6.999	263,970		14				380,000	08/14/2023
100128353		ATLANTA	GA		09/14/2023	6.999	241,167		12				347,000	08/14/2023
100128354		Atlanta	GA		09/14/2023	6.999	289,946		19				428,000	08/14/2023
100128355		Atlanta	GA		09/14/2023	6.999	210,922		13				304,000	08/14/2023
100128356	CF	Frisco	TX		09/14/2023	8.625	1,031,637		7,996				1,665,644	08/14/2023
100128357		COOPER CITY	FL		09/14/2023	7.499	1,019,573		144				1,300,000	08/11/2023
100128358		HARLINGEN	TX		09/14/2023	8.750	196,174		(86)				320,000	08/15/2023
100128361		Stone Mountain	GA		09/14/2023	7.375	225,338		(32)				345,000	08/24/2023
100128362		Phoenix	AZ		09/14/2023	7.999	408,983		1,427				672,000	08/14/2023
100128363		Kenner	LA		09/14/2023	8.499	356,059		(89)				490,000	08/17/2023
100128364	CF	Austin	TX		09/15/2023	7.750	839,413		95				1,235,000	05/22/2023
100128365	CF	Los Angeles	CA		09/15/2023	7.875	556,337		12				715,000	04/06/2023
100128366	CF	BELLA COLLINA	FL		09/15/2023	7.625	1,609,163		177				2,180,000	06/08/2023
100128368	CF	LIBERTY HILL	TX		09/15/2023	7.990	773,864		(113)				970,000	06/06/2023
100128369		BUNKER HILL	WV		09/15/2023	8.750	224,473		(61)				360,000	07/26/2023
100128370	CF	NORTHFIELD	OH		09/15/2023	7.990	146,339		(64)				220,000	05/15/2023
100128371		COLUMBUS	OH		09/15/2023	7.750	146,561		(25)				182,800	04/28/2023
100128372	CF	CAPE CORAL	FL		09/15/2023	8.625	700,849		(156)				859,000	07/03/2023
100128373		PLANO	TX		09/15/2023	8.375	411,566		(68)				542,000	06/14/2023
100128374		Fountain Valley	CA		09/15/2023	8.250	690,375		(125)				960,000	06/20/2023
100128375		SILVER SPRING	MD		09/15/2023	7.875	476,259		(97)				950,000	06/16/2023
100128376	CF	Goodyear	AZ		09/15/2023	7.500	642,498		177				832,000	06/12/2023
100128377		BONSALL	CA		09/15/2023	8.000	1,126,496		(74)				1,680,000	05/03/2023
100128378		Lehigh Acres	FL		09/15/2023	7.375	304,518		(58)				555,000	06/30/2023
100128379		La Quinta	CA		09/15/2023	7.875	1,184,162		23				1,600,000	06/01/2023
100128380	CF	La Mesa	CA		09/15/2023	7.490	854,913		(12)				1,122,000	05/18/2023
100128381	CF	MCCORDSVILLE	IN		09/15/2023	8.125	453,084		(29)				565,000	06/16/2023
100128382		Madera	CA		09/15/2023	7.750	188,179		(8)				265,000	06/29/2023
100128383		Lake Forest	CA		09/15/2023	9.750	1,223,317		(80)				1,745,000	07/26/2023
100128384		McKinney	TX		09/15/2023	7.500	288,749		105				480,000	06/30/2023
100128385		Tampa	FL		09/15/2023	8.875	583,705		66				793,000	08/07/2023
100128386		Kansas city	KS		09/15/2023	9.375	169,404		(54)				215,000	06/27/2023
100128387		Tallahassee	FL		09/15/2023	8.750	261,884		(106)				348,000	04/20/2023
100128388		SAN ANTONIO	TX		09/15/2023	7.625	199,670						375,000	07/17/2023
100128389		Stuart	FL		09/15/2023	7.500	106,028		(2)				201,000	07/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128390	CF	San Francisco	CA		09/15/2023	6.990	1,032,675		82				3,200,000	06/26/2023
100128391		KISSIMMEE	FL		09/15/2023	7.750	728,810		32				990,000	05/31/2023
100128392		HOBART	IN		09/15/2023	10.250	219,096		(47)				285,000	07/05/2023
100128393		SNOWMASS VILLAGE	CO		09/15/2023	8.750	876,085		(112)				1,324,000	07/14/2023
100128394		CROFTON	MD		09/15/2023	7.990	258,601		(20)				342,000	06/20/2023
100128395		EAST STROUDSBURG	PA		09/15/2023	8.125	385,234		(43)				487,000	07/01/2023
100128396	CF	San Juan Capistrano	CA		09/15/2023	7.750	1,612,151		(125)				2,000,000	06/21/2023
100128397		SURFSIDE BEACH	TX		09/15/2023	7.750	216,786		(67)				280,000	06/23/2023
100128398		Atlanta	GA		09/15/2023	8.875	1,023,465		(316)				1,500,000	05/09/2023
100128399	CF	Baltimore	MD		09/15/2023	9.750	201,205		(8)				250,000	06/20/2023
100128400	CF	FORTSON	GA		09/15/2023	10.375	211,822		(105)				257,000	06/26/2023
100128401		Rio Rico	AZ		09/15/2023	9.250	187,306		(83)				234,000	07/26/2023
100128402		Galveston	TX		09/15/2023	8.125	267,792		(74)				353,000	06/21/2023
100128403		Bradenton	FL		09/15/2023	8.125	418,392		(18)				595,000	07/17/2023
100128404	CF	SUN CITY	AZ		09/15/2023	9.500	289,644		(149)				370,000	07/14/2023
100128405	CF	Orlando	FL		09/15/2023	8.875	430,573		(128)				615,000	07/31/2023
100128406	CF	La Quinta	CA		09/15/2023	7.625	513,555		2				643,913	06/26/2023
100128407		Surprise	AZ		09/15/2023	7.750	211,906		(26)				457,000	07/13/2023
100128408		Huntley	IL		09/15/2023	10.375	366,741		(57)				518,000	07/06/2023
100128409		Guyton	GA		09/15/2023	7.750	257,994		(22)				355,000	07/14/2023
100128410	CF	SEBASTIAN	FL		09/15/2023	8.990	267,375		(111)				388,000	08/02/2023
100128411		Stockbridge	GA		09/15/2023	8.250	202,240		(72)				323,000	07/11/2023
100128412		GREENLEAF	WI		09/15/2023	8.250	265,464		(39)				570,000	07/21/2023
100128414	CF	Pearland	TX		09/15/2023	7.750	589,979		(75)				740,000	08/08/2023
100128415	CF	GARLAND	TX		09/15/2023	8.250	491,058		(80)				696,000	06/30/2023
100128416	CF	COOKEVILLE	TN		09/15/2023	9.125	115,704		(26)				185,000	07/12/2023
100128417		UKIAH	CA		09/15/2023	8.625	733,192		(13)				915,000	07/18/2023
100128418		CAPITOL HGTS	MD		09/15/2023	11.375	325,719		(68)				415,000	07/07/2023
100128419		BROOKSHIRE	TX		09/15/2023	11.750	314,753		(131)				420,000	06/14/2023
100128420		Owings Mills	MD		09/15/2023	8.250	254,025		(47)				310,000	07/21/2023
100128421	CF	Taylor	TX		09/15/2023	8.990	238,560		(87)				300,000	07/26/2023
100128422	CF	Marietta	GA		09/15/2023	7.500	659,608		(159)				915,000	08/01/2023
100128423	CF	McKinney	TX		09/15/2023	9.125	345,396		(83)				376,000	07/17/2023
100128424		NEW RIVER	AZ		09/15/2023	8.875	380,751		(76)				463,000	07/07/2023
100128425		Sanford	FL		09/15/2023	8.500	235,613		(33)				290,000	07/14/2023
100128426		Navarre	FL		09/15/2023	8.375	406,351		(10)				657,000	08/02/2023
100128427		Johnson City	TN		09/15/2023	8.375	220,575		(97)				260,000	07/14/2023
100128428	CF	MANHATTAN	MT		09/15/2023	6.875	254,221		(52)				325,000	07/14/2023
100128429		North Miami Beach	FL		09/15/2023	7.375	100,835		(8)				232,000	07/21/2023
100128430		MC GAHEYSVILLE	VA		09/15/2023	8.625	520,486		(21)				650,000	08/02/2023
100128431		Kingston	PA		09/15/2023	11.125	122,195		(463)				180,000	11/23/2022
100128432		SAN ANTONIO	TX		09/15/2023	11.750	204,527		(83)				251,000	07/14/2023
100128433		MIAMI	FL		09/15/2023	8.500	778,156		(155)				951,000	08/02/2023
100128434	CF	NAPLES	FL		09/15/2023	7.750	2,028,781		(253)				2,900,000	07/18/2023
100128435		Newark	NJ		09/15/2023	7.500	238,295		1,077				330,000	05/31/2023
100128436	CF	Barnegat	NJ		09/15/2023	9.375	375,453		(147)				464,000	07/18/2023
100128437		Hartford	CT		09/15/2023	8.875	384,980		(81)				510,000	02/10/2023
100128438		Passaic	NJ		09/15/2023	9.625	305,918		148				500,000	04/18/2023
100128439		DERBY	CT		09/15/2023	7.990	161,433		(40)				240,000	07/24/2023
100128440		Bronx	NY		09/15/2023	8.875	755,771		(75)				1,000,000	05/25/2023
100128441	CF	Davenport	FL		09/15/2023	9.875	193,951		(33)				235,000	07/20/2023
100128442		New Haven	CT		09/15/2023	9.500	222,700		(61)				287,000	04/06/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128443		HOLLYWOOD	FL		09/15/2023	8.875	316,837		(82)				415,000	02/15/2023
100128444	CF	Diamond Bar	CA		09/15/2023	9.375	1,018,022		(156)				1,105,000	06/26/2023
100128445		Huntington Station	NY		09/15/2023	8.750	294,973		(76)				405,000	05/05/2023
100128446		ENFIELD	CT		09/15/2023	9.875	192,602		(49)				277,000	07/21/2023
100128447		ISLE OF PALMS	SC		09/15/2023	7.500	1,631,967		113				2,200,000	07/21/2023
100128448		MIAMI	FL		09/15/2023	7.750	424,818		(39)				565,000	07/24/2023
100128449	CF	Wallingford	CT		09/15/2023	10.625	225,856		(41)				280,000	06/28/2023
100128450		N Charleston	SC		09/15/2023	8.990	226,536		(45)				275,000	07/06/2023
100128451	CF	WALLOON LAKE	MI		09/15/2023	8.125	1,577,385		(497)				3,031,000	07/20/2023
100128452	CF	Spokane	WA		09/15/2023	9.125	346,679		(72)				420,000	07/14/2023
100128453	CF	GRAND HAVEN	MI		09/15/2023	8.125	244,230		(6)				328,000	07/12/2023
100128454		Littleton	CO		09/15/2023	8.500	278,952		(90)				424,000	07/25/2023
100128455		MCALLEN	TX		09/15/2023	7.990	259,182		(43)				390,000	07/24/2023
100128456		National City	CA		09/15/2023	8.125	577,607		(68)				669,900	07/17/2023
100128457		Roseland	VA		09/15/2023	7.990	191,790		(17)				250,000	07/13/2023
100128458		MEMPHIS	TN		09/15/2023	8.375	118,277		(41)				150,000	07/05/2023
100128459		Gainesville	FL		09/15/2023	8.625	156,172		(31)				192,000	07/07/2023
100128460	CF	Jurupa Valley	CA		09/15/2023	7.250	582,512		1				778,500	07/21/2023
100128461		Venice	CA		09/15/2023	8.125	2,042,698		(32)				3,875,000	07/28/2023
100128462		Philadelphia	PA		09/15/2023	9.875	486,532		32				615,000	07/21/2023
100128463		OWENSBORO	KY		09/15/2023	7.990	301,525		(47)				375,000	08/07/2023
100128464	CF	Louisville	KY		09/15/2023	7.990	187,000		(122)				250,000	07/28/2023
100128465		KILLEEN	TX		09/15/2023	8.750	210,481		(114)				260,000	07/24/2023
100128466	CF	Sandia Park	NM		09/15/2023	7.990	384,794		(62)				558,000	07/17/2023
100128467		CORAL SPRINGS	FL		09/15/2023	11.125	211,473		(74)				263,000	07/10/2023
100128468		ENNIS	MT		09/15/2023	8.875	949,593		(86)				1,250,000	07/13/2023
100128469		BURNET	TX		09/15/2023	7.875	390,090		(64)				499,000	07/25/2023
100128470		Palm Bay	FL		09/15/2023	10.375	316,790		(30)				345,000	08/09/2023
100128471		EAST STROUDSBURG	PA		09/15/2023	8.500	343,616		(37)				430,000	07/12/2023
100128472		EAST STROUDSBURG	PA		09/15/2023	8.500	360,555		(88)				450,000	07/17/2023
100128473		North Miami Beach	FL		09/15/2023	7.375	303,821		(351)				525,000	07/26/2023
100128474		Aurora	CO		09/15/2023	7.750	366,059		(81)				480,000	07/18/2023
100128475		MIAMI	FL		09/15/2023	10.375	1,712,333		314				2,215,000	07/31/2023
100128476		Orlando	FL		09/15/2023	9.375	1,627,181		76				2,050,000	07/21/2023
100128477		Prosper	TX		09/15/2023	7.875	333,108		(22)				475,000	07/31/2023
100128478	CF	Gardena	CA		09/15/2023	8.750	713,665		(101)				900,000	07/10/2023
100128479	CF	Westlake	FL		09/15/2023	8.125	1,009,022		(85)				1,260,000	07/31/2023
100128480		Flagstaff	AZ		09/15/2023	7.375	899,901		(181)				1,500,000	07/31/2023
100128481		Littleton	CO		09/15/2023	9.500	448,502		(135)				570,000	07/28/2023
100128482	CF	East HartfOrd	CT		09/15/2023	8.875	394,637		(20)				491,000	07/31/2023
100128483	CF	Dania Beach	FL		09/15/2023	7.875	160,904		(15)				265,000	07/20/2023
100128484	CF	Fresno	CA		09/15/2023	7.750	289,856		(74)				415,000	07/17/2023
100128485	CF	Southfield	MI		09/15/2023	9.750	151,379		(46)				180,000	07/26/2023
100128486	CF	Murrells Inlet	SC		09/15/2023	7.990	327,666		(6)				440,000	07/19/2023
100128487		RESEDA	CA		09/15/2023	8.625	600,319		(83)				745,000	07/11/2023
100128488		Gastonia	NC		09/15/2023	8.875	146,430		(428)				210,000	08/01/2023
100128489	CF	Murfreesboro	TN		09/15/2023	9.125	453,676		(130)				575,000	07/28/2023
100128490		Palm Springs	CA		09/15/2023	7.750	797,236		(81)				1,275,000	08/11/2023
100128491	CF	Flower Mound	TX		09/15/2023	7.875	1,306,510		(136)				2,100,000	07/19/2023
100128492	CF	Edinburg	TX		09/15/2023	8.750	731,884		(75)				926,000	07/14/2023
100128493		Denver	CO		09/15/2023	8.250	372,615		(36)				525,000	08/02/2023
100128494	CF	Nokomis	FL		09/15/2023	7.375	299,133		(26)				396,000	07/27/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128495		Corpus Christi	TX		09/15/2023	9.375	144,899		(99)				174,000	07/06/2023
100128496		HIALEAH	FL		09/15/2023	8.375	383,979		(48)				509,000	08/01/2023
100128497	CF	Las Vegas	NV		09/15/2023	7.625	101,633		(15)				259,000	07/14/2023
100128498	CF	Eaton	CO		09/15/2023	7.750	319,142		(42)				393,000	07/20/2023
100128499	CF	Castroville	TX		09/15/2023	8.375	544,566		(97)				745,000	06/23/2023
100128500		HAMPTON	VA		09/15/2023	8.500	181,672		(63)				247,500	07/31/2023
100128501		TITUSVILLE	FL		09/15/2023	8.990	172,024		(88)				228,000	07/21/2023
100128502	CF	Milwaukee	WI		09/15/2023	10.375	149,570		(18)				175,000	07/14/2023
100128503		Columbia	SC		09/15/2023	9.250	112,972		(50)				172,000	07/27/2023
100128504	CF	Miramar	FL		09/15/2023	9.990	626,057		48				755,000	07/25/2023
100128505		Seattle	WA		09/15/2023	9.500	501,159		(135)				600,000	07/18/2023
100128506		EASTLAKE	OH		09/15/2023	8.250	181,125		(59)				248,000	07/24/2023
100128507		North Las Vegas	NV		09/15/2023	7.375	207,507		(24)				380,000	07/21/2023
100128508		Seminole	FL		09/15/2023	8.500	598,212		(28)				743,000	07/27/2023
100128509		Manville	NJ		09/15/2023	10.625	272,891		(64)				410,000	07/14/2023
100128510	CF	Tampa	FL		09/15/2023	9.625	323,686		(37)				407,000	07/28/2023
100128511		Las Vegas	NV		09/15/2023	7.375	177,986		(28)				350,000	07/26/2023
100128512		EULESS	TX		09/15/2023	9.875	441,147		(62)				537,500	07/26/2023
100128513		JOSHUA TREE	CA		09/15/2023	8.625	355,536		(118)				486,000	07/14/2023
100128514	CF	HENDERSONVILLE	TN		09/15/2023	10.875	306,618		(90)				363,000	07/26/2023
100128515		Melbourne	FL		09/15/2023	7.990	204,353		(35)				285,000	08/08/2023
100128516	CF	MIAMI	FL		09/15/2023	8.375	286,140		(47)				350,000	07/17/2023
100128517		MIAMI	FL		09/15/2023	8.500	235,237		(104)				400,000	08/03/2023
100128518	CF	Van Nuys	CA		09/15/2023	8.875	794,904		53				945,000	07/29/2023
100128519	CF	Nashville	TN		09/15/2023	8.990	742,486		(19)				925,000	07/31/2023
100128520	CF	Valencia	CA		09/15/2023	7.375	320,670		(921)				770,000	08/03/2023
100128521	CF	Wildomar	CA		09/15/2023	10.375	430,230						532,000	07/28/2023
100128522	CF	ORTONVILLE	MN		09/15/2023	9.625	168,755		(27)				210,000	07/21/2023
100128523		Grants Pass	OR		09/15/2023	8.500	293,701		(14)				399,500	07/28/2023
100128524		PEACHTREE COR	GA		09/15/2023	9.625	162,807		(64)				200,000	06/30/2023
100128525		FORT WORTH	TX		09/15/2023	9.375	213,360		(101)				285,000	07/31/2023
100128526	CF	Melbourne	FL		09/15/2023	9.250	306,369		(64)				334,000	08/04/2023
100128527	CF	HIALEAH	FL		09/15/2023	7.250	150,407		(4)				642,000	08/08/2023
100128528		PANAMA CITY	FL		09/15/2023	8.250	219,441		(254)				340,000	07/31/2023
100128529	CF	Beltsville	MD		09/15/2023	8.999	323,606		(19)				420,014	08/09/2023
100128530		Tallahassee	FL		09/15/2023	8.750	145,014		(46)				185,000	08/07/2023
100128531	CF	MIAMI	FL		09/15/2023	8.750	210,296		(70)				610,000	06/10/2023
100128532		Charlotte	NC		09/15/2023	11.375	299,589		(85)				354,000	07/28/2023
100128533		YOUNGSTOWN	OH		09/15/2023	9.625	202,663		(26)				266,000	08/02/2023
100128534		Montebello	CA		09/18/2023	9.875	447,761		(103)				685,000	08/22/2023
100128535		Los Angeles	CA		09/18/2023	9.375	3,857,628		(349)				5,200,000	07/18/2023
100128536	CF	EASTVALE	CA		09/18/2023	9.000	1,021,619		(38)				1,150,000	07/07/2023
100128537		Richmond	VA		09/18/2023	7.875	107,663		15				184,000	08/10/2023
100128708	CF	Glen Rock	NJ		09/21/2023	8.374	498,633		(71)				713,000	08/23/2023
100128709	CF	Lyndhurst	NJ		09/21/2023	8.999	447,839		(43)				492,000	09/05/2023
100128710		Northridge	CA		09/21/2023	8.499	2,713,534		(387)				3,788,000	08/19/2023
100128711	CF	Oakland Park	FL		09/21/2023	9.375	888,229		83				1,055,000	08/31/2023
100128712	CF	Nantucket	MA		09/21/2023	8.874	1,287,306		(97)				1,600,000	08/21/2023
100128713		Philadelphia	PA		09/21/2023	8.499	245,363		(66)				365,000	08/28/2023
100128714		Las Vegas	NV		09/21/2023	7.999	156,874		(47)				418,000	08/18/2023
100128715		Andersonville	TN		09/21/2023	7.999	339,215		(69)				535,000	08/18/2023
100128716	CF	Fresno	CA		09/21/2023	9.374	149,595		(67)				292,000	08/15/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128717		Royal palm beach	FL		09/21/2023	8.499	341,858		(109)				650,000	08/28/2023
100128718		New Haven	IN		09/21/2023	8.999	160,170		(31)				200,000	08/18/2023
100128720		Miami	FL		09/21/2023	8.499	394,814		(25)				510,000	08/28/2023
100128721		Lake Worth	FL		09/21/2023	8.249	104,713		(31)				195,000	08/23/2023
100128722	CF	Maple Grove	MN		09/21/2023	8.249	351,259		(1,594)				615,000	08/28/2023
100128723		Orlando	FL		09/21/2023	8.249	265,862		(18)				376,000	08/28/2023
100128724	CF	Holliston	MA		09/21/2023	8.499	534,678		(39)				755,000	08/29/2023
100128725	CF	Fletcher	NC		09/21/2023	8.249	332,039		(33)				444,000	08/14/2023
100128726	CF	Middletown	DE		09/21/2023	7.499	358,059		(10)				658,000	09/05/2023
100128727	CF	Medford	NY		09/21/2023	7.874	365,548		(39)				450,000	08/25/2023
100128728		Jacksonville	FL		09/21/2023	9.499	123,035		(54)				195,000	08/18/2023
100128729		Pittsburgh	PA		09/21/2023	7.874	167,677		(19)				280,000	08/22/2023
100128730	CF	Jacksonville	FL		09/21/2023	7.499	320,825		6				420,000	08/11/2023
100128731		Aurora	CO		09/21/2023	7.999	431,005		(48)				530,000	08/22/2023
100128732		Pittsburg	CA		09/21/2023	8.374	386,672		(31)				635,000	08/31/2023
100128733		Daytona Beach	FL		09/21/2023	8.499	270,802		(106)				320,000	08/29/2023
100128734	CF	Charlotte	NC		09/21/2023	8.999	1,301,667		(21)				1,625,000	09/05/2023
100128735	CF	Largo	FL		09/21/2023	8.999	164,633		(52)				235,000	08/18/2023
100128737	CF	Houston	TX		09/21/2023	9.624	320,673		(113)				375,000	08/22/2023
100128738		Greece	NY		09/21/2023	8.499	251,638		14				330,000	08/31/2023
100128739	CF	Houston	TX		09/21/2023	9.499	317,416		(96)				375,000	08/22/2023
100128740		Baltimore	MD		09/21/2023	7.999	134,625		(39)				185,000	08/30/2023
100128741	CF	George West	TX		09/21/2023	8.249	298,172		(53)				370,000	08/22/2023
100128742		Bryson City	NC		09/21/2023	8.499	215,526		(50)				334,000	08/21/2023
100128743	CF	HEMPSTEAD	NY		09/21/2023	7.499	446,104		(16)				560,000	08/31/2023
100128744		Richland	WA		09/21/2023	8.749	1,205,125		(164)				1,480,000	08/24/2023
100128746	CF	MESA	AZ		09/21/2023	11.249	266,294		(36)				385,000	08/25/2023
100128747		Houston	TX		09/21/2023	7.250	900,664		312				1,650,000	08/31/2023
100128748		Hollywood	FL		09/21/2023	8.874	521,220		17				710,000	08/31/2023
100128749		Princeton	TX		09/21/2023	8.999	223,725		(111)				291,000	08/25/2023
100128750		Middletown	CT		09/21/2023	8.999	338,636		(124)				400,000	09/05/2023
100128751	CF	Upland	CA		09/21/2023	8.624	540,066		(46)				710,000	08/22/2023
100128752	CF	Coachella	CA		09/21/2023	9.749	532,905		(141)				675,000	08/30/2023
100128753	CF	Celina	TX		09/21/2023	7.874	1,041,526		(94)				1,473,000	08/24/2023
100128754		Tulare	CA		09/21/2023	7.624	185,168		(6)				307,000	08/21/2023
100128755		Tamarac	FL		09/21/2023	7.950	346,145		15				440,000	08/18/2023
100128757	CF	Portland	OR		09/21/2023	8.749	218,365		(145)				270,000	08/25/2023
100128758	CF	Portland	OR		09/21/2023	8.749	218,550		(147)				270,000	08/25/2023
100128759		Prince Frederick	MD		09/21/2023	8.249	213,977		(65)				290,000	09/01/2023
100128760		Baltimore	MD		09/21/2023	7.749	116,180		(7)				165,000	08/30/2023
100128761		Baltimore	MD		09/21/2023	8.999	199,521		(48)				267,000	08/21/2023
100128762	CF	Yorktown	VA		09/21/2023	8.374	756,782		(95)				885,000	08/24/2023
100128763		Baltimore	MD		09/21/2023	8.999	182,139		(40)				240,000	08/22/2023
100128764	CF	Deer Park	TX		09/21/2023	7.999	164,330		(115)				240,000	08/23/2023
100128765	CF	Porterville	CA		09/21/2023	8.999	273,900		(84)				326,000	08/24/2023
100128766		Grand Rapids	MI		09/21/2023	9.374	271,114		(82)				342,000	08/22/2023
100128767		Manassas	VA		09/21/2023	7.499	319,071		(29)				500,000	08/23/2023
100128768	CF	Springfield	VA		09/21/2023	9.249	578,991		(74)				710,000	08/30/2023
100128770		Fort Mohave	AZ		09/21/2023	8.499	207,672		(56)				265,000	08/28/2023
100128771	CF	Cedar Hill	TX		09/21/2023	7.499	721,939		(18)				1,150,000	08/22/2023
100128772		San Pedro	CA		09/21/2023	7.999	1,081,304		(65)				1,420,000	08/23/2023
100128773	CF	Boca Raton	FL		09/21/2023	8.874	780,114		46				990,000	08/29/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128774	CF	Scottsdale	AZ		09/21/2023	9.249	1,208,628		(46)				1,560,000	08/26/2023
100128775		Round Rock	TX		09/21/2023	7.999	414,092		(44)				510,000	09/01/2023
100128776	CF	Simpsonville	SC		09/21/2023	7.249	297,760		14				380,000	08/31/2023
100128777		Norwalk	CT		09/21/2023	8.249	351,434		(49)				475,000	09/01/2023
100128778		Bellaire	MI		09/21/2023	9.124	101,642		(65)				212,000	08/24/2023
100128779	CF	South San Francisco	CA		09/21/2023	9.249	1,020,142		(97)				1,250,000	08/30/2023
100128780	CF	Washington	DC		09/21/2023	8.499	601,483		(61)				805,000	08/29/2023
100128781	CF	Visalia	CA		09/21/2023	7.749	454,360		(47)				560,000	09/01/2023
100128782		Virginia Beach	VA		09/21/2023	7.499	154,505		20				225,000	08/21/2023
100128783	CF	Marietta	GA		09/21/2023	9.499	203,443		(99)				250,000	08/25/2023
100128784		St. Cloud	FL		09/21/2023	9.374	241,278		(93)				300,000	08/22/2023
100128785	CF	Ellicott City	MD		09/21/2023	8.624	703,648		(105)				860,000	09/01/2023
100128786		Seabrook Island	SC		09/21/2023	8.750	932,580		(42)				1,160,000	08/24/2023
100128787	CF	Naples	FL		09/21/2023	8.499	1,836,706		(179)				2,270,000	08/28/2023
100128788	CF	Long Beach	CA		09/21/2023	8.999	522,462		(82)				598,000	08/31/2023
100128789		Conroe	TX		09/21/2023	7.624	251,102		(6)				355,000	08/28/2023
100128790		White Plains	NY		09/21/2023	8.874	348,772		(67)				450,000	08/31/2023
100128791		Oviedo	FL		09/21/2023	8.874	378,590		(65)				520,300	09/06/2023
100128792		Redington Shores	FL		09/21/2023	9.999	1,027,629		(51)				1,595,000	08/22/2023
100128793		Redington Shores	FL		09/21/2023	9.999	1,027,947		(52)				1,600,000	08/22/2023
100128794		Cypress	TX		09/21/2023	7.499	320,426		11				441,000	09/06/2023
100128795	CF	Orlando	FL		09/21/2023	8.374	166,645		(17)				210,000	08/04/2023
100128796	CF	North Hills	CA		09/21/2023	8.499	720,266		(167)				875,000	08/11/2023
100128797		Mesquite	TX		09/21/2023	7.999	143,794		(9)				190,000	08/29/2023
100128798	CF	Silver Spring	MD		09/21/2023	8.249	744,555		(56)				927,000	08/03/2023
100128799		Baltimore	MD		09/21/2023	8.874	195,602		(5)				265,000	09/01/2023
100128801	CF	DOWNEY	CA		09/21/2023	7.624	809,099		42				1,020,000	08/14/2023
100128802	CF	Long Beach	CA		09/21/2023	7.874	711,539		(80)				875,000	08/07/2023
100128803	CF	San Antonio	TX		09/21/2023	7.999	347,742						435,000	08/03/2023
100128804	CF	Sacramento	CA		09/21/2023	9.749	289,039		(42)				352,000	08/01/2023
100128805		Fall River	MA		09/21/2023	8.499	133,067		(44)				168,000	08/18/2023
100128806	CF	LOS ANGELES	CA		09/21/2023	10.250	613,770		(44)				755,000	08/14/2023
100128807	CF	Brooklyn	NY		09/21/2023	8.750	4,275,744		17,857				6,500,000	08/04/2023
100128808	CF	Rancho Santa Fe	CA		09/21/2023	7.749	659,821		18				1,150,000	08/14/2023
100128809		Eldred	NY		09/21/2023	8.999	780,959		14				980,000	08/21/2023
100128810	CF	Stone Mountain	GA		09/21/2023	11.249	364,296		(85)				430,000	08/15/2023
100128811		HALTOM CITY	TX		09/21/2023	8.124	210,863		(63)				310,000	08/16/2023
100128812		INWOOD	NY		09/21/2023	8.124	412,351		(1)				515,000	08/15/2023
100128813		Kermit	TX		09/21/2023	8.999	81,060		(33)				130,000	08/18/2023
100128814	CF	Cumming	GA		09/21/2023	8.625	165,411		(27)				578,000	08/01/2023
100128815	CF	West Covina	CA		09/21/2023	7.750	687,981		(89)				845,000	07/14/2023
100128816	CF	Sausalito	CA		09/21/2023	7.375	1,575,931		(165)				1,959,000	07/21/2023
100128817	CF	Berkeley	NJ		09/21/2023	7.625	284,252		(33)				350,000	07/21/2023
100128818	CF	Pagosa Springs	CO		09/21/2023	7.375	347,522		(29)				620,000	07/31/2023
100128819	CF	Berkeley	CA		09/21/2023	8.125	1,101,294		(12)				1,700,000	08/03/2023
100128820	CF	Hudson	FL		09/21/2023	8.750	382,734		(130)				468,000	07/19/2023
100128821	CF	Alpine	CA		09/21/2023	7.875	818,766		(130)				1,418,000	08/03/2023
100128822	CF	Seminole	FL		09/21/2023	8.625	565,862		(48)				1,115,000	07/31/2023
100128823	CF	San Diego	CA		09/21/2023	7.500	1,010,167		(83)				1,270,000	07/19/2023
100128824	CF	Lake Worth Beach	FL		09/21/2023	6.875	229,921						485,000	07/21/2023
100128825	CF	Palm Springs	CA		09/21/2023	8.000	132,108		(4)				410,000	07/18/2023
100128826	CF	Reston	VA		09/21/2023	8.875	816,343		(163)				986,000	08/04/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128827	CF	Bay Harbor Islands	FL		09/21/2023	7.125	314,632		(2)				450,000	07/24/2023
100128828	CF	West Palm Beach	FL		09/21/2023	7.000	375,453		(9)				500,000	07/21/2023
100128829	CF	Miami	FL		09/21/2023	7.875	1,908,998		(116)				2,710,000	08/03/2023
100128830	CF	Foley	AL		09/21/2023	9.750	140,846		(30)				170,000	08/08/2023
100128831	CF	Vista	CA		09/21/2023	7.750	529,990		(74)				950,000	07/28/2023
100128832	CF	Cooper City	FL		09/21/2023	8.500	487,956		(38)				660,000	07/25/2023
100128833	CF	Vancouver	WA		09/21/2023	7.750	303,927		(13)				495,000	08/04/2023
100128834	CF	Lithia	FL		09/21/2023	9.375	384,838		(72)				496,000	07/26/2023
100128835	CF	Springfield	TN		09/21/2023	8.375	204,598		8				280,000	07/24/2023
100128836	CF	Rochester	MN		09/21/2023	9.875	171,165		(2)				214,000	08/04/2023
100128837	CF	Mission Viejo	CA		09/21/2023	7.625	591,706		(71)				825,000	08/02/2023
100128838	CF	Saint Augustine	FL		09/21/2023	9.625	506,757		(41)				587,000	07/31/2023
100128839	CF	Imperial Beach	CA		09/21/2023	8.875	918,656		(100)				1,203,000	07/19/2023
100128840		Tacoma	WA		09/21/2023	8.250	1,266,460		856				1,800,000	05/25/2023
100128841	CF	Beltsville	MD		09/21/2023	7.750	141,766		(18)				186,000	06/14/2023
100128842		Charlottesville	VA		09/21/2023	8.625	361,601		(62)				445,000	06/30/2023
100128844	CF	Harmony	PA		09/21/2023	7.375	135,425		(9)				196,000	07/06/2023
100128845		North Lauderdale	FL		09/21/2023	8.750	459,321		(13)				610,000	07/21/2023
100128846	CF	Encino	CA		09/21/2023	6.875	2,584,226						4,000,000	07/20/2023
100128847	CF	Mililani	HI		09/21/2023	7.500	1,305,233		(172)				1,608,000	07/28/2023
100128848		Othello	WA		09/21/2023	7.875	160,239		4				232,000	08/01/2023
100128849	CF	Glenview	IL		09/21/2023	7.375	401,066		(48)				495,000	07/18/2023
100128850		Casper	WY		09/21/2023	7.990	276,182		(26)				379,000	06/05/2023
100128851		Palm Beach Gardens	FL		09/21/2023	7.750	691,553		(90)				860,000	06/13/2023
100128852	CF	Brooklyn	NY		09/21/2023	7.875	2,960,311		(263)				3,950,000	07/31/2023
100128853		Tampa	FL		09/21/2023	8.875	216,948		(42)				339,000	07/05/2023
100128854		South Bend	IN		09/21/2023	8.000	168,984		(14)				400,000	07/18/2023
100128855	CF	Pacific Palisades	CA		09/21/2023	7.875	2,242,151		(73)				3,750,000	07/13/2023
100128856		Savannah	GA		09/21/2023	8.875	719,465		5				903,000	06/30/2023
100128857		Sachse	TX		09/21/2023	8.625	655,344		(148)				770,000	06/23/2023
100128858	CF	Salinas	CA		09/21/2023	7.990	948,005		(103)				1,375,000	08/01/2023
100128859	CF	Great Neck	NY		09/21/2023	7.625	1,090,876		(130)				1,350,000	07/05/2023
100128860	CF	San Jose	CA		09/21/2023	7.875	915,331		(111)				1,500,000	07/03/2023
100128861	CF	Mahwah	NJ		09/21/2023	8.250	1,063,126		(177)				1,300,000	07/28/2023
100128862		Franklin	TN		09/21/2023	7.750	192,283		(17)				385,000	07/11/2023
100128863	CF	East Hampton	NY		09/21/2023	8.250	1,096,259		(20)				1,500,000	06/28/2023
100128864		Ridgefield	WA		09/21/2023	8.500	523,260		(104)				725,000	06/23/2023
100128865	CF	Hialeah	FL		09/21/2023	8.625	470,550		(42)				620,000	07/05/2023
100128866	CF	Glendale	CA		09/21/2023	7.875	762,162		(160)				950,000	07/12/2023
100128867	CF	Cheshire	CT		09/21/2023	7.500	218,201		(7)				295,000	07/28/2023
100128868	CF	Long Beach	CA		09/21/2023	8.000	682,957		1				860,000	07/07/2023
100128869	CF	Staten Island	NY		09/21/2023	6.875	809,635		36				1,190,000	07/25/2023
100128870		Memphis	TN		09/21/2023	8.625	167,690		(30)				226,000	07/11/2023
100128871	CF	Burleson	TX		09/21/2023	8.875	166,958		(23)				265,000	07/14/2023
100128872	CF	Muttontown	NY		09/21/2023	8.125	2,322,301		(162)				2,875,000	07/26/2023
100128873	CF	Henderson	NV		09/21/2023	8.875	1,923,854		4,208				2,335,000	07/01/2023
100128874	CF	Brooklyn	NY		09/21/2023	8.125	766,557		(360)				950,000	07/19/2023
100128875	CF	Morrison	CO		09/21/2023	9.875	331,392		(43)				382,860	07/20/2023
100128876	CF	Granbury	TX		09/21/2023	9.250	314,032		(47)				390,000	07/07/2023
100128877		Las Vegas	NV		09/21/2023	8.625	766,702		(173)				950,000	06/29/2023
100128878	CF	Tarzana	CA		09/21/2023	7.750	973,918		(104)				1,220,000	07/25/2023
100128879		Brick Township	NJ		09/21/2023	8.625	495,476		(98)				600,000	07/10/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128880	CF	Westchester	IL		09/21/2023	8.750	291,880		(833)				377,000	08/01/2023
100128881	CF	Palmer	MA		09/21/2023	8.375	280,948		(25)				348,000	07/07/2023
100128882	CF	Carmichael	CA		09/21/2023	7.625	1,592,945		(134)				2,009,000	07/17/2023
100128883	CF	Mission Viejo	CA		09/21/2023	7.500	1,052,676		(45)				1,310,000	06/29/2023
100128884	CF	Idaho Falls	ID		09/21/2023	7.875	329,327		(32)				524,000	07/14/2023
100128885	CF	Lexington	KY		09/21/2023	9.500	217,778		(32)				278,000	07/18/2023
100128886		Cary	NC		09/21/2023	7.500	235,323		(10)				330,000	06/30/2023
100128887	CF	Williamston	SC		09/21/2023	8.875	522,200		(62)				645,000	07/31/2023
100128888	CF	Centerport	NY		09/21/2023	7.990	1,621,609		(273)				2,200,000	07/20/2023
100128889	CF	North Charleston	SC		09/21/2023	8.125	199,781		(4)				274,000	08/03/2023
100128890		Hanahan	SC		09/21/2023	7.875	305,381		(40)				475,000	07/19/2023
100128891	CF	Brooklyn	NY		09/21/2023	7.750	2,083,319		(43)				2,600,000	07/18/2023
100128892	CF	Brooklyn	NY		09/21/2023	7.625	854,884		(127)				1,050,000	07/18/2023
100128893	CF	Albuquerque	NM		09/21/2023	8.500	477,806		(111)				1,105,500	07/14/2023
100128894	CF	Petaluma	CA		09/21/2023	8.375	660,334		(67)				765,000	07/12/2023
100128895	CF	Boca Raton	FL		09/21/2023	8.750	815,199		(123)				1,015,000	07/12/2023
100128896	CF	Lucas	TX		09/21/2023	8.750	1,853,030		(403)				2,250,000	07/20/2023
100128897	CF	Santa Barbara	CA		09/21/2023	7.990	2,030,537		(63)				4,400,000	07/22/2023
100128898		Kingsland	TX		09/21/2023	7.250	1,460,292		(47)				1,825,000	04/28/2023
100128899	CF	Rancho Santa Fe	CA		09/21/2023	7.625	2,301,083		(205)				3,250,000	07/21/2023
100128900		San Mateo	CA		09/21/2023	8.250	1,505,374		(230)				2,100,000	08/03/2023
100128901	CF	Woodstock	GA		09/21/2023	7.625	466,817		(450)				665,000	07/20/2023
100128902	CF	Laurel	MD		09/21/2023	8.375	470,559		(70)				589,000	07/14/2023
100128904	CF	Sandwich	MA		09/21/2023	8.750	1,512,632		(157)				1,750,000	07/27/2023
100128905	CF	Oxford	GA		09/21/2023	8.625	288,203		(3)				360,000	07/17/2023
100128906	CF	Santa Ana	CA		09/21/2023	8.250	1,286,795		(84)				1,700,000	07/20/2023
100128907	CF	Miami	FL		09/21/2023	7.875	664,937		(78)				1,450,000	07/26/2023
100128908		Melville	NY		09/21/2023	7.875	595,206		(144)				760,000	07/20/2023
100128909	CF	Los angeles	CA		09/21/2023	8.250	1,306,071		(196)				1,595,000	08/11/2023
100128910		Southampton	NY		09/21/2023	8.000	2,226,177		(237)				2,750,000	07/28/2023
100128911	CF	Visalia	CA		09/21/2023	7.875	233,029		8				293,000	08/09/2023
100128912	CF	San Diego	CA		09/21/2023	7.750	1,237,568		(91)				2,000,000	08/02/2023
100128913	CF	Riverside	CA		09/21/2023	9.375	1,130,127		(57)				1,500,000	07/27/2023
100128914	CF	Overgaard	AZ		09/21/2023	8.500	204,373		(34)				420,000	08/07/2023
100128915	CF	Tallahassee	FL		09/21/2023	8.625	493,747		(84)				600,000	08/04/2023
100128916		Deal	NJ		09/21/2023	8.375	2,843,626		2,326				5,000,000	08/04/2023
100128917	CF	Coral Springs	FL		09/21/2023	9.250	689,245		(28)				770,000	08/07/2023
100128918	CF	BERMUDA DUNES	CA		09/22/2023	8.000	1,388,527		2,478				1,700,000	07/03/2023
100128919		GARLAND	TX		09/22/2023	7.875	188,421		(23)				484,095	06/19/2023
100128920		RICHMOND	TX		09/22/2023	8.750	264,165		(45)				323,000	07/13/2023
100128921		FERNANDINA BEACH	FL		09/22/2023	9.125	417,439		(19)				460,980	06/08/2023
100128922		(RANCHO CASCADES AREA) LOS ANG	CA		09/22/2023	7.625	479,869		(46)				1,537,000	06/27/2023
100128923		SAN PABLO	CA		09/22/2023	8.500	409,058		(56)				620,000	06/05/2023
100128924		APPLE VALLEY	CA		09/22/2023	8.375	374,532						500,000	06/09/2023
100128925		RICHMOND	TX		09/22/2023	9.375	611,107		(59)				750,000	07/13/2023
100128926		ANAHEIM	CA		09/22/2023	8.500	649,610		(103)				965,000	07/24/2023
100128927		HEMET	CA		09/22/2023	8.375	542,153		(42)				630,000	07/28/2023
100128928		MAMMOTH LAKES	CA		09/22/2023	7.750	613,088		(68)				804,600	07/19/2023
100128929		TARZANA	CA		09/22/2023	8.000	447,669		(12)				830,000	06/29/2023
100128930		RANCHO SANTA MARGARITA	CA		09/22/2023	8.375	1,234,591		(98)				1,700,000	07/31/2023
100128931		BURBANK	CA		09/22/2023	8.125	1,091,879		(154)				1,340,000	08/22/2023
100128932		MACON	GA		09/22/2023	8.125	430,890		(52)				530,000	08/16/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128933		BEREA	OH		09/22/2023	8.750	159,770		(15)				210,000	07/14/2023
100128934		CLEVELAND	OH		09/22/2023	8.625	246,858		(35)				371,000	07/17/2023
100128935	CF	LAWRENCEVILLE	GA		09/22/2023	7.875	272,807		(34)				335,000	08/11/2023
100128936		VISALIA	CA		09/22/2023	8.875	289,340		(43)				354,000	07/17/2023
100128937		JOSHUA TREE	CA		09/22/2023	7.750	781,045		(48)				1,400,000	07/14/2023
100128938		DENVER	CO		09/22/2023	9.375	233,639		(41)				489,000	06/28/2023
100129221	CF	Camas	WA		11/03/2023	8.375	1,020,596		27				1,210,000	09/25/2023
100129222		Diamond Bar	CA		11/03/2023	9.250	1,102,628		(69)				1,270,000	09/06/2023
100129223		Ocala	FL		11/03/2023	7.875	255,884		(14)				319,000	09/18/2023
100129224		Sedona	AZ		11/03/2023	7.625	682,061		(14)				856,000	09/07/2023
100129225		North Logan	UT		11/03/2023	8.000	473,210		(26)				590,000	09/13/2023
100129226		Oxnard	CA		11/03/2023	7.625	512,670		(4)				640,000	09/12/2023
100129227		Tampa	FL		11/03/2023	7.875	914,363		33				1,230,000	09/20/2023
100129228		Marathon	FL		11/03/2023	8.000	366,503		(28)				470,000	09/25/2023
100129229		Winter Park	FL		11/03/2023	7.875	416,437		(19)				515,000	09/22/2023
100129230		Sarasota	FL		11/03/2023	7.625	1,246,702		(14)				1,565,000	09/14/2023
100129231	CF	Bothell	WA		11/03/2023	7.750	605,300		(17)				752,000	10/02/2023
100129234		Cathedral City	CA		11/03/2023	7.750	365,821		(15)				500,000	09/22/2023
100129235		Jacksonville	FL		11/03/2023	7.875	546,949		(11)				778,000	09/12/2023
100129236		Fresno	CA		11/03/2023	7.875	532,780		(21)				665,000	09/14/2023
100129237		Oceanside	CA		11/03/2023	7.875	695,899		(52)				860,000	09/12/2023
100129238	CF	Sedona	AZ		11/03/2023	9.875	863,287		(27)				965,000	09/29/2023
100129239		Brookhaven	GA		11/03/2023	7.875	1,368,637		(81)				2,300,000	09/29/2023
100129240		Valley Center	CA		11/03/2023	7.375	761,517		26				1,075,000	09/19/2023
100129241		Scottsdale	AZ		11/03/2023	7.625	836,978		10				1,050,000	09/29/2023
100129242		Palm Coast	FL		11/03/2023	8.000	853,747		(12)				1,100,000	10/12/2023
100129245		Phillipsburg	NJ		11/03/2023	8.625	672,502		28				800,000	09/29/2023
100129246		Mountain View	HI		11/03/2023	8.000	285,518		(36)				350,000	09/19/2023
100129249		Houston	TX		11/03/2023	7.875	306,418		(24)				430,000	09/25/2023
100129250		Westbrook	CT		11/03/2023	7.500	843,420		(6)				1,150,000	10/23/2023
100129251		Indio	CA		11/03/2023	7.875	2,630,803		49				4,100,000	09/26/2023
100129252		Cheyenne	WY		11/03/2023	8.000	471,995		(34)				578,000	10/05/2023
100129254	CF	Vallejo	CA		11/03/2023	8.000	561,263		(23)				740,000	09/27/2023
100129255		Seattle	WA		11/03/2023	7.750	411,379		(1)				650,000	09/22/2023
100129258		Winter Garden	FL		11/03/2023	8.250	988,331		(83)				1,210,000	10/20/2023
100129262		Palm Springs	CA		11/03/2023	9.250	1,130,465		(69)				1,450,000	09/20/2023
100129263		Fort Myers	FL		11/03/2023	9.500	256,443		(20)				322,000	09/08/2023
100129265		Green Valley	AZ		11/03/2023	9.375	115,402		(43)				177,000	09/13/2023
100129266		Baltimore	MD		11/03/2023	9.250	150,827		(45)				185,000	09/11/2023
100129267		Henderson	NV		09/25/2023	10.999	5,072,277		(433)				7,250,000	08/24/2023
100129268	CF	Chicago	IL		09/25/2023	8.625	2,900,474		(299)				3,800,000	08/29/2023
100129269	CF	Atlanta	GA		09/25/2023	8.875	996,588		(41)				1,335,000	08/23/2023
100129270		Scottsdale	AZ		09/25/2023	8.375	2,540,577		(342)				3,550,000	08/14/2023
100129271		Paradise Valley	AZ		09/25/2023	8.250	423,743		(24)				525,000	08/22/2023
100129272	CF	Portland	OR		09/25/2023	7.750	507,044		(23)				640,000	08/18/2023
100129273	CF	Cromwell	MN		09/25/2023	9.875	348,289		(26)				432,000	08/18/2023
100129274	CF	Port Saint Lucie	FL		09/25/2023	10.750	147,421		(7)				182,000	08/25/2023
100129275		Buckley	WA		09/25/2023	7.375	397,211		15				532,000	08/18/2023
100129276		Camden	ME		09/25/2023	7.990	287,926		(68)				379,000	08/04/2023
100129277		Twain Harte	CA		09/25/2023	7.125	425,924		70				579,000	08/07/2023
100129278		Marana	AZ		09/25/2023	7.375	206,694		174				365,000	08/09/2023
100129279		Woodstock	GA		09/25/2023	6.990	332,032		49				480,000	08/15/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129280		Anna	TX		09/25/2023	7.375	308,867		8				414,000	08/09/2023
100129281		Princeton	TX		09/25/2023	7.990	280,313		(67)				375,000	07/31/2023
100129282		Niantic	CT		09/25/2023	6.500	343,651		204				450,000	08/10/2023
100129283		Princeton	TX		09/25/2023	7.125	249,867		50				337,000	08/31/2023
100129284		Las Vegas	NV		09/25/2023	6.500	702,903		250				1,284,000	08/14/2023
100129285		Phoenix	AZ		09/25/2023	7.500	263,005		43				340,000	08/01/2023
100129286		Princeton	TX		09/25/2023	7.375	237,622		2				319,000	07/26/2023
100129287		Las Vegas	NV		09/25/2023	7.375	287,697		(8)				480,000	07/28/2023
100129288		Chaumont	NY		09/25/2023	7.250	204,618		44				275,000	08/21/2023
100129289		Roseville	CA		09/25/2023	6.625	406,005		79				557,000	07/26/2023
100129290		Ocala	FL		09/25/2023	7.990	247,732		(3)				318,000	07/28/2023
100129291		Jupiter	FL		09/25/2023	7.625	469,496		(33)				1,035,000	08/01/2023
100129292		Los Angeles	CA		09/25/2023	6.500	270,835		96				521,000	07/31/2023
100129293		Ocean View	DE		09/25/2023	7.375	557,931		(4)				810,000	08/09/2023
100129294		Tucson	AZ		09/25/2023	7.500	231,313		10				330,000	08/07/2023
100129295		Asbury Park	NJ		09/25/2023	6.990	804,891		60				1,650,000	07/31/2023
100129296		Jacksonville	OR		09/25/2023	7.375	298,086		17				430,000	08/02/2023
100129297		Sacramento	CA		09/25/2023	7.250	553,191		64				800,000	08/01/2023
100129298		Aurora	IL		09/25/2023	7.375	220,192		11				295,000	08/14/2023
100129299		Livermore	CA		09/25/2023	7.125	248,345		24				1,500,000	07/25/2023
100129300		Lawrenceville	GA		09/25/2023	7.500	301,365		(40)				436,000	08/01/2023
100129301		Hercules	CA		09/25/2023	6.625	196,786		22				815,000	08/05/2023
100129302		Dumfries	VA		09/25/2023	6.990	284,848		63				415,000	07/25/2023
100129303		Anna	TX		09/25/2023	7.375	142,938		52				399,000	08/11/2023
100129304		Mebane	NC		09/25/2023	5.990	292,109		253				440,000	07/28/2023
100129306		Zephyrhills	FL		09/25/2023	6.125	211,241		129				350,000	07/28/2023
100129307		Charlotte	NC		09/25/2023	7.500	250,612		2				335,000	07/27/2023
100129308		North Port	FL		09/25/2023	6.625	213,437		32				400,000	08/04/2023
100129309		Jensen Beach	FL		09/25/2023	7.500	342,428		(11)				460,000	07/31/2023
100129310		Charlotte	NC		09/25/2023	7.500	261,901		31				358,000	08/07/2023
100129311		Dawsonville	GA		09/25/2023	6.625	266,793		88				367,000	07/24/2023
100129312		Brookfield	VT		09/25/2023	7.500	316,031		38				430,000	08/04/2023
100129313		Davenport	FL		09/25/2023	6.500	353,409		142				532,000	08/09/2023
100129314		Charlotte	NC		09/25/2023	7.500	204,421		15				275,000	07/26/2023
100129315		Centralia	WA		09/25/2023	6.990	201,858		12				500,000	08/08/2023
100129316		Salinas	CA		09/25/2023	6.875	393,122		268				550,000	08/18/2023
100129317		WILLITS	CA		09/25/2023	6.625	255,442		49				475,000	08/08/2023
100129318		Vancouver	WA		09/25/2023	7.125	332,944		55				510,000	08/22/2023
100129319		Dawsonville	GA		09/25/2023	5.990	271,362		173				388,000	08/30/2023
100129320		Princeton	TX		09/25/2023	7.990	266,516		(62)				352,000	07/28/2023
100129321		Manor	TX		09/25/2023	7.125	238,784		(20)				398,000	07/27/2023
100129322		Charlotte	NC		09/25/2023	7.500	334,689		23				450,000	08/02/2023
100129323		Roswell	NM		09/25/2023	7.625	258,633		(13)				381,000	07/24/2023
100129324		Dawsonville	GA		09/25/2023	7.375	278,727		8				380,000	07/26/2023
100129325		Rehoboth Beach	DE		09/25/2023	7.125	572,442		37				830,000	08/09/2023
100129326		Minneola	FL		09/25/2023	6.990	408,655		90				600,000	07/28/2023
100129327		Salt Lake Cty	UT		09/25/2023	7.125	243,852		6				519,000	08/08/2023
100129328		Sacramento	CA		09/25/2023	7.125	341,156		27				462,000	08/01/2023
100129329		Queen Creek	AZ		09/25/2023	6.500	502,024		308				667,000	08/24/2023
100129330		Oxnard	CA		09/25/2023	6.990	395,223		26				1,300,000	07/26/2023
100129331		Little Elm	TX		09/25/2023	7.125	326,736		83				442,000	08/04/2023
100129332		Indio	CA		09/25/2023	7.625	243,162		70				310,000	08/10/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129333		Manor	TX		09/25/2023	7.625	327,048		(31)				436,000	07/27/2023
100129334		Dawsonville	GA		09/25/2023	7.125	255,381		14				367,000	08/16/2023
100129335		Ocala	FL		09/25/2023	7.500	228,198		58				295,000	08/11/2023
100129336		Dawsonville	GA		09/25/2023	6.625	220,309		71				376,000	07/26/2023
100129337		La Mesa	CA		09/25/2023	7.375	777,710		101				1,075,000	07/25/2023
100129338		Pompano Beach	FL		09/25/2023	7.125	208,672		19				300,000	08/15/2023
100129339		Princeton	TX		09/25/2023	7.125	186,690		10				295,000	07/26/2023
100129340		Winters	CA		09/25/2023	6.875	326,836		41				594,000	08/07/2023
100129341		Prosper	TX		09/25/2023	7.990	726,862		(23)				948,000	08/03/2023
100129342		Garner	NC		09/25/2023	6.625	253,886		113				355,000	07/28/2023
100129343		Sevierville	TN		09/25/2023	6.625	525,759		149				1,100,000	07/28/2023
100129344		Waddell	AZ		09/25/2023	7.500	354,349		8				475,000	08/07/2023
100129345		Denton	TX		09/25/2023	7.990	290,929		88				416,000	08/18/2023
100129346		Princeton	TX		09/25/2023	7.375	272,493		5				366,000	07/28/2023
100129347		Huntington Beach	CA		09/25/2023	7.500	409,660		(32)				680,000	07/31/2023
100129348		Queen Creek	AZ		09/25/2023	7.125	422,186		71				582,000	08/01/2023
100129349		Zebulon	NC		09/25/2023	6.990	212,921		34				328,000	08/04/2023
100129350		Lawrenceville	GA		09/25/2023	7.990	168,939		(169)				348,000	08/10/2023
100129351		Eden Prairie	MN		09/25/2023	6.990	243,752		73				370,000	07/26/2023
100129352		Princeton	TX		09/25/2023	6.125	683,991		236				1,200,000	07/31/2023
100129353		Garner	NC		09/25/2023	5.990	270,756		183				397,000	07/28/2023
100129355		Post Falls	ID		09/25/2023	5.500	240,487		169				448,000	08/01/2023
100129356		Palm Springs	CA		09/25/2023	7.125	723,733		11				1,263,700	08/11/2023
100129357		Princeton	TX		09/25/2023	7.375	255,734		3				350,000	07/31/2023
100129358		Princeton	TX		09/25/2023	7.500	291,049						389,000	07/31/2023
100129359		North Port	FL		09/25/2023	7.990	293,437		5				450,000	07/26/2023
100129360		Charlotte	NC		09/25/2023	7.375	279,550		91				362,000	07/31/2023
100129361		Zebulon	NC		09/25/2023	6.990	255,261		53				346,000	08/04/2023
100129362		West Palm Bch	FL		09/25/2023	6.990	200,648		92				295,000	08/11/2023
100129363		Kapolei	HI		09/25/2023	7.625	241,105		(46)				965,000	08/14/2023
100129364		Dawsonville	GA		09/25/2023	7.625	391,271		95				500,000	08/16/2023
100129365		Miami	FL		09/25/2023	7.125	328,714		133				427,000	09/01/2023
100129366		Raleigh	NC		09/25/2023	6.990	246,339		55				334,900	07/31/2023
100129367		North Charleston	SC		09/25/2023	7.500	231,222		4				310,000	08/07/2023
100129368		Lake Elsinore	CA		09/25/2023	7.990	530,659		33				675,000	08/25/2023
100129369		Stanwood	WA		09/25/2023	6.875	209,028		42				590,000	08/09/2023
100129370		Gilbert	AZ		09/25/2023	6.625	611,846		252				870,000	07/28/2023
100129371		Lawrenceville	GA		09/25/2023	7.125	326,146		108				445,000	09/07/2023
100129372		Garner	NC		09/25/2023	6.375	301,487		121				451,000	08/09/2023
100129373		Idaho Falls	ID		09/25/2023	6.990	311,574		24				630,000	07/25/2023
100129374		Lemon Grove	CA		09/25/2023	7.250	346,116		5				735,000	07/24/2023
100129375		FRUITA	CO		09/26/2023	7.625	449,886		1				600,000	07/10/2023
100129376		STAFFORD TOWNSHIP	NJ		09/26/2023	7.625	356,139		1				480,000	07/12/2023
100129377		El Paso	TX		09/26/2023	7.500	314,825		32				410,000	05/25/2023
100129378		COROLLA	NC		09/26/2023	7.500	720,319		36				1,005,000	07/05/2023
100129379		AUBREY	TX		09/26/2023	7.125	289,863		17				415,000	08/04/2023
100129380		AUSTIN	TX		09/26/2023	7.125	406,980		38				550,000	07/11/2023
100129381		Houston	TX		09/26/2023	6.625	290,828		43				440,500	07/25/2023
100129382		Mckinney	TX		09/26/2023	6.990	285,125		25				385,000	07/20/2023
100129383		Pasadena	CA		09/26/2023	6.990	582,120		19				995,000	07/24/2023
100129384		LOS ANGELES	CA		09/26/2023	7.500	875,372		(40)				2,100,000	06/28/2023
100129385		Las Vegas	NV		09/26/2023	7.500	299,071		6				416,000	07/12/2023

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100129386		PLANO	TX		09/26/2023	7.625	369,183		38				500,000	07/05/2023
100129387		Myrtle Beach	SC		09/26/2023	7.500	328,153		(83)				486,000	06/26/2023
100129388		Manzanita	OR		09/26/2023	6.875	416,960		61				590,000	07/31/2023
100129389		KNOXVILLE	TN		09/26/2023	7.375	281,795		22				385,000	07/13/2023
100129390		Bellingham	WA		09/26/2023	6.375	426,053		121				600,000	07/21/2023
100129391		ANN ARBOR	MI		09/26/2023	7.500	588,831		74				760,000	07/14/2023
100129392		BELLFLOWER	CA		09/26/2023	7.500	367,512		(24)				735,000	07/10/2023
100129393		HUNTINGTON BEACH	CA		09/26/2023	7.375	422,281		(34)				2,200,000	07/20/2023
100129394		SHASTA LAKE	CA		09/26/2023	7.625	386,627		13				518,000	07/13/2023
100129395		AUSTIN	TX		09/26/2023	7.625	581,605		23				780,000	07/21/2023
100129396		MC ALLEN	TX		09/26/2023	6.990	385,873		58				559,000	07/14/2023
100129397		WILMINGTON	DE		09/26/2023	7.625	316,478		(9)				426,000	07/17/2023
100129398		CELINA	TX		09/26/2023	7.500	357,681		6				509,000	07/18/2023
100129399		GARDEN GROVE	CA		09/26/2023	7.500	433,436		11				587,000	07/18/2023
100129400		FORT WORTH	TX		09/26/2023	7.625	379,455		(4)				505,000	07/19/2023
100129401		MISSION	TX		09/26/2023	7.625	361,274		17				516,000	07/18/2023
100129402		INDIANAPOLIS	IN		09/26/2023	7.625	427,693		(1)				575,000	07/20/2023
100129403		SALT LAKE CITY	UT		09/26/2023	7.375	316,713		(17)				640,000	07/21/2023
100129404		NASHVILLE	TN		09/26/2023	6.990	272,086		37				375,000	07/13/2023
100129405		INDIANAPOLIS	IN		09/26/2023	7.599	297,155		16				400,000	07/21/2023
100129406		WALNUT	CA		09/26/2023	7.500	697,582						933,000	07/25/2023
100129407		CEDAR PARK	TX		09/26/2023	6.624	345,248		34				725,000	07/26/2023
100129409		MORRO BAY	CA		09/26/2023	7.375	578,663		(32)				1,287,500	07/17/2023
100129410		ELK GROVE	CA		09/26/2023	7.500	282,676		(27)				470,000	07/28/2023
100129411		SAN DIEGO	CA		09/26/2023	6.624	366,691		38				1,400,000	07/10/2023
100129412		NORWOOD	NC		09/29/2023	7.599	237,266		(33)				310,000	08/21/2023
100129413		TRACY	CA		09/29/2023	7.499	406,572		(53)				575,000	08/21/2023
100129414		ROLLING MEADOWS	IL		09/29/2023	7.499	270,102		(26)				362,400	08/25/2023
100129415	CF	MESA	AZ		09/29/2023	6.950	530,391		(10)				780,000	08/28/2023
100129416		TOMBALL	TX		09/29/2023	7.625	267,348		(38)				365,000	08/25/2023
100129417		KATY	TX		09/29/2023	7.500	253,660		(30)				350,000	08/15/2023
100129418	CF	SAVANNAH	GA		09/29/2023	7.625	378,170		(28)				540,000	08/24/2023
100129419	CF	WESTFIELD	IN		09/29/2023	6.999	538,485		(16)				720,000	08/18/2023
100129420	CF	PHOENIX	AZ		09/29/2023	7.250	270,972		(9)				370,000	08/17/2023
100129421	CF	GATLINBURG	TN		09/29/2023	6.624	557,435		29				750,000	08/25/2023
100129422	CF	SAN DIEGO	CA		09/29/2023	7.375	413,428		(10)				766,000	08/19/2023
100129423		PORTLAND	OR		09/29/2023	6.999	1,059,326		28				1,420,000	08/15/2023
100129424		LOS ANGELES	CA		09/29/2023	6.950	803,711		9				1,075,000	08/17/2023
100129425		AMERICAN FORK	UT		09/29/2023	6.000	390,851		95				540,000	08/18/2023
100129426		CHULA VISTA	CA		09/29/2023	7.125	1,003,463		(33)				1,650,000	08/21/2023
100129427	CF	OCALA	FL		09/29/2023	6.999	227,713		23				298,000	08/16/2023
100129428		SAN DIEGO	CA		09/29/2023	7.499	579,224		(55)				765,000	08/16/2023
100129429		PASO ROBLES	CA		09/29/2023	7.625	576,252		(6)				720,000	08/17/2023
100129430		CYPRESS	CA		09/29/2023	7.250	509,111		(20)				680,000	08/22/2023
100129431		LAS VEGAS	NV		09/29/2023	6.999	623,724		(36)				900,000	08/17/2023
100129432	CF	FILLMORE	UT		09/29/2023	6.875	343,307		7				462,000	08/22/2023
100129433		WICHITA	KS		09/29/2023	7.624	264,012		(28)				349,000	08/23/2023
100129434		HOLLYWOOD	FL		09/29/2023	7.625	712,863		(102)				935,000	06/30/2023
100129435	CF	CINCINATTI	OH		09/29/2023	7.375	304,134		(23)				405,000	08/24/2023
100129436		RICHLAND	WA		09/29/2023	6.999	285,660		(9)				402,000	08/17/2023
100129437		RICHMOND	TX		09/29/2023	7.500	248,303		(32)				331,000	08/22/2023
100129438	CF	NAPLES	FL		09/29/2023	7.624	255,784		(38)				353,000	08/18/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129439		VIRGINIA BEACH	VA		09/29/2023	7.375	229,723		13				292,000	08/28/2023
100129440		FREDERICK	MD		09/29/2023	7.125	277,345		(19)				367,000	07/13/2023
100129441	CF	YOUNGSTOWN	FL		09/29/2023	6.999	229,328		(6)				305,000	08/22/2023
100129442		DAYTON	NJ		09/29/2023	7.625	381,811		17				514,000	06/14/2023
100129443		ROTONDA WEST	FL		09/29/2023	7.500	267,256		(35)				355,000	07/14/2023
100129444		BRUNSWICK	GA		09/29/2023	6.999	228,259		(4)				304,000	08/23/2023
100129445		PLACENTIA	CA		09/29/2023	7.500	425,189		(39)				560,000	07/18/2023
100129446		CAROLINA BEACH	NC		09/29/2023	6.875	491,705		(17)				777,000	08/03/2023
100129447		MOORESVILLE	NC		09/29/2023	7.625	587,755		(76)				791,000	08/03/2023
100129448		KANNAPOLIS	NC		09/29/2023	7.500	306,148		(44)				500,000	07/24/2023
100129449		GREENVILLE	SC		09/29/2023	5.990	293,740		98				410,000	07/31/2023
100129450		LAKEWOOD	NJ		09/29/2023	7.625	838,901		(68)				1,300,000	07/18/2023
100129451	CF	BELTON	MO		09/29/2023	6.875	238,376		(7)				340,000	07/20/2023
100129452	CF	LOS RANCHOS DE ALBUQUERQUE	NM		09/29/2023	7.625	251,691		(40)				328,000	08/03/2023
100129453	CF	MURFREESBORO	TN		09/29/2023	7.125	268,948		(24)				390,000	07/27/2023
100129454		KILL DEVIL HILLS	NC		09/29/2023	7.500	385,949		(69)				1,060,000	07/31/2023
100129455		OLYMPIA	WA		09/29/2023	7.250	734,289		(63)				1,138,000	08/10/2023
100129456	CF	PITTSBURGH	PA		09/29/2023	7.250	286,206		(15)				380,000	08/11/2023
100129457		SCHAUMBURG	IL		09/29/2023	7.125	364,439		(24)				485,000	08/14/2023
100129458		VAN NUYS	CA		09/29/2023	6.950	995,611		28				1,405,000	08/07/2023
100129459		LAS VEGAS	NV		09/29/2023	7.625	446,800		(53)				595,000	08/14/2023
100129460	CF	PIEDMONT	OK		09/29/2023	7.625	462,087		24				590,000	07/24/2023
100129461		SEATTLE	WA		09/29/2023	7.625	476,895		(65)				625,000	08/01/2023
100129462		HALLANDALE BEACH	FL		09/29/2023	7.625	527,106		(55)				695,000	07/19/2023
100129463		FALLS CHURCH	VA		09/29/2023	7.000	405,316		(24)				575,000	08/03/2023
100129464		HALLANDALE BEACH	FL		09/29/2023	7.625	527,106		(55)				695,000	07/19/2023
100129465		CUMMING	GA		09/29/2023	7.500	347,825		(36)				465,000	08/04/2023
100129466		FERNANDINA BEACH	FL		09/29/2023	7.625	347,774		(45)				459,000	08/07/2023
100129467		SCOTTSDALE	AZ		09/29/2023	6.625	497,754		57				708,000	07/03/2023
100129468	CF	TUJUNGA	CA		09/29/2023	7.625	491,348		(37)				700,000	07/07/2023
100129469		CANTON	GA		09/29/2023	7.375	266,322		(24)				351,000	08/11/2023
100129470	CF	HELENA	MT		09/29/2023	7.625	344,976		(38)				433,000	08/16/2023
100129471	CF	GUNTER	TX		09/29/2023	7.625	342,524		(45)				480,000	08/07/2023
100129472		WASHINGTON	DC		09/29/2023	7.500	452,066		(27)				598,000	08/04/2023
100129473		KILLEEN	TX		09/29/2023	7.000	325,746						435,000	08/10/2023
100129474		AVONDALE	AZ		09/29/2023	7.500	288,823		(27)				380,000	08/14/2023
100129475	CF	CAPTAIN COOK	HI		09/29/2023	7.000	842,791		(28)				1,120,000	08/15/2023
100129476		GRANITE SHLS	TX		09/29/2023	7.499	233,925		(4)				300,000	08/16/2023
100129477	CF	LOXAHATCHEE	FL		09/29/2023	7.500	389,468		(41)				520,000	07/13/2023
100129478		PORTERVILLE	CA		09/29/2023	7.625	302,516		(18)				440,000	07/28/2023
100129479		FAIRMOUNT HEIGHTS	MD		09/29/2023	6.750	227,987		17				330,000	07/26/2023
100129480		MIAMI BEACH	FL		09/29/2023	7.625	297,179		(45)				420,000	08/08/2023
100129481		ELK GROVE	CA		09/29/2023	7.375	387,772		(42)				555,000	07/11/2023
100129482		PALM SPRINGS	CA		09/29/2023	6.624	348,161		10				800,000	08/04/2023
100129483		SPRING VALLEY	NY		09/29/2023	6.250	666,538		105				975,000	07/03/2023
100129484		LANCASTER	TN		09/29/2023	7.625	536,947		(69)				735,000	08/17/2023
100129485		HENDERSON	NV		09/29/2023	7.000	324,797		(23)				460,000	08/08/2023
100129486		RALEIGH	NC		09/29/2023	6.950	260,653		(12)				400,000	07/31/2023
100129487		FERNDALE	WA		09/29/2023	7.375	302,455		(35)				425,000	08/02/2023
100129488	CF	PAHOA	HI		09/29/2023	7.125	289,062		(24)				393,000	07/17/2023
100129489		PERRY HALL	MD		09/29/2023	7.499	289,729		(33)				446,000	08/17/2023
100129490		NEW BRUNSWICK	NJ		09/29/2023	7.625	467,863		(24)				625,000	07/21/2023

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100129491		TOMS RIVER	NJ		09/29/2023	7.625	1,060,044		(33)				1,510,000	07/21/2023
100129492	CF	MURRELLS INLET	SC		09/29/2023	7.625	254,543		(24)				348,000	07/21/2023
100129493		ELK GROVE	CA		09/29/2023	7.625	423,358		(54)				590,000	07/18/2023
100129494	CF	MOUNT PLEASANT	SC		09/29/2023	7.125	263,300		(9)				358,000	07/20/2023
100129495	CF	SANTA ANA	CA		09/29/2023	7.375	826,710		(23)				1,100,000	07/12/2023
100129496		HALETHORPE	MD		09/29/2023	6.990	226,679		(9)				301,000	08/15/2023
100129497		NASHVILLE	TN		09/29/2023	7.499	327,311		(143)				455,000	08/15/2023
100129498		ROSEVILLE	CA		09/29/2023	7.375	432,284		(35)				590,000	08/10/2023
100129499		SAN ANTONIO	TX		09/29/2023	7.625	245,000		11				310,000	07/10/2023
100129500		CASTLE ROCK	CO		09/29/2023	6.750	450,006		19				620,000	07/21/2023
100129501	CF	MINNEAPOLIS	MN		09/29/2023	7.500	323,121		(31)				425,000	08/15/2023
100129502		SPRINGVILLE	CA		09/29/2023	7.625	354,516		(40)				465,000	08/05/2023
100129503		ALHAMBRA	CA		09/29/2023	7.500	835,166		(73)				1,100,000	08/08/2023
100129504		ELIZABETH	NJ		09/29/2023	7.500	420,227		(7)				560,000	07/19/2023
100129505		DAVIS	CA		09/29/2023	7.375	387,506		(42)				610,000	07/18/2023
100129506	CF	PUYALLUP	WA		09/29/2023	7.125	459,179		(24)				610,000	07/01/2023
100129507		MARYSVILLE	WA		09/29/2023	6.750	489,683		29				660,000	07/18/2023
100129508		APACHE JUNCTION	AZ		09/29/2023	6.500	314,266		32				435,000	06/29/2023
100129509		ALISO VIEJO	CA		09/29/2023	7.490	592,573		(57)				815,000	07/14/2023
100129510		MANTECA	CA		09/29/2023	6.500	358,538		19				560,000	07/07/2023
100129511		DESTIN	FL		09/29/2023	6.000	230,891		101				405,000	07/20/2023
100129512		PAGOSA SPRINGS	CO		09/29/2023	7.500	259,988		(32)				342,000	08/14/2023
100129513		RICHMOND	TX		09/29/2023	6.875	231,001		(3)				330,000	08/21/2023
100129514		CRYSTAL	MN		09/29/2023	7.125	359,556		(3)				480,000	07/25/2023
100129515		POOLER	GA		09/29/2023	5.750	298,246		142				397,000	07/20/2023
100129516		MIAMI LAKES	FL		09/29/2023	7.250	413,493		(17)				600,000	07/28/2023
100129517		WASHINGTON	UT		09/29/2023	7.125	313,087		11				401,000	08/08/2023
100129518		CASTRO VALLEY	CA		09/29/2023	7.500	751,761		(290)				1,170,000	07/26/2023
100129519		ATLANTA	GA		09/29/2023	7.375	351,417		(26)				470,000	07/28/2023
100129520		BOSTON	MA		09/29/2023	7.125	543,110		(16)				775,000	07/25/2023
100129521		LOS ANGELES	CA		09/29/2023	7.500	1,153,760		(1,677)				1,945,000	06/26/2023
100129522		LOS ANGELES	CA		09/29/2023	6.750	977,986		120				1,330,000	07/26/2023
100129523		LOS ANGELES	CA		09/29/2023	7.625	586,434		(87)				770,000	07/21/2023
100129524		SAN FERNANDO	CA		09/29/2023	7.625	574,998		(87)				755,000	07/20/2023
100129525	CF	IDAHO FALLS	ID		09/29/2023	7.625	549,046		(57)				736,500	08/18/2023
100129526		NORTH LAS VEGAS	NV		09/29/2023	7.500	442,720		18				558,000	07/12/2023
100129527		DUMFRIES	VA		09/29/2023	6.990	259,017		(12)				349,000	08/16/2023
100129528		SCOTTSDALE	AZ		09/29/2023	7.250	490,289		(1)				680,000	07/17/2023
100129529		DANA POINT	CA		09/29/2023	7.500	817,865		(59)				1,160,000	07/24/2023
100129530		HYATTSVILLE	MD		09/29/2023	7.625	392,897		(53)				521,000	08/01/2023
100129531		HOSCHTON	GA		09/29/2023	7.625	285,320		(30)				375,000	07/26/2023
100129532		HONOLULU	HI		09/29/2023	7.625	592,464		(52)				780,000	07/31/2023
100129533		WILDWOOD CREST	NJ		09/29/2023	7.500	708,425		(45)				945,000	07/24/2023
100129534		BIG BEAR LAKE	CA		09/29/2023	7.625	307,378		(37)				413,000	07/28/2023
100129535	CF	PORT CHARLOTTE	FL		09/29/2023	7.625	438,615		(53)				590,000	08/01/2023
100129536		GARFIELD	NJ		09/29/2023	7.500	580,450		(27)				770,000	07/28/2023
100129537	CF	VICTORVILLE	CA		09/29/2023	7.500	243,235		(59)				350,000	07/28/2023
100129538		JACKSON	NJ		09/29/2023	7.625	362,441		(23)				480,000	08/03/2023
100129539	CF	SAINT GEORGE	UT		09/29/2023	7.500	243,162		(23)				320,000	08/02/2023
100129540		SAINT AUGUSTINE	FL		09/29/2023	7.625	240,980		(34)				318,400	07/28/2023
100129541		PUYALLUP	WA		09/29/2023	7.375	435,709		(39)				575,000	07/24/2023
100129542		SAINT AUGUSTINE	FL		09/29/2023	7.625	240,418		(30)				315,000	07/28/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129543		GALIVANTS FERRY	SC		09/29/2023	7.625	384,140		(31)				508,000	08/01/2023
100129544		DAVENPORT	FL		09/29/2023	7.500	290,203		(3)				365,000	07/25/2023
100129545		SAN ANTONIO	TX		09/29/2023	7.625	232,249		(69)				312,000	07/31/2023
100129546	CF	HEBER CITY	UT		09/29/2023	5.375	367,192		212				550,000	07/27/2023
100129547	CF	MERCED	CA		09/29/2023	5.750	302,698		100				422,000	07/13/2023
100129548		MERCED	CA		09/29/2023	5.750	309,870		103				432,000	07/14/2023
100129549		GREEN COVE SPRINGS	FL		09/29/2023	5.750	296,933		104				427,000	07/27/2023
100129550		MARYSVILLE	WA		09/29/2023	7.500	489,899		(44)				648,500	08/01/2023
100129551		MYRTLE BEACH	SC		09/29/2023	5.750	244,744		129				350,000	07/25/2023
100129552		KYLE	TX		09/29/2023	6.000	228,466		47				375,000	07/28/2023
100129553		SHAFTER	CA		09/29/2023	5.500	229,334		93				394,000	07/24/2023
100129554		MERCED	CA		09/29/2023	5.990	335,184		83				463,000	07/25/2023
100129555		HENDERSON	NV		09/29/2023	5.990	269,725		113				358,000	07/24/2023
100129556		MERCED	CA		09/29/2023	5.990	308,370		77				428,000	07/21/2023
100129557		SAINT AUGUSTINE	FL		09/29/2023	5.750	230,161		75				321,000	07/28/2023
100129558		SUMMERVILLE	SC		09/29/2023	5.990	330,628		115				435,000	07/31/2023
100129559		TEMPLE	TX		09/29/2023	5.990	215,115		85				296,000	07/31/2023
100129560		NEW MARKET	AL		09/29/2023	5.990	230,166		83				310,400	07/31/2023
100129561	CF	FREDERICK	MD		09/29/2023	5.990	406,217		104				562,000	07/31/2023
100129562		WINDSOR	CO		09/29/2023	5.500	342,985		131				525,000	07/28/2023
100129563	CF	BENTONVILLE	AR		09/29/2023	6.875	361,854		7				540,000	08/02/2023
100129564		PATERSON	NJ		09/29/2023	7.375	479,935		(32)				657,000	07/28/2023
100129565		MEDIA	PA		09/29/2023	7.625	316,174		(15)				420,000	07/19/2023
100129566	CF	FISH CAMP	CA		09/29/2023	7.375	396,747		(49)				535,000	07/26/2023
100129567		COVENTRY TOWNSHIP	OH		09/29/2023	6.990	284,233		(14)				410,000	07/20/2023
100129568		JACKSON	NJ		09/29/2023	7.625	468,445		(45)				620,000	08/07/2023
100129569		AVON	OH		09/29/2023	7.625	286,442		(26)				377,000	08/01/2023
100129570	CF	MCCALL	ID		09/29/2023	7.125	408,536		(29)				650,000	07/28/2023
100129571		PHILADELPHIA	PA		09/29/2023	7.375	421,110		(17)				560,000	08/01/2023
100129572		MEDFORD	OR		09/29/2023	7.125	362,212		(19)				517,500	08/01/2023
100129573	CF	NAPA	CA		09/29/2023	7.250	605,154		4				840,000	07/26/2023
100129574		DANA POINT	CA		09/29/2023	7.500	831,966		(60)				1,195,000	07/24/2023
100129576		HENDERSON	NV		09/29/2023	7.500	480,047		(4)				600,000	08/01/2023
100129577		MANTECA	CA		09/29/2023	6.875	294,334		(8)				430,000	08/01/2023
100129578	CF	SARGENT	TX		09/29/2023	7.375	241,507		3				330,000	08/02/2023
100129579	CF	DENTON	TX		09/29/2023	7.375	300,081		(22)				410,000	08/21/2023
100129580		DALLAS	TX		09/29/2023	7.500	358,560		(42)				471,500	08/17/2023
100129581		FLOWER MOUND	TX		09/29/2023	6.250	404,998		90				563,000	07/28/2023
100129582		OCONOMOWOC	WI		09/29/2023	7.250	279,507		(8)				375,000	08/02/2023
100129583		SHIP BOTTOM	NJ		09/29/2023	7.625	739,888		(152)				1,250,000	08/07/2023
100129584		CUTLER BAY	FL		09/29/2023	7.500	388,424		(40)				530,000	08/07/2023
100129585		SURF CITY	NC		09/29/2023	7.999	629,090		(11)				803,000	08/01/2023
100129586		NORFOLK	VA		09/29/2023	7.625	284,781		(31)				375,000	08/01/2023
100129587		SUNSET BEACH	NC		09/29/2023	7.625	485,009		(13)				637,000	07/28/2023
100129588	CF	LAS VEGAS	NV		09/29/2023	7.250	254,187		(13)				337,000	07/31/2023
100129589		HOUSTON	TX		09/29/2023	7.625	405,333		(29)				560,000	08/02/2023
100129590	CF	DUENWEG	MO		09/29/2023	7.500	289,643		(10)				386,000	07/31/2023
100129591		SAN DIEGO	CA		09/29/2023	7.625	483,917		(54)				680,000	08/09/2023
100129592		ELLIJAY	GA		09/29/2023	7.500	427,109		21				539,000	07/17/2023
100129593		AMARILLO	TX		09/29/2023	7.125	233,559		(9)				310,000	08/01/2023
100129594		SALUDA	NC		09/29/2023	6.625	368,355		15				553,000	08/03/2023
100129595		WEST CHESTER	PA		09/29/2023	6.990	285,721		7				400,000	08/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129596		LEES SUMMIT	MO		09/29/2023	5.250	374,819		205				535,000	07/10/2023
100129597		CHICAGO	IL		09/29/2023	7.125	527,831		(5)				710,000	06/28/2023
100129598		SALT LAKE CITY	UT		09/29/2023	6.625	445,348		10				640,000	07/24/2023
100129599	CF	CHICAGO	IL		09/29/2023	7.500	325,108		(21)				440,000	07/27/2023
100129600		LEES SUMMIT	MO		09/29/2023	5.750	382,288		138				535,000	07/10/2023
100129601		LEES SUMMIT	MO		09/29/2023	5.750	393,007		142				550,000	07/10/2023
100129602		LEES SUMMIT	MO		09/29/2023	5.750	380,372		170				535,000	07/10/2023
100129603		NEWBERRY	FL		09/29/2023	6.875	227,202		37				305,000	07/31/2023
100129604		DAVENPORT	FL		09/29/2023	6.125	277,445		99				372,000	07/21/2023
100129605		LOGANVILLE	GA		09/29/2023	5.875	266,462		73				374,000	07/28/2023
100129606	CF	FOLSOM	CA		09/29/2023	6.500	499,603		42				685,000	07/26/2023
100129607		FOLEY	AL		09/29/2023	6.250	239,380		43				335,000	07/28/2023
100129608		NEWBERRY	FL		09/29/2023	6.875	238,504		39				310,000	07/31/2023
100129609		WALLA WALLA	WA		09/29/2023	7.625	442,107		(42)				582,000	08/01/2023
100129610		NEWBERRY	FL		09/29/2023	6.875	222,914		37				305,000	07/31/2023
100129611		LEES SUMMIT	MO		09/29/2023	4.990	368,834		259				535,000	07/10/2023
100129612		LEANDER	TX		09/29/2023	5.750	319,875		106				465,000	07/27/2023
100129613		FRANKLIN	TN		09/29/2023	4.990	329,655		537				580,000	07/28/2023
100129614		STERLING	VA		09/29/2023	6.875	441,912		19				600,000	07/27/2023
100129615		MIAMI	FL		09/29/2023	7.625	514,018		(25)				681,000	08/07/2023
100129616		JERSEY CITY	NJ		09/29/2023	8.000	329,152		(50)				435,000	08/08/2023
100129617		VICTORVILLE	CA		09/29/2023	7.625	360,284		(5)				451,000	07/28/2023
100129618	CF	ALLENTOWN	PA		09/29/2023	6.875	246,616		3				332,000	08/04/2023
100129619		LOCUST GROVE	GA		09/29/2023	7.625	330,657		(40)				485,000	07/28/2023
100129620		DAVENPORT	FL		09/29/2023	7.490	451,867		(4)				565,000	08/04/2023
100129621		LAS VEGAS	NV		09/29/2023	7.625	305,386		(44)				429,000	08/02/2023
100129622		LELAND	NC		09/29/2023	7.625	270,806		(31)				357,000	08/08/2023
100129623		FORT WORTH	TX		09/29/2023	7.500	262,205		(30)				345,000	08/01/2023
100129624		NASHVILLE	TN		09/29/2023	7.125	358,647		(9)				495,000	07/28/2023
100129625		DEER PARK	WA		09/29/2023	7.375	508,203		(42)				675,000	08/04/2023
100129627		INDIANAPOLIS	IN		09/29/2023	6.875	274,029		6				370,000	08/02/2023
100129628		FARMERSVILLE	TX		09/29/2023	7.625	299,138		(41)				392,000	08/07/2023
100129629		MCKINNEY	TX		09/29/2023	6.625	395,921		31				535,000	07/31/2023
100129630		WASHINGTON	UT		09/29/2023	7.625	528,722		(137)				746,000	08/07/2023
100129631		RICHMOND	TX		09/29/2023	7.375	262,904		(20)				350,000	08/02/2023
100129632		LAVON	TX		09/29/2023	7.500	278,238		(32)				370,000	08/01/2023
100129633		BALDWIN PARK	CA		09/29/2023	6.875	697,348		32				1,010,000	08/02/2023
100129634		SAN LEANDRO	CA		09/29/2023	7.250	590,604		4				795,000	08/01/2023
100129635		PANAMA CITY BEACH	FL		09/29/2023	7.500	256,985		(19)				341,500	08/07/2023
100129636		NEW ORLEANS	LA		09/29/2023	7.125	300,080		(6)				400,000	08/07/2023
100129637		SOLDOTNA	AK		09/29/2023	7.625	257,831		(9)				321,000	08/07/2023
100129638		LYNCHBURG	VA		09/29/2023	7.625	241,165		(33)				315,000	08/04/2023
100129639		LANCASTER	CA		09/29/2023	7.625	352,284		(37)				463,000	07/24/2023
100129640		ONTARIO	CA		09/29/2023	6.875	499,581		2				668,000	07/31/2023
100129641		SALT LAKE CITY	UT		09/29/2023	7.250	512,538		3				685,000	08/08/2023
100129642		OVIEDO	FL		09/29/2023	7.490	274,372		(31)				360,000	08/07/2023
100129643		TROY	MI		09/29/2023	7.625	308,696		(36)				432,000	07/31/2023
100129644		SAN ANTONIO	TX		09/29/2023	7.000	228,076		2				305,275	08/08/2023
100129645		HIGHLANDS RANCH	CO		09/29/2023	7.125	501,463		(39)				712,000	08/09/2023
100129646		MCKINNEY	TX		09/29/2023	7.625	258,453		(29)				339,000	08/04/2023
100129647		CENTERTON	AR		09/29/2023	7.500	252,569		(2)				338,000	08/01/2023
100129648		HOLLY SPRINGS	GA		09/29/2023	7.125	327,924		(16)				435,000	07/27/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129649		WEST SPRINGFIELD	MA		09/29/2023	7.625	260,111		(13)				351,000	07/28/2023
100129650		CHARLOTTE	NC		09/29/2023	7.625	300,792		11				379,000	08/01/2023
100129651		SUNNY ISLES BEACH	FL		09/29/2023	7.500	251,217		(20)				355,000	08/08/2023
100129652	CF	CINCINNATI	OH		09/29/2023	6.750	222,069		37				320,000	07/25/2023
100129653		SALT LAKE CTY	UT		09/29/2023	8.000	243,041		(20)				316,000	08/08/2023
100129655		COLTEWAH	TN		09/29/2023	6.500	392,320		33				540,000	08/04/2023
100129656		ROSEVILLE	CA		09/29/2023	5.500	409,724		169				580,000	07/28/2023
100129657		NAPLES	FL		09/29/2023	7.250	362,330		(27)				560,000	08/08/2023
100129658		CALDWELL	NJ		09/29/2023	6.875	520,779		24				784,000	08/11/2023
100129659		SKIATOOK	OK		09/29/2023	7.125	301,069		(10)				410,000	08/04/2023
100129660		COROLLA	NC		09/29/2023	7.125	622,723		(85)				937,000	08/10/2023
100129661		GRAND RAPIDS	MI		09/29/2023	7.250	278,251		(8)				387,000	08/01/2023
100129662		PARKER	CO		09/29/2023	7.625	496,212		(64)				685,000	08/07/2023
100129663		PROSPER	TX		09/29/2023	7.750	664,253		(69)				995,000	08/10/2023
100129664		GARNER	NC		09/29/2023	7.375	259,046		(20)				344,000	07/27/2023
100129665		LEANDER	TX		09/29/2023	7.000	266,781		(8)				375,000	07/28/2023
100129666	CF	KISSIMMEE	FL		09/29/2023	7.000	338,476		26				447,000	08/10/2023
100129667		CHANDLER	AZ		09/29/2023	7.625	496,093		(59)				650,000	08/08/2023
100129668		LANDERS	CA		09/29/2023	7.625	285,565		(30)				385,000	08/07/2023
100129669		MERIDIAN	ID		09/29/2023	7.625	259,216		(29)				355,000	08/03/2023
100129670		LANSDALE	PA		09/29/2023	7.500	247,286		(25)				345,000	08/11/2023
100129671		MONROE	NY		09/29/2023	6.750	505,777		24				680,000	08/08/2023
100129672		WILMINGTON	NC		09/29/2023	7.625	372,924		(12)				479,000	08/11/2023
100129673		GROVELAND	FL		09/29/2023	7.625	341,558		(13)				438,000	07/31/2023
100129674		KISSIMMEE	FL		09/29/2023	7.500	281,643		(30)				375,000	08/03/2023
100129675	CF	LYNN	MA		09/29/2023	7.500	576,484		(47)				762,000	08/07/2023
100129676		BROADVIEW HEIGHTS	OH		09/29/2023	7.500	399,779		(4)				501,000	08/15/2023
100129677		ELK GROVE	CA		09/29/2023	7.499	430,192		(45)				579,000	08/02/2023
100129678		CONVERSE	TX		09/29/2023	4.875	356,229		275				525,000	08/08/2023
100129679		SAN TAN VALLEY	AZ		09/29/2023	7.625	255,854		(32)				375,000	08/08/2023
100129680		CONVERSE	TX		09/29/2023	4.875	356,229		275				525,000	08/03/2023
100129681		FORT WALTON BEACH	FL		09/29/2023	7.625	360,016		(27)				485,000	08/04/2023
100129682		OCEANSIDE	CA		09/29/2023	7.625	710,963		(68)				940,000	08/11/2023
100129683	CF	FORNEY	TX		09/29/2023	7.250	233,943		(17)				315,000	08/08/2023
100129684		POCATELLO	ID		09/29/2023	7.625	238,412		(7)				310,000	08/14/2023
100129685		WARREN	OH		09/29/2023	7.625	251,715		(29)				341,000	08/04/2023
100129686		ROGERS	AR		09/29/2023	7.499	302,297		(27)				398,000	08/07/2023
100129687		NASHVILLE	TN		09/29/2023	7.375	336,453		(25)				460,000	08/03/2023
100129688		ATOKA	TN		09/29/2023	6.000	243,322		62				340,000	08/10/2023
100129689		DENVER	CO		09/29/2023	7.990	505,191		(35)				625,000	08/15/2023
100129690	CF	CASA GRANDE	AZ		09/29/2023	7.625	308,380		(32)				406,000	08/10/2023
100129691		AUBREY	TX		09/29/2023	6.250	274,465		37				420,000	08/04/2023
100129692		GREENSBORO	NC		09/29/2023	7.500	244,364		(30)				320,000	08/10/2023
100129693		ROCKY RIVER	OH		09/29/2023	7.625	339,678		(41)				446,000	08/11/2023
100129694		MIAMI	FL		09/29/2023	7.500	614,443		(50)				810,000	08/04/2023
100129695	CF	LAWRENCEVILLE	GA		09/29/2023	7.625	357,814		(49)				513,000	08/07/2023
100129696		ELMWOOD PARK	IL		09/29/2023	7.500	244,911		(27)				325,000	08/15/2023
100129697		GRANBURY	TX		09/29/2023	7.625	263,477		(38)				345,000	08/11/2023
100129698	CF	MT ANGEL	OR		09/29/2023	7.875	382,636		(46)				502,000	08/08/2023
100129699		KANSAS CITY	KS		09/29/2023	7.625	298,985		(25)				395,000	08/11/2023
100129700		LAS VEGAS	NV		09/29/2023	6.875	299,330		(8)				444,000	08/07/2023
100129701		SILVER SPRING	MD		09/29/2023	7.625	507,591		(61)				665,000	08/10/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129702		FRESNO	CA		09/29/2023	7.250	229,486		(197)				390,000	08/03/2023
100129703		PARKER	CO		09/29/2023	7.500	465,529		37				605,000	08/07/2023
100129704	CF	ROGERS	AR		09/29/2023	7.625	460,064		(4)				611,000	08/15/2023
100129705		HAVERSTRAW	NY		09/29/2023	7.000	273,039		(3)				425,000	08/11/2023
100129706		MADISON	AL		09/29/2023	5.500	223,689		103				329,500	08/04/2023
100129707		SHERMAN	TX		09/29/2023	7.625	265,479		(37)				348,000	08/11/2023
100129708		LEHI	UT		09/29/2023	7.625	361,279		(43)				480,500	08/16/2023
100129709		OREM	UT		09/29/2023	7.000	672,416		11				912,000	08/16/2023
100129710		QUINCY	CA		09/29/2023	7.625	459,810		(67)				650,000	08/16/2023
100129711		LAS VEGAS	NV		09/29/2023	6.875	400,374		(11)				621,000	08/07/2023
100129712		BELLA VISTA	AR		09/29/2023	7.625	236,381		(29)				327,000	08/15/2023
100129713		GRAND RAPIDS	MI		09/29/2023	7.990	270,086		(34)				360,000	08/15/2023
100129714	CF	CAPE CORAL	FL		09/29/2023	7.375	239,242		(7)				319,000	08/11/2023
100129715		BEAUFORT	SC		09/29/2023	7.625	270,013		(5)				340,000	08/14/2023
100129716		NEWARK	NJ		09/29/2023	7.500	352,459		(23)				499,000	08/14/2023
100129717		MERIDIAN	ID		09/29/2023	7.375	625,601		(38)				950,000	08/15/2023
100129718	CF	DAVENPORT	FL		09/29/2023	7.625	365,723		(59)				540,000	08/03/2023
100129719		LEANDER	TX		09/29/2023	7.375	306,455		(21)				410,000	08/16/2023
100129720	CF	JERSEY CITY	NJ		09/29/2023	7.000	498,185		7				760,000	08/15/2023
100129721		PARKVILLE	MD		09/29/2023	6.625	332,484		39				451,000	08/14/2023
100129722	CF	GATLINBURG	TN		09/29/2023	7.125	603,687		(31)				890,000	08/15/2023
100129723	CF	BOGOTA	NJ		09/29/2023	7.625	341,068		(25)				520,000	08/15/2023
100129724	CF	LAS VEGAS	NV		09/29/2023	6.625	388,234		37				525,000	08/07/2023
100129725		MOORESVILLE	NC		09/29/2023	5.875	302,544		73				485,000	08/10/2023
100129726	CF	GARNER	NC		09/29/2023	7.625	278,123		(35)				365,000	08/14/2023
100129727		QUINTON	VA		09/29/2023	7.490	230,986		5				290,000	08/17/2023
100129728		NASHVILLE	TN		09/29/2023	7.625	528,126		(5)				750,000	08/18/2023
100129729		GEORGETOWN	TX		09/29/2023	7.625	293,990		(35)				425,000	08/09/2023
100129730	CF	ORLANDO	FL		09/29/2023	7.625	427,752		(41)				572,000	08/14/2023
100129731		WELDON SPRING	MO		09/29/2023	8.125	393,276		(51)				540,000	08/18/2023
100129732		ORANGE CITY	FL		09/29/2023	7.500	253,990		10				322,000	08/11/2023
100129733		ALBUQUERQUE	NM		09/29/2023	7.375	230,980		(20)				326,000	08/12/2023
100129739		United Kingdom	GBR		09/26/2023	8.240	848,873					36,651	895,000	09/12/2023
100129740		United Kingdom	GBR		09/26/2023	7.890	331,976					13,997	395,000	09/15/2023
100129741		United Kingdom	GBR		09/26/2023	7.540	93,567					3,940	180,000	09/14/2023
100129742		United Kingdom	GBR		09/26/2023	7.540	66,834					2,814	90,000	09/14/2023
100129743		United Kingdom	GBR		09/26/2023	7.690	253,288					10,679	265,000	09/15/2023
100129744		LOS ANGELES	CA		09/27/2023	7.999	408,295		(65)				618,000	08/17/2023
100129745		LOS ANGELES	CA		09/27/2023	7.990	388,704		(65)				580,000	08/18/2023
100129746	CF	Miami	FL		09/27/2023	6.875	345,397		254				560,000	08/25/2023
100129747		Fort Lauderdale	FL		09/27/2023	7.999	339,139		3				410,000	07/20/2023
100129748		Fort Lauderdale	FL		09/27/2023	7.999	338,462		7				400,000	07/20/2023
100129749		LOS ANGELES	CA		09/27/2023	7.999	1,833,186		(183)				2,400,000	08/28/2023
100129750		Baltimore	MD		09/27/2023	7.999	131,320		(28)				159,000	08/28/2023
100129751		Houston	TX		09/27/2023	8.999	156,776		(67)				221,000	08/30/2023
100129753		Wimauma	FL		09/27/2023	8.999	214,285		(25)				300,000	09/01/2023
100129754		Nashua	NH		09/27/2023	8.875	557,560		(69)				725,000	09/01/2023
100129755		Davenport	FL		09/27/2023	8.250	276,845		(19)				357,000	08/31/2023
100129756		Baltimore	MD		09/27/2023	9.375	122,635		(34)				154,000	09/08/2023
100129757		Spokane Valley	WA		09/27/2023	7.750	179,331		120				295,000	08/03/2023
100129758		ATLANTA	GA		09/27/2023	7.625	330,077		(15)				440,000	08/22/2023
100129759	CF	Woodland Hills	CA		09/27/2023	10.750	1,444,864		(99)				1,710,000	08/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129760	CF	Upland	CA		09/27/2023	7.999	1,103,348		(107)				1,355,000	08/29/2023
100129762		Fort Pierce	FL		09/27/2023	7.999	157,768		(10)				240,000	09/11/2023
100129763	CF	Thousand Oaks	CA		09/27/2023	10.250	706,158		32				840,000	08/25/2023
100129764		Morriston	FL		09/27/2023	8.750	396,039		(1)				640,000	08/24/2023
100129765		Fort Pierce	FL		09/27/2023	8.250	135,117		(1)				225,000	09/11/2023
100129766		LOS ANGELES	CA		09/27/2023	9.499	986,032		(25)				1,400,000	08/28/2023
100129767		Area of Olivehurst	CA		09/27/2023	7.375	300,382		238				404,000	08/24/2023
100129768	CF	Bowie	MD		09/27/2023	9.999	726,310		87				829,000	08/04/2023
100129770	CF	San Francisco	CA		09/27/2023	8.999	1,575,839		(375)				2,350,000	08/24/2023
100129771	CF	SAN JOSE	CA		09/27/2023	7.250	1,162,275		(39)				1,500,000	08/31/2023
100129773	CF	Slatington	PA		09/27/2023	7.499	268,116		188				330,000	08/25/2023
100129774		Dallas	TX		09/27/2023	7.750	346,026		(32)				488,000	09/06/2023
100129775		Corona	CA		09/27/2023	7.875	591,892		(11)				1,070,000	08/26/2023
100129776		GALVESTON	TX		09/27/2023	7.999	301,617		(15)				417,000	08/30/2023
100129777		Charlotte	NC		09/27/2023	7.625	245,727		(12)				350,000	09/05/2023
100129778		WHITTIER	NC		09/27/2023	8.625	318,298		(79)				469,000	08/24/2023
100129779		Tacoma	WA		09/27/2023	8.499	561,019		407				860,000	08/25/2023
100129780		Holyoke	MA		09/27/2023	8.499	236,827		(63)				336,000	09/08/2023
100129781	CF	WATAUGA	TX		09/27/2023	9.375	277,418		(44)				359,000	09/05/2023
100129782		Fresno	CA		09/27/2023	8.875	203,008		(67)				255,000	08/31/2023
100129783		Elizabeth	NJ		09/27/2023	8.999	517,033		12				650,000	09/11/2023
100129784	CF	Katy	TX		09/27/2023	7.750	180,324		(25)				290,000	09/05/2023
100129785	CF	Duluth	GA		09/27/2023	7.375	267,983		(18)				350,000	08/31/2023
100129786		Las Vegas	NV		09/27/2023	7.499	350,157		(42)				500,000	08/25/2023
100129787	CF	Palm Bay	FL		09/27/2023	7.999	618,951		(71)				760,000	09/07/2023
100129789		Anna	TX		09/27/2023	7.999	243,231		(46)				294,000	08/30/2023
100129790		SACRAMENTO	CA		09/27/2023	8.375	206,343		(61)				365,000	08/31/2023
100129791	CF	Apple Valley	CA		09/27/2023	9.125	414,009		22				465,000	08/24/2023
100129792		BAKERSFIELD	CA		09/27/2023	7.999	280,266		(41)				350,050	08/31/2023
100129793		SAN BERNARDINO	CA		09/27/2023	8.125	213,347		(52)				350,000	08/24/2023
100129794		Bakersfield	CA		09/27/2023	8.999	177,212		(5)				241,000	09/06/2023
100129795	CF	Orlando	FL		09/27/2023	8.375	531,465		(61)				670,000	09/08/2023
100129796		FONTANA	CA		09/27/2023	8.999	488,311		(36)				585,875	08/28/2023
100129797		Thornton	CO		09/27/2023	7.999	106,452		(22)				212,000	08/31/2023
100129798	CF	Sylmar Area Los Angeles	CA		09/27/2023	7.750	844,522		(69)				1,110,000	09/08/2023
100129799		Las Vegas	NV		09/27/2023	8.375	165,461		(64)				285,000	09/06/2023
100129800		FUQUAY VARINA	NC		09/27/2023	8.125	210,174		(9)				275,000	09/11/2023
100129801	CF	HIGHLAND	CA		09/27/2023	7.999	380,856		(8)				475,000	09/01/2023
100129802		Sarasota	FL		09/27/2023	8.999	431,425		(78)				554,000	08/28/2023
100129803	CF	ANTIOCH	CA		09/27/2023	7.999	592,787		546				824,000	08/24/2023
100129804	CF	Mohave Valley	AZ		09/27/2023	7.750	154,753		(27)				261,000	08/22/2023
100129805		CHARLESTON	SC		09/27/2023	8.375	906,626		(34)				1,200,000	08/30/2023
100129806		HOLLYWOOD	FL		09/27/2023	8.625	346,109		(31)				435,000	08/25/2023
100129807		Carson City	NV		09/27/2023	8.250	104,928		60				460,000	08/28/2023
100129808		Norwalk	CT		09/27/2023	8.625	415,249		2				520,000	09/12/2023
100129809		Bakersfield	CA		09/27/2023	8.375	133,087		(44)				255,000	08/21/2023
100129810		Kansas City	MO		09/27/2023	8.499	223,237		(50)				285,000	08/28/2023
100129812	CF	Woodburn	OR		09/27/2023	9.625	407,621		(37)				499,300	09/07/2023
100129813	CF	Chicago	IL		09/27/2023	9.375	276,899		(8)				325,000	09/12/2023
100129814		THREE OAKS	MI		09/27/2023	8.999	211,591		(58)				295,000	08/28/2023
100129815	CF	Houston	TX		09/27/2023	7.625	185,216		(25)				244,000	09/08/2023
100129816		PENDLETON	IN		09/27/2023	7.999	248,133		170				302,000	08/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129817		Long Beach	CA		09/27/2023	8.750	256,743		(98)				454,000	09/01/2023
100129818	CF	Gallatin	TN		09/27/2023	7.875	147,325		(13)				356,000	09/07/2023
100129819		Dacula	GA		09/27/2023	7.999	250,785		(50)				400,000	08/30/2023
100129820	CF	Salt Lake City	UT		09/27/2023	8.375	488,816		(46)				600,000	08/25/2023
100129821		Dacula	GA		09/27/2023	7.999	249,466		(61)				369,000	08/30/2023
100129822	CF	Victorville	CA		09/27/2023	7.999	276,037		(45)				335,000	09/06/2023
100129823		Corona	CA		09/27/2023	8.999	454,365		(25)				625,000	08/24/2023
100129824	CF	Crestline	CA		09/27/2023	8.125	336,163		(23)				445,000	08/25/2023
100129825	CF	PALMDALE	CA		09/27/2023	7.499	440,674		18				555,000	08/30/2023
100129826	CF	La Quinta	CA		09/27/2023	8.999	1,008,383		(50)				1,250,000	09/08/2023
100129828	CF	CORONA	CA		09/27/2023	9.125	574,976		(19)				715,000	09/08/2023
100129829		San Diego	CA		09/27/2023	8.875	353,507		(117)				695,000	08/31/2023
100129830		GATLINBURG	TN		09/27/2023	8.375	499,662		(62)				611,000	09/10/2023
100129831		DUARTE	CA		09/27/2023	9.250	498,564		(45)				610,000	08/29/2023
100129832		Orlando	FL		09/27/2023	8.625	277,960		(35)				340,000	09/11/2023
100129833	CF	New Brighton	MN		09/27/2023	10.375	403,792		13				455,000	09/11/2023
100129834	CF	Salinas	CA		09/27/2023	7.875	1,415,482		9				1,775,000	09/01/2023
100129835	CF	CLEARWATER	FL		09/27/2023	8.999	984,308		(39)				1,180,000	08/25/2023
100129836		FORT WORTH	TX		09/27/2023	7.999	248,935		(11)				325,000	08/30/2023
100129837	CF	Bloomfield Hills	MI		09/27/2023	7.625	433,749		(40)				580,000	08/31/2023
100129838		BUCKEYE	AZ		09/27/2023	7.250	328,880		8				553,000	08/31/2023
100129839		Rialto	CA		09/27/2023	9.499	415,041		(91)				554,000	09/01/2023
100129840		LAWRENCEVILLE	GA		09/27/2023	7.499	248,153		(22)				350,000	09/07/2023
100129841		Tallahassee	FL		09/27/2023	7.875	139,979		(26)				181,000	09/08/2023
100129842		Colton	CA		09/27/2023	7.875	307,876		(44)				500,000	09/05/2023
100129843		San Diego	CA		09/27/2023	8.499	730,356		(151)				940,000	09/07/2023
100129844		San Diego	CA		09/27/2023	8.625	673,911		609				900,000	09/07/2023
100129845		San Diego	CA		09/27/2023	8.625	826,363		2,096				1,100,000	09/07/2023
100129846	CF	Wilton Manors	FL		09/27/2023	8.750	833,548		18				985,000	08/24/2023
100129847		Leavenworth	KS		09/27/2023	8.250	218,942		(15)				265,000	09/05/2023
100129848		SAN DIEGO	CA		09/27/2023	7.250	1,360,833		(8)				1,700,000	09/07/2023
100129849		Scottsdale	AZ		09/27/2023	7.999	2,429,102		(163)				3,000,000	09/08/2023
100129850		SILVER SPRING	MD		09/27/2023	9.375	405,163		(7)				505,000	09/11/2023
100129851	CF	MOUNT JULIET	TN		09/27/2023	7.499	461,647		(14)				587,000	09/07/2023
100129852		Sanford	FL		09/27/2023	8.250	648,614		(12)				1,042,000	08/30/2023
100129853	CF	PALMDALE	CA		09/27/2023	7.875	419,827		(12)				520,000	09/06/2023
100129854	CF	BUENA PARK	CA		09/27/2023	9.625	811,419		(57)				940,000	09/07/2023
100129855		Big Bear City	CA		09/27/2023	8.250	572,527		(95)				825,000	09/01/2023
100129857		Buford	GA		09/27/2023	8.375	230,515		(70)				290,000	09/11/2023
100129858		Harrisburg	PA		09/27/2023	7.999	207,843		(30)				280,000	09/07/2023
100129859		MIAMI	FL		09/27/2023	8.375	633,610		(9)				950,000	09/08/2023
100129860		CUTLER BAY	FL		09/27/2023	7.999	502,117		(46)				661,000	09/05/2023
100129861		Houston	TX		09/27/2023	8.098	119,284		281				218,000	08/24/2023
100129862		Richmond	TX		09/27/2023	7.983	138,089		461				243,000	08/11/2023
100129863		Houston	TX		09/27/2023	7.958	136,401		349				257,000	08/11/2023
100129864		West Palm Beach	FL		09/27/2023	8.455	864,260		(132)				1,115,000	08/30/2023
100129865		West Springfield	MA		09/27/2023	8.445	263,679		(37)				341,000	08/28/2023
100129866		Newark	NJ		09/27/2023	8.356	534,328		(45)				700,000	08/25/2023
100129867		Westfield	MA		09/27/2023	8.452	266,196		(22)				327,000	08/28/2023
100129868		Cleveland	OH		09/27/2023	9.215	84,908		64				115,000	08/30/2023
100129869		Springfield	MA		09/27/2023	8.448	268,637		(22)				330,000	08/28/2023
100129870		Indian Orchard	MA		09/27/2023	8.438	287,360		(24)				353,000	08/28/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129871		Cleveland Heights	OH		09/27/2023	8.128	172,183		(21)				240,000	08/29/2023
100129872		Bridgeport	CT		09/27/2023	8.206	429,880		(38)				528,000	08/23/2023
100129873		Milwaukee	WI		09/27/2023	9.105	77,456		(10)				110,000	08/30/2023
100129874		Savannah	GA		09/27/2023	8.627	346,485		(39)				520,000	08/28/2023
100129875		New Windsor	NY		09/27/2023	8.695	376,328		(23)				495,000	08/21/2023
100129877		Park Forest	IL		09/27/2023	8.138	125,734		(16)				175,000	08/25/2023
100129878		Park Forest	IL		09/27/2023	8.095	118,547		(15)				165,000	08/25/2023
100129879		Atlantic City	NJ		09/27/2023	9.502	90,726		(13)				128,000	08/18/2023
100129880		North East	MD		09/27/2023	8.355	131,336		(2)				210,000	09/01/2023
100129881		Miami	FL		09/27/2023	8.677	261,046		(40)				485,000	08/23/2023
100129882		Torrington	CT		09/27/2023	8.495	225,694		(24)				315,000	08/29/2023
100129883		Cedarville	NJ		09/27/2023	8.676	156,603		(28)				215,000	08/17/2023
100129884		East Quogue	NY		09/27/2023	8.852	503,972		(72)				650,000	08/31/2023
100129885		Old Forge	PA		09/27/2023	7.963	136,379		(9)				170,000	08/24/2023
100129886		Waterbury	CT		09/27/2023	8.195	372,305		(36)				456,500	08/16/2023
100129887		Warminster	PA		09/27/2023	8.756	92,946		(13)				150,000	08/31/2023
100129888		Fontana	CA		09/27/2023	7.558	285,321		(28)				510,000	08/21/2023
100129889		Waterbury	CT		09/27/2023	8.258	264,284		(20)				347,000	08/16/2023
100129890		Hartford	CT		09/27/2023	9.106	245,719		21				325,000	08/24/2023
100129891		New Haven	CT		09/27/2023	8.307	374,407		(28)				461,000	08/21/2023
100129892		Wilmington	DE		09/27/2023	8.206	130,926		(19)				182,000	08/25/2023
100129893		Chicago	IL		09/27/2023	8.250	209,077		(23)				310,000	08/10/2023
100129894		Hartford	CT		09/27/2023	8.143	340,233		(30)				418,000	08/14/2023
100129895		Cleveland	OH		09/27/2023	9.052	99,133		86				130,000	08/23/2023
100129896		Monroe	NC		09/27/2023	9.245	355,671		(59)				525,000	08/18/2023
100129897		Kansas City	MO		09/27/2023	7.557	135,244		(13)				190,000	08/22/2023
100129898		Cleveland	OH		09/27/2023	9.033	99,357		116				130,000	08/24/2023
100129899		Washington	NJ		09/27/2023	8.395	155,429		414				215,000	08/10/2023
100129900		Baltimore	MD		09/27/2023	7.687	170,761		520				215,000	08/10/2023
100129901		Portage	IN		09/27/2023	8.350	172,725		(23)				210,000	08/30/2023
100129902		Euclid	OH		09/27/2023	8.458	103,029		(8)				135,000	08/16/2023
100129903		Jacksonville	FL		09/27/2023	8.163	109,780		254				155,000	08/23/2023
100129904		Kansas City	MO		09/27/2023	7.855	174,572		(16)				220,000	08/18/2023
100129905		Riverhead	NY		09/27/2023	8.037	309,634		(44)				430,000	08/03/2023
100129906		Kansas City	MO		09/27/2023	7.855	142,425		(17)				174,000	08/16/2023
100129907		Pleasantville	NJ		09/27/2023	8.653	245,294		325				325,000	08/10/2023
100129908		Hamilton Township	NJ		09/27/2023	8.252	221,820		462				310,000	08/23/2023
100129909		Baltimore	MD		09/27/2023	7.587	171,206		550				225,000	08/10/2023
100129910		Baltimore	MD		09/27/2023	7.662	184,042		562				225,000	08/03/2023
100129911		The Bronx	NY		09/27/2023	8.563	441,190		(90)				665,000	08/24/2023
100129912		Hazel Crest	IL		09/27/2023	7.995	146,766		(19)				220,000	08/30/2023
100129913		Paterson	NJ		09/27/2023	8.207	392,931		(16)				520,000	08/09/2023
100129914		Chicago	IL		09/27/2023	8.193	176,800		(21)				230,000	08/11/2023
100129915		Staten Island	NY		09/27/2023	8.262	530,131		(50)				650,000	08/14/2023
100129916		Cleveland	OH		09/27/2023	8.812	77,214		93				100,000	08/08/2023
100129917		Lakemore	OH		09/27/2023	8.613	87,771		(7)				115,000	08/18/2023
100129918		Round Lake Beach	IL		09/27/2023	7.726	133,508		(11)				200,000	08/18/2023
100129919		Bayport	NY		09/27/2023	7.990	469,316		(61)				764,000	08/28/2023
100129920		Round Lake Beach	IL		09/27/2023	7.793	76,895		(10)				165,000	08/18/2023
100129921		Scranton	PA		09/27/2023	7.926	210,705		(10)				282,000	08/17/2023
100129922		Milton	FL		09/27/2023	8.163	175,005		(20)				285,000	08/31/2023
100129923		Baltimore	MD		09/27/2023	9.307	78,839		(11)				102,000	08/21/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129924		Uniondale	NY		09/27/2023	7.990	464,206		(57)				625,000	08/24/2023
100129925		Westland	MI		09/27/2023	8.787	92,000		116				130,000	08/15/2023
100129926		Independence	MO		09/27/2023	7.863	174,761		(15)				215,000	08/18/2023
100129927		Bronx	NY		09/27/2023	8.187	721,208		(66)				885,000	08/15/2023
100129928		Cherry Hill	NJ		09/27/2023	7.950	203,138		(19)				285,000	08/25/2023
100129929		Kansas City	MO		09/27/2023	7.558	140,372		(14)				184,000	08/16/2023
100129930		Cleveland	OH		09/27/2023	9.141	86,311		(6)				113,000	08/15/2023
100129931		Lockport	IL		09/27/2023	7.850	193,210		(25)				290,000	08/17/2023
100129932		Oneonta	NY		09/27/2023	8.213	143,482		(9)				315,000	08/25/2023
100129933		Trenton	NJ		09/27/2023	8.026	172,370		425				240,000	08/14/2023
100129934		South Bend	IN		09/27/2023	8.363	109,003		(12)				142,000	08/30/2023
100129935		Florence	KY		09/27/2023	8.478	176,644		(26)				228,000	08/15/2023
100129936		Kansas City	MO		09/27/2023	7.990	225,940		(26)				320,000	08/23/2023
100129937		Clayton	NJ		09/27/2023	8.290	140,399		(21)				170,000	08/22/2023
100129938		Kansas City	MO		09/27/2023	8.080	232,621		(26)				330,000	08/23/2023
100129939		Chicago	IL		09/27/2023	8.833	80,537		(8)				105,000	08/24/2023
100129940		Trenton	NJ		09/27/2023	8.203	143,387		288				200,000	08/16/2023
100129941		Waterbury	CT		09/27/2023	7.990	289,817		(25)				380,000	08/07/2023
100129942		Philadelphia	PA		09/27/2023	7.813	219,730		(25)				430,000	08/22/2023
100129943		Monticello	IN		09/27/2023	8.312	217,612		(27)				280,000	08/04/2023
100129944		Lancaster	PA		09/27/2023	8.337	168,196		(14)				290,000	08/15/2023
100129945		Knoxville	TN		09/27/2023	7.843	165,960		(18)				250,000	08/18/2023
100129946		Chicago	IL		09/27/2023	7.952	211,169		(25)				280,000	07/31/2023
100129947		Rockford	TN		09/27/2023	7.563	169,999		(18)				278,000	08/18/2023
100129948		Fitchburg	MA		09/27/2023	8.357	409,319		799				500,000	08/17/2023
100129949		Calumet City	IL		09/27/2023	8.448	146,067		(17)				190,000	08/31/2023
100129950		Houma	LA		09/27/2023	8.663	100,315		(11)				140,000	08/25/2023
100129951		Philadelphia	PA		09/27/2023	8.741	140,616		178				183,000	08/30/2023
100129952		Goshen	NY		09/27/2023	8.206	302,768		(26)				425,000	08/24/2023
100129953		Mays Landing	NJ		09/27/2023	8.063	173,182		(26)				210,000	08/22/2023
100129954		Miami	FL		09/27/2023	8.274	680,319		1,430				890,000	08/08/2023
100129955		Covington	KY		09/27/2023	8.307	128,954		(14)				180,000	08/10/2023
100129957		Wilmington	DE		09/27/2023	8.752	185,755		(29)				256,000	08/08/2023
100129958		Central Islip	NY		09/27/2023	8.850	381,279		(60)				490,000	08/07/2023
100129959		Stafford	VA		09/27/2023	7.837	125,374		(13)				207,000	08/10/2023
100129960		Port Charlotte	FL		09/27/2023	8.413	429,345		(45)				525,000	08/18/2023
100129961		Detroit	MI		09/27/2023	8.384	150,310		(14)				196,000	07/20/2023
100129962		Milwaukee	WI		09/27/2023	8.990	77,289		(10)				103,000	08/22/2023
100129963		Farmingdale	NY		09/27/2023	8.950	590,825		(90)				760,000	08/11/2023
100129964		Miami Beach	FL		09/27/2023	7.409	116,366		403				330,000	08/23/2023
100129965		Hicksville	NY		09/27/2023	8.050	569,048		(99)				785,000	08/07/2023
100129966		Chicago	IL		09/27/2023	8.137	133,956		405				190,000	08/22/2023
100129967		Riviera Beach	FL		09/27/2023	7.990	145,733		374				205,000	08/10/2023
100129968		Garfield	NJ		09/27/2023	8.362	254,931		480				338,000	08/11/2023
100129969		Yonkers	NY		09/27/2023	7.850	474,085		1,310				580,000	08/22/2023
100129970		Irvington	NJ		09/27/2023	8.713	149,555		(25)				250,000	08/23/2023
100129971		Rocky Face	GA		09/27/2023	8.405	200,610		(22)				262,000	08/23/2023
100129972		Rocky Face	GA		09/27/2023	8.405	200,610		(22)				288,000	08/23/2023
100129973		Miami	FL		09/27/2023	7.650	542,055		(78)				1,160,000	08/03/2023
100129974		Cedartown	GA		09/27/2023	7.720	107,393		(10)				192,000	08/10/2023
100129975		Garfield Heights	OH		09/27/2023	8.557	90,129		(11)				135,000	08/09/2023
100129976		Sparrow Bush	NY		09/27/2023	7.638	258,327		(39)				335,000	08/25/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129977		Nanuet	NY		09/27/2023	7.788	425,129		(64)				590,000	08/25/2023
100129978		Fairborn	OH		09/27/2023	8.750	134,190		(21)				185,000	08/04/2023
100129979		Dayton	OH		09/27/2023	8.713	123,697		(17)				160,000	08/31/2023
100129980		Mastic	NY		09/27/2023	7.885	353,536		(47)				530,000	08/14/2023
100129981		New Haven	CT		09/27/2023	8.500	243,631		(31)				320,000	08/09/2023
100129982		Catskill	NY		09/27/2023	8.953	246,054		(26)				320,000	08/17/2023
100129983		East Orange	NJ		09/27/2023	8.162	278,191		621				386,000	08/11/2023
100129984		Cleveland	OH		09/27/2023	8.877	77,091		(7)				108,000	08/16/2023
100129985		Atlantic City	NJ		09/27/2023	9.356	299,651		(50)				400,000	08/29/2023
100129986		Norfolk	VA		09/27/2023	7.874	193,663		(27)				290,000	08/17/2023
100129987		Mays Landing	NJ		09/27/2023	8.726	91,955		(10)				138,000	08/24/2023
100129988		Houston	TX		09/27/2023	8.774	105,284		(11)				147,000	08/03/2023
100129989		Oklahoma City	OK		09/27/2023	7.774	130,197		(12)				197,000	08/10/2023
100129990		Farmingville	NY		09/27/2023	7.550	357,586		(36)				540,500	08/31/2023
100129991		Poughkeepsie	NY		09/27/2023	8.300	262,038		(34)				340,000	08/29/2023
100129992		Oklahoma City	OK		09/27/2023	7.774	112,353		(10)				170,000	08/10/2023
100129994		Oklahoma City	OK		09/27/2023	7.774	114,335		(10)				173,000	08/10/2023
100129995		Spring Valley	NY		09/27/2023	7.990	465,499		(64)				755,000	08/25/2023
100129996		Wellston	OK		09/27/2023	7.770	104,475		(10)				158,000	08/10/2023
100129997		Oklahoma City	OK		09/27/2023	7.774	104,422		(9)				158,000	08/10/2023
100129998		Eastpointe	MI		09/27/2023	8.495	115,140		(15)				160,000	08/17/2023
100129999		Philadelphia	PA		09/27/2023	8.843	209,838		(32)				270,000	08/16/2023
100130000		Oklahoma City	OK		09/27/2023	8.193	96,067		(10)				165,000	08/10/2023
100130001		Lynbrook	NY		09/27/2023	7.800	660,518		64				900,000	08/08/2023
100130002		Port Orange	FL		09/27/2023	8.159	97,887		(13)				178,000	08/15/2023
100130003		Winter Haven	FL		09/27/2023	8.074	158,001		(20)				220,000	08/15/2023
100130004		Camden	NJ		09/27/2023	8.660	85,408		107				138,000	07/26/2023
100130005		Ashland	KY		09/27/2023	8.370	172,112		(30)				237,000	08/14/2023
100130006		Philadelphia	PA		09/27/2023	8.609	236,139		474				382,000	08/23/2023
100130007		Goshen	NY		09/27/2023	7.863	287,827		(37)				432,000	08/25/2023
100130008		Ashland	KY		09/27/2023	8.802	97,521		(12)				135,500	08/14/2023
100130009		Bloomingburg	NY		09/27/2023	8.113	222,843		(29)				310,000	08/25/2023
100130010		Montgomery	NY		09/27/2023	7.913	253,555		(34)				380,000	08/25/2023
100130011		Crest Hill	IL		09/27/2023	8.597	96,009		(10)				125,000	08/08/2023
100130012		Chester	PA		09/27/2023	8.602	147,272		(18)				191,000	08/07/2023
100130013		Millville	NJ		09/27/2023	7.600	106,978		(11)				150,000	08/07/2023
100130014		Middle Township	NJ		09/27/2023	9.145	197,804		(34)				271,000	08/22/2023
100130015		Galloway	NJ		09/27/2023	8.574	85,898		(9)				120,000	08/29/2023
100130016		Lufkin	TX		09/27/2023	7.945	113,625		(3)				205,000	09/01/2023
100130017		Lufkin	TX		09/27/2023	7.945	113,436		(3)				205,000	09/01/2023
100130018		Lufkin	TX		09/27/2023	7.713	112,730		(4)				200,000	09/01/2023
100130019		Lufkin	TX		09/27/2023	7.945	112,906		(3)				200,000	09/01/2023
100130020		Columbus	OH		09/27/2023	7.520	190,479		(26)				286,000	08/11/2023
100130021		Sharon Hill	PA		09/27/2023	7.993	169,797		(24)				280,000	08/31/2023
100130022		Central Islip	NY		09/27/2023	7.610	357,142		(50)				580,000	08/15/2023
100130023		Allentown	PA		09/27/2023	7.763	103,144		(10)				156,000	08/24/2023
100130024		City of Orange	NJ		09/27/2023	7.495	251,747		(25)				450,000	08/18/2023
100130025		Lufkin	TX		09/27/2023	7.945	119,762		(3)				205,000	09/01/2023
100130026		Lufkin	TX		09/27/2023	7.990	134,598		(4)				205,000	09/01/2023
100130027		Cape May Court House	NJ		09/27/2023	9.405	295,278		(50)				377,000	08/31/2023
100130028		New Orleans	LA		09/27/2023	7.860	159,944		(21)				312,000	08/09/2023
100130029		Milwaukee	WI		09/27/2023	7.722	125,588		(19)				222,000	08/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130030		Philadelphia	PA		09/27/2023	8.820	192,874		(24)				250,000	08/28/2023
100130031		Bloomingdale	IL		09/27/2023	8.210	185,987		(12)				245,000	08/11/2023
100130032		Brooklyn	MD		09/27/2023	8.000	133,162		(7)				176,000	08/03/2023
100130033		Eagle River	AK		09/27/2023	7.550	207,480		(25)				290,000	08/21/2023
100130034		Arlington	TX		09/27/2023	7.305	198,059		(16)				391,000	08/23/2023
100130035		Buffalo	NY		09/27/2023	8.424	160,811		(16)				210,000	08/09/2023
100130036		Lenoir	NC		09/27/2023	8.184	93,416		(10)				122,000	08/15/2023
100130037		Staten Island	NY		09/27/2023	7.850	735,885		(44)				910,000	08/31/2023
100130038		South Bend	IN		09/27/2023	8.570	128,948		(24)				165,000	08/25/2023
100130039		Chicago	IL		09/27/2023	8.200	169,146		(23)				235,000	08/15/2023
100130040		Philadelphia	PA		09/27/2023	7.963	131,162		(16)				160,000	08/25/2023
100130041		Kansas City	MO		09/27/2023	7.503	142,096		(19)				185,000	08/07/2023
100130042		Lake City	FL		09/27/2023	8.920	136,805		(13)				191,000	08/21/2023
100130043		New Britain	CT		09/27/2023	7.234	265,342		(7)				395,000	08/25/2023
100130044		Baltimore	MD		09/27/2023	8.077	135,622		294				190,000	08/14/2023
100130045		Baltimore	MD		09/27/2023	8.858	137,431		(14)				179,000	08/25/2023
100130046		Lanham	MD		09/27/2023	7.565	597,493		(189)				1,000,000	08/09/2023
100130047		Rio Rancho	NM		09/27/2023	8.347	197,496		(28)				295,000	08/22/2023
100130048		Ambridge	PA		09/27/2023	8.280	125,970		(17)				175,000	08/08/2023
100130049		Clarksville	TN		09/27/2023	7.205	155,126		(3)				267,000	09/05/2023
100130050		Scranton	PA		09/27/2023	8.039	78,976		(7)				107,000	08/09/2023
100130051		Memphis	TN		09/27/2023	8.977	116,449		142				150,000	09/05/2023
100130052		Chester	NY		09/27/2023	8.408	185,194		(15)				260,000	08/31/2023
100130053		Wyandanch	NY		09/27/2023	8.121	293,551		785				415,000	09/06/2023
100130054		Lorain	OH		09/27/2023	9.302	88,271		82				114,000	09/07/2023
100130055		Kansas City	MO		09/27/2023	8.780	96,183		(8)				135,000	08/30/2023
100130056		Warren	MI		09/27/2023	8.505	108,216		(1)				140,000	09/05/2023
100130057		North Bergen	NJ		09/27/2023	8.105	301,959		684				470,000	09/07/2023
100130058		Cleveland	OH		09/27/2023	9.008	76,333		(6)				100,000	08/17/2023
100130059		Fort Wayne	IN		09/27/2023	8.657	83,169		(9)				125,000	08/11/2023
100130060		Dunmore	PA		09/27/2023	9.038	160,315		2				210,000	09/05/2023
100130061		Milton	FL		09/27/2023	8.063	115,448		(3)				188,000	09/05/2023
100130062		Houston	TX		09/27/2023	8.537	146,751		(1)				220,000	09/01/2023
100130098		Amerstdam	NLD		09/26/2023	6.700	63,210					2,679	72,001	12/01/2023
100130099		Amerstdam	NLD		09/26/2023	6.150	150,117					6,362	276,000	12/01/2023
100130100		Amerstdam	NLD		09/26/2023	6.300	274,847					11,649	332,000	12/01/2023
100130101		Amerstdam	NLD		09/26/2023	6.050	115,678					4,904	216,000	12/01/2023
100130102		Amerstdam	NLD		09/26/2023	6.250	128,041					5,427	192,800	12/01/2023
100130103		Amerstdam	NLD		09/26/2023	6.100	177,196					7,512	356,320	12/01/2023
100130104		Amerstdam	NLD		09/26/2023	6.100	164,687					6,982	384,480	12/01/2023
100130105		Amerstdam	NLD		09/26/2023	6.100	138,284					5,862	263,520	12/01/2023
100130106		Amerstdam	NLD		09/26/2023	6.100	2,238,509					94,901	3,040,000	12/01/2023
100130107		Amerstdam	NLD		09/26/2023	6.450	755,000					32,000	812,714	12/01/2023
100130108		Amerstdam	NLD		09/26/2023	6.450	49,863					2,113	53,674	12/01/2023
100130109		Amerstdam	NLD		09/26/2023	6.250	293,611					12,447	380,000	12/01/2023
100130110		Amerstdam	NLD		09/26/2023	6.250	293,611					12,447	380,000	12/01/2023
100130111		Amerstdam	NLD		09/26/2023	6.150	524,306					22,227	800,000	12/01/2023
100130112		Amerstdam	NLD		09/26/2023	6.050	63,579					2,695	116,000	12/01/2023
100130113		Amerstdam	NLD		09/26/2023	6.250	222,526					9,433	288,000	12/01/2023
100130114		Amerstdam	NLD		09/26/2023	6.100	270,431					11,460	350,000	12/01/2023
100130115		Amerstdam	NLD		09/26/2023	6.350	203,099					8,610	272,000	12/01/2023
100130116		Amerstdam	NLD		09/26/2023	5.160	249,069					10,554	322,744	12/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130117		Amerstdam	NLD		09/26/2023	5.160	10,230					433	13,256	12/01/2023
100130118		Amerstdam	NLD		09/26/2023	6.100	45,918					1,946	111,990	12/01/2023
100130119		Amerstdam	NLD		09/26/2023	6.100	68,494					2,903	167,050	12/01/2023
100130120		Amerstdam	NLD		09/26/2023	6.150	88,304					3,743	117,600	12/01/2023
100130121		Amerstdam	NLD		09/26/2023	5.480	212,886					9,021	257,707	12/01/2023
100130122		Amerstdam	NLD		09/26/2023	5.480	8,503					360	10,293	12/01/2023
100130123		Amerstdam	NLD		09/26/2023	6.250	264,912					11,228	320,000	12/01/2023
100130124		Amerstdam	NLD		09/26/2023	6.200	220,760					9,359	371,200	12/01/2023
100130125		Amerstdam	NLD		09/26/2023	6.350	327,167					13,870	456,000	12/01/2023
100130126		Amerstdam	NLD		09/26/2023	6.200	145,260					6,155	206,199	12/01/2023
100130127		Amerstdam	NLD		09/26/2023	6.200	144,980					6,144	205,801	12/01/2023
100130128		Amerstdam	NLD		09/26/2023	6.250	543,070					23,022	724,334	12/01/2023
100130129		Amerstdam	NLD		09/26/2023	6.250	8,747					371	11,666	12/01/2023
100130130		Amerstdam	NLD		09/26/2023	5.400	185,439					7,860	210,262	12/01/2023
100130131		Amerstdam	NLD		09/26/2023	5.400	12,116					514	13,738	12/01/2023
100130132		Amerstdam	NLD		09/26/2023	6.700	211,558					8,967	240,000	12/01/2023
100130133		Amerstdam	NLD		09/26/2023	6.250	171,663					7,274	259,200	12/01/2023
100130134		Amerstdam	NLD		09/26/2023	6.350	386,331					16,377	723,292	12/01/2023
100130135		Amerstdam	NLD		09/26/2023	6.705	165,235					7,003	255,000	12/01/2023
100130136		Amerstdam	NLD		09/26/2023	6.705	204,806					8,680	270,000	12/01/2023
100130137	CF	Kannapolis	NC		11/15/2023	8.375	1,124,933		(7)				1,400,000	09/15/2023
100130138		San Mateo	CA		11/15/2023	8.750	387,717		(29)				1,710,000	09/26/2023
100130139	CF	Mckinney	TX		11/15/2023	7.750	397,784		(17)				1,115,000	09/27/2023
100130140		San Antonio	TX		11/15/2023	8.375	158,232		(26)				215,000	09/21/2023
100130142		Freehold	NJ		11/15/2023	8.875	253,978		(37)				320,000	09/12/2023
100130143		Parkland	FL		11/15/2023	6.750	1,068,859		151				1,400,000	09/28/2023
100130144		Aurora	IL		11/15/2023	9.250	121,813		(13)				145,000	09/25/2023
100130145		Chicago	IL		11/15/2023	9.000	261,310		(40)				330,000	09/15/2023
100130146		Villa Park	IL		11/15/2023	8.750	173,321						230,000	09/28/2023
100130147		Pompano Beach	FL		11/15/2023	9.375	868,781		(9)				1,150,000	09/15/2023
100130148		Madera	CA		11/15/2023	9.625	436,422		11				550,000	09/14/2023
100130149		Baytown	TX		11/15/2023	8.125	179,593		(16)				245,000	09/27/2023
100130150		Kailua	HI		11/15/2023	7.375	1,046,738		24				2,580,000	10/23/2023
100130152	CF	Oxford	NJ		11/15/2023	10.000	160,638		(42)				212,000	10/02/2023
100130153		Gilbert	AZ		11/15/2023	9.625	1,214,218		(28)				1,507,000	09/08/2023
100130154		Ladera Ranch	CA		11/15/2023	8.375	823,029		(45)				1,005,000	09/06/2023
100130155		Anderson	IN		11/15/2023	9.500	139,014		(20)				165,000	09/07/2023
100130157		Lake Oswego	OR		11/15/2023	7.375	906,362		6				2,100,000	08/31/2023
100130158		Anderson	IN		11/15/2023	9.500	138,937		(20)				165,000	09/07/2023
100130159		Lake Mary	FL		11/15/2023	8.625	135,327		(19)				170,000	09/13/2023
100130160		Scranton	PA		11/15/2023	9.125	120,122		(23)				160,000	09/11/2023
100130161		Anderson	IN		11/15/2023	9.500	138,823		(20)				165,000	09/07/2023
100130163		Atlanta	GA		11/15/2023	8.375	469,570		(12)				582,000	09/06/2023
100130164		Allentown	PA		11/15/2023	9.250	265,215		(13)				327,000	09/18/2023
100130165		Anderson	IN		11/15/2023	9.500	138,318		(18)				165,000	09/07/2023
100130166		Fort Lauderdale	FL		11/15/2023	9.375	552,527		2				725,000	09/15/2023
100130168		Schiller Park	IL		11/15/2023	9.000	216,787		2				290,000	09/28/2023
100130169		Laguna Niguel	CA		11/15/2023	8.625	1,855,001		(414)				2,280,000	09/06/2023
100130171		Mansfield	TX		11/15/2023	7.500	300,498						595,000	10/05/2023
100130172		Honolulu	HI		11/15/2023	7.750	413,306		7				3,100,000	10/16/2023
100130173		Gardner	MA		11/15/2023	9.375	333,122		(28)				512,000	09/21/2023
100130176	CF	Chicago	IL		11/15/2023	8.625	152,983		(17)				403,000	09/29/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130177		Mount Laurel	NJ		11/15/2023	9.125	628,172		22				830,000	10/05/2023
100130178		Arcadia	CA		11/15/2023	7.875	2,438,105		(122)				3,000,000	09/27/2023
100130179	CF	North Miami	FL		11/15/2023	8.875	478,826		(4)				560,000	09/28/2023
100130180	CF	Boca Raton	FL		11/15/2023	8.375	396,237		(37)				495,000	09/26/2023
100130181		Cincinnati	OH		11/15/2023	9.000	215,462		(11)				280,000	09/21/2023
100130182		Omaha	NE		11/15/2023	8.875	274,451		(35)				352,000	09/28/2023
100130183		Klamath Falls	OR		11/15/2023	8.375	157,295		(21)				215,000	09/26/2023
100130184		Pueblo	CO		11/15/2023	8.250	318,041		(24)				390,000	10/06/2023
100130185		San Diego	CA		11/15/2023	7.250	256,098		15				1,204,000	09/18/2023
100130187		Houston	TX		11/15/2023	9.000	299,085		(73)				415,000	09/29/2023
100130188		Columbus	OH		11/15/2023	9.375	184,587		(21)				250,000	10/26/2023
100130189		Sandy	UT		11/15/2023	8.750	472,537		(18)				655,000	09/20/2023
100130190	CF	Wilson	WI		11/15/2023	8.500	258,602		(21)				600,000	09/28/2023
100130191		Haiku	HI		11/15/2023	7.500	311,137		5				3,325,000	09/29/2023
100130192		Greenville	TX		11/15/2023	9.625	339,273		(63)				415,000	09/14/2023
100130193		Simi Valley	CA		11/15/2023	8.000	325,655		(28)				790,000	09/25/2023
100130194		Saint Clair Shores	MI		11/15/2023	10.125	232,653		(17)				300,000	10/03/2023
100130196		Palm Springs	CA		11/15/2023	9.875	685,002		(81)				815,000	09/25/2023
100130197		Stuart	FL		11/15/2023	8.625	414,899		(44)				500,000	10/02/2023
100130198		Saint Augustine	FL		11/15/2023	9.125	458,153		(53)				580,000	09/25/2023
100130199		Grant Valkaria	FL		11/15/2023	9.875	617,985		(20)				775,000	09/29/2023
100130201		Houston	TX		11/15/2023	8.125	144,721		(26)				310,000	09/28/2023
100130202		Bridgeport	CT		11/15/2023	9.250	117,496		(5)				170,000	09/22/2023
100130203		Tampa	FL		11/15/2023	8.250	243,222		(15)				319,000	09/28/2023
100130204		San Diego	CA		11/15/2023	8.500	954,027		(5)				1,490,000	10/06/2023
100130205		Rancho Santa Margarita	CA		11/15/2023	8.625	1,234,163		8				1,900,000	09/29/2023
100130206		Elk Grove Village	IL		11/15/2023	8.125	332,481		(18)				445,000	09/25/2023
100130208		Middletown	OH		11/15/2023	9.875	132,381		(21)				175,000	10/05/2023
100130209		Middletown	OH		11/15/2023	9.875	130,785		(20)				173,000	10/10/2023
100130210	CF	Auburn	WA		11/15/2023	7.750	505,364		(20)				1,055,000	10/10/2023
100130211		Seattle	WA		11/15/2023	8.250	290,246		(1)				385,000	09/28/2023
100130212		Middletown	OH		11/15/2023	9.000	125,483		(15)				180,000	10/06/2023
100130213	CF	Lighthouse Point	FL		11/15/2023	9.375	3,323,243		(209)				4,050,000	09/29/2023
100130215		Baltimore	MD		11/15/2023	8.625	124,139		(15)				180,000	10/05/2023
100130216		Fort Mohave	AZ		11/15/2023	8.500	263,277		(13)				346,000	09/29/2023
100130217		Clovis	CA		11/15/2023	8.875	723,073		(52)				880,000	09/25/2023
100130219		Fresno	CA		11/15/2023	9.000	304,128		(37)				380,000	10/10/2023
100130221	CF	Saint Augustine	FL		11/15/2023	9.000	283,225		(17)				328,000	09/28/2023
100130222		Katy	TX		11/15/2023	8.500	413,923		(34)				504,000	09/22/2023
100130223	CF	Georgetown	TX		11/15/2023	8.875	886,739		(11)				1,025,000	10/11/2023
100130225		Panama City	FL		11/15/2023	9.750	137,345		(26)				180,000	10/02/2023
100130226		Simi Valley	CA		11/15/2023	8.250	661,121		(99)				810,000	09/26/2023
100130227		Scottsdale	AZ		11/15/2023	8.750	830,856		(12)				1,040,000	09/29/2023
100130228	CF	Pinole	CA		11/15/2023	8.875	1,130,156		(108)				1,365,000	10/02/2023
100130229		Norwalk	CA		11/15/2023	9.375	534,794		(7)				600,000	09/26/2023
100130230		(Sherman Oaks Area) Los Ange	CA		11/15/2023	8.125	2,062,508		(158)				3,500,000	09/22/2023
100130231	CF	San Diego	CA		11/15/2023	8.250	595,029		(8)				700,000	09/29/2023
100130232		Colorado Springs	CO		11/15/2023	8.250	574,848		(35)				775,000	09/21/2023
100130233		Las Vegas	NV		11/15/2023	8.125	320,649		3				460,000	09/27/2023
100130234		Las Vegas	NV		11/15/2023	8.625	467,539		4				625,000	10/06/2023
100130236	CF	Lynwood	CA		09/28/2023	8.875	497,944		(39)				655,000	08/09/2023
100130237		Plainfield	IL		09/28/2023	8.875	607,150		(32)				670,000	08/21/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130238		Saint George	UT		09/28/2023	7.750	1,011,406		(53)				1,460,000	08/04/2023
100130239		Van Nuys	CA		09/28/2023	8.250	815,411		(76)				1,300,000	08/14/2023
100130240	CF	Lexington	SC		09/28/2023	9.875	338,778		(61)				364,000	08/17/2023
100130241	CF	ROME	GA		09/28/2023	8.625	145,339		(60)				257,000	08/11/2023
100130242		Marietta	GA		09/28/2023	8.625	276,852		(154)				365,000	08/22/2023
100130244	CF	Wills Point	TX		09/28/2023	9.000	341,601		(58)				510,000	08/15/2023
100130245	CF	INDIAN RIVER	MI		09/28/2023	8.500	444,416		(145)				572,000	08/18/2023
100130246		Columbia	SC		09/28/2023	8.250	197,361		(76)				305,800	08/14/2023
100130247	CF	Davenport	FL		09/28/2023	7.250	315,297		(30)				416,000	08/09/2023
100130248	CF	Humble	TX		09/28/2023	7.750	378,924		(88)				463,000	07/27/2023
100130249	CF	Bakersfield	CA		09/28/2023	7.625	531,831		(34)				660,000	08/11/2023
100130250		Hickory	NC		09/28/2023	8.875	361,822		(39)				470,000	08/14/2023
100130251		Norristown	PA		09/28/2023	10.750	132,141		(59)				172,000	09/15/2023
100130252	CF	Katy	TX		09/28/2023	8.625	421,271		(259)				500,000	08/21/2023
100130253	CF	Vacaville	CA		09/28/2023	7.750	529,512		255				650,000	07/28/2023
100130254	CF	HEBER CITY	UT		09/28/2023	7.250	531,307		267				792,500	08/17/2023
100130255	CF	Los Banos	CA		09/28/2023	7.875	258,690		121				470,000	08/16/2023
100130256	CF	Big Sky	MT		09/28/2023	7.875	1,113,354		(89)				2,200,000	08/10/2023
100130257	CF	Batesburg	SC		09/28/2023	8.500	703,089		166				1,150,000	08/24/2023
100130258	CF	Lompoc	CA		09/28/2023	9.250	449,568		(61)				550,000	08/31/2023
100130259		Destin	FL		09/28/2023	8.875	1,297,506		(73)				1,800,000	09/13/2023
100130260	CF	Auburn	WA		09/28/2023	9.125	323,839		210				408,000	08/25/2023
100130261	CF	Shreveport	LA		09/28/2023	10.500	253,199		(36)				310,000	08/24/2023
100130262	CF	Azusa	CA		09/28/2023	9.375	476,362		(40)				755,000	08/29/2023
100130264	CF	Marco Island	FL		09/28/2023	9.000	4,074,204		(171)				6,650,000	08/31/2023
100130265	CF	Atlanta	GA		09/28/2023	8.500	535,159		(211)				745,000	08/15/2023
100130266	CF	Bakersfield	CA		09/28/2023	10.875	209,454		(7)				260,000	08/29/2023
100130267	CF	Pemberton	NJ		09/28/2023	11.000	145,498		(9)				219,000	08/25/2023
100130268	CF	San Antonio	TX		09/28/2023	9.250	107,543		(14)				263,000	08/30/2023
100130269	CF	Bakersfield	CA		09/28/2023	9.250	408,204		(64)				900,000	09/13/2023
100130270	CF	Litchfield Park	AZ		09/28/2023	10.125	241,848		(35)				387,500	08/31/2023
100130271	CF	Chicago	IL		09/28/2023	9.125	228,506						305,000	09/15/2023
100130272	CF	Goodyear	AZ		09/28/2023	10.125	286,768		(35)				380,000	08/31/2023
100130273	CF	Buckeye	AZ		09/28/2023	10.125	286,769		(35)				380,000	08/31/2023
100130274	CF	Goodyear	AZ		09/28/2023	10.250	305,212		(32)				381,000	09/01/2023
100130275	CF	Seguin	TX		09/28/2023	9.500	158,862		(19)				194,000	07/31/2023
100130276	CF	Willingboro	NJ		09/28/2023	9.875	244,695		(25)				312,000	08/07/2023
100130277	CF	Durham	NC		09/28/2023	8.125	284,272		(43)				426,000	07/28/2023
100130278	CF	GRAYSLAKE	IL		09/28/2023	9.990	311,137		(35)				405,000	07/31/2023
100130279	CF	ROSELLE	NJ		09/28/2023	9.875	339,645		(18)				430,000	07/31/2023
100130280	CF	Smyrna	TN		09/28/2023	10.125	271,159		(41)				330,000	08/10/2023
100130281	CF	San Jacinto	CA		09/28/2023	8.875	346,256		(28)				380,000	08/07/2023
100130282	CF	Charlotte	NC		09/28/2023	9.990	256,436		(43)				338,000	07/31/2023
100130283	CF	Dekalb	IL		09/28/2023	8.250	152,819		(15)				218,000	08/25/2023
100130284		KISSIMMEE	FL		09/28/2023	9.875	320,332		(37)				394,000	07/26/2023
100130285		San Diego	CA		09/28/2023	7.990	823,603		4,396				1,100,000	08/03/2023
100130286	CF	Homestead	FL		09/28/2023	7.875	188,772		(51)				350,000	07/26/2023
100130287		SAINT CLAIR SHORES	MI		09/28/2023	8.375	184,209		(55)				265,000	08/10/2023
100130288		MIAMI	FL		09/28/2023	7.990	286,339		(50)				940,000	08/01/2023
100130289		ATLANTIC BEACH	SC		09/28/2023	7.625	312,148		(81)				400,000	08/09/2023
100130290		PORT SAINT LUCIE	FL		09/28/2023	8.125	226,199		(57)				335,000	08/30/2023
100130291		Albany	NY		09/28/2023	9.125	143,579		(60)				192,000	02/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130292	CF	Riverview	FL		09/28/2023	8.125	326,359		(64)				397,000	08/10/2023
100130293	CF	Nutley	NJ		09/28/2023	8.375	482,052		(72)				675,000	08/31/2023
100130294	CF	DRIPPING SPRINGS	TX		09/28/2023	8.375	1,011,883		(16)				1,300,000	08/04/2023
100130295	CF	La Habra	CA		09/28/2023	7.875	1,274,561		(98)				1,575,000	08/15/2023
100130296	CF	Las Vegas	NV		09/28/2023	8.990	324,324		(68)				390,000	08/21/2023
100130297	CF	Saint Augustine	FL		09/28/2023	8.375	388,153		(109)				545,000	08/14/2023
100130298		COLUMBUS	OH		09/28/2023	8.875	118,185		(43)				150,000	08/18/2023
100130299		North Las Vegas	NV		09/28/2023	7.375	182,256		(19)				355,000	07/25/2023
100130301	CF	Upland	CA		09/28/2023	7.875	916,557		(58)				1,135,000	08/09/2023
100130302	CF	Roseville	CA		09/28/2023	7.500	563,422		(21)				825,000	08/15/2023
100130303	CF	Las Vegas	NV		09/28/2023	7.750	178,823		(17)				240,000	08/22/2023
100130304		Trenton	NJ		09/28/2023	9.625	121,385		(7)				195,000	08/21/2023
100130305		Salisbury	NC		09/28/2023	9.500	199,187		(69)				248,000	08/15/2023
100130306		Lakeside	CA		09/28/2023	7.875	432,746		(56)				840,000	08/08/2023
100130307	CF	Stuart	FL		09/28/2023	7.625	1,264,167		(36)				1,800,000	08/23/2023
100130308		Summerfield	FL		09/28/2023	8.500	203,929		(68)				275,000	08/17/2023
100130309	CF	Denver	CO		09/28/2023	9.125	362,757		(88)				434,000	08/11/2023
100130310	CF	Buffalo	WY		09/28/2023	7.500	343,568		41				437,000	08/24/2023
100130311		SAN ANTONIO	TX		09/28/2023	8.500	354,166		(84)				425,000	08/11/2023
100130312	CF	West Hills	CA		09/28/2023	8.500	850,444		(86)				1,045,000	08/17/2023
100130313	CF	Van Nuys	CA		09/28/2023	7.375	1,555,523		(15)				1,950,000	08/18/2023
100130314	CF	Zephyrhills	FL		09/28/2023	8.125	370,639		(43)				455,000	08/23/2023
100130315		Fort Lauderdale	FL		09/28/2023	8.750	125,632		(46)				168,000	08/15/2023
100130316		Pacific palisades	CA		09/28/2023	8.250	1,810,487		(293)				2,350,000	08/28/2023
100130317	CF	Wesley Chapel	FL		09/28/2023	8.750	281,224		(194)				347,000	07/31/2023
100130319	CF	Temecula	CA		09/28/2023	7.750	780,893		14				981,500	08/29/2023
100130320	CF	Akron	OH		09/28/2023	8.500	292,381		(43)				380,000	08/30/2023
100130321	CF	Springfield	VA		09/28/2023	7.875	522,416		5				700,000	07/26/2023
100130322	CF	Port Orange	FL		09/28/2023	7.750	406,958		(49)				609,000	07/21/2023
100130323	CF	Placerville	CA		09/28/2023	8.875	371,595		(6)				485,000	07/25/2023
100130324		Waterbury	CT		09/28/2023	8.500	173,370		(81)				215,000	08/09/2023
100130325		Tacoma	WA		09/28/2023	8.375	307,051		(136)				388,000	05/25/2023
100130326	CF	Lehigh Acres	FL		09/28/2023	8.875	281,699		140				340,000	08/25/2023
100130327		DERBY	CT		09/28/2023	7.990	186,382		(37)				278,000	07/24/2023
100130328		Cleveland	OH		09/28/2023	8.750	220,488		(30)				287,000	08/29/2023
100130329	CF	APPLE VALLEY	CA		09/28/2023	9.125	216,225		(56)				290,000	07/07/2023
100130330		Phoenix	AZ		09/28/2023	7.990	357,634		(64)				750,000	07/17/2023
100130331	CF	Queen Creek	AZ		09/28/2023	8.625	991,874		(142)				1,210,000	07/27/2023
100130332		Baltimore	MD		09/28/2023	8.750	102,845		(31)				131,900	07/28/2023
100130333		GREAT BARRINGTON	MA		09/28/2023	7.500	462,642		53				599,000	03/24/2023
100130334	CF	Asheboro	NC		09/28/2023	9.250	211,751		(50)				273,000	07/27/2023
100130335	CF	Baytown	TX		09/28/2023	9.990	248,403		(80)				295,000	07/17/2023
100130336		Seminole	FL		09/28/2023	8.500	511,681		(83)				630,000	07/25/2023
100130337	CF	Dallas	TX		09/28/2023	8.625	524,460		(34)				650,000	07/18/2023
100130338		HELOTES	TX		09/28/2023	9.625	363,016		(120)				453,000	07/26/2023
100130339		Edinburg	TX		09/28/2023	8.875	291,681		99				365,000	08/07/2023
100130340	CF	Yakima	WA		09/28/2023	8.500	171,251		(68)				280,000	07/24/2023
100130341		Ocala	FL		09/28/2023	7.990	224,049		(19)				278,000	08/10/2023
100130342		Ocala	FL		09/28/2023	7.990	219,355		(24)				305,000	08/10/2023
100130343		Hillsboro	OR		09/28/2023	7.750	103,286		(11)				490,000	08/10/2023
100130344	CF	Peoria	IL		09/28/2023	10.250	143,328		(34)				177,000	08/15/2023
100130345	CF	Stuart	FL		09/28/2023	8.990	602,597		(93)				792,000	07/31/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130346	CF	Davenport	FL		09/28/2023	9.250	383,624		(41)				495,000	07/31/2023
100130347	CF	Cary	IL		09/28/2023	9.990	248,102		(20)				305,000	07/19/2023
100130348		Tobyhanna	PA		09/28/2023	8.500	259,917		(70)				310,000	08/02/2023
100130350		Austin	TX		09/28/2023	7.500	513,645		(93)				1,145,000	08/01/2023
100130351	CF	PORT SAINT LUCIE	FL		09/28/2023	8.375	374,648		(58)				465,000	08/07/2023
100130352	CF	Greenville	MI		09/28/2023	9.250	212,220		(63)				268,000	08/14/2023
100130353	CF	JEWETT	TX		09/28/2023	10.375	97,203		13				138,000	08/14/2023
100130354	CF	PORT SAINT LUCIE	FL		09/28/2023	7.625	369,948		(43)				468,000	07/28/2023
100130355		Provo	UT		09/28/2023	9.000	436,829		(27)				545,000	08/04/2023
100130356	CF	Arlington	TX		09/28/2023	9.750	865,057		(125)				1,050,000	07/26/2023
100130357	CF	Washington	DC		09/28/2023	8.875	1,008,957		(161)				1,225,000	08/15/2023
100130358	CF	Novato	CA		09/28/2023	7.500	1,311,695		(85)				2,530,000	08/04/2023
100130359	CF	Sandpoint	ID		09/28/2023	7.875	536,283		(57)				660,000	07/21/2023
100130360		Phoenix	AZ		09/28/2023	10.375	609,092		(66)				755,000	07/18/2023
100130361		Phoenix	AZ		09/28/2023	9.000	557,507		(183)				700,000	07/20/2023
100130362	CF	Myrtle Beach	SC		09/28/2023	7.750	317,487		(29)				415,000	07/27/2023
100130363	CF	VONORE	TN		09/28/2023	7.990	1,535,003		731				3,700,000	08/17/2023
100130364	CF	LIBERTYVILLE	IL		09/28/2023	8.750	181,422		(13)				240,000	07/28/2023
100130365		Las Vegas	NV		09/28/2023	8.500	461,775		265				605,000	08/04/2023
100130366	CF	Katy	TX		09/28/2023	8.750	680,452		(62)				881,000	07/25/2023
100130367	CF	Cleveland	OH		09/28/2023	9.875	78,634		(16)				98,000	08/09/2023
100130368	CF	POTTSBORO	TX		09/28/2023	8.125	330,309		(66)				413,000	07/28/2023
100130369	CF	Arlington	VA		09/28/2023	9.875	194,101		(61)				245,000	07/28/2023
100130370	CF	Chicago	IL		09/28/2023	7.990	180,691		(31)				220,000	07/26/2023
100130371		Indianapolis	IN		09/28/2023	10.375	90,596		(31)				105,000	07/28/2023
100130372	CF	Plymouth	MI		09/28/2023	9.990	429,221		(75)				520,000	07/28/2023
100130373	CF	Chamblee	GA		09/28/2023	8.875	462,439		(80)				575,000	08/14/2023
100130374	CF	Morongo Valley	CA		09/28/2023	9.625	249,745		(53)				300,000	08/02/2023
100130375		Ocala	FL		09/28/2023	7.750	257,453		(39)				329,200	08/15/2023
100130376		Denver	CO		09/28/2023	9.750	286,344		(71)				340,000	08/15/2023
100130377		Arizona City	AZ		09/28/2023	9.250	187,873		(34)				228,000	08/14/2023
100130379	CF	Monroe	GA		09/28/2023	9.125	189,634		(13)				250,000	08/14/2023
100130380	CF	Pinole	CA		09/28/2023	8.375	448,400		(47)				552,000	07/31/2023
100130381		Winter Garden	FL		09/28/2023	8.750	398,545		199				500,000	08/31/2023
100130382		Bridgeport	CT		09/28/2023	8.625	293,047		123				400,000	08/26/2023
100130383	CF	Lubbock	TX		09/28/2023	9.500	229,021		102				294,000	08/18/2023
100130384		ARCADIA	FL		09/28/2023	9.500	105,506		34				135,000	08/29/2023
100130385		Baton Rouge	LA		09/28/2023	9.375	113,165		(39)				147,000	07/28/2023
100130386	CF	Kirkland	WA		09/28/2023	8.990	1,380,123		(112)				1,826,000	08/11/2023
100130387	CF	Jacksonville	FL		09/28/2023	9.500	216,484		(58)				260,000	07/14/2023
100130388	CF	Stephens City	VA		09/28/2023	10.250	293,948		199				316,500	08/28/2023
100130389	CF	The Villages	FL		09/28/2023	8.500	236,311		(49)				285,000	08/15/2023
100130390	CF	Palmetto	FL		09/28/2023	8.375	329,023		(65)				425,000	08/18/2023
100130391	CF	LOS ANGELES	CA		09/28/2023	8.750	3,254,470		(173)				4,300,000	08/22/2023
100130392	CF	GRANBY	CT		09/28/2023	9.250	297,951		142				410,000	08/14/2023
100130393		Denver	CO		09/28/2023	8.875	293,879		(24)				375,000	08/28/2023
100130394		SPENCER	OK		09/28/2023	9.625	109,293		31				176,000	08/15/2023
100130395		Orlando	FL		09/28/2023	7.875	186,776		(34)				330,000	08/22/2023
100130396		BRUNSWICK	GA		09/28/2023	8.250	178,155		(43)				220,000	07/26/2023
100130397	CF	Atlanta	GA		09/28/2023	9.625	293,552		(81)				370,000	08/22/2023
100130398		Corpus Christi	TX		09/28/2023	9.500	126,040		32				177,000	08/21/2023
100130400		Brownsville	TX		09/28/2023	9.625	129,362		38				160,000	08/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130401	CF	Gallatin	TN		09/28/2023	8.625	1,990,800		(300)				2,475,000	09/08/2023
100130402	CF	Jamaica	NY		09/28/2023	8.124	303,637		(23)				659,000	09/15/2023
100130403	CF	Bellmore	NY		09/28/2023	7.249	348,872		5				995,000	09/11/2023
100130404		Woodland Hills	CA		09/28/2023	8.999	418,585		(15)				1,600,000	08/30/2023
100130405	CF	Tamarac	FL		09/28/2023	7.749	276,082		(27)				340,000	09/14/2023
100130406	CF	Port Saint Lucie	FL		09/28/2023	9.624	361,888		(8)				426,000	09/15/2023
100130407		Austin	TX		09/28/2023	9.124	369,787		(142)				430,000	09/07/2023
100130408		Meridian	ID		09/28/2023	8.374	232,475		(75)				450,000	09/15/2023
100130409		Cortlandt Manor	NY		09/28/2023	7.999	325,606		(36)				400,000	09/12/2023
100130410		Norristown	PA		09/28/2023	8.749	106,773		(38)				143,000	09/06/2023
100130411		Tacoma	WA		09/28/2023	8.624	276,678		(92)				440,000	09/13/2023
100130412		Atlantic City	NJ		09/28/2023	8.624	171,016		(35)				220,000	09/15/2023
100130413		Hollywood	FL		09/28/2023	8.999	359,060		(120)				450,000	09/13/2023
100130414		Suffern	NY		09/28/2023	8.874	415,584		(19)				550,000	09/13/2023
100130415		Wichita	KS		09/28/2023	9.874	160,439		(84)				192,000	09/11/2023
100130417		Suffern	NY		09/28/2023	9.374	413,784		(27)				545,000	09/13/2023
100130418	CF	Woodbridge	VA		09/28/2023	8.374	577,130		(79)				705,000	09/08/2023
100130419		Robbinsville	NJ		09/28/2023	8.499	107,532		(45)				420,000	09/08/2023
100130421		Randallstown	MD		09/28/2023	8.999	291,358		(76)				370,000	09/06/2023
100130422		Randallstown	MD		09/28/2023	8.999	276,022		(74)				350,000	09/06/2023
100130423		Holmdel	NJ		09/28/2023	8.249	512,654		(67)				1,900,000	09/08/2023
100130424	CF	West Palm Beach	FL		09/28/2023	10.374	295,045		3				372,000	09/14/2023
100130425		Tulsa	OK		09/28/2023	7.920	227,773		(24)				285,000	09/12/2023
100130427		Lexington Park	MD		09/28/2023	9.999	125,476		(57)				190,000	09/14/2023
100130428		Naples	FL		09/28/2023	7.625	460,183		50				630,000	09/13/2023
100130429	CF	Hempstead	NY		09/28/2023	7.374	329,767		(3)				625,000	09/11/2023
100130430	CF	Los Angeles	CA		09/28/2023	8.749	352,058		(40)				760,000	08/14/2023
100130431		Gainesville	FL		09/28/2023	8.240	203,611		(56)				250,000	09/15/2023
100130432	CF	Cherry Hill	NJ		09/28/2023	10.999	351,682		(35)				450,000	09/11/2023
100130433		Jacksonville	NC		09/28/2023	7.999	161,127		(260)				255,000	09/13/2023
100130434		Fort Lauderdale	FL		09/28/2023	7.999	206,912		(42)				288,000	09/14/2023
100130435		Davenport	FL		09/28/2023	7.499	239,052						465,000	09/08/2023
100130436	CF	Evans	CO		09/28/2023	8.749	222,466		(71)				428,000	09/06/2023
100130437		Fall River	MA		09/28/2023	8.374	120,052		(42)				156,000	08/18/2023
100130438	CF	KALAMA	WA		09/28/2023	7.749	418,423		(54)				519,995	08/29/2023
100130439		Norwich	CT		09/28/2023	9.249	255,837		(77)				322,000	09/06/2023
100130440	CF	Stuart	FL		09/28/2023	8.999	342,059		(96)				435,000	08/25/2023
100130441		Akron	OH		09/28/2023	8.624	115,314		(38)				145,000	08/28/2023
100130442	CF	Yorktown Heights	NY		09/28/2023	8.750	489,353		312				699,000	06/28/2023
100130443		Las Vegas	NV		09/28/2023	7.124	312,517		47				595,000	09/11/2023
100130444		Artesia	CA		09/28/2023	8.750	281,164		(77)				446,000	08/21/2023
100130445		Philadelphia	PA		09/28/2023	11.000	115,177		(37)				142,000	08/31/2023
100130446	CF	New Milford	CT		09/28/2023	8.249	447,217		(80)				550,700	08/15/2023
100130447		Naples	FL		09/28/2023	8.249	396,970		(82)				1,050,000	09/07/2023
100130449	CF	Houston	TX		09/28/2023	8.999	338,385		(97)				468,000	08/21/2023
100130450	CF	Ridgewood	NY		09/28/2023	8.750	515,925		(70)				1,200,000	04/28/2023
100130451	CF	Midland	TX		09/28/2023	9.249	391,760		(55)				425,000	08/28/2023
100130452		Saint Cloud	FL		09/28/2023	7.999	413,521		12				525,000	08/18/2023
100130453		Central Islip	NY		09/28/2023	9.000	358,330		(38)				475,000	06/02/2023
100130454	CF	Port Chester	NY		09/28/2023	8.750	341,842		(40)				560,000	06/20/2023
100130455	CF	Stockton	CA		09/28/2023	9.249	339,904		8				427,000	08/28/2023
100130457	CF	Dundalk	MD		09/28/2023	8.749	171,075		(642)				235,000	08/21/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130458		Huntingburg	IN		09/28/2023	8.999	108,986		(43)				135,000	08/24/2023
100130459	CF	Ventura	CA		09/28/2023	7.999	714,961		323				925,000	08/31/2023
100130460		South Euclid	OH		09/28/2023	9.375	80,643		(4)				130,000	08/24/2023
100131570		Casa Grande	AZ		10/05/2023	8.250	380,590		(15)				446,000	07/27/2023
100131571	CF	Tujunga	CA		10/05/2023	7.500	365,176		(29)				810,000	07/28/2023
100131572	CF	Panama City Beach	FL		10/05/2023	8.750	324,063		(15)				380,000	07/31/2023
100131573	CF	Macon	GA		10/05/2023	8.875	167,117		(9)				210,000	07/28/2023
100131574		Indio	CA		10/05/2023	8.500	2,693,326		11				3,850,000	07/28/2023
100131575		Salem	OR		10/05/2023	8.750	160,015		(1)				250,000	08/15/2023
100131576	CF	Walnut	CA		10/05/2023	7.500	641,125		50				1,220,000	07/25/2023
100131577		Melrose Park	IL		10/05/2023	8.875	220,574		(4)				375,000	08/02/2023
100131578		Los Angeles	CA		10/05/2023	9.000	760,911		(91)				876,000	08/24/2023
100131579		Wildwood Crest	NJ		10/05/2023	8.875	214,255		(24)				284,000	08/29/2023
100131580		Salem	OR		10/05/2023	8.750	240,022		(1)				305,000	08/15/2023
100131581		INDIAN TRAIL	NC		10/06/2023	7.625	372,340		34				445,600	08/28/2023
100131582	CF	BLUE RIDGE	GA		10/06/2023	7.625	423,655		29				511,000	09/01/2023
100131583	CF	LINCOLN CITY	OR		10/06/2023	7.625	731,513		(53)				970,000	08/10/2023
100131584		YOUNGSVILLE	NC		10/06/2023	7.625	273,259						343,000	08/28/2023
100131585		OCEANSIDE	CA		10/06/2023	7.375	728,627		(19)				970,000	08/23/2023
100131586		ROCKY MOUNT	MO		10/06/2023	7.625	323,381		(20)				427,000	08/04/2023
100131587	CF	FREDERICKSBURG	TX		10/06/2023	7.624	685,186		63				870,000	08/03/2023
100131588		BROKEN BOW	OK		10/06/2023	7.625	340,327		30				450,000	08/31/2023
100131589	CF	OGDEN	UT		10/06/2023	7.625	591,582		(20)				785,000	08/23/2023
100131590		KALISPELL	MT		10/06/2023	7.250	258,004		44				328,000	09/01/2023
100131591	CF	KISSIMMEE	FL		10/06/2023	7.625	306,516		24				366,000	08/11/2023
100131592	CF	AURORA	CO		10/06/2023	7.625	279,138		11				375,000	08/22/2023
100131593	CF	DACONO	CO		10/06/2023	6.999	340,533		17				500,000	08/29/2023
100131594		OCALA	FL		10/06/2023	7.625	231,158		14				276,000	08/11/2023
100131595		SANTEE	CA		10/06/2023	7.625	297,965		8				461,000	08/21/2023
100131596	CF	ANGEL FIRE	NM		10/06/2023	7.625	417,862		(38)				550,000	08/11/2023
100131597		RALEIGH	NC		10/06/2023	7.500	240,548		536				335,000	07/28/2023
100131598		SUNSET BEACH	NC		10/06/2023	7.625	341,370		(25)				455,500	08/17/2023
100131599		FREDERICK	MD		10/06/2023	7.375	329,768		(11)				440,000	07/17/2023
100131600		MCKINNEY	TX		10/06/2023	7.125	313,946		22				429,000	08/16/2023
100131601	CF	PAWLING	NY		10/06/2023	7.625	316,859		(13)				455,000	08/22/2023
100131602		FANWOOD	NJ		10/06/2023	7.625	544,410		15				685,000	07/21/2023
100131603		SAINT GEORGE	UT		10/06/2023	7.450	388,467		70				485,000	08/11/2023
100131604	CF	APACHE JUNCTION	AZ		10/06/2023	7.500	326,268		14				425,000	06/29/2023
100131605		KISSIMMEE	FL		10/06/2023	7.625	435,909		21				552,000	08/03/2023
100131606		ROCKLEDGE	FL		10/06/2023	7.625	263,973		(3)				344,000	08/21/2023
100131607	CF	TUCSON	AZ		10/06/2023	7.500	12,530		103				321,000	08/01/2023
100131608		MURRELLS INLET	SC		10/06/2023	7.625	233,290		5				320,000	08/09/2023
100131609		IRVING	TX		10/06/2023	7.500	352,307		262				466,000	07/25/2023
100131610	CF	COCOA BEACH	FL		10/06/2023	7.125	296,032		21				408,000	07/14/2023
100131611		SPOKANE	WA		10/06/2023	7.625	385,576		(22)				510,000	07/21/2023
100131612	CF	SPRINGFIELD	MA		10/06/2023	7.625	235,101		4				322,000	07/18/2023
100131613		SCRANTON	PA		10/06/2023	7.625	244,634		4				328,000	08/08/2023
100131614		TRENTON	OH		10/06/2023	7.625	243,074		17				290,000	07/21/2023
100131615	CF	WESTFIELD	IN		10/06/2023	7.625	277,900		45				340,000	07/21/2023
100131616		KISSIMMEE	FL		10/06/2023	7.125	549,695		87				665,000	07/21/2023
100131617	CF	RIO RANCHO	NM		10/06/2023	7.125	314,070		20				450,000	07/11/2023
100131618		TUJUNGA	CA		10/06/2023	7.375	541,859		(15)				720,000	08/03/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131619	CF	BILLINGS	MT		10/06/2023	7.500	232,352		35				313,000	08/01/2023
100131620	CF	DAVENPORT	FL		10/06/2023	7.500	410,002		(3)				600,000	08/04/2023
100131621		ATLANTA	GA		10/06/2023	7.500	381,616		10				489,000	07/31/2023
100131622		DALLAS	TX		10/06/2023	6.990	243,685		3				326,000	08/03/2023
100131623		OCALA	FL		10/06/2023	7.490	230,637		33				296,000	07/27/2023
100131624		HERRIMAN	UT		10/06/2023	7.500	402,543		53				489,000	08/04/2023
100131625		EUGENE	OR		10/06/2023	7.500	498,955		61				600,000	08/01/2023
100131626		WINCHESTER	VA		10/06/2023	7.500	318,884		34				384,000	07/31/2023
100131627		RANCHO MIRAGE	CA		10/06/2023	7.625	703,871		(44)				973,000	07/28/2023
100131628	CF	COLUMBIA	TN		10/06/2023	6.750	252,267		69				340,000	07/28/2023
100131629		PALM DESERT	CA		10/06/2023	7.625	341,734		190				426,000	08/02/2023
100131630		ROTONDA WEST	FL		10/06/2023	7.625	382,188		60				525,000	08/01/2023
100131631		ALTUS	OK		10/06/2023	7.375	320,662		43				390,000	07/21/2023
100131632		STRASBURG	CO		10/06/2023	7.490	391,805		7				555,000	07/27/2023
100131633		BATTLE GROUND	WA		10/06/2023	7.500	258,820		(16)				475,000	08/08/2023
100131634		LANDERS	CA		10/06/2023	7.500	237,259		26				285,000	07/14/2023
100131635		SHIRLEY	NY		10/06/2023	7.500	248,188		9				350,000	08/01/2023
100131636		SACRAMENTO	CA		10/06/2023	7.625	992,891		(81)				1,400,000	08/21/2023
100131637		LANCASTER	CA		10/06/2023	7.990	329,538		9				390,000	08/04/2023
100131638		ZIONSVILLE	IN		10/06/2023	7.625	344,547		43				415,000	08/09/2023
100131639		WINTER PARK	CO		10/06/2023	7.490	360,338		(7)				605,000	07/28/2023
100131640		WASHINGTON	DC		10/06/2023	7.990	262,773		36				322,000	08/08/2023
100131641		MARTINEZ	CA		10/06/2023	7.500	989,015		(30)				1,485,000	08/07/2023
100131642		SANGER	CA		10/06/2023	7.500	640,313		(24)				850,000	07/25/2023
100131643		KYLE	TX		10/06/2023	6.875	228,453		5				375,000	08/11/2023
100131644		PLUMAS LAKE	CA		10/06/2023	6.250	344,618		150				460,000	07/26/2023
100131645		PRAIRIE VIEW	TX		10/06/2023	7.625	222,842		13				275,000	08/15/2023
100131646		LIBERTY HILL	TX		10/06/2023	7.625	363,774		22				475,000	08/11/2023
100131647		EDGEWATER	FL		10/06/2023	7.490	317,709		66				392,000	07/31/2023
100131648		OCEAN CITY	MD		10/06/2023	7.250	680,758		107				874,000	08/11/2023
100131649		DAGSBORO	DE		10/06/2023	7.625	281,095		(10)				400,000	07/19/2023
100131650		MIAMI	FL		10/06/2023	6.875	662,986		38				957,000	08/14/2023
100131651	CF	FRISCO	TX		10/06/2023	7.125	529,000		(589)				725,000	08/14/2023
100131652		INDIO	CA		10/06/2023	7.625	408,678		(24)				555,000	08/10/2023
100131653		PORTLAND	OR		10/06/2023	7.625	364,090		(4)				510,000	08/15/2023
100131654		HOT SPRINGS	AR		10/06/2023	7.990	276,456		(16)				370,000	08/14/2023
100131655		MOHAVE VALLEY	AZ		10/06/2023	7.000	255,706		46				310,000	08/15/2023
100131656		THE VILLAGES	FL		10/06/2023	7.625	254,882		53				313,000	07/25/2023
100131657		SARASOTA	FL		10/06/2023	7.250	311,879		17				425,000	08/11/2023
100131658		RENO	NV		10/06/2023	7.625	708,551		96				815,000	08/21/2023
100131659		BEND	OR		10/06/2023	6.875	453,089		24				610,000	08/10/2023
100131660		TABERNASH	CO		10/06/2023	7.625	568,063		(63)				800,000	08/22/2023
100131661		SHERMAN	TX		10/06/2023	7.625	241,372		(22)				319,000	08/07/2023
100131662		MIAMI	FL		10/06/2023	7.000	303,001		50				415,000	08/21/2023
100131663		CHESTNUT RIDGE	NY		10/06/2023	6.875	517,444		43				730,000	08/16/2023
100131664		VIRGINIA BEACH	VA		10/06/2023	7.625	347,787		26				415,000	08/21/2023
100131665		EAGLE MOUNTAIN	UT		10/06/2023	6.750	363,152		20				539,000	08/23/2023
100131666		POMONA	CA		10/06/2023	7.500	369,510		55				575,000	08/17/2023
100131667		CONVERSE	TX		10/06/2023	4.875	349,348		274				525,000	08/18/2023
100131668		PORT ARANSAS	TX		10/06/2023	6.750	375,842		30				690,000	08/25/2023
100131669		WADDELL	AZ		10/06/2023	5.375	301,473		175				435,000	08/18/2023
100131670		PALM COAST	FL		10/06/2023	6.499	336,521		43				500,000	08/23/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131671		JERSEY CITY	NJ		10/06/2023	7.625	375,224		(6)				625,000	08/21/2023
100131672		JERSEY CITY	NJ		10/06/2023	7.625	390,520		(5)				650,000	08/21/2023
100131673		TUCSON	AZ		10/06/2023	7.490	231,738		3				310,000	08/16/2023
100131674	CF	Indianapolis	IN		10/06/2023	8.500	179,813		(7)				202,000	09/19/2022
100131675	CF	Beechgrove	TN		10/06/2023	7.500	284,543		44				389,500	10/14/2022
100131676	CF	Nashville	TN		10/06/2023	7.000	273,962		129				371,000	08/10/2022
100131678	CF	Warminster	PA		10/06/2023	7.500	294,519		42				385,000	08/15/2022
100131679	CF	Smyrna	TN		10/06/2023	6.500	203,138		113				323,000	06/22/2022
100131680	CF	Arvada	CO		10/06/2023	6.125	294,175		174				525,000	09/07/2022
100131682		Hopkins	SC		10/06/2023	7.000	245,951		57				303,000	08/05/2022
100131683	CF	Gwynn Oak	MD		10/06/2023	7.000	181,882		54				225,000	08/24/2022
100131684	CF	Clarksville	TN		10/06/2023	7.000	197,439		72				250,000	11/30/2021
100131685		Louisville	KY		10/06/2023	6.750	151,089		43				204,000	03/08/2022
100131686		Louisville	KY		10/06/2023	6.250	109,933		50				164,000	02/15/2022
100131687	CF	Tuscaloosa	AL		10/06/2023	6.500	53,822		201				155,000	04/29/2022
100131688		Oakley	CA		10/06/2023	7.500	562,540		103				660,000	09/09/2022
100131689	CF	Mesa	AZ		10/06/2023	8.000	258,330		(9)				310,000	09/21/2022
100131690	CF	Antioch	TN		10/06/2023	7.500	319,380		67				370,000	07/28/2022
100131691		Hermitage	TN		10/06/2023	6.125	109,949		254				265,000	08/26/2022
100131692	CF	Methuen	MA		10/06/2023	8.500	458,434		11				519,000	10/11/2022
100131693		Murfreesboro	TN		10/06/2023	7.500	289,292		30				330,000	08/09/2022
100131694		Marietta	GA		10/06/2023	8.125	99,094		3				385,000	02/17/2023
100131695	CF	PALMYRA	VA		10/06/2023	8.000	251,685		8				310,000	10/21/2022
100131696		Riverside	CA		10/06/2023	8.000	560,473		73				680,000	09/15/2022
100131697	CF	Huntington Park	CA		10/06/2023	6.250	282,726		142				410,000	09/06/2022
100131698		Nashville	TN		10/06/2023	7.500	244,078		30				280,000	06/03/2022
100131699		Greensboro	MD		10/06/2023	6.750	181,382		55				245,000	08/22/2022
100131700	CF	Seattle	WA		10/06/2023	7.500	437,960		85				575,000	10/12/2022
100131701		Baltimore	MD		10/06/2023	6.500	142,602		161				188,000	08/09/2022
100131702	CF	Goodlettsville	TN		10/06/2023	6.500	291,025		127				420,000	07/25/2022
100131703	CF	Owensboro	KY		10/06/2023	8.500	87,497		(2)				117,000	12/20/2022
100131704	CF	Murfreesboro	TN		10/06/2023	6.375	177,756		89				280,000	02/18/2022
100131705		Jackson	TN		10/06/2023	6.500	167,563		148				251,000	05/17/2022
100131706	CF	Pinson	AL		10/06/2023	6.125	113,489		141				217,000	08/25/2022
100131708	CF	Annandale	VA		10/06/2023	6.750	408,971		140				555,000	08/31/2022
100131709		Decatur	GA		10/06/2023	7.375	216,119		28				335,000	10/18/2022
100131710	CF	Des Moines	WA		10/06/2023	6.250	164,510		88				260,000	10/05/2022
100131711	CF	Modesto	CA		10/06/2023	7.000	332,842		115				400,000	08/27/2022
100131712	CF	Indianapolis	IN		10/06/2023	7.500	170,030		65				198,000	08/11/2022
100131713	CF	Evansville	IN		10/06/2023	7.500	195,974		30				225,000	06/29/2022
100131714		Bellingham	MA		10/06/2023	6.375	278,649		94				555,000	09/19/2022
100131715		Amelia Court House	VA		10/06/2023	7.500	148,595		75				215,000	09/30/2022
100131716	CF	Concord	NC		10/06/2023	7.500	213,934		38				320,000	09/30/2022
100131717	CF	Warsaw	IN		10/06/2023	7.500	143,896		20				165,000	08/15/2022
100131718		Montgomery Village	MD		10/06/2023	6.750	242,057		72				320,000	08/19/2022
100131719	CF	Murfreesboro	TN		10/06/2023	7.250	276,711		99				407,000	09/08/2022
100131720	CF	Hanover Park	IL		10/06/2023	6.250	156,743		110				228,000	09/01/2022
100131721	CF	Odenton	MD		10/06/2023	7.500	292,471		42				392,000	09/16/2022
100131723		Holliston	MA		10/06/2023	5.875	295,733		227				615,000	09/09/2022
100131724	CF	Washington	DC		10/06/2023	6.750	291,677		93				385,000	08/05/2022
100131725	CF	Demossville	KY		10/06/2023	7.000	150,331		45				190,000	07/11/2022
100131726	CF	Leominster	MA		10/06/2023	7.250	177,161		52				255,000	10/19/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131727	CF	Chattanooga	TN		10/06/2023	8.500	79,728						125,000	03/13/2023
100131729	CF	Essex	MD		10/06/2023	6.250	138,603		74				200,000	08/10/2022
100131730	CF	Allentown	PA		10/06/2023	7.500	161,891		18				190,000	06/21/2022
100131732	CF	HARRISONBURG	VA		10/06/2023	6.750	173,343		63				234,000	08/29/2022
100131734	CF	Durham	NC		10/06/2023	6.750	243,990		132				350,000	09/02/2022
100131735	CF	Fort Myers	FL		10/06/2023	6.750	328,205		116				435,000	08/19/2022
100131736	CF	Knoxville	TN		10/06/2023	6.750	287,345		115				410,000	01/25/2023
100131737	CF	Antioch	TN		10/06/2023	7.125	215,156		47				340,000	09/21/2022
100131738	CF	Lexington	SC		10/06/2023	6.750	194,691		77				260,000	05/06/2022
100131739	CF	Ashland City	TN		10/06/2023	7.500	182,156		50				215,000	08/08/2022
100131740	CF	Nashville	TN		10/06/2023	7.500	391,909		55				450,000	08/01/2022
100131741	CF	Windsor Mill	MD		10/06/2023	7.500	224,980		30				258,000	08/05/2022
100131742	CF	Columbia	TN		10/06/2023	7.000	175,465		45				218,000	09/28/2021
100131744	CF	Manchester	TN		10/06/2023	7.000	250,477		93				320,000	03/24/2022
100131745	CF	Clarksville	TN		10/06/2023	7.000	252,306		62				316,000	10/19/2022
100131746		Indianapolis	IN		10/06/2023	7.500	153,247		17				175,000	08/15/2022
100131748	CF	Orange Beach	AL		10/06/2023	6.250	224,769		103				325,000	05/05/2022
100131749	CF	Nashville	TN		10/06/2023	7.500	327,270		45				375,000	07/13/2022
100131750		Smyrna	TN		10/06/2023	6.500	276,487		105				370,500	07/06/2022
100131751	CF	Murfreesboro	TN		10/06/2023	7.250	282,764		132				550,000	10/10/2022
100131753	CF	Maineville	OH		10/06/2023	7.000	310,199		85				384,000	06/03/2022
100131754	CF	Memphis	TN		10/06/2023	7.000	160,560		41				198,000	07/28/2022
100131755	CF	Moreno Valley	CA		10/06/2023	6.500	351,714		214				525,000	08/22/2022
100131756	CF	Woodstock	VA		10/06/2023	7.000	146,388		35				180,000	08/10/2022
100131757	CF	Bakersfield	CA		10/06/2023	6.500	240,311		124				326,500	07/18/2022
100131758	CF	Bowling Green	KY		10/06/2023	8.500	166,289		5				215,000	01/18/2023
100131759	CF	Nashville	TN		10/06/2023	7.000	311,730		95				440,000	07/12/2022
100131760	CF	Lexington	KY		10/06/2023	7.250	86,449		36				140,000	09/20/2022
100131761		Stevensville	MD		10/06/2023	7.500	408,455		69				596,000	09/07/2022
100131763		Rockville	MD		10/06/2023	7.500	442,244		82				577,000	09/27/2022
100131765	CF	Manchester	TN		10/06/2023	7.000	323,569		85				400,000	05/20/2022
100131766	CF	Chicago	IL		10/06/2023	8.000	275,131		18				335,000	09/23/2022
100131767	CF	Lanham	MD		10/06/2023	6.500	336,042		178				456,000	05/20/2022
100131768	CF	Summertown	TN		10/06/2023	7.000	201,592		59				250,000	02/22/2022
100131770	CF	Laurel	MD		10/06/2023	6.500	265,237		116				375,000	08/18/2022
100131771	CF	Olympia	WA		10/06/2023	5.875	113,846		283				506,500	03/31/2022
100131772	CF	Baltimore	MD		10/06/2023	8.500	162,644		(12)				180,000	09/14/2022
100131773		Gaston	SC		10/06/2023	7.000	170,307		38				210,000	06/28/2022
100131774	CF	Vallejo	CA		10/06/2023	7.500	279,807		39				360,000	11/10/2022
100131775	CF	Antioch	TN		10/06/2023	7.500	307,746		81				360,000	08/24/2022
100131777	CF	Silver Spring	MD		10/06/2023	6.500	365,008		236				515,000	08/26/2022
100131778	CF	Antioch	TN		10/06/2023	7.500	308,790		51				365,000	05/31/2022
100131779	CF	Westwego	LA		10/06/2023	7.000	160,847		44				201,000	07/14/2022
100131780	CF	CALABASAS	CA		10/06/2023	7.999	2,903,003		(318)				3,785,000	09/20/2023
100131781	CF	Los Angeles	CA		10/06/2023	8.750	660,055		(151)				840,000	09/12/2023
100131782	CF	HUNTINGTON PARK	CA		10/06/2023	8.625	544,924		(4)				680,000	09/05/2023
100131783	CF	Sherwood	OR		10/06/2023	7.125	459,935		(1)				1,420,000	09/21/2023
100131784	CF	SPLENDORA	TX		10/06/2023	7.250	215,718		(1)				276,000	09/22/2023
100131785	CF	Lake Elsinore	CA		10/06/2023	7.999	209,010		(50)				630,000	09/08/2023
100131786	CF	Washington	DC		10/06/2023	8.499	2,073,913		(132)				3,200,000	09/14/2023
100131787		Dallastown	PA		10/06/2023	8.875	219,854		(68)				295,000	08/14/2023
100131790		LOS ANGELES	CA		10/06/2023	6.999	664,263		32				1,900,000	09/13/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131791	CF	Palmetto	FL		10/06/2023	8.999	299,423		(62)				360,000	09/20/2023
100131792		Santa Maria	CA		10/06/2023	7.625	1,110,192		(115)				1,450,000	08/28/2023
100131794	CF	Riverside	CA		10/06/2023	9.499	916,249		6				1,160,000	09/12/2023
100131795	CF	Lehi	UT		10/06/2023	10.625	1,393,485		(9)				1,694,000	09/14/2023
100131797	CF	Glendale	CA		10/06/2023	10.250	954,322		(34)				1,050,000	09/19/2023
100131798		Neptune	NJ		10/06/2023	9.625	489,193		(32)				535,000	09/20/2023
100131799		Happy Valley	OR		10/06/2023	7.750	427,084		(18)				530,950	09/15/2023
100131800	CF	Irving	TX		10/06/2023	7.999	268,496		(61)				325,000	09/18/2023
100131801	CF	Midwest City	OK		10/06/2023	7.999	197,426		(13)				285,000	09/15/2023
100131802		LOS ANGELES	CA		10/06/2023	8.875	630,293		(10)				785,000	09/13/2023
100131803		El Sobrante	CA		10/06/2023	7.999	704,390		61				895,000	09/18/2023
100131804		Portland	ME		10/06/2023	7.750	153,292		(19)				565,000	09/18/2023
100131805	CF	Camarillo	CA		10/06/2023	9.125	859,834		2				1,075,000	09/09/2023
100131806	CF	San Jose	CA		10/06/2023	9.750	750,535		(45)				870,000	09/13/2023
100131807		Los Angeles	CA		10/06/2023	8.499	1,027,191		(241)				1,308,000	09/18/2023
100131808		Powell	OH		10/06/2023	7.999	430,906		(46)				675,000	09/09/2023
100131809	CF	Midlothian	TX		10/06/2023	10.499	217,884		(62)				250,000	09/14/2023
100131811		North Hills	CA		10/06/2023	8.250	714,579		(56)				931,000	09/08/2023
100131812		Knoxville	TN		10/06/2023	9.750	237,121		(53)				252,000	09/22/2023
100131814	CF	Mount Vernon	WA		10/06/2023	9.875	351,214		(12)				445,000	09/12/2023
100131815	CF	Dumfries	VA		10/06/2023	9.750	620,431		20				740,000	09/21/2023
100131816	CF	Apple Valley	CA		10/06/2023	8.375	277,523		(57)				365,000	09/16/2023
100131817		Virginia Beach	VA		10/06/2023	7.499	239,122		(19)				312,000	09/21/2023
100131818	CF	San Jacinto	CA		10/06/2023	9.250	323,757		(20)				405,000	09/19/2023
100131819		Livonia	MI		10/06/2023	8.499	366,094		(31)				455,000	09/07/2023
100131820	CF	Derwood	MD		10/06/2023	8.999	536,382		18				675,000	09/15/2023
100131821		Knightdale	NC		10/06/2023	8.875	436,762		(57)				505,000	09/22/2023
100131822	CF	LOS ANGELES	CA		10/06/2023	7.250	1,102,514		100				1,400,000	09/16/2023
100131823	CF	PALMDALE	CA		10/06/2023	9.875	326,063		(16)				380,000	09/09/2023
100131825	CF	LOS ANGELES	CA		10/06/2023	7.250	671,607		(6)				1,075,000	09/19/2023
100131826	CF	FRISCO	TX		10/06/2023	9.999	1,226,666		(139)				1,325,000	09/22/2023
100131827	CF	LAS VEGAS	NV		10/06/2023	7.625	913,824		(93)				1,300,000	09/20/2023
100131828	CF	Paso Robles	CA		10/06/2023	8.499	426,755		12				640,000	09/19/2023
100131829	CF	Fillmore	CA		10/06/2023	8.750	543,529		2				725,000	09/15/2023
100131830	CF	CYPRESS	TX		10/06/2023	8.999	420,465		(94)				449,000	09/20/2023
100131831		RIVERSIDE	CA		10/06/2023	9.250	471,987		(17)				620,000	09/18/2023
100131833	CF	Shafter	CA		10/06/2023	8.875	407,225		3				520,000	09/13/2023
100131834	CF	MULLICA HILL	NJ		10/06/2023	9.125	485,029		(19)				601,000	09/15/2023
100131835	CF	DESTIN	FL		10/06/2023	7.750	297,241		(10)				375,000	09/20/2023
100131836	CF	South Yarmouth	MA		10/06/2023	8.999	342,359		8				430,000	09/15/2023
100131837		Seabrook	TX		10/06/2023	8.999	169,971		(96)				202,000	09/20/2023
100131838	CF	Bakersfield	CA		10/06/2023	8.375	234,531		(11)				310,000	09/18/2023
100131839	CF	Dundalk	MD		10/06/2023	10.375	238,616		(21)				275,000	09/15/2023
100131840	CF	Maple Grove	MN		10/06/2023	8.750	225,950		(9)				375,000	09/19/2023
100131842	CF	SUISUN CITY	CA		10/06/2023	9.875	383,596		2				480,000	09/07/2023
100131843		Hyannis	MA		10/06/2023	8.999	340,079		(57)				470,000	09/13/2023
100131844	CF	Fairfield	CA		10/06/2023	8.125	397,060		15				530,000	09/15/2023
100131845	CF	Perris	CA		10/06/2023	8.750	445,216		33				567,000	09/19/2023
100131846	CF	PALMDALE	CA		10/06/2023	9.625	365,773		(1)				430,000	09/14/2023
100131847	CF	Lincoln	NE		10/06/2023	9.875	263,775		(15)				365,000	09/12/2023
100131848		Chicago	IL		10/06/2023	8.999	183,648		(9)				255,000	09/22/2023
100131849	CF	Baltimore	MD		10/06/2023	8.625	279,449		3				366,000	09/14/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131850	CF	Silver Spring	MD		10/06/2023	8.499	176,890		(22)				355,000	09/22/2023
100131852	CF	Chicago	IL		10/06/2023	8.999	182,449		(11)				260,000	09/21/2023
100131854		Danbury	CT		10/06/2023	8.875	341,903		(28)				480,000	09/22/2023
100131855		CLAREMONT	CA		10/06/2023	7.375	446,620		59				800,000	09/11/2023
100131856		HOUSTON	TX		10/06/2023	8.625	123,600		(57)				144,000	09/15/2023
100131857		MENIFEE	CA		10/06/2023	7.499	215,658		(11)				307,000	09/18/2023
100131858		Fort Worth	TX		10/06/2023	7.499	318,289		(20)				455,000	09/15/2023
100131859		Purcell	OK		10/06/2023	8.875	137,677		(49)				160,000	09/20/2023
100131860		Orlando	FL		10/06/2023	8.625	294,495		(32)				359,000	09/13/2023
100131861		Brookfield	CT		10/06/2023	8.999	346,116		(5)				460,000	09/19/2023
100131862		Joliet	IL		10/06/2023	9.499	234,227		8				295,000	09/22/2023
100131863		Hampton	VA		10/06/2023	8.125	178,413		(20)				228,000	09/21/2023
100131864		Myrtle Beach	SC		10/06/2023	7.999	101,080		(23)				130,000	09/13/2023
100131865		Hampton	VA		10/06/2023	8.125	178,564		(20)				228,000	09/21/2023
100131866		New London	CT		10/06/2023	9.625	135,043		(31)				175,000	09/20/2023
100131867		TWAIN HARTE	CA		10/06/2023	9.625	394,818		(8)				500,000	09/07/2023
100131868		PARRISH	FL		10/06/2023	8.250	252,008		(67)				465,000	09/22/2023
100131869		CORPUS CHRISTI	TX		10/06/2023	8.750	206,520		(53)				269,000	09/15/2023
100131870		Punta Gorda	FL		10/06/2023	8.499	280,491		(40)				374,000	09/15/2023
100131871		KISSIMMEE	FL		10/06/2023	8.375	193,726		(52)				231,000	09/13/2023
100131872		SAN ANTONIO	TX		10/06/2023	8.999	594,706		(14)				780,000	09/22/2023
100131873		Womelsdorf	PA		10/06/2023	7.999	149,308		(6)				266,000	09/19/2023
100131874		Upper Marlboro	MD		10/06/2023	8.875	124,661		(47)				165,000	09/22/2023
100131875		Scottsdale	AZ		10/06/2023	8.625	538,478		(88)				760,000	09/14/2023
100131876		Baltimore	MD		10/06/2023	9.499	154,776		(42)				224,000	09/22/2023
100131877		DALLAS	TX		10/06/2023	8.125	172,366		(29)				217,000	09/20/2023
100131878		Miami Gardens	FL		10/06/2023	7.875	383,737		7				560,000	09/22/2023
100131879		La Crosse	WI		10/06/2023	7.750	168,336		(19)				220,000	09/15/2023
100131880		Grand Junction	CO		10/06/2023	7.999	162,231		(12)				263,000	09/13/2023
100131881		Hernando Beach	FL		10/06/2023	8.750	266,235		(56)				354,000	09/18/2023
100131882		Raytown	MO		10/06/2023	8.999	139,118		(39)				210,000	09/15/2023
100131883		CHARLESTON	SC		10/06/2023	8.250	211,830		(65)				525,000	09/19/2023
100131884		Newark	NJ		10/06/2023	8.999	315,846		(29)				475,000	09/20/2023
100131885		Chowchilla	CA		10/06/2023	7.375	195,655		25				410,000	09/15/2023
100131886		Deltona	FL		10/06/2023	7.499	194,432		(14)				375,000	09/19/2023
100131887		Chowchilla	CA		10/06/2023	7.375	212,297		27				422,000	09/15/2023
100131888		INDEPENDENCE	MO		10/06/2023	8.999	110,852		(34)				138,000	09/14/2023
100131889		Chowchilla	CA		10/06/2023	7.375	212,239		27				422,000	09/15/2023
100131890		Columbus	OH		10/06/2023	7.375	152,578		19				244,000	09/15/2023
100131891		Lubbock	TX		10/06/2023	8.125	119,955		(31)				165,000	09/14/2023
100131892		Miami	FL		10/06/2023	7.250	712,688		39				1,107,000	09/12/2023
100131893		Yuma	AZ		10/06/2023	8.375	126,713		(26)				245,000	09/13/2023
100131894		REDLANDS	CA		10/06/2023	9.125	250,001		(68)				365,000	09/11/2023
100131895		CLINTON TOWNSHIP	MI		10/06/2023	9.250	107,758		(40)				160,000	08/18/2023
100131896		Brockton	MA		10/06/2023	7.999	262,853		(11)				326,000	09/22/2023
100131897		Fayetteville	NC		10/06/2023	10.375	109,695		(35)				135,000	09/13/2023
100131898		Kissimmee	FL		10/06/2023	7.999	223,596		(51)				390,000	09/13/2023
100131899		Shafter	CA		10/06/2023	8.999	263,842		(37)				460,000	09/14/2023
100131900		Willimantic	CT		10/06/2023	9.250	213,971		(41)				293,000	09/20/2023
100131901		Baltimore	MD		10/06/2023	8.625	135,962		(13)				190,000	08/31/2023
100131902		CAROLINA BEACH	NC		10/13/2023	7.625	552,847		(6)				690,000	08/10/2023
100131903		DEL VALLE	TX		10/13/2023	7.625	273,115		(7)				355,000	08/11/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131904		ARGYLE	TX		10/13/2023	7.625	288,800		(38)				380,000	08/21/2023
100131905	CF	SAN LUIS OBISPO	CA		10/13/2023	7.625	440,658		(37)				660,000	08/17/2023
100131906		BEND	OR		10/13/2023	7.125	943,601		(23)				1,350,000	08/24/2023
100131907		PASSAIC	NJ		10/13/2023	7.000	262,737		(3)				353,000	08/17/2023
100131908	CF	SAN LUIS OBISPO	CA		10/13/2023	6.000	378,071		78				591,500	08/01/2023
100131909		CHENEY	WA		10/13/2023	7.000	232,038		1				340,000	08/07/2023
100131910		AUSTIN	TX		10/13/2023	7.625	584,038		(8)				850,000	08/25/2023
100131911		DALLAS	TX		10/13/2023	7.750	386,759		(149)				515,000	08/29/2023
100131912		ATLANTA	GA		10/13/2023	7.625	876,235		(62)				1,165,000	08/10/2023
100131913		TACOMA	WA		10/13/2023	7.625	843,667		(45)				1,300,000	08/24/2023
100131914		CONCORD	NC		10/13/2023	6.875	515,338		12				695,000	08/22/2023
100131915		SEVEN DEVILS	NC		10/13/2023	7.625	539,485		(43)				715,000	08/18/2023
100131916	CF	BOISE	ID		10/13/2023	8.125	706,456		(83)				1,000,000	08/11/2023
100131917		WEEHAWKEN	NJ		10/13/2023	7.750	883,870		(16)				1,180,000	08/23/2023
100131918		GLEN ELLYN	IL		10/13/2023	8.000	333,089		(39)				475,000	08/21/2023
100131919		NORTH MYRTLE BEACH	SC		10/13/2023	7.125	364,567		(6)				487,000	08/17/2023
100131920		LIBERTY HILL	TX		10/13/2023	6.750	266,845		17				361,500	08/14/2023
100131921		LITTLE SILVER	NJ		10/13/2023	7.125	538,120		(13)				725,000	08/18/2023
100131922		ROCKWALL	TX		10/13/2023	7.625	285,324		(23)				379,000	08/16/2023
100131923	CF	BOISE	ID		10/13/2023	7.500	247,440		(1)				348,000	08/16/2023
100131924		BARTLETT	IL		10/13/2023	6.750	240,720		16				325,000	08/14/2023
100131925		WINSTON SALEM	NC		10/13/2023	7.875	300,631		(4)				405,000	08/14/2023
100131926		BROKEN BOW	OK		10/13/2023	7.499	463,048		31				634,000	08/18/2023
100131927		MANAHAWKIN	NJ		10/13/2023	7.990	340,143		(25)				475,000	08/24/2023
100131928	CF	SPRING HILL	TN		10/13/2023	8.125	362,519		(13)				454,000	08/21/2023
100131929		HUMBLE	TX		10/13/2023	7.375	262,317		8				330,000	08/14/2023
100131930		SARASOTA	FL		10/13/2023	7.625	322,378		7				432,000	08/11/2023
100131931		ASHEVILLE	NC		10/13/2023	7.625	313,174		(6)				422,600	08/23/2023
100131932		ARVADA	CO		10/13/2023	7.625	239,030		(22)				352,000	08/14/2023
100131933		KATY	TX		10/13/2023	6.625	244,455		16				356,000	08/17/2023
100131934		WAKE FOREST	NC		10/13/2023	6.625	324,873		31				445,000	08/11/2023
100131935		WADDELL	AZ		10/13/2023	5.990	327,342		84				455,000	08/04/2023
100131936	CF	SUWANEE	GA		10/13/2023	6.625	306,682		59				398,000	08/08/2023
100131937		BATAVIA	IL		10/13/2023	4.750	253,876		194				381,000	08/18/2023
100131938		KYLE	TX		10/13/2023	5.500	246,585		101				354,000	08/21/2023
100131939		NAMPA	ID		10/13/2023	7.625	274,329		1				357,000	08/16/2023
100131940		LANCASTER	CA		10/13/2023	7.625	383,761						480,000	08/21/2023
100131941		KANSAS CITY	MO		10/13/2023	7.125	229,804		(21)				307,000	08/17/2023
100131942		NORTH PLAINS	OR		10/13/2023	5.875	291,992		80				407,000	08/16/2023
100131943		SALT LAKE CITY	UT		10/13/2023	7.625	663,467		(34)				925,000	08/21/2023
100131944		GARDEN CITY	UT		10/13/2023	6.750	720,111		30				1,155,000	08/21/2023
100131945		FORT WORTH	TX		10/13/2023	7.625	236,372		(3)				295,000	08/22/2023
100131946		FONTANA	CA		10/13/2023	7.500	513,693		(22)				700,000	08/22/2023
100131947		MANHATTAN	IL		10/13/2023	7.375	252,804		(13)				352,000	08/23/2023
100131948		CASA GRANDE	AZ		10/13/2023	6.625	247,292		23				348,000	08/15/2023
100131949	CF	AVONDALE	AZ		10/13/2023	7.500	400,698		16				509,000	08/24/2023
100131950	CF	PANAMA CITY BEACH	FL		10/13/2023	6.875	295,884		43				385,000	08/23/2023
100131951	CF	CAPE CORAL	FL		10/13/2023	7.375	293,999		(12)				435,000	08/25/2023
100131952		NEWARK	NJ		10/13/2023	7.500	478,402		4				685,000	08/17/2023
100131953		PALM BEACH GARDENS	FL		10/13/2023	7.125	669,860		(17)				899,990	08/25/2023
100131954		TUCSON	AZ		10/13/2023	6.875	418,395		35				655,000	08/24/2023
100131955		RIGGINS	ID		10/13/2023	7.500	263,142		(14)				347,500	08/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131956		ORO VALLEY	AZ		10/13/2023	7.625	295,622		(19)				400,000	08/17/2023
100131957	CF	MORRISVILLE	NC		10/13/2023	7.250	240,709		(9)				320,000	08/23/2023
100131958		ALLEN	TX		10/13/2023	7.375	259,338		(15)				344,000	08/17/2023
100131959		RICHMOND HILL	GA		10/13/2023	7.490	239,224		(21)				329,000	08/07/2023
100131960		NEW SMYRNA BEACH	FL		10/13/2023	6.990	414,179		8				555,000	08/25/2023
100131961		DECATUR	GA		10/13/2023	7.500	304,181		(5)				405,000	07/28/2023
100131962		HENDERSONVILLE	NC		10/13/2023	7.625	281,536		(22)				385,000	08/21/2023
100131963		MEDINA	OH		10/13/2023	7.500	243,239		(8)				323,000	08/23/2023
100131964		RIVERSIDE	CA		10/13/2023	7.500	568,957		(45)				750,000	08/11/2023
100131965		CASA GRANDE	AZ		10/13/2023	7.500	250,238		(16)				335,000	08/24/2023
100131966		SAN ANTONIO	TX		10/13/2023	7.625	559,439		(33)				800,000	08/28/2023
100131967		DORAL	FL		10/13/2023	7.875	653,501		(9)				815,000	08/24/2023
100131968		BLAIRSVILLE	GA		10/13/2023	8.125	324,262		(12)				420,000	08/29/2023
100131969		LAS VEGAS	NV		10/13/2023	7.500	284,919		15				387,000	08/25/2023
100131970	CF	MURFREESBORO	TN		10/13/2023	7.625	246,605		(16)				330,000	08/21/2023
100131971		LAS VEGAS	NV		10/13/2023	6.875	254,522		23				345,000	08/25/2023
100131972		COLUMBIA	MD		10/13/2023	7.125	309,918		(8)				449,750	08/14/2023
100131973		BOWIE	MD		10/13/2023	7.125	384,642		7				515,000	08/25/2023
100131974		MISSOULA	MT		10/13/2023	7.500	404,896		(28)				540,000	08/25/2023
100131975		GILBERT	AZ		10/13/2023	7.625	307,138		(30)				472,000	08/24/2023
100131976		LAS VEGAS	NV		10/13/2023	7.625	240,771		(5)				325,000	08/22/2023
100131977		PORT ARANSAS	TX		10/13/2023	8.125	394,791		(1)				538,000	08/25/2023
100131978		SAN DIEGO	CA		10/13/2023	8.125	568,010		(66)				740,000	08/25/2023
100131979		PALISADE	CO		10/13/2023	7.750	294,379		(28)				430,000	08/28/2023
100131980		GERMANTOWN	TN		10/13/2023	7.500	272,752		16				345,000	08/21/2023
100131981		TURLOCK	CA		10/13/2023	8.125	294,990		(37)				455,000	08/23/2023
100131982		CAPE CORAL	FL		10/13/2023	7.625	437,291		(16)				580,000	08/23/2023
100131983	CF	CLARKSVILLE	TN		10/13/2023	7.000	231,730		23				295,000	08/15/2023
100131984		DURHAM	NC		10/13/2023	7.125	333,009		(6)				455,000	08/08/2023
100131985		TRUCKEE	CA		10/13/2023	7.990	610,659		(59)				799,000	08/21/2023
100131986		CONWAY	AR		10/13/2023	7.625	236,682		(24)				315,000	08/24/2023
100131987		ONTARIO	CA		10/13/2023	5.875	476,705		133				708,600	08/14/2023
100131988		CUMMING	GA		10/13/2023	7.990	355,209		(60)				530,000	08/23/2023
100131989		OREM	UT		10/13/2023	7.500	335,582		(24)				475,000	08/24/2023
100131990		SPOKANE	WA		10/13/2023	8.125	250,830		(14)				310,000	08/23/2023
100131991		BOUNTIFUL	UT		10/13/2023	7.125	353,758		(4)				480,000	08/25/2023
100131992		BAKERSFIELD	CA		10/13/2023	7.875	394,603		(6)				505,000	08/29/2023
100131993		PALM BAY	FL		10/13/2023	7.990	255,599		(11)				320,000	08/23/2023
100131994	CF	BENTONVILLE	AR		10/13/2023	7.625	308,226		(30)				405,000	08/24/2023
100131995	CF	BOERNE	TX		10/13/2023	7.375	250,498		(17)				355,000	08/25/2023
100131996		CROFTON	MD		10/13/2023	7.500	252,757		(9)				335,000	08/29/2023
100131997		EUGENE	OR		10/13/2023	8.125	579,423		(723)				790,000	08/18/2023
100131998		POOLER	GA		10/13/2023	5.750	289,085		95				406,000	08/18/2023
100131999		MATAGORDA	TX		10/13/2023	7.250	299,486		1				425,000	08/24/2023
100132000		PORT ORCHARD	WA		10/13/2023	6.750	400,102		27				550,000	08/15/2023
100132001		DURHAM	NC		10/13/2023	6.875	244,982		18				332,000	08/21/2023
100132002		KATY	TX		10/13/2023	7.625	285,262		(20)				377,000	08/30/2023
100132003		GLASSBORO	NJ		10/13/2023	7.500	247,219		(36)				350,000	08/25/2023
100132004		WEST JORDAN	UT		10/13/2023	8.000	345,392		(28)				526,000	08/28/2023
100132005		CUMMING	GA		10/13/2023	7.375	293,249		14				370,000	08/28/2023
100132006		VANCOUVER	WA		10/13/2023	7.625	371,350		(52)				495,000	08/24/2023
100132007		LOCKHART	TX		10/13/2023	7.625	235,223		(15)				325,000	08/24/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132008		PHOENIX	AZ		10/13/2023	6.125	357,351		106				475,000	08/01/2023
100132009	CF	BIGELOW	AR		10/13/2023	7.490	240,942		(2)				315,000	08/28/2023
100132010		CONVERSE	TX		10/13/2023	4.875	349,940		245				525,000	08/28/2023
100132011		PORTLAND	OR		10/13/2023	7.125	861,274		2				1,150,000	08/28/2023
100132012		LUTZ	FL		10/13/2023	7.625	278,179		(19)				370,000	08/21/2023
100132013		HIXSON	TN		10/13/2023	7.375	415,992		14				525,000	08/29/2023
100132014		PORTLAND	OR		10/13/2023	7.499	595,292		23				800,000	08/31/2023
100132015	CF	BEND	OR		10/13/2023	7.625	640,079		(2)				800,000	08/24/2023
100132016		SAINT AUGUSTINE	FL		10/13/2023	7.875	291,828						368,000	08/21/2023
100132017		MURFREESBORO	TN		10/13/2023	7.250	302,383		29				385,000	08/29/2023
100132018		CHARLOTTE	NC		10/13/2023	7.500	242,913		(3)				304,200	08/25/2023
100132019	CF	PANAMA CITY	FL		10/13/2023	7.875	294,639		9				375,000	08/29/2023
100132020		BEAUMONT	CA		10/13/2023	7.125	397,792		32				529,500	08/18/2023
100132021	CF	KISSIMMEE	FL		10/13/2023	7.625	334,906		5				420,000	08/25/2023
100132022		YUMA	AZ		10/13/2023	7.125	235,173		(8)				313,000	08/26/2023
100132023		FORT WORTH	TX		10/13/2023	7.625	255,352		(19)				360,000	08/31/2023
100132024		NEWARK	NJ		10/13/2023	7.625	265,367		(17)				370,000	08/31/2023
100132025		PROSPECT PARK	NJ		10/13/2023	6.999	474,450		31				640,000	09/08/2023
100132026		FORT LAUDERDALE	FL		10/13/2023	7.375	269,229		3				386,000	08/31/2023
100132027	CF	NAMPA	ID		10/13/2023	7.625	283,568		(1)				356,000	08/26/2023
100132028		PATERSON	NJ		10/13/2023	6.999	404,040		26				545,000	09/08/2023
100132029		FORT LAUDERDALE	FL		10/13/2023	7.375	292,596		6				420,000	08/31/2023
100132030	CF	PHILADELPHIA	PA		10/13/2023	7.499	279,170		4				373,000	09/07/2023
100132031	CF	DURHAM	NC		10/13/2023	7.625	317,151		9				400,000	08/31/2023
100132032	CF	CARY	NC		10/13/2023	7.499	420,179		(22)				556,000	08/30/2023
100132033	CF	FOREST LAKE	MN		10/13/2023	7.625	512,982		(35)				677,000	09/01/2023
100132034	CF	DAWSONVILLE	GA		10/13/2023	7.375	289,886		(10)				388,000	08/31/2023
100132035	CF	BELLEVUE	WA		10/13/2023	6.999	368,760		(34)				540,000	09/01/2023
100132036		GLENDALE	AZ		10/13/2023	7.125	304,230		(5)				410,000	08/25/2023
100132037	CF	PELHAM	NH		10/13/2023	7.625	410,256		(4)				585,000	09/08/2023
100132038	CF	LAS VEGAS	NV		10/13/2023	6.624	305,277		13				440,000	08/24/2023
100132039	CF	SUWANEE	GA		10/13/2023	7.250	307,283						413,000	08/31/2023
100132040		SHORELINE	WA		10/13/2023	7.625	601,963		(39)				865,000	08/29/2023
100132041	CF	BIRMINGHAM	MI		10/13/2023	7.499	268,526		(20)				400,000	09/08/2023
100132042		ANGIER	NC		10/13/2023	7.375	305,550		(10)				420,000	09/08/2023
100132043	CF	EVERETT	WA		10/13/2023	7.375	806,979		(4)				1,080,000	09/08/2023
100132044		ESCONDIDO	CA		10/13/2023	7.499	540,703		(4)				720,000	09/01/2023
100132045		SPANAWAY	WA		10/13/2023	7.625	390,873		4				494,000	08/30/2023
100132046	CF	JOSHUA TREE	CA		10/13/2023	7.625	294,845		(16)				430,000	08/31/2023
100132047	CF	PROVIDENCE	RI		10/13/2023	7.625	560,676		(33)				740,000	08/29/2023
100132048		GLENVIEW	IL		10/13/2023	7.499	479,315		(34)				635,000	09/05/2023
100132049		PHOENIX	AZ		10/13/2023	7.625	262,831		(21)				385,000	09/07/2023
100132050	CF	BOSTON	MA		10/13/2023	7.624	306,138		29				397,000	08/31/2023
100132051		OVIEDO	FL		10/13/2023	7.624	570,502		(50)				845,000	09/01/2023
100132052		MERCED	CA		10/13/2023	7.125	301,020		(6)				433,000	08/31/2023
100132053		POMPANO BEACH	FL		10/13/2023	5.250	326,747		230				600,000	04/04/2023
100132054		FORT LAUDERDALE	FL		10/13/2023	7.500	263,271		(5)				352,000	08/29/2023
100132055	CF	MURRIETA	CA		10/13/2023	5.624	527,952		185				915,000	08/25/2023
100132056		TAMPA	FL		10/13/2023	6.500	293,434		31				400,000	08/28/2023
100132057		LEANDER	TX		10/13/2023	6.000	297,463		76				416,000	02/27/2023
100132058		GLASSBORO	NJ		10/13/2023	6.750	266,632		20				362,000	03/10/2023
100132059		ELLIJAY	GA		10/13/2023	6.875	323,850		8				450,000	08/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132060		MELISSA	TX		10/13/2023	6.990	350,341						468,000	08/18/2023
100132061		DAWSONVILLE	GA		10/13/2023	7.250	257,657		(2)				344,000	08/15/2023
100132062	CF	LOGANVILLE	GA		10/13/2023	6.625	231,866		19				319,000	04/07/2023
100132063		SARATOGA SPRINGS	NY		10/13/2023	6.999	263,116		33				384,000	09/01/2023
100132064		COLUMBIA	MO		10/13/2023	7.625	368,737		(29)				485,000	07/17/2023
100132065	CF	FRISCO	TX		10/13/2023	7.375	395,937		(14)				545,000	08/30/2023
100132066	CF	PAIGE	TX		10/13/2023	7.625	447,038		7				600,000	07/24/2023
100132067		GEORGETOWN	TX		10/13/2023	7.250	280,922		(2)				375,000	08/22/2023
100132068		SAN DIEGO	CA		10/13/2023	7.625	831,260		(36)				1,100,000	08/22/2023
100132069		GAINESVILLE	GA		10/13/2023	7.375	277,543		(2)				370,000	08/31/2023
100132070	CF	ELIZABETH	NJ		10/13/2023	6.500	353,204		36				560,000	07/27/2023
100132071		LOGANVILLE	GA		10/13/2023	6.490	257,856		20				375,000	07/31/2023
100132072	CF	STATEN ISLAND	NY		10/13/2023	6.250	667,821		193				935,000	07/20/2023
100132073		SAINT PAUL	MN		10/13/2023	7.375	406,899		(12)				540,000	08/02/2023
100132074		COVENTRY TOWNSHIP	OH		10/13/2023	6.990	249,129		(2)				360,000	07/20/2023
100132075		MONSEY	NY		10/13/2023	6.750	249,576		58				325,000	08/01/2023
100132076	CF	ELIZABETH	NJ		10/13/2023	7.125	518,747		9				695,000	07/28/2023
100132077	CF	AVENTURA	FL		10/13/2023	7.500	332,022		(14)				450,000	08/04/2023
100132078		MUSCOY	CA		10/13/2023	7.625	368,163		(26)				510,000	07/31/2023
100132079		FRESNO	CA		10/13/2023	7.250	295,771		24				375,000	08/01/2023
100132080		LOS ANGELES	CA		10/13/2023	7.500	566,477		(37)				800,000	08/09/2023
100132081		POOLER	GA		10/13/2023	5.750	297,523		156				408,000	07/31/2023
100132082		YORBA LINDA	CA		10/13/2023	7.625	453,056		(44)				715,000	08/25/2023
100132083	CF	TEMPLE	TX		10/13/2023	6.990	229,342						314,000	08/30/2023
100132084		MONTGOMERY	AL		10/13/2023	7.500	248,924		(14)				352,000	08/03/2023
100132085		ANGEL FIRE	NM		10/13/2023	7.625	502,759		16				645,000	07/31/2023
100132086		SAINT JOHNS	FL		10/13/2023	7.625	391,558		(35)				540,000	08/03/2023
100132087		HEBER CITY	UT		10/13/2023	7.375	1,063,029		6				1,420,000	08/10/2023
100132088		MESQUITE	TX		10/13/2023	7.625	271,380		(14)				378,000	08/07/2023
100132089	CF	BOSTON	MA		10/13/2023	7.625	697,164		(23)				925,000	07/28/2023
100132090		BORDENTOWN	NJ		10/13/2023	7.625	262,364		(17)				400,000	08/04/2023
100132091		JERSEY CITY	NJ		10/13/2023	7.500	399,920		(14)				560,000	08/07/2023
100132092	CF	MARIETTA	GA		10/13/2023	7.375	237,668		9				300,000	08/07/2023
100132093		CONVERSE	TX		10/13/2023	4.875	354,280		280				525,000	08/11/2023
100132094	CF	SALT LAKE CITY	UT		10/13/2023	7.250	399,329		(1)				550,000	08/10/2023
100132095		TIVERTON	RI		10/13/2023	7.490	300,732		(5)				485,000	08/14/2023
100132096	CF	JACKSONVILLE	FL		10/13/2023	6.499	261,971		57				340,000	08/18/2023
100132097		WYOMING	MI		10/13/2023	7.499	299,279		28				381,000	08/11/2023
100132098		GILCHRIST	TX		10/13/2023	7.375	474,789		(4)				650,000	08/07/2023
100132099		HAMILTON	NJ		10/13/2023	7.625	434,660		(19)				575,000	08/14/2023
100132100	CF	CHELAN	WA		10/13/2023	7.490	373,401		(15)				498,000	08/04/2023
100132101	CF	ROCKVILLE	IN		10/13/2023	7.500	330,234		(23)				440,000	08/18/2023
100132102		FORT MYERS	FL		10/13/2023	7.625	249,543		(12)				330,000	08/10/2023
100132103		CAPE CORAL	FL		10/13/2023	7.490	296,024		41				482,000	07/31/2023
100132104		PETERBOROUGH	NH		10/13/2023	6.500	353,474		7				520,000	08/16/2023
100132105	CF	NAMPA	ID		10/13/2023	7.625	275,392		(20)				365,000	08/14/2023
100132106	CF	NAMPA	ID		10/13/2023	7.625	275,392		(20)				365,000	08/14/2023
100132107		LAKELAND	FL		10/13/2023	7.500	237,686		(9)				315,000	08/18/2023
100132108		LAKELAND	FL		10/13/2023	7.500	237,693		(9)				315,000	08/18/2023
100132109		PUYALLUP	WA		10/13/2023	7.250	349,368		(1)				466,000	08/09/2023
100132110		PEACHTREE CITY	GA		10/13/2023	7.500	284,269		19				360,000	08/15/2023
100132111		WOONSOCKET	RI		10/13/2023	7.500	346,976		(8)				465,000	08/18/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132112		LANCASTER	PA		10/13/2023	7.625	231,513		(15)				307,000	08/14/2023
100132113		JACKSON	NJ		10/13/2023	7.625	355,244		(29)				500,000	08/22/2023
100132114		NORTH CHESTERFIELD	VA		10/13/2023	7.375	288,991		(2)				386,000	08/16/2023
100132115		COLTEWAH	TN		10/13/2023	7.500	246,499		(13)				349,000	08/15/2023
100132116		LAWNDALE	CA		10/13/2023	6.875	436,628		19				605,000	07/24/2023
100132117		SOUTH YARMOUTH	MA		10/13/2023	7.250	361,510		(6)				485,000	08/18/2023
100132118		DAVENPORT	FL		10/13/2023	7.375	267,811		(10)				355,000	08/18/2023
100132119		SAINT AUGUSTINE	FL		10/13/2023	7.625	239,044		(24)				320,000	08/14/2023
100132120		SAINT AUGUSTINE	FL		10/13/2023	7.625	232,209		(23)				315,000	08/11/2023
100132121		WOODBRIDGE	VA		10/13/2023	7.875	328,520		(34)				480,000	08/10/2023
100132122		HUGER	SC		10/13/2023	5.250	279,422		134				457,000	08/10/2023
100132123		DAYTONA BEACH	FL		10/13/2023	7.625	233,701		(23)				309,000	08/15/2023
100132124		SAINT AUGUSTINE	FL		10/13/2023	7.625	235,519		(29)				321,000	08/11/2023
100132125		PUYALLUP	WA		10/13/2023	6.875	401,265		32				550,000	08/10/2023
100132126		PUYALLUP	WA		10/13/2023	7.500	395,235		(603)				590,000	08/04/2023
100132127		ROSEVILLE	CA		10/13/2023	7.625	413,581		(27)				545,000	08/04/2023
100132128		KENNEWICK	WA		10/13/2023	5.750	278,702		95				424,000	08/01/2023
100132129		SHERMAN	TX		10/13/2023	7.625	243,542		2				310,000	08/15/2023
100132130		MINT HILL	NC		10/13/2023	7.625	19,850		(219)				290,000	08/03/2023
100132131		HENDERSONVLLE	NC		10/13/2023	5.750	260,764		118				351,000	08/03/2023
100132132		SARATOGA SPRINGS	UT		10/13/2023	6.750	286,984		17				389,000	08/10/2023
100132133		BATON ROUGE	LA		10/13/2023	7.625	226,479		2				285,500	08/08/2023
100132134		ROGERS	AR		10/13/2023	7.125	252,794		(6)				343,000	08/15/2023
100132135		PORT SAINT JOE	FL		10/13/2023	7.625	391,178						558,000	08/11/2023
100132136		DENTON	TX		10/13/2023	5.750	275,003		86				390,000	08/14/2023
100132137		ANKENY	IA		10/13/2023	5.750	237,908		88				353,000	08/09/2023
100132138		FORT WORTH	TX		10/13/2023	5.750	248,983		75				375,000	08/17/2023
100132139		MURRELLS INLET	SC		10/13/2023	7.625	262,074		(18)				345,000	08/09/2023
100132140	CF	WINDSOR	CO		10/13/2023	6.875	365,996		46				468,000	08/04/2023
100132141		CONVERSE	TX		10/13/2023	4.875	348,854		294				525,000	08/15/2023
100132142	CF	CRESSON	TX		10/13/2023	7.990	414,054		(12)				550,000	08/21/2023
100132143		WILMINGTON	NC		10/13/2023	7.625	248,458		(26)				327,000	08/16/2023
100132144		CONCORD	NC		10/13/2023	6.875	372,893		9				506,000	08/22/2023
100132145		PORTLAND	OR		10/13/2023	7.125	460,327						665,000	08/17/2023
100132236		Denton	TX		10/13/2023	7.990	326,227		(19)				418,000	08/18/2023
100132237		Charlotte	NC		10/13/2023	7.500	272,187		(26)				400,000	08/16/2023
100132238		Anna	TX		10/13/2023	7.990	291,166		(107)				420,000	08/16/2023
100132239		Buckley	WA		10/13/2023	7.125	302,759		(35)				535,000	09/20/2023
100132240		Anna	TX		10/13/2023	7.375	311,486		(40)				414,000	08/25/2023
100132241		Anna	TX		10/13/2023	7.375	285,838		(36)				380,000	08/29/2023
100132242		Anna	TX		10/13/2023	7.375	305,393		(37)				405,000	08/31/2023
100132243		Daytona Beach	FL		10/13/2023	7.990	287,400		15				365,000	09/01/2023
100132244		Anna	TX		10/13/2023	7.375	285,333		(41)				378,900	08/25/2023
100132245		Anna	TX		10/13/2023	7.375	313,368		(21)				418,000	08/17/2023
100132246		Anna	TX		10/13/2023	7.375	298,306		(19)				397,000	08/24/2023
100132247		Maricopa	AZ		10/13/2023	4.990	335,478		286				505,000	08/05/2023
100132248		Daytona Beach	FL		10/13/2023	7.500	269,932		(7)				360,000	08/25/2023
100132249		Casa Grande	AZ		10/13/2023	5.625	224,889		124				365,000	07/27/2023
100132250		Wendell	NC		10/13/2023	4.750	287,768		348				440,000	08/11/2023
100132251		Winter Garden	FL		10/13/2023	6.625	365,352		54				560,000	08/25/2023
100132252		Lewes	DE		10/13/2023	7.500	558,351		(69)				962,000	08/28/2023
100132253		Garner	NC		10/13/2023	6.250	175,627		208				510,000	08/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132254		Lathrop	CA		10/13/2023	7.990	570,444		14				740,000	08/25/2023
100132255		Salisbury	MA		10/13/2023	7.500	582,000		(17)				776,000	08/31/2023
100132256		Anna	TX		10/13/2023	7.375	81,073		(1,552)				385,000	08/24/2023
100132257		Deephaven	MN		10/13/2023	7.500	321,621		(34)				428,000	08/14/2023
100132258		Lebanon	TN		10/13/2023	6.990	283,209		14				380,000	08/25/2023
100132259		Charlotte	NC		10/13/2023	7.500	265,874		30				337,000	08/28/2023
100132260		Melissa	TX		10/13/2023	6.990	259,909		50				440,000	08/21/2023
100132261		Mebane	NC		10/13/2023	5.990	305,499		152				430,000	07/27/2023
100132262		Vancouver	WA		10/13/2023	6.875	306,262		(5)				510,400	08/29/2023
100132263		Garner	NC		10/13/2023	6.125	298,158		106				420,000	08/25/2023
100132264		Davenport	FL		10/13/2023	7.625	233,677		22				297,000	08/31/2023
100132265		Daytona Beach	FL		10/13/2023	6.625	274,102		103				360,000	08/25/2023
100132266		Katy	TX		10/13/2023	7.500	345,257		51				435,000	09/01/2023
100132267		Seaside Park	NJ		10/13/2023	6.750	364,160		5				890,000	08/21/2023
100132268		Bethesda	MD		10/13/2023	7.500	735,137		(126)				1,212,000	08/24/2023
100132269		Montgomery Center	VT		10/13/2023	7.625	295,175		(31)				390,000	08/23/2023
100132270		Maricopa	AZ		10/13/2023	6.875	233,520		46				325,000	08/22/2023
100132271		Loganville	GA		10/13/2023	7.125	410,044		113				528,000	08/23/2023
100132272		Hermosa Beach	CA		10/13/2023	6.875	601,847		(10)				2,000,000	08/30/2023
100132273		Kingman	AZ		10/13/2023	6.990	227,070		39				308,000	08/17/2023
100132274		Watauga	TX		10/13/2023	7.125	242,415		108				320,000	08/28/2023
100132275		Frederick	MD		10/13/2023	6.990	318,655		10				440,000	08/21/2023
100132276		Kirkland	WA		10/13/2023	6.125	315,722		86				465,000	08/28/2023
100132277		Leander	TX		10/13/2023	6.990	448,546		(19)				640,000	08/23/2023
100132278		Lake Lure	NC		10/13/2023	7.125	323,107		66				440,000	08/14/2023
100132279		Cypress	TX		10/13/2023	6.625	269,778		44				371,000	08/30/2023
100132280		Miami	FL		10/13/2023	6.625	272,451		105				435,000	08/22/2023
100132281		Cherry Hill	NJ		10/13/2023	7.500	302,268		(46)				400,000	08/18/2023
100132282		Mahwah	NJ		10/13/2023	5.990	271,546		103				400,000	08/18/2023
100132283		Tomball	TX		10/13/2023	6.990	255,080		26				338,000	08/16/2023
100132284		Shandaken	NY		10/13/2023	6.990	562,691		101				763,000	09/12/2023
100132285		Bremerton	WA		10/13/2023	6.990	323,590		9				480,000	08/26/2023
100132286		Lebanon	TN		10/13/2023	7.500	381,422		(14)				520,000	08/29/2023
100132287		Tujunga	CA		10/13/2023	6.500	277,087		23				710,000	08/12/2023
100132288		Bridgton	ME		10/13/2023	7.375	397,854		(8)				535,000	08/23/2023
100132289		Landing	NJ		10/13/2023	6.625	337,572		15				680,000	08/31/2023
100132290		Katy	TX		10/13/2023	7.625	242,625		2				312,000	08/25/2023
100132291		Wall	NJ		10/13/2023	7.125	371,048		3				500,000	08/21/2023
100132292		Frankford	DE		10/13/2023	6.375	138,536		1,266				560,000	08/18/2023
100132293		Loganville	GA		10/13/2023	6.625	331,674		67				476,000	08/28/2023
100132294		Grayslake	IL		10/13/2023	7.375	256,412		39				325,000	08/23/2023
100132295		Naples	FL		10/13/2023	7.990	413,339		(11)				550,000	08/31/2023
100132296		Stephenson	VA		10/13/2023	7.990	328,892		(29)				435,500	08/28/2023
100132297		Overland Park	KS		10/13/2023	7.125	283,984		7				398,000	08/22/2023
100132298		Mooresville	NC		10/13/2023	7.625	293,719		(20)				412,000	08/29/2023
100132299		Milpitas	CA		10/13/2023	7.125	545,228		(68)				1,150,000	08/24/2023
100132300		Hunter	NY		10/13/2023	7.625	259,212		13				331,000	09/07/2023
100132301		St Augustine	FL		10/13/2023	6.500	240,231		54				346,600	08/24/2023
100132302		Orlando	FL		10/13/2023	7.990	393,100		(49)				527,000	08/29/2023
100132303		Melissa	TX		10/13/2023	6.625	299,704		55				420,000	08/28/2023
100132304		Lake Ariel	PA		10/13/2023	7.990	256,185		(8)				320,000	08/24/2023
100132305		Princeton	TX		10/13/2023	7.500	228,399		(44)				301,900	08/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132306		EUGENE	OR		10/13/2023	5.875	194,431		72				416,000	08/28/2023
100132307		Woodstock	GA		10/13/2023	5.500	258,105		157				488,000	08/28/2023
100132308		Mankato	MN		10/13/2023	7.500	232,327		(13)				331,000	08/22/2023
100132310		Indio	CA		10/13/2023	6.875	453,535		47				625,000	08/30/2023
100132311		Seattle	WA		10/13/2023	6.625	379,764		11				640,000	09/01/2023
100132312		Cleveland	OH		10/13/2023	7.990	230,281		(11)				306,000	08/08/2023
100132313		Port Orchard	WA		10/13/2023	5.875	277,109		119				630,000	08/29/2023
100132314		Winter Garden	FL		10/13/2023	7.125	278,125		(44)				520,000	09/06/2023
100132315		Stoughton	WI		10/13/2023	7.625	235,076		(39)				312,000	08/28/2023
100132316		Johnstown	CO		10/13/2023	7.125	265,811		49				339,000	08/30/2023
100132317		Miami	FL		10/13/2023	7.625	253,997		(90)				850,000	08/31/2023
100132318		Elk Grove	CA		10/13/2023	7.375	363,116		(46)				540,000	08/29/2023
100132319	CF	Austell	GA		11/03/2023	4.125	176,663		317				260,000	02/04/2022
100132321		Hiram	GA		11/03/2023	6.250	278,776		183				358,000	11/10/2021
100132323	CF	Powder Springs	GA		11/03/2023	6.750	351,958		229				450,000	03/17/2022
100132324		Cape Fair	MO		11/03/2023	5.125	218,409		318				350,000	03/03/2022
100132325	CF	Monroe	NC		11/03/2023	6.000	461,503		482				614,000	04/29/2022
100132326		Camdenton	MO		11/03/2023	5.775	855,257		1,108				1,350,000	03/04/2022
100132327		Lutz	FL		11/03/2023	5.000	105,582		153				209,000	11/17/2021
100132328	CF	Rancho Cordova	CA		11/03/2023	6.990	419,161		248				551,000	05/05/2022
100132329	CF	Manteca	CA		11/03/2023	7.625	449,891		308				620,000	04/21/2022
100132330		Davenport	FL		11/03/2023	4.875	346,184		644				665,000	01/31/2022
100132331		Covington	GA		11/03/2023	5.865	136,646		67				222,000	01/12/2022
100132332	CF	Homestead	FL		11/03/2023	7.625	329,456		80				395,000	05/02/2022
100132333	CF	Rockwall	TX		11/03/2023	6.750	606,856		410				777,000	05/03/2022
100132334	CF	Nipomo	CA		11/03/2023	6.375	688,284		643				975,000	04/25/2022
100132335	CF	Mcdonough	GA		11/03/2023	7.500	319,673		113				410,000	04/27/2022
100132336	CF	Gardena	CA		11/03/2023	6.500	654,593		558				918,000	05/06/2022
100132337	CF	Corona	CA		11/03/2023	7.375	779,549		262				995,000	05/02/2022
100132338	CF	Citrus Heights	CA		11/03/2023	7.000	418,635		440				580,000	04/19/2022
100132339	CF	Cutler Bay	FL		11/03/2023	7.500	403,940		127				485,000	05/26/2022
100132340	CF	Beaverton	OR		11/03/2023	7.000	510,957		268				680,000	05/13/2022
100132342	CF	Saint Charles	MO		11/03/2023	8.375	310,302		44				360,000	06/13/2022
100132343		Fontana	CA		11/03/2023	6.875	659,103		350				822,000	06/06/2022
100132344	CF	Palm Harbor	FL		11/03/2023	6.500	739,493		528				950,000	06/15/2022
100132345	CF	Escondido	CA		11/03/2023	7.500	777,355		468				1,050,000	05/18/2022
100132346	CF	Kingsville	MD		11/03/2023	6.250	617,940		512				858,000	06/23/2022
100132347	CF	Las Vegas	NV		11/03/2023	8.250	524,301		339				725,000	06/15/2022
100132348	CF	Clovis	CA		11/03/2023	6.875	485,662		255				620,000	06/24/2022
100132349	CF	Port Saint Lucie	FL		11/03/2023	5.875	309,016		281				445,000	06/24/2022
100132350	CF	Chino	CA		11/03/2023	7.625	535,438		208				651,000	05/19/2022
100132351	CF	Anaheim	CA		11/03/2023	7.250	354,229		93				695,000	07/05/2022
100132352	CF	Scottsdale	AZ		11/03/2023	6.625	282,658		141				372,000	06/28/2022
100132353	CF	Durham	NC		11/03/2023	6.875	409,503		177				563,000	07/14/2022
100132354	CF	Anthem	AZ		11/03/2023	7.375	1,187,587		569				1,565,000	07/07/2022
100132355		Canton	GA		11/03/2023	7.375	385,332		81				607,000	07/08/2022
100132356	CF	Cle Elum	WA		11/03/2023	7.500	611,810		191				734,000	07/14/2022
100132357	CF	Los Angeles	CA		11/03/2023	8.875	557,072		73				649,000	06/10/2022
100132358	CF	Deerfield	FL		11/03/2023	7.625	418,675		122				530,000	06/29/2022
100132359	CF	Spanish Fork	UT		11/03/2023	7.250	498,073		170				600,000	07/01/2022
100132361	CF	Georgetown	TX		11/03/2023	7.000	310,873		122				432,000	08/04/2022
100132362	CF	Allen	TX		11/03/2023	7.625	351,815		61				413,000	07/15/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132363	CF	Randallstown	MD		11/03/2023	6.875	535,873		326				700,000	06/15/2022
100132364	CF	Ellicott City	MD		11/03/2023	7.990	489,076		109				584,000	07/08/2022
100132365	CF	Sarasota	FL		11/03/2023	7.125	694,051		292				1,380,000	07/15/2022
100132366		Philadelphia	PA		11/03/2023	9.625	137,821		(14)				183,500	08/04/2022
100132369		Temecula	CA		11/03/2023	7.500	833,341		150				1,250,000	07/27/2022
100132371	CF	Sparks	NV		11/03/2023	9.875	667,709		(32)				740,000	04/21/2023
100132373		Fridley	MN		11/03/2023	7.875	173,385		13				295,000	05/08/2023
100132374	CF	Spring Hill	FL		11/03/2023	5.990	224,308		220				300,000	01/28/2022
100132376	CF	Sparks	NV		11/03/2023	9.875	436,841		(4)				485,000	04/13/2023
100132377		Anaheim	CA		11/03/2023	8.375	905,734		(1)				1,070,000	04/20/2023
100132378	CF	Spring Hill	FL		11/03/2023	7.750	216,814		12				385,000	05/03/2023
100132379	CF	Salinas	CA		11/03/2023	8.000	923,789		145				1,282,000	05/12/2023
100132380		Okmulgee	OK		11/03/2023	9.000	153,976		(18)				220,000	05/03/2023
100132381	CF	Austin	TX		11/03/2023	8.750	1,004,502		31				1,200,000	04/24/2023
100132382	CF	Fort Mohave	AZ		11/03/2023	9.500	219,510		11				249,000	04/27/2023
100132384	CF	Islamorada	FL		11/03/2023	7.500	1,469,564		114				2,800,000	05/31/2023
100132385	CF	Venice	FL		11/03/2023	9.875	326,011		18				370,000	05/05/2023
100132386		Chicago	IL		11/03/2023	8.000	458,474		957				695,000	05/03/2023
100132387		Jacksonville	FL		11/03/2023	8.000	148,298		6				245,500	06/14/2023
100132388	CF	Agua Dulce	CA		11/03/2023	7.750	1,032,645		26				1,500,000	06/09/2023
100132389		Aurora	CO		11/03/2023	7.750	271,046		17				500,000	05/15/2023
100132391	CF	Chesapeake Beach	MD		11/03/2023	8.000	443,118		45				572,000	05/17/2023
100132392		Memphis	TN		11/03/2023	7.500	106,588		18				148,000	05/31/2023
100132393		Memphis	TN		11/03/2023	7.500	99,171		17				140,000	06/01/2023
100132394	CF	Mill Valley	CA		11/03/2023	7.625	469,368		18				2,200,000	05/18/2023
100132395		Memphis	TN		11/03/2023	7.500	96,909		18				135,000	06/06/2023
100132396		Memphis	TN		11/03/2023	7.500	111,644		21				147,000	06/09/2023
100132397	CF	Chino	CA		11/03/2023	7.750	1,049,368		62				1,525,000	05/19/2023
100132399		Memphis	TN		11/03/2023	7.500	100,786		17				142,000	06/09/2023
100132400		Memphis	TN		11/03/2023	7.500	134,803		24				196,000	06/09/2023
100132401	CF	Ontario	CA		11/03/2023	7.750	303,704		12				410,000	05/18/2023
100132402		Pinellas Park	FL		11/03/2023	7.625	171,610		18				285,000	05/24/2023
100132403	CF	San Jose	CA		11/03/2023	7.625	785,244		52				1,500,000	05/16/2023
100132404		Tucson	AZ		11/03/2023	8.125	172,857		(4)				265,000	05/31/2023
100132405	CF	Agoura Hills	CA		11/03/2023	7.750	628,935		4				910,000	05/18/2023
100132406	CF	La Puente	CA		11/03/2023	7.625	143,874		19				640,000	05/12/2023
100132409		San Diego	CA		11/03/2023	7.875	469,448		17				730,000	06/09/2023
100132410		Satellite Beach	FL		11/03/2023	7.875	702,813		18				995,000	05/23/2023
100132411		Houston	TX		11/03/2023	7.875	286,184		25				390,000	07/10/2023
100132412	CF	Manhattan Beach	CA		11/03/2023	7.875	1,318,580		35				2,350,000	06/09/2023
100132413	CF	Hoover	AL		11/03/2023	7.375	327,573		1,014				697,900	05/26/2023
100132414	CF	Lithia	FL		11/03/2023	9.250	767,233		65				885,000	05/11/2023
100132415		Port Saint Joe	FL		11/03/2023	8.375	1,316,130		179				2,100,000	05/04/2023
100132416	CF	Fayetteville	GA		11/03/2023	8.375	830,907		67				1,002,000	05/19/2023
100132417	CF	Morristown	NJ		11/03/2023	7.625	1,179,923		241				1,550,000	05/26/2023
100132418	CF	Clarkston	GA		11/03/2023	9.000	320,991		5				400,000	05/12/2023
100132419		Cape Coral	FL		11/03/2023	7.700	298,306		46				535,000	05/31/2023
100132420		Pigeon Forge	TN		11/03/2023	7.875	763,595		45				1,050,000	06/01/2023
100132421		Houston	TX		11/03/2023	7.625	293,922		42				435,000	05/17/2023
100132422	CF	Fountain Hills	AZ		11/03/2023	7.750	350,247		21				517,000	05/19/2023
100132423	CF	Scottsdale	AZ		11/03/2023	7.625	1,071,111		139				1,475,000	05/30/2023
100132424	CF	Modesto	CA		11/03/2023	9.375	335,408		(50)				430,500	05/30/2023

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100132425		North East	MD		11/03/2023	8.125	172,231		10				250,000	06/02/2023
100132426		Charlottesville	VA		11/03/2023	7.875	254,630		7				375,000	05/15/2023
100132427		Clarksville	TN		11/03/2023	7.625	183,433		8				270,000	05/15/2023
100132428	CF	West Palm Beach	FL		11/03/2023	7.875	280,845		11				370,000	06/30/2023
100132429	CF	Windermere	FL		11/03/2023	7.625	948,373		104				1,415,000	05/18/2023
100132430		Tampa	FL		11/03/2023	8.375	466,566		10				685,000	05/22/2023
100132431	CF	Dallas	TX		11/03/2023	10.000	310,351		(11)				349,000	05/18/2023
100132432	CF	Winter Haven	FL		11/03/2023	8.990	284,084		(44)				363,000	05/25/2023
100132433	CF	Oxnard	CA		11/03/2023	10.000	580,489		54				665,000	06/05/2023
100132434	CF	Princeton Junction	NJ		11/03/2023	7.875	933,079		107				1,200,000	07/13/2023
100132436	CF	Wailuku	HI		11/03/2023	7.625	723,466		93				995,000	06/23/2023
100132437	CF	Palmdale	CA		11/03/2023	9.375	755,010		90				925,000	05/26/2023
100132439		Atlanta	GA		11/03/2023	7.500	609,923		145				935,000	05/23/2023
100132440	CF	Prosper	TX		11/03/2023	7.750	1,242,684		141				1,600,000	05/22/2023
100132441		Friendship	WI		11/03/2023	8.750	181,579		(6)				240,000	06/30/2023
100132442	CF	Odessa	FL		11/03/2023	8.500	652,549		132				850,000	06/05/2023
100132443		Lake Placid	NY		11/03/2023	7.500	234,960		85				365,000	05/16/2023
100132444		Montague	NJ		11/03/2023	8.500	87,720		(4)				120,000	06/02/2023
100132445	CF	Sterling	VA		11/03/2023	7.500	570,649		55				730,000	05/31/2023
100132447	CF	Vista	CA		11/03/2023	8.875	722,281		(15)				804,000	05/26/2023
100132448	CF	Micco	FL		11/03/2023	7.750	189,155		20				259,000	06/29/2023
100132449	CF	Lynwood	CA		11/03/2023	8.625	501,837		345				585,000	05/24/2023
100132450	CF	Cape Coral	FL		11/03/2023	8.375	433,312		20				489,000	05/31/2023
100132451	CF	Austin	TX		11/03/2023	7.875	568,468		17				765,000	06/05/2023
100132453		San Jose	CA		11/03/2023	7.375	542,074		114				950,000	06/09/2023
100132455		Paradise Valley	AZ		11/03/2023	7.750	2,506,014		134				5,247,000	06/14/2023
100132456	CF	Clearwater	FL		11/03/2023	8.625	209,726		(19)				275,000	05/24/2023
100132458		Rancho Cordova	CA		11/03/2023	7.750	389,141		32				530,000	06/09/2023
100132459	CF	Los Angeles	CA		11/03/2023	8.875	597,399		(20)				660,000	05/30/2023
100132461		Kissimmee	FL		11/03/2023	7.375	187,467		43				331,000	06/15/2023
100132462	CF	Miami	FL		11/03/2023	7.375	480,093		84				625,000	06/30/2023
100132463	CF	Roswell	GA		11/03/2023	7.625	696,679		42				885,000	06/02/2023
100132464		Wilmington	NC		11/03/2023	7.875	259,247		10				366,000	05/23/2023
100132465	CF	Gaithersburg	MD		11/03/2023	8.125	565,418		40				790,000	05/31/2023
100132466	CF	Livermore	CA		11/03/2023	7.875	1,407,786		123				1,870,000	06/01/2023
100132468		Pittsburgh	PA		11/03/2023	8.875	190,809		(7)				270,000	05/24/2023
100132469	CF	Ewa Beach	HI		11/03/2023	8.125	584,010		995				780,000	05/30/2023
100132470	CF	Hanford	CA		11/03/2023	7.750	242,199		52				340,000	06/17/2023
100132471	CF	Wolcott	CT		11/03/2023	7.500	146,333		15				215,000	06/09/2023
100132472		Fort Myers	FL		11/03/2023	8.500	198,602		186				287,000	06/01/2023
100132473		Clearwater	FL		11/03/2023	7.875	366,591		53				515,000	06/13/2023
100132474	CF	Sammamish	WA		11/03/2023	7.375	1,913,753		130				3,800,000	06/30/2023
100132475	CF	Palm Harbor	FL		11/03/2023	7.500	246,102		23				400,000	06/13/2023
100132476		Fresno	CA		11/03/2023	7.500	208,352		21				330,000	06/23/2023
100132477		Dallas	TX		11/03/2023	8.000	406,207		52				565,000	05/30/2023
100132478	CF	Daphne	AL		11/03/2023	8.250	224,951		(3)				302,000	06/20/2023
100132479	CF	Reisterstown	MD		11/03/2023	7.375	576,045		101				1,041,000	06/30/2023
100132480	CF	Vero Beach	FL		11/03/2023	7.875	371,545		806				510,000	06/21/2023
100132481	CF	Vero Beach	FL		11/03/2023	7.875	353,632		764				505,000	06/21/2023
100132482	CF	Greenville	SC		11/03/2023	7.750	273,374		16				394,000	07/20/2023
100132483		Wilmington	NC		11/03/2023	7.875	176,610		11				260,000	06/12/2023
100132484	CF	Loganville	GA		11/03/2023	8.250	306,888		(29)				429,000	07/06/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132485	CF	Manteca	CA		11/03/2023	7.875	383,255		25				520,000	06/02/2023
100132486		Detroit	MI		11/03/2023	8.125	176,987		(1)				295,000	08/01/2023
100132487	CF	New Hope	PA		11/03/2023	7.625	691,074		153				1,281,000	06/26/2023
100132488	CF	Saint Petersburg	FL		11/03/2023	7.625	274,593		19				385,000	07/05/2023
100132489	CF	Los Angeles	CA		11/03/2023	10.000	542,871		17				610,000	06/05/2023
100132490	CF	Helena	MT		11/03/2023	7.990	628,328		50				825,000	06/30/2023
100132491		South Padre Island	TX		11/03/2023	8.750	244,360		(33)				315,000	07/18/2023
100132492		Longmont	CO		11/03/2023	7.500	478,908		31				775,000	06/06/2023
100132493	CF	Reynoldsburg	OH		11/03/2023	8.500	463,989		127				554,190	06/05/2023
100132494	CF	Newberry	FL		11/03/2023	8.000	300,488		20				350,000	06/23/2023
100132495	CF	Isle of Palms	SC		11/03/2023	7.000	369,779		67				1,350,000	07/07/2023
100132496	CF	Katy	TX		11/03/2023	7.375	340,313		39				690,000	06/09/2023
100132497	CF	Glendale	AZ		11/03/2023	7.625	959,116		81				1,225,000	06/06/2023
100132498	CF	Mantoloking	NJ		11/03/2023	9.500	2,755,095		(209)				4,150,000	07/25/2023
100132499		Houston	TX		11/03/2023	7.250	864,194		163				1,360,000	06/16/2023
100132500		Huntington Beach	CA		11/03/2023	7.875	460,471		7				1,100,000	06/02/2023
100132501	CF	Bowie	MD		11/03/2023	8.875	797,121		110				1,108,000	06/07/2023
100132502		Las Vegas	NV		11/03/2023	10.000	572,296		8				677,000	06/08/2023
100132503		Menifee	CA		11/03/2023	7.500	414,259		32				650,000	06/29/2023
100132504	CF	Kyle	TX		11/03/2023	8.500	379,395		3				455,000	06/27/2023
100132505		Bakersfield	CA		11/03/2023	8.375	357,339		8				465,000	06/23/2023
100132506	CF	Davenport	FL		11/03/2023	9.500	367,931		100				470,000	06/09/2023
100132507	CF	Hermosa Beach	CA		11/03/2023	7.250	1,571,936		182				2,310,000	06/20/2023
100132508		Pasco	WA		11/03/2023	8.500	225,441		(16)				333,000	06/16/2023
100132509	CF	New Market	AL		11/03/2023	9.625	260,692		(31)				315,000	07/11/2023
100132510		Melbourne	FL		11/03/2023	8.625	166,160		(41)				255,000	06/09/2023
100132511		Sevierville	TN		11/03/2023	8.750	520,092		(4)				660,000	06/21/2023
100132512	CF	Fresno	CA		11/03/2023	7.875	324,323		23				415,000	06/28/2023
100132514	CF	Bothell	WA		11/03/2023	7.625	642,042		72				880,000	06/11/2023
100132515	CF	Cudjoe Key	FL		11/03/2023	9.750	824,978		137				980,000	06/09/2023
100132516		Locust Grove	GA		11/03/2023	7.625	188,821		27				325,000	06/08/2023
100132517	CF	Ijamsville	MD		11/03/2023	9.750	697,405		70				800,000	06/15/2023
100132518	CF	Redington Beach	FL		11/03/2023	9.875	641,007		175				815,000	06/27/2023
100132519		Holyoke	MA		11/03/2023	8.000	176,186		17				258,000	06/21/2023
100132520		Roseville	CA		11/03/2023	7.750	441,039		34				600,000	06/12/2023
100132521	CF	Burke	VA		11/03/2023	7.875	450,508		8				605,000	06/12/2023
100132522	CF	Rancho Cucamonga	CA		11/03/2023	7.375	286,503		30				980,000	06/14/2023
100132523	CF	New Braunfels	TX		11/03/2023	7.125	288,527		50				502,000	06/30/2023
100132525		San Antonio	TX		11/03/2023	8.500	217,947		(5)				285,000	07/14/2023
100132526		Dayton	OH		11/03/2023	8.875	193,751		(11)				273,000	06/14/2023
100132527		Saint Louis	MO		11/03/2023	9.000	178,128		(1)				244,000	06/09/2023
100132528	CF	Fontana	CA		11/03/2023	8.875	514,277		(19)				610,000	07/06/2023
100132529	CF	Riverside	CA		11/03/2023	8.750	826,874		(10)				1,090,000	06/23/2023
100132530		Saint Louis	MO		11/03/2023	9.000	178,568		(3)				244,000	06/09/2023
100132531	CF	Brooklyn	NY		11/03/2023	7.875	1,220,254		64				1,650,000	07/07/2023
100132532	CF	Pennsauken	NJ		11/03/2023	9.750	244,738		9				276,000	06/16/2023
100132533	CF	Parkland	FL		11/03/2023	8.250	812,849		227				970,000	06/27/2023
100132534	CF	Santa Monica	CA		11/03/2023	7.875	913,820		20				1,180,000	06/29/2023
100132535	CF	San Mateo	CA		11/03/2023	7.625	1,061,519		70				1,350,000	06/23/2023
100132536		Montville	NJ		11/03/2023	7.750	196,830		12				465,000	06/29/2023
100132537		Pigeon Forge	TN		11/03/2023	8.375	1,068,317		38				1,400,000	06/26/2023
100132538		Port Aransas	TX		11/03/2023	7.875	958,036		30				1,458,000	06/16/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132539		Anaheim	CA		11/03/2023	9.875	835,468		(13)				925,000	06/26/2023
100132540		Dallas	TX		11/03/2023	7.875	1,030,558		33				1,450,000	06/09/2023
100132541	CF	Mount Prospect	IL		11/03/2023	7.500	340,239		43				537,000	06/20/2023
100132542		Rowland Heights	CA		11/03/2023	7.875	1,928,664		4,015				2,808,000	06/20/2023
100132543		Phoenix	AZ		11/03/2023	7.750	647,982		65				925,000	06/28/2023
100132544		Concord	CA		11/03/2023	7.500	355,825		52				670,000	06/16/2023
100132545	CF	North Lauderdale	FL		11/03/2023	7.500	340,222		67				480,000	06/29/2023
100132546		Lake City	FL		11/03/2023	7.875	199,939		9				272,000	07/14/2023
100132548	CF	Ewa Beach	HI		11/03/2023	7.875	150,988		318				490,000	06/27/2023
100132549	CF	Angier	NC		11/03/2023	7.750	282,350		31				360,000	06/21/2023
100132550	CF	Seattle	WA		11/03/2023	7.500	1,483,160		213				2,809,000	06/23/2023
100132551	CF	Lehi	UT		11/03/2023	7.625	870,642		53				2,000,000	06/26/2023
100132552	CF	Martinez	CA		11/03/2023	7.250	1,445,248		233				1,985,000	06/23/2023
100132553	CF	Nederland	TX		11/03/2023	9.750	249,637		(27)				270,000	06/23/2023
100132554	CF	Shawnee	OK		11/03/2023	8.375	301,348		7				409,000	06/16/2023
100132555	CF	Huntington Beach	CA		11/03/2023	8.250	826,429		15				1,050,000	06/16/2023
100132556	CF	Loxahatchee	FL		11/03/2023	8.875	432,385		46				530,000	07/12/2023
100132557		Washington	DC		11/03/2023	7.750	459,482		32				720,000	07/10/2023
100132558	CF	Casa Grande	AZ		11/03/2023	9.625	378,798		(19)				444,000	08/15/2023
100132559	CF	Montvale	NJ		11/03/2023	7.625	722,723		74				960,000	07/28/2023
100132560	CF	La Palma	CA		11/03/2023	10.000	871,219		18				975,000	07/17/2023
100132561		Rancho Cucamonga	CA		11/03/2023	7.750	738,174		8				1,300,000	07/12/2023
100132562		Cleveland	GA		11/03/2023	7.875	189,681		10				275,000	06/30/2023
100132563		Clearwater	FL		11/03/2023	7.500	222,279		34				325,000	06/22/2023
100132564		Indio	CA		11/03/2023	7.875	1,314,277		2,088				1,670,000	07/17/2023
100132566	CF	Homestead	FL		11/03/2023	8.500	405,961		96				480,000	07/05/2023
100132567	CF	Clermont	FL		11/03/2023	8.750	363,714		35				451,000	06/27/2023
100132568	CF	Valparaiso	IN		11/03/2023	7.500	157,095		11				366,000	06/23/2023
100132569	CF	Danville	CA		11/03/2023	7.500	676,032		1,201				1,050,000	06/23/2023
100132570		Miami	FL		11/03/2023	7.500	417,443		77				647,000	08/30/2023
100132571	CF	Stockton	CA		11/03/2023	8.250	305,096		25				390,000	06/23/2023
100132572		Marathon	FL		11/03/2023	9.750	1,486,110		(15)				1,975,000	07/31/2023
100132573		Wilkes-Barre	PA		11/03/2023	8.625	198,848		10				269,000	06/15/2023
100132574	CF	Yorba Linda	CA		11/03/2023	8.125	1,917,599		(5)				2,550,000	06/21/2023
100132575	CF	Davenport	FL		11/03/2023	8.125	331,986		37				431,000	06/14/2023
100132576	CF	Valencia	CA		11/03/2023	7.625	776,784		102				1,100,000	07/03/2023
100132577	CF	Des Plaines	IL		11/03/2023	7.990	201,948		17				258,500	07/14/2023
100132578		Buena Park	CA		11/03/2023	7.500	799,144		1,606				1,080,000	07/12/2023
100132579	CF	Boca Raton	FL		11/03/2023	8.250	402,370		21				557,500	06/26/2023
100132581		Loveland	CO		11/03/2023	8.375	313,837		(8)				552,000	06/26/2023
100132582		Phoenix	AZ		11/03/2023	7.875	651,229		50				925,000	07/06/2023
100132583		Fort Collins	CO		11/03/2023	8.500	410,302		(10)				575,000	06/26/2023
100132584	CF	Chappaqua	NY		11/03/2023	7.375	923,905		203				1,620,000	07/06/2023
100132586	CF	Henderson	NV		11/03/2023	8.750	391,798		16				442,000	06/23/2023
100132587	CF	Woodinville	WA		11/03/2023	7.375	1,329,463		128				1,820,000	07/10/2023
100132588		Arnold	CA		11/03/2023	8.750	919,654		1,561				1,050,000	06/29/2023
100132589		Murrells Inlet	SC		11/03/2023	9.875	638,065		(21)				790,000	07/28/2023
100132590		Columbus	OH		11/03/2023	8.375	206,581		(6)				274,000	07/21/2023
100132591		Murrells Inlet	SC		11/03/2023	9.875	637,592		(20)				790,000	07/28/2023
100132592		Murrells Inlet	SC		11/03/2023	9.875	637,046		(18)				790,000	07/28/2023
100132593		Murrells Inlet	SC		11/03/2023	9.875	636,539		(16)				790,000	07/28/2023
100132594	CF	Hialeah	FL		11/03/2023	8.625	622,540		62				800,000	06/30/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132595	CF	Camden	AR		11/03/2023	8.875	259,516		(15)				337,500	07/13/2023
100132597	CF	Phoenix	AZ		11/03/2023	9.875	685,817		35				795,000	07/05/2023
100132598		Englewood	FL		11/03/2023	8.625	647,937		(37)				920,000	06/27/2023
100132600		Plains Township	PA		11/03/2023	7.875	202,163		16				295,000	06/09/2023
100132601	CF	Anaheim	CA		11/03/2023	7.875	1,049,347		35				1,330,000	06/27/2023
100132602		Arlington	TX		11/03/2023	8.750	1,143,813		11				1,550,000	06/09/2023
100132603		Windermere	FL		11/03/2023	8.500	857,805		(22)				1,220,000	07/07/2023
100132604	CF	Wilmington	DE		11/03/2023	8.250	273,760		(9)				340,000	07/31/2023
100132605	CF	Santa Ana	CA		11/03/2023	7.875	2,069,778		11				2,800,000	06/28/2023
100132606	CF	Winter Garden	FL		11/03/2023	7.500	428,217		43				551,000	07/14/2023
100132607	CF	Santa Rosa Beach	FL		11/03/2023	7.750	681,073		59				1,350,000	07/10/2023
100132608	CF	Harker Heights	TX		11/03/2023	8.375	207,014		(31)				305,000	07/19/2023
100132609	CF	Phoenix	AZ		11/03/2023	9.375	378,189		49				437,000	06/28/2023
100132610		Williamsburg	VA		11/03/2023	7.625	198,120		15				308,000	07/13/2023
100132611		Melbourne	FL		11/03/2023	8.125	120,572		(3)				185,000	06/23/2023
100132612	CF	Palmdale	CA		11/03/2023	8.000	411,508		(9)				635,000	07/01/2023
100132613		Swartz Creek	MI		11/03/2023	9.990	171,415		(5)				200,000	07/13/2023
100132614		Thousand Oaks	CA		11/03/2023	7.375	1,207,225		137				1,550,000	07/19/2023
100132615	CF	Auburn	WA		11/03/2023	8.875	1,145,391		142				1,395,000	07/07/2023
100132616	CF	Tampa	FL		11/03/2023	8.625	236,221		(36)				358,000	07/21/2023
100132617		Queens	NY		11/03/2023	7.750	792,395		155				1,270,000	07/25/2023
100132618	CF	Vista	CA		11/03/2023	8.125	1,430,164		3,403				1,915,000	07/13/2023
100132620	CF	Gilbert	AZ		11/03/2023	7.875	540,318		22				720,000	07/28/2023
100132621		Tempe	AZ		11/03/2023	7.750	244,461		5				440,000	07/03/2023
100132624	CF	Sunland	CA		11/03/2023	7.875	877,010		5				1,100,000	07/26/2023
100132625	CF	Clearwater	FL		11/03/2023	8.250	289,900		(15)				413,000	07/26/2023
100132626		Ferndale	WA		11/03/2023	8.250	318,905		(5)				620,000	07/07/2023
100132627		Hedgesville	WV		11/03/2023	7.625	186,749		31				263,000	07/12/2023
100132628		Glendale	CA		11/03/2023	8.000	1,619,337		75				2,050,000	07/21/2023
100132629	CF	Rio Rico	AZ		11/03/2023	7.875	204,784		(6)				262,000	07/19/2023
100132630		Puyallup	WA		11/03/2023	7.375	306,686		29				500,000	07/26/2023
100132631		Marysville	WA		11/03/2023	7.500	416,275		67				559,000	08/10/2023
100132632	CF	Chicago	IL		11/03/2023	7.990	535,882		56				734,000	07/21/2023
100132633	CF	El Dorado Hills	CA		11/03/2023	10.375	853,364		(51)				930,000	07/14/2023
100132634	CF	Lawtey	FL		11/03/2023	9.000	218,327		(4)				290,000	07/21/2023
100132635	CF	Austin	TX		11/03/2023	7.625	1,115,255		30				1,510,000	07/14/2023
100132636	CF	Palm Bay	FL		11/03/2023	9.875	220,962		17				263,000	08/03/2023
100132637		Ruskin	FL		11/03/2023	8.250	151,993		(9)				450,000	07/20/2023
100132638		Doral	FL		11/03/2023	8.625	1,116,447		73				1,575,000	08/01/2023
100132639	CF	Ossining	NY		11/03/2023	7.990	406,180		12				920,000	08/09/2023
100132640	CF	Pittsburg	CA		11/03/2023	7.750	689,983		120				845,000	07/21/2023
100132641		Lynnwood	WA		11/03/2023	8.500	277,236		(21)				545,000	07/24/2023
100132642	CF	Pendleton	KY		11/03/2023	8.875	351,796		19				397,000	07/26/2023
100132643		Portland	OR		11/03/2023	8.625	432,000		(5)				570,000	08/11/2023
100132645	CF	Kapolei	HI		11/03/2023	9.500	754,052		32				900,000	07/27/2023
100132646		Yakima	WA		11/03/2023	7.875	273,622		14				375,000	07/27/2023
100132647		Dawson	GA		11/03/2023	10.125	166,997		(5)				235,000	07/19/2023
100132648		Dawson	GA		11/03/2023	10.125	165,445		(5)				230,000	07/19/2023
100132649		Dawson	GA		11/03/2023	10.125	167,703		(5)				237,000	07/19/2023
100132650	CF	Salinas	CA		11/03/2023	8.000	533,979		38				680,000	07/18/2023
100132651		Dawson	GA		11/03/2023	10.125	166,144		(5)				230,000	07/19/2023
100132652	CF	Thermal	CA		11/03/2023	9.250	208,982		(34)				290,000	07/25/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132654		Dawson	GA		11/03/2023	10.125	161,363		(5)				230,000	07/19/2023
100132655		Dawson	GA		11/03/2023	10.125	166,434		(5)				230,000	07/19/2023
100132656	CF	Auburn	WA		11/03/2023	8.250	383,254		(21)				505,000	07/30/2023
100132657		Kaneohe	HI		11/03/2023	8.625	828,599		1,482				1,193,000	08/11/2023
100132658		Austin	TX		11/03/2023	7.875	843,805		31				1,245,000	07/21/2023
100132659		Dawson	GA		11/03/2023	10.125	165,916		(4)				230,000	07/19/2023
100132660		Dawson	GA		11/03/2023	10.125	166,316		(5)				230,000	07/19/2023
100132661	CF	Phoenix	AZ		11/03/2023	8.500	164,503		(7)				217,000	08/18/2023
100132662	CF	Cedar Park	TX		11/03/2023	8.125	506,563		(30)				750,000	08/11/2023
100132663	CF	Sacramento	CA		11/03/2023	10.125	854,759		(479)				1,030,000	07/20/2023
100132664	CF	Mission Viejo	CA		11/03/2023	7.875	1,096,836		1,731				1,800,000	07/22/2023
100132665		Walla Walla	WA		11/03/2023	9.990	264,450		(24)				343,000	07/22/2023
100132666	CF	Stockton	CA		11/03/2023	7.875	951,328		33				1,200,000	08/11/2023
100132667		Kaaawa	HI		11/03/2023	8.625	940,940		1,687				1,367,000	08/11/2023
100132669		Vero Beach	FL		11/03/2023	8.625	759,841		596				1,055,000	08/07/2023
100132670	CF	Gilroy	CA		11/03/2023	8.375	697,014		(27)				890,000	07/26/2023
100132671	CF	Wesley Chapel	FL		11/03/2023	9.875	254,128		7				290,000	08/14/2023
100132672		Moreno Valley	CA		11/03/2023	8.750	184,270		(33)				531,000	08/25/2023
100132673		Carrollton	TX		11/03/2023	8.125	311,334		(9)				387,000	07/31/2023
100132674		Avondale	AZ		11/03/2023	8.250	314,467		(28)				440,000	08/07/2023
100132675	CF	Westlake Village	CA		11/03/2023	7.875	1,515,327		2,407				2,200,000	07/25/2023
100132676	CF	Salt Lake City	UT		11/03/2023	7.750	779,818		29				1,050,000	08/02/2023
100132677		Doral	FL		11/03/2023	7.990	1,176,918		91				1,850,000	08/31/2023
100132678	CF	Snellville	GA		11/03/2023	8.000	639,610		(1)				947,000	08/11/2023
100132679	CF	Southwest Ranches	FL		11/03/2023	7.990	931,133		132				1,169,000	07/24/2023
100132680		Ewing	NJ		11/03/2023	8.125	235,137		(2)				315,000	07/21/2023
100132681	CF	Acworth	GA		11/03/2023	7.875	441,952		(1)				625,000	08/01/2023
100132682	CF	Mansfield	TX		11/03/2023	9.625	341,296		(29)				370,000	07/31/2023
100132683	CF	West Palm Beach	FL		11/03/2023	9.375	823,181		54				1,050,000	08/16/2023
100132685		Southgate	MI		11/03/2023	10.500	308,641		(26)				400,000	08/23/2023
100132686	CF	Inglewood	CA		11/03/2023	8.000	785,697		76				1,000,000	08/18/2023
100132687		Marysville	WA		11/03/2023	8.500	272,815		(25)				780,000	08/07/2023
100132688		Lynnwood	WA		11/03/2023	8.340	374,659		(6)				810,000	08/06/2023
100132689		Chatsworth	CA		11/03/2023	8.500	698,266		(50)				915,000	08/02/2023
100132690		North Myrtle Beach	SC		11/03/2023	8.125	2,580,201		173				3,505,000	08/03/2023
100132691		Bayonne	NJ		11/03/2023	9.250	476,197		(31)				585,000	08/01/2023
100132692		Lawrenceville	GA		11/03/2023	8.125	306,229		314				415,000	08/07/2023
100132693	CF	Northridge Area Los Angeles	CA		11/03/2023	8.000	413,020		596				600,000	08/04/2023
100132695	CF	Loveland	OH		11/03/2023	8.625	428,320		12				550,000	08/18/2023
100132696	CF	Desoto	TX		11/03/2023	9.750	577,799		106				685,000	08/10/2023
100132697	CF	Clearwater	FL		11/03/2023	7.875	152,666		3				223,000	08/18/2023
100132698	CF	Bradenton	FL		11/03/2023	8.750	418,087		20				540,000	07/24/2023
100132699		Columbus	OH		11/03/2023	8.125	265,635		(11)				405,000	08/29/2023
100132700	CF	Mechanicsville	VA		11/03/2023	9.250	473,830		(56)				655,000	08/04/2023
100132701		Las Vegas	NV		11/03/2023	8.000	293,092		417				434,000	08/04/2023
100132702		Los Angeles	CA		11/03/2023	7.750	234,616		13				565,000	08/01/2023
100132703		Ontario	CA		11/03/2023	8.500	624,032		(42)				885,000	08/08/2023
100132704	CF	Norfolk	VA		11/03/2023	9.125	355,659		16				400,000	08/28/2023
100132705	CF	Riverside	CA		11/03/2023	8.625	740,282		10				930,000	08/17/2023
100132706	CF	Magnolia	TX		11/03/2023	8.750	1,104,241		(97)				1,545,000	08/26/2023
100132707	CF	Queen Creek	AZ		11/03/2023	8.875	514,592		(39)				675,000	07/24/2023
100132708		Palm Coast	FL		11/03/2023	8.625	215,125		(18)				281,000	08/16/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132709		Whittier	CA		11/03/2023	9.500	602,122		(3)				710,000	07/27/2023
100132710	CF	Studio City	CA		11/03/2023	8.750	2,828,783		(172)				3,490,000	07/26/2023
100132711		Denver	CO		11/03/2023	7.750	294,796		20				510,000	07/28/2023
100132712		Orlando	FL		11/03/2023	8.125	172,177		(1)				246,000	07/28/2023
100132713	CF	Los Angeles	CA		11/03/2023	8.750	1,545,186		(22)				2,150,000	07/26/2023
100132714		Memphis	TN		11/03/2023	9.750	138,613		(40)				170,000	07/27/2023
100132715	CF	Honolulu	HI		11/03/2023	8.000	419,681		(3)				599,000	08/24/2023
100132716		Haworth	NJ		11/03/2023	8.250	201,790		(9)				1,000,000	08/24/2023
100132717	CF	Odenton	MD		11/03/2023	8.750	304,719		(19)				425,000	08/23/2023
100132718	CF	Snohomish	WA		11/03/2023	7.875	1,046,309		36				1,320,000	08/21/2023
100132719	CF	Salem	NJ		11/03/2023	10.375	149,266		(42)				180,000	08/17/2023
100132720	CF	Bend	OR		11/03/2023	8.875	406,885		3				570,000	08/12/2023
100132721		Miami	FL		11/03/2023	8.250	1,333,797		278				1,875,000	08/24/2023
100132722	CF	Reno	NV		11/03/2023	7.375	201,339		15				296,000	08/30/2023
100132724		Darby	PA		11/03/2023	10.000	147,352		(25)				200,000	07/19/2023
100132725	CF	Fullerton	CA		11/03/2023	8.000	819,135		56				979,000	08/16/2023
100132726	CF	Spokane Valley	WA		11/03/2023	8.000	303,351		1				380,000	08/22/2023
100132728		Watauga	TX		11/03/2023	8.375	195,235		718				259,000	07/31/2023
100132729		Nashville	TN		11/03/2023	8.500	547,046		(21)				775,000	07/27/2023
100132730		North Miami Beach	FL		11/03/2023	8.875	845,214		114				1,000,000	08/17/2023
100132731		Chesapeake Beach	MD		11/03/2023	9.625	666,350		(30)				877,000	08/02/2023
100132732		Austin	TX		11/03/2023	8.750	1,900,391		(196)				2,850,000	07/28/2023
100132733		Fredericksburg	VA		11/03/2023	8.875	275,582		(37)				380,000	08/02/2023
100132734		DeLand	FL		11/03/2023	7.875	148,446		6				225,000	07/27/2023
100132735		Eatonton	GA		11/03/2023	8.125	704,083		40				1,100,000	07/26/2023
100132736		Kingston	NY		11/03/2023	8.000	595,446		83				830,000	07/28/2023
100132737		Madison Heights	MI		11/03/2023	9.875	160,379		319				225,000	08/04/2023
100132738		Daytona Beach	FL		11/03/2023	8.750	104,659		(11)				170,000	07/25/2023
100132739		Rockford	IL		11/03/2023	8.625	170,904		(9)				225,000	07/28/2023
100132740		Vallejo	CA		11/03/2023	8.125	335,756		435				475,000	08/24/2023
100132741		Philadelphia	PA		11/03/2023	9.250	141,281		(3)				185,000	08/04/2023
100132742		Greer	SC		11/03/2023	8.990	161,507		(30)				205,000	08/03/2023
100132743		Mount Juliet	TN		11/03/2023	8.875	654,046		(34)				950,000	07/27/2023
100132744		Scottsdale	AZ		11/03/2023	9.000	1,157,279		7				1,375,000	08/18/2023
100132746		Chandler	AZ		11/03/2023	8.625	512,483		(31)				700,000	08/19/2023
100132747	CF	Tujunga	CA		11/03/2023	7.875	594,575		8				1,050,000	08/22/2023
100132749	CF	Guerneville	CA		11/03/2023	9.000	1,352,860		(88)				1,900,000	08/21/2023
100132750	CF	Miami	FL		11/03/2023	8.000	1,233,081		1,773				2,095,000	09/01/2023
100132751		Greenfield	WI		11/03/2023	8.500	223,134		675				320,000	07/17/2023
100132752		Palmdale	CA		11/03/2023	8.250	380,752		34				557,000	08/15/2023
100132753	CF	San Bernardino	CA		11/03/2023	8.500	407,502		(73)				520,000	08/25/2023
100132754	CF	Little Rock	AR		11/03/2023	8.375	171,817		(13)				226,000	09/06/2023
100132755		Los Angeles	CA		11/03/2023	8.250	310,866		(13)				1,250,000	08/29/2023
100132756		Coeur D Alene	ID		11/03/2023	9.625	990,010		(104)				1,200,000	08/25/2023
100132757	CF	Bell	CA		11/03/2023	9.500	606,046		(38)				850,000	09/07/2023
100132758	CF	Novato	CA		11/03/2023	8.375	1,343,141		1,412				2,250,000	08/11/2023
100132759		Las Vegas	NV		11/03/2023	8.250	255,677		(15)				360,000	09/08/2023
100132760	CF	Bryn Mawr	PA		11/03/2023	8.375	1,189,631						1,700,000	09/07/2023
100132761		Katy	TX		11/03/2023	8.250	187,705		(11)				290,000	09/13/2023
100132762		Nashville	TN		11/03/2023	8.000	1,170,146		19				1,810,000	09/12/2023
100132763		Freeport	NY		11/03/2023	7.875	641,231		89				944,000	09/05/2023
100132764		Spring Branch	TX		11/03/2023	7.625	492,971		30				900,000	09/08/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132768		ATLANTA	GA		11/03/2023	8.250	159,917		(3)				225,000	07/28/2023
100132769		ATLANTA	GA		11/03/2023	8.250	260,920		(2)				370,000	07/28/2023
100132770		ATLANTA	GA		11/03/2023	8.125	151,414		(2)				285,000	07/28/2023
100132771		Charlotte	NC		11/03/2023	9.250	797,463		9				1,033,000	09/19/2023
100132772		ATLANTA	GA		11/03/2023	8.125	160,294		(2)				265,000	07/28/2023
100132773	CF	Pittsburg	CA		11/03/2023	8.625	560,565		(28)				740,000	05/23/2023
100132774	CF	Pembroke Pines	FL		11/03/2023	8.250	419,676		46				540,000	06/29/2023
100132775	CF	Vista	CA		11/03/2023	7.750	496,222		13				750,000	05/30/2023
100132776	CF	Moreno Valley	CA		11/03/2023	8.750	344,964		30				550,000	06/13/2023
100132777	CF	Inglewood	CA		11/03/2023	7.990	568,438		32				770,000	06/10/2023
100132778	CF	Orlando	FL		11/03/2023	8.563	183,315		(15)				225,000	06/30/2023
100132779		FAYETTEVILLE	NC		11/03/2023	8.000	148,923		2				216,000	06/29/2023
100132781		Coral Springs	FL		11/03/2023	7.875	147,297		2				230,500	07/06/2023
100132782		Miami	FL		11/03/2023	9.000	257,694		(12)				390,000	06/22/2023
100132783		Bakersfield	CA		11/03/2023	7.844	166,502		2				380,000	06/27/2023
100132784		Dallas	TX		11/03/2023	7.625	434,532		56				641,000	08/24/2023
100132785		Plantation	FL		11/03/2023	8.375	292,362		8				398,000	07/21/2023
100132786	CF	Modesto	CA		11/03/2023	8.000	145,891						195,000	07/24/2023
100132789	CF	Los Angeles	CA		11/03/2023	7.875	124,977						1,100,000	08/04/2023
100132790	CF	Yucca Valley	CA		11/03/2023	7.969	305,994		(10)				400,000	08/09/2023
100132791	CF	Irvine	CA		11/03/2023	7.750	1,070,765		48				1,445,000	07/08/2023
100132792		San Diego	CA		11/03/2023	7.875	583,760		43				860,000	07/21/2023
100132794		Phoenix	AZ		11/03/2023	7.625	288,552		18				457,000	08/10/2023
100132795		CHELTENHAM	PA		11/03/2023	8.500	241,203		(5)				305,000	08/07/2023
100132796	CF	Mentone	CA		11/03/2023	7.625	418,155		22				565,000	08/10/2023
100132797		Port St. Lucie	FL		11/03/2023	7.875	272,372		35				385,000	07/31/2023
100132798	CF	Daly City	CA		11/03/2023	7.750	296,856		12				690,000	08/01/2023
100132799		Moneta	VA		11/03/2023	8.250	488,818		(3)				650,000	08/10/2023
100132800		Cayce	SC		11/03/2023	8.625	127,280		(36)				165,000	08/23/2023
100132802		Columbia	SC		11/03/2023	7.875	122,517		11				195,000	08/23/2023
100132803	CF	Palm Springs	CA		11/03/2023	7.375	200,855		18				434,000	08/03/2023
100132804	CF	SPRING VALLEY	CA		11/03/2023	7.500	665,845		59				850,000	08/14/2023
100132805	CF	ROYSE CITY	TX		11/03/2023	9.750	577,470		(13)				675,000	08/10/2023
100132806		Raleigh	NC		11/03/2023	7.625	523,361		48				714,000	08/24/2023
100132807	CF	Atlanta	GA		11/03/2023	9.000	1,402,734		144				1,705,000	08/28/2023
100132808		SAN DIEGO	CA		11/03/2023	7.990	1,131,518		(33)				1,500,000	08/18/2023
100132809		Bradenton	FL		11/03/2023	7.906	291,929		51				449,000	08/23/2023
100132810		Miami	FL		11/03/2023	7.500	323,267		29				630,000	09/15/2023
100132811		Lewisville	TX		11/03/2023	7.500	354,309		31				454,000	08/28/2023
100132812	CF	Davenport	FL		11/03/2023	8.500	600,409		43				766,000	08/24/2023
100132813		Orange	CA		11/03/2023	8.125	656,365		(45)				1,175,000	08/22/2023
100132814	CF	Reunion	FL		11/03/2023	8.500	581,598		54				745,000	08/31/2023
100132815	CF	SYLMAR AREA LOS ANGELES	CA		11/03/2023	7.990	361,576		(8)				516,000	08/29/2023
100132816		Lake Isabella	CA		11/03/2023	8.500	99,241		9				145,000	09/06/2023
100132818	CF	Phoenix	AZ		11/03/2023	7.625	802,994		40				1,250,000	09/05/2023
100132819		GATLINBURG	TN		11/03/2023	8.250	323,461		(24)				462,000	08/31/2023
100132820	CF	Sandy Springs	GA		11/03/2023	7.875	2,323,519		160				3,150,000	09/07/2023
100132821	CF	Reseda	CA		11/03/2023	8.750	658,053		(39)				810,000	09/05/2023
100132822	CF	West Palm Beach	FL		11/03/2023	7.875	2,966,534		128				4,350,000	08/07/2023
100132824	CF	Redondo Beach	CA		11/03/2023	8.375	874,436		34				1,365,000	08/01/2023
100132825	CF	Bloomington	MN		11/03/2023	8.000	182,516						239,000	08/28/2023
100132826		Irvine	CA		11/03/2023	7.875	579,493		(63)				1,415,000	08/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132827	CF	Maryville	TN		11/03/2023	9.625	530,596		(134)				677,000	08/03/2023
100132828	CF	Lancaster	CA		11/03/2023	8.375	519,126		(3)				649,000	07/17/2023
100132829	CF	Northridge	CA		11/03/2023	8.875	2,727,823		(29)				3,400,000	07/10/2023
100132830		Cathedral City	CA		11/03/2023	8.375	344,216		(11)				470,000	07/12/2023
100132831		Kissimmee	FL		11/03/2023	9.000	378,629		2				660,000	06/16/2023
100133050		Doral	FL		11/29/2023	8.125	229,652		(6)				452,000	10/13/2023
100133052		Loganville	GA		11/29/2023	8.250	403,582		15				520,600	10/23/2023
100133053		Davenport	FL		11/29/2023	7.625	228,104		183				387,000	10/13/2023
100133056		Honolulu	HI		11/29/2023	8.125	694,886		9				1,150,000	10/11/2023
100133058		Houston	TX		11/29/2023	7.875	212,160		140				304,000	10/24/2023
100133059		Amherst	NY		11/29/2023	8.125	266,895		1				385,000	10/12/2023
100133061		Carmel	ME		11/29/2023	7.750	237,939		277				413,000	10/13/2023
100133065		ATHENS	GA		11/29/2023	8.375	182,477		28				264,000	10/11/2023
100133068		Houston	TX		11/29/2023	7.875	134,572		(2)				205,000	10/16/2023
100133069		Coto de Caza	CA		11/29/2023	7.875	1,483,108		13				2,195,000	10/11/2023
100133071		Garfield	NJ		11/29/2023	8.125	500,310		270				629,000	10/13/2023
100133072		La Grange	KY		11/29/2023	8.125	247,817		246				360,000	10/12/2023
100133073		Newark	DE		11/29/2023	8.625	231,144		11				335,000	10/12/2023
100133074		Stone Mountain	GA		11/29/2023	8.500	173,649		16				230,000	10/11/2023
100133075		Saratoga	CA		11/29/2023	7.875	3,230,890		1,250				5,000,000	10/12/2023
100133079		Washington	CT		11/29/2023	8.500	430,366		(5)				580,000	10/13/2023
100133080		Portola	CA		11/29/2023	8.250	226,467		(9)				353,000	10/12/2023
100133082		Houston	TX		11/29/2023	8.000	168,632		101				242,000	10/13/2023
100133083		Royal Palm Beach	FL		11/29/2023	8.625	354,859		(10)				475,000	10/12/2023
100133085		Glendale	CA		11/29/2023	7.750	2,826,357		28				4,059,000	10/11/2023
100133086		Moreno Valley	CA		11/29/2023	7.875	343,207		(1)				685,000	10/12/2023
100133090		Dora	AL		11/29/2023	8.000	108,430		2				147,000	10/10/2023
100133091		Honolulu	HI		11/29/2023	8.125	358,609		189				1,249,000	10/13/2023
100133095		Pembroke Pines	FL		11/29/2023	8.750	321,499		4				590,000	10/23/2023
100133096		Cartersville	GA		11/29/2023	8.750	218,432		(8)				285,000	10/16/2023
100133097		Spring Valley	NY		11/29/2023	7.875	200,872		(1)				650,000	10/12/2023
100133100		Cartersville	GA		11/29/2023	8.250	190,260		37				278,000	10/11/2023
100133101		Longview	TX		11/29/2023	7.875	150,657		(1)				280,000	10/11/2023
100133103		Mansfield	TX		11/29/2023	8.375	203,673		2				315,000	10/13/2023
100133104		Irvine	CA		11/29/2023	7.750	650,990		(1)				1,823,000	10/13/2023
100133106		Springfield	VA		11/29/2023	7.875	302,628		(4)				515,000	10/16/2023
100133108		Orlando	FL		11/29/2023	7.875	180,245		68				590,000	10/24/2023
100133109		Bakersfield	CA		11/29/2023	8.250	219,327		(5)				280,000	10/11/2023
100133110		Davenport	FL		11/29/2023	7.625	366,890		21				550,000	10/11/2023
100133111		Houston	TX		11/29/2023	7.875	210,972		148				285,000	10/13/2023
100133112		SAN JOSE	CA		11/29/2023	8.375	1,275,112		206				1,640,000	10/11/2023
100133113		CAIRO	NY		11/29/2023	7.875	304,089		13				500,000	10/13/2023
100133114		Houston	TX		11/29/2023	7.625	242,921		124				350,000	10/10/2023
100133116		HAWTHORNE	CA		11/29/2023	7.750	348,375		155				1,150,000	10/16/2023
100133117		Cartersville	GA		11/29/2023	8.375	191,829		33				278,000	10/16/2023
100133118		Virginia Beach	VA		11/29/2023	7.625	280,951		5				356,000	10/20/2023
100133119		Holbrook	MA		11/29/2023	8.250	320,446		(3)				490,000	10/20/2023
100133120		Cartersville	GA		11/29/2023	8.375	199,605		30				286,000	10/16/2023
100133121		Annandale	VA		11/29/2023	8.375	450,474		211				715,000	10/11/2023
100133122		Clackamas	OR		11/29/2023	8.000	180,599		58				411,500	10/16/2023
100133123		Las Vegas	NV		11/29/2023	8.375	365,976		56				463,000	10/20/2023
100133124		Westlake Village	CA		11/29/2023	8.000	955,748		313				1,280,000	10/11/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133125		Chicago	IL		11/29/2023	7.625	148,411		3				225,000	10/24/2023
100133126		HOUSTON	TX		11/29/2023	9.125	221,775		(78)				278,000	10/16/2023
100133127		San Bruno	CA		11/29/2023	7.625	621,696		319				917,000	10/11/2023
100133128		ELKINS PARK	PA		11/29/2023	8.375	357,126		(8)				440,000	10/18/2023
100133129		Lawrenceville	GA		11/29/2023	8.875	181,946		(10)				365,000	10/24/2023
100133132		Chantilly	VA		11/29/2023	8.250	256,083		97				625,000	10/13/2023
100133133		ORLANDO	FL		11/29/2023	8.250	227,767		(4)				325,000	10/12/2023
100133134		Fort Myers	FL		11/29/2023	7.375	285,528		181				515,000	10/17/2023
100133135		Woodland	CA		11/29/2023	8.750	132,081		42				475,000	10/23/2023
100133136		(Sylmar Area) Los Angeles	CA		11/29/2023	8.375	575,158		232				707,000	10/16/2023
100133137		Costa Mesa	CA		11/29/2023	7.500	560,579		17				850,000	10/17/2023
100133140		Grayson	GA		11/29/2023	7.750	230,675		7				341,000	10/13/2023
100133141		Sapulpa	OK		11/29/2023	8.500	110,333		(4)				154,000	10/16/2023
100133142		Davenport	FL		11/29/2023	8.125	251,226		65				555,000	10/17/2023
100133145		San Clemente	CA		11/29/2023	8.500	835,811		(37)				1,775,000	10/24/2023
100133148		Lawrenceville	GA		11/29/2023	7.500	273,559		7				478,500	10/23/2023
100133149		HOUSTON	TX		11/29/2023	9.125	352,567		(18)				430,500	10/11/2023
100133151		Granada Hills	CA		11/29/2023	7.875	651,928		(2)				950,000	10/12/2023
100133152		Aston	PA		11/29/2023	8.250	229,470		46				380,000	10/11/2023
100133153		Fountain Valley	CA		11/29/2023	8.375	722,956		(20)				1,310,000	10/11/2023
100133154		Aurora	IL		11/29/2023	9.375	181,339		(9)				269,000	10/13/2023
100133155		Lake Alfred	FL		11/29/2023	8.000	287,339		8				365,000	10/16/2023
100133156		Virginia Beach	VA		11/29/2023	8.375	255,043		(7)				324,000	10/24/2023
100133157		Brentwood	CA		11/29/2023	7.875	360,862		147				800,000	10/19/2023
100133160		Las Vegas	NV		11/29/2023	7.875	179,840		118				362,000	10/20/2023
100133162		Arlington	TX		11/29/2023	8.000	141,647		(7)				370,000	10/12/2023
100133165		(West Hills Area) Los Angeles	CA		11/29/2023	8.375	931,966		(23)				1,310,000	10/18/2023
100133166		GARDEN GROVE	CA		11/29/2023	7.500	1,099,229		41				1,604,000	10/18/2023
100133168		Orlando	FL		11/29/2023	7.875	204,049		8				298,000	10/18/2023
100133172		Los Angeles area of Van Nuys	CA		11/29/2023	7.750	330,837		(2)				900,000	10/25/2023
100133173		Westminster	CA		11/29/2023	7.750	600,415		(1)				1,260,000	10/11/2023
100133174		San Rafael	CA		11/29/2023	8.375	1,046,083		169				1,450,000	10/16/2023
100133176		(Woodland Hills Area) Los Ange	CA		11/29/2023	7.750	745,533		13				1,075,000	10/20/2023
100133178		PASADENA	CA		11/29/2023	9.250	841,776		(18)				1,035,000	10/23/2023
100133182		Winston Salem	NC		11/29/2023	7.750	136,697		9				195,000	10/17/2023
100133190		Braselton	GA		11/29/2023	7.500	239,721		137				487,000	10/17/2023
100133192		Sugar Hill	GA		11/29/2023	7.625	198,178		3				375,000	10/16/2023
100133193		Los Angeles	CA		11/29/2023	8.625	426,843		(10)				525,000	10/20/2023
100133196		Kissimmee	FL		11/29/2023	8.500	276,505		118				370,000	10/18/2023
100133199		Los Angeles (Whittier area)	CA		11/29/2023	8.250	254,111		(6)				812,000	10/23/2023
100133201		Houston	TX		11/29/2023	8.000	230,369		(4)				385,000	10/13/2023
100133203		Daly City	CA		11/29/2023	7.750	733,682		2				1,130,000	10/19/2023
100133206		Rockville	MD		11/29/2023	8.250	266,164		(10)				530,000	10/16/2023
100133207		Arlington	TX		11/29/2023	8.500	270,435		(10)				419,500	10/13/2023
100133209		Katy	TX		11/29/2023	8.250	166,129		39				275,000	10/19/2023
100133210		Parrish	FL		11/29/2023	8.625	358,475		(15)				476,000	10/24/2023
100133213		Indio	CA		11/29/2023	8.250	501,130		(14)				660,000	10/23/2023
100133214		Abington	MA		11/29/2023	8.750	702,574		(9)				870,000	10/11/2023
100133221		Lakeland	TN		11/29/2023	8.500	504,484		51				635,000	10/13/2023
100133224		Moore	OK		11/29/2023	7.375	240,293		17				348,000	10/18/2023
100133226		(Van Nuys Area) Los Angeles	CA		11/29/2023	8.375	2,213,808		(108)				3,300,000	10/19/2023
100133229		Garland	TX		11/29/2023	8.000	240,390		141				320,000	10/17/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133231		KNOXVILLE	TN		11/29/2023	8.875	179,997		(4)				236,000	10/18/2023
100133232		Las Vegas	NV		11/29/2023	8.250	135,772		67				275,000	10/18/2023
100133234		Fulshear	TX		11/29/2023	8.625	312,884		2				508,000	10/20/2023
100133236		Aurora	IL		11/29/2023	8.625	156,091		(9)				272,000	10/19/2023
100133240		Waggaman	LA		11/29/2023	7.875	246,887		2				310,000	10/19/2023
100133246		Henderson	NV		11/29/2023	7.625	317,970		4				524,000	10/18/2023
100133266		Katy	TX		11/29/2023	8.250	323,172		(5)				502,000	10/17/2023
100133267		Anaheim	CA		11/29/2023	8.000	478,942		(6)				930,000	10/18/2023
100133271		Scottsdale	AZ		11/29/2023	8.375	462,569		(20)				1,500,000	10/20/2023
100133281		Los Angeles	CA		11/29/2023	8.375	409,041		(20)				1,100,000	10/23/2023
100133301		Sugar Land	TX		11/29/2023	8.875	195,812		(14)				300,000	10/20/2023
100133304		Oldsmar	FL		11/29/2023	8.750	868,261		26				1,250,000	10/23/2023
100133306		Kissimmee	FL		11/29/2023	8.875	179,277		(11)				250,000	10/24/2023
100133317		Seattle	WA		11/29/2023	8.375	466,656		198				725,000	10/11/2023
100133321		Katy	TX		11/29/2023	7.875	258,993		99				371,000	10/17/2023
100133322		Moreno Valley	CA		11/29/2023	8.750	382,104		(15)				496,000	10/17/2023
100133332		Las Vegas	NV		11/29/2023	7.875	253,355		95				420,000	10/11/2023
100133336		Kissimmee	FL		11/29/2023	7.750	249,550		9				375,000	10/19/2023
100133338		Aurora	IL		11/29/2023	9.500	166,760		(7)				215,000	10/16/2023
100133339		Joliet	IL		11/29/2023	9.500	155,958		1				209,000	10/16/2023
100133342		Live Oak	TX		11/29/2023	8.000	222,898		(2)				300,000	10/12/2023
100133344		Sherman Oaks	CA		11/21/2023	8.750	2,650,935		979				3,525,000	09/18/2023
100133345		Parkville	MD		11/21/2023	9.875	168,609		388				215,900	01/20/2023
100133346		Fairfield	CA		11/21/2023	8.375	460,595		(9)				570,000	08/03/2023
100133347		Weston	FL		11/21/2023	7.375	266,722		8				680,000	08/21/2023
100133348		Farmingville	NY		11/21/2023	7.625	431,971		23				550,000	08/22/2023
100133349		Milford	NJ		11/21/2023	7.990	499,705		16				680,000	09/13/2023
100133350		Coral Springs	FL		11/21/2023	9.750	524,132		30				640,000	08/10/2023
100133351		San Antonio	TX		11/21/2023	10.000	400,459		(29)				728,000	09/28/2023
100133352		West New York	NJ		11/21/2023	8.625	615,170		(22)				805,000	08/25/2023
100133353		Owings Mills	MD		11/21/2023	8.000	879,132		5				1,125,000	09/07/2023
100133354		Kissimmee	FL		11/21/2023	7.875	136,485		(3)				432,000	08/31/2023
100133355		Vashon	WA		11/21/2023	7.990	1,393,570		19				2,000,000	09/14/2023
100133356		Saint Johns	FL		11/21/2023	7.375	313,887		8				730,000	09/22/2023
100133357		Louisville	KY		11/21/2023	9.625	200,796		(26)				267,000	08/24/2023
100133358		Bridgeport	CT		11/21/2023	7.875	209,558		(3)				377,000	08/28/2023
100133359		Celina	TX		11/21/2023	9.625	265,280		611				360,000	09/15/2023
100133360		Green Cove Springs	FL		11/21/2023	8.500	509,222		13				735,000	09/07/2023
100133361		Royal Palm Beach	FL		11/21/2023	8.125	320,365		(30)				682,000	09/19/2023
100133362		Timonium	MD		11/21/2023	7.750	255,780						698,000	09/18/2023
100133363		Gatlinburg	TN		11/21/2023	9.250	835,104		(17)				1,050,000	09/22/2023
100133364		West Chester	PA		11/21/2023	9.500	930,875		(13)				1,315,000	09/18/2023
100133365		West Hills	CA		11/21/2023	9.750	875,098		20				980,000	09/01/2023
100133366		Saratoga	CA		11/21/2023	8.625	517,644		(42)				710,000	09/15/2023
100133368		Colorado Springs	CO		11/21/2023	8.375	178,003		119				250,000	09/19/2023
100133369		Temecula	CA		11/21/2023	8.000	818,497		(4)				1,720,000	09/18/2023
100133370		Phoenix	AZ		11/21/2023	8.000	387,029		(2)				514,000	09/06/2023
100133371		Palos Verdes Peninsula	CA		11/21/2023	7.875	844,885		(29)				1,800,000	09/11/2023
100133372		Hampton Bays	NY		11/21/2023	8.500	1,127,629		59				1,650,000	08/31/2023
100133373		Flanders	NY		11/21/2023	8.500	414,658		13				600,000	09/15/2023
100133374		Howard	OH		11/21/2023	8.250	233,915		1				312,000	08/15/2023
100133375		North Las Vegas	NV		11/21/2023	9.990	228,107		(11)				265,000	09/08/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133376		Bowie	MD		11/21/2023	8.375	720,128		13				927,000	09/14/2023
100133377		Honolulu	HI		11/21/2023	8.375	446,917		(25)				550,000	09/19/2023
100133378		Arroyo Grande	CA		11/21/2023	8.250	128,009		(6)				725,000	09/15/2023
100133379		Spring City	PA		11/21/2023	8.375	381,705		(8)				503,000	09/18/2023
100133380		Woodstock	GA		11/21/2023	8.000	340,640		(11)				425,000	09/18/2023
100133381		Danville	CA		11/21/2023	7.875	1,078,798		3				1,937,000	09/14/2023
100133383		Greensboro	NC		11/21/2023	7.500	215,021		17				335,000	09/14/2023
100133384		Warner Robins	GA		11/21/2023	9.375	278,304		2				337,000	09/22/2023
100133385		Apple Valley	CA		11/21/2023	8.000	488,017						650,000	09/20/2023
100133386		Moseley	VA		11/21/2023	8.000	548,319		(9)				725,000	09/20/2023
100133387		Nashville	TN		11/21/2023	8.875	806,930		(37)				1,050,000	08/15/2023
100133388		Los Angeles	CA		11/21/2023	8.000	422,268		(12)				595,000	09/18/2023
100133389		Jupiter	FL		11/21/2023	8.000	409,579		(21)				1,342,000	09/18/2023
100133390		Phoenix	MD		11/21/2023	8.500	681,052		2				905,000	08/24/2023
100133391		Columbus	OH		11/21/2023	9.250	714,103		1,306				950,000	09/11/2023
100133392		Rock Hall	MD		11/21/2023	9.875	304,282		5				475,000	08/24/2023
100133393		Columbus	OH		11/21/2023	9.250	714,255		1,307				950,000	09/11/2023
100133394		Pemberton	NJ		11/21/2023	8.500	103,661		(2)				135,000	08/15/2023
100133395		Columbus	OH		11/21/2023	9.250	713,804		1,306				950,000	09/11/2023
100133396		Mooresville	NC		11/21/2023	8.500	217,826		(3)				305,000	08/08/2023
100133397		Waterloo	SC		11/21/2023	7.500	386,628		33				625,000	09/07/2023
100133398		Loomis	CA		11/21/2023	8.125	1,289,360		(25)				1,595,000	09/18/2023
100133399		Yucaipa	CA		11/21/2023	8.500	668,449		(30)				938,000	09/05/2023
100133400		Baltimore	MD		11/21/2023	9.375	106,240		(9)				145,000	09/01/2023
100133401		Gastonia	NC		11/21/2023	9.625	339,938		535				453,000	09/07/2023
100133402		Concord	NC		11/21/2023	8.875	334,507		(17)				450,000	08/24/2023
100133403		Oceanside	CA		11/21/2023	7.750	909,790		22				1,150,000	08/25/2023
100133404		Anderson	IN		11/21/2023	8.375	106,657		(3)				148,000	09/08/2023
100133405		Sacramento	CA		11/21/2023	7.875	255,549		(9)				602,000	09/18/2023
100133406		Pearland	TX		11/21/2023	7.875	450,815		4				565,000	09/29/2023
100133407		Dearborn Heights	MI		11/21/2023	8.500	139,651		(7)				190,000	09/21/2023
100133408		Ontario	CA		11/21/2023	7.990	361,248		2				455,000	09/28/2023
100133409		Perris	CA		11/21/2023	7.906	126,783						450,000	09/22/2023
100133410		Imperial Beach	CA		11/21/2023	7.750	1,211,155		64				1,925,000	10/02/2023
100133411		San Diego	CA		11/21/2023	7.500	711,917		21				960,000	09/26/2023
100133412		Pinon Hills Area	CA		11/21/2023	8.000	406,381		694				710,000	10/02/2023
100133413		Houston	TX		11/21/2023	7.906	584,354		(1)				833,000	09/27/2023
100133414		(Canoga Park Area) Los Angeles	CA		11/21/2023	8.375	1,070,409		2,300				1,445,000	10/01/2023
100133415		Chula Vista Area of Bonita	CA		11/21/2023	7.750	667,644		10				922,000	10/02/2023
100133416	CF	Nashville	TN		10/19/2023	8.990	940,258						1,175,000	08/11/2023
100133417		Nashville	TN		10/19/2023	8.875	564,892		(7)				750,000	08/30/2023
100133418	CF	Draper	UT		10/19/2023	8.875	1,072,857		(66)				1,330,000	08/28/2023
100133419	CF	YPSILANTI	MI		10/19/2023	8.250	143,277		(14)				265,000	09/11/2023
100133420	CF	San Pedro	CA		10/19/2023	9.375	355,635		(27)				450,000	09/11/2023
100133421	CF	Miami Beach	FL		10/19/2023	8.750	327,151		(39)				425,000	08/25/2023
100133422	CF	Monroe	NC		10/19/2023	7.125	304,086		(2)				380,000	09/06/2023
100133423		Midland	TX		10/19/2023	8.375	312,132		(82)				370,000	08/18/2023
100133424		MC KEES ROCKS	PA		10/19/2023	8.625	231,894		(33)				300,000	08/18/2023
100133425	CF	Lancaster	CA		10/19/2023	7.875	351,737		(35)				445,000	08/24/2023
100133426		Newark	DE		10/19/2023	8.375	219,847		(36)				305,000	03/02/2023
100133427	CF	Lehigh Acres	FL		10/19/2023	10.375	410,183		359				520,000	08/21/2023
100133428		SNEADS FERRY	NC		10/19/2023	8.250	208,430		(23)				280,000	08/25/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133429		VIAN	OK		10/19/2023	8.990	154,914		(35)				195,000	09/12/2023
100133430		Williamstown	KY		10/19/2023	8.990	465,034		(45)				650,000	08/28/2023
100133431	CF	Baltimore	MD		10/19/2023	9.750	135,555		(31)				200,000	08/25/2023
100133432		COLUMBUS	OH		10/19/2023	8.625	156,963		(36)				198,000	09/11/2023
100133433		Riverside	CA		10/19/2023	7.750	234,337		3				561,000	09/05/2023
100133434	CF	Stuart	FL		10/19/2023	9.625	334,999		(45)				405,000	09/06/2023
100133435		PORT ARANSAS	TX		10/19/2023	8.500	380,860		(53)				491,000	09/05/2023
100133436		La Marque	TX		10/19/2023	8.625	162,917		(35)				219,000	09/07/2023
100133437		La Marque	TX		10/19/2023	8.750	156,122		(33)				210,000	09/07/2023
100133438	CF	Orlando	FL		10/19/2023	9.375	806,553		(65)				1,005,000	07/31/2023
100133439	CF	Pompano Beach	FL		10/19/2023	8.625	540,130		(35)				675,000	09/18/2023
100133440	CF	SUNNYVALE	TX		10/19/2023	8.500	584,187		(60)				726,000	09/15/2023
100133441	CF	Lutz	FL		10/19/2023	9.990	746,471		(106)				990,000	07/25/2023
100133442		Bakersfield	CA		10/19/2023	8.750	196,452		(30)				255,000	09/02/2023
100133443		CINCINNATI	OH		10/19/2023	9.375	256,096		(53)				340,000	09/14/2023
100133444	CF	FORT WORTH	TX		10/19/2023	7.625	361,854		(37)				445,000	06/30/2023
100133445	CF	Hauula	HI		10/19/2023	7.625	1,104,553		99				1,500,000	06/21/2023
100133446	CF	Fleming Island	FL		10/19/2023	8.875	629,215		(32)				785,000	07/28/2023
100133447		Ontario	CA		10/19/2023	7.375	601,651		(12)				805,000	07/19/2023
100133448		Richmond	VA		10/19/2023	8.750	208,755		(60)				262,000	08/07/2023
100133449	CF	Eads	TN		10/19/2023	10.250	944,666		3				1,090,000	07/31/2023
100133450		Irvine	CA		10/19/2023	7.500	2,004,002		(1)				3,065,000	07/19/2023
100133451		JORDAN	MN		10/19/2023	7.750	364,987		(32)				480,000	08/14/2023
100133452		LOS ANGELES	CA		10/19/2023	7.375	1,338,772		100				1,900,000	07/20/2023
100133453		Ocala	FL		10/19/2023	7.990	225,450		(20)				306,500	08/21/2023
100133454		WADDELL	AZ		10/19/2023	7.500	799,124		(6)				1,000,000	07/26/2023
100133455		Chicago	IL		10/19/2023	8.625	643,725		(36)				795,000	08/10/2023
100133456		Leander	TX		10/19/2023	9.875	319,576		(37)				410,000	08/28/2023
100133457	CF	Culpeper	VA		10/19/2023	7.875	496,580		(31)				940,000	08/21/2023
100133458		ENCINITAS	CA		10/19/2023	7.500	2,354,126		(41)				4,350,000	07/29/2023
100133459		Indianapolis	IN		10/19/2023	8.875	135,614		(27)				172,000	08/16/2023
100133460	CF	Houston	TX		10/19/2023	8.750	232,707		(63)				370,000	08/21/2023
100133461	CF	Homestead	FL		10/19/2023	9.375	613,703		28				775,000	08/14/2023
100133462		Clovis	CA		10/19/2023	8.500	351,243		(51)				620,000	08/18/2023
100133463	CF	Decatur	GA		10/19/2023	8.125	295,204		(39)				381,000	08/30/2023
100133464	CF	Lake Worth	FL		10/19/2023	9.375	259,345		(12)				331,000	06/20/2023
100133465	CF	CERES	CA		10/19/2023	7.875	460,736		(4)				585,000	08/18/2023
100133466		Omaha	NE		10/19/2023	7.875	287,699		(53)				395,000	08/29/2023
100133468	CF	Kyle	TX		10/19/2023	9.125	338,119		(38)				450,000	08/15/2023
100133469		Oak Park	MI		10/19/2023	9.250	117,509		(21)				162,000	08/31/2023
100133470	CF	San Diego	CA		10/19/2023	8.500	369,089		(41)				450,000	06/22/2023
100133471	CF	Pearland	TX		10/19/2023	7.500	356,933		(32)				445,000	06/29/2023
100133472		Mission Viejo	CA		10/19/2023	7.875	501,629		(35)				1,195,000	06/30/2023
100133473		Schaumburg	IL		10/19/2023	7.990	231,170		(15)				285,000	08/16/2023
100133474	CF	LOS ANGELES	CA		10/19/2023	7.500	1,510,746		(13)				2,250,000	08/21/2023
100133475	CF	Jersey City	NJ		10/19/2023	9.875	355,562		(47)				430,000	08/17/2023
100133476		Hackensack	NJ		10/19/2023	8.750	354,093		(170)				430,000	08/03/2023
100133477	CF	Lakewood	WA		10/19/2023	8.875	785,751		(51)				966,000	08/01/2023
100133478		Chicago	IL		10/19/2023	9.375	255,744		(20)				315,500	08/18/2023
100133479	CF	Friendswood	TX		10/19/2023	9.250	226,555		2				292,000	08/15/2023
100133480	CF	KIRBYVILLE	TX		10/19/2023	7.875	255,484		(51)				382,000	08/07/2023
100133481		Bridgeport	CT		10/19/2023	7.990	327,352		(22)				440,000	08/14/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133482	CF	Katy	TX		10/19/2023	10.125	504,145		(53)				610,000	08/17/2023
100133483		NORTH PORT	FL		10/19/2023	8.375	338,495		(27)				443,000	08/03/2023
100133484	CF	Antioch	TN		10/19/2023	10.250	271,623		(38)				325,000	08/09/2023
100133485	CF	BLAIRSVILLE	GA		10/19/2023	8.125	443,462		(42)				579,000	08/19/2023
100133486	CF	Chicago	IL		10/19/2023	8.375	253,086		(20)				355,000	08/14/2023
100133487	CF	Jacksonville	FL		10/19/2023	9.500	262,482		(52)				325,000	08/21/2023
100133488	CF	Tracy	CA		10/19/2023	7.375	635,611		(5)				850,000	08/04/2023
100133489	CF	OXFORD	NC		10/19/2023	8.875	677,014		(19)				865,000	08/22/2023
100133491		Levittown	PA		10/19/2023	9.250	249,546		(27)				309,000	08/18/2023
100133493	CF	Frankfort	IL		10/19/2023	7.750	970,066		44				1,300,000	08/28/2023
100133494		Mableton	GA		10/19/2023	8.500	158,821		(39)				235,000	08/18/2023
100133496		Miami	FL		10/19/2023	7.749	125,967		(4)				565,000	09/11/2023
100133497		West Deptford	NJ		10/19/2023	11.499	136,847		(18)				235,000	09/15/2023
100133498		Hollywood	FL		10/19/2023	8.499	511,659		(48)				645,000	09/15/2023
100133499		Jersey City	NJ		10/19/2023	9.749	838,702		(91)				1,200,000	09/15/2023
100133500		Richmond	VA		10/19/2023	9.374	153,801		(14)				223,000	09/15/2023
100133502		Newark	NJ		10/19/2023	9.874	415,701		44				535,000	09/19/2023
100133503		Palm Springs	FL		10/19/2023	7.999	233,328		(26)				290,000	09/22/2023
100133504		Harvey Cedars	NJ		10/19/2023	7.874	934,816		(16)				1,330,000	09/14/2023
100133505		Sarasota	FL		10/19/2023	7.999	3,495,201		(474)				5,650,000	09/18/2023
100133506		Gainesville	GA		10/19/2023	7.249	251,643		15				350,000	08/18/2023
100133507		San Antonio	TX		10/19/2023	8.874	265,726		(24)				415,000	09/26/2023
100133508		Pond Eddy	NY		10/19/2023	8.499	210,511		(45)				600,000	09/26/2023
100133509		Miami Gardens	FL		10/19/2023	7.499	174,522		2				480,000	09/21/2023
100133510		SOUTHPORT	NC		10/19/2023	7.749	314,571		16				374,000	09/14/2023
100133511		Poughkeepsie	NY		10/19/2023	8.249	305,227		(6)				405,000	09/22/2023
100133512		Puyallup	WA		10/19/2023	9.249	311,976		(14)				403,000	09/20/2023
100133513		Denver	CO		10/19/2023	7.874	1,707,013		(41)				2,500,000	09/14/2023
100133514		Port Charlotte	FL		10/19/2023	8.250	603,905		(63)				740,000	09/08/2023
100133515		Bronx	NY		10/19/2023	7.999	414,018		(33)				675,000	09/20/2023
100133516		Elk Grove	CA		10/19/2023	7.999	633,300		(15)				740,982	09/15/2023
100133517		Phoenix	AZ		10/19/2023	9.249	392,482		(37)				450,000	09/21/2023
100133518		Milford	MA		10/19/2023	9.124	412,095		(16)				585,000	09/22/2023
100133519		Newcastle	OK		10/19/2023	7.499	889,190		52				1,200,000	09/19/2023
100133521		Greenville	SC		10/19/2023	9.874	243,356		(25)				275,000	09/18/2023
100133522		Piscataway	NJ		10/19/2023	9.374	510,588		(19)				650,000	09/25/2023
100133523		Havana	FL		10/19/2023	7.999	257,548		(29)				316,000	09/20/2023
100133524		Los Angeles	CA		10/19/2023	8.999	530,488		(77)				700,000	09/21/2023
100133525		Houston	TX		10/19/2023	7.624	191,286		6				375,000	09/15/2023
100133527		Plainfield City	NJ		10/19/2023	9.874	324,792		(19)				425,000	09/18/2023
100133528		Camarillo	CA		10/19/2023	7.374	929,520		3				1,550,000	09/19/2023
100133529		Monroe	NY		10/19/2023	7.874	1,417,706		103				1,800,000	09/22/2023
100133530		Drexel Hill	PA		10/19/2023	8.124	180,777		(10)				265,000	09/14/2023
100133531		Cromwell	CT		10/19/2023	7.250	200,600		9				405,000	05/26/2023
100133532		CHINO	CA		10/19/2023	7.125	527,156		28				890,000	06/21/2023
100133533		Laguna Beach	CA		10/19/2023	7.499	1,455,250		(2)				2,350,000	09/22/2023
100133534		Miami	FL		10/19/2023	8.874	319,377		(62)				380,000	09/22/2023
100133535		Frisco	TX		10/19/2023	7.999	1,365,234		(98)				1,680,000	08/17/2023
100133536		Livingston Manor	NY		10/19/2023	7.750	152,821		(14)				210,000	08/25/2023
100133537		Blue Ridge	GA		10/19/2023	8.624	273,145		(21)				336,000	09/08/2023
100133539		NEWARK	NJ		10/19/2023	8.874	765,383		(70)				1,000,000	08/10/2023
100133540		Menifee	CA		10/19/2023	9.499	318,926		(59)				380,000	08/18/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133541		Snohomish	WA		10/19/2023	9.124	362,732		(47)				440,000	08/12/2023
100133542		PEEKSKILL	NY		10/19/2023	8.500	237,381		(13)				450,000	04/05/2023
100133544		Scottsdale	AZ		10/19/2023	7.624	2,256,919		(195)				3,175,000	09/01/2023
100133545		Knoxville	TN		10/19/2023	10.124	313,468		(48)				390,000	09/12/2023
100133546		Hot Springs	AR		10/19/2023	7.625	381,824		20				532,000	08/03/2023
100133547		South Holland	IL		10/19/2023	9.250	184,685		(23)				275,000	09/05/2023
100133548		Stafford	VA		10/19/2023	9.249	487,632		(26)				566,000	09/06/2023
100133549		Fontana	CA		10/19/2023	8.249	821,232		(56)				1,010,000	09/12/2023
100133550		CHADDS FORD	PA		10/19/2023	8.624	658,546		(54)				865,000	09/07/2023
100133551		Sands Point	NY		10/19/2023	8.750	4,011,969		(460)				6,600,000	08/31/2023
100133552		South Ozone Park	NY		10/19/2023	9.249	785,478		(95)				950,000	09/11/2023
100133553		Sierra Vista	AZ		10/19/2023	10.249	164,243		(762)				216,000	08/30/2023
100133555		Desert Hot Springs	CA		10/19/2023	7.749	394,755		7				530,000	09/11/2023
100133556		Danbury	CT		10/19/2023	8.499	273,346		(35)				430,000	09/07/2023
100133557		SUPERIOR	CO		10/23/2023	7.125	521,290		17				700,000	09/14/2023
100133558		BLUE RIDGE	GA		10/23/2023	7.375	294,659		2				415,000	09/14/2023
100133559		PLEASANT HILL	CA		10/23/2023	7.499	600,447		(3)				800,000	09/15/2023
100133560		MANOR	TX		10/23/2023	6.950	268,297		16				370,000	09/15/2023
100133561		SANTA ROSA	CA		10/23/2023	7.499	250,090		(6)				345,000	09/15/2023
100133562		OTTAWA	OH		10/23/2023	7.499	264,897		(1)				356,200	09/12/2023
100133563		LAS VEGAS	NV		10/23/2023	7.625	554,214		4				740,000	09/01/2023
100133564		SAVANNAH	GA		10/23/2023	7.625	293,046		13				370,000	09/15/2023
100133565	CF	TAMPA	FL		10/23/2023	7.125	335,490		9				545,000	09/18/2023
100133566		TOMS RIVER	NJ		10/23/2023	7.625	288,446		16				380,000	09/14/2023
100133567	CF	MEDIA	PA		10/23/2023	6.999	272,662		11				450,000	09/15/2023
100133568		LAWRENCEVILLE	GA		10/23/2023	6.624	326,572		32				482,000	09/11/2023
100133569	CF	FORT LAUDERDALE	FL		10/23/2023	6.950	297,628		33				420,000	09/14/2023
100133570	CF	ATLANTA	GA		10/23/2023	7.625	127,759		(891)				330,000	09/15/2023
100133571		SKOKIE	IL		10/23/2023	7.625	316,847		9				435,000	09/18/2023
100133572		BIG BEAR LAKE	CA		10/23/2023	6.750	686,931		63				1,050,000	09/16/2023
100133573		MOORPARK	CA		10/23/2023	7.500	567,586		(74)				775,000	09/12/2023
100133574	CF	GRAND MARAIS	MN		10/23/2023	7.624	353,531		20				454,000	09/14/2023
100133575		ARLINGTON	VA		10/23/2023	7.500	449,097		1				599,000	09/12/2023
100133576		KENNEWICK	WA		10/23/2023	7.624	297,365		12				375,000	09/15/2023
100133577	CF	OSPREY	FL		10/23/2023	6.999	411,202		49				643,000	09/11/2023
100133578		LOS ANGELES	CA		10/23/2023	7.625	717,883		7				1,150,000	08/26/2023
100133579		MIDVALE	UT		10/23/2023	6.999	230,279		24				345,000	09/13/2023
100133580		FORT MITCHELL	AL		10/23/2023	6.875	223,375		32				310,000	09/08/2023
100133581		DENTON	TX		10/23/2023	6.624	276,094		27				410,000	09/07/2023
100133582		ROCKFORD	MI		10/23/2023	6.875	239,245		30				365,000	09/11/2023
100133583	CF	ORLANDO	FL		10/23/2023	7.500	306,020		24				390,000	07/28/2023
100133584		WESTAMPTON	NJ		10/23/2023	7.625	262,635		(6)				350,000	07/31/2023
100133585		BAYONNE	NJ		10/23/2023	6.624	456,210		61				640,000	09/13/2023
100133586		EAST RIDGE	TN		10/23/2023	7.375	255,966		11				410,000	09/05/2023
100133587		EDMONDS	WA		10/23/2023	7.250	1,024,874		61				1,400,000	09/07/2023
100133588		TRAVERSE CITY	MI		10/23/2023	8.000	316,393		(19)				455,000	09/05/2023
100133589	CF	ROCKMART	GA		10/23/2023	7.499	457,144		19				785,000	09/06/2023
100133590		HOUSTON	TX		10/23/2023	7.500	630,944		(6)				920,000	08/04/2023
100133591		CHARLOTTE	NC		10/23/2023	7.500	269,624		(6)				373,000	08/17/2023
100133592		POINT VENTURE	TX		10/23/2023	7.625	254,058		17				350,000	08/10/2023
100133593		POINT VENTURE	TX		10/23/2023	7.625	254,058		17				358,000	08/10/2023
100133594		NEWARK	NJ		10/23/2023	7.500	381,211		16				550,000	08/14/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133595		SUMMERVILLE	SC		10/23/2023	5.750	261,139		111				355,000	08/09/2023
100133596		WEST PALM BEACH	FL		10/23/2023	7.625	320,469		15				418,000	08/22/2023
100133597		LADSON	SC		10/23/2023	5.750	262,619		111				355,000	08/09/2023
100133598		LEHIGH ACRES	FL		10/23/2023	8.000	277,527		9				350,000	08/14/2023
100133599	CF	FORT LAUDERDALE	FL		10/23/2023	7.625	582,239		(7)				835,000	08/16/2023
100133600		LAS VEGAS	NV		10/23/2023	5.990	247,990		90				342,000	08/04/2023
100133601		POINT VENTURE	TX		10/23/2023	7.625	254,058		17				358,000	08/10/2023
100133602		AURORA	CO		10/23/2023	8.125	374,015		(12)				500,000	08/18/2023
100133603		EUSTIS	FL		10/23/2023	7.250	230,702		14				312,000	08/18/2023
100133604		POINT VENTURE	TX		10/23/2023	7.625	254,058		17				350,000	08/10/2023
100133605		DARLINGTON	MD		10/23/2023	7.500	262,766						355,350	08/17/2023
100133606		POINT VENTURE	TX		10/23/2023	7.625	254,058		17				350,000	08/10/2023
100133607		POINT VENTURE	TX		10/23/2023	7.625	254,058		17				350,000	08/10/2023
100133608		NAGS HEAD	NC		10/23/2023	7.500	436,056		45				558,000	08/23/2023
100133609		MILWAUKEE	WI		10/23/2023	7.375	457,657		15				615,000	08/16/2023
100133610		SUMMERVILLE	SC		10/23/2023	5.625	248,838		117				380,000	08/18/2023
100133611		SAINT PETERSBURG	FL		10/23/2023	7.250	222,491		28				295,000	07/31/2023
100133612		AUBREY	TX		10/23/2023	7.125	259,072		15				363,000	08/18/2023
100133613		SUN CITY WEST	AZ		10/23/2023	7.625	414,365		(10)				552,000	08/18/2023
100133614	CF	DALLAS	TX		10/23/2023	7.499	489,347		7				680,000	08/25/2023
100133615		SAINT PETERSBURG	FL		10/23/2023	6.875	464,785		27				785,000	08/22/2023
100133616	CF	NEW PORT RICHEY	FL		10/23/2023	7.625	268,536		16				340,000	08/22/2023
100133617		PLANTATION	FL		10/23/2023	6.875	714,725		52				1,005,000	08/17/2023
100133618		BARNEGAT	NJ		10/23/2023	7.125	311,457		15				420,000	08/30/2023
100133619		UHLAND	TX		10/23/2023	7.625	228,265		(10)				336,000	08/04/2023
100133620		JACKSON TOWNSHIP	NJ		10/23/2023	7.625	339,956		4				465,000	08/23/2023
100133621		VAN NUYS	CA		10/23/2023	7.250	1,072,046		68				1,450,000	08/25/2023
100133622	CF	MIAMI	FL		10/23/2023	5.375	231,420		105				410,000	08/23/2023
100133623		BLOOMINGDALE	GA		10/23/2023	5.750	233,467		91				333,000	08/23/2023
100133624		BLOOMINGDALE	GA		10/23/2023	5.500	225,971		115				326,000	08/23/2023
100133625		LOCKHART	TX		10/23/2023	5.990	224,034		81				314,000	08/18/2023
100133626		MURFREESBORO	TN		10/23/2023	5.990	321,171		172				436,000	08/21/2023
100133627		FORT WORTH	TX		10/23/2023	5.500	222,675		146				330,000	08/17/2023
100133628		MARYSVILLE	WA		10/23/2023	7.625	499,665		(6)				665,000	08/18/2023
100133629		MADERA	CA		10/23/2023	5.750	285,814		97				411,000	08/09/2023
100133630		DALLAS	GA		10/23/2023	5.750	273,691		141				391,000	08/18/2023
100133631		VANCOUVER	WA		10/23/2023	5.990	320,226		103				540,000	08/17/2023
100133632		ARGYLE	TX		10/23/2023	5.750	290,437		122				466,000	08/17/2023
100133633		BRENHAM	TX		10/23/2023	5.990	211,878		74				285,000	08/17/2023
100133634		FAIRHOPE	AL		10/23/2023	5.500	235,815		97				340,000	08/18/2023
100133635		MADERA	CA		10/23/2023	5.750	286,807		104				412,000	08/10/2023
100133636	CF	EAST FALMOUTH	MA		10/23/2023	7.875	307,740		9				400,000	08/31/2023
100133637		CORPUS CHRISTI	TX		10/23/2023	7.499	234,058		(6)				315,000	08/31/2023
100133638		MEDFORD	OR		10/23/2023	7.625	443,696		(18)				697,000	08/28/2023
100133639		ROSEVILLE	CA		10/23/2023	5.875	340,622		161				469,000	08/22/2023
100133640		ELK GROVE	CA		10/23/2023	6.250	395,545		81				588,500	08/15/2023
100133641		FORT LEE	NJ		10/23/2023	7.250	305,321		23				414,000	08/28/2023
100133642		KEAAU	HI		10/23/2023	7.625	300,687		14				380,000	08/23/2023
100133643	CF	MCCALL	ID		10/23/2023	7.125	502,439		24				755,000	08/25/2023
100133644		OOLTEWAH	TN		10/23/2023	7.250	479,942		16				652,000	08/31/2023
100133645		IRVINGTON	NJ		10/23/2023	8.000	484,267		(28)				655,000	08/28/2023
100133646		HIALEAH	FL		10/23/2023	7.375	406,575		32				552,000	08/11/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133647		EAST WENATCHEE	WA		10/23/2023	7.625	310,620		(9)				440,000	08/09/2023
100133648		PALM DESERT	CA		10/23/2023	6.500	557,560		122				730,000	08/08/2023
100133649		BARTLETT	NH		10/23/2023	7.625	307,605		(1)				416,000	08/31/2023
100133650	CF	MELISSA	TX		10/23/2023	7.375	380,327		1				550,000	08/31/2023
100133651		MEMPHIS	TN		10/23/2023	7.500	276,178		(6)				435,000	08/31/2023
100133652	CF	AUSTIN	TX		10/23/2023	6.875	296,155		199				435,000	08/29/2023
100133653	CF	BLUE SPRINGS	MO		10/23/2023	7.125	241,202		11				325,000	08/31/2023
100133654	CF	GEORGETOWN	TX		10/23/2023	7.125	228,960		8				310,000	08/31/2023
100133655		JACKSONVILLE	AR		10/23/2023	7.000	243,648		17				350,000	08/28/2023
100133656		SMYRNA	TN		10/23/2023	6.875	318,438		105				475,000	08/30/2023
100133657	CF	CHARLOTTE	NC		10/23/2023	7.625	282,664		(7)				377,000	08/11/2023
100133658	CF	ORLANDO	FL		10/23/2023	7.500	275,215		(4)				370,000	08/30/2023
100133659	CF	ORLANDO	FL		10/23/2023	7.375	275,466		(3)				398,000	08/31/2023
100133660		MONROE	NC		10/23/2023	7.625	264,770		12				335,000	08/23/2023
100133661	CF	APEX	NC		10/23/2023	7.500	334,506		(11)				485,000	08/29/2023
100133662	CF	CHARLOTTE	NC		10/23/2023	7.625	284,602		(2)				380,000	08/15/2023
100133663		KILL DEVIL HILLS	NC		10/23/2023	7.490	434,010		(11)				620,000	09/01/2023
100133664		MONROE	NC		10/23/2023	7.500	258,563		(5)				345,000	08/07/2023
100133665	CF	MONROE	NC		10/23/2023	7.500	272,646		15				346,000	08/15/2023
100133666		DURHAM	NC		10/23/2023	6.750	292,304		41				404,000	08/30/2023
100133667	CF	CHARLOTTE	NC		10/23/2023	7.625	266,423		4				358,000	08/30/2023
100133668		PARK CITY	UT		10/23/2023	7.490	324,480		(10)				440,000	09/01/2023
100133669	CF	MONROE	NC		10/23/2023	7.625	249,723		21				319,000	08/31/2023
100133670		GAINESVILLE	GA		10/23/2023	7.250	269,410		12				388,000	08/31/2023
100133671		PARLIN	NJ		10/23/2023	7.499	248,142		(4)				330,000	09/01/2023
100133672		JUSTIN	TX		10/23/2023	8.125	351,294		3				440,000	08/31/2023
100133673		LAS VEGAS	NV		10/23/2023	7.499	320,702		(4)				445,000	08/31/2023
100133674	CF	MONROE	NC		10/23/2023	7.250	225,062		21				306,000	08/23/2023
100133675		COLORADO SPRINGS	CO		10/23/2023	7.875	291,057		(14)				385,000	08/30/2023
100133676	CF	COLORADO SPRINGS	CO		10/23/2023	7.500	404,285		(13)				580,000	08/31/2023
100133677	CF	SPRING	TX		10/23/2023	6.375	277,418		78				365,000	09/01/2023
100133678		MIAMI	FL		10/23/2023	8.125	415,998		(47)				550,000	08/28/2023
100133679	CF	HUTTO	TX		10/23/2023	8.000	273,928		16				355,000	08/21/2023
100133680		PFLUGERVILLE	TX		10/23/2023	5.500	228,774		97				333,000	08/22/2023
100133681		BELMONT	NC		10/23/2023	7.499	240,722		(6)				368,000	08/31/2023
100133682		WILMORE	KY		10/23/2023	8.125	369,762		(10)				495,000	08/30/2023
100133683		TUALATIN	OR		10/23/2023	7.500	477,295		(6)				635,000	08/25/2023
100133684		GLENVIEW	IL		10/23/2023	7.125	427,801		13				615,000	09/01/2023
100133685		BOONE	NC		10/23/2023	7.625	230,615		5				295,000	08/31/2023
100133686		KISSIMMEE	FL		10/23/2023	8.000	405,010		29				520,000	08/31/2023
100133687	CF	VERO BEACH	FL		10/23/2023	7.500	255,661		(4)				340,000	08/31/2023
100133688		WHITE PLAINS	GA		10/23/2023	7.625	571,930		(15)				760,000	08/11/2023
100133689		CARTERSVILLE	GA		10/23/2023	7.250	230,384		19				301,000	08/17/2023
100133690		VIRGINIA BEACH	VA		10/23/2023	7.499	250,288		(1)				358,000	09/01/2023
100133691	CF	BATON ROUGE	LA		10/23/2023	7.625	240,038		(7)				324,000	09/01/2023
100133692		GULFPORT	FL		10/23/2023	7.625	245,394		(7)				326,000	09/01/2023
100133693		LAS VEGAS	NV		10/23/2023	7.500	357,285		23				452,500	09/01/2023
100133694	CF	TIGARD	OR		10/23/2023	7.250	408,256		16				550,000	08/22/2023
100133695		AUSTIN	TX		10/23/2023	7.625	419,471		(5)				570,000	08/30/2023
100133696		DACULA	GA		10/23/2023	7.375	269,461		1				367,000	08/24/2023
100133697		BUDA	TX		10/23/2023	7.500	280,099		(3)				390,000	08/30/2023
100133698		COATESVILLE	PA		10/23/2023	7.125	269,857		10				365,000	08/31/2023

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100133699		WINTER GARDEN	FL		10/23/2023	7.250	491,434		9				710,000	08/25/2023
100133700		WILMINGTON	NC		10/23/2023	6.000	252,696		66				358,000	08/10/2023
100133701		ROCKLEDGE	FL		10/23/2023	5.250	285,387		161				417,000	08/28/2023
100133702		WESTAMPTON	NJ		10/23/2023	7.625	269,787		(7)				360,000	08/24/2023
100133703		PUYALLUP	WA		10/23/2023	6.875	385,452		28				523,000	08/24/2023
100133704		HENDERSON	NV		10/23/2023	5.990	285,270		73				429,000	08/16/2023
100133705		FORT WORTH	TX		10/23/2023	5.750	242,007		88				350,000	08/28/2023
100133706		POOLER	GA		10/23/2023	5.750	283,179		100				403,000	08/25/2023
100133707		MURFREESBORO	TN		10/23/2023	5.750	306,644		104				440,000	08/29/2023
100133708		NORTH PORT	FL		10/23/2023	5.990	258,181		107				351,000	08/24/2023
100133709		MADERA	CA		10/23/2023	5.750	286,586		97				419,300	08/17/2023
100133710		PORT ORCHARD	WA		10/23/2023	6.750	391,113		41				550,000	08/22/2023
100133711		CEDAR CITY	UT		10/23/2023	7.000	252,088		13				340,000	08/18/2023
100133712	CF	PORT SAINT JOE	FL		10/23/2023	7.625	343,799		33				467,500	08/24/2023
100133713		ROSEVILLE	CA		10/23/2023	6.125	322,252		77				475,000	08/23/2023
100133714		FREDERICK	MD		10/23/2023	5.990	309,738		85				442,000	08/28/2023
100133715		ROSHARON	TX		10/23/2023	5.750	210,341		88				305,000	08/28/2023
100133716		DURHAM	NC		10/23/2023	5.990	237,178		71				341,900	08/28/2023
100133717	CF	HIGHLANDS RANCH	CO		10/23/2023	7.625	589,316		(21)				835,000	09/05/2023
100133718		LEHI	UT		10/23/2023	7.125	353,663		41				470,000	08/31/2023
100133719	CF	GARDEN VALLEY	ID		10/23/2023	7.625	301,019		12				380,000	08/23/2023
100133720		SANDIA PARK	NM		10/23/2023	7.625	238,814		(11)				350,000	08/30/2023
100133721		ROSHARON	TX		10/23/2023	5.990	224,551		94				355,000	08/28/2023
100133722		LOGANVILLE	GA		10/23/2023	6.990	305,269		15				455,000	08/31/2023
100133723	CF	SHELBYVILLE	KY		10/23/2023	6.990	291,727		20				395,000	08/25/2023
100133724		MADISON	AL		10/23/2023	5.500	218,386		111				346,000	08/25/2023
100133725	CF	LOGANVILLE	GA		10/23/2023	6.375	315,946		57				445,000	08/28/2023
100133726		PEACHTREE CITY	GA		10/23/2023	7.500	228,183		2				306,500	08/31/2023
100133727		TUCSON	AZ		10/23/2023	5.250	274,540		140				401,000	08/24/2023
100133728		ELK GROVE	CA		10/23/2023	5.990	353,226		91				530,000	08/24/2023
100133729	CF	PIPERSVILLE	PA		10/23/2023	5.375	364,891		177				535,000	08/29/2023
100133730	CF	DAVENPORT	FL		10/23/2023	5.990	320,463		98				452,800	08/25/2023
100133731		PORT ST LUCIE	FL		10/23/2023	7.990	330,230		24				420,000	08/31/2023
100133732	CF	HUTTO	TX		10/23/2023	5.750	256,386		103				371,000	08/28/2023
100133733	CF	LAS VEGAS	NV		10/23/2023	5.875	286,620		89				440,000	08/28/2023
100133734	CF	PHOENIX	AZ		10/23/2023	6.000	363,380		94				510,000	08/22/2023
100133735		GLENVIEW	IL		10/23/2023	7.625	705,950		(29)				1,070,000	08/18/2023
100133736		GILBERT	AZ		10/23/2023	7.125	397,017		20				540,000	09/05/2023
100133737		PANAMA CITY BEACH	FL		10/23/2023	7.125	497,011		16				670,000	08/22/2023
100133738		LAS VEGAS	NV		10/23/2023	5.875	288,136		88				410,000	08/28/2023
100133739		WIMBERLEY	TX		10/23/2023	7.625	300,777		(6)				400,000	09/11/2023
100133740	CF	WHITTIER	CA		10/23/2023	8.000	574,367		(25)				757,750	09/05/2023
100133741		HANOVER	MD		10/23/2023	8.125	261,880		(13)				348,000	09/01/2023
100133742		QUEEN CREEK	AZ		10/23/2023	7.500	287,101		(4)				430,000	08/29/2023
100133743	CF	KISSIMMEE	FL		10/23/2023	7.625	275,270		(7)				370,000	09/05/2023
100133744		CHICAGO	IL		10/23/2023	7.499	606,629		(9)				865,000	08/31/2023
100133745	CF	THE VILLAGES	FL		10/23/2023	7.490	235,181		5				315,000	09/07/2023
100133746		LEANDER	TX		10/23/2023	7.125	321,805		4				465,000	08/28/2023
100133747		RALEIGH	NC		10/23/2023	7.625	238,634		(11)				315,000	08/25/2023
100133748		HICKORY	NC		10/23/2023	7.490	325,640		28				415,000	09/07/2023
100133749		NEW BRITAIN	PA		10/23/2023	7.625	392,267		11				600,000	08/24/2023
100133750		BEND	OR		10/23/2023	6.990	482,626		21				670,000	08/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133751		PORT SAINT LUCIE	FL		10/23/2023	6.125	268,084		87				412,000	08/30/2023
100133752		NARRAGANSETT	RI		10/23/2023	7.625	391,204		(9)				520,000	09/01/2023
100133753		JACKSONVILLE	FL		10/23/2023	7.625	309,686		9				390,000	08/29/2023
100133754		WASHINGTON	DC		10/23/2023	7.750	487,685		(21)				649,000	08/30/2023
100133755		STONE MOUNTAIN	GA		10/23/2023	7.375	230,515		(4)				308,000	08/24/2023
100133756		NAPERVILLE	IL		10/23/2023	7.625	257,152		(10)				367,000	09/06/2023
100133757		PITTSBORO	NC		10/23/2023	8.125	376,887		(23)				496,000	09/06/2023
100133758		RENO	NV		10/23/2023	7.875	489,389		(26)				800,000	08/28/2023
100133759		WILDWOOD	NJ		10/23/2023	7.625	426,873		(2)				570,000	08/28/2023
100133760		NEW ORLEANS	LA		10/23/2023	7.499	268,424		(6)				410,000	09/08/2023
100133761		SCHAUMBURG	IL		10/23/2023	7.875	296,814		(12)				392,000	09/07/2023
100133762	CF	NAVARRE	FL		10/23/2023	7.625	292,497		(10)				395,000	09/06/2023
100133763		Lebanon	TN		10/20/2023	9.375	168,886		(23)				245,000	09/23/2023
100133764		Irving	TX		10/20/2023	7.250	150,154						320,000	09/25/2023
100133765		FLOWER MOUND	TX		10/20/2023	10.375	765,039		(30)				940,000	09/20/2023
100133766		Scottsdale	AZ		10/20/2023	8.750	1,812,961		33				2,518,000	07/03/2023
100133767		MENIFEE	CA		10/20/2023	8.625	618,715		2				733,000	09/22/2023
100133768		Breckenridge	CO		10/20/2023	7.499	765,538		12				1,030,000	07/25/2023
100133769		Baltimore	MD		10/20/2023	8.250	165,606		(22)				213,000	07/21/2023
100133770		ESCONDIDO	CA		10/20/2023	7.999	515,455		(5)				1,200,000	09/28/2023
100133771		Guerneville	CA		10/20/2023	10.750	444,078		2				520,000	09/27/2023
100133772		Blue Island	IL		10/20/2023	8.375	282,864		697				400,000	09/27/2023
100133773		Santa Fe	NM		10/20/2023	7.750	261,174		(1)				455,000	07/07/2023
100133774		Las Vegas	NV		10/20/2023	8.750	168,699		(37)				352,000	08/24/2023
100133775		Celina	TX		10/20/2023	9.499	896,338		(73)				1,089,000	09/20/2023
100133776		KNOXVILLE	TN		10/20/2023	8.625	216,788		(21)				312,500	09/28/2023
100133777		Dundalk	MD		10/20/2023	9.999	209,527		598				240,000	09/06/2023
100133778		LOMPOC	CA		10/20/2023	8.125	488,102						660,000	09/27/2023
100133779		KENNEDALE	TX		10/20/2023	7.499	324,580		8				438,000	09/26/2023
100133780		Newberg	OR		10/20/2023	8.125	351,097		(10)				460,000	09/26/2023
100133781		Kamuela	HI		10/20/2023	8.750	676,166		(31)				740,000	09/22/2023
100133782		OAKLAND	CA		10/20/2023	7.625	966,389		(1)				1,300,000	09/25/2023
100133783		Worcester	MA		10/20/2023	7.625	469,685		(6)				627,000	10/02/2023
100133784		Mapleton	UT		10/20/2023	8.499	1,265,767		39				1,500,000	09/22/2023
100133785		Stafford	VA		10/20/2023	10.750	631,512		(36)				770,000	09/25/2023
100133786		Spring	TX		10/20/2023	8.875	309,985		(33)				400,000	09/29/2023
100133787		Titusville	FL		10/20/2023	8.125	130,938		(26)				157,000	09/18/2023
100133788		VICTORVILLE	CA		10/20/2023	9.625	194,636		(47)				390,000	09/20/2023
100133789		Yukon	OK		10/20/2023	7.625	210,594		(9)				278,000	09/22/2023
100133790		NEW BRUNSWICK	NJ		10/20/2023	7.999	356,652		14				481,000	09/26/2023
100133791		Tampa	FL		10/20/2023	8.999	389,764		(75)				525,000	09/27/2023
100133792		SANTEE	CA		10/20/2023	8.750	412,604		(42)				1,155,000	09/23/2023
100133793		Laveen	AZ		10/20/2023	8.125	291,409		697				428,000	09/28/2023
100133794		TAMPA	FL		10/20/2023	8.999	233,078		(26)				350,000	09/27/2023
100133795		LOS ANGELES	CA		10/20/2023	9.250	1,010,842		(219)				1,350,000	09/25/2023
100133796		BEAUMONT	CA		10/20/2023	7.375	306,291		(9)				435,000	09/21/2023
100133797		Molalla	OR		10/20/2023	8.250	329,199		(48)				395,000	09/22/2023
100133798		KISSIMMEE	FL		10/20/2023	8.625	398,928		16				450,000	09/29/2023
100133799		Middleburg	FL		10/20/2023	8.375	188,351		(9)				243,000	09/28/2023
100133800		Edmond	OK		10/20/2023	7.999	585,880		8				734,000	09/25/2023
100133801		Spring	TX		10/20/2023	8.875	332,725		(33)				430,000	09/29/2023
100133802		Tampa	FL		10/20/2023	8.375	275,673		(12)				360,000	09/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133803		Spring	TX		10/20/2023	8.875	322,267		(23)				420,000	09/29/2023
100133804		Waterbury	CT		10/20/2023	8.625	215,999		(27)				320,000	09/27/2023
100133805		PLANO	TX		10/20/2023	9.875	757,293		2,208				936,284	09/22/2023
100133806		Davenport	FL		10/20/2023	9.875	282,706		(5)				395,000	09/22/2023
100133807		Huntington Beach	CA		10/20/2023	8.625	2,566,414		(220)				3,175,000	09/12/2023
100133808		Oklahoma City	OK		10/20/2023	8.625	149,791		(35)				180,000	09/27/2023
100133809		Highland	CA		10/20/2023	9.250	271,425		(36)				390,000	09/19/2023
100133810		Baltimore	MD		10/20/2023	8.750	327,071		(27)				425,000	09/28/2023
100133811		Stroudsburg	PA		10/20/2023	8.999	220,448		(61)				400,000	09/19/2023
100133812		Tulsa	OK		10/20/2023	8.750	147,568		(26)				248,000	09/21/2023
100133813		Ocala	FL		10/20/2023	7.875	197,424		(20)				245,000	09/28/2023
100133814		Avondale	AZ		10/20/2023	8.750	307,442		(2)				389,000	09/22/2023
100133815		MOUNT PLYMOUTH	FL		10/20/2023	9.125	437,370		(2)				545,000	09/26/2023
100133816		Bakersfield	CA		10/20/2023	9.625	282,597		(6)				350,000	09/22/2023
100133817		OAKLAND	CA		10/20/2023	8.999	817,859		(99)				1,050,000	09/18/2023
100133818		Eureka	MT		10/20/2023	9.875	270,709		(18)				330,000	09/22/2023
100133819		Waterbury	CT		10/20/2023	8.375	206,099		(33)				306,000	09/27/2023
100133820		MELBOURNE	FL		10/20/2023	8.999	207,210		(11)				315,000	10/02/2023
100133821		Lakeland	FL		10/20/2023	7.875	223,297		(12)				275,000	09/29/2023
100133822		POINCIANA	FL		10/20/2023	9.625	228,033		(3)				283,000	09/26/2023
100133823		Orlando	FL		10/20/2023	10.499	493,119		15				590,000	09/29/2023
100133824		Port Isabel	TX		10/20/2023	9.499	182,873		(39)				244,000	09/27/2023
100133825		Tolleson	AZ		10/20/2023	8.750	310,057		(5)				390,000	09/28/2023
100133826		Racine	WI		10/20/2023	8.375	198,035		445				253,000	09/26/2023
100133827		Middle River	MD		10/20/2023	7.999	648,300		(52)				975,000	09/27/2023
100133828		South Gate	CA		10/20/2023	8.375	596,439		(72)				724,000	09/26/2023
100133829		Groveland	MA		10/20/2023	7.999	596,390		(21)				820,000	09/29/2023
100133830		Phoenix	AZ		10/20/2023	8.999	299,683		(24)				365,000	09/12/2023
100133831		Calexico	CA		10/20/2023	8.875	358,384		(34)				535,000	09/20/2023
100133832		Las Vegas	NV		10/20/2023	11.125	705,280		(21)				771,502	09/08/2023
100133833		Glenburn	ME		10/20/2023	7.750	234,103		(3)				333,000	09/21/2023
100133834		DALY CITY	CA		10/20/2023	9.375	1,276,747		(44)				1,400,000	09/22/2023
100133835		Dallas	TX		10/20/2023	7.750	216,901		1				310,000	09/26/2023
100133836		North Las Vegas	NV		10/20/2023	8.999	297,616		5				382,000	09/28/2023
100133837		Middleton	MA		10/20/2023	8.750	328,618		(22)				402,000	09/29/2023
100133838		Bakersfield	CA		10/20/2023	7.250	280,422		5				383,000	09/27/2023
100133839		Zavalla	TX		10/20/2023	10.875	246,404		(74)				348,000	09/28/2023
100133840		Greenwood	IN		10/20/2023	8.499	136,201		(9)				167,000	09/27/2023
100133841		Punta Gorda	FL		10/20/2023	8.875	231,153		(10)				286,000	09/28/2023
100133842		Owings Mills	MD		10/20/2023	8.999	249,503		(11)				307,000	09/25/2023
100133843		Elkridge	MD		10/20/2023	8.250	340,929		(16)				490,000	09/27/2023
100133844		MOUNTAIN HOUSE	CA		10/20/2023	7.625	1,204,548		(12)				1,500,000	09/16/2023
100133845		Grand Prairie	TX		10/20/2023	7.875	183,666		(5)				270,000	09/27/2023
100133846		Hayward	CA		10/20/2023	10.250	761,906		(36)				830,000	09/21/2023
100133847		SAN DIEGO	CA		10/20/2023	7.250	1,429,457		112				1,850,000	09/21/2023
100133848		Myrtle Beach	SC		10/20/2023	9.250	622,583		21				785,000	09/27/2023
100133849		Columbia	PA		10/20/2023	8.499	128,736		(16)				191,000	09/27/2023
100133850		CENTER CONWAY	NH		10/20/2023	8.499	308,418		(17)				390,000	09/25/2023
100133851		Huntington Beach	CA		10/20/2023	7.999	862,196		(34)				1,065,000	09/22/2023
100133852		Waxhaw	NC		10/20/2023	10.375	1,291,748		(43)				2,045,000	09/22/2023
100133853		ST PETERSBURG	FL		10/20/2023	8.999	541,639		(30)				818,000	09/25/2023
100133854		Chino Hills	CA		10/20/2023	8.625	2,308,973		(173)				2,820,000	09/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133855		RIALTO	CA		10/20/2023	8.625	432,673						570,000	09/27/2023
100133856		LIBERTY HILL	TX		10/20/2023	10.499	662,481		(69)				796,000	09/29/2023
100133857		Norfolk	MA		10/20/2023	8.250	1,026,304		(17)				1,300,000	09/29/2023
100133858		Macomb	MI		10/20/2023	7.375	363,002		(8)				526,000	10/02/2023
100133859		Canyon Country	CA		10/20/2023	8.375	507,187		(9)				630,000	09/25/2023
100133860		Las Vegas	NV		10/20/2023	7.875	366,347		19				530,000	09/25/2023
100133861		Madera	CA		10/20/2023	10.375	557,986		6				698,000	09/22/2023
100133862		PALM BAY	FL		10/20/2023	7.875	181,392		(4)				283,000	09/28/2023
100133863		PALMDALE	CA		10/20/2023	8.750	228,620		(15)				280,000	09/27/2023
100133864		Spring Valley	CA		10/20/2023	7.250	497,150		3				830,000	09/29/2023
100133865		Upland	CA		10/20/2023	7.999	447,110		4				598,000	09/25/2023
100133866		LOS ANGELES	CA		10/20/2023	8.750	1,070,171		(85)				1,305,000	09/25/2023
100133867		LAS VEGAS	NV		10/20/2023	7.999	781,412		(78)				1,060,000	09/29/2023
100133868		HOUSTON	TX		10/20/2023	9.499	509,029		(64)				610,000	09/25/2023
100133869		SEATTLE	WA		10/20/2023	8.875	541,806		(10)				760,000	09/26/2023
100133870		SEATTLE	WA		10/20/2023	8.875	639,623		1				850,000	09/26/2023
100133871	CF	Cypress	TX		10/24/2023	9.250	1,299,095		(54)				1,425,000	09/11/2023
100133872	CF	Dallas	TX		10/24/2023	9.750	2,427,088		(246)				4,700,000	09/29/2023
100133873	CF	Pompano Beach	FL		10/24/2023	8.125	490,683		(43)				603,000	09/15/2023
100133874	CF	TAMPA	FL		10/24/2023	8.000	202,966		(15)				338,000	08/22/2023
100133875		Arlington	VA		10/24/2023	8.750	1,872,560		(21)				2,320,000	08/31/2023
100133877	CF	Woodland	WA		10/24/2023	9.500	334,644		(21)				410,000	09/18/2023
100133879	CF	(Encino Area) Los Angeles	CA		10/24/2023	7.500	3,515,239		(658)				11,500,000	09/18/2023
100133880		League City	TX		10/24/2023	9.125	203,789		(16)				252,000	09/15/2023
100133881	CF	Haltom City	TX		10/24/2023	9.750	424,155		(8)				470,000	09/27/2023
100133882	CF	NORTH MIAMI BEACH	FL		10/24/2023	8.750	399,568		(43)				486,000	09/08/2023
100133883	CF	Hialeah	FL		10/24/2023	9.250	1,222,553		(75)				1,500,000	09/11/2023
100133884		San Jose	CA		11/29/2023	8.875	2,943,882		(24)				3,900,000	09/22/2023
100133885		Cockeysville	MD		11/29/2023	8.375	974,900		1				1,350,000	09/28/2023
100133886		Ewa Beach	HI		11/29/2023	8.375	696,689		379				925,000	09/19/2023
100133887		Niles	IL		11/29/2023	8.125	345,083						530,000	10/04/2023
100133888		Las Vegas	NV		11/29/2023	7.875	274,308						458,000	09/28/2023
100133889		Saint Charles	MO		11/29/2023	9.125	129,685		(8)				169,000	08/25/2023
100133890		Surprise	AZ		11/29/2023	7.375	199,453		9				590,000	09/26/2023
100133891		Chula Vista	CA		11/29/2023	7.500	717,374		38				1,090,000	09/22/2023
100133892		Whittier	CA		11/29/2023	9.375	1,131,705		(15)				1,475,000	09/28/2023
100133893		Boynton Beach	FL		11/29/2023	9.875	315,560		(15)				380,000	09/29/2023
100133894		Santa Barbara	CA		11/29/2023	7.875	1,865,122		47				2,750,000	09/19/2023
100133895		Cibolo	TX		11/29/2023	10.000	581,703		(2)				645,000	09/27/2023
100133896		Santa Rosa	CA		11/29/2023	8.500	500,050		(2)				675,000	09/27/2023
100133897		Huntington Beach	CA		11/29/2023	9.250	950,809		434				1,100,000	10/02/2023
100133898		Malibu	CA		11/29/2023	8.250	1,421,567		6				1,900,000	09/25/2023
100133900		Philadelphia	PA		11/29/2023	8.125	294,734		11				431,000	10/02/2023
100133901		Detroit	MI		11/29/2023	10.500	235,864		18				275,000	09/27/2023
100133902		Oxnard	CA		11/29/2023	9.625	626,578		9				703,000	09/15/2023
100133903		DOWNEY	CA		11/29/2023	7.875	1,182,622		30				1,805,000	10/02/2023
100133904		Calabasas	CA		11/29/2023	8.500	2,023,298		(33)				3,080,000	10/06/2023
100133906		Los Angeles	CA		11/29/2023	8.250	914,993		(4)				1,160,000	10/09/2023
100133907		Bradenton	FL		11/29/2023	8.875	371,134		22				464,000	09/29/2023
100133908		(Winnetka Area) Los Angeles	CA		11/29/2023	8.625	633,105		(21)				825,000	10/07/2023
100133909		Rocky Hill	CT		11/29/2023	7.990	212,557		8				311,000	09/21/2023
100133910		Antioch	CA		11/29/2023	8.990	564,762		(7)				700,000	10/05/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133911		Tampa	FL		11/29/2023	7.969	229,628		8				293,000	10/12/2023
100133912		Los Angeles (Sherman Oaks Area	CA		11/29/2023	8.750	1,299,691		(19)				1,660,000	10/06/2023
100133913		Whittier	CA		11/29/2023	7.990	417,962		4				800,000	10/02/2023
100133914		ARTESIA	CA		11/29/2023	8.375	596,741		7				885,000	10/12/2023
100133915		Baytown	TX		11/29/2023	9.125	123,141		(7)				158,000	10/11/2023
100133916		Baytown	TX		11/29/2023	9.250	138,696		(9)				199,000	10/12/2023
100133917	CF	San Diego	CA		10/25/2023	7.875	1,540,764		(142)				1,900,000	09/28/2023
100133918		Albrightsville	PA		10/25/2023	8.375	401,528		(37)				523,000	10/03/2023
100133919		San Francisco	CA		10/25/2023	7.625	404,395		(20)				587,000	08/14/2023
100133920		Kyburz	CA		10/25/2023	8.125	338,068		(9)				420,000	08/11/2023
100133921		Nashville	TN		10/25/2023	8.125	413,692		24				560,000	07/26/2023
100133922		Sun Valley	NV		10/25/2023	8.500	302,880		(1)				430,000	09/27/2023
100133923		Sun Valley	NV		10/25/2023	8.500	307,487		(2)				440,000	09/28/2023
100133924		Sun Valley	NV		10/25/2023	8.500	307,487		(2)				440,000	09/27/2023
100133925		Sun Valley	NV		10/25/2023	8.500	307,487		(2)				440,000	09/27/2023
100133926		Sun Valley	NV		10/25/2023	8.500	307,487		(2)				440,000	09/27/2023
100133927		Sun Valley	NV		10/25/2023	8.500	302,880		(1)				430,000	09/27/2023
100133928		Sun Valley	NV		10/25/2023	8.500	307,487		(2)				440,000	09/28/2023
100133929		Sun Valley	NV		10/25/2023	8.500	307,487		(2)				440,000	09/27/2023
100133930		Sun Valley	NV		10/25/2023	8.500	307,487		(2)				440,000	09/27/2023
100133931		Lansdale	PA		10/25/2023	8.875	549,795		(20)				680,000	09/29/2023
100133932		Sun Valley	NV		10/25/2023	8.500	307,106		(1)				440,000	09/27/2023
100133933		Riverside	NJ		10/25/2023	8.110	149,820		241				210,000	09/29/2023
100133934		Webster	MA		10/25/2023	7.887	280,666		(24)				610,000	09/25/2023
100133935		Collingdale	PA		10/25/2023	8.384	136,951		(13)				190,000	09/22/2023
100133936		Goldsboro	NC		10/25/2023	7.935	152,607		(10)				250,000	09/29/2023
100133937		Cincinnati	OH		10/25/2023	8.990	214,209		(18)				260,000	09/29/2023
100133938		Trenton	NJ		10/25/2023	7.907	139,266		(11)				195,000	09/21/2023
100133939		Anderson	SC		10/25/2023	9.333	92,136		(8)				119,000	09/29/2023
100133940		New Haven	CT		10/25/2023	8.553	309,934		404				380,000	09/25/2023
100133941		Newark	NJ		10/25/2023	7.900	399,809		(26)				585,000	09/19/2023
100133942		Waterbury	CT		10/25/2023	8.510	298,684		(45)				380,000	09/21/2023
100133943		Hartford	CT		10/25/2023	8.384	350,125		(21)				430,000	09/21/2023
100133944		Baltimore	MD		10/25/2023	8.710	266,423		304				350,000	09/28/2023
100133945		Pleasantville	NJ		10/25/2023	9.459	149,154		(15)				205,000	09/29/2023
100133946		Waterbury	CT		10/25/2023	8.390	338,561		(22)				415,000	09/27/2023
100133947		Allentown	PA		10/25/2023	8.885	231,576		220				300,000	10/02/2023
100133948		Chicago	IL		10/25/2023	8.683	123,536		(11)				200,000	09/19/2023
100133949		Fayetteville	NC		10/25/2023	9.583	86,267		(9)				138,000	09/22/2023
100133950		Nanuet	NY		10/25/2023	8.472	333,329		(37)				460,000	09/28/2023
100133951		Detroit	MI		10/25/2023	8.884	187,409		(16)				280,000	09/26/2023
100133952		Nanuet	NY		10/25/2023	8.335	411,205		(38)				500,000	09/14/2023
100133953		Harriman	NY		10/25/2023	7.900	209,134		(20)				340,000	09/28/2023
100133954		Milwaukee	WI		10/25/2023	9.234	95,236		(6)				125,000	09/28/2023
100133955		Baltimore	MD		10/25/2023	8.485	115,315		(9)				150,000	09/28/2023
100133956		Philadelphia	PA		10/25/2023	8.082	215,141		(21)				322,000	09/08/2023
100133957		Chicago	IL		10/25/2023	8.909	146,328		6				190,000	10/02/2023
100133958		Covington	KY		10/25/2023	8.554	146,236		(12)				190,000	09/14/2023
100133959		Waterbury	CT		10/25/2023	8.667	321,824		(21)				420,000	09/29/2023
100133960		Waterbury	CT		10/25/2023	8.685	328,722		(22)				429,000	09/14/2023
100133961		Erlanger	KY		10/25/2023	8.404	179,577		(15)				250,000	09/14/2023
100133962		Minersville	PA		10/25/2023	9.283	102,377		(7)				134,000	09/26/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133963		Indianapolis	IN		10/25/2023	8.717	142,477		(8)				191,000	09/20/2023
100133964		Trenton	NJ		10/25/2023	7.991	171,482		330				240,000	09/07/2023
100133965		Trenton	NJ		10/25/2023	8.530	244,569		325				320,000	09/15/2023
100133966		Baltimore	MD		10/25/2023	8.555	85,146		(4)				112,000	09/08/2023
100133967		Cleveland	OH		10/25/2023	9.017	97,132		(6)				127,000	09/15/2023
100133968		Liberty	NY		10/25/2023	8.230	130,665		192				185,000	09/20/2023
100133969		Middletown	NY		10/25/2023	7.883	115,697		(8)				175,000	09/15/2023
100133970		Kansas City	MO		10/25/2023	7.983	158,180		306				194,000	09/18/2023
100133971		Paulsboro	NJ		10/25/2023	9.685	108,206		(11)				173,000	09/29/2023
100133972		Norman	OK		10/25/2023	8.353	121,809		(10)				170,000	09/26/2023
100133973		Hartford	CT		10/25/2023	8.709	234,960		10				350,000	10/02/2023
100133974		McHenry	IL		10/25/2023	7.984	165,612		(10)				263,000	09/25/2023
100133975		Naugatuck	CT		10/25/2023	8.550	282,439		(24)				535,000	09/14/2023
100133976		Boca Raton	FL		10/25/2023	7.350	1,513,609		(69)				3,250,000	09/26/2023
100133977		Louisville	KY		10/25/2023	7.975	230,567		(14)				435,000	09/15/2023
100133978		Johnson City	TN		10/25/2023	8.735	76,621		(5)				125,000	09/29/2023
100133979		Chicago	IL		10/25/2023	7.684	192,686		(15)				270,000	09/28/2023
100133980		Atlantic City	NJ		10/25/2023	8.905	240,747		(26)				290,000	09/06/2023
100133981		Chicago	IL		10/25/2023	8.547	200,237		(14)				280,000	09/12/2023
100133982		Chicago	IL		10/25/2023	8.235	218,764		(13)				380,000	09/28/2023
100133983		Kingston Borough	PA		10/25/2023	8.230	203,343		338				300,000	09/26/2023
100133984		Baltimore	MD		10/25/2023	7.997	149,989		291				200,000	09/14/2023
100133985		Newark	NJ		10/25/2023	8.837	537,063		493				699,000	09/07/2023
100133986		South Fallsburg	NY		10/25/2023	7.917	176,118		362				250,000	09/27/2023
100133987		Buffalo	NY		10/25/2023	8.635	105,180		(8)				137,000	09/20/2023
100133988		Shirley	NY		10/25/2023	7.990	345,931		(11)				455,000	09/07/2023
100133989		Tampa	FL		10/25/2023	8.250	419,697		(13)				560,000	09/08/2023
100133990		Buffalo	NY		10/25/2023	8.885	138,205		(9)				180,000	09/20/2023
100133991		Warren	MI		10/25/2023	8.950	76,457		66				100,000	09/15/2023
100133992		Binghamton	NY		10/25/2023	8.839	141,501		(10)				230,000	09/26/2023
100133993		South Holland	IL		10/25/2023	7.900	218,373		(19)				305,000	09/07/2023
100133994		Ambridge	PA		10/25/2023	8.125	106,365		(5)				150,000	09/08/2023
100133995		Paulsboro	NJ		10/25/2023	8.880	306,047		(36)				510,000	09/15/2023
100133996		Poland	OH		10/25/2023	8.400	110,833		5				155,000	09/28/2023
100133997		Cleveland	OH		10/25/2023	8.680	79,224		(4)				120,000	09/08/2023
100133998		Yonkers	NY		10/25/2023	8.273	741,556		(36)				975,000	09/08/2023
100133999		Southbury	CT		10/25/2023	8.200	147,254		248				190,000	09/15/2023
100134000		Pompano Beach	FL		10/25/2023	8.185	153,844		(9)				362,000	09/15/2023
100134001		Brooklyn	NY		10/25/2023	8.685	1,076,418		(82)				1,950,000	09/28/2023
100134002		Bethlehem	PA		10/25/2023	8.541	137,770		(14)				172,000	09/13/2023
100134003		Harriman	NY		10/25/2023	8.697	361,424		(36)				480,000	09/18/2023
100134004		Tampa	FL		10/25/2023	8.391	253,709		(22)				412,000	09/18/2023
100134005		Kansas City	MO		10/25/2023	7.997	132,722		(12)				185,000	09/12/2023
100134006		Chicago	IL		10/25/2023	8.463	104,828		(12)				135,000	09/27/2023
100134007		Clarksville	TN		10/25/2023	8.591	198,388		(11)				282,000	09/08/2023
100134008		Amarillo	TX		10/25/2023	8.635	111,647		(9)				145,000	09/27/2023
100134009		Bay Shore	NY		10/25/2023	8.200	383,542		(13)				560,000	09/15/2023
100134010		Fort Walton Beach	FL		10/25/2023	9.184	856,266		536				1,270,000	09/21/2023
100134011		Baltimore	MD		10/25/2023	8.073	134,575		(12)				175,000	09/07/2023
100134012		Crown Point	IN		10/25/2023	8.834	173,510		(14)				225,000	09/29/2023
100134013		Hempstead	NY		10/25/2023	8.263	524,230		(11)				695,000	09/18/2023
100134014		Lawrence	PA		10/25/2023	9.130	114,786		(12)				170,000	09/08/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134015		Cleveland	OH		10/25/2023	8.106	149,146		270				183,500	09/08/2023
100134016		Fallsburg	NY		10/25/2023	8.583	217,260		248				285,000	09/20/2023
100134017		Philadelphia	PA		10/25/2023	8.840	311,212		(22)				380,000	09/26/2023
100134018		La Marque	TX		10/25/2023	8.478	133,917		(13)				225,000	09/06/2023
100134019		Carol Stream	IL		10/25/2023	7.680	118,003		(8)				220,000	09/13/2023
100134020		Trenton	NJ		10/25/2023	8.340	100,911		(3)				143,000	09/07/2023
100134021		Euclid	OH		10/25/2023	8.650	94,213		(8)				153,000	09/06/2023
100134022		Scranton	PA		10/25/2023	8.383	190,727		(12)				271,000	09/18/2023
100134023		Kansas City	MO		10/25/2023	7.533	138,543		(9)				210,000	09/18/2023
100134024		Liberty	NY		10/25/2023	8.641	327,988		111				460,000	09/08/2023
100134025		Philadelphia	PA		10/25/2023	8.990	215,211		172				280,000	09/29/2023
100134026		Trenton	NJ		10/25/2023	8.406	149,667		218				195,000	09/12/2023
100134027		Mishawaka	IN		10/25/2023	7.900	110,512		(8)				167,000	09/08/2023
100134028		Detroit	MI		10/25/2023	8.627	111,538		(9)				225,000	09/27/2023
100134029		Terre Haute	IN		10/25/2023	8.645	75,267		79				100,000	09/08/2023
100134030		Jamaica	NY		10/25/2023	7.928	418,555		(32)				950,000	09/19/2023
100134031		Milwaukee	WI		10/25/2023	8.228	132,320		(10)				180,000	09/22/2023
100134032		South Bend	IN		10/25/2023	8.763	89,610		(5)				117,000	08/21/2023
100134033		Liberty	NY		10/25/2023	8.727	240,500		(30)				330,000	09/14/2023
100134034		Enterprise	AL		10/25/2023	8.828	116,670		(10)				151,000	09/20/2023
100134035		Atlantic City	NJ		10/25/2023	8.738	188,716		(12)				264,000	09/25/2023
100134036		Danville	VA		10/25/2023	8.250	128,019		2				195,000	10/02/2023
100134037		East Chicago	IN		10/25/2023	8.635	206,884		(14)				270,000	09/29/2023
100134038		Spring Valley	NY		10/25/2023	7.850	614,818		1,312				780,000	09/01/2023
100134039		Jackson	TN		10/25/2023	8.677	133,726		(13)				185,000	09/07/2023
100134040		Waterbury	CT		10/25/2023	8.135	146,515		(9)				180,000	09/14/2023
100134041		Highland Mills	NY		10/25/2023	8.190	295,098		(31)				530,000	09/28/2023
100134042		South Milwaukee	WI		10/25/2023	8.702	152,089		(11)				198,000	09/15/2023
100134043		Yonkers	NY		10/25/2023	7.913	567,179		1,155				700,000	09/18/2023
100134044		Trenton	NJ		10/25/2023	8.516	145,015		196				190,000	09/14/2023
100134045		Seminole	OK		10/25/2023	8.773	116,053		(9)				155,000	09/27/2023
100134046		Seminole	OK		10/25/2023	8.473	124,139		(11)				172,500	09/27/2023
100134047		Cypress	TX		10/25/2023	8.352	176,903		(15)				345,000	09/15/2023
100134048		Scranton	PA		10/25/2023	8.138	324,006		(12)				425,000	07/28/2023
100134049		New Windsor	NY		10/25/2023	7.863	181,891		(18)				322,000	09/08/2023
100134050		Miami	FL		10/25/2023	8.494	621,205		(32)				1,025,000	09/21/2023
100134051		Absecon	NJ		10/25/2023	8.055	268,743		(27)				415,000	09/11/2023
100134052		Milwaukee	WI		10/25/2023	8.652	164,309		193				200,000	09/06/2023
100134053		Lufkin	TX		10/25/2023	7.850	102,879		(9)				210,000	09/11/2023
100134054		Lake Villa	IL		10/25/2023	8.517	198,762		(15)				266,000	09/12/2023
100134055		Odessa	TX		10/25/2023	7.963	114,920		(4)				190,000	09/13/2023
100134056		Elizabeth	NJ		10/25/2023	7.850	453,128		(40)				681,000	09/20/2023
100134057		Lufkin	TX		10/25/2023	7.850	102,879		(9)				205,000	09/11/2023
100134058		Hudson	NY		10/25/2023	8.352	231,124		(8)				305,000	09/11/2023
100134059		Ringwood	NJ		10/25/2023	8.334	228,724		(13)				300,000	09/26/2023
100134060		Brooklyn	NY		10/25/2023	7.656	420,450		(23)				1,000,000	09/07/2023
100134061		Derby	CT		10/25/2023	9.340	264,976		(20)				343,000	09/29/2023
100134062		SANTA CLARITA	CA		10/27/2023	7.750	272,795		(24)				875,000	08/25/2023
100134063		CHINO	CA		10/27/2023	8.750	729,329		(62)				890,000	08/30/2023
100134064		SILVERTHORNE	CO		10/27/2023	7.625	2,118,447		(109)				3,000,000	07/26/2023
100134065		FOUNTAIN VALLEY	CA		10/27/2023	7.625	860,593		(80)				1,300,000	07/20/2023
100134066		PORTER RANCH	CA		10/27/2023	7.750	1,936,250		(94)				2,391,632	08/14/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134067		LAWRENCEVILLE	GA		10/27/2023	7.875	403,218		(43)				530,000	08/17/2023
100134068		MIAMI	FL		10/27/2023	7.125	631,341		(11)				900,000	07/24/2023
100134069		LEAGUE CITY	TX		10/27/2023	9.625	205,432		(9)				270,000	09/20/2023
100134070		ANAHEIM	CA		10/27/2023	8.750	567,079		(41)				695,000	08/28/2023
100134071		DALLAS	TX		10/27/2023	7.625	348,102		(20)				457,930	08/16/2023
100134072		COHUTTA	GA		10/27/2023	8.750	236,463		(11)				291,800	07/10/2023
100134074		INDIANAPOLIS	IN		10/27/2023	9.375	588,857		(46)				825,000	07/31/2023
100134075		PINECREST	FL		10/27/2023	7.875	2,516,937		(92)				3,700,000	09/13/2023
100134076		HANFORD	CA		10/27/2023	8.875	365,512		(19)				450,000	07/31/2023
100134077		PHOENIX	AZ		10/27/2023	10.000	275,249		(24)				357,000	09/08/2023
100134079		San Francisco	CA		12/08/2023	8.125	368,518		3				2,050,000	10/12/2023
100134080		Houston	TX		12/08/2023	7.875	139,175		7				221,000	10/06/2023
100134085		Fullerton	CA		12/08/2023	7.750	590,489		16				2,100,000	10/13/2023
100134089		Vestavia Hills	AL		12/08/2023	8.750	130,783						186,000	10/17/2023
100134090		Palm Springs	CA		12/08/2023	8.500	843,399		2				1,200,000	09/27/2023
100134095		Las Vegas	NV		12/08/2023	7.875	265,492		6				447,000	10/06/2023
100134096		Shasta Lake	CA		12/08/2023	8.750	231,261		(9)				300,000	10/10/2023
100134098		Shasta Lake	CA		12/08/2023	8.875	262,323		(16)				335,000	10/10/2023
100134100		Cheektowaga	NY		12/08/2023	8.000	230,475		8				335,000	10/06/2023
100134102		Roebuck	SC		12/08/2023	8.375	232,860		(1)				289,900	09/29/2023
100134106		Homestead	FL		12/08/2023	8.625	372,624						465,000	10/03/2023
100134113		North Chesterfield	VA		12/08/2023	8.000	220,107		9				307,000	10/18/2023
100134115		Colleyville	TX		12/08/2023	8.250	2,291,528		60				3,200,000	10/16/2023
100134116		Weston	FL		12/08/2023	9.250	188,394		(19)				250,000	10/13/2023
100134117		Phenix City	AL		12/08/2023	10.125	104,317		(1)				125,000	10/06/2023
100134121		Phenix City	AL		12/08/2023	10.125	104,510		(1)				125,000	10/06/2023
100134122		Phenix City	AL		12/08/2023	10.125	104,019		(1)				125,000	10/10/2023
100134128		Atlanta	GA		12/08/2023	9.750	430,188		16				499,000	10/06/2023
100134137		Pittsburgh	PA		12/08/2023	8.625	460,685		6				677,000	10/27/2023
100134141		Citrus Heights	CA		12/08/2023	8.375	133,744		(2)				240,000	10/19/2023
100134145		Vallejo	CA		12/08/2023	8.875	335,366		(6)				510,000	10/13/2023
100134168		Boca Raton	FL		12/08/2023	9.625	201,185		(13)				273,000	10/26/2023
100134170		West Covina	CA		12/08/2023	8.375	659,205		(12)				950,000	10/17/2023
100134172		Reno	NV		12/08/2023	9.875	1,257,451		(50)				1,735,000	10/10/2023
100134183		Bellflower	CA		12/08/2023	8.875	1,008,019		3				1,350,000	10/12/2023
100134189		Goodyear	AZ		12/08/2023	8.000	219,088		1,099				370,000	10/13/2023
100134196		Ventura	CA		12/08/2023	8.375	693,453		(9)				980,000	10/20/2023
100134237		Santa Paula	CA		12/08/2023	8.750	460,238		4				700,000	10/19/2023
100134251		United Kingdom	GBR		10/26/2023	7.590	95,721					4,260	100,000	12/01/2023
100134252		United Kingdom	GBR		10/26/2023	7.590	145,883					6,516	250,000	12/01/2023
100134253		United Kingdom	GBR		10/26/2023	7.790	467,039					20,632	925,000	12/01/2023
100134254	CF	NEW CARROLLTN	MD		10/27/2023	9.625	317,393		(17)				408,000	08/15/2023
100134255	CF	Beverly Hills	FL		10/27/2023	7.990	241,767		(15)				305,000	08/02/2023
100134256	CF	FORKED RIVER	NJ		10/27/2023	9.625	263,770		(12)				325,000	08/16/2023
100134257	CF	Leander	TX		10/27/2023	7.990	1,398,617		(3)				1,755,000	07/27/2023
100134258	CF	NORCROSS	GA		10/27/2023	9.125	406,016		(45)				492,000	06/27/2023
100134259	CF	Las Vegas	NV		10/27/2023	6.875	617,627		96				800,000	07/21/2023
100134260		Lehigh Acres	FL		10/27/2023	8.750	342,565		(46)				455,000	08/04/2023
100134261	CF	Pennsauken	NJ		10/27/2023	8.500	197,827		14				289,000	08/28/2023
100134262	CF	LOS ANGELES	CA		10/27/2023	7.375	970,118		(3)				1,215,000	06/30/2023
100134263	CF	SILVER SPRING	MD		10/27/2023	9.875	167,128		(22)				200,000	08/17/2023
100134264	CF	Margate	FL		10/27/2023	8.250	282,456		(26)				345,000	08/15/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134266	CF	Atlanta	GA		10/27/2023	8.625	605,956		(5)				756,000	08/22/2023
100134267	CF	Mint Hill	NC		10/27/2023	11.250	368,190		(28)				460,000	08/31/2023
100134268	CF	PETERSBURG	VA		10/27/2023	8.750	179,483		(26)				230,000	08/24/2023
100134269	CF	Paterson	NJ		10/27/2023	10.375	329,674		(27)				405,000	09/06/2023
100134270	CF	Haines City	FL		10/27/2023	9.990	315,481		(25)				386,000	08/31/2023
100134271	CF	Myrtle Beach	SC		10/27/2023	9.990	392,979		32				451,000	09/01/2023
100134272		Palmdale	CA		10/27/2023	8.250	298,717		(33)				415,000	08/30/2023
100134273	CF	ROSELLE	NJ		10/27/2023	10.375	430,458		(187)				556,000	09/07/2023
100134274	CF	San Diego	CA		10/27/2023	8.125	755,604		51				960,000	07/14/2023
100134275	CF	FULSHEAR	TX		10/27/2023	10.125	466,379		(27)				610,000	09/08/2023
100134276		Myrtle Beach	SC		10/27/2023	8.250	113,501		(26)				220,000	09/18/2023
100134277	CF	La Mesa	CA		10/27/2023	8.500	1,085,250		(112)				1,360,000	09/08/2023
100134278	CF	Lexington	SC		10/27/2023	9.990	473,958		7				562,000	09/05/2023
100134279		LOS ANGELES	CA		10/27/2023	8.125	578,477		(13)				2,325,000	09/18/2023
100134280	CF	MAPLE VALLEY	WA		10/27/2023	9.750	1,046,849		(19)				1,389,000	09/11/2023
100134282	CF	BLAIRSTOWN	NJ		10/27/2023	7.375	539,511		36				730,000	09/20/2023
100134283		MEMPHIS	TN		10/27/2023	8.750	137,905		(31)				165,000	09/18/2023
100134284	CF	Aurora	CO		10/27/2023	8.990	2,089,403		(169)				2,550,000	09/22/2023
100134285	CF	BEAVERCREEK	OH		10/27/2023	9.875	375,544		(4)				440,000	09/21/2023
100134286		MIAMI	FL		10/27/2023	7.750	331,579		(17)				545,600	09/21/2023
100134287		HARPER WOODS	MI		10/27/2023	8.875	106,513		(28)				125,000	09/20/2023
100134288	CF	Pinellas Park	FL		10/27/2023	9.250	260,590		(29)				365,000	09/21/2023
100134289	CF	MIAMI	FL		10/27/2023	8.500	281,825		(52)				340,000	09/13/2023
100134290	CF	Cornelius	OR		10/27/2023	7.125	771,344		76				1,100,000	09/08/2023
100134291	CF	Lake Forest	CA		10/27/2023	8.375	383,239		(51)				465,000	09/20/2023
100134292	CF	Phoenix	AZ		10/27/2023	8.250	225,059		(29)				295,000	06/12/2023
100134293	CF	Pembroke Pines	FL		10/27/2023	7.990	635,908		(47)				780,000	09/18/2023
100134294		Lehigh Acres	FL		10/27/2023	7.990	293,762		(35)				380,000	09/19/2023
100134295		Spring	TX		10/27/2023	7.990	117,176		(12)				272,000	08/15/2023
100134296	CF	GLENN DALE	MD		10/27/2023	9.250	553,572		23				700,000	07/07/2023
100134297	CF	Madison	AL		10/27/2023	7.375	283,845		(7)				357,000	07/24/2023
100134298		San Clemente	CA		10/27/2023	9.125	292,325		(13)				1,500,000	08/19/2023
100134300	CF	Heber Springs	AR		10/27/2023	9.990	184,727		(54)				347,000	09/01/2023
100134301	CF	Gilroy	CA		10/27/2023	9.990	1,469,336		(140)				1,896,345	08/30/2023
100134302	CF	Warren	NJ		10/27/2023	7.625	1,073,511		(9)				1,532,000	08/24/2023
100134303	CF	KENNER	LA		10/27/2023	10.125	191,980		(39)				259,000	08/26/2023
100134304		Lutz	FL		10/27/2023	7.875	231,796		5				1,100,000	08/10/2023
100134305		Franklin	TN		10/27/2023	7.875	281,412		(29)				750,000	08/24/2023
100134306	CF	MONTVERDE	FL		10/27/2023	8.750	329,525		(22)				440,000	09/07/2023
100134307		Tucson	AZ		10/27/2023	8.500	263,284		(42)				600,000	09/14/2023
100134308	CF	Lockport	IL		10/27/2023	9.125	368,995		(134)				465,000	07/24/2023
100134309	CF	LYNN	MA		10/27/2023	7.625	494,542		(7)				705,000	08/21/2023
100134310	CF	Katy	TX		10/27/2023	8.625	536,732		(21)				665,000	08/14/2023
100134311	CF	CADDO MILLS	TX		10/27/2023	8.625	243,889		(53)				293,000	08/31/2023
100134312	CF	Lake Worth	FL		10/27/2023	7.625	674,262		25				852,000	08/08/2023
100134313		St. Cloud	FL		10/27/2023	8.125	172,059		(322)				358,000	08/29/2023
100134314		QUINTON	VA		10/27/2023	8.625	124,582		(25)				162,000	08/31/2023
100134315		SHOW LOW	AZ		10/27/2023	10.250	594,464		(30)				730,000	08/15/2023
100134316		Ocala	FL		10/27/2023	7.750	139,729		(8)				260,000	08/17/2023
100134317		Ocala	FL		10/27/2023	7.750	134,393		(8)				250,000	08/22/2023
100134318		Daphne	AL		10/27/2023	9.500	119,271		(30)				190,000	09/06/2023
100134319	CF	Houston	TX		10/27/2023	8.875	274,876		(51)				330,000	08/29/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134320	CF	Dumont	NJ		10/27/2023	7.625	571,480		40				775,000	08/18/2023
100134321	CF	Lakewood	CO		10/27/2023	9.250	340,240		(70)				875,000	09/13/2023
100134322	CF	San Angelo	TX		10/27/2023	9.250	307,482		(77)				417,000	09/05/2023
100134323		COLUMBUS	GA		10/27/2023	8.990	138,094		(33)				201,000	09/13/2023
100134324		Middletown	OH		10/27/2023	8.990	119,494		(19)				143,000	08/28/2023
100134325	CF	WALDO	OH		10/27/2023	9.750	288,768		(54)				570,000	09/02/2023
100134327		SPOKANE VALLEY	WA		10/27/2023	7.990	316,979		(4)				395,000	09/15/2023
100134328	CF	Charleston	SC		10/27/2023	8.875	119,926		(55)				295,000	09/06/2023
100134329	CF	Glendale	AZ		10/27/2023	9.875	323,415		(61)				389,000	08/24/2023
100134330		Gulf Shores	AL		10/27/2023	8.375	200,506		(31)				395,000	09/01/2023
100134331	CF	Payson	AZ		10/27/2023	9.875	401,180		(56)				480,000	09/14/2023
100134332	CF	Cleveland	OH		10/27/2023	10.250	111,065		(19)				165,000	08/26/2023
100134333	CF	Chicago	IL		10/27/2023	8.625	1,870,765		(115)				2,300,000	08/30/2023
100134334	CF	Davenport	FL		10/27/2023	9.625	253,105		(42)				310,000	09/12/2023
100134335	CF	Woodbury	NY		10/27/2023	8.990	530,372		(40)				694,000	09/11/2023
100134337		La Porte	IN		10/27/2023	8.375	213,223		(39)				295,000	09/06/2023
100134338	CF	Chester	VA		10/27/2023	9.990	340,947		(66)				420,000	08/31/2023
100134339	CF	Dallas	TX		10/27/2023	8.625	679,236		(108)				1,625,000	09/12/2023
100134340		PANAMA CITY	FL		10/27/2023	8.490	131,259		(24)				170,000	09/21/2023
100134341		Citrus Heights	CA		10/27/2023	8.250	658,790		(53)				1,130,000	09/05/2023
100134342		Phoenix	AZ		10/27/2023	8.125	248,090		(40)				340,000	09/19/2023
100134343		MARTELLE	IA		10/27/2023	8.750	170,685		(25)				275,000	09/01/2023
100134344		DAUPHIN ISLAND	AL		10/27/2023	8.375	336,716		(17)				419,000	09/07/2023
100134345	CF	Jefferson	GA		10/27/2023	8.750	357,746		9				470,000	09/13/2023
100134346	CF	Waianae	HI		10/27/2023	9.250	928,081		(93)				1,200,000	09/15/2023
100134347	CF	MIAMI	FL		10/27/2023	8.750	256,065		(32)				330,000	08/29/2023
100134348	CF	Charlotte	NC		10/27/2023	9.750	233,820		(62)				614,000	09/01/2023
100134349	CF	Richmond	VA		10/27/2023	9.375	204,410		(45)				261,000	09/13/2023
100134350		TYLER	TX		10/27/2023	8.875	275,457		(41)				350,000	09/13/2023
100134351	CF	PEACHTREE COR	GA		10/27/2023	8.750	448,663		(35)				633,000	09/07/2023
100134353		CONOVER	NC		10/27/2023	8.500	332,344		(44)				440,000	09/11/2023
100134354	CF	MODESTO	CA		10/27/2023	8.250	312,103		(59)				380,000	09/14/2023
100134355	CF	Panama City Beach	FL		10/27/2023	7.750	269,916						475,000	09/19/2023
100134356	CF	Philadelphia	PA		10/27/2023	9.375	105,637		(19)				260,000	08/21/2023
100134357	CF	Placentia	CA		10/27/2023	8.875	1,159,033		(73)				1,428,000	07/31/2023
100134358	CF	Santa Rosa Beach	FL		10/27/2023	8.750	1,392,780		(56)				1,730,000	08/24/2023
100134359		La Marque	TX		10/27/2023	8.500	162,552		(29)				219,000	09/07/2023
100134360		Bradenton	FL		10/27/2023	8.750	452,066		(3)				601,000	08/21/2023
100134361	CF	CLEMMONS	NC		10/27/2023	10.375	561,684		(29)				664,000	08/08/2023
100134362		Philadelphia	PA		10/27/2023	9.625	131,295		(29)				175,000	09/07/2023
100134363	CF	CORAL SPRINGS	FL		10/27/2023	8.875	646,137		(24)				800,000	07/13/2023
100134364		MCALLEN	TX		10/27/2023	9.750	923,968		(21)				1,225,000	08/18/2023
100134365	CF	BROKEN ARROW	OK		10/27/2023	9.500	484,850		(29)				605,000	08/23/2023
100134366		Newaygo	MI		10/27/2023	9.250	202,425		(9,831)				829,000	08/14/2023
100134367	CF	MIAMI	FL		10/27/2023	7.625	654,408		(10)				900,000	08/14/2023
100134368	CF	COTO DE CAZA AREA	CA		10/27/2023	7.625	578,157		(15)				1,575,000	08/28/2023
100134369	CF	Westlake	OH		10/27/2023	8.500	748,411		6				1,300,000	09/01/2023
100134370		Brooklyn	NY		10/27/2023	8.875	720,912		4				905,000	08/07/2023
100134371	CF	Paso Robles	CA		10/27/2023	8.250	300,243		(20)				695,000	08/30/2023
100134372	CF	Beaumont	TX		10/27/2023	9.250	336,796		(1,039)				502,000	07/24/2023
100134373	CF	Hollister	CA		10/27/2023	9.500	848,447		5				1,075,000	08/18/2023
100134374	CF	Orlando	FL		10/27/2023	9.990	453,881		7				570,000	09/06/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134375	CF	COLUMBUS	OH		10/27/2023	10.375	439,579		(8)				486,000	08/25/2023
100134376	CF	FORT WORTH	TX		10/27/2023	9.875	662,655		1				780,000	08/16/2023
100134377	CF	Palm Beach Gardens	FL		10/27/2023	9.500	566,528		(54)				695,000	09/12/2023
100134378	CF	Greenacres	FL		10/27/2023	8.750	360,605		(1)				465,000	08/29/2023
100134379	CF	College Station	TX		10/27/2023	6.990	311,463		88				669,000	08/31/2023
100134380	CF	LOS ANGELES	CA		10/27/2023	6.990	1,263,799		151				1,900,000	08/21/2023
100134381	CF	San Diego	CA		10/27/2023	7.875	2,126,310		(139)				4,100,000	08/14/2023
100134382	CF	Alexandria	VA		10/27/2023	9.375	337,051		(27)				600,000	08/28/2023
100134383	CF	Fullerton	CA		10/27/2023	8.625	1,098,478		263				1,625,000	09/01/2023
100134384	CF	Newbury Park	CA		10/27/2023	9.000	1,451,468		(26)				1,700,000	07/05/2023
100134385	CF	Thousand Oaks	CA		10/27/2023	8.500	1,475,998		(70)				1,841,000	08/31/2023
100134386		Boise	ID		10/27/2023	9.375	633,953		(37)				775,000	09/01/2023
100134387	CF	Temple	NH		10/27/2023	8.500	391,311		(41)				780,000	08/29/2023
100134388	CF	CLIFTON	NJ		10/27/2023	7.250	150,127		(3)				200,000	06/30/2023
100134389	CF	Phoenix	AZ		10/27/2023	9.875	586,509		(30)				789,000	07/31/2023
100134390		Wellington	FL		10/27/2023	7.500	443,556		18				565,000	09/15/2023
100134391	CF	Chicago	IL		10/27/2023	9.990	354,930		(8)				440,000	08/14/2023
100134392		Paterson	NJ		10/27/2023	8.990	360,468		28				470,000	07/26/2023
100134393	CF	VALLEY SPGS	CA		10/27/2023	9.250	416,443		(18)				515,000	07/26/2023
100134394		Amerstdam	NLD		10/27/2023	6.100	485,673					20,677	762,480	12/01/2023
100134395		Amerstdam	NLD		10/27/2023	5.000	205,749					8,756	269,433	12/01/2023
100134396		Amerstdam	NLD		10/27/2023	5.700	168,484					7,170	203,550	12/01/2023
100134397		Amerstdam	NLD		10/27/2023	6.100	1,291,448					54,985	2,352,000	12/01/2023
100134398		Amerstdam	NLD		10/27/2023	6.100	1,375,337					58,556	2,492,000	12/01/2023
100134399		Amerstdam	NLD		10/27/2023	6.300	215,241					9,160	260,000	12/01/2023
100134400		Amerstdam	NLD		10/27/2023	5.840	66,261					2,821	97,159	12/01/2023
100134401		Amerstdam	NLD		10/27/2023	6.350	1,090,556					46,427	1,367,200	12/01/2023
100134402		Amerstdam	NLD		10/27/2023	5.840	2,617,266					111,433	3,837,721	12/01/2023
100134403		Amerstdam	NLD		10/27/2023	6.250	279,924					11,913	366,567	12/01/2023
100134404		Amerstdam	NLD		10/27/2023	6.100	353,216					15,039	696,000	12/01/2023
100134405		Amerstdam	NLD		10/27/2023	5.120	986,074					41,986	1,272,105	12/01/2023
100134406		Amerstdam	NLD		10/27/2023	6.200	322,862					13,747	450,000	12/01/2023
100134407		Amerstdam	NLD		10/27/2023	6.200	185,439					7,890	259,000	12/01/2023
100134408		Amerstdam	NLD		10/27/2023	6.700	248,355					10,575	307,009	12/01/2023
100134409		Amerstdam	NLD		10/27/2023	6.260	6,143					261	7,425	12/01/2023
100134410		Amerstdam	NLD		10/27/2023	5.120	1,409,106					59,970	1,708,198	12/01/2023
100134411		Amerstdam	NLD		10/27/2023	5.120	21,623					921	27,896	12/01/2023
100134412		Amerstdam	NLD		10/27/2023	6.350	248,355					10,574	443,000	12/01/2023
100134413		Amerstdam	NLD		10/27/2023	6.250	452,559					19,268	930,000	12/01/2023
100134414		Amerstdam	NLD		10/27/2023	6.350	331,140					14,097	610,000	12/01/2023
100134415		Amerstdam	NLD		10/27/2023	6.250	1,682,169					71,592	2,031,971	12/01/2023
100134416		Amerstdam	NLD		10/27/2023	5.120	31,703					1,350	38,433	12/01/2023
100134417		Amerstdam	NLD		10/27/2023	6.250	1,655,702					70,497	4,274,999	12/01/2023
100134418		Amerstdam	NLD		10/27/2023	6.350	958,100					40,791	1,239,999	12/01/2023
100134419		Amerstdam	NLD		10/27/2023	5.470	3,821					163	5,914	12/01/2023
100134420		Amerstdam	NLD		10/27/2023	6.550	193,717					8,247	250,715	12/01/2023
100134421		Amerstdam	NLD		10/27/2023	5.470	86,633					3,688	134,086	12/01/2023
100134422		Amerstdam	NLD		10/27/2023	6.250	256,192					10,907	434,700	12/01/2023
100134423		Amerstdam	NLD		10/27/2023	6.350	154,532					6,576	252,000	12/01/2023
100134424		Amerstdam	NLD		10/27/2023	6.200	354,320					15,085	505,100	12/01/2023
100134425		Amerstdam	NLD		10/27/2023	6.350	358,735					15,274	566,000	12/01/2023
100134426		Amerstdam	NLD		10/27/2023	6.350	270,431					11,508	460,000	12/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134427		Amerstdam	NLD		10/27/2023	6.450	480,154					20,442	580,000	12/01/2023
100134428		Amerstdam	NLD		10/27/2023	6.700	16,406					699	20,280	12/01/2023
100134429		Amerstdam	NLD		10/27/2023	6.260	217,945					9,278	263,459	12/01/2023
100134430		Palm City	FL		10/30/2023	7.624	347,549		9				700,000	10/05/2023
100134431		Rowlett	TX		10/30/2023	7.499	250,470		(2)				502,000	10/06/2023
100134432		Corona Del Mar	CA		10/30/2023	7.749	3,491,208		31				6,000,000	10/06/2023
100134433		Port Saint Lucie	FL		10/30/2023	8.624	268,033		(23)				360,000	09/28/2023
100134434		Broadway	VA		10/30/2023	11.249	323,721		(21)				400,000	09/28/2023
100134435		Lake Worth	FL		10/30/2023	10.374	275,369		(68)				420,000	09/26/2023
100134436		Philadelphia	PA		10/30/2023	10.624	117,486		(29)				165,000	10/11/2023
100134437		Meriden	CT		10/30/2023	9.999	258,160		(39)				350,000	09/29/2023
100134438		Yonkers	NY		10/30/2023	7.499	458,549		9				735,000	10/02/2023
100134439		Glen Cove	NY		10/30/2023	7.499	1,171,439		71				1,485,000	10/12/2023
100134440		Lake Peekskill	NY		10/30/2023	9.249	250,783		(22)				305,000	10/04/2023
100134441		Ozone Park	NY		10/30/2023	8.374	754,872		(52)				1,075,000	09/25/2023
100134442		New York	NY		10/30/2023	7.374	450,118		(2)				880,000	09/29/2023
100134443		Paterson	NJ		10/30/2023	8.499	327,279		(6)				435,000	10/05/2023
100134444		Brooklyn	NY		10/30/2023	8.874	311,253		(61)				400,000	09/20/2023
100134445		Las Vegas	NV		10/30/2023	9.499	1,527,545		(204)				1,950,000	09/28/2023
100134447		Bayonne	NJ		10/30/2023	8.374	615,000		(54)				780,000	09/22/2023
100134448		Littleton	CO		10/30/2023	8.999	1,453,572		(94)				1,900,000	10/05/2023
100134449		Plymouth	PA		10/30/2023	9.124	185,260		(91)				240,000	09/26/2023
100134450		Willis	TX		10/30/2023	8.624	331,295		(69)				685,000	09/25/2023
100134451		Cortlandt Manor	NY		10/30/2023	7.499	465,110		30				590,000	10/10/2023
100134452		Upper Darby	PA		10/30/2023	9.749	151,596		(34)				195,000	09/20/2023
100134453		Leander	TX		10/30/2023	7.750	1,838,723		(150)				2,400,000	10/04/2023
100134454		Sylvania	OH		10/30/2023	10.625	108,688		(20)				148,000	09/28/2023
100134455		Provincetown	MA		10/30/2023	7.874	363,408		(6)				592,000	09/29/2023
100134456		North Arlington	NJ		10/30/2023	8.874	554,610		(58)				900,000	10/06/2023
100134457		Brooklyn	NY		10/30/2023	7.874	1,486,789		(66)				2,100,000	09/23/2023
100134458		Baltimore	MD		10/30/2023	8.499	85,562		(5)				130,000	09/25/2023
100134459		Boerne	TX		10/30/2023	7.249	1,189,548		39				2,007,000	09/16/2023
100134460		Peachtree Corners	GA		10/30/2023	8.874	454,024		(34)				634,000	10/13/2023
100134461		Hallandale Beach	FL		10/30/2023	8.874	201,697		(36)				255,000	10/05/2023
100134462		Manhasset	NY		10/30/2023	7.990	1,957,746		7				2,450,000	10/11/2023
100134463		Henderson	NV		10/30/2023	9.874	1,079,421		(136)				1,300,000	09/28/2023
100134464		Sunnyvale	CA		10/30/2023	7.999	1,567,979		(102)				2,192,000	09/26/2023
100134465		Ozone Park	NY		10/30/2023	7.999	627,115		(27)				775,000	09/26/2023
100134466		Atlanta	GA		10/30/2023	8.874	311,113		(35)				334,000	10/05/2023
100134467		Laguna Niguel	CA		10/30/2023	7.499	755,791		(30)				1,525,000	09/28/2023
100134468		Cinnaminson	NJ		10/30/2023	8.999	380,562		(9)				540,000	09/29/2023
100134469		Forestport	NY		10/30/2023	9.249	133,027		(26)				270,000	10/11/2023
100134470		Reedley	CA		10/30/2023	8.749	179,089		(14)				445,000	10/06/2023
100134471		Los Angeles	CA		10/30/2023	8.124	988,039		44				1,450,000	09/22/2023
100134472		Forestburgh	NY		10/30/2023	9.124	566,012		(20)				700,000	10/10/2023
100134473		Loganville	GA		10/30/2023	9.624	301,125		(33)				365,000	09/26/2023
100134474		Fresno	CA		10/30/2023	7.499	167,858						318,700	10/09/2023
100134475		Poughkeepsie	NY		10/30/2023	9.499	250,046		(42)				338,000	10/12/2023
100134476		Collierville	TN		10/30/2023	8.749	634,103		(49)				774,900	09/28/2023
100134477		Parkville	MD		10/30/2023	8.124	241,538		(21)				300,000	09/27/2023
100134478		Fresno	CA		10/30/2023	8.374	493,222		(1)				617,000	09/28/2023
100134479		Cape Coral	FL		10/30/2023	8.249	241,251		(30)				335,000	09/27/2023

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100134481		Kenner	LA		10/30/2023	7.499	267,714		1				477,000	09/02/2023
100134482		Encino	CA		10/30/2023	7.874	493,201		86				1,145,000	09/25/2023
100134483		San Diego	CA		10/30/2023	9.499	726,721		(18)				820,000	09/19/2023
100134484		West Milford	NJ		10/30/2023	8.624	229,124		(38)				280,000	10/11/2023
100134485		Brick Township	NJ		10/30/2023	10.499	437,602		(56)				530,000	10/10/2023
100134486		Naples	FL		10/30/2023	8.624	1,147,343		1,520				1,785,000	10/13/2023
100134487		Ewing	NJ		10/30/2023	9.249	229,802		(28)				340,000	10/10/2023
100134488		Humble	TX		10/30/2023	7.499	159,448		29				280,000	09/29/2023
100134489		Riverside	NJ		10/30/2023	8.999	242,709		(15)				345,000	10/06/2023
100134490		Fresno	CA		10/30/2023	7.999	1,029,885		(80)				1,351,000	10/03/2023
100134491		Lebanon	PA		10/30/2023	9.249	118,295		(25)				158,000	10/10/2023
100134492		Harrisburg	PA		10/30/2023	8.624	111,721		(29)				165,000	09/26/2023
100134493		Hialeah	FL		10/30/2023	7.499	299,343		(18)				500,000	09/29/2023
100134494		North Middletown	NJ		10/30/2023	8.124	374,691		(28)				612,000	09/28/2023
100134495		Davenport	FL		10/30/2023	8.499	477,876		4				600,000	09/28/2023
100134496		Front Royal	VA		10/30/2023	8.999	392,825		(3)				490,000	09/29/2023
100134497		Hamden	CT		10/30/2023	8.499	219,428		(7)				290,000	09/25/2023
100134498		Kennesaw	GA		10/30/2023	8.249	303,506		(16)				500,000	10/10/2023
100134499		Shelton	CT		10/30/2023	7.999	198,223		(12)				260,000	10/02/2023
100134500		Lighthouse Point	FL		10/30/2023	8.749	726,824		(24)				900,000	09/29/2023
100134501		Naples	FL		10/30/2023	7.999	381,531		3				515,000	10/04/2023
100134502		San Marcos	CA		10/30/2023	9.999	1,398,467		(87)				1,550,000	09/28/2023
100134503		Ridgefield	CT		10/30/2023	7.990	933,442		(52)				1,235,000	09/28/2023
100134504		Hollywood	FL		10/30/2023	7.749	490,662		(19)				652,000	09/29/2023
100134505		Feeding Hills	MA		10/30/2023	8.499	272,490		(45)				395,000	09/29/2023
100134506		Feeding Hills	MA		10/30/2023	8.499	303,460		(55)				415,000	09/29/2023
100134507		Meadowlakes	TX		10/30/2023	8.124	645,247		(34)				795,000	10/06/2023
100134508		Westlake	FL		10/30/2023	8.874	1,040,382		14				1,310,000	10/06/2023
100134509		Morton	PA		10/30/2023	9.125	410,022		(41)				530,000	10/13/2023
100134510		Rowlett	TX		10/30/2023	10.124	290,662		(31)				375,000	10/06/2023
100134511		Hempstead	NY		10/30/2023	8.750	335,626		(1)				475,000	03/31/2023
100134512		Elk Grove	CA		10/30/2023	7.250	574,590		16				852,000	05/20/2023
100134514		Branson	MO		10/30/2023	8.750	138,565		(26)				186,000	05/31/2023
100134515		Fort Pierce	FL		10/30/2023	8.375	164,283		(17)				264,000	05/31/2023
100134517		Palm Springs	CA		10/30/2023	8.750	1,834,764		(223)				2,350,000	05/26/2023
100134518		Branson	MO		10/30/2023	8.750	138,646		(26)				186,000	05/31/2023
100134520		Everett	WA		10/30/2023	9.124	506,252						740,000	09/06/2023
100134521		Napa	CA		10/30/2023	8.875	1,647,728		(166)				5,750,000	08/26/2023
100134522		Boca Raton	FL		10/30/2023	7.750	887,473		36				1,125,000	05/25/2023
100134523		Rosedale	NY		10/30/2023	9.000	675,762		(13)				950,000	05/25/2023
100134524		Sherman Oaks	CA		10/30/2023	7.875	2,728,122		(65)				3,775,000	09/08/2023
100134525		Panorama City	CA		10/30/2023	11.249	580,089		9				740,000	08/21/2023
100134527		Fort worth	TX		10/30/2023	8.124	205,765		(22)				540,000	09/15/2023
100134528		Columbus	OH		10/30/2023	9.749	127,851		(25)				162,000	08/31/2023
100134529		Philadelphia	PA		10/30/2023	10.250	89,745		(21)				127,000	08/31/2023
100134530		Rowland Heights	CA		10/30/2023	7.875	511,735		(46)				1,340,000	09/07/2023
100134532		Binghamton	NY		10/30/2023	9.249	140,375		(30)				175,000	09/15/2023
100134533		Sevierville	TN		10/30/2023	8.874	1,498,796		(123)				1,950,000	09/14/2023
100134534		Palm Coast	FL		10/30/2023	7.749	249,478		(12)				308,000	09/06/2023
100134535		North Port	FL		10/30/2023	7.999	510,590		(14)				640,000	09/13/2023
100134536		Louisville	KY		10/30/2023	9.125	240,862		(27)				310,000	09/22/2023
100134537		Sterling Heights	MI		10/30/2023	8.875	346,710		(18)				476,000	09/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134538		Rio Linda	CA		10/30/2023	8.875	649,856		(67)				900,000	09/27/2023
100134540		East Islip	NY		10/30/2023	8.500	414,550		(5)				550,000	09/25/2023
100134541		Marysville	OH		10/30/2023	8.124	297,178		(2)				455,000	09/25/2023
100134542		Columbus	OH		10/30/2023	9.875	192,347		(38)				225,000	09/14/2023
100134543		Rochester	MN		10/30/2023	8.374	109,385		(31)				158,000	08/31/2023
100134544		MASSAPEQUA	NY		10/30/2023	7.999	358,377		(14)				655,000	08/31/2023
100134545		Mishawaka	IN		10/30/2023	9.000	104,832		(16)				145,000	09/29/2023
100134546		Rancho Santa Fe	CA		10/30/2023	8.249	836,610		(80)				1,100,000	09/11/2023
100134547		Anna Maria	FL		10/30/2023	7.999	1,716,759		6,883				2,500,000	08/21/2023
100134548		Pompton Plains	NJ		10/30/2023	8.749	475,119		(30)				605,000	09/05/2023
100134549		San Bernardino	CA		10/30/2023	9.499	338,054		(28)				470,000	09/12/2023
100134550		Los Angeles	CA		10/30/2023	8.875	3,067,605		(274)				4,900,000	09/15/2023
100134552		FREEPORT	NY		10/30/2023	8.999	395,765		(13)				510,000	09/20/2023
100134553		KEARNY	NJ		10/30/2023	10.249	447,892						560,000	09/22/2023
100134554		Hutchinson Island	FL		10/30/2023	8.499	780,852		(74)				950,000	09/26/2023
100134555		Los Angeles	CA		10/30/2023	7.750	369,534		23				610,000	09/13/2023
100134556		Vineland	NJ		10/30/2023	8.999	170,396		(36)				280,000	08/31/2023
100134557		Norwalk	CT		10/30/2023	8.874	282,231		(35)				345,000	09/28/2023
100134558		Bennettsville	SC		10/30/2023	9.499	196,081		(27)				237,000	09/19/2023
100134559		Miami	FL		10/30/2023	8.999	580,614		(69)				830,000	09/29/2023
100134560		Lanham	MD		10/30/2023	8.750	382,763		4				480,000	09/15/2023
100134561		Philadelphia	PA		10/30/2023	9.874	109,282		(25)				140,000	09/15/2023
100134562		WOODBRIDGE	VA		10/30/2023	7.249	198,023		5				285,000	09/22/2023
100134563		Leesburg	VA		10/30/2023	9.999	369,336		(6,633)				734,000	09/28/2023
100134564		Land O' Lakes	FL		10/30/2023	8.749	317,829		(25)				347,000	09/18/2023
100134565		Inglewood	CA		10/30/2023	7.374	422,866		7				790,000	09/25/2023
100134566		Torrance	CA		10/30/2023	7.249	2,225,666		102				3,000,000	09/22/2023
100134567		LYNN	MA		10/30/2023	8.375	301,235		(25)				390,000	09/22/2023
100134568		Bonaire	GA		10/30/2023	8.750	288,985		(26)				341,000	09/29/2023
100134569		SAINT LOUIS	MO		10/30/2023	8.875	300,982		(118)				381,000	09/28/2023
100134570		Bradenton	FL		10/30/2023	8.375	269,921		(24)				335,000	09/29/2023
100134571		Davison	MI		10/30/2023	7.625	159,937		23				291,000	09/29/2023
100134572		Meridian	ID		10/30/2023	8.625	342,691		(21)				483,000	09/28/2023
100134573		Las Vegas	NV		10/30/2023	8.999	292,267		(31)				370,000	09/29/2023
100134574		Saint Petersburg	FL		10/30/2023	8.999	426,300		(27)				492,000	09/29/2023
100134575		Cave Creek	AZ		10/30/2023	9.500	506,477		(35)				563,000	09/29/2023
100134576		Panama City Beach	FL		10/30/2023	7.875	256,985		(12)				360,000	09/25/2023
100134577		Galveston	TX		10/30/2023	9.375	123,963		(12)				190,000	10/12/2023
100134578		Anchorage	AK		10/30/2023	7.875	382,339		(12)				475,000	10/13/2023
100134579		Dublin	OH		10/30/2023	9.999	266,996		(23)				350,000	09/29/2023
100134580		Columbus	OH		10/30/2023	10.125	402,923		(32)				575,000	09/29/2023
100134581		OAK CREEK	WI		10/30/2023	8.125	322,178		(24)				410,000	09/20/2023
100134582		Washington	DC		10/30/2023	8.750	1,452,585		(95)				1,900,000	09/27/2023
100134583		Maricopa	AZ		10/30/2023	11.999	222,232						413,000	09/29/2023
100134584		Carnelian Bay	CA		10/30/2023	8.500	856,172		(44)				1,100,000	10/16/2023
100134585		Austin	TX		10/30/2023	8.125	362,682		(28)				515,000	10/03/2023
100134586		Park City	UT		10/30/2023	8.500	935,705		(79)				1,200,000	09/29/2023
100134587		Gulf Breeze	FL		10/30/2023	7.999	219,355		(14)				310,000	10/02/2023
100134589		Pittsboro	NC		10/30/2023	8.875	398,498		(34)				525,000	09/29/2023
100134590		Cooper City	FL		10/30/2023	8.125	1,085,860		(77)				1,430,000	09/28/2023
100134615		Lakeland	FL		10/30/2023	7.500	328,156		435				510,000	09/19/2023
100134616		Bradenton	FL		10/30/2023	8.625	229,874		59				333,000	09/20/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134617		Jensen Beach	FL		10/30/2023	8.250	256,813		153				372,000	09/15/2023
100134618		Corpus Christi	TX		10/30/2023	8.500	229,296		85				315,000	09/05/2023
100134619		Commerce City	CO		10/30/2023	8.500	478,080		(22)				595,000	09/18/2023
100134620		North Haledon	NJ		10/30/2023	7.875	282,718		273				505,000	09/15/2023
100134621		Pembroke Pines	FL		10/30/2023	8.375	146,750		(16)				190,000	09/15/2023
100134622		Wesley Chapel	FL		10/30/2023	8.250	346,123		315				775,000	09/19/2023
100134623		Scott Township	PA		10/30/2023	8.875	148,248		4				195,000	09/18/2023
100134624		Casselberry	FL		10/30/2023	8.375	328,626		174				510,000	09/20/2023
100134625		Los Angeles	CA		10/30/2023	8.500	645,508		(54)				970,000	09/15/2023
100134628		Port Charlotte	FL		10/30/2023	8.000	171,269		(5)				284,000	09/20/2023
100134629		Van Nuys	CA		10/30/2023	7.875	697,643		666				1,100,000	09/18/2023
100134632		Friendswood	TX		10/30/2023	8.750	336,078		(43)				415,000	09/05/2023
100134634		Erie	PA		10/30/2023	9.375	84,250		(9)				102,000	09/11/2023
100134635		Quincy	MA		10/30/2023	8.125	519,334		2				651,000	09/01/2023
100134636		Mansfield	TX		10/30/2023	7.875	274,403		261				575,000	09/05/2023
100134637		Houston	TX		10/30/2023	8.625	309,666		76				436,000	09/01/2023
100134638		Bedford	TX		10/30/2023	7.750	247,334		3				382,000	09/12/2023
100134640		Philadelphia	PA		10/30/2023	7.875	544,792		522				795,000	09/21/2023
100134641		Livingston	LA		10/30/2023	8.000	160,848		218				235,000	09/18/2023
100134642		Auburndale	FL		10/30/2023	8.875	167,465		12				272,000	09/20/2023
100134643		Dearborn	MI		10/30/2023	8.000	281,180		(2)				351,000	09/05/2023
100134644		Winter Haven	FL		10/30/2023	7.750	148,073		241				260,000	09/19/2023
100134645		Gardena Area City of Los Ange	CA		10/30/2023	8.000	378,267		(13)				740,000	09/15/2023
100134646		Carmel	IN		10/30/2023	8.125	468,336		342				870,000	09/21/2023
100134647		Granger	IN		10/30/2023	8.125	327,969		(12)				600,000	09/19/2023
100134648		Mesquite	TX		10/30/2023	7.750	233,485		1				360,000	09/06/2023
100134650		Coral Springs	FL		10/30/2023	8.750	355,037		89				445,000	09/18/2023
100134651		PARK FOREST	IL		10/30/2023	9.500	114,204		(6)				155,000	09/19/2023
100134652		Fort Lauderdale	FL		10/30/2023	7.875	174,733		166				530,000	09/15/2023
100134653		Houston	TX		10/30/2023	7.875	128,831		122				240,000	09/20/2023
100134654		Duluth	GA		10/30/2023	8.250	1,020,460		(93)				1,600,000	09/15/2023
100134655		Hawthorne	CA		10/30/2023	9.125	646,408		(56)				787,000	09/11/2023
100134656		Monroe	NJ		10/30/2023	8.000	263,820		(18)				620,000	09/20/2023
100134657		HANFORD	CA		10/30/2023	8.875	276,866		(38)				383,000	09/20/2023
100134658		Brick	NJ		10/30/2023	8.250	253,920		(25)				500,000	09/20/2023
100134659		Puyallup	WA		10/30/2023	7.875	498,525		(29)				655,000	09/15/2023
100134660		Covina Area	CA		10/30/2023	8.500	612,043		(44)				750,000	09/08/2023
100134661		Markham	IL		10/30/2023	9.625	78,659		(4)				97,000	09/14/2023
100134662		Atlanta	GA		10/30/2023	8.000	230,930						309,000	09/20/2023
100134663		Lakeville	PA		10/30/2023	8.125	268,443		279				575,000	09/19/2023
100134664		(North Hills area) in the City	CA		10/30/2023	7.875	619,232		593				985,000	09/18/2023
100134665		Glendale	CA		10/30/2023	7.875	1,527,567		2,311				2,200,000	09/13/2023
100134666		Pasadena	TX		10/30/2023	8.375	213,811		(28)				275,000	09/15/2023
100134667		Lehigh Acres	FL		10/30/2023	9.250	419,132		12				535,000	09/05/2023
100134668		Upper Darby	PA		10/30/2023	8.000	128,954		(4)				213,000	09/21/2023
100134670		Temple	TX		10/30/2023	8.750	281,200		(32)				340,000	09/21/2023
100134671		San Jose	CA		10/30/2023	7.500	345,509		16				850,000	09/22/2023
100134672		WESTMINSTER	CA		10/30/2023	8.250	1,084,540		(74)				1,420,000	09/20/2023
100134673		Wilmington	DE		10/30/2023	8.625	363,936		107				486,000	09/20/2023
100134674		Fountain Valley	CA		10/30/2023	8.250	1,086,893		755				1,480,000	09/19/2023
100134675		Palm Coast	FL		10/30/2023	7.750	666,810		(8)				950,000	09/22/2023
100134676		Philadelphia	PA		10/30/2023	9.250	116,785		(21)				170,000	09/18/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134677		Plantation	FL		10/30/2023	8.500	189,757		(26)				265,000	09/22/2023
100134678		Ontario	OR		10/30/2023	8.250	175,066		(19)				430,000	09/21/2023
100134679		BALTIMORE	MD		10/30/2023	9.000	162,794		(31)				218,000	09/22/2023
100134680		Ramrod Key	FL		10/30/2023	7.875	712,166		121				1,033,000	09/22/2023
100134682		Kissimmee	FL		10/30/2023	7.625	200,622		244				261,000	09/21/2023
100134683		San Francisco	CA		10/30/2023	7.500	1,104,426		1,470				1,400,000	09/21/2023
100134684		Victorville	CA		10/30/2023	8.375	375,282		(29)				525,000	09/20/2023
100134685		Ocala	FL		10/30/2023	8.625	271,464		222				362,000	09/19/2023
100134686		Compton	CA		10/30/2023	7.750	255,816		(8)				630,000	09/19/2023
100134687		New Hartford	NY		10/30/2023	8.625	153,557		(13)				207,000	09/22/2023
100134688		Moreno Valley	CA		10/30/2023	7.750	601,706		(2)				752,000	09/22/2023
100134690		Dearborn Heights	MI		10/30/2023	8.625	138,534		(26)				175,000	09/18/2023
100134691		Cartersville	GA		10/30/2023	8.125	215,352		149				289,000	09/19/2023
100134692		Cartersville	GA		10/30/2023	8.125	209,831		143				281,900	09/22/2023
100134693		Rex	GA		10/30/2023	7.500	239,021		318				345,000	09/22/2023
100134694		Manor	TX		10/30/2023	7.125	294,583		674				435,000	09/20/2023
100134695		Yuba City	CA		10/30/2023	7.625	382,212		10				550,000	09/18/2023
100134697		Lawrenceville	GA		10/30/2023	7.625	179,166		(1)				329,000	09/21/2023
100134698		Northridge Area	CA		10/30/2023	8.875	920,346		(70)				1,240,000	09/22/2023
100134699		Apple Valley	CA		10/30/2023	7.750	252,317		(3)				510,000	09/22/2023
100134700		Hayward	CA		10/30/2023	8.125	697,934		(38)				875,000	09/18/2023
100134701		Cincinnati	OH		10/30/2023	8.250	159,854		101				230,000	09/22/2023
100134702		SAN JOSE	CA		10/30/2023	7.625	565,328		5				945,000	09/21/2023
100134703		Burbank	IL		10/30/2023	7.625	211,313		4				438,000	09/19/2023
100134704		South Bend	IN		10/30/2023	8.625	105,404		(15)				144,000	09/21/2023
100134705		COLUMBIA	SC		10/30/2023	9.000	259,444		(37)				340,000	09/22/2023
100134707		Dearborn	MI		10/30/2023	8.750	140,831		7				184,000	09/21/2023
100134710		Tampa	FL		10/30/2023	8.000	213,456		252				312,000	09/21/2023
100134711		Glendale	CA		10/30/2023	9.125	817,512		(73)				1,000,000	09/18/2023
100134712		Houston	TX		10/30/2023	7.500	134,371		176				325,000	09/20/2023
100134713		Merced	CA		10/30/2023	8.875	311,467		(40)				400,000	09/14/2023
100134714		DORAL	FL		10/30/2023	8.000	251,168		(5)				430,000	09/18/2023
100134715		Saint Augustine	FL		10/30/2023	8.125	442,766		(30)				725,000	09/20/2023
100134716		Altamonte Springs	FL		10/30/2023	8.250	130,217		(573)				243,000	09/18/2023
100134717		Mesa	AZ		10/30/2023	7.625	307,687		3				441,000	09/22/2023
100134718		Las Vegas	NV		10/30/2023	7.500	267,687		502				450,000	09/18/2023
100134719		Van Nuys Area Los Angeles	CA		10/30/2023	8.750	674,375		111				830,000	09/21/2023
100134720		San Jose	CA		10/30/2023	7.250	488,731		51				1,600,000	09/21/2023
100134722		Buford	GA		10/30/2023	7.500	272,764		454				655,000	09/22/2023
100134723		Tampa	FL		10/30/2023	8.250	501,401		330				680,000	09/21/2023
100134724		Los Angeles	CA		10/30/2023	7.875	1,505,136		1,404				4,450,000	09/21/2023
100134725		Lexington	SC		10/30/2023	7.875	130,546		(2)				263,000	09/21/2023
100134726		City of Burbank	CA		10/30/2023	8.625	939,960		(144)				1,300,000	09/19/2023
100134727		Jamison	PA		10/30/2023	7.750	253,466		39				471,500	09/21/2023
100134728		Greenwood	SC		10/30/2023	9.000	375,042		34				480,000	09/20/2023
100134729		(North Hills Area) Los Angeles	CA		10/30/2023	8.000	565,400		(21)				700,000	09/21/2023
100134730		Carlisle	PA		10/30/2023	8.250	154,191		14				214,500	09/18/2023
100134731		Los Angeles	CA		10/30/2023	7.750	753,467		(2)				1,160,000	09/21/2023
100134732		Davenport	FL		10/30/2023	8.375	208,466		98				559,000	09/20/2023
100134734		Rockledge	FL		10/30/2023	8.250	286,231		(28)				350,000	09/18/2023
100134735		LAS VEGAS	NV		10/30/2023	8.125	565,670		100				700,000	09/19/2023
100134736		PANORAMA CITY AREA LOS ANGELE	CA		10/30/2023	8.875	469,639		(96)				595,000	09/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134737		MELISSA	TX		10/30/2023	7.875	174,169		164				353,000	09/21/2023
100134738		Jackson	NJ		10/30/2023	8.000	349,059		306				510,000	09/20/2023
100134739		Millville	NJ		10/30/2023	9.625	155,938		(9)				204,000	09/18/2023
100134740		Frisco	TX		10/30/2023	8.500	305,008		(60)				385,000	09/22/2023
100134741		Stuart	FL		10/30/2023	8.500	176,759		(18)				225,000	09/20/2023
100134742		Altamonte Springs	FL		10/30/2023	8.000	203,971		2				290,000	09/19/2023
100134743		Orlando	FL		10/30/2023	8.875	375,141		(31)				620,000	09/22/2023
100134744		Riverside	CA		10/30/2023	8.250	462,489		276				760,000	09/22/2023
100134745		Chula Vista	CA		10/30/2023	8.750	795,898		(69)				1,000,000	09/29/2023
100134746		Winchester	CA		10/30/2023	7.625	323,049		(3)				538,000	09/29/2023
100134747		Inglewood	CA		10/30/2023	8.750	514,071		104				780,000	09/25/2023
100134748		Garland	TX		10/30/2023	8.500	277,017		(39)				350,000	09/22/2023
100134749		Fresno	CA		10/30/2023	8.500	176,994		(18)				275,000	09/28/2023
100134750		GAINESVILLE	FL		10/30/2023	7.875	223,371		(2)				361,000	09/22/2023
100134751		Philadelphia	PA		10/30/2023	8.875	126,416		(23)				150,000	09/27/2023
100134752		Parrish	FL		10/30/2023	8.375	343,162		(28)				520,000	09/28/2023
100134753		Orlando	FL		10/30/2023	7.875	585,054		3				748,000	09/29/2023
100134754		Wesley Chapel	FL		10/30/2023	7.625	347,228		418				438,000	09/28/2023
100134756		Odessa	FL		10/30/2023	8.500	382,288		(40)				495,000	09/27/2023
100134758		Scottsdale	AZ		10/30/2023	8.750	776,975		(32)				1,024,000	09/22/2023
100134759		Port Orange	FL		10/30/2023	8.000	153,256		(13)				386,000	09/26/2023
100134760		Kissimmee	FL		10/30/2023	8.250	258,519		2				372,000	09/28/2023
100134761		Holly Hill	FL		10/30/2023	8.000	153,288		(13)				415,000	09/26/2023
100134762		Cypress	TX		10/30/2023	7.875	270,898		262				390,000	09/28/2023
100134763		Winchester	CA		10/30/2023	8.375	433,204		(33)				622,000	09/28/2023
100134765		Lake Hiawatha	NJ		10/30/2023	8.750	298,953		42				430,000	09/28/2023
100134766		Floresville	TX		10/30/2023	8.000	383,469		301				555,000	09/26/2023
100134767		Houston	TX		10/30/2023	8.375	133,369		62				188,000	09/27/2023
100134768		Bradenton	FL		10/30/2023	7.625	210,466		(2)				511,000	09/28/2023
100134769		Porter	TX		10/30/2023	7.625	266,426		404				420,000	09/27/2023
100134770		Seminole	FL		10/30/2023	7.625	195,220		(2)				390,000	09/27/2023
100134772		Kissimmee	FL		10/30/2023	8.375	190,457		87				377,000	09/25/2023
100134775		Wilton	CA		10/30/2023	7.375	590,145		870				860,000	09/27/2023
100134776		Arlington	TX		10/30/2023	7.500	200,857		299				345,000	09/26/2023
100134777		Lutz	FL		10/30/2023	7.750	489,701		698				708,000	09/25/2023
100134778		Sacramento	CA		10/30/2023	9.125	337,536		(23)				470,000	09/26/2023
100134780		Lemon Grove	CA		10/30/2023	8.125	545,587		(37)				670,000	09/25/2023
100134781		Land O' Lakes	FL		10/30/2023	8.125	328,655		338				415,000	09/28/2023
100134782		Winter Springs	FL		10/30/2023	8.750	248,410		(35)				382,000	09/25/2023
100134784		Gun Barrel City	TX		10/30/2023	9.125	320,928		10				410,000	09/29/2023
100134785		Victorville	CA		10/30/2023	8.000	306,933		(27)				400,000	09/29/2023
100134786		Huntington Beach	CA		10/30/2023	7.625	695,994		(3)				1,100,000	09/25/2023
100134787		Homeland	CA		10/30/2023	9.125	585,638		(45)				730,000	09/28/2023
100134788		Hawthorne	CA		10/30/2023	8.375	673,978		(70)				1,268,000	09/26/2023
100134789		Tampa	FL		10/30/2023	8.125	332,561		253				450,000	09/29/2023
100134790		Championsgate	FL		10/30/2023	7.500	404,600		533				741,000	09/28/2023
100134791		GLENDORA	CA		10/30/2023	7.875	744,065		117				985,000	09/28/2023
100134793		Harrington Park	NJ		10/30/2023	8.000	387,404		330				600,000	09/27/2023
100134794		Land O' Lakes	FL		10/30/2023	7.875	271,377		(8)				360,000	09/29/2023
100134795		Winter Garden	FL		10/30/2023	8.500	418,921		(143)				511,000	09/27/2023
100134796		San Joaquin	CA		10/30/2023	7.750	150,527		(33)				269,000	09/28/2023
100134797		San Joaquin	CA		10/30/2023	7.750	344,111		(7)				506,000	09/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134798		Kissimmee	FL		10/30/2023	7.750	252,147		288				372,000	09/25/2023
100134799		Houston	TX		10/30/2023	7.750	210,903		(3)				303,000	09/27/2023
100134802		Orlando	FL		10/30/2023	8.375	295,269		(27)				378,000	09/29/2023
100134803		ANAHEIM	CA		10/30/2023	7.750	333,404		(14)				1,100,000	09/29/2023
100134805		Houston	TX		10/30/2023	7.625	234,422		6				300,000	09/26/2023
100134807		San Lorenzo	CA		10/30/2023	8.125	647,586		468				865,000	09/29/2023
100134809		Placentia	CA		10/30/2023	7.875	333,595		(14)				850,000	09/29/2023
100134810		Orlando	FL		10/30/2023	7.500	259,535		11				375,000	09/29/2023
100134811		San Gabriel	CA		10/30/2023	8.375	669,679		(80)				935,000	10/02/2023
100134812		Cedar Hill	TX		10/30/2023	7.625	312,835		2				459,000	09/29/2023
100134813		Hideaway	TX		10/30/2023	8.625	256,861		(32)				313,500	09/28/2023
100134814		Compton	CA		10/30/2023	8.125	456,870		(34)				560,000	09/26/2023
100134815		DELTONA	FL		10/30/2023	8.125	269,696		205				391,000	09/28/2023
100134816		Area of Sun Valley Los Angele	CA		10/30/2023	6.875	719,953		157				948,000	09/27/2023
100134817		Los Angeles Arleta Area	CA		10/30/2023	8.625	546,982		150				700,000	09/28/2023
100134818		San Antonio	TX		10/30/2023	8.250	309,051		279				427,000	09/29/2023
100134819		College Station	TX		10/30/2023	7.625	243,889		288				375,000	09/25/2023
100134821		Tujunga Area	CA		10/30/2023	8.000	410,056		468				705,000	09/28/2023
100134822		Houston	TX		10/30/2023	8.375	207,703		118				317,000	09/28/2023
100134823		Riverside	CA		10/30/2023	8.375	653,433		(45)				855,000	09/29/2023
100134824		Pennsauken	NJ		10/30/2023	9.000	157,632		17				208,000	09/26/2023
100134825		Lake Wales	FL		10/30/2023	8.125	153,845		(15)				318,000	09/29/2023
100134826		San Diego	CA		10/30/2023	8.250	430,856		(41)				1,115,000	09/26/2023
100134827		WESTMINSTER	CA		10/30/2023	7.625	676,946		(27)				1,175,000	09/26/2023
100134828		Sugar Land	TX		10/30/2023	7.750	315,043		507				583,000	09/22/2023
100134830		Houston	TX		10/30/2023	7.875	152,514		(10)				285,000	09/27/2023
100134831		Los Angeles	CA		10/30/2023	9.125	367,480		(59)				500,000	09/28/2023
100134832		DAYTONA BEACH	FL		10/30/2023	9.000	491,230		(13)				650,000	10/02/2023
100134833		NAPLES	FL		10/30/2023	7.375	447,790		682				651,000	10/10/2023
100134834		Utica	NY		10/30/2023	8.750	113,229		25				160,000	09/22/2023
100134835		Garden Grove	CA		10/30/2023	7.500	178,607		5				500,000	09/27/2023
100134836		Rossville	GA		10/30/2023	8.125	157,299		(8)				207,000	10/04/2023
100134837		Weymouth	MA		10/30/2023	7.750	479,657		1				960,000	10/05/2023
100134838		Aventura	FL		10/30/2023	8.250	130,477		81				192,000	09/26/2023
100134839		RALEIGH	NC		10/30/2023	7.500	248,555		6				425,000	10/06/2023
100134840		Houston	TX		10/30/2023	8.375	122,717		(93)				260,000	10/03/2023
100134841		Rancho Palos Verdes	CA		10/30/2023	7.875	1,767,310		(50)				2,850,000	10/04/2023
100134842		San Francisco	CA		10/30/2023	7.500	843,690		23				1,450,000	09/25/2023
100134843		San Diego	CA		10/30/2023	7.875	680,583		(7)				970,000	09/26/2023
100134845		Allentown	PA		10/30/2023	9.125	77,577		(50)				100,000	09/29/2023
100134846		Davenport	FL		10/30/2023	8.375	431,126		347				554,000	09/27/2023
100134847		Miami	FL		10/30/2023	7.625	148,450		6				300,000	10/05/2023
100134850		Dublin	CA		10/30/2023	8.375	2,044,606		(165)				3,100,000	10/02/2023
100134851		Colonie	NY		10/30/2023	7.625	148,374		229				300,000	09/28/2023
100134852		Pico Rivera	CA		10/30/2023	8.250	153,954		(18)				535,000	09/26/2023
100134853		Winter Garden	FL		10/30/2023	7.625	500,120		25				642,000	10/10/2023
100134854		Eden	NC		10/30/2023	9.625	299,218		(50)				411,500	10/03/2023
100134856		Miami	FL		10/30/2023	8.000	360,273		322				630,000	10/03/2023
100134857		San Antonio	TX		10/30/2023	8.375	83,176		(19)				146,000	10/03/2023
100134859		Baltimore	MD		10/30/2023	8.875	78,553		(9)				105,000	09/22/2023
100134860		Bronx	NY		10/30/2023	7.875	423,283		440				715,000	10/06/2023
100134862		Bluffton	SC		10/30/2023	9.000	601,906		(15)				747,000	10/02/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134863		Grand Saline	TX		10/30/2023	8.500	108,297		(20)				209,000	10/10/2023
100134866		Irondequoit	NY		10/30/2023	9.000	172,255		79				255,000	09/25/2023
100134867		Apex	NC		10/30/2023	7.625	281,936		341				490,000	09/27/2023
100134868		Costa Mesa	CA		10/30/2023	8.875	897,420		(17)				1,190,000	10/10/2023
100134869		Lincoln	RI		10/30/2023	8.625	515,041		177				692,000	10/04/2023
100134870		Slingerlands	NY		10/30/2023	7.875	192,771		250				280,000	09/28/2023
100134871		Beaumont	TX		10/30/2023	9.625	60,400		(14)				80,000	09/29/2023
100134872		Pendergrass	GA		10/30/2023	7.875	224,523		330				330,000	09/26/2023
100134873		Irvine	CA		10/30/2023	8.875	883,741		159				1,275,000	10/05/2023
100134874		Queensbury	NY		10/30/2023	7.875	228,209		176				360,000	10/06/2023
100134876		Foxboro	MA		10/30/2023	7.750	519,670		738				990,000	09/25/2023
100134877		PHILADELPHIA	PA		10/30/2023	8.375	127,265		(9)				170,000	10/02/2023
100134878		Vidalia	GA		10/30/2023	8.750	120,427		(17)				178,000	09/28/2023
100134880		West Palm Beach	FL		10/30/2023	8.000	390,467		34				550,000	10/02/2023
100134881		Newark	DE		10/30/2023	8.750	246,323		113				373,000	09/27/2023
100134882		El Monte	CA		10/30/2023	8.000	192,615		(10)				582,000	09/25/2023
100134883		Taylor	MI		10/30/2023	7.750	116,417		(8)				290,000	09/29/2023
100134884		Cliffside Park	NJ		10/30/2023	8.250	1,296,477		583				2,200,000	10/03/2023
100134885		Las Vegas	NV		10/30/2023	7.625	270,610		323				448,000	10/05/2023
100134886		Indianapolis	IN		10/30/2023	7.875	99,207		(10)				245,000	10/05/2023
100134888		HARRISBURG	PA		10/30/2023	9.500	76,979		(2)				96,000	09/26/2023
100134889		Columbus	OH		10/30/2023	8.000	233,355		328				380,000	09/22/2023
100134890		Chesapeake	VA		10/30/2023	7.625	239,495		(1)				436,000	09/27/2023
100134892		Monticello	NY		10/30/2023	8.875	212,329		75				280,000	09/27/2023
100134893		Wilmington	DE		10/30/2023	8.875	226,672		38				340,000	09/22/2023
100134894		Medina	TN		10/30/2023	8.500	316,280		81				430,000	10/10/2023
100134895		Kansas City	MO		10/30/2023	9.250	314,920		(50)				405,000	09/26/2023
100134897		East Northport	NY		10/30/2023	8.625	652,512		(44)				805,000	10/05/2023
100134898		Buford	GA		10/30/2023	8.625	333,809		26				418,000	10/02/2023
100134899		Garden Grove	CA		10/30/2023	7.875	623,317		10				835,000	10/02/2023
100134900		Brooksville	FL		10/30/2023	8.375	276,728		(17)				366,000	10/04/2023
100134901		Philadelphia	PA		10/30/2023	9.375	133,809		(11)				174,000	10/03/2023
100134902		Santa Monica	CA		10/30/2023	8.250	2,713,957		(203)				3,800,000	10/04/2023
100134904		San Leandro	CA		10/30/2023	9.000	327,606		46				480,000	10/10/2023
100134905		Los Angeles	CA		10/30/2023	8.000	599,899		500				1,350,000	10/06/2023
100134906		Sherman Oaks Area Los Angeles	CA		10/30/2023	7.875	847,739		616				2,400,000	10/10/2023
100134908		Doral	FL		10/30/2023	7.625	208,306		250				410,000	09/28/2023
100134909		Durham	NC		10/30/2023	8.000	270,884		223				620,000	09/29/2023
100134910		(Pacoima Area) Los Angeles	CA		10/30/2023	8.250	436,080		255				720,000	10/03/2023
100134911		Shelby	NC		10/30/2023	8.500	227,022		(96)				303,000	09/26/2023
100134913		Land O'Lakes	FL		10/30/2023	8.250	321,618		(19)				452,000	10/10/2023
100134914		Enfield	CT		10/30/2023	8.125	286,133		(35)				380,000	10/04/2023
100134915		Gainesville	FL		10/30/2023	7.625	404,481		13				519,000	09/26/2023
100134917		Greensboro	NC		10/30/2023	8.375	219,696		(23)				284,500	09/25/2023
100134918		Detroit	MI		10/30/2023	8.750	102,498		(10)				143,000	10/02/2023
100134919		Fountain Valley	CA		10/30/2023	7.625	722,299		782				1,180,000	10/10/2023
100134920		Bixby	OK		10/30/2023	7.625	251,782		309				351,000	09/25/2023
100134921		Drexel Hill	PA		10/30/2023	8.625	270,766		(23)				386,000	10/05/2023
100134922		South Bend	IN		10/30/2023	8.375	106,904		(7)				150,000	09/25/2023
100134923		Lakeland	FL		10/30/2023	8.625	234,175		(22)				298,000	10/05/2023
100134924		Seminole	FL		10/30/2023	7.875	460,939		454				920,000	10/04/2023
100134925		MEMPHIS	TN		10/30/2023	9.625	91,967		(21)				125,000	10/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134927		SEATTLE	WA		10/30/2023	8.375	852,462		452				1,200,000	09/29/2023
100134928		San Diego	CA		10/30/2023	8.125	470,832		(22)				925,000	10/03/2023
100134929		Lawrenceville	GA		10/30/2023	8.375	246,110		(17)				345,000	09/26/2023
100134930		Saint Cloud	FL		10/30/2023	7.625	246,244		40				367,000	10/02/2023
100134931		East Quogue	NY		10/30/2023	7.750	1,787,791		138				2,800,000	10/06/2023
100134932		June Lake	CA		10/30/2023	7.875	834,448		902				1,340,000	09/28/2023
100134933		ORLAND PARK	IL		10/30/2023	8.500	191,974		(25)				440,000	09/27/2023
100134934		Silver Spring	MD		10/30/2023	8.125	349,639		253				705,000	09/28/2023
100134935		Honolulu	HI		10/30/2023	8.000	493,188		300				1,170,000	10/10/2023
100134936		Glendale	CA		10/30/2023	8.125	504,666		(32)				648,000	10/02/2023
100134937		Henderson	NV		10/30/2023	7.750	217,838						400,000	10/05/2023
100134938		Fort Oglethorpe	GA		10/30/2023	7.625	264,134		320				431,500	09/29/2023
100134939		GLASSBORO	NJ		10/30/2023	8.750	256,642		59				321,000	10/04/2023
100134940		Winter Haven	FL		10/30/2023	8.750	246,458		(26)				300,000	09/26/2023
100134942		Henderson	NV		10/30/2023	7.750	217,825						400,000	10/05/2023
100134944		Area of Corona	CA		10/30/2023	7.875	502,875		89				1,050,000	10/03/2023
100134945		Potomac	MD		10/30/2023	8.125	402,834		(11)				1,590,000	09/26/2023
100134946		Columbia	SC		10/30/2023	8.375	203,642		(18)				265,000	10/02/2023
100134947		Winter Haven	FL		10/30/2023	7.750	188,426		211				315,000	10/05/2023
100134949		Greensboro	NC		10/30/2023	7.625	72,534		9				100,000	10/10/2023
100134950		Tampa	FL		10/30/2023	8.125	453,704		(14)				630,000	10/10/2023
100134951		Las Vegas	NV		10/30/2023	7.875	316,037		(6)				525,000	10/10/2023
100134953		Lawrenceville	GA		10/30/2023	8.375	303,449		(11)				450,000	10/06/2023
100134954		York	PA		10/30/2023	9.250	126,481		(25)				165,000	09/29/2023
100134955		Dana Point	CA		10/30/2023	7.625	1,733,809		1,670				3,700,000	10/06/2023
100134956		FULLERTON	CA		10/30/2023	7.750	498,280		6				850,000	10/05/2023
100134957		Murray	UT		10/30/2023	7.875	245,833		233				605,000	10/02/2023
100134958		FORT LEE	NJ		10/30/2023	8.625	235,066		60				290,000	09/29/2023
100134959		Fresno	CA		10/30/2023	8.375	191,706		(10)				270,000	10/05/2023
100134962		Baltimore	MD		10/30/2023	8.625	172,038		(14)				224,000	10/06/2023
100134963		San Diego	CA		10/30/2023	7.500	313,500		36				760,000	10/04/2023
100134964		Kannapolis	NC		10/30/2023	9.625	184,444		(42)				240,000	09/25/2023
100134965		Lake Forest	CA		10/30/2023	8.750	1,144,547		(72)				1,405,000	09/28/2023
100134966		Palmetto Bay	FL		10/30/2023	8.250	201,594		(19)				806,000	10/04/2023
100134967		Chicago	IL		10/30/2023	8.000	136,879		123				205,000	10/05/2023
100134969		Sacramento	CA		10/30/2023	8.625	277,881		(29)				415,000	10/04/2023
100134970		Lilburn	GA		10/30/2023	7.750	325,708		3				475,000	09/27/2023
100134971		Savannah	GA		10/30/2023	7.875	623,407		714				930,000	10/10/2023
100134972		Burbank	CA		10/30/2023	8.750	460,738		(31)				585,000	10/02/2023
100134973		FORT WALTON BEACH	FL		10/30/2023	8.125	178,890		(3)				274,000	10/10/2023
100134974		Dayton	OH		10/30/2023	8.250	191,984		119				275,000	09/29/2023
100134975		Weatherford	TX		10/30/2023	7.500	277,859		8				500,000	10/05/2023
100134977		Humble	TX		10/30/2023	8.875	176,550		(14)				235,000	10/06/2023
100134978		Leesburg	FL		10/30/2023	8.625	197,328		11				285,000	10/06/2023
100134979		Atlanta	GA		10/30/2023	8.750	338,456		75				425,000	09/29/2023
100134981		NUEVO	CA		10/30/2023	7.500	345,490		13				700,000	10/04/2023
100134982		New London	CT		10/30/2023	9.000	259,071		(1)				349,000	10/04/2023
100134983		Washington	DC		10/30/2023	8.375	211,429		(8)				370,000	09/28/2023
100134984		Los Angeles	CA		10/30/2023	8.000	676,376		786				905,000	10/02/2023
100134985		Miami	FL		10/30/2023	8.500	209,430		(34)				490,000	10/10/2023
100134986		MOBILE	AL		10/30/2023	8.625	188,633		52				250,000	09/29/2023
100134988		SAN JOSE	CA		10/30/2023	8.250	827,872		517				1,040,000	10/02/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134989		Fort Worth	TX		10/30/2023	8.000	196,760		(2)				285,000	10/04/2023
100134990		West Warwick	RI		10/30/2023	8.125	296,663		159				455,000	10/05/2023
100134991		Tampa	FL		10/30/2023	8.625	678,467		(72)				940,000	10/02/2023
100134992		STOCKTON	CA		10/30/2023	8.625	445,357		33				620,000	10/06/2023
100134993		KATY	TX		10/30/2023	7.875	366,285		268				468,000	10/06/2023
100134994		Middle Island	NY		10/30/2023	8.875	440,899		23				570,000	10/03/2023
100134995		San Jose	CA		10/30/2023	7.375	591,964		861				1,358,000	10/02/2023
100134996		Allen	TX		10/30/2023	7.500	248,076		8				500,000	10/10/2023
100134997		Glendale	CA		10/30/2023	8.250	915,123		(56)				1,125,000	10/10/2023
100134999		Holly Springs	GA		10/30/2023	8.750	420,862		(52)				542,600	09/29/2023
100135000		Corpus Christi	TX		10/30/2023	8.750	144,451		(21)				192,000	10/06/2023
100135001		Buffalo	NY		10/30/2023	9.250	126,148		(20)				160,000	10/10/2023
100135002		Miami	FL		10/30/2023	7.625	248,197		240				476,000	10/05/2023
100135003		Vacaville	CA		10/30/2023	8.000	389,296		(17)				800,000	10/02/2023
100135004		Union City	CA		10/30/2023	7.625	564,865		549				815,000	10/06/2023
100135006		Texas City	TX		10/30/2023	8.500	135,111		(11)				170,000	10/10/2023
100135008		Riverdale	GA		10/30/2023	7.875	288,354		(4)				383,000	10/10/2023
100135009		CCCEE	FL		10/30/2023	8.375	417,385		(31)				545,000	10/10/2023
100135010		Orlando	FL		10/30/2023	8.125	184,594		10				250,000	10/10/2023
100135011		Chicago	IL		10/30/2023	7.375	101,609		234				235,000	09/29/2023
100135012		Columbus	OH		10/30/2023	9.000	130,587		(3)				164,000	10/06/2023
100135014		Round Rock	TX		10/30/2023	7.875	304,830		221				382,000	10/10/2023
100135015		Bethlehem	PA		10/30/2023	9.250	133,351		(24)				180,000	10/10/2023
100135016		Davenport	FL		10/30/2023	7.500	399,441		33				515,000	10/06/2023
100135017		Saratoga	CA		10/30/2023	8.375	695,887		362				5,800,000	10/05/2023
100135018		San Francisco	CA		10/30/2023	8.250	1,392,006		561				1,860,000	10/10/2023
100135020		Westminster	CA		10/30/2023	7.625	819,463		(1)				1,325,000	10/05/2023
100135021		Pinecrest	FL		10/30/2023	7.875	832,677		(60)				2,350,000	10/05/2023
100135024		Grayson	GA		10/30/2023	8.875	370,779		58				490,000	10/05/2023
100135025		Hahira	GA		10/30/2023	8.250	178,718		(12)				224,000	10/05/2023
100135026		Greensboro	NC		10/30/2023	8.375	206,787		(13)				260,000	09/28/2023
100135027		Los Angeles	CA		10/30/2023	7.750	806,009		882				1,050,000	10/04/2023
100135028		Las Vegas	NV		10/30/2023	7.750	437,832		(2)				625,000	10/05/2023
100135029		San Pablo	CA		10/30/2023	8.125	549,749		(16)				682,000	09/29/2023
100135030		Sugar Hill	GA		10/30/2023	7.750	204,332		177				315,000	10/04/2023
100135031		Dacula	GA		10/30/2023	7.500	314,910		12				492,000	10/06/2023
100135033		PHILADELPHIA	PA		10/30/2023	8.750	129,586		(16)				210,000	10/10/2023
100135035		Dillon	SC		10/30/2023	7.875	253,692		382				340,000	09/25/2023
100135036		Houston	TX		10/30/2023	7.875	87,645		83				125,000	09/29/2023
100135037		Marietta	GA		10/30/2023	7.875	705,640		(28)				1,260,000	10/06/2023
100135038		Merritt Island	FL		10/30/2023	8.875	805,112		(18)				1,000,000	10/10/2023
100135039		Columbus	OH		10/30/2023	8.000	160,458		3				215,000	10/10/2023
100135040		Baton Rouge	LA		10/30/2023	8.125	202,759		(10)				299,900	10/10/2023
100135041		Kissimmee	FL		10/30/2023	8.750	280,175		(31)				380,000	10/06/2023
100135043		Lithonia	GA		10/30/2023	8.750	205,911		(27)				285,000	09/26/2023
100135047		SEVIERVILLE	TN		11/01/2023	7.375	674,060		103				853,000	09/15/2023
100135049		ORLANDO	FL		11/01/2023	8.000	292,541		23				355,000	09/12/2023
100135050		MONSEY	NY		11/01/2023	6.950	876,582		127				1,300,000	09/12/2023
100135051		COSBY	TN		11/01/2023	7.625	312,380		46				381,000	09/14/2023
100135052		MIAMI	FL		11/01/2023	7.250	646,637		133				850,000	09/12/2023
100135053		REDONDO BEACH	CA		11/01/2023	7.625	729,578		(18)				1,100,000	09/18/2023
100135054		SAN DIEGO	CA		11/01/2023	7.125	541,702		44				760,000	09/16/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135055		WILMINGTON	DE		11/01/2023	7.499	238,985		22				309,000	09/22/2023
100135056		SAN ANTONIO	FL		11/01/2023	7.625	288,771		36				355,000	09/15/2023
100135057		LEONARDTOWN	MD		11/01/2023	6.875	398,846		55				585,000	07/28/2023
100135058		HONOLULU	HI		11/01/2023	7.375	630,940		18				910,000	08/03/2023
100135059		ROUND ROCK	TX		11/01/2023	7.625	369,332		109				462,000	08/31/2023
100135060	CF	MECHANICSVILLE	VA		11/01/2023	7.500	259,054		14				355,000	08/30/2023
100135061		SAINT PAUL	MN		11/01/2023	7.125	297,978		18				429,000	08/29/2023
100135062		LAS CRUCES	NM		11/01/2023	7.624	289,855		34				352,000	09/21/2023
100135063		CRYSTAL BEACH	TX		11/01/2023	7.625	593,468		55				750,000	08/29/2023
100135064		PALM BEACH GARDENS	FL		11/01/2023	7.000	450,575		83				590,000	08/25/2023
100135065	CF	SHERMAN	TX		11/01/2023	7.625	223,301		19				290,000	07/31/2023
100135066		AIEA	HI		11/01/2023	7.500	592,925		30				857,000	09/08/2023
100135068		ROSEVILLE	CA		11/01/2023	6.625	338,286		55				500,000	08/03/2023
100135069		EDMOND	OK		11/01/2023	7.499	283,000		49				348,000	09/07/2023
100135070		PATERSON	NJ		11/01/2023	7.625	488,471		26				665,000	08/04/2023
100135072	CF	LYNNWOOD	WA		11/01/2023	7.500	916,252		71				1,245,000	07/26/2023
100135073		CAPE CORAL	FL		11/01/2023	6.875	478,001		70				686,000	08/11/2023
100135074		SPRING HILL	FL		11/01/2023	7.250	401,102		72				520,000	08/31/2023
100135075		MADERA	CA		11/01/2023	5.750	285,338		125				411,000	08/10/2023
100135076		TULARE	CA		11/01/2023	5.990	290,824		170				380,000	08/01/2023
100135077	CF	DENTON	TX		11/01/2023	5.500	260,876		177				385,000	08/15/2023
100135078		VON ORMY	TX		11/01/2023	5.750	218,438		92				343,000	08/04/2023
100135079		MADERA	CA		11/01/2023	5.750	284,249		140				415,000	08/03/2023
100135080		SANTA PAULA	CA		11/01/2023	6.990	535,653		72				735,000	08/17/2023
100135081	CF	CEDAR CITY	UT		11/01/2023	7.625	277,941		8				400,000	08/28/2023
100135082		RICHMOND	TX		11/01/2023	7.375	282,638		9				380,000	08/18/2023
100135083		SPRING HILL	TN		11/01/2023	5.500	251,066		149				375,000	08/15/2023
100135084		CHINCOTEAGUE ISLAND	VA		11/01/2023	7.625	238,082		28				310,000	08/15/2023
100135085		DAVENPORT	FL		11/01/2023	7.500	225,162		1				301,000	08/25/2023
100135088		NORTH PLAINS	OR		11/01/2023	6.990	390,934		45				538,750	08/22/2023
100135089	CF	BRADENTON	FL		11/01/2023	6.500	358,041		77				499,000	08/25/2023
100135090		HOMOSASSA	FL		11/01/2023	8.125	223,864		5				266,000	08/31/2023
100135092		MYRTLE BEACH	SC		11/01/2023	5.875	315,853		121				490,000	08/22/2023
100135093	CF	DESTIN	FL		11/01/2023	7.500	281,525		14				399,900	08/18/2023
100135094	CF	AVONDALE	AZ		11/01/2023	7.625	302,075		12				410,000	08/22/2023
100135095		SADDLE BROOK	NJ		11/01/2023	7.500	332,993		21				460,000	08/25/2023
100135096		NAVARRE	FL		11/01/2023	7.500	240,705		9				325,000	08/29/2023
100135097		HENDERSON	NV		11/01/2023	5.990	259,447		440				340,000	08/11/2023
100135098		HUMBLE	TX		11/01/2023	7.500	276,979		10				375,000	07/06/2023
100135099		PIGEON FORGE	TN		11/01/2023	7.499	379,992		43				495,000	08/31/2023
100135100		MISSOULA	MT		11/01/2023	7.625	516,917		11				780,000	08/28/2023
100135101		CHARLOTTE	NC		11/01/2023	7.500	262,731		43				350,000	08/11/2023
100135103		DOUGLASVILLE	GA		11/01/2023	7.500	225,191		37				273,000	07/31/2023
100135105		MARIETTA	GA		11/01/2023	7.625	249,109		29				322,000	08/30/2023
100135106		ARLINGTON	TX		11/01/2023	7.625	306,775		49				380,000	08/25/2023
100135107		DAUPHIN ISLAND	AL		11/01/2023	7.625	372,508		42				460,000	08/30/2023
100135108		SALEM	OR		11/01/2023	7.875	377,427		27				483,000	09/06/2023
100135109	CF	NORTH FORT MYERS	FL		11/01/2023	7.125	309,433		48				427,000	08/24/2023
100135110		DURHAM	NC		11/01/2023	6.750	246,064		38				341,000	08/24/2023
100135111	CF	VERO BEACH	FL		11/01/2023	6.750	287,966		55				398,000	08/28/2023
100135112		DENTON	TX		11/01/2023	5.375	254,959		163				380,000	08/25/2023
100135113		NEWPORT NEWS	VA		11/01/2023	5.990	232,070		117				340,000	08/28/2023

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100135114	CF	PALM BAY	FL		11/01/2023	5.500	275,415		160				406,000	08/24/2023
100135115		FORT WORTH	TX		11/01/2023	5.750	240,578		184				335,000	08/29/2023
100135117		POCONO LAKE	PA		11/01/2023	7.125	338,973		25				460,000	07/21/2023
100135118		YORKVILLE	IL		11/01/2023	5.990	234,572		114				312,000	08/25/2023
100135119	CF	LAWRENCEVILLE	GA		11/01/2023	6.625	241,880		51				341,000	08/28/2023
100135120		REDDICK	FL		11/01/2023	7.625	236,953		16				301,000	08/21/2023
100135121		GRAYSON	GA		11/01/2023	5.750	266,023		110				460,000	08/29/2023
100135122		FREEPORT	TX		11/01/2023	7.625	698,308		5				1,050,000	09/05/2023
100135123		NEW SMYRNA BEACH	FL		11/01/2023	8.000	239,942		12				300,000	08/30/2023
100135124		N CAPE MAY	NJ		11/01/2023	8.125	313,212		3				420,000	09/06/2023
100135125		SAINT HELENA ISLAND	SC		11/01/2023	7.625	465,798		12				625,000	09/13/2023
100135126		SUWANEE	GA		11/01/2023	6.375	320,281		125				411,000	08/29/2023
100135129		MAUREPAS	LA		11/01/2023	7.500	268,588		14				367,000	09/08/2023
100135130		NORTHWOOD	NH		11/01/2023	7.499	268,577		5				400,000	09/08/2023
100135131		Diamond Bar	CA		11/03/2023	7.875	2,400,369		(203)				3,000,000	08/07/2023
100135132		Duluth	GA		11/03/2023	7.625	733,008		(28)				1,750,000	10/05/2023
100135133		Franklin	TN		11/03/2023	7.750	1,008,608		19				1,300,000	10/03/2023
100135134		Placitas	NM		11/03/2023	8.000	277,681		(16)				425,000	10/04/2023
100135135		Fort Mill	SC		11/03/2023	7.250	331,696		19				480,000	09/29/2023
100135136		Visalia	CA		11/03/2023	9.875	213,348		(17)				260,000	09/22/2023
100135137		Idaho Falls	ID		11/03/2023	9.500	389,282		(27)				480,000	09/26/2023
100135138		Riviera Beach	FL		11/03/2023	9.000	161,272		(43)				495,000	10/11/2023
100135139		Westmont	IL		11/03/2023	9.000	172,824		(5)				215,000	10/10/2023
100135140		Lynwood	CA		11/03/2023	9.625	629,055		(36)				770,000	10/02/2023
100135141		Stockton	CA		11/03/2023	9.625	368,798		(25)				640,000	09/22/2023
100135142		Pasadena	TX		11/03/2023	8.875	105,132		(12)				211,000	10/12/2023
100135143		Marathon	FL		11/03/2023	8.500	266,883		(33)				433,000	10/03/2023
100135144		North Las Vegas	NV		11/03/2023	8.875	323,190		(9)				400,000	10/06/2023
100135145		Port Saint Lucie	FL		11/03/2023	8.875	291,231		(10)				364,000	10/03/2023
100135146		North Las Vegas	NV		11/03/2023	8.375	334,494		(40)				450,000	10/04/2023
100135147		Modesto	CA		11/03/2023	10.250	255,767		(14)				400,000	10/23/2023
100135148		Marina Del Rey	CA		12/15/2023	8.250	1,885,610		5				2,870,000	10/05/2023
100135149		Katy	TX		12/15/2023	8.125	927,236		3,189				1,150,000	10/10/2023
100135150		Whitefish	MT		12/15/2023	7.750	940,336		27				1,212,000	10/05/2023
100135151		Myrtle Beach	SC		12/15/2023	8.500	621,798		2				775,000	10/06/2023
100135152		Burien	WA		12/15/2023	8.000	369,992		1				490,000	09/28/2023
100135154		Monroe	NY		12/15/2023	8.000	321,816		1,138				445,000	10/10/2023
100135155		Huntington Beach	CA		12/15/2023	8.375	2,793,491		13				3,700,000	09/28/2023
100135156		Tampa	FL		12/15/2023	8.250	329,620		10				482,000	09/05/2023
100135157		Rogersville	MO		12/15/2023	8.750	247,031		(6)				343,000	10/05/2023
100135158		Agoura Hills	CA		12/15/2023	8.125	1,421,964		16				2,065,000	10/04/2023
100135159		Mooresville	NC		12/15/2023	9.375	372,299		10				505,000	10/10/2023
100135161		Boiling Springs	SC		12/15/2023	8.375	288,936						395,000	09/28/2023
100135162		Jonesboro	GA		12/15/2023	8.000	218,573		7				320,000	09/26/2023
100135163		Rancho Cucamonga	CA		12/15/2023	7.875	399,243		2				1,590,000	10/11/2023
100135164		Morganville	NJ		12/15/2023	8.250	662,046		(11)				1,700,000	10/02/2023
100135165		Hamden	CT		12/15/2023	8.500	250,794		2				360,000	09/01/2023
100135166		Newark	NJ		12/15/2023	8.750	304,314		(3)				500,000	10/12/2023
100135167		Bethlehem	PA		12/15/2023	8.500	208,709						320,000	09/29/2023
100135168		Gwynn Oak	MD		12/15/2023	9.500	280,571		(5)				365,000	10/11/2023
100135169		Randallstown	MD		12/15/2023	9.500	268,978		(4)				359,000	10/10/2023
100135170		Cypress	TX		12/15/2023	8.063	2,326,923		23				3,340,000	10/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135171		Miami	FL		12/15/2023	7.875	188,942		3				420,000	10/17/2023
100135172		Los Angeles	CA		11/07/2023	7.990	1,387,336		(113)				1,850,000	08/01/2023
100135173		Gaithersburg	MD		11/07/2023	8.875	385,086		(15)				510,000	07/27/2023
100135174		Fenton	MO		11/07/2023	8.625	185,433		6				250,000	08/02/2023
100135175		Aventura	FL		11/07/2023	9.625	1,070,917		(351)				1,400,000	08/15/2023
100135176		Los Angeles	CA		11/07/2023	8.000	2,255,385		(97)				2,800,000	08/01/2023
100135177	CF	Winter Garden	FL		11/07/2023	7.250	1,123,292		17				1,420,000	09/08/2023
100135178		Brooklyn	NY		11/07/2023	8.250	1,982,834		(110)				2,815,000	08/25/2023
100135180		Yucca Valley	CA		11/07/2023	8.750	313,136		(33)				440,000	06/24/2023
100135181		Severn	MD		11/07/2023	9.125	329,046		(8)				412,000	07/21/2023
100135182		Encino	CA		11/07/2023	7.125	2,007,998		(133)				2,500,000	06/22/2023
100135183		San Antonio	TX		11/07/2023	8.375	162,608		(14)				290,000	08/03/2023
100135184	CF	Henderson	NV		11/07/2023	8.375	318,520		(32)				420,000	05/22/2023
100135185		East Rockaway	NY		11/07/2023	8.500	596,577		1,788				840,000	08/01/2023
100135186	CF	Las Vegas	NV		11/07/2023	8.000	612,807		9				835,000	05/10/2023
100135187		New York	NY		11/07/2023	8.375	899,577		(69)				1,175,000	08/24/2023
100135188		Stone Mountain	GA		11/07/2023	8.875	267,631		(4)				334,000	08/16/2023
100135189		Chester	MD		11/07/2023	8.125	333,863		(26)				453,000	08/21/2023
100135190		Wailuku	HI		11/07/2023	8.000	441,383		(19)				550,000	09/06/2023
100135191		Miami	FL		11/07/2023	8.750	470,778		(53)				573,000	08/24/2023
100135192		Burbank	CA		11/07/2023	8.250	1,732,925		(81)				2,150,000	08/12/2023
100135193		West Palm Beach	FL		11/07/2023	8.500	358,989		(32)				523,000	09/01/2023
100135194		Northridge	CA		11/07/2023	7.500	1,858,767		(52)				2,313,931	08/14/2023
100135195		Upper Marlboro	MD		11/07/2023	8.875	322,928		(13)				405,000	08/24/2023
100135196		Lake Worth	FL		11/07/2023	7.875	678,562		(21)				900,000	08/17/2023
100135197		Prosper	TX		11/07/2023	8.375	619,514		(33)				875,000	08/15/2023
100135198		Glendale	CA		11/07/2023	8.375	1,246,720		(69)				1,540,000	08/23/2023
100135199		Lemon Grove	CA		11/07/2023	9.250	549,139		(43)				675,000	08/29/2023
100135200		North Port	FL		11/07/2023	7.500	313,707		(28)				415,000	08/04/2023
100135201		Suffern	NY		11/07/2023	8.000	618,499		(13)				840,000	09/08/2023
100135202	CF	Owatonna	MN		11/07/2023	8.750	246,593		11				312,000	08/30/2023
100135203		Attleboro	MA		11/07/2023	7.875	258,908		(10)				550,000	08/16/2023
100135204	CF	Brooklyn	NY		11/07/2023	8.125	724,975		(6)				966,000	08/29/2023
100135205		Celina	TX		11/07/2023	7.750	837,364		88				1,160,000	08/31/2023
100135206		Broken Bow	OK		11/07/2023	8.875	219,036		(20)				561,500	08/28/2023
100135207		Lawrenceville	GA		11/07/2023	8.125	509,565		2				741,000	08/23/2023
100135208		HAMPSTEAD	NC		11/08/2023	8.000	497,773		(20)				658,000	09/13/2023
100135209		CHARLESTON	SC		11/08/2023	7.625	587,381		1				840,000	09/01/2023
100135210		LEWES	DE		11/08/2023	7.625	660,598						902,000	09/11/2023
100135211		BRANSON WEST	MO		11/08/2023	7.625	315,056		(3)				500,000	09/08/2023
100135212	CF	VILLA RICA	GA		11/08/2023	7.875	390,717						521,000	09/07/2023
100135213	CF	MIRAMAR BEACH	FL		11/08/2023	7.625	480,625		(2)				675,000	09/12/2023
100135214		SILVERTHORNE	CO		11/08/2023	7.125	416,647		57				580,000	09/28/2023
100135215		KILL DEVIL HILLS	NC		11/08/2023	7.625	325,610		2				435,000	09/01/2023
100135216		SUNSET BEACH	NC		11/08/2023	7.625	284,908		1				380,000	09/01/2023
100135217	CF	PARIS	ID		11/08/2023	7.625	247,713		(1)				330,000	09/28/2023
100135218		UNION HALL	VA		11/08/2023	7.499	332,333		26				450,000	09/18/2023
100135219		NAPLES	FL		11/08/2023	7.375	550,263		20				742,000	09/11/2023
100135220		ORANGE BEACH	AL		11/08/2023	7.624	390,404		42				512,000	09/14/2023
100135221		MYRTLE BEACH	SC		11/08/2023	5.500	249,276		103				391,000	08/18/2023
100135222		ASHLAND	VA		11/08/2023	8.125	573,599		(4)				745,000	09/15/2023
100135223		TIERRA VERDE	FL		11/08/2023	6.624	640,583		88				975,000	09/20/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135224		JONESBOROUGH	TN		11/08/2023	7.250	246,778		12				360,000	08/25/2023
100135225	CF	NORTH MYRTLE BEACH	SC		11/08/2023	7.499	261,599		1				350,000	09/14/2023
100135226		CLARKSVILLE	TN		11/08/2023	7.625	281,913						383,000	08/31/2023
100135227	CF	MANILA	UT		11/08/2023	7.625	240,400		2				344,363	09/07/2023
100135228	CF	ROTONDA WEST	FL		11/08/2023	7.499	381,056		4				560,000	08/29/2023
100135229		MIAMI BEACH	FL		11/08/2023	6.990	228,966		215				350,000	08/15/2023
100135230	CF	HENDERSON	NV		11/08/2023	5.750	243,253		105				339,000	08/01/2023
100135231		STOVER	MO		11/08/2023	7.125	360,836		19				531,500	08/31/2023
100135232		PALM COAST	FL		11/08/2023	5.990	242,690		83				345,000	08/25/2023
100135233		CANTON	GA		11/08/2023	6.875	287,378		116				509,000	08/28/2023
100135234	CF	DACULA	GA		11/08/2023	5.990	284,277		95				469,000	08/25/2023
100135235		RAYMOND	NH		11/08/2023	7.625	251,362		(5)				360,000	09/01/2023
100135236	CF	LINDEN	TN		11/08/2023	7.500	321,973		2				430,000	09/11/2023
100135237		KNOXVILLE	TN		11/08/2023	7.000	246,555		58				327,500	08/29/2023
100135238		MYRTLE BEACH	SC		11/08/2023	5.990	240,930		77				349,000	08/25/2023
100135239		CONWAY	SC		11/08/2023	6.250	212,707		60				300,000	08/25/2023
100135240		WASHINGTON	UT		11/08/2023	7.500	307,518		4				448,000	09/08/2023
100135241		JASPER	GA		11/08/2023	7.250	517,084		30				735,000	08/21/2023
100135242		SURPRISE	AZ		11/08/2023	6.875	237,285		23				330,000	09/05/2023
100135243		BOONE	NC		11/08/2023	7.500	542,966		24				740,000	09/08/2023
100135244		PINEHURST	NC		11/08/2023	7.250	376,604		20				520,000	09/05/2023
100135245		WINTER HAVEN	FL		11/08/2023	7.625	226,677		11				290,000	09/08/2023
100135246		CANON CITY	CO		11/08/2023	7.625	314,010		3				420,000	09/05/2023
100135247	CF	UNION	WA		11/08/2023	7.625	400,368		(7)				599,000	08/29/2023
100135248		CROSSVILLE	TN		11/08/2023	8.125	731,945		(21)				1,174,000	09/05/2023
100135249	CF	PALMETTO	FL		11/08/2023	7.625	401,451		(7)				670,000	09/05/2023
100135250		NAPLES	FL		11/08/2023	7.125	336,979		19				490,000	09/08/2023
100135251		FORT MYERS	FL		11/08/2023	7.500	476,877		48				631,000	08/30/2023
100135252		LITTLE RIVER	SC		11/08/2023	7.375	275,961		15				403,000	08/29/2023
100135253	CF	FORT MOHAVE	AZ		11/08/2023	7.000	251,737		28				350,000	08/25/2023
100135254	CF	JAMESTOWN	RI		11/08/2023	7.490	629,219		28				850,000	09/07/2023
100135255		PINETOP	AZ		11/08/2023	7.625	421,002		(5)				599,000	09/01/2023
100135256		BRADENTON	FL		11/08/2023	7.990	560,600		(17)				745,000	09/01/2023
100135257		DAYTONA BEACH	FL		11/08/2023	7.250	351,995		43				453,000	09/07/2023
100135258		MESA	AZ		11/08/2023	8.000	549,075		(16)				727,000	09/05/2023
100135259		BEAUFORT	NC		11/08/2023	7.500	278,076		7				378,000	09/14/2023
100135260		ROCKLEDGE	FL		11/08/2023	7.875	317,821		6				405,000	09/12/2023
100135261		MCQUEENEY	TX		11/08/2023	7.625	98,426		(26)				575,000	09/15/2023
100135262		NEW SMYRNA BEACH	FL		11/08/2023	7.490	435,256		10				589,000	09/12/2023
100135263	CF	PALM DESERT	CA		11/08/2023	7.375	451,823		19				610,000	09/08/2023
100135264		PARRISH	FL		11/08/2023	5.875	280,922		114				441,000	08/25/2023
100135265	CF	PAWLEYS ISLAND	SC		11/08/2023	7.500	428,140		11				575,000	09/08/2023
100135266		COMANCHE	TX		11/08/2023	7.625	419,352		(2)				675,600	09/11/2023
100135267	CF	CLERMONT	FL		11/08/2023	7.250	419,240		41				588,000	09/07/2023
100135268		LA GRANDE	OR		11/08/2023	7.625	223,155		14				290,000	08/23/2023
100135269		GROESBECK	TX		11/08/2023	7.499	428,975		11				700,000	09/18/2023
100135270		INYOKERN	CA		11/08/2023	7.250	332,297		18				450,000	09/08/2023
100135271		GARNER	NC		11/08/2023	8.125	409,176		20				525,000	09/11/2023
100135272		WELLS	ME		11/08/2023	7.000	694,706		78				1,020,000	08/23/2023
100135273		MORRISVILLE	NC		11/08/2023	7.000	452,885		30				660,000	09/08/2023
100135274		OCEAN CITY	NJ		11/08/2023	7.875	578,594		9				780,000	09/14/2023
100135275		RICHMOND	TX		11/08/2023	6.750	339,181		88				464,000	09/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135276	CF	VERNON	AZ		11/08/2023	8.125	274,923		(4)				350,000	09/13/2023
100135277		ROCKAWAY BEACH	OR		11/08/2023	7.625	369,615		21				471,000	09/18/2023
100135278		MANAHAWKIN	NJ		11/08/2023	7.875	592,000		(10)				785,000	09/08/2023
100135279		GLENDALE	AZ		11/08/2023	5.625	327,384		142				466,000	09/06/2023
100135280		CHARLEVOIX	MI		11/08/2023	7.499	651,232						930,000	09/15/2023
100135281		WOODSTOCK	GA		11/08/2023	7.625	380,562		6				518,000	09/01/2023
100135282	CF	BOZEMAN	MT		11/08/2023	7.250	671,645		38				1,000,000	09/21/2023
100135283		DAVENPORT	FL		11/08/2023	7.125	293,124		34				380,000	09/12/2023
100135284	CF	NEW SMYRNA BEACH	FL		11/08/2023	7.500	255,827		10				345,000	09/25/2023
100135285		MECHANICSVILLE	VA		11/08/2023	6.125	449,719		142				652,000	09/22/2023
100135286		LAVON	TX		11/13/2023	7.490	279,165		3				378,000	10/02/2023
100135287		CHICAGO	IL		11/13/2023	7.625	232,663		1				320,000	10/10/2023
100135288		GATLINBURG	TN		11/13/2023	8.125	497,882		9				644,000	10/06/2023
100135289		CHERRY LOG	GA		11/13/2023	7.625	354,832		14				450,000	10/06/2023
100135290		VIRGINIA BEACH	VA		11/13/2023	6.999	269,712		16				367,500	10/05/2023
100135291		HOUSTON	TX		11/13/2023	6.875	248,335		27				340,000	10/05/2023
100135293		LAKESIDE	CA		11/13/2023	7.875	864,145		(2)				1,240,000	09/29/2023
100135294		MADISON LAKE	MN		11/13/2023	7.625	229,823		(2)				305,000	10/05/2023
100135295		ASHEVILLE	NC		11/13/2023	8.125	308,340		3				390,000	10/11/2023
100135296		WINTER PARK	FL		11/13/2023	7.375	324,235		7				483,000	10/05/2023
100135297		IVINS	UT		11/13/2023	7.125	477,679		50				664,000	10/10/2023
100135298		NEW PORT RICHEY	FL		11/13/2023	7.375	349,352		3				565,000	10/04/2023
100135299		PHILADELPHIA	PA		11/13/2023	7.375	239,791		6				345,000	10/04/2023
100135300		CINCINNATI	OH		11/13/2023	7.125	293,750		20				400,000	10/03/2023
100135301		ALBUQUERQUE	NM		11/13/2023	7.625	283,943		4				390,000	10/02/2023
100135302		MIAMI	FL		11/13/2023	8.125	253,487		(17)				360,000	10/04/2023
100135303		PERKIOMENVILLE	PA		11/13/2023	7.499	421,104		(2)				600,000	10/10/2023
100135304		MURRIETA	CA		11/13/2023	7.375	387,396		9				520,000	10/05/2023
100135305		ARLINGTON	TX		11/13/2023	7.499	263,183		6				365,000	10/02/2023
100135306		ST SIMONS ISLAND	GA		11/13/2023	7.499	492,021		12				665,000	10/05/2023
100135307		BEAVERTON	OR		11/13/2023	7.625	276,882		(1)				408,000	10/10/2023
100135308		ORLANDO	FL		11/13/2023	7.875	567,245		(12)				840,000	10/06/2023
100135309		BAKERSFIELD	CA		11/13/2023	7.124	625,626		32				847,000	10/05/2023
100135310		REEDLEY	CA		11/13/2023	7.999	235,218		(9)				330,000	10/11/2023
100135311		LEE	FL		11/13/2023	7.624	320,341		(3)				487,000	10/02/2023
100135312		KILLEEN	TX		11/13/2023	7.624	247,543		(1)				345,000	10/06/2023
100135313		CLARKSVILLE	TN		11/13/2023	7.500	252,479		11				330,000	10/02/2023
100135314		AUGUSTA	GA		11/13/2023	7.375	325,954		13				440,000	10/02/2023
100135315		ALBANY	CA		11/13/2023	7.124	461,618		29				670,000	10/02/2023
100135316		BRANDON	FL		11/13/2023	7.500	247,111		9				333,000	10/07/2023
100135317		LEWES	DE		11/13/2023	7.624	512,164		7				687,000	10/11/2023
100135318		ARGYLE	TX		11/13/2023	7.625	117,260		(234)				500,000	09/25/2023
100135319		CEDAR PARK	TX		11/13/2023	6.625	294,576		37				418,000	03/17/2023
100135321		CHATSWORTH	GA		11/13/2023	7.625	731,755		(15)				1,100,000	09/11/2023
100135323		GLENSIDE	PA		11/13/2023	7.625	262,434						380,000	09/25/2023
100135324		EAST PROVIDENCE	RI		11/13/2023	7.875	347,686		(7)				460,000	09/22/2023
100135326		GULF SHORES	AL		11/13/2023	7.500	258,851		19				333,000	09/18/2023
100135327		TULARE	CA		11/13/2023	6.625	229,535		44				305,000	07/26/2023
100135328		RALEIGH	NC		11/13/2023	8.000	244,239		4				297,000	08/11/2023
100135329		SAN MARCOS	TX		11/13/2023	7.250	258,818		12				350,000	09/13/2023
100135330		BONITA SPRINGS	FL		11/13/2023	8.000	457,969		(11)				620,000	09/27/2023
100135331		TOMS RIVER	NJ		11/13/2023	7.125	441,477		26				660,000	03/27/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135332		NASHVILLE	TN		11/13/2023	7.875	265,564		(8)				350,000	09/15/2023
100135333		HALETHORPE	MD		11/13/2023	7.625	244,158		(1)				330,000	09/15/2023
100135334		PHOENIX	AZ		11/13/2023	7.625	408,806		4				565,000	09/18/2023
100135335		LAKE HARMONY	PA		11/13/2023	7.875	283,435		(7)				395,000	09/22/2023
100135337		ROCK HILL	SC		11/13/2023	7.625	262,225		1				353,000	08/17/2023
100135338		NASHVILLE	TN		11/13/2023	7.490	467,681		1				650,000	08/18/2023
100135339		CLIFTON	NJ		11/13/2023	8.125	410,188		(3)				585,000	09/11/2023
100135340		WEST PALM BEACH	FL		11/13/2023	7.250	227,096		11				310,000	08/11/2023
100135341		NASHVILLE	TN		11/13/2023	6.875	400,584		26				585,000	08/16/2023
100135342		ADDISON	PA		11/13/2023	7.000	269,251		17				365,000	09/29/2023
100135343		ROWLETT	TX		11/13/2023	7.625	503,923		(11)				819,000	09/22/2023
100135344		CHATTANOOGA	TN		11/13/2023	7.625	297,087		10				380,000	09/28/2023
100135345		EVANS	GA		11/13/2023	7.000	236,671		13				343,000	09/22/2023
100135346		ROYSE CITY	TX		11/13/2023	7.625	237,299		(3)				315,000	09/18/2023
100135347		POTTSTOWN	PA		11/13/2023	7.500	277,323		1				425,000	09/22/2023
100135348		NORTH LAS VEGAS	NV		11/13/2023	7.875	250,201		(1)				333,000	09/21/2023
100135349		WINDERMERE	FL		11/13/2023	7.625	334,473		(3)				445,000	09/21/2023
100135350		DUNELLEN	NJ		11/13/2023	7.625	360,215		3				485,000	09/22/2023
100135351		MYRTLE BEACH	SC		11/13/2023	7.875	396,737		(8)				526,500	08/25/2023
100135352		COUPEVILLE	WA		11/13/2023	7.990	329,824		5				430,000	09/28/2023
100135353		CELINA	TX		11/13/2023	7.499	342,686						485,000	09/28/2023
100135354		OKLAHOMA CITY	OK		11/13/2023	7.625	245,153		(4)				335,000	09/14/2023
100135355		SAN ANTONIO	TX		11/13/2023	7.625	269,430		(2)				358,000	09/26/2023
100135356		SOUTH LAKE TAHOE	CA		11/13/2023	7.375	436,761		17				590,000	08/28/2023
100135357		WOODBURY	MN		11/13/2023	7.375	256,590		11				370,000	08/25/2023
100135359		CHARLOTTE	NC		11/13/2023	7.625	279,942		16				355,000	08/15/2023
100135360		ORLANDO	FL		11/13/2023	7.500	275,519		8				380,000	08/15/2023
100135361		GAINESVILLE	GA		11/13/2023	7.375	264,266		8				355,900	08/31/2023
100135362		HOLLY LAKE RANCH	TX		11/13/2023	7.990	280,190		(1)				355,000	08/29/2023
100135363		PALMDALE	CA		11/13/2023	7.625	542,028						730,000	09/15/2023
100135364		HARWICH	MA		11/13/2023	7.500	498,292		35				600,000	09/01/2023
100135365		PLACERVILLE	CA		11/13/2023	7.625	316,852		4				475,000	09/25/2023
100135366		FRISCO	TX		11/13/2023	7.499	379,303		(3)				630,000	10/03/2023
100135367		ARLINGTON	VA		11/13/2023	7.625	499,385		(1)				665,000	09/26/2023
100135368		ROCKINGHAM	VA		11/13/2023	7.375	244,308		10				332,000	09/05/2023
100135369		POINCIANA	FL		11/13/2023	7.625	228,447		18				304,000	09/01/2023
100135370		OCEANSIDE	CA		11/13/2023	8.000	707,740		3				885,000	09/08/2023
100135371		TRAVERSE CITY	MI		11/13/2023	7.625	545,333		21				690,000	09/25/2023
100135372		OAK POINT	TX		11/13/2023	7.625	376,860		(5)				525,000	09/22/2023
100135373		HENDERSON	NV		11/13/2023	5.990	241,828		85				350,000	08/17/2023
100135374		LAS VEGAS	NV		11/13/2023	7.500	238,919		22				290,000	08/17/2023
100135375		SUNSET BEACH	NC		11/13/2023	8.125	410,646		(5)				515,000	09/28/2023
100135376		BUFORD	GA		11/13/2023	7.625	421,129		(3)				561,000	09/28/2023
100135377		FRANKLIN	TN		11/13/2023	7.990	738,024		(42)				1,180,000	09/25/2023
100135378		HOUSTON	TX		11/13/2023	7.625	232,586		7				315,000	09/01/2023
100135379		SCARBOROUGH	ME		11/13/2023	7.500	240,026						325,000	08/31/2023
100135380		CUMMING	GA		11/13/2023	7.625	336,999		2				460,000	09/20/2023
100135381		SAN ANTONIO	FL		11/13/2023	5.875	211,947		70				291,000	08/30/2023
100135382		TWIN PEAKS	CA		11/13/2023	7.625	251,527						360,000	10/02/2023
100135383		BEAVERTON	OR		11/13/2023	8.000	417,335		9				560,000	09/01/2023
100135384		WOODBRIDGE	VA		11/13/2023	7.499	381,913		3				510,000	10/02/2023
100135385		CEDAR FALLS	IA		11/13/2023	6.990	239,645		15				326,000	09/01/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135386		AUBREY	TX		11/13/2023	7.625	255,121						340,000	09/08/2023
100135387		MADISON	WI		11/13/2023	7.500	245,929		(3)				365,000	08/31/2023
100135388		ROCKAWAY BEACH	OR		11/13/2023	7.375	727,676		(3)				1,200,000	09/26/2023
100135389		FAIR PLAY	SC		11/13/2023	7.990	233,158		(11)				322,000	09/28/2023
100135390		MARLTON	NJ		11/13/2023	7.500	239,414		(4)				345,000	09/21/2023
100135391		WARNER ROBINS	GA		11/13/2023	7.875	232,286		(10)				306,000	09/25/2023
100135392		DORAL	FL		11/13/2023	7.625	360,881		(8)				550,000	09/08/2023
100135393		SEBRING	FL		11/13/2023	7.500	363,570		16				460,000	09/21/2023
100135394		THE SEA RANCH	CA		11/13/2023	7.990	546,157		(12)				722,000	09/09/2023
100135395		CARMEL	IN		11/13/2023	8.125	427,406		7				530,000	09/11/2023
100135396		OXNARD	CA		11/13/2023	8.125	573,626		(6)				715,000	09/22/2023
100135397		ROYSE CITY	TX		11/13/2023	7.625	290,355		(4)				392,000	09/22/2023
100135398		WINTER GARDEN	FL		11/13/2023	6.125	397,610		104				555,000	08/31/2023
100135399		ATLANTA	GA		11/13/2023	8.000	255,029		7				325,000	09/05/2023
100135400		OCEAN ISLE BEACH	NC		11/13/2023	5.875	233,557		70				360,000	09/08/2023
100135401		INDIAN SHORES	FL		11/13/2023	7.625	668,597		(1)				975,000	09/27/2023
100135402		THE VILLAGES	FL		11/13/2023	8.000	247,361						315,000	09/29/2023
100135403		ESTERO	FL		11/13/2023	7.500	267,789		13				365,000	09/13/2023
100135404		TOWNSEND	TN		11/13/2023	8.000	278,587		7				350,000	09/12/2023
100135405		CHARLOTTE	NC		11/13/2023	7.500	234,946		4				327,000	09/14/2023
100135406		MALVERN	PA		11/13/2023	7.625	336,753		3				475,000	09/15/2023
100135407		FREEPORT	FL		11/13/2023	7.000	256,817		17				395,000	09/01/2023
100135408		LA QUINTA	CA		11/13/2023	8.125	572,933		14				725,000	09/07/2023
100135409		POOLER	GA		11/13/2023	7.499	267,114		(5)				385,000	09/15/2023
100135410		INLET BEACH	FL		11/13/2023	8.000	612,518		(18)				865,000	09/12/2023
100135411		MIDLAND	TX		11/13/2023	7.375	230,761		7				310,000	09/18/2023
100135412		HAYWARD	CA		11/13/2023	7.990	666,019		(4)				885,000	09/05/2023
100135413		PALM BEACH GARDENS	FL		11/13/2023	7.500	316,588		(4)				450,000	09/13/2023
100135414		LAS VEGAS	NV		11/13/2023	7.875	377,042		(13)				524,000	09/27/2023
100135415		COCOA BEACH	FL		11/13/2023	7.499	528,656		10				725,000	09/14/2023
100135416		WAYNESVILLE	NC		11/13/2023	8.125	266,789		(19)				350,000	09/18/2023
100135417		FRESNO	CA		11/13/2023	7.250	238,365		11				325,000	09/26/2023
100135418		WASHINGTON	DC		11/13/2023	7.625	852,270		17				1,225,000	09/18/2023
100135419		RICHMOND	VA		11/13/2023	7.990	550,517		(7)				740,000	09/15/2023
100135420		DAVENPORT	FL		11/13/2023	7.375	375,531		3				539,000	09/19/2023
100135421		LANGHORNE	PA		11/13/2023	7.875	353,283		(8)				513,000	09/29/2023
100135422		SHERIDAN	WY		11/13/2023	7.500	509,457		5				700,000	09/08/2023
100135423		SHREWSBURY	MA		11/13/2023	8.125	395,577		(14)				560,000	09/12/2023
100135424		OSSIPEE	NH		11/13/2023	8.125	339,542		2				425,000	09/15/2023
100135426		CARY	IL		11/13/2023	7.475	329,615		1				440,100	09/13/2023
100135427		WILSONVILLE	OR		11/13/2023	7.875	378,107		(8)				510,000	09/19/2023
100135428		ROCKPORT	IN		11/13/2023	4.990	243,175		120				368,500	09/15/2023
100135429		MENIFEE	CA		11/13/2023	8.000	306,998		(8)				405,000	09/18/2023
100135430		NASHVILLE	TN		11/13/2023	7.750	617,860		31				790,000	09/15/2023
100135431		CAMBRIDGE	MA		11/13/2023	7.500	329,861		8				445,000	09/11/2023
100135433		HENRICO	VA		11/13/2023	7.500	242,326						355,000	08/21/2023
100135434		DAYTON	TN		11/13/2023	7.625	492,169		(2)				655,000	09/22/2023
100135436		SEVIERVILLE	TN		11/13/2023	7.750	475,774		3				638,000	09/14/2023
100135437		MIAMI	FL		11/13/2023	7.625	325,137		31				400,000	09/11/2023
100135438		PELL CITY	AL		11/13/2023	7.990	235,927		1				295,000	09/18/2023
100135439		MECHANICSVILLE	VA		11/13/2023	8.125	253,083		(6)				334,000	09/20/2023
100135440		STOCKTON	CA		11/13/2023	7.500	319,254		3				440,000	09/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135441		JACKSON TOWNSHIP	NJ		11/13/2023	7.375	354,353		8				485,000	08/29/2023
100135442		SARATOGA SPRINGS	UT		11/13/2023	7.125	332,468		23				455,000	09/15/2023
100135444		CASPER	WY		11/13/2023	7.625	255,958		2				342,000	09/19/2023
100135445		NEWNAN	GA		11/13/2023	7.500	554,862		20				750,000	08/28/2023
100135446		SAINT AUGUSTINE	FL		11/13/2023	7.625	336,844		1				450,000	08/29/2023
100135447		RIDGEFIELD	WA		11/13/2023	8.000	362,241		(10)				488,000	09/06/2023
100135448		LUTZ	FL		11/13/2023	7.875	502,998		(15)				670,000	09/12/2023
100135450		MYRTLE BEACH	SC		11/13/2023	5.875	280,585		149				412,000	09/06/2023
100135451		CONOVER	NC		11/13/2023	5.750	210,166		77				320,000	08/30/2023
100135453		MYRTLE BEACH	SC		11/13/2023	5.750	251,028		90				350,000	09/01/2023
100135454		MADERA	CA		11/13/2023	5.750	283,102		80				411,000	08/14/2023
100135455		BATON ROUGE	LA		11/13/2023	5.990	224,855		69				289,000	08/30/2023
100135456		SURF CITY	NC		11/13/2023	5.990	221,056		69				296,000	08/28/2023
100135457		SUMMERVILLE	SC		11/13/2023	5.990	232,389		207				319,000	09/06/2023
100135458		PENSACOLA	FL		11/13/2023	6.625	228,182		26				319,900	09/11/2023
100135459		MADERA	CA		11/13/2023	5.500	263,744		91				389,770	08/21/2023
100135460		NORTH FORT MYERS	FL		11/13/2023	5.750	269,693		102				379,000	09/18/2023
100135461		LAS VEGAS	NV		11/13/2023	7.625	315,317		1				421,000	08/28/2023
100135462		COATESVILLE	PA		11/13/2023	5.990	234,438		57				336,000	09/07/2023
100135463		BOLIVIA	NC		11/13/2023	5.990	217,012		67				302,000	08/29/2023
100135464		LELAND	NC		11/13/2023	5.990	248,546		92				338,000	08/28/2023
100135465		GLASSBORO	NJ		11/13/2023	7.875	280,730		(39)				376,000	09/18/2023
100135466		FAIRHOPE	AL		11/13/2023	5.990	289,315		100				402,000	08/31/2023
100135467		MADERA	CA		11/13/2023	5.500	263,062		91				386,000	08/30/2023
100135468		KAUFMAN	TX		11/13/2023	7.125	225,239		28				295,500	08/29/2023
100135469		LATHROP	CA		11/13/2023	7.500	489,654		5				655,000	09/01/2023
100135470		CHAPEL HILL	TN		11/13/2023	5.990	261,893		128				359,000	09/01/2023
100135471		LAKEVILLE	MN		11/13/2023	5.875	304,823		119				418,680	09/11/2023
100135472		FORT WORTH	TX		11/13/2023	5.875	255,485		80				350,000	08/15/2023
100135474		NORTH LAS VEGAS	NV		11/13/2023	5.990	314,791		89				427,000	09/01/2023
100135475		MYRTLE BEACH	SC		11/13/2023	5.990	220,426		62				301,000	08/28/2023
100135476		HENDERSON	NV		11/13/2023	5.990	337,932		96				459,000	09/13/2023
100135477		ATHENS	TN		11/13/2023	5.990	256,852		73				356,000	09/06/2023
100135478		MERCED	CA		11/13/2023	5.990	299,963		65				460,000	09/06/2023
100135479		NORTH LAS VEGAS	NV		11/13/2023	5.500	268,468		115				420,000	08/12/2023
100135480		ROSEVILLE	CA		11/13/2023	7.250	373,495		31				481,000	09/08/2023
100135482		INVER GROVE HEIGHTS	MN		11/13/2023	7.250	393,752		23				545,000	08/31/2023
100135483		MILLVILLE	DE		11/13/2023	5.990	259,829		79				375,000	09/14/2023
100135484		HENDERSON	NV		11/13/2023	5.750	218,100		57				336,000	09/01/2023
100135485		WINTER GARDEN	FL		11/13/2023	5.990	619,984		320				850,000	09/13/2023
100135486		RHOME	TX		11/13/2023	5.750	249,351		70				360,000	08/30/2023
100135487		PFLUGERVILLE	TX		11/13/2023	7.875	338,188		45				450,000	09/08/2023
100135488		CASA GRANDE	AZ		11/13/2023	6.875	269,483		27				380,000	08/21/2023
100135489		SAINT JOHN	IN		11/13/2023	5.750	287,680		81				414,990	09/13/2023
100135491		MILLVILLE	DE		11/13/2023	5.990	285,475		66				475,000	09/05/2023
100135492		LAS VEGAS	NV		11/13/2023	5.750	247,623		99				370,000	09/01/2023
100135493		ROSHARON	TX		11/13/2023	5.750	217,708		72				313,000	08/28/2023
100135494		WHITE HOUSE	TN		11/13/2023	5.990	257,532		95				353,000	08/31/2023
100135495		LEWES	DE		11/13/2023	5.990	313,811		88				575,000	09/15/2023
100135496		DURHAM	NC		11/13/2023	5.990	241,265		59				347,000	09/12/2023
100135497		DENTON	TX		11/13/2023	5.875	253,098		65				378,000	09/06/2023
100135498		SAINT AUGUSTINE	FL		11/13/2023	5.990	234,913		70				324,000	09/11/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135499		NEW CANEY	TX		11/13/2023	5.750	206,514		63				320,000	09/15/2023
100135501		FORT WORTH	TX		11/13/2023	5.750	256,165		72				384,000	09/15/2023
100135502		SCHAUMBURG	IL		11/13/2023	5.990	368,144		86				525,000	09/19/2023
100135504		MERCED	CA		11/13/2023	5.750	285,669		80				420,000	09/14/2023
100135505		MERCED	CA		11/13/2023	5.990	293,693		72				434,000	09/06/2023
100135506		OWINGS MILLS	MD		11/13/2023	8.125	285,272		(10)				375,000	09/18/2023
100135507		RIVERVIEW	FL		11/13/2023	8.125	292,102		1				365,000	09/18/2023
100135508		MANCHESTER	CT		11/13/2023	7.500	229,713		2				312,000	09/22/2023
100135509		ELMHURST	IL		11/13/2023	7.990	390,938		(19)				550,000	10/02/2023
100135510		CHARLOTTE	NC		11/13/2023	7.500	273,789		17				335,000	09/19/2023
100135511		HOLLY SPRINGS	NC		11/13/2023	7.875	229,437		(1)				319,000	09/20/2023
100135512		CONWAY	SC		11/13/2023	7.625	232,846		8				342,000	09/22/2023
100135513		WAKE FOREST	NC		11/13/2023	7.625	266,130		1				357,000	09/22/2023
100135514		MURFREESBORO	TN		11/13/2023	7.499	258,200		(1)				380,000	09/21/2023
100135515		SPOKANE	WA		11/13/2023	8.125	248,231		(12)				328,000	09/21/2023
100135516		TREASURE ISLAND	FL		11/13/2023	7.990	707,206		(18)				1,180,000	09/25/2023
100135517		PORTLAND	OR		11/13/2023	7.875	512,109		(15)				675,000	09/22/2023
100135518		LARGO	FL		11/13/2023	7.375	252,368		8				340,000	09/22/2023
100135519		RANCHO CORDOVA	CA		11/13/2023	7.625	281,398		(8)				399,000	09/20/2023
100135520		MINNEOLA	FL		11/13/2023	7.250	334,496		14				456,000	09/21/2023
100135521		KNOXVILLE	TN		11/13/2023	8.125	230,948		(2)				300,000	09/18/2023
100135522		DANVILLE	IN		11/13/2023	8.125	235,987		(9)				310,000	09/22/2023
100135523		TROPHY CLUB	TX		11/13/2023	7.375	409,476		10				617,000	09/14/2023
100135524		WAKE FOREST	NC		11/13/2023	6.990	296,211		33				398,000	09/26/2023
100135525		LIVINGSTON	MT		11/13/2023	8.125	264,367		(2)				330,000	09/25/2023
100135526		DURHAM	NC		11/13/2023	7.250	231,694		3				380,000	09/07/2023
100135527		NORTH LAS VEGAS	NV		11/13/2023	7.875	330,699		(5)				439,000	09/22/2023
100135528		HAMDEN	CT		11/13/2023	7.625	229,657		(2)				310,000	09/22/2023
100135529		WASHINGTON	UT		11/13/2023	7.990	318,213		1				423,000	09/20/2023
100135530		GAYLORD	MI		11/13/2023	7.625	238,876		(3)				355,000	09/21/2023
100135531		JEROME	ID		11/13/2023	8.125	347,190		1				434,000	09/15/2023
100135532		HOMESTEAD	FL		11/13/2023	7.625	248,406		(2)				330,000	09/18/2023
100135533		CANYON LAKE	TX		11/13/2023	7.475	275,892		18				352,250	09/20/2023
100135534		NORCROSS	GA		11/13/2023	8.125	417,002		(21)				720,000	09/26/2023
100135535		MINT HILL	NC		11/13/2023	7.375	296,972		2				425,000	09/26/2023
100135536		LEXINGTON	KY		11/13/2023	7.500	247,031						335,000	09/26/2023
100135537		ASTORIA	OR		11/13/2023	7.625	449,123		(3)				600,000	09/21/2023
100135538		DELTON	MI		11/13/2023	7.500	242,665		(4)				345,000	09/25/2023
100135539		GULF SHORES	AL		11/13/2023	6.250	255,222		46				359,000	08/25/2023
100135540		PHOENIX	AZ		11/13/2023	5.625	223,814		65				375,000	09/08/2023
100135541		RALEIGH	NC		11/13/2023	7.375	236,690		3				340,000	09/19/2023
100135542		GULF SHORES	AL		11/13/2023	5.500	250,997		100				356,000	09/15/2023
100135543		NAMPA	ID		11/13/2023	5.250	254,606		97				403,000	09/15/2023
100135544		HENDERSON	NV		11/13/2023	4.990	462,077		331				740,000	09/01/2023
100135545		PEPEEKEO	HI		11/13/2023	7.625	442,318		24				580,000	09/23/2023
100135547		GILBERT	AZ		11/13/2023	5.375	286,827		107				423,000	09/19/2023
100135548		CEDAR LAKE	IN		11/13/2023	5.125	210,542		104				300,000	09/19/2023
100135549		PAYSON	AZ		11/13/2023	8.625	366,104		(29)				475,900	09/25/2023
100135550		RICHMOND	VA		11/13/2023	7.500	253,545		(1)				410,000	09/21/2023
100135551		FORT LAUDERDALE	FL		11/13/2023	7.250	294,147		12				450,000	09/20/2023
100135552		WOODSTOCK	GA		11/13/2023	7.875	240,785		(6)				318,000	09/29/2023
100135553		BUDA	TX		11/13/2023	7.250	244,355		5				386,000	09/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135554		SAN BERNARDINO	CA		11/13/2023	7.250	304,709		20				415,000	09/18/2023
100135555		CEDAR PARK	TX		11/13/2023	7.499	271,868		(2)				395,000	09/27/2023
100135556		CHARLOTTE	NC		11/13/2023	7.875	444,862		(6)				605,000	09/27/2023
100135558		BIG BEAR CITY	CA		11/13/2023	7.500	255,974		12				360,000	09/12/2023
100135559		ALPHARETTA	GA		11/13/2023	7.375	323,301		10				435,000	09/15/2023
100135560		CORPUS CHRISTI	TX		11/13/2023	7.990	268,302						343,000	09/27/2023
100135561		PEORIA	AZ		11/13/2023	7.000	289,951		175				457,000	09/12/2023
100135562		ROUND ROCK	TX		11/13/2023	7.625	399,632		16				515,000	09/25/2023
100135563		TOTOWA	NJ		11/13/2023	7.499	449,287		2				650,000	09/27/2023
100135564		PINE	AZ		11/13/2023	7.125	340,443		35				440,000	09/27/2023
100135565		SAINT CLOUD	FL		11/13/2023	8.375	294,042		(2)				400,000	09/27/2023
100135566		CAMDENTON	MO		11/13/2023	8.000	231,531		(7)				305,000	09/15/2023
100135567		TOWSON	MD		11/13/2023	7.875	363,443		(11)				485,000	09/15/2023
100135568		HIGHLAND PARK	IL		11/13/2023	8.125	491,134		(29)				688,000	09/25/2023
100135569		HYATTSVILLE	MD		11/13/2023	7.625	374,359						515,000	09/15/2023
100135570		BUDA	TX		11/13/2023	8.125	250,383		(12)				355,000	08/30/2023
100135571		MEDFORD	MA		11/13/2023	6.625	357,971		48				590,000	09/22/2023
100135572		GLENDALE	AZ		11/13/2023	7.625	380,371		(3)				540,000	09/12/2023
100135573		BOYNTON BEACH	FL		11/13/2023	7.990	287,492		2				360,000	09/28/2023
100135574		FORT WORTH	TX		11/13/2023	7.750	247,286		(5)				328,000	09/05/2023
100135575		SOMERSET	CO		11/13/2023	7.875	235,426		(3)				325,000	09/07/2023
100135576		SARATOGA SPRINGS	UT		11/13/2023	6.875	311,977		21				510,000	09/22/2023
100135577		JASPER	GA		11/13/2023	7.625	386,126		1				520,000	09/29/2023
100135578		JACKSONVILLE	FL		11/13/2023	7.990	234,084		(10)				334,000	10/02/2023
100135579		Zion	IL		11/09/2023	9.750	183,401		(1)				228,000	08/30/2023
100135580		Lancaster	CA		11/09/2023	9.500	323,203		(7)				400,000	08/25/2023
100135582		Prosper	TX		11/09/2023	9.750	509,727		(19)				668,000	09/08/2023
100135583		Lancaster	TX		11/09/2023	9.990	204,440		(19)				245,000	09/15/2023
100135585		San Diego	CA		11/09/2023	8.750	549,839		(7)				730,000	08/30/2023
100135586		CROYDON	PA		11/09/2023	9.875	230,686		(5)				290,000	09/06/2023
100135587		EATONTOWN	NJ		11/09/2023	10.625	526,850		6				660,000	08/24/2023
100135588		VON ORMY	TX		11/09/2023	7.500	860,624		12				1,080,000	09/15/2023
100135589		Charlotte	NC		11/09/2023	10.500	403,884		(19)				495,000	08/30/2023
100135590		MUKILTEO	WA		11/09/2023	7.375	658,528		6				1,070,000	09/15/2023
100135591		Alexandria	VA		11/09/2023	10.500	532,857		(10)				698,500	09/15/2023
100135592		Lancaster	CA		11/09/2023	8.625	341,668		(19)				450,000	08/30/2023
100135594		WESTON	FL		11/09/2023	7.875	306,673		(20)				505,000	09/12/2023
100135595		Lancaster	CA		11/09/2023	7.990	319,677		(14)				455,000	09/14/2023
100135596		Elgin	SC		11/09/2023	9.750	418,184		7				527,000	08/30/2023
100135597		Patterson	CA		11/09/2023	8.125	734,621		19				925,000	08/30/2023
100135598		Salinas	CA		11/09/2023	9.990	466,151		(31)				565,000	09/25/2023
100135599		Pacoima	CA		11/09/2023	7.875	686,791		(20)				855,000	09/18/2023
100135600		DAYT BCH SH	FL		11/09/2023	8.625	255,051		(27)				324,800	09/22/2023
100135601		HUNTSVILLE	UT		11/09/2023	7.625	836,644		(39)				1,600,000	09/25/2023
100135604		INVERNESS	FL		11/09/2023	9.125	210,172		(14)				260,000	09/21/2023
100135605		Nashville	TN		11/09/2023	7.990	812,720		2,570				1,150,000	09/26/2023
100135606		SALINE	MI		11/09/2023	7.990	211,693		(14)				265,000	08/18/2023
100135607		Nashville	TN		11/09/2023	7.990	812,883		2,571				1,150,000	09/26/2023
100135608		Nashville	TN		11/09/2023	7.990	912,767		2,887				1,293,000	09/26/2023
100135609		Houston	TX		11/09/2023	7.990	269,491		(94)				390,000	09/18/2023
100135610		Portland	OR		11/09/2023	8.625	704,368		(17)				1,000,000	09/30/2023
100135611		Nashville	TN		11/09/2023	7.990	813,334		2,572				1,150,000	09/26/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135612		Nashville	TN		11/09/2023	7.990	911,487		2,884				1,293,000	09/26/2023
100135613		SNEADS FERRY	NC		11/09/2023	9.500	151,343		(8)				186,000	10/02/2023
100135614		KRUM	TX		11/09/2023	10.250	343,403		(65)				400,000	09/29/2023
100135615		Ft Lauderdale	FL		11/09/2023	9.125	498,109		(25)				610,000	09/21/2023
100135616		KELSEYVILLE	CA		11/09/2023	9.750	390,308		14				480,000	09/25/2023
100135617		Nashville	TN		11/09/2023	8.750	936,466		(53)				1,175,000	09/28/2023
100135618		MIAMI	FL		11/09/2023	7.625	248,283		3				425,000	10/03/2023
100135619		VICTOR	ID		11/09/2023	7.875	363,483		(27)				770,000	09/28/2023
100135620		KISSIMMEE	FL		11/09/2023	7.875	403,660		(18)				533,000	09/19/2023
100135621		Thornton	CO		11/09/2023	10.250	415,010		(17)				555,000	09/29/2023
100135622		Ocean City	NJ		11/09/2023	7.990	2,964,397		(86)				4,200,000	09/27/2023
100135623		Bayville	NJ		11/09/2023	8.990	277,396		(23)				560,000	09/28/2023
100135624		LOS ANGELES	CA		11/09/2023	7.990	772,734		(26)				960,000	10/06/2023
100135625		WEST PLAINS	MO		11/09/2023	8.990	129,183		1				195,000	07/14/2023
100135626		Jacksonville	NC		11/09/2023	10.125	293,048		(26)				334,000	09/19/2023
100135627		Knoxville	TN		11/09/2023	8.375	632,312		(31)				815,000	09/15/2023
100135628		Pittsboro	IN		11/09/2023	9.990	747,809		(8)				990,000	09/08/2023
100135629		PLANO	TX		11/09/2023	8.750	452,650		(64)				625,000	07/14/2023
100135630		HEBER	UT		11/09/2023	9.125	1,090,246		(32)				1,420,000	08/15/2023
100135631		Brick	NJ		11/09/2023	7.375	1,380,768		78				1,975,000	09/08/2023
100135632		Stroudsburg	PA		11/09/2023	9.625	425,935		(31)				550,000	09/27/2023
100135633		Charlotte	NC		11/09/2023	8.990	1,120,142		2,199				1,475,000	07/28/2023
100135634		WINNSBORO	TX		11/09/2023	8.750	112,927		(28)				140,000	09/27/2023
100135635		MEMPHIS	TN		11/09/2023	8.250	235,321		(23)				325,000	09/22/2023
100135636		GRANBURY	TX		11/09/2023	8.125	196,861		12,174				1,512,000	08/31/2023
100135637		MIAMI	FL		11/09/2023	8.875	200,838		(33)				252,000	09/15/2023
100135638		St George	UT		11/09/2023	9.875	1,357,690		25				1,773,000	08/30/2023
100135639		LOS ANGELES	CA		11/09/2023	7.750	790,411		(16)				1,650,000	09/08/2023
100135641		Hollister	CA		11/09/2023	8.750	591,269		(37)				770,000	09/28/2023
100135642		SAN ANTONIO	FL		11/09/2023	7.990	230,502		(4)				311,000	09/29/2023
100135643		Pittsburgh	PA		11/09/2023	9.750	107,702		(19)				188,000	09/20/2023
100135644		Davidsonville	MD		11/09/2023	9.750	414,294		5				520,000	09/15/2023
100135646		Bozeman	MT		11/09/2023	7.250	1,063,707		67				1,675,000	09/15/2023
100135647		MIAMI	FL		11/09/2023	8.875	538,143		(8)				670,000	08/22/2023
100135648		St Augustine	FL		11/09/2023	8.125	981,499		(27)				1,300,000	08/15/2023
100135649		Nolensville	TN		11/09/2023	8.500	1,226,547		(50)				1,520,000	08/31/2023
100135650		Sevierville	TN		11/09/2023	8.375	989,284		(39)				1,675,000	09/26/2023
100135651		Palm Harbor	FL		11/09/2023	7.375	164,307		5				221,000	09/18/2023
100135652		Stuart	FL		11/09/2023	9.750	430,000		(28)				586,000	09/06/2023
100135653	CF	MONROE TOWNSHIP	NJ		11/09/2023	9.250	192,689		(8)				458,000	09/18/2023
100135654		MILLVILLE	UT		11/09/2023	7.250	462,810		14				917,000	09/21/2023
100135655		Bakersfield	CA		11/09/2023	9.875	220,254		(24)				280,000	09/15/2023
100135656		Forney	TX		11/09/2023	7.500	733,869		5				1,050,000	09/15/2023
100135657	CF	Hollister	CA		11/09/2023	7.500	633,030		59				810,000	09/13/2023
100135658		SOUTH LAKE TAHOE	CA		11/09/2023	8.750	1,003,162		(62)				1,230,000	09/18/2023
100135659		Las Vegas	NV		11/09/2023	10.125	1,332,585		112				1,715,000	09/05/2023
100135660		Davenport	FL		11/09/2023	8.375	749,229		55				962,000	09/05/2023
100135661		Oakhurst	NJ		11/09/2023	7.750	669,369		(29)				920,000	09/14/2023
100135662		Berkeley	CA		11/09/2023	8.250	2,073,906		(179)				2,700,000	09/07/2023
100135663		New Orleans	LA		11/09/2023	9.500	1,454,485		(40)				1,825,000	09/22/2023
100135664		Lawrenceville	GA		11/09/2023	8.875	208,962		(25)				425,000	09/15/2023
100135665		FERNANDINA BEACH	FL		11/09/2023	9.875	615,478		(46)				770,000	09/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135666		Fort Myers	FL		11/09/2023	8.875	399,558		3				625,000	09/20/2023
100135667		Oakland	RI		11/09/2023	9.500	378,204		(35)				520,000	09/25/2023
100135668		Broken Bow	OK		11/09/2023	8.625	523,177		(7)				675,000	08/31/2023
100135669		FULSHEAR	TX		11/09/2023	9.500	489,583		(29)				600,000	09/18/2023
100135670		Bayville	NJ		11/09/2023	8.375	526,739		24				675,000	09/12/2023
100135671		Aubrey	TX		11/09/2023	9.750	268,882		379				395,000	09/21/2023
100135672	CF	ALTAMONTE SPG	FL		11/09/2023	8.750	360,096		(38)				470,000	09/15/2023
100135673		Davenport	FL		11/09/2023	8.500	330,694		(21)				404,000	09/14/2023
100135674		MIAMI	FL		11/09/2023	9.500	154,754		(53)				235,000	09/14/2023
100135675		Conroe	TX		11/09/2023	7.750	164,352		(11)				305,000	09/19/2023
100135676		San Juan Capistrano	CA		11/09/2023	9.500	834,888		(54)				1,020,000	09/05/2023
100135677		Kent	WA		11/09/2023	8.500	287,731		7				570,000	09/21/2023
100135679		Las Vegas	NV		11/09/2023	8.625	728,926		(28)				960,000	09/18/2023
100135680		Winter Haven	FL		11/09/2023	8.375	191,360		(15)				243,000	09/29/2023
100135681		Magnolia	TX		11/09/2023	10.375	258,473		(46)				345,000	09/20/2023
100135682	CF	SYLVANIA	OH		11/09/2023	8.990	605,661		(41)				825,000	09/26/2023
100135683		Braintree	MA		11/09/2023	9.250	428,396		(45)				613,000	09/23/2023
100135684		Studio City	CA		11/09/2023	8.500	1,443,733		(100)				1,760,000	09/12/2023
100135685		CAPITOLA	CA		11/09/2023	9.250	450,992		(11)				746,000	09/18/2023
100135686		Chula Vista	CA		11/09/2023	8.990	858,054		(56)				1,050,000	09/06/2023
100135687	CF	Alexandria	VA		11/09/2023	10.375	426,498		(57)				510,000	09/15/2023
100135688		Tampa	FL		11/09/2023	10.375	273,339		(18)				331,000	09/21/2023
100135689		Plainfield	NJ		11/09/2023	9.500	261,452		(16)				440,000	08/31/2023
100135690		Federal Way	WA		11/09/2023	8.750	686,974		(49)				860,000	09/09/2023
100135691		Kirkland	WA		11/09/2023	7.750	2,986,375		(6)				6,175,000	09/20/2023
100135692		Ogden	UT		11/09/2023	7.375	1,175,286		80				1,650,000	09/15/2023
100135693		LAKESIDE	AZ		11/09/2023	7.990	603,781		(35)				750,000	09/27/2023
100135694	CF	EAST PROVIDENCE	RI		11/09/2023	9.750	147,189		(2)				375,000	08/11/2023
100135695		Salinas	CA		11/09/2023	8.375	580,412		12				730,000	09/19/2023
100135696		LOS ANGELES	CA		11/09/2023	8.750	1,294,652		(43)				1,825,000	09/25/2023
100135697		Branson	MO		11/09/2023	8.500	176,683		(26)				230,000	09/21/2023
100135698		ELIZABETH	CO		11/09/2023	7.875	324,673		(2)				590,000	09/28/2023
100135699		Decatur	GA		11/09/2023	8.500	274,648		(44)				328,000	09/07/2023
100135700		Philadelphia	PA		11/09/2023	9.375	181,680		(44)				240,000	09/28/2023
100135701		Philadelphia	PA		11/09/2023	9.625	131,623		(28)				175,000	09/07/2023
100135702		Liberty Hill	TX		11/10/2023	6.625	268,178		109				379,000	09/28/2023
100135703		Ave Maria	FL		11/10/2023	7.500	285,453		(17)				563,000	08/31/2023
100135704		LEOMINSTER	MA		11/10/2023	7.990	319,284		4				401,000	09/22/2023
100135705		Princeton	TX		11/10/2023	7.990	305,665		19				386,000	10/05/2023
100135706		Parrish	FL		11/10/2023	6.990	297,937		66				407,000	09/29/2023
100135707		Kahuku	HI		11/10/2023	6.375	288,142		79				765,000	09/13/2023
100135708		Mebane	NC		11/10/2023	6.625	295,731		86				420,000	10/09/2023
100135709		Gardena	CA		11/10/2023	7.125	583,372		8				781,000	09/01/2023
100135710		Surprise	AZ		11/10/2023	7.990	282,196		(37)				400,000	09/25/2023
100135711		Pineville	NC		11/10/2023	7.375	307,165						441,000	08/30/2023
100135712		Lompoc	CA		11/10/2023	6.990	371,353		(15)				675,000	10/20/2023
100135713		Richburg	SC		11/10/2023	7.990	250,706		14				320,000	10/03/2023
100135714		Hermitage	TN		11/10/2023	7.125	300,338		35				474,000	09/06/2023
100135715		Woodstock	GA		11/10/2023	6.625	331,392		105				461,000	09/11/2023
100135716		Anna	TX		11/10/2023	7.500	286,141		12				384,000	10/09/2023
100135717		Palm Desert	CA		11/10/2023	7.125	295,864		31				864,000	09/01/2023
100135718		Rosharon	TX		11/10/2023	6.990	239,562		125				312,000	09/27/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135719		Wendell	NC		11/10/2023	5.990	290,681		178				415,000	09/25/2023
100135720		Fort Worth	TX		11/10/2023	6.990	197,477		21				375,000	09/22/2023
100135721		Houston	TX		11/10/2023	7.990	137,631		(94)				307,000	09/12/2023
100135722		Buda	TX		11/10/2023	7.990	359,152		(22)				492,000	09/27/2023
100135723		Long Branch	NJ		11/10/2023	7.990	332,262		(27)				625,000	09/28/2023
100135724		Bend	OR		11/10/2023	7.625	371,953		(2)				527,300	10/01/2023
100135725		West Covina	CA		11/10/2023	7.125	447,191		45				648,000	09/08/2023
100135726		Hoboken	NJ		11/10/2023	7.125	393,252		54				550,000	09/29/2023
100135727		Fort Worth	TX		11/10/2023	6.500	221,223		116				340,000	09/25/2023
100135728		Naples	FL		11/10/2023	7.990	294,468		18				375,000	10/02/2023
100135729		Doral	FL		11/10/2023	7.625	271,580		(8)				388,000	09/26/2023
100135730		Volcano	HI		11/10/2023	7.625	202,997		(16)				470,000	09/20/2023
100135731		Conroe	TX		11/10/2023	7.750	270,502		37				348,000	09/27/2023
100135732		Savannah	GA		11/10/2023	7.625	331,072		16				435,000	09/21/2023
100135733		Chula Vista	CA		11/10/2023	6.625	509,966		70				710,000	09/18/2023
100135734		Midlothian	VA		11/10/2023	7.625	248,619		(11)				375,000	10/03/2023
100135735		Henderson Harbor	NY		11/10/2023	7.625	244,076		(25)				345,000	10/06/2023
100135736		Jensen Beach	FL		11/10/2023	7.500	362,977		81				465,000	09/26/2023
100135737		Lincoln	CA		11/10/2023	6.500	175,822		23				588,500	09/26/2023
100135738		Teaneck	NJ		11/10/2023	7.125	247,958		8				500,000	09/27/2023
100135739		Deltona	FL		11/10/2023	7.990	310,132		28				395,000	09/22/2023
100135740		Angier	NC		11/10/2023	7.500	241,819		(4)				347,000	10/13/2023
100135741		Pittsboro	NC		11/10/2023	7.125	296,740		46				403,500	10/11/2023
100135742		Anna	TX		11/10/2023	7.500	302,816		3				405,000	09/29/2023
100135743		Lakewood	CO		11/10/2023	7.625	369,535		(104)				700,000	09/20/2023
100135744		Wesley Chapel	FL		11/10/2023	7.500	236,386		3				321,000	09/27/2023
100135745		Raleigh	NC		11/10/2023	6.875	254,819		57				352,000	10/06/2023
100135746		Anna	TX		11/10/2023	7.125	280,385		43				384,000	09/22/2023
100135747		Anna	TX		11/10/2023	7.125	279,974		59				381,000	09/21/2023
100135748		Raleigh	NC		11/10/2023	6.875	251,176		54				345,000	10/06/2023
100135749		Dripping Springs	TX		11/10/2023	6.625	225,709		90				460,000	10/11/2023
100135750		Maricopa	AZ		11/10/2023	6.990	251,650		72				339,000	09/22/2023
100135751		Port Orchard	WA		11/10/2023	5.875	257,379		159				650,000	10/02/2023
100135752		Anna	TX		11/10/2023	7.990	321,468		(58)				425,000	09/26/2023
100135753		Waddell	AZ		11/10/2023	5.875	216,595		102				417,000	09/22/2023
100135754		Anna	TX		11/10/2023	7.500	256,429		30				348,000	10/24/2023
100135755		Charlotte	NC		11/10/2023	6.990	255,492		53				357,000	10/09/2023
100135756		Charlotte	NC		11/10/2023	6.625	204,351		37				350,000	08/31/2023
100135757		Lewes	DE		11/10/2023	7.625	634,496		(9)				955,000	09/20/2023
100135758		Louisville	KY		11/10/2023	7.625	356,311		(1)				480,000	09/30/2023
100135759		Charlotte	NC		11/10/2023	6.990	250,229		42				365,000	09/19/2023
100135760		Charlotte	NC		11/10/2023	6.500	244,256		69				363,000	09/19/2023
100135761		Victorville	CA		11/10/2023	7.990	303,790		(20)				450,000	10/06/2023
100135762		Atlanta	GA		11/10/2023	7.990	226,624		(15)				439,000	10/08/2023
100135763		Lynnwood	WA		11/10/2023	6.625	383,876		103				850,000	10/03/2023
100135764		CHESAPEAKE	VA		11/10/2023	7.990	211,044		(6)				295,000	10/07/2023
100135765		Bullhead City	AZ		11/10/2023	7.500	328,691		45				428,000	09/26/2023
100135766		Bentonville	AR		11/10/2023	7.990	334,457		6				420,000	09/29/2023
100135767		Cerritos	CA		11/10/2023	6.990	1,039,437		269				1,805,000	10/10/2023
100135768		Phoenix	AZ		11/10/2023	7.990	222,359		(2)				327,000	09/25/2023
100135769		West Warwick	RI		11/10/2023	7.125	304,616		62				445,000	10/07/2023
100135770		Farmington	MN		11/10/2023	7.625	307,096		3				410,000	09/29/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135771		Middle Island	NY		11/10/2023	7.500	199,357		5				300,000	09/28/2023
100135772		Fairfield	CA		11/10/2023	7.990	341,414		19				460,000	09/25/2023
100135773		Las Vegas	NV		11/10/2023	6.990	260,445		36				565,000	09/16/2023
100135774		Spokane	WA		11/10/2023	7.500	265,701		(31)				580,000	09/11/2023
100135775		Isle Of Palms	SC		11/10/2023	6.990	442,510		80				1,800,000	09/14/2023
100135776		Monticello	FL		11/10/2023	7.125	117,349		6,090				380,000	09/22/2023
100135777		Lake Arrowhead	CA		11/10/2023	7.250	531,407		27				900,000	09/06/2023
100135778		Antioch	CA		11/10/2023	6.625	203,541		47				470,000	09/13/2023
100135779		Chester	VA		11/10/2023	6.990	242,338		69				410,000	09/27/2023
100135780		Fresno	CA		11/10/2023	6.500	228,317		69				406,000	09/02/2023
100135781		Columbia Falls	MT		11/10/2023	7.125	262,674		23				390,000	09/14/2023
100135782		Antioch	CA		11/10/2023	6.500	246,103		92				390,000	09/13/2023
100135783		Chico	CA		11/10/2023	2.750	168,109		554				390,000	08/30/2023
100135784		Melissa	TX		11/10/2023	7.750	317,058		(5)				440,000	09/22/2023
100135785		Jersey City	NJ		11/10/2023	6.625	482,808		133				825,000	10/03/2023
100135786		Fort Worth	TX		11/10/2023	6.500	256,794		154				363,000	09/22/2023
100135787		Cooper City	FL		11/10/2023	7.625	567,754		(29)				810,000	10/05/2023
100135788		Exeter	CA		11/10/2023	6.625	195,020		21				335,000	09/26/2023
100135789		Cranberry Township	PA		11/10/2023	7.990	422,792		9				532,000	09/25/2023
100135790		Volcano	HI		11/10/2023	7.990	430,621		(17)				570,000	09/26/2023
100135791		Denton	TX		11/10/2023	6.750	319,379		115				480,000	09/22/2023
100135792		Greenville	SC		11/10/2023	7.625	244,568		19				322,000	09/29/2023
100135793		Melissa	TX		11/10/2023	7.990	307,661		11				407,000	09/27/2023
100135794		Myrtle Point	OR		11/10/2023	7.625	202,086		(2)				270,000	09/21/2023
100135795		West Yarmouth	MA		11/10/2023	7.990	493,848		(26)				680,000	09/29/2023
100135796		Ponder	TX		11/10/2023	6.990	209,158		22				365,000	09/20/2023
100135797		Pittsburgh	PA		11/10/2023	7.875	214,011		(38)				303,000	09/19/2023
100135798		Lake Worth	FL		11/10/2023	7.625	341,217		(16)				485,000	09/29/2023
100135799		Melissa	TX		11/10/2023	7.125	284,469		25				420,000	09/20/2023
100135800		Rancho Cordova	CA		11/10/2023	5.500	336,344		308				624,000	09/07/2023
100135801		Denton	TX		11/10/2023	7.125	295,518		45				419,000	09/29/2023
100135802		Charlotte	NC		11/10/2023	6.990	216,214		27				316,000	09/21/2023
100135803		Mesa	AZ		11/10/2023	7.500	241,584		(14)				586,000	09/12/2023
100135804		Melissa	TX		11/10/2023	7.625	311,045		(23)				420,000	09/28/2023
100135805		Wallington	NJ		11/10/2023	7.990	478,733		(27)				635,000	10/03/2023
100135806		Fort Worth	TX		11/10/2023	6.500	211,448		111				335,000	09/28/2023
100135807		Nokomis	FL		11/10/2023	7.990	283,679		30				375,000	09/27/2023
100135808		Yucaipa	CA		11/10/2023	7.625	309,531		(43)				510,000	10/05/2023
100135809		Princeton	TX		11/10/2023	7.500	201,404		(42)				400,000	10/11/2023
100135810		Franklin Park	NJ		11/10/2023	7.990	241,499		(13)				320,000	10/06/2023
100135811		Gallatin	TN		11/10/2023	6.500	214,570		52				370,000	09/22/2023
100135812		Aurora	CO		11/10/2023	7.990	309,342		(427)				490,000	09/27/2023
100135813		Daytona Beach	FL		11/10/2023	6.990	219,385		27				373,000	10/06/2023
100135814		Greenville	TX		11/10/2023	7.990	247,706		(47)				325,900	09/28/2023
100135815		Greenville	TX		11/10/2023	7.990	259,106		(51)				345,000	09/28/2023
100135816		Canton	GA		11/10/2023	7.125	305,513		39				435,000	10/05/2023
100135817		Coachella	CA		11/10/2023	7.625	537,292		3				718,000	09/25/2023
100135818		Bellevue	WA		11/10/2023	7.990	311,463		(15)				413,000	09/22/2023
100135819		Melissa	TX		11/10/2023	7.500	272,088		2				374,000	09/29/2023
100135820		Elgin	IL		11/10/2023	7.990	245,313		(17)				327,500	09/27/2023
100135821		Charlotte	NC		11/10/2023	7.625	273,861		(6)				364,000	09/28/2023
100135822		Port Clinton	OH		11/10/2023	7.625	213,988		24				296,000	09/27/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135823		Denton	TX		11/10/2023	6.625	290,626		33				440,000	09/29/2023
100135824		Naples	FL		11/10/2023	7.500	352,732		(33)				650,000	10/20/2023
100135825		Rosharon	TX		11/10/2023	6.625	239,365		44				320,000	09/28/2023
100135826		Seattle	WA		11/10/2023	7.625	604,836		36				950,000	09/25/2023
100135827		Lake Arrowhead	CA		11/10/2023	7.990	516,290		34				650,000	10/05/2023
100135828		Buckeye	AZ		11/10/2023	7.990	258,668		8				325,000	09/28/2023
100135829		Mebane	NC		11/10/2023	6.500	275,363		119				390,000	09/28/2023
100135830		Huntington Beach	CA		11/10/2023	7.625	1,028,287		48				1,480,000	09/28/2023
100135831		Millsboro	DE		11/10/2023	7.125	595,652		32				1,100,000	10/16/2023
100135832		Little Egg Harbor Twp	NJ		11/10/2023	7.990	313,379		(35)				435,000	10/10/2023
100135833		Fleming Island	FL		11/10/2023	7.990	326,240		(33)				430,000	10/02/2023
100135834		Melissa	TX		11/10/2023	7.125	326,106		54				442,000	09/28/2023
100135835		Simi Valley	CA		11/10/2023	7.500	452,983		(32)				750,000	09/28/2023
100135836		Vero Beach	FL		11/10/2023	7.875	204,912		(20)				270,000	10/06/2023
100135837		Olympia	WA		11/10/2023	7.125	379,277		57				515,000	10/04/2023
100135838		Newnan	GA		11/10/2023	7.125	278,406		62				375,000	09/29/2023
100135839		Cayucos	CA		11/10/2023	7.125	477,275		11				1,950,000	10/10/2023
100135840		Minneapolis	MN		11/10/2023	7.990	438,310		13				550,000	09/29/2023
100135841		Elk Grove	CA		11/10/2023	7.990	380,167		(19)				525,000	09/28/2023
100135842		San Juan Capistrano	CA		11/10/2023	7.375	362,563		(160)				1,395,000	10/04/2023
100135843		Chattanooga	TN		11/10/2023	7.990	231,093		(13)				305,000	10/04/2023
100135844		Lebanon	TN		11/10/2023	7.625	322,282		5				445,000	10/18/2023
100135845		Oceanside	CA		11/10/2023	6.990	483,860		45				746,000	09/28/2023
100135846		Lawrenceville	GA		11/10/2023	7.250	300,949		69				427,000	10/20/2023
100135847		Matthews	NC		11/10/2023	7.500	249,258		42				320,000	10/06/2023
100135848		Reno	NV		11/10/2023	7.625	354,908		(8)				520,000	10/18/2023
100135849		Lincoln	CA		11/10/2023	7.125	209,669		5				450,000	10/09/2023
100135850		RANCHO CUCAMONGA	CA		11/13/2023	7.750	1,465,605		(55)				1,805,000	09/18/2023
100135851		WHITTIER	CA		11/13/2023	8.625	634,416		(16)				737,220	09/29/2023
100135852		RANCHO CUCAMONGA	CA		11/13/2023	8.750	438,149		(5)				680,000	08/15/2023
100135853		MIAMI BEACH	FL		11/13/2023	8.875	1,020,836		336				2,500,000	09/28/2023
100135854		LOS ANGELES	CA		11/13/2023	8.875	1,442,534		(16)				2,360,000	09/28/2023
100135855		DALLAS	TX		11/13/2023	7.750	641,456		(24)				790,000	09/26/2023
100135856		SNOHOMISH	WA		11/13/2023	8.750	616,343		(17)				760,000	09/18/2023
100135857		SAN CLEMENTE	CA		11/13/2023	8.875	2,000,725		(18)				2,625,000	10/06/2023
100135858		CANTON	GA		11/13/2023	8.250	382,564		(16)				470,000	09/29/2023
100135859		SANGER	CA		11/13/2023	7.875	660,728		(37)				930,000	10/04/2023
100135860		CLERMONT	GA		11/13/2023	8.500	300,519		(13)				460,000	10/04/2023
100135861		PAWLEYS ISLAND	SC		11/13/2023	8.875	1,468,738		(62)				1,800,000	10/06/2023
100135862		NEW BEDFORD	MA		11/13/2023	8.990	378,036		(18)				528,000	09/14/2023
100135863		MADERA	CA		11/13/2023	10.000	353,872		(18)				430,000	08/09/2023
100135864		Fitchburg	MA		11/13/2023	9.999	318,727		(5)				430,000	10/18/2023
100135865		Coral Springs	FL		11/13/2023	8.624	169,615		(51)				299,000	10/20/2023
100135868		Miami	FL		11/13/2023	8.749	203,480		(35)				298,000	10/18/2023
100135869		Bradenton Beach	FL		11/13/2023	9.624	374,498		(41)				508,000	10/20/2023
100135870		Trenton	NJ		11/13/2023	10.624	137,211		(13)				200,000	10/19/2023
100135871		Gilchrist	TX		11/13/2023	9.250	261,009		(35)				328,000	10/20/2023
100135873		Enfield	CT		11/13/2023	9.249	313,674		(2)				390,000	10/20/2023
100135874		West Deptford	NJ		11/13/2023	9.999	130,852		(10)				205,000	10/20/2023
100135875		Magnolia	TX		11/13/2023	7.499	161,267		1				252,000	10/25/2023
100135876		Freeport	NY		11/13/2023	8.374	233,794		(22)				346,500	10/24/2023
100135877		East Elmhurst	NY		11/13/2023	7.874	748,904		12				960,000	10/13/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135878		Brooklyn	NY		11/13/2023	8.374	2,054,261		(46)				4,450,000	10/20/2023
100135879		Orlando	FL		11/13/2023	8.999	295,512		(15)				361,000	10/19/2023
100135880		Marietta	GA		11/13/2023	9.874	220,265		(17)				274,000	10/13/2023
100135881		Brooklyn	NY		11/13/2023	8.125	2,032,127		(77)				6,500,000	10/17/2023
100135882		Jupiter	FL		11/13/2023	8.500	1,225,984		16				1,665,000	10/18/2023
100135883		Wasilla	AK		11/13/2023	9.249	296,295		(47)				400,000	10/20/2023
100135884		Madera	CA		11/13/2023	9.749	229,504		(40)				390,000	10/13/2023
100135885		Aventura	FL		11/13/2023	8.374	359,286		(23)				700,000	10/20/2023
100135886		Clyde Hill	WA		11/13/2023	9.250	4,695,959		(63)				6,800,000	10/16/2023
100135887		Edgewater	FL		11/13/2023	8.749	225,767		(19)				290,000	10/20/2023
100135888		Parker	TX		11/13/2023	8.499	1,602,355		(144)				1,945,000	10/13/2023
100135889		Adelanto	CA		11/13/2023	8.999	184,901		(1)				270,000	10/24/2023
100135890		Stockton	CA		11/13/2023	9.249	289,499		(3)				360,000	10/17/2023
100135891		Taneytown	MD		11/13/2023	9.124	244,494		(51)				325,000	10/20/2023
100135892		Baltimore	MD		11/13/2023	7.874	169,355		(4)				240,000	10/20/2023
100135893		Baltimore	MD		11/13/2023	9.749	173,435		(45)				210,000	10/20/2023
100135894		Dallas	TX		11/13/2023	7.999	220,774		(1)				353,000	10/20/2023
100135895		Gatlinburg	TN		11/13/2023	7.999	1,480,617		29				2,000,000	10/18/2023
100135896		Rancho Cucamonga	CA		11/13/2023	8.874	1,631,806		(71)				1,999,000	10/16/2023
100135897		Gatlinburg	TN		11/13/2023	7.999	1,478,001		31				2,000,000	10/18/2023
100135898		Costa Mesa	CA		11/13/2023	8.374	1,344,835		19				1,800,000	10/23/2023
100135899		Suisun City	CA		11/13/2023	9.999	381,677		8				507,000	10/20/2023
100135900		Denver	CO		11/13/2023	8.499	201,237		(15)				435,000	10/16/2023
100135901		Arlington	WA		11/13/2023	8.250	296,233		(10)				500,000	08/11/2023
100135902		Las Vegas	NV		11/13/2023	8.499	207,090		(18)				345,000	10/16/2023
100135903		Chester	PA		11/13/2023	9.499	86,260		(14)				125,000	10/20/2023
100135904		Lehigh Acres	FL		11/13/2023	8.249	156,222		(10)				254,000	10/24/2023
100135905		Knoxville	TN		11/13/2023	9.999	245,707		(41)				325,000	08/31/2023
100135906		Labelle	FL		11/13/2023	7.999	152,495						254,000	10/18/2023
100135908		Dekalb	IL		11/13/2023	9.749	107,348		(16)				137,500	10/04/2023
100135909		Oakland Park	FL		11/13/2023	7.999	349,178		(128)				650,000	10/05/2023
100135910		Chico	CA		11/13/2023	9.750	650,089		(17)				800,000	10/12/2023
100135911		Rotonda West	FL		11/13/2023	8.249	296,792		(14)				390,000	09/30/2023
100135912		Daytona Beach	FL		11/13/2023	9.999	202,882		(23)				256,000	10/02/2023
100135913		Indio	CA		11/13/2023	9.124	275,628		(31)				350,000	10/11/2023
100135914		Bridgewater	NJ		11/13/2023	9.124	327,641		(5)				933,000	08/31/2023
100135915		Philadelphia	PA		11/13/2023	9.874	280,778		(28)				305,000	09/15/2023
100135916		Irvington	NJ		11/13/2023	10.250	283,556		(15)				370,000	09/15/2023
100135917		Miami	FL		11/13/2023	7.874	338,309		(10)				545,000	10/06/2023
100135919		Los Angeles	CA		11/13/2023	8.999	486,255		(1)				695,000	10/07/2023
100135920		ATLANTIC HIGHLANDS	NJ		11/13/2023	7.999	1,965,464		(47)				2,600,000	10/02/2023
100135921		Stone Mountain	GA		11/13/2023	8.749	210,265		(40)				350,000	09/29/2023
100135922		Woodhaven	NY		11/13/2023	7.499	552,870		26				1,050,000	09/21/2023
100135923		Miami	FL		11/13/2023	8.874	1,573,999		(180)				3,800,000	10/09/2023
100135924		Olney	MD		11/13/2023	8.374	637,395		(15)				800,000	10/13/2023
100135925		Jurupa Valley	CA		11/13/2023	10.124	858,756		(67)				1,100,000	09/25/2023
100135926		Kissimmee	FL		11/13/2023	8.624	104,065		(10)				325,000	10/10/2023
100135927		Dowagiac	MI		11/13/2023	10.499	178,250		(38)				217,000	10/10/2023
100135929		Hillsboro	OR		11/13/2023	7.624	472,725		(21)				785,000	09/29/2023
100135930		Santa Monica	CA		11/15/2023	8.750	314,793		(44)				1,100,000	10/10/2023
100135931		Liberty Hill	TX		11/15/2023	7.875	957,183		(43)				1,750,000	10/10/2023
100135932		Lancaster	CA		11/15/2023	8.750	296,861		(35)				425,000	10/17/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135933		Walnut Creek	CA		11/15/2023	7.625	1,196,732		15				1,510,000	10/13/2023
100135934		Jacksonville	FL		11/15/2023	8.625	142,003		(21)				225,000	10/01/2023
100135935		Fulshear	TX		11/15/2023	9.625	558,877		(38)				605,000	10/16/2023
100135936		Orlando	FL		11/15/2023	9.750	429,271		9				480,000	10/06/2023
100135937		Miramar Beach	FL		11/15/2023	8.375	1,026,159		4				1,500,000	10/17/2023
100135938		Miramar Beach	FL		11/15/2023	8.375	1,025,028		7				1,500,000	10/17/2023
100135939		Pepper Pike	OH		11/15/2023	9.125	344,868		1,304				430,000	10/02/2023
100135940		Miramar	FL		11/15/2023	8.375	414,082		(34)				675,000	10/12/2023
100135941		Rome	GA		11/15/2023	8.875	390,784		(33)				471,000	10/12/2023
100135942		Mountlake Terrace	WA		11/15/2023	9.375	467,951		(55)				590,000	10/17/2023
100135943		Phoenix	AZ		11/15/2023	8.875	375,439		(61)				707,000	11/01/2023
100135944		Bakersfield	CA		11/15/2023	8.375	381,464		5				451,000	10/12/2023
100135945		Liberty Hill	TX		11/15/2023	8.625	370,715		(4)				460,000	10/24/2023
100135946		Port Saint Joe	FL		11/15/2023	9.875	556,505		27				710,000	10/10/2023
100135947		Oxnard	CA		11/15/2023	9.500	687,728		(20)				845,000	10/27/2023
100135948		Denver	CO		11/15/2023	8.750	315,372		(36)				425,500	10/18/2023
100135949		Moreno Valley	CA		11/15/2023	10.875	501,881		(23)				635,000	10/27/2023
100135950		Bay Point	CA		11/15/2023	8.875	237,743		(22)				900,000	10/26/2023
100135951		Odessa	TX		11/15/2023	9.250	139,874		(33)				187,000	10/01/2023
100135952		Riverside	CA		11/15/2023	11.000	450,985		(15)				560,000	10/23/2023
100135953		Antioch	CA		11/15/2023	9.625	590,133		(17)				725,000	10/30/2023
100135954		Katy	TX		11/15/2023	9.250	175,711		(46)				209,000	10/17/2023
100135955		Key Colony Beach	FL		11/15/2023	8.625	4,189,321		(18)				7,032,000	10/31/2023
100135956		Bedford	TX		11/15/2023	9.500	205,481		(40)				266,000	09/14/2023
100135957		Chicago	IL		11/16/2023	8.750	106,731		(3)				210,000	10/03/2023
100135958		MENIFEE	CA		11/16/2023	8.625	532,525		(4)				663,000	09/28/2023
100135959		Anaheim	CA		11/16/2023	10.250	760,652		(46)				820,000	10/02/2023
100135960		Grand Junction	CO		11/16/2023	8.499	292,842		(30)				350,000	10/02/2023
100135961		CHICAGO	IL		11/16/2023	7.250	199,076		3				365,000	10/03/2023
100135962		Tobyhanna	PA		11/16/2023	8.750	164,544		(18)				196,000	08/24/2023
100135963		Homestead	FL		11/16/2023	7.750	181,498		(14)				470,000	10/18/2023
100135964		BRIDGEWATER	NJ		11/16/2023	7.999	515,154		10				740,000	10/04/2023
100135965		Port Saint Lucie	FL		11/16/2023	9.499	310,454		(1)				392,000	10/17/2023
100135966		PORTLAND	OR		11/16/2023	8.750	385,599		(23)				500,000	10/05/2023
100135967		Miami	FL		11/16/2023	8.250	1,012,137		3,495				1,575,000	10/06/2023
100135968		SANTA FE SPRINGS	CA		11/16/2023	8.875	464,107		(7)				575,000	09/29/2023
100135969		Tacoma	WA		11/16/2023	9.375	423,445		(6)				550,000	10/05/2023
100135970		Orient	OH		11/16/2023	8.125	301,138		(21)				450,000	09/29/2023
100135971		Decatur	TX		11/16/2023	8.125	434,314		(53)				612,000	10/05/2023
100135972		SAN JACINTO	CA		11/16/2023	7.999	648,717		(32)				848,000	09/30/2023
100135973		Henrico	VA		11/16/2023	8.875	238,313		(13)				311,000	10/03/2023
100135974		Kansas City	MO		11/16/2023	8.875	188,502		603				270,000	10/03/2023
100135975		Somerset	NJ		11/16/2023	8.999	318,511		6				400,000	10/16/2023
100135976		Garland	TX		11/16/2023	8.750	199,840		(31)				249,000	10/03/2023
100135977		Las Vegas	NV		11/16/2023	6.999	212,501		7				359,000	10/05/2023
100135978		Moreno Valley	CA		11/16/2023	8.999	407,111		(9)				527,000	10/02/2023
100135979		Modesto	CA		11/16/2023	7.499	1,106,046		40				1,400,000	09/29/2023
100135980		Perry	IA		11/16/2023	8.750	140,338		(8)				215,000	10/02/2023
100135981		Lomita	CA		11/16/2023	8.499	848,722		(15)				1,380,000	10/13/2023
100135982		Monroe	NC		11/16/2023	8.499	653,837		(5)				1,085,000	10/06/2023
100135983		Reno	NV		11/16/2023	7.375	1,350,704		32				1,725,000	10/06/2023
100135984		Philadelphia	PA		11/16/2023	8.999	86,866						125,000	10/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135985		Neptune	NJ		11/16/2023	7.499	284,185		4				415,000	10/16/2023
100135986		Atlanta	GA		11/16/2023	9.999	195,090		(20)				217,000	10/20/2023
100135987		Oak Lawn	IL		11/16/2023	8.999	251,105		(7)				310,000	10/03/2023
100135988		Dania Beach	FL		11/16/2023	8.999	287,663		(21)				370,000	10/13/2023
100135989		POINCIANA	FL		11/16/2023	9.250	249,416		(23)				330,000	10/04/2023
100135990		Simpsonville	SC		11/16/2023	8.625	146,573		(15)				445,000	10/02/2023
100135991		LOS ANGELES	CA		11/16/2023	8.250	745,029		(10)				975,000	10/10/2023
100135992		(North Hills Area) Los Angele	CA		11/16/2023	8.999	1,529,801		(54)				1,672,000	09/29/2023
100135993		Chicago	IL		11/16/2023	7.999	193,208		(14)				285,000	10/18/2023
100135994		Philadelphia	PA		11/16/2023	8.999	167,481		(11)				225,000	10/13/2023
100135995		Phoenix	AZ		11/16/2023	7.625	237,610		(12)				333,250	10/03/2023
100135996		PALATKA	FL		11/16/2023	8.999	142,505		(17)				150,000	10/04/2023
100135997		New Orleans	LA		11/16/2023	8.999	224,382		(33)				287,000	10/04/2023
100135998		Richardsville	VA		11/16/2023	9.750	299,690		3				385,000	10/11/2023
100135999		Palmdale	CA		11/16/2023	8.250	157,034		(17)				230,000	10/04/2023
100136000		HOUSTON	TX		11/16/2023	9.750	165,123		(28)				190,000	10/10/2023
100136001		Sebring	FL		11/16/2023	9.125	238,887		(18)				290,000	10/10/2023
100136002		San Carlos	CA		11/16/2023	7.499	1,006,270		(12)				3,300,000	10/03/2023
100136003		Jersey City	NJ		11/16/2023	8.250	238,755		(34)				595,000	10/18/2023
100136004		BRAWLEY	CA		11/16/2023	7.999	253,043		(16)				400,000	10/05/2023
100136005		Hartville	MO		11/16/2023	7.999	234,140		(7)				362,000	10/06/2023
100136006		BIG BEAR CITY	CA		11/16/2023	7.625	273,874		(1)				360,000	10/02/2023
100136007		Springfield	LA		11/16/2023	8.499	183,413		(20)				250,000	10/11/2023
100136008		Las Cruces	NM		11/16/2023	8.499	454,141		2				568,000	10/10/2023
100136009		Columbus	OH		11/16/2023	7.625	116,340		3				191,000	10/10/2023
100136010		Pomfret Center	CT		11/16/2023	8.999	468,266		(44)				640,000	10/18/2023
100136011		Gretna	LA		11/16/2023	8.499	240,960		(19)				310,000	10/11/2023
100136012		Powell	TN		11/16/2023	8.125	367,483		(13)				482,000	10/06/2023
100136013		LOS ANGELES	CA		11/16/2023	9.999	479,807		5				565,000	10/06/2023
100136014		Marrero	LA		11/16/2023	8.499	127,095		(17)				165,000	10/11/2023
100136015		Columbus	OH		11/16/2023	8.499	258,643						367,000	10/02/2023
100136016		Houston	TX		11/16/2023	9.750	220,935		(16)				250,400	10/16/2023
100136017		Waco	TX		11/16/2023	8.999	170,599		(24)				200,000	10/04/2023
100136018		Santa Monica	CA		11/16/2023	8.625	1,931,476		(212)				2,350,000	10/11/2023
100136019		ROWLETT	TX		11/16/2023	7.875	278,249		9				365,000	10/10/2023
100136020		Gilbert	AZ		11/16/2023	7.999	1,337,265		9				1,675,000	09/29/2023
100136021		Clovis	CA		11/16/2023	7.375	553,467		20				700,000	10/06/2023
100136022		FORT WORTH	TX		11/16/2023	7.875	228,592		1				305,000	10/10/2023
100136023		HIGHLAND	CA		11/16/2023	7.250	226,230		4				460,000	09/30/2023
100136024		MAUGANSVILLE	MD		11/16/2023	7.999	245,566						350,000	10/13/2023
100136026		Maumee	OH		11/16/2023	6.999	219,754		2				300,000	10/16/2023
100136027		HAGERSTOWN	MD		11/16/2023	8.499	140,851		(12)				194,000	10/17/2023
100136028		HAGERSTOWN	MD		11/16/2023	8.499	140,770		(11)				194,000	10/17/2023
100136029		Hagerstown	MD		11/16/2023	8.750	277,198		(20)				335,000	10/04/2023
100136030		Burtonsville	MD		11/16/2023	8.999	654,417		(32)				755,000	10/05/2023
100136031		LOS ANGELES	CA		11/16/2023	8.499	1,472,375		(60)				1,950,000	10/12/2023
100136032		BURLINGTON	NC		11/16/2023	7.999	193,687						260,000	10/05/2023
100136033		COMPTON	CA		11/16/2023	8.375	480,103		(11)				600,000	09/30/2023
100136034		SPRING VALLEY	CA		11/16/2023	8.750	537,300		1				680,000	10/03/2023
100136035		Houston	TX		11/16/2023	9.625	129,226		(32)				198,000	10/05/2023
100136037		San Pablo	CA		11/16/2023	7.875	276,375		(2)				535,000	10/16/2023
100136038		Raleigh	NC		11/16/2023	9.999	366,596		(32)				475,000	10/16/2023

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100136039		Haverhill	MA		11/16/2023	8.499	521,976		27				668,000	10/16/2023
100136040		North Chesterfield	VA		11/16/2023	8.499	232,966		(1)				293,000	10/11/2023
100136041		Garner	NC		11/16/2023	10.375	311,850		(36)				405,000	10/30/2023
100136042		North Chesterfield	VA		11/16/2023	9.250	195,958		(8)				240,000	10/06/2023
100136043		MIAMI	FL		11/16/2023	7.875	384,767		(20)				502,000	10/06/2023
100136044		TRACY	CA		11/16/2023	9.875	639,969						770,000	10/13/2023
100136045		MELBOURNE	FL		11/16/2023	9.375	169,282		(8)				245,000	10/20/2023
100136046		Tampa	FL		11/16/2023	9.375	132,324		(18)				165,000	10/17/2023
100136047		Odessa	TX		11/16/2023	8.999	537,261		(34)				620,000	10/10/2023
100136048		Falls Church	VA		11/16/2023	8.375	817,880		(19)				1,150,000	10/06/2023
100136049		Hiram	GA		11/16/2023	9.499	201,513		(32)				321,000	10/03/2023
100136050		WHITTIER	CA		11/16/2023	7.875	590,839		(39)				900,000	10/05/2023
100136051		LAGUNA NIGUEL	CA		11/16/2023	8.499	1,714,315		(148)				2,200,000	09/30/2023
100136052		Atlanta	GA		11/16/2023	8.499	204,601		(7)				282,000	10/06/2023
100136053		Gainesville	GA		11/16/2023	7.499	204,994		8				298,000	10/02/2023
100136054		WALNUT CREEK	CA		11/16/2023	7.999	1,465,573		(77)				1,920,000	10/05/2023
100136055		Baltimore	MD		11/16/2023	9.499	90,347		(12)				122,000	10/11/2023
100136056		Cincinnati	OH		11/16/2023	7.999	273,661		14				372,000	09/29/2023
100136057		ALACHUA	FL		11/16/2023	8.250	849,211		(36)				990,000	10/11/2023
100136058		Azle	TX		11/16/2023	7.125	227,659		8				330,000	10/13/2023
100136059		SMITHFIELD	NC		11/16/2023	8.999	119,452		(13)				178,000	10/03/2023
100136060		Milwaukee	WI		11/16/2023	9.875	107,570		(14)				155,000	10/17/2023
100136061		LOS ANGELES	CA		11/16/2023	7.499	965,700		(21)				1,275,000	10/04/2023
100136062		Medford	OR		11/16/2023	8.250	316,221		(40)				565,000	10/03/2023
100136063		Crystal Lake	IL		11/16/2023	8.499	229,225						286,000	10/13/2023
100136064		HOUSTON	TX		11/16/2023	9.625	330,010		(32)				380,000	10/10/2023
100136065		NORWALK	CA		11/16/2023	7.999	605,369		(31)				741,000	10/02/2023
100136066		San Tan Valley	AZ		11/16/2023	9.750	546,667		(13)				600,000	10/10/2023
100136068		SMITHFIELD	NC		11/16/2023	7.750	168,448		(15)				250,000	10/03/2023
100136069		Beech Mountain	NC		11/16/2023	8.999	332,252		(36)				395,000	10/16/2023
100136070		(PACOIMA AREA) LOS ANGELES	CA		11/16/2023	7.499	248,787		4				525,000	10/18/2023
100136071		Orlando	FL		11/16/2023	8.625	177,192		569				280,000	10/18/2023
100136072		Bakersfield	CA		11/16/2023	7.750	377,268		9				480,000	10/10/2023
100136073		PANORAMA CITY	CA		11/16/2023	7.375	485,354		19				745,000	10/06/2023
100136074		Royse City	TX		11/16/2023	8.375	146,616		(8)				220,000	10/12/2023
100136077		Chula Vista	CA		12/18/2023	8.500	1,737,239		(22)				2,210,000	11/13/2023
100136078		Boulder Creek	CA		12/18/2023	8.375	459,147		(10)				910,000	11/03/2023
100136080		San Diego	CA		12/18/2023	7.875	506,682		(4)				960,000	10/30/2023
100136081		Jackson	CA		12/18/2023	7.250	432,089		10				640,000	09/12/2023
100136082		Deland	FL		12/18/2023	9.625	536,727		1				672,000	11/02/2023
100136083		Clewiston	FL		12/18/2023	9.875	164,546		(1)				180,000	10/13/2023
100136084		Madera	CA		12/18/2023	8.000	357,524		(2)				445,000	11/03/2023
100136085		Montara	CA		12/18/2023	8.875	1,182,671		5				1,560,000	11/16/2023
100136086		Holland	MI		12/18/2023	8.625	432,386		(8)				580,000	11/28/2023
100136087		Chicago	IL		12/18/2023	9.875	832,252		20				1,010,000	10/31/2023
100136088		Santa Cruz	CA		12/18/2023	8.375	1,274,804		(20)				1,700,000	11/14/2023
100136089		Houston	TX		12/18/2023	9.250	138,917		(9)				166,000	11/21/2023
100136090		Munster	IN		12/18/2023	9.625	312,768		(7)				429,000	10/26/2023
100136091		Wilton Manors	FL		12/18/2023	8.625	398,420		(2)				770,000	09/28/2023
100136092		Ocala	FL		12/18/2023	8.750	129,779		(2)				215,000	11/15/2023
100136093		Mooresville	NC		12/18/2023	9.000	110,114		313				234,000	10/19/2023
100136094		Philadelphia	PA		12/18/2023	9.500	223,189		(17)				555,000	11/16/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136095		Flower Mound	TX		12/18/2023	9.625	355,403		(9)				925,000	11/15/2023
100136096		Salt Lake City	UT		12/18/2023	8.750	169,827		(7)				480,000	11/14/2023
100136098		North Liberty	IA		12/18/2023	10.875	348,012		(10)				410,000	11/15/2023
100136100		Nederland	TX		12/18/2023	10.250	120,872		(8)				140,000	10/30/2023
100136101		Kansas City	KS		12/18/2023	9.375	508,979		(8)				617,000	11/09/2023
100136104		Alpharetta	GA		12/18/2023	9.250	1,917,434		(36)				2,650,000	11/10/2023
100136105		Abilene	TX		12/18/2023	8.625	320,530		(8)				387,000	11/17/2023
100136106		Henderson	NV		12/18/2023	8.375	411,610		(8)				515,000	11/09/2023
100136107		Nederland	TX		12/18/2023	9.250	119,980		(7)				139,000	10/30/2023
100136108		Waco	TX		12/18/2023	8.750	274,889		(10)				349,000	11/20/2023
100136109		Chicago	IL		12/18/2023	8.375	495,869		3				620,000	11/03/2023
100136110		Woodridge	IL		12/18/2023	10.500	152,377		(4)				185,000	11/13/2023
100136111		Cincinnati	OH		12/18/2023	8.375	183,644		(5)				300,000	11/03/2023
100136112		Ewing	NJ		12/18/2023	8.500	346,154		(7)				439,000	12/05/2023
100136113		Charlotte	NC		12/18/2023	9.625	308,270		(10)				366,000	11/13/2023
100136114		Chicago	IL		12/18/2023	7.875	140,256						190,000	11/15/2023
100136115		La Verne	CA		12/18/2023	9.125	1,098,222		(41)				1,300,000	11/06/2023
100136116		Dallas	TX		12/18/2023	9.125	888,761		(8)				1,451,000	11/07/2023
100136117		Los Angeles	CA		12/18/2023	9.125	2,294,413		(88)				3,100,000	11/06/2023
100136118		Northfield	IL		12/18/2023	9.375	264,348		(2)				521,000	11/15/2023
100136119		Cambria	CA		12/18/2023	10.250	747,387		1				910,000	11/20/2023
100136120		Katy	TX		12/18/2023	9.375	190,227		(12)				243,000	11/01/2023
100136121		Miami	FL		12/18/2023	8.625	945,404		(12)				1,350,000	11/15/2023
100136122		Hialeah	FL		12/18/2023	7.875	520,238		(7)				850,000	11/15/2023
100136123		Schaumburg	IL		12/18/2023	8.625	262,627		(4)				322,000	10/30/2023
100136125		Plainfield	IL		12/18/2023	8.250	200,143		1				748,000	11/01/2023
100136126		Waves	NC		12/18/2023	9.625	836,365		(2)				1,100,000	11/16/2023
100136127		Phoenix	AZ		12/18/2023	8.375	104,731		(4)				390,000	10/31/2023
100136129		Pompano Beach	FL		12/18/2023	9.250	351,186		(77)				750,000	11/03/2023
100136130		Leander	TX		12/18/2023	8.250	389,273		(14)				876,000	11/16/2023
100136131		Fayetteville	GA		12/18/2023	9.875	1,152,771		(11)				1,508,000	11/13/2023
100136133		Goodrich	TX		12/18/2023	9.750	130,349		(7)				200,000	11/10/2023
100136134		Bristol	CT		12/18/2023	9.250	505,682		(4)				620,000	11/21/2023
100136136		Spring	TX		12/18/2023	8.625	1,524,696		(38)				6,500,000	11/20/2023
100136138		Greenwich	CT		12/18/2023	8.625	223,505		(2)				2,500,000	11/16/2023
100136139		Kissimmee	FL		12/18/2023	8.875	406,633		(3)				500,000	11/15/2023
100136140		Tehachapi	CA		12/18/2023	7.875	380,441		(8)				750,000	11/20/2023
100136141		The Colony	TX		12/18/2023	10.750	708,132		(3)				820,000	10/31/2023
100136142		Gloucester City	NJ		12/18/2023	10.000	128,899		(6)				160,000	11/07/2023
100136143		Sarasota	FL		12/18/2023	8.875	510,305		(6)				670,000	11/30/2023
100136144		San Antonio	TX		12/18/2023	8.750	292,913		(9)				520,000	11/29/2023
100136145		Lafayette	CA		12/18/2023	8.750	1,511,407		(18)				1,850,000	11/01/2023
100136146		Grand Prairie	TX		12/18/2023	9.625	272,345		(16)				395,000	11/28/2023
100136147		Southfield	MI		12/18/2023	10.125	188,214		(7)				251,200	11/06/2023
100136148		Saint Augustine	FL		12/18/2023	8.875	482,527		(8)				595,000	11/09/2023
100136149		Chula Vista	CA		12/18/2023	8.625	307,508		(4)				547,000	11/15/2023
100136150		Highland Heights	KY		12/18/2023	9.875	258,240		(4)				278,000	11/08/2023
100136151		Irvine	CA		12/18/2023	8.250	799,845		5				1,000,000	11/08/2023
100136154		Edgewood	WA		12/18/2023	7.875	341,454		(5)				532,000	11/03/2023
100136155		South Haven	MI		12/18/2023	8.750	303,801		(1)				400,000	11/17/2023
100136156		Marysville	WA		12/18/2023	9.000	463,196		(3)				570,000	11/17/2023
100136157		Sarasota	FL		12/18/2023	9.750	272,168		(15)				440,000	11/07/2023

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100136158		Front Royal	VA		12/18/2023	10.250	441,149		(5)				535,000	11/14/2023
100136159		Castro Valley	CA		12/18/2023	8.750	515,326		(10)				1,850,000	11/16/2023
100136160		New Milford	CT		12/18/2023	8.500	397,582		(2)				500,000	11/08/2023
100136161		Hialeah	FL		12/18/2023	7.875	368,697		(3)				485,000	11/30/2023
100136162		Port Richey	FL		12/18/2023	10.000	195,389						225,000	11/13/2023
100136163		Houston	TX		12/18/2023	8.375	1,991,022		(31)				2,500,000	11/15/2023
100136164		Denver	CO		12/18/2023	8.750	540,998		(3)				625,000	11/03/2023
100136165		Chelan	WA		12/18/2023	7.750	281,590		(3)				375,000	11/08/2023
100136166		Bakersfield	CA		12/18/2023	9.000	136,014		(4)				401,000	11/29/2023
100136167		Roseville	CA		12/18/2023	8.500	834,936		(12)				1,020,000	11/20/2023
100136168		San Ramon	CA		12/18/2023	8.375	1,704,873		(17)				2,275,000	11/15/2023
100136169		Chicago	IL		12/18/2023	10.375	126,806		(1)				165,000	11/20/2023
100136170		Simpsonville	SC		12/18/2023	8.875	267,826		(3)				315,000	11/17/2023
100136171		Miami	FL		12/18/2023	8.500	907,188		(1)				1,200,000	11/15/2023
100136172		Lilburn	GA		12/18/2023	8.625	519,052		(17)				680,000	11/10/2023
100136173		Los Angeles	CA		12/18/2023	8.750	1,028,697		(4)				1,650,000	11/20/2023
100136174		Bakersfield	CA		12/18/2023	9.875	267,517		1				295,000	11/08/2023
100136175		Odessa	TX		12/18/2023	9.750	148,008		(11)				200,000	11/09/2023
100136176		Cape Coral	FL		12/18/2023	8.375	322,393		(11)				440,000	11/14/2023
100136177		Duvall	WA		12/18/2023	9.125	1,209,472		(2)				1,420,000	11/22/2023
100136178		Woodinville	WA		12/18/2023	8.125	774,544		(19)				1,649,000	11/20/2023
100136179		Turlock	CA		12/18/2023	8.750	313,291		(10)				450,000	11/16/2023
100136181		Monterey Park	CA		12/18/2023	9.375	864,231		(25)				1,100,000	11/20/2023
100136182		Downingtown	PA		12/18/2023	9.625	521,494		(3)				642,000	11/27/2023
100136183		Hercules	CA		12/18/2023	8.375	171,481		(5)				350,500	11/15/2023
100136184		Trevor	WI		12/18/2023	9.500	160,382		(4)				228,500	11/20/2023
100136185		Oakley	CA		12/18/2023	9.750	566,398		1				675,000	11/15/2023
100136186		Boca Raton	FL		12/18/2023	9.750	713,566		17				814,000	11/10/2023
100136188		Anaheim	CA		11/20/2023	9.625	752,062		(25)				870,000	10/20/2023
100136189		Clarkdale	AZ		11/20/2023	9.000	413,805		(9)				482,000	10/19/2023
100136190		Fresno	CA		11/20/2023	7.750	283,128		(10)				430,000	10/10/2023
100136191		Compton	CA		11/20/2023	7.875	723,505		28				1,130,000	09/27/2023
100136192		Graham	TX		11/20/2023	9.375	721,486		(7)				955,000	08/25/2023
100136193		Galveston	TX		11/20/2023	9.750	321,291		(9)				420,000	10/09/2023
100136194		PARKER	CO		11/20/2023	7.999	273,743		6				650,000	10/13/2023
100136195		APOLLO BEACH	FL		11/20/2023	7.625	274,750		14				355,000	10/13/2023
100136196		MOUNT JACKSON	VA		11/20/2023	7.499	202,979		9				276,000	10/12/2023
100136197		NORTH CHESTERFIELD	VA		11/20/2023	7.625	254,950		1				385,000	10/16/2023
100136198		CORNVILLE	AZ		11/20/2023	7.624	701,004		36				895,000	10/11/2023
100136199		TOMS RIVER	NJ		11/20/2023	7.625	269,735		6				385,000	10/16/2023
100136200		SACRAMENTO	CA		11/20/2023	7.625	471,073		14				640,000	10/05/2023
100136201		SACRAMENTO	CA		11/20/2023	7.375	259,228		9				350,000	10/11/2023
100136202		TAMPA	FL		11/20/2023	7.625	300,231		12				418,000	10/02/2023
100136204		SAVANNAH	GA		11/20/2023	7.375	294,524		14				400,000	10/16/2023
100136205		ELK GROVE	CA		11/20/2023	7.625	474,896		11				638,500	10/17/2023
100136206		NAPLES	FL		11/20/2023	7.625	298,935		28				390,000	10/13/2023
100136207		BAKERSFIELD	CA		11/20/2023	6.999	576,816		43				847,000	10/09/2023
100136208		EDGEWATER	NJ		11/20/2023	7.624	569,880		12				914,000	10/18/2023
100136209		PASSAIC	NJ		11/20/2023	7.625	287,088		18				370,000	10/06/2023
100136210		LYNNWOOD	WA		11/20/2023	7.625	521,388		11				755,000	10/06/2023
100136211		LYNNWOOD	WA		11/20/2023	7.625	521,388		11				755,000	10/06/2023
100136212		KAMAS	UT		11/20/2023	8.374	527,599		(16)				715,000	10/16/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136213		LYNNWOOD	WA		11/20/2023	7.625	512,061		6				685,000	10/20/2023
100136214		SEASIDE HEIGHTS	NJ		11/20/2023	7.625	330,345		7				478,000	10/12/2023
100136215		BEND	OR		11/20/2023	8.125	723,556		10				915,000	10/11/2023
100136216		CITRUS HEIGHTS	CA		11/20/2023	7.499	263,151		6				440,000	10/05/2023
100136217		MORTON GROVE	IL		11/20/2023	7.999	291,546		(5)				385,000	10/16/2023
100136218		RALEIGH	NC		11/20/2023	7.999	213,920		9				290,000	10/13/2023
100136219		PLEASANT GROVE	UT		11/20/2023	7.499	382,103		20				520,000	10/12/2023
100136220		DES PLAINES	IL		11/20/2023	8.124	437,696		1				625,000	10/13/2023
100136221		FORT COLLINS	CO		11/20/2023	7.499	892,193		23				1,235,000	10/18/2023
100136222		NAPERVILLE	IL		11/20/2023	7.625	258,349		3				370,000	10/13/2023
100136223		HEDGESVILLE	WV		11/20/2023	8.125	215,678		5				290,000	10/19/2023
100136224		JACKSONVILLE	FL		11/20/2023	7.375	313,727		14				430,000	10/16/2023
100136225		EDEN PRAIRIE	MN		11/20/2023	7.499	218,028		9				295,000	10/04/2023
100136226		ARNOLD	CA		11/20/2023	7.999	476,408		1				635,000	10/17/2023
100136227		CRANSTON	RI		11/20/2023	7.999	239,022		(1)				346,000	10/17/2023
100136228		PALM DESERT	CA		11/20/2023	7.625	428,800		8				575,000	10/13/2023
100136229		DUARTE	CA		11/20/2023	8.625	729,918		(45)				950,000	10/17/2023
100136230		KENT	WA		11/20/2023	8.125	458,187		1				630,000	10/13/2023
100136231		ST. GEORGE	UT		11/20/2023	8.000	320,780		(6)				506,000	10/17/2023
100136232		SOUTH GATE	CA		11/20/2023	8.125	658,639		(12)				870,000	10/16/2023
100136233		STRATHAM	NH		11/20/2023	8.124	397,893		(8)				615,000	10/18/2023
100136234		FALCON HEIGHTS	MN		11/20/2023	8.125	293,934		6				381,000	10/20/2023
100136235		STERLING	VA		11/20/2023	8.125	282,852		9				360,000	10/12/2023
100136236		LITTLE ELM	TX		11/20/2023	7.375	308,001		13				420,000	10/18/2023
100136237		MIAMI BEACH	FL		11/20/2023	7.500	246,627		18				317,500	10/16/2023
100136238		PADUCAH	KY		11/20/2023	6.624	198,169		40				277,000	10/02/2023
100136240		TALLAHASSEE	FL		11/20/2023	6.999	199,277		28				263,000	10/16/2023
100136241		NORTHLAKE	TX		11/20/2023	8.125	350,171		(3)				465,000	10/12/2023
100136242		PROSPERITY	SC		11/20/2023	7.624	334,487		8				450,000	10/13/2023
100136243		LANCASTER	TN		11/20/2023	7.875	349,448						465,000	10/02/2023
100136244		SANTA ANA	CA		11/20/2023	7.625	1,230,193		49				1,665,000	10/13/2023
100136245		RALEIGH	NC		11/20/2023	7.624	324,787		5				435,000	10/20/2023
100136246		RALEIGH	NC		11/20/2023	7.375	268,240		8				363,000	08/03/2023
100136247		CALABASH	NC		11/20/2023	7.625	213,605		6				302,000	09/12/2023
100136248		HOLLY RIDGE	NC		11/20/2023	7.990	495,302		(8)				720,000	09/25/2023
100136249		NORTH PORT	FL		11/20/2023	7.625	288,941		10				425,000	10/06/2023
100136250		LIBERTY HILL	TX		11/20/2023	7.625	265,406		14				360,000	10/04/2023
100136251		OLD BRIDGE	NJ		11/20/2023	7.500	478,459		8				645,000	10/04/2023
100136252		MIRAMAR BEACH	FL		11/20/2023	7.625	336,483		4				455,000	10/02/2023
100136253		RICHMOND	TX		11/20/2023	7.625	214,858		22				300,000	09/29/2023
100136254		COLUMBIA	MD		11/20/2023	7.625	363,384		7				487,500	09/29/2023
100136255		RICHLANDS	NC		11/20/2023	7.625	199,257		12				256,000	09/22/2023
100136256		RICHMOND	VA		11/20/2023	7.625	232,400		3				339,000	09/15/2023
100136257		PUNTA GORDA	FL		11/20/2023	7.625	283,057		10				400,000	08/14/2023
100136258		POCONO LAKE	PA		11/20/2023	7.250	395,011		20				539,000	09/27/2023
100136259		PORTSMOUTH	VA		11/20/2023	7.375	232,916		9				315,000	09/20/2023
100136260		LOS ANGELES	CA		11/20/2023	7.000	448,075		57				620,000	10/03/2023
100136261		CAPE CHARLES	VA		11/20/2023	7.500	721,176		14				1,050,000	09/22/2023
100136262		PLANT CITY	FL		11/20/2023	7.375	260,718		18				335,000	09/20/2023
100136263		TONEY	AL		11/20/2023	8.125	220,706		7				282,000	09/12/2023
100136264		KISSIMMEE	FL		11/20/2023	7.625	245,644		5				333,000	09/28/2023
100136265		DALLAS	TX		11/20/2023	7.990	521,713		10				670,000	10/02/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136266		PIGEON FORGE	TN		11/20/2023	7.625	442,263		9				630,000	09/30/2023
100136267		CRESTED BUTTE	CO		11/20/2023	7.375	590,128		23				799,000	09/27/2023
100136268		AVONDALE	AZ		11/20/2023	8.125	292,967		(12)				395,000	10/01/2023
100136269		RICHMOND	VA		11/20/2023	7.625	284,524		35				412,000	09/20/2023
100136270		AUSTELL	GA		11/20/2023	7.625	272,516		4				370,000	09/22/2023
100136271		ROUND ROCK	TX		11/20/2023	7.625	405,294		36				525,000	10/11/2023
100136272		ARDEN	NC		11/20/2023	8.125	246,848		(8)				328,000	10/04/2023
100136273		PHILADELPHIA	PA		11/20/2023	7.625	498,832		10				685,000	09/28/2023
100136274		DELRAY BEACH	FL		11/20/2023	7.500	465,786		26				635,000	09/01/2023
100136275		GRANITE SHOALS	TX		11/20/2023	7.499	645,514		18				875,000	09/28/2023
100136276		PLANTATION	FL		11/20/2023	7.625	214,807		7				290,000	09/29/2023
100136277		LOCKHART	TX		11/20/2023	5.500	184,862		69				280,000	08/28/2023
100136278		LOCKHART	TX		11/20/2023	5.500	184,862		69				305,000	08/28/2023
100136279		BRUNSWICK	ME		11/20/2023	8.125	494,350						660,000	09/01/2023
100136280		GILBERT	AZ		11/20/2023	7.625	201,103		4				270,000	09/28/2023
100136281		BELLA VISTA	AR		11/20/2023	7.990	302,274		11				383,000	10/01/2023
100136282		CANTONMENT	FL		11/20/2023	8.125	250,225		(6)				330,000	09/21/2023
100136283		HENDERSON	NV		11/20/2023	5.990	232,258		59				346,000	08/26/2023
100136284		WOODSTOCK	GA		11/20/2023	7.625	350,437		2				469,000	09/26/2023
100136285		WILMINGTON	NC		11/20/2023	7.625	508,268		15				722,000	10/05/2023
100136286		WAIKOLOA	HI		11/20/2023	8.125	499,421						665,000	10/03/2023
100136287		BEND	OR		11/20/2023	7.990	636,806		2				854,000	09/28/2023
100136288		CROZET	VA		11/20/2023	7.990	348,105		(8)				460,000	09/26/2023
100136289		HUNTSVILLE	AL		11/20/2023	7.500	292,801		17				410,000	08/31/2023
100136290		MCLEAN	VA		11/20/2023	7.499	410,442		9				552,000	09/29/2023
100136292		APEX	NC		11/20/2023	7.625	323,414		6				454,000	09/28/2023
100136293		CARTERSVILLE	GA		11/20/2023	7.875	215,391		11				280,000	09/12/2023
100136294		CORNVILLE	AZ		11/20/2023	7.625	586,769		16				790,000	10/10/2023
100136295		TOWSON	MD		11/20/2023	8.125	232,510						290,000	10/03/2023
100136296		LAS VEGAS	NV		11/20/2023	6.875	274,730		23				408,000	09/27/2023
100136297		ANGIER	NC		11/20/2023	7.500	237,691		5				333,000	09/27/2023
100136298		TULARE	CA		11/20/2023	7.500	252,381		7				340,000	10/02/2023
100136299		LADY LAKE	FL		11/20/2023	7.990	207,267		(3)				275,000	09/29/2023
100136300		HARKER HEIGHTS	TX		11/20/2023	5.990	239,925		59				378,000	08/29/2023
100136301		SEASIDE HEIGHTS	NJ		11/20/2023	8.125	306,378		17				395,000	10/06/2023
100136302		POINCIANA	FL		11/20/2023	7.625	248,555		4				333,200	10/03/2023
100136303		XENIA	OH		11/20/2023	8.125	200,613		8				265,000	09/08/2023
100136304		SCOTTSDALE	AZ		11/20/2023	7.125	573,904		38				790,000	09/25/2023
100136305		KATY	TX		11/20/2023	6.990	222,074		18				305,000	09/15/2023
100136306		KATY	TX		11/20/2023	7.625	238,635		11				315,000	09/27/2023
100136307		ALANSON	MI		11/20/2023	8.125	225,998		(1)				300,000	09/26/2023
100136308		MCKINNEY	TX		11/20/2023	7.875	319,419						431,000	10/02/2023
100136309		SACRAMENTO	CA		11/20/2023	7.625	306,232		5				515,000	09/26/2023
100136310		BALTIC	CT		11/20/2023	8.000	213,528		4				294,000	09/15/2023
100136312		INLET BEACH	FL		11/20/2023	7.125	683,745		42				1,000,000	09/15/2023
100136313		RICHMOND	VA		11/20/2023	7.625	311,844		4				418,000	09/28/2023
100136314		EDGEWATER	FL		11/20/2023	7.500	466,733		13				635,000	09/08/2023
100136315		OLD ORCHD BCH	ME		11/20/2023	7.990	299,510		4				405,000	10/06/2023
100136316		HILTON HEAD	SC		11/20/2023	8.000	341,329		1				469,000	09/14/2023
100136317		BOYNTON BEACH	FL		11/20/2023	7.500	218,407		12				447,000	10/13/2023
100136318		TAMPA	FL		11/20/2023	7.875	449,919		1				600,000	09/05/2023
100136319		APPLETON	WI		11/20/2023	8.125	228,388		21				288,000	09/15/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136320		BULLHEAD CITY	AZ		11/20/2023	7.875	372,638		7				540,000	10/07/2023
100136321		THE WOODLANDS	TX		11/20/2023	7.499	281,533		10				400,000	10/06/2023
100136322		LOVELAND	CO		11/20/2023	7.990	238,342		(5)				338,000	10/02/2023
100136323		GOODYEAR	AZ		11/20/2023	6.990	446,116		39				625,000	09/18/2023
100136324		HOUSTON	TX		11/20/2023	7.875	212,256		12				275,000	10/03/2023
100136325		SUGARLOAF	CA		11/20/2023	8.125	299,775		2				375,000	10/01/2023
100136326		NAPLES	FL		11/20/2023	7.500	306,455		10				418,000	09/15/2023
100136327		TWAIN HARTE	CA		11/20/2023	7.875	423,867		11				550,000	09/13/2023
100136328		HENDERSON	NV		11/20/2023	8.000	273,398		54				335,000	09/17/2023
100136329		SARASOTA	FL		11/20/2023	7.875	297,281		12				410,000	09/15/2023
100136330		VENICE	FL		11/20/2023	7.625	299,110		12				420,000	09/13/2023
100136331		WESTAMPTON	NJ		11/20/2023	7.875	277,266		1				388,000	09/15/2023
100136332		JAMESTOWN	RI		11/20/2023	7.625	512,925		21				700,000	09/08/2023
100136333		CIBOLO	TX		11/20/2023	5.750	255,040		72				378,000	09/15/2023
100136334		ROSEVILLE	CA		11/20/2023	6.875	393,195		88				530,000	09/07/2023
100136335		BRADENTON	FL		11/20/2023	7.625	334,412		5				480,000	09/14/2023
100136336		CIBOLO	TX		11/20/2023	5.990	249,146		81				389,000	08/31/2023
100136337		BRADENTON	FL		11/20/2023	8.000	298,007		8				380,000	09/12/2023
100136338		BLOOMINGDALE	GA		11/20/2023	5.990	256,739		87				380,000	09/14/2023
100136340		SOMERVILLE	TN		11/20/2023	5.750	211,669		59				315,000	09/15/2023
100136341		SARATOGA SPRINGS	UT		11/20/2023	6.375	298,762		54				427,000	08/29/2023
100136342		LAS VEGAS	NV		11/20/2023	7.625	350,099		5				504,000	09/12/2023
100136343		CEDAR CITY	UT		11/20/2023	7.625	266,144		14				340,000	08/29/2023
100136344		ROSSVILLE	GA		11/20/2023	5.990	227,393		67				325,000	09/06/2023
100136345		ATLANTA	GA		11/20/2023	5.990	409,261		129				582,500	09/18/2023
100136346		SAINT AUGUSTINE	FL		11/20/2023	5.990	222,859		65				323,000	09/14/2023
100136347		CEDAR HILL	TX		11/20/2023	5.990	288,975		103				387,000	09/14/2023
100136348		HENDERSON	NV		11/20/2023	5.990	378,251		146				513,000	09/01/2023
100136350		DENTON	TX		11/20/2023	5.990	258,623		80				386,000	08/31/2023
100136351		CHARLOTTE	NC		11/20/2023	7.875	215,512		5				290,000	09/21/2023
100136352		JASPER	GA		11/20/2023	6.875	207,393		23				289,950	08/31/2023
100136353		COTTAGE GROVE	MN		11/20/2023	8.125	254,259		(10)				341,000	10/06/2023
100136354		BLUE SPRINGS	MO		11/20/2023	7.250	294,288		15				403,000	09/30/2023
100136355		MIAMI	FL		11/20/2023	7.990	443,742		(9)				585,000	10/05/2023
100136356		SAN MARCOS	CA		11/20/2023	7.500	118,509		216				805,000	08/11/2023
100136357		PORT CHARLOTTE	FL		11/20/2023	7.499	239,451		10				325,000	09/22/2023
100136358		CENTERTON	AR		11/20/2023	7.375	206,219		13				284,000	09/19/2023
100136359		ODESSA	FL		11/20/2023	7.500	201,205		16				275,000	08/29/2023
100136360		TAYLOR	TX		11/20/2023	6.990	278,008		47				377,000	09/13/2023
100136361		CALABASH	NC		11/20/2023	5.750	210,345		57				345,000	09/22/2023
100136362		COLUMBIA	TN		11/20/2023	6.250	233,060		68				310,000	09/15/2023
100136363		SCRANTON	PA		11/20/2023	7.990	364,891		11				492,000	09/20/2023
100136365		FRESNO	CA		11/20/2023	8.125	280,000						360,000	10/04/2023
100136366		LEHIGH ACRES	FL		11/20/2023	7.500	365,253		15				530,000	09/21/2023
100136367		SAN ANTONIO	TX		11/20/2023	5.500	227,395		79				341,000	09/19/2023
100136368		FOLEY	AL		11/20/2023	6.250	228,060		43				327,000	08/18/2023
100136369		TOWSON	MD		11/20/2023	7.990	211,732		5				310,000	09/25/2023
100136370		MANCHESTER	TN		11/20/2023	8.125	248,456		(7)				357,000	09/14/2023
100136371		BROKEN BOW	OK		11/20/2023	7.625	457,944		18				674,000	09/29/2023
100136372		AIKEN	SC		11/20/2023	7.625	234,593		12				300,000	09/22/2023
100136374		UNION PIER	MI		11/20/2023	8.500	322,783		(12)				425,000	09/29/2023
100136375		GILBERT	AZ		11/20/2023	7.990	222,853		6				300,000	09/26/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136376		BELMONT	NC		11/20/2023	7.375	162,070		36				355,000	09/29/2023
100136377		WOODSTOCK	GA		11/20/2023	7.125	315,032		18				466,000	09/25/2023
100136378		BRADENTON	FL		11/20/2023	7.500	439,498		21				644,000	09/18/2023
100136379		MELISSA	TX		11/20/2023	7.500	211,006		390				355,000	09/27/2023
100136380		CHARLES TOWN	WV		11/20/2023	8.125	203,452						272,000	09/28/2023
100136381		CHARLOTTE	NC		11/20/2023	7.250	271,331		15				375,000	09/22/2023
100136382		FRISCO	TX		11/20/2023	7.250	391,550		26				537,000	09/28/2023
100136383		MAGGIE VALLEY	NC		11/20/2023	7.750	215,743		5				316,000	09/27/2023
100136384		ALEDO	TX		11/20/2023	8.125	364,856		(1)				520,000	09/29/2023
100136385		TYLER	TX		11/20/2023	7.625	277,481		6				388,000	10/02/2023
100136386		OAK ISLAND	NC		11/20/2023	7.625	724,971		4				1,050,000	09/29/2023
100136387		INDEPENDENCE	MO		11/20/2023	6.125	532,562		119				769,900	08/29/2023
100136388		BUCKEYE	AZ		11/20/2023	6.875	325,158		44				489,000	09/29/2023
100136389		DAVENPORT	FL		11/20/2023	8.125	347,816		(16)				490,000	09/29/2023
100136390		DISCOVERY BAY	CA		11/20/2023	6.600	552,760		75				790,000	09/22/2023
100136391		INDEPENDENCE	MO		11/20/2023	6.125	532,562		119				769,900	08/29/2023
100136392		LEHI	UT		11/20/2023	6.875	246,895		31				342,000	09/29/2023
100136393		ORLANDO	FL		11/20/2023	7.000	335,141		101				530,000	09/28/2023
100136394		LEES SUMMIT	MO		11/20/2023	6.500	387,547		65				550,000	09/20/2023
100136395		ROYSE CITY	TX		11/20/2023	7.625	234,939		12				335,000	08/29/2023
100136396		ARDEN	NC		11/20/2023	8.000	303,842		3				406,000	09/28/2023
100136397		AUBURNDALE	FL		11/20/2023	8.000	285,045		15				365,000	09/29/2023
100136398		COLTEWAH	TN		11/20/2023	8.125	286,918		14				368,000	09/27/2023
100136399		VANCOUVER	WA		11/20/2023	7.625	314,427		5				422,000	10/04/2023
100136400		ROCK HILL	SC		11/20/2023	8.000	244,892		9				319,000	09/25/2023
100136401		SURF CITY	NC		11/20/2023	7.625	712,803		38				981,000	09/15/2023
100136402		BERTHOUD	CO		11/20/2023	7.875	289,474		(1)				397,000	09/15/2023
100136403		JACKSONVILLE BEACH	FL		11/20/2023	7.875	691,455		(1)				922,000	09/28/2023
100136404		HERNANDO	FL		11/20/2023	7.875	274,213		15				360,000	09/28/2023
100136405		MERRIAM	KS		11/20/2023	7.875	199,573		13				257,000	09/25/2023
100136406		FLAGSTAFF	AZ		11/20/2023	8.000	475,673		13				600,000	09/21/2023
100136408		ELLIJAY	GA		11/20/2023	7.875	386,367		2				525,000	10/04/2023
100136409		MARLBOROUGH	MA		11/20/2023	8.000	503,318						675,000	09/18/2023
100136410		RALEIGH	NC		11/20/2023	8.125	307,784		11				390,000	09/29/2023
100136411		INDIAN SHORES	FL		11/20/2023	7.500	435,292		18				615,000	09/27/2023
100136412		JAMESTOWN	TN		11/20/2023	8.375	235,848		1				315,000	09/29/2023
100136413		LARGO	FL		11/20/2023	7.875	223,119		5				315,000	09/29/2023
100136414		CHATHAM	NJ		11/20/2023	7.625	541,162		11				744,000	09/29/2023
100136415		ALBUQUERQUE	NM		11/20/2023	8.125	201,162		7				255,000	09/29/2023
100136416		NORTHAMPTON	PA		11/20/2023	6.250	230,466		76				320,000	09/27/2023
100136417		TRUMANSBURG	NY		11/20/2023	7.625	343,581		21				462,000	10/02/2023
100136418		CYPRESS	TX		11/20/2023	6.125	296,633		73				441,000	09/22/2023
100136420		KATY	TX		11/20/2023	7.500	175,862		393				318,000	09/22/2023
100136421		HENDERSON	NV		11/20/2023	7.375	295,029		23				381,000	08/05/2023
100136422		SARASOTA	FL		11/20/2023	7.500	208,449		379				409,000	09/29/2023
100136423		VENICE	FL		11/20/2023	7.375	354,643		14				530,000	09/22/2023
100136424		OCALA	FL		11/20/2023	7.625	257,646		17				329,000	09/25/2023
100136425		JACKSONVILLE	FL		11/20/2023	7.000	260,614		50				345,000	09/19/2023
100136426		CONOVER	NC		11/20/2023	5.750	204,801		57				316,000	09/25/2023
100136427		PALM COAST	FL		11/20/2023	5.990	344,140		136				477,000	09/25/2023
100136428		NORTH FORT MYERS	FL		11/20/2023	8.000	242,358		6				307,000	09/25/2023
100136429		RIDGELAND	SC		11/20/2023	5.750	245,849		118				350,000	09/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136430		PORT ORCHARD	WA		11/20/2023	7.500	414,268		18				560,000	09/12/2023
100136431		COACHELLA	CA		11/20/2023	5.990	365,231		119				535,000	09/20/2023
100136432		MONROE	NC		11/20/2023	5.750	279,245		79				414,000	09/29/2023
100136433		GULF SHORES	AL		11/20/2023	5.990	235,734		58				344,000	09/28/2023
100136434		PALM COAST	FL		11/20/2023	5.990	318,486		91				457,000	09/26/2023
100136435		BULVERDE	TX		11/20/2023	5.500	233,152		110				350,000	09/22/2023
100136437		DAWSONVILLE	GA		11/20/2023	5.875	279,374		104				412,000	09/20/2023
100136438		MARICOPA	AZ		11/20/2023	7.500	280,682		33				370,000	09/29/2023
100136439		SAINT CLOUD	FL		11/20/2023	7.625	307,054		20				392,000	09/26/2023
100136440		MYRTLE BEACH	SC		11/20/2023	5.990	290,454		94				455,000	09/27/2023
100136441		SAINT JOHN	IN		11/20/2023	5.875	273,346		99				400,000	09/19/2023
100136442		LATHROP	CA		11/20/2023	7.625	523,630		8				703,000	09/09/2023
100136443		COACHELLA	CA		11/20/2023	5.990	352,504		87				513,000	09/21/2023
100136444		NORTH FORT MYERS	FL		11/20/2023	5.750	284,808		131				402,000	09/26/2023
100136445		MERCED	CA		11/20/2023	5.990	282,320		65				452,000	09/01/2023
100136446		ROSHARON	TX		11/20/2023	5.750	205,009		57				340,000	09/21/2023
100136447		NAPLES	FL		11/20/2023	6.625	265,982		45				430,000	08/30/2023
100136448		BAKERSFIELD	CA		11/20/2023	5.990	297,789		78				436,000	09/26/2023
100136449		RALEIGH	NC		11/20/2023	7.375	319,769		24				455,000	08/31/2023
100136450		COLUMBIA	TN		11/20/2023	6.125	211,656		46				305,000	09/25/2023
100136451		MYRTLE BEACH	SC		11/20/2023	5.990	257,008		93				384,000	09/28/2023
100136452		VISALIA	CA		11/20/2023	5.750	285,105		111				389,000	09/26/2023
100136453		PUYALLUP	WA		11/20/2023	7.500	462,166		255				665,000	09/27/2023
100136454		GREENVILLE	NC		11/20/2023	5.990	235,367		95				327,000	09/22/2023
100136455		WINCHESTER	VA		11/20/2023	6.750	245,529		40				344,000	09/29/2023
100136456		PORT CHARLOTTE	FL		11/20/2023	5.990	225,108		97				319,000	09/29/2023
100136457		DURHAM	NC		11/20/2023	7.990	345,435		(4)				462,000	09/19/2023
100136459		ROSEVILLE	CA		11/20/2023	7.375	446,142		37				615,000	09/11/2023
100136460		MORRISTOWN	TN		11/20/2023	5.990	204,911		60				297,000	09/21/2023
100136461		LOGANVILLE	GA		11/20/2023	7.125	287,981		32				377,000	09/26/2023
100136462		GULF SHORES	AL		11/20/2023	5.990	357,111		103				496,000	09/27/2023
100136463		LOGANVILLE	GA		11/20/2023	6.500	258,079		38				379,000	09/25/2023
100136464		FORT WORTH	TX		11/20/2023	5.990	251,384		85				372,000	09/21/2023
100136465		LEHI	UT		11/20/2023	6.750	296,418		44				412,990	09/21/2023
100136466		PUYALLUP	WA		11/20/2023	7.375	461,688		22				628,000	09/27/2023
100136467		ST AUGUSTINE	FL		11/20/2023	4.990	238,510		110				371,000	09/26/2023
100136468		MILTON	FL		11/20/2023	5.625	214,274		66				317,500	09/25/2023
100136469		MANTECA	CA		11/20/2023	5.990	386,902		90				600,000	09/12/2023
100136470		LOGANVILLE	GA		11/20/2023	6.250	265,518		54				385,000	09/22/2023
100136471		STEPHENS CITY	VA		11/20/2023	5.990	305,617		73				446,000	09/25/2023
100136472		MERCED	CA		11/20/2023	5.990	330,763		79				487,000	09/14/2023
100136473		LAKEVILLE	MN		11/20/2023	5.750	272,063		77				400,000	09/26/2023
100136474		MOBILE	AL		11/20/2023	5.500	218,147		84				311,000	09/28/2023
100136475		GARNER	NC		11/20/2023	6.875	239,664		35				375,000	09/08/2023
100136476		MILLVILLE	DE		11/20/2023	5.990	342,674		104				480,000	09/29/2023
100136478		MONUMENT	CO		11/20/2023	5.990	384,558		96				574,000	09/27/2023
100136479		FORT WORTH	TX		11/20/2023	6.500	275,224		41				399,000	09/25/2023
100136480		FORT WORTH	TX		11/20/2023	6.250	278,758		53				414,500	09/28/2023
100136481		NEWBERRY	FL		11/20/2023	7.625	266,393		7				365,000	09/27/2023
100136482		GREENEVILLE	TN		11/20/2023	5.990	234,500		67				338,000	09/29/2023
100136483		FORT WORTH	TX		11/20/2023	6.250	259,281		49				375,000	09/29/2023
100136484		KATY	TX		11/20/2023	6.500	223,226		43				301,000	09/29/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136485		FORT WORTH	TX		11/20/2023	6.500	253,376		52				354,000	09/26/2023
100136486		ABILENE	TX		11/20/2023	5.990	224,099		64				310,000	09/26/2023
100136487		MERCED	CA		11/20/2023	6.375	313,893		75				455,000	09/29/2023
100136488		EVERETT	WA		11/20/2023	5.990	406,566		97				594,995	09/23/2023
100136489		FOUNTAIN INN	SC		11/20/2023	6.500	216,577		32				310,000	09/22/2023
100136490		CHARLOTTE	NC		11/20/2023	7.625	284,247		15				363,000	09/25/2023
100136491		MONROE TOWNSHIP	NJ		11/20/2023	6.750	325,569		40				454,990	08/30/2023
100136492		CHARLOTTE	NC		11/20/2023	7.500	261,420		5				377,000	09/25/2023
100136493		BUCKEYE	AZ		11/20/2023	6.250	318,865		81				456,000	09/18/2023
100136494		LOVELAND	CO		11/20/2023	5.750	296,436		125				440,000	09/22/2023
100136495		MYRTLE BEACH	SC		11/20/2023	5.750	259,110		118				371,000	09/25/2023
100136496		CLOVIS	CA		11/20/2023	6.750	300,650		61				387,000	09/20/2023
100136497		MCKINNEY	TX		11/20/2023	6.375	236,121		50				320,000	09/12/2023
100136499		MYRTLE BEACH	SC		11/20/2023	6.375	252,507		60				390,000	09/12/2023
100136500		ROSEVILLE	CA		11/20/2023	7.750	460,461		3				647,500	09/12/2023
100136501		WAKE FOREST	NC		11/20/2023	6.750	222,429		24				331,500	09/22/2023
100136502		FRESNO	CA		11/20/2023	7.250	408,610		24				563,000	09/12/2023
100136503		WADDELL	AZ		11/20/2023	5.875	315,374		86				464,000	09/14/2023
100136504		CLOVIS	CA		11/20/2023	7.875	290,205		10				370,000	09/22/2023
100136505		TUCSON	AZ		11/20/2023	5.500	274,333		100				420,000	09/15/2023
100136506		HIGHLAND	UT		11/20/2023	5.375	335,873		118				540,000	09/24/2023
100136507		GEORGETOWN	SC		11/20/2023	8.500	321,154		9				410,000	09/29/2023
100136508		PRINCETON	TX		11/20/2023	6.625	266,869		45				360,000	09/26/2023
100136509		ATHENS	AL		11/20/2023	6.125	213,509		45				308,000	09/28/2023
100136510		ELGIN	IL		11/20/2023	7.875	212,642		4				285,300	10/03/2023
100136511		GIDDINGS	TX		11/20/2023	8.125	476,688		18				615,000	09/28/2023
100136512		LEWES	DE		11/20/2023	7.125	459,986		43				635,000	09/26/2023
100136513		WALLINGFORD	CT		11/20/2023	8.125	211,715		(2)				285,000	10/05/2023
100136514		FRESNO	CA		11/20/2023	7.250	375,941		33				510,000	09/27/2023
100136515		KAILUA KONA	HI		11/20/2023	7.625	451,217		8				625,000	10/03/2023
100136516		FRESNO	CA		11/20/2023	6.500	348,462		53				500,000	09/20/2023
100136518		SURFSIDE BEACH	SC		11/20/2023	7.500	238,517		5				340,000	10/05/2023
100136519		SURFSIDE BEACH	SC		11/20/2023	7.500	238,517		5				340,000	10/05/2023
100136520		SURFSIDE BEACH	SC		11/20/2023	7.500	238,517		5				342,000	10/05/2023
100136521		VENTNOR CITY	NJ		11/20/2023	8.000	264,210		(3)				350,000	09/20/2023
100136522		DAYTONA BEACH SHORES	FL		11/20/2023	7.500	221,839		17				286,000	10/02/2023
100136523		PRESCOTT	AZ		11/20/2023	6.625	295,791		61				425,000	10/03/2023
100136524		OAKWOOD	GA		11/20/2023	6.750	270,631		28				415,000	10/05/2023
100136525		NAPLES	FL		11/20/2023	7.625	386,451		8				520,000	09/27/2023
100136526		KISSIMMEE	FL		11/20/2023	6.750	261,629		38				389,000	09/25/2023
100136527		WINDERMERE	FL		11/20/2023	7.500	298,148		19				385,000	09/29/2023
100136528		OAKHURST	NJ		11/20/2023	7.990	530,558		(2)				714,000	09/28/2023
100136529		SAFETY HARBOR	FL		11/20/2023	7.750	245,106		8				330,000	10/06/2023
100136530		SURPRISE	AZ		11/20/2023	7.125	328,286		35				435,000	09/22/2023
100136531		PINE	AZ		11/20/2023	7.500	318,734		9				495,000	10/02/2023
100136532		RENTON	WA		11/20/2023	7.875	515,702		6				690,000	09/29/2023
100136533		SPRINGFIELD	VA		11/20/2023	6.875	447,055		55				640,000	09/14/2023
100136534		SAVANNAH	GA		11/20/2023	7.875	540,640		8				764,000	09/22/2023
100136535		VAN ALSTYNE	TX		11/20/2023	7.500	592,880		20				815,000	10/05/2023
100136536		MCKINNEY	TX		11/20/2023	7.875	287,170		(3)				389,000	10/06/2023
100136537		GREENSBORO	NC		11/20/2023	7.625	254,357		10				374,000	10/05/2023
100136538		SPARKS	NV		11/20/2023	5.375	338,824		120				545,000	09/20/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136539		NAPERVILLE	IL		11/20/2023	6.990	543,551		53				755,000	09/29/2023
100136540		MYRTLE BEACH	SC		11/20/2023	7.875	280,507		(1)				420,000	09/20/2023
100136541		LOGANVILLE	GA		11/20/2023	6.625	245,621		30				370,000	10/03/2023
100136542		PARKER	CO		11/20/2023	8.375	482,983		(20)				635,000	10/06/2023
100136543		HIGHLAND	UT		11/20/2023	6.000	320,086		73				496,000	09/26/2023
100136544		CLOVIS	CA		11/20/2023	6.500	261,481		41				375,000	09/12/2023
100136545		MYRTLE BEACH	SC		11/20/2023	7.625	308,259		10				417,000	10/03/2023
100136546		CAPE CHARLES	VA		11/20/2023	8.000	543,727		18				689,000	10/04/2023
100136547		GULF SHORES	AL		11/20/2023	6.250	252,883		74				370,000	09/29/2023
100136548		BALCH SPRINGS	TX		11/20/2023	7.625	264,126		7				360,000	09/28/2023
100136550		DALLAS	TX		11/20/2023	7.625	225,501		5				303,000	09/29/2023
100136551		LIBERTY HILL	TX		11/20/2023	4.990	354,490		185				530,000	09/13/2023
100136552		ST PETERSBURG	FL		11/20/2023	7.125	382,719		25				535,000	10/03/2023
100136553		REDLANDS	CA		11/20/2023	6.250	485,556		103				700,000	09/27/2023
100136554		VERO BEACH	FL		11/20/2023	8.000	328,661		(36)				890,000	10/06/2023
100136555		LAS VEGAS	NV		11/20/2023	8.125	443,901		(10)				588,000	09/22/2023
100136556		DENVER	CO		11/20/2023	7.125	329,287		22				467,000	10/06/2023
100136557		LEHI	UT		11/20/2023	8.125	365,603		(2)				485,000	10/05/2023
100136558		FRANKLIN	TN		11/20/2023	8.125	493,096		(10)				675,000	10/10/2023
100136559		HOUSTON	TX		11/20/2023	7.750	521,020		13				730,000	10/09/2023
100136560		HEBER CITY	UT		11/20/2023	7.375	677,171		41				965,000	10/05/2023
100136561		JASPER	GA		11/20/2023	8.125	476,205		2				635,000	10/10/2023
100136563		ELLIJAY	GA		11/20/2023	7.375	383,600		33				528,000	10/06/2023
100136564		Simi Valley	CA		11/22/2023	10.750	1,213,596		(40)				1,345,000	11/03/2023
100136565		Los Angeles	CA		11/22/2023	10.375	1,457,709		(18)				1,600,000	09/19/2023
100136566		Columbia	MD		11/22/2023	9.750	369,392		(13)				412,000	11/06/2023
100136567		SAN BERNARDINO	CA		11/22/2023	10.750	419,359		(26)				455,000	11/04/2023
100136568		Gainesville	GA		11/22/2023	8.999	972,659		29				1,145,000	10/31/2023
100136569		LOS ANGELES	CA		11/22/2023	8.875	527,866		(32)				680,000	10/31/2023
100136570		LAS VEGAS	NV		11/22/2023	9.999	368,191		(19)				424,000	11/03/2023
100136571		LOS ANGELES	CA		11/22/2023	8.875	531,192		(39)				680,000	10/30/2023
100136572		San Diego	CA		11/22/2023	8.999	2,004,527		(91)				2,380,000	11/02/2023
100136573		BAILEY	CO		11/22/2023	11.499	654,279		(575)				770,000	11/03/2023
100136574		Vallejo	CA		11/22/2023	9.999	780,311		(11)				935,000	11/01/2023
100136575		ROYAL PALM BEACH	FL		11/22/2023	7.999	488,424		(16)				600,000	10/20/2023
100136576		GLENDALE	AZ		11/22/2023	8.750	415,361		(31)				505,000	11/01/2023
100136577		Woodland Park	NJ		11/22/2023	8.375	483,356		(4)				600,000	10/23/2023
100136578		LITHIA SPRINGS	GA		11/22/2023	9.250	376,923		(9)				442,000	11/03/2023
100136579		Las Vegas	NV		11/22/2023	8.999	599,696		(69)				717,000	11/02/2023
100136580		Wayne	NJ		11/22/2023	7.625	648,538		1,258				820,000	11/03/2023
100136581		Woodland Hills	CA		11/22/2023	8.999	2,166,438		(144)				2,640,000	11/04/2023
100136582		El Cajon	CA		11/22/2023	8.999	1,191,206		(53)				1,450,000	10/30/2023
100136583		Corpus Christi	TX		11/22/2023	7.999	219,832		(7)				274,000	11/08/2023
100136584		BAKERSFIELD	CA		11/22/2023	8.999	318,581		(18)				385,000	10/19/2023
100136585		Manteca	CA		11/22/2023	8.999	429,318		(6)				535,000	11/06/2023
100136586		Newport News	VA		11/22/2023	8.750	256,708		(23)				345,000	11/07/2023
100136587		Upper Marlboro	MD		11/22/2023	9.375	396,184		6				505,000	11/01/2023
100136588		GLENDALE	AZ		11/22/2023	8.999	477,079		4				600,000	11/07/2023
100136589		ELK GROVE	CA		11/22/2023	7.999	863,141		(11)				1,100,000	10/31/2023
100136590		Aurora	CO		11/22/2023	8.750	545,022		(23)				682,000	10/31/2023
100136591		Laguna Niguel	CA		11/22/2023	8.999	2,925,338		(224)				3,550,000	11/06/2023
100136592		Mesquite	TX		11/22/2023	9.375	190,524		(16)				232,000	11/02/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136593		Denver	CO		11/22/2023	7.250	341,065		25				502,000	11/03/2023
100136594		BOZEMAN	MT		11/22/2023	8.999	1,324,851		(64)				1,900,000	11/06/2023
100136597		SAN JACINTO	CA		11/22/2023	8.750	310,380		(18)				470,000	10/31/2023
100136598		LA HABRA HEIGHTS	CA		11/22/2023	7.625	1,115,156		(29)				1,602,000	10/18/2023
100136599		Fontana	CA		11/22/2023	8.750	381,505		(15)				593,000	10/30/2023
100136600		LAUREL	MT		11/22/2023	9.499	559,986		(58)				825,000	11/02/2023
100136602		Lancaster	CA		11/22/2023	7.625	400,737		(4)				700,000	11/01/2023
100136603		Schwenksville	PA		11/22/2023	7.999	373,939		(22)				669,000	10/24/2023
100136605		Los Angeles	CA		11/22/2023	8.499	473,206		(18)				765,000	10/26/2023
100136606		LOS ANGELES	CA		11/22/2023	8.125	561,723		(11)				930,000	10/23/2023
100136608		Cape Coral	FL		11/22/2023	8.625	388,494		(13)				490,000	11/02/2023
100136609		Columbus	OH		11/22/2023	7.625	148,817		3				200,000	10/24/2023
100136610		PRESCOTT	AZ		11/22/2023	8.750	649,853		(13)				855,000	10/19/2023
100136611		HOUSTON	TX		11/22/2023	8.375	164,607		(3)				205,000	10/24/2023
100136612		Hartford	CT		11/22/2023	8.875	245,202		(1)				316,000	10/25/2023
100136613		Devine	TX		11/22/2023	7.999	151,531		(3)				200,000	10/25/2023
100136614		JOSHUA TREE	CA		11/22/2023	8.875	798,390		(1)				1,100,000	11/02/2023
100136615		LOS ANGELES	CA		11/22/2023	8.875	1,153,085		(28)				1,500,000	11/01/2023
100136616		Chicago	IL		11/22/2023	9.125	565,290		(10)				750,000	11/02/2023
100136617		Monahans	TX		11/22/2023	8.999	173,151		(21)				220,000	11/03/2023
100136618		SAN BERNARDINO	CA		11/22/2023	9.250	336,519		(35)				430,000	10/31/2023
100136619		LOS ANGELES	CA		11/22/2023	8.125	670,812		2				900,000	10/24/2023
100136620		Columbus	OH		11/22/2023	7.999	157,606		(1)				215,000	11/02/2023
100136621		WHITTIER	CA		11/22/2023	8.375	272,792		(12)				530,000	10/23/2023
100136622		San Antonio	TX		11/22/2023	8.250	132,940		(3)				219,000	11/03/2023
100136623		Arlington	TX		11/22/2023	7.999	229,595		3				308,000	11/03/2023
100136624		Hillboro	OR		11/22/2023	7.499	245,608		17				390,000	11/01/2023
100136625		Gastonia	NC		11/22/2023	9.125	134,546		(18)				189,500	11/03/2023
100136626		FORT WORTH	TX		11/22/2023	8.375	239,023		(2)				325,000	11/02/2023
100136627		Lexington	NC		11/22/2023	9.375	134,258		(18)				195,000	11/07/2023
100136628		Pasadena	CA		11/22/2023	8.250	1,012,163		(37)				1,450,000	10/31/2023
100136629		Bakersfield	CA		11/22/2023	8.499	167,303		(4)				270,000	10/27/2023
100136630		SIMI VALLEY	CA		11/22/2023	8.999	599,061		(4)				885,000	10/31/2023
100136631		Las Vegas	NV		11/22/2023	6.999	228,597		36				390,000	10/30/2023
100136632		Newport News	VA		11/22/2023	7.625	152,791		4				257,000	10/23/2023
100136633		West Jordan	UT		11/22/2023	8.125	248,592		(14)				450,000	11/06/2023
100136634		Collingswood	NJ		11/22/2023	8.750	222,428		(25)				355,000	11/07/2023
100136635		Clearwater	FL		11/22/2023	7.999	227,096		(17)				365,000	10/24/2023
100136636		Bakersfield	CA		11/22/2023	8.875	114,532		(8)				262,000	10/27/2023
100136637		Pontiac	MI		11/22/2023	9.875	105,148		(7)				155,000	10/30/2023
100136638		SAINT AUGUSTINE	FL		11/22/2023	7.250	140,129		9				255,000	11/06/2023
100136639		Ontario	CA		11/22/2023	7.250	174,562		16				510,000	11/02/2023
100136640		Lexington	KY		11/22/2023	10.875	237,915		(9)				281,000	11/01/2023
100136641		Atascosa	TX		11/22/2023	7.999	207,120		2				347,500	10/31/2023
100136642		Los Angeles	CA		11/22/2023	7.625	1,311,834		2,504				1,655,000	09/19/2023
100136643		Fountain	CO		11/22/2023	10.625	297,064		(36)				350,000	11/07/2023
100136644		HESPERIA	CA		11/22/2023	8.750	331,988		8				420,000	11/01/2023
100136645		Stockton	CA		11/22/2023	8.999	222,670		(4)				285,000	11/01/2023
100136646		West Melbourne	FL		11/22/2023	9.750	381,967		(1)				475,000	09/22/2023
100136647		Margate	FL		11/22/2023	8.499	337,727		(22)				420,000	11/01/2023
100136648		Hockley	TX		11/22/2023	9.750	185,385		399				550,000	10/30/2023
100136724		Lilburn	GA		11/27/2023	8.360	343,765		359				540,000	10/23/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136725		Brooklyn	NY		11/27/2023	8.350	1,486,709		1,555				2,700,000	10/25/2023
100136726		Independence	MO		11/27/2023	8.700	102,777		63				155,000	10/30/2023
100136727		Baltimore	MD		11/27/2023	8.500	159,358		152				199,000	11/02/2023
100136728		Trenton	NJ		11/27/2023	9.256	251,966		72				330,000	10/30/2023
100136729		Baltimore	MD		11/27/2023	8.420	150,150		152				185,000	11/01/2023
100136730		Trenton	NJ		11/27/2023	9.097	153,803		58				200,000	10/30/2023
100136731		Paterson	NJ		11/27/2023	8.527	412,420		(7)				565,000	11/01/2023
100136732		Hammond	IN		11/27/2023	8.750	115,155		(1)				150,000	10/26/2023
100136733		Doraville	GA		11/27/2023	8.430	163,751		12				272,000	11/02/2023
100136734		Newark	NJ		11/27/2023	8.653	454,693		(1)				600,000	10/24/2023
100136735		Chicago	IL		11/27/2023	9.230	200,848		(2)				260,000	10/16/2023
100136736		Santa Fe	NM		11/27/2023	8.610	268,564		(3)				410,000	10/27/2023
100136737		Baltimore	MD		11/27/2023	8.370	149,199		119				182,000	10/25/2023
100136738		Baltimore	MD		11/27/2023	8.470	149,190		110				192,000	10/25/2023
100136739		Baltimore	MD		11/27/2023	8.280	148,566		126				182,000	10/25/2023
100136740		Baltimore	MD		11/27/2023	8.630	148,536		96				182,000	10/25/2023
100136741		Monroe	NY		11/27/2023	8.360	115,304		(1)				195,000	10/26/2023
100136742		Hamilton	NJ		11/27/2023	8.560	238,481		(4)				330,000	10/23/2023
100136743		Baltimore	MD		11/27/2023	8.280	148,566		126				182,000	10/25/2023
100136744		Trenton	NJ		11/27/2023	9.230	198,527		(1)				300,000	10/31/2023
100136745		Baltimore	MD		11/27/2023	8.520	149,462		106				182,000	10/25/2023
100136746		Gary	IN		11/27/2023	9.570	112,491		(1)				180,000	10/20/2023
100136747		Trenton	NJ		11/27/2023	8.584	194,101		(2)				270,000	10/11/2023
100136748		Detroit	MI		11/27/2023	9.260	157,610		20				255,000	11/01/2023
100136749		Baltimore	MD		11/27/2023	8.500	149,420		108				182,000	10/25/2023
100136750		Kansas City	KS		11/27/2023	8.410	173,380		134				242,000	10/17/2023
100136751		Greeley	CO		11/27/2023	8.140	307,228		(3)				430,000	10/20/2023
100136752		Baltimore	MD		11/27/2023	8.570	224,091		153				290,000	10/20/2023
100136753		Baltimore	MD		11/27/2023	8.370	133,338		(1)				175,000	10/25/2023
100136754		Baltimore	MD		11/27/2023	8.620	143,862		(2)				175,000	10/25/2023
100136755		Baltimore	MD		11/27/2023	8.400	156,953		159				193,000	10/23/2023
100136756		Kansas City	MO		11/27/2023	8.257	121,365						160,000	10/20/2023
100136757		Baltimore	MD		11/27/2023	8.660	156,692		128				205,000	10/30/2023
100136758		Waterbury	CT		11/27/2023	8.200	241,440						390,000	10/19/2023
100136759		Newark	NJ		11/27/2023	9.150	572,689		(2)				760,000	10/17/2023
100136760		Sharon Hill	PA		11/27/2023	8.454	150,181		(1)				210,000	10/19/2023
100136761		Chicago	IL		11/27/2023	9.272	192,842		(2)				250,000	10/04/2023
100136762		Edgewater	NJ		11/27/2023	8.375	408,543		(4)				890,000	10/12/2023
100136763		Kansas City	MO		11/27/2023	8.860	227,857		(1)				300,000	10/27/2023
100136764		Whitestone	NY		11/27/2023	8.496	488,873		(7)				1,575,000	10/20/2023
100136765		Kansas City	KS		11/27/2023	8.185	133,756		(2)				204,000	10/16/2023
100136766		Kansas City	MO		11/27/2023	9.010	210,042		(1)				276,000	10/27/2023
100136767		Atlanta	GA		11/27/2023	8.580	214,093		(2)				280,000	10/23/2023
100136768		Mount Laurel Township	NJ		11/27/2023	8.190	159,480		126				240,000	10/10/2023
100136769		Indianapolis	IN		11/27/2023	9.470	302,989		47				390,000	10/23/2023
100136770		Irvington	NJ		11/27/2023	8.300	487,400		413				695,000	10/20/2023
100136771		Lindenwold	NJ		11/27/2023	8.784	121,388		68				170,000	10/12/2023
100136772		Philadelphia	PA		11/27/2023	9.180	229,386		(1)				310,000	10/25/2023
100136773		Bridgeport	CT		11/27/2023	8.200	364,244		(3)				510,000	10/16/2023
100136774		Brookhaven	PA		11/27/2023	8.487	106,227						162,000	10/05/2023
100136775		Cleveland	OH		11/27/2023	9.385	100,446		21				130,000	10/06/2023
100136776		Memphis	TN		11/27/2023	9.260	103,062		(1)				134,000	10/26/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136777		Dover	DE		11/27/2023	8.443	205,242		8				338,000	11/01/2023
100136778		Albuquerque	NM		11/27/2023	8.634	319,004		206				590,000	10/25/2023
100136779		Kansas City	MO		11/27/2023	8.359	163,036		(2)				205,000	10/03/2023
100136780		Cleveland	OH		11/27/2023	9.340	95,040		22				137,000	10/03/2023
100136781		Kansas City	MO		11/27/2023	7.822	174,164		(2)				275,000	10/03/2023
100136782		Conyers	GA		11/27/2023	8.547	87,036		(1)				182,000	10/12/2023
100136783		Kansas City	MO		11/27/2023	7.859	134,836		(2)				240,000	10/03/2023
100136784		Upper Marlboro	MD		11/27/2023	8.590	109,795		(1)				180,000	10/03/2023
100136785		Racine	WI		11/27/2023	8.685	101,949		(1)				130,000	10/05/2023
100136786		Kingston	NY		11/27/2023	8.359	218,760		175				355,000	10/23/2023
100136787		Shirley	NY		11/27/2023	8.940	423,033		(5)				520,000	10/23/2023
100136788		Brooklyn	NY		11/27/2023	8.600	1,437,633		43				2,700,000	10/19/2023
100136789		Baltimore	MD		11/27/2023	8.730	74,189		(1)				100,000	10/27/2023
100136790		Hopatcong	NJ		11/27/2023	8.830	214,933		(2)				350,000	10/19/2023
100136791		Kansas City	MO		11/27/2023	8.875	228,936		(1)				300,000	10/12/2023
100136792		Yonkers	NY		11/27/2023	8.280	319,305		(3)				580,000	10/26/2023
100136793		Cohoes	NY		11/27/2023	9.272	102,266		(1)				165,000	10/10/2023
100136794		Staten Island	NY		11/27/2023	8.350	604,330		(7)				875,000	10/26/2023
100136795		Memphis	TN		11/27/2023	9.110	110,015		(1)				142,000	10/05/2023
100136796		Memphis	TN		11/27/2023	9.785	93,281		(1)				120,000	10/05/2023
100136797		Indianapolis	IN		11/27/2023	8.385	116,669		(1)				190,000	10/10/2023
100136798		Dallas	GA		11/27/2023	8.575	172,534		(2)				280,000	10/24/2023
100136799		Kansas City	MO		11/27/2023	8.372	86,654		(1)				130,000	10/04/2023
100136800		Rolling Meadows	IL		11/27/2023	8.394	109,598						160,000	10/26/2023
100136801		Decatur	TX		11/27/2023	8.635	301,494		(3)				420,000	10/17/2023
100136802		Philadelphia	PA		11/27/2023	8.780	135,101		(1)				165,000	10/27/2023
100136803		Waterbury	CT		11/27/2023	9.100	307,257		(2)				402,000	10/19/2023
100136804		Honesdale	PA		11/27/2023	9.650	208,391		(1)				270,000	10/31/2023
100136806		Waterbury	CT		11/27/2023	9.100	333,523		(2)				435,000	10/19/2023
100136807		Dolton	IL		11/27/2023	8.685	146,688		(2)				190,000	09/27/2023
100136808		Gibbstown	NJ		11/27/2023	9.235	225,427		(3)				290,000	10/13/2023
100136809		Clementon	NJ		11/27/2023	8.940	132,414		(2)				160,000	10/31/2023
100136810		Dayton	OH		11/27/2023	9.422	100,792		(1)				140,000	10/05/2023
100136811		Woodbourne	NY		11/27/2023	8.990	227,087		120				340,000	11/01/2023
100136812		Paulsboro	NJ		11/27/2023	9.930	219,763		(2)				350,000	10/06/2023
100136813		Kansas City	KS		11/27/2023	8.759	337,755		194				425,000	09/29/2023
100136814		Pittsburgh	PA		11/27/2023	9.635	100,613		(1)				200,000	10/30/2023
100136815		Pittsburgh	PA		11/27/2023	8.985	123,292		(1)				210,000	10/30/2023
100136816		Buena	NJ		11/27/2023	8.885	161,617		(2)				195,000	10/13/2023
100136817		Kansas City	MO		11/27/2023	7.655	114,630		(2)				160,000	10/12/2023
100136818		Soldotna	AK		11/27/2023	8.235	224,848		(2)				340,000	10/09/2023
100136819		Soldotna	AK		11/27/2023	8.235	224,539		(2)				340,000	10/09/2023
100136820		Baltimore	MD		11/27/2023	8.950	142,723		60				185,000	10/23/2023
100136821		Wilmington	DE		11/27/2023	8.700	77,415		(1)				119,000	10/10/2023
100136822		Lubbock	TX		11/27/2023	8.050	103,773		(1)				168,500	10/10/2023
100136823		Lubbock	TX		11/27/2023	8.050	105,928		(2)				172,000	10/10/2023
100136824		Chicago	IL		11/27/2023	8.791	458,661		(3)				750,000	10/10/2023
100136825		Lubbock	TX		11/27/2023	8.050	106,236		(2)				172,500	10/10/2023
100136826		Louisville	KY		11/27/2023	8.915	165,928		(1)				325,000	10/20/2023
100136827		Binghamton	NY		11/27/2023	8.739	126,031		(1)				205,000	10/06/2023
100136829		Philadelphia	PA		11/27/2023	9.880	178,191		(1)				230,000	10/31/2023
100136831		Meriden	CT		11/27/2023	8.900	232,044		(3)				300,000	10/04/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136832		Binghamton	NY		11/27/2023	8.739	104,513		(1)				170,000	10/06/2023
100136833		Lumberton	NJ		11/27/2023	8.559	123,868		(1)				162,000	10/12/2023
100136834		East Fishkill	NY		11/27/2023	7.990	323,658						460,000	10/06/2023
100136835		Spring	TX		11/27/2023	9.009	241,249		(3)				390,000	10/13/2023
100136836		The Bronx	NY		11/27/2023	8.440	574,755		(7)				800,000	10/24/2023
100136837		Burlington	NJ		11/27/2023	8.010	153,431		206				330,000	11/01/2023
100136838		Trenton	NJ		11/27/2023	8.472	137,445		(2)				205,000	10/06/2023
100136839		A-24 Linden	NJ		11/27/2023	8.214	200,595		(2)				270,000	10/30/2023
100136840		Brooklyn	NY		11/27/2023	8.143	1,005,141		(6)				1,525,000	10/17/2023
100136841		Cape May Court House	NJ		11/27/2023	9.625	207,719		43				284,000	11/03/2023
100136842		Binghamton	NY		11/27/2023	9.675	79,432						111,000	10/11/2023
100136843		Aurora	IL		11/27/2023	8.609	191,421		(1)				260,000	10/10/2023
100136844		Cape May Court House	NJ		11/27/2023	8.884	268,044		(3)				348,000	10/25/2023
100136845		Macon	GA		11/27/2023	8.954	77,727		(1)				140,000	10/23/2023
100136846		Saint Cloud	FL		11/27/2023	7.990	83,846		(30)				328,000	10/20/2023
100136847		Youngsville	NC		11/27/2023	5.990	226,824		61				343,000	10/17/2023
100136849		Youngsville	NC		11/27/2023	7.500	227,898		8				334,000	10/20/2023
100136850		Anna	TX		11/27/2023	7.875	315,896		(6)				425,000	10/13/2023
100136851		Angier	NC		11/27/2023	7.125	255,598		28				350,000	10/30/2023
100136852		Anna	TX		11/27/2023	7.875	283,410		(10)				382,000	10/13/2023
100136853		Framingham	MA		11/27/2023	7.625	214,436		4				289,000	10/30/2023
100136854		Ardmore	PA		11/27/2023	7.625	277,181		(4)				406,500	10/16/2023
100136855		Vail	CO		11/27/2023	6.625	427,816		58				740,000	10/24/2023
100136856		Wake Forest	NC		11/27/2023	7.125	305,568		25				465,000	10/18/2023
100136857		Orlando	FL		11/27/2023	7.625	264,045		6				368,000	10/17/2023
100136858		Anna	TX		11/27/2023	7.125	254,658		40				380,000	10/31/2023
100136859		Leominster	MA		11/27/2023	7.875	252,360		(15)				460,000	10/26/2023
100136860		Winter Springs	FL		11/27/2023	7.990	287,109		2				430,000	10/21/2023
100136861		Georgetown	TX		11/27/2023	7.500	239,806		91				383,000	10/25/2023
100136862		Ponder	TX		11/27/2023	7.500	236,353		26				318,000	11/03/2023
100136863		Stony Brook	NY		11/27/2023	7.625	559,738		7				750,000	10/19/2023
100136864		Princeton	TX		11/27/2023	7.625	156,360		(11)				304,900	10/30/2023
100136865		Fort Worth	TX		11/27/2023	7.625	260,285		5				350,000	10/19/2023
100136866		Longs	SC		11/27/2023	7.625	326,641		34				439,000	10/31/2023
100136867		Auburndale	FL		11/27/2023	7.990	266,442		(10)				388,000	10/20/2023
100136868		Kenai	AK		11/27/2023	6.750	240,711		51				410,000	10/10/2023
100136869		Doral	FL		11/27/2023	7.625	240,490		5				345,000	10/17/2023
100136870		Falling Waters	WV		11/27/2023	7.990	202,296		7				257,000	10/26/2023
100136871		Longs	SC		11/27/2023	6.625	244,974		67				375,000	10/12/2023
100136872		Coeur D Alene	ID		11/27/2023	7.990	240,705		(8)				340,000	10/14/2023
100136873		Anna	TX		11/27/2023	7.500	316,457		28				430,000	10/13/2023
100136874		Menifee	CA		11/27/2023	7.990	462,196		(3)				632,000	10/17/2023
100136875		Las Vegas	NV		11/27/2023	6.990	380,632		52				560,000	10/11/2023
100136876		Mesquite	TX		11/27/2023	7.375	198,869		9				305,000	10/24/2023
100136877		Roseville	CA		11/27/2023	6.990	409,347		104				561,000	10/18/2023
100136878		Cape Coral	FL		11/27/2023	7.990	246,138		(6)				330,000	10/26/2023
100136879		Rye	NH		11/27/2023	6.990	711,385		51				1,426,000	10/20/2023
100136880		Hutto	TX		11/27/2023	7.500	295,974		11				430,000	10/20/2023
100136881		Amherst	MA		11/27/2023	7.990	207,711		(9)				275,000	10/16/2023
100136882		Denton	TX		11/27/2023	6.375	311,515		123				456,000	10/13/2023
100136883		Anna	TX		11/27/2023	7.500	288,240		21				390,000	10/18/2023
100136884		Aiea	HI		11/27/2023	6.625	189,729		18				1,380,000	10/05/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136885		Lincoln	CA		11/27/2023	7.625	376,167		(1)				547,000	10/13/2023
100136886		Palm Coast	FL		11/27/2023	7.990	235,686		19				300,000	10/12/2023
100136887		Leesburg	FL		11/27/2023	7.625	242,832		31				315,000	10/24/2023
100136888		Atlanta	GA		11/27/2023	7.625	361,239		(8)				602,000	10/20/2023
100136889		Seattle	WA		11/27/2023	7.625	674,635		6				1,000,000	10/23/2023
100136890		Dublin	PA		11/27/2023	7.625	319,737		11				430,000	10/12/2023
100136891		Henderson	NV		11/27/2023	7.990	264,818		(9)				420,000	10/30/2023
100136892		Graham	NC		11/27/2023	5.625	264,203		102				392,000	10/25/2023
100136893		Melissa	TX		11/27/2023	7.125	258,213		33				357,000	10/16/2023
100136894		Lakewood	CO		11/27/2023	6.875	482,340		49				706,000	10/26/2023
100136895		Auburndale	FL		11/27/2023	6.250	229,639		107				335,000	10/13/2023
100136896		Port Reading	NJ		11/27/2023	6.990	388,969		76				560,000	10/19/2023
100136897		Punta Gorda	FL		11/27/2023	7.625	289,902		13				401,000	10/17/2023
100136898		Avondale	AZ		11/27/2023	6.625	235,361		43				410,000	10/20/2023
100136899		Myrtle Beach	SC		11/27/2023	7.375	266,429		50				365,000	10/31/2023
100136900		Lavallette	NJ		11/27/2023	7.990	351,139		(30)				975,000	10/13/2023
100136901		Signal Mountain	TN		11/27/2023	7.990	287,562		(1)				395,000	10/12/2023
100136902		Signal Mountain	TN		11/27/2023	7.990	287,562		(1)				401,000	10/12/2023
100136903		Graham	NC		11/27/2023	7.125	264,324		21				392,000	10/26/2023
100136904		Anna	TX		11/27/2023	7.990	308,476		(18)				410,000	10/17/2023
100136905		Hutto	TX		11/27/2023	7.625	291,352		9				398,000	10/27/2023
100136906		Santa Maria	CA		11/27/2023	7.125	252,031		25				565,000	10/17/2023
100136907		Palenville	NY		11/27/2023	7.125	366,913		30				575,000	10/20/2023
100136908		Shippensburg	PA		11/27/2023	7.500	328,301		15				473,000	10/24/2023
100136909		Snohomish	WA		11/27/2023	6.990	562,265		68				825,000	10/19/2023
100136910		Barnett	MO		11/27/2023	7.125	372,781		18				545,000	10/18/2023
100136911		North Cape May	NJ		11/27/2023	7.625	358,616		37				475,000	10/27/2023
100136912		Anna	TX		11/27/2023	7.625	266,959		10				360,000	10/30/2023
100136913		Esparto	CA		11/28/2023	7.375	305,241		(9)				990,000	10/18/2023
100136914		Fernandina Beach	FL		11/28/2023	8.990	2,580,632		(118)				3,900,000	10/30/2023
100136915		Holladay	UT		11/28/2023	8.500	3,320,581		(106)				5,775,000	10/23/2023
100136916		Mission Viejo	CA		11/28/2023	8.375	757,710		(14)				935,000	10/31/2023
100136917		Lakeville	MN		11/28/2023	8.250	579,117		(22)				719,000	09/18/2023
100136918		Haverhill	MA		11/28/2023	7.750	445,491		(9)				550,000	10/27/2023
100136919		West Palm Beach	FL		11/28/2023	8.500	692,731		(19)				860,000	10/19/2023
100136920		Godley	TX		11/28/2023	8.750	805,851		(9)				990,000	10/18/2023
100136921		Mesa	AZ		11/28/2023	8.125	563,685		(6)				720,000	10/30/2023
100136922		West Park	FL		11/28/2023	7.875	397,577		(9)				490,000	10/31/2023
100136923		Edgewater	FL		11/28/2023	9.875	242,335		(8)				300,000	10/25/2023
100136924		Los Angeles	CA		11/28/2023	9.750	372,018		(9)				730,000	10/18/2023
100136925		San Tan Valley	AZ		11/28/2023	7.875	335,549		1				427,000	10/30/2023
100136926		Waterbury	CT		11/28/2023	9.875	213,378		(9)				260,000	10/16/2023
100136927		Philadelphia	PA		11/28/2023	10.000	138,427		2				318,000	10/13/2023
100136928		HUTTO	TX		11/28/2023	7.375	238,557		5				319,990	10/23/2023
100136929		COMMERCE CITY	CO		11/28/2023	8.625	357,026		(11)				440,000	10/24/2023
100136930		GULF SHORES	AL		11/28/2023	7.624	333,077		13				450,000	10/23/2023
100136932		WATERTOWN	MA		11/28/2023	7.999	737,954		(7)				1,010,000	10/24/2023
100136933		HILLSBORO	OR		11/28/2023	7.624	458,862		13				582,000	10/23/2023
100136934		BRIDGEVILLE	PA		11/28/2023	6.950	207,393		20				296,000	10/26/2023
100136935		PEACHTREE CORNERS	GA		11/28/2023	8.125	700,054		(9)				940,000	10/24/2023
100136936		STANARDSVILLE	VA		11/28/2023	7.624	232,726		6				296,000	10/23/2023
100136937		SEDONA	AZ		11/28/2023	7.124	614,577		23				915,000	10/20/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136938		SAN MARCOS	CA		11/28/2023	7.124	490,859		19				718,000	10/19/2023
100136939		MIAMI	FL		11/28/2023	7.625	410,731		21				533,000	02/28/2023
100136940		AUBURN	GA		11/28/2023	7.999	288,613		2				390,000	10/19/2023
100136941		ROSEVILLE	CA		11/28/2023	7.625	397,289		10				535,000	10/14/2023
100136942		BENTONVILLE	AR		11/28/2023	7.500	263,394		2				352,000	10/13/2023
100136943		BELMONT	NC		11/28/2023	7.624	153,036		4				225,000	02/02/2023
100136944		COLLINSVILLE	OK		11/28/2023	7.625	203,228		(1)				272,500	10/13/2023
100136945		LAKE HARMONY	PA		11/28/2023	8.125	274,871		(1)				370,000	10/23/2023
100136946		KATY	TX		11/28/2023	7.625	222,147		8				282,000	09/29/2023
100136947		OWENS CROSS ROADS	AL		11/28/2023	7.990	242,236		(7)				327,900	10/17/2023
100136948		MASTIC BEACH	NY		11/28/2023	6.999	265,095		20				370,000	03/27/2023
100136949		PALM BAY	FL		11/28/2023	7.625	217,900		(1)				309,000	09/18/2023
100136950		WOODSTOCK	GA		11/28/2023	7.625	359,701		1				484,000	09/28/2023
100136951		COLLEGE STATION	TX		11/28/2023	7.625	234,283		2				315,000	10/02/2023
100136952		SPRING	TX		11/28/2023	7.125	261,015		10				355,000	10/10/2023
100136953		SINKING SPRING	PA		11/28/2023	7.625	203,019		(2)				275,000	10/16/2023
100136954		POOLER	GA		11/28/2023	7.499	301,049		9				410,000	10/10/2023
100136955		SEATTLE	WA		11/28/2023	7.375	910,548		35				1,375,000	10/12/2023
100136956		MORRISVILLE	NC		11/28/2023	8.125	396,542		(4)				540,000	10/11/2023
100136957		AUBREY	TX		11/28/2023	7.125	318,956		14				435,000	10/06/2023
100136958		ASHEVILLE	NC		11/28/2023	7.625	431,122		1				575,000	10/02/2023
100136959		MERIDIAN	ID		11/28/2023	7.499	284,003		2				385,000	09/28/2023
100136960		REPUBLIC	MO		11/28/2023	6.990	224,770		20				310,000	10/13/2023
100136961		ALVA	FL		11/28/2023	5.990	282,868		50				415,000	08/29/2023
100136962		MARANA	AZ		11/28/2023	7.625	236,694		2				325,500	09/14/2023
100136963		ELLIJAY	GA		11/28/2023	7.499	398,409		8				580,000	10/16/2023
100136964		SEATTLE	WA		11/28/2023	7.625	805,260						1,250,000	10/11/2023
100136966		DURHAM	NC		11/28/2023	8.125	210,405		(4)				277,000	10/11/2023
100136967		HAGERSTOWN	MD		11/28/2023	7.625	192,331		2				260,000	09/06/2023
100136968		WEST JEFFERSON	NC		11/28/2023	7.625	291,359		5				392,000	10/16/2023
100136969		ELK GROVE	CA		11/28/2023	7.500	316,460		5				532,000	10/10/2023
100136970		DILLON	CO		11/28/2023	7.990	626,657		(13)				872,000	10/17/2023
100136971		SAN DIEGO	CA		11/28/2023	7.990	379,846		(5)				975,000	10/07/2023
100136973		SUGAR LAND	TX		11/28/2023	7.375	241,342		5				350,000	10/20/2023
100136974		ROSLYN	WA		11/28/2023	8.125	330,843		(7)				435,000	10/14/2023
100136975		TRACY CITY	TN		11/28/2023	7.875	428,273		(2)				600,000	10/12/2023
100136976		HAMPSTEAD	NC		11/28/2023	8.125	234,628						302,000	10/06/2023
100136977		SAINT LOUIS	MO		11/28/2023	8.125	429,403		(5)				570,000	10/11/2023
100136978		ASHBURN	VA		11/28/2023	7.750	400,865		1				556,000	10/13/2023
100136979		ROYAL PALM BEACH	FL		11/28/2023	7.990	503,250		11				640,000	10/11/2023
100136980		LEHI	UT		11/28/2023	7.625	717,856		(4)				1,100,000	10/11/2023
100136983		LAS VEGAS	NV		11/28/2023	7.625	324,875		3				438,000	10/17/2023
100136984		SMYRNA	GA		11/28/2023	7.875	277,443		(5)				393,000	10/18/2023
100136985		DENTON	TX		11/28/2023	5.750	231,889		51				360,000	09/15/2023
100136986		CARY	NC		11/28/2023	7.075	472,302		20				700,000	09/21/2023
100136987		LEAVENWORTH	WA		11/28/2023	8.000	693,514		(5)				940,000	10/11/2023
100136988		SAINT LOUIS	MO		11/28/2023	8.125	321,201		(8)				427,000	10/11/2023
100136989		SAINT LOUIS	MO		11/28/2023	8.125	311,818		(8)				416,000	10/11/2023
100136990		MCALLEN	TX		11/28/2023	8.125	405,472		(10)				545,000	10/12/2023
100136991		MCALLEN	TX		11/28/2023	7.990	404,936		(6)				540,000	10/10/2023
100136992		ROCKVILLE	MD		11/28/2023	7.875	539,623		(5)				725,000	10/12/2023
100136993		OCALA	FL		11/28/2023	8.124	247,347		(64)				340,000	10/13/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136994		KNOXVILLE	TN		11/28/2023	7.000	210,706		13				291,000	09/22/2023
100136995		AUSTIN	TX		11/28/2023	7.625	407,612		15				575,000	10/20/2023
100136996		STUART	FL		11/28/2023	7.875	377,753		(5)				535,000	09/29/2023
100136997		CAPE CORAL	FL		11/28/2023	7.625	245,014		(1)				350,000	09/25/2023
100136998		COLUMBUS	OH		11/28/2023	8.375	261,810		(4)				328,000	10/18/2023
100136999		LAGRANGE	GA		11/28/2023	8.000	349,781		(4)				470,000	10/16/2023
100137000		NORTHRIDGE	CA		11/28/2023	7.625	997,932		26				1,350,000	09/23/2023
100137001		PERTH AMBOY	NJ		11/28/2023	7.875	348,044		4				510,000	10/06/2023
100137002		EDEN PRAIRIE	MN		11/28/2023	7.625	209,644		1				280,000	10/03/2023
100137003		ROCKPORT	IN		11/28/2023	4.990	235,508		278				368,500	09/27/2023
100137004		LEANDER	TX		11/28/2023	6.875	260,484		18				380,000	09/27/2023
100137005		HAMILTON TWP	NJ		11/28/2023	7.500	301,524		9				409,000	08/16/2023
100137006		WINSTON SALEM	NC		11/28/2023	7.625	226,206		2				305,000	09/27/2023
100137007		PARRISH	FL		11/28/2023	6.125	311,722		50				450,000	09/15/2023
100137008		GULF SHORES	AL		11/28/2023	7.625	509,563						750,000	10/03/2023
100137009		PORT SAINT JOE	FL		11/28/2023	6.500	311,770		34				450,000	09/28/2023
100137010		NEW MARKET	AL		11/28/2023	5.990	216,954		51				314,900	09/22/2023
100137011		DAPHNE	AL		11/28/2023	5.990	209,554		36				315,000	09/27/2023
100137012		PARRISH	FL		11/28/2023	6.125	323,073		52				467,000	09/15/2023
100137013		CHARLOTTE	NC		11/28/2023	7.250	329,088		8				527,000	09/20/2023
100137014		GREENWOOD	IN		11/28/2023	8.000	293,499		(3)				405,000	09/25/2023
100137015		STEPHENS CITY	VA		11/28/2023	7.500	279,171		2				408,000	09/26/2023
100137017		STEPHENS CITY	VA		11/28/2023	7.625	298,960		2				400,000	09/28/2023
100137021		MERCED	CA		11/28/2023	5.990	317,144		83				461,000	09/19/2023
100137022		DENTON	TX		11/28/2023	5.990	251,486		44				386,000	09/25/2023
100137023		LEANDER	TX		11/28/2023	6.875	264,739		16				421,000	09/15/2023
100137024		SAN ANTONIO	TX		11/28/2023	5.750	253,738		52				385,000	09/29/2023
100137025		ERIE	CO		11/28/2023	5.125	483,190		147				740,000	08/11/2023
100137026		MANTECA	CA		11/28/2023	5.990	448,018		99				588,000	09/22/2023
100137027		FORT WORTH	TX		11/28/2023	5.990	248,832		43				370,000	09/26/2023
100137028		FORT WORTH	TX		11/28/2023	5.750	241,753		51				367,000	09/28/2023
100137029		DENTON	TX		11/28/2023	6.250	231,134		31				342,000	09/29/2023
100137030		LOGANVILLE	GA		11/28/2023	7.375	290,621		15				386,000	09/25/2023
100137031		ST GEORGE	UT		11/28/2023	6.625	361,883		34				540,000	09/19/2023
100137032		LOGANVILLE	GA		11/28/2023	6.250	256,912		39				377,000	08/28/2023
100137033		ORLANDO	FL		11/28/2023	8.625	321,994		(3)				390,000	10/17/2023
100137034		OGUNQUIT	ME		11/28/2023	7.990	300,842		(5)				414,500	10/06/2023
100137035		FRESNO	CA		11/28/2023	6.750	338,502		29				488,000	08/26/2023
100137036		LONGMONT	CO		11/28/2023	6.625	391,143		39				550,000	09/22/2023
100137037		RESTON	VA		11/28/2023	7.490	264,204		4				400,000	10/05/2023
100137038		VICTORVILLE	CA		11/28/2023	7.625	361,903		72				465,000	09/25/2023
100137039		UNION	KY		11/28/2023	8.125	479,169		(9)				631,000	10/12/2023
100137040		ATHENS	GA		11/28/2023	7.990	591,361		(7)				790,000	09/22/2023
100137041		FUQUAY VARINA	NC		11/28/2023	7.625	246,433		2				330,000	09/12/2023
100137043		PORT SAINT LUCIE	FL		11/28/2023	7.750	367,619		11				475,000	10/06/2023
100137044		RIO RANCHO	NM		11/28/2023	7.875	282,796		(4)				400,000	10/06/2023
100137045		LAS VEGAS	NV		11/28/2023	7.500	256,835		1				405,000	10/06/2023
100137046		BEAUFORT	SC		11/28/2023	7.625	235,331		2				340,000	10/06/2023
100137047		LENOIR CITY	TN		11/28/2023	7.625	295,445		2				398,000	10/06/2023
100137048		SAN JUAN	TX		11/28/2023	7.625	389,877		19				530,000	10/04/2023
100137049		DURHAM	NC		11/28/2023	7.875	357,739						480,000	10/04/2023
100137050		PRESCOTT VALLEY	AZ		11/28/2023	7.625	313,023		6				444,000	10/04/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137052		MYRTLE BEACH	SC		11/28/2023	5.500	236,321		84				382,000	10/05/2023
100137053		WINCHESTER	VA		11/28/2023	5.875	346,449		61				565,000	10/05/2023
100137054		DURHAM	NC		11/28/2023	7.625	342,156						501,000	10/04/2023
100137055		CHELMSFORD	MA		11/28/2023	7.625	281,353		2				390,000	10/12/2023
100137056		GLASSBORO	NJ		11/28/2023	6.875	221,505		13				379,000	10/03/2023
100137057		CYPRESS	TX		11/28/2023	7.500	478,632		10				655,000	10/11/2023
100137058		SOUTH ELGIN	IL		11/28/2023	5.875	237,158		53				340,000	10/06/2023
100137060		ANCHORAGE	AK		11/28/2023	8.125	443,026		2				555,000	10/10/2023
100137061		PIGEON FORGE	TN		11/28/2023	7.875	467,186		(5)				625,000	10/12/2023
100137063		GALVESTON	TX		11/28/2023	8.125	318,712		(3)				425,000	10/06/2023
100137064		AUSTIN	TX		11/28/2023	8.125	448,538						560,000	10/04/2023
100137065		FORESTHILL	CA		11/28/2023	7.990	358,491		3				455,000	10/03/2023
100137066		HAGERSTOWN	MD		11/28/2023	7.625	203,861		1				273,000	08/25/2023
100137067		KENNESAW	GA		11/28/2023	6.875	318,911		33				447,000	10/10/2023
100137069		AURORA	CO		11/28/2023	6.499	244,624		27				345,000	10/12/2023
100137070		CAPITOLA	CA		11/28/2023	8.124	507,817		(8)				675,000	10/13/2023
100137071		SEGUIN	TX		11/28/2023	8.125	587,830		(15)				805,000	10/11/2023
100137072		CARSON CITY	NV		11/28/2023	7.875	361,513		(2)				480,000	09/29/2023
100137073		BURBANK	CA		11/28/2023	7.499	702,468		15				945,000	09/25/2023
100137075		ATLANTA	GA		11/28/2023	7.500	200,670		3				280,000	10/10/2023
100137076		GULF SHORES	AL		11/28/2023	7.875	500,141		(12)				745,000	10/06/2023
100137077		LITCHFIELD PARK	AZ		11/28/2023	7.375	408,465		8				553,000	10/06/2023
100137078		VASS	NC		11/28/2023	7.625	215,808		1				287,900	10/12/2023
100137079		TAMPA	FL		11/28/2023	7.625	261,347		2				350,000	10/13/2023
100137080		LINDON	UT		11/28/2023	8.500	361,074		(26)				475,000	10/13/2023
100137081		IVINS	UT		11/28/2023	8.125	619,939		1				801,000	10/13/2023
100137082		APEX	NC		11/28/2023	7.250	279,405		6				417,000	09/28/2023
100137083		CHARLOTTE	NC		11/28/2023	6.500	274,663		34				393,000	10/12/2023
100137084		LOCKHART	TX		11/28/2023	5.875	208,931		45				295,000	10/06/2023
100137085		FRESNO	CA		11/28/2023	6.875	332,410		20				571,000	10/06/2023
100137086		WINNABOW	NC		11/28/2023	7.625	239,367		1				343,000	10/11/2023
100137087		POCONO LAKE	PA		11/28/2023	8.125	403,799		1				505,000	10/13/2023
100137088		WAKE FOREST	NC		11/28/2023	7.500	256,164		5				345,500	09/12/2023
100137089		WOLFFORTH	TX		11/28/2023	6.625	276,990		30				395,000	10/06/2023
100137091		LOGANVILLE	GA		11/28/2023	6.250	256,815		36				382,000	09/12/2023
100137092		HOUSTON	TX		11/28/2023	8.125	275,483		(4)				369,000	10/16/2023
100137093		PANAMA CITY BEACH	FL		11/28/2023	7.500	284,727		5				383,000	10/16/2023
100137094		ORLANDO	FL		11/28/2023	8.125	424,455		4				540,000	10/10/2023
100137095		LANTANA	TX		11/28/2023	7.625	457,366		(2)				660,000	10/10/2023
100137096		LIBERTY	TN		11/28/2023	7.875	274,628		(3)				370,000	09/29/2023
100137097		PORT ARANSAS	TX		11/28/2023	7.875	472,486		(7)				720,000	10/09/2023
100137098		BROKEN BOW	OK		11/28/2023	7.500	532,869		21				841,000	10/05/2023
100137099		GOVERNMENT CAMP	OR		11/28/2023	8.000	557,350		(4)				739,000	10/16/2023
100137100		SUPPLY	NC		11/28/2023	7.500	524,948		1				760,000	10/17/2023
100137101		HENDERSONVILLE	NC		11/28/2023	7.625	283,919		2				416,000	10/16/2023
100137102		MINERAL BLUFF	GA		11/28/2023	7.750	637,560						862,000	10/16/2023
100137103		ALBUQUERQUE	NM		11/28/2023	7.625	234,657		1				315,000	10/16/2023
100137104		LILBURN	GA		11/28/2023	7.375	307,522		7				415,000	10/03/2023
100137105		PFLUGERVILLE	TX		11/28/2023	7.625	254,033		2				346,000	10/17/2023
100137106		Chicago	IL		11/28/2023	9.375	381,550		(4)				507,000	07/24/2023
100137107	CF	Manassas	VA		11/28/2023	8.750	164,016		(19)				225,000	07/21/2023
100137108		GARLAND	TX		11/28/2023	8.875	262,215		(24)				625,000	08/25/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137110		NASHUA	NH		11/28/2023	7.990	523,157		(11)				653,000	10/12/2023
100137111		Winter Garden	FL		11/28/2023	8.500	859,996		(31)				1,049,407	10/10/2023
100137112		Dickinson	TX		11/28/2023	10.375	226,319		(719)				407,000	08/15/2023
100137113		Annapolis	MD		11/28/2023	8.750	404,903		(26)				610,000	10/20/2023
100137114		GRAND HAVEN	MI		11/28/2023	9.990	872,893						1,100,000	08/08/2023
100137115		BROOKLET	GA		11/28/2023	8.750	441,441		(9)				544,000	10/13/2023
100137116		Annapolis	MD		11/28/2023	8.750	311,451		(28)				525,000	10/20/2023
100137117		Nashville	TN		11/28/2023	8.875	496,749		(12)				610,000	10/13/2023
100137118		KULA	HI		11/28/2023	8.375	622,078		1				1,485,000	10/16/2023
100137119		PINEY FLATS	TN		11/28/2023	10.375	347,108		(16)				420,000	10/10/2023
100137120		Plantation	FL		11/28/2023	8.125	1,969,404		71				2,500,000	09/28/2023
100137121		SUWANEE	GA		11/28/2023	10.500	350,495		(17)				428,000	09/29/2023
100137122		Gilbert	AZ		11/28/2023	7.625	1,477,514		28				2,100,000	10/13/2023
100137123		Castro Valley	CA		11/28/2023	7.875	885,007		(5)				1,177,000	10/11/2023
100137125		EL CAJON	CA		11/28/2023	8.250	333,124		(18)				460,000	10/09/2023
100137126		Chesterfield	VA		11/28/2023	9.875	399,930		(12)				460,000	08/29/2023
100137127		Ocala	FL		11/28/2023	8.990	105,571		(9)				310,000	09/14/2023
100137128		Baltimore	MD		11/28/2023	9.000	201,889		2				273,000	06/30/2023
100137129		Mauldin	SC		11/28/2023	10.125	229,152		(17)				271,000	10/16/2023
100137130		BIG LAKE	MN		11/28/2023	9.250	400,021		(5)				495,000	10/06/2023
100137131		PORT SAINT LUCIE	FL		11/28/2023	8.375	245,890		(10)				340,000	09/28/2023
100137132		LUNENBURG	MA		11/28/2023	8.875	243,314		(12)				392,000	10/11/2023
100137133		Waco	TX		11/28/2023	8.250	652,643		(3)				1,300,000	10/17/2023
100137134		BUENA VISTA	GA		11/28/2023	8.125	326,675		(17)				605,000	06/29/2023
100137135		Duvall	WA		11/28/2023	8.990	176,708		(18)				580,000	09/29/2023
100137137		KENNESAW	GA		11/28/2023	10.250	188,217		(34)				278,000	09/23/2023
100137138		Lakeland	FL		11/28/2023	8.375	286,622		(32)				335,000	08/18/2023
100137139		BULLHEAD CITY	AZ		11/28/2023	8.990	188,979		(14)				335,000	09/28/2023
100137140		Bonney Lake	WA		11/28/2023	8.500	328,987		(14)				680,000	09/26/2023
100137141		ANN ARBOR	MI		11/28/2023	8.250	244,744		(8)				360,000	09/29/2023
100137142		Salem	NJ		11/28/2023	9.625	105,714		(6)				145,000	08/24/2023
100137143		HINESVILLE	GA		11/28/2023	7.500	113,594		(3)				153,000	10/11/2023
100137144		Parrish	FL		11/28/2023	9.625	521,807		(3)				675,000	10/03/2023
100137145		Prosper	TX		11/28/2023	9.125	1,193,513		(18)				1,485,000	09/28/2023
100137146		Nashville	TN		11/28/2023	7.875	979,486		(1)				1,320,000	09/26/2023
100137147		Kalamazoo	MI		11/28/2023	8.750	441,232		(1)				550,000	10/13/2023
100137148		Scottsdale	AZ		11/28/2023	9.250	1,368,247		34				1,680,000	10/02/2023
100137149		Milton	GA		11/28/2023	8.500	726,782		(41)				876,000	10/13/2023
100137150		Clermont	FL		11/28/2023	8.625	206,942		(11)				330,000	10/06/2023
100137151		Frisco	TX		11/28/2023	8.875	725,282		(32)				950,000	09/21/2023
100137152		CORAL SPRINGS	FL		11/28/2023	8.375	483,381		(12)				607,000	09/29/2023
100137153		Mesa	AZ		11/28/2023	9.250	809,172		(50)				1,020,000	09/21/2023
100137154		Palm Bay	FL		11/28/2023	8.625	118,834		(9)				290,000	10/11/2023
100137155	CF	Stockton	CA		11/28/2023	9.000	478,269		12				775,000	08/07/2023
100137156		North Myrtle Beach	SC		11/28/2023	9.375	405,639		(26)				750,000	09/29/2023
100137157		Ellijay	GA		11/28/2023	9.875	617,181		(34)				742,000	09/22/2023
100137158		Knoxville	TN		11/28/2023	8.990	453,390		(9)				559,000	10/13/2023
100137159		Atlanta	GA		11/28/2023	9.000	208,274		(26)				320,000	10/02/2023
100137160		Fontana	CA		11/28/2023	10.375	635,422		(34)				760,000	10/06/2023
100137161		Forney	TX		11/28/2023	9.750	320,655		(20)				602,000	09/29/2023
100137162		CLIFTON	NJ		11/28/2023	10.375	226,546		(15)				280,000	10/06/2023
100137163		Laguna Niguel	CA		11/28/2023	7.875	1,784,269		(14)				4,000,000	09/25/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137164		Port Charlotte	FL		11/28/2023	9.990	222,404		(22)				268,000	10/19/2023
100137165		WHITEWRIGHT	TX		11/28/2023	10.375	703,712		(28)				890,000	10/20/2023
100137166		OLATHE	KS		11/28/2023	9.875	440,658		(24)				563,000	09/30/2023
100137167		LOS ANGELES	CA		11/28/2023	9.500	1,462,051		(81)				1,830,000	10/05/2023
100137168		SAN MARTIN	CA		11/28/2023	8.375	1,780,437		(7)				3,200,000	10/09/2023
100137169		West Palm Beach	FL		11/28/2023	8.875	717,071		(31)				1,014,000	07/10/2023
100137170		SAN DIEGO	CA		11/28/2023	8.250	744,004		2				1,620,000	09/19/2023
100137171		KREMMLING	CO		11/28/2023	7.875	298,338		(5)				405,000	10/04/2023
100137172		Middlesex	VT		11/28/2023	7.500	280,117		1				535,000	10/16/2023
100137173		Mableton	GA		11/28/2023	9.750	142,897		(19)				280,000	10/11/2023
100137174		Copiague	NY		11/28/2023	8.250	426,441		14				580,000	08/29/2023
100137175		Medford	OR		11/28/2023	9.125	302,745		(7)				430,000	10/25/2023
100137176		NEW BEDFORD	MA		11/28/2023	9.375	400,616		(19)				558,000	10/16/2023
100137177		EL CAJON	CA		11/28/2023	8.500	2,056,977		(55)				2,525,000	10/19/2023
100137178		Damascus	OR		11/28/2023	8.375	687,228		(24)				870,000	08/18/2023
100137179		Marco Island	FL		11/28/2023	9.500	1,268,879		(23)				2,000,000	10/03/2023
100137180		Philadelphia	PA		11/28/2023	8.500	172,374		(12)				260,000	09/08/2023
100137181		MEBANE	NC		11/28/2023	9.990	257,705		(7)				316,000	09/07/2023
100137182		Grants Pass	OR		11/28/2023	8.875	558,078		(21)				729,000	09/12/2023
100137183		MIAMI	FL		11/28/2023	8.375	564,290		(6)				705,000	10/26/2023
100137184		Panama City Beach	FL		11/28/2023	8.750	787,455		(16)				980,500	10/31/2023
100137185		SOUTH MIAMI	FL		11/28/2023	8.750	3,095,336		(71)				4,435,000	10/26/2023
100137186		Boston	MA		11/28/2023	8.625	423,311		(21)				595,000	10/13/2023
100137187		CEDAR SPRINGS	MI		11/28/2023	8.875	268,579		(10)				349,000	09/01/2023
100137188		Winchester	CA		11/28/2023	6.990	269,119		11				617,000	09/22/2023
100137189		Bear	DE		11/28/2023	10.375	425,360		(16)				534,000	10/13/2023
100137190		Canton	GA		11/28/2023	9.625	401,704		(43)				580,000	10/21/2023
100137191		Hayward	CA		11/28/2023	8.375	669,215		(39)				1,220,000	10/25/2023
100137192		NEWBERRY	FL		11/28/2023	8.750	1,359,270		2,080				1,815,000	10/26/2023
100137193		North Bergen	NJ		11/28/2023	11.500	863,077		25				1,105,000	09/25/2023
100137194		Atlanta	GA		11/28/2023	9.625	290,437		(18)				360,000	10/26/2023
100137195		AVON LAKE	OH		11/28/2023	9.250	389,123		(29)				535,000	10/19/2023
100137196		GRANBY	CO		11/28/2023	8.125	444,805		(7)				565,000	10/13/2023
100137197		LOS ANGELES	CA		11/28/2023	9.875	454,365		(5)				600,000	09/21/2023
100137198		Wellington	FL		11/28/2023	9.875	911,187		(23)				1,190,000	10/26/2023
100137199		Homestead	FL		11/28/2023	9.500	414,246		(23)				530,000	10/03/2023
100137200		PONCHA SPRINGS	CO		11/28/2023	7.875	323,612		3				512,000	10/18/2023
100137201		POST FALLS	ID		11/28/2023	7.250	304,493		3				423,000	09/28/2023
100137202		Duluth	GA		11/28/2023	8.500	262,289		(20)				595,000	10/25/2023
100137203		Hanover	MD		11/28/2023	10.875	508,676		(18)				615,000	10/06/2023
100137204		SAN ANTONIO	TX		11/28/2023	8.500	378,761		(23)				455,000	10/10/2023
100137205		Porter	TX		11/28/2023	8.500	481,708		(15)				590,000	10/02/2023
100137206		El Paso	TX		11/28/2023	9.875	142,678		(15)				165,000	10/11/2023
100137208		Houston	TX		11/28/2023	10.250	286,274		(8)				350,000	08/25/2023
100137209		WEST CHESTER	PA		11/28/2023	12.125	206,944		(16)				260,000	10/04/2023
100137211		KISSIMMEE	FL		11/28/2023	8.750	306,873		6				365,000	10/12/2023
100137212		TAHOE CITY	CA		11/28/2023	8.990	507,358		313				900,000	10/19/2023
100137213		Washington	DC		11/28/2023	9.375	423,964		(22)				580,000	10/19/2023
100137214		PARADISE	TX		11/28/2023	8.990	546,629		(38)				798,000	10/23/2023
100137215		Lakeland	FL		11/28/2023	11.500	249,391		(112)				330,000	10/06/2023
100137216		Missouri City	TX		11/28/2023	10.375	521,460		(26)				625,000	10/26/2023
100137217		Seattle	WA		11/28/2023	9.990	653,502		(24)				793,000	10/23/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137219		Franklinton	NC		11/28/2023	9.990	214,366		134				248,000	10/23/2023
100137220		Bonita Springs	FL		11/29/2023	9.375	367,487		(23)				445,000	11/09/2023
100137221		Hallandale Beach	FL		11/29/2023	8.750	200,072		(4)				265,000	10/17/2023
100137222		Nashville	TN		11/29/2023	8.999	521,185		(18)				678,000	10/31/2023
100137223		Philadelphia	PA		11/29/2023	8.375	437,196		(10)				580,000	10/24/2023
100137224		Panama City Beach	FL		11/29/2023	8.875	581,080		(15)				714,000	10/18/2023
100137225		PENSACOLA	FL		11/29/2023	8.750	486,910		(14)				600,000	10/19/2023
100137226		Centerton	AR		11/29/2023	8.375	527,475		(15)				654,000	11/01/2023
100137227		Panama City Beach	FL		11/29/2023	7.625	414,571		(4)				875,000	10/31/2023
100137228		Santa Maria	CA		11/29/2023	8.125	304,868		(7)				640,000	10/10/2023
100137229		Epping	NH		11/29/2023	8.750	411,932		(10)				546,000	10/18/2023
100137230		Naples	FL		11/29/2023	7.750	364,681		(4)				1,180,000	10/16/2023
100137231		West Grove	PA		11/29/2023	8.750	348,118		(5)				515,000	10/10/2023
100137232		Casa Grande	AZ		11/29/2023	9.999	308,203		(5)				405,000	10/20/2023
100137233		SOLON	OH		11/29/2023	8.375	343,606		(8)				426,000	10/16/2023
100137234		Candler	NC		11/29/2023	9.125	314,609		(9)				475,000	10/31/2023
100137235		Winter Park	CO		11/29/2023	9.250	299,928		(13)				420,000	10/27/2023
100137236		Wheaton	IL		11/29/2023	8.625	654,369		(31)				800,000	11/09/2023
100137237		Rio Rancho	NM		11/29/2023	8.999	114,093		(4)				144,000	11/02/2023
100137238		HOWELL	NJ		11/29/2023	9.875	405,034		(16)				515,000	10/31/2023
100137239		Stratford	CT		11/29/2023	8.500	341,029		(11)				420,000	11/01/2023
100137240		Park City	UT		11/29/2023	8.125	615,773		(11)				790,000	11/03/2023
100137241		Cypress	TX		11/29/2023	8.999	402,414		(13)				500,000	11/09/2023
100137242		Longboat Key	FL		11/29/2023	8.750	882,885		(15)				1,150,000	10/18/2023
100137243		Miami	FL		11/29/2023	9.625	710,153		(7)				880,000	10/12/2023
100137244		Redondo Beach	CA		11/29/2023	8.125	1,295,814		(36)				1,590,000	09/19/2023
100137245		Indian Rocks Beach	FL		11/29/2023	9.250	773,589		(18)				900,000	10/27/2023
100137246		San Diego	CA		11/29/2023	8.750	487,226		(11)				647,350	08/28/2023
100137247		Amerstdam	NLD		11/28/2023	6.250	86,097					405	133,270	12/01/2023
100137248		Amerstdam	NLD		11/28/2023	6.250	55,190					260	85,430	12/01/2023
100137249		Amerstdam	NLD		11/28/2023	6.200	652,899					3,075	910,000	12/01/2023
100137250		Amerstdam	NLD		11/28/2023	6.200	143,494					676	350,000	12/01/2023
100137251		Amerstdam	NLD		11/28/2023	6.350	114,795					541	170,000	12/01/2023
100137252		Amerstdam	NLD		11/28/2023	6.250	607,091					2,859	1,790,000	12/01/2023
100137253		Amerstdam	NLD		11/28/2023	6.200	121,418					572	170,000	12/01/2023
100137254		Amerstdam	NLD		11/28/2023	6.300	1,013,290					4,773	1,247,505	12/01/2023
100137255		Amerstdam	NLD		11/28/2023	6.300	46,701					220	57,495	12/01/2023
100137256		Amerstdam	NLD		11/28/2023	6.600	569,838					2,684	688,333	12/01/2023
100137257		Amerstdam	NLD		11/28/2023	6.600	88,304					416	106,667	12/01/2023
100137258		Amerstdam	NLD		11/28/2023	5.310	136,595					643	157,067	12/01/2023
100137259		Amerstdam	NLD		11/28/2023	5.310	6,899					33	7,933	12/01/2023
100137260		Amerstdam	NLD		11/28/2023	6.500	275,950					1,300	430,000	12/01/2023
100137261		Amerstdam	NLD		11/28/2023	6.300	717,471					3,379	1,120,000	12/01/2023
100137262		Amerstdam	NLD		11/28/2023	5.300	328,755					1,549	429,937	12/01/2023
100137263		Amerstdam	NLD		11/28/2023	10.000	7,695					36	10,063	12/01/2023
100137264		Amerstdam	NLD		11/28/2023	6.570	1,324,562					6,238	1,500,000	12/01/2023
100137265		Amerstdam	NLD		11/28/2023	6.570	88,304					416	100,000	12/01/2023
100137266		Amerstdam	NLD		11/28/2023	6.200	662,082					3,118	922,800	12/01/2023
100137267		Amerstdam	NLD		11/28/2023	6.350	568,430					2,678	775,000	12/01/2023
100137268		Amerstdam	NLD		11/28/2023	6.250	827,851					3,899	1,550,000	12/01/2023
100137269		Amerstdam	NLD		11/28/2023	6.350	198,684					936	197,083	12/01/2023
100137270		Amerstdam	NLD		11/28/2023	6.400	155,619					733	216,900	12/01/2023

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100137271		Amerstdam	NLD		11/28/2023	6.350	303,325					1,429	458,000	12/01/2023
100137272		Amerstdam	NLD		11/28/2023	6.250	165,570					780	370,000	12/01/2023
100137273		Amerstdam	NLD		11/28/2023	5.330	652,955					3,075	788,735	12/01/2023
100137274		Amerstdam	NLD		11/28/2023	10.000	42,440					200	51,265	12/01/2023
100137275		Amerstdam	NLD		11/28/2023	6.200	241,733					1,139	343,200	12/01/2023
100137276		Amerstdam	NLD		11/28/2023	6.160	339,419					1,599	410,000	12/01/2023
100137277		Amerstdam	NLD		11/28/2023	6.500	190,406					897	230,000	12/01/2023
100137278		Amerstdam	NLD		11/28/2023	5.310	742,855					3,499	1,036,016	12/01/2023
100137279		Amerstdam	NLD		11/28/2023	10.000	31,538					149	43,984	12/01/2023
100137280		Amerstdam	NLD		11/28/2023	6.250	251,667					1,185	433,800	12/01/2023
100137281		Amerstdam	NLD		11/28/2023	6.250	263,809					1,243	399,600	12/01/2023
100137282		Amerstdam	NLD		11/28/2023	6.300	143,494					676	301,500	12/01/2023
100137283		Amerstdam	NLD		11/28/2023	6.300	131,132					618	182,769	12/01/2023
100137284		Amerstdam	NLD		11/28/2023	6.850	149,893					706	169,974	12/01/2023
100137285		Amerstdam	NLD		11/28/2023	5.100	949,928					4,474	2,948,228	12/01/2023
100137286		Amerstdam	NLD		11/28/2023	5.100	39,078					184	121,284	12/01/2023
100137287		Amerstdam	NLD		11/28/2023	6.350	219,877					1,036	376,000	12/01/2023
100137288		Amerstdam	NLD		11/28/2023	6.200	2,154,621					10,150	3,565,353	12/01/2023
100137289		Amerstdam	NLD		11/28/2023	3.500	198,684					936	240,000	12/01/2023
100137290		United Kingdom	GBR		11/28/2023	6.990	87,313					345	90,000	12/01/2023
100137291		United Kingdom	GBR		11/28/2023	7.590	199,429					788	350,000	12/01/2023
100137292		United Kingdom	GBR		11/28/2023	7.590	152,895					604	240,000	12/01/2023
100137293		United Kingdom	GBR		11/28/2023	7.590	152,895					604	240,000	12/01/2023
100137294		United Kingdom	GBR		11/28/2023	7.590	979,699					3,797	1,025,000	12/01/2023
100137295		Leola	PA		12/01/2023	8.874	449,871		(14)				564,000	10/30/2023
100137296		Melbourne Beach	FL		12/01/2023	9.499	888,305		(47)				1,325,000	11/06/2023
100137297		Brownwood	TX		12/01/2023	8.374	263,652		(18)				425,000	10/26/2023
100137300		Miami	FL		12/01/2023	8.749	512,002		(23)				675,000	10/26/2023
100137301		Kitty Hawk	NC		12/01/2023	8.624	633,061		(3)				902,000	10/20/2023
100137302		Jacksonville	FL		12/01/2023	7.499	176,310		(4)				249,500	10/31/2023
100137303		New York	NY		12/01/2023	9.624	2,205,878		(78)				2,700,000	10/27/2023
100137304		Cathedral City	CA		12/01/2023	7.990	219,170		(2)				445,000	10/26/2023
100137305		Barstow	CA		12/01/2023	7.624	159,652		(4)				290,000	09/19/2023
100137307		Cathedral City	CA		12/01/2023	7.999	215,078		1				504,000	11/03/2023
100137308		New York	NY		12/01/2023	11.124	1,547,586		(94)				1,850,000	10/26/2023
100137309		Sarasota	FL		12/01/2023	7.874	327,758		2				441,000	10/31/2023
100137310		Delray Beach	FL		12/01/2023	9.999	150,222						250,000	10/25/2023
100137311		Newark	NJ		12/01/2023	9.249	295,105		(2)				400,000	11/03/2023
100137312		North Wildwood	NJ		12/01/2023	7.999	154,649		1				440,000	10/26/2023
100137313		Jericho	NY		12/01/2023	8.500	1,059,586		(39)				1,300,000	11/06/2023
100137314		Ocala	FL		12/01/2023	9.124	232,591		(4)				290,000	10/25/2023
100137315		Santa Clara	CA		12/01/2023	7.624	1,043,193		4				2,550,000	11/04/2023
100137316		Islip Terrace	NY		12/01/2023	8.749	259,412		(14)				390,000	10/26/2023
100137317		Yonkers	NY		12/01/2023	8.200	181,999		(13)				220,000	11/01/2023
100137318		Wharton	NJ		12/01/2023	8.749	313,085		(10)				440,000	11/01/2023
100137319		Bayonne	NJ		12/01/2023	8.124	230,028						600,000	10/27/2023
100137321		Conway	AR		12/01/2023	8.874	329,239		(18)				407,000	10/26/2023
100137322		Worcester	MA		12/01/2023	10.249	362,198		(3)				450,000	10/30/2023
100137323		Bethlehem	GA		12/01/2023	8.124	310,830		(6)				385,000	10/27/2023
100137324		Salem	OR		12/01/2023	8.749	282,772		8				411,000	10/31/2023
100137325		Sevierville	TN		12/01/2023	7.999	730,286		20				936,000	10/25/2023
100137326		Webster	MA		12/01/2023	10.499	346,476		(8)				456,000	10/27/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137327		Miami	FL		12/01/2023	8.874	278,649		(22)				445,000	11/03/2023
100137328		Rosedale	NY		12/01/2023	7.999	542,111		17				1,200,000	10/30/2023
100137329		Baltimore	MD		12/01/2023	9.874	171,193		(17)				215,000	11/02/2023
100137330		Hollywood	FL		12/01/2023	8.500	1,085,708		(11)				1,350,000	10/31/2023
100137331		Huntington Beach	CA		12/01/2023	8.999	1,719,404		(36)				2,000,000	10/27/2023
100137333		Boulder	WY		12/01/2023	8.374	381,747		(14)				500,000	10/25/2023
100137334		Independence	MO		12/01/2023	8.999	95,359		(7)				141,000	11/03/2023
100137335		Milford	CT		12/01/2023	7.999	321,148		11				440,000	11/01/2023
100137336		Orlando	FL		12/01/2023	7.749	213,398		3				395,000	11/06/2023
100137337		Windermere	FL		12/01/2023	8.749	427,400						570,000	11/07/2023
100137338		Miami Beach	FL		12/01/2023	9.249	220,412		(12)				310,000	10/30/2023
100137339		Katy	TX		12/01/2023	9.374	315,995		(18)				340,000	10/26/2023
100137340		Las Vegas	NV		12/01/2023	8.249	111,382		(5)				192,000	11/03/2023
100137341		Grapevine	TX		12/01/2023	7.999	255,320		2				430,000	10/31/2023
100137342		Palmdale	CA		12/01/2023	8.624	253,123		(4)				500,000	10/05/2023
100137343		Austin	TX		12/01/2023	8.624	331,680		(21)				550,000	11/06/2023
100137344		GLENDALE	CA		12/01/2023	8.249	1,028,876		(18)				1,275,000	10/02/2023
100137345		Fresno	CA		12/01/2023	8.999	293,645		(14)				385,000	10/12/2023
100137346		Seattle	WA		12/01/2023	9.999	1,282,334		5				1,600,000	10/17/2023
100137347		Canton	OH		12/01/2023	9.499	103,879		(5)				135,000	10/31/2023
100137348		Buckeye	AZ		12/01/2023	9.624	327,875		(13)				405,000	10/12/2023
100137350		Charlotte	NC		12/01/2023	9.250	388,435		(9)				480,000	07/18/2023
100137351		Charlotte	NC		12/01/2023	9.125	443,435		(39)				565,000	07/31/2023
100137353		Westbury	NY		12/01/2023	8.499	179,541		(9)				646,000	11/03/2023
100137354		Lynn Haven	FL		12/01/2023	8.999	417,803		(24)				540,000	10/23/2023
100137355		Glendale	AZ		12/01/2023	8.874	122,457		(5)				380,000	10/13/2023
100137356		Ypsilanti	MI		12/01/2023	9.499	107,330		(11)				139,000	10/27/2023
100137357		Hilton Head Island	SC		12/01/2023	9.499	282,500		(9)				370,000	10/20/2023
100137358		North Tonawanda	NY		12/01/2023	10.249	136,623		(14)				164,000	10/24/2023
100137359		Baltimore	MD		12/01/2023	9.624	111,543		(12)				145,000	10/18/2023
100137360		Los Angeles	CA		12/01/2023	9.749	419,324		(6)				520,000	10/19/2023
100137361		Sugarloaf	CA		12/01/2023	8.624	231,294		(2)				330,000	10/16/2023
100137362		Miami	FL		12/01/2023	7.874	464,433		1				630,000	10/02/2023
100137363		Howell	NJ		12/01/2023	8.624	393,385		(17)				563,000	10/16/2023
100137364		BABYLON	NY		12/01/2023	7.624	553,514						750,000	10/27/2023
100137365		DELTONA	FL		12/01/2023	8.999	216,661		(13)				280,000	10/23/2023
100137366		Brooklyn	NY		12/01/2023	7.874	254,270		(9)				1,050,000	10/23/2023
100137367		Montgomery	AL		12/01/2023	9.874	81,183		(7)				105,000	10/16/2023
100137368		WESTAMPTON	NJ		12/01/2023	9.999	217,508		(19)				275,000	10/13/2023
100137369		PLEASANTVILLE	NJ		12/01/2023	9.749	109,339		(7)				150,000	10/20/2023
100137370		North Arlington	NJ		12/01/2023	8.499	482,362		(18)				740,000	10/30/2023
100137371		CAMDEN	NJ		12/01/2023	10.249	132,410		(10)				192,000	10/13/2023
100137372		Oneonta	NY		12/01/2023	9.124	85,842		(9)				125,000	10/25/2023
100137373		Lawrence	NY		12/05/2023	8.250	868,220		(31)				1,800,000	10/05/2023
100137374		South Lake	TX		12/05/2023	7.875	869,849		(17)				1,096,000	10/04/2023
100137375		Palm Desert	CA		12/05/2023	7.750	950,097		50				1,220,000	09/07/2023
100137376		Ocean View	DE		12/05/2023	8.125	341,391		(2)				429,500	11/03/2023
100137377		Newport Coast	CA		12/05/2023	7.990	1,916,477		(38)				2,525,000	10/11/2023
100137378		Silverado	CA		12/05/2023	7.875	1,660,376		(38)				3,015,000	09/28/2023
100137379		Washington	DC		12/05/2023	8.000	1,310,995		(17)				1,625,000	10/16/2023
100137380		Burlingame	CA		12/05/2023	8.125	1,858,938		(32)				2,300,000	09/25/2023
100137381		Hallandale Beach	FL		12/05/2023	8.500	124,736		(1)				155,000	10/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137382		Rancho Palos Verdes	CA		12/05/2023	8.000	2,087,212		(8)				2,650,000	10/06/2023
100137383		Steamboat Springs	CO		12/05/2023	7.750	1,265,614		(17)				1,800,000	10/05/2023
100137384		Smyrna	GA		12/05/2023	8.250	396,645		7				510,000	10/06/2023
100137385		Saint George Island	FL		12/05/2023	8.250	678,519		3				1,020,000	08/30/2023
100137386		Boca Raton	FL		12/05/2023	8.500	882,956		(4)				1,200,000	10/24/2023
100137387		Miami	FL		12/05/2023	9.500	1,462,070		(28)				1,800,000	10/20/2023
100137388		Boca Raton	FL		12/05/2023	9.500	680,120		(4)				852,000	10/26/2023
100137389		Villa Rica	GA		12/05/2023	11.125	606,319		(4)				676,000	10/27/2023
100137520		SUGAR GROVE	NC		12/08/2023	7.624	520,349		(11)				690,000	10/30/2023
100137521		FALLS CHURCH	VA		12/08/2023	8.124	625,096		(20)				860,000	10/30/2023
100137522		ARVADA	CO		12/08/2023	7.999	442,083		(14)				627,000	10/27/2023
100137523		SHAKOPEE	MN		12/08/2023	8.124	228,513		(5)				315,000	10/27/2023
100137524		INDIAN SHORES	FL		12/08/2023	7.990	409,666		(13)				575,000	11/03/2023
100137525		DAWSONVILLE	GA		12/08/2023	7.999	345,547		(9)				490,000	10/31/2023
100137526		HOLMES BEACH	FL		12/08/2023	7.990	723,685		(4)				900,000	10/26/2023
100137527		LEBANON	NH		12/08/2023	8.125	276,494		(4)				365,000	10/30/2023
100137528		MANOR	TX		12/08/2023	6.999	295,904		5				398,000	10/30/2023
100137529		SAVANNAH	GA		12/08/2023	7.499	476,487		(6)				630,000	10/27/2023
100137530		ALPHARETTA	GA		12/08/2023	7.624	269,812		(5)				360,000	11/06/2023
100137531		YUCAIPA	CA		12/08/2023	7.624	662,410		(9)				875,000	11/02/2023
100137532		DURHAM	NC		12/08/2023	7.625	230,770		(4)				304,000	10/13/2023
100137533		VENTNOR CITY	NJ		12/08/2023	7.999	311,774		(6)				413,000	10/31/2023
100137534		HOUSTON	TX		12/08/2023	6.875	248,180		14				352,000	11/01/2023
100137535		CRYSTAL BEACH	TX		12/08/2023	8.625	501,698		(7)				620,000	10/31/2023
100137536		TUKWILA	WA		12/08/2023	8.124	629,841		(19)				825,000	11/02/2023
100137537		KEYSTONE	CO		12/08/2023	8.124	419,660		(16)				660,000	11/03/2023
100137538		KALISPELL	MT		12/08/2023	7.499	419,651		(7)				640,000	10/25/2023
100137539		DENVER	CO		12/08/2023	7.999	367,285		1				460,000	10/27/2023
100137540		LAFAYETTE	CO		12/08/2023	7.250	494,856						773,000	10/26/2023
100137541		CHARLOTTE	NC		12/08/2023	8.625	257,772		(9)				335,000	10/26/2023
100137542		BAKERSFIELD	CA		12/08/2023	8.625	647,955		(17)				847,000	10/27/2023
100137543		DENVER	CO		12/08/2023	7.999	270,610		(8)				371,000	11/02/2023
100137544		STATEN ISLAND	NY		12/08/2023	8.625	337,733		8				460,000	11/01/2023
100137545		LAS VEGAS	NV		12/08/2023	7.375	403,158		4				540,000	10/20/2023
100137546		WEST PALM BEACH	FL		12/08/2023	7.624	277,540		(6)				365,000	10/20/2023
100137547		PFLUGERVILLE	TX		12/08/2023	7.624	235,718		1				305,000	11/03/2023
100137548		BIG BEAR	CA		12/08/2023	7.875	544,336		(12)				715,000	11/06/2023
100137549		WEST PALM BEACH	FL		12/08/2023	7.874	351,399		(4)				465,000	10/25/2023
100137550		FAYETTEVILLE	AR		12/08/2023	7.499	357,542		(3)				477,000	10/05/2023
100137551		SMITHFIELD	NC		12/08/2023	7.125	263,360		6				355,000	10/20/2023
100137552		CHANDLER	AZ		12/08/2023	7.124	218,827		9				300,000	11/03/2023
100137553		QUINCY	MA		12/08/2023	7.625	642,955		(8)				854,000	10/10/2023
100137554		RANCHO MISSION VIEJO	CA		12/08/2023	7.125	719,682		13				1,060,000	10/19/2023
100137555		ORLANDO	FL		12/08/2023	7.375	278,249		9				377,000	10/23/2023
100137556		MANHATTAN	KS		12/08/2023	7.499	339,690		(4)				463,000	09/29/2023
100137557		CONCORD	CA		12/08/2023	7.500	251,860		(3)				390,000	10/25/2023
100137558		PROSPER	TX		12/08/2023	7.499	347,204		(4)				461,000	09/19/2023
100137559		NORTH RICHLAND HILLS	TX		12/08/2023	7.625	268,745		(3)				362,000	10/06/2023
100137560		ROCK STREAM	NY		12/08/2023	7.624	220,652		7				291,000	10/26/2023
100137561		RICHMOND	VA		12/08/2023	8.125	374,428		(14)				497,500	09/29/2023
100137562		MCKINNEY	TX		12/08/2023	7.625	329,705		2				450,000	09/29/2023
100137563		BROWNSVILLE	TX		12/08/2023	8.125	310,189		(10)				405,000	10/05/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137564		HOUSTON	TX		12/08/2023	7.000	217,421		8				325,000	10/11/2023
100137565		TAMPA	FL		12/08/2023	7.499	458,204		(5)				659,000	10/17/2023
100137566		COMMERCE CITY	CO		12/08/2023	8.000	297,433		(3)				377,000	10/06/2023
100137567		COLUMBUS	OH		12/08/2023	7.250	231,647		2				320,000	10/02/2023
100137568		OMAHA	NE		12/08/2023	7.625	211,095		(2)				285,000	10/10/2023
100137569		HUTTO	TX		12/08/2023	7.625	417,706		(10)				590,000	09/29/2023
100137570		ROCKBRIDGE	OH		12/08/2023	8.125	459,698		(6)				650,000	10/27/2023
100137571		DECATUR	GA		12/08/2023	7.500	250,452		(5)				332,000	10/16/2023
100137572		SILVER SPRING	MD		12/08/2023	7.625	260,676		(4)				345,000	10/12/2023
100137573		ROUND ROCK	TX		12/08/2023	7.500	266,569		(3)				410,000	10/27/2023
100137574		CHANTILLY	VA		12/08/2023	7.125	377,643		5				545,000	10/06/2023
100137575		BAKERSFIELD	CA		12/08/2023	7.125	365,421		4				495,000	10/06/2023
100137576		POCATELLO	ID		12/08/2023	7.500	262,888		(2)				365,000	10/19/2023
100137577		TITUSVILLE	FL		12/08/2023	7.499	304,848		(6)				405,000	09/28/2023
100137578		EDMOND	OK		12/08/2023	7.125	330,322		7				470,000	10/11/2023
100137579		PORTLAND	OR		12/08/2023	6.875	533,441		20				735,000	10/23/2023
100137580		ISLAND PARK	ID		12/08/2023	7.625	603,830		(14)				850,000	10/19/2023
100137581		BRANDYWINE	MD		12/08/2023	7.875	316,098		(8)				430,000	10/16/2023
100137582		DURHAM	NC		12/08/2023	7.625	307,530		(7)				415,000	10/03/2023
100137583		NORMAN	OK		12/08/2023	7.499	222,814		4				285,000	10/20/2023
100137584		GLASSBORO	NJ		12/08/2023	7.875	232,101		(18)				373,000	09/18/2023
100137585		LOGAN	OH		12/08/2023	7.625	231,095		(4)				325,000	10/23/2023
100137586		CLEVELAND	OH		12/08/2023	7.625	235,182		(5)				310,000	09/20/2023
100137587		TULSA	OK		12/08/2023	6.990	269,246		15				370,000	09/12/2023
100137588		SAN ANTONIO	TX		12/08/2023	8.125	203,621		(1)				270,000	10/25/2023
100137589		GREELEY	CO		12/08/2023	8.125	240,964		(5)				317,000	10/13/2023
100137590		WALLER	TX		12/08/2023	7.625	405,418		3				508,000	10/20/2023
100137591		TACOMA	WA		12/08/2023	6.875	711,812		24				975,000	10/20/2023
100137592		PORTSMOUTH	VA		12/08/2023	8.125	284,213		(10)				386,000	10/06/2023
100137593		LAS VEGAS	NV		12/08/2023	8.124	458,505		(14)				599,000	10/23/2023
100137594		PALM DESERT	CA		12/08/2023	7.499	324,763		(5)				445,000	10/20/2023
100137595		WASHINGTON	DC		12/08/2023	7.990	413,589		(8)				650,000	10/20/2023
100137596		CHICAGO	IL		12/08/2023	7.875	258,692		(6)				350,000	10/13/2023
100137597		BONAIRE	GA		12/08/2023	7.625	209,880		(1)				279,000	10/30/2023
100137598		HIALEAH	FL		12/08/2023	7.625	451,157		(2)				605,000	09/25/2023
100137599		MYRTLE BEACH	SC		12/08/2023	7.625	240,164		(4)				320,000	10/25/2023
100137600		EL PASO	TX		12/08/2023	8.000	210,204		6				267,000	09/21/2023
100137601		LEHIGH ACRES	FL		12/08/2023	7.990	237,066		(8)				316,000	10/19/2023
100137602		SCOTTSDALE	AZ		12/08/2023	8.124	731,669		(7)				950,000	10/11/2023
100137603		PELHAM	NH		12/08/2023	8.625	432,243		(18)				601,000	10/18/2023
100137604		AUSTIN	TX		12/08/2023	7.875	298,194		(9)				395,000	10/25/2023
100137605		NORFOLK	VA		12/08/2023	7.750	231,802		2				318,000	09/27/2023
100137606		HEATHSVILLE	VA		12/08/2023	7.125	396,206		1				600,000	09/08/2023
100137607		CAPE CORAL	FL		12/08/2023	5.990	249,932		29				365,000	09/29/2023
100137608		ROCKPORT	IN		12/08/2023	4.990	244,571		73				368,500	09/27/2023
100137609		TEMPLE	TX		12/08/2023	7.990	232,126		(4)				310,000	10/25/2023
100137610		FREDERICK	MD		12/08/2023	5.990	380,515		47				539,000	09/26/2023
100137611		BEDMINSTER	NJ		12/08/2023	7.625	259,665		(1)				345,000	09/08/2023
100137612		SALEM	OR		12/08/2023	5.990	283,821		33				432,995	09/28/2023
100137613		CLIFTON	NJ		12/08/2023	7.750	237,569		(2)				500,000	10/11/2023
100137614		CHARLOTTE	NC		12/08/2023	7.250	331,286						532,000	09/21/2023
100137615		DESTIN	FL		12/08/2023	7.375	261,473		(3)				380,000	09/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137616		FORT WORTH	TX		12/08/2023	5.990	243,048		37				327,000	09/25/2023
100137617		FREDERICK	MD		12/08/2023	5.990	340,469		47				485,000	09/15/2023
100137618		MADISON	AL		12/08/2023	5.990	248,257		29				352,000	09/28/2023
100137619		FORT WORTH	TX		12/08/2023	5.990	239,641		30				352,000	09/21/2023
100137620		PHOENIX	AZ		12/08/2023	7.375	349,105		3				468,000	09/13/2023
100137621		LEHIGH ACRES	FL		12/08/2023	5.990	243,974		39				330,000	09/28/2023
100137622		MARYSVILLE	WA		12/08/2023	7.875	491,267		(11)				655,000	09/18/2023
100137623		PARKER	CO		12/08/2023	5.990	432,711		49				655,000	09/28/2023
100137624		MARYSVILLE	WA		12/08/2023	7.375	514,141		(1)				685,000	09/13/2023
100137625		GULF SHORES	AL		12/08/2023	5.990	246,528		29				350,000	09/28/2023
100137626		FORT WORTH	TX		12/08/2023	5.750	257,753		39				380,000	09/29/2023
100137627		LAND O LAKES	FL		12/08/2023	6.250	260,918		25				365,000	09/26/2023
100137628		DURHAM	NC		12/08/2023	6.375	253,308		27				339,000	09/27/2023
100137629		FORT WORTH	TX		12/08/2023	5.750	231,372		35				345,000	09/26/2023
100137630		CASA GRANDE	AZ		12/08/2023	7.000	251,736		6				360,000	09/25/2023
100137631		FORT WORTH	TX		12/08/2023	6.500	236,017		14				333,000	09/29/2023
100137632		RALEIGH	NC		12/08/2023	7.500	323,285		7				410,000	09/26/2023
100137633		ROSHARON	TX		12/08/2023	6.500	228,880		15				332,000	09/28/2023
100137634		LAKE IN THE HILLS	IL		12/08/2023	8.625	230,846		(10)				303,000	10/19/2023
100137635		FORT WORTH	TX		12/08/2023	5.990	214,690		24				328,000	09/29/2023
100137636		ROCHESTER HILLS	MI		12/08/2023	8.625	273,881		(11)				365,000	10/27/2023
100137637		DENTON	TX		12/08/2023	6.375	316,601		24				440,000	09/27/2023
100137638		LEHI	UT		12/08/2023	8.625	526,076		(20)				710,000	10/19/2023
100137639		ARGYLE	TX		12/08/2023	6.500	351,073		33				460,000	09/26/2023
100137640		OLOVIS	CA		12/08/2023	7.000	255,286		3				395,000	10/01/2023
100137641		HENDERSONVILLE	NC		12/08/2023	8.625	213,412		(3)				301,000	10/23/2023
100137642		BELGRADE	MT		12/08/2023	8.500	443,353		(13)				625,000	10/13/2023
100137643		PRESCOTT	AZ		12/08/2023	7.875	628,450		(15)				950,000	10/25/2023
100137644		FORT WORTH	TX		12/08/2023	8.124	249,067		(4)				310,000	10/05/2023
100137645		FREDERICK	MD		12/08/2023	8.000	301,511		(2)				375,000	09/25/2023
100137646		RALEIGH	NC		12/08/2023	7.875	249,970		(6)				330,000	10/02/2023
100137647		TREASURE ISLAND	FL		12/08/2023	7.000	573,342		9				850,000	10/05/2023
100137648		PHOENIX	AZ		12/08/2023	7.875	383,552		(3)				515,000	10/03/2023
100137649		KISSIMMEE	FL		12/08/2023	6.875	262,789		6				387,000	09/25/2023
100137650		CROZET	VA		12/08/2023	7.990	295,183		(12)				400,000	10/17/2023
100137651		JAMAICA	NY		12/08/2023	7.875	651,913		(2)				900,000	10/12/2023
100137652		EWA BEACH	HI		12/08/2023	7.625	521,016		(12)				685,000	10/12/2023
100137653		BOSTON	MA		12/08/2023	7.625	655,606		(20)				975,000	10/06/2023
100137654		LAWRENCEVILLE	NJ		12/08/2023	7.625	234,739		(5)				310,000	09/28/2023
100137655		WESTON	FL		12/08/2023	7.125	289,297		(1)				385,000	10/06/2023
100137656		FRESNO	CA		12/08/2023	8.000	275,773		(9)				370,000	10/24/2023
100137657		GLEN ALLEN	VA		12/08/2023	7.875	302,586		(8)				405,000	10/16/2023
100137658		TUCSON	AZ		12/08/2023	7.625	246,371		(4)				325,000	10/06/2023
100137659		PHOENIX	AZ		12/08/2023	8.124	275,486		(8)				365,000	10/25/2023
100137660		RALEIGH	NC		12/08/2023	7.500	289,684		(2)				385,000	10/06/2023
100137661		MIDVALE	UT		12/08/2023	7.500	309,238		(5)				445,000	10/11/2023
100137662		COTTONWOOD	AZ		12/08/2023	7.375	322,045						479,000	10/09/2023
100137663		SAINT LOUIS	MO		12/08/2023	8.250	267,246		(8)				390,000	10/10/2023
100137664		DALLAS	TX		12/08/2023	8.625	544,230		(10)				715,000	10/24/2023
100137665		DAYTON	NJ		12/08/2023	7.875	273,477		(6)				360,000	10/06/2023
100137666		KENNESAW	GA		12/08/2023	7.875	361,639		(8)				475,000	10/20/2023
100137667		PENNSAUKEN	NJ		12/08/2023	7.990	283,896		(4)				400,000	10/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137668		CLOVIS	CA		12/08/2023	7.625	349,432		(7)				469,500	10/12/2023
100137669		BOISE	ID		12/08/2023	8.250	399,358		1				505,000	10/16/2023
100137670		LAKE ELSINORE	CA		12/08/2023	7.750	278,153		3				440,000	09/11/2023
100137671		DALLAS	GA		12/08/2023	6.250	271,512		24				390,000	10/10/2023
100137672		GARDNER	MA		12/08/2023	8.000	307,424		1				420,000	10/06/2023
100137673		HUTTO	TX		12/08/2023	8.125	294,365		(3)				376,000	10/11/2023
100137674		LOGANVILLE	GA		12/08/2023	6.375	272,340		23				378,000	10/09/2023
100137675		CHARLOTTE	NC		12/08/2023	8.125	524,642		(6)				675,000	10/18/2023
100137676		ST PETERSBURG	FL		12/08/2023	7.625	329,002		7				445,000	10/05/2023
100137677		HUTTO	TX		12/08/2023	7.625	286,026		(6)				380,000	10/10/2023
100137678		GAINESVILLE	GA		12/08/2023	8.500	295,952		(10)				386,000	10/16/2023
100137679		NAPERVILLE	IL		12/08/2023	8.000	259,638		(7)				350,000	10/17/2023
100137680		JACKSON	NJ		12/08/2023	8.125	322,589		(12)				420,000	10/16/2023
100137681		HIALEAH	FL		12/08/2023	8.125	407,323		(6)				576,000	10/16/2023
100137682		FULLERTON	CA		12/08/2023	7.625	781,904		(6)				1,280,000	10/13/2023
100137683		WASILLA	AK		12/08/2023	7.125	334,168		7				455,000	10/13/2023
100137684		JERSEY CITY	NJ		12/08/2023	7.499	598,365		11				805,000	10/12/2023
100137685		PORTLAND	ME		12/08/2023	8.500	339,453		(11)				485,000	10/13/2023
100137686		RALEIGH	NC		12/08/2023	6.875	265,852		9				365,000	09/26/2023
100137687		YUCCA VALLEY	CA		12/08/2023	7.999	572,512		(16)				750,000	09/27/2023
100137688		MYRTLE BEACH	SC		12/08/2023	5.375	256,485		53				403,000	10/12/2023
100137689		TUCSON	AZ		12/08/2023	8.125	319,051		(8)				420,000	10/12/2023
100137690		HOSCHTON	GA		12/08/2023	7.875	332,389		(9)				574,000	10/12/2023
100137691		RALEIGH	NC		12/08/2023	6.750	262,401		10				360,000	09/29/2023
100137692		COVINGTON	WA		12/08/2023	7.750	455,364		(8)				620,000	10/02/2023
100137693		TULSA	OK		12/08/2023	6.500	256,695		15				385,000	10/16/2023
100137694		LOGANVILLE	GA		12/08/2023	6.500	316,984		20				446,000	10/12/2023
100137695		GLENDALE	AZ		12/08/2023	8.125	339,260		(8)				448,000	10/04/2023
100137696		SAGAMORE BCH	MA		12/08/2023	7.500	391,685		1				530,000	10/06/2023
100137697		FULLERTON	CA		12/08/2023	7.625	553,971		(14)				780,000	09/12/2023
100137698		CARSON CITY	NV		12/08/2023	8.625	250,380		(4)				330,000	10/18/2023
100137699		HUNTINGTON BEACH	CA		12/08/2023	7.500	728,086		(13)				1,030,000	10/17/2023
100137700		MELISSA	TX		12/08/2023	7.625	236,352		(5)				318,000	10/16/2023
100137701		FRISCO	TX		12/08/2023	8.125	347,079		(10)				475,000	09/29/2023
100137702		CORAL GABLES	FL		12/08/2023	7.625	532,425		(12)				785,000	10/13/2023
100137703		WINTER HAVEN	FL		12/08/2023	5.750	209,805		46				295,000	10/13/2023
100137704		HILLSBORO	OR		12/08/2023	7.375	358,474		(2)				517,000	10/11/2023
100137705		LAFAYETTE	CO		12/08/2023	7.375	465,862		1				640,000	10/20/2023
100137706		SACHSE	TX		12/08/2023	8.125	404,090		(6)				620,000	10/20/2023
100137707		LARGO	FL		12/08/2023	7.625	319,227		2				405,000	10/17/2023
100137708		RED BANK	NJ		12/08/2023	8.625	233,912		(7)				305,000	10/19/2023
100137709		DUMFRIES	VA		12/08/2023	7.875	412,486		(11)				583,000	10/20/2023
100137710		YAKIMA	WA		12/08/2023	7.875	276,451		2				350,000	10/07/2023
100137711		INGLEWOOD	CA		12/08/2023	7.625	606,142		(6)				850,000	10/18/2023
100137712		SAN FRANCISCO	CA		12/08/2023	8.124	482,799		(16)				765,000	10/17/2023
100137713		MIAMI	FL		12/08/2023	7.000	554,054		16				750,000	10/02/2023
100137714		SAN LEANDRO	CA		12/08/2023	7.990	734,976		(22)				1,030,000	10/21/2023
100137715		HARKER HEIGHTS	TX		12/08/2023	7.250	258,360		2				375,000	10/17/2023
100137716		TOMBALL	TX		12/08/2023	7.125	263,801		4				365,000	10/20/2023
100137717		STOCKTON	CA		12/08/2023	7.625	242,989		(2)				331,000	09/14/2023
100137718		APEX	NC		12/08/2023	7.250	323,554		1				448,000	10/18/2023
100137719		MYRTLE BEACH	SC		12/08/2023	7.250	364,689		4				494,000	10/20/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137720		APEX	NC		12/08/2023	7.375	323,060						435,000	10/13/2023
100137721		BAYTOWN	TX		12/08/2023	7.000	239,777		4				330,500	10/20/2023
100137722		RALEIGH	NC		12/08/2023	6.875	228,790		9				417,000	10/16/2023
100137723		BAYTOWN	TX		12/08/2023	7.000	239,777		4				333,000	10/20/2023
100137724		SAN DIEGO	CA		12/08/2023	7.500	616,996		(7)				895,000	10/14/2023
100137725		LOWELL	MA		12/08/2023	7.990	353,226		(8)				465,000	10/20/2023
100137726		YUBA CITY	CA		12/08/2023	6.875	395,641		28				560,000	10/03/2023
100137727		SALT LAKE CITY	UT		12/08/2023	8.125	241,093		(7)				335,000	10/17/2023
100137728		DURHAM	NC		12/08/2023	7.500	311,855		(4)				420,000	10/17/2023
100137729		DENVER	CO		12/08/2023	7.990	291,877		(10)				408,000	10/19/2023
100137730		MONROE	GA		12/08/2023	8.375	439,590		(12)				600,000	10/20/2023
100137731		DURHAM	NC		12/08/2023	7.625	319,569		(2)				450,000	10/18/2023
100137732		GLENDALE	AZ		12/08/2023	6.500	316,307		25				438,000	10/02/2023
100137733		HAMPTON	GA		12/08/2023	6.125	275,652		35				430,000	10/16/2023
100137734		FLORIDA CITY	FL		12/08/2023	6.750	293,436		12				404,000	10/12/2023
100137735		FORT WORTH	TX		12/08/2023	5.750	225,447		34				325,000	10/16/2023
100137736		ANTIOCH	TN		12/08/2023	6.375	280,094		20				420,000	10/16/2023
100137737		KEKAHA	HI		12/08/2023	8.125	845,488		(7)				1,200,000	10/17/2023
100137738		SAN MARCOS	TX		12/08/2023	5.750	216,000		32				308,000	10/03/2023
100137739		SILVERHILL	AL		12/08/2023	5.990	194,913		27				277,000	10/17/2023
100137740		ROSEVILLE	CA		12/08/2023	5.500	431,376		83				660,000	10/09/2023
100137741		SAINT JOHN	IN		12/08/2023	6.250	226,556		27				305,000	09/28/2023
100137742		LAS VEGAS	NV		12/08/2023	5.875	248,668		34				422,000	10/14/2023
100137743		JACKSONVILLE	FL		12/08/2023	5.990	195,258		38				267,000	10/17/2023
100137744		MIDLAND	TX		12/08/2023	8.000	276,745		3				347,500	10/13/2023
100137745		STEPHENS CITY	VA		12/08/2023	6.125	310,599		32				457,000	09/28/2023
100137746		FULSHEAR	TX		12/08/2023	6.250	238,977		20				341,000	10/12/2023
100137747		NORTH LAS VEGAS	NV		12/08/2023	6.500	310,062		19				426,000	10/02/2023
100137748		JACKSONVILLE	FL		12/08/2023	5.990	177,910		33				273,000	10/19/2023
100137749		LAS VEGAS	NV		12/08/2023	5.750	270,081		53				370,000	09/29/2023
100137750		SMYRNA	TN		12/08/2023	7.875	270,462						340,000	10/10/2023
100137751		LAS VEGAS	NV		12/08/2023	6.500	281,906		28				370,000	10/13/2023
100137752		ROSHARON	TX		12/08/2023	6.500	234,605		14				343,000	09/29/2023
100137753		FORT WORTH	TX		12/08/2023	6.500	282,746		26				373,000	10/16/2023
100137754		KATY	TX		12/08/2023	6.250	237,157		22				370,000	09/28/2023
100137755		LAKEHURST	NJ		12/08/2023	8.250	221,511		5				290,000	10/18/2023
100137756		HENDERSON	NV		12/08/2023	6.500	312,415		18				459,000	10/16/2023
100137757		MELISSA	TX		12/08/2023	7.625	304,278		(8)				465,000	09/29/2023
100137758		HENDERSON	NV		12/08/2023	6.250	241,529		22				336,000	10/12/2023
100137759		LENOIR CITY	TN		12/08/2023	7.250	238,377		3				320,000	10/23/2023
100137760		DURHAM	NC		12/08/2023	8.125	325,221		(10)				430,000	10/20/2023
100137761		FRANKLIN	TN		12/08/2023	7.375	650,681		(7)				1,000,000	10/19/2023
100137762		DURHAM	NC		12/08/2023	7.624	296,436		(7)				417,000	10/19/2023
100137763		WASHINGTON	UT		12/08/2023	8.625	394,353		(7)				486,000	10/27/2023
100137764		PAWTUCKET	RI		12/08/2023	8.125	312,577		(8)				430,000	10/17/2023
100137765		EPWORTH	GA		12/08/2023	8.125	657,626		(7)				935,000	10/23/2023
100137766		WILDWOOD	NJ		12/08/2023	7.625	333,219		(5)				440,000	10/18/2023
100137767		MILLCREEK	UT		12/08/2023	7.500	392,152		7				515,000	10/18/2023
100137768		MOUNTAIN GREEN	UT		12/08/2023	7.500	393,380		7				510,000	10/11/2023
100137769		KNIGHTDALE	NC		12/08/2023	8.000	561,092		(16)				782,000	10/13/2023
100137770		GYPSUM	CO		12/08/2023	7.499	798,363		30				1,050,000	10/24/2023
100137771		GLEN ALLEN	VA		12/08/2023	7.875	316,502		(8)				418,000	10/19/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137772		LAS VEGAS	NV		12/08/2023	8.000	283,295		(9)				374,000	10/17/2023
100137773		KISSIMMEE	FL		12/08/2023	7.625	295,552		1				394,000	10/23/2023
100137774		CHICAGO	IL		12/08/2023	8.500	461,627		(11)				669,000	10/25/2023
100137775		CLOVIS	CA		12/08/2023	7.625	355,711		(7)				470,000	10/11/2023
100137776		WINTER PARK	FL		12/08/2023	7.500	290,223		(5)				415,000	10/18/2023
100137777		BEREA	KY		12/08/2023	7.375	251,310						338,000	10/24/2023
100137778		RIVIERA BEACH	FL		12/08/2023	7.875	291,519		(4)				390,000	10/20/2023
100137779		TEMPLE CITY	CA		12/08/2023	7.499	1,110,593		(12)				1,575,000	10/19/2023
100137780		APEX	NC		12/08/2023	7.750	307,037		(5)				422,000	10/13/2023
100137781		MANCHESTER	CT		12/08/2023	8.125	299,999		(8)				393,000	10/19/2023
100137782		CHARLOTTE	NC		12/08/2023	7.990	239,424		1				302,000	10/17/2023
100137783		FORNEY	TX		12/08/2023	7.375	237,851		(3)				315,000	10/20/2023
100137784		NORTH LAS VEGAS	NV		12/08/2023	6.125	298,927		29				478,000	10/16/2023
100137785		FORT WORTH	TX		12/08/2023	8.125	491,564		(18)				655,000	10/25/2023
100137786		RENO	NV		12/08/2023	6.500	289,401		16				440,000	10/11/2023
100137787		VICTORVILLE	CA		12/08/2023	8.125	233,679		(3)				315,000	10/19/2023
100137788		EAGLE RIVER	AK		12/08/2023	8.125	550,666		(10)				750,000	10/20/2023
100137789		PITTSBURG	CA		12/08/2023	8.125	626,956		(3)				800,000	10/23/2023
100137790		POMPANO BEACH	FL		12/08/2023	7.990	508,481		(9)				670,000	10/23/2023
100137791		KAILUA KONA	HI		12/08/2023	7.499	496,807		(2)				660,000	10/06/2023
100137792		LANCASTER	CA		12/08/2023	8.000	366,089		(3)				490,000	10/21/2023
100137793		PEARLAND	TX		12/08/2023	7.875	258,741		(7)				350,000	10/26/2023
100137794		MOUNTAIN GREEN	UT		12/08/2023	7.875	442,210		(9)				600,000	10/23/2023
100137795		SEVIERVILLE	TN		12/08/2023	8.375	402,586		(3)				500,000	10/25/2023
100137796		FLEMINGTON	NJ		12/08/2023	7.990	243,041		(8)				341,000	10/25/2023
100137797		WESTERVILLE	OH		12/08/2023	7.250	275,390						435,000	10/26/2023
100137798		SENECA FALLS	NY		12/08/2023	7.625	224,681		1				301,000	10/20/2023
100137799		MANLIUS	NY		12/08/2023	7.875	235,911		1				366,000	10/19/2023
100137800		OAKWOOD	GA		12/08/2023	6.250	290,618		26				413,000	09/27/2023
100137801		LAND O LAKES	FL		12/08/2023	7.990	396,138		(3)				500,000	10/25/2023
100137802		HAMPTON	NH		12/08/2023	7.990	242,266		(6)				325,000	10/20/2023
100137803		FERNANDINA BEACH	FL		12/08/2023	7.500	481,924		(7)				637,000	10/27/2023
100137804		PHOENIX	AZ		12/08/2023	5.875	335,319		45				475,000	10/12/2023
100137805		SOUTH PORTLAND	ME		12/08/2023	8.125	594,802		(5)				790,000	10/23/2023
100137806		CARTERSVILLE	GA		12/08/2023	7.625	271,098		6				345,000	10/27/2023
100137807		Alpharetta	GA		12/08/2023	7.875	367,344		181				555,000	10/25/2023
100137808		Naperville	IL		12/08/2023	8.125	684,343		(11)				1,230,000	10/25/2023
100137809		Columbia	SC		12/08/2023	8.250	100,750		35				140,000	10/30/2023
100137810		Manassas	VA		12/08/2023	7.875	197,677		99				280,000	10/31/2023
100137811		Howell	NJ		12/08/2023	7.750	268,712		147				370,000	09/29/2023
100137812		Edmond	OK		12/08/2023	8.000	267,135		91				468,000	11/01/2023
100137813		WELLINGTON	FL		12/08/2023	8.000	466,109		209				671,000	10/25/2023
100137814		Winter Garden	FL		12/08/2023	8.000	359,981		159				685,000	10/26/2023
100137815		Rancho Mission Viejo Area	CA		12/08/2023	8.500	605,019		1				1,100,500	11/06/2023
100137816		Richmond	TX		12/08/2023	8.625	375,609		1				700,000	10/27/2023
100137817		Waukegan	IL		12/08/2023	9.375	230,136		15				334,000	11/02/2023
100137818		Pearland	TX		12/08/2023	9.125	364,804		(18)				450,000	10/30/2023
100137819		Los Angeles	CA		12/08/2023	8.625	1,999,795		520				2,850,000	10/26/2023
100137820		Athens	GA		12/08/2023	7.875	179,352		(2)				275,000	10/25/2023
100137821		ANAHEIM	CA		12/08/2023	7.875	551,192		(1)				932,000	10/25/2023
100137822		MARCUS HOOK	PA		12/08/2023	8.875	285,737		(5)				395,000	11/02/2023
100137823		Sarasota	FL		12/08/2023	8.250	300,783		(8)				537,500	10/25/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137824		Buena Park	CA		12/08/2023	7.750	245,079						590,000	10/27/2023
100137825		Moorpark	CA		12/08/2023	8.000	606,159		(8)				2,320,000	10/26/2023
100137826		Edmond	OK		12/08/2023	8.250	272,695		95				520,000	10/31/2023
100137827		Brownsville	TX		12/08/2023	8.250	211,942		(8)				275,000	11/07/2023
100137828		Doral	FL		12/08/2023	8.000	391,275		4				604,000	11/02/2023
100137829		San Jose	CA		12/08/2023	7.500	504,036		12				1,130,000	10/30/2023
100137830		Dania Beach	FL		12/08/2023	7.875	580,672		4				900,000	10/27/2023
100137831		San Jose	CA		12/08/2023	8.375	818,257		(14)				1,010,000	11/01/2023
100137832		Farmington Hills	MI		12/08/2023	8.875	344,720		(5)				450,000	10/26/2023
100137833		PHILADELPHIA	PA		12/08/2023	8.750	181,045		(7)				220,000	11/06/2023
100137834		Ashburn	VA		12/08/2023	7.875	466,667		2,232				890,000	10/31/2023
100137835		UPPER DARBY	PA		12/08/2023	9.000	124,342		(6)				153,000	11/03/2023
100137836		Fontana	CA		12/08/2023	8.750	496,502		(11)				615,000	10/27/2023
100137837		Wesley Chapel	FL		12/08/2023	7.875	251,489		(2)				550,000	11/03/2023
100137838		Fort Myers	FL		12/08/2023	7.375	274,130		11				410,000	10/25/2023
100137839		Little Elm	TX		12/08/2023	8.500	420,685		(12)				527,000	10/26/2023
100137840		South San Francisco	CA		12/08/2023	7.375	442,616		14				1,125,000	11/01/2023
100137841		Chula Vista	CA		12/08/2023	8.500	284,591		2				690,000	10/31/2023
100137842		Glendale	CA		12/08/2023	8.000	1,506,116		(6)				2,500,000	10/27/2023
100137843		Prairie View	TX		12/08/2023	9.000	260,726		(18)				310,000	10/31/2023
100137844		PHILADELPHIA	PA		12/08/2023	8.875	254,743		(10)				335,000	11/03/2023
100137845		El Paso	TX		12/08/2023	8.750	114,716		(9)				178,000	10/30/2023
100137846		HIGHLAND	CA		12/08/2023	8.750	572,190		(18)				700,000	10/30/2023
100137847		san jose	CA		12/08/2023	7.875	546,248		268				915,000	10/27/2023
100137848		Saginaw	MI		12/08/2023	7.625	285,696		4				575,000	10/30/2023
100137849		San Jose	CA		12/08/2023	8.875	1,060,439		155				1,320,000	11/01/2023
100137850		HAMPTON	VA		12/08/2023	8.125	218,520		(6)				315,000	10/31/2023
100137851		(Tujunga Area) Los Angeles	CA		12/08/2023	9.000	586,268		(33)				815,000	10/31/2023
100137852		Taylor	MI		12/08/2023	9.000	107,893		(5)				145,000	11/02/2023
100137853		West Hills	CA		12/08/2023	7.875	893,367		(2)				1,285,000	10/26/2023
100137854		MIAMI	FL		12/08/2023	8.250	187,369		(3)				340,000	11/03/2023
100137855		Apex	NC		12/08/2023	8.250	227,812		80				491,000	10/27/2023
100137856		Castro Valley	CA		12/08/2023	8.000	852,078		379				1,345,000	10/30/2023
100137857		ELKINS PARK	PA		12/08/2023	8.500	333,745		(14)				540,000	11/06/2023
100137858		Tulsa	OK		12/08/2023	8.375	133,842		(6)				230,000	11/02/2023
100137859		Las Vegas	NV		12/08/2023	8.875	644,217		102				815,000	10/26/2023
100137860		Citrus Springs	FL		12/08/2023	8.625	180,946		919				259,000	10/27/2023
100137861		Davenport	FL		12/08/2023	8.000	473,964		24				700,000	11/02/2023
100137862		Kissimmee	FL		12/08/2023	8.250	271,760		23				382,000	11/01/2023
100137863		Vero Beach	FL		12/08/2023	7.500	695,617		29				1,000,000	09/12/2023
100137864		Marina Del Rey	CA		12/08/2023	8.625	422,146		(1)				560,000	11/07/2023
100137865		Stevensville	MT		12/08/2023	7.990	481,032		(16)				1,199,898	11/02/2023
100137866		Oakridge	NC		12/08/2023	9.500	707,048		(28)				856,000	10/24/2023
100137867		Newberry	FL		12/08/2023	8.750	1,254,427		1,333				1,550,000	11/03/2023
100137868		New Egypt	NJ		12/08/2023	7.990	494,144		(5)				701,100	10/20/2023
100137869		METUCHEN	NJ		12/08/2023	9.875	415,609		(2)				575,000	09/20/2023
100137870		Houston	TX		12/08/2023	9.375	895,408		(17)				1,100,000	10/30/2023
100137871		LA LUZ	NM		12/08/2023	8.875	103,770		(5)				187,000	10/05/2023
100137872		Bryson City	NC		12/08/2023	8.990	546,211						680,000	10/30/2023
100137873		Winter Garden	FL		12/08/2023	7.625	319,533		(7)				640,000	10/19/2023
100137874		METUCHEN	NJ		12/08/2023	9.375	357,604		(12)				435,000	10/13/2023
100137875		Orlando	FL		12/08/2023	7.500	345,525		4				559,000	10/19/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137876		Lincolnton	NC		12/08/2023	8.375	116,343		(12)				157,000	08/03/2023
100137877		McKinney	TX		12/08/2023	9.875	883,215		(35)				1,260,000	09/15/2023
100137878		Saint Petersburg	FL		12/08/2023	8.125	189,451		3				257,000	10/05/2023
100137879		CHINA GROVE	NC		12/08/2023	10.375	216,563		(23)				263,000	10/10/2023
100137880		San Jose	CA		12/08/2023	8.625	676,248		(40)				1,060,000	10/24/2023
100137881		Oakland	CA		12/08/2023	9.990	445,239		6				560,000	10/25/2023
100137882		Morganton	GA		12/08/2023	8.990	512,316		(36)				695,000	10/18/2023
100137883		FORT BRAGG	CA		12/08/2023	9.250	795,058		(12)				1,100,000	10/20/2023
100137884		Indian Wells	CA		12/08/2023	8.875	839,934		(12)				1,345,000	09/28/2023
100137885		Loxahatchee	FL		12/08/2023	6.990	287,744		22				765,000	10/26/2023
100137886		ZOLFO SPRINGS	FL		12/08/2023	10.375	455,512		(6)				575,000	10/27/2023
100137887		Great Falls	VA		12/08/2023	8.625	1,962,904		(58)				2,405,000	10/19/2023
100137888		Nampa	ID		12/08/2023	7.990	344,355		(6)				425,000	10/26/2023
100137889		Flower Mound	TX		12/08/2023	8.625	1,901,386		(34)				2,362,000	10/24/2023
100137890		TULSA	OK		12/08/2023	8.125	425,920		(2)				535,000	10/16/2023
100137891		PECULIAR	MO		12/08/2023	9.875	224,905		(10)				274,000	10/30/2023
100137892		Sarasota	FL		12/08/2023	8.990	1,342,715		(59)				2,050,000	10/27/2023
100137893		Baton Rouge	LA		12/08/2023	9.375	373,641		(18)				450,000	10/31/2023
100137894		SOUTHWICK	MA		12/08/2023	10.375	186,480		(13)				250,000	10/19/2023
100137895		Cypress	CA		12/08/2023	9.375	698,274		(21)				860,000	11/01/2023
100137896		Las Vegas	NV		12/08/2023	10.875	154,294		(6)				265,000	10/26/2023
100137897		Orlando	FL		12/08/2023	9.250	313,112		(11)				382,000	10/13/2023
100137898		Hilton Head Island	SC		12/08/2023	9.875	377,949		(15)				575,000	10/25/2023
100137899		Royal Palm Beach	FL		12/08/2023	9.625	641,483		(20)				790,000	10/26/2023
100137900		METHUEN	MA		12/08/2023	9.875	291,820		(14)				350,000	10/27/2023
100137901		Mansfield	TX		12/08/2023	7.875	524,237		8				736,000	09/29/2023
100137902		Rialto	CA		12/08/2023	7.500	294,541		(3)				480,000	10/04/2023
100137903		RMV	CA		12/08/2023	7.125	371,294		5				875,000	09/29/2023
100137904		WOODBINE	MD		12/08/2023	8.875	581,662		(13)				730,000	09/22/2023
100137905		ELIZABETH	NJ		12/08/2023	8.875	535,769		(9)				667,000	10/04/2023
100137906		Houston	TX		12/08/2023	8.990	708,157		(12)				880,000	10/12/2023
100137907		Newport Beach	CA		12/12/2023	8.500	2,691,391		(40)				4,125,000	10/31/2023
100137908		San Juan Bautista	CA		12/12/2023	8.750	605,228		6				825,000	10/27/2023
100137909		Arlington Heights	IL		12/12/2023	9.375	539,599		4				675,000	11/01/2023
100137911		Spring Hill	TN		12/12/2023	9.250	779,031		6				975,000	10/25/2023
100137912		Ringwood	NJ		12/12/2023	9.250	405,428						530,000	10/31/2023
100137913		Doral	FL		12/12/2023	10.500	1,222,742		(10)				1,335,000	11/02/2023
100137914		Gastonia	NC		12/12/2023	10.000	255,711		(1)				322,000	10/23/2023
100137915		Statesville	NC		12/12/2023	9.250	251,690		2				359,780	11/02/2023
100137916		Statesville	NC		12/12/2023	9.125	261,518		3				375,000	11/02/2023
100137917		Phoenix	AZ		12/12/2023	11.125	1,353,168		(13)				1,485,000	11/14/2023
100137918		Fort Worth	TX		12/12/2023	8.750	3,200,874		(46)				4,575,000	10/31/2023
100137919		Battle Ground	IN		12/12/2023	8.125	417,369		(4)				590,000	10/06/2023
100137920		OAKHURST	CA		12/13/2023	8.624	722,795		8				950,000	11/03/2023
100137922		KIRKLAND	WA		12/13/2023	7.990	670,681		(11)				890,000	11/07/2023
100137924		FORT LAUDERDALE	FL		12/13/2023	7.999	352,283		1				455,000	11/06/2023
100137925		INDIAN SHORES	FL		12/13/2023	8.124	480,425		7				639,000	11/09/2023
100137926		AUGUSTA	GA		12/13/2023	8.625	259,971		4				308,000	11/09/2023
100137928		SUNLAND	CA		12/13/2023	8.124	527,239		(5)				700,000	11/03/2023
100137929		NORCROSS	GA		12/13/2023	8.375	359,004		10				431,000	11/09/2023
100137930		LEHIGH ACRES	FL		12/13/2023	8.124	324,968		(7)				515,000	10/26/2023
100137931		BRASELTON	GA		12/13/2023	8.124	248,411						316,000	11/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137932		SPRING	TX		12/13/2023	7.375	245,504		(1)				325,000	11/03/2023
100137934		PORTERVILLE	CA		12/13/2023	7.625	247,615		7				315,000	09/06/2023
100137939		OCEANSIDE	CA		12/13/2023	8.125	320,643		(6)				430,000	10/06/2023
100137940		MELBOURNE BCH	FL		12/13/2023	7.500	388,980		(4)				600,000	10/27/2023
100137941		RALEIGH	NC		12/13/2023	8.125	225,101		3				270,000	10/18/2023
100137943		COLUMBUS	OH		12/13/2023	7.875	285,842		(5)				376,000	10/18/2023
100137944		BAKERSFIELD	CA		12/13/2023	8.125	366,280		(7)				485,000	09/26/2023
100137945		JENSEN BEACH	FL		12/13/2023	5.990	257,177		27				414,000	09/18/2023
100137946		TUCKER	GA		12/13/2023	5.875	328,180		40				470,000	09/05/2023
100137948		LOS ANGELES	CA		12/13/2023	8.625	825,102		(21)				1,100,000	10/24/2023
100137950		VAN NUYS	CA		12/13/2023	8.000	389,818		2				520,000	10/10/2023
100137951		MALAKOFF	TX		12/13/2023	7.624	356,320		(4)				490,000	10/25/2023
100137952		AUSTIN	TX		12/13/2023	8.250	422,990		3				565,000	10/31/2023
100137954		NEW ORLEANS	LA		12/13/2023	7.990	222,323		(2)				304,000	10/30/2023
100137955		LITTLE EGG HARBOR	NJ		12/13/2023	8.500	365,990		3				445,000	10/30/2023
100137956		PHOENIX	AZ		12/13/2023	6.125	246,614		24				349,000	09/25/2023
100137957		SURPRISE	AZ		12/13/2023	6.625	319,399		17				440,000	09/25/2023
100137958		WEST PALM BEACH	FL		12/13/2023	8.500	306,594		7				400,200	05/30/2023
100137959		LELAND	NC		12/13/2023	8.625	356,156		2				450,000	10/19/2023
100137960		WESTBROOK	ME		12/13/2023	7.875	405,895						557,000	10/06/2023
100137961		LONG BEACH	CA		12/13/2023	7.625	605,167		5				820,000	09/20/2023
100137962		MC GAHEYSVILLE	VA		12/13/2023	7.875	326,965		16				415,500	10/05/2023
100137964		COLUMBUS	OH		12/13/2023	6.000	259,339		26				405,000	10/05/2023
100137965		MERCED	CA		12/13/2023	5.990	317,961		32				495,000	09/18/2023
100137966		DAYTONA BEACH	FL		12/13/2023	7.875	580,263		17				742,000	10/02/2023
100137968		WINDERMERE	FL		12/13/2023	7.625	724,893		(3)				1,150,000	10/20/2023
100137969		WARREN	VT		12/13/2023	8.000	553,874		11				710,000	10/20/2023
100137971		OMAHA	NE		12/13/2023	8.124	204,531		(2)				280,000	10/26/2023
100137972		MOUNT CARMEL	UT		12/13/2023	8.375	471,707		9				850,000	10/12/2023
100137973		NORTH MYRTLE BEACH	SC		12/13/2023	7.875	301,711		(1)				410,000	10/20/2023
100137976		NAPLES	FL		12/13/2023	7.375	463,071		4				722,500	10/16/2023
100137977		SAN DIEGO	CA		12/13/2023	7.625	970,164		13				1,345,000	10/02/2023
100137979		OAK POINT	TX		12/13/2023	7.375	342,492		9				444,000	10/27/2023
100137980		POUGHKEEPSIE	NY		12/13/2023	7.625	392,183		7				520,000	10/05/2023
100137981		SUWANEE	GA		12/13/2023	5.750	263,127		39				386,000	10/16/2023
100137982		LEVITTOWN	PA		12/13/2023	8.375	199,937		5				255,000	10/25/2023
100137983		ZEPHYRHILLS	FL		12/13/2023	5.500	266,361		45				405,000	10/17/2023
100137984		EAGLE LAKE	FL		12/13/2023	5.990	218,727		30				298,000	10/18/2023
100137986		BOLIVIA	NC		12/13/2023	5.875	205,549		24				296,000	10/03/2023
100137987		FUQUAY VARINA	NC		12/13/2023	5.875	286,156		49				398,000	10/11/2023
100137988		RIDGELAND	SC		12/13/2023	5.990	231,800		27				332,000	10/04/2023
100137990		ROSEMOUNT	MN		12/13/2023	5.750	233,762		31				360,500	10/02/2023
100137991		MARYSVILLE	WA		12/13/2023	5.990	482,082		53				690,000	10/12/2023
100137993		VISTA	CA		12/13/2023	7.625	596,595		2				800,000	10/23/2023
100137994		GULF SHORES	AL		12/13/2023	5.990	323,289		51				445,000	10/13/2023
100137995		BLUE RIDGE	GA		12/13/2023	8.625	337,112						425,000	10/26/2023
100137996		SANFORD	FL		12/13/2023	7.125	242,780		13				316,000	10/23/2023
100137997		GRAND RAPIDS	MI		12/13/2023	8.625	179,717		2				235,000	10/27/2023
100137998		PORT ORANGE	FL		12/13/2023	8.125	231,942		1				290,000	10/24/2023
100137999		DENVER	NC		12/13/2023	7.750	579,960		(1)				825,000	10/31/2023
100138000		BUNKER HILL	WV		12/13/2023	8.125	202,594		3				248,000	10/30/2023
100138001		CLEARWATER	FL		12/13/2023	7.750	395,216		7				570,000	10/20/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138002		SAN ANTONIO	TX		12/13/2023	5.625	172,928		28				257,000	10/18/2023
100138004		KISSIMMEE	FL		12/13/2023	7.875	290,155		(3)				414,000	10/30/2023
100138005		BURBANK	CA		12/13/2023	6.875	897,491		44				1,265,000	10/19/2023
100138006		LAKEVILLE	MN		12/13/2023	8.124	332,941		(7)				435,000	10/24/2023
100138007		ELIZABETH	NJ		12/13/2023	7.990	486,736		3				652,500	10/27/2023
100138008		Novato	CA		12/13/2023	8.999	383,996		(10)				982,000	11/17/2023
100138009		Lake Elsinore	CA		12/13/2023	8.499	545,665		2				681,000	11/09/2023
100138010		Yorkville	IL		12/13/2023	9.375	421,809		9				475,000	11/10/2023
100138011		Conroe	TX		12/13/2023	8.875	293,186		(8)				875,000	09/06/2023
100138013		San Jose	CA		12/13/2023	8.125	1,347,309		7				1,797,000	11/16/2023
100138015		Santa Clara	CA		12/13/2023	8.125	1,362,360		6				1,900,000	11/15/2023
100138016		SOUTH GATE	CA		12/13/2023	8.999	636,742		1				835,000	11/01/2023
100138017		Tampa	FL		12/13/2023	8.499	197,514		(2)				271,000	11/09/2023
100138018		Greenwood	SC		12/13/2023	8.999	124,429		(8)				180,000	11/17/2023
100138019		Carlisle	MA		12/13/2023	8.125	1,346,252		12				1,800,000	11/10/2023
100138020		Gaithersburg	MD		12/13/2023	10.499	188,471		(9)				210,000	11/21/2023
100138021		LAS VEGAS	NV		12/13/2023	10.250	510,624		4				683,000	11/09/2023
100138022		Kankakee	IL		12/13/2023	9.250	139,777		(7)				211,000	11/15/2023
100138023		Saint Joseph	MO		12/13/2023	8.625	125,399		(3)				160,000	10/26/2023
100138024		Houston	TX		12/13/2023	8.750	309,719		(1)				430,000	11/15/2023
100138025		San Marcos	TX		12/13/2023	10.625	207,862		(10)				260,000	11/14/2023
100138026		Miami	FL		12/13/2023	7.499	947,257		10				2,000,000	11/14/2023
100138027		Converse	TX		12/13/2023	7.999	124,427						212,500	11/09/2023
100138028		San Antonio	TX		12/13/2023	7.999	150,539						215,000	11/09/2023
100138029		Columbus	OH		12/13/2023	8.125	153,646		(1)				220,000	11/15/2023
100138030		New Orleans	LA		12/13/2023	9.250	227,757		(13)				912,000	11/15/2023
100138031		Nashville	TN		12/13/2023	7.999	276,940		(2)				375,000	11/17/2023
100138032		Slidell	LA		12/13/2023	8.999	270,904		(1)				335,000	11/10/2023
100138033		CORONA	CA		12/13/2023	8.375	766,734		(14)				940,000	11/16/2023
100138034		LOS ANGELES	CA		12/13/2023	9.750	636,337		1				790,000	11/08/2023
100138035		New Orleans	LA		12/13/2023	8.875	169,540		(7)				218,000	11/10/2023
100138036		JURUPA VALLEY	CA		12/13/2023	9.375	446,969		(5)				630,000	11/13/2023
100138037		Murrieta	CA		12/13/2023	7.999	1,989,989		(2)				2,490,000	11/09/2023
100138038		Burtonsville	MD		12/13/2023	10.250	521,008		6				620,000	11/17/2023
100138039		Chicago	IL		12/13/2023	9.875	216,970		2				335,000	11/17/2023
100138042		RIALTO	CA		12/13/2023	7.999	411,480		(2)				515,000	11/08/2023
100138043		New Orleans	LA		12/13/2023	8.999	194,061		(7)				253,000	11/14/2023
100138044		SAN DIEGO	CA		12/13/2023	9.125	1,243,986		(7)				1,675,000	11/13/2023
100138045		GEORGETOWN	TX		12/13/2023	11.499	918,872		(7)				1,006,000	11/09/2023
100138046		BAKERSFIELD	CA		12/13/2023	8.999	172,880		(4)				210,000	11/01/2023
100138047		Santa Rosa Beach	FL		12/13/2023	8.999	378,078		(2)				495,000	11/13/2023
100138048		Houston	TX		12/13/2023	9.375	243,474		(2)				325,000	11/17/2023
100138049		Danbury	CT		12/13/2023	8.125	202,907		(3)				310,000	11/20/2023
100138050		LOS ANGELES	CA		12/13/2023	10.999	732,152		(3)				830,000	11/08/2023
100138051		Eagle Pass	TX		12/13/2023	9.999	139,031		(12)				200,000	11/14/2023
100138052		GREENWICH	CT		12/13/2023	8.750	2,164,989		9				3,075,000	11/13/2023
100138053		Speedway	IN		12/13/2023	8.750	242,048		(6)				295,000	11/10/2023
100138054		GREENWICH	CT		12/13/2023	8.750	2,492,355		13				3,550,000	11/13/2023
100138055		Allen	TX		12/13/2023	9.125	156,254		(6)				643,000	11/10/2023
100138056		RANCHO CUCAMONGA	CA		12/13/2023	8.250	563,375		(11)				690,000	11/08/2023
100138057		Arlington	TX		12/13/2023	7.750	206,609		5				305,000	11/13/2023
100138058		Columbia	MD		12/13/2023	8.499	226,677		(7)				275,000	11/16/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138060		LOS ANGELES	CA		12/13/2023	8.499	2,416,726		(52)				3,150,000	11/13/2023
100138061		LAKE ELSINORE	CA		12/13/2023	8.750	676,870		(4)				1,040,000	11/13/2023
100138062		ROSAMOND	CA		12/13/2023	9.875	320,194						374,000	11/09/2023
100138063		San Bernardino	CA		12/13/2023	10.125	414,690						484,000	11/17/2023
100138064		HOLLY	MI		12/13/2023	7.999	135,254						180,000	11/13/2023
100138065		Austin	TX		12/13/2023	7.375	567,517		40				950,000	11/20/2023
100138066		Columbus	OH		12/13/2023	8.125	107,560						165,000	11/13/2023
100138067		MONTCLAIR	CA		12/13/2023	9.125	567,470		4				715,000	11/13/2023
100138069		Las Vegas	NV		12/13/2023	7.625	98,242		4				143,000	11/09/2023
100138070		BAKERSFIELD	CA		12/13/2023	8.999	136,371		(1)				304,000	11/10/2023
100138071		Tampa	FL		12/13/2023	8.999	940,579		19				1,190,000	11/15/2023
100138072		Baltimore	MD		12/13/2023	9.625	152,958						197,000	11/15/2023
100138073		Orange Park	FL		12/13/2023	7.999	191,482		(1)				380,000	11/16/2023
100138074		Dyer	IN		12/13/2023	9.499	200,794		(9)				240,000	11/15/2023
100138075		Estero	FL		12/13/2023	8.125	595,518		2				870,000	11/22/2023
100138076		Long Beach	CA		12/13/2023	9.125	1,010,955		4				1,210,000	11/15/2023
100138077		GRASS VALLEY	CA		12/13/2023	7.750	149,776		1				688,000	11/09/2023
100138078		Knightdale	NC		12/13/2023	10.750	294,407		(10)				350,000	11/14/2023
100138079		ANTIOCH	TN		12/13/2023	11.499	356,487		(1)				465,000	11/14/2023
100138080		Philadelphia	PA		12/13/2023	10.250	252,020		(2)				278,000	11/15/2023
100138081		Morrisville	PA		12/13/2023	8.250	191,824		(8)				335,000	11/09/2023
100138082		Dyer	IN		12/13/2023	8.499	238,769						320,000	11/10/2023
100138083		Rockville	MD		12/13/2023	8.125	397,210		1				680,000	11/13/2023
100138084		MISSION VIEJO	CA		12/13/2023	9.999	1,072,657		(9)				1,240,000	11/06/2023
100138085		Chatsworth	CA		12/13/2023	10.375	1,242,734		(19)				1,345,000	11/13/2023
100138086		Baltimore	MD		12/13/2023	7.250	147,233		5				225,000	11/09/2023
100138087		Gresham	OR		12/13/2023	7.250	334,923		22				521,000	11/08/2023
100138088		Germantown	MD		12/13/2023	9.375	307,676		(2)				395,000	11/17/2023
100138089		Pueblo	CO		12/13/2023	7.250	149,423		4				210,000	11/20/2023
100138090		ALISO VIEJO	CA		12/13/2023	7.999	1,309,437		(5)				1,625,000	11/17/2023
100138091		Carpentersville	IL		12/13/2023	9.250	160,558		(8)				197,000	11/17/2023
100138092		Hyattsville	MD		12/13/2023	9.125	211,360		(7)				408,000	11/27/2023
100138093		Oakdale	CA		12/13/2023	8.999	714,771		1				1,095,000	11/22/2023
100138094		Jurupa Valley	CA		12/13/2023	9.375	469,907		(3)				580,000	11/16/2023
100138095		Miami Shores	FL		12/13/2023	8.625	673,016		(9)				890,000	11/20/2023
100138096		Damascus	MD		12/13/2023	10.750	430,303						515,000	11/16/2023
100138097		MIAMI	FL		12/13/2023	8.250	554,305		(15)				900,000	11/17/2023
100138099		Murfreesboro	TN		12/14/2023	8.750	357,592		50				482,000	10/31/2023
100138100		Winter Garden	FL		12/14/2023	8.000	200,258		66				560,000	11/06/2023
100138101		Stockbridge	GA		12/14/2023	8.250	211,644		56				283,000	10/25/2023
100138102		Orlando	FL		12/14/2023	8.875	533,852		61				718,000	10/30/2023
100138103		Kissimmee	FL		12/14/2023	8.000	224,857		74				585,000	10/30/2023
100138104		North Fort Myers	FL		12/14/2023	8.375	290,876		43				418,600	11/01/2023
100138105		Kapolei	HI		12/14/2023	8.000	299,771		71				835,000	11/13/2023
100138106		Davenport	FL		12/14/2023	8.500	264,432		57				383,000	10/30/2023
100138107		Pembroke Pines	FL		12/14/2023	8.125	507,999		16				803,000	10/23/2023
100138108		Orlando	FL		12/14/2023	8.000	272,009		90				545,000	11/03/2023
100138109		LOS ANGELES	CA		12/14/2023	7.625	892,769		433				2,100,000	10/30/2023
100138110		Rockville	MD		12/14/2023	8.375	305,533		(5)				815,000	10/26/2023
100138111		Aurora	CO		12/14/2023	7.875	258,877		95				463,000	10/30/2023
100138112		New Braunfels	TX		12/14/2023	8.750	314,258		(8)				392,000	10/27/2023
100138113		Zephyrhills	FL		12/14/2023	7.875	163,797		2				280,000	10/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138114		Yulee	FL		12/14/2023	7.875	332,056		121				485,000	10/24/2023
100138115		Porter	TX		12/14/2023	7.875	179,307		65				236,000	10/18/2023
100138116		Henderson	NC		12/14/2023	8.375	143,748		(2)				190,000	10/16/2023
100138117		Leander	TX		12/14/2023	8.000	323,228		(1)				430,000	11/02/2023
100138118		North Miami Beach	FL		12/14/2023	8.250	100,230		(1)				180,000	10/26/2023
100138119		Panorama City Area	CA		12/14/2023	8.375	349,531		(9)				650,000	10/27/2023
100138120		Ooltewah	TN		12/14/2023	8.625	390,434		(5)				520,000	11/03/2023
100138121		New Scotland	NY		12/14/2023	8.000	256,489		61				460,000	11/13/2023
100138122		HOLLYWOOD	FL		12/14/2023	8.000	184,304		(2)				260,000	10/17/2023
100138123		Middletown	DE		12/14/2023	7.875	372,306		138				630,000	10/18/2023
100138124		Lehigh Acres	FL		12/14/2023	8.000	292,938		10				377,000	10/24/2023
100138125		Davenport	FL		12/14/2023	8.375	338,301		(3)				420,000	10/25/2023
100138126		Sturtevant	WI		12/14/2023	8.750	177,325		24				235,000	10/18/2023
100138127		Lancaster	PA		12/14/2023	8.375	163,616						217,000	10/26/2023
100138128		Oceanside	CA		12/14/2023	7.750	473,281		4				820,000	11/09/2023
100138129		Los Angeles	CA		12/14/2023	7.500	826,409		42				1,150,000	10/31/2023
100138130		Cartersville	GA		12/14/2023	8.750	212,920		26				281,000	10/13/2023
100138131		Lakeland	FL		12/14/2023	8.250	165,238		1				221,000	10/25/2023
100138132		Cartersville	GA		12/14/2023	8.750	212,893		26				282,000	10/13/2023
100138133		Cartersville	GA		12/14/2023	8.750	212,877		26				279,000	10/13/2023
100138134		Menifee	CA		12/14/2023	8.875	437,110		45				577,000	10/30/2023
100138135		UPPER DARBY	PA		12/14/2023	8.750	140,935		(2)				200,000	10/23/2023
100138136		Suwanee	GA		12/14/2023	7.750	554,436		9				807,000	10/18/2023
100138137		Orlando	FL		12/14/2023	9.125	320,098		(8)				405,000	10/18/2023
100138138		Whittier	NC		12/14/2023	8.625	305,814		(4)				385,000	11/08/2023
100138139		Glen Burnie	MD		12/14/2023	8.875	367,403		(2)				457,000	10/13/2023
100138140		Miami	FL		12/14/2023	7.750	181,180		2				364,000	11/02/2023
100138141		Rockwall	TX		12/14/2023	8.000	225,887		(1)				320,000	10/25/2023
100138142		Montebello	CA		12/14/2023	7.625	358,153		4				560,000	10/23/2023
100138143		SALEM	AL		12/14/2023	7.625	158,379		54				430,000	11/07/2023
100138144		FORT MYERS	FL		12/14/2023	8.000	285,752		(1)				504,000	10/25/2023
100138145		Davenport	FL		12/14/2023	8.500	326,323		(2)				435,000	10/23/2023
100138146		Fort Myers	FL		12/14/2023	8.000	285,888		(1)				504,000	10/25/2023
100138147		Port Washington	NY		12/14/2023	8.125	501,015		101				1,160,000	11/03/2023
100138148		Sterling	VA		12/14/2023	8.125	296,584		88				595,000	10/18/2023
100138149		Clearwater	FL		12/14/2023	8.250	269,692		3				370,000	10/25/2023
100138150		Dania Beach	FL		12/14/2023	8.250	294,280		4				435,000	11/06/2023
100138151		CYPRESS	CA		12/14/2023	8.625	979,284		191				1,300,000	10/25/2023
100138152		Jacksonville	FL		12/14/2023	9.000	251,474		(9)				323,000	10/30/2023
100138153		New Smyrna Beach	FL		12/14/2023	8.625	465,206		(10)				568,000	10/17/2023
100138154		Chalfont	PA		12/14/2023	9.125	368,446		(4)				460,000	10/30/2023
100138155		Alexandria	VA		12/14/2023	8.625	395,881		(6)				520,000	10/18/2023
100138156		Menifee	CA		12/14/2023	7.875	150,536						534,000	10/30/2023
100138157		Joppa	MD		12/14/2023	8.375	176,203		(2)				217,000	10/13/2023
100138158		Hollister	MO		12/14/2023	8.250	641,772		(5)				1,000,000	10/23/2023
100138159		Hollister	MO		12/14/2023	8.250	682,852		(6)				1,000,000	10/23/2023
100138160		Hollister	MO		12/14/2023	8.250	681,583		(4)				1,000,000	10/23/2023
100138161		San Jose	CA		12/14/2023	8.500	900,661		(10)				1,110,000	10/24/2023
100138162		Springfield	PA		12/14/2023	7.625	251,220		110				400,000	10/25/2023
100138163		Champions Gate	FL		12/14/2023	8.000	340,005		112				900,000	10/25/2023
100138164		MACON	GA		12/14/2023	7.500	204,491		92				359,000	10/16/2023
100138165		Maggie Valley	NC		12/14/2023	8.375	303,128		(2)				385,000	10/24/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138166		Edenton	NC		12/14/2023	8.750	223,520		30				277,000	10/30/2023
100138167		Catonsville	MD		12/14/2023	8.625	306,623		51				380,000	10/26/2023
100138168		San Martin	CA		12/14/2023	8.875	1,071,421		(18)				1,400,000	11/02/2023
100138169		Machesney Park	IL		12/14/2023	7.875	182,642		4				280,000	11/06/2023
100138170		Philadelphia	PA		12/14/2023	8.000	244,901		5				310,000	11/03/2023
100138171		San Leandro	CA		12/14/2023	8.875	635,479		(5)				800,000	11/02/2023
100138172		Arlington	TX		12/14/2023	9.500	303,252		(12)				367,000	11/01/2023
100138174		Hoschton	GA		12/14/2023	8.375	455,251		(5)				603,000	10/26/2023
100138175		Lincoln	RI		12/14/2023	8.625	242,089		981				303,000	11/02/2023
100138176		Cartersville	GA		12/14/2023	8.875	221,446		21				289,000	10/24/2023
100138177		Riverview	FL		12/14/2023	8.375	183,801		43				245,000	11/07/2023
100138178		KISSIMMEE	FL		12/14/2023	8.875	310,957		(6)				383,000	10/20/2023
100138179		Rogers	MN		12/14/2023	8.000	171,346		3				275,000	10/30/2023
100138180		OAK RIDGE	TN		12/14/2023	9.250	190,906		2				251,000	10/23/2023
100138181		Duluth	GA		12/14/2023	8.375	665,693		(8)				825,000	10/25/2023
100138182		Lilburn	GA		12/14/2023	8.250	385,593		(5)				478,000	10/25/2023
100138183		Locust Grove	GA		12/14/2023	8.500	241,331		48				300,000	10/19/2023
100138184		Centennial	CO		12/14/2023	8.875	492,863		50				680,000	10/23/2023
100138185		Kissimmee	FL		12/14/2023	8.750	314,392		(6)				384,000	11/03/2023
100138186		KISSIMMEE	FL		12/14/2023	8.375	248,736		(1)				345,000	10/24/2023
100138187		Sanford	NC		12/14/2023	8.625	297,211		1,207				395,000	10/30/2023
100138188		Clifton	NJ		12/14/2023	9.500	545,096		3				690,000	10/30/2023
100138190		Reseda	CA		12/14/2023	8.500	358,587		(8)				1,400,000	10/31/2023
100138191		Plainfield	IL		12/14/2023	8.875	236,828		(2)				305,000	11/07/2023
100138192		Newnan	GA		12/14/2023	8.250	227,461		(3)				305,000	10/25/2023
100138193		Anaheim	CA		12/14/2023	7.875	606,536		(6)				1,025,000	10/31/2023
100138194		St. Petersburg	FL		12/14/2023	8.625	188,541		(5)				245,000	11/01/2023
100138195		Edmond	OK		12/14/2023	9.375	329,552		(14)				425,000	10/31/2023
100138196		Lancaster	CA		12/14/2023	8.250	117,316		(2)				515,000	11/09/2023
100138197		Wilmington	DE		12/14/2023	9.125	155,471		(7)				198,000	10/24/2023
100138198		Austin	TX		12/14/2023	8.375	407,165		(6)				522,000	10/17/2023
100138199		Garden Grove	CA		12/14/2023	7.750	623,547		4				1,275,000	11/01/2023
100138200		Staffford	TX		12/14/2023	8.250	245,595		(5)				350,000	11/07/2023
100138201		Auburn	WA		12/14/2023	9.000	534,280		(16)				730,000	10/25/2023
100138202		Lakeville	MN		12/14/2023	8.000	417,200		(1)				800,000	10/31/2023
100138203		LAS VEGAS	NV		12/14/2023	9.750	482,640		(9)				640,000	10/31/2023
100138204		San Juan Bautista	CA		12/14/2023	8.000	918,541		221				1,360,000	11/09/2023
100138206		Glendale	CA		12/14/2023	9.125	568,435		(22)				740,000	10/31/2023
100138207		Garland	TX		12/14/2023	8.750	322,775		42				408,000	11/01/2023
100138208		Katy	TX		12/14/2023	9.500	287,754		(10)				367,000	10/26/2023
100138209		Ringgold	GA		12/14/2023	7.875	202,881		712				476,000	11/03/2023
100138210		Calabasas	CA		12/14/2023	8.250	872,740		(11)				1,400,000	11/02/2023
100138211		VISTA	CA		12/14/2023	9.000	347,608		(11)				612,000	11/01/2023
100138212		Plainfield	IL		12/14/2023	8.125	232,790		(2)				461,000	11/08/2023
100138213		Richmond	TX		12/14/2023	9.500	261,997		(5)				342,500	10/31/2023
100138214		Houston	TX		12/14/2023	8.750	198,000		(12)				340,000	11/08/2023
100138215		Buford	GA		12/14/2023	8.375	100,596		14				480,000	11/06/2023
100138216		Garden Grove	CA		12/14/2023	8.375	307,019		(7)				900,000	11/06/2023
100138217		San Antonio	TX		12/14/2023	7.500	197,123		74				270,000	11/08/2023
100138218		Los Angeles	CA		12/14/2023	7.875	954,866		390				1,635,000	10/31/2023
100138219		Darien	IL		12/14/2023	8.875	225,278		(3)				295,000	10/31/2023
100138220		New Brunswick	NJ		12/14/2023	9.750	262,717		(9)				330,000	10/31/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138221		HOLLISTER	CA		12/14/2023	7.875	401,588						730,000	11/01/2023
100138222		Pembroke Pines	FL		12/14/2023	8.375	307,773		(13)				590,990	11/01/2023
100138223		KATY	TX		12/14/2023	9.375	262,108		(6)				330,000	10/30/2023
100138224		Lexington	SC		12/14/2023	8.625	199,523		(5)				260,000	10/27/2023
100138225		Dallas	TX		12/14/2023	8.250	461,908		77				661,000	11/07/2023
100138226		Princeton	TX		12/14/2023	8.125	151,277		44				400,000	10/30/2023
100138227		Fort Worth	TX		12/14/2023	8.625	167,698		(5)				250,000	11/07/2023
100138228		Ocala	FL		12/14/2023	7.875	211,445						351,000	11/03/2023
100138229		San Leandro	CA		12/14/2023	8.625	671,044		(9)				825,000	11/07/2023
100138230		San Jose	CA		12/14/2023	8.750	976,837		(14)				1,245,000	11/02/2023
100138231		Westminster	CA		12/14/2023	7.875	159,813		1				1,250,000	11/13/2023
100138232		Studio City Area	CA		12/14/2023	8.500	1,820,066		210				2,600,000	11/13/2023
100138233		Cement City	MI		12/14/2023	8.000	209,561		69				300,000	10/27/2023
100138234		Houston	TX		12/14/2023	9.500	226,578		(10)				282,000	10/31/2023
100138235		Ellicott City	MD		12/14/2023	7.500	540,807		257				899,900	11/09/2023
100138236		Edison	NJ		12/14/2023	7.875	524,900		195				759,000	11/10/2023
100138237		Philadelphia	PA		12/14/2023	7.875	242,114		89				375,000	10/27/2023
100138238		Warner Robins	GA		12/14/2023	9.625	136,917		(10)				169,000	10/31/2023
100138239		Oakland Gardens	NY		12/14/2023	8.750	738,377		105				985,000	11/03/2023
100138240		San Francisco	CA		12/14/2023	8.500	914,051		(11)				1,450,000	11/09/2023
100138241		FRISCO	TX		12/14/2023	7.750	391,643		158				835,000	10/24/2023
100138242		Kissimmee	FL		12/14/2023	8.875	279,926		(7)				370,000	10/10/2023
100138243		Davenport	FL		12/14/2023	7.750	240,263		14				380,000	10/31/2023
100138244		Waikoloa	HI		12/14/2023	8.250	749,654						945,000	10/05/2023
100138245		Dayton	TX		12/14/2023	9.000	301,547						335,000	10/27/2023
100138246		GLENDALE	CA		12/14/2023	9.750	1,177,365		(7)				1,451,000	09/07/2023
100138247		Weatherford	TX		12/14/2023	11.375	354,727		(2)				440,000	11/21/2023
100138248		Lauderdale Lakes	FL		12/14/2023	7.875	321,073		3				440,000	10/13/2023
100138249		Garden Grove	CA		12/15/2023	7.875	640,780		(6)				853,000	09/15/2023
100138250		Westminster	CA		12/15/2023	7.375	510,038		(1)				895,000	10/05/2023
100138251		Garden Grove	CA		12/15/2023	7.375	302,019		(1)				995,000	10/04/2023
100138252		Lithopolis	OH		12/15/2023	7.750	315,002		(3)				445,000	11/16/2023
100138253		Lake Elsinore	CA		12/15/2023	8.250	517,517		(6)				638,000	11/17/2023
100138254		Miami Beach	FL		12/15/2023	8.250	1,153,753		(4)				1,546,000	11/07/2023
100138255		Antioch	CA		12/15/2023	9.000	603,447		(3)				745,000	11/18/2023
100138256		Miami	FL		12/15/2023	8.375	620,617		(7)				990,000	11/17/2023
100138257		Warrenton	VA		12/15/2023	10.375	854,607						950,000	10/06/2023
100138258		Whittier	CA		12/15/2023	9.000	777,276		15				926,000	11/15/2023
100138259		Middlefield	OH		12/15/2023	9.625	132,409						160,000	10/27/2023
100138260		HOUSTON	TX		12/15/2023	8.875	1,116,046		(4)				1,700,000	11/09/2023
100138261		Wimauma	FL		12/15/2023	9.750	516,138		(3)				726,000	11/02/2023
100138262		King City	CA		12/15/2023	8.500	563,425		6				755,000	10/12/2023
100138263		Panama City	FL		12/15/2023	9.375	161,267		4				235,000	09/08/2023
100138264		Norwalk	CA		12/15/2023	9.625	651,032		(3)				760,000	09/15/2023
100138265		Hollywood	FL		12/15/2023	9.000	535,167		6				1,236,000	10/10/2023
100138266		Cibolo	TX		12/15/2023	10.125	379,452		(3)				417,000	10/19/2023
100138267		Tucson	AZ		12/15/2023	9.000	285,656		4				324,000	10/18/2023
100138268		Denver	CO		12/15/2023	9.250	248,015		(10)				449,000	10/20/2023
100138269		Cape Coral	FL		12/15/2023	9.000	323,068		(1)				400,000	10/19/2023
100138270		Lake Elsinore	CA		12/15/2023	10.250	513,394		(2)				595,000	10/23/2023
100138271		Valparaiso	IN		12/15/2023	11.125	218,258		(1)				238,000	10/23/2023
100138272		Millerton	NY		12/15/2023	8.500	245,621		8				360,000	09/12/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138273		Rancho Mission Viejo	CA		12/15/2023	7.990	308,996		2				1,000,000	09/01/2023
100138274		Bellevue	WA		12/18/2023	10.500	389,155		(5)				470,000	11/29/2023
100138275		Lincoln	CA		12/18/2023	10.875	641,735		(2)				785,000	11/17/2023
100138276		Shelton	WA		12/18/2023	10.125	273,359		(1)				420,000	11/02/2023
100138277		San Antonio	TX		12/18/2023	10.500	191,994		(1)				262,000	11/02/2023
100138279		Spring	TX		12/18/2023	9.000	177,160		(16)				307,000	10/25/2023
100138280		Cinnaminson	NJ		12/18/2023	9.750	346,956		2				463,000	11/24/2023
100138281		Ocoee	FL		12/18/2023	10.500	273,359		(1)				335,000	11/14/2023
100138282		Jamul	CA		12/18/2023	8.625	694,692		(24)				1,600,000	10/28/2023
100138283		Gilroy	CA		12/18/2023	7.990	490,727		3				615,000	11/03/2023
100138284		Vancouver	WA		12/18/2023	7.625	406,562		12				550,000	10/25/2023
100138285		Moseley	VA		12/18/2023	7.875	281,002		(4)				372,000	11/07/2023
100138286		Anna	TX		12/18/2023	6.990	189,397		(2)				382,000	10/26/2023
100138287		Charlotte	NC		12/18/2023	8.375	277,630		11				352,000	11/13/2023
100138288		Anna	TX		12/18/2023	7.500	279,156		3				381,000	10/30/2023
100138289		Anna	TX		12/18/2023	7.990	300,827		(9)				405,000	11/06/2023
100138290		Melissa	TX		12/18/2023	7.375	293,559		3				415,000	10/26/2023
100138291		Saint Cloud	FL		12/18/2023	7.125	225,690		(2)				440,000	10/26/2023
100138292		Round Rock	TX		12/18/2023	7.625	273,231		(21)				456,000	10/27/2023
100138293		Temecula	CA		12/18/2023	7.990	428,863		1				573,000	11/20/2023
100138294		Georgetown	TX		12/18/2023	7.625	277,271		(8)				389,000	10/31/2023
100138295		Hermitage	TN		12/18/2023	7.990	308,619		(3)				415,000	10/23/2023
100138296		Chattanooga	TN		12/18/2023	7.875	284,476		(11)				400,000	11/02/2023
100138297		Blue Ridge	GA		12/18/2023	7.500	371,051		(11)				733,000	10/31/2023
100138298		Tilton	NH		12/18/2023	7.990	555,712		5				700,000	11/02/2023
100138299		Hermitage	TN		12/18/2023	7.625	316,019		8				425,000	10/24/2023
100138300		Argyle	TX		12/18/2023	7.750	304,855		(17)				478,000	10/30/2023
100138301		Colorado Springs	CO		12/18/2023	7.625	506,561		(11)				803,000	10/31/2023
100138302		Dawsonville	GA		12/18/2023	7.990	305,195		5				384,000	11/29/2023
100138303		Ocean View	DE		12/18/2023	7.990	409,378		(17)				830,000	10/25/2023
100138304		Myrtle Beach	SC		12/18/2023	6.500	242,711		37				334,000	11/16/2023
100138305		Wilmington	DE		12/18/2023	7.990	251,273		2				319,000	10/31/2023
100138306		Pocono Pines	PA		12/18/2023	7.625	408,645		(15)				576,000	10/27/2023
100138307		Pittsboro	NC		12/18/2023	7.990	320,977		1				410,000	10/27/2023
100138308		Fort Pierce	FL		12/18/2023	7.625	177,430		(21)				329,000	11/07/2023
100138309		Great Cacapon	WV		12/18/2023	7.625	204,558		(3)				285,000	11/01/2023
100138310		Dripping Springs	TX		12/18/2023	7.625	291,354		(8)				385,000	10/30/2023
100138311		Mesa	AZ		12/18/2023	7.625	406,326		(1)				550,000	11/01/2023
100138312		Raleigh	NC		12/18/2023	7.625	239,591		(7)				342,000	11/06/2023
100138313		Midlothian	VA		12/18/2023	7.625	241,133		(9)				415,000	11/03/2023
100138314		Bradenton	FL		12/18/2023	5.875	312,528		58				559,000	10/26/2023
100138315		Cambridge	MA		12/18/2023	7.875	371,192		(4)				800,000	11/06/2023
100138316		Olympia	WA		12/18/2023	7.990	558,402		(12)				740,000	10/23/2023
100138317		Granbury	TX		12/18/2023	6.990	248,116		12				335,000	11/01/2023
100138318		Klamath Falls	OR		12/18/2023	8.375	223,344		(12)				293,000	11/06/2023
100138319		Peterborough	NH		12/18/2023	8.625	209,414		(38)				339,000	10/27/2023
100138320		Miami Beach	FL		12/18/2023	7.990	317,843		(4)				455,000	11/02/2023
100138321		Bend	OR		12/18/2023	7.990	305,832		(11)				570,000	10/30/2023
100138322		San Diego	CA		12/18/2023	7.375	446,184		24				610,000	10/25/2023
100138323		Auburndale	FL		12/18/2023	6.875	220,850		9				345,000	11/01/2023
100138324		Charlotte	NC		12/18/2023	6.990	263,123		21				365,000	11/10/2023
100138325		Tucson	AZ		12/18/2023	7.750	221,132		9				300,000	10/11/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138326		Melissa	TX		12/18/2023	7.875	262,186		(11)				367,000	10/31/2023
100138327		Loveland	CO		12/18/2023	7.990	265,670		(6)				388,000	10/27/2023
100138328		Bridgewater	MA		12/18/2023	7.990	338,823		12				432,000	10/27/2023
100138329		Salinas	CA		12/18/2023	8.125	408,297		(9)				1,525,000	11/03/2023
100138330		Santa Ana	CA		12/18/2023	7.990	461,514		(41)				1,200,000	11/03/2023
100138331		Charlotte	NC		12/18/2023	8.625	346,709		(7)				428,000	11/02/2023
100138332		Houston	TX		12/18/2023	7.250	291,989						420,000	10/27/2023
100138333		College Point	NY		12/18/2023	2.875	519,874		453				940,000	10/29/2023
100138334		Charlotte	NC		12/18/2023	7.625	278,838		7				375,000	11/06/2023
100138335		Temecula	CA		12/18/2023	7.625	333,177		(21)				565,000	11/21/2023
100138336		Anna	TX		12/18/2023	7.500	267,006		(3)				360,000	10/31/2023
100138337		Port Orchard	WA		12/18/2023	6.500	272,032		27				829,000	10/30/2023
100138338		Anna	TX		12/18/2023	7.500	308,109		(3)				409,900	10/26/2023
100138339		Braselton	GA		12/18/2023	6.990	304,587		8				458,900	10/27/2023
100138340		Chicago	IL		12/18/2023	7.990	284,839		(10)				375,000	10/26/2023
100138341		Wendell	NC		12/18/2023	7.500	327,433		(2)				435,000	10/31/2023
100138342		Fort Pierce	FL		12/18/2023	6.875	216,294		13				313,000	10/27/2023
100138343		Cape Coral	FL		12/18/2023	7.990	331,319		(1)				445,000	11/01/2023
100138344		Chesterfield	VA		12/18/2023	8.625	240,314		(16)				325,000	11/01/2023
100138345		San Diego	CA		12/18/2023	8.625	465,583		(32)				601,000	11/01/2023
100138346		Bakersfield	CA		12/18/2023	8.625	250,081		(10)				375,000	10/27/2023
100138347		Fort Pierce	FL		12/18/2023	7.990	236,452		(7)				313,000	10/31/2023
100138348		Princeton	MA		12/18/2023	8.998	2,578,783		8				3,950,000	11/07/2023
100138349		Hampstead	NC		12/18/2023	8.999	370,516		3				500,000	11/08/2023
100138350		Washington	DC		12/18/2023	9.749	499,559		(19)				670,000	11/13/2023
100138351		Big Bear Lake	CA		12/18/2023	8.499	1,402,885		(5)				1,850,000	11/08/2023
100138352		Paulsboro	NJ		12/18/2023	11.874	135,379		(3)				160,000	11/13/2023
100138353		Boca Raton	FL		12/18/2023	8.749	814,750						1,015,000	11/21/2023
100138354		BIG SANDY	TX		12/18/2023	8.874	354,217		(13)				480,000	11/14/2023
100138355		Independence	MO		12/18/2023	8.874	117,612		(2)				175,000	11/14/2023
100138356		Armonk	NY		12/18/2023	8.624	1,219,892		12				1,750,000	11/06/2023
100138357		Newport News	VA		12/18/2023	8.249	166,233		(1)				236,000	11/16/2023
100138358		Baltimore	MD		12/18/2023	8.499	140,117		(2)				200,000	11/08/2023
100138360		Driftwood	TX		12/18/2023	8.374	1,625,596		(26)				2,200,000	11/10/2023
100138361		Dundalk	MD		12/18/2023	8.874	174,621		(4)				225,000	11/17/2023
100138362		Jamul	CA		12/18/2023	8.874	973,949		(5)				1,200,000	11/09/2023
100138363		Katy	TX		12/18/2023	8.749	203,869		5				265,000	11/15/2023
100138364		Indianapolis	IN		12/18/2023	9.124	144,271		(2)				200,000	11/09/2023
100138365		Patterson	NY		12/18/2023	9.249	219,841		(6)				300,000	11/14/2023
100138366		Brewster	NY		12/18/2023	9.624	246,596		(5)				340,000	11/14/2023
100138367		Acton	CA		12/18/2023	9.124	574,095		(4)				735,000	11/15/2023
100138368		Boynton Beach	FL		12/18/2023	9.624	1,207,713		(5)				1,590,000	11/09/2023
100138369		New Haven	CT		12/18/2023	8.124	152,565		(2)				400,000	11/06/2023
100138370		Panama City	FL		12/18/2023	10.999	139,455		(3)				168,000	11/14/2023
100138371		Manchester	MD		12/18/2023	8.874	408,994		(5)				500,000	11/07/2023
100138372		Chester	MD		12/18/2023	8.749	617,354		(7)				757,000	11/10/2023
100138373		Philadelphia	PA		12/18/2023	11.749	251,109		(3)				330,000	11/10/2023
100138374		Southbridge	MA		12/18/2023	10.749	299,574		(4)				385,000	10/31/2023
100138375		East Stroudsburg	PA		12/18/2023	8.874	302,405		(5)				398,000	11/08/2023
100138376		Indian Trail	NC		12/18/2023	8.499	129,050		(3)				450,000	11/09/2023
100138377		Mobile	AL		12/18/2023	8.999	109,471		(3)				152,000	11/08/2023
100138378		Miami	FL		12/18/2023	8.749	303,071		(7)				450,000	11/14/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138379		Saugus	MA		12/18/2023	8.624	407,389		7				560,000	11/09/2023
100138380		Camden	NJ		12/18/2023	9.374	92,236		(3)				135,000	11/20/2023
100138381		Spring Valley	NY		12/18/2023	8.624	276,561		1				345,000	11/17/2023
100138382		Waukesha	WI		12/18/2023	8.874	466,249		(3)				580,000	11/17/2023
100138383		ROCKY POINT	NY		12/18/2023	8.499	435,332		7				550,000	11/10/2023
100138384		CAPE CORAL	FL		12/18/2023	8.124	383,052		(1)				490,000	11/10/2023
100138385		Houston	TX		12/18/2023	8.749	247,348		(3)				290,000	11/10/2023
100138387		Metairie	LA		12/18/2023	9.249	173,905		(2)				323,000	11/14/2023
100138388		FORNEY	TX		12/18/2023	8.874	318,458		(7)				385,000	11/17/2023
100138390		Canoga Park	CA		12/18/2023	9.749	646,539		(1)				900,000	11/17/2023
100138391		Guttenberg	NJ		12/18/2023	9.374	555,913		(8)				900,000	11/09/2023
100138393		El Cajon	CA		12/18/2023	9.249	548,842		(6)				710,000	11/09/2023
100138394		Prairie Village	KS		12/18/2023	8.499	208,050						410,000	11/08/2023
100138395		Knoxville	TN		12/18/2023	7.999	186,078		1				352,000	11/17/2023
100138396		Atlanta	GA		12/18/2023	7.999	143,524		(1)				281,000	11/10/2023
100138397		Brooklyn	NY		12/18/2023	7.375	964,593		25				5,750,000	10/25/2023
100138398		MENLO PARK	CA		12/18/2023	8.625	3,000,232		844				4,000,000	10/12/2023
100138399		Columbus	OH		12/18/2023	8.999	340,236		(7)				450,000	11/09/2023
100138400		Houston	TX		12/18/2023	8.990	186,605		(3)				320,000	09/22/2023
100138401		Fort Worth	TX		12/18/2023	8.749	272,469		(7)				363,000	11/20/2023
100138403		Bowie	MD		12/18/2023	9.375	327,033		(9)				455,000	11/01/2023
100138404		WAYNE	NJ		12/18/2023	8.000	447,837		4				600,000	08/30/2023
100138405		Philadelphia	PA		12/18/2023	9.499	292,571		(6)				376,000	11/14/2023
100138406		Knoxville	TN		12/18/2023	8.990	181,301		(7)				230,000	08/25/2023
100138407		Albuquerque	NM		12/18/2023	9.874	183,097		(7)				286,000	11/06/2023
100138408		RIVERSIDE	CA		12/18/2023	8.000	391,453						770,000	08/25/2023
100138409		Alameda	CA		12/18/2023	8.250	1,913,250		(9)				2,521,500	10/12/2023
100138410		Seabrook	TX		12/18/2023	8.125	726,456		252				1,400,000	08/30/2023
100138411		ENCINO	CA		12/18/2023	8.250	1,080,458		(6)				1,525,000	10/10/2023
100138412		Lake Forest (Trabuco C	CA		12/18/2023	8.500	601,592		(6)				760,000	09/28/2023
100138413		Indialantic	FL		12/18/2023	8.250	488,160		1				695,000	09/11/2023
100138414		MIAMI	FL		12/18/2023	7.875	501,245		1				1,000,000	09/18/2023
100138415		Wesley Chapel	FL		12/18/2023	8.999	131,631		(1)				230,000	10/31/2023
100138416		VALRICO	FL		12/18/2023	8.250	466,341		(2)				660,000	09/25/2023
100138417		North Charleston	SC		12/18/2023	9.874	82,926		(5)				130,000	11/02/2023
100138418		Henderson	NV		12/18/2023	8.500	474,171		(3)				615,000	09/29/2023
100138419		FONTANA	CA		12/18/2023	9.250	392,565		(17)				910,000	09/28/2023
100138420		HIALEAH	FL		12/18/2023	8.375	520,533		(5)				640,000	10/10/2023
100138421		NAVARRE	FL		12/18/2023	8.875	310,542		(7)				400,000	08/17/2023
100138422		CHESAPEAKE	VA		12/18/2023	8.375	271,007		(3)				358,000	08/30/2023
100138423		Grand Prairie	TX		12/18/2023	9.125	566,003		(10)				690,000	09/22/2023
100138424		Ewa Beach	HI		12/18/2023	9.750	183,761		(9)				725,000	09/06/2023
100138425		TAMARAC	FL		12/18/2023	8.500	315,254		(5)				385,000	10/11/2023
100138426		Irvine	CA		12/18/2023	8.374	1,134,563		(7)				1,420,000	10/30/2023
100138427		McLean	VA		12/18/2023	10.990	5,398,541		(59)				8,700,000	10/31/2023
100138428		SAN ANTONIO	TX		12/18/2023	9.125	300,179		(9)				360,000	10/10/2023
100138429		Winter Park	FL		12/18/2023	8.499	257,766		(5)				780,000	11/09/2023
100138430		East Point	GA		12/18/2023	8.874	250,720		(1)				299,000	10/31/2023
100138431		North Haven	CT		12/18/2023	9.499	183,141		(1)				367,000	11/07/2023
100138432		Forest Park	IL		12/18/2023	9.624	158,633		(5)				225,000	11/07/2023
100138433		Los Angeles	CA		12/18/2023	8.375	894,957		6				1,250,000	11/03/2023
100138434		Gibsonton	FL		12/18/2023	8.749	281,584		(4)				410,000	11/03/2023

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100138435		Stratford	NJ		12/18/2023	8.999	211,093		(8)				309,000	10/16/2023
100138436		Pittsburg	CA		12/18/2023	10.499	488,801		(1)				600,000	11/03/2023
100138437		Hightstown	NJ		12/18/2023	8.499	282,428						350,000	11/01/2023
100138438		San Bernardino	CA		12/18/2023	11.874	446,755		(5)				535,000	10/30/2023
100138439		EAST ORANGE	NJ		12/18/2023	10.999	400,127		4				510,000	11/10/2023
100138440		Montgomery	AL		12/18/2023	9.874	79,867		(3)				96,000	10/26/2023
100138441		Quogue	NY		12/18/2023	8.499	2,406,657		8				4,000,000	10/31/2023
100138442		Lincoln	RI		12/19/2023	8.625	307,463		(3)				419,900	11/16/2023
100138443		Panama City Beach	FL		12/19/2023	8.999	311,058		(5)				440,000	11/21/2023
100138444		Folsom	CA		12/19/2023	9.500	862,684		1				1,180,000	11/14/2023
100138445		Cumming	GA		12/19/2023	7.999	844,785		(7)				1,310,000	11/15/2023
100138446		Sarasota	FL		12/19/2023	8.125	780,016		(6)				1,100,000	10/05/2023
100138447		Las Vegas	NV		12/19/2023	8.625	374,015		(4)				477,000	11/17/2023
100138448		Palm Beach Gardens	FL		12/19/2023	8.875	826,403		1				967,000	10/27/2023
100138449		Milwaukee	WI		12/19/2023	9.999	114,716		(1)				158,000	11/17/2023
100138450		Tucson	AZ		12/19/2023	9.500	382,633						480,000	11/13/2023
100138750		EL CAJON	CA		12/21/2023	8.750	245,128		(2)				390,000	10/13/2023
100138751		SPANISH FORK	UT		12/21/2023	8.750	633,707		1				808,000	10/23/2023
100138752		Charlotte	NC		12/21/2023	8.500	336,828						557,000	10/20/2023
100138753		Charlotte	NC		12/21/2023	10.750	267,871		(4)				320,000	10/10/2023
100138754		NEW MIDDLETWN	OH		12/21/2023	9.990	337,427		4				429,000	10/25/2023
100138755		WEST HARTFORD	CT		12/21/2023	10.375	203,920						255,000	10/20/2023
100138756		Parrish	FL		12/21/2023	8.500	321,937		2				428,000	09/06/2023
100138757		Austin	TX		12/21/2023	8.625	371,404		(6)				452,000	11/01/2023
100138758		Missouri City	TX		12/21/2023	8.990	628,113		(4)				822,000	11/16/2023
100138759		Las Vegas	NV		12/21/2023	9.250	578,244		2				725,000	10/26/2023
100138760		CORAL SPRINGS	FL		12/21/2023	9.375	832,375		29				1,000,000	09/01/2023
100138761		Davenport	FL		12/21/2023	8.125	327,404		5				418,000	10/23/2023
100138762		LAWTON	OK		12/21/2023	9.125	299,534		(3)				390,000	11/01/2023
100138763		Austin	TX		12/21/2023	7.375	2,353,321		45				3,750,000	10/26/2023
100138764		Denison	TX		12/21/2023	9.375	379,781		(12)				475,000	11/08/2023
100138765		Austin	TX		12/21/2023	8.625	3,531,330		(2)				5,000,000	10/30/2023
100138766		FARMERS BRNCH	TX		12/21/2023	11.625	295,890		(7)				366,000	10/30/2023
100138767		Coronado	CA		12/21/2023	7.990	1,894,106		13				2,675,000	11/13/2023
100138768		PALM BAY	FL		12/21/2023	11.875	280,422		3				350,000	11/01/2023
100138769		LOCKHART	TX		12/21/2023	9.500	251,526		(9)				294,000	10/31/2023
100138770		DOWNSVILLE	LA		12/21/2023	9.500	848,504		12				1,120,000	11/03/2023
100138771		COTTONWOOD	AZ		12/21/2023	8.750	944,733		(9)				1,320,000	11/02/2023
100138772		Sugar Land	TX		12/21/2023	9.990	547,629		(9)				660,000	11/15/2023
100138773		Antioch	TN		12/21/2023	10.375	321,820						410,000	10/17/2023
100138774		Prosper	TX		12/21/2023	9.250	849,072		(5)				1,110,000	11/03/2023
100138775		COLUMBUS	OH		12/21/2023	9.750	129,320		(5)				220,000	10/31/2023
100138776		Irvine	CA		12/21/2023	10.875	761,400		(2)				873,556	11/20/2023
100138777		Elk Grove	CA		12/21/2023	8.500	227,455		(5)				565,000	11/08/2023
100138778		Charlotte	NC		12/21/2023	10.500	234,336		(6)				280,000	11/10/2023
100138779		Mascotte	FL		12/21/2023	8.625	168,907		(4)				355,000	11/03/2023
100138780		Lexington	KY		12/21/2023	10.125	403,771		(3)				490,000	11/14/2023
100138781		Prosper	TX		12/21/2023	9.500	1,545,978		(17)				1,891,000	11/03/2023
100138782		Sanford	FL		12/21/2023	9.500	235,026		(6)				296,000	11/17/2023
100138787		Terrell	NC		12/21/2023	7.625	272,576		(4)				355,000	10/17/2023
100138788		Lake Ariel	PA		12/21/2023	7.500	245,793		(4)				320,000	10/20/2023
100138789		Estero	FL		12/21/2023	8.125	589,538		(6)				770,000	10/30/2023

SCHEDULE B - PART 1

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138790		Sanger	TX		12/21/2023	8.000	256,890		(4)				333,000	10/31/2023
100138791		West Deptford	NJ		12/21/2023	7.875	280,693		(3)				375,000	10/12/2023
100138792		TACOMA	WA		12/21/2023	7.500	310,072		(5)				480,000	10/11/2023
100138793		Columbus	OH		12/21/2023	7.500	279,374		(4)				375,000	10/13/2023
100138794		Allentown	PA		12/21/2023	7.875	228,333		(1)				286,000	10/27/2023
100138795		Newport	NC		12/21/2023	8.125	215,971		(4)				280,000	10/13/2023
100138796		WAYNESBORO	PA		12/21/2023	7.875	214,837		(3)				279,900	10/20/2023
100138797		Glen Allen	VA		12/21/2023	7.625	251,837		(2)				340,000	09/25/2023
100138798		Baltimore	MD		12/21/2023	8.000	246,455		(3)				330,000	10/13/2023
100138799		Fort Worth	TX		12/21/2023	8.125	230,414		(3)				321,000	10/30/2023
100138800		Drexel Hill	PA		12/21/2023	7.500	219,350		(4)				285,000	11/02/2023
100138801		Graniteville	SC		12/21/2023	7.500	207,706		1				265,000	09/08/2023
100138802		Wesley Chapel	FL		12/21/2023	8.125	514,006		2				643,000	10/01/2023
100138803		Canyon Lake	TX		12/21/2023	7.990	496,091		(4)				674,000	10/04/2023
100138805		Howell	NJ		12/21/2023	7.990	321,463		(3)				420,000	10/12/2023
100138806		Hephzibah	GA		12/21/2023	7.500	215,526		(4)				282,000	10/31/2023
100138807		Minneapolis	MN		12/21/2023	7.990	212,271		(2)				265,000	10/11/2023
100138808		Joshua Tree	CA		12/21/2023	8.000	208,192		(3)				310,000	10/25/2023
100138809		Las Vegas	NV		12/21/2023	8.125	492,634		(8)				640,000	10/24/2023
100138810		Lawrenceville	GA		12/21/2023	7.990	291,593		(3)				410,000	10/31/2023
100138811		INDIANAPOLIS	IN		12/21/2023	7.875	280,046		(4)				375,000	10/20/2023
100138812		SANTA ANA	CA		12/21/2023	7.500	571,141		(7)				870,000	10/03/2023
100138813		BERKELEY	CA		12/21/2023	7.625	785,851		(10)				1,100,000	09/26/2023
100138814		NAVARRE	FL		12/21/2023	8.125	268,579		(4)				354,000	09/22/2023
100138815		Harleysville	PA		12/21/2023	8.125	392,946		(2)				490,000	10/27/2023
100138816		DECATUR	TX		12/21/2023	8.125	207,035		(3)				275,000	09/21/2023
100138818		SUMMERDALE	AL		12/21/2023	8.125	207,930		(2)				255,000	09/28/2023
100138819		LAREDO	TX		12/21/2023	8.125	218,502		(1)				273,000	09/27/2023
100138820		RIVERVIEW	FL		12/21/2023	7.875	467,468		2				552,000	09/29/2023
100138821		Santa Rosa Beach	FL		12/21/2023	8.125	549,926		(11)				825,000	11/09/2023
100138822		TAYLOR	PA		12/21/2023	7.990	217,146		(4)				285,000	09/26/2023
100138825		Kingsland	TX		12/21/2023	8.125	700,338						819,000	11/02/2023
100138826		Iowa City	IA		12/21/2023	7.990	262,548		(4)				340,000	11/09/2023
100138827		NEW ORLEANS	LA		12/21/2023	7.625	253,918		(4)				365,000	09/22/2023
100138828		PARKESBURG	PA		12/21/2023	8.000	219,764		(2)				280,000	10/05/2023
100138829		LAFAYETTE	LA		12/21/2023	7.875	245,543		(3)				320,000	10/06/2023
100138830		Weston	TX		12/21/2023	7.625	298,765		(5)				415,000	10/31/2023
100138831		SUMTERVILLE	FL		12/21/2023	7.875	207,660		(1)				256,000	09/29/2023
100138832		DENISON	TX		12/21/2023	7.990	211,304		(2)				355,000	10/10/2023
100138833		PALM BAY	FL		12/21/2023	8.125	223,523		(4)				290,000	09/20/2023
100138834		Grand Rapids	MI		12/21/2023	8.125	271,648		(1)				345,000	11/07/2023
100138835		MIDDLEVILLE	MI		12/21/2023	8.000	223,814		(2)				348,000	09/25/2023
100138836		Long Branch	NJ		12/21/2023	8.125	392,972		(4)				578,000	11/08/2023
100138837		FORT WORTH	TX		12/21/2023	8.125	327,587		(2)				540,000	09/29/2023
100138838		Hudson	OH		12/21/2023	7.875	235,490		(3)				325,000	11/07/2023
100138839		Las Vegas	NV		12/21/2023	8.125	459,376		(5)				600,000	10/27/2023
100138840		Frankfort	IL		12/21/2023	7.990	216,908		(4)				298,000	11/09/2023
100138841		Corcoran	CA		12/21/2023	7.990	259,558		(4)				336,000	10/28/2023
100138842		Tampa	FL		12/21/2023	7.990	231,661		(4)				300,000	10/27/2023
100138843		JEFFERSON	NC		12/21/2023	8.000	285,130		(3)				385,000	10/05/2023
100138844		ABILENE	TX		12/21/2023	7.625	208,285		(4)				272,000	10/06/2023
100138845		RICHMOND	VA		12/21/2023	7.625	243,033		(4)				316,000	10/13/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138847		North Plainfield	NJ		12/21/2023	7.875	333,619		(4)				450,000	09/29/2023
100138848		ROME	GA		12/21/2023	6.990	208,504		(2)				281,000	10/12/2023
100138849		MIAMI	FL		12/21/2023	8.000	323,954		(3)				425,000	10/11/2023
100138850		WEST PARK	FL		12/21/2023	8.125	412,226		(4)				540,000	10/13/2023
100138851		MCALLEN	TX		12/21/2023	7.625	218,594		(2)				271,400	10/16/2023
100138852		DULUTH	GA		12/21/2023	7.750	260,503		(3)				341,000	10/16/2023
100138853		LEHIGHTON	PA		12/21/2023	7.500	260,239		(3)				340,000	10/11/2023
100138854		DAVENPORT	FL		12/21/2023	8.125	226,832		(3)				297,000	10/10/2023
100138855		PENSACOLA	FL		12/21/2023	7.625	223,819		(4)				290,000	10/10/2023
100138856		TOLEDO	OH		12/21/2023	8.125	224,888		(3)				327,000	10/11/2023
100138857		HOLIDAY	FL		12/21/2023	7.500	207,206		(3)				300,000	10/17/2023
100138858		SPRINGFIELD	MA		12/21/2023	7.990	228,640		(3)				306,000	10/10/2023
100138859		GEORGETOWN	TX		12/21/2023	7.990	316,872		(5)				450,000	10/20/2023
100138860		MISSOURI CITY	TX		12/21/2023	7.625	209,871		(3)				274,000	10/20/2023
100138861		CLEVELAND HEIGHTS	OH		12/21/2023	7.875	225,001		(3)				296,000	10/17/2023
100138862		ANNA	TX		12/21/2023	7.990	276,141		(2)				340,000	10/23/2023
100138863		DALLAS	TX		12/21/2023	7.624	490,128		(8)				683,000	10/16/2023
100138864		WILMINGTON	DE		12/21/2023	8.125	339,150		(5)				440,000	10/17/2023
100138865		WILMINGTON	DE		12/21/2023	8.125	301,440		(5)				396,000	10/17/2023
100138866		WILMINGTON	DE		12/21/2023	8.125	262,580		(4)				395,000	10/17/2023
100138867		KANSAS CITY	MO		12/21/2023	8.125	321,910		(4)				440,000	10/23/2023
100138868		TAMPA	FL		12/21/2023	8.000	257,603		(4)				350,000	10/19/2023
100138869		PANAMA CITY BEACH	FL		12/21/2023	8.125	270,019		(1)				362,000	10/25/2023
100138870		BELLFLOWER	CA		12/21/2023	7.750	855,277		(8)				1,400,000	10/14/2023
100138871		FORSYTH	GA		12/21/2023	7.990	296,645		(5)				390,000	10/25/2023
100138872		MONROE	GA		12/21/2023	8.500	393,785		(5)				512,000	10/26/2023
100138873		HESPERIA	CA		12/21/2023	7.875	339,792		(3)				445,000	10/19/2023
100138874		BIRMINGHAM	AL		12/21/2023	8.500	287,758		(5)				380,000	10/21/2023
100138875		CONCORD	NC		12/21/2023	8.000	281,098		(10)				366,000	10/24/2023
100138876		NASHVILLE	TN		12/21/2023	8.500	448,595		(3)				589,000	10/25/2023
100138877		SARASOTA	FL		12/21/2023	8.625	402,441		(6)				545,000	11/01/2023
100138878		JACKSONVILLE	FL		12/21/2023	7.375	228,360		(2)				308,000	10/24/2023
100138879		VICTORIA	TX		12/21/2023	7.999	269,575		(3)				352,000	10/12/2023
100138880		HURON	OH		12/21/2023	7.625	299,786		(7)				595,000	10/18/2023
100138881		TEHACHAPI	CA		12/21/2023	8.375	460,415		(4)				610,000	10/24/2023
100138882		FORNEY	TX		12/21/2023	7.499	394,235		(2)				520,000	10/20/2023
100138883		CASTROVILLE	CA		12/21/2023	8.500	746,590		(11)				1,085,000	10/30/2023
100138884		SANDY SPRINGS	GA		12/21/2023	8.625	613,980		(7)				800,000	10/31/2023
100138885		EUREKA	MO		12/21/2023	8.625	310,177		(2)				386,000	10/27/2023
100138886		GLENDALE	AZ		12/21/2023	8.500	494,289		(5)				645,000	10/30/2023
100138887		VANCOUVER	WA		12/21/2023	7.375	365,420		(5)				640,000	10/31/2023
100138888		SAN PEDRO	CA		12/21/2023	8.250	830,030		(6)				1,089,000	10/19/2023
100138889		CHICAGO	IL		12/21/2023	8.000	269,276		(4)				390,000	10/27/2023
100138890		INDIANAPOLIS	IN		12/21/2023	8.625	290,020		(5)				375,000	11/01/2023
100138891		LIVINGSTON	MT		12/21/2023	8.625	736,593		(3)				985,000	10/30/2023
100138892		MARATHON	FL		12/21/2023	7.875	709,813		(3)				960,000	11/01/2023
100138893		LOS ANGELES	CA		12/21/2023	8.625	713,867		(8)				1,050,000	10/24/2023
100138894		LAVA HOT SPRINGS	ID		12/21/2023	8.500	744,430		(9)				969,500	11/02/2023
100138895		PIGEON FORGE	TN		12/21/2023	8.374	630,255		2				807,000	11/01/2023
100138896		HOUSTON	TX		12/21/2023	8.375	360,750		(4)				499,000	11/02/2023
100138897		CEDAR PARK	TX		12/21/2023	7.625	322,579		(5)				445,000	10/16/2023
100138898		COLUMBUS	OH		12/21/2023	7.990	316,048		(5)				490,000	11/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138899		McGaheysville	VA		12/21/2023	8.125	341,768		(5)				480,000	10/27/2023
100138900		LA PALMA	CA		12/21/2023	8.500	493,681		(7)				640,000	11/06/2023
100138901		STOCKBRIDGE	GA		12/21/2023	8.500	297,124		(4)				390,000	11/06/2023
100138902		ANN ARBOR	MI		12/21/2023	8.125	461,353		(1)				574,000	11/08/2023
100138903		CLERMONT	FL		12/21/2023	8.625	315,717		(1)				390,000	11/06/2023
100138904		KNIGHTDALE	NC		12/21/2023	8.375	276,110		(3)				360,000	11/08/2023
100138905		FORT LAUDERDALE	FL		12/21/2023	8.250	272,428		(3)				355,000	11/03/2023
100138906		ORLANDO	FL		12/21/2023	8.625	430,160		(1)				541,000	11/03/2023
100138908		RANCHO CORDOVA	CA		12/21/2023	8.374	466,323		(6)				630,000	11/01/2023
100138909		FRESNO	CA		12/21/2023	8.500	239,091		(1)				303,000	10/31/2023
100138910		KNIGHTDALE	NC		12/21/2023	8.500	244,085		(3)				333,000	11/03/2023
100138911		WETHERSFIELD	CT		12/21/2023	8.625	233,235		(2)				305,000	10/27/2023
100138912		ASHEVILLE	NC		12/21/2023	8.500	731,731						910,000	11/01/2023
100138913		SAINT AUGUSTINE BEACH	FL		12/21/2023	8.625	711,447		(9)				1,100,000	11/06/2023
100138914		OAK ISLAND	NC		12/21/2023	8.500	404,133		(3)				535,000	11/03/2023
100138915		ALPHARETTA	GA		12/21/2023	8.125	342,923		(6)				465,000	11/13/2023
100138916		EDINA	MN		12/21/2023	8.500	254,999		(4)				344,000	11/17/2023
100138917		PROVIDENCE VILLAGE	TX		12/21/2023	8.500	308,870		4				367,000	10/25/2023
100138918		GRAYSLAKE	IL		12/21/2023	8.625	234,454		(4)				314,000	11/07/2023
100138919		BERRYVILLE	VA		12/21/2023	8.625	352,287		(4)				458,000	11/03/2023
100138920		LITTLE ELM	TX		12/21/2023	8.374	274,230		(5)				392,000	11/14/2023
100138921		ST CHARLES	IL		12/21/2023	8.625	252,424		(4)				364,000	11/08/2023
100138922		HOUSTON	TX		12/21/2023	8.125	307,531		(4)				401,000	11/03/2023
100139017		Indio	CA		12/22/2023	8.500	1,003,491		4				1,450,000	11/02/2023
100139018		Riverside	CA		12/22/2023	8.000	306,759		3				619,000	11/03/2023
100139019		Golden	CO		12/22/2023	7.750	447,763		5				840,000	10/30/2023
100139020		Fishers	IN		12/22/2023	8.375	250,899		1				324,000	10/06/2023
100139021		Doylestown	PA		12/22/2023	8.000	1,336,351		26				1,800,000	10/03/2023
100139022		Corpus Christi	TX		12/22/2023	8.500	561,671		89				713,000	10/26/2023
100139023		Golden	CO		12/22/2023	7.750	310,398		3				580,000	10/30/2023
100139024		Keaau	HI		12/22/2023	7.875	695,323		19				900,000	10/10/2023
100139025		Canyon Country	CA		12/22/2023	8.250	636,132		5				800,000	10/25/2023
100139026		Williamsburg	VA		12/22/2023	10.500	590,006		2				745,000	10/30/2023
100139027		Lawrenceville	GA		12/22/2023	8.750	208,183		(4)				335,000	10/26/2023
100139028		San Antonio	TX		12/22/2023	9.000	236,869						260,000	10/27/2023
100139029		Lawrenceville	GA		12/22/2023	9.875	615,583		11				700,000	10/26/2023
100139030		El Segundo	CA		12/22/2023	8.625	1,586,852		3				2,300,000	09/27/2023
100139031		Everett	WA		12/22/2023	8.625	251,676						315,000	10/18/2023
100139032		Fishers	IN		12/22/2023	8.990	324,927		2				434,000	10/26/2023
100139033		Round Rock	TX		12/22/2023	9.750	346,085		(9)				630,000	10/23/2023
100139034		Sun City center	FL		12/22/2023	8.375	385,185		770				483,000	10/16/2023
100139035		Salinas	CA		12/22/2023	8.125	734,012		4				1,165,000	11/02/2023
100139036		Burbank	CA		12/22/2023	10.250	820,395						960,000	10/23/2023
100139037		Poway	CA		12/22/2023	8.250	476,633						760,000	11/09/2023
100139038		Dallas	TX		12/22/2023	9.000	875,269		(10)				1,475,000	10/25/2023
100139039		San Bernardino	CA		12/22/2023	9.375	472,429		(3)				615,000	10/27/2023
100139040		Port Orchard	WA		12/22/2023	9.250	214,316		(5)				410,000	10/25/2023
100139041		Corona	CA		12/22/2023	8.750	497,207		140				675,000	11/03/2023
100139042		San Diego	CA		12/22/2023	8.313	503,173						1,500,000	10/19/2023
100139043		Los Angeles	CA		12/22/2023	9.250	1,170,296		(27)				2,100,000	10/27/2023
100139044		Atlanta	GA		12/22/2023	9.000	459,204		1				590,000	10/20/2023
100139045		Spring Lake	MI		12/22/2023	8.500	330,482		3				475,000	10/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139046		Deerfield Beach	FL		12/22/2023	8.625	245,634		1				367,000	11/03/2023
100139047		Wesley Chapel	FL		12/28/2023	8.499	772,513		(5)				1,165,000	12/05/2023
100139049		Redwood City	CA		12/28/2023	8.499	262,592		1				1,050,000	11/27/2023
100139050		San Diego	CA		12/28/2023	9.374	1,907,225		(3)				2,350,000	11/17/2023
100139051		Boerne	TX		12/28/2023	9.874	492,646		(2)				640,000	11/28/2023
100139053		New York	NY		12/28/2023	8.374	1,315,019		(2)				2,150,000	11/21/2023
100139054		New York	NY		12/28/2023	8.999	1,556,503		(7)				2,000,000	12/04/2023
100139055		Miami	FL		12/28/2023	8.999	359,454		1				492,000	11/29/2023
100139056		Baltimore	MD		12/28/2023	8.624	190,935		(2)				245,000	12/07/2023
100139057		Brooklyn	NY		12/28/2023	10.249	1,065,399		(3)				2,035,000	11/22/2023
100139058		New Rochelle	NY		12/28/2023	7.874	248,527		1				450,000	11/30/2023
100139059		Pinehurst	NC		12/28/2023	8.624	394,450		1				620,000	11/27/2023
100139060		Baltimore	MD		12/28/2023	8.499	168,714		(1)				272,000	11/30/2023
100139061		Fairfield	NJ		12/28/2023	9.249	263,441		(2)				760,000	11/30/2023
100139063		Houston	TX		12/28/2023	8.999	153,084		(2)				240,500	11/30/2023
100139065		Kansas City	MO		12/28/2023	9.624	136,972		(1)				164,000	11/27/2023
100139066		Dudley	MA		12/28/2023	10.999	190,299		(1)				260,000	11/29/2023
100139067		Myrtle Beach	SC		12/28/2023	8.874	120,268		(1)				203,000	12/08/2023
100139068		Fall River	MA		12/28/2023	9.999	324,783						430,000	11/27/2023
100139069		Springfield	MA		12/28/2023	8.624	162,655		(1)				265,000	12/06/2023
100139070		Pembroke Pines	FL		12/28/2023	7.999	248,977		1				374,000	11/29/2023
100139071		Woodmere	NY		12/28/2023	8.999	831,921		(8)				1,175,000	12/07/2023
100139073		Cincinnati	OH		12/28/2023	9.374	164,259						215,000	11/22/2023
100139074		Huntsville	AL		12/28/2023	10.374	156,300		(1)				200,000	11/27/2023
100139075		Cypress	TX		12/28/2023	8.624	501,841		(1)				615,000	11/22/2023
100139076		Everett	MA		12/28/2023	9.374	463,427		(1)				600,000	11/22/2023
100139077		Swansboro	NC		12/28/2023	9.999	140,469		(2)				169,000	11/22/2023
100139079		Collegeville	PA		12/28/2023	8.624	301,570						750,000	11/28/2023
100139080		Jacksonville	NC		12/28/2023	9.999	165,029		(2)				198,000	11/22/2023
100139081		Key Biscayne	FL		12/28/2023	8.374	289,137		(1)				566,000	11/28/2023
100139082		Jacksonville	NC		12/28/2023	9.999	142,666		(2)				171,000	11/22/2023
100139083		Jacksonville	NC		12/28/2023	9.999	111,555		(2)				134,000	11/28/2023
100139084		Las Vegas	NV		12/28/2023	8.374	104,707						190,000	11/20/2023
100139085		Miami	FL		12/28/2023	8.750	606,496		(1)				760,000	11/28/2023
100139086		Buhl	ID		12/28/2023	9.499	102,812		(2)				175,000	12/06/2023
100139087		Jacksonville	NC		12/28/2023	9.999	112,320		(2)				135,000	11/28/2023
100139089		Kearny	NJ		12/28/2023	8.749	335,329						470,000	11/30/2023
100139090		Dundalk	MD		12/28/2023	8.624	177,741		(2)				215,000	12/01/2023
100139091		Kingston	NY		12/28/2023	8.624	263,788		(2)				361,000	11/30/2023
100139092		Hollywood	FL		12/28/2023	8.624	264,185		(2)				630,000	12/07/2023
100139093		Torrington	CT		12/28/2023	8.749	177,640		(1)				248,000	12/01/2023
100139094		San Juan	TX		12/28/2023	9.374	136,570		(2)				315,000	12/01/2023
100139095		Shelton	CT		12/28/2023	8.000	353,610		(1)				760,000	12/06/2023
100139096		Park City	UT		12/28/2023	8.499	939,686		(2)				1,155,000	11/20/2023
100139097		Northridge	CA		12/28/2023	8.624	1,036,927		(6)				1,270,000	12/01/2023
100139098		Sarasota	FL		12/28/2023	8.249	406,242		(2)				750,000	12/01/2023
100139099		Miami	FL		12/28/2023	8.499	462,486						728,000	11/30/2023
100139100		Cullowhee	NC		12/28/2023	8.999	713,677		(4)				900,000	12/05/2023
100139101		Commerce City	CO		12/28/2023	9.499	458,782		1				576,000	11/27/2023
100139102		Newburgh	NY		12/28/2023	8.999	290,423		(1)				375,000	11/22/2023
100139103		Rutherford	NJ		12/28/2023	8.399	426,727		1				650,000	11/27/2023
100139104		Newburgh	NY		12/28/2023	8.999	241,892		(1)				310,000	11/29/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139105		Palmdale	CA		12/28/2023	11.124	376,560		(4)				490,000	12/06/2023
100139108		Newburgh	NY		12/28/2023	8.624	343,439						450,000	11/22/2023
100139109		Dallas	TX		12/28/2023	8.499	313,395		(1)				435,999	11/30/2023
100139110		Newburgh	NY		12/28/2023	8.874	299,956		1				400,000	11/22/2023
100139111		El Paso	TX		12/28/2023	8.749	669,104		(1)				900,000	11/27/2023
100139112		FORT WORTH	TX		12/28/2023	7.999	194,717						344,000	11/21/2023
100139113		Cape Coral	FL		12/28/2023	8.499	300,041		(1)				375,000	12/08/2023
100139114		El Cajon	CA		12/28/2023	8.749	612,039		(4)				750,000	12/07/2023
100139115		FORNEY	TX		12/28/2023	8.465	221,528		(1)				327,000	11/21/2023
100139116		Crystal Beach	TX		12/28/2023	9.124	728,773		(6)				1,040,000	12/06/2023
100139117		Randallstown	MD		12/28/2023	8.374	333,386		(2)				450,000	12/04/2023
100139118		Summerfield	FL		12/28/2023	9.124	183,187		(1)				250,000	11/22/2023
100139119		Bronx	NY		12/28/2023	8.999	785,286		(7)				950,000	12/07/2023
100139120		Miami	FL		12/28/2023	8.374	303,751		(2)				420,000	12/05/2023
100139122		Miami	FL		12/28/2023	8.999	353,351		(1)				492,000	11/30/2023
100139123		Marietta	GA		12/28/2023	9.249	376,639		(1)				565,000	12/04/2023
100139124		TRAVELERS REST	SC		12/28/2023	8.125	281,002		27				390,000	09/06/2023
100139125		Covina	CA		12/28/2023	9.000	614,299		(1)				850,000	09/29/2023
100139126		Rancho Cordova	CA		12/28/2023	8.375	400,349		(1)				520,000	10/10/2023
100139127		Loma Linda	CA		12/28/2023	10.999	760,815		(2)				970,000	11/16/2023
100139128		Daniel Island	SC		12/28/2023	8.750	572,721						705,000	10/05/2023
100139129		Tucson	AZ		12/28/2023	9.999	153,313		(2)				202,000	12/08/2023
100139130		Xenia	OH		12/28/2023	9.125	217,062						340,000	09/12/2023
100139131		Spanish Fork	UT		12/28/2023	9.124	233,798		(1)				485,000	11/29/2023
100139132		Warren	NJ		12/28/2023	11.249	500,130		2				650,000	10/25/2023
100139134		San Bernardino	CA		12/28/2023	9.750	615,391						768,000	11/28/2023
100139135		Upper Marlboro	MD		12/28/2023	8.999	221,241						285,000	11/27/2023
100139136		Hazlet	NJ		12/28/2023	9.374	340,522		(3)				505,000	12/01/2023
100139137		PANAMA CITY BEACH	FL		12/28/2023	8.749	392,070						522,000	11/10/2023
100139138		New York	NY		12/28/2023	9.750	5,250,382		7				8,000,000	11/20/2023
100139139		Sarasota	FL		12/28/2023	8.999	1,864,529		(16)				5,104,000	12/01/2023
100139140		Kissimmee	FL		12/28/2023	7.749	277,893		1				500,000	11/14/2023
100139141		Miami Lakes	FL		12/28/2023	9.624	1,921,345		(3)				2,500,000	11/02/2023
100139142		Las Vegas	NV		12/28/2023	9.499	88,677		(1)				178,000	11/09/2023
100139143		Allentown	PA		12/28/2023	9.499	126,657		(1)				206,000	11/09/2023
100139144		Franklinville	NJ		12/28/2023	8.499	187,431		(1)				267,500	12/01/2023
100139145		Palmdale	CA		12/28/2023	9.249	953,477		3				1,198,000	11/13/2023
100139146		Newburgh	NY		12/28/2023	9.624	393,216		1				490,000	11/21/2023
100139147		Chandler	AZ		12/28/2023	7.999	421,398						810,000	11/13/2023
100139148		Nashville	TN		12/28/2023	8.999	329,852		235				427,000	11/22/2023
100139149		Woodstock	GA		12/28/2023	8.499	241,565		(1)				450,000	11/21/2023
100139150		Lauderhill	FL		12/28/2023	9.999	96,628		(1)				145,000	11/09/2023
100139152		EAST POINT	GA		12/28/2023	8.874	177,597		(1)				242,000	11/28/2023
100139153		BABYLON	NY		12/28/2023	8.999	1,993,204		4				2,650,000	11/22/2023
100139154		BROOKLYN	NY		12/28/2023	8.749	348,837		(2)				990,000	11/20/2023
100139155		Philadelphia	PA		12/28/2023	8.874	101,367						171,000	11/29/2023
100139156		NORTHRIDGE	CA		12/28/2023	8.000	335,774		(1)				1,535,000	10/25/2023
100139157		ELK GROVE	CA		12/28/2023	8.375	405,165		14				530,000	10/10/2023
100139158		CORONA DEL MAR	CA		12/28/2023	8.250	3,033,653		4				5,550,000	07/06/2023
100139159		HESPERIA	CA		12/28/2023	10.000	306,680						374,000	10/09/2023
100139160		PALO CEDRO	CA		12/28/2023	7.875	1,117,873		(2)				1,750,000	10/09/2023
100139161		CHULA VISTA	CA		12/28/2023	9.000	576,561		(1)				750,000	10/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139162		Lawrenceville	GA		12/28/2023	8.375	343,062		(2)				420,950	10/09/2023
100139163		SAN DIEGO	CA		12/28/2023	9.500	1,349,901						1,770,000	11/01/2023
100139164		Murfreesboro	TN		12/28/2023	9.625	320,511		(1)				420,000	10/24/2023
100139165		Carrollton	TX		12/28/2023	7.750	370,485		(1)				525,000	11/07/2023
100139166		TAMPA	FL		12/28/2023	9.250	428,208						528,000	10/12/2023
100139167		Fall River	MA		12/28/2023	10.000	547,956		(4)				665,000	11/08/2023
100139168		Charlotte	NC		12/28/2023	8.500	183,595		131				261,000	11/07/2023
100139169		South Jordan	UT		12/28/2023	7.875	1,174,889		2				1,790,000	11/17/2023
100139170		Milford	CT		12/28/2023	8.375	355,021						599,900	10/24/2023
100139171		Bradenton	FL		12/28/2023	8.750	227,093		6				330,000	10/27/2023
100139172		Del Valle	TX		12/28/2023	8.750	231,470		(1)				320,000	10/30/2023
100139173		Davenport	FL		12/28/2023	8.125	196,254		7				356,000	11/10/2023
100139174		Los Angeles	CA		12/28/2023	8.375	612,476		(1)				935,000	11/09/2023
100139175		West Valley City	UT		12/28/2023	8.500	359,908						475,000	11/20/2023
100139176		BROOKLINE	MA		12/28/2023	8.500	817,885		2				1,180,000	10/19/2023
100139177		Whittier	CA		12/28/2023	8.500	643,692						978,000	10/25/2023
100139178		Cypress	TX		12/28/2023	8.875	509,826		(1)				725,900	11/27/2023
100139179		North Fort Myers	FL		12/28/2023	8.625	212,154		3				310,000	11/29/2023
100139180		Homestead	FL		12/28/2023	8.250	299,778						467,000	11/22/2023
100139181		Antioch	TN		12/28/2023	8.625	206,452		6				295,000	10/16/2023
100139182		North Fort Myers	FL		12/28/2023	8.625	215,247						310,000	11/29/2023
100139183		Coconut Creek	FL		12/28/2023	8.500	283,971						441,000	11/28/2023
100139184		Northridge	CA		12/28/2023	8.125	387,387						565,000	10/23/2023
100139185		Miami	FL		12/28/2023	8.125	468,552		1				719,000	10/25/2023
100139186		Austin	TX		12/28/2023	8.750	609,533		(3)				980,000	11/02/2023
100139187		Highland	UT		12/28/2023	8.250	1,260,539		42				1,833,000	12/01/2023
100139188		The Woodlands	TX		12/28/2023	7.875	457,871		23				900,000	11/30/2023
100139189		Rolling Hills Estates	CA		12/28/2023	8.625	1,169,303		(1)				1,650,000	11/01/2023
100139190		Schenectady	NY		12/28/2023	8.750	178,765						255,000	10/16/2023
100139191		Arlington	TX		12/28/2023	8.000	252,992						570,000	11/27/2023
100139192		Sacramento	CA		12/28/2023	8.875	380,460		(1)				494,000	11/27/2023
100139193		Anaheim	CA		12/28/2023	8.500	802,407						1,100,000	11/09/2023
100139194		Kissimmee	FL		12/28/2023	8.500	366,121		14				572,000	11/01/2023
100139195		DOWNEY	CA		12/28/2023	8.500	890,577						1,100,000	11/09/2023
100139196		Laurel	MD		12/28/2023	8.625	184,840		(1)				283,000	10/17/2023
100139197		Phoenix	AZ		12/28/2023	8.250	223,047		(1)				500,000	11/07/2023
100139198		Houston	TX		12/28/2023	8.250	282,007		13				410,000	10/31/2023
100139199		Houston	TX		12/28/2023	8.125	177,009		(1)				265,000	10/30/2023
100139200		Houston	TX		12/28/2023	8.125	3,479,875		188				5,372,000	10/18/2023
100139201		Daly City	CA		12/28/2023	8.500	837,917		(1)				1,100,000	11/20/2023
100139202		Allentown	PA		12/28/2023	8.250	363,143						547,000	10/31/2023
100139203		Bayside Hills	NY		12/28/2023	8.000	414,246		1				950,000	11/13/2023
100139204		Glendale	CA		12/28/2023	8.500	683,127		(2)				890,000	11/07/2023
100139205		FORT MYERS	FL		12/28/2023	8.000	285,802		182				515,000	11/14/2023
100139206		Edmond	OK		12/28/2023	8.250	255,161		8				370,000	11/07/2023
100139207		Macon	GA		12/28/2023	8.500	177,556						250,000	10/13/2023
100139208		Lemon Grove	CA		12/28/2023	8.750	594,052						780,000	11/15/2023
100139209		Sunny Isles Beach	FL		12/28/2023	8.875	370,115		(1)				515,000	10/26/2023
100139210		KNOXVILLE	TN		12/28/2023	8.875	152,765		1				230,000	11/01/2023
100139211		Quincy	MA		12/28/2023	8.500	507,059		349				755,000	10/26/2023
100139212		Northridge Area Los Angeles	CA		12/28/2023	8.250	430,333		15				710,000	11/29/2023
100139213		CHATSWORTH AREA LOS ANGELES	CA		12/28/2023	8.125	503,197		21				1,000,000	11/29/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139214		DAVENPORT	FL		12/28/2023	7.875	220,629		1				460,000	11/21/2023
100139215		Anderson	IN		12/28/2023	8.500	162,960						240,000	11/01/2023
100139216		Duluth	GA		12/28/2023	8.375	324,419		13				532,000	10/23/2023
100139217		Suwanee	GA		12/28/2023	8.375	314,773		13				516,000	10/23/2023
100139218		West Roxbury	MA		12/28/2023	8.750	578,172		(2)				1,290,000	11/20/2023
100139219		Fort Lawn	SC		12/28/2023	8.250	469,166		15				700,000	11/14/2023
100139220		Orlando	FL		12/28/2023	7.750	199,243		11				495,000	11/15/2023
100139221		Williamsburg	VA		12/28/2023	9.250	516,608		(1)				630,000	11/20/2023
100139222		ATLANTA	GA		12/28/2023	8.750	627,876		1				895,000	11/28/2023
100139223		Loganville	GA		12/28/2023	8.875	393,470		(1)				490,400	11/17/2023
100139224		Walnut Cove	NC		12/28/2023	8.625	186,696		(1)				260,000	10/23/2023
100139225		Heath	TX		12/28/2023	9.000	534,702		(2)				670,000	11/20/2023
100139226		Lawrenceville	GA		12/28/2023	8.125	344,333						493,000	11/01/2023
100139227		Woodbury	MN		12/28/2023	8.375	166,120						373,000	11/20/2023
100139228		Miami	FL		12/28/2023	7.750	330,548		2				520,000	11/30/2023
100139229		Anaheim	CA		12/28/2023	8.125	507,195		(1)				1,220,000	12/04/2023
100139230		Easton	PA		12/28/2023	8.250	165,836		5				289,000	11/09/2023
100139231		(North Hollywood Area) Los Ang	CA		12/28/2023	9.500	881,584		2				1,100,000	11/17/2023
100139232		Easton	PA		12/28/2023	8.250	165,792		5				270,000	11/09/2023
100139233		Santa Clarita Area of Canyon	CA		12/28/2023	8.500	672,062		(2)				875,000	11/08/2023
100139234		Roselle	IL		12/28/2023	8.125	156,521						275,000	10/31/2023
100139235		Tampa	FL		12/28/2023	7.875	169,250						311,000	11/07/2023
100139236		Easton	PA		12/28/2023	8.250	165,911		5				282,000	11/09/2023
100139237		San Jose	CA		12/28/2023	8.250	608,011		24				980,000	10/30/2023
100139238		Easton	PA		12/28/2023	8.250	165,896		5				289,000	11/09/2023
100139239		Easton	PA		12/28/2023	8.500	211,997		4				325,000	11/09/2023
100139240		Easton	PA		12/28/2023	8.250	226,669		7				326,000	11/09/2023
100139241		Lake Charles	LA		12/28/2023	8.500	203,133						252,500	10/30/2023
100139242		Wesley Chapel	FL		12/28/2023	8.125	195,197						320,000	10/25/2023
100139243		Irvine	CA		12/28/2023	8.375	552,978						790,000	10/30/2023
100139244		Hampton	VA		12/28/2023	8.625	165,516		(1)				250,000	11/27/2023
100139245		Lawndale	CA		12/28/2023	8.875	786,370		(3)				1,030,000	11/13/2023
100139246		Santa Clarita	CA		12/28/2023	8.250	554,380		(1)				910,000	11/06/2023
100139247		San Jose	CA		12/28/2023	8.125	479,879		18				880,000	11/03/2023
100139248		Richmond	TX		12/28/2023	7.750	286,070						476,600	11/08/2023
100139249		Laveen	AZ		12/28/2023	8.625	239,793		2				435,000	11/21/2023
100139250		Windsor Mill	MD		12/28/2023	8.500	333,023		1				425,000	11/10/2023
100139251		Philadelphia	PA		12/28/2023	8.875	156,648		(1)				215,000	11/03/2023
100139252		New Hill	NC		12/28/2023	8.375	765,397		(1)				1,262,000	11/02/2023
100139253		LA PUENTE	CA		12/28/2023	8.250	453,393		(2)				680,000	11/07/2023
100139254		Palm Beach Gardens	FL		12/28/2023	8.500	294,940						431,000	11/02/2023
100139255		Glendale	CA		12/28/2023	9.125	1,525,766		(2)				1,900,000	11/03/2023
100139256		Davenport	FL		12/28/2023	8.750	390,335		(2)				565,000	11/02/2023
100139257		Westwood	MA		12/28/2023	8.500	706,429						875,000	11/09/2023
100139258		Lexington	SC		12/28/2023	8.500	355,644		8				575,000	11/14/2023
100139259		Encino	CA		12/28/2023	8.500	1,601,082		(2)				2,250,000	11/03/2023
100139260		Fort Mill	SC		12/28/2023	8.375	355,973		10				550,000	11/20/2023
100139261		San Ramon	CA		12/28/2023	8.125	923,547		(1)				1,300,500	11/14/2023
100139262		Louisville	KY		12/28/2023	8.625	202,309		(1)				304,000	10/30/2023
100139263		OVIEDO	FL		12/28/2023	8.375	280,649		7				400,000	11/15/2023
100139264		Louisville	KY		12/28/2023	9.250	159,931		(1)				208,000	11/28/2023
100139265		Las Vegas	NV		12/28/2023	8.250	285,343		8				444,000	11/03/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139266		Woodland Hills Area Los Angel	CA		12/28/2023	7.750	186,659						1,000,000	11/15/2023
100139267		Ontario	CA		12/28/2023	8.125	375,535						618,000	10/31/2023
100139268		Pocatello	ID		12/28/2023	7.875	195,908		1				264,000	11/22/2023
100139269		Tujunga Area Los Angeles	CA		12/28/2023	8.250	685,362						850,000	11/06/2023
100139270		Arlington	TX		12/28/2023	8.750	288,372		(1)				390,000	11/27/2023
100139271		Winter Garden	FL		12/28/2023	8.125	340,234		18				540,000	11/03/2023
100139272		Bowling Green	FL		12/28/2023	8.250	152,217						235,000	11/13/2023
100139273		San Lorenzo	CA		12/28/2023	8.375	612,428						820,000	11/22/2023
100139274		Poway	CA		12/28/2023	8.500	514,904						890,000	11/06/2023
100139275		Huntsville	AL		12/28/2023	8.500	307,112		(1)				445,000	11/17/2023
100139276		St. Louis	MO		12/28/2023	8.375	153,643						210,000	11/28/2023
100139277		Smyrna	TN		12/28/2023	8.500	328,787						500,000	11/15/2023
100139278		Helotes	TX		12/28/2023	8.250	232,173		150				400,000	11/22/2023
100139279		SAN JOSE	CA		12/28/2023	8.250	299,953		10				630,000	11/16/2023
100139280		Ocoee	FL		12/28/2023	8.250	174,049		(1)				405,000	11/21/2023
100139281		North Richland Hills	TX		12/28/2023	8.500	261,363		(2)				370,000	11/02/2023
100139282		Kissimmee	FL		12/28/2023	8.375	256,342		(1)				501,000	11/28/2023
100139283		Red Oak	TX		12/28/2023	8.125	208,403		(1)				336,000	11/22/2023
100139284		Fort Worth	TX		12/28/2023	8.250	258,583						372,000	11/15/2023
100139285		LAWNDALE AREA	CA		12/28/2023	8.125	626,795						830,000	11/16/2023
100139286		EAGLEVILLE	PA		12/28/2023	9.000	395,527						660,000	11/27/2023
100139287		Philadelphia	PA		12/28/2023	7.750	190,780		118				345,000	11/20/2023
100139288		Grand Prairie	TX		12/28/2023	8.250	286,730						410,000	11/15/2023
100139289		Alameda	CA		12/28/2023	8.125	508,462		19				788,000	11/09/2023
100139290		Glendale	CA		12/28/2023	8.250	744,783		(3)				1,225,000	11/15/2023
100139291		Daytona Beach	FL		12/28/2023	8.250	265,351						375,000	11/22/2023
100139292		Boynton Beach	FL		12/28/2023	8.375	158,043		4				260,000	11/21/2023
100139293		East Patchogue	NY		12/28/2023	8.375	208,877						329,500	11/20/2023
100139294		Fort Lauderdale	FL		12/28/2023	8.500	332,452		7				550,000	11/29/2023
100139295		Orlando	FL		12/28/2023	8.250	234,553		8				365,000	12/05/2023
100139296		Egg Harbor Township	NJ		12/28/2023	9.125	223,565						315,000	11/27/2023
100139297		GARDEN GROVE	CA		12/28/2023	8.375	745,015		(1)				1,050,000	11/09/2023
100139298		Gardena	CA		12/28/2023	8.250	580,421		(2)				810,000	11/21/2023
100139299		Virginia Beach	VA		12/28/2023	8.375	188,564						397,000	11/28/2023
100139300		Springfield	OR		12/28/2023	8.250	337,650		(2)				510,000	11/17/2023
100139301		SAN FRANCISCO	CA		12/28/2023	8.750	283,980						1,270,000	11/17/2023
100139302		ALHAMBRA	CA		12/28/2023	8.125	729,354		(1)				1,200,000	11/29/2023
100139303		Winter Haven	FL		12/28/2023	8.500	165,126		(1)				265,000	11/29/2023
100139304		El Paso	TX		12/28/2023	8.125	152,415						345,000	11/20/2023
100139305		Las Vegas	NV		12/28/2023	7.625	199,206		1				400,000	11/29/2023
100139306		Westfield	IN		12/28/2023	8.625	239,304						360,000	11/29/2023
100139307		Savannah	GA		12/28/2023	8.250	330,560						435,000	11/30/2023
100139308		Torrance	CA		12/28/2023	8.875	815,949		(1)				1,000,000	11/27/2023
100139309		Escondido	CA		12/28/2023	8.250	1,264,441						1,789,125	11/28/2023
100139310		Hesperia	CA		12/28/2023	8.625	405,146		(1)				495,000	11/27/2023
100139311		Las Vegas	NV		12/28/2023	8.375	174,955		(1)				265,000	12/04/2023
100139312		Hollister	CA		12/28/2023	7.875	592,498		2				855,000	11/29/2023
100139313		Pemberton	NJ		12/28/2023	8.875	205,130		(1)				310,000	11/27/2023
100139314		Odessa	FL		12/28/2023	8.500	409,008		(1)				668,000	11/30/2023
100139315		Fairfax	VA		12/28/2023	8.375	510,421		(3)				785,000	12/06/2023
100139316		Beavercreek	OH		12/28/2023	8.250	298,015		15				470,000	10/31/2023
100139317		Sarasota	FL		12/28/2023	7.750	1,553,434		114				2,900,000	11/14/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139318		Fort Worth	TX		12/28/2023	8.125	252,193						374,000	11/22/2023
100139319		Davenport	FL		12/28/2023	8.750	480,937		1				705,000	11/27/2023
100139320		Irmo	SC		12/28/2023	8.125	317,426		17				458,400	11/16/2023
100139321		Westminster	MD		12/28/2023	8.000	388,915						567,000	12/05/2023
100139322		Detroit	MI		12/28/2023	9.625	160,873		(1)				210,000	11/27/2023
100139323		Durham	NC		12/28/2023	8.250	490,788		16				830,000	11/15/2023
100139324		Minneola	FL		12/28/2023	8.500	202,421		7				685,000	11/27/2023
100139325		South Gate	CA		12/28/2023	8.500	485,627		(3)				780,000	10/26/2023
100139326		Nevada City	CA		12/28/2023	8.875	312,047		(2)				875,000	11/28/2023
100139327		Las Vegas	NV		12/28/2023	8.500	290,445		6				385,000	11/17/2023
100139328		Las Vegas	NV		12/28/2023	8.500	290,869		6				387,000	11/20/2023
100139329		Kissimmee	FL		12/28/2023	7.125	346,161		5				570,000	11/09/2023
100139330		Steamboat Springs	CO		12/28/2023	9.125	760,684		(3)				980,000	10/03/2023
100139331		OCEANSIDE	CA		12/28/2023	7.875	1,304,172						1,730,000	09/05/2023
100139332		FLAGSTAFF	AZ		12/28/2023	8.500	866,756						1,140,000	10/17/2023
100139333		APTOS	CA		12/28/2023	9.375	1,734,591		1,306				2,165,000	10/18/2023
100139334		RIVIERA BEACH	FL		12/28/2023	8.625	1,089,339		(2)				1,332,500	09/05/2023
100139335		RIVERSIDE	CA		12/28/2023	9.375	1,211,712		928				1,335,000	10/05/2023
100139336		Dallas	TX		12/28/2023	9.500	1,110,551		(4)				1,560,000	10/31/2023
100139337		RIVERSIDE	CA		12/28/2023	7.500	706,325		2				890,000	09/21/2023
100139338		Victorville	CA		12/28/2023	8.875	408,995						520,000	10/03/2023
100139339		Bass Lake	CA		12/28/2023	7.250	835,130		5				1,338,000	10/23/2023
100139340		Lumberton	NJ		12/28/2023	8.100	163,246		8				230,000	12/04/2023
100139341		Florence	KY		12/28/2023	8.250	181,845		13				236,000	12/07/2023
100139342		Covington	KY		12/28/2023	8.337	186,119		12				242,000	12/06/2023
100139343		Monroe	NY		12/28/2023	8.630	328,442		26				855,000	11/30/2023
100139344		Burlington	NJ		12/28/2023	8.340	136,605		14				190,000	11/30/2023
100139345		Willingboro	NJ		12/28/2023	8.720	173,042		2				240,000	11/22/2023
100139346		Titusville	FL		12/28/2023	8.520	297,990		21				420,000	11/08/2023
100139347		Trenton	NJ		12/28/2023	8.450	191,249		18				250,000	11/22/2023
100139348		Collingswood	NJ		12/28/2023	7.820	229,086		1				400,000	12/06/2023
100139349		West Babylon	NY		12/28/2023	9.280	894,416		16				1,075,000	11/22/2023
100139350		Wilmington	DE		12/28/2023	8.170	103,582						127,000	12/05/2023
100139351		Waterbury	CT		12/28/2023	8.530	262,017		3				320,000	11/29/2023
100139352		Yonkers	NY		12/28/2023	8.300	707,284		6				925,000	11/21/2023
100139353		Woodridge	IL		12/28/2023	8.990	89,480		1				145,000	12/04/2023
100139354		Houston	TX		12/28/2023	7.960	140,637		1				230,000	11/29/2023
100139355		Trenton	NJ		12/28/2023	8.440	173,794						230,000	12/01/2023
100139356		Charlotte	NC		12/28/2023	8.200	189,376		1				274,656	11/22/2023
100139357		Rochester	NY		12/28/2023	8.990	83,779		1				111,000	11/29/2023
100139358		Trenton	NJ		12/28/2023	8.340	154,903						205,000	12/01/2023
100139359		Santa Fe	NM		12/28/2023	7.890	217,760		1				360,000	11/21/2023
100139360		Chattanooga	TN		12/28/2023	8.250	229,584		16				375,000	12/04/2023
100139361		Mastic Beach	NY		12/28/2023	9.250	399,367		7				480,000	11/09/2023
100139362		Patchogue	NY		12/28/2023	8.950	521,998		5				630,000	12/05/2023
100139363		Mastic Beach	NY		12/28/2023	8.950	529,364		8				640,000	11/20/2023
100139364		Rock Springs	WY		12/28/2023	8.485	159,012		1				240,000	11/17/2023
100139365		Swedesboro	NJ		12/28/2023	8.340	156,819		1				220,000	11/21/2023
100139366		York	PA		12/28/2023	9.810	77,824		1				125,000	11/16/2023
100139367		Woodridge	IL		12/28/2023	8.480	103,318		1				145,000	11/10/2023
100139368		Yonkers	NY		12/28/2023	8.300	742,004		5				975,000	11/14/2023
100139369		Waterbury	CT		12/28/2023	8.450	289,762		2				380,000	11/09/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139370		Waterbury	CT		12/28/2023	8.920	291,701		3				380,000	11/09/2023
100139371		Waterbury	CT		12/28/2023	8.920	295,122		4				380,000	11/09/2023
100139372		Steger	IL		12/28/2023	8.650	139,592		2				170,000	11/08/2023
100139373		Waterbury	CT		12/28/2023	8.920	302,888		5				390,000	11/09/2023
100139374		Philadelphia	PA		12/28/2023	8.862	162,426		2				210,000	11/17/2023
100139375		Throop	PA		12/28/2023	8.920	186,916		2				260,000	11/21/2023
100139376		Scranton	PA		12/28/2023	9.090	260,179		3				340,000	11/22/2023
100139377		Dallas	TX		12/28/2023	7.970	217,463		1				349,000	11/22/2023
100139378		Bessemer City	NC		12/28/2023	8.230	135,111		1				242,000	11/28/2023
100139379		Carbondale	PA		12/28/2023	8.540	93,739		9				130,000	11/29/2023
100139380		Dickson City	PA		12/28/2023	8.540	96,351		9				135,000	11/29/2023
100139381		New Castle	PA		12/28/2023	8.140	116,573		13				154,500	11/30/2023
100139384		South Fallsburg	NY		12/28/2023	8.710	157,995		2				205,000	11/15/2023
100139385		Dayton	OH		12/28/2023	8.800	120,908		8				160,000	11/08/2023
100139386		Santa Fe	NM		12/28/2023	8.020	212,416		1				360,000	11/29/2023
100139387		Philadelphia	PA		12/28/2023	8.870	183,054		2				255,000	11/30/2023
100139388		Philadelphia	PA		12/28/2023	8.570	170,645		2				260,000	11/30/2023
100139389		Baltimore	MD		12/28/2023	8.250	187,608		20				230,000	11/08/2023
100139390		Baltimore	MD		12/28/2023	8.460	167,214		16				205,000	11/17/2023
100139391		Scranton	PA		12/28/2023	9.270	196,416		3				255,000	11/06/2023
100139392		St. Louis	MO		12/28/2023	8.710	114,185		1				160,000	11/20/2023
100139393		Scranton	PA		12/28/2023	8.990	174,709		2				245,000	11/21/2023
100139394		Baltimore	MD		12/28/2023	8.360	167,215		17				205,000	11/22/2023
100139395		Baltimore	MD		12/28/2023	8.320	126,431		13				155,000	11/06/2023
100139396		Kirkwood	MO		12/28/2023	9.220	142,665		2				185,000	11/22/2023
100139397		Pittsburgh	PA		12/28/2023	8.790	141,735		1				185,000	11/28/2023
100139398		Baltimore	MD		12/28/2023	8.650	164,730		13				215,000	11/22/2023
100139399		Baltimore	MD		12/28/2023	8.070	149,884		18				210,000	11/16/2023
100139400		Baltimore	MD		12/28/2023	8.320	120,721		13				150,000	11/06/2023
100139401		Baltimore	MD		12/28/2023	8.360	126,431		13				155,000	11/13/2023
100139402		Yonkers	NY		12/28/2023	8.800	322,280		3				600,000	11/20/2023
100139403		Liberty	NY		12/28/2023	8.580	163,922		2				200,000	11/15/2023
100139404		South Fallsburg	NY		12/28/2023	8.520	230,902		3				320,000	11/07/2023
100139405		Monroe	NY		12/28/2023	8.700	280,363		2				450,000	11/16/2023
100139406		Killingly	CT		12/28/2023	8.850	249,053		2				330,000	11/09/2023
100139407		Texarkana	TX		12/28/2023	8.120	120,682		11				262,000	11/09/2023
100139408		Woodbourne	NY		12/28/2023	8.520	219,653		3				305,000	11/15/2023
100139409		Vernon	NJ		12/28/2023	8.710	185,108		14				286,000	11/29/2023
100139410		West Hartford	CT		12/28/2023	8.290	278,544		2				390,000	11/28/2023
100139411		Phillipsburg	NJ		12/28/2023	9.310	104,954		2				127,000	11/06/2023
100139412		Kenosha	WI		12/28/2023	8.390	138,500						186,000	11/27/2023
100139413		Woodmere	NY		12/28/2023	8.250	924,590		9				1,290,000	11/16/2023
100139414		Phillipsburg	NJ		12/28/2023	8.810	112,350		1				152,000	11/15/2023
100139415		Trenton	NJ		12/28/2023	8.520	206,910		15				269,000	11/22/2023
100139417		Memphis	TN		12/28/2023	9.150	109,270		1				142,000	11/06/2023
100139418		West Deptford	NJ		12/28/2023	8.750	114,181		2				170,000	11/21/2023
100139419		Fort Myers	FL		12/28/2023	8.770	207,261		2				270,000	11/16/2023
100139421		Baltimore	MD		12/28/2023	8.440	167,889		1				220,000	11/08/2023
100139422		Paulsboro	NJ		12/28/2023	9.510	176,698		3				242,200	11/21/2023
100139423		Plymouth	PA		12/28/2023	9.480	104,854		2				134,000	11/21/2023
100139424		Southaven	MS		12/28/2023	8.250	202,690		1				296,000	11/17/2023
100139425		Pittsburgh	PA		12/28/2023	8.760	132,536		1				200,000	11/07/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139426		Houston	TX		12/28/2023	8.870	205,726		2				335,000	11/13/2023
100139427		Boca Raton	FL		12/06/2023	9.625	675,426		(43)				760,000	06/28/2023
100139428		Miami	FL		12/06/2023	9.375	710,855		(27)				825,000	05/16/2023
100139429		Blissfield	MI		12/06/2023	7.990	164,087		10				190,000	05/26/2022
100139431		Neptune	NJ		12/28/2023	9.250	360,982						434,000	11/28/2023
100139432		Rocky Mount	NC		12/28/2023	10.125	97,665		(1)				138,000	10/03/2023
100139433		Hollywood	FL		12/28/2023	7.875	449,966		1				604,000	11/06/2023
100139434		JACKSONVILLE	FL		12/28/2023	8.875	237,865		(2)				303,000	11/30/2023
100139435		SOUTH GATE	CA		12/28/2023	7.999	535,398		2				720,000	10/13/2023
100139436		Salem	OR		12/28/2023	8.999	158,952		(1)				215,000	10/25/2023
100139437		Pasadena	TX		12/28/2023	6.999	195,404		3				300,000	10/18/2023
100139438		FRANKLIN	TN		12/28/2023	8.990	273,343		(1)				578,000	11/30/2023
100139439		KAHULUI	HI		12/28/2023	8.750	147,252						185,000	10/20/2023
100139440		The Villages	FL		12/28/2023	8.875	198,920		(1)				365,000	11/03/2023
100139442		Waterbury	CT		12/28/2023	8.999	223,715		(1)				275,000	11/28/2023
100139443		San Francisco	CA		12/28/2023	7.999	228,109		(1)				1,600,000	12/06/2023
100139444		Albany	GA		12/28/2023	8.750	126,292		(2)				162,000	12/08/2023
100139445		Lakebay	WA		12/28/2023	9.750	435,711		(4)				640,000	12/07/2023
100139446		Upper Marlboro	MD		12/28/2023	7.999	255,916		1				330,000	11/02/2023
100139447		Middleboro	MA		12/28/2023	8.499	200,054		(1)				430,000	11/30/2023
100139448		Tuckerton	NJ		12/28/2023	8.999	322,847		(3)				475,000	12/08/2023
100139449		Saint Louis	MO		12/28/2023	8.875	200,591		(1)				255,000	10/27/2023
100139450		Henderson	NV		12/28/2023	9.499	401,631		(3)				490,000	11/27/2023
100139451		LOS ANGELES	CA		12/28/2023	9.250	459,760		(1)				590,000	11/01/2023
100139452		La Follette	TN		12/28/2023	8.499	441,466		(2)				950,000	11/30/2023
100139453		South Gate	CA		12/28/2023	9.999	1,073,479		(3)				1,350,000	12/06/2023
100139454		Miami	FL		12/28/2023	8.875	616,162		2				775,000	11/28/2023
100139455		Baltimore	MD		12/28/2023	10.625	138,057		(1)				160,000	11/30/2023
100139456		WILLIS	TX		12/28/2023	7.875	482,747		2				661,000	10/30/2023
100139457		Sierra Madre	CA		12/28/2023	8.250	1,366,354		(3)				2,161,000	12/05/2023
100139458		Spring	TX		12/28/2023	8.875	129,249		(1)				209,000	12/06/2023
100139459		Alexandria	VA		12/28/2023	9.375	462,373		(1)				610,000	12/05/2023
100139460		Columbus	OH		12/28/2023	7.499	156,792		1				214,000	10/31/2023
100139461		LAREDO	TX		12/28/2023	7.999	123,453						162,500	11/30/2023
100139463		Spring Hill	FL		12/28/2023	8.625	236,266		(1)				310,000	12/01/2023
100139464		Green Bay	WI		12/28/2023	9.625	168,101		(1)				215,000	11/10/2023
100139465		Minneapolis	MN		12/28/2023	9.750	143,680		(2)				169,000	12/11/2023
100139466		PORTLAND	OR		12/28/2023	8.625	225,195		(1)				408,000	11/30/2023
100139467		Coral Springs	FL		12/28/2023	8.999	660,381		(5)				805,000	12/12/2023
100139468		Phoenix	AZ		12/28/2023	8.999	151,394		(2)				240,000	12/06/2023
100139469		Wareham	MA		12/28/2023	8.499	196,116		(1)				595,000	11/30/2023
100139470		Lehigh Acres	FL		12/28/2023	9.375	317,817						405,000	12/08/2023
100139471		Kenner	LA		12/28/2023	7.999	475,690		(1)				650,000	12/05/2023
100139472		Ocala	FL		12/28/2023	9.999	147,085		(1)				180,000	12/01/2023
100139473		FRESNO	CA		12/28/2023	7.875	372,188		2				471,000	10/12/2023
100139474		Wethersfield	CT		12/28/2023	7.750	235,895						320,000	12/06/2023
100139475		BURNET	TX		12/28/2023	7.999	312,728		(1)				705,000	11/30/2023
100139476		Las Vegas	NV		12/28/2023	7.999	107,707						145,000	11/30/2023
100139477		Carlisle	IA		12/28/2023	8.999	149,389		(1)				225,000	11/30/2023
100139478		Spring	TX		12/28/2023	7.875	174,961						266,000	11/30/2023
100139479		Atlanta	GA		12/28/2023	8.250	188,990		(2)				240,000	12/13/2023
100139480		LOS ANGELES	CA		12/28/2023	8.999	1,076,637		1				1,400,000	11/22/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139481		Jonesboro	GA		12/28/2023	7.999	353,982		(1)				468,000	12/07/2023
100139482		Johnston	RI		12/28/2023	8.875	272,145		(3)				410,000	12/04/2023
100139483		FONTANA	CA		12/28/2023	8.499	243,738						460,000	10/10/2023
100139484		Watsonville	CA		12/28/2023	8.375	620,828		(2)				1,031,000	12/01/2023
100139486		Las Vegas	NV		12/28/2023	8.750	178,620		(2)				324,000	11/29/2023
100139487		Exeter	CA		12/28/2023	8.375	185,148		(1)				340,000	11/21/2023
100139488		WASHINGTON	DC		12/28/2023	8.999	160,890		(2)				345,000	11/30/2023
100139489		Macon	GA		12/28/2023	9.750	111,710		(2)				137,000	12/13/2023
100139490		TWIN FALLS	ID		12/28/2023	8.625	220,194						305,000	11/14/2023
100139492		South Yarmouth	MA		12/28/2023	9.125	188,650		(2)				465,000	12/04/2023
100139493		COLLEGE PARK	GA		12/28/2023	8.250	386,172						496,000	10/30/2023
100139494		Storrs Mansfield	CT		12/28/2023	8.999	233,487		(1)				280,000	10/27/2023
100139495		Los Angeles	CA		12/28/2023	7.999	398,253						795,000	11/29/2023
100139496		Roselle	NJ		12/28/2023	8.499	381,821		(2)				513,000	12/01/2023
100139497		Kissimmee	FL		12/28/2023	8.250	243,007		(1)				305,000	12/08/2023
100139498		New Albany	IN		12/28/2023	8.999	117,534		(2)				188,000	12/08/2023
100139499		San Antonio	TX		12/28/2023	8.999	144,607						170,000	10/23/2023
100139500		Evansville	IN		12/28/2023	8.250	115,678		(1)				160,000	12/12/2023
100139501		Midland	TX		12/28/2023	8.875	285,751		(3)				350,000	12/08/2023
100139502		Baltimore	MD		12/28/2023	9.125	439,420		(3)				615,000	12/12/2023
100139503		Fort Worth	TX		12/28/2023	8.875	182,768		(3)				338,000	12/13/2023
100139504		HAZLET TOWNSHIP	NJ		12/28/2023	8.750	234,866		(1)				300,000	11/14/2023
100139505		Chapel Hill	TN		12/28/2023	7.999	295,149		(2)				475,000	12/13/2023
100139506		Garland	TX		12/28/2023	9.499	216,891		(2)				287,000	12/01/2023
100139507		New Haven	CT		12/28/2023	8.499	1,309,183		(3)				2,000,000	12/06/2023
100139508		Tulsa	OK		12/28/2023	9.499	109,847		(2)				129,000	12/01/2023
100139509		Palmdale	CA		12/28/2023	8.999	345,742		(3)				475,000	12/05/2023
100139510		Plainfield	NJ		12/28/2023	9.125	383,710		(3)				575,000	12/04/2023
100139511		Columbus	GA		12/28/2023	7.250	116,546		1				160,000	12/08/2023
100139512		Malden	MA		12/28/2023	8.375	628,035		2				900,000	11/28/2023
100139513		Wood Dale	IL		12/28/2023	8.375	305,766		(1)				605,000	12/08/2023
100139514		Orlando	FL		12/28/2023	8.375	329,674		(3)				400,000	12/04/2023
100139515		San Antonio	TX		12/28/2023	8.750	214,060		(1)				285,000	10/30/2023
100139516		Alexandria	LA		12/28/2023	8.875	161,399		(2)				210,000	12/04/2023
100139517		Warrenton	VA		12/28/2023	8.999	581,912		(5)				707,000	12/08/2023
100139518		Abilene	TX		12/28/2023	9.875	157,478		(3)				180,000	12/09/2023
100139519		Asheboro	NC		12/28/2023	9.250	211,480		(2)				250,000	11/02/2023
100139520		Wildwood	NJ		12/28/2023	9.999	505,503						620,000	11/30/2023
100139521		Hanover	MD		12/28/2023	9.499	776,605						898,000	10/27/2023
100139522		Oswego	IL		12/28/2023	9.375	262,946		(2)				385,000	11/27/2023
100139523		Beaumont	TX		12/28/2023	8.250	200,577						260,000	11/02/2023
100139524		Hialeah	FL		12/28/2023	10.499	429,271		1				495,000	12/11/2023
100139525		Jacksonville	FL		12/28/2023	9.625	164,599		(3)				263,000	12/08/2023
100139526		Rialto	CA		12/28/2023	7.750	426,827		(1)				606,000	12/06/2023
100139527		FONTANA	CA		12/28/2023	8.999	579,196		2				730,000	10/16/2023
100139529		(SUN VALLEY AREA) LOS ANGELES	CA		12/28/2023	8.250	1,066,490		(2)				1,310,000	10/30/2023
100139530		Gary	IN		12/28/2023	9.999	125,003		(1)				162,000	12/07/2023
100139531		MORENO VALLEY	CA		12/28/2023	8.875	615,161						760,000	10/20/2023
100139532		Montgomery	AL		12/28/2023	11.499	641,716		5				765,000	11/30/2023
100139533		Houston	TX		12/28/2023	9.875	495,801		(5)				595,000	12/06/2023
100139534		West Milford	NJ		12/28/2023	9.875	435,352		(4)				525,000	12/08/2023
100139535		Lawrenceville	GA		12/28/2023	8.999	191,190		(2)				295,000	11/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139536		Mcallen	TX		12/28/2023	9.375	213,213		(4)				280,000	12/01/2023
100139537		FONTANA	CA		12/28/2023	10.250	410,914		1				510,000	11/01/2023
100139538		LOS ANGELES	CA		12/28/2023	7.999	679,842		1				850,000	11/03/2023
100139539		Placentia	CA		12/28/2023	10.999	742,883		(7)				885,000	12/06/2023
100139540		MIAMI	FL		12/28/2023	9.625	329,073		(1)				398,000	10/17/2023
100139541		La Vergne	TN		12/28/2023	9.625	433,696		(1)				545,000	10/19/2023
100139542		Temple Hills	MD		12/28/2023	9.499	368,882		(3)				460,000	12/08/2023
100139543		Woodland	CA		12/28/2023	8.499	304,663		(2)				540,000	12/04/2023
100139544		Brownsville	TX		12/28/2023	9.375	206,646		(2)				280,000	12/04/2023
100139545		St. Louis	MO		12/28/2023	7.999	1,281,856		1				1,600,000	10/31/2023
100139546		Bermuda Dunes	CA		12/28/2023	8.999	558,242		(5)				715,000	12/06/2023
100139547		Honolulu	HI		12/28/2023	8.125	1,758,037						2,230,000	11/30/2023
100139548		Reisterstown	MD		12/28/2023	8.499	479,832		(3)				590,000	12/01/2023
100139549		Phoenix	MD		12/28/2023	10.499	1,072,607		(3)				1,235,000	12/05/2023
100139550		Westland	MI		12/28/2023	9.125	196,409		(2)				236,000	12/08/2023
100139551		Southwest Ranches	FL		12/28/2023	9.499	733,619		(1)				900,000	11/27/2023
100139552		Boca Raton	FL		12/28/2023	8.499	381,886		(1)				505,000	10/30/2023
100139553		Holbrook	MA		12/28/2023	8.499	436,251						550,000	12/04/2023
100139554		Queen Creek	AZ		12/28/2023	8.999	736,056						925,000	10/30/2023
100139555		Summerland Key	FL		12/28/2023	11.499	1,537,983		(7)				2,100,000	12/12/2023
100139556		Moorhead	MN		12/28/2023	7.999	288,821						365,000	11/28/2023
100139557		Travelers Rest	SC		12/28/2023	8.875	232,421		(4)				360,000	12/05/2023
100139558		SPRING	TX		12/28/2023	7.999	195,094						265,000	11/28/2023
100139559		YOUNGSVILLE	NC		12/28/2023	10.375	178,664		(3)				325,000	11/28/2023
100139560		Hilton Head Island	SC		12/28/2023	8.999	178,217		(2)				210,000	10/26/2023
100139561		Greenbelt	MD		12/28/2023	10.250	204,880		(2)				230,000	12/08/2023
100139562		Indio	CA		12/28/2023	9.499	416,614						505,000	11/09/2023
100139563		San Antonio	TX		12/28/2023	11.499	384,359		(5)				420,000	12/13/2023
100139564		North Chesterfield	VA		12/28/2023	10.750	307,167		(1)				365,000	12/01/2023
100139565		Chicago	IL		12/28/2023	9.750	162,838						205,000	12/01/2023
100139566		Dade City	FL		12/28/2023	10.250	189,026		(1)				220,000	12/04/2023
100139567		Leander	TX		12/28/2023	9.875	752,001		(1)				870,000	11/29/2023
100139568		Cutler Bay	FL		12/28/2023	7.999	448,151		(1)				635,000	12/06/2023
100139569		Hesperia	CA		12/28/2023	9.499	641,751		(2)				800,000	12/06/2023
100139570		Katy	TX		12/28/2023	11.250	754,091		(6)				814,000	12/12/2023
100139572		Front Royal	VA		12/28/2023	9.499	281,909						345,000	10/30/2023
100139573		Rockport	TX		12/28/2023	9.250	350,954		(4)				418,000	12/08/2023
100139574		Fontana	CA		12/28/2023	8.875	386,548		(2)				525,000	12/04/2023
100139575		Commerce City	CO		12/28/2023	9.999	308,934		(2)				370,000	12/13/2023
100139576		Menifee	CA		12/28/2023	10.499	537,250		(4)				580,000	12/01/2023
100139577		Jacksonville	FL		12/28/2023	8.250	267,579		(2)				330,000	12/11/2023
100139578		South Miami	FL		12/28/2023	7.875	590,735		385				740,000	10/19/2023
100139581		Tempe	AZ		12/28/2023	8.375	523,491		(3)				632,000	11/28/2023
100139582		Monrovia	CA		12/28/2023	8.375	297,242		(2)				840,000	12/01/2023
100139583		Tracy	CA		12/28/2023	9.125	500,219		1				635,000	10/24/2023
100139584		Apopka	FL		12/28/2023	8.625	383,149		(1)				500,000	11/20/2023
100139585		Hanover	MA		12/28/2023	9.499	514,129		2				660,000	10/26/2023
100139586		Wauconda	IL		12/28/2023	10.375	225,810		(2)				280,000	12/13/2023
100139587		Winter Haven	FL		12/28/2023	8.625	232,250		(1)				315,000	11/30/2023
100139588		Corona	CA		12/28/2023	10.875	707,890		(2)				755,005	11/29/2023
100139589		Ocala	FL		12/28/2023	7.499	220,867		1				280,000	10/18/2023
100139590		Buena Park	CA		12/28/2023	9.375	696,919		(5)				810,000	12/07/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139591		PICO RIVERA	CA		12/28/2023	8.875	568,028		(1)				700,000	10/26/2023
100139592		Yucaipa	CA		12/28/2023	7.875	455,026						603,000	11/08/2023
100139593		Clovis	CA		12/28/2023	8.250	913,120		(1)				1,250,000	10/30/2023
100139594		(Pacific Palisades Area) Los A	CA		12/28/2023	7.375	347,131		1				655,000	11/29/2023
100139595		Woodland Hills	CA		12/28/2023	9.375	787,145		(5)				1,200,000	11/30/2023
100139596		Riverside	CA		12/28/2023	7.499	405,709		(1)				675,000	12/08/2023
100139597		Richmond	TX		12/28/2023	8.999	411,721		(1)				445,000	10/30/2023
100139598		Miami	FL		12/28/2023	9.125	1,350,787		(9)				1,650,000	12/04/2023
100139599		Tomball	TX		12/28/2023	8.999	199,002		(3)				250,000	12/05/2023
100139600		Little Falls	NJ		12/28/2023	9.875	530,922		(4)				610,000	12/01/2023
100139601		Los Angeles	CA		12/28/2023	7.999	766,915		(3)				950,000	12/07/2023
100139602		Davenport	FL		12/28/2023	9.875	421,042		(2)				509,000	12/04/2023
100139603		Atlanta	GA		12/28/2023	10.125	183,737		(1)				205,000	11/09/2023
100139604		Las Vegas	NV		12/28/2023	9.375	244,103						300,100	10/30/2023
100139605		Palmdale	CA		12/28/2023	8.999	380,973						485,000	12/05/2023
100139606		GLENDALE	CA		12/28/2023	9.250	859,583		627				1,035,000	11/07/2023
100139607		Palmdale	CA		12/28/2023	11.375	601,356		(3)				660,000	12/06/2023
100139608		CARSON	CA		12/28/2023	8.375	572,954		1				715,000	10/13/2023
100139609		Tustin	CA		12/28/2023	8.250	821,138		(3)				1,537,000	12/01/2023
100139610		San Antonio	TX		12/28/2023	8.999	219,160		(3)				262,500	12/01/2023
100139611		Longview	WA		12/28/2023	10.250	273,510		(2)				340,000	12/08/2023
100139612		Conyers	GA		12/28/2023	10.375	329,553		(2)				363,000	12/13/2023
100139613		Cleveland	GA		12/28/2023	7.999	291,434		(2)				409,000	12/08/2023
100139614		Clifton	NJ		12/28/2023	9.125	684,269		(3)				880,000	12/08/2023
100139615		DAVENPORT	FL		12/28/2023	11.250	438,673		3				540,000	11/30/2023
100139616		Greensboro	MD		12/28/2023	8.999	164,785		(1)				275,000	12/08/2023
100139617		Temecula	CA		12/28/2023	11.250	659,078		596				715,000	11/14/2023
100139618		Compton	CA		12/28/2023	10.375	511,024		(4)				585,000	12/05/2023
100139619		Gilroy	CA		12/28/2023	10.750	1,330,828		1				1,675,000	11/29/2023
100139620		Kissimmee	FL		12/28/2023	9.499	448,828						520,000	12/12/2023
100139621		Moreno Valley	CA		12/28/2023	9.499	477,094		(1)				534,000	12/07/2023
100139622		Laguna Niguel	CA		12/28/2023	8.375	893,094		(1)				1,170,000	10/24/2023
100139623		Los Angeles	CA		12/28/2023	9.750	544,655		(1)				660,000	10/31/2023
100139624		Hayward	CA		12/28/2023	8.875	494,844		1				555,000	10/12/2023
100139625		LOS ANGELES	CA		12/28/2023	9.750	624,314		(2)				750,000	11/30/2023
100139626		Gilbert	AZ		12/28/2023	8.750	476,794		(1)				625,000	10/12/2023
100139627		Las Vegas	NV		12/28/2023	10.250	284,951		(2)				335,000	12/04/2023
100139628		BAYTOWN	TX		12/28/2023	10.750	313,072		(3)				325,000	11/30/2023
100139629		Safety Harbor	FL		12/28/2023	8.499	1,273,323		(10)				1,900,000	12/06/2023
100139630		Halethorpe	MD		12/28/2023	9.125	175,682						220,000	10/27/2023
100139631		Moreno Valley	CA		12/28/2023	9.499	448,415		(3)				515,000	12/05/2023
100139632		LAREDO	TX		12/28/2023	8.250	205,304		(1)				274,000	10/19/2023
100139633		Round Lake Beach	IL		12/28/2023	9.375	151,432		(1)				240,000	12/01/2023
100139634		Lubbock	TX		12/28/2023	7.999	568,131		(1)				732,000	12/13/2023
100139635		Santa Ana	CA		12/28/2023	9.125	579,960		1				820,000	11/27/2023
100139636		CHATSWORTH	CA		12/28/2023	10.999	792,648		3				935,000	11/29/2023
100139637		LOS ANGELES	CA		12/28/2023	8.999	289,295		(1)				735,000	11/27/2023
100139638		San Antonio	TX		12/28/2023	7.999	249,947						308,500	10/27/2023
100139639		Henderson	NV		12/28/2023	8.250	2,505,961		(14)				3,080,000	12/01/2023
100139640		Port Saint Lucie	FL		12/28/2023	7.999	132,572		(1)				380,000	12/04/2023
100139641		Danville	CA		12/28/2023	8.499	2,205,900		(4)				2,972,000	12/04/2023
100139643		Wilton Manors	FL		12/28/2023	8.125	325,887		(4)				640,000	12/04/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139644		Clinton	CT		12/28/2023	8.999	365,707		(4)				575,000	12/12/2023
100139645		Riddle	OR		12/28/2023	8.999	571,647		(2)				680,000	12/12/2023
100139646		Roseville	CA		12/28/2023	9.375	383,383						470,000	11/29/2023
100139647		Heartland	TX		12/28/2023	9.499	258,700						297,000	10/27/2023
100139648		Cape Coral	FL		12/28/2023	7.999	287,125		(2)				515,000	12/07/2023
100139649		Prescott	AZ		12/28/2023	9.625	729,147		(5)				950,000	12/08/2023
100139650		Stockton	CA		12/28/2023	10.499	386,962		1				455,000	11/30/2023
100139651		Stockton	CA		12/28/2023	8.875	359,117		(2)				450,000	11/30/2023
100139652		Bakersfield	CA		12/28/2023	8.375	230,990		(3)				461,000	12/08/2023
100139653		Glendale	CA		12/28/2023	7.250	342,056						500,000	12/05/2023
100139654		HENDERSON	NV		12/28/2023	9.625	531,106		(4)				635,000	11/29/2023
100139655		Myrtle Creek	OR		12/28/2023	8.375	180,837		(2)				245,000	12/12/2023
100139657		WHITTIER	CA		12/28/2023	9.499	643,006		1				900,000	11/22/2023
100139658		Las Vegas	NV		12/28/2023	7.999	325,853		(2)				427,000	12/05/2023
100139659		Hollister	MO		12/28/2023	11.250	858,001		(4)				1,000,000	12/04/2023
100139660		Auburn	CA		12/28/2023	8.999	196,492		(2)				275,000	12/06/2023
100139662		North Grafton	MA		12/28/2023	9.999	414,030		(1)				500,000	12/08/2023
100139664		Middleboro	MA		12/28/2023	9.375	418,169		329				530,000	12/01/2023
100139666		Las Vegas	NV		12/28/2023	10.625	579,565		(2)				665,000	11/22/2023
100139667		Norwich	CT		12/28/2023	9.250	194,183		(1)				250,000	12/04/2023
100139668		Robert Lee	TX		12/28/2023	9.999	152,023		(2)				183,000	12/04/2023
100139670		Fontana	CA		12/28/2023	9.999	632,424		(3)				775,000	12/07/2023
100139671		United Kingdom	GBR		12/18/2023	6.040	74,228					581	75,000	09/26/2023
100139672		United Kingdom	GBR		12/18/2023	6.290	77,415					590	80,000	10/06/2023
100139673		United Kingdom	GBR		12/18/2023	5.840	559,168					4,249	575,000	10/03/2023
100139674		United Kingdom	GBR		12/18/2023	7.340	106,181					813	110,000	10/10/2023
100139675		United Kingdom	GBR		12/18/2023	6.840	333,874					2,613	345,000	09/25/2023
100139676		United Kingdom	GBR		12/18/2023	6.540	128,062					975	140,000	10/05/2023
100139677		United Kingdom	GBR		12/18/2023	7.340	323,353					2,485	550,000	10/13/2023
100139678		United Kingdom	GBR		12/18/2023	7.990	131,243					1,031	195,000	09/01/2021
100139679		United Kingdom	GBR		12/18/2023	7.590	186,487					1,464	190,000	09/30/2021
100139680		United Kingdom	GBR		12/18/2023	7.590	194,288					1,483	247,500	07/07/2021
100139681		United Kingdom	GBR		12/18/2023	7.690	577,542					4,468	900,000	09/21/2021
100139682		United Kingdom	GBR		12/18/2023	7.540	274,350					2,159	324,000	05/28/2021
100139683		United Kingdom	GBR		12/18/2023	7.840	102,491					799	102,750	07/22/2021
100139684		United Kingdom	GBR		12/18/2023	7.840	74,909					574	76,000	09/10/2021
100139685		United Kingdom	GBR		12/18/2023	7.590	74,378					582	75,000	08/23/2021
100139686		United Kingdom	GBR		12/18/2023	7.840	109,693					856	112,500	09/22/2021
100139687		United Kingdom	GBR		12/18/2023	7.590	264,436					2,033	270,000	08/13/2021
100139688		United Kingdom	GBR		12/18/2023	7.590	122,797					964	125,000	09/30/2021
100139689		United Kingdom	GBR		12/18/2023	7.040	132,870					1,015	135,000	09/08/2021
100139690		United Kingdom	GBR		12/18/2023	7.490	78,490					614	115,000	09/23/2021
100139691		United Kingdom	GBR		12/18/2023	6.390	263,930					2,019	385,000	10/09/2023
100139692		United Kingdom	GBR		12/18/2023	7.340	136,994					1,046	230,000	09/07/2023
100139693		United Kingdom	GBR		12/18/2023	6.390	222,022					1,712	230,000	10/16/2023
100139694		United Kingdom	GBR		12/18/2023	6.390	161,689					1,251	167,500	10/19/2023
100139695		United Kingdom	GBR		12/18/2023	6.490	167,374					1,279	200,000	09/08/2023
100139696		United Kingdom	GBR		12/18/2023	6.290	84,111					641	88,000	09/06/2023
100139697		United Kingdom	GBR		12/18/2023	6.340	703,465					5,370	750,000	09/07/2023
100139698		United Kingdom	GBR		12/18/2023	6.690	101,614					798	105,000	09/01/2023
100139699		United Kingdom	GBR		12/18/2023	6.340	72,761					571	75,000	09/29/2023
100139700		United Kingdom	GBR		12/18/2023	6.290	233,216					1,782	400,000	09/08/2023

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100139701		United Kingdom	GBR		12/18/2023	6.440	88,689					696	93,000	09/29/2023
100139702		United Kingdom	GBR		12/18/2023	6.440	91,929					721	109,000	09/29/2023
100139703		United Kingdom	GBR		12/18/2023	6.440	105,552					828	111,000	09/29/2023
100139704		United Kingdom	GBR		12/18/2023	6.590	198,198					1,551	275,000	09/26/2023
100139705		United Kingdom	GBR		12/18/2023	5.890	222,568					1,705	230,000	10/10/2023
100139706		United Kingdom	GBR		12/18/2023	5.990	175,778					1,379	190,000	09/29/2023
100139707		United Kingdom	GBR		12/18/2023	6.590	384,864					2,978	526,500	09/21/2023
100139708		United Kingdom	GBR		12/18/2023	6.690	282,890					2,147	360,000	10/02/2023
100139709		United Kingdom	GBR		12/18/2023	5.390	350,434					2,663	360,000	10/03/2023
100139710		United Kingdom	GBR		12/18/2023	6.490	101,614					782	105,000	09/14/2023
100139711		United Kingdom	GBR		12/18/2023	6.640	127,043					968	180,000	09/05/2023
100139712		United Kingdom	GBR		12/18/2023	6.590	111,558					850	115,000	10/05/2023
100139713		United Kingdom	GBR		12/18/2023	6.990	829,116					6,300	820,000	10/03/2023
100139714		United Kingdom	GBR		12/18/2023	6.040	98,123					768	100,000	09/26/2023
100139715		United Kingdom	GBR		12/18/2023	6.490	234,841					1,801	260,000	09/11/2023
100139716		United Kingdom	GBR		12/18/2023	6.040	74,228					581	75,000	09/26/2023
100139717		United Kingdom	GBR		12/18/2023	6.740	82,192					627	85,000	09/07/2023
100139718		United Kingdom	GBR		12/18/2023	6.290	222,567					1,711	330,000	10/13/2023
100139719		United Kingdom	GBR		12/18/2023	8.090	850,569					6,463	850,000	09/03/2021
100139720		United Kingdom	GBR		12/18/2023	7.990	321,624					2,441	345,000	08/02/2021
100139721		United Kingdom	GBR		12/18/2023	7.790	153,463					1,180	165,000	08/13/2021
100139722		United Kingdom	GBR		12/18/2023	7.690	284,265					2,232	300,000	05/30/2023
100139723		United Kingdom	GBR		12/18/2023	8.140	94,338					719	125,000	05/05/2023
100139724		United Kingdom	GBR		12/18/2023	7.790	467,467					3,671	490,000	06/30/2023
100139725		United Kingdom	GBR		12/18/2023	7.140	407,143					3,186	530,000	05/25/2023
100139726		United Kingdom	GBR		12/18/2023	6.440	153,983					1,181	165,000	08/11/2023
100139727		United Kingdom	GBR		12/18/2023	6.740	516,271					4,041	510,000	07/20/2023
100139728		United Kingdom	GBR		12/18/2023	6.640	275,703					2,129	300,000	07/17/2023
100139729		United Kingdom	GBR		12/18/2023	6.490	838,663					6,366	825,000	06/02/2023
100139730		United Kingdom	GBR		12/18/2023	6.740	527,939					4,118	525,000	06/22/2023
100139731		United Kingdom	GBR		12/18/2023	6.490	77,408					606	115,000	07/25/2023
100139732		United Kingdom	GBR		12/18/2023	7.390	181,630					1,405	189,950	07/21/2023
100139733		United Kingdom	GBR		12/18/2023	6.990	766,548					6,033	1,225,000	07/28/2023
100139734		United Kingdom	GBR		12/18/2023	7.490	319,293					2,440	320,000	08/08/2023
100139735		United Kingdom	GBR		12/18/2023	6.640	358,038					2,761	375,000	06/16/2023
100139736		United Kingdom	GBR		12/18/2023	6.340	152,333					1,192	180,000	07/24/2023
100139737		United Kingdom	GBR		12/18/2023	6.590	389,187					2,971	455,000	08/07/2023
100139738		United Kingdom	GBR		12/18/2023	6.440	144,587					1,130	165,000	08/23/2023
100139739		United Kingdom	GBR		12/18/2023	7.790	157,843					1,235	165,000	05/25/2023
100139740		United Kingdom	GBR		12/18/2023	6.440	186,621					1,439	285,000	06/16/2023
100139741		United Kingdom	GBR		12/18/2023	6.640	420,352					3,227	440,000	07/12/2023
100139742		United Kingdom	GBR		12/18/2023	8.040	936,801					7,135	925,000	05/05/2023
100139743		United Kingdom	GBR		12/18/2023	6.840	70,001					549	85,000	09/29/2023
100139744		United Kingdom	GBR		12/18/2023	6.040	127,034					964	190,000	10/02/2023
100139745		United Kingdom	GBR		12/18/2023	7.090	100,703					779	117,000	10/19/2023
100139746		United Kingdom	GBR		12/18/2023	6.940	446,225					3,410	750,000	09/08/2023
100139747		United Kingdom	GBR		12/18/2023	6.990	446,956					3,435	465,000	10/13/2023
100139748		United Kingdom	GBR		12/18/2023	6.590	959,620					7,553	1,460,000	09/28/2023
100139749		United Kingdom	GBR		12/18/2023	6.840	116,130					895	120,000	09/15/2023
100139750		United Kingdom	GBR		12/18/2023	6.390	377,135					2,876	520,000	10/06/2023
100139751		United Kingdom	GBR		12/18/2023	7.090	160,404					1,233	230,000	10/13/2023
100139752		United Kingdom	GBR		12/18/2023	6.690	241,553					1,838	280,000	09/04/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139753		United Kingdom	GBR		12/18/2023	6.890	233,365					1,800	330,000	10/16/2023
100139754		United Kingdom	GBR		12/18/2023	6.990	1,032,940					7,939	1,800,000	10/13/2023
100139755		United Kingdom	GBR		12/18/2023	6.840	96,775					736	100,000	09/04/2023
100139756		United Kingdom	GBR		12/18/2023	6.990	129,671					999	220,000	09/15/2023
100139757		United Kingdom	GBR		12/18/2023	7.890	449,685					3,433	460,000	09/07/2021
100139758		United Kingdom	GBR		12/18/2023	7.590	128,319					987	135,000	05/14/2021
100139759		United Kingdom	GBR		12/18/2023	7.990	346,436					2,654	368,000	09/10/2021
100139760		United Kingdom	GBR		12/18/2023	6.740	88,883					683	93,000	10/13/2023
100139761		United Kingdom	GBR		12/18/2023	5.790	343,868					2,640	400,000	10/12/2023
100139762		United Kingdom	GBR		12/18/2023	7.590	168,519					1,301	175,000	09/17/2021
100139763		United Kingdom	GBR		12/18/2023	7.490	156,566					1,190	208,000	09/03/2021
100139764		United Kingdom	GBR		12/18/2023	7.390	1,274,919					9,988	1,700,000	08/27/2021
100139765		United Kingdom	GBR		12/18/2023	7.390	98,425					762	115,000	09/21/2021
100139766		United Kingdom	GBR		12/18/2023	7.590	192,228					1,472	200,000	09/10/2021
100139767		United Kingdom	GBR		12/18/2023	8.090	371,538					2,869	410,000	09/17/2021
100139768		United Kingdom	GBR		12/18/2023	7.390	186,471					1,464	190,000	09/30/2021
100139769		United Kingdom	GBR		12/18/2023	7.690	361,555					2,832	390,000	09/27/2021
100139770		United Kingdom	GBR		12/18/2023	7.590	161,135					1,234	165,000	08/10/2021
100139771		United Kingdom	GBR		12/18/2023	7.990	537,685					4,220	925,000	09/29/2021
100139772		United Kingdom	GBR		12/18/2023	7.890	310,958					2,436	455,000	09/27/2021
100139773		United Kingdom	GBR		12/18/2023	7.990	171,420					1,346	178,000	07/30/2021
100139774		United Kingdom	GBR		12/18/2023	7.040	275,683					2,133	285,000	08/19/2021
100139775		United Kingdom	GBR		12/18/2023	7.290	110,969					856	125,000	09/16/2021
100139776		United Kingdom	GBR		12/18/2023	8.040	90,775					694	155,000	09/08/2021
100139777		United Kingdom	GBR		12/18/2023	6.440	115,892					910	160,000	09/29/2023
100139778		United Kingdom	GBR		12/18/2023	6.940	111,291					856	115,000	09/14/2023
100139779		United Kingdom	GBR		12/18/2023	6.890	95,764					752	110,000	09/29/2023
100139780		United Kingdom	GBR		12/18/2023	7.940	78,456					596	135,000	10/03/2023
100139781		United Kingdom	GBR		12/18/2023	7.140	91,929					704	95,000	10/10/2023
100139782		United Kingdom	GBR		12/18/2023	6.840	153,389					1,182	158,500	09/15/2023
100139783		United Kingdom	GBR		12/18/2023	7.390	179,227					1,367	300,000	10/06/2023
100139784		United Kingdom	GBR		12/18/2023	7.290	86,343					674	89,000	09/22/2023
100139785		United Kingdom	GBR		12/18/2023	6.690	177,536					1,374	245,000	10/19/2023
100139786		United Kingdom	GBR		12/18/2023	7.390	87,098					682	100,000	09/26/2023
100139787		United Kingdom	GBR		12/18/2023	7.390	88,092					689	100,000	09/26/2023
100139788		United Kingdom	GBR		12/18/2023	6.940	196,131					1,499	310,000	09/08/2023
100139789		United Kingdom	GBR		12/18/2023	6.990	521,936					4,096	538,000	09/29/2023
100139790		United Kingdom	GBR		12/18/2023	7.290	404,277					3,114	460,000	09/15/2023
100139791		United Kingdom	GBR		12/18/2023	7.040	677,923					5,187	835,000	10/09/2023
100139792		United Kingdom	GBR		12/18/2023	6.390	156,734					1,203	160,000	10/12/2023
100139793		United Kingdom	GBR		12/18/2023	7.690	283,967					2,230	290,000	09/30/2021
100139794		United Kingdom	GBR		12/18/2023	7.590	108,496					840	110,000	08/19/2021
100139795		United Kingdom	GBR		12/18/2023	7.790	265,037					2,049	450,000	08/18/2021
100139796		United Kingdom	GBR		12/18/2023	7.590	130,917					1,013	133,000	08/19/2021
100139797		United Kingdom	GBR		12/18/2023	7.590	126,034					990	128,000	09/01/2021
100139798		United Kingdom	GBR		12/18/2023	7.590	282,093					2,215	305,000	06/30/2021
100139799		United Kingdom	GBR		12/18/2023	7.390	152,363					1,192	160,000	09/24/2021
100139800		United Kingdom	GBR		12/18/2023	7.590	160,865					1,266	165,000	09/28/2021
100139801		United Kingdom	GBR		12/18/2023	7.390	141,438					1,078	146,000	09/06/2021
100139802		United Kingdom	GBR		12/18/2023	7.590	87,053					661	88,000	09/02/2021
100139803		United Kingdom	GBR		12/18/2023	7.690	598,334					4,573	668,000	09/08/2021
100139804		United Kingdom	GBR		12/18/2023	7.590	386,909					2,964	570,000	09/10/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139805		United Kingdom	GBR		12/18/2023	6.990	81,204					617	82,000	09/03/2021
100139806		United Kingdom	GBR		12/18/2023	7.190	125,541					968	127,500	03/16/2018
100139807		United Kingdom	GBR		12/18/2023	7.690	98,729					762	100,000	10/17/2019
100139808		United Kingdom	GBR		12/18/2023	7.190	148,814					1,145	235,000	03/14/2019
100139809		United Kingdom	GBR		12/18/2023	7.290	166,987					1,267	170,000	09/02/2019
100139810		United Kingdom	GBR		12/18/2023	7.290	118,234					924	120,000	10/23/2018
100139811		United Kingdom	GBR		12/18/2023	7.640	459,927					3,523	575,000	09/10/2018
100139812		United Kingdom	GBR		12/18/2023	6.890	114,195					894	118,000	09/20/2023
100139813		United Kingdom	GBR		12/18/2023	7.290	77,086					585	80,000	10/02/2023
100139814		United Kingdom	GBR		12/18/2023	6.890	625,246					4,822	865,000	10/16/2023
100139815		United Kingdom	GBR		12/18/2023	6.990	1,402,030					10,837	1,650,000	10/18/2023
100139816		United Kingdom	GBR		12/18/2023	6.690	369,545					2,850	550,000	10/16/2023
100139817		United Kingdom	GBR		12/18/2023	7.890	77,604					590	130,000	10/04/2023
100139818		United Kingdom	GBR		12/18/2023	7.290	313,153					2,385	325,000	10/05/2023
100139819		United Kingdom	GBR		12/18/2023	7.140	112,768					873	164,000	09/19/2023
100139820		United Kingdom	GBR		12/18/2023	7.390	147,493					1,158	150,000	09/30/2021
100139821		United Kingdom	GBR		12/18/2023	7.590	115,324					902	140,000	09/24/2021
100139822		United Kingdom	GBR		12/18/2023	7.490	128,353					984	200,000	03/11/2021
100139823		United Kingdom	GBR		12/18/2023	6.540	114,195					873	118,000	09/08/2023
100139824		United Kingdom	GBR		12/18/2023	6.290	72,581					559	75,000	09/14/2023
100139825		United Kingdom	GBR		12/18/2023	6.440	316,459					2,432	330,000	10/13/2023
100139826		United Kingdom	GBR		12/18/2023	6.440	195,535					1,488	220,000	09/04/2023
100139827		United Kingdom	GBR		12/18/2023	6.190	362,907					2,856	375,000	09/28/2023
100139828		United Kingdom	GBR		12/18/2023	6.340	423,096					3,320	440,000	09/29/2023
100139829		United Kingdom	GBR		12/18/2023	6.290	708,911					5,393	975,000	10/04/2023
100139830		United Kingdom	GBR		12/18/2023	7.890	178,141					1,394	195,000	08/20/2021
100139831		United Kingdom	GBR		12/18/2023	7.440	348,439					2,669	388,000	02/10/2021
100139832		United Kingdom	GBR		12/18/2023	7.440	273,598					2,105	298,000	06/14/2021
100139833		United Kingdom	GBR		12/18/2023	7.490	77,307					606	110,000	09/27/2019
100139834		United Kingdom	GBR		12/18/2023	4.990	104,232					802	110,000	11/14/2022
100139835		United Kingdom	GBR		12/18/2023	5.490	380,964					2,982	385,000	01/20/2023
100139836		United Kingdom	GBR		12/18/2023	3.590	549,885					4,231	750,000	05/14/2021
100139837		United Kingdom	GBR		12/18/2023	7.290	369,751					2,836	420,995	08/11/2023
100139838		United Kingdom	GBR		12/18/2023	7.190	2,304,661					18,139	3,500,000	07/28/2023
100139839		United Kingdom	GBR		12/18/2023	8.040	280,564					2,134	293,000	08/04/2023
100139840		United Kingdom	GBR		12/18/2023	6.440	75,480					592	80,000	09/29/2023
100139841		United Kingdom	GBR		12/18/2023	6.440	76,482					600	81,000	09/29/2023
100139842		United Kingdom	GBR		12/18/2023	7.190	318,570					2,421	384,000	08/03/2023
100139843		United Kingdom	GBR		12/18/2023	7.140	195,936					1,542	230,000	06/28/2021
100139844		United Kingdom	GBR		12/18/2023	7.040	245,433					1,926	375,000	07/29/2021
100139845		United Kingdom	GBR		12/18/2023	7.690	420,575					3,302	490,000	06/30/2021
100139846		United Kingdom	GBR		12/18/2023	7.690	598,438					4,558	657,500	08/05/2021
100139847		United Kingdom	GBR		12/18/2023	7.690	326,874					2,501	360,000	08/09/2021
100139848		United Kingdom	GBR		12/18/2023	7.390	212,655					1,659	270,000	07/22/2021
100139849		United Kingdom	GBR		12/18/2023	7.890	178,111					1,394	190,000	07/26/2021
100139850		United Kingdom	GBR		12/18/2023	7.990	403,461					3,168	565,000	04/30/2021
100139851		United Kingdom	GBR		12/18/2023	7.140	160,798					1,263	240,000	04/01/2021
100139852		United Kingdom	GBR		12/18/2023	6.590	1,086,980					8,355	1,170,000	10/13/2023
100139853		United Kingdom	GBR		12/18/2023	7.340	117,666					904	135,000	10/13/2023
100139854		United Kingdom	GBR		12/18/2023	7.990	243,277					1,861	245,000	10/09/2023
100139855		United Kingdom	GBR		12/18/2023	6.990	90,310					692	92,500	10/10/2023
100139856		United Kingdom	GBR		12/18/2023	7.440	136,495					1,048	148,000	03/12/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139857		United Kingdom	GBR		12/28/2023	6.990	82,462					95	85,000	12/11/2023
100139858		United Kingdom	GBR		12/28/2023	7.040	143,581					167	285,000	12/14/2023
100139859		United Kingdom	GBR		12/28/2023	5.940	102,883					117	175,000	11/29/2023
100139860		United Kingdom	GBR		12/28/2023	8.090	498,006					581	550,000	12/19/2023
100139861		United Kingdom	GBR		12/28/2023	7.590	527,386					615	620,000	12/19/2023
100139863		Netherlands	NLD		12/28/2023	6.750	51,216					(116)	620,000	12/14/2023
100139864		Netherlands	NLD		12/28/2023	6.750	44,152					(100)	570,000	12/14/2023
100139865		Netherlands	NLD		12/28/2023	6.750	8,830					(20)	570,000	12/14/2023
100139866		Netherlands	NLD		12/28/2023	6.750	8,830					(20)	620,000	12/14/2023
100139867		Netherlands	NLD		12/28/2023	6.300	180,140					(408)	2,370,000	12/20/2023
100139868		Netherlands	NLD		12/28/2023	6.400	66,228					(150)	510,000	12/14/2023
100139908		Netherlands	NLD		12/28/2023	6.200	187,646					(425)	651,200	12/01/2023
100139909		Netherlands	NLD		12/28/2023	6.250	126,937					(288)	401,400	12/13/2023
100139910		Netherlands	NLD		12/28/2023	6.350	342,178					(776)	342,000	12/07/2023
100139911		Netherlands	NLD		12/28/2023	6.200	165,570					(375)	507,600	12/01/2023
100139912		Netherlands	NLD		12/28/2023	6.350	391,850					(888)	1,040,000	12/01/2023
100139913		Netherlands	NLD		12/28/2023	6.200	281,469					(638)	976,800	12/01/2023
100139914		Netherlands	NLD		12/28/2023	5.900	56,018					(127)	63,438	12/01/2023
100139915		Netherlands	NLD		12/28/2023	6.550	173,849					(394)	210,000	12/01/2023
100139916		Netherlands	NLD		12/28/2023	6.450	185,439					(421)	245,745	12/01/2023
100139917		Netherlands	NLD		12/28/2023	6.200	143,494					(325)	510,000	12/04/2023
100139918		Netherlands	NLD		12/28/2023	6.200	70,384					(160)	196,200	12/01/2023
100139919		Netherlands	NLD		12/28/2023	7.140	173,849					(394)	440,000	12/04/2023
100139920		Netherlands	NLD		12/28/2023	6.150	551,901					(1,251)	1,760,000	12/01/2023
100139921		Netherlands	NLD		12/28/2023	6.200	286,988					(651)	811,800	12/04/2023
100139922		Netherlands	NLD		12/28/2023	6.200	110,380					(250)	338,400	12/01/2023
100139923		Netherlands	NLD		12/28/2023	7.010	172,193					(390)	504,000	12/14/2023
100139924		Netherlands	NLD		12/28/2023	7.040	1,211,974					(2,748)	720,000	12/06/2023
100139925		Netherlands	NLD		12/28/2023	5.900	840,269					(1,905)	951,563	12/01/2023
100139926		Netherlands	NLD		12/28/2023	5.580	18,016					(41)	21,763	12/01/2023
100139927		Netherlands	NLD		12/28/2023	6.200	70,384					(160)	196,200	12/01/2023
100139928		Netherlands	NLD		12/28/2023	6.450	22,076					(50)	29,255	12/01/2023
100139929		Netherlands	NLD		12/28/2023	7.250	509,956					(1,156)	830,000	12/08/2023
100139930		Netherlands	NLD		12/28/2023	6.200	112,588					(255)	417,600	12/01/2023
100139931		Netherlands	NLD		12/28/2023	6.250	158,709					(360)	226,800	12/01/2023
100139932		Netherlands	NLD		12/28/2023	6.300	110,380					(250)	284,400	12/12/2023
100139933		Netherlands	NLD		12/28/2023	6.250	430,483					(976)	575,600	12/01/2023
100139934		Netherlands	NLD		12/28/2023	6.200	75,059					(170)	278,400	12/01/2023
100139935		Netherlands	NLD		12/28/2023	5.580	395,909					(898)	478,237	12/01/2023
100139936		Netherlands	NLD		12/28/2023	5.710	463,597					(1,051)	1,120,000	12/11/2023
100139937		Netherlands	NLD		12/28/2023	6.450	110,380					(250)	150,000	12/01/2023
321100929		Horseshoe Bay	TX		03/04/2023	6.470	750,540						1,320,000	09/17/2021
322010288		Horseshoe Bay	TX		03/04/2023	6.720	1,379,332		366,687				1,820,000	01/08/2022
322030104		Vancouver	WA		03/04/2023	7.625	3,430,951		2,765				5,190,000	06/12/2022
322030145		Montgomery	TX		03/04/2023	6.725	414,939		23,218				602,700	03/15/2022
322040044		Horseshoe Bay	TX		03/04/2023	6.720	945,004		1,304				1,730,000	04/06/2022
322040126		Petaluma	CA		03/04/2023	6.470	1,268,296		5,967				6,610,000	04/12/2022
322040180		Boise	ID		03/04/2023	6.720	449,400		2,589				1,720,000	04/02/2022
322040228		Horseshoe Bay	TX		03/04/2023	6.720	889,210		1,220				1,650,000	04/06/2022
322040276		Horseshoe Bay	TX		03/04/2023	6.720	901,517		1,824				1,550,000	04/06/2022
322040320		Horseshoe Bay	TX		03/04/2023	6.720	860,061		1,472				1,420,000	04/06/2022
322040449		Horseshoe Bay	TX		03/04/2023	6.720	96,193		245				1,600,000	04/06/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
322040551		Horseshoe Bay	TX		03/04/2023	6.720	905,958		1,731				1,600,000	04/06/2022
322040665		Orange Beach	AL		03/04/2023	6.720	3,527,081						6,060,000	02/09/2022
322040671		Horseshoe Bay	TX		03/04/2023	6.720	894,577		1,518				1,600,000	04/06/2022
322050038		Portland	OR		03/04/2023	6.595	934,883		3,138				1,880,000	04/30/2022
322050091		Port Charlotte	FL		03/04/2023	6.595	227,862		231				470,000	05/31/2022
322050139		Indio	CA		03/04/2023	6.970	1,406,519		2,069				3,935,000	05/07/2022
322050146		Clearfield	UT		03/04/2023	6.720	1,631,371		10,470				5,505,000	04/22/2022
322050242		Willard	UT		03/04/2023	6.720	1,603,105		3,558				2,250,000	04/15/2022
322050312		Palm Bay	FL		03/04/2023	6.595	197,819		89				362,000	05/12/2022
322050393		Georgetown	TX		03/04/2023	6.720	1,015,000		1,577				1,600,000	03/31/2022
322050443		Georgetown	TX		03/04/2023	6.720	1,161,000		2,010				2,070,000	03/31/2022
322050741		Georgetown	TX		03/04/2023	6.720	1,025,000		1,615				1,700,000	03/31/2022
322050785		Indio	CA		03/04/2023	6.970	1,723,819		1,644				3,335,000	05/07/2022
322050952		Boise	ID		03/04/2023	6.720	157,850		884				495,000	04/02/2022
322050954		Palm Bay	FL		03/04/2023	6.595	191,987		98				362,000	05/12/2022
322060443		Petaluma	CA		03/04/2023	7.185	1,072,069		7,554				7,105,000	06/22/2022
322070432		Portland	OR		03/04/2023	7.625	282,888		2,793				4,150,000	06/11/2022
322070525		Portland	OR		03/04/2023	7.750	1,978,885		890				4,330,000	07/19/2022
322070752		Portland	OR		03/04/2023	7.825	1,088,907		896				2,450,000	06/24/2022
322070924		Palm Bay	FL		03/04/2023	7.625	215,000		116				350,000	07/09/2022
322080079		Kennewick	WA		03/04/2023	10.120	568,036						1,442,000	08/04/2022
322080137		Salem	OR		03/04/2023	8.390	6,272,066		(4,025)				21,840,000	04/27/2022
322080611		Richland	WA		03/04/2023	9.075	3,801,731		(1,485)				6,672,000	08/02/2022
322080678		Portland	OR		03/04/2023	8.460	2,249,749		(793)				4,260,000	08/06/2022
322080871		Kennewick	WA		03/04/2023	8.950	800,344		(1,308)				1,214,000	08/04/2022
322080940		Austin	TX		03/04/2023	7.875	1,270,677		1,048				2,000,000	08/04/2022
322090076		Phoenix	AZ		03/04/2023	8.640	258,607		(101)				650,000	09/25/2022
322090697		Portland	OR		03/04/2023	9.000	955,000						1,680,000	09/11/2022
322100442		Green Valley	AZ		03/04/2023	8.825	308,872		(200)				475,000	09/23/2022
322100464		Portland	OR		03/04/2023	9.190	1,019,965		(1,490)				1,900,000	10/02/2022
322100661		Portland	OR		03/04/2023	9.190	1,037,938		(1,482)				1,905,000	10/02/2022
322110004		Monroe	NC		03/04/2023	9.190	303,048		(191)				551,000	10/27/2022
322110095		Bakersfield	CA		03/04/2023	9.315	4,382,753		(10,943)				7,266,000	10/18/2022
322110163		Monroe	NC		03/04/2023	9.190	264,671		(216)				545,000	10/27/2022
322110321		Kirkland	WA		03/04/2023	9.070	2,174,599		(2,876)				3,175,000	11/15/2022
322110352		Bakersfield	CA		03/04/2023	9.315	4,345,879		(10,213)				7,266,000	10/18/2022
322110409		Monroe	NC		03/04/2023	9.190	289,545		(182)				573,000	10/27/2022
322110614		Monroe	NC		03/04/2023	9.190	189,867		(182)				573,000	10/27/2022
322110641		Portland	OR		03/04/2023	9.315	964,869		(1,335)				1,620,000	11/08/2022
322110654		Oro Valley	AZ		03/04/2023	9.065	1,125,842		8,593				3,700,000	10/14/2022
322110846		Monroe	NC		03/04/2023	9.190	56,995		(191)				551,000	10/27/2022
322110891		Monroe	NC		03/04/2023	9.190	184,552		(216)				545,000	10/27/2022
322110988		Monroe	NC		03/04/2023	9.190	297,750		(195)				553,000	10/27/2022
322120413		Portland	OR		03/16/2023	10.245	1,178,857						3,285,000	12/02/2022
322120526		Portland	OR		03/04/2023	9.620	814,400						1,730,000	11/19/2022
322120576		Seattle	WA		05/02/2023	9.880	2,326,658						4,250,000	11/29/2022
322120959		Seattle	WA		05/02/2023	9.880	2,450,616						4,450,000	11/29/2022
322120960		Oro Valley	AZ		03/16/2023	10.245	536,008						1,150,000	11/15/2022
323010935		Bakersfield	CA		03/16/2023	10.250	2,006,400						3,600,000	10/18/2022
323020097		Hilmar	CA		05/02/2023	10.135	1,742,954						6,039,000	02/06/2023
323020307		Bakersfield	CA		06/30/2023	10.255	1,242,939						3,210,000	02/14/2023
323020455		Bakersfield	CA		03/16/2023	10.250	1,626,380						3,600,000	10/18/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
323030714		Donnelly	ID		05/02/2023	9.885	1,367,787						2,675,000	03/06/2023
323030773		Bakersfield	CA		05/02/2023	10.135	1,886,320						3,600,000	10/26/2022
323050151		Eden	UT		06/30/2023	9.885	412,534						855,000	05/03/2023
323050168		Eden	UT		06/30/2023	9.885	437,827						1,060,000	05/03/2023
323050187		Portland	OR		08/16/2023	9.920	337,449						1,610,000	07/21/2023
323050188		Bakersfield	CA		06/30/2023	10.260	3,051,227						6,600,000	10/26/2022
323050307		Eden	UT		06/30/2023	9.885	425,801						1,120,000	05/03/2023
323050319		Eden	UT		06/30/2023	9.885	419,445						1,120,000	05/03/2023
323050354		Eden	UT		06/30/2023	9.885	388,067						1,060,000	05/03/2023
323050514		Tucson	AZ		06/30/2023	9.630	354,880						1,250,000	05/12/2023
323050517		Portland	OR		08/16/2023	9.670	1,031,283						1,830,000	05/27/2023
323060037		Bakersfield	CA		07/26/2023	10.115	1,768,419						4,860,000	02/14/2023
323060082		Huntsville	UT		08/16/2023	9.732	954,903						3,600,000	06/15/2023
323060112		Petaluma	CA		10/20/2023	10.105	1,558,909						4,500,000	08/15/2023
323060142		Bakersfield	CA		07/26/2023	10.115	1,585,944						4,320,000	02/14/2023
323060185		Herriman	UT		09/15/2023	9.795	251,132						1,600,000	06/12/2023
323060345		Herriman	UT		09/15/2023	9.795	271,468						1,550,000	06/12/2023
323060379		Herriman	UT		09/15/2023	9.795	240,658						1,435,000	06/12/2023
323060459		Bakersfield	CA		07/20/2023	10.115	1,372,230						3,765,000	02/14/2023
323060526		Portland	OR		08/16/2023	9.670	177,500						2,490,000	06/17/2023
323060600		Portland	OR		08/16/2023	9.670	1,302,800						3,000,000	06/17/2023
323060676		Bakersfield	CA		06/30/2023	10.260	1,938,075						4,324,000	10/18/2022
323060678		Bakersfield	CA		07/20/2023	10.365	1,350,397						3,260,000	08/31/2022
323060901		Portland	OR		08/16/2023	9.670	1,712,000						2,640,000	06/17/2023
323060931		Herriman	UT		09/15/2023	9.795	251,512						1,600,000	06/12/2023
323070336		Seattle	WA		09/15/2023	9.920	915,800						1,625,000	07/20/2023
323070401		Bakersfield	CA		09/15/2023	10.100	2,520,060						7,610,000	05/02/2023
323070615		Gotha	FL		09/29/2023	10.170	538,401						3,000,000	08/05/2023
323070655		Deer Park	WA		10/20/2023	9.980	279,575						770,000	07/10/2023
323070740		Woodinville	WA		11/28/2023	10.013	1,755,188						6,600,000	11/06/2023
323070808		Bakersfield	CA		09/15/2023	10.100	2,114,613						7,525,000	05/02/2023
323080128		Boise	ID		11/28/2023	10.075	723,174						3,680,000	08/28/2023
323080175		Vail	AZ		09/29/2023	9.795	512,818						770,000	08/18/2023
323080238		Deer Park	WA		10/20/2023	9.980	112,537						770,000	07/10/2023
323080284		Deer Park	WA		10/20/2023	9.980	159,452						770,000	07/10/2023
323080502		Deer Park	WA		10/20/2023	9.980	133,379						770,000	07/10/2023
323080511		Deer Park	WA		10/20/2023	9.980	251,842						770,000	07/10/2023
323080579		Queen Creek	AZ		10/30/2023	10.230	116,000						1,450,000	08/19/2023
323080678		Deer Park	WA		10/20/2023	9.980	160,045						770,000	07/10/2023
323080694		Deer Park	WA		10/20/2023	9.980	80,124						770,000	07/10/2023
323080851		Deer Park	WA		10/20/2023	9.980	135,429						770,000	07/10/2023
323080929		Deer Park	WA		10/20/2023	9.980	199,423						770,000	07/10/2023
323080980		Deer Park	WA		10/20/2023	9.980	80,124						770,000	07/10/2023
323090152		La Quinta	CA		11/28/2023	10.200	387,300						3,200,000	09/27/2023
323090191		Portland	OR		10/30/2023	9.730	1,209,500						2,610,000	09/29/2023
323090480		Bakersfield	CA		11/28/2023	10.155	713,716						2,680,000	09/21/2023
323090940		La Quinta	CA		11/28/2023	10.200	387,590						3,200,000	09/27/2023
323100087		Woodinville	WA		11/28/2023	10.138	1,935,063						7,100,000	11/06/2023
323100154		Woodinville	WA		12/12/2023	10.058	1,893,542						7,000,000	10/31/2023
323100164		Gastonia	NC		12/20/2023	9.995	1						266,000	11/09/2023
323100242		Gastonia	NC		12/20/2023	9.995	1						260,000	11/09/2023
323100379		Woodinville	WA		12/12/2023	10.183	1,876,725						7,000,000	10/31/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
323100646		Woodinville	WA		11/28/2023	10.013	1,858,564						7,100,000	11/06/2023
323100677		Woodinville	WA		11/28/2023	10.013	1,310,795						5,000,000	11/06/2023
323100944		Woodinville	WA		11/28/2023	10.138	1,893,542						7,000,000	11/06/2023
323100975		Woodinville	WA		11/28/2023	10.013	1,318,203						5,000,000	11/06/2023
323100997		Woodinville	WA		12/12/2023	10.058	1,779,648						6,700,000	10/31/2023
323110124		Seattle	WA		12/12/2023	9.745	711,620						1,250,000	11/21/2023
323110165		Culver City	CA		12/20/2023	9.870	6,483,932						14,200,000	09/13/2023
323110274		Portland	OR		12/20/2023	9.745	1,221,500						1,745,000	11/17/2023
323110542		Damascus	OR		12/20/2023	9.995	487,570						3,786,000	11/29/2023
323110651		Woodinville	WA		12/12/2023	10.183	1,942,462						7,200,000	10/31/2023
323110719		Woodinville	WA		12/12/2023	10.183	1,766,990						6,700,000	10/31/2023
323110803		Woodinville	WA		12/20/2023	10.183	1,312,301						5,000,000	10/31/2023
3300002948		Jersey City	NJ		06/08/2021	7.700	410,152						886,900	03/17/2021
3300002981		Spring Valley	NY		06/08/2021	9.200	434,684						1,029,000	04/15/2021
3300003325		Westfield	NJ		03/21/2022	7.450	196,441						465,500	12/01/2021
3300003341		Jersey City	NJ		02/02/2022	5.825	357,039						715,400	10/31/2021
3300003359		Union	NJ		05/26/2022	8.200	175,028						286,650	03/04/2022
3300003387		Essex Fells	NJ		02/16/2022	8.200	691,268						1,127,000	11/18/2021
3300003458		West Long Branch	NJ		01/18/2022	8.200	165,253						318,500	12/07/2021
3300003521		Jersey City	NJ		02/16/2022	9.700	364,952						637,000	12/15/2021
3300003547		Maplewood	NJ		03/03/2022	7.200	310,302						588,000	01/12/2022
3300003582		Hopatcong	NJ		03/31/2022	7.950	102,268						191,100	02/18/2022
3300003587		Paramus	NJ		03/21/2022	7.450	420,160						808,500	01/20/2022
3300003591		Eatontown	NJ		05/26/2022	9.200	178,612						301,350	05/04/2022
3300003617		Brooklyn	NY		03/09/2022	9.200	312,351						539,000	02/14/2022
3300003656		Long Branch	NJ		03/31/2022	9.200	144,771						247,450	03/04/2022
3300003677		Baltimore	MD		05/26/2022	6.350	245,412						529,200	04/25/2022
3300003679		New Providence	NJ		05/26/2022	7.700	232,657						482,650	03/16/2022
3300003693		Brooklyn	NY		03/31/2022	7.450	453,397						735,000	03/18/2022
3300003743		Jersey City	NJ		05/17/2022	7.950	205,286						330,750	03/30/2022
3300003745		Jersey City	NJ		05/26/2022	7.950	101,014						196,000	03/30/2022
3300003758		Bridgewater	NJ		04/27/2022	7.450	204,587						335,650	04/04/2022
3300003777		Belleville	NJ		06/10/2022	7.700	141,978						254,800	05/11/2022
3300003812		Hillside	NJ		07/07/2022	6.533	143,374						232,750	05/11/2022
3300003879		Summit	NJ		07/07/2022	8.033	275,436						634,550	06/10/2022
3300003955		Upper Saddle River	NJ		10/28/2022	7.531	319,799						612,500	09/20/2022
3300004016		Paramus	NJ		11/10/2022	8.036	453,863						833,000	10/24/2022
3300004021		Paramus	NJ		11/10/2022	8.036	447,951						857,500	09/20/2022
3300004022		Paramus	NJ		11/10/2022	7.786	269,664						857,500	09/14/2022
3300004080		Wyckoff	NJ		10/28/2022	7.306	147,331						539,000	10/06/2022
3300004156		Irvington	NJ		12/21/2022	7.763	121,496						196,000	11/09/2022
3300004172		Paterson	NJ		01/19/2023	9.440	110,510						237,650	11/09/2022
3300004175		Chicago	IL		06/23/2023	9.960	93,100						179,340	05/08/2023
3300004196		Passaic	NJ		12/21/2022	8.388	140,581						227,850	11/16/2022
3300004301		Harding	NJ		02/27/2023	9.125	752,108						2,401,000	01/25/2023
3300004304		Hackettstown	NJ		03/08/2023	9.310	111,720						173,950	01/18/2023
3300004307		Jersey City	NJ		02/16/2023	9.085	167,580						414,050	12/21/2022
3300004308		Jersey City	NJ		02/16/2023	9.085	157,339						372,400	12/21/2022
3300004328		Carrollton	TX		05/03/2023	8.955	270,362						784,000	02/01/2023
3300004329		Paramus	NJ		02/27/2023	9.150	489,566						882,000	01/23/2023
3300004337		Paramus	NJ		04/05/2023	8.905	304,390						894,250	01/23/2023
3300004338		Paramus	NJ		03/08/2023	9.160	457,773						906,500	01/23/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004368		Jersey City	NJ		02/16/2023	9.210	69,825						245,000	01/26/2023
3300004372		Irvington	NJ		04/05/2023	8.955	93,100						269,500	02/08/2023
3300004377		Baltimore	MD		03/08/2023	9.285	158,596						247,450	02/11/2023
3300004379		Miami	FL		02/27/2023	9.250	179,683						355,250	12/27/2022
3300004434		Paramus	NJ		05/03/2023	8.885	395,396						784,000	03/12/2023
3300004435		Paramus	NJ		04/05/2023	9.030	306,020						1,347,500	03/09/2023
3300004468		Spring Valley	NY		06/09/2023	9.555	664,827						1,274,000	04/20/2023
3300004472		Spring Valley	NY		06/09/2023	9.555	663,477						1,274,000	04/20/2023
3300004497		Closter	NJ		06/09/2023	9.555	229,724						514,500	04/24/2023
3300004505		Bloomfield	NJ		06/09/2023	9.555	212,268						367,500	05/03/2023
3300004511		Sparta	NJ		06/09/2023	9.555	144,985						311,150	05/10/2023
3300004517		Paramus	NJ		06/23/2023	9.645	233,448						1,078,000	05/12/2023
3300004518		Paramus	NJ		06/23/2023	9.645	180,847						1,225,000	05/12/2023
3300004523		Paramus	NJ		06/23/2023	9.645	235,636						1,176,000	05/12/2023
3300004539		Paramus	NJ		06/23/2023	9.645	159,667						1,016,750	06/04/2023
3300004540		Morristown	NJ		06/09/2023	9.555	408,337						882,000	05/20/2023
3300004543		Spring Valley	NY		06/23/2023	9.645	197,791						1,200,500	04/27/2023
3300004548		Miami	FL		08/24/2023	9.735	255,094						397,880	06/05/2023
3300004550		Port Saint Lucie	FL		06/23/2023	9.645	236,009						367,500	05/24/2023
3300004566		Brooklyn	NY		08/24/2023	9.735	395,675						1,335,250	06/08/2023
3300004589		Kearny	NJ		08/24/2023	9.735	139,711						269,500	06/21/2023
3300004599		Edison	NJ		08/24/2023	9.735	111,720						212,170	06/23/2023
3300004602		Paramus	NJ		08/24/2023	9.735	379,010						931,000	07/10/2023
3300004605		Hasbrouck Heights	NJ		08/24/2023	9.735	279,672						477,750	07/10/2023
3300004631		Demarest	NJ		10/10/2023	9.835	465,500						3,773,000	07/28/2023
3300004634		Brooklyn	NY		10/10/2023	9.835	289,169						561,050	07/20/2023
3300004640		Paramus	NJ		10/10/2023	9.835	217,854						1,568,000	07/26/2023
3300004649		Cresskill	NJ		11/27/2023	9.615	266,313						833,000	08/13/2023
3300004679		Brooklyn	NY		10/10/2023	9.835	515,122						1,568,000	08/11/2023
3300004683		Rahway	NJ		11/27/2023	9.695	58,188						367,500	09/20/2023
3300004684		Pittsburgh	PA		10/10/2023	10.430	58,467						267,050	07/26/2023
3300004686		Matawan	NJ		11/27/2023	9.615	244,388						369,950	09/18/2023
3300004690		Spring Valley	NY		11/27/2023	9.720	145,702						1,470,000	09/11/2023
3300004696		Philadelphia	PA		10/10/2023	9.930	107,531						178,850	08/29/2023
3300004710		Philadelphia	PA		10/10/2023	9.930	74,480						416,500	09/12/2023
3300004713		Colonia	NJ		10/10/2023	9.835	68,894						747,250	09/18/2023
3300004714		Newark	NJ		10/10/2023	9.835	168,046						294,000	08/24/2023
3300004716		Paterson	NJ		11/27/2023	9.820	96,871						208,250	09/19/2023
3300004718		Union City	NJ		12/28/2023	9.515	95,674						551,250	10/23/2023
3300004723		Hasbrouck Heights	NJ		12/28/2023	9.390	342,436						1,764,000	09/29/2023
3300004726		South Euclid	OH		11/27/2023	9.695	72,618						109,270	09/26/2023
3300004743		Lake Villa	IL		11/27/2023	9.820	75,877						169,050	10/06/2023
3300004749		Hackensack	NJ		12/28/2023	9.390	342,003						635,040	10/17/2023
3300004759		Panama City Beach	FL		12/28/2023	9.390	107,363						245,000	10/17/2023
3310019670		Pittsburgh	PA		10/14/2021	7.163	23,144						43,500	03/25/2021
3310025675		Triangle	VA		09/28/2021	6.788	119,588						193,350	07/29/2021
3310025912		Hicksville	NY		11/12/2021	6.029	153,549						352,500	08/02/2021
3310026529		Washington	DC		10/22/2021	6.190	242,414						360,000	09/03/2021
3310026975		Philadelphia	PA		10/22/2021	8.488	93,972						252,000	09/10/2021
3310027375		Milwaukee	WI		01/11/2022	6.050	14,582						34,800	10/14/2021
3310027897		Marrero	LA		04/14/2022	6.060	47,975						69,600	12/05/2021
3310028439		Chicago	IL		11/29/2021	6.190	42,323						109,500	10/29/2021

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310028528		Port Norris	NJ		01/31/2022	7.050	16,335						54,000	11/18/2021
3310028696		Philadelphia	PA		11/01/2022	8.960	120,064						198,000	10/03/2022
3310028956		Jersey City	NJ		01/05/2022	5.350	297,312						517,500	12/05/2021
3310028961		Corona Del Mar	CA		01/05/2022	5.350	1,151,888						3,135,000	10/26/2021
3310029427		Philadelphia	PA		12/16/2021	6.108	29,403						102,000	11/04/2021
3310029587		Bloomfield	CT		06/29/2022	6.550	44,030						70,500	06/11/2022
3310029979		Fair Oaks	CA		06/23/2022	5.665	187,051						402,000	05/11/2022
3310030036		Milwaukee	WI		03/17/2022	7.800	22,721						34,800	12/21/2021
3310030111		Oak Park	IL		01/31/2022	6.800	212,629						360,000	12/15/2021
3310030417		Baltimore	MD		02/25/2022	7.050	53,936						127,500	12/23/2021
3310030421		Vineland	NJ		02/25/2022	6.300	19,305						82,500	01/04/2022
3310030452		Oakland	CA		02/25/2022	5.700	274,350						636,000	12/21/2021
3310030464		Brooklyn	NY		02/07/2022	5.700	922,014						2,120,700	01/05/2022
3310030486		Williamstown	NJ		01/31/2022	7.050	42,806						66,000	01/04/2022
3310030534		Baltimore	MD		01/31/2022	7.050	85,259						130,800	12/23/2021
3310031456		Chicago	IL		02/07/2022	6.050	38,442						75,000	12/29/2021
3310031591		Spring Valley	NY		03/22/2022	6.540	31,185						98,700	12/22/2021
3310031608		Irvington	NJ		03/09/2022	6.050	54,045						150,000	01/06/2022
3310031691		Gibsonville	NC		02/11/2022	5.700	29,139						46,500	01/08/2022
3310031899		San Antonio	TX		02/25/2022	6.840	46,778						63,000	01/18/2022
3310032088		Chicago	IL		02/11/2022	6.050	21,647						81,000	01/12/2022
3310032221		Shirley	NY		03/09/2022	6.390	93,941						168,000	01/25/2022
3310032244		Poughkeepsie	NY		03/17/2022	6.160	37,868						88,500	01/30/2022
3310032293		Chicago	IL		03/09/2022	5.350	80,339						120,000	01/31/2022
3310032429		Detroit	MI		03/09/2022	6.190	34,035						97,500	01/20/2022
3310032442		Santa Clara	CA		04/08/2022	5.616	454,529						709,500	03/03/2022
3310032474		Chattanooga	TN		04/01/2022	7.050	49,368						108,000	02/11/2022
3310032579		Cleveland	OH		06/15/2022	6.060	18,880						47,400	01/25/2022
3310032909		Camden	NJ		05/19/2022	6.160	29,422						40,500	02/11/2022
3310032948		Pottstown	PA		04/29/2022	7.800	44,449						82,500	02/01/2022
3310033176		Streetsboro	OH		03/17/2022	7.300	29,774						51,900	02/17/2022
3310033228		Paterson	NJ		03/22/2022	6.043	133,650						192,600	02/03/2022
3310033285		Reading	PA		04/01/2022	5.875	49,014						94,500	02/28/2022
3310033335		Tehachapi	CA		04/29/2022	6.550	108,020						156,000	02/28/2022
3310033363		Atlanta	GA		04/01/2022	6.760	27,844						73,500	02/14/2022
3310033423		Red Bank	NJ		04/14/2022	6.050	150,579						202,800	02/28/2022
3310033608		Chicago	IL		06/07/2022	6.050	71,458						163,500	03/12/2022
3310033662		Philadelphia	PA		10/12/2022	7.550	134,808						234,000	09/02/2022
3310033749		Schenectady	NY		03/17/2022	6.490	34,007						52,500	01/29/2022
3310033754		Trenton	NJ		08/08/2022	8.330	46,926						69,000	02/12/2022
3310033789		Chicago	IL		04/29/2022	6.650	55,688						75,000	02/10/2022
3310033876		New Britain	CT		03/17/2022	6.330	42,991						63,600	03/01/2022
3310033934		Philadelphia	PA		03/17/2022	6.780	40,006						55,500	02/20/2022
3310033974		North Miami Beach	FL		04/20/2022	5.700	98,010						173,400	03/10/2022
3310034073		Chicago	IL		04/08/2022	6.650	76,576						120,000	02/12/2022
3310034122		High Bridge	NJ		04/01/2022	5.861	42,768						105,000	02/10/2022
3310034223		Oak Ridge	NJ		04/29/2022	6.540	37,110						132,000	03/04/2022
3310034294		Detroit	MI		04/20/2022	6.480	18,241						39,000	03/07/2022
3310034346		Philadelphia	PA		06/15/2022	6.800	44,292						72,000	03/16/2022
3310034395		Everett	MA		04/29/2022	7.300	180,428						249,000	03/17/2022
3310034440		Detroit	MI		04/29/2022	5.875	42,116						75,000	03/16/2022
3310034482		Indianapolis	IN		06/15/2022	5.700	11,590						69,000	04/04/2022

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3310034637		Newark	NJ		08/16/2022	6.790	78,260						145,500	03/22/2022
3310034671		Newburgh	NY		05/19/2022	6.050	93,020						142,500	03/04/2022
3310034734		Brooklyn	NY		06/07/2022	6.950	622,227						1,230,000	03/31/2022
3310034749		Schenectady	NY		04/20/2022	6.760	25,245						42,000	03/10/2022
3310034823		Plainfield	NJ		07/25/2022	7.050	133,650						189,000	04/14/2022
3310034824		Plainfield	NJ		07/14/2022	7.050	160,380						217,500	04/14/2022
3310034827		Philadelphia	PA		05/19/2022	7.050	24,131						45,300	04/12/2022
3310034858		Staten Island	NY		06/08/2023	8.841	124,317						207,000	02/19/2023
3310035012		Chicago	IL		06/15/2022	5.875	70,968						123,000	03/23/2022
3310035215		Livingston	NJ		06/23/2022	6.015	298,396						495,000	04/07/2022
3310035246		Atlantic City	NJ		09/28/2022	6.690	46,778						78,000	03/29/2022
3310035251		Paterson	NJ		06/15/2022	6.300	73,656						163,500	04/08/2022
3310035295		St. Louis	MO		06/15/2022	6.050	2,970						39,000	04/14/2022
3310035296		Chicago	IL		05/19/2022	6.690	14,317						66,000	03/31/2022
3310035339		North Adams	MA		08/26/2022	6.050	14,232						43,200	04/15/2022
3310035369		Hamilton	NJ		05/19/2022	7.050	38,759						60,000	04/05/2022
3310035418		Amityville	NY		05/19/2022	6.050	94,491						151,500	03/25/2022
3310035449		Paterson	NJ		08/01/2022	7.300	80,190						126,900	04/08/2022
3310035451		Chicago	IL		06/07/2022	6.480	61,253						105,000	04/05/2022
3310035475		Livingston	NJ		06/23/2022	6.320	132,536						414,000	02/21/2022
3310035783		Chicago	IL		06/29/2022	6.920	56,905						95,100	04/17/2022
3310035904		Philadelphia	PA		06/07/2022	7.290	16,803						65,400	04/28/2022
3310035927		Port Jervis	NY		06/07/2022	7.020	61,034						100,500	04/09/2022
3310035933		Milford	PA		08/08/2022	7.020	49,089						111,000	04/05/2022
3310035973		Mckeesport	PA		07/07/2022	5.875	199,378						280,950	05/17/2022
3310035976		Millburn	NJ		07/25/2022	5.854	201,663						460,500	05/03/2022
3310036020		Houston	TX		07/07/2022	6.050	53,656						125,400	04/27/2022
3310036021		Houston	TX		07/07/2022	6.050	52,692						125,400	04/27/2022
3310036068		St. Louis	MO		06/23/2022	6.015	42,996						90,000	05/19/2022
3310036076		Oak Lawn	IL		06/23/2022	7.050	67,478						97,500	05/02/2022
3310036096		Big Spring	TX		06/23/2022	7.050	25,738						51,600	05/04/2022
3310036099		Paterson	NJ		05/19/2022	6.550	120,285						164,700	03/29/2022
3310036114		Hollywood	FL		05/19/2022	6.980	126,091						192,000	04/19/2022
3310036133		Paterson	NJ		05/19/2022	6.550	109,593						159,000	03/29/2022
3310036134		Paterson	NJ		05/19/2022	6.550	105,806						142,500	03/29/2022
3310036136		Paterson	NJ		05/19/2022	6.550	113,603						157,500	03/29/2022
3310036230		Brooklyn	NY		07/07/2022	6.043	399,762						720,000	05/03/2022
3310036235		Chicago	IL		08/01/2022	7.050	100,717						201,000	05/06/2022
3310036275		Boca Raton	FL		07/07/2022	6.550	710,647						1,650,000	03/31/2022
3310036327		Los Angeles	CA		06/29/2022	6.050	323,228						933,900	05/09/2022
3310036382		Lake Ariel	PA		08/01/2022	7.550	60,858						95,700	05/10/2022
3310036392		Clark	NJ		06/29/2022	6.730	118,132						189,000	04/02/2022
3310036393		Woodhaven	NY		08/16/2022	6.550	139,327						213,000	05/05/2022
3310036402		Hartford	CT		06/29/2022	7.070	146,724						292,500	04/19/2022
3310036408		Chicago Heights	IL		06/23/2022	7.060	27,548						63,900	05/04/2022
3310036459		New Orleans	LA		06/07/2022	6.015	46,302						115,500	05/06/2022
3310036489		Oneonta	NY		10/19/2022	8.484	18,079						38,400	06/22/2022
3310036527		Philadelphia	PA		06/29/2022	6.300	566,653						863,700	05/06/2022
3310036536		Uniondale	NY		06/23/2022	6.050	126,068						198,000	05/03/2022
3310036541		Chicago	IL		06/23/2022	6.022	50,560						86,100	05/09/2022
3310036577		Jersey City	NJ		06/23/2022	6.043	341,194						493,500	04/05/2022
3310036578		Mckees Rocks	PA		07/07/2022	5.875	164,193						342,300	05/25/2022

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3310036579		Pittsburgh	PA		07/07/2022	5.875	234,562						561,000	05/17/2022
3310036581		Mckees Rocks	PA		07/07/2022	5.875	175,922						356,700	05/25/2022
3310036649		Newark	NJ		06/29/2022	5.665	91,180						135,000	05/13/2022
3310036686		Irvington	NJ		06/15/2022	6.220	62,281						135,000	05/11/2022
3310036744		Chicago	IL		07/25/2022	6.920	51,975						76,500	05/11/2022
3310036752		Jersey City	NJ		08/08/2022	7.040	428,137						693,000	05/24/2022
3310036784		West Hollywood	CA		06/07/2022	6.550	367,538						570,000	04/25/2022
3310036809		Bergenfield	NJ		06/29/2022	7.040	141,669						231,000	05/12/2022
3310036812		Douglasville	GA		06/15/2022	6.800	54,425						82,500	05/12/2022
3310036813		Atlanta	GA		08/16/2022	6.800	97,395						150,000	05/10/2022
3310036861		Chicago	IL		06/07/2022	6.570	17,746						87,000	05/04/2022
3310036894		Chicago	IL		06/23/2022	7.020	51,916						75,000	05/16/2022
3310036906		Torrington	CT		07/07/2022	6.008	36,902						57,750	05/10/2022
3310036918		Chicago	IL		08/16/2022	8.330	47,023						103,500	05/05/2022
3310036926		Cleveland Heights	OH		06/15/2022	6.670	50,490						86,400	05/10/2022
3310036932		Hudson	NY		07/07/2022	6.550	44,802						72,000	04/25/2022
3310036942		Detroit	MI		07/14/2022	6.630	28,769						69,000	04/28/2022
3310036992		East Meadow	NY		06/29/2022	6.770	142,998						217,500	05/19/2022
3310037019		Minneola	FL		07/25/2022	6.550	183,932						300,600	05/20/2022
3310037029		Jamaica	NY		07/25/2022	6.450	265,370						390,000	05/18/2022
3310037040		Township Of Marlboro	NJ		08/26/2022	7.500	162,778						372,000	05/27/2022
3310037150		Toledo	OH		08/01/2022	7.050	15,799						41,400	06/15/2022
3310037192		Washingtonville	NY		06/29/2022	6.550	127,116						187,500	04/07/2022
3310037255		Chicago	IL		06/29/2022	6.750	83,777						182,550	05/05/2022
3310037264		Oak Park	IL		07/14/2022	7.030	107,291						179,100	04/27/2022
3310037276		Wilton Manors	FL		07/14/2022	6.920	151,470						240,000	06/06/2022
3310037380		Catskill	NY		09/08/2022	7.500	71,090						144,900	05/13/2022
3310037382		Monticello	NY		09/28/2022	7.500	57,081						85,800	06/07/2022
3310037412		Brooklyn	NY		08/26/2022	6.043	869,248						1,470,000	05/13/2022
3310037425		Hempstead	NY		07/07/2022	6.300	129,363						188,700	05/24/2022
3310037451		Stamford	CT		06/15/2022	6.920	118,800						171,000	04/13/2022
3310037497		Philadelphia	PA		06/23/2022	7.650	53,353						105,000	06/07/2022
3310037505		Calumet City	IL		08/01/2022	8.750	32,618						64,950	05/30/2022
3310037543		Chicago	IL		06/23/2022	6.920	62,370						90,000	05/26/2022
3310037558		Chicago	IL		07/14/2022	6.920	47,156						103,500	03/22/2022
3310037570		Victor	ID		09/28/2022	7.500	250,727						810,000	06/03/2022
3310037603		Winter Park	FL		07/07/2022	6.008	365,066						825,000	05/25/2022
3310037658		Plainfield	NJ		06/23/2022	7.050	160,380						217,500	04/14/2022
3310037706		Paterson	NJ		06/29/2022	6.670	109,433						147,900	05/17/2022
3310037709		Paterson	NJ		06/29/2022	6.670	90,731						123,000	05/17/2022
3310037710		Paterson	NJ		06/23/2022	6.450	110,187						148,500	05/17/2022
3310037712		Paterson	NJ		06/23/2022	6.450	108,405						146,100	05/17/2022
3310037716		Saint Louis	MO		08/01/2022	8.050	76,262						123,000	06/03/2022
3310037718		Jersey City	NJ		08/01/2022	7.050	202,484						454,500	03/31/2022
3310037724		Jersey City	NJ		06/29/2022	5.980	197,119						294,000	05/18/2022
3310037759		Newark	NJ		07/14/2022	6.008	55,539						79,500	05/30/2022
3310037782		Suitland	MD		08/01/2022	7.050	77,890						159,000	06/08/2022
3310037832		Pittsburgh	PA		07/14/2022	6.720	39,412						61,800	04/29/2022
3310037835		Miami	FL		07/14/2022	6.500	334,125						465,000	06/14/2022
3310037842		Hartford	CT		08/01/2022	6.008	45,955						75,300	06/02/2022
3310037866		Philadelphia	PA		07/25/2022	7.050	87,507						187,500	06/17/2022
3310037893		Elkridge	MD		07/25/2022	6.750	119,035						192,000	06/08/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310037933		Jersey City	NJ		07/25/2022	7.050	317,864						526,200	04/26/2022
3310037934		Brooklyn	NY		06/29/2022	6.450	300,659						735,000	05/27/2022
3310037937		East Orange	NJ		06/29/2022	6.660	128,081						172,500	05/30/2022
3310037976		Newark	NJ		09/08/2022	7.300	36,353						204,000	06/28/2022
3310037992		Los Angeles	CA		07/14/2022	6.720	132,525						218,700	06/14/2022
3310038001		Jacksonville	FL		08/08/2022	7.550	56,917						108,000	06/29/2022
3310038027		Indianapolis	IN		07/14/2022	6.460	47,259						110,700	05/26/2022
3310038051		Maywood	IL		07/25/2022	7.040	71,384						108,000	06/16/2022
3310038077		Petersburg	VA		07/14/2022	6.820	16,320						70,500	06/07/2022
3310038083		Chicago	IL		07/14/2022	7.030	67,192						105,000	06/02/2022
3310038113		Washington	DC		06/29/2022	5.665	157,707						289,500	06/13/2022
3310038130		Chicago	IL		07/07/2022	7.170	49,424						78,000	06/08/2022
3310038131		Central Valley	NY		09/28/2022	8.050	113,749						171,000	06/16/2022
3310038181		Pahoa	HI		11/01/2022	8.400	42,768						72,000	06/15/2022
3310038191		New Orleans	LA		07/25/2022	6.770	65,044						120,900	06/23/2022
3310038233		Williamstown	NJ		08/01/2022	7.050	23,760						80,700	06/22/2022
3310038235		Chicago	IL		08/16/2022	8.330	37,935						93,000	06/07/2022
3310038239		Union	NJ		08/26/2022	8.000	72,112						189,000	06/15/2022
3310038248		Newark	NJ		07/25/2022	6.690	70,084						187,500	01/11/2022
3310038249		Newark	NJ		07/25/2022	6.690	44,615						187,500	01/11/2022
3310038268		Monroe	NY		08/08/2022	7.500	108,262						192,000	07/13/2022
3310038293		Selden	NY		08/08/2022	6.750	114,939						177,150	06/01/2022
3310038339		Pittsburgh	PA		07/14/2022	7.420	51,619						75,000	05/25/2022
3310038342		Joshua Tree	CA		08/26/2022	7.450	167,584						295,500	06/26/2022
3310038359		Augusta	GA		07/25/2022	9.450	21,176						45,900	06/20/2022
3310038366		Pensacola	FL		07/07/2022	5.700	68,162						114,450	06/16/2022
3310038367		Valley Stream	NY		07/25/2022	6.820	50,490						262,500	06/13/2022
3310038383		Pomona	NY		08/01/2022	6.450	187,110						267,000	07/05/2022
3310038406		Linden	NJ		07/14/2022	5.665	116,559						159,000	06/12/2022
3310038421		Chicago	IL		07/25/2022	6.920	51,485						94,500	06/14/2022
3310038423		Chicago	IL		08/01/2022	6.920	19,080						36,000	03/29/2022
3310038434		Chicago	IL		09/08/2022	8.040	49,119						103,500	06/24/2022
3310038444		Palm Coast	FL		08/01/2022	8.050	69,533						131,100	06/23/2022
3310038476		Jersey City	NJ		07/25/2022	5.700	469,706						1,222,500	06/20/2022
3310038492		Brooklyn	NY		07/25/2022	6.940	138,996						210,000	06/22/2022
3310038529		Chicago	IL		08/16/2022	8.169	62,370						91,500	06/28/2022
3310038531		Albany	NY		07/25/2022	6.940	43,931						123,000	06/02/2022
3310038589		Chicago	IL		08/26/2022	8.519	77,250						120,000	06/21/2022
3310038625		Newark	NJ		08/08/2022	7.040	110,261						201,000	06/12/2022
3310038637		Palm Coast	FL		08/08/2022	8.050	81,252						124,500	06/28/2022
3310038641		Fitchburg	MA		11/10/2022	8.491	22,275						90,000	06/24/2022
3310038643		Chicago	IL		08/01/2022	7.220	53,069						90,000	03/29/2022
3310038655		Irvington	NJ		08/08/2022	7.950	46,478						84,000	06/29/2022
3310038660		Salem	NJ		07/14/2022	7.950	24,547						36,000	06/16/2022
3310038735		Monroe	NY		08/01/2022	7.930	127,859						184,500	05/31/2022
3310038749		Levittown	NY		09/08/2022	7.050	211,345						292,500	06/20/2022
3310038777		Tampa	FL		08/01/2022	7.950	92,189						139,500	06/16/2022
3310038781		Detroit	MI		08/26/2022	8.400	24,235						48,000	06/29/2022
3310038790		Monroe	NY		07/14/2022	7.270	121,981						600,000	06/13/2022
3310038818		Newark	NJ		08/01/2022	7.930	38,016						129,000	06/20/2022
3310038823		Jersey City	NJ		08/01/2022	7.000	231,066						549,000	06/29/2022
3310038825		East Patchogue	NY		06/29/2023	7.940	75,319						147,000	05/10/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310038838		Philadelphia	PA		07/14/2022	8.484	49,005						82,200	06/21/2022
3310038844		Newark	NJ		08/01/2022	7.930	51,975						135,000	06/20/2022
3310038852		New Vienna	OH		09/08/2022	8.330	37,844						67,500	06/28/2022
3310038859		Brooklyn	NY		07/25/2022	6.800	156,371						418,500	06/24/2022
3310038860		Brooklyn	NY		08/08/2022	7.040	311,018						432,000	07/05/2022
3310038880		New Port Richey	FL		08/26/2022	7.000	62,111						120,000	06/16/2022
3310038908		Livingston	NJ		09/08/2022	7.500	225,084						362,100	07/21/2022
3310038940		Floral Park	NY		08/16/2022	7.050	161,142						249,600	06/02/2022
3310038955		Baton Rouge	LA		08/16/2022	6.770	28,756						50,100	06/28/2022
3310038982		Bronx	NY		08/16/2022	8.169	115,615						195,000	05/27/2022
3310039014		Baltimore	MD		07/25/2022	7.040	142,560						192,000	05/15/2022
3310039015		Shaker Heights	OH		08/08/2022	8.540	50,401						133,500	06/16/2022
3310039036		Hilton Head Island	SC		09/21/2022	7.300	244,799						679,770	07/27/2022
3310039040		Trenton	NJ		09/08/2022	8.169	19,246						51,900	07/12/2022
3310039068		Newburgh	NY		11/10/2022	8.323	16,038						120,000	08/03/2022
3310039080		Lindenhurst	NY		07/14/2022	7.050	98,901						165,000	06/28/2022
3310039083		Babylon	NY		07/14/2022	7.050	133,205						231,000	06/20/2022
3310039087		Shirley	NY		07/14/2022	7.050	97,832						160,500	06/12/2022
3310039090		Mastic	NY		07/14/2022	7.050	67,122						120,000	06/30/2022
3310039093		Woodmere	NY		08/01/2022	7.050	327,824						687,000	07/18/2022
3310039095		Newark	NJ		08/01/2022	7.930	31,853						189,000	06/17/2022
3310039121		Houston	TX		08/08/2022	7.040	163,629						420,000	07/08/2022
3310039137		Waterbury	CT		08/01/2022	7.930	61,048						117,000	06/22/2022
3310039147		Smith River	CA		08/01/2022	7.550	35,538						90,000	04/25/2022
3310039149		Scranton	PA		08/16/2022	8.000	89,065						192,000	06/10/2022
3310039152		Newark	NJ		08/16/2022	8.519	52,383						87,600	06/30/2022
3310039160		Weiser	ID		08/01/2022	7.770	58,705						92,700	06/23/2022
3310039205		Westminster	MD		08/16/2022	7.550	92,325						186,000	07/19/2022
3310039219		Trenton	NJ		09/28/2022	8.337	36,527						103,500	08/23/2022
3310039226		Washington	DC		08/01/2022	8.519	96,748						151,500	07/03/2022
3310039239		Philadelphia	PA		08/01/2022	7.550	52,183						85,500	06/26/2022
3310039244		Plainview	NY		09/08/2022	7.500	207,900						405,000	07/18/2022
3310039250		Cambria Heights	NY		09/08/2022	7.500	149,094						216,000	07/23/2022
3310039325		Keansburg	NJ		08/01/2022	7.500	32,819						92,100	06/30/2022
3310039326		Newark	NJ		08/01/2022	7.990	21,087						193,200	06/30/2022
3310039336		Atlanta	GA		08/16/2022	8.330	277,262						660,000	06/21/2022
3310039357		West Babylon	NY		08/16/2022	7.550	104,113						163,050	06/15/2022
3310039359		Trenton	NJ		09/08/2022	8.512	30,613						58,500	06/27/2022
3310039384		Chattanooga	TN		08/16/2022	8.330	40,154						76,500	06/10/2022
3310039387		Akron	OH		08/16/2022	7.550	20,270						58,800	07/19/2022
3310039412		Newark	NJ		08/01/2022	7.990	29,403						189,000	06/16/2022
3310039475		Glen Ridge	NJ		08/08/2022	8.519	133,770						490,500	06/24/2022
3310039480		Newark	NJ		08/01/2022	8.484	55,539						104,400	06/27/2022
3310039494		Boca Raton	FL		08/01/2022	7.500	59,588						112,500	06/24/2022
3310039505		Chicago	IL		08/16/2022	7.500	37,684						102,900	07/23/2022
3310039506		Chicago	IL		09/08/2022	8.589	85,462						195,000	07/11/2022
3310039507		Mahwah	NJ		08/08/2022	6.800	101,143						480,000	07/12/2022
3310039535		Los Angeles	CA		08/26/2022	8.169	366,350						555,000	07/01/2022
3310039567		East Orange	NJ		08/16/2022	7.550	77,472						141,000	07/15/2022
3310039605		Mebane	NC		08/16/2022	7.990	49,630						78,000	07/01/2022
3310039607		Philadelphia	PA		08/01/2022	8.589	32,389						71,400	06/20/2022
3310039613		Copiague	NY		09/21/2022	8.000	100,386						179,700	07/18/2022

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3310039621		New Orleans	LA		08/26/2022	8.659	29,474						57,000	07/15/2022
3310039628		Sun City Center	FL		08/16/2022	8.330	73,508						122,400	07/06/2022
3310039646		Baltimore	MD		08/08/2022	8.330	38,803						61,200	07/14/2022
3310039660		Philadelphia	PA		11/01/2022	8.659	68,904						225,000	07/22/2022
3310039663		New Orleans	LA		08/08/2022	7.050	194,468						330,000	07/14/2022
3310039722		Detroit	MI		09/21/2022	8.330	17,676						105,000	07/06/2022
3310039739		North Fort Myers	FL		08/16/2022	8.519	46,483						87,000	07/12/2022
3310039740		Hempstead	NY		08/26/2022	8.330	149,866						255,000	05/31/2022
3310039746		Metuchen	NJ		11/10/2022	8.040	114,586						229,800	07/20/2022
3310039783		Newark	NJ		08/08/2022	7.990	9,801						217,500	07/13/2022
3310039798		Jersey City	NJ		08/26/2022	8.000	163,721						308,700	07/01/2022
3310039827		Sumter	SC		08/16/2022	8.659	20,048						39,420	06/30/2022
3310039854		Newark	NJ		08/08/2022	7.990	9,801						189,000	07/13/2022
3310039899		Cambridge	MA		08/08/2022	8.330	709,682						2,182,500	07/05/2022
3310039989		Chicago	IL		08/26/2022	8.554	52,800						100,500	07/14/2022
3310039991		Philadelphia	PA		09/28/2022	8.519	15,955						67,500	07/27/2022
3310040012		St. Louis	MO		09/08/2022	8.519	23,189						51,600	07/14/2022
3310040033		Newburgh	NY		08/26/2022	8.316	57,470						99,000	07/14/2022
3310040036		Brooklyn	NY		08/16/2022	8.589	154,312						249,000	07/20/2022
3310040047		Vineland	NJ		08/08/2022	8.554	48,069						84,000	07/18/2022
3310040088		Reading	PA		08/16/2022	8.050	110,316						227,400	06/28/2022
3310040112		Scotch Plains	NJ		09/08/2022	8.330	294,104						552,000	08/04/2022
3310040116		Scranton	PA		08/26/2022	8.000	29,037						72,000	06/29/2022
3310040124		Hartford	CT		08/26/2022	7.990	47,032						73,800	07/17/2022
3310040130		Jersey City	NJ		08/16/2022	7.550	309,637						524,400	06/14/2022
3310040144		Mobile	AL		08/16/2022	8.337	31,890						73,800	07/11/2022
3310040152		Perth Amboy	NJ		10/19/2022	8.050	17,820						113,700	08/05/2022
3310040200		Forsyth	GA		09/21/2022	7.550	154,040						294,000	08/01/2022
3310040214		Houston	TX		08/08/2022	8.519	51,737						77,700	07/14/2022
3310040228		Gary	IN		09/08/2022	8.925	24,958						58,500	07/28/2022
3310040248		Newark	NJ		08/26/2022	8.386	46,332						378,000	06/27/2022
3310040278		Phillipsburg	NJ		11/10/2022	8.330	56,377						109,500	06/10/2022
3310040341		Forsyth	GA		09/21/2022	7.550	134,250						282,000	08/01/2022
3310040368		Deptford	NJ		08/26/2022	7.550	56,212						90,000	08/09/2022
3310040384		Forsyth	GA		10/12/2022	7.550	127,439						237,000	08/01/2022
3310040387		Forsyth	GA		10/12/2022	7.550	117,300						282,000	08/01/2022
3310040460		West Nyack	NY		09/21/2022	7.500	108,554						168,000	08/01/2022
3310040472		Hartford	CT		09/08/2022	8.169	45,768						75,900	07/20/2022
3310040479		Houston	TX		08/26/2022	8.050	213,840						435,000	08/01/2022
3310040480		Beverly	NJ		10/12/2022	8.330	16,632						45,000	07/19/2022
3310040500		Jersey City	NJ		09/28/2022	8.400	133,205						531,000	08/11/2022
3310040504		Allendale	NJ		10/12/2022	7.550	150,208						239,700	08/02/2022
3310040552		Plainfield	NJ		08/26/2022	8.330	83,816						126,000	07/28/2022
3310040618		Trenton	NJ		09/21/2022	8.000	22,721						58,500	07/24/2022
3310040667		Catskill	NY		08/26/2022	7.800	82,545						127,500	08/08/2022
3310040680		Suffolk	VA		09/21/2022	8.000	32,692						82,200	07/29/2022
3310040706		Brentwood	NY		10/19/2022	7.990	95,560						180,000	08/06/2022
3310040774		Rocky Point	NY		10/12/2022	8.330	100,832						145,500	07/27/2022
3310040782		Hampton Bays	NY		11/01/2022	7.500	144,275						372,300	07/18/2022
3310040801		Atlanta	GA		09/21/2022	7.500	81,593						135,600	08/11/2022
3310040804		Egg Harbor Township	NJ		09/08/2022	8.330	53,062						127,500	08/02/2022
3310040806		Allenhurst	NJ		04/19/2023	8.050	191,686						1,620,000	09/30/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310040821		Lansing	MI		09/08/2022	8.659	21,243						54,000	08/09/2022
3310040831		Wyandanch	NY		08/26/2022	7.550	132,982						220,800	07/12/2022
3310040871		Chicago	IL		09/08/2022	8.589	59,326						93,600	07/27/2022
3310040933		East Islip	NY		09/08/2022	7.550	119,283						217,500	08/04/2022
3310040939		Chicago	IL		10/19/2022	8.040	93,941						190,500	09/05/2022
3310040951		Hamilton	NJ		11/10/2022	8.393	27,012						132,000	08/01/2022
3310040973		Red Bank	NJ		09/21/2022	7.550	107,609						156,000	08/15/2022
3310041001		Detroit	MI		09/08/2022	8.659	38,068						69,000	08/04/2022
3310041074		Huntington Station	NY		11/01/2022	8.330	121,954						214,500	08/15/2022
3310041157		Chicago	IL		10/12/2022	7.550	39,397						75,000	08/16/2022
3310041178		Chicago	IL		10/19/2022	8.792	69,958						193,500	09/03/2022
3310041181		Passaic	NJ		11/01/2022	8.519	227,205						480,000	07/06/2022
3310041218		Long Branch	NJ		09/28/2022	8.050	372,290						600,000	08/18/2022
3310041233		Livingston	NJ		10/12/2022	7.800	340,243						540,000	09/09/2022
3310041235		Bedford	IN		11/01/2022	8.239	20,322						55,500	07/25/2022
3310041247		Lakewood	NJ		11/10/2022	7.550	108,405						165,000	08/18/2022
3310041261		Brooklyn	NY		11/10/2022	7.500	282,744						825,000	06/28/2022
3310041272		Cleveland	OH		10/12/2022	8.330	46,881						83,100	07/15/2022
3310041284		Westwego	LA		09/21/2022	8.040	42,344						67,500	07/22/2022
3310041288		Honolulu	HI		09/28/2022	7.500	94,595						136,500	08/06/2022
3310041330		Columbus	GA		09/28/2022	8.337	15,118						58,350	08/21/2022
3310041335		Salem	NJ		10/19/2022	8.050	139,373						296,700	09/13/2022
3310041344		Dayton	OH		11/10/2022	8.519	23,588						69,000	08/17/2022
3310041369		Oakland	NJ		11/01/2022	8.337	12,689						120,000	07/17/2022
3310041442		Detroit	MI		09/21/2022	8.519	26,997						42,000	08/15/2022
3310041452		Delray Beach	FL		10/19/2022	8.169	106,029						186,000	08/30/2022
3310041457		Sun City Center	FL		09/08/2022	8.330	70,686						102,000	08/16/2022
3310041458		Sun City Center	FL		09/08/2022	8.330	70,686						102,000	08/16/2022
3310041459		Philadelphia	PA		10/12/2022	8.659	51,137						108,000	08/26/2022
3310041472		Rome	NY		10/19/2022	8.519	16,023						51,000	09/12/2022
3310041474		San Antonio	TX		11/01/2022	8.330	38,115						93,000	09/01/2022
3310041514		Belleville	NJ		11/01/2022	8.330	59,957						169,500	08/24/2022
3310041519		Livingston	NJ		11/10/2022	8.225	137,066						675,000	09/16/2022
3310041530		Troy	NY		09/28/2022	7.550	48,114						95,700	08/05/2022
3310041538		Jersey City	NJ		09/28/2022	7.990	453,125						777,000	08/16/2022
3310041547		Chicago	IL		10/12/2022	8.330	36,080						72,000	09/14/2022
3310041548		West Babylon	NY		10/19/2022	7.550	87,142						165,150	08/10/2022
3310041573		Marlboro	NY		11/01/2022	8.000	104,396						180,000	07/06/2022
3310041598		Marlboro	NY		10/19/2022	8.000	104,099						180,000	07/06/2022
3310041618		Monroe	CT		11/10/2022	9.100	32,101						447,600	09/06/2022
3310041653		Newark	NJ		10/12/2022	8.316	14,505						978,900	08/10/2022
3310041675		Wilton Manors	FL		10/19/2022	8.323	240,199						372,000	09/07/2022
3310041704		Beavercreek	OH		10/12/2022	7.550	45,432						82,500	09/06/2022
3310041711		Indian Harbour Beach	FL		04/27/2023	9.100	42,827						63,300	12/14/2022
3310041715		Panama City Beach	FL		10/19/2022	8.337	113,092						360,000	08/22/2022
3310041763		Tillson	NY		10/19/2022	8.484	61,464						189,000	09/13/2022
3310041803		Jersey City	NJ		10/19/2022	7.550	334,930						563,700	07/07/2022
3310041818		Macon	GA		10/19/2022	8.519	12,967						32,400	09/07/2022
3310041844		Ossining	NY		10/12/2022	8.484	88,966						147,000	09/07/2022
3310041879		Thibodaux	LA		11/10/2022	8.568	36,384						56,700	09/13/2022
3310041886		Gainesville	TX		10/19/2022	8.323	39,249						57,300	09/09/2022
3310041910		Newark	NJ		10/19/2022	8.316	61,628						586,500	08/13/2022

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3310041944		Middletown	NJ		10/12/2022	7.800	111,472						172,800	09/15/2022
3310041968		Waterbury	CT		06/08/2023	7.940	21,250						58,500	05/08/2023
3310041974		Palm Springs	CA		10/12/2022	7.800	351,636						668,100	08/22/2022
3310041981		Philadelphia	PA		11/10/2022	9.009	18,192						39,600	09/16/2022
3310042046		West Babylon	NY		10/19/2022	8.330	135,135						196,500	09/07/2022
3310042122		Willingboro	NJ		11/10/2022	8.659	51,930						85,500	09/12/2022
3310042127		Huntington Station	NY		11/10/2022	7.550	108,644						173,400	09/02/2022
3310042170		Bogota	NJ		11/10/2022	8.673	122,171						210,000	09/13/2022
3310042171		Bogota	NJ		11/01/2022	8.673	112,192						210,000	09/13/2022
3310042176		Panama City Beach	FL		10/19/2022	8.337	125,000						369,000	08/22/2022
3310042179		Lake Villa	IL		11/10/2022	8.225	44,105						78,600	09/24/2022
3310042200		Woodmere	NY		11/10/2022	8.351	327,481						727,500	08/28/2022
3310042222		Brooklyn	NY		11/01/2022	8.673	142,218						234,000	09/13/2022
3310042264		Panama City Beach	FL		10/19/2022	8.337	116,102						360,000	08/22/2022
3310042267		Newark	NJ		10/19/2022	8.540	39,650						106,500	09/08/2022
3310042363		Panama City Beach	FL		10/19/2022	8.337	116,102						360,000	08/22/2022
3310042366		Panama City Beach	FL		10/19/2022	8.337	116,102						360,000	08/22/2022
3310042369		Panama City Beach	FL		10/19/2022	8.337	117,872						360,000	08/22/2022
3310042392		Sugarloaf	CA		10/19/2022	8.575	54,693						111,600	09/19/2022
3310042404		Schenectady	NY		11/10/2022	8.834	28,594						75,600	08/01/2022
3310042426		Chicago	IL		10/19/2022	8.519	100,832						177,000	09/13/2022
3310042434		Dayton	OH		10/19/2022	8.323	27,523						61,500	09/23/2022
3310042576		Richmond Hill	NY		11/10/2022	8.673	139,384						373,500	09/19/2022
3310042602		Jersey City	NJ		10/19/2022	8.330	277,630						478,500	09/14/2022
3310042645		Detroit	MI		11/01/2022	8.589	10,058						70,500	09/08/2022
3310042774		Malibu	CA		10/19/2022	7.800	678,920						1,212,000	09/17/2022
3310042807		Staten Island	NY		11/01/2022	8.323	70,835						142,500	09/28/2022
3310042827		Chicago	IL		11/01/2022	7.800	45,604						112,500	09/23/2022
3310042862		Valley Park	MO		11/10/2022	8.050	24,692						64,500	09/26/2022
3310042884		Mansfield	OH		02/27/2023	8.040	385,135						881,700	12/06/2022
3310042885		Mansfield	OH		02/27/2023	8.040	397,981						831,300	12/14/2022
3310042886		Mansfield	OH		02/27/2023	8.040	388,031						794,400	12/06/2022
3310042913		San Antonio	TX		11/01/2022	8.344	61,312						144,000	09/27/2022
3310042919		Philadelphia	PA		10/19/2022	8.659	48,708						73,500	09/19/2022
3310042925		Chicago	IL		11/10/2022	8.792	45,441						141,000	09/23/2022
3310042983		Lorain	OH		11/01/2022	8.939	30,057						43,800	09/25/2022
3310043019		Honesdale	PA		11/10/2022	8.904	30,012						64,500	09/16/2022
3310043138		Levittown	NY		10/19/2022	8.358	122,364						184,500	09/28/2022
3310043146		Islip Terrace	NY		11/10/2022	8.680	105,504						189,000	09/28/2022
3310043149		Valley Stream	NY		11/10/2022	8.540	147,683						231,000	09/30/2022
3310043150		Brick Township	NJ		11/01/2022	8.673	178,200						603,000	09/12/2022
3310043201		Chicago	IL		11/10/2022	8.673	208,983						447,000	10/06/2022
3310043255		Detroit	MI		11/01/2022	8.904	17,630						70,500	10/03/2022
3310043293		Saint James	NY		11/10/2022	8.666	248,218						388,050	10/02/2022
3310043322		Chester	PA		11/01/2022	8.659	15,563						49,500	09/23/2022
3310043351		Jamaica	NY		11/10/2022	8.659	176,418						274,500	10/08/2022
3310043354		Easton	PA		11/10/2022	8.344	67,939						168,000	09/20/2022
3310043383		Roselle Park	NJ		11/10/2022	8.050	108,613						162,000	09/10/2022
3310043423		Worcester	MA		11/01/2022	8.050	120,137						180,000	09/25/2022
3310043506		Philadelphia	PA		11/01/2022	8.680	68,978						165,000	10/10/2022
3310043522		East Orange	NJ		11/10/2022	8.659	98,623						150,000	10/07/2022
3310043558		Cambria Heights	NY		06/29/2023	7.940	133,650						222,000	05/25/2023

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3310043570		Philadelphia	PA		11/01/2022	8.680	44,847						82,200	10/04/2022
3310043577		West Hempstead	NY		11/01/2022	8.743	132,485						192,000	10/14/2022
3310043584		Salem	NJ		11/10/2022	8.687	33,966						61,500	09/27/2022
3310043604		Rancho Mirage	CA		11/10/2022	8.050	292,999						701,100	10/04/2022
3310043632		San Diego	CA		11/01/2022	8.190	155,753						627,000	10/11/2022
3310043939		Yonkers	NY		02/13/2023	8.040	278,438						502,500	11/02/2022
3310043966		Northbrook	IL		01/30/2023	8.379	44,695						570,000	10/24/2022
3310044167		New York	NY		05/11/2023	8.148	239,714						412,500	10/30/2022
3310044415		Forsyth	GA		01/30/2023	8.225	86,928						234,000	11/07/2022
3310044753		Coram	NY		05/11/2023	8.295	116,327						168,300	11/09/2022
3310044940		Newark	NJ		02/27/2023	8.680	66,825						150,000	11/09/2022
3310045135		Asbury Park	NJ		01/30/2023	8.673	51,233						154,500	11/22/2022
3310045248		Huntington	NY		02/13/2023	8.040	150,713						268,500	11/28/2022
3310045268		Newark	NJ		02/13/2023	8.050	151,864						217,500	11/12/2022
3310045363		Decatur	GA		01/30/2023	8.040	70,894						115,800	12/01/2022
3310045653		Branchburg	NJ		04/27/2023	8.925	109,763						210,000	12/08/2022
3310045708		Holtsville	NY		02/13/2023	8.040	114,939						222,000	12/01/2022
3310045759		Clayton	NC		05/25/2023	9.107	37,305						105,300	12/13/2022
3310046123		Fort Pierce	FL		06/29/2023	8.323	42,664						74,100	12/23/2022
3310046159		Jersey City	NJ		02/13/2023	8.673	127,116						222,300	12/06/2022
3310046238		Awendaw	SC		05/11/2023	8.603	118,128						210,000	12/13/2022
3310046266		Hartford	CT		04/27/2023	8.890	46,681						87,900	01/10/2023
3310046586		West Orange	NJ		06/08/2023	7.950	133,650						207,000	05/09/2023
3310046611		Springfield Gardens	NY		04/19/2023	8.040	228,438						360,000	01/04/2023
3310046614		Albany	NY		02/13/2023	8.680	48,114						90,600	12/21/2022
3310046664		Union City	NJ		04/19/2023	8.673	238,640						426,000	11/15/2022
3310046729		Far Rockaway	NY		02/13/2023	8.680	125,297						233,550	12/24/2022
3310046796		Mays Landing	NJ		04/27/2023	8.680	56,210						93,000	12/28/2022
3310046850		Brooklyn	NY		04/27/2023	8.365	213,840						390,000	10/30/2022
3310046868		Shirley	NY		02/27/2023	8.925	66,714						154,500	01/09/2023
3310046917		East Northport	NY		02/13/2023	8.365	143,006						212,400	11/15/2022
3310047096		Hempstead	NY		04/19/2023	8.050	77,383						168,000	01/17/2023
3310047128		Seaside Heights	NJ		04/19/2023	8.673	100,267						300,000	12/28/2022
3310047268		Bronx	NY		02/13/2023	8.960	85,388						225,000	12/15/2022
3310047408		Baltimore	MD		03/15/2023	9.443	33,491						75,000	01/19/2023
3310047456		Stuart	FL		06/29/2023	9.156	76,116						129,000	05/09/2023
3310047608		Chicago	IL		08/31/2023	8.498	22,168						100,500	05/28/2023
3310047664		Winter Haven	FL		06/29/2023	9.709	18,862						71,400	01/16/2023
3310047730		Brooklyn	NY		05/11/2023	8.596	117,612						252,000	01/10/2023
3310047779		Buffalo	NY		04/19/2023	9.100	14,152						43,500	09/22/2022
3310047806		Detroit	MI		06/29/2023	9.016	21,935						35,100	12/20/2022
3310047867		Elyria	OH		02/27/2023	8.960	17,879						25,800	01/09/2023
3310047868		Philadelphia	PA		04/27/2023	9.275	41,164						59,400	01/12/2023
3310047914		Davenport	IA		04/19/2023	9.450	29,522						42,600	02/10/2023
3310048103		Springfield	NJ		04/19/2023	8.680	105,732						169,500	01/12/2023
3310048109		East Haven	CT		04/27/2023	8.925	31,185						60,000	02/10/2023
3310048181		Atlanta	GA		06/21/2023	9.457	18,046						105,000	02/03/2023
3310048200		Athens	GA		06/08/2023	9.366	51,993						127,500	03/03/2023
3310048201		Philadelphia	PA		04/19/2023	8.575	26,390						75,000	11/07/2022
3310048221		Athens	GA		06/08/2023	9.366	52,153						119,400	03/03/2023
3310048281		Chicago	IL		08/31/2023	8.939	92,107						630,000	02/10/2023
3310048326		Lake Arrowhead	CA		04/19/2023	7.540	85,076						187,500	02/01/2023

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3310048365		The Bronx	NY		02/27/2023	8.960	173,745						292,500	01/15/2023
3310048372		Cheektowaga	NY		04/27/2023	8.750	27,290						54,900	02/01/2023
3310048412		Dover	DE		03/15/2023	8.925	36,086						63,000	02/02/2023
3310048432		The Bronx	NY		08/31/2023	8.596	181,913						288,000	01/31/2023
3310048444		Atlanta	GA		04/27/2023	9.450	38,362						97,500	02/07/2023
3310048452		Nanuet	NY		06/29/2023	7.940	140,630						210,000	02/06/2023
3310048561		Buffalo	NY		04/19/2023	8.750	13,935						39,300	02/13/2023
3310048576		Baltimore	MD		03/15/2023	8.925	28,809						51,000	01/28/2023
3310048629		Chelmsford	MA		04/04/2023	8.680	164,954						285,000	01/10/2023
3310048679		Sevierville	TN		05/11/2023	10.059	43,348						172,500	02/07/2023
3310048731		Cochran	GA		04/19/2023	8.743	37,125						60,000	02/20/2023
3310048772		Brooklyn	NY		04/27/2023	8.673	187,110						294,000	01/31/2023
3310048776		Baltimore	MD		04/19/2023	8.743	43,824						94,800	02/14/2023
3310048790		Chicago	IL		04/19/2023	8.687	22,398						33,000	01/13/2023
3310048815		Amsterdam	NY		04/27/2023	8.680	21,597						50,100	01/31/2023
3310048820		Cape Coral	FL		05/25/2023	8.939	53,896						111,000	02/14/2023
3310048833		Oak Lawn	IL		06/08/2023	8.596	61,181						117,000	02/15/2023
3310048834		Hollis	NY		04/27/2023	8.050	201,678						330,000	03/14/2023
3310048848		Oyster Bay	NY		05/11/2023	7.940	248,441						405,000	02/16/2023
3310048854		Starkville	MS		11/21/2023	8.498	1,714						96,600	05/19/2023
3310048860		Atlanta	GA		04/04/2023	8.673	88,001						165,000	02/07/2023
3310048869		Chicago	IL		04/19/2023	8.687	20,517						30,000	01/13/2023
3310048871		East Islip	NY		05/18/2023	8.610	99,880						165,000	02/08/2023
3310048895		Syracuse	NY		06/29/2023	7.940	32,106						76,500	02/20/2023
3310048900		Philadelphia	PA		04/04/2023	8.040	58,212						180,000	02/14/2023
3310049010		Baltimore	MD		04/27/2023	8.575	35,368						60,000	02/21/2023
3310049064		Chicago	IL		05/18/2023	8.841	49,102						87,000	02/10/2023
3310049091		Chicago	IL		04/27/2023	8.673	93,199						177,000	02/18/2023
3310049161		Chicago	IL		09/15/2023	8.596	98,678						156,000	03/08/2023
3310049191		Washington	DC		04/19/2023	9.450	35,640						117,000	03/01/2023
3310049224		New Orleans	LA		04/19/2023	8.040	209,162						330,000	03/02/2023
3310049233		Darien	CT		08/31/2023	8.946	372,889						718,500	04/03/2023
3310049255		Baltimore	MD		05/25/2023	8.078	1,485,000						2,391,000	03/07/2023
3310049282		Baltimore	MD		05/25/2023	8.078	1,189,364						2,010,600	03/07/2023
3310049283		Jersey City	NJ		05/25/2023	7.950	102,317						803,400	02/21/2023
3310049315		Waterbury	CT		04/27/2023	9.450	49,451						76,500	01/14/2023
3310049316		Stony Brook	NY		06/21/2023	8.295	106,029						187,200	02/09/2023
3310049337		Amherst	NY		06/29/2023	8.673	59,428						93,000	02/22/2023
3310049379		Philadelphia	PA		04/19/2023	8.040	93,904						154,500	02/22/2023
3310049383		Bristol	VA		04/04/2023	8.890	58,085						110,400	01/30/2023
3310049430		Forked River	NJ		05/25/2023	8.323	111,137						267,000	02/22/2023
3310049449		Greeley	CO		04/19/2023	8.400	110,781						166,500	02/23/2023
3310049496		Jersey City	NJ		04/19/2023	8.673	213,914						330,000	03/12/2023
3310049500		Brooklyn	NY		06/29/2023	7.940	675,675						1,477,500	03/09/2023
3310049517		New Orleans	LA		04/27/2023	9.450	30,769						77,100	02/24/2023
3310049519		Buffalo	NY		04/19/2023	8.925	32,362						61,500	02/17/2023
3310049546		Suffolk	VA		10/31/2023	9.366	26,529						77,700	08/28/2023
3310049551		Newark	NJ		04/04/2023	8.680	145,530						210,000	02/10/2023
3310049558		Suffolk	VA		06/21/2023	9.366	46,144						75,600	02/28/2023
3310049586		Longwood	FL		05/11/2023	8.911	94,223						192,600	02/23/2023
3310049590		Amityville	NY		04/27/2023	8.365	114,939						167,550	02/20/2023
3310049640		Baltimore	MD		05/18/2023	8.078	1,336,989						2,037,150	03/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310049669		Miami	FL		04/27/2023	8.040	206,716						375,000	02/28/2023
3310049697		Hardyston	NJ		04/19/2023	8.673	67,568						118,500	01/18/2023
3310049741		Blackwood	NJ		06/08/2023	8.596	60,291						99,000	03/01/2023
3310049750		Patterson	NY		04/27/2023	8.960	58,338						117,000	03/06/2023
3310049770		Panorama City	CA		04/27/2023	8.050	219,082						367,500	02/28/2023
3310049828		Philadelphia	PA		05/25/2023	8.806	2,078						52,500	03/03/2023
3310049834		Buffalo	NY		05/18/2023	9.366	27,116						56,400	03/02/2023
3310049857		New York	NY		05/18/2023	8.148	59,400						213,000	03/19/2023
3310049861		Lansing	MI		04/19/2023	9.450	12,114						30,600	03/01/2023
3310049940		Tyrone	PA		04/27/2023	9.443	34,333						58,500	03/10/2023
3310049974		Philadelphia	PA		04/27/2023	8.960	33,264						48,000	03/14/2023
3310050012		Vineland	NJ		04/27/2023	8.673	39,415						87,000	02/27/2023
3310050048		Garnerville	NY		04/04/2023	8.040	91,238						159,000	03/08/2023
3310050069		Chicago	IL		05/18/2023	8.603	26,730						111,000	03/31/2023
3310050077		Berrien Springs	MI		04/19/2023	8.040	97,527						147,000	02/23/2023
3310050097		Chillicothe	OH		04/27/2023	8.050	638,917						1,072,500	12/26/2022
3310050103		Darlington	SC		04/27/2023	8.925	31,378						55,350	03/17/2023
3310050125		Baltimore	MD		04/19/2023	8.365	89,783						142,500	03/08/2023
3310050147		Pittsburgh	PA		04/27/2023	8.960	21,087						63,000	02/24/2023
3310050150		Copiague	NY		04/19/2023	8.680	69,565						160,350	02/28/2023
3310050152		Corpus Christi	TX		04/27/2023	8.680	12,771						45,600	03/13/2023
3310050154		Westbury	NY		04/19/2023	8.040	122,447						435,000	03/07/2023
3310050155		Linden	NJ		04/19/2023	8.680	133,056						192,000	02/10/2023
3310050159		Louis	MO		04/19/2023	8.673	35,717						64,500	02/20/2023
3310050169		Philadelphia	PA		04/19/2023	8.890	112,404						216,000	03/08/2023
3310050172		Pass Christian	MS		05/25/2023	9.359	37,719						73,500	03/13/2023
3310050179		New City	NY		05/18/2023	8.596	182,878						269,100	03/10/2023
3310050183		Millville	NJ		04/27/2023	9.443	22,661						36,600	03/10/2023
3310050189		Kansas City	MO		04/19/2023	8.225	20,647						46,500	03/08/2023
3310050192		Berwyn	IL		06/08/2023	8.498	67,716						123,000	03/13/2023
3310050227		Tillson	NY		04/27/2023	8.743	50,268						97,350	03/10/2023
3310050250		Bloomfield	NJ		04/19/2023	8.645	130,101						229,500	02/23/2023
3310050286		Detroit	MI		04/19/2023	8.925	34,320						60,000	03/06/2023
3310050287		Towson	MD		05/11/2023	8.148	134,425						258,000	03/20/2023
3310050296		East Orange	NJ		06/21/2023	8.841	86,607						129,900	03/13/2023
3310050301		Union	NJ		04/27/2023	8.925	108,251						190,500	02/09/2023
3310050345		Trenton	NJ		05/25/2023	8.841	10,549						49,500	03/13/2023
3310050350		Danville	VA		05/11/2023	8.323	10,692						24,300	04/04/2023
3310050355		Farmingville	NY		04/27/2023	8.365	77,755						112,200	02/27/2023
3310050358		Poughkeepsie	NY		05/18/2023	8.596	56,133						120,000	03/16/2023
3310050364		Mountain View	CA		04/27/2023	8.540	554,306						1,020,000	03/03/2023
3310050374		Brooklyn	NY		04/04/2023	8.680	162,934						261,000	03/07/2023
3310050380		Paterson	NJ		04/27/2023	8.680	56,801						157,800	02/17/2023
3310050384		Mabank	TX		05/11/2023	9.366	45,505						71,400	03/13/2023
3310050396		Ventnor City	NJ		04/27/2023	8.365	222,119						330,000	03/13/2023
3310050404		Chesterfield	NJ		09/15/2023	8.876	60,371						99,000	03/06/2023
3310050415		West Seneca	NY		05/11/2023	9.366	44,895						73,500	03/09/2023
3310050432		North Port	FL		10/06/2023	9.366	64,711						174,750	03/22/2023
3310050464		Long Valley	NJ		04/19/2023	8.890	71,145						147,600	03/08/2023
3310050467		Park Forest	IL		04/27/2023	8.040	26,611						38,400	03/05/2023
3310050478		Chillicothe	OH		04/27/2023	8.050	192,613						491,100	12/20/2022
3310050479		Pensacola	FL		04/19/2023	8.680	44,550						106,500	03/07/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310050488		Newark	NJ		06/21/2023	8.638	104,809						219,600	02/28/2023
3310050531		Washington	NJ		04/27/2023	8.687	49,042						138,000	03/06/2023
3310050565		Windham	CT		05/25/2023	8.806	44,045						75,000	03/15/2023
3310050566		Toms River	NJ		06/08/2023	8.596	56,823						96,000	03/16/2023
3310050567		Long Branch	NJ		04/27/2023	8.680	216,216						370,800	03/02/2023
3310050590		Brentwood	NY		04/19/2023	8.687	73,508						180,000	03/10/2023
3310050604		Calabasas	CA		10/31/2023	7.700	771,829						1,458,000	09/29/2023
3310050661		Cleveland	OH		04/27/2023	8.687	25,825						40,800	03/09/2023
3310050667		St. Petersburg	FL		04/19/2023	8.687	55,094						84,000	03/03/2023
3310050689		Clinton	MD		05/25/2023	8.148	43,481						120,000	03/22/2023
3310050710		Panama City	FL		06/08/2023	8.631	144,711						225,000	03/20/2023
3310050727		Flushing	NY		04/27/2023	8.040	160,380						510,000	03/14/2023
3310050748		Port Jefferson Stati	NY		05/11/2023	8.295	72,496						168,000	03/10/2023
3310050751		Havana	FL		05/11/2023	8.841	37,868						93,000	04/07/2023
3310050822		New Orleans	LA		06/21/2023	9.100	47,514						103,500	03/30/2023
3310050842		Philadelphia	PA		05/11/2023	9.366	34,553						156,000	03/21/2023
3310050844		Philadelphia	PA		05/11/2023	9.366	39,376						148,500	03/21/2023
3310050882		Newark	NJ		04/19/2023	8.890	101,283						190,500	02/24/2023
3310050899		Paterson	NJ		04/27/2023	8.680	53,460						112,500	03/22/2023
3310050902		The Bronx	NY		04/27/2023	8.960	109,058						180,000	01/23/2023
3310050908		Houston	TX		06/08/2023	8.498	84,728						132,300	03/21/2023
3310050920		Chicago	IL		08/31/2023	9.156	131,645						270,000	03/24/2023
3310050958		Medford	NY		06/29/2023	8.596	57,897						183,000	05/10/2023
3310050968		Waterbury	CT		04/19/2023	8.040	20,790						114,000	03/21/2023
3310050984		Beverly	NJ		08/31/2023	8.750	38,329						67,500	03/15/2023
3310051006		The Bronx	NY		04/27/2023	8.687	170,433						268,500	03/16/2023
3310051026		Maple Heights	OH		05/11/2023	8.876	17,107						39,600	03/09/2023
3310051040		Chicago	IL		04/27/2023	8.925	26,998						111,000	03/10/2023
3310051043		Paterson	NJ		05/25/2023	8.603	69,890						127,200	03/15/2023
3310051055		Belleville	IL		04/27/2023	9.100	26,677						45,300	03/27/2023
3310051083		Atlanta	GA		08/31/2023	8.911	10,356						84,000	04/17/2023
3310051113		Marlboro	NJ		04/27/2023	8.673	111,463						330,000	03/23/2023
3310051151		Saint Stephen	SC		04/27/2023	8.687	49,228						120,000	03/18/2023
3310051163		Houston	TX		04/27/2023	8.040	52,851						129,000	03/21/2023
3310051177		Brooklyn	NY		06/21/2023	7.940	298,091						1,725,000	03/29/2023
3310051196		Irvington	NJ		05/11/2023	8.603	67,716						123,000	03/23/2023
3310051202		Riverdale	IL		05/11/2023	7.940	32,285						57,000	03/08/2023
3310051231		Fort Lauderdale	FL		04/27/2023	8.575	85,230						135,000	03/24/2023
3310051247		Belleville	IL		04/27/2023	8.750	35,789						51,900	03/27/2023
3310051256		Fort Myers Beach	FL		05/18/2023	8.946	100,315						202,500	04/11/2023
3310051258		Lake Clarke Shores	FL		04/27/2023	8.960	219,823						363,000	03/22/2023
3310051260		Chicago	IL		11/21/2023	8.806	12,995						90,000	10/19/2023
3310051261		Maywood	IL		06/08/2023	8.596	61,791						120,000	03/28/2023
3310051279		Elgin	IL		05/18/2023	8.498	61,331						88,500	04/02/2023
3310051307		Cape Coral	FL		06/21/2023	8.876	24,392						118,500	04/08/2023
3310051314		Irvington	NJ		06/08/2023	7.940	101,715						168,000	03/28/2023
3310051358		Orlando	FL		05/11/2023	8.596	61,555						102,000	03/27/2023
3310051363		Forked River	NJ		04/27/2023	8.890	7,722						188,100	03/24/2023
3310051388		Amsterdam	NY		06/08/2023	8.610	93,740						198,000	02/23/2023
3310051402		Jersey City	NJ		05/18/2023	7.940	633,937						1,026,000	03/21/2023
3310051404		Merrick	NY		06/08/2023	8.876	89,694						180,000	04/07/2023
3310051411		Jacksonville	FL		09/15/2023	8.498	23,387						72,000	04/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310051412		Jacksonville	FL		09/15/2023	8.498	23,387						72,000	04/16/2023
3310051440		Cliffside Park	NJ		04/27/2023	8.673	133,175						201,000	03/24/2023
3310051476		Riverview	FL		06/21/2023	8.666	87,407						144,000	04/03/2023
3310051480		West Babylon	NY		05/25/2023	8.295	147,517						219,000	03/22/2023
3310051486		Central Islip	NY		06/29/2023	8.876	70,686						150,000	04/07/2023
3310051488		Kapaa	HI		05/11/2023	8.148	295,812						525,000	04/05/2023
3310051502		Morganville	NJ		04/27/2023	8.708	4,277						232,500	03/30/2023
3310051527		Detroit	MI		06/08/2023	8.603	65,010						390,000	04/05/2023
3310051529		West Milford	NJ		04/27/2023	8.673	74,621						132,000	02/25/2023
3310051531		Los Angeles	CA		05/25/2023	8.253	243,011						600,000	04/02/2023
3310051533		Tampa	FL		04/27/2023	9.030	114,089						502,200	03/28/2023
3310051555		Atlantic City	NJ		04/27/2023	8.680	31,482						99,000	03/07/2023
3310051560		Poughkeepsie	NY		05/11/2023	8.596	74,844						115,500	04/14/2023
3310051566		Park Ridge	IL		05/18/2023	7.950	105,027						157,500	04/10/2023
3310051570		Brooklyn	NY		06/08/2023	8.596	254,104						369,000	05/03/2023
3310051581		Malverne	NY		06/08/2023	8.295	145,426						234,000	03/22/2023
3310051596		Patchogue	NY		05/11/2023	8.610	90,157						163,050	03/27/2023
3310051609		Germantown	OH		06/08/2023	8.127	10,618						69,000	04/06/2023
3310051610		Dayton	OH		06/29/2023	8.596	17,672						48,000	03/23/2023
3310051612		Loch Sheldrake	NY		05/25/2023	8.876	36,531						61,500	04/17/2023
3310051636		Philadelphia	PA		04/27/2023	8.673	69,298						120,000	03/20/2023
3310051642		Aberdeen	MD		05/18/2023	8.596	64,419						93,600	04/07/2023
3310051650		Jacksonville	FL		04/27/2023	8.673	24,168						90,000	03/06/2023
3310051651		Atlanta	GA		05/18/2023	8.323	59,252						85,500	04/01/2023
3310051655		Trenton	NJ		04/27/2023	8.365	20,790						55,500	03/14/2023
3310051659		Harrisburg	PA		05/25/2023	8.750	40,986						61,500	04/08/2023
3310051661		Neptune City	NJ		08/31/2023	9.156	69,463						203,400	04/05/2023
3310051670		Cohoes	NY		04/27/2023	9.030	31,928						51,600	03/26/2023
3310051686		Albany	NY		06/08/2023	8.295	34,081						87,600	01/16/2023
3310051691		Chicago	IL		06/08/2023	8.498	44,084						75,000	04/11/2023
3310051693		Chicago	IL		06/08/2023	8.876	17,756						64,500	03/04/2023
3310051698		Uniondale	NY		05/25/2023	7.940	127,487						220,500	04/26/2023
3310051700		Selden	NY		04/27/2023	8.365	68,264						148,500	03/27/2023
3310051723		Cape Coral	FL		04/27/2023	8.680	163,684						411,000	03/29/2023
3310051728		Haworth	NJ		06/08/2023	8.603	161,123						292,500	04/05/2023
3310051730		Cape Coral	FL		05/25/2023	8.323	100,093						255,000	02/27/2023
3310051737		Cape Coral	FL		05/25/2023	8.323	30,680						255,000	02/27/2023
3310051740		Cape Coral	FL		05/25/2023	8.323	122,991						255,000	02/27/2023
3310051750		Cape Coral	FL		05/25/2023	8.323	122,877						255,000	02/27/2023
3310051751		East Orange	NJ		05/11/2023	8.876	105,138						168,600	02/27/2023
3310051753		Philadelphia	PA		05/11/2023	8.841	50,624						90,300	03/29/2023
3310051771		Lake Elsinore	CA		05/11/2023	8.246	58,687						90,000	04/12/2023
3310051787		Highland Lakes	NJ		05/25/2023	8.603	88,442						130,500	03/28/2023
3310051793		Carolina Shores	NC		06/21/2023	9.156	73,894						119,100	04/05/2023
3310051800		Depew	NY		05/18/2023	8.673	30,205						52,500	04/05/2023
3310051806		Philadelphia	PA		06/29/2023	7.940	91,476						150,000	04/28/2023
3310051830		Chicago	IL		06/08/2023	8.946	53,961						156,000	04/17/2023
3310051841		Conway	SC		05/25/2023	8.939	93,827						240,000	04/20/2023
3310051845		Greenacres	FL		05/11/2023	7.940	95,634						138,000	04/05/2023
3310051846		Marshall	NC		06/21/2023	8.498	44,168						96,900	04/13/2023
3310051852		Detroit	MI		10/31/2023	8.603	35,264						94,500	10/02/2023
3310051865		Newton	NC		05/25/2023	8.841	15,890						75,190	04/12/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310051867		Greenwood Lake	NY		06/08/2023	7.940	86,245						125,400	04/03/2023
3310051886		Bristol	CT		05/11/2023	8.603	64,449						105,000	03/29/2023
3310051887		Bridgeville	DE		05/18/2023	8.750	29,032						72,000	03/03/2023
3310051891		Bridgeville	DE		05/18/2023	8.750	44,699						72,000	03/03/2023
3310051896		Philadelphia	PA		06/08/2023	7.940	60,113						133,500	03/03/2023
3310051940		Philadelphia	PA		05/11/2023	8.666	36,497						98,700	04/13/2023
3310051944		Woodmere	NY		05/11/2023	7.940	160,380						390,000	04/11/2023
3310052001		Houston	TX		06/29/2023	9.359	63,840						98,400	04/25/2023
3310052017		Waterbury	CT		06/29/2023	7.940	97,565						496,500	04/11/2023
3310052022		Detroit	MI		06/08/2023	9.366	27,998						48,000	04/08/2023
3310052024		Portsmouth	VA		10/06/2023	8.596	6,163						86,700	09/24/2023
3310052056		Chicago	IL		08/31/2023	9.709	38,610						165,000	06/09/2023
3310052067		Tampa	FL		06/29/2023	8.841	108,732						172,800	04/13/2023
3310052107		Fort Lauderdale	FL		05/18/2023	8.610	220,151						382,500	04/03/2023
3310052113		Austin	TX		05/18/2023	8.806	59,442						99,000	04/16/2023
3310052127		San Antonio	TX		05/25/2023	9.191	72,897						930,000	02/22/2023
3310052152		Madison	CT		05/18/2023	8.148	228,005						355,500	04/14/2023
3310052173		Basking Ridge	NJ		06/29/2023	9.100	108,108						556,500	04/07/2023
3310052174		Trenton	NJ		06/29/2023	8.946	55,380						88,500	04/13/2023
3310052176		Chicago	IL		06/08/2023	8.666	37,979						73,500	03/16/2023
3310052206		Fitchburg	MA		05/11/2023	8.603	55,518						108,000	03/27/2023
3310052230		Ocean Township	NJ		08/31/2023	8.316	147,015						505,500	05/31/2023
3310052239		Philadelphia	PA		04/27/2023	8.687	39,658						85,200	04/04/2023
3310052246		Evergreen Park	IL		06/08/2023	8.603	42,159						102,000	04/26/2023
3310052249		Scotch Plains	NJ		06/29/2023	8.666	131,927						287,100	05/10/2023
3310052260		Philadelphia	PA		05/11/2023	8.288	49,587						107,700	03/31/2023
3310052276		Detroit	MI		05/18/2023	8.876	16,899						51,000	04/14/2023
3310052280		Des Moines	IA		05/25/2023	8.666	26,903						39,900	04/18/2023
3310052286		Buffalo	NY		06/29/2023	8.323	40,540						58,500	05/04/2023
3310052295		Nashville	TN		06/08/2023	8.596	528,503						900,000	04/18/2023
3310052299		Fort Lauderdale	FL		05/11/2023	8.610	219,679						360,000	04/03/2023
3310052307		Ashland	MA		06/08/2023	8.477	130,113						265,200	04/14/2023
3310052322		Osprey	FL		05/25/2023	8.610	88,773						135,000	04/07/2023
3310052327		Newark	NJ		06/29/2023	8.148	75,709						187,500	04/17/2023
3310052336		Baltimore	MD		06/08/2023	8.498	16,259						78,600	04/21/2023
3310052339		Holliston	MA		06/21/2023	8.442	85,920						152,400	05/08/2023
3310052345		North Adams	MA		06/08/2023	8.876	6,858						52,200	04/18/2023
3310052349		Gettysburg	PA		05/18/2023	8.673	73,537						112,500	04/14/2023
3310052361		Waterbury	CT		06/08/2023	8.876	15,444						61,800	04/14/2023
3310052369		Chesapeake	VA		06/08/2023	8.666	45,304						71,400	04/06/2023
3310052371		Chicago	IL		06/08/2023	8.841	53,312						105,000	04/04/2023
3310052385		Philadelphia	PA		06/21/2023	8.148	46,451						88,500	04/19/2023
3310052393		Birmingham	AL		06/08/2023	8.876	11,732						32,100	04/21/2023
3310052397		Baltimore	MD		06/08/2023	8.323	30,713						66,000	04/20/2023
3310052423		Wilmington	DE		08/31/2023	8.666	15,502						60,300	06/15/2023
3310052444		Merrillville	IN		08/31/2023	8.841	13,570						67,800	03/24/2023
3310052448		Halethorpe	MD		05/11/2023	8.638	59,010						174,000	04/13/2023
3310052451		Darien	CT		05/25/2023	7.950	167,063						459,000	04/18/2023
3310052458		Culver City	CA		05/11/2023	7.440	471,391						750,000	04/17/2023
3310052459		Miami	FL		11/29/2023	8.596	123,374						186,000	03/23/2023
3310052462		Kenosha	WI		05/25/2023	8.498	25,958						40,500	04/20/2023
3310052498		Albany	NY		06/29/2023	8.323	49,250						101,400	04/21/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310052500		Albany	NY		06/29/2023	8.288	62,276						100,500	04/21/2023
3310052501		Albany	NY		06/29/2023	8.288	67,468						98,100	04/21/2023
3310052502		Albany	NY		06/29/2023	8.288	60,919						102,300	04/21/2023
3310052508		Philadelphia	PA		06/08/2023	8.841	55,019						117,000	04/18/2023
3310052515		Baltimore	MD		06/21/2023	9.366	41,734						144,000	04/19/2023
3310052521		Chicago	IL		05/25/2023	8.596	81,466						127,500	04/25/2023
3310052531		Capitol Heights	MD		05/18/2023	8.596	77,755						122,100	04/20/2023
3310052535		Saint James	NY		07/27/2023	8.295	250,371						496,800	04/14/2023
3310052551		Staten Island	NY		06/29/2023	8.596	105,316						175,500	04/20/2023
3310052554		The Bronx	NY		10/06/2023	7.940	259,875						375,000	04/25/2023
3310052555		Washington	DC		05/18/2023	8.596	143,265						232,500	04/21/2023
3310052561		Rochester	NY		06/29/2023	7.940	22,601						43,500	05/09/2023
3310052577		Jamaica	NY		05/11/2023	7.950	131,274						197,100	04/08/2023
3310052601		Haiku	HI		07/27/2023	8.148	125,077						280,500	05/05/2023
3310052621		Cleveland	OH		08/31/2023	8.596	7,484						30,000	05/08/2023
3310052630		Los Angeles	CA		05/18/2023	8.246	87,912						196,500	04/19/2023
3310052643		Hempstead	NY		05/25/2023	7.950	98,708						177,000	04/18/2023
3310052645		Augusta	GA		05/25/2023	8.603	30,517						70,500	04/01/2023
3310052671		Philadelphia	PA		05/11/2023	8.596	66,486						157,500	03/31/2023
3310052680		Belle Plaine	IA		08/31/2023	7.940	18,175						28,500	05/02/2023
3310052689		Commack	NY		05/25/2023	8.596	122,839						273,000	04/24/2023
3310052698		Los Angeles	CA		05/11/2023	7.440	634,541						36,600	04/24/2023
3310052701		Washington	DC		06/08/2023	8.673	152,572						267,000	05/01/2023
3310052715		Chicago	IL		06/29/2023	9.016	49,718						160,500	04/27/2023
3310052718		Commerce	TX		11/21/2023	8.841	3,564						72,000	04/24/2023
3310052719		Commerce	TX		11/21/2023	8.841	3,564						72,000	04/23/2023
3310052721		Commerce	TX		11/21/2023	8.841	28,486						72,000	04/23/2023
3310052728		Freeport	NY		06/08/2023	7.940	123,701						190,500	04/19/2023
3310052734		Sandy Springs	GA		06/08/2023	8.323	80,127						117,000	04/24/2023
3310052736		Hopatcong	NJ		05/18/2023	8.876	38,197						90,000	03/17/2023
3310052749		Jersey City	NJ		06/08/2023	8.288	154,722						246,000	03/01/2023
3310052751		Ashland	OH		06/21/2023	8.596	10,148						43,500	04/28/2023
3310052756		Chicago	IL		07/27/2023	8.666	40,912						97,500	05/04/2023
3310052762		Redondo Beach	CA		06/29/2023	8.288	362,470						1,464,000	04/27/2023
3310052773		Los Angeles	CA		05/25/2023	8.253	464,166						952,500	04/20/2023
3310052777		Chicago	IL		05/18/2023	8.841	59,742						109,500	04/18/2023
3310052783		Chicago	IL		06/29/2023	8.666	46,235						78,000	04/26/2023
3310052798		New City	NY		07/27/2023	7.940	113,632						165,000	04/20/2023
3310052821		Washington	NC		06/29/2023	8.631	53,008						80,100	05/14/2023
3310052827		Washington	NC		06/29/2023	8.631	54,216						79,500	05/14/2023
3310052836		Huntington Station	NY		06/29/2023	9.191	105,249						189,000	04/21/2023
3310052837		Baltimore	MD		06/08/2023	8.288	36,234						60,300	04/20/2023
3310052840		Worcester	MA		06/08/2023	8.603	71,993						120,000	04/24/2023
3310052842		Philadelphia	PA		06/08/2023	8.323	58,064						105,000	04/27/2023
3310052849		Cape Coral	FL		06/08/2023	8.323	91,521						186,000	04/24/2023
3310052853		Deer Park	NY		07/27/2023	8.841	113,603						187,800	04/25/2023
3310052857		Jersey City	NJ		06/08/2023	7.950	97,416						600,000	04/26/2023
3310052868		Philadelphia	PA		06/21/2023	8.603	36,418						95,100	05/10/2023
3310052869		New Rochelle	NY		06/29/2023	8.295	149,878						264,000	03/30/2023
3310052876		Queens	NY		06/08/2023	8.876	114,891						178,500	04/26/2023
3310052880		Brooklyn	NY		05/18/2023	8.806	178,940						367,500	04/13/2023
3310052883		Columbus	GA		05/18/2023	8.841	26,930						42,900	04/18/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310052908		Howell	NJ		11/21/2023	7.950	76,097						247,500	05/05/2023
3310052912		Chicago	IL		06/29/2023	8.323	29,828						58,500	05/11/2023
3310052917		Chicago	IL		06/29/2023	8.323	47,839						94,500	05/12/2023
3310052918		Chicago	IL		06/21/2023	8.323	47,245						96,000	05/12/2023
3310052930		Jersey City	NJ		06/08/2023	8.806	140,778						255,000	04/02/2023
3310052933		Crestview	FL		06/08/2023	8.498	40,528						75,000	04/27/2023
3310052945		Philadelphia	PA		08/31/2023	8.666	41,991						78,000	05/01/2023
3310052949		Buffalo	NY		06/29/2023	8.148	11,880						40,500	04/26/2023
3310052956		Belle Isle	FL		06/08/2023	8.946	92,239						288,000	04/30/2023
3310052958		Youngstown	OH		06/08/2023	8.596	56,341						81,300	04/25/2023
3310052960		Hampton Bays	NY		05/18/2023	8.603	174,280						307,500	04/24/2023
3310052961		Albany	NY		06/29/2023	8.596	42,063						101,700	04/19/2023
3310052966		Los Angeles	CA		05/18/2023	7.700	271,384						525,000	04/26/2023
3310052970		Jersey City	NJ		06/21/2023	7.940	112,266						166,500	04/26/2023
3310052988		Jersey City	NJ		06/08/2023	7.940	181,868						295,500	04/28/2023
3310052992		Newark	NJ		06/21/2023	7.950	36,830						201,300	04/26/2023
3310052994		Jersey City	NJ		05/25/2023	7.940	510,622						939,000	04/27/2023
3310053002		Chicago	IL		05/25/2023	8.841	56,786						120,000	04/24/2023
3310053003		Uniondale	NY		05/18/2023	7.950	88,358						182,100	04/20/2023
3310053020		Poolesville	MD		06/08/2023	8.323	60,251						99,000	05/04/2023
3310053026		Roseland	NJ		06/08/2023	8.610	121,473						198,000	04/11/2023
3310053032		Toms River	NJ		05/25/2023	8.946	71,102						234,900	04/14/2023
3310053038		Toms River	NJ		06/08/2023	8.946	127,717						234,900	04/14/2023
3310053055		The Bronx	NY		07/27/2023	7.940	118,800						300,000	05/22/2023
3310053056		Melbourne	FL		06/08/2023	8.876	58,769						123,000	04/28/2023
3310053060		Chicago	IL		06/29/2023	8.596	59,289						87,000	04/19/2023
3310053075		The Bronx	NY		08/31/2023	9.366	126,957						354,000	05/25/2023
3310053097		Seaside Heights	NJ		06/29/2023	8.666	95,657						247,500	05/02/2023
3310053099		Hollywood	FL		05/25/2023	8.876	58,509						216,000	04/20/2023
3310053119		Waterbury	CT		05/18/2023	7.940	54,699						147,600	04/21/2023
3310053125		Rochester Hills	MI		05/25/2023	8.876	55,688						93,000	04/16/2023
3310053138		Lindenhurst	NY		06/29/2023	9.107	54,054						153,000	05/01/2023
3310053156		Chicago	IL		07/27/2023	9.016	45,441						153,000	04/29/2023
3310053157		Rocky Mount	NC		06/29/2023	9.191	20,754						90,300	04/29/2023
3310053161		Merrick	NY		06/08/2023	8.295	185,159						403,500	04/20/2023
3310053162		Seaside Heights	NJ		06/29/2023	8.666	90,681						247,500	05/02/2023
3310053170		Chicago	IL		05/25/2023	8.806	29,560						111,000	04/21/2023
3310053176		Chicago	IL		05/25/2023	8.841	106,831						213,000	04/26/2023
3310053178		Albany	NY		09/15/2023	7.940	287,496						445,200	05/10/2023
3310053186		Jersey City	NJ		06/08/2023	7.940	119,914						483,000	03/23/2023
3310053193		Baltimore	MD		06/29/2023	8.610	23,497						67,500	05/02/2023
3310053202		Homewood	IL		06/08/2023	8.596	54,646						85,500	05/02/2023
3310053204		Avenel	NJ		06/08/2023	8.603	86,561						128,100	04/25/2023
3310053215		Philadelphia	PA		06/29/2023	9.366	30,600						85,500	05/08/2023
3310053222		Baltimore	MD		10/31/2023	8.750	22,424						48,000	05/04/2023
3310053229		Baltimore	MD		06/08/2023	7.940	32,477						66,000	05/01/2023
3310053232		Akron	OH		06/21/2023	8.925	20,224						54,000	05/08/2023
3310053247		Brigantine	NJ		08/31/2023	9.100	110,535						360,000	05/09/2023
3310053253		Smithtown	NY		06/29/2023	8.610	80,190						201,300	05/01/2023
3310053268		Philadelphia	PA		06/21/2023	8.610	29,941						52,200	05/01/2023
3310053291		Baltimore	MD		06/21/2023	7.940	13,476						50,400	05/09/2023
3310053302		Amityville	NY		06/29/2023	8.295	90,154						143,400	04/28/2023

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3310053315		Buffalo	NY		06/08/2023	9.366	124,384						191,400	05/02/2023
3310053319		Newark	NJ		06/29/2023	8.638	53,460						420,000	04/27/2023
3310053329		Milford	NJ		06/29/2023	8.603	104,618						255,000	05/16/2023
3310053333		Saint Albans	NY		06/29/2023	8.750	153,549						222,000	04/13/2023
3310053347		St. Augustine	FL		06/08/2023	8.813	139,826						225,000	05/05/2023
3310053350		Rotonda West	FL		06/08/2023	8.498	71,791						112,800	05/03/2023
3310053351		Muskegon	MI		08/31/2023	7.940	17,003						48,300	05/24/2023
3310053367		Chesapeake	VA		06/08/2023	8.603	29,756						82,200	04/11/2023
3310053376		Bellport	NY		06/29/2023	8.631	77,856						144,000	05/10/2023
3310053379		Bellport	NY		06/29/2023	8.596	81,320						156,000	05/10/2023
3310053380		Bellport	NY		06/29/2023	8.596	76,836						153,000	05/10/2023
3310053399		Philadelphia	PA		06/29/2023	8.750	22,001						72,900	05/06/2023
3310053402		Nyack	NY		06/08/2023	7.950	56,801						165,000	05/08/2023
3310053404		Memphis	TN		06/21/2023	8.596	13,508						31,500	04/25/2023
3310053437		Newark	NJ		06/08/2023	8.603	54,797						123,000	04/20/2023
3310053438		Monticello	NY		06/08/2023	8.806	44,476						67,500	04/26/2023
3310053455		Jersey City	NJ		06/21/2023	8.596	124,740						180,000	04/11/2023
3310053475		Hesperia	CA		09/15/2023	8.666	69,501						205,500	06/24/2023
3310053476		Hesperia	CA		09/15/2023	8.666	68,060						190,500	06/24/2023
3310053477		Hesperia	CA		09/15/2023	8.666	57,347						180,000	05/11/2023
3310053494		Nashville	TN		06/08/2023	8.806	88,196						129,300	05/10/2023
3310053495		Baltimore	MD		06/08/2023	7.940	78,072						176,100	05/09/2023
3310053498		Miami	FL		05/25/2023	8.596	183,415						372,000	04/25/2023
3310053504		Chicago	IL		06/29/2023	8.666	60,618						97,500	05/11/2023
3310053512		Central Islip	NY		06/29/2023	8.610	111,103						179,100	05/02/2023
3310053518		North Little Rock	AR		11/21/2023	9.016	10,766						37,200	09/14/2023
3310053524		Copiague	NY		06/21/2023	8.295	112,256						190,200	02/22/2023
3310053528		Detroit	MI		06/08/2023	8.841	24,468						48,300	04/26/2023
3310053535		Detroit	MI		06/08/2023	8.841	34,409						96,000	04/26/2023
3310053543		Gary	IN		05/25/2023	8.841	22,034						42,600	04/28/2023
3310053557		Rockville Centre	NY		05/25/2023	8.806	163,944						298,500	04/13/2023
3310053560		Palmer	MA		06/29/2023	8.876	34,345						63,000	05/02/2023
3310053563		Jersey City	NJ		06/29/2023	8.316	395,753						1,290,000	05/16/2023
3310053565		Massapequa	NY		06/08/2023	7.940	124,498						186,000	05/08/2023
3310053592		Cinnaminson	NJ		06/08/2023	8.603	109,641						170,100	05/09/2023
3310053594		Poughkeepsie	NY		06/08/2023	8.806	66,825						105,000	04/27/2023
3310053617		Birmingham	AL		08/31/2023	8.596	44,731						135,000	05/08/2023
3310053626		Middle Island	NY		06/29/2023	8.610	103,865						160,500	05/04/2023
3310053634		Palm Springs	CA		06/21/2023	7.700	94,149						247,500	05/12/2023
3310053654		Vineland	NJ		07/27/2023	8.596	39,501						88,500	05/02/2023
3310053657		Lakewood	CO		06/21/2023	8.946	99,179						228,000	05/01/2023
3310053660		Columbus	OH		10/06/2023	8.666	6,534						100,500	08/28/2023
3310053663		New Bedford	MA		06/29/2023	7.940	62,608						107,700	05/13/2023
3310053668		Ozone Park	NY		07/27/2023	8.750	104,544						196,500	05/11/2023
3310053676		Highland Park	MI		06/29/2023	8.596	30,932						54,000	05/03/2023
3310053681		Wareham	MA		06/08/2023	8.603	20,357						100,500	05/01/2023
3310053686		Chicago	IL		06/29/2023	8.666	39,960						109,500	05/10/2023
3310053706		Manchester	CT		06/29/2023	8.498	112,377						210,000	05/20/2023
3310053711		Angola	NY		08/31/2023	8.946	37,570						58,500	05/16/2023
3310053715		Oxford	NC		08/31/2023	8.596	8,441						115,500	05/15/2023
3310053716		Brooklyn	NY		06/29/2023	8.806	328,928						540,000	05/07/2023
3310053726		Hollywood	FL		06/08/2023	8.603	218,295						315,000	05/07/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310053730		Irvington	NJ		06/21/2023	8.596	63,974						111,000	05/04/2023
3310053749		Philadelphia	PA		05/25/2023	8.596	101,292						206,400	05/02/2023
3310053782		North Babylon	NY		06/08/2023	8.295	100,478						195,000	05/05/2023
3310053783		Woodland Park	CO		08/31/2023	8.323	155,330						318,000	02/17/2023
3310053786		Paterson	NJ		06/29/2023	7.940	124,740						180,000	05/10/2023
3310053796		Huntington Station	NY		06/29/2023	8.295	110,930						205,500	05/04/2023
3310053798		Panama City Beach	FL		06/08/2023	8.806	94,446						153,000	04/25/2023
3310053802		San Diego	CA		10/31/2023	8.302	244,890						489,000	06/13/2023
3310053809		Lake Havasu City	AZ		06/29/2023	7.940	176,047						285,000	05/23/2023
3310053825		St. Louis	MO		08/31/2023	8.841	17,938						64,200	05/10/2023
3310053826		Ridgefield	CT		06/29/2023	8.596	150,249						270,000	05/10/2023
3310053827		Memphis	TN		06/21/2023	7.940	62,355						105,000	05/18/2023
3310053834		Atlanta	GA		06/29/2023	7.940	82,893						128,100	05/11/2023
3310053842		Freeport	NY		07/27/2023	8.596	113,491						183,000	04/24/2023
3310053856		Woodland Park	CO		08/31/2023	8.498	162,052						318,000	02/17/2023
3310053865		The Bronx	NY		06/08/2023	8.596	179,091						354,000	04/25/2023
3310053894		St. Petersburg	FL		06/29/2023	8.596	27,851						72,000	05/04/2023
3310053897		Paterson	NJ		11/21/2023	8.603	51,381						180,000	05/17/2023
3310053898		Havre De Grace	MD		06/21/2023	8.596	52,948						138,000	05/17/2023
3310053907		Middletown	NY		06/21/2023	8.610	62,116						99,000	05/02/2023
3310053917		Chicago	IL		06/29/2023	7.940	129,937						187,500	05/16/2023
3310053937		Cleveland	OH		06/08/2023	8.841	22,037						54,000	05/04/2023
3310053949		Berwyn	IL		06/29/2023	8.596	90,123						154,500	05/13/2023
3310053951		Warren	MI		06/29/2023	7.950	14,134						34,500	05/16/2023
3310053953		North Brunswick	NJ		07/27/2023	8.596	149,421						255,000	05/09/2023
3310053957		Atlanta	TX		08/31/2023	8.610	27,576						44,700	05/24/2023
3310053968		Palm Springs	FL		06/29/2023	7.950	94,595						136,500	05/17/2023
3310053985		Detroit	MI		08/31/2023	8.603	12,467						40,500	06/14/2023
3310054005		New Orleans	LA		06/29/2023	8.596	34,050						62,400	05/15/2023
3310054008		Santa Fe	NM		07/27/2023	8.806	132,209						225,000	05/30/2023
3310054021		Bossier City	LA		08/31/2023	8.806	21,206						30,600	05/12/2023
3310054024		Richmond	VA		06/29/2023	8.750	113,009						196,500	04/06/2023
3310054027		Town Of Tompkins	NY		08/31/2023	8.876	16,253						88,500	05/27/2023
3310054044		Chicago	IL		06/08/2023	8.841	22,750						102,000	05/11/2023
3310054058		Silo	OK		09/15/2023	8.673	30,662						135,300	04/03/2023
3310054059		Los Angeles	CA		08/31/2023	7.940	410,306						2,130,000	05/24/2023
3310054060		Fair Lawn	NJ		06/29/2023	8.288	171,443						253,500	05/24/2023
3310054062		Throop	PA		06/29/2023	8.876	30,712						60,000	05/17/2023
3310054087		Lafayette	LA		06/29/2023	8.911	32,848						78,000	05/26/2023
3310054091		Stone Mountain	GA		06/21/2023	8.876	63,632						96,000	05/18/2023
3310054093		Red Bank	NJ		06/29/2023	7.940	115,575						196,500	05/20/2023
3310054109		Atlanta	GA		06/21/2023	8.610	64,475						115,500	05/13/2023
3310054120		Detroit	MI		06/08/2023	8.841	20,894						45,000	05/03/2023
3310054122		Jersey City	NJ		06/21/2023	8.610	651,066						1,128,000	04/26/2023
3310054123		Westbury	NY		08/31/2023	8.638	269,607						540,000	03/05/2023
3310054127		Livingston	NJ		07/27/2023	8.596	104,915						393,000	05/29/2023
3310054134		Chicago	IL		06/29/2023	8.596	9,268						81,000	05/06/2023
3310054137		Detroit	MI		06/29/2023	8.750	37,696						69,000	05/26/2023
3310054147		Queens	NY		06/29/2023	8.596	143,006						258,000	05/10/2023
3310054154		Boston	MA		06/29/2023	8.673	668,250						1,141,500	05/30/2023
3310054155		Indianapolis	IN		08/31/2023	8.876	26,879						49,500	05/24/2023
3310054156		New Britain	CT		06/21/2023	7.940	56,133						115,500	05/19/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310054161		Newton	MA		08/31/2023	8.981	253,549						810,000	06/28/2023
3310054164		Woodland Park	CO		08/31/2023	8.498	103,480						327,000	05/29/2023
3310054166		Detroit	MI		06/21/2023	8.603	40,392						78,300	05/15/2023
3310054171		Detroit	MI		10/31/2023	8.841	13,662						39,900	05/12/2023
3310054172		Chicago	IL		08/31/2023	7.940	41,036						96,000	05/25/2023
3310054180		Jersey City	NJ		08/31/2023	7.950	194,737						450,300	05/16/2023
3310054181		Commerce	TX		10/31/2023	8.841	34,103						72,600	05/30/2023
3310054182		Commerce	TX		10/31/2023	8.841	34,188						72,600	05/30/2023
3310054184		Greenville	TX		10/31/2023	8.841	33,423						72,000	05/29/2023
3310054185		Manorville	NY		06/29/2023	8.610	141,966						220,650	05/12/2023
3310054187		Greenville	TX		10/31/2023	8.841	34,676						72,000	05/29/2023
3310054192		Columbus	OH		06/21/2023	8.673	30,985						62,400	05/18/2023
3310054201		Marblehead	MA		07/27/2023	8.806	327,623						507,000	05/24/2023
3310054206		Philadelphia	PA		06/29/2023	8.596	58,098						133,500	05/23/2023
3310054212		Milledgeville	GA		06/29/2023	8.596	27,324						45,000	05/21/2023
3310054213		Meriden	CT		06/21/2023	7.950	26,730						75,000	03/30/2023
3310054239		Detroit	MI		07/27/2023	8.323	47,000						102,000	05/24/2023
3310054257		Lynwood	IL		06/29/2023	8.596	40,184						66,000	05/19/2023
3310054262		Prairie Village	KS		06/29/2023	8.323	98,060						198,600	05/18/2023
3310054278		Cape Coral	FL		07/27/2023	8.596	106,733						169,500	05/22/2023
3310054282		Chicago	IL		06/29/2023	8.288	45,085						82,500	05/21/2023
3310054292		Detroit	MI		06/21/2023	8.841	3,861						40,800	05/11/2023
3310054299		Hackettstown	NJ		06/29/2023	8.603	51,810						80,400	05/09/2023
3310054303		Newark	NJ		06/29/2023	8.876	82,529						172,500	05/15/2023
3310054308		Wilmington	DE		08/31/2023	8.603	19,416						63,000	05/21/2023
3310054313		York	PA		06/29/2023	8.596	32,006						63,000	05/18/2023
3310054319		Huntington	WV		09/15/2023	9.366	41,439						120,000	07/12/2023
3310054322		Clovis	CA		09/15/2023	7.940	45,160						150,000	05/26/2023
3310054346		Baltimore	MD		08/31/2023	8.666	14,637						45,900	06/09/2023
3310054364		Newton	NJ		10/31/2023	8.981	9,044						114,000	04/27/2023
3310054399		Chicago	IL		08/31/2023	8.876	43,020						87,000	05/24/2023
3310054409		Timonium	MD		06/29/2023	8.148	136,917						201,000	05/31/2023
3310054422		Halethorpe	MD		06/21/2023	8.638	61,316						190,500	05/15/2023
3310054423		Baltimore	MD		06/29/2023	8.673	25,649						74,100	06/06/2023
3310054428		Paterson	NJ		06/29/2023	8.596	28,898						202,200	05/23/2023
3310054438		Los Angeles	CA		06/29/2023	7.440	520,303						810,000	05/19/2023
3310054439		Charlotte	NC		06/29/2023	9.156	82,951						660,000	05/21/2023
3310054447		Baltimore	MD		06/29/2023	8.638	39,021						142,500	05/17/2023
3310054449		Brooklyn	NY		07/27/2023	8.596	248,663						378,000	05/10/2023
3310054450		Detroit	MI		06/21/2023	8.841	25,364						36,600	05/05/2023
3310054471		Queens	NY		06/29/2023	8.596	98,901						280,500	05/23/2023
3310054488		Memphis	TN		06/29/2023	7.950	70,761						157,500	05/22/2023
3310054490		St. Petersburg	FL		08/31/2023	8.666	38,165						210,000	06/25/2023
3310054515		Glendale	CA		06/29/2023	8.148	138,105						535,800	06/03/2023
3310054531		Sherman Oaks	CA		06/29/2023	7.440	301,452						435,000	05/25/2023
3310054540		Calabasas	CA		06/29/2023	7.440	447,171						840,000	05/28/2023
3310054549		Muskegon	MI		08/31/2023	7.950	13,974						50,400	05/31/2023
3310054560		Chicago	IL		08/31/2023	8.841	38,329						72,000	05/18/2023
3310054565		Newton	NJ		06/29/2023	8.498	42,508						102,000	05/24/2023
3310054572		Winchendon	MA		06/29/2023	8.806	89,456						129,600	05/25/2023
3310054613		Chicago	IL		10/06/2023	8.603	10,499						89,700	05/15/2023
3310054629		St. Petersburg	FL		07/27/2023	8.876	55,836						90,000	05/30/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310054630		Fort Lauderdale	FL		06/29/2023	8.610	345,043						585,000	05/17/2023
3310054640		Pasadena	TX		06/29/2023	8.806	47,636						99,000	05/25/2023
3310054647		Chicago	IL		09/15/2023	8.596	38,955						105,188	05/03/2023
3310054676		West Hills	CA		06/29/2023	8.246	240,867						354,000	05/29/2023
3310054693		York	SC		06/29/2023	8.610	97,413						208,200	05/24/2023
3310054706		Philadelphia	PA		08/31/2023	8.148	49,955						91,800	05/26/2023
3310054707		Washington	DC		06/29/2023	8.876	85,536						220,800	06/07/2023
3310054710		Gainesville	FL		10/31/2023	8.960	34,090						113,400	08/14/2023
3310054718		Hopatcong	NJ		06/29/2023	8.603	61,960						146,100	05/30/2023
3310054723		Allentown	PA		06/29/2023	8.596	31,185						63,000	05/23/2023
3310054726		Islip	NY		06/29/2023	8.841	95,382						172,500	05/30/2023
3310054729		Trenton	NJ		06/29/2023	7.940	41,580						85,500	01/25/2023
3310054734		Connersville	IN		08/31/2023	8.841	1,222						27,600	06/12/2023
3310054750		Philadelphia	PA		08/31/2023	8.610	29,433						60,000	06/02/2023
3310054762		Irvington	NJ		06/29/2023	8.610	72,914						111,300	05/16/2023
3310054783		Linden	NJ		06/29/2023	8.603	144,223						210,000	05/03/2023
3310054784		Brooklyn	NY		06/29/2023	8.596	173,745						276,000	05/28/2023
3310054792		New Bedford	MA		06/29/2023	8.876	48,601						96,000	05/31/2023
3310054793		New Rochelle	NY		12/07/2023	8.596	190,451						315,000	06/06/2023
3310054800		Copiague	NY		07/27/2023	8.610	112,912						159,600	05/24/2023
3310054809		Chicago	IL		08/31/2023	8.323	97,707						162,000	05/26/2023
3310054811		Brooklyn	NY		06/29/2023	8.610	144,342						258,600	05/29/2023
3310054812		Philadelphia	PA		06/29/2023	8.673	28,080						77,400	06/01/2023
3310054825		Livingston	NJ		08/31/2023	8.596	191,467						486,000	05/23/2023
3310054828		Chicago	IL		06/29/2023	8.841	56,519						97,500	05/23/2023
3310054857		Shelton	CT		07/27/2023	8.596	73,968						144,000	06/10/2023
3310054860		Miami	FL		07/27/2023	8.596	207,955						345,000	06/01/2023
3310054872		San Jose	CA		08/31/2023	8.463	165,800						1,020,000	06/09/2023
3310054896		Newark	NJ		07/27/2023	8.596	97,654						157,800	05/23/2023
3310054898		Chicago	IL		06/29/2023	8.610	55,816						89,700	05/22/2023
3310054906		Miami	FL		06/29/2023	8.876	143,154						229,800	06/01/2023
3310054920		Newburgh	NY		06/29/2023	9.366	108,510						180,000	06/07/2023
3310054922		Mastic Beach	NY		06/29/2023	8.610	84,927						158,850	05/18/2023
3310054932		Brentwood	NY		07/27/2023	7.950	130,918						204,000	05/31/2023
3310054935		Pittsburgh	PA		09/15/2023	8.876	11,167						22,800	06/08/2023
3310054937		Miami	FL		06/29/2023	7.940	217,107						382,500	06/02/2023
3310054953		Saint Louis	MO		09/15/2023	9.086	15,830						36,900	06/30/2023
3310054956		San Bernardino	CA		08/31/2023	8.288	127,711						600,000	06/08/2023
3310054985		Akron	OH		08/31/2023	8.925	13,721						30,000	06/12/2023
3310054990		Monroe	NY		06/29/2023	8.603	126,225						330,000	05/08/2023
3310055002		Lawrenceville	GA		06/29/2023	8.596	89,268						137,400	05/24/2023
3310055005		Fort Myers Beach	FL		06/29/2023	7.940	192,085						351,000	06/04/2023
3310055064		Orange	NJ		06/29/2023	8.610	78,386						165,000	05/08/2023
3310055068		Beckley	WV		08/31/2023	8.673	5,263						42,000	06/08/2023
3310055070		Auburn	NY		08/31/2023	8.750	18,216						45,900	06/09/2023
3310055085		Philadelphia	PA		06/29/2023	8.603	38,484						99,000	05/30/2023
3310055088		North Port	FL		10/06/2023	8.316	2,228						120,000	06/27/2023
3310055097		North Port	FL		10/06/2023	8.316	4,455						129,600	06/14/2023
3310055100		North Port	FL		10/06/2023	8.316	1,782						124,800	06/14/2023
3310055102		Naples	FL		10/06/2023	8.841	28,865						156,300	06/09/2023
3310055107		Oakland	CA		07/27/2023	8.463	130,680						330,000	03/24/2023
3310055108		North Port	FL		10/06/2023	8.316	3,564						120,000	06/26/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310055111		Punta Gorda	FL		06/29/2023	8.596	73,834						112,500	05/26/2023
3310055121		Chicago	IL		08/31/2023	8.876	30,938						99,000	06/09/2023
3310055123		Montgomery	AL		08/31/2023	8.498	18,367						28,500	06/14/2023
3310055130		Gary	IN		06/29/2023	8.841	23,522						39,600	05/24/2023
3310055143		Catskill	NY		06/29/2023	8.617	45,976						105,000	05/25/2023
3310055144		Catskill	NY		06/29/2023	8.617	48,114						102,000	05/25/2023
3310055154		Tamarac	FL		07/27/2023	7.940	111,227						160,500	06/05/2023
3310055157		Meriden	CT		07/27/2023	8.596	65,120						127,500	06/02/2023
3310055172		Durham	NC		08/31/2023	7.950	43,808						82,500	06/09/2023
3310055178		Hamilton Township	NJ		06/29/2023	8.603	86,898						145,500	05/30/2023
3310055200		St. Augustine	FL		06/29/2023	8.610	114,392						166,500	05/31/2023
3310055213		Miami	FL		08/31/2023	8.953	108,925						282,000	06/15/2023
3310055237		East Orange	NJ		08/31/2023	8.841	58,445						193,500	06/02/2023
3310055248		Tulsa	OK		08/31/2023	8.876	20,642						40,500	06/08/2023
3310055249		North Port	FL		10/06/2023	8.316	4,455						129,600	06/14/2023
3310055250		Ellicott City	MD		06/29/2023	7.940	123,047						318,000	06/13/2023
3310055251		Teaneck	NJ		06/29/2023	8.148	133,761						213,000	06/09/2023
3310055253		Dayton	OH		09/15/2023	8.596	28,534						75,900	06/12/2023
3310055254		Brentwood	TN		07/27/2023	8.603	250,015						555,000	04/07/2023
3310055255		Newark	NJ		06/29/2023	8.603	77,814						156,000	05/20/2023
3310055264		Indianapolis	IN		06/29/2023	8.806	33,858						58,500	05/31/2023
3310055272		Chester	PA		06/29/2023	8.603	23,806						36,000	05/15/2023
3310055286		Spring Valley	NY		06/29/2023	8.876	909,295						2,317,200	05/16/2023
3310055294		Portage	IN		09/15/2023	8.498	73,524						116,100	07/23/2023
3310055307		East Orange	NJ		09/15/2023	8.876	98,093						169,500	05/23/2023
3310055311		Wichita Falls	TX		08/31/2023	8.673	21,651						53,100	06/07/2023
3310055315		Chicago	IL		08/31/2023	8.876	62,688						109,500	06/02/2023
3310055328		Monroe Township	NJ		07/27/2023	8.603	73,508						132,000	05/26/2023
3310055337		Chicago	IL		08/31/2023	8.750	37,978						108,000	06/13/2023
3310055340		Newark	NJ		06/29/2023	8.876	65,108						106,500	05/16/2023
3310055370		Brentwood	NY		07/27/2023	8.295	81,838						141,900	05/24/2023
3310055391		Atlanta	GA		06/29/2023	8.610	69,112						115,500	06/03/2023
3310055401		Miami	FL		07/27/2023	7.940	137,009						204,000	06/19/2023
3310055403		Hackensack	NJ		06/29/2023	8.806	92,694						188,400	06/06/2023
3310055428		Tampa	FL		06/29/2023	8.596	59,326						132,000	05/03/2023
3310055430		Elizabeth	NJ		06/29/2023	7.940	135,135						195,000	06/03/2023
3310055439		Brooklyn	NY		07/27/2023	7.940	356,453						540,000	06/08/2023
3310055455		New Orleans	LA		10/06/2023	9.359	46,355						95,700	06/21/2023
3310055479		Cincinnati	OH		06/29/2023	8.841	49,748						90,000	06/05/2023
3310055515		Westlake	OH		08/31/2023	8.946	138,243						364,200	06/12/2023
3310055532		Chicago	IL		06/29/2023	8.596	45,693						325,056	05/30/2023
3310055543		Westbury	NY		06/29/2023	8.141	196,507						458,100	03/16/2023
3310055554		Centereach	NY		06/29/2023	8.295	94,892						154,500	05/31/2023
3310055575		Bellport	NY		09/15/2023	8.645	69,905						147,000	06/24/2023
3310055576		Centerport	NY		07/27/2023	8.610	126,507						182,550	06/07/2023
3310055578		Bellport	NY		09/15/2023	8.610	72,818						147,000	06/23/2023
3310055582		Cape Coral	FL		10/06/2023	8.498	57,862						165,000	06/16/2023
3310055589		Scotch Plains	NJ		07/27/2023	8.603	199,676						394,500	06/14/2023
3310055624		Merrick	NY		07/27/2023	8.295	117,612						220,800	06/08/2023
3310055698		Hempstead	NY		07/27/2023	7.950	80,279						165,150	06/13/2023
3310055709		St. Petersburg	FL		08/31/2023	8.666	37,719						210,000	06/15/2023
3310055722		Burlington	NJ		07/27/2023	8.603	65,652						116,100	06/05/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310055740		Brooklyn	NY		08/31/2023	8.715	626,542						1,410,000	05/15/2023
3310055748		Quincy	FL		08/31/2023	8.806	15,769						51,900	06/29/2023
3310055852		Wetumpka	AL		08/31/2023	8.295	38,775						66,000	06/15/2023
3310055856		Gary	IN		08/31/2023	8.610	4,497						54,000	05/27/2023
3310055902		Marion	NC		08/31/2023	8.666	24,801						62,100	06/21/2023
3310055911		Anchorage	AK		08/31/2023	9.016	135,497						250,500	06/20/2023
3310055916		Wainscott	NY		08/31/2023	8.666	637,143						2,340,000	07/06/2023
3310055961		Massapequa	NY		07/27/2023	8.610	147,965						217,200	06/14/2023
3310055971		West Babylon	NY		08/31/2023	8.603	49,451						135,900	06/14/2023
3310055980		Port Charlotte	FL		11/29/2023	8.946	22,129						205,500	06/21/2023
3310055984		Detroit	MI		08/31/2023	8.771	15,817						84,000	06/29/2023
3310055986		Airmont	NY		08/31/2023	8.876	101,871						270,000	06/23/2023
3310055989		Port Charlotte	FL		11/29/2023	8.946	21,881						180,000	06/21/2023
3310055992		Brooklyn	NY		07/27/2023	8.288	159,044						294,000	05/31/2023
3310056000		Gastonia	NC		08/31/2023	8.750	29,997						94,500	06/08/2023
3310056025		Franklin	NY		09/15/2023	9.366	18,711						51,000	07/27/2023
3310056057		Trenton	NJ		08/31/2023	8.596	24,474						133,500	06/12/2023
3310056069		Mount Pleasant	SC		08/31/2023	8.323	165,870						915,000	06/23/2023
3310056103		Butte	MT		10/06/2023	8.498	7,383						84,000	06/22/2023
3310056141		Gary	IN		08/31/2023	8.841	29,284						57,900	06/16/2023
3310056165		Chicago	IL		08/31/2023	8.498	24,881						60,000	06/24/2023
3310056196		Brookhaven	NY		10/06/2023	8.295	106,901						154,800	06/19/2023
3310056215		Hilo	HI		07/27/2023	7.940	89,130						151,500	06/24/2023
3310056290		Perris	CA		08/31/2023	8.533	74,102						135,000	07/01/2023
3310056324		Skaneateles	NY		08/31/2023	8.610	330,784						567,000	06/09/2023
3310056451		Sykesville	MD		10/06/2023	8.148	95,693						171,300	07/21/2023
3310056472		Newburgh	NY		08/31/2023	9.366	60,143						117,000	07/25/2023
3310056475		Plano	TX		08/31/2023	8.323	73,240						138,000	06/29/2023
3310056492		Bellport	NY		09/15/2023	8.596	67,581						147,000	06/29/2023
3310056545		Chester	PA		08/31/2023	8.596	20,968						43,500	06/30/2023
3310056548		The Bronx	NY		10/31/2023	7.940	181,764						315,000	06/28/2023
3310056552		Baltimore	MD		08/31/2023	7.940	13,671						36,000	07/17/2023
3310056562		Riverhead	NY		07/27/2023	8.295	76,181						146,550	06/25/2023
3310056580		Philadelphia	PA		08/31/2023	8.603	41,068						81,000	06/28/2023
3310056582		Moreno Valley	CA		08/31/2023	8.463	105,138						195,000	07/16/2023
3310056598		Wilmington	DE		08/31/2023	8.596	43,986						123,000	06/30/2023
3310056601		Amityville	NY		08/31/2023	8.463	83,784						156,000	06/01/2023
3310056602		Cleveland	OH		08/31/2023	8.841	21,614						32,400	06/21/2023
3310056605		Amityville	NY		08/31/2023	8.295	105,357						246,000	06/01/2023
3310056617		Philadelphia	PA		09/15/2023	8.841	49,347						103,500	07/05/2023
3310056649		Farmington	NM		08/31/2023	9.366	38,016						69,300	07/10/2023
3310056653		Chicago	IL		10/31/2023	8.323	44,115						65,400	07/13/2023
3310056666		Miami Beach	FL		08/31/2023	8.785	258,687						960,000	07/10/2023
3310056668		Houston	TX		08/31/2023	9.366	11,050						54,600	07/06/2023
3310056691		Bradley	IL		10/06/2023	8.771	16,662						42,000	07/12/2023
3310056755		Rochester	NY		10/06/2023	9.016	20,639						57,000	07/17/2023
3310056793		Tallahassee	FL		11/21/2023	8.631	11,170						165,900	07/06/2023
3310056822		Lockport	NY		08/31/2023	9.366	28,779						52,500	07/24/2023
3310056878		Detroit	MI		10/06/2023	8.603	13,239						118,200	07/06/2023
3310056881		Chicago Heights	IL		08/31/2023	7.940	44,055						70,500	07/10/2023
3310056898		Philadelphia	PA		08/31/2023	8.603	41,942						75,000	07/08/2023
3310056929		Livingston	NJ		08/31/2023	8.316	194,404						462,000	07/01/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310056930		Livingston	NJ		08/31/2023	8.316	211,535						472,500	07/01/2023
3310056939		Portsmouth	VA		08/31/2023	7.940	32,878						81,900	07/10/2023
3310056994		Baltimore	MD		08/31/2023	8.876	27,057						69,000	06/16/2023
3310056995		Detroit	MI		08/31/2023	8.596	18,577						30,000	07/07/2023
3310057037		Chicago	IL		10/31/2023	8.323	3,371						58,500	07/17/2023
3310057056		Newark	NJ		09/15/2023	8.771	101,574						150,000	08/15/2023
3310057071		Lindale	GA		08/31/2023	8.596	4,813						70,500	07/16/2023
3310057100		Homewood	IL		11/21/2023	9.366	28,512						48,000	08/14/2023
3310057107		Brooklyn	NY		10/06/2023	8.288	130,977						264,000	06/27/2023
3310057114		Columbus	OH		10/06/2023	8.323	58,249						123,000	07/12/2023
3310057158		Fort Lauderdale	FL		07/27/2023	8.946	252,450						1,500,000	07/03/2023
3310057185		West Palm Beach	FL		08/31/2023	8.631	19,905						111,000	07/18/2023
3310057197		Pittsburgh	PA		08/31/2023	8.596	21,484						46,200	07/06/2023
3310057207		Houston	TX		11/21/2023	8.666	30,647						169,080	07/25/2023
3310057209		Houston	TX		11/21/2023	8.666	30,059						169,260	07/25/2023
3310057210		Houston	TX		11/29/2023	8.666	30,570						169,500	07/25/2023
3310057211		Houston	TX		11/29/2023	8.666	31,907						170,190	07/25/2023
3310057214		Hartford	CT		08/31/2023	8.596	32,258						109,170	06/13/2023
3310057216		Eden	NC		08/31/2023	8.596	23,159						37,500	07/19/2023
3310057259		Morristown	NJ		12/07/2023	8.771	115,206						203,400	06/30/2023
3310057282		Pecos	TX		08/31/2023	9.366	10,739						102,000	06/22/2023
3310057290		Huntington Station	NY		08/31/2023	8.617	109,920						171,000	07/08/2023
3310057310		Rochester	NY		08/31/2023	9.016	18,711						27,000	07/06/2023
3310057359		Philadelphia	PA		08/31/2023	8.764	41,580						150,600	07/06/2023
3310057364		Smyrna	DE		09/15/2023	8.323	38,414						154,500	07/21/2023
3310057382		Detroit	MI		08/31/2023	8.610	14,969						50,400	07/22/2023
3310057418		Orland Park	IL		09/15/2023	8.666	72,320						120,000	07/13/2023
3310057421		Philadelphia	PA		10/06/2023	8.148	18,266						93,000	07/18/2023
3310057441		Chicago	IL		10/06/2023	9.086	17,948						75,000	07/17/2023
3310057469		Little Rock	AR		09/15/2023	8.610	23,272						40,200	07/19/2023
3310057519		Kansas City	MO		08/31/2023	9.016	7,841						42,000	07/08/2023
3310057520		Chicago	IL		10/06/2023	9.016	17,161						78,000	07/18/2023
3310057525		Macon	GA		10/06/2023	8.666	14,687						93,000	07/31/2023
3310057545		Northbrook	IL		10/31/2023	8.841	26,789						390,000	09/15/2023
3310057576		Saint Joseph	MO		08/31/2023	8.302	17,820						33,000	08/03/2023
3310057578		Woodmere	NY		09/15/2023	8.491	100,238						705,000	07/24/2023
3310057625		Atlantic City	NJ		09/15/2023	9.016	20,137						29,100	07/24/2023
3310057645		Detroit	MI		08/31/2023	8.771	16,750						57,000	07/31/2023
3310057711		East Chicago	IN		10/06/2023	9.198	19,767						70,500	07/25/2023
3310057715		Los Angeles	CA		08/31/2023	8.323	787,050						1,170,000	07/19/2023
3310057790		Texarkana	TX		08/31/2023	8.771	17,783						33,000	07/06/2023
3310057804		Ojai	CA		09/15/2023	7.690	529,232						1,170,000	07/25/2023
3310057806		Philadelphia	PA		08/31/2023	9.016	20,707						78,600	07/24/2023
3310057832		Aberdeen Township	NJ		10/06/2023	8.148	86,338						137,700	07/20/2023
3310057882		Pittsburgh	PA		09/15/2023	8.666	21,325						60,000	07/25/2023
3310057911		Chicago	IL		09/15/2023	9.016	18,802						63,000	07/24/2023
3310057964		San Diego	CA		09/15/2023	8.148	246,115						1,672,500	07/25/2023
3310057972		Hempstead	NY		09/15/2023	8.141	62,218						202,500	07/19/2023
3310057976		Akron	OH		08/31/2023	9.016	17,627						30,600	07/27/2023
3310058010		Lake Charles	LA		08/31/2023	9.009	69,065						147,240	07/01/2023
3310058035		Chicago	IL		09/15/2023	8.610	46,561						97,500	07/26/2023
3310058068		Irvington	NJ		08/31/2023	8.617	88,358						127,500	07/17/2023

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3310058091		Texarkana	TX		08/31/2023	8.771	10,395						30,300	07/06/2023
3310058095		Harrisburg	PA		10/06/2023	8.610	17,607						88,500	08/18/2023
3310058107		Gainesville	FL		10/31/2023	8.778	11,732						87,600	07/10/2023
3310058119		Detroit	MI		08/31/2023	9.016	15,073						60,600	07/18/2023
3310058127		Cape Coral	FL		10/06/2023	8.806	7,865						147,000	07/23/2023
3310058135		New Hyde Park	NY		08/31/2023	8.463	134,051						221,100	07/21/2023
3310058145		Sunrise	FL		08/31/2023	8.141	142,560						208,500	07/31/2023
3310058153		Hooks	TX		08/31/2023	8.771	9,363						22,500	07/06/2023
3310058171		Detroit	MI		08/31/2023	9.051	15,594						35,400	07/27/2023
3310058185		Saint James	NY		12/28/2023	8.463	115,088						690,000	07/12/2023
3310058208		New York	NY		10/31/2023	8.771	539,501						975,000	07/25/2023
3310058234		Los Angeles	CA		08/31/2023	8.323	521,235						1,050,000	07/23/2023
3310058251		New Fairfield	CT		09/15/2023	8.925	74,844						202,500	08/11/2023
3310058262		Chicago	IL		10/06/2023	9.016	34,725						82,500	07/19/2023
3310058265		Wildwood	NJ		10/31/2023	8.491	228,066						2,028,000	09/15/2023
3310058266		Gainesville	GA		08/31/2023	8.771	45,040						78,000	07/26/2023
3310058321		Akron	OH		09/15/2023	8.610	16,335						39,600	07/26/2023
3310058350		Pasadena	MD		08/31/2023	8.141	89,914						154,500	08/04/2023
3310058373		Philadelphia	PA		09/15/2023	8.771	9,228						57,000	07/31/2023
3310058391		Douglassville	PA		08/31/2023	8.778	81,053						150,000	07/24/2023
3310058404		Philadelphia	PA		08/31/2023	8.610	69,691						105,000	07/10/2023
3310058429		Tampa	FL		08/31/2023	8.617	78,260						138,900	07/29/2023
3310058507		Westport	CT		10/06/2023	9.121	240,469						1,287,000	09/01/2023
3310058558		Long Branch	NJ		09/15/2023	8.141	274,844						396,600	07/31/2023
3310058560		Corsicana	TX		11/21/2023	9.016	4,101						71,400	08/10/2023
3310058577		Cleveland Heights	OH		09/15/2023	8.925	32,508						67,500	07/18/2023
3310058583		Wadesboro	NC		08/31/2023	9.429	76,296						180,000	08/02/2023
3310058610		Bowling Green	FL		08/31/2023	8.617	38,827						67,500	07/26/2023
3310058659		Scranton	PA		08/31/2023	8.771	11,583						56,400	07/24/2023
3310058693		Albany	NY		10/31/2023	8.463	24,614						117,000	07/25/2023
3310058696		Philadelphia	PA		08/31/2023	8.771	108,977						195,000	07/20/2023
3310058741		Saint Johns	FL		10/06/2023	9.121	5,999						246,000	08/24/2023
3310058744		Indianapolis	IN		09/15/2023	8.666	39,828						64,500	08/10/2023
3310058749		Sarasota	FL		10/06/2023	8.463	91,602						150,000	08/04/2023
3310058760		Brooklyn	NY		09/15/2023	8.771	231,660						390,000	07/18/2023
3310058768		Chicago	IL		10/06/2023	9.016	57,662						90,000	08/02/2023
3310058774		Chicago	IL		09/15/2023	9.016	50,125						87,000	08/02/2023
3310058778		Haverhill	MA		09/15/2023	8.673	59,875						103,500	08/04/2023
3310058780		Hanna	IN		10/06/2023	8.666	15,328						38,700	08/12/2023
3310058797		Medford	NY		09/15/2023	8.771	116,186						186,000	08/01/2023
3310058799		Hazel Crest	IL		10/06/2023	8.666	11,138						54,000	08/08/2023
3310058811		Terrell	TX		09/15/2023	9.016	12,176						58,200	08/03/2023
3310058832		Staten Island	NY		09/15/2023	8.778	131,298						285,000	08/01/2023
3310058840		Bernards	NJ		08/31/2023	8.771	147,146						225,000	08/04/2023
3310058857		Highland Park	MI		10/06/2023	9.366	12,951						48,600	08/14/2023
3310058865		Brewster	NY		09/15/2023	8.771	208,615						337,500	07/28/2023
3310058874		Warminster	PA		09/15/2023	8.141	75,483						127,500	08/09/2023
3310058879		Brentwood	NY		09/15/2023	8.470	114,865						195,000	07/28/2023
3310058967		Egg Harbor Township	NJ		08/31/2023	9.086	62,897						127,500	08/06/2023
3310058983		Philadelphia	PA		08/31/2023	8.771	86,041						195,000	07/20/2023
3310058989		Eustis	FL		10/06/2023	8.960	35,409						141,300	07/28/2023
3310059007		Indianapolis	IN		10/31/2023	8.771	9,653						57,000	09/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310059017		Lehigh Acres	FL		10/06/2023	8.960	70,872						109,500	05/27/2023
3310059029		Uniondale	NY		09/15/2023	8.624	114,581						196,800	07/22/2023
3310059044		Largo	FL		10/06/2023	9.121	16,858						147,000	08/21/2023
3310059045		Cairo	GA		09/15/2023	8.771	34,452						53,400	08/07/2023
3310059065		Big Spring	TX		09/15/2023	9.016	16,651						38,700	08/14/2023
3310059092		Grove City	OH		12/07/2023	9.198	21,977						83,100	10/12/2023
3310059096		Largo	FL		10/06/2023	9.121	50,324						147,000	08/21/2023
3310059097		Largo	FL		10/06/2023	9.121	16,858						147,000	08/21/2023
3310059098		Largo	FL		10/06/2023	9.121	50,413						147,000	08/21/2023
3310059132		Cresskill	NJ		10/06/2023	8.666	344,520						1,155,000	08/10/2023
3310059138		Waterbury	CT		08/31/2023	8.771	33,487						117,000	07/27/2023
3310059139		Waterbury	CT		09/15/2023	8.771	25,245						117,000	07/27/2023
3310059142		Scotch Plains	NJ		10/31/2023	9.016	69,423						261,900	08/22/2023
3310059150		Los Angeles	CA		11/21/2023	8.925	22,275						562,500	07/31/2023
3310059160		Los Angeles	CA		11/21/2023	8.925	13,919						547,500	07/31/2023
3310059220		West Nyack	NY		10/06/2023	8.302	117,312						229,500	09/06/2023
3310059221		Hamilton Township	NJ		09/15/2023	8.610	61,850						105,600	08/10/2023
3310059232		Hastings	NY		10/31/2023	8.148	26,740						81,000	08/23/2023
3310059244		Palmetto Bay	FL		08/31/2023	8.771	258,390						375,000	08/03/2023
3310059248		New Canaan	CT		10/31/2023	9.121	169,290						1,266,000	09/13/2023
3310059252		Campbell Hall	NY		09/15/2023	9.016	100,059						147,000	08/01/2023
3310059289		Hagerstown	MD		09/15/2023	8.771	29,997						52,500	08/10/2023
3310059300		Russellville	AR		09/15/2023	9.016	14,568						48,900	08/14/2023
3310059307		Graham	TX		10/31/2023	9.016	13,477						37,500	08/11/2023
3310059318		New Orleans	LA		11/21/2023	8.673	36,282						496,500	08/10/2023
3310059319		Toms River	NJ		10/31/2023	8.141	102,465						183,000	08/22/2023
3310059337		Birmingham	AL		10/31/2023	9.121	84,453						397,500	08/15/2023
3310059340		Pemberton	NJ		08/31/2023	8.323	48,470						73,500	08/11/2023
3310059355		Cleveland	OH		10/31/2023	9.016	5,495						33,000	07/28/2023
3310059367		Lyons	IL		09/15/2023	8.666	43,729						120,000	08/10/2023
3310059378		Lehigh Acres	FL		11/29/2023	8.960	36,397						108,000	05/24/2023
3310059381		Houston	TX		09/15/2023	8.148	30,264						54,000	08/12/2023
3310059382		Lehigh Acres	FL		10/31/2023	9.016	58,948						111,000	05/24/2023
3310059407		Wellesley	MA		09/15/2023	8.491	196,020						1,401,000	08/12/2023
3310059409		St. Louis	MO		09/15/2023	8.771	41,911						78,000	07/18/2023
3310059411		St. Louis	MO		09/15/2023	8.771	21,830						78,000	07/18/2023
3310059413		Freeport	NY		09/15/2023	7.950	104,767						184,200	08/09/2023
3310059416		Elizabeth	NJ		10/06/2023	9.086	116,127						223,500	08/28/2023
3310059436		Scranton	PA		10/31/2023	8.771	6,475						62,400	07/11/2023
3310059505		Cleveland	OH		10/06/2023	9.016	48,418						138,000	08/23/2023
3310059533		East Meadow	NY		09/15/2023	8.624	118,358						256,800	08/07/2023
3310059548		Laurelton	NY		10/31/2023	8.141	98,387						226,500	08/28/2023
3310059566		Newark	NJ		09/15/2023	9.016	85,729						151,500	08/10/2023
3310059571		Brentwood	NY		10/06/2023	8.463	108,257						172,050	07/28/2023
3310059587		Huntington Station	NY		10/31/2023	8.631	94,220						186,300	08/08/2023
3310059591		Thomasville	NC		09/15/2023	8.771	29,111						58,500	08/16/2023
3310059593		Manchester	CT		10/06/2023	8.141	56,876						87,000	08/16/2023
3310059622		Akron	OH		09/15/2023	8.617	18,406						63,000	03/11/2023
3310059623		Wetumpka	AL		09/15/2023	8.477	38,420						86,700	08/09/2023
3310059662		Concord	NC		09/15/2023	9.016	18,934						78,900	08/16/2023
3310059663		Rockwood	TN		10/06/2023	8.771	11,249						67,500	08/11/2023
3310059704		Beaufort	SC		09/15/2023	8.610	35,091						79,500	08/14/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310059712		Nyack	NY		10/06/2023	8.141	132,759						213,000	08/22/2023
3310059737		Dallas	TX		10/06/2023	8.806	130,101						522,900	08/21/2023
3310059768		Miami	FL		09/15/2023	8.925	222,354						360,000	08/10/2023
3310059775		Queens	NY		10/06/2023	8.148	136,323						214,500	08/16/2023
3310059836		East Haven	CT		09/15/2023	8.610	62,712						120,000	08/09/2023
3310059870		Oyster Bay	NY		10/31/2023	7.950	145,664						271,500	08/10/2023
3310059873		Philadelphia	PA		09/15/2023	9.366	34,828						89,700	08/16/2023
3310059874		South Setauket	NY		10/06/2023	8.463	106,920						173,550	08/16/2023
3310059894		Philadelphia	PA		11/21/2023	9.198	7,425						120,000	09/18/2023
3310059895		Monroe	NY		11/21/2023	8.491	355,554						1,080,000	08/24/2023
3310059905		Baltimore	MD		10/06/2023	8.666	17,012						72,000	08/22/2023
3310059921		Palmetto Bay	FL		10/06/2023	9.121	118,785						390,000	08/18/2023
3310059956		Cumberland	MD		10/31/2023	9.016	24,057						52,500	08/28/2023
3310059992		Chicago	IL		09/15/2023	8.771	30,294						53,100	08/10/2023
3310059995		Livingston	NJ		10/06/2023	8.491	200,749						487,500	08/22/2023
3310060004		Baltimore	MD		10/06/2023	8.610	38,402						57,000	09/08/2023
3310060032		East Moline	IL		10/06/2023	9.016	10,989						37,800	08/11/2023
3310060057		Frankston	TX		11/21/2023	9.016	24,360						72,000	08/10/2023
3310060070		Greenbrier	TN		11/21/2023	9.275	50,255						219,000	08/14/2023
3310060071		Miami	FL		10/06/2023	8.498	51,020						189,000	08/09/2023
3310060091		Springfield	MO		09/15/2023	8.771	37,734						63,000	08/05/2023
3310060117		Fruitland Park	FL		09/15/2023	8.771	40,028						66,000	08/16/2023
3310060156		Coram	NY		10/31/2023	8.652	17,820						208,050	06/19/2023
3310060162		Perris	CA		10/31/2023	8.925	9,356						139,500	08/31/2023
3310060171		Detroit	MI		10/31/2023	9.016	28,025						75,000	08/25/2023
3310060229		Brentwood	NY		10/06/2023	8.463	133,784						193,050	08/21/2023
3310060233		Pittsburgh	PA		10/06/2023	8.771	20,936						46,800	08/20/2023
3310060275		San Clemente	CA		10/06/2023	8.421	469,854						678,000	08/30/2023
3310060278		Highland Park	NJ		10/06/2023	8.141	100,282						147,000	08/28/2023
3310060279		Hillsdale	NJ		12/22/2023	9.275	60,876						262,500	10/23/2023
3310060291		Mabank	TX		11/21/2023	9.016	4,114						71,400	08/10/2023
3310060322		Gun Barrel City	TX		10/06/2023	9.016	4,115						71,700	08/10/2023
3310060323		Mabank	TX		11/29/2023	9.016	37,507						71,400	08/10/2023
3310060325		Mabank	TX		11/29/2023	9.016	37,240						71,400	08/10/2023
3310060335		Frankston	TX		11/21/2023	9.016	25,545						72,000	08/10/2023
3310060380		Jacksonville	FL		10/31/2023	8.666	21,598						82,800	08/29/2023
3310060381		Patterson	NY		09/15/2023	8.771	69,854						129,000	08/21/2023
3310060404		Houston	TX		10/06/2023	8.498	121,176						592,500	08/25/2023
3310060416		Cumming	GA		10/31/2023	8.498	41,653						211,500	09/01/2023
3310060421		Desert Hot Springs	CA		11/21/2023	8.323	45,183						319,500	08/31/2023
3310060471		Rotonda West	FL		11/21/2023	8.960	33,321						102,000	09/05/2023
3310060474		Pittsburgh	PA		10/31/2023	8.771	12,073						36,900	08/24/2023
3310060500		Plymouth	PA		10/06/2023	8.778	40,543						69,600	08/09/2023
3310060521		Houston	TX		10/31/2023	8.498	122,958						592,500	08/30/2023
3310060535		Flowery Branch	GA		12/22/2023	8.673	59,994						180,000	09/05/2023
3310060547		Indianapolis	IN		10/06/2023	8.771	30,401						58,500	08/31/2023
3310060560		Baltimore	MD		10/06/2023	8.463	38,491						60,000	09/07/2023
3310060562		Redding	CA		10/06/2023	8.323	62,370						116,100	09/18/2023
3310060575		Detroit	MI		10/31/2023	8.666	23,136						40,200	09/14/2023
3310060580		Chicago	IL		10/31/2023	8.666	46,356						93,000	09/19/2023
3310060585		Waterbury	CT		10/06/2023	8.610	83,012						124,500	09/01/2023
3310060619		Livingston	NJ		10/06/2023	8.813	206,798						475,500	08/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310060620		Cleveland	OH		10/31/2023	9.016	12,352						35,550	09/18/2023
3310060626		Gainesville	GA		11/29/2023	8.673	74,630						210,000	09/05/2023
3310060632		Chester	NY		11/21/2023	9.016	87,615						160,500	09/05/2023
3310060700		Little Silver	NJ		10/06/2023	8.148	167,063						274,200	09/01/2023
3310060705		Philadelphia	PA		10/31/2023	8.323	51,500						81,000	09/06/2023
3310060713		Wharton	NJ		10/31/2023	8.771	86,873						176,400	08/11/2023
3310060773		Irvington	NJ		10/31/2023	8.141	99,495						207,600	09/07/2023
3310060781		Wallkill	NY		10/31/2023	9.121	49,595						169,500	08/13/2023
3310060797		Bayville	NJ		10/31/2023	8.141	107,848						198,000	09/07/2023
3310060835		Feeding Hills	MA		10/31/2023	9.051	105,117						172,500	09/06/2023
3310060880		Philadelphia	PA		12/07/2023	8.778	19,290						204,000	09/11/2023
3310060898		East Chicago	IN		10/31/2023	9.198	22,578						49,500	09/16/2023
3310060905		Commack	NY		10/31/2023	8.463	168,068						244,200	09/05/2023
3310060909		Waterbury	CT		10/31/2023	9.016	35,445						118,500	08/30/2023
3310060911		Hamilton	NJ		10/06/2023	9.086	56,504						134,400	09/15/2023
3310060928		Cleveland	OH		10/31/2023	9.541	12,917						39,300	10/03/2023
3310060969		Fort Collins	CO		10/06/2023	8.148	162,465						273,000	09/12/2023
3310061012		Waterbury	CT		10/06/2023	8.610	84,690						124,500	09/06/2023
3310061031		Valley Stream	NY		10/06/2023	8.463	120,285						205,500	09/06/2023
3310061046		Washougal	WA		10/31/2023	9.121	34,545						450,000	07/23/2023
3310061063		Port Charlotte	FL		10/31/2023	8.778	24,943						84,000	08/31/2023
3310061069		Crestview	FL		10/31/2023	8.673	39,020						75,900	09/22/2023
3310061097		Winchendon	MA		10/31/2023	8.841	28,901						105,000	09/21/2023
3310061101		Nashville	TN		12/22/2023	8.498	90,737						684,000	09/28/2023
3310061128		Anchorage	AK		12/22/2023	9.016	44,808						253,500	09/12/2023
3310061132		Glen Cove	NY		10/31/2023	8.771	187,110						285,000	08/24/2023
3310061157		Coram	NY		10/06/2023	8.148	81,393						141,000	09/12/2023
3310061238		Paramus	NJ		10/31/2023	8.960	125,928						555,000	08/08/2023
3310061249		Aztec	NM		11/21/2023	8.666	41,023						78,000	09/18/2023
3310061265		Greenwood Lake	NY		10/06/2023	8.141	47,636						147,000	08/28/2023
3310061296		Chalmette	LA		11/29/2023	9.359	9,746						90,000	09/20/2023
3310061395		Kansas City	MO		10/31/2023	8.771	10,603						37,500	09/05/2023
3310061403		Gary	IN		10/31/2023	8.771	24,314						53,700	09/18/2023
3310061435		Decatur	GA		10/31/2023	8.666	13,365						93,600	09/18/2023
3310061448		Markham	IL		10/31/2023	8.666	15,296						55,500	09/19/2023
3310061462		Chestertown	MD		11/21/2023	8.981	42,664						85,500	09/19/2023
3310061463		Paterson	NJ		11/21/2023	8.925	97,453						150,600	09/08/2023
3310061473		Philadelphia	PA		10/06/2023	8.778	32,784						110,100	09/07/2023
3310061474		Jersey City	NJ		10/06/2023	8.323	148,142						240,000	09/13/2023
3310061483		Detroit	MI		11/21/2023	8.771	15,593						51,000	09/28/2023
3310061485		Pittsburgh	PA		10/06/2023	8.771	14,998						55,800	09/12/2023
3310061509		Riverdale	GA		10/06/2023	8.141	54,797						97,500	09/14/2023
3310061526		Chicago	IL		10/31/2023	9.016	33,932						112,500	09/13/2023
3310061529		Monroe	NY		10/31/2023	8.148	222,527						390,000	09/19/2023
3310061568		Baltimore	MD		10/06/2023	8.323	37,274						61,500	09/17/2023
3310061581		Neptune	NJ		11/21/2023	8.673	83,882						141,000	09/21/2023
3310061631		Trenton	NJ		10/31/2023	9.086	35,291						52,500	09/23/2023
3310061643		Yonkers	NY		12/07/2023	8.498	98,901						225,000	09/20/2023
3310061644		Philadelphia	PA		11/21/2023	8.617	12,860						58,500	09/28/2023
3310061688		Brooklyn	NY		10/06/2023	8.463	96,228						297,450	09/04/2023
3310061705		Newark	NJ		10/31/2023	8.141	77,220						197,400	09/26/2023
3310061730		Philadelphia	PA		11/21/2023	9.016	20,086						46,500	10/05/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310061732		Cleveland Heights	OH		12/07/2023	8.771	26,708						47,100	09/20/2023
3310061785		St. Louis	MO		10/31/2023	9.016	28,060						67,500	09/18/2023
3310061787		Belmont	CA		12/22/2023	8.771	233,190						1,035,000	09/26/2023
3310061829		Port Charlotte	FL		10/31/2023	9.709	41,053						151,500	09/26/2023
3310061840		Salem	NJ		10/31/2023	9.051	19,751						28,500	09/21/2023
3310061854		Monroe	NY		11/21/2023	8.491	164,797						1,020,000	09/06/2023
3310061872		Ardmore	OK		11/29/2023	8.771	475						66,000	10/04/2023
3310061904		Monroe	NY		12/22/2023	8.491	107,811						1,020,000	09/06/2023
3310061907		Waterbury	CT		11/21/2023	8.610	79,061						123,000	10/19/2023
3310061963		Corte Madera	CA		10/31/2023	8.141	370,062						547,500	09/28/2023
3310061974		Katy	TX		12/22/2023	9.464	46,176						114,000	10/06/2023
3310062009		Chicago	IL		11/21/2023	9.016	28,885						135,000	09/26/2023
3310062016		Michigan City	IN		11/21/2023	8.925	86,453						150,000	09/12/2023
3310062017		Lufkin	TX		11/21/2023	9.016	34,601						54,000	10/06/2023
3310062019		St. Petersburg	FL		10/31/2023	8.141	90,088						139,800	09/29/2023
3310062022		New Britain	CT		11/21/2023	8.141	54,945						121,500	09/25/2023
3310062029		Toms River	NJ		10/31/2023	8.141	116,706						180,000	09/29/2023
3310062047		Hopewell Junction	NY		11/29/2023	8.792	54,856						165,000	09/29/2023
3310062049		Baltimore	MD		12/22/2023	8.148	5,235						99,000	10/03/2023
3310062077		Carolina Shores	NC		11/29/2023	9.275	12,517						88,200	10/02/2023
3310062113		Philadelphia	PA		10/31/2023	8.771	94,134						208,500	09/20/2023
3310062114		Norwich	CT		10/31/2023	8.141	31,942						84,000	09/28/2023
3310062169		Deptford	NJ		10/31/2023	8.771	39,534						94,500	09/22/2023
3310062215		Bellmore	NY		10/31/2023	8.617	152,361						300,000	09/25/2023
3310062222		Port Charlotte	FL		10/31/2023	8.806	22,721						282,300	09/29/2023
3310062303		Kingston	NY		11/21/2023	8.778	49,451						117,000	10/03/2023
3310062310		Philadelphia	PA		11/21/2023	8.778	41,076						80,100	10/02/2023
3310062330		Parsippany	NJ		12/07/2023	8.771	100,238						258,000	09/14/2023
3310062340		West Palm Beach	FL		11/21/2023	8.771	891						162,000	10/04/2023
3310062359		Chicago	IL		11/21/2023	9.016	33,235						111,000	10/07/2023
3310062376		Lombard	IL		10/31/2023	8.666	99,115						180,000	10/04/2023
3310062383		Livingston	NJ		12/22/2023	9.121	112,266						480,000	09/08/2023
3310062392		Cincinnati	OH		11/21/2023	8.498	37,882						79,500	10/05/2023
3310062395		Philadelphia	PA		10/31/2023	8.981	23,760						87,000	09/27/2023
3310062413		Macon	GA		11/21/2023	8.771	12,255						39,900	10/18/2023
3310062429		New Haven	CT		11/21/2023	8.498	86,650						139,500	10/05/2023
3310062433		Staten Island	NY		12/07/2023	9.016	118,555						240,000	10/30/2023
3310062440		Mill Neck	NY		10/31/2023	8.771	266,004						465,000	10/02/2023
3310062445		Burbank	CA		10/31/2023	8.323	175,082						271,500	10/04/2023
3310062457		Aliquippa	PA		11/21/2023	8.771	25,408						43,800	10/06/2023
3310062464		Crete	IL		11/21/2023	8.666	30,961						90,000	10/07/2023
3310062472		Valley Springs	CA		11/29/2023	8.673	16,354						199,500	10/09/2023
3310062527		Winston-Salem	NC		11/29/2023	9.016	16,005						49,500	10/09/2023
3310062552		Cleveland	OH		11/21/2023	9.016	21,384						76,800	10/20/2023
3310062587		Augusta	GA		10/31/2023	9.086	7,158						52,500	10/06/2023
3310062591		Brentwood	NY		12/28/2023	8.463	109,860						177,600	10/01/2023
3310062596		Lake Ronkonkoma	NY		11/21/2023	8.778	128,528						204,000	10/03/2023
3310062599		Lehigh Acres	FL		11/29/2023	8.960	8,136						90,600	10/09/2023
3310062600		Lehigh Acres	FL		11/29/2023	8.925	2,970						90,600	10/09/2023
3310062689		Porterdale	GA		10/31/2023	8.141	28,868						66,000	10/16/2023
3310062715		Homosassa	FL		10/31/2023	8.771	71,503						131,100	10/04/2023
3310062727		Lehigh Acres	FL		11/29/2023	8.960	34,163						113,100	10/10/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310062732		Clifton	NJ		12/07/2023	8.771	114,939						203,100	09/28/2023
3310062741		Philadelphia	PA		11/21/2023	8.771	18,943						60,300	10/09/2023
3310062773		Philadelphia	PA		11/21/2023	8.771	5,940						75,900	10/09/2023
3310062793		Watertown	CT		11/21/2023	9.016	38,343						93,000	10/23/2023
3310062879		Mableton	GA		10/31/2023	8.141	44,505						76,500	10/16/2023
3310062884		North Adams	MA		10/31/2023	8.771	13,707						75,000	09/29/2023
3310062888		Philadelphia	PA		11/21/2023	8.925	53,163						117,600	10/06/2023
3310062892		Hempstead	NY		11/21/2023	8.463	119,301						205,800	10/10/2023
3310062898		Chicago	IL		12/07/2023	8.666	19,008						75,000	10/18/2023
3310062909		Chicago	IL		11/21/2023	9.121	23,873						88,500	10/06/2023
3310062930		Brooklyn	NY		12/22/2023	8.498	680,130						1,683,000	10/11/2023
3310062933		Baltimore	MD		11/21/2023	8.463	19,305						64,500	10/18/2023
3310062934		Palm Springs	CA		11/21/2023	8.323	261,360						435,000	10/14/2023
3310062935		Baltimore	MD		11/21/2023	8.463	29,314						60,600	10/18/2023
3310062936		Baltimore	MD		11/21/2023	8.463	27,562						61,500	10/18/2023
3310062951		Chicago	IL		12/22/2023	8.498	89,261						375,000	10/29/2023
3310063036		Bayville	NJ		11/21/2023	8.925	53,727						82,500	09/28/2023
3310063038		Bayville	NJ		11/21/2023	8.925	46,778						74,400	09/28/2023
3310063049		East Moline	IL		11/29/2023	8.666	29,871						51,000	10/19/2023
3310063055		Falmouth	MA		11/29/2023	8.925	509,355						735,000	10/18/2023
3310063087		Hamburg	NY		12/28/2023	8.610	32,819						73,500	11/06/2023
3310063120		St. Petersburg	FL		12/22/2023	8.806	195,788						1,141,200	10/19/2023
3310063125		Selden	NY		11/21/2023	8.778	89,278						163,200	10/11/2023
3310063142		Cape Coral	FL		12/22/2023	8.498	70,880						192,000	10/18/2023
3310063164		The Bronx	NY		10/31/2023	8.771	637,065						1,095,000	10/07/2023
3310063183		Massapequa	NY		11/21/2023	8.463	121,993						182,400	10/10/2023
3310063198		Oxnard	CA		11/21/2023	8.323	257,945						384,000	10/19/2023
3310063224		Philadelphia	PA		11/21/2023	8.778	37,728						109,500	10/20/2023
3310063236		Maplewood	NJ		11/21/2023	8.925	118,681						199,500	10/12/2023
3310063240		North Bellmore	NY		11/21/2023	8.463	137,110						197,850	09/20/2023
3310063245		Philadelphia	PA		12/07/2023	9.366	15,059						100,500	11/07/2023
3310063263		San Francisco	CA		11/21/2023	8.323	320,760						900,000	10/20/2023
3310063278		Philadelphia	PA		11/29/2023	8.778	29,053						82,500	10/20/2023
3310063305		Washington	DC		11/21/2023	8.141	100,312						201,000	10/31/2023
3310063347		Cleveland	OH		11/21/2023	9.016	9,653						37,500	10/23/2023
3310063355		Macon	GA		11/21/2023	8.771	12,930						66,900	10/10/2023
3310063356		Bronx	NY		12/07/2023	8.148	120,285						240,000	10/21/2023
3310063369		North Attleborough	MA		11/21/2023	8.925	63,989						123,900	10/23/2023
3310063393		Lauderhill	FL		11/21/2023	8.141	112,801						180,000	10/26/2023
3310063404		Lyons	IL		12/22/2023	8.610	27,744						114,000	10/23/2023
3310063406		Saint James	NY		11/21/2023	8.617	163,053						243,000	08/10/2023
3310063411		Port Chester	NY		12/22/2023	8.960	37,125						345,000	10/08/2023
3310063412		Baldwin	NY		12/07/2023	8.141	139,976						225,000	10/25/2023
3310063428		Moline	IL		11/21/2023	8.666	32,225						46,500	10/20/2023
3310063447		Port Chester	NY		12/22/2023	8.960	37,125						345,000	10/08/2023
3310063459		Detroit	MI		11/21/2023	8.666	20,495						34,500	10/24/2023
3310063465		San Bernardino	CA		11/21/2023	8.428	121,176						198,000	10/20/2023
3310063487		North Las Vegas	NV		11/21/2023	8.148	77,748						123,600	10/20/2023
3310063503		Ocean City	NJ		12/22/2023	8.323	1,022,423						1,649,970	10/31/2023
3310063520		Streator	IL		11/29/2023	8.666	8,176						33,600	10/27/2023
3310063527		New Hyde Park	NY		11/21/2023	8.617	125,898						238,200	10/04/2023
3310063562		Trenton	NJ		11/21/2023	8.463	33,116						61,500	10/25/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310063563		Louisville	KY		11/29/2023	9.366	10,692						52,500	10/24/2023
3310063564		Altoona	PA		11/29/2023	9.366	15,317						54,000	10/23/2023
3310063586		Monroe	NY		11/21/2023	8.141	78,453						150,000	10/30/2023
3310063647		Montebello	NY		11/21/2023	8.771	114,939						225,000	10/16/2023
3310063672		Uniondale	NY		11/21/2023	8.463	123,225						202,050	10/18/2023
3310063674		Pemberton	NJ		12/07/2023	8.148	63,521						100,500	10/27/2023
3310063684		Oyster Bay	NY		11/21/2023	8.631	90,288						231,000	10/21/2023
3310063710		Vicksburg	MS		11/29/2023	9.016	10,247						44,400	10/16/2023
3310063712		Hempstead	NY		11/21/2023	8.141	104,990						181,500	10/16/2023
3310063736		Jacksonville	FL		11/21/2023	8.141	20,861						51,000	10/26/2023
3310063740		Boca Raton	FL		11/21/2023	8.778	157,078						231,600	09/14/2023
3310063783		Baltimore	MD		11/21/2023	8.463	27,666						69,000	10/31/2023
3310063820		Granby	CO		12/28/2023	8.771	27,985						334,500	10/26/2023
3310063864		Toms River	NJ		12/07/2023	8.610	84,217						154,500	10/23/2023
3310063876		Philadelphia	PA		12/28/2023	9.016	8,910						76,500	10/30/2023
3310063884		Westbury	NY		11/21/2023	8.631	101,240						414,000	10/25/2023
3310063900		Philadelphia	PA		12/07/2023	8.778	16,347						75,000	10/20/2023
3310063909		St. Petersburg	FL		11/29/2023	8.617	498,960						1,050,000	07/31/2023
3310063914		Newark	NJ		11/21/2023	8.610	116,810						192,000	10/26/2023
3310063947		Atlanta	GA		12/07/2023	8.778	48,090						163,500	10/23/2023
3310063975		Orange	TX		12/28/2023	9.051	12,637						33,600	11/02/2023
3310063982		Uniondale	NY		12/07/2023	8.666	120,285						189,000	11/03/2023
3310063989		Dayton	OH		11/29/2023	9.016	15,266						60,000	11/01/2023
3310064011		Umatilla	FL		11/21/2023	8.141	64,449						93,000	09/26/2023
3310064028		Brooklyn	NY		11/21/2023	8.141	347,490						750,000	10/27/2023
3310064029		Cincinnati	OH		12/22/2023	8.323	31,556						136,500	10/31/2023
3310064048		Cromwell	CT		12/28/2023	8.610	47,223						81,000	11/01/2023
3310064128		Columbus	GA		11/29/2023	9.359	14,516						60,600	11/03/2023
3310064160		Menlo Park	CA		12/28/2023	8.148	706,860						1,020,000	11/06/2023
3310064167		Kansas City	MO		11/29/2023	8.666	9,077						45,600	07/19/2023
3310064173		Fayetteville	GA		11/21/2023	8.141	60,143						110,400	11/01/2023
3310064187		Cape Coral	FL		11/29/2023	8.960	21,677						172,500	09/13/2023
3310064195		Cape Coral	FL		11/29/2023	8.960	12,654						172,500	09/21/2023
3310064197		Columbus	OH		12/28/2023	8.981	18,087						111,000	11/02/2023
3310064200		West Babylon	NY		12/07/2023	8.778	114,939						187,800	10/30/2023
3310064204		Freeport	NY		12/07/2023	8.617	693,198						2,958,000	10/17/2023
3310064205		Freeport	NY		11/29/2023	8.617	1,095,900						2,119,500	10/18/2023
3310064226		Saline	MI		12/28/2023	9.366	43,217						153,300	11/02/2023
3310064227		York	PA		11/29/2023	9.275	20,984						171,180	11/08/2023
3310064269		Edison	NJ		12/22/2023	8.841	61,479						280,500	09/06/2023
3310064286		Scottsdale	AZ		11/21/2023	8.498	208,494						324,000	09/18/2023
3310064295		Memphis	TN		11/29/2023	8.778	11,435						37,200	11/02/2023
3310064296		Memphis	TN		11/29/2023	8.778	14,650						41,400	11/02/2023
3310064300		Dallas	TX		12/22/2023	8.806	68,016						520,200	11/02/2023
3310064426		Central Islip	NY		11/21/2023	8.470	84,200						164,100	10/25/2023
3310064468		Trenton	NJ		12/07/2023	8.498	11,405						63,000	11/07/2023
3310064532		Philadelphia	PA		12/07/2023	8.771	66,899						210,000	10/17/2023
3310064604		Fullerton	CA		11/21/2023	8.428	151,010						261,000	11/04/2023
3310064743		Wyandanch	NY		12/28/2023	8.771	53,460						127,500	10/25/2023
3310064813		Chicago	IL		12/22/2023	8.141	8,910						135,000	09/25/2023
3310064850		Bellefontaine	OH		12/28/2023	8.666	7,291						61,500	11/13/2023
3310064906		Lizella	GA		12/07/2023	8.141	44,372						90,000	11/12/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310064944		Malibu	CA		12/22/2023	8.323	816,602						1,269,000	10/30/2023
3310064965		Oak Ridge	NJ		12/28/2023	8.771	44,773						225,000	11/07/2023
3310064970		Indianapolis	IN		12/28/2023	9.086	11,419						46,650	11/11/2023
3310065052		Decatur	GA		12/22/2023	8.141	110,128						238,500	11/18/2023
3310065123		Spring Lake	NJ		12/22/2023	8.148	742,500						1,950,000	11/15/2023
3310065185		Pittsburgh	PA		12/28/2023	8.771	8,294						49,200	11/10/2023
3310065207		Monroe	NY		12/22/2023	8.491	64,449						810,000	11/22/2023
3310065248		Sullivans Island	SC		12/22/2023	8.981	668,250						1,230,000	11/14/2023
3310065305		Lynwood	IL		12/28/2023	8.610	36,353						77,400	11/20/2023
3310065380		Akron	OH		12/28/2023	8.841	7,484						39,150	11/17/2023
3310065465		Chicago	IL		12/28/2023	8.666	13,811						75,000	11/18/2023
3310065468		Jersey City	NJ		12/28/2023	8.498	71,280						219,000	11/20/2023
3310065563		Aiken	SC		12/28/2023	8.666	11,497						43,200	11/26/2023
3310065649		Hillside	NJ		12/28/2023	8.771	90,882						162,000	11/09/2023
3310065744		Jacksonville	FL		12/22/2023	8.141	14,553						54,000	11/16/2023
3310065813		Fort Washington	MD		12/28/2023	9.016	49,896						100,500	12/04/2023
3310065924		Millburn	NJ		12/28/2023	8.932	175,082						486,000	11/21/2023
3310065938		Detroit	MI		12/28/2023	9.016	7,425						37,800	11/24/2023
3310066009		Maspeth	NY		12/28/2023	8.617	136,666						285,000	11/15/2023
3310066057		Wilmington	NC		12/28/2023	8.323	51,084						97,500	12/05/2023
3310066105		Fort Myers Beach	FL		12/28/2023	8.610	457,380						660,000	11/12/2023
3310066115		Lowell	MA		12/28/2023	8.981	146,124						245,400	12/04/2023
3310066214		Helendale	CA		12/28/2023	8.428	61,776						108,000	12/05/2023
3310066232		Paradise Valley	AZ		12/22/2023	8.148	557,989						1,710,000	12/01/2023
3310066268		Brooklyn	NY		12/28/2023	8.610	267,300						480,000	12/08/2023
3310066381		Newark	NJ		12/28/2023	8.323	98,680						183,000	12/01/2023
3310066407		Montclair	NJ		12/28/2023	8.610	459,845						934,500	11/29/2023
3310066460		Patchogue	NY		12/28/2023	8.617	57,024						151,500	11/30/2023
3310066523		Howard Beach	NY		12/28/2023	8.148	259,875						375,000	11/28/2023
3310066559		Cleveland	TX		12/28/2023	8.771	22,647						90,600	12/06/2023
3310066869		Kiawah Island	SC		12/28/2023	8.925	356,400						540,000	12/11/2023
3310067177		Selden	NY		12/28/2023	8.841	104,767						187,500	12/08/2023
3320030820		Jackson	NJ		03/15/2023	8.884	431,957						695,000	11/02/2022
3320034254		Chicago	IL		02/27/2023	9.162	188,645						732,000	09/02/2022
3320034271		Chicago	IL		01/30/2023	9.182	133,452						270,000	10/26/2022
3320037583		Seaside Heights	NJ		01/10/2023	8.480	2,220,283						5,950,000	06/04/2022
3320038334		Lehigh Acres	FL		02/13/2023	9.156	86,020						391,000	07/04/2022
3320038375		Lehigh Acres	FL		02/13/2023	8.592	128,903						391,000	07/04/2022
3320038376		Lehigh Acres	FL		02/13/2023	9.156	107,500						391,000	07/04/2022
3320038378		Lehigh Acres	FL		02/13/2023	8.592	104,813						391,000	07/04/2022
3320038379		Lehigh Acres	FL		02/13/2023	8.592	93,962						391,000	07/04/2022
3320038450		Jersey City	NJ		04/04/2023	8.600	229,680						1,080,000	12/30/2022
3320038950		Bethpage	NY		02/13/2023	8.892	593,258						1,100,000	01/10/2023
3320039633		Corona	NY		01/10/2023	8.882	1,113,503						1,620,000	08/05/2022
3320040805		York	PA		01/30/2023	9.422	60,737						132,000	09/10/2022
3320041204		Copiague	NY		02/27/2023	8.844	128,700						749,000	01/16/2023
3320041228		Bay Shore	NY		02/13/2023	8.862	100,267						639,500	01/16/2023
3320041396		Maplewood	NJ		01/30/2023	8.912	1,917,867						2,980,000	09/05/2022
3320041480		Hempstead	NY		01/10/2023	8.915	344,002						565,500	08/16/2022
3320041839		Lehigh Acres	FL		01/10/2023	9.194	197,462						363,000	09/08/2022
3320041915		Monsey	NY		01/10/2023	8.912	696,960						1,180,000	06/09/2022
3320042107		Lehigh Acres	FL		01/30/2023	9.194	35,029						285,000	09/16/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320042108		Sarasota	FL		01/30/2023	8.912	1,467,148						4,100,000	10/17/2022
3320042194		Joshua Tree	CA		01/10/2023	8.492	421,344						1,230,000	09/15/2022
3320042210		Sarasota	FL		02/13/2023	8.892	1,195,608						4,850,000	10/18/2022
3320042213		Livingston	NJ		01/10/2023	9.194	761,459						1,420,000	09/02/2022
3320042214		Sarasota	FL		02/13/2023	8.892	1,239,629						4,865,000	10/18/2022
3320042236		Franklin Square	NY		01/10/2023	8.609	849,470						1,231,500	09/12/2022
3320042266		Brooklyn	NY		02/27/2023	8.874	673,200						1,020,000	08/30/2022
3320042282		Long Branch	NJ		01/10/2023	8.642	736,313						1,450,000	08/31/2022
3320042318		Freehold	NJ		01/10/2023	8.612	311,132						450,000	09/20/2022
3320042380		Cleveland	OH		01/10/2023	9.164	34,650						75,000	10/12/2022
3320042441		Deerfield Beach	FL		06/21/2023	9.303	84,779						190,000	05/11/2023
3320042444		Willingboro	NJ		01/10/2023	8.864	163,330						300,000	09/18/2022
3320042539		Rehoboth Beach	DE		01/10/2023	8.924	151,121						530,000	09/27/2022
3320042625		Bridgeport	CT		01/10/2023	9.044	169,726						452,000	08/27/2022
3320042627		San Antonio	TX		01/30/2023	9.044	123,750						235,000	10/21/2022
3320042762		Philadelphia	PA		01/10/2023	9.164	97,418						330,000	09/26/2022
3320042794		Pahoa	HI		01/30/2023	8.642	602,631						1,175,000	08/03/2022
3320042825		San Diego	CA		01/10/2023	8.576	958,975						2,060,000	09/17/2022
3320042880		Mansfield	OH		02/27/2023	8.616	1,940,153						3,716,000	12/05/2022
3320042932		Forsyth	GA		01/10/2023	8.636	447,371						780,000	09/28/2022
3320042975		Milford	PA		04/19/2023	9.386	45,738						150,000	10/05/2022
3320042992		Bellwood	IL		01/10/2023	8.972	167,409						310,000	09/24/2022
3320043041		Newton	NJ		01/10/2023	9.044	297,000						443,000	10/04/2022
3320043107		Mastic	NY		03/15/2023	9.298	362,043						525,000	09/19/2022
3320043122		Buena	NJ		01/10/2023	8.642	165,456						288,000	10/06/2022
3320043123		Greenwich	NJ		01/10/2023	8.642	143,785						225,000	09/30/2022
3320043194		Forsyth	GA		01/10/2023	8.636	395,958						782,000	10/10/2022
3320043210		Hewitt	NJ		01/10/2023	9.044	2,941,290						4,730,000	10/19/2022
3320043219		Albany	NY		01/10/2023	9.176	484,578						1,715,000	09/15/2022
3320043239		Baltimore	MD		01/30/2023	9.242	117,587						235,000	10/06/2022
3320043307		Sparta Township	NJ		01/10/2023	8.894	202,257						440,000	09/23/2022
3320043405		Detroit	MI		04/19/2023	8.600	11,828						200,000	12/15/2022
3320043448		Capitol Heights	MD		01/10/2023	8.942	206,113						354,000	10/03/2022
3320043478		Lodi	NY		01/10/2023	9.422	52,693						185,000	09/27/2022
3320043517		West New York	NJ		01/30/2023	9.314	223,740						368,000	09/30/2022
3320043564		Los Angeles	CA		01/10/2023	8.480	3,583,822						6,400,000	08/12/2022
3320043565		Smithtown	NY		01/30/2023	9.182	604,049						1,028,000	10/06/2022
3320043614		Detroit	MI		01/10/2023	9.194	109,755						334,000	09/30/2022
3320043618		Philadelphia	PA		01/30/2023	9.182	172,854						430,000	10/06/2022
3320043629		West Babylon	NY		01/10/2023	8.894	332,802						596,500	10/11/2022
3320043637		Joshua Tree	CA		01/30/2023	8.624	475,987						1,175,000	10/27/2022
3320043649		Detroit	MI		02/13/2023	9.372	146,271						275,000	10/12/2022
3320043753		Sarasota	FL		02/27/2023	8.892	2,101,422						9,450,000	10/30/2022
3320043761		Richmond	IN		01/30/2023	9.842	49,896						72,000	10/27/2022
3320043769		Pocono Pines	PA		01/10/2023	9.194	297,000						920,000	10/27/2022
3320043823		Tabor City	NC		02/27/2023	9.162	75,379						165,000	09/29/2022
3320043863		Northbrook	IL		01/30/2023	8.924	148,985						1,800,000	10/24/2022
3320043883		Jersey City	NJ		01/10/2023	9.242	618,503						1,080,000	10/21/2022
3320043892		Elmont	NY		04/27/2023	9.140	407,682						695,000	10/26/2022
3320043898		Ojai	CA		01/10/2023	8.492	1,884,713						2,750,000	10/27/2022
3320043900		Morristown	NJ		01/10/2023	9.464	516,557						800,000	10/26/2022
3320043908		Northbrook	IL		01/10/2023	8.924	148,985						1,900,000	10/24/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320043931		Butler	PA		01/30/2023	9.422	59,610						143,500	10/18/2022
3320043934		East Patchogue	NY		01/10/2023	9.188	207,158						700,000	09/14/2022
3320043945		Northbrook	IL		01/30/2023	8.924	148,985						1,900,000	10/24/2022
3320043955		Northbrook	IL		01/30/2023	8.924	148,985						1,900,000	10/24/2022
3320044029		Columbus	GA		01/30/2023	9.044	72,592						136,000	11/03/2022
3320044079		Paterson	NJ		01/10/2023	9.422	275,715						462,000	10/28/2022
3320044123		Randolph	NJ		02/13/2023	9.156	209,385						510,000	10/24/2022
3320044157		Newark	NJ		01/10/2023	9.182	118,800						770,000	10/10/2022
3320044158		Newark	NJ		01/10/2023	9.182	69,300						740,000	10/10/2022
3320044159		Newark	NJ		01/10/2023	9.182	69,300						760,000	10/11/2022
3320044199		Naples	FL		02/13/2023	8.616	48,151						520,000	11/08/2022
3320044229		Hazel Crest	IL		01/10/2023	9.392	55,440						80,000	10/24/2022
3320044238		Tobyhanna	PA		01/30/2023	9.182	41,342						239,000	11/16/2022
3320044260		Hempstead	NY		01/10/2023	9.182	283,884						491,000	10/18/2022
3320044332		Stockholm	NJ		05/11/2023	9.140	395,456						715,000	10/31/2022
3320044341		Brooklyn	NY		02/13/2023	8.616	2,772,743						8,050,000	11/16/2022
3320044371		Newport	RI		01/10/2023	9.236	787,392						1,175,000	11/08/2022
3320044379		Jackson	NJ		01/30/2023	8.786	331,254						478,000	11/09/2022
3320044394		Jacksonville	FL		01/30/2023	9.176	73,260						225,000	10/19/2022
3320044405		Forsyth	GA		01/30/2023	8.792	331,905						825,000	11/07/2022
3320044419		Forsyth	GA		01/30/2023	8.792	301,691						920,000	11/07/2022
3320044422		Akron	OH		01/10/2023	9.188	52,668						106,000	11/08/2022
3320044431		Detroit	MI		01/30/2023	9.422	61,925						140,000	11/11/2022
3320044445		Hampton Bays	NY		01/30/2023	9.194	209,653						1,299,000	10/26/2022
3320044472		Elmhurst	NY		01/30/2023	9.452	598,950						1,100,000	11/07/2022
3320044499		Paterson	NJ		03/15/2023	9.538	135,333						440,000	08/30/2022
3320044501		Providence	RI		04/04/2023	9.506	58,333						685,000	02/09/2023
3320044520		Muncie	IN		01/30/2023	9.842	44,550						72,000	11/10/2022
3320044568		Chattanooga	TN		01/30/2023	9.392	135,234						213,000	11/14/2022
3320044574		Newark	NJ		01/30/2023	9.182	148,223						700,000	11/02/2022
3320044632		Falls Church	VA		01/30/2023	9.392	334,125						1,860,000	11/15/2022
3320044653		South Bend	IN		02/13/2023	8.772	81,259						146,000	11/15/2022
3320044668		Newark	NJ		01/30/2023	9.182	294,030						625,000	10/31/2022
3320044674		Cuyahoga Falls	OH		02/27/2023	9.156	67,320						150,000	11/07/2022
3320044697		Cuyahoga Falls	OH		03/15/2023	9.292	93,407						175,000	10/31/2022
3320044733		Franklin	NJ		01/30/2023	8.792	176,700						256,500	11/18/2022
3320044760		St. Louis	MO		01/30/2023	8.792	14,751						134,000	11/15/2022
3320044808		Detroit	MI		01/10/2023	9.422	58,658						108,000	11/08/2022
3320044822		Vernon Township	NJ		02/13/2023	9.402	95,733						387,000	11/25/2022
3320044827		Newark	NJ		02/13/2023	9.156	224,761						650,000	11/24/2022
3320044836		Honolulu	HI		01/30/2023	8.642	185,130						275,000	11/26/2022
3320044850		Mamaroneck	NY		01/30/2023	9.182	504,900						950,000	11/09/2022
3320044897		Chester	NY		03/15/2023	8.770	176,850						450,000	11/17/2022
3320044903		Trenton	NJ		02/27/2023	9.024	23,958						220,000	01/19/2023
3320044914		Muncie	IN		01/30/2023	9.842	37,719						73,000	11/18/2022
3320044930		Stafford Springs	CT		01/30/2023	9.422	173,432						377,000	11/09/2022
3320044935		Douglasville	GA		05/11/2023	9.146	120,011						375,000	12/01/2022
3320044936		Douglasville	GA		05/11/2023	9.146	134,542						375,000	12/01/2022
3320044943		New Orleans	LA		02/27/2023	8.772	1,001,924						2,000,000	12/14/2022
3320044952		Skaneateles	NY		02/13/2023	9.162	2,079,000						4,301,000	11/10/2022
3320044989		Santa Rosa Beach	FL		02/27/2023	9.342	761,801						2,631,000	12/19/2022
3320045001		Mansfield	OH		02/27/2023	8.616	1,343,183						2,717,000	12/06/2022

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3320045021		Brick	NJ		02/13/2023	8.622	160,380						390,000	11/21/2022
3320045039		Augusta	GA		01/30/2023	9.182	79,250						128,000	12/07/2022
3320045050		New Orleans	LA		01/30/2023	9.314	131,565						220,000	11/17/2022
3320045051		Hampton Bays	NY		02/13/2023	8.916	626,670						923,500	11/16/2022
3320045063		Baltimore	MD		02/13/2023	8.616	112,421						380,000	12/05/2022
3320045089		Chicago	IL		02/27/2023	9.156	262,746						475,000	11/14/2022
3320045098		Bronx	NY		04/19/2023	9.140	578,705						945,000	12/21/2022
3320045113		Morganville	NJ		02/13/2023	8.892	693,164						1,300,000	12/05/2022
3320045114		Morganville	NJ		02/13/2023	8.892	742,930						1,300,000	12/05/2022
3320045129		Elkridge	MD		02/27/2023	9.162	211,917						720,000	11/09/2022
3320045138		Lodi	NJ		04/27/2023	8.600	308,781						620,000	02/23/2023
3320045146		Buffalo	NY		01/30/2023	9.242	144,664						260,000	11/30/2022
3320045225		Newark	NJ		01/10/2023	9.182	276,210						625,000	11/21/2022
3320045245		Brooklyn	NY		01/30/2023	9.422	1,158,300						1,950,000	11/23/2022
3320045249		Laurel Hollow	NY		01/30/2023	8.636	553,534						2,500,000	11/30/2022
3320045264		Jersey City	NJ		02/27/2023	8.622	788,684						1,575,000	12/06/2022
3320045294		Charlotte	NC		01/30/2023	9.242	591,489						1,109,000	11/09/2022
3320045296		Lakewood	NJ		02/13/2023	8.622	548,460						800,000	11/28/2022
3320045338		Newark	NJ		02/13/2023	9.162	166,370						520,000	11/30/2022
3320045413		Detroit	MI		01/30/2023	9.422	58,985						115,000	12/06/2022
3320045422		Indiana	PA		01/30/2023	9.422	22,738						158,000	10/24/2022
3320045460		Bridgeport	CT		02/13/2023	9.402	250,371						455,000	12/06/2022
3320045474		Detroit	MI		01/30/2023	9.422	58,277						135,000	11/22/2022
3320045492		Muskogee	OK		01/30/2023	9.176	42,570						125,000	12/08/2022
3320045494		Muskogee	OK		01/30/2023	9.176	74,460						205,000	12/11/2022
3320045501		Riviera Beach	FL		02/13/2023	9.162	652,163						1,300,000	12/06/2022
3320045523		Calumet City	IL		02/13/2023	9.156	109,742						202,000	11/29/2022
3320045563		San Antonio	TX		02/13/2023	8.922	6,353,181						12,950,000	12/12/2022
3320045567		Bellmore	NY		02/13/2023	9.162	270,270						1,141,500	11/03/2022
3320045585		University Heights	OH		02/27/2023	8.754	139,847						264,000	12/15/2022
3320045601		Kingston	NY		01/30/2023	9.176	213,939						425,000	11/10/2022
3320045602		Kingston	NY		01/30/2023	9.176	316,454						525,000	11/10/2022
3320045649		Detroit	MI		02/27/2023	9.402	77,719						145,000	12/13/2022
3320045652		Chicago	IL		01/30/2023	9.422	96,277						165,000	10/27/2022
3320045692		Baltimore	MD		02/13/2023	9.402	92,957						330,000	12/09/2022
3320045694		Browns Mills,	NJ		02/13/2023	8.772	191,525						280,000	12/09/2022
3320045695		Roosevelt	NJ		02/27/2023	8.772	224,416						400,000	12/09/2022
3320045700		West Orange	NJ		01/30/2023	8.636	331,650						860,000	12/14/2022
3320045724		Baltimore	MD		02/13/2023	8.892	116,691						203,000	12/02/2022
3320045771		Monticello	NY		01/30/2023	8.636	112,860						268,000	12/07/2022
3320045780		Gainesville	FL		03/15/2023	9.736	127,717						200,000	01/09/2023
3320045801		Chicago	IL		04/27/2023	8.738	105,485						365,000	12/14/2022
3320045812		Richmond	VA		02/13/2023	9.162	98,010						193,000	11/25/2022
3320045819		Chicago	IL		01/30/2023	9.422	246,744						610,000	12/05/2022
3320045823		Austin	TX		01/30/2023	9.392	188,278						375,000	12/12/2022
3320045835		Newark	NJ		02/13/2023	9.162	599,905						2,040,000	12/02/2022
3320045836		East Setauket	NY		02/27/2023	9.156	381,150						550,000	01/06/2023
3320045845		Detroit	MI		01/30/2023	9.182	123,800						285,000	12/08/2022
3320045865		Fort Myers	FL		02/13/2023	8.772	166,419						315,000	12/15/2022
3320045877		Detroit	MI		01/30/2023	9.182	152,460						220,000	12/08/2022
3320045946		Tavernier	FL		02/27/2023	8.616	609,840						880,000	12/10/2022
3320045965		Jefferson	NJ		01/30/2023	9.182	179,438						400,000	12/09/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320045970		Red Bank	NJ		02/13/2023	8.622	235,012						946,000	12/21/2022
3320045973		Hartsdale	NY		02/27/2023	9.162	496,510						745,000	11/16/2022
3320045984		Chicago	IL		02/13/2023	9.156	168,300						322,000	12/12/2022
3320046002		Baltimore	MD		02/13/2023	9.822	90,950						155,000	12/15/2022
3320046007		Ewing Township	NJ		01/30/2023	9.182	113,850						290,000	12/07/2022
3320046014		Fairview	NC		02/13/2023	9.372	382,368						573,000	12/08/2022
3320046022		Chester	NJ		04/04/2023	9.356	605,633						1,375,000	02/10/2023
3320046029		West Bend	WI		01/30/2023	8.792	127,475						400,000	12/15/2022
3320046031		Chicago	IL		02/27/2023	9.342	202,118						474,000	12/16/2022
3320046042		Fresh Meadows	NY		02/13/2023	9.156	838,753						1,750,000	12/04/2022
3320046082		Athens	GA		03/15/2023	9.058	4,334,685						6,936,000	01/24/2023
3320046101		Columbia	MD		02/27/2023	9.162	52,272						700,000	11/09/2022
3320046126		Cleveland	TX		02/27/2023	9.342	129,847						312,500	12/21/2022
3320046142		Philadelphia	PA		02/13/2023	9.162	166,739						345,000	12/12/2022
3320046151		Bethel	NY		01/30/2023	9.242	225,720						456,000	12/21/2022
3320046156		East Orange	NJ		02/13/2023	9.156	172,656						410,000	12/06/2022
3320046186		Pleasantville	NJ		01/30/2023	9.362	180,180						260,000	12/12/2022
3320046189		Chicago	IL		02/27/2023	8.922	150,307						320,000	12/27/2022
3320046202		Chicago	IL		02/13/2023	9.156	130,561						225,000	12/13/2022
3320046208		Blakeslee	PA		02/13/2023	8.772	171,941						285,000	12/17/2022
3320046209		Chinquapin	NC		03/15/2023	9.658	82,518						256,000	01/10/2023
3320046282		Lawrence	NJ		02/13/2023	9.822	156,964						230,000	12/21/2022
3320046286		Lawnside	NJ		02/13/2023	8.772	232,773						350,000	12/22/2022
3320046305		Spotswood	NJ		02/13/2023	9.162	147,263						380,000	11/25/2022
3320046335		Islip	NY		01/30/2023	9.314	711,018						1,140,000	11/18/2022
3320046377		Chicago	IL		02/27/2023	8.772	143,151						539,000	09/14/2022
3320046381		Chicago	IL		02/13/2023	9.162	172,794						350,000	11/29/2022
3320046384		Redlands	CA		02/13/2023	8.430	379,757						630,000	12/16/2022
3320046385		Oceanport	NJ		04/04/2023	9.146	362,934						2,640,000	12/22/2022
3320046393		Alvin	TX		01/30/2023	9.392	297,609						450,000	12/14/2022
3320046397		Albany	NY		02/13/2023	9.162	16,830						300,000	12/02/2022
3320046407		Luzerne	PA		02/13/2023	10.206	115,236						185,000	12/29/2022
3320046426		Trenton	NJ		02/13/2023	9.162	202,257						370,000	12/01/2022
3320046430		Indianapolis	IN		02/13/2023	9.162	121,424						318,000	12/21/2022
3320046462		Newburgh	NY		02/27/2023	9.402	1,896,731						4,900,000	01/09/2023
3320046465		Mobile	AL		01/30/2023	9.182	47,981						216,000	12/16/2022
3320046467		Mobile	AL		01/30/2023	9.182	66,698						203,000	12/16/2022
3320046469		Atlanta	GA		02/13/2023	9.162	168,239						640,000	12/22/2022
3320046479		Catskill	NY		02/27/2023	9.156	199,505						375,000	12/16/2022
3320046480		Catskill	NY		02/27/2023	9.156	203,594						385,000	12/16/2022
3320046481		Kingston	NY		02/27/2023	9.156	133,205						430,000	12/13/2022
3320046482		Kingston	NY		02/13/2023	9.156	266,999						525,000	12/06/2022
3320046483		Kingston	NY		02/13/2023	9.156	222,305						550,000	12/06/2022
3320046488		Akron	OH		02/27/2023	9.402	36,432						106,000	01/04/2023
3320046498		Jefferson	NJ		02/13/2023	9.162	124,542						375,000	12/12/2022
3320046518		Chicago	IL		02/13/2023	9.372	158,846						280,000	12/19/2022
3320046529		Jersey City	NJ		02/13/2023	9.162	329,670						1,565,000	09/15/2022
3320046532		Jersey City	NJ		02/27/2023	8.622	1,151,256						1,796,000	12/27/2022
3320046534		Westwood	NJ		02/13/2023	8.754	355,608						1,200,000	12/26/2022
3320046554		Chester	PA		02/27/2023	9.402	31,581						130,000	12/15/2022
3320046561		Bridgewater	NJ		03/15/2023	9.538	296,802						609,000	12/28/2022
3320046565		Carlstadt	NJ		02/13/2023	9.162	361,895						580,000	12/21/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320046567		Eustis	FL		02/27/2023	9.156	172,837						392,000	11/11/2022
3320046568		Philadelphia	PA		02/27/2023	9.342	117,563						275,000	12/21/2022
3320046578		Aransas Pass	TX		02/27/2023	9.156	82,786						177,000	12/23/2022
3320046579		Philadelphia	PA		02/27/2023	9.162	70,745						245,000	12/09/2022
3320046580		Burlington	NJ		01/30/2023	9.182	181,517						290,000	12/21/2022
3320046613		East Orange	NJ		02/13/2023	9.156	201,960						475,000	12/20/2022
3320046618		Schenectady	NY		05/25/2023	8.880	113,652						164,000	12/02/2022
3320046623		Dallas	TX		04/04/2023	9.446	1,061,223						2,717,000	12/28/2022
3320046636		Newton	NJ		04/19/2023	9.356	159,996						380,000	12/15/2022
3320046662		Snellville	GA		04/04/2023	9.380	154,775						525,000	01/12/2023
3320046682		Plainfield	NJ		02/13/2023	9.132	397,406						602,000	12/14/2022
3320046715		Garden City	NY		02/27/2023	8.892	553,284						900,500	12/20/2022
3320046748		Cleveland	OH		02/27/2023	9.402	86,236						189,000	12/19/2022
3320046769		Philadelphia	PA		02/27/2023	9.156	331,192						690,000	12/29/2022
3320046813		Browns Mills	NJ		02/27/2023	9.162	179,502						282,000	12/28/2022
3320046845		Gary	IN		02/27/2023	9.402	115,087						170,000	01/06/2023
3320046846		Passaic	NJ		02/27/2023	9.162	481,596						820,000	12/22/2022
3320046854		Harvey	IL		03/15/2023	9.736	46,684						165,000	12/30/2022
3320046867		Dix Hills	NY		03/15/2023	9.508	653,400						1,150,000	02/07/2023
3320046875		Indianapolis	IN		03/15/2023	9.292	514,533						6,480,000	01/30/2023
3320046894		Chicago	IL		02/27/2023	8.922	199,643						355,000	01/22/2023
3320046902		Chicago	IL		02/27/2023	9.342	164,142						325,000	12/22/2022
3320046904		Miami	FL		02/13/2023	9.156	499,430						768,000	12/28/2022
3320046908		Detroit	MI		02/27/2023	9.528	168,300						392,000	12/21/2022
3320046921		Columbus	OH		02/13/2023	9.402	116,959						280,000	01/10/2023
3320046949		Chicago	IL		04/27/2023	9.386	128,054						750,000	03/02/2023
3320046956		Bloomingburg	NY		05/11/2023	8.600	210,018						970,000	01/10/2023
3320046959		Shohola	PA		02/27/2023	9.162	147,451						418,000	01/02/2023
3320046963		Baltimore	MD		02/27/2023	9.402	81,770						210,000	01/12/2023
3320046964		Brooklyn	NY		05/11/2023	8.606	609,890						1,250,000	01/06/2023
3320046971		Shirley	NY		02/27/2023	9.162	249,064						460,000	12/14/2022
3320046981		Baltimore	MD		02/27/2023	8.892	72,914						230,000	01/12/2023
3320046989		Ewing	NJ		02/27/2023	8.772	251,682						370,000	01/12/2023
3320047000		Purling	NY		02/27/2023	9.162	214,830						650,000	01/04/2023
3320047003		Los Angeles	CA		02/27/2023	8.622	1,439,769						2,720,000	01/20/2023
3320047006		Chicago	IL		03/15/2023	9.298	297,990						430,000	01/02/2023
3320047012		New Orleans	LA		02/27/2023	8.622	227,813						495,000	01/11/2023
3320047019		Bloomingburg	NY		05/11/2023	8.600	222,750						380,000	01/10/2023
3320047030		East Brunswick	NJ		02/13/2023	9.132	500,033						1,066,000	12/14/2022
3320047044		Newark	NJ		02/13/2023	9.156	348,926						750,000	01/03/2023
3320047048		Baldwin	NY		02/27/2023	9.162	471,121						730,000	01/21/2023
3320047050		Plainview	NY		02/27/2023	9.156	957,649						1,690,000	01/17/2023
3320047067		Chicago	IL		02/27/2023	8.616	168,345						310,000	01/12/2023
3320047070		Chicago	IL		04/04/2023	9.512	290,966						995,000	01/04/2023
3320047083		Fayetteville	NC		02/27/2023	9.156	837,144						1,208,000	12/22/2022
3320047089		Brunswick	GA		02/27/2023	9.372	402,435						840,000	01/17/2023
3320047101		Chicago	IL		02/13/2023	9.402	166,459						288,250	01/07/2023
3320047102		Middleborough	MA		02/13/2023	9.162	242,237						445,000	12/16/2022
3320047122		Nashville	TN		02/27/2023	9.402	1,273,506						3,300,000	01/03/2023
3320047131		Glendora	NJ		02/27/2023	8.772	230,845						344,000	01/18/2023
3320047133		Deptford	NJ		02/27/2023	8.772	130,166						260,000	01/18/2023
3320047134		Chicago	IL		02/27/2023	9.294	264,627						480,000	01/11/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320047152		Kansas City	MO		02/27/2023	9.156	119,112						190,000	01/10/2023
3320047174		Swansea	IL		03/15/2023	9.352	133,096						195,000	01/17/2023
3320047228		Chicago	IL		02/27/2023	9.402	233,843						355,800	01/04/2023
3320047235		Valley Stream	NY		02/27/2023	9.402	198,010						677,000	01/03/2023
3320047239		Ozone Park	NY		02/27/2023	9.402	348,235						789,000	01/18/2023
3320047278		Jersey City	NJ		02/13/2023	9.162	345,842						725,000	01/13/2023
3320047281		Uniondale	NY		02/27/2023	9.162	325,215						620,000	01/04/2023
3320047283		Park Forest	IL		02/27/2023	9.606	118,800						200,000	01/19/2023
3320047336		Augusta	GA		02/27/2023	9.156	93,827						145,000	01/05/2023
3320047362		Maspeth	NY		02/27/2023	9.156	514,721						955,000	11/10/2022
3320047365		Philadelphia	PA		02/27/2023	9.162	92,825						255,000	01/25/2023
3320047369		Philadelphia	PA		02/27/2023	9.402	53,093						240,000	01/24/2023
3320047372		Newark	NJ		02/13/2023	9.162	278,438						423,000	12/12/2022
3320047379		West Babylon	NY		02/13/2023	8.892	306,950						600,000	01/16/2023
3320047388		Shafter	CA		02/27/2023	9.042	216,860						440,000	01/18/2023
3320047407		Lindenhurst	NY		06/21/2023	8.930	378,398						620,000	01/27/2023
3320047419		Philadelphia	PA		03/15/2023	9.298	259,133						710,000	12/29/2022
3320047458		Greenwich	CT		02/27/2023	9.156	962,897						2,675,000	01/11/2023
3320047468		Philadelphia	PA		04/04/2023	9.140	86,331						170,000	01/17/2023
3320047472		Amherst	NY		02/27/2023	9.432	110,484						300,000	10/20/2022
3320047476		Greenville	NC		02/27/2023	9.162	69,300						200,000	12/30/2022
3320047496		Irvington	NJ		02/27/2023	9.162	170,280						350,000	01/17/2023
3320047498		Poland	OH		02/27/2023	9.432	119,790						220,000	01/06/2023
3320047500		Birmingham	AL		02/27/2023	9.978	43,259						125,000	12/20/2022
3320047505		Milwaukee	WI		02/27/2023	10.278	76,229						110,000	12/28/2022
3320047506		Jersey City	NJ		03/15/2023	8.770	446,829						1,760,000	01/31/2023
3320047509		Milwaukee	WI		02/27/2023	10.278	51,976						75,000	12/28/2022
3320047511		Milwaukee	WI		02/27/2023	10.200	67,221						97,000	12/28/2022
3320047518		Lake Havasu City	AZ		03/15/2023	9.298	462,728						835,000	01/03/2023
3320047547		Park Forest	IL		02/27/2023	9.900	72,765						196,000	12/21/2022
3320047550		Irvington	NJ		04/04/2023	9.146	220,869						603,000	01/04/2023
3320047557		Detroit	MI		02/27/2023	10.056	82,368						128,000	11/17/2022
3320047564		Ogdensburg	NJ		02/27/2023	9.024	232,479						360,000	12/20/2022
3320047568		East Northport	NY		03/15/2023	9.538	401,940						675,000	01/25/2023
3320047573		Slidell	LA		02/27/2023	8.622	146,520						215,000	01/10/2023
3320047588		Lake Havasu City	AZ		03/15/2023	9.298	477,186						835,000	01/03/2023
3320047601		Columbia	SC		04/04/2023	10.550	126,281						233,000	11/01/2022
3320047605		Sauk Village	IL		04/27/2023	12.056	88,209						195,000	11/16/2022
3320047611		Lake Havasu City	AZ		03/15/2023	9.298	531,445						835,000	01/03/2023
3320047612		Detroit	MI		03/15/2023	9.775	92,706						200,000	10/27/2022
3320047627		Memphis	TN		04/27/2023	9.206	65,518						100,000	01/19/2023
3320047629		Albany	NY		02/27/2023	9.162	66,449						193,000	01/17/2023
3320047634		Milwaukee	WI		04/19/2023	9.056	64,548						115,000	12/26/2022
3320047638		Detroit	MI		03/15/2023	9.814	116,703						244,000	11/23/2022
3320047641		Chicago	IL		03/15/2023	9.958	160,209						310,000	12/06/2022
3320047649		Dover	DE		02/27/2023	9.201	166,320						490,000	01/17/2023
3320047658		Philadelphia	PA		02/27/2023	8.958	207,900						302,000	01/13/2023
3320047666		Seaside Heights	NJ		05/11/2023	9.200	327,307						800,000	11/16/2022
3320047690		Brooklyn	NY		03/15/2023	8.770	1,238,243						3,200,000	01/26/2023
3320047703		North Birmingham	AL		02/27/2023	9.402	71,891						250,000	01/09/2023
3320047734		Lorain	OH		02/27/2023	9.606	51,680						85,000	01/10/2023
3320047745		Markham	IL		04/19/2023	10.646	105,169						185,000	12/26/2022

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320047747		Georgetown	SC		02/27/2023	9.978	132,759						216,000	01/09/2023
3320047756		Markham	IL		04/04/2023	9.740	119,291						205,000	12/26/2022
3320047770		Dallas	TX		03/15/2023	9.736	140,580						395,000	01/04/2023
3320047774		Baltimore	MD		03/15/2023	8.770	121,864						207,000	01/12/2023
3320047783		Elmsford	NY		03/15/2023	9.964	750,185						1,250,000	01/16/2023
3320047814		Bowie	MD		02/27/2023	8.616	402,608						1,150,000	01/29/2023
3320047815		Bay Shore	NY		04/04/2023	9.152	279,765						576,500	12/14/2022
3320047819		City Of Orange	NJ		03/15/2023	9.292	277,200						400,000	01/11/2023
3320047832		Newark	NJ		04/27/2023	10.106	183,150						320,000	01/05/2023
3320047833		Cape Coral	FL		04/19/2023	10.106	193,240						380,000	02/27/2023
3320047835		New Orleans	LA		03/15/2023	9.538	250,429						406,000	02/02/2023
3320047839		Chicago	IL		04/04/2023	9.386	275,487						475,000	11/23/2022
3320047849		Milwaukee	WI		04/19/2023	9.056	83,494						120,000	01/13/2023
3320047851		Chicago	IL		04/04/2023	9.386	241,560						380,000	12/02/2022
3320047855		Durham	NC		04/04/2023	9.326	26,275						426,200	02/01/2023
3320047873		Chicago	IL		02/27/2023	9.402	139,150						310,000	01/06/2023
3320047889		Sicklerville	NJ		02/27/2023	9.372	196,144						340,000	01/30/2023
3320047892		Homewood	IL		02/27/2023	9.402	120,188						260,000	01/25/2023
3320047897		Palmetto	FL		02/27/2023	9.156	699,801						1,068,000	01/17/2023
3320047902		Jersey City	NJ		02/27/2023	8.892	783,585						1,200,000	01/25/2023
3320047909		Detroit	MI		02/27/2023	9.156	73,755						178,000	01/19/2023
3320047913		San Jose	CA		04/04/2023	8.846	855,806						1,750,000	01/24/2023
3320047916		Philadelphia	PA		02/27/2023	10.200	72,556						200,000	01/09/2023
3320047921		City Of Orange	NJ		02/27/2023	9.162	342,877						510,000	01/12/2023
3320047924		Palm Beach Gardens	FL		04/04/2023	9.146	853,306						1,600,000	01/19/2023
3320047940		Livingston	NJ		04/04/2023	9.146	689,040						1,500,000	01/19/2023
3320047941		Olyphant	PA		02/27/2023	9.402	55,539						150,000	01/20/2023
3320047951		Vancouver	WA		02/27/2023	9.432	126,225						255,000	01/06/2023
3320047982		Huntington	WV		03/15/2023	9.958	643,500						1,118,000	01/10/2023
3320047997		Baltimore	MD		04/04/2023	11.456	97,515						200,000	02/05/2023
3320048002		Baltimore	MD		04/27/2023	10.556	103,331						190,000	02/05/2023
3320048045		St. Petersburg	FL		02/27/2023	9.162	1,442,618						4,250,000	01/20/2023
3320048046		Fulton	TX		02/27/2023	9.156	105,188						320,000	01/27/2023
3320048051		East Orange	NJ		02/27/2023	9.372	343,971						635,000	01/26/2023
3320048053		Brooklyn	NY		03/15/2023	9.268	492,278						1,025,000	01/05/2023
3320048056		Indianapolis	IN		02/27/2023	9.402	56,282						227,000	01/31/2023
3320048066		Chicago	IL		02/27/2023	9.162	5,822						370,000	01/24/2023
3320048070		Baltimore	MD		06/21/2023	9.291	259,895						430,000	03/09/2023
3320048072		Philadelphia	PA		05/11/2023	9.206	68,599						140,000	11/30/2022
3320048083		Chicago	IL		04/04/2023	9.386	253,707						435,000	11/10/2022
3320048092		Detroit	MI		02/27/2023	9.372	86,665						130,000	01/20/2023
3320048094		Chicago	IL		02/27/2023	9.372	94,288						280,000	01/24/2023
3320048116		Powder Springs	GA		02/27/2023	9.372	160,180						330,000	01/14/2023
3320048119		Elgin	IL		02/27/2023	9.018	270,270						390,000	01/05/2023
3320048124		New Orleans	LA		04/04/2023	9.386	126,562						307,000	01/30/2023
3320048132		Kansas City	MO		04/04/2023	8.600	177,045						260,000	02/03/2023
3320048145		Delray Beach	FL		04/04/2023	9.140	351,450						705,000	02/09/2023
3320048166		Teaneck	NJ		04/04/2023	8.600	270,041						515,000	02/07/2023
3320048179		New Britain	CT		04/04/2023	9.806	483,983						750,000	01/31/2023
3320048244		Southampton	NY		06/08/2023	9.308	2,017,068						5,135,000	01/25/2023
3320048245		Lakeland	FL		04/04/2023	9.740	110,883						280,000	02/01/2023
3320048254		Elmwood Park	IL		03/15/2023	9.160	180,091						405,000	02/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320048257		Bridgeview	IL		02/27/2023	9.342	180,180						260,000	01/30/2023
3320048273		Cleveland	OH		02/27/2023	9.372	54,599						110,000	01/27/2023
3320048274		Wantagh	NY		02/27/2023	8.892	290,763						742,500	01/26/2023
3320048277		Buffalo	NY		04/04/2023	9.806	71,280						144,000	01/31/2023
3320048302		Woodmere	NY		02/27/2023	9.162	883,575						1,840,000	01/14/2023
3320048310		Brooklyn	NY		04/04/2023	8.756	742,500						1,400,000	02/10/2023
3320048335		Surfside Beach	TX		02/27/2023	9.156	698,924						1,034,000	01/31/2023
3320048345		Buffalo	NY		04/19/2023	9.206	39,402						325,000	02/17/2023
3320048346		Fort Lauderdale	FL		04/04/2023	9.140	353,232						625,000	02/06/2023
3320048381		Newark	NJ		02/27/2023	9.162	191,565						464,000	01/26/2023
3320048414		Marion	OH		03/15/2023	9.538	100,980						175,000	01/19/2023
3320048453		Paterson	NJ		02/27/2023	9.372	392,634						567,000	01/23/2023
3320048464		Brentwood	NY		02/27/2023	9.156	336,600						540,000	02/01/2023
3320048474		Chicago	IL		04/04/2023	9.146	36,617						290,000	01/24/2023
3320048486		Mcminnville	TN		03/15/2023	9.292	152,646						420,000	01/13/2023
3320048488		Chicago	IL		04/04/2023	9.146	136,777						245,000	01/24/2023
3320048511		Florence	NJ		02/27/2023	9.162	271,319						515,000	01/23/2023
3320048528		Decatur	GA		04/19/2023	9.206	141,075						356,000	02/04/2023
3320048544		Baton Rouge	LA		04/19/2023	9.956	73,256						115,000	02/11/2023
3320048548		Brentwood	TN		04/04/2023	9.326	1,424,412						2,500,000	02/01/2023
3320048554		Salem	NJ		04/27/2023	8.606	61,380						120,000	02/18/2023
3320048558		Martinsburg	WV		03/15/2023	9.058	127,710						286,000	02/08/2023
3320048568		Chicago	IL		03/15/2023	9.508	148,847						315,000	01/17/2023
3320048600		Salisbury	MD		03/15/2023	9.292	107,712						220,000	02/01/2023
3320048622		Chicago	IL		03/15/2023	8.770	322,542						640,000	02/03/2023
3320048624		Chicago	IL		03/15/2023	9.478	328,186						560,000	02/08/2023
3320048628		Detroit	MI		03/15/2023	8.770	62,370						90,000	02/08/2023
3320048651		Pemberton	NJ		05/18/2023	9.145	140,333						300,000	01/30/2023
3320048653		North Chesterfield	VA		03/15/2023	9.742	192,684						357,000	02/10/2023
3320048669		Tarpon Springs	FL		04/19/2023	9.446	230,446						371,000	03/13/2023
3320048678		Suffern	NY		05/18/2023	8.877	561,354						2,225,000	02/21/2023
3320048701		Upper Saddle River	NJ		04/04/2023	9.146	1,061,429						3,600,000	01/20/2023
3320048733		Brentwood	NY		02/27/2023	8.892	338,580						575,500	11/16/2022
3320048737		Cleveland	OH		04/04/2023	9.278	98,456						202,000	02/07/2023
3320048745		Patchogue	NY		03/15/2023	9.028	279,578						497,000	02/03/2023
3320048750		Mattituck	NY		04/27/2023	9.356	310,365						520,000	02/09/2023
3320048755		San Martin	CA		03/15/2023	9.238	814,973						1,250,000	02/09/2023
3320048758		Cleveland	OH		04/04/2023	9.278	103,158						195,000	02/06/2023
3320048762		Elkton	MD		03/15/2023	9.292	155,183						348,000	02/03/2023
3320048763		Brooklyn	NY		04/04/2023	9.140	396,490						825,000	01/31/2023
3320048774		Staten Island	NY		04/04/2023	8.606	445,698						700,000	02/28/2023
3320048780		Freeport	NY		04/04/2023	9.278	222,750						523,000	02/13/2023
3320048793		Chicago	IL		04/19/2023	9.152	83,160						120,000	01/13/2023
3320048804		Humble	TX		04/04/2023	9.146	196,020						540,000	02/15/2023
3320048819		Cape Coral	FL		04/19/2023	9.140	203,906						360,000	02/14/2023
3320048821		Muskegon	MI		03/15/2023	9.964	54,758						88,000	02/10/2023
3320048827		Islip	NY		03/15/2023	9.028	375,111						684,500	02/07/2023
3320048830		Chicago	IL		04/27/2023	9.512	167,879						285,000	02/10/2023
3320048838		Kearny	NJ		03/15/2023	9.430	297,184						570,000	02/07/2023
3320048840		Huntington	WV		05/18/2023	9.798	519,750						750,000	02/28/2023
3320048850		Cape Coral	FL		04/04/2023	8.906	212,850						926,000	02/16/2023
3320048858		Monroe	NY		03/15/2023	8.770	637,560						920,000	02/13/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320048862		Garden City	NY		04/04/2023	9.146	671,468						1,800,000	02/01/2023
3320048865		Park Forest	IL		03/15/2023	8.770	89,892						140,000	02/07/2023
3320048872		Greenwich	CT		05/18/2023	9.198	495,000						1,700,000	01/31/2023
3320048909		Philadelphia	PA		04/27/2023	9.146	82,962						260,000	02/01/2023
3320048919		Wilson	NC		03/15/2023	9.538	43,860						317,100	02/15/2023
3320048924		Palm Springs	CA		03/15/2023	8.770	1,158,295						1,925,000	02/04/2023
3320048932		Newton	NJ		03/15/2023	9.430	147,629						260,000	02/08/2023
3320048937		Deerfield Beach	FL		04/04/2023	9.356	267,356						425,000	02/10/2023
3320048954		Scranton	PA		04/19/2023	9.386	120,384						195,000	01/26/2023
3320048956		Oak Forest	IL		04/04/2023	9.008	135,229						250,000	02/14/2023
3320048974		Brooklyn	NY		04/19/2023	9.056	543,956						1,100,000	02/13/2023
3320048995		Lakewood	NJ		04/04/2023	9.326	152,460						220,000	01/27/2023
3320048999		North Riverside	IL		04/04/2023	9.146	225,171						380,000	02/17/2023
3320049006		Tuckerton	NJ		04/04/2023	9.386	194,685						350,000	02/08/2023
3320049027		Newark	NJ		02/27/2023	9.156	276,453						543,000	01/11/2023
3320049036		Dingmans Ferry	PA		03/15/2023	9.298	135,135						241,000	02/02/2023
3320049038		Bellmore	NY		03/15/2023	9.298	463,221						730,000	02/13/2023
3320049042		Nyack	NY		05/11/2023	8.600	406,258						635,000	02/12/2023
3320049055		Elmhurst	IL		03/15/2023	9.736	572,171						860,000	02/18/2023
3320049057		Deer Park	NY		04/04/2023	9.152	254,821						545,000	02/13/2023
3320049098		Newark	NJ		03/15/2023	9.298	449,955						650,000	01/31/2023
3320049100		Cape Coral	FL		04/19/2023	9.140	269,577						450,000	02/21/2023
3320049107		Seattle	WA		04/19/2023	9.146	1,210,721						3,571,000	02/08/2023
3320049155		Hauppauge	NY		03/15/2023	9.028	407,880						863,000	02/03/2023
3320049200		Miami	FL		04/19/2023	9.386	475,250						785,000	02/21/2023
3320049211		Woodmere	NY		04/04/2023	9.146	942,140						3,950,000	02/09/2023
3320049219		Newark	NJ		04/27/2023	9.206	311,850						450,000	02/20/2023
3320049228		Milwaukee	WI		04/27/2023	9.056	54,945						92,000	02/21/2023
3320049229		Washington	DC		04/04/2023	9.140	490,109						800,000	02/17/2023
3320049256		Baltimore	MD		05/25/2023	8.699	4,658,310						6,990,000	03/07/2023
3320049259		Port Jefferson	NY		03/15/2023	9.298	333,333						481,000	02/10/2023
3320049268		Jamaica	NY		03/15/2023	9.538	288,966						780,000	02/19/2023
3320049274		North Fort Myers	FL		04/27/2023	9.140	313,592						500,000	02/20/2023
3320049311		Scarsdale	NY		04/19/2023	9.146	450,252						875,000	02/10/2023
3320049313		Detroit	MI		04/19/2023	9.056	84,398						122,000	02/22/2023
3320049332		Greenwich	CT		04/19/2023	9.140	1,230,892						5,450,000	02/22/2023
3320049336		Washington	DC		04/04/2023	9.152	517,572						994,000	02/14/2023
3320049359		Riverside	IL		04/04/2023	9.356	280,764						825,000	02/06/2023
3320049416		Medford	NY		04/19/2023	9.146	352,935						550,000	01/13/2023
3320049423		Chicago	IL		03/15/2023	9.508	185,579						340,000	02/17/2023
3320049446		Cape Coral	FL		04/19/2023	9.140	214,751						360,000	03/02/2023
3320049450		Tobyhanna	PA		04/04/2023	9.140	370,755						535,000	02/16/2023
3320049458		New Britain	CT		04/19/2023	8.600	186,734						290,000	02/23/2023
3320049460		Philadelphia	PA		04/19/2023	9.326	84,417						155,000	03/01/2023
3320049463		Chesilhurst	NJ		04/04/2023	9.386	128,931						360,000	02/16/2023
3320049469		Troy	NY		03/15/2023	9.298	148,181						365,000	02/15/2023
3320049479		Rochester	NY		04/04/2023	9.140	101,178						146,000	02/07/2023
3320049510		Jersey City	NJ		03/15/2023	8.770	1,872,494						3,195,000	02/23/2023
3320049521		Lahaina	HI		05/11/2023	9.146	297,000						1,010,000	03/07/2023
3320049529		Brentwood	MD		05/18/2023	8.907	344,891						575,000	02/27/2023
3320049533		East Williston	NY		04/04/2023	9.008	771,705						1,275,000	02/09/2023
3320049535		Brentwood	MD		05/18/2023	8.907	357,984						600,000	02/27/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320049548		Bridgeport	CT		04/27/2023	9.806	92,481						455,000	03/02/2023
3320049552		Detroit	MI		04/27/2023	9.506	79,327						190,000	03/07/2023
3320049573		Jersey City	NJ		04/27/2023	9.146	2,356,834						3,955,000	02/13/2023
3320049578		Paterson	NJ		04/19/2023	9.140	224,178						595,000	12/28/2022
3320049579		Paterson	NJ		04/19/2023	9.140	225,068						595,000	12/28/2022
3320049604		Crystal Beach	TX		05/11/2023	9.056	322,186						525,000	02/28/2023
3320049672		Sanibel	FL		04/04/2023	9.140	824,412						1,320,000	02/26/2023
3320049675		La Grange Park	IL		04/27/2023	9.056	645,000						1,225,000	03/01/2023
3320049680		South Fallsburg	NY		04/27/2023	9.304	167,668						275,000	01/26/2023
3320049711		Newark	NJ		03/15/2023	9.292	374,215						616,000	02/21/2023
3320049714		Gary	IN		04/27/2023	9.200	109,618						219,000	03/03/2023
3320049715		Romeoville	IL		04/04/2023	9.800	166,320						240,000	02/27/2023
3320049721		Irvington	NJ		04/04/2023	9.356	275,072						410,000	03/01/2023
3320049732		Hamtramck	MI		04/27/2023	9.056	98,010						260,000	03/22/2023
3320049748		Baltimore	MD		04/27/2023	9.356	89,100						215,000	02/24/2023
3320049758		Detroit	MI		04/27/2023	9.056	71,082						170,000	03/03/2023
3320049764		Florence	SC		04/19/2023	9.140	186,551						340,000	03/09/2023
3320049822		Baton Rouge	LA		04/04/2023	9.146	142,373						265,000	03/02/2023
3320049840		Miami	FL		04/04/2023	9.146	934,461						1,670,000	02/27/2023
3320049843		Chicago	IL		04/27/2023	9.386	108,801						215,000	03/03/2023
3320049851		Forest Park	IL		04/04/2023	9.140	293,099						600,000	02/23/2023
3320049858		Buffalo	NY		04/27/2023	9.206	71,775						226,000	04/04/2023
3320049898		Waterbury	CT		04/04/2023	9.146	209,390						340,000	03/01/2023
3320049937		Hampton	GA		04/19/2023	9.386	207,653						330,000	03/04/2023
3320049941		Chicago	IL		05/11/2023	9.806	129,766						270,000	03/22/2023
3320049955		Kansas City	MO		04/04/2023	8.756	69,711						130,000	03/03/2023
3320049971		Chicago	IL		04/19/2023	9.356	154,668						300,000	02/27/2023
3320049976		Chicago	IL		06/21/2023	9.534	200,145						300,000	03/01/2023
3320049984		South Plainfield	NJ		04/04/2023	9.356	357,344						640,000	03/01/2023
3320049987		Trenton	NJ		04/04/2023	9.590	105,502						154,000	03/06/2023
3320049988		Trenton	NJ		04/04/2023	9.590	94,050						154,000	03/06/2023
3320050052		Brooklyn	NY		04/27/2023	9.146	668,250						1,140,000	02/28/2023
3320050058		Palos Heights	IL		04/04/2023	9.140	142,560						630,000	02/23/2023
3320050084		Maplewood	NJ		04/27/2023	9.278	482,131						761,000	03/02/2023
3320050108		Fort Myers	FL		04/04/2023	9.146	439,560						815,000	02/28/2023
3320050181		Morrow	GA		05/11/2023	9.386	13,213						328,000	03/09/2023
3320050215		Detroit	MI		04/04/2023	9.152	59,331						92,000	02/28/2023
3320050265		Pine Beach	NJ		04/19/2023	9.356	285,615						420,000	03/08/2023
3320050268		Wichita	KS		04/19/2023	9.206	78,705						127,000	03/10/2023
3320050271		Philadelphia	PA		06/21/2023	9.534	42,757						410,000	03/07/2023
3320050290		Kansas City	KS		05/18/2023	8.604	126,324						225,000	03/16/2023
3320050311		Roosevelt	NY		04/04/2023	9.152	383,153						622,000	02/13/2023
3320050357		Round Lake Beach	IL		04/27/2023	9.200	121,482						185,000	03/10/2023
3320050371		St. Louis	MO		04/27/2023	9.356	62,855						275,000	03/04/2023
3320050382		Mabank	TX		04/27/2023	9.806	151,404						238,000	03/13/2023
3320050383		Fort Myers Beach	FL		05/11/2023	9.140	1,077,170						1,605,000	03/14/2023
3320050386		Toms River	NJ		04/04/2023	9.146	128,304						275,000	03/04/2023
3320050389		Mabank	TX		04/27/2023	9.806	148,839						238,000	03/13/2023
3320050391		Mabank	TX		04/27/2023	9.806	147,894						238,000	03/13/2023
3320050392		Nashville	TN		04/27/2023	9.386	2,464,288						6,675,000	02/23/2023
3320050393		Mabank	TX		05/11/2023	9.806	147,114						238,000	03/13/2023
3320050394		Mabank	TX		05/11/2023	9.806	120,605						238,000	03/13/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320050395		Fort Myers	FL		04/04/2023	9.146	399,168						770,000	03/04/2023
3320050403		Toledo	OH		04/27/2023	9.056	37,993						175,000	03/20/2023
3320050405		Cleveland	OH		04/27/2023	9.890	139,581						240,000	03/10/2023
3320050409		Niagara Falls	NY		05/11/2023	9.806	91,637						175,000	03/09/2023
3320050500		Rockville Centre	NY		04/27/2023	8.876	310,959						595,000	03/06/2023
3320050509		Cleveland Heights	OH		04/19/2023	9.152	79,200						196,000	02/24/2023
3320050527		Franklin Square	NY		05/11/2023	9.038	620,270						1,287,000	03/15/2023
3320050572		Largo	FL		04/27/2023	9.386	121,176						280,000	03/15/2023
3320050605		Newark	NJ		04/27/2023	9.386	396,000						625,000	01/24/2023
3320050611		Methuen	MA		05/11/2023	9.140	350,955						660,000	03/09/2023
3320050617		Racine	WI		04/27/2023	9.140	88,461						141,000	03/24/2023
3320050619		Racine	WI		04/27/2023	9.140	88,471						139,000	03/24/2023
3320050620		Cape Coral	FL		04/27/2023	9.140	197,827						400,000	03/14/2023
3320050623		Cleveland Heights	OH		04/19/2023	9.326	160,281						256,500	03/15/2023
3320050657		Cleveland	OH		04/19/2023	9.152	87,838						132,000	03/09/2023
3320050692		Liverpool	NY		05/11/2023	9.146	133,056						235,000	03/16/2023
3320050696		Huntington Station	NY		04/04/2023	9.152	559,377						815,000	02/22/2023
3320050786		Indianapolis	IN		04/27/2023	9.146	136,620						228,000	03/21/2023
3320050812		Chicago	IL		04/27/2023	9.386	169,746						290,000	03/15/2023
3320050826		Moscow	PA		04/27/2023	9.146	83,086						246,000	03/06/2023
3320050829		Brentwood	NY		04/19/2023	8.879	342,045						509,500	03/10/2023
3320050868		Hawthorne	NJ		04/27/2023	9.356	392,931						567,000	03/20/2023
3320050897		Lincoln Park	MI		04/27/2023	9.146	118,731						205,000	03/21/2023
3320050904		Nyack	NY		05/18/2023	8.604	484,902						700,000	03/24/2023
3320050915		Livingston	NJ		04/27/2023	9.140	767,250						1,275,000	03/13/2023
3320050929		Raymore	MO		05/18/2023	8.604	185,130						335,000	03/28/2023
3320050955		South Fallsburg	NY		04/27/2023	9.302	214,617						385,000	03/05/2023
3320050961		Northfield	NJ		05/18/2023	9.145	117,810						250,000	02/27/2023
3320050974		Poinciana	FL		05/11/2023	8.756	133,412						245,000	03/21/2023
3320051016		St. Petersburg	FL		04/27/2023	8.606	108,900						165,000	03/20/2023
3320051044		Gonzales	LA		04/27/2023	9.356	106,034						420,000	03/11/2023
3320051072		Halesite	NY		06/21/2023	9.291	668,235						1,500,000	03/15/2023
3320051086		Dix Hills	NY		04/27/2023	8.876	695,129						1,100,000	03/10/2023
3320051099		Miami	FL		05/18/2023	9.139	3						575,000	03/06/2023
3320051117		Woodstock	NY		05/18/2023	9.353	293,787						715,000	03/20/2023
3320051118		Charlotte	NC		05/11/2023	8.906	358,494						1,665,000	04/10/2023
3320051141		Sun City Center	FL		04/27/2023	9.326	191,268						276,000	02/24/2023
3320051152		Hampton	VA		04/27/2023	9.146	188,014						308,000	03/21/2023
3320051153		Brooklyn	NY		04/27/2023	9.146	925,650						2,150,000	03/16/2023
3320051203		East Hampton	CT		04/27/2023	9.356	161,083						340,000	02/26/2023
3320051220		Baltimore	MD		04/19/2023	9.140	157,999						345,000	03/08/2023
3320051248		Upper Marlboro	MD		05/11/2023	9.200	384,615						1,150,000	03/30/2023
3320051252		Chicago	IL		04/27/2023	9.056	46,555						225,000	03/25/2023
3320051254		Indianapolis	IN		05/11/2023	8.906	123,594						220,000	03/24/2023
3320051267		Michigan City	IN		04/19/2023	9.146	65,072						139,000	03/15/2023
3320051288		Westminster	MD		04/19/2023	9.152	240,520						590,000	03/17/2023
3320051291		Chicago	IL		05/11/2023	9.140	198,990						300,000	03/21/2023
3320051294		Detroit	MI		04/27/2023	9.806	83,645						230,000	03/27/2023
3320051308		Hackensack	NJ		04/27/2023	9.326	111,276						780,000	03/20/2023
3320051321		Jersey City	NJ		05/11/2023	9.200	293,931						727,000	03/28/2023
3320051325		Atlantic City	NJ		04/27/2023	9.146	55,281						133,000	03/16/2023
3320051340		Passaic	NJ		06/08/2023	9.291	168,498						540,000	03/29/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320051354		Watertown	CT		05/18/2023	9.382	168,859						270,000	03/25/2023
3320051371		Manahawkin	NJ		04/27/2023	9.326	333,581						680,000	03/24/2023
3320051378		Manahawkin	NJ		05/11/2023	9.326	70,538						700,000	03/24/2023
3320051407		Ansonia	CT		06/08/2023	9.475	103,950						282,000	03/25/2023
3320051410		Cleveland	OH		04/27/2023	9.140	98,644						209,000	03/17/2023
3320051420		Dolton	IL		04/27/2023	9.140	120,681						215,000	03/07/2023
3320051430		Northport	NY		06/08/2023	9.306	464,912						1,550,000	03/27/2023
3320051455		Ocala	FL		04/27/2023	9.056	201,960						299,000	04/04/2023
3320051492		Miami	FL		04/27/2023	9.326	678,647						1,215,000	03/20/2023
3320051501		Kingston	NY		05/11/2023	9.140	204,930						465,000	03/21/2023
3320051524		Parkland	FL		04/27/2023	9.146	665,132						1,195,000	03/10/2023
3320051546		North Charleston	SC		04/27/2023	9.140	201,086						330,000	03/30/2023
3320051563		Louisville	KY		05/11/2023	9.140	147,959						260,000	04/04/2023
3320051564		Lake Ronkonkoma	NY		06/21/2023	8.930	261,707						430,000	03/30/2023
3320051572		Bloomfield	CT		05/11/2023	9.356	118,800						245,000	03/22/2023
3320051586		Colusa	CA		05/18/2023	9.026	364,554						778,000	03/22/2023
3320051593		Columbus	OH		04/27/2023	9.140	392,316						650,000	04/06/2023
3320051611		Glen Lyon	PA		04/27/2023	9.056	67,176						104,000	03/30/2023
3320051614		Hamilton Township	NJ		04/27/2023	9.206	126,720						210,000	04/03/2023
3320051630		Temple	GA		05/11/2023	9.356	99,817						350,000	03/26/2023
3320051638		New York	NY		05/11/2023	8.600	1,350,472						5,000,000	03/30/2023
3320051677		Grand Haven	MI		05/18/2023	9.382	198,000						330,000	04/03/2023
3320051694		Maywood	IL		05/11/2023	9.200	155,618						320,000	03/31/2023
3320051715		East Quogue	NY		06/21/2023	9.600	618,835						1,300,000	03/23/2023
3320051765		St. Petersburg	FL		05/11/2023	9.146	1,517,687						4,800,000	03/13/2023
3320051781		Houston	TX		05/11/2023	9.200	494,480						1,150,000	04/12/2023
3320051790		Rotonda West	FL		05/25/2023	9.151	262,241						390,000	03/21/2023
3320051798		Freeport	NY		04/27/2023	8.876	446,985						645,000	03/27/2023
3320051817		Mastic Beach	NY		05/25/2023	8.604	267,483						555,000	04/10/2023
3320051831		Brooklyn	NY		04/27/2023	9.146	808,628						1,210,000	03/24/2023
3320051860		Miami	FL		04/27/2023	9.140	420,108						620,000	03/23/2023
3320051906		Houston	TX		04/27/2023	9.140	177,035						308,000	03/31/2023
3320051907		Michigan City	IN		05/18/2023	9.056	106,326						164,000	04/07/2023
3320051911		Austin	TX		05/18/2023	9.198	438,818						890,000	04/11/2023
3320051941		Chicago	IL		05/18/2023	9.139	106,920						205,000	03/31/2023
3320051957		Richmond	VA		05/11/2023	9.806	67,271						185,000	04/07/2023
3320052008		Bay Shore	NY		04/27/2023	9.146	268,035						775,000	03/14/2023
3320052050		Tampa	FL		06/21/2023	9.534	174,933						325,000	04/12/2023
3320052091		Richmond	VA		04/27/2023	9.326	106,083						192,000	04/01/2023
3320052097		Newark	NJ		05/18/2023	9.275	314,416						540,000	03/31/2023
3320052100		Oakland	CA		05/11/2023	8.846	727,016						1,250,000	04/04/2023
3320052142		The Bronx	NY		06/21/2023	9.534	405,900						770,000	04/20/2023
3320052145		Norfolk	VA		06/21/2023	9.475	215,325						330,000	04/04/2023
3320052177		Elmhurst	IL		05/18/2023	9.578	510,914						856,000	04/10/2023
3320052193		Dayton	OH		05/18/2023	9.353	13,207						160,000	03/24/2023
3320052200		Belmont	NC		05/18/2023	9.198	261,719						405,000	04/20/2023
3320052216		Detroit	MI		05/11/2023	9.356	174,562						320,000	03/28/2023
3320052245		Brooklyn	NY		05/11/2023	9.140	1,001,187						2,200,000	04/12/2023
3320052253		Chicago	IL		05/18/2023	9.198	106,773						280,000	04/19/2023
3320052254		Mount Airy	MD		06/08/2023	9.772	118,800						373,000	04/13/2023
3320052270		Elma	NY		05/18/2023	9.353	210,375						425,000	04/17/2023
3320052294		Homestead	PA		05/11/2023	9.386	88,556						140,000	04/05/2023

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3320052297		East Haven	CT		05/18/2023	9.323	274,725						460,000	04/13/2023
3320052298		Chicago	IL		06/21/2023	9.059	183,692						315,000	04/18/2023
3320052314		Philadelphia	PA		05/11/2023	9.140	202,391						355,000	03/23/2023
3320052325		Detroit	MI		05/11/2023	9.356	54,410						98,000	04/03/2023
3320052337		Mount Olive	AL		05/25/2023	9.204	132,165						246,000	04/28/2023
3320052351		St. Louis	MO		05/18/2023	8.907	131,888						212,000	04/14/2023
3320052365		Boca Raton	FL		04/27/2023	9.146	1,318,925						2,235,000	04/08/2023
3320052376		Baltimore	MD		06/21/2023	9.505	66,416						126,000	04/20/2023
3320052408		Montgomery	AL		05/18/2023	9.056	65,619						104,000	04/16/2023
3320052409		Youngstown	OH		05/11/2023	9.356	48,015						110,000	04/08/2023
3320052510		Orlando	FL		05/18/2023	8.604	158,756						255,000	04/20/2023
3320052550		Baltimore	MD		05/18/2023	9.151	101,525						180,000	04/10/2023
3320052631		Staten Island	NY		06/08/2023	9.297	436,590						630,000	04/26/2023
3320052646		Jamaica	NY		06/21/2023	9.534	539,559						1,000,000	04/23/2023
3320052685		Haworth	NJ		06/21/2023	9.594	784,080						3,880,000	04/05/2023
3320052707		Middletown	CT		05/25/2023	8.604	139,194						350,000	04/29/2023
3320052735		Allendale	NJ		06/21/2023	9.326	989,797						1,641,000	04/05/2023
3320052746		East Northport	NY		05/18/2023	9.151	444,386						1,033,000	04/15/2023
3320052750		Philadelphia	PA		05/18/2023	9.382	110,880						160,000	03/24/2023
3320052753		Newark	NJ		05/18/2023	9.145	367,043						530,000	03/16/2023
3320052755		Fairplay	CO		06/21/2023	8.930	332,422						560,000	05/09/2023
3320052805		East Stroudsburg	PA		06/08/2023	8.930	121,696						240,000	04/25/2023
3320052855		Arleta	CA		05/18/2023	8.759	611,523						957,000	04/14/2023
3320052861		Dayton	OH		06/21/2023	9.356	67,894						135,000	04/26/2023
3320052864		Wilkes-Barre	PA		06/21/2023	9.505	49,500						130,000	04/30/2023
3320052875		Toledo	OH		06/08/2023	9.291	34,304						91,000	04/06/2023
3320052881		Fairview	NC		06/21/2023	9.291	75,290						350,000	04/26/2023
3320052902		Lockport	NY		06/08/2023	9.653	83,160						217,000	04/28/2023
3320052903		Detroit	MI		05/18/2023	8.907	156,643						240,000	04/24/2023
3320052929		Charlotte	NC		05/25/2023	9.578	335,836						985,000	05/01/2023
3320052932		Riverhead	NY		06/08/2023	9.291	276,755						511,000	05/01/2023
3320052959		Newark	NJ		06/08/2023	8.930	211,702						445,000	04/19/2023
3320052965		Dayton	OH		05/18/2023	9.353	96,994						240,000	04/19/2023
3320053019		Saint James	NY		06/21/2023	9.303	560,142						1,020,000	04/24/2023
3320053025		Woodmere	NY		05/25/2023	9.145	483,863						1,795,000	03/22/2023
3320053061		Glenwood	IL		06/08/2023	9.542	188,888						300,000	04/28/2023
3320053074		Houston	TX		06/21/2023	9.208	332,103						578,000	05/05/2023
3320053085		Brooklyn	MD		06/21/2023	9.291	60,707						138,000	05/01/2023
3320053102		Philadelphia	PA		05/18/2023	9.151	148,992						250,000	04/18/2023
3320053105		Weiser	ID		05/18/2023	9.424	97,399						175,000	04/24/2023
3320053180		Philadelphia	PA		06/08/2023	9.950	155,975						321,000	05/01/2023
3320053181		Grand Rapids	MI		06/21/2023	9.534	152,367						240,000	05/02/2023
3320053189		Mobile	AL		05/18/2023	9.151	188,180						295,000	04/26/2023
3320053196		Bridgeport	CT		06/21/2023	9.032	288,777						420,000	04/20/2023
3320053231		The Bronx	NY		06/21/2023	9.303	439,808						835,000	04/05/2023
3320053270		Tacoma	WA		06/08/2023	9.059	365,211						550,000	04/27/2023
3320053276		Glenview	IL		06/21/2023	9.208	383,265						1,450,000	05/16/2023
3320053277		Detroit	MI		06/21/2023	9.291	66,949						105,000	05/05/2023
3320053304		Bernardsville	NJ		06/21/2023	9.291	688,199						1,100,000	05/02/2023
3320053310		Pennington	NJ		06/21/2023	9.297	267,053						535,000	04/26/2023
3320053357		Montgomery	AL		06/21/2023	9.208	80,209						120,000	05/09/2023
3320053374		Jamaica	NY		05/25/2023	9.139	553,955						820,000	04/28/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320053411		Kinston	NC		06/21/2023	9.534	90,154						208,000	05/06/2023
3320053414		Glenview	IL		06/21/2023	9.208	502,422						1,450,000	05/25/2023
3320053416		Brentwood	NY		06/08/2023	9.303	333,234						630,000	05/12/2023
3320053419		Rialto	CA		05/25/2023	8.550	147,263						436,000	05/03/2023
3320053430		Cordova	SC		06/21/2023	8.930	58,262						140,000	05/04/2023
3320053447		Somerville	NJ		06/21/2023	9.267	304,128						546,000	03/28/2023
3320053451		Michigan City	IN		06/21/2023	9.208	56,232						137,000	05/17/2023
3320053481		Philadelphia	PA		06/21/2023	9.303	293,512						480,000	05/12/2023
3320053491		Deerfield Beach	FL		06/21/2023	9.303	950,272						2,131,000	04/21/2023
3320053526		Chicago	IL		06/21/2023	9.208	186,813						355,000	05/08/2023
3320053529		Country Club Hills	IL		06/21/2023	9.350	135,977						235,000	05/10/2023
3320053684		Philadelphia	PA		06/21/2023	9.297	97,065						232,000	05/10/2023
3320053813		Indianapolis	IN		06/21/2023	9.059	117,810						200,000	05/05/2023
3320053868		Shirley	NY		06/08/2023	9.297	263,340						455,000	04/12/2023
3320053901		Chattanooga	TN		06/21/2023	9.297	245,193						360,000	05/02/2023
3320053919		Brick Township	NJ		06/21/2023	9.475	162,006						255,000	05/03/2023
3320053955		Atlanta	GA		06/21/2023	9.291	392,634						570,000	05/06/2023
3320054188		Centereach	NY		06/21/2023	8.930	228,393						425,000	05/12/2023
3320054349		Philadelphia	PA		06/21/2023	9.505	104,392						310,000	05/21/2023
3320054369		Central Islip	NY		06/21/2023	9.032	285,566						516,000	05/17/2023
3320054380		Killingly	CT		06/21/2023	9.303	118,819						315,000	05/11/2023
3320054421		Woodstock	GA		06/21/2023	9.291	201,960						323,000	05/17/2023
3320054444		Franklin	NY		06/21/2023	9.944	89,100						270,000	05/25/2023
3320054554		Ewing	NJ		06/21/2023	9.736	234,422						390,000	05/23/2023
3320054568		Chester	NY		06/21/2023	8.930	143,897						350,000	05/30/2023
3320054573		Middle Island	NY		06/21/2023	9.303	166,617						530,000	05/17/2023
3320054576		Las Vegas	NV		06/21/2023	9.291	344,253						550,000	05/22/2023
3320054715		Bloomingburg	NY		06/21/2023	9.291	163,350						530,000	05/28/2023
4010014970		Newark	NJ		02/10/2021	5.493	5,339,670						7,580,000	02/09/2021
4010040346		Louisville	KY		02/02/2023	8.189	206,158		(30)				287,000	09/20/2022
4010041669		Victoria	NY		02/02/2023	8.709	697,628		(252)				955,000	09/09/2022
4010042472		Woodstown	NJ		03/22/2023	8.014	755,370		(169)				990,000	11/15/2022
4010042670		Houston	TX		07/27/2023	7.765	530,391		(126)				840,000	05/09/2023
4010043008		Brick Township	NJ		02/02/2023	7.712	1,041,667		(51)				1,476,000	09/08/2022
4010043124		Trenton	NY		02/02/2023	8.182	394,729		(142)				590,000	08/23/2022
4010043168		Baltimore	NY		02/02/2023	7.480	225,282		(27)				340,000	11/15/2022
4010043477		Center Point	AL		03/22/2023	7.847	311,103		(90)				434,000	01/02/2023
4010043947		Niagara Falls	NY		04/26/2023	8.762	602,918		(145)				782,500	11/03/2022
4010044076		St. Louis	MO		03/22/2023	8.065	180,010		(17)				276,000	12/06/2022
4010044097		Scranton	PA		03/22/2023	7.950	367,732		(33)				516,000	11/02/2022
4010044254		Baltimore	NY		02/02/2023	8.262	1,363,318		(242)				1,760,000	10/27/2022
4010044711		Wallingford	CT		02/02/2023	8.720	461,028		(149)				640,000	10/19/2022
4010044766		Universal City	TX		02/02/2023	7.651	510,262		(68)				774,000	10/19/2022
4010044997		Baltimore	MD		03/22/2023	7.587	284,777		(66)				500,000	11/30/2022
4010045149		Kansas City	MO		03/22/2023	8.600	868,599		(202)				1,145,500	12/07/2022
4010045173		Grandview	MO		03/22/2023	8.015	1,006,274		(284)				1,404,000	12/07/2022
4010045233		Lorain	OH		02/02/2023	7.919	415,875		(59)				650,000	12/03/2022
4010045383		Trenton	NY		02/02/2023	7.773	554,771		(130)				729,000	12/02/2022
4010045410		Patchogue	NY		02/02/2023	7.619	1,569,399		(181)				2,405,000	12/02/2022
4010045575		Mastic Beach	NY		02/02/2023	6.500	1,147,854		22				1,785,000	10/27/2022
4010045800		Philadelphia	PA		07/27/2023	8.622	912,893		(52)				1,265,000	03/13/2023
4010045840		Barneget Township	NJ		02/02/2023	7.739	615,268		(176)				815,000	11/18/2022

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4010045878		Lake Charles	LA		02/02/2023	8.846	139,866		(50)				207,900	10/21/2022
4010045915		Trenton	NJ		03/22/2023	8.119	378,269		(122)				525,000	12/21/2022
4010045916		Statesville	NC		03/22/2023	7.382	877,089		(144)				1,449,350	12/17/2022
4010046062		Philadelphia	PA		03/22/2023	7.650	302,160		(81)				395,000	12/15/2022
4010046064		Bellbrook	OH		02/02/2023	8.669	1,137,062		(455)				1,566,000	11/01/2022
4010046098		Trenton	NY		02/02/2023	7.770	1,069,028		(78)				1,408,000	08/30/2022
4010046212		Columbus	OH		03/22/2023	7.064	251,640		(40)				526,000	12/29/2022
4010046213		Trenton	NJ		02/02/2023	8.029	183,659		(40)				305,000	12/08/2022
4010046246		Jackson	TN		03/22/2023	7.505	854,918		(152)				1,409,000	12/21/2022
4010046291		Beverly Hills	FL		03/22/2023	7.958	578,840		(71)				811,500	12/19/2022
4010046310		Riverhead	NY		02/02/2023	8.300	1,926,180		(761)				2,327,000	11/22/2022
4010046328		Riverhead	NY		02/02/2023	8.296	1,918,162		(736)				2,320,000	11/21/2022
4010046416		Trenton	NJ		03/22/2023	8.663	349,648		(103)				485,000	01/07/2023
4010046507		Riverhead	NY		02/02/2023	8.456	1,865,027		(699)				2,255,000	12/03/2022
4010046675		Trenton	NJ		03/22/2023	7.622	303,638		(27)				404,000	01/05/2023
4010046745		Trenton	NJ		05/31/2023	8.073	341,389		(72)				582,000	01/25/2023
4010046844		Cleveland	OH		03/22/2023	8.202	334,499		(93)				435,000	01/19/2023
4010047071		Chicago	IL		03/22/2023	7.600	571,127		(162)				745,000	12/02/2022
4010047314		Trenton	NJ		03/22/2023	8.650	642,200		(151)				837,000	01/31/2023
4010047330		Statesville	NC		03/22/2023	7.369	762,047		(189)				1,249,500	12/17/2022
4010047358		Atlantic Higlands	NJ		04/26/2023	8.364	856,003		(216)				1,200,000	01/30/2023
4010047420		Baltimore	MD		04/26/2023	7.990	540,297		(50)				705,000	01/26/2023
4010047426		Baltimore	MD		03/22/2023	7.990	725,466		(89)				940,000	01/26/2023
4010047432		Detroit	MI		03/22/2023	8.632	480,762		(98)				629,000	02/02/2023
4010047437		Baltimore	MD		03/22/2023	7.865	725,514		(107)				940,000	01/26/2023
4010047797		Warren	MI		03/22/2023	8.083	602,063		(143)				787,000	01/23/2023
4010047947		Memphis	TN		03/22/2023	8.183	373,997		(75)				490,500	01/26/2023
4010048014		Waterbury	CT		03/22/2023	7.945	1,003,725		(223)				1,315,000	02/02/2023
4010048050		Trenton	NJ		03/22/2023	7.350	800,594		(91)				1,121,000	12/20/2022
4010048071		Central Islip	NY		03/22/2023	7.990	1,617,061		(532)				2,095,000	12/17/2022
4010048163		Otisville	NY		03/22/2023	7.825	1,506,779		(343)				2,115,000	12/22/2022
4010048318		Waterbury	CT		03/22/2023	7.915	343,469		(77)				450,000	02/04/2023
4010049159		Macon	GA		04/26/2023	8.400	603,170		(103)				791,000	02/18/2023
4010049172		Trenton	NJ		04/26/2023	8.450	826,509		(158)				1,459,000	11/01/2022
4010049298		Wilmington	OH		05/31/2023	8.262	537,942		(112)				730,000	03/14/2023
4010049372		Trenton	NJ		04/26/2023	7.990	382,534		(34)				502,000	02/23/2023
4010049486		Camden	NJ		05/31/2023	8.037	365,514		(98)				507,000	02/28/2023
4010049855		Waterbury	CT		04/26/2023	7.828	2,033,113		(402)				2,665,000	03/02/2023
4010049947		Salem	NJ		05/31/2023	8.115	587,369		(148)				816,000	11/01/2022
4010050291		Chicago	IL		05/31/2023	7.866	752,568		(176)				1,130,000	03/20/2023
4010050363		Uniondale	NY		04/26/2023	8.500	2,057,446		(652)				2,500,000	01/24/2023
4010050365		Patchogue	NY		04/26/2023	8.500	2,008,275		(636)				2,425,000	01/11/2023
4010050366		Patchogue	NY		04/26/2023	8.500	2,057,964		(652)				2,485,000	01/23/2023
4010050367		Mastic Beach	NY		04/26/2023	8.500	1,958,585		(620)				2,365,000	01/23/2023
4010050442		Detroit	MI		04/26/2023	8.043	508,936		(95)				713,000	02/06/2023
4010051195		Camden	NJ		05/31/2023	8.000	719,419		(105)				925,000	03/16/2023
4010051393		Dundalk	MD		05/31/2023	7.163	859,401		(168)				1,533,500	03/30/2023
4010051426		Chicago	IL		05/31/2023	8.150	2,036,657		(126)				2,710,000	03/07/2023
4010051448		Fulton	NY		07/27/2023	9.081	634,105		(165)				865,000	04/17/2023
4010051548		Cullman	AL		07/27/2023	7.810	969,003		(208)				1,271,000	04/03/2023
4010052507		Inkster	MI		07/27/2023	7.958	1,157,333		(275)				1,513,000	02/24/2023
4010052534		Detroit	MI		07/27/2023	8.603	481,666		(143)				625,000	04/24/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010052822		Baltimore	MD		08/24/2023	8.159	1,043,314		(56)				1,376,000	05/15/2023
4010052823		Baltimore	MD		07/27/2023	8.183	1,040,294		(48)				1,356,000	05/15/2023
4010052935		Spring Hill	FL		09/28/2023	7.950	686,002		(123)				891,000	04/03/2023
4010053289		Buffalo	NY		08/24/2023	8.044	273,754		(73)				380,000	04/13/2023
4010053295		Woodruff	SC		06/20/2023	8.653	345,492		(91)				444,000	04/19/2023
4010053307		Louisville	KY		06/20/2023	8.350	328,235		(21)				427,000	03/21/2023
4010053372		Philadelphia	PA		11/29/2023	8.660	1,029,288						1,345,000	05/08/2023
4010053375		Philadelphia	PA		11/29/2023	9.120	1,158,311						1,490,000	05/08/2023
4010053508		Chicago	IL		06/20/2023	7.779	779,264		(59)				1,085,000	06/20/2023
4010053509		Chicago	IL		06/20/2023	7.731	1,806,311		(138)				2,515,000	06/20/2023
4010053510		Chicago	IL		07/27/2023	8.281	1,855,053		(104)				2,405,000	05/01/2023
4010053587		Kingston	NY		06/20/2023	7.970	976,917		(48)				1,280,000	06/20/2023
4010053712		Irvington	NJ		06/20/2023	7.807	1,377,692		(287)				2,241,000	06/20/2023
4010053836		Troy	NY		06/20/2023	7.860	379,785		(57)				532,000	06/20/2023
4010053838		Akron	OH		06/20/2023	8.157	699,460		(161)				970,500	06/20/2023
4010053963		Trenton	NJ		06/20/2023	8.224	482,901		(101)				627,000	03/10/2023
4010053994		Beachwood	NJ		07/27/2023	7.350	1,336,674		(312)				1,753,000	04/20/2023
4010054016		Louisville	KY		07/27/2023	9.477	614,976		(24)				800,000	05/13/2023
4010054105		Trenton	NJ		07/27/2023	7.870	518,360		(109)				680,000	05/22/2023
4010054178		Middle River	MD		08/24/2023	7.294	689,099		(135)				1,041,000	05/16/2023
4010054314		Mastic Beach	NY		06/20/2023	8.400	1,992,008		(572)				2,395,500	04/14/2023
4010054420		Shirley	NY		07/27/2023	8.127	2,071,587		(885)				2,495,000	04/14/2023
4010054443		Pharr	TX		08/24/2023	8.410	778,305		(27)				1,067,200	06/09/2023
4010054500		Sparta	MI		07/27/2023	8.341	389,209		(80)				510,000	05/24/2023
4010054606		Charlotte	NC		08/24/2023	7.017	790,708		(163)				1,472,000	06/07/2023
4010054722		Little Egg Harbor	NJ		08/24/2023	7.961	837,647		(59)				1,015,000	06/10/2023
4010054738		Mastic Beach	NY		07/27/2023	8.131	2,034,316		(870)				2,450,000	04/03/2023
4010054741		Mastic Beach	NY		07/27/2023	8.131	2,072,823		(886)				2,520,000	04/14/2023
4010054838		Philadelphia	PA		07/27/2023	8.297	263,098		(16)				393,000	03/13/2023
4010054947		Trenton	NJ		07/27/2023	7.647	1,421,308		(374)				1,990,000	06/01/2023
4010055081		Fulton	NY		07/27/2023	8.881	670,886		(230)				975,000	04/17/2023
4010055162		Warren	MI		08/24/2023	8.188	953,904		(181)				1,246,000	05/01/2023
4010055228		Chicago	IL		08/24/2023	7.600	1,018,278		(178)				1,335,000	05/31/2023
4010055270		Rockmart	GA		08/24/2023	8.197	878,353		(149)				1,517,000	06/13/2023
4010055390		Mastic Beach	NY		08/24/2023	6.946	1,361,367		(38)				2,090,000	06/07/2023
4010055423		Warner Robins	GA		08/24/2023	8.250	951,785		(74)				1,260,500	04/10/2023
4010055714		Milwaukee	WI		08/24/2023	8.353	464,001		(44)				610,000	05/15/2023
4010055716		Trenton	NJ		09/28/2023	7.855	383,246		(38)				500,000	06/28/2023
4010055770		Woodridge	NY		08/24/2023	8.146	512,663		(109)				662,000	06/19/2023
4010055886		Waterloo	NY		11/29/2023	7.887	276,102						424,000	07/15/2023
4010056172		Mastic Beach	NY		07/27/2023	8.400	2,060,280		(882)				2,477,000	04/14/2023
4010056182		Cherry Hill	NJ		07/27/2023	7.806	513,422		(149)				830,000	06/14/2023
4010056244		Trenton	NJ		09/28/2023	7.907	793,260						1,200,000	07/10/2023
4010056305		Crystal River	FL		08/24/2023	7.947	1,430,748		(329)				1,995,000	06/22/2023
4010056501		Carbondale	PA		11/29/2023	8.555	356,347		(9)				502,500	07/13/2023
4010056553		Gloucester City	NJ		08/24/2023	7.700	399,222		(46)				524,000	07/14/2023
4010056606		Brick Township	NJ		08/24/2023	8.040	590,746		(8)				773,000	06/21/2023
4010056850		Baltimore	MD		08/24/2023	8.262	341,342		(48)				445,500	04/10/2023
4010056932		Troy	NY		08/24/2023	7.962	275,954		(31)				388,000	07/12/2023
4010056950		Trenton	NJ		08/24/2023	7.797	794,143		(33)				1,115,000	07/11/2023
4010057058		Trenton	NJ		08/24/2023	7.734	275,124		(45)				361,000	07/09/2023
4010057395		Baltimore	MD		09/28/2023	8.550	633,397		(4)				835,000	07/19/2023

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4010057463		Camden	NJ		11/29/2023	9.279	605,493		(38)				835,000	07/23/2023
4010058151		Marysville	CA		09/28/2023	8.607	847,894		(95)				1,190,000	08/03/2023
4010058238		Towson	MD		09/28/2023	8.623	1,096,945						1,434,000	07/31/2023
4010058316		Chicago	IL		08/24/2023	7.807	656,591		(84)				860,000	07/14/2023
4010058416		Toms River	NJ		09/28/2023	8.107	827,634		(69)				1,160,000	08/04/2023
4010058785		Mastic Beach	NY		09/28/2023	8.347	1,725,302		(226)				2,090,000	06/27/2023
4010058786		Trenton	NJ		09/28/2023	7.813	348,636		(65)				485,000	06/20/2023
4010059000		Lorain	OH		09/28/2023	8.888	317,839		(40)				415,000	07/09/2023
4010059015		St. Louis	MO		10/27/2023	8.673	574,350		(38)				808,000	07/27/2023
4010059054		Riverhead	NY		09/28/2023	8.330	1,324,278		(172)				1,605,000	07/05/2023
4010059653		Trenton	NJ		10/27/2023	7.917	778,172		(58)				1,095,000	08/21/2023
4010059803		Baton Rouge	LA		10/27/2023	8.836	335,351						440,000	08/11/2023
4010060029		Waterbury	CT		09/28/2023	7.900	1,099,842		(73)				1,500,000	09/01/2023
4010060715		Baltimore	MD		10/27/2023	8.683	314,202		(32)				409,000	08/05/2023
4010060729		Baltimore	MD		10/27/2023	8.585	487,016						635,000	09/05/2023
4010060734		Baltimore	MD		10/27/2023	8.265	465,749						650,000	09/05/2023
4010060826		Bellaire	OH		11/29/2023	9.197	902,617						1,218,000	09/12/2023
4010061168		Bridgeton	NJ		10/27/2023	9.852	502,447		(70)				643,000	07/14/2023
4010061173		Bridgeton	NJ		10/27/2023	9.879	477,299		(69)				610,000	07/12/2023
4010061240		Hamilton Township	NJ		10/27/2023	8.540	790,850		(29)				1,040,000	09/21/2023
4010061459		Huntington Station	NY		11/29/2023	8.880	778,698						1,015,000	09/18/2023
4010061588		Dayton	OH		10/27/2023	8.800	661,126						920,000	08/22/2023
4010061606		Dayton	OH		10/27/2023	9.074	690,665						910,000	08/22/2023
4010061607		Dayton	OH		10/27/2023	8.800	603,674						843,000	08/22/2023
4010061646		Waterbury	CT		10/27/2023	8.063	881,285		(28)				1,160,000	09/26/2023
4010061820		Trenton	NJ		11/29/2023	8.660	571,327						864,000	09/26/2023
4010061990		Philadelphia	PA		11/29/2023	8.900	769,819						1,166,000	07/18/2023
4010062177		Camden	NJ		11/29/2023	9.459	501,757		(33)				690,500	07/23/2023
4010062364		Trenton	NJ		11/29/2023	8.414	608,047						855,000	10/02/2023
4010062450		Baltimore	MD		11/29/2023	8.900	351,240		(12)				460,000	10/02/2023
4010062924		Baltimore	MD		11/29/2023	8.550	289,560						410,000	09/22/2023
4010063295		Birmingham	AL		11/29/2023	10.340	631,653		(38)				854,000	10/10/2023
4010063319		Birmingham	AL		11/29/2023	10.340	623,855		(37)				900,900	10/16/2023
4010063652		Salem	NJ		11/29/2023	8.570	707,102						991,000	07/25/2023
4010063912		Mastic Beach	NY		11/29/2023	9.350	851,202		(56)				1,025,000	10/06/2023
4010064067		Brentwood	NY		11/29/2023	9.150	811,060						975,000	10/06/2023
4010064143		Shirley	NY		11/29/2023	9.200	1,256,103						1,510,000	10/17/2023
4020122468		Chicago	IL		03/12/2021	5.250	6,477,711		(49,295)				9,077,500	12/09/2020
4020247080		Newark	NJ		03/12/2021	4.480	5,001,402		(5,894)				7,115,000	12/09/2020
4020255940		Elizabeth	NJ		03/12/2021	4.480	5,625,640		(6,630)				8,003,000	12/09/2020
4020256394		Griffin	GA		03/12/2021	4.940	1,968,647		(20,845)				3,349,300	12/09/2020
4020258468		Columbus	OH		03/12/2021	4.550	7,324,370		(31,253)				11,212,200	12/09/2020
4020291377		Jacksonville	FL		03/12/2021	5.520	4,597,279		(49,344)				7,699,500	12/09/2020
4020321907		Houston	TX		06/03/2021	4.880	2,521,756		(10,641)				3,839,000	05/09/2021
4020323972		Collierville	TN		06/03/2021	5.070	3,580,974		(17,321)				4,899,000	05/09/2021
4020363556		Pittsburgh	PA		11/21/2022	6.730	5,947,971		(6,285)				9,846,000	11/29/2022
4020414026		Upper Darby	PA		11/21/2022	6.850	24,529,034		(25,120)				37,370,000	11/29/2022
4020425715		Bridgeport	CT		02/01/2023	7.460	1,911,216		(5,232)				3,070,000	01/09/2023
4020448113		Louisville	KY		03/27/2023	8.150	1,555,717		(6,500)				2,847,000	03/09/2023
4020476603		Media	PA		03/27/2023	7.010	2,137,499		(2,182)				3,237,000	03/09/2023
4020495369		Baton Rouge	LA		06/21/2023	7.230	4,067,552		(5,360)				6,696,905	06/21/2023
0399999. Mortgages in good standing - Residential mortgages-all other							16,040,402,148		8,321,038		6,003,719	34,108,952	25,246,772,893	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
18455		Louisville	KY		12/30/2015	6.000	67,590						10,740,574	11/20/2023
18468		Rancho Dominquez	CA		10/12/2004	6.420	143,718		(165)				8,120,701	07/20/2023
18478		Atlantic Beach	FL		08/15/2017	6.250	311,780						7,723,000	07/20/2023
18486		El Paso	TX		08/15/2017	6.250	237,476						6,230,000	07/21/2023
18487		Stafford	TX		08/15/2017	5.650	306,422						6,548,000	07/20/2023
18529		Atlanta	GA		09/22/2005	5.300	240,651						3,492,000	08/03/2023
18566		Independence	OH		08/15/2017	5.520	867,967						8,023,000	07/21/2023
18593		Frederick	MD		11/14/2006	6.480	552,712						3,378,000	07/21/2023
18626		Burbank	CA		08/15/2017	5.870	1,068,581		(755)				14,016,000	07/21/2023
18639		Houston	TX		03/01/2007	6.270	541,756		(383)				3,891,000	07/21/2023
18665		Myrtle Beach	SC		08/22/2007	5.840	5,353,977		(3,624)				22,175,000	07/21/2023
18701	CF	Wilmington	NC		08/28/2017	6.010	5,821,534		(2,913)				17,238,000	07/21/2023
18727		Troy	MO		08/15/2017	5.940	949,263		(1,296)				5,982,000	12/13/2023
18750	CF	Houston	TX		11/17/2017	6.250	2,817,712		(1,676)				10,072,000	07/21/2023
18752		Chaska	MN		08/28/2017	6.000	1,254,154		(1,399)				6,186,000	07/21/2023
18759	CF	Chicago	IL		11/17/2017	6.140	5,377,180		(3,479)				25,058,000	07/21/2023
18771		Myrtle Beach	SC		06/23/2008	6.070	1,895,596		(804)				5,939,000	07/21/2023
18804	CF	Phoenix	AZ		04/19/2016	6.950	9,625,770						50,030,000	07/21/2023
18813	CF	Hauppauge	NY		11/17/2017	6.240	3,154,193		(1,996)				9,461,000	10/03/2023
18821		Fremont	CA		08/28/2017	6.240	1,382,602		(876)				26,248,000	07/21/2023
18822		Lincoln	NE		08/28/2017	6.140	2,020,540		(1,273)				8,322,000	07/21/2023
18830		Great Falls	MT		08/28/2017	6.850	1,538,451		(972)				8,371,000	07/20/2023
18846	CF	Falls Church	VA		11/17/2017	7.350	11,825,225		(8,472)			1,516	59,643,000	07/20/2023
18850	CF	Gaithersburg	MD		11/17/2017	7.450	21,616,214		(16,991)				73,256,000	07/20/2023
18865		West Des Moines	IA		08/18/2017	6.250	84,185,767						157,444,000	11/21/2022
18916		Marlborough	MA		08/28/2017	6.300	2,428,371		(1,413)				17,984,450	07/20/2023
18924	CF	Willowbrook	IL		11/17/2017	6.888	20,350,945		(6,151)				48,554,000	07/20/2023
18926		Woburn	MA		08/18/2017	6.250	2,919,203		(1,830)				22,649,000	07/20/2023
18931		Odessa	TX		08/28/2017	7.000	4,379,897		(2,299)				12,902,000	08/07/2023
18954		Forth Worth	TX		08/15/2017	5.850	997,841						10,309,000	07/20/2023
18959		Quincy	MA		10/07/2010	5.500	3,558,974		(2,386)				20,136,000	07/20/2023
18962		Houston	TX		10/29/2010	5.350	882,532						8,572,000	07/20/2023
18963	CF	Hempstead	NY		11/17/2017	5.625	6,840,252		(2,911)				18,671,000	07/27/2023
18977		El Paso	TX		11/30/2010	5.400	626,568						6,645,000	08/03/2023
18984		El Paso	TX		08/15/2017	5.400	921,422						12,509,000	08/03/2023
18986		Carlsbad	CA		08/18/2017	5.250	2,814,904		(1,594)				11,297,000	07/27/2023
18990		Houston	TX		08/28/2017	4.500	1,007,444		(369)				8,177,000	07/27/2023
18998		Boulder	CO		01/27/2011	5.100	1,272,240		(1,303)				16,124,000	08/03/2023
19003		Salem	OR		03/01/2011	5.000	806,182						4,995,000	08/03/2023
19016		Woodinville	WA		03/11/2011	5.200	1,477,400		(1,481)				12,088,000	11/14/2023
19019		Fullerton	CA		08/15/2017	5.450	1,282,094						30,186,000	11/29/2022
19036		Fort Worth	TX		08/15/2017	6.000	2,272,762						14,813,000	07/27/2023
19062	CF	Myrtle Beach	SC		08/28/2017	5.820	13,200,917		(7,380)				32,947,000	11/20/2023
19063	CF	Orlando	FL		11/17/2017	5.490	8,880,429		(4,896)				37,644,000	07/27/2023
19070		El Paso	TX		08/15/2017	4.990	619,171						6,803,000	07/27/2023
19071		El Paso	TX		08/15/2017	4.990	702,721						8,826,000	07/27/2023
19072		El Paso	TX		08/15/2017	4.990	1,148,539						9,956,000	07/27/2023
19073		El Paso	TX		08/15/2017	4.990	1,287,970						15,896,000	07/27/2023
19074		El Paso	TX		08/15/2017	4.990	1,358,867						8,080,000	07/27/2023
19080		West Springfield	MA		08/18/2017	5.800	2,264,755		(1,181)				7,552,000	11/14/2023
19097	CF	Springfield	VA		11/17/2017	5.350	24,122,670		(12,537)				84,156,000	07/27/2023
19098	CF	Alexandria	VA		11/17/2017	5.350	20,676,573		(10,746)				63,015,000	07/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
19120		Charlotte	NC		12/01/2011	4.940	1,315,243						7,603,000	07/27/2023
19125		Aurora	CO		12/21/2011	5.300	3,588,773		(1,367)				8,816,000	08/01/2023
19135		Westmont	IL		08/18/2017	5.380	402,082		(215)				1,569,000	08/29/2023
19136		Westmont	IL		08/18/2017	5.380	1,045,386		(551)				5,223,000	08/01/2023
19137	CF	Concord	MA		11/17/2017	4.410	2,159,812		(810)				9,729,000	08/01/2023
19146		Downington	PA		08/18/2017	4.650	1,972,014						12,962,000	08/01/2023
19166	CF	San Leandro	CA		08/18/2017	4.400	4,198,190		(1,100)				23,105,000	08/01/2023
19187		Salinas	CA		08/28/2017	4.250	1,454,596		(639)				10,313,000	08/01/2023
19188		Fort Worth	TX		08/15/2017	4.250	1,497,808						14,156,000	11/08/2022
19194	CF	Cincinnati	OH		08/15/2017	4.723	7,029,460		(3,726)				21,079,000	08/01/2023
19195	CF	Cinicinnati	OH		08/28/2017	4.723	7,029,229		(3,786)				20,347,000	08/01/2023
19196	CF	Cincinnati	OH		08/28/2017	4.723	6,526,152		(3,619)				21,609,000	08/01/2023
19199		Great Neck	NY		08/18/2017	4.000	18,343,156		(3,923)				55,933,000	08/01/2023
19218		El Paso	TX		08/28/2017	4.120	1,163,607		(505)				7,896,000	08/01/2023
19219		Pharr	TX		08/15/2017	4.120	900,448		(391)				7,294,000	08/01/2023
19224		Millbrae	CA		11/20/2012	4.420	4,832,570		(1,261)				24,108,000	11/14/2023
19228	CF	Las Cruces	NM		08/15/2017	4.030	2,509,688		(1,027)				28,133,000	08/01/2023
19250	CF	Fenton	MO		01/23/2013	4.280	9,161,281		(3,124)				27,346,000	08/01/2023
19258	CF	Huntington Beach	CA		08/28/2017	3.930	5,417,207		(1,323)				19,218,000	08/01/2023
19267		Greenwich	CT		08/28/2017	3.990	3,814,466		(975)				15,793,000	08/03/2023
19268	CF	Houston	TX		08/28/2017	3.800	7,116,540		(2,949)				49,370,000	08/03/2023
19280	CF	Milpitas	CA		08/28/2017	4.000	24,387,424		(6,210)				102,177,000	08/03/2023
19281	CF	Omaha	NE		08/18/2017	4.330	9,808,329		(2,306)				20,815,000	08/01/2023
19309	CF	Lawrence	KS		08/28/2017	4.250	3,941,675		(1,011)				11,205,000	08/03/2023
19310		Durham	NC		08/15/2017	4.300	4,805,781		(1,479)				12,257,000	08/03/2023
19312	CF	Clarksburg	MD		08/18/2017	4.490	16,012,768						39,537,000	08/03/2023
19315	CF	Richardson	TX		08/18/2017	4.480	3,624,350		(1,096)				7,050,000	08/03/2023
19316	CF	Santa Cruz	CA		08/15/2017	4.200	4,143,506		(1,067)				26,147,000	10/03/2023
19336		Various	FL		11/09/2022	4.115	51,502,690						94,379,648	12/01/2022
19343		Various	FL		02/21/2020	3.392	76,667,419						109,622,290	12/01/2022
754469		Woodbury	MN		08/18/2017	5.700	598,714						2,242,000	08/03/2023
754574		Corona	CA		12/31/2006	5.300	891,828						15,516,000	08/03/2023
754615		Denver	CO		12/31/2006	5.560	1,294,178						20,588,000	08/03/2023
754764		Plum Borough	PA		08/18/2017	5.770	256,179						3,942,000	11/14/2023
755175	CF	Nashville	TN		08/18/2017	6.190	2,223,228						6,250,000	08/03/2023
755190		Palo Alto	CA		08/18/2017	6.090	1,063,253						23,340,000	10/04/2023
1000710		Baytown	TX		07/31/2023	3.530	26,568,241		172,738				256,695,000	12/07/2023
2390901		Los Angeles	CA		05/26/2021	7.973	47,467,463		75,266				306,659,570	09/14/2023
7000005	CF	Duluth	GA		08/29/2019	4.450	12,182,753		(50,852)				22,492,000	08/03/2023
7000006		San Antonio	TX		05/26/2021	4.326	10,003,347		(5,628)				18,474,000	09/05/2023
7000008	CF	Denton	TX		05/26/2021	4.133	15,318,840						25,093,000	08/07/2023
7000012		Varioius	OH		05/26/2021	4.618	12,086,584						27,196,867	12/07/2023
7000013	CF	Bolingbrook	IL		05/26/2021	4.395	10,816,582						18,479,000	08/03/2023
7000015	CF	Chicago	IL		11/26/2019	4.174	80,038,263		(41,807)				132,932,000	08/03/2023
7000016	CF	Denver	CO		05/26/2021	4.356	11,947,639						23,078,000	08/03/2023
7000017		Honolulu	HI		05/26/2021	3.677	36,727,273						266,144,180	08/03/2023
7000018		Honolulu	HI		05/26/2021	6.086	36,727,273						266,144,180	08/03/2023
7000020	CF	Boca Raton	FL		05/26/2021	4.459	28,989,949						49,621,000	08/03/2023
7000021	CF	New York	NY		05/26/2021	4.606	17,844,668						27,255,000	08/03/2023
7000022		Yonkers	NY		05/26/2021	4.912	14,674,441						33,943,000	08/03/2023
7000023		New York	NY		04/28/2021	4.419	4,822,860		(36,878)				12,161,286	08/03/2023
7000024	CF	Sunrise	FL		05/26/2021	4.300	19,200,000						30,496,000	08/03/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7000025	CF	Brooklyn	NY		05/26/2021	4.440	48,689,697		(10,493)				75,016,000	08/03/2023
7000026		Ozone Park	NY		05/26/2021	4.440	12,917,675		(2,784)				25,867,000	08/03/2023
7000027	CF	San Diego	CA		05/26/2021	4.608	30,848,281		(16,168)				49,114,000	08/03/2023
7000028		Gainesville	FL		05/26/2021	4.800	12,500,000						19,575,000	08/03/2023
7000029		Los Angeles	CA		05/26/2021	4.378	5,000,000						9,633,333	08/03/2023
7000030	CF	El Segundo	CA		05/26/2021	4.378	15,604,594						28,063,000	08/03/2023
7000031	CF	Sacramento	CA		05/26/2021	4.307	19,756,453						34,870,000	08/03/2023
7000032	CF	San Antonio	TX		05/26/2021	4.578	16,109,963						29,983,000	08/03/2023
7000033		Los Angeles	CA		05/26/2021	4.559	20,947,848						44,828,000	08/08/2023
7000034	CF	New York	NY		05/26/2021	4.704	32,536,524						68,064,000	08/03/2023
7000035		New York	NY		08/29/2019	4.744	6,717,732		(39,651)				12,000,000	08/08/2023
7000036		New York	NY		04/28/2021	4.744	4,623,346		(5,125)				8,506,849	08/08/2023
7000037		Anaheim	CA		05/26/2021	4.792	8,846,314		(5,084)				18,044,000	08/04/2023
7000038	CF	Bend	OR		05/26/2021	4.510	33,346,120						61,451,000	08/04/2023
7000039		Brentwood	NY		06/21/2019	4.618	5,118,798		(61,497)				9,673,377	12/07/2023
7000040	CF	Edwardsville	IL		05/26/2021	4.657	20,053,284		(9,279)				41,236,000	08/04/2023
7000041	CF	Brooklyn	NY		05/26/2021	4.582	32,000,000		(11,535)				55,542,000	08/04/2023
7000042	CF	Tigard	OR		05/26/2021	4.760	24,250,000						41,833,000	08/04/2023
7000043	CF	Mountain View	CA		05/26/2021	4.500	18,361,079						28,430,000	08/04/2023
7000044	CF	Boca Raton	FL		05/26/2021	4.486	21,250,000						33,358,000	08/04/2023
7000046	CF	Wayne	NJ		05/26/2021	4.540	48,029,991		(25,853)				80,103,000	08/04/2023
7000047		New York	NY		05/26/2021	4.410	5,000,000						16,562,500	08/08/2023
7000048	CF	Earth Cty	MO		05/26/2021	4.200	25,442,523						54,649,000	08/04/2023
7100006		Parma	OH		10/11/2018	4.730	137,322,793						195,600,000	11/14/2023
7100009		Garden Grove	CA		10/26/2021	5.000	182,280,437						261,314,140	11/14/2023
7100010		Yonkers	NY		11/09/2022	4.000	7,911,961						14,242,296	12/11/2023
7100011		Various	IL		09/30/2020	3.750	16,163,616		(16,486)				22,913,800	11/14/2023
7100012		Various	MO		09/30/2020	3.750	6,739,536		(17,182)				20,121,400	11/14/2023
7100014		Falls Church	VA		01/25/2022	3.300	16,900,000						23,311,600	11/14/2023
7100015		Miami	FL		01/25/2022	3.600	13,956,881		(13,534)				18,426,200	11/14/2023
7100016		Bellingham	WA		01/25/2022	3.600	11,025,248		25,613				16,055,000	11/14/2023
7100017		Ferndale	WA		01/25/2022	3.600	10,692,923		26,675				18,951,400	11/14/2023
7100019		Edwardsville	IL		01/25/2022	3.600	14,769,485		(15,575)				20,615,400	11/14/2023
7100020		Various	IL		09/14/2021	3.794	159,724,580		(92,766)				210,927,200	11/14/2023
7100021		Charlotte	NC		01/25/2022	3.250	187,470,071						238,227,000	11/14/2023
7100022		Baytown	TX		01/25/2022	3.500	39,844,760						54,211,500	11/14/2023
7200192		San Francisco	CA		05/26/2021	4.900	20,989,387		(10,613)				268,800,000	09/06/2023
7200196		Fort Wayne	IN		05/26/2021	5.400	108,588,409		(105,263)				540,264,710	09/21/2023
7200223		New York	NY		05/26/2021	5.000	25,000,000						268,333,330	09/06/2023
7200237		West Hollywood	CA		05/26/2021	5.250	40,800,000						229,360,000	09/06/2023
7200238		Los Angeles	CA		05/27/2021	4.976	10,264,306		(55,118)				17,833,333	09/06/2023
7200244		New York	NY		06/16/2021	4.803	26,036,919		177,004				169,298,850	09/14/2023
7200253		Charlottesville	VA		05/26/2021	5.500	26,388,956						116,605,740	09/07/2023
7200264		North San Jose	CA		05/26/2021	5.100	27,125,000						97,759,596	09/07/2023
7200274		La Jolla	CA		06/30/2021	5.067	8,084,181		106,430				14,776,119	09/07/2023
7200288	CF	New York	NY		05/26/2021	4.800	30,000,000						44,300,000	09/14/2023
7200300	CF	Beverly Hills	CA		05/27/2021	4.965	109,190,000						262,000,000	09/13/2023
7200305	CF	Brooklyn	NY		05/27/2021	4.950	59,144,512		61,702				99,600,000	09/14/2023
7200319	CF	Washington D.C.	DC		05/27/2021	4.600	63,424,109						100,000,000	09/12/2023
7200323		New York	NY		05/27/2021	4.150	59,597,175						149,300,000	09/12/2023
7200328		Los Angeles	CA		05/27/2021	8.193	44,957,131		(42,869)				327,272,730	09/14/2023
7200332		Playa Vista	CA		05/27/2021	7.888	15,000,000						92,500,000	09/12/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200340		New York	NY		05/27/2021	9.343	87,054,172		(7,191)				505,418,180	09/25/2023
7200345		Chicago	IL		05/27/2021	5.000	13,000,000						47,125,000	09/14/2023
7200347		Nashville	TN		05/27/2021	3.700	136,597,140						215,971,340	09/12/2023
7200353	CF	Tampa	FL		05/27/2021	3.400	45,600,000						70,000,000	09/13/2023
7200364	CF	Brooklyn	NY		05/27/2021	3.427	95,000,000						177,000,000	09/13/2023
7200368		Seattle	WA		05/28/2021	3.680	26,300,000						43,100,000	09/14/2023
7200376	CF	Columbus	OH		05/28/2021	3.660	40,479,092						92,620,000	09/21/2023
7200380		Santa Clara	CA		05/28/2021	3.350	185,000,000						284,972,000	09/13/2023
7200382	CF	New York	NY		05/28/2021	3.420	128,753,146						200,000,000	09/19/2023
7200394		Los Angeles	CA		05/28/2021	6.000	104,857,523		6,746				272,843,580	09/13/2023
7200398		New York City	NY		05/28/2021	4.250	48,324,814						77,100,000	09/28/2023
7200399		San Francisco	CA		05/28/2021	7.919	54,089,160		123,084				98,070,826	09/14/2023
7200403		Long Island	NY		12/19/2023	8.164	92,132,541		198,012				236,053,810	09/14/2023
7200404		Chicago	IL		05/28/2021	8.163	20,000,000		34,527				31,750,000	09/14/2023
7200411		Boston	MA		06/01/2021	10.471	5,000,000		10,960				9,826,087	09/14/2023
7200416		Los Angeles	CA		06/01/2021	8.014	23,985,966		60,626				37,725,612	09/21/2023
7200417		Los Angeles	CA		06/01/2021	8.177	22,110,165		60,936				35,784,816	09/21/2023
7200419		Paris	FRA		09/04/2023	7.234	111,934,166		548,252			4,562,420	287,971,240	09/27/2023
7200421		Los Angeles	CA		06/01/2021	8.880	21,646,552		19,680				45,709,138	09/18/2023
7200423		London	GBR		05/26/2021	6.278	58,717,510					2,987,559	3,025,067,200	09/20/2023
7200424		Manchester	GBR		05/26/2021	7.946	31,222,919					1,609,942	587,772,430	09/20/2023
7200425		Watertown	MA		06/01/2021	9.744	25,095,270		256,172				48,617,647	09/18/2023
7200428	CF	Brooklyn	NY		06/01/2021	3.850	72,878,712						165,000,000	09/20/2023
7200429	CF	Spring Hill	TN		06/01/2021	2.946	73,250,000						126,200,000	09/14/2023
7200430		San Francisco	CA		04/01/2021	9.856	42,737,708		148,155				54,438,461	09/28/2023
7200431		Miami	FL		06/01/2021	9.266	54,148,207		54,442				327,272,730	09/14/2023
7200432	CF	Kissimmee	FL		06/01/2021	2.850	47,000,000						72,500,000	09/21/2023
7200434		New York	NY		06/01/2021	9.382	48,677,175		255,706				196,226,420	09/25/2023
7200435		Various	GBR		05/26/2021	10.587	92,910,060		52,980			5,103,291	2,615,458,900	09/21/2023
7200437	CF	New York	NY		06/01/2021	3.200	89,129,791						132,800,000	09/18/2023
7200439		Stockholm	SWE		03/30/2021	3.671	229,391,009		1,112,347			9,101,352	137,872,480	09/21/2023
7200442		Calabasas	CA		11/09/2022	8.510	21,660,869		226,234				31,610,839	09/14/2023
7200445		London	GBR		05/19/2021	5.159	110,780,963				3,006,163	5,539,965	428,970,220	09/20/2023
7200446		Chicago	IL		05/10/2021	9.439	77,123,300		175,909				380,000,000	09/14/2023
7200449	CF	Hillsboro	OR		06/24/2021	2.844	73,000,000						120,000,000	09/14/2023
7200451	CF	Washington Dc	DC		07/27/2021	3.230	71,000,000						126,500,000	09/28/2023
7200452		Various	DE		06/28/2021	6.985	90,541,534		694,092			4,511,033	611,833,820	09/22/2022
7200453		Various	GBR		06/15/2021	3.651	41,236,038		188,611			2,509,327	94,427,608	09/20/2023
7200456		Miami	FL		05/02/2023	8.488	84,841,989		26,273				186,459,780	09/28/2023
7200457		Richmond	VA		11/09/2022	8.341	89,865,604		305,201				198,080,850	09/21/2023
7200462		Dublin	IRL		07/12/2021	7.833	26,763,302				1,087,692	636,169	191,085,670	09/22/2022
7200463	CF	Pembroke Pines	FL		02/25/2022	2.700	85,065,234		194,370				138,000,000	05/20/2023
7200464		Miami	FL		05/02/2023	9.134	24,502,429		14,291				58,400,000	09/14/2023
7200465	CF	Jefferson City	MO		02/25/2022	2.910	28,893,896		24,082				55,660,000	09/21/2023
7200467		Bristol	GBR		09/16/2021	8.427	33,599,781				629,831	1,228,285	114,136,490	09/20/2023
7200468	CF	Baltimore	MD		08/19/2021	2.850	140,000,000						233,900,000	09/14/2023
7200469	CF	Redmond	WA		09/01/2021	3.000	81,500,000						131,500,000	09/14/2023
7200471	CF	Denver	CO		09/30/2021	2.522	60,000,000						111,400,000	09/14/2023
7200472	CF	Menifee	CA		10/27/2021	2.526	85,000,000						156,000,000	09/21/2023
7200473	CF	Palatine	IL		02/25/2022	2.600	25,108,688		56,891				45,500,000	09/14/2023
7200474	CF	Torrance	CA		09/10/2021	3.100	43,000,000						86,900,000	09/18/2023
7200475	CF	New York	NY		09/21/2021	2.770	96,162,602						155,300,000	09/18/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200480	CF	Culver City	CA		10/07/2021	2.769	205,000,000						365,000,000	09/28/2023
7200482	CF	Beverly Hills	CA		10/07/2021	2.777	96,864,424						153,000,000	09/21/2023
7200484	CF	Brooklyn	NY		10/07/2021	2.750	143,100,000						272,000,000	09/19/2023
7200489	CF	Indianapolis	IL		02/25/2022	2.658	106,556,764		236,505				167,100,000	09/13/2023
7200491	CF	Miami	FL		10/20/2021	3.060	137,500,000						254,800,000	09/21/2023
7200493	CF	Concord	NC		12/15/2021	2.858	52,173,000						93,400,000	09/18/2023
7200494		London	GBR		11/02/2021	7.437	185,069,693		268,694			9,339,637	988,079,250	09/23/2022
7200495		Dublin	IRL		11/02/2021	7.280	41,242,383		346,322			1,224,662	853,487,050	09/15/2021
7200496	CF	Portland	OR		11/30/2021	2.687	30,000,000						54,000,000	09/21/2023
7200497	CF	Cape Coral	FL		11/15/2021	3.850	38,324,621		21,483				68,400,000	09/18/2023
7200498	CF	Sandy Springs	GA		02/25/2022	2.848	38,200,000						67,400,000	09/21/2023
7200500	CF	Flower Mound	TX		12/15/2021	3.124	63,800,000						117,000,000	09/14/2023
7200501	CF	Los Angeles	CA		11/21/2021	2.903	101,000,000						168,800,000	09/20/2023
7200502	CF	Austin	TX		11/22/2021	3.000	69,500,000						110,800,000	09/14/2023
7200504		New York	NY		11/09/2022	9.266	44,228,923		80,823				371,200,000	09/20/2023
7200505	CF	Burlington	NC		02/25/2022	3.952	34,160,000						64,500,000	09/14/2023
7200506		Cambridge	MA		12/03/2021	8.502	8,035,762		40,185				21,400,000	09/20/2023
7200507	CF	Fort Worth	TX		12/03/2021	3.000	49,400,000						77,100,000	09/18/2023
7200508	CF	Sanford	FL		12/03/2021	3.000	56,550,000						88,400,000	09/20/2023
7200509	CF	Boston	MA		02/10/2022	3.000	90,000,000						165,000,000	09/26/2023
7200510		Boston	MA		03/14/2022	9.112	264,329,100		549,489				956,460,000	01/19/2022
7200511	CF	Fort Lauderdale	FL		12/02/2021	2.940	38,390,682						91,900,000	09/14/2023
7200512	CF	New York	NY		12/03/2021	3.040	85,000,000						170,000,000	09/14/2023
7200513	CF	St Louis	MO		12/08/2021	3.050	122,500,000						202,500,000	09/14/2023
7200514	CF	Austin	TX		12/09/2021	2.999	76,000,000						139,400,000	09/18/2023
7200516	CF	Brooklyn	NY		12/17/2021	3.100	26,750,000						45,900,000	09/19/2023
7200517	CF	Phoenix	AZ		01/27/2022	3.144	45,200,000						80,400,000	09/20/2023
7200518	CF	Houston	TX		02/25/2022	2.940	38,780,000						74,000,000	09/14/2023
7200519		London	GBR		01/21/2022	4.443	47,225,130				1,799,938	2,080,144	274,938,240	09/20/2023
7200520		London	GBR		04/19/2022	8.437	47,253,307		187,403			2,817,940	108,272,540	09/20/2023
7200521		London	GBR		01/20/2022	7.931	74,210,947		68,150			4,294,147	188,135,940	09/19/2023
7200523	CF	New York	NY		12/21/2021	2.977	58,537,500						119,000,000	09/14/2023
7200527	CF	River Edge	NJ		01/28/2022	3.050	50,000,000						84,400,000	09/13/2023
7200528		Manchester	GBR		01/27/2022	7.330	159,098,331		544,667			8,875,493	406,372,710	09/20/2023
7200529	CF	Fort Myers	FL		02/01/2022	2.900	75,000,000						122,500,000	09/14/2023
7200530	CF	Bellevue	WA		02/07/2022	3.216	88,000,000						175,000,000	09/14/2023
7200531	CF	Tempe	AZ		04/05/2022	3.270	90,740,000						172,000,000	09/14/2023
7200533	CF	Aurora	CO		02/10/2022	3.162	80,000,000						146,000,000	09/19/2023
7200534	CF	Gilbert	AZ		02/10/2022	2.852	62,000,000						130,000,000	09/20/2023
7200535	CF	Nokomis	FL		02/15/2022	2.981	55,800,000						94,000,000	09/13/2023
7200536	CF	Stamford	CT		02/14/2022	3.490	88,900,000						133,000,000	09/14/2023
7200537		Rockville	MD		03/21/2022	3.770	84,000,000						129,400,000	02/24/2022
7200539		Phoenix	AZ		02/28/2022	8.243	164,340,441		479,355				321,912,500	09/18/2023
7200540	CF	Glendale	CA		03/02/2022	3.200	212,200,000						326,500,000	09/20/2023
7200541		Bronx	NY		03/08/2022	8.946	385,822,622		1,172,423				747,000,000	09/27/2023
7200545	CF	Redwood City	CA		04/05/2022	3.493	145,000,000						237,900,000	09/18/2023
7200546	CF	Denver	CO		04/12/2022	3.372	102,500,000						188,000,000	09/13/2023
7200549	CF	Queen Creek	AZ		04/14/2022	3.300	73,840,141						118,770,000	09/26/2023
7200550	CF	Katy	TX		04/14/2022	3.901	114,000,000						196,600,000	09/25/2023
7200551	CF	Placentia	CA		04/21/2022	3.300	76,500,000						130,100,000	09/26/2023
7200552		Marbella	ESP		04/26/2022	8.175	91,225,560				3,819,406	2,592,519	119,823,730	03/07/2022
7200553	CF	Suwanee	GA		04/26/2022	3.280	65,650,000						102,000,000	11/13/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200555	CF	Jersey City	NJ		05/11/2022	3.635	140,000,000						264,400,000	09/19/2023
7200559	CF	Brooklyn	NY		05/17/2022	3.400	144,000,000						240,000,000	09/27/2023
7200561		Dublin	IRL		05/31/2022	8.219	53,298,129		384,666		833,580	1,535,022	363,227,120	09/20/2023
7200564		Various	TX		05/27/2022	8.858	77,276,590		265,177				129,200,820	09/18/2023
7200565		Queens	NY		11/09/2022	9.605	73,890,421		558,777				118,073,530	09/20/2023
7200568		London	GBR		07/19/2022	9.687	273,917,115		149,750		4,909,875	13,337,908	596,210,330	09/20/2023
7200569		Various	FRA		07/11/2022	7.659	54,216,315		294,656			1,655,163	75,206,675	08/01/2022
7200570		Various	ESP		07/11/2022	7.659	43,921,302		458,282			1,144,123	37,030,113	08/01/2022
7200578		Kelso	GBR		08/19/2022	8.427	20,799,281					813,840	51,778,974	05/09/2022
7200579		New York	NY		09/22/2022	9.729	32,000,000		140,903				159,064,620	09/28/2023
7200581		Ibiza	ESP		08/24/2022	8.425	36,147,531		393,973			1,064,666	98,062,666	05/09/2022
7200585		Bayonne	NJ		10/13/2022	9.125	148,794,765		478,891				325,560,000	09/26/2023
7200587		New York	NY		10/28/2022	9.360	100,923,030		387,350				214,000,000	09/18/2023
7200589		Manchester	PA		03/03/2023	9.360	115,291,729		258,394				365,073,250	02/24/2023
7200590		Brooklyn	NY		10/21/2022	10.855	21,253,510						86,233,333	10/21/2022
7200591		South San Francisco	CA		11/18/2022	9.605	63,983,675		437,878				445,036,360	09/26/2023
7200593		New York	NY		11/08/2022	10.343	13,145,220		95,088				103,368,440	09/14/2023
7200597		Gainesville	VA		05/25/2023	9.460	86,896,555		171,445				554,567,440	04/14/2023
7200598		New York	NY		12/22/2022	9.293	56,588,992		572,508				795,793,940	09/27/2023
7200599		Monroe Township	NJ		12/21/2022	8.710	77,751,421		313,499				134,865,460	09/28/2023
7200600	CF	Las Vegas	NV		02/03/2023	5.730	52,500,000						101,000,000	01/11/2023
7200602		London	GBR		09/30/2022	6.934	239,148,815		2,408,020			8,150,520	2,048,594,800	09/27/2023
7200607		New York	NY		01/27/2023	9.625	114,801,900		312,682				325,491,800	01/20/2023
7200608		Boca Raton	FL		08/03/2023	9.844	46,378,503		59,273				166,293,760	05/15/2023
7200609		Pismo Beach	CA		02/01/2023	9.146	75,585,570		269,105				224,300,000	12/21/2022
7200610	CF	Naples	FL		01/31/2023	6.330	105,000,000						190,800,000	12/13/2022
7200612	CF	Windsor	CT		02/16/2023	5.780	60,000,000						108,000,000	01/11/2023
7200613		Upper Marlboro	MD		05/31/2023	9.610	36,143,880		126,732				185,650,000	05/01/2023
7200614		Los Angeles	CA		03/29/2023	9.093	36,209,754		78,966				57,460,000	03/17/2023
7200615		Brooklyn	NY		03/29/2023	9.725	172,124,513		846,901				786,500,000	03/10/2023
7200616	CF	Savannah	GA		04/11/2023	5.891	161,500,000						278,550,000	06/06/2023
7200617		Staten Island	NY		05/05/2023	9.610	36,692,490		62,490				88,242,466	04/20/2023
7200618	CF	Palms Beach	FL		06/09/2023	5.900	41,000,000						72,900,000	04/17/2023
7200619		Staten Island	NY		05/05/2023	9.610	1,425,499		7,335				87,050,000	04/20/2023
7200620	CF	Los Angeles	CA		07/25/2023	6.409	67,273,842						108,000,000	07/19/2023
7200621	CF	Arlington	VA		05/12/2023	5.850	114,000,000						193,000,000	01/10/2023
7200622		Brooklyn	NY		05/19/2023	9.455	56,928,162		177,150				283,850,000	05/09/2023
7200623		Dana Point	CA		06/02/2023	8.857	32,751,774		84,312				406,153,850	05/23/2023
7200624		Clearwater	FL		06/28/2023	9.110	51,157,847		65,361				77,750,000	06/23/2023
7200625	CF	Denver	CO		06/29/2023	5.600	75,000,000						132,000,000	06/06/2023
7200628		New York	NY		08/17/2023	9.146	188,437,935		147,935				292,500,000	05/25/2023
7200629		Burbank	CA		08/24/2023	9.343	3,152,158		104,030				685,416,670	08/04/2023
7200631		Carmel	IN		09/01/2023	9.343	25,625,978		35,978				50,850,000	07/20/2023
7200633	CF	Brooklyn	NY		09/08/2023	6.320	90,000,000						161,800,000	08/01/2023
7200634	CF	Chestnut Hil	MA		08/31/2023	6.655	94,620,939		15,000				159,000,000	07/11/2023
7200635		Long Island City	NY		05/27/2021	8.834	91,810,925						355,603,450	09/27/2023
7200637	CF	Princeton	NJ		10/04/2023	6.659	100,000,000						170,500,000	08/16/2023
7200638	CF	Brooklyn	NY		09/29/2023	6.208	72,500,000						126,200,000	08/31/2023
7200639		Brooklyn	NY		09/28/2023	6.550	224,637,192						369,200,000	08/23/2023
7200640		Farmers Branch	TX		10/06/2023	6.154	94,500,000						179,520,000	09/06/2023
7200641		New York	NY		11/29/2023	9.343	47,303,395		739,394				108,700,000	10/03/2023
7200642		Boston	MA		11/07/2023	8.843	82,240,922		70,922				205,840,000	08/22/2023

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200643		Salt Lake City	UT		11/01/2023	9.860	20,821,129		19,148				133,250,000	09/07/2023
7200644		Annemasse	FRA		10/17/2023	7.965	61,368,288					2,720,065	120,754,000	07/31/2023
7200645	CF	Warrenville	IL		10/20/2023	6.780	72,937,517						119,000,000	09/01/2023
7200646		Denver	CO		10/24/2023	8.360	77,364,420		27,420				158,074,470	10/01/2023
7200647		Boston	MA		10/26/2023	9.090	168,364,732		64,732				318,835,000	08/22/2023
7200649		Camarillo	CA		11/09/2023	8.593	11,851,084						199,050,380	11/01/2023
7200650		Manhasset	NY		11/06/2023	6.831	55,000,000						128,600,000	10/24/2023
7200651		China Grove	NC		11/30/2023	6.437	135,000,000						240,500,000	08/10/2023
7200653		Dallas	TX		11/17/2023	6.510	128,000,000						245,940,000	10/01/2023
7200654		Dallas	TN		11/17/2023	6.578	75,500,000						148,800,000	10/24/2023
7200655		East Hanover	NJ		12/12/2023	6.570	123,000,000						219,595,240	12/01/2023
7200656		St. Louis	MO		12/14/2023	6.581	26,500,000						52,300,000	11/29/2023
7200657		St. Louis	MO		12/14/2023	6.581	22,000,000						38,900,000	11/29/2023
7200659		San Francisco	CA		12/28/2023	8.338	1						569,700,000	12/14/2023
7200660		New York	NY		12/20/2023	8.338	68,640,000						188,000,000	11/11/2023
7200661		Augusta	GA		12/21/2023	6.444	159,000,000						272,000,000	11/30/2023
7200662		New York	NY		12/20/2023	8.338	10,560,000						188,000,000	11/11/2023
7200663		Miami	FL		12/22/2023	6.400	94,000,000						197,200,000	12/08/2023
7250101		San Francisco	CA		06/01/2021	4.490	15,246,776						23,100,000	09/13/2023
7410006		Various	DE		12/21/2023	8.366	170,575,019					1,947,360	467,462,120	07/30/2023
321050100		Tacoma	WA		03/04/2023	6.720	20,105,382		115,418				30,968,500	06/01/2021
321110114		Glendale	AZ		03/04/2023	7.845	8,775,000		46,800				12,200,000	10/07/2021
321120482		Horseshoe Bay	TX		03/04/2023	7.220	2,790,637						6,009,990	11/24/2021
322010366		Smithfield	UT		03/04/2023	6.725	1,732,447		9,443				3,781,000	12/10/2021
322020355		Portland	OR		03/04/2023	6.220	2,697,747		19,719				4,440,000	02/10/2022
322030402		Prescott	AZ		03/04/2023	6.970	3,385,126		3,154				6,240,000	02/24/2022
322030745		Phoenix	AZ		03/04/2023	6.970	6,670,615		38,011				9,920,000	01/31/2022
322040324		Brookwood	AL		03/04/2023	6.970	1,086,750						1,725,000	03/21/2022
322040368		Phoenix	AZ		03/04/2023	6.870	1,126,610		1,943				2,150,000	04/01/2022
322040972		Enumclaw	WA		03/04/2023	6.670	1,475,382		30,356				2,460,000	04/18/2022
322050135		Portland	OR		03/04/2023	6.595	1,701,674		2,834				3,360,000	05/20/2022
322050199		Portland	OR		03/04/2023	6.970	2,052,450		3,386				3,355,000	05/02/2022
322060949		Phoenix	AZ		03/04/2023	6.970	6,365,086		35,500				9,100,000	06/01/2022
322070057		Portland	OR		03/04/2023	9.000	1,210,476						2,825,000	07/22/2022
322070289		Portland	OR		03/04/2023	7.625	1,919,441		2,021				2,960,000	07/12/2022
322070331		Lacey	WA		03/04/2023	8.510	13,212,346		(15,114)				25,120,000	06/08/2022
322070611		Portland	OR		03/04/2023	7.625	1,910,099		2,021				2,960,000	07/05/2022
322080960		Portland	OR		03/04/2023	8.135	2,799,663		696				4,000,000	08/11/2022
322090853		Boise	ID		03/04/2023	9.075	3,241,170		6,976				10,955,000	08/05/2022
322100901		Wilmington	CA		03/04/2023	8.830	2,244,642		(5,723)				4,030,000	09/30/2022
322110139		Phoenix	AZ		03/04/2023	9.325	6,158,763		(27,604)				10,800,000	11/09/2022
322110233		Portland	OR		03/04/2023	9.190	2,150,322		(3,345)				6,605,000	10/23/2022
322110363		Portland	OR		03/04/2023	9.065	2,797,894		(3,776)				4,530,000	08/11/2022
322110410		Portland	OR		03/04/2023	9.190	1,122,051		(1,056)				2,180,000	10/23/2022
322120080		Portland	OR		03/16/2023	9.120	3,118,500						4,455,000	12/10/2022
322120854		Portland	OR		03/16/2023	9.620	1,256,000						2,235,000	11/05/2022
323020442		Portland	OR		03/16/2023	9.620	1,683,828						3,730,000	12/24/2022
323020743		Portland	OR		05/02/2023	9.630	881,792						3,030,000	01/28/2023
323030007		Portland	OR		05/02/2023	9.380	2,465,000						3,530,000	02/18/2023
323030490		Fallbrook	CA		05/02/2023	9.880	957,500						1,525,000	03/13/2023
323040403		Portland	OR		06/30/2023	9.755	1,572,742						4,400,000	04/24/2023
323050769		Fresno	CA		07/26/2023	9.990	837,366						1,480,000	05/31/2023

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
323060114		Portland	OR		08/16/2023	9.420	2,857,700						4,325,000	06/29/2023
323060634		Spokane Valley	WA		09/29/2023	9.920	8,480,014						14,170,000	06/28/2023
323060651		Belfair	WA		06/30/2023	9.318	19,950,000						34,000,000	04/24/2023
323060712		Portland	OR		07/26/2023	9.365	2,848,900						4,325,000	06/30/2023
323060764		Vancouver	WA		08/16/2023	9.670	1,644,460						3,390,000	06/20/2023
323080074		Delray Beach	FL		10/20/2023	9.980	6,859,475						13,500,000	08/09/2023
323080293		Portland	OR		09/29/2023	9.795	1,974,600						4,110,000	08/28/2023
323080917		Portland	OR		10/20/2023	9.668	252,221						1,675,000	08/19/2023
323090233		Portland	OR		10/30/2023	9.917	3,600,000						4,800,000	10/09/2023
323090587		Portland	OR		11/28/2023	10.200	1,673,982						9,500,000	09/12/2023
323100213		Denver	CO		12/12/2023	10.183	1,869,565						9,500,000	11/04/2023
323100375		Richland	WA		11/28/2023	10.263	1,840,318						12,300,000	09/07/2023
323100564		Portland	OR		12/12/2023	9.745	1,157,200						2,395,000	11/29/2023
323100644		Phoenix	AZ		11/09/2023	9.825	2,975,000						4,770,000	08/31/2023
323100968		Phoenix	AZ		11/09/2023	9.825	4,822,500						6,490,000	08/31/2023
323100977		Phoenix	AZ		11/09/2023	9.825	3,577,500						5,200,000	08/31/2023
720041801		Derby	GBR		03/31/2021	8.186	19,001,376		87,989			969,055	309,902,280	09/20/2023
720049401		London	GBR		06/30/2023	9.437	33,431,807		142,066			(20,133)	552,051,720	06/22/2023
730000005		Berkeley	CA		12/27/2023	3.750	3,316,973						5,380,000	12/07/2020
730000007		Berkeley	CA		12/27/2023	3.750	2,466,739						4,290,000	12/07/2020
730000009		Berkeley	CA		12/27/2023	3.750	3,946,782						6,400,000	12/07/2020
730000011		Berkeley	CA		12/27/2023	3.750	3,691,555						6,000,000	12/07/2020
730002323		Redondo Beach	CA		12/27/2023	4.100	1,126,625						4,900,000	02/04/2019
730002367		San Pablo	CA		12/27/2023	4.175	1,639,783						3,230,000	03/15/2019
730002381		Long Beach	CA		12/27/2023	4.375	1,609,078						4,720,000	04/15/2019
730002416		Stockton	CA		12/27/2023	4.400	1,864,519						3,400,000	05/03/2019
730002432		Redwood City	CA		12/27/2023	4.075	2,042,301						3,800,000	06/10/2019
730002467		Santa Barbara	CA		12/27/2023	3.825	1,529,052						4,960,000	05/08/2019
730002470		Clovis	CA		12/27/2023	4.150	3,365,403						5,650,000	05/20/2019
730002478		Long Beach	CA		12/27/2023	3.775	1,159,002						2,400,000	05/20/2019
730002482		Dixon	CA		12/27/2023	4.375	10,549,741						18,050,000	05/14/2019
730003193		Los Angeles	CA		12/27/2023	3.200	2,339,464						4,100,000	03/25/2021
730003194		Oakland	CA		12/27/2023	3.450	3,689,963						7,180,000	03/19/2021
730003209		Ashland	OR		12/27/2023	3.275	1,053,255						1,620,000	03/29/2021
730003211		Medford	OR		12/27/2023	3.275	4,768,716						7,320,000	03/29/2021
730003212		Medford	OR		12/27/2023	3.275	6,312,581						9,690,000	03/29/2021
730003219		Ashland	OR		12/27/2023	3.225	937,697						1,440,000	04/19/2021
730003222		Ashland	OR		12/27/2023	3.225	1,165,608						1,790,000	04/19/2021
730003473		Riverside	CA		12/27/2023	7.500	1,389,411						4,500,000	02/13/2023
730005513		Buena Park	CA		12/27/2023	6.125	1,401,091						2,750,000	06/29/2012
730006395		Pasadena	CA		12/27/2023	6.288	9,414,517						24,400,000	09/25/2012
730007550		Beverly Hills	CA		12/27/2023	5.000	3,288,201						8,350,000	05/07/2013
730007553		Sherman Oaks	CA		12/27/2023	5.000	4,054,486						9,100,000	05/24/2013
730007556		Beverly Hills	CA		12/27/2023	5.000	1,241,959						4,000,000	05/07/2013
730007559		Los Angeles	CA		12/27/2023	5.000	939,385						2,120,000	05/04/2013
730007562		Los Angeles	CA		12/27/2023	5.000	1,761,964						3,440,000	06/22/2013
730011570		Los Angeles	CA		12/27/2023	4.250	8,689,627						23,700,000	02/12/2013
730060685		Panorama City	CA		12/27/2023	3.250	3,166,226						4,870,000	03/10/2021
730060723		Tustin	CA		12/27/2023	3.650	1,996,974						2,400,000	06/23/2021
730060764		Los Angeles	CA		12/27/2023	4.250	927,948						2,550,000	09/16/2021
730060850		San Diego	CA		12/27/2023	4.500	3,142,642						9,840,000	06/17/2022
730100440		Los Angeles	CA		12/27/2023	5.640	2,431,037						4,350,000	05/27/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730100532		Winnetka	CA		12/27/2023	4.010	1,702,615						7,410,000	10/31/2015
730100740		Los Angeles	CA		12/27/2023	8.625	13,501,002						24,800,000	07/28/2016
730100812		Los Angeles	CA		12/27/2023	3.750	973,155						1,070,000	09/08/2016
730101050		Los Angeles	CA		12/27/2023	4.120	3,422,108						6,700,000	08/02/2017
730101198		Buena Park	CA		12/27/2023	8.125	21,800,479						54,820,000	01/04/2018
730101368		Pomona	CA		12/27/2023	4.750	2,793,959						5,250,000	04/19/2018
730101372		San Francisco	CA		12/27/2023	4.490	1,853,718						4,650,000	04/26/2018
730101382		Compton	CA		12/27/2023	8.250	1,250,685						2,150,000	05/17/2018
730101396		Compton	CA		12/27/2023	8.375	1,311,030						2,180,000	07/17/2018
730101412		Los Angeles	CA		12/27/2023	3.350	3,278,008						11,100,000	09/26/2018
730101416		Cudahy	CA		12/27/2023	4.760	1,627,969						3,050,000	10/05/2018
730101418		San Diego	CA		12/27/2023	5.070	2,067,564						4,230,000	11/15/2018
730101444		Merced	CA		12/27/2023	4.370	3,067,400						6,000,000	03/18/2019
730101446		South Gate	CA		12/27/2023	4.300	2,388,371						4,060,000	03/27/2019
730101464		Lynwood	CA		12/27/2023	4.300	1,423,735						3,280,000	05/23/2019
730101522		Whittier	CA		12/27/2023	3.700	1,303,088						1,610,000	01/06/2021
730101524		Bay Point	CA		12/27/2023	4.250	915,037						1,620,000	01/15/2021
730101526		Long Beach	CA		12/27/2023	3.650	2,104,500						3,575,000	01/12/2021
730101530		Fontana	CA		12/27/2023	3.600	1,521,329						2,655,000	03/03/2021
730101534		Richmond	CA		12/27/2023	3.500	3,071,111						5,050,000	02/25/2021
730101536		Los Angeles	CA		12/27/2023	3.500	1,537,147						3,160,000	03/17/2021
730101540		San Francisco	CA		12/27/2023	3.200	1,733,595						3,060,000	02/24/2021
730101542		Long Beach	CA		12/27/2023	4.000	1,215,996						2,100,000	03/04/2021
730101550		Los Angeles	CA		12/27/2023	3.630	3,934,500						7,180,000	03/15/2021
730101558		Lawndale	CA		12/27/2023	3.250	2,873,100						4,900,000	02/26/2021
730101560		Harbor City	CA		12/27/2023	3.250	1,697,325						2,575,000	02/26/2021
730101566		Los Angeles	CA		12/27/2023	3.630	7,686,000						13,500,000	03/15/2021
730101568		Los Angeles	CA		12/27/2023	3.250	10,890,074						19,100,000	04/12/2021
730101600		Berkeley	CA		12/27/2023	3.650	7,030,883						32,200,000	05/19/2021
730101608		Ontario	CA		12/27/2023	3.400	1,118,768						2,160,000	05/27/2021
730101610		Los Angeles	CA		12/27/2023	3.250	1,222,463						2,450,000	05/17/2021
730101614		Lake Elsinore	CA		12/27/2023	3.800	1,762,290						7,950,000	06/10/2021
730101620		San Francisco	CA		12/27/2023	3.500	3,796,699						4,206,441	03/01/2022
730101628		Los Angeles	CA		12/27/2023	3.350	1,354,200						2,200,000	06/23/2021
730101642		Los Angeles	CA		12/27/2023	3.250	2,177,700						3,725,000	08/18/2021
730101648		Los Angeles	CA		12/27/2023	3.650	5,490,000						8,400,000	09/03/2021
730101654		Los Angeles	CA		12/27/2023	6.500	1,454,850						2,800,000	12/13/2022
730101656		Los Angeles	CA		12/27/2023	6.500	2,095,350						87,058,107	12/13/2022
730101662		Gardena	CA		12/27/2023	3.350	2,790,750						4,650,000	09/20/2021
730101666		Long Beach	CA		12/27/2023	3.250	1,887,761						2,900,000	10/14/2021
730101690		Fairfield	CA		12/27/2023	3.350	1,464,000						2,300,000	11/12/2021
730101694		Fairfield	CA		12/27/2023	3.350	1,697,325						2,650,000	11/12/2021
730101704		Vallejo	CA		12/27/2023	3.350	4,902,826						7,920,000	01/11/2022
730101710		Sparks	NV		12/27/2023	3.650	5,490,000						23,880,000	02/10/2022
730101712		Las Vegas	NV		12/27/2023	3.650	7,777,500						26,000,000	01/25/2022
730101714		Las Vegas	NV		12/27/2023	3.650	5,261,250						17,540,000	01/25/2022
730101716		Las Vegas	NV		12/27/2023	3.650	6,405,000						16,810,000	01/25/2022
730101718		Reno	NV		12/27/2023	3.650	5,490,000						19,800,000	02/10/2022
730101720		Reno	NV		12/27/2023	3.650	6,039,000						20,940,000	02/10/2022
730101722		Las Vegas	NV		12/27/2023	3.650	9,607,500						25,940,000	01/25/2022
730101724		Tucson	AZ		12/27/2023	3.650	9,150,000						23,150,000	02/08/2022
730101726		Los Angeles	CA		12/27/2023	3.100	14,199,844						24,600,000	01/17/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730101734		Houston	TX		12/27/2023	3.750	2,220,941						7,650,000	02/11/2022
730101756		San Pedro	CA		12/27/2023	4.500	1,237,299						2,300,000	03/14/2022
730101764		Hawthorne	CA		12/27/2023	3.500	10,705,500						16,600,000	03/29/2022
730101766		North Hollywood	CA		12/27/2023	3.500	4,758,000						8,075,000	03/25/2022
730101768		National City	CA		12/27/2023	3.500	1,507,085						6,975,000	03/17/2022
730101770		Spring Valley	CA		12/27/2023	3.500	3,368,808						17,375,000	03/17/2022
730101784		Los Angeles	CA		12/27/2023	3.700	3,637,125						5,300,000	04/04/2022
730101806		Aurora	CO		12/27/2023	3.450	8,343,650						86,975,805	04/18/2022
730101808		Aurora	CO		12/27/2023	3.450	2,803,466						4,500,000	04/18/2022
730101824		Berkeley	CA		12/27/2023	3.600	2,226,618						4,340,000	04/29/2022
730101830		Fresno	CA		12/27/2023	4.500	3,227,736						7,200,000	09/14/2022
730101832		Fresno	CA		12/27/2023	3.650	4,233,299						6,800,000	05/03/2022
730101876		Berkeley	CA		12/27/2023	3.600	2,226,618						3,900,000	04/29/2022
730101888		Ventura	CA		12/27/2023	4.350	2,571,150						5,440,000	06/17/2022
730101892		Oakland	CA		12/27/2023	4.200	2,012,232						3,080,000	05/16/2022
730101898		Westminster	CA		12/27/2023	4.250	9,150,000						17,530,000	12/31/2022
730101906		Baton Rouge	LA		12/27/2023	4.650	4,071,750						13,675,000	04/22/2022
730101908		Birmingham	AL		12/27/2023	4.650	3,797,250						15,625,000	03/25/2022
730101910		Pelham	AL		12/27/2023	4.650	3,660,000						12,575,000	03/25/2022
730101912		Jackson	MS		12/27/2023	4.650	3,660,000						4,000,000	03/24/2022
730101914		Memphis	TN		12/27/2023	4.650	4,575,000						12,950,000	03/23/2022
730101920		Berkeley	CA		12/27/2023	4.650	1,418,250						4,100,000	07/05/2022
730101922		North Hollywood	CA		12/27/2023	4.500	5,604,375						9,600,000	07/06/2022
730101924		Huntington Park	CA		12/27/2023	5.250	2,104,500						3,700,000	07/27/2022
730101930		Covina	CA		12/27/2023	5.150	1,234,149						2,950,000	09/09/2022
730101940		Santa Barbara	CA		12/27/2023	6.850	1,268,921						2,180,000	03/07/2023
730102354		Los Angeles	CA		12/27/2023	4.350	2,456,554						5,100,000	04/16/2019
730102373		Los Angeles	CA		12/27/2023	4.350	1,225,336						2,070,000	04/17/2019
730103004		Los Angeles	CA		12/27/2023	3.750	9,514,953						16,460,000	01/27/2020
730103144		Los Angeles	CA		12/27/2023	3.800	2,871,340						5,250,000	02/07/2020
730103184		Los Angeles	CA		12/27/2023	3.550	1,915,722						6,940,000	02/28/2020
730103185		Los Angeles	CA		12/27/2023	3.550	4,016,462						11,670,000	02/19/2020
730103349		Anaheim	CA		12/27/2023	3.850	4,313,912						7,000,000	05/11/2020
730103378		Montebello	CA		12/27/2023	3.850	3,405,352						6,500,000	05/06/2020
730200016		Lemon Grove	CA		12/27/2023	6.500	1,514,976						240,000	03/10/2014
730202125		Los Angeles	CA		12/27/2023	7.588	2,180,326						4,000,000	02/14/2017
730202960		Los Angeles	CA		12/27/2023	3.750	5,786,460						9,300,000	08/25/2019
730242788		Los Angeles	CA		12/27/2023	5.627	2,405,355						5,580,000	10/29/2018
730242934		Los Angeles	CA		12/27/2023	6.731	1,188,404						3,000,000	06/17/2019
730300034		Yucaipa	CA		12/27/2023	4.430	4,049,775						8,400,000	04/18/2018
730300144		Hawthorne	CA		12/27/2023	4.580	1,164,491						2,875,000	05/01/2018
730300225		Pasadena	CA		12/27/2023	8.250	1,199,607						2,370,000	05/24/2018
730300237		Salinas	CA		12/27/2023	3.400	1,251,376						2,150,000	05/30/2018
730300257		Vallejo	CA		12/27/2023	5.246	1,096,791						2,050,000	06/06/2018
730300292		Ventura	CA		12/27/2023	4.775	1,042,191						2,300,000	09/05/2018
730300293		Ventura	CA		12/27/2023	4.775	937,971						2,050,000	09/05/2018
730300294		Oxnard	CA		12/27/2023	4.775	1,329,835						2,900,000	09/05/2018
730300354		Santa Monica	CA		12/27/2023	4.890	1,587,762						4,700,000	06/21/2018
730300450		Los Angeles	CA		12/27/2023	4.880	989,809						4,450,000	12/04/2018
730300523		Los Angeles	CA		12/27/2023	7.863	2,860,838						6,750,000	09/06/2018
730300560		Redwood City	CA		12/27/2023	4.840	2,517,788						14,350,000	09/20/2018
730300599		Inglewood	CA		12/27/2023	4.273	3,654,788						7,300,000	09/20/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730300600		San Pedro	CA		12/27/2023	4.270	7,549,106						20,500,000	09/24/2018
730300603		Inglewood	CA		12/27/2023	4.273	1,417,448						2,850,000	09/20/2018
730300604		Inglewood	CA		12/27/2023	4.273	1,930,056						4,200,000	09/20/2018
730300678		Santa Barbara	CA		12/27/2023	4.860	1,259,261						2,775,000	10/04/2018
730300786		Los Angeles	CA		12/27/2023	4.670	6,137,012						12,400,000	12/06/2018
730300788		Los Angeles	CA		12/27/2023	4.670	2,621,103						4,850,000	12/06/2018
730300793		Buena Park	CA		12/27/2023	4.670	5,064,935						9,310,000	12/10/2018
730300839		Tracy	CA		12/27/2023	4.690	1,986,967						4,900,000	01/03/2019
730300872		Riverside	CA		12/27/2023	4.600	4,632,617						11,275,000	01/24/2019
730300880		Los Angeles	CA		12/27/2023	4.870	1,160,649						4,625,000	01/10/2019
730300887		North Hollywood	CA		12/27/2023	4.600	2,230,575						5,600,000	01/30/2019
730300891		Van Nuys	CA		12/27/2023	4.600	2,467,600						5,300,000	01/30/2019
730300931		Long Beach	CA		12/27/2023	4.500	1,563,041						2,925,000	01/17/2019
730300939		Claremont	CA		12/27/2023	4.500	949,488						1,800,000	01/18/2019
730300941		Gardena	CA		12/27/2023	4.500	1,447,366						3,150,000	01/17/2019
730300970		Downey	CA		12/27/2023	4.400	4,198,893						10,000,000	01/17/2019
730300974		Santa Fe Springs	CA		12/27/2023	4.500	1,687,732						4,150,000	04/15/2019
730301045		El Centro	CA		12/27/2023	4.990	1,815,186						3,300,000	02/19/2019
730301077		Pleasant Hill	CA		12/27/2023	4.670	1,186,100						3,000,000	03/28/2019
730301130		Alhambra	CA		12/27/2023	4.600	1,518,789						4,100,000	03/11/2019
730301153		Oakland	CA		12/27/2023	4.910	2,197,421						3,750,000	03/22/2019
730301154		Watsonville	CA		12/27/2023	4.350	2,526,223						5,200,000	03/26/2019
730301250		Los Angeles	CA		12/27/2023	4.300	4,678,254						9,300,000	03/27/2019
730301298		Los Angeles	CA		12/27/2023	4.300	6,552,298						14,650,000	05/03/2019
730301350		San Rafael	CA		12/27/2023	4.300	4,265,720						8,730,000	04/12/2019
730301413		Huntington Beach	CA		12/27/2023	4.370	1,106,496						2,800,000	07/18/2019
730301421		Adelanto	CA		12/27/2023	4.680	957,543						3,500,000	05/02/2019
730301571		Whittier	CA		12/27/2023	4.300	1,293,911						2,200,000	06/13/2019
730301626		Fairfield	CA		12/27/2023	3.350	4,570,800						8,000,000	09/11/2019
730301662		Palmdale	CA		12/27/2023	4.600	1,605,019						2,700,000	07/15/2019
730301690		Santa Cruz	CA		12/27/2023	4.000	1,169,710						2,100,000	03/21/2019
730301696		Salinas	CA		12/27/2023	4.000	1,380,347						2,200,000	03/20/2019
730301712		Los Angeles	CA		12/27/2023	7.500	1,211,636						2,950,000	08/05/2019
730301818		Los Angeles	CA		12/27/2023	4.100	1,770,882						3,435,000	02/11/2019
730301858		Los Angeles	CA		12/27/2023	4.400	1,746,227						3,100,000	09/24/2019
730301919		San Diego	CA		12/27/2023	4.500	1,538,020						3,000,000	10/29/2019
730301921		San Gabriel	CA		12/27/2023	4.100	5,835,525						10,450,000	09/17/2019
730301992		Santa Monica	CA		12/27/2023	4.650	1,708,038						6,075,000	10/10/2019
730302010		Chula Vista	CA		12/27/2023	4.100	2,926,912						5,470,000	10/21/2019
730302067		Los Angeles	CA		12/27/2023	4.100	2,377,058						4,550,000	01/01/2020
730302085		Long Beach	CA		12/27/2023	4.110	1,713,545						2,840,000	11/18/2019
730302120		Los Angeles	CA		12/27/2023	4.400	1,023,350						2,225,000	10/29/2019
730302158		Los Angeles	CA		12/27/2023	4.100	2,760,778						4,550,000	11/12/2019
730302172		Los Angeles	CA		12/27/2023	4.750	3,436,640						7,620,000	12/09/2019
730302188		Los Angeles	CA		12/27/2023	4.400	2,658,886						4,500,000	11/19/2019
730302189		Long Beach	CA		12/27/2023	4.100	914,952						1,800,000	12/03/2019
730302211		Paramount	CA		12/27/2023	4.180	1,789,149						3,100,000	12/03/2019
730302329		Los Angeles	CA		12/27/2023	3.850	4,095,873						8,600,000	02/10/2020
730302330		Long Beach	CA		12/27/2023	3.950	1,492,254						2,400,000	01/30/2020
730302335		Vacaville	CA		12/27/2023	3.750	985,467						1,630,000	10/06/2020
730302378		San Diego	CA		12/27/2023	3.750	1,201,154						2,740,000	03/04/2020
730302389		Sacramento	CA		12/27/2023	3.750	4,363,783						9,790,000	11/20/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730302396		Chico	CA		12/27/2023	3.800	1,100,222						2,840,000	03/24/2020
730302397		Northridge	CA		12/27/2023	3.850	1,791,461						4,800,000	03/13/2020
730302403		Lake Elsinore	CA		12/27/2023	3.970	1,418,407						2,800,000	03/03/2020
730302431		Martinez	CA		12/27/2023	4.100	960,468						2,240,000	10/25/2019
730302486		Los Angeles	CA		12/27/2023	4.150	1,504,685						4,325,000	03/25/2020
730302495		Los Angeles	CA		12/27/2023	3.900	1,233,535						1,950,000	04/02/2020
730302528		Los Angeles	CA		12/27/2023	3.850	2,384,175						3,750,000	04/13/2020
730302652		Houston	TX		12/27/2023	4.500	1,187,155						4,730,000	06/18/2020
730302671		Long Beach	CA		12/27/2023	3.480	8,345,817						14,850,000	10/20/2020
730302672		Downey	CA		12/27/2023	3.480	13,945,645						23,500,000	10/20/2020
730302677		Fairfield	CA		12/27/2023	3.750	2,468,243						4,060,000	09/21/2020
730302686		Los Angeles	CA		12/27/2023	3.650	2,895,975						4,220,000	10/19/2020
730302687		Inglewood	CA		12/27/2023	3.650	2,162,216						5,250,000	11/05/2020
730302688		Inglewood	CA		12/27/2023	3.650	1,211,146						2,900,000	11/05/2020
730302692		Los Angeles	CA		12/27/2023	4.000	1,011,963						1,730,000	11/20/2020
735084908		Gardena	CA		12/27/2023	5.750	1,659,140						1,970,000	04/20/2004
735112806		Hawthorne	CA		12/27/2023	5.750	1,393,261						3,750,000	07/19/2004
737033807		Chula Vista	CA		12/27/2023	3.500	5,032,500						9,200,000	03/03/2021
737034552		Hemet	CA		12/27/2023	8.000	1,269,562						2,000,000	05/24/2021
737034569		Hemet	CA		12/27/2023	8.000	990,259						1,560,000	05/24/2021
737035047		San Diego	CA		12/27/2023	3.500	6,906,215						21,800,000	06/03/2021
737035054		San Diego	CA		12/27/2023	3.500	2,535,193						7,800,000	06/03/2021
737035399		Los Angeles	CA		12/27/2023	3.350	1,751,003						4,300,000	09/07/2021
750000016	CF	Kissimmee	FL		11/22/2022	5.986	85,000,000						153,500,000	09/27/2023
750000017	CF	New York	NY		12/16/2022	5.960	165,000,000						294,000,000	09/27/2023
750000021	CF	Ventura	CA		02/10/2023	5.750	84,176,044						146,500,000	01/05/2023
750000024	CF	Greensboro	NC		04/04/2023	6.442	146,896,654						306,000,000	02/28/2023
750000025	CF	New York	NY		05/26/2023	5.750	67,376,965		56,965				122,700,000	04/10/2023
750000026		Bronx	NY		06/23/2023	6.000	37,816,949						62,800,000	05/09/2023
750000027		New York	NY		06/30/2023	9.593	6,460,641		55,455				130,090,000	06/07/2023
750000028		New York	NY		08/09/2023	9.113	68,599,466		66,132				136,533,330	07/18/2023
750000032	CF	Los Angeles	CA		09/22/2023	6.450	46,423,254						91,000,000	08/25/2023
750000035		Phoenix	AZ		12/12/2023	6.450	55,500,000						110,000,000	10/31/2023
3300002956		North Bergen	NJ		06/21/2021	7.480	955,997						2,107,000	02/23/2021
3300002992		Rensselaer	NY		07/02/2021	9.200	1,303,400						2,131,500	04/27/2021
3300003235		Chicago	IL		09/13/2021	9.200	232,285						490,000	07/19/2021
3300003237		Brooklyn	NY		09/29/2022	6.846	2,234,260						6,076,000	08/09/2022
3300003282		Brooklyn	NY		10/07/2021	7.200	813,275						1,494,500	08/23/2021
3300003384		Chicago	IL		11/01/2021	9.200	605,150						980,000	10/12/2021
3300003482		Chicago	IL		01/18/2022	9.200	366,349						649,250	12/09/2021
3300003523		Brooklyn	NY		03/09/2022	7.450	476,207						833,000	01/21/2022
3300003760		Chicago	IL		06/23/2022	9.200	814,625						1,470,000	02/11/2022
3300003763		Chicago	IL		07/28/2022	9.210	1,117,200						2,229,500	06/27/2022
3300003796		Brooklyn	NY		06/10/2022	7.450	837,900						3,454,500	05/02/2022
3300003845		Brooklyn	NY		08/24/2022	6.616	1,187,025						2,278,500	06/01/2022
3300003855		Irvington	NJ		08/24/2022	6.491	278,229						1,016,750	06/08/2022
3300004042		Cocoa	FL		12/02/2022	8.081	446,880						833,000	10/21/2022
3300004086		Bronx	NY		12/02/2022	7.581	1,041,649						1,641,500	10/31/2022
3300004155		Baltimore	MD		12/21/2022	7.863	160,970						588,000	11/04/2022
3300004177		Newark	NJ		06/23/2023	9.645	186,200						1,421,000	05/10/2023
3300004178		Jersey City	NJ		08/24/2023	9.735	811,925						7,203,000	05/08/2023
3300004211		Chicago	IL		12/21/2022	8.855	1,134,936						2,205,000	12/01/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004227		Philadelphia	PA		02/16/2023	9.135	689,545						1,739,500	12/22/2022
3300004263		Irvington	NJ		04/05/2023	8.830	1,508,639						5,953,500	01/06/2023
3300004346		Chicago	IL		03/08/2023	9.185	249,880						426,300	01/30/2023
3300004351		Astoria	NY		04/05/2023	9.080	814,625						1,690,500	02/27/2023
3300004362		Chicago	IL		03/08/2023	9.185	344,936						558,600	01/30/2023
3300004378		Brooklyn	NY		05/03/2023	9.180	197,838						2,229,500	02/20/2023
3300004385		Brooklyn	NY		05/03/2023	9.080	473,646						2,866,500	03/23/2023
3300004475		Jersey City	NJ		08/24/2023	9.735	520,988						894,250	06/07/2023
3300004503		Philadelphia	PA		08/24/2023	9.735	148,960						2,499,000	05/17/2023
3300004692		Bronx	NY		12/28/2023	9.465	1,119,085						7,742,000	09/04/2023
3300004707		Little Rock	AR		11/27/2023	9.695	1,629,250						2,940,000	09/12/2023
3300004725		Brooklyn	NY		12/28/2023	9.640	207,799						2,744,000	09/27/2023
3310021739		Big Spring	TX		09/22/2021	7.250	1,862,131						3,150,000	07/29/2021
3310024886		Rockport	TX		10/27/2021	5.210	928,337						1,467,000	08/17/2021
3310025938		Myrtle Beach	SC		11/12/2021	5.000	950,400						1,455,000	09/24/2021
3310029498		Nashville	NC		02/25/2022	6.300	371,250						555,000	12/04/2021
3310030357		North Charleston	SC		02/18/2022	5.175	1,136,696						3,300,000	01/24/2022
3310031066		Albany	NY		06/07/2022	5.343	644,061						1,027,500	03/25/2022
3310031419		Tucson	AZ		03/17/2022	6.050	423,225						570,000	01/20/2022
3310032402		Greensboro	NC		03/22/2022	5.000	967,462						1,500,000	02/15/2022
3310032662		Keansburg	NJ		03/09/2022	5.000	1,439,461						2,370,000	01/01/2022
3310033257		Jackson	MS		04/14/2022	5.693	1,133,293						2,730,000	03/04/2022
3310034716		Hartford	CT		07/07/2022	5.343	525,932						1,161,000	04/05/2022
3310034735		Louisville	KY		05/19/2022	5.000	1,001,119						1,716,000	02/16/2022
3310034741		Hartford	CT		07/07/2022	5.343	427,679						747,000	04/05/2022
3310034948		Poughkeepsie	NY		08/01/2022	5.875	292,009						450,000	04/06/2022
3310034991		Chicago	IL		07/07/2022	5.875	1,009,807						1,650,000	04/05/2022
3310035326		Wooster	OH		06/07/2022	5.700	697,950						1,050,000	04/14/2022
3310035680		Yonkers	NY		08/08/2022	6.043	723,335						1,350,000	06/02/2022
3310035737		East Orange	NJ		06/15/2022	5.343	949,681						1,320,000	04/28/2022
3310035775		New Britain	CT		07/14/2022	5.343	365,310						660,000	05/11/2022
3310035877		Brooklyn	NY		08/26/2022	6.550	891,000						1,575,000	05/03/2022
3310036201		Yonkers	NY		08/08/2022	6.043	627,110						1,140,000	06/02/2022
3310036460		Center Point	AL		06/23/2022	5.931	2,075,072						4,050,000	05/26/2022
3310036520		Zephyrhills	FL		06/07/2022	5.350	298,485						402,000	04/12/2022
3310036725		Pigeon Forge	TN		07/25/2022	5.931	806,652						1,312,500	05/03/2022
3310037325		Chicago	IL		08/08/2022	6.043	112,860						180,000	06/01/2022
3310037389		Topeka	KS		07/07/2022	6.800	2,099,896						3,510,000	05/09/2022
3310037539		Brooklyn	NY		09/28/2022	6.050	912,384						1,440,000	06/23/2022
3310037778		Waterbury	CT		08/08/2022	6.250	938,397						1,740,000	06/21/2022
3310037859		Chicago	IL		08/16/2022	7.050	132,549						222,000	07/07/2022
3310038062		Poughkeepsie	NY		07/14/2022	6.550	602,554						1,140,000	06/15/2022
3310038178		Chicago	IL		09/28/2022	7.800	300,595						504,000	05/25/2022
3310038198		New Britain	CT		07/14/2022	7.040	302,940						487,500	06/01/2022
3310038326		New Britain	CT		08/16/2022	7.040	188,433						375,000	05/09/2022
3310038409		New Britain	CT		08/16/2022	7.040	220,122						375,000	05/09/2022
3310038425		Garfield	NJ		08/08/2022	7.050	327,579						555,000	06/23/2022
3310038432		Wichita	KS		09/28/2022	6.620	1,876,624						3,780,000	06/27/2022
3310038645		Montgomery	AL		08/26/2022	6.300	2,301,757						3,780,000	06/27/2022
3310039337		Waterbury	CT		08/26/2022	7.040	144,936						240,000	07/20/2022
3310039962		Waterbury	CT		09/28/2022	7.040	423,225						727,500	07/22/2022
3310040104		New Orleans	LA		11/10/2022	8.400	1,386,654						2,145,000	07/26/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310040141		Detroit	MI		10/12/2022	8.040	173,737						255,000	08/02/2022
3310040455		Myrtle Beach	SC		10/19/2022	7.550	623,700						990,000	08/19/2022
3310041137		Poughkeepsie	NY		11/10/2022	9.450	135,989						262,500	08/29/2022
3310041368		Montgomery	AL		10/19/2022	7.900	415,803						757,500	08/26/2022
3310041505		Detroit	MI		09/28/2022	8.050	121,209						277,500	08/11/2022
3310041645		Memphis	TN		11/01/2022	8.120	2,194,421						3,810,000	06/30/2022
3310041983		Waterbury	CT		11/10/2022	8.050	77,602						306,000	09/12/2022
3310042473		Memphis	TN		11/01/2022	8.400	131,045						201,000	09/08/2022
3310043798		Hartford	CT		01/10/2023	8.000	133,038						207,000	10/31/2022
3310044030		Carbondale	IL		01/30/2023	8.750	514,501						945,000	09/06/2022
3310044281		Tacoma	WA		03/15/2023	8.040	3,148,913						4,950,000	12/21/2022
3310045662		Memphis	TN		04/04/2023	8.040	2,705,921						6,510,000	12/27/2022
3310046855		Tacoma	WA		07/27/2023	9.359	3,029,439						5,400,000	04/17/2023
3310050695		Chicago	IL		04/27/2023	8.743	481,140						1,050,000	01/09/2023
3310051704		Newark	NJ		05/11/2023	8.666	299,970						480,000	03/27/2023
3310054234		Cincinnati	OH		07/27/2023	9.016	1,091,475						1,740,000	06/05/2023
3310055602		Newark	NJ		09/15/2023	9.191	193,941						303,000	08/17/2023
3310059640		Chicago	IL		12/28/2023	9.366	120,656						300,000	08/31/2023
3310062012		Carrollton	GA		12/07/2023	8.428	1,626,565						2,580,000	10/19/2023
3320042270		Toledo	OH		01/10/2023	8.480	1,642,212						2,450,000	09/08/2022
3320042299		Jersey City	NJ		02/13/2023	8.616	753,841						1,650,000	10/05/2022
3320043607		Newark	NJ		01/10/2023	9.236	1,887,701						3,400,000	09/30/2022
3320043625		Newark	NJ		01/30/2023	9.236	1,584,595						3,550,000	09/30/2022
3320043960		Jersey City	NJ		01/30/2023	8.942	636,372						1,880,000	10/20/2022
3320044263		Buffalo	NY		01/30/2023	9.242	495,792						860,000	11/30/2022
3320044344		Baltimore	MD		02/27/2023	9.816	1,982,170						3,275,000	12/07/2022
3320044355		Chicago	IL		02/13/2023	8.916	3,341,250						5,400,000	10/28/2022
3320044572		Yonkers	NY		01/30/2023	8.792	749,400						1,750,000	11/28/2022
3320044877		Detroit	MI		02/13/2023	8.916	301,439						550,000	08/17/2022
3320045562		San Antonio	TX		02/13/2023	8.922	10,686,162						20,900,000	12/12/2022
3320045677		Memphis	TN		04/19/2023	8.600	10,005,980						34,300,000	12/27/2022
3320046090		Waterbury	CT		02/13/2023	9.312	424,413						780,000	12/28/2022
3320046862		Newark	NJ		02/27/2023	9.222	1,521,383						3,000,000	12/19/2022
3320047297		Detroit	MI		02/27/2023	9.822	735,693						1,280,000	12/19/2022
3320047299		Detroit	MI		02/27/2023	9.822	434,506						810,000	12/19/2022
3320047539		Killeen	TX		04/04/2023	9.500	332,284						710,000	11/01/2022
3320049380		Sidney	NY		04/27/2023	9.800	1,563,037						2,950,000	02/07/2023
3320050229		Chicago	IL		04/27/2023	9.500	683,595						1,150,000	03/27/2023
3320051136		Chicago	IL		05/11/2023	9.356	660,825						1,300,000	02/27/2023
4010022608		Indianapolis	IN		08/27/2021	6.500	7,686,606						11,975,000	08/20/2021
0S41001	0	Lake Forest	CA		08/15/2017	5.000	43,019						4,806,000	10/03/2023
0S41044	0	W Covina	CA		08/15/2017	4.375	310,002						3,702,000	10/03/2023
0S41073	0	Pocatello	ID		07/12/2005	6.510	131,518						4,146,000	10/03/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							18,822,242,544		20,394,661		16,086,485	102,332,993	55,875,422,683	XXX
7200153		Brunswick	OH		08/18/2017	12.065	10,510,962		74,849				391,950,000	09/21/2023
7200170		Elmsford	NY		05/26/2021	6.500	40,000,000						307,840,000	09/21/2023
7200193		Los Angeles	CA		05/26/2021	5.000	57,500,000						659,333,330	09/06/2023
7200208		Sunnyvale	CA		05/26/2021	5.650	42,568,581		(48,776)				271,602,040	09/07/2023
7200234		Sunnyvale	CA		05/26/2021	4.620	101,500,000						645,626,380	09/06/2023
7200246		New York	NY		05/26/2021	5.000	60,000,000						246,394,320	09/14/2022
7200250		San Francisco	CA		05/26/2021	4.880	140,000,000						505,600,000	09/07/2023
7200257		Rockville	MD		06/17/2021	8.854	127,665,205		255,229				1,198,500,000	09/21/2023

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7200266		Seattle	WA		06/17/2021	10.555	6,739,769						134,300,000	09/27/2023
7200276		Tracy	CA		05/26/2021	5.410	47,458,334						195,500,000	09/21/2023
7200285		Lake Buena Vista	FL		05/26/2021	9.654	68,777,258		(222,742)				490,961,540	09/21/2023
7200289		Chicago	IL		05/26/2021	5.450	19,000,000						205,833,330	09/07/2023
7200297		New York	NY		05/26/2021	10.593	44,500,000						436,100,000	09/20/2023
7200301		Beverly Hills	CA		05/27/2021	4.965	32,477,061						212,875,000	09/13/2023
7200316		San Francisco	CA		05/27/2021	5.250	5,000,000						40,153,846	09/11/2023
7200341		New York	NY		05/27/2021	10.818	19,575,781		24				492,000,010	09/25/2023
7200359		Middletown	NY		05/27/2021	8.760	25,502,076		612,076				388,636,360	09/21/2023
7200441		Burlingame	CA		04/01/2021	4.500	64,000,000						492,307,690	09/21/2023
7200443		Tyler	TX		03/31/2021	12.084	15,653,287						304,800,000	09/19/2022
7200542		Leiden	NLD		04/29/2022	8.619	84,060,002					2,551,526	413,142,180	09/20/2023
7200583		New York	NY		09/02/2022	10.858	29,400,000						647,500,000	09/27/2023
7200584		New York	NY		09/02/2022	10.858	73,500,000						647,500,000	09/27/2023
7200594		New York	NY		11/08/2022	10.343	42,636		219,214				86,128,797	09/01/2022
0699999. Mortgages in good standing - Mezzanine Loans							1,115,430,952		889,875			2,551,526	9,414,584,823	XXX
0899999. Total Mortgages in good standing							36,301,354,782		29,565,030		22,090,204	138,993,471	91,040,693,432	XXX
1699999. Total - Restructured Mortgages														XXX
100060341		Portage	IN		06/01/2021	6.750	100,703		23				129,996	10/26/2007
100060367		Waynesville	OH		06/01/2021	3.500	251,326		67				339,998	03/15/2013
100060415		Roswell	NM		06/01/2021	4.375	63,669		10				80,000	06/27/2007
100060429		Bethel	MN		06/01/2021	3.875	150,337		38				185,001	01/20/2016
100060434		Kansas City	MO		06/01/2021	4.000	86,403		24				134,999	11/06/2015
100060439		Mobile	AL		06/01/2021	3.750	77,217		16				96,000	06/19/2015
100060443		Madison	WI		06/01/2021	4.000	113,249		23				142,500	09/15/2016
100060497		Lincoln	NE		06/01/2021	3.250	195,611		52				249,235	06/12/2015
100060521		Plaquemine	LA		06/01/2021	3.625	54,679		3				69,966	07/22/2015
100060526		Zachary	LA		06/01/2021	3.875	109,878		16				128,985	09/12/2016
100060604		Burton	MI		06/01/2021	4.000	120,147		15				152,000	12/30/2016
100060655		Council Bluffs	IA		06/01/2021	3.990	57,352		11				82,000	10/14/2016
100060706		Campbellsville	KY		06/01/2021	4.500	73,240		17				97,982	07/18/2013
100060720		Baltimore	MD		06/01/2021	3.750	77,470		19				108,418	10/03/2014
100060725		Leroy	AL		06/01/2021	3.875	150,427		25				207,980	06/27/2014
100060729		Grovetown	GA		06/01/2021	3.500	198,394		49				255,063	10/03/2014
100060730		Muncie	IN		06/01/2021	4.000	87,216		28				113,553	10/10/2014
100060740		Hahira	GA		06/01/2021	3.750	110,512		22				144,920	12/09/2014
100060745		Canal Winchester	OH		06/01/2021	4.500	138,484		26				132,954	01/09/2015
100060760		Muscle Shoals	AL		06/01/2021	3.875	64,709		13				79,971	04/02/2015
100060808		Whittier	CA		06/01/2021	3.750	475,881		119				589,932	06/17/2015
100060810		Maben	MS		06/01/2021	3.875	70,975		18				98,985	06/25/2015
100060924		Owensboro	KY		06/01/2021	3.500	58,438		10				72,033	05/27/2016
100060927		Hogansville	GA		06/01/2021	3.750	112,642		21				138,945	05/24/2016
100060931		Baytown	TX		06/01/2021	3.375	222,657		56				269,868	05/31/2016
100060940		Raytown	MO		06/01/2021	4.000	94,609		11				112,056	06/20/2016
100060967		Riverside	CA		06/01/2021	3.500	273,756		61				330,014	06/20/2016
100060975		Kennesaw	GA		06/01/2021	3.250	135,662		25				162,981	07/26/2016
100061005		Port Charlotte	FL		06/01/2021	3.250	106,773						128,954	08/29/2016
100061025		Deweyville	UT		06/01/2021	3.875	161,960		27				196,993	09/16/2016
100061051		Bethlehem	GA		06/01/2021	3.750	138,719		31				165,048	10/06/2016
100061058		Tuscaloosa	AL		06/01/2021	3.950	133,934		21				165,040	10/24/2016
100061090		Bessemer	AL		06/01/2021	3.875	161,045		19				191,436	11/29/2016
100061143		Newport	NC		06/01/2021	4.125	110,060		19				121,986	03/23/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061148		Toney	AL		06/01/2021	3.875	115,013		14				135,970	03/29/2017
100061157		Shawnee	KS		06/01/2021	3.750	134,563		24				156,982	05/30/2017
100061177		Clarksville	IN		06/01/2021	3.750	99,568		1				123,003	05/15/2017
100061191		Arthur City	TX		06/01/2021	4.250	118,605		24				136,984	06/12/2017
100061228		Saint Louis	MO		06/01/2021	4.375	59,467		12				64,991	08/14/2017
100061234		Collinsville	IL		06/01/2021	4.000	127,555		25				158,881	08/24/2017
100061244		New Orleans	LA		06/01/2021	4.000	211,477		74				252,030	08/18/2017
100061255		Jacksonville	FL		06/01/2021	4.750	130,340		22				125,061	09/27/2017
100061268		Camilla	GA		06/01/2021	4.000	61,159		13				91,453	10/16/2017
100061279		Fremont	OH		06/01/2021	3.750	62,471		11				91,028	10/30/2017
100061290		Sauk Rapids	MN		06/01/2021	3.750	138,506		25				162,547	11/24/2017
100061317		Duncanville	TX		06/01/2021	3.500	285,467		22				361,958	02/28/2018
100061414		Royal Palm Beach	FL		06/01/2021	5.250	216,712		4				249,978	02/04/2019
100061447		Loganville	GA		06/01/2021	4.000	270,637		46				294,965	08/19/2019
100061456		Columbia	SC		06/01/2021	4.500	144,399		30				165,472	09/11/2019
100061581		Wichita	KS		07/01/2021	4.000	69,843						66,000	05/01/2005
100061629		Easton	PA		07/01/2021	3.875	143,345						192,483	11/01/2012
100061680		Huntington	WV		07/01/2021	4.500	58,590						84,792	11/01/2013
100061756		Mcmurray	PA		07/01/2021	3.875	230,199		(144)				340,379	01/01/2015
100061764		Grand Blanc	MI		07/01/2021	3.875	80,942		(22)				162,844	03/01/2015
100061860		Bronx	NY		07/01/2021	4.000	414,548		(108)				534,195	10/01/2016
100061870		Lansing	IL		07/01/2021	3.750	140,971		(102)				181,447	06/01/2015
100061894		Kissimmee	FL		07/01/2021	3.750	206,885		(60)				313,845	02/01/2016
100061902		Chicago	IL		07/01/2021	4.000	137,110		(121)				128,925	04/01/2016
100061905		Harrison	TN		07/01/2021	4.125	121,298		(45)				205,251	04/01/2016
100061944		Poughkeepsie	NY		07/01/2021	3.375	101,962		22				232,146	04/01/2015
100061957		Lesage	WV		07/01/2021	3.875	108,312						138,098	08/01/2015
100062000		Hampton	GA		07/01/2021	4.000	148,019		(59)				280,507	08/01/2017
100062003		Philadelphia	PA		07/01/2021	4.125	151,149		(13)				216,952	10/01/2017
100062009		Fayetteville	NC		07/01/2021	3.250	68,680		(7)				125,753	09/01/2016
100062043		Killeen	TX		07/01/2021	4.000	93,670		(55)				164,516	06/01/2017
100062078		Ocean Springs	MS		07/01/2021	4.000	117,393		(104)				182,765	11/01/2015
100062087		Philadelphia	PA		07/01/2021	4.125	145,287		(3)				246,709	01/01/2015
100062091		Louisburg	NC		07/01/2021	4.375	143,882		231				175,448	09/01/2017
100062211		Sanford	FL		07/01/2021	3.375	270,291		1				303,000	09/01/2018
100062255		Fishers	IN		07/01/2021	3.750	130,923		(8)				235,839	04/01/2014
100062291		Chesapeake	VA		07/01/2021	4.000	211,704		(6)				283,997	08/01/2016
100062327		Versailles	KY		07/01/2021	3.250	169,738		(53)				263,500	11/01/2017
100062329		Grantsville	UT		07/01/2021	3.750	302,167		(98)				467,853	01/01/2018
100062344		Pawtucket	RI		07/01/2021	3.990	165,791		(66)				267,679	11/01/2019
100062466		Cheyenne	WY		07/01/2021	3.750	316,861		(32)				434,742	06/01/2014
100062474		Davenport	IA		07/01/2021	4.375	91,755		(1)				134,653	06/01/2014
100062478		Clinton	IA		07/01/2021	4.250	41,530		(1)				62,500	08/01/2014
100062527		Pataskala	OH		07/01/2021	4.000	230,831		(35)				375,419	01/01/2015
100062529		Aurora	IL		07/01/2021	3.750	92,760		1				190,482	02/01/2015
100062567		Bartlesville	OK		07/01/2021	3.750	127,834		(26)				226,003	04/01/2015
100062668		Savannah	TN		07/01/2021	3.750	106,196		(44)				126,423	07/01/2015
100062726		Donna	TX		07/01/2021	3.750	114,471						141,911	11/01/2015
100062727		Riverview	FL		07/01/2021	4.000	137,544		(25)				261,103	11/01/2015
100062733		Belcamp	MD		07/01/2021	4.250	208,003		(159)				294,793	11/01/2015
100062760		Clayton	OH		07/01/2021	4.375	61,557						135,600	12/01/2015
100062761		Newton Falls	OH		07/01/2021	4.125	195,193		(17)				229,475	12/01/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062766		Marlton	NJ		07/01/2021	3.750	170,492		(9)				242,718	02/01/2016
100062793		Grovetown	GA		07/01/2021	3.750	159,532		(88)				239,527	02/01/2016
100062820		Dawsonville	GA		07/01/2021	4.000	138,358		(23)				251,960	04/01/2016
100062823		Mckeesport	PA		07/01/2021	3.500	51,200		(20)				104,728	05/01/2016
100062835		Baltimore	MD		07/01/2021	3.250	112,706		(5)				173,903	07/01/2016
100062851		Loganville	GA		07/01/2021	3.875	138,548		(20)				262,419	05/01/2016
100062870		Chicago	IL		07/01/2021	3.875	152,222		13				216,900	05/01/2016
100062875		Jonesboro	GA		07/01/2021	3.875	189,664		(45)				260,093	05/01/2016
100062876		Milwaukee	WI		07/01/2021	3.750	132,519		(64)				247,780	05/01/2016
100062886		Baltimore	MD		07/01/2021	4.125	126,898		(43)				184,058	04/01/2016
100062908		Rapid City	SD		07/01/2021	3.750	228,727		(133)				405,024	06/01/2016
100062932		Reynoldsburg	OH		07/01/2021	3.625	80,705		(21)				199,643	08/01/2016
100062950		Lafayette	GA		07/01/2021	3.875	104,349		(56)				210,826	07/01/2016
100062953		Marrero	LA		07/01/2021	4.125	99,474		(58)				167,112	07/01/2016
100062961		Round Rock	TX		07/01/2021	3.750	244,577		(116)				493,886	08/01/2016
100062964		Midlothian	VA		07/01/2021	3.750	269,106		(114)				376,988	08/01/2016
100062976		Boyertown	PA		07/01/2021	4.500	204,671		(56)				233,299	08/01/2016
100062977		Virginia Beach	VA		07/01/2021	3.250	281,205		(163)				391,629	08/01/2016
100062994		Atlanta	GA		07/01/2021	3.875	247,245		(156)				350,147	09/01/2016
100063009		Covington	GA		07/01/2021	3.750	111,742		(5)				217,675	09/01/2016
100063036		Indianapolis	IN		07/01/2021	3.375	102,338		(26)				197,609	09/01/2016
100063040		Madera	PA		07/01/2021	3.750	45,950		(14)				59,895	10/01/2016
100063044		Hoover	AL		07/01/2021	3.750	152,041		(30)				277,979	10/01/2016
100063063		Brownsville	TN		07/01/2021	3.375	91,335		(14)				94,815	10/01/2016
100063080		Avondale	LA		07/01/2021	3.875	23,936		(908)				118,344	11/01/2016
100063090		Miller Place	NY		07/01/2021	3.500	249,766		257				430,555	11/01/2016
100063141		Conowingo	MD		07/01/2021	3.500	220,304		(16)				326,380	12/01/2016
100063144		Garland	TX		07/01/2021	3.750	107,457		(75)				243,782	12/01/2016
100063146		Bloomsburg	PA		07/01/2021	3.250	107,711		(1)				156,699	12/01/2016
100063153		Puyallup	WA		07/01/2021	3.250	195,915		78				398,359	01/01/2017
100063168		Clayton	NJ		07/01/2021	3.500	130,836		1				180,511	01/01/2017
100063169		Katy	TX		07/01/2021	3.750	164,072		(49)				229,281	01/01/2017
100063171		Port Charlotte	FL		07/01/2021	4.375	119,014		(7)				239,927	01/01/2017
100063174		North Chesterfield	VA		07/01/2021	4.000	242,571		(72)				318,363	01/01/2017
100063191		Savannah	GA		07/01/2021	3.875	236,887		(128)				333,454	03/01/2017
100063192		Yuba City	CA		07/01/2021	3.875	174,119		(62)				281,693	03/01/2017
100063222		Eagle Pass	TX		07/01/2021	4.250	107,960		(54)				119,674	04/01/2017
100063255		Cataula	GA		07/01/2021	4.250	56,380		(7)				67,991	06/01/2017
100063265		Esperance	NY		07/01/2021	4.000	67,834		(8)				102,452	06/01/2017
100063275		Lancaster	PA		07/01/2021	3.625	197,831		2				230,851	08/01/2017
100063276		Fort Worth	TX		07/01/2021	3.875	153,684		(53)				266,189	07/01/2017
100063282		Huntsville	AL		07/01/2021	4.750	5,735		(770)				116,510	06/01/2017
100063310		Sidney	OH		07/01/2021	4.250	6,959		(802)				129,408	09/01/2017
100063323		Chicago	IL		07/01/2021	4.625	76,483		(8)				253,816	08/01/2017
100063352		Robbinsville	NJ		07/01/2021	5.000	194,375		(77)				273,114	09/01/2017
100063384		Covington	GA		07/01/2021	4.375	79,748		(38)				163,221	11/01/2017
100063412		Sumrall	MS		07/01/2021	4.500	160,756		(121)				202,715	12/01/2017
100063420		Ontario	NY		07/01/2021	3.750	138,818						211,061	01/01/2018
100063426		Apopka	FL		07/01/2021	4.000	135,473		(31)				216,735	01/01/2018
100063450		Blaine	MN		07/01/2021	3.875	150,235		32				233,353	02/01/2018
100063453		Tucson	AZ		07/01/2021	4.250	158,198		(18)				276,506	03/01/2018
100063455		Baltimore	MD		07/01/2021	3.500	197,948		58				300,759	03/01/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063458		Whitakers	NC		07/01/2021	4.375	118,092		(42)				184,213	03/01/2018
100063473		Richton	MS		07/01/2021	4.500	72,500		(12)				82,000	04/01/2018
100063488		West Springfield	MA		07/01/2021	4.000	195,449		(118)				284,737	05/01/2018
100063493		Port Saint Lucie	FL		07/01/2021	4.875	124,261		(26)				183,364	05/01/2018
100063500		Clermont	FL		07/01/2021	4.500	261,135		395				301,644	05/01/2018
100063511		Arlington	TN		07/01/2021	4.000	246,935		(45)				308,732	08/01/2018
100063525		Auburndale	FL		07/01/2021	4.125	208,111						260,406	10/01/2018
100063541		Milaca	MN		07/01/2021	3.875	259,760		(14)				281,364	11/01/2018
100063599		Middleville	MI		07/01/2021	3.875	235,995		(64)				293,160	07/01/2019
100063666		Wimauma	FL		07/01/2021	4.875	196,105		(63)				209,000	11/01/2019
100063696		Sicklerville	NJ		07/01/2021	3.500	198,459		(17)				220,000	01/01/2020
100063697		Lawrenceville	GA		07/01/2021	4.625	152,271		(109)				175,000	12/01/2019
100063708		Detroit	MI		07/01/2021	4.625	67,340		(13)				75,000	01/01/2020
100063716		Pine Hill	NJ		07/01/2021	3.625	142,140		(21)				156,000	02/01/2020
100063762		Cromwell	CT		07/01/2021	4.000	240,876						255,000	02/01/2020
100063770		Bridgeport	CT		07/01/2021	3.875	193,579		(70)				199,000	03/01/2020
100063790		Portsmouth	VA		07/01/2021	3.750	168,461						173,000	03/01/2020
100063793		Pleasant Valley	MO		07/01/2021	3.250	131,908		(21)				144,000	04/01/2020
100063828		Shoemakersville	PA		07/01/2021	3.750	165,137		17				194,000	04/01/2020
100063839		Pingree Grove	IL		07/01/2021	3.250	134,828		120				178,000	05/01/2020
100063855		Springfield	MA		07/01/2021	3.250	138,602						155,000	07/01/2020
100063889		Clayton	DE		07/01/2021	3.625	259,342		142				325,000	07/01/2020
100063949		Willimantic	CT		07/01/2021	4.750	235,496		(89)				260,000	08/01/2020
100064026		Sherwood	AR		07/01/2021	3.750	86,014		2				121,590	04/01/2011
100064044		Satsuma	AL		07/01/2021	4.875	130,707		5				184,138	06/01/2007
100064046		Cove City	NC		07/01/2021	4.750	48,188		3				72,000	11/01/2005
100064050		Deptford	NJ		07/01/2021	3.875	210,388						237,268	04/01/2009
100064067		Pasadena	TX		07/01/2021	3.500	87,062		72				228,258	03/01/2013
100064111		Montgomery	AL		07/01/2021	4.125	101,693		7				142,567	10/01/2007
100064118		Baltimore	MD		07/01/2021	3.750	110,584		52				190,759	06/01/2011
100064119		Richmond	TX		07/01/2021	3.500	114,236		32				223,737	07/01/2011
100064134		Pittsburgh	PA		07/01/2021	4.250	20,779		1,631				150,566	09/01/2016
100064137		San Antonio	TX		07/01/2021	4.125	110,954		6				189,939	03/01/2016
100064138		Logan Township	NJ		07/01/2021	4.250	137,118		105				191,375	08/01/2015
100064141		Country Club	MO		07/01/2021	3.875	121,483		92				148,205	11/01/2016
100064151		Mandan	ND		07/01/2021	4.000	150,798		126				251,710	09/01/2013
100064154		Hamden	CT		07/01/2021	3.500	176,378		237				273,572	04/01/2015
100064158		Chili	NY		07/01/2021	4.250	109,164		64				199,640	05/01/2014
100064167		Grandview	MO		07/01/2021	3.625	103,738		55				217,958	09/01/2017
100064176		Lewisville	NC		07/01/2021	3.750	117,514		71				246,766	09/01/2014
100064189		Wyoming	DE		07/01/2021	3.550	81,153						177,273	02/01/2017
100064193		Fredonia	NY		07/01/2021	3.500	78,212		143				139,909	10/01/2016
100064210		Bethlehem	GA		07/01/2021	5.000	162,205		290				200,000	08/01/2018
100064236		Calumet City	IL		07/01/2021	4.250	96,480		117				120,000	09/01/2015
100064252		Trenton	FL		07/01/2021	3.375	124,627		238				158,000	07/01/2016
100064312		Jupiter	FL		07/01/2021	4.125	196,017		(367)				300,000	10/01/2019
100064351		Forked River	NJ		07/01/2021	4.250	153,031						230,420	05/01/2013
100064355		Independence	KY		07/01/2021	3.250	127,102		180				242,199	06/01/2013
100064373		Windermere	FL		07/01/2021	3.750	252,049		94				431,800	08/01/2014
100064376		Bridgeton	NJ		07/01/2021	4.000	106,501		76				134,433	11/01/2014
100064380		Norfolk	VA		07/01/2021	3.875	123,886		10				189,754	12/01/2014
100064383		Milwaukee	WI		07/01/2021	3.875	77,715		3				154,644	03/01/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064421		Pittsburgh	PA		07/01/2021	4.000	67,303		7				103,043	10/01/2015
100064427		Lincoln	ND		07/01/2021	4.875	216,247		230				289,047	12/01/2015
100064452		Spring	TX		07/01/2021	4.000	122,778						205,469	05/01/2016
100064457		Waynesboro	PA		07/01/2021	3.375	19,423		5,174				176,753	08/01/2016
100064458		Littleton	CO		07/01/2021	3.750	181,312		146				255,152	09/01/2016
100064470		Conyers	GA		07/01/2021	3.500	143,052		172				304,838	08/01/2016
100064472		West Portsmouth	OH		07/01/2021	3.875	49,721		97				87,738	10/01/2016
100064475		Windsor	NY		07/01/2021	3.875	123,335		18				170,582	10/01/2016
100064484		Rhodesdale	MD		07/01/2021	4.750	150,174		10				235,775	11/01/2016
100064490		Ann Arbor	MI		07/01/2021	4.000	173,490		126				276,736	01/01/2017
100064496		Peekskill	NY		07/01/2021	4.625	294,605		125				513,121	02/01/2017
100064500		Oakboro	NC		07/01/2021	3.750	123,867		73				181,498	03/01/2017
100064531		Levittown	PA		07/01/2021	4.500	203,193						284,345	11/01/2017
100064533		Philadelphia	PA		07/01/2021	4.750	80,964						148,439	11/01/2017
100064538		Plymouth	MA		07/01/2021	3.875	273,190		585				492,970	11/01/2017
100064546		Accokeek	MD		07/01/2021	4.875	399,562		108				504,172	01/01/2018
100064557		Sidney	OH		07/01/2021	5.000	97,565						135,209	05/01/2018
100064585		Caledonia	NY		07/01/2021	4.875	120,028						150,789	04/01/2019
100064628		Hagerstown	MD		07/01/2021	3.875	37,408		3,786				127,000	03/01/2020
100064648		Houma	LA		07/01/2021	4.250	266,618		459				341,300	04/01/2020
100064661		Blandford	MA		07/01/2021	3.875	142,763		286				186,000	04/01/2020
100064662		Ruskin	FL		07/01/2021	3.625	153,813		164				174,000	04/01/2020
100065969		Phillipsburg	NJ		08/02/2021	4.375	171,865		(238)				228,691	04/01/2012
100066029		Saint Francis	MN		08/02/2021	3.750	115,951		(54)				282,541	01/01/2014
100066033		Staunton	IL		08/02/2021	3.750	27,272		(450)				162,122	05/01/2014
100066271		Margate	FL		08/02/2021	3.625	261,895		(18)				285,000	04/01/2020
100066317		Bowie	MD		08/02/2021	3.125	328,984		10				364,000	05/01/2020
100066321		Milford	CT		08/02/2021	3.875	167,953						337,369	07/01/2012
100066344		Pearland	TX		08/02/2021	3.250	206,665		(45)				361,736	06/01/2013
100066387		Corona	CA		08/02/2021	3.625	377,069						624,226	07/01/2015
100066471		Peoria	IL		08/02/2021	3.875	76,256		(30)				82,334	07/01/2016
100066472		Saint Charles	MO		08/02/2021	3.750	111,321		(376)				234,449	08/01/2016
100066475		Yakima	WA		08/02/2021	4.000	241,303		(76)				233,317	08/01/2016
100066483		Baltimore	MD		08/02/2021	4.000	135,813		(29)				190,509	09/01/2016
100066498		Little Elm	TX		08/02/2021	3.500	182,555		(18)				299,695	10/01/2016
100066511		Summerville	SC		08/02/2021	3.625	209,306		(16)				280,752	12/01/2016
100066568		Victoria	TX		08/02/2021	4.250	129,694		(90)				180,582	06/01/2017
100066575		Schenectady	NY		08/02/2021	4.000	108,351		(35)				165,136	07/01/2017
100066585		Maple Heights	OH		08/02/2021	4.250	60,968		(7)				90,294	08/01/2017
100066586		Peshtigo	WI		08/02/2021	3.875	61,929		(18)				79,883	07/01/2017
100066610		Mechanicsville	VA		08/02/2021	3.750	151,835		(15)				235,656	10/01/2017
100066611		Braidwood	IL		08/02/2021	3.875	145,546		4				210,395	10/01/2017
100066675		Waterman	IL		08/02/2021	3.500	154,485		(12)				230,434	04/01/2018
100066677		Alton	IL		08/02/2021	4.875	65,888		(54)				75,970	04/01/2018
100066727		Little Egg Harbor Twp	NJ		08/02/2021	3.750	202,399		2				266,772	12/01/2018
100066762		Rialto	CA		08/02/2021	4.375	427,695		(116)				479,847	07/01/2019
100066767		New Philadelphia	OH		08/02/2021	3.750	142,291		(10)				169,771	08/01/2019
100066809		Sunset	UT		08/02/2021	3.375	178,793		(1)				205,000	12/01/2019
100066813		Amherst	VA		08/02/2021	3.990	114,773		(45)				112,000	12/01/2019
100066837		Dayton	OH		08/02/2021	3.875	114,003		(5)				125,000	02/01/2020
100066873		Rosharon	TX		08/02/2021	2.990	205,829		33				228,000	04/01/2020
100066902		Saint Paul	MN		08/02/2021	3.375	161,207		14				229,000	07/01/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066905		Brooksville	FL		08/02/2021	3.500	230,410		17				260,000	07/01/2020
100066914		Yukon	OK		08/02/2021	3.875	239,824		10				258,000	08/01/2020
100066918		Mays Landing	NJ		08/02/2021	3.375	129,516						138,000	09/01/2020
100066929		Sand Springs	OK		08/02/2021	3.125	289,645		13				311,000	08/01/2020
100066999		Simpsonville	SC		08/02/2021	4.125	117,747		8				234,407	05/01/2013
100067015		Grand Junction	CO		08/02/2021	3.750	176,621		215				204,000	01/01/2010
100067023		Carlton	PA		08/02/2021	4.125	46,109		59				64,500	12/01/2011
100067030		Alvarado	TX		08/02/2021	4.000	57,395		13				156,256	06/01/2010
100067041		Flint	MI		08/02/2021	4.375	66,061		10				156,788	05/01/2008
100067053		Butler	PA		08/02/2021	4.000	85,948		114				165,757	02/01/2016
100067102		Lampeter	PA		08/02/2021	3.875	199,071		57				336,219	10/01/2015
100067106		Joliet	IL		08/02/2021	4.500	200,440		368				270,277	08/01/2018
100067111		Wolfforth	TX		08/02/2021	3.750	185,329		179				231,760	08/01/2017
100067168		California City	CA		08/02/2021	3.500	69,957		48				272,554	01/01/2013
100067251		Rosedale	MD		08/02/2021	4.000	158,385		14				296,402	11/01/2015
100067279		Tamarac	FL		08/02/2021	4.000	150,422		116				255,353	12/01/2016
100067350		Crum Lynne	PA		08/02/2021	4.000	95,221		73				119,434	09/01/2018
100067352		Berea	KY		08/02/2021	5.250	89,283						118,860	06/01/2018
100067355		Lehigh Acres	FL		08/02/2021	5.000	183,946		198				267,324	04/01/2018
100068886		Paradise	CA		09/01/2021	3.375	472,363		(59)				474,613	11/01/2016
100068990		Roy	UT		09/01/2021	3.750	210,699		(68)				427,780	10/01/2015
100068995		Nampa	ID		09/01/2021	3.500	125,855		(42)				390,016	10/01/2016
100069051		Victoria	VA		09/01/2021	4.125	147,145		(588)				275,988	09/01/2019
100069146		Gaithersburg	MD		09/01/2021	4.375	401,880		(13)				502,906	08/01/2015
100069316		Lakeland	FL		09/01/2021	3.875	147,837		(59)				232,309	06/01/2017
100069343		East Meadow	NY		09/01/2021	3.625	368,205		(36)				534,235	08/01/2017
100069375		Palmyra	NJ		09/01/2021	4.000	91,746		(24)				148,279	01/01/2018
100069486		Gaston	SC		09/01/2021	3.375	201,753		9				196,672	10/01/2019
100069801		Reynoldsville	PA		09/01/2021	4.000	82,934		6				85,823	07/01/2016
100069871		Minneapolis	MN		09/01/2021	4.375	101,576		132				189,000	06/01/2018
100069972		Staten Island	NY		09/01/2021	3.875	263,035		403				92,595	11/01/2017
100070177		Bel Air	MD		09/01/2021	3.875	291,394		230				398,962	08/01/2019
100070190		Washington	NJ		09/01/2021	4.125	332,767		578				380,000	11/01/2019
100070552		Williamsport	PA		10/01/2021	3.250	173,604		(17)				256,539	07/01/2013
100070617		Addison	NY		10/01/2021	4.625	56,890		(52)				82,465	03/01/2016
100070623		Ringgold	GA		10/01/2021	3.625	159,830		(80)				249,598	11/01/2016
100070647		Wappingers Falls	NY		10/01/2021	3.500	247,344		(6)				420,000	02/01/2018
100070695		Palm Coast	FL		10/01/2021	4.250	202,381		(86)				233,000	09/01/2017
100070721		Lilburn	GA		10/01/2021	3.625	176,043		188				315,309	12/01/2014
100070726		Oak Forest	IL		10/01/2021	3.250	164,678		(14)				222,639	09/01/2016
100070739		Upper Marlboro	MD		10/01/2021	3.375	269,694						336,482	09/01/2020
100070797		Jenkins Township	PA		10/01/2021	4.625	104,490		(125)				148,755	07/01/2015
100070864		Ozark	AL		10/01/2021	3.750	62,995		(16)				95,016	10/01/2016
100070948		Baton Rouge	LA		10/01/2021	4.250	141,861		(51)				192,832	07/01/2017
100070962		Rochester	NY		10/01/2021	3.750	87,414						155,287	01/01/2018
100070999		Clarksville	TN		10/01/2021	3.250	196,673		(15)				247,310	08/01/2018
100071037		Downingtown	PA		10/01/2021	3.000	244,898		12				352,742	09/01/2019
100071044		Vineland	NJ		10/01/2021	3.250	166,379		7				215,386	09/01/2019
100071111		Waynesboro	VA		10/01/2021	2.990	191,714		2				210,000	06/01/2020
100071123		Brick	NJ		10/01/2021	3.250	181,454		16				195,000	07/01/2020
100071125		Philadelphia	PA		10/01/2021	3.125	137,743		(19)				170,000	09/01/2020
100071235		Kissimmee	FL		10/01/2021	3.000	266,287		88				289,000	03/01/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071239		Baytown	TX		10/01/2021	3.125	232,120		(1)				250,000	03/01/2021
100071259		Miami	FL		10/01/2021	3.875	303,696		(26)				323,000	04/01/2021
100071262		Wesley Chapel	FL		10/01/2021	3.375	330,226		45				364,000	05/01/2021
100071263		Fort Myers	FL		10/01/2021	3.500	330,130		17				350,000	06/01/2021
100071299		Enoch	UT		10/01/2021	4.250	187,892						63,333	01/01/2017
100071330		Tallahassee	FL		10/01/2021	4.250	76,539		(92)				137,251	11/01/2015
100071337		Fort Worth	TX		10/01/2021	3.750	169,765		(14)				323,444	05/01/2016
100071344		Grandview	TX		10/01/2021	4.250	291,629		93				419,003	09/01/2016
100071353		Dorothy	NJ		10/01/2021	3.750	194,297		(1)				411,593	08/01/2017
100071355		Gibbon	NE		10/01/2021	4.500	121,064		(30)				156,047	09/01/2017
100071374		Lake Charles	LA		10/01/2021	3.750	20,761		(200)				156,023	06/01/2019
100071396		Liberty	MO		10/01/2021	3.375	170,821		22				189,000	03/01/2020
100072437		Ukiah	CA		11/01/2021	3.750	80,478		(75)				217,000	12/01/2014
100072632		Chauvin	LA		11/01/2021	4.500	79,055		(83)				83,200	04/01/2015
100073382		Grovetown	GA		11/01/2021	3.750	162,584		(48)				175,000	07/01/2020
100073391		Syracuse	NY		11/01/2021	3.875	145,540		38				160,000	08/01/2020
100073422		Memphis	TN		11/01/2021	3.750	160,077		(85)				170,000	11/01/2020
100073431		Westville	NJ		11/01/2021	3.625	108,820		15				120,000	04/01/2021
100073439		Stroudsburg	PA		11/01/2021	3.750	139,787		44				190,000	08/01/2012
100074527		Milwaukee	WI		12/01/2021	6.250	6,195		(1,283)				83,817	12/01/2008
100074641		Harrisburg	PA		12/01/2021	4.875	76,827		31				78,721	01/01/2014
100074775		Iuka	IL		12/01/2021	4.875	36,632		(27)				39,142	04/01/2016
100074821		Redding	CA		12/01/2021	3.625	222,524		(79)				368,758	06/01/2016
100074877		Fontana	CA		12/01/2021	3.875	266,397		(288)				517,491	10/01/2016
100074899		Durham	NC		12/01/2021	4.000	113,132		(12)				235,407	08/01/2015
100074902		Martinez	GA		12/01/2021	4.625	112,151		(126)				199,021	05/01/2016
100074909		Yakima	WA		12/01/2021	3.750	168,146		(54)				350,845	05/01/2016
100074930		Deltona	FL		12/01/2021	4.000	162,363		(64)				185,000	05/01/2017
100074976		El Paso	TX		12/01/2021	4.250	143,317		(116)				188,024	05/01/2017
100074982		Phoenix	AZ		12/01/2021	2.875	193,183		(34)				279,000	06/01/2020
100075091		Flint	MI		12/01/2021	3.000	150,900		(39)				284,921	05/01/2015
100075136		Jacksonville	FL		12/01/2021	4.000	131,518		(51)				261,819	07/01/2015
100075138		Bryan	TX		12/01/2021	4.375	66,830		(15)				114,968	09/01/2015
100075219		Indio	CA		12/01/2021	3.875	241,759		(132)				458,183	07/01/2016
100075225		Gastonia	NC		12/01/2021	4.250	61,002		(38)				204,193	07/01/2016
100075232		Saint Cloud	FL		12/01/2021	3.000	157,847		(55)				269,455	07/01/2016
100075244		Savannah	GA		12/01/2021	3.000	106,603		(25)				205,209	08/01/2016
100075259		Monroe	GA		12/01/2021	3.875	116,079		(61)				237,704	10/01/2016
100075264		Drums	PA		12/01/2021	5.125	264,756		(237)				294,057	09/01/2016
100075270		Moseley	VA		12/01/2021	3.000	368,697		(76)				512,604	01/01/2017
100075279		Circle Pines	MN		12/01/2021	4.250	167,421		(151)				280,259	12/01/2016
100075366		Stanford	KY		12/01/2021	4.500	92,056		(59)				181,819	07/01/2017
100075411		Bunker Hill	WV		12/01/2021	4.500	155,238		(174)				255,208	09/01/2017
100075467		Brooklyn Center	MN		12/01/2021	3.625	174,634		(42)				323,910	01/01/2018
100075591		Parma	OH		12/01/2021	5.250	138,754		(134)				184,755	12/01/2018
100075600		Hobart	IN		12/01/2021	4.875	261,450		(34)				396,441	12/01/2018
100075634		Ripley	TN		12/01/2021	4.625	107,705		(47)				199,000	03/01/2019
100075640		Cincinnati	OH		12/01/2021	5.125	104,954		(124)				196,525	04/01/2019
100075649		Kingston	PA		12/01/2021	5.250	93,355		(94)				135,580	05/01/2019
100075677		North Muskegon	MI		12/01/2021	4.125	133,527		(112)				157,822	08/01/2019
100075753		Palm Coast	FL		12/01/2021	3.000	195,588		(39)				245,000	07/01/2020
100075759		Tolleson	AZ		12/01/2021	3.000	247,149		(37)				282,000	08/01/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075790		Fort Myers	FL		12/01/2021	3.125	217,746		3				235,000	11/01/2020
100076904		Port Arthur	TX		01/03/2022	4.750	10,917		(1,592)				127,253	06/01/2008
100076921		Olean	NY		01/03/2022	4.250	38,467		(1)				62,710	06/01/2012
100076951		Wyandotte	MI		01/03/2022	3.875	60,980		(20)				247,844	11/01/2013
100077007		Gwinner	ND		01/03/2022	5.250	99,862		(79)				94,100	05/01/2014
100077103		Rio Linda	CA		01/03/2022	4.250	205,745		(174)				476,774	06/01/2015
100077123		Marseilles	IL		01/03/2022	5.000	213,434						242,766	07/01/2015
100077160		Crittenden	KY		01/03/2022	4.250	115,450		(4)				182,776	03/01/2017
100077170		Lampasas	TX		01/03/2022	3.375	93,943		(17)				192,899	07/01/2013
100077249		Antlers	OK		01/03/2022	4.375	64,812		(35)				135,000	11/01/2014
100077339		North Canton	OH		01/03/2022	5.125	126,852		(74)				199,053	04/01/2016
100077392		Stem	NC		01/03/2022	4.625	113,006		(149)				250,515	01/01/2017
100077426		Horizon City	TX		01/03/2022	4.250	110,701		(48)				163,302	05/01/2017
100077435		Winnemucca	NV		01/03/2022	4.375	109,549		(71)				213,663	06/01/2017
100077481		Westland	MI		01/03/2022	3.875	83,633		(254)				149,421	10/01/2017
100077494		Clayton	NC		01/03/2022	4.500	186,390		(124)				342,621	12/01/2017
100077496		Knoxville	TN		01/03/2022	4.500	114,470		(102)				259,686	10/01/2017
100077499		Rochester	IN		01/03/2022	3.875	126,090		(58)				203,580	11/01/2017
100077524		Parsons	KS		01/03/2022	4.125	11,321		(976)				124,912	03/01/2018
100077525		Buckeye	AZ		01/03/2022	4.500	228,328		(169)				416,520	05/01/2018
100077577		Rosenberg	TX		01/03/2022	5.500	167,962		(359)				239,579	08/01/2018
100077661		Mesa	AZ		01/03/2022	4.750	182,626		(167)				274,296	04/01/2019
100077665		Morris	IL		01/03/2022	5.000	147,982		(149)				188,453	03/01/2019
100077668		Minden	LA		01/03/2022	4.625	138,398		(70)				180,000	02/01/2019
100077689		Mccomb	MS		01/03/2022	4.500	77,375		(52)				117,536	06/01/2019
100077694		Germantown	OH		01/03/2022	4.875	129,284		(56)				170,789	06/01/2019
100077701		Flatwoods	KY		01/03/2022	4.875	109,140						124,731	07/01/2019
100077707		Hattiesburg	MS		01/03/2022	4.500	145,259		(920)				196,000	07/01/2019
100077719		Shenandoah	PA		01/03/2022	5.000	107,823		(78)				170,862	07/01/2019
100077726		Sapulpa	OK		01/03/2022	3.875	17,966		(358)				100,000	02/01/2020
100077741		Hazleton	PA		01/03/2022	4.625	117,361		(87)				150,000	12/01/2019
100077749		West Haven	CT		01/03/2022	5.000	125,932		(72)				135,000	04/01/2020
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							57,396,444		443				83,643,617	XXX
40011928		Cleveland Heights	OH		04/02/2020	7.163	134,388						224,400	02/10/2020
40012242		Mendham	NJ		03/05/2020	7.256	249,925						544,000	02/02/2020
40012279		Grand Prairie	TX		03/13/2020	6.913	82,888						165,750	01/29/2020
40012537		Smithtown	NY		06/26/2020	8.163	227,340						406,300	02/06/2020
40012540		Corona Del Mar	CA		07/10/2020	7.408	4,330,569						17,000,000	06/12/2020
40012621		Brooklyn	NY		04/02/2020	6.658	100,980						565,250	02/26/2020
40012791		Rahway	NJ		04/02/2020	6.413	113,045						310,250	02/28/2020
40013311		Freeport	NY		06/11/2020	7.663	240,332						441,575	03/23/2020
40013623		Bloomfield	NJ		08/18/2020	7.663	168,300						399,500	05/01/2020
40013708		Jersey City	NJ		08/18/2020	7.663	381,301						680,000	04/11/2020
40014178		Clifton	NJ		07/24/2020	8.100	211,637						357,000	05/15/2020
40014329		Philadelphia	PA		10/08/2020	8.038	195,091						654,500	07/23/2020
40014336		Newport Beach	CA		09/18/2020	7.408	5,469,750						13,175,000	06/10/2020
40014462		Ozone Park	NY		10/08/2020	7.600	336,179						807,500	07/15/2020
40014735		Philadelphia	PA		09/18/2020	7.538	94,374						174,250	07/31/2020
40014797		Clayton	NJ		09/18/2020	7.538	60,420						174,250	08/07/2020
40014801		Milwaukee	WI		10/08/2020	7.788	73,463						129,200	08/06/2020
40015068		Chicago	IL		10/28/2020	7.973	73,842						114,750	09/17/2020
40015089		Westfield	NJ		10/28/2020	7.163	307,821						817,700	09/11/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
40015433		Indianapolis	IN		11/19/2020	6.663	26,507						178,500	09/22/2020
40015684		Garden City	NY		11/19/2020	7.038	1,095,953						1,848,750	10/22/2020
40015687		Kerhonkson	NY		12/10/2020	7.381	351,362						616,250	08/02/2020
40015746		Wilton Manors	FL		10/21/2020	7.547	186,182						327,250	09/23/2020
40015788		Chicago	IL		10/28/2020	7.413	105,423						280,500	09/15/2020
40015865		Lebanon	NJ		12/21/2020	7.163	199,183						403,750	10/15/2020
40015902		Brooklyn	NY		12/10/2020	7.038	327,017						544,000	11/17/2020
40015922		Saint Albans	NY		01/13/2021	7.038	294,707						493,000	12/15/2020
40015931		Brooklyn	NY		12/10/2020	7.038	334,370						550,800	11/29/2020
40016134		Walterboro	SC		11/19/2020	7.288	107,203						165,750	10/09/2020
40016234		Bronx	NY		01/21/2021	7.038	254,974						450,500	10/25/2020
40016240		Glendale	WI		11/19/2020	7.288	207,583						331,500	10/16/2020
40016288		Hicksville	NY		11/19/2020	7.038	328,185						850,000	10/15/2020
40016673		Scott Township	PA		12/21/2020	7.038	138,847						225,250	11/02/2020
40017422		Chicago	IL		12/30/2020	7.381	90,882						187,000	12/03/2020
40017455		Bronx	NY		01/21/2021	7.038	316,572						743,750	12/14/2020
40017499		Saint Albans	NY		01/13/2021	7.038	306,159						463,250	12/15/2020
40017588		South Richmond Hill	NY		03/18/2021	7.038	450,011						697,000	12/15/2020
40017715		Coram	NY		02/23/2021	7.381	160,726						335,750	12/11/2020
40017735		Chicago	IL		01/13/2021	7.288	156,246						416,500	12/13/2020
40017790		Aliquippa	PA		01/21/2021	7.038	91,206						131,750	11/27/2020
40017805		Mount Vernon	NY		02/23/2021	7.038	205,507						569,500	12/19/2020
40017941		Chicago	IL		01/21/2021	7.288	64,964						270,300	12/24/2020
40018003		Detroit	MI		04/20/2021	7.288	120,921						382,500	02/02/2021
40018051		Rotterdam	NY		02/23/2021	7.125	89,616						138,890	12/29/2020
40018187		Saint Thomas	PA		03/18/2021	7.473	51,904						204,000	12/07/2020
40018250		Monroe Township	NJ		03/26/2021	7.125	224,588						327,250	01/07/2021
40018279		Salina	NY		05/12/2021	7.600	100,138						144,500	01/05/2021
40018529		New Orleans	LA		02/23/2021	7.038	248,338						365,500	01/05/2021
40018771		Brooklyn	NY		03/26/2021	7.038	270,697						459,000	01/11/2021
40018785		Hewitt	NJ		03/26/2021	7.381	115,875						259,250	01/22/2021
40018878		Mansfield	NJ		03/26/2021	7.163	193,124						300,050	03/03/2021
40018884		Philadelphia	PA		03/26/2021	7.975	188,496						514,250	02/20/2021
40018886		Philadelphia	PA		03/26/2021	7.975	188,496						514,250	02/10/2021
40018912		Far Rockaway	NY		02/26/2021	6.913	445,574						633,250	02/03/2021
40019029		Orange	NJ		04/20/2021	7.163	202,322						306,000	01/25/2021
40019044		Uniondale	NY		03/18/2021	6.913	362,266						522,750	12/15/2020
40019180		Lake Harmony	PA		03/18/2021	6.913	499,514						720,800	01/09/2021
40019403		Philadelphia	PA		04/30/2021	7.288	66,689						327,250	02/23/2021
40019452		Los Angeles	CA		03/18/2021	6.663	869,446						1,955,000	02/21/2021
40019590		Keansburg	NJ		03/26/2021	6.913	233,937						315,350	02/23/2021
40019659		Fayetteville	GA		06/03/2021	7.788	49,798						782,000	04/02/2021
40019661		Newport News	VA		04/30/2021	6.663	133,788						233,750	03/31/2021
40020135		Hampton	VA		04/20/2021	7.038	74,574						263,500	03/16/2021
40020183		Valley Stream	NY		04/20/2021	6.913	356,438						510,000	03/16/2021
40020340		Chicago	IL		04/20/2021	6.913	135,717						306,000	03/19/2021
40020769		River Forest	IL		06/03/2021	6.788	321,028						455,600	04/21/2021
40021199		Indianapolis	IN		07/30/2021	6.913	263,272						565,250	04/06/2021
40021250		Millville	NJ		06/03/2021	7.038	104,708						221,000	04/19/2021
40021296		Berkeley	CA		05/12/2021	7.158	798,001						1,207,000	04/15/2021
40021755		Birmingham	AL		07/22/2021	7.163	55,371						79,900	04/23/2021
40021911		Oklahoma City	OK		06/03/2021	7.158	397,609						573,750	05/04/2021

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
40022130		Newark	NJ		07/30/2021	6.913	200,277						337,450	05/11/2021
40022365		Detroit	MI		06/24/2021	6.913	54,095						157,250	05/12/2021
40022431		New York	NY		08/23/2021	8.000	6,668,362						11,900,000	06/01/2021
40022447		Cincinnati	OH		06/24/2021	6.913	53,646						221,000	05/21/2021
40022620		Seaside Heights	NJ		07/22/2021	7.038	285,842						446,250	05/18/2021
40022710		Washington	DC		06/24/2021	7.538	211,427						467,500	06/01/2021
40023187		Chicago	IL		07/22/2021	7.473	320,948						450,500	06/21/2021
40023319		Waterbury	CT		07/30/2021	7.163	126,082						210,800	07/08/2021
40024032		Valley Stream	NY		08/06/2021	7.322	177,304						629,000	06/28/2021
40024046		Warwick	NY		07/30/2021	7.098	67,290						374,000	06/27/2021
100000282		Campbell Hall	NY		12/31/2020	4.875	234,269		703				435,000	08/26/2016
100000402		Birmingham	AL		12/31/2020	10.253	60,910		(35)				95,000	08/27/2016
100000406		Norridge	IL		12/31/2020	5.250	211,763		479				275,000	08/26/2016
100000583		West Point	CA		12/31/2020	4.750	408,783		455				480,000	08/26/2016
100011021		Flint	MI		12/31/2020	6.000	24,426						15,675	09/27/2016
100011028		Euclid	OH		12/31/2020	5.250	40,362		820				47,500	04/13/2016
100011029		Wills Point	TX		12/31/2020	4.000	159,959		(31)				170,000	09/28/2016
100011123		Brooklyn	NY		12/31/2020	8.000	254,744		(416)				500,000	10/31/2016
100011322		Plymouth Mtg	PA		12/31/2020	7.800	224,655		51				280,000	04/11/2016
100011329		Lakewood	CO		12/31/2020	8.726	169,118		549				555,000	07/26/2021
100011419		Chapmansboro	TN		12/31/2020	4.375	82,614		190				168,830	08/11/2016
100011582		GAINESVILLE	FL		12/31/2020	4.500	199,047		2,706				274,000	11/30/2016
100011634		Indianapolis	IN		12/31/2020	3.500	63,073		1,636				117,700	11/30/2016
100011937		Durham	NC		12/31/2020	4.125	41,783		2,559				284,999	04/11/2023
100012175		Wapato	WA		12/31/2020	5.250	121,160		199				425,000	11/18/2022
100012205		Tampa	FL		12/31/2020	5.000	47,241		(239)				331,000	10/15/2023
100012342		Worcester	MA		12/31/2020	4.000	85,522		388				71,250	01/31/2017
100012372		Deland	FL		12/31/2020	5.500	122,704		629				178,000	12/05/2022
100012378		Charlotte	NC		12/31/2020	5.000	171,460		130				445,000	07/21/2022
100012435		Jamaica	NY		12/31/2020	4.510	286,621		699				389,998	01/31/2017
100012604		Fort Pierce	FL		12/31/2020	5.000	118,307		67				175,000	01/31/2017
100012863		Chicago	IL		12/31/2020	4.000	108,969		224				120,000	01/31/2017
100013592		Palmdale	CA		12/31/2020	4.625	216,563		457				505,000	03/10/2023
100013759		Wheeling	IL		12/31/2020	4.625	159,576		142				185,000	01/31/2017
100014385		Vista	CA		12/31/2020	6.750	339,175		(142)				318,000	03/30/2017
100014402		Orlando	FL		12/31/2020	4.625	195,551		144				547,000	11/16/2022
100014471		Somers	NY		12/31/2020	5.000	616,591		991				781,000	10/03/2022
100014569		San Bruno	CA		12/31/2020	7.750	403,191		(131)				1,530,000	06/06/2022
100014905		Andover	MN		12/31/2020	4.250	138,163		131				224,900	07/17/2017
100016499	CF	Greer	SC		12/31/2020	4.875	103,058		(14)				148,000	01/26/2018
100017667		Quincy	FL		12/31/2020	3.625	27,789		314				66,500	12/31/2017
100017679		Ontario	CA		12/31/2020	12.700	168						415,000	12/31/2017
100025232		Whitewater	CA		12/31/2020	5.000	187,375		604				320,000	07/15/2022
100025360		Bowie	MD		12/31/2020	3.875	172,663		562				251,750	04/30/2018
100026131		Chicago	IL		12/31/2020	2.000	157,649		2,428				128,250	04/30/2018
100026424		Brentwood	MD		12/31/2020	3.975	120,801		459				305,000	12/22/2022
100026616		Lacey Township	NJ		12/31/2020	3.500	229,182		380				372,000	06/13/2018
100026653		San Pablo	CA		12/31/2020	4.500	323,929		255				430,000	06/13/2018
100026718		Washington	DC		12/31/2020	3.000	324,700						700,000	07/13/2023
100026849		Hanover Park	IL		12/31/2020	2.225	71,255		1,235				220,000	01/07/2022
100027044		Camarillo	CA		12/31/2020	4.125	342,325		216				725,000	11/01/2023
100028014		Henderson	NV		12/31/2020	3.625	112,174		437				723,000	04/01/2022

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100029313		Cutler Bay	FL		12/31/2020	4.000	122,868		296				350,000	10/12/2023
100030073		Tuttle	OK		12/31/2020	6.375	113,115		(80)				265,000	09/30/2018
100030401		Port St Lucie	FL		12/31/2020	8.000	118,809		(72)				220,000	05/09/2022
100030694		FORT WORTH	TX		12/31/2020	4.125	149,421		(437)				189,988	06/09/2018
100030741		Jamaica	NY		12/31/2020	5.250	201,548		1,757				551,000	08/23/2018
100030793		Jamaica	NY		12/31/2020	4.000	221,764		1,478				461,225	05/18/2018
100030795		Novato	CA		12/31/2020	3.500	295,203		647				483,759	03/06/2022
100030816		Kissimmee	FL		12/31/2020	4.000	125,847		867				190,000	05/18/2018
100030878		Brooklyn	NY		12/31/2020	3.750	279,905		5,083				613,700	05/18/2018
100031045		Chicago	IL		12/31/2020	5.375	87,439		305				110,000	12/10/2018
100031179		Richmond	CA		12/31/2020	3.625	292,520		627				514,100	12/10/2018
100031269		Ramona	CA		12/31/2020	3.000	234,898		1,403				499,000	12/07/2018
100031323		Yucaipa	CA		12/31/2020	4.000	352,027		475				430,000	12/07/2018
100031403		Anderson	CA		12/31/2020	2.690	125,357		419				178,750	12/10/2018
100031427		Rio Vista	CA		12/31/2020	4.375	245,447		505				565,000	04/20/2023
100031450		Chicago	IL		12/31/2020	3.000	223,235		(74)				280,000	12/08/2018
100031487		Richmond	CA		12/31/2020	4.250	326,868		645				680,000	12/10/2018
100035637		Chicago	IL		12/31/2020	5.500	373,887		(873)				517,000	04/25/2019
100042975		Burlington	CT		12/31/2020	5.125	139,575		7				490,000	08/17/2023
100043062		Asheville	NC		12/31/2020	3.160	90,401		687				385,000	09/08/2023
100043133		Jacksonville	FL		12/31/2020	3.375	98,595		498				227,000	03/28/2020
100043138		Massapequa	NY		12/31/2020	8.375	290,595		233				749,000	11/03/2023
100043167		Santa Fe Springs	CA		12/31/2020	4.250	308,698		345				500,000	01/30/2020
100043191		Congers	NY		12/31/2020	3.700	336,626						600,000	12/28/2022
100043194		Murfreesboro	TN		12/31/2020	5.380	68,986		(58)				218,000	04/07/2020
100043219		Chula Vista	CA		12/31/2020	3.750	316,499		367				714,627	05/31/2020
100043236		Basking Ridge	NJ		12/31/2020	4.625	333,995						647,000	12/08/2023
100043237		Seaford	NY		12/31/2020	2.000	340,853		4,650				516,305	05/31/2020
100043241		Macomb	MI		12/31/2020	6.000	163,230		(589)				244,261	05/31/2020
100043250		Canton	GA		12/31/2020	6.500	178,622		873				279,910	05/31/2020
100043296		Hagerman	NM		12/31/2020	5.500	62,054		(168)				128,250	08/06/2019
100043303		Plainfield	IL		12/31/2020	6.875	235,411		(93)				237,500	06/06/2019
100043314		Middletown	NY		12/31/2020	5.000	256,702		174				218,500	07/19/2019
100043377		Norfolk	VA		12/31/2020	3.490	61,581		216				154,850	03/30/2020
100043443		Fort Worth	TX		12/31/2020	2.000	73,170		760				128,250	09/12/2019
100043461		Shepherdsville	KY		12/31/2020	3.375	178,043						375,000	06/22/2023
100043492		Boxborough	MA		12/31/2020	4.750	71,069		(46)				118,750	12/17/2019
100043499		Fort Wayne	IN		12/31/2020	5.875	71,378		(143)				140,505	11/11/2019
100043526		Birmingham	AL		12/31/2020	5.500	49,315		41				140,000	03/15/2022
100043679		Camillus	NY		12/31/2020	4.375	49,880						118,750	12/04/2019
100043694		TAFT	CA		12/31/2020	4.900	136,302		(72)				204,155	12/20/2019
100043758		DALLAS	TX		12/31/2020	5.500	62,405		(200)				139,966	12/18/2019
100043819		Gloucester Township	NJ		12/31/2020	2.000	155,149		2,875				259,951	05/31/2020
100043908		Centereach	NY		12/31/2020	5.160	225,869		(30)				332,500	03/21/2019
100043951		Brooklyn Park	MN		12/31/2020	6.125	118,450		(379)				220,305	01/19/2020
100044072		Lantana	FL		12/31/2020	4.750	109,081		(191)				194,750	08/20/2019
100044108		Mesquite	TX		12/31/2020	4.500	146,297		(122)				222,300	08/23/2018
100044161		Houston	TX		12/31/2020	4.250	58,733		52				141,550	07/22/2019
100044286		Syosset	NY		12/31/2020	4.875	199,893		(126)				631,750	07/19/2019
100044368		Stone Mountain	GA		12/31/2020	3.000	112,470		112				135,000	11/01/2019
100044449		Stevensville	MT		12/31/2020	5.000	313,989		(38)				685,000	10/10/2022
100044531		Riverside	CA		12/31/2020	3.750	200,888		(114)				294,500	01/19/2020

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100044612		Rancho Cucamonga	CA		12/31/2020	3.500	398,582		(208)				598,500	12/24/2019
100044671		West Valley City	UT		12/31/2020	4.875	213,512		(9)				345,000	07/10/2020
100044796		District Heights	MD		12/31/2020	4.750	174,055		455				320,000	10/25/2023
100044979		Greenwood Lake	NY		12/31/2020	2.000	95,331		290				175,750	01/30/2020
100045375		Highland Park	MI		12/31/2020	4.050	33,590		85				60,468	08/31/2020
100045724		Brentwood	CA		12/31/2020	3.258	440,109		(222)				589,000	08/09/2020
100045965		Keystone Heights	FL		12/31/2020	2.000	45,535		302				224,900	11/18/2023
100046073		CATAWBA	SC		12/31/2020	7.265	191,406		(840)				389,900	12/29/2021
100046252		Southborough	MA		12/31/2020	4.250	353,967		(676)				399,000	08/08/2020
100046809		CLEVELAND	OH		12/31/2020	7.625	46,670		(388)				76,713	07/31/2020
100047789		Usk	WA		12/31/2020	4.625	124,367		(45)				420,000	08/30/2022
100048400		MIAMI	FL		12/31/2020	5.000	202,454		(965)				274,550	07/31/2020
100048629		WINSTON SALEM	NC		12/31/2020	5.000	61,796		(568)				161,500	07/31/2020
100049273		Miami	FL		12/31/2020	5.000	299,093		(1,095)				427,500	07/31/2020
100049514		Long Beach	CA		12/31/2020	4.375	290,175		(1,253)				631,750	07/31/2020
100049904		North Chesterfield	VA		12/31/2020	5.250	153,334		(323)				194,750	07/31/2020
100050005		Waterville	OH		12/31/2020	3.625	161,517		(192)				195,700	07/31/2020
100050684		Greater London	GBR		03/02/2021	11.240	166,407					8,581	174,115	10/14/2019
100053358		Kernersville	NC		03/23/2021	8.480	78,187		(2,400)				246,900	08/08/2022
100053414		Tacoma	WA		03/23/2021	7.500	250,697		(1,627)				403,751	01/04/2021
100053426		Lansdowne	PA		03/23/2021	13.125	111,416		1,250				122,000	12/31/2020
100053523		Cedar Rapids	IA		03/23/2021	7.000	125,510		(668)				184,000	11/21/2023
100053566		Lincoln	NE		03/23/2021	7.000	50,588		(166)				122,000	01/06/2021
100053568		AYNOR	SC		03/23/2021	4.000	264,938		(871)				315,000	12/31/2020
100053645		Scott	AR		03/23/2021	4.125	153,742						235,000	05/15/2023
100053646		Omaha	NE		03/23/2021	8.000	2,430		(86)				129,021	01/05/2021
100053709		CARLISLE	OH		03/23/2021	4.847	165,878		1,220				132,000	12/31/2020
100053777		Hanford	CA		03/23/2021	8.340	290,596		390				248,405	01/04/2021
100053864		SAN ANTONIO	NM		03/23/2021	4.500	137,416		(148)				165,999	05/13/2008
100053991		Denham Springs	LA		03/23/2021	4.625	153,759		(418)				165,000	01/05/2021
100054081		BALTIMORE	MD		03/23/2021	7.000	73,751		841				80,000	01/03/2021
100054089		Dinuba	CA		03/23/2021	4.125	160,529		(3)				162,500	01/05/2021
100054272		GAINESVILLE	FL		03/23/2021	4.875	293,016		(851)				300,000	01/05/2021
100054324		ABBEVILLE	LA		03/23/2021	7.903	98,788		(310)				125,000	01/06/2021
100054353		Lake Worth	FL		03/23/2021	6.875	78,123		(631)				175,000	10/24/2023
100054478		Memphis	TN		03/23/2021	9.390	43,026		(601)				120,000	10/26/2023
100054637		Olathe	KS		03/23/2021	5.500	92,874		(713)				180,000	01/01/2021
100054715		SANTA CLARITA	CA		03/23/2021	3.500	425,782		(749)				665,000	12/31/2020
100054822		Marion	IN		03/23/2021	3.875	28,197		(17)				62,000	10/26/2023
100054847		DAVENPORT	IA		03/23/2021	11.812	170,773		(2,920)				155,900	01/05/2021
100054935		Detroit	MI		03/23/2021	5.250	40,770		(149)				55,000	02/15/2022
100054999		Jonesborough	TN		03/23/2021	8.000	89,337		124				134,919	12/31/2020
100055000		Memphis	TN		03/23/2021	10.840	25,690		(893)				33,000	01/04/2021
100055040		CENTEREACH	NY		03/23/2021	4.000	212,710		(489)				300,000	01/02/2021
100055085		New Castle	CO		03/23/2021	7.125	182,186		(2,266)				589,999	11/18/2022
100055109		Jessup	MD		03/23/2021	4.000	187,339		(55)				440,000	08/24/2023
100055115		DANVILLE	NH		03/23/2021	5.250	227,953		(553)				445,000	12/31/2020
100055234		Dayton	OH		03/23/2021	5.500	21,835		31				33,000	12/31/2020
100055259		MEMPHIS	TN		03/23/2021	4.375	86,175		(210)				107,000	12/31/2020
100055372		Greenville	NC		03/23/2021	5.874	86,438		772				85,000	01/05/2021
100055411		Land O Lakes	FL		03/23/2021	5.125	155,126		(692)				244,000	12/31/2020
100055524		PEEKSKILL	NY		03/23/2021	4.375	320,067		(1,120)				384,000	12/31/2020

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055555		New Cumberland	PA		03/23/2021	4.000	162,351		(251)				259,000	11/17/2023
100055570		Irwin	PA		03/23/2021	10.790	91,151		(250)				95,000	01/07/2021
100055640		Omaha	NE		03/23/2021	7.888	109,431		(772)				98,523	01/05/2021
100055672		BEAUMONT	TX		03/23/2021	5.250	59,156		(146)				101,000	01/11/2021
100055707		DETROIT	MI		03/23/2021	6.875	61,923		(178)				65,000	01/04/2021
100055742		Nashville	TN		03/23/2021	7.500	173,596		(51)				481,000	04/08/2023
100055806		Dayton	OH		03/23/2021	6.250	32,191		(100)				52,000	12/03/2023
100057489		Lahaina	HI		06/02/2021	5.750	941,617		(1,054)				1,450,000	05/06/2021
100065192	CF	New Orleans	LA		07/14/2021	3.750	255,387		(87)				375,000	05/20/2021
100075936	CF	Sacramento	CA		01/07/2022	3.750	124,542		(99)				549,000	11/08/2021
100076383	CF	Homestead	FL		12/23/2021	6.999	446,573		(935)				469,100	11/17/2021
100078362	CF	Rancho Cucamonga	CA		02/10/2022	4.875	1,124,512		(1,133)				1,415,000	01/20/2022
100078704	CF	Playa Vista	CA		02/02/2022	5.762	1,274,546		(2,570)				1,625,000	12/31/2021
100078902	CF	Hinesville	GA		02/24/2022	3.999	137,479		22				189,000	01/18/2022
100078941		Battle Creek	MI		02/24/2022	4.125	57,580		(18)				84,000	12/28/2021
100078966	CF	Center Point	AL		02/24/2022	4.125	126,148		(20)				160,000	01/08/2022
100079240		Frederick	MD		02/25/2022	6.250	596,704		(44)				725,000	06/14/2023
100079437		Kihei	HI		03/17/2022	4.625	517,230		(468)				678,000	02/18/2022
100079524		Wauconda	IL		04/25/2022	7.375	285,176		(422)				390,000	02/01/2022
100079837		Phoenix	AZ		04/25/2022	5.625	636,454		(822)				1,075,000	01/26/2022
100080044		Santa Barbara	CA		04/08/2022	3.875	704,137		842				1,000,000	11/02/2021
100080381		Lahaina	HI		04/14/2022	5.990	417,487		(366)				520,000	02/22/2022
100080393		Lahaina	HI		04/14/2022	4.875	387,762		(402)				550,000	01/24/2022
100080421		Lahaina	HI		04/14/2022	5.250	333,035		(338)				500,000	02/10/2022
100080446	CF	San Diego	CA		03/10/2022	6.062	1,927,127		(1,181)				2,100,000	02/17/2022
100080839		Bonita Springs	FL		03/10/2022	6.125	341,025		27				394,000	05/01/2023
100082328		Montgomery	TX		04/14/2022	5.375	1,050,909		(493)				1,330,000	03/09/2022
100082852		Katy	TX		05/17/2022	6.375	339,484		(905)				464,000	03/30/2022
100082894	CF	Spartanburg	SC		05/17/2022	7.250	446,724		(148)				540,000	03/28/2022
100083684	CF	Chula Vista	CA		06/21/2022	7.281	2,243,496		(122)				2,520,000	05/27/2022
100084604		Clarksville	TN		08/02/2022	8.125	201,842		(286)				253,000	07/07/2022
100084648		Atlanta	GA		08/02/2022	8.500	115,070		(32)				150,000	07/01/2022
100084649		Hiram	GA		08/02/2022	7.750	247,836		(257)				340,000	07/01/2022
100084693		Chicago	IL		08/02/2022	9.125	243,796		(155)				340,000	07/01/2022
100084732	CF	Grand Prairie	TX		08/02/2022	8.250	663,524		(34)				736,900	06/30/2022
100084769		Spring Hill	FL		08/02/2022	9.250	421,733		(221)				589,000	06/30/2022
100085142		Dudley	GBR		07/29/2022	5.490	115,243					5,940	86,063	06/30/2022
100086698	CF	Smyrna	GA		09/30/2022	8.125	632,264		61				800,000	08/31/2022
100087216	CF	Las Vegas	NV		10/25/2022	5.875	2,867,044		1,940				3,879,956	06/01/2022
100087337	CF	Staten Island	NY		10/25/2022	5.375	467,893		983				660,000	02/07/2022
100087980		Huntington Beach	CA		10/25/2022	8.124	807,877		(156)				1,569,000	09/15/2022
100087983		Nice	CA		10/25/2022	8.999	245,353		(175)				340,000	09/15/2022
100088009		Mcminnville	OR		10/25/2022	9.000	738,483		4				990,000	09/23/2022
100088127		Hialeah	FL		10/25/2022	7.875	217,294		(82)				310,000	09/19/2022
100088184	CF	Sugar Land	TX		10/25/2022	7.249	391,928		114				660,000	09/30/2022
100088225		East Orange	NJ		10/17/2022	7.864	438,416		(216)				615,000	09/19/2022
100088808	CF	Macomb	MI		11/15/2022	8.875	357,257		(210)				490,000	10/24/2022
100088820		Hayward	CA		11/15/2022	8.000	1,465,545		58				2,000,000	10/11/2022
100088823	CF	Layton	UT		11/15/2022	7.125	1,510,420		651				2,650,000	10/24/2022
100088923		Pinellas Park	FL		11/15/2022	8.500	201,651		(186)				297,000	10/17/2022
100089603	CF	Palos Hills	IL		01/30/2023	9.500	290,545		(56)				360,000	01/10/2023
100089635	CF	Bonsall	CA		01/30/2023	8.625	1,656,285		(275)				2,200,000	12/12/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089751	CF	Albuquerque	NM		12/02/2022	8.999	205,259		(74)				226,000	10/14/2022
100089982	CF	Ponte Vedra Beach	FL		01/13/2023	6.875	1,652,500		848				2,182,531	11/15/2022
100090325	CF	Hawthorne	CA		01/06/2023	9.875	601,758		(286)				780,000	11/21/2022
100090335	CF	Midway	UT		12/22/2022	10.750	456,329		3,892				520,000	12/01/2022
100090637		Chicago	IL		12/29/2022	8.395	140,128		(69)				195,000	11/18/2022
100090839	CF	Lynn Haven	FL		01/06/2023	8.000	411,285		2				550,000	10/31/2022
100091006		Los Angeles	CA		01/31/2023	11.499	957,237		339				1,250,000	12/02/2022
100091061	CF	Fontana	CA		01/31/2023	10.625	668,565		6				729,990	12/20/2022
100091068	CF	Tacoma	WA		01/31/2023	9.375	633,240		(80)				775,000	12/21/2022
100091076	CF	Miami	FL		01/31/2023	9.625	748,297		(277)				963,000	12/17/2022
100091108	CF	Frazier Park	CA		01/31/2023	8.499	265,869		(241)				370,000	12/23/2022
100091309		North Attleboro	MA		01/13/2023	8.875	628,071		(22)				965,000	12/01/2022
100091335	CF	Elk Grove	CA		01/13/2023	9.500	561,574		(3,148)				710,000	12/01/2022
100091515		The Bronx	NY		01/20/2023	8.554	570,998		78				800,000	12/29/2022
100091535		Philadelphia	PA		01/20/2023	8.006	226,588		(7,379)				325,000	12/15/2022
100091536		Philadelphia	PA		01/20/2023	8.156	243,894		(8,100)				350,000	12/15/2022
100091613		Los Angeles	CA		03/07/2023	9.625	954,084		28				1,200,000	01/05/2023
100091652	CF	Franklin	TN		01/27/2023	11.125	816,886		(27)				1,015,000	12/09/2022
100091985		Louisville	KY		02/09/2023	8.239	177,190		(3,585)				250,000	01/13/2023
100091998		Dixmoor	IL		02/09/2023	8.239	119,332		(48)				165,000	01/20/2023
100092066		Richmond Hill	NY		02/09/2023	8.550	924,598		(294)				1,200,000	01/06/2023
100099618		Jacksonville	FL		04/06/2023	7.875	1,997,196		(12)				2,900,000	02/22/2023
100099660		Minnetonka	MN		04/06/2023	8.250	321,753		(84)				425,000	02/14/2023
100099738		West Babylon	NY		02/28/2023	7.841	417,797		(159)				677,500	02/07/2023
100099767		Jacksonville	FL		02/28/2023	7.700	171,728		(135)				240,000	01/24/2023
100099830		Newark	NJ		02/28/2023	8.608	309,621		(11,200)				415,000	01/31/2023
100099831		Irvington	NJ		02/28/2023	8.384	524,542		(18,158)				720,000	02/07/2023
100099879		Powell	OH		03/28/2023	9.125	842,978		8				1,300,000	03/03/2023
100099902	CF	Henderson	NV		03/28/2023	10.000	780,308		268				899,000	01/19/2023
100100230		Lockport	NY		03/17/2023	8.994	75,961		(2,577)				127,270	02/17/2023
100100324	CF	Richmond Hill	NY		04/27/2023	5.250	553,973		1,068				1,280,000	01/24/2022
100100932		Humble	TX		04/28/2023	10.250	399,910		209				475,000	04/26/2022
100101210		Poughkeepsie	NY		04/28/2023	6.380	400,117		1,744				992,500	04/29/2022
100101211		Poughkeepsie	NY		04/28/2023	6.380	282,964		1,149				665,000	04/29/2022
100101981	CF	Lake Elsinore	CA		04/14/2023	10.250	517,947		(258)				625,000	02/06/2023
100102736	CF	Hollister	CA		06/22/2023	8.625	625,904		1,915				900,000	01/24/2023
100102883		Garfield	NJ		06/22/2023	8.625	534,094		(36)				668,000	09/13/2022
100103040		Robbins	IL		06/22/2023	8.875	173,384		(55)				240,000	02/17/2023
100103057		Hollywood	FL		06/22/2023	6.750	297,227		108				535,000	09/16/2023
100103133		Hanover Township	PA		04/21/2023	8.298	146,702		(26)				180,000	03/21/2023
100103161		Greenwood Lake	NY		04/21/2023	8.449	364,797		300				475,000	03/23/2023
100103224		Spokane	WA		04/26/2023	8.500	301,887		(52)				425,000	04/01/2023
100103252		Fort Worth	TX		04/27/2023	8.375	2,177,526		(661)				2,660,000	04/12/2023
100103560	CF	Roslyn	WA		05/08/2023	9.250	582,136		2				775,000	03/15/2023
100103848		Pleasant Valley	NY		05/10/2023	7.963	210,579		728				275,000	04/18/2023
100108369		New Port Richey	FL		05/25/2023	7.746	206,814		(59)				375,000	04/24/2023
100108466		Brigantine	NJ		05/25/2023	9.250	1,403,737		(56)				2,000,000	05/01/2023
100108947		Houston	TX		05/31/2023	7.875	298,407		(101)				420,000	04/12/2023
100109575		Granada Hills Area Los Angele	CA		06/14/2023	8.999	702,307		(61)				910,000	05/12/2023
100109589		Temecula	CA		06/14/2023	8.250	979,264		(31)				1,500,000	05/10/2023
100110837		Mattoon	IL		06/29/2023	2.000	45,937		116				112,000	05/16/2022
100110864		Conneaut	OH		06/29/2023	3.500	16,140		346				67,000	01/19/2022

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100110897		Salem	NJ		06/29/2023	9.990	159,580		(160)				189,500	05/21/2022
100111044		Baltimore	MD		06/29/2023	12.250	96,213		(443)				85,000	05/16/2022
100111291		Los Angeles	CA		06/29/2023	5.750	56,233		(643)				1,400,000	08/17/2022
100111365		Kansas City	MO		06/29/2023	5.000	67		8				194,000	04/07/2023
100111440		Tonganoxie	KS		06/29/2023	3.875	81,926		547				243,000	06/10/2022
100111474		Riverside	CA		06/29/2023	5.000	158,709		463				525,000	06/03/2022
100111551		Lorain	OH		06/29/2023	6.500	25,225		121				69,000	06/02/2022
100111563		Jacksonville	FL		06/29/2023	6.500	38,880		84				160,000	06/03/2022
100112070		Lafayette	LA		06/29/2023	4.125	39,165		378				160,000	06/02/2022
100112115		Columbia City	IN		06/29/2023	7.000	49,836		19				126,000	11/17/2023
100112624		Marion	VA		06/29/2023	2.875	41,110		347				134,000	06/12/2022
100113028		Spotswood	NJ		06/29/2023	8.375	1,590		405				420,000	04/07/2023
100113469		Chicago	IL		06/29/2023	4.200	81,162		689				215,000	05/14/2022
100113543		Tyrone	GA		06/29/2023	4.875	127,814		480				510,000	06/04/2022
100113577		Palm Bay	FL		06/29/2023	4.250	90,143		407				460,000	09/15/2023
100113815		Chicago Heights	IL		06/29/2023	2.875	62,854		724				245,000	06/02/2022
100113968		Raleigh	NC		06/29/2023	3.500	34,176		180				280,000	06/03/2022
100113989		Douglas	AZ		06/29/2023	7.875	52,432		1				139,000	06/11/2022
100114327		Greenville	KY		06/29/2023	6.125	32,547		68				79,000	06/07/2022
100114385		Lafayette	LA		06/29/2023	3.625	98,612		802				240,000	06/09/2022
100114446		Pittsburgh	PA		06/29/2023	6.000	30,354		25				170,000	04/08/2023
100114664		Novi	MI		06/29/2023	7.125	224,526		65				355,000	06/02/2023
100115579		Baltimore	MD		07/19/2023	9.249	179,755		(14)				280,000	06/21/2023
100115648		Howell	NJ		07/19/2023	9.175	295,516		(48)				360,000	06/07/2023
100115858	CF	Charlotte	NC		07/20/2023	7.625	234,906		(15)				351,000	05/23/2023
100116169		San Marino	CA		07/20/2023	5.125	1,051,464		3,233				2,880,000	04/09/2023
100116475		Miami	FL		07/20/2023	4.625	278,642		1,064				595,000	04/08/2023
100116604		Dix Hills	NY		07/20/2023	5.875	603,656		871				1,055,000	04/07/2023
100116668		Miami	FL		07/20/2023	6.625	202,417		(134)				375,000	04/10/2023
100116790		Rosamond Area	CA		07/20/2023	5.625	427,427		457				570,000	04/07/2023
100117428		Paterson	NJ		07/20/2023	5.875	65,019						160,000	11/06/2023
100117454		Kingwood	TX		07/20/2023	10.000	285,456		15				385,000	10/23/2023
100117502		Gig Harbor	WA		07/20/2023	7.624	765,423		520				1,050,000	04/09/2023
100117576		Brentwood	MD		07/20/2023	8.000	457,858		32				360,000	04/09/2023
100117786		Concord	NC		07/20/2023	7.875	533,968		(37)				775,000	04/07/2023
100117803		Gardena	CA		07/20/2023	7.375	300,507		25				844,000	04/07/2023
100117853		Maiden	NC		07/20/2023	8.250	435,771		(72)				656,000	04/08/2023
100117868		Panama City Beach	FL		07/20/2023	11.000	370,706		34				445,000	09/21/2023
100117888		Santa Rosa Beach	FL		07/20/2023	7.375	1,485,644		289				2,080,000	04/08/2023
100117960		Redlands	CA		07/20/2023	6.750	841,081		322				1,069,000	04/08/2023
100118168		Naples	FL		07/20/2023	12.500	1,099,093		34				1,030,000	04/07/2023
100118179		San Antonio	TX		07/20/2023	12.500	160,529		(154)				270,000	04/08/2023
100118938		Davie	FL		07/27/2023	7.999	1,162,350		(267)				1,821,200	06/22/2023
100120762		ORO VALLEY	AZ		08/25/2023	9.500	667,907		(94)				814,000	05/30/2023
100126634		Crewe	VA		08/30/2023	9.490	35,731		205				145,000	04/10/2023
100126713		Evansville	IN		08/30/2023	5.000	16,506		1,233				33,900	04/07/2023
100126778		South Windsor	CT		08/30/2023	6.940	253,054		167				305,000	08/30/2023
100126781		El Paso	TX		08/30/2023	4.875	51,929		458				121,400	08/30/2023
100126792		Cranbury	NJ		08/30/2023	2.940	187,995		1,959				870,000	04/10/2023
100126846		Detroit	MI		08/30/2023	10.430	25,094		172				220,900	08/04/2023
100126884		Leesburg	VA		08/30/2023	3.375	1,146		17				550,000	04/07/2023
100126900		Chesapeake	WV		08/30/2023	7.000	8,013		33				77,000	04/14/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126951		Juneau	AK		08/30/2023	4.010	38,775		554				405,000	04/10/2023
100126981		Stevensville	MD		08/30/2023	4.750	110,113		292				300,000	08/30/2023
100126987		Lawrenceville	GA		08/30/2023	4.875	89,882		413				220,000	08/30/2023
100127039		Jacksonville	FL		08/30/2023	7.000	3,576		223				175,000	04/08/2023
100127065		Baltimore	MD		08/30/2023	11.000	17,336		(103)				52,000	04/07/2023
100127131		Birmingham	AL		08/30/2023	3.750	18,536		(6)				186,200	04/10/2023
100127174		Fairburn	GA		08/30/2023	6.875	162,905		1,000				490,000	04/07/2023
100127179		Port Murray	NJ		08/30/2023	4.500	161,615		393				485,000	04/07/2023
100127181		La Canada Flintridge	CA		08/30/2023	5.750	213,585		878				2,300,000	04/09/2023
100127185		Memphis	TN		08/30/2023	5.000	41,017		288				63,000	04/10/2023
100127187		Key West	FL		08/30/2023	6.250	934,763		8,108				2,640,000	04/09/2023
100127188		Scottsdale	AZ		08/30/2023	6.625	192,372		1,009				765,000	04/08/2023
100127189		Woodland Hills	UT		08/30/2023	6.250	145,386		3,879				925,000	04/07/2023
100127190		Roseville	CA		08/30/2023	6.250	125,931		617				900,000	04/08/2023
100127191		Valrico	FL		08/30/2023	6.250	231,132		1,713				750,000	04/08/2023
100127237		Marietta	GA		08/30/2023	10.950	47,796		396				335,000	04/10/2023
100127259		Cleveland	OH		08/30/2023	6.500	56,825		121				56,500	05/15/2022
100127300		Montgomery	AL		08/30/2023	3.750	108,404		250				295,000	06/02/2022
100127316		Virginia Beach	VA		08/30/2023	6.875	122,611		52				258,000	06/02/2022
100127374		Wilmington	CA		08/30/2023	2.875	344,155		2,309				950,000	06/02/2022
100128367		Hanover	MD		09/15/2023	8.500	296,741						392,000	06/08/2023
100138923		Walden	NY		12/21/2023	5.250	278,038		212				300,000	04/17/2023
100138924		Plymouth	CT		12/21/2023	5.600	148,233						256,000	07/13/2022
100138925		Washington	DC		12/21/2023	7.125	585,850		840				3,787,000	04/17/2023
100138926		Bordentown City	NJ		12/21/2023	5.575	301,186		930				560,000	04/06/2023
100138927		Philadelphia	PA		12/21/2023	7.750	331,326						265,000	08/15/2022
100138928		Tuskegee	AL		12/21/2023	8.750	20,477		55				215,094	04/12/2023
100138929		Ludlow	MO		12/21/2023	8.500	39,392		(67)				200,000	04/13/2023
100138930		New Castle	PA		12/21/2023	9.500	45,232		(133)				100,000	04/10/2023
100138931		Martinez	CA		12/21/2023	6.990	496,998		1,196				1,070,000	05/16/2022
100138932		Buffalo	NY		12/21/2023	7.875	5,256		11				125,000	04/07/2023
100138933		Edinburg	TX		12/21/2023	8.370	64,939		(180)				150,000	05/16/2022
100138934		Bronx	NY		12/21/2023	5.000	62,424		1,267				690,000	05/14/2022
100138935		Newportnews	VA		12/21/2023	7.875	155,066		5				242,000	05/16/2022
100138936		Franklin	VA		12/21/2023	7.000	12,259		90				101,000	04/07/2023
100138937		Riceboro	GA		12/21/2023	0.070	80,274		232				98,000	05/14/2022
100138938		Xenia	OH		12/21/2023	8.000	44,751		347				95,000	05/17/2022
100138939		Brooklyn	NY		12/21/2023	0.075	215,762		88				700,000	05/18/2022
100138940		Lebanon	PA		12/21/2023	8.540	139,414		1				200,000	05/14/2022
100138941		Homestead	FL		12/21/2023	0.048	110,185		135				433,000	05/16/2022
100138942		Akron	OH		12/21/2023	5.000	69,299		503				160,000	05/14/2022
100138943		Monticello	FL		12/21/2023	5.000	47,144		485				173,900	05/17/2022
100138944		Sandpoint	ID		12/21/2023	0.048	119,381		516				555,000	05/16/2022
100138945		Fort Pierce	FL		12/21/2023	5.000	32,591		191				260,000	04/09/2023
100138946		Orange Park	FL		12/21/2023	6.000	35,233		210				190,000	07/19/2022
100138947		Okeechobee	FL		12/21/2023	4.250	15,027		233				140,000	04/09/2023
100138948		Tampa	FL		12/21/2023	5.625	107,904		203				447,000	05/16/2022
100138949		Miramar	FL		12/21/2023	3.625	215,432		1,428				420,000	05/14/2022
100138950		Miami	FL		12/21/2023	7.750	149,871		21				550,000	06/02/2022
100138951		Wolcott	CT		12/21/2023	4.625	129,518		699				200,000	05/15/2022
100138952		Kansas City	KS		12/21/2023	5.125	69,684		780				165,000	06/03/2022
100138953		Dadeville	AL		12/21/2023	6.000	89,796		972				128,966	05/15/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138954		Miami	FL		12/21/2023	4.000	81,588		557				355,000	05/16/2022
100138955		Union Bridge	MD		12/21/2023	4.625	212,813		1,671				385,000	05/16/2022
100138956		Romeoville	IL		12/21/2023	0.043	87,649		841				190,000	06/02/2022
100138957		Lake Panasoffkee	FL		12/21/2023	4.550	42,966		405				295,000	05/18/2022
100138958		Birmingham	AL		12/21/2023	6.500	55,635		428				227,500	06/03/2022
100138959		Hollywood	FL		12/21/2023	4.750	89,218		264				410,000	06/04/2022
100138960		Milleville	NJ		12/21/2023	0.065	107,656		197				175,000	05/16/2022
100138961		Hollywood	FL		12/21/2023	2.875	288,118		5,665				980,000	06/06/2022
100138962		Kearny	NJ		12/21/2023	7.375	302,540		175				510,000	06/04/2022
100138963		Hollywood	FL		12/21/2023	3.125	287,011		2,484				647,000	06/08/2022
100138964		Miami	FL		12/21/2023	2.875	110,497		864				390,000	06/02/2022
100138965		Brooklyn	NY		12/21/2023	7.750	294,877		497				1,150,000	04/10/2023
100138966		Flushing	NY		12/21/2023	7.875	430,590		1,069				2,375,000	04/17/2023
100138967		Brooklyn	NY		12/21/2023	7.750	172,993		369				1,150,000	04/09/2023
100138968		Quincy	MA		12/21/2023	4.500	17,239		(166)				840,000	04/10/2023
100138969		Opa Locka	FL		12/21/2023	0.039	116,485		1,349				325,000	06/04/2022
100138970		Palos Park	IL		12/21/2023	6.000	321,280		861				430,000	05/17/2022
100138971		Miami	FL		12/21/2023	6.125	36,051		45				235,000	06/04/2022
100138972		Seattle	WA		12/21/2023	5.500	20,104		220				481,000	04/08/2023
100138973		Los Angeles	CA		12/21/2023	6.750	273,320		1,791				1,920,000	04/08/2023
100138974		Newport News	VA		12/21/2023	7.600	114,689		51				195,000	06/04/2022
100138975		Parker	PA		12/21/2023	10.748	7,137		(16)				62,500	04/09/2023
100138976		Ewing	NJ		12/21/2023	4.125	104,231		737				286,000	05/16/2022
100138977		Fresno	CA		12/21/2023	7.750	6,301		(226)				253,860	04/07/2023
100138978		San Francisco	CA		12/21/2023	7.000	1,431,231		3,101				4,316,000	04/07/2023
100138979		Albany	GA		12/21/2023	11.100	44,210		(232)				51,000	04/10/2023
100138980		Sunrise	FL		12/21/2023	11.740	18,571		(276)				330,000	04/07/2023
100138981		Detroit	MI		12/21/2023	11.905	41,531		(407)				86,000	04/08/2023
100138982		Temecula	CA		12/21/2023	6.375	317,300		2,268				1,250,000	04/09/2023
100138983		Frewsburg	NY		12/21/2023	5.250	46,996		(71)				156,500	04/07/2023
100138984		Apollo Beach	FL		12/21/2023	2.875	161,422		1,918				590,000	06/04/2022
100138985		Ozone Park	NY		12/21/2023	6.500	371,919		1,511				865,000	04/09/2023
100138986		Jackson	NJ		12/21/2023	4.250	227,983		1,678				505,000	06/02/2022
100138987		Akron	OH		12/21/2023	2.875	26,194		375				59,000	06/10/2022
100138988		Bethel	OH		12/21/2023	4.750	77,623		591				235,000	06/16/2022
100138989		Jacksonville	FL		12/21/2023	5.590	77,325		673				230,000	06/03/2022
100138990		Jeffersonville	IN		12/21/2023	6.375	21,105		74				108,000	06/01/2022
100138991		Ukiah	CA		12/21/2023	6.375	89,117		252				450,000	06/06/2022
100138992		Fair Lawn	NJ		12/21/2023	3.000	183,382		1,398				436,000	06/03/2022
100138993		Austin	TX		12/21/2023	6.605	113,589		575				700,000	06/09/2022
100138994		Chicago	IL		12/21/2023	4.000	72,113		584				140,000	06/02/2022
100138995		Elyria	OH		12/21/2023	7.500	42,788		10				112,000	06/04/2022
100138996		Tucker	GA		12/21/2023	4.125	336,357		2,809				735,000	04/08/2023
100138997		Chuluota	FL		12/21/2023	5.000	237,531		1,292				605,000	05/14/2022
100138998		Hollywood	FL		12/21/2023	3.000	153,179		1,496				385,000	06/05/2022
100138999		Columbus	GA		12/21/2023	6.500	33,439		327				85,000	06/11/2022
100139000		Dayton	OH		12/21/2023	4.500	9,891		43				73,000	04/08/2023
100139001		Baltimore	MD		12/21/2023	4.250	120,572		(101)				240,000	04/07/2023
100139002		Miami	FL		12/21/2023	0.040	143,371		739				560,000	06/09/2022
100139003		West Palm Beach	FL		12/21/2023	4.000	92,340		885				295,000	05/14/2022
100139004		Acworth	GA		12/21/2023	4.000	185,275		1,019				450,000	01/04/2022
100139005		Wayne	WV		12/21/2023	7.500	70,140		12				123,989	05/12/2022

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100139006		Glenwood	IL		12/21/2023	5.875	52,705		139				85,000	06/09/2022
100139007		Niles	OH		12/21/2023	6.875	34,354		517				42,000	06/11/2022
100139008		Williamstown	NJ		12/21/2023	4.000	89,431		264				180,000	06/03/2022
100139009		Orlando	FL		12/21/2023	4.500	115,819		970				378,000	05/16/2022
100139010		Miami	FL		12/21/2023	0.039	169,344		1,601				525,000	06/09/2022
100139011		Sorrento	FL		12/21/2023	4.000	89,914		635				345,000	06/04/2022
100139012		Flushing	NY		12/21/2023	3.750	140,459		1,045				975,000	06/09/2022
100139013		Plainfield	IL		12/21/2023	4.750	99,063		884				285,000	06/02/2022
100139014		Bartow	FL		12/21/2023	2.875	93,675		1,071				300,000	06/01/2022
100139015		Union	NJ		12/21/2023	4.625	190,247		1,490				373,000	06/03/2022
100139016		Peoria	IL		12/21/2023	7.625	35,416		86				60,000	06/02/2022
321040302		Ashland	OR		03/04/2023	6.750	510,000		1,407				738,088	04/01/2021
321040513		Willard	UT		03/04/2023	6.750	1,921,705						5,675,000	04/06/2021
321050800		Nampa	ID		03/04/2023	6.470	2,486,127						5,961,000	05/20/2021
321070489		San Clemente	CA		03/04/2023	6.470	1,254,693						3,625,000	06/30/2021
321080552		Nampa	ID		03/04/2023	6.470	1,175,473						6,150,000	08/13/2021
321080559		Nampa	ID		03/04/2023	6.470	1,309,310						5,475,000	08/13/2021
321100346		Horseshoe Bay	TX		03/15/2023	9.000	1,110,000						1,650,000	06/27/2022
321120530		Eagle	ID		03/04/2023	7.220	4,950,000		10,622				7,440,000	12/08/2021
321120613		Willard	UT		03/04/2023	6.600	1,372,240		8,359				4,175,000	12/01/2021
321120637		Eugene	OR		03/04/2023	6.475	8,272,059		39,938				18,700,000	12/17/2021
322010538		Harrisville	UT		03/04/2023	6.600	2,723,677		25,329				4,267,000	01/12/2022
322020784		Star	ID		03/04/2023	7.220	573,324						1,259,000	12/29/2021
322020976		Spokane	WA		03/04/2023	7.220	427,323						660,000	02/04/2022
322030473		Vancouver	WA		03/04/2023	6.600	1,115,561		64,641				1,600,000	03/20/2022
322040115		Tampa	FL		03/04/2023	6.975	437,750		930				778,000	05/05/2022
322040161		Portland	OR		03/04/2023	7.220	151,200		195				250,000	04/13/2022
322040307		Orange Beach	AL		03/04/2023	6.720	3,020,060						6,640,000	02/09/2022
322040404		Orange Beach	AL		03/04/2023	6.720	412,607						6,008,000	02/09/2022
322040451		Foley	AL		03/04/2023	6.720	149,968						9,176,400	04/07/2022
322040597		Harrisville	UT		03/04/2023	6.720	528,500		2,358				755,000	04/13/2022
322040662		Horseshoe Bay	TX		03/04/2023	6.720	843,207		2,207				1,370,000	04/06/2022
322050345		Georgetown	TX		03/04/2023	6.720	905,000		1,857				1,500,000	03/31/2022
322050537		Bellevue	WA		03/04/2023	6.470	1,620,000		6,008				2,400,000	05/24/2022
322050877		Palm Bay	FL		03/04/2023	6.595	247,265		407				415,000	05/12/2022
322060119		Big Bear Lake	CA		03/04/2023	7.960	1,398,056		41,465				2,600,000	06/06/2022
322060219		Austin	TX		03/04/2023	7.310	992,799		1,636				1,780,000	06/08/2022
322060264		Mill Creek	WA		03/04/2023	7.560	2,851,016		74,081				4,705,000	06/23/2022
322060325		Horseshoe Bay	TX		03/04/2023	7.310	227,959		714				1,920,000	05/13/2022
322060373		Horseshoe Bay	TX		03/04/2023	7.310	1,078,473		1,372				1,800,000	05/13/2022
322060399		Portland	OR		03/04/2023	7.310	2,199,980		2,465				5,890,000	06/11/2022
322060461		Star	ID		03/04/2023	7.625	651,000		1,187				930,000	06/15/2022
322060611		Mill Creek	WA		03/04/2023	7.560	2,822,722		34,167				4,705,000	06/23/2022
322060737		Star	ID		03/04/2023	7.625	584,500		1,054				835,000	06/15/2022
322060780		Portland	OR		03/04/2023	7.310	283,500		555				450,000	08/04/2022
322060812		Horseshoe Bay	TX		03/04/2023	7.310	880,270		1,362				1,260,000	05/13/2022
322070066		Portland	OR		03/04/2023	7.750	986,060		1,130				2,010,000	07/25/2022
322070132		Portland	OR		03/04/2023	7.750	1,817,360		20,154				4,670,000	07/23/2022
322070479		Horseshoe Bay	TX		03/04/2023	8.125	1,233,000		450				3,249,000	06/08/2022
322070773		Castle Rock	WA		03/04/2023	7.755	108,042		242				612,000	07/13/2022
322080272		Kennewick	WA		03/04/2023	8.825	315,698		(997)				1,214,000	08/04/2022
322080364		Kennewick	WA		03/04/2023	8.950	564,963		(1,426)				1,442,000	08/04/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
322080380		Fellsmere	FL		03/04/2023	9.075	53,489		(114)				420,000	08/08/2022
322090163		Peoria	AZ		03/04/2023	9.000	257,020						426,000	09/05/2022
322090209		Portland	OR		03/04/2023	8.660	1,279,763		(1,940)				1,900,000	09/16/2022
322090237		Waddell	AZ		03/04/2023	8.260	2,424,522		(52)				5,310,000	09/22/2022
322090990		Miami Springs	FL		03/04/2023	8.030	264,198		207				760,000	09/03/2022
322100387		Oro Valley	AZ		03/04/2023	9.065	468,171		6,402				2,600,000	10/06/2022
322110083		Vancouver	WA		03/04/2023	9.065	2,256,373		(2,600)				3,300,000	08/12/2022
322110272		Monroe	NC		03/04/2023	9.190	62,772		(216)				545,000	10/27/2022
322110395		Star	ID		03/04/2023	9.715	852,350		8,378				1,225,000	08/23/2022
322110571		Monroe	NC		03/04/2023	9.190	56,995		(191)				551,000	10/27/2022
322110715		Monroe	NC		03/04/2023	9.190	57,168		(195)				552,000	10/27/2022
322110722		Monroe	NC		03/04/2023	9.190	56,995		(191)				550,000	10/27/2022
322110725		Monroe	NC		03/04/2023	9.190	57,168		(195)				552,000	10/27/2022
322110731		Monroe	NC		03/04/2023	9.190	62,772		(216)				545,000	10/27/2022
322110890		Monroe	NC		03/04/2023	9.190	54,821		(182)				573,000	10/27/2022
322110975		Monroe	NC		03/04/2023	9.190	57,168		(195)				552,000	10/27/2022
322120217		Ogden	UT		03/04/2023	9.500	485,000						750,000	11/30/2022
322120382		Ogden	UT		03/04/2023	9.500	481,000						740,000	11/30/2022
322120648		Seattle	WA		05/02/2023	9.505	1,120,000						1,600,000	11/29/2022
322120770		Palm Bay	FL		05/02/2023	9.630	88,011						345,000	12/02/2022
323010617		Tampa	FL		03/16/2023	9.625	206,500						295,000	12/23/2022
323020512		Winter Park	FL		05/02/2023	10.130	297,500						455,000	01/27/2023
323030289		Portland	OR		05/02/2023	9.630	101,357						1,690,000	03/04/2023
323050192		Charlotte	NC		07/20/2023	10.018	635,000						1,060,000	06/02/2023
323050717		Portland	OR		06/30/2023	9.020	824,270						1,440,000	05/06/2023
323050936		Phoenix	AZ		07/26/2023	9.240	3,374,000						4,820,000	05/23/2023
323060069		Cle Elum	WA		07/20/2023	9.365	374,500						535,000	05/25/2023
323060178		Cle Elum	WA		07/20/2023	9.365	574,000						820,000	05/25/2023
323060663		Portland	OR		09/29/2023	9.795	14,000						3,000,000	06/17/2023
323060780		Cle Elum	WA		07/20/2023	9.365	560,000						800,000	05/25/2023
323070140		Vail	AZ		09/15/2023	9.545	495,950						763,000	07/25/2023
323070800		Portland	OR		08/16/2023	9.920	217,100						1,760,000	07/21/2023
323080615		Portland	OR		09/29/2023	9.670	542,500						775,000	08/26/2023
3300003173		Linden	NJ		07/26/2021	5.950	204,820						382,200	06/08/2021
3300003179		Livingston	NJ		08/09/2021	6.200	190,855						387,590	06/10/2021
3300003347		Spring Valley	NY		12/29/2021	6.700	353,780						592,900	08/30/2021
3300003626		New Square	NY		05/17/2022	5.950	472,064						857,500	02/24/2022
3300004408		Somers Point	NJ		06/09/2023	9.555	208,079						330,750	04/19/2023
3310022752		Paterson	NJ		11/18/2021	7.040	75,483						130,500	09/13/2021
3310023327		Little Egg Harbor To	NJ		12/16/2021	6.732	17,924						108,000	06/17/2021
3310024451		Drexel Hill	PA		09/28/2021	7.158	99,237						139,500	07/30/2021
3310024464		Philadelphia	PA		10/14/2021	6.658	19,850						42,000	07/29/2021
3310024553		Baldwin	NY		10/22/2021	6.300	131,868						189,000	06/18/2021
3310024682		Montclair	NJ		10/22/2021	6.800	151,108						264,000	07/24/2021
3310024781		Jacksonville	FL		01/11/2022	6.550	25,625						44,100	12/15/2021
3310025399		San Antonio	TX		11/18/2021	6.043	45,889						96,000	09/04/2021
3310025489		Columbus	OH		09/28/2021	7.163	69,854						100,800	08/21/2021
3310025502		Orange	NJ		10/22/2021	6.540	80,175						144,000	08/15/2021
3310025622		Darby	PA		10/22/2021	6.700	21,929						42,600	07/20/2021
3310025825		Jersey City	NJ		10/22/2021	5.700	448,797						895,500	08/18/2021
3310025856		Jersey City	NJ		10/22/2021	6.300	140,509						667,800	08/22/2021
3310025905		Hempstead	NY		09/28/2021	6.667	87,499						155,700	08/24/2021

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310025911		Philadelphia	PA		10/22/2021	6.200	30,443						56,100	08/23/2021
3310025993		Walden	NY		11/12/2021	5.700	58,294						88,500	08/18/2021
3310026162		Brooklyn	NY		12/16/2021	7.475	45,293						351,000	08/29/2021
3310026285		Clarence	NY		12/28/2021	6.237	56,668						115,500	09/18/2021
3310026353		Chicago	IL		11/18/2021	6.800	28,304						60,600	09/17/2021
3310026369		Roosevelt	NY		11/12/2021	5.980	32,819						176,100	08/25/2021
3310026505		Twentynine Palms	CA		12/16/2021	6.485	43,065						120,900	09/25/2021
3310026523		Plainfield	NJ		12/16/2021	6.980	160,677						217,500	09/29/2021
3310026595		Philadelphia	PA		10/22/2021	6.800	34,526						76,500	09/14/2021
3310026619		Philadelphia	PA		10/14/2021	6.813	71,770						135,000	09/07/2021
3310026745		Chicago	IL		11/18/2021	6.800	355						91,505	08/20/2021
3310026752		Baltimore	MD		10/22/2021	6.800	34,485						67,500	09/19/2021
3310026805		Paterson	NJ		10/22/2021	5.945	80,472						143,100	09/08/2021
3310026917		Decatur	GA		10/14/2021	6.788	1,721						136,501	09/15/2021
3310026966		Philadelphia	PA		12/16/2021	8.399	54,054						255,000	09/10/2021
3310026967		Philadelphia	PA		10/22/2021	8.488	70,823						255,000	09/10/2021
3310026971		Irvington	NJ		11/18/2021	6.800	75,379						131,400	10/05/2021
3310027047		Brooklyn	NY		10/22/2021	5.840	253,935						598,500	10/06/2021
3310027425		Lynbrook	NY		10/22/2021	5.980	109,445						157,950	06/01/2021
3310027450		West Orange	NJ		12/16/2021	6.326	90,575						142,800	10/04/2021
3310027460		Hempstead	NY		02/11/2022	5.840	72,171						135,450	10/07/2021
3310027496		Indianapolis	IN		11/18/2021	5.700	24,856						67,500	09/27/2021
3310027550		Jersey City	NJ		11/12/2021	5.525	227,205						306,000	10/04/2021
3310027804		Plainfield	NJ		11/29/2021	7.050	149,926						210,000	10/25/2021
3310027920		East Hampton	NY		01/05/2022	5.350	400,495						840,000	11/08/2021
3310027982		Rahway	NJ		12/28/2021	7.841	106,920						150,000	10/01/2021
3310027990		Bellevue	WA		03/09/2022	8.040	441,281						816,000	10/24/2021
3310028144		Wantage	NJ		12/16/2021	6.970	54,538						81,000	06/02/2021
3310028273		Birmingham	AL		04/01/2022	7.050	29,223						45,000	10/20/2021
3310028346		Fort Lee	NJ		11/18/2021	5.980	260,707						391,500	10/21/2021
3310028467		Frankfort	KY		01/11/2022	6.800	18,709						37,500	10/25/2021
3310029034		Warren	NJ		12/28/2021	5.643	137,125						271,500	10/29/2021
3310029105		Chicago	IL		01/11/2022	8.155	27,437						69,000	11/05/2021
3310029218		Lackawanna	NY		12/28/2021	6.445	64,449						93,000	11/12/2021
3310029351		Bronx	NY		04/01/2022	5.350	176,418						360,000	12/03/2021
3310029546		St. Louis	MO		03/22/2022	5.700	6,695						27,900	11/05/2021
3310029730		Los Angeles	CA		12/28/2021	5.782	124,284						265,500	11/24/2021
3310029810		Northport	NY		01/11/2022	5.812	133,895						207,000	11/29/2021
3310029957		Washington	DC		12/28/2021	5.643	285,276						420,000	12/01/2021
3310029989		South River	NJ		01/31/2022	7.550	67,360						120,600	12/02/2021
3310030005		Keansburg	NJ		05/19/2022	7.550	43,503						105,000	11/11/2021
3310030277		Little Falls	NJ		01/11/2022	6.690	93,213						142,500	12/12/2021
3310030325		Upper Darby	PA		01/31/2022	5.735	93,272						391,500	12/07/2021
3310030380		Heber City	UT		02/11/2022	5.525	451,440						630,000	12/19/2021
3310030489		Yucca Valley	CA		01/31/2022	5.350	106,599						222,000	12/21/2021
3310030568		Philadelphia	PA		01/31/2022	7.010	53,460						132,900	12/24/2021
3310030927		Davidsonville	MD		01/31/2022	5.840	189,189						269,100	12/17/2021
3310031049		Newark	NJ		03/17/2022	6.050	78,854						171,000	12/18/2021
3310031312		New York	NY		04/08/2022	7.290	378,675						780,000	01/24/2022
3310031430		Phillipsburg	NJ		03/09/2022	6.050	38,283						69,000	01/12/2022
3310031477		Wyandotte	MI		04/29/2022	6.050	30,708						51,600	02/13/2022
3310031498		Central Islip	NY		09/21/2022	8.330	38,494						143,100	08/05/2022

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3310031542		Carbondale	PA		02/18/2022	6.550	65,637						258,900	12/17/2021
3310031589		Fountain Hills	AZ		01/31/2022	6.190	157,811						285,000	01/07/2022
3310031683		Jacksonville	FL		02/18/2022	6.170	27,249						96,300	12/28/2021
3310031783		Washington	DC		02/25/2022	6.050	128,497						180,000	01/28/2022
3310031948		Roosevelt	NY		02/07/2022	5.840	84,600						156,750	12/03/2021
3310031983		Elizabeth	NJ		03/22/2022	6.490	129,551						217,500	01/11/2022
3310032049		Philadelphia	PA		02/25/2022	6.390	169,188						262,500	01/17/2022
3310032063		Philadelphia	PA		02/18/2022	8.134	53,061						120,000	01/25/2022
3310032178		Delray Beach	FL		02/11/2022	6.550	55,272						90,600	01/25/2022
3310032341		Atlantic City	NJ		03/09/2022	6.800	47,520						115,500	01/18/2022
3310032397		Copiague	NY		02/25/2022	5.350	110,261						148,500	01/26/2022
3310032520		Waterbury	CT		08/16/2022	8.589	50,039						75,000	02/10/2022
3310032742		Hempstead	NY		03/09/2022	6.060	86,873						159,000	01/27/2022
3310032756		Neptune	NJ		07/14/2022	6.300	54,574						117,300	02/16/2022
3310032781		Glen Mills	PA		05/19/2022	7.050	210,068						705,000	02/28/2022
3310032850		West Haven	CT		04/08/2022	7.050	22,127						64,500	02/08/2022
3310033207		Atlanta	GA		03/09/2022	6.043	213,840						480,000	02/14/2022
3310033268		Salina	KS		03/09/2022	6.450	18,711						27,000	02/08/2022
3310033288		Tampa	FL		04/01/2022	5.917	108,245						265,500	02/11/2022
3310033582		Miami	FL		04/08/2022	5.700	69,424						123,000	03/12/2022
3310033612		Washington	DC		03/17/2022	5.917	282,239						390,000	02/17/2022
3310033619		Palm Springs	CA		04/01/2022	5.770	210,885						348,000	02/27/2022
3310033632		Chicago	IL		04/08/2022	6.690	53,015						102,000	02/19/2022
3310033709		Salina	KS		03/17/2022	6.760	23,285						33,600	02/11/2022
3310033792		Woodmere	NY		03/17/2022	5.875	148,500						222,000	03/01/2022
3310033812		Brookfield	IL		04/01/2022	8.040	65,652						105,000	03/05/2022
3310033814		Landing	NJ		03/22/2022	6.690	85,512						115,500	02/24/2022
3310033840		South Richmond Hill	NY		04/29/2022	6.250	192,872						285,000	03/03/2022
3310033858		Montville	NJ		03/17/2022	5.700	151,466						255,900	02/17/2022
3310033884		Brooklyn	NY		04/08/2022	7.550	148,500						372,000	03/18/2022
3310033917		East Rockaway	NY		04/29/2022	6.043	901,080						1,267,500	03/21/2022
3310034023		Miramar Beach	FL		04/29/2022	7.050	226,240						405,000	03/14/2022
3310034251		Boca Raton	FL		04/08/2022	5.784	467,775						819,000	03/12/2022
3310034295		Memphis	TN		06/15/2022	6.390	18,978						35,100	03/30/2022
3310034343		Chicago	IL		04/20/2022	5.875	28,779						82,500	03/20/2022
3310034353		Sierra Madre	CA		04/08/2022	5.966	571,428						975,000	03/13/2022
3310034448		Detroit	MI		09/08/2022	8.519	11,824						40,500	05/26/2022
3310034553		Elmhurst	IL		04/01/2022	5.875	98,172						179,400	03/11/2022
3310034696		Dayton	OH		09/08/2022	6.320	25,584						60,000	03/07/2022
3310034800		Baltimore	MD		04/20/2022	6.650	17,375						72,000	02/24/2022
3310034820		Atlantic City	NJ		05/19/2022	6.690	36,977						50,100	03/22/2022
3310034845		Brooklyn	NY		05/19/2022	6.015	386,498						690,000	04/03/2022
3310034866		Freeport	NY		04/29/2022	6.250	94,363						159,750	02/15/2022
3310034892		Baltimore	MD		04/29/2022	6.050	33,178						90,000	03/20/2022
3310034953		Dayton	OH		04/14/2022	6.690	23,124						60,000	03/23/2022
3310034977		Lynchburg	VA		05/19/2022	6.790	17,523						54,600	03/18/2022
3310034995		Jamaica	NY		07/07/2022	6.029	180,502						337,500	04/27/2022
3310034999		Shawnee	OK		07/14/2022	7.040	19,721						48,000	04/15/2022
3310035017		Oyster Bay	NY		05/19/2022	6.320	117,315						240,000	03/29/2022
3310035079		Los Angeles	CA		08/16/2022	5.686	39,093						457,500	02/17/2022
3310035186		Hackensack	NJ		05/19/2022	7.060	113,603						192,000	04/06/2022
3310035317		Indianapolis	IN		06/23/2022	7.150	347,241						570,000	03/24/2022

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310035330		Oakland	CA		04/29/2022	5.700	408,442						603,300	03/29/2022
3310035563		Waterbury	CT		06/15/2022	6.430	66,825						90,000	04/05/2022
3310035656		Washington	DC		07/07/2022	6.050	327,704						555,000	04/02/2022
3310035800		Chicago	IL		06/15/2022	6.650	6,302						63,000	04/09/2022
3310035837		Indianapolis	IN		06/07/2022	7.210	159,750						234,000	04/01/2022
3310036093		Glen Cove	NY		06/15/2022	6.320	101,183						206,700	04/13/2022
3310036169		Chicago	IL		06/07/2022	6.800	74,183						105,000	04/23/2022
3310036211		Chicago	IL		06/15/2022	7.030	51,025						81,000	05/18/2022
3310036287		Hempstead	NY		07/07/2022	6.620	88,113						151,500	05/14/2022
3310036394		Washington	DC		06/07/2022	6.300	353,966						510,000	04/26/2022
3310036428		Indianapolis	IN		05/19/2022	7.150	35,343						63,000	04/25/2022
3310036429		Indianapolis	IN		07/14/2022	7.150	35,343						63,000	04/25/2022
3310036430		Indianapolis	IN		07/14/2022	7.150	33,450						63,000	04/25/2022
3310036431		Indianapolis	IN		05/19/2022	7.150	33,450						63,000	04/25/2022
3310036432		Indianapolis	IN		07/14/2022	7.150	35,091						63,000	04/25/2022
3310036433		Indianapolis	IN		05/19/2022	7.150	35,091						63,000	04/25/2022
3310036508		Shawnee	OK		06/07/2022	6.800	58,224						107,250	05/07/2022
3310036648		Hazel Crest	IL		07/14/2022	6.150	42,018						90,000	06/11/2022
3310036702		Indianapolis	IN		06/07/2022	7.200	63,397						88,500	04/25/2022
3310036703		Indianapolis	IN		06/07/2022	7.200	65,620						88,500	04/25/2022
3310036716		Bridgeport	CT		06/29/2022	6.400	72,765						120,000	05/14/2022
3310036729		Memphis	TN		06/07/2022	6.550	53,268						130,500	05/04/2022
3310036765		Indianapolis	IN		06/07/2022	7.200	57,470						90,000	04/25/2022
3310036766		Indianapolis	IN		06/07/2022	7.210	57,470						90,000	04/25/2022
3310036768		Indianapolis	IN		06/07/2022	7.200	68,912						93,000	04/25/2022
3310036796		Baltimore	MD		08/16/2022	6.820	20,983						52,500	05/13/2022
3310036798		Baltimore	MD		07/14/2022	6.820	14,850						52,800	05/13/2022
3310036808		Irvington	NJ		08/08/2022	7.050	132,477						180,000	05/12/2022
3310036880		Cooper City	FL		06/15/2022	6.720	180,226						264,000	04/20/2022
3310036911		Brooklyn	NY		07/07/2022	6.008	166,394						249,000	05/11/2022
3310036955		Detroit	MI		06/15/2022	6.630	36,933						66,000	05/04/2022
3310037004		Philadelphia	PA		06/07/2022	6.008	36,274						61,800	05/03/2022
3310037023		Brigantine	NJ		08/26/2022	6.760	83,622						195,000	04/04/2022
3310037178		Boston	MA		06/29/2022	8.743	141,164						220,500	04/25/2022
3310037203		Hollywood	FL		06/15/2022	6.720	133,868						196,500	05/09/2022
3310037272		Mastic	NY		06/15/2022	6.450	103,950						156,000	05/17/2022
3310037353		Hicksville	NY		06/29/2022	6.720	131,712						197,100	05/23/2022
3310037368		Irvington	NJ		06/29/2022	6.920	83,614						126,000	05/11/2022
3310037376		Ardsley	NY		07/07/2022	6.920	131,868						210,000	05/27/2022
3310037482		Chicago	IL		06/23/2022	6.820	11,048						94,500	05/24/2022
3310037509		Vernon	CT		07/25/2022	5.854	45,869						100,500	05/25/2022
3310037510		Detroit	MI		08/16/2022	7.500	15,630						76,500	06/09/2022
3310037546		Medford	NY		07/14/2022	6.760	79,507						129,000	04/24/2022
3310037577		Newark	NJ		07/14/2022	6.890	111,785						169,500	05/18/2022
3310037584		Cooper City	FL		07/14/2022	6.820	206,569						288,000	05/09/2022
3310037592		Pemberton	NJ		07/14/2022	6.450	20,196						31,500	05/26/2022
3310037593		Pemberton	NJ		07/14/2022	6.450	18,414						31,500	05/26/2022
3310037597		Springfield	IL		08/26/2022	6.450	17,820						33,600	05/23/2022
3310037669		Bayport	NY		07/25/2022	7.050	74,250						178,500	06/09/2022
3310037704		Dolton	IL		06/23/2022	6.015	51,544						75,000	05/20/2022
3310037727		Smithtown	NY		07/07/2022	6.300	179,142						242,700	05/24/2022
3310037795		Newark	NJ		07/07/2022	7.030	70,389						112,500	06/09/2022

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310037838		Chicago	IL		07/25/2022	8.400	87,307						128,400	05/20/2022
3310037895		Chicago	IL		10/12/2022	7.770	119,632						208,500	06/13/2022
3310037911		Copper City	FL		06/29/2022	6.820	189,278						256,500	05/20/2022
3310037983		Brooklyn	NY		06/29/2022	6.008	162,756						273,000	04/27/2022
3310038058		Boston	MA		08/01/2022	8.743	454,410						960,000	05/11/2022
3310038060		Chicago	IL		07/14/2022	7.030	45,590						109,500	06/02/2022
3310038095		Atlantic City	NJ		09/21/2022	8.330	87,189						214,500	05/26/2022
3310038119		Passaic	NJ		07/25/2022	7.030	133,769						210,000	06/16/2022
3310038129		Alexander	NC		08/16/2022	6.015	39,167						93,900	06/21/2022
3310038139		Newark	NJ		08/26/2022	6.660	2,960						193,500	06/25/2022
3310038245		Amityville	NY		09/08/2022	6.870	90,214						163,500	06/18/2022
3310038275		Teaneck	NJ		10/12/2022	8.337	177,368						265,500	07/12/2022
3310038330		New London	CT		08/08/2022	6.820	55,291						90,000	06/09/2022
3310038332		Brentwood	NY		09/21/2022	6.750	103,950						165,150	05/19/2022
3310038382		Rome	GA		08/16/2022	7.170	109,938						285,000	06/03/2022
3310038386		Detroit	MI		07/25/2022	6.820	8,910						30,600	06/03/2022
3310038395		Newark	NJ		08/08/2022	7.770	6,831						208,500	06/08/2022
3310038401		Cooper City	FL		08/16/2022	7.300	210,321						310,500	05/27/2022
3310038475		Patchogue	NY		06/29/2022	6.950	88,209						148,500	06/15/2022
3310038494		Detroit	MI		08/16/2022	7.050	33,784						63,000	06/17/2022
3310038568		Woodbury	NY		08/08/2022	7.940	402,435						555,000	06/23/2022
3310038584		Saranac Lake	NY		09/08/2022	8.330	39,501						84,000	04/29/2022
3310038613		Chicago	IL		08/01/2022	7.220	32,154						93,000	06/16/2022
3310038614		Chicago	IL		08/01/2022	7.220	104,247						174,000	06/16/2022
3310038629		Detroit	MI		08/08/2022	7.940	30,552						70,500	05/12/2022
3310038631		Columbus	OH		09/08/2022	8.225	129,938						187,500	06/14/2022
3310038658		Saint Helena Island	SC		08/08/2022	8.484	18,266						60,000	04/08/2022
3310038673		Chicago	IL		08/01/2022	7.220	134,958						194,400	06/16/2022
3310038727		Burlington	NJ		08/08/2022	7.500	38,467						64,500	06/15/2022
3310038732		Scranton	PA		08/08/2022	7.500	30,498						102,000	03/31/2022
3310038789		Newark	NJ		08/08/2022	7.270	67,493						111,000	06/17/2022
3310038864		Merrick	NY		08/01/2022	7.500	233,777						392,700	06/22/2022
3310038873		Salem	MA		08/08/2022	7.000	200,475						303,000	07/02/2022
3310038876		Lynn	MA		08/16/2022	7.000	187,110						279,000	07/02/2022
3310038926		Patchogue	NY		08/08/2022	7.040	117,190						183,900	06/20/2022
3310038952		Milpitas	CA		08/01/2022	7.450	145,330						219,000	06/21/2022
3310038954		Bloomfield	CT		08/08/2022	7.040	45,462						75,000	06/08/2022
3310038973		Linden	NJ		08/01/2022	7.000	93,050						139,500	06/13/2022
3310039112		Syracuse	NY		10/12/2022	8.519	141,835						256,500	07/23/2022
3310039166		Baltimore	MD		08/01/2022	7.800	44,699						64,950	07/08/2022
3310039182		Cooper City	FL		08/01/2022	8.519	223,344						324,000	05/28/2022
3310039201		Cooper City	FL		09/21/2022	8.519	175,257						262,500	05/27/2022
3310039220		Hicksville	NY		08/26/2022	8.330	130,977						195,000	07/29/2022
3310039262		Atlanta	GA		08/08/2022	8.400	53,460						457,500	05/19/2022
3310039294		Newport News	VA		08/01/2022	8.040	72,394						159,000	04/25/2022
3310039361		Lynchburg	VA		08/08/2022	8.000	21,132						47,700	05/25/2022
3310039426		Cleveland	OH		09/21/2022	7.500	55,579						95,700	06/30/2022
3310039428		Jamaica	NY		08/16/2022	7.500	253,665						367,500	07/13/2022
3310039499		Brentwood	NY		08/08/2022	7.550	95,506						168,300	07/08/2022
3310039537		Miller Place	NY		08/01/2022	7.550	142,857						219,000	06/28/2022
3310039592		Paterson	NJ		08/08/2022	7.990	109,109						165,000	06/11/2022
3310039654		Hanover	VA		10/12/2022	9.450	64,855						105,000	08/04/2022

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3310039655		Trabuco Canyon	CA		08/08/2022	7.500	239,218						366,900	07/07/2022
3310039662		Philadelphia	PA		09/21/2022	8.659	40,847						105,000	07/28/2022
3310039813		Miami	FL		08/26/2022	7.500	159,874						253,500	07/28/2022
3310039875		Forest Park	IL		08/08/2022	8.519	26,507						156,000	06/06/2022
3310039876		Tyler	TX		08/08/2022	8.330	53,505						89,100	07/12/2022
3310039904		Land O Lakes	FL		08/08/2022	8.330	143,659						207,300	07/12/2022
3310039996		Detroit	MI		09/21/2022	8.330	16,974						47,100	07/06/2022
3310040041		Washington	DC		08/16/2022	8.330	253,558						585,900	07/14/2022
3310040043		Washington	DC		08/16/2022	8.330	249,118						589,800	07/14/2022
3310040066		Chicago	IL		09/08/2022	8.330	38,643						84,000	07/14/2022
3310040177		Troy	NY		09/21/2022	8.330	8,465						40,800	07/19/2022
3310040229		Lindenhurst	NY		08/08/2022	7.550	126,225						201,000	05/21/2022
3310040264		Staten Island	NY		09/08/2022	8.330	115,199						195,000	06/24/2022
3310040289		Philadelphia	PA		09/08/2022	8.330	29,056						46,950	07/15/2022
3310040317		Kailua-Kona	HI		09/28/2022	7.550	133,279						213,000	08/04/2022
3310040376		Pilesgrove Township	NJ		08/26/2022	7.550	71,782						108,000	07/28/2022
3310040382		Pittsburgh	PA		09/08/2022	8.484	21,167						45,000	08/03/2022
3310040410		Livingston	NJ		09/21/2022	8.330	129,641						423,000	07/19/2022
3310040417		Superior Charter Tow	MI		08/26/2022	8.330	41,135						67,500	07/23/2022
3310040426		Bay Shore	NY		08/16/2022	8.330	147,015						360,000	07/18/2022
3310040547		Baltimore	MD		08/16/2022	8.330	45,738						66,000	07/15/2022
3310040660		Westbury	NY		08/16/2022	7.550	150,082						379,500	06/20/2022
3310040690		Miami	FL		09/08/2022	8.330	149,688						292,200	07/19/2022
3310040797		Parkville	MD		10/12/2022	7.550	97,817						165,000	07/25/2022
3310040799		Parkville	MD		10/12/2022	7.550	98,966						165,000	07/25/2022
3310040824		Hartford	CT		09/21/2022	8.169	31,882						53,670	08/10/2022
3310040924		Lyndhurst	NJ		09/08/2022	8.330	139,204						231,000	08/02/2022
3310040972		East Orange	NJ		08/26/2022	7.500	63,083						120,900	08/18/2022
3310041054		Hollywood	FL		09/21/2022	8.330	72,795						139,500	08/15/2022
3310041111		Stroudsburg	PA		10/12/2022	8.750	31,698						120,000	08/22/2022
3310041121		Hattiesburg	MS		09/28/2022	8.050	47,177						75,900	08/23/2022
3310041141		St. Petersburg	FL		09/28/2022	7.550	91,513						142,500	08/19/2022
3310041143		Malverne	NY		10/12/2022	8.337	152,183						267,600	08/06/2022
3310041173		Newark	NJ		09/21/2022	8.330	51,404						192,000	08/12/2022
3310041267		Irvington	NJ		09/21/2022	7.550	94,011						151,500	08/01/2022
3310041274		Philadelphia	PA		11/10/2022	8.400	41,897						70,200	10/18/2022
3310041471		Logansport	IN		09/28/2022	7.500	29,441						43,500	09/06/2022
3310041517		Atlanta	GA		11/01/2022	8.575	60,292						108,000	08/27/2022
3310041586		North Babylon	NY		09/21/2022	8.330	116,276						187,500	08/21/2022
3310041594		Westbury	NY		10/12/2022	7.550	133,650						367,500	08/24/2022
3310041744		Clifton	NJ		10/12/2022	7.800	87,244						198,000	09/06/2022
3310041778		Covington	GA		09/21/2022	8.575	27,938						60,000	08/23/2022
3310041779		Jacksonville	FL		09/21/2022	8.330	26,226						65,400	08/18/2022
3310041908		Chicago	IL		09/21/2022	8.589	65,830						108,000	09/07/2022
3310041925		Carbondale	PA		10/19/2022	8.659	23,908						51,000	09/08/2022
3310041970		Great Neck	NY		10/19/2022	8.400	685,328						1,250,100	07/20/2022
3310042009		Taunton	MA		10/12/2022	8.589	134,764						240,600	08/18/2022
3310042103		Pittsburgh	PA		11/01/2022	9.359	36,828						96,000	08/24/2022
3310042193		New Bedford	MA		10/12/2022	8.589	136,249						261,300	08/18/2022
3310042234		Plainfield	NJ		10/12/2022	7.950	85,180						123,300	08/24/2022
3310042252		Lutherville Timonium	MD		11/01/2022	7.500	99,718						144,000	09/15/2022
3310042283		Linden	NJ		09/28/2022	7.550	134,393						199,500	08/31/2022

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3310042347		Palm Springs	CA		10/12/2022	7.500	175,143						253,800	09/09/2022
3310042368		Chelsea	MA		10/19/2022	7.500	200,475						348,000	09/01/2022
3310042416		Irvington	NJ		10/12/2022	8.519	65,313						105,000	09/02/2022
3310042468		Northvale	NJ		10/12/2022	8.330	108,554						206,700	08/29/2022
3310042719		Detroit	MI		10/12/2022	8.519	26,570						63,000	09/14/2022
3310042771		Reading	PA		10/12/2022	8.337	60,172						90,000	09/09/2022
3310043011		Detroit	MI		11/10/2022	8.904	15,593						54,300	09/28/2022
3310043369		Baltimore	MD		11/10/2022	8.505	22,394						75,000	10/01/2022
3310047959		Chicago	IL		04/19/2023	9.275	52,391						120,000	01/10/2023
3310048994		Atlanta	GA		04/27/2023	8.960	35,789						105,000	02/06/2023
3310049897		Perth	NY		04/19/2023	8.680	38,697						75,000	02/07/2023
3310050282		Lehigh Acres	FL		06/08/2023	8.673	66,034						141,000	03/08/2023
3310051369		Huntington Station	NY		06/29/2023	8.610	133,650						195,000	03/20/2023
3310053386		Lehigh Acres	FL		06/29/2023	8.673	76,291						145,500	05/24/2023
3310053387		Lehigh Acres	FL		06/29/2023	8.673	51,000						145,500	05/24/2023
3310053388		Lehigh Acres	FL		06/29/2023	8.673	62,660						144,000	05/16/2023
3310053764		Boston	MA		07/27/2023	8.596	327,443						675,000	05/01/2023
3310054522		Boston	MA		07/27/2023	8.666	173,745						315,000	05/03/2023
3310054524		Boston	MA		07/27/2023	8.666	173,745						315,000	05/03/2023
3310054889		Boston	MA		07/27/2023	8.666	327,443						555,000	05/24/2023
3310055358		Merrillville	IN		07/27/2023	8.596	33,977						60,000	06/03/2023
3310057117		Eden	NC		08/31/2023	7.940	36,100						60,000	07/18/2023
3320041883		Chicago	IL		01/10/2023	9.422	75,745						190,000	09/07/2022
3320043628		West New York	NJ		01/10/2023	8.924	344,817						790,000	10/11/2022
3320044386		Stockton	CA		01/30/2023	9.152	230,175						460,000	10/26/2022
3320046146		Bergenfield	NJ		02/27/2023	8.772	513,034						750,000	12/02/2022
3320046319		Chicago	IL		01/30/2023	9.314	132,116						416,000	12/14/2022
3320046648		Orlando	FL		02/27/2023	9.402	131,360						370,000	12/19/2022
3320047123		Philadelphia	PA		04/27/2023	9.140	240,872						367,000	03/08/2023
3320048477		Galesburg	IL		04/04/2023	9.386	3,765						117,000	01/24/2023
3320052231		Sedona	AZ		06/21/2023	9.291	538,560						875,000	04/17/2023
3320052442		Boston	MA		05/18/2023	9.198	1,180,575						2,050,000	03/29/2023
3320052446		Boston	MA		05/18/2023	9.198	1,180,575						2,050,000	03/29/2023
3320054193		Philadelphia	PA		06/21/2023	9.291	1						312,000	05/08/2023
4010044975		Orchard Lake	MI		03/22/2023	7.990	1,222,344		(261)				1,599,000	08/15/2022
4010045620		Louisville	KY		03/22/2023	8.620	799,942		(93)				1,039,000	12/14/2022
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							264,297,493		418,997			14,521	540,784,510	XXX
3300002890		Albany	NY		06/21/2021	6.726	109,113						284,200	04/22/2021
3310035097		East Orange	NJ		06/14/2022	6.043	3,874,632						6,427,500	04/21/2022
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							3,983,745						6,711,700	XXX
2499999. Total - Mortgages with overdue interest over 90 days							325,677,682		419,440			14,521	631,139,827	XXX
100060463		Lucerne Valley	CA		06/01/2021	3.250	89,580		17				106,000	10/13/2016
100060571		Alabaster	AL		06/01/2021	3.750	93,543		3				99,998	03/28/2014
100060640		Glendale	AZ		06/01/2021	4.125	194,629		31				214,499	07/26/2019
100060665		Bardstown	KY		06/01/2021	4.375	72,344		8				92,000	04/25/2018
100060772		Laplace	LA		06/01/2021	3.875	80,392		14				105,999	04/28/2015
100060953		Nolensville	TN		06/01/2021	3.250	260,657		49				314,963	07/08/2016
100060993		Tucson	AZ		06/01/2021	3.375	75,577		21				98,964	09/13/2016
100061311		Pineville	LA		06/01/2021	4.250	32,350		3				65,500	01/23/2018
100061397		Farmersville	IL		06/01/2021	4.875	121,366						123,060	10/29/2018
100061631		Everson	PA		07/01/2021	3.875	95,877						125,553	03/01/2013
100061637		Oaklyn	NJ		07/01/2021	4.000	182,107		(28)				210,712	06/01/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061740		Lumberton	NC		07/01/2021	4.250	105,912		(17)				132,000	03/01/2011
100061760		Topeka	KS		07/01/2021	4.250	111,667						142,759	09/01/2014
100061776		Oneida	NY		07/01/2021	4.000	128,800						135,911	12/01/2008
100061800		Elmira	NY		07/01/2021	4.625	76,011						92,675	05/01/2015
100061810		Berwick	PA		07/01/2021	4.125	91,006						119,380	09/01/2016
100061814		Central Square	NY		07/01/2021	4.250	107,344		(61)				158,590	08/01/2016
100061848		Rock Island	IL		07/01/2021	4.125	109,255		(53)				141,128	10/01/2015
100061880		Roswell	NM		07/01/2021	4.125	118,345						169,510	08/01/2015
100061998		Ottumwa	IA		07/01/2021	4.000	133,834						156,200	02/01/2018
100062015		Homestead	FL		07/01/2021	4.250	253,785		(10)				275,243	08/01/2016
100062061		Knoxville	TN		07/01/2021	3.625	112,007		(5)				218,243	08/01/2016
100062231		Lake City	FL		07/01/2021	3.750	112,056		(34)				135,000	01/01/2017
100062485		Smyrna	DE		07/01/2021	4.250	341,285						368,760	10/01/2014
100062498		Harrisburg	PA		07/01/2021	4.000	149,464						238,321	10/01/2014
100062786		Benton	LA		07/01/2021	3.750	143,008		(103)				222,123	02/01/2016
100062806		New Haven	CT		07/01/2021	3.500	172,995		(2)				183,530	03/01/2016
100062821		Brooklyn Park	MN		07/01/2021	3.875	155,060		34				256,643	03/01/2016
100063228		Tarentum	PA		07/01/2021	4.250	108,432						156,598	05/01/2017
100063266		La Place	LA		07/01/2021	4.500	158,621						195,008	06/01/2017
100063439		Stratford	NJ		07/01/2021	4.000	168,585		2				229,345	02/01/2018
100063520		Cheektowaga	NY		07/01/2021	5.000	134,171		(76)				184,106	09/01/2018
100063874		Chillicothe	OH		07/01/2021	4.000	86,591						94,000	06/01/2020
100064058		Colonie	NY		07/01/2021	3.375	130,518						243,258	08/01/2012
100064113		Staten Island	NY		07/01/2021	4.375	270,000						416,246	07/01/2008
100064145		Waverly	NY		07/01/2021	4.625	131,385						156,392	11/01/2016
100064148		Liverpool	NY		07/01/2021	4.750	139,136		8				175,458	02/01/2017
100064157		Troy	NY		07/01/2021	3.625	115,228						144,793	08/01/2013
100064186		New Britain	CT		07/01/2021	3.750	117,582						233,026	04/01/2016
100064188		Brooklyn	NY		07/01/2021	3.500	373,067						606,755	11/01/2016
100064308		Lake Wales	FL		07/01/2021	4.125	191,110						206,000	09/01/2019
100064310		Osteen	FL		07/01/2021	4.125	240,541						320,000	09/01/2019
100064324		Wetumpka	AL		07/01/2021	3.625	165,612		643				257,943	10/01/2017
100064406		Irondequoit	NY		07/01/2021	3.750	112,922						235,971	08/01/2015
100064499		Bear	DE		07/01/2021	3.875	193,471						266,098	03/01/2017
100064552		Upper Marlboro	MD		07/01/2021	4.500	228,202						272,243	03/01/2018
100064599		Capitol Heights	MD		07/01/2021	4.125	190,112						313,505	05/01/2019
100064602		Wood River	IL		07/01/2021	5.250	55,459						82,847	06/01/2019
100064638		Island Park	NY		07/01/2021	4.000	437,446						505,000	04/01/2020
100066043		Orlando	FL		08/02/2021	4.125	156,775						190,000	05/01/2008
100066194		Philadelphia	PA		08/02/2021	3.875	223,552						274,376	06/01/2015
100066205		Fort Wayne	IN		08/02/2021	3.625	92,929						142,923	05/01/2016
100066208		Holley	NY		08/02/2021	4.000	77,103						109,156	02/01/2015
100066290		West Allis	WI		08/02/2021	3.750	134,245		(3)				222,586	11/01/2015
100066341		Northvale	NJ		08/02/2021	3.500	298,929		(20)				569,279	04/01/2013
100066486		Bristol	PA		08/02/2021	3.625	79,616						196,764	08/01/2016
100066562		York	PA		08/02/2021	4.000	81,972		(29)				122,438	05/01/2017
100066649		Helena	OH		08/02/2021	3.875	144,179						239,636	02/01/2018
100066699		Lakeland	FL		08/02/2021	4.250	142,598						215,340	07/01/2018
100066787		Huntington	NY		08/02/2021	4.000	433,703		23				540,409	10/01/2019
100066915		Paw Paw	MI		08/02/2021	3.625	134,953		(5)				145,000	08/01/2020
100067141		Tampa	FL		08/02/2021	3.500	102,583						306,204	06/01/2014
100067231		Troy	VA		08/02/2021	3.750	179,941		65				325,816	07/01/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068964		The Plains	OH		09/01/2021	4.125	57,688						85,290	10/01/2016
100068989		The Dalles	OR		09/01/2021	4.250	101,015		(43)				217,014	09/01/2015
100069016		Bakersfield	CA		09/01/2021	3.625	290,537		1				335,000	10/01/2019
100069511		Lagrange	NY		09/01/2021	4.125	270,388		11				270,000	12/01/2019
100069572		Stuart	FL		09/01/2021	3.125	285,306		(3)				312,000	04/01/2020
100069662		Berwick	ME		09/01/2021	3.125	291,917						315,000	06/01/2020
100070171		Waldorf	MD		09/01/2021	4.125	299,654						396,802	08/01/2019
100070585		Homestead	FL		10/01/2021	3.250	224,941		(55)				495,442	02/01/2015
100070752		Reisterstown	MD		10/01/2021	3.125	237,826		1				258,500	10/01/2020
100070925		Lebanon	PA		10/01/2021	3.875	98,450						130,568	07/01/2017
100070944		Milwaukee	WI		10/01/2021	3.750	112,373		(1)				178,205	08/01/2017
100071040		Auburn	ME		10/01/2021	3.750	129,361						180,354	10/01/2019
100071144		Vero Beach	FL		10/01/2021	2.750	159,525						175,000	09/01/2020
100071248		Plainfield	NJ		10/01/2021	3.125	297,714		30				322,000	03/01/2021
100073415		Summerville	SC		11/01/2021	3.750	161,994		85				175,000,000	09/01/2020
100074499		Havre De Grace	MD		12/01/2021	4.000	212,891		33				228,071	04/01/2011
100074812		Toledo	OH		12/01/2021	4.250	176,971		(99)				273,069	06/01/2014
100074831		Hinsdale	NY		12/01/2021	4.000	75,613		(1)				161,240	12/01/2013
100075457		Phoenix	AZ		12/01/2021	4.375	166,858		(114)				333,365	02/01/2018
100075500		Rosebud	TX		12/01/2021	4.750	102,393		(34)				155,940	05/01/2018
100076905		Shreveport	LA		01/03/2022	7.250	48,674		(143)				77,261	10/01/2001
100076963		Adkins	TX		01/03/2022	6.125	36,933		(568)				89,500	01/01/2003
100076985		South St Paul	MN		01/03/2022	4.750	135,216						200,000	02/01/2010
100076993		Morgan City	LA		01/03/2022	5.000	113,299		(16)				164,600	04/01/2009
100077143		Drexel Hill	PA		01/03/2022	4.000	133,743						239,939	07/01/2014
100077469		Bryan	TX		01/03/2022	3.750	196,110		(5)				242,422	08/01/2017
100077630		Cleveland	OH		01/03/2022	5.250	99,390						119,118	01/01/2019
100077682		Lake City	AR		01/03/2022	4.125	64,428		(31)				119,866	06/01/2019
100077703		Dexter	ME		01/03/2022	4.625	110,635						172,305	07/01/2019
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed							14,443,368		(478)				194,845,654	XXX
100000301		Fairfax	VA		12/31/2020	8.250	304,014						575,000	06/30/2023
100000322		Rockledge	PA		12/31/2020	4.375	137,946		786				350,000	09/11/2023
100010775		Cornwall	NY		12/31/2020	4.000	143,192		441				345,000	11/14/2023
100010791		Barryville	NY		12/31/2020	6.500	95,492						225,000	10/20/2023
100011088		La Canada Flintridge	CA		12/31/2020	4.000	706,376						2,850,000	12/11/2023
100011167		Mckeesport	PA		12/31/2020	7.010	18,582		64				142,000	12/06/2023
100011192		Missouri City	TX		12/31/2020	5.990	69,151		(76)				245,000	08/30/2023
100011204		Charlottesville	VA		12/31/2020	9.990	274,300		(6,650)				493,000	12/07/2023
100011230		Avon	MA		12/31/2020	5.000	190,518						455,000	10/05/2023
100011372		Bridgehampton	NY		12/31/2020	4.875	1,020,878		4,405				3,275,000	10/27/2023
100011517		Albuquerque	NM		12/31/2020	6.000	107,523		372				212,000	06/03/2023
100011535		Alsip	IL		12/31/2020	6.000	184,906		224				316,000	07/28/2023
100011742		South Richmond Hill	NY		12/31/2020	4.000	398,802		494				670,000	04/01/2023
100012080		Whippany	NJ		12/31/2020	5.500	548,386		(183)				1,100,000	08/17/2023
100012122		East Orange	NJ		12/31/2020	4.500	91,873		(605)				385,000	06/02/2023
100012142		Tonawanda	NY		12/31/2020	6.000	70,245		(139)				227,500	04/09/2023
100012327		Acushnet	MA		12/31/2020	5.250	187,492		(1,412)				430,000	06/09/2023
100012365		Philadelphia	PA		12/31/2020	8.900	116,802		292				290,000	04/12/2023
100012373		Flushing	NY		12/31/2020	4.250	438,414		(2,795)				850,000	03/11/2023
100012703		Riverview	FL		12/31/2020	4.250	94,997		61				258,000	12/27/2023
100013075		Miami	FL		12/31/2020	5.125	90,545						572,000	11/21/2023
100013114		Islip	NY		12/31/2020	4.625	292,935		224				520,000	07/25/2023

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100013122		Chicago	IL		12/31/2020	4.625	287,959						425,000	09/21/2023
100013754		Walla Walla	WA		12/31/2020	4.000	139,269		127				310,000	08/10/2023
100014342		Whitestone	NY		12/31/2020	6.750	792,531		377				1,144,000	06/12/2023
100014401		Morrisville	PA		12/31/2020	6.875	219,440		(410)				490,000	07/07/2023
100017122		Sunrise	FL		12/31/2020	5.000	86,014		38				201,000	11/02/2023
100023781		Albuquerque	NM		12/31/2020	5.750	114,057		230				270,000	10/07/2022
100023922		Montclair	NJ		12/31/2020	5.000	251,863						1,060,000	10/05/2022
100024219		Los Angeles	CA		12/31/2020	5.625	472,624		544				950,000	07/07/2023
100026661		Coral Springs	FL		12/31/2020	3.000	309,268		(212)				660,000	10/17/2023
100026760		Anaheim	CA		12/31/2020	4.000	404,018		440				820,000	08/04/2023
100027986		Farmington Hills	MI		12/31/2020	5.000	169,103		(5)				366,200	07/10/2023
100028086		Taunton	MA		12/31/2020	2.000	116,835		527				345,000	10/30/2023
100029376		New Castle	CO		12/31/2020	4.625	285,377		196				534,900	12/22/2023
100029515		Newport News	VA		12/31/2020	4.625	81,768		(452)				228,400	12/01/2023
100029756		Lakewood	CA		12/31/2020	4.500	309,179		179				827,000	11/21/2023
100030064		Lauderhill	FL		12/31/2020	4.250	30,868		130				95,000	07/14/2023
100030095		New Rochelle	NY		12/31/2020	4.000	233,276		(9,699)				360,000	08/24/2023
100030590		Rembert	SC		12/31/2020	6.500	32,843		127				130,000	02/21/2023
100030595		Centerport	NY		12/31/2020	4.250	228,751		1,263				560,000	10/16/2023
100030723		South Yarmouth	MA		12/31/2020	3.875	140,373						470,000	05/01/2023
100030809		Billings	MT		12/31/2020	2.912	122,296		1,557				280,000	08/22/2023
100030821		Jamaica	NY		12/31/2020	4.000	251,871		(775)				635,000	09/13/2023
100031074		New Bern	NC		12/31/2020	3.250	61,364						210,000	11/28/2023
100031258		Huntington Station	NY		12/31/2020	3.000	195,343						570,000	09/07/2023
100043012		Moravia	NY		12/31/2020	8.930	55,721						183,000	10/27/2023
100043055		Arvada	CO		12/31/2020	9.375	116,121						490,000	12/06/2023
100043069		Gainesville	FL		12/31/2020	4.150	175,745						198,000	09/17/2023
100043149		Nebraska City	NE		12/31/2020	6.370	52,655		(3)				135,000	09/15/2023
100043157		Paris	MO		12/31/2020	3.500	16,245		182				165,001	11/28/2023
100043460		Coventry	RI		12/31/2020	2.500	62,747		92				335,000	07/26/2023
100043585		Gig Harbor	WA		12/31/2020	4.000	139,928		29				266,000	10/11/2019
100043919		Charlotte	NC		12/31/2020	6.830	61,582		(55)				280,000	09/11/2023
100043960		Grain Valley	MO		12/31/2020	6.000	89,932		(741)				269,000	07/06/2023
100043995		Columbus	OH		12/31/2020	5.070	56,243		(88)				155,000	11/16/2023
100043997		Phoenix	AZ		12/31/2020	5.004	53,977		(143)				317,000	11/07/2023
100044005		Lafayette	GA		12/31/2020	5.004	39,453		(202)				140,000	09/22/2023
100044105		Jacksonville	FL		12/31/2020	4.250	65,853		(4)				150,000	09/25/2023
100044196		Fremont	CA		12/31/2020	3.375	385,948		78				1,222,000	08/28/2023
100044666		New York	NY		12/31/2020	5.000	1,211,475		(187)				2,300,000	08/07/2023
100044764		Peabody	MA		12/31/2020	5.000	359,931		(41)				525,000	01/08/2023
100045341		Oakwood	IL		12/31/2020	6.480	75,769						146,000	10/25/2023
100045717		Philadelphia	PA		12/31/2020	2.000	350,178						570,000	04/09/2023
100045907		Waco	TX		12/31/2020	4.999	47,686		(70)				110,000	12/08/2023
100045953		Milwaukee	WI		12/31/2020	5.000	50,656						78,000	10/25/2023
100045966		Cheektowaga	NY		12/31/2020	2.909	14,365		19				135,000	09/12/2023
100046152		Pocatello	ID		12/31/2020	4.850	32,911		(65)				172,000	08/16/2023
100048615		Wills Point	TX		12/31/2020	4.250	201,765						720,000	10/30/2023
100050187		Port Charlotte	FL		12/31/2020	4.250	229,115		(23)				400,000	12/04/2023
100053533		Joliet	MT		03/23/2021	4.999	104,825						230,000	12/29/2023
100053535		Newport News	VA		03/23/2021	9.896	63,434		(320)				61,805	09/07/2023
100053653		Brownsburg	IN		03/23/2021	5.375	68,310		(39)				245,000	10/25/2023
100053662		Saint Louis	MO		03/23/2021	4.000	133,518		(344)				325,000	10/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053712		Findlay	OH		03/23/2021	4.261	64,173						200,000	08/07/2023
100053762		New Hartford	NY		03/23/2021	3.750	145,023		(26)				270,000	10/20/2023
100054068		Vandergrift	PA		03/23/2021	9.370	54,197						105,000	10/27/2023
100054180		Cleveland	OH		03/23/2021	4.250	51,732		62				69,000	08/07/2023
100054209		Clinton Township	MI		03/23/2021	3.625	77,585		(67)				136,000	10/25/2023
100054312		Robbins	IL		03/23/2021	8.740	26,598						88,000	10/26/2023
100054349		Saint Paul	MN		03/23/2021	4.250	212,750						450,000	07/13/2023
100054387		Newton Falls	OH		03/23/2021	4.625	102,453		(84)				160,000	07/09/2023
100054485		West Warwick	RI		03/23/2021	4.000	218,958						365,000	08/14/2023
100054561		Upper Darby	PA		03/23/2021	3.759	184,750		791				320,000	08/04/2023
100054687		North Augusta	SC		03/23/2021	5.875	70,517		(253)				180,000	10/25/2023
100054913		Oakland	KY		03/23/2021	5.000	9,780		(171)				285,000	05/13/2023
100054947		Sound Beach	NY		03/23/2021	5.000	299,185		(299)				435,000	10/26/2023
100055013		Poughkeepsie	NY		03/23/2021	5.000	517,738		(268)				600,000	07/31/2023
100055166		Tennille	GA		03/23/2021	10.130	28,335		3				50,000	09/25/2023
100055180		West Columbia	SC		03/23/2021	4.250	93,936		(6)				150,000	07/25/2023
100055232		Sacramento	CA		03/23/2021	3.000	294,770						420,000	08/07/2023
100055261		Round Rock	TX		03/23/2021	4.625	270,166		(1,139)				650,000	10/25/2023
100055285		Daniels	WV		03/23/2021	5.500	129,320		(124)				221,269	10/24/2023
100055367		Saint Louis	MO		03/23/2021	4.500	66,685		(45)				105,000	07/07/2023
100055421		Green Bay	WI		03/23/2021	7.590	123,744		(46)				230,000	10/25/2023
100055433		Philadelphia	PA		03/23/2021	3.000	61,448		206				85,000	08/04/2023
100055627		Matteson	IL		03/23/2021	2.000	105,858						262,000	11/21/2023
100055651		Rockaway Beach	NY		03/23/2021	4.000	703,169		18,564				970,000	10/25/2023
100055752		Minneapolis	MN		03/23/2021	3.875	368,237						410,000	07/06/2023
100055828		Middletown	NY		03/23/2021	3.529	106,426						215,000	10/27/2023
100064840	CF	Baltimore	MD		07/14/2021	4.000	122,347		(38)				155,000	04/28/2021
100065863	CF	West Hollywood	CA		07/27/2021	3.375	1,096,837		251				1,350,000	06/11/2021
100071522	CF	Venice	CA		10/19/2021	3.750	1,197,889		(105)				1,725,000	08/18/2021
100076598		Houston	TX		12/16/2021	5.000	141,287		(398)				229,000	11/18/2021
100076625	CF	Sacramento	CA		12/16/2021	5.125	885,646		(591)				970,000	11/23/2021
100078460		Vero Beach	FL		01/25/2022	5.637	450,957		(500)				510,000	01/06/2022
100078697	CF	North Tustin	CA		02/02/2022	5.000	1,305,095		(1,153)				1,750,000	12/01/2021
100079014	CF	Charlotte	NC		02/24/2022	4.500	187,119		(21)				250,000	11/30/2021
100079245		Mission Viejo	CA		02/25/2022	5.375	1,132,298		(495)				1,300,000	01/10/2022
100079328	CF	Fulshear	TX		03/17/2022	6.750	609,694		(112)				685,000	02/10/2022
100079514		Deal	NJ		04/08/2022	6.125	1,807,904		(2)				2,600,000	01/22/2022
100079662		Weston	FL		04/08/2022	4.625	379,610		(58)				684,000	01/12/2022
100079963		Jacksonville	FL		04/08/2022	5.500	287,648		(366)				345,000	02/02/2022
100080012		Antioch	CA		04/08/2022	4.625	636,669		(68)				910,000	10/26/2021
100082152	CF	San Clemente	CA		04/14/2022	6.000	2,070,877		(195)				2,201,000	03/14/2022
100082261	CF	Gresham	OR		04/14/2022	6.125	402,396		(449)				500,000	03/15/2022
100082298		Waco	TX		04/14/2022	5.500	1,224,035						1,500,000	04/04/2023
100082877	CF	Salt Lake City	UT		05/17/2022	6.250	618,355		(100)				760,000	03/29/2022
100082893	CF	Burbank	CA		05/17/2022	5.625	2,011,700		(556)				2,199,000	03/18/2022
100083052		Helotes	TX		05/11/2022	7.127	730,356		(324)				983,500	04/27/2022
100083245		Austin	TX		05/10/2022	6.625	389,835		(56)				550,000	03/07/2022
100083939	CF	Cypress	TX		07/12/2022	8.125	474,807		(42)				560,000	06/07/2022
100084597		Elyria	OH		08/02/2022	7.875	145,326		(20)				219,000	06/21/2022
100084656	CF	Hercules	CA		08/02/2022	6.625	1,134,521		259				1,575,000	06/29/2022
100086582		Tampa	FL		09/30/2022	9.750	396,664		(194)				550,000	08/19/2022
100088325		Heath	OH		11/10/2022	8.499	704,831		166				874,900	10/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088813	CF	Beavercreek	OH		11/15/2022	8.125	600,311		(3)				707,249	10/06/2022
100088834	CF	Ivins	UT		11/15/2022	9.000	988,406		110				1,112,431	10/17/2022
100088876	CF	Bedford	OH		11/15/2022	8.750	96,271		(49)				134,000	10/13/2022
100089426		Los Angeles	CA		11/18/2022	7.750	1,605,099		(265)				2,350,000	08/31/2022
100090974	CF	Forest Knolls	CA		01/31/2023	10.375	929,921		(52)				1,010,000	12/05/2022
100091040	CF	Hobart	IN		01/31/2023	8.625	178,832		(67)				225,000	12/19/2022
100091596		Dallas	TX		03/07/2023	8.999	343,210		(182)				450,000	01/05/2023
100100022		Baltimore	MD		03/28/2023	9.000	1,666,791		249				1,920,000	11/14/2023
100100029		Baltimore	MD		03/28/2023	9.375	209,151		(7)				260,000	02/28/2023
100100169		Louisville	KY		03/17/2023	9.268	175,337		(3,628)				240,000	02/23/2023
100102035		Houston	TX		04/14/2023	10.875	238,268		(182)				280,000	02/14/2023
100107834		Placida	FL		05/19/2023	9.999	1,009,471		(69)				1,180,000	03/01/2023
100111578		Birmingham	AL		06/29/2023	6.125	43,728		29				65,000	08/22/2023
100112006		Arlington	TX		06/29/2023	4.125	78,370		209				342,000	07/12/2023
100112169		Liberty	MO		06/29/2023	4.700	86,702		295				293,000	10/18/2023
100112565		Fort Lauderdale	FL		06/29/2023	3.000	31,250		124				135,000	11/13/2023
100113665		Ashland	OR		06/29/2023	3.125	214,902		501				653,000	07/14/2023
100114201		Franklin	TN		06/29/2023	9.250	38,965						315,000	08/22/2023
100114202		Norfolk	VA		06/29/2023	8.650	72,345		(17)				205,000	11/15/2023
100114315		Woodbridge	VA		06/29/2023	6.875	223,252		32				450,000	08/21/2023
100114378		Baltimore	MD		06/29/2023	6.875	33,053		23				115,000	02/06/2023
100116077		American Canyon	CA		07/20/2023	10.750	635,912		8				926,000	10/25/2023
100116218		Lindenhurst	NY		07/20/2023	5.125	288,973		3,838				448,000	11/17/2023
100116531		Stockbridge	GA		07/20/2023	9.375	150,007		12				215,000	08/04/2023
100116610		Northbrook	IL		07/20/2023	7.500	1,656,047						2,597,000	08/10/2023
100116749		Fort Myers	FL		07/20/2023	4.000	206,558		1,780				505,000	04/07/2023
100116912		Toms River	NJ		07/20/2023	6.490	215,860						311,000	08/29/2023
100117115		Houston	TX		07/20/2023	6.750	81,450		40				165,000	07/28/2023
100117256		Sandy Springs	GA		07/20/2023	8.865	416,727		(21)				650,000	08/31/2023
100117268		Oakland	CA		07/20/2023	7.875	423,505		(8)				600,000	08/18/2023
100117297		Fresno	CA		07/20/2023	8.600	187,588						294,000	08/08/2023
100117429		Monticello	NY		07/20/2023	5.500	145,078						330,000	11/13/2023
100117450		Brooklyn	NY		07/20/2023	9.625	766,411		26				1,700,000	08/14/2023
100117466		Phoenix	AZ		07/20/2023	6.625	280,215		27				665,000	11/27/2023
100117832		Orlando	FL		07/20/2023	10.375	338,855		(52)				460,000	09/20/2023
100117835		Paramus	NJ		07/20/2023	11.250	578,121						635,000	08/04/2023
100117864		Boston	MA		07/20/2023	11.000	612,136		9				815,000	08/05/2023
100117865		Boston	MA		07/20/2023	11.000	593,748		8				810,000	08/12/2023
100117903		Waterbury	CT		07/20/2023	8.875	125,927		(29)				219,000	08/07/2023
100117997		Long Beach	CA		07/20/2023	8.000	2,695,142						3,400,000	04/09/2023
100118053		Baltimore	MD		07/20/2023	4.625	75,269		64				157,500	04/08/2023
100118091		Boca Raton	FL		07/20/2023	10.250	372,910						645,000	11/02/2023
100119103		Reunion	FL		07/28/2023	9.625	1,101,096						1,400,500	10/22/2023
100119124		Bellevue	WA		07/28/2023	10.500	1,031,465		17				1,160,000	09/29/2023
100119125		Auburn	WA		07/28/2023	11.875	512,144						640,000	07/31/2023
100119134		Auburn	WA		07/28/2023	12.250	651,927						740,000	09/29/2023
100126777		Morton	PA		08/30/2023	6.200	199,119		254				430,000	12/21/2023
100126803		Murfreesboro	TN		08/30/2023	2.000	96,807		409				425,000	05/16/2022
100127161		Carlisle	SC		08/30/2023	5.000	31,376		160				150,000	12/11/2023
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							63,501,991		3,267				104,351,155	XXX
321020678		Centralia	WA		03/04/2023	6.995	633,389						4,045,000	02/10/2021
321020896		Centralia	WA		03/04/2023	6.995	1,406,405						4,855,000	02/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
3310028391		Chicago	IL		04/20/2022	7.040	180,428						336,000	11/12/2021
3310028794		East Cleveland	OH		01/11/2022	6.300	423,225						600,000	09/14/2021
3310034227		Memphis	TN		08/26/2022	7.800	259,504						690,000	02/24/2022
3310037318		Hattiesburg	MS		08/08/2022	7.000	1,782,000						2,932,500	05/10/2022
3310038702		Newark	NJ		08/08/2022	8.050	365,310						502,500	06/13/2022
3310046811		Irvington	NJ		02/27/2023	8.575	537,422						870,000	12/14/2022
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							5,587,683						14,831,000	XXX
3299999. Total - Mortgages in the process of foreclosure							83,533,042		2,789				314,027,809	XXX
3399999 - Totals							36,710,565,506		29,987,259		22,090,204	139,007,992	91,985,861,068	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 72,173,094 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 2,058,326 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 28,192 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19349	San Diego	CA		12/15/2023	3.750	24,519,644		301,524,930
19351	Various	GBR		04/22/2022	5.421		3,846,243	
19353	London	GBR		10/25/2022	4.800		107,459,976	119,864,690
19356	San Diego	CA		05/10/2023	7.450	151,437,155		309,854,830
40014583	Newark	NJ		10/28/2020	7.538		155,745	799,000
40015407	Roosevelt	NY		10/21/2020	7.535		44,448	420,750
40016265	Suffern	NY		11/19/2020	7.663		58,456	552,500
40016409	Denver	CO		02/23/2021	7.288		178,854	692,750
40017066	Huntington Station	NY		01/21/2021	7.175		49,059	442,000
40017236	Chicago	IL		02/23/2021	7.656		4,399	221,000
40017372	Hicksville	NY		01/13/2021	7.413		89,449	935,000
40018087	Newark	NJ		06/03/2021	7.600		65,001	529,550
40018361	The Bronx	NY		03/18/2021	7.038		49,481	756,500
40018519	Chicago	IL		03/18/2021	6.913		76,166	181,900
40018613	Lindenhurst	NY		06/03/2021	7.038		31,559	518,500
40018840	Philadelphia	PA		06/03/2021	7.975		18,192	552,500
40019187	Chicago	IL		06/03/2021	7.381		14,147	221,000
40019304	Philadelphia	PA		04/20/2021	7.975		46,530	552,500
40019669	Delray Beach	FL		04/30/2021	7.413		71,701	1,870,000
40020156	Livingston	NJ		04/30/2021	7.104		150,824	1,062,500
40020314	Washington	DC		04/30/2021	7.381		11,768	748,000
40021295	Jersey City	NJ		05/12/2021	6.913		108,150	4,165,000
40021434	Ellicott City	MD		06/03/2021	7.158		169,621	1,283,500
40021783	Titusville	NJ		06/03/2021	7.325		26,991	759,900
40022117	Ruther Glen	VA		07/30/2021	6.913		27,836	290,700
40022876	Chicago	IL		07/30/2021	6.913		83,544	539,750
40023172	Jersey City	NJ		07/30/2021	6.913		200,900	2,664,750
40023932	San Clemente	CA		07/30/2021	6.328		113,990	1,232,500
100087120	Houston	TX		01/06/2023	8.750	195,910		244,999
100088328	Vero Beach	FL		01/06/2023	7.875	604,791		782,999
100088329	La Habra Heights	CA		01/06/2023	7.375	968,195		2,100,000
100088330	Perkasie	PA		01/06/2023	7.875	313,330		388,000
100088331	Chandler	AZ		01/06/2023	9.500	567,055		675,000
100088332	Salisbury	MD		01/06/2023	9.000	209,597		265,000
100088333	Moore	TX		01/06/2023	10.000	207,337		254,999
100088334	Orange	CA		01/06/2023	8.125	2,406,746		3,075,000
100088335	Delray Beach	FL		01/06/2023	8.500	424,973		550,000
100088336	Riverside	CA		01/06/2023	8.625	244,909		573,000
100088337	Taylors	SC		01/06/2023	9.625	200,038		270,002
100088338	Haleiwa	HI		01/06/2023	8.250	1,721,733		3,849,999
100088339	Miami Beach	FL		01/06/2023	7.875	2,362,342		2,950,000
100088340	Wildomar	CA		01/06/2023	8.250	483,838		615,000
100088341	Beaumont	CA		01/06/2023	8.250	463,328		575,000
100088342	Los Angeles	CA		01/06/2023	8.125	1,326,918		1,750,000
100088343	Mansfield	TX		01/06/2023	9.750	370,463		510,000
100088344	Mesa	AZ		01/06/2023	8.500	395,347		485,000
100088346	Pasadena	CA		01/06/2023	8.875	519,346		680,000
100088347	Ocoee	FL		01/06/2023	10.125	525,421		600,000
100088349	Rhome	TX		01/06/2023	8.750	579,231		729,500
100088350	Los Angeles (Van Nuys Area)	CA		01/06/2023	8.250	650,412		810,000
100088351	Prosper	TX		01/06/2023	8.625	733,931		1,115,000
100088353	Pleasant Grove	UT		01/06/2023	8.250	487,919		585,000
100088354	Holiday	FL		01/06/2023	9.250	222,132		268,000
100088355	Maryville	TN		01/06/2023	9.875	294,946		400,000
100088356	Powder Springs	GA		01/06/2023	8.250	609,464		930,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100088358	Conway	SC		01/06/2023	9.875	203,225		243,997
100088359	Georgetown	TX		01/06/2023	8.625	350,298		390,000
100088360	Cedar Hill	TX		01/06/2023	9.500	604,449		725,000
100088361	Reynoldsburg	OH		01/06/2023	9.375	268,518		365,000
100088363	Roseville	CA		01/06/2023	8.375	577,026		708,999
100088365	Palm Springs	CA		01/06/2023	8.875	859,484		1,100,000
100088367	Palm Springs	CA		01/06/2023	7.875	149,576		210,000
100088368	Seattle	WA		01/06/2023	8.875	1,127,353		1,545,000
100088369	Douglasville	GA		01/06/2023	8.875	275,593		350,000
100088372	Gwynn Oak	MD		01/06/2023	8.625	191,242		255,000
100088374	Sevierville	TN		01/06/2023	8.250	1,149,796		1,720,000
100088376	Miami	FL		01/06/2023	7.375	273,915		370,000
100088378	Annapolis	MD		01/06/2023	7.750	285,571		490,000
100088380	Kissimmee	FL		01/06/2023	8.375	479,417		595,000
100088381	Makawao	HI		01/06/2023	7.875	890,360		1,500,000
100088383	Sedona	AZ		01/06/2023	7.750	716,045		978,000
100088384	Reading	PA		01/06/2023	9.250	228,704		308,999
100088385	Miami	FL		01/06/2023	8.750	153,699		220,000
100088390	Fort Mitchell	AL		01/06/2023	8.375	215,868		285,000
100088391	Rock Hill	SC		01/06/2023	10.250	211,074		280,000
100088392	Collinsville	IL		01/06/2023	9.375	152,443		183,250
100088393	Inglewood	CA		01/06/2023	8.250	900,468		1,375,000
100088394	Isle Of Palms	SC		01/06/2023	8.125	1,546,710		2,325,000
100088395	Rock Hill	SC		01/06/2023	10.250	330,509		450,000
100088396	Hines	OR		01/06/2023	9.000	184,662		289,000
100089050	Buford	GA		01/06/2023	9.500	1,232,935		1,450,000
100089052	Plumas Lake	CA		01/06/2023	8.750	342,405		435,000
100089053	Desert Hot Springs	CA		01/06/2023	7.875	394,142		700,000
100089054	Copperopolis	CA		01/06/2023	8.500	618,810		1,150,000
100089055	Cicero	IL		01/06/2023	8.875	174,437		300,000
100089056	Fort Myers	FL		01/06/2023	8.875	370,796		484,000
100089059	Palm Springs	CA		01/06/2023	8.750	2,349,303		3,099,000
100089060	Bell Canyon	CA		01/06/2023	8.500	1,238,371		1,700,000
100089061	Waterford	MI		01/06/2023	11.125	173,743		245,000
100089062	Palm Springs	CA		01/06/2023	8.875	1,036,594		1,492,000
100089063	Frisco	CO		01/06/2023	9.625	1,689,169		2,069,000
100089065	Taylors	SC		01/06/2023	9.500	232,377		279,000
100089067	Oakhurst	NJ		01/06/2023	8.500	555,178		865,000
100089069	Minier	IL		01/06/2023	10.750	257,275		308,000
100089070	Sevierville	TN		01/06/2023	9.000	428,280		641,000
100089071	Cedar Hill	TX		01/06/2023	8.375	403,748		700,000
100089072	Lake Elsinore	CA		01/06/2023	8.750	483,190		625,000
100089074	Tampa	FL		01/06/2023	9.125	1,971,711		2,450,000
100089075	Simpsonville	SC		01/06/2023	8.875	369,886		449,999
100089076	Niceville	FL		01/06/2023	8.875	443,295		590,000
100089085	Modesto	CA		01/06/2023	8.875	159,281		204,999
100089094	Phoenix	AZ		01/06/2023	8.750	626,222		820,000
100089097	Easley	SC		01/06/2023	8.875	102,172		142,000
100089100	Easley	SC		01/06/2023	8.875	102,069		140,000
100089101	Fort Worth	TX		01/06/2023	8.250	265,011		344,999
100089223	La Puente	CA		01/26/2023	7.125	552,911		1,000,000
100089224	Vancouver	WA		01/26/2023	7.500	585,207		775,000
100089225	Las Vegas	NV		01/26/2023	9.625	1,242,268		1,350,000
100089226	Lakeside	CA		01/26/2023	7.875	573,942		680,000
100089227	Reno	NV		01/26/2023	7.250	1,454,934		1,825,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100089228	Eagle	ID		01/26/2023	8.125	264,264		575,000
100089229	West Sacramento	CA		01/26/2023	7.250	237,298		625,000
100089230	Fresno	CA		01/26/2023	7.500	458,768		555,000
100089232	North Palm Beach	FL		01/26/2023	7.875	327,254		425,000
100089233	Diamond Bar	CA		01/26/2023	6.999	2,466,773		3,799,999
100089234	Lomita	CA		01/26/2023	7.750	633,876		775,000
100089235	Milford	CT		01/26/2023	8.125	573,566		720,000
100089236	Kent	WA		01/26/2023	7.250	729,757		908,000
100089237	Paradise Valley	AZ		01/26/2023	8.875	2,599,238		4,200,000
100089238	Flanders	NJ		01/26/2023	8.125	653,677		850,000
100089239	Colonia	NJ		01/26/2023	9.125	736,621		850,000
100089240	Kissimmee	FL		01/26/2023	7.500	396,119		494,999
100089241	Ponder	TX		01/26/2023	8.250	320,299		380,000
100089242	Findlay	OH		01/26/2023	8.500	258,041		355,000
100089243	Fulshear	TX		01/26/2023	7.875	292,031		355,000
100089244	Miami	FL		01/26/2023	8.250	408,934		475,000
100089245	Upper Marlboro	MD		01/26/2023	8.875	527,683		650,000
100089246	Cresskill	NJ		01/26/2023	8.625	816,348		1,015,000
100089247	Chino	CA		01/26/2023	8.125	566,506		700,000
100089248	New Britain	CT		01/26/2023	8.375	295,317		360,000
100089249	Chicago	IL		01/26/2023	8.500	162,943		205,000
100089250	Stockton	CA		01/26/2023	7.999	500,596		625,000
100089251	Bridgeport	CT		01/26/2023	8.375	480,515		649,999
100089252	Stockton	CA		01/26/2023	7.749	866,603		1,150,000
100089253	Garland	TX		01/26/2023	7.500	432,888		542,000
100089254	Slidell	LA		01/26/2023	8.375	301,112		388,000
100089255	Closter	NJ		01/26/2023	8.000	797,035		1,051,999
100089256	Raleigh	NC		01/26/2023	8.125	1,431,612		1,936,000
100089257	St. Petersburg	FL		01/26/2023	8.999	228,660		300,000
100089259	Colorado Springs	CO		01/26/2023	9.125	380,989		484,999
100089260	Sacramento	CA		01/26/2023	7.874	287,335		373,000
100089261	Allons	TN		01/26/2023	9.125	213,318		324,000
100089262	Temple Terrace	FL		01/26/2023	9.125	145,122		185,999
100089263	Sun Valley	CA		01/26/2023	8.875	814,786		1,075,000
100089264	Elgin	IL		01/26/2023	8.250	292,933		444,000
100089265	El Paso	TX		01/26/2023	9.250	236,973		300,000
100089266	Machesney Park	IL		01/26/2023	9.500	197,968		282,000
100089267	Merced	CA		01/26/2023	9.750	587,498		785,000
100089268	Oak Park	MI		01/26/2023	9.625	134,589		230,000
100089269	Blacklick	OH		01/26/2023	8.875	281,711		395,000
100089271	Los Angeles	CA		01/26/2023	7.999	604,175		7,260,000
100089272	Watkins	CO		01/26/2023	8.875	353,872		539,999
100089273	Philadelphia	PA		01/26/2023	9.000	213,089		310,000
100089274	Laguna Niguel	CA		01/26/2023	8.000	1,162,026		1,418,000
100089275	Rosenberg	TX		01/26/2023	9.250	293,802		407,000
100089276	New Boston	MI		01/26/2023	9.375	168,434		295,000
100089277	Plant City	FL		01/26/2023	9.249	194,073		249,999
100089278	Little Elm	TX		01/26/2023	9.124	173,798		460,000
100089279	Sarasota	FL		01/26/2023	8.250	576,144		710,000
100089280	Richmond	CA		01/26/2023	7.125	301,889		820,000
100089281	Littleton	CO		01/26/2023	7.875	910,222		1,160,000
100089282	Austin	TX		01/26/2023	9.750	497,946		624,999
100089283	Cheltenham	PA		01/26/2023	7.875	237,887		345,000
100089284	Fort Worth	TX		01/26/2023	9.375	617,882		794,999
100089285	Frederick	MD		01/26/2023	8.250	316,282		420,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100089286	Palm Desert	CA		01/26/2023	8.250	500,501		700,000
100089287	Sequim	WA		01/26/2023	8.250	241,972		429,999
100089290	Joshua Tree	CA		01/26/2023	7.500	464,143		680,000
100089291	Smithville	TX		01/26/2023	9.125	360,757		425,000
100089292	Long Beach	CA		01/26/2023	8.375	248,029		320,000
100089293	Dumont	NJ		01/26/2023	7.999	430,224		575,000
100089294	Roseville	CA		01/26/2023	8.000	323,024		408,000
100089295	Spencerville	MD		01/26/2023	7.750	503,878		665,000
100089296	Manor	TX		01/26/2023	8.374	330,538		405,000
100089297	Henderson	NV		01/26/2023	9.625	550,388		699,900
100089559	Los Angeles	CA		01/30/2023	8.375	1,870,316		2,300,000
100089562	Castaic	CA		01/30/2023	8.625	1,094,187		1,339,999
100089566	Barto	PA		01/30/2023	8.750	397,899		555,000
100089571	Garden Grove	CA		01/30/2023	9.375	256,728		914,999
100089573	Santa Clarita	CA		01/30/2023	8.875	631,850		815,000
100089576	Miami	FL		01/30/2023	10.625	1,255,316		1,550,000
100089580	Miami Gardens	FL		01/30/2023	9.750	448,036		515,000
100089581	Orlando	FL		01/30/2023	9.375	793,884		974,999
100089582	La Quinta	CA		01/30/2023	9.625	1,007,380		1,300,000
100089583	Kissimmee	FL		01/30/2023	8.750	708,247		874,000
100089585	Celebration	FL		01/30/2023	9.250	2,356,976		3,000,000
100089586	Tampa	FL		01/30/2023	10.000	592,001		725,000
100089588	Celebration	FL		01/30/2023	8.875	558,782		687,999
100089589	Celebration	FL		01/30/2023	8.500	542,236		660,000
100089590	Jacksonville	FL		01/30/2023	10.625	303,599		361,000
100089594	Imperial	CA		01/30/2023	11.125	185,584		292,500
100089595	Gilbert	AZ		01/30/2023	10.000	787,331		999,999
100089596	Banner Elk	NC		01/30/2023	9.250	365,005		449,999
100089597	Los Angeles (Granada Hills Are	CA		01/30/2023	8.125	1,674,898		2,065,000
100089598	Auburn	WA		01/30/2023	11.000	536,824		603,000
100089599	Denver	CO		01/30/2023	10.375	432,898		514,999
100089600	Cypress	TX		01/30/2023	9.500	588,493		865,000
100089601	Boca Raton	FL		01/30/2023	9.750	536,266		650,000
100089602	Yorba Linda	CA		01/30/2023	8.500	945,270		1,327,999
100089605	Murrieta	CA		01/30/2023	8.375	464,307		600,000
100089606	Hollywood	FL		01/30/2023	10.375	208,687		254,995
100089607	Redding	CA		01/30/2023	8.375	349,634		425,000
100089608	Loomis	CA		01/30/2023	8.500	1,403,810		2,155,000
100089612	Mansfield	TX		01/30/2023	10.000	451,797		575,000
100089613	Fort Lauderdale	FL		01/30/2023	9.125	145,118		200,000
100089614	Ogden	IL		01/30/2023	11.625	106,579		128,000
100089615	Bradenton	FL		01/30/2023	8.875	392,338		478,000
100089618	Orlando	FL		01/30/2023	8.625	273,158		332,000
100089620	Park City	UT		01/30/2023	9.375	428,699		550,000
100089621	La Mesa	CA		01/30/2023	9.000	519,433		800,000
100089622	Torrance	CA		01/30/2023	10.000	856,979		1,080,000
100089623	Surprise	AZ		01/30/2023	10.250	403,062		555,000
100089626	Palm Coast	FL		01/30/2023	9.375	272,034		344,999
100089627	Towson	MD		01/30/2023	10.750	403,536		475,000
100089630	Vacaville	CA		01/30/2023	9.625	431,394		540,000
100089632	Long Beach	CA		01/30/2023	9.875	967,712		1,200,000
100089636	Gilbert	AZ		01/30/2023	9.750	1,063,100		1,225,000
100089638	Gillette	WY		01/30/2023	10.000	167,811		202,000
100089639	Knoxville	TN		01/30/2023	9.875	598,343		695,000
100089643	Hollywood	FL		01/30/2023	10.375	310,400		386,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100089942	West Caldwell	NJ		01/26/2023	8.875	210,257		549,900
100089943	Mission Viejo	CA		01/26/2023	9.000	1,755,015		2,200,000
100089944	Alamo Heights	TX		01/26/2023	9.999	450,181		605,000
100089945	Norfolk	VA		01/26/2023	8.875	438,805		525,000
100089946	Saint Cloud	FL		01/26/2023	9.500	516,541		616,000
100089947	Las Vegas	NV		01/26/2023	8.500	295,168		355,000
100089948	Scottsdale	AZ		01/26/2023	9.250	1,319,093		1,700,000
100089949	Tehachapi	CA		01/26/2023	10.000	398,279		485,000
100089951	Plainfield	IN		01/26/2023	9.250	267,134		335,000
100089952	Auburndale	FL		01/26/2023	10.625	278,750		311,000
100089953	Scottsdale	AZ		01/26/2023	9.875	503,270		703,000
100089955	Galveston	TX		01/26/2023	8.500	144,714		178,800
100089956	Galveston	TX		01/26/2023	8.500	121,705		149,999
100089957	Maywood	CA		01/26/2023	9.500	501,846		690,000
100089958	Long Beach	CA		01/26/2023	9.749	801,454		1,225,000
100089959	Mesa	AZ		01/26/2023	8.500	307,655		420,000
100089960	Wallington	NJ		01/26/2023	8.500	486,723		660,000
100089961	Oakland	CA		01/26/2023	9.250	379,736		655,000
100089962	Meriden	CT		01/26/2023	9.375	179,992		229,998
100089963	Newark	NJ		01/26/2023	8.625	453,926		620,000
100089964	Milwaukee	WI		01/26/2023	8.500	157,681		199,999
100089965	Santa Monica	CA		01/26/2023	8.875	326,398		2,200,000
100089966	Brunswick	ME		01/26/2023	9.250	437,109		618,500
100089967	Brighton	MA		01/26/2023	9.375	133,193		450,000
100089968	Kissimmee	FL		01/26/2023	9.375	158,164		395,000
100089969	Merritt Island	FL		01/26/2023	9.375	537,664		760,000
100089970	Katy	TX		01/26/2023	9.125	236,931		320,000
100089971	Chula Vista	CA		01/26/2023	8.999	598,976		835,000
100089972	Okeechobee	FL		01/26/2023	8.249	166,931		233,000
100089973	Boca Raton	FL		01/26/2023	9.375	128,196		338,000
100089974	Waukesha	WI		01/26/2023	8.875	268,662		339,000
100089975	Chattanooga	TN		01/26/2023	8.875	122,686		158,999
100089976	Galveston	TX		01/26/2023	8.625	336,699		468,000
100089978	Anaheim	CA		01/13/2023	7.999	1,606,025		2,000,000
100089979	Kissimmee	FL		01/13/2023	7.499	86,355		213,365
100089981	Ponte Vedra	FL		01/13/2023	9.375	553,786		690,000
100089983	Manhattan	KS		01/13/2023	7.750	165,513		220,000
100089984	Madera	CA		01/13/2023	9.375	624,056		760,000
100089985	Ocala	FL		01/13/2023	7.999	486,754		606,755
100089986	Pleasant Prairie	WI		01/13/2023	11.250	258,724		448,999
100089987	Winter Garden	FL		01/13/2023	6.125	188,745		307,844
100089988	Warrior	AL		01/13/2023	8.125	130,073		160,000
100089989	Clovis	CA		01/13/2023	9.250	426,873		549,999
100089990	Homer	IL		01/13/2023	10.125	196,033		219,999
100089991	Fremont	OH		01/13/2023	11.250	107,203		155,000
100089992	Lawton	OK		01/13/2023	10.999	415,463		464,999
100089993	Brooklyn Center	MN		01/13/2023	8.250	117,320		170,000
100089994	Salinas	CA		01/13/2023	9.625	408,907		615,000
100089995	Nuevo	CA		01/13/2023	6.750	145,504		619,999
100089996	Detroit	MI		01/13/2023	11.125	214,850		310,000
100089997	Alpharetta	GA		01/13/2023	11.125	361,664		450,000
100089998	Holiday	FL		01/13/2023	9.500	256,111		339,999
100089999	Long Beach	CA		01/13/2023	6.375	322,373		694,999
100090000	Miami	FL		01/13/2023	9.375	447,444		575,000
100090001	Naples	FL		01/13/2023	6.125	924,470		1,799,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090002	Loganville	GA		01/13/2023	11.625	1,134,867		1,700,000
100090003	Santa Rosa	CA		01/13/2023	5.875	284,450		599,999
100090004	Red Bank	NJ		01/13/2023	10.875	372,769		525,000
100090005	Wapato	WA		01/13/2023	10.875	168,817		235,000
100090007	Las Vegas	NV		01/13/2023	7.375	411,029		518,828
100090008	Astoria	OR		01/13/2023	11.625	269,336		450,000
100090009	Burlington	VT		01/13/2023	4.375	245,043		421,999
100090010	Magna	UT		01/13/2023	10.300	137,674		340,000
100090011	Morristown	NJ		01/13/2023	7.875	1,046,698		1,855,000
100090012	Santa Maria	CA		01/13/2023	7.250	296,498		910,000
100090013	San Diego	CA		01/13/2023	9.500	331,876		480,000
100090014	Mulberry	FL		01/13/2023	9.750	153,874		200,000
100090015	Phoenix	AZ		01/13/2023	11.375	254,541		341,999
100090017	Pahrump	NV		01/13/2023	8.625	153,050		229,990
100090018	Denver	CO		01/13/2023	7.875	461,262		570,000
100090019	Tampa	FL		01/13/2023	7.625	150,378		250,000
100090020	Englewood	CO		01/13/2023	8.375	185,459		494,499
100090021	Agoura Hills	CA		01/13/2023	7.750	250,545		1,159,999
100090022	Broomfield	CO		01/13/2023	12.375	371,098		521,999
100090023	Naples	FL		01/13/2023	10.125	565,070		691,030
100090024	Tampa	FL		01/13/2023	7.875	168,812		209,999
100090025	Saint Cloud	MN		01/13/2023	7.250	189,632		268,000
100090026	Cleveland	OH		01/13/2023	8.375	102,509		125,000
100090027	Lindsay	CA		01/13/2023	9.125	382,456		499,000
100090028	Hollywood	FL		01/13/2023	7.875	412,844		603,000
100090029	Port Charlotte	FL		01/13/2023	7.375	265,954		385,000
100090030	Lake Point	UT		01/13/2023	7.875	548,252		744,999
100090031	New Smyrna Beach	FL		01/13/2023	8.375	244,876		369,410
100090032	Lake Wales	FL		01/13/2023	7.375	227,671		354,999
100090033	Riverview	FL		01/13/2023	8.125	267,205		376,000
100090034	Huntington Beach	CA		01/13/2023	7.875	999,796		1,249,999
100090035	Oakland	CA		01/13/2023	9.500	379,041		1,380,000
100090036	San Leandro	CA		01/13/2023	7.625	609,919		940,000
100090037	Murrells Inlet	SC		01/13/2023	8.250	1,613,363		2,063,000
100090038	Las Vegas	NV		01/13/2023	8.500	183,293		254,888
100090039	Waitsburg	WA		01/13/2023	8.000	172,721		243,000
100090041	Belleville	NJ		01/13/2023	8.000	413,942		550,000
100090042	Laveen	AZ		01/13/2023	8.875	772,176		950,000
100090043	Miami Gardens	FL		01/13/2023	8.625	259,645		500,000
100090044	Pompano Beach	FL		01/13/2023	7.500	160,533		359,999
100090045	West Orange	NJ		01/13/2023	8.375	246,967		324,999
100090047	Lake Worth	FL		01/13/2023	9.125	380,862		470,000
100090048	Merced	CA		01/13/2023	8.499	255,923		334,000
100090049	Kennesaw	GA		01/13/2023	10.000	318,941		433,000
100090050	Baltimore	MD		01/13/2023	8.374	104,796		128,749
100090051	Santa Rosa	CA		01/13/2023	7.500	199,331		1,050,000
100090052	San Jose	CA		01/13/2023	9.500	565,690		849,999
100090053	Blackstone	MA		01/13/2023	10.625	281,200		401,000
100090054	Pomona	CA		01/13/2023	8.999	265,876		372,000
100090055	Wethersfield	CT		01/13/2023	7.999	289,417		399,999
100090056	Venice	CA		01/13/2023	8.749	1,273,374		1,999,999
100090057	Wilmette	IL		01/13/2023	8.375	1,279,404		1,167,485
100090058	Cape Coral	FL		01/13/2023	7.750	177,529		405,000
100090059	Silver Springs	FL		01/13/2023	9.000	655,315		985,000
100090060	Atlanta	GA		01/13/2023	9.750	170,542		210,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090061	Laurens	SC		01/13/2023	8.250	518,259		650,000
100090062	Sunny Isles Beach	FL		01/13/2023	8.125	761,750		1,075,000
100090063	Orlando	FL		01/13/2023	9.375	231,470		265,000
100090064	Mount Pleasant	SC		01/13/2023	8.375	356,545		549,999
100090065	Key West	FL		01/13/2023	7.750	376,461		509,999
100090067	Homestead	FL		01/13/2023	9.750	936,238		1,325,000
100090068	Powder Springs	GA		01/13/2023	8.750	610,374		1,074,999
100090070	Fort Washington	PA		01/13/2023	7.875	344,123		685,000
100090072	Aventura	FL		01/13/2023	7.999	489,639		680,000
100090073	Plano	TX		01/13/2023	8.500	282,137		345,000
100090074	Sonoma	CA		01/13/2023	9.625	625,724		770,000
100090076	Stephenville	TX		01/13/2023	8.624	724,822		1,100,000
100090077	Sacramento	CA		01/13/2023	8.875	335,860		435,000
100090078	Cincinnati	OH		01/13/2023	10.250	168,491		182,000
100090079	Commerce City	CO		01/13/2023	8.250	309,014		385,900
100090080	Coral Gables	FL		01/13/2023	7.249	744,595		1,615,000
100090081	Carefree	AZ		01/13/2023	8.250	774,200		1,025,000
100090082	Paradise Valley	AZ		01/13/2023	8.625	1,528,683		5,250,000
100090084	Lynnwood	WA		01/13/2023	8.375	621,974		768,750
100090085	Hollywood	FL		01/13/2023	8.500	706,815		935,000
100090086	West Valley City	UT		01/13/2023	9.625	349,032		559,999
100090087	Homestead	FL		01/13/2023	8.500	161,600		385,000
100090088	Sherwood	OR		01/13/2023	9.249	689,099		846,999
100090089	Bluffdale	UT		01/13/2023	9.875	1,490,781		2,035,300
100090090	Goleta	CA		01/13/2023	9.000	760,879		1,150,000
100090091	Felton	CA		01/13/2023	8.500	762,068		1,004,999
100090092	Chicago	IL		01/13/2023	8.750	176,994		250,000
100090093	Hastings	FL		01/13/2023	9.500	137,246		185,000
100090094	Opelika	AL		01/13/2023	10.500	98,632		142,125
100090095	Tomball	TX		01/13/2023	9.750	506,542		660,000
100090096	Portland	OR		01/13/2023	10.625	433,666		600,000
100090097	Miami	FL		01/13/2023	10.250	505,056		640,000
100090099	Ceres	CA		01/13/2023	9.750	588,425		765,000
100090100	Conyers	GA		01/13/2023	10.249	188,279		265,000
100090101	Houston	TX		01/13/2023	9.875	230,129		290,000
100090102	Kansas City	MO		01/13/2023	8.750	436,747		576,000
100090103	Long Beach	WA		01/13/2023	8.999	266,230		450,000
100090104	Chicago	IL		01/13/2023	9.750	118,235		160,000
100090105	Conshohocken	PA		01/13/2023	10.500	741,297		807,000
100090106	Moses Lake	WA		01/13/2023	9.750	226,652		299,900
100090107	Soquel	CA		01/13/2023	9.250	306,078		1,650,000
100090108	Fort Mill	SC		01/13/2023	9.125	294,447		354,000
100090109	Houston	TX		01/13/2023	9.750	125,828		165,000
100090110	Hemet	CA		01/13/2023	9.375	396,813		485,000
100090111	Alexandria	VA		01/13/2023	10.124	171,758		211,999
100090112	Tybee Island	GA		01/13/2023	9.124	1,471,541		1,840,000
100090113	Bremerton	WA		01/13/2023	9.250	359,670		460,000
100090114	Avondale	AZ		01/13/2023	10.750	232,896		450,000
100090115	San Marcos	CA		01/13/2023	9.000	1,067,724		1,385,000
100090116	Long Beach	CA		01/13/2023	9.250	1,009,388		1,475,000
100090117	Lakehills	TX		01/13/2023	9.375	364,158		799,000
100090118	New Braunfels	TX		01/13/2023	8.999	154,706		288,000
100090119	Cincinnati	OH		01/13/2023	9.374	122,111		147,500
100090120	Vernal	UT		01/13/2023	10.500	374,031		450,000
100090122	Miami Gardens	FL		01/13/2023	10.375	444,503		570,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090123	Mulberry	FL		01/13/2023	9.375	186,960		250,000
100090124	Richland	WA		01/13/2023	9.250	925,580		1,150,000
100090125	La Mirada	CA		01/13/2023	8.875	667,697		820,000
100090126	Portland	OR		01/13/2023	10.750	335,151		430,000
100090127	Boerne	TX		01/13/2023	9.750	1,001,801		1,335,000
100090128	London	KY		01/13/2023	9.625	236,773		288,000
100090129	Las Vegas	NV		01/13/2023	9.250	369,419		550,000
100090130	Shelbyville	KY		01/13/2023	10.750	211,430		235,000
100090131	Potomac	MD		01/13/2023	9.750	951,499		1,212,111
100090132	Gaffney	SC		01/13/2023	10.375	439,220		544,000
100090133	Henderson	NV		01/13/2023	7.875	548,613		689,942
100090135	Pryor	OK		01/13/2023	9.000	114,740		158,920
100090136	Frankfort	KY		01/13/2023	9.749	113,416		160,000
100090137	Orlando	FL		01/13/2023	10.375	299,589		360,000
100090138	Fernandina Beach	FL		01/13/2023	9.125	522,405		686,000
100090140	Jacksonville Beach	FL		01/13/2023	9.125	414,423		543,000
100090143	Orlando	FL		01/13/2023	5.500	120,634		186,000
100090145	Rockport	TX		01/13/2023	10.500	435,594		673,000
100090149	Spokane	WA		01/13/2023	9.125	322,626		448,000
100090151	Dallas	TX		01/13/2023	10.500	124,763		160,000
100090154	Riverdale	MD		01/13/2023	10.000	216,825		290,000
100090155	Clermont	FL		01/13/2023	11.375	273,098		355,937
100090157	Yucaipa	CA		01/13/2023	9.500	187,788		400,000
100090158	Ossining	NY		01/13/2023	8.000	727,539		980,000
100090160	Wayne	NJ		01/13/2023	11.000	189,929		255,000
100090161	Greeley	CO		01/13/2023	9.125	195,445		369,999
100090162	Englewood	FL		01/13/2023	8.000	270,220		336,000
100090163	Marco Island	FL		01/13/2023	7.875	554,715		800,000
100090164	Hoffman Estates	IL		01/13/2023	9.250	130,338		165,999
100090167	Arlington	TX		01/13/2023	8.250	157,962		205,000
100090168	Sunrise	FL		01/13/2023	4.875	259,895		460,000
100090169	Hialeah	FL		01/13/2023	10.125	197,360		258,000
100090173	Greenacres	FL		01/13/2023	7.750	194,274		269,999
100090174	Baltimore	MD		01/13/2023	8.250	103,521		135,000
100090178	Pasadena	TX		01/13/2023	7.125	205,560		316,000
100090183	Staten Island	NY		01/13/2023	8.250	301,889		580,000
100090185	Augusta	GA		01/13/2023	8.874	222,662		275,000
100090188	Fayetteville	NC		01/13/2023	8.500	251,863		310,000
100090191	Hallandale Beach	FL		01/13/2023	7.500	248,617		580,000
100090192	Augusta	GA		01/13/2023	7.125	243,934		370,000
100090196	Deltona	FL		01/13/2023	7.875	286,759		380,500
100090197	Raleigh	NC		01/13/2023	7.875	402,079		535,000
100090199	Fredericksburg	TX		01/13/2023	7.750	918,449		1,350,000
100090201	Anderson	SC		01/13/2023	8.375	232,954		285,000
100090202	Anderson	SC		01/13/2023	8.375	233,243		285,000
100090204	South Euclid	OH		01/13/2023	8.125	155,316		205,000
100090205	Myrtle Beach	SC		01/13/2023	9.250	107,185		144,999
100090206	Myrtle Beach	SC		01/13/2023	9.000	165,634		225,000
100090207	Myrtle Beach	SC		01/13/2023	9.625	125,648		180,000
100090210	Tampa	FL		01/13/2023	8.624	174,799		225,000
100090211	San Antonio	TX		01/13/2023	8.750	127,829		172,999
100090214	Honolulu	HI		01/13/2023	8.750	197,299		325,000
100090217	Spring	TX		01/13/2023	9.375	188,981		239,900
100090218	El Centro	CA		01/13/2023	8.000	158,899		250,000
100090219	Nashville	TN		01/13/2023	9.375	184,332		250,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090221	Lexington	KY		01/13/2023	9.750	302,636		412,500
100090222	Houston	TX		01/13/2023	9.875	111,873		130,000
100090223	Tampa	FL		01/13/2023	8.999	184,739		225,000
100090226	Elwood	IL		01/13/2023	8.999	198,298		239,500
100090227	Silver Spring	MD		01/13/2023	8.250	338,900		495,000
100090228	Miami Beach	FL		01/13/2023	9.000	432,863		625,000
100090229	Miami	FL		01/13/2023	8.500	438,499		895,000
100090230	Tampa	FL		01/13/2023	8.999	454,140		630,000
100090231	Tampa	FL		01/13/2023	9.875	141,398		181,500
100090233	Greer	SC		01/13/2023	8.999	133,482		169,999
100090235	New Britain	CT		01/13/2023	8.625	210,101		405,000
100090236	Chicago	IL		01/13/2023	8.375	175,193		286,000
100090237	Simpsonville	SC		01/13/2023	9.500	126,810		153,900
100090243	Bumpass	VA		01/13/2023	8.500	436,426		625,000
100090245	San Bernardino	CA		01/13/2023	9.750	234,304		445,000
100090248	Pensacola	FL		01/13/2023	10.125	99,902		124,999
100090249	Las Vegas	NV		01/13/2023	9.875	221,812		300,000
100090250	Missouri City	TX		01/13/2023	10.250	180,783		280,000
100090251	Cape Coral	FL		01/13/2023	10.375	285,262		365,000
100090253	Albany	NY		01/13/2023	10.125	203,048		285,000
100090254	Circleville	OH		01/13/2023	10.375	209,122		279,999
100090255	Phoenix	AZ		01/13/2023	10.250	703,226		980,000
100090263	Arrowbear	CA		01/13/2023	10.000	186,866		250,000
100090264	Vacaville	CA		01/13/2023	9.875	323,362		737,000
100090265	Sunny Isles Beach	FL		01/13/2023	10.500	384,991		510,000
100090267	Mount Dora	FL		01/13/2023	10.500	149,244		185,000
100090268	Jacksonville	FL		01/13/2023	10.000	119,067		145,000
100090271	Houston	TX		01/13/2023	9.625	166,012		227,000
100090274	Houston	TX		01/13/2023	10.625	109,986		135,000
100090275	Ocala	FL		01/13/2023	8.500	216,361		362,900
100090276	Myrtle Beach	SC		01/13/2023	10.875	115,079		148,000
100090279	Ontario	CA		01/13/2023	8.874	566,769		939,999
100090281	La Quinta	CA		01/13/2023	8.875	187,954		305,000
100090282	Citrus Springs	FL		01/13/2023	8.500	166,329		275,000
100090284	Minneola	FL		01/13/2023	9.750	223,786		300,000
100090286	Boynton Beach	FL		01/13/2023	10.000	179,188		240,000
100090287	Oxford	NC		01/13/2023	10.499	201,342		250,000
100090288	Myrtle Beach	SC		01/13/2023	10.125	138,636		180,000
100090291	Palo Alto	CA		01/13/2023	7.875	1,249,976		6,250,000
100090292	Garland	TX		01/13/2023	9.500	115,780		215,000
100090293	Las Vegas	NV		01/13/2023	9.374	129,384		205,000
100090294	Temple City	CA		01/13/2023	8.250	1,192,210		2,000,000
100090295	Miami	FL		01/13/2023	10.125	321,599		499,999
100090299	Houston	TX		01/13/2023	7.750	275,006		370,000
100090300	Glassboro	NJ		01/13/2023	9.375	189,282		265,800
100090301	Davenport	FL		01/13/2023	9.875	227,783		310,999
100090307	Montclair	CA		01/06/2023	8.625	475,167		615,005
100090308	Camas	WA		01/06/2023	8.375	1,224,259		2,471,979
100090309	Estero	FL		01/06/2023	9.750	364,328		495,000
100090311	Pittsburgh	PA		01/06/2023	8.625	328,501		425,999
100090312	Pittsburgh	PA		01/06/2023	8.625	354,313		459,999
100090313	Phoenix	AZ		01/06/2023	7.875	317,443		419,999
100090314	East Orange	NJ		01/06/2023	9.125	293,884		435,000
100090315	Pittsburgh	PA		01/06/2023	8.125	477,677		630,000
100090316	Oak Ridge	TN		01/06/2023	8.875	209,013		258,999

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090317	Leesville	SC		01/06/2023	9.250	280,562		400,000
100090318	Yelm	WA		01/06/2023	8.375	321,525		445,000
100090319	Reedsburg	WI		01/06/2023	9.000	241,510		354,999
100090320	Bridgeport	CT		01/06/2023	8.500	322,016		429,999
100090321	Dallas	TX		01/06/2023	9.000	264,987		315,000
100090322	Tahoe City	CA		01/06/2023	10.375	607,300		790,000
100090323	Camas	WA		01/06/2023	8.875	352,961		565,000
100090324	Southampton	PA		01/06/2023	9.000	260,049		350,000
100090326	Midland	TX		01/06/2023	8.875	437,430		530,000
100090327	Fort Worth	TX		01/06/2023	9.000	244,178		330,000
100090347	Aurora	CO		02/03/2023	9.375	997,589		1,265,000
100090349	Peoria	AZ		02/03/2023	8.375	155,289		441,000
100090352	Dallas	TX		02/03/2023	8.875	364,085		435,000
100090355	Baldwin Park	CA		02/03/2023	8.500	524,839		724,999
100090356	Frankfort	KY		02/03/2023	9.250	339,795		398,999
100090359	Scottsdale	AZ		02/03/2023	9.250	718,379		875,000
100090360	Pawleys Island	SC		02/03/2023	8.500	134,919		825,000
100090361	Charlotte	NC		02/03/2023	8.500	298,416		390,000
100090363	Kissimmee	FL		02/03/2023	9.125	527,205		640,000
100090365	Friendswood	TX		02/03/2023	8.875	190,705		250,000
100090366	San Antonio	TX		02/03/2023	9.250	193,885		247,000
100090368	Kannapolis	NC		02/03/2023	8.750	106,625		300,000
100090369	Surprise	AZ		02/03/2023	8.625	128,514		175,000
100090370	Seaside Heights	NJ		02/03/2023	8.750	173,619		219,999
100090373	San Antonio	TX		02/03/2023	9.250	368,674		560,000
100090374	Sevierville	TN		02/03/2023	9.000	709,231		950,000
100090734	San Clemente	CA		01/09/2023	8.990	1,178,362		1,500,000
100090735	Mount Vernon	WA		01/09/2023	8.750	539,581		667,000
100090737	Los Angeles	CA		01/09/2023	7.750	592,820		840,000
100090738	Sacramento	CA		01/09/2023	8.500	149,513		199,999
100090739	Catskill	NY		01/09/2023	7.990	343,518		460,000
100090740	Riverside	CA		01/09/2023	8.990	594,078		785,000
100090742	Macomb	MI		01/09/2023	8.875	267,733		360,000
100090748	Hewlett	NY		01/09/2023	8.250	624,389		790,000
100090749	Hialeah	FL		01/09/2023	10.250	514,445		605,000
100090751	Las Vegas	NV		01/09/2023	9.750	367,715		445,500
100090755	Scottsdale	AZ		02/28/2023	8.750	992,651		1,350,000
100090756	Katy	TX		02/28/2023	8.125	551,832		1,200,000
100090757	Jacksonville	FL		02/28/2023	9.500	154,414		240,000
100090758	Chicago	IL		02/28/2023	9.250	147,688		184,000
100090759	Scottsdale	AZ		02/28/2023	9.875	321,210		400,000
100090760	Lebanon	NJ		02/28/2023	9.500	388,994		496,999
100090762	Mount Pleasant	SC		02/28/2023	8.625	823,390		1,010,000
100090763	Fort Lauderdale	FL		02/28/2023	8.750	2,021,499		2,700,000
100090764	Boca Raton	FL		02/28/2023	7.625	456,549		665,000
100090765	Anna	TX		02/28/2023	9.750	384,729		447,000
100090766	Miami	FL		02/28/2023	8.000	823,585		1,450,000
100090767	Glendale	AZ		02/28/2023	8.625	145,603		447,000
100090769	San Diego	CA		02/28/2023	8.875	1,808,395		2,700,000
100090770	Dacula	GA		02/28/2023	8.625	404,001		464,999
100090771	Los Angeles	CA		02/28/2023	9.750	552,201		700,000
100090772	Port Charlotte	FL		02/28/2023	9.500	279,062		404,499
100090773	North Hollywood	CA		02/28/2023	8.625	819,118		1,050,000
100090775	Tooele	UT		02/28/2023	7.875	314,484		400,000
100090776	Franklinville	NJ		02/28/2023	8.750	558,685		695,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090778	Thousand Oaks	CA		02/28/2023	9.125	1,128,619		1,485,000
100090780	Miami	FL		02/28/2023	9.375	384,086		475,000
100090781	Sanford	FL		02/28/2023	8.500	590,909		779,000
100090782	Pacifica	CA		02/28/2023	9.125	1,026,397		1,249,999
100090783	Lago Vista	TX		02/28/2023	8.750	172,226		306,999
100090784	Tinley Park	IL		02/28/2023	9.375	317,342		420,000
100090785	Cape Coral	FL		02/28/2023	8.500	568,096		699,000
100090789	Nolanville	TX		02/28/2023	8.750	284,909		354,999
100090790	Spring	TX		02/28/2023	8.625	264,105		355,000
100090791	Escondido	CA		02/28/2023	8.000	622,047		774,999
100090792	Fulshear	TX		02/28/2023	8.250	234,161		350,000
100090793	Frazier Park	CA		02/28/2023	9.125	262,437		355,000
100090838	Dallas	TX		01/06/2023	8.500	355,231		529,999
100090840	Saint George	UT		01/06/2023	7.250	406,003		565,000
100090841	Bound Brook	NJ		01/06/2023	8.250	379,606		500,000
100090842	Destin	FL		01/06/2023	9.000	245,710		320,000
100090843	Clearwater Beach	FL		01/06/2023	7.750	1,318,775		3,775,000
100090844	Tahoma	CA		01/06/2023	8.000	423,502		565,000
100090845	Lancaster	TX		01/06/2023	8.750	200,078		474,999
100090846	Fort Walton Beach	FL		01/06/2023	8.625	723,280		949,999
100090847	Memphis	TN		01/06/2023	8.500	332,397		510,000
100090848	Pittsburg	CA		01/06/2023	9.125	446,958		599,999
100090849	Morro Bay	CA		01/06/2023	8.500	260,677		900,000
100090850	Cave Creek	AZ		01/06/2023	9.625	133,400		547,000
100090851	Pittsburgh	PA		01/06/2023	7.875	407,497		545,000
100090852	Deerfield Beach	FL		01/06/2023	10.500	120,748		155,000
100090853	Cotati	CA		01/06/2023	9.000	267,878		720,000
100090855	(Tarzana Area) Los Angeles	CA		01/06/2023	10.500	1,544,148		1,799,999
100090856	Ventura	CA		01/06/2023	9.500	285,868		355,000
100090857	Newark	NJ		01/06/2023	8.250	420,525		574,999
100090858	Mullica Hill	NJ		01/06/2023	10.625	475,007		580,000
100090859	Grand Prairie	TX		01/06/2023	10.125	229,765		285,000
100090860	Miami	FL		01/06/2023	6.500	498,200		745,000
100090861	Kyle	TX		01/06/2023	11.375	288,165		357,000
100090862	Honolulu	HI		01/06/2023	9.125	435,210		711,999
100090863	Smyrna	GA		01/06/2023	8.875	412,343		575,000
100090865	Double Oak	TX		01/31/2023	6.875	667,986		925,000
100090866	Chillicothe	IL		01/31/2023	6.875	142,712		235,000
100090867	Rancho Cucamonga	CA		01/31/2023	6.875	907,245		1,197,000
100090869	Hillsborough	NJ		01/31/2023	6.875	703,153		990,000
100090870	Simi Valley	CA		01/31/2023	6.750	332,327		520,000
100090871	Hacienda Heights	CA		01/31/2023	7.000	722,457		925,000
100090872	Citrus Heights	CA		01/31/2023	6.750	344,795		469,000
100090873	Norwalk	CA		01/31/2023	7.000	457,746		595,000
100090874	North Myrtle Beach	SC		01/31/2023	7.000	537,761		832,000
100090875	South Easton	MA		01/31/2023	6.250	745,412		1,150,000
100090876	(Woodland Hills Area) Los Ange	CA		01/31/2023	6.375	737,658		959,999
100090877	Bolingbrook	IL		01/31/2023	6.750	160,014		275,000
100090878	Lynwood	CA		01/31/2023	6.500	184,523		620,000
100090879	Poinciana	FL		01/31/2023	6.875	298,610		387,999
100090880	Los Angeles	CA		01/31/2023	6.750	576,012		749,999
100090882	Charlotte	NC		01/31/2023	6.750	490,333		641,000
100090883	Adelanto	CA		01/31/2023	6.999	285,691		400,000
100090884	Windsor	CT		01/31/2023	6.875	237,519		343,000
100090885	West Hollywood	CA		01/31/2023	6.250	165,011		1,750,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090886	Fairfield	CA		01/31/2023	6.625	477,275		720,000
100090887	Chatsworth	CA		01/31/2023	6.375	877,195		1,577,800
100090888	Aurora	IL		01/31/2023	7.375	182,548		239,999
100090889	Pasadena	CA		01/31/2023	7.125	815,087		1,100,000
100090890	East Falmouth	MA		01/31/2023	7.500	541,236		730,000
100090891	Glencoe	IL		01/31/2023	7.250	1,283,449		1,675,000
100090892	East Palo Alto	CA		01/31/2023	6.500	475,927		1,015,000
100090893	Shaver Lake	CA		01/31/2023	6.750	554,024		809,999
100090894	Redondo Beach	CA		01/31/2023	6.250	1,457,813		2,204,999
100090895	Palmdale	CA		01/31/2023	7.250	251,655		350,000
100090896	Richmond Hill	GA		01/31/2023	6.875	145,370		630,000
100090897	Los Angeles	CA		01/31/2023	6.875	402,577		620,000
100090898	West Hills	CA		01/31/2023	6.875	1,247,812		1,579,999
100090899	Santa Clara	CA		01/31/2023	6.625	1,126,458		1,675,000
100090900	Castaic	CA		01/31/2023	6.375	458,519		799,999
100090901	Los Angeles	CA		01/31/2023	6.375	542,909		805,000
100090902	Shafter	CA		01/31/2023	6.375	190,657		375,000
100090903	Lehi	UT		01/31/2023	6.625	593,868		761,999
100090904	Coronado	CA		01/31/2023	6.625	981,272		1,590,000
100090905	Los Angeles	CA		01/31/2023	6.875	322,296		463,000
100090906	Dana Point	CA		01/31/2023	7.125	374,745		480,000
100090907	Manteca	CA		01/31/2023	6.499	363,033		570,000
100090908	Boulder	CO		01/31/2023	6.500	837,195		2,100,000
100090909	Indian Land	SC		01/31/2023	7.375	860,483		1,075,000
100090910	St Augustine	FL		01/31/2023	6.875	202,736		261,000
100090911	Morgan Hill	CA		01/31/2023	7.999	932,105		1,175,000
100090912	Saint Augustine	FL		01/31/2023	6.625	341,854		765,000
100090913	Denver	CO		01/31/2023	6.999	260,385		352,000
100090914	Waipahu	HI		01/31/2023	6.625	817,082		1,040,000
100090915	Crestview	FL		01/31/2023	7.499	181,988		223,000
100090916	Kissimmee	FL		01/31/2023	7.499	301,989		380,000
100090917	Los Angeles	CA		01/31/2023	6.999	730,583		975,000
100090918	Mesa	AZ		01/31/2023	7.499	392,269		545,000
100090919	Los Angeles	CA		01/31/2023	6.999	863,996		1,550,000
100090920	Conyers	GA		01/31/2023	6.375	344,741		594,999
100090921	Anaheim	CA		01/31/2023	7.375	542,232		675,000
100090922	Corona	CA		01/31/2023	6.375	926,000		1,754,999
100090923	San Ramon	CA		01/31/2023	6.750	929,655		2,735,000
100090924	Portland	OR		01/31/2023	7.999	288,784		379,999
100090925	Fleming Island	FL		01/31/2023	7.375	446,175		559,999
100090926	Lake Havasu City	AZ		01/31/2023	6.875	399,768		520,000
100090927	Waterford	CT		01/31/2023	7.375	152,703		189,000
100090928	Olney	MD		01/31/2023	8.875	510,860		729,000
100090929	Ontario	CA		01/31/2023	7.499	474,587		620,000
100090930	Baltimore	MD		01/31/2023	10.250	137,839		155,000
100090931	San Bernardino	CA		01/31/2023	8.875	255,182		357,000
100090932	Los Angeles	CA		01/31/2023	6.750	740,827		1,200,000
100090933	San Diego	CA		01/31/2023	9.625	494,136		615,000
100090934	Valencia	CA		01/31/2023	6.875	1,364,362		1,875,000
100090935	Marietta	GA		01/31/2023	10.125	1,094,753		1,250,000
100090936	Gatlinburg	TN		01/31/2023	7.125	1,013,854		1,300,000
100090937	Laurel	MD		01/31/2023	8.999	335,190		465,000
100090938	Salem	MA		01/31/2023	9.999	414,775		480,000
100090940	Agua Dulce	CA		01/31/2023	9.875	632,937		775,000
100090941	Phoenix	AZ		01/31/2023	9.750	580,640		669,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090942	Maricopa	AZ		01/31/2023	10.375	374,474		475,000
100090943	Harrison	NJ		01/31/2023	10.125	460,566		690,000
100090944	Anaheim	CA		01/31/2023	9.499	680,534		864,999
100090945	Rancho Cucamonga	CA		01/31/2023	9.875	821,380		900,000
100090946	Pahrump	NV		01/31/2023	9.999	384,545		454,999
100090947	Los Angeles	CA		01/31/2023	9.499	728,352		890,000
100090948	Miami	FL		01/31/2023	10.125	524,645		620,000
100090949	Waldorf	MD		01/31/2023	9.750	613,924		725,000
100090950	Los Angeles	CA		01/31/2023	9.750	414,520		510,000
100090951	Santa Ana	CA		01/31/2023	8.750	667,677		814,999
100090952	Bakersfield	CA		01/31/2023	9.625	179,242		210,000
100090953	Azusa	CA		01/31/2023	9.250	600,994		749,999
100090954	Everett	WA		01/31/2023	10.250	470,541		579,999
100090955	Santa Ana	CA		01/31/2023	10.375	479,835		550,000
100090956	Long Beach	CA		01/31/2023	8.999	594,591		920,000
100090958	Hudson	MA		01/31/2023	8.375	264,742		365,000
100090959	Pasadena	TX		01/31/2023	9.875	194,300		200,999
100090961	Rockland	MA		01/31/2023	8.999	449,468		586,000
100090962	Palmdale	CA		01/31/2023	8.999	472,719		610,000
100090963	Tucson	AZ		01/31/2023	8.999	525,839		614,000
100090964	Waterbury	CT		01/31/2023	10.750	226,272		260,700
100090965	Miami	FL		01/31/2023	9.375	535,712		590,000
100090966	China	MI		01/31/2023	7.999	215,426		362,000
100090967	Henderson	NV		01/31/2023	8.875	1,053,751		1,299,999
100090968	Los Angeles	CA		01/31/2023	9.499	498,614		600,000
100090969	Doral	FL		01/31/2023	8.999	1,142,376		1,440,000
100090970	Oxnard	CA		01/31/2023	7.750	386,939		675,000
100090971	Ocean Isle Beach	NC		01/31/2023	9.375	270,379		380,000
100090972	Newton	MA		01/31/2023	7.999	634,970		779,999
100090973	Allen	TX		01/31/2023	8.625	564,731		760,000
100090975	West Allis	WI		01/31/2023	10.499	216,800		259,000
100090976	Los Angeles	CA		01/31/2023	7.999	309,079		670,000
100090977	Encinitas	CA		01/31/2023	7.999	918,037		1,900,000
100090978	Smyrna	GA		01/31/2023	10.999	251,953		320,000
100090979	Henrico	VA		01/31/2023	9.999	229,481		260,000
100090980	Victorville	CA		01/31/2023	8.499	336,227		395,000
100090982	Danbury	CT		01/31/2023	10.999	394,728		490,000
100090983	Hemet	CA		01/31/2023	9.750	381,681		435,000
100090984	Olympia	WA		01/31/2023	8.625	585,513		715,000
100090985	Sherman Oaks	CA		01/31/2023	9.499	1,053,120		1,230,000
100090986	Rockford	IL		01/31/2023	10.625	207,057		227,000
100090987	Los Angeles (Area Of Northridg	CA		01/31/2023	10.375	1,111,930		1,219,999
100090988	Chula Vista	CA		01/31/2023	7.375	572,688		955,000
100090989	Simi Valley	CA		01/31/2023	8.999	496,762		600,000
100090990	Sherwood	OR		01/31/2023	7.875	980,519		1,374,999
100090991	Las Vegas	NV		01/31/2023	8.999	232,532		315,000
100090993	Chicago	IL		01/31/2023	9.250	518,331		634,999
100090995	Missouri City	TX		01/31/2023	10.499	496,553		610,999
100090996	Los Angeles	CA		01/31/2023	7.999	451,250		550,000
100090997	Jurupa Valley	CA		01/31/2023	9.625	484,981		525,000
100090998	Hayward	CA		01/31/2023	9.999	660,905		717,000
100090999	Sewickley	PA		01/31/2023	8.500	158,698		249,999
100091000	Lutz	FL		01/31/2023	10.375	1,024,381		1,345,000
100091001	Los Angeles	CA		01/31/2023	10.499	890,454		1,002,000
100091002	Compton	CA		01/31/2023	10.250	566,104		734,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091003	Fort Washington	MD		01/31/2023	10.750	264,258		344,000
100091004	Los Angeles	CA		01/31/2023	8.875	247,101		415,000
100091005	Mcallen	TX		01/31/2023	10.375	164,769		234,000
100091007	Los Angeles	CA		01/31/2023	7.999	355,989		595,000
100091008	Las Vegas	NV		01/31/2023	8.999	418,654		450,000
100091009	El Monte	CA		01/31/2023	7.875	456,156		660,000
100091010	Stephenville	TX		01/31/2023	8.875	180,124		221,000
100091011	Lakemont	GA		01/31/2023	8.999	923,869		1,400,000
100091012	Clarendon	TX		01/31/2023	8.999	147,800		225,000
100091014	Centerville	MA		01/31/2023	9.750	465,176		587,500
100091015	Centerville	MA		01/31/2023	8.999	487,389		642,500
100091016	Norco	CA		01/31/2023	10.750	1,357,096		1,669,999
100091017	Los Angeles	CA		01/31/2023	9.375	692,519		845,000
100091019	Los Angeles	CA		01/31/2023	8.999	487,016		620,000
100091020	Moreno Valley	CA		01/31/2023	8.999	643,361		745,999
100091021	Perris	CA		01/31/2023	10.499	457,058		515,000
100091022	Jacksonville	FL		01/31/2023	8.750	219,508		286,000
100091023	Moreno Valley	CA		01/31/2023	9.499	336,638		417,000
100091024	Moreno Valley	CA		01/31/2023	10.625	521,775		570,000
100091025	Centerville	MA		01/31/2023	10.999	472,295		555,000
100091026	Littleton	CO		01/31/2023	9.499	590,111		679,000
100091027	Hockley	TX		01/31/2023	8.499	375,877		461,000
100091028	Cleveland	TN		01/31/2023	9.375	447,067		485,000
100091030	Los Angeles	CA		01/31/2023	8.999	461,025		620,000
100091031	Whittier	CA		01/31/2023	8.999	767,460		852,000
100091033	Upland	CA		01/31/2023	8.375	1,124,398		1,849,999
100091034	Hillsboro	OR		01/31/2023	10.250	336,686		410,000
100091035	Visalia	CA		01/31/2023	9.999	236,036		267,000
100091036	Los Angeles	CA		01/31/2023	10.375	715,386		775,000
100091038	Rancho Cucamonga	CA		01/31/2023	10.875	1,230,771		1,355,000
100091039	District Heights	MD		01/31/2023	9.375	251,447		360,000
100091041	Vista	CA		01/31/2023	8.875	698,732		850,000
100091042	Springfield	VA		01/31/2023	10.625	650,675		695,500
100091043	Renton	WA		01/31/2023	8.999	641,586		780,000
100091044	Culver City	CA		01/31/2023	7.750	395,529		690,000
100091045	Orlando	FL		01/31/2023	6.999	295,817		427,999
100091046	Kissimmee	FL		01/31/2023	9.375	185,332		218,000
100091047	San Diego	CA		01/31/2023	8.125	740,770		970,000
100091048	Corona	CA		01/31/2023	9.625	827,478		880,000
100091049	Buena Park	CA		01/31/2023	8.125	318,371		875,000
100091050	Crowley	TX		01/31/2023	10.499	369,000		433,000
100091052	Hialeah	FL		01/31/2023	9.125	362,306		424,000
100091053	Portland	OR		01/31/2023	8.875	365,859		533,000
100091054	Portland	OR		01/31/2023	8.999	196,834		520,000
100091055	Springfield	OR		01/31/2023	9.250	263,180		310,000
100091056	San Bernardino	CA		01/31/2023	9.375	464,826		595,000
100091057	Colorado Springs	CO		01/31/2023	9.499	322,602		370,000
100091058	Montebello	CA		01/31/2023	7.999	520,817		755,000
100091059	Fresno	CA		01/31/2023	8.625	175,861		250,000
100091060	Fort Myers	FL		01/31/2023	10.625	635,887		704,999
100091062	Indio	CA		01/31/2023	10.499	591,773		665,000
100091063	Houston	TX		01/31/2023	10.875	330,375		430,000
100091064	Vienna	VA		01/31/2023	8.625	852,031		1,081,000
100091065	Norwalk	CA		01/31/2023	9.250	607,785		720,000
100091066	Santa Clarita	CA		01/31/2023	10.625	729,259		800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091067	Lehighton	PA		01/31/2023	11.250	163,285		200,000
100091069	Chicago	IL		01/31/2023	8.875	198,719		275,000
100091070	Hartford	CT		01/31/2023	9.125	264,168		315,000
100091071	Moorpark	CA		01/31/2023	8.999	481,574		650,000
100091072	Park Ridge	NJ		01/31/2023	8.625	382,490		463,999
100091073	Los Angeles	CA		01/31/2023	9.499	690,093		940,000
100091074	Marstons Mills	MA		01/31/2023	9.499	599,010		750,000
100091075	Palmdale	CA		01/31/2023	8.375	344,806		415,000
100091077	Vero Beach	FL		01/31/2023	8.625	1,260,201		1,509,000
100091078	Calexico	CA		01/31/2023	7.999	302,952		450,000
100091079	Fallbrook Area	CA		01/31/2023	8.999	900,305		1,160,000
100091080	Middletown	MD		01/31/2023	10.750	282,697		310,000
100091081	Boca Raton	FL		01/31/2023	8.250	1,360,895		1,750,000
100091082	Mission Viejo	CA		01/31/2023	9.499	559,470		775,000
100091083	Malden	MA		01/31/2023	9.250	617,041		739,999
100091084	Fort Worth	TX		01/31/2023	10.250	459,245		523,000
100091085	Burrillville	RI		01/31/2023	10.999	361,935		414,000
100091086	El Cajon	CA		01/31/2023	10.499	1,106,041		1,200,000
100091087	Charlotte	NC		01/31/2023	11.250	240,458		310,000
100091088	Inglewood	CA		01/31/2023	9.250	579,950		710,000
100091089	Orlando	FL		01/31/2023	8.499	331,970		428,000
100091090	Harmony	FL		01/31/2023	10.999	364,405		485,000
100091091	Los Angeles	CA		01/31/2023	9.499	223,859		490,000
100091092	La Mirada	CA		01/31/2023	9.875	687,496		875,000
100091093	Altadena	CA		01/31/2023	7.875	978,672		1,480,000
100091094	Delray Beach	FL		01/31/2023	7.499	263,012		369,000
100091095	Santa Clarita	CA		01/31/2023	9.250	518,937		650,000
100091096	Kent	WA		01/31/2023	8.875	432,710		550,000
100091097	Riverside	CA		01/31/2023	10.750	728,507		790,000
100091098	Lake Havasu City	AZ		01/31/2023	8.875	265,625		335,000
100091099	Moorpark	CA		01/31/2023	9.250	712,807		812,500
100091100	Sandy Springs	GA		01/31/2023	11.125	480,108		740,000
100091101	Sycamore	IL		01/31/2023	9.499	419,227		575,000
100091102	Los Angeles	CA		01/31/2023	10.250	706,666		739,999
100091103	Los Angeles	CA		01/31/2023	9.999	350,470		619,999
100091104	Las Vegas	NV		01/31/2023	10.750	419,166		560,000
100091105	West Yarmouth	MA		01/31/2023	9.375	457,021		555,000
100091106	Fontana	CA		01/31/2023	7.999	622,896		760,000
100091107	San Bernardino	CA		01/31/2023	10.625	603,715		670,000
100091109	Los Angeles	CA		01/31/2023	9.999	607,559		690,000
100091112	Bakersfield	CA		01/31/2023	11.499	263,229		320,000
100091113	Riverside	CA		01/31/2023	7.999	350,224		525,000
100091114	New Fairview	TX		01/31/2023	10.499	574,189		611,000
100091115	Cicero	IL		01/31/2023	9.499	213,283		270,000
100091116	Oro Valley	AZ		01/31/2023	9.999	1,649,123		1,899,999
100091117	Columbia	TN		01/31/2023	7.999	248,462		301,000
100091118	Douglasville	GA		01/31/2023	10.499	334,498		389,000
100091119	Denver	CO		01/31/2023	9.875	283,176		425,000
100091120	Los Angeles	CA		01/31/2023	8.999	813,196		1,050,000
100091121	Lithia	FL		01/31/2023	8.999	516,320		565,000
100091122	Las Vegas	NV		01/31/2023	8.999	802,215		977,500
100091123	Los Angeles	CA		01/31/2023	7.999	436,500		870,000
100091124	Morton Grove	IL		01/31/2023	9.499	210,803		297,000
100091125	Aguila	AZ		01/31/2023	8.375	504,495		700,000
100091126	Colorado Springs	CO		01/31/2023	9.750	184,222		338,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091127	Whippany	NJ		01/31/2023	9.625	441,152		600,000
100091128	Calumet City	IL		01/31/2023	8.625	152,490		200,000
100091129	Los Angeles	CA		01/31/2023	6.750	630,150		929,999
100091130	East Providence	RI		01/31/2023	7.000	318,800		450,000
100091131	Denver	CO		01/31/2023	6.875	470,482		646,000
100091132	Bluffton	SC		01/31/2023	7.250	256,856		350,000
100091133	Altadena	CA		01/31/2023	6.875	1,018,980		1,725,000
100091134	Los Angeles	CA		01/31/2023	6.750	409,172		1,000,000
100091135	Wilmington	CA		01/31/2023	6.750	508,058		702,000
100091136	Ammon	ID		01/31/2023	7.250	247,078		330,000
100091137	Tioga	TX		01/31/2023	7.250	224,795		300,100
100091138	Bradenton	FL		01/31/2023	7.250	261,598		335,000
100091139	Temecula	CA		01/31/2023	6.750	201,110		765,000
100091140	South Daytona	FL		01/31/2023	7.125	154,023		196,999
100091141	North Port	FL		01/31/2023	7.250	251,388		325,000
100091142	Cathedral City	CA		01/31/2023	7.125	421,116		570,000
100091143	Hurst	TX		01/31/2023	6.875	184,000		272,000
100091144	Davenport	FL		01/31/2023	7.125	378,076		500,000
100091145	San Diego	CA		01/31/2023	6.750	480,643		935,000
100091146	San Diego	CA		01/31/2023	6.750	485,209		950,999
100091147	Los Angeles	CA		01/31/2023	6.875	531,035		785,000
100091148	San Fernando	CA		01/31/2023	7.250	508,158		659,999
100091149	Houston	TX		01/31/2023	7.125	271,577		380,000
100091150	Pico Rivera	CA		01/31/2023	6.625	452,878		660,000
100091151	Inglewood	CA		01/31/2023	6.750	396,310		834,999
100091152	Victorville	CA		01/31/2023	6.625	267,489		375,000
100091153	Bentonville	AR		01/31/2023	6.999	331,172		471,000
100091154	Hinesville	GA		01/31/2023	7.125	203,889		294,000
100091155	Red Oak	TX		01/31/2023	6.625	263,793		435,000
100091156	Republic	MO		01/31/2023	6.625	224,481		295,000
100091157	Republic	MO		01/31/2023	6.625	232,119		303,000
100091158	Clearwater	FL		01/31/2023	6.750	428,134		739,399
100091159	Republic	MO		01/31/2023	6.625	219,022		285,000
100091160	North Las Vegas	NV		01/31/2023	6.750	144,110		310,000
100091161	Seaside Heights	NJ		01/31/2023	6.625	149,689		275,000
100091162	Gatlinburg	TN		01/31/2023	7.375	984,960		1,250,000
100091163	El Paso	TX		01/31/2023	6.999	156,309		220,000
100091164	Desert Hot Springs	CA		01/31/2023	6.875	236,740		350,000
100091165	Ely	NV		01/31/2023	6.750	182,599		275,000
100091166	Merriam Woods Village	MO		01/31/2023	6.625	170,391		229,999
100091167	Dedham	MA		01/31/2023	6.875	283,897		464,000
100091168	Caldwell	ID		01/31/2023	6.875	147,216		385,000
100091169	Branson West	MO		01/31/2023	6.625	199,949		265,000
100091170	Pooler	GA		01/31/2023	7.625	210,432		280,000
100091171	San Jose	CA		01/31/2023	6.625	299,963		1,170,000
100091172	New Braunfels	TX		01/31/2023	6.750	240,983		414,000
100091173	Statesboro	GA		01/31/2023	7.625	122,375		184,000
100091174	Branson West	MO		01/31/2023	6.625	251,915		335,000
100091175	Miami	FL		01/31/2023	7.125	396,235		515,000
100091176	Las Vegas	NV		01/31/2023	7.000	375,402		500,000
100091177	Statesboro	GA		01/31/2023	7.875	154,358		228,000
100091178	Los Angeles	CA		01/31/2023	7.250	677,110		1,020,000
100091179	Glendale	CA		01/31/2023	6.875	620,318		1,020,000
100091180	Branson	MO		01/31/2023	6.625	219,659		290,000
100091181	Branson West	MO		01/31/2023	6.625	251,813		335,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091182	Oakland	NJ		01/31/2023	7.250	489,724		735,000
100091183	Yarmouth Port	MA		01/31/2023	8.875	180,603		289,999
100091184	Carson City	NV		01/31/2023	7.990	228,386		330,000
100091185	Monroe Township	NJ		01/31/2023	7.375	275,213		350,000
100091186	San Diego	CA		01/31/2023	7.625	394,744		760,000
100091187	Phoenix	AZ		01/31/2023	7.375	263,200		338,000
100091188	Denton	TX		01/31/2023	9.499	216,364		322,000
100091189	San Diego	CA		01/31/2023	7.625	455,033		1,295,000
100091190	Phoenix	AZ		01/31/2023	7.375	311,392		404,999
100091191	Everett	WA		01/31/2023	8.875	299,080		410,000
100091192	Dallas	TX		01/31/2023	9.250	213,353		330,000
100091193	Hampton	GA		01/31/2023	7.875	185,536		280,000
100091194	Worcester	MA		01/31/2023	8.999	349,431		490,000
100091195	Baltimore	MD		01/31/2023	9.250	108,925		159,999
100091196	Clearwater	FL		01/31/2023	8.750	320,162		576,000
100091197	Orlando	FL		01/31/2023	6.750	374,633		535,000
100091198	Chicago	IL		01/31/2023	8.625	213,672		319,999
100091199	Memphis	TN		01/31/2023	8.999	255,029		388,000
100091200	Lakewood	OH		01/31/2023	8.250	184,035		265,000
100091201	Phoenix	AZ		01/31/2023	9.250	470,026		610,000
100091202	Cocoa	FL		01/31/2023	8.375	146,306		210,000
100091203	Palm Bay	FL		01/31/2023	8.499	228,084		355,000
100091204	(Winnetka Area) Los Angeles	CA		01/31/2023	8.375	527,473		785,000
100091205	Tampa	FL		01/31/2023	8.999	363,453		545,000
100091206	Cathedral City	CA		01/31/2023	8.999	361,855		525,000
100091207	Decatur	GA		01/31/2023	9.125	149,490		184,999
100091208	Stone Mountain	GA		01/31/2023	8.875	159,205		228,000
100091209	Worcester	MA		01/31/2023	9.499	624,487		876,000
100091210	Ocala	FL		01/31/2023	9.250	220,585		340,000
100091211	North Las Vegas	NV		01/31/2023	8.990	186,558		269,999
100091212	Dallas	TX		01/31/2023	8.250	128,490		166,000
100091213	Baltimore	MD		01/31/2023	10.750	360,726		550,000
100091214	Surf City	NC		01/31/2023	8.375	497,941		703,000
100091215	Baltimore	MD		01/31/2023	10.499	364,258		503,000
100091216	Smithfield	NC		01/31/2023	9.200	169,567		215,000
100091217	San Francisco	CA		01/31/2023	7.625	597,906		1,645,000
100091218	Fort Myers	FL		01/31/2023	10.499	190,536		234,999
100091219	Miami	FL		01/31/2023	7.625	446,741		880,000
100091220	Barnardsville	NC		01/31/2023	8.250	296,041		439,999
100091221	Grand Prairie	TX		01/31/2023	9.499	180,019		220,000
100091222	Sanford	FL		01/31/2023	9.375	253,617		319,999
100091223	Stone Mountain	GA		01/31/2023	8.000	236,613		325,000
100091225	Sparta	TN		01/31/2023	7.999	186,231		239,999
100091226	Indio	CA		01/31/2023	9.999	350,303		545,000
100091227	New Bedford	MA		01/31/2023	9.999	258,331		400,000
100091228	Springfield	MA		01/31/2023	9.499	174,622		280,000
100091229	Baltimore	MD		01/31/2023	10.125	117,859		140,000
100091230	Newark	NJ		01/31/2023	8.875	313,504		415,000
100091231	Orlando	FL		01/31/2023	9.125	198,094		258,000
100091232	Irving	TX		01/31/2023	8.499	506,712		657,000
100091233	Orlando	FL		01/31/2023	8.750	196,999		249,999
100091234	Columbus	GA		01/31/2023	8.750	125,364		175,000
100091235	Orlando	FL		01/31/2023	9.625	199,066		252,999
100091236	Lakewood	CO		01/31/2023	8.499	368,641		700,000
100091237	Orlando	FL		01/31/2023	8.250	186,765		225,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091238	Orlando	FL		01/31/2023	7.999	192,522		244,999
100091239	Orlando	FL		01/31/2023	9.625	199,923		252,999
100091240	Cathedral City	CA		01/31/2023	9.499	575,039		783,000
100091241	Broadview	IL		01/31/2023	8.999	226,765		295,000
100091242	Baltimore	MD		01/31/2023	9.499	114,094		165,000
100091243	Waterbury	CT		01/31/2023	9.999	144,970		186,000
100091244	Lancaster	CA		01/31/2023	8.750	218,717		357,000
100091245	Savannah	GA		01/31/2023	7.375	296,178		400,000
100091246	Las Vegas	NV		01/31/2023	8.999	172,531		345,000
100091247	Richfield	MN		01/31/2023	9.499	206,462		282,000
100091248	Brookhaven	GA		01/31/2023	9.999	1,215,438		1,650,000
100091249	Saint Louis	MO		01/31/2023	8.999	263,239		360,000
100091250	Waterbury	CT		01/31/2023	10.125	181,886		225,000
100091251	Lakewood	WA		01/31/2023	7.999	248,330		370,000
100091252	Baltimore	MD		01/31/2023	8.499	176,466		239,999
100091253	New Richmond	WI		01/31/2023	10.125	126,254		178,000
100091254	Detroit	MI		01/31/2023	9.875	106,492		149,999
100091255	Lehigh Acres	FL		01/31/2023	7.999	199,385		400,000
100091256	Franklin	TN		01/31/2023	7.999	905,932		2,125,000
100091257	Harveys Lake	PA		01/31/2023	9.250	178,928		213,000
100091258	South Gate	CA		01/31/2023	9.999	550,706		750,000
100091259	Joshua Tree	CA		01/31/2023	8.875	250,644		390,000
100091260	Hallandale Beach	FL		01/31/2023	8.999	328,256		449,999
100091261	Indio	CA		01/31/2023	9.499	308,357		420,000
100091262	Milwaukee	WI		01/31/2023	8.999	172,742		205,000
100091263	Big Bear City	CA		01/31/2023	8.499	228,239		275,000
100091264	Los Angeles	CA		01/31/2023	7.999	591,432		915,000
100091265	Las Vegas	NV		01/31/2023	8.999	310,135		420,000
100091266	Vernal	UT		01/31/2023	9.499	217,116		300,000
100091267	Orange Park	FL		01/31/2023	9.750	190,498		324,999
100091268	Bermuda Dunes	CA		01/31/2023	9.999	609,034		1,010,000
100091269	Tampa	FL		01/31/2023	9.499	232,732		320,000
100091270	Manson	WA		01/31/2023	7.999	397,008		580,000
100091271	Gardena	CA		01/31/2023	7.999	439,174		699,999
100091272	Benbrook	TX		01/31/2023	7.375	224,292		320,000
100091273	Glendora	CA		01/31/2023	7.999	380,980		790,000
100091274	South Hadley	MA		01/31/2023	9.750	189,530		237,000
100091275	Washington	DC		01/31/2023	9.499	388,532		590,000
100091276	Atlanta	GA		01/31/2023	9.125	159,973		252,999
100091277	Nashville	TN		01/31/2023	8.750	714,978		1,036,000
100091278	San Antonio	TX		01/31/2023	8.625	594,847		770,000
100091279	San Antonio	TX		01/31/2023	8.999	818,532		1,060,000
100091280	Cathedral City	CA		01/31/2023	8.999	271,644		328,000
100091281	East Providence	RI		01/31/2023	9.499	265,894		467,000
100091282	Phoenix	AZ		01/31/2023	8.625	162,882		272,000
100091283	Phoenix	AZ		01/31/2023	8.625	163,040		265,000
100091284	San Diego	CA		01/31/2023	9.499	286,488		607,000
100091285	Lancaster	CA		01/31/2023	9.999	284,492		350,000
100091286	Ocala	FL		01/31/2023	8.625	181,297		258,000
100091287	Green Cove Springs	FL		01/31/2023	8.999	261,272		380,000
100091288	Fort Morgan	CO		01/31/2023	10.250	331,404		435,000
100091289	Chicago	IL		01/31/2023	9.375	162,719		225,000
100091290	Dallas	TX		01/31/2023	7.999	186,818		275,000
100091291	Mcdonough	GA		01/31/2023	9.125	285,433		364,999
100091292	North Las Vegas	NV		01/31/2023	8.499	211,899		360,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091293	Kent	WA		01/31/2023	8.625	538,570		705,000
100091294	Great Mills	MD		01/31/2023	8.750	193,719		244,999
100091295	Maple Valley	WA		01/31/2023	7.999	446,394		675,000
100091296	Kent	WA		01/31/2023	8.625	602,389		790,000
100091297	Tacoma	WA		01/31/2023	8.250	298,087		395,000
100091298	Koloa	HI		01/31/2023	8.125	1,211,276		2,190,000
100091299	Mooresville	NC		01/31/2023	8.875	363,907		565,000
100091300	Philadelphia	PA		01/31/2023	9.999	425,765		580,000
100091301	Orem	UT		01/31/2023	9.999	207,186		330,000
100091302	Houston	TX		01/31/2023	7.625	192,672		295,000
100091303	Wilmington	CA		01/31/2023	8.999	494,563		650,000
100091304	Houston	TX		01/31/2023	8.375	205,953		305,000
100091305	Redlands	CA		01/31/2023	8.750	854,689		1,115,000
100091306	Warren	MI		01/31/2023	10.375	139,782		187,999
100091307	El Centro	CA		01/13/2023	8.500	348,551		450,000
100091308	Kissimmee	FL		01/13/2023	9.000	804,375		985,000
100091310	Goodlettsville	TN		01/13/2023	8.375	310,760		410,000
100091311	Atlanta	GA		01/13/2023	9.875	498,449		553,000
100091312	Costa Mesa	CA		01/13/2023	9.000	703,500		2,100,000
100091313	Escondido	CA		01/13/2023	9.000	1,934,058		2,400,000
100091314	Fresno	CA		01/13/2023	8.500	451,920		580,000
100091315	Detriot	MI		01/13/2023	9.500	404,688		574,000
100091316	Kissimmee	FL		01/13/2023	10.375	457,835		646,000
100091317	El Cajon	CA		01/13/2023	9.625	613,959		800,000
100091318	Wilton	CA		01/13/2023	8.250	1,079,502		1,250,000
100091319	Ingleside	IL		01/13/2023	8.875	312,832		432,000
100091320	Berlin	CT		01/13/2023	11.000	332,174		430,000
100091321	Sarasota	FL		01/13/2023	10.125	254,047		351,000
100091322	Houston	TX		01/13/2023	8.999	444,166		624,999
100091324	Enumclaw	WA		01/13/2023	9.500	784,738		999,999
100091325	Bradbury	CA		01/13/2023	10.500	784,843		950,000
100091326	Rancho Mirage	CA		01/13/2023	8.375	723,133		979,000
100091327	Cypress	TX		01/13/2023	10.490	1,146,551		1,295,000
100091328	Whittier	CA		01/13/2023	9.500	504,928		675,000
100091329	Santa Rosa Beach	FL		01/13/2023	9.750	682,387		955,000
100091330	Savannah	GA		01/13/2023	9.500	1,184,139		1,546,000
100091331	Encinitas	CA		01/13/2023	8.375	994,375		2,800,000
100091332	Jonesboro	GA		01/13/2023	8.875	349,171		387,000
100091333	Rochelle Park	NJ		01/13/2023	9.125	328,386		456,000
100091334	Olympia	WA		01/13/2023	10.500	425,170		465,000
100091336	Hartford	CT		01/13/2023	9.375	221,286		290,000
100091338	Cutler Bay	FL		01/13/2023	9.500	409,050		585,000
100091359	Arlington	VA		02/22/2023	7.999	261,791		375,000
100091360	Newark	NJ		02/22/2023	7.499	477,673		630,000
100091361	Elizabeth	NJ		02/22/2023	7.624	381,667		539,999
100091362	Katy	TX		02/22/2023	6.500	255,019		340,000
100091363	Magnolia	TX		02/22/2023	5.499	218,832		295,499
100091364	Winter Haven	FL		02/22/2023	6.250	279,101		345,000
100091366	Olathe	KS		02/22/2023	6.999	351,017		464,999
100091367	Nyack	NY		02/22/2023	7.499	523,166		690,000
100091368	Durham	NC		02/22/2023	7.624	323,904		399,999
100091369	Butler	NJ		02/22/2023	6.500	377,320		540,000
100091370	Naples	FL		02/22/2023	7.500	656,431		800,000
100091371	Naples	FL		02/22/2023	7.500	680,343		800,000
100091372	Cape Charles	VA		02/22/2023	6.625	589,764		734,999

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091373	Champlin	MN		02/22/2023	6.375	289,385		385,000
100091374	Moreno Valley	CA		02/22/2023	7.499	411,101		510,000
100091375	Summerville	SC		02/22/2023	7.624	294,774		393,000
100091376	Norfolk	VA		02/22/2023	6.125	210,315		280,000
100091377	Miami	FL		02/22/2023	6.999	292,962		419,999
100091378	Cleveland Heights	OH		02/22/2023	5.625	251,088		375,999
100091379	Washington	DC		02/22/2023	5.500	342,556		475,000
100091380	Carson	CA		02/22/2023	6.125	365,522		559,999
100091381	Vallejo	CA		02/22/2023	5.500	361,332		525,000
100091382	Jefferson	LA		02/22/2023	5.500	206,592		284,000
100091383	Hickory Hills	IL		02/22/2023	5.990	296,857		504,999
100091384	Marrero	LA		02/22/2023	7.875	128,708		236,000
100091385	Washington	DC		02/22/2023	7.875	228,524		310,000
100091386	Hoffman Estates	IL		02/22/2023	7.875	186,084		235,000
100091387	Duck Creek Village	UT		02/22/2023	7.875	533,525		724,999
100091388	Round Rock	TX		02/22/2023	7.625	265,563		350,000
100091389	Montague	NJ		02/22/2023	8.000	218,313		318,000
100091390	Essex	MD		02/22/2023	8.000	160,023		234,999
100091391	Saint Paul	MN		02/22/2023	7.875	161,612		226,000
100091392	Ormond Beach	FL		02/22/2023	8.000	285,944		420,000
100091393	Las Vegas	NV		02/22/2023	7.125	339,226		430,000
100091394	Las Vegas	NV		02/22/2023	7.625	675,768		835,000
100091395	Richmond	TX		02/22/2023	6.250	262,382		350,000
100091396	Baton Rouge	LA		02/22/2023	7.990	106,242		159,000
100091397	Winston	GA		02/22/2023	7.625	274,855		360,000
100091398	Kamuela	HI		02/22/2023	7.625	989,693		1,529,999
100091399	Norman	OK		02/22/2023	6.625	208,690		340,000
100091401	Bradenton	FL		02/22/2023	7.625	250,315		335,000
100091402	Hampstead	NC		02/22/2023	6.625	373,283		500,000
100091403	Mesa	AZ		02/22/2023	7.625	465,919		575,000
100091404	Lakewood	CO		02/22/2023	7.375	526,543		670,000
100091405	Neptune	NJ		02/22/2023	7.625	396,794		520,000
100091406	Ocean City	MD		02/22/2023	7.625	501,273		592,999
100091407	El Paso	TX		02/22/2023	7.750	174,194		330,000
100091408	Doral	FL		02/22/2023	7.500	477,121		595,000
100091409	Lehigh Acres	FL		02/22/2023	6.125	255,680		360,000
100091410	Reno	NV		02/22/2023	7.250	411,115		559,999
100091411	Flagler Beach	FL		02/22/2023	7.625	297,639		385,000
100091412	Sahuarita	AZ		02/22/2023	7.625	302,777		402,999
100091413	Minneapolis	MN		02/22/2023	7.500	312,634		490,000
100091414	Maynard	MA		02/22/2023	7.625	425,178		525,000
100091415	Spokane Valley	WA		02/22/2023	7.500	634,366		1,044,999
100091416	Cosby	TN		02/22/2023	8.000	135,993		169,999
100091417	Glen Haven	CO		02/22/2023	7.500	301,755		400,000
100091418	Los Angeles	CA		02/22/2023	5.750	307,276		730,000
100091419	Takoma Park	MD		02/22/2023	7.375	562,724		700,000
100091420	Woodbridge	VA		02/22/2023	7.500	349,137		460,000
100091421	Gatlinburg	TN		02/22/2023	7.625	418,987		527,000
100091422	Olathe	KS		02/22/2023	7.125	179,191		219,000
100091423	Westminster	CO		02/22/2023	7.500	185,572		300,000
100091424	Austin	TX		02/22/2023	7.500	401,233		534,999
100091425	Santa Clara	UT		02/22/2023	7.625	400,225		495,000
100091426	Pensacola	FL		02/22/2023	7.625	281,029		384,999
100091427	Wesley Chapel	FL		02/22/2023	4.990	314,418		420,000
100091428	Whittier	NC		02/22/2023	7.625	261,304		343,500

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100091429	Houston	TX		02/22/2023	8.000	269,294		355,000
100091430	Phoenix	AZ		02/22/2023	7.625	421,336		515,000
100091431	Colorado Springs	CO		02/22/2023	7.625	232,511		272,000
100091432	Moorestown	NJ		02/22/2023	7.625	334,441		440,000
100091434	Oakland	NJ		02/22/2023	7.625	606,662		820,000
100091435	Ocean City	MD		02/22/2023	7.575	547,020		740,000
100091436	Pine	AZ		02/22/2023	7.500	461,589		595,000
100091437	Santa Clarita	CA		02/22/2023	7.500	733,514		1,075,000
100091438	Reseda	CA		02/22/2023	7.125	674,529		1,000,000
100091440	Nutley	NJ		02/22/2023	7.625	253,074		382,000
100091442	Mesquite	NV		02/22/2023	7.500	279,325		398,000
100091443	Charlotte	NC		02/22/2023	7.625	377,093		441,000
100091444	Springfield	MA		02/22/2023	8.000	176,660		238,000
100091445	Torrance	CA		02/22/2023	7.125	291,737		365,000
100091446	Fruita	CO		02/22/2023	6.500	245,315		330,000
100091447	Sebring	FL		02/22/2023	6.000	225,293		300,000
100091448	Greensboro	NC		02/22/2023	7.125	278,345		377,999
100091449	Houston	TX		02/22/2023	7.750	157,816		248,000
100091450	La Mesa	CA		01/20/2023	8.875	507,410		740,000
100091451	Fulshear	TX		01/20/2023	8.250	399,008		849,000
100091452	Scottsdale	AZ		01/20/2023	8.625	601,472		830,000
100091453	Catawba	NC		01/20/2023	8.875	288,563		404,000
100091454	Porter Ranch	CA		01/20/2023	10.000	1,892,800		2,599,999
100091455	Stockton	CA		01/20/2023	8.500	1,882,825		2,650,000
100091457	Loma Linda	CA		01/20/2023	9.375	509,231		659,999
100091458	West Hills	CA		01/20/2023	9.250	536,640		1,035,000
100091459	Monterey Park	CA		01/20/2023	8.875	500,453		975,000
100091460	Phoenix	AZ		01/20/2023	7.875	246,790		315,000
100091461	Sacramento	CA		01/20/2023	9.000	1,046,520		1,710,000
100091462	Colorado Springs	CO		01/20/2023	10.000	177,197		315,000
100091463	Memphis	TN		01/20/2023	8.289	369,769		555,000
100091464	Cedartown	GA		01/20/2023	8.042	195,500		310,999
100091465	Cedartown	GA		01/20/2023	8.042	180,636		305,000
100091467	Chicago	IL		01/20/2023	7.950	187,490		245,000
100091468	Cedartown	GA		01/20/2023	8.042	175,577		276,000
100091471	Zephyrhills	FL		01/20/2023	7.921	180,985		250,000
100091472	Mount Vernon	NY		01/20/2023	8.456	526,024		740,000
100091473	Dayton	OH		01/20/2023	8.467	124,940		184,999
100091474	Wylie	TX		01/20/2023	7.764	146,647		219,999
100091476	Chicago	IL		01/20/2023	8.517	84,588		117,319
100091477	Westbury	NY		01/20/2023	7.956	240,011		385,000
100091478	Blackwood	NJ		01/20/2023	8.087	137,898		185,000
100091480	Kearny	NJ		01/20/2023	7.424	322,855		546,000
100091481	Woodside	NY		01/20/2023	7.890	634,372		1,555,000
100091482	Brooklyn	NY		01/20/2023	8.684	336,893		929,999
100091486	Los Angeles	CA		01/20/2023	7.402	122,797		420,000
100091488	Brooklyn	NY		01/20/2023	7.471	112,145		370,000
100091489	Kansas City	MO		01/20/2023	7.636	182,016		238,000
100091491	Kansas City	MO		01/20/2023	7.556	154,964		190,000
100091492	Kansas City	MO		01/20/2023	7.556	142,730		174,999
100091495	Bronx	NY		01/20/2023	8.700	640,782		880,000
100091496	Yonkers	NY		01/20/2023	8.050	538,094		700,000
100091497	Floral Park	NY		01/20/2023	8.650	407,829		550,000
100091498	Irvington	NJ		01/20/2023	7.954	457,065		600,000
100091500	Linden	NJ		01/20/2023	7.990	424,795		638,000

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100091501	Monticello	NY		01/20/2023	7.964	113,420		158,000
100091502	Lynchburg	VA		01/20/2023	8.189	77,250		100,000
100091503	Evansville	IN		01/20/2023	8.477	77,717		113,000
100091504	Boca Raton	FL		01/20/2023	7.269	423,543		779,999
100091505	Akron	OH		01/20/2023	8.546	99,760		137,999
100091506	Brooklyn	NY		01/20/2023	7.884	796,936		1,120,000
100091507	Toms River	NJ		01/20/2023	8.139	302,027		395,000
100091508	West Bend	WI		01/20/2023	8.544	154,410		211,999
100091509	Bronx	NY		01/20/2023	8.700	582,341		890,000
100091511	Yonkers	NY		01/20/2023	8.555	875,869		1,150,000
100091512	Hollywood	FL		01/20/2023	8.419	582,116		878,999
100091514	Trenton	NJ		01/20/2023	8.285	119,810		165,000
100091516	Chicago	IL		01/20/2023	8.773	196,622		350,000
100091518	Dundalk	MD		01/20/2023	7.705	174,438		243,000
100091519	Statesville	NC		01/20/2023	8.010	165,656		220,000
100091520	The Bronx	NY		01/20/2023	7.900	837,154		1,100,000
100091522	Baltimore	MD		01/20/2023	7.618	142,288		185,000
100091523	Lindenwold	NJ		01/20/2023	7.500	183,049		240,000
100091524	Missoula	MT		01/20/2023	7.576	394,647		670,000
100091525	Rosedale	NY		01/20/2023	8.412	302,066		550,000
100091526	Hartford	CT		01/20/2023	8.769	284,723		364,999
100091527	Newport News	VA		01/20/2023	8.050	156,239		234,000
100091528	Oxford	GA		01/20/2023	7.512	144,314		234,999
100091530	Belleville	IL		01/20/2023	8.232	110,646		144,000
100091531	Hanceville	AL		01/20/2023	7.514	125,379		175,000
100091533	West Babylon	NY		01/20/2023	7.910	206,569		445,000
100091534	Harvey	IL		01/20/2023	8.937	95,771		124,000
100091537	Trenton	NJ		01/20/2023	8.483	138,030		189,999
100091539	Suffolk	VA		01/20/2023	7.941	146,190		203,525
100091540	Greenville	SC		01/20/2023	8.262	145,158		220,999
100091541	Big Spring	TX		01/20/2023	8.925	113,359		145,000
100091542	Brooklyn	NY		01/20/2023	7.669	1,955,854		2,999,999
100091543	Brooklyn	NY		01/20/2023	8.872	691,162		895,000
100091544	Brooklyn	NY		01/20/2023	7.500	739,196		1,700,000
100091547	Lake Ronkonkoma	NY		01/20/2023	8.321	370,479		550,000
100091548	Cincinnati	OH		01/20/2023	8.228	140,718		195,000
100091549	Pittsburgh	PA		01/20/2023	9.013	77,250		100,000
100091550	Philadelphia	PA		01/20/2023	9.000	197,375		315,000
100091551	Staten Island	NY		01/20/2023	7.662	423,914		840,000
100091552	Cincinnati	OH		01/20/2023	8.173	128,353		180,000
100091553	Concord	CA		03/07/2023	8.875	589,230		899,999
100091554	Bakersfield	CA		03/07/2023	8.999	155,908		235,000
100091555	Downey	CA		03/07/2023	9.999	789,720		930,000
100091556	Whittier	CA		03/07/2023	7.875	230,672		680,000
100091557	Dundalk	MD		03/07/2023	9.250	161,013		225,000
100091558	Citrus Heights	CA		03/07/2023	9.125	770,686		935,000
100091559	Lancaster	CA		03/07/2023	8.750	399,806		480,000
100091560	Douglas	MA		03/07/2023	9.375	383,936		450,000
100091561	Olivet	MI		03/07/2023	10.250	161,012		180,000
100091562	Acton	CA		03/07/2023	8.999	1,505,754		1,800,000
100091564	Canton	MA		03/07/2023	10.750	696,056		756,999
100091565	Souderton	PA		03/07/2023	10.125	703,883		870,000
100091566	Littlerock	CA		03/07/2023	10.750	376,975		430,000
100091567	Slidell	LA		03/07/2023	9.750	219,856		560,000
100091568	West Covina	CA		03/07/2023	10.499	159,162		669,999

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100091569	Milwaukee	WI		03/07/2023	8.499	152,950		215,000
100091570	Oxford	NJ		03/07/2023	10.625	432,034		490,000
100091571	Baytown	TX		03/07/2023	11.499	153,074		175,000
100091572	Hacienda Heights	CA		03/07/2023	7.875	487,130		930,000
100091573	Gaithersburg	MD		03/07/2023	9.625	361,252		430,000
100091574	Los Angeles	CA		03/07/2023	8.125	586,049		782,999
100091575	Los Angeles	CA		03/07/2023	8.499	1,202,578		1,800,000
100091576	Payson	UT		03/07/2023	8.999	294,366		360,000
100091577	Los Angeles	CA		03/07/2023	10.750	1,019,480		1,110,000
100091578	Chicago	IL		03/07/2023	9.250	166,200		195,000
100091579	Baton Rouge	LA		03/07/2023	8.999	172,743		247,000
100091580	Owings Mills	MD		03/07/2023	8.999	512,591		633,000
100091581	Rancho Cucamonga	CA		03/07/2023	9.750	443,142		489,999
100091582	Apple Valley	CA		03/07/2023	7.999	162,764		365,000
100091583	Glen Burnie	MD		03/07/2023	10.999	318,156		355,000
100091584	Capitol Heights	MD		03/07/2023	9.125	281,687		385,000
100091585	Lancaster	CA		03/07/2023	8.875	292,506		414,999
100091586	Roswell	GA		03/07/2023	7.999	431,604		835,000
100091587	Silver Spring	MD		03/07/2023	10.875	450,393		549,999
100091588	Myrtle Beach	SC		03/07/2023	10.250	428,635		449,999
100091589	Lafayette	CA		03/07/2023	9.750	2,466,793		2,899,999
100091590	Bakersfield	CA		03/07/2023	10.499	331,818		365,000
100091591	Pinon Hills	CA		03/07/2023	9.499	429,876		500,000
100091592	Colleyville	TX		03/07/2023	10.499	592,803		710,000
100091593	Falls Church	VA		03/07/2023	9.875	508,167		600,000
100091594	Royal Palm Beach	FL		03/07/2023	8.875	431,130		515,000
100091595	Wellington	FL		03/07/2023	8.625	2,910,193		3,550,000
100091597	San Diego	CA		03/07/2023	8.125	599,044		935,000
100091598	Ridgecrest	CA		03/07/2023	7.999	158,283		310,000
100091599	Bryan	TX		03/07/2023	9.499	339,167		385,000
100091600	Murrayville	GA		03/07/2023	7.999	276,157		375,000
100091601	Los Angeles	CA		03/07/2023	8.999	1,417,367		1,555,000
100091602	San Jacinto	CA		03/07/2023	10.125	450,935		490,000
100091603	Garden Grove	CA		03/07/2023	9.250	583,106		1,015,000
100091604	Seal Beach	CA		03/07/2023	9.250	159,339		410,000
100091605	Ipswich	MA		03/07/2023	9.375	808,226		1,045,000
100091606	Stilwell	OK		03/07/2023	8.125	237,835		390,000
100091607	Washington	DC		03/07/2023	9.999	496,469		635,000
100091608	Orlando	FL		03/07/2023	7.499	272,949		435,000
100091609	Pawtucket	RI		03/07/2023	9.125	284,614		339,999
100091610	Winchester	KY		03/07/2023	9.375	291,028		430,000
100091611	Clarkston	WA		03/07/2023	9.499	250,150		335,000
100091614	Clarkston	WA		03/07/2023	9.250	185,688		252,999
100091615	San Antonio	TX		03/07/2023	9.125	144,555		200,000
100091616	Las Vegas	NV		03/07/2023	6.500	244,963		339,000
100091617	Las Vegas	NV		03/07/2023	10.375	246,469		348,000
100091618	Columbus	OH		03/07/2023	9.125	149,447		189,999
100091619	Kissimmee	FL		03/07/2023	7.999	532,272		743,830
100091620	Kissimmee	FL		03/07/2023	7.999	450,282		734,540
100091621	Denver	CO		03/07/2023	7.750	420,803		850,000
100091622	Albuquerque	NM		03/07/2023	8.625	310,911		380,000
100091623	Las Vegas	NV		03/07/2023	10.375	260,840		385,000
100091624	Hooper	UT		03/07/2023	8.499	373,006		518,000
100091625	Jacksonville	FL		03/07/2023	9.750	197,055		304,999
100091626	Houston	TX		03/07/2023	8.999	114,148		195,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091627	Pocatello	ID		03/07/2023	7.999	151,636		221,999
100091628	Atlanta	GA		03/07/2023	8.250	115,197		155,000
100091629	Gulfport	FL		03/07/2023	7.999	177,449		350,000
100091631	Riverdale	GA		03/07/2023	9.250	227,308		299,000
100091632	Leverett	MA		03/07/2023	7.999	223,333		365,000
100091633	Houston	TX		03/07/2023	7.375	620,967		840,000
100091634	Chicago	IL		03/07/2023	8.625	159,092		570,000
100091635	Denver	CO		03/07/2023	8.375	320,502		497,999
100091636	Dallas	PA		03/07/2023	8.999	207,215		266,000
100091637	Apple Valley	CA		03/07/2023	8.250	584,833		760,000
100091638	Litchfield Park	AZ		03/07/2023	8.250	398,534		530,000
100091639	Midvale	UT		03/07/2023	9.499	260,855		372,000
100091640	Midland	NC		03/07/2023	10.625	264,903		375,000
100091641	Atlanta	GA		03/07/2023	7.750	148,001		214,000
100091642	Valley Village	CA		01/27/2023	8.875	844,942		1,040,583
100091643	Encino	CA		01/27/2023	7.875	476,707		786,085
100091644	Rialto	CA		01/27/2023	7.500	427,174		645,473
100091645	Marina Del Rey	CA		01/27/2023	9.625	1,125,732		1,300,000
100091647	Beverly Hills	CA		01/27/2023	9.000	3,078,750		6,050,000
100091648	Milton	GA		01/27/2023	10.625	143,360		250,193
100091649	Rathdrum	ID		01/27/2023	11.375	560,110		681,000
100091650	Kyle	TX		01/27/2023	7.875	266,860		375,258
100091651	New Windsor	NY		01/27/2023	8.750	253,794		350,000
100091653	Chicago	IL		01/27/2023	8.875	252,827		1,719,999
100091654	Hackensack	NJ		01/27/2023	8.875	153,711		229,000
100091655	Bellaire	MI		01/27/2023	9.125	193,125		249,999
100091656	Lakewood	CO		01/27/2023	8.375	331,669		486,000
100091657	Tomales	CA		01/27/2023	9.625	1,339,846		1,741,000
100091659	York	PA		01/27/2023	8.500	209,353		320,000
100091661	Las Vegas	NV		01/27/2023	8.625	663,961		875,000
100091662	Delhi	CA		01/27/2023	8.875	349,538		400,000
100091663	Davenport	FL		01/27/2023	9.125	948,750		1,152,000
100091664	Hellertown	PA		01/27/2023	9.500	406,890		500,000
100091665	Sarasota	FL		01/27/2023	8.250	278,883		365,000
100091666	Pasadena	MD		01/27/2023	9.875	459,984		600,000
100091668	Surprise	AZ		01/27/2023	8.500	229,764		375,000
100091670	Gardner	MA		01/27/2023	9.500	167,992		
100091671	Manalapan	NJ		01/27/2023	11.000	153,844		400,000
100091672	Essex	MD		01/27/2023	10.375	368,213		410,000
100091673	Kissimmee	FL		01/27/2023	8.875	786,920		979,999
100091674	Joppa	MD		01/27/2023	9.625	171,150		360,000
100091675	Cape May Court House	NJ		01/27/2023	10.750	445,656		537,000
100091676	Boca Raton	FL		01/27/2023	9.375	1,294,380		1,730,000
100091677	Miami	FL		01/27/2023	8.250	407,866		550,000
100091678	Lake Elsinore	CA		01/27/2023	9.375	644,561		790,000
100091679	Atlanta	GA		01/27/2023	10.875	404,217		464,999
100091680	Arizona City	AZ		01/27/2023	7.375	247,349		320,000
100091681	Stockton	CA		03/24/2023	7.125	436,649		989,999
100091682	Mukilteo	WA		03/24/2023	8.125	526,487		1,359,999
100091683	Dallas	TX		03/24/2023	9.875	211,542		320,000
100091684	Hammonton	NJ		03/24/2023	8.125	283,034		359,999
100091685	Flower Mound	TX		03/24/2023	9.500	1,783,134		2,499,999
100091687	Kissimmee	FL		03/24/2023	9.500	381,462		510,000
100091688	Mckinney	TX		03/24/2023	10.250	375,617		461,000
100091690	Manteca	CA		03/24/2023	8.875	851,518		1,050,000

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100091691	Naples	FL		03/24/2023	7.625	498,515		635,000
100091693	Miami	FL		03/24/2023	7.750	399,049		490,000
100091695	Shaver Lake	CA		03/24/2023	9.250	368,958		506,000
100091696	Wimberley	TX		03/24/2023	9.250	826,554		1,050,000
100091697	Eagle	CO		03/24/2023	8.375	745,906		2,150,000
100091698	Highland Village	TX		03/24/2023	7.875	482,494		590,000
100091699	Beechgrove	TN		03/24/2023	9.125	736,541		925,000
100091700	Barstow	CA		03/24/2023	9.500	107,244		230,000
100091702	San Clemente	CA		03/24/2023	8.375	364,152		865,000
100091703	Chicago	IL		03/24/2023	7.875	982,214		1,232,000
100091704	Dana Point	CA		03/24/2023	7.875	730,918		900,000
100091705	Frazier Park	CA		03/24/2023	10.125	212,728		265,000
100091707	Spartanburg	SC		03/24/2023	7.875	313,753		412,000
100091709	Simi Valley	CA		03/24/2023	7.500	659,381		819,999
100091710	Houston	TX		03/24/2023	7.625	1,361,418		2,050,000
100091711	Sugar Land	TX		03/24/2023	7.875	592,456		725,000
100091712	Louisburg	NC		03/24/2023	8.500	206,444		301,999
100091714	Pleasant Ridge	MI		03/24/2023	8.875	350,151		425,000
100091715	Houston	TX		03/24/2023	8.625	1,033,251		1,455,000
100091718	Bakersfield	CA		03/24/2023	10.000	231,519		280,000
100091720	Rock Springs	WY		03/24/2023	9.000	447,966		585,000
100091723	Navarre	FL		03/24/2023	7.875	705,437		881,000
100091724	Phoenix	AZ		03/24/2023	8.750	274,581		340,000
100091725	Gainesville	GA		03/24/2023	9.750	357,490		425,000
100091726	Waianae	HI		03/24/2023	9.500	262,971		305,000
100091727	Waianae	HI		03/24/2023	9.500	263,645		305,000
100091728	Waianae	HI		03/24/2023	9.500	263,652		305,000
100091730	Cleveland	OH		03/24/2023	9.000	301,569		400,000
100091731	San Antonio	TX		03/24/2023	10.250	189,023		219,999
100091732	Laveen	AZ		03/24/2023	8.125	402,238		584,999
100091734	Phoenix	AZ		03/24/2023	8.750	239,491		308,000
100091735	Chicago	IL		03/24/2023	8.625	253,814		355,000
100091736	Fort Pierce	FL		03/24/2023	10.500	116,373		160,000
100091738	Garland	TX		03/24/2023	8.875	226,406		302,000
100091739	Fort Worth	TX		03/24/2023	9.500	131,584		180,000
100091741	Gainesville	GA		03/24/2023	10.000	351,617		430,000
100091742	Riverside	CA		03/24/2023	8.250	410,389		615,000
100091743	Sacramento	CA		03/24/2023	8.625	169,345		385,000
100091745	Isle Of Palms	SC		03/24/2023	8.250	273,960		547,999
100091746	Rockbridge	OH		03/24/2023	8.125	313,169		405,000
100091748	Sylmar	CA		03/24/2023	8.000	830,523		1,049,999
100091750	Atlanta	GA		03/24/2023	8.250	468,130		707,999
100091752	Grand Rapids	MI		03/24/2023	10.750	135,628		158,000
100091753	Hemet	CA		03/24/2023	8.375	106,884		197,000
100091754	Candler	NC		03/24/2023	8.250	485,849		639,000
100091755	Waco	TX		03/24/2023	8.375	159,896		200,000
100091756	Greensboro	NC		03/24/2023	9.125	107,229		140,000
100091757	Bayonne	NJ		03/24/2023	8.250	452,807		585,000
100091758	Bayonne	NJ		03/24/2023	8.250	312,100		400,000
100091759	Green Bay	WI		03/24/2023	9.625	132,356		161,356
100091760	Jacksonville	FL		03/24/2023	7.500	306,586		407,000
100091763	Ellijay	GA		03/24/2023	8.250	434,766		570,000
100091764	Weatherford	TX		03/24/2023	8.125	365,902		560,000
100091765	Miami	FL		03/24/2023	7.500	327,128		649,999
100091766	Conroe	TX		01/30/2023	8.375	473,902		660,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091767	June Lake	CA		01/30/2023	8.750	553,810		707,000
100091770	Denver	NC		01/30/2023	8.625	320,490		380,000
100091774	Encino	CA		01/30/2023	8.500	987,237		1,225,000
100091776	Tempe	AZ		01/30/2023	9.000	1,539,758		2,100,000
100091777	Arlington Heights	IL		01/30/2023	8.875	206,528		249,999
100091778	Cottonwood	AZ		01/30/2023	9.625	309,864		395,000
100091780	Phoenix	AZ		01/30/2023	9.000	425,396		535,000
100091781	Lakeland	FL		01/30/2023	8.625	354,498		442,000
100091782	Hollister	CA		01/30/2023	9.250	974,872		1,255,000
100091783	Manchester Township	NJ		01/30/2023	9.750	224,517		295,000
100091789	Lock Haven	PA		01/30/2023	10.875	246,455		290,000
100091793	San Clemente	CA		01/30/2023	8.625	637,254		875,000
100091794	Acworth	GA		01/30/2023	9.750	359,206		494,000
100091795	Katy	TX		01/30/2023	7.375	670,983		850,000
100091799	Elk Grove	CA		01/30/2023	8.000	449,177		650,000
100091800	Elk Grove	CA		01/30/2023	8.000	357,801		561,000
100091802	Altadena	CA		01/30/2023	9.250	1,185,737		1,460,000
100091803	Philadelphia	PA		01/30/2023	9.875	129,869		169,999
100091806	Sherman Oaks	CA		01/30/2023	8.750	2,248,476		2,949,999
100091808	Los Angeles	CA		01/30/2023	7.625	1,478,988		2,100,000
100091812	Plymouth	MI		01/30/2023	8.875	364,399		483,999
100091815	Houston	TX		01/30/2023	9.750	359,460		430,000
100091816	Santa Nella	CA		01/30/2023	9.000	560,873		757,000
100091818	Bonita Springs	FL		01/30/2023	8.250	1,019,921		1,425,000
100091821	Garland	TX		01/30/2023	8.875	807,245		925,000
100091822	Palmdale	CA		01/30/2023	8.750	297,758		360,000
100091823	Antioch	CA		01/30/2023	8.250	914,682		1,200,000
100091826	Lincoln	CA		01/30/2023	8.500	702,907		860,000
100091827	San Antonio	TX		01/30/2023	7.875	316,509		432,000
100091831	Sacramento	CA		01/30/2023	8.375	357,954		440,000
100091832	Burbank	CA		01/30/2023	9.750	1,141,115		1,380,000
100091841	Yorba Linda	CA		01/30/2023	9.000	1,646,011		2,020,000
100091847	Oakland	CA		01/30/2023	9.875	409,200		595,000
100091848	Oakland	CA		01/30/2023	9.500	634,725		825,000
100091851	Manvel	TX		01/30/2023	9.625	625,234		745,000
100091853	Wilmington	DE		01/30/2023	10.750	127,488		155,000
100091854	Vallejo	CA		01/30/2023	9.750	473,280		580,000
100091855	Jacksonville	FL		01/30/2023	9.875	399,699		499,000
100091856	Louisville	KY		01/30/2023	9.500	353,082		670,000
100091857	Boise	ID		01/30/2023	9.250	240,730		515,000
100091858	Boston	MA		01/30/2023	8.625	367,050		600,000
100091859	Cape Coral	FL		01/30/2023	8.875	294,790		383,000
100091860	Oakland Park	FL		01/30/2023	8.125	870,369		1,128,000
100091861	Panama City	FL		01/30/2023	8.875	299,334		445,500
100091862	Richmond	KY		01/30/2023	8.999	289,090		370,000
100091863	Doral	FL		01/30/2023	8.999	1,090,366		1,375,000
100091864	Macon	MO		01/30/2023	9.999	118,778		154,000
100091865	Highland	IN		01/30/2023	9.875	223,417		269,877
100091866	Laredo	TX		01/30/2023	9.999	222,687		307,000
100091867	Richmond	TX		01/30/2023	8.999	381,890		485,000
100091868	Florence	KY		01/30/2023	8.625	228,493		315,000
100091869	Miami Gardens	FL		01/30/2023	8.250	353,095		445,000
100091870	Wellington	FL		01/30/2023	9.500	429,443		545,000
100091871	Seattle	WA		01/30/2023	8.625	397,920		510,000
100091872	Brooklyn Center	MN		01/30/2023	9.875	233,839		288,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091873	Stephenville	TX		01/30/2023	8.999	311,975		375,000
100091875	Kissimmee	FL		01/30/2023	10.125	130,927		280,000
100091877	Southborough	MA		01/30/2023	10.125	409,757		760,000
100091878	Stoneham	MA		01/30/2023	8.375	451,149		644,999
100091879	Porter	TX		01/30/2023	8.375	456,021		539,363
100091880	St Cloud	FL		01/30/2023	8.500	365,824		563,500
100091881	Dallas	TX		01/30/2023	9.999	162,985		230,000
100091882	Sevierville	TN		01/30/2023	9.999	212,246		298,000
100091883	Gouda	NLD		01/27/2023	6.050	42,373		
100091884	Gouda	NLD		01/27/2023	6.050	14,776		
100091885	Rotterdam	NLD		01/27/2023	4.950	167,755		
100091886	Rotterdam	NLD		01/27/2023	4.950	21,730		
100091887	Hoogezand-Sappemeer	NLD		01/27/2023	6.200	82,574		
100091888	Hoogezand-Sappemeer	NLD		01/27/2023	6.200	4,346		
100091889	Rotterdam	NLD		01/27/2023	5.550	200,784		
100091890	Roosendaal	NLD		01/27/2023	6.050	111,040		
100091891	Leeuwarden	NLD		01/27/2023	4.760	104,304		
100091892	Valkenburg Aan De Geul	NLD		01/27/2023	6.300	304,219		
100091893	Schiedam/Vlaardingen	NLD		01/27/2023	4.660	182,531		
100091894	Apeldoorn	NLD		01/27/2023	6.200	132,987		
100091895	Almelo	NLD		01/27/2023	5.900	103,434		
100091896	Almelo	NLD		01/27/2023	6.000	117,342		
100091897	Culemborg	NLD		01/27/2023	6.050	124,295		
100091898	Den Haag	NLD		01/27/2023	4.620	245,113		
100091899	Schiedam/Vlaardingen	NLD		01/27/2023	6.300	136,898		
100091900	Schiedam/Vlaardingen	NLD		01/27/2023	6.300	9,127		
100091901	Amsterdam	NLD		01/27/2023	4.620	269,451		
100091902	Leeuwarden	NLD		01/27/2023	4.670	136,247		
100091903	Lelystad	NLD		01/27/2023	4.770	198,829		
100091904	Lelystad	NLD		01/27/2023	4.770	13,255		
100091905	Schiedam/Vlaardingen	NLD		01/27/2023	4.670	122,557		
100091906	Schiedam/Vlaardingen	NLD		01/27/2023	6.000	30,639		
100091907	Lelystad	NLD		01/27/2023	4.770	202,088		
100091908	Lelystad	NLD		01/27/2023	4.770	13,473		
100091909	Den Haag	NLD		01/27/2023	6.200	322,472		
100091910	Leeuwarden	NLD		01/27/2023	5.900	312,911		
100091911	Rotterdam	NLD		01/27/2023	4.610	773,585		
100091912	Heerhugowaard	NLD		01/27/2023	4.960	136,464		
100091913	Leeuwarden	NLD		01/27/2023	5.850	97,350		
100091914	Echt/Limburg	NLD		01/27/2023	4.960	423,733		
100091915	Groningen	NLD		01/27/2023	4.660	95,612		
100091916	Alkmaar	NLD		01/27/2023	6.850	146,894		
100091917	Leeuwarden	NLD		01/27/2023	4.760	110,823		
100091918	Leeuwarden	NLD		01/27/2023	4.760	110,823		
100091919	Lelystad	NLD		01/27/2023	4.860	181,228		
100091920	Lelystad	NLD		01/27/2023	4.860	12,082		
100091921	Amsterdam	NLD		01/27/2023	4.660	208,607		
100091922	Bergen Op Zoom	NLD		01/27/2023	4.860	139,071		
100091923	Leeuwarden	NLD		01/27/2023	5.850	176,447		
100091924	Zierikzee	NLD		01/27/2023	6.100	168,276		
100091925	Zierikzee	NLD		01/27/2023	6.100	22,947		
100091926	Hilversum	NLD		01/27/2023	4.910	738,817		
100091927	Rotterdam	NLD		01/27/2023	4.660	286,835		
100091928	Venlo	NLD		01/27/2023	4.760	120,601		
100091929	Concord	CA		02/03/2023	8.500	437,812		745,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091930	Houston	TX		02/03/2023	10.250	130,668		150,000
100091931	Lahaina	HI		02/03/2023	8.500	208,320		378,000
100091932	Burbank	CA		02/03/2023	9.500	1,036,991		1,325,000
100091933	Fayetteville	GA		02/03/2023	9.375	143,849		267,000
100091934	Davenport	FL		02/03/2023	7.875	689,393		960,000
100091935	Largo	FL		02/03/2023	8.250	373,092		485,000
100091936	Sugarloaf	CA		02/03/2023	8.000	272,278		330,000
100091937	Kalispell	MT		02/03/2023	8.750	1,429,638		2,174,999
100091938	Sacramento	CA		02/03/2023	9.000	364,455		446,000
100091939	Lincolnshire	IL		02/03/2023	8.375	876,093		1,099,999
100091940	Morgan Hill	CA		02/03/2023	8.125	741,572		1,000,000
100091941	Torrance	CA		02/03/2023	9.375	572,404		889,000
100091942	Phelan	CA		02/03/2023	9.000	167,855		425,000
100091943	Monee	IL		02/03/2023	8.375	522,556		660,000
100091944	Decatur	GA		02/03/2023	9.250	291,381		375,000
100091945	Sacramento	CA		02/03/2023	7.375	478,895		641,000
100091946	Pomona	CA		02/03/2023	8.875	481,498		650,000
100091947	Ocala	FL		02/03/2023	10.250	298,236		343,000
100091948	Port Orchard	WA		02/03/2023	7.125	377,334		524,000
100091949	Rolling Hills Estates	CA		02/07/2023	8.125	2,548,802		3,125,000
100091951	Port Charlotte	FL		02/07/2023	8.875	204,050		275,000
100091952	New Haven	CT		02/07/2023	9.250	158,338		198,000
100091953	Miami	FL		02/07/2023	10.000	881,814		1,120,000
100091954	Pasadena	CA		02/07/2023	8.125	515,543		950,000
100091955	New Haven	CT		02/07/2023	8.625	290,662		430,000
100091956	San Bernardino	CA		02/07/2023	8.000	281,528		400,000
100091957	New Haven	CT		02/07/2023	8.875	186,984		252,000
100091958	Middleburg	FL		02/07/2023	9.375	158,920		427,999
100091959	New Haven	CT		02/07/2023	8.625	169,176		228,000
100091960	Santa Ana	CA		02/07/2023	7.999	1,016,438		1,300,000
100091961	Glendale	AZ		02/07/2023	9.750	319,060		430,000
100091962	Richmond	TX		02/07/2023	10.000	653,644		735,000
100091964	Lakewood Ranch	FL		02/07/2023	9.625	483,846		601,298
100091965	Burien	WA		02/07/2023	8.750	497,516		610,000
100091966	(Sherman Oaks Area)Los Angeles	CA		02/07/2023	8.250	3,583,648		7,000,000
100091967	(Tarzana Area) Los Angeles	CA		02/07/2023	8.125	1,713,963		2,100,000
100091968	Fort Worth	TX		02/07/2023	10.750	171,720		270,000
100091969	Northridge	CA		02/07/2023	8.625	923,032		1,125,000
100091970	La Puente	CA		02/07/2023	8.375	463,100		703,000
100091971	Columbus	OH		02/07/2023	10.250	154,148		182,500
100091972	Vacaville	CA		02/07/2023	9.625	1,056,604		1,300,000
100091974	Long Beach	CA		02/07/2023	8.875	402,312		644,999
100091975	Stockton	CA		02/07/2023	7.875	202,773		555,000
100091976	Moore	OK		02/07/2023	9.500	166,576		242,000
100091977	Los Angeles	CA		02/07/2023	8.500	376,650		496,250
100091978	Severn	MD		02/07/2023	8.750	348,921		516,999
100091979	Vallejo	CA		02/07/2023	9.750	471,938		600,000
100091980	Katy	TX		02/07/2023	9.625	275,405		350,000
100091981	Merced	CA		02/07/2023	9.875	214,710		255,000
100091982	Clifton	NJ		02/07/2023	8.625	357,000		660,000
100091983	Plainfield	NJ		02/07/2023	9.000	218,777		415,000
100091986	Mount Holly	NJ		02/09/2023	7.935	142,244		250,000
100091988	Detroit	MI		02/09/2023	8.523	219,679		283,000
100091989	Garfield Heights	OH		02/09/2023	8.066	110,106		144,000
100091990	Waterbury	CT		02/09/2023	7.990	272,138		339,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091991	Clifton Heights	PA		02/09/2023	8.363	177,158		240,000
100091992	Philadelphia	PA		02/09/2023	8.200	115,920		200,000
100091993	Yonkers	NY		02/09/2023	7.800	458,564		600,000
100091994	Paterson	NJ		02/09/2023	7.750	372,924		490,000
100091995	Egg Harbor City	NJ		02/09/2023	8.800	149,726		180,000
100091996	New Haven	CT		02/09/2023	7.550	340,869		480,000
100091997	Garfield Heights	OH		02/09/2023	8.270	85,439		109,999
100091999	Brewster	NY		02/09/2023	7.850	490,685		735,000
100092000	Rochester	NY		02/09/2023	7.623	107,258		140,000
100092001	Newark	NJ		02/09/2023	8.025	415,385		549,999
100092002	Franklin	OH		02/09/2023	9.009	315,726		405,000
100092003	Pittsburgh	PA		02/09/2023	7.750	119,750		180,000
100092004	East Quogue	NY		02/09/2023	8.150	692,282		890,000
100092005	Cleveland	OH		02/09/2023	7.600	122,116		159,000
100092006	Norfolk	VA		02/09/2023	7.925	109,752		152,000
100092007	Cleveland	OH		02/09/2023	7.881	116,471		142,000
100092008	Newark	NJ		02/09/2023	8.223	294,857		410,000
100092009	Vermilion	OH		02/09/2023	7.775	109,911		148,000
100092010	Moore	SC		02/09/2023	7.785	107,599		175,000
100092011	Trenton	NJ		02/09/2023	8.296	94,003		130,000
100092012	Trenton	NJ		02/09/2023	8.413	98,621		130,000
100092013	Waterbury	CT		02/09/2023	8.109	260,993		340,000
100092014	Chicago	IL		02/09/2023	7.763	222,480		300,000
100092015	Apopka	FL		02/09/2023	8.184	285,366		425,000
100092016	Riverdale	GA		02/09/2023	7.831	184,009		261,900
100092017	Schenectady	NY		02/09/2023	8.073	168,218		220,000
100092018	Houston	TX		02/09/2023	7.646	145,614		190,000
100092019	Philadelphia	PA		02/09/2023	8.050	205,874		330,000
100092020	Mohnton	PA		02/09/2023	7.600	413,408		698,000
100092021	Monroe	NY		02/09/2023	8.050	110,972		150,000
100092023	Wurtsboro	NY		02/09/2023	8.223	217,935		300,000
100092024	North Castle	NY		02/09/2023	7.950	591,539		890,000
100092025	Grand Rapids	MI		02/09/2023	8.250	141,967		248,000
100092026	Linden	NJ		02/09/2023	7.481	251,456		406,000
100092027	Trenton	NJ		02/09/2023	8.058	180,374		235,000
100092028	Trenton	NJ		02/09/2023	8.034	87,759		175,000
100092029	Farmingville	NY		02/09/2023	8.135	345,068		538,000
100092030	Scranton	PA		02/09/2023	8.256	123,165		170,000
100092031	Wilmington	DE		02/09/2023	8.728	153,268		228,000
100092032	Norristown	PA		02/09/2023	7.653	178,786		268,999
100092033	Trenton	NJ		02/09/2023	7.913	112,210		156,000
100092034	Millville	NJ		02/09/2023	7.913	103,578		143,999
100092035	Vineland	NJ		02/09/2023	8.163	189,781		265,000
100092036	Baltimore	MD		02/09/2023	7.860	153,435		215,000
100092037	Wilmington	DE		02/09/2023	8.050	134,178		176,000
100092038	Pottstown	PA		02/09/2023	8.692	97,502		145,000
100092039	North Castle	NY		02/09/2023	8.000	576,048		865,000
100092040	Philadelphia	PA		02/09/2023	8.098	123,316		185,000
100092041	Pottstown	PA		02/09/2023	8.750	79,808		110,000
100092042	The Bronx	NY		02/09/2023	8.600	693,370		900,000
100092043	Houston	TX		02/09/2023	8.113	231,427		330,000
100092044	Houston	TX		02/09/2023	7.950	232,632		334,000
100092045	The Bronx	NY		02/09/2023	7.950	802,765		1,050,000
100092046	The Bronx	NY		02/09/2023	8.030	644,006		900,000
100092047	New Haven	CT		02/09/2023	8.329	282,256		385,000

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100092048	Chesapeake	VA		02/09/2023	7.935	182,985		255,000
100092049	Flushing	NY		02/09/2023	7.514	652,699		1,199,999
100092050	Buffalo	NY		02/09/2023	8.365	104,127		179,000
100092051	Far Rockaway	NY		02/09/2023	7.850	670,231		930,000
100092052	Far Rockaway	NY		02/09/2023	7.850	671,899		960,000
100092053	Philadelphia	PA		02/09/2023	7.533	122,511		159,999
100092054	Bronx	NY		02/09/2023	7.900	969,603		1,225,000
100092055	Paterson	NJ		02/09/2023	7.931	309,675		608,000
100092056	Brentwood	NY		02/09/2023	8.300	380,617		532,000
100092057	New Hyde Park	NY		02/09/2023	8.535	399,593		585,000
100092058	Hilo	HI		02/09/2023	7.812	313,822		476,000
100092059	Cleveland	OH		02/09/2023	8.235	141,209		182,000
100092060	Philadelphia	PA		02/09/2023	8.304	181,166		320,000
100092061	Exeter	PA		02/09/2023	8.348	123,351		160,000
100092062	Trenton	NJ		02/09/2023	8.750	175,950		245,000
100092063	Sarasota	FL		02/09/2023	7.960	503,965		700,000
100092064	Waretown	NJ		02/09/2023	7.994	231,075		299,999
100092065	Toms River	NJ		02/09/2023	7.994	243,338		314,999
100092067	Cheektowaga	NY		02/09/2023	8.292	159,978		240,000
100092068	Gary	IN		02/09/2023	8.538	83,322		124,999
100092069	Lake Charles	LA		02/09/2023	8.634	86,782		130,000
100092070	Niagara Falls	NY		02/09/2023	8.388	137,814		223,000
100099548	Irvine	CA		02/17/2023	9.000	904,660		1,050,000
100099549	Spring	TX		02/17/2023	9.000	1,412,775		2,100,000
100099550	Fort Worth	TX		02/17/2023	9.750	1,098,007		1,424,999
100099551	Chicago	IL		02/17/2023	9.500	316,089		414,000
100099552	Coachella	CA		02/17/2023	8.500	344,250		459,000
100099553	Lakeland	FL		02/17/2023	9.875	275,420		342,000
100099554	Chattanooga	TN		02/17/2023	8.875	101,367		144,999
100099555	Chattanooga	TN		02/17/2023	8.875	116,175		171,000
100099556	Rowlett	TX		02/17/2023	8.250	353,596		470,000
100099557	Paradise Valley	AZ		02/17/2023	8.999	1,169,502		1,435,000
100099558	Chattanooga	TN		02/17/2023	8.500	117,798		174,000
100099559	Lynn	MA		02/17/2023	8.875	436,074		615,000
100099561	Boca Raton	FL		02/17/2023	8.250	1,105,129		1,471,000
100099562	Brush Prairie	WA		02/17/2023	11.000	555,863		730,000
100099563	Commerce City	CO		02/17/2023	8.750	415,078		560,000
100099564	Dacula	GA		02/17/2023	9.500	368,191		415,000
100099565	Mcdonough	GA		02/17/2023	9.875	1,759,388		1,950,000
100099570	Placentia	CA		04/06/2023	7.875	652,886		995,000
100099571	Beaumont	CA		04/06/2023	7.750	442,868		560,000
100099572	Youngsville	NC		04/06/2023	8.250	375,307		463,000
100099573	Capitol Heights	MD		04/06/2023	9.500	213,701		409,000
100099574	Conroe	TX		04/06/2023	8.625	280,601		382,000
100099576	Spring Hill	FL		04/06/2023	10.500	319,407		354,999
100099577	Williston	FL		04/06/2023	8.625	415,257		527,000
100099579	Sacramento	CA		04/06/2023	8.375	696,195		860,000
100099580	Big Bear Lake	CA		04/06/2023	9.000	354,664		425,000
100099581	Salinas	CA		04/06/2023	9.750	499,824		785,000
100099582	Rocklin	CA		04/06/2023	8.750	1,024,240		1,350,000
100099583	Cumming	GA		04/06/2023	8.000	1,959,323		2,500,000
100099584	Sherman Oaks Area	CA		04/06/2023	7.875	2,121,175		2,715,000
100099586	Hollywood	FL		04/06/2023	7.625	787,783		1,229,999
100099587	Edgewater Park	NJ		04/06/2023	8.875	263,487		300,000
100099588	Phoenix	AZ		04/06/2023	8.875	293,693		380,000

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100099589	Rocklin	CA		04/06/2023	8.000	430,152		605,000
100099591	Escondido	CA		04/06/2023	9.875	966,933		1,110,000
100099592	Cleveland	TX		04/06/2023	8.500	315,944		700,000
100099594	Marietta	GA		04/06/2023	9.250	431,722		584,000
100099595	Newcastle	WA		04/06/2023	7.375	828,190		1,050,000
100099596	Fort Walton Beach	FL		04/06/2023	9.500	183,304		262,500
100099597	Ione	CA		04/06/2023	7.375	654,168		885,000
100099598	Mckinney	TX		04/06/2023	9.625	1,325,986		1,524,999
100099599	Grand Prairie	TX		04/06/2023	8.750	375,577		485,000
100099600	Missouri City	TX		04/06/2023	7.500	628,627		900,000
100099601	Corona	CA		04/06/2023	9.375	579,376		745,000
100099602	Titusville	FL		04/06/2023	8.625	364,713		460,000
100099603	Winnetka	CA		04/06/2023	7.750	712,477		888,000
100099604	Boca Raton	FL		04/06/2023	7.750	280,550		350,000
100099605	San Francisco	CA		04/06/2023	8.250	1,184,021		1,515,000
100099608	Sanford	FL		04/06/2023	9.250	302,846		384,999
100099609	Craig	CO		04/06/2023	9.875	124,844		142,000
100099610	Winter Park	FL		04/06/2023	8.625	656,418		777,000
100099611	Dallas	NC		04/06/2023	9.500	148,435		165,000
100099612	Los Angeles	CA		04/06/2023	8.250	2,748,588		3,900,000
100099613	Granada Hills	CA		04/06/2023	7.875	987,887		1,225,000
100099614	Hollywood	FL		04/06/2023	7.625	1,104,885		1,400,000
100099615	Reedley	CA		04/06/2023	9.000	287,950		361,999
100099617	Litchfield Park	AZ		04/06/2023	9.125	405,074		461,000
100099619	Los Angeles	CA		04/06/2023	9.250	692,992		740,000
100099621	Rohnert Park	CA		04/06/2023	6.875	481,943		679,990
100099622	Carlsbad	CA		04/06/2023	7.875	868,080		1,490,000
100099623	Dacula	GA		04/06/2023	9.750	799,830		914,999
100099624	Scottsdale	AZ		04/06/2023	8.625	376,024		438,000
100099626	Tolleson	AZ		04/06/2023	8.125	309,513		409,999
100099627	Indio	CA		04/06/2023	8.875	464,549		560,000
100099628	Orlando	FL		04/06/2023	10.125	319,667		451,000
100099629	Apache Junction	AZ		04/06/2023	8.375	848,680		1,050,000
100099630	Kiawah Island	SC		04/06/2023	8.875	1,445,059		1,800,000
100099631	Bismarck	ND		04/06/2023	8.875	228,415		267,000
100099632	Lavergne	TN		04/06/2023	8.375	913,273		1,159,000
100099633	North Hollywood	CA		04/06/2023	7.750	600,253		750,000
100099634	Jackson	MI		04/06/2023	10.250	109,934		125,000
100099635	Ojai	CA		04/06/2023	8.000	613,625		905,000
100099636	Sellersville	PA		04/06/2023	8.125	268,394		403,000
100099638	Palm City	FL		04/06/2023	7.750	307,313		425,000
100099640	Chandler	AZ		04/06/2023	7.875	267,618		394,999
100099641	Allentown	PA		04/06/2023	9.625	115,741		159,999
100099642	Fort Myers	FL		04/06/2023	8.500	115,506		170,000
100099643	Phoenix	AZ		04/06/2023	8.250	422,679		600,000
100099645	Parlier	CA		04/06/2023	7.875	183,269		285,000
100099646	Fresno	TX		04/06/2023	8.375	302,847		380,000
100099647	Mammoth Cave	KY		04/06/2023	7.875	605,680		815,000
100099648	Fontana	CA		04/06/2023	8.375	103,773		425,000
100099649	Barrington	IL		04/06/2023	9.000	606,856		850,000
100099651	Lancaster	CA		04/06/2023	7.500	248,952		360,000
100099652	Lancaster	CA		04/06/2023	8.125	423,984		560,000
100099653	Marion	AR		04/06/2023	9.375	128,141		171,000
100099654	Tampa	FL		04/06/2023	7.500	616,762		864,999
100099655	Tallahassee	FL		04/06/2023	8.750	107,627		140,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099656	Hesperia	CA		04/06/2023	8.500	276,954		365,000
100099657	Port Richey	FL		04/06/2023	7.750	275,913		348,000
100099659	Phoenix	AZ		04/06/2023	7.875	452,434		760,000
100099662	Live Oak	TX		04/06/2023	8.375	136,761		204,000
100099664	Jacksonville	FL		04/06/2023	9.125	141,643		200,999
100099665	Phoenix	AZ		04/06/2023	9.375	262,586		310,000
100099666	Villa Rica	GA		04/06/2023	8.500	130,031		179,000
100099669	San Marcos	TX		04/06/2023	8.875	179,393		349,999
100099671	Tampa	FL		04/06/2023	8.625	143,899		190,000
100099672	Manzanita	OR		04/06/2023	9.250	406,476		575,000
100099673	Oakland	CA		04/06/2023	7.875	761,168		1,015,000
100099674	Davenport	FL		04/06/2023	7.750	308,109		618,000
100099675	Nipomo	CA		04/06/2023	7.875	351,266		940,000
100099677	Big Bear City	CA		04/06/2023	8.375	226,543		435,999
100099680	Fayetteville	NC		04/06/2023	8.750	169,558		215,000
100099681	Glendale	AZ		04/06/2023	8.500	377,654		525,000
100099682	Cincinnati	OH		04/06/2023	8.500	116,544		149,999
100099684	Knoxville	TN		04/06/2023	8.875	229,362		290,000
100099686	New Smyrna Beach	FL		04/06/2023	7.750	327,342		478,999
100099688	Phoenix	AZ		04/06/2023	9.375	228,653		350,000
100099689	Cabot	AR		04/06/2023	7.875	183,209		245,000
100099690	San Antonio	TX		04/06/2023	7.875	148,810		196,999
100099693	Chicago	IL		04/06/2023	9.500	132,750		180,000
100099694	Scottsdale	AZ		04/06/2023	8.875	378,507		495,000
100099695	Katy	TX		04/06/2023	9.125	239,068		303,000
100099699	Hesperia	CA		02/28/2023	8.500	286,650		365,000
100099708	Lathrop	CA		02/28/2023	7.500	502,672		633,000
100099709	Lake Forest	CA		02/28/2023	7.625	1,509,691		2,085,000
100099714	Crownsville	MD		02/28/2023	9.250	1,298,952		1,599,999
100099721	Emmen	NLD		02/27/2023	5.950	91,008		
100099722	Dokkum	NLD		02/27/2023	1.000	13,365		
100099723	Rotterdam	NLD		02/27/2023	1.000	177,986		
100099724	Roosendaal	NLD		02/27/2023	5.900	76,371		
100099725	Delft	NLD		02/27/2023	1.000	181,897		
100099726	Leeuwarden	NLD		02/27/2023	6.000	267,722		
100099727	Hilversum	NLD		02/27/2023	1.000	169,713		
100099728	Schiedam/Vlaardingen	NLD		02/27/2023	3.350	140,013		
100099729	Amsterdam	NLD		02/27/2023	1.000	521,866		
100099730	Roosendaal	NLD		02/27/2023	1.000	16,123		
100099731	Schiedam/Vlaardingen	NLD		02/27/2023	1.000	148,499		
100099732	Amsterdam	NLD		02/27/2023	1.000	84,856		
100099733	Dokkum	NLD		02/27/2023	1.000	378,671		
100099734	Utrecht	NLD		02/27/2023	6.050	437,859		
100099735	Kansas City	MO		02/28/2023	7.766	161,753		209,999
100099736	Wyandanch	NY		02/28/2023	8.300	372,600		450,000
100099737	Baltimore	MD		02/28/2023	7.422	155,572		190,000
100099739	Yonkers	NY		02/28/2023	7.800	687,822		900,000
100099740	Philadelphia	PA		02/28/2023	7.746	167,701		235,000
100099741	Irvington	NJ		02/28/2023	7.850	498,237		650,000
100099742	Kansas City	MO		02/28/2023	7.670	134,917		175,000
100099743	Nesconset	NY		02/28/2023	7.350	301,735		451,500
100099744	South Fallsburg	NY		02/28/2023	7.456	198,491		268,000
100099745	Trenton	NJ		02/28/2023	8.162	150,638		195,000
100099746	Cleveland	OH		02/28/2023	8.447	77,250		99,999
100099747	Philadelphia	PA		02/28/2023	8.074	137,350		195,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099748	Jacksonville	FL		02/28/2023	7.727	100,646		200,000
100099750	Chicago	IL		02/28/2023	8.339	189,417		260,000
100099751	Woodbine	NJ		02/28/2023	8.479	224,770		289,000
100099753	Waterbury	CT		02/28/2023	7.704	260,653		340,000
100099754	Chicago	IL		02/28/2023	7.719	187,975		270,000
100099756	Tampa	FL		02/28/2023	7.579	238,157		472,000
100099757	Cleveland	OH		02/28/2023	8.014	86,148		130,000
100099758	Cleveland	OH		02/28/2023	8.014	95,711		145,000
100099759	Kansas City	MO		02/28/2023	7.822	116,667		142,000
100099760	Trenton	NJ		02/28/2023	7.980	139,661		195,000
100099761	Cameron	NC		02/28/2023	7.414	220,132		361,999
100099762	Springfield	MA		02/28/2023	7.572	279,563		396,000
100099763	Medford	NY		02/28/2023	7.917	321,875		460,999
100099764	Miami	FL		02/28/2023	8.152	502,491		650,000
100099765	Miami	FL		02/28/2023	8.152	502,491		650,000
100099766	Miami	FL		02/28/2023	8.152	502,491		650,000
100099768	Baltimore	MD		02/28/2023	7.439	175,526		215,000
100099769	Homewood	IL		02/28/2023	7.602	177,503		245,000
100099770	Chicago	IL		02/28/2023	7.717	153,917		199,999
100099771	Manahawkin	NJ		02/28/2023	7.929	283,653		370,000
100099772	Cleveland	OH		02/28/2023	7.841	179,520		220,000
100099773	The Bronx	NY		02/28/2023	7.900	912,442		1,200,000
100099774	Spring Lake	MI		02/28/2023	7.867	79,521		120,000
100099775	The Bronx	NY		02/28/2023	7.500	893,141		1,260,000
100099776	Spring Lake	MI		02/28/2023	7.577	106,189		159,000
100099777	Trenton	NJ		02/28/2023	8.034	294,323		384,999
100099778	East Islip	NY		02/28/2023	8.350	573,162		790,000
100099779	Lakehurst	NJ		02/28/2023	7.857	243,593		340,000
100099780	East Syracuse	NY		02/28/2023	8.560	112,362		150,000
100099781	East Syracuse	NY		02/28/2023	7.950	91,930		135,000
100099782	Brooklyn	NY		02/28/2023	8.600	620,214		775,000
100099783	Monticello	NY		02/28/2023	8.708	186,550		265,000
100099784	Scottsdale	AZ		02/28/2023	7.406	330,251		640,000
100099785	Endicott	NY		02/28/2023	8.700	99,641		130,000
100099786	Oklahoma City	OK		02/28/2023	7.473	118,445		165,000
100099787	Grand Rapids	MI		02/28/2023	8.544	86,735		184,999
100099788	Grand Rapids	MI		02/28/2023	8.544	86,735		184,999
100099789	Irmo	SC		02/28/2023	8.419	213,366		275,000
100099790	Lantana	FL		02/28/2023	7.700	272,073		444,999
100099791	Hartford	CT		02/28/2023	8.162	117,473		230,000
100099792	The Bronx	NY		02/28/2023	8.400	636,525		820,000
100099793	Atlantic City	NJ		02/28/2023	8.813	325,104		390,000
100099794	Greenwood	IN		02/28/2023	7.602	192,686		275,000
100099795	Las Vegas	NV		02/28/2023	7.825	268,324		345,000
100099796	Barnegat	NJ		02/28/2023	8.250	227,412		280,000
100099797	Scranton	PA		02/28/2023	7.446	135,594		190,000
100099798	Scranton	PA		02/28/2023	7.639	106,283		139,000
100099799	Trenton	NJ		02/28/2023	7.838	107,835		150,000
100099800	New Haven	CT		02/28/2023	7.864	253,069		330,000
100099801	Millville	NJ		02/28/2023	7.212	153,225		259,000
100099802	Trenton	NJ		02/28/2023	7.921	180,744		237,000
100099803	Central Islip	NY		02/28/2023	7.500	410,180		550,000
100099804	Passaic	NJ		02/28/2023	7.337	381,803		535,000
100099805	Shaker Heights	OH		02/28/2023	7.773	253,465		354,000
100099806	Kingston	NY		02/28/2023	8.425	251,780		327,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099807	Scranton	PA		02/28/2023	7.708	135,864		180,000
100099808	Big Spring	TX		02/28/2023	8.175	93,604		121,000
100099809	Scranton	PA		02/28/2023	7.479	127,438		195,000
100099810	New Haven	CT		02/28/2023	7.707	214,305		280,000
100099811	Forked River	NJ		02/28/2023	7.763	226,784		315,000
100099812	Queens	NY		02/28/2023	8.100	327,830		525,000
100099813	Bridgeport	CT		02/28/2023	7.594	117,013		156,000
100099814	Mission	TX		02/28/2023	8.169	206,120		384,000
100099815	Edinburg	TX		02/28/2023	8.090	288,972		455,000
100099816	Browns Mills	NJ		02/28/2023	7.525	164,394		215,000
100099817	Akron	OH		02/28/2023	7.138	120,318		182,999
100099818	Philadelphia	PA		02/28/2023	7.603	137,805		225,000
100099819	Enfield	CT		02/28/2023	7.594	155,625		254,999
100099820	Miami	FL		02/28/2023	7.814	151,369		225,000
100099821	Manchester	NJ		02/28/2023	7.933	344,247		479,999
100099822	Chester	PA		02/28/2023	8.996	77,250		105,000
100099823	Chicago	IL		02/28/2023	7.619	112,116		145,000
100099824	Atlanta	GA		02/28/2023	7.884	213,644		350,000
100099825	Pemberton	NJ		02/28/2023	7.650	180,085		235,000
100099826	Savannah	GA		02/28/2023	7.571	134,046		220,000
100099827	Valley Stream	NY		02/28/2023	7.730	353,777		630,000
100099828	Trenton	NJ		02/28/2023	8.444	97,031		125,000
100099829	Trenton	NJ		02/28/2023	8.352	178,538		230,000
100099832	Fort Worth	TX		02/28/2023	7.673	184,729		258,000
100099833	Hauppauge	NY		02/28/2023	7.472	495,987		695,000
100099834	Milwaukee	WI		02/28/2023	8.050	106,007		158,000
100099835	Dallas	TX		02/28/2023	7.814	265,498		425,000
100099836	Atlanta	GA		02/28/2023	7.850	231,309		359,000
100099837	Commack	NY		02/28/2023	7.357	487,186		680,000
100099838	St. Louis	MO		02/28/2023	8.482	85,730		119,000
100099839	St. Louis	MO		02/28/2023	8.459	82,380		114,999
100099840	Pleasantville	NJ		02/28/2023	7.548	208,271		270,000
100099841	Brooksville	FL		02/28/2023	8.417	103,500		170,000
100099842	Chicago	IL		02/28/2023	7.872	304,797		425,000
100099843	Kansas City	MO		02/28/2023	7.948	193,125		250,000
100099844	University Park	IL		02/28/2023	7.944	148,523		205,000
100099845	Chicago	IL		02/28/2023	8.975	668,800		1,000,000
100099846	Cleveland	OH		02/28/2023	8.325	83,317		135,000
100099847	Baltimore	MD		02/28/2023	7.271	164,394		215,000
100099848	Baltimore	MD		02/28/2023	7.792	185,109		259,999
100099849	The Bronx	NY		02/28/2023	7.490	442,223		799,999
100099850	Chester	PA		02/28/2023	8.797	120,086		155,000
100099851	Queens	NY		02/28/2023	8.550	877,721		1,199,999
100099852	Chester	PA		02/28/2023	8.796	112,556		145,000
100099853	Chester	PA		02/28/2023	8.747	79,541		110,000
100099855	Northridge	CA		03/07/2023	7.625	704,802		874,999
100099856	San Jose	CA		03/07/2023	8.250	1,541,250		2,000,000
100099857	Laguna Hills	CA		03/07/2023	8.500	1,118,612		1,380,000
100099858	Brea	CA		03/07/2023	7.750	707,644		940,000
100099859	Midland	TX		03/07/2023	7.750	423,315		694,999
100099861	Hallandale Beach	FL		03/07/2023	8.875	417,656		549,999
100099862	Huntington Park	CA		03/07/2023	9.125	402,435		660,000
100099865	Burlingame	CA		03/28/2023	7.250	1,460,789		1,850,000
100099866	Stockton	CA		03/28/2023	9.999	270,593		390,000
100099867	Loganville	GA		03/28/2023	9.250	454,880		551,590

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099868	Quincy	WA		03/28/2023	9.375	316,884		827,999
100099869	Camarillo	CA		03/28/2023	10.125	1,003,151		1,300,000
100099870	Camarillo	CA		03/28/2023	10.125	888,599		1,150,000
100099871	North Richland Hills	TX		03/28/2023	7.375	549,400		793,551
100099872	Camarillo	CA		03/28/2023	10.125	1,041,457		1,349,999
100099873	South Lake Tahoe	CA		03/28/2023	7.875	398,067		829,999
100099874	Wilmington	NC		03/28/2023	10.250	241,693		325,000
100099876	Elk Grove	CA		03/28/2023	7.750	402,322		686,000
100099877	Woodbridge	VA		03/28/2023	10.125	622,165		865,000
100099878	Colorado Springs	CO		03/28/2023	8.625	136,279		200,000
100099880	Seattle	WA		03/28/2023	9.875	152,605		689,999
100099881	Grants Pass	OR		03/28/2023	8.500	240,890		425,000
100099882	Heber City	UT		03/28/2023	9.250	3,098,902		5,000,000
100099883	Fort Worth	TX		03/28/2023	9.375	108,768		149,500
100099884	Heber City	UT		03/28/2023	9.250	3,093,279		5,000,000
100099885	Heber City	UT		03/28/2023	9.250	3,094,859		5,000,000
100099886	Palm Springs	CA		03/28/2023	10.500	1,226,596		1,500,000
100099887	Marathon	FL		03/28/2023	8.875	2,695,541		3,299,999
100099888	Narrows	VA		03/28/2023	10.250	280,691		404,999
100099889	Parkland	FL		03/28/2023	8.874	1,459,119		2,048,850
100099890	Emerald Isle	NC		03/28/2023	10.749	529,580		879,000
100099891	Hillsborough	NJ		03/28/2023	8.500	274,699		354,999
100099892	Palm Springs	CA		03/28/2023	10.500	1,227,842		1,500,000
100099893	Carson City	NV		03/28/2023	8.375	213,433		275,000
100099894	Dallas	TX		03/28/2023	9.875	2,012,264		3,250,000
100099895	Las Vegas	NV		03/28/2023	10.250	345,763		450,000
100099896	Carson City	NV		03/28/2023	8.375	190,972		245,000
100099897	Clermont	FL		03/28/2023	9.125	347,340		452,999
100099898	Aventura	FL		03/28/2023	9.750	231,886		290,000
100099899	Ontario	CA		03/28/2023	7.500	499,264		670,000
100099900	Spokane	WA		03/28/2023	8.750	343,826		510,000
100099901	Los Angeles	CA		03/28/2023	7.875	1,700,727		2,145,000
100099903	Las Vegas	NV		03/28/2023	8.125	715,883		949,999
100099904	Cornish	ME		03/28/2023	8.375	247,954		342,800
100099905	Coconut Creek	FL		03/28/2023	8.000	234,837		345,000
100099907	Dallas	TX		03/28/2023	7.750	941,689		1,870,000
100099908	Kansas City	KS		03/28/2023	10.125	106,341		240,000
100099909	Lanham	MD		03/28/2023	9.750	320,496		505,000
100099910	Albany	OR		03/28/2023	9.000	319,114		468,000
100099911	Portland	OR		03/28/2023	9.000	461,334		575,000
100099912	Sarcoxie	MO		03/28/2023	10.750	101,252		136,500
100099913	Seatac	WA		03/28/2023	7.875	226,183		459,000
100099915	Salinas	CA		03/28/2023	8.125	211,308		277,000
100099916	Vidor	TX		03/28/2023	9.875	267,718		336,499
100099917	Scottsdale	AZ		03/28/2023	7.625	1,367,299		1,726,000
100099918	Canton	TX		03/28/2023	9.500	339,992		390,000
100099919	Las Vegas	NV		03/28/2023	8.250	580,219		720,000
100099920	Lake Ariel	PA		03/28/2023	9.624	108,262		370,000
100099921	Fort Pierce	FL		03/28/2023	9.875	162,856		226,000
100099922	Vista	CA		03/28/2023	7.625	377,171		585,000
100099923	Honolulu	HI		03/28/2023	8.750	210,925		295,000
100099924	Yuma	AZ		03/28/2023	8.625	223,912		290,000
100099925	Kennewick	WA		03/28/2023	8.875	666,781		870,000
100099926	Tucson	AZ		03/28/2023	9.624	108,945		235,000
100099927	Philadelphia	PA		03/28/2023	9.624	843,122		1,199,999

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100099928	Chatsworth	CA		03/28/2023	8.625	643,042		799,000
100099929	Bend	OR		03/28/2023	8.750	686,706		3,650,000
100099930	Hayden	ID		03/28/2023	8.000	213,505		350,000
100099931	Salem	OR		03/28/2023	9.750	263,043		400,000
100099932	Fontana	CA		03/28/2023	8.750	360,327		500,000
100099933	Georgetown	TX		03/28/2023	8.250	434,684		535,000
100099934	Davie	FL		03/28/2023	7.375	1,572,058		2,200,000
100099935	West Palm Beach	FL		03/28/2023	8.249	246,135		309,000
100099936	Caddo Mills	TX		03/28/2023	9.750	216,430		280,000
100099937	Coatesville	PA		03/28/2023	7.125	147,659		394,990
100099938	Carpentersville	IL		03/28/2023	8.625	169,425		220,000
100099939	Homestead	FL		03/28/2023	9.375	409,878		530,900
100099940	Benicia	CA		03/28/2023	8.000	530,337		750,000
100099941	Groves	TX		03/28/2023	9.750	343,354		368,610
100099942	Dallas	TX		03/28/2023	7.750	501,803		835,000
100099943	Virginia Beach	VA		03/28/2023	7.750	215,511		315,000
100099944	Ocala	FL		03/28/2023	10.125	391,861		449,480
100099945	Lakewood	CA		03/28/2023	8.500	488,453		640,000
100099946	San Juan Capistrano	CA		03/28/2023	8.875	347,161		475,000
100099947	San Diego	CA		03/28/2023	7.625	495,462		1,850,928
100099948	Indio	CA		03/28/2023	8.375	327,315		500,000
100099949	Las Vegas	NV		03/28/2023	7.375	443,071		676,908
100099951	Palm Coast	FL		03/28/2023	9.750	335,863		380,000
100099952	Rialto	CA		03/28/2023	8.249	190,119		530,000
100099953	Richmond Heights	OH		03/28/2023	9.125	259,983		325,000
100099954	Miami	FL		03/28/2023	7.750	197,145		420,000
100099955	Myrtle Beach	SC		03/28/2023	9.125	109,688		150,000
100099956	Phoenix	AZ		03/28/2023	7.250	879,511		1,150,000
100099957	Woodbury	MN		03/28/2023	9.125	655,370		821,930
100099958	Phoenix	AZ		03/28/2023	8.875	371,632		515,000
100099959	Las Vegas	NV		03/28/2023	7.875	1,137,165		1,349,999
100099960	Burlingame	CA		03/28/2023	7.375	1,450,443		2,850,000
100099961	St. Petersburg	FL		03/28/2023	8.000	101,284		233,900
100099962	Lake Arrowhead	CA		03/28/2023	7.500	467,821		630,000
100099963	Fulshear	TX		03/28/2023	8.125	473,610		625,000
100099965	Sun City	AZ		03/28/2023	7.625	99,887		285,000
100099966	Bremerton	WA		03/28/2023	7.750	330,570		435,000
100099967	Harwood	MD		03/28/2023	9.750	581,927		649,999
100099968	Frisco	TX		03/28/2023	8.625	160,212		486,000
100099969	Washington	DC		03/28/2023	9.375	536,324		710,000
100099970	Oakland	CA		03/28/2023	7.875	1,016,689		1,260,000
100099971	Bakersfield	CA		03/28/2023	9.500	262,208		335,000
100099972	Ponte Vedra Beach	FL		03/28/2023	8.375	1,292,826		1,970,000
100099973	Doral	FL		03/28/2023	7.750	934,714		1,200,000
100099974	Miami	FL		03/28/2023	8.125	250,358		590,000
100099975	Boca Raton	FL		03/28/2023	8.249	322,530		404,000
100099976	Anaheim	CA		03/28/2023	7.000	781,172		1,275,000
100099977	Denver	CO		03/28/2023	8.625	403,304		525,000
100099978	Prescott	AZ		03/28/2023	7.999	611,130		1,100,000
100099979	Herndon	VA		03/28/2023	8.250	232,018		380,000
100099980	Las Vegas	NV		03/28/2023	7.500	630,918		760,000
100099981	Davenport	FL		03/28/2023	8.499	449,525		559,000
100099982	Aurora	CO		03/28/2023	8.625	1,437,486		1,688,224
100099983	Lake Havasu City	AZ		03/28/2023	8.250	213,986		297,000
100099984	Homestead	FL		03/28/2023	9.875	291,041		355,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099985	Las Vegas	NV		03/28/2023	7.125	343,965		949,999
100099986	Aventura	FL		03/28/2023	7.625	239,518		370,000
100099987	Troutdale	OR		03/28/2023	7.125	308,915		397,000
100099988	Edmonds	WA		03/28/2023	8.875	260,746		309,399
100099989	Madras	OR		03/28/2023	9.250	306,278		330,000
100099990	Canyon Country	CA		03/28/2023	8.625	842,874		1,050,000
100099991	Lake Park	FL		03/28/2023	7.250	231,324		360,000
100099992	Santa Maria	CA		03/28/2023	7.999	641,720		800,000
100099993	Fremont	NH		03/28/2023	7.375	405,113		630,000
100099994	Duncanville	TX		03/28/2023	7.875	155,802		190,000
100099995	Mclean	VA		03/28/2023	7.250	741,072		1,700,000
100099996	Las Vegas	NV		03/28/2023	8.249	274,654		341,000
100099997	Kingsville	TX		03/28/2023	8.125	170,490		237,999
100099998	Tucson	AZ		03/28/2023	9.375	379,871		489,000
100099999	La Marque	TX		03/28/2023	7.875	216,965		265,000
100100000	San Juan Capistrano	CA		03/28/2023	7.375	960,544		1,299,999
100100001	Las Vegas	NV		03/28/2023	9.000	2,467,097		3,300,000
100100002	Richmond	TX		03/28/2023	8.250	788,788		1,060,000
100100003	Carlsbad	CA		03/28/2023	7.625	868,601		1,090,000
100100004	Phelan	CA		03/28/2023	9.750	361,168		405,000
100100005	South Jordan	UT		03/28/2023	7.875	1,542,481		1,925,000
100100006	Annapolis	MD		03/28/2023	8.875	478,419		632,000
100100007	Portland	OR		03/28/2023	9.750	405,771		440,000
100100008	Miramar	FL		03/28/2023	8.125	311,607		395,000
100100009	Iowa Colony	TX		03/28/2023	9.125	208,187		305,000
100100010	Panama City Beach	FL		03/28/2023	8.125	393,640		520,000
100100011	Los Angeles	CA		03/28/2023	8.875	1,190,302		1,549,999
100100012	Kissimmee	FL		03/28/2023	8.875	300,092		414,500
100100013	Shelton	CT		03/28/2023	8.000	220,747		275,000
100100014	Antioch	CA		03/28/2023	8.500	470,959		625,000
100100015	Texas City	TX		03/28/2023	9.500	184,410		205,000
100100016	Trumbull	CT		03/28/2023	9.875	547,016		725,000
100100017	Naples	FL		03/28/2023	9.875	1,037,213		1,590,000
100100018	West Palm Beach	FL		03/28/2023	8.875	194,219		255,000
100100019	Orem	UT		03/28/2023	8.375	321,080		640,000
100100020	Hawthorne	CA		03/28/2023	8.625	361,446		1,400,000
100100021	Memphis	TN		03/28/2023	9.500	734,005		1,100,000
100100023	Venice	CA		03/28/2023	9.250	2,857,644		4,000,000
100100024	Fairfield	CA		03/28/2023	8.250	371,396		610,000
100100025	Racine	WI		03/28/2023	9.125	140,754		170,000
100100026	Charlotte	NC		03/28/2023	10.500	654,877		899,999
100100027	Jacksonville	FL		03/28/2023	9.499	224,383		320,000
100100028	Denver	CO		03/28/2023	12.000	315,027		530,000
100100030	Rio Verde	AZ		03/28/2023	10.999	748,019		1,700,000
100100031	Baltimore	MD		03/28/2023	8.250	321,862		439,000
100100032	Statesboro	GA		03/28/2023	9.875	132,592		189,500
100100033	Irvington	NJ		03/28/2023	10.750	371,325		615,000
100100034	Virgin	UT		03/28/2023	11.125	320,263		465,000
100100035	Portland	ME		03/28/2023	10.500	866,882		1,405,000
100100037	Edison	NJ		03/28/2023	9.750	139,219		177,000
100100038	Davenport	FL		03/28/2023	9.750	294,058		427,828
100100039	Seaside Heights	NJ		03/28/2023	10.125	422,814		630,000
100100040	Fort Lauderdale	FL		03/28/2023	10.625	844,002		1,500,000
100100041	Stevens Point	WI		03/28/2023	9.500	155,717		460,000
100100042	Houston	TX		03/28/2023	9.000	170,626		230,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100043	Davenport	FL		03/28/2023	10.624	248,107		369,876
100100044	Tamarac	FL		03/28/2023	10.250	110,953		192,000
100100045	Edinburg	TX		03/28/2023	10.125	111,109		440,000
100100046	Galloway	NJ		03/28/2023	11.999	159,079		285,000
100100047	Newport	OR		03/28/2023	10.750	207,963		375,000
100100048	Miami	FL		03/28/2023	8.750	210,415		470,000
100100049	Lakeside	AZ		03/28/2023	9.625	185,371		286,000
100100050	Daytona Beach	FL		03/28/2023	9.500	120,243		150,000
100100051	Georgetown	DE		03/28/2023	9.500	333,099		460,000
100100052	Pocono Summit	PA		03/28/2023	9.875	152,206		224,999
100100053	Honolulu	HI		03/28/2023	9.000	199,382		275,000
100100054	Honolulu	HI		03/28/2023	9.249	211,204		290,000
100100055	Atlanta	GA		03/28/2023	8.750	242,762		360,000
100100056	Hope Mills	NC		03/28/2023	9.750	758,457		1,039,000
100100057	Gainesville	FL		03/28/2023	10.749	213,092		474,900
100100058	Miami	FL		03/28/2023	9.250	238,908		377,000
100100059	Lakeland	FL		03/28/2023	8.500	246,182		320,000
100100060	Ocala	FL		03/28/2023	7.750	164,486		275,297
100100061	Lakeland	FL		03/28/2023	9.375	133,331		194,000
100100062	Chicago	IL		03/28/2023	9.875	179,068		235,000
100100063	Whitefish	MT		03/28/2023	9.250	407,508		2,799,999
100100064	Lakeland	FL		03/28/2023	9.375	141,129		206,000
100100065	Gibsonton	FL		03/28/2023	9.250	195,117		320,000
100100066	Miami	FL		03/28/2023	8.000	745,455		1,165,000
100100067	Philadelphia	PA		03/28/2023	10.250	161,211		220,000
100100068	Austin	TX		03/28/2023	8.375	1,333,448		1,925,000
100100069	Bayonne	NJ		03/28/2023	7.750	355,497		485,000
100100070	Myrtle Beach	SC		03/28/2023	9.500	105,258		142,000
100100071	Bayonne	NJ		03/28/2023	7.625	505,695		735,000
100100072	Katy	TX		03/28/2023	9.750	203,468		292,000
100100073	Memphis	TN		03/28/2023	7.874	170,650		243,500
100100074	Katy	TX		03/28/2023	8.500	259,997		415,000
100100075	St. Cloud	FL		03/28/2023	11.749	148,670		240,000
100100076	Winter Garden	FL		03/28/2023	9.375	277,690		440,000
100100077	Bonita Springs	FL		03/28/2023	9.374	317,359		410,000
100100078	Delray Beach	FL		03/28/2023	9.375	227,139		336,000
100100079	Miami	FL		03/28/2023	8.625	362,288		700,000
100100080	Siler City	NC		03/28/2023	9.125	110,894		150,000
100100081	Miami	FL		03/28/2023	8.625	353,576		682,900
100100082	Oldsmar	FL		03/28/2023	7.875	229,966		330,000
100100083	Henderson	NV		03/28/2023	7.875	206,949		295,000
100100084	Porter	TX		03/28/2023	8.625	235,102		310,000
100100086	Wayne	PA		03/28/2023	9.250	318,161		704,999
100100087	Fayetteville	NC		03/28/2023	9.750	110,893		139,999
100100088	Cathedral City	CA		03/28/2023	8.375	725,044		980,000
100100089	Rio Grande City	TX		03/28/2023	8.750	108,850		149,000
100100090	Chicago	IL		03/28/2023	8.375	157,029		220,000
100100091	Chicago	IL		03/28/2023	8.250	228,633		900,000
100100092	Swannanoa	NC		03/28/2023	8.625	278,099		386,999
100100093	Charlotte	NC		03/28/2023	8.750	572,582		749,999
100100094	Lakewood	CO		03/28/2023	7.375	429,545		630,000
100100095	Chicago	IL		03/28/2023	8.375	379,931		489,000
100100096	Lakewood Ranch	FL		03/28/2023	8.250	413,786		590,000
100100097	Myrtle Beach	SC		03/28/2023	8.500	103,163		143,000
100100098	Myrtle Beach	SC		03/28/2023	8.750	104,362		160,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100099	Kissimmee	FL		03/28/2023	7.750	109,787		245,000
100100100	Moneta	VA		03/28/2023	7.750	384,783		645,000
100100101	Mansfield	TX		03/28/2023	9.875	316,152		462,000
100100102	Saint Louis	MO		03/28/2023	9.000	107,214		169,999
100100103	Evansville	IN		03/28/2023	8.375	140,038		189,900
100100104	Dade City	FL		03/28/2023	11.375	150,227		210,000
100100105	Fayetteville	NC		03/28/2023	9.750	106,733		142,284
100100106	Las Vegas	NV		03/28/2023	7.875	248,444		360,000
100100107	Fayetteville	NC		03/28/2023	8.750	131,207		158,000
100100108	Orlando	FL		03/28/2023	8.750	195,892		238,000
100100109	Medford	OR		03/28/2023	7.625	274,765		463,590
100100110	Palm Beach Gardens	FL		03/28/2023	8.250	372,720		535,000
100100111	Hauula	HI		03/28/2023	9.375	297,604		440,000
100100112	Las Vegas	NV		03/28/2023	8.875	244,614		345,990
100100113	Arcadia	FL		03/28/2023	7.375	274,947		470,000
100100114	Miami	FL		03/28/2023	8.875	348,389		483,999
100100115	Bayonne	NJ		03/28/2023	8.125	246,936		380,000
100100116	Stamford	CT		03/28/2023	8.875	214,624		300,000
100100117	Chicago	IL		03/28/2023	9.125	196,596		250,000
100100118	Kansas City	MO		03/28/2023	8.125	162,791		229,999
100100119	Kihei	HI		03/28/2023	8.625	832,906		1,095,000
100100120	Miami	FL		03/28/2023	7.375	1,102,744		1,680,000
100100121	Waupun	WI		03/28/2023	8.875	120,316		167,000
100100122	Eldon	MO		03/28/2023	8.750	164,167		200,000
100100123	West Haven	CT		03/28/2023	7.625	115,516		167,500
100100124	Las Vegas	NV		03/28/2023	7.875	228,653		340,000
100100125	Miami	FL		03/28/2023	9.000	428,340		600,000
100100126	Miami	FL		03/28/2023	8.124	263,957		520,000
100100127	Orlando	FL		03/28/2023	8.750	352,669		530,000
100100128	Conroe	TX		03/28/2023	8.000	178,652		295,000
100100129	Baytown	TX		03/28/2023	8.625	143,461		196,999
100100130	Miami	FL		03/28/2023	7.625	215,826		430,000
100100131	Richmond	CA		03/28/2023	7.750	342,022		575,000
100100132	Houston	TX		03/28/2023	7.375	105,539		155,000
100100133	Rome	GA		03/28/2023	8.500	106,969		157,999
100100134	Doral	FL		03/28/2023	8.000	151,876		290,000
100100135	Henderson	NV		03/28/2023	8.500	295,120		430,000
100100136	Englewood	NJ		03/28/2023	8.875	195,696		270,000
100100137	Fort Lauderdale	FL		03/28/2023	8.250	178,095		250,000
100100138	Santa Rosa Beach	FL		03/28/2023	8.124	1,126,574		1,525,000
100100139	Loxahatchee	FL		03/28/2023	7.500	855,178		1,250,000
100100140	Pensacola	FL		03/28/2023	9.375	154,115		200,000
100100141	Port Hueneme	CA		03/28/2023	8.250	471,932		675,000
100100142	Savannah	GA		03/28/2023	8.250	179,805		219,999
100100143	Destin	FL		03/28/2023	8.875	184,364		440,000
100100144	Xenia	OH		03/28/2023	9.250	104,933		142,999
100100145	Myrtle Beach	SC		03/28/2023	8.875	112,094		154,000
100100146	Riverview	FL		03/28/2023	7.375	259,587		380,000
100100147	Memphis	TN		03/28/2023	9.000	226,694		275,000
100100148	Tomball	TX		03/28/2023	8.125	254,460		549,534
100100149	Waterbury	CT		03/28/2023	8.500	179,971		234,000
100100150	Durham	NC		03/28/2023	9.125	140,093		189,500
100100151	Polk City	FL		03/28/2023	9.375	118,444		159,000
100100152	Philadelphia	PA		03/28/2023	10.750	126,124		199,999
100100155	Phoenix	AZ		03/17/2023	9.000	871,106		1,000,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100159	Buckeye	AZ		03/17/2023	8.375	216,317		401,000
100100161	Ocoee	FL		03/17/2023	9.750	515,115		610,000
100100162	Hollister	CA		03/17/2023	8.750	478,843		630,000
100100164	Tampa	FL		03/17/2023	9.625	535,621		641,000
100100165	Indianapolis	IN		03/17/2023	8.875	141,508		185,000
100100166	St Petersburg	FL		03/17/2023	8.125	763,044		1,070,000
100100168	Miramar	FL		03/17/2023	10.125	1,014,126		1,275,000
100100170	Shawnee	KS		03/17/2023	7.505	142,526		233,000
100100171	Kansas City	MO		03/17/2023	8.175	123,240		159,999
100100172	Chicago	IL		03/17/2023	8.271	234,666		325,000
100100173	Warren	OH		03/17/2023	8.500	141,128		210,000
100100174	Bridgeton	NJ		03/17/2023	9.255	221,222		265,000
100100175	Mount Laurel	NJ		03/17/2023	7.518	122,034		190,000
100100176	Yonkers	NY		03/17/2023	8.300	545,630		715,000
100100177	Lakehurst	NJ		03/17/2023	8.200	274,755		384,999
100100178	New Britain	CT		03/17/2023	8.300	319,235		418,000
100100179	Greensboro	NC		03/17/2023	8.188	108,879		152,000
100100180	Shirley	NY		03/17/2023	7.925	293,293		440,000
100100181	Oviedo	FL		03/17/2023	7.950	311,296		620,000
100100182	Baltimore	MD		03/17/2023	7.520	138,652		170,000
100100183	Roosevelt	NY		03/17/2023	7.955	358,925		540,000
100100184	Dayton	OH		03/17/2023	8.675	87,289		129,999
100100185	Baltimore	MD		03/17/2023	8.050	142,622		235,000
100100186	Maple Heights	OH		03/17/2023	8.325	94,571		132,000
100100187	Nampa	ID		03/17/2023	8.262	212,073		325,000
100100188	Trenton	NJ		03/17/2023	8.146	159,313		219,999
100100189	Baltimore	MD		03/17/2023	8.269	107,048		140,000
100100190	Alpharetta	GA		03/17/2023	7.595	332,313		725,000
100100191	Milwaukee	WI		03/17/2023	8.360	92,160		119,999
100100192	Milwaukee	WI		03/17/2023	8.346	91,755		120,000
100100193	Philadelphia	PA		03/17/2023	7.970	167,337		249,000
100100194	Poughkeepsie	NY		03/17/2023	8.339	181,538		250,000
100100195	Mckeesport	PA		03/17/2023	8.395	91,755		125,000
100100196	Brentwood	NY		03/17/2023	7.871	396,550		625,000
100100197	Atlanta	GA		03/17/2023	7.818	206,449		270,000
100100198	Braddock	PA		03/17/2023	8.045	114,694		150,000
100100199	Cedartown	GA		03/17/2023	7.746	178,241		308,000
100100200	Lansing	MI		03/17/2023	8.415	76,824		103,000
100100201	Cleveland Heights	OH		03/17/2023	8.000	156,387		220,000
100100203	Euclid	OH		03/17/2023	8.271	79,784		126,000
100100204	Lindenwold	NJ		03/17/2023	7.875	109,395		143,000
100100206	Irvington	NJ		03/17/2023	7.840	458,775		600,000
100100207	Philadelphia	PA		03/17/2023	8.289	309,900		435,000
100100208	South Bend	IN		03/17/2023	8.205	78,303		105,000
100100209	Calumet City	IL		03/17/2023	8.399	260,320		400,000
100100210	Jacksonville	FL		03/17/2023	7.923	331,691		430,000
100100211	New Britain	CT		03/17/2023	7.716	268,669		350,000
100100212	Jacksonville	FL		03/17/2023	7.888	331,691		430,000
100100213	Waterbury	CT		03/17/2023	7.871	198,803		260,000
100100214	Yonkers	NY		03/17/2023	8.062	425,032		585,000
100100215	Scranton	PA		03/17/2023	8.250	353,857		489,999
100100216	Lakewood	NJ		03/17/2023	7.796	326,240		500,000
100100217	Orange	NJ		03/17/2023	8.255	224,936		335,000
100100218	Cleveland Heights	OH		03/17/2023	7.696	167,657		253,000
100100219	Jacksonville	FL		03/17/2023	8.052	186,210		260,000

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	2	3					Additional	
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100100220	New Haven	CT		03/17/2023	8.366	327,356		425,000
100100221	Brooklyn	NY		03/17/2023	8.450	429,762		600,000
100100222	Atlantic City	NJ		03/17/2023	8.695	106,502		147,000
100100223	Scranton	PA		03/17/2023	8.195	200,638		265,000
100100224	Newburgh	NY		03/17/2023	7.888	269,194		374,999
100100225	Baltimore	MD		03/17/2023	8.097	77,138		109,000
100100226	Hempstead	NY		03/17/2023	8.107	505,718		755,000
100100227	Elyria	OH		03/17/2023	7.746	76,920		108,000
100100228	Yonkers	NY		03/17/2023	7.800	766,368		1,000,000
100100229	Ocean Gate	NJ		03/17/2023	8.590	354,721		465,000
100100231	Baltimore	MD		03/17/2023	8.050	160,374		270,000
100100232	Chicago	IL		03/17/2023	7.778	238,914		390,000
100100233	Savannah	GA		03/17/2023	7.891	141,625		275,000
100100234	Walden	NY		03/17/2023	8.709	285,912		385,000
100100235	Jamaica	NY		03/17/2023	7.650	405,388		574,999
100100236	High Point	NC		03/17/2023	7.795	103,479		145,000
100100237	Reading	PA		03/17/2023	8.213	156,075		200,000
100100238	Chicago	IL		03/17/2023	8.189	117,163		175,000
100100239	Baltimore	MD		03/17/2023	7.677	139,050		205,000
100100240	Scott Township	PA		03/17/2023	8.514	261,170		364,000
100100241	Newark	NJ		03/17/2023	7.962	276,075		360,000
100100242	Elizabeth	NJ		03/17/2023	7.310	396,175		555,000
100100243	Tobyhanna	PA		03/17/2023	8.611	184,500		240,000
100100245	Hartford	CT		03/17/2023	7.700	192,012		255,000
100100246	Brooklyn	NY		03/17/2023	7.622	512,750		1,495,000
100100247	Lindenhurst	NY		03/17/2023	7.950	505,807		630,000
100100248	Raleigh	NC		03/17/2023	8.095	147,780		240,000
100100249	Berkeley Township	NJ		03/17/2023	7.650	197,994		265,000
100100250	Staten Island	NY		03/17/2023	8.315	358,813		600,000
100100251	Cleveland	OH		03/17/2023	8.052	93,139		130,000
100100252	Toms River	NJ		03/17/2023	7.598	317,319		414,999
100100253	Inkster	MI		03/17/2023	8.049	81,271		117,000
100100254	Philadelphia	PA		03/17/2023	8.137	143,444		210,000
100100255	Neptune	NJ		03/17/2023	7.452	218,479		285,000
100100256	Hicksville	NY		03/17/2023	7.900	556,870		764,500
100100257	Woodridge	NY		03/17/2023	8.568	135,674		210,000
100100258	Jamaica	NY		03/17/2023	8.550	495,244		640,000
100100259	Brooklyn	NY		03/17/2023	7.950	878,938		1,225,000
100100260	Chicago	IL		03/17/2023	7.785	127,710		175,000
100100261	New Britain	CT		03/17/2023	8.517	505,406		750,000
100100262	Willingboro	NJ		03/17/2023	8.575	227,299		340,000
100100263	Chicago	IL		03/17/2023	8.437	125,931		242,000
100100264	Trenton	NJ		03/17/2023	7.800	128,557		215,000
100100265	Philadelphia	PA		03/17/2023	8.380	211,973		274,999
100100266	Homestead	FL		03/17/2023	7.990	285,736		400,000
100100267	Brookhaven	NY		03/17/2023	8.155	328,055		455,000
100100268	Chicago	IL		03/24/2023	9.500	271,452		374,999
100100269	Coral Gables	FL		03/24/2023	8.500	587,566		1,200,000
100100270	Sammamish	WA		03/24/2023	9.000	1,098,765		1,350,000
100100271	Prescott Valley	AZ		03/24/2023	7.750	452,781		850,000
100100272	Mesa	AZ		03/24/2023	8.250	897,798		1,345,000
100100273	Kissimmee	FL		03/24/2023	8.625	271,860		364,999
100100275	New Haven	CT		03/24/2023	8.625	189,172		239,999
100100276	Phoenix	AZ		03/24/2023	8.375	1,004,395		1,325,000
100100277	Des Plaines	IL		03/24/2023	8.500	107,477		135,000

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100100278	Smyrna	GA		03/24/2023	9.875	381,671		422,000
100100279	Cleveland	OH		03/24/2023	9.500	133,285		158,000
100100280	San Diego	CA		03/24/2023	7.625	795,285		1,399,999
100100281	Bowling Green	KY		03/24/2023	9.750	294,417		350,000
100100282	Reunion	FL		03/24/2023	7.750	410,585		740,000
100100283	Bayonne	NJ		03/24/2023	8.250	401,978		515,000
100100284	Studio City	CA		03/24/2023	7.750	1,520,370		1,999,999
100100285	Kapolei	HI		03/24/2023	7.625	539,091		890,000
100100286	Ocala	FL		03/24/2023	7.125	496,218		670,000
100100287	Lindenwold	NJ		03/24/2023	8.500	112,083		150,000
100100288	Delray Beach	FL		03/24/2023	8.125	102,265		210,000
100100289	Phoenix	AZ		03/24/2023	9.250	517,227		660,000
100100290	Phoenix	AZ		03/24/2023	8.875	577,224		715,000
100100291	Rockford	TN		03/24/2023	8.500	162,430		210,000
100100292	Houston	TX		03/24/2023	8.250	447,221		545,000
100100293	Mandeville	LA		03/24/2023	9.500	288,818		370,000
100100294	Los Banos	CA		03/24/2023	8.000	301,035		445,000
100100295	Tempe	AZ		03/24/2023	7.875	262,482		440,000
100100296	Sun City West	AZ		03/24/2023	8.375	308,116		444,999
100100297	Tomball	TX		03/24/2023	8.375	293,268		384,000
100100298	Rolling Meadows	IL		03/24/2023	10.500	152,912		185,000
100100299	Chandler	AZ		03/24/2023	8.125	313,641		449,000
100100300	Linthicum Heights	MD		03/24/2023	9.625	383,372		521,999
100100301	Brooksville	FL		03/24/2023	8.875	199,971		370,000
100100302	Chicago	IL		03/24/2023	9.375	253,386		320,000
100100303	Delanco	NJ		03/24/2023	10.750	115,088		170,000
100100304	Saint Petersburg	FL		03/24/2023	8.125	317,857		420,000
100100305	Palmdale	CA		03/24/2023	8.750	391,400		550,000
100100306	Fort Worth	TX		03/24/2023	10.500	102,413		145,000
100100307	National City	CA		03/24/2023	8.875	257,540		320,000
100100308	Tracy	CA		03/24/2023	9.000	374,900		460,000
100100309	Katy	TX		03/24/2023	10.375	351,950		432,000
100100310	Mesa	AZ		03/24/2023	9.375	540,870		675,000
100100311	Cheektowaga	NY		04/27/2023	5.250	171,587		260,000
100100312	Kimbolton	OH		04/27/2023	5.500	204,269		292,000
100100313	Granville	NY		04/27/2023	5.375	130,448		206,000
100100314	Selden	NY		04/27/2023	5.375	215,403		315,000
100100315	Belgrade	ME		04/27/2023	6.500	199,100		280,000
100100316	New York	NY		04/27/2023	5.250	2,564,428		7,399,999
100100317	Franklin	IN		04/27/2023	5.250	192,479		286,000
100100318	Mchenry	IL		04/27/2023	5.250	230,294		350,000
100100320	Glendale	NY		04/27/2023	5.875	766,203		1,217,000
100100321	Wynnewood	PA		04/27/2023	5.250	219,655		565,000
100100322	Dix Hills	NY		04/27/2023	5.250	819,710		1,195,000
100100323	New Waverly	TX		04/27/2023	5.250	315,129		430,000
100100325	Ozone Park	NY		04/27/2023	5.500	608,276		900,000
100100326	Seaford	NY		04/27/2023	5.375	339,879		510,000
100100327	Snohomish	WA		04/27/2023	5.500	590,695		800,000
100100328	Riverside	CA		04/27/2023	5.375	971,314		1,350,000
100100329	Greensboro	NC		04/27/2023	5.625	92,669		122,500
100100330	Webster	NY		04/27/2023	5.250	254,945		380,000
100100331	Napa	CA		04/27/2023	5.500	1,033,760		1,650,000
100100332	Pembroke Pines	FL		04/27/2023	5.250	243,766		350,000
100100333	Plantation	FL		04/27/2023	5.250	736,056		1,100,000
100100334	Miami Beach	FL		04/27/2023	6.125	1,991,969		2,835,000

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100100335	Jamaica	NY		04/27/2023	5.500	418,843		590,000
100100336	Fort Lauderdale	FL		04/27/2023	5.625	1,167,664		1,650,000
100100337	West Hempstead	NY		04/27/2023	5.375	168,090		830,000
100100338	Miami Beach	FL		04/27/2023	5.500	338,438		480,000
100100339	Woodhaven	NY		04/27/2023	5.875	463,739		690,000
100100340	Jamaica	NY		04/27/2023	6.000	439,274		580,000
100100341	Staten Island	NY		04/27/2023	5.625	726,882		1,110,000
100100342	Yorba Linda	CA		04/27/2023	5.875	795,862		1,079,999
100100343	Franklin	WI		04/27/2023	5.250	262,626		414,000
100100344	Carlstadt	NJ		04/27/2023	5.250	359,752		499,999
100100345	Little Rock	AR		04/27/2023	5.750	100,186		160,000
100100346	Astoria	NY		04/27/2023	5.500	732,676		1,400,000
100100347	Secaucus	NJ		04/27/2023	5.250	311,870		485,000
100100348	Cooperstown	NY		04/27/2023	5.500	250,500		450,000
100100349	Patchogue	NY		04/27/2023	5.625	374,634		505,000
100100350	Loch Sheldrake	NY		04/27/2023	5.500	81,031		125,000
100100351	Strongsville	OH		04/27/2023	5.750	128,829		230,000
100100352	Staten Island	NY		04/27/2023	5.500	456,622		675,000
100100353	Philadelphia	PA		04/27/2023	5.625	217,367		291,749
100100354	Staten Island	NY		04/27/2023	5.625	432,451		594,500
100100355	Brooklyn	NY		04/27/2023	5.625	1,168,078		2,550,000
100100356	San Francisco	CA		04/27/2023	5.500	461,928		725,000
100100357	Aiken	SC		04/27/2023	5.375	618,787		1,057,000
100100358	Huntington Station	NY		04/27/2023	5.250	433,402		600,000
100100359	Brooklyn	NY		04/27/2023	5.500	1,180,825		1,870,000
100100360	New York	NY		04/27/2023	5.875	1,081,067		1,640,000
100100361	Dix Hills	NY		04/27/2023	5.375	428,060		625,000
100100362	Chicago	IL		04/27/2023	6.250	219,637		349,000
100100363	Miller Place	NY		04/27/2023	5.625	757,288		1,250,000
100100364	Torrance	CA		04/27/2023	5.500	571,831		950,000
100100365	Port Chester	NY		04/27/2023	5.750	520,794		899,999
100100366	Rockford	IL		04/27/2023	5.625	115,125		179,000
100100367	Jamaica	NY		04/27/2023	5.375	818,690		1,210,000
100100368	Corona	NY		04/27/2023	5.750	823,184		1,175,000
100100369	Brooklyn	NY		04/27/2023	5.875	936,426		1,509,999
100100370	Staten Island	NY		04/27/2023	5.625	444,566		785,000
100100371	East Elmhurst	NY		04/27/2023	5.250	807,023		1,340,000
100100372	Las Vegas	NV		04/27/2023	6.250	379,085		624,500
100100373	Los Gatos	CA		04/27/2023	5.500	1,856,304		4,174,999
100100374	Lauderhill	FL		04/27/2023	5.375	290,716		449,999
100100375	Woodside	NY		04/27/2023	5.500	681,158		936,000
100100376	Hasbrouck Heights	NJ		04/27/2023	5.500	562,030		865,000
100100377	Naples	FL		04/27/2023	6.000	521,941		800,000
100100378	Huntington	NY		04/27/2023	6.375	333,690		440,000
100100379	Rhinebeck	NY		04/27/2023	5.750	767,107		1,274,999
100100380	Flushing	NY		04/27/2023	4.625	432,735		740,000
100100381	Dix Hills	NY		04/27/2023	4.750	663,085		1,020,000
100100382	Bronx	NY		04/27/2023	4.750	472,998		679,999
100100383	Flushing	NY		04/27/2023	4.625	827,477		1,210,000
100100384	East Elmhurst	NY		04/27/2023	4.875	545,520		850,000
100100385	Jamaica	NY		04/27/2023	4.875	478,200		704,000
100100386	East Setauket	NY		04/27/2023	5.125	468,109		869,000
100100387	Islip Terrace	NY		04/27/2023	4.375	287,386		570,000
100100388	Brooklyn	NY		04/27/2023	5.250	602,417		1,080,000
100100389	Hudson	NY		04/27/2023	4.750	379,684		1,300,000

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100100390	Albany	NY		04/27/2023	5.125	334,880		460,000
100100391	Howell	NJ		04/27/2023	5.125	414,623		575,000
100100392	Staten Island	NY		04/27/2023	5.000	520,230		800,000
100100393	Brooklyn	NY		04/27/2023	4.625	455,473		665,000
100100394	Middletown	NY		04/27/2023	5.125	214,043		330,000
100100395	Cresco	PA		04/27/2023	5.500	165,914		250,000
100100396	Las Vegas	NV		04/27/2023	4.500	658,659		2,150,000
100100397	Chester Springs	PA		04/27/2023	5.125	462,594		650,000
100100398	Brooklyn	NY		04/27/2023	4.750	479,545		689,999
100100399	North Grafton	MA		04/27/2023	5.000	555,309		835,000
100100400	Bronx	NY		04/27/2023	5.125	444,852		639,999
100100401	Glen Cove	NY		04/27/2023	5.125	228,356		429,000
100100402	Bronx	NY		04/27/2023	5.125	484,516		780,999
100100403	Cold Brook	NY		04/27/2023	5.500	133,706		224,000
100100405	Flushing	NY		04/27/2023	4.500	756,399		1,225,000
100100406	Middletown	NY		04/27/2023	6.250	301,903		505,000
100100407	Norwood	PA		04/27/2023	5.125	238,953		350,000
100100408	Riverside	CA		04/27/2023	5.875	222,393		550,000
100100409	Flushing	NY		04/27/2023	4.750	264,766		439,999
100100410	Hicksville	NY		04/27/2023	5.125	671,263		994,999
100100411	Brooklyn	NY		04/27/2023	6.250	1,115,684		1,524,999
100100412	Middle Village	NY		04/27/2023	4.750	607,590		949,999
100100413	Danbury	CT		04/27/2023	6.125	309,338		650,000
100100414	Gleneden Beach	OR		04/27/2023	5.000	621,937		1,200,000
100100415	Wells River	VT		04/27/2023	5.375	206,458		420,000
100100416	Philadelphia	PA		04/27/2023	4.750	119,731		195,000
100100417	San Antonio	TX		04/27/2023	5.125	346,568		480,000
100100418	New York	NY		04/27/2023	5.000	223,698		365,000
100100419	Jamaica	NY		04/27/2023	4.875	660,202		1,125,000
100100420	Houston	TX		04/27/2023	5.375	279,414		415,000
100100421	Rye	NY		04/27/2023	4.875	830,370		1,800,000
100100422	Blackwood	NJ		04/27/2023	5.250	113,386		282,999
100100423	Loomis	CA		04/27/2023	5.375	367,763		1,390,000
100100424	Chattanooga	TN		04/27/2023	5.125	597,721		824,700
100100425	Elmhurst	NY		04/27/2023	4.875	578,402		1,059,999
100100426	South Plainfield	NJ		04/27/2023	6.250	255,066		335,000
100100427	Jupiter	FL		04/27/2023	5.125	359,671		585,000
100100428	King Of Prussia	PA		04/27/2023	4.875	286,540		474,999
100100429	Holbrook	NY		04/27/2023	5.125	470,194		665,000
100100430	Marlborough	MA		04/27/2023	6.000	856,370		1,155,000
100100431	Rego Park	NY		04/27/2023	4.750	480,339		795,000
100100432	Plymouth Meeting	PA		04/27/2023	6.000	293,647		385,000
100100433	Miami	FL		04/27/2023	5.625	798,595		1,318,000
100100435	Newark	DE		04/27/2023	4.750	194,734		322,000
100100436	Staten Island	NY		04/27/2023	5.625	651,287		955,000
100100437	Medford	OR		04/27/2023	7.250	261,453		367,000
100100438	Flushing	NY		04/27/2023	6.250	604,012		830,000
100100439	Jackson Heights	NY		04/27/2023	6.625	209,043		315,000
100100440	Brooklyn	NY		04/27/2023	6.125	378,945		529,999
100100441	Fontana	CA		04/27/2023	6.000	530,152		750,000
100100442	West Long Branch	NJ		04/27/2023	7.250	618,259		885,000
100100443	Yonkers	NY		04/27/2023	6.500	567,574		755,000
100100444	Winhall	VT		04/27/2023	7.250	798,322		1,050,000
100100445	Camarillo	CA		04/27/2023	6.875	656,045		1,239,999
100100446	Los Angeles	CA		04/27/2023	7.125	1,504,766		2,100,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100447	Covington	LA		04/27/2023	6.875	304,811		473,000
100100448	Melville	NY		04/27/2023	6.625	1,029,726		1,750,000
100100449	Aventura	FL		04/27/2023	6.000	235,664		340,000
100100450	Gouldsboro	PA		04/27/2023	6.875	205,017		530,000
100100451	New Hyde Park	NY		04/27/2023	7.250	549,946		699,999
100100452	Scotrun	PA		04/27/2023	6.750	304,913		410,000
100100454	Douglaston	NY		04/27/2023	6.500	725,122		1,000,000
100100455	Palmdale	CA		04/27/2023	7.125	451,859		704,999
100100457	Adelanto	CA		04/27/2023	7.125	248,324		380,000
100100458	Annandale	NJ		04/27/2023	6.750	267,389		335,000
100100459	Corona	CA		04/27/2023	6.250	971,046		1,275,000
100100460	Washington Court House	OH		04/27/2023	6.750	94,495		184,999
100100461	Hollywood	FL		04/27/2023	7.000	272,784		370,000
100100462	San Antonio	TX		04/27/2023	6.000	331,415		460,000
100100463	Overland Park	KS		04/27/2023	6.625	387,828		530,000
100100465	Berkeley	CA		04/27/2023	7.250	1,435,586		2,325,000
100100466	Bronx	NY		04/27/2023	7.125	453,957		645,000
100100467	Leesburg	VA		04/27/2023	6.625	1,381,072		2,300,000
100100468	Happy Valley	OR		04/27/2023	5.875	345,610		1,004,999
100100469	Los Angeles	CA		04/27/2023	4.875	122,846		630,000
100100470	Copiague	NY		04/27/2023	5.875	283,008		440,000
100100471	Saint Cloud	FL		04/27/2023	4.625	212,386		345,000
100100473	Central Islip	NY		04/27/2023	5.625	272,950		411,000
100100474	Corona	NY		04/27/2023	4.500	625,733		1,167,999
100100475	Brooklyn	NY		04/27/2023	5.375	345,427		910,000
100100476	Staten Island	NY		04/27/2023	4.500	456,893		825,000
100100477	Rochester	NY		04/27/2023	5.125	96,545		150,000
100100478	Prescott Valley	AZ		04/27/2023	4.875	339,920		540,000
100100479	Boston	MA		04/27/2023	5.375	429,795		1,380,000
100100480	Woodhaven	NY		04/27/2023	4.375	392,227		845,000
100100481	Philadelphia	PA		04/27/2023	5.125	189,050		340,000
100100482	Miami	FL		04/27/2023	5.750	190,902		368,000
100100483	Piscataway	NJ		04/27/2023	5.000	136,948		236,000
100100484	New Castle	DE		04/27/2023	5.875	183,385		300,000
100100485	Fort Myers	FL		04/27/2023	5.625	186,579		310,000
100100486	Staten Island	NY		04/27/2023	6.250	95,628		335,000
100100487	Pembroke Pines	FL		04/27/2023	6.000	249,883		499,999
100100488	Queens Village	NY		04/27/2023	6.500	659,546		945,000
100100489	East Stroudsburg	PA		04/27/2023	6.375	121,639		183,999
100100490	Orlando	FL		04/27/2023	6.875	304,712		421,000
100100491	Hanover	PA		04/27/2023	6.500	136,286		205,000
100100492	Prairie Grove	AR		04/27/2023	6.500	172,517		295,999
100100493	Killeen	TX		04/27/2023	6.500	127,797		193,000
100100494	Baltimore	MD		04/27/2023	6.500	226,005		314,400
100100495	Ocean City	NJ		04/27/2023	6.875	418,381		850,000
100100496	Miami	FL		04/27/2023	5.250	301,135		480,000
100100497	Lake Havasu City	AZ		04/27/2023	7.500	268,906		522,000
100100498	Prairie Grove	AR		04/27/2023	6.500	172,935		279,000
100100499	Sicklerville	NJ		04/27/2023	6.750	193,015		270,000
100100500	Lancaster	CA		04/27/2023	7.250	271,249		365,000
100100501	Huber Heights	OH		04/27/2023	7.250	139,204		216,999
100100502	Mobile	AL		04/27/2023	7.250	211,002		297,000
100100503	Jamaica	NY		04/27/2023	6.250	479,587		825,000
100100504	Windermere	FL		04/27/2023	8.000	543,837		750,000
100100506	Lodi	CA		04/27/2023	8.625	531,912		887,174

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100100507	Spring	TX		04/27/2023	8.750	2,822,950		3,650,000
100100509	Keller	TX		04/27/2023	7.875	787,128		1,000,000
100100510	Godley	TX		04/27/2023	8.875	502,614		607,000
100100511	Honolulu	HI		04/27/2023	8.250	668,693		1,140,000
100100512	Orlando	FL		04/27/2023	8.375	1,330,700		1,566,120
100100513	Willowbrook	IL		04/27/2023	8.250	342,990		425,000
100100514	Union	NJ		04/27/2023	8.000	431,492		578,000
100100515	Bolingbrook	IL		04/27/2023	8.875	296,587		356,000
100100516	Lithonia	GA		04/27/2023	9.875	506,633		630,000
100100517	Ojai	CA		04/27/2023	8.000	548,526		765,000
100100518	Lakeway	TX		04/27/2023	7.750	1,755,088		2,180,000
100100519	Coconut Creek	FL		04/27/2023	9.000	433,541		479,999
100100520	Los Angeles	CA		04/27/2023	7.625	1,274,702		1,975,000
100100521	Royal Palm Beach	FL		04/27/2023	8.625	347,231		380,000
100100522	Nazareth	PA		04/27/2023	9.375	460,410		575,000
100100523	San Francisco	CA		04/27/2023	7.250	987,381		1,705,000
100100524	Wildwood	NJ		04/27/2023	8.750	554,819		724,999
100100525	Roy	UT		04/27/2023	8.750	331,371		390,000
100100526	Moorpark	CA		04/27/2023	8.000	525,281		641,500
100100527	Menlo Park	CA		04/27/2023	8.625	1,961,203		2,950,000
100100528	Hollywood	FL		04/27/2023	9.250	469,270		582,000
100100529	Dripping Springs	TX		04/27/2023	7.625	473,157		580,000
100100530	Mill Creek	WA		04/27/2023	7.250	2,096,916		2,660,000
100100531	Miami Beach	FL		04/27/2023	7.500	509,155		770,000
100100532	Lawrenceville	GA		04/27/2023	8.750	515,947		618,000
100100533	Loxahatchee	FL		04/27/2023	7.625	360,348		635,000
100100534	Boynton Beach	FL		04/27/2023	8.000	692,726		915,000
100100535	Anaheim	CA		04/27/2023	7.250	1,017,719		1,350,000
100100536	Blakeslee	PA		04/27/2023	8.875	197,659		312,000
100100537	Dallas	TX		04/27/2023	8.500	557,833		725,000
100100538	Mcdonough	GA		04/27/2023	9.875	231,722		279,999
100100539	Plymouth	CA		04/27/2023	9.125	798,862		865,000
100100540	Charlotte	NC		04/27/2023	8.375	402,325		485,000
100100541	Wildwood Crest	NJ		04/27/2023	8.750	748,839		950,000
100100542	Santa Rosa	CA		04/27/2023	9.250	468,063		1,801,126
100100543	Pennsauken	NJ		04/27/2023	9.750	159,488		205,000
100100544	Austin	TX		04/27/2023	9.875	199,958		235,000
100100545	Moreno Valley	CA		04/27/2023	8.000	416,378		506,000
100100546	Lodi	CA		04/27/2023	9.500	223,436		280,000
100100547	Mililani	HI		04/27/2023	7.375	770,441		1,094,999
100100549	Powder Springs	GA		04/27/2023	9.000	880,939		1,010,000
100100550	Saint Cloud	FL		04/27/2023	7.000	376,061		515,000
100100551	Simi Valley	CA		04/27/2023	8.250	555,591		725,000
100100552	North East	PA		04/27/2023	8.250	372,293		485,000
100100553	Desert Hot Springs	CA		04/27/2023	9.250	391,095		515,000
100100554	Tehachapi	CA		04/27/2023	9.625	668,380		800,000
100100555	Carpinteria	CA		04/27/2023	8.500	1,069,817		1,300,000
100100557	Houston	TX		04/27/2023	9.000	301,827		387,000
100100558	Willis	TX		04/27/2023	9.125	296,740		366,000
100100559	Long Branch	NJ		04/27/2023	9.875	340,600		425,000
100100560	Willis	TX		04/27/2023	9.125	296,865		344,000
100100561	Hazel Park	MI		04/27/2023	9.625	159,289		191,000
100100562	Fort Worth	TX		04/27/2023	8.750	397,280		465,000
100100563	Corona	CA		04/27/2023	9.875	645,938		705,000
100100565	Shoreline	WA		04/27/2023	8.125	472,351		665,000

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100100566	Pleasant View	UT		04/27/2023	8.375	552,204		676,000
100100567	Tracy	CA		04/27/2023	8.500	470,365		620,000
100100568	Denver	CO		04/27/2023	7.875	1,514,501		1,880,000
100100569	El Cajon	CA		04/27/2023	8.875	566,516		657,000
100100570	Spring Branch	TX		04/27/2023	9.000	701,348		850,000
100100571	Atlanta	GA		04/27/2023	9.125	318,528		357,000
100100572	Norwalk	CA		04/27/2023	7.875	563,976		690,000
100100573	Floral City	FL		04/27/2023	8.000	390,235		1,000,000
100100574	Aubrey	TX		04/27/2023	10.875	1,260,904		1,650,000
100100575	Tamarac	FL		04/27/2023	8.250	318,869		505,000
100100576	Hayward	CA		04/27/2023	8.750	623,413		675,000
100100577	Sharpsburg	GA		04/27/2023	9.500	327,417		408,000
100100578	San Antonio	TX		04/27/2023	10.250	220,259		250,999
100100579	Cave Creek	AZ		04/27/2023	8.750	369,739		467,000
100100580	Sour Lake	TX		04/27/2023	8.625	266,124		504,000
100100581	Lawrenceville	GA		04/27/2023	8.250	387,077		415,000
100100582	Orange	CA		04/27/2023	8.125	601,520		900,000
100100583	West Palm Beach	FL		04/27/2023	8.375	106,175		201,000
100100584	Chula Vista	CA		04/27/2023	8.250	297,363		722,000
100100585	Tavernier	FL		04/27/2023	8.000	492,207		1,774,999
100100586	Fresno	TX		04/27/2023	8.750	229,009		295,000
100100587	Englewood	FL		04/27/2023	8.875	233,883		370,000
100100588	Portland	OR		04/27/2023	7.875	611,662		810,000
100100589	Lathrup Village	MI		04/27/2023	10.375	110,872		140,000
100100590	Los Angeles (Northridge Area)	CA		04/27/2023	7.750	642,493		1,055,000
100100591	Mooresville	NC		04/27/2023	8.500	349,367		450,000
100100592	Joshua Tree	CA		04/27/2023	8.375	160,217		390,000
100100593	Gilbert	AZ		04/27/2023	8.250	335,014		429,999
100100594	Atlantic City	NJ		04/27/2023	8.375	131,866		180,000
100100595	Houston	TX		04/27/2023	7.750	155,075		220,000
100100596	Houston	TX		04/27/2023	7.750	165,676		260,000
100100597	Chicago	IL		04/27/2023	8.500	108,171		130,000
100100598	Meridianville	AL		04/27/2023	7.000	245,932		335,000
100100599	Odenville	AL		04/27/2023	7.375	216,453		290,000
100100601	Miami	FL		04/27/2023	8.000	346,157		685,000
100100602	Mi Wuk Village	CA		04/27/2023	9.250	276,011		375,000
100100603	Nashville	TN		04/27/2023	8.250	558,862		729,999
100100604	Sacramento	CA		04/27/2023	8.125	146,149		185,000
100100608	Bayonne	NJ		04/27/2023	8.250	611,269		800,000
100100609	Wittmann	AZ		04/27/2023	7.875	345,490		595,000
100100611	Salem	OR		04/27/2023	8.750	376,318		540,000
100100614	Phoenix	AZ		04/27/2023	9.125	439,128		565,000
100100615	Surfside Beach	SC		04/27/2023	8.625	238,010		363,000
100100616	Saint Augustine	FL		04/27/2023	7.625	389,688		550,000
100100617	Cincinnati	OH		04/27/2023	8.500	110,172		150,000
100100618	Bradenton	FL		04/27/2023	8.500	171,664		280,000
100100619	Southwest Ranches	FL		04/27/2023	7.750	381,923		1,299,999
100100620	Sunrise	FL		04/27/2023	8.500	235,107		670,000
100100621	New Britain	CT		04/27/2023	8.500	316,631		399,999
100100622	Dayton	OH		04/27/2023	9.875	125,999		161,000
100100623	Rochester	WA		04/27/2023	8.250	260,778		500,000
100100624	Moreno Valley	CA		04/27/2023	8.500	320,778		523,000
100100625	Waynesville	NC		04/27/2023	9.125	233,666		300,000
100100626	Fort Lauderdale	FL		04/27/2023	8.250	323,288		440,000
100100627	Barstow	CA		04/27/2023	8.625	177,746		225,000

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100100628	Colorado Springs	CO		04/27/2023	8.750	221,407		548,000
100100629	South Padre Island	TX		04/27/2023	9.250	424,045		712,000
100100631	Chula Vista	CA		04/27/2023	9.125	486,368		830,000
100100632	Burbank	CA		04/27/2023	8.250	513,826		908,000
100100633	Miami	FL		04/27/2023	9.125	308,157		449,000
100100634	Conyers	GA		04/27/2023	9.375	117,211		153,000
100100635	Riverside	NJ		04/27/2023	8.500	265,555		340,000
100100636	Los Angeles	CA		04/27/2023	8.250	271,174		2,250,000
100100637	Humble	TX		04/27/2023	8.250	158,908		215,000
100100638	Miami	FL		04/27/2023	8.625	292,584		350,000
100100640	Glendale	CA		03/28/2023	8.750	3,468,735		4,560,000
100100641	West Covina	CA		03/28/2023	8.000	597,432		730,000
100100642	Houston	TX		03/28/2023	8.990	926,786		1,317,000
100100643	Atlanta	GA		03/28/2023	8.625	300,395		420,000
100100644	Colton	CA		03/28/2023	8.375	501,225		640,000
100100645	Eagle Point	OR		03/28/2023	8.125	439,922		580,000
100100647	Bakersfield	CA		04/28/2023	8.125	276,491		338,000
100100648	Elizabeth	NJ		04/28/2023	6.625	260,294		317,999
100100649	Annapolis	MD		04/28/2023	6.625	287,359		350,000
100100650	Lmmokalee	FL		04/28/2023	5.625	166,688		210,000
100100651	Las Vegas	NV		04/28/2023	5.625	206,046		295,000
100100652	Rainier	WA		04/28/2023	6.375	318,726		433,000
100100653	Delanco	NJ		04/28/2023	6.625	322,572		395,000
100100654	Rockville	MD		04/28/2023	6.375	304,707		400,000
100100655	Charlotte	NC		04/28/2023	6.500	156,023		214,000
100100656	Woodbridge	VA		04/28/2023	5.750	278,104		460,000
100100657	North Las Vegas	NV		04/28/2023	6.375	282,850		370,000
100100658	Martinez	CA		04/28/2023	5.500	196,849		570,000
100100659	Lake Villa	IL		04/28/2023	6.625	245,410		305,499
100100660	Atco	NJ		04/28/2023	6.875	139,743		189,000
100100661	North Las Vegas	NV		04/28/2023	5.750	216,790		380,000
100100662	East Orange	NJ		04/28/2023	7.500	223,182		300,000
100100663	Phoenix	AZ		04/28/2023	4.875	154,219		265,000
100100664	Fredericksburg	VA		04/28/2023	6.250	292,736		370,000
100100665	Bakersfield	CA		04/28/2023	6.250	128,404		179,999
100100666	Santa Clara	CA		04/28/2023	5.250	532,455		1,260,000
100100667	Tracy	CA		04/28/2023	4.990	304,710		630,000
100100668	Stafford	VA		04/28/2023	6.750	167,738		225,000
100100669	Fresno	CA		04/28/2023	7.990	639,421		885,000
100100670	Pennsauken	NJ		04/28/2023	5.750	173,745		239,999
100100671	Egg Harbor Township	NJ		04/28/2023	7.125	156,094		226,000
100100672	Lehi	UT		04/28/2023	4.990	234,048		463,000
100100673	Lanham	MD		04/28/2023	5.990	228,926		326,000
100100674	Long Branch	NJ		04/28/2023	6.125	326,150		450,000
100100675	Las Vegas	NV		04/28/2023	5.625	154,982		286,000
100100676	Seminole	FL		04/28/2023	5.500	185,968		271,000
100100677	La Plata	MD		04/28/2023	5.500	277,858		405,000
100100678	Rialto	CA		04/28/2023	6.250	359,827		450,000
100100679	Rockville	MD		04/28/2023	5.250	349,463		520,000
100100680	Chester	VA		04/28/2023	5.125	261,051		379,999
100100681	Houston	TX		04/28/2023	6.500	193,506		222,000
100100682	Chicago	IL		04/28/2023	5.875	218,643		275,000
100100683	Hyattsville	MD		04/28/2023	5.375	316,398		470,000
100100684	Pahrump	NV		04/28/2023	5.990	280,782		355,000
100100685	Dunn	NC		04/28/2023	6.625	177,359		202,000

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100100686	Culpeper	VA		04/28/2023	5.990	222,042		275,000
100100687	Wingate	NC		04/28/2023	5.990	195,218		272,000
100100688	Los Angeles	CA		04/28/2023	5.750	385,122		560,999
100100689	Pasadena	TX		04/28/2023	6.500	137,395		173,999
100100690	Hanover Park	IL		04/28/2023	6.250	195,304		245,000
100100691	Glendale	AZ		04/28/2023	6.125	248,113		340,000
100100692	Richmond	VA		04/28/2023	6.375	191,758		245,000
100100693	St George	UT		04/28/2023	6.125	346,888		449,999
100100694	Lockport	IL		04/28/2023	7.750	188,758		295,000
100100695	Lanham	MD		04/28/2023	6.250	374,234		470,000
100100696	Thousand Oaks	CA		04/28/2023	6.250	641,622		790,000
100100697	Elkridge	MD		04/28/2023	6.250	219,117		270,000
100100698	Mesquite	TX		04/28/2023	7.750	244,397		335,000
100100699	Manassas	VA		04/28/2023	6.125	266,156		329,999
100100700	Las Vegas	NV		04/28/2023	7.990	193,454		255,000
100100701	Kunkletown	PA		04/28/2023	4.990	214,717		300,000
100100702	Eatontown	NJ		04/28/2023	6.125	288,748		379,999
100100703	Newark	NJ		04/28/2023	5.990	288,886		404,999
100100704	Chicago	IL		04/28/2023	6.375	221,058		296,000
100100705	Fredericksburg	VA		04/28/2023	4.875	163,911		310,000
100100706	Shelton	CT		04/28/2023	4.990	295,110		447,499
100100707	North Charleston	SC		04/28/2023	5.625	201,411		285,000
100100708	Chicago	IL		04/28/2023	6.500	197,981		370,000
100100709	Houston	TX		04/28/2023	5.990	190,288		240,000
100100710	North Arlington	NJ		04/28/2023	6.625	474,921		630,000
100100711	Sacramento	CA		04/28/2023	5.875	136,741		325,000
100100712	Zion	IL		04/28/2023	5.875	150,103		185,000
100100713	Lancaster	CA		04/28/2023	5.625	506,568		720,000
100100714	Orem	UT		04/28/2023	4.750	203,041		450,000
100100715	West Valley City	UT		04/28/2023	4.625	208,525		397,999
100100716	Landover	MD		04/28/2023	5.875	213,916		265,000
100100717	Vancouver	WA		04/28/2023	5.875	349,707		433,000
100100718	Millington	NJ		04/28/2023	5.375	279,492		405,000
100100719	Visalia	CA		04/28/2023	5.375	218,369		300,000
100100720	Maywood	CA		04/28/2023	4.990	287,982		519,999
100100721	Chicago	IL		04/28/2023	5.500	212,153		295,000
100100722	Greeley	CO		04/28/2023	5.875	260,002		326,000
100100723	Houston	TX		04/28/2023	5.990	175,186		314,000
100100724	Modesto	CA		04/28/2023	5.875	313,079		413,000
100100725	Fredericksburg	VA		04/28/2023	5.990	226,546		297,999
100100726	Katy	TX		04/28/2023	5.250	167,119		242,000
100100727	Algonquin	IL		04/28/2023	5.875	173,781		246,999
100100728	Houston	TX		04/28/2023	5.500	191,737		273,799
100100729	Fredericksburg	VA		04/28/2023	5.125	155,138		235,000
100100730	Austin	TX		04/28/2023	5.375	243,828		395,000
100100731	Baltimore	MD		04/28/2023	6.250	193,116		235,000
100100732	Algona	WA		04/28/2023	5.990	316,218		415,000
100100733	Riverside	NJ		04/28/2023	6.250	153,188		200,000
100100734	North Las Vegas	NV		04/28/2023	5.500	300,910		415,000
100100735	Salem	OR		04/28/2023	5.875	323,966		438,000
100100736	Aurora	IL		04/28/2023	6.750	151,293		175,000
100100737	Indian Trl	NC		04/28/2023	6.250	322,143		401,000
100100738	Mchenry	IL		04/28/2023	6.125	177,151		226,000
100100739	Purcellville	VA		04/28/2023	5.625	761,194		1,082,000
100100740	Walkertown	NC		04/28/2023	6.250	348,603		435,999

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100100741	Stockton	CA		04/28/2023	6.375	426,505		500,000
100100742	Boca Raton	FL		04/28/2023	6.875	243,194		455,000
100100743	Aurora	IL		04/28/2023	6.125	145,866		180,000
100100744	Mundelein	IL		04/28/2023	6.125	178,324		220,000
100100745	Bel Air	MD		04/28/2023	6.250	256,449		315,000
100100746	Charlotte	NC		04/28/2023	6.750	107,523		164,000
100100747	Greeley	CO		04/28/2023	6.125	344,761		473,000
100100748	Maricopa	AZ		04/28/2023	6.625	247,636		500,000
100100749	Franklin Park	IL		04/28/2023	6.375	236,113		286,000
100100750	Thornton	CO		04/28/2023	7.990	316,989		445,000
100100751	Trenton	NJ		04/28/2023	6.990	151,486		205,000
100100752	Friendswood	TX		04/28/2023	6.625	180,528		214,500
100100753	Alexandria	VA		04/28/2023	6.750	369,666		509,999
100100754	Rosharon	TX		04/28/2023	7.500	136,827		207,000
100100755	Houston	TX		04/28/2023	7.750	189,422		250,000
100100756	Danbury	CT		04/28/2023	6.750	407,962		500,000
100100757	Cinnaminson	NJ		04/28/2023	7.625	228,697		300,000
100100758	Aurora	IL		04/28/2023	6.625	158,918		222,000
100100759	Glen Allen	VA		04/28/2023	7.875	146,684		194,999
100100760	Charlotte	NC		04/28/2023	7.875	228,573		295,000
100100761	Homewood	IL		04/28/2023	7.375	204,049		274,999
100100762	Windsor Mill	MD		04/28/2023	6.375	180,556		222,000
100100763	Union	NJ		04/28/2023	6.375	314,574		475,000
100100764	Houston	TX		04/28/2023	6.250	167,153		215,000
100100765	Humble	TX		04/28/2023	7.500	160,999		226,999
100100766	Gaithersburg	MD		04/28/2023	6.250	381,346		485,000
100100767	Huntingtown	MD		04/28/2023	6.125	355,655		450,000
100100768	Spring	TX		04/28/2023	7.625	200,244		270,000
100100769	Willingboro	NJ		04/28/2023	7.875	199,686		259,900
100100770	Owings Mills	MD		04/28/2023	7.375	242,618		325,000
100100771	Park City	IL		04/28/2023	7.625	203,306		270,000
100100772	Summerville	SC		04/28/2023	6.750	457,246		640,000
100100773	Sterling	VA		04/28/2023	6.625	350,311		486,000
100100774	New Milford	CT		04/28/2023	6.250	298,266		400,000
100100775	Jacksonville	FL		04/28/2023	6.750	232,402		315,000
100100776	Fort Lauderdale	FL		04/28/2023	5.990	122,944		159,999
100100777	Berwyn	IL		04/28/2023	4.990	169,859		250,000
100100778	Fresno	CA		04/28/2023	4.990	134,211		290,000
100100779	Gilroy	CA		04/28/2023	4.625	439,151		1,028,000
100100780	Baltimore	MD		04/28/2023	5.990	161,777		222,000
100100781	Hyattsville	MD		04/28/2023	4.750	199,488		444,000
100100782	Waldorf	MD		04/28/2023	5.500	248,510		345,000
100100783	Bakersfield	CA		04/28/2023	4.990	148,276		218,000
100100784	Fairfax	VA		04/28/2023	4.625	515,535		765,000
100100785	San Jose	CA		04/28/2023	4.875	582,101		1,170,000
100100786	Fresno	CA		04/28/2023	5.250	80,561		460,000
100100788	San Pablo	CA		04/28/2023	4.990	494,342		749,999
100100789	Gaithersburg	MD		04/28/2023	5.375	280,423		380,000
100100790	Fort Washington	MD		04/28/2023	5.625	319,952		444,999
100100791	Monroe	NC		04/28/2023	5.625	220,673		295,000
100100792	La Plata	MD		04/28/2023	5.375	259,440		350,000
100100793	Matthews	NC		04/28/2023	6.750	223,593		305,000
100100794	Barnegat	NJ		04/28/2023	6.375	139,843		169,999
100100795	San Jose	CA		04/28/2023	5.250	613,045		939,999
100100796	Raleigh	NC		04/28/2023	6.375	181,686		254,000

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100100797	Los Banos	CA		04/28/2023	6.375	374,439		435,000
100100798	Stanwood	WA		04/28/2023	5.375	425,994		610,000
100100799	Denver	CO		04/28/2023	5.625	285,436		433,000
100100800	Hagerstown	MD		04/28/2023	6.500	235,188		290,000
100100801	Centreville	VA		04/28/2023	6.625	400,162		485,000
100100802	South Amboy	NJ		04/28/2023	6.250	315,830		390,000
100100803	Brookfield	CT		04/28/2023	6.250	565,094		715,000
100100804	Stafford	VA		04/28/2023	7.375	275,600		474,999
100100805	Los Banos	CA		04/28/2023	5.500	364,026		500,000
100100806	North Potomac	MD		04/28/2023	6.625	498,953		580,000
100100807	Mint Hill	NC		04/28/2023	7.875	277,136		377,999
100100808	Glen Burnie	MD		04/28/2023	6.250	316,933		405,000
100100809	Beach Park	IL		04/28/2023	6.250	164,135		322,000
100100810	Damascus	OR		04/28/2023	7.625	461,801		609,000
100100811	Springfield	VA		04/28/2023	6.500	193,403		234,999
100100812	Houston	TX		04/28/2023	6.625	189,248		219,000
100100813	Glen Burnie	MD		04/28/2023	6.375	273,702		330,000
100100814	Kent	WA		04/28/2023	6.375	411,553		479,999
100100815	Hollister	CA		04/28/2023	6.125	738,992		960,000
100100816	Beach Park	IL		04/28/2023	5.375	147,712		206,999
100100817	San Antonio	TX		04/28/2023	5.990	183,522		230,000
100100818	Hamilton	NJ		04/28/2023	5.990	147,132		207,000
100100819	Denver	CO		04/28/2023	4.625	260,272		560,000
100100820	North Las Vegas	NV		04/28/2023	7.990	275,942		361,000
100100821	Upper Marlboro	MD		04/28/2023	6.125	418,051		645,000
100100822	Gurnee	IL		04/28/2023	5.250	163,390		240,000
100100823	Pasadena	MD		04/28/2023	5.500	139,661		234,999
100100824	Woodburn	OR		04/28/2023	5.250	276,978		411,000
100100825	Poolesville	MD		04/28/2023	4.625	244,878		503,000
100100826	Phoenix	AZ		04/28/2023	5.625	185,760		305,000
100100827	Rockford	IL		04/28/2023	6.125	144,951		189,000
100100828	Hanford	CA		04/28/2023	5.125	213,252		335,000
100100829	Las Vegas	NV		04/28/2023	5.125	165,820		293,000
100100830	Chicago	IL		04/28/2023	7.375	177,466		239,000
100100831	Brighton	CO		04/28/2023	6.375	366,981		425,000
100100832	Bolingbrook	IL		04/28/2023	6.625	228,095		275,999
100100833	Edgwater Park	NJ		04/28/2023	6.375	284,781		375,000
100100834	Kill Devil Hills	NC		04/28/2023	6.375	240,969		325,000
100100835	Spotsylvania	VA		04/28/2023	7.375	306,982		415,000
100100836	Reisterstown	MD		04/28/2023	6.125	234,075		286,000
100100837	New Carrollton	MD		04/28/2023	6.125	282,745		370,000
100100838	Easton	MD		04/28/2023	6.625	210,385		303,000
100100839	Montgomery Village	MD		04/28/2023	6.125	236,475		302,000
100100840	Salem	VA		04/28/2023	5.625	213,014		300,999
100100841	Keyport	NJ		04/28/2023	5.250	258,652		351,000
100100842	Las Vegas	NV		04/28/2023	6.250	272,311		338,000
100100843	Roselle Park	NJ		04/28/2023	6.990	286,212		405,000
100100844	Oakland	CA		04/28/2023	5.750	875,458		12,499,999
100100845	Hagerstown	MD		04/28/2023	7.625	274,058		359,999
100100846	Netcong	NJ		04/28/2023	5.125	157,277		298,000
100100847	Lockport	IL		04/28/2023	6.500	278,061		450,000
100100848	Shelton	CT		04/28/2023	6.625	355,668		410,000
100100849	Danbury	CT		04/28/2023	6.250	278,769		340,000
100100850	Bakersfield	CA		04/28/2023	7.625	167,882		225,000
100100851	Joliet	IL		04/28/2023	6.125	273,942		365,000

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100100852	Reisterstown	MD		04/28/2023	5.250	38,210		155,000
100100853	Wilmington	DE		04/28/2023	6.875	470,436		650,000
100100854	Fairfield	CA		04/28/2023	4.625	428,976		680,000
100100855	Lehigh Acres	FL		04/28/2023	6.125	258,626		314,999
100100856	Seattle	WA		04/28/2023	4.875	170,803		289,999
100100857	Glen Burnie	MD		04/28/2023	6.625	307,559		372,000
100100858	Yorkville	IL		04/28/2023	4.875	263,096		450,000
100100859	Hayward	CA		04/28/2023	5.875	676,046		890,000
100100860	Granite Falls	WA		04/28/2023	7.750	339,905		454,999
100100861	Silver Spring	MD		04/28/2023	6.250	227,318		302,000
100100862	Gaithersburg	MD		04/28/2023	5.125	213,186		344,999
100100863	Jessup	MD		04/28/2023	6.125	304,351		415,000
100100864	Waterbury	CT		04/28/2023	7.875	200,160		265,000
100100865	West New York	NJ		04/28/2023	6.125	361,694		490,000
100100866	Logan	UT		04/28/2023	6.375	206,133		333,000
100100867	Gardena	CA		04/28/2023	5.875	505,499		709,000
100100868	Mattawa	WA		04/28/2023	5.125	232,447		430,000
100100869	Rockvale	TN		04/28/2023	4.990	324,098		550,000
100100870	Harvard	IL		04/28/2023	6.500	210,770		285,000
100100871	College Park	MD		04/28/2023	5.375	229,763		387,000
100100873	Germantown	MD		04/28/2023	5.500	272,141		390,000
100100874	Tampa	FL		04/28/2023	5.375	222,546		271,000
100100875	San Jacinto	CA		04/28/2023	5.250	331,606		461,000
100100876	Woodbridge	VA		04/28/2023	5.625	304,915		410,000
100100877	Houston	TX		04/28/2023	5.875	133,673		215,000
100100878	Round Rock	TX		04/28/2023	5.625	308,927		480,000
100100879	Phoenix	AZ		04/28/2023	6.625	148,594		322,000
100100880	Rockville	MD		04/28/2023	5.625	386,103		465,000
100100881	Frederick	MD		04/28/2023	5.250	187,565		281,000
100100882	New Milford	CT		04/28/2023	6.750	486,123		674,999
100100883	Boca Raton	FL		04/28/2023	5.250	305,485		464,000
100100884	Newtown	CT		04/28/2023	6.625	460,411		525,000
100100885	Alexandria	VA		04/28/2023	5.750	441,482		599,999
100100886	Baltimore	MD		04/28/2023	6.125	199,345		279,999
100100887	Wilmington	CA		04/28/2023	5.625	435,501		599,999
100100888	Norwalk	CT		04/28/2023	6.500	388,257		459,999
100100889	Rockton	IL		04/28/2023	6.375	125,190		179,000
100100890	Thornton	CO		04/28/2023	6.625	374,193		435,000
100100891	Linden	VA		04/28/2023	6.125	216,612		300,000
100100892	Columbia	MD		04/28/2023	6.250	278,849		340,000
100100893	Brooklyn Park	MN		04/28/2023	6.625	425,375		505,000
100100894	Denver	CO		04/28/2023	6.625	348,100		415,000
100100895	Alexandria	VA		04/28/2023	6.125	405,871		525,000
100100896	San Antonio	TX		04/28/2023	6.500	266,012		319,999
100100897	Lenexa	KS		04/28/2023	6.500	463,116		600,000
100100898	Baltimore	MD		04/28/2023	6.625	156,335		195,000
100100899	San Antonio	TX		04/28/2023	7.375	156,814		206,000
100100900	Delran	NJ		04/28/2023	6.375	202,007		279,999
100100901	West Palm Bch	FL		04/28/2023	7.875	181,679		239,999
100100902	Temple Hills	MD		04/28/2023	7.625	156,544		369,000
100100903	Plano	IL		04/28/2023	7.125	132,668		330,000
100100905	Coalinga	CA		04/28/2023	6.875	269,061		335,000
100100906	Milford	DE		04/28/2023	4.875	145,044		290,000
100100907	Beltsville	MD		04/28/2023	6.125	305,553		389,000
100100908	Bluffton	SC		04/28/2023	6.500	299,970		360,000

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100100909	Pittsburg	CA		04/28/2023	7.125	415,677		640,000
100100910	Sterling	VA		04/28/2023	6.125	400,125		512,000
100100911	Hyattsville	MD		04/28/2023	5.750	150,955		200,000
100100912	Burbank	IL		04/28/2023	5.250	359,869		535,000
100100913	Fredericksburg	VA		04/28/2023	7.125	104,540		336,000
100100914	Spring	TX		04/28/2023	7.875	225,731		350,000
100100915	Freehold	NJ		04/28/2023	6.125	459,790		629,999
100100916	Statesville	NC		04/28/2023	6.250	205,953		270,000
100100917	Hamilton	NJ		04/28/2023	7.250	573,469		790,000
100100918	Aurora	CO		04/28/2023	6.500	342,612		439,999
100100920	Miami Shores	FL		04/28/2023	5.375	1,860,258		2,963,000
100100921	Tracy	CA		04/28/2023	4.990	321,508		560,000
100100922	Miami	FL		04/28/2023	8.250	387,579		420,000
100100923	Crest Hill	IL		04/28/2023	6.375	214,626		283,000
100100924	Waterford Works	NJ		04/28/2023	8.625	671,200		800,000
100100925	Vallejo	CA		04/28/2023	5.500	264,809		600,000
100100926	Davenport	FL		04/28/2023	8.375	310,052		375,000
100100928	Houston	TX		04/28/2023	6.990	198,388		287,500
100100929	Tampa	FL		04/28/2023	6.375	492,696		685,000
100100930	Bowie	MD		04/28/2023	8.750	687,501		775,000
100100931	Shawnee	KS		04/28/2023	9.250	527,831		605,000
100100933	Reunion	FL		04/28/2023	5.990	1,464,031		2,220,000
100100934	Perry Hall	MD		04/28/2023	8.990	177,701		241,000
100100935	Katy	TX		04/28/2023	8.750	262,191		285,000
100100936	Leesburg	VA		04/28/2023	8.990	919,778		1,325,000
100100937	Port Charlotte	FL		04/28/2023	8.750	228,564		310,000
100100938	Kissimmee	FL		04/28/2023	10.250	389,311		461,000
100100940	Blissfield	MI		04/28/2023	7.990	159,267		190,000
100100942	Manassas	VA		04/28/2023	8.625	345,477		585,000
100100944	Yucaipa	CA		04/28/2023	7.625	824,903		950,000
100100945	Rosenburg	TX		04/28/2023	9.500	345,584		380,000
100100946	S Barrington	IL		04/28/2023	8.990	1,211,514		1,450,000
100100948	Willis	TX		04/28/2023	4.625	279,038		630,000
100100949	Conroe	TX		04/28/2023	8.500	251,802		289,000
100100950	Scottsdale	AZ		04/28/2023	4.500	129,885		590,000
100100951	Santa Rosa	CA		04/28/2023	4.500	245,117		373,999
100100952	Casa Grande	AZ		04/28/2023	4.625	210,062		314,000
100100953	Wedowee	AL		04/28/2023	5.250	227,295		336,000
100100955	Mansfield	TX		04/28/2023	5.125	305,225		399,999
100100957	Navarre	FL		04/28/2023	6.000	252,076		351,600
100100959	Gilbert	AZ		04/28/2023	3.875	796,924		1,900,000
100100961	Bristol	TN		04/28/2023	4.500	183,444		361,999
100100962	Mesa	AZ		04/28/2023	3.875	224,405		600,000
100100963	Rockwall	TX		04/28/2023	5.125	480,955		870,000
100100964	Fishers	IN		04/28/2023	4.250	865,698		1,300,000
100100965	Hendersonville	TN		04/28/2023	5.250	1,370,200		1,900,000
100100966	Palm Beach Gardens	FL		04/28/2023	3.875	456,196		750,000
100100967	Windsor	CO		04/28/2023	5.875	581,221		793,000
100100968	Baltimore	MD		04/28/2023	3.750	225,590		410,000
100100969	Greensboro	NC		04/28/2023	6.125	200,409		260,000
100100970	Saint Augustine	FL		04/28/2023	4.250	718,891		1,098,000
100100971	Hidden Hills	CA		04/28/2023	4.875	1,671,147		2,770,000
100100972	Warwick	MD		04/28/2023	4.625	265,543		625,000
100100974	Brooklyn	NY		04/28/2023	3.875	742,156		1,425,000
100100975	Clearwater	FL		04/28/2023	4.250	557,901		910,000

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100100977	Louisville	KY		04/28/2023	3.500	1,192,927		2,800,000
100100978	North Brunswick	NJ		04/28/2023	4.000	231,768		327,000
100100979	Larkspur	CA		04/28/2023	3.750	1,596,663		3,400,000
100100980	Rancho Cucamonga	CA		04/28/2023	5.990	516,803		655,000
100100981	Corpus Christi	TX		04/28/2023	4.625	267,000		555,999
100100982	Conroe	TX		04/28/2023	4.250	182,369		345,000
100100983	Ocoee	FL		04/28/2023	3.875	300,429		595,000
100100985	Alamo	CA		04/28/2023	3.625	643,303		2,800,000
100100986	Fontana	CA		04/28/2023	5.000	535,417		685,000
100100987	La Quinta	CA		04/28/2023	4.625	1,114,034		1,800,000
100100989	San Bernardino	CA		04/28/2023	5.500	553,576		720,000
100100990	Las Vegas	NV		04/28/2023	5.500	745,262		1,150,000
100100991	Vacaville	CA		04/28/2023	3.625	597,738		976,000
100100992	Las Vegas	NV		04/28/2023	4.250	219,394		369,999
100100993	Riverside	CA		04/28/2023	4.500	755,675		1,106,000
100100994	Staten Island	NY		04/28/2023	3.875	473,616		950,000
100100995	Miami	FL		04/28/2023	4.625	176,296		495,000
100100996	Kankakee	IL		04/28/2023	4.750	115,397		167,000
100100997	Guerneville	CA		04/28/2023	4.500	350,522		600,000
100100998	Tampa	FL		04/28/2023	6.625	337,680		463,999
100100999	Jurupa Valley	CA		04/28/2023	4.999	450,735		600,000
100101000	Miami	FL		04/28/2023	5.000	323,300		400,000
100101001	Lutz	FL		04/28/2023	5.250	411,891		545,000
100101002	Phoenix	AZ		04/28/2023	5.750	490,519		644,999
100101003	Albert Lea	MN		04/28/2023	4.875	289,516		435,000
100101004	Los Angeles	CA		04/28/2023	3.750	1,168,840		2,100,000
100101005	Phoenix	AZ		04/28/2023	5.500	1,271,333		1,774,999
100101006	Moreno Valley	CA		04/28/2023	4.250	231,213		463,000
100101007	Long Beach	CA		04/28/2023	3.999	342,283		595,000
100101008	Bloomington	MN		04/28/2023	3.875	428,849		782,000
100101009	Ukiah	CA		04/28/2023	4.750	725,080		1,249,999
100101010	Vista	CA		04/28/2023	4.999	826,204		1,109,999
100101011	Las Vegas	NV		04/28/2023	3.875	259,122		414,000
100101012	Ocala	FL		04/28/2023	5.500	178,013		252,000
100101013	Downey	CA		04/28/2023	5.750	427,080		740,000
100101015	La Quinta	CA		04/28/2023	4.375	617,411		905,000
100101016	Minneapolis	MN		04/28/2023	6.125	176,515		275,000
100101017	North Las Vegas	NV		04/28/2023	5.375	378,427		550,000
100101018	Westwood	CA		04/28/2023	3.750	139,352		209,000
100101019	Upland	CA		04/28/2023	3.875	734,346		1,255,000
100101020	Tustin	CA		04/28/2023	4.375	575,140		950,000
100101021	Miami Beach	FL		04/28/2023	3.625	783,919		2,650,000
100101022	Santa Ana	CA		04/28/2023	3.250	405,935		2,500,000
100101023	Boise	ID		04/28/2023	3.990	260,091		440,000
100101024	Solvang	CA		04/28/2023	4.000	1,198,223		2,799,999
100101025	Rockport	TX		04/28/2023	5.375	228,686		335,000
100101026	San Diego	CA		04/28/2023	4.750	414,581		1,235,000
100101027	Los Angeles	CA		04/28/2023	3.375	522,410		1,530,000
100101028	Stockton	CA		04/28/2023	4.000	248,317		442,000
100101029	Kailua	HI		04/28/2023	4.375	1,219,928		2,230,000
100101031	San Bernardino	CA		04/28/2023	4.500	320,158		552,000
100101032	Los Angeles	CA		04/28/2023	3.875	811,613		1,600,000
100101033	Sebastopol	CA		04/28/2023	3.750	460,455		655,000
100101034	Seminole	FL		04/28/2023	4.375	379,575		720,000
100101036	Long Beach	NY		04/28/2023	3.875	305,241		700,000

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100101037	Pagosa Springs	CO		04/28/2023	4.750	403,087		844,999
100101038	Bronx	NY		04/28/2023	3.875	494,262		1,050,000
100101039	Brooklyn	NY		04/28/2023	3.875	450,819		950,000
100101041	Brooklyn	NY		04/28/2023	3.875	811,554		1,730,000
100101042	Brooklyn	NY		04/28/2023	3.875	634,342		1,350,000
100101043	Brooklyn	NY		04/28/2023	3.875	435,451		920,000
100101044	Ukiah	CA		04/28/2023	3.875	350,868		652,000
100101045	Brooklyn	NY		04/28/2023	3.875	782,334		1,670,000
100101046	Brooklyn	NY		04/28/2023	3.875	451,865		950,000
100101047	Bronx	NY		04/28/2023	3.875	353,905		750,000
100101048	Brooklyn	NY		04/28/2023	3.875	847,622		1,800,000
100101049	Brooklyn	NY		04/28/2023	3.875	415,480		875,000
100101050	Jamaica	NY		04/28/2023	3.875	442,003		940,000
100101051	Piermont	NY		04/28/2023	5.625	1,612,572		2,200,000
100101053	Brooklyn	NY		04/28/2023	4.875	1,209,459		2,320,000
100101054	Bronx	NY		04/28/2023	3.875	386,473		760,000
100101055	Brooklyn	NY		04/28/2023	3.875	486,050		2,399,999
100101056	Brooklyn	NY		04/28/2023	3.875	725,507		1,300,000
100101057	Brooklyn	NY		04/28/2023	4.625	403,366		635,000
100101058	Brooklyn	NY		04/28/2023	3.875	780,235		1,210,000
100101059	Brooklyn	NY		04/28/2023	3.875	692,116		1,250,000
100101060	Lawrence	NY		04/28/2023	3.875	566,638		1,125,000
100101061	Brooklyn	NY		04/28/2023	3.875	1,120,275		2,600,000
100101062	Great Neck	NY		04/28/2023	4.625	972,579		1,484,999
100101063	Darien	CT		04/28/2023	3.875	604,101		1,180,000
100101065	Miami Beach	FL		04/28/2023	4.750	294,954		590,000
100101066	Brooklyn	NY		04/28/2023	4.500	1,235,395		4,000,000
100101067	Brooklyn	NY		04/28/2023	3.875	723,878		1,550,000
100101068	Brooklyn	NY		04/28/2023	4.875	916,323		1,340,000
100101069	Pomona	NY		04/28/2023	4.500	1,103,927		1,775,000
100101070	Bal Harbour	FL		04/28/2023	4.750	1,081,611		2,150,000
100101071	Lakewood	NJ		04/28/2023	4.500	389,398		950,000
100101072	Brooklyn	NY		04/28/2023	4.875	567,582		1,000,000
100101073	North Miami Beach	FL		04/28/2023	4.875	267,738		396,000
100101074	Hewlett	NY		04/28/2023	4.500	344,673		550,000
100101075	Suffern	NY		04/28/2023	4.625	330,378		635,000
100101076	Bay Harbor Island	FL		04/28/2023	5.375	178,550		255,000
100101077	Brooklyn	NY		04/28/2023	5.625	1,583,427		2,500,000
100101078	Brooklyn	NY		04/28/2023	5.500	702,016		992,000
100101079	Greenwich	CT		04/28/2023	5.375	2,689,470		4,200,000
100101080	Douglaston	NY		04/28/2023	4.625	851,296		1,279,999
100101081	Brooklyn	NY		04/28/2023	5.500	681,292		1,250,000
100101082	Brooklyn	NY		04/28/2023	5.125	718,450		1,000,000
100101083	Brooklyn	NY		04/28/2023	5.125	732,051		1,100,000
100101084	Miami Beach	FL		04/28/2023	5.750	546,642		749,999
100101085	Jackson	NJ		04/28/2023	5.250	284,881		400,000
100101086	Brooklyn	NY		04/28/2023	5.250	2,039,023		3,100,000
100101087	Brooklyn	NY		04/28/2023	4.750	1,880,140		2,925,000
100101088	Pottstown	PA		04/28/2023	5.250	117,901		168,000
100101089	Philadelphia	PA		04/28/2023	5.250	136,396		195,000
100101090	Philadelphia	PA		04/28/2023	5.250	123,112		176,999
100101091	Philadelphia	PA		04/28/2023	5.250	146,565		211,000
100101092	Tannersville	PA		04/28/2023	5.750	223,252		310,000
100101093	Winterset	IA		04/28/2023	7.000	69,906		94,000
100101094	Bristol	PA		04/28/2023	5.250	159,747		229,000

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100101095	Bristol	PA		04/28/2023	5.250	163,840		235,000
100101096	Philadelphia	PA		04/28/2023	5.250	120,561		173,000
100101097	Philadelphia	PA		04/28/2023	5.250	120,024		172,000
100101098	Brackenridge	PA		04/28/2023	7.750	127,260		170,000
100101099	Croydon	PA		04/28/2023	5.250	230,111		337,000
100101100	Richmond	VA		04/28/2023	6.375	100,672		154,000
100101102	District Heights	MD		04/28/2023	6.500	218,126		305,000
100101103	Tampa	FL		04/28/2023	5.250	385,415		625,000
100101104	Joshua Tree	CA		04/28/2023	7.000	648,874		899,999
100101105	Anza	CA		04/28/2023	4.500	212,052		359,999
100101106	Wickliffe	OH		04/28/2023	6.750	133,704		177,000
100101107	Bradenton	FL		04/28/2023	4.000	809,957		2,215,000
100101108	Cleveland	OH		04/28/2023	6.865	98,088		133,000
100101109	Satellite Beach	FL		04/28/2023	4.250	318,418		700,000
100101110	Pocono Lake	PA		04/28/2023	7.375	192,326		242,000
100101111	Charlotte	NC		04/28/2023	6.865	2,121,402		3,073,000
100101112	Charlotte	NC		04/28/2023	7.000	1,632,961		2,200,000
100101113	Center Valley	PA		04/28/2023	6.500	239,667		365,000
100101114	Penns Grove	NJ		04/28/2023	7.125	239,096		330,000
100101116	Detroit	MI		04/28/2023	4.875	65,105		95,000
100101117	Henderson	NV		04/28/2023	5.500	696,405		1,055,000
100101118	North Charleston	SC		04/28/2023	7.250	188,996		253,000
100101120	Largo	FL		04/28/2023	7.990	307,355		380,000
100101121	Bakersfield	CA		04/28/2023	4.500	774,120		1,390,000
100101122	Jonesborough	TN		04/28/2023	7.875	121,600		165,000
100101123	Euclid	OH		04/28/2023	8.750	134,202		160,000
100101124	Los Angeles	CA		04/28/2023	7.375	642,218		880,000
100101125	Taft	CA		04/28/2023	6.500	103,729		150,000
100101126	Springfield	OH		04/28/2023	8.875	105,875		124,999
100101127	Saddle Brook	NJ		04/28/2023	7.250	597,323		800,000
100101128	New Orleans	LA		04/28/2023	8.000	154,233		196,000
100101129	Hartford	CT		04/28/2023	7.875	204,785		285,000
100101130	Hartford	CT		04/28/2023	9.375	192,284		240,000
100101131	Saint Charles	MO		04/28/2023	6.500	201,204		275,000
100101132	Oakland	CA		04/28/2023	6.750	399,854		640,000
100101133	Killeen	TX		04/28/2023	8.750	223,979		265,999
100101134	Chicago	IL		04/28/2023	7.990	217,670		330,000
100101135	Fayetteville	NC		04/28/2023	5.250	109,023		164,999
100101136	Trenton	NJ		04/28/2023	3.900	426,762		983,419
100101137	Allentown	PA		04/28/2023	4.290	203,082		340,000
100101138	Allentown	PA		04/28/2023	4.325	109,361		180,000
100101139	Allentown	PA		04/28/2023	4.325	102,091		170,000
100101140	Jersey City	NJ		04/28/2023	4.125	370,617		585,000
100101141	Dearborn Heights	MI		04/28/2023	4.325	167,125		280,998
100101142	Jersey City	NJ		04/28/2023	4.125	393,619		620,000
100101143	Jersey City	NJ		04/28/2023	4.125	381,125		600,000
100101144	Jersey City	NJ		04/28/2023	4.125	382,522		600,000
100101145	Jersey City	NJ		04/28/2023	4.250	1,680,123		2,804,999
100101146	Greenwich	CT		04/28/2023	4.650	1,577,274		2,325,000
100101147	Jersey City	NJ		04/28/2023	4.125	381,783		600,000
100101148	Trenton	NJ		04/28/2023	4.150	1,018,477		1,734,130
100101149	Coconut Creek	FL		04/28/2023	4.325	429,273		705,000
100101150	Hollywood	FL		04/28/2023	4.430	217,627		380,000
100101151	North Miami	FL		04/28/2023	4.050	126,034		270,000
100101152	New Haven	CT		04/28/2023	4.500	155,828		271,000

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100101153	New Haven	CT		04/28/2023	4.500	170,593		280,000
100101154	New Haven	CT		04/28/2023	4.500	196,737		350,000
100101155	Norco	CA		04/28/2023	5.375	153,744		674,999
100101156	New Haven	CT		04/28/2023	4.500	265,023		475,000
100101157	Miami	FL		04/28/2023	4.200	218,494		389,000
100101158	East Elmhurst	NY		04/28/2023	3.850	385,847		1,300,000
100101159	Newburgh	NY		04/28/2023	4.250	241,617		375,000
100101160	Newburgh	NY		04/28/2023	4.250	270,948		424,999
100101161	Brooklyn	NY		04/28/2023	4.500	812,269		1,355,000
100101162	Staten Island	NY		04/28/2023	4.750	344,600		660,000
100101163	Newburgh	NY		04/28/2023	4.250	371,828		600,000
100101164	Brooklyn	NY		04/28/2023	4.125	1,746,914		2,659,999
100101165	Brooklyn	NY		04/28/2023	4.125	1,284,535		1,950,000
100101166	Brooklyn	NY		04/28/2023	4.125	1,210,040		1,850,000
100101167	Brooklyn	NY		04/28/2023	4.750	730,324		1,249,999
100101168	Brooklyn	NY		04/28/2023	4.500	536,200		900,000
100101169	Copiague	NY		04/28/2023	4.200	706,835		1,465,745
100101170	Englewood	CO		04/28/2023	6.000	345,860		525,000
100101171	Montgomery	TX		04/28/2023	6.375	288,190		471,000
100101172	Winchester	VA		04/28/2023	4.330	104,903		176,000
100101173	Las Vegas	NV		04/28/2023	4.000	121,750		330,000
100101175	Orlando	FL		04/28/2023	6.750	145,722		199,999
100101176	Newark	NJ		04/28/2023	4.125	204,249		350,000
100101177	Hicksville	NY		04/28/2023	4.350	307,617		465,000
100101178	Mastic Beach	NY		04/28/2023	4.050	154,921		270,000
100101179	Trenton	NJ		04/28/2023	4.300	770,391		1,294,299
100101182	Delavan	WI		04/28/2023	4.750	210,685		370,000
100101183	Wesley Chapel	FL		04/28/2023	3.990	132,454		250,000
100101184	Venice	FL		04/28/2023	3.990	350,054		678,000
100101185	Trenton	NJ		04/28/2023	4.450	475,437		798,326
100101186	Florida City	FL		04/28/2023	5.000	151,544		299,999
100101187	Brooklyn	NY		04/28/2023	5.500	1,118,658		1,950,000
100101188	Laurelton	NY		04/28/2023	4.785	503,634		977,000
100101189	Brooklyn	NY		04/28/2023	4.650	816,782		1,840,000
100101190	Staten Island	NY		04/28/2023	5.600	718,035		1,250,000
100101191	Hollywood	FL		04/28/2023	5.375	285,491		400,000
100101192	Oakhurst	NJ		04/28/2023	5.500	183,325		910,000
100101193	Bronx	NY		04/28/2023	5.750	467,354		870,000
100101194	Boynton Beach	FL		04/28/2023	5.125	315,660		565,000
100101195	California City	CA		04/28/2023	4.750	169,952		285,000
100101197	Aventura	FL		04/28/2023	5.500	345,048		530,000
100101198	Flushing	NY		04/28/2023	5.500	1,292,114		2,550,000
100101199	Brooklyn	NY		04/28/2023	5.375	1,112,547		3,000,000
100101200	Bronx	NY		04/28/2023	5.750	552,898		950,000
100101201	Dover	NJ		04/28/2023	6.125	187,678		305,000
100101202	Floral Park	NY		04/28/2023	5.125	384,968		1,275,000
100101203	Hollywood	FL		04/28/2023	6.500	194,913		359,999
100101205	Trenton	NJ		04/28/2023	6.750	393,657		600,000
100101206	Trenton	NJ		04/28/2023	6.750	430,077		693,500
100101207	Trenton	NJ		04/28/2023	6.750	376,090		570,000
100101208	Brooklyn	NY		04/28/2023	4.725	1,044,346		1,665,000
100101209	Battle Creek	MI		04/28/2023	6.990	147,470		260,999
100101500	Fairfax	VA		04/26/2023	7.000	254,668		750,000
100101501	San Antonio	TX		04/26/2023	6.375	172,942		290,000
100101502	Columbia Station	OH		04/26/2023	6.990	172,691		230,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101503	Herrin	IL		04/26/2023	7.625	134,848		175,000
100101504	Wesley Chapel	FL		04/26/2023	6.125	239,311		332,000
100101505	Ocoee	FL		04/26/2023	6.625	323,392		435,000
100101506	Missouri City	TX		04/26/2023	4.990	221,354		352,000
100101507	Caldwell	ID		04/26/2023	4.250	266,694		425,000
100101508	San Marcos	TX		04/26/2023	4.990	267,335		378,000
100101509	Missouri City	TX		04/26/2023	4.990	257,506		347,000
100101510	Missouri City	TX		04/26/2023	4.990	257,562		350,000
100101511	Denton	TX		04/26/2023	4.990	257,036		365,000
100101512	Las Vegas	NV		04/26/2023	4.750	274,176		409,000
100101513	Rosenberg	TX		04/26/2023	4.990	235,811		333,000
100101514	Phoenix	AZ		04/26/2023	4.875	404,013		575,000
100101515	Baytown	TX		04/26/2023	5.250	121,558		209,999
100101516	Rosenberg	TX		04/26/2023	4.990	223,610		312,000
100101517	Reno	NV		04/26/2023	5.125	309,063		412,499
100101518	Loveland	CO		04/26/2023	5.250	320,554		444,999
100101519	Rosharon	TX		04/26/2023	4.990	223,618		310,000
100101520	Monroe Township	NJ		04/26/2023	5.250	280,199		395,000
100101521	Frederick	CO		04/26/2023	4.990	296,608		429,999
100101522	New Carlisle	OH		04/26/2023	5.875	330,856		434,999
100101523	Duluth	GA		04/26/2023	5.990	393,755		506,000
100101524	Reno	NV		04/26/2023	5.500	302,767		406,000
100101525	Wake Forest	NC		04/26/2023	5.375	286,619		405,000
100101526	Raleigh	NC		04/26/2023	5.875	247,891		346,500
100101527	Mckinney	TX		04/26/2023	5.990	309,248		400,000
100101528	Katy	TX		04/26/2023	5.990	283,941		380,000
100101529	Meridian	ID		04/26/2023	6.125	805,830		1,100,000
100101530	Spanish Fork	UT		04/26/2023	6.125	340,281		435,000
100101531	Edgecliff Village	TX		04/26/2023	6.125	262,850		359,000
100101532	Conroe	TX		04/26/2023	6.125	227,393		313,000
100101533	Durham	NC		04/26/2023	6.000	261,283		405,000
100101534	Las Vegas	NV		04/26/2023	5.990	344,608		451,000
100101535	Jacksonville	FL		04/26/2023	6.125	389,146		570,000
100101536	Spring Hill	TN		04/26/2023	6.125	301,607		394,000
100101537	Panama City Beach	FL		04/26/2023	6.125	310,347		385,000
100101538	Lincoln	CA		04/26/2023	6.375	330,621		441,940
100101539	Georgetown	TX		04/26/2023	6.125	293,376		382,000
100101540	Katy	TX		04/26/2023	6.125	269,502		325,000
100101541	Meridian	ID		04/26/2023	6.125	363,911		469,999
100101542	Las Vegas	NV		04/26/2023	6.499	260,623		400,000
100101543	Mesquite	TX		04/26/2023	6.499	168,072		287,500
100101544	Rosanky	TX		04/26/2023	6.499	300,984		430,000
100101545	Chico	CA		04/26/2023	6.499	338,294		450,000
100101546	Temecula	CA		04/26/2023	6.500	591,152		755,000
100101547	Wylie	TX		04/26/2023	6.500	225,507		372,000
100101548	Scranton	PA		04/26/2023	6.499	146,431		182,000
100101549	Raleigh	NC		04/26/2023	6.500	250,875		333,000
100101550	Gallatin	TN		04/26/2023	6.500	232,283		496,999
100101551	Suffolk	VA		04/26/2023	6.625	254,403		360,000
100101552	Manteo	NC		04/26/2023	6.625	355,186		470,000
100101553	Jensen Beach	FL		04/26/2023	6.624	310,256		410,000
100101554	Escondido	CA		04/26/2023	6.625	402,441		1,849,999
100101555	Round Rock	TX		04/26/2023	6.625	483,369		665,000
100101556	North Wildwood	NJ		04/26/2023	6.625	557,375		760,000
100101557	St Augustine	FL		04/26/2023	6.625	351,727		475,000

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100101558	Austin	TX		04/26/2023	6.500	355,312		514,999
100101559	Candler	NC		04/26/2023	6.625	301,431		494,000
100101560	Ashland	OR		04/26/2023	6.625	335,147		425,000
100101561	San Fernando	CA		04/26/2023	6.625	606,975		870,000
100101562	North Bergen	NJ		04/26/2023	6.624	294,020		449,999
100101563	Toms River	NJ		04/26/2023	6.625	168,257		345,000
100101564	Oak Island	NC		04/26/2023	6.625	272,485		365,000
100101565	Hillsboro	MO		04/26/2023	6.875	228,890		348,000
100101566	Gretna	LA		04/26/2023	6.875	125,556		162,000
100101567	Tinley Park	IL		04/26/2023	6.990	103,888		155,000
100101568	Huntsville	AL		04/26/2023	6.990	111,077		130,000
100101569	Portland	OR		04/26/2023	7.000	234,633		395,000
100101570	Ames	IA		04/26/2023	7.125	167,412		218,000
100101571	Fayetteville	NC		04/26/2023	6.990	108,208		133,000
100101572	Davenport	FL		04/26/2023	7.000	258,821		339,999
100101573	Jersey City	NJ		04/26/2023	7.000	1,163,956		1,550,000
100101574	Sound Beach	NY		04/26/2023	6.625	274,008		361,500
100101575	Louisville	KY		04/26/2023	7.000	129,220		252,999
100101576	Chicago Heights	IL		04/26/2023	7.125	105,578		136,999
100101577	Nashville	TN		04/26/2023	7.125	592,882		752,000
100101578	Paramus	NJ		04/26/2023	7.125	571,285		759,999
100101579	Milwaukee	WI		04/26/2023	6.990	87,281		118,000
100101580	Prescott Valley	AZ		04/26/2023	7.125	329,340		418,000
100101581	Baltimore	MD		04/26/2023	7.125	142,265		165,000
100101582	Ocoee	FL		04/26/2023	7.125	275,289		370,000
100101583	Syracuse	NY		04/26/2023	6.875	105,340		140,000
100101584	Rock Hill	SC		04/26/2023	7.125	151,487		200,000
100101585	Syracuse	NY		04/26/2023	7.125	69,852		96,000
100101586	Palmyra	NJ		04/26/2023	7.125	89,068		110,000
100101587	Naples	FL		04/26/2023	7.125	339,307		447,999
100101588	Washington	UT		04/26/2023	7.125	250,352		334,999
100101589	Wake Forest	NC		04/26/2023	7.375	242,606		319,000
100101590	Arcadia	OK		04/26/2023	7.500	186,353		950,000
100101591	Warner Robins	GA		04/26/2023	7.125	86,145		107,000
100101592	Tacoma	WA		04/26/2023	7.500	359,676		477,000
100101593	Bridgeport	PA		04/26/2023	7.125	204,087		485,000
100101594	Cleona	PA		04/26/2023	7.125	117,958		154,999
100101596	St George	UT		04/26/2023	7.500	374,269		489,000
100101597	Indianapolis	IN		04/26/2023	7.125	77,685		104,999
100101598	Corcoran	CA		04/26/2023	7.125	112,551		146,000
100101599	Memphis	TN		04/26/2023	7.500	197,798		242,999
100101600	Columbia	SC		04/26/2023	7.500	204,992		270,000
100101601	Athens	TN		04/26/2023	7.500	150,496		196,000
100101602	Florida City	FL		04/26/2023	7.500	234,925		305,000
100101603	San Diego	CA		04/26/2023	7.500	832,117		1,100,000
100101605	Bremerton	WA		04/26/2023	7.500	406,506		555,000
100101606	Frisco	TX		04/26/2023	7.500	343,913		485,000
100101607	Tucson	AZ		04/26/2023	7.625	442,174		590,000
100101608	Saint Cloud	FL		04/26/2023	7.500	329,833		435,000
100101609	Waikoloa	HI		04/26/2023	7.625	733,984		960,000
100101610	Kailua Kona	HI		04/26/2023	7.625	384,324		479,000
100101611	Los Angeles	CA		04/26/2023	7.625	406,094		930,000
100101612	Angola	IN		04/26/2023	7.625	186,363		260,000
100101613	Tallahassee	FL		04/26/2023	7.625	317,207		430,000
100101614	Hempstead	NY		04/26/2023	7.500	390,188		560,000

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	2	3					Additional	
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100101615	Lafayette	IN		04/26/2023	7.625	137,838		180,000
100101616	Pensacola	FL		04/26/2023	7.625	330,995		416,000
100101617	Little Elm	TX		04/26/2023	7.625	257,453		336,000
100101618	Las Vegas	NV		04/26/2023	7.625	184,975		238,999
100101619	Terre Haute	IN		04/26/2023	7.625	82,632		111,000
100101620	Lincoln	NE		04/26/2023	7.625	99,083		120,000
100101621	Terre Haute	IN		04/26/2023	7.625	107,161		132,000
100101622	Margate	NJ		04/26/2023	7.625	308,554		755,999
100101623	Seminole	FL		04/26/2023	7.625	296,377		387,999
100101624	Alpharetta	GA		04/26/2023	7.625	432,186		562,000
100101625	Plant City	FL		04/26/2023	7.625	356,923		465,000
100101626	Seaside Park	NJ		04/26/2023	7.625	176,012		380,000
100101627	Liberty Hill	TX		04/26/2023	7.625	258,531		360,000
100101628	Show Low	AZ		04/26/2023	7.625	301,066		435,000
100101629	Aurora	CO		04/26/2023	7.625	305,386		413,999
100101630	Las Vegas	NV		04/26/2023	7.625	304,054		400,000
100101631	Menomonee Falls	WI		04/26/2023	7.625	282,470		366,000
100101632	Sunriver	OR		04/26/2023	7.625	520,644		650,000
100101633	Fort Worth	TX		04/26/2023	6.750	243,165		330,000
100101634	Indian Land	SC		04/26/2023	7.625	217,261		271,000
100101635	Memphis	TN		04/26/2023	7.625	83,627		134,000
100101636	Huntsville	AL		04/26/2023	7.625	100,741		130,000
100101637	Fort Worth	TX		04/26/2023	6.750	164,659		340,000
100101638	Deland	FL		04/26/2023	7.625	240,268		359,999
100101639	Loma Linda	CA		04/26/2023	6.875	126,696		495,000
100101640	Holly Hill	FL		04/26/2023	7.625	231,447		290,000
100101641	Vancouver	WA		04/26/2023	7.625	429,491		535,000
100101642	East Wenatchee	WA		04/26/2023	7.625	345,335		490,000
100101643	Frisco	TX		04/26/2023	5.999	371,970		510,000
100101644	Washington	DC		04/26/2023	5.999	618,215		941,000
100101645	Fort Myers	FL		04/26/2023	6.125	313,042		419,999
100101646	Ellijay	GA		04/26/2023	6.375	419,124		506,999
100101647	Kissimmee	FL		04/26/2023	6.125	285,026		380,000
100101648	Haines City	FL		04/26/2023	6.125	253,004		367,000
100101649	Newark	NJ		04/26/2023	6.375	494,957		670,000
100101650	Perth Amboy	NJ		04/26/2023	6.500	558,687		750,000
100101651	Modesto	CA		04/26/2023	6.375	292,044		393,000
100101652	Woodlake	CA		04/26/2023	5.999	378,513		515,000
100101653	Saint Paul	MN		04/26/2023	6.125	244,904		355,000
100101654	Dupont	WA		04/26/2023	6.375	110,681		399,999
100101655	Lancaster	CA		04/26/2023	5.990	296,303		380,000
100101656	East Stroudsburg	PA		04/26/2023	5.875	71,324		200,000
100101657	Saint Petersburg	FL		04/26/2023	5.990	252,530		345,000
100101658	Colorado Springs	CO		04/26/2023	6.500	340,769		459,999
100101659	Richardson	TX		04/26/2023	6.500	280,425		374,999
100101660	Plainfield	NJ		04/26/2023	6.625	376,333		505,000
100101661	Star	ID		04/26/2023	6.625	400,612		535,000
100101662	Monsey	NY		04/26/2023	6.625	677,930		875,000
100101663	Orlando	FL		04/26/2023	6.625	362,873		677,999
100101664	Newbury	MA		04/26/2023	6.875	475,755		825,000
100101665	Houston	TX		04/26/2023	6.625	207,715		269,000
100101666	Rocky River	OH		04/26/2023	6.875	262,658		351,000
100101667	Glendale	AZ		04/26/2023	6.999	316,125		430,000
100101668	Gastonia	NC		04/26/2023	6.625	308,057		411,000
100101669	Lacey	WA		04/26/2023	6.625	328,805		460,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101670	Lincoln	NE		04/26/2023	6.990	207,861		276,500
100101671	San Antonio	TX		04/26/2023	6.999	117,846		155,000
100101673	Hamilton Township	NJ		04/26/2023	6.625	174,411		257,499
100101674	West Park	FL		04/26/2023	6.625	278,071		405,000
100101676	San Diego	CA		04/26/2023	7.375	356,470		1,029,999
100101677	Marquette	MI		04/26/2023	7.125	199,177		246,999
100101678	Lehi	UT		04/26/2023	7.625	305,785		449,999
100101679	Chula Vista	CA		04/26/2023	7.499	268,652		1,095,000
100101680	Carolina Beach	NC		04/26/2023	7.624	359,797		475,000
100101681	Rahway	NJ		04/26/2023	7.625	287,949		408,999
100101682	Pottstown	PA		04/26/2023	7.125	125,950		156,000
100101683	Savannah	GA		04/26/2023	7.375	205,271		300,000
100101684	Baton Rouge	LA		04/26/2023	6.999	76,260		108,999
100101685	Monsey	NY		04/26/2023	6.625	923,295		1,350,000
100101686	Spring Valley	NY		04/26/2023	7.625	255,342		338,000
100101688	Big Bear Lake	CA		03/31/2023	8.750	428,166		650,000
100101689	Victorville	CA		03/31/2023	8.625	296,419		445,000
100101690	Los Angeles	CA		03/31/2023	8.375	648,800		799,999
100101691	Riverside	CA		03/31/2023	7.250	411,292		518,000
100101692	Coral Springs	FL		03/31/2023	9.250	771,448		1,060,000
100101693	Cape May Court House	NJ		03/31/2023	9.875	267,800		515,000
100101694	North Port	FL		03/31/2023	9.500	198,169		300,000
100101704	Riverside	CA		03/31/2023	7.250	823,947		1,064,999
100101705	Chelmsford	GBR		03/30/2023	6.140	265,980		385,541
100101706	Groningen	NLD		03/30/2023	6.350	45,805		
100101707	Dordrecht/Drechtsteden	NLD		03/30/2023	1.000	82,013		
100101708	Amsterdam	NLD		03/30/2023	6.650	117,784		
100101709	Zaandam	NLD		03/30/2023	6.500	182,260		
100101710	Maastricht	NLD		03/30/2023	1.000	87,248		
100101711	Eindhoven	NLD		03/30/2023	7.150	174,495		
100101712	Haarlem	NLD		03/30/2023	1.000	619,458		
100101713	Lelystad	NLD		03/30/2023	1.000	225,753		
100101714	Lelystad	NLD		03/30/2023	1.000	15,050		
100101715	Lelystad	NLD		03/30/2023	1.000	91,610		
100101716	Haarlem	NLD		03/30/2023	5.900	549,660		
100101717	Den Haag	NLD		03/30/2023	1.000	2,041,595		
100101718	Enschede	NLD		03/30/2023	5.850	326,742		
100101719	Oostburg	NLD		03/30/2023	6.200	111,241		
100101720	Oostburg	NLD		03/30/2023	6.200	7,416		
100101721	Amsterdam	NLD		03/30/2023	6.000	174,495		
100101722	Doetinchem	NLD		03/30/2023	6.250	152,683		
100101723	Groningen	NLD		03/30/2023	6.350	146,576		
100101724	Zaandam	NLD		03/30/2023	6.300	192,775		
100101725	Zaandam	NLD		03/30/2023	1.000	259,562		
100101726	Zaandam	NLD		03/30/2023	6.250	268,025		
100101727	Schiedam/Vlaardingen	NLD		03/30/2023	6.300	384,762		
100101728	Roden	NLD		03/30/2023	1.000	765,598		
100101729	Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	215,502		
100101730	Groningen	NLD		03/30/2023	1.000	122,147		
100101731	Leeuwarden	NLD		03/30/2023	1.000	239,931		
100101732	Heerlen	NLD		03/30/2023	6.050	116,039		
100101733	Groningen	NLD		03/30/2023	1.000	261,743		
100101734	Weert	NLD		03/30/2023	6.150	202,415		
100101735	Bussum/Uothoorn/Purmerend	NLD		03/30/2023	1.000	167,516		
100101736	New Britain	CT		03/31/2023	8.949	279,581		370,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101737	Louisville	KY		03/31/2023	9.013	202,626		265,000
100101738	Trenton	NJ		03/31/2023	8.673	103,224		135,000
100101739	Elizabeth	NJ		03/31/2023	8.062	404,936		560,000
100101740	Trenton	NJ		03/31/2023	8.751	160,237		219,999
100101742	Bridgeton	NJ		03/31/2023	8.776	230,073		280,000
100101743	Vernon	NJ		03/31/2023	7.850	260,650		439,000
100101744	Philadelphia	PA		03/31/2023	8.573	237,014		305,999
100101745	Trenton	NJ		03/31/2023	8.851	313,191		430,000
100101746	Newburgh	NY		03/31/2023	8.783	314,521		447,000
100101747	Waterbury	CT		03/31/2023	7.912	249,478		325,000
100101748	Middletown	NY		03/31/2023	7.912	126,163		165,000
100101749	Kansas City	MO		03/31/2023	7.926	144,807		190,000
100101750	Cleveland	OH		03/31/2023	9.501	95,156		123,000
100101751	Waterbury	CT		03/31/2023	7.912	276,345		360,000
100101752	Trenton	NJ		03/31/2023	8.401	110,833		155,000
100101753	Kansas City	MO		03/31/2023	8.012	239,073		335,000
100101754	Kingston	PA		03/31/2023	8.950	288,812		400,000
100101755	Chicago	IL		03/31/2023	9.230	81,547		160,000
100101756	Wilkes-Barre	PA		03/31/2023	8.950	274,372		380,000
100101757	Akron	OH		03/31/2023	8.693	78,749		103,000
100101758	Chicago	IL		03/31/2023	8.276	169,043		220,000
100101759	Waterbury	CT		03/31/2023	8.426	129,476		200,000
100101760	Maywood	IL		03/31/2023	8.176	143,675		200,000
100101761	Kansas City	MO		03/31/2023	7.881	107,206		140,000
100101762	Mount Vernon	NY		03/31/2023	7.950	718,415		940,000
100101763	Chicago	IL		03/31/2023	8.649	177,624		246,000
100101764	Trenton	NJ		03/31/2023	9.043	218,495		310,000
100101765	Asbury Park	NJ		03/31/2023	8.073	336,989		475,000
100101766	Homestead	FL		03/31/2023	8.434	247,715		370,000
100101767	Baltimore	MD		03/31/2023	7.726	122,340		150,000
100101768	Arverne	NY		03/31/2023	8.490	559,218		775,000
100101769	Chicago	IL		03/31/2023	8.159	216,269		300,000
100101770	Trenton	NJ		03/31/2023	8.450	128,457		180,000
100101771	Linden	NJ		03/31/2023	9.323	469,265		657,000
100101772	Wilmington	DE		03/31/2023	9.148	182,419		235,000
100101773	Baltimore	MD		03/31/2023	7.539	130,496		200,000
100101774	Brooklyn	NY		03/31/2023	8.650	1,547,325		2,350,000
100101775	Lakehurst	NJ		03/31/2023	8.576	229,388		300,000
100101776	North Charleston	SC		03/31/2023	8.076	203,390		285,000
100101777	Memphis	TN		03/31/2023	8.353	149,881		215,000
100101778	Kansas City	MO		03/31/2023	7.990	83,992		110,000
100101779	Little Silver	NJ		03/31/2023	7.950	462,900		713,000
100101780	Camden	NJ		03/31/2023	9.100	76,748		99,999
100101781	South Bend	IN		03/31/2023	8.468	85,966		128,000
100101782	Amityville	NY		03/31/2023	8.150	335,799		541,000
100101783	Cleveland	OH		03/31/2023	8.920	81,113		105,000
100101784	Thomasville	GA		03/31/2023	8.255	155,467		221,500
100101785	Houston	TX		03/31/2023	7.913	143,850		199,999
100101786	Newark	NJ		03/31/2023	8.377	454,997		595,000
100101787	Memphis	TN		03/31/2023	8.968	85,216		110,000
100101788	Memphis	TN		03/31/2023	8.676	77,250		100,000
100101789	Pottsville	PA		03/31/2023	8.218	95,323		170,000
100101790	Philadelphia	PA		03/31/2023	7.772	185,822		260,000
100101791	Philadelphia	PA		03/31/2023	7.741	169,562		260,000
100101792	Grand Rapids	MI		03/31/2023	7.559	136,302		190,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101793	Philadelphia	PA		03/31/2023	7.922	116,708		175,000
100101794	Woodbine	NJ		03/31/2023	8.179	233,688		320,999
100101795	Lakewood	OH		03/31/2023	7.626	214,707		325,000
100101796	Milwaukee	WI		03/31/2023	8.893	169,793		235,000
100101797	Carpentersville	IL		03/31/2023	7.914	162,234		226,000
100101798	Milwaukee	WI		03/31/2023	8.893	162,568		225,000
100101799	Milwaukee	WI		03/31/2023	9.293	90,777		125,000
100101800	Aurora	IL		03/31/2023	7.914	160,798		224,000
100101801	Milwaukee	WI		03/31/2023	8.893	108,378		150,000
100101802	Elizabeth	NJ		03/31/2023	7.746	658,711		875,000
100101803	Philadelphia	PA		03/31/2023	7.512	123,196		185,000
100101804	Philadelphia	PA		03/31/2023	7.641	109,878		165,000
100101805	Baltimore	MD		03/31/2023	8.943	84,150		110,000
100101806	Brick Township	NJ		03/31/2023	8.210	250,268		390,000
100101807	Bridgeport	CT		03/31/2023	7.824	345,950		810,000
100101808	Maplewood	NJ		03/31/2023	8.620	307,083		490,000
100101809	Jersey City	NJ		03/31/2023	7.774	492,000		875,000
100101810	Bronx	NY		03/31/2023	7.900	744,526		1,050,000
100101811	Scranton	PA		03/31/2023	8.501	136,103		177,999
100101812	Browns Mills, Pemberton Townsh	NJ		03/31/2023	7.246	267,980		450,000
100101813	Milwaukee	WI		03/31/2023	9.293	97,313		134,000
100101814	Perth Amboy	NJ		03/31/2023	8.590	452,957		591,000
100101815	Chicago	IL		03/31/2023	8.006	152,415		230,000
100101816	Newark	NJ		03/31/2023	7.803	289,170		425,000
100101817	Atlanta	GA		03/31/2023	8.400	532,703		860,000
100101818	Waianae	HI		03/31/2023	7.850	863,810		1,200,000
100101819	Detroit	MI		03/31/2023	7.923	155,848		230,000
100101820	Philadelphia	PA		03/31/2023	8.493	176,632		245,000
100101821	Chicago	IL		03/31/2023	9.099	225,004		290,000
100101822	Milwaukee	WI		03/31/2023	9.293	79,477		109,999
100101823	Patchogue	NY		03/31/2023	8.134	180,924		425,000
100101824	Baton Rouge	LA		03/31/2023	8.051	142,730		200,000
100101825	Middle Island	NY		03/31/2023	7.810	386,448		580,000
100101826	Portsmouth	VA		03/31/2023	7.870	179,529		249,000
100101827	Clinton Township	NJ		03/31/2023	8.586	345,878		480,000
100101828	Philadelphia	PA		03/31/2023	8.450	153,866		230,000
100101829	Greenville	SC		03/31/2023	8.300	147,917		239,000
100101830	Port Jervis	NY		03/31/2023	8.976	130,861		185,999
100101831	New Hyde Park	NY		03/31/2023	8.950	356,406		650,000
100101832	Port Jervis	NY		03/31/2023	8.526	133,443		186,000
100101833	Lakewood	CO		04/06/2023	7.375	717,477		900,000
100101834	Pasadena	CA		04/06/2023	7.500	1,703,292		2,825,000
100101835	Moss Beach	CA		04/06/2023	7.750	945,652		1,250,000
100101836	Lawrenceville	GA		04/06/2023	7.875	299,533		420,000
100101837	Conroe	TX		04/06/2023	7.625	202,854		283,000
100101838	Arlington	TX		04/06/2023	8.000	295,154		408,999
100101839	Yorba Linda	CA		04/06/2023	7.875	1,374,796		1,799,999
100101840	Conroe	TX		04/06/2023	9.875	309,828		319,230
100101841	San Diego	CA		04/06/2023	7.875	566,047		700,000
100101842	Cottonwood	CA		04/06/2023	8.625	357,200		405,000
100101843	Lawrenceville	GA		04/06/2023	7.375	747,635		999,999
100101844	Macon	GA		04/06/2023	9.125	547,239		749,900
100101845	Garden Grove	CA		04/06/2023	7.875	689,263		910,000
100101846	Winchester	CA		04/06/2023	9.625	407,580		552,990
100101847	Fontana	CA		04/06/2023	9.250	310,236		436,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101848	Tustin	CA		04/06/2023	7.500	772,730		949,999
100101849	Suwanee	GA		04/06/2023	8.750	313,278		429,999
100101850	Mesa	AZ		04/06/2023	8.875	268,303		345,000
100101851	Richmond	TX		04/06/2023	8.250	300,810		370,000
100101852	Morgan Hill	CA		04/06/2023	8.250	563,750		1,450,000
100101853	Los Alamitos	CA		04/06/2023	8.625	1,274,123		1,474,999
100101855	Mansfield	TX		04/06/2023	8.125	1,034,285		1,275,000
100101856	Oakland	CA		04/06/2023	7.999	435,526		580,000
100101857	Charleston	SC		04/06/2023	7.875	1,911,094		2,500,000
100101858	San Fernando	CA		04/06/2023	8.500	322,961		502,000
100101859	Hallandale Beach	FL		04/06/2023	8.625	300,361		349,999
100101860	Miami	FL		04/06/2023	8.875	613,763		749,999
100101861	West Palm Beach	FL		04/06/2023	8.500	102,051		142,000
100101862	Savannah	GA		04/06/2023	8.875	563,949		735,000
100101863	Chula Vista	CA		04/06/2023	7.250	1,939,848		2,750,000
100101864	Temecula	CA		04/06/2023	8.750	493,088		665,000
100101865	Knoxville	TN		04/06/2023	8.250	134,909		190,000
100101866	Novato	CA		04/06/2023	9.875	1,463,185		1,600,000
100101867	Scottsdale	AZ		04/06/2023	9.875	1,032,113		1,200,000
100101868	Miami	FL		04/06/2023	9.125	655,994		776,000
100101869	Los Angeles	CA		04/06/2023	10.500	799,066		938,000
100101870	Savannah	GA		04/06/2023	8.625	410,192		580,000
100101871	Ponte Vedra Beach	FL		04/06/2023	10.500	1,065,972		1,249,999
100101872	Blue Bell	PA		04/06/2023	7.500	299,573		370,000
100101873	Saint Petersburg	FL		04/06/2023	8.500	294,853		380,000
100101874	Santa Ana	CA		04/06/2023	9.375	808,500		1,000,000
100101875	Indianapolis	IN		04/06/2023	8.250	245,390		335,000
100101876	Orange Park	FL		04/06/2023	7.750	343,005		430,000
100101877	American Canyon	CA		04/06/2023	8.750	151,368		1,610,000
100101878	Mohave Valley	AZ		04/06/2023	7.875	528,641		1,128,750
100101879	Katy	TX		04/06/2023	7.625	351,921		440,000
100101880	Statesville	NC		04/06/2023	9.125	152,047		320,000
100101881	Pingree Grove	IL		04/06/2023	8.875	329,491		405,000
100101882	Aurora	CO		04/06/2023	7.750	151,575		295,000
100101883	Cape Coral	FL		04/06/2023	8.500	285,812		384,000
100101884	Torrance	CA		04/06/2023	7.875	263,503		725,000
100101885	Houston	TX		04/06/2023	7.250	252,784		439,999
100101886	Granbury	TX		04/06/2023	9.250	288,983		379,999
100101887	Fort Lauderdale	FL		04/06/2023	9.750	250,414		295,000
100101888	Sacramento	CA		04/06/2023	8.125	142,889		185,000
100101889	Jacksonville	FL		04/06/2023	8.250	204,907		374,000
100101890	Southwest Ranches	FL		04/06/2023	8.250	2,298,952		2,900,000
100101891	El Paso	TX		04/06/2023	9.375	260,301		345,000
100101892	Tallahassee	FL		04/06/2023	7.625	298,631		600,000
100101893	Tallahassee	FL		04/06/2023	7.625	298,582		600,000
100101895	Ocala	FL		04/06/2023	8.250	157,590		209,999
100101897	Grand Rapids	MI		04/06/2023	8.875	161,561		221,000
100101898	Cleveland	OH		04/06/2023	9.375	126,684		159,999
100101899	Cleveland	OH		04/06/2023	9.375	115,478		151,000
100101900	Orlando	FL		04/06/2023	10.250	338,035		469,999
100101901	Hollywood	FL		04/06/2023	8.625	377,812		489,999
100101902	Clayton	NC		04/06/2023	9.125	296,449		360,000
100101903	Miami	FL		04/06/2023	9.375	341,297		440,000
100101904	Lake Oswego	OR		04/06/2023	9.125	632,650		815,000
100101905	Kissimmee	FL		04/06/2023	8.750	300,660		364,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101906	Studio City	CA		04/06/2023	9.000	515,213		770,000
100101907	Stockton	CA		04/06/2023	7.875	282,900		385,000
100101908	Hollister	CA		04/06/2023	9.375	477,206		620,000
100101909	Joliet	IL		04/06/2023	8.125	228,363		329,999
100101910	Lakehead	CA		04/06/2023	8.500	685,395		835,000
100101911	Philadelphia	PA		04/06/2023	8.750	119,511		150,000
100101912	Philadelphia	PA		04/06/2023	9.125	125,899		265,000
100101913	Atwater	CA		04/06/2023	9.250	228,319		323,000
100101914	Newark	NJ		04/06/2023	9.250	735,422		939,999
100101915	Perris	CA		04/14/2023	9.250	468,397		545,000
100101916	Kissimmee	FL		04/14/2023	8.125	500,573		945,000
100101917	Kissimmee	FL		04/14/2023	8.125	505,577		945,000
100101918	Los Angeles	CA		04/14/2023	9.250	470,899		605,000
100101920	Mililani	HI		04/14/2023	9.875	547,118		1,300,000
100101921	Palm Springs	CA		04/14/2023	9.625	476,688		578,000
100101922	Jamestown	CA		04/14/2023	8.999	298,785		431,000
100101923	Long Beach	CA		04/14/2023	9.625	665,469		800,000
100101924	Bear Lake	MI		04/14/2023	8.499	195,823		354,000
100101925	Tomball	TX		04/14/2023	10.499	637,889		750,000
100101926	Joshua Tree	CA		04/14/2023	7.375	332,937		535,000
100101927	Bear Lake	MI		04/14/2023	8.125	269,129		516,999
100101928	Miami	FL		04/14/2023	10.999	399,813		500,000
100101929	Fort Worth	TX		04/14/2023	10.125	240,420		315,000
100101930	Bridgeport	CT		04/14/2023	9.625	158,449		209,999
100101931	Cypress	CA		04/14/2023	7.375	586,234		845,000
100101932	Plano	IL		04/14/2023	10.499	150,428		190,000
100101933	Laguna Hills	CA		04/14/2023	7.375	595,631		993,000
100101934	Billerica	MA		04/14/2023	9.375	537,192		667,999
100101935	Davenport	FL		04/14/2023	7.375	298,066		430,000
100101936	Bell	CA		04/14/2023	9.499	707,192		974,999
100101937	Detroit	MI		04/14/2023	9.625	209,139		306,000
100101938	Naples	FL		04/14/2023	9.999	485,145		666,999
100101939	Riverdale	GA		04/14/2023	8.875	134,236		180,000
100101940	Norfolk	VA		04/14/2023	7.375	238,133		350,000
100101941	Riverdale	GA		04/14/2023	8.875	132,855		180,000
100101942	Riverdale	GA		04/14/2023	8.875	134,485		180,000
100101943	Mammoth Lakes	CA		04/14/2023	8.999	378,539		680,000
100101944	Riverdale	GA		04/14/2023	8.875	135,233		180,000
100101945	Norco	CA		04/14/2023	7.250	632,067		1,165,000
100101947	Upland	CA		04/14/2023	8.999	590,136		705,000
100101948	Elizabeth	NJ		04/14/2023	8.999	523,321		660,000
100101949	Los Angeles	CA		04/14/2023	8.499	511,187		615,000
100101950	Conroe	TX		04/14/2023	9.750	501,297		592,000
100101951	Nipomo	CA		04/14/2023	8.499	532,645		655,000
100101952	Elizabeth	NJ		04/14/2023	8.750	430,964		535,000
100101953	Encinitas	CA		04/14/2023	8.625	1,014,998		2,475,000
100101954	Lake Forest	CA		04/14/2023	8.875	505,681		615,000
100101955	Lake Havasu City	AZ		04/14/2023	8.625	817,364		1,052,000
100101956	Yulee	FL		04/14/2023	9.499	958,414		1,150,000
100101957	Tracy	CA		04/14/2023	7.750	351,110		565,000
100101958	Kissimmee	FL		04/14/2023	10.499	367,908		406,000
100101959	Calimesa	CA		04/14/2023	9.875	323,076		429,999
100101960	Los Angeles	CA		04/14/2023	7.750	559,906		750,000
100101961	Glendora	CA		04/14/2023	10.250	559,054		590,000
100101962	Westminster	MD		04/14/2023	10.250	354,582		474,999

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100101963	Long Beach	CA		04/14/2023	10.375	699,653		890,000
100101964	Northglenn	CO		04/14/2023	10.750	460,751		533,000
100101965	Warwick	RI		04/14/2023	8.999	209,108		280,000
100101966	Augusta	GA		04/14/2023	8.375	178,877		316,000
100101967	Dallas	TX		04/14/2023	9.499	325,657		403,000
100101968	Katy	TX		04/14/2023	8.999	152,656		190,000
100101969	Houston	TX		04/14/2023	9.999	216,006		237,000
100101970	Jurupa Valley	CA		04/14/2023	8.250	701,266		865,000
100101971	Delray Beach	FL		04/14/2023	8.999	268,245		320,000
100101972	Port Richey	FL		04/14/2023	10.875	352,867		430,000
100101973	Greenville	NC		04/14/2023	9.999	138,661		184,999
100101974	Hesperia	CA		04/14/2023	8.999	357,889		425,000
100101975	Fontana	CA		04/14/2023	9.750	390,013		430,000
100101976	La Porte	TX		04/14/2023	10.250	159,918		259,999
100101977	Hastings	FL		04/14/2023	7.999	173,173		240,000
100101978	Albuquerque	NM		04/14/2023	8.375	279,865		365,000
100101979	Spring	TX		04/14/2023	8.999	400,376		479,999
100101980	Hesperia	CA		04/14/2023	8.999	333,479		400,000
100101982	Washington	VA		04/14/2023	9.125	157,597		245,000
100101983	Chicago	IL		04/14/2023	8.875	165,434		230,000
100101985	Tampa	FL		04/14/2023	8.999	1,622,332		1,900,000
100101986	Chandler	TX		04/14/2023	8.999	220,958		282,999
100101987	Rosharon	TX		04/14/2023	10.250	116,381		155,000
100101988	San Antonio	TX		04/14/2023	9.250	180,191		215,000
100101989	Austin	TX		04/14/2023	9.250	638,642		1,100,000
100101990	Stockton	CA		04/14/2023	8.999	281,676		354,000
100101991	Los Angeles	CA		04/14/2023	7.999	793,101		1,045,000
100101992	Carson	CA		04/14/2023	7.999	703,185		920,000
100101993	Van Nuys	CA		04/14/2023	8.250	1,181,649		1,600,000
100101994	Mcminnville	OR		04/14/2023	8.375	332,188		575,900
100101995	Aurora	CO		04/14/2023	7.625	178,057		639,999
100101996	Dallas	TX		04/14/2023	8.125	198,715		335,000
100101997	Newark	NJ		04/14/2023	8.625	248,581		328,000
100101998	Cumming	GA		04/14/2023	7.999	535,793		658,000
100101999	Saint Charles	MO		04/14/2023	8.875	200,424		268,000
100102000	Pasadena	CA		04/14/2023	8.999	737,881		885,000
100102001	Murrieta	CA		04/14/2023	9.750	1,546,056		2,200,000
100102002	Riverside	CA		04/14/2023	8.125	992,617		1,225,000
100102003	Philadelphia	PA		04/14/2023	8.499	275,507		389,000
100102004	Antioch	CA		04/14/2023	7.499	149,977		545,000
100102005	Apple Valley	CA		04/14/2023	8.375	322,648		390,000
100102006	Palmer	TX		04/14/2023	8.999	391,733		620,000
100102007	Anaheim	CA		04/14/2023	10.625	819,898		975,000
100102008	Springfield	MA		04/14/2023	8.999	230,439		295,000
100102009	Brockton	MA		04/14/2023	7.499	181,997		319,999
100102010	Lake Arrowhead	CA		04/14/2023	9.625	1,082,486		1,160,000
100102011	Beaumont	CA		04/14/2023	7.375	221,160		344,000
100102012	Bakersfield	CA		04/14/2023	8.375	384,051		532,000
100102013	Tampa	FL		04/14/2023	7.499	870,969		1,256,000
100102014	Lewiston	ME		04/14/2023	8.875	201,874		285,000
100102015	Highland Village	TX		04/14/2023	7.250	334,924		610,000
100102016	Houston	TX		04/14/2023	9.875	317,597		335,000
100102017	Skokie	IL		04/14/2023	8.499	252,499		417,000
100102018	Dunnellon	FL		04/14/2023	9.375	203,962		255,000
100102019	Desert Hot Springs	CA		04/14/2023	8.499	362,768		444,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102020	Los Angeles	CA		04/14/2023	8.875	618,985		755,000
100102021	Atlanta	GA		04/14/2023	7.999	311,705		440,000
100102022	Houston	TX		04/14/2023	8.125	273,596		2,099,999
100102023	Beaumont	CA		04/14/2023	8.750	448,914		550,000
100102024	Boiling Springs	SC		04/14/2023	8.999	141,077		185,000
100102025	Boise	ID		04/14/2023	8.875	401,925		494,000
100102026	Long Beach	CA		04/14/2023	7.375	507,334		665,000
100102027	Houston	TX		04/14/2023	8.999	153,042		189,000
100102028	Maricopa	AZ		04/14/2023	10.375	352,520		490,000
100102029	Beaumont	CA		04/14/2023	8.625	462,066		499,999
100102030	Windsor	CO		04/14/2023	7.875	492,137		611,000
100102031	Miami	FL		04/14/2023	7.999	523,124		658,000
100102032	Los Angeles	CA		04/14/2023	6.875	638,138		925,000
100102033	Elizabeth	NJ		04/14/2023	9.250	325,474		485,000
100102034	Norco	CA		04/14/2023	7.999	476,145		600,000
100102036	Webster	TX		04/14/2023	9.499	292,123		307,000
100102037	Palm Desert	CA		04/14/2023	8.625	628,903		815,000
100102038	Hagerstown	MD		04/14/2023	9.625	213,719		269,999
100102039	Chula Vista	CA		04/14/2023	9.125	714,661		839,999
100102040	Las Vegas	NV		04/14/2023	9.875	374,552		410,000
100102041	Parkville	MD		04/14/2023	8.125	211,315		260,000
100102042	Spokane	WA		04/14/2023	8.375	461,018		615,000
100102043	Desert Hot Springs	CA		04/14/2023	8.499	363,279		444,000
100102044	Charlotte	NC		04/14/2023	6.999	164,846		253,000
100102045	Spokane	WA		04/14/2023	8.250	469,433		620,000
100102046	Philadelphia	PA		04/14/2023	9.875	171,616		200,000
100102047	Flower Mound	TX		04/14/2023	7.999	164,609		875,000
100102048	Lithia	FL		04/14/2023	8.999	1,106,883		1,464,999
100102049	Kissimmee	FL		04/14/2023	8.125	362,012		480,000
100102050	Hidden Valley Lake	CA		04/14/2023	8.375	370,305		450,000
100102051	Whitman	MA		04/14/2023	9.375	323,503		399,999
100102052	Oakley	CA		04/14/2023	8.750	625,193		725,000
100102053	Aurora	CO		04/14/2023	6.999	233,636		561,000
100102054	Monrovia	CA		04/14/2023	8.375	1,286,727		1,569,999
100102055	Hesperia	CA		04/14/2023	8.875	353,120		424,999
100102056	White Lake	MI		04/14/2023	8.375	304,717		400,000
100102057	Rosenberg	TX		04/14/2023	9.999	321,628		385,000
100102058	Indian River Shores	FL		04/14/2023	8.625	1,000,891		1,475,000
100102059	Ontario	CA		04/14/2023	7.875	617,650		765,011
100102060	Santa Ana	CA		04/14/2023	8.499	1,163,792		1,750,000
100102062	Jacksonville	FL		04/14/2023	7.875	178,456		230,000
100102063	Albuquerque	NM		04/14/2023	8.875	207,976		305,000
100102064	Sacramento	CA		04/14/2023	8.750	244,693		309,000
100102065	Highland	CA		04/14/2023	7.499	270,644		549,999
100102066	San Bernardino	CA		04/14/2023	7.375	256,583		400,000
100102067	Houston	TX		04/14/2023	8.125	292,501		330,000
100102068	Excelsior Springs	MO		04/14/2023	7.375	235,300		318,600
100102069	High Point	NC		04/14/2023	7.750	177,968		228,000
100102070	Las Vegas	NV		04/14/2023	8.625	1,210,790		1,700,000
100102071	Clearwater	FL		04/14/2023	8.875	265,166		365,900
100102072	Carson	CA		04/14/2023	7.375	519,597		930,000
100102073	Cape May Court House	NJ		04/14/2023	8.625	163,906		250,000
100102074	Spring	TX		04/14/2023	9.999	821,846		870,000
100102075	Louisville	KY		04/14/2023	8.999	170,872		205,000
100102076	Laurel	MD		04/14/2023	8.875	183,538		224,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102077	Stockton	CA		04/14/2023	8.625	268,558		350,000
100102078	Bakersfield	CA		04/14/2023	8.875	203,914		251,000
100102079	Palm Desert	CA		04/14/2023	8.375	552,890		700,000
100102080	Lombard	IL		04/14/2023	8.499	201,598		243,000
100102081	Port Saint Lucie	FL		04/14/2023	7.999	245,288		302,000
100102082	Taunton	MA		04/14/2023	8.250	448,923		599,000
100102083	Bell Canyon	CA		04/14/2023	7.999	1,648,342		2,040,000
100102084	Everett	WA		04/14/2023	9.999	521,155		624,999
100102085	Franklin Park	IL		04/14/2023	8.499	221,849		275,000
100102086	Marana	AZ		04/14/2023	8.625	261,645		362,500
100102087	Lake Havasu City	AZ		04/14/2023	7.250	219,937		425,000
100102088	Dover	NH		04/14/2023	8.999	638,747		732,000
100102089	Huntington Park	CA		04/14/2023	9.375	346,861		400,000
100102090	Thousand Oaks	CA		04/14/2023	6.999	327,890		590,000
100102091	Cuyahoga Falls	OH		04/14/2023	8.750	152,035		186,000
100102092	Townsend	TN		04/14/2023	8.875	357,965		435,000
100102093	View Park	CA		04/14/2023	7.999	963,643		1,300,000
100102094	Los Angeles	CA		04/14/2023	7.999	373,697		619,999
100102095	Browns Mills	NJ		04/14/2023	8.375	216,020		270,000
100102096	Houston	TX		04/14/2023	8.999	180,464		215,000
100102097	Crystal River	FL		04/14/2023	11.250	208,466		265,000
100102098	Baltimore	MD		04/14/2023	8.125	222,703		275,000
100102099	Jacksonville	FL		04/14/2023	7.999	180,269		232,000
100102100	Houma	LA		04/14/2023	7.999	173,480		245,000
100102101	San Antonio	TX		04/14/2023	7.999	323,630		395,000
100102102	Waldorf	MD		04/14/2023	9.750	306,974		425,000
100102103	Cottage Grove	OR		04/14/2023	9.875	244,736		349,000
100102104	Abilene	TX		04/14/2023	8.499	149,262		228,000
100102105	Orlando	FL		04/14/2023	7.625	241,476		299,999
100102106	Freehold	NJ		04/14/2023	9.250	245,914		320,000
100102107	Minturn	CO		04/14/2023	7.875	404,863		1,120,000
100102108	Wonder Lake	IL		04/14/2023	8.875	161,794		245,000
100102109	Sacramento	CA		04/14/2023	8.999	388,308		620,000
100102110	Miami	FL		04/14/2023	8.625	623,816		874,999
100102111	Scranton	PA		04/14/2023	9.250	139,247		175,000
100102112	Fort Washington	MD		04/14/2023	9.125	322,672		420,000
100102113	Los Angeles	CA		04/14/2023	8.375	492,939		600,000
100102114	Glendora	CA		04/14/2023	8.375	700,615		850,000
100102115	Cypress	TX		04/14/2023	9.250	436,341		474,999
100102116	Tampa	FL		04/14/2023	7.999	179,312		225,000
100102117	Huntington Park	CA		04/14/2023	7.999	538,145		680,000
100102118	Riverside	CA		04/14/2023	9.250	573,774		630,000
100102119	Osage Beach	MO		04/14/2023	7.499	497,100		734,999
100102120	Hammond	IN		04/14/2023	8.750	116,719		170,000
100102121	New Bedford	MA		04/14/2023	9.250	241,429		486,000
100102122	Forney	TX		04/14/2023	10.375	352,495		435,000
100102123	Lithonia	GA		04/14/2023	7.999	168,701		254,000
100102124	Los Angeles	CA		04/14/2023	8.750	528,967		605,000
100102125	Rialto	CA		04/14/2023	9.625	439,063		500,000
100102126	Tacoma	WA		04/14/2023	7.999	245,812		355,000
100102127	Mesa	AZ		04/14/2023	8.625	672,523		799,000
100102128	Milwaukee	WI		04/14/2023	9.125	143,305		186,000
100102129	Northridge Area Los Angeles	CA		04/14/2023	7.250	480,461		916,000
100102130	Phoenix	AZ		04/14/2023	8.750	219,927		304,999
100102131	West Yarmouth	MA		04/14/2023	8.625	342,563		430,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102132	Los Angeles	CA		04/14/2023	7.999	481,076		640,000
100102133	Louisville	KY		04/14/2023	6.999	452,323		1,499,999
100102134	Edgewood	MD		04/14/2023	9.375	131,842		160,000
100102136	Englewood	FL		04/14/2023	7.999	270,649		380,000
100102137	Winter Park	FL		04/14/2023	8.750	531,641		618,000
100102138	Jurupa Valley	CA		04/14/2023	8.999	318,310		379,999
100102139	Colton	CA		04/14/2023	8.750	408,735		510,000
100102140	Escondido	CA		04/14/2023	9.375	932,278		1,300,000
100102141	Edgewater	MD		04/14/2023	9.750	545,716		630,000
100102142	Santa Ana	CA		04/14/2023	7.625	165,782		559,999
100102143	San Jose	CA		04/14/2023	7.625	751,805		935,000
100102144	Stamford	CT		04/14/2023	8.375	177,142		284,999
100102145	Fontana	CA		04/14/2023	9.499	495,375		554,000
100102146	Terrell	TX		04/14/2023	8.999	418,368		485,000
100102147	Fort Worth	TX		04/14/2023	8.875	157,535		185,000
100102148	Compton	CA		04/14/2023	7.999	523,408		635,000
100102149	San Antonio	TX		04/14/2023	6.990	218,407		310,000
100102150	Long Beach	CA		04/14/2023	7.875	333,820		669,999
100102151	Sarasota	FL		04/14/2023	8.375	660,271		820,000
100102152	Fredericksburg	VA		04/14/2023	8.625	379,369		526,000
100102153	Rockland	MA		04/14/2023	7.499	317,823		573,500
100102155	Houston	TX		04/14/2023	9.999	292,537		417,999
100102156	Houston	TX		04/14/2023	8.750	345,444		409,999
100102157	Los Angeles	CA		04/14/2023	8.750	570,172		710,000
100102159	Sarasota	FL		04/14/2023	8.750	276,527		353,000
100102160	Crosby	TX		04/14/2023	8.375	239,164		285,000
100102161	Palmdale	CA		04/14/2023	8.625	423,381		530,000
100102162	San Jose	CA		04/14/2023	7.750	228,418		770,000
100102163	Lanham	MD		04/14/2023	7.750	323,256		405,000
100102164	Los Angeles	CA		04/14/2023	7.875	295,813		405,999
100102165	Lake Elsinore	CA		04/14/2023	8.125	411,274		520,000
100102166	Concord	CA		04/14/2023	8.375	741,429		919,000
100102167	Seguin	TX		04/14/2023	7.499	193,975		255,000
100102169	Los Angeles	CA		04/14/2023	6.875	488,842		800,000
100102170	Los Angeles	CA		04/14/2023	7.250	494,734		830,000
100102171	Newport News	VA		04/14/2023	8.499	137,800		190,000
100102172	Fort Myers	FL		04/14/2023	9.250	198,306		300,000
100102173	Blacklick	OH		04/14/2023	7.375	495,304		624,999
100102174	Portland	OR		04/14/2023	8.375	381,072		890,000
100102175	Albany	KY		04/14/2023	7.750	300,684		374,999
100102176	Hillsboro	OR		04/14/2023	9.875	473,493		575,000
100102177	Batavia	IL		04/14/2023	9.750	260,299		310,000
100102178	Denver	CO		04/14/2023	7.999	252,877		610,000
100102179	Villa Rica	GA		04/14/2023	9.250	474,926		530,000
100102180	Seminole	FL		04/14/2023	7.999	436,326		560,000
100102181	San Diego	CA		04/14/2023	7.750	272,534		340,000
100102182	Romeoville	IL		04/14/2023	9.250	229,254		290,000
100102183	Cypress	CA		04/14/2023	8.125	618,651		760,000
100102184	Lake Forest	CA		04/14/2023	8.499	1,999,588		2,314,000
100102185	La Palma	CA		04/14/2023	7.250	631,858		915,000
100102186	Santa Clarita	CA		04/14/2023	8.999	1,076,614		1,320,000
100102187	Bradenton	FL		04/14/2023	7.375	368,915		555,000
100102188	Katy	TX		04/14/2023	7.125	494,304		796,000
100102189	Cabazon	CA		04/14/2023	8.999	268,238		295,000
100102190	Rio Vista	CA		04/14/2023	9.250	383,774		498,000

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Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100102191	Orange	MA		04/14/2023	8.375	130,468		180,000
100102192	Lancaster	CA		04/14/2023	7.625	159,416		265,000
100102193	Houston	TX		04/14/2023	8.375	406,937		576,000
100102194	Jacksonville	FL		04/14/2023	7.875	188,038		255,000
100102195	Pueblo	CO		04/14/2023	7.125	179,831		284,000
100102196	Los Angeles Area Of Toluca La	CA		04/14/2023	9.250	1,721,930		1,900,000
100102197	Carolina Beach	NC		04/14/2023	7.625	742,815		999,999
100102198	Oak Bluffs	MA		04/14/2023	8.999	940,067		1,050,000
100102199	Mission Viejo	CA		04/14/2023	8.875	1,059,830		1,300,000
100102200	Santa Cruz	CA		04/14/2023	7.999	787,394		1,550,000
100102201	Kissimmee	FL		04/14/2023	8.250	270,838		360,000
100102202	San Antonio	TX		04/14/2023	8.250	747,460		900,000
100102203	Show Low	AZ		04/14/2023	8.999	641,762		865,000
100102204	Colorado Springs	CO		04/14/2023	7.999	1,049,431		1,155,000
100102205	Gloucester City	NJ		04/14/2023	9.375	167,754		231,999
100102206	Keller	TX		04/14/2023	10.125	425,870		605,000
100102207	Monroe	GA		04/14/2023	8.125	132,565		165,000
100102208	Cabo San Lucas	MEX		04/17/2023	9.020	1,000,000		4,871,648
100102209	Bahia De Banderas	MEX		04/17/2023	9.550	422,400		663,374
100102210	Cabo San Lucas	MEX		04/17/2023	10.420	174,100		300,789
100102348	Davenport	FL		06/07/2023	7.750	301,593		395,000
100102349	Minneapolis	MN		06/07/2023	7.875	97,881		122,000
100102350	Kissimmee	FL		06/07/2023	6.999	457,397		830,000
100102351	Port Republic	MD		06/07/2023	7.250	971,824		1,290,000
100102352	Chelan	WA		06/07/2023	7.625	279,870		390,000
100102354	Medway	MA		06/07/2023	7.750	769,378		950,000
100102355	New York	NY		06/07/2023	7.500	1,045,850		1,250,000
100102356	Sarasota	FL		06/07/2023	7.250	383,063		485,000
100102357	Santa Ana	CA		06/07/2023	7.375	632,440		975,000
100102358	Indianapolis	IN		06/07/2023	8.375	162,735		330,000
100102359	Hackensack	NJ		06/07/2023	7.750	580,530		770,000
100102360	Highland	CA		06/07/2023	6.875	403,156		590,000
100102361	Woodbridge	CT		06/07/2023	7.375	324,404		445,000
100102362	S Lake Tahoe	CA		06/07/2023	7.375	2,561,726		4,055,999
100102364	Norco	CA		06/07/2023	7.250	690,663		1,209,999
100102365	Middleburg	FL		06/07/2023	8.250	344,303		435,000
100102366	Escondido	CA		06/07/2023	8.375	477,189		1,980,000
100102368	Tooele	UT		06/07/2023	7.375	558,041		714,999
100102369	Litchfield	NH		06/07/2023	6.750	249,973		460,000
100102372	Richmond	TX		06/07/2023	6.625	492,169		646,000
100102373	Myrtle Beach	SC		06/07/2023	7.625	318,123		457,000
100102374	Lakewood	CO		06/07/2023	8.500	828,611		1,189,999
100102375	Florence	KY		06/07/2023	7.375	248,776		325,000
100102376	Medford	MA		06/07/2023	9.000	860,189		1,150,000
100102379	Los Angeles	CA		06/07/2023	8.125	973,479		1,180,000
100102380	Bellflower	CA		06/07/2023	7.125	444,195		700,000
100102381	West Palm Beach	FL		06/07/2023	9.375	354,814		415,000
100102383	Rockville	MD		06/07/2023	8.375	832,897		1,090,000
100102385	Antelope	CA		06/07/2023	9.875	723,333		771,500
100102386	Manteca	CA		06/07/2023	9.000	529,518		675,000
100102387	Paradise Valley	AZ		06/07/2023	7.500	1,039,737		1,299,999
100102388	Tisbury	MA		06/07/2023	8.375	921,411		1,200,000
100102389	Indio	CA		06/07/2023	8.750	813,867		1,050,000
100102390	Bloomingdale	IL		06/07/2023	7.000	365,955		869,999
100102391	Millbury	MA		06/07/2023	7.750	310,735		575,000

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	2	3					Additional	
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100102393	Santa Paula	CA		06/07/2023	7.750	417,556		535,000
100102396	Little Torch Key	FL		06/07/2023	7.875	376,063		1,150,000
100102397	Ramona	CA		06/07/2023	6.500	381,954		790,000
100102398	Enterprise	OR		06/07/2023	6.999	148,561		275,000
100102399	Sacramento	CA		06/07/2023	7.625	366,211		460,000
100102400	Murrieta	CA		06/07/2023	6.625	491,094		660,000
100102402	Tallahassee	FL		06/07/2023	7.875	179,728		206,000
100102405	Mccall	ID		06/07/2023	8.375	668,864		766,999
100102407	Half Moon Bay	CA		06/07/2023	7.250	756,713		3,250,000
100102409	Spokane	WA		06/07/2023	6.999	395,993		530,000
100102411	Seminole	FL		06/07/2023	7.250	432,256		562,000
100102413	Myrtle Creek	OR		06/07/2023	8.750	248,697		285,000
100102414	Provo	UT		06/07/2023	10.125	738,283		995,000
100102415	La Quinta	CA		06/07/2023	6.625	460,536		570,000
100102416	Tucson	AZ		06/07/2023	7.625	287,693		410,000
100102418	Oak Creek	CO		06/07/2023	8.250	719,199		1,375,000
100102419	Miami Lakes	FL		06/07/2023	8.375	453,323		505,000
100102421	Richmond	TX		06/07/2023	7.999	305,740		369,999
100102423	Santa Rosa	CA		06/07/2023	7.625	790,959		1,050,000
100102424	Long Beach	CA		06/07/2023	7.375	1,268,001		1,899,999
100102426	Gulf Shores	AL		06/07/2023	7.875	272,052		330,000
100102427	North Bay Village	FL		06/07/2023	7.625	350,180		417,800
100102428	Houston	TX		06/07/2023	7.750	161,730		228,999
100102430	Garland	TX		06/07/2023	8.000	120,808		155,000
100102431	Kissimmee	FL		06/07/2023	8.125	654,283		844,999
100102432	Orlando	FL		06/07/2023	6.875	261,150		389,999
100102433	Murfreesboro	TN		06/07/2023	6.500	213,876		371,500
100102434	Phoenix	AZ		06/07/2023	8.250	329,868		435,000
100102435	Plano	TX		06/07/2023	8.875	412,527		539,000
100102440	San Jose	CA		06/07/2023	7.625	835,842		2,000,000
100102441	North Billerica	MA		06/07/2023	8.750	499,969		621,000
100102442	Jacksonville	FL		06/07/2023	8.125	396,405		589,999
100102445	Miramar	FL		06/07/2023	8.875	739,324		809,999
100102446	Essex	MD		06/07/2023	7.625	265,374		300,000
100102447	Kent	WA		06/07/2023	7.625	419,598		545,000
100102448	Phoenix	AZ		06/07/2023	7.625	1,769,598		2,250,000
100102450	Albrightsville	PA		06/07/2023	7.625	231,117		300,000
100102451	Driftwood	TX		06/07/2023	7.250	967,581		1,320,000
100102452	Rocklin	CA		06/07/2023	6.875	1,020,177		1,350,000
100102453	Amboy	WA		06/07/2023	8.250	500,800		615,000
100102455	Santa Rosa Beach	FL		06/07/2023	9.500	1,018,548		1,280,000
100102456	San Juan Capistrano	CA		06/07/2023	6.999	785,280		2,000,000
100102457	Homer Glen	IL		06/07/2023	7.375	531,145		661,000
100102458	Panama City Beach	FL		06/07/2023	6.875	325,094		460,000
100102460	Waxhaw	NC		06/07/2023	10.125	1,079,692		1,199,999
100102461	Davenport	FL		06/07/2023	6.875	199,339		255,000
100102463	Holladay	UT		06/07/2023	6.999	1,094,338		1,369,000
100102464	San Diego	CA		06/07/2023	6.999	438,723		574,000
100102465	Freeport	FL		06/07/2023	9.500	601,234		687,000
100102468	Jackson	NJ		06/07/2023	7.625	214,366		265,000
100102469	Jacksonville	FL		06/07/2023	9.750	430,503		540,000
100102470	Agoura Hills	CA		06/07/2023	6.875	760,934		1,250,000
100102471	Richmond	TX		06/07/2023	6.500	236,657		391,000
100102473	San Tan Valley	AZ		06/07/2023	6.750	266,036		465,000
100102474	Jacksonville	FL		06/07/2023	9.250	151,843		204,999

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100102475	Miramar Beach	FL		06/07/2023	6.999	265,881		350,000
100102476	Coopersburg	PA		06/07/2023	7.250	1,049,197		1,395,000
100102478	Moorpark	CA		06/07/2023	6.875	731,160		1,395,000
100102479	Dewey	AZ		06/07/2023	8.125	504,915		550,000
100102480	Odessa	TX		06/07/2023	7.875	864,125		1,250,000
100102482	Templeton	MA		06/07/2023	7.625	522,138		665,000
100102483	Deer Park	IL		06/07/2023	6.999	328,343		495,000
100102484	San Antonio	TX		06/07/2023	6.625	266,203		330,000
100102485	Acampo	CA		06/07/2023	7.625	723,911		1,100,000
100102486	Highland	CA		06/07/2023	6.875	480,536		635,000
100102488	Humble	TX		06/07/2023	6.990	291,918		365,000
100102489	Montverde	FL		06/07/2023	8.500	282,966		360,000
100102490	Fall River	MA		06/07/2023	7.625	382,183		600,000
100102491	Chapel Hill	NC		06/07/2023	6.250	367,319		1,150,000
100102492	Pembroke Pines	FL		06/07/2023	7.375	185,195		244,999
100102493	Eaton	CO		06/07/2023	7.000	493,323		615,000
100102494	Austin	TX		06/07/2023	8.125	560,217		895,000
100102496	Chula Vista	CA		06/07/2023	7.250	388,140		864,999
100102497	Palm Harbor	FL		06/07/2023	7.125	635,761		817,000
100102498	Nampa	ID		06/07/2023	7.875	560,041		1,100,000
100102499	Panama City Beach	FL		06/07/2023	10.999	480,752		590,000
100102500	Bradenton	FL		06/07/2023	8.875	316,306		850,000
100102501	Orlando	FL		06/07/2023	7.875	1,203,185		1,620,000
100102502	Pitman	NJ		06/07/2023	7.500	222,743		270,000
100102503	Gloucester City	NJ		06/07/2023	10.250	139,256		204,999
100102504	Pace	FL		06/07/2023	9.375	276,036		350,000
100102505	Mount Juliet	TN		06/07/2023	6.625	552,020		703,000
100102507	Miami	FL		06/07/2023	8.125	958,468		1,500,000
100102508	Coral Gables	FL		06/07/2023	6.625	381,687		584,000
100102512	Orlando	FL		06/07/2023	10.625	586,385		660,000
100102513	Spokane Valley	WA		06/07/2023	8.625	335,488		465,000
100102514	Westlake	OH		06/07/2023	8.625	363,738		581,999
100102515	Spokane	WA		06/07/2023	8.250	230,607		315,000
100102516	Lexington	KY		06/07/2023	9.500	154,108		220,000
100102517	Hollywood	FL		06/07/2023	6.875	134,891		484,999
100102518	Saint Petersburg	FL		06/07/2023	8.875	305,351		374,000
100102519	Marco Island	FL		06/07/2023	7.375	220,293		325,000
100102520	Baltimore	MD		06/07/2023	7.875	141,674		200,000
100102521	Fitchburg	MA		06/07/2023	7.999	245,083		345,000
100102522	North Port	FL		06/07/2023	7.999	329,027		450,000
100102523	Davenport	FL		06/07/2023	6.750	304,131		486,000
100102524	Kissimmee	FL		06/07/2023	7.875	234,722		330,000
100102526	Chardon	OH		06/07/2023	8.875	164,897		205,000
100102527	Los Angeles	CA		06/07/2023	6.875	708,066		1,195,000
100102528	Warrenton	VA		06/07/2023	7.625	278,392		360,000
100102529	Miami Beach	FL		06/07/2023	7.999	144,227		290,000
100102531	Asheville	NC		06/07/2023	7.000	548,920		725,000
100102532	Fallbrook	CA		06/07/2023	6.625	96,616		660,000
100102533	Chicago	IL		06/07/2023	8.250	269,450		375,000
100102534	Colorado Springs	CO		06/07/2023	7.625	218,226		317,000
100102536	Spring	TX		06/07/2023	6.750	230,628		335,000
100102537	Saint Albans	NY		06/07/2023	6.625	245,951		625,000
100102538	Washington	DC		06/07/2023	7.250	464,261		625,000
100102539	Kissimmee	FL		06/07/2023	7.875	316,437		410,000
100102541	Front Royal	VA		06/07/2023	8.750	144,672		171,000

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100102542	Coalville	UT		06/07/2023	7.750	340,871		799,999
100102543	Lakeside	AZ		06/07/2023	7.750	787,898		1,110,000
100102544	Jupiter	FL		06/07/2023	7.875	439,881		535,000
100102545	Chicago	IL		06/07/2023	7.875	330,843		430,000
100102546	Richardson	TX		06/07/2023	8.500	358,544		560,000
100102547	Sarasota	FL		06/07/2023	6.500	177,816		512,000
100102548	Silver Spring	MD		06/07/2023	8.500	114,395		180,000
100102551	Las Cruces	NM		06/07/2023	6.625	196,965		320,000
100102553	Philadelphia	PA		06/07/2023	10.000	133,053		169,999
100102554	O Fallon	MO		06/07/2023	7.875	173,603		219,999
100102555	Dover	DE		06/07/2023	7.625	224,102		265,000
100102556	Clifton	NJ		06/07/2023	6.999	161,758		240,000
100102557	New Buffalo	MI		06/07/2023	7.250	274,647		440,000
100102558	Dallas	TX		06/07/2023	6.875	126,404		180,000
100102559	Dallas	TX		06/07/2023	6.875	119,446		170,000
100102560	Tool	TX		06/07/2023	7.500	544,668		799,999
100102561	Saint Cloud	FL		06/07/2023	7.875	221,541		318,000
100102562	Houston	TX		06/07/2023	7.250	297,297		385,000
100102563	San Mateo	CA		06/07/2023	9.625	767,708		2,330,000
100102564	Davenport	FL		06/07/2023	7.500	179,559		259,999
100102566	Reno	NV		06/07/2023	6.750	342,099		524,072
100102568	Lawrence	KS		06/07/2023	8.625	186,355		249,999
100102569	Lancaster	PA		06/07/2023	7.500	317,838		424,000
100102570	Vestavia Hills	AL		06/07/2023	7.750	248,768		328,300
100102571	Lahaina	HI		06/07/2023	10.625	473,425		700,000
100102572	Richardson	TX		06/07/2023	8.500	358,323		540,000
100102573	Conroe	TX		06/07/2023	8.999	220,705		280,000
100102574	Townsend	MT		06/07/2023	8.250	217,316		344,000
100102575	Baltimore	MD		06/07/2023	9.875	153,437		210,000
100102576	North Port	FL		06/07/2023	7.625	249,271		354,999
100102577	Tampa	FL		06/07/2023	9.375	327,217		430,000
100102578	Tobyhanna	PA		06/07/2023	7.500	231,000		325,000
100102579	Akron	OH		06/07/2023	8.750	81,956		101,999
100102580	Palm Beach Gardens	FL		06/07/2023	6.875	316,941		490,000
100102581	Desert Hot Springs	CA		06/07/2023	8.125	371,325		510,000
100102583	Clifton	NJ		06/07/2023	6.999	143,902		220,000
100102584	Maryville	TN		06/07/2023	7.625	192,970		249,999
100102585	Camden	NJ		06/07/2023	8.750	170,811		209,999
100102586	Lake Grove	NY		06/07/2023	7.250	324,428		444,000
100102589	Reno	NV		06/07/2023	6.875	136,562		216,999
100102590	Bechtelsville	PA		06/07/2023	6.999	201,061		450,000
100102591	Memphis	TN		06/07/2023	8.875	105,068		134,999
100102592	Baltimore	MD		06/07/2023	8.875	151,910		199,999
100102593	Clarksville	IN		06/07/2023	7.625	110,693		145,000
100102594	Lynnfield	MA		06/07/2023	8.500	531,433		860,000
100102595	New Britain	CT		06/07/2023	7.625	209,236		264,999
100102596	Philadelphia	PA		06/07/2023	10.125	180,430		238,000
100102597	Martinsburg	WV		06/07/2023	8.625	183,116		225,000
100102598	Keansburg	NJ		06/07/2023	7.999	241,001		330,000
100102599	Detroit	MI		06/07/2023	7.000	360,392		485,000
100102600	Herndon	VA		06/07/2023	8.250	488,779		705,000
100102601	Las Vegas	NV		06/07/2023	8.250	346,008		535,000
100102602	New Britain	CT		06/07/2023	8.750	158,569		236,499
100102603	Commerce	TX		06/07/2023	7.250	96,059		215,000
100102604	Ellsworth	ME		06/22/2023	8.250	575,534		736,000

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100102605	Honolulu	HI		06/22/2023	9.250	951,631		1,244,000
100102606	Honolulu	HI		06/22/2023	9.250	481,326		550,000
100102607	Fairburn	GA		06/22/2023	6.875	202,478		280,000
100102608	Woodstock	GA		06/22/2023	6.625	246,969		415,000
100102609	Saint Louis	MO		06/22/2023	9.625	259,118		301,000
100102610	Kaneohe	HI		06/22/2023	8.875	1,087,069		1,325,000
100102611	Jackson Township	NJ		06/22/2023	7.250	382,491		545,000
100102612	Las Vegas	NV		06/22/2023	8.750	770,844		927,000
100102613	Lorton	VA		06/22/2023	7.375	1,205,598		1,500,000
100102614	Lawrenceville	GA		06/22/2023	7.250	459,169		578,500
100102615	Naples	FL		06/22/2023	9.375	968,731		1,510,000
100102616	Inverness	IL		06/22/2023	8.750	1,372,890		1,649,999
100102617	Dublin	CA		06/22/2023	8.500	1,152,077		1,652,000
100102618	Torrance	CA		06/22/2023	8.500	1,226,134		1,449,999
100102619	Spokane Valley	WA		06/22/2023	7.875	418,892		546,000
100102620	Camarillo	CA		06/22/2023	8.875	693,613		810,000
100102622	Yorba Linda	CA		06/22/2023	8.250	1,063,236		1,225,000
100102623	Murrieta	CA		06/22/2023	8.990	654,760		801,000
100102624	Miami Shores	FL		06/22/2023	8.375	707,372		1,409,999
100102625	Middleburg Heights	OH		06/22/2023	8.750	231,062		260,000
100102626	Castro Valley	CA		06/22/2023	7.875	613,515		1,000,000
100102627	Los Angeles	CA		06/22/2023	7.875	215,392		519,999
100102628	Kingston	WA		06/22/2023	8.875	384,851		670,000
100102629	Davie	FL		06/22/2023	8.990	588,690		720,000
100102630	Coral Springs	FL		06/22/2023	8.750	498,661		600,000
100102631	Greer	SC		06/22/2023	9.250	206,173		263,999
100102632	Cutler Bay	FL		06/22/2023	8.250	401,505		649,999
100102633	Sarasota	FL		06/22/2023	8.500	330,262		395,000
100102634	Las Vegas	NV		06/22/2023	8.875	514,763		710,999
100102635	Wesley Chapel	FL		06/22/2023	9.500	723,593		950,000
100102636	Las Vegas	NV		06/22/2023	8.875	459,889		670,000
100102637	Ocala	FL		06/22/2023	8.875	525,808		655,000
100102638	Gilbert	AZ		06/22/2023	8.250	960,254		1,200,000
100102639	Perris	CA		06/22/2023	8.375	383,268		585,000
100102640	Marina Del Rey	CA		06/22/2023	8.990	1,564,390		2,075,000
100102641	Hacienda Heights	CA		06/22/2023	9.000	636,463		900,000
100102642	Surfside Beach	TX		06/22/2023	9.750	185,884		249,000
100102643	San Diego	CA		06/22/2023	9.125	801,251		1,040,000
100102644	Puyallup	WA		06/22/2023	8.750	948,920		1,175,000
100102645	New Braunfels	TX		06/22/2023	9.250	305,942		370,000
100102646	Las Vegas	NV		06/22/2023	8.625	413,248		489,000
100102647	Greenport	NY		06/22/2023	8.250	498,514		620,000
100102648	Shelby Township	MI		06/22/2023	8.875	197,142		249,999
100102649	Peoria	AZ		06/22/2023	8.625	884,612		1,075,000
100102650	San Diego	CA		06/22/2023	8.250	844,376		1,005,000
100102651	Fayetteville	NC		06/22/2023	9.875	164,789		180,999
100102653	Minco	OK		06/22/2023	8.375	194,906		262,000
100102654	Dubuque	IA		06/22/2023	9.500	440,556		499,999
100102655	Palmdale	CA		06/22/2023	8.375	255,696		405,000
100102656	Hallandale Beach	FL		06/22/2023	8.875	237,476		410,000
100102657	San Antonio	TX		06/22/2023	8.250	650,822		790,000
100102658	Santa Ana	CA		06/22/2023	8.250	793,065		1,195,000
100102659	Richmond	TX		06/22/2023	8.625	565,083		739,999
100102660	Watkins	CO		06/22/2023	8.500	531,289		735,000
100102661	Riverside	CA		06/22/2023	7.875	1,543,736		2,750,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102662	Suffolk	VA		06/22/2023	8.000	512,342		625,000
100102663	Portland	OR		06/22/2023	8.990	683,913		881,500
100102664	Buena Park	CA		06/22/2023	7.750	706,462		1,055,000
100102666	Mission Viejo	CA		06/22/2023	8.125	795,729		975,000
100102667	Beaver	UT		06/22/2023	8.500	263,670		355,000
100102668	Desert Hot Springs	CA		06/22/2023	8.625	341,357		430,000
100102669	Torrance	CA		06/22/2023	8.750	1,177,350		1,390,000
100102670	Wimauma	FL		06/22/2023	8.500	538,699		670,000
100102671	Princeville	HI		06/22/2023	8.875	1,535,812		1,779,999
100102672	Fontana	CA		06/22/2023	9.375	513,660		700,000
100102673	Millburn	NJ		06/22/2023	7.990	1,247,049		2,450,000
100102674	Miami	FL		06/22/2023	7.750	262,314		475,000
100102675	Brooklyn	NY		06/22/2023	9.125	710,975		799,999
100102676	Lockhart	TX		06/22/2023	8.625	745,749		941,000
100102677	Fulshear	TX		06/22/2023	8.125	431,592		521,000
100102678	Mcdonough	GA		06/22/2023	8.750	512,263		625,000
100102680	Big Bear Lake	CA		06/22/2023	8.125	555,997		719,999
100102681	Aventura	FL		06/22/2023	7.875	316,165		404,000
100102682	Irving	TX		06/22/2023	9.000	323,769		425,000
100102683	Moreno Valley	CA		06/22/2023	8.500	345,486		540,000
100102684	Buena Park	CA		06/22/2023	8.000	757,474		1,050,000
100102685	Rockville	MD		06/22/2023	7.750	555,075		730,000
100102686	Ontario	CA		06/22/2023	8.000	597,436		845,000
100102687	San Francisco	CA		06/22/2023	7.750	555,919		1,250,000
100102688	Monterey Park	CA		06/22/2023	7.750	988,044		1,279,999
100102690	Westminster	CA		06/22/2023	8.500	606,912		775,000
100102691	Fresno	CA		06/22/2023	7.875	332,468		440,000
100102692	Valencia	CA		06/22/2023	9.500	827,454		1,029,600
100102693	Anaheim	CA		06/22/2023	8.625	605,775		750,000
100102694	Northbrook	IL		06/22/2023	8.625	200,988		317,000
100102695	Buffalo Grove	IL		06/22/2023	8.625	179,009		210,000
100102696	Thousand Oaks	CA		06/22/2023	9.375	1,096,629		1,325,000
100102697	South San Francisco	CA		06/22/2023	8.125	684,541		880,000
100102699	Springfield	VA		06/22/2023	8.250	469,712		645,000
100102700	Katy	TX		06/22/2023	7.875	307,907		370,000
100102701	Castro Valley	CA		06/22/2023	8.375	852,372		1,200,000
100102702	Pittsburgh	PA		06/22/2023	8.250	137,336		190,000
100102703	Eastvale	CA		06/22/2023	8.000	510,445		650,000
100102704	San Francisco	CA		06/22/2023	8.000	874,603		1,115,000
100102706	Virginia Beach	VA		06/22/2023	7.750	208,296		325,000
100102707	Park Forest	IL		06/22/2023	9.000	206,726		249,999
100102708	Crestline	CA		06/22/2023	8.125	217,828		635,000
100102709	Los Angeles	CA		06/22/2023	9.750	446,646		540,000
100102710	Grand Prairie	TX		06/22/2023	9.500	385,988		429,000
100102711	Fort Pierce	FL		06/22/2023	9.875	326,502		380,000
100102712	Yorktown	VA		06/22/2023	8.000	358,096		459,999
100102713	Fairfax	VA		06/22/2023	10.125	465,719		595,000
100102714	Marietta	GA		06/22/2023	8.125	342,484		520,000
100102715	Carver	MA		06/22/2023	8.125	332,783		500,000
100102716	Los Angeles	CA		06/22/2023	7.374	396,275		940,000
100102717	Miramar	FL		06/22/2023	7.625	745,593		1,600,000
100102718	La Puente	CA		06/22/2023	7.375	520,075		683,000
100102719	Chino	CA		06/22/2023	7.375	490,746		630,000
100102720	El Monte	CA		06/22/2023	8.125	763,053		960,000
100102721	Buena Park	CA		06/22/2023	7.250	577,796		760,700

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102722	Corona	CA		06/22/2023	6.999	431,922		580,000
100102723	Stanton	CA		06/22/2023	8.500	422,057		769,999
100102724	Lancaster	CA		06/22/2023	6.999	302,736		455,000
100102725	Rossville	GA		06/22/2023	7.250	223,518		315,000
100102726	Palatine	IL		06/22/2023	9.625	218,288		290,000
100102727	Edmond	OK		06/22/2023	7.875	191,706		341,000
100102728	Houston	TX		06/22/2023	7.375	476,868		609,000
100102730	Spring	TX		06/22/2023	8.125	208,603		328,000
100102731	Lake Zurich	IL		06/22/2023	8.500	409,027		503,000
100102732	Kissimmee	FL		06/22/2023	8.500	352,170		419,500
100102733	Fairburn	GA		06/22/2023	8.375	365,607		435,000
100102734	Jurupa Valley	CA		06/22/2023	9.875	615,152		707,000
100102735	Studio City	CA		06/22/2023	8.250	1,614,311		2,600,000
100102737	Mechanicsville	VA		06/22/2023	8.125	265,764		565,000
100102738	Milford	MI		06/22/2023	8.250	425,837		999,999
100102739	Marathon	FL		06/22/2023	9.250	829,296		1,099,999
100102740	Riverside	CA		06/22/2023	8.250	388,937		550,000
100102741	Compton	CA		06/22/2023	8.625	483,172		672,000
100102742	Brandon	FL		06/22/2023	7.875	258,767		379,000
100102743	Heber	CA		06/22/2023	7.625	240,660		471,000
100102744	Acton	CA		06/22/2023	8.125	659,236		800,000
100102745	Irvine	CA		06/22/2023	8.375	1,114,386		1,569,000
100102746	Valencia	CA		06/22/2023	8.375	879,082		1,085,000
100102747	Atlanta	GA		06/22/2023	8.250	289,510		385,000
100102748	Fayetteville	NC		06/22/2023	8.000	422,834		607,000
100102749	Los Angeles	CA		06/22/2023	7.750	285,165		899,999
100102750	Downey	CA		06/22/2023	7.875	879,155		1,150,000
100102751	Everett	WA		06/22/2023	8.750	202,535		519,999
100102752	El Monte	CA		06/22/2023	6.875	513,105		750,000
100102753	Hollister	CA		06/22/2023	9.500	749,241		800,000
100102754	Plano	TX		06/22/2023	7.375	646,866		729,999
100102756	Fountain Valley	CA		06/22/2023	7.750	714,249		1,200,000
100102757	Charlotte	NC		06/22/2023	8.125	246,494		356,000
100102758	Sunny Isles Beach	FL		06/22/2023	8.000	515,962		660,000
100102759	Calexico	CA		06/22/2023	8.125	164,752		330,000
100102760	Alvin	TX		06/22/2023	7.750	378,266		460,000
100102761	Tucson	AZ		06/22/2023	8.000	792,296		990,000
100102762	Maitland	FL		06/22/2023	7.750	427,179		720,000
100102763	Las Vegas	NV		06/22/2023	7.750	1,692,948		2,400,000
100102764	Running Springs	CA		06/22/2023	8.750	228,725		300,500
100102765	Inlet Beach	FL		06/22/2023	8.000	1,496,647		1,999,999
100102766	Plano	TX		06/22/2023	7.750	373,222		465,000
100102767	Fort Worth	TX		06/22/2023	8.625	314,579		369,500
100102768	Saint George	UT		06/22/2023	7.875	732,021		921,999
100102769	Bonita	CA		06/22/2023	9.625	790,684		915,000
100102770	Castro Valley	CA		06/22/2023	7.625	1,014,656		1,649,999
100102771	Spicewood	TX		06/22/2023	7.500	214,318		505,000
100102772	South El Monte	CA		06/22/2023	7.750	680,906		940,000
100102773	Rancho Palos Verdes	CA		06/22/2023	8.625	3,139,112		7,000,000
100102775	Richmond	TX		06/22/2023	7.625	332,620		475,000
100102776	Apple Valley	CA		06/22/2023	8.250	936,827		1,295,000
100102778	(Tarzana Area) Los Angeles	CA		06/22/2023	8.490	191,124		335,000
100102779	Henderson	NV		06/22/2023	9.875	1,349,816		1,700,000
100102780	Winchester	CA		06/22/2023	8.000	920,240		1,200,000
100102781	Palm Desert	CA		06/22/2023	7.500	1,141,318		1,400,000

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100102783	La Verne	CA		06/22/2023	10.999	802,447		915,000
100102784	La Mesa	CA		06/22/2023	9.875	773,761		1,010,000
100102785	Staten Island	NY		06/22/2023	7.750	664,084		930,000
100102786	Imperial	CA		06/22/2023	8.875	559,135		750,999
100102787	El Dorado Hills	CA		06/22/2023	9.750	912,546		1,013,000
100102788	Honolulu	HI		06/22/2023	7.875	2,088,010		3,150,000
100102789	Palo Alto	CA		06/22/2023	7.875	1,908,347		2,500,000
100102790	Pendleton	IN		06/22/2023	7.990	337,774		410,000
100102791	Nashville	TN		06/22/2023	8.125	520,100		671,000
100102792	Williamstown	NJ		06/22/2023	9.250	163,353		237,000
100102793	Carlsbad	CA		06/22/2023	8.250	1,159,291		1,625,000
100102794	Odessa	TX		06/22/2023	8.500	271,573		327,000
100102795	Dallas	TX		06/22/2023	8.625	439,796		495,000
100102798	Houston	TX		06/22/2023	7.750	474,914		590,000
100102800	Old Tappan	NJ		06/22/2023	8.875	1,299,095		1,800,000
100102801	Garden Grove	CA		06/22/2023	6.750	438,830		750,000
100102802	Salt Lake City	UT		06/22/2023	7.375	565,531		1,115,000
100102803	Downingtown	PA		06/22/2023	8.875	626,109		860,000
100102804	Palm Springs	CA		06/22/2023	7.875	1,131,246		1,600,000
100102805	Temecula	CA		06/22/2023	7.500	871,512		1,100,000
100102807	Middletown	OH		06/22/2023	8.625	274,230		355,000
100102808	Fort Worth	TX		06/22/2023	8.625	219,963		290,000
100102810	Tannersville	PA		06/22/2023	8.875	300,576		340,000
100102811	Boca Raton	FL		06/22/2023	9.875	579,336		705,000
100102812	Ocala	FL		06/22/2023	9.500	249,152		297,000
100102813	Clearwater	FL		06/22/2023	8.500	1,144,879		1,700,000
100102814	Goodlettsville	TN		06/22/2023	8.250	314,491		369,999
100102815	Missouri City	TX		06/22/2023	7.750	585,180		700,000
100102816	Birmingham	AL		06/22/2023	7.125	219,761		385,000
100102817	Warminster	PA		06/22/2023	6.750	455,725		525,000
100102818	(West Hills Area) Los Angeles	CA		06/22/2023	8.875	787,983		929,999
100102819	Miami Beach	FL		06/22/2023	8.500	427,229		660,000
100102820	Phoenix	AZ		06/22/2023	9.000	631,052		817,000
100102821	Eagle	ID		06/22/2023	8.250	874,097		1,180,000
100102822	Anaheim	CA		06/22/2023	7.875	1,012,613		1,545,000
100102823	Missouri City	TX		06/22/2023	8.750	745,426		872,000
100102824	Red Oak	TX		06/22/2023	8.875	409,380		469,999
100102825	Burbank	CA		06/22/2023	8.000	1,333,876		1,664,999
100102826	Seabrook Island	SC		06/22/2023	7.750	1,453,864		1,950,000
100102827	San Francisco	CA		06/22/2023	8.250	1,237,640		1,500,000
100102828	Charlotte	NC		06/22/2023	8.000	210,199		294,000
100102829	Homestead	FL		06/22/2023	8.500	518,262		600,000
100102830	Stroudsburg	PA		06/22/2023	7.750	159,882		258,000
100102831	Naples	FL		06/22/2023	8.000	414,661		725,000
100102832	Las Vegas	NV		06/22/2023	8.000	415,260		521,999
100102833	(Woodland Hills Area) Los Ange	CA		06/22/2023	7.375	1,136,960		1,649,999
100102834	Wesley Chapel	FL		06/22/2023	9.000	309,408		400,000
100102835	Plantation	FL		06/22/2023	7.750	1,152,649		1,575,000
100102836	(Woodland Hills Area) Los Ange	CA		06/22/2023	7.875	1,402,415		1,720,000
100102837	Yorba Linda	CA		06/22/2023	7.375	949,510		1,250,000
100102838	Newport Beach	CA		06/22/2023	8.375	823,263		1,060,000
100102839	Rochester	MI		06/22/2023	7.256	154,329		442,000
100102840	Carrollton	TX		06/22/2023	7.600	311,009		385,000
100102841	Waxhaw	NC		06/22/2023	7.475	1,066,479		1,369,999
100102842	Mather	CA		06/22/2023	7.750	387,659		570,000

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100102843	(Reseda Area) Los Angeles	CA		06/22/2023	7.750	960,999		1,200,000
100102844	Parker	CO		06/22/2023	8.000	1,227,756		1,625,000
100102845	Paso Robles	CA		06/22/2023	7.750	769,746		970,000
100102846	Marietta	GA		06/22/2023	8.000	227,710		300,000
100102847	West End	NC		06/22/2023	8.625	1,203,313		1,480,000
100102848	Oakland	CA		06/22/2023	7.990	1,007,802		1,240,000
100102849	Fuquay Varina	NC		06/22/2023	7.813	312,141		400,000
100102850	Lathrop	CA		06/22/2023	7.375	320,791		610,000
100102851	Santa Cruz	CA		06/22/2023	7.450	524,669		1,240,000
100102852	Sherman Oaks Area City Of Los	CA		06/22/2023	8.750	1,249,606		1,434,999
100102853	Tarzana Area City Of Los Ange	CA		06/22/2023	10.125	1,194,593		1,430,000
100102854	Santa Cruz	CA		06/22/2023	7.875	885,695		1,505,000
100102855	Bronx	NY		06/22/2023	7.490	711,938		890,000
100102856	Tampa	FL		06/22/2023	7.490	176,357		226,000
100102858	Port Saint Joe	FL		06/22/2023	6.500	531,996		725,000
100102859	Fremont	CA		06/22/2023	7.000	888,989		1,425,000
100102860	Springfield	MA		06/22/2023	6.875	247,191		344,500
100102861	Kissimmee	FL		06/22/2023	6.375	416,812		614,999
100102862	Coral Springs	FL		06/22/2023	7.615	326,353		450,000
100102863	West Palm Beach	FL		06/22/2023	6.750	526,062		730,000
100102864	Hackensack	NJ		06/22/2023	7.625	516,140		653,000
100102866	Miramar Beach	FL		06/22/2023	6.990	1,331,231		1,747,000
100102868	Kissimmee	FL		06/22/2023	7.375	196,402		280,000
100102870	Philadelphia	PA		06/22/2023	6.625	290,730		384,000
100102871	Wappingers Falls	NY		06/22/2023	6.625	254,927		394,999
100102872	Miami	FL		06/22/2023	7.365	467,185		715,000
100102873	Tampa	FL		06/22/2023	7.500	189,121		256,999
100102874	Lakeland	FL		06/22/2023	7.500	569,272		870,000
100102876	Driggs	ID		06/22/2023	7.750	495,262		735,000
100102878	Rowlett	TX		06/22/2023	7.375	216,948		290,000
100102879	Gatlinburg	TN		06/22/2023	7.875	210,152		280,000
100102880	Portland	OR		06/22/2023	7.250	542,155		730,000
100102881	Lithonia	GA		06/22/2023	7.125	234,594		315,000
100102882	Arlington	TX		06/22/2023	6.750	316,376		480,000
100102887	Beachwood	NJ		06/22/2023	8.625	367,676		460,000
100102889	El Cajon	CA		06/22/2023	7.500	250,392		410,000
100102893	White Plains	NY		06/22/2023	9.000	542,407		663,239
100102895	Orange Park	FL		06/22/2023	7.875	192,448		245,000
100102896	Duck Key	FL		06/22/2023	8.240	592,626		717,000
100102897	Fort Lauderdale	FL		06/22/2023	8.125	255,776		332,000
100102898	Miami	FL		06/22/2023	7.750	281,790		475,000
100102901	Tobyhanna	PA		06/22/2023	8.250	393,582		485,000
100102902	Suffern	NY		06/22/2023	8.865	221,591		304,999
100102907	Fort Walton Beach	FL		06/22/2023	9.125	279,205		353,000
100102908	Kansas City	MO		06/22/2023	9.250	126,198		165,000
100102913	Long Beach	WA		06/22/2023	8.625	458,347		550,000
100102914	Smyrna	GA		06/22/2023	8.875	382,352		485,000
100102915	Mcdonough	GA		06/22/2023	8.600	183,965		250,000
100102917	Kissimmee	FL		06/22/2023	8.875	296,489		363,000
100102920	Waterbury	CT		06/22/2023	8.375	225,243		350,000
100102921	Houston	TX		06/22/2023	9.750	313,679		385,000
100102922	Atlanta	GA		06/22/2023	9.875	252,306		315,000
100102923	Atlanta	GA		06/22/2023	8.750	314,061		445,000
100102924	Wausau	WI		06/22/2023	8.875	286,271		367,000
100102925	Hagerstown	MD		06/22/2023	9.875	140,255		200,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102926	Fort Myers	FL		06/22/2023	9.375	293,940		355,000
100102928	Miami	FL		06/22/2023	8.750	205,864		295,000
100102929	Keaau	HI		06/22/2023	8.625	296,362		495,000
100102930	Stuart	FL		06/22/2023	9.500	376,307		459,999
100102932	Lodi	NJ		06/22/2023	8.625	171,244		355,000
100102934	Sussex	NJ		06/22/2023	9.375	222,758		300,000
100102935	Lake Elsinore	CA		06/22/2023	8.875	317,453		425,000
100102936	Doral	FL		06/22/2023	9.250	227,377		320,000
100102938	Bronx	NY		06/22/2023	8.750	429,591		640,000
100102939	Austin	TX		06/22/2023	9.125	418,957		597,000
100102940	Fontana	CA		06/22/2023	8.125	540,789		800,000
100102943	Hillsborough	CA		06/22/2023	8.125	321,087		3,200,000
100102944	Tampa	FL		06/22/2023	8.375	183,640		370,000
100102945	Guttenberg	NJ		06/22/2023	9.125	456,278		915,000
100102946	Pigeon Forge	TN		06/22/2023	8.990	885,394		1,050,000
100102948	Corpus Christi	TX		06/22/2023	9.625	551,770		730,000
100102949	Miami Gardens	FL		06/22/2023	9.000	309,943		408,000
100102950	Hazel Crest	IL		06/22/2023	9.625	170,336		221,999
100102951	Fullerton	CA		06/22/2023	8.125	250,203		685,000
100102952	Far Rockaway	NY		06/22/2023	8.375	621,351		980,000
100102953	Virginia Beach	VA		06/22/2023	8.125	356,315		555,000
100102954	Wayne	PA		06/22/2023	7.750	392,244		635,000
100102955	Ocoee	FL		06/22/2023	9.000	191,543		289,000
100102956	Yonkers	NY		06/22/2023	8.375	537,802		700,000
100102957	Winter Garden	FL		06/22/2023	8.875	231,037		305,000
100102959	Phoenix	AZ		06/22/2023	8.125	296,955		409,999
100102960	Paterson	NJ		06/22/2023	8.125	349,663		600,000
100102961	Tampa	FL		06/22/2023	8.750	276,839		380,000
100102962	Pinson	AL		06/22/2023	7.750	207,206		345,000
100102963	Miami Gardens	FL		06/22/2023	9.250	171,929		400,000
100102964	Desert Hot Springs	CA		06/22/2023	8.125	160,008		380,000
100102965	Anaheim	CA		06/22/2023	8.375	287,446		645,000
100102966	Loxahatchee	FL		06/22/2023	8.750	394,384		795,000
100102967	Colton	CA		06/22/2023	8.375	469,162		585,000
100102968	Naples	FL		06/22/2023	8.875	364,992		510,000
100102969	Los Angeles	CA		06/22/2023	7.990	505,410		832,000
100102970	Jacksonville	FL		06/22/2023	7.875	170,596		278,000
100102971	Jacksonville	FL		06/22/2023	7.875	170,597		278,000
100102972	San Francisco	CA		06/22/2023	7.875	349,714		2,219,999
100102973	Jacksonville	FL		06/22/2023	8.125	170,008		235,000
100102974	South Richmond Hill	NY		06/22/2023	8.500	594,681		830,000
100102975	Palmdale	CA		06/22/2023	8.000	518,565		753,000
100102976	Corona	CA		06/22/2023	7.500	225,167		825,000
100102978	Elizabeth	NJ		06/22/2023	8.990	419,061		600,000
100102979	Elizabeth	NJ		06/22/2023	8.990	467,415		650,000
100102981	Elizabeth	NJ		06/22/2023	8.990	560,818		785,000
100102982	Elizabeth	NJ		06/22/2023	8.990	481,222		660,000
100102983	Elizabeth	NJ		06/22/2023	8.990	470,823		660,000
100102984	Brooklyn	NY		06/22/2023	8.500	885,096		1,200,000
100102985	Bronx	NY		06/22/2023	7.875	512,619		875,000
100102986	Bronx	NY		06/22/2023	7.875	512,077		850,000
100102987	Brooklyn	NY		06/22/2023	8.500	905,609		1,230,000
100102988	Orem	UT		06/22/2023	7.875	331,137		500,000
100102989	Richmond	KY		06/22/2023	8.625	183,953		250,000
100102990	Brooklyn	NY		06/22/2023	7.990	982,752		1,260,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100102991	Orlando	FL		06/22/2023	8.500	235,912		320,000
100102992	Washington	DC		06/22/2023	7.750	590,633		1,999,999
100102993	Atlanta	GA		06/22/2023	7.925	190,134		415,000
100102994	Long Beach Township	NJ		06/22/2023	8.875	408,890		1,600,000
100102995	Big Bear City	CA		06/22/2023	8.000	168,174		395,000
100102996	Arlington	TX		06/22/2023	8.875	283,949		351,999
100102997	Rio Rico	AZ		06/22/2023	9.375	216,395		289,000
100102998	San Antonio	TX		06/22/2023	7.875	222,753		283,000
100102999	Galveston	TX		06/22/2023	9.375	325,657		430,000
100103000	Philadelphia	PA		06/22/2023	8.500	295,595		445,000
100103001	New Orleans	LA		06/22/2023	8.750	182,937		358,000
100103002	Lincolnshire	IL		06/22/2023	9.375	342,490		475,000
100103003	Albany	NY		06/22/2023	8.500	163,545		235,000
100103008	Seatac	WA		06/22/2023	8.000	447,990		775,000
100103009	Sevierville	TN		06/22/2023	7.875	282,547		550,000
100103010	Columbus	OH		06/22/2023	10.250	94,748		130,000
100103012	Cape Coral	FL		06/22/2023	8.000	326,894		785,000
100103013	Bridgeport	CT		06/22/2023	8.625	268,334		360,000
100103014	Tukwila	WA		06/22/2023	8.000	267,921		600,000
100103015	Fresno	CA		06/22/2023	9.125	208,286		284,900
100103016	Phoenix	AZ		06/22/2023	9.875	820,539		980,000
100103017	Long Beach	CA		06/22/2023	9.250	1,403,381		1,874,999
100103018	Wilton	NH		06/22/2023	8.000	214,424		339,000
100103019	Homestead	FL		06/22/2023	8.990	293,044		367,000
100103020	Hampton Bays	NY		06/22/2023	8.500	854,406		1,400,000
100103021	Waterbury	CT		06/22/2023	8.075	229,548		315,000
100103022	Brooklyn	NY		06/22/2023	9.000	584,489		985,000
100103023	Bronx	NY		06/22/2023	8.125	408,779		600,000
100103024	Murfreesboro	TN		06/22/2023	8.875	207,194		241,000
100103025	Gatlinburg	TN		06/22/2023	8.750	719,769		1,025,000
100103026	Miami	FL		06/22/2023	7.500	315,475		484,999
100103027	Cranford	NJ		06/22/2023	7.625	422,310		640,000
100103028	National City	CA		06/22/2023	8.000	256,642		470,000
100103029	Jersey City	NJ		06/22/2023	8.990	399,638		770,000
100103030	Orlando	FL		06/22/2023	8.000	443,232		625,000
100103031	Clinton	MA		06/22/2023	9.250	340,041		470,000
100103032	Jonesboro	GA		06/22/2023	8.375	178,765		225,000
100103033	Williamstown	NJ		06/22/2023	9.375	195,580		257,999
100103034	Oakland	CA		06/22/2023	8.125	608,344		790,000
100103035	Seatac	WA		06/22/2023	8.375	590,441		770,000
100103036	Miami	FL		06/22/2023	8.875	161,964		220,000
100103037	Houston	TX		06/22/2023	8.750	432,403		620,000
100103038	Riviera Beach	FL		06/22/2023	8.999	142,478		188,500
100103039	Clarksville	TN		06/22/2023	7.875	162,423		210,000
100103041	Mojave	CA		06/22/2023	8.999	178,576		235,000
100103042	Los Angeles	CA		06/22/2023	8.750	393,602		725,000
100103043	Shaker Heights	OH		06/22/2023	8.625	172,642		224,000
100103044	Fort Lauderdale	FL		06/22/2023	8.375	376,308		484,999
100103045	Phoenix	AZ		06/22/2023	8.000	297,050		425,000
100103046	Jacksonville Beach	FL		06/22/2023	7.500	323,215		645,000
100103048	Clarksville	TN		06/22/2023	7.875	174,315		292,499
100103049	Indianapolis	IN		06/22/2023	9.250	185,120		232,000
100103050	Stone Mountain	GA		06/22/2023	9.125	210,052		295,000
100103051	Gloucester City	NJ		06/22/2023	8.275	242,929		333,000
100103052	Gulf Shores	AL		06/22/2023	6.750	587,729		910,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103053	Rochester Hills	MI		06/22/2023	9.000	160,909		192,999
100103056	Hamden	CT		06/22/2023	6.500	310,746		430,000
100103058	Clinton	CT		06/22/2023	7.750	234,060		290,000
100103059	Miami	FL		06/22/2023	6.500	567,878		810,000
100103060	Cos Cob	CT		06/22/2023	8.875	154,707		1,355,000
100103061	Irving	TX		06/22/2023	8.875	293,283		349,999
100103063	Gastonia	NC		06/22/2023	10.000	148,346		190,000
100103064	Seminole	FL		06/22/2023	6.875	561,955		775,000
100103066	Miami Gardens	FL		06/22/2023	7.750	279,753		414,000
100103069	Saint Petersburg	FL		06/22/2023	8.250	179,773		215,000
100103070	Fort Worth	TX		06/22/2023	8.500	166,058		300,000
100103071	Charlotte	NC		06/22/2023	7.750	276,627		410,000
100103072	Charlotte	NC		06/22/2023	7.775	197,744		290,000
100103074	Hayward	CA		06/22/2023	7.750	660,921		1,350,000
100103075	Fort Worth	TX		06/22/2023	7.990	155,429		210,000
100103076	Fort Worth	TX		06/22/2023	7.968	173,392		275,000
100103077	Marietta	GA		06/22/2023	7.750	179,748		280,000
100103078	Monroe	NC		06/22/2023	7.750	189,190		295,000
100103079	San Leandro	CA		06/22/2023	8.750	359,007		652,000
100103081	Freeport	ME		06/22/2023	7.875	376,941		535,000
100103082	Big Bear Lake	CA		06/22/2023	7.875	258,135		713,999
100103083	Newark	NJ		04/21/2023	7.990	571,273		750,000
100103084	Lake Worth	FL		04/21/2023	7.463	144,769		229,999
100103085	Trenton	NJ		04/21/2023	7.417	169,645		254,999
100103086	Port Washington	NY		04/21/2023	7.800	811,333		1,299,999
100103087	Waterbury	CT		04/21/2023	7.795	183,510		240,000
100103088	East Patchogue	NY		04/21/2023	8.100	343,473		474,999
100103089	Detroit	MI		04/21/2023	8.837	210,499		270,000
100103090	Roosevelt	NY		04/21/2023	7.949	321,860		440,000
100103091	Kansas City	MO		04/21/2023	8.550	97,078		130,000
100103092	Newark	NJ		04/21/2023	8.700	465,008		650,000
100103093	Kansas City	MO		04/21/2023	8.253	146,348		190,000
100103094	Zephyrhills	FL		04/21/2023	7.563	108,465		301,000
100103095	Chicago	IL		04/21/2023	8.200	224,025		289,999
100103096	Bay Shore	NY		04/21/2023	7.937	366,639		510,000
100103097	Dolton	IL		04/21/2023	8.017	120,861		180,000
100103098	Bay Shore	NY		04/21/2023	7.999	402,116		520,000
100103099	Dayton	OH		04/21/2023	8.353	131,040		180,000
100103100	Memphis	TN		04/21/2023	8.948	90,102		118,000
100103101	Garfield Heights	OH		04/21/2023	8.087	87,587		114,999
100103102	New Haven	CT		04/21/2023	9.062	255,647		335,000
100103103	Memphis	TN		04/21/2023	8.738	90,781		125,000
100103104	Bronx	NY		04/21/2023	8.669	574,000		800,000
100103105	Centereach	NY		04/21/2023	7.990	310,624		464,999
100103106	Medford	NY		04/21/2023	7.850	232,514		460,000
100103107	Memphis	TN		04/21/2023	8.412	90,449		126,000
100103108	Philadelphia	PA		04/21/2023	7.780	283,654		520,000
100103109	Racine	WI		04/21/2023	8.067	183,779		240,000
100103110	Mastic Beach	NY		04/21/2023	8.650	513,360		620,000
100103111	Garfield Heights	OH		04/21/2023	8.503	101,695		133,000
100103112	Markham	IL		04/21/2023	7.717	108,308		140,000
100103113	Troy	NY		04/21/2023	7.966	107,678		150,000
100103114	Hazel Crest	IL		04/21/2023	7.717	136,932		177,000
100103115	Cleveland	OH		04/21/2023	7.853	118,485		154,000
100103116	Garfield Heights	OH		04/21/2023	8.212	89,928		124,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103117	Garfield Heights	OH		04/21/2023	7.974	86,213		110,000
100103118	Grand Rapids	MI		04/21/2023	8.128	156,092		250,000
100103119	Kansas City	MO		04/21/2023	7.969	297,439		389,000
100103120	Cedartown	GA		04/21/2023	7.712	178,941		289,000
100103121	Bellport	NY		04/21/2023	7.968	394,009		550,000
100103122	Kansas City	MO		04/21/2023	8.019	173,813		225,000
100103123	Woodbury	NJ		04/21/2023	8.170	150,749		224,000
100103124	Aurora	IL		04/21/2023	8.213	213,733		260,000
100103125	Deer Park	NY		04/21/2023	7.712	483,037		675,000
100103126	West Hartford	CT		04/21/2023	7.890	403,315		530,000
100103127	Aurora	IL		04/21/2023	8.063	173,210		214,999
100103128	Aurora	IL		04/21/2023	7.963	164,410		199,999
100103129	Aurora	IL		04/21/2023	7.794	183,882		247,000
100103130	Aurora	IL		04/21/2023	7.938	140,519		170,000
100103131	Scranton	PA		04/21/2023	7.528	123,282		162,000
100103132	Mayfield	PA		04/21/2023	7.898	112,620		150,000
100103134	Hartford	CT		04/21/2023	7.524	109,725		365,000
100103135	Homewood	IL		04/21/2023	7.656	229,732		320,000
100103136	Bronx	NY		04/21/2023	8.130	545,659		845,000
100103137	Haverstraw	NY		04/21/2023	7.680	580,866		714,999
100103138	Lansing	IL		04/21/2023	7.612	168,695		235,000
100103139	West Allis	WI		04/21/2023	8.203	112,298		155,000
100103140	Trenton	NJ		04/21/2023	8.330	111,726		135,000
100103141	Trenton	NJ		04/21/2023	8.230	107,588		130,000
100103142	Bolingbrook	IL		04/21/2023	7.399	204,820		280,000
100103143	Baltimore	MD		04/21/2023	7.776	154,964		190,000
100103144	Trenton	NJ		04/21/2023	8.600	194,063		250,000
100103145	Nyack	NY		04/21/2023	7.678	476,016		625,000
100103146	Detroit	MI		04/21/2023	8.809	197,848		254,999
100103147	Detroit	MI		04/21/2023	8.809	201,728		260,000
100103148	Barnegat	NJ		04/21/2023	7.750	223,912		314,999
100103149	West Allis	WI		04/21/2023	7.370	103,479		174,000
100103150	Bridgeport	CT		04/21/2023	8.537	319,068		500,000
100103151	Bridgeport	CT		04/21/2023	8.099	186,300		385,000
100103152	Trenton	NJ		04/21/2023	8.664	77,239		100,000
100103153	Jamaica	NY		04/21/2023	7.870	709,914		924,999
100103154	Bridgeport	CT		04/21/2023	8.199	212,175		380,000
100103155	Bridgeport	CT		04/21/2023	8.224	259,009		385,000
100103156	Newark	NJ		04/21/2023	8.092	705,979		1,150,000
100103157	Baltimore	MD		04/21/2023	7.874	166,542		205,000
100103158	College Park	GA		04/21/2023	8.648	202,252		288,000
100103159	Lowell	MA		04/21/2023	8.362	443,440		700,000
100103160	Monroe	CT		04/21/2023	8.798	431,233		641,000
100103162	Milwaukee	WI		04/21/2023	8.328	107,678		141,500
100103163	Trucksville	PA		04/21/2023	7.850	201,048		280,000
100103164	Carlisle	PA		04/21/2023	8.500	154,036		200,000
100103165	Scranton	PA		04/21/2023	7.990	145,364		191,999
100103166	Schenectady	NY		04/21/2023	8.025	171,313		276,000
100103167	Covington	KY		04/21/2023	8.498	152,213		198,000
100103168	Brooklyn	NY		04/21/2023	8.625	657,358		974,999
100103169	Burlington	NJ		04/21/2023	7.962	137,622		224,999
100103170	Grand Rapids	MI		04/21/2023	8.460	77,588		170,000
100103171	Jackson	TN		04/21/2023	7.737	159,042		207,999
100103172	Waterbury	CT		04/21/2023	8.062	165,951		229,999
100103173	Brooklyn	NY		04/21/2023	8.238	962,548		1,425,000

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	2	3					Additional	
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100103174	Cincinnati	OH		04/21/2023	7.899	130,207		178,000
100103175	Texarkana	TX		04/21/2023	8.175	108,448		151,000
100103176	Hoffman Estates	IL		04/21/2023	8.120	154,400		220,000
100103177	Calumet City	IL		04/21/2023	8.351	129,213		180,000
100103178	Calumet City	IL		04/21/2023	8.459	135,797		179,999
100103179	Albany	NY		04/21/2023	8.167	180,250		275,000
100103180	Cincinnati	OH		04/21/2023	8.044	164,997		235,000
100103181	Cincinnati	OH		04/21/2023	8.462	187,335		295,000
100103182	Euclid	OH		04/21/2023	8.726	92,430		119,999
100103183	Euclid	OH		04/21/2023	8.726	92,430		119,999
100103184	Monroe	NY		04/21/2023	8.375	113,203		160,000
100103185	Waterbury	CT		04/21/2023	8.400	163,013		210,000
100103186	Waterbury	CT		04/21/2023	8.597	185,995		240,000
100103187	Oceanside	NY		04/21/2023	7.990	155,932		675,000
100103188	Waterbury	CT		04/21/2023	8.597	155,250		200,000
100103189	Hillside	NJ		04/21/2023	7.900	537,338		700,000
100103190	Brick	NJ		04/21/2023	8.285	248,625		325,000
100103191	Newfield	NJ		04/21/2023	7.903	211,562		295,000
100103192	Waterbury	CT		04/21/2023	8.467	138,971		180,000
100103193	Cleveland	OH		04/21/2023	8.450	92,391		128,000
100103194	Manchester	NJ		04/21/2023	7.320	313,500		399,999
100103195	Atlantic City	NJ		04/21/2023	8.253	78,990		110,000
100103196	Cleveland	OH		04/21/2023	8.250	115,656		160,000
100103197	Newark	NJ		04/21/2023	8.420	420,220		550,000
100103198	Penns Grove	NJ		04/21/2023	8.103	170,731		220,000
100103199	Deland	FL		04/21/2023	7.880	205,684		445,000
100103200	Mount Vernon	NY		04/21/2023	8.550	369,428		475,000
100103201	Monroe	NY		04/21/2023	7.744	609,991		1,090,000
100103202	Evansville	IN		04/21/2023	8.926	101,909		132,499
100103203	Passaic	NJ		04/21/2023	8.053	374,525		514,999
100103204	Chicago	IL		04/21/2023	8.663	287,074		369,999
100103205	Philadelphia	PA		04/21/2023	7.517	119,282		180,000
100103206	Poughkeepsie	NY		04/21/2023	8.509	219,905		305,000
100103207	Philadelphia	PA		04/21/2023	7.667	212,056		319,999
100103208	East Orange	NJ		04/21/2023	8.900	398,661		550,000
100103209	Orlando	FL		04/21/2023	8.200	218,095		304,999
100103210	Plant City	FL		04/21/2023	7.990	183,773		275,000
100103211	Cambridge	OH		04/21/2023	7.987	113,387		148,000
100103212	Riverview	FL		04/21/2023	7.970	169,785		300,000
100103213	Salisbury	MD		04/21/2023	8.078	212,472		310,000
100103214	Chicago	IL		04/21/2023	7.900	178,751		265,000
100103215	New London	CT		04/21/2023	9.276	218,219		284,000
100103216	Brentwood	NY		04/21/2023	8.200	385,036		567,000
100103217	Palm Springs	CA		04/26/2023	8.375	1,527,717		1,874,999
100103218	Federal Way	WA		04/26/2023	9.000	550,695		635,000
100103219	Los Angeles	CA		04/26/2023	7.625	1,706,880		2,500,000
100103220	Cherry Valley	CA		04/26/2023	9.000	621,534		825,000
100103221	Beverly Hills	CA		04/26/2023	8.375	3,363,525		5,700,000
100103222	Portland	OR		04/26/2023	8.500	366,705		560,000
100103223	Panama City	FL		04/26/2023	10.500	188,274		276,999
100103225	Louisville	CO		04/26/2023	8.375	357,875		598,000
100103226	Fayetteville	GA		04/26/2023	8.999	573,955		710,000
100103227	Las Vegas	NV		04/26/2023	8.125	218,970		361,999
100103228	Boynton Beach	FL		04/26/2023	8.125	517,268		680,000
100103229	Jacksonville	FL		04/26/2023	8.750	169,449		245,000

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100103230	Monroe	GA		04/26/2023	9.875	551,983		730,000
100103231	El Dorado	CA		04/27/2023	7.750	455,699		727,000
100103232	Fleming Island	FL		04/27/2023	8.500	544,178		667,000
100103233	Macon	GA		04/27/2023	8.875	125,929		162,000
100103234	Tafton	PA		04/27/2023	8.750	229,874		295,000
100103235	Phoenixville	PA		04/27/2023	8.625	222,141		292,205
100103236	Atlantic City	NJ		04/27/2023	8.750	201,257		252,000
100103237	Dallas	TX		04/27/2023	7.875	162,392		271,000
100103238	Frazier Park	CA		04/27/2023	7.875	270,058		468,000
100103239	San Antonio	TX		04/27/2023	9.250	391,792		410,000
100103240	Florence	AZ		04/27/2023	8.125	184,872		235,000
100103241	Norco	CA		04/27/2023	8.000	411,734		810,000
100103242	Clearwater	FL		04/27/2023	9.750	163,731		273,000
100103243	Oklahoma City	OK		04/27/2023	9.500	126,258		146,000
100103244	Santa Ana	CA		04/27/2023	8.000	767,218		940,000
100103245	Dania Beach	FL		04/27/2023	8.625	764,289		1,040,000
100103246	West Palm Beach	FL		04/27/2023	8.625	593,267		800,000
100103247	Lehigh Acres	FL		04/27/2023	8.875	250,442		350,000
100103248	Delray Beach	FL		04/27/2023	9.875	114,443		139,999
100103249	Sherman Oaks	CA		04/27/2023	7.875	508,886		800,000
100103250	Cibolo	TX		04/27/2023	7.750	392,811		560,000
100103251	Ridgeville	SC		04/27/2023	8.125	340,117		420,000
100103253	Deltona	FL		04/27/2023	7.750	291,816		532,000
100103254	Orlando	FL		04/27/2023	8.875	628,283		690,000
100103255	Jacksonville	FL		04/27/2023	8.375	358,783		430,000
100103256	Galveston	TX		04/27/2023	9.000	960,075		1,200,000
100103257	Santa Clarita (Newhall Area)	CA		04/27/2023	9.375	925,774		990,000
100103258	Palm Desert	CA		04/27/2023	8.750	296,413		375,000
100103259	Sharpsburg	GA		04/27/2023	8.625	722,850		985,000
100103260	Fort Lauderdale	FL		04/27/2023	7.500	595,273		785,000
100103261	Waller	TX		04/27/2023	8.750	375,911		650,000
100103262	Fort Collins	CO		04/27/2023	9.750	468,555		590,000
100103263	San Antonio	TX		04/27/2023	9.250	418,332		559,999
100103264	Trenton	NJ		04/27/2023	8.875	111,356		129,999
100103265	Los Angeles	CA		04/27/2023	8.250	634,073		1,185,000
100103266	Scottsdale	AZ		04/27/2023	8.875	605,406		750,000
100103267	Kissimmee	FL		04/27/2023	8.500	455,807		596,000
100103268	Godley	TX		04/27/2023	8.625	574,296		665,000
100103269	North Myrtle Beach	SC		04/27/2023	8.250	642,921		900,000
100103270	Fort Lauderdale	FL		04/27/2023	9.375	369,656		444,999
100103271	Erie	PA		04/27/2023	8.875	164,184		202,000
100103272	Wilmington	DE		04/27/2023	8.875	215,102		325,000
100103273	Menifee	CA		04/27/2023	8.250	345,700		680,000
100103274	Killeen	TX		04/27/2023	8.500	329,965		415,000
100103275	Santa Ana	CA		04/27/2023	8.000	649,601		799,999
100103276	Fort Lauderdale	FL		04/27/2023	7.500	560,309		756,000
100103277	Savannah	GA		04/27/2023	8.750	240,227		269,000
100103278	Indio	CA		04/27/2023	8.250	471,337		615,000
100103279	Los Angeles	CA		04/27/2023	8.750	490,920		600,000
100103280	Cathedral City	CA		04/27/2023	9.875	511,294		670,000
100103281	Azusa	CA		04/27/2023	8.750	477,920		580,000
100103282	Richmond	CA		04/27/2023	9.250	539,550		660,000
100103283	Whitesboro	TX		04/27/2023	9.125	380,230		480,000
100103284	Hickory Creek	TX		04/27/2023	8.125	257,402		410,000
100103285	Frederick	MD		04/27/2023	8.625	292,680		363,000

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100103286	Burlington	NJ		04/27/2023	8.875	200,410		280,000
100103287	West Hartford	CT		04/27/2023	9.875	253,968		368,000
100103288	Los Angeles	CA		04/27/2023	8.250	514,710		720,000
100103289	Palmdale	CA		04/27/2023	9.125	356,040		430,000
100103290	Simi Valley	CA		04/27/2023	8.750	718,960		900,000
100103291	West Columbia	SC		04/27/2023	8.000	270,253		350,000
100103292	Northridge	CA		04/27/2023	8.500	2,054,003		2,665,000
100103293	Los Angeles	CA		04/27/2023	8.750	543,824		659,000
100103294	Stockton	CA		04/27/2023	10.625	369,788		450,000
100103295	Orosi	CA		04/27/2023	8.625	175,950		250,000
100103296	Garland	TX		04/27/2023	8.875	224,400		300,000
100103297	San Jose	CA		04/27/2023	8.125	835,725		1,099,999
100103298	San Jose	CA		04/27/2023	8.125	835,725		1,140,000
100103299	San Jose	CA		04/27/2023	8.125	759,750		1,150,000
100103300	Upland	CA		04/27/2023	8.375	798,600		990,000
100103301	Honolulu	HI		04/27/2023	8.500	813,800		1,600,000
100103302	Mount Juliet	TN		04/27/2023	10.250	303,641		375,000
100103303	Los Angeles	CA		04/27/2023	8.250	455,288		680,000
100103304	San Juan Capistrano	CA		04/27/2023	8.750	747,474		914,999
100103305	Gainesville	GA		04/27/2023	8.500	246,179		345,000
100103306	San Angelo	TX		04/27/2023	7.750	311,784		385,000
100103307	Lakeland	FL		04/27/2023	7.625	356,400		450,000
100103308	Sherman Oaks	CA		04/27/2023	8.875	716,794		890,000
100103309	Kingman	AZ		04/27/2023	9.750	233,888		385,000
100103310	Wimauma	FL		04/27/2023	8.125	238,798		319,000
100103311	Castle Rock	CO		04/28/2023	8.000	786,038		1,020,000
100103312	Glendale	CA		04/28/2023	8.500	903,430		1,100,000
100103313	Long Beach	CA		04/28/2023	8.750	124,644		765,000
100103314	Elburn	IL		04/28/2023	8.875	610,875		750,000
100103315	Fall River	MA		04/28/2023	8.375	536,562		695,000
100103316	Mcallen	TX		04/28/2023	8.625	221,450		325,000
100103317	Granada Hills	CA		04/28/2023	9.625	836,875		1,029,999
100103318	Atlanta	GA		04/28/2023	8.000	1,179,748		1,444,000
100103319	Mansfield	TX		04/28/2023	9.000	263,738		325,000
100103320	Gilroy	CA		04/28/2023	8.750	1,018,750		1,198,000
100103321	Arlington	TX		04/28/2023	8.250	407,918		496,485
100103322	Lake Elsinore	CA		04/28/2023	8.375	554,070		689,999
100103323	Hollywood	FL		04/28/2023	7.625	695,115		855,000
100103324	Saint Petersburg	FL		04/28/2023	8.250	243,300		400,000
100103325	Stockbridge	GA		04/28/2023	8.625	194,798		295,000
100103326	Ponte Vedra	FL		04/28/2023	7.625	359,290		500,184
100103327	Chatsworth	CA		04/28/2023	8.500	2,030,273		2,625,000
100103328	Van Nuys Area Los Angeles	CA		04/28/2023	8.999	584,243		760,000
100103329	Manvel	TX		04/28/2023	7.250	301,920		370,000
100103330	Colorado Springs	CO		04/28/2023	8.000	233,467		329,000
100103331	Rotterdam	NLD		04/28/2023	5.045	762,442		
100103332	Franeker	NLD		04/28/2023	5.800	273,245		
100103333	Bergen Op Zoom	NLD		04/28/2023	5.450	47,598		
100103334	Bergen Op Zoom	NLD		04/28/2023	6.150	88,144		
100103335	Weert	NLD		04/28/2023	5.440	243,276		
100103336	Den Haag	NLD		04/28/2023	5.410	167,473		
100103337	Den Haag	NLD		04/28/2023	6.100	77,566		
100103338	Den Haag	NLD		04/28/2023	6.200	89,906		
100103339	Almere	NLD		04/28/2023	5.850	2,644,308		
100103340	Castricum	NLD		04/28/2023	5.530	105,772		

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100103341	Castricum	NLD		04/28/2023	6.200	33,495		
100103342	Castricum	NLD		04/28/2023	6.200	15,866		
100103343	Almere	NLD		04/28/2023	6.600	198,676		
100103344	Roosendaal	NLD		04/28/2023	5.690	144,555		
100103345	Deventer	NLD		04/28/2023	5.900	241,954		
100103346	Heerlen	NLD		04/28/2023	6.050	101,365		
100103347	Enschede	NLD		04/28/2023	5.615	136,182		
100103348	Emmen	NLD		04/28/2023	5.640	26,443		
100103349	Emmen	NLD		04/28/2023	5.640	85,940		
100103350	Rotterdam	NLD		04/28/2023	6.100	199,205		
100103351	Gorredijk	NLD		04/28/2023	6.490	494,486		
100103352	Roosendaal	NLD		04/28/2023	5.950	57,293		
100103353	Roosendaal	NLD		04/28/2023	6.300	55,971		
100103354	Den Haag	NLD		04/28/2023	6.350	167,473		
100103355	Den Haag	NLD		04/28/2023	6.350	26,443		
100103356	Groningen	NLD		04/28/2023	5.950	148,081		
100103357	Groningen	NLD		04/28/2023	5.950	160,421		
100103358	Groningen	NLD		04/28/2023	5.950	151,166		
100103359	Enschede	NLD		04/28/2023	6.150	142,132		
100103360	Enschede	NLD		04/28/2023	6.150	13,001		
100103361	Rotterdam	NLD		04/28/2023	6.450	184,440		
100103362	Rotterdam	NLD		04/28/2023	6.450	5,729		
100103363	Den Haag	NLD		04/28/2023	5.910	293,077		
100103364	Rotterdam	NLD		04/28/2023	6.410	77,566		
100103365	Rotterdam	NLD		04/28/2023	6.410	26,443		
100103366	Schiedam/Vlaardingen	NLD		04/28/2023	6.635	246,802		
100103367	Tahoma	CA		06/16/2023	7.875	1,509,397		4,510,000
100103368	Trabuco Canyon	CA		06/16/2023	7.875	1,511,345		1,900,000
100103369	Sarasota	FL		06/16/2023	8.125	665,523		850,000
100103370	El Cajon	CA		06/16/2023	7.375	716,041		1,200,000
100103371	Irvine	CA		06/16/2023	7.625	688,032		998,000
100103372	Stephenville	TX		06/16/2023	7.625	268,681		330,000
100103373	Salt Lake City	UT		06/16/2023	9.750	371,839		423,999
100103374	Capitola	CA		06/16/2023	6.750	336,048		749,999
100103376	Colorado Springs	CO		06/16/2023	9.500	595,418		650,000
100103377	Kapolei	HI		06/16/2023	7.625	559,089		714,999
100103378	Venice	FL		06/16/2023	8.250	640,747		775,000
100103379	San Antonio	TX		06/16/2023	7.625	215,862		278,000
100103380	Cypress	TX		06/16/2023	8.500	891,565		955,000
100103381	Eugene	OR		06/16/2023	8.625	390,083		470,000
100103382	Pasadena	CA		06/16/2023	7.125	1,544,232		2,185,000
100103383	Waller	TX		06/16/2023	7.250	727,790		985,000
100103384	Washington	MI		06/16/2023	8.250	880,784		975,000
100103385	West Bountiful	UT		06/16/2023	8.000	1,401,916		1,850,000
100103386	Los Angeles	CA		06/16/2023	7.375	1,301,524		2,500,000
100103387	Van Nuys	CA		06/16/2023	8.875	866,009		985,000
100103390	San Diego	CA		06/16/2023	7.750	656,388		810,000
100103391	Phoenix	AZ		06/16/2023	6.875	302,886		810,000
100103393	Orange	CA		06/16/2023	6.875	726,483		1,060,000
100103394	Sacramento	CA		06/16/2023	8.750	486,041		544,999
100103397	Toms River	NJ		06/16/2023	8.000	243,486		304,999
100103398	Port Isabel	TX		06/16/2023	8.250	444,073		725,000
100103399	Woodland Park	NJ		06/16/2023	8.000	530,558		689,000
100103400	Alvarado	TX		06/16/2023	8.375	162,542		259,999
100103401	Sacramento	CA		06/16/2023	8.625	407,207		510,000

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100103402	Atlanta	GA		06/16/2023	8.500	162,921		230,000
100103403	Fresno	CA		06/16/2023	8.125	420,772		620,000
100103404	Carlsbad	CA		06/16/2023	8.000	502,294		1,000,000
100103405	Frazier Park	CA		06/16/2023	9.625	200,352		254,500
100103406	South Padre Island	TX		06/16/2023	8.500	474,505		750,000
100103408	Port Isabel	TX		06/16/2023	8.750	270,157		440,000
100103409	Port Isabel	TX		06/16/2023	8.375	378,379		600,000
100103410	Boca Raton	FL		06/16/2023	8.375	203,426		465,000
100103411	Port Isabel	TX		06/16/2023	8.375	471,848		750,000
100103412	Vero Beach	FL		06/16/2023	9.000	177,335		213,999
100103413	Columbus	OH		06/16/2023	8.625	255,141		320,000
100103415	Mckinney	TX		06/16/2023	8.250	366,382		500,000
100103416	Fresno	CA		06/16/2023	8.375	246,167		320,000
100103417	(Wilmington Area) Los Angeles	CA		06/16/2023	7.750	574,465		765,000
100103419	Dover	DE		06/16/2023	8.500	172,271		214,999
100103421	Waipahu	HI		06/16/2023	8.000	895,887		1,175,000
100103422	Sarasota	FL		06/16/2023	8.125	268,158		350,000
100103423	Scottsdale	AZ		06/16/2023	9.125	548,595		700,000
100103424	Charlotte	NC		06/16/2023	7.875	157,075		285,000
100103425	Bakersfield	CA		06/16/2023	7.875	149,281		260,000
100103426	Beaverton	OR		06/16/2023	7.375	540,451		860,000
100103427	Winston Salem	NC		06/16/2023	8.875	133,431		175,000
100103428	Los Angeles	CA		06/16/2023	8.375	177,387		969,999
100103429	Goshen	IN		06/16/2023	9.250	135,155		219,000
100103431	La Quinta	CA		06/16/2023	8.250	409,598		525,000
100103432	Austin	TX		06/16/2023	8.000	327,253		560,000
100103433	Dallas	TX		06/16/2023	7.125	300,100		421,000
100103501	Arlington	TX		05/08/2023	8.125	405,230		490,000
100103502	(Chatsworth Area) Los Angeles	CA		05/08/2023	8.375	3,406,200		4,200,000
100103503	Bastrop	TX		05/08/2023	7.375	296,014		386,000
100103504	Granada Hills	CA		05/08/2023	7.875	665,750		818,000
100103505	Fort Myers	FL		05/08/2023	7.625	297,975		400,000
100103506	Richmond	TX		05/08/2023	8.875	373,589		486,000
100103507	Morganton	GA		05/08/2023	8.875	178,566		236,999
100103508	Pensacola	FL		05/08/2023	9.125	220,096		300,000
100103509	Glendale	CA		05/08/2023	7.375	1,513,300		1,850,000
100103510	Laguna Beach	CA		05/08/2023	7.750	2,738,794		3,895,000
100103511	Omaha	NE		05/08/2023	9.375	156,375		190,000
100103512	National City	CA		05/08/2023	8.500	903,984		1,250,000
100103513	Lemoore	CA		05/08/2023	8.500	246,000		300,000
100103514	Sanger	CA		05/08/2023	8.875	230,417		344,999
100103515	Lithia Springs	GA		05/08/2023	9.750	226,738		275,000
100103516	Clermont	FL		05/08/2023	9.375	399,958		482,370
100103517	Waianae	HI		05/08/2023	8.990	527,365		690,000
100103518	Harveys Lake	PA		05/08/2023	8.875	173,785		224,000
100103519	Honolulu	HI		05/08/2023	8.625	852,027		948,000
100103520	Houston	TX		05/08/2023	7.875	147,590		209,000
100103521	Houston	TX		05/08/2023	8.875	163,704		215,999
100103522	Cumberland Center	ME		05/08/2023	8.625	477,385		755,000
100103523	Houston	TX		05/08/2023	7.999	256,100		334,000
100103524	Houston	TX		05/08/2023	7.999	307,919		401,999
100103525	Los Angeles	CA		05/08/2023	8.625	1,375,750		1,750,000
100103526	Colton	CA		05/08/2023	7.875	325,592		465,000
100103527	Phoenix	AZ		05/08/2023	7.999	2,026,828		3,550,000
100103528	Eugene	OR		05/08/2023	9.750	352,396		544,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100103529	Los Angeles	CA		05/08/2023	9.499	629,953		680,000
100103530	Burbank	CA		05/08/2023	9.499	921,523		1,125,000
100103531	West Palm Beach	FL		05/08/2023	7.999	282,893		405,000
100103533	Preston	CT		05/08/2023	7.999	609,630		934,000
100103534	Moss Landing	CA		05/08/2023	7.999	1,274,132		2,100,000
100103535	Los Angeles	CA		05/08/2023	9.499	764,290		920,000
100103536	El Monte	CA		05/08/2023	9.125	562,516		714,999
100103537	Phoenix	AZ		05/08/2023	8.999	285,736		450,000
100103538	Roswell	GA		05/08/2023	8.125	2,539,744		3,850,000
100103539	Brockton	MA		05/08/2023	7.999	457,126		620,000
100103542	Washington	DC		05/08/2023	9.125	662,828		870,000
100103543	Moreno Valley	CA		05/08/2023	8.625	435,896		530,000
100103544	Inglewood	CA		05/08/2023	7.375	257,184		399,999
100103546	Roanoke	VA		05/08/2023	8.999	139,042		200,000
100103547	Palm Springs	CA		05/08/2023	7.625	1,995,285		2,500,000
100103548	Portland	OR		05/08/2023	8.625	165,140		435,999
100103549	Desert Hot Springs	CA		05/08/2023	7.499	273,776		400,000
100103550	Port Saint Lucie	FL		05/08/2023	8.999	443,434		600,000
100103551	Wasco	CA		05/08/2023	8.499	210,482		270,000
100103552	Houston	TX		05/08/2023	7.875	193,137		292,000
100103553	Meriden	CT		05/08/2023	9.250	245,915		324,000
100103554	San Antonio	TX		05/08/2023	8.999	83,388		97,000
100103555	Baltimore	MD		05/08/2023	10.750	136,777		170,000
100103557	Lakewood	CA		05/08/2023	7.999	455,458		795,000
100103558	Newark	NJ		05/08/2023	8.375	331,841		585,000
100103562	Conroe	TX		05/08/2023	8.999	471,869		575,000
100103563	Tampa	FL		05/08/2023	7.750	201,954		269,000
100103564	Bridgeport	CT		05/08/2023	9.499	285,515		370,000
100103565	Kissimmee	FL		05/08/2023	7.999	238,461		317,000
100103566	Bridgeport	CT		05/08/2023	8.625	251,005		331,000
100103567	Malden	MA		05/08/2023	9.499	431,810		525,000
100103568	Clinton	CT		05/08/2023	8.250	274,710		358,000
100103569	Hampton	VA		05/08/2023	8.999	208,451		270,000
100103570	Billerica	MA		05/08/2023	9.625	493,108		570,000
100103571	Sanford	FL		05/08/2023	9.250	544,278		679,999
100103572	Columbia	MD		05/08/2023	8.999	504,400		591,000
100103573	Jonesboro	GA		05/08/2023	9.499	175,737		232,000
100103575	Las Vegas	NV		05/08/2023	8.999	1,258,740		1,600,000
100103576	Sunrise	FL		05/08/2023	7.999	166,445		330,000
100103577	Jonesboro	GA		05/08/2023	9.499	169,407		224,000
100103578	Monroe	GA		05/08/2023	9.499	638,341		718,000
100103579	Atlanta	GA		05/08/2023	8.999	681,359		739,900
100103580	Heath	TX		05/08/2023	7.875	304,278		640,000
100103581	Jacksonville	FL		05/08/2023	7.875	207,546		291,000
100103582	Kissimmee	FL		05/08/2023	7.875	373,276		465,000
100103583	Hoquiam	WA		05/08/2023	8.750	132,998		233,000
100103584	Cincinnati	OH		05/08/2023	8.999	130,009		190,000
100103585	Conroe	TX		05/08/2023	8.125	297,673		365,000
100103586	Palm Coast	FL		05/08/2023	8.499	234,755		348,000
100103587	Chino	CA		05/08/2023	9.250	974,694		1,083,000
100103588	Dallas	TX		05/08/2023	8.750	214,707		520,000
100103590	Lemont	IL		05/08/2023	8.750	776,335		990,000
100103591	Ocala	FL		05/08/2023	7.625	151,963		190,000
100103592	Naples	FL		05/08/2023	8.999	336,937		377,999
100103593	Dallas	TX		05/08/2023	8.750	227,715		519,999

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100103594	Baltimore	MD		05/08/2023	9.750	342,646		425,000
100103595	Riverside	CA		05/08/2023	8.999	298,766		370,000
100103596	Greensboro	GA		05/08/2023	7.375	305,266		510,000
100103597	Vienna	VA		05/08/2023	7.875	1,846,631		2,300,000
100103598	Burbank	IL		05/08/2023	8.999	172,262		207,999
100103600	Bakersfield	CA		05/08/2023	7.625	212,807		400,000
100103601	Tampa	FL		05/08/2023	7.875	288,452		380,000
100103603	Cape Coral	FL		05/08/2023	9.999	256,704		385,000
100103604	Oakland	CA		05/08/2023	9.125	385,544		470,000
100103605	Katy	TX		05/08/2023	8.999	292,431		350,000
100103606	Temple Hills	MD		05/08/2023	10.125	285,070		324,999
100103608	Reisterstown	MD		05/08/2023	8.499	279,294		360,000
100103609	Burbank	IL		05/08/2023	8.750	185,359		232,000
100103610	Houston	TX		05/08/2023	8.999	197,749		273,000
100103611	Randallstown	MD		05/08/2023	7.625	209,817		284,000
100103612	Baltimore	MD		05/08/2023	9.250	294,174		359,000
100103613	Houston	TX		05/08/2023	8.125	172,379		210,000
100103614	Orlando	FL		05/08/2023	7.750	208,068		309,999
100103615	Monrovia	MD		05/08/2023	8.375	481,400		525,000
100103616	Palmdale	CA		05/08/2023	7.999	321,326		415,000
100103617	Alexandria	VA		05/08/2023	9.750	361,094		460,000
100103618	Charlotte	NC		05/08/2023	7.999	326,493		384,999
100103621	Dallas	TX		05/08/2023	7.750	546,528		685,000
100103623	Clermont	FL		05/08/2023	8.750	389,279		490,000
100103624	Las Vegas	NV		05/08/2023	7.999	253,154		332,000
100103625	Valrico	FL		05/08/2023	8.250	316,935		413,000
100103626	Palmdale	CA		05/08/2023	8.250	337,360		575,000
100103627	Ocala	FL		05/08/2023	7.125	177,219		259,600
100103628	Mchenry	IL		05/08/2023	9.875	123,254		160,000
100103630	Plano	TX		05/08/2023	9.499	319,749		350,000
100103631	Los Banos	CA		05/08/2023	9.250	336,560		384,999
100103633	Miramar	FL		05/08/2023	8.999	1,733,391		1,999,999
100103634	Los Angeles	CA		05/08/2023	8.875	601,078		690,000
100103636	Castaic	CA		05/08/2023	8.875	885,813		1,124,000
100103637	Miami	FL		05/08/2023	8.250	672,582		890,000
100103638	Los Angeles	CA		05/08/2023	7.999	759,259		1,100,000
100103639	California City	CA		05/08/2023	9.499	211,812		275,000
100103640	Simi Valley	CA		05/08/2023	9.250	764,033		1,011,000
100103641	California City	CA		05/08/2023	9.499	202,956		275,000
100103642	Tempe	AZ		05/08/2023	8.625	131,746		481,999
100103644	Hampton	GA		05/08/2023	8.625	232,653		348,900
100103645	San Antonio	TX		05/08/2023	7.999	220,342		269,999
100103646	Chowchilla	CA		05/08/2023	8.990	323,361		423,999
100103647	Houston	TX		05/08/2023	8.250	246,365		310,000
100103648	California City	CA		05/08/2023	9.499	285,251		326,000
100103649	Houston	TX		05/08/2023	9.250	360,312		431,000
100103651	Katy	TX		05/08/2023	8.999	338,837		360,000
100103653	Mission	TX		05/08/2023	7.250	189,280		242,000
100103654	College Station	TX		05/08/2023	7.125	167,260		265,000
100103655	Pensacola	FL		05/08/2023	7.999	463,479		725,000
100103656	Farr West	UT		05/08/2023	7.750	617,107		881,000
100103657	Bend	OR		05/08/2023	7.375	529,169		790,000
100103658	Kennesaw	GA		05/08/2023	8.250	570,572		829,999
100103659	Spartanburg	SC		05/08/2023	8.625	180,237		238,000
100103660	Castaic	CA		05/08/2023	7.375	759,649		955,000

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100103662	Palmdale	CA		05/08/2023	8.999	347,379		460,000
100103663	Terrell	TX		05/08/2023	7.499	940,281		1,523,000
100103664	Lake Jackson	TX		05/08/2023	7.125	214,593		322,000
100103665	Rancho Cucamonga	CA		05/08/2023	7.375	873,516		1,105,000
100103666	Jacksonville	FL		05/08/2023	8.125	237,691		336,000
100103667	Albany	OR		05/08/2023	6.875	213,867		297,000
100103668	Braselton	GA		05/08/2023	8.625	1,557,946		1,880,000
100103669	Newberry Springs	CA		05/08/2023	7.999	132,666		233,999
100103671	Saint Petersburg	FL		05/08/2023	8.250	219,020		290,000
100103672	Whittier	CA		05/08/2023	8.875	581,321		709,999
100103673	Brookfield	CT		05/08/2023	8.875	284,550		345,000
100103674	Alpharetta	GA		05/08/2023	10.125	1,036,766		1,150,000
100103675	Doral	FL		05/08/2023	7.250	607,137		835,000
100103676	Miramar Beach	FL		05/08/2023	8.999	1,114,619		1,325,000
100103677	Perris	CA		05/08/2023	8.625	647,068		810,000
100103678	Seminole	FL		05/08/2023	7.999	401,279		514,000
100103679	Fairfield	CT		05/08/2023	7.375	276,024		350,000
100103680	Victorville	CA		05/08/2023	8.875	340,066		420,000
100103681	Los Angeles	CA		05/08/2023	7.625	503,745		630,000
100103682	Scottsdale	AZ		05/08/2023	7.750	151,568		224,999
100103683	Naugatuck	CT		05/08/2023	9.499	310,691		380,000
100103684	Roseville	CA		05/08/2023	8.999	976,341		1,225,000
100103685	Tulsa	OK		05/08/2023	8.999	203,627		243,000
100103686	Frederick	MD		05/08/2023	8.999	225,462		274,000
100103687	Kalama	WA		05/08/2023	7.250	339,425		536,000
100103688	Garland	TX		05/08/2023	7.999	171,902		242,000
100103689	Payette	ID		05/08/2023	7.499	382,079		558,300
100103690	Big Bear Lake	CA		05/08/2023	8.875	355,807		455,000
100103691	Halethorpe	MD		05/08/2023	9.750	276,086		315,000
100103692	Ansonia	CT		05/08/2023	6.875	283,576		368,000
100103693	Azle	TX		05/08/2023	7.125	194,813		330,000
100103694	Dallas	TX		05/08/2023	7.999	211,893		263,000
100103695	Torrance	CA		05/08/2023	8.499	816,048		1,800,000
100103696	Azle	TX		05/08/2023	7.125	194,878		340,000
100103697	Easton	MD		05/08/2023	9.875	310,744		350,999
100103698	Kailua Kona	HI		05/08/2023	6.875	600,113		830,000
100103699	Tallahassee	FL		05/08/2023	9.375	133,207		190,000
100103700	Arlington	VA		05/08/2023	8.499	120,136		153,000
100103701	Leander	TX		05/08/2023	7.499	457,020		1,900,000
100103702	Milwaukee	WI		05/08/2023	9.499	214,126		232,000
100103703	Whittier	CA		05/08/2023	7.625	538,303		840,000
100103705	Houston	TX		05/08/2023	9.999	193,964		230,000
100103706	Oklahoma City	OK		05/08/2023	8.499	147,484		178,000
100103707	Indio	CA		05/08/2023	9.999	629,593		699,999
100103708	Oklahoma City	OK		05/08/2023	8.375	252,884		274,999
100103709	Bowie	MD		05/08/2023	8.499	220,123		420,000
100103710	Big Bear Lake	CA		05/08/2023	8.999	329,634		390,000
100103711	North Charleston	SC		05/08/2023	8.750	157,828		205,000
100103712	Rancho Cucamonga	CA		05/08/2023	9.375	896,979		1,095,000
100103713	Belton	MO		05/08/2023	7.125	252,503		360,000
100103714	Plumas Lake	CA		05/08/2023	7.375	174,845		502,999
100103715	Tracy	CA		05/08/2023	8.499	558,737		674,999
100103716	Silver Spring	MD		05/08/2023	9.250	314,674		380,000
100103717	Bluffton	SC		05/08/2023	8.499	288,073		388,000
100103718	Hagerstown	MD		05/08/2023	8.999	374,664		465,000

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	2	3					Additional	
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100103719	Humble	TX		05/08/2023	9.875	234,280		265,000
100103720	Tampa	FL		05/08/2023	7.625	283,643		381,999
100103721	Gustine	CA		05/08/2023	9.375	310,275		380,000
100103722	Coachella	CA		05/08/2023	7.999	486,547		605,000
100103723	Rialto	CA		05/08/2023	8.999	386,954		500,000
100103724	Charlotte Hall	MD		05/08/2023	7.999	430,553		570,000
100103725	Orlando	FL		05/08/2023	7.250	292,465		388,000
100103726	Los Angeles	CA		05/08/2023	9.250	410,486		445,000
100103727	Woodland Hills Area Los Angel	CA		05/08/2023	8.999	680,555		974,999
100103728	Rockwall	TX		05/08/2023	9.375	963,447		1,250,000
100103729	Downey	CA		05/08/2023	7.999	498,724		690,000
100103730	Frederick	MD		05/08/2023	8.625	315,809		387,000
100103731	Salem	OR		05/08/2023	9.875	271,331		326,000
100103732	Douglasville	GA		05/08/2023	7.125	197,970		290,000
100103733	Little Falls	NJ		05/08/2023	8.875	399,887		575,000
100103734	Frisco	TX		05/08/2023	9.625	1,175,870		1,470,000
100103735	Round Lake	IL		05/08/2023	7.499	238,634		352,000
100103736	Trophy Club	TX		05/08/2023	7.999	288,941		400,000
100103737	Sterling Heights	MI		05/08/2023	8.375	462,692		507,000
100103738	Corona	CA		05/08/2023	8.999	444,816		509,000
100103739	Ponte Vedra	FL		05/08/2023	7.999	944,161		1,310,000
100103740	Lompoc	CA		05/08/2023	9.999	340,230		444,999
100103741	Manson	WA		05/08/2023	8.250	665,558		890,000
100103742	San Diego	CA		05/08/2023	8.125	664,889		823,500
100103743	Camarillo	CA		05/08/2023	7.625	381,843		719,999
100103744	New Carrollton	MD		05/08/2023	8.999	377,535		445,000
100103745	Griffin	GA		05/08/2023	10.125	298,345		336,000
100103747	Marina Del Rey	CA		05/08/2023	7.990	453,901		555,000
100103750	Crystal	MN		05/08/2023	7.000	196,984		262,000
100103751	Surfside	FL		05/08/2023	8.750	3,921,600		6,400,000
100103753	Miami	FL		05/08/2023	8.500	1,514,836		2,100,000
100103754	Apple Valley	CA		05/08/2023	7.250	614,250		1,000,000
100103755	Lake Worth	FL		05/08/2023	8.875	394,002		595,000
100103756	Mahwah	NJ		05/08/2023	8.875	1,952,265		2,399,999
100103759	Kissimmee	FL		05/08/2023	8.625	586,702		965,000
100103761	Conway	AR		05/10/2023	8.500	273,556		340,000
100103762	San Antonio	TX		05/10/2023	7.624	760,821		990,000
100103763	Reisterstown	MD		05/10/2023	8.500	257,531		499,999
100103764	Discovery Bay	CA		05/10/2023	7.624	673,355		850,000
100103765	Lansdale	PA		05/10/2023	7.999	1,090,586		1,350,000
100103766	Tucson	AZ		05/10/2023	7.249	332,575		445,000
100103767	Tampa	FL		05/10/2023	9.500	186,409		205,000
100103768	Davenport	FL		05/10/2023	8.999	568,084		752,999
100103770	Key Largo	FL		05/10/2023	7.624	1,737,016		2,595,000
100103771	Miami	FL		05/10/2023	7.874	353,333		435,000
100103772	Santa Ana	CA		05/10/2023	8.500	562,830		730,000
100103773	Manteo	NC		05/10/2023	8.249	564,247		720,000
100103774	Oakhurst	CA		05/10/2023	8.500	371,779		451,000
100103775	Kissimmee	FL		05/10/2023	6.999	230,921		280,000
100103776	Norwalk	CT		05/10/2023	7.249	881,465		1,150,000
100103777	Big Bear City	CA		05/10/2023	8.875	524,736		642,000
100103778	Port Saint Lucie	FL		05/10/2023	8.500	210,467		491,999
100103779	West Palm Beach	FL		05/10/2023	8.750	1,072,403		1,300,000
100103780	Jupiter	FL		05/10/2023	7.500	851,343		1,140,000
100103782	Culver City	CA		05/10/2023	7.935	829,448		1,100,000

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100103783	Bridgeport	CT		05/10/2023	7.161	218,432		355,000
100103784	Ruskin	FL		05/10/2023	7.663	164,336		314,000
100103785	Atlanta	GA		05/10/2023	8.286	198,708		295,000
100103786	Barnegat	NJ		05/10/2023	7.855	227,115		315,000
100103787	Kansas City	MO		05/10/2023	7.371	135,594		190,000
100103788	West Haven	CT		05/10/2023	8.700	468,559		599,999
100103789	Holbrook	NY		05/10/2023	7.680	304,326		440,000
100103790	Lansing	IL		05/10/2023	8.046	144,830		200,000
100103791	The Bronx	NY		05/10/2023	8.610	429,413		774,999
100103792	Brooklyn	NY		05/10/2023	8.200	647,914		965,000
100103793	Waterbury	CT		05/10/2023	8.588	196,701		255,000
100103794	Waldorf	MD		05/10/2023	8.011	244,110		395,000
100103795	Walden	NY		05/10/2023	8.435	244,680		319,999
100103796	Winston-Salem	NC		05/10/2023	7.685	125,808		175,000
100103797	Cleveland	OH		05/10/2023	7.809	117,039		164,000
100103798	Archdale	NC		05/10/2023	8.085	100,940		140,000
100103799	San Antonio	TX		05/10/2023	7.836	85,078		122,000
100103800	Detroit	MI		05/10/2023	7.980	121,283		157,000
100103801	Midland	MI		05/10/2023	7.885	131,520		171,000
100103802	Jersey City	NJ		05/10/2023	7.834	709,170		989,000
100103803	Irwin	PA		05/10/2023	7.610	142,870		199,999
100103804	Grand Rapids	MI		05/10/2023	7.912	139,981		182,000
100103805	Baltimore	MD		05/10/2023	7.903	195,984		275,000
100103806	Killingly	CT		05/10/2023	8.277	177,675		230,000
100103807	Muskegon	MI		05/10/2023	8.414	78,850		117,000
100103808	Cleveland Heights	OH		05/10/2023	7.430	99,095		162,000
100103809	Columbus	OH		05/10/2023	8.958	230,957		368,000
100103810	Baltimore	MD		05/10/2023	7.732	139,496		195,000
100103811	Mount Vernon	NY		05/10/2023	7.750	686,016		900,000
100103812	Browns Mills	NJ		05/10/2023	7.911	218,618		283,000
100103813	Mount Vernon	NY		05/10/2023	7.850	709,469		930,000
100103814	Cincinnati	OH		05/10/2023	8.300	263,665		320,000
100103815	Maple Heights	OH		05/10/2023	7.511	98,003		150,000
100103816	Chicago	IL		05/10/2023	8.288	208,575		270,000
100103817	Lansing	IL		05/10/2023	7.636	144,157		202,000
100103818	Bridgeview	IL		05/10/2023	7.675	232,789		334,999
100103819	Chicago	IL		05/10/2023	8.095	223,510		310,000
100103820	Joliet	IL		05/10/2023	7.810	120,510		180,000
100103821	Chicago	IL		05/10/2023	8.395	227,888		295,000
100103822	Memphis	TN		05/10/2023	7.761	166,852		218,000
100103823	Chicago	IL		05/10/2023	8.600	283,364		389,999
100103824	Chicago	IL		05/10/2023	8.061	208,727		270,000
100103825	New City	NY		05/10/2023	7.613	430,520		539,000
100103826	Pittston	PA		05/10/2023	8.162	153,313		228,000
100103827	Maple Heights	OH		05/10/2023	8.155	89,355		133,000
100103828	Liverpool	NY		05/10/2023	7.903	166,088		215,000
100103829	Garfield Heights	OH		05/10/2023	8.185	84,604		122,000
100103830	Cleveland	OH		05/10/2023	8.452	89,994		125,000
100103831	South Abington Township	PA		05/10/2023	7.878	152,460		202,000
100103832	Albemarle	NC		05/10/2023	8.276	84,822		128,000
100103833	Cleveland	OH		05/10/2023	8.452	87,834		121,999
100103834	Buffalo	NY		05/10/2023	8.345	94,756		132,000
100103836	Westchester	IL		05/10/2023	7.512	229,264		320,000
100103837	South Bend	IN		05/10/2023	8.325	84,726		126,000
100103838	Baltimore	MD		05/10/2023	8.688	277,695		369,000

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100103839	Tampa	FL		05/10/2023	7.430	160,855		233,000
100103840	Pittsfield	MA		05/10/2023	7.130	324,163		429,000
100103841	Painesville	OH		05/10/2023	8.361	106,449		137,000
100103842	Chicago	IL		05/10/2023	8.165	227,308		300,000
100103843	Glendale Heights	IL		05/10/2023	7.750	227,390		325,000
100103844	Miami Beach	FL		05/10/2023	7.261	155,748		235,000
100103845	Roosevelt	NY		05/10/2023	7.450	387,249		599,999
100103846	Philadelphia	PA		05/10/2023	8.061	123,162		160,000
100103847	Cleveland	OH		05/10/2023	8.258	79,521		119,999
100103849	Nyack	NY		05/10/2023	7.988	653,238		844,999
100103850	Kansas City	MO		05/10/2023	6.970	134,165		220,000
100103851	Summerville	SC		05/10/2023	7.536	208,947		273,000
100103852	Joliet	IL		05/10/2023	7.286	147,076		262,000
100103853	Poughkeepsie	NY		05/10/2023	7.480	178,352		250,000
100103854	Haverstraw	NY		05/10/2023	7.160	267,619		375,000
100103855	Macon	GA		05/10/2023	8.280	129,078		162,000
100103856	Grand Rapids	MI		05/10/2023	8.075	194,594		311,999
100103857	Easton	PA		05/10/2023	8.052	131,016		211,999
100103858	Huntington Station	NY		05/10/2023	8.255	411,405		583,000
100103859	Philadelphia	PA		05/10/2023	7.552	200,101		300,000
100103860	Vero Beach	FL		05/10/2023	7.489	256,914		360,000
100103861	Philadelphia	PA		05/10/2023	8.224	183,552		238,999
100103862	St. Petersburg	FL		05/10/2023	7.900	206,233		300,000
100103863	Paterson	NJ		05/10/2023	7.652	274,723		535,000
100103864	The Bronx	NY		05/10/2023	8.550	761,414		975,000
100103865	Dayton	OH		05/10/2023	8.370	114,975		170,000
100103866	Yonkers	NY		05/10/2023	8.773	519,120		720,000
100103867	Brooklyn	NY		05/10/2023	8.110	512,237		850,000
100103868	Brooklyn	NY		05/10/2023	8.500	402,957		600,000
100103869	Marion	OH		05/10/2023	8.628	85,905		138,000
100103870	South Boston	VA		05/10/2023	7.720	107,430		162,000
100103871	East Patchogue	NY		05/10/2023	8.017	315,639		510,000
100103872	Monticello	NY		05/10/2023	7.862	154,950		219,999
100103873	The Bronx	NY		05/10/2023	7.704	142,800		200,000
100103874	South Orange	NJ		05/10/2023	7.317	440,085		720,000
100103875	Trenton	NJ		05/10/2023	8.278	193,125		264,000
100103877	Lindenhurst	NY		05/10/2023	7.990	492,005		640,000
100103878	Copiague	NY		05/10/2023	7.990	507,542		665,000
100103879	Anderson	SC		05/10/2023	7.931	133,880		186,000
100103880	Lindenhurst	NY		05/10/2023	7.990	524,880		685,000
100103881	Lindenhurst	NY		05/10/2023	7.850	548,852		725,000
100103882	Irvington	NJ		05/10/2023	8.137	228,011		354,999
100103883	Copiague	NY		05/10/2023	7.800	484,316		650,000
100103884	North Chicago	IL		05/10/2023	8.270	185,711		240,000
100103885	Jacksonville	FL		05/10/2023	8.277	99,519		139,999
100103886	Shirley	NY		05/10/2023	7.630	356,939		495,000
100103887	Detroit	MI		05/10/2023	7.580	117,249		190,000
100107780	Foley	AL		05/19/2023	5.250	227,404		302,300
100107781	Port Saint Joe	FL		05/19/2023	5.250	445,396		595,000
100107782	Millville	DE		05/19/2023	4.990	322,118		475,000
100107783	North Las Vegas	NV		05/19/2023	5.750	246,074		330,000
100107784	Port Saint Joe	FL		05/19/2023	5.250	377,378		565,000
100107785	Locust	NC		05/19/2023	5.250	259,282		360,000
100107786	Las Vegas	NV		05/19/2023	5.250	328,017		442,000
100107787	Lewes	DE		05/19/2023	4.990	379,816		540,000

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100107788	Port Saint Lucie	FL		05/19/2023	5.250	268,349		379,999
100107789	Port Saint Joe	FL		05/19/2023	4.990	398,449		565,000
100107790	Las Vegas	NV		05/19/2023	5.875	377,816		501,000
100107791	Willis	TX		05/19/2023	5.375	403,779		632,000
100107792	Myrtle Beach	SC		05/19/2023	5.250	347,595		507,000
100107793	Henderson	NV		05/19/2023	5.500	406,785		575,000
100107794	Longs	SC		05/19/2023	4.990	271,047		400,000
100107795	Franklin	VA		05/19/2023	5.250	236,751		326,000
100107796	Homestead	FL		05/19/2023	5.750	370,384		485,000
100107797	Saint Augustine	FL		05/19/2023	5.750	258,058		447,000
100107798	Prescott	AZ		05/19/2023	6.990	490,133		620,000
100107799	Palm Bay	FL		05/19/2023	5.990	279,098		366,000
100107800	Saint Johns	FL		05/19/2023	5.990	265,432		347,000
100107801	Las Vegas	NV		05/19/2023	5.750	315,721		413,000
100107802	Mesa	AZ		05/19/2023	6.500	538,172		702,000
100107803	Port Saint Joe	FL		05/19/2023	5.990	321,960		435,000
100107804	Mims	FL		05/19/2023	5.990	248,935		328,000
100107805	Millville	DE		05/19/2023	5.990	268,592		350,000
100107806	Davenport	FL		05/19/2023	5.990	283,629		428,000
100107807	Jurupa Valley	CA		05/19/2023	6.990	420,927		572,000
100107808	Palm Bay	FL		05/19/2023	6.250	273,195		357,999
100107809	Harrison	TN		05/19/2023	7.625	534,379		671,612
100107810	Bradenton	FL		05/19/2023	7.500	652,363		815,000
100107811	Ocean City	MD		05/19/2023	6.875	361,478		483,000
100107812	Wimauma	FL		05/19/2023	6.999	313,358		415,000
100107813	Perris	CA		05/19/2023	6.625	253,783		340,000
100107814	Punta Gorda	FL		05/19/2023	7.125	375,125		710,000
100107815	The Villages	FL		05/19/2023	6.990	262,288		351,000
100107816	Ocean City	MD		05/19/2023	6.625	300,338		403,000
100107817	San Diego	CA		05/19/2023	8.125	988,581		1,235,000
100107818	Gold Canyon	AZ		05/19/2023	8.625	293,651		439,999
100107819	Atlanta	GA		05/19/2023	8.875	2,396,508		2,928,999
100107820	Niceville	FL		05/19/2023	6.750	1,260,489		1,575,000
100107821	Indio	CA		05/19/2023	9.125	379,213		440,000
100107822	Peoria	AZ		05/19/2023	7.250	564,047		705,000
100107823	Woodside	CA		05/19/2023	8.990	3,536,896		4,400,000
100107825	Mansfield	TX		05/19/2023	9.750	455,841		500,000
100107826	Glen Burnie	MD		05/19/2023	10.500	306,993		376,999
100107828	Jupiter	FL		05/19/2023	10.375	261,808		320,000
100107829	Zephyrhills	FL		05/19/2023	8.875	183,921		255,999
100107830	Lake Worth Beach	FL		05/19/2023	10.375	433,942		533,000
100107831	Lake Worth	FL		05/19/2023	9.750	420,191		554,999
100107832	Parkland	FL		05/19/2023	7.625	695,140		855,999
100107833	Rome	GA		05/19/2023	10.000	126,287		165,000
100107835	Sunrise	FL		05/19/2023	10.250	102,175		179,999
100107836	Alsip	IL		05/23/2023	8.875	233,831		300,000
100107837	Glendora	CA		05/23/2023	7.500	339,488		550,000
100107838	Spring Hill	TN		05/23/2023	7.875	413,500		499,999
100107839	Altadena	CA		05/23/2023	7.000	1,504,913		2,100,000
100107840	Agoura Hills	CA		05/23/2023	7.125	333,531		925,000
100107841	Los Angeles	CA		05/23/2023	7.500	1,034,025		1,200,000
100107842	Burbank	CA		05/23/2023	7.750	1,795,862		2,193,000
100107843	Lakewood	CO		05/23/2023	7.250	839,438		1,179,999
100107844	Glendale	CA		05/23/2023	6.875	1,441,300		1,775,000
100107845	Beaverton	OR		05/23/2023	8.000	388,653		545,000

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100107846	Beaverton	OR		05/23/2023	7.750	339,066		552,000
100107847	Arvada	CO		05/23/2023	7.375	531,023		695,000
100107848	Miami	FL		05/23/2023	6.875	609,000		750,000
100107849	Grand Prairie	TX		05/23/2023	7.875	332,638		510,000
100107850	Tampa	FL		05/23/2023	7.875	285,656		369,999
100107852	Tacoma	WA		05/23/2023	9.375	343,061		420,000
100107853	Redwood City	CA		06/29/2023	7.250	817,858		2,400,000
100107854	Woodland	CA		06/29/2023	7.500	1,441,498		1,999,999
100107855	Weatherford	TX		06/29/2023	7.750	635,615		832,000
100107856	Napa	CA		06/29/2023	8.875	239,986		496,000
100107857	Round Rock	TX		06/29/2023	8.750	313,774		425,000
100107858	San Marcos	CA		06/29/2023	6.875	1,110,967		1,378,000
100107859	West Hollywood	CA		06/29/2023	7.500	847,250		1,030,000
100107860	Braselton	GA		06/29/2023	9.625	1,054,358		1,140,000
100107861	Simonton	TX		06/29/2023	9.500	237,618		292,000
100107863	Rosharon	TX		06/29/2023	7.500	844,755		1,059,999
100107865	Miami	FL		06/29/2023	7.750	830,077		1,120,000
100107866	San Diego	CA		06/29/2023	6.750	1,000,290		3,500,000
100107868	League City	TX		06/29/2023	6.750	317,100		450,000
100107869	Los Angeles	CA		06/29/2023	6.750	351,709		700,000
100107870	Kailua Kona	HI		06/29/2023	7.000	1,607,652		1,988,000
100107871	Perris	CA		06/29/2023	7.875	921,682		1,050,000
100107872	Melissa	TX		06/29/2023	9.500	298,217		362,999
100107874	Los Angeles	CA		06/29/2023	7.875	1,517,196		1,820,000
100107876	Keller	TX		06/29/2023	7.250	541,764		710,000
100107877	Los Angeles	CA		06/29/2023	6.875	1,081,388		2,650,000
100107878	Kailua Kona	HI		06/29/2023	8.000	503,785		825,000
100107879	Vineyard	UT		06/29/2023	9.000	844,217		921,000
100107880	Miami	FL		06/29/2023	9.500	222,923		270,000
100107881	Fresno	CA		06/29/2023	7.375	873,130		1,100,000
100107883	Elwood	UT		06/29/2023	7.375	556,300		685,000
100107884	Miami Beach	FL		06/29/2023	7.125	512,051		1,360,000
100107885	Covington	GA		06/29/2023	8.000	293,748		375,000
100107888	La Habra Heights	CA		06/29/2023	8.625	2,591,823		3,225,000
100107889	Desert Hot Springs	CA		06/29/2023	7.500	260,218		345,000
100107890	Mount Pleasant	SC		06/29/2023	8.500	204,736		304,000
100107891	Ludlow Falls	OH		06/29/2023	9.250	342,334		406,999
100107892	Seattle	WA		06/29/2023	7.125	591,310		890,000
100107893	Galveston	TX		06/29/2023	8.500	500,977		820,000
100107894	Escondido	CA		06/29/2023	7.250	510,153		935,000
100107895	Kirkwood	CA		06/29/2023	7.375	496,042		690,000
100107896	Buckeye	AZ		06/29/2023	7.375	540,561		662,000
100107897	Livonia	MI		06/29/2023	8.125	156,235		364,100
100107898	Charlotte	NC		06/29/2023	9.000	1,230,182		1,730,000
100107899	Conroe	TX		06/29/2023	8.625	282,816		293,999
100107901	Argyle	TX		06/29/2023	8.625	1,332,644		1,505,000
100107902	Vacaville	CA		06/29/2023	7.375	427,864		524,000
100107903	San Francisco	CA		06/29/2023	8.000	976,094		2,200,000
100107904	El Paso	TX		06/29/2023	8.000	224,305		280,000
100107905	Leonard	TX		06/29/2023	8.125	402,235		449,999
100107906	Los Angeles	CA		06/29/2023	8.500	840,956		945,000
100107907	Austin	TX		06/29/2023	7.625	417,979		535,000
100107908	Villa Park	CA		06/29/2023	7.625	1,423,531		1,740,000
100107909	Haleiwa	HI		06/29/2023	7.000	2,390,234		2,960,000
100107911	Kalispell	MT		06/29/2023	9.500	840,420		1,000,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100107914	Phoenix	AZ		06/29/2023	8.625	558,892		765,000
100107915	Naples	FL		06/29/2023	7.875	774,796		1,040,000
100107916	Elizabeth	NJ		06/29/2023	8.250	434,056		680,000
100107917	Phoenix	AZ		06/29/2023	8.625	567,038		765,000
100107918	Northbrook	IL		06/29/2023	7.125	377,024		820,000
100107919	Hickory	NC		06/29/2023	9.125	129,533		147,500
100107920	Phoenix	AZ		06/29/2023	8.875	400,536		525,000
100107922	Riverside	CA		06/29/2023	8.875	712,311		878,041
100107923	Wardensville	WV		06/29/2023	9.250	208,833		280,000
100107924	Wadsworth	IL		06/29/2023	8.875	390,431		515,000
100107925	Newark	NJ		06/29/2023	8.125	423,097		555,000
100107926	Kissimmee	FL		06/29/2023	8.875	369,708		475,000
100107927	Linden	NJ		06/29/2023	8.625	164,595		330,000
100107928	Anahola	HI		06/29/2023	7.375	1,662,727		2,400,000
100107931	Seneca	SC		06/29/2023	8.125	205,544		245,000
100107932	Marathon	FL		06/29/2023	7.500	565,873		750,000
100107934	Lake Havasu City	AZ		06/29/2023	8.500	198,915		245,000
100107935	Dacula	GA		06/29/2023	7.875	291,676		396,000
100107937	Chicago	IL		06/29/2023	8.875	232,444		290,000
100107938	Gainesville	FL		06/29/2023	8.500	469,704		600,000
100107939	Lehigh Acres	FL		06/29/2023	8.875	236,970		290,000
100107944	San Leandro	CA		06/29/2023	8.250	815,412		1,165,000
100107946	Largo	FL		06/29/2023	7.500	397,796		525,000
100107947	Spokane	WA		06/29/2023	9.000	233,046		290,000
100107950	La Verkin	UT		06/29/2023	7.250	684,964		920,000
100107951	Pompano Beach	FL		06/29/2023	9.125	300,700		375,000
100107952	Cibolo	TX		06/29/2023	7.125	138,164		230,000
100107953	Lauderhill	FL		06/29/2023	7.875	117,484		165,000
100107954	Long Beach	CA		06/29/2023	7.375	605,798		859,999
100107955	Seabrook Island	SC		06/29/2023	7.375	390,989		540,000
100107956	Saint Petersburg	FL		06/29/2023	7.750	166,942		320,000
100107957	Joshua Tree	CA		06/29/2023	7.625	571,382		755,000
100107958	Lake Geneva	WI		06/29/2023	7.500	252,951		317,000
100107959	Zachary	LA		06/29/2023	8.500	108,801		136,000
100107960	Atlanta	GA		06/29/2023	8.875	260,279		320,000
100107961	Vancouver	WA		06/29/2023	9.000	433,153		580,000
100107963	Stroudsburg	PA		06/29/2023	8.750	279,277		353,000
100107964	Coral Springs	FL		06/29/2023	8.750	148,240		200,000
100107965	Barstow	CA		06/29/2023	8.750	140,007		180,000
100107966	La Mirada	CA		05/22/2023	8.250	811,466		940,000
100107967	Bellflower	CA		05/22/2023	8.250	659,513		863,000
100107968	Sarasota	FL		05/22/2023	8.625	1,817,310		2,200,000
100107969	East Hampton	NY		05/22/2023	8.125	772,932		1,600,000
100107970	Milwaukie	OR		05/22/2023	9.250	348,701		440,000
100107971	Lakeland	FL		05/22/2023	8.250	301,841		358,000
100107972	Bayfield	CO		05/22/2023	7.875	320,119		450,000
100107973	Beverly Hills	CA		05/22/2023	8.875	4,470,851		7,275,000
100107974	Newport Beach	CA		05/22/2023	6.625	2,197,409		5,250,000
100107975	Bradenton	FL		05/22/2023	8.375	294,912		390,000
100107976	Hawthorne	CA		05/22/2023	6.250	1,284,563		1,560,000
100107979	Pigeon Forge	TN		05/25/2023	7.625	331,340		395,000
100107981	Senoia	GA		05/25/2023	6.999	407,040		603,000
100107982	Charlotte	NC		05/25/2023	7.499	272,745		330,000
100107988	Fredericksburg	VA		05/25/2023	7.625	310,016		410,000
100107990	New Bedford	MA		05/25/2023	6.999	263,119		355,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100107991	Henderson	NV		05/25/2023	6.250	248,514		344,999
100107992	Chowchilla	CA		05/25/2023	6.625	284,092		483,000
100107993	Key Colony Beach	FL		05/25/2023	6.125	582,094		805,999
100107995	Clermont	FL		05/25/2023	6.500	260,624		417,000
100107996	Ship Bottom	NJ		05/25/2023	6.625	385,331		550,000
100107997	Jackson	NJ		05/25/2023	7.625	485,417		575,000
100108002	Mc Kinney	TX		05/25/2023	5.750	327,907		455,000
100108003	Weatherford	TX		05/25/2023	6.624	254,138		340,000
100108004	Chicago	IL		05/25/2023	6.500	281,139		393,000
100108005	Chula Vista	CA		05/25/2023	6.125	501,374		675,000
100108010	Fresno	CA		05/25/2023	6.125	344,881		421,000
100108011	Destin	FL		05/25/2023	5.250	317,327		400,000
100108012	Atlanta	GA		05/25/2023	6.125	292,011		394,999
100108014	Kennesaw	GA		05/25/2023	7.625	287,904		384,999
100108015	Indio	CA		05/25/2023	6.625	574,149		788,999
100108019	Kissimmee	FL		05/25/2023	5.990	259,254		426,000
100108020	Las Vegas	NV		05/25/2023	7.625	296,582		398,999
100108023	Naples	FL		05/25/2023	6.624	539,249		718,000
100108025	Groveland	FL		05/25/2023	6.125	251,546		346,000
100108026	Flower Mound	TX		05/25/2023	4.990	303,282		429,000
100108027	Irvine	CA		05/25/2023	7.125	692,312		910,000
100108028	Jackson Township	NJ		05/25/2023	6.000	301,080		510,000
100108031	Visalia	CA		05/25/2023	7.375	292,945		390,000
100108032	Durham	NC		05/25/2023	6.125	263,348		377,500
100108033	Mesa	AZ		05/25/2023	4.990	320,085		448,999
100108034	Kyle	TX		05/25/2023	6.624	287,881		413,000
100108035	Mesa	AZ		05/25/2023	4.990	378,005		530,000
100108036	Lighthouse Point	FL		05/25/2023	7.625	619,664		737,000
100108037	New Orleans	LA		05/25/2023	5.990	313,458		424,000
100108040	Loganville	GA		05/25/2023	5.625	257,247		399,000
100108042	Broken Bow	OK		05/25/2023	7.625	723,570		1,000,000
100108043	Scottsdale	AZ		05/25/2023	7.500	356,956		472,000
100108044	Lacey	WA		05/25/2023	5.875	347,601		516,999
100108045	Manassas Park	VA		05/25/2023	6.625	241,353		675,000
100108049	Vero Beach	FL		05/25/2023	7.625	273,006		320,000
100108051	Montvale	NJ		05/25/2023	7.500	663,175		940,000
100108052	Atlanta	GA		05/25/2023	6.375	295,169		410,000
100108053	Chula Vista	CA		05/25/2023	5.625	503,033		690,000
100108055	Mesa	AZ		05/25/2023	4.875	271,742		387,999
100108056	St Augustine	FL		05/25/2023	5.625	460,756		654,000
100108057	Grand Prairie	TX		05/24/2023	8.875	280,551		365,000
100108059	Santa Ana	CA		05/24/2023	9.250	664,639		800,000
100108060	Missouri City	TX		05/24/2023	9.750	455,493		575,000
100108061	Tavares	FL		05/24/2023	9.375	316,862		390,000
100108062	Decatur	GA		05/24/2023	9.875	1,551,799		1,794,000
100108063	Boerne	TX		05/24/2023	9.250	305,349		500,000
100108064	Houston	TX		05/24/2023	7.375	137,271		207,000
100108065	Rancho Palos Verdes	CA		05/24/2023	8.499	1,772,646		2,250,000
100108066	Memphis	TN		05/24/2023	7.875	179,070		270,000
100108067	Tampa	FL		05/24/2023	8.375	214,460		405,000
100108068	Houston	TX		05/24/2023	8.875	133,756		234,999
100108069	Manor	TX		05/24/2023	8.625	243,914		330,000
100108070	Seaside Park	NJ		05/24/2023	8.750	154,917		446,500
100108071	Downey	CA		05/24/2023	7.375	1,052,411		1,520,000
100108072	New Bedford	MA		05/24/2023	9.125	242,179		340,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108073	Yorba Linda	CA		05/24/2023	6.999	226,823		530,000
100108074	Oak Hills	CA		05/24/2023	9.250	657,632		850,000
100108075	Los Angeles	CA		05/24/2023	8.999	1,144,990		1,400,000
100108076	Houston	TX		05/24/2023	9.625	158,495		188,000
100108077	Sonora	CA		05/24/2023	8.499	305,723		450,000
100108079	Napa	CA		05/24/2023	7.625	220,033		490,000
100108080	Surfside Beach	SC		05/24/2023	9.375	1,209,363		1,456,999
100108081	Apple Valley	CA		05/24/2023	8.999	377,590		514,999
100108082	Houston	TX		05/24/2023	9.375	153,555		219,999
100108083	Chicago	IL		05/24/2023	10.625	376,910		434,999
100108084	Coconut Creek	FL		05/24/2023	8.250	646,422		856,000
100108085	Palm Desert	CA		05/24/2023	9.499	288,882		350,000
100108086	Tampa	FL		05/24/2023	9.499	232,652		320,000
100108087	Los Angeles	CA		05/24/2023	9.125	806,431		1,200,000
100108088	Doylestown	PA		05/24/2023	8.750	288,960		325,000
100108089	Huntington Beach	CA		05/24/2023	10.375	706,551		800,000
100108090	La Puente	CA		05/24/2023	8.999	547,289		660,000
100108093	Tampa	FL		05/24/2023	8.375	223,283		311,999
100108094	Tampa	FL		05/24/2023	8.375	269,676		380,000
100108095	Los Angeles (San Pedro Area)	CA		05/24/2023	9.250	693,769		828,000
100108096	La Mirada	CA		05/24/2023	8.875	595,335		725,000
100108097	Riverdale	GA		05/24/2023	7.499	180,333		246,500
100108098	Sun Prairie	WI		05/24/2023	9.999	524,597		579,999
100108099	Houston	TX		05/24/2023	8.999	161,629		199,999
100108100	Casa Grande	AZ		05/24/2023	8.625	315,361		405,000
100108101	Red Bluff	CA		05/24/2023	8.250	385,729		517,999
100108102	Nashville	TN		05/24/2023	7.740	292,910		372,000
100108103	Silver Spring	MD		05/24/2023	8.875	371,610		453,000
100108104	Houston	TX		05/24/2023	8.375	238,635		415,000
100108105	Jarrell	TX		05/24/2023	8.625	337,930		393,000
100108106	League City	TX		05/24/2023	8.250	238,011		370,000
100108107	Maywood	IL		05/24/2023	8.999	256,063		300,000
100108108	Murrells Inlet	SC		05/24/2023	7.375	364,935		820,000
100108109	Falls Church	VA		05/24/2023	8.125	533,496		760,000
100108110	Battle Creek	MI		05/24/2023	9.499	194,757		265,000
100108111	Pasadena	TX		05/24/2023	8.999	202,703		295,000
100108112	Galveston	TX		05/24/2023	8.375	342,381		417,000
100108113	Ashland	VA		05/24/2023	8.875	274,610		394,000
100108114	Bethlehem	CT		05/24/2023	9.750	289,388		330,000
100108116	Bloomington	CA		05/24/2023	8.999	326,487		425,000
100108117	Jacksonville	FL		05/24/2023	7.999	192,711		250,000
100108118	Smyrna	GA		05/24/2023	7.499	123,500		263,000
100108119	Woodstock	GA		05/24/2023	7.999	229,542		655,000
100108120	La Mirada	CA		05/24/2023	9.125	998,489		1,085,000
100108121	Stone Mountain	GA		05/24/2023	7.999	206,408		310,000
100108123	San Bernardino	CA		05/24/2023	8.625	295,904		350,000
100108124	Lancaster	CA		05/24/2023	9.999	395,792		460,000
100108125	Cocoa	FL		05/24/2023	8.375	243,213		305,000
100108126	Jacksonville	FL		05/24/2023	7.999	196,527		305,000
100108127	Taylor	TX		05/24/2023	8.999	129,528		185,000
100108128	Peoria	AZ		05/24/2023	8.999	310,114		400,000
100108129	Barstow	CA		05/24/2023	8.625	167,349		200,000
100108130	Garland	TX		05/24/2023	8.999	201,722		258,000
100108131	Ocoee	FL		05/24/2023	7.499	292,459		460,000
100108132	Lakewood	CA		05/24/2023	8.999	589,475		780,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108133	Riverside	CA		05/24/2023	9.625	893,619		980,000
100108134	Indio	CA		05/24/2023	10.250	453,376		510,000
100108135	Holiday	FL		05/24/2023	9.625	217,698		266,000
100108136	Ventura	CA		05/24/2023	8.499	281,152		350,000
100108137	Chicago	IL		05/24/2023	8.999	723,814		930,000
100108138	Wilmington	MA		05/24/2023	8.999	707,218		881,000
100108140	Charlotte	NC		05/24/2023	9.999	466,859		535,000
100108141	Winchester	KY		05/24/2023	10.999	133,786		156,000
100108142	Anaheim	CA		05/24/2023	8.999	1,423,994		1,650,000
100108143	Midland	TX		05/24/2023	9.125	442,236		532,000
100108144	Denver	CO		05/24/2023	8.999	161,161		394,000
100108145	Milwaukee	WI		05/24/2023	9.375	319,389		373,000
100108146	Las Vegas	NV		05/24/2023	9.875	324,796		379,999
100108147	New Milford	NJ		05/24/2023	9.999	891,936		1,024,999
100108148	Antioch	CA		05/24/2023	8.999	464,179		575,000
100108149	Arlington	VA		05/24/2023	8.999	249,741		500,000
100108150	Phoenix	AZ		05/24/2023	9.375	380,911		440,000
100108151	Waialua	HI		05/24/2023	8.499	2,662,779		3,299,999
100108152	Buena Park	CA		05/24/2023	8.750	630,521		790,000
100108153	Moreno Valley	CA		05/24/2023	9.750	499,434		560,000
100108154	Atlanta	GA		05/24/2023	7.999	278,071		340,000
100108156	Tigard	OR		05/24/2023	9.250	693,589		750,000
100108157	Bristol	CT		05/24/2023	8.999	247,513		298,999
100108159	Nolanville	TX		05/24/2023	8.999	216,435		300,000
100108160	Port Saint Lucie	FL		05/24/2023	8.250	223,997		451,000
100108161	College Park	MD		05/24/2023	9.875	296,455		355,000
100108162	Oakland	CA		05/24/2023	9.125	508,697		600,000
100108164	Reno	NV		05/24/2023	9.125	227,855		362,499
100108165	Fort Pierce	FL		05/24/2023	8.250	348,025		485,000
100108166	San Bernardino	CA		05/24/2023	9.125	396,080		460,000
100108168	Reno	NV		05/24/2023	9.125	208,418		330,000
100108169	Mesa	AZ		05/24/2023	9.625	393,614		425,000
100108170	Tampa	FL		05/24/2023	9.125	234,321		325,000
100108171	Galveston	TX		05/24/2023	8.375	207,698		251,000
100108172	Cocoa	FL		05/24/2023	7.999	181,476		274,999
100108174	Boron	CA		05/24/2023	9.875	119,776		173,000
100108175	Placentia	CA		05/24/2023	8.625	768,268		935,000
100108176	Fitchburg	MA		05/24/2023	9.875	233,122		300,000
100108177	Bowie	MD		05/24/2023	8.999	315,344		410,000
100108178	Lancaster	CA		05/24/2023	9.250	321,827		375,000
100108179	Athens	GA		05/24/2023	7.750	286,250		358,000
100108180	Rosedale	MD		05/24/2023	8.750	311,050		399,999
100108181	Cape May Court House	NJ		05/24/2023	7.999	309,319		449,999
100108182	Dallas	TX		05/24/2023	8.999	474,557		655,000
100108183	Richmond	VA		05/24/2023	9.999	246,248		286,000
100108184	Frisco	TX		05/24/2023	9.625	1,015,939		1,299,999
100108185	Cave Creek	AZ		05/24/2023	9.999	1,052,464		1,185,000
100108186	Harvey	LA		05/24/2023	7.875	232,926		279,000
100108187	San Gabriel	CA		05/24/2023	7.875	544,151		1,170,000
100108188	Worcester	MA		05/24/2023	7.999	298,018		399,000
100108190	Overland Park	KS		05/24/2023	8.125	216,989		280,000
100108191	Garner	NC		05/24/2023	7.999	449,300		545,000
100108192	Sebring	FL		05/24/2023	7.375	183,527		238,999
100108193	Los Angeles	CA		05/24/2023	9.125	368,916		465,000
100108194	Plantation	FL		05/24/2023	8.625	151,390		225,000

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	2	3					Additional	
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100108195	Mission	TX		05/24/2023	8.499	346,789		515,200
100108196	Atlanta	GA		05/24/2023	8.625	256,213		377,000
100108198	Antioch	CA		05/24/2023	8.999	540,170		810,000
100108199	Davenport	FL		05/24/2023	9.750	441,448		509,999
100108200	Baltimore	MD		05/24/2023	7.750	175,322		310,000
100108201	Parkland	FL		05/24/2023	8.499	896,361		1,174,899
100108202	Hollister	CA		05/24/2023	10.250	694,434		815,000
100108203	Brockton	MA		05/24/2023	9.875	468,964		607,999
100108205	Silver Spring	MD		05/24/2023	9.499	167,095		200,000
100108206	Manassas	VA		05/24/2023	7.999	498,452		620,000
100108207	Menifee	CA		05/24/2023	9.625	929,158		1,015,000
100108208	Las Vegas	NV		05/24/2023	8.750	325,253		370,000
100108209	Orlando	FL		05/24/2023	7.625	357,012		471,999
100108210	Alexandria	VA		05/24/2023	8.999	447,162		570,000
100108212	Wichita	KS		05/24/2023	7.250	299,882		410,000
100108213	Mission Viejo	CA		05/24/2023	8.250	1,114,124		1,350,000
100108214	Silver Spring	MD		05/24/2023	9.750	240,485		290,000
100108215	Garland	TX		05/24/2023	8.125	261,081		311,000
100108216	Oakland	CA		05/24/2023	8.999	638,026		820,000
100108217	New Carrollton	MD		05/24/2023	9.375	323,682		400,000
100108218	East Haven	CT		05/24/2023	9.750	247,638		293,000
100108219	Jurupa Valley	CA		05/24/2023	8.999	412,386		490,000
100108220	Atwater	CA		05/24/2023	8.875	199,942		290,000
100108221	Simi Valley	CA		05/24/2023	7.625	765,711		885,500
100108222	Tinley Park	IL		05/24/2023	9.499	495,801		554,999
100108223	Mesquite	TX		05/24/2023	9.999	572,498		625,000
100108224	Ellijay	GA		05/24/2023	7.999	542,713		859,999
100108225	Cutler Bay	FL		05/24/2023	9.250	1,031,987		1,350,000
100108226	Slidell	LA		05/24/2023	8.250	269,372		540,000
100108227	Miami	FL		05/24/2023	8.999	335,204		535,000
100108228	Whittier	CA		05/24/2023	8.250	554,364		675,000
100108229	Windsor	CO		05/24/2023	8.999	482,982		518,000
100108230	Jacksonville	FL		05/24/2023	8.999	393,329		479,700
100108231	Morton Grove	IL		05/24/2023	8.375	366,721		405,000
100108232	Portland	OR		05/24/2023	9.250	301,549		405,000
100108233	Los Angeles	CA		05/24/2023	6.999	1,240,754		1,599,999
100108234	Palermo	CA		05/24/2023	9.875	247,084		279,000
100108235	Beltsville	MD		05/24/2023	9.625	355,241		465,000
100108236	Rialto	CA		05/24/2023	9.999	694,385		756,000
100108237	Henderson	NV		05/24/2023	8.375	593,164		644,999
100108238	Houma	LA		05/24/2023	7.750	178,955		230,000
100108239	Herald	CA		05/24/2023	7.625	575,207		838,000
100108240	Reunion	FL		05/24/2023	10.125	467,270		550,000
100108241	San Bernardino	CA		05/24/2023	7.999	484,538		635,000
100108242	Portland	OR		05/24/2023	9.250	306,786		399,999
100108243	Saugus	MA		05/24/2023	8.250	187,403		866,000
100108244	San Bernardino	CA		05/24/2023	7.999	524,071		690,000
100108245	Davenport	FL		05/24/2023	7.999	270,233		388,000
100108246	Hyattsville	MD		05/24/2023	9.875	299,615		344,999
100108247	Waldorf	MD		05/24/2023	7.750	518,149		639,265
100108248	Los Angeles	CA		05/24/2023	9.125	1,456,760		1,800,000
100108249	North Las Vegas	NV		05/24/2023	8.999	317,948		339,999
100108250	Fall River	MA		05/24/2023	10.125	484,715		602,000
100108251	Kansas City	MO		05/24/2023	8.875	165,106		197,000
100108252	Katy	TX		05/24/2023	7.125	449,415		565,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108253	Lancaster	CA		05/24/2023	7.750	405,450		500,000
100108254	Merrillville	IN		05/24/2023	9.625	174,020		181,000
100108255	Stockbridge	GA		05/24/2023	9.625	616,542		670,000
100108256	Rosenberg	TX		05/24/2023	9.750	431,824		471,000
100108257	Crestline	CA		05/24/2023	8.750	397,703		592,000
100108259	Yorkville	IL		05/24/2023	8.999	313,371		382,999
100108260	Phoenix	AZ		05/24/2023	6.375	464,117		900,000
100108261	Kennesaw	GA		05/24/2023	7.999	283,349		340,000
100108263	Katy	TX		05/24/2023	7.999	233,910		288,000
100108264	Eagle Mountain	UT		05/24/2023	9.499	385,900		470,000
100108265	Torrance	CA		05/24/2023	8.375	694,862		835,000
100108267	Malden	MA		05/24/2023	7.750	174,644		475,000
100108268	Baltimore	MD		05/24/2023	8.625	210,062		269,000
100108269	Miami Gardens	FL		05/24/2023	9.999	443,992		495,000
100108270	Malibu	CA		05/24/2023	8.875	2,431,498		3,025,000
100108272	Lakewood	CA		05/24/2023	8.999	806,329		880,000
100108273	Pompano Beach	FL		05/24/2023	9.750	326,114		366,500
100108274	Thousand Oaks	CA		05/24/2023	8.750	1,005,875		1,210,000
100108275	Manteca	CA		05/24/2023	9.999	472,075		519,999
100108276	Hudson	FL		05/24/2023	9.750	348,092		435,000
100108277	Eatonton	GA		05/24/2023	7.750	1,988,438		2,650,000
100108278	Hagerstown	MD		05/24/2023	8.875	160,120		265,000
100108279	Willis	TX		05/24/2023	8.999	182,397		210,000
100108280	Navarre	FL		05/24/2023	8.875	297,486		381,000
100108282	Woodburn	OR		05/24/2023	9.750	228,646		283,500
100108283	New Braunfels	TX		05/24/2023	9.499	414,774		440,000
100108284	Fullerton	CA		05/24/2023	10.250	697,679		755,000
100108285	Beaverton	OR		05/24/2023	8.999	391,341		465,000
100108286	Ontario	CA		05/24/2023	7.875	455,243		519,000
100108287	Hyattsville	MD		05/24/2023	9.250	390,091		490,000
100108288	Oxnard	CA		05/24/2023	7.625	1,290,295		1,800,000
100108289	Lindale	TX		05/24/2023	7.250	225,323		345,000
100108290	Las Vegas	NV		05/24/2023	7.499	292,168		421,000
100108291	Baltimore	MD		05/24/2023	9.499	294,687		345,000
100108293	Cincinnati	OH		05/24/2023	9.125	218,649		260,000
100108295	Hesperia	CA		05/24/2023	9.499	350,418		445,000
100108296	Downey	CA		05/24/2023	9.375	1,118,593		1,200,000
100108297	Sandy	OR		05/24/2023	7.250	149,652		693,000
100108298	Manassas	VA		05/24/2023	8.499	290,639		350,000
100108299	Tempe	AZ		05/24/2023	7.875	416,173		859,000
100108300	Bradenton	FL		05/24/2023	8.875	299,797		380,000
100108301	Laurel	MD		05/24/2023	10.250	328,692		375,000
100108302	Roseville	CA		05/24/2023	10.250	715,608		780,000
100108303	Kissimmee	FL		05/24/2023	8.999	214,254		259,999
100108304	Spring	TX		05/24/2023	7.999	200,933		240,800
100108305	Las Vegas	NV		05/24/2023	7.499	3,535,855		6,158,000
100108306	Amelia	OH		05/24/2023	7.999	224,513		361,000
100108307	Oakland	CA		05/24/2023	8.999	585,391		865,000
100108308	Las Vegas	NV		05/24/2023	8.499	361,302		540,000
100108309	Florissant	MO		05/24/2023	8.625	178,807		216,999
100108311	Los Angeles	CA		05/24/2023	10.125	673,699		760,000
100108312	Las Vegas	NV		05/24/2023	8.999	1,866,183		2,250,000
100108313	Norfolk	VA		05/24/2023	7.875	171,990		243,000
100108314	Las Vegas	NV		05/24/2023	7.499	639,381		950,000
100108315	Henderson	NV		05/24/2023	6.750	147,866		210,999

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100108316	Los Angeles	CA		05/24/2023	7.250	1,286,251		1,699,000
100108317	Baltimore	MD		05/24/2023	7.875	177,672		247,000
100108318	San Jacinto	CA		05/24/2023	8.250	391,182		540,000
100108319	Las Vegas	NV		05/24/2023	8.999	658,250		700,000
100108320	Thonotosassa	FL		05/24/2023	7.875	268,242		326,000
100108322	Pueblo	CO		05/24/2023	7.250	172,983		220,000
100108323	Douglasville	GA		05/24/2023	8.499	252,567		298,000
100108324	Fresno	CA		05/24/2023	8.625	177,897		226,000
100108325	American Canyon	CA		05/24/2023	7.999	726,373		887,999
100108326	Brooklyn	NY		05/25/2023	7.852	676,299		2,300,000
100108327	Trenton	NJ		05/25/2023	7.447	156,079		220,000
100108329	Richmond	VA		05/25/2023	8.187	360,791		535,000
100108330	Cherry Hill	NJ		05/25/2023	7.204	290,558		475,000
100108331	Selden	NY		05/25/2023	7.975	426,150		585,000
100108332	Elizabeth	NJ		05/25/2023	8.200	382,178		500,000
100108333	Newark	NJ		05/25/2023	8.749	509,850		660,000
100108334	Indianapolis	IN		05/25/2023	7.384	88,429		145,000
100108335	Kansas City	MO		05/25/2023	7.487	184,230		225,000
100108336	Kingston	PA		05/25/2023	8.850	226,311		290,000
100108337	Chicago	IL		05/25/2023	8.146	510,450		1,200,000
100108338	Bridgeton	NJ		05/25/2023	9.046	108,680		135,000
100108339	Bridgeton	NJ		05/25/2023	9.046	108,576		129,999
100108340	Bridgeport	CT		05/25/2023	8.470	181,980		390,000
100108341	Masury	OH		05/25/2023	8.479	87,278		130,000
100108342	East Stroudsburg	PA		05/25/2023	8.324	154,432		228,999
100108343	Kingston	PA		05/25/2023	8.329	118,757		153,000
100108344	Jacksonville	FL		05/25/2023	7.674	107,635		209,000
100108345	Henderson	NV		05/25/2023	7.600	361,247		550,000
100108346	Barnegat Township	NJ		05/25/2023	7.804	227,446		315,000
100108347	Kansas City	MO		05/25/2023	7.438	176,554		230,000
100108348	Detroit	MI		05/25/2023	8.380	132,994		172,999
100108349	Canton	MA		05/25/2023	7.337	400,530		599,999
100108350	Florence	NJ		05/25/2023	8.234	136,038		198,000
100108351	Bensenville	IL		05/25/2023	8.205	196,557		255,000
100108352	Plainfield	NJ		05/25/2023	7.722	405,983		700,000
100108353	Johnson City	NY		05/25/2023	9.080	101,970		131,999
100108354	North Charleston	SC		05/25/2023	7.688	219,804		308,000
100108355	Kansas City	MO		05/25/2023	7.000	153,945		210,000
100108356	Chicago	IL		05/25/2023	8.417	80,956		132,000
100108357	Mastic Beach	NY		05/25/2023	8.563	328,873		525,000
100108358	Akron	OH		05/25/2023	8.194	100,571		129,999
100108359	Akron	OH		05/25/2023	8.154	96,703		125,000
100108360	Akron	OH		05/25/2023	7.844	92,091		120,000
100108361	Akron	OH		05/25/2023	7.594	113,578		148,000
100108362	Hicksville	NY		05/25/2023	7.750	289,916		560,000
100108363	Centralia	WA		05/25/2023	8.450	278,031		360,000
100108364	Newark	NJ		05/25/2023	8.249	281,798		365,000
100108365	Riverhead	NY		05/25/2023	7.830	239,534		485,500
100108366	Thompson	NY		05/25/2023	7.588	194,979		255,000
100108367	Holyoke	MA		05/25/2023	7.919	250,179		326,000
100108370	Aurora	IL		05/25/2023	7.958	191,974		234,000
100108371	Buffalo	NY		05/25/2023	8.419	93,009		128,999
100108372	Philadelphia	PA		05/25/2023	7.800	196,528		315,000
100108373	Baltimore	MD		05/25/2023	7.894	92,997		187,000
100108374	Covington	KY		05/25/2023	8.438	244,755		314,999

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100108375	Calumet City	IL		05/25/2023	8.221	155,467		215,000
100108376	Monticello	NY		05/25/2023	7.622	236,932		332,000
100108377	Brooklyn	NY		05/25/2023	6.836	459,675		2,200,000
100108378	The Bronx	NY		05/25/2023	8.500	582,344		829,999
100108379	Cape Coral	FL		05/25/2023	7.338	179,432		319,999
100108380	Barnegat	NJ		05/25/2023	7.855	227,115		315,000
100108381	Toms River Township	NJ		05/25/2023	7.830	305,250		400,000
100108382	Philadelphia	PA		05/25/2023	8.618	160,269		220,000
100108383	Tuckerton	NJ		05/25/2023	8.105	166,313		230,000
100108384	Columbus	OH		05/25/2023	8.172	130,524		240,000
100108385	Covington	KY		05/25/2023	7.704	145,600		229,000
100108386	Woolwich Township	NJ		05/25/2023	7.387	376,672		530,000
100108387	Baltimore	MD		05/25/2023	7.594	122,787		150,000
100108388	Jacksonville	FL		05/25/2023	7.585	230,738		364,999
100108389	Troy	NY		05/25/2023	7.714	134,523		204,000
100108390	Philadelphia	PA		05/25/2023	8.547	214,500		275,000
100108391	Bridgeton	NJ		05/25/2023	8.080	118,230		154,999
100108392	Belleville	NJ		05/25/2023	7.846	348,816		595,000
100108393	Asheville	NC		05/25/2023	7.929	385,485		537,000
100108394	Troy	NY		05/25/2023	8.314	77,913		117,000
100108395	Newburgh	NY		05/25/2023	7.600	407,800		545,000
100108396	Bayville	NJ		05/25/2023	7.183	281,892		395,000
100108397	Chicago	IL		05/25/2023	7.851	131,325		170,000
100108399	Irvington	NJ		05/25/2023	8.450	398,086		485,000
100108400	Little Rock	AR		05/25/2023	8.855	92,535		161,000
100108401	Cleveland	OH		05/25/2023	9.036	85,052		110,000
100108402	Indianapolis	IN		05/25/2023	8.296	82,410		134,000
100108403	Baytown	TX		05/25/2023	7.750	340,247		475,000
100108404	Yonkers	NY		05/25/2023	7.859	647,488		850,000
100108405	Baltimore	MD		05/25/2023	8.194	106,600		130,000
100108406	Gary	IN		05/25/2023	8.453	108,623		139,999
100108407	Killeen	TX		05/25/2023	7.833	130,140		184,999
100108408	Yonkers	NY		05/25/2023	7.850	743,798		975,000
100108409	Baltimore	MD		05/25/2023	8.100	106,600		160,000
100108410	Baltimore	MD		05/25/2023	8.100	106,600		175,000
100108411	Trenton	NJ		05/25/2023	8.371	99,401		130,000
100108412	Baltimore	MD		05/25/2023	8.194	106,600		185,000
100108413	Baltimore	MD		05/25/2023	8.154	106,600		195,000
100108414	Baltimore	MD		05/25/2023	8.100	106,600		164,999
100108415	Washington	DC		05/25/2023	7.344	518,399		719,000
100108416	Waco	TX		05/25/2023	7.984	194,670		269,999
100108417	New Haven	CT		05/25/2023	8.150	197,249		273,000
100108418	La Porte	IN		05/25/2023	8.569	84,604		110,000
100108419	Philadelphia	PA		05/25/2023	8.144	177,856		229,999
100108420	Indianapolis	IN		05/25/2023	7.824	108,459		162,000
100108421	Pittsburgh	PA		05/25/2023	8.463	178,413		250,000
100108422	Staten Island	NY		05/25/2023	7.900	1,051,558		1,399,999
100108423	Cleveland	OH		05/25/2023	7.946	144,361		177,000
100108424	Hazel Crest	IL		05/25/2023	8.109	123,600		150,000
100108425	Schenectady	NY		05/25/2023	7.955	173,845		241,000
100108426	Brooklyn	NY		05/25/2023	8.990	1,168,945		1,510,000
100108427	Haverstraw	NY		05/25/2023	7.824	587,232		720,000
100108428	Woodland Hills	CA		05/25/2023	8.108	1,246,815		1,614,000
100108429	Baltimore	MD		05/25/2023	8.327	111,930		156,000
100108430	Haverstraw	NY		05/25/2023	7.879	344,013		445,000

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100108431	Haverstraw	NY		05/25/2023	7.950	419,739		549,999
100108432	Lake Wales	FL		05/25/2023	7.913	148,517		195,000
100108434	Haverstraw	NY		05/25/2023	7.800	486,707		599,999
100108435	Burbank	CA		05/25/2023	7.767	334,750		1,300,000
100108436	Statesville	NC		05/25/2023	8.029	198,054		295,000
100108437	Milwaukee	WI		05/25/2023	9.024	81,939		104,999
100108438	Detroit	MI		05/25/2023	8.195	152,072		210,000
100108439	Syracuse	NY		05/25/2023	7.761	126,175		174,999
100108440	Deepwater	NJ		05/25/2023	7.384	115,330		225,000
100108441	Newark	NJ		05/25/2023	7.513	379,557		540,000
100108442	Woodbury	NY		05/25/2023	7.800	513,084		1,125,000
100108443	Waterbury	CT		05/25/2023	7.975	174,182		242,000
100108444	Berlin	NJ		05/25/2023	7.800	242,150		315,000
100108445	Bronx	NY		05/25/2023	8.057	646,293		960,000
100108446	Mobile	AL		05/25/2023	8.551	84,123		116,000
100108447	Brooklyn	NY		05/25/2023	8.075	891,663		1,245,000
100108448	Port Norris	NJ		05/25/2023	8.060	160,869		210,000
100108449	Lahaina	HI		05/25/2023	8.600	1,228,500		1,575,000
100108450	Bronx	NY		05/25/2023	7.633	140,589		197,000
100108452	City Of Orange	NJ		05/25/2023	7.374	257,730		395,000
100108453	Amityville	NY		05/25/2023	7.488	351,728		500,000
100108454	Irvington	NJ		05/25/2023	9.163	292,040		399,999
100108455	Lexington	MA		05/25/2023	8.250	726,075		1,160,000
100108456	North Charleston	SC		05/25/2023	9.875	219,300		495,000
100108457	Los Gatos	CA		05/25/2023	7.749	692,165		1,999,999
100108458	Twin Falls	ID		05/25/2023	8.250	483,138		600,000
100108459	Piedmont	SC		05/25/2023	8.875	147,073		179,000
100108460	Fairhope	AL		05/25/2023	8.625	207,766		330,999
100108461	S Lake Tahoe	CA		05/25/2023	7.500	1,095,560		1,350,000
100108462	Gilbert	AZ		05/25/2023	7.750	657,685		805,000
100108463	Austin	TX		05/25/2023	8.249	578,189		715,999
100108464	North Port	FL		05/25/2023	7.374	318,452		394,000
100108465	Del Mar	CA		05/25/2023	7.625	1,515,401		3,799,999
100108467	Ennis	TX		05/25/2023	7.125	276,150		400,000
100108468	Clovis	CA		05/25/2023	7.249	581,358		725,000
100108469	Philadelphia	PA		05/25/2023	7.499	280,611		370,000
100108470	Coconut Creek	FL		05/25/2023	7.625	213,413		300,000
100108471	Fort Lauderdale	FL		05/25/2023	8.999	1,530,443		2,135,000
100108472	Palm Beach Gardens	FL		05/25/2023	7.250	705,252		881,812
100108473	Riverside	CA		05/25/2023	6.999	1,131,178		1,411,000
100108474	Ridgefield Park	NJ		05/25/2023	8.374	710,617		935,000
100108475	Linden	NJ		05/25/2023	7.999	417,739		500,000
100108476	Madison	CT		05/25/2023	8.750	309,829		385,000
100108477	Lowell	MA		05/25/2023	8.999	376,063		460,000
100108478	Kissimmee	FL		05/25/2023	9.875	456,882		583,999
100108480	Sarasota	FL		05/25/2023	7.999	1,579,732		2,100,000
100108482	Somerset	NJ		05/25/2023	9.375	405,193		530,000
100108483	Coachella	CA		05/25/2023	8.249	406,180		495,000
100108484	Westbury	NY		05/25/2023	6.874	365,312		538,000
100108485	Houston	TX		05/25/2023	9.125	548,374		664,999
100108486	Port Hueneme	CA		05/25/2023	8.000	484,903		675,000
100108487	Woodland Hills	CA		05/25/2023	7.500	1,006,250		1,250,000
100108488	Tampa	FL		05/25/2023	9.375	262,334		350,000
100108489	Sarasota	FL		05/25/2023	7.999	1,579,732		2,350,000
100108490	Brunswick	GA		05/25/2023	7.375	232,580		290,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100108491	Baltimore	MD		05/25/2023	7.875	102,125		170,000
100108492	Kissimmee	FL		05/25/2023	7.824	397,245		540,000
100108493	San Jose	CA		05/25/2023	8.500	1,103,767		1,350,000
100108494	Encino	CA		05/25/2023	7.625	1,387,328		1,620,000
100108495	Riviera Beach	FL		05/25/2023	7.875	353,235		750,000
100108496	Pembroke Pines	FL		05/25/2023	6.875	412,598		599,999
100108497	Huntington Beach	CA		05/25/2023	8.250	643,454		785,000
100108498	Frederick	MD		05/25/2023	8.625	650,370		840,000
100108499	Fresno	CA		05/25/2023	7.250	476,109		603,000
100108500	Miami	FL		05/25/2023	8.875	388,963		508,000
100108501	Cedar Glen	CA		05/25/2023	7.250	291,964		367,999
100108502	Cedar Glen	CA		05/25/2023	7.250	376,856		475,000
100108503	Yucca Valley	CA		05/25/2023	8.750	200,630		284,999
100108507	Lake Havasu City	AZ		05/25/2023	8.000	251,140		355,000
100108508	Tampa	FL		05/25/2023	8.625	281,775		425,000
100108509	Enschede	NLD		05/25/2023	6.250	54,677		
100108510	Veldhoven	NLD		05/25/2023	6.750	90,056		
100108511	Zwolle	NLD		05/25/2023	5.300	179,684		
100108512	Echt/Limburg	NLD		05/25/2023	5.780	537,765		
100108513	Katwijk	NLD		05/25/2023	6.450	480,300		
100108514	Dordrecht/Drechtsteden	NLD		05/25/2023	6.350	159,099		
100108515	Deventer	NLD		05/25/2023	5.850	618,386		
100108516	Schiedam/Vlaardingen	NLD		05/25/2023	5.935	189,761		
100108517	Schiedam/Vlaardingen	NLD		05/25/2023	5.935	12,651		
100108518	Heerhugowaard	NLD		05/25/2023	6.200	343,072		
100108519	Heerhugowaard	NLD		05/25/2023	6.200	343,072		
100108520	Den Haag	NLD		05/25/2023	6.250	301,045		
100108521	Rotterdam	NLD		05/25/2023	5.850	687,858		
100108522	Rotterdam	NLD		05/25/2023	5.700	476,869		
100108523	Sneek	NLD		05/25/2023	5.890	88,341		
100108524	Heerlen	NLD		05/25/2023	6.050	90,056		
100108525	Haarlem	NLD		05/25/2023	6.020	303,618		
100108526	Oostburg	NLD		05/25/2023	6.070	90,056		
100108527	Deventer	NLD		05/25/2023	6.105	107,210		
100108528	Deventer	NLD		05/25/2023	6.020	107,210		
100108529	Lelystad	NLD		05/25/2023	6.350	180,113		
100108530	Lelystad	NLD		05/25/2023	6.350	12,008		
100108531	Zierikzee	NLD		05/25/2023	6.350	125,436		
100108532	Zierikzee	NLD		05/25/2023	6.350	8,362		
100108533	Tilburg	NLD		05/25/2023	6.100	195,122		
100108534	Schiedam/Vlaardingen	NLD		05/25/2023	6.300	125,436		
100108535	Den Haag	NLD		05/25/2023	6.200	324,203		
100108536	Leiden	NLD		05/25/2023	6.150	172,822		
100108537	Zutphen	NLD		05/25/2023	6.500	160,815		
100108538	Almere	NLD		05/25/2023	6.655	1,808,716		
100108539	Almere	NLD		05/25/2023	6.655	1,682,573		
100108540	Almere	NLD		05/25/2023	6.655	2,056,821		
100108541	Almere	NLD		05/25/2023	6.655	1,678,025		
100108542	Rotterdam	NLD		05/25/2023	6.655	875,514		
100108543	Almere	NLD		05/25/2023	6.655	2,007,033		
100108544	Almere	NLD		05/25/2023	6.655	1,745,512		
100108545	Almere	NLD		05/25/2023	6.655	839,453		
100108546	Groningen	NLD		05/25/2023	6.630	155,240		
100108547	Den Haag	NLD		05/25/2023	6.545	242,509		
100108548	Katwijk	NLD		05/25/2023	6.545	246,154		

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100108549	Echt/Limburg	NLD.		05/25/2023	7.790	278,746		
100108550	Bussum/Uothoorn/Purmerend	NLD.		05/25/2023	6.740	238,006		
100108551	Bussum/Uothoorn/Purmerend	NLD.		05/25/2023	6.740	15,867		
100108888	Lakeside	CA.		05/31/2023	7.750	581,246		939,999
100108889	Estero	FL.		05/31/2023	7.875	357,631		454,999
100108890	Port Saint Lucie	FL.		05/31/2023	8.250	294,657		355,000
100108891	Maricopa	AZ.		05/31/2023	8.125	533,856		650,000
100108892	Fernandina Beach	FL.		05/31/2023	7.000	1,168,737		2,198,000
100108893	Houston	TX.		05/31/2023	7.500	871,593		1,087,000
100108894	Sacramento	CA.		05/31/2023	7.625	386,468		545,000
100108895	Woodland Hills	CA.		05/31/2023	7.875	963,117		1,205,000
100108896	Pflugerville	TX.		05/31/2023	8.500	410,153		465,000
100108897	Lakeside	CA.		05/31/2023	7.000	553,076		779,999
100108898	Tracy	CA.		05/31/2023	7.500	582,386		722,000
100108899	Lake Elsinore	CA.		05/31/2023	9.875	543,920		590,000
100108901	Mooresville	NC.		05/31/2023	7.875	810,520		995,000
100108902	Renton	WA.		05/31/2023	9.625	830,053		916,000
100108903	Costa Mesa	CA.		05/31/2023	7.875	1,033,269		1,250,000
100108904	Sicklerville	NJ.		05/31/2023	9.250	399,160		439,999
100108905	Monroe Township	NJ.		05/31/2023	7.875	522,380		695,000
100108906	Ocala	FL.		05/31/2023	7.500	398,189		530,000
100108907	Celebration	FL.		05/31/2023	8.625	910,145		1,100,000
100108908	Kiowa	CO.		05/31/2023	7.750	820,211		1,400,000
100108909	Whittier	CA.		05/31/2023	7.125	1,059,549		1,400,000
100108910	East Stroudsburg	PA.		05/31/2023	7.250	307,114		465,000
100108911	West Palm Beach	FL.		05/31/2023	7.250	343,181		510,000
100108912	Sedona	AZ.		05/31/2023	7.875	857,862		1,260,000
100108913	Lindenhurst	IL.		05/31/2023	9.750	304,065		330,000
100108914	Turlock	CA.		05/31/2023	7.625	502,524		718,999
100108915	Kearneysville	WV.		05/31/2023	7.250	398,769		526,000
100108916	Yorba Linda	CA.		05/31/2023	8.500	1,981,956		2,400,000
100108917	San Antonio	TX.		05/31/2023	8.875	341,989		430,000
100108918	Galveston	TX.		05/31/2023	8.500	518,228		718,900
100108919	Charlotte	NC.		05/31/2023	7.375	759,880		1,038,000
100108920	Frisco	TX.		05/31/2023	9.625	377,006		450,000
100108921	Port Saint Joe	FL.		05/31/2023	8.375	308,397		344,900
100108922	Riverside	CA.		05/31/2023	8.625	1,015,972		1,232,000
100108923	Odessa	FL.		05/31/2023	7.625	431,458		610,000
100108924	Pasadena	TX.		05/31/2023	7.500	264,036		337,000
100108925	Orlando	FL.		05/31/2023	7.250	1,136,734		1,689,999
100108926	Ridgefield	WA.		05/31/2023	8.500	758,742		990,000
100108927	Vancouver	WA.		05/31/2023	8.375	474,131		565,000
100108928	Valley Center	CA.		05/31/2023	8.875	685,241		785,000
100108929	Spring	TX.		05/31/2023	7.375	609,898		736,000
100108930	Blaine	WA.		05/31/2023	7.875	719,450		1,000,000
100108931	Bradenton	FL.		05/31/2023	8.875	389,723		415,000
100108932	Rancho Cucamonga	CA.		05/31/2023	6.750	571,594		850,000
100108933	Pacifica	CA.		05/31/2023	7.500	1,164,933		1,495,000
100108934	Palm Springs	CA.		05/31/2023	6.500	634,112		810,000
100108935	Glenwood Springs	CO.		05/31/2023	7.875	495,410		640,000
100108936	Plantation	FL.		05/31/2023	8.250	414,091		525,000
100108937	Saint Petersburg	FL.		05/31/2023	7.250	2,277,821		2,995,000
100108938	Woodway	TX.		05/31/2023	8.125	270,226		435,000
100108939	Los Angeles	CA.		05/31/2023	8.625	1,192,065		1,524,999
100108940	Los Angeles	CA.		05/31/2023	8.875	632,265		810,000

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100108942	Dania Beach	FL		05/31/2023	8.375	928,398		1,200,000
100108943	Ocala	FL		05/31/2023	9.875	231,388		240,000
100108944	Westminster	MD		05/31/2023	10.000	611,798		684,999
100108945	Citrus Heights	CA		05/31/2023	8.375	128,548		230,000
100108946	Houston	TX		05/31/2023	7.625	1,183,817		1,775,000
100108948	West Palm Beach	FL		05/31/2023	9.000	369,691		440,000
100108949	Pilot Point	TX		05/31/2023	8.875	134,047		266,000
100108950	Bensenville	IL		05/31/2023	9.125	113,790		260,000
100108951	San Antonio	TX		05/31/2023	8.375	343,686		449,000
100108952	Washington	DC		05/31/2023	8.000	288,066		508,000
100108953	Phoenix	AZ		05/31/2023	7.750	303,629		435,000
100108954	Glendale	AZ		05/31/2023	8.500	337,804		425,000
100108955	Miami	FL		05/31/2023	7.875	290,779		444,999
100108956	Cincinnati	OH		05/31/2023	7.875	165,699		239,999
100108957	Killeen	TX		05/31/2023	8.500	141,273		240,000
100108958	Texas City	TX		05/31/2023	9.000	140,061		172,000
100108959	Azle	TX		05/31/2023	8.500	180,683		340,000
100108960	Lexington	NC		05/31/2023	8.750	143,794		174,999
100108961	Mcallen	TX		05/31/2023	10.000	438,981		515,000
100108962	Miami	FL		05/31/2023	7.875	277,630		380,000
100108963	Lexington	NC		05/31/2023	8.625	208,043		260,000
100108964	Charlotte	NC		05/31/2023	7.875	204,699		325,000
100108965	Philadelphia	PA		05/31/2023	9.500	116,601		152,000
100108966	Lexington	NC		05/31/2023	8.875	117,041		145,000
100108967	Cameron	NC		05/31/2023	8.250	209,935		340,000
100108968	Piscataway	NJ		05/31/2023	8.875	276,488		335,000
100108969	Kearny	NJ		05/31/2023	8.500	422,688		503,000
100108970	Scottsdale	AZ		05/31/2023	8.875	466,615		630,000
100108971	University Heights	OH		05/31/2023	8.250	122,490		194,999
100108972	Memphis	TN		05/31/2023	8.000	106,426		135,000
100108973	Passaic	NJ		05/31/2023	9.375	384,843		530,000
100108974	Arizona City	AZ		05/31/2023	7.875	233,337		320,000
100108975	Colorado Springs	CO		05/31/2023	7.625	287,381		380,000
100108976	Danville	KY		05/31/2023	8.000	105,093		160,000
100108977	Aptos	CA		05/31/2023	7.625	153,423		860,000
100108978	Winter Garden	FL		05/31/2023	7.750	190,532		261,000
100108979	Davenport	FL		05/31/2023	8.875	243,901		290,000
100108980	Kalama	WA		05/31/2023	7.875	459,921		640,000
100108981	Mammoth Lakes	CA		05/31/2023	7.875	333,000		569,999
100108982	Miami Gardens	FL		05/31/2023	8.750	356,277		450,000
100108983	Lubbock	TX		05/31/2023	8.875	154,018		195,000
100108984	Leicester	NC		05/31/2023	8.000	447,647		591,000
100108985	Manalapan	NJ		05/31/2023	7.500	128,601		250,000
100108986	Charlotte	NC		05/31/2023	8.000	317,399		415,000
100108987	Killeen	TX		05/31/2023	9.625	118,317		138,000
100108988	Supply	NC		05/31/2023	8.500	385,633		488,000
100108989	Tucson	AZ		05/31/2023	8.250	211,516		270,000
100108990	Malibu	CA		05/31/2023	7.375	2,560,064		3,650,000
100108991	Vacaville	CA		05/31/2023	7.875	513,439		1,050,000
100108992	Surprise	AZ		05/31/2023	8.625	270,731		395,000
100108993	Winter Park	FL		05/31/2023	8.750	339,175		418,499
100108994	Ferris	TX		05/31/2023	8.250	452,300		540,000
100108995	Williams	AZ		05/31/2023	8.500	473,066		775,000
100108996	Madera	CA		05/31/2023	7.125	303,492		410,000
100108997	Lehigh Acres	FL		05/31/2023	8.875	204,475		257,000

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100108998	Miami Shores	FL		05/31/2023	9.750	639,900		872,999
100108999	Grass Valley	CA		05/31/2023	8.250	355,805		530,000
100109000	Roselle	IL		05/31/2023	7.625	349,488		428,000
100109001	Lake Arrowhead	CA		05/31/2023	7.500	443,016		1,426,000
100109002	Kissimmee	FL		05/31/2023	8.500	195,711		352,000
100109003	Alpine	CA		05/31/2023	8.250	105,119		448,500
100109004	Saint Louis	MO		05/31/2023	10.250	224,947		300,000
100109005	Middletown	CT		05/31/2023	10.250	260,948		343,000
100109006	Panama City	FL		05/31/2023	9.125	325,233		400,000
100109007	Palm Springs	CA		05/31/2023	7.375	758,197		1,385,000
100109008	Martinez	CA		05/31/2023	7.750	269,696		860,000
100109009	Los Angeles	CA		05/31/2023	7.875	1,413,156		1,900,000
100109010	Fort Worth	TX		05/31/2023	8.625	383,591		525,000
100109011	Grand Prairie	TX		05/31/2023	7.750	285,745		395,999
100109012	Bakersfield	CA		05/31/2023	7.750	120,997		230,000
100109013	Chicago	IL		05/31/2023	8.625	616,834		810,000
100109014	Jacksonville	FL		05/31/2023	7.250	270,388		385,000
100109015	Madera	CA		05/31/2023	8.375	221,326		291,000
100109016	Mount Vernon	WA		05/31/2023	8.125	376,448		495,000
100109017	Royse City	TX		05/31/2023	9.250	555,916		765,000
100109018	Olney	MD		05/31/2023	8.125	505,530		660,000
100109019	La Marque	TX		05/31/2023	8.625	165,160		206,000
100109021	Corona	CA		05/31/2023	9.750	246,334		554,999
100109022	Pacoima	CA		05/31/2023	8.875	194,546		705,000
100109023	Colton	CA		05/31/2023	8.750	393,120		480,000
100109024	Riverside	CA		05/31/2023	8.125	416,462		565,000
100109025	Riverside	NJ		05/31/2023	8.875	187,758		228,000
100109026	Lake Stevens	WA		05/31/2023	7.500	583,033		965,000
100109027	Gresham	OR		05/31/2023	8.500	407,880		495,000
100109028	Bakersfield	CA		05/31/2023	8.625	479,349		590,000
100109029	Silver Spring	MD		05/31/2023	7.375	364,050		450,000
100109030	Hallandale Beach	FL		05/31/2023	7.375	263,344		418,000
100109031	Redondo Beach	CA		06/02/2023	7.125	2,499,975		3,075,000
100109032	Washington	DC		06/02/2023	8.500	3,128,920		4,350,000
100109033	Manhattan Beach	CA		06/02/2023	7.125	1,415,124		3,200,000
100109034	Loganville	GA		06/02/2023	7.875	275,196		340,000
100109035	Bend	OR		06/02/2023	7.750	346,375		849,999
100109036	Santa Monica	CA		06/02/2023	8.125	2,567,184		3,200,000
100109037	Mesa	AZ		06/02/2023	8.250	283,673		475,000
100109038	Sterling	VA		06/02/2023	7.625	464,838		599,000
100109039	Las Vegas	NV		06/02/2023	9.750	422,734		520,000
100109040	Miami	FL		06/05/2023	8.000	989,336		1,200,000
100109041	Sugar Land	TX		06/05/2023	6.875	282,784		432,000
100109042	Rancho Cucamonga	CA		06/05/2023	7.000	1,006,727		1,330,000
100109043	Waynesboro	VA		06/05/2023	7.625	210,635		282,000
100109044	Harlingen	TX		06/05/2023	7.625	232,104		285,000
100109045	Las Vegas	NV		06/05/2023	7.750	548,388		675,000
100109046	Miami Beach	FL		06/05/2023	8.125	1,140,440		1,406,000
100109047	Plantation	FL		06/05/2023	8.500	304,503		817,999
100109048	Bradenton	FL		06/05/2023	7.875	725,859		995,000
100109049	Warren	MI		06/05/2023	9.375	107,974		149,000
100109050	La Mesa	CA		06/05/2023	6.875	894,696		1,250,000
100109051	Atlanta	GA		06/05/2023	7.875	383,156		520,000
100109052	Macon	GA		06/05/2023	8.625	193,325		258,000
100109053	Fort Lauderdale	FL		06/05/2023	7.500	1,535,578		2,300,000

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	2	3					Additional	
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100109054	Hemet	CA		06/05/2023	7.875	216,224		389,999
100109055	Upland	CA		06/05/2023	8.375	1,472,220		1,799,999
100109056	Peachtree City	GA		06/05/2023	8.625	212,193		302,000
100109057	Berwyn	IL		06/05/2023	8.125	267,634		366,000
100109058	Dallas	TX		06/05/2023	7.990	714,604		875,000
100109059	Kissimmee	FL		06/05/2023	8.500	258,365		330,000
100109060	West Palm Beach	FL		06/05/2023	6.750	805,986		1,500,000
100109063	Middleton	ID		06/05/2023	7.624	450,235		595,000
100109064	Fort Washington	MD		06/05/2023	7.249	238,579		365,000
100109065	Orange	CA		06/05/2023	9.500	798,671		860,000
100109066	Pleasanton	CA		06/05/2023	7.750	2,850,400		4,000,000
100109067	Franklin Park	IL		06/05/2023	8.875	271,149		326,000
100109068	Upper Chichester	PA		06/05/2023	7.875	184,246		286,000
100109069	Bakersfield	CA		06/05/2023	9.500	166,025		255,000
100109070	Kissimmee	FL		06/05/2023	8.124	217,256		284,000
100109071	Laytonville	CA		06/05/2023	6.999	393,373		500,000
100109072	Metairie	LA		06/05/2023	6.874	230,055		335,000
100109073	Maricopa	AZ		06/05/2023	8.625	274,022		335,000
100109074	Marrero	LA		06/05/2023	7.124	321,189		410,000
100109075	Sarasota	FL		06/05/2023	7.875	554,028		680,000
100109076	Southwest Ranches	FL		06/05/2023	7.875	3,486,829		4,769,000
100109077	Wilmington	DE		06/05/2023	7.249	334,571		475,000
100109078	Winchester	VA		06/05/2023	9.000	209,804		254,000
100109079	Terrell	TX		06/05/2023	8.875	193,925		264,999
100109080	North Wildwood	NJ		06/05/2023	9.500	783,900		1,200,000
100109081	West Sacramento	CA		06/05/2023	8.624	456,969		530,000
100109082	Deerfield Beach	FL		06/05/2023	8.499	469,313		615,000
100109083	Kissimmee	FL		06/05/2023	7.999	257,665		333,000
100109084	Gatlinburg	TN		06/05/2023	8.375	725,319		902,999
100109085	Denver	CO		06/05/2023	7.374	272,350		355,000
100109086	Hialeah Gardens	FL		06/05/2023	9.125	174,417		245,000
100109088	Pocono Lake	PA		06/05/2023	7.375	434,768		582,000
100109089	Corpus Christi	TX		06/05/2023	7.624	154,439		199,999
100109090	Galveston	TX		06/05/2023	9.500	321,997		389,000
100109091	Norwalk	CT		06/05/2023	7.874	551,769		640,000
100109092	Delray Beach	FL		06/05/2023	8.000	658,088		839,999
100109093	Cairo	NY		06/05/2023	7.249	177,184		379,999
100109094	Richardson	TX		06/05/2023	7.874	500,078		640,000
100109096	Orange	NJ		06/05/2023	7.875	459,298		545,000
100109097	Fresno	CA		06/05/2023	9.124	423,948		490,000
100109098	Terrell	TX		06/05/2023	8.625	154,759		232,000
100109100	Tarpon Springs	FL		06/05/2023	8.375	574,988		759,999
100109102	Orlando	FL		06/05/2023	8.625	143,125		260,000
100109103	Bakersfield	CA		06/05/2023	10.000	181,800		315,000
100109105	Kissimmee	FL		06/05/2023	8.124	342,499		454,999
100109106	Leesburg	VA		06/05/2023	8.375	339,512		409,999
100109107	Downey	CA		06/05/2023	7.999	1,324,774		1,604,000
100109108	Orlando	FL		06/05/2023	8.625	144,392		260,000
100109109	Cherry Hill	NJ		06/05/2023	6.749	415,132		808,000
100109110	Naples	FL		06/05/2023	9.999	1,596,460		2,825,000
100109111	Orlando	FL		06/05/2023	8.625	136,854		260,000
100109112	Danbury	CT		06/05/2023	8.125	334,431		475,000
100109113	Garfield	NJ		06/05/2023	8.500	495,564		610,000
100109114	Richmond	VA		06/05/2023	8.875	141,024		205,999
100109115	Blakeslee	PA		06/05/2023	8.400	208,003		275,000

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100109116	Greenville	SC		06/05/2023	8.250	129,382		170,000
100109117	Windermere	FL		06/05/2023	8.375	287,351		370,000
100109119	Sun Valley	CA		06/05/2023	6.875	943,987		1,400,000
100109120	Cape Coral	FL		06/05/2023	8.000	245,400		395,000
100109121	Deerfield Beach	FL		06/05/2023	8.124	264,220		330,000
100109122	Pleasantville	NJ		06/05/2023	9.625	116,027		165,000
100109123	Philadelphia	PA		06/05/2023	8.250	310,275		400,000
100109124	Pleasantville	NJ		06/05/2023	9.625	101,498		142,000
100109125	Neptune	NJ		06/05/2023	8.375	264,467		365,000
100109126	Franklin	NC		06/05/2023	9.750	237,682		355,000
100109127	Silver Spring	MD		06/05/2023	8.750	687,225		910,000
100109128	Cypress	TX		06/05/2023	6.875	1,523,066		2,200,000
100109129	Upper Darby	PA		06/05/2023	10.875	133,074		182,500
100109130	Willimantic	CT		06/05/2023	8.875	181,067		254,999
100109131	Springfield	MA		06/05/2023	9.250	248,637		300,000
100109132	Maitland	FL		06/05/2023	7.249	444,924		840,000
100109133	N Las Vegas	NV		06/05/2023	8.875	346,983		420,000
100109134	San Jose	CA		06/09/2023	7.750	950,194		1,100,000
100109135	Newport Beach	CA		06/09/2023	9.000	4,259,994		6,900,000
100109136	Westminster	CA		06/09/2023	7.375	665,081		900,000
100109137	Palm Bay	FL		06/09/2023	8.125	169,638		206,899
100109138	Glendale	CA		06/09/2023	7.500	1,115,125		1,619,999
100109139	Garland	TX		06/09/2023	7.750	153,563		325,000
100109140	Midland	TX		06/09/2023	8.250	256,568		314,999
100109141	Midland	TX		06/09/2023	9.500	191,233		238,000
100109142	Katy	TX		06/09/2023	7.750	346,290		485,000
100109143	Newport Beach	CA		06/09/2023	7.375	1,530,000		3,200,000
100109144	Richmond	TX		06/09/2023	6.500	427,733		534,999
100109145	Snellville	GA		06/09/2023	8.875	311,754		384,999
100109146	Northridge	CA		06/09/2023	7.375	762,025		935,000
100109147	Lancaster	CA		06/09/2023	8.750	425,880		519,999
100109148	Madeira Beach	FL		06/09/2023	7.875	838,406		1,100,000
100109149	Lodi	CA		07/21/2023	8.375	618,707		665,000
100109150	Ponte Vedra	FL		07/21/2023	8.375	1,356,155		1,999,999
100109151	Fredericksburg	TX		07/21/2023	7.375	488,657		602,000
100109153	Dallas	TX		07/21/2023	7.750	968,356		2,000,000
100109154	Saint George	UT		07/21/2023	7.750	182,511		410,000
100109155	Westport	CT		07/21/2023	8.625	728,950		900,000
100109156	Oakley	CA		07/21/2023	8.875	1,234,160		1,600,000
100109157	Heber City	UT		07/21/2023	7.625	801,277		1,100,000
100109158	Los Angeles	CA		07/21/2023	7.750	1,983,713		2,425,000
100109159	Bakersfield	CA		07/21/2023	7.375	334,545		411,000
100109160	Hilo	HI		07/21/2023	8.250	158,532		184,000
100109161	Wheat Ridge	CO		07/21/2023	8.375	1,381,446		1,700,000
100109163	Ocala	FL		07/21/2023	8.250	346,729		390,000
100109164	Irving	TX		07/21/2023	9.250	306,396		340,000
100109165	Newark	NJ		07/21/2023	8.750	544,063		699,999
100109166	Rosharon	TX		07/21/2023	7.500	409,033		499,999
100109167	Georgetown	TX		07/21/2023	7.500	503,909		650,000
100109168	Phoenix	AZ		07/21/2023	8.125	473,185		560,000
100109169	Arlington	TX		07/21/2023	7.125	396,197		490,000
100109170	Columbus	OH		07/21/2023	9.000	136,708		240,000
100109172	Los Angeles	CA		07/21/2023	8.750	2,423,205		2,935,000
100109173	Montgomery	TX		07/21/2023	7.250	546,323		1,480,000
100109174	Morgan Hill	CA		07/21/2023	7.625	255,108		800,000

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100109175	Levittown	PA		07/21/2023	8.500	259,896		345,000
100109176	Santa Clarita	CA		07/21/2023	7.000	806,537		1,010,000
100109177	Santa Clarita	CA		07/21/2023	6.875	401,253		535,999
100109178	Los Angeles (West Hills Area)	CA		07/21/2023	6.875	1,376,888		1,850,000
100109179	Celina	TX		07/21/2023	9.875	1,158,246		1,369,999
100109180	El Cerrito	CA		07/21/2023	8.000	560,426		1,565,000
100109181	Katy	TX		07/21/2023	7.875	445,264		563,000
100109182	Mesa	AZ		07/21/2023	8.250	595,724		730,000
100109183	Pismo Beach	CA		07/21/2023	7.875	1,354,869		2,225,000
100109184	Houston	TX		07/21/2023	8.000	415,869		500,000
100109185	Scottsdale	AZ		07/21/2023	7.375	471,501		660,000
100109186	Santa Clarita	CA		07/21/2023	7.250	913,991		1,130,000
100109188	Charlotte	NC		07/21/2023	8.625	312,689		349,999
100109189	San Diego	CA		07/21/2023	7.750	682,073		825,000
100109190	Whittier	CA		07/21/2023	7.375	615,788		815,000
100109191	Moreno Valley	CA		07/21/2023	8.500	472,981		514,999
100109192	Houston	TX		07/21/2023	8.625	316,241		350,000
100109193	San Rafael	CA		07/21/2023	6.625	389,097		629,999
100109194	Fairburn	GA		07/21/2023	8.500	288,304		306,000
100109195	Santa Monica	CA		07/21/2023	7.250	1,162,740		1,450,000
100109196	Fort Lauderdale	FL		07/21/2023	8.625	456,766		535,999
100109197	Palm Desert	CA		07/21/2023	7.125	624,986		819,000
100109199	West Palm Beach	FL		07/21/2023	9.250	271,998		299,999
100109200	Stockton	CA		07/21/2023	6.500	484,962		975,000
100109201	Riviera Beach	FL		07/21/2023	8.875	342,290		365,000
100109203	Denton	TX		07/21/2023	9.250	209,243		235,000
100109204	Los Angeles	CA		07/21/2023	7.000	1,999,986		2,999,999
100109205	Studio City	CA		07/21/2023	7.500	874,219		1,900,000
100109206	Aubrey	TX		07/21/2023	8.375	1,041,745		1,195,000
100109208	Phoenix	AZ		07/21/2023	7.875	257,150		403,000
100109210	Mesa	AZ		07/21/2023	6.875	385,857		539,999
100109211	Mount Prospect	IL		07/21/2023	9.375	276,087		315,000
100109212	Turlock	CA		07/21/2023	6.875	832,689		1,045,000
100109214	Everett	WA		07/21/2023	7.125	542,850		675,000
100109215	Apopka	FL		07/21/2023	9.250	611,032		684,999
100109216	Mesa	AZ		07/21/2023	9.250	864,045		980,000
100109217	Corona	CA		07/21/2023	7.250	885,541		1,225,000
100109219	Denver	CO		07/21/2023	7.875	457,381		560,000
100109220	Miami	FL		07/21/2023	7.875	292,017		375,000
100109221	North Miami	FL		07/21/2023	9.000	446,707		490,000
100109222	San Jose	CA		07/21/2023	9.375	950,579		1,250,000
100109223	Houston	TX		07/21/2023	9.625	217,120		254,999
100109224	Yorba Linda	CA		07/21/2023	8.875	1,229,148		1,350,000
100109225	Dallas	TX		07/21/2023	8.375	763,142		830,000
100109226	Corona	CA		07/21/2023	7.750	709,438		870,000
100109227	Chicago	IL		07/21/2023	9.500	317,635		356,000
100109228	Altamonte Springs	FL		07/21/2023	9.375	325,351		394,000
100109229	Long Beach	CA		07/21/2023	8.000	1,224,118		1,712,000
100109231	Chicago	IL		07/21/2023	8.500	194,227		245,000
100109232	Sierra Vista	AZ		07/21/2023	8.000	132,382		195,000
100109233	Phoenix	AZ		07/21/2023	8.625	235,503		295,000
100109234	Philadelphia	PA		07/21/2023	9.875	148,438		200,000
100109235	Chicago	IL		07/21/2023	8.125	102,695		160,000
100109236	Davenport	FL		07/21/2023	8.250	230,151		290,000
100109237	Calumet City	IL		07/21/2023	9.000	101,361		135,000

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100109238	Memphis	TN		07/21/2023	8.000	103,041		200,000
100109239	Jacksonville	FL		07/21/2023	7.500	207,740		302,500
100109241	Gulf Shores	AL		07/21/2023	7.500	596,174		749,900
100109242	Palm Coast	FL		07/21/2023	7.250	332,735		474,999
100109243	Hollywood	FL		07/21/2023	8.500	367,856		540,000
100109244	Los Angeles	CA		07/21/2023	7.250	197,367		1,649,999
100109245	Hollywood	FL		07/21/2023	8.500	331,059		494,999
100109246	Greenville	SC		07/21/2023	8.125	263,126		366,000
100109247	Pittsburgh	PA		07/21/2023	9.375	135,601		177,000
100109248	Independence	MO		07/21/2023	9.750	174,689		205,000
100109249	Lanesborough	MA		07/21/2023	8.125	555,447		739,999
100109250	Cincinnati	OH		07/21/2023	8.750	183,177		220,000
100109251	Jacksonville	FL		07/21/2023	8.250	120,798		165,000
100109252	Fort Worth	TX		07/21/2023	7.375	285,103		390,000
100109253	Phoenix	AZ		07/21/2023	7.750	277,601		392,000
100109254	Racine	WI		07/21/2023	8.875	197,293		258,560
100109255	Palm Bay	FL		07/21/2023	7.625	343,972		461,999
100109256	Granbury	TX		07/21/2023	7.750	144,262		265,000
100109257	Tucson	AZ		07/21/2023	7.625	322,774		425,000
100109258	Roscommon	MI		07/21/2023	7.750	104,985		140,000
100109259	Terre Haute	IN		07/21/2023	9.000	106,711		129,000
100109260	Holmes Beach	FL		07/21/2023	7.375	742,635		1,252,000
100109263	Saint Simons Island	GA		07/21/2023	6.875	536,243		2,149,999
100109264	Soap Lake	WA		07/21/2023	8.875	129,320		160,000
100109265	Van Nuys	CA		07/21/2023	7.250	445,360		1,850,000
100109266	Fresno	CA		07/21/2023	7.750	145,872		189,999
100109267	Rockwall	TX		07/21/2023	6.750	354,568		530,000
100109268	Greenville	SC		07/21/2023	9.750	208,296		258,000
100109269	Greenville	SC		07/21/2023	9.750	154,213		188,000
100109270	Ocala	FL		07/21/2023	8.750	135,142		180,000
100109271	La Quinta	CA		07/21/2023	8.625	1,007,149		1,300,000
100109273	Oakland	CA		07/21/2023	7.875	588,665		1,150,000
100109275	Chicago	IL		07/21/2023	10.000	223,684		290,000
100109276	Salt Lake City	UT		07/21/2023	8.000	465,845		700,000
100109277	Davenport	FL		07/21/2023	7.875	575,197		779,999
100109278	Magna	UT		07/21/2023	8.000	397,921		560,000
100109279	Little Silver	NJ		07/21/2023	7.000	299,876		515,000
100109280	Boynton Beach	FL		07/21/2023	8.125	816,564		1,100,000
100109281	Aurora	CO		07/21/2023	7.625	390,622		480,000
100109282	Philadelphia	PA		07/21/2023	8.625	324,817		410,000
100109283	Santee	CA		07/21/2023	7.500	488,417		813,000
100109284	Nampa	ID		07/21/2023	7.625	153,528		380,000
100109285	Bridgeport	CT		07/21/2023	10.250	267,216		344,999
100109286	Gatlinburg	TN		06/12/2023	7.625	732,070		904,000
100109287	Sevierville	TN		06/12/2023	7.625	483,694		575,000
100109288	Sarasota	FL		06/12/2023	6.875	452,340		595,000
100109289	Los Angeles	CA		06/12/2023	6.999	366,587		485,000
100109290	Jersey City	NJ		06/12/2023	7.125	526,447		750,000
100109291	Mahwah	NJ		06/12/2023	7.125	403,775		530,000
100109292	Panama City	FL		06/12/2023	6.625	311,582		415,000
100109293	Brooklyn	NY		06/12/2023	7.375	1,419,653		2,049,999
100109294	Lawrence	MA		06/12/2023	7.125	512,421		675,000
100109295	Dallas	TX		06/12/2023	6.624	414,744		585,000
100109296	Medical Lake	WA		06/12/2023	6.624	264,469		350,000
100109297	Farmers Branch	TX		06/12/2023	6.500	243,798		323,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109298	Mckinney	TX		06/12/2023	6.374	270,189		370,000
100109299	Atlanta	GA		06/12/2023	7.125	376,577		525,000
100109300	Fort Lauderdale	FL		06/12/2023	6.500	301,470		419,999
100109301	Puyallup	WA		06/12/2023	6.624	238,851		316,000
100109302	La Quinta	CA		06/12/2023	7.125	644,438		849,000
100109303	Liberty	NY		06/12/2023	6.500	287,248		380,000
100109304	Port Bolivar	TX		06/12/2023	6.624	405,827		540,000
100109305	Naples	FL		06/12/2023	6.125	250,207		404,999
100109306	North Richland Hills	TX		06/12/2023	7.500	271,480		319,999
100109307	Lakewood	WA		06/12/2023	6.500	502,748		715,000
100109308	Memphis	TN		06/12/2023	7.625	254,209		350,999
100109309	Indian Rocks Beach	FL		06/12/2023	6.500	413,881		670,000
100109310	Hillsboro	OR		06/12/2023	6.500	234,288		310,000
100109311	Key West	FL		06/12/2023	7.250	989,778		1,665,000
100109312	Rockvale	TN		06/12/2023	6.875	229,721		301,000
100109313	Palm Coast	FL		06/12/2023	6.500	364,280		535,000
100109315	Hawley	PA		06/12/2023	7.500	291,068		404,000
100109316	Sarasota	FL		06/12/2023	7.125	275,488		384,000
100109317	Alexandria	VA		06/12/2023	7.500	461,430		600,000
100109318	Liberty Hill	TX		06/12/2023	7.000	248,088		374,999
100109319	Lebanon	TN		06/12/2023	6.990	246,982		340,000
100109320	Liberty Hill	TX		06/12/2023	7.000	246,346		375,000
100109321	Galveston	TX		06/12/2023	6.990	417,652		929,000
100109322	South Ogden	UT		06/12/2023	7.500	337,112		440,000
100109323	Saint Louis	MO		06/12/2023	6.500	251,195		348,000
100109324	Katy	TX		06/12/2023	7.500	259,448		339,999
100109325	Bonita Springs	FL		06/12/2023	7.625	249,923		414,999
100109326	Nutley	NJ		06/12/2023	7.125	455,748		600,000
100109327	Frisco	TX		06/12/2023	4.990	407,800		545,000
100109328	Bastrop	TX		06/12/2023	7.125	376,351		549,999
100109329	Cape Coral	FL		06/12/2023	6.625	380,828		535,999
100109330	New Britain	CT		06/12/2023	6.125	306,605		410,000
100109331	Tucson	AZ		06/12/2023	7.625	291,160		380,000
100109332	Washington	DC		06/12/2023	6.990	571,255		775,000
100109333	Apex	NC		06/12/2023	6.750	324,143		471,000
100109334	Miami	FL		06/12/2023	7.625	440,749		665,000
100109335	Austin	TX		06/12/2023	7.000	290,038		405,000
100109336	Midland	TX		06/12/2023	7.125	285,645		375,000
100109337	Gallatin	TN		06/12/2023	6.624	242,186		320,000
100109338	New City	NY		06/12/2023	7.125	396,543		545,000
100109339	Coatesville	PA		06/12/2023	7.125	350,828		460,000
100109340	Fontana	CA		06/12/2023	6.375	252,163		335,000
100109341	Santa Maria	CA		06/12/2023	7.500	413,690		510,000
100109342	Jupiter	FL		06/12/2023	7.625	291,453		360,000
100109343	Spokane	WA		06/12/2023	6.990	328,674		432,000
100109344	Astoria	NY		06/12/2023	7.000	702,012		1,450,000
100109345	East Boston	MA		06/12/2023	7.625	845,590		1,100,000
100109346	Melissa	TX		06/12/2023	7.500	298,189		398,000
100109347	Sonoita	AZ		06/12/2023	7.500	335,825		437,000
100109348	Melissa	TX		06/12/2023	7.500	296,866		392,000
100109349	Haines City	FL		06/12/2023	6.250	253,420		318,999
100109350	Celina	TX		06/12/2023	7.000	424,526		627,000
100109351	Englewood	CO		06/12/2023	6.000	581,934		784,999
100109352	Scranton	PA		06/12/2023	6.990	296,381		393,000
100109353	West Palm Beach	FL		06/12/2023	7.625	381,999		495,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109354	Venice	FL		06/12/2023	6.990	308,685		504,999
100109355	Salt Lake City	UT		06/12/2023	6.999	342,720		460,000
100109356	Fairfax	VA		06/12/2023	6.990	358,420		830,000
100109357	Clifton	NJ		06/12/2023	6.499	340,061		479,999
100109358	Eustis	FL		06/12/2023	6.125	253,534		362,000
100109359	Fresno	CA		06/12/2023	7.500	350,984		460,000
100109360	Woodland Park	CO		06/12/2023	7.625	390,514		498,000
100109361	Manteca	CA		06/12/2023	7.625	748,243		974,000
100109362	Naples	FL		06/12/2023	7.500	631,171		780,000
100109363	Staten Island	NY		06/12/2023	6.500	325,877		456,999
100109364	Georgetown	TX		06/12/2023	6.125	246,765		340,000
100109365	Phoenix	AZ		06/12/2023	6.875	426,806		565,000
100109366	Bradenton	FL		06/12/2023	6.875	305,653		434,999
100109367	Nashville	TN		06/12/2023	6.875	815,803		1,075,000
100109368	Davenport	FL		06/12/2023	7.625	521,720		676,000
100109369	New Orleans	LA		06/12/2023	6.624	247,212		332,000
100109370	Durango	CO		06/12/2023	7.125	400,605		525,000
100109371	Anchorage	AK		06/12/2023	6.875	455,332		600,000
100109372	Seaside	OR		06/12/2023	7.300	253,332		410,000
100109373	Tucson	AZ		06/12/2023	7.625	359,337		423,000
100109374	Kissimmee	FL		06/12/2023	6.624	261,760		345,000
100109375	Orem	UT		06/12/2023	7.125	234,789		465,000
100109376	Wesley Chapel	FL		06/12/2023	6.000	293,903		400,000
100109377	Manteca	CA		06/12/2023	5.750	493,129		682,999
100109378	Concord	CA		06/12/2023	6.125	568,535		719,999
100109379	Port Saint Lucie	FL		06/12/2023	6.875	323,942		412,000
100109380	Redondo Beach	CA		06/13/2023	7.500	2,436,600		3,500,000
100109381	Miramar Beach	FL		06/13/2023	7.625	444,828		648,999
100109384	Fort Bragg	CA		06/13/2023	8.000	331,760		700,000
100109385	West Chester	PA		06/13/2023	9.875	1,027,493		1,239,999
100109391	New Haven	CT		06/13/2023	7.625	333,231		465,000
100109392	N Topsail Beach	NC		06/13/2023	9.500	588,207		820,000
100109393	Santa Rosa Beach	FL		06/13/2023	6.750	1,010,625		1,360,000
100109394	Cathedral City	CA		06/13/2023	10.250	287,475		375,000
100109395	Lithonia	GA		06/13/2023	8.875	235,928		290,000
100109396	Houston	TX		06/13/2023	8.375	461,104		639,999
100109397	(Northridge Area)Los Angeles	CA		06/13/2023	7.875	2,036,000		2,500,000
100109571	Glendora	CA		06/14/2023	8.999	1,467,161		1,670,000
100109572	Kelso	WA		06/14/2023	8.250	194,486		259,999
100109573	Leominster	MA		06/14/2023	8.125	368,136		475,000
100109574	Fresno	TX		06/14/2023	8.375	257,431		310,000
100109576	Jacksonville	FL		06/14/2023	8.499	403,565		605,000
100109577	Sarasota	FL		06/14/2023	8.499	292,972		372,000
100109578	Citrus Heights	CA		06/14/2023	7.750	259,230		555,000
100109579	Miami	FL		06/14/2023	8.375	596,258		900,000
100109581	Salinas	CA		06/14/2023	7.875	591,395		895,000
100109582	Charlestown	IN		06/14/2023	7.875	313,462		414,999
100109583	Porter	TX		06/14/2023	8.250	232,427		314,999
100109584	Aurora	IL		06/14/2023	8.999	219,914		265,000
100109585	Salinas	CA		06/14/2023	7.875	532,108		699,999
100109587	La Fayette	GA		06/14/2023	9.375	280,619		335,000
100109588	Houston	TX		06/14/2023	7.625	186,672		240,000
100109590	Adelanto	CA		06/14/2023	8.999	208,996		330,000
100109591	Miami	FL		06/14/2023	7.999	224,955		271,000
100109592	Dallas	TX		06/14/2023	7.999	341,310		434,999

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109593	Greeley	CO		06/14/2023	7.999	225,493		301,000
100109594	Fort Lauderdale	FL		06/14/2023	10.375	369,149		419,999
100109595	Norfolk	VA		06/14/2023	9.875	214,688		244,000
100109596	Baltimore	MD		06/14/2023	8.125	219,007		300,000
100109600	Petersburg	VA		06/14/2023	10.750	134,185		157,000
100109601	San Antonio	TX		06/14/2023	7.999	132,492		229,000
100109605	Miami	FL		06/14/2023	9.375	696,709		825,000
100109606	Hacienda Heights	CA		06/14/2023	7.625	1,023,619		1,150,000
100109607	The Villages	FL		06/14/2023	7.875	612,976		830,000
100109609	Granada Hills	CA		06/14/2023	9.750	878,709		945,000
100109610	Baltimore	MD		06/14/2023	8.125	185,640		238,000
100109611	Fort Worth	TX		06/14/2023	9.999	272,319		300,000
100109612	Greeley	CO		06/14/2023	8.999	1,242,388		1,362,386
100109614	Davenport	FL		06/14/2023	8.499	340,854		465,000
100109615	Chicago	IL		06/14/2023	7.750	249,816		305,000
100109617	Rockville	MD		06/14/2023	8.999	504,056		615,000
100109618	Los Angeles	CA		06/14/2023	8.375	450,376		540,000
100109619	Palm Bay	FL		06/14/2023	9.750	308,388		375,000
100109620	Fountain Valley	CA		06/14/2023	8.875	587,494		815,000
100109621	Riverside	CA		06/14/2023	7.999	1,027,565		1,600,000
100109622	Houston	TX		06/14/2023	7.875	1,239,985		1,750,000
100109623	Middletown	OH		06/14/2023	7.999	158,764		189,999
100109625	Lawrenceville	GA		06/14/2023	7.875	194,365		270,000
100109626	Mammoth Lakes	CA		06/14/2023	8.375	1,461,189		1,769,999
100109627	Collierville	TN		06/14/2023	8.999	767,684		845,000
100109628	Wimauma	FL		06/14/2023	7.875	221,965		310,000
100109630	North Hollywood	CA		06/14/2023	8.625	610,316		750,000
100109631	Wright City	MO		06/14/2023	9.499	258,222		284,000
100109632	Whittier	CA		06/14/2023	8.250	809,530		1,700,000
100109633	Plano	TX		06/14/2023	7.375	253,603		560,000
100109634	Mineral Wells	TX		06/14/2023	8.999	134,805		174,999
100109635	Baltimore	MD		06/14/2023	8.999	142,418		175,000
100109636	Vernon	CT		06/14/2023	8.999	251,371		360,000
100109637	Fort Lauderdale	FL		06/14/2023	7.375	711,180		875,000
100109638	Deltona	FL		06/14/2023	8.125	212,667		314,000
100109639	Laurel	MD		06/14/2023	8.750	281,815		354,500
100109640	Holiday	FL		06/14/2023	7.999	129,978		190,000
100109641	Oakland	CA		06/14/2023	9.999	558,576		620,999
100109642	Jurupa Valley	CA		06/14/2023	10.375	671,951		760,000
100109643	Magnolia	TX		06/14/2023	7.250	169,885		262,999
100109644	Fairburn	GA		06/14/2023	9.999	352,212		379,999
100109645	Tomball	TX		06/14/2023	7.250	185,048		285,000
100109646	College Park	MD		06/14/2023	7.875	134,226		200,000
100109647	Fontana	CA		06/14/2023	7.250	334,391		750,000
100109648	Panama City Beach	FL		06/14/2023	7.999	301,386		375,000
100109649	Kenner	LA		06/14/2023	7.750	181,421		270,000
100109650	Englewood	FL		06/14/2023	7.875	270,561		353,000
100109651	Sacramento	CA		06/14/2023	7.625	358,974		438,000
100109652	Glen Burnie	MD		06/14/2023	7.750	194,359		355,000
100109653	Hazel Crest	IL		06/14/2023	8.999	179,675		219,999
100109654	Miami	FL		06/14/2023	8.999	1,125,112		1,360,000
100109655	Orlando	FL		06/14/2023	6.999	189,279		259,999
100109656	Los Gatos	CA		06/14/2023	8.999	2,038,457		2,200,000
100109657	Holladay	UT		06/14/2023	7.499	803,458		1,285,000
100109658	Estero	FL		06/14/2023	8.375	406,275		490,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100109659	Baltimore	MD		06/14/2023	9.875	133,599		150,000
100109660	Oakland Park	FL		06/14/2023	8.750	791,540		870,000
100109661	El Paso	TX		06/14/2023	8.875	245,284		270,000
100109662	Vacaville	CA		06/14/2023	7.375	611,161		864,999
100109663	Honolulu	HI		06/14/2023	8.999	136,800		364,999
100109664	Pauma Valley	CA		06/14/2023	7.375	653,511		830,000
100109665	Safford	AZ		06/14/2023	7.999	167,570		260,000
100109666	Blaine	WA		06/16/2023	7.625	293,140		640,000
100109667	Fernandina Beach	FL		06/16/2023	7.875	388,924		564,000
100109668	Asheville	NC		06/16/2023	9.125	251,744		323,000
100109669	Winnsboro	SC		06/16/2023	9.125	98,145		119,999
100109670	San Antonio	TX		06/16/2023	7.250	150,519		300,000
100109671	Miami	FL		06/16/2023	8.625	443,854		530,000
100109672	Palm Springs	CA		06/16/2023	7.375	573,795		800,000
100109674	Deerfield Beach	FL		06/16/2023	7.875	1,053,004		2,499,999
100109675	Kannapolis	NC		06/16/2023	8.625	302,770		368,999
100109676	Stockton	CA		06/16/2023	8.875	109,233		215,000
100109677	Blaine	WA		06/16/2023	8.625	298,969		455,000
100109678	North Fort Myers	FL		06/16/2023	9.000	939,170		1,024,999
100109679	Rancho Cucamonga	CA		06/16/2023	8.625	745,290		910,000
100109680	Silverton	OR		06/16/2023	10.125	293,829		465,000
100109681	Mechanicsburg	PA		06/16/2023	8.500	162,493		230,000
100109682	Browns Mills	NJ		06/16/2023	9.875	210,949		265,000
100109683	Vancouver	WA		06/16/2023	7.875	306,375		400,000
100109684	Mesa	AZ		06/16/2023	8.125	258,530		502,000
100109685	East Hartford	CT		06/16/2023	9.000	257,057		314,000
100109686	Chicago	IL		06/16/2023	9.000	223,713		285,000
100109687	Gilroy	CA		06/16/2023	7.875	307,500		1,525,000
100109688	Midlothian	TX		06/16/2023	7.500	350,484		481,000
100109689	Apple Valley	CA		06/16/2023	8.500	205,000		400,000
100109690	Little Rock	AR		06/16/2023	10.250	104,743		138,000
100109691	Aliso Viejo	CA		06/15/2023	7.875	1,004,500		1,400,000
100109692	Fresno	CA		06/15/2023	7.625	487,200		808,000
100109693	San Diego	CA		06/15/2023	7.875	358,426		475,000
100109694	Tillamook	OR		06/15/2023	9.250	243,998		320,000
100109695	Las Vegas	NV		06/15/2023	7.375	361,080		466,000
100109697	Tuscaloosa	AL		06/15/2023	9.875	102,134		145,000
100109698	Houston	TX		06/16/2023	8.500	197,465		254,999
100109699	Lake Forest	CA		06/16/2023	7.000	1,446,619		1,783,748
100109700	Saint Cloud	FL		06/16/2023	7.375	242,809		410,000
100109701	Miami	FL		06/16/2023	7.625	621,621		759,000
100109702	Orinda	CA		06/16/2023	7.750	1,399,100		1,849,999
100109703	Northport	AL		06/16/2023	8.000	318,786		440,000
100109704	Paramus	NJ		06/16/2023	7.750	1,588,757		1,960,000
100109705	Lilburn	GA		06/16/2023	8.250	208,712		353,000
100109706	Saint Louis	MO		06/16/2023	8.250	342,124		580,000
100109707	Emerald Hills	CA		06/16/2023	8.125	1,802,294		2,650,000
100109708	Rancho Cucamonga	CA		06/16/2023	7.750	411,758		575,000
100109709	Rancho Cucamonga	CA		06/16/2023	7.750	353,430		495,000
100109710	Brentwood	CA		06/16/2023	9.375	1,034,473		1,270,930
100109711	Sherman Oaks	CA		06/16/2023	7.750	1,159,481		1,415,999
100109712	Miami	FL		06/16/2023	8.990	181,722		405,000
100109713	Littleton	CO		06/16/2023	7.875	1,058,865		1,580,000
100109714	Highland	CA		06/16/2023	8.500	347,931		490,000
100109715	Rye	NY		06/16/2023	7.625	1,235,105		2,900,000

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	2	3					Additional	
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100109716	Palm Desert	CA		06/16/2023	7.875	437,041		527,000
100109717	Davenport	FL		06/16/2023	8.625	282,540		339,999
100109718	Los Angeles	CA		06/16/2023	7.625	676,335		895,000
100109719	Houston	TX		06/16/2023	7.625	286,777		505,000
100109720	Windham	CT		06/16/2023	9.875	158,749		206,000
100109721	Incline Village	NV		06/16/2023	7.875	2,071,074		4,250,000
100109722	Farmington	NY		06/16/2023	7.875	274,058		331,000
100109723	Wildomar	CA		06/16/2023	8.125	992,825		1,400,000
100109724	Bronx	NY		06/16/2023	7.625	562,557		734,999
100109725	Jacksonville	FL		06/16/2023	7.750	507,017		665,000
100109726	Naples	FL		06/16/2023	8.625	286,095		370,000
100109727	Plymouth	MA		06/16/2023	7.875	715,440		880,000
100109728	Los Angeles	CA		06/16/2023	8.125	1,409,321		1,830,000
100109729	Miami Beach	FL		06/16/2023	7.500	2,831,273		4,300,000
100109730	Brunswick Hills	OH		06/16/2023	8.625	678,491		873,000
100109731	Lancaster	SC		06/16/2023	8.250	270,624		640,000
100109732	Bayport	NY		06/16/2023	7.750	539,057		750,000
100109733	Kennewick	WA		06/16/2023	7.990	410,562		500,000
100109734	Miami	FL		06/16/2023	7.500	278,453		664,999
100109735	Fairview	NJ		06/16/2023	7.625	222,200		340,000
100109736	Honolulu	HI		06/16/2023	7.500	2,111,712		2,620,000
100109737	Dallas	TX		06/16/2023	7.500	202,899		303,000
100109738	Marietta	GA		06/16/2023	8.500	211,787		310,000
100109739	Detroit	MI		06/16/2023	7.875	189,394		310,000
100109740	Pembroke Pines	FL		06/16/2023	7.625	154,013		249,999
100109741	Reno	NV		06/16/2023	7.625	528,640		640,000
100109742	Fontana	CA		06/16/2023	8.000	296,721		530,000
100109743	Fort Pierce	FL		06/16/2023	7.375	1,464,869		2,200,000
100109744	San Leandro	CA		06/16/2023	7.875	462,164		600,000
100109745	Austin	TX		06/16/2023	7.990	272,566		454,999
100109746	Beverly Hills	CA		06/16/2023	7.625	1,025,000		1,250,000
100109747	Freeport	NY		06/16/2023	7.625	386,697		630,000
100109748	Sacramento	CA		06/16/2023	7.750	229,013		320,000
100109749	Severna Park	MD		06/16/2023	7.250	860,283		1,526,000
100109750	Uniondale	NY		06/16/2023	8.875	454,664		588,000
100109751	Naugatuck	CT		06/16/2023	7.750	265,233		350,000
100109752	Waterbury	CT		06/16/2023	8.250	130,512		169,999
100109753	Macon	GA		06/16/2023	8.875	150,675		210,000
100109754	Santa Monica	CA		06/16/2023	7.625	1,955,531		2,750,000
100109755	Columbus	OH		06/16/2023	7.875	272,580		330,000
100109756	Camarillo	CA		06/16/2023	7.250	1,605,675		1,975,000
100109757	Los Angeles	CA		06/16/2023	7.000	549,180		678,000
100109758	Seattle	WA		06/16/2023	8.625	629,246		778,000
100109759	Sacramento	CA		06/16/2023	7.500	800,004		978,000
100109760	Houston	TX		06/16/2023	7.875	246,600		300,000
100109761	Temple City	CA		06/16/2023	7.750	1,099,750		1,545,000
100109762	Westlake	OH		06/16/2023	8.250	255,905		460,000
100109763	Hermosa Beach	CA		06/16/2023	7.500	4,306,000		6,500,000
100109766	South Pasadena	CA		08/04/2023	7.625	1,696,290		2,550,000
100109767	Culver City	CA		08/04/2023	7.375	1,209,024		1,790,000
100109768	New Braunfels	TX		08/04/2023	8.000	253,826		305,000
100109769	Santa Ana	CA		08/04/2023	7.250	529,814		730,000
100109770	Rancho Mission Viejo	CA		08/04/2023	7.250	280,803		780,000
100109771	San Diego	CA		08/04/2023	7.500	1,039,714		1,280,000
100109772	Chandler	AZ		08/04/2023	7.000	312,393		510,000

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100109773	Oakhurst	CA		08/04/2023	7.875	378,051		410,000
100109774	Coral Springs	FL		08/04/2023	6.875	321,662		598,000
100109776	Haleiwa	HI		08/04/2023	6.750	1,478,530		1,875,000
100109777	Ocala	FL		08/04/2023	7.375	325,413		405,000
100109778	Los Angeles	CA		08/04/2023	7.625	1,090,868		2,900,000
100109780	Melbourne	FL		08/04/2023	7.875	518,772		640,000
100109781	Palm Desert	CA		08/04/2023	7.250	318,032		429,999
100109782	Firestone	CO		08/04/2023	6.750	470,722		685,000
100109783	Napa	CA		08/04/2023	7.625	305,733		410,000
100109784	Altadena	CA		08/04/2023	7.125	1,230,970		1,625,000
100109785	Felton	CA		08/04/2023	6.750	848,960		1,074,999
100109786	Los Angeles	CA		08/04/2023	7.750	507,038		685,000
100109787	Spring Branch	TX		08/04/2023	6.875	948,955		1,199,999
100109788	Bradenton	FL		08/04/2023	7.250	912,788		1,400,000
100109789	Shoreline	WA		08/04/2023	7.875	605,996		825,000
100109790	La Verkin	UT		08/04/2023	7.750	368,227		489,000
100109791	Key Largo	FL		08/04/2023	7.500	305,600		890,000
100109792	Snoqualmie	WA		08/04/2023	8.125	364,078		570,000
100109795	Poulsbo	WA		08/04/2023	8.125	522,181		725,000
100109796	Friday Harbor	WA		08/04/2023	8.000	611,695		899,000
100109797	Yuma	AZ		08/04/2023	9.125	205,428		257,000
100109798	Laveen	AZ		08/04/2023	7.375	253,988		450,000
100109799	Tallahassee	FL		08/04/2023	7.875	94,152		120,000
100109800	Cape Coral	FL		08/04/2023	8.250	449,262		630,000
100109801	Las Vegas	NV		08/04/2023	7.500	321,039		495,000
100109802	Snellville	GA		08/04/2023	7.500	153,517		282,000
100109805	Naugatuck	CT		08/04/2023	8.500	157,029		285,000
100109806	Miramar Beach	FL		08/04/2023	7.875	1,394,564		2,100,000
100109807	Bradenton	FL		08/04/2023	7.750	585,558		774,999
100109809	Kissimmee	FL		08/04/2023	7.500	703,443		939,999
100109810	Lodi	CA		08/04/2023	8.125	120,700		332,000
100109811	Greenville	SC		08/04/2023	8.875	117,717		155,000
100109812	Ladson	SC		06/22/2023	7.883	201,728		300,000
100109813	Irvington	NJ		06/22/2023	7.719	476,858		620,000
100109815	Newark	NJ		06/22/2023	7.700	538,657		700,000
100109816	Central Islip	NY		06/22/2023	7.937	367,145		495,000
100109817	Elizabeth	NJ		06/22/2023	7.380	474,347		625,000
100109818	East Orange	NJ		06/22/2023	7.400	477,987		619,999
100109819	Newark	NJ		06/22/2023	7.750	519,490		675,000
100109820	Newark	NJ		06/22/2023	7.750	521,009		675,000
100109821	Newark	NJ		06/22/2023	7.750	517,918		675,000
100109822	Newark	NJ		06/22/2023	7.750	547,174		715,000
100109823	Crown Point	IN		06/22/2023	8.033	157,103		235,000
100109824	Chicago	IL		06/22/2023	8.493	100,341		175,000
100109825	Gary	IN		06/22/2023	8.133	90,702		175,000
100109826	Chicago	IL		06/22/2023	8.654	223,526		345,000
100109827	Louisville	KY		06/22/2023	8.298	93,139		135,000
100109828	Trenton	NJ		06/22/2023	8.120	141,007		200,000
100109829	Roebling	NJ		06/22/2023	8.249	130,120		184,000
100109830	Staten Island	NY		06/22/2023	7.547	508,305		705,000
100109831	East Orange	NJ		06/22/2023	7.499	325,276		455,000
100109832	Lubbock	TX		06/22/2023	8.414	78,660		108,500
100109833	Detroit	MI		06/22/2023	9.108	86,567		138,000
100109834	North Hollywood	CA		06/22/2023	8.550	1,634,490		2,238,850
100109835	Norfolk	VA		06/22/2023	7.982	92,122		137,000

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100109836	Davenport	IA		06/22/2023	8.054	103,350		142,000
100109837	Detroit	MI		06/22/2023	9.083	81,315		129,999
100109838	Millville	NJ		06/22/2023	9.008	110,720		133,000
100109839	Toms River	NJ		06/22/2023	7.800	306,539		470,000
100109840	North Miami Beach	FL		06/22/2023	7.833	539,500		850,000
100109841	St. Louis	MO		06/22/2023	7.918	107,434		148,000
100109842	Lantana	FL		06/22/2023	8.286	350,369		470,000
100109843	Detroit	MI		06/22/2023	8.530	156,870		252,000
100109844	Baltimore	MD		06/22/2023	7.339	159,167		240,000
100109845	Orlando	FL		06/22/2023	7.333	188,608		345,000
100109846	Philadelphia	PA		06/22/2023	8.080	331,467		490,000
100109847	Uniondale	NY		06/22/2023	7.200	469,148		626,000
100109848	Kingston	PA		06/22/2023	8.714	218,735		280,000
100109849	Philadelphia	PA		06/22/2023	7.874	143,539		230,000
100109850	Lansing	IL		06/22/2023	7.819	159,082		219,999
100109851	Indianapolis	IN		06/22/2023	8.407	130,267		169,000
100109852	Kansas City	MO		06/22/2023	7.209	117,752		154,000
100109853	Orlando	FL		06/22/2023	7.783	217,970		327,000
100109855	The Bronx	NY		06/22/2023	8.316	734,944		960,000
100109857	Waterbury	CT		06/22/2023	8.062	290,538		380,000
100109858	Chicago	IL		06/22/2023	7.854	190,296		283,000
100109859	South Fallsburg	NY		06/22/2023	7.530	262,297		383,999
100109860	Dolton	IL		06/22/2023	8.174	131,612		170,000
100109861	Wyoming	MI		06/22/2023	7.843	128,440		190,000
100109862	Boston	MA		06/22/2023	8.294	674,204		920,000
100109863	Bronx	NY		06/22/2023	8.600	643,074		950,000
100109864	Cleveland	OH		06/22/2023	7.669	134,794		195,000
100109865	Oklahoma City	OK		06/22/2023	7.619	192,035		286,000
100109866	Marysville	CA		06/22/2023	8.155	231,936		325,000
100109867	Oakland	CA		06/22/2023	7.869	327,316		475,000
100109868	Newton	NJ		06/22/2023	8.284	208,472		320,000
100109869	East Syracuse	NY		06/22/2023	7.918	124,320		160,000
100109870	Hillside	NJ		06/22/2023	7.829	519,945		680,000
100109871	Morrow	GA		06/22/2023	7.666	134,488		219,000
100109872	Warren	NJ		06/22/2023	7.961	126,803		487,000
100109873	New Orleans	LA		06/22/2023	8.243	169,951		220,000
100109874	Bridgeton	NJ		06/22/2023	8.574	112,374		135,000
100109875	Clinton Township	MI		06/22/2023	7.558	276,345		372,000
100109876	Philadelphia	PA		06/22/2023	7.604	118,958		145,000
100109877	Dolton	IL		06/22/2023	7.859	119,563		155,000
100109878	Brooklyn	NY		06/22/2023	8.250	918,072		1,300,000
100109879	Brentwood	NY		06/22/2023	7.750	295,724		386,000
100109880	Nanuet	NY		06/22/2023	7.625	434,496		635,000
100109881	Berwyn	IL		06/22/2023	7.950	251,253		330,000
100109882	Kansas City	MO		06/22/2023	7.974	132,001		171,000
100109883	Morgantown	WV		06/22/2023	7.499	127,899		196,000
100109884	Miami Beach	FL		06/22/2023	7.400	318,169		500,000
100109885	Chicago	IL		06/22/2023	7.609	120,488		170,000
100109886	Chicago	IL		06/22/2023	7.554	165,106		230,000
100109887	Miami Beach	FL		06/22/2023	7.387	1,360,191		2,645,000
100109888	Eastpointe	MI		06/22/2023	8.133	104,479		144,000
100109889	Kansas City	MO		06/22/2023	7.154	170,142		260,000
100109890	Waterbury	CT		06/22/2023	7.982	204,713		274,999
100109891	Exeter	PA		06/22/2023	7.558	122,580		170,000
100109892	Tobyhanna	PA		06/22/2023	7.508	182,159		254,999

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100109893	Eastlake	OH		06/22/2023	7.512	123,869		162,000
100109894	Baltimore	MD		06/22/2023	8.508	79,680		128,000
100109895	Tyler	TX		06/22/2023	7.409	154,451		223,000
100109896	Philadelphia	PA		06/22/2023	7.934	295,825		410,000
100109897	Philadelphia	PA		06/22/2023	8.006	170,750		237,000
100109898	Brentwood	NY		06/22/2023	8.050	416,255		620,000
100109899	Atlantic City	NJ		06/22/2023	7.983	167,243		230,000
100109900	Cleveland	OH		06/22/2023	7.600	129,170		210,000
100109901	Cleveland	OH		06/22/2023	7.512	115,709		152,000
100109902	Lynwood	IL		06/22/2023	8.244	77,945		110,000
100109903	Kansas City	MO		06/22/2023	7.080	150,315		209,999
100109904	Baltimore	MD		06/22/2023	7.960	114,947		160,000
100109905	Gary	IN		06/22/2023	7.784	107,120		160,000
100109906	New Castle	DE		06/22/2023	8.100	151,485		209,999
100109907	Atlanta	GA		06/22/2023	7.859	205,871		307,499
100109908	Galloway	NJ		06/22/2023	8.449	89,226		125,000
100109909	Indianapolis	IN		06/22/2023	7.999	77,307		107,999
100109910	Rocky Mount	NC		06/22/2023	8.109	83,159		125,000
100109911	Shirley	NY		06/22/2023	7.804	332,175		430,000
100109912	Las Vegas	NV		06/22/2023	7.484	153,694		512,999
100109913	Cleveland	OH		06/22/2023	7.984	82,997		124,999
100109914	Boise	ID		06/22/2023	7.516	376,955		580,000
100109915	Trenton	NJ		06/22/2023	8.199	129,759		180,000
100109916	Las Vegas	NV		06/22/2023	7.484	153,694		513,000
100109917	Hamilton	NJ		06/22/2023	8.299	161,114		223,000
100109918	Trenton	NJ		06/22/2023	8.199	133,363		185,000
100109919	Lansing	IL		06/22/2023	7.234	135,461		190,000
100109920	Baltimore	MD		06/22/2023	8.233	154,950		200,000
100109921	New Lenox	IL		06/22/2023	8.349	142,681		185,000
100109923	Glassboro	NJ		06/22/2023	7.897	272,783		380,000
100109924	Waretown	NJ		06/22/2023	7.924	241,683		360,000
100109925	Atlanta	GA		06/22/2023	9.174	192,400		370,000
100109926	Brooklyn	NY		06/22/2023	8.250	764,906		994,999
100109927	Weiser	ID		06/22/2023	8.008	218,221		325,000
100109928	St. Louis	MO		06/22/2023	8.600	135,472		173,500
100109929	Surfside	FL		06/22/2023	7.696	560,133		1,007,000
100109930	Meriden	CT		06/22/2023	7.850	192,610		265,000
100109931	Philadelphia	PA		06/22/2023	7.844	165,676		213,999
100109932	Kansas City	MO		06/22/2023	7.458	132,278		161,000
100109933	Waterbury	CT		06/22/2023	8.200	287,318		375,000
100109934	Philadelphia	PA		06/22/2023	7.980	166,644		249,999
100109935	Ocean View	DE		06/22/2023	8.230	291,722		405,000
100109936	Conroe	TX		06/22/2023	7.484	201,933		271,000
100109937	Brooklyn	NY		06/22/2023	7.900	786,806		1,024,999
100109938	Lakeland	FL		06/22/2023	7.904	125,976		175,000
100109939	Staten Island	NY		06/22/2023	7.644	610,619		850,000
100109940	Woodlyn	PA		06/22/2023	7.395	172,703		242,000
100109941	Red Bank	NJ		06/22/2023	7.750	430,576		599,000
100109942	Meriden	CT		06/22/2023	7.983	177,588		245,000
100109943	Riviera Beach	FL		06/22/2023	8.491	303,212		395,000
100109944	Phillipsburg	NJ		06/22/2023	8.288	220,163		285,000
100109945	Riviera Beach	FL		06/22/2023	8.512	260,353		340,000
100109946	Temple	TX		06/22/2023	7.258	165,414		295,000
100109947	Berlin	NJ		06/22/2023	7.900	223,338		336,000
100109948	Cincinnati	OH		06/22/2023	8.405	135,630		165,000

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100109950	Allentown	PA		06/22/2023	8.108	113,697		175,000
100109952	Chicago	IL		06/22/2023	8.224	232,064		320,000
100109955	Lansing	IL		06/22/2023	7.743	104,546		145,000
100109957	Ferndale	MI		06/22/2023	8.024	159,191		280,000
100109958	Las Vegas	NV		06/22/2023	7.224	367,287		650,000
100109959	Atlanta	GA		06/22/2023	8.112	438,193		645,000
100109960	Conyers	GA		06/22/2023	8.308	419,783		539,999
100109961	Lindenwold	NJ		06/22/2023	8.374	110,342		147,000
100109962	Columbus	OH		06/22/2023	8.100	436,602		700,000
100109963	Phoenix	AZ		06/22/2023	7.883	249,644		304,000
100109964	New Albany	IN		06/22/2023	7.859	118,052		155,000
100109965	Detroit	MI		06/22/2023	7.486	222,264		360,000
100109966	Phoenix	AZ		06/22/2023	8.058	284,853		370,000
100109967	Phoenix	AZ		06/22/2023	7.775	319,883		424,000
100109968	Cleveland	OH		06/22/2023	8.234	101,695		133,000
100109969	Philadelphia	PA		06/22/2023	8.775	154,922		199,000
100109970	Mount Vernon	NY		06/22/2023	8.029	713,650		960,000
100109971	Bridgeton	NJ		06/22/2023	9.003	109,331		140,000
100109972	Philadelphia	PA		06/22/2023	7.604	141,109		172,000
100109973	New Albany	IN		06/22/2023	7.609	118,517		155,000
100109974	Philadelphia	PA		06/22/2023	8.775	134,415		174,000
100109976	Jacksonville	FL		06/22/2023	7.869	77,025		122,000
100109977	Naples	FL		06/22/2023	7.270	339,492		712,000
100109978	Gary	IN		06/22/2023	7.709	149,102		224,999
100109979	Brooklyn	NY		06/22/2023	7.359	611,700		1,200,000
100109980	Manahawkin	NJ		06/22/2023	7.294	248,503		375,000
100109981	Chicago	IL		06/22/2023	7.933	133,774		185,000
100109982	Newburgh	NY		06/22/2023	8.094	237,731		309,999
100109983	Brooklyn	NY		06/22/2023	8.800	765,673		924,999
100109984	Johnston	RI		06/22/2023	7.572	138,173		225,000
100109985	Columbia	SC		06/22/2023	8.063	122,760		159,999
100109986	Plymouth	PA		06/22/2023	7.609	166,721		235,000
100109988	Cedar Rapids	IA		06/22/2023	8.725	104,375		125,000
100109989	Norcross	GA		06/22/2023	7.958	204,999		314,999
100109990	Westville	NJ		06/22/2023	8.090	210,199		275,000
100109991	West Haverstraw	NY		06/22/2023	7.855	448,719		580,000
100109992	Lancaster	TX		06/22/2023	7.880	258,420		363,000
100109993	Haverstraw	NY		06/22/2023	7.649	439,043		570,000
100109994	Haverstraw	NY		06/22/2023	7.680	383,063		500,000
100109995	Haverstraw	NY		06/22/2023	7.604	390,724		510,000
100109996	Franklin Township	NJ		06/22/2023	7.138	147,894		254,999
100109997	Louisville	KY		06/22/2023	8.750	210,375		275,000
100109998	Baltimore	MD		06/22/2023	7.627	123,065		160,000
100109999	Trenton	NJ		06/22/2023	7.559	133,347		175,000
100110000	Rochester	NY		06/22/2023	8.527	84,665		118,000
100110001	Berkeley Township	NJ		06/22/2023	7.607	295,247		385,000
100110002	Waterbury	CT		06/22/2023	8.660	115,662		185,000
100110003	New Orleans	LA		06/22/2023	8.533	116,463		175,000
100110004	Middle Island	NY		06/22/2023	7.995	312,374		460,000
100110005	Southbury	CT		06/22/2023	8.438	327,862		489,000
100110006	Hempstead	NY		06/22/2023	7.800	491,585		680,000
100110007	Huntington	NY		06/22/2023	7.410	444,043		620,000
100110008	Detroit	MI		06/22/2023	8.350	134,315		199,999
100110009	Greenville	SC		06/23/2023	8.250	133,089		180,000
100110010	San Diego	CA		06/23/2023	7.999	860,623		1,056,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110012	Leesburg	VA		06/23/2023	7.874	516,114		639,999
100110013	Cathedral City	CA		06/23/2023	8.499	360,667		456,000
100110014	Rochester	MI		06/23/2023	9.250	814,562		1,050,000
100110015	Hypoluxo	FL		06/23/2023	7.375	153,633		320,000
100110018	Glendale	CA		06/23/2023	7.624	1,300,774		1,599,999
100110020	Vero Beach	FL		06/23/2023	7.749	154,778		300,000
100110021	Baltimore	MD		06/23/2023	8.749	310,578		405,000
100110022	Port Saint Lucie	FL		06/23/2023	6.874	408,620		534,000
100110023	Cincinnati	OH		06/23/2023	11.000	295,182		325,000
100110024	Carlisle	PA		06/23/2023	7.999	319,396		436,000
100110025	San Diego	CA		06/23/2023	8.500	772,843		960,000
100110026	Punta Gorda	FL		06/23/2023	8.999	262,322		317,000
100110027	Chandler	AZ		06/23/2023	9.249	1,479,598		1,950,000
100110028	Miami	FL		06/23/2023	7.749	404,745		493,000
100110029	Prospect Park	PA		06/23/2023	7.250	255,181		365,000
100110030	North Lauderdale	FL		06/23/2023	7.750	218,186		288,000
100110031	West Linn	OR		06/23/2023	7.624	1,416,986		1,910,000
100110032	Tamarac	FL		06/23/2023	8.624	195,484		302,000
100110033	Cutler Bay	FL		06/23/2023	8.000	149,175		224,999
100110034	Willingboro	NJ		06/23/2023	9.000	345,073		420,000
100110035	Newark	NJ		06/23/2023	8.375	379,903		500,000
100110036	Joshua Tree	CA		06/23/2023	9.500	480,831		665,000
100110037	Parkville	MD		06/23/2023	8.249	276,035		347,000
100110038	Vero Beach	FL		06/23/2023	9.249	180,396		225,000
100110039	Valley Glen	CA		06/23/2023	7.875	665,040		815,000
100110040	Fayetteville	GA		06/23/2023	7.874	527,384		660,000
100110041	Longs	SC		06/23/2023	9.500	95,910		197,000
100110042	Baltimore	MD		06/23/2023	7.374	198,996		252,000
100110043	Temple Hills	MD		06/23/2023	8.250	281,942		376,000
100110044	Miami	FL		06/23/2023	6.999	399,457		575,000
100110045	Ansonia	CT		06/23/2023	9.499	290,876		360,000
100110046	Oak Brook	IL		06/23/2023	8.375	1,864,125		2,300,000
100110047	Miami	FL		06/23/2023	7.749	786,347		1,100,000
100110048	Delray Beach	FL		06/23/2023	8.125	1,181,578		1,625,000
100110049	Mcallen	TX		06/23/2023	7.999	265,195		325,000
100110050	Waterbury	CT		06/23/2023	8.750	164,233		231,000
100110051	North Lauderdale	FL		06/23/2023	7.750	218,590		289,999
100110052	South Ozone Park	NY		06/23/2023	7.749	724,471		960,000
100110053	Castle Rock	CO		06/23/2023	7.874	502,794		812,000
100110054	Sarasota	FL		06/23/2023	7.249	354,796		438,000
100110055	Willingboro	NJ		06/23/2023	8.874	193,469		257,000
100110056	Naples	FL		06/23/2023	7.250	182,025		330,000
100110057	Yuma	AZ		06/23/2023	9.375	167,476		210,000
100110058	Stockton	CA		06/23/2023	8.124	424,433		570,000
100110059	Brentwood	NY		06/23/2023	7.499	422,083		600,000
100110060	Pikesville	MD		06/23/2023	8.125	275,058		368,000
100110061	Cape Coral	FL		06/23/2023	7.875	637,109		950,000
100110062	Houston	TX		06/23/2023	7.625	246,636		305,999
100110063	Silver Spring	MD		06/23/2023	7.999	491,828		715,000
100110064	Port St Lucie	FL		06/23/2023	6.999	152,247		451,000
100110065	East Stroudsburg	PA		06/23/2023	8.375	407,988		576,000
100110066	Pinecrest	FL		06/23/2023	6.499	3,001,965		5,100,000
100110067	La Belle	FL		06/23/2023	8.749	344,097		462,000
100110068	Foley	AL		06/23/2023	8.875	259,333		324,999
100110069	Bridgeton	NJ		06/23/2023	9.375	134,067		190,000

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100110071	Forest Hills	NY		06/23/2023	7.249	649,587		830,000
100110072	Baltimore	MD		06/23/2023	7.749	80,221		129,999
100110073	Randallstown	MD		06/23/2023	7.874	257,839		334,999
100110075	Bend	OR		06/23/2023	7.999	411,492		1,050,000
100110076	Buda	TX		06/23/2023	7.999	286,207		435,000
100110077	Windsor	CA		06/23/2023	7.124	827,702		1,090,000
100110078	Orlando	FL		06/23/2023	8.875	197,553		275,000
100110079	Hamlin	NY		06/23/2023	8.749	114,837		173,000
100110080	Orinda	CA		06/23/2023	7.499	2,087,006		2,914,999
100110081	Arvada	CO		06/23/2023	6.999	201,996		671,000
100110082	Westbury	NY		06/23/2023	7.750	568,890		800,000
100110084	Coto De Caza	CA		06/23/2023	7.874	1,300,925		1,580,000
100110085	Phoenix	AZ		06/23/2023	9.374	333,587		450,000
100110086	Sacramento	CA		06/23/2023	7.624	105,522		275,000
100110087	Malibu	CA		06/23/2023	7.374	1,520,020		2,150,000
100110088	North Middletown	NJ		06/23/2023	9.750	232,560		330,999
100110089	Lawndale	CA		06/23/2023	7.500	723,600		900,000
100110090	Kenner	LA		06/23/2023	8.374	282,416		370,000
100110091	Pembroke Pines	FL		06/23/2023	8.874	519,168		635,000
100110092	Galveston	TX		06/23/2023	7.874	427,699		529,999
100110093	West Melbourne	FL		06/23/2023	8.624	571,882		703,000
100110094	Gainesville	VA		06/23/2023	7.125	495,879		744,000
100110095	District Heights	MD		06/23/2023	8.625	222,958		300,000
100110097	Paterson	NJ		06/23/2023	9.250	384,844		510,000
100110098	Elizabeth	NJ		06/23/2023	7.749	354,148		620,000
100110099	New Cuyama	CA		06/23/2023	8.250	163,484		200,000
100110100	Palm Coast	FL		06/23/2023	8.999	467,601		545,000
100110101	Holmes Beach	FL		06/23/2023	7.374	1,399,603		2,250,000
100110102	Gulfport	FL		06/23/2023	8.375	258,286		363,000
100110103	Palatine	IL		06/23/2023	8.750	130,413		160,000
100110104	Las Vegas	NV		06/23/2023	7.625	376,871		490,000
100110105	Phoenix	AZ		06/23/2023	6.625	488,906		645,900
100110106	Wylie	TX		06/23/2023	7.625	821,996		1,090,000
100110107	Lakeland	FL		06/23/2023	9.125	258,629		330,000
100110108	Doral	FL		06/23/2023	6.500	295,838		375,000
100110109	Fort Walton Beach	FL		06/23/2023	7.750	185,840		290,000
100110110	Indio	CA		06/23/2023	7.990	3,172,680		4,500,000
100110111	Alhambra	CA		06/23/2023	9.625	486,527		630,000
100110112	Los Angeles	CA		06/23/2023	8.750	429,669		610,000
100110113	Mcdonough	GA		06/23/2023	6.990	1,779,448		2,200,000
100110114	Indio	CA		06/23/2023	7.875	3,412,750		4,900,000
100110115	San Jose	CA		06/23/2023	8.125	1,158,442		1,400,000
100110116	Naples	FL		06/23/2023	7.875	610,073		750,000
100110117	Glendale	CA		06/23/2023	7.125	1,367,886		1,690,000
100110118	Antioch	CA		06/23/2023	8.000	531,563		700,000
100110119	Homestead	FL		06/23/2023	7.000	359,813		481,999
100110120	Chattahoochee Hills	GA		06/23/2023	8.500	237,180		315,000
100110122	Baytown	TX		06/23/2023	8.750	167,996		235,000
100110123	Los Cabos	MEX		06/27/2023	9.630	516,700		866,469
100110124	Playas De Rosarito	MEX		06/27/2023	10.060	268,339		412,892
100110125	Puerto Vallarta	MEX		06/27/2023	10.010	1,592,000		2,710,823
100110126	Raritan	NJ		06/29/2023	8.250	404,623		518,000
100110127	Howell	NJ		06/29/2023	8.750	228,311		299,000
100110128	South Jordan	UT		06/29/2023	8.500	574,201		740,000
100110130	Shakopee	MN		06/29/2023	8.250	174,440		489,999

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110131	Miami	FL		06/29/2023	7.875	289,178		405,000
100110132	Fort Valley	GA		06/29/2023	9.000	208,462		250,000
100110133	Tempe	AZ		06/29/2023	9.000	612,124		690,000
100110134	Cincinnati	OH		06/29/2023	7.875	298,773		360,000
100110135	Kissimmee	FL		06/29/2023	7.375	758,316		1,350,000
100110136	Long Pond	PA		06/29/2023	8.500	175,735		210,999
100110137	Winnetka	IL		06/29/2023	7.625	527,617		800,000
100110138	Los Banos	CA		06/29/2023	7.250	371,805		453,000
100110139	Lubbock	TX		06/29/2023	7.375	175,812		228,000
100110140	Lubbock	TX		06/29/2023	7.375	175,766		228,000
100110141	Miami	FL		06/29/2023	8.375	271,566		334,000
100110142	Saint Petersburg	FL		06/29/2023	6.875	817,873		1,150,000
100110143	Lubbock	TX		06/29/2023	7.375	175,814		228,000
100110144	Leonard	TX		06/29/2023	9.000	498,205		560,000
100110145	Gilbert	AZ		06/29/2023	7.875	377,263		600,000
100110146	Kissimmee	FL		06/29/2023	6.875	625,334		980,000
100110147	Gardena	CA		06/29/2023	6.875	488,531		767,000
100110148	La Quinta	CA		06/29/2023	8.375	196,784		546,000
100110149	Saint George	UT		06/29/2023	7.500	1,152,693		1,929,000
100110150	Schaumburg	IL		06/29/2023	7.125	289,369		385,000
100110151	Cottonwood	AZ		06/29/2023	7.875	282,699		363,000
100110152	Manor	TX		06/29/2023	7.625	274,276		390,000
100110153	Perris	CA		06/29/2023	8.750	564,075		710,000
100110154	Azle	TX		06/29/2023	7.875	139,109		365,000
100110155	North Hollywood	CA		06/29/2023	7.625	826,126		1,025,000
100110156	San Antonio	TX		06/29/2023	8.000	302,392		358,000
100110157	Beaverton	OR		06/30/2023	6.999	325,115		430,000
100110158	Rahway	NJ		06/30/2023	7.125	320,881		424,000
100110159	Largo	FL		06/30/2023	6.625	337,980		490,000
100110160	Acworth	GA		06/30/2023	5.875	242,304		357,000
100110161	Hyde Park	UT		06/30/2023	6.500	372,559		538,000
100110162	Chicago	IL		06/30/2023	6.500	349,389		540,000
100110163	Wilmington	NC		06/30/2023	6.999	270,023		362,000
100110164	New City	NY		06/30/2023	7.625	529,137		720,000
100110165	La Quinta	CA		06/30/2023	6.500	441,945		1,080,000
100110166	Mesa	AZ		06/30/2023	6.125	349,108		510,000
100110167	Hendersonville	NC		06/30/2023	6.999	274,624		358,000
100110168	Hypoluxo	FL		06/30/2023	7.499	234,952		330,000
100110169	Los Angeles	CA		06/30/2023	6.375	439,511		620,000
100110170	Toms River	NJ		06/30/2023	6.500	245,174		330,000
100110171	Corona	NY		06/30/2023	7.500	246,218		315,000
100110172	Garfield	NJ		06/30/2023	6.500	462,583		621,000
100110173	Flagstaff	AZ		06/30/2023	6.125	273,902		572,000
100110174	Santa Clara	CA		06/30/2023	6.375	721,284		1,435,000
100110175	Orlando	FL		06/30/2023	5.990	348,217		520,000
100110176	Boca Raton	FL		06/30/2023	6.500	447,480		605,000
100110177	San Diego	CA		06/30/2023	6.125	306,438		422,000
100110178	Salt Lake City	UT		06/30/2023	7.125	577,766		765,000
100110179	San Diego	CA		06/30/2023	5.875	382,481		650,000
100110180	Lakewood	CO		06/30/2023	7.125	408,887		538,500
100110181	Murphys	CA		06/30/2023	5.999	323,326		420,000
100110182	Bald Head Island	NC		06/30/2023	5.999	576,547		1,006,500
100110183	Redondo Beach	CA		06/30/2023	6.500	719,497		1,075,000
100110184	Clermont	FL		06/30/2023	7.500	296,761		385,000
100110185	Berkeley	CA		06/30/2023	7.125	682,444		911,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110186	Tucson	AZ		06/30/2023	7.500	269,721		365,000
100110187	Tucson	AZ		06/30/2023	7.500	269,721		365,000
100110188	Tucson	AZ		06/30/2023	7.500	269,721		365,000
100110189	Tybee Island	GA		06/30/2023	7.250	462,317		670,000
100110190	Tucson	AZ		06/30/2023	7.500	269,721		365,000
100110191	Troy	MI		06/30/2023	6.999	272,865		360,000
100110192	Durham	NC		06/30/2023	6.375	296,239		425,000
100110193	Cary	NC		06/30/2023	6.125	324,196		474,999
100110194	Los Angeles	CA		06/30/2023	7.625	765,325		1,055,000
100110195	Yucca Valley	CA		06/30/2023	7.500	306,171		432,000
100110196	St Pete Beach	FL		06/30/2023	6.500	714,675		1,020,000
100110197	Durham	NC		06/30/2023	6.625	326,045		435,000
100110198	Chandler	AZ		06/30/2023	6.625	391,976		500,000
100110199	Durham	NC		06/30/2023	6.875	290,980		404,000
100110200	Lawrenceville	GA		06/30/2023	7.625	321,761		411,000
100110201	Lacey	WA		06/30/2023	6.500	329,644		441,999
100110202	Sparks	NV		06/30/2023	6.625	237,393		338,000
100110203	Leesburg	FL		06/30/2023	6.999	281,377		376,000
100110204	Wilmington	CA		06/30/2023	6.875	502,339		690,000
100110205	Lakeway	TX		06/30/2023	6.375	369,272		499,999
100110206	Newark	NJ		06/30/2023	7.625	342,492		454,999
100110207	San Antonio	TX		06/30/2023	7.125	744,776		981,000
100110208	Portsmouth	RI		06/30/2023	6.500	326,257		440,000
100110209	Harker Heights	TX		06/30/2023	7.500	227,765		305,000
100110210	Murrieta	CA		06/30/2023	6.500	418,719		560,000
100110211	Long Beach	CA		06/30/2023	5.624	714,783		1,100,000
100110212	South Jordan	UT		06/30/2023	6.999	375,608		500,000
100110213	Reno	NV		06/30/2023	6.625	440,281		588,000
100110214	Powell	OH		06/30/2023	6.875	232,453		470,000
100110215	Ogden	UT		06/30/2023	6.999	294,443		380,000
100110216	Farmers Branch	TX		06/30/2023	6.625	260,061		350,000
100110217	Yucca Valley	CA		06/30/2023	7.375	314,282		444,999
100110218	Owings Mills	MD		06/30/2023	6.500	254,210		342,000
100110219	Miami	FL		06/30/2023	6.500	652,919		1,099,999
100110220	Temecula	CA		06/30/2023	6.500	311,370		610,000
100110221	Lincoln	CA		06/30/2023	6.500	349,182		467,000
100110222	Broken Bow	OK		06/30/2023	7.625	597,702		760,000
100110223	Austin	TX		06/30/2023	6.125	391,450		547,000
100110224	San Jose	CA		06/30/2023	6.999	334,755		1,300,000
100110225	Greenwich	CT		06/30/2023	6.500	567,255		815,000
100110226	Kirkland	WA		06/30/2023	6.375	718,370		1,000,000
100110227	Bentonville	AR		06/30/2023	6.624	238,635		381,000
100110228	Minneapolis	MN		06/30/2023	7.625	348,315		459,999
100110229	Johns Island	SC		06/30/2023	6.624	233,535		299,999
100110230	Mountain House	CA		06/30/2023	6.124	718,190		1,075,000
100110231	Aubrey	TX		06/30/2023	6.624	276,740		370,000
100110232	Lebanon	OR		06/30/2023	6.500	292,150		395,000
100110233	Kill Devil Hills	NC		06/30/2023	6.999	518,200		687,000
100110234	Houston	TX		06/30/2023	6.625	229,092		330,000
100110235	Charlottesville	VA		06/30/2023	5.624	307,701		474,999
100110236	Garfield	NJ		06/30/2023	6.125	391,674		660,000
100110237	Las Vegas	NV		06/30/2023	6.624	380,885		557,999
100110238	Oakland	CA		06/30/2023	6.624	515,518		659,999
100110239	Las Vegas	NV		06/30/2023	6.624	244,573		340,000
100110240	Columbus	OH		06/30/2023	6.999	310,783		470,000

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100110241	Arden	NC		06/30/2023	7.375	276,450		355,000
100110242	Noblesville	IN		06/30/2023	7.375	284,698		379,900
100110243	Las Vegas	NV		06/30/2023	6.375	248,993		417,000
100110244	North Wildwood	NJ		06/30/2023	5.624	276,373		500,000
100110245	Yakima	WA		06/30/2023	6.125	343,825		470,000
100110246	Oak Island	NC		06/30/2023	7.125	386,434		525,000
100110247	Albuquerque	NM		06/30/2023	6.624	477,965		675,000
100110248	Naperville	IL		06/30/2023	7.625	235,330		396,000
100110249	Ellensburg	WA		06/30/2023	6.125	226,884		685,000
100110250	Whittier	CA		06/30/2023	5.875	257,619		771,000
100110251	Ramona	CA		06/30/2023	6.625	592,662		795,000
100110252	Petaluma	CA		06/30/2023	7.625	423,048		775,000
100110253	New Orleans	LA		06/30/2023	6.375	239,742		345,000
100110254	Kill Devil Hills	NC		06/30/2023	7.000	474,893		940,000
100110255	Newark	NJ		06/30/2023	6.875	223,349		330,000
100110256	Lakewood	CO		06/30/2023	6.000	332,700		599,999
100110257	Petaluma	CA		06/30/2023	7.625	420,545		660,000
100110258	Madisonville	TX		06/30/2023	6.625	332,526		540,000
100110259	Pocono Pines	PA		06/30/2023	7.625	621,460		785,000
100110260	Haltom City	TX		06/30/2023	7.125	261,818		330,000
100110261	Lancaster	PA		06/30/2023	7.625	314,189		412,000
100110262	Austin	TX		06/30/2023	7.375	240,629		350,000
100110263	Sugar Mountain	NC		06/30/2023	6.624	304,229		450,000
100110264	Flower Mound	TX		06/30/2023	6.125	405,603		551,000
100110265	Castle Rock	WA		06/30/2023	7.125	431,470		575,000
100110266	Richmond	VA		06/30/2023	7.625	248,872		330,000
100110267	Deltaville	VA		06/30/2023	7.500	523,423		734,999
100110268	Richmond Hill	GA		06/30/2023	7.500	236,574		316,000
100110269	Pooler	GA		06/30/2023	6.990	381,848		509,999
100110270	Roseland	VA		06/30/2023	7.125	451,371		615,000
100110271	Nags Head	NC		06/30/2023	7.500	336,349		429,999
100110272	Fort Myers	FL		06/30/2023	7.625	253,569		365,000
100110273	Garfield	NJ		06/30/2023	6.625	473,615		639,999
100110274	Nottingham	PA		06/30/2023	7.500	233,355		293,000
100110275	Hot Springs	AR		06/30/2023	6.624	355,362		630,000
100110276	Hurricane	UT		06/30/2023	7.125	348,343		529,000
100110277	Hopatcong	NJ		06/30/2023	6.500	611,334		875,000
100110278	Page	AZ		06/30/2023	7.000	363,453		485,000
100110279	Renton	WA		06/30/2023	6.125	222,097		300,000
100110280	Jacksonville	FL		06/30/2023	6.499	506,697		645,000
100110281	Jackson	NJ		06/30/2023	6.990	437,819		580,000
100110282	Chalmette	LA		06/30/2023	6.250	240,034		350,000
100110283	Heyburn	ID		06/30/2023	6.874	427,175		570,000
100110284	Dewey Beach	DE		06/30/2023	6.125	718,297		1,200,000
100110285	Austin	TX		06/30/2023	6.499	260,698		350,000
100110286	Los Angeles	CA		06/30/2023	6.125	241,869		780,000
100110287	Ocean Isle	NC		06/30/2023	6.625	291,479		395,000
100110288	Boston	MA		06/30/2023	6.500	872,732		1,275,000
100110289	Kissimmee	FL		06/30/2023	7.625	349,772		435,000
100110290	Charlotte	NC		06/30/2023	6.990	251,203		338,999
100110291	Manassas	VA		06/30/2023	6.499	379,889		530,000
100110292	Peoria	AZ		06/30/2023	6.500	311,103		444,999
100110293	Carolina Beach	NC		06/30/2023	7.500	516,971		683,000
100110294	Windermere	FL		06/30/2023	5.990	259,862		525,000
100110295	Hamilton	MT		06/30/2023	7.000	456,949		750,000

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100110296	Mariposa	CA		06/30/2023	6.375	329,340		649,000
100110297	Baltimore	MD		06/30/2023	6.624	312,076		425,000
100110298	Richmond	VA		06/30/2023	7.000	276,388		415,000
100110299	White Hall	MD		06/30/2023	6.990	267,754		383,000
100110300	Jackson	NJ		06/30/2023	6.625	636,797		850,000
100110301	Petersburg	TN		06/30/2023	6.500	269,756		377,000
100110302	Baltimore	MD		06/30/2023	6.875	430,922		640,000
100110303	Fuquay Varina	NC		06/30/2023	6.125	276,184		400,000
100110304	Saint Peters	MO		06/30/2023	7.625	274,790		359,999
100110305	Estes Park	CO		06/30/2023	6.875	727,302		1,089,000
100110306	Peoria	AZ		06/30/2023	6.500	311,103		444,999
100110307	Cambridge	MA		06/30/2023	6.125	328,307		730,000
100110308	Oldsmar	FL		06/30/2023	5.750	265,622		394,999
100110309	Nashville	TN		06/30/2023	6.875	284,361		385,000
100110310	La Verkin	UT		06/30/2023	6.499	562,102		802,000
100110311	Hamden	CT		06/30/2023	6.500	256,224		428,000
100110312	Boyd	TX		06/30/2023	6.624	433,312		577,000
100110313	Elizabeth City	NC		06/30/2023	6.500	261,854		351,000
100110314	Los Angeles	CA		06/30/2023	6.625	421,024		535,000
100110315	Clarksville	TN		06/30/2023	7.000	525,030		700,000
100110316	Greer	SC		06/30/2023	6.500	345,010		440,000
100110317	Flagstaff	AZ		06/30/2023	6.990	224,929		288,000
100110318	Surf City	NC		06/30/2023	6.500	453,001		607,000
100110319	Pomona	CA		06/30/2023	5.990	636,804		1,050,000
100110320	Wood Village	OR		06/30/2023	6.624	331,911		750,000
100110321	Mesa	AZ		06/30/2023	6.499	241,475		345,000
100110322	Anna	TX		06/30/2023	7.000	298,258		396,000
100110323	Riverside	CA		06/30/2023	7.625	305,760		550,000
100110324	Chicago	IL		06/30/2023	6.990	319,981		430,000
100110325	Maywood	NJ		06/30/2023	6.990	338,289		549,999
100110326	Stuart	FL		06/30/2023	7.250	287,440		377,999
100110327	Nashville	TN		06/30/2023	6.500	322,243		460,000
100110328	Nashville	TN		06/30/2023	6.125	401,341		587,000
100110329	Georgetown	TX		06/30/2023	6.500	264,923		339,999
100110330	Pflugerville	TX		06/30/2023	6.000	317,092		430,999
100110331	Bastrop	TX		06/30/2023	6.000	448,151		700,000
100110332	Chicago	IL		06/30/2023	7.125	527,770		710,000
100110333	Pawtucket	RI		06/30/2023	6.125	492,438		716,000
100110334	San Leandro	CA		06/30/2023	7.250	417,359		625,000
100110335	Hood River	OR		06/30/2023	6.125	677,816		1,160,999
100110336	Clarksburg	MD		06/30/2023	6.624	392,582		574,999
100110337	Elizabeth	NJ		06/30/2023	7.625	445,119		586,000
100110338	Austin	TX		06/30/2023	6.875	244,708		380,000
100110339	Allen	TX		06/30/2023	6.625	242,296		449,999
100110340	Cheyenne	WY		06/30/2023	6.499	320,542		774,999
100110341	Gilbert	AZ		06/30/2023	7.125	303,252		406,000
100110342	Centralia	WA		06/30/2023	7.625	334,257		540,000
100110343	Johns Creek	GA		06/30/2023	7.125	334,358		445,999
100110344	Austin	TX		06/30/2023	6.125	373,086		512,000
100110345	Athens	GA		06/30/2023	6.624	618,973		825,000
100110346	North Wales	PA		06/30/2023	6.990	233,970		313,000
100110347	Phoenix	AZ		06/30/2023	6.500	384,672		575,000
100110348	Oak Island	NC		06/30/2023	6.625	298,270		408,000
100110349	Perry Hall	MD		06/30/2023	7.500	437,036		619,000
100110350	Boulder	CO		06/30/2023	6.500	369,359		560,000

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100110351	Aubrey	TX		06/30/2023	5.990	324,317		472,000
100110352	Herndon	VA		06/30/2023	6.500	326,255		625,000
100110353	West Palm Beach	FL		06/30/2023	7.625	498,418		664,999
100110354	Glen St Mary	FL		06/30/2023	7.625	368,483		471,000
100110355	Lansdale	PA		06/30/2023	7.625	239,942		318,000
100110356	Tulare	CA		06/30/2023	7.125	365,093		465,000
100110357	Garland	TX		06/30/2023	6.624	254,960		340,000
100110358	North Bay Village	FL		06/30/2023	6.625	700,686		999,999
100110359	El Centro	CA		06/30/2023	7.500	238,027		303,000
100110360	Troy	MI		06/30/2023	7.000	160,038		350,000
100110361	Sacramento	CA		06/30/2023	7.625	253,527		340,000
100110362	Blue Ridge	GA		06/30/2023	7.625	275,671		404,999
100110363	Watauga	TX		06/30/2023	7.625	254,789		323,000
100110364	Irvine	CA		06/30/2023	6.499	241,356		1,200,000
100110365	Palm Springs	CA		06/30/2023	6.490	729,294		1,875,000
100110366	Alexandria	VA		06/30/2023	6.125	718,813		1,095,000
100110367	San Francisco	CA		06/30/2023	6.125	866,630		1,289,999
100110368	Bessemer City	NC		06/30/2023	7.500	246,687		325,999
100110369	The Woodlands	TX		06/30/2023	5.990	419,648		865,000
100110370	Ashburn	VA		06/30/2023	6.499	401,808		1,030,000
100110371	Palm Springs	CA		06/30/2023	7.500	401,929		531,999
100110372	Austin	TX		06/30/2023	6.500	286,368		384,999
100110373	North Potomac	MD		06/30/2023	6.990	342,505		452,000
100110374	Centreville	VA		06/30/2023	6.875	289,726		385,000
100110375	Saint George	UT		06/30/2023	6.125	629,525		856,999
100110376	Murfreesboro	TN		06/30/2023	7.125	244,992		425,000
100110377	Denver	CO		06/30/2023	5.990	229,557		435,000
100110378	Eagle Mountain	UT		06/30/2023	7.500	321,527		425,000
100110379	Platte City	MO		06/30/2023	7.625	268,216		351,999
100110380	Spanaway	WA		06/30/2023	6.375	421,580		575,000
100110381	Dickinson	TX		06/30/2023	7.500	273,345		340,000
100110382	Azusa	CA		06/30/2023	7.125	510,175		715,000
100110383	Fayetteville	AR		06/30/2023	6.125	227,001		390,000
100110384	West Orange	NJ		06/30/2023	6.625	277,756		375,000
100110385	Woodstock	GA		06/30/2023	6.624	261,109		350,000
100110386	Fayetteville	AR		06/30/2023	7.500	255,192		354,999
100110387	Lemon Grove	CA		06/30/2023	6.490	321,158		704,000
100110388	Louisburg	KS		06/30/2023	7.125	505,388		674,000
100110389	Corona	CA		06/30/2023	6.499	587,917		839,000
100110390	Miami	FL		06/30/2023	7.625	468,173		605,000
100110391	Las Vegas	NV		06/30/2023	7.125	616,653		983,000
100110392	Gulf Shores	AL		06/30/2023	7.375	260,783		347,000
100110393	Aubrey	TX		06/30/2023	6.499	237,533		322,000
100110394	Sarasota	FL		06/30/2023	7.125	523,643		755,000
100110395	Aubrey	TX		06/30/2023	6.000	316,263		441,999
100110396	Myrtle Beach	SC		06/30/2023	7.625	267,192		449,999
100110397	Atlanta	GA		06/30/2023	6.375	611,720		880,000
100110398	Los Angeles	CA		06/30/2023	6.125	506,976		875,000
100110399	Provo	UT		06/30/2023	6.625	342,941		550,000
100110400	San Diego	CA		06/30/2023	7.625	442,408		829,999
100110401	Danville	IN		06/30/2023	7.625	243,279		330,000
100110402	Belleville	NJ		06/30/2023	6.499	372,009		620,000
100110403	Pasadena	CA		06/30/2023	6.990	858,011		1,215,000
100110404	Spring City	PA		06/30/2023	6.125	294,476		420,000
100110405	San Tan Valley	AZ		06/30/2023	6.499	304,682		412,000

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100110406	Glorieta	NM		06/30/2023	6.625	484,968		650,000
100110407	Durham	NC		06/30/2023	6.625	324,264		440,000
100110408	Folsom	CA		06/30/2023	7.500	671,732		945,000
100110409	Suwanee	GA		06/30/2023	5.375	300,442		452,999
100110410	Tarpon Springs	FL		06/30/2023	7.125	341,820		530,000
100110411	Newton	NC		06/30/2023	7.625	397,606		555,000
100110412	Kissimmee	FL		06/30/2023	6.625	409,681		552,000
100110413	Phoenix	AZ		06/30/2023	6.625	526,625		710,000
100110414	Bend	OR		06/30/2023	6.125	706,561		1,200,000
100110415	Mckinney	TX		06/30/2023	6.125	360,814		522,999
100110416	Hingham	MA		06/30/2023	7.125	337,071		478,000
100110417	Englewood	CO		06/30/2023	7.500	414,785		551,000
100110418	Naples	FL		06/30/2023	7.625	382,201		505,000
100110419	Maywood	IL		06/30/2023	7.625	230,056		315,000
100110420	The Woodlands	TX		06/30/2023	6.625	319,118		465,000
100110421	Georgetown	TX		06/30/2023	6.375	303,794		440,000
100110422	Centerton	AR		06/30/2023	6.375	237,628		310,000
100110423	Brooksville	FL		06/30/2023	6.990	305,224		763,000
100110424	Fernandina Beach	FL		06/30/2023	6.500	289,112		490,000
100110425	Holmes Beach	FL		06/30/2023	5.875	465,490		940,000
100110426	Laguna Niguel	CA		06/30/2023	6.625	420,790		845,000
100110427	San Juan Capistrano	CA		06/30/2023	7.625	617,259		1,120,322
100110428	Moreno Valley	CA		06/30/2023	7.125	423,835		611,000
100110429	Philadelphia	PA		06/30/2023	6.625	284,373		386,000
100110430	San Antonio	TX		06/30/2023	6.500	260,503		349,999
100110431	Brigantine	NJ		06/30/2023	6.125	302,881		899,999
100110432	Bonita Springs	FL		06/30/2023	7.125	261,041		515,000
100110433	Tega Cay	SC		06/30/2023	6.624	463,432		680,000
100110434	Tillamook	OR		06/30/2023	7.240	448,192		645,000
100110435	Las Vegas	NV		06/30/2023	7.625	321,672		420,000
100110436	Johnston	RI		06/30/2023	7.625	318,226		420,000
100110437	Ogden	UT		06/30/2023	7.250	309,361		480,000
100110438	Rosharon	TX		06/30/2023	4.990	219,319		317,000
100110439	Scottsdale	AZ		06/30/2023	7.625	580,404		770,000
100110440	Denton	TX		06/30/2023	6.000	238,131		360,000
100110441	Rosharon	TX		06/30/2023	5.500	214,039		285,000
100110442	Rosharon	TX		06/30/2023	5.500	213,284		303,999
100110443	Sherman	TX		06/30/2023	7.625	260,434		335,000
100110444	Alameda	CA		06/30/2023	6.875	825,515		1,476,000
100110445	Des Moines	WA		06/30/2023	6.500	407,266		545,000
100110446	Los Angeles	CA		06/30/2023	7.625	552,548		724,999
100110447	Castaic	CA		06/30/2023	6.499	727,873		1,252,000
100110448	Denton	TX		06/30/2023	4.990	270,972		390,999
100110449	Somerville	NJ		06/30/2023	6.625	413,247		559,999
100110450	Flowermound	TX		06/30/2023	5.625	285,985		490,000
100110451	Powell	OH		06/30/2023	7.500	458,497		601,000
100110452	Spring	TX		06/30/2023	7.625	451,855		630,000
100110453	Port Orange	FL		06/30/2023	7.500	278,745		350,000
100110454	Commerce City	CO		06/30/2023	5.875	311,472		430,999
100110455	Bentonville	AR		06/30/2023	6.875	527,276		750,000
100110456	Washington	DC		06/30/2023	7.375	536,478		710,000
100110457	Winnabow	NC		06/30/2023	7.375	253,766		355,000
100110458	Kyle	TX		06/30/2023	6.125	273,990		388,000
100110459	Magnolia	TX		06/30/2023	6.375	267,066		352,000
100110460	West Des Moines	IA		06/30/2023	6.990	318,112		422,000

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100110461	Hawthorne	CA		06/30/2023	7.375	443,606		724,999
100110462	Washington	DC		06/30/2023	7.125	387,922		492,999
100110463	Gardena	CA		06/30/2023	7.375	409,953		670,000
100110464	Frederick	CO		06/30/2023	6.624	231,996		695,000
100110465	Charlotte	NC		06/30/2023	6.625	254,393		343,000
100110466	Johns Island	SC		06/30/2023	6.625	280,995		464,999
100110467	Hendersonville	TN		06/30/2023	6.125	273,691		465,000
100110468	Lehi	UT		06/30/2023	6.125	400,536		581,000
100110469	Falls Church	VA		06/30/2023	6.625	614,429		1,219,999
100110470	Asheville	NC		06/30/2023	7.125	250,195		385,000
100110471	Lehi	UT		06/30/2023	6.125	408,152		590,000
100110472	Fullerton	CA		06/30/2023	6.125	302,893		550,000
100110473	Henderson	NV		06/30/2023	6.625	234,637		413,999
100110474	Orlando	FL		06/30/2023	6.625	250,049		335,000
100110475	San Antonio	TX		06/30/2023	7.125	228,465		305,000
100110476	San Antonio	TX		06/30/2023	7.375	346,739		496,000
100110477	Krum	TX		06/30/2023	7.500	302,997		646,000
100110478	Winter Park	FL		06/30/2023	7.125	306,104		650,000
100110479	Toms River	NJ		06/30/2023	7.625	523,539		675,000
100110480	Modesto	CA		06/30/2023	7.125	295,369		550,000
100110481	Portland	OR		06/30/2023	6.625	434,448		585,000
100110482	Ft Worth	TX		06/30/2023	7.625	410,079		650,000
100110483	Saint Ignatius	MT		06/30/2023	7.375	660,967		1,105,000
100110484	Kingston	TN		06/30/2023	7.375	511,775		850,000
100110485	Granbury	TX		06/30/2023	7.125	337,668		450,000
100110486	Liberty Hill	TX		06/30/2023	5.875	256,809		390,000
100110487	Bangor	ME		06/30/2023	7.500	305,197		405,000
100110488	Klamath Falls	OR		06/30/2023	7.500	256,373		325,000
100110489	Greenwich	CT		06/30/2023	7.625	337,203		420,000
100110490	Charlotte	NC		06/30/2023	7.500	724,026		947,999
100110491	Rowland Heights	CA		06/30/2023	6.624	441,836		645,000
100110492	Adelanto	CA		06/30/2023	7.500	237,541		330,000
100110494	Marana	AZ		06/30/2023	6.624	262,452		352,000
100110495	Pittsburgh	PA		06/30/2023	6.625	269,913		414,999
100110496	Beaufort	NC		06/30/2023	6.000	267,894		447,000
100110497	Pomona	CA		06/30/2023	6.625	306,349		409,999
100110498	Hingham	MA		06/30/2023	6.125	371,863		1,000,000
100110499	Farmington	UT		06/30/2023	7.500	518,958		680,000
100110500	Suwanee	GA		06/30/2023	6.875	459,707		619,000
100110501	Sarasota	FL		06/30/2023	6.375	468,330		880,000
100110502	Jacksonville	FL		06/30/2023	6.500	244,932		357,000
100110503	Cape Coral	FL		06/30/2023	7.500	449,899		565,000
100110504	Lutz	FL		06/30/2023	7.125	315,124		396,000
100110505	Modesto	CA		06/30/2023	7.625	380,966		580,000
100110506	San Diego	CA		06/30/2023	6.990	290,647		419,999
100110507	Henderson	NV		06/30/2023	4.990	223,867		339,999
100110508	Lowell	MA		06/30/2023	7.375	569,826		800,000
100110509	Toms River	NJ		06/30/2023	7.125	281,011		375,000
100110510	Kyle	TX		06/30/2023	5.125	247,757		350,000
100110511	Herriman	UT		06/30/2023	5.875	313,044		465,000
100110512	Galveston	TX		06/30/2023	7.625	354,917		599,000
100110513	Wasilla	AK		06/30/2023	7.500	598,753		800,000
100110514	Fresno	CA		06/30/2023	5.375	303,666		526,000
100110515	Rancho Mission Viejo	CA		06/30/2023	4.875	380,378		810,000
100110516	Tucson	AZ		06/30/2023	5.990	238,214		347,000

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	2	3					Additional	
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100110517	Commerce City	CO		06/30/2023	5.990	240,886		550,000
100110518	Hutchinson Island	FL		06/30/2023	6.125	252,649		523,000
100110519	Belmont	MA		06/30/2023	6.125	840,910		1,284,000
100110520	Chula Vista	CA		06/30/2023	5.990	345,515		974,999
100110521	Sarasota	FL		06/30/2023	6.000	292,743		424,999
100110522	Issaquah	WA		06/30/2023	6.500	697,635		1,194,000
100110523	Wake Forest	NC		06/30/2023	6.250	232,369		317,999
100110524	Kissimmee	FL		06/30/2023	7.625	306,208		407,000
100110525	Justin	TX		06/30/2023	6.625	266,474		412,999
100110526	Surprise	AZ		06/30/2023	7.625	382,413		474,999
100110527	Carrollton	TX		06/30/2023	6.625	233,367		388,000
100110528	San Francisco	CA		06/30/2023	6.625	1,018,743		1,700,000
100110529	Newington	CT		06/30/2023	7.500	231,835		324,000
100110530	Long Beach	CA		06/30/2023	6.624	397,161		1,015,000
100110531	Idaho Falls	ID		06/30/2023	7.625	495,394		725,000
100110532	Davenport	FL		06/30/2023	7.000	283,241		374,999
100110533	Carefree	AZ		06/30/2023	6.624	731,523		1,749,999
100110534	Collingswood	NJ		06/30/2023	7.625	266,741		340,000
100110535	Monroe	WA		06/30/2023	6.125	241,800		485,000
100110536	Kissimmee	FL		06/30/2023	6.875	240,696		320,000
100110537	Fairfax	IA		06/30/2023	6.375	304,915		545,000
100110538	Lancaster	CA		06/30/2023	6.500	274,032		377,000
100110539	Metairie	LA		06/30/2023	7.375	634,307		859,999
100110540	Bozeman	MT		06/30/2023	6.500	450,020		1,150,000
100110541	Prescott	AZ		06/30/2023	7.125	242,186		488,000
100110542	Carolina Beach	NC		06/30/2023	7.375	371,173		900,000
100110543	Saint Augustine	FL		06/30/2023	7.625	265,468		335,000
100110544	Hoschton	GA		06/30/2023	5.875	229,299		386,000
100110545	Wesley Chapel	FL		06/30/2023	7.625	268,320		334,990
100110546	Glassboro	NJ		06/30/2023	7.625	253,908		337,000
100110547	Saint Augustine	FL		06/30/2023	5.625	251,133		372,000
100110548	Manteca	CA		06/30/2023	7.625	413,592		557,000
100110549	Saint Augustine	FL		06/30/2023	6.250	227,812		344,800
100110550	Saint Augustine	FL		06/30/2023	5.990	242,949		340,000
100110551	Rosharon	TX		06/30/2023	4.990	214,795		316,999
100110552	Rosharon	TX		06/30/2023	4.990	215,738		308,000
100110553	Pennsburg	PA		06/30/2023	5.750	240,087		333,500
100110554	Saint Augustine	FL		06/30/2023	5.990	238,344		334,999
100110555	Tucson	AZ		06/30/2023	7.125	278,506		380,999
100110556	Port Saint Joe	FL		06/30/2023	5.125	237,865		550,000
100110557	Mound	MN		06/30/2023	6.990	329,744		464,000
100110558	Uhland	TX		06/30/2023	6.500	245,489		368,000
100110559	Fort Worth	TX		06/30/2023	5.750	233,607		345,000
100110560	Rosharon	TX		06/30/2023	4.990	213,098		308,000
100110561	Smyrna	GA		06/30/2023	7.625	358,253		475,000
100110562	Dunwoody	GA		06/30/2023	6.624	262,682		380,000
100110563	Lakeland	FL		06/30/2023	7.125	254,466		336,000
100110564	Kennesaw	GA		06/30/2023	7.625	312,287		388,000
100110565	East Point	GA		06/30/2023	6.990	242,233		314,000
100110566	Durango	CO		06/30/2023	6.625	537,262		775,000
100110567	Crestview	FL		06/30/2023	6.990	235,856		298,999
100110568	Draper	UT		06/30/2023	5.990	346,851		480,000
100110569	Miami	FL		06/30/2023	7.125	567,734		755,000
100110570	Harrisburg	NC		06/30/2023	7.625	322,013		400,000
100110571	Bradenton	FL		06/30/2023	7.500	327,826		421,999

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	2	3					Additional	
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100110572	Folsom	CA		06/30/2023	6.499	312,572		565,000
100110573	Marietta	GA		06/30/2023	7.500	570,589		712,000
100110574	Pasadena	CA		06/30/2023	5.875	451,121		990,000
100110575	Charlotte	NC		06/30/2023	6.500	251,939		345,000
100110576	Fort Myers	FL		06/30/2023	6.500	408,447		554,000
100110577	Las Vegas	NV		06/30/2023	7.250	236,027		310,000
100110578	Sparks	NV		06/30/2023	7.375	318,832		400,000
100110579	Vineland	NJ		06/30/2023	6.625	238,798		320,000
100110580	Philadelphia	PA		06/30/2023	7.500	245,993		329,999
100110581	Wills Point	TX		06/30/2023	7.500	426,921		542,000
100110582	New Fairview	TX		06/30/2023	7.625	436,896		596,000
100110583	Stillwater	OK		06/30/2023	6.625	278,450		380,000
100110584	Oak Island	NC		06/30/2023	7.625	349,235		464,000
100110585	Davenport	FL		06/30/2023	6.624	393,982		530,000
100110586	Victorville	CA		06/30/2023	7.250	252,663		360,000
100110587	Woonsocket	RI		06/30/2023	7.625	338,846		460,000
100110588	Canonsburg	PA		06/30/2023	6.500	248,973		364,000
100110589	Phoenix	AZ		06/30/2023	6.490	726,926		1,075,000
100110590	Mount Juliet	TN		06/30/2023	6.625	339,884		450,000
100110591	San Antonio	TX		06/30/2023	7.000	227,929		314,999
100110592	San Antonio	TX		06/30/2023	6.990	230,966		329,000
100110593	Prosper	TX		06/30/2023	6.624	655,111		890,000
100110594	Surprise	AZ		06/30/2023	5.990	284,223		468,999
100110595	Inlet Beach	FL		06/30/2023	6.499	548,774		1,900,000
100110596	Rancho Santa Margarita	CA		06/30/2023	7.625	391,302		514,999
100110597	Miami	FL		06/30/2023	7.625	451,001		650,000
100110598	South Padre Island	TX		06/30/2023	5.875	246,491		400,000
100110599	Liberty Hill	TX		06/30/2023	7.625	276,854		368,000
100110600	Charleston	SC		06/30/2023	7.250	300,303		425,000
100110601	Vancouver	WA		06/30/2023	6.875	314,500		417,000
100110602	Englewood	FL		06/30/2023	6.000	246,245		825,000
100110603	Gulfport	FL		06/30/2023	7.625	310,807		395,000
100110604	Sunland	CA		06/30/2023	6.625	351,509		780,000
100110605	Knoxville	TN		06/30/2023	7.625	280,342		353,000
100110606	Queen Creek	AZ		06/30/2023	7.500	430,175		636,000
100110607	Metairie	LA		06/30/2023	6.625	245,115		380,000
100110608	Lauderhill	FL		06/30/2023	7.500	324,713		406,000
100110609	Kissimmee	FL		06/30/2023	5.990	324,918		545,000
100110610	Lowell	MA		06/30/2023	6.000	420,989		585,000
100110611	Pilot Point	TX		06/30/2023	6.500	540,781		729,999
100110612	Davenport	FL		06/30/2023	6.625	382,088		534,000
100110613	Englewood	FL		06/30/2023	7.625	288,909		383,000
100110614	New Oxford	PA		06/30/2023	6.624	452,879		648,000
100110615	Cedar Park	TX		06/30/2023	6.625	379,015		508,000
100110616	Grants Pass	OR		06/30/2023	7.625	364,241		525,000
100110617	Surprise	AZ		06/30/2023	7.625	255,717		475,000
100110618	Modesto	CA		06/30/2023	7.625	287,288		426,000
100110619	Cameron	NC		06/30/2023	6.500	256,781		360,000
100110620	Almond	NC		06/30/2023	7.500	353,418		477,000
100110621	Rio Rancho	NM		06/30/2023	6.125	222,960		290,000
100110622	Sun City West	AZ		06/30/2023	7.625	348,761		465,000
100110623	Spring	TX		06/30/2023	6.625	490,562		655,000
100110624	Nashville	TN		06/30/2023	5.625	475,650		852,000
100110625	Los Angeles	CA		06/30/2023	6.624	1,400,502		2,550,000
100110626	Lakewood	NJ		06/30/2023	7.625	528,344		699,999

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100110627	Houston	TX		06/30/2023	6.875	232,282		335,000
100110628	Sevierville	TN		06/30/2023	7.625	732,104		1,030,000
100110629	Bogart	GA		06/30/2023	6.750	225,376		300,000
100110630	Fort Worth	TX		06/30/2023	6.250	232,657		328,000
100110631	Newark	CA		06/30/2023	6.875	731,605		1,090,000
100110632	Chandler	AZ		06/30/2023	7.125	327,752		439,000
100110633	Sun City West	AZ		06/30/2023	7.625	362,264		450,000
100110634	Chino Hills	CA		06/30/2023	6.625	728,711		1,100,000
100110635	Keizer	OR		06/30/2023	7.500	262,087		372,000
100110636	Phoenix	AZ		06/30/2023	7.500	235,187		322,000
100110637	Mesa	AZ		06/30/2023	7.125	406,890		545,000
100110638	Orlando	FL		06/30/2023	7.625	297,176		420,000
100110639	Vienna	VA		06/30/2023	6.625	391,340		573,000
100110640	Burbank	CA		06/30/2023	6.500	402,660		1,300,000
100110641	Las Vegas	NV		06/30/2023	7.625	249,065		327,000
100110642	Long Branch	NJ		06/30/2023	6.999	454,883		614,000
100110643	Flemington	NJ		06/30/2023	7.500	391,816		514,999
100110644	San Marcos	CA		06/30/2023	6.500	366,756		765,000
100110645	Avondale	PA		06/30/2023	7.250	238,055		315,000
100110646	Anchorage	AK		06/30/2023	5.875	445,489		615,000
100110647	Jacksonville	FL		06/30/2023	7.500	303,275		537,000
100110648	Chicago	IL		06/30/2023	7.625	591,864		774,999
100110649	Round Rock	TX		06/30/2023	7.125	269,392		360,000
100110650	Atlanta	GA		06/30/2023	6.624	276,842		380,000
100110651	Sammamish	WA		06/30/2023	6.490	704,209		1,050,000
100110652	Crystal Beach	TX		06/30/2023	6.625	455,752		622,000
100110653	The Colony	TX		06/30/2023	7.125	248,408		382,000
100110654	Clermont	FL		06/30/2023	7.625	324,358		422,000
100110655	Largo	FL		06/30/2023	7.250	265,866		375,999
100110656	Westminster	CO		06/30/2023	6.500	313,989		460,000
100110657	Sherman	TX		06/30/2023	7.125	253,062		360,000
100110658	Ridgefield	WA		06/30/2023	5.900	364,966		485,000
100110659	Henrico	VA		06/30/2023	7.000	299,476		395,000
100110660	Miami	FL		06/30/2023	6.990	464,084		619,999
100110661	Ridgefield	WA		06/30/2023	5.900	364,966		485,000
100110662	Fort Collins	CO		06/30/2023	6.499	596,095		851,000
100110663	N Topsail Beach	NC		06/30/2023	7.625	543,480		764,999
100110664	Prineville	OR		06/30/2023	5.990	308,021		405,000
100110665	Winston Salem	NC		06/30/2023	6.500	274,731		415,000
100110666	Garner	NC		06/30/2023	7.125	240,500		340,000
100110667	Prineville	OR		06/30/2023	5.990	307,211		405,000
100110668	Miami	FL		06/30/2023	7.625	413,861		540,000
100110669	Prineville	OR		06/30/2023	5.990	307,211		409,999
100110670	Charlestown	MA		06/30/2023	6.625	399,559		600,000
100110671	Quincy	MA		06/30/2023	6.000	391,905		540,000
100110672	Rosemead	CA		06/30/2023	6.624	601,578		1,000,000
100110673	North Myrtle Beach	SC		06/30/2023	7.250	310,145		410,000
100110674	Tucson	AZ		06/30/2023	7.125	273,040		404,999
100110675	Manor	TX		06/30/2023	6.624	253,358		344,999
100110676	White Plains	NY		06/30/2023	5.990	326,420		680,000
100110677	Wayne	NJ		06/30/2023	6.624	510,739		650,000
100110678	Clifton	NJ		06/30/2023	7.250	528,554		700,000
100110679	Pooler	GA		06/30/2023	6.875	269,413		360,000
100110680	Dublin	OH		06/30/2023	6.125	249,616		407,000
100110681	Spring City	TN		06/30/2023	7.625	252,699		362,000

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100110682	Upland	CA		08/11/2023	8.000	677,690		835,000
100110683	Fremont	CA		08/11/2023	7.875	977,283		1,315,000
100110684	Santa Ynez	CA		08/11/2023	7.750	2,522,402		3,199,999
100110685	Omaha	NE		08/11/2023	9.125	468,493		635,000
100110686	Los Angeles	CA		08/11/2023	8.500	654,409		780,000
100110687	Saratoga Springs	UT		08/11/2023	8.500	772,294		1,050,000
100110688	San Antonio	TX		08/11/2023	9.375	296,437		360,000
100110691	Queen Creek	AZ		08/11/2023	8.750	730,058		850,000
100110692	Commerce City	CO		08/11/2023	7.750	467,164		575,000
100110693	Cypress	TX		08/11/2023	9.500	492,581		590,000
100110694	Houston	TX		08/11/2023	8.000	625,782		806,000
100110695	Pompano Beach	FL		08/11/2023	8.375	165,978		250,000
100110696	Coachella	CA		08/11/2023	8.625	444,482		560,000
100110697	Lehigh Acres	FL		08/11/2023	8.625	305,187		365,000
100110698	Saint Petersburg	FL		08/11/2023	9.375	252,072		330,000
100110699	Orange City	FL		08/11/2023	9.750	196,067		230,000
100110700	Altadena	CA		08/11/2023	7.625	688,473		859,999
100110701	Salt Lake City	UT		08/11/2023	7.375	1,484,057		2,825,000
100110702	Highlands Ranch	CO		08/11/2023	8.375	621,263		1,050,000
100110703	Plano	TX		08/11/2023	7.875	657,232		816,000
100110704	La Jolla	CA		08/11/2023	7.875	1,220,700		1,485,000
100110705	Hayward	CA		08/11/2023	7.375	908,424		1,155,000
100110706	Kissimmee	FL		08/11/2023	9.375	426,489		514,000
100110707	Port Saint Lucie	FL		08/11/2023	8.000	372,069		450,000
100110708	Sacramento	CA		08/11/2023	7.500	328,427		425,000
100110709	Fort Myers	FL		08/11/2023	8.500	712,839		899,999
100110710	Bonita	CA		08/11/2023	8.375	794,138		965,000
100110711	Los Angeles	CA		08/11/2023	8.375	1,773,765		2,300,000
100110712	Bokeelia	FL		08/11/2023	8.375	729,449		1,273,999
100110714	Glendale	CA		08/11/2023	8.875	1,210,209		1,300,000
100110715	Miami	FL		08/11/2023	7.875	457,739		595,000
100110717	Encino	CA		08/11/2023	7.750	1,913,273		2,350,000
100110718	Yorkville	IL		08/11/2023	8.500	512,015		665,000
100110720	Rialto	CA		08/11/2023	7.875	551,545		673,999
100110721	Miami	FL		08/11/2023	8.875	546,063		670,000
100110722	Georgetown	TX		08/11/2023	8.500	588,797		629,999
100110723	Los Angeles	CA		08/11/2023	8.875	705,416		800,000
100110724	San Antonio	TX		08/11/2023	7.750	338,391		447,999
100110725	Redondo Beach	CA		08/11/2023	9.250	1,435,218		1,549,999
100110726	San Diego	CA		08/11/2023	7.625	568,978		734,999
100110727	Ramona	CA		08/11/2023	8.875	722,529		780,000
100110729	Deerfield Beach	FL		08/11/2023	8.750	490,229		615,000
100110730	Escondido	CA		08/11/2023	7.500	831,463		1,610,000
100110731	El Paso	TX		08/11/2023	8.500	271,374		320,000
100110732	Hollywood	FL		08/11/2023	7.750	804,930		1,100,000
100110733	Aptos	CA		08/11/2023	7.000	628,097		1,200,000
100110734	West Palm Beach	FL		08/11/2023	7.875	333,588		460,000
100110735	Miami	FL		08/11/2023	9.750	551,933		609,999
100110736	Pipe Creek	TX		08/11/2023	8.375	268,650		460,000
100110737	South Lake Tahoe	CA		08/11/2023	8.625	1,513,835		2,100,000
100110738	Gulf Shores	AL		08/11/2023	8.750	616,588		749,900
100110741	Idyllwild	CA		08/11/2023	9.375	368,336		490,000
100110742	North Myrtle Beach	SC		08/11/2023	8.750	378,608		484,999
100110748	Middletown	CT		08/11/2023	10.250	257,226		325,000
100110749	Jacksonville	FL		08/11/2023	9.750	121,183		153,999

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	2	3					Additional	
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100110750	Enfield	CT		08/11/2023	8.000	170,825		223,999
100110751	Hamden	CT		08/11/2023	9.375	147,479		210,000
100110752	Denton	TX		08/11/2023	8.375	184,997		245,000
100110753	Chicago	IL		08/11/2023	8.250	315,604		439,999
100110754	Heath	OH		08/11/2023	7.500	313,693		425,000
100110755	Saint Petersburg	FL		08/11/2023	8.500	186,649		249,999
100110756	Charlotte	NC		08/11/2023	9.625	211,178		286,999
100110757	Mount Pleasant	SC		08/11/2023	8.125	452,400		585,000
100110758	Aptos	CA		08/11/2023	7.875	355,239		1,284,000
100110759	Caldwell	ID		08/11/2023	8.000	255,733		384,999
100110760	Kissimmee	FL		08/11/2023	8.250	517,961		676,000
100110761	Bozeman	MT		08/11/2023	8.500	895,950		1,250,000
100110762	Alabaster	AL		08/11/2023	7.375	170,556		224,999
100110763	Phoenix	AZ		08/11/2023	7.875	163,373		244,999
100110764	Richmond Hill	GA		08/11/2023	8.000	165,369		239,999
100110765	Oceanside	CA		08/11/2023	7.625	406,549		1,615,000
100110766	Lithonia	GA		08/11/2023	8.000	280,187		360,000
100110767	Los Angeles	CA		08/11/2023	8.250	2,379,178		3,900,000
100110768	Dearborn	MI		08/11/2023	8.250	269,056		341,000
100110770	Monroe	GA		08/11/2023	9.125	135,648		166,000
100110771	Monroe	GA		08/11/2023	9.125	135,769		166,000
100110772	Spokane	WA		08/11/2023	7.750	329,860		460,000
100110773	Salt Lake City	UT		08/11/2023	8.000	354,794		480,000
100110774	Saint George	UT		08/11/2023	8.000	1,112,152		1,900,000
100110775	Oceanside	CA		08/11/2023	8.500	786,076		1,000,000
100110776	Miami	FL		08/11/2023	10.250	651,020		850,000
100110777	Dartford	GBR		06/28/2023	6.640	170,380		228,837
100110778	Lelystad	NLD		06/28/2023	6.415	11,787		
100110779	Amsterdam/Amstelveen	NLD		06/28/2023	6.215	158,047		
100110780	Franeker	NLD		06/28/2023	6.150	130,969		
100110781	Maarssen	NLD		06/28/2023	5.100	1,011,078		
100110782	Schiedam/Vlaardingen	NLD		06/28/2023	5.300	9,604		
100110783	Amsterdam	NLD		06/28/2023	6.295	611,187		
100110784	Alkmaar	NLD		06/28/2023	6.405	130,969		
100110785	Amsterdam	NLD		06/28/2023	5.520	87,312		
100110786	Den Haag	NLD		06/28/2023	5.150	407,662		
100110787	Arnhem	NLD		06/28/2023	6.400	4,366		
100110788	Den Haag	NLD		06/28/2023	6.150	152,797		
100110789	Katwijk	NLD		06/28/2023	6.150	87,312		
100110790	Arnhem	NLD		06/28/2023	6.400	130,969		
100110791	Almelo	NLD		06/28/2023	6.450	11,307		
100110792	Zierikzee	NLD		06/28/2023	6.245	489,823		
100110793	Lelystad	NLD		06/28/2023	4.710	113,506		
100110794	Haarlem	NLD		06/28/2023	6.285	681,037		
100110795	Castricum	NLD		06/28/2023	6.200	122,237		
100110796	Lelystad	NLD		06/28/2023	6.415	176,808		
100110797	Schiedam/Vlaardingen	NLD		06/28/2023	5.300	406,003		
100110798	Amsterdam	NLD		06/28/2023	6.500	986,630		
100110799	Arnhem	NLD		06/28/2023	6.100	395,525		
100110800	Alkmaar	NLD		06/28/2023	6.405	6,548		
100110801	Gorinchem	NLD		06/28/2023	6.250	87,312		
100110802	Rotterdam	NLD		06/28/2023	6.200	86,190		
100110803	Den Haag	NLD		06/28/2023	5.655	107,394		
100110804	Amsterdam	NLD		06/28/2023	6.235	377,190		
100110805	Almelo	NLD		06/28/2023	6.450	169,604		

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100110806	Alkmaar	NLD.		06/28/2023	6.100	162,838		
100110807	Hilversum	NLD.		06/28/2023	6.300	392,906		
100110808	Groningen	NLD.		06/28/2023	5.495	229,806		
100110809	Rotterdam	NLD.		06/28/2023	6.200	293,370		
100110810	Evanston	IL.		06/29/2023	8.500	6,118		285,000
100110813	Clairton	PA.		06/29/2023	5.500	30,197		68,000
100110814	Merced	CA.		06/29/2023	7.750	5,604		384,900
100110815	Houston	TX.		06/29/2023	7.500	129,546		286,680
100110817	Las Vegas	NV.		06/29/2023	4.125	119,381		335,000
100110819	Ashland	OH.		06/29/2023	4.000	38,228		85,000
100110820	Hampton	VA.		06/29/2023	11.220	162,887		178,000
100110821	Wesley Chapel	FL.		06/29/2023	4.625	159,226		368,000
100110823	Miami Gardens	FL.		06/29/2023	3.250	130,061		400,000
100110824	Houston	TX.		06/29/2023	5.000	38,575		110,000
100110827	Cincinnati	OH.		06/29/2023	8.000	75,313		162,000
100110828	Youngsville	LA.		06/29/2023	7.500	8,384		142,000
100110829	Lithonia	GA.		06/29/2023	4.500	124,899		271,000
100110830	Taylor	MI.		06/29/2023	5.250	43,008		75,000
100110832	Magnolia	TX.		06/29/2023	11.375	6,285		189,000
100110834	Philadelphia	PA.		06/29/2023	11.244	16,044		125,000
100110836	Gainesville	FL.		06/29/2023	4.375	69,805		208,000
100110838	Riverdale	IL.		06/29/2023	2.000	38,993		120,000
100110839	St. Louis	MO.		06/29/2023	9.950	17,404		29,999
100110840	N Lauderdale	FL.		06/29/2023	4.250	128,798		242,000
100110841	Port Arthur	TX.		06/29/2023	4.500	32,363		130,000
100110842	Taylorsville	NC.		06/29/2023	9.950	68,741		154,999
100110843	Griffin	GA.		06/29/2023	11.000	60,333		224,999
100110844	Talladega	AL.		06/29/2023	10.840	66,145		71,000
100110845	Boaz	AL.		06/29/2023	11.004	51,559		102,925
100110846	Montgomery	AL.		06/29/2023	8.496	54,883		55,000
100110848	Milwaukee	WI.		06/29/2023	5.224	81,001		120,000
100110849	Warner Robins	GA.		06/29/2023	9.504	101,087		166,000
100110850	Hollister	MO.		06/29/2023	9.896	81,973		164,000
100110851	Box Springs	GA.		06/29/2023	3.750	30,450		90,500
100110852	Greensboro	NC.		06/29/2023	5.500	57,866		272,000
100110853	Philadelphia	PA.		06/29/2023	3.175	20,603		65,000
100110855	Willow Spring	NC.		06/29/2023	6.000	71,590		280,000
100110856	Chesterfield	SC.		06/29/2023	8.480	6,124		91,000
100110857	Muskegon	MI.		06/29/2023	2.304	14,883		85,000
100110858	Dothan	AL.		06/29/2023	9.468	28,788		25,835
100110859	Ecorse	MI.		06/29/2023	8.170	23,841		49,999
100110860	Tennille	GA.		06/29/2023	9.984	85,613		135,000
100110861	Plant City	FL.		06/29/2023	6.820	147,778		287,000
100110863	Memphis	TN.		06/29/2023	11.600	68,063		138,840
100110866	Coral Springs	FL.		06/29/2023	7.375	11,331		150,000
100110867	Carson	VA.		06/29/2023	8.000	94,691		162,000
100110868	Waynesville	GA.		06/29/2023	8.736	24,343		130,999
100110870	Leessummit	MO.		06/29/2023	9.840	153,645		324,999
100110871	Athens	GA.		06/29/2023	5.000	23,622		168,999
100110872	Columbia	SC.		06/29/2023	11.244	56,968		95,000
100110873	Houston	TX.		06/29/2023	9.125	33,774		180,000
100110874	Chandler	AZ.		06/29/2023	5.750	199,163		390,000
100110876	Saint Louis	MO.		06/29/2023	6.408	58,870		66,000
100110878	Shelby	AL.		06/29/2023	5.784	59,716		176,899
100110879	Poughkeepsie	NY.		06/29/2023	7.490	266,936		364,000

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100110880	Saintlouis	MO		06/29/2023	8.875	45,590		85,000
100110882	Chicago	IL		06/29/2023	5.000	114,109		295,000
100110883	Tallahassee	FL		06/29/2023	11.625	16,886		145,000
100110884	St Louis	MO		06/29/2023	6.870	5,835		164,569
100110885	Celoron	NY		06/29/2023	10.491	30,231		113,000
100110886	Heathsville	VA		06/29/2023	7.250	6,061		89,000
100110888	Ogema	WI		06/29/2023	6.750	57,858		130,000
100110889	Dewitt	NE		06/29/2023	13.383	21,310		30,000
100110890	Acworth	GA		06/29/2023	6.500	120,515		345,899
100110891	Oak Forest	IL		06/29/2023	3.500	198,599		310,000
100110893	Grifton	NC		06/29/2023	11.990	55,432		110,000
100110894	Kenton	DE		06/29/2023	5.000	83,669		250,000
100110895	Asheville	NC		06/29/2023	8.570	9,599		200,000
100110898	Maxton	NC		06/29/2023	12.000	44,578		329,000
100110899	Friendship	TN		06/29/2023	9.750	34,705		65,000
100110901	Lady Lake	FL		06/29/2023	7.500	9,475		207,899
100110902	Midville	GA		06/29/2023	9.990	56,615		130,000
100110904	Palmdale	CA		06/29/2023	8.510	33,229		489,000
100110905	Gainesville	GA		06/29/2023	10.670	38,716		185,000
100110906	Newark	OH		06/29/2023	12.440	75,465		76,000
100110907	Maidenrock	WI		06/29/2023	7.000	102,301		112,200
100110908	Elon College	NC		06/29/2023	7.500	65,169		105,000
100110910	Tuscaloosa	AL		06/29/2023	7.625	87,826		405,000
100110911	Toledo	OH		06/29/2023	8.500	10,585		69,000
100110912	Albany	GA		06/29/2023	10.500	44,364		59,999
100110914	Douglasville	GA		06/29/2023	7.249	41,023		232,900
100110915	Averill Park	NY		06/29/2023	7.940	168		275,000
100110916	Montgomery	AL		06/29/2023	8.490	60,919		135,000
100110918	Conneaut	OH		06/29/2023	7.980	15,414		26,000
100110919	Elkhart	IN		06/29/2023	9.990	86,248		94,999
100110920	Altoona	AL		06/29/2023	8.990	33,012		115,000
100110922	Irwin	PA		06/29/2023	8.689	78,936		55,999
100110923	Rock Hill	SC		06/29/2023	6.500	18,990		194,900
100110924	Lagrange	GA		06/29/2023	6.000	70,613		105,000
100110925	Hawley	PA		06/29/2023	9.240	165,756		285,000
100110927	Dillwyn	VA		06/29/2023	10.000	60,718		184,000
100110928	Columbia	MO		06/29/2023	6.000	121,273		181,999
100110929	Sanger	CA		06/29/2023	8.050	52,587		302,500
100110930	San Bernardino	CA		06/29/2023	5.000	109,177		401,000
100110932	San Juan Capistrano	CA		06/29/2023	6.500	503,443		900,000
100110933	Green Cove Sp	FL		06/29/2023	8.040	38,394		105,000
100110934	Oceanside	CA		06/29/2023	6.500	309,858		770,000
100110935	Fort Lauderdale	FL		06/29/2023	7.875	138,139		315,000
100110936	Savannah	GA		06/29/2023	14.890	14,709		214,999
100110937	Benson	AZ		06/29/2023	6.000	34,400		64,999
100110938	Saint Clair	PA		06/29/2023	8.200	21,896		68,000
100110939	Port Huron	MI		06/29/2023	5.750	13,814		122,900
100110940	Moreno Valley	CA		06/29/2023	6.500	177,269		441,000
100110941	Conroe	TX		06/29/2023	5.750	29,401		158,000
100110942	Oceanside	CA		06/29/2023	6.500	314,990		800,000
100110943	Stuarts Draft	VA		06/29/2023	11.294	48,955		245,000
100110944	Clovis	NM		06/29/2023	7.380	70,822		145,999
100110945	Lebanon	VA		06/29/2023	5.000	12,218		67,500
100110949	Bethel Park	PA		06/29/2023	7.000	147,982		195,000
100110950	Yelm	WA		06/29/2023	4.870	52,921		383,000

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100110951	Palmdale	CA		06/29/2023	5.770	231,109		515,000
100110955	Hampton	VA		06/29/2023	7.500	90,917		200,000
100110956	Waxhaw	NC		06/29/2023	3.125	53,835		429,000
100110957	Dearborn Hts	MI		06/29/2023	6.000	119,826		203,500
100110958	North Augusta	SC		06/29/2023	9.520	44,297		138,000
100110961	Columbus	OH		06/29/2023	5.000	42,146		185,000
100110962	Hollidaysburg	PA		06/29/2023	6.000	9,155		109,000
100110964	Southampton	PA		06/29/2023	5.000	136,819		305,000
100110965	Round Rock	TX		06/29/2023	8.550	91,226		473,999
100110966	Lawrenceville	GA		06/29/2023	4.750	48,244		165,000
100110969	Naugatuck	CT		06/29/2023	7.750	55,572		262,000
100110970	Salisbury	NC		06/29/2023	11.300	19,955		174,999
100110971	Ball Ground	GA		06/29/2023	5.490	73,508		259,999
100110972	Taylor	MI		06/29/2023	8.435	97,922		134,700
100110973	Pittsburgh	PA		06/29/2023	7.700	53,728		132,000
100110976	Warner Robins	GA		06/29/2023	8.379	17,896		180,000
100110977	Downers Grove	IL		06/29/2023	5.750	217,762		382,000
100110979	Chappells	SC		06/29/2023	12.250	42,704		155,000
100110980	Cedar Hill	TX		06/29/2023	6.000	153,398		695,000
100110981	Plymouth Meeting	PA		06/29/2023	6.000	107,996		300,000
100110982	Paso Robles	CA		06/29/2023	6.000	190,331		619,000
100110983	Hialeah	FL		06/29/2023	3.500	63,274		439,999
100110984	Duluth	GA		06/29/2023	6.000	133,073		425,000
100110986	Jersey City	NJ		06/29/2023	6.640	57,642		650,000
100110987	Brooksville	FL		06/29/2023	7.500	15,659		209,999
100110989	Davenport	FL		06/29/2023	6.500	134,601		286,000
100110991	Janesville	WI		06/29/2023	6.500	37,388		147,000
100110992	Franklin	KY		06/29/2023	6.230	46,505		82,000
100110994	Oklahoma City	OK		06/29/2023	9.250	59,491		104,000
100110995	Woodbridge	VA		06/29/2023	6.500	254,912		590,000
100110996	Houston	TX		06/29/2023	8.250	9,480		200,000
100110997	Denver	CO		06/29/2023	3.125	186,888		450,000
100110998	Canoga Park	CA		06/29/2023	4.375	2,093		460,000
100110999	Alvin	TX		06/29/2023	6.750	68,172		204,999
100111000	East Saint Louis	IL		06/29/2023	4.900	21,416		65,000
100111001	Oviedo	FL		06/29/2023	4.000	136,327		335,000
100111002	Anderson	IN		06/29/2023	9.950	76,955		181,000
100111003	Nathalie	VA		06/29/2023	8.330	25,338		77,999
100111005	Hampton	VA		06/29/2023	11.375	115,426		219,000
100111006	Lexington	MO		06/29/2023	8.000	10,675		97,000
100111007	Wichita	KS		06/29/2023	8.000	10,976		120,000
100111008	Palmetto	FL		06/29/2023	6.000	110,164		319,999
100111009	Wapello	IA		06/29/2023	8.650	52,176		78,900
100111010	Clermont	FL		06/29/2023	4.000	128,496		330,000
100111011	Richmond	MO		06/29/2023	7.375	16,288		119,000
100111012	Cleveland	OH		06/29/2023	7.850	36,442		59,999
100111013	Rncho Cucamonga	CA		06/29/2023	7.140	97,913		565,000
100111014	Corinth	ME		06/29/2023	7.875	56,232		130,000
100111015	Waukegan	IL		06/29/2023	4.500	97,371		172,000
100111016	San Angelo	TX		06/29/2023	10.000	42,843		182,000
100111017	Mesa	AZ		06/29/2023	6.500	148,790		425,000
100111018	Phoenix	AZ		06/29/2023	6.875	50,071		255,000
100111019	Cathedral City	CA		06/29/2023	6.500	148,899		214,900
100111021	Southeast	NY		06/29/2023	5.990	32,330		425,000
100111022	San Francisco	CA		06/29/2023	3.000	16,448		1,230,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111024	Taylor	MI		06/29/2023	8.860	55,127		120,000
100111026	Aberdeen	WA		06/29/2023	7.700	47,468		450,000
100111027	Detroit	MI		06/29/2023	7.250	43,770		245,000
100111028	White Oak	PA		06/29/2023	7.150	62,862		154,999
100111030	Oakland	CA		06/29/2023	7.875	115,084		790,000
100111032	Tulsa	OK		06/29/2023	7.000	11,403		176,999
100111033	Buxton	ME		06/29/2023	6.000	7,856		375,000
100111034	Mount Morris	MI		06/29/2023	7.091	40,607		114,999
100111036	Hobart	IN		06/29/2023	6.250	18,962		36,589
100111038	Lithonia	GA		06/29/2023	7.250	51,689		223,000
100111039	Salineville	OH		06/29/2023	5.500	41,774		80,000
100111040	Lansing	MI		06/29/2023	4.000	55,746		129,999
100111041	Rock City	IL		06/29/2023	4.125	134,217		268,500
100111042	La Puente	CA		06/29/2023	6.500	289,422		735,000
100111043	Sacramento	CA		06/29/2023	4.750	66,834		389,999
100111045	West Berlin	NJ		06/29/2023	6.000	152,621		199,000
100111047	Saddle Brook	NJ		06/29/2023	5.500	255,978		600,000
100111048	Overland Park	KS		06/29/2023	6.500	84,459		295,000
100111049	Mount Arlington	NJ		06/29/2023	6.000	317,453		495,000
100111050	Minerva	NY		06/29/2023	4.625	77,851		139,000
100111051	Ocean Grove	NJ		06/29/2023	5.500	289,302		675,000
100111052	Dallas	TX		06/29/2023	6.000	65,711		219,999
100111053	Cohoes	NY		06/29/2023	6.000	98,941		185,000
100111055	Saint Albans	NY		06/29/2023	4.875	301,487		630,000
100111056	Bradenton	FL		06/29/2023	4.000	75,403		215,000
100111058	Madison	AL		06/29/2023	6.750	52,018		230,000
100111059	San Antonio	TX		06/29/2023	7.750	36,812		220,000
100111063	Memphis	TN		06/29/2023	8.250	32,479		104,000
100111064	Wildwood	NJ		06/29/2023	3.375	58,833		425,000
100111066	Staten Island	NY		06/29/2023	4.080	141,585		489,999
100111067	West Bend	WI		06/29/2023	11.980	106,966		195,000
100111068	Los Angeles	CA		06/29/2023	3.375	240,903		741,499
100111069	Santa Maria	CA		06/29/2023	4.620	233,056		437,500
100111071	Cross	SC		06/29/2023	4.950	29,692		260,000
100111073	Buffalo	NY		06/29/2023	5.375	37,648		100,000
100111074	Daly City	CA		06/29/2023	4.375	475,800		1,305,000
100111075	Haverhill	MA		06/29/2023	3.500	164,903		370,000
100111076	Lake Forest	CA		06/29/2023	6.226	477,585		1,250,000
100111077	Jacksonville	FL		06/29/2023	10.250	137,432		170,000
100111079	Columbua	OH		06/29/2023	4.490	88,692		234,999
100111080	Riverside	CA		06/29/2023	6.500	200,088		444,000
100111083	Hesperia	CA		06/29/2023	6.250	179,469		384,999
100111084	El Paso	TX		06/29/2023	5.500	80,467		309,999
100111086	Woodruff	SC		06/29/2023	10.250	34,917		230,000
100111087	Alexandria	IN		06/29/2023	9.450	27,763		139,000
100111088	Phoenix	AZ		06/29/2023	5.950	31,730		318,999
100111089	Marietta	GA		06/29/2023	7.350	406,374		541,000
100111091	Roxbury	CT		06/29/2023	5.440	244,033		330,000
100111092	Laurium	MI		06/29/2023	8.730	39,273		75,000
100111094	Sherman Oaks	CA		06/29/2023	6.500	547,960		1,700,000
100111095	Savannah	GA		06/29/2023	6.590	99,713		239,933
100111097	Corpus Christi	TX		06/29/2023	11.875	79,460		130,000
100111098	Oxnard	CA		06/29/2023	3.750	169,212		639,000
100111099	Bloomington	CA		06/29/2023	6.108	94,589		456,000
100111100	Frakes	KY		06/29/2023	9.450	70,650		50,000

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	2	3					Additional	
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100111101	Hostetter	PA		06/29/2023	7.000	60,977		98,000
100111102	Lima	OH		06/29/2023	8.500	44,521		68,699
100111104	The Colony	TX		06/29/2023	10.740	73,443		320,000
100111106	New Haven	MI		06/29/2023	8.000	94,816		200,000
100111107	Millville	NJ		06/29/2023	5.990	95,680		155,000
100111108	Cherry Creek	NY		06/29/2023	9.319	51,389		129,000
100111110	Scranton	PA		06/29/2023	7.790	53,314		63,000
100111112	New Haven	CT		06/29/2023	2.000	132,609		290,000
100111113	Dolton	IL		06/29/2023	4.875	76,746		116,999
100111114	Orlando	FL		06/29/2023	4.250	97,814		319,999
100111115	Cleveland	NC		06/29/2023	5.000	37,467		95,000
100111117	Crystal Lake	IL		06/29/2023	2.714	140,841		250,000
100111118	Anaheim	CA		06/29/2023	7.500	416,459		949,999
100111119	Rancho Cucamonga	CA		06/29/2023	3.750	310,749		710,000
100111121	Pine Hill	NJ		06/29/2023	2.000	111,098		255,000
100111122	Thomaston	CT		06/29/2023	3.000	100,213		185,000
100111123	Loxahatchee	FL		06/29/2023	3.000	180,425		570,000
100111124	Roselle	NJ		06/29/2023	4.233	118,288		373,000
100111126	Highlands Ranch	CO		06/29/2023	7.875	134,728		639,999
100111127	Muscle Shoals	AL		06/29/2023	9.978	27,593		118,999
100111131	Stockton	CA		06/29/2023	9.440	82,620		375,000
100111133	Murphysboro	IL		06/29/2023	9.420	9,250		43,000
100111134	Tuscaloosa	AL		06/29/2023	11.798	9,059		95,000
100111135	Chicago	IL		06/29/2023	5.125	154,019		222,000
100111136	Rome	GA		06/29/2023	4.240	28,339		77,000
100111137	Haleyville	AL		06/29/2023	9.541	7,033		230,228
100111138	Rigby	ID		06/29/2023	6.816	50,228		270,000
100111139	Millport	NY		06/29/2023	10.530	20,541		107,390
100111140	Dover	DE		06/29/2023	4.125	104,388		340,000
100111141	Windsor Locks	CT		06/29/2023	4.000	103,379		230,000
100111143	Tahlequah	OK		06/29/2023	8.250	9,312		128,000
100111144	Cedar Grove	NJ		06/29/2023	3.875	237,562		550,000
100111147	Bethlehem	PA		06/29/2023	5.599	34,440		170,999
100111148	Memphis	TN		06/29/2023	11.780	13,531		48,000
100111152	Tiptonville	TN		06/29/2023	9.139	8,140		87,002
100111153	Jacksonville	NC		06/29/2023	8.820	88,601		109,999
100111154	Gloversville	NY		06/29/2023	1.999	24,103		120,150
100111155	Chase Mills	NY		06/29/2023	3.900	42,985		175,000
100111156	Destrehan	LA		06/29/2023	4.190	43,879		195,000
100111157	Memphis	TN		06/29/2023	7.375	54,381		70,717
100111158	Macon	GA		06/29/2023	5.500	19,639		50,000
100111159	Erie	PA		06/29/2023	7.125	59,060		52,000
100111160	Allentown	PA		06/29/2023	5.500	23,583		187,000
100111161	Birmingham	AL		06/29/2023	5.000	44,087		65,499
100111162	Honesdale	PA		06/29/2023	5.500	44,071		185,000
100111163	Memphis	TN		06/29/2023	3.750	55,029		144,000
100111166	Adams	MN		06/29/2023	4.375	204,012		420,000
100111167	Boyne City	MI		06/29/2023	4.375	119,500		270,000
100111168	Gardnerville	NV		06/29/2023	4.000	185,611		680,000
100111169	Canton	MI		06/29/2023	4.000	76,590		176,000
100111170	University Park	IL		06/29/2023	2.000	57,858		218,000
100111171	Elyria	OH		06/29/2023	3.500	46,531		120,000
100111172	Owings Mills	MD		06/29/2023	4.625	271,856		474,999
100111173	Jackson	TN		06/29/2023	5.000	55,809		190,000
100111174	Elkton	MD		06/29/2023	4.750	92,653		174,548

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100111178	Elmwood Park	IL		06/29/2023	5.000	187,919		312,000
100111179	Mccoole	MD		06/29/2023	4.000	75,397		185,000
100111180	Renton	WA		06/29/2023	3.625	182,152		750,000
100111182	Easton	PA		06/29/2023	4.625	73,540		147,000
100111183	Hollywood	FL		06/29/2023	4.375	214,588		650,000
100111184	Chicago	IL		06/29/2023	7.000	67,687		104,999
100111185	Wixom	MI		06/29/2023	4.000	78,931		231,000
100111186	Haines City	FL		06/29/2023	4.625	128,913		288,000
100111189	Taylors	SC		06/29/2023	4.625	78,412		244,999
100111190	Las Vegas	NV		06/29/2023	3.500	133,940		320,000
100111191	Wappingers Falls	NY		06/29/2023	4.750	106,495		165,000
100111192	Lynbrook	NY		06/29/2023	3.500	202,920		535,000
100111193	Springfield	PA		06/29/2023	4.000	144,395		325,000
100111194	Sanford	FL		06/29/2023	3.375	125,291		272,000
100111196	Miami	FL		06/29/2023	4.000	117,016		340,000
100111197	Joliet	IL		06/29/2023	3.000	99,378		250,000
100111198	Warren	MI		06/29/2023	5.375	80,260		170,000
100111199	Camby	IN		06/29/2023	5.500	33,503		235,500
100111200	Tolleson	AZ		06/29/2023	5.250	70,510		378,000
100111201	Davison	MI		06/29/2023	4.500	124,431		270,000
100111202	Marshalltown	IA		06/29/2023	4.625	53,370		109,999
100111203	Sacramento	CA		06/29/2023	5.990	30,510		410,000
100111204	Hasbrouck Heights	NJ		06/29/2023	5.990	41,985		639,999
100111205	New Orleans	LA		06/29/2023	5.875	30,948		440,000
100111206	Chicago	IL		06/29/2023	4.000	120,758		399,999
100111207	Katy	TX		06/29/2023	5.730	55,571		259,487
100111208	Santa Maria	CA		06/29/2023	5.750	12,481		700,000
100111209	Plains	MT		06/29/2023	4.500	128,193		400,000
100111210	Orange	CA		06/29/2023	5.970	24,187		920,000
100111213	Aurora	IN		06/29/2023	5.750	21,080		170,000
100111214	Katy	TX		06/29/2023	5.900	31,282		282,000
100111215	North Palm Beach	FL		06/29/2023	5.975	42,455		428,000
100111217	Petaluma	CA		06/29/2023	5.540	24,442		560,000
100111218	Drummonds	TN		06/29/2023	5.500	39,238		169,999
100111219	Terrell	TX		06/29/2023	3.750	47,246		250,000
100111220	Compton	CA		06/29/2023	5.680	11,042		560,000
100111221	Phoenix	AZ		06/29/2023	5.340	33,318		295,000
100111222	Fairfax	VA		06/29/2023	5.510	27,772		780,000
100111223	Reading	MI		06/29/2023	5.375	46,105		150,000
100111224	Richmond	CA		06/29/2023	5.730	43,627		815,000
100111226	Antioch	CA		06/29/2023	5.850	36,387		425,000
100111227	Clearwater	FL		06/29/2023	5.330	13,831		410,000
100111228	Simi Valley	CA		06/29/2023	5.860	83,404		770,000
100111229	Everett	WA		06/29/2023	5.710	28,168		629,999
100111230	Calexico	CA		06/29/2023	4.625	113,502		325,000
100111232	Sun City West	AZ		06/29/2023	5.280	37,469		313,000
100111233	Bryn Mawr	PA		06/29/2023	5.660	46,591		332,000
100111234	Delray Beach	FL		06/29/2023	5.430	17,488		204,752
100111235	Bellevue	WA		06/29/2023	5.430	26,041		450,000
100111236	Paterson	NJ		06/29/2023	5.750	178,137		324,999
100111237	Northridge	CA		06/29/2023	5.540	21,531		855,000
100111239	West Des Moines	IA		06/29/2023	4.375	165,794		324,000
100111240	Asbury Park	NJ		06/29/2023	5.350	32,230		354,999
100111241	Boca Raton	FL		06/29/2023	5.900	31,461		520,000
100111242	Southbury	CT		06/29/2023	5.740	41,204		235,000

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100111243	Houston	TX		06/29/2023	5.800	24,938		170,000
100111244	Oceanside	CA		06/29/2023	5.970	18,549		694,999
100111245	Tucson	AZ		06/29/2023	5.750	23,453		300,000
100111246	Columbia	MD		06/29/2023	5.990	27,753		309,999
100111247	Thornton	CO		06/29/2023	5.550	22,166		395,000
100111248	Cleveland	OH		06/29/2023	5.875	21,652		191,999
100111251	Kenosha	WI		06/29/2023	11.750	138,405		127,000
100111253	Columbus	OH		06/29/2023	9.500	23,537		108,000
100111254	Graceville	FL		06/29/2023	9.150	103,929		135,000
100111255	Chicago Heights	IL		06/29/2023	11.375	108,930		99,999
100111256	Indianapolis	IN		06/29/2023	7.625	46,049		248,000
100111257	Petersburg	IN		06/29/2023	9.400	71,486		132,000
100111258	Dallas	TX		06/29/2023	8.210	6,852		314,999
100111262	Anniston	AL		06/29/2023	8.850	44,731		131,823
100111263	Chula Vista	CA		06/29/2023	6.500	265,822		639,999
100111264	Hemet	CA		06/29/2023	7.740	31,348		314,000
100111265	Park Ridge	IL		06/29/2023	3.875	86,180		455,000
100111267	Clinton	SC		06/29/2023	9.750	26,821		124,999
100111268	Bridgeton	MO		06/29/2023	7.100	147,386		230,000
100111269	Savannah	GA		06/29/2023	7.500	42,271		265,000
100111270	Atlanta	GA		06/29/2023	6.500	43,308		160,000
100111271	West Liberty	KY		06/29/2023	4.875	50,529		87,500
100111272	Shakopee	MN		06/29/2023	3.000	102,157		369,999
100111273	Kalamazoo	MI		06/29/2023	11.875	50,513		130,500
100111275	Newburgh Heights	OH		06/29/2023	7.250	42,104		143,999
100111276	Troy	AL		06/29/2023	8.510	50,162		128,900
100111277	Greenwood	SC		06/29/2023	7.000	90,228		182,000
100111278	Kansas City	MO		06/29/2023	7.125	56,543		90,000
100111280	Chicago	IL		06/29/2023	8.000	2,238		279,000
100111281	Philadelphia	PA		06/29/2023	3.875	26,142		125,000
100111282	Pittsburgh	PA		06/29/2023	13.375	33,571		70,000
100111285	Dix Hills	NY		06/29/2023	6.125	869,924		910,000
100111287	Lake Suzy	FL		06/29/2023	4.750	25,226		145,000
100111290	Concord	CA		06/29/2023	7.175	243,127		760,000
100111292	Little Rock	AR		06/29/2023	8.600	71,638		115,000
100111294	Jacksonville	FL		06/29/2023	6.500	141,153		215,000
100111295	Fallbrook	CA		06/29/2023	6.250	116,786		685,000
100111297	Youngstown	OH		06/29/2023	6.430	41,676		45,000
100111299	Chula Vista	CA		06/29/2023	6.500	315,664		714,999
100111301	Bridgeport	CT		06/29/2023	5.750	118,682		75,000
100111302	Mcallen	TX		06/29/2023	11.625	125,484		205,000
100111303	Wheeling	WV		06/29/2023	13.500	21,508		35,073
100111304	Martinsburg	WV		06/29/2023	4.250	209,320		407,540
100111305	Port Huron	MI		06/29/2023	6.500	85,569		215,000
100111308	Fort Lauderdale	FL		06/29/2023	6.250	76,612		275,000
100111310	Franklin	VA		06/29/2023	8.250	76,121		130,000
100111311	Red Springs	NC		06/29/2023	12.400	26,374		55,000
100111312	Bluffton	SC		06/29/2023	7.100	171,462		400,000
100111314	Chapman	NE		06/29/2023	5.375	44,749		83,000
100111315	Tuscaloosa	AL		06/29/2023	11.300	38,383		60,000
100111316	Chicago	IL		06/29/2023	8.125	124,392		675,000
100111317	Camdenton	MO		06/29/2023	10.875	189,592		299,999
100111318	Sandstone	WV		06/29/2023	12.625	17,726		66,000
100111319	Baltimore	MD		06/29/2023	11.750	123,549		182,500
100111320	Montague	NJ		06/29/2023	9.050	41,472		135,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100111321	Ocala	FL		06/29/2023	7.616	46,430		184,999
100111323	Scranton	PA		06/29/2023	9.813	77,573		76,000
100111324	Drexel Hill	PA		06/29/2023	4.000	87,267		238,500
100111325	Muskogee	OK		06/29/2023	10.750	66,684		56,000
100111326	Mooresville	NC		06/29/2023	6.250	41,096		430,000
100111327	Richton Park	IL		06/29/2023	2.000	112,211		310,000
100111330	Decatur	IL		06/29/2023	6.080	99,029		113,900
100111331	Tucson	AZ		06/29/2023	4.125	75,371		183,000
100111332	Levittown	PA		06/29/2023	6.750	141,841		345,000
100111333	Pompano Beach	FL		06/29/2023	4.000	101,985		318,999
100111334	Maple Grove	MN		06/29/2023	4.125	104,846		260,000
100111335	Port Richey	FL		06/29/2023	7.950	29,716		209,000
100111336	Kannapolis	NC		06/29/2023	12.875	53,618		190,000
100111339	North Miami	FL		06/29/2023	6.500	120,825		216,000
100111341	Mobile	AL		06/29/2023	4.375	13,258		140,375
100111342	Tulare	CA		06/29/2023	6.500	116,780		195,000
100111343	Saint Louis	MO		06/29/2023	10.020	22,396		85,000
100111344	Coral Gables	FL		06/29/2023	6.250	284,316		1,349,999
100111346	Catonsville	MD		06/29/2023	6.000	181,950		340,000
100111347	Lakewood	WA		06/29/2023	4.500	247,894		632,499
100111349	Emerson	NJ		06/29/2023	8.750	221,933		830,000
100111351	Chicago	IL		06/29/2023	4.625	62,690		240,000
100111353	Randolph	AL		06/29/2023	8.480	18,128		100,200
100111355	Pineville	NC		06/29/2023	7.900	12,874		335,000
100111357	Benson	AZ		06/29/2023	8.340	29,951		174,999
100111358	San Jose	CA		06/29/2023	6.382	183,643		528,000
100111360	Lynwood	IL		06/29/2023	5.875	152,595		213,000
100111361	Greenwood	IN		06/29/2023	8.500	83,338		163,000
100111363	Hayward	CA		06/29/2023	6.720	242,382		987,000
100111364	Brookfield	WI		06/29/2023	11.125	280,077		415,000
100111366	Rocky Mount	VA		06/29/2023	8.000	16,561		82,000
100111367	Liverpool	PA		06/29/2023	7.500	134,974		179,900
100111369	Doylestown	PA		06/29/2023	7.650	65,339		700,000
100111370	Miami	FL		06/29/2023	6.760	236,764		619,000
100111371	Akron	OH		06/29/2023	9.375	14,352		81,257
100111373	Kansas City	MO		06/29/2023	6.490	53,283		100,000
100111374	Astoria	NY		06/29/2023	9.386	74,144		860,000
100111375	Detroit	MI		06/29/2023	9.640	44,455		80,000
100111376	Charlotte	NC		06/29/2023	8.000	8,323		275,000
100111377	Pitcaira	PA		06/29/2023	9.000	12,233		59,999
100111381	Shellman	GA		06/29/2023	8.799	61,258		121,000
100111382	Northridge	CA		06/29/2023	6.500	812,410		2,100,000
100111384	Prospect Park	NJ		06/29/2023	6.000	249,545		396,000
100111385	Birmingham	AL		06/29/2023	12.500	73,772		105,309
100111388	Delray Beach	FL		06/29/2023	6.500	182,650		360,000
100111389	Bayboro	NC		06/29/2023	11.440	13,159		60,277
100111390	Freedom	PA		06/29/2023	6.500	91,809		135,900
100111391	Stockton	CA		06/29/2023	6.227	124,623		424,999
100111392	Paterson	NJ		06/29/2023	5.500	290,460		390,000
100111393	Streamwood	IL		06/29/2023	8.854	222,025		274,000
100111394	Dayton	OH		06/29/2023	6.000	178,875		440,000
100111396	Montgomery	AL		06/29/2023	7.500	50,997		50,000
100111397	Phoenix	AZ		06/29/2023	5.900	152,945		345,000
100111398	Irvine	CA		06/29/2023	4.625	459,179		1,700,000
100111399	Memphis	TN		06/29/2023	4.375	94,327		260,000

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100111407	Chicago	IL		06/29/2023	3.750	23,515		70,000
100111408	Redford	MI		06/29/2023	2.750	59,736		150,000
100111409	Andover	MN		06/29/2023	3.990	166,739		576,000
100111411	Garfield	NJ		06/29/2023	2.875	168,292		780,000
100111412	Pensacola	FL		06/29/2023	4.830	125,536		335,000
100111414	Jesup	GA		06/29/2023	3.990	61,205		128,000
100111418	Newport News	VA		06/29/2023	2.875	93,742		239,999
100111419	Reedsville	WI		06/29/2023	4.625	145,627		329,000
100111420	Killingworth	CT		06/29/2023	2.750	118,340		250,000
100111423	Newport News	VA		06/29/2023	2.875	36,539		100,000
100111425	Manhasset	NY		06/29/2023	4.910	233,526		1,549,999
100111426	Stevenson Ranch	CA		06/29/2023	4.750	459,496		1,215,000
100111429	Valley Stream	NY		06/29/2023	4.610	100,045		531,000
100111430	Alpharetta	GA		06/29/2023	3.875	115,440		455,999
100111432	Menifee	CA		06/29/2023	4.500	203,338		670,000
100111433	Elizabethtown	NC		06/29/2023	4.875	54,495		99,000
100111434	Ypsilanti	MI		06/29/2023	4.750	58,658		205,000
100111435	Pompano Beach	FL		06/29/2023	4.750	152,269		390,000
100111437	Covington	GA		06/29/2023	4.750	310,447		552,000
100111439	Mc Leansville	NC		06/29/2023	3.990	83,672		330,000
100111441	Rome	GA		06/29/2023	4.250	77,839		370,000
100111443	Washington	DC		06/29/2023	3.125	83,202		192,000
100111444	Cleveland	OH		06/29/2023	2.875	40,182		249,900
100111445	Knoxville	TN		06/29/2023	4.990	131,314		330,500
100111446	Cleveland	OH		06/29/2023	2.875	38,589		315,000
100111448	Baltimore	MD		06/29/2023	3.125	109,065		270,000
100111449	Sparks	NV		06/29/2023	4.875	179,919		600,000
100111451	Temple Hills	MD		06/29/2023	4.750	210,727		451,999
100111452	Lowell	MI		06/29/2023	2.875	61,831		320,000
100111453	Centreville	VA		06/29/2023	2.875	99,062		290,000
100111455	San Diego	CA		06/29/2023	2.875	167,729		645,000
100111457	Portsmouth	VA		06/29/2023	2.750	89,557		200,000
100111458	Hallandale	FL		06/29/2023	2.875	125,257		370,000
100111459	Memphis	TN		06/29/2023	2.875	91,735		394,000
100111461	Kenosha	WI		06/29/2023	2.875	74,320		176,000
100111462	Leawood	KS		06/29/2023	4.250	256,970		649,999
100111465	Vacaville	CA		06/29/2023	2.750	213,688		570,000
100111467	Ashland	OR		06/29/2023	2.875	152,097		510,000
100111469	Fairview	OR		06/29/2023	2.875	231,946		440,000
100111470	Mesa	AZ		06/29/2023	4.140	108,677		490,000
100111471	Sutter Creek	CA		06/29/2023	2.875	159,510		350,000
100111475	Stamford	CT		06/29/2023	4.250	66,637		204,000
100111476	Arlington	TX		06/29/2023	3.440	138,770		389,999
100111478	Fort Washington	MD		06/29/2023	4.375	117,763		647,000
100111479	Somerset	NJ		06/29/2023	3.625	162,474		365,000
100111480	Bronx	NY		06/29/2023	6.000	304,862		2,450,000
100111481	Katy	TX		06/29/2023	4.125	58,538		245,000
100111482	Euclid	OH		06/29/2023	3.750	53,672		145,000
100111483	Sumter	SC		06/29/2023	2.875	96,607		270,000
100111484	Houston	TX		06/29/2023	2.875	81,728		330,000
100111485	Windsor Locks	CT		06/29/2023	4.375	83,574		182,000
100111488	Waterford	WI		06/29/2023	3.875	186,841		470,000
100111490	Englewood	NJ		06/29/2023	4.875	243,685		626,000
100111491	Jamaica	NY		06/29/2023	2.875	280,079		1,050,000
100111492	Denver	CO		06/29/2023	3.990	112,334		554,999

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100111494	La Jolla	CA		06/29/2023	2.875	185,373		715,000
100111496	Stone Mountain	GA		06/29/2023	4.990	65,086		290,000
100111499	Ladera Ranch	CA		06/29/2023	2.875	104,737		580,000
100111502	Crystal Beach	FL		06/29/2023	4.375	185,121		508,000
100111505	Miami	FL		06/29/2023	2.875	81,753		165,000
100111506	Stone Mountain	GA		06/29/2023	2.875	32,453		151,000
100111507	Austin	TX		06/29/2023	2.875	147,411		725,000
100111508	Kaunakakai	HI		06/29/2023	2.875	121,917		250,000
100111509	Standish	ME		06/29/2023	3.375	146,303		425,000
100111510	Youngstown	OH		06/29/2023	3.750	35,934		75,000
100111512	Riverside	CA		06/29/2023	3.875	156,671		570,000
100111514	Norman Park	GA		06/29/2023	7.750	5,886		55,000
100111515	Chicago	IL		06/29/2023	2.875	162,523		350,000
100111516	Miami	FL		06/29/2023	7.125	49,843		490,000
100111517	Bedminster	NJ		06/29/2023	4.345	129,205		300,000
100111518	Montgomery	AL		06/29/2023	4.500	36,476		160,000
100111519	Spring Arbor	MI		06/29/2023	6.625	11,608		235,000
100111520	Freetown	IN		06/29/2023	7.250	13,008		230,000
100111523	Hartsfield	GA		06/29/2023	6.625	27,693		103,000
100111524	Ethel	LA		06/29/2023	4.375	149,775		340,000
100111525	Rockwell	NC		06/29/2023	7.750	34,648		215,000
100111526	Lenoir	NC		06/29/2023	7.250	36,043		129,000
100111527	Opa Locka	FL		06/29/2023	7.500	65,580		361,000
100111528	Bellingham	WA		06/29/2023	4.750	250,841		750,000
100111529	San Diego	CA		06/29/2023	4.750	351,400		1,020,000
100111530	Frederick	MD		06/29/2023	2.875	55,694		355,000
100111531	Decatur	GA		06/29/2023	4.375	92,316		264,999
100111532	Fairhaven	MA		06/29/2023	3.990	117,928		395,000
100111535	Cumming	GA		06/29/2023	6.625	36,426		230,000
100111537	Brookville	OH		06/29/2023	7.500	17,140		99,999
100111538	Unionville	NY		06/29/2023	8.210	97,319		490,000
100111539	Ashburnham	MA		06/29/2023	7.000	76,898		310,000
100111541	Philadelphia	PA		06/29/2023	7.000	23,879		130,000
100111542	Virginia Beach	VA		06/29/2023	6.500	34,996		211,000
100111543	Philadelphia	PA		06/29/2023	7.000	26,842		135,000
100111544	Lawrenceville	GA		06/29/2023	2.000	74,785		330,000
100111545	Memphis	TN		06/29/2023	6.375	114,054		305,000
100111546	Ridgewood	NY		06/29/2023	6.935	150,146		670,000
100111547	Columbus	OH		06/29/2023	4.625	31,761		65,000
100111548	Bowie	MD		06/29/2023	3.750	216,638		630,000
100111549	Memphis	TN		06/29/2023	4.625	38,514		91,899
100111550	Vineland	NJ		06/29/2023	6.108	96,519		350,000
100111553	Springfield	MA		06/29/2023	3.875	37,230		215,000
100111554	Jamaica	NY		06/29/2023	2.875	86,224		789,999
100111555	Fort Lauderdale	FL		06/29/2023	6.875	33,969		332,999
100111556	New Orleans	LA		06/29/2023	4.125	115,696		273,000
100111557	Douglasville	GA		06/29/2023	4.625	85,854		284,999
100111559	Marlton	NJ		06/29/2023	5.872	53,257		371,900
100111560	Broken Arrow	OK		06/29/2023	7.375	41,049		145,000
100111562	Baytown	TX		06/29/2023	6.500	61,294		245,000
100111565	Lithonia	GA		06/29/2023	4.000	70,221		232,000
100111566	Jacksonville	NC		06/29/2023	6.750	51,691		135,000
100111569	Austell	GA		06/29/2023	4.000	78,854		280,000
100111570	Lancaster	TX		06/29/2023	3.750	81,372		371,999
100111571	Old Lyme	CT		06/29/2023	2.875	123,490		425,000

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100111572	Clare	MI		06/29/2023	5.729	9,500		75,000
100111573	Rex	GA		06/29/2023	4.625	81,756		220,000
100111574	Covington	GA		06/29/2023	4.250	80,080		312,000
100111575	Union City	GA		06/29/2023	4.500	70,232		245,000
100111577	Braselton	GA		06/29/2023	3.875	84,524		365,000
100111580	Stratford	CT		06/29/2023	2.875	47,674		280,000
100111582	Peachland	NC		06/29/2023	7.500	22,804		159,000
100111584	Whitesboro	NJ		06/29/2023	6.375	98,631		240,000
100111585	Newton	NJ		06/29/2023	3.000	37,773		222,900
100111588	Hackensack	NJ		06/29/2023	6.245	157,963		430,000
100111591	Atlanta	GA		06/29/2023	3.625	57,369		179,999
100111592	Ventnor City	NJ		06/29/2023	5.000	45,115		100,000
100111593	Richmond	VA		06/29/2023	2.875	125,319		545,000
100111594	Princeton	NJ		06/29/2023	7.156	240,430		625,899
100111596	Browns Mills	NJ		06/29/2023	7.497	93,141		325,000
100111598	Miami	FL		06/29/2023	5.750	66,480		348,000
100111599	Akron	OH		06/29/2023	7.259	50,079		80,000
100111601	Wichita Falls	TX		06/29/2023	6.901	32,387		65,000
100111603	Bessemer	AL		06/29/2023	4.125	88,577		200,000
100111604	Lancaster	OH		06/29/2023	6.400	69,190		198,879
100111605	Grants	NM		06/29/2023	7.433	30,825		100,000
100111606	Orlando	FL		06/29/2023	5.250	87,398		225,000
100111607	Fayetteville	GA		06/29/2023	4.000	79,358		249,999
100111610	Birmingham	AL		06/29/2023	5.000	449,785		889,999
100111612	Grants	NM		06/29/2023	7.233	28,193		65,000
100111613	Saint Albans	ME		06/29/2023	4.000	64,306		144,999
100111614	Pensacola	FL		06/29/2023	3.750	25,111		220,000
100111615	Salisbury	NC		06/29/2023	9.800	93,745		186,999
100111616	Mount Carmel	PA		06/29/2023	6.071	8,438		62,900
100111617	Rogers	AR		06/29/2023	8.375	45,996		220,000
100111618	Portland	OR		06/29/2023	4.000	287,360		550,000
100111619	Trenton	NJ		06/29/2023	3.625	44,237		114,999
100111620	Covington	KY		06/29/2023	4.500	44,768		89,900
100111621	Plant City	FL		06/29/2023	6.125	139,074		295,000
100111624	Gary	IN		06/29/2023	9.750	40,181		26,600
100111625	Chicago Heights	IL		06/29/2023	4.000	80,006		189,900
100111626	Lexington Park	MD		06/29/2023	4.688	249,139		495,000
100111630	Goshen	IN		06/29/2023	4.500	65,527		180,000
100111631	Atlanta	GA		06/29/2023	4.000	162,101		420,000
100111633	Philadelphia	PA		06/29/2023	4.000	69,764		110,000
100111635	West Edmeston	NY		06/29/2023	8.000	75,969		112,999
100111637	Severn	MD		06/29/2023	2.500	195,998		285,000
100111638	Lake Wales	FL		06/29/2023	5.500	32,310		242,000
100111639	Shreveport	LA		06/29/2023	9.850	29,748		32,000
100111640	Hamburg	NY		06/29/2023	3.500	73,032		165,000
100111641	Fitzgerald	GA		06/29/2023	10.450	17,096		76,720
100111642	Leesburg	FL		06/29/2023	4.120	18,167		135,000
100111644	West Memphis	AR		06/29/2023	5.875	51,961		56,000
100111645	Richmond	VA		06/29/2023	6.750	125,831		276,000
100111646	Washington	DC		06/29/2023	5.000	125,061		433,000
100111648	Miami	FL		06/29/2023	2.375	212,846		530,000
100111652	Corona	CA		06/29/2023	1.125	808,788		1,759,999
100111653	Macon	GA		06/29/2023	6.734	46,891		113,900
100111656	New Market	AL		06/29/2023	5.000	81,251		210,000
100111657	Saint Louis	MO		06/29/2023	6.175	47,559		70,000

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100111658	Goodyear	AZ		06/29/2023	6.625	69,365		392,000
100111659	Dayton	OH		06/29/2023	7.000	35,442		57,000
100111662	Bogalusa	LA		06/29/2023	7.125	52,313		100,000
100111664	Tampa	FL		06/29/2023	6.875	61,611		400,000
100111665	Johnston	RI		06/29/2023	4.000	111,082		325,000
100111668	Hartville	OH		06/29/2023	7.375	113,771		249,900
100111670	Las Vegas	NV		06/29/2023	6.375	128,909		350,000
100111672	Houston	TX		06/29/2023	6.625	63,491		220,000
100111673	Big Spring	TX		06/29/2023	7.500	180,667		335,000
100111674	Utica	MI		06/29/2023	7.250	110,400		265,900
100111675	La Habra	CA		06/29/2023	6.000	16,987		599,999
100111677	Paramount	CA		06/29/2023	6.875	314,371		680,000
100111678	Rehoboth Beach	DE		06/29/2023	6.875	151,930		349,999
100111679	Rockford	IL		06/29/2023	6.875	35,178		89,999
100111680	District Heights	MD		06/29/2023	7.625	122,566		375,000
100111681	Jewett City	CT		06/29/2023	7.000	118,512		255,000
100111683	Detroit	MI		06/29/2023	7.000	37,635		54,000
100111684	Plant City	FL		06/29/2023	6.250	89,520		285,000
100111685	Lima	OH		06/29/2023	8.000	26,586		75,000
100111688	Miami	FL		06/29/2023	5.375	216,796		920,000
100111691	Devon	PA		06/29/2023	2.875	19,149		187,000
100111693	Lancaster	SC		06/29/2023	6.500	29,395		164,000
100111696	Sacramento	CA		06/29/2023	3.750	149,969		365,000
100111697	Miami	FL		06/29/2023	7.125	44,440		410,000
100111700	Newmarket	NH		06/29/2023	4.625	101,487		240,000
100111701	Milwaukee	WI		06/29/2023	3.500	60,677		131,000
100111702	Hesperia	CA		06/29/2023	6.875	79,811		464,999
100111705	Woodbridge	VA		06/29/2023	4.375	157,364		410,000
100111707	Osage Beach	MO		06/29/2023	2.875	80,720		283,000
100111708	Wilmington	NC		06/29/2023	7.125	57,744		225,000
100111710	Reading	PA		06/29/2023	7.250	48,631		126,000
100111711	Levittown	PA		06/29/2023	7.000	123,002		294,999
100111712	Upper Darby	PA		06/29/2023	7.125	72,682		145,000
100111713	Fort Lauderdale	FL		06/29/2023	7.875	61,787		345,000
100111715	Newnan	GA		06/29/2023	7.625	15,113		304,000
100111716	Jackson	WI		06/29/2023	7.750	178,173		320,000
100111717	Fairview	OK		06/29/2023	7.500	21,442		35,000
100111719	Brockton	MA		06/29/2023	4.625	132,067		609,999
100111720	Chicago	IL		06/29/2023	3.625	138,674		270,000
100111723	Wilmington	DE		06/29/2023	4.000	113,785		254,000
100111726	Richmond Hill	GA		06/29/2023	6.375	76,453		420,000
100111728	Memphis	TN		06/29/2023	7.625	51,825		115,000
100111730	Charlotte	NC		06/29/2023	6.750	6,908		240,000
100111734	Lancaster	CA		06/29/2023	2.875	119,900		360,000
100111735	Richmond	VA		06/29/2023	6.875	77,063		188,000
100111738	Morocco	IN		06/29/2023	7.500	63,796		125,900
100111739	Argyle	NY		06/29/2023	7.000	50,711		95,000
100111740	Staten Island	NY		06/29/2023	5.000	264,852		587,900
100111741	Prairieville	LA		06/29/2023	3.750	235,804		452,999
100111742	Miami	FL		06/29/2023	6.875	192,700		545,000
100111743	Spokane	WA		06/29/2023	3.625	83,777		430,000
100111745	Seattle	WA		06/29/2023	2.875	111,181		560,000
100111746	Fairfield	AL		06/29/2023	4.375	40,718		89,900
100111747	Fountain Inn	SC		06/29/2023	7.000	72,085		230,000
100111749	Eagle Springs	NC		06/29/2023	6.875	70,455		212,000

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100111750	Wyncote	PA		06/29/2023	2.875	110,659		399,999
100111751	Wildomar	CA		06/29/2023	6.625	154,518		360,000
100111752	Fremont	CA		06/29/2023	2.875	208,117		677,000
100111753	Melvindale	MI		06/29/2023	6.875	66,157		70,000
100111754	Detroit	MI		06/29/2023	7.125	29,978		66,500
100111755	Kearney	NE		06/29/2023	4.500	47,169		100,000
100111756	Chicago	IL		06/29/2023	8.500	140,630		340,000
100111757	Baltimore	MD		06/29/2023	3.875	56,781		130,000
100111758	Redford	MI		06/29/2023	7.875	16,132		55,000
100111759	Fort Lauderdale	FL		06/29/2023	7.500	92,825		245,000
100111765	Novi	MI		06/29/2023	6.750	180,848		535,000
100111766	Temperance	MI		06/29/2023	6.875	80,040		185,000
100111767	Silver Spring	MD		06/29/2023	4.250	206,122		519,999
100111768	Houston	TX		06/29/2023	2.875	49,731		232,000
100111770	Tucson	AZ		06/29/2023	2.875	103,101		374,999
100111772	Opa Locka	FL		06/29/2023	4.250	242,514		470,000
100111774	Gypsum	CO		06/29/2023	5.250	129,035		525,000
100111775	Benzonia	MI		06/29/2023	7.250	127,533		300,000
100111776	Lexington	NY		06/29/2023	3.875	183,795		260,000
100111777	Las Vegas	NV		06/29/2023	5.250	26,378		155,000
100111778	Baton Rouge	LA		06/29/2023	4.000	109,137		185,000
100111780	Hialeah	FL		06/29/2023	3.000	275,014		570,000
100111783	Sterling	IL		06/29/2023	7.375	39,458		75,000
100111784	Miami	FL		06/29/2023	6.875	180,199		504,999
100111785	Las Vegas	NV		06/29/2023	3.625	144,824		370,000
100111787	Rydal	GA		06/29/2023	7.000	107,915		350,000
100111789	Truckee	CA		06/29/2023	6.500	218,538		775,000
100111790	Frankfort	IL		06/29/2023	6.750	40,283		239,999
100111791	Phoenix	AZ		06/29/2023	6.875	71,069		275,000
100111792	Temple Hills	MD		06/29/2023	6.250	171,637		415,000
100111793	Cleveland	OH		06/29/2023	8.750	41,040		85,000
100111796	Milwaukee	WI		06/29/2023	4.625	67,898		138,000
100111797	Brierfield	AL		06/29/2023	6.875	125,648		295,000
100111799	Pine Plains	NY		06/29/2023	6.875	33,845		365,000
100111801	San Antonio	TX		06/29/2023	6.750	65,498		231,999
100111802	Wichita	KS		06/29/2023	8.625	15,360		60,000
100111803	Toledo	OH		06/29/2023	7.250	18,916		33,000
100111804	Lithonia	GA		06/29/2023	2.750	47,258		116,999
100111807	Newburgh	NY		06/29/2023	2.875	137,158		284,999
100111809	Indio	CA		06/29/2023	6.300	227,480		599,999
100111810	Saint Simons Island	GA		06/29/2023	7.750	74,083		540,000
100111811	Longwood	FL		06/29/2023	6.500	96,543		280,000
100111814	Washington	IN		06/29/2023	7.625	47,710		120,000
100111815	Fayetteville	GA		06/29/2023	4.000	96,540		365,000
100111816	Evans City	PA		06/29/2023	6.250	45,535		189,899
100111820	Dodge City	KS		06/29/2023	7.580	39,303		74,999
100111821	Goshen	NY		06/29/2023	2.875	162,335		475,000
100111822	Plano	IL		06/29/2023	6.875	53,641		120,000
100111824	Chatsworth	CA		06/29/2023	2.875	86,485		535,000
100111825	Huntington	NY		06/29/2023	3.875	229,678		455,000
100111827	Levittown	NY		06/29/2023	6.875	236,237		659,999
100111828	Linden	NJ		06/29/2023	4.375	112,077		219,999
100111830	Newnan	GA		06/29/2023	6.375	77,712		338,000
100111831	Charlotte	NC		06/29/2023	7.750	82,132		290,000
100111832	Ravenna	OH		06/29/2023	7.250	80,769		190,000

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100111834	Valley Stream	NY		06/29/2023	7.000	201,795		520,000
100111838	Grand Rapids	MI		06/29/2023	4.375	59,584		169,000
100111839	Jonesboro	GA		06/29/2023	4.250	85,934		220,999
100111840	Livonia	MI		06/29/2023	6.375	187,042		440,000
100111844	Barrington	IL		06/29/2023	6.000	150,828		230,000
100111845	Springfield Gardens	NY		06/29/2023	6.875	304,077		640,000
100111846	Los Banos	CA		06/29/2023	2.875	182,419		480,000
100111847	San Bernardino	CA		06/29/2023	5.000	11,416		455,000
100111848	Rockwood	PA		06/29/2023	2.875	19,429		147,999
100111850	Nevada	MO		06/29/2023	6.750	18,580		75,000
100111851	Lincoln Park	MI		06/29/2023	2.875	45,601		102,500
100111852	Ridgefield Park	NJ		06/29/2023	4.125	339,487		614,999
100111855	Munster	IN		06/29/2023	3.500	95,868		199,999
100111858	Brick	NJ		06/29/2023	2.875	181,736		430,000
100111860	Henrico	VA		06/29/2023	6.750	166,583		345,000
100111861	Manassas	VA		06/29/2023	6.250	84,428		279,000
100111862	Warren	MI		06/29/2023	6.875	45,364		80,000
100111863	Greenville	AL		06/29/2023	5.000	40,358		75,000
100111864	Phoenix	AZ		06/29/2023	6.875	61,468		420,000
100111865	Guttenberg	NJ		06/29/2023	6.125	189,800		665,000
100111866	Saint Louis	MO		06/29/2023	3.250	62,264		277,000
100111872	Fresno	TX		06/29/2023	7.000	76,273		264,999
100111873	Americus	GA		06/29/2023	3.625	179,635		264,000
100111876	Sneads	FL		06/29/2023	7.625	51,614		149,900
100111877	Massillon	OH		06/29/2023	7.250	34,949		51,900
100111878	El Paso	TX		06/29/2023	5.375	73,996		185,000
100111879	Springdale	AR		06/29/2023	6.625	149,537		282,999
100111880	High Point	NC		06/29/2023	7.500	40,913		119,999
100111881	Greenwood	SC		06/29/2023	6.625	20,375		162,000
100111882	Marcus Hook	PA		06/29/2023	3.625	105,113		257,000
100111885	Myrtle Beach	SC		06/29/2023	2.875	113,571		340,000
100111886	Hagerstown	MD		06/29/2023	2.750	39,764		300,000
100111887	Jefferson	NC		06/29/2023	6.750	115,542		212,000
100111889	Las Vegas	NV		06/29/2023	3.625	38,971		340,000
100111890	Soldiers Grove	WI		06/29/2023	3.875	54,392		252,900
100111891	Sulphur	LA		06/29/2023	5.500	44,274		229,000
100111892	Laurel	MD		06/29/2023	4.875	119,722		208,000
100111893	Pottstown	PA		06/29/2023	4.625	146,227		340,000
100111894	Des Moines	IA		06/29/2023	4.375	70,578		215,000
100111895	Mission	KS		06/29/2023	4.000	75,191		280,000
100111896	Chattanooga	TN		06/29/2023	4.250	109,454		290,000
100111897	Harrisburg	PA		06/29/2023	5.125	87,451		199,000
100111901	Naperville	IL		06/29/2023	3.625	203,806		600,000
100111902	El Paso	TX		06/29/2023	4.375	37,420		150,000
100111905	Telford	PA		06/29/2023	4.500	93,383		266,999
100111908	Saint Michaels	MD		06/29/2023	4.875	134,701		320,000
100111909	Saint Peters	MO		06/29/2023	4.750	165,582		440,000
100111910	Loxahatchee	FL		06/29/2023	4.750	58,612		514,000
100111911	Lindale	TX		06/29/2023	5.375	75,357		237,000
100111912	Henrico	VA		06/29/2023	5.375	112,867		290,000
100111913	Gainesville	TX		06/29/2023	4.875	122,629		425,000
100111915	Bronx	NY		06/29/2023	4.375	165,168		594,000
100111917	Pflugerville	TX		06/29/2023	5.500	93,570		490,000
100111919	Wheaton	IL		06/29/2023	5.250	161,605		359,999
100111920	Aurora	IL		06/29/2023	5.500	126,406		335,000

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100111923	Concord	NC		06/29/2023	4.500	62,102		210,000
100111925	Havertown	PA		06/29/2023	4.250	203,582		409,999
100111926	Rupert	ID		06/29/2023	5.500	29,617		193,400
100111928	Visalia	CA		06/29/2023	5.875	125,887		340,000
100111930	Federalsburg	MD		06/29/2023	4.500	131,284		245,000
100111933	Hugo	MN		06/29/2023	4.000	131,757		365,000
100111938	Middle River	MD		06/29/2023	3.625	174,488		395,000
100111939	Jacksonville	FL		06/29/2023	4.125	53,892		244,000
100111940	Orange City	FL		06/29/2023	4.875	112,877		283,000
100111941	Upper Darby	PA		06/29/2023	4.125	37,349		102,000
100111944	Portland	OR		06/29/2023	3.875	172,195		384,999
100111945	Newnan	GA		06/29/2023	2.000	68,877		250,900
100111946	Mcdonough	GA		06/29/2023	4.125	158,447		544,999
100111947	Upper Marlboro	MD		06/29/2023	5.875	158,140		355,000
100111948	Winter Garden	FL		06/29/2023	4.000	224,270		652,500
100111949	Stuart	FL		06/29/2023	3.500	135,607		410,000
100111950	Lithonia	GA		06/29/2023	5.875	49,452		272,000
100111951	Calera	AL		06/29/2023	4.875	76,284		207,000
100111952	Tobyhanna	PA		06/29/2023	4.125	86,778		452,000
100111955	Marshall	MO		06/29/2023	5.875	58,676		150,000
100111958	Saylorsburg	PA		06/29/2023	5.875	50,577		284,000
100111959	Chandler	AZ		06/29/2023	4.500	61,863		379,999
100111960	Senoia	GA		06/29/2023	3.875	67,482		186,900
100111961	Piqua	OH		06/29/2023	3.750	31,292		70,000
100111962	Hanover	PA		06/29/2023	4.625	49,074		135,000
100111963	Greer	SC		06/29/2023	4.750	118,934		325,000
100111965	West Palm Beach	FL		06/29/2023	3.625	107,389		230,000
100111966	Mandeville	LA		06/29/2023	2.875	59,431		151,000
100111968	Decatur	GA		06/29/2023	4.375	64,133		195,000
100111970	Hanson	MA		06/29/2023	5.750	41,557		550,000
100111971	Ventura	CA		06/29/2023	2.875	132,860		369,000
100111972	Kannapolis	NC		06/29/2023	5.000	50,946		218,000
100111973	Glendale	CA		06/29/2023	3.250	225,245		530,000
100111974	San Diego	CA		06/29/2023	2.750	292,148		1,055,000
100111975	Pearson	GA		06/29/2023	3.750	35,849		140,000
100111976	Houston	TX		06/29/2023	4.625	78,316		230,000
100111978	Seattle	WA		06/29/2023	3.875	289,235		700,000
100111980	San Marcos	CA		06/29/2023	7.625	115,040		915,000
100111983	Jamaica	NY		06/29/2023	4.000	278,579		650,000
100111984	Abilene	TX		06/29/2023	3.990	110,852		198,499
100111985	Brentwood	TN		06/29/2023	3.750	252,381		560,000
100111987	Rockaway Beach	OR		06/29/2023	3.875	340,728		910,000
100111989	Burrillville	RI		06/29/2023	5.375	75,094		339,900
100111991	Buffalo	NY		06/29/2023	4.250	121,032		225,000
100111993	Reno	NV		06/29/2023	3.615	136,159		337,000
100111994	Atlanta	GA		06/29/2023	3.750	48,537		280,000
100111996	Bisbee	AZ		06/29/2023	3.990	117,479		254,999
100111997	Allen	TX		06/29/2023	4.500	169,718		421,000
100111998	Boise	ID		06/29/2023	3.990	410,560		849,000
100111999	Norristown	PA		06/29/2023	4.500	100,093		265,000
100112001	Fort Worth	TX		06/29/2023	6.860	63,337		270,000
100112005	Saint Louis	MO		06/29/2023	4.500	89,491		172,000
100112007	Staten Island	NY		06/29/2023	3.875	117,737		600,000
100112009	Cherryville	NC		06/29/2023	7.250	26,300		184,000
100112011	Grand Junction	CO		06/29/2023	6.875	65,554		239,999

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100112012	Jackson	NJ		06/29/2023	4.000	232,036		669,999
100112014	Foley	AL		06/29/2023	4.625	118,175		250,000
100112019	Lexington	TN		06/29/2023	7.375	56,834		93,900
100112020	Olathe	KS		06/29/2023	4.125	166,696		380,000
100112021	Albuquerque	NM		06/29/2023	2.875	96,256		249,999
100112022	Copperas Cove	TX		06/29/2023	6.875	51,315		145,000
100112025	Seattle	WA		06/29/2023	2.875	177,227		775,000
100112026	Cherry Hill	NJ		06/29/2023	3.750	287,521		425,000
100112027	Fort Mill	SC		06/29/2023	6.500	279,221		844,900
100112028	Racine	WI		06/29/2023	4.375	112,306		230,000
100112029	Atco	NJ		06/29/2023	4.625	200,256		310,000
100112030	Portage	PA		06/29/2023	7.125	13,115		74,999
100112031	Burleson	TX		06/29/2023	2.875	89,941		350,000
100112032	Milwaukee	WI		06/29/2023	3.250	80,343		172,000
100112033	Nazareth	PA		06/29/2023	6.875	78,703		169,000
100112034	Citrus Heights	CA		06/29/2023	2.875	187,121		550,000
100112035	Cypress	TX		06/29/2023	5.750	38,161		570,000
100112037	Port Chester	NY		06/29/2023	2.875	230,072		500,000
100112038	Glen Burnie	MD		06/29/2023	2.750	145,316		332,000
100112039	Staunton	VA		06/29/2023	6.500	138,322		198,999
100112041	Richardson	TX		06/29/2023	6.500	159,290		550,000
100112043	West Springfield	MA		06/29/2023	6.750	84,462		200,000
100112044	Milwaukee	WI		06/29/2023	2.875	65,173		141,000
100112045	Brooklyn	NY		06/29/2023	2.875	179,356		575,000
100112047	Lakeland	FL		06/29/2023	3.500	7,545		240,000
100112048	Skokie	IL		06/29/2023	4.750	102,569		159,500
100112049	Philadelphia	PA		06/29/2023	3.750	48,521		160,000
100112051	Cedar Park	TX		06/29/2023	6.750	119,184		400,000
100112052	Dadeville	AL		06/29/2023	8.875	44,616		115,000
100112053	Lansing	MI		06/29/2023	6.750	52,607		78,000
100112057	Orange Park	FL		06/29/2023	6.500	117,526		270,000
100112058	Harvey	LA		06/29/2023	7.250	100,513		166,000
100112061	Reisterstown	MD		06/29/2023	2.875	41,887		170,000
100112063	Hanson	MA		06/29/2023	3.750	184,034		480,000
100112064	Miami	FL		06/29/2023	6.625	111,771		164,000
100112065	Georgetown	TX		06/29/2023	6.875	20,338		350,000
100112066	Rockaway Park	NY		06/29/2023	2.875	227,759		879,999
100112067	Atlanta	GA		06/29/2023	2.875	149,727		345,000
100112069	Hackettstown	NJ		06/29/2023	4.125	271,262		465,000
100112071	Hardinsburg	KY		06/29/2023	7.495	35,180		121,000
100112074	Dickinson	TX		06/29/2023	6.375	177,854		327,000
100112075	Topeka	KS		06/29/2023	3.750	40,193		84,000
100112076	Kirbyville	MO		06/29/2023	4.250	235,933		520,000
100112078	Chicago	IL		06/29/2023	6.000	41,067		200,000
100112080	Elmer	NJ		06/29/2023	7.500	160,015		320,000
100112081	Hammond	IN		06/29/2023	4.125	49,974		110,000
100112082	Poughkeepsie	NY		06/29/2023	3.125	157,923		360,000
100112083	Brooklyn	NY		06/29/2023	6.875	217,755		1,612,999
100112084	Lake Alfred	FL		06/29/2023	6.625	59,831		400,000
100112086	Hanover	PA		06/29/2023	7.500	102,976		239,000
100112087	Mammoth Lakes	CA		06/29/2023	2.875	266,197		815,000
100112088	Sugar Land	TX		06/29/2023	6.250	121,859		216,999
100112090	South Bend	IN		06/29/2023	6.625	78,650		229,999
100112091	Indianapolis	IN		06/29/2023	3.625	95,422		252,000
100112092	Naperville	IL		06/29/2023	3.500	313,931		575,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112093	Overland Park	KS		06/29/2023	6.500	119,445		310,000
100112094	Las Vegas	NV		06/29/2023	3.375	9,487		420,000
100112096	Houston	TX		06/29/2023	7.875	50,583		155,000
100112097	Lindenhurst	NY		06/29/2023	6.375	167,159		500,000
100112100	Columbiana	AL		06/29/2023	4.000	78,479		205,600
100112101	Houston	TX		06/29/2023	4.375	85,721		234,999
100112102	Bridgeport	CT		06/29/2023	4.125	110,618		370,000
100112103	Bessemer	AL		06/29/2023	3.625	126,352		330,000
100112104	Rolling Meadows	IL		06/29/2023	7.250	98,695		135,000
100112105	Saint Marys	GA		06/29/2023	5.000	192,360		255,000
100112106	Caldwell	ID		06/29/2023	7.125	66,310		335,000
100112107	Smyrna	DE		06/29/2023	4.125	201,196		550,000
100112108	Vineland	NJ		06/29/2023	4.000	102,210		200,000
100112111	Bellevue	NE		06/29/2023	7.250	72,253		170,000
100112114	Port Jervis	NY		06/29/2023	3.125	81,389		195,000
100112117	Rhome	TX		06/29/2023	7.750	103,700		257,000
100112118	New Kensington	PA		06/29/2023	6.625	34,209		154,999
100112119	Kingwood	TX		06/29/2023	7.125	112,438		275,000
100112120	Williamsburg	OH		06/29/2023	7.125	72,811		145,000
100112122	Fonda	NY		06/29/2023	6.875	149,447		347,500
100112123	Lakeland	FL		06/29/2023	6.875	352,725		560,000
100112124	Leavenworth	KS		06/29/2023	7.375	73,922		167,000
100112126	Greensboro	NC		06/29/2023	7.375	88,520		199,000
100112127	Hampden	ME		06/29/2023	4.500	84,435		188,700
100112128	Shawnee	OK		06/29/2023	7.625	56,775		146,500
100112129	Fayetteville	NC		06/29/2023	6.625	59,444		133,900
100112130	Tampa	FL		06/29/2023	3.875	67,297		246,000
100112131	Savannah	GA		06/29/2023	10.500	87,752		160,000
100112132	Miami	FL		06/29/2023	4.125	88,151		485,000
100112133	Jacksonville	FL		06/29/2023	4.125	284,712		550,000
100112134	Mexico	MO		06/29/2023	1.000	12,372		82,500
100112135	Philadelphia	PA		06/29/2023	2.000	99,394		255,000
100112137	Mineral	VA		06/29/2023	4.625	112,250		265,000
100112139	Schenectady	NY		06/29/2023	5.000	70,405		155,000
100112140	Lansing	MI		06/29/2023	6.125	22,531		140,000
100112142	La Marque	TX		06/29/2023	2.000	58,265		195,000
100112143	Justin	TX		06/29/2023	2.000	49,944		315,000
100112144	Coeur Dalene	ID		06/29/2023	4.750	71,077		390,000
100112145	Waterbury	CT		06/29/2023	2.000	10,997		240,000
100112148	Atlanta	GA		06/29/2023	1.000	52,818		234,999
100112149	Wesley Chapel	FL		06/29/2023	1.000	79,824		280,000
100112153	Bradford	NH		06/29/2023	5.875	136,170		314,000
100112155	Miami	FL		06/29/2023	4.000	135,270		385,000
100112156	Saint Cloud	FL		06/29/2023	4.875	181,098		457,000
100112159	Napa	CA		06/29/2023	6.250	6,048		822,000
100112160	Palm Bay	FL		06/29/2023	4.125	95,156		317,000
100112162	Roosevelt	NY		06/29/2023	5.875	150,438		462,000
100112163	Houston	TX		06/29/2023	5.500	86,577		210,000
100112164	Casselberry	FL		06/29/2023	4.375	98,109		235,000
100112166	Tavernier	FL		06/29/2023	6.375	144,347		799,899
100112168	Kirkland	WA		06/29/2023	3.500	154,902		1,050,000
100112171	Orlando	FL		06/29/2023	4.625	96,424		265,000
100112173	Victoria	TX		06/29/2023	5.500	238,445		430,000
100112174	Germantown	TN		06/29/2023	8.390	73,015		344,296
100112175	Orlando	FL		06/29/2023	4.875	182,245		445,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112176	Shelton	CT		06/29/2023	5.500	95,261		254,999
100112177	Midlothian	VA		06/29/2023	5.000	157,410		399,000
100112179	Fayetteville	GA		06/29/2023	7.375	221,275		325,000
100112180	Jacksonville	FL		06/29/2023	4.750	96,127		250,000
100112181	Warsaw	MO		06/29/2023	6.000	20,230		334,000
100112183	Quincy	FL		06/29/2023	3.625	47,363		249,840
100112184	Greencastle	PA		06/29/2023	7.000	76,244		274,999
100112185	Riverview	FL		06/29/2023	6.000	191,573		441,900
100112187	Miami	FL		06/29/2023	6.000	90,531		645,000
100112188	Brooklyn	NY		06/29/2023	5.000	97,412		745,000
100112190	Woodstock	GA		06/29/2023	8.000	112,133		325,200
100112191	Cottage Grove	MN		06/29/2023	5.000	149,597		347,499
100112195	Lawrence	KS		06/29/2023	5.000	75,396		173,000
100112196	Chicago	IL		06/29/2023	6.000	119,603		292,000
100112199	Stanwood	WA		06/29/2023	5.000	73,743		422,000
100112200	Maryland Heig	MO		06/29/2023	6.000	97,201		210,000
100112201	Middletown	DE		06/29/2023	3.500	195,385		525,000
100112202	Moncks Corner	SC		06/29/2023	6.000	63,015		230,000
100112203	Saint Charles	MO		06/29/2023	9.750	167,209		579,999
100112204	Montgomery	AL		06/29/2023	5.000	54,071		145,000
100112205	Hartselle	AL		06/29/2023	5.000	42,806		135,000
100112206	South Elgin	IL		06/29/2023	5.000	228,078		549,999
100112207	Marietta	OH		06/29/2023	5.870	120,285		245,000
100112208	Wetmore	MI		06/29/2023	3.875	16,589		124,500
100112211	Clover	SC		06/29/2023	4.000	72,684		282,000
100112212	Chicago	IL		06/29/2023	6.250	168,775		235,000
100112213	Lawrenceville	GA		06/29/2023	3.576	126,144		329,999
100112217	Baltimore	MD		06/29/2023	5.500	34,895		244,999
100112218	Binghamton	NY		06/29/2023	5.566	24,822		130,000
100112219	El Paso	TX		06/29/2023	5.686	52,024		148,000
100112222	Lexington	GA		06/29/2023	5.500	60,682		165,500
100112223	Chula Vista	CA		06/29/2023	4.625	315,813		850,000
100112225	Willingboro	NJ		06/29/2023	4.000	85,458		244,999
100112226	Phoenix	IL		06/29/2023	3.875	15,375		65,000
100112227	Gilbert	AZ		06/29/2023	4.720	198,700		685,000
100112228	Staten Island	NY		06/29/2023	4.690	235,528		650,000
100112229	Suwanee	GA		06/29/2023	4.375	172,312		495,000
100112234	Nashville	TN		06/29/2023	5.000	121,528		545,000
100112235	Sonoma	CA		06/29/2023	4.500	231,092		700,000
100112236	Middletown	OH		06/29/2023	6.750	36,701		112,000
100112237	Waukesha	WI		06/29/2023	4.625	139,820		249,999
100112238	Maringouin	LA		06/29/2023	4.819	76,388		145,000
100112239	Brownsville	PA		06/29/2023	4.999	68,471		135,000
100112240	Stoutsville	OH		06/29/2023	2.407	55,086		189,000
100112241	Tucson	AZ		06/29/2023	8.316	33,316		125,000
100112242	Lindenwold	NJ		06/29/2023	3.000	62,123		220,000
100112243	Everett	WA		06/29/2023	2.875	153,453		550,000
100112246	Marietta	GA		06/29/2023	5.375	197,971		389,999
100112247	La Marque	TX		06/29/2023	3.000	125,833		270,000
100112248	Sacramento	CA		06/29/2023	2.875	156,336		574,999
100112249	Bronx	NY		06/29/2023	2.875	362,198		730,000
100112250	Kansas City	MO		06/29/2023	4.750	108,628		195,000
100112251	Mountlake Terrace	WA		06/29/2023	4.875	228,455		829,999
100112252	West Chester	PA		06/29/2023	2.875	192,526		356,000
100112254	Corvallis	OR		06/29/2023	2.875	170,466		375,000

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100112256	Renton	WA		06/29/2023	4.750	298,900		950,000
100112257	Sturgeon Lake	MN		06/29/2023	2.875	94,939		258,500
100112259	Methuen	MA		06/29/2023	4.500	330,540		525,000
100112260	Bush	LA		06/29/2023	5.250	113,515		274,999
100112262	Bolingbrook	IL		06/29/2023	2.875	177,915		435,000
100112264	El Mirage	AZ		06/29/2023	5.750	159,600		400,000
100112265	Arlington Heights	IL		06/29/2023	2.875	53,853		139,999
100112266	Springboro	OH		06/29/2023	5.125	301,347		510,000
100112267	Casper	WY		06/29/2023	4.250	109,455		218,000
100112269	Santa Ana	CA		06/29/2023	2.875	422,980		1,250,000
100112271	Reston	VA		06/29/2023	2.875	74,442		435,000
100112273	Hollywood	SC		06/29/2023	5.125	100,690		270,000
100112274	Scarborough	ME		06/29/2023	2.875	164,014		515,000
100112277	Fresno	CA		06/29/2023	3.500	13,116		225,000
100112278	South Hamilton	MA		06/29/2023	5.875	381,564		975,000
100112279	Richmond	TX		06/29/2023	2.875	260,900		660,000
100112281	Woodland Park	CO		06/29/2023	3.875	65,766		440,000
100112282	Shrewsbury	MA		06/29/2023	2.750	236,633		510,000
100112284	King City	CA		06/29/2023	6.375	115,103		410,000
100112285	Washington	DC		06/29/2023	2.875	177,296		717,999
100112288	Phoenix	AZ		06/29/2023	6.750	87,935		315,000
100112289	Middle River	MD		06/29/2023	6.000	157,600		300,000
100112291	Staten Island	NY		06/29/2023	2.875	396,068		1,084,000
100112292	Waldorf	MD		06/29/2023	6.875	279,947		500,000
100112293	Sabinal	TX		06/29/2023	2.875	40,813		151,000
100112294	Milwaukee	WI		06/29/2023	7.875	48,028		75,000
100112296	Alexandria	VA		06/29/2023	2.875	126,675		265,000
100112297	Baltimore	MD		06/29/2023	7.000	69,747		145,000
100112298	Bristow	OK		06/29/2023	8.375	56,120		101,000
100112299	Spring	TX		06/29/2023	7.750	118,894		245,000
100112301	Bowie	MD		06/29/2023	3.875	302,452		449,999
100112302	Odenton	MD		06/29/2023	4.000	224,117		380,000
100112303	Riverdale	GA		06/29/2023	2.875	71,139		220,000
100112304	Central Islip	NY		06/29/2023	4.000	285,699		415,000
100112305	Baltimore	MD		06/29/2023	6.625	64,716		87,000
100112306	Aurora	CO		06/29/2023	2.875	71,298		440,000
100112307	Memphis	TN		06/29/2023	6.750	140,845		270,000
100112309	Lockport	NY		06/29/2023	6.940	58,304		195,000
100112311	Lake Panasoffkee	FL		06/29/2023	6.500	74,907		565,000
100112312	Little Rock	AR		06/29/2023	8.000	49,230		60,000
100112313	Hutchinson	KS		06/29/2023	4.250	14,933		39,899
100112318	Bloomington	IL		06/29/2023	6.720	53,782		83,000
100112319	Power	MT		06/29/2023	8.625	137,734		304,999
100112322	Miami	FL		06/29/2023	2.875	91,542		630,000
100112323	Cincinnati	OH		06/29/2023	6.250	83,913		220,000
100112324	Hawley	PA		06/29/2023	7.375	116,748		260,000
100112326	Bossier City	LA		06/29/2023	3.000	76,993		193,000
100112327	Cottage Grove	MN		06/29/2023	6.750	114,050		254,999
100112328	Linwood	NJ		06/29/2023	4.625	126,279		255,000
100112331	Gonzales	TX		06/29/2023	7.375	57,783		145,000
100112332	Daytona Beach	FL		06/29/2023	6.875	98,846		234,999
100112333	Kaukauna	WI		06/29/2023	6.750	352,726		642,000
100112335	Ferndale	MI		06/29/2023	6.750	146,711		220,000
100112336	Miami	FL		06/29/2023	6.625	72,507		500,000
100112339	Kansas City	MO		06/29/2023	2.875	67,255		215,000

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100112340	Leominster	MA		06/29/2023	7.750	145,757		395,000
100112342	Anson	ME		06/29/2023	7.000	36,710		85,000
100112343	Houston	TX		06/29/2023	7.250	103,895		255,000
100112345	Orlando	FL		06/29/2023	6.750	80,559		135,000
100112346	Cumming	GA		06/29/2023	3.375	107,714		494,999
100112347	Coram	NY		06/29/2023	2.875	207,082		520,000
100112348	Gilbert	PA		06/29/2023	4.500	204,268		275,000
100112350	Desert Hot Springs	CA		06/29/2023	2.875	94,128		426,600
100112351	Jacksonville	FL		06/29/2023	7.000	79,702		235,000
100112353	Athens	GA		06/29/2023	3.750	103,588		265,000
100112355	Fallbrook	CA		06/29/2023	6.250	224,640		715,000
100112357	El Paso	TX		06/29/2023	7.750	56,976		157,000
100112361	Redford	MI		06/29/2023	6.990	66,880		160,000
100112362	Spokane	WA		06/29/2023	4.125	116,659		375,000
100112363	Woodbridge	VA		06/29/2023	7.000	157,387		330,000
100112364	Egg Harbor Township	NJ		06/29/2023	3.375	184,716		400,000
100112365	Daytona Beach	FL		06/29/2023	8.250	43,585		190,000
100112366	Mercer	PA		06/29/2023	6.875	45,745		145,000
100112368	West Helena	AR		06/29/2023	7.375	45,668		57,000
100112369	Gretna	LA		06/29/2023	6.750	29,398		194,999
100112370	Elk Mound	WI		06/29/2023	7.000	58,329		170,000
100112371	College Place	WA		06/29/2023	6.500	84,588		218,000
100112373	Fishkill	NY		06/29/2023	2.750	223,113		460,000
100112374	El Paso	TX		06/29/2023	6.500	21,098		195,000
100112375	Lawson	MO		06/29/2023	6.790	12,208		208,000
100112379	Philadelphia	PA		06/29/2023	6.500	47,883		115,000
100112380	Shreveport	LA		06/29/2023	9.032	85,433		143,500
100112381	Stevens Point	WI		06/29/2023	8.750	45,408		160,000
100112383	Skokie	IL		06/29/2023	2.750	203,918		340,000
100112384	Mcdonough	GA		06/29/2023	5.500	97,764		297,000
100112385	Richmond	KY		06/29/2023	7.490	31,762		130,000
100112387	Oakland	CA		06/29/2023	6.000	67,643		610,000
100112388	Lafayette	LA		06/29/2023	4.150	50,192		126,999
100112389	Morrison	TN		06/29/2023	7.999	127,146		390,000
100112390	Itasca	IL		06/29/2023	5.500	117,258		210,000
100112391	Chicago	IL		06/29/2023	4.500	101,302		215,000
100112392	Suitland	MD		06/29/2023	6.000	75,685		227,000
100112398	South Lyon	MI		06/29/2023	8.125	18,949		162,999
100112399	Richmond	TX		06/29/2023	10.750	90,113		310,000
100112400	Hempstead	NY		06/29/2023	4.500	343,945		510,000
100112402	Hesperia	CA		06/29/2023	5.500	118,933		314,000
100112405	Buford	GA		06/29/2023	6.000	158,485		430,000
100112406	Sanford	FL		06/29/2023	4.000	122,021		485,000
100112407	Highland	IL		06/29/2023	6.750	104,948		127,500
100112408	Omaha	NE		06/29/2023	6.640	26,838		210,000
100112410	Wyandanch	NY		06/29/2023	6.875	107,195		335,000
100112412	Trenton	NJ		06/29/2023	6.125	55,849		155,000
100112413	Mcdonough	GA		06/29/2023	4.500	560,760		1,060,000
100112415	Old Bridge	NJ		06/29/2023	5.750	247,244		325,000
100112417	Hillsboro	MO		06/29/2023	4.500	14,622		132,600
100112419	Trenton	NJ		06/29/2023	6.750	155,356		195,000
100112421	Alexandria	OH		06/29/2023	5.125	85,555		430,000
100112422	Orlando	FL		06/29/2023	5.125	76,726		325,000
100112425	Los Angeles	CA		06/29/2023	5.000	226,611		989,999
100112426	Coatesville	PA		06/29/2023	6.000	93,236		80,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112428	Polk City	FL		06/29/2023	3.875	74,913		188,000
100112429	Las Vegas	NV		06/29/2023	4.500	97,903		450,000
100112430	Farmington	MI		06/29/2023	3.875	155,563		510,000
100112431	Fiskdale	MA		06/29/2023	5.000	131,692		275,000
100112432	Memphis	TN		06/29/2023	4.625	92,895		270,935
100112433	Tujunga	CA		06/29/2023	4.625	97,468		974,999
100112434	Cedar Rapids	IA		06/29/2023	3.125	83,983		260,000
100112435	North Bergen	NJ		06/29/2023	4.250	313,095		620,000
100112436	Edgewood	MD		06/29/2023	4.500	62,253		240,000
100112437	Temple	TX		06/29/2023	3.750	52,016		193,999
100112439	Winston Salem	NC		06/29/2023	3.125	33,738		171,999
100112440	Havertown	PA		06/29/2023	4.875	147,980		280,000
100112441	Dundalk	MD		06/29/2023	5.875	89,183		325,000
100112442	Ham Lake	MN		06/29/2023	4.625	229,735		499,900
100112444	West Covina	CA		06/29/2023	3.875	125,697		750,000
100112445	Collinsville	IL		06/29/2023	4.000	73,465		204,999
100112446	Santa Monica	CA		06/29/2023	5.125	443,148		2,765,000
100112447	Springfield	OH		06/29/2023	4.000	38,628		173,000
100112448	Saddle Brook	NJ		06/29/2023	5.250	309,835		670,000
100112449	Cheshire	CT		06/29/2023	3.875	112,055		300,000
100112453	Bellerose	NY		06/29/2023	4.375	228,012		654,000
100112454	Chicago	IL		06/29/2023	5.750	130,145		280,000
100112455	Otis Orchards	WA		06/29/2023	5.000	121,151		505,000
100112456	Cincinnati	OH		06/29/2023	4.875	48,201		176,999
100112457	Havre	MT		06/29/2023	5.125	90,601		247,000
100112458	East Amherst	NY		06/29/2023	5.250	137,157		480,000
100112459	Elberton	GA		06/29/2023	4.000	107,497		291,000
100112460	Clatskanie	OR		06/29/2023	4.000	95,269		390,000
100112461	Daytona Beach	FL		06/29/2023	4.625	143,419		452,000
100112464	Stanton	CA		06/29/2023	3.625	172,019		620,000
100112465	Montgomery	AL		06/29/2023	4.750	48,021		226,000
100112466	Reno	NV		06/29/2023	4.875	79,971		350,000
100112467	Pahrump	NV		06/29/2023	4.000	115,896		329,899
100112469	El Dorado	CA		06/29/2023	4.625	248,223		525,000
100112470	Fall River	MA		06/29/2023	5.875	179,427		404,999
100112472	Littlestown	PA		06/29/2023	4.625	138,781		275,000
100112473	Philadelphia	PA		06/29/2023	4.125	54,776		183,000
100112475	Algonquin	IL		06/29/2023	4.125	157,559		290,000
100112476	Chino Valley	AZ		06/29/2023	5.500	145,755		844,999
100112478	Columbia	TN		06/29/2023	4.625	77,510		375,000
100112480	Waterville	OH		06/29/2023	4.625	109,739		262,999
100112481	Glendale Heights	IL		06/29/2023	4.125	89,815		260,000
100112483	Randallstown	MD		06/29/2023	4.125	117,322		259,972
100112484	Saint Louis	MO		06/29/2023	4.000	40,523		145,000
100112485	Lilburn	GA		06/29/2023	5.375	36,041		290,000
100112487	Highland Mills	NY		06/29/2023	5.750	200,102		631,999
100112488	River Edge	NJ		06/29/2023	5.750	141,996		730,000
100112490	Philadelphia	PA		06/29/2023	5.875	43,077		250,000
100112491	Romeoville	IL		06/29/2023	4.000	58,182		196,000
100112492	Jamaica	NY		06/29/2023	4.875	223,839		1,330,000
100112493	Mansfield	MA		06/29/2023	5.500	170,006		579,999
100112494	Elgin	IL		06/29/2023	4.625	122,822		265,000
100112497	Kansas City	MO		06/29/2023	4.750	17,362		150,000
100112498	Verona	PA		06/29/2023	5.875	19,583		68,000
100112499	Kansas City	KS		06/29/2023	5.250	54,075		160,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100112500	Miami	FL		06/29/2023	4.625	30,136		457,000
100112502	Lake Orion	MI		06/29/2023	7.625	85,053		286,000
100112504	Riverton	IA		06/29/2023	4.750	33,807		120,000
100112505	Tampa	FL		06/29/2023	4.120	63,534		350,000
100112506	Cleveland	OH		06/29/2023	4.000	103,581		250,000
100112509	Downs	IL		06/29/2023	4.125	90,490		125,000
100112510	Crouse	NC		06/29/2023	3.500	31,679		325,000
100112511	Columbia	SC		06/29/2023	4.125	62,827		228,000
100112512	Spring City	PA		06/29/2023	4.875	70,189		235,999
100112513	Old Orchard Beach	ME		06/29/2023	5.375	156,365		400,000
100112514	Baldwin	GA		06/29/2023	4.250	194,184		454,000
100112515	La Grange	IL		06/29/2023	4.625	16,608		117,999
100112517	Missouri City	TX		06/29/2023	4.375	48,624		295,000
100112518	Shirley	NY		06/29/2023	5.000	129,717		400,500
100112520	Baltimore	MD		06/29/2023	3.875	22,692		90,000
100112521	Philadelphia	PA		06/29/2023	4.125	30,972		87,999
100112522	Baltimore	MD		06/29/2023	5.500	70,874		160,000
100112524	New Boston	NH		06/29/2023	4.990	248,374		668,000
100112525	Gilford	NH		06/29/2023	3.500	211,109		535,000
100112528	La Porte	IN		06/29/2023	4.375	88,081		174,500
100112529	Allentown	PA		06/29/2023	7.750	16,069		150,000
100112530	North Miami Beach	FL		06/29/2023	6.375	51,437		190,000
100112531	Louisville	KY		06/29/2023	2.500	110,371		385,000
100112532	Virginia Beach	VA		06/29/2023	4.250	79,229		184,000
100112533	Portland	OR		06/29/2023	5.000	136,286		534,999
100112534	Estill Springs	TN		06/29/2023	3.000	64,905		320,000
100112536	Mentor	OH		06/29/2023	5.500	95,805		185,000
100112542	Gaithersburg	MD		06/29/2023	5.725	100,927		475,000
100112544	West Frankfort	IL		06/29/2023	7.000	69,201		122,500
100112545	Elkmont	AL		06/29/2023	6.617	28,433		160,000
100112547	Mount Vernon	NY		06/29/2023	5.711	148,098		459,999
100112548	Havana	FL		06/29/2023	6.375	72,345		180,000
100112551	Cleveland	OH		06/29/2023	5.892	51,333		120,000
100112552	Gonzales	LA		06/29/2023	7.162	103,774		208,000
100112553	Pine Bluff	AR		06/29/2023	7.245	10,451		18,000
100112554	Gastonia	NC		06/29/2023	6.875	37,591		289,000
100112555	Tarboro	NC		06/29/2023	3.000	47,544		129,000
100112557	Frankfort	IN		06/29/2023	4.625	42,846		122,500
100112558	Manteca	CA		06/29/2023	7.500	169,295		485,000
100112559	Red Lion	PA		06/29/2023	4.000	122,822		298,000
100112560	Lithonia	GA		06/29/2023	3.500	97,067		264,000
100112561	New Kent	VA		06/29/2023	2.875	55,454		220,000
100112563	Randallstown	MD		06/29/2023	5.000	132,984		225,000
100112564	Boston	MA		06/29/2023	7.000	182,170		1,115,000
100112566	Herington	KS		06/29/2023	7.625	26,028		32,000
100112567	Kokomo	IN		06/29/2023	6.875	27,982		65,000
100112568	Bowie	MD		06/29/2023	4.000	166,795		309,999
100112570	Orange Park	FL		06/29/2023	6.875	157,374		370,000
100112571	Mount Laurel	NJ		06/29/2023	3.750	133,884		310,000
100112573	Independence	IA		06/29/2023	6.875	35,495		95,000
100112577	Gray	ME		06/29/2023	3.625	130,702		320,000
100112579	Philadelphia	PA		06/29/2023	8.700	55,928		240,000
100112581	Warner Robins	GA		06/29/2023	7.000	40,493		97,500
100112583	Bushkill	PA		06/29/2023	4.000	125,525		282,999
100112584	Hesperia	CA		06/29/2023	2.875	110,195		405,000

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100112585	Kulpmont	PA		06/29/2023	8.267	16,135		61,999
100112587	Turbeville	SC		06/29/2023	3.125	80,542		163,000
100112588	Guyton	GA		06/29/2023	4.000	38,269		75,000
100112590	Cumberland	MD		06/29/2023	7.250	46,760		61,900
100112591	Laurinburg	NC		06/29/2023	7.250	39,709		108,000
100112593	Baltimore	MD		06/29/2023	6.669	73,355		165,000
100112595	Mount Laurel	NJ		06/29/2023	2.875	102,277		431,000
100112596	Miami	FL		06/29/2023	3.500	104,518		219,999
100112597	Richmond	VA		06/29/2023	4.250	33,664		352,000
100112598	Bakersfield	CA		06/29/2023	6.500	85,852		259,499
100112599	Philadelphia	PA		06/29/2023	3.875	54,453		190,000
100112601	The Woodlands	TX		06/29/2023	7.750	66,565		365,000
100112602	Columbia	KY		06/29/2023	5.000	75,570		110,000
100112604	Deer Park	NY		06/29/2023	4.125	183,683		545,000
100112607	Yuma	AZ		06/29/2023	6.125	11,098		193,000
100112608	Yucca Valley	CA		06/29/2023	3.875	183,003		615,000
100112609	Williston	VT		06/29/2023	6.250	174,334		382,000
100112611	Gastonia	NC		06/29/2023	6.875	124,433		375,000
100112612	Yuma	AZ		06/29/2023	6.250	28,558		189,000
100112613	Belgrade	ME		06/29/2023	8.114	58,901		190,000
100112615	Lancaster	PA		06/29/2023	2.875	53,374		195,000
100112617	Houma	LA		06/29/2023	4.625	110,025		195,000
100112621	Baltimore	MD		06/29/2023	7.014	38,925		70,000
100112622	Lancaster	PA		06/29/2023	6.750	64,311		150,000
100112623	Woodbridge	VA		06/29/2023	8.000	189,653		479,999
100112625	Columbia	SC		06/29/2023	6.375	130,506		280,000
100112626	Montrose	MI		06/29/2023	6.673	47,964		133,000
100112627	Conroe	TX		06/29/2023	6.875	112,622		249,899
100112628	Oklahoma City	OK		06/29/2023	8.625	95,396		220,000
100112630	Irvine	CA		06/29/2023	4.250	244,886		565,000
100112632	Alexandria	VA		06/29/2023	2.875	229,048		640,000
100112633	Midland	TX		06/29/2023	7.250	63,289		279,900
100112634	Gray	GA		06/29/2023	5.000	118,752		214,999
100112635	Warren	MI		06/29/2023	4.250	36,603		129,999
100112636	Dalton	GA		06/29/2023	3.500	69,038		169,000
100112637	Neosho	MO		06/29/2023	6.875	98,162		169,000
100112639	Harrisburg	PA		06/29/2023	4.625	24,276		56,900
100112640	Dallas	TX		06/29/2023	6.000	43,621		155,000
100112641	Caledonia	MO		06/29/2023	7.125	82,680		175,000
100112643	Baton Rouge	LA		06/29/2023	6.625	39,531		41,499
100112644	Ringwood	NJ		06/29/2023	3.875	174,510		385,000
100112645	Houston	TX		06/29/2023	7.625	76,080		175,000
100112646	Franklin	OH		06/29/2023	3.500	53,454		235,000
100112648	Palm Springs	CA		06/29/2023	8.500	142,259		390,000
100112649	Warner Robins	GA		06/29/2023	6.375	69,859		160,000
100112650	Winston Salem	NC		06/29/2023	7.513	49,966		104,000
100112651	Indiana	PA		06/29/2023	7.375	71,648		155,000
100112652	Yuma	AZ		06/29/2023	6.750	36,968		221,999
100112654	Springfield	VT		06/29/2023	4.000	84,003		155,000
100112656	Newport News	VA		06/29/2023	4.625	95,569		175,000
100112659	Rockville	MD		06/29/2023	6.295	239,083		460,000
100112662	Pittsburgh	PA		06/29/2023	6.272	50,323		171,000
100112664	Highlands	NJ		06/29/2023	6.325	191,173		420,000
100112665	Greenville	GA		06/29/2023	8.875	37,664		87,000
100112666	Walden	NY		06/29/2023	3.500	126,745		385,000

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100112668	Milwaukee	WI		06/29/2023	4.750	47,729		109,000
100112669	Wingate	NC		06/29/2023	7.875	37,112		182,000
100112670	Chambersburg	PA		06/29/2023	4.250	99,094		220,000
100112671	Charleston	SC		06/29/2023	3.500	115,390		375,000
100112672	Cleveland	OH		06/29/2023	5.000	52,687		142,000
100112676	Spotsylvania	VA		06/29/2023	4.625	190,690		300,000
100112677	Lake Ariel	PA		06/29/2023	6.625	89,572		379,999
100112678	Desert Hot Springs	CA		06/29/2023	4.750	155,811		360,000
100112679	Thorofare	NJ		06/29/2023	3.472	106,912		205,000
100112680	Dania Beach	FL		06/29/2023	4.000	123,268		320,000
100112681	Manassas	VA		06/29/2023	7.600	143,887		370,000
100112682	Altamonte Springs	FL		06/29/2023	2.875	79,157		163,000
100112683	Little Falls	NY		06/29/2023	3.875	26,667		85,000
100112684	Fairview	PA		06/29/2023	6.050	163,494		248,000
100112685	Hampton	VA		06/29/2023	7.515	64,082		90,000
100112686	Hampton	VA		06/29/2023	9.765	63,334		94,000
100112688	San Luis	AZ		06/29/2023	5.375	4,658		230,000
100112689	Bowie	MD		06/29/2023	4.250	232,208		444,000
100112690	Milwaukee	WI		06/29/2023	3.625	110,164		250,000
100112691	Troutman	NC		06/29/2023	7.066	99,586		235,000
100112693	Seagrove	NC		06/29/2023	4.250	14,091		160,000
100112694	Hollywood	FL		06/29/2023	4.500	9,415		449,999
100112695	St Peters	MO		06/29/2023	4.000	48,088		125,000
100112697	Montgomery	AL		06/29/2023	2.875	53,977		300,000
100112698	Bradenton	FL		06/29/2023	4.625	114,703		427,500
100112699	Montville	NJ		06/29/2023	6.250	489,394		824,999
100112700	Lexington	SC		06/29/2023	4.750	58,350		216,000
100112701	Brandywine	MD		06/29/2023	4.000	139,209		389,000
100112702	Newport News	VA		06/29/2023	4.625	104,096		170,000
100112703	Fordyce	AR		06/29/2023	6.000	11,151		50,000
100112704	Rutland	VT		06/29/2023	5.859	70,234		79,900
100112705	Ukiah	CA		06/29/2023	5.375	118,131		575,000
100112709	San Luis	AZ		06/29/2023	2.875	54,732		239,000
100112710	Berkeley Heights	NJ		06/29/2023	2.875	251,459		940,000
100112713	Gainesville	GA		06/29/2023	2.875	124,575		314,999
100112716	Tomball	TX		06/29/2023	4.500	282,371		630,000
100112717	Sylmar	CA		06/29/2023	2.875	169,338		611,000
100112718	Santa Ana	CA		06/29/2023	2.875	241,325		845,000
100112719	Piermont	NY		06/29/2023	3.375	187,061		300,000
100112720	Folsom	CA		06/29/2023	2.875	222,913		809,999
100112722	Indian Trail	NC		06/29/2023	2.875	160,430		530,000
100112723	Ladera Ranch	CA		06/29/2023	3.875	258,522		790,000
100112724	Delaware	OH		06/29/2023	3.750	271,626		659,900
100112726	Marietta	GA		06/29/2023	4.125	50,164		255,000
100112727	Antioch	CA		06/29/2023	2.875	219,626		765,000
100112729	Saint George	SC		06/29/2023	7.875	4,540		241,437
100112731	St Louis	MO		06/29/2023	7.375	312,000		347,326
100112732	Strongsville	OH		06/29/2023	5.000	88,332		221,065
100112734	Cotati	CA		06/29/2023	7.125	217,428		699,999
100112735	Boise	ID		06/29/2023	5.500	101,213		666,192
100112736	Malden	MA		06/29/2023	5.750	64,014		429,000
100112737	Boise	ID		06/29/2023	5.250	69,996		391,613
100112738	Hyde Park	MA		06/29/2023	6.375	30,755		430,000
100112739	Gilbert	AZ		06/29/2023	5.125	212,133		760,000
100112740	Cambridge	MA		06/29/2023	6.125	30,029		985,000

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100112741	Dawsonville	GA		06/29/2023	4.450	124,819		325,000
100112742	Dorchester	MA		06/29/2023	5.500	38,291		650,000
100112743	Dorchester	MA		06/29/2023	6.125	30,823		355,000
100112745	Honolulu	HI		06/29/2023	2.875	301,137		640,000
100112749	Edna	TX		06/29/2023	5.620	9,944		140,982
100112750	El Cajon	CA		06/29/2023	2.875	200,903		950,000
100112751	Macomb	MI		06/29/2023	3.625	45,195		373,017
100112752	Charleston	SC		06/29/2023	4.875	56,238		333,447
100112753	Chicago	IL		06/29/2023	4.250	89,286		223,000
100112754	Romulus	MI		06/29/2023	5.000	31,671		175,000
100112756	Silver Spring	MD		06/29/2023	3.540	37,396		390,885
100112758	Murrieta	CA		06/29/2023	7.875	240,387		2,155,330
100112759	Farmington Hills	MI		06/29/2023	3.390	167,395		475,081
100112760	Fairfield	CT		06/29/2023	7.875	166,114		1,126,802
100112762	Los Angeles Area	CA		06/29/2023	6.000	387,271		890,000
100112763	Southlake	TX		06/29/2023	5.875	201,048		1,272,527
100112764	Mooresville	NC		06/29/2023	4.250	321,749		708,926
100112766	Naples	FL		06/29/2023	6.220	105,030		394,997
100112768	Wentzville	MO		06/29/2023	4.250	223,890		479,000
100112769	Philadelphia	PA		06/29/2023	9.720	14,313		445,000
100112771	Rosedale	NY		06/29/2023	6.500	157,262		740,000
100112772	Hanford	CA		06/29/2023	7.130	152,392		322,000
100112773	Jeannette	PA		06/29/2023	6.625	69,591		155,000
100112774	Shreveport	LA		06/29/2023	12.375	13,529		22,000
100112775	Conyers	GA		06/29/2023	8.990	105,225		222,999
100112778	Chicago	IL		06/29/2023	3.000	52,037		180,000
100112781	Birmingham	AL		06/29/2023	11.118	67,752		93,000
100112782	Sauk Village	IL		06/29/2023	5.375	144,608		208,611
100112783	West Palm Beach	FL		06/29/2023	5.875	111,567		190,000
100112784	Edgemoor	SC		06/29/2023	4.500	52,509		249,500
100112785	Lumber Bridge	NC		06/29/2023	6.000	74,380		139,000
100112787	Memphis	TN		06/29/2023	6.875	43,687		85,000
100112788	Copiague	NY		06/29/2023	5.000	402,552		485,000
100112790	Edgewood	MD		06/29/2023	4.250	51,464		85,000
100112795	Tampa	FL		06/29/2023	4.125	306,388		650,000
100112798	Brockton	MA		06/29/2023	5.000	379,777		650,000
100112799	Waialua	HI		06/29/2023	6.500	166,898		377,500
100112800	Mastic Beach	NY		06/29/2023	5.375	112,900		271,000
100112801	Danville	IL		06/29/2023	4.000	84,863		158,000
100112804	Park Forest	IL		06/29/2023	4.125	77,094		127,500
100112806	East Aurora	NY		06/29/2023	6.375	333,456		520,000
100112808	Garden City	MI		06/29/2023	4.125	110,002		211,499
100112809	Fort Lauderdale	FL		06/29/2023	6.750	52,685		100,000
100112812	Hayward	CA		06/29/2023	5.000	171,182		800,000
100112813	Pell City	AL		06/29/2023	7.250	47,498		134,000
100112814	South Holland	IL		06/29/2023	5.000	85,435		125,000
100112815	Trenton	NJ		06/29/2023	6.625	29,531		90,000
100112816	Chicago	IL		06/29/2023	6.250	146,634		265,000
100112817	Chicago	IL		06/29/2023	5.125	69,313		110,000
100112819	Tahlequah	OK		06/29/2023	7.250	59,319		123,000
100112820	Palatine	IL		06/29/2023	4.250	171,454		260,000
100112821	Roanoke	VA		06/29/2023	11.290	21,460		82,000
100112822	Round Lake	IL		06/29/2023	6.875	83,073		190,000
100112823	Peralta	NM		06/29/2023	12.125	34,854		165,000
100112824	Central Square	NY		06/29/2023	8.000	22,843		329,000

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100112825	Upper Darby	PA		06/29/2023	4.875	72,989		143,000
100112826	Little Rock	AR		06/29/2023	12.350	35,254		85,000
100112828	Chicago	IL		06/29/2023	5.000	62,571		194,999
100112829	Meldrim	GA		06/29/2023	5.500	73,360		140,000
100112831	Weslaco	TX		06/29/2023	8.900	34,063		148,000
100112832	Cologne	NJ		06/29/2023	4.875	7,571		260,000
100112834	Chicago	IL		06/29/2023	6.500	59,159		75,000
100112835	Antelope	CA		06/29/2023	5.250	229,718		615,000
100112836	Carol Stream	IL		06/29/2023	4.000	130,946		239,999
100112837	York	PA		06/29/2023	4.000	66,160		119,499
100112839	Chicago	IL		06/29/2023	4.000	68,918		170,000
100112840	Danville	VA		06/29/2023	4.645	21,298		160,000
100112841	Carpentersville	IL		06/29/2023	5.500	107,188		195,000
100112843	South Chicago Heights	IL		06/29/2023	5.500	146,719		230,000
100112844	Los Angeles	CA		06/29/2023	4.875	180,054		575,000
100112846	Liberty	NY		06/29/2023	11.875	108,746		210,000
100112847	Wilkes Barre	PA		06/29/2023	9.450	47,379		172,499
100112848	Norwich	NY		06/29/2023	9.990	73,750		65,000
100112852	Kansas City	MO		06/29/2023	10.875	29,734		221,471
100112853	Vevay	IN		06/29/2023	12.875	78,507		115,000
100112854	Rock Rapids	IA		06/29/2023	7.570	41,673		64,999
100112855	Philadelphia	PA		06/29/2023	2.750	82,779		180,000
100112856	Downey	CA		06/29/2023	6.500	255,290		574,999
100112858	Trenton	NJ		06/29/2023	8.500	37,093		134,999
100112860	Philadelphia	PA		06/29/2023	8.000	162,428		185,000
100112861	Fredericksbur	VA		06/29/2023	7.550	405,863		377,999
100112862	Odenville	AL		06/29/2023	5.875	72,979		190,000
100112863	Fernley	NV		06/29/2023	11.000	38,865		280,000
100112864	San Jacinto	CA		06/29/2023	6.500	259,771		499,999
100112865	Melbourne	FL		06/29/2023	2.500	105,020		320,000
100112866	Stockton	CA		06/29/2023	6.080	65,005		340,000
100112867	Wichita	KS		06/29/2023	7.550	23,382		109,999
100112869	Dearborn Heights	MI		06/29/2023	8.500	39,737		130,000
100112870	Oklahoma City	OK		06/29/2023	7.750	11,923		86,000
100112872	Windermere	FL		06/29/2023	5.000	505,215		1,223,300
100112874	Tobyhanna	PA		06/29/2023	6.000	95,120		245,000
100112875	Newberry Springs	CA		06/29/2023	8.390	75,977		177,000
100112876	Greenfield	WI		06/29/2023	13.500	27,440		275,000
100112877	Mckinleyville	CA		06/29/2023	6.000	278,398		949,999
100112878	Jacksonville	FL		06/29/2023	4.250	9,477		90,000
100112879	Dayton	OH		06/29/2023	9.000	47,516		97,999
100112880	Waukegan	IL		06/29/2023	6.000	42,671		194,999
100112881	Boca Raton	FL		06/29/2023	3.500	280,164		380,000
100112882	Redford	MI		06/29/2023	8.500	36,968		95,000
100112883	Chickasaw	AL		06/29/2023	11.390	89,782		69,975
100112886	Muncie	IN		06/29/2023	6.000	34,771		70,000
100112887	Bakersfield	CA		06/29/2023	6.250	266,362		626,000
100112891	Pleasant Plai	OH		06/29/2023	3.500	79,760		182,000
100112893	Flagler Beach	FL		06/29/2023	4.500	202,551		334,000
100112894	Deltona	FL		06/29/2023	7.400	68,679		373,000
100112895	Laurel	MD		06/29/2023	7.500	139,447		349,999
100112896	Sicklerville	NJ		06/29/2023	4.000	79,252		135,000
100112897	Lansing	IL		06/29/2023	5.500	132,892		215,000
100112899	Long Beach	CA		06/29/2023	6.000	293,249		779,999
100112900	Miami	FL		06/29/2023	5.875	46,929		349,999

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100112901	Kingston	MA		06/29/2023	4.000	211,527		510,000
100112903	Tucson	AZ		06/29/2023	11.100	16,425		210,000
100112904	Fort Lauderdale	FL		06/29/2023	6.000	72,587		280,000
100112905	Detroit	MI		06/29/2023	2.000	41,643		130,000
100112906	Opa Locka	FL		06/29/2023	7.800	27,935		349,999
100112907	Des Moines	IA		06/29/2023	8.500	32,100		140,000
100112909	Phoenix	AZ		06/29/2023	6.500	104,098		320,000
100112910	Tampa	FL		06/29/2023	4.625	289,451		600,000
100112911	Wapato	WA		06/29/2023	7.750	65,120		240,000
100112912	Montgomery	AL		06/29/2023	8.900	34,991		61,000
100112913	Valrico	FL		06/29/2023	3.500	117,703		329,999
100112914	Worcester	MA		06/29/2023	4.000	200,088		530,000
100112915	Modesto	CA		06/29/2023	6.500	126,733		420,000
100112918	North Lauderdale	FL		06/29/2023	6.630	97,431		443,999
100112919	Pittsburgh	PA		06/29/2023	8.125	11,112		99,999
100112920	Clearwater	FL		06/29/2023	5.000	92,523		184,999
100112923	Mastic	NY		06/29/2023	3.875	169,675		422,499
100112924	Gainesville	FL		06/29/2023	10.040	298,482		325,000
100112925	Miami	FL		06/29/2023	5.750	60,335		535,000
100112926	North Brunswick	NJ		06/29/2023	8.625	100,246		506,999
100112927	Dayton	OH		06/29/2023	7.000	17,467		53,500
100112928	Augusta	GA		06/29/2023	10.300	13,838		80,000
100112929	Orlando	FL		06/29/2023	6.500	55,369		230,000
100112930	Midwest City	OK		06/29/2023	8.400	49,723		98,000
100112931	Kenosha	WI		06/29/2023	6.680	76,266		156,999
100112933	Abilene	KS		06/29/2023	10.450	62,089		59,000
100112936	Chicago	IL		06/29/2023	11.375	103,185		124,999
100112937	Howard	PA		06/29/2023	7.650	121,070		145,000
100112938	Shadow Hills	CA		06/29/2023	6.000	567,288		1,689,999
100112940	Baton Rouge	LA		06/29/2023	10.900	70,090		120,500
100112943	Pittsburgh	PA		06/29/2023	5.400	8,183		60,000
100112945	Saint Louis	MO		06/29/2023	4.500	9,706		50,000
100112947	Cleveland	OK		06/29/2023	7.500	45,321		147,000
100112948	Miami	FL		06/29/2023	8.875	7,069		265,000
100112950	Middletown	NY		06/29/2023	3.750	111,599		224,999
100112952	Weston	FL		06/29/2023	7.375	13,551		479,000
100112953	Melbourne	FL		06/29/2023	5.000	85,643		225,000
100112954	Ohatchee	AL		06/29/2023	7.875	43,799		136,000
100112955	Jamesville	NC		06/29/2023	7.125	14,792		118,000
100112957	Los Angeles	CA		06/29/2023	6.375	255,294		600,000
100112958	Conway	NC		06/29/2023	8.000	21,072		36,999
100112959	Detroit	MI		06/29/2023	13.375	99,560		400,000
100112960	Blue Island	IL		06/29/2023	2.000	55,457		135,000
100112961	Bradenton	FL		06/29/2023	4.875	4,867		360,000
100112962	Augusta	GA		06/29/2023	9.500	1,241		90,000
100112963	Sun Valley	NV		06/29/2023	8.750	182,541		420,000
100112964	Amityville	NY		06/29/2023	5.750	344,501		600,000
100112966	New Milford	CT		06/29/2023	7.625	225,430		485,000
100112967	Indianapolis	IN		06/29/2023	6.000	14,210		249,999
100112968	Atlanta	GA		06/29/2023	3.750	159,180		420,000
100112969	PembrOKe Pines	FL		06/29/2023	6.250	68,913		195,000
100112970	East Patchogue	NY		06/29/2023	5.000	206,646		398,000
100112971	Callahan	FL		06/29/2023	10.990	134,966		220,000
100112972	Philadelphia	PA		06/29/2023	4.125	46,150		155,000
100112974	Hyattsville	MD		06/29/2023	5.000	152,529		340,000

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100112975	New Milford	CT		06/29/2023	6.500	170,523		410,000
100112976	Chicago	IL		06/29/2023	4.500	394,864		650,000
100112977	Perth Amboy	NJ		06/29/2023	5.500	217,472		314,999
100112978	Port Saint Lucie	FL		06/29/2023	4.125	213,850		522,000
100112979	Wayne	NJ		06/29/2023	2.500	301,015		536,000
100112980	Columbus	OH		06/29/2023	4.000	9,084		110,000
100112982	Miami	FL		06/29/2023	3.625	64,848		338,000
100112983	Baltimore	MD		06/29/2023	3.875	49,234		105,000
100112984	Jacksonville	FL		06/29/2023	4.625	143,769		355,000
100112985	Chicago	IL		06/29/2023	4.000	76,672		170,000
100112986	Jacksonville	FL		06/29/2023	4.000	68,405		170,000
100112987	Burbank	IL		06/29/2023	4.625	112,522		180,000
100112991	Milwaukee	WI		06/29/2023	4.750	81,758		130,000
100112992	Chicago	IL		06/29/2023	6.875	181,685		250,000
100112995	Lacey	WA		06/29/2023	4.125	199,607		589,000
100112996	Hoffman Estates	IL		06/29/2023	3.875	106,180		225,000
100112997	Hudson	FL		06/29/2023	4.625	142,727		365,000
100112998	Griffith	IN		06/29/2023	6.875	75,820		160,000
100112999	San Bernardino	CA		06/29/2023	5.125	110,914		290,000
100113001	Baltimore	MD		06/29/2023	4.000	57,121		120,000
100113003	Raisin City	CA		06/29/2023	4.750	85,305		249,000
100113007	Omaha	NE		06/29/2023	8.375	22,100		153,290
100113008	Euclid	OH		06/29/2023	4.250	46,700		140,000
100113010	Forest Park	IL		06/29/2023	4.000	72,215		147,000
100113012	Forest Park	IL		06/29/2023	2.000	107,979		280,000
100113013	Worcester	MA		06/29/2023	4.500	160,474		329,900
100113015	Riverview	FL		06/29/2023	8.050	176,617		308,000
100113019	Ripley	TN		06/29/2023	9.645	64,222		140,000
100113020	Wesley Chapel	FL		06/29/2023	4.250	115,806		285,000
100113021	Monticello	AR		06/29/2023	8.250	43,304		68,000
100113022	Chicago	IL		06/29/2023	2.000	66,554		353,000
100113023	Conway Springs	KS		06/29/2023	4.375	11,718		83,176
100113024	Mill City	OR		06/29/2023	5.125	16,009		320,264
100113025	Cassville	WI		06/29/2023	9.350	97,064		132,000
100113026	Muskogee	OK		06/29/2023	10.125	52,956		72,000
100113030	Locust Fork	AL		06/29/2023	4.750	15,994		113,306
100113031	Drexel Hill	PA		06/29/2023	3.700	64,320		162,000
100113032	Palm Bay	FL		06/29/2023	3.990	117,432		389,000
100113034	Bessemer	AL		06/29/2023	11.525	62,975		100,199
100113035	Ridgecrest	CA		06/29/2023	6.500	23,921		356,115
100113036	Davie	FL		06/29/2023	3.375	205,280		439,865
100113038	Canton	GA		06/29/2023	4.375	71,767		313,890
100113040	West Hazleton	PA		06/29/2023	5.000	23,790		95,950
100113042	Coral Springs	FL		06/29/2023	3.625	220,119		783,593
100113043	Baltimore	MD		06/29/2023	3.250	37,805		144,000
100113044	Dothan	AL		06/29/2023	4.250	12,656		127,435
100113045	Port Angeles	WA		06/29/2023	4.000	86,904		426,349
100113046	Mount Pleasant	OH		06/29/2023	4.375	15,362		43,739
100113048	North Las Vegas	NV		06/29/2023	4.125	143,202		362,477
100113049	Toney	AL		06/29/2023	5.250	38,606		113,029
100113051	Brooklyn	NY		06/29/2023	4.000	203,364		451,916
100113052	St Petersburg	FL		06/29/2023	3.750	25,903		260,000
100113054	Alachua	FL		06/29/2023	4.000	80,251		191,285
100113056	Milwaukee	WI		06/29/2023	4.625	26,992		132,130
100113057	Warner Robins	GA		06/29/2023	3.625	38,469		60,000

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100113058	Fort Lauderdale	FL		06/29/2023	4.000	73,751		349,319
100113060	Douglasville	GA		06/29/2023	5.000	223,417		458,181
100113061	Jones	AL		06/29/2023	3.875	78,899		236,175
100113063	Covington	GA		06/29/2023	2.000	84,245		248,960
100113064	Stone Mountain	GA		06/29/2023	4.125	53,287		241,547
100113065	South Ozone Park	NY		06/29/2023	5.630	352,011		608,370
100113066	Oklahoma City	OK		06/29/2023	4.000	31,274		104,118
100113067	Rio Rancho	NM		06/29/2023	3.500	88,800		287,173
100113071	Staten Island	NY		06/29/2023	4.470	320,461		453,522
100113072	Hanover	PA		06/29/2023	3.875	136,667		447,505
100113073	Chicago	IL		06/29/2023	2.000	106,481		336,728
100113074	Loganville	GA		06/29/2023	3.125	91,668		394,048
100113075	Huntington	NY		06/29/2023	3.375	194,952		449,251
100113076	Edina	MN		06/29/2023	5.000	308,690		607,000
100113078	Hull	GA		06/29/2023	3.125	84,023		298,150
100113079	Chicago	IL		06/29/2023	3.875	88,413		227,401
100113080	Covington	GA		06/29/2023	4.000	107,299		278,981
100113084	Snellville	GA		06/29/2023	5.125	121,290		355,000
100113087	Ballwin	MO		06/29/2023	4.000	188,325		460,000
100113088	Knoxville	TN		06/29/2023	3.370	84,335		275,000
100113089	Valdosta	GA		06/29/2023	7.500	25,284		135,000
100113090	Anaheim	CA		06/29/2023	5.000	362,454		1,015,000
100113093	Albuquerque	NM		06/29/2023	4.000	82,025		226,000
100113094	Adairsville	GA		06/29/2023	6.000	54,228		200,000
100113095	Anaheim	CA		06/29/2023	3.250	254,146		780,000
100113098	Van Etten	NY		06/29/2023	3.380	57,929		175,000
100113099	Dallas	GA		06/29/2023	2.000	62,066		275,000
100113100	Scotts Valley	CA		06/29/2023	2.500	270,969		1,600,000
100113101	Lithonia	GA		06/29/2023	3.125	51,961		187,000
100113102	Jonesboro	GA		06/29/2023	4.000	55,460		324,000
100113103	Florissant	MO		06/29/2023	4.000	50,163		155,000
100113104	Douglasville	GA		06/29/2023	5.000	118,576		456,000
100113106	Alta Loma	CA		06/29/2023	4.000	224,980		725,000
100113107	Glendora	CA		06/29/2023	7.500	572,263		1,225,000
100113108	Kings Park	NY		06/29/2023	3.500	177,382		550,000
100113110	Lawndale	CA		06/29/2023	6.375	324,247		1,085,000
100113113	Dalton	GA		06/29/2023	5.000	74,427		150,000
100113115	St Paul	MN		06/29/2023	6.125	68,638		180,000
100113116	The Colony	TX		06/29/2023	5.375	55,460		285,000
100113117	Dallas	TX		06/29/2023	5.375	31,105		270,000
100113118	Madison	AL		06/29/2023	4.000	40,611		285,000
100113121	Dallas	TX		06/29/2023	4.500	54,062		269,000
100113123	Desert Hot Spring	CA		06/29/2023	6.750	86,323		325,900
100113126	Philadelphia	PA		06/29/2023	4.250	19,922		102,000
100113127	South Richmond Hill	NY		06/29/2023	2.000	177,221		755,000
100113128	Zephyrhills	FL		06/29/2023	4.750	43,086		235,000
100113129	Aliso Viejo	CA		06/29/2023	4.750	399,979		980,000
100113130	Fort Smith	AR		06/29/2023	6.875	22,584		115,000
100113132	Cicero	IL		06/29/2023	2.000	131,917		344,999
100113133	Siler City	NC		06/29/2023	6.125	57,336		130,000
100113134	Wheeling	WV		06/29/2023	6.500	28,812		61,776
100113135	St Paul	MN		06/29/2023	4.125	59,442		180,000
100113136	Hamilton	OH		06/29/2023	5.000	63,921		209,999
100113137	Fontana	CA		06/29/2023	4.875	308,529		655,000
100113138	San Ysidro	CA		06/29/2023	4.500	130,881		412,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113139	Pembroke Pines	FL		06/29/2023	7.875	30,471		511,000
100113140	Oriskany Falls	NY		06/29/2023	8.250	86,220		157,499
100113142	Bartlett	IL		06/29/2023	4.250	182,808		325,000
100113143	Rockport	MA		06/29/2023	5.000	161,366		395,000
100113144	Miami	FL		06/29/2023	8.250	45,263		875,000
100113146	La Place	LA		06/29/2023	7.125	83,685		153,000
100113147	Miami	FL		06/29/2023	7.250	28,311		489,999
100113148	Miami	FL		06/29/2023	8.750	38,457		379,999
100113149	Pinecrest	FL		06/29/2023	7.250	77,038		815,000
100113150	Pompano Beach	FL		06/29/2023	7.625	15,064		360,000
100113151	Miami	FL		06/29/2023	7.375	18,316		482,000
100113152	Haines City	FL		06/29/2023	8.500	45,287		366,000
100113153	Miami	FL		06/29/2023	5.000	25,239		576,000
100113154	Coconut Creek	FL		06/29/2023	8.250	12,521		243,000
100113155	Miami	FL		06/29/2023	8.375	10,197		264,000
100113156	Vancouver	WA		06/29/2023	3.500	143,900		420,000
100113158	North Miami Beach	FL		06/29/2023	8.125	54,806		1,340,000
100113159	Tenafly	NJ		06/29/2023	8.375	11,875		998,999
100113160	Miami	FL		06/29/2023	7.750	39,392		460,000
100113161	Holiday	FL		06/29/2023	3.875	61,537		205,000
100113162	Miami	FL		06/29/2023	6.500	20,216		421,000
100113163	Miami	FL		06/29/2023	8.500	31,478		355,000
100113164	Grand Rapids	MI		06/29/2023	4.000	52,790		134,900
100113165	Miami Beach	FL		06/29/2023	5.000	1,793		285,000
100113166	Pembroke Pines	FL		06/29/2023	6.000	21,485		238,000
100113167	Davenport	FL		06/29/2023	5.000	15,285		352,000
100113168	Des Moines	IA		06/29/2023	7.500	31,182		152,000
100113169	Miami	FL		06/29/2023	8.625	99,682		830,000
100113170	Lexington	SC		06/29/2023	4.375	85,066		195,000
100113171	Aventura	FL		06/29/2023	8.625	101,216		768,000
100113172	Ft. Myers	FL		06/29/2023	2.750	41,858		275,000
100113174	Sunny Isles	FL		06/29/2023	5.000	83,384		1,500,000
100113175	Pembroke Pines	FL		06/29/2023	8.250	26,186		240,000
100113176	Miami	FL		06/29/2023	8.250	162,288		1,200,000
100113177	Orlando	FL		06/29/2023	8.625	54,576		259,000
100113178	Davenport	FL		06/29/2023	8.375	40,639		354,000
100113179	West Palm Beach	FL		06/29/2023	6.750	76,235		425,000
100113180	Surfside	FL		06/29/2023	5.000	73,941		2,257,000
100113181	Miami	FL		06/29/2023	8.000	100,603		9,225,000
100113183	Aventura	FL		06/29/2023	8.250	43,315		340,999
100113184	Boca Raton	FL		06/29/2023	8.125	33,091		300,000
100113185	Clermont	FL		06/29/2023	6.000	43,333		387,500
100113186	Lake Worth	FL		06/29/2023	7.500	25,593		485,000
100113187	Miami Beach	FL		06/29/2023	8.125	42,815		349,000
100113188	Miami Lakes	FL		06/29/2023	5.750	46,689		328,000
100113189	Key Biscayne	FL		06/29/2023	8.750	74,117		1,250,000
100113190	Weston	FL		06/29/2023	5.000	49,865		665,000
100113191	Key Biscayne	FL		06/29/2023	8.750	232,030		4,175,000
100113192	Cleveland	OH		06/29/2023	6.875	37,971		117,999
100113193	Deerfield Beach	FL		06/29/2023	4.875	58,733		410,000
100113194	Miami	FL		06/29/2023	5.000	77,230		1,550,000
100113195	Miami Beach	FL		06/29/2023	5.000	32,112		310,000
100113196	Miami	FL		06/29/2023	6.000	72,109		495,000
100113197	Gwynn Oak	MD		06/29/2023	6.250	126,931		236,000
100113198	Mesquite	TX		06/29/2023	6.750	42,423		327,999

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113200	Richmond	VA		06/29/2023	6.375	92,947		221,000
100113201	Houston	TX		06/29/2023	6.875	38,830		180,000
100113203	Jefferson City	MO		06/29/2023	3.750	38,519		125,000
100113204	Atlanta	GA		06/29/2023	6.750	123,767		288,000
100113206	La Marque	TX		06/29/2023	3.000	33,053		133,805
100113208	Salisbury	MD		06/29/2023	6.750	199,740		275,000
100113209	Jamaica	NY		06/29/2023	5.250	187,117		605,000
100113210	La Salle	MI		06/29/2023	6.625	117,399		275,000
100113211	Winfield	KS		06/29/2023	7.590	36,136		64,999
100113214	Simi Valley	CA		06/29/2023	4.625	273,910		795,000
100113215	El Paso	TX		06/29/2023	7.375	39,483		138,000
100113217	Princeton	IL		06/29/2023	7.000	60,977		91,999
100113219	Hialeah	FL		06/29/2023	2.875	305,973		560,000
100113220	Atlanta	GA		06/29/2023	5.250	162,401		385,000
100113221	Fremont	MI		06/29/2023	7.000	37,085		179,000
100113222	Waianae	HI		06/29/2023	6.250	111,304		720,000
100113224	Green Bay	WI		06/29/2023	7.500	83,658		149,000
100113229	Thornville	OH		06/29/2023	5.990	49,612		170,000
100113230	Cherry Hill	NJ		06/29/2023	3.625	183,103		359,999
100113232	Mount Pocono	PA		06/29/2023	2.750	106,750		255,000
100113233	Kennebunk	ME		06/29/2023	4.000	379,697		625,000
100113235	Hyde Park	MA		06/29/2023	7.375	156,620		540,000
100113237	Pensacola	FL		06/29/2023	5.500	18,991		300,000
100113238	Palm Bay	FL		06/29/2023	5.625	7,886		285,000
100113240	Sedona	AZ		06/29/2023	5.750	85,271		399,999
100113241	Milwaukee	WI		06/29/2023	2.875	30,327		75,000
100113243	Marietta	GA		06/29/2023	5.250	215,936		665,899
100113244	New Bedford	MA		06/29/2023	4.375	143,389		370,000
100113245	Easley	SC		06/29/2023	5.875	172,766		689,900
100113247	Detroit	MI		06/29/2023	7.750	41,516		170,000
100113248	Antrim	NH		06/29/2023	3.250	36,061		200,000
100113249	Margate	FL		06/29/2023	2.125	151,000		425,000
100113250	Fellsmere	FL		06/29/2023	4.750	74,158		430,000
100113251	Philadelphia	PA		06/29/2023	3.625	78,317		235,000
100113252	Sarasota	FL		06/29/2023	5.125	91,056		295,000
100113253	Warren	MI		06/29/2023	11.630	40,310		77,700
100113254	Moultrie	GA		06/29/2023	6.750	67,820		115,000
100113255	Calumet City	IL		06/29/2023	4.500	70,293		120,000
100113256	Atlanta	GA		06/29/2023	2.875	186,830		720,000
100113257	Philadelphia	PA		06/29/2023	4.500	29,607		140,000
100113258	Rockville	MD		06/29/2023	4.625	188,928		575,000
100113259	Elkton	MD		06/29/2023	4.375	60,739		171,000
100113261	Kansas City	MO		06/29/2023	4.875	73,541		150,000
100113262	Stockton	CA		06/29/2023	6.000	86,067		420,000
100113263	Stratford	CT		06/29/2023	3.500	323,875		399,999
100113264	Clinton Township	MI		06/29/2023	2.875	101,684		299,999
100113266	Tampa	FL		06/29/2023	3.250	119,917		355,000
100113267	Philadelphia	PA		06/29/2023	8.875	32,429		137,000
100113268	Benton	AR		06/29/2023	7.820	51,246		55,000
100113270	Jamaica	NY		06/29/2023	5.990	150,637		600,000
100113271	Simpsonville	SC		06/29/2023	3.000	70,826		220,000
100113272	Lemoore	CA		06/29/2023	6.750	231,542		360,000
100113273	Greer	SC		06/29/2023	9.250	173,427		340,000
100113274	Arlington Heights	IL		06/29/2023	4.625	27,382		129,999
100113275	North Charleston	SC		06/29/2023	10.890	58,007		165,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113276	Overland	MO		06/29/2023	8.800	73,686		134,999
100113278	Chicago	IL		06/29/2023	2.875	218,510		1,018,000
100113279	Pendleton	SC		06/29/2023	4.625	71,838		188,000
100113280	Kent	WA		06/29/2023	6.375	323,732		703,000
100113281	Limerick	PA		06/29/2023	3.625	81,815		480,000
100113282	Bellmore	NY		06/29/2023	3.500	254,578		525,000
100113283	Wallingford	CT		06/29/2023	3.625	79,688		204,999
100113284	Philadelphia	PA		06/29/2023	6.950	93,233		230,000
100113285	Orangeburg	SC		06/29/2023	3.750	25,522		115,000
100113287	Sunbury	PA		06/29/2023	6.875	11,172		80,000
100113288	Hurricane	WV		06/29/2023	4.150	44,788		215,371
100113289	Tempe	AZ		06/29/2023	7.230	64,185		265,000
100113290	Aurora	IL		06/29/2023	7.220	51,235		110,000
100113291	West Haven	CT		06/29/2023	3.250	172,671		260,000
100113292	Panama City	FL		06/29/2023	8.310	32,659		144,000
100113293	Pensacola	FL		06/29/2023	4.500	22,255		213,000
100113295	Florissant	MO		06/29/2023	9.000	110,191		154,000
100113296	Newport News	VA		06/29/2023	3.250	155,177		285,000
100113298	Scranton	PA		06/29/2023	3.250	22,017		139,900
100113303	Omaha	NE		06/29/2023	10.120	60,791		147,000
100113304	Mannington	WV		06/29/2023	9.290	47,503		75,000
100113305	Hunlock Creek	PA		06/29/2023	3.500	28,438		119,000
100113307	Redford	MI		06/29/2023	9.050	103,721		160,000
100113308	Ripon	CA		06/29/2023	5.000	415,211		825,000
100113310	Thousand Oaks	CA		06/29/2023	8.250	257,689		865,000
100113311	Raleigh	NC		06/29/2023	6.000	165,609		664,999
100113312	Columbus	OH		06/29/2023	5.000	86,942		203,000
100113314	Silver Spring	MD		06/29/2023	5.000	206,079		490,000
100113315	Sandy	UT		06/29/2023	4.125	220,043		1,150,000
100113318	Tampa	FL		06/29/2023	6.990	78,486		253,999
100113320	Philadelphia	PA		06/29/2023	8.625	26,550		115,500
100113321	Daly City	CA		06/29/2023	7.200	309,505		1,360,000
100113322	Gainesville	FL		06/29/2023	4.000	73,966		295,000
100113323	Boca Raton	FL		06/29/2023	4.125	46,087		275,000
100113324	Orlando	FL		06/29/2023	5.672	66,871		290,000
100113325	Suffolk	VA		06/29/2023	4.850	157,311		429,000
100113327	Ventura	CA		06/29/2023	6.250	412,831		859,000
100113329	Apple Valley	CA		06/29/2023	5.225	163,148		420,999
100113330	Livermore	CA		06/29/2023	5.375	367,649		1,565,000
100113331	Chicago	IL		06/29/2023	2.000	69,703		349,999
100113332	Coatesville	PA		06/29/2023	4.125	84,200		427,000
100113334	Central Islip	NY		06/29/2023	4.625	99,336		440,000
100113335	Simpsonville	SC		06/29/2023	5.000	37,118		251,000
100113336	Sylvester	GA		06/29/2023	12.375	19,960		78,999
100113337	Akron	OH		06/29/2023	7.250	71,272		110,000
100113338	Sanford	NC		06/29/2023	6.000	20,090		199,000
100113339	Dekalb	IL		06/29/2023	5.800	141,305		277,000
100113341	Centreville	VA		06/29/2023	6.000	239,926		575,000
100113342	Columbus	GA		06/29/2023	10.000	27,863		96,999
100113343	Ladson	SC		06/29/2023	4.125	17,570		240,000
100113344	Dade City	FL		06/29/2023	8.690	12,485		319,000
100113346	Vulcan	MI		06/29/2023	5.000	37,320		184,999
100113347	Chicago	IL		06/29/2023	4.000	54,671		155,000
100113348	Clover	SC		06/29/2023	6.240	80,618		455,000
100113349	Cincinnati	OH		06/29/2023	7.000	11,038		61,999

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113350	Coram	NY		06/29/2023	3.750	178,341		498,999
100113351	Ukiah	CA		06/29/2023	6.500	150,905		499,999
100113352	Lancaster	PA		06/29/2023	6.640	221,704		650,000
100113354	Whitefield	ME		06/29/2023	3.625	36,946		194,999
100113356	Reading	PA		06/29/2023	6.190	131,375		248,000
100113358	Point Pleasant Be	NJ		06/29/2023	5.250	141,999		575,000
100113359	Spokane Valley	WA		06/29/2023	6.250	104,951		405,000
100113360	Pembroke Pines	FL		06/29/2023	4.875	110,796		325,000
100113362	Fort Lauderdale	FL		06/29/2023	4.750	81,090		880,000
100113363	Largo	FL		06/29/2023	4.125	133,540		385,000
100113364	Staten Island	NY		06/29/2023	4.625	185,095		634,999
100113365	Boynton Beach	FL		06/29/2023	4.250	37,931		315,000
100113366	Lynchburg	VA		06/29/2023	7.200	70,434		72,000
100113368	North Brunswick	NJ		06/29/2023	3.000	124,363		457,000
100113374	Hialeah	FL		06/29/2023	8.500	85,267		435,000
100113375	Oxnard	CA		06/29/2023	4.625	224,273		679,999
100113376	Miami	FL		06/29/2023	4.625	167,353		614,999
100113379	Winter Park	FL		06/29/2023	3.750	211,423		530,000
100113380	Pinellas Park	FL		06/29/2023	4.000	77,787		240,000
100113382	Randallstown	MD		06/29/2023	6.125	148,965		405,000
100113383	Altamonte Springs	FL		06/29/2023	3.875	138,092		329,999
100113385	Ventnor City	NJ		06/29/2023	4.125	132,685		395,000
100113386	Dundalk	MD		06/29/2023	6.500	31,041		248,000
100113387	Orlando	FL		06/29/2023	4.625	125,581		267,770
100113388	Plant City	FL		06/29/2023	5.500	53,143		197,000
100113390	Chicago	IL		06/29/2023	4.000	95,617		292,000
100113391	Dunedin	FL		06/29/2023	2.000	223,028		818,000
100113392	Kissimmee	FL		06/29/2023	2.000	114,644		334,999
100113396	North Bergen	NJ		06/29/2023	4.000	109,017		330,000
100113399	Chicago	IL		06/29/2023	4.625	138,175		230,000
100113400	Chicago	IL		06/29/2023	2.000	58,804		216,000
100113402	Hoffman Estates	IL		06/29/2023	4.375	141,650		310,000
100113403	Hialeah	FL		06/29/2023	7.125	7,797		294,999
100113405	Aventura	FL		06/29/2023	3.990	216,280		435,000
100113406	Hialeah	FL		06/29/2023	3.500	73,065		240,752
100113408	Albany	NY		06/29/2023	7.000	50,652		121,000
100113410	Hialeah	FL		06/29/2023	6.625	196,311		535,000
100113411	Chicago	IL		06/29/2023	4.625	235,765		536,000
100113412	Miami	FL		06/29/2023	5.875	141,181		496,000
100113413	Miami	FL		06/29/2023	4.625	114,115		449,999
100113416	Midlothian	IL		06/29/2023	4.750	37,504		190,000
100113417	Randallstown	MD		06/29/2023	4.000	168,240		320,000
100113419	Miami	FL		06/29/2023	8.250	23,994		470,000
100113421	Niles	IL		06/29/2023	3.600	176,374		410,000
100113422	Chicago	IL		06/29/2023	6.000	103,557		538,000
100113424	Miami	FL		06/29/2023	5.000	61,758		435,000
100113425	Miami Gardens	FL		06/29/2023	4.125	90,694		390,000
100113426	Miami	FL		06/29/2023	4.125	70,634		398,000
100113427	Plymouth	MN		06/29/2023	6.875	176,762		420,000
100113429	Hillsboro	OR		06/29/2023	7.125	119,939		440,000
100113430	Miami	FL		06/29/2023	5.125	81,840		330,000
100113431	Scottsdale	AZ		06/29/2023	6.000	150,566		1,065,000
100113432	Ocean Pines	MD		06/29/2023	5.875	168,164		492,000
100113433	Chicago	IL		06/29/2023	3.875	266,110		480,000
100113436	Pompton Lakes	NJ		06/29/2023	6.125	157,230		619,999

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	2	3					Additional	
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100113437	Los Lunas	NM		06/29/2023	7.250	94,560		203,499
100113439	Saint Peters	MO		06/29/2023	5.250	189,182		384,000
100113440	Miami Lakes	FL		06/29/2023	4.000	49,139		575,000
100113442	New Hyde Park	NY		06/29/2023	4.000	298,543		603,000
100113443	Milwaukee	WI		06/29/2023	4.875	93,639		235,000
100113445	Chandler	AZ		06/29/2023	6.500	220,456		650,000
100113446	Jamaica	NY		06/29/2023	2.125	208,929		615,000
100113448	El Paso	TX		06/29/2023	4.000	56,157		137,000
100113449	Hollywood	FL		06/29/2023	5.270	78,856		305,999
100113450	Sanger	CA		06/29/2023	5.000	150,659		409,000
100113451	Glen Allen	VA		06/29/2023	7.625	331,367		656,000
100113452	Bayside	NY		06/29/2023	3.500	223,618		785,000
100113453	Saint Bonifacius	MN		06/29/2023	5.100	256,972		520,000
100113454	Galva	IL		06/29/2023	6.000	29,604		69,500
100113455	Joliet	IL		06/29/2023	7.750	12,832		155,000
100113456	Fort Mill	SC		06/29/2023	4.500	153,973		474,900
100113458	Lithonia	GA		06/29/2023	5.125	61,245		275,000
100113459	Yonkers	NY		06/29/2023	3.880	171,105		474,999
100113461	Turlock	CA		06/29/2023	4.000	160,801		420,000
100113462	Moreno Valley	CA		06/29/2023	3.875	135,702		479,999
100113464	Gilbert	AZ		06/29/2023	4.250	301,660		909,999
100113465	Oceanside	CA		06/29/2023	6.250	263,655		660,000
100113467	Savannah	GA		06/29/2023	6.000	53,970		191,000
100113468	Portage	PA		06/29/2023	7.500	45,475		60,000
100113471	West Palm Beach	FL		06/29/2023	5.000	190,644		510,000
100113473	Bethlehem	PA		06/29/2023	5.750	57,186		130,000
100113475	Glenside	PA		06/29/2023	4.750	140,283		285,000
100113478	Washington	DC		06/29/2023	4.125	184,235		780,000
100113479	Wellsville	OH		06/29/2023	4.000	58,230		129,899
100113480	Boulder	CO		06/29/2023	3.000	218,311		1,550,000
100113481	Waterbury	CT		06/29/2023	2.875	68,280		150,000
100113483	Douglassville	PA		06/29/2023	3.500	107,109		374,624
100113484	San Clemente	CA		06/29/2023	5.000	167,395		1,700,000
100113485	Stewartsville	NJ		06/29/2023	3.375	56,379		592,000
100113486	Florissant	MO		06/29/2023	6.625	33,877		110,000
100113487	Seattle	WA		06/29/2023	4.375	186,184		675,000
100113488	Mc Gehee	AR		06/29/2023	8.500	48,744		70,000
100113491	Atlanta	GA		06/29/2023	7.250	91,046		440,000
100113492	Wilmington	DE		06/29/2023	6.375	56,228		134,999
100113493	Detroit	MI		06/29/2023	2.000	6,229		57,999
100113494	Santa Ana	CA		06/29/2023	2.875	167,823		870,000
100113497	Pico Rivera	CA		06/29/2023	4.375	195,940		500,000
100113499	Williamstown	NJ		06/29/2023	3.750	143,470		215,000
100113500	Blue Springs	MO		06/29/2023	4.810	12,096		256,999
100113502	Asheville	NC		06/29/2023	7.000	61,203		310,000
100113503	Saint Louis	MO		06/29/2023	4.375	185,783		429,999
100113504	Miami	FL		06/29/2023	3.750	166,296		619,000
100113505	Imperial	MO		06/29/2023	3.125	131,499		334,999
100113507	Hot Springs Village	AR		06/29/2023	4.875	7,720		165,000
100113508	Paso Robles	CA		06/29/2023	4.625	257,994		785,000
100113509	Poughkeepsie	NY		06/29/2023	3.250	187,628		365,000
100113510	Arnold	MO		06/29/2023	4.375	86,737		195,000
100113511	Suffolk	VA		06/29/2023	4.000	269,671		559,999
100113512	Racine	WI		06/29/2023	6.375	72,315		335,000
100113513	Merrillville	IN		06/29/2023	4.625	16,978		225,000

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100113517	Syosset	NY		06/29/2023	3.750	228,584		879,999
100113518	Yorkville	IL		06/29/2023	7.125	102,869		224,000
100113519	Woodbridge	VA		06/29/2023	2.875	163,555		575,000
100113521	Aiken	SC		06/29/2023	5.125	47,113		87,500
100113522	Atlanta	GA		06/29/2023	4.000	214,528		565,000
100113524	Lansing	MI		06/29/2023	6.250	74,980		228,000
100113526	Trussville	AL		06/29/2023	4.750	26,856		325,000
100113529	West Milford	NJ		06/29/2023	5.250	127,565		285,000
100113532	Courtland	VA		06/29/2023	4.875	89,474		479,900
100113533	Kennebunkport	ME		06/29/2023	4.910	72,519		380,000
100113534	San Diego	CA		06/29/2023	2.875	176,490		773,999
100113535	Bergenfield	NJ		06/29/2023	2.875	190,246		420,000
100113536	Pleasantville	NJ		06/29/2023	4.125	98,522		175,000
100113537	Aurora	CO		06/29/2023	6.250	31,452		260,000
100113538	Salisbury	MD		06/29/2023	5.330	91,948		199,000
100113540	Omaha	NE		06/29/2023	4.750	76,825		290,000
100113546	North Easton	MA		06/29/2023	4.375	163,137		569,999
100113548	Enterprise	AL		06/29/2023	4.875	244,158		475,000
100113549	Steger	IL		06/29/2023	5.500	49,208		135,000
100113551	Waldorf	MD		06/29/2023	2.875	140,394		403,000
100113552	Wichita	KS		06/29/2023	4.125	12,109		185,000
100113553	New Orleans	LA		06/29/2023	2.875	94,052		250,000
100113554	Madison	MO		06/29/2023	5.000	147,419		271,000
100113555	Henderson	NY		06/29/2023	4.750	47,646		85,000
100113556	Leander	TX		06/29/2023	4.375	165,073		784,999
100113557	Florence	SC		06/29/2023	2.875	140,776		390,223
100113559	Indianapolis	IN		06/29/2023	4.125	144,591		345,000
100113561	Mckeesport	PA		06/29/2023	3.500	65,166		225,000
100113562	Chicago	IL		06/29/2023	3.732	230,204		479,000
100113564	Virginia Beach	VA		06/29/2023	3.710	52,673		334,999
100113565	Flagstaff	AZ		06/29/2023	4.000	63,590		510,000
100113567	Las Vegas	NV		06/29/2023	4.750	224,931		745,000
100113570	Bowie	MD		06/29/2023	4.625	164,835		460,000
100113574	Thomasville	NC		06/29/2023	3.875	64,496		175,000
100113575	Newnan	GA		06/29/2023	4.125	110,520		400,000
100113576	Bethel	CT		06/29/2023	3.500	148,614		525,000
100113579	Colorado Springs	CO		06/29/2023	3.910	56,373		463,999
100113580	Whittier	CA		06/29/2023	4.125	228,175		710,000
100113581	Opelika	AL		06/29/2023	4.125	71,872		237,500
100113582	Aztec	NM		06/29/2023	3.500	85,718		175,000
100113585	Florence	AZ		06/29/2023	2.875	102,530		274,999
100113586	Tampa	FL		06/29/2023	4.375	144,844		414,999
100113587	Riverdale	GA		06/29/2023	3.875	68,241		240,999
100113588	Norfolk	VA		06/29/2023	4.250	83,603		310,000
100113589	Deltona	FL		06/29/2023	4.375	64,915		195,000
100113591	Gilbert	AZ		06/29/2023	2.875	197,811		660,000
100113593	Waterford	WI		06/29/2023	3.990	200,249		435,000
100113594	Windsor Mill	MD		06/29/2023	3.250	144,076		310,000
100113595	Clarkston	WA		06/29/2023	4.000	52,496		210,000
100113596	Ringwood	NJ		06/29/2023	2.875	103,188		335,000
100113597	Capitol Heights	MD		06/29/2023	3.250	101,394		318,000
100113598	Miami	FL		06/29/2023	3.375	155,700		499,000
100113600	Shawnee	KS		06/29/2023	3.990	110,119		295,000
100113601	Prescott	AZ		06/29/2023	3.750	96,456		415,000
100113603	Atlanta	GA		06/29/2023	3.625	68,142		282,000

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100113605	Saint Louis	MO		06/29/2023	2.875	118,235		266,100
100113606	Los Angeles	CA		06/29/2023	2.875	160,440		560,000
100113608	Milwaukee	WI		06/29/2023	4.125	50,146		130,000
100113610	Brunswick	MD		06/29/2023	4.500	147,749		239,899
100113611	Rohnert Park	CA		06/29/2023	2.875	240,107		650,000
100113613	Riverside	NJ		06/29/2023	3.625	167,951		385,000
100113614	Oxford	GA		06/29/2023	3.625	115,396		469,999
100113615	Miami	FL		06/29/2023	3.990	184,059		580,000
100113616	Berkeley	IL		06/29/2023	4.250	129,370		214,999
100113617	Defuniak Springs	FL		06/29/2023	4.000	111,247		185,000
100113618	Riverdale	GA		06/29/2023	3.990	63,178		210,000
100113619	Norcross	GA		06/29/2023	2.875	49,476		276,000
100113620	Clearlake	CA		06/29/2023	3.990	54,030		149,999
100113623	Downers Grove	IL		06/29/2023	12.000	34,945		114,999
100113627	Brooklyn	NY		06/29/2023	10.125	71,550		949,999
100113629	Greenwood	SC		06/29/2023	10.460	42,365		300,000
100113632	Mount Prospect	IL		06/29/2023	4.000	116,696		330,000
100113633	Paramus	NJ		06/29/2023	3.875	292,098		955,000
100113634	Frederick	MD		06/29/2023	3.875	139,856		435,000
100113635	Trumbull	CT		06/29/2023	3.125	177,910		345,000
100113636	Mcdonough	GA		06/29/2023	3.000	76,032		320,000
100113639	Vineland	NJ		06/29/2023	2.875	60,896		210,000
100113640	Upper Marlboro	MD		06/29/2023	4.125	165,751		379,999
100113641	Columbia	SC		06/29/2023	6.000	66,086		200,000
100113642	Raleigh	NC		06/29/2023	10.390	5,827		245,000
100113643	Los Angeles	CA		06/29/2023	11.500	89,358		796,999
100113645	Edenton	NC		06/29/2023	8.250	32,729		162,000
100113647	Lake Havasu City	AZ		06/29/2023	4.375	52,368		385,000
100113648	Macon	GA		06/29/2023	4.125	13,433		44,499
100113650	Milwaukee	WI		06/29/2023	7.990	31,517		136,000
100113651	Reynoldsville	PA		06/29/2023	4.500	18,372		111,500
100113653	Pine Bluff	AR		06/29/2023	8.700	46,752		85,000
100113657	Carson	CA		06/29/2023	3.625	153,760		860,000
100113659	Bonita Springs	FL		06/29/2023	5.125	71,702		235,000
100113663	Rochester	NY		06/29/2023	9.450	50,964		85,000
100113664	Tucson	AZ		06/29/2023	5.000	121,694		355,000
100113666	Riverdale	GA		06/29/2023	3.750	64,350		272,000
100113668	Phoenix	AZ		06/29/2023	4.500	145,552		409,000
100113669	Knoxville	TN		06/29/2023	8.700	65,590		220,000
100113671	Pembroke Pines	FL		06/29/2023	6.250	257,659		425,000
100113672	Capon Bridge	WV		06/29/2023	3.500	110,903		374,289
100113673	Columbus	GA		06/29/2023	7.625	65,317		54,999
100113674	Woodstock	CT		06/29/2023	5.000	85,851		169,999
100113675	Fairfield	CA		06/29/2023	3.875	236,302		510,000
100113676	San Antonio	TX		06/29/2023	10.750	32,000		138,000
100113677	Aquinnah	MA		06/29/2023	5.750	1,126,261		2,325,000
100113680	Mineral Ridge	OH		06/29/2023	4.750	109,284		185,000
100113683	Antioch	TN		06/29/2023	4.000	96,270		335,000
100113685	Kingston	PA		06/29/2023	4.000	72,889		149,900
100113686	Tonawanda	NY		06/29/2023	6.840	34,106		198,648
100113688	Tower	MN		06/29/2023	12.125	14,762		279,000
100113689	Chicago	IL		06/29/2023	2.375	118,459		329,999
100113690	San Diego	CA		06/29/2023	4.500	210,709		615,000
100113692	Los Angeles	CA		06/29/2023	4.875	139,488		939,999
100113693	Detroit	MI		06/29/2023	5.250	17,946		62,000

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100113694	Baltimore	MD		06/29/2023	4.500	19,810		244,999
100113695	Hesperia	CA		06/29/2023	4.875	109,067		402,000
100113696	Oakland	CA		06/29/2023	5.125	265,272		830,000
100113697	Petersburg	VA		06/29/2023	10.187	64,904		48,000
100113698	Suffolk	VA		06/29/2023	7.490	103,332		330,000
100113699	Laurinburg	NC		06/29/2023	9.350	112,897		175,000
100113700	Milford	PA		06/29/2023	8.640	31,245		318,000
100113701	Bradenton	FL		06/29/2023	4.000	45,264		380,000
100113702	Lindsay	CA		06/29/2023	5.750	168,502		379,000
100113703	Marion	IN		06/29/2023	8.125	16,417		139,000
100113707	Euharlee	GA		06/29/2023	5.500	43,257		199,900
100113708	Riesel	TX		06/29/2023	5.500	152,377		300,000
100113710	Syracuse	NY		06/29/2023	10.390	41,216		132,000
100113711	Cathedral City	CA		06/29/2023	7.670	64,175		438,999
100113712	Jourdanton	TX		06/29/2023	8.200	46,343		186,332
100113713	Cypress	TX		06/29/2023	7.375	8,375		239,999
100113714	Hartford	CT		06/29/2023	4.375	130,431		298,000
100113715	Cowpens	SC		06/29/2023	3.750	16,072		139,000
100113716	Westbrook	ME		06/29/2023	4.500	89,716		350,000
100113717	Paw Paw Twp	MI		06/29/2023	5.000	8,392		170,000
100113718	Grandy	NC		06/29/2023	4.750	139,753		300,000
100113720	Baltimore	MD		06/29/2023	7.400	84,236		250,000
100113722	Overland Park	KS		06/29/2023	4.875	239,468		439,999
100113725	Philadelphia	PA		06/29/2023	6.375	17,050		117,000
100113727	Valparaiso	IN		06/29/2023	6.000	5,850		250,000
100113728	La Puente	CA		06/29/2023	3.340	103,717		490,000
100113730	Los Banos	CA		06/29/2023	4.250	116,622		390,000
100113731	Decatur	GA		06/29/2023	4.750	87,840		219,999
100113733	Minneapolis	MN		06/29/2023	7.750	50,439		175,000
100113734	Brooklyn	MI		06/29/2023	3.750	65,172		256,999
100113735	Houston	TX		06/29/2023	5.000	89,805		226,999
100113736	Washington	DC		06/29/2023	5.250	307,516		620,000
100113737	Mount Carmel	PA		06/29/2023	4.500	50,419		40,000
100113738	Grand Rapids	MI		06/29/2023	7.000	54,141		185,000
100113740	Hurst	TX		06/29/2023	3.980	65,998		379,999
100113741	Piscataway	NJ		06/29/2023	3.750	64,467		429,000
100113743	Rockford	IL		06/29/2023	8.750	14,145		40,000
100113748	Cartersville	GA		06/29/2023	3.500	68,791		240,000
100113749	Shamokin	PA		06/29/2023	6.250	18,672		59,900
100113750	Harmony	PA		06/29/2023	5.000	152,524		487,999
100113752	Georgetown	SC		06/29/2023	2.875	24,011		125,000
100113755	Florissant	MO		06/29/2023	5.750	89,058		239,999
100113757	Hopewell	VA		06/29/2023	3.625	11,852		168,500
100113758	Albuquerque	NM		06/29/2023	2.875	31,070		210,000
100113760	Honolulu	HI		06/29/2023	2.875	209,958		1,842,500
100113761	Chicago Heights	IL		06/29/2023	3.125	93,784		225,000
100113762	Phoenix	AZ		06/29/2023	7.625	51,384		875,000
100113763	Crest Hill	IL		06/29/2023	2.875	25,140		156,999
100113764	Minneapolis	MN		06/29/2023	5.375	159,994		519,899
100113766	Williamstown	NJ		06/29/2023	6.625	49,620		385,000
100113767	Fairbury	NE		06/29/2023	7.500	132,464		270,000
100113769	Fort Lauderdale	FL		06/29/2023	3.500	182,962		725,000
100113770	Dallas	TX		06/29/2023	7.000	104,503		330,000
100113772	Ardsley	NY		06/29/2023	6.875	66,616		610,000
100113774	Roscommon	MI		06/29/2023	6.875	51,615		179,000

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100113775	Addison	IL		06/29/2023	3.625	85,369		250,000
100113776	Macomb	MI		06/29/2023	3.500	104,158		450,000
100113777	Saint Paul	MN		06/29/2023	6.625	77,092		331,000
100113779	Arnold	MO		06/29/2023	4.250	122,038		389,999
100113780	Mesa	AZ		06/29/2023	6.625	74,189		365,000
100113783	Arkansas City	KS		06/29/2023	7.130	35,545		100,000
100113784	Orchard Park	NY		06/29/2023	6.375	98,244		310,000
100113785	Orlando	FL		06/29/2023	2.875	56,055		470,000
100113786	Fredericksburg	VA		06/29/2023	6.250	187,270		475,000
100113787	Stafford	VA		06/29/2023	2.875	49,402		274,000
100113789	Pine Bush	NY		06/29/2023	6.625	113,897		345,000
100113791	Chicago	IL		06/29/2023	2.875	151,985		577,999
100113792	Deltona	FL		06/29/2023	6.625	56,736		290,000
100113793	Athol	MA		06/29/2023	6.875	96,965		230,000
100113796	Dover	NJ		06/29/2023	4.625	202,382		364,999
100113799	Snow Camp	NC		06/29/2023	6.750	36,722		175,000
100113802	Bloomingdale	IL		06/29/2023	2.875	37,943		185,000
100113803	Nampa	ID		06/29/2023	2.875	59,599		475,000
100113804	Murrieta	CA		06/29/2023	2.750	159,195		675,000
100113805	Miami	FL		06/29/2023	4.500	95,022		223,000
100113806	Solomon	KS		06/29/2023	6.970	21,742		185,000
100113807	Ozark	AL		06/29/2023	6.125	37,369		85,000
100113808	Upper Marlboro	MD		06/29/2023	6.000	150,018		475,000
100113809	Lilburn	GA		06/29/2023	3.125	73,915		390,000
100113811	Norwood	MA		06/29/2023	3.875	163,483		409,999
100113812	Lakewood	OH		06/29/2023	2.875	47,174		269,999
100113813	New Castle	DE		06/29/2023	5.875	18,286		200,000
100113816	Kenosha	WI		06/29/2023	4.000	109,164		320,000
100113818	Vernon	NJ		06/29/2023	3.875	133,227		305,000
100113820	Ashburn	VA		06/29/2023	2.875	149,980		525,000
100113821	Hanover	PA		06/29/2023	6.250	20,621		220,000
100113822	Toms River	NJ		06/29/2023	4.125	189,707		579,900
100113823	Puyallup	WA		06/29/2023	6.375	161,461		635,000
100113825	Brooklyn	NY		06/29/2023	4.750	96,949		844,999
100113827	Maitland	FL		06/29/2023	4.125	101,316		430,000
100113829	Kansas City	KS		06/29/2023	6.125	139,095		605,899
100113830	Kirkland	WA		06/29/2023	2.875	49,421		574,999
100113831	Saint Louis	MO		06/29/2023	4.125	44,486		115,000
100113832	Houston	TX		06/29/2023	6.250	59,249		255,000
100113833	Weston	FL		06/29/2023	7.500	44,474		304,999
100113835	Glenn Dale	MD		06/29/2023	3.875	200,231		700,000
100113836	Davenport	FL		06/29/2023	7.500	1,723		313,000
100113837	St Petersburg	FL		06/29/2023	8.250	38,323		328,000
100113838	Miami	FL		06/29/2023	7.500	38,429		313,000
100113839	Homestead	FL		06/29/2023	7.500	20,396		205,000
100113840	Parkland	FL		06/29/2023	8.125	204,183		1,230,000
100113841	Brady	TX		06/29/2023	7.125	30,799		63,000
100113842	Hallandale Beach	FL		06/29/2023	8.125	36,646		230,000
100113843	Sunny Isles	FL		06/29/2023	5.000	22,478		1,524,000
100113845	Miami	FL		06/29/2023	8.125	73,977		455,000
100113846	Plainville	CT		06/29/2023	4.500	225,869		380,000
100113847	Miami	FL		06/29/2023	5.000	190,433		1,360,000
100113848	Key Biscayne	FL		06/29/2023	7.500	183,921		2,300,000
100113849	Afton	VA		06/29/2023	8.125	264,660		860,000
100113851	Key Biscayne	FL		06/29/2023	8.125	507,865		4,143,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113852	Weston	FL		06/29/2023	8.125	172,715		1,075,000
100113853	Mishawaka	IN		06/29/2023	3.250	59,858		149,999
100113854	Delray	FL		06/29/2023	8.125	226,433		1,499,999
100113855	Key Biscayne	FL		06/29/2023	7.625	208,860		2,163,000
100113856	Aventura	FL		06/29/2023	8.250	164,060		1,385,000
100113857	Sunny Isles Beach	FL		06/29/2023	6.000	38,276		1,289,999
100113858	Key West	FL		06/29/2023	2.500	237,848		3,595,000
100113859	Rockville	MD		06/29/2023	8.000	194,613		900,000
100113860	Miami	FL		06/29/2023	2.750	205,834		939,999
100113861	Silver Spring	MD		06/29/2023	5.500	60,726		1,350,000
100113862	Palm Harbor	FL		06/29/2023	8.250	173,493		876,000
100113863	Washington	DC		06/29/2023	3.250	193,179		1,199,000
100113864	Key Biscayne	FL		06/29/2023	8.250	107,787		2,550,000
100113865	Longboat Key	FL		06/29/2023	3.250	493,974		3,100,000
100113866	Highland Park	IL		06/29/2023	7.750	194,636		850,000
100113867	Aventura	FL		06/29/2023	8.000	34,933		1,650,000
100113868	Sudbury	MA		06/29/2023	7.875	274,764		845,000
100113869	Deerfield	IL		06/29/2023	8.950	124,159		424,999
100113870	Sarasota	FL		06/29/2023	6.000	321,554		1,020,000
100113872	Burr Ridge	IL		06/29/2023	8.625	231,879		1,216,000
100113874	Bradenton Beach	FL		06/29/2023	8.750	216,040		1,175,000
100113876	Davie	FL		06/29/2023	8.500	324,105		550,000
100113878	Miami	FL		06/29/2023	8.500	208,478		870,000
100113879	Chevy Chase	MD		06/29/2023	8.250	307,623		990,000
100113881	N. Miami	FL		06/29/2023	8.500	301,151		1,960,000
100113882	New York	NY		06/29/2023	6.000	279,778		2,195,000
100113883	Atlanta	GA		06/29/2023	2.875	45,143		160,000
100113887	Annandale	VA		06/29/2023	8.250	118,974		669,999
100113888	Sunny Isles	FL		06/29/2023	8.375	252,248		1,175,000
100113889	Raeford	NC		06/29/2023	2.875	52,572		189,000
100113891	Phoenix	MD		06/29/2023	8.500	298,472		1,899,043
100113892	Naples	FL		06/29/2023	6.000	287,435		910,000
100113893	Aventura	FL		06/29/2023	9.375	630,533		1,760,000
100113897	Chicago	IL		06/29/2023	9.250	610,593		760,000
100113898	San Diego	CA		06/29/2023	8.750	451,669		1,050,000
100113899	Brookeville	MD		06/29/2023	9.000	639,390		1,290,000
100113900	Miami Gardens	FL		06/29/2023	9.125	129,396		450,000
100113902	Miami	FL		06/29/2023	8.000	137,638		550,000
100113903	Park Ridge	NJ		06/29/2023	8.375	592,833		838,000
100113904	Hawthorn Woods	IL		06/29/2023	7.875	508,995		800,000
100113905	Kissimmee	FL		06/29/2023	5.000	209,771		448,000
100113906	Sterling	VA		06/29/2023	8.750	446,025		1,124,769
100113907	Aldie	VA		06/29/2023	7.875	535,395		1,200,000
100113908	Annapolis	MD		06/29/2023	6.000	133,113		224,999
100113910	Alexandria	VA		06/29/2023	4.875	33,069		560,000
100113911	Dallas	TX		06/29/2023	7.875	13,518		485,000
100113912	Worcester	MA		06/29/2023	8.500	24,904		300,000
100113914	Randolph	NJ		06/29/2023	4.875	547,112		695,000
100113915	Windermere	FL		06/29/2023	5.125	704,122		999,000
100113917	Los Angeles	CA		06/29/2023	7.000	58,577		1,449,999
100113918	Ceres	CA		06/29/2023	7.990	66,339		414,999
100113920	Madison	TN		06/29/2023	7.250	33,859		222,999
100113921	Houston	TX		06/29/2023	8.250	29,014		240,000
100113922	Irvine	CA		06/29/2023	7.750	192,686		1,275,000
100113923	Atlanta	GA		06/29/2023	3.625	50,832		261,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113924	Houston	TX		06/29/2023	9.000	52,370		240,000
100113925	Houma	LA		06/29/2023	8.000	15,718		85,000
100113926	Houma	LA		06/29/2023	6.500	59,928		235,000
100113927	Indianapolis	IN		06/29/2023	3.500	27,668		295,000
100113928	San Antonio	TX		06/29/2023	7.125	81,483		359,999
100113929	Seymour	IN		06/29/2023	7.250	36,319		104,999
100113930	Dallas	GA		06/29/2023	4.000	25,492		242,523
100113932	Logan	OH		06/29/2023	7.000	69,555		175,000
100113933	Callahan	FL		06/29/2023	8.625	20,588		231,000
100113934	Minneapolis	MN		06/29/2023	8.125	49,542		255,000
100113935	Terre Haute	IN		06/29/2023	8.125	19,277		92,000
100113936	Brainerd	MN		06/29/2023	8.375	27,564		324,999
100113937	Fort Lauderdale	FL		06/29/2023	8.750	22,638		138,000
100113938	Mesa	AZ		06/29/2023	7.990	52,265		500,000
100113939	Pocatello	ID		06/29/2023	7.250	84,398		398,000
100113940	Chicago Heights	IL		06/29/2023	6.750	13,717		160,000
100113941	Stone Mountain	GA		06/29/2023	7.000	48,376		240,000
100113942	Marstons Mills	MA		06/29/2023	6.990	56,249		280,000
100113943	South Houston	TX		06/29/2023	2.875	12,229		189,999
100113944	Durham	NC		06/29/2023	8.375	97,676		510,000
100113945	Houston	TX		06/29/2023	2.875	95,652		275,000
100113946	Tucson	AZ		06/29/2023	7.000	42,184		225,000
100113947	Wichita	KS		06/29/2023	7.500	27,442		118,000
100113948	Upper Marlboro	MD		06/29/2023	7.500	47,555		336,000
100113949	Clayton	DE		06/29/2023	7.750	38,997		260,000
100113951	Sicklerville	NJ		06/29/2023	7.000	42,081		210,000
100113952	Bossier City	LA		06/29/2023	7.375	137,128		270,000
100113953	Bonne Terre	MO		06/29/2023	4.625	14,195		250,000
100113955	Savannah	GA		06/29/2023	7.500	32,934		60,000
100113956	Longwood	FL		06/29/2023	7.750	133,491		409,000
100113957	Conyers	GA		06/29/2023	7.250	53,252		200,000
100113958	Milwaukee	WI		06/29/2023	8.375	64,176		140,000
100113959	Houston	TX		06/29/2023	6.875	37,741		200,000
100113960	Hackensack	NJ		06/29/2023	6.875	22,393		335,000
100113961	Pittsburgh	PA		06/29/2023	7.125	58,244		285,000
100113962	Springfield	IL		06/29/2023	7.625	34,194		120,000
100113963	Tiverton	RI		06/29/2023	8.500	53,677		450,000
100113964	La Salle	IL		06/29/2023	6.750	18,633		60,000
100113965	Hyndman	PA		06/29/2023	7.500	29,467		70,000
100113966	Duncanville	TX		06/29/2023	2.875	38,274		325,000
100113967	Clearwater	FL		06/29/2023	7.500	152,759		504,999
100113969	Pittsburgh	PA		06/29/2023	2.875	15,529		160,000
100113970	Denver	CO		06/29/2023	6.875	142,962		705,000
100113971	Gray	LA		06/29/2023	6.875	33,321		100,000
100113974	Miami	FL		06/29/2023	6.875	79,675		500,000
100113975	Monroe Township	NJ		06/29/2023	2.875	89,014		480,000
100113976	Sunrise	FL		06/29/2023	7.750	15,863		165,000
100113977	Akron	OH		06/29/2023	7.750	20,987		67,500
100113978	Portland	OR		06/29/2023	6.875	89,905		665,000
100113980	Ellenwood	GA		06/29/2023	8.000	96,895		344,999
100113981	Canonsburg	PA		06/29/2023	2.875	33,679		198,000
100113983	Federal Way	WA		06/29/2023	2.875	49,025		455,999
100113984	Council	ID		06/29/2023	6.500	51,533		350,000
100113986	Boise	ID		06/29/2023	6.375	11,979		452,000
100113987	Chicago	IL		06/29/2023	2.000	48,543		219,999

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100113988	Lakewood	NJ		06/29/2023	7.250	28,980		219,999
100113990	Palmyra	VA		06/29/2023	6.500	43,448		274,999
100113991	Kansas City	MO		06/29/2023	6.750	22,835		187,999
100113992	Johnson City	TN		06/29/2023	7.375	98,799		300,000
100113993	Chesterfield	MI		06/29/2023	6.750	90,007		266,000
100113994	Elyria	OH		06/29/2023	7.750	74,211		140,000
100113995	Stroudsburg	PA		06/29/2023	6.875	84,751		265,000
100113996	Fairburn	GA		06/29/2023	4.000	32,411		225,000
100113998	Colorado Springs	CO		06/29/2023	6.625	112,845		515,000
100113999	Sandersville	GA		06/29/2023	6.875	43,871		52,000
100114001	Mount Morris	MI		06/29/2023	6.250	51,919		220,000
100114003	West Palm Beach	FL		06/29/2023	6.375	70,628		510,000
100114004	Concho	AZ		06/29/2023	6.750	41,724		195,000
100114006	Martinsville	VA		06/29/2023	4.250	65,616		115,000
100114009	Brighton	UT		06/29/2023	2.875	143,354		949,999
100114010	Loxahatchee	FL		06/29/2023	3.500	56,401		600,000
100114012	Madera	CA		06/29/2023	5.875	71,251		410,000
100114014	Federal Way	WA		06/29/2023	6.250	103,317		590,000
100114016	Saint Louis	MO		06/29/2023	5.125	39,527		1,100,000
100114017	North Highlands	CA		06/29/2023	5.500	46,944		420,000
100114018	Bonner Springs	KS		06/29/2023	6.000	66,562		355,000
100114020	Memphis	TN		06/29/2023	7.500	42,554		98,000
100114021	Acworth	GA		06/29/2023	2.875	25,361		160,000
100114022	Brooklyn	NY		06/29/2023	7.375	237,369		800,000
100114023	Fullerton	CA		06/29/2023	5.500	129,278		835,000
100114024	Jacksonville	FL		06/29/2023	5.650	70,315		430,000
100114026	Elmwood Park	NJ		06/29/2023	2.875	101,826		499,999
100114027	Orland Park	IL		06/29/2023	6.125	105,207		340,000
100114028	Columbus	OH		06/29/2023	3.750	2,623		301,758
100114029	Pendleton	IN		06/29/2023	5.250	96,631		655,000
100114031	Waukegan	IL		06/29/2023	2.875	38,110		150,000
100114032	Placerville	CO		06/29/2023	2.875	69,920		550,000
100114033	Norfolk	VA		06/29/2023	6.875	54,843		250,000
100114034	Ladera Ranch	CA		06/29/2023	2.875	88,660		940,000
100114035	Thomaston	GA		06/29/2023	4.625	41,973		95,000
100114036	Safford	AZ		06/29/2023	6.500	71,780		300,000
100114038	Aurora	IL		06/29/2023	6.250	39,870		153,000
100114039	Alpharetta	GA		06/29/2023	2.875	16,655		270,000
100114040	Canton	GA		06/29/2023	6.250	67,972		360,000
100114041	Winter Garden	FL		06/29/2023	5.000	121,399		725,000
100114044	Fort Wayne	IN		06/29/2023	4.000	36,391		439,900
100114045	North Hollywood	CA		06/29/2023	5.250	100,309		1,250,000
100114048	Tampa	FL		06/29/2023	4.625	11,193		330,000
100114049	Chicago	IL		06/29/2023	2.875	172,576		730,000
100114050	Miami	FL		06/29/2023	6.375	62,420		256,000
100114051	Ontario	CA		06/29/2023	5.500	77,760		605,000
100114052	Henderson	NV		06/29/2023	6.250	160,958		1,149,000
100114053	Opa Locka	FL		06/29/2023	6.875	81,527		240,000
100114055	Cincinnati	OH		06/29/2023	6.250	64,946		111,999
100114056	Inverness	FL		06/29/2023	6.500	50,410		159,999
100114057	Cincinnati	OH		06/29/2023	6.500	39,119		198,000
100114058	Grosse Pointe	MI		06/29/2023	6.625	99,253		285,000
100114059	Fairfield	ID		06/29/2023	8.250	50,015		340,000
100114061	Phoenix	AZ		06/29/2023	4.375	9,884		310,000
100114062	Wilmington	NC		06/29/2023	6.750	50,122		335,000

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100114063	Cranston	RI		06/29/2023	7.000	130,283		260,000
100114064	Denton	TX		06/29/2023	3.375	77,258		445,000
100114068	Harwood Heights	IL		06/29/2023	2.875	75,719		300,000
100114069	Grand Rapids	MI		06/29/2023	2.875	55,501		370,000
100114070	Wernersville	PA		06/29/2023	3.375	146,437		334,999
100114071	Saint Louis	MO		06/29/2023	5.000	21,599		65,000
100114072	Auburn	MA		06/29/2023	5.750	190,590		440,000
100114073	Stuyvesant	NY		06/29/2023	5.750	86,246		299,900
100114074	Detroit	MI		06/29/2023	7.750	21,520		140,000
100114075	Montgomery	AL		06/29/2023	6.375	68,787		199,999
100114077	Elizabeth	PA		06/29/2023	6.250	33,481		150,000
100114078	Pittsburgh	PA		06/29/2023	4.375	6,766		250,000
100114079	Milwaukee	WI		06/29/2023	3.750	104,636		576,000
100114080	San Gabriel	CA		06/29/2023	4.250	50,447		780,000
100114081	Fall Creek	WI		06/29/2023	5.125	123,152		280,000
100114083	Watsonville	CA		06/29/2023	4.750	151,772		805,000
100114084	Tucker	GA		06/29/2023	2.875	46,501		302,000
100114085	Prescott	MI		06/29/2023	6.625	40,428		90,000
100114086	Clementon	NJ		06/29/2023	3.625	78,968		190,000
100114088	Greenwood	SC		06/29/2023	6.250	57,170		157,000
100114089	Arlington	TX		06/29/2023	3.625	40,881		270,000
100114091	Montoursville	PA		06/29/2023	4.125	125,785		350,000
100114093	Beloit	WI		06/29/2023	5.000	10,760		218,000
100114094	Cresson	PA		06/29/2023	6.750	35,776		125,000
100114096	Racine	WI		06/29/2023	7.750	17,395		148,000
100114097	Greensboro	NC		06/29/2023	4.625	29,018		117,999
100114098	Madison	WI		06/29/2023	5.000	47,828		106,000
100114099	Curtiss	WI		06/29/2023	7.250	31,744		128,000
100114100	Shawano	WI		06/29/2023	3.250	98,267		125,000
100114101	West Allis	WI		06/29/2023	5.943	98,314		160,000
100114102	Madison	WI		06/29/2023	6.250	67,259		138,000
100114103	Peoria	IL		06/29/2023	4.625	35,277		98,000
100114104	Milwaukee	WI		06/29/2023	4.625	95,223		240,999
100114105	Bonduel	WI		06/29/2023	5.990	47,352		135,000
100114106	Bayfield	WI		06/29/2023	7.500	77,865		209,900
100114107	Pound	WI		06/29/2023	4.625	44,094		160,000
100114108	Beaver Dam	WI		06/29/2023	3.250	63,581		74,000
100114109	Oronoco	MN		06/29/2023	3.250	38,267		200,000
100114110	Galesville	WI		06/29/2023	4.000	165,708		400,000
100114111	Gresham	WI		06/29/2023	5.980	14,813		59,999
100114112	St Paul	MN		06/29/2023	4.690	28,646		142,000
100114113	Rockford	IL		06/29/2023	4.000	53,523		130,000
100114114	Hammond	WI		06/29/2023	4.250	149,392		465,000
100114115	Cicero	NY		06/29/2023	6.040	17,191		135,000
100114116	Fayetteville	NC		06/29/2023	11.810	14,841		120,000
100114117	Waunakee	WI		06/29/2023	3.750	69,115		350,000
100114118	Tulsa	OK		06/29/2023	5.930	52,928		305,000
100114119	Minocqua	WI		06/29/2023	5.980	233,090		665,000
100114120	Indianapolis	IN		06/29/2023	5.000	14,720		135,000
100114121	Wauwatosa	WI		06/29/2023	5.980	127,727		293,000
100114123	Oak Creek	WI		06/29/2023	4.625	75,669		279,999
100114124	Rosholt	WI		06/29/2023	3.250	24,958		139,000
100114125	Lecenter	MN		06/29/2023	4.000	83,345		230,999
100114128	Rossville	GA		06/29/2023	5.000	6,187		179,078
100114129	Abbeville	LA		06/29/2023	5.875	57,044		90,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114130	Windsor Locks	CT		06/29/2023	7.250	177,429		180,000
100114131	Maple Heights	OH		06/29/2023	9.800	40,004		114,999
100114133	Sumiton	AL		06/29/2023	6.540	42,904		135,000
100114134	Raleigh	NC		06/29/2023	5.000	36,406		259,999
100114135	Menominee	MI		06/29/2023	7.750	50,158		96,000
100114136	Des Moines	IA		06/29/2023	3.640	60,649		145,000
100114137	Miami	FL		06/29/2023	5.875	370,327		990,000
100114138	Florissant	MO		06/29/2023	5.000	63,722		210,000
100114139	Zephyrhills	FL		06/29/2023	3.430	151,257		345,000
100114140	Wales	ME		06/29/2023	5.625	120,379		385,000
100114141	Newport News	VA		06/29/2023	7.300	46,194		265,000
100114144	Southgate	MI		06/29/2023	3.660	92,415		239,999
100114145	Pipersville	PA		06/29/2023	5.750	265,283		540,000
100114146	San Antonio	TX		06/29/2023	9.100	31,455		185,000
100114147	Azusa	CA		06/29/2023	3.500	252,083		1,200,000
100114149	Lathrop	MO		06/29/2023	6.250	19,492		209,000
100114151	Stillwater	MN		06/29/2023	6.000	112,328		285,000
100114152	Kinsale	VA		06/29/2023	7.440	52,634		172,000
100114153	Baltimore	MD		06/29/2023	4.000	80,803		245,000
100114154	Abingdon	VA		06/29/2023	10.540	37,328		199,000
100114155	Fort Lauderdale	FL		06/29/2023	7.790	65,209		372,000
100114156	Vacherie	LA		06/29/2023	7.865	76,917		139,900
100114157	Stanley	NC		06/29/2023	9.410	38,863		215,000
100114159	Weatherby	MO		06/29/2023	8.340	97,221		180,000
100114160	Renfrew	PA		06/29/2023	5.070	81,633		244,999
100114161	New Oxford	PA		06/29/2023	6.990	100,802		190,000
100114162	West Columbia	SC		06/29/2023	7.200	88,875		161,000
100114163	Marion	KY		06/29/2023	5.875	69,895		108,000
100114164	Carterville	MO		06/29/2023	4.875	20,851		39,000
100114165	Lake Havasu City	AZ		06/29/2023	3.625	57,353		286,000
100114166	Santee	SC		06/29/2023	4.000	70,551		145,000
100114168	Oklahoma City	OK		06/29/2023	7.990	35,543		136,000
100114170	Howard City	MI		06/29/2023	5.250	101,453		245,000
100114173	Long Beach	CA		06/29/2023	5.875	158,569		659,999
100114175	Clarkson	KY		06/29/2023	7.140	46,274		205,000
100114176	Auburn	AL		06/29/2023	7.970	144,987		250,000
100114177	Aurora	IL		06/29/2023	10.400	124,999		175,000
100114179	Jacksonville	FL		06/29/2023	8.750	7,252		215,000
100114180	Gainesville	GA		06/29/2023	7.000	23,185		230,000
100114181	Lakeland	FL		06/29/2023	6.000	35,653		245,000
100114183	Atlanta	GA		06/29/2023	6.250	115,887		238,000
100114185	Grand Junction	IA		06/29/2023	10.375	20,324		74,000
100114187	Baltimore	MD		06/29/2023	6.000	24,056		100,000
100114188	Lawton	OK		06/29/2023	8.000	67,781		110,000
100114189	Los Angeles	CA		06/29/2023	7.500	283,664		636,500
100114190	Lawndale	NC		06/29/2023	7.750	80,913		162,000
100114191	Fresno	CA		06/29/2023	12.875	87,390		285,490
100114192	Kirkwood	NY		06/29/2023	5.000	43,462		140,000
100114194	Watsonville	CA		06/29/2023	6.500	314,919		544,999
100114196	Dearborn	MI		06/29/2023	5.410	15,527		169,999
100114197	Stockton	CA		06/29/2023	6.000	31,109		270,000
100114200	Winter Gardens	FL		06/29/2023	6.000	4,203		550,000
100114204	Bakersfield	CA		06/29/2023	6.500	101,156		280,000
100114205	Greenville	PA		06/29/2023	9.700	67,792		335,000
100114206	Pharr	TX		06/29/2023	12.750	34,636		145,000

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100114207	Lauderdill	FL		06/29/2023	6.010	7,064		93,000
100114208	Fortson	GA		06/29/2023	10.500	160,366		315,000
100114209	Oakland	CA		06/29/2023	6.500	198,370		575,000
100114213	Island Lake	IL		06/29/2023	7.375	41,038		174,999
100114214	Kannapolis	NC		06/29/2023	12.281	32,379		192,000
100114215	Mesquite	TX		06/29/2023	8.500	17,542		176,000
100114217	Norfolk	VA		06/29/2023	5.000	85,605		242,000
100114218	Thomson	GA		06/29/2023	5.500	9,655		140,000
100114219	Pine Top	KY		06/29/2023	10.500	27,401		105,000
100114220	Philadelphia	PA		06/29/2023	10.590	11,176		100,000
100114223	Holiday	FL		06/29/2023	9.600	68,807		224,000
100114224	Kansas City	MO		06/29/2023	6.000	45,346		149,999
100114225	Saint Louis	MO		06/29/2023	5.500	42,933		62,000
100114226	Coweta	OK		06/29/2023	9.500	23,815		97,000
100114228	Louisville	KY		06/29/2023	9.090	26,795		99,999
100114229	Saint Marys	GA		06/29/2023	8.184	75,075		195,000
100114230	Wapato	WA		06/29/2023	6.000	52,728		186,999
100114231	Douglasville	GA		06/29/2023	6.000	165,620		456,500
100114233	Corpus Christi	TX		06/29/2023	6.250	68,043		165,000
100114234	San Antonio	TX		06/29/2023	6.250	16,640		214,999
100114235	Smyrna	GA		06/29/2023	7.000	62,969		202,000
100114236	Houston	TX		06/29/2023	6.500	53,586		224,999
100114238	North Huntington	PA		06/29/2023	6.960	66,067		230,000
100114239	Bridgeport	CT		06/29/2023	8.250	9,142		335,000
100114243	Wichita	KS		06/29/2023	8.000	14,786		124,999
100114244	Gold Creek	MT		06/29/2023	4.125	40,588		230,000
100114245	Pittsburgh	PA		06/29/2023	4.500	14,726		110,000
100114246	Miami	FL		06/29/2023	7.500	14,753		374,000
100114247	Rahway	NJ		06/29/2023	6.300	122,109		312,000
100114248	Los Angeles	CA		06/29/2023	7.875	329,720		900,000
100114249	Bridgeport	CT		06/29/2023	8.250	92,219		129,999
100114251	Royal Palm Beach	FL		06/29/2023	4.000	155,504		360,000
100114253	Savage	MN		06/29/2023	6.500	214,280		425,000
100114254	Richmond	VA		06/29/2023	7.625	130,819		298,000
100114255	Pueblo	CO		06/29/2023	8.250	61,916		240,000
100114256	Lenoir	NC		06/29/2023	7.250	39,814		138,000
100114257	Slaughter	LA		06/29/2023	7.735	64,142		270,000
100114259	Rock Spring	GA		06/29/2023	4.625	94,012		350,000
100114260	Primghar	IA		06/29/2023	6.000	20,242		103,000
100114262	Akron	OH		06/29/2023	10.000	27,858		105,000
100114263	Milano	TX		06/29/2023	7.250	55,463		780,000
100114264	Indianapolis	IN		06/29/2023	6.000	68,971		250,000
100114266	Redwood	NY		06/29/2023	4.194	13,193		119,000
100114267	Washington	DC		06/29/2023	5.750	121,424		850,000
100114268	Winterville	NC		06/29/2023	5.875	28,474		135,500
100114271	Los Angeles	CA		06/29/2023	5.000	2,214,534		6,399,999
100114272	Middletown	OH		06/29/2023	12.250	34,829		71,000
100114274	Louisville	KY		06/29/2023	7.920	49,791		61,000
100114275	Fremont	IN		06/29/2023	6.000	65,534		170,000
100114276	Clearwater	KS		06/29/2023	7.130	26,238		160,000
100114278	Summerhill	PA		06/29/2023	6.480	44,940		110,000
100114279	Frederick	MD		06/29/2023	4.000	88,874		165,000
100114280	Bishopville	SC		06/29/2023	4.875	28,244		135,000
100114281	Visalia	CA		06/29/2023	6.375	113,862		305,000
100114282	Kalkaska	MI		06/29/2023	5.000	80,481		179,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114284	Pixley	CA		06/29/2023	4.125	112,838		350,000
100114285	Montgomery	AL		06/29/2023	5.000	62,681		165,000
100114287	Springfield	MO		06/29/2023	8.250	38,864		135,000
100114289	Auburn	GA		06/29/2023	3.875	147,650		440,000
100114290	Elgin	IL		06/29/2023	6.500	87,265		165,000
100114291	Egg Harbor Township	NJ		06/29/2023	3.625	139,695		300,000
100114292	Romeoville	IL		06/29/2023	2.875	59,911		218,999
100114293	Brooklyn	NY		06/29/2023	2.875	126,457		628,000
100114295	Glendale	AZ		06/29/2023	3.750	98,458		485,000
100114297	Rockaway	NJ		06/29/2023	3.875	281,970		650,000
100114298	Bolingbrook	IL		06/29/2023	2.875	61,321		230,000
100114304	West Orange	NJ		06/29/2023	3.625	227,679		399,999
100114305	Philadelphia	PA		06/29/2023	2.875	112,222		260,000
100114307	Torrington	CT		06/29/2023	4.000	239,256		460,000
100114308	Denver	CO		06/29/2023	3.000	136,035		835,000
100114309	Houston	TX		06/29/2023	2.875	55,254		225,000
100114311	Sacramento	CA		06/29/2023	4.875	169,791		360,000
100114314	Mableton	GA		06/29/2023	4.250	98,063		276,000
100114316	Chesapeake	VA		06/29/2023	6.750	117,152		274,999
100114318	Saint Louis	MO		06/29/2023	7.500	42,021		144,999
100114319	Glendale Heights	IL		06/29/2023	6.500	158,490		300,000
100114320	Richland	NJ		06/29/2023	3.125	81,203		175,000
100114321	Roselle	NJ		06/29/2023	4.000	156,188		409,999
100114323	East Walpole	MA		06/29/2023	3.625	103,232		680,000
100114324	Bellflower	CA		06/29/2023	4.788	243,524		730,000
100114325	Bronx	NY		06/29/2023	2.875	229,885		710,000
100114329	Atlanta	GA		06/29/2023	4.625	145,164		360,000
100114331	Rock Hill	SC		06/29/2023	7.875	41,231		419,900
100114332	Newburg	MO		06/29/2023	5.875	102,647		184,999
100114333	Flagstaff	AZ		06/29/2023	6.750	151,148		479,999
100114335	Lima	OH		06/29/2023	8.000	25,820		100,000
100114336	Mound	MN		06/29/2023	6.250	113,216		180,000
100114340	Newnan	GA		06/29/2023	4.625	203,625		450,000
100114342	Bowie	MD		06/29/2023	2.750	178,618		590,000
100114343	Peebles	OH		06/29/2023	6.625	41,389		123,000
100114346	Dundalk	MD		06/29/2023	7.000	83,917		195,000
100114347	Nampa	ID		06/29/2023	6.625	56,018		280,000
100114349	Baldwin Park	CA		06/29/2023	7.250	33,412		775,000
100114350	Florissant	MO		06/29/2023	2.875	89,668		310,000
100114351	Westwego	LA		06/29/2023	6.375	52,877		140,000
100114352	Rushville	MO		06/29/2023	4.000	53,949		113,000
100114355	Chicago	IL		06/29/2023	7.375	134,871		245,000
100114360	Eunice	LA		06/29/2023	6.875	54,564		105,000
100114361	Canton	OH		06/29/2023	7.250	28,566		48,900
100114362	South Gibson	PA		06/29/2023	3.500	76,915		95,000
100114364	Milaca	MN		06/29/2023	6.500	19,973		119,000
100114366	Houston	TX		06/29/2023	6.500	53,298		390,000
100114367	Longville	LA		06/29/2023	7.375	133,970		262,000
100114368	Macomb	MI		06/29/2023	5.875	131,073		335,000
100114369	Detroit	MI		06/29/2023	6.875	40,240		65,500
100114370	Florence	NJ		06/29/2023	7.500	84,322		150,000
100114371	Dayton	OH		06/29/2023	7.500	36,540		99,999
100114372	Gatlinburg	TN		06/29/2023	6.500	83,949		499,999
100114373	Country Club Hills	IL		06/29/2023	2.000	43,585		130,000
100114374	Poughkeepsie	NY		06/29/2023	2.875	83,434		219,999

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114375	Saco	ME		06/29/2023	4.125	118,355		335,000
100114377	Winter Haven	FL		06/29/2023	6.625	50,295		155,000
100114380	Moncks Corner	SC		06/29/2023	7.250	62,366		229,999
100114381	Coweta	OK		06/29/2023	7.750	66,106		360,000
100114383	Hyattsville	MD		06/29/2023	2.875	34,860		280,000
100114384	Brentwood	NY		06/29/2023	2.875	159,632		381,999
100114388	Trenton	NJ		06/29/2023	6.375	73,484		200,000
100114390	Winter Haven	FL		06/29/2023	6.750	54,548		213,000
100114391	Newcomerstown	OH		06/29/2023	7.500	29,414		99,899
100114392	Fort Worth	TX		06/29/2023	7.000	48,143		170,000
100114393	Fairburn	GA		06/29/2023	4.000	97,374		300,000
100114398	Wadena	MN		06/29/2023	6.500	54,269		90,000
100114400	Waterford	CT		06/29/2023	5.875	129,272		334,999
100114401	Tyler	TX		06/29/2023	6.875	69,795		210,000
100114403	Cedar Rapids	IA		06/29/2023	2.875	149,382		345,000
100114404	Philadelphia	PA		06/29/2023	5.625	73,692		156,000
100114405	Seymour	CT		06/29/2023	6.000	65,320		269,900
100114406	Columbia Falls	MT		06/29/2023	6.000	39,740		495,000
100114407	Pittsburgh	PA		06/29/2023	3.500	33,660		191,225
100114408	Lutz	FL		06/29/2023	3.375	85,459		328,637
100114410	Kaukauna	WI		06/29/2023	6.000	48,677		157,000
100114412	Windsor Mill	MD		06/29/2023	4.000	119,115		249,900
100114414	Des Moines	IA		06/29/2023	5.000	43,966		145,000
100114415	Baton Rouge	LA		06/29/2023	5.000	181,554		391,999
100114420	Closter	NJ		06/29/2023	4.000	340,263		654,999
100114421	Hillsboro	ND		06/29/2023	4.000	67,201		215,000
100114423	Secaucus	NJ		06/29/2023	4.500	259,164		525,000
100114424	Cohoes	NY		06/29/2023	4.375	107,563		289,900
100114425	Danielson	CT		06/29/2023	3.875	109,227		277,999
100114427	Saratoga	CA		06/29/2023	4.125	426,617		2,400,000
100114428	Martinsburg	WV		06/29/2023	4.375	153,331		310,323
100114429	Kannapolis	NC		06/29/2023	4.250	84,141		308,000
100114430	Sarasota	FL		06/29/2023	3.750	250,901		1,210,000
100114431	North Riverside	IL		06/29/2023	3.000	120,286		275,000
100114432	Zirconia	NC		06/29/2023	6.500	28,394		559,000
100114435	Edmond	OK		06/29/2023	7.650	33,641		240,000
100114437	Covington	GA		06/29/2023	5.000	85,181		270,000
100114438	Nazareth	PA		06/29/2023	6.125	138,999		344,000
100114439	Trinity	FL		06/29/2023	3.625	74,646		294,999
100114441	Blaine	TN		06/29/2023	7.219	86,132		214,000
100114442	North Lauderdale	FL		06/29/2023	6.750	26,438		360,000
100114443	Lawrenceville	GA		06/29/2023	4.000	124,450		340,000
100114444	Lafayette	LA		06/29/2023	8.201	50,425		67,000
100114445	Manteno	IL		06/29/2023	4.000	122,649		180,000
100114447	Hanover Park	IL		06/29/2023	8.620	256,733		290,000
100114448	Bly	OR		06/29/2023	9.040	85,209		160,419
100114449	Beach Park	IL		06/29/2023	8.200	146,199		235,000
100114450	Denville	NJ		06/29/2023	6.375	92,877		350,000
100114452	Madison	ME		06/29/2023	8.050	142,835		174,999
100114453	Pensacola	FL		06/29/2023	7.500	185,342		277,999
100114454	Mt Laurel	NJ		06/29/2023	6.090	189,552		284,000
100114455	Hartford City	IN		06/29/2023	10.900	53,785		83,999
100114457	Cape May Court House	NJ		06/29/2023	6.500	108,825		170,000
100114458	Decatur	GA		06/29/2023	7.350	128,270		249,999
100114460	Carrollton	GA		06/29/2023	5.000	107,455		245,900

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	2	3					Additional	
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100114461	Latrobe	PA		06/29/2023	7.430	120,089		201,999
100114464	Wichita	KS		06/29/2023	8.200	70,465		150,000
100114465	Longview	TX		06/29/2023	4.250	96,987		264,000
100114466	San Diego	CA		06/29/2023	7.875	584,360		2,180,000
100114467	Durham	NC		06/29/2023	7.375	6,814		320,000
100114468	Brown Summit	NC		06/29/2023	5.000	6,117		470,000
100114469	Shelby Twp	MI		06/29/2023	5.000	192,730		279,999
100114471	Lakeland	FL		06/29/2023	6.750	62,462		237,000
100114474	Gibsonton	FL		06/29/2023	10.550	148,409		219,999
100114475	San Francisco	CA		06/29/2023	3.625	230,384		416,000
100114476	Baltimore	MD		06/29/2023	3.625	81,985		171,000
100114477	Glenside	PA		06/29/2023	5.250	153,652		365,000
100114478	Bethel	CT		06/29/2023	4.125	196,870		393,000
100114479	Bellefonte	PA		06/29/2023	9.420	58,859		225,000
100114482	Columbus	OH		06/29/2023	5.000	64,313		109,000
100114485	Gorham	ME		06/29/2023	5.000	336,192		519,999
100114486	Apple Valley	CA		06/29/2023	6.228	128,564		355,000
100114487	Whitesville	KY		06/29/2023	7.000	114,963		415,000
100114488	Seattle	WA		06/29/2023	7.375	40,198		670,000
100114489	Hamilton	MO		06/29/2023	8.550	93,521		130,000
100114490	King City	CA		06/29/2023	8.350	92,044		455,000
100114491	Maywood	CA		06/29/2023	6.500	309,002		815,000
100114492	Fairfax	VA		06/29/2023	6.750	143,466		195,000
100114493	Omaha	NE		06/29/2023	10.650	123,774		165,000
100114494	Birmingham	AL		06/29/2023	4.000	17,150		96,000
100114500	Vacaville	CA		06/29/2023	4.000	296,162		980,000
100114501	Nampa	ID		06/29/2023	7.083	109,536		290,000
100114502	Remsen	NY		06/29/2023	7.625	135,353		150,000
100114504	Lehighton	PA		06/29/2023	6.625	97,033		283,000
100114507	Trenton	NJ		06/29/2023	4.125	59,896		130,000
100114508	Claremore	OK		06/29/2023	4.125	43,674		87,900
100114509	Decatur	GA		06/29/2023	4.000	94,669		302,000
100114511	Riverside	CA		06/29/2023	6.875	972,237		1,235,000
100114512	Tarzana	CA		06/29/2023	7.999	3,097,055		5,960,000
100114516	Acton Area	CA		06/29/2023	9.125	336,087		400,000
100114517	Rowlett	TX		06/29/2023	8.999	239,924		310,000
100114518	Mission Viejo	CA		06/29/2023	7.125	605,826		1,120,000
100114519	Miami	FL		06/29/2023	7.499	469,124		611,999
100114520	Tampa	FL		06/29/2023	8.375	550,032		700,000
100114522	Chicago	IL		06/29/2023	8.375	275,929		400,000
100114523	Moreno Valley	CA		06/29/2023	8.999	368,078		500,000
100114524	Philadelphia	PA		06/29/2023	8.875	307,472		389,999
100114525	Dallas	TX		06/29/2023	7.750	159,924		204,999
100114526	Bayville	NJ		06/29/2023	7.375	281,281		434,999
100114527	Daytona Beach	FL		06/29/2023	9.875	104,474		208,000
100114528	Riverside	CA		06/29/2023	8.999	1,097,034		1,200,000
100114529	Bakersfield	CA		06/29/2023	9.250	219,404		250,999
100114530	Philadelphia	PA		06/29/2023	8.750	218,447		252,000
100114531	Fort Lauderdale	FL		06/29/2023	7.999	197,494		294,000
100114532	Mattapan	MA		06/29/2023	8.625	581,173		724,999
100114533	Hillsboro	IL		06/29/2023	8.999	129,890		159,999
100114534	Sturgeon Bay	WI		06/29/2023	7.999	1,519,279		2,200,000
100114535	Moreno Valley	CA		06/29/2023	8.999	335,256		455,000
100114536	Chicago	IL		06/29/2023	8.875	146,335		185,000
100114537	Junction City	OR		06/29/2023	9.250	436,342		525,000

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	2	3					Additional	
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100114538	Jacksonville	FL		06/29/2023	9.999	323,271		466,000
100114539	Providence	RI		06/29/2023	8.999	307,715		475,000
100114540	Niantic	CT		06/29/2023	9.250	267,695		325,000
100114541	Buford	GA		06/29/2023	8.125	176,526		225,000
100114542	Norco	CA		06/29/2023	7.999	930,969		1,135,000
100114543	Charleston	SC		06/29/2023	8.999	198,725		220,000
100114544	Ceres	CA		06/29/2023	8.625	751,628		1,045,000
100114545	Nashua	NH		06/29/2023	8.375	795,462		866,000
100114546	Bakersfield	CA		06/29/2023	9.999	173,667		195,000
100114547	Burlington	MA		06/29/2023	6.750	792,447		1,949,999
100114548	Las Vegas	NV		06/29/2023	10.250	280,587		339,999
100114549	Moreno Valley	CA		06/29/2023	7.250	488,053		650,000
100114550	Del Rio	TX		06/29/2023	6.999	141,585		243,500
100114552	Florida City	FL		06/29/2023	7.250	244,438		365,000
100114554	West Palm Beach	FL		06/29/2023	8.499	257,147		330,000
100114555	Lithonia	GA		06/29/2023	8.499	175,709		204,999
100114556	Sandwich	MA		06/29/2023	8.999	661,486		885,000
100114557	Wallingford	CT		06/29/2023	9.375	278,228		349,999
100114558	Oxnard	CA		06/29/2023	7.375	580,975		955,000
100114559	Atwater	CA		06/29/2023	8.999	188,689		360,000
100114560	Waterbury	CT		06/29/2023	9.625	250,532		325,000
100114561	Chicago	IL		06/29/2023	9.499	272,227		335,000
100114562	Surprise	AZ		06/29/2023	8.750	1,046,460		1,235,000
100114563	Highland	CA		06/29/2023	9.375	1,139,389		1,249,999
100114565	Tilghman	MD		06/29/2023	8.375	181,875		229,999
100114566	Tulsa	OK		06/29/2023	7.999	143,614		186,000
100114567	Beach Park	IL		06/29/2023	8.750	255,748		318,000
100114568	Philadelphia	PA		06/29/2023	9.375	143,444		195,000
100114569	Manteca	CA		06/29/2023	10.250	472,790		535,000
100114570	Clinton	UT		06/29/2023	7.125	495,092		619,000
100114571	Chicago	IL		06/29/2023	8.625	437,803		551,999
100114572	Wellington	FL		06/29/2023	9.375	1,422,617		1,575,000
100114573	Manor	TX		06/29/2023	8.999	340,936		420,000
100114574	Clearwater	FL		06/29/2023	8.125	324,388		403,000
100114575	Red Bluff	CA		06/29/2023	7.625	391,218		589,999
100114576	Yuma	AZ		06/29/2023	7.750	151,433		255,000
100114577	Aurora	IL		06/29/2023	8.999	283,147		349,999
100114578	Woodstock	GA		06/29/2023	8.999	493,337		579,900
100114579	Bakersfield	CA		06/29/2023	8.250	252,228		305,000
100114581	Lanham	MD		06/29/2023	8.999	350,023		393,000
100114582	Victorville	CA		06/29/2023	8.999	259,171		295,000
100114583	Jacksonville	FL		06/29/2023	7.250	165,147		210,000
100114584	Elmwood Park	IL		06/29/2023	7.625	187,555		390,000
100114585	North Miami	FL		06/29/2023	9.999	492,437		580,000
100114586	Glen Burnie	MD		06/29/2023	10.750	255,231		280,000
100114587	Las Vegas	NV		06/29/2023	6.625	397,546		580,000
100114588	Kissimmee	FL		06/29/2023	7.250	259,569		347,000
100114589	Tomball	TX		06/29/2023	7.125	208,318		329,000
100114590	Menifee	CA		06/29/2023	7.250	312,739		590,000
100114591	Ocala	FL		06/29/2023	8.625	199,486		250,000
100114592	Bakersfield	CA		06/29/2023	7.999	185,535		240,000
100114593	Calabasas	CA		06/29/2023	8.125	2,865,441		3,500,000
100114594	Egg Harbor Township	NJ		06/29/2023	7.250	463,888		590,000
100114595	Lutz	FL		06/29/2023	6.999	226,670		639,999
100114598	San Francisco	CA		06/29/2023	7.625	298,463		400,000

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100114599	Bakersfield	CA		06/29/2023	7.125	148,291		205,000
100114600	Houston	TX		06/29/2023	7.999	235,953		275,000
100114601	Chino	CA		06/29/2023	7.250	496,935		1,010,000
100114602	Morrow	OH		06/29/2023	6.750	240,898		350,000
100114603	Frisco	TX		06/29/2023	7.750	566,488		689,999
100114604	Raeford	NC		06/29/2023	8.999	129,105		165,000
100114605	Nashville	TN		06/29/2023	8.375	1,177,226		1,400,000
100114606	El Cajon	CA		06/29/2023	7.999	999,471		1,200,000
100114607	Ocean Isle Beach	NC		06/29/2023	7.999	1,516,433		1,817,999
100114608	Leominster	MA		06/29/2023	9.999	336,114		385,000
100114609	Gilbert	AZ		06/29/2023	8.375	701,531		875,000
100114610	Westwego	LA		06/29/2023	8.999	139,341		213,000
100114611	Belding	MI		06/29/2023	7.875	172,772		258,000
100114612	Ellijay	GA		06/29/2023	7.125	295,024		400,000
100114613	Decatur	GA		06/29/2023	7.999	146,980		320,000
100114614	Sarasota	FL		06/29/2023	8.999	327,496		389,000
100114615	Orange Park	FL		06/29/2023	7.999	201,468		230,000
100114616	Great Falls	MT		06/29/2023	7.375	186,395		332,000
100114617	California City	CA		06/29/2023	7.499	239,889		319,000
100114618	Watertown	MA		06/29/2023	6.999	741,950		1,400,000
100114619	Prescott	AZ		06/29/2023	7.125	445,451		765,000
100114620	Saint Paul	MN		06/29/2023	8.750	247,742		295,000
100114621	Durham	NC		06/29/2023	7.999	167,589		393,000
100114622	Gwynn Oak	MD		06/29/2023	7.499	252,562		335,000
100114623	Fontana	CA		06/29/2023	7.125	359,744		599,999
100114624	Chicago	IL		06/29/2023	8.125	258,353		318,000
100114625	Huntington Beach	CA		06/29/2023	7.999	1,058,488		1,300,000
100114626	Wellington	CO		06/29/2023	7.375	282,458		475,000
100114627	Owings Mills	MD		06/29/2023	7.875	263,569		345,000
100114628	Marshville	NC		06/29/2023	7.625	183,155		430,000
100114629	Lancaster	CA		06/29/2023	8.999	478,271		590,000
100114630	Paramount	CA		06/29/2023	7.375	569,277		725,000
100114632	Orlando	FL		06/29/2023	7.250	213,402		290,000
100114633	Los Angeles	CA		06/29/2023	9.375	671,812		780,000
100114634	Webster	MA		06/29/2023	7.999	1,203,905		1,600,000
100114635	Rialto	CA		06/29/2023	7.499	286,733		395,000
100114638	Downey	CA		06/29/2023	9.250	653,499		765,000
100114639	Los Angeles	CA		06/29/2023	6.875	232,837		655,000
100114640	Compton	CA		06/29/2023	7.750	433,189		781,000
100114641	Henderson	NV		06/29/2023	9.250	455,759		532,000
100114642	Killeen	TX		06/29/2023	7.250	282,670		349,999
100114643	Naples	FL		06/29/2023	6.999	360,341		499,999
100114644	Edmond	OK		06/29/2023	8.375	161,576		218,000
100114645	Lancaster	CA		06/29/2023	7.999	166,889		354,999
100114646	Atlanta	GA		06/29/2023	8.875	145,755		180,000
100114647	Prosper	TX		06/29/2023	7.999	335,656		401,000
100114648	Palm Springs	CA		06/29/2023	6.875	945,911		1,450,000
100114649	Charlotte	NC		06/29/2023	8.875	248,799		291,000
100114650	Dallas	TX		06/29/2023	7.375	425,341		540,000
100114651	West Simsbury	CT		06/29/2023	8.125	183,336		295,000
100114652	Davenport	FL		06/29/2023	8.499	182,048		220,000
100114653	Port Saint Lucie	FL		06/29/2023	7.499	146,795		479,999
100114654	Tehachapi	CA		06/29/2023	7.999	195,069		285,000
100114655	Kenner	LA		06/29/2023	8.875	187,548		267,999
100114656	Clayton	NC		06/29/2023	7.125	231,816		338,999

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	2	3					Additional	
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100114657	Rancho Cucamonga	CA		06/29/2023	6.750	588,089		1,366,000
100114658	Los Angeles	CA		06/29/2023	7.625	1,088,791		1,350,000
100114659	Oakland	CA		06/29/2023	7.999	1,068,510		1,400,000
100114660	Henderson	NV		06/29/2023	7.499	315,978		420,000
100114661	Henderson	NV		06/29/2023	6.499	416,699		735,000
100114662	Mission	TX		06/29/2023	7.999	120,873		167,500
100114663	Malibu	CA		06/29/2023	7.375	1,413,181		2,875,000
100114665	Maywood	CA		06/29/2023	6.999	666,615		859,999
100114666	Lake Park	FL		06/29/2023	8.999	290,525		310,000
100114667	Thornton	CO		06/29/2023	7.250	345,214		547,000
100114668	Foresthill	CA		06/29/2023	6.999	428,533		970,000
100114669	Baltimore	MD		06/29/2023	8.250	222,486		275,000
100114670	Los Angeles	CA		06/29/2023	7.999	1,041,960		1,200,000
100114672	Santa Clarita	CA		06/29/2023	7.999	1,020,725		1,250,000
100114673	Naples	FL		06/29/2023	8.875	1,128,864		1,299,999
100114674	Annapolis	MD		06/29/2023	8.250	274,990		334,000
100114675	Temple City	CA		06/29/2023	6.875	1,263,581		1,800,000
100114676	Virginia Beach	VA		06/29/2023	7.750	479,001		680,000
100114677	Perris	CA		06/29/2023	6.875	379,358		550,000
100114678	Newnan	GA		06/29/2023	6.750	537,155		730,000
100114679	Shrewsbury	MA		06/29/2023	7.250	914,298		1,237,000
100114680	Chicago	IL		06/29/2023	8.750	423,528		535,000
100114682	Monrovia	CA		06/29/2023	7.375	745,998		926,000
100114683	Humble	TX		06/29/2023	7.750	704,109		898,900
100114684	East Hartford	CT		06/29/2023	7.625	162,755		220,000
100114685	Fresno	CA		06/29/2023	7.999	215,190		305,000
100114686	Litchfield Park	AZ		06/29/2023	9.250	431,090		510,000
100114687	Santa Clarita	CA		06/29/2023	7.250	1,344,709		1,700,000
100114688	Henrico	VA		06/29/2023	8.375	205,844		261,000
100114689	Corpus Christi	TX		06/29/2023	8.999	505,991		540,000
100114690	North Miami Beach	FL		06/29/2023	8.125	326,295		470,000
100114691	Houston	TX		06/29/2023	6.750	148,311		427,000
100114692	Trabuco Canyon	CA		06/29/2023	6.875	1,327,398		1,700,000
100114693	Hillsboro	OR		06/29/2023	6.999	351,042		510,000
100114694	Willis	TX		06/29/2023	7.875	297,097		337,500
100114695	San Jacinto	CA		06/29/2023	8.125	288,002		473,000
100114696	Oakland	CA		06/29/2023	7.125	514,814		750,000
100114697	Greeley	CO		06/29/2023	8.999	451,725		549,000
100114698	Bennett	CO		06/29/2023	7.750	392,665		479,999
100114699	Nashville	TN		06/29/2023	7.999	1,556,369		1,925,000
100114700	Menifee	CA		06/29/2023	8.750	392,977		415,000
100114701	Riverside	CA		06/29/2023	8.875	812,123		940,000
100114702	Fullerton	CA		06/29/2023	8.625	843,324		1,010,000
100114703	Las Vegas	NV		06/29/2023	6.999	154,290		232,000
100114704	Kempner	TX		06/29/2023	8.999	326,533		345,000
100114705	Los Angeles	CA		06/29/2023	7.625	1,947,288		2,400,000
100114706	Upland	CA		06/29/2023	7.999	777,080		995,000
100114707	West Palm Beach	FL		06/29/2023	7.375	380,049		525,000
100114708	North Port	FL		06/29/2023	8.375	234,299		320,000
100114709	Spotsylvania	VA		06/29/2023	9.499	482,612		590,000
100114710	Long Beach	CA		06/29/2023	7.375	498,681		642,000
100114711	Waldorf	MD		06/29/2023	7.499	161,393		315,000
100114712	Los Angeles	CA		06/29/2023	9.750	737,427		925,000
100114713	Fort Myers	FL		06/29/2023	7.875	453,045		571,000
100114714	Oakland Park	FL		06/29/2023	7.375	609,142		840,227

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114715	Bowie	MD		06/29/2023	7.999	401,859		502,000
100114716	Braselton	GA		06/29/2023	8.875	505,430		544,000
100114717	North Fort Myers	FL		06/29/2023	7.250	347,386		540,000
100114718	Sylmar	CA		06/29/2023	7.875	292,682		784,000
100114719	San Diego	CA		06/29/2023	7.250	484,246		650,000
100114720	Riverside	CA		06/29/2023	9.250	1,381,248		1,500,000
100114721	Fort Lauderdale	FL		06/29/2023	8.375	347,404		460,000
100114722	Hayfork	CA		06/29/2023	8.625	239,956		358,000
100114723	Dallas	TX		06/29/2023	9.750	896,925		1,000,000
100114724	Bakersfield	CA		06/29/2023	7.999	144,787		209,999
100114725	Los Angeles	CA		06/29/2023	8.875	2,934,907		4,000,000
100114726	Lake Mary	FL		06/29/2023	7.625	165,405		245,000
100114727	Kissimmee	FL		06/29/2023	6.875	207,407		260,000
100114728	La Puente	CA		06/29/2023	6.999	344,313		550,000
100114729	Minneapolis	MN		07/07/2023	8.749	192,057		385,000
100114730	Boca Raton	FL		07/07/2023	7.999	767,965		939,999
100114731	Lauderhill	FL		07/07/2023	7.499	420,361		520,000
100114732	Rodanthe	NC		07/07/2023	7.499	782,141		1,110,000
100114733	Port Saint Lucie	FL		07/07/2023	8.374	389,512		432,000
100114734	Topeka	KS		07/07/2023	7.999	78,448		117,000
100114735	Deer Park	NY		07/07/2023	7.124	462,973		570,000
100114736	Oakhurst	NJ		07/07/2023	7.624	782,560		990,000
100114737	Scottsdale	AZ		07/07/2023	9.624	541,196		664,000
100114738	Cape Coral	FL		07/07/2023	8.250	434,615		535,343
100114739	Waverly	GA		07/07/2023	8.375	163,548		238,000
100114740	Frederick	MD		07/07/2023	8.249	407,371		594,999
100114742	Brentwood	NY		07/07/2023	6.990	467,467		585,000
100114743	Rockville	MD		07/07/2023	7.499	822,644		1,480,000
100114744	Huntington	NY		07/07/2023	9.500	1,051,583		1,365,000
100114745	Cathedral City	CA		07/07/2023	9.249	485,170		550,000
100114746	Raymond	CA		07/07/2023	7.999	485,659		596,000
100114747	Pismo Beach	CA		07/07/2023	8.124	893,576		1,250,000
100114748	Paterson	NJ		07/07/2023	8.750	268,878		375,000
100114749	Phoenix	AZ		07/07/2023	9.124	384,209		535,000
100114750	Miami	FL		07/07/2023	6.999	2,148,519		3,000,000
100114751	Hilton Head Island	SC		07/07/2023	8.874	585,527		829,999
100114752	Carpinteria	CA		07/07/2023	7.874	461,269		950,000
100114753	Palm Springs	CA		07/07/2023	6.874	403,267		859,999
100114754	Sevierville	TN		07/07/2023	8.875	510,469		640,000
100114755	Dallas	TX		07/07/2023	7.500	698,760		1,070,000
100114756	Mount Holly	NJ		07/07/2023	6.999	177,239		365,000
100114757	Holmes Beach	FL		07/07/2023	8.499	1,026,880		4,200,000
100114758	Murrieta	CA		07/07/2023	7.749	548,258		675,000
100114759	Seabrook	NH		07/07/2023	8.749	469,766		585,000
100114760	Merced	CA		07/07/2023	8.499	393,489		510,000
100114761	Naples	FL		07/07/2023	7.999	330,476		520,000
100114762	New York	NY		07/07/2023	8.249	356,885		510,000
100114763	Sedona	AZ		07/07/2023	8.749	852,828		1,050,000
100114764	Novato	CA		07/07/2023	7.124	1,397,818		2,275,000
100114765	Brooklyn	NY		07/07/2023	8.750	1,855,125		2,400,000
100114766	La Belle	FL		07/07/2023	8.749	175,279		264,999
100114767	Huntington Beach	CA		07/07/2023	7.625	311,344		1,150,000
100114768	Las Vegas	NV		07/07/2023	9.000	402,438		535,000
100114769	Pittsburg	CA		07/07/2023	8.499	510,715		620,000
100114770	Los Angeles	CA		07/07/2023	7.250	455,531		565,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114771	Tallahassee	FL		07/07/2023	8.500	122,232		158,999
100114772	Colorado Springs	CO		07/07/2023	7.875	389,940		485,000
100114773	Hemet	CA		07/07/2023	7.374	295,833		420,000
100114774	Boca Raton	FL		07/07/2023	8.499	774,870		935,000
100114775	Norridge	IL		07/07/2023	7.875	837,743		1,089,999
100114776	Manvel	TX		07/07/2023	7.000	401,354		500,000
100114779	Leander	TX		07/07/2023	6.875	1,359,120		1,680,000
100114780	Loxley	AL		07/07/2023	8.625	207,277		252,500
100114781	Seattle	WA		07/07/2023	7.750	1,487,545		1,975,000
100114782	Fort Worth	TX		07/07/2023	7.875	4,016,303		5,650,000
100114786	Twinsburg	OH		07/07/2023	10.250	374,881		480,000
100114788	Chicago	IL		07/07/2023	9.375	328,800		470,000
100114789	Hollywood	FL		07/07/2023	7.625	2,497,980		3,100,000
100114791	Mesa	AZ		07/07/2023	7.625	336,439		464,999
100114793	Sevierville	TN		07/10/2023	7.625	422,054		514,000
100114795	Holmes Beach	FL		07/10/2023	7.125	433,068		1,528,000
100114796	Berlin	MD		07/10/2023	6.625	301,056		1,100,000
100114797	Las Vegas	NV		07/10/2023	7.625	334,420		415,000
100114798	Naples	FL		07/10/2023	6.750	726,953		1,090,000
100114799	Heber	UT		07/10/2023	6.000	283,188		808,000
100114800	Lake Forest	CA		07/10/2023	5.990	340,446		1,450,000
100114801	Oakland Park	FL		07/10/2023	7.625	354,369		416,000
100114802	Port Charlotte	FL		07/10/2023	6.624	324,175		427,000
100114803	Seaside Park	NJ		07/10/2023	7.125	431,461		525,000
100114804	Port Saint Lucie	FL		07/10/2023	7.625	320,263		382,000
100114805	Minneapolis	MN		07/10/2023	7.375	246,073		325,000
100114806	Lake Arrowhead	CA		07/10/2023	7.375	623,922		825,000
100114807	Port Bolivar	TX		07/10/2023	7.625	471,868		770,000
100114808	Palm Bay	FL		07/10/2023	5.750	266,619		356,000
100114809	Mariposa	CA		07/10/2023	7.625	317,624		395,000
100114811	Lewes	DE		07/10/2023	6.990	260,426		359,999
100114812	Maggie Valley	NC		07/10/2023	6.125	297,461		505,000
100114813	The Villages	FL		07/10/2023	7.250	265,580		339,000
100114814	Kissimmee	FL		07/10/2023	6.990	531,475		630,000
100114815	Niantic	CT		07/10/2023	7.375	283,316		420,000
100114816	Willow Spring	NC		07/10/2023	6.500	256,896		459,999
100114817	Peoria	AZ		07/10/2023	6.499	448,032		615,000
100114819	Fort Lauderdale	FL		07/10/2023	5.875	295,319		639,999
100114820	Surprise	AZ		07/10/2023	5.875	326,771		452,000
100114821	Dunedin	FL		07/10/2023	7.125	608,208		775,000
100114822	Millville	DE		07/10/2023	6.250	295,428		390,000
100114824	Boca Raton	FL		07/10/2023	6.750	525,492		1,100,000
100114825	Palmetto	FL		07/10/2023	7.000	393,275		513,999
100114826	Hutchinson Island	FL		07/10/2023	6.500	328,877		450,000
100114827	Venice	FL		07/10/2023	7.625	319,476		520,000
100114829	Thornton	CO		07/10/2023	6.875	401,057		840,000
100114830	Ocean Pines	MD		07/10/2023	7.500	272,390		370,000
100114831	Ellenwood	GA		07/10/2023	6.625	332,770		425,000
100114832	North Fort Myers	FL		07/10/2023	7.000	456,681		575,000
100114833	Crestview	FL		07/10/2023	7.125	282,780		360,000
100114834	Alvin	TX		07/10/2023	6.625	308,395		445,000
100114835	West Glacier	MT		07/10/2023	5.875	447,098		656,000
100114836	Myrtle Beach	SC		07/10/2023	5.250	295,924		432,000
100114837	Las Vegas	NV		07/10/2023	5.375	343,370		904,000
100114838	Bryson City	NC		07/10/2023	6.625	370,857		623,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114840	Saint Marys	GA		07/10/2023	5.500	240,811		368,000
100114842	Millville	DE		07/10/2023	5.250	252,147		439,000
100114843	Frederick	MD		07/10/2023	6.375	323,298		435,000
100114844	Fulshear	TX		07/10/2023	5.750	239,669		339,999
100114846	San Antonio	TX		07/10/2023	5.750	223,160		276,000
100114847	Franklin	TX		07/10/2023	7.125	310,211		520,000
100114848	Claremont	NC		07/10/2023	7.625	357,896		509,999
100114849	Fowlerville	MI		07/10/2023	6.625	476,124		680,000
100114853	Coolin	ID		07/10/2023	6.625	316,845		485,000
100114854	Fallon	NV		07/10/2023	5.750	279,232		364,999
100114856	Wenonah	NJ		07/10/2023	7.125	453,175		655,000
100114857	Ocean Isle Beach	NC		07/10/2023	6.750	243,491		328,000
100114858	Broken Bow	OK		07/10/2023	6.499	416,206		735,000
100114859	Fuquay Varina	NC		07/10/2023	5.625	275,348		390,000
100114861	Fulshear	TX		07/10/2023	7.500	415,758		490,000
100114862	Orlando	FL		07/10/2023	7.375	411,768		560,000
100114865	Vero Beach	FL		07/10/2023	7.625	256,090		439,000
100114866	Austin	TX		07/10/2023	6.990	347,385		414,999
100114867	Moneta	VA		07/10/2023	7.250	444,063		690,000
100114868	Covington	GA		07/10/2023	7.500	240,585		286,000
100114870	Surprise	AZ		07/10/2023	6.750	266,769		358,000
100114871	Atlantic Beach	NC		07/10/2023	7.625	241,131		332,999
100114872	Kissimmee	FL		07/10/2023	6.875	320,037		405,000
100114874	Venice	FL		07/10/2023	5.875	446,502		620,000
100114875	Fort Worth	TX		07/10/2023	7.500	393,530		520,000
100114877	Clermont	FL		07/10/2023	7.500	335,191		443,000
100114878	Sussex	NJ		07/10/2023	7.375	238,998		314,999
100114883	Thousand Oaks	CA		07/13/2023	8.375	3,595,681		4,975,000
100114884	Laguna Beach	CA		07/13/2023	7.250	3,574,375		8,450,000
100114885	San Diego	CA		07/13/2023	7.250	891,000		1,600,000
100114886	Houston	TX		07/13/2023	7.875	252,774		312,000
100114887	Odessa	TX		07/13/2023	7.125	291,640		389,999
100114888	Van Nuys	CA		07/13/2023	7.875	1,068,375		1,500,000
100114889	Palm Desert	CA		07/13/2023	8.750	3,610,031		6,049,000
100114890	Naples	FL		07/13/2023	7.250	433,913		580,000
100114891	Burbank	CA		07/13/2023	7.625	805,400		999,999
100114892	Lake Forest	CA		07/13/2023	7.125	249,745		545,000
100114893	Duluth	GA		07/13/2023	6.875	398,970		495,000
100114894	Nampa	ID		07/13/2023	7.375	291,088		374,000
100114895	Pace	FL		07/13/2023	8.500	211,276		285,000
100114896	Atlanta	GA		07/13/2023	7.750	174,225		233,000
100114897	Houston	TX		07/13/2023	8.875	161,438		210,000
100114898	Lauderhill	FL		07/13/2023	8.500	389,672		510,000
100114899	San Diego	CA		07/13/2023	7.625	626,763		949,999
100114900	Pace	FL		07/13/2023	8.500	211,276		280,000
100114901	Richmond	VA		07/13/2023	7.625	888,961		1,183,000
100114902	Pace	FL		07/13/2023	8.500	211,276		280,000
100114903	Pace	FL		07/13/2023	8.500	211,276		285,000
100114904	Malibu	CA		07/13/2023	7.500	1,526,250		3,500,000
100114905	Pasadena	CA		07/13/2023	6.875	1,108,140		1,380,000
100114906	Pace	FL		07/13/2023	8.500	211,276		285,000
100114907	Cumming	GA		07/13/2023	6.625	420,788		600,000
100114908	Pace	FL		07/13/2023	8.500	211,276		285,000
100114909	Peachtree City	GA		07/13/2023	9.500	662,131		821,503
100114910	Miami	FL		07/13/2023	8.500	822,106		1,150,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114911	Odessa	TX		07/13/2023	8.750	272,693		340,000
100114912	Belleview	FL		07/13/2023	8.875	202,137		394,999
100114913	Calabasas	CA		07/13/2023	7.625	904,200		1,100,000
100114914	Santa Ana	CA		07/13/2023	7.625	545,756		667,999
100114915	Encino	CA		07/13/2023	7.625	2,054,949		2,500,000
100114916	Los Angeles	CA		07/13/2023	7.500	637,311		884,999
100114917	Tarzana	CA		07/13/2023	8.125	846,361		975,000
100114918	Visalia	CA		07/13/2023	7.250	1,012,413		1,265,000
100114919	Roswell	GA		07/13/2023	7.250	377,200		557,000
100114920	Highlands Ranch	CO		07/13/2023	8.375	709,485		870,000
100114921	Aurora	CO		07/13/2023	7.625	407,898		499,990
100114922	Anaheim	CA		07/13/2023	8.125	714,875		1,000,000
100114923	Stockton	CA		07/13/2023	8.500	369,900		450,000
100114924	Costa Mesa	CA		07/13/2023	7.250	1,011,024		1,239,000
100114925	San Antonio	TX		07/13/2023	8.500	238,123		309,000
100114926	Winter Garden	FL		07/13/2023	7.250	433,059		603,740
100114927	Phelan	CA		07/13/2023	9.250	255,780		407,000
100114928	Hollywood	FL		07/13/2023	8.125	339,188		450,000
100114929	Garland	TX		07/13/2023	7.500	568,510		695,000
100114930	Anaheim	CA		07/13/2023	7.875	609,410		795,700
100114931	La Crescenta	CA		07/13/2023	7.250	612,000		2,100,000
100114932	Pflugerville	TX		07/13/2023	8.625	257,869		375,000
100114933	Houston	TX		07/13/2023	7.500	331,980		411,500
100114934	Lake Havasu City	AZ		07/13/2023	7.875	399,350		560,000
100114935	Elk Grove	CA		07/13/2023	9.125	607,743		738,000
100114936	Houston	TX		07/13/2023	7.875	268,406		375,000
100114937	Sherwood Forest	CA		07/13/2023	7.999	1,063,929		1,600,000
100114938	Wausau	WI		07/13/2023	7.000	359,901		510,000
100114939	Lodi	CA		07/13/2023	9.125	720,694		839,999
100114940	Jacksonville	FL		07/13/2023	10.000	239,033		290,000
100114941	Waikoloa	HI		07/13/2023	8.500	1,104,300		1,375,000
100114942	Waikoloa	HI		07/13/2023	8.250	1,532,749		2,015,000
100114943	Lake Forest	CA		07/13/2023	8.375	2,462,112		2,994,000
100114944	Pasadena	CA		07/13/2023	8.125	1,349,029		1,925,000
100114945	Concord	CA		07/13/2023	7.625	480,563		1,100,000
100114946	West Chester	PA		07/13/2023	8.375	1,730,448		2,025,000
100114947	Fontana	CA		07/13/2023	7.375	621,625		770,000
100114948	Naples	FL		07/13/2023	8.125	655,604		772,000
100114950	Red Lion	PA		07/13/2023	6.750	498,856		624,000
100114951	Porterville	CA		07/13/2023	7.375	352,486		503,000
100114952	Houston	TX		07/13/2023	8.250	126,894		195,000
100114953	Denver	CO		07/14/2023	8.375	557,550		674,999
100114954	Tacoma	WA		07/14/2023	7.625	1,251,534		1,629,999
100114955	Vail	CO		07/14/2023	7.625	677,280		830,000
100114956	Nashville	TN		07/14/2023	7.875	170,613		215,000
100114957	Salt Lake City	UT		07/14/2023	7.000	1,258,120		1,774,999
100114958	Van Nuys	CA		07/14/2023	7.250	610,773		930,000
100114959	Palm Springs	CA		07/14/2023	7.750	996,447		1,224,999
100114960	Arlington	WA		07/14/2023	6.875	466,325		999,999
100114961	Elk Grove	CA		07/14/2023	7.875	436,260		575,000
100114962	Redwood City	CA		07/14/2023	7.625	1,460,388		2,600,000
100114965	Baldwin Park	CA		07/14/2023	8.500	523,322		690,000
100114966	Dallas	TX		07/14/2023	8.875	157,957		191,000
100114967	Los Angeles	CA		07/14/2023	8.375	562,002		855,000
100114968	Houston	TX		07/14/2023	7.375	337,803		485,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100114969	San Antonio	TX		07/14/2023	8.750	164,421		230,000
100114970	Woodstock	GA		07/14/2023	7.625	331,755		445,000
100114972	Anna	TX		07/14/2023	7.375	298,690		394,000
100114973	Marana	AZ		07/14/2023	6.990	202,608		310,000
100114974	Dripping Springs	TX		07/14/2023	6.375	296,957		429,999
100114975	Kissimmee	FL		07/14/2023	7.500	277,852		365,000
100114976	Dripping Springs	TX		07/14/2023	6.500	308,504		422,999
100114977	Anna	TX		07/14/2023	7.125	282,238		367,999
100114978	Houston	TX		07/14/2023	6.250	240,037		355,000
100114979	Charlotte	NC		07/14/2023	6.125	297,863		390,000
100114980	Bakersfield	CA		07/14/2023	7.625	205,063		255,000
100114981	Charlotte	NC		07/14/2023	6.125	236,099		323,500
100114982	Houston	TX		07/14/2023	6.250	244,568		365,000
100114983	Fort Myers	FL		07/14/2023	7.500	328,171		435,999
100114984	Princeton	TX		07/14/2023	7.500	231,942		306,900
100114985	Lawrenceville	GA		07/14/2023	7.500	290,249		408,999
100114986	Raleigh	NC		07/14/2023	7.375	290,471		395,000
100114987	Pueblo	CO		07/14/2023	6.990	231,506		300,000
100114988	Charlotte	NC		07/14/2023	7.500	265,145		350,000
100114989	Charlotte	NC		07/14/2023	7.625	256,198		340,000
100114990	Denton	TX		07/14/2023	6.500	310,030		423,000
100114991	Horsham	PA		07/14/2023	7.625	281,031		352,500
100114992	Chicago	IL		07/14/2023	7.500	208,636		290,000
100114993	Richmond	TX		07/14/2023	7.125	238,457		300,000
100114994	Lake Havasu City	AZ		07/14/2023	7.500	232,842		295,000
100114995	Raleigh	NC		07/14/2023	6.125	239,829		325,000
100114996	San Antonio	TX		07/14/2023	7.250	205,861		275,000
100114997	Melissa	TX		07/14/2023	6.990	312,563		428,999
100114998	Auburn	CA		07/14/2023	6.990	283,996		380,000
100114999	Kansas City	MO		07/14/2023	6.990	201,765		269,000
100115000	Fresno	CA		07/14/2023	7.500	311,913		420,000
100115001	Oro Valley	AZ		07/14/2023	7.500	204,010		332,000
100115002	Lincoln	CA		07/14/2023	6.625	395,407		532,000
100115003	Stockton	CA		07/14/2023	7.125	272,691		425,000
100115004	Lady Lake	FL		07/14/2023	7.500	300,115		374,999
100115005	Knoxville	TN		07/14/2023	6.990	482,986		650,000
100115006	Knoxville	TN		07/14/2023	6.990	471,840		635,000
100115007	Knoxville	TN		07/14/2023	6.990	438,491		590,000
100115008	Tracy	CA		07/14/2023	7.125	397,582		525,000
100115009	Barstow	CA		07/14/2023	7.125	213,937		285,000
100115010	Oxnard	CA		07/14/2023	6.625	430,085		634,999
100115011	Plainsboro	NJ		07/14/2023	7.625	203,340		270,000
100115012	Las Vegas	NV		07/14/2023	6.125	216,580		355,000
100115013	San Diego	CA		07/14/2023	6.500	507,373		695,000
100115014	Manassas	VA		07/14/2023	6.125	291,629		426,000
100115015	Maple Grove	MN		07/14/2023	7.990	424,064		530,000
100115016	Navarre	FL		07/14/2023	6.990	292,252		390,000
100115017	Kissimmee	FL		07/14/2023	7.500	418,929		530,000
100115018	New Braunfels	TX		07/14/2023	7.125	278,235		365,000
100115019	Celina	TX		07/14/2023	7.125	362,499		494,000
100115020	Oakland	CA		07/14/2023	7.500	273,505		400,000
100115021	Winter Garden	FL		07/14/2023	6.990	316,924		459,999
100115022	Malvern	PA		07/14/2023	6.990	415,690		631,000
100115023	Bayonne	NJ		07/14/2023	6.625	511,253		750,000
100115024	Knoxville	TN		07/14/2023	7.500	254,307		318,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115025	Dawsonville	GA		07/14/2023	7.500	266,034		350,000
100115026	Fontana	CA		07/14/2023	6.990	494,235		665,000
100115027	Lawrenceville	GA		07/14/2023	6.990	297,020		405,000
100115028	Lake Havasu City	AZ		07/14/2023	6.990	243,672		480,000
100115029	Mesa	AZ		07/14/2023	6.990	209,809		345,000
100115030	Spring	TX		07/14/2023	7.500	248,408		315,000
100115031	Port Aransas	TX		07/14/2023	6.625	269,135		367,000
100115032	Palm Springs	CA		07/14/2023	7.125	314,523		416,500
100115033	Bakersfield	CA		07/14/2023	7.990	229,048		300,000
100115034	Florida City	FL		07/14/2023	7.500	219,677		278,000
100115035	Tampa	FL		07/14/2023	7.125	348,479		469,999
100115036	Florida City	FL		07/14/2023	7.500	223,671		280,000
100115037	Nampa	ID		07/14/2023	7.500	289,464		382,000
100115038	North Branch	MN		07/14/2023	7.500	204,316		295,000
100115039	Bend	OR		07/14/2023	7.125	431,504		570,000
100115040	Malakoff	TX		07/14/2023	6.625	308,239		460,000
100115041	Quartz Hill	CA		07/14/2023	6.990	302,834		450,000
100115042	Sanger	CA		07/14/2023	7.500	242,622		320,000
100115043	Galveston	TX		07/14/2023	7.250	201,694		309,000
100115044	Lancaster	CA		07/14/2023	7.500	340,782		459,999
100115045	Itasca	IL		07/14/2023	7.990	218,428		287,999
100115046	Fort Lauderdale	FL		07/14/2023	6.990	424,883		730,000
100115047	Laveen	AZ		07/14/2023	7.990	333,203		416,000
100115048	Rio Rancho	NM		07/14/2023	7.990	209,182		285,000
100115049	Wentzville	MO		07/14/2023	7.125	203,148		270,000
100115050	Morgantown	WV		07/14/2023	6.125	249,371		350,000
100115051	Kingsland	GA		07/14/2023	7.500	304,769		405,000
100115052	Charleston	SC		07/14/2023	6.990	227,513		355,000
100115053	Laguna Beach	CA		07/14/2023	6.990	252,800		2,700,000
100115054	Wentzville	MO		07/14/2023	6.125	240,885		330,000
100115055	Waikoloa	HI		07/14/2023	7.375	204,063		650,000
100115056	Davenport	FL		07/14/2023	6.990	274,368		349,000
100115057	Spring Hill	FL		07/14/2023	6.500	232,236		315,000
100115058	Anchorage	AK		07/14/2023	6.990	235,794		455,000
100115059	Mebane	NC		07/14/2023	6.125	302,996		415,000
100115060	Auburn	CA		07/14/2023	6.500	200,440		428,000
100115061	Duluth	MN		07/14/2023	6.750	214,730		292,000
100115062	Youngsville	NC		07/14/2023	7.500	265,428		335,999
100115063	Wakefield	RI		07/14/2023	5.750	355,474		835,000
100115064	Buckley	WA		07/14/2023	6.625	354,303		540,000
100115065	Princeton	TX		07/14/2023	6.625	272,628		365,500
100115066	Princeton	TX		07/14/2023	6.625	217,040		365,000
100115067	Princeton	TX		07/14/2023	6.625	239,763		321,000
100115068	Charlotte	NC		07/14/2023	6.125	231,357		320,000
100115069	Charlotte	NC		07/14/2023	7.500	260,751		379,000
100115070	Davenport	FL		07/14/2023	6.125	236,184		324,000
100115071	Charlotte	NC		07/14/2023	7.625	260,898		335,000
100115072	Manteca	CA		07/14/2023	6.625	565,328		761,000
100115073	Melrose Park	IL		07/14/2023	7.125	245,115		325,000
100115074	Melissa	TX		07/14/2023	6.625	380,785		516,999
100115075	Princeton	TX		07/14/2023	6.990	221,050		365,000
100115076	Hutto	TX		07/14/2023	5.375	228,375		360,000
100115077	Fort Worth	TX		07/14/2023	5.990	220,927		378,000
100115078	Fort Worth	TX		07/14/2023	5.990	224,720		380,000
100115079	Parrish	FL		07/14/2023	7.500	284,002		360,999

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115080	Arlington	TX		07/14/2023	7.125	208,611		284,000
100115081	Saint Cloud	FL		07/14/2023	6.125	267,223		459,999
100115082	Salem	OR		07/14/2023	6.125	243,328		331,000
100115083	Princeton	TX		07/14/2023	6.990	222,187		295,000
100115084	Princeton	TX		07/14/2023	6.990	222,187		295,000
100115085	Roxboro	NC		07/14/2023	7.375	286,838		365,000
100115086	Dublin	CA		07/14/2023	6.250	849,984		1,165,000
100115087	Bay Harbor Islands	FL		07/14/2023	6.625	630,640		936,999
100115088	Manteca	CA		07/14/2023	6.875	551,498		736,000
100115089	Dawsonville	GA		07/14/2023	6.990	283,205		359,000
100115090	Canton	MA		07/14/2023	7.500	327,120		420,000
100115091	Farmington	MN		07/14/2023	7.125	240,897		346,000
100115092	Smyrna	GA		07/14/2023	6.625	312,956		420,000
100115093	Apollo Beach	FL		07/14/2023	6.125	696,112		1,015,000
100115094	Richmond	TX		07/14/2023	6.500	274,999		352,999
100115095	Georgetown	TX		07/14/2023	6.990	222,007		347,999
100115096	Philadelphia	PA		07/14/2023	6.990	208,606		295,000
100115097	Valencia	CA		07/14/2023	5.750	245,866		651,140
100115098	Milford	CT		07/14/2023	7.500	409,680		750,000
100115099	San Diego	CA		07/14/2023	6.990	667,385		1,049,999
100115100	Chicago	IL		07/14/2023	7.500	317,122		449,999
100115101	Eagle Mountain	UT		07/14/2023	7.990	221,471		300,000
100115102	Daytona Beach Shores	FL		07/14/2023	6.125	420,746		570,000
100115103	Island Park	ID		07/14/2023	7.125	350,088		505,000
100115104	Kailua Kona	HI		07/14/2023	6.625	408,700		1,425,000
100115105	Elk Grove	CA		07/14/2023	6.625	353,188		505,000
100115106	Wilmington	NC		07/14/2023	6.625	267,873		375,000
100115107	Royse City	TX		07/14/2023	7.500	206,511		275,000
100115108	Jensen Beach	FL		07/14/2023	6.875	341,144		435,000
100115109	Minneapolis	MN		07/14/2023	6.500	351,983		580,000
100115110	Germantown	MD		07/14/2023	6.500	209,328		312,000
100115111	Cathedral City	CA		07/14/2023	6.125	346,220		515,000
100115112	Phoenix	AZ		07/17/2023	8.250	4,117,000		7,000,000
100115113	Beverly Hills	CA		07/17/2023	8.125	4,077,000		8,000,000
100115114	Sacramento	CA		07/17/2023	7.750	883,650		1,075,000
100115115	Beverly Hills Area Los Angele	CA		07/17/2023	8.875	2,690,461		3,750,000
100115119	Key West	FL		07/17/2023	8.125	1,044,420		1,300,000
100115120	Philadelphia	PA		07/17/2023	8.875	162,742		190,000
100115122	Miami	FL		07/17/2023	8.125	2,691,450		4,060,000
100115123	Newark	NJ		07/17/2023	7.810	566,933		740,000
100115124	Cincinnati	OH		07/17/2023	7.754	129,213		180,000
100115125	Waterbury	CT		07/17/2023	8.560	319,187		415,000
100115126	Cincinnati	OH		07/17/2023	7.904	138,545		192,999
100115127	Cincinnati	OH		07/17/2023	7.904	135,674		188,999
100115128	Cincinnati	OH		07/17/2023	7.904	229,712		320,000
100115129	Haverstraw	NY		07/17/2023	8.251	371,632		485,000
100115130	Lockland	OH		07/17/2023	7.904	179,463		250,000
100115131	Trenton	NJ		07/17/2023	7.506	147,267		205,000
100115132	Bordentown	NJ		07/17/2023	7.695	203,390		285,000
100115133	Chicago	IL		07/17/2023	8.268	185,194		254,999
100115134	East Orange	NJ		07/17/2023	7.931	489,360		640,000
100115135	Saint Joseph	MO		07/17/2023	8.188	76,463		100,000
100115136	Port Jervis	NY		07/17/2023	7.900	221,706		290,000
100115137	Chicago	IL		07/17/2023	7.960	139,496		225,000
100115138	Saint Joseph	MO		07/17/2023	7.888	77,074		108,000

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100115139	Sherman Oaks	CA		07/17/2023	7.800	1,938,834		2,724,000
100115140	Hammond	IN		07/17/2023	8.654	94,425		165,000
100115141	Trenton	NJ		07/17/2023	8.060	130,293		170,000
100115142	Waterbury	CT		07/17/2023	7.768	269,148		341,000
100115143	Andover	NJ		07/17/2023	7.723	275,310		380,000
100115144	Loch Sheldrake	NY		07/17/2023	8.131	193,125		249,999
100115145	Waterbury	CT		07/17/2023	7.904	298,204		390,000
100115146	Chicago	IL		07/17/2023	9.219	245,404		335,000
100115147	Scranton	PA		07/17/2023	8.238	112,339		161,000
100115148	Detroit	MI		07/17/2023	8.231	152,954		210,000
100115149	Roosevelt	NY		07/17/2023	7.877	474,089		670,000
100115150	Chicago	IL		07/17/2023	8.933	241,873		330,000
100115151	Shirley	NY		07/17/2023	7.783	374,920		520,000
100115152	St. Louis	MO		07/17/2023	8.131	88,579		115,000
100115153	Mastic Beach	NY		07/17/2023	7.919	359,975		500,000
100115154	Miami Beach	FL		07/17/2023	8.000	189,348		250,000
100115155	Johnson City	TN		07/17/2023	8.210	162,019		242,000
100115156	Newark	NJ		07/17/2023	7.627	537,243		700,000
100115157	Schenectady	NY		07/17/2023	8.377	196,988		255,000
100115158	Newark	NJ		07/17/2023	7.678	550,530		675,000
100115159	Sicklerville	NJ		07/17/2023	7.908	145,040		200,000
100115160	Philadelphia	PA		07/17/2023	7.970	130,553		168,999
100115161	Newark	NJ		07/17/2023	7.588	490,545		610,000
100115162	Monticello	NY		07/17/2023	7.864	243,937		338,000
100115163	Paterson	NJ		07/17/2023	8.981	520,678		675,000
100115164	Cicero	IL		07/17/2023	8.068	259,918		335,000
100115165	Monroe	NY		07/17/2023	7.961	233,984		325,000
100115166	Newark	NJ		07/17/2023	7.778	493,438		605,000
100115167	Newark	NJ		07/17/2023	7.285	410,542		575,000
100115168	Newark	NJ		07/17/2023	7.778	509,750		625,000
100115169	Newark	NJ		07/17/2023	7.678	509,750		625,000
100115170	Newark	NJ		07/17/2023	7.688	490,545		600,000
100115171	Newark	NJ		07/17/2023	7.735	477,126		585,000
100115172	Newark	NJ		07/17/2023	7.850	552,344		720,000
100115173	East Moline	IL		07/17/2023	8.431	116,381		155,000
100115174	Trenton	NJ		07/17/2023	7.491	122,595		184,999
100115175	Elmwood Park	IL		07/17/2023	8.081	425,292		550,000
100115176	Trenton	NJ		07/17/2023	7.765	130,410		180,000
100115177	Cleveland	OH		07/17/2023	8.404	84,109		110,000
100115178	Ozone Park	NY		07/17/2023	8.545	515,420		905,000
100115179	Baltimore	MD		07/17/2023	8.370	105,833		136,999
100115180	Cleveland	OH		07/17/2023	8.377	123,869		162,000
100115181	Richmond	VA		07/17/2023	8.113	143,363		230,000
100115182	Glenwood	IL		07/17/2023	7.550	155,666		285,000
100115183	Kansas City	MO		07/17/2023	7.981	126,163		165,000
100115184	Berkley	MI		07/17/2023	8.200	468,821		650,000
100115185	Linden	NJ		07/17/2023	8.308	567,067		847,000
100115186	Trenton	NJ		07/17/2023	7.577	124,601		180,000
100115187	Norman	OK		07/17/2023	8.460	179,590		284,000
100115188	Charleroi	PA		07/17/2023	8.973	77,925		100,000
100115189	Waterbury	CT		07/17/2023	8.211	185,015		238,000
100115190	Kalamazoo	MI		07/17/2023	7.838	137,903		180,000
100115191	Cleveland	OH		07/17/2023	8.720	85,638		112,000
100115192	Brookhaven	NY		07/17/2023	7.990	363,696		510,000
100115193	Philadelphia	PA		07/17/2023	8.164	159,978		240,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115194	Fort Valley	GA		07/17/2023	8.184	117,332		152,999
100115195	The Bronx	NY		07/17/2023	8.045	364,350		700,000
100115196	Webster	MA		07/17/2023	7.958	307,063		395,000
100115197	Posen	IL		07/17/2023	7.950	184,813		240,000
100115198	Elizabeth	NJ		07/17/2023	7.508	356,618		535,000
100115199	Scranton	PA		07/17/2023	7.683	172,274		288,000
100115200	Huntington Station	NY		07/17/2023	8.600	394,743		485,000
100115201	Humble	TX		07/17/2023	7.269	129,742		255,000
100115202	Huntington	NY		07/17/2023	8.450	491,343		629,999
100115203	Henrico	VA		07/17/2023	7.383	151,537		267,000
100115204	Jacksonville	AR		07/17/2023	7.960	122,291		160,000
100115205	Kansas City	MO		07/17/2023	7.769	136,532		191,000
100115206	Kansas City	MO		07/17/2023	7.869	181,981		255,000
100115207	Baltimore	MD		07/17/2023	7.138	119,750		180,000
100115208	Beverly	NJ		07/17/2023	8.148	172,536		239,999
100115209	Waterbury	CT		07/17/2023	8.700	262,288		360,000
100115210	Tampa	FL		07/17/2023	7.731	207,213		271,000
100115211	Boise	ID		07/17/2023	7.327	359,249		595,000
100115212	Highland Mills	NY		07/17/2023	7.677	302,803		450,000
100115213	Bridgeton	NJ		07/17/2023	9.014	163,029		195,000
100115214	Indianapolis	IN		07/17/2023	8.004	75,188		100,000
100115216	Bronx	NY		07/17/2023	8.445	638,484		1,120,000
100115217	Hamilton	NJ		07/17/2023	8.619	87,289		125,000
100115218	Carpentersville	IL		07/17/2023	7.920	146,441		210,000
100115219	Miami	FL		07/17/2023	7.850	595,012		1,050,000
100115220	Hamilton	NJ		07/17/2023	8.548	96,563		145,000
100115221	Halethorpe	MD		07/17/2023	7.877	193,323		265,000
100115222	Hazel Park	MI		07/17/2023	8.010	105,311		137,999
100115223	Spring Hill	FL		07/17/2023	8.328	225,262		335,000
100115224	Kansas City	MO		07/17/2023	7.020	171,948		240,000
100115225	Syracuse	NY		07/17/2023	7.750	116,393		174,999
100115227	Southfield	MI		07/17/2023	7.848	85,099		150,000
100115228	Slidell	LA		07/17/2023	8.281	138,963		196,000
100115229	Toms River	NJ		07/17/2023	7.964	167,375		250,000
100115230	Philadelphia	PA		07/17/2023	8.088	122,820		199,999
100115231	Bloomingburg	NY		07/17/2023	7.783	338,023		564,999
100115232	Haverstraw	NY		07/17/2023	7.781	267,619		350,000
100115233	Stony Point	NY		07/17/2023	7.945	445,551		585,000
100115234	Haverstraw	NY		07/17/2023	7.710	409,074		535,000
100115235	West Palm Beach	FL		07/17/2023	8.152	242,191		333,000
100115236	Haverstraw	NY		07/17/2023	7.699	451,660		590,000
100115237	Trenton	NJ		07/17/2023	7.931	153,225		200,000
100115238	Margate	FL		07/17/2023	7.427	241,020		442,000
100115239	Columbus	GA		07/17/2023	8.358	124,524		150,000
100115240	Garland	TX		07/17/2023	7.748	181,388		249,999
100115241	Danbury	CT		07/17/2023	7.770	261,485		390,000
100115242	Flemington	NJ		07/17/2023	7.731	345,240		750,000
100115243	Milwaukee	WI		07/17/2023	7.470	188,490		305,000
100115244	Jersey City	NJ		07/17/2023	7.681	1,537,737		2,400,000
100115245	Trenton	NJ		07/17/2023	7.840	129,294		179,999
100115246	Greensboro	NC		07/17/2023	8.311	116,667		173,000
100115247	Charleroi	PA		07/17/2023	8.212	108,360		140,000
100115248	Long Branch	NJ		07/17/2023	8.058	206,662		390,000
100115249	Oklahoma City	OK		07/17/2023	8.332	107,174		151,000
100115250	Turnersville	NJ		07/17/2023	7.986	172,410		240,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115251	Paterson	NJ		07/17/2023	7.810	442,231		577,000
100115252	Trenton	NJ		07/17/2023	7.994	153,375		200,000
100115253	Daphne	AL		07/17/2023	7.604	190,015		331,999
100115254	Daphne	AL		07/17/2023	7.619	190,361		332,000
100115255	Atlantic City	NJ		07/17/2023	8.327	400,558		550,000
100115256	Scranton	PA		07/17/2023	7.619	163,807		290,000
100115257	Pemberton Township	NJ		07/17/2023	7.883	166,644		249,999
100115258	Kansas City	MO		07/17/2023	7.464	118,982		154,999
100115259	Gloucester Township	NJ		07/17/2023	8.603	311,535		430,000
100115260	Dolton	IL		07/17/2023	7.657	102,250		165,000
100115261	Dolton	IL		07/17/2023	7.811	100,733		165,000
100115262	Kingston	NY		07/17/2023	8.119	114,565		242,000
100115263	Lutz	FL		07/17/2023	7.814	124,941		220,000
100115264	Kingston	NY		07/17/2023	7.969	340,351		470,000
100115265	Park Forest	IL		07/17/2023	7.831	122,883		170,000
100115266	Chicago	IL		07/17/2023	7.845	161,453		225,000
100115267	Lake Worth	FL		07/17/2023	7.853	341,727		475,000
100115268	Allentown	PA		07/17/2023	7.850	191,413		255,000
100115269	Southampton	NY		07/17/2023	7.093	465,527		900,000
100115270	Madrid	IA		07/17/2023	7.899	329,925		530,000
100115271	Baltimore	MD		07/17/2023	7.764	149,102		195,000
100115273	New Orleans	LA		07/17/2023	8.109	284,923		370,000
100115274	Galloway	NJ		07/17/2023	8.536	104,780		155,000
100115275	Hickory	NC		07/17/2023	7.582	173,447		225,000
100115276	Henryetta	OK		07/17/2023	8.208	106,064		136,999
100115277	Philadelphia	PA		07/17/2023	8.019	573,367		760,000
100115278	Brooklyn	NY		07/17/2023	7.625	567,488		1,090,000
100115279	Henryetta	OK		07/17/2023	8.286	79,484		125,000
100115280	Henryetta	OK		07/17/2023	8.286	81,144		112,000
100115281	Henryetta	OK		07/17/2023	7.886	108,675		149,999
100115282	Pittston	PA		07/17/2023	7.708	178,640		230,000
100115283	Markham	IL		07/17/2023	8.401	77,400		110,000
100115285	Saraland	AL		07/17/2023	8.460	191,719		250,000
100115286	Bridgeton	NJ		07/17/2023	8.267	125,854		165,000
100115287	Northfield	OH		07/17/2023	7.698	177,309		266,000
100115288	Brockton	MA		07/17/2023	8.433	507,533		657,000
100115289	Gary	IN		07/17/2023	7.691	126,101		165,000
100115290	Elizabeth	NJ		07/17/2023	8.895	489,216		672,000
100115291	North Charleston	SC		07/17/2023	7.827	145,230		235,000
100115292	Newburgh	NY		07/17/2023	7.931	283,780		400,000
100115293	Perth Amboy	NJ		07/17/2023	7.682	171,023		550,000
100115294	Stratford	CT		07/17/2023	7.600	272,801		450,000
100115295	South Gate	CA		07/17/2023	7.375	575,763		740,000
100115296	Thornton	CO		07/17/2023	6.750	310,140		467,999
100115297	Valencia	CA		07/17/2023	7.875	601,050		698,990
100115298	Sevierville	TN		07/17/2023	7.250	391,477		489,999
100115299	Corona	CA		07/17/2023	7.499	499,749		635,000
100115300	Yucca Valley	CA		07/17/2023	7.999	628,967		820,000
100115301	Channelview	TX		07/17/2023	7.499	358,024		445,000
100115302	Bellflower	CA		07/17/2023	7.999	669,057		879,999
100115303	Lancaster	CA		07/17/2023	8.250	375,949		460,000
100115304	Davenport	FL		07/17/2023	7.375	304,478		414,999
100115305	Fontana	CA		07/17/2023	6.750	272,760		435,000
100115306	Montclair	CA		07/17/2023	7.999	647,863		860,000
100115307	Ontario	CA		07/17/2023	6.750	351,106		560,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115308	Indio	CA		07/17/2023	8.375	293,074		360,000
100115309	Puyallup	WA		07/17/2023	7.999	508,055		660,000
100115310	Milton	WA		07/17/2023	8.499	514,686		660,000
100115311	Houston	TX		07/17/2023	7.250	1,010,535		1,285,000
100115312	Oakland	CA		07/17/2023	7.625	564,226		705,000
100115313	Palm Coast	FL		07/17/2023	7.250	294,088		365,000
100115314	Camano Island	WA		07/17/2023	6.999	1,540,790		2,775,000
100115315	Long Beach	CA		07/17/2023	7.750	809,167		1,150,000
100115316	Webster	WI		07/17/2023	9.625	336,160		475,000
100115318	Celina	TX		07/17/2023	8.375	1,169,882		1,300,000
100115319	Sunrise	FL		07/17/2023	7.750	298,039		355,000
100115320	Windsor	CO		07/17/2023	7.375	837,077		1,072,000
100115321	Los Angeles	CA		07/17/2023	8.750	1,761,492		1,900,000
100115322	Phoenix	AZ		07/17/2023	8.499	116,255		330,000
100115323	Long Beach	CA		07/17/2023	9.250	353,724		430,000
100115324	Reno	NV		07/17/2023	7.125	776,912		993,000
100115325	Pasadena	TX		07/17/2023	8.999	343,658		370,000
100115326	Chatsworth	CA		07/17/2023	6.499	1,916,238		2,600,000
100115327	Moreno Valley	CA		07/17/2023	9.750	446,603		620,000
100115328	Holly Hill	FL		07/17/2023	8.375	240,931		289,999
100115329	San Diego	CA		07/17/2023	7.875	1,325,432		1,640,000
100115330	Bakersfield	CA		07/17/2023	7.999	189,868		230,000
100115332	Miami	FL		07/17/2023	6.999	496,502		671,000
100115333	Minneola	FL		07/17/2023	7.999	380,174		481,999
100115334	Boynton Beach	FL		07/17/2023	6.999	289,134		431,999
100115336	North Miami Beach	FL		07/17/2023	7.250	751,341		1,250,000
100115337	Saint Augustine	FL		07/17/2023	7.750	1,497,153		3,100,000
100115338	Holiday	FL		07/17/2023	8.499	175,766		238,000
100115339	Vancouver	WA		07/17/2023	8.999	399,506		478,000
100115340	Honolulu	HI		07/17/2023	8.999	470,484		549,999
100115341	Andover	MA		07/17/2023	8.250	906,233		1,068,000
100115342	Oakland	CA		07/17/2023	7.875	661,572		869,000
100115343	Whittier	CA		07/17/2023	6.999	524,561		720,000
100115344	Newark	NJ		07/17/2023	7.250	310,547		470,000
100115345	Venice	FL		07/17/2023	9.125	852,637		1,212,000
100115346	Los Angeles	CA		07/17/2023	8.125	431,209		699,999
100115347	Huntington Park	CA		07/17/2023	7.499	245,582		502,000
100115348	Elizabeth	NJ		07/17/2023	9.250	525,169		690,000
100115349	Cypress	TX		07/17/2023	7.625	313,024		410,000
100115350	Pueblo	CO		07/17/2023	6.999	164,619		242,000
100115351	Paterson	NJ		07/17/2023	8.499	161,808		550,000
100115352	Oakland	CA		07/17/2023	8.875	622,859		780,000
100115353	Henderson	NV		07/17/2023	6.999	186,952		375,000
100115354	Ocean Ridge	FL		07/17/2023	7.999	1,214,010		1,625,000
100115355	Littlerock	CA		07/17/2023	9.499	517,071		560,000
100115356	Upland	CA		07/17/2023	7.250	478,683		810,000
100115357	Makawao	HI		07/17/2023	8.999	1,293,431		1,650,000
100115359	Laredo	TX		07/17/2023	7.750	241,618		324,000
100115360	Whittier	CA		07/17/2023	7.750	436,839		574,999
100115361	Hardeeville	SC		07/17/2023	8.125	215,934		280,000
100115362	Atlanta	GA		07/17/2023	6.875	385,394		574,000
100115363	Destrehan	LA		07/17/2023	7.875	235,732		283,000
100115364	East Orange	NJ		07/17/2023	8.999	388,862		479,999
100115365	Cresskill	NJ		07/17/2023	8.250	605,632		740,000
100115367	Tampa	FL		07/17/2023	8.999	692,169		771,000

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100115368	Palm Coast	FL		07/17/2023	7.125	359,459		563,000
100115369	Hialeah	FL		07/17/2023	8.999	422,951		465,000
100115371	Park Rapids	MN		07/17/2023	7.250	255,273		1,250,000
100115372	Los Angeles	CA		07/17/2023	7.499	251,989		481,250
100115373	Freedom	NH		07/17/2023	7.625	258,353		367,000
100115375	Chicago	IL		07/17/2023	8.250	310,117		375,000
100115376	Chicago	IL		07/17/2023	8.875	301,537		370,000
100115377	Montclair	CA		07/17/2023	7.999	418,422		619,999
100115378	Manchester	PA		07/17/2023	7.875	155,395		215,000
100115379	Clute	TX		07/17/2023	7.375	210,982		284,999
100115380	Fredericksburg	VA		07/17/2023	7.999	421,774		515,000
100115381	Oxnard	CA		07/17/2023	8.999	471,056		623,000
100115382	Richmond	TX		07/17/2023	7.750	400,097		485,000
100115383	Sunrise	FL		07/17/2023	6.999	152,256		480,000
100115384	South Gate	CA		07/17/2023	6.750	528,784		839,999
100115385	North Lauderdale	FL		07/17/2023	7.875	307,464		405,000
100115386	Mesa	AZ		07/17/2023	9.625	306,423		340,000
100115387	Salinas	CA		07/17/2023	7.375	345,032		600,000
100115388	Taylor	TX		07/17/2023	7.750	173,896		243,000
100115389	Riverside	CA		07/17/2023	8.875	1,205,769		1,300,000
100115390	Atlanta	GA		07/17/2023	6.999	312,019		779,999
100115391	Palm Coast	FL		07/17/2023	8.625	297,156		351,000
100115392	Atlanta	GA		07/17/2023	6.999	311,978		779,999
100115393	Jacksonville	FL		07/17/2023	7.499	199,260		285,000
100115394	Atlanta	GA		07/17/2023	6.999	312,017		779,999
100115395	Atlanta	GA		07/17/2023	6.999	311,979		779,999
100115396	Atlanta	GA		07/17/2023	6.999	312,070		779,999
100115397	Lake Geneva	WI		07/17/2023	6.999	304,962		421,000
100115398	Atlanta	GA		07/17/2023	6.999	1,026,921		2,151,000
100115399	Sacramento	CA		07/17/2023	6.999	358,661		595,000
100115400	Norwalk	CT		07/17/2023	7.999	405,384		505,000
100115401	Bowie	MD		07/17/2023	8.375	450,937		590,000
100115402	Arcadia	CA		07/17/2023	6.875	1,098,848		2,065,000
100115403	Dawsonville	GA		07/17/2023	8.625	245,038		290,000
100115404	Virginia Beach	VA		07/17/2023	6.999	232,686		330,000
100115405	Fresno	CA		07/17/2023	6.999	257,847		389,000
100115406	Daly City	CA		07/17/2023	7.375	233,654		500,000
100115407	Kissimmee	FL		07/17/2023	7.499	492,946		781,999
100115408	Raleigh	NC		07/17/2023	7.499	322,629		460,999
100115409	Washington	DC		07/17/2023	7.750	362,450		476,000
100115410	Orlando	FL		07/17/2023	6.875	184,199		500,000
100115411	Downey	CA		07/17/2023	6.999	1,495,613		1,879,999
100115412	Palm Coast	FL		07/17/2023	7.750	179,677		271,999
100115413	Brawley	CA		07/17/2023	7.750	256,469		313,000
100115414	Knoxville	TN		07/17/2023	9.125	199,054		212,000
100115415	Fort Worth	TX		07/17/2023	8.875	237,161		283,999
100115416	Fayetteville	GA		07/17/2023	9.499	596,998		690,000
100115417	Panorama City	CA		07/17/2023	7.999	376,518		485,000
100115418	Los Angeles	CA		07/17/2023	7.625	476,348		610,000
100115419	Mission Viejo	CA		07/17/2023	7.250	968,304		1,380,000
100115420	Atlanta	GA		07/17/2023	7.499	258,871		380,000
100115421	Ormond Beach	FL		07/17/2023	7.625	316,326		420,000
100115422	Fontana	CA		07/17/2023	7.499	424,575		560,000
100115423	Snowmass Village	CO		07/17/2023	7.375	148,634		795,000
100115424	Miami	FL		07/17/2023	6.999	417,419		609,999

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	2	3					Additional	
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100115425	New Braunfels	TX		07/17/2023	7.625	232,391		331,000
100115426	San Diego	CA		07/17/2023	7.125	1,694,336		2,110,000
100115427	Del Haven	NJ		07/17/2023	6.999	482,136		740,000
100115428	Hawthorne	CA		07/17/2023	7.999	823,367		1,060,000
100115429	Yakima	WA		07/17/2023	7.999	292,840		355,000
100115430	Fort Lauderdale	FL		07/17/2023	7.125	219,538		344,999
100115431	Phoenix	AZ		07/17/2023	7.499	426,583		600,000
100115432	Menifee	CA		07/17/2023	8.625	700,215		869,999
100115433	Tampa	FL		07/17/2023	7.750	253,218		342,000
100115434	Visalia	CA		07/17/2023	6.999	169,888		267,000
100115435	New Braunfels	TX		07/17/2023	7.125	467,890		824,999
100115436	Anaheim	CA		07/17/2023	8.375	1,008,001		1,163,000
100115437	Lodi	CA		07/17/2023	9.499	839,466		929,999
100115438	Fort Lauderdale	FL		07/17/2023	7.125	270,294		425,000
100115439	Los Angeles	CA		07/17/2023	8.250	577,837		860,000
100115441	National City	CA		07/17/2023	8.375	984,822		1,500,000
100115442	Long Beach	CA		07/17/2023	7.999	482,060		885,000
100115443	North Chesterfield	VA		07/17/2023	9.625	201,053		230,000
100115444	Santa Ana	CA		07/17/2023	7.750	506,271		880,000
100115445	Phoenix	AZ		07/17/2023	6.750	417,872		929,999
100115446	Essex	MD		07/17/2023	8.875	270,257		325,000
100115447	Saint George	UT		07/17/2023	6.750	159,438		390,000
100115448	Los Angeles	CA		07/17/2023	7.125	682,466		845,000
100115449	Long Beach	CA		07/17/2023	8.999	851,539		953,000
100115450	New Caney	TX		07/17/2023	8.625	185,576		252,000
100115451	Rancho Cucamonga	CA		07/17/2023	7.125	874,923		1,084,000
100115452	Crowley	TX		07/17/2023	8.499	255,386		309,000
100115453	Aurora	CO		07/17/2023	6.750	219,314		364,999
100115454	Los Angeles	CA		07/17/2023	8.375	2,205,210		2,850,000
100115455	West Palm Beach	FL		07/17/2023	7.125	272,815		430,000
100115456	Los Angeles	CA		07/17/2023	9.250	703,750		765,000
100115458	Santa Rosa	CA		07/17/2023	6.999	296,557		615,000
100115459	Rancho Cucamonga	CA		07/17/2023	6.875	1,481,337		1,875,000
100115460	Mcdonough	GA		07/17/2023	7.750	430,105		563,000
100115461	Phillipsburg	NJ		07/17/2023	8.375	132,424		224,999
100115462	Litchfield Park	AZ		07/17/2023	6.875	342,829		670,000
100115463	Saint Cloud	FL		07/17/2023	6.499	242,229		610,000
100115464	Rock Hill	SC		07/17/2023	9.375	156,786		229,886
100115465	Foster City	CA		07/17/2023	7.999	926,846		1,130,000
100115466	Las Vegas	NV		07/17/2023	7.999	239,049		420,000
100115467	West Yarmouth	MA		07/17/2023	9.375	361,007		430,000
100115468	District Heights	MD		07/17/2023	7.750	291,734		369,000
100115469	Los Angeles	CA		07/17/2023	7.999	511,184		625,000
100115470	Elkridge	MD		07/17/2023	6.999	220,744		410,000
100115471	Los Angeles	CA		07/17/2023	8.625	650,975		785,000
100115472	Bermuda Dunes	CA		07/17/2023	6.999	1,488,042		2,500,000
100115473	Middleburg	FL		07/17/2023	7.250	307,797		395,000
100115474	Los Angeles	CA		07/17/2023	8.250	1,021,121		1,100,000
100115475	Coeur D'Alene	ID		07/17/2023	8.999	419,740		452,000
100115476	Charlotte	NC		07/17/2023	7.250	312,230		386,000
100115477	Glendale	CA		07/17/2023	8.999	1,269,250		1,454,000
100115478	Arcadia	CA		07/17/2023	7.499	1,285,964		1,600,000
100115479	Park Row	TX		07/17/2023	6.999	252,974		370,000
100115480	Snellville	GA		07/17/2023	8.999	330,824		355,000
100115481	Tempe	AZ		07/17/2023	6.999	639,610		990,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115482	Bend	OR		07/17/2023	7.125	467,082		711,000
100115483	Salinas	CA		07/17/2023	8.999	564,257		824,999
100115484	Rancho Palos Verdes	CA		07/17/2023	6.999	763,040		1,760,000
100115485	Lake Placid	FL		07/17/2023	7.999	221,200		275,000
100115486	Concord	CA		07/17/2023	8.250	544,022		670,000
100115487	Oxnard	CA		07/17/2023	8.750	432,481		535,000
100115488	Anaheim	CA		07/17/2023	7.499	356,379		755,000
100115489	West Chicago	IL		07/17/2023	8.999	178,820		220,000
100115490	Baxter	TN		07/17/2023	8.999	228,143		276,000
100115491	Lake Saint Louis	MO		07/17/2023	6.999	216,049		270,000
100115492	Pooler	GA		07/17/2023	7.499	236,928		298,000
100115493	Hacienda Heights	CA		07/17/2023	8.999	821,105		899,999
100115494	Tempe	AZ		07/17/2023	7.250	254,901		335,000
100115495	Gainesville	GA		07/17/2023	7.499	210,252		285,000
100115496	Davenport	FL		07/17/2023	6.999	271,201		385,000
100115497	Palisade	CO		07/17/2023	8.875	513,622		591,000
100115498	Davidsonville	MD		07/17/2023	6.999	1,061,739		1,340,000
100115499	Apple Valley	CA		07/17/2023	8.375	275,528		375,000
100115500	North Las Vegas	NV		07/17/2023	7.999	226,994		369,999
100115501	Lakeland	FL		07/17/2023	7.999	162,965		360,000
100115502	Granbury	TX		07/17/2023	7.499	625,197		774,000
100115503	Fontana	CA		07/17/2023	8.875	556,526		830,000
100115504	Austin	TX		07/17/2023	8.999	388,209		499,999
100115505	Gilbert	AZ		07/17/2023	7.499	701,317		890,000
100115506	Stockton	CA		07/17/2023	9.875	323,447		370,000
100115507	Kennewick	WA		07/17/2023	7.375	275,005		429,500
100115508	Columbia	SC		07/17/2023	8.999	133,359		158,000
100115509	Los Angeles	CA		07/17/2023	7.999	496,478		850,000
100115510	Dallas	TX		07/17/2023	6.999	196,765		244,999
100115511	Las Vegas	NV		07/17/2023	10.499	457,645		523,000
100115512	Stockton	CA		07/17/2023	6.999	232,021		365,000
100115514	Salida	CA		07/17/2023	9.375	419,873		476,000
100115515	Long Beach	CA		07/17/2023	9.625	871,796		960,000
100115516	Stockton	CA		07/17/2023	6.999	238,114		375,000
100115517	Colton	CA		07/17/2023	7.499	182,306		500,000
100115518	Stockton	CA		07/17/2023	6.999	293,697		550,000
100115519	Granite Bay	CA		07/17/2023	9.125	1,932,395		2,100,000
100115520	Fridley	MN		07/17/2023	8.250	441,535		576,000
100115521	Long Beach	CA		07/17/2023	7.499	648,202		800,000
100115522	Houston	TX		07/17/2023	7.999	193,651		265,000
100115523	Los Angeles	CA		07/17/2023	9.499	1,940,235		2,550,000
100115524	Cave Springs	AR		07/17/2023	7.875	129,798		373,000
100115525	Los Angeles	CA		07/17/2023	6.999	786,702		1,050,000
100115526	Tampa	FL		07/17/2023	8.999	374,273		414,000
100115527	Florida City	FL		07/17/2023	7.375	323,040		400,000
100115528	Los Angeles	CA		07/17/2023	6.999	969,515		1,800,000
100115529	Boca Raton	FL		07/19/2023	7.999	706,073		915,000
100115530	Palm Springs	FL		07/19/2023	8.749	249,803		350,000
100115532	Phoenix	AZ		07/19/2023	8.249	640,880		900,000
100115533	Ocean City	MD		07/19/2023	9.124	199,627		260,000
100115534	Miami	FL		07/19/2023	7.624	368,643		540,000
100115535	Bradenton Beach	FL		07/19/2023	7.749	1,095,635		1,450,000
100115536	Saint Albans	WV		07/19/2023	7.874	80,173		121,999
100115537	Phoenix	AZ		07/19/2023	8.249	640,880		900,000
100115538	Saint James	NY		07/19/2023	7.124	1,731,841		2,474,999

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100115539	Brownsburg	IN		07/19/2023	8.124	223,730		300,000
100115540	Orlando	FL		07/19/2023	7.874	117,229		260,000
100115541	Rockwall	TX		07/19/2023	7.874	133,004		501,000
100115542	Coral Springs	FL		07/19/2023	8.125	447,241		585,000
100115543	Providence	RI		07/19/2023	8.000	274,219		442,000
100115544	Georgetown	TX		07/19/2023	8.374	511,760		752,000
100115545	New York	NY		07/19/2023	7.874	501,811		650,000
100115546	Lehigh Acres	FL		07/19/2023	7.624	306,182		375,000
100115547	Sacramento	CA		07/19/2023	7.875	272,355		334,999
100115548	Jacksonville Beach	FL		07/19/2023	7.249	605,964		1,100,000
100115549	Indianapolis	IN		07/19/2023	9.375	287,700		409,999
100115550	Plantation	FL		07/19/2023	6.999	469,741		585,000
100115551	Florence	OR		07/19/2023	6.999	305,619		485,000
100115552	Key Largo	FL		07/19/2023	6.999	417,380		650,000
100115553	Attleboro	MA		07/19/2023	7.874	398,581		525,000
100115554	Leominster	MA		07/19/2023	7.624	210,037		300,000
100115555	Philadelphia	PA		07/19/2023	7.249	367,851		505,000
100115556	Riverside	CA		07/19/2023	6.999	791,487		1,200,000
100115557	Apollo Beach	FL		07/19/2023	7.624	587,353		715,000
100115558	North Las Vegas	NV		07/19/2023	8.000	235,187		333,000
100115559	Las Vegas	NV		07/19/2023	8.000	242,314		340,000
100115560	Riverside	NJ		07/19/2023	8.374	400,322		490,000
100115561	Myrtle Beach	SC		07/19/2023	9.749	138,423		180,000
100115562	Glendale	AZ		07/19/2023	7.249	954,184		1,199,899
100115563	Concord	NC		07/19/2023	8.499	230,845		285,000
100115564	Los Angeles	CA		07/19/2023	8.500	4,067,500		8,000,000
100115565	Atlanta	GA		07/19/2023	8.375	209,484		344,000
100115566	Gaithersburg	MD		07/19/2023	8.499	311,150		379,999
100115567	Arlington	TX		07/19/2023	8.374	268,615		332,000
100115568	Houston	TX		07/19/2023	8.624	168,262		220,000
100115569	Kissimmee	FL		07/19/2023	7.999	470,244		575,000
100115570	Modesto	CA		07/19/2023	7.999	527,082		644,499
100115571	Deer Park	NY		07/19/2023	7.874	461,595		570,000
100115572	Sterling	MA		07/19/2023	9.374	287,171		354,000
100115573	Gulf Shores	AL		07/19/2023	7.499	556,909		744,000
100115574	Baltimore	MD		07/19/2023	7.124	184,031		245,000
100115575	Baltimore	MD		07/19/2023	8.374	256,072		340,000
100115576	San Tan Valley	AZ		07/19/2023	7.374	401,481		670,000
100115577	Wesley Chapel	FL		07/19/2023	7.624	529,740		655,000
100115578	Loxahatchee	FL		07/19/2023	8.374	336,074		367,000
100115580	Hopkinton	MA		07/19/2023	8.124	442,251		550,000
100115581	Clearwater	FL		07/19/2023	8.999	759,360		1,020,000
100115582	Gaffney	SC		07/19/2023	10.249	277,285		316,000
100115583	Venice	FL		07/19/2023	7.499	268,073		365,000
100115584	Bay Point	CA		07/19/2023	9.249	476,284		575,000
100115585	New Castle	DE		07/19/2023	8.874	157,858		230,000
100115586	Baltimore	MD		07/19/2023	9.624	88,090		130,000
100115587	Baltimore	MD		07/19/2023	9.374	88,301		130,000
100115588	Columbus	OH		07/19/2023	8.749	76,210		117,000
100115589	Brookeland	TX		07/19/2023	7.374	354,689		470,000
100115590	Ceres	CA		07/19/2023	9.999	372,974		450,000
100115591	Jacksonville	FL		07/19/2023	7.999	184,839		260,000
100115592	Frederick	MD		07/19/2023	7.999	193,635		260,000
100115593	San Antonio	TX		07/19/2023	8.124	195,315		240,000
100115594	Doral	FL		07/19/2023	7.249	861,556		1,277,000

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100115595	Houston	TX		07/19/2023	7.499	273,339		370,000
100115596	Miami	FL		07/19/2023	7.999	387,671		450,000
100115597	Pompano Beach	FL		07/19/2023	8.624	293,399		415,000
100115598	Indian Land	SC		07/19/2023	7.874	186,043		245,000
100115599	Cape May	NJ		07/19/2023	7.249	861,198		1,324,999
100115600	Wellington	FL		07/19/2023	8.124	2,719,149		3,550,000
100115601	Fresno	TX		07/19/2023	8.499	240,729		299,999
100115602	Crestline	CA		07/19/2023	7.999	208,706		367,000
100115603	Miami Beach	FL		07/19/2023	7.249	840,279		2,100,000
100115604	Crestline	CA		07/19/2023	7.999	205,964		338,000
100115605	Chicago	IL		07/19/2023	7.624	199,992		316,000
100115606	Bronx	NY		07/19/2023	7.624	431,787		620,000
100115607	Rye	NY		07/19/2023	7.625	2,738,475		4,200,000
100115608	Sublimity	OR		07/19/2023	7.374	422,642		590,000
100115609	Othello	WA		07/19/2023	9.624	289,361		381,500
100115610	Colleyville	TX		07/19/2023	8.374	1,226,336		1,435,000
100115611	Castalian Springs	TN		07/19/2023	8.749	287,162		375,000
100115612	Fresno	CA		07/19/2023	8.499	323,375		421,000
100115613	Hollywood	FL		07/19/2023	8.499	251,520		377,000
100115614	Bullhead City	AZ		07/19/2023	8.124	190,529		270,000
100115615	Gaithersburg	MD		07/19/2023	7.624	363,816		485,000
100115616	Daly City	CA		07/19/2023	8.250	678,300		1,130,000
100115617	Norfolk	VA		07/19/2023	9.499	202,679		275,000
100115618	Fort Lauderdale	FL		07/19/2023	7.749	110,408		1,200,000
100115619	Mayview	MO		07/19/2023	8.499	496,548		615,000
100115620	Granby	CO		07/19/2023	8.999	224,875		295,000
100115621	Scottsdale	AZ		07/19/2023	7.249	573,968		900,000
100115622	Phelan	CA		07/19/2023	8.124	410,052		505,000
100115623	Westerville	OH		07/19/2023	8.250	335,922		405,000
100115624	Pinole	CA		07/19/2023	8.600	518,784		640,000
100115625	Parker	CO		07/19/2023	8.124	1,001,617		1,223,000
100115626	Brooklyn	NY		07/19/2023	7.999	2,402,682		2,970,000
100115627	Indio	CA		07/19/2023	9.375	113,935		530,000
100115628	Westlake Village	CA		07/19/2023	8.750	1,720,260		2,000,000
100115629	Miami	FL		07/19/2023	8.250	166,221		257,999
100115630	Tulare	CA		07/19/2023	8.750	124,433		220,000
100115631	Lubbock	TX		07/19/2023	9.375	88,522		147,500
100115632	Ventnor City	NJ		07/19/2023	7.250	209,056		415,000
100115633	Hemet	CA		07/19/2023	8.249	316,877		415,000
100115634	Anaheim	CA		07/19/2023	7.499	744,700		914,999
100115635	Cathedral City	CA		07/19/2023	8.500	455,391		550,000
100115636	Pomona	CA		07/19/2023	8.250	474,609		625,000
100115637	Phoenix	OR		07/19/2023	6.874	331,488		410,000
100115638	Katy	TX		07/19/2023	8.875	292,520		357,000
100115639	Belvidere	IL		07/19/2023	7.874	108,899		160,000
100115640	Vero Beach	FL		07/19/2023	8.750	182,965		255,000
100115641	Reunion	FL		07/19/2023	8.499	262,803		353,000
100115642	Fontana	CA		07/19/2023	8.250	464,698		572,000
100115643	Kissimmee	FL		07/19/2023	8.249	263,672		324,000
100115644	Beverly Hills	CA		07/19/2023	7.874	1,089,719		1,359,999
100115645	Stanhope	NJ		07/19/2023	9.249	311,063		400,000
100115646	Garden Grove	CA		07/19/2023	7.249	871,318		1,075,000
100115647	Pennsauken	NJ		07/19/2023	9.875	217,624		295,000
100115649	Tamarac	FL		07/19/2023	9.999	387,592		545,000
100115650	Las Vegas	NV		07/19/2023	7.375	1,097,794		1,399,999

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100115651	Baltimore	MD		07/19/2023	8.874	323,512		390,000
100115652	Moorpark	CA		07/19/2023	8.374	579,353		699,000
100115653	Davenport	FL		07/19/2023	8.374	206,279		420,000
100115654	Tewksbury	MA		07/19/2023	8.374	533,893		650,000
100115655	Austin	AR		07/19/2023	6.499	536,477		698,000
100115656	Deerfield Beach	FL		07/19/2023	8.874	328,607		440,000
100115657	Sacramento	CA		07/19/2023	8.249	352,951		429,999
100115658	Navarre	FL		07/19/2023	8.499	386,415		465,000
100115659	Bridgeport	CT		07/19/2023	9.749	282,027		341,000
100115660	Marysville	WA		07/20/2023	7.500	479,540		750,000
100115661	Aventura	FL		07/20/2023	7.625	425,835		575,000
100115662	Cumming	GA		07/20/2023	6.999	385,225		541,000
100115663	Highlands	NC		07/20/2023	6.999	585,963		830,000
100115664	South Plainfield	NJ		07/20/2023	7.125	277,448		365,000
100115665	Linden	NJ		07/20/2023	6.875	399,487		530,000
100115666	Wasilla	AK		07/20/2023	6.990	916,041		1,269,999
100115667	Lincoln City	OR		07/20/2023	6.500	303,835		390,000
100115668	Atlanta	GA		07/20/2023	6.999	359,370		568,000
100115669	Basye	VA		07/20/2023	7.625	297,992		392,999
100115670	Fernandina Beach	FL		07/20/2023	7.625	459,779		640,000
100115671	Athens	GA		07/20/2023	6.999	302,227		425,000
100115672	Astoria	NY		07/20/2023	7.625	742,166		1,400,000
100115673	Phoenix	AZ		07/20/2023	7.625	386,113		513,000
100115674	Jacksonville	FL		07/20/2023	6.375	241,930		349,000
100115675	Ocala	FL		07/20/2023	6.625	248,166		315,999
100115676	Wesley Chapel	FL		07/20/2023	6.999	554,939		758,000
100115677	Fountain	CO		07/20/2023	7.625	269,647		340,000
100115678	Alpharetta	GA		07/20/2023	6.625	423,106		563,999
100115679	Rockwall	TX		07/20/2023	6.625	252,525		320,000
100115680	Minneapolis	MN		07/20/2023	6.999	237,358		318,000
100115681	Stateline	NV		07/20/2023	7.625	716,338		951,000
100115682	Franklin	TN		07/20/2023	6.500	319,479		430,000
100115683	Las Vegas	NV		07/20/2023	6.125	259,187		350,000
100115684	Bakersfield	CA		07/20/2023	7.625	394,305		494,999
100115685	Renton	WA		07/20/2023	6.999	557,561		735,000
100115686	Broomfield	CO		07/20/2023	6.999	285,648		377,999
100115687	Duluth	MN		07/20/2023	6.250	226,921		291,000
100115688	Aubrey	TX		07/20/2023	6.125	273,501		370,000
100115689	Raleigh	NC		07/20/2023	7.125	265,740		350,000
100115690	Arroyo Grande	CA		07/20/2023	6.624	629,907		850,000
100115691	Apple Valley	CA		07/20/2023	7.500	255,300		335,000
100115692	Waldorf	MD		07/20/2023	6.375	226,560		345,000
100115693	Kent	WA		07/20/2023	5.999	895,463		1,220,000
100115694	Naples	FL		07/20/2023	7.125	533,198		705,000
100115695	Omaha	NE		07/20/2023	6.625	281,170		450,000
100115696	Los Angeles	CA		07/20/2023	6.624	839,085		1,170,000
100115697	Broadlands	VA		07/20/2023	6.500	457,745		614,999
100115698	Oakland	CA		07/20/2023	7.375	562,361		859,999
100115699	Lakewood	NJ		07/20/2023	7.125	263,454		349,999
100115700	Logan	UT		07/20/2023	5.999	234,458		385,000
100115701	Verona	NJ		07/20/2023	7.125	535,536		765,000
100115702	El Cajon	CA		07/20/2023	7.125	447,874		605,000
100115703	Glassboro	NJ		07/20/2023	6.625	239,696		309,999
100115704	Sparks	NV		07/20/2023	7.250	447,375		630,000
100115705	Howell	NJ		07/20/2023	7.125	381,929		515,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100115706	Hartford	CT		07/20/2023	7.250	274,535		385,000
100115707	Buford	GA		07/20/2023	6.990	230,076		326,000
100115708	Tucker	GA		07/20/2023	6.624	253,359		337,999
100115709	Rancho Cordova	CA		07/20/2023	6.750	448,954		595,000
100115710	Lake Havasu City	AZ		07/20/2023	7.625	517,160		673,000
100115711	Katy	TX		07/20/2023	6.625	330,717		460,000
100115712	Richardson	TX		07/20/2023	6.499	323,806		436,000
100115713	Yardley	PA		07/20/2023	6.500	236,417		334,999
100115714	Chickasha	OK		07/20/2023	6.625	254,579		371,000
100115715	Bradenton	FL		07/20/2023	6.990	327,626		470,000
100115716	Hallandale Beach	FL		07/20/2023	7.625	244,482		340,000
100115717	Philadelphia	PA		07/20/2023	7.000	287,764		380,000
100115718	Spokane	WA		07/20/2023	7.000	335,446		490,000
100115719	Scottsdale	AZ		07/20/2023	7.125	305,879		404,999
100115720	North Myrtle Beach	SC		07/20/2023	7.375	263,627		345,000
100115721	Columbus	OH		07/20/2023	6.500	267,250		379,999
100115722	Winter Park	FL		07/20/2023	7.125	316,693		415,000
100115723	Delray Beach	FL		07/20/2023	6.990	438,882		615,000
100115724	Wilmington	NC		07/20/2023	7.500	247,156		304,999
100115725	Red Oak	TX		07/20/2023	6.499	299,397		403,499
100115726	Washington	DC		07/20/2023	6.990	365,232		485,000
100115727	Las Vegas	NV		07/20/2023	6.990	573,115		765,000
100115728	Renton	WA		07/20/2023	6.499	236,928		314,999
100115729	Virginia Beach	VA		07/20/2023	7.500	302,256		375,000
100115730	Seminole	FL		07/20/2023	6.990	356,028		460,000
100115731	South Gate	CA		07/20/2023	6.624	662,277		950,000
100115732	Arlington	TX		07/20/2023	6.500	233,274		312,000
100115733	West Haven	CT		07/20/2023	6.625	294,316		460,000
100115734	Kailua Kona	HI		07/20/2023	6.624	1,056,174		1,400,000
100115735	Palmetto Bay	FL		07/20/2023	7.625	639,397		1,020,000
100115736	Lutz	FL		07/20/2023	6.375	254,259		370,000
100115737	Baltimore	MD		07/20/2023	6.624	228,033		302,000
100115738	Tulare	CA		07/20/2023	7.625	245,931		375,000
100115739	Schwenksville	PA		07/20/2023	6.625	279,773		374,999
100115740	Schwenksville	PA		07/20/2023	6.625	300,370		400,000
100115741	Lawrenceville	GA		07/20/2023	7.375	309,174		410,000
100115742	Richmond Hill	GA		07/20/2023	5.990	302,930		427,000
100115743	Gainesville	GA		07/20/2023	7.625	264,937		347,000
100115744	Gainesville	GA		07/20/2023	7.625	273,946		356,500
100115745	Oldsmar	FL		07/20/2023	5.875	278,955		405,000
100115746	Savage	MN		07/20/2023	7.625	451,955		595,000
100115747	Bakersfield	CA		07/20/2023	7.375	273,588		370,000
100115748	Opelika	AL		07/20/2023	6.624	292,939		393,000
100115749	Houston	TX		07/20/2023	7.500	293,242		400,000
100115750	Fort Worth	TX		07/20/2023	7.000	270,478		380,000
100115751	Howell	NJ		07/20/2023	6.624	387,515		535,000
100115752	Kissimmee	FL		07/20/2023	7.500	440,956		590,000
100115753	Fort Worth	TX		07/20/2023	7.500	336,231		442,000
100115754	Carolina Beach	NC		07/20/2023	6.624	280,394		377,999
100115755	Warwick	RI		07/20/2023	6.625	274,387		365,000
100115756	Ione	CA		07/20/2023	7.125	380,601		500,000
100115757	Kissimmee	FL		07/20/2023	7.625	301,747		400,000
100115758	Linwood	NJ		07/20/2023	7.500	491,101		650,000
100115759	Tampa	FL		07/20/2023	7.500	264,326		347,999
100115760	Bastrop	TX		07/20/2023	7.625	291,711		425,000

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	2	3					Additional	
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100115761	Lake Lure	NC		07/20/2023	7.625	239,996		320,000
100115762	Herndon	VA		07/20/2023	7.500	346,135		489,999
100115763	Grand Prairie	TX		07/20/2023	7.625	325,016		457,999
100115764	Rosharon	TX		07/20/2023	4.990	214,993		316,000
100115765	Woodstock	GA		07/20/2023	7.500	323,043		444,000
100115766	Palmer	AK		07/20/2023	7.125	230,113		289,999
100115767	Maple Shade	NJ		07/20/2023	7.625	238,091		310,000
100115768	Cape Coral	FL		07/20/2023	6.990	238,794		335,000
100115769	Bradenton	FL		07/20/2023	7.125	315,221		511,999
100115770	Las Vegas	NV		07/20/2023	6.624	301,976		414,999
100115771	Fort Lauderdale	FL		07/20/2023	6.625	337,922		500,000
100115772	Prescott Valley	AZ		07/20/2023	7.625	303,315		395,000
100115773	Homestead	FL		07/20/2023	6.875	326,534		431,000
100115774	Columbia	SC		07/20/2023	7.125	243,952		325,000
100115775	Albuquerque	NM		07/20/2023	7.125	626,961		825,000
100115776	Smithville	TN		07/20/2023	6.875	320,227		451,999
100115777	Malvern	PA		07/20/2023	6.625	248,671		328,000
100115778	Dallas	TX		07/20/2023	6.624	442,674		644,999
100115779	Captain Cook	HI		07/20/2023	7.625	277,462		369,999
100115780	Moreno Valley	CA		07/20/2023	7.250	340,084		449,999
100115781	Fayetteville	AR		07/20/2023	6.625	352,954		447,000
100115782	Wauwatosa	WI		07/20/2023	7.625	262,649		350,000
100115783	New Albany	OH		07/20/2023	6.624	279,228		370,000
100115784	Rocklin	CA		07/20/2023	7.375	436,448		577,000
100115785	Shelton	CT		07/20/2023	6.624	382,710		545,000
100115786	Anna	TX		07/20/2023	6.624	285,629		385,000
100115787	Staten Island	NY		07/20/2023	6.500	580,759		779,999
100115788	Payson	AZ		07/20/2023	6.500	268,225		357,999
100115789	Orlando	FL		07/20/2023	7.625	435,632		545,000
100115790	Midlothian	VA		07/20/2023	7.625	285,525		353,999
100115791	Kodak	TN		07/20/2023	7.625	259,517		555,000
100115792	Rogers	AR		07/20/2023	7.500	289,964		383,999
100115793	Weston	TX		07/20/2023	7.625	372,374		483,000
100115794	North Myrtle Beach	SC		07/20/2023	7.625	509,895		640,000
100115795	Palm Coast	FL		07/20/2023	6.625	299,577		475,000
100115796	Bronx	NY		07/20/2023	7.000	604,889		800,000
100115797	New Smyrna Beach	FL		07/20/2023	7.000	626,590		880,500
100115798	Durham	NC		07/20/2023	6.500	301,923		402,000
100115799	Murrells Inlet	SC		07/20/2023	7.500	303,608		455,000
100115800	Lake Arrowhead	CA		07/20/2023	7.500	395,794		490,000
100115801	Winchester	CA		07/20/2023	6.625	608,507		810,000
100115802	Reno	NV		07/20/2023	6.499	320,552		440,000
100115803	Los Angeles	CA		07/20/2023	7.375	431,395		580,000
100115804	Raleigh	NC		07/20/2023	5.625	232,575		323,000
100115805	Social Circle	GA		07/20/2023	7.500	284,676		378,500
100115806	Ocean City	MD		07/20/2023	7.625	301,728		401,000
100115807	Surprise	AZ		07/20/2023	5.875	319,211		440,000
100115808	Central Falls	RI		07/20/2023	7.500	389,332		520,000
100115809	Doral	FL		07/20/2023	7.500	400,141		585,000
100115810	Wesley Chapel	FL		07/20/2023	5.625	220,436		305,000
100115811	Everett	WA		07/20/2023	6.990	676,643		900,000
100115812	Nokomis	FL		07/20/2023	7.500	400,712		525,000
100115813	Belleville	NJ		07/20/2023	6.624	449,813		619,999
100115814	Big Bear Lake	CA		07/20/2023	7.625	365,928		475,000
100115815	El Monte	CA		07/20/2023	7.250	871,765		1,150,000

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100115816	Marathon	FL		07/20/2023	7.500	422,011		587,500
100115817	Santa Rosa Beach	FL		07/20/2023	7.250	297,161		449,999
100115818	Long Branch	NJ		07/20/2023	7.500	300,896		400,000
100115819	Coconut Creek	FL		07/20/2023	7.500	486,456		645,000
100115820	Houston	TX		07/20/2023	7.625	268,893		350,000
100115821	Rosemount	MN		07/20/2023	6.000	255,346		464,999
100115822	Columbus	OH		07/20/2023	6.875	453,109		645,000
100115823	Bentonville	AR		07/20/2023	7.375	278,695		366,000
100115824	Tucson	AZ		07/20/2023	7.625	302,603		375,000
100115825	North Myrtle Beach	SC		07/20/2023	5.990	254,694		345,000
100115826	Fredericksburg	TX		07/20/2023	6.375	1,035,757		1,402,000
100115827	Reno	NV		07/20/2023	7.375	302,322		400,000
100115828	Glendale	AZ		07/20/2023	7.125	238,982		335,000
100115829	Seattle	WA		07/20/2023	7.125	488,007		645,000
100115830	North Port	FL		07/20/2023	6.000	254,453		360,000
100115831	Kissimmee	FL		07/20/2023	7.125	235,441		309,000
100115832	Spokane Valley	WA		07/20/2023	6.125	323,653		445,000
100115833	Saint Augustine	FL		07/20/2023	6.000	240,913		326,100
100115834	North Myrtle Beach	SC		07/20/2023	7.625	501,417		659,999
100115835	Davenport	FL		07/20/2023	6.875	267,907		360,000
100115836	Richmond Hill	GA		07/20/2023	4.990	253,286		360,000
100115837	Fort Worth	TX		07/20/2023	5.750	249,492		350,000
100115838	Glassboro	NJ		07/20/2023	7.500	272,414		340,000
100115839	Rio Rancho	NM		07/20/2023	5.250	253,680		350,000
100115840	Chestertown	MD		07/20/2023	5.250	235,506		330,000
100115841	Fort Worth	TX		07/20/2023	6.000	284,051		370,000
100115842	Denton	TX		07/20/2023	5.750	259,009		358,000
100115843	Azle	TX		07/20/2023	5.750	234,450		320,000
100115844	Fort Worth	TX		07/20/2023	5.990	254,340		350,000
100115845	Bentonville	AR		07/20/2023	6.625	259,602		345,000
100115846	New Market	AL		07/20/2023	5.750	233,195		309,900
100115847	Hialeah	FL		07/20/2023	7.125	343,748		475,000
100115848	Atlanta	GA		07/20/2023	6.624	305,861		450,000
100115849	Fort Collins	CO		07/20/2023	7.125	232,964		304,999
100115850	Atlanta	GA		07/20/2023	6.500	330,928		480,000
100115851	Las Vegas	NV		07/20/2023	6.875	385,719		551,999
100115852	Big Bear Lake	CA		07/20/2023	7.125	287,198		380,000
100115853	Tigard	OR		07/20/2023	7.625	472,360		585,000
100115854	Grafton	OH		07/20/2023	7.625	283,253		365,000
100115855	Sarasota	FL		07/20/2023	6.125	396,926		537,000
100115856	Rio Rancho	NM		07/20/2023	7.500	286,248		374,999
100115857	Miami	FL		07/20/2023	7.625	344,230		485,000
100115859	Auburn	GA		07/20/2023	7.375	256,723		332,000
100115860	Pooler	GA		07/20/2023	7.125	312,370		425,000
100115861	Pueblo West	CO		07/20/2023	7.000	295,837		400,000
100115862	Aurora	IL		07/20/2023	7.375	253,500		320,000
100115863	Newark	NJ		07/20/2023	7.625	534,453		700,000
100115864	Aubrey	TX		07/20/2023	6.750	286,682		384,999
100115865	Manchester	MO		07/20/2023	7.000	266,179		350,000
100115866	Chandler	AZ		07/20/2023	6.875	235,660		302,000
100115867	Sultan	WA		07/20/2023	7.375	444,690		555,000
100115868	Port Richey	FL		07/20/2023	6.875	249,131		332,000
100115869	Myrtle Beach	SC		07/20/2023	7.125	240,181		326,000
100115870	Reading	PA		07/20/2023	7.625	246,927		305,000
100115871	Belton	MO		07/20/2023	5.875	274,728		379,999

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	2	3					Additional	
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100115872	Gore	OK		07/20/2023	7.250	290,778		438,000
100115873	Fort Myers	FL		07/20/2023	6.125	397,541		625,000
100115874	Durham	NC		07/20/2023	6.625	289,298		387,999
100115875	Colorado Springs	CO		07/20/2023	6.625	341,740		448,000
100115876	Phoenix	AZ		07/20/2023	5.875	306,779		419,999
100115877	Seminole	FL		07/20/2023	7.625	319,633		420,000
100115878	Lehi	UT		07/20/2023	6.000	301,952		409,000
100115879	Oak Island	NC		07/20/2023	7.625	409,296		506,000
100115880	Eatonton	GA		07/20/2023	6.990	535,728		730,000
100115881	Oak Island	NC		07/20/2023	7.375	341,499		514,999
100115882	Decatur	GA		07/20/2023	6.499	281,672		405,000
100115883	Hutto	TX		07/20/2023	6.375	239,154		342,000
100115884	Orlando	FL		07/20/2023	7.125	575,357		760,000
100115885	Greenville	SC		07/20/2023	7.500	249,390		324,999
100115886	New Orleans	LA		07/20/2023	7.625	349,590		460,000
100115887	North Port	FL		07/20/2023	6.624	251,186		355,000
100115888	Saint Cloud	FL		07/20/2023	7.125	292,294		365,000
100115889	Corpus Christi	TX		07/20/2023	6.990	296,427		410,999
100115890	North Miami Beach	FL		07/20/2023	7.125	391,997		576,000
100115891	Greensboro	NC		07/20/2023	7.125	341,740		450,000
100115892	Fair Oaks	CA		07/20/2023	7.125	493,351		660,000
100115893	Katy	TX		07/20/2023	6.990	348,512		469,000
100115894	Cypress	TX		07/20/2023	6.875	253,252		390,000
100115895	Queen Creek	AZ		07/20/2023	5.000	328,706		470,000
100115896	Fort Worth	TX		07/20/2023	7.625	302,582		461,613
100115897	Brooklyn	NY		07/20/2023	6.990	621,171		929,999
100115898	Kyle	TX		07/20/2023	6.125	249,858		346,000
100115899	Ellijay	GA		07/20/2023	6.750	244,697		314,999
100115900	Glassboro	NJ		07/20/2023	6.375	242,268		327,000
100115901	Spring Hill	TN		07/20/2023	6.750	315,628		432,000
100115902	Wesley Chapel	FL		07/20/2023	7.625	354,188		459,000
100115903	Hutto	TX		07/20/2023	7.500	276,221		363,000
100115904	San Antonio	TX		07/20/2023	7.625	254,280		340,000
100115905	Mesquite	TX		07/20/2023	6.000	237,336		326,000
100115906	Forth Worth	TX		07/20/2023	5.750	240,305		328,000
100115907	Conroe	TX		07/20/2023	6.250	254,003		416,000
100115908	Carmichael	CA		07/20/2023	7.625	487,574		660,000
100115909	Rosharon	TX		07/20/2023	5.500	226,707		304,000
100115910	Hutto	TX		07/20/2023	6.625	264,372		354,999
100115911	El Monte	CA		07/20/2023	7.500	963,003		1,340,000
100115912	Eugene	OR		07/20/2023	7.500	428,019		575,000
100115913	Sacramento	CA		07/20/2023	7.125	456,771		609,999
100115914	Miami	FL		07/20/2023	7.500	289,179		388,000
100115915	Irvine	CA		07/20/2023	7.125	426,495		560,000
100115916	Flowery Branch	GA		07/20/2023	7.625	541,549		716,000
100115917	Spring Hill	FL		07/20/2023	6.625	251,596		345,000
100115918	Gainesville	FL		07/20/2023	6.875	256,404		325,000
100115919	Winthrop	MA		07/20/2023	7.500	570,389		760,000
100115920	Lincoln	RI		07/20/2023	7.500	323,462		450,000
100115921	Washington	DC		07/20/2023	7.250	348,981		530,000
100115922	Tempe	AZ		07/20/2023	6.499	236,126		315,000
100115923	Seminole	FL		07/20/2023	7.500	437,514		578,000
100115924	Naples	FL		07/20/2023	7.500	346,398		465,000
100115925	Goodyear	AZ		07/20/2023	7.125	388,286		585,000
100115926	Florida City	FL		07/20/2023	6.990	362,336		455,000

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	2	3					Additional	
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100115927	Aurora	CO		07/20/2023	7.625	245,328		320,000
100115928	Elk Grove Village	IL		07/20/2023	7.125	318,953		420,000
100115929	Phoenix	AZ		07/20/2023	6.499	257,683		410,000
100115930	Lewisville	TX		07/20/2023	7.125	324,015		454,000
100115931	Rockville	MD		07/20/2023	6.875	422,733		575,000
100115932	Export	PA		07/20/2023	7.625	367,909		490,000
100115933	Reedville	VA		07/20/2023	7.125	357,060		470,000
100115934	Oviedo	FL		07/20/2023	6.500	321,546		429,000
100115935	Cape Coral	FL		07/20/2023	6.625	267,113		369,999
100115936	Henderson	NV		07/20/2023	6.625	548,022		695,000
100115937	Nashville	TN		07/20/2023	7.250	534,206		734,999
100115938	Garnet Valley	PA		07/20/2023	6.990	344,597		465,000
100115939	Surfside Beach	SC		07/20/2023	7.625	729,441		964,999
100115940	Sevierville	TN		07/20/2023	7.500	523,733		690,000
100115941	Jacksonville	FL		07/20/2023	7.625	306,782		418,000
100115942	Fort Walton Beach	FL		07/20/2023	7.125	249,595		319,999
100115943	Port Charlotte	FL		07/20/2023	6.625	261,838		376,000
100115944	Hialeah	FL		07/20/2023	7.125	391,058		515,000
100115945	Bothell	WA		07/20/2023	7.000	679,571		900,000
100115946	Madison	TN		07/20/2023	6.875	313,454		415,000
100115947	Buford	GA		07/20/2023	5.250	233,619		367,999
100115948	Metairie	LA		07/20/2023	6.125	332,960		454,000
100115949	Wallington	NJ		07/20/2023	7.125	456,193		609,999
100115950	Hilton Head Island	SC		07/20/2023	6.990	256,733		340,000
100115951	Kingsland	TX		07/20/2023	6.624	360,802		485,000
100115952	Budd Lake	NJ		07/20/2023	7.625	355,054		445,000
100115953	Wareham	MA		07/20/2023	7.625	320,276		420,000
100115954	Yreka	CA		07/20/2023	7.625	251,392		309,000
100115955	Las Vegas	NV		07/20/2023	7.625	305,914		402,000
100115956	Surprise	AZ		07/20/2023	5.500	324,380		451,999
100115957	Roswell	GA		07/20/2023	7.625	490,996		645,000
100115958	Bayonne	NJ		07/20/2023	7.500	516,088		685,000
100115959	Arlington	TX		07/20/2023	6.625	293,484		393,500
100115960	Westfield	IN		07/20/2023	6.625	243,138		328,999
100115961	Salisbury	MD		07/20/2023	6.625	351,416		549,000
100115962	Littlerock	CA		07/20/2023	7.625	418,363		550,000
100115963	Garland	TX		07/20/2023	7.625	250,634		350,000
100115964	Leland	NC		07/20/2023	7.625	250,371		311,000
100115965	Lilburn	GA		07/20/2023	6.990	270,111		400,000
100115966	Billings	MT		07/20/2023	6.500	276,871		382,000
100115967	Beaumont	CA		07/20/2023	6.625	292,638		472,000
100115968	Seaside Heights	NJ		07/20/2023	7.375	274,850		360,000
100115969	Wesley Chapel	FL		07/20/2023	7.625	471,518		617,500
100115970	Raleigh	NC		07/20/2023	6.875	385,174		509,999
100115971	Marietta	GA		07/20/2023	6.500	244,608		342,999
100115972	Shorewood	MN		07/20/2023	6.624	271,970		386,000
100115973	Tullahoma	TN		07/20/2023	7.625	379,367		590,999
100115974	Lamoine	ME		07/20/2023	7.500	365,301		498,000
100115975	Hutto	TX		07/20/2023	6.625	238,060		320,000
100115976	Beaufort	SC		07/20/2023	7.500	251,523		326,000
100115977	Clemson	SC		07/20/2023	7.625	380,493		498,000
100115978	Upland	CA		07/20/2023	7.625	493,060		648,999
100115979	Austin	TX		07/20/2023	7.375	606,639		809,999
100115980	Orlando	FL		07/20/2023	7.375	287,356		380,000
100115981	Redlands	CA		07/20/2023	7.625	302,186		470,000

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100115982	Lake Lotawana	MO		07/20/2023	6.990	260,349		354,000
100115984	Melissa	TX		07/20/2023	7.625	292,453		385,000
100115985	Chattanooga	TN		07/20/2023	7.625	258,843		321,000
100115986	Benbrook	TX		07/20/2023	7.625	236,296		305,000
100115987	Austin	TX		07/20/2023	7.125	502,974		660,000
100115988	Austin	TX		07/20/2023	7.625	473,260		625,000
100115989	Richmond	VA		07/20/2023	7.625	241,840		286,500
100115990	Olney	MD		07/20/2023	6.990	410,563		540,000
100115991	Kissimmee	FL		07/20/2023	6.624	542,721		726,000
100115992	Kissimmee	FL		07/20/2023	5.750	235,189		320,000
100115993	Westampton	NJ		07/20/2023	7.625	262,820		348,000
100115994	Houston	TX		07/20/2023	7.125	329,962		440,000
100115995	Kennewick	WA		07/20/2023	7.375	241,717		318,000
100115996	Cape Coral	FL		07/20/2023	7.000	362,718		460,999
100115997	Rockwall	TX		07/20/2023	7.625	247,387		313,000
100115998	Rosharon	TX		07/20/2023	5.250	232,877		329,999
100115999	Tempe	AZ		07/20/2023	7.625	278,845		365,000
100116000	Saratoga Springs	UT		07/20/2023	5.625	227,021		328,000
100116001	Kissimmee	FL		07/20/2023	7.125	535,592		670,000
100116002	Leonia	NJ		07/20/2023	7.125	619,607		820,000
100116003	Cape Coral	FL		07/20/2023	7.375	237,603		310,000
100116004	Coarsegold	CA		07/20/2023	6.750	302,511		445,000
100116005	Reno	NV		07/20/2023	7.500	325,472		458,000
100116006	Nashville	TN		07/20/2023	7.125	690,546		869,999
100116007	Fairhope	AL		07/20/2023	7.375	252,623		330,000
100116008	Vista	CA		07/20/2023	7.500	307,607		799,999
100116009	Sacramento	CA		07/20/2023	7.625	275,195		340,000
100116010	Fort Worth	TX		07/20/2023	6.625	235,715		318,000
100116011	Lexington Park	MD		07/20/2023	7.625	229,564		321,000
100116012	Owings Mills	MD		07/20/2023	7.375	255,729		332,000
100116013	Sugar Land	TX		07/20/2023	6.375	276,538		370,000
100116014	Bend	OR		07/20/2023	7.125	583,782		730,000
100116015	Bloomington	MN		07/20/2023	7.500	386,929		480,000
100116016	Austin	TX		07/20/2023	7.500	442,441		578,000
100116017	Suwanee	GA		07/20/2023	6.625	358,697		478,000
100116018	Tampa	FL		07/20/2023	6.990	273,658		360,000
100116019	Hillsboro	OR		07/20/2023	6.625	261,955		480,000
100116020	Saint Louis	MO		07/20/2023	7.625	236,431		324,000
100116021	Braselton	GA		07/20/2023	6.490	275,068		400,000
100116022	Nashville	GA		07/20/2023	6.990	273,335		346,000
100116023	Fair Lawn	NJ		07/20/2023	7.625	303,541		405,000
100116024	Celebration	FL		07/20/2023	6.125	215,225		443,710
100116025	Kissimmee	FL		07/20/2023	11.875	254,873		532,251
100116026	Naples	FL		07/20/2023	6.525	188,662		546,358
100116028	St. Petersburg	FL		07/20/2023	7.125	175,594		347,000
100116029	Orlando	FL		07/20/2023	7.500	151,258		330,000
100116030	Thousand Oaks	CA		07/20/2023	8.375	709,016		1,190,369
100116031	Charlotte	NC		07/20/2023	6.750	269,870		370,000
100116032	Downey	CA		07/20/2023	6.000	182,769		857,414
100116037	North Myrtle Beach	SC		07/20/2023	5.500	396,508		749,044
100116039	Long Beach	CA		07/20/2023	10.500	427,271		702,041
100116040	Merced	CA		07/20/2023	10.584	358,103		509,900
100116041	Porterville	CA		07/20/2023	11.000	114,571		210,626
100116044	Deltona	FL		07/20/2023	10.750	252,226		318,879
100116045	Sylmar	CA		07/20/2023	10.750	994,575		1,002,765

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100116048	Sandy Springs	GA		07/20/2023	9.625	567,056		700,784
100116049	Incline Village	NV		07/20/2023	9.000	727,276		811,223
100116050	Hallandale Beach	FL		07/20/2023	7.490	331,473		477,568
100116051	Reno	NV		07/20/2023	7.125	998,456		1,307,551
100116052	Jacksonville	FL		07/20/2023	7.209	731,424		869,943
100116053	Palmdale	CA		07/20/2023	7.875	447,032		567,830
100116055	Redington Beach	FL		07/20/2023	7.375	402,340		874,812
100116056	Milwaukee	WI		07/20/2023	10.125	149,117		205,647
100116057	Las Vegas	NV		07/20/2023	8.125	310,221		291,381
100116058	Gulf Shores	AL		07/20/2023	9.250	361,401		441,667
100116059	West Allis	WI		07/20/2023	10.990	104,411		175,459
100116061	The Villages	FL		07/20/2023	7.375	275,260		377,074
100116062	Miramar	FL		07/20/2023	10.125	645,109		832,620
100116063	Ojai	CA		07/20/2023	7.000	423,809		679,018
100116064	Norwalk	CT		07/20/2023	7.865	357,396		457,284
100116065	Beaverton	OR		07/20/2023	8.417	1,149,360		1,381,177
100116066	Ramsey	NJ		07/20/2023	9.875	247,685		275,915
100116067	Marysville	WA		07/20/2023	7.115	291,393		543,143
100116068	Lauderhill	FL		07/20/2023	8.125	100,706		133,633
100116069	Sparks	NV		07/20/2023	6.875	354,848		452,744
100116070	Pearland	TX		07/20/2023	10.875	352,958		429,152
100116071	Upland	CA		07/20/2023	7.250	1,430,594		1,709,637
100116072	Pasadena	CA		07/20/2023	3.500	668,627		2,023,419
100116073	Miami Gardens	FL		07/20/2023	8.625	306,429		411,766
100116074	Irvine	CA		07/20/2023	3.500	1,245,249		2,274,445
100116075	Boulder	CO		07/20/2023	6.750	258,761		462,275
100116076	(Shadow Hills Area)Los Angeles	CA		07/20/2023	3.865	670,949		1,288,962
100116078	Van Nuys Area Los Angeles	CA		07/20/2023	5.375	582,113		736,086
100116079	Edgartown	MA		07/20/2023	4.750	229,330		2,195,740
100116080	Royse City	TX		07/20/2023	4.500	192,893		378,657
100116081	San Jose	CA		07/20/2023	4.125	810,182		1,237,214
100116082	Orlando	FL		07/20/2023	4.000	433,964		1,111,711
100116083	Thornton	CO		07/20/2023	5.500	212,038		590,972
100116084	Tarzana Area Los Angeles	CA		07/20/2023	5.500	1,117,508		1,935,379
100116085	(Van Nuys Area) Los Angeles	CA		07/20/2023	4.750	209,581		827,610
100116086	Mountain View	CA		07/20/2023	4.625	1,064,771		1,875,726
100116087	Compton	CA		07/20/2023	4.375	273,045		646,751
100116088	North Hollywood Area Los Ange	CA		07/20/2023	5.625	442,547		781,172
100116089	San Pablo	CA		07/20/2023	4.125	432,060		1,313,610
100116090	Georgetown	TX		07/20/2023	4.750	219,494		383,526
100116091	San Diego	CA		07/20/2023	4.875	1,368,630		2,750,000
100116092	Harbor City Area Los Angeles	CA		07/20/2023	4.625	205,333		757,155
100116093	(La Jolla Area) San Diego	CA		07/20/2023	5.000	1,632,269		2,400,000
100116094	Daly City	CA		07/20/2023	4.000	689,404		1,223,008
100116095	San Bernardino	CA		07/20/2023	4.875	360,332		657,917
100116096	Katy	TX		07/20/2023	4.750	216,137		380,075
100116098	Anaheim	CA		07/20/2023	4.750	537,028		999,237
100116099	Woodland Hills Area Los Angel	CA		07/20/2023	4.750	507,778		1,463,573
100116100	Forney	TX		07/20/2023	4.875	158,488		317,858
100116101	La Canada Flintridge	CA		07/20/2023	5.000	2,183,026		3,044,505
100116102	Forney	TX		07/20/2023	4.875	151,185		312,813
100116103	Forney	TX		07/20/2023	4.875	148,673		301,713
100116104	Lancaster	CA		07/20/2023	5.000	475,614		690,069
100116105	Glendale	CA		07/20/2023	5.000	416,497		670,901
100116106	Canyon Country Area Santa Cla	CA		07/20/2023	5.250	238,041		490,121

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100116107	Elk Grove	CA		07/20/2023	5.000	526,273		867,673
100116108	Katy	TX		07/20/2023	4.375	216,508		363,589
100116109	Philadelphia	PA		07/20/2023	5.375	181,363		241,534
100116110	Granada Hills	CA		07/20/2023	4.750	742,580		1,224,318
100116111	(North Hollywood Area) Los Ang	CA		07/20/2023	5.000	476,848		792,004
100116112	Sunland Area Los Angeles	CA		07/20/2023	4.750	1,117,091		908,353
100116113	Temecula	CA		07/20/2023	5.500	602,308		1,209,723
100116114	(North Hollywood Area) Los An	CA		07/20/2023	5.375	835,479		1,361,257
100116115	Orlando	FL		07/20/2023	4.875	303,445		555,018
100116116	Cypress	CA		07/20/2023	4.500	281,799		810,832
100116117	San Francisco	CA		07/20/2023	4.875	809,674		2,227,339
100116118	Huntington Beach	CA		07/20/2023	5.250	979,453		1,442,196
100116119	Herriman	UT		07/20/2023	5.250	273,254		531,296
100116120	Laredo	TX		07/20/2023	5.000	230,937		393,460
100116121	Alhambra	CA		07/20/2023	5.125	208,829		731,289
100116122	Hampton	VA		07/20/2023	4.750	197,918		352,821
100116123	Los Angeles	CA		07/20/2023	4.500	732,073		1,363,100
100116124	Miami	FL		07/20/2023	5.000	377,996		628,528
100116125	Elgin	IL		07/20/2023	5.500	369,300		619,983
100116126	Encino	CA		07/20/2023	5.500	1,396,245		7,964,011
100116127	San Francisco	CA		07/20/2023	5.000	414,246		1,410,473
100116128	Glendale	CA		07/20/2023	5.375	161,572		849,614
100116129	Madera	CA		07/20/2023	5.500	108,772		305,806
100116131	San Francisco	CA		07/20/2023	5.000	572,958		887,894
100116132	Houston	TX		07/20/2023	5.375	184,429		337,777
100116133	Garden Grove	CA		07/20/2023	5.500	608,076		1,008,149
100116134	Tracy	CA		07/20/2023	5.125	507,784		902,764
100116135	Downey	CA		07/20/2023	5.375	1,292,173		1,940,958
100116136	Frazier Park Area	CA		07/20/2023	5.375	311,307		559,601
100116137	Pico Rivera	CA		07/20/2023	5.000	337,282		744,724
100116138	South San Francisco	CA		07/20/2023	4.750	669,900		1,472,316
100116139	Fishers	IN		07/20/2023	5.500	245,898		383,096
100116140	Orlando	FL		07/20/2023	5.000	183,014		337,989
100116141	Monterey Park	CA		07/20/2023	5.000	327,766		1,519,200
100116142	Clarksburg	MD		07/20/2023	5.250	355,439		544,605
100116143	San Francisco	CA		07/20/2023	5.000	1,774,523		3,634,138
100116144	Daly City	CA		07/20/2023	5.375	857,069		1,598,290
100116145	Alachua	FL		07/20/2023	5.500	153,300		295,953
100116146	San Jose	CA		07/20/2023	5.250	765,245		1,358,488
100116147	La Canada Flintridge	CA		07/20/2023	5.500	930,537		4,263,702
100116148	San Francisco	CA		07/20/2023	5.125	427,636		1,512,004
100116149	Houston	TX		07/20/2023	5.250	221,846		353,993
100116150	Burbank	CA		07/20/2023	5.375	910,110		1,724,176
100116151	Sunland	CA		07/20/2023	5.625	826,981		1,539,873
100116152	Wildomar	CA		07/20/2023	5.625	370,832		655,147
100116153	Florence	SC		07/20/2023	5.375	159,863		395,562
100116154	San Lorenzo	CA		07/20/2023	5.375	506,850		736,051
100116155	Winter Garden	FL		07/20/2023	5.625	333,623		678,329
100116156	Westminster	CA		07/20/2023	4.750	977,713		838,712
100116157	Lawrenceville	GA		07/20/2023	5.625	246,842		419,917
100116158	Totowa	NJ		07/20/2023	5.125	276,828		645,583
100116159	Emerson	NJ		07/20/2023	5.625	352,694		704,567
100116161	Ridgefield	NJ		07/20/2023	5.250	460,788		806,784
100116162	Lawrenceville	GA		07/20/2023	4.125	161,836		298,103
100116163	Riverside	CA		07/20/2023	3.500	208,512		692,683

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100116164	(Hollywood Area) Los Angeles	CA		07/20/2023	4.500	643,006		1,262,447
100116168	St. George	UT		07/20/2023	3.875	208,811		538,775
100116170	Moreno Valley	CA		07/20/2023	4.500	182,395		543,368
100116171	Jurupa Valley	CA		07/20/2023	4.875	362,255		676,349
100116172	Marshfield	WI		07/20/2023	6.575	58,453		82,595
100116173	San Juan Capistrano	CA		07/20/2023	4.875	460,566		759,742
100116174	Hayward	CA		07/20/2023	3.750	320,324		641,251
100116175	Salt Lake City	UT		07/20/2023	5.500	363,323		715,955
100116176	Fort Pierce	FL		07/20/2023	5.625	161,418		352,887
100116177	Diamond Bar (Walnut Area)	CA		07/20/2023	6.125	429,194		1,007,535
100116179	Elk Grove	CA		07/20/2023	3.990	288,138		652,410
100116180	Spring Valley	CA		07/20/2023	6.375	280,214		473,361
100116181	Moreno Valley	CA		07/20/2023	3.990	135,334		470,081
100116182	Miami Beach	FL		07/20/2023	4.750	424,591		996,457
100116183	Chicago	IL		07/20/2023	3.875	154,887		374,487
100116184	Woodbridge	NJ		07/20/2023	4.500	197,575		386,435
100116185	Taylorsville	UT		07/20/2023	4.500	248,315		510,391
100116186	Ellenwood	GA		07/20/2023	3.990	163,811		353,881
100116187	Florida City	FL		07/20/2023	5.000	170,822		428,897
100116188	Los Banos	CA		07/20/2023	3.990	173,616		389,410
100116189	Sacramento	CA		07/20/2023	3.990	102,465		353,847
100116190	Indio	CA		07/20/2023	4.990	347,206		869,005
100116192	Antioch	CA		07/20/2023	3.875	187,060		662,264
100116193	Heber	UT		07/20/2023	3.990	115,324		549,453
100116194	Hampton Bays	NY		07/20/2023	4.375	522,397		869,000
100116195	Seabrook	TX		07/20/2023	4.500	106,727		201,960
100116197	Haines City	FL		07/20/2023	5.250	19,256		8,218,737
100116198	Jacksonville Beach	FL		07/20/2023	4.750	243,439		586,628
100116199	Ridgewood	NY		07/20/2023	5.250	815,032		1,311,149
100116200	Brooklyn	NY		07/20/2023	4.250	579,468		1,706,301
100116201	Beverly Hills	CA		07/20/2023	3.625	506,495		1,238,978
100116202	Deltona	FL		07/20/2023	4.750	104,468		219,035
100116203	Mesa	AZ		07/20/2023	5.125	133,144		221,929
100116204	Laguna Beach	CA		07/20/2023	4.375	1,754,044		3,800,000
100116206	Brooklyn	NY		07/20/2023	4.250	357,214		889,014
100116207	Kissimmee	FL		07/20/2023	4.500	185,051		396,853
100116208	Los Angeles	CA		07/20/2023	4.375	1,220,193		1,315,000
100116210	Clifton Heights	PA		07/20/2023	5.875	89,761		176,000
100116211	Plymouth	MI		07/20/2023	5.625	555,811		1,915,520
100116212	Brooklyn	NY		07/20/2023	4.125	1,287,986		1,311,000
100116213	Woodbury	NY		07/20/2023	4.375	879,600		1,100,000
100116214	Orange Park	FL		07/20/2023	4.750	141,245		353,283
100116215	Auburn	AL		07/20/2023	5.500	121,169		257,594
100116216	Houston	TX		07/20/2023	5.500	172,140		282,583
100116219	West Hartford	CT		07/20/2023	4.500	175,453		429,166
100116220	Boca Raton	FL		07/20/2023	4.250	372,779		680,046
100116222	West Chicago	IL		07/20/2023	4.875	235,596		655,966
100116224	Los Angeles	CA		07/20/2023	4.375	504,724		870,000
100116225	Eustis	FL		07/20/2023	5.125	146,998		215,000
100116226	Peoria	AZ		07/20/2023	4.250	270,535		462,000
100116227	Paterson	NJ		07/20/2023	6.125	230,712		360,000
100116228	St Albans	NY		07/20/2023	4.500	423,180		758,363
100116229	Vero Beach	FL		07/20/2023	6.375	265,482		427,963
100116230	Bakersfield	CA		07/20/2023	4.250	153,722		286,823
100116231	Suffolk	VA		07/20/2023	6.625	125,801		271,796

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	2	3					Additional	
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100116232	Lake Worth	FL		07/20/2023	4.500	300,860		550,343
100116233	Newark	NJ		07/20/2023	7.250	310,182		663,898
100116234	Riverside	CA		07/20/2023	4.375	262,654		553,492
100116235	Portsmouth	VA		07/20/2023	4.500	80,079		178,735
100116236	Royal Palm Beach	FL		07/20/2023	4.490	219,569		398,879
100116237	Herriman	UT		07/20/2023	6.750	506,211		725,000
100116238	Panama City Beach	FL		07/20/2023	5.375	604,457		1,318,000
100116239	Spotswood	NJ		07/20/2023	4.750	76,344		161,500
100116240	Markham	IL		07/20/2023	4.625	83,022		95,920
100116241	Atlantic City	NJ		07/20/2023	6.750	116,209		166,072
100116242	Panama City Beach	FL		07/20/2023	6.500	372,420		531,596
100116243	Key Largo	FL		07/20/2023	4.990	153,973		655,841
100116244	Shoreline	WA		07/20/2023	4.375	409,942		750,000
100116245	El Cajon	CA		07/20/2023	4.750	445,597		781,260
100116246	Easton	PA		07/20/2023	5.990	252,666		315,000
100116247	Stuart	FL		07/20/2023	4.990	2,053,071		2,800,000
100116248	Chicago	IL		07/20/2023	7.125	171,765		400,403
100116249	Decatur	GA		07/20/2023	5.500	87,514		186,577
100116250	Augusta	GA		07/20/2023	4.500	99,485		190,000
100116251	West Palm Beach	FL		07/20/2023	4.375	350,243		730,000
100116252	Winter Park	FL		07/20/2023	5.125	112,785		192,476
100116253	Davenport	FL		07/20/2023	4.750	255,211		679,313
100116254	Hickory	NC		07/20/2023	5.125	166,547		235,951
100116255	Biscayne Park	FL		07/20/2023	5.250	488,466		932,933
100116256	Clifton Heights	PA		07/20/2023	5.490	134,245		216,765
100116257	Miami	FL		07/20/2023	5.250	382,205		736,261
100116258	East Orange	NJ		07/20/2023	5.500	277,047		342,790
100116260	Honeoye Falls	NY		07/20/2023	4.500	224,824		399,506
100116261	Silver Spring	MD		07/20/2023	4.990	267,395		591,089
100116262	Staten Island	NY		07/20/2023	7.160	496,666		451,000
100116263	Simi Valley Area	CA		07/20/2023	4.990	771,473		1,333,475
100116264	Mt. Pleasant	MI		07/20/2023	6.250	97,258		175,944
100116265	Staten Island	NY		07/20/2023	7.510	455,295		633,000
100116266	Miami	FL		07/20/2023	5.625	114,213		413,741
100116267	Monroe	LA		07/20/2023	6.125	98,150		126,047
100116268	Orlando	FL		07/20/2023	5.625	72,450		222,101
100116269	Euclid	OH		07/20/2023	7.250	70,324		105,722
100116270	Pittsburgh	PA		07/20/2023	7.250	124,767		166,135
100116271	Bronx	NY		07/20/2023	7.350	127,847		801,039
100116272	Newark	NJ		07/20/2023	6.875	161,168		320,000
100116273	Denison	TX		07/20/2023	5.625	177,220		403,825
100116274	Hopwood	PA		07/20/2023	7.000	101,283		105,760
100116276	Rensselaer	NY		07/20/2023	6.625	147,077		260,000
100116277	Davenport	FL		07/20/2023	11.125	320,174		694,046
100116278	Stone Mountain	GA		07/20/2023	7.750	84,934		220,000
100116279	Kissimmee	FL		07/20/2023	11.125	423,927		964,617
100116280	Kissimmee	FL		07/20/2023	11.625	264,835		640,125
100116281	Waldorf	MD		07/20/2023	7.750	166,684		359,264
100116282	Kissimmee	FL		07/20/2023	12.125	218,970		453,330
100116283	Champions Gate	FL		07/20/2023	5.375	238,482		545,196
100116284	Orlando	FL		07/20/2023	11.750	243,948		579,491
100116285	Sunny Isles Beach	FL		07/20/2023	7.500	111,173		205,528
100116286	Largo	FL		07/20/2023	4.875	209,502		306,788
100116287	Miramar	FL		07/20/2023	6.775	161,005		343,501
100116288	Folsom	CA		07/20/2023	4.375	809,910		1,343,329

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100116289	Kissimmee	FL		07/20/2023	3.875	450,968		998,852
100116290	Ontario	CA		07/20/2023	4.125	554,676		949,841
100116291	Simi Valley	CA		07/20/2023	3.125	272,944		632,898
100116292	Houston	TX		07/20/2023	5.125	252,310		419,481
100116293	El Cajon	CA		07/20/2023	5.000	487,088		1,022,938
100116294	Adelanto	CA		07/20/2023	3.625	166,351		402,426
100116295	Tucson	AZ		07/20/2023	3.375	181,363		379,464
100116296	Antioch	CA		07/20/2023	4.250	464,403		794,425
100116297	Riverton	UT		07/20/2023	4.625	401,024		500,175
100116298	Salt Lake City	UT		07/20/2023	3.625	195,155		682,702
100116299	Sugar Land	TX		07/20/2023	3.625	139,257		237,681
100116300	Rosemead	CA		07/20/2023	3.750	658,906		1,506,642
100116301	Missouri City	TX		07/20/2023	3.875	193,392		364,431
100116302	Woodbridge	NJ		07/20/2023	4.250	148,732		227,304
100116303	Corona	CA		07/20/2023	4.750	570,368		900,584
100116304	Brooklyn	NY		07/20/2023	3.750	239,011		1,617,871
100116305	Benjamin	UT		07/20/2023	4.500	550,336		858,333
100116306	Palmdale	CA		07/20/2023	5.250	484,813		604,138
100116307	Syosset	NY		07/20/2023	3.625	238,788		824,299
100116308	Flushing	NY		07/20/2023	4.500	283,786		621,029
100116309	Howard Beach	NY		07/20/2023	3.750	322,852		845,471
100116310	Woodhaven	NY		07/20/2023	3.750	230,777		700,326
100116311	Bayside	NY		07/20/2023	3.375	391,369		1,646,192
100116312	Staten Island	NY		07/20/2023	4.000	264,830		707,489
100116313	Brooklyn	NY		07/20/2023	3.875	427,167		1,090,710
100116314	Brooklyn	NY		07/20/2023	4.375	663,558		1,515,033
100116315	Brooklyn	NY		07/20/2023	3.500	659,983		1,517,484
100116316	Little Neck	NY		07/20/2023	4.250	390,175		924,373
100116317	Bellmore	NY		07/20/2023	3.750	270,370		637,036
100116318	New Hyde Park	NY		07/20/2023	3.875	316,924		1,453,083
100116319	Flushing	NY		07/20/2023	3.750	320,616		1,453,382
100116320	Brooklyn	NY		07/20/2023	4.000	591,773		1,425,158
100116321	Staten Island	NY		07/20/2023	4.125	382,413		722,485
100116322	Mount Laurel	NJ		07/20/2023	4.750	126,759		343,189
100116323	Staten Island	NY		07/20/2023	3.875	343,405		646,996
100116324	Staten Island	NY		07/20/2023	4.125	357,608		665,899
100116325	Franklin Square	NY		07/20/2023	3.875	305,669		679,621
100116326	Staten Island	NY		07/20/2023	5.000	491,159		817,266
100116327	Arcadia	CA		07/20/2023	3.875	525,703		1,001,591
100116328	Thousand Oaks	CA		07/20/2023	3.625	550,022		1,122,725
100116329	Longview	WA		07/20/2023	4.225	181,418		358,652
100116330	Indianapolis	IN		07/20/2023	4.700	109,235		126,183
100116331	Scottsdale	AZ		07/20/2023	4.525	710,224		1,565,130
100116332	Englewood	CO		07/20/2023	4.300	302,168		691,956
100116333	Pacific Beach	WA		07/20/2023	4.175	243,289		560,760
100116334	Hunter	NY		07/20/2023	5.125	345,663		880,000
100116335	Baytown	TX		07/20/2023	5.150	135,758		192,667
100116336	Oakhurst	CA		07/20/2023	4.875	549,000		928,440
100116337	Sevierville	TN		07/20/2023	5.375	664,173		973,847
100116338	Los Angeles	CA		07/20/2023	4.625	544,919		868,252
100116339	Visalia	CA		07/20/2023	5.475	253,497		450,000
100116341	South Padre Island	TX		07/20/2023	5.075	317,860		549,824
100116342	South Padre Island	TX		07/20/2023	5.075	315,311		549,824
100116343	Broken Bow	OK		07/20/2023	5.025	482,079		842,457
100116344	Denver	NC		07/20/2023	5.525	858,314		1,452,000

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100116346	Leander	TX		07/20/2023	4.425	180,144		358,471
100116347	Broken Bow	OK		07/20/2023	4.975	776,025		1,059,462
100116348	Kahuku	HI		07/20/2023	5.325	540,452		944,000
100116349	Charlotte	NC		07/20/2023	3.875	264,471		515,575
100116350	Duluth	GA		07/20/2023	5.125	322,687		539,693
100116351	Tustin	CA		07/20/2023	4.500	337,143		969,412
100116352	Winter Garden	FL		07/20/2023	3.875	271,930		465,028
100116353	Galt	CA		07/20/2023	5.500	346,421		432,505
100116354	Gaithersburg	MD		07/20/2023	6.125	221,620		377,739
100116355	Palisades Park	NJ		07/20/2023	4.500	585,981		1,070,509
100116356	San Francisco	CA		07/20/2023	4.875	807,092		1,483,485
100116357	Big Bear Lake	CA		07/20/2023	4.500	274,137		398,387
100116358	La Puente	CA		07/20/2023	3.500	248,291		652,518
100116359	Wesley Chapel	FL		07/20/2023	3.500	191,897		484,407
100116360	(Burbank Area) Los Angeles	CA		07/20/2023	5.250	1,005,337		1,159,918
100116361	San Francisco	CA		07/20/2023	3.375	873,296		1,416,667
100116362	Redwood City	CA		07/20/2023	3.500	384,109		930,773
100116363	Smithfield	NC		07/20/2023	5.750	133,449		194,493
100116364	San Francisco	CA		07/20/2023	3.625	264,455		1,041,753
100116365	Plymouth	PA		07/20/2023	5.750	135,272		158,726
100116367	Houston	TX		07/20/2023	6.125	80,532		107,000
100116368	Temecula	CA		07/20/2023	5.750	616,378		681,035
100116369	East Cleveland	OH		07/20/2023	7.500	74,807		94,581
100116370	Tobyhanna	PA		07/20/2023	5.625	136,288		252,000
100116372	Albrightsville	PA		07/20/2023	5.625	197,545		301,000
100116373	Plant City	FL		07/20/2023	5.750	112,797		221,702
100116374	White Haven	PA		07/20/2023	6.250	641,350		806,456
100116375	Ronkonkoma	NY		07/20/2023	5.375	357,145		553,551
100116376	Lutz	FL		07/20/2023	5.500	278,717		488,929
100116377	Jacksonville	FL		07/20/2023	5.875	112,860		196,483
100116378	Sebring	FL		07/20/2023	6.250	143,781		196,383
100116380	Moore	OK		07/20/2023	6.000	118,898		176,292
100116381	Westerly	RI		07/20/2023	7.625	340,711		405,000
100116382	Dolton	IL		07/20/2023	7.500	102,360		122,677
100116383	Miami	FL		07/20/2023	6.875	380,471		467,049
100116384	Hewlett Neck	NY		07/20/2023	6.750	1,656,479		2,955,000
100116385	Somerdale	NJ		07/20/2023	5.625	130,901		241,900
100116386	Bayville	NY		07/20/2023	5.875	652,328		1,000,000
100116387	Blue Ridge	GA		07/20/2023	5.625	390,611		650,000
100116388	Allentown	PA		07/20/2023	6.500	241,306		399,033
100116389	Lakeland	FL		07/20/2023	6.875	147,605		226,409
100116391	Petoskey	MI		07/20/2023	7.000	147,864		347,996
100116392	Oxnard	CA		07/20/2023	6.375	391,037		699,816
100116394	Fort Washington	MD		07/20/2023	6.000	276,930		397,935
100116396	Jacksonville	FL		07/20/2023	6.625	92,341		120,793
100116397	Altamonte Springs	FL		07/20/2023	4.875	118,269		312,434
100116398	West Jordan	UT		07/20/2023	5.500	265,279		504,074
100116399	Doral	FL		07/20/2023	5.500	263,533		483,911
100116400	Titusville	FL		07/20/2023	5.375	117,680		265,192
100116401	Spring	TX		07/20/2023	5.250	349,954		853,264
100116402	Leesburg	FL		07/20/2023	5.750	210,956		362,802
100116404	Bryan	TX		07/20/2023	4.750	180,950		328,032
100116405	Philadelphia	PA		07/20/2023	5.990	155,477		233,727
100116406	Calera	AL		07/20/2023	4.750	119,672		249,024
100116407	Oak Bluffs	MA		07/20/2023	6.250	884,522		1,208,512

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100116408	Pomona	CA		07/20/2023	5.750	391,010		580,000
100116409	Kissimmee	FL		07/20/2023	5.875	134,451		342,586
100116410	Flushing	NY		07/20/2023	3.750	679,241		1,344,785
100116411	Marietta	GA		07/20/2023	4.875	216,453		378,421
100116412	Santa Cruz	CA		07/20/2023	4.750	118,085		489,525
100116413	Petaluma	CA		07/20/2023	4.625	569,200		1,550,000
100116414	Las Vegas	NV		07/20/2023	4.875	350,968		615,566
100116415	Jamaica	NY		07/20/2023	5.875	522,211		876,617
100116416	Anaheim	CA		07/20/2023	5.000	316,184		786,959
100116418	Fontana	CA		07/20/2023	4.750	333,933		625,000
100116419	Coral Gables	FL		07/20/2023	5.250	3,538,124		6,454,584
100116421	Aventura	FL		07/20/2023	5.750	332,477		559,320
100116422	Angels Camp	CA		07/20/2023	5.000	301,819		993,687
100116423	Marysville	CA		07/20/2023	6.375	160,663		322,217
100116424	Litchfield Park	AZ		07/20/2023	5.375	545,634		671,552
100116426	Ranger	GA		07/20/2023	7.375	203,561		286,587
100116427	Jacksonville	FL		07/20/2023	7.825	371,969		481,907
100116428	Sevierville	TN		07/20/2023	7.575	786,986		1,115,692
100116429	Santa Rosa	CA		07/20/2023	7.000	1,155,811		1,509,049
100116430	Murrieta	CA		07/20/2023	4.750	287,291		770,000
100116431	Anderson	CA		07/20/2023	6.875	175,621		227,387
100116432	Newark	NJ		07/20/2023	8.750	325,783		572,412
100116435	Rome	GA		07/20/2023	8.500	107,175		185,823
100116436	Hialeah	FL		07/20/2023	7.250	151,796		221,255
100116437	Queens Village	NY		07/20/2023	6.125	361,553		825,810
100116439	Brigham City	UT		07/20/2023	6.125	365,281		586,163
100116440	Canyon Lake	CA		07/20/2023	6.584	438,165		662,000
100116441	Cape Canaveral	FL		07/20/2023	7.875	132,853		187,943
100116442	San Diego	CA		07/20/2023	7.500	244,508		382,065
100116443	San Diego	CA		07/20/2023	7.500	227,388		382,065
100116444	Richmond Hill	NY		07/20/2023	7.615	487,130		633,347
100116445	Plano	TX		07/20/2023	6.334	260,272		700,739
100116446	Los Angeles	CA		07/20/2023	6.875	771,250		1,559,515
100116447	Newark	CA		07/20/2023	8.375	466,820		647,945
100116448	Palmdale	CA		07/20/2023	6.250	194,005		246,695
100116449	Lighthouse Point	FL		07/20/2023	6.875	2,627,149		4,500,000
100116451	Tomball	TX		07/20/2023	7.074	952,889		1,669,805
100116452	West Palm Beach	FL		07/20/2023	8.875	874,922		752,090
100116455	Miami	FL		07/20/2023	8.375	101,128		270,237
100116456	Methuen	MA		07/20/2023	11.990	292,772		395,854
100116457	Paterson	NJ		07/20/2023	10.750	306,959		382,232
100116458	Lake Park	FL		07/20/2023	8.875	161,786		205,720
100116462	New Hyde Park	NY		07/20/2023	9.125	691,376		953,204
100116465	Austin	TX		07/20/2023	7.500	320,322		698,777
100116466	Verdi	NV		07/20/2023	8.875	306,757		612,516
100116468	Kissimmee	FL		07/20/2023	3.875	209,103		556,100
100116470	Miami	FL		07/20/2023	3.875	213,179		601,599
100116471	Kissimmee	FL		07/20/2023	3.875	275,658		207,273
100116472	Doral	FL		07/20/2023	4.000	237,779		495,319
100116474	Miami	FL		07/20/2023	3.875	256,724		588,454
100116476	Destin	FL		07/20/2023	5.000	207,332		389,545
100116477	Staten Island	NY		07/20/2023	5.625	353,019		816,604
100116478	Kissimmee	FL		07/20/2023	4.875	211,415		403,709
100116480	Kissimmee	FL		07/20/2023	4.375	200,765		573,780
100116481	Princeton	NJ		07/20/2023	6.875	808,292		1,836,814

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100116482	San Francisco	CA		07/20/2023	6.125	1,018,653		1,989,253
100116483	Doral	FL		07/20/2023	4.000	240,277		495,319
100116484	Laguna Niguel	CA		07/20/2023	6.500	829,901		2,572,140
100116485	Boca Raton	FL		07/20/2023	4.625	288,776		706,678
100116486	Palmdale	CA		07/20/2023	6.875	383,986		452,836
100116488	Redondo Beach	CA		07/20/2023	4.499	770,233		1,743,423
100116489	Wallingford	PA		07/20/2023	6.000	242,031		332,094
100116490	Rutherfordton	NC		07/20/2023	6.000	305,789		297,179
100116491	Celina	TX		07/20/2023	6.250	492,020		845,958
100116492	League City	TX		07/20/2023	5.125	307,092		509,381
100116494	Rancho Cucamonga	CA		07/20/2023	6.375	808,195		1,127,712
100116495	Austin	TX		07/20/2023	7.075	1,589,789		1,418,497
100116496	Miramar Beach	FL		07/20/2023	7.175	654,973		940,000
100116497	Wofford Heights	CA		07/20/2023	6.750	180,634		261,667
100116498	Twentynine Palms	CA		07/20/2023	7.175	181,935		201,182
100116501	Bloomington	IN		07/20/2023	5.675	422,885		806,276
100116503	Laguna Niguel	CA		07/20/2023	5.625	940,935		1,400,533
100116504	Calabasas	CA		07/20/2023	6.875	195,177		1,132,045
100116505	Covina Area	CA		07/20/2023	5.875	841,657		1,222,940
100116506	Rancho Cucamonga	CA		07/20/2023	6.875	673,479		850,291
100116508	Concord	CA		07/20/2023	6.000	291,770		573,709
100116509	Tulsa	OK		07/20/2023	6.000	152,525		239,768
100116511	Fort Washington	MD		07/20/2023	7.125	146,858		241,432
100116512	Concord	CA		07/20/2023	4.375	561,825		1,049,360
100116513	Glendale	CA		07/20/2023	4.375	2,271,901		4,680,000
100116514	Chatsworth	CA		07/20/2023	5.750	1,127,985		1,649,000
100116515	Burbank	CA		07/20/2023	4.625	970,184		1,728,609
100116516	Indianapolis	IN		07/20/2023	5.990	184,134		344,944
100116517	Tulsa	OK		07/20/2023	5.990	116,569		213,569
100116518	El Cajon	CA		07/20/2023	5.750	445,383		751,946
100116520	Saratoga Springs	UT		07/20/2023	6.250	456,945		750,252
100116521	Miami	FL		07/20/2023	5.959	272,176		549,056
100116522	Jamaica	NY		07/20/2023	6.750	416,153		593,783
100116523	Walnut	CA		07/20/2023	5.750	1,511,773		3,124,130
100116525	Mentone	CA		07/20/2023	5.990	107,585		240,768
100116526	Oakland	CA		07/20/2023	5.990	724,202		1,153,474
100116528	Panama City Beach	FL		07/20/2023	6.625	299,914		503,283
100116529	Las Vegas	NV		07/20/2023	6.750	421,893		724,617
100116530	Cocoa Beach	FL		07/20/2023	5.250	348,061		584,919
100116533	Norwich	CT		07/20/2023	4.250	240,747		408,138
100116534	Chicago	IL		07/20/2023	4.625	151,562		224,129
100116535	Philadelphia	PA		07/20/2023	5.375	181,091		291,067
100116536	Providence	RI		07/20/2023	4.500	1,869,549		4,096,452
100116538	Las Cruces	NM		07/20/2023	5.750	359,638		566,386
100116539	Phoenix	AZ		07/20/2023	5.250	1,643,231		3,175,748
100116541	Kansas City	MO		07/20/2023	4.750	997,269		2,188,300
100116542	Waco	TX		07/20/2023	4.250	368,287		641,683
100116543	Keyport	NJ		07/20/2023	4.750	218,349		363,431
100116544	Pinole	CA		07/20/2023	4.000	212,476		480,057
100116545	Paterson	NJ		07/20/2023	4.000	145,791		545,749
100116546	Pittsburgh	PA		07/20/2023	4.750	214,436		396,907
100116547	Pinole	CA		07/20/2023	4.000	215,477		480,057
100116548	Camillus	NY		07/20/2023	6.250	127,131		203,424
100116549	Baltimore	MD		07/20/2023	4.625	912,586		1,559,652
100116550	Houston	TX		07/20/2023	4.750	305,589		302,799

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100116551	Midlothian	VA		07/20/2023	5.125	168,556		286,773
100116553	San Antonio	TX		07/20/2023	6.375	515,617		740,061
100116554	Camden	SC		07/20/2023	4.875	88,971		196,779
100116556	Rosenberg	TX		07/20/2023	8.500	190,487		401,796
100116557	Philadelphia	PA		07/20/2023	4.000	369,015		682,970
100116558	Lebanon	OR		07/20/2023	11.000	193,234		275,000
100116560	Kissimmee	FL		07/20/2023	10.500	310,149		406,292
100116561	Winter Garden	FL		07/20/2023	9.000	218,532		439,747
100116562	Arcata	CA		07/20/2023	9.126	205,854		635,000
100116563	Kissimmee	FL		07/20/2023	9.990	151,440		195,639
100116564	Wesley Chapel	FL		07/20/2023	7.750	204,145		267,175
100116565	Peekskill	NY		07/20/2023	10.125	315,554		453,484
100116567	Murrieta	CA		07/20/2023	9.250	461,297		577,197
100116568	Austin	TX		07/20/2023	11.990	314,942		364,656
100116569	Winter Garden	FL		07/20/2023	9.500	448,689		597,159
100116570	Bokeelia	FL		07/20/2023	8.001	208,335		653,199
100116571	Philadelphia	PA		07/20/2023	9.875	119,532		90,302
100116572	San Antonio	TX		07/20/2023	10.750	245,600		270,753
100116574	Los Angeles	CA		07/20/2023	9.500	448,099		592,141
100116575	Leesburg	FL		07/20/2023	8.960	201,493		187,758
100116576	North Las Vegas	NV		07/20/2023	10.375	356,561		376,133
100116577	Houston	TX		07/20/2023	9.917	259,842		360,000
100116579	Apollo Beach	FL		07/20/2023	8.750	152,707		276,163
100116580	Rockville	MD		07/20/2023	10.125	147,351		225,716
100116581	Portland	OR		07/20/2023	10.250	460,177		501,551
100116583	San Diego	CA		07/20/2023	10.250	907,912		1,129,000
100116584	Garden Grove	CA		07/20/2023	9.375	409,989		752,792
100116585	Los Angeles	CA		07/20/2023	10.042	443,312		556,799
100116587	Blanchard	OK		07/20/2023	9.875	291,617		658,593
100116588	Crestline	CA		07/20/2023	6.125	318,178		718,051
100116589	San Francisco	CA		07/20/2023	9.375	611,140		708,629
100116590	Miami Beach	FL		07/20/2023	8.875	436,517		572,351
100116591	Los Angeles	CA		07/20/2023	6.375	648,419		1,912,838
100116592	Fort Pierce	FL		07/20/2023	9.125	128,893		227,889
100116593	Salinas	CA		07/20/2023	7.125	905,645		1,461,012
100116594	Ontario	CA		07/20/2023	8.000	502,781		648,174
100116595	San Jose	CA		07/20/2023	8.292	1,178,595		1,381,383
100116596	El Cajon	CA		07/20/2023	9.375	678,547		1,154,282
100116597	Colorado Springs	CO		07/20/2023	9.990	165,462		376,228
100116598	Perris	CA		07/20/2023	9.990	400,333		558,457
100116599	Los Angeles (Northridge Area)	CA		07/20/2023	9.500	1,010,496		1,150,158
100116600	Dinuba	CA		07/20/2023	7.625	182,173		371,961
100116601	La Jolla	CA		07/20/2023	10.375	939,663		6,201,670
100116602	Woodbridge	VA		07/20/2023	4.250	197,062		439,652
100116603	Orange Park	FL		07/20/2023	4.750	129,196		212,044
100116605	Wellington	FL		07/20/2023	7.250	377,998		603,668
100116606	Lancaster	CA		07/20/2023	4.625	313,312		489,929
100116607	Los Angeles	CA		07/20/2023	9.500	830,674		1,495,026
100116608	Houston	TX		07/20/2023	2.500	268,963		614,717
100116609	Tomball	TX		07/20/2023	4.500	861,274		1,809,638
100116611	Rancho Palos Verdes	CA		07/20/2023	5.125	817,752		1,311,595
100116612	Apopka	FL		07/20/2023	6.375	290,152		453,198
100116613	Chino	CA		07/20/2023	4.625	536,510		888,573
100116614	Prosper	TX		07/20/2023	3.875	271,881		576,321
100116615	Braselton	GA		07/20/2023	3.875	261,684		454,966

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100116616	Charleston	SC		07/20/2023	5.000	223,682		401,930
100116617	Bensenville	IL		07/20/2023	5.875	395,091		557,308
100116618	Madera	CA		07/20/2023	4.625	298,917		626,040
100116619	Orlando	FL		07/20/2023	4.365	200,612		457,594
100116620	Fontana	CA		07/20/2023	4.250	303,890		510,907
100116621	Chino	CA		07/20/2023	3.490	483,905		781,139
100116622	Los Angeles	CA		07/20/2023	3.875	550,531		905,125
100116623	West Hills	CA		07/20/2023	4.250	276,409		1,366,097
100116624	San Dimas	CA		07/20/2023	4.115	518,073		763,036
100116625	Sugar Land	TX		07/20/2023	4.000	174,731		297,191
100116626	Pembroke Pines	FL		07/20/2023	3.875	273,292		637,257
100116627	San Francisco	CA		07/20/2023	3.500	489,675		1,214,181
100116629	North Highlands	CA		07/20/2023	4.750	249,254		374,803
100116630	Buford	GA		07/20/2023	4.375	219,394		387,086
100116631	Tujunga Area Los Angeles	CA		07/20/2023	3.750	672,421		1,157,910
100116633	Fontana	CA		07/20/2023	4.000	355,640		753,088
100116634	Los Angeles	CA		07/20/2023	4.000	2,296,809		3,330,772
100116635	San Francisco	CA		07/20/2023	3.990	697,395		1,475,960
100116636	Arcadia	CA		07/20/2023	3.875	642,738		3,265,652
100116637	Clarksville	TN		07/20/2023	3.990	229,333		397,965
100116638	(Northrige Area) Los Angeles	CA		07/20/2023	3.125	705,927		1,597,608
100116639	Elk Grove	CA		07/20/2023	3.875	142,398		525,739
100116640	Daly City	CA		07/20/2023	3.750	496,646		1,193,368
100116641	League City	TX		07/20/2023	5.750	226,265		341,686
100116642	Corona	CA		07/20/2023	3.990	344,457		616,601
100116643	Chicago	IL		07/20/2023	4.000	242,488		344,016
100116644	Area Of Torrance	CA		07/20/2023	3.500	232,139		860,045
100116645	Azusa	CA		07/20/2023	3.625	251,607		692,980
100116646	Los Angeles	CA		07/20/2023	3.990	534,309		1,346,702
100116647	Los Angeles	CA		07/20/2023	4.500	777,305		1,328,026
100116648	Pleasanton	CA		07/20/2023	3.750	2,178,182		3,534,408
100116649	Orlando	FL		07/20/2023	4.000	272,091		578,179
100116650	Diamond Bar	CA		07/20/2023	3.750	510,531		1,041,669
100116651	Fontana	CA		07/20/2023	4.240	271,813		580,959
100116652	Cedar City	UT		07/20/2023	4.375	214,496		338,391
100116654	Forest Hills	NY		07/20/2023	3.750	406,329		1,178,136
100116655	Miami Beach	FL		07/20/2023	5.250	220,355		408,512
100116656	Plainsboro	NJ		07/20/2023	6.375	118,815		211,483
100116658	Kissimmee	FL		07/20/2023	4.250	206,740		506,689
100116659	Newburgh	NY		07/20/2023	4.250	232,077		631,466
100116660	Downey	CA		07/20/2023	7.375	431,583		562,337
100116661	Inglewood	CA		07/20/2023	3.875	475,336		1,263,863
100116662	Miami	FL		07/20/2023	3.875	193,686		323,536
100116664	Surfside	FL		07/20/2023	7.875	859,228		1,010,337
100116665	Spicewood	TX		07/20/2023	5.750	632,818		1,125,000
100116667	Doral	FL		07/20/2023	5.875	240,156		513,949
100116669	Victorville	CA		07/20/2023	4.615	180,549		495,465
100116671	West Valley	UT		07/20/2023	4.500	218,161		504,953
100116672	Paradise	CA		07/20/2023	3.500	203,855		466,312
100116673	Houston	TX		07/20/2023	5.125	113,323		292,572
100116674	Calera	AL		07/20/2023	3.750	94,634		192,142
100116675	Honolulu	HI		07/20/2023	3.750	653,392		1,940,168
100116676	Tucson	AZ		07/20/2023	3.750	125,532		394,397
100116677	Titusville	FL		07/20/2023	3.750	150,365		288,684
100116678	Las Vegas	NV		07/20/2023	4.250	110,316		197,017

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100116679	Augusta	GA		07/20/2023	4.000	98,185		210,461
100116680	Glendale	CA		07/20/2023	3.750	784,019		1,450,000
100116681	Sarasota	FL		07/20/2023	4.875	236,249		423,894
100116682	Las Vegas	NV		07/20/2023	4.125	256,050		567,260
100116683	Mesa	AZ		07/20/2023	4.125	268,490		480,022
100116685	Hyde Park	MA		07/20/2023	4.275	467,710		939,581
100116686	Orlando	FL		07/20/2023	4.125	81,508		262,708
100116687	Sugar Land	TX		07/20/2023	4.375	267,980		484,810
100116688	Richmond	TX		07/20/2023	4.625	174,557		333,148
100116689	Winter Park	FL		07/20/2023	4.125	322,976		586,042
100116690	Fort Washington	MD		07/20/2023	4.125	282,820		414,271
100116691	Brookshire	TX		07/20/2023	4.000	245,585		428,514
100116692	Waltham	MA		07/20/2023	4.125	338,616		813,386
100116694	San Diego	CA		07/20/2023	4.500	962,274		2,443,604
100116695	Rockville	MD		07/20/2023	4.125	278,586		542,038
100116696	Los Angeles	CA		07/20/2023	4.375	534,044		1,161,467
100116697	Las Vegas	NV		07/20/2023	4.250	350,678		590,992
100116698	Las Vegas	NV		07/20/2023	4.125	212,534		445,616
100116699	Katy	TX		07/20/2023	4.000	200,622		365,872
100116701	Clermont	FL		07/20/2023	4.500	182,815		358,462
100116702	Garden Grove	CA		07/20/2023	4.250	527,159		817,221
100116703	Atlanta	GA		07/20/2023	6.625	207,098		290,970
100116704	Eastvale	CA		07/20/2023	4.500	250,942		535,196
100116705	Tomball	TX		07/20/2023	4.250	155,889		261,653
100116707	Anna	TX		07/20/2023	4.375	201,958		342,397
100116708	Celina	TX		07/20/2023	4.250	237,884		505,284
100116709	Union City	CA		07/20/2023	4.375	626,010		1,272,563
100116710	Dauphin Island	AL		07/20/2023	4.375	469,899		924,562
100116711	Fernandina Beach	FL		07/20/2023	4.250	339,599		864,380
100116712	Edmond	OK		07/20/2023	4.375	186,701		338,340
100116713	Winter Garden	FL		07/20/2023	4.000	192,888		394,152
100116715	Placentia	CA		07/20/2023	5.250	337,588		655,543
100116716	Granada Hills	CA		07/20/2023	4.500	657,799		896,706
100116717	Pomona	CA		07/20/2023	4.500	349,733		636,145
100116718	San Francisco	CA		07/20/2023	5.125	544,628		1,039,035
100116719	San Diego	CA		07/20/2023	4.750	190,846		577,986
100116720	Seattle	WA		07/20/2023	5.000	746,199		1,160,260
100116721	(Newhall Area) Santa Clarita	CA		07/20/2023	5.000	384,655		807,281
100116722	Los Angeles	CA		07/20/2023	4.500	296,085		444,291
100116723	Homestead	FL		07/20/2023	5.875	232,413		403,042
100116724	Orlando	FL		07/20/2023	3.750	151,512		540,947
100116726	Sylmar	CA		07/20/2023	4.250	462,547		804,158
100116728	Bell	CA		07/20/2023	6.125	198,679		604,356
100116729	Brandon	FL		07/20/2023	4.625	231,211		434,102
100116732	Staten Island	NY		07/20/2023	7.250	664,010		975,690
100116733	Winter Park	FL		07/20/2023	3.750	213,348		460,058
100116735	Orlando	FL		07/20/2023	5.375	123,180		226,875
100116736	Davenport	FL		07/20/2023	5.875	252,725		390,951
100116737	Jacksonville	FL		07/20/2023	4.875	194,965		287,600
100116738	Irvine	CA		07/20/2023	4.125	1,154,408		1,702,553
100116739	Los Angeles	CA		07/20/2023	3.250	596,371		2,181,086
100116740	Burbank	CA		07/20/2023	3.875	511,628		1,415,231
100116741	Fairless Hills	PA		07/20/2023	4.500	210,117		338,191
100116742	Miramar	FL		07/20/2023	5.250	332,447		811,865
100116743	Orlando	FL		07/20/2023	5.125	462,768		646,582

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116744	Clarksville	TN		07/20/2023	4.000	168,297		368,803
100116746	Bakersfield	CA		07/20/2023	4.250	205,006		435,920
100116747	Woodbridge	VA		07/20/2023	5.875	261,323		357,700
100116748	Modesto	CA		07/20/2023	4.375	402,214		504,985
100116750	Cedar Park	TX		07/20/2023	4.375	203,515		563,683
100116751	Hoover	AL		07/20/2023	4.250	156,301		346,083
100116752	Orlando	FL		07/20/2023	4.375	255,643		504,985
100116753	Round Rock	TX		07/20/2023	4.375	229,719		478,090
100116754	Woodland Hills Area Los Angel	CA		07/20/2023	4.375	472,573		1,050,370
100116755	Lake Arrowhead Area	CA		07/20/2023	6.875	342,283		458,874
100116756	Elk Grove	CA		07/20/2023	4.250	420,951		685,955
100116757	Conroe	TX		07/20/2023	4.250	174,794		348,516
100116758	Ozone Park	NY		07/20/2023	4.000	309,923		879,807
100116759	Tustin	CA		07/20/2023	4.250	479,401		858,707
100116761	Flushing	NY		07/20/2023	4.625	314,978		699,067
100116762	Elmhurst	NY		07/20/2023	3.875	374,249		1,152,462
100116763	Flushing	NY		07/20/2023	4.375	627,119		1,666,536
100116764	Fresh Meadows	NY		07/20/2023	3.500	514,792		1,307,542
100116765	Brooklyn	NY		07/20/2023	4.125	621,286		1,187,408
100116766	Brooklyn	NY		07/20/2023	4.000	509,090		985,431
100116767	East Brunswick	NJ		07/20/2023	4.375	172,933		328,257
100116768	Parsippany	NJ		07/20/2023	4.375	353,497		641,364
100116769	Paterson	NJ		07/20/2023	4.375	215,862		444,387
100116770	Sayreville	NJ		07/20/2023	4.500	176,231		448,540
100116771	Brooklyn	NY		07/20/2023	4.500	644,507		1,332,942
100116772	Coral Springs	FL		07/20/2023	4.250	128,208		267,714
100116773	Staten Island	NY		07/20/2023	4.000	381,587		1,187,571
100116774	Braselton	GA		07/20/2023	4.250	255,246		378,822
100116775	West Covina	CA		07/20/2023	4.375	416,178		782,767
100116776	San Jose	CA		07/20/2023	4.375	801,492		2,378,074
100116777	Frederick	MD		07/20/2023	4.875	339,939		780,163
100116778	Kissimmee	FL		07/20/2023	4.375	409,969		999,871
100116780	Richmond	CA		07/20/2023	4.250	263,580		855,598
100116781	San Jose	CA		07/20/2023	4.250	399,185		895,076
100116782	Philadelphia	PA		07/20/2023	4.375	173,775		271,704
100116783	Murfreesboro	TN		07/20/2023	4.250	346,028		535,429
100116784	West Covina	CA		07/20/2023	4.125	381,438		848,843
100116785	Hesperia	CA		07/20/2023	4.500	210,434		466,441
100116786	Kissimmee	FL		07/20/2023	4.375	209,933		413,510
100116787	Glendale	CA		07/20/2023	4.250	829,279		1,262,804
100116789	Glendale	CA		07/20/2023	5.375	960,174		1,511,568
100116793	Brandon	FL		07/20/2023	4.375	150,406		247,882
100116794	Pomona	CA		07/20/2023	4.250	542,107		843,596
100116795	Davenport	FL		07/20/2023	4.375	236,839		440,369
100116796	Carrollton	TX		07/20/2023	4.375	185,453		388,858
100116797	Plano	TX		07/20/2023	4.375	187,211		393,908
100116798	Virginia Beach	VA		07/20/2023	4.375	319,893		505,011
100116799	Livermore	CA		07/20/2023	4.625	695,542		979,302
100116800	Palm Coast	FL		07/20/2023	4.375	191,025		355,527
100116801	Alameda	CA		07/20/2023	4.250	426,036		870,830
100116802	Mooresville	NC		07/20/2023	4.375	221,255		404,008
100116803	Kirkland	WA		07/20/2023	4.250	677,169		798,092
100116804	Davenport	FL		07/20/2023	4.500	222,734		414,019
100116805	Palmdale	CA		07/20/2023	6.125	321,776		473,433
100116806	Castro Valley	CA		07/20/2023	4.875	682,557		1,384,586

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	2	3					Additional	
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100116808	Burbank	CA		07/20/2023	4.625	533,014		802,664
100116809	Lawndale	CA		07/20/2023	4.750	505,742		1,034,614
100116810	Monterey Park	CA		07/20/2023	4.500	490,513		729,724
100116811	Spanaway	WA		07/20/2023	4.250	239,866		436,952
100116813	Buford	GA		07/20/2023	4.500	289,533		449,363
100116814	(Van Nuys Area)Los Angeles	CA		07/20/2023	5.000	679,720		1,003,926
100116816	La Habra Heights	CA		07/20/2023	4.750	1,203,091		1,362,663
100116817	Van Nuys Area Los Angeles	CA		07/20/2023	4.250	306,087		464,712
100116818	Irvine	CA		07/20/2023	4.875	386,541		1,163,376
100116819	Temecula	CA		07/20/2023	4.500	358,781		666,471
100116820	Wildwood	FL		07/20/2023	5.125	106,372		322,464
100116821	Fort Wayne	IN		07/20/2023	4.750	193,507		357,303
100116822	Las Vegas	NV		07/20/2023	4.375	189,321		323,223
100116823	Las Vegas	NV		07/20/2023	4.250	172,473		367,747
100116824	Garden Grove	CA		07/20/2023	4.250	581,738		1,009,233
100116825	Jacksonville	IL		07/20/2023	4.500	120,890		208,832
100116826	Eastvale	CA		07/20/2023	4.750	490,201		1,337,495
100116827	Winter Garden	FL		07/20/2023	4.500	207,940		420,562
100116828	West Covina	CA		07/20/2023	5.125	524,286		867,502
100116829	Mission Viejo	CA		07/20/2023	4.500	210,305		530,120
100116830	Santa Ana	CA		07/20/2023	4.375	329,477		878,719
100116831	Sanford	NC		07/20/2023	4.125	187,922		444,825
100116832	Duluth	GA		07/20/2023	5.125	375,172		764,161
100116833	Las Vegas	NV		07/20/2023	4.500	259,422		409,553
100116834	Homestead	FL		07/20/2023	5.375	190,748		507,203
100116835	Lawrenceville	GA		07/20/2023	4.000	175,384		307,801
100116836	Dallas	TX		07/20/2023	4.625	707,196		1,615,344
100116837	Buford	GA		07/20/2023	3.750	225,439		404,446
100116838	Katy	TX		07/20/2023	4.000	171,441		349,683
100116839	Chesterfield	VA		07/20/2023	5.875	155,299		246,852
100116840	Lansing	KS		07/20/2023	6.250	92,722		145,887
100116841	Portland	OR		07/20/2023	5.500	197,954		352,835
100116842	Ontario	CA		07/20/2023	4.125	536,596		874,055
100116843	Springville	UT		07/20/2023	4.125	225,917		545,738
100116844	Santaquin	UT		07/20/2023	4.250	347,254		595,096
100116845	Aurora	CO		07/20/2023	6.875	245,174		541,633
100116846	St George	UT		07/20/2023	4.625	214,673		425,058
100116847	Rancho Santa Margarita	CA		07/20/2023	4.625	621,284		1,184,882
100116848	Los Angeles	CA		07/20/2023	6.625	500,773		966,165
100116849	Lakeland	FL		07/20/2023	7.250	126,923		182,054
100116850	Selma	CA		07/20/2023	6.500	220,637		322,152
100116851	Las Vegas	NV		07/20/2023	6.375	340,761		573,924
100116852	Rockledge	FL		07/20/2023	6.125	97,650		501,973
100116853	Aubrey	TX		07/20/2023	6.250	301,086		392,766
100116854	Los Angeles Area	CA		07/20/2023	6.125	144,720		594,258
100116856	Oakland	CA		07/20/2023	7.625	1,235,832		1,896,216
100116857	Sugar Land	TX		07/20/2023	6.250	186,214		422,979
100116859	Greenwood Village	CO		07/20/2023	6.000	313,575		725,286
100116860	Minneapolis	MN		07/20/2023	7.750	306,231		452,361
100116862	Morgan	PA		07/20/2023	7.750	101,202		137,719
100116865	League City	TX		07/20/2023	8.125	169,309		271,315
100116866	Miami	FL		07/20/2023	7.500	169,960		290,592
100116867	Key Largo	FL		07/20/2023	4.750	308,816		617,500
100116868	Hacienda Heights	CA		07/20/2023	5.875	418,587		1,007,516
100116869	Torrance	CA		07/20/2023	5.500	140,376		1,108,861

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100116870	Houston	TX		07/20/2023	7.417	303,017		437,436
100116871	Cocoa Beach	FL		07/20/2023	7.125	468,086		653,853
100116872	Bechtelsville	PA		07/20/2023	6.875	202,318		279,913
100116873	Ocala	FL		07/20/2023	6.625	95,292		256,664
100116874	Atlanta	GA		07/20/2023	8.124	1,461,129		1,844,010
100116875	Conway	AR		07/20/2023	6.990	150,527		156,955
100116876	Houston	TX		07/20/2023	7.749	556,222		615,000
100116877	Upper Chichester	PA		07/20/2023	8.250	266,209		331,605
100116878	Las Vegas	NV		07/20/2023	8.624	112,174		351,555
100116879	Kissimmee	FL		07/20/2023	6.125	565,124		1,356,488
100116880	Pittsburgh	PA		07/20/2023	7.124	185,675		321,897
100116881	Las Vegas	NV		07/20/2023	7.499	416,428		507,784
100116882	Arleta	CA		07/20/2023	6.375	418,820		729,961
100116883	San Diego	CA		07/20/2023	7.500	1,227,046		1,537,486
100116884	(Granada Hills Area) Los Ange	CA		07/20/2023	7.375	745,090		931,303
100116885	Bakersfield	CA		07/20/2023	6.500	237,967		351,850
100116886	Hyattsville	MD		07/20/2023	7.125	153,840		181,067
100116887	Sherman Oaks Area Los Angeles	CA		07/20/2023	6.375	2,877,073		3,994,000
100116888	Bellevue	WA		07/20/2023	6.625	1,234,337		1,947,708
100116889	Brentwood	CA		07/20/2023	6.500	579,777		875,813
100116891	Flower Mound	TX		07/20/2023	7.750	207,923		547,860
100116892	Los Angeles	CA		07/20/2023	7.000	184,137		647,377
100116894	La Crescenta	CA		07/20/2023	6.250	272,397		604,229
100116895	Glendale	AZ		07/20/2023	6.125	258,156		450,206
100116896	Colfax	CA		07/20/2023	6.625	326,757		473,086
100116897	Orlando	FL		07/20/2023	7.500	189,916		296,637
100116898	Lewisville	TX		07/20/2023	6.875	592,203		729,510
100116901	Robertsdale	AL		07/20/2023	7.249	180,635		262,584
100116902	Simi Valley	CA		07/20/2023	7.249	1,555,033		1,569,028
100116903	Tiverton	RI		07/20/2023	7.999	295,949		422,098
100116904	Jersey City	NJ		07/20/2023	5.490	310,809		529,310
100116905	Hazleton	PA		07/20/2023	8.124	125,001		221,072
100116906	San Antonio	TX		07/20/2023	5.875	234,607		340,000
100116907	Mesa	AZ		07/20/2023	9.380	631,322		677,553
100116908	Brooklyn	NY		07/20/2023	4.875	1,074,467		1,850,000
100116909	Groton	CT		07/20/2023	5.125	204,352		265,000
100116910	Newark	NJ		07/20/2023	4.750	283,992		524,877
100116911	Destin	FL		07/20/2023	5.250	697,861		1,307,000
100116913	Brooklyn	NY		07/20/2023	4.500	1,171,347		2,201,373
100116914	Miami	FL		07/20/2023	5.250	562,852		983,362
100116915	Blue Ridge	GA		07/20/2023	4.500	236,231		433,206
100116916	Crane Hill	AL		07/20/2023	4.375	260,875		525,000
100116917	Rodanthe	NC		07/20/2023	4.125	578,989		975,000
100116918	Sevierville	TN		07/20/2023	4.375	427,500		782,250
100116919	San Antonio	TX		07/20/2023	5.000	143,572		216,928
100116920	Destin	FL		07/20/2023	5.000	1,638,243		2,966,000
100116921	San Antonio	TX		07/20/2023	4.500	143,948		263,399
100116922	Little Elm	TX		07/20/2023	4.375	137,399		418,562
100116923	Somerset	PA		07/20/2023	4.500	116,293		106,186
100116924	Phoenix	AZ		07/20/2023	4.500	202,261		315,000
100116925	Los Angeles	CA		07/20/2023	4.875	888,443		1,236,446
100116926	Phoenix	AZ		07/20/2023	4.500	203,109		290,000
100116927	El Mirage	AZ		07/20/2023	4.500	231,166		378,900
100116929	Union City	NJ		07/20/2023	4.375	526,417		945,000
100116930	Los Angeles	CA		07/20/2023	3.875	2,222,564		3,306,100

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100116931	Verona	PA		07/20/2023	5.250	82,860		156,329
100116932	Yucca Valley	CA		07/20/2023	5.750	238,801		338,415
100116933	San Diego	CA		07/20/2023	3.625	571,598		1,207,624
100116934	Lewisville	TX		07/20/2023	4.500	158,566		242,353
100116935	Deltona	FL		07/20/2023	4.750	101,943		180,688
100116936	Clearwater	FL		07/20/2023	4.500	185,898		302,941
100116937	Baltimore	MD		07/20/2023	5.500	94,173		176,434
100116938	Porterdale	GA		07/20/2023	5.875	202,275		286,000
100116939	Saint Cloud	FL		07/20/2023	5.875	398,772		667,117
100116940	Greenville	TX		07/20/2023	4.500	159,492		262,285
100116941	Hampton	VA		07/20/2023	4.375	149,210		276,746
100116942	Homewood	CA		07/20/2023	4.625	2,221,793		2,890,000
100116943	Sherman Oaks Area Los Angeles	CA		07/20/2023	4.000	965,058		1,799,043
100116945	Wilmington	DE		07/20/2023	4.500	194,560		302,941
100116946	Los Angeles	CA		07/20/2023	4.625	513,455		1,573,768
100116947	Las Vegas	NV		07/20/2023	4.000	91,815		231,535
100116948	Seattle	WA		07/20/2023	4.500	649,746		1,060,294
100116949	Lewisville	TX		07/20/2023	4.250	250,711		462,606
100116950	Rosenberg	TX		07/20/2023	4.250	168,750		378,860
100116951	Perris	CA		07/20/2023	4.000	138,163		480,030
100116952	Diamond Bar	CA		07/20/2023	4.625	319,045		524,987
100116953	Bakersfield	CA		07/20/2023	4.375	151,310		479,368
100116954	Miami	FL		07/20/2023	3.750	168,104		520,752
100116956	Doral	FL		07/20/2023	4.750	181,152		464,315
100116957	Weehawken	NJ		07/20/2023	4.250	557,392		656,658
100116959	Madison	AL		07/20/2023	3.750	130,985		369,076
100116960	Atlanta	GA		07/20/2023	4.750	360,207		590,487
100116961	Davenport	FL		07/20/2023	3.875	290,811		675,302
100116962	Cedar City	UT		07/20/2023	5.375	172,888		330,000
100116963	Houston	TX		07/20/2023	5.000	129,369		242,153
100116964	Juno Beach	FL		07/20/2023	5.375	253,010		492,059
100116965	Snellville	GA		07/20/2023	3.750	112,426		278,071
100116968	Miami	FL		07/20/2023	4.500	445,735		878,529
100116969	Phoenix	AZ		07/20/2023	7.375	234,702		331,903
100116971	Kissimmee	FL		07/20/2023	4.875	226,637		383,486
100116972	Dawsonville	GA		07/20/2023	5.250	122,278		231,972
100116973	Porterville	CA		07/20/2023	6.875	88,732		306,935
100116974	Fair Lawn	NJ		07/20/2023	5.250	384,148		655,574
100116975	Huffman	TX		07/20/2023	5.750	338,573		669,199
100116976	Bayside	NY		07/20/2023	3.750	443,489		1,376,129
100116977	Pineville	NC		07/20/2023	4.875	134,773		305,749
100116978	Staten Island	NY		07/20/2023	4.125	296,268		565,862
100116979	Pineville	NC		07/20/2023	4.875	139,082		312,813
100116980	Cincinnati	OH		07/20/2023	5.625	166,146		327,588
100116981	Pineville	NC		07/20/2023	4.875	147,232		312,813
100116982	Pineville	NC		07/20/2023	4.875	138,137		312,813
100116983	Pineville	NC		07/20/2023	4.875	147,572		332,994
100116984	Chicago	IL		07/20/2023	5.125	85,053		105,910
100116985	Newark	NJ		07/20/2023	4.875	597,338		1,080,503
100116986	College Park	GA		07/20/2023	5.200	110,296		252,139
100116987	New London	CT		07/20/2023	4.500	172,911		338,267
100116988	Saint Louis	MO		07/20/2023	4.500	64,099		95,931
100116989	Bushkill	PA		07/20/2023	5.875	145,069		271,537
100116992	Essington	PA		07/20/2023	5.125	259,954		464,223
100116993	Kissimmee	FL		07/20/2023	5.375	262,920		569,710

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100116994	Richmond	TX		07/20/2023	5.750	155,453		252,213
100116995	Jacksonville	FL		07/20/2023	6.000	247,004		418,078
100116996	Kihei	HI		07/20/2023	4.525	301,798		858,254
100116997	Newark	NJ		07/20/2023	5.375	208,652		403,316
100116998	Jacksonville	FL		07/20/2023	5.375	142,002		267,196
100116999	Austin	TX		07/20/2023	5.125	413,499		515,433
100117000	Sicklerville	NJ		07/20/2023	5.125	182,786		301,594
100117001	Deer Park	TX		07/20/2023	5.750	169,968		251,934
100117002	Palatka	FL		07/20/2023	5.875	441,164		760,708
100117003	Memphis	TN		07/20/2023	5.375	102,229		156,285
100117004	Houston	TX		07/20/2023	5.375	308,519		494,062
100117005	Phoenix	AZ		07/20/2023	5.625	105,584		176,385
100117008	Philadelphia	PA		07/20/2023	5.375	152,014		139,654
100117009	Albuquerque	NM		07/20/2023	5.625	152,026		196,544
100117010	Philadelphia	PA		07/20/2023	5.500	115,473		77,623
100117011	Melbourne	FL		07/20/2023	5.375	173,687		354,474
100117013	Jamaica	NY		07/20/2023	5.625	742,836		1,280,056
100117014	Upper Darby	PA		07/20/2023	5.125	117,200		176,518
100117015	Richmond	VA		07/20/2023	5.375	96,899		168,384
100117016	Jackson	TN		07/20/2023	5.375	113,117		216,782
100117017	Jackson	TN		07/20/2023	5.375	124,414		226,865
100117018	Miami	FL		07/20/2023	5.250	175,917		398,350
100117019	Jackson	TN		07/20/2023	5.375	100,877		206,699
100117020	Jackson	TN		07/20/2023	5.375	138,785		252,072
100117022	Caldwell	ID		07/20/2023	5.375	214,892		366,009
100117024	Jackson	TN		07/20/2023	5.625	66,407		151,187
100117025	Jackson	TN		07/20/2023	5.375	93,976		136,119
100117026	Jackson	TN		07/20/2023	5.375	77,428		136,119
100117027	Conyers	GA		07/20/2023	5.750	187,271		297,282
100117028	Scranton	PA		07/20/2023	7.125	228,444		331,869
100117029	Grand Rapids	MI		07/20/2023	6.250	157,906		256,797
100117030	Jacksonville	FL		07/20/2023	5.375	296,086		453,730
100117031	La Porte	IN		07/20/2023	5.875	103,203		143,577
100117032	Baltimore	MD		07/20/2023	8.500	72,897		85,387
100117033	Greenville	SC		07/20/2023	5.125	112,898		187,613
100117034	Visalia	CA		07/20/2023	6.625	185,931		206,346
100117035	Vancouver	WA		07/20/2023	5.375	195,782		470,871
100117036	Gastonia	NC		07/20/2023	6.625	135,483		157,024
100117037	Dallas	TX		07/20/2023	6.125	200,264		352,525
100117038	Acworth	GA		07/20/2023	6.375	189,795		351,970
100117039	Memphis	TN		07/20/2023	6.375	104,911		166,136
100117040	Petersburg	VA		07/20/2023	6.625	64,690		101,990
100117041	Lexington	NC		07/20/2023	6.125	88,192		128,923
100117042	Springfield	GA		07/20/2023	5.125	102,633		175,509
100117043	Fresno	CA		07/20/2023	5.500	267,717		321,635
100117044	Vineland	NJ		07/20/2023	5.875	140,781		216,711
100117045	Shreveport	LA		07/20/2023	7.500	74,179		90,499
100117046	Greensboro	NC		07/20/2023	5.500	86,090		151,215
100117047	Greeley	CO		07/20/2023	6.125	118,997		211,515
100117048	Alexandria	VA		07/20/2023	6.250	198,984		453,172
100117049	Concord	CA		07/20/2023	4.125	332,606		584,460
100117051	Mansfield	TX		07/20/2023	5.875	188,544		272,041
100117052	Washington	DC		07/20/2023	6.125	298,232		422,588
100117053	City Of Lake Forest	CA		07/20/2023	3.750	382,308		905,044
100117054	Arnold	MO		07/20/2023	5.750	173,304		221,770

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117055	Millville	NJ		07/20/2023	7.625	83,431		135,731
100117056	Sarasota	FL		07/20/2023	5.500	191,719		452,659
100117057	Pearland	TX		07/20/2023	3.750	297,271		576,366
100117058	Naugatuck	CT		07/20/2023	4.875	162,230		312,828
100117059	Brick	NJ		07/20/2023	5.500	106,999		171,385
100117061	Jersey City	NJ		07/20/2023	4.875	371,385		741,706
100117062	Albertson	NY		07/20/2023	5.125	209,843		701,063
100117063	Asbury Park	NJ		07/20/2023	5.125	331,886		455,000
100117064	Brooklyn	NY		07/20/2023	5.125	875,827		1,480,000
100117065	Mastic	NY		07/20/2023	4.875	222,482		438,969
100117066	Lighthouse Point	FL		07/20/2023	5.375	569,731		1,134,379
100117067	Miami	FL		07/20/2023	6.250	373,120		618,810
100117068	Chestnut Hill	MA		07/20/2023	5.000	816,275		1,392,313
100117069	Sevierville	TN		07/20/2023	5.750	358,062		487,011
100117070	Staten Island	NY		07/20/2023	8.750	220,818		567,468
100117071	Sayville	NY		07/20/2023	5.500	250,386		519,196
100117072	Waialua	HI		07/20/2023	4.875	390,873		1,087,586
100117073	Honolulu	HI		07/20/2023	5.125	514,313		799,000
100117074	Lake Worth	FL		07/20/2023	5.875	306,360		429,221
100117075	Hilton Head Island	SC		07/20/2023	5.250	265,408		410,000
100117076	Anaheim	CA		07/20/2023	7.750	429,047		804,228
100117077	Phillipsburg	NJ		07/20/2023	6.000	87,040		100,743
100117078	Lancaster	TX		07/20/2023	6.250	125,689		276,938
100117079	Lake Placid	FL		07/20/2023	5.500	101,668		186,507
100117080	Fayetteville	NC		07/20/2023	4.875	176,177		260,354
100117081	Deltona	FL		07/20/2023	5.250	143,478		292,473
100117082	Kihei	HI		07/20/2023	5.750	310,158		585,000
100117083	Buffalo	NY		07/20/2023	5.750	201,364		307,374
100117084	Wantagh	NY		07/20/2023	5.500	368,190		746,030
100117085	Fremont	CA		07/20/2023	5.875	1,376,971		3,599,042
100117086	Robbinsville	NJ		07/20/2023	5.500	207,733		365,958
100117087	Brockton	MA		07/20/2023	6.125	190,886		355,000
100117088	Candler	NC		07/20/2023	6.250	475,866		649,547
100117089	Charlotte	NC		07/20/2023	5.250	239,528		499,221
100117090	Panorama City	CA		07/20/2023	6.250	649,189		715,005
100117091	Asheville	NC		07/20/2023	6.250	255,975		357,502
100117092	Asheville	NC		07/20/2023	6.250	163,365		260,825
100117093	Miami	FL		07/20/2023	6.000	792,980		1,180,000
100117094	Elmont	NY		07/20/2023	5.250	380,501		655,543
100117096	Miramar Beach	FL		07/20/2023	5.125	1,066,800		1,277,044
100117097	Fort Lee	NJ		07/20/2023	5.990	281,720		816,031
100117099	Captain Cook	HI		07/20/2023	5.375	530,844		827,000
100117100	Los Angeles	CA		07/20/2023	7.125	398,598		638,790
100117101	Garden Grove	CA		07/20/2023	4.250	291,016		752,593
100117102	Albany	NY		07/20/2023	6.250	255,999		123,867
100117103	Brooklyn	NY		07/20/2023	4.250	269,523		410,000
100117104	Paterson	NJ		07/20/2023	3.875	309,858		465,102
100117106	Rego Park	NY		07/20/2023	5.125	181,610		350,000
100117107	San Bruno	CA		07/20/2023	5.750	683,541		1,090,000
100117108	Los Angeles	CA		07/20/2023	5.250	98,905		453,838
100117109	Atlanta	GA		07/20/2023	5.490	193,269		345,816
100117110	East Elmhurst	NY		07/20/2023	4.250	331,387		783,909
100117111	Brooklyn	NY		07/20/2023	4.250	420,088		1,055,651
100117112	Flushing	NY		07/20/2023	4.375	385,616		747,378
100117113	Staten Island	NY		07/20/2023	4.250	387,330		661,676

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117114	Brooklyn	NY		07/20/2023	4.250	631,975		1,515,288
100117116	Brooklyn	NY		07/20/2023	4.750	244,960		480,995
100117117	Staten Island	NY		07/20/2023	4.625	402,906		832,829
100117118	Centereach	NY		07/20/2023	4.750	236,907		489,525
100117119	Westbury	NY		07/20/2023	4.500	347,330		721,938
100117120	Whitestone	NY		07/20/2023	3.875	778,162		1,597,189
100117121	Staten Island	NY		07/20/2023	4.000	259,945		630,481
100117122	Staten Island	NY		07/20/2023	5.500	440,293		700,631
100117123	Malba	NY		07/20/2023	3.875	1,575,019		2,304,805
100117124	Valley Stream	NY		07/20/2023	4.750	357,529		568,504
100117125	Flushing	NY		07/20/2023	4.750	768,073		2,038,625
100117126	Corona	NY		07/20/2023	5.500	410,462		976,223
100117127	Staten Island	NY		07/20/2023	4.750	443,349		1,023,070
100117128	Great Neck	NY		07/20/2023	5.125	499,395		1,139,857
100117129	Brooklyn	NY		07/20/2023	4.875	535,208		1,009,124
100117130	Staten Island	NY		07/20/2023	5.250	355,769		534,495
100117131	Staten Island	NY		07/20/2023	4.875	394,621		726,569
100117132	Brooklyn	NY		07/20/2023	4.125	690,024		1,783,095
100117133	Forest Hills	NY		07/20/2023	4.250	502,162		1,197,078
100117134	Flushing	NY		07/20/2023	4.250	728,621		1,591,601
100117135	Staten Island	NY		07/20/2023	4.625	365,957		742,012
100117136	Staten Island	NY		07/20/2023	4.625	379,389		716,738
100117137	Roslyn	NY		07/20/2023	4.500	557,975		1,231,838
100117138	Staten Island	NY		07/20/2023	4.750	324,134		671,793
100117139	Brooklyn	NY		07/20/2023	4.375	531,687		1,358,150
100117140	Astoria	NY		07/20/2023	5.125	228,112		1,571,516
100117141	Bayside	NY		07/20/2023	3.875	340,926		1,134,682
100117142	Maywood	NJ		07/20/2023	4.875	331,602		620,611
100117143	Syosset	NY		07/20/2023	4.625	578,908		1,101,089
100117144	Woodside	NY		07/20/2023	4.750	698,575		1,675,771
100117145	Bayside	NY		07/20/2023	4.750	374,288		787,278
100117146	Oceanside	NY		07/20/2023	5.000	350,700		630,546
100117147	Whitestone	NY		07/20/2023	3.875	541,658		1,051,179
100117148	Arcadia	CA		07/20/2023	6.375	634,877		913,194
100117149	Mather	CA		07/20/2023	7.000	297,202		442,708
100117150	Rego Park	NY		07/20/2023	5.250	276,957		455,154
100117151	Savannah	GA		07/20/2023	4.750	162,645		393,619
100117152	Little Neck	NY		07/20/2023	4.375	757,783		1,716,951
100117153	Centereach	NY		07/20/2023	6.375	239,401		531,658
100117154	Fairfield	CA		07/20/2023	10.125	159,797		245,808
100117155	Clermont	FL		07/20/2023	7.375	257,915		369,101
100117156	Pembroke Pines	FL		07/20/2023	8.126	166,620		251,227
100117157	Fontana	CA		07/20/2023	6.625	312,771		423,000
100117158	Atlanta	GA		07/20/2023	6.125	326,728		533,825
100117162	Houston	TX		07/20/2023	6.250	173,504		368,217
100117164	Sacramento	CA		07/20/2023	6.750	277,058		365,071
100117165	Gilroy	CA		07/20/2023	6.875	1,396,052		1,617,130
100117166	Monrovia	CA		07/20/2023	6.000	512,999		1,168,621
100117167	Merced	CA		07/20/2023	6.500	256,798		362,320
100117171	Superior	CO		07/20/2023	5.250	308,985		857,208
100117172	Bakersfield	CA		07/20/2023	5.375	165,317		284,841
100117173	Palm Beach Gardens	FL		07/20/2023	6.500	291,233		492,202
100117174	Fresno	CA		07/20/2023	6.000	320,312		449,348
100117176	Woods Cross	UT		07/20/2023	6.625	328,271		513,349
100117177	La Mesa	CA		07/20/2023	4.875	835,384		1,296,662

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Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100117178	Los Angeles	CA		07/20/2023	3.500	496,929		1,289,930
100117179	Arcadia	OK		07/20/2023	3.750	762,153		950,872
100117180	Miami	FL		07/20/2023	9.125	594,144		665,599
100117181	Clifton	NJ		07/20/2023	4.749	1,143,648		1,610,000
100117182	Burleson	TX		07/20/2023	5.250	344,623		260,212
100117183	Simi Valley	CA		07/20/2023	7.500	717,759		895,000
100117184	Newport Beach	CA		07/20/2023	3.500	874,495		1,800,000
100117185	Glendale	AZ		07/20/2023	8.000	1,183,106		2,235,952
100117186	Los Angeles	CA		07/20/2023	6.625	914,270		977,379
100117187	Hoboken	NJ		07/20/2023	3.500	1,150,517		1,401,147
100117188	Clearwater	FL		07/20/2023	6.750	122,163		216,352
100117189	Colton	CA		07/20/2023	6.125	286,186		532,083
100117190	Davenport	FL		07/20/2023	4.625	140,499		286,782
100117191	Lubbock	TX		07/20/2023	8.375	107,515		321,631
100117193	Labelle	FL		07/20/2023	7.300	140,314		263,983
100117194	Mineral Bluff	GA		07/20/2023	7.875	1,079,636		1,909,588
100117196	Sevierville	TN		07/20/2023	7.475	713,671		1,263,865
100117198	Belton	TX		07/20/2023	7.225	211,527		200,000
100117199	Spring	TX		07/20/2023	7.100	493,447		854,995
100117200	Coral Springs	FL		07/20/2023	7.375	138,278		245,000
100117201	Panama City Beach	FL		07/20/2023	8.175	247,753		281,330
100117202	Brewster	MA		07/20/2023	7.500	495,487		650,000
100117203	Cottonwood	AZ		07/20/2023	7.575	321,723		409,682
100117204	Kissimmee	FL		07/20/2023	7.625	415,886		568,000
100117205	Galena	IL		07/20/2023	7.750	180,825		180,931
100117206	Savannah	GA		07/20/2023	7.075	270,125		392,303
100117207	Tampa	FL		07/20/2023	7.875	126,318		145,731
100117208	Naples	FL		07/20/2023	8.125	258,092		560,000
100117210	Saranac Lake	NY		07/20/2023	8.575	113,910		190,705
100117212	Palm City	FL		07/20/2023	7.500	132,287		324,755
100117215	Calhoun	GA		07/20/2023	6.250	121,505		292,006
100117218	Windermere	FL		07/20/2023	6.990	281,230		500,688
100117219	Panama City Beach	FL		07/20/2023	7.375	440,999		566,135
100117220	Katy	TX		07/20/2023	5.375	201,779		327,694
100117221	Oradell	NJ		07/20/2023	5.500	370,715		756,112
100117222	Philadelphia	PA		07/20/2023	5.500	120,790		215,840
100117223	South San Francisco	CA		07/20/2023	5.625	132,410		1,084,281
100117224	La Puente Area	CA		07/20/2023	5.500	364,588		720,793
100117225	Irvine	CA		07/20/2023	5.625	301,969		1,878,760
100117226	Elk Grove	CA		07/20/2023	5.625	318,364		792,425
100117227	Los Angeles	CA		07/20/2023	5.500	846,532		1,038,345
100117228	Conroe	TX		07/20/2023	5.500	353,345		236,904
100117229	Allen	TX		07/20/2023	3.875	219,054		457,500
100117230	Agua Dulce Area	CA		07/20/2023	5.625	530,637		1,189,344
100117231	Fort Worth	TX		07/20/2023	3.875	181,810		343,752
100117232	Katy	TX		07/20/2023	4.250	206,843		520,249
100117233	Pasadena	CA		07/20/2023	4.000	124,755		865,820
100117234	Bryan	TX		07/20/2023	4.125	174,391		317,287
100117235	Sugar Land	TX		07/20/2023	3.875	197,315		404,415
100117236	Richmond	TX		07/20/2023	3.625	295,175		743,426
100117237	Houston	TX		07/20/2023	4.500	97,397		358,462
100117238	Houston	TX		07/20/2023	4.875	142,273		282,541
100117239	Sugar Land	TX		07/20/2023	5.125	146,977		287,500
100117240	Leander	TX		07/20/2023	4.625	255,316		524,961
100117242	Naples	FL		07/20/2023	8.209	235,369		1,040,000

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	2	3					Additional	
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100117243	Jurupa Valley	CA		07/20/2023	5.125	325,962		680,856
100117248	Las Vegas	NV		07/20/2023	8.500	356,793		472,076
100117250	Sunrise	FL		07/20/2023	8.875	282,968		411,678
100117252	Vancouver	WA		07/20/2023	8.125	509,246		1,191,480
100117257	Orlando	FL		07/20/2023	8.375	152,937		215,873
100117258	Orlando	FL		07/20/2023	8.126	176,370		335,000
100117259	Manassas	VA		07/20/2023	6.990	156,944		286,699
100117260	Manassas	VA		07/20/2023	6.990	175,272		311,848
100117262	Monroe	NC		07/20/2023	7.500	264,458		387,077
100117263	Atlantic City	NJ		07/20/2023	8.875	117,121		155,634
100117264	Casselberry	FL		07/20/2023	7.001	261,528		422,499
100117265	Saint Cloud	FL		07/20/2023	8.074	300,581		389,868
100117267	Sarasota	FL		07/20/2023	8.365	575,967		620,000
100117269	Apopka	FL		07/20/2023	8.376	170,803		288,300
100117270	Philadelphia	PA		07/20/2023	7.375	105,331		261,438
100117271	Rosenberg	TX		07/20/2023	8.209	255,549		351,640
100117273	Big Bear City	CA		07/20/2023	8.375	283,787		382,726
100117274	Rosedale	NY		07/20/2023	7.334	643,835		1,075,966
100117276	Rosenberg	TX		07/20/2023	8.084	237,862		296,417
100117277	Warrington	PA		07/20/2023	6.990	184,812		309,836
100117279	Tuscaloosa	AL		07/20/2023	8.500	102,515		160,706
100117280	Fort Lauderdale	FL		07/20/2023	8.625	676,458		1,405,026
100117283	Antioch	TN		07/20/2023	7.875	155,281		362,500
100117284	Houston	TX		07/20/2023	7.000	244,282		498,952
100117288	Cheektowaga	NY		07/20/2023	9.250	243,953		240,909
100117289	Melbourne Beach	FL		07/20/2023	9.000	2,316,380		3,380,000
100117290	Middletown	NY		07/20/2023	10.750	254,328		371,023
100117294	Tiverton	RI		07/20/2023	10.500	346,562		551,604
100117295	Mansfield	NJ		07/20/2023	11.750	261,816		367,704
100117296	Kissimmee	FL		07/20/2023	9.500	168,145		675,111
100117298	Groton	CT		07/20/2023	10.500	211,086		270,787
100117299	Homestead	FL		07/20/2023	11.750	171,277		198,884
100117304	Chicago	IL		07/20/2023	6.375	785,303		1,021,160
100117305	Philadelphia	PA		07/20/2023	6.250	107,541		146,242
100117306	Houston	TX		07/20/2023	7.000	84,483		146,000
100117307	Eastvale	CA		07/20/2023	3.625	444,865		869,859
100117308	Paterson	NJ		07/20/2023	4.500	298,559		459,507
100117309	Miami	FL		07/20/2023	5.000	105,567		242,164
100117310	Clearwater	FL		07/20/2023	5.875	456,123		744,945
100117311	Chino	CA		07/20/2023	4.125	290,156		565,921
100117313	Clermont	FL		07/20/2023	3.875	170,509		399,338
100117314	Los Angeles	CA		07/20/2023	3.500	300,375		566,557
100117315	Kissimmee	FL		07/20/2023	4.125	339,895		747,785
100117316	Las Vegas	NV		07/20/2023	4.250	125,583		227,316
100117317	Manassas	VA		07/20/2023	3.875	147,315		323,515
100117318	Farmingdale	NY		07/20/2023	4.500	341,688		616,011
100117320	Pompano Beach	FL		07/20/2023	5.125	265,227		675,909
100117322	Bakersfield	CA		07/20/2023	4.125	72,529		311,757
100117323	Lawrence	KS		07/20/2023	7.750	95,009		182,181
100117324	Pawleys Island	SC		07/20/2023	5.500	126,860		352,887
100117326	Newton	NJ		07/20/2023	5.250	157,855		296,542
100117327	Pomona	CA		07/20/2023	8.500	235,085		484,676
100117328	Las Vegas	NV		07/20/2023	3.875	177,463		374,082
100117329	Jackson	TN		07/20/2023	6.500	272,324		432,947
100117330	Miami	FL		07/20/2023	4.750	343,010		752,100

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100117331	Palm Springs	CA		07/20/2023	4.000	158,195		505,428
100117332	Palmdale	CA		07/20/2023	3.625	104,706		566,420
100117333	Rialto	CA		07/20/2023	3.740	253,526		657,307
100117334	Houston	TX		07/20/2023	6.250	187,119		352,514
100117336	Paterson	NJ		07/20/2023	4.750	273,402		348,270
100117337	Orlando	FL		07/20/2023	4.750	98,646		186,744
100117340	Hampton	GA		07/20/2023	3.750	124,027		309,433
100117341	Grovetown	GA		07/20/2023	4.000	78,786		171,827
100117343	Niles	MI		07/20/2023	6.500	105,632		162,948
100117344	Los Angeles	CA		07/20/2023	3.625	595,067		1,163,183
100117345	Dallas	TX		07/20/2023	4.875	166,864		777,764
100117346	Haiku	HI		07/20/2023	4.625	182,257		969,255
100117348	Scottsdale	AZ		07/20/2023	5.250	724,286		2,017,249
100117349	Glendale	AZ		07/20/2023	3.625	248,400		483,056
100117350	San Diego	CA		07/20/2023	4.000	108,412		318,386
100117351	Valley Springs	CA		07/20/2023	3.000	164,460		475,000
100117352	Fresno	CA		07/20/2023	4.875	126,871		423,758
100117353	Honolulu	HI		07/20/2023	4.625	280,590		742,086
100117354	Oakland	CA		07/20/2023	3.750	309,020		497,521
100117355	Ocoee	FL		07/20/2023	3.750	197,380		374,132
100117356	Ocoee	FL		07/20/2023	4.275	231,081		402,059
100117357	Los Angeles Area	CA		07/20/2023	4.875	382,061		686,272
100117359	Cordova	TN		07/20/2023	4.000	186,210		373,958
100117360	Mckinney	TX		07/20/2023	3.875	206,965		454,919
100117361	San Leandro	CA		07/20/2023	4.875	466,448		929,449
100117362	Katy	TX		07/20/2023	4.375	151,805		345,812
100117363	Stratford	CT		07/20/2023	5.875	302,555		478,634
100117364	(Valley Village Area)Los Angel	CA		07/20/2023	4.500	355,635		1,010,768
100117365	Cypress	TX		07/20/2023	4.625	203,132		462,369
100117366	San Jose	CA		07/20/2023	4.250	522,712		1,326,517
100117367	Diamond Bar	CA		07/20/2023	4.250	367,741		974,835
100117368	Piedmont	CA		07/20/2023	3.625	1,418,782		3,623,256
100117369	Arcadia	CA		07/20/2023	4.375	755,714		2,423,931
100117370	Los Angeles	CA		07/20/2023	4.500	104,298		565,490
100117371	Melissa	TX		07/20/2023	3.875	221,175		358,899
100117372	Victorville	CA		07/20/2023	6.125	363,740		456,156
100117373	Fort Worth	TX		07/20/2023	4.375	218,175		348,457
100117374	Wilson	NC		07/20/2023	4.125	310,844		454,610
100117375	Naples	FL		07/20/2023	4.500	124,987		382,715
100117376	Corinth	TX		07/20/2023	4.375	202,835		394,828
100117377	Plano	TX		07/20/2023	4.375	211,755		446,435
100117379	La Puente Area	CA		07/20/2023	4.125	517,970		707,364
100117380	Philadelphia	PA		07/20/2023	4.875	117,344		168,917
100117381	Yorba Linda	CA		07/20/2023	3.875	1,026,384		2,426,236
100117382	San Jose	CA		07/20/2023	4.125	477,405		806,818
100117383	Sacramento	CA		07/20/2023	4.125	268,903		776,977
100117384	Herald	CA		07/20/2023	4.125	305,570		764,730
100117385	Cerritos	CA		07/20/2023	4.365	521,790		1,040,341
100117386	Carson	CA		07/20/2023	4.375	497,643		717,115
100117387	Henderson	NV		07/20/2023	4.250	308,379		586,977
100117388	La Mirada	CA		07/20/2023	4.125	512,517		990,209
100117389	Redondo Beach	CA		07/20/2023	4.500	380,014		914,233
100117390	Long Beach	CA		07/20/2023	4.250	382,574		676,863
100117391	Katy	TX		07/20/2023	4.000	247,750		553,314
100117392	Phoenix	AZ		07/20/2023	4.250	221,301		358,636

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100117393	Los Angeles	CA		07/20/2023	4.625	717,724		1,808,717
100117394	Lake Arrowhead	CA		07/20/2023	4.500	430,552		753,276
100117395	Las Vegas	NV		07/20/2023	4.125	336,547		547,646
100117396	(Reseda Area) Los Angeles	CA		07/20/2023	6.500	693,628		1,047,039
100117398	Fresno	CA		07/20/2023	4.375	193,513		467,616
100117399	Daly City	CA		07/20/2023	4.875	756,384		918,303
100117400	Garden Grove	CA		07/20/2023	4.250	262,988		875,837
100117401	Lynwood	CA		07/20/2023	5.750	484,275		603,148
100117402	Chino	CA		07/20/2023	6.250	671,464		861,895
100117403	San Marcos	TX		07/20/2023	4.000	178,403		349,583
100117404	Beverly Hills	CA		07/20/2023	4.375	765,417		2,262,335
100117405	Oakland	CA		07/20/2023	4.750	235,312		716,624
100117406	Fresno	CA		07/20/2023	5.875	210,760		298,332
100117407	Carson	CA		07/20/2023	5.750	453,622		607,643
100117408	Houston	TX		07/20/2023	3.875	114,145		333,590
100117410	Richmond	TX		07/20/2023	4.250	172,057		337,421
100117411	San Ramon	CA		07/20/2023	3.375	785,474		3,570,193
100117412	Anaheim	CA		07/20/2023	4.375	423,240		808,017
100117413	Irvine	CA		07/20/2023	3.375	555,154		1,720,331
100117414	Upland	CA		07/20/2023	5.250	513,332		795,767
100117415	Ontario	CA		07/20/2023	3.875	361,345		639,919
100117416	Baldwin Park	CA		07/20/2023	3.750	247,658		535,919
100117418	Fontana	CA		07/20/2023	4.500	391,294		605,882
100117419	Flushing	NY		07/20/2023	5.990	1,224,783		1,942,269
100117420	Ontario	CA		07/20/2023	6.250	527,426		699,930
100117421	Bayonne	NJ		07/20/2023	6.375	520,251		538,684
100117422	Woodside	NY		07/20/2023	5.625	715,197		1,055,120
100117423	Philadelphia	PA		07/20/2023	6.750	198,770		251,613
100117424	Waterbury	CT		07/20/2023	5.750	87,210		262,011
100117426	Orlando	FL		07/20/2023	4.750	416,489		622,282
100117430	Cathedral City	CA		07/20/2023	6.625	145,172		663,356
100117431	Elk Grove	CA		07/20/2023	6.500	334,271		555,146
100117433	Washington	DC		07/20/2023	7.334	355,616		489,753
100117435	Miami	FL		07/20/2023	6.625	292,764		422,723
100117436	Destin	FL		07/20/2023	6.750	255,418		362,278
100117437	Doral	FL		07/20/2023	7.500	216,240		446,860
100117438	Altadena	CA		07/20/2023	6.874	860,152		1,195,214
100117439	Ellenwood	GA		07/20/2023	7.250	99,247		181,034
100117440	Lancaster	CA		07/20/2023	6.125	290,166		443,136
100117442	Las Vegas	NV		07/20/2023	6.625	172,122		377,431
100117443	Newark	NJ		07/20/2023	9.990	461,185		712,347
100117444	Myrtle Beach	SC		07/20/2023	8.125	232,999		305,000
100117445	Danbury	CT		07/20/2023	10.125	331,328		438,906
100117446	Buchanan	NY		07/20/2023	8.250	294,245		377,446
100117451	Oakland	CA		07/20/2023	7.250	330,749		540,086
100117452	Los Angeles (Encino Area)	CA		07/20/2023	7.875	641,897		884,473
100117456	Desert Hot Springs	CA		07/20/2023	9.250	391,542		446,714
100117458	Lompoc	CA		07/20/2023	6.625	96,941		351,157
100117459	Union City	CA		07/20/2023	7.125	741,391		753,000
100117460	Monterey	CA		07/20/2023	6.667	1,821,755		2,385,440
100117461	Palm Springs	CA		07/20/2023	7.865	673,069		1,000,067
100117462	Sparks	NV		07/20/2023	6.875	413,879		543,337
100117463	Belleair	FL		07/20/2023	6.709	425,941		724,593
100117464	Milton	FL		07/20/2023	7.800	152,395		240,000
100117465	Atlantic City	NJ		07/20/2023	7.975	228,682		164,811

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100117468	Columbus	OH		07/20/2023	6.825	116,742		157,973
100117469	Pensacola	FL		07/20/2023	8.000	110,663		190,000
100117470	Locust Grove	GA		07/20/2023	8.125	442,102		612,950
100117472	Columbus	OH		07/20/2023	6.825	108,546		114,706
100117473	Columbus	OH		07/20/2023	6.750	121,255		136,855
100117474	Savannah	GA		07/20/2023	7.625	283,418		522,757
100117475	Central Islip	NY		07/20/2023	8.850	315,004		478,000
100117476	Gobles	MI		07/20/2023	8.300	564,188		777,587
100117477	Asheville	NC		07/20/2023	7.375	424,718		558,091
100117478	Ocean City	MD		07/20/2023	7.125	226,980		341,988
100117479	Kingston	NY		07/20/2023	7.625	352,225		452,386
100117480	Centereach	NY		07/20/2023	7.375	488,551		712,000
100117481	Gulf Shores	AL		07/20/2023	7.875	375,340		492,472
100117482	Fort Walton Beach	FL		07/20/2023	8.175	207,860		432,043
100117483	Gouldsboro	PA		07/20/2023	7.575	212,463		254,354
100117484	Sevierville	TN		07/20/2023	7.475	842,391		1,245,108
100117485	Lexington	KY		07/20/2023	7.575	910,111		1,809,639
100117487	Destin	FL		07/20/2023	7.975	575,338		695,429
100117488	Gainesville	GA		07/20/2023	7.800	692,735		904,609
100117489	Pocono Lake	PA		07/20/2023	7.900	208,904		263,818
100117490	Loveland	CO		07/20/2023	7.250	506,596		628,616
100117491	Coral Gables	FL		07/20/2023	7.125	2,323,848		6,538,535
100117492	Northridge Area Los Angeles	CA		07/20/2023	7.250	1,116,164		1,332,859
100117493	Las Vegas	NV		07/20/2023	6.375	103,476		741,036
100117494	Helena	MT		07/20/2023	7.749	312,957		402,114
100117495	Carson	CA		07/20/2023	6.375	184,291		634,376
100117496	Norwalk	CA		07/20/2023	7.000	449,895		718,707
100117497	Sanford	FL		07/20/2023	7.999	280,649		331,648
100117498	Bradenton	FL		07/20/2023	6.999	180,437		301,134
100117499	Westbury	NY		07/20/2023	7.374	410,219		501,818
100117500	Bay Harbor Islands	FL		07/20/2023	6.625	322,589		382,479
100117503	Kissimmee	FL		07/20/2023	8.251	155,316		226,973
100117504	Pompano Beach	FL		07/20/2023	6.500	158,965		225,000
100117505	Oak Lawn	IL		07/20/2023	6.625	260,083		372,414
100117506	Mount Vernon	NY		07/20/2023	7.000	456,298		645,000
100117509	Palmdale	CA		07/20/2023	6.126	156,296		246,756
100117510	Pinecrest	FL		07/20/2023	6.375	591,693		1,272,649
100117511	Barstow	CA		07/20/2023	7.375	191,273		281,279
100117513	Winter Haven	FL		07/20/2023	8.125	220,507		329,598
100117518	Miami	FL		07/20/2023	6.167	182,368		397,793
100117520	Haines City	FL		07/20/2023	7.125	267,151		410,402
100117521	Kissimmee	FL		07/20/2023	7.875	241,245		331,677
100117522	Galveston	TX		07/20/2023	7.750	239,107		340,245
100117524	Las Vegas	NV		07/20/2023	8.000	218,637		311,537
100117525	San Diego	CA		07/20/2023	6.751	295,244		597,759
100117526	Stanwood	WA		07/20/2023	7.740	413,007		789,098
100117527	Henderson	NV		07/20/2023	6.875	1,852,034		2,097,885
100117528	El Cajon	CA		07/20/2023	6.500	555,753		647,269
100117529	Los Angeles (Woodland Hills Ar	CA		07/20/2023	9.250	1,187,968		1,385,316
100117530	Fresno	CA		07/20/2023	7.125	159,407		310,430
100117531	Stockton	CA		07/20/2023	6.500	141,408		371,927
100117532	San Jose	CA		07/20/2023	6.250	937,052		1,449,019
100117533	Redondo Beach	CA		07/20/2023	6.500	1,101,632		2,816,698
100117534	Perris	CA		07/20/2023	6.875	364,950		459,723
100117535	Chicago	IL		07/20/2023	6.875	192,122		295,925

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100117536	Fountain Valley	CA		07/20/2023	6.500	485,046		1,424,596
100117537	Clarksville	TN		07/20/2023	6.500	146,325		211,394
100117538	Fremont	CA		07/20/2023	6.250	1,607,596		2,451,954
100117539	Highland	CA		07/20/2023	6.750	273,509		502,158
100117540	Palmdale	CA		07/20/2023	7.500	218,409		558,037
100117541	(Van Nuys Area) Los Angeles	CA		07/20/2023	7.375	736,479		916,547
100117543	Jacksonville	OR		07/20/2023	6.250	1,125,918		1,631,350
100117544	Fountain Valley	CA		07/20/2023	6.250	760,563		1,439,059
100117545	Garden Grove	CA		07/20/2023	6.125	580,191		932,624
100117546	Pasadena	CA		07/20/2023	6.625	581,903		941,062
100117547	San Jose	CA		07/20/2023	6.250	489,329		859,946
100117548	Huntington Beach	CA		07/20/2023	6.375	727,227		1,457,853
100117549	Round Rock	TX		07/20/2023	6.875	298,282		452,799
100117550	Moreno Valley	CA		07/20/2023	6.625	371,131		523,371
100117552	Huntington Beach	CA		07/20/2023	6.125	567,091		1,208,607
100117553	San Jose	CA		07/20/2023	6.750	850,951		1,520,564
100117554	Jurupa Valley	CA		07/20/2023	6.750	461,938		654,114
100117556	Stockton	CA		07/20/2023	8.625	478,558		567,837
100117557	Marysville	WA		07/20/2023	7.000	301,861		437,659
100117558	Indianapolis	IN		07/20/2023	8.625	197,857		239,025
100117559	Los Angeles (Arleta Area)	CA		07/20/2023	8.625	450,607		662,842
100117560	Myrtle Beach	SC		07/20/2023	8.000	119,415		163,796
100117561	Stuart	FL		07/20/2023	9.500	139,226		205,737
100117562	Altamonte Springs	FL		07/20/2023	9.625	283,586		336,174
100117563	Chandler	AZ		07/20/2023	11.210	270,035		436,402
100117564	Miami	FL		07/20/2023	8.000	453,359		582,834
100117565	Cypress	TX		07/20/2023	7.500	469,736		593,184
100117566	Spring	TX		07/20/2023	10.125	565,375		501,578
100117567	Kissimmee	FL		07/20/2023	8.125	391,804		560,659
100117568	Salinas	CA		07/20/2023	6.000	545,612		789,893
100117569	Davenport	FL		07/20/2023	7.375	146,918		299,648
100117570	Winter Haven	FL		07/20/2023	9.615	257,535		301,054
100117571	Sunrise	FL		07/20/2023	5.875	284,258		428,215
100117572	Sunnyvale	CA		07/20/2023	5.750	1,060,530		1,412,848
100117573	Westlake Village	CA		07/20/2023	5.750	716,580		1,400,692
100117574	San Bernardino	CA		07/20/2023	5.625	122,782		572,511
100117575	Daly City	CA		07/20/2023	8.000	873,546		1,105,414
100117577	Los Angeles	CA		07/20/2023	7.375	628,606		784,984
100117579	Los Angeles	CA		07/20/2023	6.375	409,895		946,391
100117580	(Arleta Area)Los Angeles	CA		07/20/2023	6.875	398,148		825,034
100117581	Kissimmee	FL		07/20/2023	7.000	410,534		591,523
100117582	Des Plaines	IL		07/20/2023	6.875	240,448		431,633
100117583	San Diego	CA		07/20/2023	7.125	459,731		702,110
100117584	Herriman	UT		07/20/2023	7.750	294,539		376,953
100117585	Antioch	CA		07/20/2023	7.125	544,040		663,860
100117586	La Porte	TX		07/20/2023	6.875	172,835		296,799
100117587	Atherton	CA		07/20/2023	7.000	2,975,649		4,824,725
100117588	Katy	TX		07/20/2023	7.000	323,951		615,130
100117589	Orlando	FL		07/20/2023	6.875	357,707		717,697
100117590	Katy	TX		07/20/2023	6.875	195,875		392,378
100117591	Gaithersburg	MD		07/20/2023	6.875	334,363		653,964
100117592	Colonial Heights	VA		07/20/2023	7.375	55,265		205,717
100117593	Haines City	FL		07/20/2023	7.500	208,580		399,424
100117594	Kirkland	WA		07/20/2023	7.625	1,632,541		2,543,415
100117596	Pasadena	CA		07/20/2023	7.250	649,819		1,080,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100117597	Lakewood	WA		07/20/2023	7.500	235,209		447,418
100117599	Ellicott City	MD		07/20/2023	7.500	297,280		527,873
100117600	Galena	IL		07/20/2023	8.875	418,301		567,312
100117601	Sevierville	TN		07/20/2023	8.450	252,284		351,562
100117602	Cocoa Beach	FL		07/20/2023	7.475	565,004		837,517
100117603	Louisville	KY		07/20/2023	7.950	190,005		279,371
100117604	St. Augustine	FL		07/20/2023	8.475	230,408		318,460
100117605	Surf City	NC		07/20/2023	7.775	368,111		562,861
100117606	Ellijay	GA		07/20/2023	8.775	211,695		251,044
100117607	Manchester	NH		07/20/2023	8.459	435,460		581,579
100117608	Garden Grove	CA		07/20/2023	7.375	394,675		1,563,601
100117609	Myrtle Beach	SC		07/20/2023	8.250	306,934		470,000
100117611	Porter	TX		07/20/2023	8.375	298,096		425,921
100117612	Boca Raton	FL		07/20/2023	8.365	113,679		180,817
100117613	Conroe	TX		07/20/2023	8.500	325,087		470,000
100117614	Boca Raton	FL		07/20/2023	8.500	239,576		366,612
100117615	Spring	TX		07/20/2023	8.500	370,768		436,921
100117616	San Antonio	TX		07/20/2023	8.375	219,487		796,131
100117617	Charlotte	NC		07/20/2023	8.334	277,849		341,553
100117619	Conroe	TX		07/20/2023	7.709	109,439		204,051
100117620	Gainesville	GA		07/20/2023	6.990	152,918		387,296
100117623	Myrtle Beach	SC		07/20/2023	8.250	193,694		276,277
100117624	Orlando	FL		07/20/2023	7.990	151,733		216,052
100117628	Woodbridge	VA		07/20/2023	8.250	130,357		190,882
100117631	Richmond	CA		07/20/2023	10.875	621,711		1,110,000
100117632	Tucson	AZ		07/20/2023	10.625	303,593		375,062
100117634	Fresh Meadows	NY		07/20/2023	10.375	420,799		521,557
100117635	Portage	IN		07/20/2023	9.875	260,157		376,247
100117636	Waterbury	CT		07/20/2023	8.875	134,150		165,675
100117637	Doral	FL		07/20/2023	9.250	297,161		1,607,449
100117639	Mastic	NY		07/20/2023	10.875	266,966		352,947
100117640	Panama City Beach	FL		07/20/2023	9.625	813,683		1,078,769
100117642	Doral	FL		07/20/2023	10.000	299,903		445,885
100117643	Orlando	FL		07/20/2023	9.625	106,845		155,543
100117646	Kissimmee	FL		07/20/2023	10.000	201,704		280,907
100117647	Colonie	NY		07/20/2023	9.625	265,384		501,753
100117649	Oxnard	CA		07/20/2023	9.125	536,882		691,679
100117650	Ocala	FL		07/20/2023	9.875	102,640		136,452
100117651	Parkland	FL		07/20/2023	11.000	725,567		912,054
100117652	New Braunfels	TX		07/20/2023	9.750	224,722		285,973
100117653	San Francisco	CA		07/20/2023	10.875	466,088		720,000
100117654	Houston	TX		07/20/2023	9.000	242,925		311,236
100117655	Myrtle Beach	SC		07/20/2023	9.750	150,163		186,635
100117656	Bonita Springs	FL		07/20/2023	10.250	449,223		601,845
100117657	Nashville	TN		07/20/2023	8.334	279,752		442,010
100117658	Las Vegas	NV		07/20/2023	9.500	206,380		272,634
100117659	Daytona Beach Shores	FL		07/20/2023	7.625	140,942		259,358
100117661	Hillsboro	OR		07/20/2023	9.750	311,942		475,000
100117662	Lafayette	CA		07/20/2023	6.750	1,477,861		3,169,681
100117663	Orlando	FL		07/20/2023	7.750	282,513		348,782
100117664	Beaumont	CA		07/20/2023	10.375	410,946		436,302
100117665	North Miami	FL		07/20/2023	8.500	188,881		301,334
100117666	Hesperia	CA		07/20/2023	9.990	223,087		440,426
100117667	Redlands	CA		07/20/2023	10.667	370,379		524,485
100117668	Buena Park	CA		07/20/2023	9.375	1,791,924		2,253,290

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100117669	Littleton	CO		07/20/2023	7.100	367,969		623,643
100117671	Salem	OR		07/20/2023	10.500	307,808		389,142
100117672	St. Augustine	FL		07/20/2023	7.925	219,143		273,359
100117673	Hilton Head Island	SC		07/20/2023	8.100	255,662		311,495
100117674	Liberty	NY		07/20/2023	7.800	100,669		155,000
100117675	Gatlinburg	TN		07/20/2023	7.325	421,397		545,048
100117676	Kissimmee	FL		07/20/2023	7.725	711,971		804,158
100117677	West Des Moines	IA		07/20/2023	8.125	432,741		576,755
100117678	Davenport	FL		07/20/2023	7.725	534,527		725,753
100117679	Philadelphia	PA		07/20/2023	8.600	139,202		120,523
100117680	Hanford	CA		07/20/2023	7.975	221,726		271,140
100117681	Durango	CO		07/20/2023	7.275	351,275		517,905
100117682	Wichita	KS		07/20/2023	8.725	128,040		160,680
100117683	Tampa	FL		07/20/2023	7.475	338,985		457,485
100117684	Riverhead	NY		07/20/2023	7.850	211,606		422,114
100117685	Naperville	IL		07/20/2023	5.750	241,428		386,094
100117686	Davenport	FL		07/20/2023	6.125	330,768		634,518
100117687	Woodland Park	NJ		07/20/2023	6.875	335,745		422,595
100117688	Clermont	FL		07/20/2023	5.750	302,653		524,047
100117689	Cypress	TX		07/20/2023	6.250	350,595		553,853
100117690	Allen	TX		07/20/2023	5.750	206,303		398,056
100117691	Davenport	FL		07/20/2023	6.250	369,589		981,830
100117692	Columbia	SC		07/20/2023	5.750	142,325		246,512
100117693	Santa Clarita	CA		07/20/2023	6.500	285,078		620,090
100117694	West Hartford	CT		07/20/2023	5.750	232,059		322,476
100117695	Clermont	FL		07/20/2023	6.250	313,714		487,390
100117698	Marathon	FL		07/20/2023	6.750	2,387,072		4,830,187
100117699	Long Beach	CA		07/20/2023	5.750	331,304		574,410
100117700	Calimesa	CA		07/20/2023	5.750	404,353		675,646
100117701	Cibolo	TX		07/20/2023	6.250	243,021		516,453
100117702	Renton	WA		07/20/2023	5.875	429,698		1,012,356
100117703	Elk Grove	CA		07/20/2023	5.750	319,123		705,384
100117704	Stockton	CA		07/20/2023	6.750	320,802		371,298
100117705	Pasadena	CA		07/20/2023	5.875	386,880		1,425,571
100117706	Riverton	UT		07/20/2023	6.500	240,567		427,840
100117707	Rosemead	CA		07/20/2023	5.875	273,728		935,215
100117708	Palmdale	CA		07/20/2023	5.875	277,880		554,084
100117710	Katy	TX		07/20/2023	5.875	270,284		569,246
100117711	Palmdale Area	CA		07/20/2023	7.375	458,262		442,485
100117712	Los Angeles	CA		07/20/2023	6.250	203,699		981,746
100117713	Area Of Arleta Los Angeles	CA		07/20/2023	6.875	715,377		794,903
100117714	Temecula	CA		07/20/2023	6.875	586,951		845,156
100117715	Elk Grove	CA		07/20/2023	5.875	157,702		613,577
100117716	Orange	CA		07/20/2023	7.000	447,696		933,078
100117717	(Granada Hills Area) Los Angel	CA		07/20/2023	5.875	611,526		1,027,620
100117718	Englewood Cliffs	NJ		07/20/2023	7.000	509,703		1,679,001
100117719	Escondido	CA		07/20/2023	8.625	685,646		793,456
100117720	Plano	TX		07/20/2023	7.000	295,375		633,800
100117721	Brownsville	TX		07/20/2023	7.125	153,860		242,775
100117723	Castro Valley	CA		07/20/2023	7.375	711,012		841,661
100117724	Round Rock	TX		07/20/2023	7.125	378,983		613,567
100117725	West Covina	CA		07/20/2023	7.125	371,678		809,708
100117726	Coral Springs	FL		07/20/2023	7.250	510,176		804,566
100117727	San Leandro	CA		07/20/2023	7.000	565,789		777,632
100117728	West Valley City	UT		07/20/2023	7.125	191,779		341,988

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	2	3					Additional	
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100117729	Los Angeles	CA		07/20/2023	7.125	2,460,284		2,715,791
100117730	Lubbock	TX		07/20/2023	5.875	145,513		215,618
100117731	Frisco	TX		07/20/2023	5.875	322,872		562,534
100117732	Sugar Land	TX		07/20/2023	5.875	370,047		886,653
100117733	Philadelphia	PA		07/20/2023	7.525	261,376		276,000
100117735	Melissa	TX		07/20/2023	6.750	236,676		538,364
100117736	Pacifica	CA		07/20/2023	6.880	756,884		1,146,952
100117737	Magnolia	TX		07/20/2023	8.750	296,252		498,408
100117738	Austin	TX		07/20/2023	8.025	339,456		336,628
100117739	Philadelphia	PA		07/20/2023	7.550	176,759		202,765
100117741	Suwanee	GA		07/20/2023	6.865	576,076		1,041,283
100117742	Yorkville	IL		07/20/2023	7.125	177,562		351,013
100117743	Tampa	FL		07/20/2023	7.875	545,478		824,078
100117745	Orange	CA		07/20/2023	7.125	389,071		507,734
100117746	Elk Grove	CA		07/20/2023	7.250	340,279		517,899
100117747	Katy	TX		07/20/2023	8.250	248,640		295,366
100117748	Miami	FL		07/20/2023	7.125	114,263		271,557
100117750	Miami	FL		07/20/2023	7.375	1,043,448		2,513,828
100117752	Saint Cloud	FL		07/20/2023	7.500	380,356		610,275
100117754	Los Angeles	CA		07/20/2023	9.250	535,494		697,612
100117756	Buford	GA		07/20/2023	7.875	430,701		623,151
100117757	Baton Rouge	LA		07/20/2023	7.125	610,969		894,164
100117758	Meridian	ID		07/20/2023	6.875	398,389		635,000
100117759	Buford	GA		07/20/2023	7.750	326,933		502,568
100117760	Lakeland	FL		07/20/2023	7.250	316,156		435,437
100117761	Laguna Niguel	CA		07/20/2023	7.250	1,962,278		4,419,744
100117762	Northridge	CA		07/20/2023	7.750	2,397,917		3,241,911
100117763	Fridley	MN		07/20/2023	7.875	288,857		377,870
100117766	Arlington	TX		07/20/2023	8.125	233,217		311,854
100117767	Seattle	WA		07/20/2023	8.250	639,907		919,220
100117769	Fulshear	TX		07/20/2023	8.000	351,290		530,579
100117770	Renton	WA		07/20/2023	8.750	442,852		667,792
100117771	Fairfax	VA		07/20/2023	9.000	745,365		933,710
100117772	North Brunswick	NJ		07/20/2023	8.500	258,250		346,524
100117773	Rosemead	CA		07/20/2023	8.500	650,508		903,976
100117775	(West Hillls Area) Los Angeles	CA		07/20/2023	8.625	910,085		999,252
100117776	Fort Walton Beach	FL		07/20/2023	7.500	187,915		412,212
100117777	New Caney	TX		07/20/2023	7.000	157,138		261,547
100117778	Bellevue	WA		07/20/2023	8.375	596,808		883,987
100117779	Bakersfield	CA		07/20/2023	8.125	302,884		442,793
100117781	Fishers	IN		07/20/2023	7.250	435,867		727,651
100117782	Richmond	TX		07/20/2023	8.000	405,770		567,740
100117783	Torrance	CA		07/20/2023	7.250	166,317		377,111
100117784	Miami	FL		07/20/2023	7.375	322,832		764,174
100117787	Gardena	CA		07/20/2023	7.250	146,351		372,083
100117790	Alameda	CA		07/20/2023	8.625	461,757		629,980
100117791	Sonoma	CA		07/20/2023	7.240	1,044,502		1,428,010
100117792	Edmond	OK		07/20/2023	7.250	171,257		275,553
100117793	Santa Clarita Area	CA		07/20/2023	8.375	546,362		828,738
100117794	Upper Darby	PA		07/20/2023	8.375	226,025		353,057
100117795	North Hills Area City Of Los	CA		07/20/2023	7.625	547,018		708,685
100117797	Greenville	TX		07/20/2023	8.500	226,709		296,737
100117798	Los Angeles	CA		07/20/2023	7.125	265,084		630,000
100117799	Greenville	TX		07/20/2023	8.500	225,878		296,737
100117801	Napa	CA		07/20/2023	8.125	1,203,564		1,537,236

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	2	3					Additional	
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100117804	Fresno	CA		07/20/2023	7.375	403,090		567,218
100117805	Rowland Heights	CA		07/20/2023	6.875	444,392		898,410
100117806	Katy	TX		07/20/2023	8.000	228,166		301,455
100117807	Peoria	AZ		07/20/2023	7.500	298,714		386,057
100117808	Loganville	GA		07/20/2023	8.000	205,657		276,333
100117810	Randolph	MA		07/20/2023	7.375	332,792		507,790
100117812	Washington	NC		07/20/2023	7.375	178,809		247,250
100117814	Destin	FL		07/20/2023	7.625	254,810		336,751
100117816	San Leandro	CA		07/20/2023	7.125	746,524		832,880
100117820	Jamaica	NY		07/20/2023	9.125	483,730		597,313
100117822	Moran	WY		07/20/2023	8.500	1,027,516		2,350,000
100117823	Central Islip	NY		07/20/2023	9.625	289,758		441,542
100117824	Kissimmee	FL		07/20/2023	8.834	237,171		331,162
100117826	San Diego	CA		07/20/2023	9.250	369,793		506,653
100117827	Davenport	FL		07/20/2023	9.084	278,456		391,000
100117828	East Brunswick	NJ		07/20/2023	10.000	401,730		526,701
100117831	Pembroke Park	FL		07/20/2023	11.990	93,172		130,275
100117833	Houston	TX		07/20/2023	9.917	135,864		195,643
100117834	Clearwater	FL		07/20/2023	10.750	285,030		335,790
100117836	Miami	FL		07/20/2023	10.125	1,576,831		2,106,630
100117837	Port Saint Lucie	FL		07/20/2023	9.250	302,250		415,338
100117839	Houston	TX		07/20/2023	10.500	138,333		210,522
100117840	Los Angeles	CA		07/20/2023	10.250	1,013,023		1,523,987
100117841	Sugar Land	TX		07/20/2023	10.600	276,758		365,889
100117842	Katy	TX		07/20/2023	8.875	413,927		543,893
100117843	Davenport	FL		07/20/2023	9.250	421,432		526,697
100117844	Rohnert Park	CA		07/20/2023	7.490	602,301		784,217
100117846	Mount Kisco	NY		07/20/2023	10.250	444,465		616,613
100117847	Katy	TX		07/20/2023	9.750	283,031		361,049
100117848	Cedar Rapids	IA		07/20/2023	11.100	119,587		175,383
100117849	Fulshear	TX		07/20/2023	9.625	401,032		661,974
100117850	Orlando	FL		07/20/2023	8.000	224,182		286,197
100117851	Folsom	CA		07/20/2023	9.625	1,358,824		1,455,083
100117852	Davenport	FL		07/20/2023	7.625	449,905		527,359
100117854	Ruskin	FL		07/20/2023	10.125	315,615		385,867
100117855	Tacoma	WA		07/20/2023	8.500	306,295		396,489
100117856	Stamford	CT		07/20/2023	10.250	847,038		1,127,951
100117858	Los Angeles	CA		07/20/2023	6.750	3,439,110		4,729,175
100117859	Menifee	CA		07/20/2023	9.500	498,225		621,887
100117860	Hasbrouck Heights	NJ		07/20/2023	8.250	537,827		654,798
100117861	Bartlett	TN		07/20/2023	9.625	344,599		416,241
100117862	Newark	NJ		07/20/2023	11.750	366,803		486,079
100117863	Miami Shores	FL		07/20/2023	10.750	1,418,037		1,951,120
100117867	Coral Springs	FL		07/20/2023	8.500	111,983		168,633
100117869	West Palm Beach	FL		07/20/2023	9.125	228,976		331,283
100117870	Panama City Beach	FL		07/20/2023	8.500	352,772		471,772
100117871	Hollywood	FL		07/20/2023	9.125	163,276		213,706
100117873	Missouri City	TX		07/20/2023	7.959	255,056		321,576
100117874	Orlando	FL		07/20/2023	7.375	202,342		336,582
100117875	Miami	FL		07/20/2023	7.417	411,495		567,646
100117876	Philadelphia	PA		07/20/2023	7.625	136,740		179,575
100117879	Orlando	FL		07/20/2023	11.500	267,721		340,800
100117883	Tamarac	FL		07/20/2023	8.834	288,418		381,568
100117886	Van Nuys	CA		07/20/2023	11.500	825,557		1,085,000
100117887	Los Angeles	CA		07/20/2023	9.000	1,019,893		1,454,937

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100117889	Woodland Park	NJ		07/20/2023	8.875	287,047		411,432
100117890	Buena Park	CA		07/20/2023	7.625	561,527		721,753
100117891	Bakersfield	CA		07/20/2023	7.875	287,392		326,527
100117892	Miami Beach	FL		07/20/2023	8.875	202,006		235,820
100117893	Atlanta	GA		07/20/2023	8.125	1,392,729		2,530,251
100117894	Sylmar	CA		07/20/2023	9.990	1,012,141		1,282,151
100117895	Rockport	MA		07/20/2023	7.375	301,030		501,741
100117897	Ocala	FL		07/20/2023	7.500	453,392		612,810
100117898	Boca Raton	FL		07/20/2023	8.615	128,638		194,714
100117899	Manassas	VA		07/20/2023	6.709	221,463		371,989
100117900	Boca Raton	FL		07/20/2023	8.615	130,957		185,681
100117901	Victorville	CA		07/20/2023	8.625	395,755		481,764
100117902	Hyattsville	MD		07/20/2023	8.584	511,550		570,000
100117908	La Verne	CA		07/20/2023	7.917	678,238		667,820
100117910	San Jose	CA		07/20/2023	9.625	415,263		519,248
100117911	Glendale	AZ		07/20/2023	10.250	298,259		339,889
100117912	Davenport	FL		07/20/2023	9.750	307,639		414,398
100117913	Union City	CA		07/20/2023	9.625	370,894		456,361
100117914	West Palm Beach	FL		07/20/2023	10.250	292,383		376,560
100117916	Lake Alfred	FL		07/20/2023	11.750	293,532		406,000
100117917	Austin	TX		07/20/2023	10.000	428,706		596,645
100117919	Bothell	WA		07/20/2023	10.625	301,477		380,920
100117920	Raleigh	NC		07/20/2023	10.000	558,119		737,032
100117921	Panama City Beach	FL		07/20/2023	10.000	337,358		400,361
100117922	Winnetka (City Of Los Angeles)	CA		07/20/2023	8.125	519,509		753,050
100117923	Philadelphia	PA		07/20/2023	11.125	312,334		260,663
100117924	Edinburg	TX		07/20/2023	10.750	161,470		185,436
100117925	Anaheim	CA		07/20/2023	7.875	629,052		783,335
100117927	Riverside	CA		07/20/2023	9.365	208,131		516,349
100117928	Moreno Valley	CA		07/20/2023	6.875	388,509		549,848
100117930	Lake Stevens	WA		07/20/2023	7.750	1,645,832		1,959,554
100117931	(Van Nuys Area) Los Angeles	CA		07/20/2023	8.750	628,733		853,667
100117932	Katy	TX		07/20/2023	10.125	583,525		686,828
100117933	College Station	TX		07/20/2023	7.250	256,185		390,353
100117934	Los Angeles	CA		07/20/2023	7.500	196,266		784,180
100117935	Las Vegas	NV		07/20/2023	9.625	360,673		416,021
100117936	Wylie	TX		07/20/2023	7.000	294,177		472,779
100117937	Escondido	CA		07/20/2023	7.250	496,523		745,355
100117938	Rosemead	CA		07/20/2023	7.990	503,041		818,961
100117941	Ellicott City	MD		07/20/2023	7.625	463,703		688,581
100117942	Millbrae	CA		07/20/2023	6.990	1,729,475		2,563,073
100117943	Fayetteville	NC		07/20/2023	7.875	120,831		187,930
100117945	Katy	TX		07/20/2023	7.875	195,317		256,190
100117946	Sun City Center	FL		07/20/2023	4.750	162,919		287,659
100117947	Katy	TX		07/20/2023	4.875	180,903		335,819
100117948	Wesley Chapel	FL		07/20/2023	4.750	206,471		379,381
100117949	Lynwood	CA		07/20/2023	4.875	322,324		716,513
100117950	Houston	TX		07/20/2023	4.750	136,386		262,426
100117951	Alhambra	CA		07/20/2023	5.625	546,103		982,811
100117953	Fort Walton Beach	FL		07/20/2023	4.875	232,509		398,926
100117954	Winter Haven	FL		07/20/2023	4.875	195,872		413,741
100117955	San Diego	CA		07/20/2023	7.500	837,581		1,002,456
100117956	Redmond	WA		07/20/2023	7.000	242,799		346,764
100117959	Houston	TX		07/20/2023	7.875	369,269		460,277
100117961	San Lorenzo	CA		07/20/2023	4.750	502,265		866,005

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100117963	Palmdale	CA		07/20/2023	6.959	158,113		218,111
100117964	Houston	TX		07/20/2023	9.750	229,283		327,000
100117965	Warminster	PA		07/20/2023	6.917	198,180		371,911
100117966	New London	CT		07/20/2023	7.500	220,117		241,105
100117969	Olivehurst	CA		07/20/2023	8.000	132,001		251,042
100117970	Las Vegas	NV		07/20/2023	8.000	141,434		185,771
100117971	Sanford	FL		07/20/2023	7.750	106,291		221,969
100117975	South Gate	CA		07/20/2023	7.750	405,360		662,893
100117976	Marietta	GA		07/20/2023	9.250	135,137		193,624
100117977	Junction City	CA		07/20/2023	10.250	174,695		307,805
100117979	North Miami Beach	FL		07/20/2023	9.500	2,998,362		4,965,199
100117980	Stratford	CT		07/20/2023	10.000	326,015		391,078
100117983	Miami Shores	FL		07/20/2023	8.990	653,749		1,143,889
100117987	League City	TX		07/20/2023	10.500	175,955		252,626
100117988	Frisco	TX		07/20/2023	10.250	405,209		516,351
100117989	Boca Raton	FL		07/20/2023	9.250	192,890		240,776
100117991	Sylmar	CA		07/20/2023	10.250	816,894		1,150,000
100117992	Lake Wylie	SC		07/20/2023	8.250	172,093		175,936
100117993	Kissimmee	FL		07/20/2023	8.125	296,433		372,819
100117994	Zephyrhills	FL		07/20/2023	10.500	325,458		385,991
100117995	Wellington	FL		07/20/2023	7.375	1,918,663		2,461,570
100117998	Meriden	CT		07/20/2023	7.250	226,700		331,597
100117999	Eagle Mountain	UT		07/20/2023	7.865	420,542		547,335
100118000	Monroeville	PA		07/20/2023	8.750	211,417		421,505
100118002	North Fort Myers	FL		07/20/2023	7.125	839,678		1,128,779
100118004	Rancho Cordova	CA		07/20/2023	6.250	449,137		682,405
100118005	San Jose	CA		07/20/2023	6.250	1,063,376		1,676,738
100118006	Stuarts Draft	VA		07/20/2023	6.250	284,993		402,796
100118007	Los Angeles	CA		07/20/2023	6.250	438,086		1,032,181
100118008	Ontario	CA		07/20/2023	6.250	685,119		840,850
100118009	Los Angeles	CA		07/20/2023	6.250	1,154,097		795,604
100118010	Ontario	CA		07/20/2023	6.250	579,645		815,674
100118011	Ontario	CA		07/20/2023	6.250	531,570		684,764
100118012	Tujunga	CA		07/20/2023	6.250	1,032,877		1,005,999
100118013	Los Angeles	CA		07/20/2023	6.125	1,047,419		1,540,974
100118014	San Jose	CA		07/20/2023	6.125	863,980		1,193,499
100118015	Temple City	CA		07/20/2023	6.125	1,166,527		1,772,546
100118016	Chino	CA		07/20/2023	6.125	555,212		688,902
100118017	Westminster	CA		07/20/2023	6.250	630,324		892,169
100118018	Montclair	CA		07/20/2023	6.250	343,078		448,098
100118019	Hacienda Heights	CA		07/20/2023	6.250	705,201		1,008,036
100118020	San Juan Capistrano	CA		07/20/2023	6.250	1,713,659		2,492,374
100118021	Westminster	CA		07/20/2023	6.125	513,917		786,567
100118022	Gardena	CA		07/20/2023	6.250	609,750		798,242
100118023	Fountain Valley	CA		07/20/2023	6.125	521,397		1,048,503
100118024	Rancho Cucamonga	CA		07/20/2023	6.125	542,498		664,705
100118025	Ontario	CA		07/20/2023	6.250	673,461		840,777
100118026	Buena Park	CA		07/20/2023	6.250	611,349		805,570
100118027	Fontana	CA		07/20/2023	6.250	389,091		569,940
100118028	Corona	CA		07/20/2023	6.125	367,612		594,316
100118029	Garden Grove	CA		07/20/2023	6.125	563,590		1,268,982
100118030	Mcdonough	GA		07/20/2023	6.250	261,172		367,557
100118031	Herndon	VA		07/20/2023	6.125	248,748		357,546
100118032	Westminster	CA		07/20/2023	6.125	690,722		1,128,033
100118033	Cumming	GA		07/20/2023	6.250	672,284		1,159,299

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100118034	San Francisco	CA		07/20/2023	6.125	1,021,834		1,561,049
100118035	Fresno	CA		07/20/2023	6.125	203,037		389,890
100118036	Miami	FL		07/20/2023	4.000	312,087		1,031,073
100118037	Houston	TX		07/20/2023	4.625	184,675		358,476
100118038	Falls Church	VA		07/20/2023	3.875	304,477		904,878
100118039	Irvington	NJ		07/20/2023	5.125	322,322		377,213
100118041	Englewood	OH		07/20/2023	5.000	242,951		226,042
100118042	Hamilton	NJ		07/20/2023	5.125	137,706		201,774
100118043	Baltimore	MD		07/20/2023	4.750	130,846		166,357
100118044	Newark	NJ		07/20/2023	3.750	309,116		667,442
100118045	Parma	OH		07/20/2023	5.250	82,372		176,318
100118046	Miami	FL		07/20/2023	5.125	907,091		1,409,778
100118047	Scranton	PA		07/20/2023	4.125	101,153		121,167
100118048	Quakertown	PA		07/20/2023	4.500	129,394		227,704
100118049	Baltimore	MD		07/20/2023	4.875	59,995		139,293
100118050	Sparrows Point	MD		07/20/2023	5.250	294,125		368,165
100118051	Maple Heights	OH		07/20/2023	4.125	61,265		101,227
100118052	Beloit	WI		07/20/2023	4.625	45,842		95,920
100118054	Hampton Bays	NY		07/20/2023	5.625	627,961		1,134,158
100118055	Dundalk	MD		07/20/2023	8.500	144,715		127,490
100118056	Independence	MO		07/20/2023	5.000	46,248		126,133
100118057	Marion	IN		07/20/2023	5.125	63,250		127,168
100118058	Hauppauge	NY		07/20/2023	4.375	454,921		1,379,767
100118059	Saint Bernard	OH		07/20/2023	6.000	144,577		229,456
100118062	Miami Beach	FL		07/20/2023	8.875	394,720		571,991
100118063	Chattanooga	TN		07/20/2023	4.875	126,255		180,650
100118064	Miami Beach	FL		07/20/2023	7.490	552,084		1,381,348
100118065	Kings Park	NY		07/20/2023	8.125	262,764		409,000
100118066	Orlando	FL		07/20/2023	6.917	285,233		492,531
100118067	Ozone Park	NY		07/20/2023	7.115	469,325		900,209
100118068	Altamonte Springs	FL		07/20/2023	8.625	105,836		140,514
100118069	Altamonte Springs	FL		07/20/2023	7.875	101,728		216,235
100118070	Atlanta	GA		07/20/2023	8.000	203,756		170,709
100118071	Lake Worth	FL		07/20/2023	6.625	275,941		407,213
100118072	Stratford	CT		07/20/2023	7.875	228,354		421,796
100118073	Ogden	UT		07/20/2023	7.625	187,875		401,797
100118074	Lake Worth	FL		07/20/2023	7.125	206,813		366,810
100118075	Pflugerville	TX		07/20/2023	7.740	102,147		271,389
100118076	Phoenix	AZ		07/20/2023	9.750	424,368		599,000
100118077	Charlotte	NC		07/20/2023	8.000	102,683		251,042
100118079	Weston	CT		07/20/2023	6.875	330,750		477,473
100118080	Cape Coral	FL		07/20/2023	8.209	142,052		411,652
100118081	Orlando	FL		07/20/2023	9.250	220,082		331,250
100118082	Kissimmee	FL		07/20/2023	10.250	395,196		491,285
100118083	Fresno	CA		07/20/2023	8.115	194,893		303,210
100118084	Montague	CA		07/20/2023	9.250	158,370		261,270
100118086	Miami	FL		07/20/2023	9.625	323,823		616,917
100118087	North Riverside	IL		07/20/2023	10.375	172,215		233,595
100118089	Haines City	FL		07/20/2023	10.000	308,111		419,156
100118092	Champions Gate	FL		07/20/2023	7.209	256,851		498,420
100118093	Knoxville	TN		07/20/2023	8.334	181,682		286,103
100118094	Charlotte	NC		07/20/2023	7.500	155,656		212,970
100118095	West Babylon	NY		07/20/2023	9.750	410,084		578,000
100118097	Milton	GA		07/20/2023	10.250	2,763,901		3,654,477
100118098	Brooklyn	NY		07/20/2023	8.875	155,121		280,970

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100118099	Las Vegas	NV		07/20/2023	8.000	134,562		702,898
100118100	Santa Barbara	CA		07/20/2023	8.750	1,319,987		2,684,511
100118101	Boca Raton	FL		07/20/2023	7.000	100,289		195,901
100118104	Wall Township	NJ		07/20/2023	11.250	306,931		516,080
100118105	Bakersfield	CA		07/20/2023	10.750	393,674		598,395
100118106	Davenport	FL		07/20/2023	11.250	174,934		246,000
100118107	Freeport	TX		07/20/2023	11.750	113,513		295,404
100118108	Odenton	MD		07/20/2023	6.250	490,529		830,755
100118109	Rancho Cucamonga	CA		07/20/2023	6.250	547,965		735,953
100118110	Westminster	MD		07/20/2023	8.375	597,628		827,628
100118111	Rancho Cucamonga	CA		07/20/2023	6.125	774,555		1,032,352
100118112	Littlerock	CA		07/20/2023	6.250	324,460		418,048
100118113	Sacramento	CA		07/20/2023	6.125	362,444		524,309
100118114	Newport Beach	CA		07/20/2023	6.125	1,927,210		5,250,000
100118115	Glendora	CA		07/20/2023	6.125	569,315		766,214
100118116	Santa Ana	CA		07/20/2023	6.750	385,219		784,841
100118117	Stanton	CA		07/20/2023	7.880	511,893		688,908
100118118	Sacramento	CA		07/20/2023	6.250	413,907		473,252
100118119	Anaheim	CA		07/20/2023	6.880	293,610		824,968
100118120	Punta Gorda	FL		07/20/2023	10.750	367,491		516,226
100118121	Joelton	TN		07/20/2023	7.292	197,155		363,725
100118122	Dallas	TX		07/20/2023	8.750	112,281		752,667
100118123	Winter Garden	FL		07/20/2023	7.750	224,622		517,242
100118124	Davenport	FL		07/20/2023	9.240	279,615		396,269
100118125	Miami	FL		07/20/2023	8.125	186,293		413,368
100118126	Davenport	FL		07/20/2023	9.240	279,946		396,269
100118127	Port Saint Lucie	FL		07/20/2023	8.500	318,734		411,534
100118129	Congers	NY		07/20/2023	8.875	417,863		530,833
100118130	Pasadena	TX		07/20/2023	11.865	167,992		212,389
100118132	Orlando	FL		07/20/2023	11.000	205,873		250,553
100118136	West Palm Beach	FL		07/20/2023	10.250	232,053		331,134
100118137	Honolulu	HI		07/20/2023	10.709	271,496		350,825
100118139	Hemet	CA		07/20/2023	9.375	437,201		480,496
100118140	Loxahatchee	FL		07/20/2023	7.125	251,536		498,458
100118141	Renton	WA		07/20/2023	10.000	484,881		651,782
100118142	Pittsburg	CA		07/20/2023	7.000	369,237		497,907
100118143	Las Vegas	NV		07/20/2023	7.250	458,160		607,908
100118144	Sarasota	FL		07/20/2023	8.115	182,134		223,902
100118145	Corpus Christi	TX		07/20/2023	12.250	316,382		410,691
100118146	Sunny Isles Beach	FL		07/20/2023	11.875	438,782		551,007
100118147	New York	NY		07/20/2023	8.125	2,448,609		2,811,224
100118148	Myrtle Beach	SC		07/20/2023	8.125	184,578		220,888
100118150	Saugus	CA		07/20/2023	8.500	561,072		854,184
100118151	Myrtle Beach	SC		07/20/2023	8.375	267,190		346,324
100118153	Cordova	TN		07/20/2023	7.667	174,323		231,017
100118154	Missouri City	TX		07/20/2023	8.750	134,436		221,785
100118155	Orlando	FL		07/20/2023	9.500	213,123		386,172
100118156	Panama City Beach	FL		07/20/2023	9.375	235,043		256,800
100118158	Myrtle Beach	SC		07/20/2023	10.574	239,618		288,000
100118159	Decatur	GA		07/20/2023	10.250	109,798		210,546
100118160	Jamaica	NY		07/20/2023	10.875	579,505		780,000
100118161	Long Beach	CA		07/20/2023	8.000	196,420		798,291
100118162	Stockton	CA		07/20/2023	7.865	493,173		582,467
100118163	Doral	FL		07/20/2023	7.625	310,025		381,696
100118164	Metairie	LA		07/20/2023	9.125	268,764		595,268

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	2	3					Additional	
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100118165	Charlotte	NC		07/20/2023	11.250	332,725		611,279
100118167	Knoxville	TN		07/20/2023	6.875	99,727		507,612
100118169	Holiday	FL		07/20/2023	9.875	328,786		401,125
100118170	Powell	TN		07/20/2023	6.875	98,951		356,836
100118171	Seattle	WA		07/20/2023	10.750	379,592		730,840
100118172	Stamford	CT		07/20/2023	7.750	920,365		1,581,856
100118174	Destin	FL		07/20/2023	11.000	521,415		724,326
100118176	Saint Cloud	FL		07/20/2023	11.209	413,907		515,000
100118178	Kissimmee	FL		07/20/2023	10.865	239,020		330,752
100118181	West Chester	PA		07/20/2023	10.750	405,931		556,297
100118183	Kissimmee	FL		07/20/2023	10.500	204,836		257,635
100118184	Myrtle Beach	SC		07/20/2023	8.500	163,298		190,711
100118185	Woodstock	GA		07/20/2023	8.115	518,185		753,034
100118186	Deltona	FL		07/20/2023	9.875	338,163		459,497
100118187	Lake Forest	CA		07/20/2023	8.125	955,287		1,566,298
100118189	Houston	TX		07/20/2023	10.250	240,961		315,819
100118190	Lake Forest	CA		07/20/2023	8.250	1,229,392		1,867,322
100118191	Gainesville	GA		07/20/2023	10.750	289,726		390,601
100118192	Shawnee	KS		07/20/2023	7.380	339,777		602,814
100118194	Rowland Heights	CA		07/20/2023	7.250	509,655		738,533
100118195	Sherman Oaks	CA		07/21/2023	7.750	2,847,989		3,710,000
100118196	Vineyard	UT		07/21/2023	9.000	995,232		1,250,000
100118197	Pittsburg	CA		07/21/2023	8.375	320,850		605,000
100118198	Newport Beach	CA		07/21/2023	7.875	1,943,485		2,750,000
100118199	Indianapolis	IN		07/21/2023	9.125	231,280		282,000
100118200	Wesley Chapel	FL		07/21/2023	7.875	927,878		1,217,000
100118201	Phoenix	AZ		07/21/2023	7.875	121,980		370,000
100118202	Montgomery	IL		07/21/2023	8.375	332,838		410,000
100118203	Orlando	FL		07/21/2023	8.250	401,677		501,000
100118204	Atlanta	GA		07/21/2023	7.875	310,489		400,000
100118627	Garland	TX		07/25/2023	7.875	363,378		440,000
100118628	Elk Grove	CA		07/25/2023	6.750	336,019		647,000
100118629	Brooklyn	NY		07/25/2023	7.750	884,964		1,150,000
100118630	Fresh Meadows	NY		07/25/2023	8.125	1,134,657		1,400,000
100118631	Framingham	MA		07/25/2023	9.250	686,882		839,999
100118632	Mesa	AZ		07/25/2023	7.375	448,703		596,000
100118633	Hallandale Beach	FL		07/25/2023	7.750	1,093,678		1,374,999
100118634	New Orleans	LA		07/25/2023	7.990	212,176		283,000
100118635	Deer Park	NY		07/25/2023	9.125	528,520		685,000
100118636	Philadelphia	PA		07/25/2023	8.750	395,153		710,000
100118637	Ortonville	MI		07/25/2023	9.000	157,906		255,000
100118638	Clarence	NY		07/25/2023	7.750	232,135		340,000
100118639	Bronx	NY		07/25/2023	7.375	623,058		800,000
100118640	Boca Raton	FL		07/25/2023	7.375	432,892		530,000
100118641	Miami	FL		07/25/2023	8.625	267,881		350,000
100118642	Chico	CA		07/25/2023	8.625	1,106,784		1,344,000
100118643	Brooklyn	NY		07/25/2023	8.500	337,178		1,700,000
100118644	Scottsdale	AZ		07/25/2023	8.000	467,124		1,260,000
100118645	Doral	FL		07/25/2023	7.500	1,140,457		1,820,000
100118646	Davie	FL		07/25/2023	9.125	609,262		774,999
100118647	Clovis	CA		07/25/2023	9.000	298,152		413,999
100118648	Plantation	FL		07/25/2023	8.000	324,687		392,000
100118649	Carrollton	TX		07/25/2023	7.625	1,236,680		1,520,000
100118650	Lawndale	CA		07/25/2023	8.500	620,100		770,000
100118652	Porter Ranch	CA		07/25/2023	8.250	2,324,277		2,847,332

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100118654	Chester	MD		07/25/2023	7.500	287,971		480,000
100118655	Cape Coral	FL		07/25/2023	8.750	285,012		495,000
100118656	Jersey City	NJ		07/25/2023	8.375	1,268,728		1,830,000
100118657	Ocala	FL		07/25/2023	7.625	181,350		275,000
100118658	Charlotte	NC		07/25/2023	8.750	202,661		280,000
100118659	Miami	FL		07/25/2023	8.000	672,801		1,800,000
100118660	Clarkdale	AZ		07/25/2023	8.375	378,575		457,999
100118661	East Aurora	NY		07/25/2023	7.875	511,773		631,000
100118662	Roslyn	NY		07/25/2023	7.750	810,413		1,060,000
100118663	Mount Vernon	NY		07/25/2023	7.625	364,177		475,000
100118664	Norridge	IL		07/25/2023	8.250	319,603		389,999
100118665	Lake City	FL		07/25/2023	8.375	141,487		202,999
100118666	Austin	TX		07/25/2023	8.500	909,574		1,199,999
100118667	Trabuco Canyon	CA		07/25/2023	7.375	1,406,529		1,725,000
100118668	Bronx	NY		07/25/2023	9.250	845,780		1,100,000
100118669	Roslyn	NY		07/25/2023	7.375	614,250		1,200,000
100118670	Graham	TX		07/25/2023	7.750	911,450		1,178,000
100118671	Glen Cove	NY		07/25/2023	7.875	336,168		415,000
100118672	Hialeah	FL		07/25/2023	7.875	363,000		440,000
100118673	Chatsworth	CA		07/25/2023	7.990	1,399,124		2,074,999
100118674	Redding	CT		07/25/2023	7.375	1,605,243		1,999,999
100118675	Jacksonville	FL		07/25/2023	8.750	248,557		319,999
100118676	Reunion	FL		07/25/2023	8.375	478,883		736,999
100118677	Auburn	CA		07/25/2023	7.625	398,974		1,280,000
100118678	Riverside	CA		07/25/2023	7.875	1,107,590		1,450,000
100118679	Sarasota	FL		07/25/2023	8.875	1,467,699		1,901,000
100118680	Wrentham	MA		07/25/2023	8.000	591,731		720,000
100118681	Jamaica	NY		07/25/2023	8.625	1,088,101		1,410,000
100118682	Zephyr Cove	NV		07/25/2023	7.750	399,068		565,000
100118683	West Sacramento	CA		07/25/2023	8.000	328,753		470,000
100118684	Sunny Isles Beach	FL		07/25/2023	7.750	1,844,291		2,750,000
100118685	Royal Palm Beach	FL		07/25/2023	8.625	194,735		234,999
100118686	Riverside	CT		07/25/2023	6.750	996,415		2,695,000
100118687	Scottsdale	AZ		07/25/2023	8.750	439,198		548,000
100118688	Southwest Ranches	FL		07/25/2023	6.500	776,901		1,130,000
100118689	Fort Worth	TX		07/25/2023	8.875	294,788		357,000
100118690	Plantation	FL		07/25/2023	6.750	365,625		730,000
100118691	Long Beach	CA		07/25/2023	7.500	706,845		869,000
100118692	Saint Paul	MN		07/25/2023	7.250	176,409		312,000
100118693	Reston	VA		07/25/2023	7.625	379,604		580,000
100118694	Highland	CA		07/25/2023	8.250	648,226		799,999
100118695	East Falmouth	MA		07/25/2023	8.500	535,535		650,000
100118696	Houston	TX		07/25/2023	8.875	545,395		680,000
100118697	West Jordan	UT		07/25/2023	7.375	386,897		508,000
100118698	Walnut Creek	CA		07/25/2023	7.500	335,216		535,000
100118699	Pasadena	CA		07/25/2023	7.875	2,036,789		3,000,000
100118700	Kingston	NY		07/25/2023	9.500	353,408		482,000
100118701	Mckinleyville	CA		07/25/2023	8.125	233,305		649,999
100118702	Houston	TX		07/25/2023	7.750	122,862		178,000
100118703	Mckinleyville	CA		07/25/2023	8.000	354,597		699,999
100118704	Miami	FL		07/25/2023	8.000	317,881		464,999
100118705	Logandale	NV		07/25/2023	7.500	335,835		493,999
100118706	Duncan	SC		07/25/2023	9.125	181,322		240,000
100118707	New London	CT		07/25/2023	8.875	248,257		324,999
100118708	Wellington	FL		07/25/2023	6.750	859,884		1,249,999

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100118709	Chester	CT		07/25/2023	7.990	574,237		700,000
100118710	Spartanburg	SC		07/25/2023	8.750	308,453		410,000
100118711	Farmingdale	NY		07/25/2023	6.875	340,633		600,000
100118712	Hialeah	FL		07/25/2023	7.875	429,882		610,000
100118713	Honolulu	HI		07/25/2023	6.750	712,706		1,119,000
100118714	Bellflower	CA		07/25/2023	7.500	690,365		845,000
100118715	Shirley	NY		07/25/2023	8.375	438,641		535,000
100118716	West Covina	CA		07/25/2023	7.375	409,500		847,000
100118717	Lakewood	CA		07/25/2023	7.750	661,820		870,000
100118718	Decatur	GA		07/25/2023	7.250	282,624		395,000
100118719	Avondale Estates	GA		07/25/2023	8.875	688,454		880,000
100118720	Naples	FL		07/25/2023	7.875	817,599		990,000
100118721	Bakersfield	CA		07/25/2023	9.125	348,916		439,999
100118722	Santa Rosa Valley	CA		07/25/2023	7.990	2,219,352		2,725,000
100118723	Palm Coast	FL		07/25/2023	8.625	331,604		430,000
100118724	Henderson	NV		07/25/2023	7.500	153,963		202,999
100118725	Los Angeles	CA		07/25/2023	7.000	813,000		999,999
100118726	Warner Robins	GA		07/25/2023	8.875	227,920		287,000
100118727	Van Nuys	CA		07/25/2023	7.625	1,074,674		1,399,000
100118728	New City	NY		07/25/2023	7.625	482,400		650,000
100118729	Hermosa Beach	CA		07/25/2023	7.999	3,010,132		3,900,000
100118730	Fort Lauderdale	FL		07/25/2023	8.250	517,894		681,999
100118731	Apple Valley	CA		07/25/2023	8.500	500,549		615,000
100118732	Dublin	OH		07/25/2023	8.750	700,083		875,000
100118733	Los Angeles	CA		07/25/2023	7.625	1,799,721		2,800,000
100118734	Lantana	FL		07/25/2023	9.500	274,887		382,000
100118735	Concord	NC		07/25/2023	8.125	185,063		248,000
100118736	Vero Beach	FL		07/25/2023	8.375	159,951		194,000
100118737	Boynton Beach	FL		07/25/2023	6.750	291,213		424,999
100118738	Parrish	FL		07/25/2023	8.375	588,817		764,999
100118741	Goose Creek	SC		07/25/2023	7.999	220,503		370,000
100118742	Mount Pleasant	SC		07/25/2023	7.625	565,610		700,000
100118743	Hanahan	SC		07/25/2023	7.875	613,078		750,000
100118744	San Jose	CA		07/25/2023	7.375	1,340,254		2,600,000
100118745	Davenport	FL		07/25/2023	7.375	156,261		263,000
100118746	Boynton Beach	FL		07/25/2023	7.875	181,375		353,000
100118747	Truckee	CA		07/25/2023	7.625	487,379		735,000
100118748	Paradise Valley	AZ		07/25/2023	7.125	1,881,122		3,225,000
100118749	La Quinta	CA		07/25/2023	7.750	427,851		518,000
100118750	Plantation	FL		07/25/2023	7.625	231,133		375,000
100118751	Blue Springs	MO		07/25/2023	7.500	227,863		280,000
100118752	Kingston	NH		07/25/2023	7.875	402,188		870,000
100118753	Panama City Beach	FL		07/25/2023	8.875	351,847		495,000
100118754	North Myrtle Beach	SC		07/25/2023	8.875	566,621		695,000
100118755	San Jose	CA		07/25/2023	8.250	1,542,183		1,857,000
100118756	Pompano Beach	FL		07/25/2023	8.375	1,787,389		2,494,999
100118757	Cape Canaveral	FL		07/25/2023	8.250	248,616		310,000
100118758	Naples	FL		07/25/2023	6.250	1,872,163		3,515,000
100118759	Naples	FL		07/25/2023	8.875	778,334		1,150,000
100118760	Newport Beach	CA		07/25/2023	7.750	2,382,980		3,100,000
100118761	Mulberry	FL		07/25/2023	7.125	268,537		339,999
100118762	Cumming	GA		07/25/2023	9.250	765,886		999,999
100118763	Newport Beach	CA		07/25/2023	7.375	698,471		1,680,000
100118764	La Mesa	CA		07/25/2023	7.625	370,262		629,000
100118765	Roseville	CA		07/25/2023	8.250	437,995		538,000

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100118766	Fairfax	VT		07/25/2023	7.000	357,582		500,000
100118767	Largo	FL		07/25/2023	8.000	167,049		225,000
100118768	Hickory	NC		07/25/2023	8.125	277,780		349,999
100118769	Laguna Beach	CA		07/25/2023	7.500	2,101,247		3,150,000
100118770	Plant City	FL		07/25/2023	8.625	782,848		1,024,999
100118771	Oak Lawn	IL		07/25/2023	7.375	215,086		300,000
100118772	Fullerton	CA		07/25/2023	7.500	717,395		1,025,000
100118773	Pacific Palisades	CA		07/25/2023	7.500	836,875		1,250,000
100118774	Los Angeles	CA		07/25/2023	6.875	704,904		1,555,000
100118775	Poinciana	FL		07/25/2023	8.875	271,198		335,000
100118776	Long Beach	CA		07/25/2023	7.875	324,249		420,000
100118777	Miami	FL		07/25/2023	7.875	179,252		495,000
100118778	Gilroy	CA		07/25/2023	7.375	872,050		1,150,000
100118779	Hollywood	FL		07/25/2023	7.500	304,875		480,000
100118780	Miami	FL		07/25/2023	7.500	455,057		635,000
100118781	Encino	CA		07/25/2023	8.500	804,583		1,150,000
100118782	Conroe	TX		07/25/2023	7.125	319,332		400,000
100118783	Lafayette	IN		07/25/2023	7.625	127,656		212,999
100118784	Livermore	CA		07/25/2023	7.250	1,943,578		2,550,000
100118785	Bend	OR		07/25/2023	7.500	1,030,000		2,249,999
100118786	Costa Mesa	CA		07/25/2023	7.000	1,005,931		1,590,000
100118787	Panama City Beach	FL		07/25/2023	8.000	148,879		195,000
100118788	Las Vegas	NV		07/25/2023	8.125	1,056,591		1,300,000
100118789	Reno	NV		07/25/2023	6.500	634,410		799,999
100118790	Santa Rosa	CA		07/25/2023	7.250	629,606		1,025,000
100118791	San Rafael	CA		07/25/2023	7.375	1,058,200		1,300,000
100118792	Covina	CA		07/25/2023	8.250	697,788		852,000
100118793	Los Angeles	CA		07/25/2023	6.875	1,685,438		2,225,000
100118794	Studio City	CA		07/25/2023	8.625	1,012,045		1,425,000
100118795	Fort Pierce	FL		07/25/2023	6.875	1,646,315		2,070,000
100118796	Los Angeles	CA		07/25/2023	9.750	1,042,058		1,360,000
100118797	Fort Lauderdale	FL		07/25/2023	7.125	1,860,640		2,320,000
100118798	San Diego	CA		08/30/2023	7.875	671,957		825,000
100118800	Bryn Mawr	PA		08/30/2023	7.875	1,279,067		1,700,000
100118802	Davenport	FL		08/30/2023	7.750	324,495		489,000
100118803	Buda	TX		08/30/2023	9.000	823,906		999,999
100118804	Round Rock	TX		08/30/2023	7.750	341,479		434,999
100118805	Heber City	UT		08/30/2023	7.375	546,202		830,000
100118806	Crawfordville	FL		08/30/2023	9.000	162,344		207,999
100118807	La Mesa	CA		08/30/2023	8.000	2,052,649		3,400,000
100118808	Richmond	TX		08/30/2023	7.250	444,353		570,000
100118810	Holmes Beach	FL		08/30/2023	9.625	510,783		656,000
100118811	Doral	FL		08/30/2023	7.750	317,158		410,000
100118812	Homestead	FL		08/30/2023	8.750	447,189		482,500
100118813	Hialeah	FL		08/30/2023	9.500	460,019		519,999
100118814	Van Nuys	CA		08/30/2023	8.625	856,215		1,049,000
100118815	Jurupa Valley	CA		08/30/2023	8.500	403,384		545,000
100118816	Oakland Park	FL		08/30/2023	7.500	673,462		895,000
100118817	Chicago	IL		08/30/2023	8.750	485,534		638,000
100118818	Chatsworth	CA		08/30/2023	8.250	761,083		925,000
100118819	Fallbrook	CA		08/30/2023	8.500	762,400		980,000
100118820	Auburn	GA		08/30/2023	8.625	400,423		476,000
100118821	Boca Raton	FL		08/30/2023	7.875	885,217		1,100,000
100118822	Houston	TX		08/30/2023	9.875	332,077		381,000
100118823	Statesville	NC		08/30/2023	8.875	128,710		152,900

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118824	Jacksonville	FL		08/30/2023	8.625	314,447		359,999
100118826	Los Angeles	CA		08/30/2023	7.375	1,357,045		1,690,000
100118827	Jurupa Valley	CA		08/30/2023	8.250	662,903		869,999
100118828	Newport	KY		08/30/2023	7.750	792,191		982,000
100118829	Fresno	CA		08/30/2023	8.750	312,336		340,000
100118830	West Palm Beach	FL		08/30/2023	8.000	361,322		434,999
100118831	Pleasant View	UT		08/30/2023	7.750	1,835,804		2,300,000
100118832	Fort Lauderdale	FL		08/30/2023	8.875	357,176		435,999
100118833	North Hollywood	CA		08/30/2023	7.750	1,965,178		2,550,000
100118834	Palm Desert	CA		08/30/2023	8.125	497,994		655,000
100118836	Snellville	GA		08/30/2023	8.000	716,940		930,000
100118837	Oceanside	CA		08/30/2023	8.375	658,485		795,000
100118838	Moreno Valley	CA		08/30/2023	8.625	538,868		674,999
100118839	Los Angeles	CA		08/30/2023	7.375	808,706		1,475,000
100118840	Bolingbrook	IL		08/30/2023	8.875	171,723		218,000
100118841	Lake Arrowhead	CA		08/30/2023	8.625	263,469		1,055,000
100118842	Jamul	CA		08/30/2023	7.375	1,811,182		2,274,999
100118843	Manteca	CA		08/30/2023	7.750	444,888		549,999
100118844	Irvine	CA		08/30/2023	8.500	2,447,982		3,000,000
100118846	Terre Haute	IN		08/30/2023	10.000	104,388		128,000
100118847	Bainbridge Island	WA		08/30/2023	7.125	688,137		975,000
100118849	Orlando	FL		08/30/2023	8.375	519,553		679,999
100118850	Clovis	CA		08/30/2023	8.875	444,350		560,000
100118851	Los Angeles	CA		08/30/2023	9.125	3,204,232		4,550,000
100118852	Poway	CA		08/30/2023	7.375	1,914,814		2,550,000
100118853	Santa Rosa Beach	FL		08/30/2023	7.500	1,127,693		1,408,000
100118854	Torrance	CA		08/30/2023	7.750	965,596		1,195,000
100118855	Tampa	FL		08/30/2023	8.500	527,866		655,000
100118856	West Palm Beach	FL		08/30/2023	9.000	353,574		431,000
100118858	San Rafael	CA		08/30/2023	8.250	894,663		1,124,000
100118859	Decatur	GA		08/30/2023	9.875	174,992		192,000
100118860	Castle Rock	CO		08/30/2023	7.875	981,648		2,599,999
100118862	Crown Point	IN		08/30/2023	8.625	204,583		349,000
100118863	Wilsonville	OR		08/30/2023	9.125	452,377		536,000
100118864	Bellingham	WA		08/30/2023	7.375	820,730		1,260,000
100118865	North Las Vegas	NV		08/30/2023	6.500	316,159		406,000
100118866	Fort Myers	FL		08/30/2023	9.000	338,745		365,000
100118867	Capitola	CA		08/30/2023	7.500	248,870		768,000
100118869	Lake Geneva	WI		08/30/2023	9.625	386,526		475,000
100118870	Santa Ynez	CA		08/30/2023	7.500	1,526,477		2,785,000
100118872	Carlsbad	CA		08/30/2023	9.375	1,264,954		1,490,000
100118873	San Luis Obispo	CA		08/30/2023	6.875	402,077		799,000
100118875	Miami	FL		08/30/2023	8.375	941,873		1,300,000
100118876	Palm Beach Gardens	FL		08/30/2023	8.875	1,353,561		1,624,000
100118877	Lehi	UT		08/30/2023	8.875	988,151		1,160,000
100118878	Wildwood	NJ		08/30/2023	9.375	535,862		725,000
100118879	Fort Lauderdale	FL		08/30/2023	8.250	336,020		510,000
100118880	Moore	OK		08/30/2023	8.875	136,706		177,999
100118881	Los Angeles	CA		08/30/2023	9.875	1,069,126		1,300,000
100118882	Vacaville	CA		08/30/2023	7.750	886,748		1,250,000
100118883	Chicago	IL		08/30/2023	8.375	402,400		525,000
100118884	Santa Cruz	CA		08/30/2023	8.125	722,928		1,015,000
100118886	Skokie	IL		08/30/2023	9.375	103,585		130,000
100118887	Los Angeles	CA		08/30/2023	8.500	2,091,877		2,695,000
100118888	Delray Beach	FL		08/30/2023	10.125	211,562		220,000

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100118889	Kaysville	UT		08/30/2023	7.625	365,462		448,000
100118892	Tucker	GA		08/30/2023	8.875	552,401		670,000
100118893	Long Beach	CA		08/30/2023	8.125	864,369		1,050,000
100118895	Murrieta	CA		08/30/2023	7.750	483,743		800,000
100118896	Lakeside	CA		08/30/2023	8.750	578,486		709,999
100118897	Dos Palos	CA		08/30/2023	7.500	493,055		664,000
100118898	Vandalia	OH		08/30/2023	7.875	282,715		470,000
100118900	Venice Area Los Angeles	CA		08/30/2023	7.875	317,777		1,900,000
100118901	Napa	CA		08/30/2023	8.000	121,591		350,000
100118902	Scottsdale	AZ		08/30/2023	8.625	222,684		1,100,000
100118905	Taylors	SC		08/30/2023	8.500	179,661		270,000
100118910	Torrance	CA		07/27/2023	8.499	748,873		870,000
100118911	Missouri City	TX		07/27/2023	8.999	217,469		225,999
100118912	Vallejo	CA		07/27/2023	8.999	660,204		700,000
100118913	Tehachapi	CA		07/27/2023	7.125	202,278		439,999
100118914	Missouri City	TX		07/27/2023	9.125	977,804		1,655,000
100118915	Ontario	CA		07/27/2023	10.125	718,076		785,000
100118916	Victorville	CA		07/27/2023	8.375	409,406		510,000
100118917	Madera	CA		07/27/2023	6.999	267,610		334,999
100118918	Palmdale	CA		07/27/2023	7.875	349,271		525,000
100118919	Mesa	AZ		07/27/2023	7.625	479,842		595,000
100118920	Frisco	TX		07/27/2023	7.875	1,485,523		1,816,000
100118921	Austin	TX		07/27/2023	7.750	710,651		3,300,000
100118922	Gardner	MA		07/27/2023	8.750	770,285		860,000
100118923	Upton	MA		07/27/2023	7.999	449,925		645,000
100118924	Alpharetta	GA		07/27/2023	6.999	1,225,235		1,650,000
100118925	Fort Washington	MD		07/27/2023	8.750	377,725		450,000
100118926	Los Angeles	CA		07/27/2023	6.875	2,723,385		3,584,999
100118927	Woodbridge	VA		07/27/2023	9.375	432,676		490,000
100118928	Pahrump	NV		07/27/2023	7.999	368,072		454,000
100118929	Bellingham	WA		07/27/2023	7.999	1,484,799		2,250,000
100118930	Lincolnwood	IL		07/27/2023	6.875	349,711		785,000
100118931	Los Angeles	CA		07/27/2023	6.875	1,163,153		1,800,000
100118932	Frederick	MD		07/27/2023	9.125	488,713		560,000
100118933	Estell Manor	NJ		07/27/2023	10.375	391,973		525,000
100118934	Fontana	CA		07/27/2023	7.375	241,459		595,000
100118935	Houston	TX		07/27/2023	8.625	211,353		229,999
100118936	Fort Pierce	FL		07/27/2023	8.750	450,255		556,000
100118937	New Carrollton	MD		07/27/2023	9.625	129,886		150,000
100118939	Fort Myers	FL		07/27/2023	7.499	608,299		839,999
100118940	La Verne	CA		07/27/2023	8.375	1,507,268		1,825,000
100118941	Santa Clarita	CA		07/27/2023	9.499	645,949		734,999
100118942	Oklahoma City	OK		07/27/2023	6.750	261,455		629,000
100118943	Phoenix	AZ		07/27/2023	8.499	254,080		340,000
100118944	Aubrey	TX		07/27/2023	7.375	391,399		485,000
100118945	Addison	IL		07/27/2023	6.999	543,809		699,999
100118946	Orlando	FL		07/27/2023	8.250	505,471		675,000
100118947	West Palm Beach	FL		07/27/2023	8.125	1,184,732		1,452,000
100118948	Cedar Hill	TX		07/27/2023	7.250	458,209		585,000
100118949	Aurora	CO		07/27/2023	8.875	376,078		450,000
100118950	Alvin	TX		07/27/2023	7.250	780,395		1,100,000
100118951	Oak Hills	CA		07/27/2023	7.875	584,183		720,000
100118952	Tuttle	OK		07/27/2023	9.250	311,064		335,000
100118953	Heath	TX		07/27/2023	7.499	1,130,337		1,425,000
100118954	Spokane	WA		07/27/2023	7.750	351,053		430,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100118955	Thousand Oaks	CA		07/27/2023	8.875	921,916		1,100,000
100118956	San Tan Valley	AZ		07/27/2023	8.375	305,495		344,999
100118957	Port Saint Lucie	FL		07/27/2023	8.499	713,836		945,000
100118958	Lompoc	CA		07/27/2023	8.625	460,510		564,000
100118959	El Paso	TX		07/27/2023	8.999	263,835		285,000
100118960	Holden	MA		07/27/2023	8.625	525,823		650,000
100118961	Ontario	CA		07/27/2023	6.999	490,095		700,000
100118962	Panama City Beach	FL		07/27/2023	7.625	267,927		423,500
100118963	Bend	OR		07/27/2023	7.875	555,489		860,000
100118964	Burien	WA		07/27/2023	8.125	825,991		899,999
100118965	Los Angeles	CA		07/27/2023	6.875	1,133,115		2,200,000
100118966	El Cajon	CA		07/27/2023	6.999	1,514,736		1,900,000
100118967	Annapolis	MD		07/27/2023	9.250	285,814		320,000
100118968	Dearborn	MI		07/27/2023	9.125	220,701		295,000
100118969	Venice	FL		07/27/2023	8.625	461,503		541,000
100118970	Easton	PA		07/27/2023	8.875	509,043		620,000
100118971	Jurupa Valley	CA		07/27/2023	7.250	575,932		815,000
100118972	Colorado Springs	CO		07/27/2023	7.999	195,322		260,000
100118973	Los Angeles	CA		07/27/2023	7.499	1,096,348		1,354,000
100118974	Norfolk	VA		07/27/2023	8.499	235,968		302,000
100118975	Buena Park	CA		07/27/2023	7.875	660,524		810,000
100118976	Hagerstown	MD		07/27/2023	8.875	135,117		160,000
100118977	Bluffdale	UT		07/27/2023	9.499	1,305,727		1,475,000
100118978	Marathon	FL		07/27/2023	7.875	596,012		738,000
100118979	Tempe	AZ		07/27/2023	7.625	892,970		1,100,000
100118980	Las Vegas	NV		07/27/2023	7.750	434,542		539,999
100118981	Whittier	CA		07/27/2023	9.125	1,267,329		1,480,000
100118982	West Jordan	UT		07/27/2023	8.625	499,699		615,500
100118983	San Bernardino	CA		07/27/2023	7.750	542,140		665,000
100118984	Kingsburg	CA		07/27/2023	7.750	403,243		525,000
100118985	Thousand Oaks	CA		07/27/2023	8.999	846,947		955,999
100118986	Coppell	TX		07/27/2023	7.250	561,663		765,000
100118987	Scottsdale	AZ		07/27/2023	6.999	898,724		3,900,000
100118988	Palmdale	CA		07/27/2023	8.999	482,193		520,000
100118989	Houma	LA		07/27/2023	8.875	381,336		450,000
100118990	Hurst	TX		07/27/2023	7.875	351,903		426,000
100118991	Houston	TX		07/27/2023	8.625	389,527		414,999
100118992	Gaithersburg	MD		07/27/2023	8.625	475,804		585,000
100118993	Liberty Hill	TX		07/27/2023	9.625	722,152		795,000
100118994	Boca Raton	FL		07/27/2023	9.625	640,103		759,999
100118995	Deerfield Beach	FL		07/27/2023	7.990	218,009		300,000
100118996	Loveland	OH		07/27/2023	8.375	578,875		748,000
100118997	Rockville	MD		07/27/2023	8.375	412,139		474,000
100118998	Streamwood	IL		07/27/2023	9.999	332,403		425,000
100118999	Santa Clarita	CA		07/27/2023	8.625	435,923		520,000
100119000	Bradenton	FL		07/27/2023	7.625	633,968		801,000
100119001	Long Beach	CA		07/27/2023	7.875	378,711		500,000
100119002	Moreno Valley	CA		07/27/2023	7.625	428,208		634,999
100119003	Hardeeville	SC		07/27/2023	11.125	325,703		419,999
100119004	Valrico	FL		07/27/2023	8.750	322,124		405,000
100119005	Boston	MA		07/27/2023	8.999	641,301		850,000
100119006	Jamaica Plain	MA		07/27/2023	8.750	383,824		655,000
100119007	Twentynine Palms	CA		07/27/2023	6.875	899,744		1,300,000
100119008	Long Beach	CA		07/27/2023	7.750	525,647		759,999
100119009	Lowell	MA		07/27/2023	7.125	266,195		464,999

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100119010	Portland	OR		07/27/2023	7.999	857,353		1,175,000
100119011	North Adams	MA		07/27/2023	7.499	150,554		210,000
100119012	Dekalb	IL		07/27/2023	9.499	152,665		220,000
100119013	Miami	FL		07/27/2023	8.999	364,266		520,000
100119014	Covington	WA		07/27/2023	8.625	569,579		755,000
100119015	Baltimore	MD		07/27/2023	8.250	294,715		380,000
100119016	Washington	DC		07/27/2023	7.499	131,262		193,000
100119017	Rosedale	MD		07/27/2023	8.125	184,857		254,000
100119018	Temecula	CA		07/27/2023	7.999	560,127		920,000
100119019	Selma	TX		07/27/2023	6.999	170,284		285,000
100119020	Milwaukee	WI		07/27/2023	8.875	219,300		274,999
100119021	Gretna	LA		07/27/2023	7.999	212,082		260,000
100119022	Gretna	LA		07/27/2023	7.999	200,279		259,999
100119023	Davenport	FL		07/27/2023	8.499	911,153		1,499,999
100119024	Pueblo	CO		07/27/2023	6.999	132,081		217,000
100119025	Atlanta	GA		07/27/2023	9.375	200,146		265,000
100119026	Lake Isabella	CA		07/27/2023	7.999	133,896		276,000
100119027	Aurora	CO		07/27/2023	8.750	165,465		236,000
100119028	Ocala	FL		07/27/2023	8.375	185,079		220,000
100119029	Spokane	WA		07/27/2023	6.999	560,120		785,000
100119030	Fort Morgan	CO		07/27/2023	8.875	233,424		310,000
100119031	Goose Creek	SC		07/27/2023	7.750	174,682		233,999
100119032	Pueblo	CO		07/27/2023	7.499	145,060		195,000
100119033	Saint Louis	MO		07/27/2023	8.499	179,201		230,999
100119034	Sacramento	CA		07/27/2023	6.999	246,055		535,000
100119035	Fort Worth	TX		07/27/2023	8.250	159,073		298,999
100119036	Fort Worth	TX		07/27/2023	8.875	162,111		300,000
100119037	Jacksonville	FL		07/27/2023	7.999	176,598		230,000
100119038	Owings Mills	MD		07/27/2023	8.499	770,006		1,100,000
100119039	Haslet	TX		07/27/2023	9.125	146,598		310,000
100119040	Los Angeles	CA		07/27/2023	7.625	687,461		1,100,000
100119041	Los Angeles	CA		07/27/2023	7.625	1,307,091		1,985,000
100119042	Pine Mountain Club	CA		07/27/2023	7.999	241,093		370,000
100119043	Lees Summit	MO		07/27/2023	8.999	183,858		300,000
100119044	Safety Harbor	FL		07/27/2023	7.375	192,923		328,000
100119045	Stockton	CA		07/27/2023	8.499	391,037		560,000
100119046	Brutus	MI		07/27/2023	7.499	697,633		1,575,000
100119047	Mcdonough	GA		07/27/2023	8.125	292,402		373,999
100119048	Wauconda	IL		07/27/2023	8.999	125,695		160,000
100119049	Henderson	NV		07/27/2023	7.999	184,834		410,000
100119050	Phoenix	AZ		07/27/2023	8.375	251,761		435,000
100119051	Boca Raton	FL		07/27/2023	8.750	584,224		750,000
100119052	Chicago	IL		07/27/2023	8.499	174,811		230,000
100119053	Pueblo	CO		07/27/2023	6.999	184,257		250,000
100119054	Desoto	TX		07/27/2023	7.499	266,368		410,000
100119055	Norfolk	VA		07/27/2023	8.250	188,580		229,999
100119056	North Grosvenordale	CT		07/27/2023	9.499	247,416		315,000
100119057	Bakersfield	CA		07/27/2023	8.499	150,967		223,999
100119058	South Gate	CA		07/27/2023	9.125	592,121		690,000
100119059	Schiller Park	IL		07/27/2023	7.999	252,238		335,000
100119060	Louisville	KY		07/27/2023	9.999	228,567		265,000
100119061	Chicago	IL		07/27/2023	7.999	163,938		232,000
100119062	Boston	MA		07/27/2023	8.375	765,833		960,000
100119063	Bakersfield	CA		07/27/2023	8.750	303,694		370,000
100119064	Glen Allen	VA		07/27/2023	9.375	242,474		294,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119065	Riverside	CA		07/27/2023	7.999	263,464		518,000
100119066	Joliet	IL		07/27/2023	9.250	149,689		180,000
100119067	Las Vegas	NV		07/27/2023	8.625	243,653		275,000
100119068	Santa Rosa	CA		07/27/2023	7.250	743,749		1,000,000
100119069	Modesto	CA		07/27/2023	9.250	287,682		330,000
100119070	Brooklyn	MD		07/27/2023	9.625	162,146		205,000
100119071	East Hartford	CT		07/27/2023	9.125	156,773		202,000
100119072	Canyon Lake	CA		07/27/2023	7.875	858,118		1,185,000
100119073	Baltimore	MD		07/27/2023	8.999	165,390		214,000
100119074	Stow	MA		07/27/2023	8.999	300,189		682,000
100119075	Gaithersburg	MD		07/27/2023	9.125	322,227		365,000
100119076	Burbank	IL		07/27/2023	8.999	281,906		325,000
100119077	Thousand Oaks	CA		07/27/2023	8.625	298,445		365,000
100119078	Seminole	FL		07/27/2023	8.499	290,428		362,100
100119079	Glendale	AZ		07/27/2023	7.999	388,898		560,000
100119080	Smyrna	DE		07/27/2023	8.875	159,338		384,999
100119081	Santa Ana	CA		07/27/2023	6.999	498,682		674,000
100119082	Lake Elsinore	CA		07/27/2023	9.125	400,939		576,000
100119083	Oviedo	FL		07/27/2023	7.875	362,246		611,000
100119084	Rogers	AR		07/27/2023	7.999	170,389		347,000
100119085	Conyers	GA		07/27/2023	9.250	226,049		260,000
100119086	Fort Walton Beach	FL		07/31/2023	7.875	552,825		725,000
100119087	Loveland	CO		07/31/2023	6.875	616,318		768,000
100119088	New Canaan	CT		07/31/2023	8.250	3,386,880		5,349,999
100119089	Paradise Valley	AZ		07/31/2023	9.125	4,638,999		6,500,000
100119090	Boise	ID		07/31/2023	8.875	781,935		1,099,999
100119093	Newark	NJ		07/31/2023	7.750	297,064		510,000
100119095	Union City	NJ		07/28/2023	4.250	410,995		1,008,223
100119097	Cincinnati	OH		07/28/2023	5.625	213,994		519,003
100119099	Sugar Land	TX		07/28/2023	6.500	236,819		473,160
100119100	Myrtle Beach	SC		07/28/2023	8.375	227,761		305,000
100119101	Fort Lauderdale	FL		07/28/2023	4.750	403,489		883,295
100119102	San Leandro	CA		07/28/2023	4.500	313,029		774,611
100119104	Miami	FL		07/28/2023	5.875	335,686		675,096
100119106	Palm Springs	CA		07/28/2023	5.750	332,457		1,032,931
100119110	(Sunland Area) Los Angeles	CA		07/28/2023	5.750	298,550		534,053
100119111	Katy	TX		07/28/2023	5.625	206,987		330,071
100119112	Katy	TX		07/28/2023	5.750	299,549		503,891
100119114	Santa Ana	CA		07/28/2023	5.625	401,889		745,859
100119116	Round Rock	TX		07/28/2023	5.625	170,542		328,566
100119118	Round Lake	IL		07/28/2023	7.750	160,158		206,112
100119119	Castro Valley	CA		07/28/2023	7.000	900,053		1,379,355
100119120	Big Bear City	CA		07/28/2023	7.625	316,155		388,751
100119121	San Antonio	TX		07/28/2023	5.625	210,872		312,469
100119126	Fontana	CA		07/28/2023	4.750	420,054		777,184
100119127	Owensboro	KY		07/28/2023	4.875	171,174		303,393
100119129	Baldwin Park	CA		07/28/2023	6.250	601,235		882,588
100119130	Clovis	CA		07/28/2023	6.125	291,848		374,806
100119131	Long Beach	CA		07/28/2023	6.250	602,448		956,614
100119132	Jurupa Valley	CA		07/28/2023	6.250	428,041		573,968
100119133	Miramar	FL		07/28/2023	10.000	508,037		730,375
100119135	Glasgow	KY		07/31/2023	7.375	422,716		514,999
100119136	Little River	SC		07/31/2023	7.625	271,584		325,000
100119141	Neptune Beach	FL		07/31/2023	6.625	310,251		425,000
100119146	San Tan Valley	AZ		07/31/2023	5.750	321,997		430,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119147	Port Saint Lucie	FL		07/31/2023	7.500	269,295		340,252
100119152	Pinedale	AZ		07/31/2023	7.125	279,309		335,268
100119154	Sedona	AZ		07/31/2023	7.625	354,294		422,500
100119156	Mount Pleasant	SC		07/31/2023	7.625	364,728		435,315
100119157	Toms River	NJ		07/31/2023	7.625	298,503		390,282
100119159	Fontana	CA		07/31/2023	6.000	454,516		570,500
100119163	Lenexa	KS		07/31/2023	7.500	359,316		450,000
100119164	Santa Rosa Beach	FL		07/31/2023	7.625	356,153		422,305
100119165	Orlando	FL		07/31/2023	7.125	244,221		300,240
100119166	Atlanta	GA		07/31/2023	7.625	457,993		616,000
100119168	Katy	TX		07/31/2023	5.990	269,029		353,000
100119169	Myrtle Beach	SC		07/31/2023	7.625	376,639		462,334
100119173	Meridian	ID		07/31/2023	7.500	326,703		409,999
100119174	Greeley	CO		07/31/2023	7.375	317,402		390,000
100119175	Rosharon	TX		07/31/2023	5.750	220,035		275,287
100119176	Palm Coast	FL		07/31/2023	7.625	276,203		335,000
100119177	Port Saint Joe	FL		07/31/2023	7.500	343,506		525,000
100119179	Summerville	SC		07/31/2023	5.750	342,783		459,479
100119180	Columbus	OH		07/31/2023	7.250	228,260		271,000
100119181	Wauwatosa	WI		07/31/2023	7.625	247,150		290,000
100119182	Saint Petersburg	FL		07/31/2023	7.250	522,994		661,032
100119183	Joshua	TX		07/31/2023	7.125	353,452		447,357
100119184	Port Isabel	TX		07/31/2023	7.500	251,720		315,233
100119185	Broken Bow	OK		07/31/2023	7.500	596,260		825,612
100119186	Millville	DE		07/31/2023	5.750	404,181		532,556
100119187	Saint Cloud	FL		07/31/2023	5.500	288,121		392,000
100119188	North Las Vegas	NV		07/31/2023	7.625	310,652		386,999
100119190	Las Vegas	NV		07/31/2023	5.750	269,696		356,372
100119191	Alpharetta	GA		07/31/2023	7.625	402,544		505,365
100119192	Fort Worth	TX		07/31/2023	5.750	258,134		343,360
100119193	Collierville	TN		07/31/2023	7.375	469,021		590,000
100119194	Brooklyn Park	MN		07/31/2023	7.250	266,799		338,030
100119195	Hamilton	NJ		07/31/2023	7.500	280,802		380,000
100119196	Leesburg	FL		07/31/2023	6.624	241,871		316,000
100119197	Mohave Valley	AZ		07/31/2023	7.500	229,784		290,000
100119198	Winchester	VA		07/31/2023	7.625	249,877		326,000
100119200	Germantown	TN		07/31/2023	7.625	268,598		354,000
100119201	Hatteras	NC		07/31/2023	7.125	269,597		408,000
100119203	Newark	NJ		07/31/2023	7.625	478,187		637,000
100119204	Wilmington	NC		07/31/2023	7.624	342,922		480,000
100119205	Leominster	MA		07/31/2023	6.625	348,823		505,000
100119206	Lompoc	CA		07/31/2023	7.625	394,270		519,999
100119207	Cedar City	UT		07/31/2023	5.625	229,293		340,363
100119208	Panama City Beach	FL		07/31/2023	7.625	332,026		438,317
100119209	Minneapolis	MN		07/31/2023	5.875	296,583		410,000
100119210	Myrtle Beach	SC		07/31/2023	7.625	348,905		460,000
100119211	Peoria	AZ		07/31/2023	7.375	562,801		800,000
100119212	Lynn	MA		07/31/2023	6.625	719,080		995,878
100119213	Philadelphia	PA		07/31/2023	7.125	559,438		750,000
100119214	Wasilla	AK		07/31/2023	7.625	333,692		440,537
100119215	Miami	FL		07/31/2023	7.625	531,569		700,538
100119216	Owens Cross Roads	AL		07/31/2023	4.625	247,968		368,473
100119217	Dugspur	VA		07/31/2023	6.875	283,470		380,000
100119218	Presque Isle	WI		07/31/2023	7.500	399,032		590,000
100119219	Las Vegas	NV		07/31/2023	5.500	242,591		340,372

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119220	Perth Amboy	NJ		07/31/2023	7.625	304,120		400,289
100119221	Braselton	GA		07/31/2023	5.375	279,723		400,450
100119222	Fresno	CA		07/31/2023	5.750	334,554		464,999
100119223	Monroe	NY		07/31/2023	6.500	226,791		320,000
100119224	North Chesterfield	VA		07/31/2023	6.500	274,303		375,000
100119225	East Boston	MA		07/31/2023	6.625	892,997		1,200,000
100119226	San Pablo	CA		07/31/2023	6.625	711,555		1,060,936
100119227	Nashville	TN		07/31/2023	6.625	286,650		391,616
100119228	Mineral	VA		07/31/2023	7.125	310,863		420,336
100119229	Irvington	NJ		07/31/2023	6.875	357,847		510,000
100119230	Litchfield Park	AZ		07/31/2023	6.990	251,498		342,000
100119231	Honolulu	HI		07/31/2023	7.125	312,341		415,000
100119232	Lake Arrowhead	CA		07/31/2023	7.500	734,397		1,060,792
100119233	Franklin	NC		07/31/2023	7.375	278,828		447,340
100119234	Minneapolis	MN		07/31/2023	7.500	286,168		380,000
100119235	Prescott	AZ		07/31/2023	7.125	446,847		595,000
100119236	Riverside	CA		07/31/2023	7.500	298,794		394,292
100119237	Georgetown	TX		07/31/2023	6.624	231,449		311,274
100119238	Plainfield	IL		07/31/2023	7.500	267,263		362,000
100119239	Lees Summit	MO		07/31/2023	7.625	498,033		700,544
100119240	Clarksville	TN		07/31/2023	7.375	456,719		605,000
100119241	Clearwater Beach	FL		07/31/2023	7.125	477,477		639,000
100119242	Ventnor City	NJ		07/31/2023	7.625	432,692		570,834
100119243	Elkton	MD		07/31/2023	6.624	509,526		690,000
100119244	Caldwell	ID		07/31/2023	6.990	251,717		350,000
100119245	Austin	TX		07/31/2023	6.990	315,890		440,361
100119246	Galveston	TX		07/31/2023	7.500	512,475		675,000
100119247	Venice	FL		07/31/2023	5.625	358,003		500,000
100119248	Parrish	FL		07/31/2023	6.000	295,244		407,073
100119249	Surprise	AZ		07/31/2023	7.625	368,736		485,353
100119250	Lakehead	CA		07/31/2023	7.500	554,240		740,000
100119251	Jerome	ID		07/31/2023	7.625	397,168		522,000
100119252	Manhattan	KS		07/31/2023	6.990	238,566		320,000
100119253	Austin	TX		07/31/2023	6.125	657,060		1,051,021
100119254	Denver	CO		07/31/2023	6.624	345,572		466,411
100119255	West Wildwood	NJ		07/31/2023	6.500	649,227		879,999
100119256	Yarmouth	MA		07/31/2023	6.999	353,561		469,999
100119257	Kissimmee	FL		07/31/2023	6.999	338,168		450,368
100119258	Columbus	OH		07/31/2023	6.875	307,103		411,000
100119259	Nashville	TN		07/31/2023	6.625	451,153		650,577
100119260	Anchorage	AK		07/31/2023	7.625	495,652		660,000
100119261	Corona	CA		07/31/2023	7.375	439,767		585,445
100119262	Miami Beach	FL		07/31/2023	6.624	469,258		675,822
100119263	Norcross	GA		07/31/2023	6.625	370,302		906,946
100119264	Peoria	AZ		07/31/2023	6.625	406,571		550,485
100119265	Chandler	AZ		07/31/2023	6.625	417,110		565,000
100119266	Littleton	CO		07/31/2023	6.500	407,719		560,000
100119267	Aurora	CO		07/31/2023	6.500	485,946		660,096
100119268	Lehi	UT		07/31/2023	6.500	260,458		384,347
100119269	Rocklin	CA		07/31/2023	7.125	437,157		595,475
100119270	Denver	CO		07/31/2023	7.125	610,364		819,655
100119271	Grass Valley	CA		07/31/2023	7.625	416,553		610,890
100119272	Davenport	FL		07/31/2023	6.990	583,528		775,636
100119273	Bakersfield	CA		07/31/2023	6.990	309,414		442,363
100119274	Brighton	CO		07/31/2023	7.625	377,525		495,358

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119275	Quincy	MA		07/31/2023	6.375	790,567		1,161,074
100119276	Hoschton	GA		07/31/2023	5.375	248,159		375,420
100119277	Englewood	FL		07/31/2023	7.625	262,546		347,855
100119278	Tampa	FL		07/31/2023	7.500	387,698		510,000
100119279	Portland	OR		07/31/2023	7.500	552,007		730,000
100119280	Rockwall	TX		07/31/2023	7.500	723,319		953,207
100119281	Weston	TX		07/31/2023	7.625	365,763		480,958
100119282	Fountain Valley	CA		07/31/2023	7.125	563,572		800,000
100119283	Sunny Isles Beach	FL		07/31/2023	6.990	293,846		439,999
100119284	Venice	FL		07/31/2023	7.000	386,241		619,000
100119285	Arlington	VA		07/31/2023	6.125	471,776		690,700
100119286	Elk Grove	CA		07/31/2023	6.624	722,087		1,071,895
100119287	Butler	TN		07/31/2023	5.990	537,877		800,798
100119288	Liberty Hill	TX		07/31/2023	6.000	374,180		668,000
100119289	Indian Trail	NC		07/31/2023	6.125	317,654		468,332
100119290	Austin	TX		07/31/2023	6.125	235,694		390,000
100119291	Portland	OR		07/31/2023	7.240	705,529		1,070,000
100119292	Bradenton	FL		07/31/2023	7.500	424,226		597,000
100119293	San Juan Island	WA		07/31/2023	6.624	723,821		2,000,000
100119294	Mission Viejo	CA		07/31/2023	6.625	598,091		900,000
100119295	Broken Bow	OK		07/31/2023	6.624	620,277		890,786
100119296	Los Angeles	CA		07/31/2023	6.990	731,792		2,286,878
100119297	Oceanside	CA		07/31/2023	6.624	1,077,947		2,021,782
100119298	Riverbank	CA		07/31/2023	6.999	261,723		380,000
100119299	Lakewood	NJ		07/31/2023	6.625	369,422		800,000
100119300	Temecula	CA		07/31/2023	7.125	504,685		1,651,320
100119301	San Fernando	CA		07/31/2023	6.990	498,510		708,581
100119302	Arnold	CA		07/31/2023	6.999	413,782		555,000
100119303	Smyrna	GA		07/31/2023	7.625	360,215		481,000
100119304	Waxhaw	NC		07/31/2023	6.625	560,558		770,000
100119305	Bellingham	WA		07/31/2023	7.125	688,509		980,000
100119306	Santa Rosa	CA		07/31/2023	7.125	679,588		1,050,000
100119307	Layton	UT		07/31/2023	7.625	252,175		389,999
100119308	Delaware	OH		07/31/2023	7.375	238,572		325,000
100119309	Lancaster	CA		07/31/2023	7.625	380,415		500,000
100119310	Chicago	IL		07/31/2023	7.625	417,164		550,000
100119311	Annapolis	MD		07/31/2023	6.625	404,355		545,000
100119312	Ocala	FL		07/31/2023	6.999	264,472		334,000
100119313	Island Lake	IL		07/31/2023	6.625	237,930		372,000
100119314	Fort Worth	TX		07/31/2023	7.125	245,488		325,000
100119315	Parrish	FL		07/31/2023	6.625	277,471		385,000
100119316	Brooklyn Park	MN		07/31/2023	6.999	249,021		318,000
100119317	Hurricane	UT		07/31/2023	7.624	474,434		620,000
100119318	Charlotte	NC		07/31/2023	7.625	252,637		330,000
100119319	Everett	WA		07/31/2023	6.999	516,754		685,000
100119320	Port Orange	FL		07/31/2023	6.999	274,338		370,000
100119321	Saint Simons Island	GA		07/31/2023	6.999	518,052		690,000
100119322	Kissimmee	FL		07/31/2023	6.999	509,641		763,000
100119323	Washington	UT		07/31/2023	7.500	452,029		567,000
100119324	Davenport	FL		07/31/2023	6.999	295,107		423,999
100119325	Azusa	CA		07/31/2023	6.990	769,963		1,130,000
100119326	Tooele	UT		07/31/2023	6.999	321,812		430,000
100119327	Crestone	CO		07/31/2023	7.625	234,437		315,000
100119328	Duluth	GA		07/31/2023	6.624	291,970		390,000
100119329	Lakewood	NJ		07/31/2023	6.990	594,931		799,999

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	2	3					Additional	
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100119330	East Bridgewater	MA		07/31/2023	6.375	297,862		429,999
100119331	Marco Island	FL		07/31/2023	7.625	619,360		815,000
100119332	Debary	FL		07/31/2023	7.625	294,523		402,000
100119333	Hermitage	PA		07/31/2023	7.000	302,705		424,999
100119334	Somers Point	NJ		07/31/2023	7.000	285,217		380,000
100119335	Simi Valley	CA		07/31/2023	5.999	419,486		804,999
100119336	Newberg	OR		07/31/2023	6.990	584,260		995,000
100119337	Chestnut Hill Cove	MD		07/31/2023	7.000	255,802		355,000
100119338	Morrisville	NC		07/31/2023	6.499	298,994		400,000
100119339	Plantation	FL		07/31/2023	7.500	564,443		709,999
100119340	Richmond	TX		07/31/2023	6.125	321,695		434,999
100119341	Rockville	MD		07/31/2023	6.500	628,774		900,000
100119342	Lake Dallas	TX		07/31/2023	7.625	320,161		423,000
100119343	Saint Louis	MO		07/31/2023	7.625	265,242		350,000
100119344	Turlock	CA		07/31/2023	7.500	343,648		430,000
100119345	Pacific Beach	WA		07/31/2023	5.500	698,853		1,075,000
100119346	Edisto Island	SC		07/31/2023	7.125	491,443		660,000
100119347	Cave Creek	AZ		07/31/2023	7.375	464,996		699,999
100119348	Denver	CO		07/31/2023	6.500	252,216		420,000
100119349	Little Rock	AR		07/31/2023	7.625	267,573		350,000
100119350	Ocean City	MD		07/31/2023	6.625	725,028		1,167,500
100119351	Houston	TX		07/31/2023	6.875	374,898		515,000
100119352	Kapolei	HI		07/31/2023	6.625	303,954		490,000
100119353	Jackson	NJ		07/31/2023	7.125	463,306		620,000
100119354	Melissa	TX		07/31/2023	6.499	270,305		421,000
100119355	Mckinney	TX		07/31/2023	6.875	324,086		446,000
100119356	Wakefield	MA		07/31/2023	7.500	572,281		755,999
100119357	Melissa	TX		07/31/2023	7.125	309,538		409,999
100119358	Boca Raton	FL		07/31/2023	6.499	281,191		384,999
100119359	Melissa	TX		07/31/2023	6.875	343,359		530,000
100119360	Cumming	GA		07/31/2023	7.125	335,528		444,999
100119361	Spokane Valley	WA		07/31/2023	6.125	404,538		551,000
100119362	Santa Ana	CA		07/31/2023	7.000	849,962		1,350,000
100119363	Pflugerville	TX		07/31/2023	6.625	240,656		345,000
100119364	Hastings	MN		07/31/2023	7.375	239,040		310,000
100119365	Howell	NJ		07/31/2023	6.990	461,757		615,000
100119366	Waxhaw	NC		07/31/2023	6.125	346,399		507,000
100119367	Braselton	GA		07/31/2023	5.750	266,704		400,000
100119368	Indio	CA		07/31/2023	7.125	495,647		625,000
100119369	Big Bear Lake	CA		07/31/2023	6.875	401,881		630,000
100119370	Harvest	AL		07/31/2023	6.625	228,342		305,000
100119371	Lewisville	TX		07/31/2023	6.500	326,978		450,000
100119372	Las Vegas	NV		07/31/2023	5.750	241,627		336,000
100119373	Monroe	NC		07/31/2023	6.625	226,645		307,000
100119374	Rockport	TX		07/31/2023	7.625	364,780		494,999
100119375	Acworth	GA		07/31/2023	7.625	228,593		303,000
100119376	Fayetteville	GA		07/31/2023	5.375	292,314		457,000
100119377	Del Valle	TX		07/31/2023	7.625	260,586		340,000
100119378	Royse City	TX		07/31/2023	6.875	239,451		325,000
100119379	Peninsula	OH		07/31/2023	7.250	238,053		315,000
100119380	San Jacinto	CA		07/31/2023	6.875	318,287		424,999
100119381	Westampton	NJ		07/31/2023	7.625	260,561		342,000
100119382	Cape Coral	FL		07/31/2023	7.625	268,657		360,999
100119383	Melissa	TX		07/31/2023	6.875	269,092		365,000
100119384	Mesquite	TX		07/31/2023	7.625	239,748		304,999

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100119385	Indio	CA		07/31/2023	7.125	376,812		500,000
100119386	Moab	UT		07/31/2023	7.125	433,092		621,000
100119387	Kimberly	AL		07/31/2023	7.625	229,278		285,000
100119388	Daphne	AL		07/31/2023	5.500	221,466		295,000
100119389	Palm Bay	FL		07/31/2023	6.500	253,020		346,000
100119390	Mesquite	TX		07/31/2023	6.625	223,595		319,999
100119391	Fort Worth	TX		07/31/2023	5.750	248,632		350,000
100119392	Elizabeth	NJ		07/31/2023	7.625	634,547		839,999
100119393	Davenport	FL		07/31/2023	6.500	255,954		379,000
100119394	Graham	WA		07/31/2023	5.875	390,758		539,000
100119395	Simi Valley	CA		07/31/2023	7.375	639,141		849,999
100119396	Nashville	TN		07/31/2023	7.250	541,184		730,000
100119397	Downingtown	PA		07/31/2023	6.990	278,468		370,000
100119398	Asbury Park	NJ		07/31/2023	7.625	543,408		745,000
100119399	Braselton	GA		07/31/2023	5.375	290,987		400,000
100119400	Moreno Valley	CA		07/31/2023	5.500	282,379		404,000
100119401	Sacramento	CA		07/31/2023	5.125	443,209		630,000
100119402	Anaheim	CA		07/31/2023	7.000	585,544		790,000
100119403	Prospect Park	NJ		07/31/2023	7.625	444,540		585,000
100119404	Austin	TX		07/31/2023	6.990	639,054		905,000
100119405	Davenport	FL		07/31/2023	6.875	242,276		350,999
100119406	Denver	CO		07/31/2023	7.500	238,536		314,999
100119407	New Orleans	LA		07/31/2023	7.125	251,837		338,000
100119408	Lake Stevens	WA		07/31/2023	6.375	619,342		890,000
100119409	Puyallup	WA		07/31/2023	5.500	466,141		660,000
100119410	Sealy	TX		07/31/2023	7.625	479,768		665,000
100119411	Gulf Shores	AL		07/31/2023	7.500	474,400		630,000
100119412	Waterford	NY		07/31/2023	6.875	231,526		312,000
100119413	Charlotte	NC		07/31/2023	7.625	256,149		350,000
100119414	Apollo Beach	FL		07/31/2023	7.125	287,007		386,000
100119415	Nolensville	TN		07/31/2023	6.500	347,317		470,000
100119416	Springfield	MA		07/31/2023	7.500	265,899		350,000
100119417	Scottsdale	AZ		07/31/2023	6.125	349,078		565,000
100119418	Fort Collins	CO		07/31/2023	7.125	415,479		569,000
100119419	Aromas	CA		07/31/2023	7.500	562,750		709,999
100119420	Saint George	UT		07/31/2023	6.500	271,726		385,000
100119421	Queen Creek	AZ		07/31/2023	7.500	445,190		585,000
100119422	Broken Bow	OK		07/31/2023	7.625	554,953		754,999
100119423	Lexington	KY		07/31/2023	7.000	300,820		404,999
100119424	Venice	FL		07/31/2023	7.625	365,597		490,000
100119425	Scottsdale	AZ		07/31/2023	6.625	724,201		994,999
100119426	Quinton	VA		07/31/2023	6.875	241,832		309,000
100119427	Neptune	NJ		07/31/2023	7.625	373,636		530,000
100119428	Indianapolis	IN		07/31/2023	7.625	264,174		355,000
100119429	Irvine	CA		07/31/2023	7.125	601,323		850,000
100119430	Burtonsville	MD		07/31/2023	6.990	359,045		480,000
100119431	Charlottesville	VA		07/31/2023	6.980	395,518		530,000
100119432	Mt Juliet	TN		07/31/2023	5.990	348,136		525,000
100119433	Seminole	FL		07/31/2023	7.125	448,681		595,000
100119434	Heber Springs	AR		07/31/2023	7.625	380,731		480,000
100119435	Colleyville	TX		07/31/2023	6.990	255,027		340,000
100119436	Little Elm	TX		07/31/2023	6.625	230,161		330,000
100119437	Wheeler	OR		07/31/2023	7.625	370,956		490,000
100119438	Kissimmee	FL		07/31/2023	5.990	393,876		550,000
100119439	Round Rock	TX		07/31/2023	7.125	255,522		350,000

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100119440	Hackettstown	NJ		07/31/2023	7.625	280,054		380,000
100119441	Clinton	CT		07/31/2023	7.125	310,420		410,000
100119442	Hampton	GA		07/31/2023	7.500	249,984		333,000
100119443	Houston	TX		07/31/2023	7.625	324,812		430,000
100119444	Henderson	NV		07/31/2023	5.125	218,193		350,000
100119445	Westminster	CO		07/31/2023	6.990	380,436		506,000
100119446	Cypress	TX		07/31/2023	7.625	283,746		375,000
100119447	Tucson	AZ		07/31/2023	7.625	321,007		400,500
100119448	Saint Paul	MN		07/31/2023	6.990	297,370		394,000
100119449	Aurora	IL		07/31/2023	6.625	228,258		304,999
100119450	Englewood	CO		07/31/2023	6.375	241,068		325,000
100119451	North Las Vegas	NV		07/31/2023	7.500	327,895		417,000
100119452	Wesley Chapel	FL		07/31/2023	7.625	350,540		444,999
100119453	La Vergne	TN		07/31/2023	6.625	339,623		485,000
100119454	San Diego	CA		07/31/2023	7.125	606,893		860,000
100119455	El Portal	FL		07/31/2023	7.500	690,058		912,000
100119456	Grass Valley	CA		07/31/2023	7.375	369,310		520,000
100119457	Miami	FL		07/31/2023	7.375	646,676		860,000
100119458	Pawtucket	RI		07/31/2023	7.500	321,777		438,000
100119459	Virginia Beach	VA		07/31/2023	7.625	294,457		440,000
100119460	Durham	NC		07/31/2023	6.125	266,265		424,999
100119461	Raleigh	NC		07/31/2023	5.750	229,823		332,999
100119462	Kingsland	GA		07/31/2023	7.500	249,533		311,000
100119463	Madison	AL		07/31/2023	5.375	316,629		450,000
100119464	Braselton	GA		07/31/2023	5.990	289,913		410,000
100119465	Rosenberg	TX		07/31/2023	5.750	237,663		329,999
100119466	Belmar	NJ		07/31/2023	6.875	552,456		735,000
100119467	Azusa	CA		07/31/2023	7.125	333,758		479,999
100119468	Harrisburg	PA		07/31/2023	5.625	225,603		320,000
100119469	Kissimmee	FL		07/31/2023	6.990	546,543		755,000
100119470	Madison	AL		07/31/2023	4.990	227,534		339,000
100119471	Loganville	GA		07/31/2023	5.875	269,447		370,999
100119472	Oakland	TN		07/31/2023	6.500	225,142		309,000
100119473	Arlington	TX		07/31/2023	7.500	236,529		310,000
100119474	Madison	WI		07/31/2023	7.500	298,571		375,000
100119475	Palmdale	CA		07/31/2023	7.625	355,672		460,000
100119476	Wilmington	NC		07/31/2023	7.250	285,580		409,000
100119477	Villa Rica	GA		07/31/2023	7.625	332,251		450,000
100119478	Maryville	TN		07/31/2023	7.375	329,822		445,000
100119479	Mansfield	TX		07/31/2023	7.000	393,989		500,000
100119480	Midland	TX		07/31/2023	5.875	250,106		365,000
100119481	Charlotte	NC		07/31/2023	5.625	270,722		374,999
100119482	Lithia	FL		07/31/2023	7.625	232,277		290,000
100119483	Greenville	TX		07/31/2023	7.625	230,989		315,000
100119484	Bentonville	AR		07/31/2023	7.375	355,742		502,000
100119485	Walton	KY		07/31/2023	7.250	233,168		309,000
100119486	Sun City	AZ		07/31/2023	6.625	287,292		414,000
100119487	Mebane	NC		07/28/2023	6.500	311,031		431,999
100119488	Georgetown	ME		07/28/2023	7.990	334,295		545,000
100119489	Tracy	CA		07/28/2023	6.500	468,766		680,000
100119490	Lawrenceville	GA		07/28/2023	7.500	303,430		500,000
100119491	Plymouth	MN		07/28/2023	6.625	262,709		355,000
100119492	Atlanta	GA		07/28/2023	6.625	208,509		329,000
100119493	Astoria	NY		07/28/2023	5.990	311,611		1,145,999
100119494	Kannapolis	NC		07/28/2023	7.500	257,463		326,000

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100119495	Vallejo	CA		07/28/2023	3.375	167,076		272,000
100119496	Lawrenceville	GA		07/28/2023	7.500	224,563		350,000
100119498	Charlotte	NC		07/28/2023	7.500	261,443		345,000
100119499	Lawrenceville	GA		07/28/2023	6.990	242,106		365,000
100119500	Princeton	TX		07/28/2023	7.500	236,755		313,000
100119501	Stockton	CA		07/28/2023	6.625	250,600		460,999
100119502	Anna	TX		07/28/2023	7.500	298,232		395,000
100119503	Laveen	AZ		07/28/2023	7.500	260,854		426,000
100119504	Hutto	TX		07/28/2023	7.125	235,053		389,999
100119505	Charlotte	NC		07/28/2023	7.500	234,265		334,000
100119506	Vancouver	WA		07/28/2023	7.500	303,690		425,000
100119507	Weeki Wachee	FL		07/28/2023	7.990	278,322		371,000
100119508	Princeton	TX		07/28/2023	7.125	245,739		329,000
100119509	Anna	TX		07/28/2023	7.500	303,124		405,000
100119510	Charlotte	NC		07/28/2023	7.500	237,562		314,000
100119511	Minneola	FL		07/28/2023	7.990	356,488		470,000
100119512	Anna	TX		07/28/2023	7.500	240,468		386,999
100119513	Princeton	TX		07/28/2023	7.500	236,007		313,000
100119514	Anna	TX		07/28/2023	7.500	300,637		399,999
100119515	Moncks Corner	SC		07/28/2023	7.500	286,070		375,000
100119516	North Bergen	NJ		07/28/2023	6.625	358,416		600,000
100119517	Durham	NC		07/28/2023	7.990	219,944		607,500
100119518	Houston	TX		07/28/2023	7.500	276,325		350,000
100119519	West Covina	CA		07/28/2023	7.500	212,237		690,000
100119520	Fort Walton Beach	FL		07/28/2023	7.500	244,392		399,999
100119521	Houston	TX		07/28/2023	7.625	240,195		349,586
100119522	Dawsonville	GA		07/28/2023	6.125	218,451		344,999
100119523	Lawrenceville	GA		07/28/2023	6.625	226,819		336,000
100119524	Georgetown	TX		07/28/2023	6.750	269,367		350,000
100119525	Cold Springs	CA		07/28/2023	7.500	319,648		404,999
100119526	Georgetown	TX		07/28/2023	6.125	265,008		362,000
100119527	Holbrook	NY		07/28/2023	6.625	481,514		649,999
100119528	New Braunfels	TX		07/28/2023	7.500	259,840		330,000
100119529	Broomfield	CO		07/28/2023	7.125	425,699		565,000
100119530	Minneola	FL		07/28/2023	7.990	348,514		469,999
100119531	Minneola	FL		07/28/2023	7.125	311,165		425,000
100119532	Fairview	TN		07/28/2023	6.990	394,524		650,000
100119533	Snellville	GA		07/28/2023	7.500	284,101		360,000
100119534	Charlotte	NC		07/28/2023	7.500	420,371		555,000
100119535	Manor	TX		07/28/2023	6.625	365,058		470,000
100119536	Midlothian	VA		07/28/2023	7.500	312,738		420,000
100119537	Humble	TX		07/28/2023	7.500	264,930		333,000
100119538	Las Vegas	NV		07/28/2023	7.125	258,202		343,000
100119539	Tobyhanna	PA		07/28/2023	7.500	286,819		360,000
100119540	Boynton Beach	FL		07/28/2023	7.125	214,452		325,000
100119541	Westlake	FL		07/28/2023	6.125	348,157		602,000
100119542	Chicago	IL		07/28/2023	7.500	212,667		299,999
100119543	West Sacramento	CA		07/28/2023	7.500	333,069		450,000
100119544	Northglenn	CO		07/28/2023	7.990	383,625		510,000
100119545	Mebane	NC		07/28/2023	5.500	234,072		405,000
100119546	Apex	NC		07/28/2023	6.500	479,186		660,000
100119547	Dawsonville	GA		07/28/2023	6.875	278,720		360,000
100119548	Westlake	FL		07/28/2023	6.125	466,682		750,000
100119549	Moseley	VA		07/28/2023	7.125	203,087		400,000
100119550	Jensen Beach	FL		07/28/2023	7.500	343,093		445,000

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100119551	Zimmerman	MN		07/28/2023	7.375	215,769		290,000
100119552	Perris	CA		07/28/2023	7.990	450,528		570,000
100119553	Phoenix	OR		07/28/2023	7.375	263,643		375,000
100119554	Houston	TX		07/28/2023	7.500	291,349		400,000
100119555	Charlotte	NC		07/28/2023	7.250	256,216		350,000
100119556	Hoboken	NJ		07/28/2023	5.750	348,263		600,000
100119557	Heerlen	NLD		07/28/2023	5.450	11,650		
100119558	Emmen	NLD		07/28/2023	6.050	79,351		
100119559	Schiedam/Vlaardingen	NLD		07/28/2023	6.500	630,400		
100119560	Eindhoven	NLD		07/28/2023	5.800	426,732		
100119561	Amsterdam	NLD		07/28/2023	6.200	132,252		
100119562	Rotterdam	NLD		07/28/2023	6.100	793,511		
100119563	Maastricht	NLD		07/28/2023	6.100	355,317		
100119564	Rotterdam	NLD		07/28/2023	6.225	54,664		
100119565	Amsterdam	NLD		07/28/2023	6.100	88,168		
100119566	Amsterdam/Amstelveen	NLD		07/28/2023	6.100	197,496		
100119567	Utrecht	NLD		07/28/2023	6.100	94,869		
100119568	Almere	NLD		07/28/2023	5.670	254,601		
100119569	Almere	NLD		07/28/2023	6.200	298,889		
100119570	Almere	NLD		07/28/2023	5.670	6,596		
100119571	Amsterdam/Amstelveen	NLD		07/28/2023	6.300	339,446		
100119572	Rotterdam	NLD		07/28/2023	6.250	114,618		
100119573	Heerlen	NLD		07/28/2023	5.450	259,907		
100119574	Den Haag	NLD		07/28/2023	5.750	264,504		
100119575	Den Haag	NLD		07/28/2023	6.450	277,729		
100119576	Almere	NLD		07/28/2023	6.200	199,259		
100119577	Tilburg	NLD		07/28/2023	6.100	617,175		
100119578	Zaandam	NLD		07/28/2023	6.250	88,168		
100119579	Zaandam	NLD		07/28/2023	6.200	264,504		
100119580	Delft	NLD		07/28/2023	6.050	777,641		
100119581	Almere	NLD		07/28/2023	6.100	220,420		
100119582	Groningen	NLD		07/28/2023	6.200	89,490		
100119583	Rotterdam	NLD		07/28/2023	6.150	1,758,949		
100119584	Rotterdam	NLD		07/28/2023	5.375	158,702		
100119585	Almere	NLD		07/28/2023	6.100	520,190		
100119586	Rotterdam	NLD		07/28/2023	6.200	351,790		
100119587	Utrecht	NLD		07/28/2023	6.200	208,297		
100119588	Amsterdam	NLD		07/28/2023	6.200	88,168		
100119589	Heemstede	NLD		07/28/2023	6.300	246,870		
100119593	Riverside	CA		07/31/2023	7.750	474,440		580,000
100119594	Corona	CA		07/31/2023	6.750	1,013,125		2,000,000
100119595	Visalia	CA		07/31/2023	7.750	283,245		344,999
100119596	San Diego	CA		07/31/2023	8.500	371,280		455,000
100119597	Gardena	CA		07/31/2023	6.999	192,906		799,999
100119599	West Columbia	SC		07/31/2023	7.875	290,808		360,000
100119600	Union	OH		07/31/2023	10.625	241,402		370,000
100119601	Gainesville	FL		07/31/2023	8.125	369,450		450,000
100119602	Collierville	TN		07/31/2023	7.625	448,148		549,900
100119603	Miami	FL		07/31/2023	8.500	622,338		713,000
100119604	Garden Grove	CA		07/31/2023	8.500	1,216,500		1,500,000
100119605	Houston	TX		07/31/2023	8.375	155,346		236,999
100119606	Wylie	TX		07/31/2023	7.750	545,380		669,999
100119607	Santa Ana	CA		07/31/2023	7.125	429,081		975,000
100119608	Canton	GA		07/31/2023	7.500	418,695		515,000
100119609	Lawrenceville	GA		07/31/2023	8.125	297,763		415,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119610	Los Angeles	CA		07/31/2023	8.500	446,478		620,000
100119611	Spring	TX		07/31/2023	8.250	423,906		495,000
100119612	San Jose	CA		07/31/2023	7.750	1,599,840		1,980,000
100119613	San Jose	CA		07/31/2023	7.375	759,375		2,445,000
100119614	Long Beach	CA		07/31/2023	7.750	682,760		845,000
100119615	Surprise	AZ		07/31/2023	7.750	291,149		359,000
100119616	Johns Creek	GA		07/31/2023	7.875	1,712,305		2,250,000
100119617	Gilroy	CA		07/31/2023	8.000	1,051,684		1,575,000
100119618	Tacoma	WA		07/31/2023	9.250	465,360		560,000
100119619	Perris	CA		07/31/2023	8.250	314,340		495,000
100119620	Visalia	CA		07/31/2023	9.000	419,325		524,817
100119621	Oceanside	CA		07/31/2023	9.250	341,888		449,999
100119622	Corona	CA		07/31/2023	8.750	721,875		1,000,000
100119631	Davidson	NC		08/04/2023	7.500	449,902		686,000
100119632	Gardena	CA		08/04/2023	7.875	598,124		780,000
100119633	Chandler	AZ		08/04/2023	7.750	363,668		670,000
100119634	Cleveland	OH		08/04/2023	7.875	149,899		191,999
100119635	Ventura	CA		08/04/2023	7.625	636,835		959,999
100119636	Payson	AZ		08/04/2023	7.875	765,481		1,350,000
100119637	Yuma	AZ		08/04/2023	8.000	185,928		292,000
100119638	Tomball	TX		08/04/2023	8.125	333,123		467,000
100119639	Newark	NJ		08/04/2023	8.875	448,548		553,000
100119640	West Chester	OH		08/04/2023	10.125	440,496		532,000
100119641	Concord	NC		08/04/2023	9.625	265,038		340,000
100119642	Herriman	UT		08/04/2023	7.875	399,522		667,000
100119643	Westchester	IL		08/04/2023	9.125	222,200		276,000
100119644	Hesperia	CA		08/04/2023	8.375	390,864		479,000
100119645	East Palo Alto	CA		08/04/2023	8.625	837,390		1,038,000
100119646	Phelan	CA		08/04/2023	9.500	413,288		540,000
100119647	Modesto	CA		08/04/2023	8.750	351,915		460,000
100119648	Lindenwold	NJ		08/04/2023	9.125	151,959		245,000
100119649	Encino	CA		08/08/2023	7.875	503,169		773,000
100119650	Corona	CA		08/08/2023	7.500	504,885		630,000
100119651	Oakland	CA		08/08/2023	7.625	410,388		650,000
100119652	Miami Springs	FL		08/08/2023	8.625	580,963		715,000
100119653	Pace	FL		08/08/2023	8.500	211,276		280,000
100119654	Pace	FL		08/08/2023	8.500	211,276		280,000
100119655	Pace	FL		08/08/2023	8.500	211,276		280,000
100119656	Pace	FL		08/08/2023	8.500	211,276		285,000
100119657	Fontana	CA		08/08/2023	7.375	643,850		789,999
100119658	Scottsdale	AZ		08/08/2023	6.875	998,747		1,330,000
100119659	Caldwell	ID		08/08/2023	7.375	318,765		395,000
100119660	Las Vegas	NV		08/08/2023	7.875	242,081		367,000
100119661	Dade City	FL		08/08/2023	7.875	308,206		386,000
100119662	Fresno	TX		08/08/2023	7.625	271,819		334,999
100119663	Rancho Mission Viejo	CA		08/08/2023	9.375	527,467		611,718
100119664	Weeki Wachee	FL		08/08/2023	7.250	377,927		594,000
100119665	Gardena	CA		08/08/2023	7.375	892,064		1,215,000
100119666	Redlands	CA		08/08/2023	8.250	456,009		600,000
100119667	Pico Rivera	CA		08/08/2023	8.125	502,375		2,100,000
100119668	Baltimore	MD		08/08/2023	7.250	348,798		506,000
100119669	Newnan	GA		08/08/2023	8.625	118,970		155,000
100119670	Landis	NC		08/08/2023	7.750	104,213		165,000
100119671	Port Orange	FL		08/08/2023	8.000	285,199		357,999
100119672	Aiken	SC		08/08/2023	7.000	418,528		640,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119673	Newark	NJ		08/08/2023	7.919	488,822		615,000
100119674	Newark	NJ		08/08/2023	7.990	545,852		670,000
100119675	Newark	NJ		08/08/2023	7.990	496,969		610,000
100119676	Newark	NJ		08/08/2023	8.150	532,282		650,000
100119677	Newark	NJ		08/08/2023	7.497	443,992		670,000
100119678	Trenton	NJ		08/08/2023	8.511	88,279		115,000
100119679	Bridgeport	CT		08/08/2023	8.418	596,207		850,000
100119680	Newton	NJ		08/08/2023	7.400	305,466		499,999
100119681	Waterbury	CT		08/08/2023	8.270	313,271		550,000
100119682	Holyoke	MA		08/08/2023	8.437	285,950		370,000
100119683	Newark	NJ		08/08/2023	8.168	550,530		720,000
100119684	Newark	NJ		08/08/2023	8.100	531,710		700,000
100119685	Port Jervis	NY		08/08/2023	7.961	185,808		243,000
100119686	Hamilton Township	NJ		08/08/2023	7.511	207,771		290,000
100119687	Sloatsburg	NY		08/08/2023	7.990	246,550		321,000
100119688	Trenton	NJ		08/08/2023	8.511	99,793		130,000
100119689	Baltimore	MD		08/08/2023	7.285	163,909		228,000
100119690	Youngstown	OH		08/08/2023	8.585	83,157		115,000
100119691	City Of Orange	NJ		08/08/2023	7.697	401,142		525,000
100119692	Pocono Summit	PA		08/08/2023	8.350	226,083		391,000
100119693	South Fallsburg	NY		08/08/2023	7.585	109,105		164,000
100119694	Hartford	CT		08/08/2023	7.860	267,470		375,000
100119695	Hartford	CT		08/08/2023	7.861	292,357		380,000
100119696	Dolton	IL		08/08/2023	7.766	136,296		190,000
100119697	Miami Beach	FL		08/08/2023	7.611	239,430		385,000
100119698	Chicago	IL		08/08/2023	8.066	216,300		300,000
100119699	Baltimore	MD		08/08/2023	8.266	140,301		210,000
100119700	Newark	NJ		08/08/2023	7.797	515,761		675,000
100119701	Atlantic City	NJ		08/08/2023	8.760	532,718		730,000
100119702	Parkville	MD		08/08/2023	7.943	186,186		244,000
100119703	Newark	NJ		08/08/2023	7.758	534,860		699,999
100119704	Baltimore	MD		08/08/2023	7.401	142,530		215,000
100119705	Akron	OH		08/08/2023	8.300	132,413		215,000
100119706	Baltimore	MD		08/08/2023	7.401	133,380		201,000
100119707	Paterson	NJ		08/08/2023	7.900	483,329		630,000
100119708	East Orange	NJ		08/08/2023	9.101	444,647		545,000
100119709	Chicago	IL		08/08/2023	8.216	271,382		375,000
100119710	Moorestown	NJ		08/08/2023	7.911	210,359		278,000
100119711	Monroe	GA		08/08/2023	7.640	176,710		250,000
100119712	Matteson	IL		08/08/2023	7.765	115,360		160,000
100119713	Baltimore	MD		08/08/2023	7.485	163,760		213,000
100119714	Toms River	NJ		08/08/2023	7.761	321,143		450,000
100119715	Baltimore	MD		08/08/2023	7.343	138,652		175,000
100119716	Chicago	IL		08/08/2023	7.708	244,069		340,000
100119717	Baltimore	MD		08/08/2023	7.385	155,572		189,999
100119718	Baltimore	MD		08/08/2023	7.343	163,120		213,000
100119719	Baltimore	MD		08/08/2023	7.385	139,196		174,999
100119720	Detroit	MI		08/08/2023	8.401	114,344		148,000
100119721	North Ridgeville	OH		08/08/2023	7.776	150,496		210,000
100119722	Bridgeton	NJ		08/08/2023	8.460	76,399		100,000
100119723	Detroit	MI		08/08/2023	7.900	121,903		170,000
100119724	Springfield	MA		08/08/2023	8.072	339,923		440,000
100119725	Gloucester City	NJ		08/08/2023	8.093	115,009		140,000
100119726	Bellmawr	NJ		08/08/2023	8.130	125,281		175,000
100119727	Orlando	FL		08/08/2023	7.550	258,154		362,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100119728	East Orange	NJ		08/08/2023	7.550	454,611		636,000
100119729	Racine	WI		08/08/2023	8.161	198,537		244,999
100119730	Paterson	NJ		08/08/2023	8.518	289,625		400,000
100119731	Staten Island	NY		08/08/2023	7.467	692,602		1,130,000
100119732	Windsor	CT		08/08/2023	7.750	256,733		315,000
100119733	Highland Park	MI		08/08/2023	8.654	96,338		155,000
100119734	Chicago	IL		08/08/2023	8.268	225,428		310,000
100119735	Killeen	TX		08/08/2023	8.650	77,138		100,000
100119736	Highland Park	MI		08/08/2023	8.447	86,323		140,000
100119737	Trenton	NJ		08/08/2023	7.761	132,028		185,000
100119738	Chicago	IL		08/08/2023	7.697	208,941		290,000
100119739	Kansas City	MO		08/08/2023	8.110	97,649		128,000
100119740	Bronx	NY		08/08/2023	8.700	686,829		840,000
100119741	Paterson	NJ		08/08/2023	7.983	312,634		605,000
100119742	Euclid	OH		08/08/2023	8.061	138,400		181,000
100119743	Scranton	PA		08/08/2023	7.954	195,611		250,000
100119744	Yonkers	NY		08/08/2023	7.950	687,218		900,000
100119745	Hyattsville	MD		08/08/2023	7.565	158,925		250,000
100119746	Baltimore	MD		08/08/2023	7.810	96,570		135,000
100119747	Kansas City	MO		08/08/2023	8.243	103,364		134,000
100119748	Hartford	CT		08/08/2023	7.693	323,205		423,000
100119749	Yonkers	NY		08/08/2023	7.990	492,911		649,999
100119750	East Orange	NJ		08/08/2023	8.485	473,139		655,000
100119751	Weiser	ID		08/08/2023	7.250	156,462		259,000
100119752	Mount Vernon	NY		08/08/2023	7.990	588,120		775,000
100119753	Marquette	MI		08/08/2023	8.260	141,260		183,000
100119754	Valdosta	GA		08/08/2023	8.411	105,662		144,999
100119755	St. Clair Shores	MI		08/08/2023	7.710	166,360		257,999
100119756	Kansas City	MO		08/08/2023	7.350	125,541		174,000
100119757	Bethany	OK		08/08/2023	8.250	184,360		250,000
100119758	Florissant	MO		08/08/2023	8.300	99,928		129,999
100119759	Scranton	PA		08/08/2023	7.931	244,680		305,000
100119760	Williamsburg	VA		08/08/2023	7.551	191,397		323,000
100119761	Cleveland	OH		08/08/2023	8.064	162,372		200,000
100119762	Miami	FL		08/08/2023	8.535	460,931		600,000
100119763	Ardmore	PA		08/08/2023	7.766	238,395		390,000
100119764	Millville	NJ		08/08/2023	7.350	103,603		144,999
100119765	Lansing	IL		08/08/2023	7.991	148,564		200,000
100119766	Millville	NJ		08/08/2023	7.600	106,165		148,000
100119767	Kokomo	IN		08/08/2023	8.011	106,458		155,000
100119768	Markham	IL		08/08/2023	7.990	133,121		175,000
100119769	Blue Island	IL		08/08/2023	8.266	200,138		259,999
100119770	Anchorage	AK		08/08/2023	8.550	372,405		525,000
100119771	Scranton	PA		08/08/2023	8.045	184,926		226,000
100119772	Bronx	NY		08/08/2023	7.990	353,126		625,000
100119773	Chicago	IL		08/08/2023	7.820	208,980		270,000
100119774	Scranton	PA		08/08/2023	7.954	173,705		226,000
100119775	Orlando	FL		08/08/2023	8.616	240,576		341,000
100119776	Covington	KY		08/08/2023	8.143	170,409		220,000
100119777	Newark	NJ		08/08/2023	7.857	531,021		690,000
100119778	Stone Mountain	GA		08/08/2023	8.208	134,633		180,000
100119779	Newark	NJ		08/08/2023	7.900	609,660		744,999
100119780	Lake Park	GA		08/08/2023	8.411	160,237		219,999
100119781	Newark	NJ		08/08/2023	7.747	490,933		640,000
100119782	Scranton	PA		08/08/2023	7.945	184,380		226,000

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100119783	Racine	WI		08/08/2023	8.300	115,791		140,000
100119784	Vineland	NJ		08/08/2023	8.337	183,395		240,000
100119785	Valdosta	GA		08/08/2023	8.611	132,664		170,000
100119786	Memphis	TN		08/08/2023	8.700	90,411		120,000
100119787	The Bronx	NY		08/08/2023	8.547	1,122,373		1,465,000
100119788	Stone Mountain	GA		08/08/2023	7.958	130,888		180,000
100119789	Gary	IN		08/08/2023	7.772	107,838		149,999
100119790	Odessa	TX		08/08/2023	7.785	119,750		197,000
100119791	Newark	NJ		08/08/2023	7.737	500,964		640,000
100119792	Newark	NJ		08/08/2023	7.870	519,032		635,000
100119793	Newark	NJ		08/08/2023	7.747	485,819		645,000
100119794	Newark	NJ		08/08/2023	7.900	523,735		640,000
100119795	Bayonne	NJ		08/08/2023	8.490	682,470		825,000
100119796	North Lauderdale	FL		08/08/2023	7.943	123,745		195,000
100119797	Kansas City	MO		08/08/2023	7.361	120,687		180,000
100119798	Snohomish	WA		08/08/2023	8.454	697,356		1,070,000
100119799	Trenton	NJ		08/08/2023	7.863	152,727		215,000
100119800	Woodridge	NY		08/08/2023	7.699	128,709		168,000
100119801	Baltimore	MD		08/08/2023	7.820	146,706		180,000
100119802	Poughkeepsie	NY		08/08/2023	8.043	244,069		340,000
100119803	New Orleans	LA		08/08/2023	7.643	172,308		239,000
100119804	Locust Grove	GA		08/08/2023	7.593	209,239		338,000
100119805	Scranton	PA		08/08/2023	8.514	151,239		265,000
100119806	Suffolk	VA		08/08/2023	8.260	180,778		250,000
100119807	Nyack	NY		08/08/2023	7.338	417,470		800,000
100119808	East Chicago	IN		08/08/2023	7.965	221,232		310,000
100119809	Portsmouth	VA		08/08/2023	7.990	228,190		370,000
100119810	Brentwood	NY		08/08/2023	8.315	514,137		665,000
100119811	Baltimore	MD		08/08/2023	7.816	149,762		209,999
100119812	The Bronx	NY		08/08/2023	8.161	757,217		1,125,000
100119813	Detroit	MI		08/08/2023	8.060	142,604		213,000
100119814	Chicago	IL		08/08/2023	7.748	349,122		489,999
100119815	Baltimore	MD		08/08/2023	7.470	126,069		165,000
100119816	Midland	TX		08/08/2023	7.765	145,789		220,000
100119817	Hazel Crest	IL		08/08/2023	7.420	142,653		230,000
100119818	Odessa	TX		08/08/2023	7.708	113,165		185,000
100119819	Houston	TX		08/08/2023	8.110	375,155		490,000
100119820	St. Cloud	FL		08/08/2023	8.235	270,178		375,000
100119821	Winter Haven	FL		08/08/2023	8.214	137,766		189,999
100119822	Bay Shore	NY		08/08/2023	8.315	425,226		574,999
100119823	Oak Ridge	TN		08/08/2023	7.581	117,219		175,000
100119824	Houston	TX		08/08/2023	8.266	132,737		215,000
100119825	Orlando	FL		08/08/2023	7.820	311,709		437,000
100119826	Decatur	GA		08/08/2023	7.877	317,442		440,000
100119827	High Point	NC		08/08/2023	8.259	435,960		680,000
100119828	Manville	NJ		08/08/2023	7.650	292,764		400,000
100119829	Independence	MO		08/08/2023	7.966	121,863		160,000
100119830	Gary	IN		08/08/2023	8.100	110,514		145,000
100119831	Cedarville	NJ		08/08/2023	8.820	269,360		370,000
100119832	Ishpeming	MI		08/08/2023	9.200	81,937		105,999
100119833	Kansas City	MO		08/08/2023	7.156	153,709		215,000
100119834	Wyandanch	NY		08/08/2023	7.875	326,074		455,000
100119835	Gary	IN		08/08/2023	8.410	100,902		151,999
100119836	Spring Valley	NY		08/08/2023	7.735	408,209		945,000
100119837	College Park	MD		08/08/2023	7.510	363,725		509,999

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100119838	Indianapolis	IN		08/08/2023	9.415	87,811		113,000
100119839	Chicago	IL		08/08/2023	7.595	219,858		290,000
100119840	Lincolnshire	IL		08/08/2023	7.960	378,794		572,000
100119841	Jonesboro	GA		08/08/2023	7.814	159,042		236,000
100119842	Chicago	IL		08/08/2023	7.351	194,127		270,000
100119843	Milwaukee	WI		08/08/2023	8.693	197,760		256,000
100119844	Englewood	NJ		08/08/2023	8.250	546,628		769,999
100119845	Redford	MI		08/08/2023	8.006	109,444		155,000
100119846	Syracuse	NY		08/08/2023	8.398	89,555		145,000
100119847	Rochester	NY		08/08/2023	8.750	169,605		218,000
100119848	St. Petersburg	FL		08/08/2023	7.935	363,815		544,999
100119849	Mesa	AZ		08/10/2023	7.375	234,869		339,000
100119850	Hughson	CA		08/10/2023	8.500	1,252,805		1,625,000
100119851	Gardena	CA		08/10/2023	7.999	585,897		770,000
100119852	Las Vegas	NV		08/10/2023	7.250	323,874		416,000
100119853	Delray Beach	FL		08/10/2023	7.625	166,651		327,999
100119854	Tucson	AZ		08/10/2023	10.375	706,887		844,999
100119855	Valencia	CA		08/10/2023	7.500	1,505,330		1,874,999
100119856	Pittsburgh	PA		08/10/2023	8.750	514,437		675,000
100119857	Myrtle Beach	SC		08/10/2023	8.875	186,574		240,000
100119858	Pittsburgh	PA		08/10/2023	8.750	366,312		525,000
100119859	Clifton Township	PA		08/10/2023	8.500	271,795		337,000
100119860	Oakland	CA		08/10/2023	9.375	202,513		875,000
100119861	Lake Harmony	PA		08/10/2023	7.750	411,981		538,000
100119862	San Antonio	TX		08/10/2023	8.625	115,711		154,000
100119863	Hampton	VA		08/10/2023	7.990	147,176		220,000
100119864	Hampton	VA		08/10/2023	7.990	145,541		224,999
100119865	Palm Desert	CA		08/10/2023	8.250	360,530		449,999
100119866	Blythe	CA		08/10/2023	7.750	95,927		118,000
100119867	Glenwood Springs	CO		08/10/2023	7.375	1,051,753		1,635,000
100119868	New Orleans	LA		08/10/2023	7.125	1,982,876		3,150,000
100119869	El Paso	TX		08/10/2023	9.250	160,270		200,000
100119870	Hurst	TX		08/10/2023	8.500	223,019		324,200
100119871	Saint Cloud	FL		08/10/2023	8.375	537,560		740,000
100119872	Miami Beach	FL		08/10/2023	8.250	470,361		875,000
100119873	Summertown	TN		08/10/2023	8.990	252,088		307,000
100119874	Seattle	WA		08/10/2023	8.250	480,262		950,000
100119875	Davie	FL		08/10/2023	7.990	365,227		459,999
100119876	Enterprise	AL		08/10/2023	8.250	112,189		145,000
100119877	Valley Center	KS		08/10/2023	8.375	506,447		691,000
100119878	Sartell	MN		08/10/2023	8.990	282,730		348,000
100119879	Aventura	FL		08/10/2023	7.750	227,486		290,000
100119880	Tampa	FL		08/10/2023	7.990	207,830		269,000
100119881	Lake Zurich	IL		08/10/2023	8.375	168,469		195,000
100119882	Las Cruces	NM		08/10/2023	8.250	490,761		632,500
100119883	San Jose	CA		08/10/2023	8.125	386,363		1,675,000
100119884	Miami	FL		08/10/2023	7.875	364,908		525,000
100119885	East Elmhurst	NY		08/10/2023	9.625	511,394		984,999
100119886	Joliet	IL		08/10/2023	8.750	458,847		620,000
100119887	Waynesville	OH		08/10/2023	8.500	210,495		770,000
100119888	Lake Bluff	IL		08/10/2023	8.750	773,077		980,000
100119889	Parker	CO		08/10/2023	7.500	1,843,983		2,300,000
100119890	Doylestown	PA		08/10/2023	8.375	293,976		429,999
100119891	Escondido	CA		08/10/2023	8.990	871,104		1,025,000
100119892	Dearborn Hts	MI		08/10/2023	8.500	211,996		279,000

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	2	3					Additional	
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100119893	Rahway	NJ		08/10/2023	9.500	440,364		540,000
100119894	Falls Church	VA		08/10/2023	9.250	253,952		310,730
100119895	Eagle	CO		08/10/2023	7.250	959,331		1,900,000
100119896	Salisbury	NH		08/10/2023	8.250	336,757		563,000
100119897	Miramar	FL		08/10/2023	7.250	1,254,230		1,700,000
100119898	Palmetto	FL		08/10/2023	8.625	395,843		482,000
100119899	Little River	SC		08/10/2023	7.625	198,113		245,000
100119900	Parkland	FL		08/10/2023	8.500	487,127		603,000
100119901	Kissimmee	FL		08/10/2023	7.750	285,281		355,000
100119902	Dunellen	NJ		08/10/2023	9.000	350,593		470,000
100119903	Conroe	TX		08/10/2023	8.990	236,921		286,000
100119904	San Tan Valley	AZ		08/10/2023	8.000	251,926		340,000
100119905	Wellington	FL		08/10/2023	8.250	669,148		917,000
100119906	Riverside	CA		08/10/2023	9.125	898,020		1,125,000
100119907	St Pete Beach	FL		08/10/2023	7.875	196,873		298,000
100119908	Sylmar	CA		08/10/2023	8.990	533,633		650,000
100119909	Arvada	CO		08/10/2023	7.625	385,098		497,000
100119910	Greenville	SC		08/10/2023	8.000	187,721		260,000
100119911	Tempe	AZ		08/10/2023	7.750	232,411		315,000
100119912	Deerfield Beach	FL		08/10/2023	7.375	803,582		1,147,267
100119913	Pembroke	MA		08/10/2023	8.749	507,570		660,000
100119914	Tracy	CA		08/10/2023	7.999	641,009		840,000
100119916	Carmel	IN		08/10/2023	7.249	508,874		635,000
100119917	Dallas	TX		08/10/2023	7.874	2,224,405		2,950,000
100119918	New York	NY		08/10/2023	8.249	2,200,457		2,699,999
100119919	Phoenix	AZ		08/10/2023	8.249	639,699		900,000
100119920	Stuart	FL		08/10/2023	8.999	1,775,495		2,150,000
100119921	Phoenix	AZ		08/10/2023	8.249	639,699		900,000
100119922	Phoenix	AZ		08/10/2023	8.249	639,699		899,999
100119923	Las Vegas	NV		08/10/2023	10.099	1,739,323		2,110,000
100119924	Dundalk	MD		08/10/2023	7.999	155,059		205,000
100119925	Phoenix	AZ		08/10/2023	8.249	639,699		900,000
100119926	Middle River	MD		08/10/2023	8.374	224,424		296,000
100119927	Franklin Square	NY		08/10/2023	7.999	115,714		840,000
100119928	Huntington Beach	CA		08/10/2023	7.249	1,320,848		1,900,000
100119929	Brooklyn	NY		08/10/2023	7.624	652,981		1,070,000
100119931	Seneca	SC		08/10/2023	9.749	719,234		936,000
100119932	Tacoma	WA		08/10/2023	8.750	334,338		414,999
100119933	Las Vegas	NV		08/10/2023	9.375	399,458		485,010
100119934	Riverside	CA		08/10/2023	8.874	817,196		895,000
100119935	Germantown	MD		08/10/2023	8.124	276,913		
100119936	Cream Ridge	NJ		08/10/2023	7.624	284,901		375,000
100119937	Clovis	CA		08/10/2023	7.874	328,708		506,000
100119938	Macungie	PA		08/10/2023	7.874	308,692		550,000
100119939	Lake Butler	FL		08/10/2023	8.624	141,170		201,999
100119940	Hyattsville	MD		08/10/2023	8.499	333,005		405,000
100119941	Atlanta	GA		08/10/2023	7.999	497,997		658,000
100119942	Akron	OH		08/10/2023	8.749	78,222		123,000
100119943	Kennesaw	GA		08/10/2023	8.624	306,938		400,999
100119944	Miami	FL		08/10/2023	8.624	169,809		305,000
100119945	Augusta	GA		08/11/2023	7.625	350,144		455,000
100119946	Aliso Viejo	CA		08/11/2023	7.500	622,059		820,000
100119947	Chula Vista	CA		08/11/2023	7.625	631,383		864,999
100119948	Providence	RI		08/11/2023	6.999	586,601		782,000
100119949	Ham Lake	MN		08/11/2023	6.999	401,616		534,000

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100119950	St Simons Island	GA		08/11/2023	6.999	267,258		372,999
100119951	Concord	CA		08/11/2023	7.000	601,624		800,000
100119952	Santa Clarita	CA		08/11/2023	6.499	407,099		550,000
100119953	Santa Rosa	CA		08/11/2023	6.500	249,363		335,000
100119954	Kirkland	WA		08/11/2023	6.500	267,446		364,999
100119955	Conyers	GA		08/11/2023	6.625	402,186		542,000
100119956	Henderson	NV		08/11/2023	5.999	251,570		350,000
100119957	Santa Ana	CA		08/11/2023	6.999	578,693		915,000
100119958	N Hollywood	CA		08/11/2023	6.375	482,016		750,000
100119959	Yuma	AZ		08/11/2023	6.999	256,896		370,000
100119960	Rahway	NJ		08/11/2023	6.125	380,025		539,000
100119961	Murrieta	CA		08/11/2023	7.125	500,936		719,000
100119962	North Wildwood	NJ		08/11/2023	7.625	444,687		590,000
100119963	Nashville	TN		08/11/2023	6.999	261,078		340,000
100119964	Compton	CA		08/11/2023	7.625	512,927		674,000
100119965	Allen	TX		08/11/2023	7.125	341,660		470,000
100119966	Largo	FL		08/11/2023	7.320	439,276		584,999
100119967	Lutz	FL		08/11/2023	7.500	259,403		325,000
100119968	Manassas	VA		08/11/2023	7.124	332,414		440,000
100119969	Boise	ID		08/11/2023	6.999	500,599		668,000
100119970	Charlotte	NC		08/11/2023	7.500	304,097		380,000
100119971	Smyrna	GA		08/11/2023	7.500	289,495		380,000
100119972	St Simons Island	GA		08/11/2023	7.625	437,871		550,000
100119973	Dallas	TX		08/11/2023	6.625	312,735		425,000
100119974	Magna	UT		08/11/2023	7.625	273,695		365,000
100119975	La Quinta	CA		08/11/2023	6.999	731,796		1,050,000
100119976	Gulf Breeze	FL		08/11/2023	6.875	239,784		350,000
100119977	Denver	NC		08/11/2023	6.624	544,675		730,000
100119978	Duck	NC		08/11/2023	6.999	728,379		1,075,000
100119979	Desert Hot Springs	CA		08/11/2023	7.625	546,230		680,000
100119980	Crofton	MD		08/11/2023	6.625	336,056		450,000
100119981	North Wales	PA		08/11/2023	6.375	223,279		310,000
100119982	Charlotte	NC		08/11/2023	6.500	372,855		515,000
100119983	Blue Ridge	GA		08/11/2023	6.624	505,825		714,000
100119984	Wake Forest	NC		08/11/2023	6.375	276,334		385,000
100119985	Cincinnati	OH		08/11/2023	7.000	295,274		394,999
100119986	Lake Wales	FL		08/11/2023	6.624	298,769		380,000
100119987	Spokane	WA		08/11/2023	6.125	320,392		435,000
100119988	Jupiter	FL		08/11/2023	7.500	362,657		525,000
100119989	Providence	RI		08/11/2023	7.125	354,301		545,000
100119990	Lancaster	MA		08/11/2023	7.125	270,568		461,999
100119991	Woodbridge	VA		08/11/2023	7.125	407,974		538,087
100119992	Orlando	FL		08/11/2023	7.000	365,064		513,200
100119993	Yakima	WA		08/11/2023	6.624	261,400		375,000
100119994	Pittsburgh	PA		08/11/2023	6.625	267,286		365,000
100119995	Rocklin	CA		08/11/2023	7.500	502,922		670,000
100119996	Henderson	NV		08/11/2023	7.625	526,789		655,000
100119997	Summerville	SC		08/11/2023	7.500	238,710		310,000
100119998	Lake Geneva	WI		08/11/2023	7.625	414,110		516,000
100119999	Las Vegas	NV		08/11/2023	7.125	276,882		355,000
100120000	Ithaca	NY		08/11/2023	6.500	312,380		425,000
100120001	Hanover	MD		08/11/2023	7.000	343,209		487,500
100120002	Manhattan	KS		08/11/2023	7.500	342,058		430,000
100120003	Shoreline	WA		08/11/2023	6.875	598,587		814,999
100120004	Morgan Hill	CA		08/11/2023	7.500	857,938		1,230,000

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100120005	Hermitage	TN		08/11/2023	7.625	306,660		405,000
100120006	Fontana	CA		08/11/2023	5.500	391,481		609,500
100120007	Roswell	GA		08/11/2023	7.500	317,323		415,000
100120008	Nashville	TN		08/11/2023	7.375	486,661		650,000
100120009	North Las Vegas	NV		08/11/2023	6.500	397,751		519,999
100120010	Pensacola	FL		08/11/2023	7.375	282,998		380,000
100120011	New Braunfels	TX		08/11/2023	7.125	347,023		473,000
100120012	Southampton	PA		08/11/2023	7.125	358,615		450,000
100120013	Howell	NJ		08/11/2023	6.990	465,014		615,000
100120014	Bloomingdale	GA		08/11/2023	5.500	227,551		319,999
100120015	Lewisville	TX		08/11/2023	6.875	393,133		524,999
100120016	Mckinney	TX		08/11/2023	6.990	290,962		440,000
100120017	Austin	AR		08/11/2023	7.625	374,496		494,999
100120018	Estes Park	CO		08/11/2023	7.375	493,949		650,000
100120019	Henderson	NV		08/11/2023	5.750	226,670		302,000
100120020	Naples	FL		08/11/2023	7.625	307,427		405,000
100120021	Vineyard	UT		08/11/2023	7.000	359,429		475,000
100120022	Lakewood	NJ		08/11/2023	6.990	421,552		560,000
100120023	Davenport	FL		08/11/2023	7.625	313,168		397,000
100120024	Stockton	CA		08/11/2023	7.500	327,527		459,999
100120025	Teaneck	NJ		08/11/2023	7.500	527,502		700,000
100120026	Saint Louis	MO		08/11/2023	7.625	241,160		300,000
100120027	Eureka	CA		08/11/2023	6.990	288,094		390,000
100120028	Richmond	VA		08/11/2023	7.625	396,468		545,000
100120029	Lehigh Acres	FL		08/11/2023	6.624	238,557		320,000
100120030	Cape Coral	FL		08/11/2023	7.625	237,780		322,000
100120031	Philadelphia	PA		08/11/2023	7.500	601,568		849,999
100120032	Fresno	CA		08/11/2023	7.625	336,620		418,000
100120033	Lehigh Acres	FL		08/11/2023	6.624	234,830		319,999
100120034	Richmond	VA		08/11/2023	7.625	278,959		395,000
100120035	Lehigh Acres	FL		08/11/2023	6.624	238,557		320,000
100120036	Clinton	CT		08/11/2023	7.625	665,159		890,000
100120037	Braselton	GA		08/11/2023	5.125	256,641		400,000
100120038	Midland	TX		08/11/2023	7.500	321,864		425,000
100120039	East Rutherford	NJ		08/11/2023	7.625	357,304		460,000
100120040	Austin	TX		08/11/2023	5.250	302,127		440,000
100120041	Baltimore	MD		08/11/2023	7.125	327,195		440,000
100120042	Madison	AL		08/11/2023	4.990	225,442		328,500
100120043	Clearwater	FL		08/11/2023	7.125	304,258		386,000
100120044	Hartford	CT		08/11/2023	7.625	266,990		355,000
100120045	Surfside Beach	SC		08/11/2023	7.625	263,822		347,500
100120046	Sidney	OH		08/11/2023	7.125	391,909		540,000
100120047	Fredericksburg	TX		08/11/2023	7.125	646,369		995,000
100120048	Hartford	CT		08/11/2023	7.625	254,341		340,000
100120049	Richmond	TX		08/11/2023	6.000	692,876		988,000
100120050	Prior Lake	MN		08/11/2023	7.625	240,298		316,000
100120051	Castle Rock	CO		08/11/2023	6.500	262,913		355,000
100120052	Phoenix	AZ		08/11/2023	7.625	265,384		349,999
100120053	Boise	ID		08/11/2023	7.250	231,684		312,000
100120054	Fort Lauderdale	FL		08/11/2023	6.625	553,908		744,999
100120055	Port St Lucie	FL		08/11/2023	6.125	283,624		385,000
100120056	Jackson	NJ		08/11/2023	7.625	421,841		560,000
100120057	Chandler	AZ		08/11/2023	6.875	394,592		526,000
100120058	Gilbert	AZ		08/11/2023	7.125	357,266		480,000
100120059	Phoenix	AZ		08/11/2023	7.125	241,345		323,000

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	2	3					Additional	
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100120060	Durham	NC		08/11/2023	6.125	294,866		440,000
100120061	Torrance	CA		08/11/2023	6.875	936,787		1,340,000
100120062	Parrish	FL		08/11/2023	7.750	337,473		445,000
100120063	Denver	CO		08/11/2023	7.625	589,855		740,000
100120064	Phoenix	AZ		08/11/2023	7.125	233,125		311,999
100120065	Tempe	AZ		08/11/2023	7.625	325,380		470,000
100120066	Middleton	WI		08/11/2023	6.625	262,317		361,999
100120067	Sevierville	TN		08/11/2023	7.375	592,657		780,000
100120068	Daytona Beach Shores	FL		08/11/2023	7.500	455,024		580,500
100120069	Chandler	AZ		08/11/2023	7.125	343,504		459,999
100120070	Sarasota	FL		08/11/2023	7.500	324,070		405,000
100120071	Durham	NC		08/11/2023	7.625	406,296		541,000
100120072	Aston	PA		08/11/2023	6.990	248,870		340,000
100120073	Herriman	UT		08/11/2023	5.875	368,601		577,999
100120074	Frisco	TX		08/11/2023	7.250	357,031		472,000
100120075	Paterson	NJ		08/11/2023	7.375	393,080		604,999
100120076	Kissimmee	FL		08/11/2023	7.625	405,991		535,000
100120077	Gulf Shores	AL		08/11/2023	5.000	218,905		350,000
100120078	New Braunfels	TX		08/11/2023	6.625	225,810		315,000
100120079	Adel	IA		08/11/2023	6.875	258,890		345,000
100120080	Woodbridge	NJ		08/11/2023	7.625	351,790		440,000
100120081	Herriman	UT		08/11/2023	6.500	418,883		543,000
100120082	Mesquite	TX		08/11/2023	6.990	242,797		321,500
100120083	Pocono Lake	PA		08/11/2023	7.500	249,563		340,000
100120084	Roseville	MN		08/11/2023	7.625	232,909		287,499
100120085	Tucson	AZ		08/11/2023	7.500	247,504		310,000
100120086	Austin	TX		08/11/2023	7.625	377,717		550,000
100120087	Kissimmee	FL		08/11/2023	7.625	513,153		675,000
100120088	Miramar Beach	FL		08/11/2023	7.375	663,318		874,999
100120089	Wellington	FL		08/11/2023	6.500	241,311		325,000
100120090	Miami	FL		08/11/2023	7.500	605,726		800,000
100120091	Vancouver	WA		08/11/2023	7.625	259,409		394,999
100120092	Stuart	FL		08/11/2023	7.625	708,201		1,075,000
100120093	Roselle Park	NJ		08/11/2023	7.500	252,456		332,000
100120094	Pickerington	OH		08/11/2023	7.500	439,250		580,000
100120095	Anchorage	AK		08/11/2023	7.500	247,108		324,999
100120096	Lackawaxen	PA		08/11/2023	7.250	351,108		465,000
100120097	Worcester	MA		08/11/2023	7.375	249,483		330,000
100120098	Bogota	NJ		08/11/2023	7.250	357,344		525,000
100120099	Harrisburg	NC		08/11/2023	7.125	286,268		405,000
100120100	East Orange	NJ		08/11/2023	7.500	379,601		505,000
100120101	Wellford	SC		08/11/2023	7.125	224,917		282,000
100120102	Decatur	GA		08/11/2023	7.125	350,298		540,000
100120103	Paramus	NJ		08/11/2023	6.624	576,361		825,000
100120104	Little Elm	TX		08/11/2023	7.000	286,654		381,999
100120105	Jersey City	NJ		08/11/2023	7.625	495,814		650,000
100120106	Houston	TX		08/11/2023	7.125	271,384		369,999
100120107	Black Diamond	WA		08/11/2023	7.375	305,866		440,000
100120108	Takoma Park	MD		08/11/2023	7.125	245,414		384,999
100120109	Saint Augustine	FL		08/11/2023	7.125	234,661		321,999
100120110	Fort Worth	TX		08/11/2023	5.250	237,687		350,000
100120111	Azle	TX		08/11/2023	5.250	226,419		333,000
100120112	New Orleans	LA		08/11/2023	7.625	304,128		435,000
100120113	Sherman	TX		08/11/2023	6.000	223,446		306,999
100120114	Daphne	AL		08/11/2023	5.750	216,791		305,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120115	Rosharon	TX		08/11/2023	5.500	229,987		309,999
100120116	Salt Lake City	UT		08/11/2023	7.250	673,878		979,999
100120117	Charlotte	NC		08/11/2023	7.625	321,260		401,000
100120118	Claremont	CA		08/11/2023	7.125	604,285		800,000
100120119	Port Aransas	TX		08/11/2023	7.250	331,253		429,000
100120120	Fort Worth	TX		08/11/2023	5.250	237,162		345,000
100120121	Minneapolis	MN		08/11/2023	7.625	232,031		319,000
100120122	Monroe	NC		08/11/2023	7.500	239,710		334,000
100120123	Paterson	NJ		08/11/2023	7.375	297,839		394,999
100120124	Toms River	NJ		08/11/2023	7.625	433,140		575,000
100120125	Caldwell	ID		08/11/2023	7.625	300,715		377,000
100120126	Chandler	AZ		08/11/2023	7.375	399,864		500,000
100120127	Redding	CA		08/11/2023	7.250	338,287		465,000
100120128	Denton	TX		08/11/2023	7.625	541,581		710,000
100120129	Dawsonville	GA		08/11/2023	7.125	236,967		315,000
100120130	Raleigh	NC		08/11/2023	7.625	336,198		440,000
100120131	Lake Lure	NC		08/11/2023	7.125	490,554		649,999
100120132	Scottsdale	AZ		08/11/2023	7.625	424,068		555,000
100120133	Chesapeake	VA		08/11/2023	7.125	251,144		336,000
100120134	Smithfield	NC		08/11/2023	7.375	233,526		308,000
100120135	Dawsonville	GA		08/11/2023	7.500	254,285		334,000
100120136	Henderson	NV		08/11/2023	7.500	435,513		580,000
100120137	Dawsonville	GA		08/11/2023	7.500	253,998		334,000
100120138	Parrish	FL		08/11/2023	6.750	426,893		560,000
100120139	Bothell	WA		08/11/2023	6.125	456,957		770,000
100120140	Manchester	NJ		08/11/2023	7.250	658,564		874,999
100120141	Lutherville Timonium	MD		08/11/2023	7.500	187,552		390,000
100120142	Boise	ID		08/11/2023	8.375	805,899		929,000
100120143	Saint Augustine	FL		08/11/2023	8.250	474,875		515,000
100120144	Dearborn	MI		08/11/2023	8.750	373,821		429,000
100120145	Jamul	CA		08/11/2023	7.500	968,444		1,199,999
100120146	Cadillac	MI		08/11/2023	8.125	551,638		749,999
100120147	Daniel Island	SC		08/11/2023	8.375	252,071		484,999
100120148	Destin	FL		08/11/2023	9.000	318,165		395,000
100120149	Grand Prairie	TX		08/11/2023	8.500	179,221		245,000
100120150	Pepper Pike	OH		08/11/2023	8.500	366,905		440,000
100120151	Gulf Shores	AL		08/11/2023	8.750	604,160		749,900
100120152	Chicago	IL		08/11/2023	9.125	250,156		350,000
100120153	Woodburn	OR		08/11/2023	8.250	232,720		358,999
100120154	Attalla	AL		08/14/2023	8.500	273,289		360,000
100120155	Redondo Beach	CA		08/14/2023	7.875	1,936,025		2,425,000
100120156	Laguna Hills	CA		08/14/2023	7.625	1,854,497		2,450,000
100120157	Corona	CA		08/14/2023	8.000	732,797		965,000
100120158	South San Francisco	CA		08/14/2023	8.250	460,350		1,165,000
100120159	Cincinnati	OH		08/14/2023	10.000	281,265		330,000
100120160	Rockville	MD		08/14/2023	8.250	653,177		805,000
100120162	Sherman Oaks	CA		08/14/2023	10.250	531,050		650,000
100120163	Venice	CA		08/14/2023	7.125	2,425,500		5,000,000
100120164	Knoxville	TN		08/14/2023	8.750	325,126		413,000
100120165	Doral	FL		08/14/2023	9.250	908,999		1,000,999
100120166	Fort Myers	FL		08/14/2023	9.500	265,328		340,000
100120167	Galena	OH		08/14/2023	7.625	307,128		531,000
100120169	Citrus Springs	FL		08/14/2023	8.250	170,728		245,000
100120170	Dayton	KY		08/14/2023	9.375	101,750		220,000
100120171	Roanoke	VA		08/14/2023	9.750	159,985		230,000

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100120190	Las Vegas	NV		08/18/2023	8.375	887,264		1,073,000
100120191	Miramar	FL		08/18/2023	8.625	1,057,949		1,280,000
100120192	Santa Clarita	CA		08/18/2023	7.000	827,969		1,360,000
100120193	Homestead	FL		08/18/2023	7.625	327,438		425,000
100120194	Davie	FL		08/18/2023	7.625	925,654		1,598,825
100120195	Doral	FL		08/18/2023	8.375	132,875		240,000
100120196	Sylmar	CA		08/18/2023	8.750	412,121		509,702
100120197	Gilbert	AZ		08/18/2023	8.375	250,941		380,000
100120198	Gustine	CA		08/18/2023	7.875	232,955		284,000
100120199	Valley Village	CA		08/18/2023	7.875	1,944,591		2,410,000
100120200	Highland Park	MI		08/18/2023	9.750	151,444		184,999
100120201	Hollis	NY		08/18/2023	7.875	752,807		1,100,000
100120202	Brooklyn	NY		08/18/2023	7.750	1,001,738		1,325,000
100120203	Southington	CT		08/18/2023	7.875	196,311		275,000
100120204	Mansfield	NY		08/18/2023	8.125	216,128		371,754
100120205	Brockton	MA		08/18/2023	7.250	263,650		370,000
100120206	Lewisville	NC		08/18/2023	8.750	1,154,615		1,400,000
100120207	Whitestone	NY		08/18/2023	8.750	2,001,723		2,500,000
100120208	Fresno	CA		08/18/2023	8.500	678,462		820,000
100120209	Maplewood	NJ		08/18/2023	7.875	516,652		680,000
100120210	Brooklyn	NY		08/18/2023	7.875	2,363,612		2,900,000
100120211	Largo	FL		08/18/2023	8.125	301,439		375,000
100120212	Las Vegas	NV		08/18/2023	10.125	625,615		680,000
100120213	Sandston	VA		08/18/2023	9.000	249,538		350,000
100120214	Garland	TX		08/18/2023	8.625	519,587		714,574
100120215	Los Angeles	CA		08/18/2023	7.875	109,801		635,000
100120216	Leesburg	FL		08/18/2023	6.875	311,357		386,999
100120217	Brooklyn	NY		08/18/2023	8.500	2,443,219		2,999,999
100120218	Port Saint Lucie	FL		08/18/2023	8.875	229,894		432,000
100120219	Peachtree City	GA		08/18/2023	7.375	400,221		500,000
100120220	North Haledon	NJ		08/18/2023	7.875	334,682		499,653
100120221	Doral	FL		08/18/2023	8.875	611,363		850,000
100120222	Bloomington	IL		08/18/2023	9.250	649,803		787,000
100120223	Rockport	TX		08/18/2023	8.875	421,704		677,000
100120224	Des Plaines	IL		08/18/2023	8.750	301,323		420,000
100120225	Great Neck	NY		08/18/2023	7.000	826,534		1,289,999
100120226	Surprise	AZ		08/18/2023	9.000	366,297		475,000
100120227	Cambridge	MA		08/18/2023	7.875	1,630,787		2,000,000
100120228	Hartwell	GA		08/18/2023	7.750	636,368		829,409
100120229	Irvine	CA		08/18/2023	8.750	796,234		908,000
100120230	Debary	FL		08/18/2023	7.875	474,709		618,000
100120231	North Huntingdon	PA		08/18/2023	7.750	271,338		379,000
100120232	New Orleans	LA		08/18/2023	8.875	233,547		355,000
100120233	Fort Lauderdale	FL		08/18/2023	8.250	262,928		340,000
100120234	Tamarac	FL		08/18/2023	7.990	394,901		492,000
100120235	San Jose	CA		08/18/2023	6.500	717,673		965,000
100120236	Suffern	NY		08/18/2023	6.750	918,053		1,300,000
100120237	Sacramento	CA		08/18/2023	7.990	498,852		625,000
100120238	Dallas	TX		08/18/2023	7.750	151,692		213,500
100120239	Decatur	AL		08/18/2023	8.500	152,514		220,000
100120240	Brooklyn	NY		08/18/2023	8.750	837,821		1,174,318
100120241	Albuquerque	NM		08/18/2023	8.375	132,597		225,000
100120242	Houston	TX		08/18/2023	8.250	174,808		215,000
100120243	Nashville	TN		08/18/2023	6.875	815,794		1,150,000
100120244	Venice	CA		08/18/2023	7.375	1,318,789		1,800,000

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100120245	Jupiter	FL		08/18/2023	7.625	1,887,878		2,600,000
100120246	Mount Pleasant	UT		08/18/2023	7.625	163,754		294,784
100120247	Miami	FL		08/18/2023	8.625	258,672		340,000
100120248	Fort Collins	CO		08/18/2023	7.875	1,070,982		1,299,999
100120249	San Bernardino	CA		08/18/2023	7.490	330,610		467,000
100120250	Studio City	CA		08/18/2023	7.625	1,793,880		2,200,000
100120251	Ocala	FL		08/18/2023	8.750	276,770		341,000
100120252	Bradenton Beach	FL		08/18/2023	7.875	916,875		1,319,000
100120253	Schenectady	NY		08/18/2023	8.375	122,395		161,000
100120254	Baltimore	MD		08/18/2023	8.750	154,702		215,999
100120255	New Orleans	LA		08/18/2023	8.625	183,806		235,000
100120256	Tarzana	CA		08/18/2023	8.250	1,475,180		2,050,000
100120257	Scottsdale	AZ		08/18/2023	7.875	530,841		692,000
100120258	Winchester	VA		08/18/2023	7.625	540,141		679,504
100120259	Pembroke Pines	FL		08/18/2023	8.500	180,201		253,000
100120260	Clarksville	TN		08/18/2023	8.125	279,573		360,000
100120261	Three Forks	MT		08/18/2023	10.000	351,702		424,999
100120262	Sarasota	FL		08/18/2023	7.875	230,109		374,000
100120263	Bothell	WA		08/18/2023	7.750	1,312,397		1,600,000
100120264	Virginia Beach	VA		08/18/2023	8.375	181,378		255,000
100120265	Morrison	CO		08/18/2023	8.375	690,134		835,000
100120266	Chattanooga	TN		08/18/2023	7.750	307,097		424,999
100120267	Chatham Twsp	NJ		08/18/2023	6.875	536,836		2,699,999
100120268	Apple Valley	CA		08/18/2023	7.500	683,322		840,000
100120269	Coachella	CA		08/18/2023	7.875	477,850		595,000
100120270	Mammoth Lakes	CA		08/18/2023	7.625	453,272		620,000
100120271	Brooklyn	NY		08/18/2023	7.875	732,925		949,000
100120272	Lake Arrowhead	CA		08/18/2023	9.250	901,422		1,100,000
100120273	Los Angeles	CA		08/18/2023	8.250	1,825,650		2,400,000
100120274	Chicago	IL		08/18/2023	7.625	721,459		1,035,000
100120275	South San Francisco	CA		08/18/2023	8.625	1,159,677		1,406,499
100120276	Jacksonville	FL		08/18/2023	10.500	342,958		380,000
100120277	Cooper City	FL		08/18/2023	8.250	128,980		380,000
100120278	Danville	CA		08/18/2023	8.250	2,132,000		2,600,000
100120279	Lehigh Acres	FL		08/18/2023	8.375	321,691		449,999
100120280	Miami	FL		08/18/2023	7.000	476,626		592,200
100120281	Riverside	CA		08/18/2023	8.875	527,877		690,000
100120282	San Bernardino	CA		08/18/2023	10.125	302,006		425,000
100120283	Atlanta	GA		08/18/2023	9.875	364,018		420,000
100120284	Ocala	FL		08/18/2023	8.750	201,596		298,000
100120285	Murrells Inlet	SC		08/18/2023	8.250	207,563		296,000
100120286	Miami	FL		08/18/2023	7.500	342,627		427,000
100120287	Aubrey	TX		08/18/2023	7.875	315,473		440,000
100120288	Conway	SC		08/18/2023	7.000	228,864		305,000
100120289	Statesboro	GA		08/18/2023	8.125	324,214		419,999
100120290	Lake Worth	TX		08/18/2023	8.125	205,737		420,000
100120291	Mansfield	TX		08/18/2023	7.875	371,917		455,000
100120292	Washougal	WA		08/18/2023	7.990	907,020		1,127,000
100120293	Denver	CO		08/18/2023	8.625	328,353		435,000
100120294	Lauderdale	FL		08/18/2023	7.625	344,951		495,000
100120295	Euless	TX		08/18/2023	8.375	581,202		705,000
100120296	Clarkston	MI		08/18/2023	7.250	793,181		1,100,000
100120297	Stonington	CT		08/18/2023	8.000	612,354		765,000
100120298	Townsend	MT		08/18/2023	7.750	626,010		783,000
100120299	Cambria Heights	NY		08/18/2023	7.375	257,493		730,000

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100120300	Laurel	MD		08/18/2023	7.875	274,359		375,000
100120301	Victorville	CA		08/18/2023	7.500	183,375		365,000
100120302	Fresno	CA		08/18/2023	8.875	550,953		663,000
100120303	Ashland	MA		08/18/2023	8.250	590,850		900,000
100120304	Suisun City	CA		08/18/2023	8.375	370,758		488,000
100120305	Palm Desert	CA		08/18/2023	7.375	420,356		520,000
100120306	Austin	TX		08/18/2023	8.625	310,691		425,000
100120307	Mobile	AL		08/18/2023	8.375	250,442		290,000
100120308	Monroeville	PA		08/18/2023	9.125	365,872		414,999
100120309	Rehoboth Beach	DE		08/18/2023	7.500	602,250		1,400,000
100120310	Bonham	TX		08/18/2023	9.999	116,543		177,000
100120311	Riverdale	GA		08/18/2023	7.375	317,441		419,999
100120312	Delray Beach	FL		08/18/2023	7.250	1,252,400		1,650,000
100120313	Coral Gables	FL		08/18/2023	7.625	500,662		700,000
100120314	Naples	FL		08/18/2023	7.875	510,000		725,000
100120315	Morrow	GA		08/18/2023	8.625	222,986		269,000
100120316	Memphis	TN		08/18/2023	9.250	170,074		239,999
100120317	Brunswick	GA		08/18/2023	8.125	338,370		450,000
100120318	Richardson	TX		08/18/2023	7.875	326,025		425,000
100120319	Morganton	GA		08/18/2023	7.750	723,044		895,000
100120320	Celina	TX		08/18/2023	7.500	341,307		440,000
100120321	Fairfield	CA		08/18/2023	7.375	613,033		750,000
100120322	Uintah	UT		08/18/2023	7.750	320,190		408,999
100120323	Hilton Head Island	SC		08/18/2023	8.375	237,295		329,000
100120324	Deland	FL		08/18/2023	7.500	178,281		340,000
100120325	Loomis	CA		08/18/2023	6.875	2,535,000		4,747,000
100120326	Deerfield Beach	FL		08/18/2023	8.375	280,300		420,800
100120327	Longmont	CO		08/18/2023	8.125	334,731		439,999
100120328	Shoreline	WA		08/18/2023	8.125	606,265		759,999
100120329	Corona	CA		08/18/2023	7.000	597,800		890,000
100120330	Boca Raton	FL		08/18/2023	9.250	1,476,979		1,850,000
100120331	Warner Robins	GA		08/18/2023	8.250	258,900		348,000
100120332	Casselberry	FL		08/18/2023	6.875	302,625		580,000
100120333	San Diego	CA		08/18/2023	7.999	528,122		1,035,000
100120334	Torrance	CA		08/18/2023	7.625	1,507,128		1,861,999
100120335	Biscayne Park	FL		08/18/2023	7.750	650,234		1,279,999
100120336	Bracey	VA		08/18/2023	8.625	705,576		911,000
100120337	Palos Hills	IL		08/18/2023	8.999	331,891		440,000
100120338	North Charleston	SC		08/18/2023	9.250	176,821		300,000
100120339	Brandon	FL		08/18/2023	8.500	206,681		290,000
100120340	Lake Placid	FL		08/18/2023	8.500	425,250		525,000
100120341	Spotsylvania	VA		08/18/2023	7.875	418,649		560,000
100120342	Eloy	AZ		08/18/2023	7.500	179,252		258,000
100120343	North Charleston	SC		08/18/2023	8.750	144,253		260,000
100120344	Saint Louis	MO		08/18/2023	8.625	135,280		189,999
100120345	Rockledge	FL		08/18/2023	7.750	284,000		372,000
100120346	Las Vegas	NV		08/18/2023	7.625	1,111,110		1,400,000
100120347	Hollywood	FL		08/18/2023	7.250	455,288		780,000
100120348	Bloomfield Hills	MI		08/18/2023	7.875	925,552		3,101,000
100120349	Ladera Ranch	CA		08/18/2023	7.375	1,322,750		3,335,000
100120350	Jupiter	FL		08/18/2023	8.375	505,006		700,000
100120351	Marietta	GA		08/18/2023	7.875	751,026		1,469,000
100120352	Carlsbad	CA		08/18/2023	8.375	1,943,425		2,450,000
100120353	Port Saint Lucie	FL		08/18/2023	7.875	341,460		421,000
100120354	Boca Raton	FL		08/18/2023	8.875	329,063		850,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120355	Auburn	GA		08/18/2023	7.875	322,625		410,000
100120356	Pompano Beach	FL		08/18/2023	7.750	621,947		815,000
100120357	Lawrenceville	GA		08/18/2023	7.999	223,304		306,000
100120358	Pearland	TX		08/18/2023	8.499	315,301		340,000
100120359	Clearlake	CA		08/18/2023	7.875	205,242		320,000
100120360	Oakland	CA		08/18/2023	7.999	679,988		821,999
100120361	Laurel	MD		08/18/2023	6.999	335,344		560,000
100120362	Rockford	MI		08/18/2023	7.375	207,801		265,000
100120363	Florissant	MO		08/18/2023	9.499	151,216		189,000
100120364	Clifton	VA		08/18/2023	6.999	1,692,430		2,700,000
100120365	Miami Shores	FL		08/18/2023	7.750	1,103,762		1,470,000
100120366	Oakdale	CA		08/18/2023	9.250	804,697		1,300,000
100120367	Kissimmee	FL		08/18/2023	8.499	434,219		534,000
100120368	Parkville	MD		08/18/2023	8.999	167,761		205,000
100120369	Los Angeles	CA		08/18/2023	10.875	642,064		800,000
100120370	Charlotte	NC		08/18/2023	8.375	225,109		399,000
100120371	Atlanta	GA		08/18/2023	9.750	313,729		415,000
100120372	Las Vegas	NV		08/18/2023	7.499	229,442		345,000
100120373	New Haven	CT		08/18/2023	9.875	169,049		225,000
100120374	Horizon City	TX		08/18/2023	7.625	166,652		199,999
100120375	Miami	FL		08/18/2023	7.375	404,421		625,000
100120376	Corvallis	OR		08/18/2023	6.875	324,247		480,000
100120377	Miami	FL		08/18/2023	8.999	300,276		700,000
100120378	Houston	TX		08/18/2023	7.999	336,733		436,000
100120379	Poolesville	MD		08/18/2023	7.750	198,525		320,000
100120380	Clearfield	UT		08/18/2023	9.375	446,592		525,000
100120381	Los Angeles	CA		08/18/2023	9.750	595,467		725,000
100120382	Pasadena	CA		08/18/2023	8.875	559,221		1,050,000
100120383	Honolulu	HI		08/18/2023	7.750	1,020,424		1,499,999
100120384	Spring	TX		08/18/2023	7.750	166,168		230,000
100120385	Tampa	FL		08/18/2023	7.999	333,114		409,000
100120386	Decatur	GA		08/18/2023	7.999	169,251		330,000
100120387	Wildomar	CA		08/18/2023	7.499	557,596		880,000
100120388	Los Angeles	CA		08/18/2023	8.375	794,984		1,100,000
100120389	Antioch	TN		08/18/2023	8.375	277,894		348,000
100120390	Columbia	TN		08/18/2023	9.875	298,023		394,999
100120391	Long Beach	CA		08/18/2023	7.375	866,015		1,299,999
100120392	Fontana	CA		08/18/2023	8.750	432,614		460,000
100120393	Largo	FL		08/18/2023	8.375	217,296		340,000
100120394	Clovis	CA		08/18/2023	6.999	244,803		384,000
100120395	Hesperia	CA		08/18/2023	9.999	416,706		459,999
100120396	Erda	UT		08/18/2023	8.999	429,745		999,999
100120397	Highland	CA		08/18/2023	8.250	323,186		400,000
100120398	Boston	MA		08/18/2023	8.125	438,557		620,000
100120399	Coldspring	TX		08/18/2023	9.499	877,895		1,275,000
100120400	Houston	TX		08/18/2023	7.750	235,228		287,000
100120401	North Easton	MA		08/18/2023	7.875	467,550		600,000
100120402	Taft	CA		08/18/2023	8.375	201,528		265,000
100120403	Milwaukee	WI		08/18/2023	8.250	172,215		293,000
100120404	Edmond	OK		08/18/2023	7.250	154,992		205,000
100120405	Conroe	TX		08/18/2023	7.125	239,644		340,000
100120406	San Antonio	TX		08/18/2023	7.875	275,315		425,000
100120407	Taft	CA		08/18/2023	8.375	202,270		265,000
100120408	Katy	TX		08/18/2023	8.375	751,556		910,000
100120409	Lake Forest	CA		08/18/2023	6.999	164,531		974,999

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100120410	Saint Louis	MO		08/18/2023	9.625	222,860		320,000
100120411	Stockton	CA		08/18/2023	7.999	440,898		570,000
100120412	Baltimore	MD		08/18/2023	8.999	165,907		224,999
100120413	(Northridge Area) Los Angeles	CA		08/18/2023	8.250	2,392,390		3,075,000
100120414	Davenport	FL		08/18/2023	8.999	1,669,191		2,000,000
100120415	Houston	TX		08/18/2023	6.750	271,923		425,000
100120416	Baltimore	MD		08/18/2023	8.499	172,285		244,000
100120417	Lusby	MD		08/18/2023	9.750	294,593		362,000
100120418	Tucson	AZ		08/18/2023	10.125	159,544		180,000
100120419	Glendale	CA		08/18/2023	9.499	783,976		900,000
100120420	Kelseyville	CA		08/18/2023	7.875	352,076		430,000
100120421	Rock Hill	SC		08/18/2023	9.250	156,560		181,000
100120422	Wilkesboro	NC		08/18/2023	8.750	130,463		222,000
100120423	Wolcott	CT		08/18/2023	7.999	383,178		750,000
100120424	Prosper	TX		08/18/2023	6.999	1,105,499		1,575,000
100120425	Forney	TX		08/18/2023	9.875	296,744		375,000
100120426	Dallas	TX		08/18/2023	7.375	156,422		195,000
100120427	Greenfield	CA		08/18/2023	7.375	387,365		555,000
100120428	Los Angeles	CA		08/18/2023	7.750	639,852		835,000
100120429	Dallas	TX		08/18/2023	7.875	500,578		690,000
100120430	La Puente	CA		08/18/2023	6.999	481,568		725,000
100120431	Phoenix	AZ		08/18/2023	8.999	162,219		325,000
100120432	Glenwood	NJ		08/18/2023	7.999	222,763		328,000
100120433	Houston	TX		08/18/2023	8.875	395,377		420,000
100120434	Montgomery	TX		08/18/2023	7.999	267,509		320,000
100120435	Wildomar	CA		08/18/2023	7.375	420,366		625,000
100120436	Reno	NV		08/18/2023	7.875	262,998		425,000
100120437	Sugar Land	TX		08/18/2023	8.875	314,112		365,000
100120438	Newport Beach	CA		08/18/2023	7.999	1,734,611		2,650,000
100120439	Ashland	KY		08/18/2023	7.999	103,914		138,000
100120440	Portsmouth	VA		08/18/2023	9.625	160,421		202,000
100120441	San Bernardino	CA		08/18/2023	9.250	519,307		564,999
100120442	Houston	TX		08/18/2023	8.125	158,679		285,000
100120443	Cypress	CA		08/18/2023	7.250	752,710		1,250,000
100120444	Pembroke Pines	FL		08/18/2023	7.375	430,502		635,000
100120445	Philadelphia	PA		08/18/2023	8.999	217,867		311,000
100120446	Los Angeles	CA		08/18/2023	7.499	599,866		840,000
100120447	Fairfield	CA		08/18/2023	7.250	499,277		715,000
100120448	Suitland	MD		08/18/2023	9.750	299,943		360,000
100120449	Fort Lauderdale	FL		08/18/2023	7.375	579,604		985,999
100120450	Las Vegas	NV		08/18/2023	7.875	230,599		355,000
100120451	Chicago	IL		08/18/2023	8.875	426,883		525,000
100120452	Port Saint Lucie	FL		08/18/2023	8.875	349,997		388,000
100120453	Washington	DC		08/18/2023	8.750	479,895		665,000
100120454	Gainesville	FL		08/18/2023	8.999	124,498		174,999
100120455	El Dorado Hills	CA		08/18/2023	7.875	595,508		780,000
100120456	Fort Washington	MD		08/18/2023	8.375	281,786		339,499
100120457	Orland Park	IL		08/18/2023	9.625	363,677		460,000
100120458	Chapel Hill	NC		08/18/2023	9.125	270,981		377,600
100120459	Dearborn	MI		08/18/2023	8.625	530,452		1,100,000
100120460	Jacksonville	FL		08/18/2023	7.875	218,473		306,000
100120461	East Los Angeles	CA		08/18/2023	8.625	615,139		750,000
100120462	Jurupa Valley	CA		08/18/2023	7.750	396,979		485,000
100120463	Clinton Township	MI		08/18/2023	10.125	201,273		230,000
100120464	Waltham	MA		08/18/2023	6.999	698,379		1,300,000

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100120465	Salinas	CA		08/18/2023	9.625	635,475		699,999
100120466	Texas City	TX		08/18/2023	8.999	115,477		150,000
100120467	Los Angeles	CA		08/18/2023	6.999	263,494		594,999
100120468	Hialeah	FL		08/18/2023	10.499	462,913		664,999
100120469	Bensalem	PA		08/18/2023	10.375	420,982		542,500
100120470	Bakersfield	CA		08/18/2023	7.750	153,305		199,999
100120471	Roseburg	OR		08/18/2023	10.250	381,639		479,999
100120472	Charleston	SC		08/18/2023	9.125	285,613		335,000
100120473	Racine	WI		08/18/2023	8.999	232,513		281,000
100120474	Fort Lauderdale	FL		08/18/2023	6.750	717,356		2,465,999
100120475	Los Angeles	CA		08/18/2023	7.999	192,377		550,000
100120476	San Antonio	TX		08/18/2023	10.250	240,349		300,000
100120477	Houston	TX		08/18/2023	7.999	143,273		225,000
100120478	Edgartown	MA		08/18/2023	9.499	1,140,356		1,415,000
100120479	El Segundo	CA		08/18/2023	7.375	578,262		950,000
100120480	Temple Hills	MD		08/18/2023	8.750	315,990		380,000
100120481	Ponte Vedra Beach	FL		08/18/2023	9.625	1,129,574		1,350,000
100120482	Mangonia Park	FL		08/18/2023	8.999	407,513		462,999
100120483	Potomac	MD		08/18/2023	7.999	925,766		1,205,000
100120484	White Hall	AR		08/18/2023	11.125	143,463		184,000
100120485	San Dimas	CA		08/18/2023	9.999	1,016,476		1,110,000
100120486	Hawthorne	FL		08/18/2023	7.625	441,611		739,999
100120487	Spring	TX		08/18/2023	7.375	198,151		335,000
100120488	Santa Clarita	CA		08/18/2023	8.999	1,375,648		1,520,999
100120489	Atlanta	GA		08/18/2023	10.375	787,120		928,000
100120490	Nipomo	CA		08/18/2023	7.750	200,023		860,000
100120491	Davenport	FL		08/18/2023	9.999	381,645		490,000
100120492	Littlerock	CA		08/18/2023	9.250	512,350		560,000
100120493	Corinna	ME		08/18/2023	7.875	197,764		285,000
100120494	Reseda	CA		08/18/2023	11.250	586,903		700,000
100120495	Santa Barbara	CA		08/18/2023	9.125	1,378,545		1,700,000
100120496	Valley Center	CA		08/18/2023	8.875	875,455		963,780
100120497	Canyon Country	CA		08/18/2023	8.999	991,217		1,085,000
100120498	Atlanta	GA		08/18/2023	8.999	1,332,815		1,620,000
100120499	Visalia	CA		08/18/2023	7.999	247,652		811,000
100120500	Ontario	CA		08/18/2023	8.499	238,773		400,000
100120501	San Jacinto	CA		08/18/2023	8.375	369,997		465,000
100120502	Stephens City	VA		08/18/2023	8.999	289,442		349,999
100120503	Norfolk	VA		08/18/2023	9.999	379,552		424,999
100120504	Boston	MA		08/18/2023	6.999	297,825		780,000
100120505	Reno	NV		08/18/2023	8.999	446,952		516,000
100120506	Forest Hill	MD		08/18/2023	8.750	307,226		365,000
100120507	El Cajon	CA		08/18/2023	9.250	906,705		980,000
100120508	Riverwoods	IL		08/18/2023	8.999	1,747,441		2,025,000
100120509	Clinton	CT		08/18/2023	8.375	124,687		235,000
100120510	Fort Lauderdale	FL		08/18/2023	7.750	416,172		519,000
100120511	Fort Worth	TX		08/18/2023	6.999	278,324		376,999
100120512	Genoa	NV		08/18/2023	8.375	281,264		859,999
100120513	Los Angeles	CA		08/18/2023	7.625	306,902		600,000
100120514	Norcross	GA		08/18/2023	8.625	194,326		236,000
100120515	Howell	MI		08/18/2023	8.999	344,547		375,000
100120516	Maxwell	TX		08/18/2023	6.999	176,830		239,999
100120517	Indianapolis	IN		08/18/2023	9.250	199,517		235,000
100120518	Washington	DC		08/18/2023	8.375	634,908		1,750,000
100120519	Murrieta	CA		08/18/2023	8.875	1,361,865		1,480,000

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	2	3					Additional	
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100120520	Temecula	CA		08/18/2023	7.250	1,116,538		2,200,000
100120521	Milwaukee	WI		08/18/2023	7.750	227,788		280,000
100120522	Kyle	TX		08/18/2023	8.499	223,584		305,000
100120523	Bellefonte	PA		08/18/2023	8.750	211,081		450,000
100120524	Greenville	NC		08/18/2023	7.875	176,073		240,000
100120525	Ridgefield	WA		08/18/2023	8.125	729,505		1,165,000
100120526	Aptos	CA		08/18/2023	9.750	1,132,129		1,302,000
100120527	Estes Park	CO		08/18/2023	6.999	727,446		1,250,000
100120528	Jacksonville	FL		08/18/2023	8.375	206,224		300,000
100120529	The Dalles	OR		08/18/2023	9.875	346,931		419,000
100120530	Cliffside Park	NJ		08/18/2023	7.625	424,075		575,000
100120531	Aurora	CO		08/18/2023	6.875	384,953		488,000
100120532	Victorville	CA		08/18/2023	9.625	327,092		395,000
100120533	Granbury	TX		08/18/2023	9.625	297,952		315,000
100120534	Henderson	NV		08/18/2023	7.750	1,801,808		2,200,000
100120535	Riverside	CA		08/18/2023	8.750	534,873		724,999
100120536	Marietta	GA		08/18/2023	9.875	402,154		432,000
100120537	Fort Worth	TX		08/18/2023	7.125	250,317		337,000
100120538	Lake Los Angeles	CA		08/18/2023	9.250	249,997		405,000
100120539	Parkville	MD		08/18/2023	9.125	200,808		220,000
100120540	Lutz	FL		08/18/2023	9.875	394,473		475,000
100120541	Groton	CT		08/18/2023	8.875	277,147		390,000
100120542	Chicago	IL		08/18/2023	8.875	267,521		435,000
100120543	Liberty Hill	TX		08/18/2023	7.999	170,618		290,000
100120544	Riverside	CA		08/18/2023	9.625	780,607		925,000
100120545	Moreno Valley	CA		08/18/2023	8.375	424,925		610,000
100120546	Boca Raton	FL		08/18/2023	8.250	682,029		755,000
100120547	Los Angeles	CA		08/18/2023	8.999	770,843		840,000
100120548	Jeffersonville	IN		08/18/2023	9.125	178,740		255,000
100120549	Spicewood	TX		08/18/2023	10.125	610,234		730,000
100120550	Downey	CA		08/18/2023	7.375	675,443		960,000
100120551	Lake Havasu City	AZ		08/18/2023	8.999	452,344		745,000
100120552	Santa Rosa Beach	FL		08/18/2023	10.750	430,708		510,000
100120553	Las Vegas	NV		08/18/2023	8.375	573,647		702,000
100120554	West Hollywood	CA		08/18/2023	6.999	855,353		1,650,000
100120555	West Point	CA		08/18/2023	9.375	202,607		310,000
100120556	Riverside	CA		08/18/2023	8.999	577,866		900,000
100120557	Canyon Country	CA		08/18/2023	6.999	193,084		545,000
100120558	Visalia	CA		08/18/2023	9.875	284,755		315,000
100120559	Christmas	FL		08/18/2023	8.375	520,348		750,000
100120560	Kissimmee	FL		08/18/2023	10.625	349,478		394,000
100120561	Weston	FL		08/18/2023	7.999	2,053,179		4,449,999
100120562	Phoenix	AZ		08/18/2023	10.250	296,747		420,000
100120563	Atlanta	GA		08/18/2023	7.375	290,968		360,000
100120564	Minneapolis	MN		08/18/2023	7.999	185,979		235,000
100120565	Surprise	AZ		08/18/2023	7.999	402,069		490,000
100120566	Safford	AZ		08/18/2023	8.125	152,925		240,000
100120567	Aurora	CO		08/18/2023	9.999	605,978		758,000
100120568	Scottsdale	AZ		08/18/2023	7.999	2,031,584		2,615,000
100120569	Sacramento	CA		08/18/2023	9.999	379,357		425,000
100120570	Bakersfield	CA		08/18/2023	8.999	477,460		620,000
100120571	Port Wentworth	GA		08/18/2023	7.375	209,796		260,000
100120572	Fresno	CA		08/18/2023	8.499	229,341		280,000
100120573	Stow	OH		08/18/2023	8.875	158,827		245,000
100120574	South Fulton	GA		08/18/2023	8.999	346,829		465,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100120575	Corona	CA		08/18/2023	8.625	1,302,239		1,419,999
100120576	Perrysburg	OH		08/18/2023	7.999	254,681		310,000
100120577	Colorado Springs	CO		08/18/2023	9.875	304,839		364,999
100120578	Round Lake Beach	IL		08/18/2023	9.999	282,984		333,999
100120579	Baltimore	MD		08/18/2023	8.375	330,618		407,000
100120580	Pikesville	MD		08/18/2023	8.875	190,477		254,000
100120581	Concord	CA		08/18/2023	8.875	560,395		720,000
100120582	Corona	CA		08/18/2023	8.999	717,654		800,000
100120583	Palmdale	CA		08/18/2023	7.999	317,024		410,000
100120584	Hemet	CA		08/18/2023	7.250	227,793		445,000
100120585	Miami Shores	FL		08/18/2023	6.999	1,052,043		1,799,999
100120586	Greer	SC		08/18/2023	8.625	189,233		220,000
100120587	Bakersfield	CA		08/18/2023	7.125	164,362		325,000
100120588	Falls Church	VA		08/18/2023	7.875	543,206		790,000
100120589	Santa Clarita	CA		08/18/2023	7.875	888,262		1,100,000
100120590	Las Vegas	NV		08/18/2023	6.999	294,268		1,049,999
100120591	Phoenix	AZ		08/18/2023	9.875	320,274		380,000
100120592	Washington	DC		08/18/2023	10.250	188,031		233,000
100120593	Phoenix	AZ		08/18/2023	7.999	235,590		331,000
100120594	San Bruno	CA		08/18/2023	8.875	1,708,375		2,100,000
100120595	Lake Elsinore	CA		08/18/2023	9.375	337,264		405,000
100120596	Houston	TX		08/18/2023	7.375	271,705		355,000
100120597	Hyattsville	MD		08/18/2023	8.875	141,002		190,000
100120598	Bakersfield	CA		08/18/2023	8.499	179,107		260,000
100120599	Lanham	MD		08/18/2023	8.125	311,912		412,000
100120600	Redondo Beach	CA		08/18/2023	9.250	1,094,611		1,270,000
100120601	Columbia	TN		08/18/2023	9.125	314,871		395,000
100120602	Acton	CA		08/18/2023	9.499	520,119		654,000
100120603	Frisco	TX		08/18/2023	7.750	1,458,001		1,910,000
100120604	Manteca	CA		08/18/2023	7.999	966,020		1,200,000
100120605	Vacaville	CA		08/18/2023	9.499	567,864		699,999
100120606	Largo	FL		08/18/2023	9.250	239,848		270,000
100120607	Humble	TX		08/18/2023	9.125	156,682		192,000
100120608	Orlando	FL		08/18/2023	6.999	247,947		359,000
100120609	Southfield	MI		08/18/2023	8.250	190,308		230,000
100120610	Victorville	CA		08/18/2023	8.750	177,058		360,000
100120611	Severna Park	MD		08/18/2023	9.625	674,163		880,000
100120612	Fort Lauderdale	FL		08/18/2023	8.375	343,496		469,999
100120613	Phoenix	AZ		08/18/2023	7.999	314,519		435,000
100120614	Orlando	FL		08/18/2023	8.499	213,754		370,000
100120615	Troutdale	OR		08/18/2023	6.999	467,768		590,000
100120616	Fort Worth	TX		08/18/2023	6.875	363,025		455,000
100120617	Vancouver	WA		08/18/2023	9.750	455,913		569,999
100120618	Tahoma	CA		08/18/2023	8.250	885,466		1,100,000
100120619	Atlanta	GA		08/18/2023	9.750	773,006		901,000
100120620	Corona	CA		08/18/2023	8.875	682,077		834,999
100120621	Baltimore	MD		08/18/2023	7.375	293,472		425,000
100120622	Los Angeles	CA		08/18/2023	7.625	409,446		650,000
100120623	El Segundo	CA		08/18/2023	7.625	564,601		695,000
100120624	South Gate	CA		08/18/2023	7.250	299,799		595,000
100120625	Los Angeles	CA		08/18/2023	7.750	378,871		580,000
100120626	Bloomfield	NJ		08/18/2023	7.999	473,576		670,000
100120627	Temecula	CA		08/18/2023	7.999	450,190		555,000
100120628	Woodbridge	VA		08/18/2023	10.125	476,977		565,000
100120629	Homestead	FL		08/18/2023	8.875	775,089		960,000

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	2	3					Additional	
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100120630	Gardena	CA		08/18/2023	7.999	780,352		1,027,000
100120631	Jacksonville	FL		08/18/2023	7.999	242,087		296,000
100120632	San Antonio	TX		08/18/2023	6.999	149,608		210,000
100120633	Overland Park	KS		08/18/2023	8.750	215,435		280,000
100120634	Columbia	SC		08/18/2023	8.999	129,911		187,000
100120635	Wesley Chapel	FL		08/18/2023	9.999	241,082		308,000
100120636	Villa Park	CA		08/21/2023	8.500	2,275,322		2,800,000
100120637	Richmond	TX		08/21/2023	8.000	346,127		450,000
100120638	Murfreesboro	TN		08/21/2023	8.250	264,366		346,000
100120639	Moreno Valley	CA		08/21/2023	8.750	483,840		630,000
100120640	San Bernardino	CA		08/21/2023	7.875	245,705		365,000
100120641	Eatonton	GA		08/21/2023	8.500	3,379,245		4,500,000
100120642	Tucson	AZ		08/21/2023	7.375	218,421		290,000
100120643	Jackson	NJ		08/21/2023	8.250	376,448		495,000
100120644	Anaheim	CA		08/21/2023	8.875	1,297,807		1,540,000
100120645	Temecula	CA		08/21/2023	9.250	1,590,473		1,949,999
100120646	Wildwood Crest	NJ		08/21/2023	8.875	191,652		248,999
100120647	Hallandale Beach	FL		08/21/2023	6.625	108,316		235,000
100120648	Glen Allen	VA		08/24/2023	7.374	448,012		552,000
100120649	Westminster	MD		08/24/2023	9.499	222,554		292,000
100120650	Parrish	FL		08/24/2023	7.499	267,396		475,000
100120651	Peabody	MA		08/24/2023	8.874	710,836		875,000
100120652	Spotswood	NJ		08/24/2023	9.624	132,158		160,000
100120653	Miami	FL		08/24/2023	8.499	472,320		585,000
100120654	Anchorage	AK		08/24/2023	7.999	749,233		920,000
100120655	Fort Lauderdale	FL		08/24/2023	7.499	1,479,648		2,000,000
100120656	Gold Beach	OR		08/24/2023	7.249	176,911		450,000
100120657	Hot Springs	AR		08/24/2023	9.249	217,428		268,000
100120658	Exeter	CA		08/24/2023	7.999	718,661		941,000
100120659	Kissimmee	FL		08/24/2023	8.999	212,321		360,000
100120660	Miami Shores	FL		08/24/2023	8.124	1,135,384		1,500,000
100120661	Naples	FL		08/24/2023	8.124	1,174,990		2,100,000
100120662	Loxahatchee	FL		08/24/2023	9.874	1,150,158		1,500,000
100120664	Navarre	FL		08/24/2023	7.999	423,480		544,999
100120665	Duncanville	TX		08/24/2023	7.874	376,043		460,000
100120666	Edgewater	FL		08/24/2023	8.249	305,283		430,000
100120667	Orlando	FL		08/24/2023	9.499	340,176		380,000
100120668	Bermuda Dunes	CA		08/24/2023	9.499	951,526		1,100,000
100120669	San Juan Capistrano	CA		08/24/2023	7.999	553,781		690,000
100120670	Baltimore	MD		08/24/2023	9.999	115,511		175,000
100120671	San Francisco	CA		08/24/2023	9.375	6,547,938		12,260,000
100120672	Douglasville	GA		08/24/2023	8.624	348,738		443,000
100120673	Rancho Mirage	CA		08/24/2023	8.124	1,606,694		1,990,000
100120674	Anna Maria	FL		08/24/2023	8.874	3,100,800		5,700,000
100120675	Gardner	MA		08/24/2023	8.875	381,828		496,000
100120676	Deerfield Beach	FL		08/24/2023	9.124	182,938		240,000
100120677	Kissimmee	FL		08/24/2023	8.999	129,821		160,000
100120678	Tampa	FL		08/24/2023	8.249	379,154		465,000
100120679	Aldie	VA		08/24/2023	8.375	1,748,380		2,150,000
100120680	Davie	FL		08/24/2023	9.249	1,392,715		1,700,000
100120681	Snellville	GA		08/24/2023	8.749	218,026		309,000
100120682	Waxahachie	TX		08/24/2023	8.499	352,082		435,000
100120683	Lakeside	MT		08/24/2023	8.749	2,039,960		2,900,000
100120684	Anna	TX		08/25/2023	7.990	283,584		370,000
100120685	Clifton	NJ		08/25/2023	7.990	321,634		423,000

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100120686	Anna	TX		08/25/2023	7.990	316,885		397,000
100120687	Parker	CO		08/25/2023	6.990	372,136		672,000
100120688	Colorado Springs	CO		08/25/2023	7.500	219,180		405,000
100120689	Nashville	TN		08/25/2023	6.990	360,712		1,000,000
100120690	Goodlettsville	TN		08/25/2023	6.875	242,619		330,000
100120691	Temecula	CA		08/25/2023	6.625	281,189		565,000
100120692	Sacramento	CA		08/25/2023	7.250	252,675		425,000
100120693	Mebane	NC		08/25/2023	5.500	282,595		420,000
100120694	Fremont	CA		08/25/2023	6.500	722,660		1,340,000
100120695	Bradenton	FL		08/25/2023	5.990	355,886		646,000
100120696	Lagrange	GA		08/25/2023	6.875	324,967		434,999
100120697	Las Vegas	NV		08/25/2023	7.125	233,793		332,000
100120698	Beaumont	CA		08/25/2023	6.625	343,327		499,999
100120699	Charlotte	NC		08/25/2023	7.500	246,641		335,000
100120700	Manteca	CA		08/25/2023	7.500	479,703		680,000
100120701	Princeton	TX		08/25/2023	7.500	282,024		372,900
100120702	Princeton	TX		08/25/2023	7.375	277,470		369,000
100120703	Kerhonkson	NY		08/25/2023	7.250	242,580		325,000
100120704	Anna	TX		08/25/2023	7.500	258,505		392,000
100120705	Charlotte	NC		08/25/2023	7.500	251,677		334,000
100120706	Princeton	TX		08/25/2023	7.375	235,048		312,000
100120707	Broomfield	CO		08/25/2023	6.375	487,149		665,000
100120708	Brookings	OR		08/25/2023	7.500	286,910		385,000
100120709	Ponder	TX		08/25/2023	7.990	258,856		339,000
100120710	Princeton	TX		08/25/2023	7.500	225,838		298,000
100120711	Lawrenceville	GA		08/25/2023	7.500	326,681		442,000
100120712	Mooresville	NC		08/25/2023	6.625	293,617		409,999
100120713	Cape Coral	FL		08/25/2023	6.875	262,906		373,000
100120714	Hauppauge	NY		08/25/2023	6.500	335,000		675,000
100120715	Henrico	VA		08/25/2023	7.375	257,670		355,000
100120716	Charlotte	NC		08/25/2023	7.500	258,622		366,000
100120717	Princeton	TX		08/25/2023	7.990	236,307		310,000
100120718	San Antonio	TX		08/25/2023	7.125	203,918		300,000
100120719	Morgan Hill	CA		08/25/2023	7.500	710,010		2,000,000
100120720	Ruskin	FL		08/25/2023	6.625	259,823		375,000
100120721	Gold Beach	OR		08/25/2023	7.500	421,377		565,000
100120722	Monroe	NC		08/25/2023	7.125	301,349		469,999
100120723	East Hanover	NJ		08/25/2023	6.500	573,345		811,000
100120724	Katy	TX		08/25/2023	7.500	234,896		295,000
100120725	Clifton	NJ		08/25/2023	7.125	371,700		525,000
100120726	Bayonne	NJ		08/25/2023	7.125	512,021		740,000
100120727	Raleigh	NC		08/25/2023	6.990	231,807		382,000
100120728	Elk Grove Village	IL		08/25/2023	7.500	337,004		515,000
100120729	Princeton	TX		08/25/2023	7.500	282,472		375,000
100120730	San Antonio	TX		08/25/2023	6.625	294,210		450,000
100120731	Ozone Park	NY		08/25/2023	7.375	495,325		662,999
100120732	Lebanon	TN		08/25/2023	6.990	343,448		464,999
100120733	Las Vegas	NV		08/25/2023	7.500	249,519		445,000
100120734	Raleigh	NC		08/25/2023	7.125	286,310		383,000
100120735	Liberty Hill	TX		08/25/2023	6.625	213,967		331,000
100120736	Hermitage	TN		08/25/2023	7.125	248,323		449,000
100120737	Winston Salem	NC		08/25/2023	6.990	217,270		300,000
100120738	Santa Maria	CA		08/25/2023	7.375	401,393		545,000
100120739	Denver	CO		08/25/2023	7.125	231,407		311,000
100120740	Rancho Mirage	CA		08/25/2023	7.500	271,863		397,999

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100120741	Boise	ID		08/25/2023	6.875	471,128		950,000
100120742	Aurora	CO		08/25/2023	7.500	207,951		265,000
100120743	Tenafly	NJ		08/25/2023	7.125	551,448		745,000
100120744	Castle Rock	CO		08/25/2023	7.990	461,047		610,000
100120745	Casa Grande	AZ		08/25/2023	7.500	225,817		350,000
100120746	Sacramento	CA		08/25/2023	7.990	319,928		400,000
100120747	Princeton	TX		08/25/2023	7.500	277,967		368,000
100120748	San Tan Valley	AZ		08/25/2023	6.500	239,276		504,999
100120749	Davenport	FL		08/25/2023	7.500	279,111		354,999
100120750	Houston	TX		08/25/2023	7.375	203,574		262,000
100120751	Anna	TX		08/25/2023	7.375	310,572		411,000
100120752	Cumming	GA		08/25/2023	7.500	308,593		390,000
100120753	Hutto	TX		08/25/2023	6.625	276,629		382,999
100120754	Bonita Springs	FL		08/25/2023	7.375	429,772		575,000
100120755	Wesley Chapel	FL		08/25/2023	7.500	261,100		334,000
100120756	Kirkland	WA		08/25/2023	7.500	342,901		483,000
100120757	Philadelphia	PA		08/25/2023	7.375	219,218		295,000
100120758	Hutto	TX		08/25/2023	5.990	316,063		419,999
100120759	Anna	TX		08/25/2023	7.375	290,391		411,000
100120760	Orange Beach	AL		08/25/2023	8.500	556,093		700,000
100120761	Helen	GA		08/25/2023	7.990	297,389		413,000
100120763	Laurel	MD		08/25/2023	9.990	885,161		985,000
100120764	Chevy Chase	MD		08/25/2023	7.125	446,687		1,100,000
100120765	North Chesterfield	VA		08/25/2023	7.875	182,972		275,000
100120766	Los Angeles	CA		08/25/2023	8.250	1,844,754		2,800,000
100120767	Baton Rouge	LA		08/25/2023	7.500	210,522		273,000
100120768	San Tan Valley	AZ		08/25/2023	7.250	404,301		729,000
100120769	Phoenix	AZ		08/25/2023	7.625	379,688		495,000
100120770	Dallas	TX		08/25/2023	7.875	325,254		530,000
100120771	Aurora	IL		08/25/2023	8.125	213,770		279,000
100120772	San Antonio	FL		08/25/2023	8.250	508,494		623,000
100120773	Imperial Beach	CA		08/25/2023	7.375	503,180		717,000
100120774	Oakhurst	CA		08/25/2023	7.500	431,626		602,000
100120775	Murrieta	CA		08/25/2023	7.500	834,983		1,381,000
100120776	Allen	TX		08/25/2023	8.750	930,776		1,200,000
100120778	Manassas	VA		08/25/2023	9.500	349,031		420,000
100120779	Buena Vista	CO		08/25/2023	7.990	362,733		452,500
100120780	Winter Garden	FL		08/25/2023	8.125	448,437		557,999
100120781	Torrance	CA		08/25/2023	7.375	749,749		1,484,999
100120783	Napa	CA		08/25/2023	8.875	605,261		730,000
100120784	Miramar	FL		08/25/2023	8.750	583,067		739,999
100120785	Mount Juliet	TN		08/25/2023	8.125	555,567		720,000
100120786	Delray Beach	FL		08/25/2023	8.750	106,904		140,000
100120787	Winfield	KS		08/25/2023	8.500	239,902		307,000
100120788	Lakewood	CA		08/25/2023	7.500	646,080		799,999
100120789	Logan	OH		08/25/2023	7.500	661,666		904,999
100120790	Nezperce	ID		08/25/2023	8.250	104,171		219,999
100120791	Sevierville	TN		08/25/2023	8.500	396,298		484,999
100120792	Reno	NV		08/25/2023	8.875	1,065,619		1,400,000
100120793	Conyers	GA		08/25/2023	8.500	218,910		389,999
100120794	Newfield	NJ		08/25/2023	8.125	135,786		195,000
100120795	Denver	CO		08/25/2023	7.625	387,544		501,000
100120796	Waterbury	CT		08/25/2023	9.125	204,832		270,000
100120797	Houston	TX		08/25/2023	8.250	298,775		370,000
100120798	Universal City	TX		08/25/2023	7.625	198,732		276,999

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100120799	Garner	NC		08/25/2023	7.990	497,377		590,999
100120800	Silver Spring	MD		08/25/2023	6.990	299,254		430,000
100120801	Marlton	NJ		08/25/2023	7.875	879,159		1,100,000
100120802	Chandler	AZ		08/25/2023	7.990	569,181		775,000
100120803	Solon	OH		08/25/2023	8.000	705,880		1,321,500
100120804	Broken Bow	OK		08/25/2023	7.875	831,731		1,200,000
100120805	Naples	FL		08/25/2023	8.375	650,313		849,999
100120806	West Yarmouth	MA		08/25/2023	8.250	311,933		510,000
100120807	Montebello	CA		08/25/2023	7.500	376,229		480,000
100120808	Covington	LA		08/25/2023	8.990	548,100		698,000
100120809	Gretna	VA		08/25/2023	8.250	161,688		265,000
100120810	Panama City Beach	FL		08/25/2023	9.375	305,928		375,000
100120811	Olathe	KS		08/25/2023	8.250	586,016		730,000
100120812	Cape Coral	FL		08/25/2023	8.625	484,307		680,000
100120813	San Francisco	CA		08/25/2023	8.250	698,178		1,800,000
100120814	Granada Hills	CA		08/25/2023	8.625	842,493		965,000
100120815	Waterbury	CT		08/25/2023	7.875	133,401		195,000
100120816	Grand Rapids	MI		08/25/2023	8.875	224,083		270,000
100120817	Huntersville	NC		08/25/2023	6.990	98,425		640,000
100120818	Van Nuys	CA		08/25/2023	7.750	633,149		850,000
100120819	Lubbock	TX		08/25/2023	8.990	203,625		243,000
100120820	Miami	FL		08/25/2023	8.250	521,356		675,000
100120821	Eloy	AZ		08/25/2023	7.750	240,565		356,999
100120822	San Diego	CA		08/25/2023	7.875	1,861,354		3,225,000
100120823	Tobyhanna	PA		08/25/2023	8.125	470,606		589,000
100120824	Cape Coral	FL		08/25/2023	8.625	204,581		265,000
100120825	Mabelvale	AR		08/25/2023	8.875	196,630		242,000
100120828	Goodyear	AZ		08/25/2023	8.125	344,319		515,000
100120829	Key West	FL		08/25/2023	7.875	698,517		1,000,000
100120830	Sevierville	TN		08/25/2023	9.250	387,344		494,999
100120831	Miami	FL		08/25/2023	8.375	1,239,774		1,600,000
100120832	Wilson	WY		08/25/2023	7.375	1,041,188		1,499,999
100120833	Davie	FL		08/25/2023	9.875	432,855		469,999
100120836	Fort Myers	FL		08/25/2023	7.375	205,654		335,000
100120837	Davenport	FL		08/25/2023	7.875	330,444		410,000
100120838	Rehoboth Beach	DE		08/25/2023	7.750	1,252,722		1,700,000
100120839	Yuma	AZ		08/25/2023	10.375	501,166		538,000
100120840	Irvington	NJ		08/25/2023	8.750	559,702		695,000
100120841	Hillsboro Beach	FL		08/25/2023	8.125	427,309		585,000
100120842	Redlands	CA		08/25/2023	8.990	518,023		665,000
100120844	Desert Hot Springs	CA		08/25/2023	8.625	413,240		535,000
100120845	Lake Forest	IL		08/25/2023	7.750	1,482,022		2,000,000
100120846	South Beloit	IL		08/25/2023	8.990	127,563		168,000
100120847	Destin	FL		08/25/2023	7.750	329,817		430,000
100120848	New Haven	IN		08/25/2023	8.500	211,804		270,000
100120849	Seattle	WA		08/25/2023	7.375	384,255		510,000
100120850	Saint Petersburg	FL		08/25/2023	7.625	155,335		250,000
100120851	Fort Myers	FL		08/25/2023	7.625	222,175		289,000
100120852	Roseville	MI		08/25/2023	9.375	134,814		180,000
100120853	Litchfield Park	AZ		08/25/2023	7.375	309,252		465,000
100120854	Houston	TX		08/25/2023	8.625	311,467		430,000
100120855	Miami	FL		08/25/2023	9.125	511,087		661,000
100120856	Memphis	TN		08/25/2023	8.375	146,922		178,000
100120861	Stanton	CA		08/28/2023	7.250	655,319		994,999
100120862	La Verne	CA		08/28/2023	7.375	985,412		1,225,000

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100120863	Edgecliff Village	TX		08/28/2023	7.375	265,815		330,000
100120864	Fort Worth	TX		08/28/2023	8.375	407,500		499,999
100120865	Oakland	CA		08/28/2023	7.999	645,109		920,000
100120866	Cooper City	FL		08/28/2023	9.875	404,450		750,000
100120867	Miami Beach	FL		08/28/2023	8.875	384,617		505,000
100120868	Miami	FL		08/28/2023	8.000	151,688		315,000
100120869	Parker	CO		08/28/2023	8.000	480,850		589,999
100120870	Sherman Oaks	CA		08/28/2023	7.999	1,496,620		1,850,000
100120871	Keller	TX		08/28/2023	7.500	383,670		540,000
100120872	Miami	FL		08/28/2023	7.750	397,390		489,999
100120873	Denver	CO		08/28/2023	8.125	431,420		530,000
100120874	Manor	TX		08/28/2023	7.875	347,151		427,000
100120875	Santa Ana	CA		08/28/2023	8.500	244,770		675,000
100120876	Garden Grove	CA		08/28/2023	7.750	934,950		1,150,000
100120877	Oak Creek	WI		08/28/2023	9.500	372,485		460,000
100120878	Sherman Oaks	CA		08/28/2023	8.000	1,821,525		2,235,000
100120879	Alvin	TX		08/28/2023	8.125	287,550		354,170
100120880	Tulare	CA		08/28/2023	8.625	287,016		378,990
100120881	Chula Vista	CA		08/28/2023	8.875	661,770		810,000
100120882	Corona	CA		08/28/2023	8.875	493,162		743,000
100120883	Galveston	TX		08/28/2023	10.500	371,450		460,000
100120884	Pinetop	AZ		08/30/2023	7.624	473,227		535,000
100120885	Hayden	ID		08/30/2023	7.624	421,724		475,000
100120886	Sevierville	TN		08/30/2023	7.625	419,649		472,000
100120887	Ponte Vedra	FL		08/30/2023	6.875	619,025		884,000
100120888	Syracuse	UT		08/30/2023	6.999	385,539		523,000
100120889	Kissimmee	FL		08/30/2023	7.625	441,872		535,000
100120890	Conway	SC		08/30/2023	7.625	289,498		385,000
100120891	Mcdonough	GA		08/30/2023	7.500	287,943		360,000
100120892	Laguna Niguel	CA		08/30/2023	7.375	431,441		714,999
100120893	Laguna Niguel	CA		08/30/2023	7.375	423,314		700,000
100120894	Debary	FL		08/30/2023	6.500	243,755		386,000
100120895	Ocean City	MD		08/30/2023	7.625	229,727		275,000
100120896	Los Angeles	CA		08/30/2023	6.899	986,753		1,338,000
100120897	Tucson	AZ		08/30/2023	7.624	243,705		305,000
100120898	Sausalito	CA		08/30/2023	5.999	637,439		2,250,000
100120899	Hardeeville	SC		08/30/2023	7.625	362,851		525,000
100120900	Shoreline	WA		08/30/2023	6.250	511,407		759,999
100120901	South Jordan	UT		08/30/2023	7.125	605,671		815,000
100120902	Falls Church	VA		08/30/2023	6.999	406,778		699,999
100120903	Aventura	FL		08/30/2023	6.625	261,236		380,000
100120904	Port Angeles	WA		08/30/2023	6.875	404,707		547,000
100120905	Duck Creek Village	UT		08/30/2023	6.500	481,686		620,000
100120906	Oxford	FL		08/30/2023	7.624	311,100		378,600
100120907	Alhambra	CA		08/30/2023	7.500	505,849		575,000
100120908	Danbury	WI		08/30/2023	7.625	290,210		335,000
100120909	Citra	FL		08/30/2023	7.125	248,747		315,000
100120910	Leavenworth	WA		08/30/2023	7.500	461,722		585,000
100120911	Moseley	VA		08/30/2023	7.125	366,498		499,000
100120912	Scottsdale	AZ		08/30/2023	7.375	699,600		1,010,000
100120913	Rehoboth Beach	DE		08/30/2023	7.500	572,225		690,000
100120914	Clayton	GA		08/30/2023	6.624	605,171		830,000
100120915	Gulf Shores	AL		08/30/2023	7.625	243,619		293,000
100120916	Pinetop	AZ		08/30/2023	7.000	233,893		275,000
100120917	Boone	NC		08/30/2023	7.125	396,900		530,000

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100120918	Villas	NJ		08/30/2023	7.625	383,386		428,000
100120919	Orlando	FL		08/30/2023	7.625	473,358		592,000
100120920	Upper Arlington	OH		08/30/2023	7.625	230,387		304,999
100120921	Kissimmee	FL		08/30/2023	7.500	298,140		337,000
100120922	Cape Coral	FL		08/30/2023	7.625	299,307		389,000
100120923	Santa Rosa Beach	FL		08/30/2023	7.625	293,927		485,000
100120924	Smithville	TN		08/30/2023	7.625	228,185		270,000
100120925	Mount Pleasant	SC		08/30/2023	7.625	288,106		325,000
100120926	Troutman	NC		08/30/2023	7.125	725,612		1,160,000
100120927	Compton	CA		08/30/2023	6.990	463,583		625,000
100120928	Lewes	DE		08/30/2023	7.500	309,397		420,000
100120929	Big Bear City	CA		08/30/2023	7.500	493,951		562,000
100120930	Coloma	MI		08/30/2023	7.625	685,423		970,000
100120931	North Cape May	NJ		08/30/2023	7.625	517,434		594,000
100120932	Pensacola	FL		08/30/2023	6.875	286,640		327,999
100120933	Leland	NC		08/30/2023	6.000	250,464		294,000
100120934	Goldsboro	NC		08/30/2023	5.875	266,781		369,999
100120935	Kerman	CA		08/30/2023	7.625	495,549		620,000
100120936	Oak Island	NC		08/30/2023	7.125	281,751		320,000
100120937	Summerville	SC		08/30/2023	5.250	314,636		530,000
100120938	Georgetown	TX		08/30/2023	6.990	442,589		506,000
100120939	Poinciana	FL		08/30/2023	7.000	309,885		365,000
100120940	Hardeeville	SC		08/30/2023	5.990	412,209		490,000
100120941	Port Saint Joe	FL		08/30/2023	7.500	388,102		515,000
100120942	Gold Canyon	AZ		08/30/2023	6.875	510,446		753,000
100120943	Myrtle Beach	SC		08/30/2023	5.750	272,976		385,000
100120944	Apex	NC		08/30/2023	7.500	508,211		608,000
100120945	Hanover	PA		08/30/2023	7.375	397,889		450,000
100120946	Coeur Dalene	ID		08/30/2023	7.625	364,489		410,000
100120947	South Kingstown	RI		08/30/2023	7.500	252,560		369,000
100120948	Oak Island	NC		08/30/2023	7.625	381,473		489,000
100120949	Orange Beach	AL		08/30/2023	7.500	566,107		840,000
100120950	Packwood	WA		08/30/2023	7.625	424,025		478,999
100120951	Gouldsboro	PA		08/30/2023	7.125	286,213		326,999
100120952	Elbert	CO		08/30/2023	7.125	489,106		625,000
100120953	Parrish	FL		08/30/2023	5.875	281,137		370,000
100120954	Silver Spring	MD		08/30/2023	7.625	373,550		445,000
100120955	Methuen	MA		08/30/2023	7.500	298,584		425,000
100120956	Natchitoches	LA		08/30/2023	7.625	234,151		313,499
100120957	Winter Garden	FL		08/30/2023	7.250	320,263		432,000
100120958	Millsboro	DE		08/30/2023	5.990	318,308		375,000
100120959	Reno	NV		08/30/2023	7.500	90,132		439,999
100120960	Gulf Shores	AL		08/30/2023	7.625	305,281		343,999
100120961	Port Charlotte	FL		08/30/2023	7.625	332,535		435,000
100120962	Charlotte	NC		08/30/2023	5.990	275,975		330,000
100120963	Madison	AL		08/30/2023	5.125	304,737		420,000
100120964	Santa Rosa Beach	FL		08/30/2023	7.625	437,148		555,000
100120965	Barrington	NH		08/30/2023	7.375	297,019		357,000
100120966	Las Vegas	NV		08/30/2023	5.500	690,506		1,050,000
100120967	Northport	AL		08/30/2023	7.500	621,216		744,999
100120968	Ocala	FL		08/30/2023	7.625	302,197		341,000
100120969	Lakeway	TX		08/30/2023	7.375	432,727		575,000
100120970	Sicklerville	NJ		08/30/2023	7.500	243,951		310,000
100120971	Springfield	IL		08/30/2023	7.500	283,328		375,000
100120972	Celina	TX		08/30/2023	7.125	579,676		775,000

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100120973	Waynesville	NC		08/30/2023	6.875	402,479		547,000
100120974	Burnsville	NC		08/30/2023	7.000	470,667		640,000
100120975	Leland	NC		08/30/2023	5.750	341,891		479,999
100120976	Ocala	FL		08/30/2023	5.990	270,511		319,999
100120977	Rhododendron	OR		08/30/2023	7.625	514,732		580,000
100120978	Derry	NH		08/30/2023	6.625	549,943		795,000
100120979	Ijamsville	MD		08/30/2023	7.625	601,106		795,000
100120980	Bushnell	FL		08/30/2023	7.625	574,309		760,000
100120981	Ellijay	GA		08/30/2023	7.500	295,068		376,000
100120982	Nashville	TN		08/30/2023	7.625	286,622		410,000
100120983	Lytle Creek	CA		08/30/2023	7.625	414,108		464,999
100120984	Birchwood	WI		08/30/2023	7.625	481,265		933,799
100120985	Lake Havasu City	AZ		08/30/2023	7.500	497,947		570,000
100120986	Frisco	TX		08/30/2023	5.875	682,845		1,280,000
100120987	Brunswick	ME		08/30/2023	7.625	239,490		317,000
100120988	Houston	TX		08/30/2023	7.625	352,188		466,000
100120989	Erie	PA		08/30/2023	7.625	364,676		700,000
100120990	Fair Oaks	CA		08/30/2023	6.875	227,594		589,999
100120991	Ocean Pines	MD		08/30/2023	7.250	304,900		410,000
100120992	Vero Beach	FL		08/30/2023	7.250	400,524		535,000
100120993	Melbourne	FL		08/30/2023	6.990	341,248		461,999
100120994	Sun Valley	ID		08/30/2023	5.500	388,865		670,000
100120995	Clearwater Beach	FL		08/30/2023	7.625	396,806		530,000
100120996	Merced	CA		08/30/2023	7.500	389,597		519,999
100120997	Kingsport	TN		08/30/2023	7.875	320,660		360,000
100120998	Fernandina Beach	FL		08/30/2023	7.500	328,955		448,000
100120999	Georgetown	TX		08/30/2023	7.625	343,473		459,999
100121000	Ocean City	MD		08/30/2023	7.625	310,656		414,999
100121001	Hot Springs	AR		08/30/2023	7.625	335,250		454,000
100121002	Big Bear City	CA		08/30/2023	7.250	593,551		800,000
100121003	Bradley Beach	NJ		08/30/2023	6.990	521,582		714,999
100121004	Lakeville	PA		08/30/2023	7.125	239,798		320,000
100121005	Venice	FL		08/30/2023	6.250	485,364		670,000
100121006	Davenport	FL		08/30/2023	7.625	379,054		458,000
100121007	New Braunfels	TX		08/30/2023	7.250	415,231		510,000
100121008	Lathrop	CA		08/30/2023	5.875	353,138		687,000
100121009	Miramar	FL		08/30/2023	6.990	275,218		369,999
100121010	Saint Albans	ME		08/30/2023	7.375	292,400		379,999
100121011	Broken Bow	OK		08/30/2023	7.625	622,272		894,500
100121012	Dallas	TX		08/30/2023	6.625	329,117		450,000
100121013	Winston Salem	NC		08/30/2023	7.625	231,709		305,000
100121014	Phoenix	AZ		08/30/2023	7.625	307,976		345,000
100121015	Lincoln City	OR		08/30/2023	7.625	604,176		810,000
100121016	Kissimmee	FL		08/30/2023	7.500	276,180		311,999
100121017	Oak Harbor	WA		08/30/2023	6.990	468,247		645,000
100121018	Santa Fe	NM		08/30/2023	7.500	508,422		675,000
100121019	Tracy City	TN		08/30/2023	7.375	297,580		420,000
100121020	Southport	NC		08/30/2023	7.375	276,675		381,000
100121021	Broken Bow	OK		08/30/2023	7.500	716,752		894,000
100121022	Big Bear City	CA		08/30/2023	7.500	457,192		515,000
100121023	Rockport	TX		08/30/2023	7.625	304,269		402,999
100121024	Edgewater	FL		08/30/2023	7.375	300,069		378,000
100121025	Nashville	TN		08/30/2023	7.500	237,533		285,000
100121026	Naples	FL		08/30/2023	6.375	484,870		626,000
100121027	Beech Mountain	NC		08/30/2023	7.500	522,882		748,000

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100121028	Palmetto	FL		08/30/2023	7.625	557,498		749,999
100121029	Bandera	TX		08/30/2023	7.625	354,315		500,000
100121030	Mustang	OK		08/30/2023	6.750	221,003		290,000
100121031	Henderson	NV		08/30/2023	4.990	246,441		765,000
100121032	Kissimmee	FL		08/30/2023	6.499	340,599		730,000
100121033	Raleigh	NC		08/30/2023	8.000	254,045		325,000
100121034	Fernandina Beach	FL		08/30/2023	7.500	418,760		560,000
100121035	Hillsboro	OR		08/30/2023	6.875	392,356		500,000
100121036	Charlotte	NC		08/30/2023	7.125	313,043		420,000
100121037	San Antonio	TX		08/30/2023	7.500	283,821		366,000
100121038	Holland	MI		08/30/2023	6.625	241,906		326,000
100121039	Sarasota	FL		08/30/2023	5.375	379,596		675,000
100121040	Madera	CA		08/30/2023	8.750	162,200		220,000
100121041	Vallejo	CA		08/30/2023	7.875	318,398		535,000
100121042	Everett	WA		08/30/2023	9.750	378,788		624,999
100121043	Channelview	TX		08/30/2023	9.125	113,540		150,000
100121044	Houston	TX		08/30/2023	9.000	345,181		435,000
100121045	Fresno	CA		08/30/2023	10.250	219,656		280,000
100121046	Oxnard	CA		08/30/2023	9.875	265,363		325,000
100121047	Palmetto Bay	FL		08/30/2023	7.500	1,369,489		1,815,000
100121048	Coto De Caza	CA		08/30/2023	7.875	1,719,125		2,125,000
100121049	Hastings	FL		08/30/2023	8.125	242,700		320,000
100121050	Netherlands	NLD		08/28/2023	5.740	564,160		
100121051	Netherlands	NLD		08/28/2023	6.400	96,911		
100121052	Netherlands	NLD		08/28/2023	6.300	86,528		
100121053	Netherlands	NLD		08/28/2023	6.100	254,391		
100121054	Netherlands	NLD		08/28/2023	6.250	484,555		
100121055	Netherlands	NLD		08/28/2023	6.250	817,686		
100121056	Netherlands	NLD		08/28/2023	6.150	195,552		
100121057	Netherlands	NLD		08/28/2023	6.130	362,957		
100121058	Netherlands	NLD		08/28/2023	6.130	10,194		
100121059	Netherlands	NLD		08/28/2023	6.485	137,579		
100121060	Netherlands	NLD		08/28/2023	6.200	304,967		
100121061	Netherlands	NLD		08/28/2023	6.150	147,097		
100121062	Netherlands	NLD		08/28/2023	6.525	203,340		
100121063	Netherlands	NLD		08/28/2023	6.300	121,139		
100121064	Netherlands	NLD		08/28/2023	3.500	415,333		
100121065	Netherlands	NLD		08/28/2023	5.400	6,680		
100121066	Netherlands	NLD		08/28/2023	5.400	151,017		
100121067	Netherlands	NLD		08/28/2023	5.880	166,566		
100121068	Netherlands	NLD		08/28/2023	6.100	356,927		
100121069	Netherlands	NLD		08/28/2023	6.450	207,666		
100121070	Netherlands	NLD		08/28/2023	6.450	13,844		
100121071	Netherlands	NLD		08/28/2023	6.300	246,604		
100121072	Netherlands	NLD		08/28/2023	6.160	330,968		
100121073	Netherlands	NLD		08/28/2023	6.100	115,082		
100121074	Netherlands	NLD		08/28/2023	6.000	311,500		
100121075	Netherlands	NLD		08/28/2023	6.500	230,164		
100121076	Netherlands	NLD		08/28/2023	5.300	177,875		
100121077	Netherlands	NLD		08/28/2023	5.300	4,266		
100126272	Methuen	MA		08/30/2023	8.875	278,800		343,999
100126273	Irvine	CA		08/30/2023	7.875	1,216,209		1,496,320
100126274	Gunnison	CO		08/30/2023	9.875	922,466		1,085,000
100126275	Temecula	CA		08/30/2023	7.625	1,243,044		1,550,000
100126276	Manchester	NH		08/30/2023	9.750	375,458		490,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126277	Littleton	CO		08/30/2023	6.750	1,715,725		2,792,000
100126278	Fort Lauderdale	FL		08/30/2023	7.500	496,777		680,000
100126279	Fort Meade	FL		08/30/2023	8.750	249,661		350,000
100126280	Irvington	NJ		08/30/2023	7.920	511,750		640,000
100126281	Irvington	NJ		08/30/2023	7.920	515,844		655,000
100126282	Irvington	NJ		08/30/2023	7.790	430,063		580,000
100126283	Newark	NJ		08/30/2023	7.920	597,724		745,000
100126284	Little Ferry	NJ		08/30/2023	7.802	458,571		692,000
100126285	Sicklerville	NJ		08/30/2023	7.574	366,816		514,000
100126286	Wilson	NC		08/30/2023	8.800	133,281		160,000
100126287	Newark	NJ		08/30/2023	7.939	660,636		810,000
100126288	Hammonton	NJ		08/30/2023	8.150	174,290		240,000
100126289	Baltimore	MD		08/30/2023	7.399	183,428		346,000
100126290	Waterbury	CT		08/30/2023	8.124	350,529		433,999
100126291	Baltimore	MD		08/30/2023	7.674	159,450		230,000
100126292	Chicago	IL		08/30/2023	7.874	112,963		168,790
100126293	Detroit	MI		08/30/2023	8.652	159,054		205,000
100126294	Waukegan	IL		08/30/2023	8.070	150,418		195,000
100126295	Medford	NY		08/30/2023	7.850	367,046		510,000
100126296	Waterbury	CT		08/30/2023	7.788	294,630		360,000
100126297	Bronx	NY		08/30/2023	8.990	585,371		775,000
100126298	Hicksville	NY		08/30/2023	7.800	505,626		725,000
100126299	Irvington	NJ		08/30/2023	8.038	497,006		650,000
100126300	Bath	PA		08/30/2023	7.772	200,232		409,000
100126301	Mastic Beach	NY		08/30/2023	7.910	345,072		480,000
100126302	Waterbury	CT		08/30/2023	7.763	180,573		235,000
100126303	Ocala	FL		08/30/2023	7.600	139,933		238,000
100126304	Cleveland	OH		08/30/2023	8.100	107,812		140,999
100126305	Trenton	NJ		08/30/2023	7.910	174,319		225,000
100126306	New Britain	CT		08/30/2023	8.050	353,784		434,999
100126307	Coram	NY		08/30/2023	8.222	326,116		485,000
100126308	Nesconset	NY		08/30/2023	8.326	680,533		1,100,000
100126309	Central Islip	NY		08/30/2023	8.650	387,044		480,000
100126310	Trenton	NJ		08/30/2023	7.923	164,475		214,999
100126311	Bethlehem	PA		08/30/2023	7.860	173,544		210,000
100126312	Lowell	MA		08/30/2023	7.560	638,787		932,000
100126313	Waterbury	CT		08/30/2023	8.352	154,500		199,999
100126314	Torrington	CT		08/30/2023	7.960	244,747		319,000
100126315	Newark	NJ		08/30/2023	7.997	572,040		708,000
100126316	Miami	FL		08/30/2023	7.650	538,629		1,150,000
100126317	East Orange	NJ		08/30/2023	8.250	270,756		440,000
100126318	East Orange	NJ		08/30/2023	7.810	511,488		645,000
100126319	Newark	NJ		08/30/2023	8.022	561,141		706,000
100126320	Newark	NJ		08/30/2023	7.460	350,881		495,000
100126321	East Orange	NJ		08/30/2023	7.947	458,775		640,000
100126322	Torrington	CT		08/30/2023	8.107	238,891		312,000
100126323	Torrington	CT		08/30/2023	8.107	229,478		300,000
100126324	Washington	DC		08/30/2023	8.600	1,198,286		1,870,000
100126325	Scranton	PA		08/30/2023	7.700	122,820		152,000
100126326	Trenton	NJ		08/30/2023	7.947	103,629		135,000
100126327	Bayonne	NJ		08/30/2023	7.850	587,598		724,999
100126328	Enfield	CT		08/30/2023	8.397	213,056		275,000
100126329	New Caney	TX		08/30/2023	8.238	209,502		339,000
100126330	Detroit	MI		08/30/2023	8.210	304,205		423,500
100126331	Westfield	MA		08/30/2023	8.100	287,980		350,000

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100126332	Palm Springs	CA		08/30/2023	8.120	1,431,375		2,001,000
100126333	Waterbury	CT		08/30/2023	8.389	153,520		212,000
100126334	Baltimore	MD		08/30/2023	7.910	252,656		311,000
100126335	Toms River	NJ		08/30/2023	8.060	168,106		250,000
100126336	Waterbury	CT		08/30/2023	8.100	186,496		265,000
100126337	Baltimore	MD		08/30/2023	7.638	248,235		309,000
100126338	Davenport	FL		08/30/2023	7.360	251,136		447,000
100126339	Covington	KY		08/30/2023	8.411	160,886		210,000
100126340	Pittston	PA		08/30/2023	8.322	119,038		155,000
100126341	Covington	KY		08/30/2023	8.057	161,786		209,999
100126342	Carpentersville	IL		08/30/2023	7.902	165,824		233,000
100126343	Exeter	PA		08/30/2023	8.397	187,588		234,999
100126344	Hollywood	FL		08/30/2023	7.600	215,470		382,500
100126345	Bridgeton	NJ		08/30/2023	9.066	229,680		274,999
100126346	Fort Lauderdale	FL		08/30/2023	7.600	168,404		275,500
100126347	Bridgeton	NJ		08/30/2023	9.008	205,114		245,000
100126348	Plymouth	PA		08/30/2023	8.610	82,028		115,000
100126349	Plymouth	PA		08/30/2023	8.610	80,601		113,000
100126350	Elsmere	KY		08/30/2023	8.518	160,140		207,000
100126351	Monticello	NY		08/30/2023	7.861	257,746		358,000
100126352	Waterbury	CT		08/30/2023	8.150	237,584		330,000
100126353	Hammond	IN		08/30/2023	7.974	97,043		150,000
100126354	Waterbury	CT		08/30/2023	7.990	177,885		267,000
100126355	Hammond	IN		08/30/2023	7.524	79,521		152,000
100126356	Kansas City	MO		08/30/2023	7.424	155,547		215,000
100126357	Newark	NJ		08/30/2023	8.150	560,339		752,000
100126358	Syracuse	NY		08/30/2023	8.311	131,365		170,000
100126359	Hammond	IN		08/30/2023	7.924	81,518		130,000
100126360	Louisville	KY		08/30/2023	8.360	99,272		140,000
100126361	Columbia	NJ		08/30/2023	8.847	689,520		975,000
100126362	Hammond	IN		08/30/2023	8.024	81,880		133,000
100126363	Kannapolis	NC		08/30/2023	8.024	93,404		164,000
100126364	Wilkes-Barre Township	PA		08/30/2023	8.061	115,227		140,000
100126365	Elyria	OH		08/30/2023	7.938	118,899		155,500
100126366	Mcloud	OK		08/30/2023	7.810	220,196		286,999
100126367	Absecon	NJ		08/30/2023	8.374	100,387		153,000
100126368	Detroit	MI		08/30/2023	8.064	214,104		300,000
100126369	Baltimore	MD		08/30/2023	8.566	119,348		164,000
100126370	Passaic	NJ		08/30/2023	8.272	708,005		1,420,000
100126371	Detroit	MI		08/30/2023	8.947	165,805		214,999
100126372	Dolton	IL		08/30/2023	8.068	188,711		245,000
100126373	Spring Valley	NY		08/30/2023	8.022	247,291		345,000
100126374	Bay Shore	NY		08/30/2023	8.050	259,560		420,000
100126375	Coshocton	OH		08/30/2023	8.361	120,268		195,000
100126376	Brooklyn	NY		08/30/2023	7.743	620,336		1,100,000
100126377	Chicago Heights	IL		08/30/2023	7.990	140,153		200,000
100126378	Kansas City	MO		08/30/2023	7.980	116,549		141,000
100126379	Taylors	SC		08/30/2023	7.872	184,821		280,000
100126380	Hamilton	NJ		08/30/2023	7.735	186,390		240,000
100126381	Belleville	NJ		08/30/2023	8.000	320,125		541,000
100126382	Absecon	NJ		08/30/2023	7.861	279,318		420,000
100126383	Philadelphia	PA		08/30/2023	8.368	194,155		289,999
100126384	Cape May Court House	NJ		08/30/2023	9.100	180,293		246,000
100126385	Exeter	PA		08/30/2023	8.047	171,276		212,000
100126386	Sylmar	CA		08/30/2023	8.285	555,823		715,000

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100126387	Baltimore	MD		08/30/2023	7.650	151,743		230,000
100126388	Salisbury	NC		08/30/2023	8.284	176,645		245,000
100126389	Chesapeake	VA		08/30/2023	7.888	261,503		425,000
100126390	Baltimore	MD		08/30/2023	8.260	346,480		450,000
100126391	Marietta	GA		08/30/2023	7.484	250,376		400,000
100126392	Bronx	NY		08/30/2023	7.788	505,108		850,000
100126393	Baton Rouge	LA		08/30/2023	7.611	216,303		302,500
100126394	Baltimore	MD		08/30/2023	7.850	149,043		195,000
100126395	Baltimore	MD		08/30/2023	7.800	151,965		200,000
100126396	Baltimore	MD		08/30/2023	7.547	163,120		200,000
100126397	Henrico	VA		08/30/2023	8.400	180,870		250,000
100126398	Baltimore	MD		08/30/2023	7.315	150,886		185,000
100126399	Baltimore	MD		08/30/2023	7.565	175,354		215,000
100126400	Baltimore	MD		08/30/2023	8.000	171,298		224,999
100126401	Baltimore	MD		08/30/2023	7.750	140,845		184,999
100126402	Baltimore	MD		08/30/2023	7.750	105,063		137,999
100126403	Baker	LA		08/30/2023	8.288	87,910		123,000
100126404	Baltimore	MD		08/30/2023	7.850	131,709		172,999
100126405	Ridgewood	NY		08/30/2023	7.900	977,418		1,360,000
100126406	Baltimore	MD		08/30/2023	8.000	133,766		176,000
100126407	Haverstraw	NY		08/30/2023	7.768	332,612		435,000
100126408	Atlanta	GA		08/30/2023	7.566	164,936		292,000
100126409	Cape Coral	FL		08/30/2023	7.500	497,184		1,100,000
100126410	Andover	NJ		08/30/2023	8.700	564,602		739,999
100126411	Columbus	OH		08/30/2023	7.889	228,623		325,000
100126412	New Orleans	LA		08/30/2023	8.100	133,843		185,000
100126413	Columbus	OH		08/30/2023	7.600	225,442		310,000
100126414	Fort Lauderdale	FL		08/30/2023	7.400	209,916		325,000
100126415	Fort Lauderdale	FL		08/30/2023	7.600	266,481		404,000
100126416	Fort Lauderdale	FL		08/30/2023	7.410	199,480		325,000
100126417	Lauderhill	FL		08/30/2023	7.442	231,317		350,000
100126418	Baton Rouge	LA		08/30/2023	8.497	207,554		270,000
100126419	Memphis	TN		08/30/2023	8.418	117,832		176,000
100126420	Hamilton	NJ		08/30/2023	7.872	273,039		355,000
100126421	Baltimore	MD		08/30/2023	7.906	147,313		191,000
100126422	Jamaica	NY		08/30/2023	8.700	625,061		890,000
100126423	Endicott	NY		08/30/2023	9.685	351,204		479,999
100126424	Fisherville	KY		08/30/2023	7.768	242,747		525,000
100126425	Albany	NY		08/30/2023	8.240	223,379		300,000
100126426	Syracuse	NY		08/30/2023	8.247	96,088		145,000
100126427	Pittsburgh	PA		08/30/2023	8.422	118,664		168,000
100126428	Fort Worth	TX		08/30/2023	8.538	91,167		135,000
100126429	Scranton	PA		08/30/2023	8.138	173,829		227,000
100126430	Missouri City	TX		08/30/2023	8.131	194,765		270,000
100126431	Paterson	NJ		08/30/2023	7.990	380,618		500,000
100126432	Big Spring	TX		08/30/2023	8.600	96,770		126,000
100126433	Tampa	FL		08/30/2023	8.450	165,885		292,000
100126434	Cranston	RI		08/30/2023	8.750	478,317		710,000
100126435	Paterson	NJ		08/30/2023	8.340	452,935		595,000
100126436	Chicago Heights	IL		08/30/2023	8.500	253,945		329,999
100126437	Warren	MI		08/30/2023	8.339	82,553		115,000
100126438	Indianapolis	IN		08/30/2023	8.322	110,754		180,000
100126439	Rocky Mount	VA		08/30/2023	6.500	48,350		60,355
100126440	Philadelphia	PA		08/30/2023	4.500	86,397		203,120
100126441	Humboldt	TN		08/30/2023	8.000	14,010		89,004

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100126442	Frackville	PA		08/30/2023	8.000	13,799		66,181
100126443	Lakeland	FL		08/30/2023	8.700	18,840		248,991
100126444	Montrose	GA		08/30/2023	10.435	118,147		235,957
100126445	Shelby	NC		08/30/2023	7.000	40,691		194,994
100126446	Oswego	NY		08/30/2023	6.550	6,478		107,707
100126447	Granite City	IL		08/30/2023	9.390	64,936		77,195
100126448	Tuscaloosa	AL		08/30/2023	7.250	9,333		61,071
100126449	Bessemer	AL		08/30/2023	8.990	8,561		575,029
100126451	Conyers	GA		08/30/2023	10.200	39,093		309,271
100126452	Bowling Green	KY		08/30/2023	10.000	40,726		70,850
100126454	Saint Louis	MO		08/30/2023	7.500	87,931		115,471
100126455	Pulaski	NY		08/30/2023	8.060	24,398		146,256
100126456	Homer	NY		08/30/2023	5.000	37,136		178,679
100126457	Altoona	PA		08/30/2023	1.954	11,375		121,442
100126458	Mahanoy City	PA		08/30/2023	8.497	9,037		71,960
100126459	Albany	GA		08/30/2023	12.125	42,054		99,059
100126460	Cochran	GA		08/30/2023	8.250	31,018		128,862
100126461	Philadelphia	PA		08/30/2023	7.950	33,877		130,588
100126462	Owensboro	KY		08/30/2023	7.500	65,895		75,277
100126463	Macon	GA		08/30/2023	9.000	17,076		52,090
100126464	Detroit	MI		08/30/2023	9.980	23,832		99,686
100126465	Sherburne	NY		08/30/2023	8.750	10,168		79,719
100126466	South Charleston	OH		08/30/2023	10.720	67,757		196,836
100126468	Duncanville	TX		08/30/2023	6.000	42,038		270,603
100126469	Jeffersonville	IN		08/30/2023	7.000	32,351		233,355
100126470	Morgantown	KY		08/30/2023	6.750	64,777		111,203
100126471	Rome	GA		08/30/2023	7.375	99,017		523,020
100126472	Litchfield Park	AZ		08/30/2023	6.000	112,448		549,930
100126475	Toms River	NJ		08/30/2023	4.000	165,973		414,524
100126476	Thonotosassa	FL		08/30/2023	6.000	47,701		132,463
100126477	Madison	WI		08/30/2023	6.000	119,633		885,036
100126478	Tifton	GA		08/30/2023	6.000	174,109		232,930
100126479	Palmdale	CA		08/30/2023	10.575	211,272		470,122
100126480	Saint Louis	MO		08/30/2023	7.375	91,531		169,752
100126481	Decatur	GA		08/30/2023	8.150	56,413		284,933
100126482	Sylvania	OH		08/30/2023	6.000	116,445		296,785
100126483	Springfield	MO		08/30/2023	6.875	44,832		143,579
100126484	Lynwood	CA		08/30/2023	6.250	62,413		597,740
100126485	Katy	TX		08/30/2023	10.250	74,766		170,989
100126486	Clayton	IN		08/30/2023	7.434	62,398		235,498
100126487	San Antonio	TX		08/30/2023	8.499	33,637		123,937
100126488	Stringtown	OK		08/30/2023	8.990	27,635		115,726
100126489	Lockport	IL		08/30/2023	7.615	80,026		223,989
100126490	Buford	GA		08/30/2023	8.125	39,542		313,245
100126491	Hamptonville	NC		08/30/2023	9.055	40,758		190,202
100126492	Eureka	CA		08/30/2023	7.250	5,899		383,895
100126493	Humble	TX		08/30/2023	8.520	55,510		231,653
100126494	Woodburn	OR		08/30/2023	8.020	90,523		440,181
100126496	Sanford	FL		08/30/2023	4.000	10,214		258,748
100126497	Lithia	FL		08/30/2023	7.750	22,122		186,756
100126498	Miami	FL		08/30/2023	8.145	89,095		221,246
100126499	Augusta	GA		08/30/2023	6.750	49,291		159,880
100126500	Memphis	TN		08/30/2023	4.249	2,632		50,711
100126501	Arlington	TX		08/30/2023	3.875	4,946		384,716
100126502	San Antonio	TX		08/30/2023	7.125	48,202		228,486

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126503	North Babylon	NY		08/30/2023	7.145	265,856		657,314
100126504	Cleveland	OH		08/30/2023	3.875	3,353		67,866
100126506	Crawfordsville	IN		08/30/2023	7.929	48,826		108,305
100126507	Mabelvale	AR		08/30/2023	3.500	132,906		216,112
100126508	Montgomery	AL		08/30/2023	9.930	53,112		100,550
100126509	Bakersfield	CA		08/30/2023	7.625	19,319		231,394
100126510	Westminster	MD		08/30/2023	8.020	87,740		215,962
100126511	Rochester	NY		08/30/2023	7.895	6,929		118,358
100126512	Montgomery	AL		08/30/2023	8.700	37,224		49,666
100126513	Nelsonville	OH		08/30/2023	10.999	45,904		73,259
100126514	El Paso	TX		08/30/2023	8.490	38,070		143,508
100126515	Greer	SC		08/30/2023	10.473	110,285		198,894
100126516	Renovo	PA		08/30/2023	8.000	25,773		80,779
100126517	Kearneysville	WV		08/30/2023	8.750	66,164		240,631
100126518	Baltimore	MD		08/30/2023	5.640	6,400		291,723
100126519	Stokesdale	NC		08/30/2023	7.500	87,716		178,815
100126520	Buffalo	NY		08/30/2023	9.280	12,993		78,630
100126521	Tallahassaee	FL		08/30/2023	11.540	23,406		101,070
100126522	Valley	AL		08/30/2023	7.840	51,295		78,225
100126523	Oxford	FL		08/30/2023	8.497	13,490		97,217
100126524	Ft Lauderdale	FL		08/30/2023	7.530	125,349		210,691
100126525	Dana	IL		08/30/2023	10.750	8,726		30,092
100126526	Grayson	KY		08/30/2023	8.990	10,743		149,050
100126527	Leavenworth	KS		08/30/2023	8.880	77,912		154,929
100126530	Baltimore	MD		08/30/2023	8.590	39,924		94,461
100126531	Winston Salem	NC		08/30/2023	10.040	10,031		289,276
100126532	Kinston	NC		08/30/2023	12.240	18,897		40,156
100126533	N Tonawanda	NY		08/30/2023	7.533	27,837		139,146
100126534	Knowlesville	NY		08/30/2023	11.102	28,093		96,894
100126535	Toledo	OH		08/30/2023	10.879	58,379		57,322
100126536	Okmulgee	OK		08/30/2023	6.540	74,375		98,051
100126537	Carbondale	PA		08/30/2023	10.078	62,070		97,588
100126538	Philadelphia	PA		08/30/2023	11.494	6,169		193,974
100126539	Conway	SC		08/30/2023	9.892	62,700		177,902
100126540	Beaumont	TX		08/30/2023	10.870	18,477		107,910
100126541	Jonesboro	GA		08/30/2023	9.250	22,520		314,173
100126542	Florence	SC		08/30/2023	5.625	192,078		297,492
100126543	Philadelphia	PA		08/30/2023	3.750	20,649		101,577
100126544	San Diego	CA		08/30/2023	5.000	144,628		635,787
100126545	Greeley	CO		08/30/2023	8.009	14,388		313,699
100126546	Augusta	GA		08/30/2023	8.480	76,912		146,179
100126547	Peoria	IL		08/30/2023	8.000	11,558		51,348
100126548	Buffalo	NY		08/30/2023	6.205	7,143		153,764
100126549	Jacksonville	FL		08/30/2023	7.000	39,467		440,654
100126550	Windsor	CT		08/30/2023	4.250	160,600		301,838
100126551	Milwaukee	WI		08/30/2023	4.500	52,420		114,385
100126552	Blue Island	IL		08/30/2023	4.500	80,401		163,631
100126553	Dingmans Ferry	PA		08/30/2023	4.125	178,227		274,853
100126554	Santee	SC		08/30/2023	9.875	53,409		122,086
100126555	Macon	GA		08/30/2023	7.000	76,881		106,455
100126556	Kansas City	MO		08/30/2023	7.000	29,806		164,392
100126557	La Place	LA		08/30/2023	7.250	309,921		348,928
100126558	Montclair	NJ		08/30/2023	7.000	422,577		440,023
100126560	American Canyon	CA		08/30/2023	7.150	601,879		882,158
100126561	Brockton	MA		08/30/2023	12.375	266,799		540,541

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100126562	Lancaster	CA		08/30/2023	6.000	150,535		343,554
100126563	Jacksonville	FL		08/30/2023	9.100	112,419		252,717
100126564	Bridgeport	NJ		08/30/2023	9.810	132,136		259,618
100126565	Arlington	TX		08/30/2023	8.500	93,771		281,782
100126566	Chicago	IL		08/30/2023	8.160	81,714		86,972
100126567	Waukesha	WI		08/30/2023	6.000	156,968		270,608
100126568	Columbia	SC		08/30/2023	13.500	257,004		323,926
100126569	Dorchester	NJ		08/30/2023	10.470	157,911		167,012
100126570	Kankakee	IL		08/30/2023	7.860	140,429		144,383
100126571	Grand Rapids	MI		08/30/2023	6.960	159,329		319,154
100126572	East Point	GA		08/30/2023	6.325	64,634		344,622
100126573	Dallas	TX		08/30/2023	9.060	76,901		294,161
100126574	Bastrop	LA		08/30/2023	6.960	75,819		169,231
100126575	Hazel Crest	IL		08/30/2023	10.600	81,650		87,748
100126576	Lakeland	FL		08/30/2023	9.470	81,540		216,282
100126577	Houston	TX		08/30/2023	8.560	187,862		228,855
100126578	Lake Worth	FL		08/30/2023	9.140	190,579		388,667
100126579	Morrill	ME		08/30/2023	10.010	144,202		230,598
100126581	Baltimore	MD		08/30/2023	9.800	56,132		105,201
100126582	San Marcos	TX		08/30/2023	12.100	73,306		271,705
100126583	Compton	CA		08/30/2023	8.840	41,802		490,525
100126584	Clinton	ME		08/30/2023	9.400	42,189		69,563
100126585	Greenwell Sprin	LA		08/30/2023	7.000	17,204		233,552
100126586	Windham	ME		08/30/2023	3.500	111,516		293,082
100126587	Conley	GA		08/30/2023	4.750	91,272		140,603
100126588	Riverdale	GA		08/30/2023	5.500	96,618		137,096
100126589	College Park	GA		08/30/2023	6.750	96,528		169,074
100126590	Gilbert	AZ		08/30/2023	8.295	256,937		734,107
100126591	Douglasville	GA		08/30/2023	6.000	184,615		411,401
100126592	Fullerton	CA		08/30/2023	5.500	409,311		1,572,005
100126593	Belleville	IL		08/30/2023	6.000	43,343		60,734
100126594	Speedwell	TN		08/30/2023	2.000	14,006		190,650
100126595	Raleigh	NC		08/30/2023	10.980	64,538		335,631
100126596	Tucson	AZ		08/30/2023	6.000	438,408		4,592,452
100126597	Montgomery	AL		08/30/2023	7.500	80,189		129,479
100126598	Sophia	NC		08/30/2023	9.900	39,258		195,123
100126599	Houston	TX		08/30/2023	7.000	19,469		265,174
100126600	Riverside	CA		08/30/2023	10.625	44,219		506,839
100126601	Billings	MO		08/30/2023	5.690	87,350		326,294
100126602	Ottawa	KS		08/30/2023	7.000	4,385		135,350
100126603	Hebron	CT		08/30/2023	5.000	153,990		342,868
100126604	Merillville	IN		08/30/2023	9.883	56,750		226,710
100126605	Toledo	OH		08/30/2023	7.150	56,470		73,571
100126606	Ormond Beach	FL		08/30/2023	7.908	23,076		275,411
100126607	Sebring	FL		08/30/2023	7.588	21,017		192,679
100126608	Augusta	GA		08/30/2023	11.994	21,998		84,226
100126609	Des Moines	IA		08/30/2023	8.330	12,350		164,087
100126611	Chicago	IL		08/30/2023	9.560	52,853		51,130
100126612	Chicago	IL		08/30/2023	9.750	78,931		228,943
100126613	Rayville	LA		08/30/2023	5.990	8,806		221,560
100126614	Baltimore	MD		08/30/2023	10.130	53,824		56,531
100126615	Detroit	MI		08/30/2023	9.480	46,625		37,471
100126616	Detroit	MI		08/30/2023	7.500	75,164		76,299
100126617	Grand Rapids	MI		08/30/2023	6.480	52,357		206,964
100126618	Mount Morris	MI		08/30/2023	7.500	11,014		55,201

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126619	Thompsonvil	MI		08/30/2023	8.795	7,839		187,448
100126620	Saint Louis	MO		08/30/2023	10.460	42,347		42,396
100126621	Middletown	NY		08/30/2023	7.634	65,345		428,296
100126622	Rochester	NY		08/30/2023	4.922	41,598		145,173
100126623	Rochester	NY		08/30/2023	13.241	36,515		103,647
100126624	Brunswick	OH		08/30/2023	8.050	61,713		204,211
100126625	Huber Heights	OH		08/30/2023	8.330	56,776		142,190
100126626	Youngstown	OH		08/30/2023	10.834	7,287		64,935
100126627	Tulsa	OK		08/30/2023	6.280	16,573		202,301
100126628	Scranton	PA		08/30/2023	8.643	42,325		151,352
100126629	Verona	PA		08/30/2023	10.250	18,355		102,480
100126630	West Chester	PA		08/30/2023	5.480	118,016		405,596
100126631	St Matthews	SC		08/30/2023	4.170	11,903		132,555
100126632	Williamston	SC		08/30/2023	10.270	13,225		169,260
100126633	Madison	TN		08/30/2023	11.750	84,411		291,650
100126635	N Chesterfld	VA		08/30/2023	6.940	24,574		317,507
100126636	Richmond	VA		08/30/2023	9.250	9,747		279,191
100126637	Virgilina	VA		08/30/2023	12.500	3,549		137,373
100126638	Gary	IN		08/30/2023	10.545	15,796		41,763
100126639	Franklin	AL		08/30/2023	9.750	27,363		81,399
100126641	Dayton	OH		08/30/2023	12.570	22,973		109,163
100126642	St Louis	MO		08/30/2023	7.000	25,857		98,339
100126643	Hartford	CT		08/30/2023	11.080	27,164		242,316
100126644	Byron	GA		08/30/2023	7.000	71,936		128,652
100126645	Chicago	IL		08/30/2023	7.000	5,873		261,438
100126646	Hillsboro	KY		08/30/2023	7.000	36,945		90,468
100126647	Hammond	LA		08/30/2023	7.940	60,483		169,839
100126648	Newark	OH		08/30/2023	6.750	77,010		176,847
100126649	Pueblo	CO		08/30/2023	7.250	34,812		159,634
100126650	Cleveland	OH		08/30/2023	12.350	8,361		47,872
100126651	Powder Springs	GA		08/30/2023	4.625	85,921		286,566
100126653	Greenville	SC		08/30/2023	9.880	36,734		218,838
100126654	Chicago	IL		08/30/2023	7.000	62,098		206,187
100126655	Memphis	TN		08/30/2023	7.000	12,535		90,497
100126656	Rocky Mount	NC		08/30/2023	11.390	24,847		43,153
100126657	Shamokin	PA		08/30/2023	6.750	10,152		479,910
100126658	Bradenton	FL		08/30/2023	5.000	52,825		327,280
100126659	Dover	NH		08/30/2023	4.000	173,666		423,824
100126660	Mountain View	CA		08/30/2023	4.250	161,496		2,587,325
100126662	Rancho Cucamonga	CA		08/30/2023	3.750	342,627		686,244
100126663	Coatesville	PA		08/30/2023	6.000	93,291		196,527
100126664	Ellenwood	GA		08/30/2023	7.000	93,135		311,464
100126665	Philadelphia	PA		08/30/2023	4.500	95,020		175,161
100126666	Chicago	IL		08/30/2023	12.760	55,397		268,072
100126667	Madison	OH		08/30/2023	4.280	45,115		271,903
100126668	Miami Beach	FL		08/30/2023	7.375	89,601		214,770
100126669	Belington	WV		08/30/2023	9.090	33,861		50,310
100126670	Piscatway	NJ		08/30/2023	3.375	122,711		343,745
100126671	Shreveport	LA		08/30/2023	4.910	36,052		64,419
100126672	Irvington	NJ		08/30/2023	8.005	57,589		335,965
100126673	Phoenix	AZ		08/30/2023	6.500	110,809		323,228
100126674	Spartanburg	SC		08/30/2023	7.120	5,073		380,310
100126675	St Charles	IL		08/30/2023	5.750	68,285		296,706
100126676	Morton Grove	IL		08/30/2023	5.375	188,591		357,008
100126677	Alford	FL		08/30/2023	7.750	27,446		130,290

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100126678	Stockton	CA		08/30/2023	6.500	304,861		575,617
100126679	Galloway	NJ		08/30/2023	6.000	95,983		165,965
100126680	Two Rivers	WI		08/30/2023	8.750	74,298		119,958
100126681	Bristol	FL		08/30/2023	9.250	31,916		72,322
100126682	Kokomo	IN		08/30/2023	7.000	30,727		65,495
100126683	Royal Palm Beach	FL		08/30/2023	6.000	58,626		491,814
100126684	Boyton Beach	FL		08/30/2023	5.750	81,914		253,821
100126685	Delray Beach	FL		08/30/2023	7.375	78,652		385,687
100126686	Philaelphia	PA		08/30/2023	10.050	14,365		131,044
100126687	Gadsden	SC		08/30/2023	8.840	42,284		166,889
100126688	Patterson	NY		08/30/2023	8.150	227,258		291,325
100126689	Forsyth	GA		08/30/2023	6.000	68,575		97,265
100126690	Philadelphia	PA		08/30/2023	6.375	11,559		229,334
100126691	Hartsdale	NY		08/30/2023	5.000	231,852		684,037
100126692	Fortworth	TX		08/30/2023	7.500	15,054		222,976
100126693	Southport	FL		08/30/2023	11.075	50,851		152,660
100126694	Catlettsburg	KY		08/30/2023	7.800	58,925		87,845
100126695	Molino	FL		08/30/2023	7.500	70,462		207,762
100126696	Hutchinson	KS		08/30/2023	6.750	82,214		149,020
100126697	Woodstock	GA		08/30/2023	9.990	37,758		433,129
100126699	Chicago Heights	IL		08/30/2023	4.875	141,614		270,568
100126700	Yukon	OK		08/30/2023	6.990	72,846		196,869
100126701	Birmingham	AL		08/30/2023	6.250	19,792		88,388
100126702	Schererville	IN		08/30/2023	5.125	229,996		407,897
100126703	Opa Locka	FL		08/30/2023	4.750	87,883		422,501
100126704	Spencerport	NY		08/30/2023	8.990	60,687		168,698
100126705	West Palm Beach	FL		08/30/2023	6.625	130,180		441,438
100126706	Silver Springs	NV		08/30/2023	9.750	26,075		206,411
100126707	Grand Island	NE		08/30/2023	9.900	50,494		248,405
100126708	Riverdale	GA		08/30/2023	7.500	95,845		115,549
100126709	Jacksonville	FL		08/30/2023	10.150	199,223		239,236
100126710	North Fort Myers	FL		08/30/2023	6.375	48,632		131,477
100126711	Jerome	ID		08/30/2023	12.498	8,081		308,296
100126712	Oak Creek	WI		08/30/2023	6.000	284,354		448,466
100126715	Winter Haven	FL		08/30/2023	9.540	132,942		310,298
100126716	Pilot Mtn	NC		08/30/2023	8.740	34,350		95,219
100126717	Lawnside	NJ		08/30/2023	9.780	95,586		209,071
100126718	Baltimore	MD		08/30/2023	7.285	133,736		140,467
100126719	Chester	PA		08/30/2023	8.190	218,976		250,735
100126720	Roseville	MI		08/30/2023	8.000	33,558		153,465
100126721	Vale	NC		08/30/2023	4.500	66,066		492,621
100126722	Bowie	MD		08/30/2023	5.000	219,837		428,049
100126723	Apopka	FL		08/30/2023	10.390	5,172		266,259
100126724	Stewartstown	PA		08/30/2023	6.375	191,081		407,788
100126725	Old Town	FL		08/30/2023	6.000	41,054		84,387
100126726	Franklin	OH		08/30/2023	5.700	70,693		205,596
100126727	Temple	GA		08/30/2023	6.125	103,271		351,733
100126728	Palm Bay	FL		08/30/2023	5.000	94,297		346,489
100126729	Harrisburg	PA		08/30/2023	5.390	62,583		226,166
100126730	York	SC		08/30/2023	6.340	40,668		210,530
100126731	Fort Worth	TX		08/30/2023	5.000	65,978		322,287
100126732	Westmoreland	TN		08/30/2023	7.500	76,956		271,275
100126733	Union City	PA		08/30/2023	6.000	16,730		65,092
100126734	Bellflower	CA		08/30/2023	6.990	88,331		573,047
100126735	Mc Cormick	SC		08/30/2023	6.000	17,477		184,854

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1	Location		4	5	6	7	8	9
	2	3					Additional	
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100126736	Philadelphia	PA		08/30/2023	6.280	75,442		177,429
100126737	Dallas	GA		08/30/2023	6.000	63,862		316,526
100126738	Spokane	WA		08/30/2023	4.000	205,223		714,045
100126739	Melfa	VA		08/30/2023	5.750	133,872		367,799
100126740	Saint Stephen	SC		08/30/2023	5.000	49,033		267,821
100126741	Lawrenceville	GA		08/30/2023	5.880	81,361		346,386
100126742	Victoria	TX		08/30/2023	4.125	50,020		340,574
100126743	Bonners Ferry	ID		08/30/2023	5.625	129,323		558,259
100126744	Guilford	CT		08/30/2023	3.375	69,305		417,831
100126745	Port Huron	MI		08/30/2023	8.345	37,288		116,043
100126746	Fredericksbrg	VA		08/30/2023	6.330	37,097		234,536
100126747	Fillmore	NY		08/30/2023	7.230	53,311		71,066
100126750	Stone Mountain	GA		08/30/2023	7.550	103,560		126,301
100126752	Fullerton	CA		08/30/2023	2.625	324,470		608,600
100126753	Huntington	IN		08/30/2023	6.750	59,046		100,786
100126754	Upper Darby	PA		08/30/2023	8.990	62,038		93,706
100126755	Munhall	PA		08/30/2023	9.990	55,652		76,489
100126757	Hesperia	CA		08/30/2023	4.750	182,185		313,705
100126758	Belleville	MI		08/30/2023	4.780	67,230		147,299
100126759	Belle Center	OH		08/30/2023	8.210	101,671		155,565
100126760	Toledo	OH		08/30/2023	4.500	73,772		146,004
100126761	Indianapolis	IN		08/30/2023	7.560	48,341		80,065
100126762	Merrillville	IN		08/30/2023	4.750	126,400		184,578
100126763	Milwaukee	WI		08/30/2023	5.250	77,422		157,876
100126764	Groves	TX		08/30/2023	4.820	18,319		157,636
100126765	Weldon	NC		08/30/2023	5.000	36,702		85,972
100126766	Edwardsville	IL		08/30/2023	11.250	31,400		54,914
100126767	Selma	AL		08/30/2023	15.190	42,853		74,980
100126768	Streetsboro	OH		08/30/2023	5.250	146,923		263,047
100126769	Lawrenceville	GA		08/30/2023	5.250	88,614		172,489
100126770	Port Orange	FL		08/30/2023	5.250	25,011		252,244
100126771	Marrero	LA		08/30/2023	7.834	59,128		123,304
100126772	Franklin	OH		08/30/2023	5.125	66,668		123,558
100126774	Desoto	TX		08/30/2023	9.750	65,116		81,162
100126775	El Paso	TX		08/30/2023	7.250	32,660		65,884
100126776	Palmdale	CA		08/30/2023	5.990	164,834		317,199
100126779	Athol	MA		08/30/2023	4.500	61,674		106,832
100126780	Chester	IL		08/30/2023	7.475	49,922		86,123
100126782	New Orleans	LA		08/30/2023	4.000	87,628		130,604
100126783	Carlsbad	CA		08/30/2023	4.000	982,665		1,227,887
100126784	Miami	FL		08/30/2023	6.375	164,004		154,184
100126785	Port Angeles	WA		08/30/2023	4.775	128,145		221,711
100126786	Tucson	AZ		08/30/2023	5.350	511,779		609,201
100126787	Ligonier	IN		08/30/2023	7.250	46,558		33,762
100126788	Orlando	FL		08/30/2023	4.125	300,283		608,436
100126789	Middletown	RI		08/30/2023	8.290	20,996		335,484
100126790	Gardnerville	NV		08/30/2023	8.375	18,992		508,211
100126791	Cheraw	SC		08/30/2023	11.000	19,969		158,666
100126794	Virginia Beach	VA		08/30/2023	5.375	164,616		398,371
100126795	Inman	SC		08/30/2023	9.504	45,314		144,203
100126796	Haddon Town	NJ		08/30/2023	4.250	153,751		267,511
100126797	Blooming Prairie	MN		08/30/2023	4.000	64,765		161,039
100126798	Saratoga Spgs	NY		08/30/2023	3.000	68,287		318,565
100126799	Mentor On The Lake	OH		08/30/2023	3.500	63,539		181,307
100126800	Sanford	FL		08/30/2023	1.000	103,078		216,000

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100126801	Tracy	CA		08/30/2023	2.000	253,728		708,912
100126802	Provincetown	MA		08/30/2023	2.000	126,468		490,279
100126804	Laurel	MD		08/30/2023	2.000	293,768		744,041
100126805	Blue Island	IL		08/30/2023	5.250	59,939		142,246
100126806	Chicago	IL		08/30/2023	3.370	72,513		384,507
100126807	Tampa	FL		08/30/2023	3.500	81,392		219,349
100126808	Kennebunk	ME		08/30/2023	2.000	154,563		451,950
100126809	Bartlesville	OK		08/30/2023	8.000	19,318		187,731
100126810	Pomona	CA		08/30/2023	4.000	158,743		574,027
100126811	Bangor	ME		08/30/2023	2.000	70,396		164,707
100126812	Saint Marys	WV		08/30/2023	8.000	4,338		160,608
100126813	Parkville	MD		08/30/2023	4.625	17,189		186,268
100126814	Newark	NJ		08/30/2023	2.500	87,560		369,148
100126815	San Diego	CA		08/30/2023	2.000	258,182		1,033,915
100126816	Brewerton	NY		08/30/2023	1.250	47,137		182,062
100126817	Lewisville	NC		08/30/2023	7.875	118,345		349,195
100126818	Daphne	AL		08/30/2023	3.130	99,225		299,919
100126819	Evanston	IL		08/30/2023	3.000	33,438		348,254
100126822	Las Vegas	NV		08/30/2023	3.750	156,920		408,628
100126823	Miami	FL		08/30/2023	2.483	85,832		339,501
100126825	Westland	MI		08/30/2023	1.000	9,823		149,451
100126826	Harrisville	NY		08/30/2023	5.000	17,114		101,082
100126828	Birmingham	AL		08/30/2023	5.000	36,258		80,151
100126829	Jupiter	FL		08/30/2023	2.500	85,919		463,000
100126830	Chicago	IL		08/30/2023	6.600	91,947		323,428
100126831	Columbus	OH		08/30/2023	2.000	28,952		246,777
100126832	Marysville	WA		08/30/2023	2.035	92,251		556,186
100126833	Boca Raton	FL		08/30/2023	3.750	118,828		459,014
100126834	Clearwater	FL		08/30/2023	2.400	255,102		479,518
100126835	Topeka	KS		08/30/2023	4.375	5,592		110,475
100126836	Bastrop	LA		08/30/2023	8.000	4,784		95,254
100126837	New Orleans	LA		08/30/2023	7.000	23,495		205,602
100126838	Pittston	PA		08/30/2023	7.000	90,109		110,926
100126839	New Fairfield	CT		08/30/2023	4.375	216,414		470,120
100126840	Baltimore	MD		08/30/2023	4.000	48,172		90,722
100126842	Dublin	OH		08/30/2023	7.500	151,033		256,073
100126843	Wilmington	DE		08/30/2023	4.000	76,898		202,067
100126844	Pacific	MO		08/30/2023	7.500	42,560		155,616
100126845	Freedom	IN		08/30/2023	5.000	51,345		158,252
100126847	Lamont	CA		08/30/2023	11.092	61,123		142,253
100126848	Lawrenceville	GA		08/30/2023	6.625	73,405		308,421
100126849	Ecorse	MI		08/30/2023	8.875	10,549		78,478
100126850	Cordova	SC		08/30/2023	5.000	27,605		129,518
100126851	Toledo	OH		08/30/2023	7.500	5,621		12,314
100126852	Phoenix	AZ		08/30/2023	5.000	22,133		319,098
100126853	Kimball	MI		08/30/2023	5.000	87,658		130,284
100126854	Selden	NY		08/30/2023	7.850	345,424		401,539
100126855	Lovingston	VA		08/30/2023	7.190	39,141		238,717
100126856	Pleasantville	NJ		08/30/2023	6.000	62,755		165,583
100126857	Russellville	AR		08/30/2023	9.000	13,858		166,262
100126858	Phoenix	AZ		08/30/2023	4.500	16,165		324,458
100126861	Philadelphia	PA		08/30/2023	4.500	76,696		187,631
100126862	Merrick	NY		08/30/2023	2.500	100,901		670,479
100126863	Apopka	FL		08/30/2023	7.280	36,964		216,259
100126864	Beaverton	OR		08/30/2023	2.500	280,955		486,909

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100126865	Fredericksburg	VA		08/30/2023	4.000	166,570		413,975
100126867	Chicago	IL		08/30/2023	6.700	100,260		192,367
100126868	Sicklerville	NJ		08/30/2023	5.000	101,366		221,649
100126869	Chicago	IL		08/30/2023	5.750	52,685		96,084
100126870	Newman	CA		08/30/2023	4.999	72,454		381,749
100126871	Hillsboro	OH		08/30/2023	8.750	51,274		154,343
100126872	Belton	SC		08/30/2023	5.004	10,620		201,719
100126873	Paducah	KY		08/30/2023	7.022	4,971		118,100
100126874	Tampa	FL		08/30/2023	4.000	162,161		447,967
100126876	Hialeah	FL		08/30/2023	4.625	80,930		187,257
100126877	Miami	FL		08/30/2023	4.625	112,575		301,763
100126878	Hialeah	FL		08/30/2023	4.000	230,864		507,991
100126879	Miami	FL		08/30/2023	4.375	109,368		211,165
100126880	Miami	FL		08/30/2023	4.250	183,660		403,248
100126881	Miami	FL		08/30/2023	3.500	159,560		331,945
100126882	Miami	FL		08/30/2023	3.625	121,262		360,166
100126883	Miami	FL		08/30/2023	3.875	190,139		509,104
100126885	South Bend	IN		08/30/2023	6.990	24,845		138,683
100126886	Hubbard	OH		08/30/2023	7.880	71,175		90,537
100126887	Lenoir	NC		08/30/2023	7.840	62,940		56,814
100126888	Palm Bay	FL		08/30/2023	7.375	211,833		431,378
100126889	Anderson	IN		08/30/2023	12.750	81,754		81,370
100126890	Jamaica	NY		08/30/2023	5.500	443,208		779,395
100126892	Knoxville	TN		08/30/2023	11.500	26,687		252,237
100126893	National Park	NJ		08/30/2023	6.500	150,455		186,764
100126894	Lafayette	LA		08/30/2023	4.125	12,937		168,460
100126895	East Saint Louis	IL		08/30/2023	8.000	62,831		45,895
100126896	Wilmington	NC		08/30/2023	5.000	2,998		257,203
100126897	Bellmawr	NJ		08/30/2023	5.500	173,594		240,584
100126898	Houston	TX		08/30/2023	10.900	214,583		448,076
100126899	Fayetteville	NC		08/30/2023	6.250	17,486		134,224
100126901	Chipley	FL		08/30/2023	7.750	84,046		393,369
100126902	Rushsylvania Village	OH		08/30/2023	10.500	21,654		61,928
100126903	Hialeah	FL		08/30/2023	8.985	11,102		189,417
100126904	Cahokia	IL		08/30/2023	7.500	24,748		68,331
100126905	Rochester	NY		08/30/2023	6.000	20,495		50,706
100126906	Mayodan	NC		08/30/2023	10.750	42,482		91,138
100126907	Poughkeepsie	NY		08/30/2023	5.990	113,188		263,745
100126908	Mableton	GA		08/30/2023	3.375	43,205		211,294
100126910	Morriston	FL		08/30/2023	4.900	38,886		105,718
100126911	St Clair Shores	MI		08/30/2023	9.327	107,473		156,679
100126912	Jackson	OH		08/30/2023	5.250	28,624		83,863
100126913	Old Forge	PA		08/30/2023	7.875	76,894		136,643
100126914	Albertson	NY		08/30/2023	4.990	418,141		746,220
100126915	Chester	MD		08/30/2023	8.000	312,662		413,468
100126916	Baker	LA		08/30/2023	8.000	48,788		90,207
100126917	Coram	NY		08/30/2023	6.230	277,113		471,825
100126918	Conroe	TX		08/30/2023	8.000	141,043		238,890
100126919	Charlotte	NC		08/30/2023	3.500	115,098		465,234
100126920	San Diego	CA		08/30/2023	2.000	338,857		1,172,223
100126922	Tampa	FL		08/30/2023	6.250	135,317		298,994
100126923	Chicago	IL		08/30/2023	1.000	88,619		213,710
100126924	Vallejo	CA		08/30/2023	5.120	272,464		844,570
100126925	Santa Cruz	CA		08/30/2023	3.560	313,647		1,235,053
100126926	Paducah	KY		08/30/2023	7.915	76,253		115,244

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100126927	Lebanon	IN		08/30/2023	11.260	83,317		410,644
100126928	San Francisco	CA		08/30/2023	2.375	721,194		1,964,398
100126929	Monmouth Beach	NJ		08/30/2023	2.000	560,683		1,150,000
100126930	Harper Woods	MI		08/30/2023	4.125	43,615		160,012
100126931	Delray Beach	FL		08/30/2023	8.520	7,006		273,570
100126932	Erie	PA		08/30/2023	5.170	69,563		100,286
100126933	Ontario	CA		08/30/2023	4.750	173,391		529,732
100126934	Palm Harbor	FL		08/30/2023	3.500	101,257		492,090
100126935	Hemet	CA		08/30/2023	4.750	185,786		449,214
100126936	Miami	FL		08/30/2023	4.000	18,638		594,811
100126937	Hadley	PA		08/30/2023	8.230	48,880		83,263
100126938	Champlain	NY		08/30/2023	8.942	47,467		175,664
100126939	Liverpool	NY		08/30/2023	7.730	69,997		129,397
100126940	Philadelphia	PA		08/30/2023	7.000	17,319		92,140
100126941	Merkel	TX		08/30/2023	6.500	58,422		127,185
100126942	East Saint Louis	IL		08/30/2023	8.260	90,073		42,524
100126943	Bellmawr	NJ		08/30/2023	9.345	110,223		211,800
100126946	Monroe	MI		08/30/2023	4.750	116,732		195,002
100126947	Schenectady	NY		08/30/2023	8.900	183,098		242,434
100126948	Chicago	IL		08/30/2023	6.750	16,246		512,751
100126949	Cinti	OH		08/30/2023	10.534	32,709		248,571
100126950	Buford	GA		08/30/2023	3.460	86,740		451,201
100126952	Rivesville	WV		08/30/2023	6.750	27,924		85,747
100126953	Milwaukee	WI		08/30/2023	11.620	106,052		125,753
100126954	Milwaukee	WI		08/30/2023	6.000	80,579		125,596
100126955	Pleasant Grov	AL		08/30/2023	7.490	159,594		215,482
100126956	Palmyra	VA		08/30/2023	5.000	56,278		229,090
100126958	Atlanta	GA		08/30/2023	8.500	119,941		198,971
100126959	Waynesville	GA		08/30/2023	10.550	56,921		129,900
100126960	Myrtle Beach	SC		08/30/2023	10.650	3,646		893,883
100126961	Huntsville	AL		08/30/2023	8.990	87,533		154,131
100126962	Boynton Beach	FL		08/30/2023	8.590	178,646		255,090
100126963	Lake Wales	FL		08/30/2023	8.340	118,068		136,819
100126964	Sandy	UT		08/30/2023	8.270	100,086		562,321
100126965	Saint Louis	MO		08/30/2023	7.625	47,151		70,230
100126967	Granville	NY		08/30/2023	8.000	13,465		60,305
100126968	South Webster	OH		08/30/2023	8.000	10,702		30,624
100126969	Toledo	OH		08/30/2023	3.875	6,728		25,230
100126970	Philadelphia	PA		08/30/2023	10.750	7,228		191,809
100126971	Atlanta	GA		08/30/2023	5.000	64,212		188,863
100126972	Parkland	FL		08/30/2023	5.125	216,922		374,197
100126973	Miami	FL		08/30/2023	5.500	15,067		663,571
100126974	Rockford	IL		08/30/2023	5.750	3,221		58,229
100126975	Edina	MN		08/30/2023	5.000	85,026		626,140
100126976	Milwaukee	WI		08/30/2023	5.000	13,002		207,626
100126977	Katy	TX		08/30/2023	5.250	51,575		124,989
100126978	West Palm Beach	FL		08/30/2023	4.625	108,667		504,606
100126979	Dorchester	MA		08/30/2023	5.250	156,332		443,201
100126980	Charleston	WV		08/30/2023	7.875	59,867		85,172
100126983	Clifton	NJ		08/30/2023	5.000	313,791		434,727
100126984	Springboro	OH		08/30/2023	8.990	121,412		140,144
100126985	Hazel Crest	IL		08/30/2023	4.500	32,355		83,082
100126986	Hartsville	SC		08/30/2023	8.500	54,269		81,360
100126988	Cleveland	OH		08/30/2023	4.500	12,979		40,630
100126989	Baltimore	MD		08/30/2023	4.500	72,845		133,133

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100126990	New Orleans	LA		08/30/2023	4.500	87,966		156,070
100126991	Kansas City	KS		08/30/2023	4.750	45,493		80,787
100126992	Mableton	GA		08/30/2023	6.125	61,312		153,421
100126993	Dallas	TX		08/30/2023	2.000	72,571		166,485
100126994	Columbia	SC		08/30/2023	4.500	30,178		68,554
100126995	Plymouth	NC		08/30/2023	4.500	20,641		33,242
100126996	Saint Cloud	FL		08/30/2023	4.625	209,691		504,054
100126997	Key West	FL		08/30/2023	5.250	598,033		958,881
100126998	Wawarsing	NY		08/30/2023	4.000	131,845		253,030
100126999	Syracuse	NY		08/30/2023	6.750	119,523		133,882
100127000	Lincolnton	GA		08/30/2023	4.000	255,258		256,922
100127001	Vernon	CT		08/30/2023	4.500	56,231		147,595
100127002	Hazleton	PA		08/30/2023	5.718	70,596		75,326
100127003	Lisbon	ME		08/30/2023	3.500	72,068		126,186
100127006	San Jose	CA		08/30/2023	3.760	297,797		560,529
100127007	Millville	NJ		08/30/2023	8.870	107,412		126,395
100127008	Clinton	TN		08/30/2023	6.000	76,013		125,756
100127009	Atlanta	GA		08/30/2023	6.000	122,968		193,812
100127010	Houston	TX		08/30/2023	3.750	58,287		217,774
100127011	Athens	AL		08/30/2023	3.750	76,194		138,189
100127013	Tahuya	WA		08/30/2023	4.500	22,623		134,519
100127014	Stuart	FL		08/30/2023	4.500	69,077		134,263
100127015	Mount Vernon	NY		08/30/2023	2.000	237,948		631,548
100127017	Springfield	MA		08/30/2023	4.500	54,984		172,112
100127018	San Antonio	TX		08/30/2023	3.375	45,872		137,037
100127019	Albuquerque	NM		08/30/2023	4.875	66,349		243,562
100127020	Galt	CA		08/30/2023	4.875	153,989		436,637
100127022	Matteson	IL		08/30/2023	9.395	16,671		335,664
100127023	Sarasota	FL		08/30/2023	2.250	5,856		604,596
100127024	Woodbine	NJ		08/30/2023	6.250	74,531		402,697
100127025	North Vernon	IN		08/30/2023	8.375	53,872		126,165
100127026	Dallas	TX		08/30/2023	5.000	32,643		158,164
100127027	Los Lunas	NM		08/30/2023	7.250	48,719		133,771
100127028	Niagara Falls	NY		08/30/2023	3.000	88,911		241,861
100127029	Hialeah	FL		08/30/2023	5.000	232,753		393,045
100127030	Chicago	IL		08/30/2023	5.000	96,120		233,691
100127031	Butler	PA		08/30/2023	10.950	80,845		125,781
100127032	El Paso	TX		08/30/2023	7.615	89,388		344,507
100127033	Daytona Beach	FL		08/30/2023	6.250	24,153		180,412
100127034	East Sparta	OH		08/30/2023	7.450	101,772		207,525
100127036	Pittsburgh	PA		08/30/2023	5.000	90,162		206,412
100127037	Glen Burnie	MD		08/30/2023	6.500	221,339		393,303
100127038	Elkridge	MD		08/30/2023	5.250	175,866		389,149
100127040	Milford	CT		08/30/2023	4.375	179,166		404,771
100127041	Knoxville	TN		08/30/2023	4.750	129,317		256,587
100127042	Lincolnville	KS		08/30/2023	7.100	31,278		66,444
100127043	Chicago	IL		08/30/2023	8.750	61,517		170,603
100127044	Milwaukee	WI		08/30/2023	8.550	77,759		153,716
100127045	Newport	KY		08/30/2023	5.000	12,879		147,785
100127046	Port Huron	MI		08/30/2023	5.000	17,837		109,980
100127047	Willis	TX		08/30/2023	9.250	91,132		229,589
100127048	Kissimmee	FL		08/30/2023	6.500	12,781		340,790
100127049	Shreveport	LA		08/30/2023	7.625	16,287		96,304
100127050	Saint Louis	MO		08/30/2023	11.250	55,569		43,456
100127051	Centerline	MI		08/30/2023	8.625	33,641		153,214

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127052	Mesa	AZ		08/30/2023	7.000	24,624		376,361
100127053	Greenville	NC		08/30/2023	5.000	11,690		99,137
100127055	Aztec	NM		08/30/2023	6.260	39,078		211,153
100127056	Lebanon Jct	KY		08/30/2023	7.875	25,236		120,396
100127057	Detroit	MI		08/30/2023	7.000	28,109		63,010
100127058	Ilion	NY		08/30/2023	8.040	58,206		138,460
100127059	Dunn Loring	VA		08/30/2023	7.000	173,459		796,758
100127060	Falls Church	VA		08/30/2023	5.500	272,718		434,522
100127061	Napa	CA		08/30/2023	7.500	471,462		1,213,564
100127062	Brooklyn	NY		08/30/2023	5.125	567,468		939,899
100127063	New City	NY		08/30/2023	8.375	259,207		705,320
100127064	Cincinnati	OH		08/30/2023	11.915	46,156		136,205
100127066	Toledo	OH		08/30/2023	7.000	3,120		40,678
100127067	Kansas City	KS		08/30/2023	11.580	8,077		157,160
100127068	Philadelphia	PA		08/30/2023	5.000	11,267		87,199
100127069	Port Huron	MI		08/30/2023	8.500	67,674		229,309
100127070	Philadelphia	PA		08/30/2023	9.490	22,617		115,861
100127071	Detroit	MI		08/30/2023	6.495	38,514		46,475
100127072	Port Arthur	TX		08/30/2023	12.950	7,901		116,346
100127073	Nashville	TN		08/30/2023	7.800	146,108		358,251
100127074	Upper Marlbor	MD		08/30/2023	4.000	191,163		375,280
100127075	Cleveland	OH		08/30/2023	5.000	17,404		79,787
100127076	Fort Lauderdale	FL		08/30/2023	3.000	576,878		1,009,049
100127077	Red Springs	NC		08/30/2023	15.745	12,787		48,948
100127078	Cairo	IL		08/30/2023	13.975	16,259		12,004
100127079	Gary	IN		08/30/2023	12.005	13,150		28,936
100127080	Las Vegas	NV		08/30/2023	5.000	59,209		650,466
100127081	Imler	PA		08/30/2023	7.990	39,137		141,178
100127083	Douglas	GA		08/30/2023	9.250	87,643		112,744
100127084	Jacksonville	NC		08/30/2023	7.990	11,838		274,037
100127085	Greencastle	IN		08/30/2023	8.800	64,025		275,098
100127086	Atlanta	GA		08/30/2023	3.625	8,631		155,738
100127087	Memphis	TN		08/30/2023	5.000	10,799		86,096
100127088	Norfolk	VA		08/30/2023	7.560	119,569		168,200
100127089	Cleveland	OH		08/30/2023	8.660	15,381		57,074
100127090	Grayson	GA		08/30/2023	7.000	367,815		653,156
100127091	Cape Coral	FL		08/30/2023	6.875	32,666		207,631
100127092	Jacksonville	FL		08/30/2023	2.000	9,668		269,007
100127093	Tulare	CA		08/30/2023	5.000	122,807		400,506
100127094	Hoffman Estates	IL		08/30/2023	4.000	190,756		510,000
100127095	Windsor	VA		08/30/2023	9.890	251,485		336,963
100127096	Prairieville	LA		08/30/2023	10.683	87,526		127,742
100127097	Stonewood	WV		08/30/2023	10.140	65,801		66,197
100127098	Gary	IN		08/30/2023	13.150	40,873		74,077
100127099	Earlimart	CA		08/30/2023	3.000	37,452		275,345
100127100	Riverside	NJ		08/30/2023	4.875	91,236		395,721
100127101	Richmond	VA		08/30/2023	7.000	21,462		211,641
100127102	Swedesboro	NJ		08/30/2023	6.300	190,414		215,421
100127104	Milford	PA		08/30/2023	7.725	107,151		179,097
100127105	Grand Rapids	MI		08/30/2023	4.750	28,851		151,847
100127106	Arlington	TX		08/30/2023	9.370	85,835		403,288
100127107	Orlando	FL		08/30/2023	9.990	7,974		433,924
100127108	Des Moines	IA		08/30/2023	3.370	19,266		166,120
100127109	Miramar	FL		08/30/2023	6.750	135,179		232,922
100127110	Lauderhill	FL		08/30/2023	5.000	21,897		163,250

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127111	Union Grove	WI		08/30/2023	10.920	24,525		389,046
100127112	Tampa	FL		08/30/2023	9.690	130,625		254,999
100127113	Tulsa	OK		08/30/2023	7.730	26,038		106,309
100127115	Kalamazoo	MI		08/30/2023	13.231	31,051		74,259
100127116	Desmoines	IA		08/30/2023	7.125	47,249		151,095
100127118	La Pine	OR		08/30/2023	6.000	67,542		342,422
100127119	Jacksonville	FL		08/30/2023	6.125	18,529		178,557
100127120	Sharpsburg	GA		08/30/2023	7.500	146,227		326,546
100127121	Richmond	VA		08/30/2023	6.000	103,606		191,692
100127122	New Castle	DE		08/30/2023	5.000	64,453		382,814
100127123	N Charleston	SC		08/30/2023	5.000	59,069		194,041
100127124	Joliet	MT		08/30/2023	7.400	64,056		160,649
100127125	Hockley	TX		08/30/2023	6.900	26,917		184,244
100127126	Eldridge	IA		08/30/2023	5.930	28,115		298,227
100127127	Jasper	GA		08/30/2023	5.000	42,333		294,744
100127128	Nashville	TN		08/30/2023	6.950	76,940		622,714
100127129	Inglewood	CA		08/30/2023	7.000	170,954		1,079,173
100127130	Orlando	FL		08/30/2023	6.000	17,190		349,225
100127132	San Antonio	TX		08/30/2023	6.875	40,165		251,072
100127134	Philipsburg	PA		08/30/2023	10.827	44,731		110,580
100127135	Cleveland	OH		08/30/2023	8.100	26,429		41,740
100127136	Kaysville	UT		08/30/2023	3.250	15,252		934,112
100127137	Oklahoma City	OK		08/30/2023	12.090	24,933		129,850
100127138	Gideon	MO		08/30/2023	10.400	30,913		62,042
100127140	Memphis	TN		08/30/2023	5.000	16,919		71,750
100127141	Bolivar	TN		08/30/2023	8.750	39,354		145,786
100127142	Salem	NJ		08/30/2023	2.250	48,171		328,389
100127143	Atlanta	GA		08/30/2023	4.750	19,967		504,205
100127144	Bakersfield	CA		08/30/2023	9.000	25,268		260,576
100127145	Miami	FL		08/30/2023	11.750	27,489		762,247
100127146	Harrisburg	PA		08/30/2023	7.080	44,190		95,866
100127147	St. Louis	MO		08/30/2023	7.000	58,533		79,732
100127148	Schaumburg	IL		08/30/2023	4.500	181,381		302,706
100127149	Houston	TX		08/30/2023	8.900	53,127		1,093,038
100127150	Elkhart	IN		08/30/2023	7.625	10,516		117,282
100127151	Philadelphia	PA		08/30/2023	7.000	25,741		119,455
100127152	Saratoga Spgs	NY		08/30/2023	9.000	41,823		131,496
100127153	Fayetteville	NC		08/30/2023	10.000	70,248		145,797
100127154	Somerset	NJ		08/30/2023	5.500	210,621		287,023
100127155	Yukon	OK		08/30/2023	13.100	94,964		160,507
100127156	Philadelphia	PA		08/30/2023	10.250	11,391		108,977
100127157	West Palm Beach	FL		08/30/2023	7.625	27,131		391,866
100127158	Philadelphia	PA		08/30/2023	7.500	21,359		135,894
100127159	Miami	FL		08/30/2023	6.000	68,540		303,801
100127160	Rocky Ford	GA		08/30/2023	10.590	19,274		136,694
100127162	Johnson City	NY		08/30/2023	3.500	27,343		143,866
100127163	Hopewell	VA		08/30/2023	9.050	83,783		155,551
100127164	Cleveland	OH		08/30/2023	10.463	42,656		152,856
100127165	Orlando	FL		08/30/2023	7.000	21,550		234,320
100127166	Baltimore	MD		08/30/2023	10.000	67,990		82,412
100127167	Louisville	KY		08/30/2023	10.980	61,823		73,196
100127168	Gary	IN		08/30/2023	11.320	23,771		70,328
100127169	Atlanta	GA		08/30/2023	6.875	129,072		554,104
100127170	Minneapolis	MN		08/30/2023	5.500	39,462		202,125
100127171	Queensbury	NY		08/30/2023	6.345	37,099		174,055

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1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100127172	Oxnard	CA		08/30/2023	7.335	189,354		839,501
100127173	Delhi	CA		08/30/2023	6.870	52,483		394,963
100127175	Miami	FL		08/30/2023	2.500	59,226		653,191
100127176	Brooklyn	NY		08/30/2023	5.625	318,749		1,978,082
100127177	Aventura	FL		08/30/2023	7.250	264,906		1,950,495
100127178	Bradenton	FL		08/30/2023	6.000	198,193		688,413
100127180	Hialeah Gardens	FL		08/30/2023	4.250	88,459		433,314
100127182	Somerville	MA		08/30/2023	6.250	22,915		825,863
100127183	Dorchester	MA		08/30/2023	6.875	17,534		530,494
100127184	Pittsburgh	PA		08/30/2023	6.000	39,956		100,542
100127186	Bronx	NY		08/30/2023	4.000	357,460		773,272
100127192	West Point	GA		08/30/2023	11.010	37,304		278,351
100127193	Stpete	FL		08/30/2023	7.640	250,902		466,502
100127194	Bolingbrook	IL		08/30/2023	7.715	186,962		316,004
100127195	Milwaukee	WI		08/30/2023	11.500	89,417		139,658
100127197	Hope Mills	NC		08/30/2023	8.940	42,377		155,384
100127198	Baltimore	MD		08/30/2023	9.418	35,766		94,350
100127200	Baltimore	MD		08/30/2023	9.170	58,806		46,028
100127201	Saint Peters	MO		08/30/2023	8.250	122,127		246,489
100127202	Decatur	GA		08/30/2023	8.250	49,639		241,003
100127203	Ellijay	GA		08/30/2023	5.004	51,080		208,696
100127204	Lake Park	GA		08/30/2023	8.010	238,895		212,940
100127205	Ellenwood	GA		08/30/2023	6.996	81,740		268,381
100127206	St Louis	MO		08/30/2023	9.890	43,497		132,084
100127209	Hickory	NC		08/30/2023	8.440	79,877		112,493
100127210	Mount Carmel	PA		08/30/2023	1.000	5,227		69,660
100127211	Saint Louis	MO		08/30/2023	8.700	65,266		120,977
100127212	Bethel	VT		08/30/2023	11.625	105,648		176,067
100127213	Loganville	GA		08/30/2023	7.630	69,440		302,816
100127214	Canadohta Lake	PA		08/30/2023	6.375	7,333		50,314
100127215	Trafford	AL		08/30/2023	5.000	27,758		108,053
100127216	Henderson	NC		08/30/2023	4.250	59,888		108,073
100127218	Waukegan	IL		08/30/2023	3.000	114,321		202,133
100127219	Chicago	IL		08/30/2023	6.500	42,897		43,281
100127220	Sheboygan	WI		08/30/2023	5.960	26,294		316,288
100127221	Kalispell	MT		08/30/2023	4.125	37,937		252,327
100127222	Watkinsville	GA		08/30/2023	3.500	239,589		933,485
100127223	Philadelphia	PA		08/30/2023	3.500	25,592		80,893
100127224	Cincinnati	OH		08/30/2023	14.340	3,977		224,265
100127225	Raymore	MO		08/30/2023	5.000	79,087		266,536
100127226	Port St Lucie	FL		08/30/2023	4.250	126,412		488,365
100127227	Brown Deer	WI		08/30/2023	4.500	98,128		268,949
100127228	Lauderdale Lakes	FL		08/30/2023	4.000	79,296		283,002
100127229	Milwaukee	WI		08/30/2023	3.875	38,283		87,726
100127230	Tempe	AZ		08/30/2023	5.875	88,696		513,278
100127231	Fayetteville	NC		08/30/2023	4.875	189,290		871,946
100127232	Clifton	NJ		08/30/2023	4.500	285,643		468,597
100127233	Moorpark	CA		08/30/2023	4.625	218,661		680,470
100127234	Alexandria	VA		08/30/2023	3.125	118,021		486,750
100127235	Santa Fe	NM		08/30/2023	4.250	189,663		771,867
100127238	San Jose	CA		08/30/2023	6.375	52,322		1,679,225
100127239	Chelsea	OK		08/30/2023	6.875	64,750		97,214
100127240	Magnolia	TX		08/30/2023	6.500	55,282		156,299
100127242	Kansas City	KS		08/30/2023	10.500	84,615		283,790
100127243	Boaz	AL		08/30/2023	10.590	40,026		71,532

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100127244	Axton	VA		08/30/2023	7.500	53,679		75,464
100127245	Lake Charles	LA		08/30/2023	9.990	45,851		62,927
100127246	Atlanta	GA		08/30/2023	10.734	9,047		137,532
100127247	Muskogee	OK		08/30/2023	9.980	27,385		57,984
100127248	Lewistown	PA		08/30/2023	9.734	22,765		85,430
100127249	Pleasant Grov	AL		08/30/2023	11.600	122,516		154,174
100127250	Newtown	CT		08/30/2023	7.130	339,766		585,713
100127251	Norwich	CT		08/30/2023	6.990	140,304		244,613
100127252	Clearwater	FL		08/30/2023	7.340	84,387		190,588
100127254	Navarre	FL		08/30/2023	7.240	40,585		256,508
100127255	Opa Locka	FL		08/30/2023	6.935	89,966		231,502
100127256	Belmont	NC		08/30/2023	7.950	60,727		190,919
100127258	Hialeah	FL		08/30/2023	8.510	36,064		169,134
100127260	Saginaw	MI		08/30/2023	8.000	12,488		43,559
100127261	Finleyville	PA		08/30/2023	8.230	67,289		202,148
100127262	West Bath	ME		08/30/2023	10.940	198,551		325,132
100127263	Owatonna	MN		08/30/2023	7.750	32,742		164,105
100127264	Prescott	AZ		08/30/2023	2.250	9,307		572,891
100127265	Blair	OK		08/30/2023	8.150	59,734		122,387
100127266	Albertville	AL		08/30/2023	10.545	133,812		275,281
100127267	Rochester	PA		08/30/2023	6.990	38,124		127,130
100127268	Walker	WV		08/30/2023	4.000	54,116		160,735
100127269	Chicago	IL		08/30/2023	6.850	38,496		87,564
100127270	Gadsden	AL		08/30/2023	6.340	28,295		131,113
100127271	Birmingham	AL		08/30/2023	12.095	56,090		71,692
100127272	Hazel Crest	IL		08/30/2023	9.150	87,960		90,524
100127273	Baldwin	NY		08/30/2023	5.000	254,462		454,873
100127274	Stone Mountain	GA		08/30/2023	5.375	40,046		319,268
100127275	San Antonio	TX		08/30/2023	6.875	31,876		174,619
100127276	Selma	AL		08/30/2023	6.875	56,518		110,533
100127277	Davenport	IA		08/30/2023	6.500	48,740		125,958
100127278	Lakewood	WA		08/30/2023	6.375	58,525		346,381
100127279	Staten Island	NY		08/30/2023	7.990	204,222		601,570
100127280	Cloverdale	IN		08/30/2023	6.500	42,349		90,358
100127281	Somerset	NJ		08/30/2023	5.750	41,598		573,586
100127282	Fort Lauderdale	FL		08/30/2023	6.750	16,375		136,293
100127283	Atco	NJ		08/30/2023	4.625	72,936		129,771
100127284	East Orange	NJ		08/30/2023	4.000	185,239		452,302
100127285	Saint Petersburg	FL		08/30/2023	4.625	159,084		391,956
100127286	Richmond	VA		08/30/2023	2.875	76,839		348,225
100127287	Newport News	VA		08/30/2023	2.875	57,484		121,058
100127288	Cumming	GA		08/30/2023	4.000	304,519		707,051
100127289	Birmingham	AL		08/30/2023	2.375	135,722		333,122
100127290	Long Branch	NJ		08/30/2023	6.500	109,301		412,419
100127291	Larose	LA		08/30/2023	5.000	17,271		447,601
100127292	Santa Maria	CA		08/30/2023	4.000	233,231		629,991
100127293	Virginia Beach	VA		08/30/2023	3.375	105,289		354,812
100127294	Harvey	LA		08/30/2023	5.585	30,814		200,992
100127295	Lawrenceburg	KY		08/30/2023	2.875	101,812		252,434
100127296	Stockton	CA		08/30/2023	2.875	50,614		284,326
100127297	Broad Brook	CT		08/30/2023	2.875	106,484		301,807
100127298	Falls Church	VA		08/30/2023	2.875	237,345		878,145
100127299	East Hartford	CT		08/30/2023	2.875	72,844		232,320
100127301	Tyler	TX		08/30/2023	3.875	166,609		302,447
100127303	Sterling	VA		08/30/2023	6.250	55,563		331,667

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100127304	Cream Ridge	NJ		08/30/2023	3.625	128,264		591,044
100127305	Goodells	MI		08/30/2023	6.625	119,469		288,109
100127306	Whiting	NJ		08/30/2023	7.125	67,623		55,240
100127307	Altamonte Springs	FL		08/30/2023	4.375	92,258		180,983
100127308	Riverbank	CA		08/30/2023	2.875	101,829		428,972
100127310	Houston	TX		08/30/2023	2.875	200,177		434,012
100127312	Wilmington	DE		08/30/2023	7.125	11,043		305,577
100127313	Connersville	IN		08/30/2023	7.375	36,948		126,284
100127314	Toms River	NJ		08/30/2023	6.375	31,836		306,956
100127315	Decatur	GA		08/30/2023	5.375	52,290		218,526
100127317	Kearny	NJ		08/30/2023	3.125	185,036		416,560
100127318	Floral Park	NY		08/30/2023	3.875	324,691		655,256
100127319	Henryville	PA		08/30/2023	6.250	112,151		371,325
100127320	Des Moines	IA		08/30/2023	4.750	100,858		284,751
100127321	Lawrenceville	GA		08/30/2023	4.125	112,234		367,558
100127322	Phillipsburg	NJ		08/30/2023	2.875	122,380		284,152
100127323	Milwaukee	WI		08/30/2023	3.875	78,923		145,983
100127324	Rocky River	OH		08/30/2023	2.875	156,109		479,433
100127325	Kaplan	LA		08/30/2023	5.750	160,382		288,353
100127326	Reading	PA		08/30/2023	6.750	35,072		102,965
100127327	Clark	NJ		08/30/2023	6.500	77,918		1,030,352
100127329	Hillsborough	NH		08/30/2023	4.625	34,688		241,257
100127330	Evansville	IN		08/30/2023	2.875	17,027		176,995
100127331	Gadsden	AL		08/30/2023	3.875	81,260		217,038
100127332	Orange Park	FL		08/30/2023	6.875	64,222		134,017
100127333	Virginia Beach	VA		08/30/2023	8.000	55,433		231,056
100127335	Bensalem	PA		08/30/2023	3.625	87,619		393,652
100127336	Windsor	CA		08/30/2023	2.875	98,432		1,261,731
100127337	Norfolk	VA		08/30/2023	6.729	44,164		229,861
100127338	Archie	MO		08/30/2023	6.216	86,704		206,381
100127339	Oviedo	FL		08/30/2023	6.500	102,743		358,278
100127340	Wellington	KS		08/30/2023	7.125	31,244		90,535
100127341	West New York	NJ		08/30/2023	3.500	262,088		504,115
100127342	Boonton	NJ		08/30/2023	3.125	227,342		615,594
100127343	Orlando	FL		08/30/2023	6.750	109,975		303,848
100127344	East Haven	CT		08/30/2023	6.750	112,510		296,986
100127345	Kent	WA		08/30/2023	3.625	329,897		644,549
100127346	Mobile	AL		08/30/2023	7.000	54,705		165,571
100127347	Lafayette	LA		08/30/2023	6.361	43,792		181,218
100127349	Modesto	CA		08/30/2023	10.250	96,859		485,878
100127350	Gig Harbor	WA		08/30/2023	7.000	71,671		1,332,965
100127351	Kingwood	TX		08/30/2023	8.500	41,825		308,023
100127352	Ponchatoula	LA		08/30/2023	8.500	19,248		134,680
100127353	El Paso	TX		08/30/2023	5.750	77,180		178,829
100127354	Pleasantville	NJ		08/30/2023	4.000	78,515		181,208
100127355	Barling	AR		08/30/2023	7.500	42,338		125,462
100127357	Miami	FL		08/30/2023	7.250	92,422		200,641
100127358	La Place	LA		08/30/2023	3.580	88,032		180,243
100127359	Somerset	NJ		08/30/2023	2.875	44,222		353,425
100127360	Fort Worth	TX		08/30/2023	3.000	15,696		391,417
100127361	Miami	FL		08/30/2023	5.250	122,034		328,391
100127362	Durango	CO		08/30/2023	5.125	281,229		487,710
100127363	Williamsburg	VA		08/30/2023	2.875	152,634		484,569
100127364	New Port Richey	FL		08/30/2023	6.125	33,883		209,918
100127365	Nutley	NJ		08/30/2023	4.000	228,068		432,996

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100127367	Canton	GA		08/30/2023	3.375	106,637		443,730
100127368	Farmingdale	NY		08/30/2023	2.875	197,451		668,885
100127370	Manassas	VA		08/30/2023	2.875	193,538		524,896
100127371	Sacramento	CA		08/30/2023	2.875	160,938		449,160
100127372	Wilmington	VT		08/30/2023	2.875	172,470		524,896
100127373	Tracy	CA		08/30/2023	2.875	248,837		836,822
100127375	Philadelphia	PA		08/30/2023	2.875	233,378		458,259
100127376	Miami	FL		08/30/2023	2.875	111,619		232,653
100127377	Opa Locka	FL		08/30/2023	2.875	132,549		387,348
100127378	Eau Claire	WI		08/30/2023	4.625	186,810		412,863
100127379	Baldwin	NY		08/30/2023	2.875	272,291		642,278
100127380	Aurora	CO		08/30/2023	2.875	194,155		518,805
100127381	Casper	WY		08/30/2023	3.990	63,610		438,310
100127382	Midlothian	TX		08/30/2023	3.125	207,696		480,814
100127384	Parker	CO		08/30/2023	2.875	169,122		635,153
100127385	Chesapeake	VA		08/30/2023	2.875	172,624		509,891
100127386	Marietta	GA		08/30/2023	2.875	162,071		454,287
100127387	Myrtle Beach	SC		08/30/2023	7.000	89,966		263,889
100127388	Chicago	IL		08/30/2023	4.000	316,816		363,432
100127390	Costa Mesa	CA		08/30/2023	7.000	394,681		1,229,303
100127391	River Forest	IL		08/30/2023	6.500	126,643		257,395
100127393	Richmond	VA		08/30/2023	6.875	71,835		227,722
100127394	Miami	FL		08/30/2023	7.658	133,735		486,381
100127395	Newport News	VA		08/30/2023	3.500	139,953		247,255
100127397	Houma	LA		08/30/2023	6.700	72,642		180,276
100127398	Silver Spring	MD		08/30/2023	3.125	277,904		554,949
100127399	Holbrook	NY		08/30/2023	2.875	316,294		749,353
100127400	Dallas	TX		08/30/2023	2.875	229,360		681,310
100127401	Alexandria	VA		08/30/2023	2.875	197,818		534,962
100127402	Woodbridge	VA		08/30/2023	2.875	235,084		762,091
100127468	Gilbert	AZ		09/08/2023	7.250	368,577		488,000
100127469	Goodyear	AZ		09/08/2023	7.625	317,886		395,500
100127470	Holly Springs	NC		09/08/2023	7.625	303,942		398,999
100127471	Mechanicsburg	PA		09/08/2023	7.375	254,384		334,000
100127472	Oakland	CA		09/08/2023	7.625	361,416		524,999
100127473	Ship Bottom	NJ		09/08/2023	7.375	676,797		920,000
100127474	Portland	OR		09/08/2023	7.000	685,574		920,000
100127475	Dallas	TX		09/08/2023	7.250	547,492		735,000
100127476	Murphy	NC		09/08/2023	6.999	312,722		415,000
100127477	Savannah	GA		09/08/2023	7.500	244,955		310,000
100127478	Cliffside Park	NJ		09/08/2023	7.375	537,920		710,000
100127479	West Grove	PA		09/08/2023	6.999	272,136		361,000
100127480	Elizabeth	NJ		09/08/2023	7.125	432,059		620,000
100127481	Austin	TX		09/08/2023	7.625	328,300		415,999
100127482	Hawthorne	CA		09/08/2023	7.125	970,923		1,435,000
100127483	Providence	RI		09/08/2023	6.999	400,688		535,000
100127484	Pigeon Forge	TN		09/08/2023	7.500	726,567		915,000
100127485	Fair Oaks	CA		09/08/2023	7.625	535,330		750,000
100127486	Chicago	IL		09/08/2023	7.625	421,075		580,000
100127487	Stockton	CA		09/08/2023	7.500	383,758		538,999
100127488	Escondido	CA		09/08/2023	6.624	398,965		650,000
100127489	Franklin	TN		09/08/2023	6.999	286,348		380,000
100127490	Ogden	UT		09/08/2023	7.625	338,899		425,000
100127491	Crystal Beach	TX		09/08/2023	7.624	352,520		440,000
100127492	Waldorf	MD		09/08/2023	7.625	288,360		392,000

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100127493	Atlanta	GA		09/08/2023	7.625	238,707		300,500
100127494	Atlanta	GA		09/08/2023	6.950	233,125		311,000
100127495	Durham	NC		09/08/2023	5.999	236,436		352,000
100127496	San Diego	CA		09/08/2023	5.375	475,634		807,400
100127497	North Myrtle Beach	SC		09/08/2023	7.624	287,661		384,999
100127498	Nashville	TN		09/08/2023	7.375	491,730		680,000
100127499	Roswell	GA		09/08/2023	6.375	299,071		440,000
100127500	Riverside	CA		09/08/2023	5.875	446,742		625,000
100127501	Carolina Beach	NC		09/08/2023	7.000	490,922		650,000
100127502	Carolina Beach	NC		09/08/2023	7.375	372,285		500,000
100127503	Vienna	VA		09/08/2023	6.125	636,790		928,499
100127504	Houston	TX		09/08/2023	7.625	244,747		304,000
100127505	Lanham	MD		09/08/2023	7.500	350,912		460,000
100127506	Canyon Lake	TX		09/08/2023	6.499	510,179		690,000
100127507	St Simons Island	GA		09/08/2023	7.625	271,500		361,000
100127508	Ladson	SC		09/08/2023	7.625	304,180		414,999
100127509	Charleston	SC		09/08/2023	6.990	413,996		585,000
100127510	Fox Lake	IL		09/08/2023	7.500	240,963		318,000
100127511	Wilmington	NC		09/08/2023	7.625	392,615		488,000
100127512	Gun Barrel City	TX		09/08/2023	7.625	581,770		810,000
100127513	Grand Junction	CO		09/08/2023	7.625	280,642		360,000
100127514	Deerfield Beach	FL		09/08/2023	7.625	479,193		632,000
100127515	Austin	TX		09/08/2023	7.375	416,150		555,000
100127516	Richmond	VA		09/08/2023	7.375	381,353		515,000
100127517	Port Saint Joe	FL		09/08/2023	7.500	292,285		385,000
100127518	Sahuarita	AZ		09/08/2023	7.625	381,481		510,000
100127519	Long Beach	CA		09/08/2023	7.625	1,064,915		1,450,000
100127520	Dawsonville	GA		09/08/2023	6.624	651,412		875,000
100127521	Aubrey	TX		09/08/2023	7.625	294,442		390,000
100127522	Crescent City	CA		09/08/2023	7.625	379,724		525,000
100127523	Crescent City	CA		09/08/2023	7.625	393,995		550,000
100127524	Bloomingdale	GA		09/08/2023	5.500	229,361		327,000
100127525	Indian Land	SC		09/08/2023	7.250	474,091		625,000
100127526	Wilmington	DE		09/08/2023	7.500	249,894		330,000
100127527	Gilbert	AZ		09/08/2023	6.990	231,848		309,000
100127528	Colorado Springs	CO		09/08/2023	4.990	347,200		480,000
100127529	San Marcos	TX		09/08/2023	5.500	226,356		365,000
100127530	Philadelphia	PA		09/08/2023	6.500	550,449		745,000
100127531	Davenport	FL		09/08/2023	6.000	222,736		305,000
100127532	Murfreesboro	TN		09/08/2023	5.500	297,077		420,000
100127533	Fort Worth	TX		09/08/2023	5.750	245,598		346,000
100127534	New Braunfels	TX		09/08/2023	5.500	219,156		345,000
100127535	Monroe	NY		09/08/2023	6.750	362,993		489,999
100127536	Lehi	UT		09/08/2023	6.500	402,852		548,000
100127537	Rosharon	TX		09/08/2023	5.500	213,509		290,000
100127538	Windsor Mill	MD		09/08/2023	7.500	267,489		350,000
100127539	Katy	TX		09/08/2023	7.000	294,803		390,000
100127540	Newark	NJ		09/08/2023	7.375	472,268		630,000
100127541	Pasadena	CA		09/08/2023	7.500	1,239,190		1,800,000
100127542	Siloam Springs	AR		09/08/2023	6.375	366,484		509,999
100127543	Brentwood	CA		09/08/2023	7.125	843,090		1,200,000
100127544	Volcano	HI		09/08/2023	6.250	296,514		500,000
100127545	Antioch	TN		09/08/2023	6.500	255,064		395,900
100127546	Fresno	CA		09/08/2023	5.625	284,873		430,000
100127547	Coopersburg	PA		09/08/2023	5.375	296,515		420,000

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100127548	Victoria	TX		09/08/2023	7.499	319,139		400,000
100127549	Bakersfield	CA		09/08/2023	7.499	321,282		419,999
100127550	Alexandria	VA		09/08/2023	7.625	408,594		537,000
100127551	Fresno	CA		09/08/2023	6.125	340,894		470,000
100127552	Orlando	FL		09/08/2023	7.375	304,392		400,000
100127553	Braselton	GA		09/08/2023	5.875	257,756		385,000
100127554	Montgomery	TX		09/08/2023	6.125	268,348		395,000
100127555	Gretna	LA		09/08/2023	7.625	254,763		357,000
100127556	Tulare	CA		09/08/2023	7.375	257,406		378,000
100127557	Winter Garden	FL		09/08/2023	6.125	409,532		560,000
100127558	Glendale	AZ		09/08/2023	7.125	313,305		415,000
100127559	Las Vegas	NV		09/08/2023	7.125	455,932		610,000
100127560	Herriman	UT		09/08/2023	7.625	507,364		665,000
100127561	Antioch	CA		09/08/2023	7.499	376,577		502,000
100127562	Zebulon	NC		09/08/2023	6.500	223,882		327,000
100127563	Bryant	AR		09/08/2023	7.500	287,973		380,000
100127564	Sacramento	CA		09/08/2023	7.500	320,297		433,000
100127565	Leander	TX		09/08/2023	7.625	597,270		780,000
100127566	Jacksonville	FL		09/08/2023	7.500	240,991		394,999
100127567	Lehi	UT		09/08/2023	6.499	347,905		505,999
100127568	Kyle	TX		09/08/2023	4.990	349,258		574,999
100127569	Richmond	VA		09/08/2023	7.125	292,509		404,999
100127570	Superior	CO		09/08/2023	6.875	490,481		653,000
100127571	Sacramento	CA		09/08/2023	7.625	384,848		505,000
100127572	Minneapolis	MN		09/08/2023	6.624	519,737		700,000
100127573	Pinellas Park	FL		09/08/2023	6.250	261,433		340,000
100127574	Coopersburg	PA		09/08/2023	5.375	294,263		419,000
100127575	Vero Beach	FL		09/08/2023	6.625	248,949		355,000
100127576	Pflugerville	TX		09/08/2023	7.625	372,168		470,000
100127577	Miami	FL		09/08/2023	7.625	382,414		550,000
100127578	Las Vegas	NV		09/08/2023	7.500	281,652		380,000
100127579	Springfield	OR		09/08/2023	7.300	315,607		449,999
100127580	White Bear Township	MN		09/08/2023	7.375	259,585		370,000
100127581	Lancaster	CA		09/08/2023	7.625	362,009		450,000
100127582	Salem	OR		09/08/2023	7.625	417,728		528,000
100127583	Jacksonville	FL		09/08/2023	7.500	314,330		425,000
100127584	Mesquite	TX		09/08/2023	7.625	234,117		294,999
100127585	New Castle	CO		09/08/2023	6.875	603,753		860,000
100127586	Cedar City	UT		09/08/2023	6.875	239,456		319,000
100127587	Raleigh	NC		09/08/2023	7.375	246,783		327,000
100127588	Lawrenceville	GA		09/08/2023	7.625	248,064		370,000
100127589	Irving	TX		09/08/2023	6.125	437,729		710,000
100127590	Rockledge	FL		09/08/2023	7.500	296,136		392,000
100127591	Roselle	NJ		09/08/2023	6.875	306,114		415,000
100127592	Braselton	GA		09/08/2023	5.250	256,923		376,000
100127593	Sparks	NV		09/08/2023	5.125	368,036		524,999
100127594	Antelope	CA		09/08/2023	5.990	394,510		638,000
100127595	Heber City	UT		09/08/2023	5.500	405,121		556,000
100127596	San Antonio	TX		09/08/2023	6.990	314,224		420,000
100127597	Olivehurst	CA		09/08/2023	7.500	322,859		424,999
100127598	Rosharon	TX		09/08/2023	7.500	339,270		430,000
100127599	Garner	NC		09/08/2023	7.375	248,327		310,000
100127600	Valdez	NM		09/08/2023	7.625	368,066		470,000
100127601	Heber City	UT		09/08/2023	7.250	365,624		570,000
100127602	Tucson	AZ		09/08/2023	7.500	246,985		308,000

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100127603	Herriman	UT		09/08/2023	7.000	417,852		537,000
100127604	Keaau	HI		09/08/2023	7.625	344,967		445,000
100127605	Pflugerville	TX		09/08/2023	7.625	427,070		585,000
100127606	Detroit	MI		09/08/2023	7.625	283,902		355,000
100127607	San Angelo	TX		09/08/2023	7.375	283,493		367,000
100127608	Poughkeepsie	NY		09/08/2023	6.750	296,057		429,999
100127609	Indianapolis	IN		09/08/2023	7.625	373,366		490,000
100127610	Los Angeles	CA		09/08/2023	7.000	845,109		1,125,000
100127611	Gwynn	VA		09/08/2023	7.125	494,062		657,000
100127612	Denver	CO		09/08/2023	7.625	410,921		542,000
100127613	Raleigh	NC		09/08/2023	7.500	305,967		408,000
100127614	Greeley	CO		09/08/2023	7.625	296,024		395,000
100127615	Jamaica Beach	TX		09/08/2023	7.625	302,085		405,000
100127616	Raleigh	NC		09/08/2023	7.500	281,097		354,999
100127617	Ocean City	MD		09/08/2023	7.250	293,929		418,000
100127618	Athol	ID		09/08/2023	7.500	359,489		478,000
100127619	Orlando	FL		09/08/2023	7.375	483,199		650,000
100127620	Unity	NH		09/08/2023	7.375	298,632		410,000
100127621	Laurel	MD		09/08/2023	6.375	226,586		307,000
100127622	Georgetown	TX		09/08/2023	7.625	343,606		440,000
100127623	Marysville	WA		09/08/2023	6.625	525,267		705,000
100127624	Delray Beach	FL		09/08/2023	7.625	285,603		399,999
100127625	Madison	AL		09/08/2023	5.375	227,637		345,000
100127626	Phoenix	AZ		09/08/2023	6.990	330,454		438,699
100127627	Modesto	CA		09/08/2023	6.875	314,706		444,500
100127628	Sacramento	CA		09/08/2023	7.125	348,862		539,000
100127629	Clifton	NJ		09/08/2023	7.375	595,590		865,000
100127630	Converse	TX		09/08/2023	7.625	289,846		383,000
100127631	West Des Moines	IA		09/08/2023	6.750	232,291		324,000
100127632	Miami	FL		09/08/2023	7.500	477,741		730,000
100127633	San Tan Valley	AZ		09/08/2023	7.625	271,901		356,000
100127634	Landisville	NJ		09/08/2023	7.625	296,980		390,000
100127635	Denver	CO		09/08/2023	7.375	483,070		659,999
100127636	North Las Vegas	NV		09/08/2023	7.250	319,436		405,000
100127637	Memphis	TN		09/08/2023	7.625	319,284		430,000
100127638	Eugene	OR		09/08/2023	7.500	465,213		615,000
100127639	East Rutherford	NJ		09/08/2023	6.990	423,105		609,999
100127640	La Mirada	CA		09/08/2023	7.500	738,983		995,000
100127641	Phoenix	AZ		09/08/2023	7.499	396,586		520,000
100127642	Edgewater	MD		09/08/2023	6.624	267,445		361,000
100127643	Spring	TX		09/08/2023	7.250	226,634		286,000
100127644	Saint George	UT		09/08/2023	6.490	228,582		331,000
100127645	Saint Paul	MN		09/08/2023	9.124	229,984		280,000
100127646	Vero Beach	FL		09/08/2023	10.249	646,254		846,000
100127647	Englewood	FL		09/08/2023	7.999	406,192		500,000
100127648	Boca Raton	FL		09/08/2023	8.874	1,381,942		1,949,999
100127649	Hudson	NY		09/08/2023	8.499	258,278		395,000
100127650	Upper Darby	PA		09/08/2023	10.490	124,200		157,000
100127651	Anna Maria	FL		09/08/2023	8.874	3,099,061		5,900,000
100127652	Saint Augustine	FL		09/08/2023	8.624	366,311		462,000
100127653	Miami	FL		09/08/2023	8.970	683,017		895,000
100127654	Ocala	FL		09/08/2023	8.749	137,589		211,000
100127655	La Canada Flintridge	CA		09/08/2023	7.499	607,737		3,525,000
100127656	West Palm Beach	FL		09/08/2023	7.999	381,489		473,499
100127657	Holly Springs	NC		09/08/2023	8.249	410,534		886,000

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100127658	West Palm Beach	FL		09/08/2023	8.999	380,336		500,000
100127659	Linden	NJ		09/08/2023	8.874	108,003		210,000
100127660	New Rochelle	NY		09/08/2023	8.874	777,393		980,000
100127661	Woburn	MA		09/08/2023	8.999	448,461		550,000
100127662	Loch Arbour	NJ		09/08/2023	7.874	2,863,932		3,765,000
100127663	Sag Harbor	NY		09/08/2023	9.249	784,623		1,575,000
100127664	Niceville	FL		09/08/2023	7.874	176,556		277,000
100127665	Staten Island	NY		09/08/2023	7.999	418,093		536,000
100127666	Orange Beach	AL		09/08/2023	7.999	571,469		800,000
100127667	Paterson	NJ		09/08/2023	9.124	393,711		555,000
100127668	Myrtle Beach	SC		09/08/2023	8.999	159,918		293,000
100127669	Goose Creek	SC		09/08/2023	10.374	257,793		314,999
100127670	Boynton Beach	FL		09/08/2023	8.374	450,661		560,000
100127671	Worth	IL		09/08/2023	7.999	354,946		491,999
100127672	Denison	TX		09/08/2023	7.625	1,316,900		3,200,000
100127673	North Charleston	SC		09/08/2023	7.874	151,699		195,000
100127674	Bakersfield	CA		09/08/2023	8.374	578,271		758,000
100127675	O Fallon	IL		09/08/2023	8.249	158,740		219,000
100127676	Sarasota	FL		09/08/2023	8.999	946,610		1,224,999
100127677	Mastic	NY		09/08/2023	9.624	307,986		405,000
100127678	Edwards	CO		09/08/2023	7.999	2,241,338		3,200,000
100127679	Acworth	GA		09/08/2023	8.624	449,853		550,000
100127680	Freehold	NJ		09/08/2023	7.625	444,400		550,000
100127681	Plano	TX		09/08/2023	8.249	722,670		892,000
100127682	Parrish	FL		09/08/2023	8.124	304,269		522,999
100127683	Loganville	GA		09/08/2023	8.999	313,538		384,999
100127684	Boca Raton	FL		09/08/2023	7.874	382,545		686,000
100127685	Orlando	FL		09/08/2023	8.124	554,837		651,000
100127686	Modesto	CA		09/08/2023	9.624	504,704		610,000
100127687	Miami	FL		09/08/2023	8.249	409,943		504,999
100127688	Mission Viejo	CA		09/08/2023	7.499	818,473		1,310,000
100127689	Lewisville	TX		09/08/2023	8.124	504,918		630,000
100127690	Everett	WA		09/08/2023	8.999	525,169		670,000
100127691	Tracy	CA		09/08/2023	7.874	505,865		625,000
100127692	Las Vegas	NV		09/08/2023	8.249	289,461		365,000
100127693	Panama City Beach	FL		09/08/2023	7.374	213,823		269,000
100127694	Las Vegas	NV		09/08/2023	8.499	102,626		160,000
100127695	Gilbert	AZ		09/08/2023	7.624	444,611		720,000
100127696	North Tustin	CA		09/08/2023	8.374	2,076,566		3,850,000
100127697	Sykesville	MD		09/08/2023	9.624	538,957		660,000
100127698	Bridgeport	CT		09/08/2023	8.124	256,977		455,000
100127699	Vero Beach	FL		09/08/2023	8.124	1,604,336		1,970,000
100127700	Prescott	AZ		09/08/2023	8.124	465,151		670,000
100127701	Hilliard	OH		09/08/2023	8.624	561,898		682,000
100127702	Miami	FL		09/08/2023	9.249	1,166,165		1,505,000
100127703	Perrysburg	OH		09/08/2023	8.999	693,058		885,000
100127704	Manhattan Beach	CA		09/08/2023	7.750	3,522,750		5,000,000
100127705	Baltimore	MD		09/08/2023	8.874	190,250		255,000
100127706	San Bernardino	CA		09/08/2023	8.500	354,425		440,000
100127707	Davenport	FL		09/08/2023	8.124	269,359		370,000
100127708	Effort	PA		09/08/2023	7.999	425,807		545,000
100127709	Canton	GA		09/08/2023	8.999	346,030		430,000
100127710	Toms River	NJ		09/08/2023	8.124	308,511		380,000
100127711	Fulshear	TX		09/08/2023	7.124	232,970		296,999
100127712	Rogers	AR		09/08/2023	8.749	237,637		293,000

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100127713	Deer Park	TX		09/08/2023	9.490	309,259		392,000
100127714	Roselle	NJ		09/08/2023	8.874	358,128		444,999
100127715	Shelton	CT		09/08/2023	7.999	377,928		470,000
100127716	Sunrise	FL		09/08/2023	8.749	521,371		576,000
100127717	Lawrenceville	GA		09/08/2023	8.999	230,674		304,000
100127718	Los Angeles	CA		09/08/2023	7.250	1,884,700		2,900,000
100127719	Philadelphia	PA		09/08/2023	10.999	128,835		180,000
100127720	Howell	NJ		09/08/2023	9.999	442,814		545,000
100127721	Easton	PA		09/08/2023	9.999	363,699		445,000
100127926	Oak Ridge	TN		09/08/2023	7.500	286,275		327,500
100127927	Bartlett	TN		09/08/2023	7.500	248,465		321,999
100127928	Louisville	KY		09/08/2023	7.500	103,850		145,000
100127929	Kansas City	KS		09/08/2023	6.500	114,687		187,000
100127930	Clarksville	TN		09/08/2023	7.000	149,453		190,000
100127931	Manassas	VA		09/08/2023	7.500	258,604		310,000
100127932	Antioch	TN		09/08/2023	7.500	347,536		400,000
100127933	Lexington	KY		09/08/2023	7.000	135,455		169,000
100127934	Antioch	TN		09/08/2023	7.000	250,045		315,000
100127935	Severn	MD		09/08/2023	7.000	345,657		425,000
100127936	Clarksville	TN		09/08/2023	6.750	204,182		269,000
100127937	Waldorf	MD		09/08/2023	5.875	175,784		394,999
100127938	Springfield	TN		09/08/2023	6.750	318,521		425,000
100127939	Columbia	TN		09/08/2023	5.875	323,015		620,000
100127940	Ashland	MA		09/08/2023	6.625	469,407		708,000
100127941	Hendersonville	TN		09/08/2023	6.125	121,226		299,000
100127942	Morristown	TN		09/08/2023	8.250	143,456		190,000
100127943	Goodlettsville	TN		09/08/2023	7.250	216,760		325,000
100127944	Jeffersontown	KY		09/08/2023	8.750	288,697		368,000
100127945	Murfreesboro	TN		09/08/2023	6.000	199,721		385,000
100127946	Nashville	TN		09/08/2023	7.000	265,461		340,000
100127947	Antioch	TN		09/08/2023	5.875	156,461		342,000
100127948	Smyrna	TN		09/08/2023	7.500	271,052		326,000
100127949	Hermitage	TN		09/08/2023	6.750	208,426		292,000
100127950	Fort Wayne	IN		09/08/2023	7.000	155,207		194,000
100127951	Murfreesboro	TN		09/08/2023	8.125	376,270		721,000
100127952	Antioch	TN		09/08/2023	6.375	65,347		311,000
100127953	Mount Juliet	TN		09/08/2023	6.750	325,478		435,000
100127954	Williamsburg	VA		09/08/2023	7.000	290,989		356,500
100127955	Baltimore	MD		09/08/2023	6.500	176,818		242,000
100127956	Lampasas	TX		09/08/2023	8.500	198,662		230,000
100127957	Clarksville	TN		09/08/2023	6.750	182,775		239,999
100127958	Mesa	AZ		09/08/2023	8.000	335,911		408,999
100127959	La Vergne	TN		09/08/2023	6.000	174,801		349,999
100127960	Coconut Creek	FL		09/08/2023	7.000	482,288		705,000
100127961	Portland	TN		09/08/2023	7.500	163,659		205,000
100127962	Springfield	TN		09/08/2023	7.500	248,328		295,000
100127963	Smyrna	TN		09/08/2023	6.500	273,749		368,000
100127964	Hermitage	TN		09/08/2023	7.000	247,824		340,000
100127965	Unionville	TN		09/08/2023	5.875	178,205		428,000
100127966	Gallatin	TN		09/08/2023	7.000	308,401		396,000
100127967	Springfield	TN		09/08/2023	6.500	225,049		300,000
100127968	Indianapolis	IN		09/08/2023	8.500	167,502		185,000
100127969	Gallatin	TN		09/08/2023	7.750	237,953		285,000
100127970	Smyrna	TN		09/08/2023	6.750	438,421		580,000
100127971	Jeffersonville	IN		09/08/2023	6.125	120,023		235,000

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100127972	Murfreesboro	TN		09/08/2023	7.500	435,185		515,000
100127973	Memphis	TN		09/08/2023	6.500	199,915		270,999
100127974	Antioch	TN		09/08/2023	6.375	312,529		510,000
100127975	Goodlettsville	TN		09/08/2023	7.000	302,604		375,000
100127976	Winston	GA		09/08/2023	8.500	262,189		295,000
100127977	Antioch	TN		09/08/2023	7.000	359,447		425,000
100127978	Burnsville	MN		09/08/2023	7.500	231,686		308,999
100127979	Greenbrier	TN		09/08/2023	7.500	167,191		193,500
100127980	Antioch	TN		09/08/2023	7.500	210,860		274,000
100127981	Evansville	IN		09/08/2023	7.000	105,892		131,500
100127982	Durham	NC		09/08/2023	8.500	307,600		365,000
100127983	Clarksville	TN		09/08/2023	7.500	323,986		370,000
100127984	Antioch	TN		09/08/2023	7.000	308,757		381,999
100127985	Shelbyville	TN		09/08/2023	6.500	162,345		216,000
100127986	Las Vegas	NV		09/08/2023	6.750	266,419		360,000
100127987	Hixson	TN		09/08/2023	7.250	226,054		364,000
100127988	Lexington	KY		09/08/2023	8.500	194,968		237,999
100127989	Antioch	TN		09/08/2023	6.750	271,678		360,000
100127990	Nashville	TN		09/08/2023	7.500	324,269		374,999
100127991	Portland	TN		09/08/2023	7.000	212,919		290,000
100127992	Antioch	TN		09/08/2023	7.000	325,086		399,999
100127993	Silver Spring	MD		09/08/2023	6.750	485,250		674,999
100127994	Columbia	TN		09/08/2023	7.000	151,160		184,999
100127995	Arlington	MA		09/08/2023	5.875	473,388		949,999
100127996	Cordova	TN		09/08/2023	7.500	195,929		231,999
100127997	Colorado Springs	CO		09/08/2023	8.000	354,338		424,999
100127998	Murfreesboro	TN		09/08/2023	7.000	468,426		582,999
100127999	Lebanon	TN		09/08/2023	6.750	485,684		637,999
100128000	Kent	WA		09/08/2023	6.500	368,880		510,000
100128001	Manor	TX		09/08/2023	8.000	241,484		300,000
100128002	Springfield	TN		09/08/2023	6.500	195,043		265,000
100128003	Murfreesboro	TN		09/08/2023	6.125	279,677		575,000
100128004	Fredericksburg	VA		09/08/2023	6.125	189,245		310,000
100128005	Memphis	TN		09/08/2023	7.500	124,315		162,500
100128006	Marlborough	MA		09/08/2023	6.750	596,620		789,999
100128007	Shelbyville	TN		09/08/2023	6.500	221,056		300,000
100128008	Pelham	AL		09/08/2023	6.500	119,115		220,000
100128009	Apple Valley	CA		09/08/2023	6.500	286,828		385,000
100128010	Sequatchie	TN		09/08/2023	6.000	216,082		376,000
100128011	Knoxville	TN		09/08/2023	7.000	138,344		192,500
100128012	Oak Ridge	TN		09/08/2023	6.500	120,057		160,000
100128013	Roanoke	VA		09/08/2023	6.750	138,545		183,000
100128014	Memphis	TN		09/08/2023	6.750	121,256		165,000
100128015	Clarksville	TN		09/08/2023	7.500	275,150		314,000
100128016	Clarksville	TN		09/08/2023	7.000	250,715		313,999
100128017	Mount Airy	MD		09/08/2023	7.500	330,681		394,999
100128018	Thompsons Station	TN		09/08/2023	8.000	244,388		403,000
100128019	Louisville	KY		09/08/2023	7.000	150,018		186,999
100128020	La Vergne	TN		09/08/2023	7.500	445,325		510,000
100128021	Chapmansboro	TN		09/08/2023	7.500	294,326		340,000
100128022	Accokeek	MD		09/08/2023	6.500	246,606		375,000
100128023	Goodlettsville	TN		09/08/2023	7.500	412,161		480,000
100128024	Cincinnati	OH		09/08/2023	8.500	170,919		200,000
100128025	Lemoore	CA		09/08/2023	7.000	196,790		330,000
100128026	Portland	TN		09/08/2023	6.750	200,291		264,999

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128027	Nashville	TN		09/08/2023	6.750	185,397		260,000
100128028	Cincinnati	OH		09/08/2023	6.125	80,619		160,000
100128029	Antioch	TN		09/08/2023	6.125	180,200		347,500
100128030	Indianapolis	IN		09/08/2023	7.000	200,043		250,000
100128031	Antioch	TN		09/08/2023	6.750	279,474		375,000
100128032	Antioch	TN		09/08/2023	6.375	169,978		300,000
100128033	Knoxville	TN		09/08/2023	7.000	248,772		310,000
100128034	Montgomery	AL		09/08/2023	6.750	113,250		155,000
100128035	Steuben	ME		09/08/2023	8.500	170,772		194,999
100128036	Zebulon	NC		09/08/2023	6.750	195,644		258,000
100128037	Woodbridge	VA		09/08/2023	7.500	389,008		446,000
100128038	Fairdale	KY		09/08/2023	7.000	122,349		150,000
100128039	Nashville	TN		09/08/2023	7.000	255,313		320,000
100128040	Nashville	TN		09/08/2023	7.000	283,745		359,999
100128041	Smyrna	TN		09/08/2023	7.500	301,866		345,000
100128042	Mc Minnville	TN		09/08/2023	6.750	206,063		295,000
100128043	Springfield	TN		09/08/2023	6.750	131,290		240,000
100128044	Baltimore	MD		09/08/2023	7.000	274,591		339,999
100128045	Memphis	TN		09/08/2023	6.500	97,184		129,999
100128046	La Vergne	TN		09/08/2023	8.000	326,688		390,000
100128047	Hyattsville	MD		09/08/2023	6.500	203,724		290,000
100128048	Nashville	TN		09/08/2023	7.000	264,844		349,000
100128049	La Vergne	TN		09/08/2023	7.500	287,443		335,000
100128050	Indianapolis	IN		09/08/2023	8.500	157,576		175,000
100128051	Columbia	TN		09/08/2023	7.000	204,926		255,000
100128052	Springfield	TN		09/08/2023	7.000	222,923		275,000
100128053	Clarksville	TN		09/08/2023	7.000	251,769		310,000
100128054	La Vergne	TN		09/08/2023	5.875	72,063		300,000
100128055	Clarksville	TN		09/08/2023	6.500	98,722		390,000
100128056	Memphis	TN		09/08/2023	8.500	135,042		151,500
100128057	Southbridge	MA		09/08/2023	6.375	262,986		409,999
100128058	Portland	TN		09/08/2023	8.125	316,885		600,000
100128059	Evansville	IN		09/08/2023	7.750	88,252		110,000
100128060	Smyrna	TN		09/08/2023	6.250	219,637		324,000
100128061	Springfield	TN		09/08/2023	7.500	328,614		375,000
100128062	Fresno	CA		09/08/2023	6.500	175,424		235,000
100128063	La Vergne	TN		09/08/2023	7.500	306,265		350,000
100128064	Murfreesboro	TN		09/08/2023	6.250	345,486		519,999
100128065	Antioch	TN		09/08/2023	7.500	325,414		375,000
100128066	Clayton	NC		09/08/2023	7.750	251,537		321,000
100128067	Antioch	TN		09/08/2023	6.500	191,523		260,000
100128068	Madison	TN		09/08/2023	5.875	33,054		354,000
100128069	Shelbyville	TN		09/08/2023	7.000	145,403		180,000
100128070	Bell Buckle	TN		09/08/2023	7.500	159,346		180,000
100128071	Spring Hill	TN		09/08/2023	7.000	236,381		315,000
100128072	La Vergne	TN		09/08/2023	5.875	142,238		414,999
100128073	Louisville	KY		09/08/2023	7.500	136,350		163,000
100128074	Mc Minnville	TN		09/08/2023	5.875	73,803		183,000
100128075	Hopkins	SC		09/08/2023	7.000	211,582		269,000
100128076	Cleveland	TN		09/08/2023	7.500	259,681		297,000
100128077	Franklin	KY		09/08/2023	7.000	202,956		249,999
100128078	Bowie	MD		09/08/2023	6.750	289,362		380,000
100128079	Murfreesboro	TN		09/08/2023	6.750	412,990		551,000
100128080	Bealeton	VA		09/08/2023	7.000	348,959		430,000
100128081	Uxbridge	MA		09/08/2023	8.500	409,300		462,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128082	Memphis	TN		09/08/2023	6.500	78,369		104,500
100128083	Shelbyville	KY		09/08/2023	7.500	186,200		250,000
100128084	Campobello	SC		09/08/2023	6.375	261,061		422,999
100128085	Santa Ana	CA		09/08/2023	6.375	263,034		435,000
100128086	Mount Juliet	TN		09/08/2023	5.875	232,425		542,500
100128087	Sevierville	TN		09/08/2023	8.750	177,669		226,000
100128088	Columbia	TN		09/08/2023	7.000	239,918		306,000
100128089	Antioch	TN		09/08/2023	5.625	89,467		345,000
100128090	Goodlettsville	TN		09/08/2023	6.750	360,111		476,999
100128091	Nashville	TN		09/08/2023	7.000	144,250		177,999
100128092	Portland	TN		09/08/2023	6.500	224,661		310,000
100128093	White House	TN		09/08/2023	6.750	295,509		394,999
100128094	Smyrna	TN		09/08/2023	6.500	240,802		340,000
100128095	Memphis	TN		09/08/2023	6.500	116,340		160,000
100128096	Louisville	KY		09/08/2023	7.000	195,776		248,500
100128097	Antioch	TN		09/08/2023	6.500	305,201		422,500
100128098	Bowling Green	KY		09/08/2023	7.000	244,261		300,000
100128099	Cincinnati	OH		09/08/2023	6.375	80,317		127,000
100128100	Houston	TX		09/08/2023	6.000	151,266		264,999
100128101	Louisville	KY		09/08/2023	7.000	152,360		191,000
100128102	West Chester	OH		09/08/2023	8.375	175,028		281,000
100128103	Murfreesboro	TN		09/08/2023	7.000	329,494		405,000
100128104	Antioch	TN		09/08/2023	7.000	280,669		349,999
100128105	Petersburg	TN		09/08/2023	6.750	249,826		350,000
100128106	Marietta	PA		09/08/2023	8.500	180,628		225,000
100128107	Antioch	TN		09/08/2023	6.125	133,027		268,000
100128108	Cincinnati	OH		09/08/2023	8.500	190,512		225,000
100128109	Nashville	TN		09/08/2023	7.000	291,251		375,000
100128110	Springfield	TN		09/08/2023	7.500	249,400		285,000
100128111	Madison	TN		09/08/2023	6.125	61,211		185,000
100128112	Woodbury	TN		09/08/2023	6.750	168,182		240,000
100128113	Spring Hill	TN		09/08/2023	6.750	273,058		374,999
100128114	Springfield	VA		09/08/2023	6.125	440,123		725,000
100128115	Clarksville	TN		09/08/2023	7.500	320,090		380,000
100128116	Clarksville	TN		09/08/2023	6.750	206,251		273,000
100128117	Smyrna	TN		09/08/2023	7.250	290,992		424,999
100128118	Nashville	TN		09/08/2023	6.125	159,832		315,000
100128119	Florence	KY		09/08/2023	7.000	239,784		295,000
100128120	Houston	TX		09/08/2023	6.750	133,584		177,000
100128121	Pleasant View	TN		09/08/2023	7.500	349,297		400,000
100128122	Alabaster	AL		09/08/2023	7.500	249,084		320,000
100128123	Hermitage	TN		09/08/2023	7.500	294,609		395,000
100128124	Dracut	MA		09/08/2023	7.000	401,270		498,000
100128125	Rossville	GA		09/08/2023	6.750	194,329		256,500
100128126	Waldorf	MD		09/08/2023	7.000	265,803		339,999
100128127	Lewisburg	TN		09/08/2023	7.750	288,775		355,000
100128128	Louisville	KY		09/08/2023	7.500	93,257		106,199
100128129	Elko New Market	MN		09/08/2023	7.000	527,260		650,000
100128130	View Park	CA		09/11/2023	9.625	1,496,643		1,700,000
100128131	Corona	CA		09/11/2023	10.500	946,860		1,024,999
100128132	Mulberry	FL		09/11/2023	8.125	429,135		525,000
100128133	Bass Lake	CA		09/11/2023	8.250	674,292		830,000
100128135	Apache Junction	AZ		09/11/2023	8.875	597,141		739,999
100128136	Conyers	GA		09/11/2023	10.375	458,763		501,000
100128137	Manvel	TX		09/11/2023	9.875	440,391		527,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128138	Richmond	VA		09/11/2023	8.875	191,219		280,999
100128139	Marshall	VA		09/11/2023	7.250	638,138		840,000
100128140	Parkland	FL		09/11/2023	9.375	3,769,105		5,249,999
100128141	Apopka	FL		09/11/2023	10.250	382,002		420,000
100128143	Allentown	PA		09/11/2023	9.000	484,200		600,000
100128144	Baltimore	MD		09/11/2023	11.250	122,160		184,000
100128145	Lavallette	NJ		09/18/2023	7.490	486,047		615,000
100128146	Ocean City	NJ		09/18/2023	7.500	531,994		725,000
100128147	Coolidge	AZ		09/18/2023	7.000	234,716		316,500
100128148	Kill Devil Hills	NC		09/18/2023	7.625	302,950		420,000
100128149	Puyallup	WA		09/18/2023	7.375	387,228		529,999
100128150	Winter Haven	FL		09/18/2023	6.000	252,344		338,000
100128151	Pembroke Pines	FL		09/18/2023	7.625	300,122		399,999
100128152	Fort Worth	TX		09/18/2023	7.625	342,120		464,999
100128153	Philadelphia	PA		09/18/2023	7.125	705,169		1,025,000
100128154	Lewes	DE		09/18/2023	6.500	324,418		450,000
100128155	Lawrenceville	GA		09/18/2023	5.875	406,259		554,999
100128156	West Wildwood	NJ		09/18/2023	7.625	290,261		414,999
100128157	Ocala	FL		09/18/2023	6.999	240,209		313,000
100128158	Naples	FL		09/18/2023	7.500	564,500		750,000
100128159	Davenport	FL		09/18/2023	7.490	721,255		958,000
100128160	Gulf Shores	AL		09/18/2023	5.750	363,521		518,000
100128161	Atlanta	GA		09/18/2023	6.875	248,918		345,000
100128162	Cape May	NJ		09/18/2023	7.625	274,194		407,000
100128163	Haines City	FL		09/18/2023	7.250	260,424		362,000
100128164	Palmetto	FL		09/18/2023	7.625	370,268		508,000
100128165	Vineland	NJ		09/18/2023	7.500	258,952		350,000
100128166	Austin	TX		09/18/2023	7.490	297,332		414,999
100128167	Myrtle Beach	SC		09/18/2023	6.125	224,672		331,000
100128168	Novi	MI		09/18/2023	7.125	244,514		327,000
100128169	Red Lodge	MT		09/18/2023	6.875	542,021		963,999
100128170	Little Egg Harbor Twp	NJ		09/18/2023	7.375	311,589		420,000
100128171	Missouri City	TX		09/18/2023	7.000	295,797		465,000
100128172	Wilmington	VT		09/18/2023	7.375	434,750		670,000
100128173	Richardson	TX		09/18/2023	7.250	286,083		439,000
100128174	Joshua Tree	CA		09/18/2023	6.875	377,669		510,000
100128175	Sevierville	TN		09/18/2023	7.625	348,341		415,000
100128176	Charlotte	NC		09/18/2023	7.624	263,101		313,000
100128177	Palm Springs	CA		09/18/2023	7.375	304,496		380,000
100128178	Meridian	ID		09/18/2023	6.375	267,135		400,000
100128179	Mckinney	TX		09/18/2023	6.000	216,138		326,000
100128180	Kissimmee	FL		09/18/2023	7.500	568,232		690,000
100128181	Flagstaff	AZ		09/18/2023	7.625	522,338		599,999
100128182	Calabash	NC		09/18/2023	7.500	320,097		390,000
100128183	N Topsail Beach	NC		09/18/2023	7.625	576,331		694,000
100128184	Forestville	CA		09/18/2023	7.500	276,256		330,000
100128185	Shelton	WA		09/18/2023	7.375	372,610		445,000
100128186	Odessa	FL		09/18/2023	7.625	529,437		637,000
100128187	Milford	DE		09/18/2023	7.125	498,578		620,000
100128188	Bristol	TN		09/18/2023	6.990	573,451		680,000
100128189	Naples	FL		09/18/2023	7.625	342,983		410,000
100128190	Reno	NV		09/18/2023	7.625	350,460		424,999
100128191	Blairsville	GA		09/18/2023	7.500	226,280		255,000
100128192	Elizabeth City	NC		09/18/2023	7.500	262,224		300,000
100128193	Virginia Beach	VA		09/18/2023	7.625	491,352		555,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128194	Pensacola	FL		09/18/2023	5.625	246,218		300,000
100128195	Henderson	NV		09/18/2023	6.125	333,863		400,000
100128196	Luray	VA		09/18/2023	7.375	251,270		285,000
100128197	Plattsburg	MO		09/18/2023	7.625	236,254		265,000
100128198	Bayville	NJ		09/18/2023	7.625	437,080		495,000
100128199	Roanoke Rapids	NC		09/18/2023	6.990	243,987		300,000
100128200	Menahga	MN		09/18/2023	7.625	334,684		378,999
100128201	Slatyfork	WV		09/18/2023	7.499	230,740		275,000
100128202	Novato	CA		09/18/2023	7.125	678,844		1,080,000
100128203	Bunnell	FL		09/18/2023	5.750	239,252		377,000
100128204	Jacksonville	FL		09/18/2023	5.990	299,820		360,000
100128205	Waco	TX		09/18/2023	6.950	295,923		425,000
100128206	Suwanee	GA		09/18/2023	6.990	268,085		387,000
100128207	Columbia	MD		09/18/2023	7.125	282,439		430,000
100128208	Flagstaff	AZ		09/18/2023	7.500	400,982		655,000
100128209	Henderson	NV		09/18/2023	7.125	357,272		570,000
100128210	College Station	TX		09/18/2023	6.750	373,788		563,000
100128211	Wesley Chapel	FL		09/18/2023	7.500	343,399		391,999
100128212	Argyle	TX		09/18/2023	7.625	269,505		380,000
100128213	Little River	SC		09/18/2023	7.625	339,845		452,500
100128214	Brigantine	NJ		09/18/2023	7.625	366,519		545,000
100128215	Bellingham	WA		09/18/2023	7.375	371,276		540,000
100128216	Wesley Chapel	FL		09/18/2023	6.625	427,899		689,999
100128217	Vero Beach	FL		09/18/2023	5.250	242,944		360,000
100128218	Kissimmee	FL		09/14/2023	8.875	317,569		405,000
100128219	Red Bank	NJ		09/14/2023	7.750	285,628		475,000
100128220	Garland	TX		09/14/2023	7.625	202,614		304,999
100128221	American Canyon	CA		09/14/2023	7.125	249,278		720,000
100128222	Los Angeles	CA		09/14/2023	9.125	828,346		1,050,000
100128223	Houston	TX		09/14/2023	8.750	739,601		921,000
100128224	Las Cruces	NM		09/14/2023	9.625	588,023		655,999
100128225	Bartonsville	PA		09/14/2023	9.625	307,907		420,000
100128226	Moreno Valley	CA		09/14/2023	7.375	375,874		572,000
100128227	Fort Lauderdale	FL		09/14/2023	7.999	338,692		410,000
100128228	Sanford	MI		09/14/2023	8.125	245,398		334,000
100128229	Fort Lauderdale	FL		09/14/2023	7.999	339,102		410,000
100128230	Oxford	MA		09/14/2023	9.750	292,873		338,000
100128231	Fort Lauderdale	FL		09/14/2023	7.999	337,771		410,000
100128232	Memphis	TN		09/14/2023	7.999	167,438		255,000
100128233	Parkland	FL		09/14/2023	7.875	872,937		1,225,000
100128234	Las Vegas	NV		09/14/2023	7.875	246,529		435,000
100128235	Elkton	MD		09/14/2023	9.999	271,974		340,000
100128236	Galveston	TX		09/14/2023	8.499	540,478		665,000
100128237	Bishop	CA		09/14/2023	8.125	402,463		600,000
100128238	Micanopy	FL		09/14/2023	7.875	240,038		344,999
100128239	Miami	FL		09/14/2023	8.999	707,815		964,999
100128241	Philadelphia	PA		09/14/2023	8.999	164,217		266,000
100128242	Clermont	FL		09/14/2023	8.750	220,716		300,000
100128243	Keystone Heights	FL		09/14/2023	8.375	156,838		215,000
100128246	Harrisonburg	VA		09/14/2023	8.750	219,172		278,000
100128247	Kansas City	MO		09/14/2023	8.499	149,809		198,999
100128248	Apple Valley	CA		09/14/2023	9.750	399,164		485,000
100128249	Jacksonville	FL		09/14/2023	8.625	158,154		200,000
100128250	Hollywood	FL		09/14/2023	8.250	374,398		483,000
100128251	Bakersfield	CA		09/14/2023	10.999	228,079		264,999

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128252	Katy	TX		09/14/2023	9.125	279,132		306,000
100128253	Lake Elsinore	CA		09/14/2023	8.999	422,507		480,000
100128254	Midland	TX		09/14/2023	7.499	490,642		780,000
100128255	Columbus	OH		09/14/2023	8.375	205,006		258,000
100128256	San Jacinto	CA		09/14/2023	7.999	153,773		265,999
100128257	Napa	CA		09/14/2023	8.999	1,464,688		1,800,000
100128258	Pennsville	NJ		09/14/2023	8.999	176,027		228,000
100128259	Miami	FL		09/14/2023	8.499	110,494		260,000
100128260	Spokane	WA		09/14/2023	7.750	179,124		295,000
100128261	San Antonio	TX		09/14/2023	6.750	266,530		331,000
100128262	Fort Lauderdale	FL		09/14/2023	8.750	929,719		1,275,000
100128263	Rialto	CA		09/14/2023	9.499	442,849		696,000
100128264	Kalispell	MT		09/14/2023	7.499	394,305		493,000
100128265	Spokane	WA		09/14/2023	7.250	569,017		785,000
100128266	Brookfield	CT		09/14/2023	7.625	463,365		585,000
100128267	Royse City	TX		09/14/2023	8.499	369,136		450,000
100128268	Stockton	CA		09/14/2023	8.750	515,259		609,999
100128269	Colorado Springs	CO		09/14/2023	8.250	197,212		379,999
100128270	Methuen	MA		09/14/2023	8.499	309,370		402,000
100128271	Norfolk	VA		09/14/2023	9.125	187,168		222,000
100128272	Meriden	CT		09/14/2023	8.999	143,541		207,000
100128273	Dallas	TX		09/14/2023	8.750	170,202		236,999
100128274	Palm Springs	CA		09/14/2023	10.375	1,399,818		1,549,999
100128276	Boron	CA		09/14/2023	8.625	170,754		221,000
100128277	Los Angeles	CA		09/14/2023	8.250	532,265		685,000
100128278	South Salt Lake City	UT		09/14/2023	7.625	259,879		395,000
100128279	Colorado Springs	CO		09/14/2023	7.875	279,601		420,000
100128280	Highland	CA		09/14/2023	8.625	641,864		750,000
100128281	Phoenix	AZ		09/14/2023	7.875	568,480		705,000
100128282	Porter Ranch	CA		09/14/2023	8.375	1,288,882		1,625,000
100128283	La Puente	CA		09/14/2023	9.625	769,771		859,999
100128284	Los Angeles	CA		09/14/2023	8.250	454,492		610,000
100128286	Miami	FL		09/14/2023	8.999	433,467		473,000
100128287	Carolina Beach	NC		09/14/2023	8.375	331,384		439,000
100128288	South Pasadena	CA		09/14/2023	8.499	220,309		1,365,417
100128289	Garden Grove	CA		09/14/2023	8.499	1,095,157		1,350,000
100128290	Baltimore	MD		09/14/2023	10.625	205,244		237,000
100128291	Reisterstown	MD		09/14/2023	9.625	320,612		425,000
100128292	Odessa	FL		09/14/2023	8.875	456,028		560,000
100128293	Denton	TX		09/14/2023	7.625	224,777		292,000
100128294	Fallbrook	CA		09/14/2023	7.625	593,057		850,000
100128295	Pasadena	TX		09/14/2023	8.875	138,136		170,000
100128296	Big Bear City	CA		09/14/2023	7.499	580,550		1,130,000
100128297	Broken Bow	OK		09/14/2023	8.750	151,584		201,500
100128298	Philadelphia	PA		09/14/2023	8.375	212,432		310,000
100128299	Lake Ozark	MO		09/14/2023	7.999	219,940		267,000
100128300	Twentynine Palms	CA		09/14/2023	7.625	191,368		269,999
100128301	Miramar Beach	FL		09/14/2023	8.125	274,854		350,229
100128302	Woodbridge	VA		09/14/2023	7.750	331,658		465,000
100128303	Woodbridge	VA		09/14/2023	7.750	364,285		510,000
100128304	Baltimore	MD		09/14/2023	10.250	259,621		310,000
100128305	Woodbridge	VA		09/14/2023	7.750	205,093		305,000
100128306	Bonita	CA		09/14/2023	7.499	765,937		1,170,000
100128307	Lexington	KY		09/14/2023	10.499	260,911		295,000
100128308	La Mesa	CA		09/14/2023	7.499	677,428		975,000

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	2	3					Additional	
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100128309	Chino	CA		09/14/2023	7.250	850,500		1,209,999
100128310	Visalia	CA		09/14/2023	8.499	502,323		725,000
100128311	Woodward	OK		09/14/2023	6.999	190,422		255,000
100128312	Richmond	VA		09/14/2023	7.999	183,338		250,000
100128313	Pueblo	CO		09/14/2023	7.250	188,934		258,000
100128316	Encinitas	CA		09/14/2023	8.499	1,578,356		1,975,000
100128317	Jonesboro	GA		09/14/2023	7.999	172,406		240,000
100128318	Stafford	VA		09/14/2023	7.999	609,842		750,000
100128319	Gaithersburg	MD		09/14/2023	9.375	351,257		435,000
100128320	Riverdale	MD		09/14/2023	10.125	339,306		390,000
100128321	Baltimore	MD		09/14/2023	10.375	173,013		200,000
100128322	Baltimore	MD		09/14/2023	8.375	466,192		670,000
100128323	Houston	TX		09/14/2023	8.875	246,975		334,999
100128324	Hilton Head Island	SC		09/14/2023	9.125	182,212		210,000
100128325	Franklin	WI		09/14/2023	8.999	310,350		379,999
100128326	Chandler	AZ		09/14/2023	8.750	379,698		489,000
100128327	Reisterstown	MD		09/14/2023	8.750	231,042		304,000
100128329	Panama City	FL		09/14/2023	8.999	1,532,709		2,000,000
100128330	Las Vegas	NV		09/14/2023	8.499	159,664		212,000
100128331	Capitol Heights	MD		09/14/2023	7.875	199,631		308,000
100128333	Raleigh	NC		09/14/2023	8.625	378,761		472,000
100128334	Las Vegas	NV		09/14/2023	7.125	271,175		385,000
100128336	Orlando	FL		09/14/2023	8.999	345,417		410,000
100128337	San Jacinto	CA		09/14/2023	7.999	419,644		511,000
100128338	Hagerstown	MD		09/14/2023	8.999	271,951		330,000
100128339	Kansas City	KS		09/14/2023	8.750	149,876		190,000
100128340	Fort Washington	MD		09/14/2023	9.999	295,029		395,000
100128341	Spring Hill	FL		09/14/2023	8.999	182,400		247,000
100128342	Savannah	GA		09/14/2023	7.999	264,984		334,999
100128343	Virginia Beach	VA		09/14/2023	7.499	294,816		540,000
100128344	Nashville	TN		09/14/2023	8.750	425,105		550,000
100128345	Miami	FL		09/14/2023	8.999	390,223		430,000
100128346	Lorain	OH		09/14/2023	9.875	105,542		155,000
100128347	Los Angeles	CA		09/14/2023	8.375	862,468		1,700,000
100128348	Atlanta	GA		09/14/2023	6.999	243,001		350,000
100128349	Decatur	GA		09/14/2023	6.999	221,994		320,000
100128350	Los Angeles	CA		09/14/2023	8.375	487,160		635,000
100128352	Atlanta	GA		09/14/2023	6.999	264,174		380,000
100128353	Atlanta	GA		09/14/2023	6.999	241,355		347,000
100128354	Atlanta	GA		09/14/2023	6.999	290,167		428,000
100128355	Atlanta	GA		09/14/2023	6.999	211,084		304,000
100128356	Frisco	TX		09/14/2023	8.625	1,112,780		1,670,257
100128357	Cooper City	FL		09/14/2023	7.499	1,020,978		1,300,000
100128358	Harlingen	TX		09/14/2023	8.750	196,365		320,000
100128361	Stone Mountain	GA		09/14/2023	7.375	225,370		345,000
100128362	Phoenix	AZ		09/14/2023	7.999	407,824		672,000
100128363	Kenner	LA		09/14/2023	8.499	356,564		490,000
100128364	Austin	TX		09/15/2023	7.750	841,161		1,235,000
100128365	Los Angeles	CA		09/15/2023	7.875	557,118		715,000
100128366	Bella Collina	FL		09/15/2023	7.625	1,612,670		2,180,000
100128368	Liberty Hill	TX		09/15/2023	7.990	775,542		970,000
100128369	Bunker Hill	WV		09/15/2023	8.750	224,910		360,000
100128370	Northfield	OH		09/15/2023	7.990	146,689		220,000
100128371	Columbus	OH		09/15/2023	7.750	146,899		182,800
100128372	Cape Coral	FL		09/15/2023	8.625	702,293		859,000

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100128373	Plano	TX		09/15/2023	8.375	412,396		542,000
100128374	Fountain Valley	CA		09/15/2023	8.250	691,809		960,000
100128375	Silver Spring	MD		09/15/2023	7.875	477,331		950,000
100128376	Goodyear	AZ		09/15/2023	7.500	644,334		832,000
100128377	Bonsall	CA		09/15/2023	8.000	1,128,869		1,680,000
100128378	Lehigh Acres	FL		09/15/2023	7.375	305,579		555,000
100128379	La Quinta	CA		09/15/2023	7.875	1,184,139		1,600,000
100128380	La Mesa	CA		09/15/2023	7.490	857,072		1,122,000
100128381	Mccordsville	IN		09/15/2023	8.125	454,009		565,000
100128382	Madera	CA		09/15/2023	7.750	188,187		265,000
100128383	Lake Forest	CA		09/15/2023	9.750	1,225,104		1,745,000
100128384	Mckinney	TX		09/15/2023	7.500	293,317		479,999
100128385	Tampa	FL		09/15/2023	8.875	584,308		793,000
100128386	Kansas City	KS		09/15/2023	9.375	169,706		215,000
100128387	Tallahassee	FL		09/15/2023	8.750	262,431		348,000
100128388	San Antonio	TX		09/15/2023	7.625	200,107		375,000
100128389	Stuart	FL		09/15/2023	7.500	106,267		201,000
100128390	San Francisco	CA		09/15/2023	6.990	1,035,198		3,199,999
100128391	Kissimmee	FL		09/15/2023	7.750	730,368		989,999
100128392	Hobart	IN		09/15/2023	10.250	219,322		285,000
100128393	Snowmass Village	CO		09/15/2023	8.750	877,693		1,323,999
100128394	Crofton	MD		09/15/2023	7.990	259,145		341,999
100128395	East Stroudsburg	PA		09/15/2023	8.125	386,028		486,999
100128396	San Juan Capistrano	CA		09/15/2023	7.750	1,615,708		2,000,000
100128397	Surfside Beach	TX		09/15/2023	7.750	217,454		280,000
100128398	Atlanta	GA		09/15/2023	8.875	1,025,467		1,500,000
100128399	Baltimore	MD		09/15/2023	9.750	201,500		250,000
100128400	Fortson	GA		09/15/2023	10.375	212,088		257,000
100128401	Rio Rico	AZ		09/15/2023	9.250	187,664		234,000
100128402	Galveston	TX		09/15/2023	8.125	268,380		353,000
100128403	Bradenton	FL		09/15/2023	8.125	419,233		595,000
100128404	Sun City	AZ		09/15/2023	9.500	291,385		370,000
100128405	Orlando	FL		09/15/2023	8.875	431,400		615,000
100128406	La Quinta	CA		09/15/2023	7.625	514,685		643,913
100128407	Surprise	AZ		09/15/2023	7.750	212,377		457,000
100128408	Huntley	IL		09/15/2023	10.375	367,238		518,000
100128409	Guyton	GA		09/15/2023	7.750	258,965		355,000
100128410	Sebastian	FL		09/15/2023	8.990	267,761		388,000
100128411	Stockbridge	GA		09/15/2023	8.250	202,996		323,000
100128412	Greenleaf	WI		09/15/2023	8.250	265,838		570,000
100128413	Sandy Hook	CT		09/15/2023	8.125	204,925		290,000
100128414	Pearland	TX		09/15/2023	7.750	590,876		740,000
100128415	Garland	TX		09/15/2023	8.250	492,078		696,000
100128416	Cookeville	TN		09/15/2023	9.125	115,910		185,000
100128417	Ukiah	CA		09/15/2023	8.625	734,510		915,000
100128418	Capitol Hgts	MD		09/15/2023	11.375	326,100		415,000
100128419	Brookshire	TX		09/15/2023	11.750	315,150		420,000
100128420	Owings Mills	MD		09/15/2023	8.250	254,550		310,000
100128421	Taylor	TX		09/15/2023	8.990	238,897		300,000
100128422	Marietta	GA		09/15/2023	7.500	660,989		914,999
100128423	Mckinney	TX		09/15/2023	9.125	345,836		376,000
100128424	New River	AZ		09/15/2023	8.875	381,454		463,000
100128425	Sanford	FL		09/15/2023	8.500	236,070		289,999
100128426	Navarre	FL		09/15/2023	8.375	406,361		657,000
100128427	Johnson City	TN		09/15/2023	8.375	221,062		260,000

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100128428	Manhattan	MT		09/15/2023	6.875	255,553		325,000
100128429	North Miami Beach	FL		09/15/2023	7.375	101,073		232,000
100128430	Mc Gaheysville	VA		09/15/2023	8.625	521,120		649,999
100128431	Kingston	PA		09/15/2023	11.125	122,886		179,856
100128432	San Antonio	TX		09/15/2023	11.750	204,783		251,000
100128433	Miami	FL		09/15/2023	8.500	779,228		951,000
100128434	Naples	FL		09/15/2023	7.750	2,033,296		2,900,000
100128435	Newark	NJ		09/15/2023	7.500	237,780		330,000
100128436	Barnegat	NJ		09/15/2023	9.375	376,993		463,999
100128437	Hartford	CT		09/15/2023	8.875	385,720		510,000
100128438	Passaic	NJ		09/15/2023	9.625	306,233		500,000
100128439	Derby	CT		09/15/2023	7.990	161,685		240,000
100128440	Bronx	NY		09/15/2023	8.875	757,130		1,000,000
100128441	Davenport	FL		09/15/2023	9.875	194,156		235,000
100128442	New Haven	CT		09/15/2023	9.500	223,087		287,000
100128443	Hollywood	FL		09/15/2023	8.875	317,640		415,000
100128444	Diamond Bar	CA		09/15/2023	9.375	1,019,709		1,104,999
100128445	Huntington Station	NY		09/15/2023	8.750	295,555		405,000
100128446	Enfield	CT		09/15/2023	9.875	192,820		277,000
100128447	Isle Of Palms	SC		09/15/2023	7.500	1,634,325		2,200,000
100128448	Miami	FL		09/15/2023	7.750	425,753		565,000
100128449	Wallingford	CT		09/15/2023	10.625	226,069		280,000
100128450	N Charleston	SC		09/15/2023	8.990	226,945		275,000
100128451	Walloon Lake	MI		09/15/2023	8.125	1,580,888		3,031,000
100128452	Spokane	WA		09/15/2023	9.125	347,291		420,000
100128453	Grand Haven	MI		09/15/2023	8.125	244,718		328,000
100128454	Littleton	CO		09/15/2023	8.500	279,530		423,999
100128455	Mcallen	TX		09/15/2023	7.990	259,569		390,000
100128456	National City	CA		09/15/2023	8.125	578,840		669,900
100128457	Roseland	VA		09/15/2023	7.990	192,065		250,000
100128458	Memphis	TN		09/15/2023	8.375	118,459		150,000
100128459	Gainesville	FL		09/15/2023	8.625	156,474		192,000
100128460	Jurupa Valley	CA		09/15/2023	7.250	583,430		778,500
100128461	Venice	CA		09/15/2023	8.125	2,042,730		3,875,000
100128462	Philadelphia	PA		09/15/2023	9.875	487,177		615,000
100128463	Owensboro	KY		09/15/2023	7.990	302,220		375,000
100128464	Louisville	KY		09/15/2023	7.990	194,697		250,000
100128465	Killeen	TX		09/15/2023	8.750	210,934		260,000
100128466	Sandia Park	NM		09/15/2023	7.990	385,622		558,000
100128467	Coral Springs	FL		09/15/2023	11.125	211,758		263,000
100128468	Ennis	MT		09/15/2023	8.875	951,260		1,250,000
100128469	Burnet	TX		09/15/2023	7.875	390,946		499,000
100128470	Palm Bay	FL		09/15/2023	10.375	317,075		344,999
100128471	East Stroudsburg	PA		09/15/2023	8.500	344,273		430,000
100128472	East Stroudsburg	PA		09/15/2023	8.500	361,281		450,000
100128473	North Miami Beach	FL		09/15/2023	7.375	329,198		525,000
100128474	Aurora	CO		09/15/2023	7.750	366,900		480,000
100128475	Miami	FL		09/15/2023	10.375	1,714,208		2,215,000
100128476	Orlando	FL		09/15/2023	9.375	1,629,595		2,049,999
100128477	Prosper	TX		09/15/2023	7.875	333,818		475,000
100128478	Gardena	CA		09/15/2023	8.750	725,055		899,999
100128479	Westlake	FL		09/15/2023	8.125	1,011,089		1,260,000
100128480	Flagstaff	AZ		09/15/2023	7.375	902,103		1,500,000
100128481	Littleton	CO		09/15/2023	9.500	449,272		570,000
100128482	East Hartford	CT		09/15/2023	8.875	395,321		491,000

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100128483	Dania Beach	FL		09/15/2023	7.875	161,140		265,000
100128484	Fresno	CA		09/15/2023	7.750	290,327		415,000
100128485	Southfield	MI		09/15/2023	9.750	151,627		179,999
100128486	Murrells Inlet	SC		09/15/2023	7.990	328,869		440,000
100128487	Reseda	CA		09/15/2023	8.625	601,104		745,000
100128488	Gastonia	NC		09/15/2023	8.875	152,398		210,000
100128489	Murfreesboro	TN		09/15/2023	9.125	455,872		575,000
100128490	Palm Springs	CA		09/15/2023	7.750	797,317		1,275,000
100128491	Flower Mound	TX		09/15/2023	7.875	1,309,329		2,100,000
100128492	Edinburg	TX		09/15/2023	8.750	733,224		926,000
100128493	Denver	CO		09/15/2023	8.250	373,121		525,000
100128494	Nokomis	FL		09/15/2023	7.375	299,842		396,000
100128495	Corpus Christi	TX		09/15/2023	9.375	145,197		173,999
100128496	Hialeah	FL		09/15/2023	8.375	384,497		509,000
100128497	Las Vegas	NV		09/15/2023	7.625	101,867		259,000
100128498	Eaton	CO		09/15/2023	7.750	319,853		393,000
100128499	Castroville	TX		09/15/2023	8.375	546,381		744,860
100128500	Hampton	VA		09/15/2023	8.500	182,052		247,500
100128501	Titusville	FL		09/15/2023	8.990	172,376		228,000
100128502	Milwaukee	WI		09/15/2023	10.375	149,769		174,999
100128503	Columbia	SC		09/15/2023	9.250	113,132		172,000
100128504	Miramar	FL		09/15/2023	9.990	626,860		755,000
100128505	Seattle	WA		09/15/2023	9.500	502,009		600,000
100128506	Eastlake	OH		09/15/2023	8.250	181,518		248,000
100128507	North Las Vegas	NV		09/15/2023	7.375	208,002		380,000
100128508	Seminole	FL		09/15/2023	8.500	598,962		743,000
100128509	Manville	NJ		09/15/2023	10.625	273,159		410,000
100128510	Tampa	FL		09/15/2023	9.625	324,034		407,000
100128511	Las Vegas	NV		09/15/2023	7.375	178,416		350,000
100128512	Euless	TX		09/15/2023	9.875	441,605		537,500
100128513	Joshua Tree	CA		09/15/2023	8.625	356,260		486,000
100128514	Hendersonville	TN		09/15/2023	10.875	306,922		363,000
100128515	Melbourne	FL		09/15/2023	7.990	204,658		285,000
100128516	Miami	FL		09/15/2023	8.375	286,713		350,000
100128517	Miami	FL		09/15/2023	8.500	235,609		400,000
100128518	Van Nuys	CA		09/15/2023	8.875	796,666		945,000
100128519	Nashville	TN		09/15/2023	8.990	743,729		925,000
100128520	Valencia	CA		09/15/2023	7.375	472,808		770,000
100128521	Wildomar	CA		09/15/2023	10.375	430,232		531,999
100128522	Ortonville	MN		09/15/2023	9.625	168,941		210,000
100128523	Grants Pass	OR		09/15/2023	8.500	294,073		399,499
100128524	Peachtree Cor	GA		09/15/2023	9.625	163,019		200,000
100128525	Fort Worth	TX		09/15/2023	9.375	213,918		285,000
100128526	Melbourne	FL		09/15/2023	9.250	307,750		334,000
100128527	Hialeah	FL		09/15/2023	7.250	150,646		641,999
100128528	Panama City	FL		09/15/2023	8.250	224,122		339,999
100128529	Beltsville	MD		09/15/2023	8.999	323,977		420,013
100128530	Tallahassee	FL		09/15/2023	8.750	145,219		184,999
100128531	Miami	FL		09/15/2023	8.750	210,600		609,999
100128532	Charlotte	NC		09/15/2023	11.375	299,956		354,000
100128533	Youngstown	OH		09/15/2023	9.625	202,880		265,999
100128534	Montebello	CA		09/18/2023	9.875	452,485		685,000
100128535	Los Angeles	CA		09/18/2023	9.375	3,863,783		5,199,999
100128536	Eastvale	CA		09/18/2023	9.000	1,023,433		1,150,000
100128537	Richmond	VA		09/18/2023	7.875	107,800		184,000

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100128708	Glen Rock	NJ		09/21/2023	8.374	499,312		713,000
100128709	Lyndhurst	NJ		09/21/2023	8.999	448,123		492,000
100128710	Northridge	CA		09/21/2023	8.499	2,717,146		3,787,999
100128711	Oakland Park	FL		09/21/2023	9.375	889,080		1,055,000
100128712	Nantucket	MA		09/21/2023	8.874	1,288,833		1,599,999
100128713	Philadelphia	PA		09/21/2023	8.499	245,715		365,000
100128714	Las Vegas	NV		09/21/2023	7.999	157,123		418,000
100128715	Andersonville	TN		09/21/2023	7.999	339,728		535,000
100128716	Fresno	CA		09/21/2023	9.374	150,972		292,000
100128717	Royal Palm Beach	FL		09/21/2023	8.499	342,362		649,999
100128718	New Haven	IN		09/21/2023	8.999	160,349		200,000
100128720	Miami	FL		09/21/2023	8.499	394,839		510,000
100128721	Lake Worth	FL		09/21/2023	8.249	104,872		195,000
100128722	Maple Grove	MN		09/21/2023	8.249	422,181		615,000
100128723	Orlando	FL		09/21/2023	8.249	266,216		376,000
100128724	Holliston	MA		09/21/2023	8.499	535,360		755,000
100128725	Fletcher	NC		09/21/2023	8.249	332,490		443,999
100128726	Middletown	DE		09/21/2023	7.499	358,600		658,000
100128727	Medford	NY		09/21/2023	7.874	366,084		450,000
100128728	Jacksonville	FL		09/21/2023	9.499	123,307		194,999
100128729	Pittsburgh	PA		09/21/2023	7.874	167,923		279,999
100128730	Jacksonville	FL		09/21/2023	7.499	321,298		420,000
100128731	Aurora	CO		09/21/2023	7.999	431,624		530,000
100128732	Pittsburg	CA		09/21/2023	8.374	386,942		635,000
100128733	Daytona Beach	FL		09/21/2023	8.499	271,376		320,000
100128734	Charlotte	NC		09/21/2023	8.999	1,302,399		1,625,000
100128735	Largo	FL		09/21/2023	8.999	164,856		234,999
100128737	Houston	TX		09/21/2023	9.624	321,077		375,000
100128738	Greece	NY		09/21/2023	8.499	252,437		329,999
100128739	Houston	TX		09/21/2023	9.499	317,808		375,000
100128740	Baltimore	MD		09/21/2023	7.999	134,926		185,000
100128741	George West	TX		09/21/2023	8.249	298,597		370,000
100128742	Bryson City	NC		09/21/2023	8.499	215,878		333,999
100128743	Hempstead	NY		09/21/2023	7.499	447,649		560,000
100128744	Richland	WA		09/21/2023	8.749	1,207,116		1,480,000
100128746	Mesa	AZ		09/21/2023	11.249	266,594		385,000
100128747	Houston	TX		09/21/2023	7.250	908,808		1,650,000
100128748	Hollywood	FL		09/21/2023	8.874	521,202		710,000
100128749	Princeton	TX		09/21/2023	8.999	224,179		291,000
100128750	Middletown	CT		09/21/2023	8.999	339,111		400,000
100128751	Upland	CA		09/21/2023	8.624	540,743		709,999
100128752	Coachella	CA		09/21/2023	9.749	533,520		675,000
100128753	Celina	TX		09/21/2023	7.874	1,043,040		1,473,000
100128754	Tulare	CA		09/21/2023	7.624	185,307		307,000
100128755	Tamarac	FL		09/21/2023	7.950	346,131		440,000
100128757	Portland	OR		09/21/2023	8.749	219,246		269,999
100128758	Portland	OR		09/21/2023	8.749	219,433		269,999
100128759	Prince Frederick	MD		09/21/2023	8.249	214,042		290,000
100128760	Baltimore	MD		09/21/2023	7.749	116,488		165,000
100128761	Baltimore	MD		09/21/2023	8.999	199,913		266,999
100128762	Yorktown	VA		09/21/2023	8.374	758,274		885,000
100128763	Baltimore	MD		09/21/2023	8.999	182,371		240,000
100128764	Deer Park	TX		09/21/2023	7.999	165,373		240,000
100128765	Porterville	CA		09/21/2023	8.999	274,382		326,000
100128766	Grand Rapids	MI		09/21/2023	9.374	271,456		342,000

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100128767	Manassas	VA		09/21/2023	7.499	319,570		500,000
100128768	Springfield	VA		09/21/2023	9.249	580,156		709,999
100128770	Fort Mohave	AZ		09/21/2023	8.499	207,970		265,000
100128771	Cedar Hill	TX		09/21/2023	7.499	723,047		1,150,000
100128772	San Pedro	CA		09/21/2023	7.999	1,081,389		1,420,000
100128773	Boca Raton	FL		09/21/2023	8.874	781,408		989,999
100128774	Scottsdale	AZ		09/21/2023	9.249	1,209,923		1,560,000
100128775	Round Rock	TX		09/21/2023	7.999	414,410		510,000
100128776	Simpsonville	SC		09/21/2023	7.249	298,215		380,000
100128777	Norwalk	CT		09/21/2023	8.249	351,702		475,000
100128778	Bellaire	MI		09/21/2023	9.124	101,804		212,000
100128779	South San Francisco	CA		09/21/2023	9.249	1,020,758		1,250,000
100128780	Washington	DC		09/21/2023	8.499	602,264		805,000
100128781	Visalia	CA		09/21/2023	7.749	454,724		559,999
100128782	Virginia Beach	VA		09/21/2023	7.499	154,720		225,000
100128783	Marietta	GA		09/21/2023	9.499	203,821		250,000
100128784	St. Cloud	FL		09/21/2023	9.374	241,599		300,000
100128785	Ellicott City	MD		09/21/2023	8.624	704,310		860,000
100128786	Seabrook Island	SC		09/21/2023	8.750	933,691		1,160,000
100128787	Naples	FL		09/21/2023	8.499	1,839,084		2,270,000
100128788	Long Beach	CA		09/21/2023	8.999	523,101		598,000
100128789	Conroe	TX		09/21/2023	7.624	251,614		355,000
100128790	White Plains	NY		09/21/2023	8.874	349,219		450,000
100128791	Oviedo	FL		09/21/2023	8.874	378,861		520,300
100128792	Redington Shores	FL		09/21/2023	9.999	1,028,129		1,595,000
100128793	Redington Shores	FL		09/21/2023	9.999	1,028,449		1,600,000
100128794	Cypress	TX		09/21/2023	7.499	320,654		440,999
100128795	Orlando	FL		09/21/2023	8.374	166,867		209,999
100128796	North Hills	CA		09/21/2023	8.499	722,314		875,000
100128797	Mesquite	TX		09/21/2023	7.999	143,995		189,999
100128798	Silver Spring	MD		09/21/2023	8.249	745,553		927,000
100128799	Baltimore	MD		09/21/2023	8.874	195,717		265,000
100128801	Downey	CA		09/21/2023	7.624	810,242		1,020,000
100128802	Long Beach	CA		09/21/2023	7.874	712,586		875,000
100128803	San Antonio	TX		09/21/2023	7.999	348,211		435,000
100128804	Sacramento	CA		09/21/2023	9.749	289,479		352,000
100128805	Fall River	MA		09/21/2023	8.499	133,493		168,000
100128806	Los Angeles	CA		09/21/2023	10.250	614,323		755,000
100128807	Brooklyn	NY		09/21/2023	8.750	4,262,738		6,500,000
100128808	Rancho Santa Fe	CA		09/21/2023	7.749	660,742		1,150,000
100128809	Eldred	NY		09/21/2023	8.999	781,804		980,000
100128810	Stone Mountain	GA		09/21/2023	11.249	364,615		430,000
100128811	Haltom City	TX		09/21/2023	8.124	211,191		310,000
100128812	Inwood	NY		09/21/2023	8.124	412,622		515,000
100128813	Kermit	TX		09/21/2023	8.999	81,134		130,000
100128814	Cumming	GA		09/21/2023	8.625	165,629		578,000
100128815	West Covina	CA		09/21/2023	7.750	689,033		845,000
100128816	Sausalito	CA		09/21/2023	7.375	1,582,176		1,958,999
100128817	Berkeley	NJ		09/21/2023	7.625	284,694		350,000
100128818	Pagosa Springs	CO		09/21/2023	7.375	347,786		620,000
100128819	Berkeley	CA		09/21/2023	8.125	1,102,750		1,700,000
100128820	Hudson	FL		09/21/2023	8.750	385,471		468,000
100128821	Alpine	CA		09/21/2023	7.875	820,000		1,418,000
100128822	Seminole	FL		09/21/2023	8.625	566,227		1,115,000
100128823	San Diego	CA		09/21/2023	7.500	1,011,749		1,270,000

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100128824	Lake Worth Beach	FL		09/21/2023	6.875	230,197		484,999
100128825	Palm Springs	CA		09/21/2023	8.000	132,113		410,000
100128826	Reston	VA		09/21/2023	8.875	817,394		986,000
100128827	Bay Harbor Islands	FL		09/21/2023	7.125	315,142		450,000
100128828	West Palm Beach	FL		09/21/2023	7.000	376,093		500,000
100128829	Miami	FL		09/21/2023	7.875	1,911,728		2,710,000
100128830	Foley	AL		09/21/2023	9.750	141,126		169,999
100128831	Vista	CA		09/21/2023	7.750	530,805		950,000
100128832	Cooper City	FL		09/21/2023	8.500	488,585		660,000
100128833	Vancouver	WA		09/21/2023	7.750	304,125		495,000
100128834	Lithia	FL		09/21/2023	9.375	385,290		495,999
100128835	Springfield	TN		09/21/2023	8.375	205,021		280,000
100128836	Rochester	MN		09/21/2023	9.875	171,628		214,000
100128837	Mission Viejo	CA		09/21/2023	7.625	592,622		825,000
100128838	Saint Augustine	FL		09/21/2023	9.625	507,283		587,000
100128839	Imperial Beach	CA		09/21/2023	8.875	919,779		1,203,000
100128840	Tacoma	WA		09/21/2023	8.250	1,267,209		1,800,000
100128841	Beltsville	MD		09/21/2023	7.750	141,984		186,000
100128842	Charlottesville	VA		09/21/2023	8.625	362,086		444,999
100128843	Farmers Branch	TX		09/21/2023	9.375	433,600		580,000
100128844	Harmony	PA		09/21/2023	7.375	135,641		195,999
100128845	North Lauderdale	FL		09/21/2023	8.750	459,866		610,000
100128846	Encino	CA		09/21/2023	6.875	2,584,226		4,000,000
100128847	Mililani	HI		09/21/2023	7.500	1,307,328		1,607,999
100128848	Othello	WA		09/21/2023	7.875	160,457		231,999
100128849	Glenview	IL		09/21/2023	7.375	402,030		495,000
100128850	Casper	WY		09/21/2023	7.990	276,766		378,999
100128851	Palm Beach Gardens	FL		09/21/2023	7.750	692,618		859,999
100128852	Brooklyn	NY		09/21/2023	7.875	2,964,640		3,950,000
100128853	Tampa	FL		09/21/2023	8.875	217,228		339,000
100128854	South Bend	IN		09/21/2023	8.000	169,224		400,000
100128855	Pacific Palisades	CA		09/21/2023	7.875	2,242,224		3,750,000
100128856	Savannah	GA		09/21/2023	8.875	719,460		903,000
100128857	Sachse	TX		09/21/2023	8.625	659,268		770,000
100128858	Salinas	CA		09/21/2023	7.990	950,007		1,375,000
100128859	Great Neck	NY		09/21/2023	7.625	1,094,597		1,350,000
100128860	San Jose	CA		09/21/2023	7.875	916,694		1,500,000
100128861	Mahwah	NJ		09/21/2023	8.250	1,065,320		1,300,000
100128862	Franklin	TN		09/21/2023	7.750	192,571		385,000
100128863	East Hampton	NY		09/21/2023	8.250	1,097,700		1,500,000
100128864	Ridgefield	WA		09/21/2023	8.500	523,990		725,000
100128865	Hialeah	FL		09/21/2023	8.625	471,146		620,000
100128866	Glendale	CA		09/21/2023	7.875	768,721		950,000
100128867	Cheshire	CT		09/21/2023	7.500	218,534		295,000
100128868	Long Beach	CA		09/21/2023	8.000	684,342		860,000
100128869	Staten Island	NY		09/21/2023	6.875	831,260		1,190,000
100128870	Memphis	TN		09/21/2023	8.625	170,269		226,000
100128871	Burleson	TX		09/21/2023	8.875	167,166		265,000
100128872	Muttontown	NY		09/21/2023	8.125	2,325,503		2,875,000
100128873	Henderson	NV		09/21/2023	8.875	1,920,709		2,335,000
100128874	Brooklyn	NY		09/21/2023	8.125	777,921		949,999
100128875	Morrison	CO		09/21/2023	9.875	331,732		382,860
100128876	Granbury	TX		09/21/2023	9.250	314,399		390,000
100128877	Las Vegas	NV		09/21/2023	8.625	767,764		950,000
100128878	Tarzana	CA		09/21/2023	7.750	975,391		1,220,000

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100128879	Brick Township	NJ		09/21/2023	8.625	496,147		600,000
100128880	Westchester	IL		09/21/2023	8.750	313,061		377,000
100128881	Palmer	MA		09/21/2023	8.375	281,322		348,000
100128882	Carmichael	CA		09/21/2023	7.625	1,595,382		2,008,999
100128883	Mission Viejo	CA		09/21/2023	7.500	1,054,291		1,310,000
100128884	Idaho Falls	ID		09/21/2023	7.875	329,810		524,000
100128885	Lexington	KY		09/21/2023	9.500	218,027		278,000
100128886	Cary	NC		09/21/2023	7.500	235,865		329,999
100128887	Williamston	SC		09/21/2023	8.875	522,843		645,000
100128888	Centerport	NY		09/21/2023	7.990	1,628,584		2,200,000
100128889	North Charleston	SC		09/21/2023	8.125	200,047		274,000
100128890	Hanahan	SC		09/21/2023	7.875	305,837		475,000
100128891	Brooklyn	NY		09/21/2023	7.750	2,086,326		2,600,000
100128892	Brooklyn	NY		09/21/2023	7.625	856,235		1,050,000
100128893	Albuquerque	NM		09/21/2023	8.500	479,241		1,105,500
100128894	Petaluma	CA		09/21/2023	8.375	661,218		765,000
100128895	Boca Raton	FL		09/21/2023	8.750	817,182		1,015,000
100128896	Lucas	TX		09/21/2023	8.750	1,857,431		2,250,000
100128897	Santa Barbara	CA		09/21/2023	7.990	2,030,600		4,400,000
100128898	Kingsland	TX		09/21/2023	7.250	1,462,680		1,825,000
100128899	Rancho Santa Fe	CA		09/21/2023	7.625	2,304,612		3,250,000
100128900	San Mateo	CA		09/21/2023	8.250	1,507,485		2,100,000
100128901	Woodstock	GA		09/21/2023	7.625	503,233		664,999
100128902	Laurel	MD		09/21/2023	8.375	471,207		589,000
100128903	Irvine	CA		09/21/2023	8.375	2,287,553		2,830,000
100128904	Sandwich	MA		09/21/2023	8.750	1,514,519		1,750,000
100128905	Oxford	GA		09/21/2023	8.625	288,550		360,000
100128906	Santa Ana	CA		09/21/2023	8.250	1,288,522		1,700,000
100128907	Miami	FL		09/21/2023	7.875	665,015		1,450,000
100128908	Melville	NY		09/21/2023	7.875	601,206		760,000
100128909	Los Angeles	CA		09/21/2023	8.250	1,307,900		1,595,000
100128910	Southampton	NY		09/21/2023	8.000	2,231,502		2,749,999
100128911	Visalia	CA		09/21/2023	7.875	233,345		293,000
100128912	San Diego	CA		09/21/2023	7.750	1,239,394		2,000,000
100128913	Riverside	CA		09/21/2023	9.375	1,131,328		1,500,000
100128914	Overgaard	AZ		09/21/2023	8.500	204,850		419,999
100128915	Tallahassee	FL		09/21/2023	8.625	494,400		600,000
100128916	Deal	NJ		09/21/2023	8.375	2,841,300		5,000,000
100128917	Coral Springs	FL		09/21/2023	9.250	689,985		770,000
100128918	Bermuda Dunes	CA		09/22/2023	8.000	1,387,880		1,700,000
100128919	Garland	TX		09/22/2023	7.875	188,700		484,095
100128920	Richmond	TX		09/22/2023	8.750	264,860		323,000
100128921	Fernandina Beach	FL		09/22/2023	9.125	418,221		460,980
100128922	(Rancho Cascades Area) Los Ang	CA		09/22/2023	7.625	480,603		1,537,000
100128923	San Pablo	CA		09/22/2023	8.500	409,600		620,000
100128924	Apple Valley	CA		09/22/2023	8.375	375,000		500,000
100128925	Richmond	TX		09/22/2023	9.375	611,775		749,999
100128926	Anaheim	CA		09/22/2023	8.500	650,875		965,000
100128927	Hemet	CA		09/22/2023	8.375	542,863		630,000
100128928	Mammoth Lakes	CA		09/22/2023	7.750	614,010		804,600
100128929	Tarzana	CA		09/22/2023	8.000	447,681		830,000
100128930	Rancho Santa Margarita	CA		09/22/2023	8.375	1,235,447		1,700,000
100128931	Burbank	CA		09/22/2023	8.125	1,093,440		1,340,000
100128932	Macon	GA		09/22/2023	8.125	431,420		530,000
100128933	Berea	OH		09/22/2023	8.750	160,059		210,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100128934	Cleveland	OH		09/22/2023	8.625	247,179		371,000
100128935	Lawrenceville	GA		09/22/2023	7.875	273,025		335,000
100128936	Visalia	CA		09/22/2023	8.875	289,926		354,000
100128937	Joshua Tree	CA		09/22/2023	7.750	782,198		1,400,000
100128938	Denver	CO		09/22/2023	9.375	233,910		488,999
100129221	Camas	WA		11/03/2023	8.375	1,021,212		1,210,000
100129222	Diamond Bar	CA		11/03/2023	9.250	1,102,697		1,270,000
100129223	Ocala	FL		11/03/2023	7.875	255,898		319,000
100129224	Sedona	AZ		11/03/2023	7.625	682,567		856,000
100129225	North Logan	UT		11/03/2023	8.000	473,550		590,000
100129226	Oxnard	CA		11/03/2023	7.625	513,044		640,000
100129227	Tampa	FL		11/03/2023	7.875	914,965		1,230,000
100129228	Marathon	FL		11/03/2023	8.000	366,772		470,000
100129229	Winter Park	FL		11/03/2023	7.875	416,740		515,000
100129230	Sarasota	FL		11/03/2023	7.625	1,247,617		1,565,000
100129231	Bothell	WA		11/03/2023	7.750	605,742		752,000
100129234	Cathedral City	CA		11/03/2023	7.750	366,286		499,999
100129235	Jacksonville	FL		11/03/2023	7.875	547,334		777,999
100129236	Fresno	CA		11/03/2023	7.875	533,164		665,000
100129237	Oceanside	CA		11/03/2023	7.875	696,936		860,000
100129238	Sedona	AZ		11/03/2023	9.875	863,705		965,000
100129239	Brookhaven	GA		11/03/2023	7.875	1,369,648		2,300,000
100129240	Valley Center	CA		11/03/2023	7.375	761,491		1,075,000
100129241	Scottsdale	AZ		11/03/2023	7.625	836,968		1,050,000
100129242	Palm Coast	FL		11/03/2023	8.000	853,759		1,100,000
100129245	Phillipsburg	NJ		11/03/2023	8.625	672,875		800,000
100129246	Mountain View	HI		11/03/2023	8.000	286,098		349,999
100129249	Houston	TX		11/03/2023	7.875	306,649		430,000
100129250	Westbrook	CT		11/03/2023	7.500	843,426		1,150,000
100129251	Indio	CA		11/03/2023	7.875	2,630,754		4,100,000
100129252	Cheyenne	WY		11/03/2023	8.000	472,029		578,000
100129254	Vallejo	CA		11/03/2023	8.000	561,286		740,000
100129255	Seattle	WA		11/03/2023	7.750	411,380		650,000
100129258	Winter Garden	FL		11/03/2023	8.250	989,031		1,210,000
100129262	Palm Springs	CA		11/03/2023	9.250	1,130,750		1,450,000
100129263	Fort Myers	FL		11/03/2023	9.500	256,463		322,000
100129265	Green Valley	AZ		11/03/2023	9.375	115,516		177,000
100129266	Baltimore	MD		11/03/2023	9.250	150,943		185,000
100129267	Henderson	NV		09/25/2023	10.999	5,076,265		7,250,000
100129268	Chicago	IL		09/25/2023	8.625	2,904,150		3,800,000
100129269	Atlanta	GA		09/25/2023	8.875	997,920		1,335,000
100129270	Scottsdale	AZ		09/25/2023	8.375	2,544,019		3,550,000
100129271	Paradise Valley	AZ		09/25/2023	8.250	424,305		525,000
100129272	Portland	OR		09/25/2023	7.750	507,780		640,000
100129273	Cromwell	MN		09/25/2023	9.875	348,945		432,000
100129274	Port Saint Lucie	FL		09/25/2023	10.750	147,538		182,000
100129275	Buckley	WA		09/25/2023	7.375	397,805		532,000
100129276	Camden	ME		09/25/2023	7.990	288,853		379,000
100129277	Twain Harte	CA		09/25/2023	7.125	426,546		579,000
100129278	Marana	AZ		09/25/2023	7.375	258,954		365,000
100129279	Woodstock	GA		09/25/2023	6.990	332,537		479,999
100129280	Anna	TX		09/25/2023	7.375	309,097		414,000
100129281	Princeton	TX		09/25/2023	7.990	280,787		375,000
100129282	Niantic	CT		09/25/2023	6.500	343,774		450,000
100129283	Princeton	TX		09/25/2023	7.125	250,222		337,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129284	Las Vegas	NV		09/25/2023	6.500	708,984		1,284,000
100129285	Phoenix	AZ		09/25/2023	7.500	263,362		339,999
100129286	Princeton	TX		09/25/2023	7.375	237,988		319,000
100129287	Las Vegas	NV		09/25/2023	7.375	288,612		479,999
100129288	Chaumont	NY		09/25/2023	7.250	204,899		275,000
100129289	Roseville	CA		09/25/2023	6.625	406,669		556,999
100129290	Ocala	FL		09/25/2023	7.990	247,905		317,999
100129291	Jupiter	FL		09/25/2023	7.625	470,204		1,035,000
100129292	Los Angeles	CA		09/25/2023	6.500	271,247		520,999
100129293	Ocean View	DE		09/25/2023	7.375	558,787		810,000
100129294	Tucson	AZ		09/25/2023	7.500	231,824		330,000
100129295	Asbury Park	NJ		09/25/2023	6.990	806,181		1,650,000
100129296	Jacksonville	OR		09/25/2023	7.375	298,528		429,999
100129297	Sacramento	CA		09/25/2023	7.250	554,004		800,000
100129298	Aurora	IL		09/25/2023	7.375	220,518		295,000
100129299	Livermore	CA		09/25/2023	7.125	248,724		1,500,000
100129300	Lawrenceville	GA		09/25/2023	7.500	302,858		436,000
100129301	Hercules	CA		09/25/2023	6.625	197,118		815,000
100129302	Dumfries	VA		09/25/2023	6.990	285,267		415,000
100129303	Anna	TX		09/25/2023	7.375	200,013		399,000
100129304	Mebane	NC		09/25/2023	5.990	293,136		439,999
100129305	Charlotte	NC		09/25/2023	7.990	288,213		379,000
100129306	Zephyrhills	FL		09/25/2023	6.125	211,543		350,000
100129307	Charlotte	NC		09/25/2023	7.500	250,986		335,000
100129308	North Port	FL		09/25/2023	6.625	213,791		400,000
100129309	Jensen Beach	FL		09/25/2023	7.500	343,212		460,000
100129310	Charlotte	NC		09/25/2023	7.500	262,264		357,999
100129311	Dawsonville	GA		09/25/2023	6.625	267,440		367,000
100129312	Brookfield	VT		09/25/2023	7.500	316,229		430,000
100129313	Davenport	FL		09/25/2023	6.500	353,924		532,000
100129314	Charlotte	NC		09/25/2023	7.500	204,715		275,000
100129315	Centralia	WA		09/25/2023	6.990	202,183		500,000
100129316	Salinas	CA		09/25/2023	6.875	400,599		550,000
100129317	Willits	CA		09/25/2023	6.625	255,857		475,000
100129318	Vancouver	WA		09/25/2023	7.125	333,431		509,999
100129319	Dawsonville	GA		09/25/2023	5.990	271,760		388,000
100129320	Princeton	TX		09/25/2023	7.990	266,937		352,000
100129321	Manor	TX		09/25/2023	7.125	239,189		398,000
100129322	Charlotte	NC		09/25/2023	7.500	335,168		450,000
100129323	Roswell	NM		09/25/2023	7.625	259,023		381,000
100129324	Dawsonville	GA		09/25/2023	7.375	279,149		379,999
100129325	Rehoboth Beach	DE		09/25/2023	7.125	573,800		829,999
100129326	Minneola	FL		09/25/2023	6.990	409,253		600,000
100129327	Salt Lake Cty	UT		09/25/2023	7.125	244,239		519,000
100129328	Sacramento	CA		09/25/2023	7.125	341,685		462,000
100129329	Queen Creek	AZ		09/25/2023	6.500	502,678		667,000
100129330	Oxnard	CA		09/25/2023	6.990	395,864		1,300,000
100129331	Little Elm	TX		09/25/2023	7.125	327,453		441,999
100129332	Indio	CA		09/25/2023	7.625	243,633		310,000
100129333	Manor	TX		09/25/2023	7.625	327,559		436,000
100129334	Dawsonville	GA		09/25/2023	7.125	255,778		367,000
100129335	Ocala	FL		09/25/2023	7.500	228,486		295,000
100129336	Dawsonville	GA		09/25/2023	6.625	221,083		376,000
100129337	La Mesa	CA		09/25/2023	7.375	779,318		1,075,000
100129338	Pompano Beach	FL		09/25/2023	7.125	208,990		300,000

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100129339	Princeton	TX		09/25/2023	7.125	198,144		295,000
100129340	Winters	CA		09/25/2023	6.875	327,351		594,000
100129341	Prosper	TX		09/25/2023	7.990	727,865		948,000
100129342	Garner	NC		09/25/2023	6.625	254,242		355,000
100129343	Sevierville	TN		09/25/2023	6.625	526,571		1,100,000
100129344	Waddell	AZ		09/25/2023	7.500	354,870		475,000
100129345	Denton	TX		09/25/2023	7.990	331,391		416,000
100129346	Princeton	TX		09/25/2023	7.375	273,654		366,000
100129347	Huntington Beach	CA		09/25/2023	7.500	410,303		680,000
100129348	Queen Creek	AZ		09/25/2023	7.125	422,807		582,000
100129349	Zebulon	NC		09/25/2023	6.990	213,430		328,000
100129350	Lawrenceville	GA		09/25/2023	7.990	176,093		348,000
100129351	Eden Prairie	MN		09/25/2023	6.990	244,095		370,000
100129352	Princeton	TX		09/25/2023	6.125	685,144		1,200,000
100129353	Garner	NC		09/25/2023	5.990	271,147		397,000
100129354	Wichita	KS		09/25/2023	7.500	302,854		410,000
100129355	Post Falls	ID		09/25/2023	5.500	240,599		448,000
100129356	Palm Springs	CA		09/25/2023	7.125	724,887		1,263,699
100129357	Princeton	TX		09/25/2023	7.375	256,125		350,000
100129358	Princeton	TX		09/25/2023	7.500	291,485		389,000
100129359	North Port	FL		09/25/2023	7.990	293,832		450,000
100129360	Charlotte	NC		09/25/2023	7.375	279,902		362,000
100129361	Zebulon	NC		09/25/2023	6.990	255,635		346,000
100129362	West Palm Bch	FL		09/25/2023	6.990	201,067		295,000
100129363	Kapolei	HI		09/25/2023	7.625	241,497		965,000
100129364	Dawsonville	GA		09/25/2023	7.625	391,757		499,999
100129365	Miami	FL		09/25/2023	7.125	329,129		427,000
100129366	Raleigh	NC		09/25/2023	6.990	246,700		334,900
100129367	North Charleston	SC		09/25/2023	7.500	231,563		310,000
100129368	Lake Elsinore	CA		09/25/2023	7.990	531,350		675,000
100129369	Stanwood	WA		09/25/2023	6.875	209,539		589,999
100129370	Gilbert	AZ		09/25/2023	6.625	612,724		870,000
100129371	Lawrenceville	GA		09/25/2023	7.125	326,463		445,000
100129372	Garner	NC		09/25/2023	6.375	301,944		451,000
100129373	Idaho Falls	ID		09/25/2023	6.990	312,074		630,000
100129374	Lemon Grove	CA		09/25/2023	7.250	348,480		734,999
100129375	Fruita	CO		09/26/2023	7.625	450,542		600,000
100129376	Stafford Township	NJ		09/26/2023	7.625	356,658		480,000
100129377	El Paso	TX		09/26/2023	7.500	315,279		410,000
100129378	Corolla	NC		09/26/2023	7.500	721,377		1,005,000
100129379	Aubrey	TX		09/26/2023	7.125	290,317		415,000
100129380	Austin	TX		09/26/2023	7.125	407,607		550,000
100129381	Houston	TX		09/26/2023	6.625	291,313		440,500
100129382	Mckinney	TX		09/26/2023	6.990	285,579		385,000
100129383	Pasadena	CA		09/26/2023	6.990	583,070		994,999
100129384	Los Angeles	CA		09/26/2023	7.500	876,731		2,100,000
100129385	Las Vegas	NV		09/26/2023	7.500	299,514		416,000
100129386	Plano	TX		09/26/2023	7.625	369,692		500,000
100129387	Myrtle Beach	SC		09/26/2023	7.500	341,005		486,370
100129388	Manzanita	OR		09/26/2023	6.875	417,621		589,999
100129389	Knoxville	TN		09/26/2023	7.375	282,212		384,999
100129390	Bellingham	WA		09/26/2023	6.375	426,758		600,000
100129391	Ann Arbor	MI		09/26/2023	7.500	589,656		760,000
100129392	Bellflower	CA		09/26/2023	7.500	368,080		735,552
100129393	Huntington Beach	CA		09/26/2023	7.375	423,469		2,202,624

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100129394	Shasta Lake	CA		09/26/2023	7.625	387,182		518,000
100129395	Austin	TX		09/26/2023	7.625	582,437		780,000
100129396	Mc Allen	TX		09/26/2023	6.990	386,562		558,999
100129397	Wilmington	DE		09/26/2023	7.625	316,947		425,999
100129398	Celina	TX		09/26/2023	7.500	358,212		509,000
100129399	Garden Grove	CA		09/26/2023	7.500	434,077		587,000
100129400	Fort Worth	TX		09/26/2023	7.625	380,012		505,000
100129401	Mission	TX		09/26/2023	7.625	361,789		516,000
100129402	Indianapolis	IN		09/26/2023	7.625	428,318		575,000
100129403	Salt Lake City	UT		09/26/2023	7.375	317,461		639,503
100129404	Nashville	TN		09/26/2023	6.990	272,509		375,000
100129405	Indianapolis	IN		09/26/2023	7.599	297,901		400,297
100129406	Walnut	CA		09/26/2023	7.500	698,627		933,000
100129407	Cedar Park	TX		09/26/2023	6.624	345,838		724,999
100129409	Morro Bay	CA		09/26/2023	7.375	580,021		1,288,498
100129410	Elk Grove	CA		09/26/2023	7.500	283,462		470,000
100129411	San Diego	CA		09/26/2023	6.624	367,316		1,400,000
100129412	Norwood	NC		09/29/2023	7.599	237,638		310,000
100129413	Tracy	CA		09/29/2023	7.499	407,219		575,000
100129414	Rolling Meadows	IL		09/29/2023	7.499	270,524		362,400
100129415	Mesa	AZ		09/29/2023	6.950	531,726		780,000
100129416	Tomball	TX		09/29/2023	7.625	267,960		365,000
100129417	Katy	TX		09/29/2023	7.500	254,250		350,000
100129418	Savannah	GA		09/29/2023	7.625	378,741		540,000
100129419	Westfield	IN		09/29/2023	6.999	539,847		719,999
100129420	Phoenix	AZ		09/29/2023	7.250	271,404		369,999
100129421	Gatlinburg	TN		09/29/2023	6.624	558,544		750,000
100129422	San Diego	CA		09/29/2023	7.375	414,068		766,000
100129423	Portland	OR		09/29/2023	6.999	1,061,060		1,419,999
100129424	Los Angeles	CA		09/29/2023	6.950	805,041		1,075,000
100129425	American Fork	UT		09/29/2023	6.000	391,758		540,000
100129426	Chula Vista	CA		09/29/2023	7.125	1,005,100		1,650,000
100129427	Ocala	FL		09/29/2023	6.999	229,070		298,000
100129428	San Diego	CA		09/29/2023	7.499	580,130		765,000
100129429	Paso Robles	CA		09/29/2023	7.625	577,094		719,999
100129430	Cypress	CA		09/29/2023	7.250	509,926		680,000
100129431	Las Vegas	NV		09/29/2023	6.999	624,779		900,000
100129432	Fillmore	UT		09/29/2023	6.875	344,034		461,999
100129433	Wichita	KS		09/29/2023	7.624	264,613		349,000
100129434	Hollywood	FL		09/29/2023	7.625	714,516		935,000
100129435	Cincinatti	OH		09/29/2023	7.375	305,897		405,000
100129436	Richland	WA		09/29/2023	6.999	286,139		401,999
100129437	Richmond	TX		09/29/2023	7.500	248,698		331,000
100129438	Naples	FL		09/29/2023	7.624	257,786		353,000
100129439	Virginia Beach	VA		09/29/2023	7.375	230,074		292,000
100129440	Frederick	MD		09/29/2023	7.125	277,808		367,000
100129441	Youngstown	FL		09/29/2023	6.999	229,711		305,000
100129442	Dayton	NJ		09/29/2023	7.625	382,361		514,000
100129443	Rotonda West	FL		09/29/2023	7.500	267,685		355,000
100129444	Brunswick	GA		09/29/2023	6.999	228,638		304,000
100129445	Placentia	CA		09/29/2023	7.500	425,858		560,000
100129446	Carolina Beach	NC		09/29/2023	6.875	492,548		777,000
100129447	Mooresville	NC		09/29/2023	7.625	588,670		791,000
100129448	Kannapolis	NC		09/29/2023	7.500	306,642		500,000
100129449	Greenville	SC		09/29/2023	5.990	294,260		410,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129450	Lakewood	NJ		09/29/2023	7.625	840,181		1,300,000
100129451	Belton	MO		09/29/2023	6.875	238,786		340,000
100129452	Los Ranchos De Albuquerque	NM		09/29/2023	7.625	252,090		328,000
100129453	Murfreesboro	TN		09/29/2023	7.125	269,402		390,000
100129454	Kill Devil Hills	NC		09/29/2023	7.500	387,371		1,060,000
100129455	Olympia	WA		09/29/2023	7.250	735,511		1,137,999
100129456	Pittsburgh	PA		09/29/2023	7.250	286,967		380,000
100129457	Schaumburg	IL		09/29/2023	7.125	365,043		485,000
100129458	Van Nuys	CA		09/29/2023	6.950	997,245		1,405,000
100129459	Las Vegas	NV		09/29/2023	7.625	447,815		595,000
100129460	Piedmont	OK		09/29/2023	7.625	462,745		590,000
100129461	Seattle	WA		09/29/2023	7.625	477,984		625,000
100129462	Hallandale Beach	FL		09/29/2023	7.625	528,425		695,000
100129463	Falls Church	VA		09/29/2023	7.000	406,002		574,999
100129464	Hallandale Beach	FL		09/29/2023	7.625	528,425		695,000
100129465	Cumming	GA		09/29/2023	7.500	348,371		465,000
100129466	Fernandina Beach	FL		09/29/2023	7.625	348,314		459,000
100129467	Scottsdale	AZ		09/29/2023	6.625	498,600		707,999
100129468	Tujunga	CA		09/29/2023	7.625	492,457		700,000
100129469	Canton	GA		09/29/2023	7.375	266,747		351,000
100129470	Helena	MT		09/29/2023	7.625	348,790		433,000
100129471	Gunter	TX		09/29/2023	7.625	343,056		480,000
100129472	Washington	DC		09/29/2023	7.500	452,761		597,999
100129473	Killeen	TX		09/29/2023	7.000	326,283		435,000
100129474	Avondale	AZ		09/29/2023	7.500	289,275		380,000
100129475	Captain Cook	HI		09/29/2023	7.000	844,200		1,120,000
100129476	Granite Shls	TX		09/29/2023	7.499	234,277		299,999
100129477	Loxahatchee	FL		09/29/2023	7.500	390,085		520,000
100129478	Porterville	CA		09/29/2023	7.625	302,970		440,000
100129479	Fairmount Heights	MD		09/29/2023	6.750	228,447		330,000
100129480	Miami Beach	FL		09/29/2023	7.625	297,646		419,999
100129481	Elk Grove	CA		09/29/2023	7.375	388,402		554,999
100129482	Palm Springs	CA		09/29/2023	6.624	348,460		800,000
100129483	Spring Valley	NY		09/29/2023	6.250	667,738		974,999
100129484	Lancaster	TN		09/29/2023	7.625	537,781		735,000
100129485	Henderson	NV		09/29/2023	7.000	325,349		460,000
100129486	Raleigh	NC		09/29/2023	6.950	261,318		400,000
100129487	Ferndale	WA		09/29/2023	7.375	302,944		424,999
100129488	Pahoa	HI		09/29/2023	7.125	290,741		392,999
100129489	Perry Hall	MD		09/29/2023	7.499	290,187		445,999
100129490	New Brunswick	NJ		09/29/2023	7.625	468,567		624,999
100129491	Toms River	NJ		09/29/2023	7.625	1,061,622		1,510,000
100129492	Murrells Inlet	SC		09/29/2023	7.625	254,935		348,000
100129493	Elk Grove	CA		09/29/2023	7.625	424,130		590,000
100129494	Mount Pleasant	SC		09/29/2023	7.125	263,733		358,000
100129495	Santa Ana	CA		09/29/2023	7.375	827,999		1,100,000
100129496	Halethorpe	MD		09/29/2023	6.990	227,059		301,000
100129497	Nashville	TN		09/29/2023	7.499	334,385		455,000
100129498	Roseville	CA		09/29/2023	7.375	432,972		590,000
100129499	San Antonio	TX		09/29/2023	7.625	245,351		310,000
100129500	Castle Rock	CO		09/29/2023	6.750	450,775		620,000
100129501	Minneapolis	MN		09/29/2023	7.500	323,627		425,000
100129502	Springville	CA		09/29/2023	7.625	355,062		465,000
100129503	Alhambra	CA		09/29/2023	7.500	836,468		1,100,000
100129504	Elizabeth	NJ		09/29/2023	7.500	420,863		560,000

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100129505	Davis	CA		09/29/2023	7.375	388,136		610,000
100129506	Puyallup	WA		09/29/2023	7.125	459,940		610,000
100129507	Marysville	WA		09/29/2023	6.750	490,513		659,999
100129508	Apache Junction	AZ		09/29/2023	6.500	314,820		435,000
100129509	Aliso Viejo	CA		09/29/2023	7.490	593,509		815,000
100129510	Manteca	CA		09/29/2023	6.500	359,178		560,000
100129511	Destin	FL		09/29/2023	6.000	233,593		405,000
100129512	Pagosa Springs	CO		09/29/2023	7.500	260,686		342,000
100129513	Richmond	TX		09/29/2023	6.875	231,393		330,000
100129514	Crystal	MN		09/29/2023	7.125	360,141		479,999
100129515	Pooler	GA		09/29/2023	5.750	298,772		397,000
100129516	Miami Lakes	FL		09/29/2023	7.250	414,486		600,000
100129517	Washington	UT		09/29/2023	7.125	313,582		401,000
100129518	Castro Valley	CA		09/29/2023	7.500	773,198		1,170,000
100129519	Atlanta	GA		09/29/2023	7.375	352,179		470,000
100129520	Boston	MA		09/29/2023	7.125	544,229		774,999
100129521	Los Angeles	CA		09/29/2023	7.500	1,358,448		1,944,999
100129522	Los Angeles	CA		09/29/2023	6.750	979,599		1,329,999
100129523	Los Angeles	CA		09/29/2023	7.625	588,220		770,000
100129524	San Fernando	CA		09/29/2023	7.625	576,817		755,000
100129525	Idaho Falls	ID		09/29/2023	7.625	549,889		736,500
100129526	North Las Vegas	NV		09/29/2023	7.500	443,385		557,999
100129527	Dumfries	VA		09/29/2023	6.990	259,454		349,000
100129528	Scottsdale	AZ		09/29/2023	7.250	491,063		680,000
100129529	Dana Point	CA		09/29/2023	7.500	819,755		1,160,000
100129530	Hyattsville	MD		09/29/2023	7.625	393,794		521,000
100129531	Hoschton	GA		09/29/2023	7.625	285,761		375,000
100129532	Honolulu	HI		09/29/2023	7.625	593,366		780,000
100129533	Wildwood Crest	NJ		09/29/2023	7.500	710,061		945,000
100129534	Big Bear Lake	CA		09/29/2023	7.625	307,860		413,000
100129535	Port Charlotte	FL		09/29/2023	7.625	439,298		589,999
100129536	Garfield	NJ		09/29/2023	7.500	581,342		769,999
100129537	Victorville	CA		09/29/2023	7.500	278,737		350,000
100129538	Jackson	NJ		09/29/2023	7.625	362,986		480,000
100129539	Saint George	UT		09/29/2023	7.500	243,542		320,000
100129540	Saint Augustine	FL		09/29/2023	7.625	241,359		318,400
100129541	Puyallup	WA		09/29/2023	7.375	436,563		575,000
100129542	Saint Augustine	FL		09/29/2023	7.625	240,793		315,000
100129543	Galivants Ferry	SC		09/29/2023	7.625	385,002		508,000
100129544	Davenport	FL		09/29/2023	7.500	290,641		365,000
100129545	San Antonio	TX		09/29/2023	7.625	234,662		311,999
100129546	Heber City	UT		09/29/2023	5.375	367,871		550,000
100129547	Merced	CA		09/29/2023	5.750	303,263		422,000
100129548	Merced	CA		09/29/2023	5.750	310,449		432,000
100129549	Green Cove Springs	FL		09/29/2023	5.750	297,484		427,000
100129550	Marysville	WA		09/29/2023	7.500	490,664		648,500
100129551	Myrtle Beach	SC		09/29/2023	5.750	245,166		350,000
100129552	Kyle	TX		09/29/2023	6.000	228,892		375,000
100129553	Shafter	CA		09/29/2023	5.500	229,774		394,000
100129554	Merced	CA		09/29/2023	5.990	335,810		463,000
100129555	Henderson	NV		09/29/2023	5.990	270,186		357,999
100129556	Merced	CA		09/29/2023	5.990	308,936		428,000
100129557	Saint Augustine	FL		09/29/2023	5.750	230,592		320,999
100129558	Summerville	SC		09/29/2023	5.990	331,210		435,000
100129559	Temple	TX		09/29/2023	5.990	215,557		296,000

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100129560	New Market	AL		09/29/2023	5.990	230,568		310,399
100129561	Frederick	MD		09/29/2023	5.990	407,040		562,000
100129562	Windsor	CO		09/29/2023	5.500	343,649		525,000
100129563	Bentonville	AR		09/29/2023	6.875	362,463		540,000
100129564	Paterson	NJ		09/29/2023	7.375	481,070		657,000
100129565	Media	PA		09/29/2023	7.625	316,881		420,000
100129566	Fish Camp	CA		09/29/2023	7.375	398,605		535,000
100129567	Coventry Township	OH		09/29/2023	6.990	286,072		409,999
100129568	Jackson	NJ		09/29/2023	7.625	469,161		620,000
100129569	Avon	OH		09/29/2023	7.625	286,878		377,000
100129570	Mccall	ID		09/29/2023	7.125	409,218		650,000
100129571	Philadelphia	PA		09/29/2023	7.375	422,268		560,000
100129572	Medford	OR		09/29/2023	7.125	362,808		517,500
100129573	Napa	CA		09/29/2023	7.250	606,105		839,999
100129574	Dana Point	CA		09/29/2023	7.500	833,888		1,195,000
100129575	Puyallup	WA		09/29/2023	7.625	402,939		530,000
100129576	Henderson	NV		09/29/2023	7.500	480,768		600,000
100129577	Manteca	CA		09/29/2023	6.875	295,088		430,000
100129578	Sargent	TX		09/29/2023	7.375	242,061		330,000
100129579	Denton	TX		09/29/2023	7.375	300,787		410,000
100129580	Dallas	TX		09/29/2023	7.500	359,127		471,499
100129581	Flower Mound	TX		09/29/2023	6.250	406,706		563,000
100129582	Oconomowoc	WI		09/29/2023	7.250	280,172		375,000
100129583	Ship Bottom	NJ		09/29/2023	7.625	742,988		1,250,000
100129584	Cutler Bay	FL		09/29/2023	7.500	389,438		530,000
100129585	Surf City	NC		09/29/2023	7.999	629,947		803,000
100129586	Norfolk	VA		09/29/2023	7.625	285,431		375,000
100129587	Sunset Beach	NC		09/29/2023	7.625	485,729		637,000
100129588	Las Vegas	NV		09/29/2023	7.250	254,599		337,000
100129589	Houston	TX		09/29/2023	7.625	405,945		560,000
100129590	Duenweg	MO		09/29/2023	7.500	290,086		385,999
100129591	San Diego	CA		09/29/2023	7.625	484,663		680,000
100129592	Ellijay	GA		09/29/2023	7.500	427,735		539,000
100129593	Amarillo	TX		09/29/2023	7.125	233,942		310,000
100129594	Saluda	NC		09/29/2023	6.625	368,997		553,000
100129595	West Chester	PA		09/29/2023	6.990	286,187		400,000
100129596	Lees Summit	MO		09/29/2023	5.250	375,540		535,000
100129597	Chicago	IL		09/29/2023	7.125	528,694		709,999
100129598	Salt Lake City	UT		09/29/2023	6.625	446,222		640,000
100129599	Chicago	IL		09/29/2023	7.500	325,612		440,000
100129600	Lees Summit	MO		09/29/2023	5.750	382,994		535,000
100129601	Lees Summit	MO		09/29/2023	5.750	393,732		550,000
100129602	Lees Summit	MO		09/29/2023	5.750	381,471		535,000
100129603	Newberry	FL		09/29/2023	6.875	227,559		305,000
100129604	Davenport	FL		09/29/2023	6.125	278,163		372,000
100129605	Loganville	GA		09/29/2023	5.875	266,957		373,999
100129606	Folsom	CA		09/29/2023	6.500	500,479		685,000
100129607	Foley	AL		09/29/2023	6.250	240,085		335,000
100129608	Newberry	FL		09/29/2023	6.875	238,880		310,000
100129609	Walla Walla	WA		09/29/2023	7.625	442,782		582,000
100129610	Newberry	FL		09/29/2023	6.875	223,266		305,000
100129611	Lees Summit	MO		09/29/2023	4.990	369,547		535,000
100129612	Leander	TX		09/29/2023	5.750	320,472		465,000
100129613	Franklin	TN		09/29/2023	4.990	333,557		580,000
100129614	Sterling	VA		09/29/2023	6.875	444,040		600,000

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100129615	Miami	FL		09/29/2023	7.625	514,785		681,000
100129616	Jersey City	NJ		09/29/2023	8.000	329,634		435,000
100129617	Victorville	CA		09/29/2023	7.625	361,101		451,000
100129618	Allentown	PA		09/29/2023	6.875	247,030		332,000
100129619	Locust Grove	GA		09/29/2023	7.625	331,172		485,000
100129620	Davenport	FL		09/29/2023	7.490	452,545		565,000
100129621	Las Vegas	NV		09/29/2023	7.625	305,864		429,000
100129622	Leland	NC		09/29/2023	7.625	271,425		357,000
100129623	Fort Worth	TX		09/29/2023	7.500	262,618		345,000
100129624	Nashville	TN		09/29/2023	7.125	359,234		495,000
100129625	Deer Park	WA		09/29/2023	7.375	509,033		675,000
100129626	Aldie	VA		09/29/2023	7.375	355,285		488,000
100129627	Indianapolis	IN		09/29/2023	6.875	274,487		370,000
100129628	Farmersville	TX		09/29/2023	7.625	299,821		392,000
100129629	Mckinney	TX		09/29/2023	6.625	396,606		535,000
100129630	Washington	UT		09/29/2023	7.625	532,029		746,000
100129631	Richmond	TX		09/29/2023	7.375	263,321		350,000
100129632	Lavon	TX		09/29/2023	7.500	278,678		370,000
100129633	Baldwin Park	CA		09/29/2023	6.875	698,501		1,010,000
100129634	San Leandro	CA		09/29/2023	7.250	591,526		795,000
100129635	Panama City Beach	FL		09/29/2023	7.500	257,575		341,500
100129636	New Orleans	LA		09/29/2023	7.125	300,810		399,999
100129637	Soldotna	AK		09/29/2023	7.625	258,212		321,000
100129638	Lynchburg	VA		09/29/2023	7.625	241,542		315,000
100129639	Lancaster	CA		09/29/2023	7.625	352,828		462,999
100129640	Ontario	CA		09/29/2023	6.875	500,429		668,000
100129641	Salt Lake City	UT		09/29/2023	7.250	513,339		685,000
100129642	Oviedo	FL		09/29/2023	7.490	274,806		360,000
100129643	Troy	MI		09/29/2023	7.625	309,176		432,000
100129644	San Antonio	TX		09/29/2023	7.000	228,453		305,275
100129645	Highlands Ranch	CO		09/29/2023	7.125	502,298		712,000
100129646	Mckinney	TX		09/29/2023	7.625	258,852		339,000
100129647	Centerton	AR		09/29/2023	7.500	253,250		338,000
100129648	Holly Springs	GA		09/29/2023	7.125	328,467		435,000
100129649	West Springfield	MA		09/29/2023	7.625	260,605		351,000
100129650	Charlotte	NC		09/29/2023	7.625	301,223		379,000
100129651	Sunny Isles Beach	FL		09/29/2023	7.500	251,606		355,000
100129652	Cincinnati	OH		09/29/2023	6.750	222,428		320,000
100129653	Salt Lake Cty	UT		09/29/2023	8.000	243,384		316,000
100129654	Daytona Beach	FL		09/29/2023	7.490	262,235		355,000
100129655	Ooltewah	TN		09/29/2023	6.500	393,008		540,000
100129656	Roseville	CA		09/29/2023	5.500	410,031		580,000
100129657	Naples	FL		09/29/2023	7.250	363,420		560,000
100129658	Caldwell	NJ		09/29/2023	6.875	521,640		784,000
100129659	Skiatook	OK		09/29/2023	7.125	301,560		410,000
100129660	Corolla	NC		09/29/2023	7.125	626,810		937,000
100129661	Grand Rapids	MI		09/29/2023	7.250	278,693		386,999
100129662	Parker	CO		09/29/2023	7.625	497,153		685,000
100129663	Prosper	TX		09/29/2023	7.750	665,268		995,000
100129664	Garner	NC		09/29/2023	7.375	259,460		344,000
100129665	Leander	TX		09/29/2023	7.000	267,229		375,000
100129666	Kissimmee	FL		09/29/2023	7.000	339,014		446,999
100129667	Chandler	AZ		09/29/2023	7.625	496,860		650,000
100129668	Landers	CA		09/29/2023	7.625	286,003		385,000
100129669	Meridian	ID		09/29/2023	7.625	259,616		354,999

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100129670	Lansdale	PA		09/29/2023	7.500	247,674		345,000
100129671	Monroe	NY		09/29/2023	6.750	506,634		680,000
100129672	Wilmington	NC		09/29/2023	7.625	373,748		479,000
100129673	Groveland	FL		09/29/2023	7.625	347,531		438,000
100129674	Kissimmee	FL		09/29/2023	7.500	282,086		375,000
100129675	Lynn	MA		09/29/2023	7.500	577,410		762,000
100129676	Broadview Heights	OH		09/29/2023	7.500	400,680		501,000
100129677	Elk Grove	CA		09/29/2023	7.499	430,869		579,000
100129678	Converse	TX		09/29/2023	4.875	356,914		525,000
100129679	San Tan Valley	AZ		09/29/2023	7.625	256,250		375,000
100129680	Converse	TX		09/29/2023	4.875	356,914		525,000
100129681	Fort Walton Beach	FL		09/29/2023	7.625	360,561		485,000
100129682	Oceanside	CA		09/29/2023	7.625	712,049		939,999
100129683	Forney	TX		09/29/2023	7.250	234,322		314,999
100129684	Pocatello	ID		09/29/2023	7.625	238,764		310,000
100129685	Warren	OH		09/29/2023	7.625	252,104		341,000
100129686	Rogers	AR		09/29/2023	7.499	302,769		398,000
100129687	Nashville	TN		09/29/2023	7.375	337,254		460,000
100129688	Atoka	TN		09/29/2023	6.000	244,014		340,000
100129689	Denver	CO		09/29/2023	7.990	505,900		624,999
100129690	Casa Grande	AZ		09/29/2023	7.625	308,853		406,000
100129691	Aubrey	TX		09/29/2023	6.250	274,960		420,000
100129692	Greensboro	NC		09/29/2023	7.500	244,752		320,000
100129693	Rocky River	OH		09/29/2023	7.625	340,225		446,000
100129694	Miami	FL		09/29/2023	7.500	615,398		809,999
100129695	Lawrenceville	GA		09/29/2023	7.625	358,372		513,000
100129696	Elmwood Park	IL		09/29/2023	7.500	245,296		325,000
100129697	Granbury	TX		09/29/2023	7.625	264,080		345,000
100129698	Mt Angel	OR		09/29/2023	7.875	383,201		502,000
100129699	Kansas City	KS		09/29/2023	7.625	299,716		395,000
100129700	Las Vegas	NV		09/29/2023	6.875	300,096		443,999
100129701	Silver Spring	MD		09/29/2023	7.625	508,376		665,000
100129702	Fresno	CA		09/29/2023	7.250	263,385		390,000
100129703	Parker	CO		09/29/2023	7.500	466,194		605,000
100129704	Rogers	AR		09/29/2023	7.625	460,736		611,000
100129705	Haverstraw	NY		09/29/2023	7.000	273,491		425,000
100129706	Madison	AL		09/29/2023	5.500	224,364		329,500
100129707	Sherman	TX		09/29/2023	7.625	266,087		348,000
100129708	Lehi	UT		09/29/2023	7.625	361,837		480,500
100129709	Orem	UT		09/29/2023	7.000	673,515		912,000
100129710	Quincy	CA		09/29/2023	7.625	460,530		650,000
100129711	Las Vegas	NV		09/29/2023	6.875	401,480		621,000
100129712	Bella Vista	AR		09/29/2023	7.625	236,848		327,000
100129713	Grand Rapids	MI		09/29/2023	7.990	271,695		360,000
100129714	Cape Coral	FL		09/29/2023	7.375	239,613		319,000
100129715	Beaufort	SC		09/29/2023	7.625	270,409		340,000
100129716	Newark	NJ		09/29/2023	7.500	353,003		499,000
100129717	Meridian	ID		09/29/2023	7.375	626,597		950,000
100129718	Davenport	FL		09/29/2023	7.625	366,564		540,000
100129719	Leander	TX		09/29/2023	7.375	306,939		410,000
100129720	Jersey City	NJ		09/29/2023	7.000	499,000		760,000
100129721	Parkville	MD		09/29/2023	6.625	333,345		451,000
100129722	Gatlinburg	TN		09/29/2023	7.125	604,680		890,000
100129723	Bogota	NJ		09/29/2023	7.625	341,584		519,999
100129724	Las Vegas	NV		09/29/2023	6.625	390,049		525,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100129725	Mooresville	NC		09/29/2023	5.875	303,110		485,000
100129726	Garner	NC		09/29/2023	7.625	278,554		364,999
100129727	Quinton	VA		09/29/2023	7.490	231,327		290,000
100129728	Nashville	TN		09/29/2023	7.625	528,898		750,000
100129729	Georgetown	TX		09/29/2023	7.625	294,445		425,000
100129730	Orlando	FL		09/29/2023	7.625	428,406		572,000
100129731	Weldon Spring	MO		09/29/2023	8.125	394,091		540,000
100129732	Orange City	FL		09/29/2023	7.500	254,410		322,000
100129733	Albuquerque	NM		09/29/2023	7.375	231,349		326,000
100129739	United Kingdom	GBR		09/26/2023	8.240	809,634		895,000
100129740	United Kingdom	GBR		09/26/2023	7.890	316,630		395,000
100129741	United Kingdom	GBR		09/26/2023	7.540	89,242		180,000
100129742	United Kingdom	GBR		09/26/2023	7.540	63,744		90,000
100129743	United Kingdom	GBR		09/26/2023	7.690	241,580		265,000
100129744	Los Angeles	CA		09/27/2023	7.999	408,626		618,000
100129745	Los Angeles	CA		09/27/2023	7.990	389,023		580,000
100129746	Miami	FL		09/27/2023	6.875	345,435		560,000
100129747	Fort Lauderdale	FL		09/27/2023	7.999	339,364		410,000
100129748	Fort Lauderdale	FL		09/27/2023	7.999	338,684		400,000
100129749	Los Angeles	CA		09/27/2023	7.999	1,834,578		2,400,000
100129750	Baltimore	MD		09/27/2023	7.999	131,432		158,999
100129751	Houston	TX		09/27/2023	8.999	156,922		220,999
100129753	Wimauma	FL		09/27/2023	8.999	214,310		300,000
100129754	Nashua	NH		09/27/2023	8.875	557,629		725,000
100129755	Davenport	FL		09/27/2023	8.250	276,864		357,000
100129756	Baltimore	MD		09/27/2023	9.375	122,669		154,000
100129757	Spokane Valley	WA		09/27/2023	7.750	179,335		295,000
100129758	Atlanta	GA		09/27/2023	7.625	330,329		440,000
100129759	Woodland Hills	CA		09/27/2023	10.750	1,445,496		1,710,000
100129760	Upland	CA		09/27/2023	7.999	1,104,183		1,355,000
100129762	Fort Pierce	FL		09/27/2023	7.999	157,777		240,000
100129763	Thousand Oaks	CA		09/27/2023	10.250	706,425		839,999
100129764	Morriston	FL		09/27/2023	8.750	396,040		640,000
100129765	Fort Pierce	FL		09/27/2023	8.250	135,118		225,000
100129766	Los Angeles	CA		09/27/2023	9.499	986,539		1,399,999
100129767	Area Of Olivehurst	CA		09/27/2023	7.375	300,373		404,000
100129768	Bowie	MD		09/27/2023	9.999	726,886		829,000
100129770	San Francisco	CA		09/27/2023	8.999	1,577,034		2,350,000
100129771	San Jose	CA		09/27/2023	7.250	1,162,314		1,500,000
100129773	Slatington	PA		09/27/2023	7.499	268,125		330,000
100129774	Dallas	TX		09/27/2023	7.750	346,299		488,000
100129775	Corona	CA		09/27/2023	7.875	592,309		1,070,000
100129776	Galveston	TX		09/27/2023	7.999	301,632		417,000
100129777	Charlotte	NC		09/27/2023	7.625	245,739		350,000
100129778	Whittier	NC		09/27/2023	8.625	318,738		469,000
100129779	Tacoma	WA		09/27/2023	8.499	560,944		860,000
100129780	Holyoke	MA		09/27/2023	8.499	236,890		336,000
100129781	Watauga	TX		09/27/2023	9.375	277,462		359,000
100129782	Fresno	CA		09/27/2023	8.875	203,182		255,000
100129783	Elizabeth	NJ		09/27/2023	8.999	517,021		650,000
100129784	Katy	TX		09/27/2023	7.750	180,348		290,000
100129785	Duluth	GA		09/27/2023	7.375	268,203		350,000
100129786	Las Vegas	NV		09/27/2023	7.499	350,454		500,000
100129787	Palm Bay	FL		09/27/2023	7.999	619,429		760,000
100129789	Anna	TX		09/27/2023	7.999	243,434		294,000

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100129790	Sacramento	CA		09/27/2023	8.375	206,404		365,000
100129791	Apple Valley	CA		09/27/2023	9.125	414,434		465,000
100129792	Bakersfield	CA		09/27/2023	7.999	280,490		350,050
100129793	San Bernardino	CA		09/27/2023	8.125	213,668		350,000
100129794	Bakersfield	CA		09/27/2023	8.999	177,217		241,000
100129795	Orlando	FL		09/27/2023	8.375	531,526		670,000
100129796	Fontana	CA		09/27/2023	8.999	488,347		585,875
100129797	Thornton	CO		09/27/2023	7.999	106,543		212,000
100129798	Sylmar Area Los Angeles	CA		09/27/2023	7.750	844,591		1,110,000
100129799	Las Vegas	NV		09/27/2023	8.375	165,621		285,000
100129800	Fuquay Varina	NC		09/27/2023	8.125	210,183		275,000
100129801	Highland	CA		09/27/2023	7.999	381,119		475,000
100129802	Sarasota	FL		09/27/2023	8.999	431,729		554,000
100129803	Antioch	CA		09/27/2023	7.999	592,414		823,999
100129804	Mohave Valley	AZ		09/27/2023	7.750	154,886		261,000
100129805	Charleston	SC		09/27/2023	8.375	907,219		1,200,000
100129806	Hollywood	FL		09/27/2023	8.625	346,340		435,000
100129807	Carson City	NV		09/27/2023	8.250	104,932		460,000
100129808	Norwalk	CT		09/27/2023	8.625	415,246		520,000
100129809	Bakersfield	CA		09/27/2023	8.375	133,209		254,999
100129810	Kansas City	MO		09/27/2023	8.499	223,416		285,000
100129812	Woodburn	OR		09/27/2023	9.625	407,658		499,300
100129813	Chicago	IL		09/27/2023	9.375	276,907		325,000
100129814	Three Oaks	MI		09/27/2023	8.999	211,758		295,000
100129815	Houston	TX		09/27/2023	7.625	185,372		244,000
100129816	Pendleton	IN		09/27/2023	7.999	248,126		302,000
100129817	Long Beach	CA		09/27/2023	8.750	256,979		454,000
100129818	Gallatin	TN		09/27/2023	7.875	147,338		356,000
100129819	Dacula	GA		09/27/2023	7.999	251,162		399,999
100129820	Salt Lake City	UT		09/27/2023	8.375	489,160		600,000
100129821	Dacula	GA		09/27/2023	7.999	249,850		369,000
100129822	Victorville	CA		09/27/2023	7.999	276,082		335,000
100129823	Corona	CA		09/27/2023	8.999	454,390		625,000
100129824	Crestline	CA		09/27/2023	8.125	336,402		445,000
100129825	Palmdale	CA		09/27/2023	7.499	440,985		555,000
100129826	La Quinta	CA		09/27/2023	8.999	1,008,980		1,250,000
100129828	Corona	CA		09/27/2023	9.125	575,299		714,999
100129829	San Diego	CA		09/27/2023	8.875	353,999		695,000
100129830	Gatlinburg	TN		09/27/2023	8.375	499,724		611,000
100129831	Duarte	CA		09/27/2023	9.250	498,862		610,000
100129832	Orlando	FL		09/27/2023	8.625	278,156		339,999
100129833	New Brighton	MN		09/27/2023	10.375	403,779		455,000
100129834	Salinas	CA		09/27/2023	7.875	1,415,472		1,775,000
100129835	Clearwater	FL		09/27/2023	8.999	985,418		1,180,000
100129836	Fort Worth	TX		09/27/2023	7.999	248,946		325,000
100129837	Bloomfield Hills	MI		09/27/2023	7.625	434,411		580,000
100129838	Buckeye	AZ		09/27/2023	7.250	328,872		553,000
100129839	Rialto	CA		09/27/2023	9.499	415,328		554,000
100129840	Lawrenceville	GA		09/27/2023	7.499	248,357		350,000
100129841	Tallahassee	FL		09/27/2023	7.875	140,005		181,000
100129842	Colton	CA		09/27/2023	7.875	307,920		500,000
100129843	San Diego	CA		09/27/2023	8.499	730,934		940,000
100129844	San Diego	CA		09/27/2023	8.625	673,701		900,000
100129845	San Diego	CA		09/27/2023	8.625	824,754		1,100,000
100129846	Wilton Manors	FL		09/27/2023	8.750	834,011		985,000

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100129847	Leavenworth	KS		09/27/2023	8.250	218,957		265,000
100129848	San Diego	CA		09/27/2023	7.250	1,360,841		1,700,000
100129849	Scottsdale	AZ		09/27/2023	7.999	2,429,264		3,000,000
100129850	Silver Spring	MD		09/27/2023	9.375	405,170		505,000
100129851	Mount Juliet	TN		09/27/2023	7.499	462,002		587,000
100129852	Sanford	FL		09/27/2023	8.250	648,626		1,042,000
100129853	Palmdale	CA		09/27/2023	7.875	419,839		520,000
100129854	Buena Park	CA		09/27/2023	9.625	811,476		940,000
100129855	Big Bear City	CA		09/27/2023	8.250	572,622		825,000
100129857	Buford	GA		09/27/2023	8.375	230,586		290,000
100129858	Harrisburg	PA		09/27/2023	7.999	207,873		280,000
100129859	Miami	FL		09/27/2023	8.375	633,619		950,000
100129860	Cutler Bay	FL		09/27/2023	7.999	502,496		660,999
100129861	Houston	TX		09/27/2023	8.098	119,235		218,000
100129862	Richmond	TX		09/27/2023	7.983	137,903		243,000
100129863	Houston	TX		09/27/2023	7.958	136,323		256,999
100129864	West Palm Beach	FL		09/27/2023	8.455	865,937		1,115,000
100129865	West Springfield	MA		09/27/2023	8.445	264,190		341,000
100129866	Newark	NJ		09/27/2023	8.356	535,364		700,000
100129867	Westfield	MA		09/27/2023	8.452	266,701		327,000
100129868	Cleveland	OH		09/27/2023	9.215	84,975		115,000
100129869	Springfield	MA		09/27/2023	8.448	269,148		330,000
100129870	Indian Orchard	MA		09/27/2023	8.438	287,907		353,000
100129871	Cleveland Heights	OH		09/27/2023	8.128	172,536		240,000
100129872	Bridgeport	CT		09/27/2023	8.206	430,738		528,000
100129873	Milwaukee	WI		09/27/2023	9.105	77,588		110,000
100129874	Savannah	GA		09/27/2023	8.627	347,126		520,000
100129875	New Windsor	NY		09/27/2023	8.695	377,004		495,000
100129877	Park Forest	IL		09/27/2023	8.138	125,991		175,000
100129878	Park Forest	IL		09/27/2023	8.095	118,792		165,000
100129879	Atlantic City	NJ		09/27/2023	9.502	90,869		128,000
100129880	North East	MD		09/27/2023	8.355	131,579		209,999
100129881	Miami	FL		09/27/2023	8.677	261,531		485,000
100129882	Torrington	CT		09/27/2023	8.495	226,123		315,000
100129883	Cedarville	NJ		09/27/2023	8.676	156,896		215,000
100129884	East Quogue	NY		09/27/2023	8.852	504,875		650,000
100129885	Old Forge	PA		09/27/2023	7.963	136,663		169,999
100129886	Waterbury	CT		09/27/2023	8.195	373,052		456,500
100129887	Warminster	PA		09/27/2023	8.756	93,116		150,000
100129888	Fontana	CA		09/27/2023	7.558	285,970		509,999
100129889	Waterbury	CT		09/27/2023	8.258	264,804		347,000
100129890	Hartford	CT		09/27/2023	9.106	245,698		325,000
100129891	New Haven	CT		09/27/2023	8.307	375,137		461,000
100129892	Wilmington	DE		09/27/2023	8.206	131,245		182,000
100129893	Chicago	IL		09/27/2023	8.250	209,493		310,000
100129894	Hartford	CT		09/27/2023	8.143	340,921		418,000
100129895	Cleveland	OH		09/27/2023	9.052	99,206		129,999
100129896	Monroe	NC		09/27/2023	9.245	356,265		525,000
100129897	Kansas City	MO		09/27/2023	7.557	135,551		190,000
100129898	Cleveland	OH		09/27/2023	9.033	99,401		130,000
100129899	Washington	NJ		09/27/2023	8.395	155,015		215,000
100129900	Baltimore	MD		09/27/2023	7.687	170,604		215,000
100129901	Portage	IN		09/27/2023	8.350	173,065		210,000
100129902	Euclid	OH		09/27/2023	8.458	103,224		135,000
100129903	Jacksonville	FL		09/27/2023	8.163	109,739		155,000

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100129904	Kansas City	MO		09/27/2023	7.855	174,946		220,000
100129905	Riverhead	NY		09/27/2023	8.037	310,283		430,000
100129906	Kansas City	MO		09/27/2023	7.855	142,733		174,000
100129907	Pleasantville	NJ		09/27/2023	8.653	244,969		325,000
100129908	Hamilton Township	NJ		09/27/2023	8.252	221,773		310,000
100129909	Baltimore	MD		09/27/2023	7.587	171,028		225,000
100129910	Baltimore	MD		09/27/2023	7.662	183,870		224,999
100129911	The Bronx	NY		09/27/2023	8.563	442,306		665,000
100129912	Hazel Crest	IL		09/27/2023	7.995	147,076		220,000
100129913	Paterson	NJ		09/27/2023	8.207	393,705		520,000
100129914	Chicago	IL		09/27/2023	8.193	177,158		230,000
100129915	Staten Island	NY		09/27/2023	8.262	531,180		650,000
100129916	Cleveland	OH		09/27/2023	8.812	77,250		99,999
100129917	Lakemore	OH		09/27/2023	8.613	87,932		115,000
100129918	Round Lake Beach	IL		09/27/2023	7.726	133,801		200,000
100129919	Bayport	NY		09/27/2023	7.990	470,305		764,000
100129920	Round Lake Beach	IL		09/27/2023	7.793	77,063		164,999
100129921	Scranton	PA		09/27/2023	7.926	211,144		282,000
100129922	Milton	FL		09/27/2023	8.163	175,361		285,000
100129923	Baltimore	MD		09/27/2023	9.307	78,968		101,999
100129924	Uniondale	NY		09/27/2023	7.990	465,183		625,000
100129925	Westland	MI		09/27/2023	8.787	92,038		130,000
100129926	Independence	MO		09/27/2023	7.863	175,134		215,000
100129927	Bronx	NY		09/27/2023	8.187	722,656		884,999
100129928	Cherry Hill	NJ		09/27/2023	7.950	203,566		285,000
100129929	Kansas City	MO		09/27/2023	7.558	140,691		184,000
100129930	Cleveland	OH		09/27/2023	9.141	86,453		113,000
100129931	Lockport	IL		09/27/2023	7.850	193,629		289,999
100129932	Oneonta	NY		09/27/2023	8.213	143,766		315,000
100129933	Trenton	NJ		09/27/2023	8.026	172,284		240,000
100129934	South Bend	IN		09/27/2023	8.363	109,216		142,000
100129935	Florence	KY		09/27/2023	8.478	176,985		228,000
100129936	Kansas City	MO		09/27/2023	7.990	226,415		320,000
100129937	Clayton	NJ		09/27/2023	8.290	140,680		170,000
100129938	Kansas City	MO		09/27/2023	8.080	233,101		330,000
100129939	Chicago	IL		09/27/2023	8.833	80,679		105,000
100129940	Trenton	NJ		09/27/2023	8.203	143,100		200,000
100129941	Waterbury	CT		09/27/2023	7.990	290,421		380,000
100129942	Philadelphia	PA		09/27/2023	7.813	220,207		430,000
100129943	Monticello	IN		09/27/2023	8.312	218,042		280,000
100129944	Lancaster	PA		09/27/2023	8.337	168,523		290,000
100129945	Knoxville	TN		09/27/2023	7.843	166,319		249,999
100129946	Chicago	IL		09/27/2023	7.952	211,912		280,000
100129947	Rockford	TN		09/27/2023	7.563	170,386		278,000
100129948	Fitchburg	MA		09/27/2023	8.357	409,274		500,000
100129949	Calumet City	IL		09/27/2023	8.448	146,348		190,000
100129950	Houma	LA		09/27/2023	8.663	100,499		140,000
100129951	Philadelphia	PA		09/27/2023	8.741	140,437		183,000
100129952	Goshen	NY		09/27/2023	8.206	303,373		425,000
100129953	Mays Landing	NJ		09/27/2023	8.063	173,544		210,000
100129954	Miami	FL		09/27/2023	8.274	680,169		890,000
100129955	Covington	KY		09/27/2023	8.307	129,208		180,000
100129957	Wilmington	DE		09/27/2023	8.752	186,096		255,999
100129958	Central Islip	NY		09/27/2023	8.850	381,965		489,999
100129959	Stafford	VA		09/27/2023	7.837	125,645		207,000

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	2	3					Additional	
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100129960	Port Charlotte	FL		09/27/2023	8.413	430,172		525,000
100129961	Detroit	MI		09/27/2023	8.384	150,508		196,000
100129962	Milwaukee	WI		09/27/2023	8.990	77,423		103,000
100129963	Farmingdale	NY		09/27/2023	8.950	591,865		760,000
100129964	Miami Beach	FL		09/27/2023	7.409	116,223		330,000
100129965	Hicksville	NY		09/27/2023	8.050	570,249		785,000
100129966	Chicago	IL		09/27/2023	8.137	133,809		189,999
100129967	Riviera Beach	FL		09/27/2023	7.990	145,650		205,000
100129968	Garfield	NJ		09/27/2023	8.362	254,914		338,000
100129969	Yonkers	NY		09/27/2023	7.850	473,744		580,000
100129970	Irvington	NJ		09/27/2023	8.713	149,832		250,000
100129971	Rocky Face	GA		09/27/2023	8.405	200,998		262,000
100129972	Rocky Face	GA		09/27/2023	8.405	200,998		288,000
100129973	Miami	FL		09/27/2023	7.650	543,280		1,160,000
100129974	Cedartown	GA		09/27/2023	7.720	107,629		192,000
100129975	Garfield Heights	OH		09/27/2023	8.557	90,298		135,000
100129976	Sparrow Bush	NY		09/27/2023	7.638	258,913		335,000
100129977	Nanuet	NY		09/27/2023	7.788	426,067		590,000
100129978	Fairborn	OH		09/27/2023	8.750	134,437		185,000
100129979	Dayton	OH		09/27/2023	8.713	123,924		160,000
100129980	Mastic	NY		09/27/2023	7.885	354,298		530,000
100129981	New Haven	CT		09/27/2023	8.500	244,096		320,000
100129982	Catskill	NY		09/27/2023	8.953	246,480		320,000
100129983	East Orange	NJ		09/27/2023	8.162	278,100		386,000
100129984	Cleveland	OH		09/27/2023	8.877	77,225		108,000
100129985	Atlantic City	NJ		09/27/2023	9.356	300,141		399,999
100129986	Norfolk	VA		09/27/2023	7.874	194,081		290,000
100129987	Mays Landing	NJ		09/27/2023	8.726	92,122		138,000
100129988	Houston	TX		09/27/2023	8.774	105,473		147,000
100129989	Oklahoma City	OK		09/27/2023	7.774	130,480		196,999
100129990	Farmingville	NY		09/27/2023	7.550	358,401		540,500
100129991	Poughkeepsie	NY		09/27/2023	8.300	262,558		340,000
100129992	Oklahoma City	OK		09/27/2023	7.774	112,597		170,000
100129994	Oklahoma City	OK		09/27/2023	7.774	114,584		173,000
100129995	Spring Valley	NY		09/27/2023	7.990	466,483		755,000
100129996	Wellston	OK		09/27/2023	7.770	104,703		158,000
100129997	Oklahoma City	OK		09/27/2023	7.774	104,649		158,000
100129998	Eastpointe	MI		09/27/2023	8.495	115,360		160,000
100129999	Philadelphia	PA		09/27/2023	8.843	210,215		270,000
100130000	Oklahoma City	OK		09/27/2023	8.193	96,260		165,000
100130001	Lynbrook	NY		09/27/2023	7.800	661,878		900,000
100130002	Port Orange	FL		09/27/2023	8.159	98,087		178,000
100130003	Winter Haven	FL		09/27/2023	8.074	158,329		220,000
100130004	Camden	NJ		09/27/2023	8.660	85,400		138,000
100130005	Ashland	KY		09/27/2023	8.370	172,453		236,999
100130006	Philadelphia	PA		09/27/2023	8.609	236,076		382,000
100130007	Goshen	NY		09/27/2023	7.863	288,449		432,000
100130008	Ashland	KY		09/27/2023	8.802	97,696		135,500
100130009	Bloomingburg	NY		09/27/2023	8.113	223,302		310,000
100130010	Montgomery	NY		09/27/2023	7.913	254,099		380,000
100130011	Crest Hill	IL		09/27/2023	8.597	96,188		124,999
100130012	Chester	PA		09/27/2023	8.602	147,548		191,000
100130013	Millville	NJ		09/27/2023	7.600	107,220		150,000
100130014	Middle Township	NJ		09/27/2023	9.145	198,142		271,000
100130015	Galloway	NJ		09/27/2023	8.574	86,058		119,999

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100130016	Lufkin	TX		09/27/2023	7.945	113,855		205,000
100130017	Lufkin	TX		09/27/2023	7.945	113,666		205,000
100130018	Lufkin	TX		09/27/2023	7.713	112,970		200,000
100130019	Lufkin	TX		09/27/2023	7.945	113,135		200,000
100130020	Columbus	OH		09/27/2023	7.520	190,919		286,000
100130021	Sharon Hill	PA		09/27/2023	7.993	170,156		280,000
100130022	Central Islip	NY		09/27/2023	7.610	357,955		579,999
100130023	Allentown	PA		09/27/2023	7.763	103,369		156,000
100130024	City Of Orange	NJ		09/27/2023	7.495	252,326		450,000
100130025	Lufkin	TX		09/27/2023	7.945	120,005		205,000
100130026	Lufkin	TX		09/27/2023	7.990	134,868		205,000
100130027	Cape May Court House	NJ		09/27/2023	9.405	295,757		377,000
100130028	New Orleans	LA		09/27/2023	7.860	160,290		312,000
100130029	Milwaukee	WI		09/27/2023	7.722	125,868		222,000
100130030	Philadelphia	PA		09/27/2023	8.820	193,219		250,000
100130031	Bloomingdale	IL		09/27/2023	8.210	186,356		245,000
100130032	Brooklyn	MD		09/27/2023	8.000	133,436		176,000
100130033	Eagle River	AK		09/27/2023	7.550	207,955		290,000
100130034	Arlington	TX		09/27/2023	7.305	198,530		391,000
100130035	Buffalo	NY		09/27/2023	8.424	161,119		210,000
100130036	Lenoir	NC		09/27/2023	8.184	93,605		122,000
100130037	Staten Island	NY		09/27/2023	7.850	737,449		909,999
100130038	South Bend	IN		09/27/2023	8.570	129,195		165,000
100130039	Chicago	IL		09/27/2023	8.200	169,489		235,000
100130040	Philadelphia	PA		09/27/2023	7.963	131,439		160,000
100130041	Kansas City	MO		09/27/2023	7.503	142,425		184,999
100130042	Lake City	FL		09/27/2023	8.920	137,043		191,000
100130043	New Britain	CT		09/27/2023	7.234	265,973		394,999
100130044	Baltimore	MD		09/27/2023	8.077	135,328		190,000
100130045	Baltimore	MD		09/27/2023	8.858	137,673		179,000
100130046	Lanham	MD		09/27/2023	7.565	608,868		1,000,000
100130047	Rio Rancho	NM		09/27/2023	8.347	197,886		295,000
100130048	Ambridge	PA		09/27/2023	8.280	126,222		175,000
100130049	Clarksville	TN		09/27/2023	7.205	155,496		267,000
100130050	Scranton	PA		09/27/2023	8.039	79,139		106,999
100130051	Memphis	TN		09/27/2023	8.977	116,494		150,000
100130052	Chester	NY		09/27/2023	8.408	185,549		259,999
100130053	Wyandanch	NY		09/27/2023	8.121	295,584		415,000
100130054	Lorain	OH		09/27/2023	9.302	88,322		114,000
100130055	Kansas City	MO		09/27/2023	8.780	96,354		135,000
100130056	Warren	MI		09/27/2023	8.505	108,408		140,000
100130057	North Bergen	NJ		09/27/2023	8.105	301,275		470,000
100130058	Cleveland	OH		09/27/2023	9.008	76,463		99,999
100130059	Fort Wayne	IN		09/27/2023	8.657	83,322		125,000
100130060	Dunmore	PA		09/27/2023	9.038	160,571		210,000
100130061	Milton	FL		09/27/2023	8.063	115,676		188,000
100130062	Houston	TX		09/27/2023	8.537	147,011		220,000
100130098	Netherlands	NLD		09/26/2023	6.700	60,883		
100130099	Netherlands	NLD		09/26/2023	6.150	143,753		
100130100	Netherlands	NLD		09/26/2023	6.300	263,194		
100130101	Netherlands	NLD		09/26/2023	6.050	110,774		
100130102	Netherlands	NLD		09/26/2023	6.250	122,612		
100130103	Netherlands	NLD		09/26/2023	6.100	169,684		
100130104	Netherlands	NLD		09/26/2023	6.100	157,705		
100130105	Netherlands	NLD		09/26/2023	6.100	132,421		

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100130106	Netherlands	NLD.		09/26/2023	6.100	2,143,605		
100130107	Netherlands	NLD.		09/26/2023	6.450	722,991		
100130108	Netherlands	NLD.		09/26/2023	6.450	48,199		
100130109	Netherlands	NLD.		09/26/2023	6.250	281,163		
100130110	Netherlands	NLD.		09/26/2023	6.250	281,163		
100130111	Netherlands	NLD.		09/26/2023	6.150	502,077		
100130112	Netherlands	NLD.		09/26/2023	6.050	63,420		
100130113	Netherlands	NLD.		09/26/2023	6.250	213,092		
100130114	Netherlands	NLD.		09/26/2023	6.100	258,966		
100130115	Netherlands	NLD.		09/26/2023	6.350	194,489		
100130116	Netherlands	NLD.		09/26/2023	5.160	238,509		
100130117	Netherlands	NLD.		09/26/2023	5.160	10,098		
100130118	Netherlands	NLD.		09/26/2023	6.100	43,971		
100130119	Netherlands	NLD.		09/26/2023	6.100	65,957		
100130120	Netherlands	NLD.		09/26/2023	6.150	84,560		
100130121	Netherlands	NLD.		09/26/2023	5.480	203,861		
100130122	Netherlands	NLD.		09/26/2023	5.480	8,597		
100130123	Netherlands	NLD.		09/26/2023	6.250	253,681		
100130124	Netherlands	NLD.		09/26/2023	6.200	211,401		
100130125	Netherlands	NLD.		09/26/2023	6.350	313,296		
100130126	Netherlands	NLD.		09/26/2023	6.200	139,102		
100130127	Netherlands	NLD.		09/26/2023	6.200	139,102		
100130128	Netherlands	NLD.		09/26/2023	6.250	520,046		
100130129	Netherlands	NLD.		09/26/2023	6.250	8,456		
100130130	Netherlands	NLD.		09/26/2023	5.400	177,577		
100130131	Netherlands	NLD.		09/26/2023	5.400	11,838		
100130132	Netherlands	NLD.		09/26/2023	6.700	202,945		
100130133	Netherlands	NLD.		09/26/2023	6.250	164,385		
100130134	Netherlands	NLD.		09/26/2023	6.350	369,951		
100130135	Netherlands	NLD.		09/26/2023	6.705	158,229		
100130136	Netherlands	NLD.		09/26/2023	6.705	196,123		
100130137	Kannapolis	NC.		11/15/2023	8.375	1,124,940		1,400,000
100130138	San Mateo	CA.		11/15/2023	8.750	387,746		1,710,000
100130139	Mckinney	TX.		11/15/2023	7.750	397,801		1,115,000
100130140	San Antonio	TX.		11/15/2023	8.375	158,558		215,000
100130142	Freehold	NJ.		11/15/2023	8.875	254,015		320,000
100130143	Parkland	FL.		11/15/2023	6.750	1,068,708		1,400,000
100130144	Aurora	IL.		11/15/2023	9.250	121,826		145,000
100130145	Chicago	IL.		11/15/2023	9.000	261,486		330,000
100130146	Villa Park	IL.		11/15/2023	8.750	173,321		230,000
100130147	Pompano Beach	FL.		11/15/2023	9.375	868,791		1,150,000
100130148	Madera	CA.		11/15/2023	9.625	436,411		550,000
100130149	Baytown	TX.		11/15/2023	8.125	179,723		245,000
100130150	Kailua	HI.		11/15/2023	7.375	1,046,714		2,580,000
100130152	Oxford	NJ.		11/15/2023	10.000	160,947		212,000
100130153	Gilbert	AZ.		11/15/2023	9.625	1,214,247		1,507,000
100130154	Ladera Ranch	CA.		11/15/2023	8.375	823,074		1,005,000
100130155	Anderson	IN.		11/15/2023	9.500	139,034		165,000
100130157	Lake Oswego	OR.		11/15/2023	7.375	906,356		2,100,000
100130158	Anderson	IN.		11/15/2023	9.500	138,957		165,000
100130159	Lake Mary	FL.		11/15/2023	8.625	135,347		170,000
100130160	Scranton	PA.		11/15/2023	9.125	120,205		160,000
100130161	Anderson	IN.		11/15/2023	9.500	138,843		165,000
100130163	Atlanta	GA.		11/15/2023	8.375	469,582		582,000
100130164	Allentown	PA.		11/15/2023	9.250	265,228		327,000

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100130165	Anderson	IN		11/15/2023	9.500	138,336		165,000
100130166	Fort Lauderdale	FL		11/15/2023	9.375	552,524		725,000
100130168	Schiller Park	IL		11/15/2023	9.000	216,785		290,000
100130169	Laguna Niguel	CA		11/15/2023	8.625	1,866,525		2,280,000
100130171	Mansfield	TX		11/15/2023	7.500	300,498		595,000
100130172	Honolulu	HI		11/15/2023	7.750	413,592		3,099,999
100130173	Gardner	MA		11/15/2023	9.375	333,149		512,000
100130176	Chicago	IL		11/15/2023	8.625	153,000		403,000
100130177	Mount Laurel	NJ		11/15/2023	9.125	628,150		830,000
100130178	Arcadia	CA		11/15/2023	7.875	2,439,878		3,000,000
100130179	North Miami	FL		11/15/2023	8.875	478,830		560,000
100130180	Boca Raton	FL		11/15/2023	8.375	396,513		495,000
100130181	Cincinnati	OH		11/15/2023	9.000	215,473		280,000
100130182	Omaha	NE		11/15/2023	8.875	274,632		352,000
100130183	Klamath Falls	OR		11/15/2023	8.375	157,410		215,000
100130184	Pueblo	CO		11/15/2023	8.250	318,066		390,000
100130185	San Diego	CA		11/15/2023	7.250	256,368		1,204,000
100130187	Houston	TX		11/15/2023	9.000	299,158		415,000
100130188	Columbus	OH		11/15/2023	9.375	184,607		250,000
100130189	Sandy	UT		11/15/2023	8.750	472,660		655,000
100130190	Wilson	WI		11/15/2023	8.500	258,623		600,000
100130191	Haiku	HI		11/15/2023	7.500	311,132		3,325,000
100130192	Greenville	TX		11/15/2023	9.625	339,336		415,000
100130193	Simi Valley	CA		11/15/2023	8.000	325,683		790,000
100130194	Saint Clair Shores	MI		11/15/2023	10.125	232,767		300,000
100130196	Palm Springs	CA		11/15/2023	9.875	685,379		815,000
100130197	Stuart	FL		11/15/2023	8.625	415,179		500,000
100130198	Saint Augustine	FL		11/15/2023	9.125	458,206		580,000
100130199	Grant Valkaria	FL		11/15/2023	9.875	618,005		775,000
100130201	Houston	TX		11/15/2023	8.125	145,039		310,000
100130202	Bridgeport	CT		11/15/2023	9.250	117,502		170,000
100130203	Tampa	FL		11/15/2023	8.250	243,237		319,000
100130204	San Diego	CA		11/15/2023	8.500	954,032		1,490,000
100130205	Rancho Santa Margarita	CA		11/15/2023	8.625	1,234,155		1,900,000
100130206	Elk Grove Village	IL		11/15/2023	8.125	332,499		445,000
100130208	Middletown	OH		11/15/2023	9.875	132,401		175,000
100130209	Middletown	OH		11/15/2023	9.875	130,805		173,000
100130210	Auburn	WA		11/15/2023	7.750	505,737		1,055,000
100130211	Seattle	WA		11/15/2023	8.250	290,294		385,000
100130212	Middletown	OH		11/15/2023	9.000	125,498		180,000
100130213	Lighthouse Point	FL		11/15/2023	9.375	3,325,088		4,050,000
100130215	Baltimore	MD		11/15/2023	8.625	124,154		180,000
100130216	Fort Mohave	AZ		11/15/2023	8.500	263,447		346,000
100130217	Clovis	CA		11/15/2023	8.875	723,125		880,000
100130219	Fresno	CA		11/15/2023	9.000	304,165		380,000
100130221	Saint Augustine	FL		11/15/2023	9.000	283,242		328,000
100130222	Katy	TX		11/15/2023	8.500	413,957		504,000
100130223	Georgetown	TX		11/15/2023	8.875	887,385		1,025,000
100130225	Panama City	FL		11/15/2023	9.750	137,371		180,000
100130226	Simi Valley	CA		11/15/2023	8.250	663,636		810,000
100130227	Scottsdale	AZ		11/15/2023	8.750	830,868		1,040,000
100130228	Pinole	CA		11/15/2023	8.875	1,130,876		1,365,000
100130229	Norwalk	CA		11/15/2023	9.375	535,069		600,000
100130230	(Sherman Oaks Area) Los Ange	CA		11/15/2023	8.125	2,062,665		3,500,000
100130231	San Diego	CA		11/15/2023	8.250	595,037		700,000

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	2	3					Additional	
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100130232	Colorado Springs	CO		11/15/2023	8.250	574,882		775,000
100130233	Las Vegas	NV		11/15/2023	8.125	320,856		460,000
100130234	Las Vegas	NV		11/15/2023	8.625	467,535		625,000
100130236	Lynwood	CA		09/28/2023	8.875	498,536		655,000
100130237	Plainfield	IL		09/28/2023	8.875	607,860		670,000
100130238	Saint George	UT		09/28/2023	7.750	1,012,881		1,460,000
100130239	Van Nuys	CA		09/28/2023	8.250	815,487		1,300,000
100130240	Lexington	SC		09/28/2023	9.875	339,300		363,999
100130241	Rome	GA		09/28/2023	8.625	145,657		256,999
100130242	Marietta	GA		09/28/2023	8.625	277,304		365,000
100130244	Wills Point	TX		09/28/2023	9.000	342,022		510,000
100130245	Indian River	MI		09/28/2023	8.500	445,072		572,000
100130246	Columbia	SC		09/28/2023	8.250	197,675		305,800
100130247	Davenport	FL		09/28/2023	7.250	315,814		416,000
100130248	Humble	TX		09/28/2023	7.750	380,082		463,000
100130249	Bakersfield	CA		09/28/2023	7.625	533,019		660,000
100130250	Hickory	NC		09/28/2023	8.875	361,860		470,000
100130251	Norristown	PA		09/28/2023	10.750	132,291		172,000
100130252	Katy	TX		09/28/2023	8.625	424,012		499,999
100130253	Vacaville	CA		09/28/2023	7.750	530,003		650,000
100130254	Heber City	UT		09/28/2023	7.250	531,452		792,500
100130255	Los Banos	CA		09/28/2023	7.875	269,018		470,000
100130256	Big Sky	MT		09/28/2023	7.875	1,114,962		2,200,000
100130257	Batesburg	SC		09/28/2023	8.500	712,121		1,149,999
100130258	Lompoc	CA		09/28/2023	9.250	450,450		550,000
100130259	Destin	FL		09/28/2023	8.875	1,297,579		1,800,000
100130260	Auburn	WA		09/28/2023	9.125	323,800		408,000
100130261	Shreveport	LA		09/28/2023	10.500	253,430		310,000
100130262	Azusa	CA		09/28/2023	9.375	476,877		755,000
100130264	Marco Island	FL		09/28/2023	9.000	4,074,375		6,650,000
100130265	Atlanta	GA		09/28/2023	8.500	535,978		745,000
100130266	Bakersfield	CA		09/28/2023	10.875	209,690		260,000
100130267	Pemberton	NJ		09/28/2023	11.000	145,661		219,000
100130268	San Antonio	TX		09/28/2023	9.250	107,771		263,000
100130269	Bakersfield	CA		09/28/2023	9.250	408,975		900,000
100130270	Litchfield Park	AZ		09/28/2023	10.125	242,197		387,500
100130271	Chicago	IL		09/28/2023	9.125	228,750		304,999
100130272	Goodyear	AZ		09/28/2023	10.125	287,175		380,000
100130273	Buckeye	AZ		09/28/2023	10.125	287,175		380,000
100130274	Goodyear	AZ		09/28/2023	10.250	305,625		381,000
100130275	Seguin	TX		09/28/2023	9.500	159,035		194,000
100130276	Willingboro	NJ		09/28/2023	9.875	245,047		312,000
100130277	Durham	NC		09/28/2023	8.125	284,683		425,999
100130278	Grayslake	IL		09/28/2023	9.990	311,445		405,000
100130279	Roselle	NJ		09/28/2023	9.875	339,972		430,000
100130280	Smyrna	TN		09/28/2023	10.125	271,540		330,000
100130281	San Jacinto	CA		09/28/2023	8.875	346,861		379,999
100130282	Charlotte	NC		09/28/2023	9.990	256,701		337,999
100130283	Dekalb	IL		09/28/2023	8.250	153,026		218,000
100130284	Kissimmee	FL		09/28/2023	9.875	320,657		394,000
100130285	San Diego	CA		09/28/2023	7.990	820,320		1,100,000
100130286	Homestead	FL		09/28/2023	7.875	189,204		350,000
100130287	Saint Clair Shores	MI		09/28/2023	8.375	184,595		265,000
100130288	Miami	FL		09/28/2023	7.990	286,764		940,000
100130289	Atlantic Beach	SC		09/28/2023	7.625	312,667		400,000

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100130290	Port Saint Lucie	FL		09/28/2023	8.125	226,541		335,000
100130291	Albany	NY		09/28/2023	9.125	143,864		192,000
100130292	Riverview	FL		09/28/2023	8.125	326,839		397,000
100130293	Nutley	NJ		09/28/2023	8.375	483,213		675,000
100130294	Dripping Springs	TX		09/28/2023	8.375	1,013,159		1,300,000
100130295	La Habra	CA		09/28/2023	7.875	1,276,398		1,575,000
100130296	Las Vegas	NV		09/28/2023	8.990	324,735		389,999
100130297	Saint Augustine	FL		09/28/2023	8.375	388,723		545,000
100130298	Columbus	OH		09/28/2023	8.875	118,383		150,000
100130299	North Las Vegas	NV		09/28/2023	7.375	182,689		354,999
100130300	Tehachapi	CA		09/28/2023	8.990	412,084		499,999
100130301	Upland	CA		09/28/2023	7.875	917,869		1,135,000
100130302	Roseville	CA		09/28/2023	7.500	564,278		825,000
100130303	Las Vegas	NV		09/28/2023	7.750	179,090		240,000
100130304	Trenton	NJ		09/28/2023	9.625	121,508		195,000
100130305	Salisbury	NC		09/28/2023	9.500	199,439		247,999
100130306	Lakeside	CA		09/28/2023	7.875	433,589		839,999
100130307	Stuart	FL		09/28/2023	7.625	1,266,032		1,800,000
100130308	Summerfield	FL		09/28/2023	8.500	204,231		275,000
100130309	Denver	CO		09/28/2023	9.125	363,215		434,000
100130310	Buffalo	WY		09/28/2023	7.500	344,840		437,000
100130311	San Antonio	TX		09/28/2023	8.500	354,663		425,000
100130312	West Hills	CA		09/28/2023	8.500	851,546		1,045,000
100130313	Van Nuys	CA		09/28/2023	7.375	1,561,932		1,950,000
100130314	Zephyrhills	FL		09/28/2023	8.125	371,159		455,000
100130315	Fort Lauderdale	FL		09/28/2023	8.750	125,814		168,000
100130316	Pacific Palisades	CA		09/28/2023	8.250	1,813,036		2,349,999
100130317	Wesley Chapel	FL		09/28/2023	8.750	284,357		347,000
100130318	Downey	CA		09/28/2023	7.375	600,020		810,000
100130319	Temecula	CA		09/28/2023	7.750	781,989		981,500
100130320	Akron	OH		09/28/2023	8.500	292,597		380,000
100130321	Springfield	VA		09/28/2023	7.875	524,198		700,000
100130322	Port Orange	FL		09/28/2023	7.750	407,577		609,000
100130323	Placerville	CA		09/28/2023	8.875	372,231		485,000
100130324	Waterbury	CT		09/28/2023	8.500	173,747		215,000
100130325	Tacoma	WA		09/28/2023	8.375	308,062		387,999
100130326	Lehigh Acres	FL		09/28/2023	8.875	281,712		340,000
100130327	Derby	CT		09/28/2023	7.990	186,664		278,000
100130328	Cleveland	OH		09/28/2023	8.750	220,767		287,000
100130329	Apple Valley	CA		09/28/2023	9.125	216,525		290,000
100130330	Phoenix	AZ		09/28/2023	7.990	358,649		750,000
100130331	Queen Creek	AZ		09/28/2023	8.625	993,172		1,210,000
100130332	Baltimore	MD		09/28/2023	8.750	102,991		131,900
100130333	Great Barrington	MA		09/28/2023	7.500	464,112		599,000
100130334	Asheboro	NC		09/28/2023	9.250	212,014		273,000
100130335	Baytown	TX		09/28/2023	9.990	248,692		294,999
100130336	Seminole	FL		09/28/2023	8.500	512,374		630,000
100130337	Dallas	TX		09/28/2023	8.625	525,416		650,000
100130338	Helotes	TX		09/28/2023	9.625	363,466		453,000
100130339	Edinburg	TX		09/28/2023	8.875	291,737		364,999
100130340	Yakima	WA		09/28/2023	8.500	171,516		280,000
100130341	Ocala	FL		09/28/2023	7.990	224,366		277,999
100130342	Ocala	FL		09/28/2023	7.990	219,670		305,000
100130343	Hillsboro	OR		09/28/2023	7.750	103,440		490,000
100130344	Peoria	IL		09/28/2023	10.250	143,476		177,000

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100130345	Stuart	FL		09/28/2023	8.990	603,669		792,000
100130346	Davenport	FL		09/28/2023	9.250	384,059		495,000
100130347	Cary	IL		09/28/2023	9.990	248,341		305,000
100130348	Tobyhanna	PA		09/28/2023	8.500	260,289		310,000
100130349	Mesa	AZ		09/28/2023	7.875	457,025		750,000
100130350	Austin	TX		09/28/2023	7.500	514,483		1,145,000
100130351	Port Saint Lucie	FL		09/28/2023	8.375	375,161		465,000
100130352	Greenville	MI		09/28/2023	9.250	212,549		268,000
100130353	Jewett	TX		09/28/2023	10.375	97,465		138,000
100130354	Port Saint Lucie	FL		09/28/2023	7.625	370,853		468,000
100130355	Provo	UT		09/28/2023	9.000	436,857		545,000
100130356	Arlington	TX		09/28/2023	9.750	865,975		1,050,000
100130357	Washington	DC		09/28/2023	8.875	1,010,221		1,225,000
100130358	Novato	CA		09/28/2023	7.500	1,313,716		2,530,000
100130359	Sandpoint	ID		09/28/2023	7.875	537,074		659,999
100130360	Phoenix	AZ		09/28/2023	10.375	609,901		755,000
100130361	Phoenix	AZ		09/28/2023	9.000	558,270		700,000
100130362	Myrtle Beach	SC		09/28/2023	7.750	317,963		415,000
100130363	Vonore	TN		09/28/2023	7.990	1,536,309		3,700,000
100130364	Libertyville	IL		09/28/2023	8.750	181,644		240,000
100130365	Las Vegas	NV		09/28/2023	8.500	461,787		605,000
100130366	Katy	TX		09/28/2023	8.750	681,539		881,000
100130367	Cleveland	OH		09/28/2023	9.875	78,718		98,000
100130368	Pottsboro	TX		09/28/2023	8.125	330,798		413,000
100130369	Arlington	VA		09/28/2023	9.875	194,329		245,000
100130370	Chicago	IL		09/28/2023	7.990	180,961		220,000
100130371	Indianapolis	IN		09/28/2023	10.375	90,696		104,999
100130372	Plymouth	MI		09/28/2023	9.990	429,667		520,000
100130373	Chamblee	GA		09/28/2023	8.875	463,024		575,000
100130374	Morongo Valley	CA		09/28/2023	9.625	250,027		300,000
100130375	Ocala	FL		09/28/2023	7.750	257,848		329,200
100130376	Denver	CO		09/28/2023	9.750	286,670		339,999
100130377	Arizona City	AZ		09/28/2023	9.250	188,096		228,000
100130379	Monroe	GA		09/28/2023	9.125	189,950		250,000
100130380	Pinole	CA		09/28/2023	8.375	449,000		552,000
100130381	Winter Garden	FL		09/28/2023	8.750	398,796		500,000
100130382	Bridgeport	CT		09/28/2023	8.625	293,091		400,000
100130383	Lubbock	TX		09/28/2023	9.500	229,026		294,000
100130384	Arcadia	FL		09/28/2023	9.500	105,521		135,000
100130385	Baton Rouge	LA		09/28/2023	9.375	113,258		146,999
100130386	Kirkland	WA		09/28/2023	8.990	1,384,565		1,825,999
100130387	Jacksonville	FL		09/28/2023	9.500	216,746		260,000
100130388	Stephens City	VA		09/28/2023	10.250	293,869		316,500
100130389	The Villages	FL		09/28/2023	8.500	236,637		285,000
100130390	Palmetto	FL		09/28/2023	8.375	329,560		425,000
100130391	Los Angeles	CA		09/28/2023	8.750	3,258,367		4,300,000
100130392	Granby	CT		09/28/2023	9.250	297,957		410,000
100130393	Denver	CO		09/28/2023	8.875	293,903		375,000
100130394	Spencer	OK		09/28/2023	9.625	109,310		176,000
100130395	Orlando	FL		09/28/2023	7.875	187,061		330,000
100130396	Brunswick	GA		09/28/2023	8.250	178,529		220,000
100130397	Atlanta	GA		09/28/2023	9.625	293,900		370,000
100130398	Corpus Christi	TX		09/28/2023	9.500	126,066		177,000
100130400	Brownsville	TX		09/28/2023	9.625	129,381		160,000
100130401	Gallatin	TN		09/28/2023	8.625	1,997,049		2,475,000

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100130402	Jamaica	NY		09/28/2023	8.124	303,857		659,000
100130403	Bellmore	NY		09/28/2023	7.249	349,140		994,999
100130404	Woodland Hills	CA		09/28/2023	8.999	418,600		1,600,000
100130405	Tamarac	FL		09/28/2023	7.749	276,301		340,000
100130406	Port Saint Lucie	FL		09/28/2023	9.624	362,243		426,000
100130407	Austin	TX		09/28/2023	9.124	370,112		430,000
100130408	Meridian	ID		09/28/2023	8.374	232,687		450,000
100130409	Cortlandt Manor	NY		09/28/2023	7.999	325,856		400,000
100130410	Norristown	PA		09/28/2023	8.749	106,869		143,000
100130411	Tacoma	WA		09/28/2023	8.624	277,081		440,000
100130412	Atlantic City	NJ		09/28/2023	8.624	171,148		220,000
100130413	Hollywood	FL		09/28/2023	8.999	359,364		450,000
100130414	Suffern	NY		09/28/2023	8.874	415,833		550,000
100130415	Wichita	KS		09/28/2023	9.874	160,588		192,000
100130417	Suffern	NY		09/28/2023	9.374	414,017		545,000
100130418	Woodbridge	VA		09/28/2023	8.374	577,559		705,000
100130419	Robbinsville	NJ		09/28/2023	8.499	107,638		420,000
100130421	Randallstown	MD		09/28/2023	8.999	291,586		370,000
100130422	Randallstown	MD		09/28/2023	8.999	276,240		350,000
100130423	Holmdel	NJ		09/28/2023	8.249	512,721		1,900,000
100130424	West Palm Beach	FL		09/28/2023	10.374	295,164		372,000
100130425	Tulsa	OK		09/28/2023	7.920	227,950		284,999
100130427	Lexington Park	MD		09/28/2023	9.999	125,583		190,000
100130428	Naples	FL		09/28/2023	7.625	460,472		630,000
100130429	Hempstead	NY		09/28/2023	7.374	330,273		625,000
100130430	Los Angeles	CA		09/28/2023	8.749	352,497		760,000
100130431	Gainesville	FL		09/28/2023	8.240	203,791		250,000
100130432	Cherry Hill	NJ		09/28/2023	10.999	351,963		450,000
100130433	Jacksonville	NC		09/28/2023	7.999	169,663		255,000
100130434	Fort Lauderdale	FL		09/28/2023	7.999	207,089		288,000
100130435	Davenport	FL		09/28/2023	7.499	239,230		465,000
100130436	Evans	CO		09/28/2023	8.749	222,659		428,000
100130437	Fall River	MA		09/28/2023	8.374	120,670		156,000
100130438	Kalama	WA		09/28/2023	7.749	421,023		519,995
100130439	Norwich	CT		09/28/2023	9.249	256,038		322,000
100130440	Stuart	FL		09/28/2023	8.999	342,510		435,000
100130441	Akron	OH		09/28/2023	8.624	115,481		145,000
100130442	Yorktown Heights	NY		09/28/2023	8.750	490,959		699,000
100130443	Las Vegas	NV		09/28/2023	7.124	312,726		594,999
100130444	Artesia	CA		09/28/2023	8.750	281,551		446,000
100130445	Philadelphia	PA		09/28/2023	11.000	115,290		142,000
100130446	New Milford	CT		09/28/2023	8.249	449,192		550,700
100130447	Naples	FL		09/28/2023	8.249	397,296		1,050,000
100130449	Houston	TX		09/28/2023	8.999	339,723		468,000
100130450	Ridgewood	NY		09/28/2023	8.750	516,596		1,200,000
100130451	Midland	TX		09/28/2023	9.249	392,415		425,000
100130452	Saint Cloud	FL		09/28/2023	7.999	414,069		525,000
100130453	Central Islip	NY		09/28/2023	9.000	358,759		475,000
100130454	Port Chester	NY		09/28/2023	8.750	342,378		560,000
100130455	Stockton	CA		09/28/2023	9.249	340,253		427,000
100130457	Dundalk	MD		09/28/2023	8.749	182,049		235,000
100130458	Huntingburg	IN		09/28/2023	8.999	109,141		135,000
100130459	Ventura	CA		09/28/2023	7.999	715,107		924,999
100130460	South Euclid	OH		09/28/2023	9.375	80,647		130,000
100131570	Casa Grande	AZ		10/05/2023	8.250	380,850		446,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100131571	Tujunga	CA		10/05/2023	7.500	365,747		810,000
100131572	Panama City Beach	FL		10/05/2023	8.750	324,318		380,000
100131573	Macon	GA		10/05/2023	8.875	167,314		210,000
100131574	Indio	CA		10/05/2023	8.500	2,693,316		3,850,000
100131575	Salem	OR		10/05/2023	8.750	160,200		250,000
100131576	Walnut	CA		10/05/2023	7.500	642,048		1,220,000
100131577	Melrose Park	IL		10/05/2023	8.875	220,825		375,000
100131578	Los Angeles	CA		10/05/2023	9.000	761,819		876,000
100131579	Wildwood Crest	NJ		10/05/2023	8.875	214,515		284,000
100131580	Salem	OR		10/05/2023	8.750	240,300		305,000
100131581	Indian Trail	NC		10/06/2023	7.625	372,581		445,599
100131582	Blue Ridge	GA		10/06/2023	7.625	423,936		511,000
100131583	Lincoln City	OR		10/06/2023	7.625	732,093		970,000
100131584	Youngsville	NC		10/06/2023	7.625	273,459		343,000
100131585	Oceanside	CA		10/06/2023	7.375	729,203		970,000
100131586	Rocky Mount	MO		10/06/2023	7.625	323,634		427,000
100131587	Fredericksburg	TX		10/06/2023	7.624	685,630		870,000
100131588	Broken Bow	OK		10/06/2023	7.625	340,549		450,000
100131589	Ogden	UT		10/06/2023	7.625	592,030		785,000
100131590	Kalispell	MT		10/06/2023	7.250	258,614		328,000
100131591	Kissimmee	FL		10/06/2023	7.625	306,719		366,000
100131592	Aurora	CO		10/06/2023	7.625	279,332		375,000
100131593	Dacono	CO		10/06/2023	6.999	340,799		500,000
100131594	Ocala	FL		10/06/2023	7.625	231,315		276,000
100131595	Santee	CA		10/06/2023	7.625	298,176		461,000
100131596	Angel Fire	NM		10/06/2023	7.625	418,200		550,000
100131597	Raleigh	NC		10/06/2023	7.500	280,225		335,000
100131598	Sunset Beach	NC		10/06/2023	7.625	341,640		455,500
100131599	Frederick	MD		10/06/2023	7.375	330,032		440,000
100131600	Mckinney	TX		10/06/2023	7.125	314,179		428,999
100131601	Pawling	NY		10/06/2023	7.625	317,101		455,000
100131602	Fanwood	NJ		10/06/2023	7.625	544,797		685,000
100131603	Saint George	UT		10/06/2023	7.450	388,699		485,000
100131604	Apache Junction	AZ		10/06/2023	7.500	326,754		425,000
100131605	Kissimmee	FL		10/06/2023	7.625	436,208		552,000
100131606	Rockledge	FL		10/06/2023	7.625	264,363		344,000
100131607	Tucson	AZ		10/06/2023	7.500	14,444		321,000
100131608	Murrells Inlet	SC		10/06/2023	7.625	233,456		320,000
100131609	Irving	TX		10/06/2023	7.500	362,335		466,000
100131610	Cocoa Beach	FL		10/06/2023	7.125	296,254		408,000
100131611	Spokane	WA		10/06/2023	7.625	385,879		510,000
100131612	Springfield	MA		10/06/2023	7.625	235,270		322,000
100131613	Scranton	PA		10/06/2023	7.625	244,809		327,999
100131614	Trenton	OH		10/06/2023	7.625	243,238		290,000
100131615	Westfield	IN		10/06/2023	7.625	278,275		339,999
100131616	Kissimmee	FL		10/06/2023	7.125	550,065		664,999
100131617	Rio Rancho	NM		10/06/2023	7.125	314,565		450,000
100131618	Tujunga	CA		10/06/2023	7.375	542,287		720,000
100131619	Billings	MT		10/06/2023	7.500	232,597		313,000
100131620	Davenport	FL		10/06/2023	7.500	410,310		600,000
100131621	Atlanta	GA		10/06/2023	7.500	381,895		488,999
100131622	Dallas	TX		10/06/2023	6.990	243,884		326,000
100131623	Ocala	FL		10/06/2023	7.490	230,961		296,000
100131624	Herriman	UT		10/06/2023	7.500	402,798		489,000
100131625	Eugene	OR		10/06/2023	7.500	499,275		599,999

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100131626	Winchester	VA		10/06/2023	7.500	319,095		384,000
100131627	Rancho Mirage	CA		10/06/2023	7.625	704,427		973,000
100131628	Columbia	TN		10/06/2023	6.750	253,321		340,000
100131629	Palm Desert	CA		10/06/2023	7.625	345,857		426,000
100131630	Rotonda West	FL		10/06/2023	7.625	382,701		525,000
100131631	Altus	OK		10/06/2023	7.375	320,873		390,000
100131632	Strasburg	CO		10/06/2023	7.490	392,094		555,000
100131633	Battle Ground	WA		10/06/2023	7.500	259,028		474,999
100131634	Landers	CA		10/06/2023	7.500	237,414		285,000
100131635	Shirley	NY		10/06/2023	7.500	248,366		350,000
100131636	Sacramento	CA		10/06/2023	7.625	993,686		1,400,000
100131637	Lancaster	CA		10/06/2023	7.990	329,753		390,000
100131638	Zionsville	IN		10/06/2023	7.625	344,767		415,000
100131639	Winter Park	CO		10/06/2023	7.490	360,710		604,999
100131640	Washington	DC		10/06/2023	7.990	264,225		322,000
100131641	Martinez	CA		10/06/2023	7.500	989,781		1,485,000
100131642	Sanger	CA		10/06/2023	7.500	640,816		850,000
100131643	Kyle	TX		10/06/2023	6.875	228,642		375,000
100131644	Plumas Lake	CA		10/06/2023	6.250	344,820		460,000
100131645	Prairie View	TX		10/06/2023	7.625	222,994		275,000
100131646	Liberty Hill	TX		10/06/2023	7.625	364,020		474,999
100131647	Edgewater	FL		10/06/2023	7.490	317,892		392,000
100131648	Ocean City	MD		10/06/2023	7.250	681,201		874,000
100131649	Dagsboro	DE		10/06/2023	7.625	281,310		400,000
100131650	Miami	FL		10/06/2023	6.875	663,514		957,000
100131651	Frisco	TX		10/06/2023	7.125	495,069		724,999
100131652	Indio	CA		10/06/2023	7.625	408,997		555,000
100131653	Portland	OR		10/06/2023	7.625	364,359		510,000
100131654	Hot Springs	AR		10/06/2023	7.990	276,657		369,999
100131655	Mohave Valley	AZ		10/06/2023	7.000	255,878		310,000
100131656	The Villages	FL		10/06/2023	7.625	255,416		313,000
100131657	Sarasota	FL		10/06/2023	7.250	312,362		425,000
100131658	Reno	NV		10/06/2023	7.625	708,984		815,000
100131659	Bend	OR		10/06/2023	6.875	453,455		610,000
100131660	Tabernash	CO		10/06/2023	7.625	568,943		800,000
100131661	Sherman	TX		10/06/2023	7.625	241,719		318,999
100131662	Miami	FL		10/06/2023	7.000	303,309		415,000
100131663	Chestnut Ridge	NY		10/06/2023	6.875	517,845		730,000
100131664	Virginia Beach	VA		10/06/2023	7.625	348,018		415,000
100131665	Eagle Mountain	UT		10/06/2023	6.750	363,449		539,000
100131666	Pomona	CA		10/06/2023	7.500	369,738		575,000
100131667	Converse	TX		10/06/2023	4.875	349,551		525,000
100131668	Port Aransas	TX		10/06/2023	6.750	376,142		690,000
100131669	Waddell	AZ		10/06/2023	5.375	301,665		434,999
100131670	Palm Coast	FL		10/06/2023	6.499	336,790		499,999
100131671	Jersey City	NJ		10/06/2023	7.625	375,778		625,000
100131672	Jersey City	NJ		10/06/2023	7.625	390,809		650,000
100131673	Tucson	AZ		10/06/2023	7.490	231,909		310,000
100131674	Indianapolis	IN		10/06/2023	8.500	180,057		202,000
100131675	Beechgrove	TN		10/06/2023	7.500	284,965		389,500
100131676	Nashville	TN		10/06/2023	7.000	275,336		371,000
100131678	Warminster	PA		10/06/2023	7.500	294,968		385,000
100131679	Smyrna	TN		10/06/2023	6.500	203,871		323,000
100131680	Arvada	CO		10/06/2023	6.125	294,661		525,000
100131682	Hopkins	SC		10/06/2023	7.000	246,121		303,000

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100131683	Gwynn Oak	MD		10/06/2023	7.000	182,319		225,000
100131684	Clarksville	TN		10/06/2023	7.000	197,785		250,000
100131685	Louisville	KY		10/06/2023	6.750	151,198		203,999
100131686	Louisville	KY		10/06/2023	6.250	110,008		164,000
100131687	Tuscaloosa	AL		10/06/2023	6.500	56,379		155,000
100131688	Oakley	CA		10/06/2023	7.500	562,903		660,000
100131689	Mesa	AZ		10/06/2023	8.000	258,714		309,999
100131690	Antioch	TN		10/06/2023	7.500	319,933		370,000
100131691	Hermitage	TN		10/06/2023	6.125	111,280		265,000
100131692	Methuen	MA		10/06/2023	8.500	459,028		519,000
100131693	Murfreesboro	TN		10/06/2023	7.500	289,500		330,000
100131694	Marietta	GA		10/06/2023	8.125	99,159		385,000
100131695	Palmyra	VA		10/06/2023	8.000	252,043		310,000
100131696	Riverside	CA		10/06/2023	8.000	560,817		680,000
100131697	Huntington Park	CA		10/06/2023	6.250	282,894		410,000
100131698	Nashville	TN		10/06/2023	7.500	244,466		279,999
100131699	Greensboro	MD		10/06/2023	6.750	181,505		245,000
100131700	Seattle	WA		10/06/2023	7.500	438,895		575,000
100131701	Baltimore	MD		10/06/2023	6.500	144,590		188,000
100131702	Goodlettsville	TN		10/06/2023	6.500	291,509		420,000
100131703	Owensboro	KY		10/06/2023	8.500	87,612		117,000
100131704	Murfreesboro	TN		10/06/2023	6.375	178,061		280,000
100131705	Jackson	TN		10/06/2023	6.500	168,688		251,000
100131706	Pinson	AL		10/06/2023	6.125	114,666		217,000
100131708	Annandale	VA		10/06/2023	6.750	409,631		555,000
100131709	Decatur	GA		10/06/2023	7.375	216,271		335,000
100131710	Des Moines	WA		10/06/2023	6.250	164,790		260,000
100131711	Modesto	CA		10/06/2023	7.000	333,353		400,000
100131712	Indianapolis	IN		10/06/2023	7.500	171,256		198,000
100131713	Evansville	IN		10/06/2023	7.500	196,439		224,999
100131714	Bellingham	MA		10/06/2023	6.375	278,555		555,000
100131715	Amelia Court House	VA		10/06/2023	7.500	158,840		214,999
100131716	Concord	NC		10/06/2023	7.500	214,250		320,000
100131717	Warsaw	IN		10/06/2023	7.500	144,146		165,000
100131718	Montgomery Village	MD		10/06/2023	6.750	242,221		320,000
100131719	Murfreesboro	TN		10/06/2023	7.250	278,416		407,000
100131720	Hanover Park	IL		10/06/2023	6.250	157,502		228,000
100131721	Odenton	MD		10/06/2023	7.500	292,910		392,000
100131723	Holliston	MA		10/06/2023	5.875	296,114		615,000
100131724	Washington	DC		10/06/2023	6.750	292,156		385,000
100131725	Demossville	KY		10/06/2023	7.000	150,616		190,000
100131726	Leominster	MA		10/06/2023	7.250	177,911		254,999
100131727	Chattanooga	TN		10/06/2023	8.500	79,829		125,000
100131729	Essex	MD		10/06/2023	6.250	138,833		200,000
100131730	Allentown	PA		10/06/2023	7.500	162,143		190,000
100131732	Harrisonburg	VA		10/06/2023	6.750	173,619		234,000
100131734	Durham	NC		10/06/2023	6.750	245,349		349,999
100131735	Fort Myers	FL		10/06/2023	6.750	328,731		434,999
100131736	Knoxville	TN		10/06/2023	6.750	287,779		410,000
100131737	Antioch	TN		10/06/2023	7.125	215,493		340,000
100131738	Lexington	SC		10/06/2023	6.750	195,004		260,000
100131739	Ashland City	TN		10/06/2023	7.500	182,766		215,000
100131740	Nashville	TN		10/06/2023	7.500	392,517		450,000
100131741	Windsor Mill	MD		10/06/2023	7.500	225,323		258,000
100131742	Columbia	TN		10/06/2023	7.000	175,768		218,000

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100131744	Manchester	TN		10/06/2023	7.000	251,428		320,000
100131745	Clarksville	TN		10/06/2023	7.000	252,703		316,000
100131746	Indianapolis	IN		10/06/2023	7.500	153,356		174,999
100131748	Orange Beach	AL		10/06/2023	6.250	224,918		324,999
100131749	Nashville	TN		10/06/2023	7.500	327,771		375,000
100131750	Smyrna	TN		10/06/2023	6.500	276,669		370,500
100131751	Murfreesboro	TN		10/06/2023	7.250	284,530		550,000
100131753	Maineville	OH		10/06/2023	7.000	310,696		384,000
100131754	Memphis	TN		10/06/2023	7.000	160,817		198,000
100131755	Moreno Valley	CA		10/06/2023	6.500	352,804		524,999
100131756	Woodstock	VA		10/06/2023	7.000	146,622		179,999
100131757	Bakersfield	CA		10/06/2023	6.500	240,693		326,500
100131758	Bowling Green	KY		10/06/2023	8.500	166,499		214,999
100131759	Nashville	TN		10/06/2023	7.000	312,380		440,000
100131760	Lexington	KY		10/06/2023	7.250	87,044		139,999
100131761	Stevensville	MD		10/06/2023	7.500	408,814		596,000
100131763	Rockville	MD		10/06/2023	7.500	442,528		577,000
100131765	Manchester	TN		10/06/2023	7.000	324,094		400,000
100131766	Chicago	IL		10/06/2023	8.000	275,522		335,000
100131767	Lanham	MD		10/06/2023	6.500	336,580		455,999
100131768	Summertown	TN		10/06/2023	7.000	202,116		249,999
100131770	Laurel	MD		10/06/2023	6.500	265,671		375,000
100131771	Olympia	WA		10/06/2023	5.875	115,088		506,500
100131772	Baltimore	MD		10/06/2023	8.500	162,869		180,000
100131773	Gaston	SC		10/06/2023	7.000	170,428		210,000
100131774	Vallejo	CA		10/06/2023	7.500	280,265		359,999
100131775	Antioch	TN		10/06/2023	7.500	308,443		360,000
100131777	Silver Spring	MD		10/06/2023	6.500	366,441		515,000
100131778	Antioch	TN		10/06/2023	7.500	309,592		365,000
100131779	Westwego	LA		10/06/2023	7.000	161,105		201,000
100131780	Calabasas	CA		10/06/2023	7.999	2,903,321		3,785,000
100131781	Los Angeles	CA		10/06/2023	8.750	660,569		840,000
100131782	Huntington Park	CA		10/06/2023	8.625	545,250		679,999
100131783	Sherwood	OR		10/06/2023	7.125	460,303		1,420,000
100131784	Splendora	TX		10/06/2023	7.250	216,056		276,000
100131785	Lake Elsinore	CA		10/06/2023	7.999	209,195		629,999
100131786	Washington	DC		10/06/2023	8.499	2,074,045		3,200,000
100131787	Dallastown	PA		10/06/2023	8.875	220,038		294,999
100131790	Los Angeles	CA		10/06/2023	6.999	664,232		1,900,000
100131791	Palmetto	FL		10/06/2023	8.999	299,801		359,999
100131792	Santa Maria	CA		10/06/2023	7.625	1,110,307		1,450,000
100131794	Riverside	CA		10/06/2023	9.499	916,243		1,160,000
100131795	Lehi	UT		10/06/2023	10.625	1,394,031		1,694,000
100131797	Glendale	CA		10/06/2023	10.250	954,776		1,049,999
100131798	Neptune	NJ		10/06/2023	9.625	489,456		535,000
100131799	Happy Valley	OR		10/06/2023	7.750	427,401		530,950
100131800	Irving	TX		10/06/2023	7.999	269,070		325,000
100131801	Midwest City	OK		10/06/2023	7.999	197,570		285,000
100131802	Los Angeles	CA		10/06/2023	8.875	630,655		785,000
100131803	El Sobrante	CA		10/06/2023	7.999	704,809		895,000
100131804	Portland	ME		10/06/2023	7.750	153,417		565,000
100131805	Camarillo	CA		10/06/2023	9.125	860,290		1,075,000
100131806	San Jose	CA		10/06/2023	9.750	750,925		870,000
100131807	Los Angeles	CA		10/06/2023	8.499	1,028,027		1,308,000
100131808	Powell	OH		10/06/2023	7.999	431,235		675,000

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100131809	Midlothian	TX		10/06/2023	10.499	218,026		250,000
100131811	North Hills	CA		10/06/2023	8.250	715,084		930,999
100131812	Knoxville	TN		10/06/2023	9.750	237,279		252,000
100131814	Mount Vernon	WA		10/06/2023	9.875	351,385		445,000
100131815	Dumfries	VA		10/06/2023	9.750	620,703		740,000
100131816	Apple Valley	CA		10/06/2023	8.375	277,914		365,000
100131817	Virginia Beach	VA		10/06/2023	7.499	239,316		312,000
100131818	San Jacinto	CA		10/06/2023	9.250	324,109		405,000
100131819	Livonia	MI		10/06/2023	8.499	366,343		455,000
100131820	Derwood	MD		10/06/2023	8.999	536,660		675,000
100131821	Knightdale	NC		10/06/2023	8.875	437,058		505,000
100131822	Los Angeles	CA		10/06/2023	7.250	1,103,288		1,400,000
100131823	Palmdale	CA		10/06/2023	9.875	326,079		380,000
100131825	Los Angeles	CA		10/06/2023	7.250	672,137		1,075,000
100131826	Frisco	TX		10/06/2023	9.999	1,227,332		1,325,000
100131827	Las Vegas	NV		10/06/2023	7.625	914,567		1,300,000
100131828	Paso Robles	CA		10/06/2023	8.499	427,003		640,000
100131829	Fillmore	CA		10/06/2023	8.750	543,840		725,000
100131830	Cypress	TX		10/06/2023	8.999	421,105		449,000
100131831	Riverside	CA		10/06/2023	9.250	472,247		620,000
100131833	Shafter	CA		10/06/2023	8.875	407,681		520,000
100131834	Mullica Hill	NJ		10/06/2023	9.125	485,304		601,000
100131835	Destin	FL		10/06/2023	7.750	297,670		375,000
100131836	South Yarmouth	MA		10/06/2023	8.999	342,539		430,000
100131837	Seabrook	TX		10/06/2023	8.999	170,150		202,000
100131838	Bakersfield	CA		10/06/2023	8.375	234,686		310,000
100131839	Dundalk	MD		10/06/2023	10.375	238,828		275,000
100131840	Maple Grove	MN		10/06/2023	8.750	226,088		375,000
100131842	Suisun City	CA		10/06/2023	9.875	383,944		480,000
100131843	Hyannis	MA		10/06/2023	8.999	340,498		470,000
100131844	Fairfield	CA		10/06/2023	8.125	397,306		530,000
100131845	Perris	CA		10/06/2023	8.750	445,443		567,000
100131846	Palmdale	CA		10/06/2023	9.625	366,126		430,000
100131847	Lincoln	NE		10/06/2023	9.875	263,832		365,000
100131848	Chicago	IL		10/06/2023	8.999	183,757		255,000
100131849	Baltimore	MD		10/06/2023	8.625	279,611		366,000
100131850	Silver Spring	MD		10/06/2023	8.499	177,017		355,000
100131852	Chicago	IL		10/06/2023	8.999	182,559		260,000
100131854	Danbury	CT		10/06/2023	8.875	342,120		480,000
100131855	Claremont	CA		10/06/2023	7.375	446,923		800,000
100131856	Houston	TX		10/06/2023	8.625	123,792		144,000
100131857	Menifee	CA		10/06/2023	7.499	215,828		307,000
100131858	Fort Worth	TX		10/06/2023	7.499	318,542		455,000
100131859	Purcell	OK		10/06/2023	8.875	137,798		160,000
100131860	Orlando	FL		10/06/2023	8.625	294,697		359,000
100131861	Brookfield	CT		10/06/2023	8.999	346,368		460,000
100131862	Joliet	IL		10/06/2023	9.499	234,335		295,000
100131863	Hampton	VA		10/06/2023	8.125	178,433		228,000
100131864	Myrtle Beach	SC		10/06/2023	7.999	101,234		129,999
100131865	Hampton	VA		10/06/2023	8.125	178,584		228,000
100131866	New London	CT		10/06/2023	9.625	135,136		175,000
100131867	Twain Harte	CA		10/06/2023	9.625	394,826		500,000
100131868	Parrish	FL		10/06/2023	8.250	252,074		465,000
100131869	Corpus Christi	TX		10/06/2023	8.750	206,686		269,000
100131870	Punta Gorda	FL		10/06/2023	8.499	280,864		374,000

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100131871	Kissimmee	FL		10/06/2023	8.375	193,892		231,000
100131872	San Antonio	TX		10/06/2023	8.999	594,720		780,000
100131873	Womelsdorf	PA		10/06/2023	7.999	149,314		266,000
100131874	Upper Marlboro	MD		10/06/2023	8.875	124,773		165,000
100131875	Scottsdale	AZ		10/06/2023	8.625	538,874		760,000
100131876	Baltimore	MD		10/06/2023	9.499	154,890		224,000
100131877	Dallas	TX		10/06/2023	8.125	172,505		217,000
100131878	Miami Gardens	FL		10/06/2023	7.875	383,995		560,000
100131879	La Crosse	WI		10/06/2023	7.750	168,472		220,000
100131880	Grand Junction	CO		10/06/2023	7.999	162,350		263,000
100131881	Hernando Beach	FL		10/06/2023	8.750	266,439		354,000
100131882	Raytown	MO		10/06/2023	8.999	139,228		209,999
100131883	Charleston	SC		10/06/2023	8.250	212,022		525,000
100131884	Newark	NJ		10/06/2023	8.999	315,875		475,000
100131885	Chowchilla	CA		10/06/2023	7.375	195,783		410,000
100131886	Deltona	FL		10/06/2023	7.499	194,589		375,000
100131887	Chowchilla	CA		10/06/2023	7.375	212,436		422,000
100131888	Independence	MO		10/06/2023	8.999	110,943		137,999
100131889	Chowchilla	CA		10/06/2023	7.375	212,377		422,000
100131890	Columbus	OH		10/06/2023	7.375	152,677		244,000
100131891	Lubbock	TX		10/06/2023	8.125	120,061		165,000
100131892	Miami	FL		10/06/2023	7.250	713,211		1,107,000
100131893	Yuma	AZ		10/06/2023	8.375	126,815		245,000
100131894	Redlands	CA		10/06/2023	9.125	250,195		365,000
100131895	Clinton Township	MI		10/06/2023	9.250	107,902		160,000
100131896	Brockton	MA		10/06/2023	7.999	263,040		326,000
100131897	Fayetteville	NC		10/06/2023	10.375	109,771		135,000
100131898	Kissimmee	FL		10/06/2023	7.999	223,790		390,000
100131899	Shafter	CA		10/06/2023	8.999	264,161		460,000
100131900	Willimantic	CT		10/06/2023	9.250	214,118		293,000
100131901	Baltimore	MD		10/06/2023	8.625	135,975		190,000
100131902	Carolina Beach	NC		10/13/2023	7.625	553,255		690,000
100131903	Del Valle	TX		10/13/2023	7.625	273,320		355,000
100131904	Argyle	TX		10/13/2023	7.625	289,549		380,000
100131905	San Luis Obispo	CA		10/13/2023	7.625	441,011		660,000
100131906	Bend	OR		10/13/2023	7.125	944,380		1,350,000
100131907	Passaic	NJ		10/13/2023	7.000	262,956		353,000
100131908	San Luis Obispo	CA		10/13/2023	6.000	378,385		591,500
100131909	Cheney	WA		10/13/2023	7.000	232,228		339,999
100131910	Austin	TX		10/13/2023	7.625	585,155		850,000
100131911	Dallas	TX		10/13/2023	7.750	393,191		515,000
100131912	Atlanta	GA		10/13/2023	7.625	878,568		1,165,000
100131913	Tacoma	WA		10/13/2023	7.625	844,330		1,300,000
100131914	Concord	NC		10/13/2023	6.875	516,204		695,000
100131915	Seven Devils	NC		10/13/2023	7.625	539,915		715,000
100131916	Boise	ID		10/13/2023	8.125	706,994		1,000,000
100131917	Weehawken	NJ		10/13/2023	7.750	884,512		1,180,000
100131918	Glen Ellyn	IL		10/13/2023	8.000	333,349		475,000
100131919	North Myrtle Beach	SC		10/13/2023	7.125	364,866		487,000
100131920	Liberty Hill	TX		10/13/2023	6.750	267,062		361,500
100131921	Little Silver	NJ		10/13/2023	7.125	538,565		725,000
100131922	Rockwall	TX		10/13/2023	7.625	285,552		379,000
100131923	Boise	ID		10/13/2023	7.500	247,625		348,000
100131924	Bartlett	IL		10/13/2023	6.750	240,915		324,999
100131925	Winston Salem	NC		10/13/2023	7.875	300,843		405,000

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100131926	Broken Bow	OK		10/13/2023	7.499	463,368		634,000
100131927	Manahawkin	NJ		10/13/2023	7.990	340,395		475,000
100131928	Spring Hill	TN		10/13/2023	8.125	362,769		453,999
100131929	Humble	TX		10/13/2023	7.375	262,715		330,000
100131930	Sarasota	FL		10/13/2023	7.625	322,606		432,000
100131931	Asheville	NC		10/13/2023	7.625	313,407		422,600
100131932	Arvada	CO		10/13/2023	7.625	239,224		351,999
100131933	Katy	TX		10/13/2023	6.625	244,658		356,000
100131934	Wake Forest	NC		10/13/2023	6.625	325,136		445,000
100131935	Waddell	AZ		10/13/2023	5.990	327,601		455,000
100131936	Suwanee	GA		10/13/2023	6.625	306,904		398,000
100131937	Batavia	IL		10/13/2023	4.750	254,039		381,000
100131938	Kyle	TX		10/13/2023	5.500	246,773		354,000
100131939	Nampa	ID		10/13/2023	7.625	274,529		357,000
100131940	Lancaster	CA		10/13/2023	7.625	384,041		479,999
100131941	Kansas City	MO		10/13/2023	7.125	231,497		307,000
100131942	North Plains	OR		10/13/2023	5.875	292,224		407,000
100131943	Salt Lake City	UT		10/13/2023	7.625	663,981		925,000
100131944	Garden City	UT		10/13/2023	6.750	721,420		1,155,000
100131945	Fort Worth	TX		10/13/2023	7.625	236,546		294,999
100131946	Fontana	CA		10/13/2023	7.500	514,096		700,000
100131947	Manhattan	IL		10/13/2023	7.375	253,203		352,000
100131948	Casa Grande	AZ		10/13/2023	6.625	247,716		348,000
100131949	Avondale	AZ		10/13/2023	7.500	401,084		509,000
100131950	Panama City Beach	FL		10/13/2023	6.875	296,354		385,000
100131951	Cape Coral	FL		10/13/2023	7.375	294,461		435,000
100131952	Newark	NJ		10/13/2023	7.500	478,756		684,999
100131953	Palm Beach Gardens	FL		10/13/2023	7.125	670,414		899,990
100131954	Tucson	AZ		10/13/2023	6.875	418,719		655,000
100131955	Riggins	ID		10/13/2023	7.500	263,351		347,500
100131956	Oro Valley	AZ		10/13/2023	7.625	295,854		399,999
100131957	Morrisville	NC		10/13/2023	7.250	241,268		320,000
100131958	Allen	TX		10/13/2023	7.375	259,549		344,000
100131959	Richmond Hill	GA		10/13/2023	7.490	239,599		329,000
100131960	New Smyrna Beach	FL		10/13/2023	6.990	414,860		554,999
100131961	Decatur	GA		10/13/2023	7.500	304,414		405,000
100131962	Hendersonville	NC		10/13/2023	7.625	281,761		385,000
100131963	Medina	OH		10/13/2023	7.500	243,610		323,000
100131964	Riverside	CA		10/13/2023	7.500	569,845		750,000
100131965	Casa Grande	AZ		10/13/2023	7.500	250,438		335,000
100131966	San Antonio	TX		10/13/2023	7.625	559,875		800,000
100131967	Doral	FL		10/13/2023	7.875	653,962		815,000
100131968	Blairsville	GA		10/13/2023	8.125	324,486		420,000
100131969	Las Vegas	NV		10/13/2023	7.500	285,151		387,000
100131970	Murfreesboro	TN		10/13/2023	7.625	246,798		330,000
100131971	Las Vegas	NV		10/13/2023	6.875	254,835		345,000
100131972	Columbia	MD		10/13/2023	7.125	310,174		449,750
100131973	Bowie	MD		10/13/2023	7.125	384,945		515,000
100131974	Missoula	MT		10/13/2023	7.500	405,223		539,999
100131975	Gilbert	AZ		10/13/2023	7.625	307,388		472,000
100131976	Las Vegas	NV		10/13/2023	7.625	240,951		325,000
100131977	Port Aransas	TX		10/13/2023	8.125	395,314		538,000
100131978	San Diego	CA		10/13/2023	8.125	568,442		740,000
100131979	Palisade	CO		10/13/2023	7.750	294,613		430,000
100131980	Germantown	TN		10/13/2023	7.500	272,954		345,000

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100131981	Turlock	CA		10/13/2023	8.125	295,409		455,000
100131982	Cape Coral	FL		10/13/2023	7.625	437,824		580,000
100131983	Clarksville	TN		10/13/2023	7.000	231,902		295,000
100131984	Durham	NC		10/13/2023	7.125	333,282		455,000
100131985	Truckee	CA		10/13/2023	7.990	611,123		799,000
100131986	Conway	AR		10/13/2023	7.625	236,921		315,000
100131987	Ontario	CA		10/13/2023	5.875	477,083		708,599
100131988	Cumming	GA		10/13/2023	7.990	355,997		530,000
100131989	Orem	UT		10/13/2023	7.500	336,355		475,000
100131990	Spokane	WA		10/13/2023	8.125	251,008		310,000
100131991	Bountiful	UT		10/13/2023	7.125	354,147		480,000
100131992	Bakersfield	CA		10/13/2023	7.875	395,163		505,000
100131993	Palm Bay	FL		10/13/2023	7.990	255,781		320,000
100131994	Bentonville	AR		10/13/2023	7.625	308,699		405,000
100131995	Boerne	TX		10/13/2023	7.375	250,705		355,000
100131996	Crofton	MD		10/13/2023	7.500	252,954		335,000
100131997	Eugene	OR		10/13/2023	8.125	605,248		790,000
100131998	Pooler	GA		10/13/2023	5.750	289,309		406,000
100131999	Matagorda	TX		10/13/2023	7.250	299,730		424,999
100132000	Port Orchard	WA		10/13/2023	6.750	400,778		550,000
100132001	Durham	NC		10/13/2023	6.875	245,174		331,999
100132002	Katy	TX		10/13/2023	7.625	285,488		377,000
100132003	Glassboro	NJ		10/13/2023	7.500	255,740		349,999
100132004	West Jordan	UT		10/13/2023	8.000	345,650		526,000
100132005	Cumming	GA		10/13/2023	7.375	293,462		370,000
100132006	Vancouver	WA		10/13/2023	7.625	373,041		495,000
100132007	Lockhart	TX		10/13/2023	7.625	235,408		325,000
100132008	Phoenix	AZ		10/13/2023	6.125	357,612		474,999
100132009	Bigelow	AR		10/13/2023	7.490	241,124		315,000
100132010	Converse	TX		10/13/2023	4.875	350,172		525,000
100132011	Portland	OR		10/13/2023	7.125	861,965		1,150,000
100132012	Lutz	FL		10/13/2023	7.625	279,326		369,999
100132013	Hixson	TN		10/13/2023	7.375	416,299		525,000
100132014	Portland	OR		10/13/2023	7.499	595,717		800,000
100132015	Bend	OR		10/13/2023	7.625	640,547		799,999
100132016	Saint Augustine	FL		10/13/2023	7.875	292,030		368,000
100132017	Murfreesboro	TN		10/13/2023	7.250	302,614		384,999
100132018	Charlotte	NC		10/13/2023	7.500	243,598		304,200
100132019	Panama City	FL		10/13/2023	7.875	294,842		374,999
100132020	Beaumont	CA		10/13/2023	7.125	398,084		529,500
100132021	Kissimmee	FL		10/13/2023	7.625	335,146		420,000
100132022	Yuma	AZ		10/13/2023	7.125	235,369		313,000
100132023	Fort Worth	TX		10/13/2023	7.625	255,555		360,000
100132024	Newark	NJ		10/13/2023	7.625	265,576		370,000
100132025	Prospect Park	NJ		10/13/2023	6.999	474,816		640,000
100132026	Fort Lauderdale	FL		10/13/2023	7.375	269,641		385,999
100132027	Nampa	ID		10/13/2023	7.625	284,172		356,000
100132028	Paterson	NJ		10/13/2023	6.999	404,352		545,000
100132029	Fort Lauderdale	FL		10/13/2023	7.375	293,042		420,000
100132030	Philadelphia	PA		10/13/2023	7.499	279,499		372,999
100132031	Durham	NC		10/13/2023	7.625	317,374		400,000
100132032	Cary	NC		10/13/2023	7.499	420,512		556,000
100132033	Forest Lake	MN		10/13/2023	7.625	513,383		677,000
100132034	Dawsonville	GA		10/13/2023	7.375	290,117		388,000
100132035	Bellevue	WA		10/13/2023	6.999	379,104		540,000

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100132036	Glendale	AZ		10/13/2023	7.125	304,485		410,000
100132037	Pelham	NH		10/13/2023	7.625	410,659		585,000
100132038	Las Vegas	NV		10/13/2023	6.624	305,263		440,000
100132039	Suwanee	GA		10/13/2023	7.250	307,524		412,999
100132040	Shoreline	WA		10/13/2023	7.625	602,436		865,000
100132041	Birmingham	MI		10/13/2023	7.499	268,790		400,000
100132042	Angier	NC		10/13/2023	7.375	305,791		420,000
100132043	Everett	WA		10/13/2023	7.375	807,596		1,080,000
100132044	Escondido	CA		10/13/2023	7.499	541,107		720,000
100132045	Spanaway	WA		10/13/2023	7.625	391,155		494,000
100132046	Joshua Tree	CA		10/13/2023	7.625	295,072		430,000
100132047	Providence	RI		10/13/2023	7.625	561,178		739,999
100132048	Glenview	IL		10/13/2023	7.499	480,409		635,000
100132049	Phoenix	AZ		10/13/2023	7.625	263,040		385,000
100132050	Boston	MA		10/13/2023	7.624	306,338		397,000
100132051	Oviedo	FL		10/13/2023	7.624	570,958		845,000
100132052	Merced	CA		10/13/2023	7.125	301,267		433,000
100132053	Pompano Beach	FL		10/13/2023	5.250	327,853		600,000
100132054	Fort Lauderdale	FL		10/13/2023	7.500	263,472		352,000
100132055	Murrieta	CA		10/13/2023	5.624	528,407		915,000
100132056	Tampa	FL		10/13/2023	6.500	293,675		400,000
100132057	Leander	TX		10/13/2023	6.000	297,708		416,000
100132058	Glassboro	NJ		10/13/2023	6.750	266,854		362,000
100132059	Ellijay	GA		10/13/2023	6.875	324,118		450,000
100132060	Melissa	TX		10/13/2023	6.990	350,631		467,999
100132061	Dawsonville	GA		10/13/2023	7.250	257,861		344,000
100132062	Loganville	GA		10/13/2023	6.625	232,111		319,000
100132063	Saratoga Springs	NY		10/13/2023	6.999	263,325		384,000
100132064	Columbia	MO		10/13/2023	7.625	369,033		485,000
100132065	Frisco	TX		10/13/2023	7.375	396,252		545,000
100132066	Paige	TX		10/13/2023	7.625	447,361		600,000
100132067	Georgetown	TX		10/13/2023	7.250	281,228		375,000
100132068	San Diego	CA		10/13/2023	7.625	831,897		1,100,000
100132069	Gainesville	GA		10/13/2023	7.375	277,758		370,000
100132070	Elizabeth	NJ		10/13/2023	6.500	353,497		560,000
100132071	Loganville	GA		10/13/2023	6.490	258,075		375,000
100132072	Staten Island	NY		10/13/2023	6.250	668,301		935,000
100132073	Saint Paul	MN		10/13/2023	7.375	407,221		540,000
100132074	Coventry Township	OH		10/13/2023	6.990	249,969		359,999
100132075	Monsey	NY		10/13/2023	6.750	249,744		325,000
100132076	Elizabeth	NJ		10/13/2023	7.125	519,160		695,000
100132077	Aventura	FL		10/13/2023	7.500	332,282		450,000
100132078	Muscoy	CA		10/13/2023	7.625	368,456		509,999
100132079	Fresno	CA		10/13/2023	7.250	296,483		375,000
100132080	Los Angeles	CA		10/13/2023	7.500	566,932		800,000
100132081	Pooler	GA		10/13/2023	5.750	297,708		408,000
100132082	Yorba Linda	CA		10/13/2023	7.625	453,425		715,000
100132083	Temple	TX		10/13/2023	6.990	229,532		314,000
100132084	Montgomery	AL		10/13/2023	7.500	249,123		352,000
100132085	Angel Fire	NM		10/13/2023	7.625	503,489		645,000
100132086	Saint Johns	FL		10/13/2023	7.625	392,158		540,000
100132087	Heber City	UT		10/13/2023	7.375	1,063,838		1,419,999
100132088	Mesquite	TX		10/13/2023	7.625	271,593		378,000
100132089	Boston	MA		10/13/2023	7.625	697,696		925,000
100132090	Bordentown	NJ		10/13/2023	7.625	262,761		400,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100132091	Jersey City	NJ		10/13/2023	7.500	400,232		560,000
100132092	Marietta	GA		10/13/2023	7.375	238,369		300,000
100132093	Converse	TX		10/13/2023	4.875	354,965		524,999
100132094	Salt Lake City	UT		10/13/2023	7.250	399,960		550,000
100132095	Tiverton	RI		10/13/2023	7.490	300,961		485,000
100132096	Jacksonville	FL		10/13/2023	6.499	262,161		340,000
100132097	Wyoming	MI		10/13/2023	7.499	299,478		381,000
100132098	Gilchrist	TX		10/13/2023	7.375	475,156		650,000
100132099	Hamilton	NJ		10/13/2023	7.625	434,993		575,000
100132100	Chelan	WA		10/13/2023	7.490	373,694		498,000
100132101	Rockville	IN		10/13/2023	7.500	330,500		440,000
100132102	Fort Myers	FL		10/13/2023	7.625	249,735		330,000
100132103	Cape Coral	FL		10/13/2023	7.490	296,645		482,000
100132104	Peterborough	NH		10/13/2023	6.500	351,818		520,000
100132105	Nampa	ID		10/13/2023	7.625	275,609		365,000
100132106	Nampa	ID		10/13/2023	7.625	275,609		365,000
100132107	Lakeland	FL		10/13/2023	7.500	237,871		315,000
100132108	Lakeland	FL		10/13/2023	7.500	237,878		315,000
100132109	Puyallup	WA		10/13/2023	7.250	349,643		466,000
100132110	Peachtree City	GA		10/13/2023	7.500	284,465		360,000
100132111	Woonsocket	RI		10/13/2023	7.500	347,242		465,000
100132112	Lancaster	PA		10/13/2023	7.625	231,695		307,000
100132113	Jackson	NJ		10/13/2023	7.625	355,528		500,000
100132114	North Chesterfield	VA		10/13/2023	7.375	289,214		386,000
100132115	Ooltewah	TN		10/13/2023	7.500	246,694		349,000
100132116	Lawndale	CA		10/13/2023	6.875	436,983		605,000
100132117	South Yarmouth	MA		10/13/2023	7.250	361,799		485,000
100132118	Davenport	FL		10/13/2023	7.375	268,024		355,000
100132119	Saint Augustine	FL		10/13/2023	7.625	239,239		320,000
100132120	Saint Augustine	FL		10/13/2023	7.625	232,566		315,000
100132121	Woodbridge	VA		10/13/2023	7.875	328,777		479,999
100132122	Huger	SC		10/13/2023	5.250	279,633		457,000
100132123	Daytona Beach	FL		10/13/2023	7.625	233,902		309,000
100132124	Saint Augustine	FL		10/13/2023	7.625	235,989		321,000
100132125	Puyallup	WA		10/13/2023	6.875	409,250		550,000
100132126	Puyallup	WA		10/13/2023	7.500	446,424		590,000
100132127	Roseville	CA		10/13/2023	7.625	413,920		545,000
100132128	Kennewick	WA		10/13/2023	5.750	279,221		423,999
100132129	Sherman	TX		10/13/2023	7.625	243,718		310,000
100132130	Mint Hill	NC		10/13/2023	7.625	65,299		290,000
100132131	Hendersonvlle	NC		10/13/2023	5.750	260,939		350,999
100132132	Saratoga Springs	UT		10/13/2023	6.750	287,220		389,000
100132133	Baton Rouge	LA		10/13/2023	7.625	226,642		285,500
100132134	Rogers	AR		10/13/2023	7.125	253,002		343,000
100132135	Port Saint Joe	FL		10/13/2023	7.625	391,463		558,000
100132136	Denton	TX		10/13/2023	5.750	275,219		390,000
100132137	Ankeny	IA		10/13/2023	5.750	238,114		353,000
100132138	Fort Worth	TX		10/13/2023	5.750	249,181		375,000
100132139	Murrells Inlet	SC		10/13/2023	7.625	262,281		345,000
100132140	Windsor	CO		10/13/2023	6.875	366,267		467,999
100132141	Converse	TX		10/13/2023	4.875	349,516		525,000
100132142	Cresson	TX		10/13/2023	7.990	414,626		550,000
100132143	Wilmington	NC		10/13/2023	7.625	248,662		327,000
100132144	Concord	NC		10/13/2023	6.875	373,520		506,000
100132145	Portland	OR		10/13/2023	7.125	461,198		665,000

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100132236	Denton	TX		10/13/2023	7.990	326,685		418,000
100132237	Charlotte	NC		10/13/2023	7.500	272,619		400,000
100132238	Anna	TX		10/13/2023	7.990	291,650		420,000
100132239	Buckley	WA		10/13/2023	7.125	303,033		535,000
100132240	Anna	TX		10/13/2023	7.375	311,764		414,000
100132241	Anna	TX		10/13/2023	7.375	286,092		380,000
100132242	Anna	TX		10/13/2023	7.375	305,662		405,000
100132243	Daytona Beach	FL		10/13/2023	7.990	287,580		364,999
100132244	Anna	TX		10/13/2023	7.375	286,092		378,900
100132245	Anna	TX		10/13/2023	7.375	313,628		418,000
100132246	Anna	TX		10/13/2023	7.375	298,780		397,000
100132247	Maricopa	AZ		10/13/2023	4.990	335,632		505,000
100132248	Daytona Beach	FL		10/13/2023	7.500	270,140		360,000
100132249	Casa Grande	AZ		10/13/2023	5.625	225,020		365,000
100132250	Wendell	NC		10/13/2023	4.750	287,823		439,999
100132251	Winter Garden	FL		10/13/2023	6.625	365,627		560,000
100132252	Lewes	DE		10/13/2023	7.500	558,831		962,000
100132253	Garner	NC		10/13/2023	6.250	176,744		510,000
100132254	Lathrop	CA		10/13/2023	7.990	570,818		740,000
100132255	Salisbury	MA		10/13/2023	7.500	582,451		776,000
100132256	Anna	TX		10/13/2023	7.375	283,826		385,000
100132257	Deephaven	MN		10/13/2023	7.500	321,893		428,000
100132258	Lebanon	TN		10/13/2023	6.990	283,431		380,000
100132259	Charlotte	NC		10/13/2023	7.500	266,045		337,000
100132260	Melissa	TX		10/13/2023	6.990	285,261		439,999
100132261	Mebane	NC		10/13/2023	5.990	305,670		430,000
100132262	Vancouver	WA		10/13/2023	6.875	306,267		510,400
100132263	Garner	NC		10/13/2023	6.125	298,353		420,000
100132264	Davenport	FL		10/13/2023	7.625	233,827		297,000
100132265	Daytona Beach	FL		10/13/2023	6.625	274,249		359,999
100132266	Katy	TX		10/13/2023	7.500	345,463		435,000
100132267	Seaside Park	NJ		10/13/2023	6.750	364,471		889,999
100132268	Bethesda	MD		10/13/2023	7.500	736,351		1,212,000
100132269	Montgomery Center	VT		10/13/2023	7.625	295,419		390,000
100132270	Maricopa	AZ		10/13/2023	6.875	233,878		325,000
100132271	Loganville	GA		10/13/2023	7.125	410,268		528,000
100132272	Hermosa Beach	CA		10/13/2023	6.875	602,870		2,000,000
100132273	Kingman	AZ		10/13/2023	6.990	227,569		307,999
100132274	Watauga	TX		10/13/2023	7.125	242,509		320,000
100132275	Frederick	MD		10/13/2023	6.990	318,909		440,000
100132276	Kirkland	WA		10/13/2023	6.125	315,954		465,000
100132277	Leander	TX		10/13/2023	6.990	448,935		640,000
100132278	Lake Lure	NC		10/13/2023	7.125	323,574		440,000
100132279	Cypress	TX		10/13/2023	6.625	269,980		370,999
100132280	Miami	FL		10/13/2023	6.625	272,594		435,000
100132281	Cherry Hill	NJ		10/13/2023	7.500	302,539		400,000
100132282	Mahwah	NJ		10/13/2023	5.990	271,724		400,000
100132283	Tomball	TX		10/13/2023	6.990	255,269		338,000
100132284	Shandaken	NY		10/13/2023	6.990	563,059		762,999
100132285	Bremerton	WA		10/13/2023	6.990	324,120		479,999
100132286	Lebanon	TN		10/13/2023	7.500	381,720		520,000
100132287	Tujunga	CA		10/13/2023	6.500	277,577		710,000
100132288	Bridgton	ME		10/13/2023	7.375	398,181		535,000
100132289	Landing	NJ		10/13/2023	6.625	337,858		680,000
100132290	Katy	TX		10/13/2023	7.625	242,978		312,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100132291	Wall	NJ		10/13/2023	7.125	371,545		500,000
100132292	Frankford	DE		10/13/2023	6.375	243,676		560,000
100132293	Loganville	GA		10/13/2023	6.625	332,207		476,000
100132294	Grayslake	IL		10/13/2023	7.375	257,075		325,000
100132295	Naples	FL		10/13/2023	7.990	413,629		550,000
100132296	Stephenson	VA		10/13/2023	7.990	329,142		435,500
100132297	Overland Park	KS		10/13/2023	7.125	284,206		398,000
100132298	Mooresville	NC		10/13/2023	7.625	293,952		412,000
100132299	Milpitas	CA		10/13/2023	7.125	545,730		1,150,000
100132300	Hunter	NY		10/13/2023	7.625	259,577		331,000
100132301	St Augustine	FL		10/13/2023	6.500	240,399		346,600
100132302	Orlando	FL		10/13/2023	7.990	393,678		527,000
100132303	Melissa	TX		10/13/2023	6.625	300,439		420,000
100132304	Lake Ariel	PA		10/13/2023	7.990	256,665		320,000
100132305	Princeton	TX		10/13/2023	7.500	228,613		301,900
100132306	Eugene	OR		10/13/2023	5.875	194,564		416,000
100132307	Woodstock	GA		10/13/2023	5.500	258,245		488,000
100132308	Mankato	MN		10/13/2023	7.500	232,687		331,000
100132309	Colorado Springs	CO		10/13/2023	7.875	248,218		335,000
100132310	Indio	CA		10/13/2023	6.875	453,875		625,000
100132311	Seattle	WA		10/13/2023	6.625	380,090		640,000
100132312	Cleveland	OH		10/13/2023	7.990	230,446		306,000
100132313	Port Orchard	WA		10/13/2023	5.875	277,283		630,000
100132314	Winter Garden	FL		10/13/2023	7.125	278,392		520,000
100132315	Stoughton	WI		10/13/2023	7.625	235,285		312,000
100132316	Johnstown	CO		10/13/2023	7.125	266,197		338,999
100132317	Miami	FL		10/13/2023	7.625	254,269		849,999
100132318	Elk Grove	CA		10/13/2023	7.375	363,712		540,000
100132319	Austell	GA		11/03/2023	4.125	176,698		260,000
100132321	Hiram	GA		11/03/2023	6.250	278,939		358,000
100132323	Powder Springs	GA		11/03/2023	6.750	352,115		450,000
100132324	Cape Fair	MO		11/03/2023	5.125	218,444		350,000
100132325	Monroe	NC		11/03/2023	6.000	462,007		614,000
100132326	Camdenton	MO		11/03/2023	5.775	855,373		1,350,000
100132327	Lutz	FL		11/03/2023	5.000	105,605		209,000
100132328	Rancho Cordova	CA		11/03/2023	6.990	419,344		551,000
100132329	Manteca	CA		11/03/2023	7.625	450,008		620,000
100132330	Davenport	FL		11/03/2023	4.875	346,161		665,000
100132331	Covington	GA		11/03/2023	5.865	136,578		222,000
100132332	Homestead	FL		11/03/2023	7.625	329,657		395,000
100132333	Rockwall	TX		11/03/2023	6.750	607,105		776,999
100132334	Nipomo	CA		11/03/2023	6.375	689,496		974,999
100132335	Mcdonough	GA		11/03/2023	7.500	319,853		409,999
100132336	Gardena	CA		11/03/2023	6.500	654,875		917,999
100132337	Corona	CA		11/03/2023	7.375	779,997		994,999
100132338	Citrus Heights	CA		11/03/2023	7.000	418,667		580,000
100132339	Cutler Bay	FL		11/03/2023	7.500	404,171		485,000
100132340	Beaverton	OR		11/03/2023	7.000	511,205		680,000
100132342	Saint Charles	MO		11/03/2023	8.375	310,481		360,000
100132343	Fontana	CA		11/03/2023	6.875	659,430		822,000
100132344	Palm Harbor	FL		11/03/2023	6.500	739,803		950,000
100132345	Escondido	CA		11/03/2023	7.500	777,619		1,050,000
100132346	Kingsville	MD		11/03/2023	6.250	618,173		858,000
100132347	Las Vegas	NV		11/03/2023	8.250	524,398		725,000
100132348	Clovis	CA		11/03/2023	6.875	485,905		620,000

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100132349	Port Saint Lucie	FL		11/03/2023	5.875	309,192		445,000
100132350	Chino	CA		11/03/2023	7.625	536,238		651,000
100132351	Anaheim	CA		11/03/2023	7.250	354,457		695,000
100132352	Scottsdale	AZ		11/03/2023	6.625	282,818		372,000
100132353	Durham	NC		11/03/2023	6.875	409,748		563,000
100132354	Anthem	AZ		11/03/2023	7.375	1,188,118		1,565,000
100132355	Canton	GA		11/03/2023	7.375	385,589		607,000
100132356	Cle Elum	WA		11/03/2023	7.500	613,246		734,000
100132357	Los Angeles	CA		11/03/2023	8.875	557,506		649,000
100132358	Deerfield	FL		11/03/2023	7.625	418,912		530,000
100132359	Spanish Fork	UT		11/03/2023	7.250	498,362		600,000
100132361	Georgetown	TX		11/03/2023	7.000	311,054		432,000
100132362	Allen	TX		11/03/2023	7.625	352,046		413,000
100132363	Randallstown	MD		11/03/2023	6.875	536,429		699,999
100132364	Ellicott City	MD		11/03/2023	7.990	488,966		584,000
100132365	Sarasota	FL		11/03/2023	7.125	694,440		1,380,000
100132366	Philadelphia	PA		11/03/2023	9.625	137,906		183,500
100132369	Temecula	CA		11/03/2023	7.500	833,899		1,250,000
100132371	Sparks	NV		11/03/2023	9.875	668,053		740,000
100132373	Fridley	MN		11/03/2023	7.875	173,497		295,000
100132374	Spring Hill	FL		11/03/2023	5.990	224,386		299,999
100132376	Sparks	NV		11/03/2023	9.875	437,052		485,000
100132377	Anaheim	CA		11/03/2023	8.375	906,320		1,069,999
100132378	Spring Hill	FL		11/03/2023	7.750	217,122		384,999
100132379	Salinas	CA		11/03/2023	8.000	924,307		1,282,000
100132380	Okmulgee	OK		11/03/2023	9.000	154,082		220,000
100132381	Austin	TX		11/03/2023	8.750	1,005,077		1,200,000
100132382	Fort Mohave	AZ		11/03/2023	9.500	219,499		249,000
100132384	Islamorada	FL		11/03/2023	7.500	1,470,591		2,800,000
100132385	Venice	FL		11/03/2023	9.875	325,993		370,000
100132386	Chicago	IL		11/03/2023	8.000	457,517		695,000
100132387	Jacksonville	FL		11/03/2023	8.000	148,395		245,500
100132388	Agua Dulce	CA		11/03/2023	7.750	1,032,619		1,500,000
100132389	Aurora	CO		11/03/2023	7.750	271,228		500,000
100132391	Chesapeake Beach	MD		11/03/2023	8.000	443,386		572,000
100132392	Memphis	TN		11/03/2023	7.500	106,655		147,999
100132393	Memphis	TN		11/03/2023	7.500	99,232		140,000
100132394	Mill Valley	CA		11/03/2023	7.625	469,703		2,200,000
100132395	Memphis	TN		11/03/2023	7.500	96,968		135,000
100132396	Memphis	TN		11/03/2023	7.500	111,710		147,000
100132397	Chino	CA		11/03/2023	7.750	1,050,079		1,525,000
100132399	Memphis	TN		11/03/2023	7.500	100,848		142,000
100132400	Memphis	TN		11/03/2023	7.500	134,885		196,000
100132401	Ontario	CA		11/03/2023	7.750	303,915		410,000
100132402	Pinellas Park	FL		11/03/2023	7.625	171,723		285,000
100132403	San Jose	CA		11/03/2023	7.625	785,789		1,500,000
100132404	Tucson	AZ		11/03/2023	8.125	172,861		265,000
100132405	Agoura Hills	CA		11/03/2023	7.750	628,931		910,000
100132406	La Puente	CA		11/03/2023	7.625	144,985		640,000
100132409	San Diego	CA		11/03/2023	7.875	469,764		729,999
100132410	Satellite Beach	FL		11/03/2023	7.875	702,796		995,000
100132411	Houston	TX		11/03/2023	7.875	286,363		390,000
100132412	Manhattan Beach	CA		11/03/2023	7.875	1,319,479		2,349,999
100132413	Hoover	AL		11/03/2023	7.375	365,193		697,900
100132414	Lithia	FL		11/03/2023	9.250	767,589		885,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100132415	Port Saint Joe	FL		11/03/2023	8.375	1,316,824		2,100,000
100132416	Fayetteville	GA		11/03/2023	8.375	831,383		1,002,000
100132417	Morristown	NJ		11/03/2023	7.625	1,180,608		1,550,000
100132418	Clarkston	GA		11/03/2023	9.000	321,168		400,000
100132419	Cape Coral	FL		11/03/2023	7.700	298,487		535,000
100132420	Pigeon Forge	TN		11/03/2023	7.875	764,095		1,050,000
100132421	Houston	TX		11/03/2023	7.625	294,106		435,000
100132422	Fountain Hills	AZ		11/03/2023	7.750	350,484		516,999
100132423	Scottsdale	AZ		11/03/2023	7.625	1,071,793		1,475,000
100132424	Modesto	CA		11/03/2023	9.375	335,625		430,500
100132425	North East	MD		11/03/2023	8.125	172,338		250,000
100132426	Charlottesville	VA		11/03/2023	7.875	254,624		375,000
100132427	Clarksville	TN		11/03/2023	7.625	183,425		270,000
100132428	West Palm Beach	FL		11/03/2023	7.875	281,034		370,000
100132429	Windermere	FL		11/03/2023	7.625	948,993		1,415,000
100132430	Tampa	FL		11/03/2023	8.375	466,556		685,000
100132431	Dallas	TX		11/03/2023	10.000	310,503		349,000
100132432	Winter Haven	FL		11/03/2023	8.990	284,390		363,000
100132433	Oxnard	CA		11/03/2023	10.000	580,707		665,000
100132434	Princeton Junction	NJ		11/03/2023	7.875	933,642		1,199,999
100132436	Wailuku	HI		11/03/2023	7.625	724,182		995,000
100132437	Palmdale	CA		11/03/2023	9.375	755,327		925,000
100132439	Atlanta	GA		11/03/2023	7.500	610,268		935,000
100132440	Prosper	TX		11/03/2023	7.750	1,243,470		1,600,000
100132441	Friendship	WI		11/03/2023	8.750	181,586		240,000
100132442	Odessa	FL		11/03/2023	8.500	652,844		850,000
100132443	Lake Placid	NY		11/03/2023	7.500	235,071		365,000
100132444	Montague	NJ		11/03/2023	8.500	87,778		120,000
100132445	Sterling	VA		11/03/2023	7.500	571,441		729,999
100132447	Vista	CA		11/03/2023	8.875	722,712		804,000
100132448	Micco	FL		11/03/2023	7.750	189,275		259,000
100132449	Lynwood	CA		11/03/2023	8.625	501,811		585,000
100132450	Cape Coral	FL		11/03/2023	8.375	433,650		489,000
100132451	Austin	TX		11/03/2023	7.875	568,854		765,000
100132453	San Jose	CA		11/03/2023	7.375	542,401		950,000
100132455	Paradise Valley	AZ		11/03/2023	7.750	2,505,880		5,247,000
100132456	Clearwater	FL		11/03/2023	8.625	209,874		275,000
100132458	Rancho Cordova	CA		11/03/2023	7.750	389,395		530,000
100132459	Los Angeles	CA		11/03/2023	8.875	597,764		660,000
100132461	Kissimmee	FL		11/03/2023	7.375	187,577		331,000
100132462	Miami	FL		11/03/2023	7.375	480,397		624,999
100132463	Roswell	GA		11/03/2023	7.625	697,159		884,999
100132464	Wilmington	NC		11/03/2023	7.875	259,422		366,000
100132465	Gaithersburg	MD		11/03/2023	8.125	566,620		790,000
100132466	Livermore	CA		11/03/2023	7.875	1,408,674		1,870,000
100132468	Pittsburgh	PA		11/03/2023	8.875	190,816		270,000
100132469	Ewa Beach	HI		11/03/2023	8.125	583,408		780,000
100132470	Hanford	CA		11/03/2023	7.750	242,331		340,000
100132471	Wolcott	CT		11/03/2023	7.500	146,432		214,999
100132472	Fort Myers	FL		11/03/2023	8.500	198,541		287,000
100132473	Clearwater	FL		11/03/2023	7.875	366,804		515,000
100132474	Sammamish	WA		11/03/2023	7.375	1,913,623		3,800,000
100132475	Palm Harbor	FL		11/03/2023	7.500	246,270		400,000
100132476	Fresno	CA		11/03/2023	7.500	208,493		330,000
100132477	Dallas	TX		11/03/2023	8.000	406,444		565,000

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100132478	Daphne	AL		11/03/2023	8.250	225,100		302,000
100132479	Reisterstown	MD		11/03/2023	7.375	576,410		1,041,000
100132480	Vero Beach	FL		11/03/2023	7.875	371,007		510,000
100132481	Vero Beach	FL		11/03/2023	7.875	353,122		504,999
100132482	Greenville	SC		11/03/2023	7.750	273,557		394,000
100132483	Wilmington	NC		11/03/2023	7.875	176,725		260,000
100132484	Loganville	GA		11/03/2023	8.250	307,111		429,000
100132485	Manteca	CA		11/03/2023	7.875	383,504		519,999
100132486	Detroit	MI		11/03/2023	8.125	176,988		295,000
100132487	New Hope	PA		11/03/2023	7.625	693,974		1,281,000
100132488	Saint Petersburg	FL		11/03/2023	7.625	274,779		385,000
100132489	Los Angeles	CA		11/03/2023	10.000	543,103		609,999
100132490	Helena	MT		11/03/2023	7.990	628,739		825,000
100132491	South Padre Island	TX		11/03/2023	8.750	244,531		314,999
100132492	Longmont	CO		11/03/2023	7.500	478,877		775,000
100132493	Reynoldsburg	OH		11/03/2023	8.500	464,171		554,190
100132494	Newberry	FL		11/03/2023	8.000	300,677		350,000
100132495	Isle Of Palms	SC		11/03/2023	7.000	369,712		1,350,000
100132496	Katy	TX		11/03/2023	7.375	340,545		690,000
100132497	Glendale	AZ		11/03/2023	7.625	959,758		1,225,000
100132498	Mantoloking	NJ		11/03/2023	9.500	2,756,653		4,150,000
100132499	Houston	TX		11/03/2023	7.250	864,031		1,360,000
100132500	Huntington Beach	CA		11/03/2023	7.875	460,464		1,100,000
100132501	Bowie	MD		11/03/2023	8.875	797,486		1,108,000
100132502	Las Vegas	NV		11/03/2023	10.000	572,549		677,000
100132503	Menifee	CA		11/03/2023	7.500	414,546		649,999
100132504	Kyle	TX		11/03/2023	8.500	379,627		455,000
100132505	Bakersfield	CA		11/03/2023	8.375	357,560		465,000
100132506	Davenport	FL		11/03/2023	9.500	368,032		469,999
100132507	Hermosa Beach	CA		11/03/2023	7.250	1,573,046		2,310,000
100132508	Pasco	WA		11/03/2023	8.500	225,594		332,999
100132509	New Market	AL		11/03/2023	9.625	260,846		315,000
100132510	Melbourne	FL		11/03/2023	8.625	166,884		255,000
100132511	Sevierville	TN		11/03/2023	8.750	520,402		660,000
100132512	Fresno	CA		11/03/2023	7.875	324,545		415,000
100132514	Bothell	WA		11/03/2023	7.625	642,458		879,999
100132515	Cudjoe Key	FL		11/03/2023	9.750	824,841		980,000
100132516	Locust Grove	GA		11/03/2023	7.625	189,004		324,999
100132517	Ijamsville	MD		11/03/2023	9.750	697,680		799,999
100132518	Redington Beach	FL		11/03/2023	9.875	641,157		814,999
100132519	Holyoke	MA		11/03/2023	8.000	176,292		258,000
100132520	Roseville	CA		11/03/2023	7.750	441,329		600,000
100132521	Burke	VA		11/03/2023	7.875	450,500		605,000
100132522	Rancho Cucamonga	CA		11/03/2023	7.375	286,703		980,000
100132523	New Braunfels	TX		11/03/2023	7.125	288,721		502,000
100132525	San Antonio	TX		11/03/2023	8.500	217,952		285,000
100132526	Dayton	OH		11/03/2023	8.875	193,872		273,000
100132527	Saint Louis	MO		11/03/2023	9.000	178,229		244,000
100132528	Fontana	CA		11/03/2023	8.875	514,586		610,000
100132529	Riverside	CA		11/03/2023	8.750	826,884		1,090,000
100132530	Saint Louis	MO		11/03/2023	9.000	178,670		244,000
100132531	Brooklyn	NY		11/03/2023	7.875	1,221,053		1,650,000
100132532	Pennsauken	NJ		11/03/2023	9.750	244,847		276,000
100132533	Parkland	FL		11/03/2023	8.250	813,190		970,000
100132534	Santa Monica	CA		11/03/2023	7.875	914,442		1,180,000

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100132535	San Mateo	CA		11/03/2023	7.625	1,062,606		1,350,000
100132536	Montville	NJ		11/03/2023	7.750	196,962		465,000
100132537	Pigeon Forge	TN		11/03/2023	8.375	1,068,965		1,399,999
100132538	Port Aransas	TX		11/03/2023	7.875	958,685		1,458,000
100132539	Anaheim	CA		11/03/2023	9.875	835,868		925,000
100132540	Dallas	TX		11/03/2023	7.875	1,030,525		1,450,000
100132541	Mount Prospect	IL		11/03/2023	7.500	340,614		537,000
100132542	Rowland Heights	CA		11/03/2023	7.875	1,924,649		2,808,000
100132543	Phoenix	AZ		11/03/2023	7.750	648,625		924,999
100132544	Concord	CA		11/03/2023	7.500	356,052		670,000
100132545	North Lauderdale	FL		11/03/2023	7.500	340,425		480,000
100132546	Lake City	FL		11/03/2023	7.875	200,073		272,000
100132548	Ewa Beach	HI		11/03/2023	7.875	150,775		489,999
100132549	Angier	NC		11/03/2023	7.750	285,014		360,000
100132550	Seattle	WA		11/03/2023	7.500	1,484,108		2,809,000
100132551	Lehi	UT		11/03/2023	7.625	871,241		1,999,999
100132552	Martinez	CA		11/03/2023	7.250	1,446,207		1,985,000
100132553	Nederland	TX		11/03/2023	9.750	249,779		270,000
100132554	Shawnee	OK		11/03/2023	8.375	301,534		409,000
100132555	Huntington Beach	CA		11/03/2023	8.250	826,956		1,049,999
100132556	Loxahatchee	FL		11/03/2023	8.875	432,599		530,000
100132557	Washington	DC		11/03/2023	7.750	459,787		720,000
100132558	Casa Grande	AZ		11/03/2023	9.625	378,997		444,000
100132559	Montvale	NJ		11/03/2023	7.625	723,298		960,000
100132560	La Palma	CA		11/03/2023	10.000	871,597		974,999
100132561	Rancho Cucamonga	CA		11/03/2023	7.750	738,166		1,300,000
100132562	Cleveland	GA		11/03/2023	7.875	189,806		275,000
100132563	Clearwater	FL		11/03/2023	7.500	222,246		325,000
100132564	Indio	CA		11/03/2023	7.875	1,313,121		1,669,999
100132566	Homestead	FL		11/03/2023	8.500	406,131		480,000
100132567	Clermont	FL		11/03/2023	8.750	363,999		450,999
100132568	Valparaiso	IN		11/03/2023	7.500	157,206		366,000
100132569	Danville	CA		11/03/2023	7.500	675,355		1,050,000
100132570	Miami	FL		11/03/2023	7.500	417,691		647,000
100132571	Stockton	CA		11/03/2023	8.250	305,274		390,000
100132572	Marathon	FL		11/03/2023	9.750	1,486,125		1,975,000
100132573	Wilkes-Barre	PA		11/03/2023	8.625	198,960		269,000
100132574	Yorba Linda	CA		11/03/2023	8.125	1,917,603		2,550,000
100132575	Davenport	FL		11/03/2023	8.125	333,686		431,000
100132576	Valencia	CA		11/03/2023	7.625	777,775		1,100,000
100132577	Des Plaines	IL		11/03/2023	7.990	202,072		258,500
100132578	Buena Park	CA		11/03/2023	7.500	798,147		1,080,000
100132579	Boca Raton	FL		11/03/2023	8.250	402,615		557,500
100132581	Loveland	CO		11/03/2023	8.375	313,846		552,000
100132582	Phoenix	AZ		11/03/2023	7.875	651,829		925,000
100132583	Fort Collins	CO		11/03/2023	8.500	410,311		575,000
100132584	Chappaqua	NY		11/03/2023	7.375	924,455		1,620,000
100132586	Henderson	NV		11/03/2023	8.750	392,015		441,999
100132587	Woodinville	WA		11/03/2023	7.375	1,330,391		1,819,999
100132588	Arnold	CA		11/03/2023	8.750	918,644		1,050,000
100132589	Murrells Inlet	SC		11/03/2023	9.875	638,378		790,000
100132590	Columbus	OH		11/03/2023	8.375	206,716		274,000
100132591	Murrells Inlet	SC		11/03/2023	9.875	637,904		790,000
100132592	Murrells Inlet	SC		11/03/2023	9.875	637,356		790,000
100132593	Murrells Inlet	SC		11/03/2023	9.875	636,848		790,000

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100132594	Hialeah	FL		11/03/2023	8.625	622,864		800,000
100132595	Camden	AR		11/03/2023	8.875	260,687		337,500
100132597	Phoenix	AZ		11/03/2023	9.875	686,107		795,000
100132598	Englewood	FL		11/03/2023	8.625	648,360		920,000
100132600	Plains Township	PA		11/03/2023	7.875	202,292		295,000
100132601	Anaheim	CA		11/03/2023	7.875	1,050,056		1,330,000
100132602	Arlington	TX		11/03/2023	8.750	1,143,802		1,550,000
100132603	Windermere	FL		11/03/2023	8.500	858,352		1,220,000
100132604	Wilmington	DE		11/03/2023	8.250	273,945		340,000
100132605	Santa Ana	CA		11/03/2023	7.875	2,071,225		2,800,000
100132606	Winter Garden	FL		11/03/2023	7.500	428,504		551,000
100132607	Santa Rosa Beach	FL		11/03/2023	7.750	681,512		1,350,000
100132608	Harker Heights	TX		11/03/2023	8.375	207,173		305,000
100132609	Phoenix	AZ		11/03/2023	9.375	378,343		437,000
100132610	Williamsburg	VA		11/03/2023	7.625	198,256		307,999
100132611	Melbourne	FL		11/03/2023	8.125	120,655		185,000
100132612	Palmdale	CA		11/03/2023	8.000	411,796		635,000
100132613	Swartz Creek	MI		11/03/2023	9.990	171,497		200,000
100132614	Thousand Oaks	CA		11/03/2023	7.375	1,208,043		1,549,999
100132615	Auburn	WA		11/03/2023	8.875	1,145,924		1,394,999
100132616	Tampa	FL		11/03/2023	8.625	236,595		358,000
100132617	Queens	NY		11/03/2023	7.750	793,441		1,270,000
100132618	Vista	CA		11/03/2023	8.125	1,427,714		1,915,000
100132620	Gilbert	AZ		11/03/2023	7.875	540,677		720,000
100132621	Tempe	AZ		11/03/2023	7.750	244,455		440,000
100132624	Sunland	CA		11/03/2023	7.875	877,005		1,100,000
100132625	Clearwater	FL		11/03/2023	8.250	290,101		413,000
100132626	Ferndale	WA		11/03/2023	8.250	318,910		620,000
100132627	Hedgesville	WV		11/03/2023	7.625	187,002		263,000
100132628	Glendale	CA		11/03/2023	8.000	1,620,377		2,050,000
100132629	Rio Rico	AZ		11/03/2023	7.875	204,933		262,000
100132630	Puyallup	WA		11/03/2023	7.375	306,657		500,000
100132631	Marysville	WA		11/03/2023	7.500	416,531		559,000
100132632	Chicago	IL		11/03/2023	7.990	536,204		734,000
100132633	El Dorado Hills	CA		11/03/2023	10.375	853,763		930,000
100132634	Lawtey	FL		11/03/2023	9.000	218,452		290,000
100132635	Austin	TX		11/03/2023	7.625	1,116,055		1,510,000
100132636	Palm Bay	FL		11/03/2023	9.875	221,454		263,000
100132637	Ruskin	FL		11/03/2023	8.250	152,099		450,000
100132638	Doral	FL		11/03/2023	8.625	1,116,374		1,575,000
100132639	Ossining	NY		11/03/2023	7.990	406,168		920,000
100132640	Pittsburg	CA		11/03/2023	7.750	690,950		845,000
100132641	Lynnwood	WA		11/03/2023	8.500	277,424		545,000
100132642	Pendleton	KY		11/03/2023	8.875	351,980		397,000
100132643	Portland	OR		11/03/2023	8.625	432,005		570,000
100132645	Kapolei	HI		11/03/2023	9.500	754,402		900,000
100132646	Yakima	WA		11/03/2023	7.875	273,802		375,000
100132647	Dawson	GA		11/03/2023	10.125	167,002		235,000
100132648	Dawson	GA		11/03/2023	10.125	165,450		230,000
100132649	Dawson	GA		11/03/2023	10.125	167,709		237,000
100132650	Salinas	CA		11/03/2023	8.000	534,311		679,999
100132651	Dawson	GA		11/03/2023	10.125	166,148		230,000
100132652	Thermal	CA		11/03/2023	9.250	209,121		290,000
100132654	Dawson	GA		11/03/2023	10.125	161,368		230,000
100132655	Dawson	GA		11/03/2023	10.125	166,439		230,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100132656	Auburn	WA		11/03/2023	8.250	383,520		505,000
100132657	Kaneohe	HI		11/03/2023	8.625	827,117		1,193,000
100132658	Austin	TX		11/03/2023	7.875	844,368		1,245,000
100132659	Dawson	GA		11/03/2023	10.125	165,920		230,000
100132660	Dawson	GA		11/03/2023	10.125	166,321		230,000
100132661	Phoenix	AZ		11/03/2023	8.500	164,610		217,000
100132662	Cedar Park	TX		11/03/2023	8.125	506,922		750,000
100132663	Sacramento	CA		11/03/2023	10.125	855,621		1,030,000
100132664	Mission Viejo	CA		11/03/2023	7.875	1,095,879		1,800,000
100132665	Walla Walla	WA		11/03/2023	9.990	264,590		343,000
100132666	Stockton	CA		11/03/2023	7.875	951,961		1,200,000
100132667	Kaaawa	HI		11/03/2023	8.625	939,253		1,367,000
100132669	Vero Beach	FL		11/03/2023	8.625	759,706		1,055,000
100132670	Gilroy	CA		11/03/2023	8.375	697,477		889,999
100132671	Wesley Chapel	FL		11/03/2023	9.875	254,238		290,000
100132672	Moreno Valley	CA		11/03/2023	8.750	184,406		531,000
100132673	Carrollton	TX		11/03/2023	8.125	311,549		386,999
100132674	Avondale	AZ		11/03/2023	8.250	314,693		440,000
100132675	Westlake Village	CA		11/03/2023	7.875	1,513,994		2,200,000
100132676	Salt Lake City	UT		11/03/2023	7.750	780,348		1,050,000
100132677	Doral	FL		11/03/2023	7.990	1,177,639		1,850,000
100132678	Snellville	GA		11/03/2023	8.000	640,044		947,000
100132679	Southwest Ranches	FL		11/03/2023	7.990	931,658		1,169,000
100132680	Ewing	NJ		11/03/2023	8.125	235,295		315,000
100132681	Acworth	GA		11/03/2023	7.875	442,569		625,000
100132682	Mansfield	TX		11/03/2023	9.625	341,488		370,000
100132683	West Palm Beach	FL		11/03/2023	9.375	823,558		1,049,999
100132685	Southgate	MI		11/03/2023	10.500	308,787		400,000
100132686	Inglewood	CA		11/03/2023	8.000	793,241		1,000,000
100132687	Marysville	WA		11/03/2023	8.500	273,171		780,000
100132688	Lynnwood	WA		11/03/2023	8.340	374,665		810,000
100132689	Chatsworth	CA		11/03/2023	8.500	698,735		915,000
100132690	North Myrtle Beach	SC		11/03/2023	8.125	2,581,758		3,505,000
100132691	Bayonne	NJ		11/03/2023	9.250	476,475		585,000
100132692	Lawrenceville	GA		11/03/2023	8.125	306,118		415,000
100132693	Northridge Area Los Angeles	CA		11/03/2023	8.000	413,716		600,000
100132695	Loveland	OH		11/03/2023	8.625	428,564		550,000
100132696	Desoto	TX		11/03/2023	9.750	577,981		685,000
100132697	Clearwater	FL		11/03/2023	7.875	152,770		222,999
100132698	Bradenton	FL		11/03/2023	8.750	418,314		540,000
100132699	Columbus	OH		11/03/2023	8.125	265,819		405,000
100132700	Mechanicsville	VA		11/03/2023	9.250	474,126		655,000
100132701	Las Vegas	NV		11/03/2023	8.000	292,875		434,000
100132702	Los Angeles	CA		11/03/2023	7.750	234,771		565,000
100132703	Ontario	CA		11/03/2023	8.500	625,515		885,000
100132704	Norfolk	VA		11/03/2023	9.125	356,031		400,000
100132705	Riverside	CA		11/03/2023	8.625	740,717		930,000
100132706	Magnolia	TX		11/03/2023	8.750	1,104,964		1,545,000
100132707	Queen Creek	AZ		11/03/2023	8.875	514,918		674,999
100132708	Palm Coast	FL		11/03/2023	8.625	215,269		281,000
100132709	Whittier	CA		11/03/2023	9.500	602,426		710,000
100132710	Studio City	CA		11/03/2023	8.750	2,828,955		3,490,000
100132711	Denver	CO		11/03/2023	7.750	294,991		509,999
100132712	Orlando	FL		11/03/2023	8.125	172,293		246,000
100132713	Los Angeles	CA		11/03/2023	8.750	1,545,208		2,150,000

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100132714	Memphis	TN		11/03/2023	9.750	138,713		170,000
100132715	Honolulu	HI		11/03/2023	8.000	419,684		599,000
100132716	Haworth	NJ		11/03/2023	8.250	201,928		1,000,000
100132717	Odenton	MD		11/03/2023	8.750	304,912		424,999
100132718	Snohomish	WA		11/03/2023	7.875	1,047,004		1,320,000
100132719	Salem	NJ		11/03/2023	10.375	149,931		180,000
100132720	Bend	OR		11/03/2023	8.875	407,112		570,000
100132721	Miami	FL		11/03/2023	8.250	1,334,422		1,874,999
100132722	Reno	NV		11/03/2023	7.375	201,480		296,000
100132724	Darby	PA		11/03/2023	10.000	147,440		200,000
100132725	Fullerton	CA		11/03/2023	8.000	820,207		979,000
100132726	Spokane Valley	WA		11/03/2023	8.000	303,555		380,000
100132728	Watauga	TX		11/03/2023	8.375	194,517		259,000
100132729	Nashville	TN		11/03/2023	8.500	547,401		775,000
100132730	North Miami Beach	FL		11/03/2023	8.875	845,595		1,000,000
100132731	Chesapeake Beach	MD		11/03/2023	9.625	666,698		877,000
100132732	Austin	TX		11/03/2023	8.750	1,901,668		2,850,000
100132733	Fredericksburg	VA		11/03/2023	8.875	275,770		380,000
100132734	Deland	FL		11/03/2023	7.875	148,545		224,999
100132735	Eatonton	GA		11/03/2023	8.125	704,517		1,099,999
100132736	Kingston	NY		11/03/2023	8.000	595,803		830,000
100132737	Madison Heights	MI		11/03/2023	9.875	160,132		225,000
100132738	Daytona Beach	FL		11/03/2023	8.750	104,730		170,000
100132739	Rockford	IL		11/03/2023	8.625	171,014		225,000
100132740	Vallejo	CA		11/03/2023	8.125	335,545		474,999
100132741	Philadelphia	PA		11/03/2023	9.250	141,284		185,000
100132742	Greer	SC		11/03/2023	8.990	161,622		205,000
100132743	Mount Juliet	TN		11/03/2023	8.875	654,447		950,000
100132744	Scottsdale	AZ		11/03/2023	9.000	1,157,272		1,375,000
100132746	Chandler	AZ		11/03/2023	8.625	512,814		700,000
100132747	Tujunga	CA		11/03/2023	7.875	594,567		1,050,000
100132749	Guerneville	CA		11/03/2023	9.000	1,353,679		1,900,000
100132750	Miami	FL		11/03/2023	8.000	1,232,151		2,095,000
100132751	Greenfield	WI		11/03/2023	8.500	222,475		320,000
100132752	Palmdale	CA		11/03/2023	8.250	380,969		557,000
100132753	San Bernardino	CA		11/03/2023	8.500	407,814		520,000
100132754	Little Rock	AR		11/03/2023	8.375	171,934		225,999
100132755	Los Angeles	CA		11/03/2023	8.250	311,077		1,250,000
100132756	Coeur D Alene	ID		11/03/2023	9.625	990,578		1,200,000
100132757	Bell	CA		11/03/2023	9.500	606,377		850,000
100132758	Novato	CA		11/03/2023	8.375	1,341,729		2,250,000
100132759	Las Vegas	NV		11/03/2023	8.250	255,853		360,000
100132760	Bryn Mawr	PA		11/03/2023	8.375	1,190,370		1,700,000
100132761	Katy	TX		11/03/2023	8.250	187,834		290,000
100132762	Nashville	TN		11/03/2023	8.000	1,170,916		1,810,000
100132763	Freeport	NY		11/03/2023	7.875	642,595		944,000
100132764	Spring Branch	TX		11/03/2023	7.625	493,303		900,000
100132768	Atlanta	GA		11/03/2023	8.250	159,920		225,000
100132769	Atlanta	GA		11/03/2023	8.250	260,923		370,000
100132770	Atlanta	GA		11/03/2023	8.125	151,416		285,000
100132771	Charlotte	NC		11/03/2023	9.250	797,869		1,033,000
100132772	Atlanta	GA		11/03/2023	8.125	160,296		265,000
100132773	Pittsburg	CA		11/03/2023	8.625	560,930		739,999
100132774	Pembroke Pines	FL		11/03/2023	8.250	419,911		540,000
100132775	Vista	CA		11/03/2023	7.750	496,209		750,000

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100132776	Moreno Valley	CA		11/03/2023	8.750	345,649		550,000
100132777	Inglewood	CA		11/03/2023	7.990	568,802		770,000
100132778	Orlando	FL		11/03/2023	8.563	183,440		225,000
100132779	Fayetteville	NC		11/03/2023	8.000	149,150		216,000
100132781	Coral Springs	FL		11/03/2023	7.875	147,295		230,500
100132782	Miami	FL		11/03/2023	9.000	257,848		390,000
100132783	Bakersfield	CA		11/03/2023	7.844	166,499		380,000
100132784	Dallas	TX		11/03/2023	7.625	434,802		641,000
100132785	Plantation	FL		11/03/2023	8.375	292,354		398,000
100132786	Modesto	CA		11/03/2023	8.000	145,990		195,000
100132789	Los Angeles	CA		11/03/2023	7.875	125,064		1,100,000
100132790	Yucca Valley	CA		11/03/2023	7.969	306,211		399,999
100132791	Irvine	CA		11/03/2023	7.750	1,071,492		1,445,000
100132792	San Diego	CA		11/03/2023	7.875	584,131		859,999
100132794	Phoenix	AZ		11/03/2023	7.625	288,748		457,000
100132795	Cheltenham	PA		11/03/2023	8.500	241,376		305,000
100132796	Mentone	CA		11/03/2023	7.625	418,441		564,999
100132797	Port St. Lucie	FL		11/03/2023	7.875	272,532		385,000
100132798	Daly City	CA		11/03/2023	7.750	297,057		690,000
100132799	Moneta	VA		11/03/2023	8.250	489,022		650,000
100132800	Cayce	SC		11/03/2023	8.625	127,939		165,000
100132802	Columbia	SC		11/03/2023	7.875	123,197		194,999
100132803	Palm Springs	CA		11/03/2023	7.375	200,994		434,000
100132804	Spring Valley	CA		11/03/2023	7.500	666,293		850,000
100132805	Royse City	TX		11/03/2023	9.750	577,753		675,000
100132806	Raleigh	NC		11/03/2023	7.625	523,703		713,999
100132807	Atlanta	GA		11/03/2023	9.000	1,403,384		1,705,000
100132808	San Diego	CA		11/03/2023	7.990	1,132,312		1,499,999
100132809	Bradenton	FL		11/03/2023	7.906	293,878		448,999
100132810	Miami	FL		11/03/2023	7.500	323,483		630,000
100132811	Lewisville	TX		11/03/2023	7.500	354,548		453,999
100132812	Davenport	FL		11/03/2023	8.500	600,739		766,000
100132813	Orange	CA		11/03/2023	8.125	656,836		1,175,000
100132814	Reunion	FL		11/03/2023	8.500	581,908		745,000
100132815	Sylmar Area Los Angeles	CA		11/03/2023	7.990	361,828		515,999
100132816	Lake Isabella	CA		11/03/2023	8.500	99,363		144,999
100132818	Phoenix	AZ		11/03/2023	7.625	803,542		1,250,000
100132819	Gatlinburg	TN		11/03/2023	8.250	324,190		462,000
100132820	Sandy Springs	GA		11/03/2023	7.875	2,324,985		3,149,999
100132821	Reseda	CA		11/03/2023	8.750	658,465		810,000
100132822	West Palm Beach	FL		11/03/2023	7.875	2,968,484		4,350,000
100132824	Redondo Beach	CA		11/03/2023	8.375	876,229		1,365,000
100132825	Bloomington	MN		11/03/2023	8.000	182,639		239,000
100132826	Irvine	CA		11/03/2023	7.875	583,191		1,414,999
100132827	Maryville	TN		11/03/2023	9.625	535,855		676,999
100132828	Lancaster	CA		11/03/2023	8.375	519,456		649,000
100132829	Northridge	CA		11/03/2023	8.875	2,727,852		3,400,000
100132830	Cathedral City	CA		11/03/2023	8.375	344,443		470,000
100132831	Kissimmee	FL		11/03/2023	9.000	378,627		660,000
100133050	Doral	FL		11/29/2023	8.125	229,658		452,000
100133052	Loganville	GA		11/29/2023	8.250	412,567		520,600
100133053	Davenport	FL		11/29/2023	7.625	228,088		387,000
100133056	Honolulu	HI		11/29/2023	8.125	694,877		1,150,000
100133058	Houston	TX		11/29/2023	7.875	212,167		303,999
100133059	Amherst	NY		11/29/2023	8.125	266,894		385,000

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100133061	Carmel	ME		11/29/2023	7.750	237,662		413,000
100133065	Athens	GA		11/29/2023	8.375	182,449		264,000
100133068	Houston	TX		11/29/2023	7.875	134,574		205,000
100133069	Coto De Caza	CA		11/29/2023	7.875	1,483,095		2,195,000
100133071	Garfield	NJ		11/29/2023	8.125	500,370		629,000
100133072	La Grange	KY		11/29/2023	8.125	247,571		360,000
100133073	Newark	DE		11/29/2023	8.625	231,133		335,000
100133074	Stone Mountain	GA		11/29/2023	8.500	173,633		230,000
100133075	Saratoga	CA		11/29/2023	7.875	3,229,640		5,000,000
100133079	Washington	CT		11/29/2023	8.500	430,371		580,000
100133080	Portola	CA		11/29/2023	8.250	226,476		353,000
100133082	Houston	TX		11/29/2023	8.000	168,645		241,999
100133083	Royal Palm Beach	FL		11/29/2023	8.625	354,869		475,000
100133085	Glendale	CA		11/29/2023	7.750	2,826,329		4,059,000
100133086	Moreno Valley	CA		11/29/2023	7.875	343,208		685,000
100133090	Dora	AL		11/29/2023	8.000	108,428		147,000
100133091	Honolulu	HI		11/29/2023	8.125	358,654		1,249,000
100133095	Pembroke Pines	FL		11/29/2023	8.750	321,495		590,000
100133096	Cartersville	GA		11/29/2023	8.750	218,440		285,000
100133097	Spring Valley	NY		11/29/2023	7.875	200,874		650,000
100133100	Cartersville	GA		11/29/2023	8.250	190,223		278,000
100133101	Longview	TX		11/29/2023	7.875	150,658		280,000
100133103	Mansfield	TX		11/29/2023	8.375	203,671		315,000
100133104	Irvine	CA		11/29/2023	7.750	650,991		1,823,000
100133106	Springfield	VA		11/29/2023	7.875	302,632		515,000
100133108	Orlando	FL		11/29/2023	7.875	180,177		590,000
100133109	Bakersfield	CA		11/29/2023	8.250	219,332		280,000
100133110	Davenport	FL		11/29/2023	7.625	366,869		550,000
100133111	Houston	TX		11/29/2023	7.875	211,922		285,000
100133112	San Jose	CA		11/29/2023	8.375	1,274,906		1,640,000
100133113	Cairo	NY		11/29/2023	7.875	304,077		500,000
100133114	Houston	TX		11/29/2023	7.625	242,797		350,000
100133116	Hawthorne	CA		11/29/2023	7.750	348,220		1,150,000
100133117	Cartersville	GA		11/29/2023	8.375	191,796		278,000
100133118	Virginia Beach	VA		11/29/2023	7.625	280,945		356,000
100133119	Holbrook	MA		11/29/2023	8.250	320,449		490,000
100133120	Cartersville	GA		11/29/2023	8.375	199,575		286,000
100133121	Annandale	VA		11/29/2023	8.375	450,381		715,000
100133122	Clackamas	OR		11/29/2023	8.000	180,541		411,500
100133123	Las Vegas	NV		11/29/2023	8.375	365,920		463,000
100133124	Westlake Village	CA		11/29/2023	8.000	955,435		1,280,000
100133125	Chicago	IL		11/29/2023	7.625	148,408		225,000
100133126	Houston	TX		11/29/2023	9.125	222,640		278,000
100133127	San Bruno	CA		11/29/2023	7.625	621,377		917,000
100133128	Elkins Park	PA		11/29/2023	8.375	357,134		440,000
100133129	Lawrenceville	GA		11/29/2023	8.875	181,956		365,000
100133132	Chantilly	VA		11/29/2023	8.250	255,987		625,000
100133133	Orlando	FL		11/29/2023	8.250	227,771		325,000
100133134	Fort Myers	FL		11/29/2023	7.375	285,347		515,000
100133135	Woodland	CA		11/29/2023	8.750	132,040		475,000
100133136	(Sylmar Area) Los Angeles	CA		11/29/2023	8.375	574,926		707,000
100133137	Costa Mesa	CA		11/29/2023	7.500	560,562		850,000
100133140	Grayson	GA		11/29/2023	7.750	230,668		341,000
100133141	Sapulpa	OK		11/29/2023	8.500	110,337		154,000
100133142	Davenport	FL		11/29/2023	8.125	251,161		555,000

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100133145	San Clemente	CA		11/29/2023	8.500	835,847		1,775,000
100133148	Lawrenceville	GA		11/29/2023	7.500	273,757		478,499
100133149	Houston	TX		11/29/2023	9.125	352,585		430,500
100133151	Granada Hills	CA		11/29/2023	7.875	651,931		950,000
100133152	Aston	PA		11/29/2023	8.250	229,424		380,000
100133153	Fountain Valley	CA		11/29/2023	8.375	722,975		1,310,000
100133154	Aurora	IL		11/29/2023	9.375	181,348		269,000
100133155	Lake Alfred	FL		11/29/2023	8.000	287,331		365,000
100133156	Virginia Beach	VA		11/29/2023	8.375	255,206		324,000
100133157	Brentwood	CA		11/29/2023	7.875	360,714		800,000
100133160	Las Vegas	NV		11/29/2023	7.875	179,846		362,000
100133162	Arlington	TX		11/29/2023	8.000	141,920		370,000
100133165	(West Hills Area) Los Angeles	CA		11/29/2023	8.375	931,989		1,310,000
100133166	Garden Grove	CA		11/29/2023	7.500	1,099,188		1,604,000
100133168	Orlando	FL		11/29/2023	7.875	204,042		298,000
100133172	Los Angeles Area Of Van Nuys	CA		11/29/2023	7.750	331,072		900,000
100133173	Westminster	CA		11/29/2023	7.750	600,840		1,260,000
100133174	San Rafael	CA		11/29/2023	8.375	1,045,914		1,450,000
100133176	(Woodland Hills Area) Los Ange	CA		11/29/2023	7.750	745,521		1,075,000
100133178	Pasadena	CA		11/29/2023	9.250	841,794		1,035,000
100133182	Winston Salem	NC		11/29/2023	7.750	136,687		195,000
100133190	Braselton	GA		11/29/2023	7.500	239,584		487,000
100133192	Sugar Hill	GA		11/29/2023	7.625	198,175		375,000
100133193	Los Angeles	CA		11/29/2023	8.625	426,853		525,000
100133196	Kissimmee	FL		11/29/2023	8.500	276,387		370,000
100133199	Los Angeles (Whittier Area)	CA		11/29/2023	8.250	254,117		812,000
100133201	Houston	TX		11/29/2023	8.000	230,373		385,000
100133203	Daly City	CA		11/29/2023	7.750	733,680		1,130,000
100133206	Rockville	MD		11/29/2023	8.250	266,174		530,000
100133207	Arlington	TX		11/29/2023	8.500	270,445		419,500
100133209	Katy	TX		11/29/2023	8.250	166,090		275,000
100133210	Parrish	FL		11/29/2023	8.625	358,490		476,000
100133213	Indio	CA		11/29/2023	8.250	501,459		660,000
100133214	Abington	MA		11/29/2023	8.750	702,583		870,000
100133221	Lakeland	TN		11/29/2023	8.500	504,434		635,000
100133224	Moore	OK		11/29/2023	7.375	240,276		348,000
100133226	(Van Nuys Area) Los Angeles	CA		11/29/2023	8.375	2,213,916		3,300,000
100133229	Garland	TX		11/29/2023	8.000	240,410		320,000
100133231	Knoxville	TN		11/29/2023	8.875	180,001		236,000
100133232	Las Vegas	NV		11/29/2023	8.250	135,793		275,000
100133234	Fulshear	TX		11/29/2023	8.625	313,167		508,000
100133236	Aurora	IL		11/29/2023	8.625	156,100		272,000
100133240	Waggaman	LA		11/29/2023	7.875	246,885		310,000
100133246	Henderson	NV		11/29/2023	7.625	317,966		524,000
100133266	Katy	TX		11/29/2023	8.250	323,177		502,000
100133267	Anaheim	CA		11/29/2023	8.000	478,948		930,000
100133271	Scottsdale	AZ		11/29/2023	8.375	462,588		1,500,000
100133281	Los Angeles	CA		11/29/2023	8.375	409,310		1,100,000
100133301	Sugar Land	TX		11/29/2023	8.875	195,826		300,000
100133304	Oldsmar	FL		11/29/2023	8.750	868,235		1,250,000
100133306	Kissimmee	FL		11/29/2023	8.875	179,287		250,000
100133317	Seattle	WA		11/29/2023	8.375	471,031		725,000
100133321	Katy	TX		11/29/2023	7.875	258,894		371,000
100133322	Moreno Valley	CA		11/29/2023	8.750	382,119		496,000
100133332	Las Vegas	NV		11/29/2023	7.875	253,261		420,000

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100133336	Kissimmee	FL		11/29/2023	7.750	249,541		375,000
100133338	Aurora	IL		11/29/2023	9.500	166,767		215,000
100133339	Joliet	IL		11/29/2023	9.500	155,957		209,000
100133342	Live Oak	TX		11/29/2023	8.000	222,901		300,000
100133344	Sherman Oaks	CA		11/21/2023	8.750	2,649,956		3,525,000
100133345	Parkville	MD		11/21/2023	9.875	168,222		215,900
100133346	Fairfield	CA		11/21/2023	8.375	460,604		570,000
100133347	Weston	FL		11/21/2023	7.375	266,714		680,000
100133348	Farmingville	NY		11/21/2023	7.625	432,270		550,000
100133349	Milford	NJ		11/21/2023	7.990	499,689		680,000
100133350	Coral Springs	FL		11/21/2023	9.750	524,102		640,000
100133351	San Antonio	TX		11/21/2023	10.000	400,488		728,000
100133352	West New York	NJ		11/21/2023	8.625	615,192		805,000
100133353	Owings Mills	MD		11/21/2023	8.000	879,127		1,125,000
100133354	Kissimmee	FL		11/21/2023	7.875	136,488		432,000
100133355	Vashon	WA		11/21/2023	7.990	1,393,552		2,000,000
100133356	Saint Johns	FL		11/21/2023	7.375	313,878		730,000
100133357	Louisville	KY		11/21/2023	9.625	200,823		267,000
100133358	Bridgeport	CT		11/21/2023	7.875	209,560		377,000
100133359	Celina	TX		11/21/2023	9.625	264,549		360,000
100133360	Green Cove Springs	FL		11/21/2023	8.500	509,209		735,000
100133361	Royal Palm Beach	FL		11/21/2023	8.125	320,599		682,000
100133362	Timonium	MD		11/21/2023	7.750	255,780		698,000
100133363	Gatlinburg	TN		11/21/2023	9.250	835,121		1,050,000
100133364	West Chester	PA		11/21/2023	9.500	930,888		1,315,000
100133365	West Hills	CA		11/21/2023	9.750	875,493		980,000
100133366	Saratoga	CA		11/21/2023	8.625	517,686		710,000
100133368	Colorado Springs	CO		11/21/2023	8.375	177,884		250,000
100133369	Temecula	CA		11/21/2023	8.000	818,501		1,720,000
100133370	Phoenix	AZ		11/21/2023	8.000	387,031		514,000
100133371	Palos Verdes Peninsula	CA		11/21/2023	7.875	845,493		1,800,000
100133372	Hampton Bays	NY		11/21/2023	8.500	1,127,570		1,650,000
100133373	Flanders	NY		11/21/2023	8.500	414,645		600,000
100133374	Howard	OH		11/21/2023	8.250	233,914		312,000
100133375	North Las Vegas	NV		11/21/2023	9.990	228,119		265,000
100133376	Bowie	MD		11/21/2023	8.375	720,115		927,000
100133377	Honolulu	HI		11/21/2023	8.375	447,518		550,000
100133378	Arroyo Grande	CA		11/21/2023	8.250	128,016		725,000
100133379	Spring City	PA		11/21/2023	8.375	381,713		503,000
100133380	Woodstock	GA		11/21/2023	8.000	340,651		425,000
100133381	Danville	CA		11/21/2023	7.875	1,078,795		1,937,000
100133383	Greensboro	NC		11/21/2023	7.500	215,168		334,999
100133384	Warner Robins	GA		11/21/2023	9.375	278,302		337,000
100133385	Apple Valley	CA		11/21/2023	8.000	488,017		650,000
100133386	Moseley	VA		11/21/2023	8.000	548,327		725,000
100133387	Nashville	TN		11/21/2023	8.875	806,967		1,050,000
100133388	Los Angeles	CA		11/21/2023	8.000	422,280		595,000
100133389	Jupiter	FL		11/21/2023	8.000	409,599		1,342,000
100133390	Phoenix	MD		11/21/2023	8.500	681,051		905,000
100133391	Columbus	OH		11/21/2023	9.250	712,797		950,000
100133392	Rock Hall	MD		11/21/2023	9.875	304,277		475,000
100133393	Columbus	OH		11/21/2023	9.250	712,948		950,000
100133394	Pemberton	NJ		11/21/2023	8.500	103,663		135,000
100133395	Columbus	OH		11/21/2023	9.250	712,498		950,000
100133396	Mooresville	NC		11/21/2023	8.500	217,828		305,000

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100133397	Waterloo	SC		11/21/2023	7.500	386,595		625,000
100133398	Loomis	CA		11/21/2023	8.125	1,289,386		1,595,000
100133399	Yucaipa	CA		11/21/2023	8.500	668,877		937,999
100133400	Baltimore	MD		11/21/2023	9.375	106,249		145,000
100133401	Gastonia	NC		11/21/2023	9.625	339,402		453,000
100133402	Concord	NC		11/21/2023	8.875	334,524		450,000
100133403	Oceanside	CA		11/21/2023	7.750	909,767		1,150,000
100133404	Anderson	IN		11/21/2023	8.375	106,660		148,000
100133405	Sacramento	CA		11/21/2023	7.875	255,558		602,000
100133406	Pearland	TX		11/21/2023	7.875	450,811		565,000
100133407	Dearborn Heights	MI		11/21/2023	8.500	139,658		190,000
100133408	Ontario	CA		11/21/2023	7.990	361,246		455,000
100133409	Perris	CA		11/21/2023	7.906	126,784		450,000
100133410	Imperial Beach	CA		11/21/2023	7.750	1,211,960		1,925,000
100133411	San Diego	CA		11/21/2023	7.500	711,897		960,000
100133412	Pinon Hills Area	CA		11/21/2023	8.000	405,687		710,000
100133413	Houston	TX		11/21/2023	7.906	584,355		833,000
100133414	(Canoga Park Area) Los Angeles	CA		11/21/2023	8.375	1,068,109		1,445,000
100133415	Chula Vista Area Of Bonita	CA		11/21/2023	7.750	667,633		922,000
100133416	Nashville	TN		10/19/2023	8.990	941,290		1,175,000
100133417	Nashville	TN		10/19/2023	8.875	565,215		750,000
100133418	Draper	UT		10/19/2023	8.875	1,074,140		1,329,999
100133419	Ypsilanti	MI		10/19/2023	8.250	143,380		265,000
100133420	San Pedro	CA		10/19/2023	9.375	355,838		450,000
100133421	Miami Beach	FL		10/19/2023	8.750	327,559		425,000
100133422	Monroe	NC		10/19/2023	7.125	304,578		380,000
100133423	Midland	TX		10/19/2023	8.375	312,584		370,000
100133424	Mc Kees Rocks	PA		10/19/2023	8.625	232,194		300,000
100133425	Lancaster	CA		10/19/2023	7.875	352,009		445,000
100133426	Newark	DE		10/19/2023	8.375	220,160		305,000
100133427	Lehigh Acres	FL		10/19/2023	10.375	410,162		520,000
100133428	Sneads Ferry	NC		10/19/2023	8.250	208,716		279,999
100133429	Vian	OK		10/19/2023	8.990	155,029		195,000
100133430	Williamstown	KY		10/19/2023	8.990	465,579		650,000
100133431	Baltimore	MD		10/19/2023	9.750	135,706		200,000
100133432	Columbus	OH		10/19/2023	8.625	157,087		198,000
100133433	Riverside	CA		10/19/2023	7.750	234,499		561,000
100133434	Stuart	FL		10/19/2023	9.625	335,364		405,000
100133435	Port Aransas	TX		10/19/2023	8.500	381,136		491,000
100133436	La Marque	TX		10/19/2023	8.625	162,952		219,000
100133437	La Marque	TX		10/19/2023	8.750	156,154		210,000
100133438	Orlando	FL		10/19/2023	9.375	807,839		1,005,000
100133439	Pompano Beach	FL		10/19/2023	8.625	540,479		675,000
100133440	Sunnyvale	TX		10/19/2023	8.500	584,592		725,999
100133441	Lutz	FL		10/19/2023	9.990	747,229		990,000
100133442	Bakersfield	CA		10/19/2023	8.750	196,591		254,999
100133443	Cincinnati	OH		10/19/2023	9.375	256,472		340,000
100133444	Fort Worth	TX		10/19/2023	7.625	362,414		445,000
100133445	Hauula	HI		10/19/2023	7.625	1,106,114		1,499,999
100133446	Fleming Island	FL		10/19/2023	8.875	629,952		785,000
100133447	Ontario	CA		10/19/2023	7.375	604,134		805,000
100133448	Richmond	VA		10/19/2023	8.750	209,044		262,000
100133449	Eads	TN		10/19/2023	10.250	945,873		1,090,000
100133450	Irvine	CA		10/19/2023	7.500	2,004,003		3,065,000
100133451	Jordan	MN		10/19/2023	7.750	365,531		480,000

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100133452	Los Angeles	CA		10/19/2023	7.375	1,341,887		1,899,999
100133453	Ocala	FL		10/19/2023	7.990	225,619		306,500
100133454	Waddell	AZ		10/19/2023	7.500	800,327		1,000,000
100133455	Chicago	IL		10/19/2023	8.625	644,515		795,000
100133456	Leander	TX		10/19/2023	9.875	319,644		410,000
100133457	Culpeper	VA		10/19/2023	7.875	496,951		939,999
100133458	Encinitas	CA		10/19/2023	7.500	2,357,688		4,349,999
100133459	Indianapolis	IN		10/19/2023	8.875	135,715		172,000
100133460	Houston	TX		10/19/2023	8.750	232,896		370,000
100133461	Homestead	FL		10/19/2023	9.375	614,303		775,000
100133462	Clovis	CA		10/19/2023	8.500	351,712		619,999
100133463	Decatur	GA		10/19/2023	8.125	295,633		381,000
100133464	Lake Worth	FL		10/19/2023	9.375	259,621		331,000
100133465	Ceres	CA		10/19/2023	7.875	461,058		585,000
100133466	Omaha	NE		10/19/2023	7.875	287,944		394,999
100133468	Kyle	TX		10/19/2023	9.125	338,332		450,000
100133469	Oak Park	MI		10/19/2023	9.250	117,589		162,000
100133470	San Diego	CA		10/19/2023	8.500	369,353		450,000
100133471	Pearland	TX		10/19/2023	7.500	357,499		445,000
100133472	Mission Viejo	CA		10/19/2023	7.875	502,011		1,195,000
100133473	Schaumburg	IL		10/19/2023	7.990	231,339		285,000
100133474	Los Angeles	CA		10/19/2023	7.500	1,510,759		2,250,000
100133475	Jersey City	NJ		10/19/2023	9.875	355,923		429,999
100133476	Hackensack	NJ		10/19/2023	8.750	355,200		430,000
100133477	Lakewood	WA		10/19/2023	8.875	786,239		965,999
100133478	Chicago	IL		10/19/2023	9.375	256,224		315,500
100133479	Friendswood	TX		10/19/2023	9.250	227,795		292,000
100133480	Kirbyville	TX		10/19/2023	7.875	256,167		382,000
100133481	Bridgeport	CT		10/19/2023	7.990	327,593		440,000
100133482	Katy	TX		10/19/2023	10.125	504,410		610,000
100133483	North Port	FL		10/19/2023	8.375	338,730		442,999
100133484	Antioch	TN		10/19/2023	10.250	271,772		325,000
100133485	Blairsville	GA		10/19/2023	8.125	443,789		579,000
100133486	Chicago	IL		10/19/2023	8.375	253,262		355,000
100133487	Jacksonville	FL		10/19/2023	9.500	263,505		325,000
100133488	Tracy	CA		10/19/2023	7.375	636,102		850,000
100133489	Oxford	NC		10/19/2023	8.875	677,412		865,000
100133490	Manassas	VA		10/19/2023	7.625	425,991		810,000
100133491	Levittown	PA		10/19/2023	9.250	249,910		309,000
100133493	Frankfort	IL		10/19/2023	7.750	970,718		1,300,000
100133494	Mableton	GA		10/19/2023	8.500	158,952		234,999
100133496	Miami	FL		10/19/2023	7.749	126,060		565,000
100133497	West Deptford	NJ		10/19/2023	11.499	136,907		234,999
100133498	Hollywood	FL		10/19/2023	8.499	512,010		645,000
100133499	Jersey City	NJ		10/19/2023	9.749	839,172		1,200,000
100133500	Richmond	VA		10/19/2023	9.374	153,891		222,999
100133502	Newark	NJ		10/19/2023	9.874	415,851		535,000
100133503	Palm Springs	FL		10/19/2023	7.999	233,507		290,000
100133504	Harvey Cedars	NJ		10/19/2023	7.874	935,473		1,330,000
100133505	Sarasota	FL		10/19/2023	7.999	3,497,950		5,650,000
100133506	Gainesville	GA		10/19/2023	7.249	251,628		350,000
100133507	San Antonio	TX		10/19/2023	8.874	265,750		415,000
100133508	Pond Eddy	NY		10/19/2023	8.499	210,678		600,000
100133509	Miami Gardens	FL		10/19/2023	7.499	174,649		480,000
100133510	Southport	NC		10/19/2023	7.749	314,780		374,000

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100133511	Poughkeepsie	NY		10/19/2023	8.249	305,426		405,000
100133512	Puyallup	WA		10/19/2023	9.249	312,149		402,999
100133513	Denver	CO		10/19/2023	7.874	1,708,240		2,500,000
100133514	Port Charlotte	FL		10/19/2023	8.250	604,343		740,000
100133515	Bronx	NY		10/19/2023	7.999	414,051		675,000
100133516	Elk Grove	CA		10/19/2023	7.999	633,797		740,981
100133517	Phoenix	AZ		10/19/2023	9.249	392,717		449,999
100133518	Milford	MA		10/19/2023	9.124	412,328		585,000
100133519	Newcastle	OK		10/19/2023	7.499	889,806		1,199,999
100133521	Greenville	SC		10/19/2023	9.874	243,489		275,000
100133522	Piscataway	NJ		10/19/2023	9.374	510,861		650,000
100133523	Havana	FL		10/19/2023	7.999	257,917		316,000
100133524	Los Angeles	CA		10/19/2023	8.999	530,845		699,999
100133525	Houston	TX		10/19/2023	7.624	191,419		375,000
100133527	Plainfield City	NJ		10/19/2023	9.874	324,956		425,000
100133528	Camarillo	CA		10/19/2023	7.374	930,225		1,550,000
100133529	Monroe	NY		10/19/2023	7.874	1,418,595		1,800,000
100133530	Drexel Hill	PA		10/19/2023	8.124	180,904		265,000
100133531	Cromwell	CT		10/19/2023	7.250	200,591		405,000
100133532	Chino	CA		10/19/2023	7.125	527,562		889,999
100133533	Laguna Beach	CA		10/19/2023	7.499	1,456,659		2,350,000
100133534	Miami	FL		10/19/2023	8.874	319,610		380,000
100133535	Frisco	TX		10/19/2023	7.999	1,366,240		1,680,000
100133536	Livingston Manor	NY		10/19/2023	7.750	152,941		210,000
100133537	Blue Ridge	GA		10/19/2023	8.624	273,325		335,999
100133539	Newark	NJ		10/19/2023	8.874	766,298		1,000,000
100133540	Menifee	CA		10/19/2023	9.499	319,191		379,999
100133541	Snohomish	WA		10/19/2023	9.124	363,155		440,000
100133542	Peekskill	NY		10/19/2023	8.500	237,541		449,999
100133544	Scottsdale	AZ		10/19/2023	7.624	2,260,343		3,175,000
100133545	Knoxville	TN		10/19/2023	10.124	313,645		389,999
100133546	Hot Springs	AR		10/19/2023	7.625	382,085		532,000
100133547	South Holland	IL		10/19/2023	9.250	184,801		275,000
100133548	Stafford	VA		10/19/2023	9.249	487,907		566,000
100133549	Fontana	CA		10/19/2023	8.249	821,802		1,010,000
100133550	Chadds Ford	PA		10/19/2023	8.624	658,981		865,000
100133551	Sands Point	NY		10/19/2023	8.750	4,014,689		6,599,999
100133552	South Ozone Park	NY		10/19/2023	9.249	785,967		950,000
100133553	Sierra Vista	AZ		10/19/2023	10.249	174,346		215,999
100133555	Desert Hot Springs	CA		10/19/2023	7.749	394,749		530,000
100133556	Danbury	CT		10/19/2023	8.499	273,542		430,000
100133557	Superior	CO		10/23/2023	7.125	521,693		700,000
100133558	Blue Ridge	GA		10/23/2023	7.375	294,882		415,000
100133559	Pleasant Hill	CA		10/23/2023	7.499	601,020		800,000
100133560	Manor	TX		10/23/2023	6.950	268,505		370,000
100133561	Santa Rosa	CA		10/23/2023	7.499	250,280		345,000
100133562	Ottawa	OH		10/23/2023	7.499	265,094		356,199
100133563	Las Vegas	NV		10/23/2023	7.625	554,612		740,000
100133564	Savannah	GA		10/23/2023	7.625	293,247		370,000
100133565	Tampa	FL		10/23/2023	7.125	335,779		545,000
100133566	Toms River	NJ		10/23/2023	7.625	288,642		379,999
100133567	Media	PA		10/23/2023	6.999	273,103		450,000
100133568	Lawrenceville	GA		10/23/2023	6.624	326,834		482,000
100133569	Fort Lauderdale	FL		10/23/2023	6.950	298,100		420,000
100133570	Atlanta	GA		10/23/2023	7.625	246,016		330,000

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100133571	Skokie	IL		10/23/2023	7.625	317,093		435,000
100133572	Big Bear Lake	CA		10/23/2023	6.750	687,470		1,050,000
100133573	Moorpark	CA		10/23/2023	7.500	583,633		774,999
100133574	Grand Marais	MN		10/23/2023	7.624	354,060		454,000
100133575	Arlington	VA		10/23/2023	7.500	449,430		599,000
100133576	Kennewick	WA		10/23/2023	7.624	297,570		375,000
100133577	Osprey	FL		10/23/2023	6.999	411,528		643,000
100133578	Los Angeles	CA		10/23/2023	7.625	718,400		1,150,000
100133579	Midvale	UT		10/23/2023	6.999	230,465		345,000
100133580	Fort Mitchell	AL		10/23/2023	6.875	223,537		309,999
100133581	Denton	TX		10/23/2023	6.624	276,315		409,999
100133582	Rockford	MI		10/23/2023	6.875	239,488		365,000
100133583	Orlando	FL		10/23/2023	7.500	306,230		390,000
100133584	Westampton	NJ		10/23/2023	7.625	262,833		350,000
100133585	Bayonne	NJ		10/23/2023	6.624	456,563		639,999
100133586	East Ridge	TN		10/23/2023	7.375	256,444		410,000
100133587	Edmonds	WA		10/23/2023	7.250	1,025,648		1,400,000
100133588	Traverse City	MI		10/23/2023	8.000	316,621		455,000
100133589	Rockmart	GA		10/23/2023	7.499	457,468		785,000
100133590	Houston	TX		10/23/2023	7.500	631,421		920,000
100133591	Charlotte	NC		10/23/2023	7.500	272,852		373,000
100133592	Point Venture	TX		10/23/2023	7.625	254,230		350,000
100133593	Point Venture	TX		10/23/2023	7.625	254,230		358,000
100133594	Newark	NJ		10/23/2023	7.500	381,483		550,000
100133595	Summerville	SC		10/23/2023	5.750	261,325		355,000
100133596	West Palm Beach	FL		10/23/2023	7.625	320,690		418,000
100133597	Ladson	SC		10/23/2023	5.750	262,806		354,999
100133598	Lehigh Acres	FL		10/23/2023	8.000	277,518		350,000
100133599	Fort Lauderdale	FL		10/23/2023	7.625	582,670		835,000
100133600	Las Vegas	NV		10/23/2023	5.990	248,166		342,000
100133601	Point Venture	TX		10/23/2023	7.625	254,230		358,000
100133602	Aurora	CO		10/23/2023	8.125	374,272		499,999
100133603	Eustis	FL		10/23/2023	7.250	230,871		312,000
100133604	Point Venture	TX		10/23/2023	7.625	254,230		350,000
100133605	Darlington	MD		10/23/2023	7.500	263,160		355,349
100133606	Point Venture	TX		10/23/2023	7.625	254,230		350,000
100133607	Point Venture	TX		10/23/2023	7.625	254,230		350,000
100133608	Nags Head	NC		10/23/2023	7.500	436,344		557,999
100133609	Milwaukee	WI		10/23/2023	7.375	457,995		615,000
100133610	Summerville	SC		10/23/2023	5.625	249,308		380,000
100133611	Saint Petersburg	FL		10/23/2023	7.250	223,145		295,000
100133612	Aubrey	TX		10/23/2023	7.125	259,324		363,000
100133613	Sun City West	AZ		10/23/2023	7.625	414,675		551,999
100133614	Dallas	TX		10/23/2023	7.499	489,707		680,000
100133615	Saint Petersburg	FL		10/23/2023	6.875	465,156		784,999
100133616	New Port Richey	FL		10/23/2023	7.625	268,921		340,000
100133617	Plantation	FL		10/23/2023	6.875	715,287		1,005,000
100133618	Barnegat	NJ		10/23/2023	7.125	311,695		420,000
100133619	Uhland	TX		10/23/2023	7.625	228,440		336,000
100133620	Jackson Township	NJ		10/23/2023	7.625	340,201		465,000
100133621	Van Nuys	CA		10/23/2023	7.250	1,072,851		1,450,000
100133622	Miami	FL		10/23/2023	5.375	231,597		410,000
100133623	Bloomingdale	GA		10/23/2023	5.750	233,898		333,000
100133624	Bloomingdale	GA		10/23/2023	5.500	226,394		326,000
100133625	Lockhart	TX		10/23/2023	5.990	224,193		314,000

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100133626	Murfreesboro	TN		10/23/2023	5.990	322,197		436,000
100133627	Fort Worth	TX		10/23/2023	5.500	223,389		330,000
100133628	Marysville	WA		10/23/2023	7.625	500,034		665,000
100133629	Madera	CA		10/23/2023	5.750	286,036		410,999
100133630	Dallas	GA		10/23/2023	5.750	274,511		390,999
100133631	Vancouver	WA		10/23/2023	5.990	320,772		540,000
100133632	Argyle	TX		10/23/2023	5.750	291,139		466,000
100133633	Brenham	TX		10/23/2023	5.990	212,031		285,000
100133634	Fairhope	AL		10/23/2023	5.500	235,996		340,000
100133635	Madera	CA		10/23/2023	5.750	287,025		412,000
100133636	East Falmouth	MA		10/23/2023	7.875	307,945		400,000
100133637	Corpus Christi	TX		10/23/2023	7.499	234,238		315,000
100133638	Medford	OR		10/23/2023	7.625	444,034		697,000
100133639	Roseville	CA		10/23/2023	5.875	341,215		469,000
100133640	Elk Grove	CA		10/23/2023	6.250	395,856		588,500
100133641	Fort Lee	NJ		10/23/2023	7.250	305,542		414,000
100133642	Keaau	HI		10/23/2023	7.625	300,894		380,000
100133643	Mccall	ID		10/23/2023	7.125	502,824		755,000
100133644	Ooltewah	TN		10/23/2023	7.250	480,306		652,000
100133645	Irvington	NJ		10/23/2023	8.000	486,652		655,000
100133646	Hialeah	FL		10/23/2023	7.375	406,859		552,000
100133647	East Wenatchee	WA		10/23/2023	7.625	311,157		440,000
100133648	Palm Desert	CA		10/23/2023	6.500	557,967		729,999
100133649	Bartlett	NH		10/23/2023	7.625	307,831		416,000
100133650	Melissa	TX		10/23/2023	7.375	380,617		550,000
100133651	Memphis	TN		10/23/2023	7.500	276,390		435,000
100133652	Austin	TX		10/23/2023	6.875	308,721		435,000
100133653	Blue Springs	MO		10/23/2023	7.125	241,387		325,000
100133654	Georgetown	TX		10/23/2023	7.125	229,138		310,000
100133655	Jacksonville	AR		10/23/2023	7.000	243,835		349,999
100133656	Smyrna	TN		10/23/2023	6.875	322,902		474,999
100133657	Charlotte	NC		10/23/2023	7.625	282,875		377,000
100133658	Orlando	FL		10/23/2023	7.500	275,424		370,000
100133659	Orlando	FL		10/23/2023	7.375	275,892		398,000
100133660	Monroe	NC		10/23/2023	7.625	264,953		335,000
100133661	Apex	NC		10/23/2023	7.500	335,016		484,999
100133662	Charlotte	NC		10/23/2023	7.625	284,811		380,000
100133663	Kill Devil Hills	NC		10/23/2023	7.490	434,342		620,000
100133664	Monroe	NC		10/23/2023	7.500	258,928		344,999
100133665	Monroe	NC		10/23/2023	7.500	272,837		346,000
100133666	Durham	NC		10/23/2023	6.750	292,788		404,000
100133667	Charlotte	NC		10/23/2023	7.625	267,813		358,000
100133668	Park City	UT		10/23/2023	7.490	328,008		440,000
100133669	Monroe	NC		10/23/2023	7.625	249,887		319,000
100133670	Gainesville	GA		10/23/2023	7.250	269,612		387,999
100133671	Parlin	NJ		10/23/2023	7.499	248,330		330,000
100133672	Justin	TX		10/23/2023	8.125	351,524		440,000
100133673	Las Vegas	NV		10/23/2023	7.499	320,946		445,000
100133674	Monroe	NC		10/23/2023	7.250	225,402		306,000
100133675	Colorado Springs	CO		10/23/2023	7.875	291,472		385,000
100133676	Colorado Springs	CO		10/23/2023	7.500	404,901		580,000
100133677	Spring	TX		10/23/2023	6.375	277,721		364,999
100133678	Miami	FL		10/23/2023	8.125	417,411		550,000
100133679	Hutto	TX		10/23/2023	8.000	274,100		354,999
100133680	Pflugerville	TX		10/23/2023	5.500	228,949		333,000

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100133681	Belmont	NC		10/23/2023	7.499	241,020		368,000
100133682	Wilmore	KY		10/23/2023	8.125	370,014		495,000
100133683	Tualatin	OR		10/23/2023	7.500	477,657		635,000
100133684	Glenview	IL		10/23/2023	7.125	428,132		615,000
100133685	Boone	NC		10/23/2023	7.625	230,779		295,000
100133686	Kissimmee	FL		10/23/2023	8.000	405,260		520,000
100133687	Vero Beach	FL		10/23/2023	7.500	255,855		340,000
100133688	White Plains	GA		10/23/2023	7.625	572,777		760,000
100133689	Cartersville	GA		10/23/2023	7.250	230,549		301,000
100133690	Virginia Beach	VA		10/23/2023	7.499	250,475		358,000
100133691	Baton Rouge	LA		10/23/2023	7.625	240,217		324,000
100133692	Gulfport	FL		10/23/2023	7.625	245,578		326,000
100133693	Las Vegas	NV		10/23/2023	7.500	357,801		452,500
100133694	Tigard	OR		10/23/2023	7.250	408,564		549,999
100133695	Austin	TX		10/23/2023	7.625	419,807		570,000
100133696	Dacula	GA		10/23/2023	7.375	269,876		367,000
100133697	Buda	TX		10/23/2023	7.500	280,102		390,000
100133698	Coatesville	PA		10/23/2023	7.125	270,065		364,999
100133699	Winter Garden	FL		10/23/2023	7.250	491,812		710,000
100133700	Wilmington	NC		10/23/2023	6.000	252,896		358,000
100133701	Rockledge	FL		10/23/2023	5.250	285,765		417,000
100133702	Westampton	NJ		10/23/2023	7.625	269,989		360,000
100133703	Puyallup	WA		10/23/2023	6.875	385,755		523,000
100133704	Henderson	NV		10/23/2023	5.990	285,497		429,000
100133705	Fort Worth	TX		10/23/2023	5.750	242,191		349,999
100133706	Pooler	GA		10/23/2023	5.750	283,396		402,999
100133707	Murfreesboro	TN		10/23/2023	5.750	306,883		439,999
100133708	North Port	FL		10/23/2023	5.990	258,629		351,000
100133709	Madera	CA		10/23/2023	5.750	286,809		419,300
100133710	Port Orchard	WA		10/23/2023	6.750	391,418		550,000
100133711	Cedar City	UT		10/23/2023	7.000	252,287		340,000
100133712	Port Saint Joe	FL		10/23/2023	7.625	344,123		467,500
100133713	Roseville	CA		10/23/2023	6.125	322,505		475,000
100133714	Frederick	MD		10/23/2023	5.990	309,653		442,000
100133715	Rosharon	TX		10/23/2023	5.750	210,491		304,999
100133716	Durham	NC		10/23/2023	5.990	237,387		341,900
100133717	Highlands Ranch	CO		10/23/2023	7.625	589,761		835,000
100133718	Lehi	UT		10/23/2023	7.125	353,913		469,999
100133719	Garden Valley	ID		10/23/2023	7.625	301,228		380,000
100133720	Sandia Park	NM		10/23/2023	7.625	239,121		349,999
100133721	Rosharon	TX		10/23/2023	5.990	225,298		355,000
100133722	Loganville	GA		10/23/2023	6.990	305,509		455,000
100133723	Shelbyville	KY		10/23/2023	6.990	291,951		395,000
100133724	Madison	AL		10/23/2023	5.500	218,795		346,000
100133725	Loganville	GA		10/23/2023	6.375	316,194		445,000
100133726	Peachtree City	GA		10/23/2023	7.500	228,352		306,500
100133727	Tucson	AZ		10/23/2023	5.250	274,745		400,999
100133728	Elk Grove	CA		10/23/2023	5.990	353,507		529,999
100133729	Pipersville	PA		10/23/2023	5.375	365,162		535,000
100133730	Davenport	FL		10/23/2023	5.990	320,705		452,800
100133731	Port St Lucie	FL		10/23/2023	7.990	330,435		420,000
100133732	Hutto	TX		10/23/2023	5.750	256,644		371,000
100133733	Las Vegas	NV		10/23/2023	5.875	286,842		440,000
100133734	Phoenix	AZ		10/23/2023	6.000	363,668		510,000
100133735	Glenview	IL		10/23/2023	7.625	706,488		1,070,000

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100133736	Gilbert	AZ		10/23/2023	7.125	397,318		540,000
100133737	Panama City Beach	FL		10/23/2023	7.125	497,398		670,000
100133738	Las Vegas	NV		10/23/2023	5.875	288,360		410,000
100133739	Wimberley	TX		10/23/2023	7.625	301,199		399,999
100133740	Whittier	CA		10/23/2023	8.000	574,774		757,750
100133741	Hanover	MD		10/23/2023	8.125	262,062		347,999
100133742	Queen Creek	AZ		10/23/2023	7.500	287,317		430,000
100133743	Kissimmee	FL		10/23/2023	7.625	275,475		369,999
100133744	Chicago	IL		10/23/2023	7.499	607,090		864,999
100133745	The Villages	FL		10/23/2023	7.490	235,352		315,000
100133746	Leander	TX		10/23/2023	7.125	322,295		465,000
100133747	Raleigh	NC		10/23/2023	7.625	238,818		315,000
100133748	Hickory	NC		10/23/2023	7.490	325,858		414,999
100133749	New Britain	PA		10/23/2023	7.625	392,543		600,000
100133750	Bend	OR		10/23/2023	6.990	483,008		670,000
100133751	Port Saint Lucie	FL		10/23/2023	6.125	268,276		412,000
100133752	Narragansett	RI		10/23/2023	7.625	391,783		520,000
100133753	Jacksonville	FL		10/23/2023	7.625	309,904		390,000
100133754	Washington	DC		10/23/2023	7.750	489,051		649,000
100133755	Stone Mountain	GA		10/23/2023	7.375	230,695		308,000
100133756	Naperville	IL		10/23/2023	7.625	257,346		367,000
100133757	Pittsboro	NC		10/23/2023	8.125	377,153		496,000
100133758	Reno	NV		10/23/2023	7.875	489,750		799,999
100133759	Wildwood	NJ		10/23/2023	7.625	427,488		569,999
100133760	New Orleans	LA		10/23/2023	7.499	268,629		410,000
100133761	Schaumburg	IL		10/23/2023	7.875	297,028		391,999
100133762	Navarre	FL		10/23/2023	7.625	292,717		395,000
100133763	Lebanon	TN		10/20/2023	9.375	168,909		245,000
100133764	Irving	TX		10/20/2023	7.250	150,154		320,000
100133765	Flower Mound	TX		10/20/2023	10.375	765,069		940,000
100133766	Scottsdale	AZ		10/20/2023	8.750	1,812,928		2,518,000
100133767	Menifee	CA		10/20/2023	8.625	618,713		733,000
100133768	Breckenridge	CO		10/20/2023	7.499	765,526		1,030,000
100133769	Baltimore	MD		10/20/2023	8.250	165,628		213,000
100133770	Escondido	CA		10/20/2023	7.999	515,460		1,200,000
100133771	Guerneville	CA		10/20/2023	10.750	444,077		520,000
100133772	Blue Island	IL		10/20/2023	8.375	282,168		400,000
100133773	Santa Fe	NM		10/20/2023	7.750	261,175		455,000
100133774	Las Vegas	NV		10/20/2023	8.750	168,735		352,000
100133775	Celina	TX		10/20/2023	9.499	896,412		1,089,000
100133776	Knoxville	TN		10/20/2023	8.625	216,809		312,500
100133777	Dundalk	MD		10/20/2023	9.999	208,929		240,000
100133778	Lompoc	CA		10/20/2023	8.125	488,102		660,000
100133779	Kennedale	TX		10/20/2023	7.499	324,572		438,000
100133780	Newberg	OR		10/20/2023	8.125	351,107		460,000
100133781	Kamuela	HI		10/20/2023	8.750	676,197		740,000
100133782	Oakland	CA		10/20/2023	7.625	966,390		1,300,000
100133783	Worcester	MA		10/20/2023	7.625	469,691		627,000
100133784	Mapleton	UT		10/20/2023	8.499	1,265,728		1,500,000
100133785	Stafford	VA		10/20/2023	10.750	631,548		770,000
100133786	Spring	TX		10/20/2023	8.875	310,018		400,000
100133787	Titusville	FL		10/20/2023	8.125	130,964		157,000
100133788	Victorville	CA		10/20/2023	9.625	194,683		390,000
100133789	Yukon	OK		10/20/2023	7.625	210,602		278,000
100133790	New Brunswick	NJ		10/20/2023	7.999	356,638		481,000

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100133791	Tampa	FL		10/20/2023	8.999	389,840		525,000
100133792	Santee	CA		10/20/2023	8.750	412,646		1,155,000
100133793	Laveen	AZ		10/20/2023	8.125	290,713		428,000
100133794	Tampa	FL		10/20/2023	8.999	233,104		350,000
100133795	Los Angeles	CA		10/20/2023	9.250	1,011,060		1,350,000
100133796	Beaumont	CA		10/20/2023	7.375	306,300		435,000
100133797	Molalla	OR		10/20/2023	8.250	329,247		395,000
100133798	Kissimmee	FL		10/20/2023	8.625	398,911		450,000
100133799	Middleburg	FL		10/20/2023	8.375	188,360		243,000
100133800	Edmond	OK		10/20/2023	7.999	585,873		734,000
100133801	Spring	TX		10/20/2023	8.875	332,759		430,000
100133802	Tampa	FL		10/20/2023	8.375	275,686		360,000
100133803	Spring	TX		10/20/2023	8.875	322,290		420,000
100133804	Waterbury	CT		10/20/2023	8.625	216,027		320,000
100133805	Plano	TX		10/20/2023	9.875	755,085		936,284
100133806	Davenport	FL		10/20/2023	9.875	282,711		395,000
100133807	Huntington Beach	CA		10/20/2023	8.625	2,566,634		3,175,000
100133808	Oklahoma City	OK		10/20/2023	8.625	149,826		180,000
100133809	Highland	CA		10/20/2023	9.250	271,462		390,000
100133810	Baltimore	MD		10/20/2023	8.750	327,098		425,000
100133811	Stroudsburg	PA		10/20/2023	8.999	220,510		400,000
100133812	Tulsa	OK		10/20/2023	8.750	147,594		248,000
100133813	Ocala	FL		10/20/2023	7.875	197,444		245,000
100133814	Avondale	AZ		10/20/2023	8.750	307,444		389,000
100133815	Mount Plymouth	FL		10/20/2023	9.125	437,372		545,000
100133816	Bakersfield	CA		10/20/2023	9.625	282,603		350,000
100133817	Oakland	CA		10/20/2023	8.999	817,957		1,050,000
100133818	Eureka	MT		10/20/2023	9.875	270,727		330,000
100133819	Waterbury	CT		10/20/2023	8.375	206,131		306,000
100133820	Melbourne	FL		10/20/2023	8.999	207,221		315,000
100133821	Lakeland	FL		10/20/2023	7.875	223,308		275,000
100133822	Poinciana	FL		10/20/2023	9.625	228,037		283,000
100133823	Orlando	FL		10/20/2023	10.499	493,104		590,000
100133824	Port Isabel	TX		10/20/2023	9.499	182,912		244,000
100133825	Tolleson	AZ		10/20/2023	8.750	310,062		390,000
100133826	Racine	WI		10/20/2023	8.375	197,590		253,000
100133827	Middle River	MD		10/20/2023	7.999	648,352		975,000
100133828	South Gate	CA		10/20/2023	8.375	596,511		724,000
100133829	Groveland	MA		10/20/2023	7.999	596,411		820,000
100133830	Phoenix	AZ		10/20/2023	8.999	299,707		365,000
100133831	Calexico	CA		10/20/2023	8.875	358,418		535,000
100133832	Las Vegas	NV		10/20/2023	11.125	705,301		771,502
100133833	Glenburn	ME		10/20/2023	7.750	234,106		333,000
100133834	Daly City	CA		10/20/2023	9.375	1,276,792		1,400,000
100133835	Dallas	TX		10/20/2023	7.750	216,900		310,000
100133836	North Las Vegas	NV		10/20/2023	8.999	297,611		382,000
100133837	Middleton	MA		10/20/2023	8.750	328,640		402,000
100133838	Bakersfield	CA		10/20/2023	7.250	280,417		383,000
100133839	Zavalla	TX		10/20/2023	10.875	246,477		348,000
100133840	Greenwood	IN		10/20/2023	8.499	136,209		167,000
100133841	Punta Gorda	FL		10/20/2023	8.875	231,163		286,000
100133842	Owings Mills	MD		10/20/2023	8.999	249,515		307,000
100133843	Elkridge	MD		10/20/2023	8.250	340,945		490,000
100133844	Mountain House	CA		10/20/2023	7.625	1,204,560		1,500,000
100133845	Grand Prairie	TX		10/20/2023	7.875	183,671		270,000

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100133846	Hayward	CA		10/20/2023	10.250	761,942		830,000
100133847	San Diego	CA		10/20/2023	7.250	1,429,346		1,850,000
100133848	Myrtle Beach	SC		10/20/2023	9.250	622,561		785,000
100133849	Columbia	PA		10/20/2023	8.499	128,752		191,000
100133850	Center Conway	NH		10/20/2023	8.499	308,435		390,000
100133851	Huntington Beach	CA		10/20/2023	7.999	862,230		1,065,000
100133852	Waxhaw	NC		10/20/2023	10.375	1,291,791		2,045,000
100133853	St Petersburg	FL		10/20/2023	8.999	541,668		818,000
100133854	Chino Hills	CA		10/20/2023	8.625	2,309,147		2,820,000
100133855	Rialto	CA		10/20/2023	8.625	432,673		570,000
100133856	Liberty Hill	TX		10/20/2023	10.499	662,550		796,000
100133857	Norfolk	MA		10/20/2023	8.250	1,026,321		1,300,000
100133858	Macomb	MI		10/20/2023	7.375	363,010		526,000
100133859	Canyon Country	CA		10/20/2023	8.375	507,195		630,000
100133860	Las Vegas	NV		10/20/2023	7.875	366,328		530,000
100133861	Madera	CA		10/20/2023	10.375	557,980		698,000
100133862	Palm Bay	FL		10/20/2023	7.875	181,396		283,000
100133863	Palmdale	CA		10/20/2023	8.750	228,634		280,000
100133864	Spring Valley	CA		10/20/2023	7.250	497,147		830,000
100133865	Upland	CA		10/20/2023	7.999	447,106		598,000
100133866	Los Angeles	CA		10/20/2023	8.750	1,070,255		1,305,000
100133867	Las Vegas	NV		10/20/2023	7.999	781,490		1,060,000
100133868	Houston	TX		10/20/2023	9.499	509,093		610,000
100133869	Seattle	WA		10/20/2023	8.875	541,816		760,000
100133870	Seattle	WA		10/20/2023	8.875	639,621		850,000
100133871	Cypress	TX		10/24/2023	9.250	1,299,814		1,425,000
100133872	Dallas	TX		10/24/2023	9.750	2,428,431		4,700,000
100133873	Pompano Beach	FL		10/24/2023	8.125	491,040		602,999
100133874	Tampa	FL		10/24/2023	8.000	203,250		338,000
100133875	Arlington	VA		10/24/2023	8.750	1,872,581		2,320,000
100133877	Woodland	WA		10/24/2023	9.500	334,827		410,000
100133879	(Encino Area) Los Angeles	CA		10/24/2023	7.500	3,549,875		11,500,000
100133880	League City	TX		10/24/2023	9.125	204,018		252,000
100133881	Haltom City	TX		10/24/2023	9.750	424,359		470,000
100133882	North Miami Beach	FL		10/24/2023	8.750	399,834		486,000
100133883	Hialeah	FL		10/24/2023	9.250	1,223,250		1,499,999
100133884	San Jose	CA		11/29/2023	8.875	2,943,907		3,900,000
100133885	Cockeysville	MD		11/29/2023	8.375	974,899		1,350,000
100133886	Ewa Beach	HI		11/29/2023	8.375	696,310		925,000
100133887	Niles	IL		11/29/2023	8.125	345,083		530,000
100133888	Las Vegas	NV		11/29/2023	7.875	274,308		458,000
100133889	Saint Charles	MO		11/29/2023	9.125	129,693		169,000
100133890	Surprise	AZ		11/29/2023	7.375	199,444		590,000
100133891	Chula Vista	CA		11/29/2023	7.500	717,336		1,090,000
100133892	Whittier	CA		11/29/2023	9.375	1,131,721		1,475,000
100133893	Boynton Beach	FL		11/29/2023	9.875	315,575		380,000
100133894	Santa Barbara	CA		11/29/2023	7.875	1,865,075		2,750,000
100133895	Cibolo	TX		11/29/2023	10.000	581,963		645,000
100133896	Santa Rosa	CA		11/29/2023	8.500	500,051		675,000
100133897	Huntington Beach	CA		11/29/2023	9.250	950,376		1,100,000
100133898	Malibu	CA		11/29/2023	8.250	1,421,561		1,900,000
100133900	Philadelphia	PA		11/29/2023	8.125	294,723		431,000
100133901	Detroit	MI		11/29/2023	10.500	235,945		275,000
100133902	Oxnard	CA		11/29/2023	9.625	626,569		703,000
100133903	Downey	CA		11/29/2023	7.875	1,182,592		1,805,000

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100133904	Calabasas	CA		11/29/2023	8.500	2,023,331		3,080,000
100133906	Los Angeles	CA		11/29/2023	8.250	914,996		1,160,000
100133907	Bradenton	FL		11/29/2023	8.875	371,112		464,000
100133908	(Winnetka Area) Los Angeles	CA		11/29/2023	8.625	633,126		825,000
100133909	Rocky Hill	CT		11/29/2023	7.990	212,549		311,000
100133910	Antioch	CA		11/29/2023	8.990	564,769		700,000
100133911	Tampa	FL		11/29/2023	7.969	229,620		293,000
100133912	Los Angeles (Sherman Oaks Area	CA		11/29/2023	8.750	1,299,710		1,660,000
100133913	Whittier	CA		11/29/2023	7.990	417,959		800,000
100133914	Artesia	CA		11/29/2023	8.375	596,734		885,000
100133915	Baytown	TX		11/29/2023	9.125	123,148		158,000
100133916	Baytown	TX		11/29/2023	9.250	138,705		199,000
100133917	San Diego	CA		10/25/2023	7.875	1,544,700		1,900,000
100133918	Albrightsville	PA		10/25/2023	8.375	401,566		523,000
100133919	San Francisco	CA		10/25/2023	7.625	404,707		587,000
100133920	Kyburz	CA		10/25/2023	8.125	338,299		420,000
100133921	Nashville	TN		10/25/2023	8.125	413,954		559,999
100133922	Sun Valley	NV		10/25/2023	8.500	302,881		430,000
100133923	Sun Valley	NV		10/25/2023	8.500	307,489		440,000
100133924	Sun Valley	NV		10/25/2023	8.500	307,489		440,000
100133925	Sun Valley	NV		10/25/2023	8.500	307,489		440,000
100133926	Sun Valley	NV		10/25/2023	8.500	307,489		440,000
100133927	Sun Valley	NV		10/25/2023	8.500	302,881		430,000
100133928	Sun Valley	NV		10/25/2023	8.500	307,489		440,000
100133929	Sun Valley	NV		10/25/2023	8.500	307,489		440,000
100133930	Sun Valley	NV		10/25/2023	8.500	307,489		440,000
100133931	Lansdale	PA		10/25/2023	8.875	550,120		680,000
100133932	Sun Valley	NV		10/25/2023	8.500	307,108		440,000
100133933	Riverside	NJ		10/25/2023	8.110	149,578		210,000
100133934	Webster	MA		10/25/2023	7.887	281,258		609,999
100133935	Collingdale	PA		10/25/2023	8.384	137,213		190,000
100133936	Goldsboro	NC		10/25/2023	7.935	152,925		249,999
100133937	Cincinnati	OH		10/25/2023	8.990	214,571		260,000
100133938	Trenton	NJ		10/25/2023	7.907	139,559		195,000
100133939	Anderson	SC		10/25/2023	9.333	92,281		119,000
100133940	New Haven	CT		10/25/2023	8.553	310,080		380,000
100133941	Newark	NJ		10/25/2023	7.900	400,648		584,999
100133942	Waterbury	CT		10/25/2023	8.510	299,250		380,000
100133943	Hartford	CT		10/25/2023	8.384	350,791		430,000
100133944	Baltimore	MD		10/25/2023	8.710	266,579		350,000
100133945	Pleasantville	NJ		10/25/2023	9.459	149,384		205,000
100133946	Waterbury	CT		10/25/2023	8.390	339,204		415,000
100133947	Allentown	PA		10/25/2023	8.885	231,737		300,000
100133948	Chicago	IL		10/25/2023	8.683	123,758		199,999
100133949	Fayetteville	NC		10/25/2023	9.583	86,397		138,000
100133950	Nanuet	NY		10/25/2023	8.472	333,959		460,000
100133951	Detroit	MI		10/25/2023	8.884	187,733		280,000
100133952	Nanuet	NY		10/25/2023	8.335	412,000		500,000
100133953	Harriman	NY		10/25/2023	7.900	209,575		340,000
100133954	Milwaukee	WI		10/25/2023	9.234	95,388		125,000
100133955	Baltimore	MD		10/25/2023	8.485	115,531		150,000
100133956	Philadelphia	PA		10/25/2023	8.082	215,579		322,000
100133957	Chicago	IL		10/25/2023	8.909	146,561		189,999
100133958	Covington	KY		10/25/2023	8.554	146,506		190,000
100133959	Waterbury	CT		10/25/2023	8.667	322,403		420,000

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100133960	Waterbury	CT		10/25/2023	8.685	329,311		429,000
100133961	Erlanger	KY		10/25/2023	8.404	179,919		250,000
100133962	Minersville	PA		10/25/2023	9.283	102,539		134,000
100133963	Indianapolis	IN		10/25/2023	8.717	142,730		190,999
100133964	Trenton	NJ		10/25/2023	7.991	171,493		240,000
100133965	Trenton	NJ		10/25/2023	8.530	244,680		320,000
100133966	Baltimore	MD		10/25/2023	8.555	85,302		112,000
100133967	Cleveland	OH		10/25/2023	9.017	97,294		127,000
100133968	Liberty	NY		10/25/2023	8.230	132,025		185,000
100133969	Middletown	NY		10/25/2023	7.883	115,941		175,000
100133970	Kansas City	MO		10/25/2023	7.983	158,189		194,000
100133971	Paulsboro	NJ		10/25/2023	9.685	108,365		173,000
100133972	Norman	OK		10/25/2023	8.353	122,043		170,000
100133973	Hartford	CT		10/25/2023	8.709	235,349		350,000
100133974	Mchenry	IL		10/25/2023	7.984	165,953		263,000
100133975	Naugatuck	CT		10/25/2023	8.550	282,961		535,000
100133976	Boca Raton	FL		10/25/2023	7.350	1,517,138		3,249,999
100133977	Louisville	KY		10/25/2023	7.975	231,043		435,000
100133978	Johnson City	TN		10/25/2023	8.735	76,757		125,000
100133979	Chicago	IL		10/25/2023	7.684	193,109		270,000
100133980	Atlantic City	NJ		10/25/2023	8.905	241,164		290,000
100133981	Chicago	IL		10/25/2023	8.547	200,606		280,000
100133982	Chicago	IL		10/25/2023	8.235	219,193		380,000
100133983	Kingston Borough	PA		10/25/2023	8.230	203,390		300,000
100133984	Baltimore	MD		10/25/2023	7.997	149,998		200,000
100133985	Newark	NJ		10/25/2023	8.837	536,570		699,000
100133986	South Fallsburg	NY		10/25/2023	7.917	176,117		250,000
100133987	Buffalo	NY		10/25/2023	8.635	105,370		137,000
100133988	Shirley	NY		10/25/2023	7.990	346,639		455,000
100133989	Tampa	FL		10/25/2023	8.250	420,512		560,000
100133990	Buffalo	NY		10/25/2023	8.885	138,443		180,000
100133991	Warren	MI		10/25/2023	8.950	76,516		100,000
100133992	Binghamton	NY		10/25/2023	8.839	141,747		229,999
100133993	South Holland	IL		10/25/2023	7.900	218,833		305,000
100133994	Ambridge	PA		10/25/2023	8.125	106,577		149,999
100133995	Paulsboro	NJ		10/25/2023	8.880	306,580		510,000
100133996	Poland	OH		10/25/2023	8.400	110,828		155,000
100133997	Cleveland	OH		10/25/2023	8.680	79,365		120,000
100133998	Yonkers	NY		10/25/2023	8.273	742,994		975,000
100133999	Southbury	CT		10/25/2023	8.200	147,286		190,000
100134000	Pompano Beach	FL		10/25/2023	8.185	154,148		362,000
100134001	Brooklyn	NY		10/25/2023	8.685	1,078,350		1,950,000
100134002	Bethlehem	PA		10/25/2023	8.541	138,026		172,000
100134003	Harriman	NY		10/25/2023	8.697	362,075		480,000
100134004	Tampa	FL		10/25/2023	8.391	254,194		412,000
100134005	Kansas City	MO		10/25/2023	7.997	132,997		185,000
100134006	Chicago	IL		10/25/2023	8.463	105,027		135,000
100134007	Clarksville	TN		10/25/2023	8.591	198,749		282,000
100134008	Amarillo	TX		10/25/2023	8.635	111,849		145,000
100134009	Bay Shore	NY		10/25/2023	8.200	384,294		560,000
100134010	Fort Walton Beach	FL		10/25/2023	9.184	855,730		1,270,000
100134011	Baltimore	MD		10/25/2023	8.073	134,849		175,000
100134012	Crown Point	IN		10/25/2023	8.834	173,813		225,000
100134013	Hempstead	NY		10/25/2023	8.263	525,243		695,000
100134014	Lawrence	PA		10/25/2023	9.130	114,975		170,000

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	2	3					Additional	
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100134015	Cleveland	OH		10/25/2023	8.106	149,166		183,500
100134016	Fallsburg	NY		10/25/2023	8.583	217,012		285,000
100134017	Philadelphia	PA		10/25/2023	8.840	311,752		380,000
100134018	La Marque	TX		10/25/2023	8.478	134,169		225,000
100134019	Carol Stream	IL		10/25/2023	7.680	118,262		219,999
100134020	Trenton	NJ		10/25/2023	8.340	101,103		143,000
100134021	Euclid	OH		10/25/2023	8.650	94,383		153,000
100134022	Scranton	PA		10/25/2023	8.383	191,090		270,999
100134023	Kansas City	MO		10/25/2023	7.533	138,856		209,999
100134024	Liberty	NY		10/25/2023	8.641	334,997		460,000
100134025	Philadelphia	PA		10/25/2023	8.990	215,387		280,000
100134026	Trenton	NJ		10/25/2023	8.406	149,722		195,000
100134027	Mishawaka	IN		10/25/2023	7.900	110,744		167,000
100134028	Detroit	MI		10/25/2023	8.627	111,741		225,000
100134029	Terre Haute	IN		10/25/2023	8.645	75,188		100,000
100134030	Jamaica	NY		10/25/2023	7.928	419,430		950,000
100134031	Milwaukee	WI		10/25/2023	8.228	132,581		179,999
100134032	South Bend	IN		10/25/2023	8.763	89,717		117,000
100134033	Liberty	NY		10/25/2023	8.727	240,933		329,999
100134034	Enterprise	AL		10/25/2023	8.828	116,874		151,000
100134035	Atlantic City	NJ		10/25/2023	8.738	189,050		264,000
100134036	Danville	VA		10/25/2023	8.250	128,258		195,000
100134037	East Chicago	IN		10/25/2023	8.635	207,259		270,000
100134038	Spring Valley	NY		10/25/2023	7.850	614,785		780,000
100134039	Jackson	TN		10/25/2023	8.677	133,968		185,000
100134040	Waterbury	CT		10/25/2023	8.135	146,808		180,000
100134041	Highland Mills	NY		10/25/2023	8.190	295,688		530,000
100134042	South Milwaukee	WI		10/25/2023	8.702	152,361		198,000
100134043	Yonkers	NY		10/25/2023	7.913	567,179		700,000
100134044	Trenton	NJ		10/25/2023	8.516	145,079		190,000
100134045	Seminole	OK		10/25/2023	8.773	116,258		155,000
100134046	Seminole	OK		10/25/2023	8.473	124,373		172,500
100134047	Cypress	TX		10/25/2023	8.352	177,244		345,000
100134048	Scranton	PA		10/25/2023	8.138	324,228		425,000
100134049	New Windsor	NY		10/25/2023	7.863	182,278		321,999
100134050	Miami	FL		10/25/2023	8.494	622,357		1,025,000
100134051	Absecon	NJ		10/25/2023	8.055	269,294		415,000
100134052	Milwaukee	WI		10/25/2023	8.652	164,400		200,000
100134053	Lufkin	TX		10/25/2023	7.850	103,098		210,000
100134054	Lake Villa	IL		10/25/2023	8.517	199,132		266,000
100134055	Odessa	TX		10/25/2023	7.963	115,156		190,000
100134056	Elizabeth	NJ		10/25/2023	7.850	454,093		680,999
100134057	Lufkin	TX		10/25/2023	7.850	103,098		205,000
100134058	Hudson	NY		10/25/2023	8.352	231,564		305,000
100134059	Ringwood	NJ		10/25/2023	8.334	229,163		300,000
100134060	Brooklyn	NY		10/25/2023	7.656	421,374		1,000,000
100134061	Derby	CT		10/25/2023	9.340	265,392		342,999
100134062	Santa Clarita	CA		10/27/2023	7.750	273,008		874,999
100134063	Chino	CA		10/27/2023	8.750	729,800		890,000
100134064	Silverthorne	CO		10/27/2023	7.625	2,121,603		3,000,000
100134065	Fountain Valley	CA		10/27/2023	7.625	861,900		1,300,000
100134066	Porter Ranch	CA		10/27/2023	7.750	1,937,695		2,391,632
100134067	Lawrenceville	GA		10/27/2023	7.875	404,456		530,000
100134068	Miami	FL		10/27/2023	7.125	632,363		900,000
100134069	League City	TX		10/27/2023	9.625	205,538		270,000

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100134070	Anaheim	CA		10/27/2023	8.750	567,120		695,000
100134071	Dallas	TX		10/27/2023	7.625	348,122		457,930
100134072	Cohutta	GA		10/27/2023	8.750	236,475		291,800
100134074	Indianapolis	IN		10/27/2023	9.375	589,194		825,000
100134075	Pinecrest	FL		10/27/2023	7.875	2,518,750		3,699,999
100134076	Hanford	CA		10/27/2023	8.875	365,760		449,999
100134077	Phoenix	AZ		10/27/2023	10.000	275,448		357,000
100134079	San Francisco	CA		12/08/2023	8.125	368,515		2,050,000
100134080	Houston	TX		12/08/2023	7.875	139,168		221,000
100134085	Fullerton	CA		12/08/2023	7.750	590,473		2,100,000
100134089	Vestavia Hills	AL		12/08/2023	8.750	130,782		186,000
100134090	Palm Springs	CA		12/08/2023	8.500	843,397		1,200,000
100134095	Las Vegas	NV		12/08/2023	7.875	265,486		447,000
100134096	Shasta Lake	CA		12/08/2023	8.750	231,269		300,000
100134098	Shasta Lake	CA		12/08/2023	8.875	262,339		335,000
100134100	Cheektowaga	NY		12/08/2023	8.000	230,467		335,000
100134102	Roebuck	SC		12/08/2023	8.375	232,861		289,900
100134106	Homestead	FL		12/08/2023	8.625	372,624		465,000
100134113	North Chesterfield	VA		12/08/2023	8.000	220,098		307,000
100134115	Colleyville	TX		12/08/2023	8.250	2,291,468		3,200,000
100134116	Weston	FL		12/08/2023	9.250	188,413		250,000
100134117	Phenix City	AL		12/08/2023	10.125	104,319		125,000
100134121	Phenix City	AL		12/08/2023	10.125	104,511		125,000
100134122	Phenix City	AL		12/08/2023	10.125	104,020		125,000
100134128	Atlanta	GA		12/08/2023	9.750	430,172		499,000
100134137	Pittsburgh	PA		12/08/2023	8.625	460,680		677,000
100134141	Citrus Heights	CA		12/08/2023	8.375	133,746		240,000
100134145	Vallejo	CA		12/08/2023	8.875	335,372		510,000
100134168	Boca Raton	FL		12/08/2023	9.625	201,198		273,000
100134170	West Covina	CA		12/08/2023	8.375	659,217		950,000
100134172	Reno	NV		12/08/2023	9.875	1,257,501		1,735,000
100134183	Bellflower	CA		12/08/2023	8.875	1,008,016		1,350,000
100134189	Goodyear	AZ		12/08/2023	8.000	217,990		370,000
100134196	Ventura	CA		12/08/2023	8.375	693,462		980,000
100134237	Santa Paula	CA		12/08/2023	8.750	460,234		700,000
100134251	United Kingdom	GBR		10/26/2023	7.590	91,034		
100134252	United Kingdom	GBR		10/26/2023	7.590	138,740		
100134253	United Kingdom	GBR		10/26/2023	7.790	444,170		
100134254	New Carrolltn	MD		10/27/2023	9.625	317,560		408,000
100134255	Beverly Hills	FL		10/27/2023	7.990	242,107		305,000
100134256	Forked River	NJ		10/27/2023	9.625	263,907		324,999
100134257	Leander	TX		10/27/2023	7.990	1,400,522		1,755,000
100134258	Norcross	GA		10/27/2023	9.125	406,276		491,999
100134259	Las Vegas	NV		10/27/2023	6.875	618,611		800,000
100134260	Lehigh Acres	FL		10/27/2023	8.750	342,803		455,000
100134261	Pennsauken	NJ		10/27/2023	8.500	198,309		289,000
100134262	Los Angeles	CA		10/27/2023	7.375	971,624		1,215,000
100134263	Silver Spring	MD		10/27/2023	9.875	167,224		200,000
100134264	Margate	FL		10/27/2023	8.250	282,658		344,999
100134266	Atlanta	GA		10/27/2023	8.625	606,321		756,000
100134267	Mint Hill	NC		10/27/2023	11.250	368,640		460,000
100134268	Petersburg	VA		10/27/2023	8.750	179,609		230,000
100134269	Paterson	NJ		10/27/2023	10.375	329,832		405,000
100134270	Haines City	FL		10/27/2023	9.990	315,643		385,999
100134271	Myrtle Beach	SC		10/27/2023	9.990	393,126		451,000

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100134272	Palmdale	CA		10/27/2023	8.250	298,936		415,000
100134273	Roselle	NJ		10/27/2023	10.375	436,135		556,000
100134274	San Diego	CA		10/27/2023	8.125	756,568		960,000
100134275	Fulshear	TX		10/27/2023	10.125	466,603		610,000
100134276	Myrtle Beach	SC		10/27/2023	8.250	113,595		220,000
100134277	La Mesa	CA		10/27/2023	8.500	1,086,650		1,359,999
100134278	Lexington	SC		10/27/2023	9.990	474,161		562,000
100134279	Los Angeles	CA		10/27/2023	8.125	578,867		2,325,000
100134280	Maple Valley	WA		10/27/2023	9.750	1,047,353		1,389,000
100134282	Blairstown	NJ		10/27/2023	7.375	540,306		730,000
100134283	Memphis	TN		10/27/2023	8.750	138,011		165,000
100134284	Aurora	CO		10/27/2023	8.990	2,090,688		2,550,000
100134285	Beavercreek	OH		10/27/2023	9.875	375,718		440,000
100134286	Miami	FL		10/27/2023	7.750	331,827		545,600
100134287	Harper Woods	MI		10/27/2023	8.875	106,657		125,000
100134288	Pinellas Park	FL		10/27/2023	9.250	260,749		364,999
100134289	Miami	FL		10/27/2023	8.500	282,039		340,000
100134290	Cornelius	OR		10/27/2023	7.125	772,449		1,100,000
100134291	Lake Forest	CA		10/27/2023	8.375	383,754		465,000
100134292	Phoenix	AZ		10/27/2023	8.250	225,780		295,000
100134293	Pembroke Pines	FL		10/27/2023	7.990	636,375		780,000
100134294	Lehigh Acres	FL		10/27/2023	7.990	293,988		380,000
100134295	Spring	TX		10/27/2023	7.990	117,188		272,000
100134296	Glenn Dale	MD		10/27/2023	9.250	554,136		700,000
100134297	Madison	AL		10/27/2023	7.375	284,287		357,000
100134298	San Clemente	CA		10/27/2023	9.125	292,338		1,500,000
100134300	Heber Springs	AR		10/27/2023	9.990	184,932		347,000
100134301	Gilroy	CA		10/27/2023	9.990	1,470,107		1,896,345
100134302	Warren	NJ		10/27/2023	7.625	1,074,300		1,532,000
100134303	Kenner	LA		10/27/2023	10.125	192,176		259,000
100134304	Lutz	FL		10/27/2023	7.875	232,113		1,100,000
100134305	Franklin	TN		10/27/2023	7.875	281,631		750,000
100134306	Montverde	FL		10/27/2023	8.750	329,733		440,000
100134307	Tucson	AZ		10/27/2023	8.500	263,326		600,000
100134308	Lockport	IL		10/27/2023	9.125	377,043		465,000
100134309	Lynn	MA		10/27/2023	7.625	495,266		705,000
100134310	Katy	TX		10/27/2023	8.625	537,383		665,000
100134311	Caddo Mills	TX		10/27/2023	8.625	244,219		292,999
100134312	Lake Worth	FL		10/27/2023	7.625	674,733		852,000
100134313	St. Cloud	FL		10/27/2023	8.125	182,498		358,000
100134314	Quinton	VA		10/27/2023	8.625	124,677		162,000
100134315	Show Low	AZ		10/27/2023	10.250	594,742		730,000
100134316	Ocala	FL		10/27/2023	7.750	139,835		260,000
100134317	Ocala	FL		10/27/2023	7.750	134,495		249,999
100134318	Daphne	AL		10/27/2023	9.500	119,301		190,000
100134319	Houston	TX		10/27/2023	8.875	275,075		330,000
100134320	Dumont	NJ		10/27/2023	7.625	572,707		775,000
100134321	Lakewood	CO		10/27/2023	9.250	340,476		875,000
100134322	San Angelo	TX		10/27/2023	9.250	307,961		417,000
100134323	Columbus	GA		10/27/2023	8.990	138,197		201,000
100134324	Middletown	OH		10/27/2023	8.990	119,575		143,000
100134325	Waldo	OH		10/27/2023	9.750	288,949		569,999
100134327	Spokane Valley	WA		10/27/2023	7.990	317,195		395,000
100134328	Charleston	SC		10/27/2023	8.875	120,220		295,000
100134329	Glendale	AZ		10/27/2023	9.875	324,119		389,000

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	2	3					Additional	
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100134330	Gulf Shores	AL		10/27/2023	8.375	200,656		395,000
100134331	Payson	AZ		10/27/2023	9.875	401,410		480,000
100134332	Cleveland	OH		10/27/2023	10.250	111,128		165,000
100134333	Chicago	IL		10/27/2023	8.625	1,871,974		2,300,000
100134334	Davenport	FL		10/27/2023	9.625	253,262		310,000
100134335	Woodbury	NY		10/27/2023	8.990	530,984		694,000
100134337	La Porte	IN		10/27/2023	8.375	213,388		295,000
100134338	Chester	VA		10/27/2023	9.990	341,156		419,999
100134339	Dallas	TX		10/27/2023	8.625	679,728		1,625,000
100134340	Panama City	FL		10/27/2023	8.490	131,359		170,000
100134341	Citrus Heights	CA		10/27/2023	8.250	659,254		1,130,000
100134342	Phoenix	AZ		10/27/2023	8.125	248,286		340,000
100134343	Martelle	IA		10/27/2023	8.750	170,710		275,000
100134344	Dauphin Island	AL		10/27/2023	8.375	336,940		419,000
100134345	Jefferson	GA		10/27/2023	8.750	358,154		470,000
100134346	Waianae	HI		10/27/2023	9.250	928,641		1,200,000
100134347	Miami	FL		10/27/2023	8.750	256,240		330,000
100134348	Charlotte	NC		10/27/2023	9.750	233,982		614,000
100134349	Richmond	VA		10/27/2023	9.375	204,551		261,000
100134350	Tyler	TX		10/27/2023	8.875	275,645		350,000
100134351	Peachtree Cor	GA		10/27/2023	8.750	449,207		633,000
100134353	Conover	NC		10/27/2023	8.500	332,779		439,999
100134354	Modesto	CA		10/27/2023	8.250	312,351		380,000
100134355	Panama City Beach	FL		10/27/2023	7.750	270,107		474,999
100134356	Philadelphia	PA		10/27/2023	9.375	105,707		260,000
100134357	Placentia	CA		10/27/2023	8.875	1,160,412		1,428,000
100134358	Santa Rosa Beach	FL		10/27/2023	8.750	1,393,634		1,730,000
100134359	La Marque	TX		10/27/2023	8.500	162,581		219,000
100134360	Bradenton	FL		10/27/2023	8.750	452,068		601,000
100134361	Clemmons	NC		10/27/2023	10.375	562,166		664,000
100134362	Philadelphia	PA		10/27/2023	9.625	131,382		175,000
100134363	Coral Springs	FL		10/27/2023	8.875	646,528		799,999
100134364	Mcallen	TX		10/27/2023	9.750	923,989		1,225,000
100134365	Broken Arrow	OK		10/27/2023	9.500	485,115		605,000
100134366	Newaygo	MI		10/27/2023	9.250	673,471		829,000
100134367	Miami	FL		10/27/2023	7.625	654,893		900,000
100134368	Coto De Caza Area	CA		10/27/2023	7.625	578,591		1,575,000
100134369	Westlake	OH		10/27/2023	8.500	748,859		1,300,000
100134370	Brooklyn	NY		10/27/2023	8.875	721,721		905,000
100134371	Paso Robles	CA		10/27/2023	8.250	300,451		695,000
100134372	Beaumont	TX		10/27/2023	9.250	376,645		501,999
100134373	Hollister	CA		10/27/2023	9.500	848,863		1,075,000
100134374	Orlando	FL		10/27/2023	9.990	454,075		570,000
100134375	Columbus	OH		10/27/2023	10.375	439,766		486,000
100134376	Fort Worth	TX		10/27/2023	9.875	663,259		780,000
100134377	Palm Beach Gardens	FL		10/27/2023	9.500	566,852		695,000
100134378	Greenacres	FL		10/27/2023	8.750	360,815		465,000
100134379	College Station	TX		10/27/2023	6.990	312,191		668,999
100134380	Los Angeles	CA		10/27/2023	6.990	1,264,722		1,899,999
100134381	San Diego	CA		10/27/2023	7.875	2,129,351		4,099,999
100134382	Alexandria	VA		10/27/2023	9.375	337,748		600,000
100134383	Fullerton	CA		10/27/2023	8.625	1,103,577		1,625,000
100134384	Newbury Park	CA		10/27/2023	9.000	1,452,302		1,699,999
100134385	Thousand Oaks	CA		10/27/2023	8.500	1,476,958		1,841,000
100134386	Boise	ID		10/27/2023	9.375	633,990		775,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100134387	Temple	NH		10/27/2023	8.500	391,584		780,000
100134388	Clifton	NJ		10/27/2023	7.250	150,368		200,000
100134389	Phoenix	AZ		10/27/2023	9.875	586,806		789,000
100134390	Wellington	FL		10/27/2023	7.500	443,871		565,000
100134391	Chicago	IL		10/27/2023	9.990	355,095		440,000
100134392	Paterson	NJ		10/27/2023	8.990	360,847		469,999
100134393	Valley Spgs	CA		10/27/2023	9.250	416,894		514,999
100134394	Netherlands	NLD		10/27/2023	6.100	464,993		
100134395	Netherlands	NLD		10/27/2023	5.000	196,988		
100134396	Netherlands	NLD		10/27/2023	5.700	161,310		
100134397	Netherlands	NLD		10/27/2023	6.100	1,236,460		
100134398	Netherlands	NLD		10/27/2023	6.100	1,316,777		
100134399	Netherlands	NLD		10/27/2023	6.300	206,077		
100134400	Netherlands	NLD		10/27/2023	5.840	66,855		
100134401	Netherlands	NLD		10/27/2023	6.350	1,044,122		
100134402	Netherlands	NLD		10/27/2023	5.840	2,505,827		
100134403	Netherlands	NLD		10/27/2023	6.250	268,005		
100134404	Netherlands	NLD		10/27/2023	6.100	338,177		
100134405	Netherlands	NLD		10/27/2023	5.120	944,089		
100134406	Netherlands	NLD		10/27/2023	6.200	309,115		
100134407	Netherlands	NLD		10/27/2023	6.200	177,543		
100134408	Netherlands	NLD		10/27/2023	6.700	237,781		
100134409	Netherlands	NLD		10/27/2023	6.260	6,039		
100134410	Netherlands	NLD		10/27/2023	5.120	1,349,109		
100134411	Netherlands	NLD		10/27/2023	5.120	21,829		
100134412	Netherlands	NLD		10/27/2023	6.350	237,781		
100134413	Netherlands	NLD		10/27/2023	6.250	433,289		
100134414	Netherlands	NLD		10/27/2023	6.350	317,041		
100134415	Netherlands	NLD		10/27/2023	6.250	1,610,545		
100134416	Netherlands	NLD		10/27/2023	5.120	31,182		
100134417	Netherlands	NLD		10/27/2023	6.250	1,585,205		
100134418	Netherlands	NLD		10/27/2023	6.350	917,305		
100134419	Netherlands	NLD		10/27/2023	5.470	3,714		
100134420	Netherlands	NLD		10/27/2023	6.550	185,469		
100134421	Netherlands	NLD		10/27/2023	5.470	82,944		
100134422	Netherlands	NLD		10/27/2023	6.250	245,284		
100134423	Netherlands	NLD		10/27/2023	6.350	147,952		
100134424	Netherlands	NLD		10/27/2023	6.200	339,234		
100134425	Netherlands	NLD		10/27/2023	6.350	343,461		
100134426	Netherlands	NLD		10/27/2023	6.350	258,917		
100134427	Netherlands	NLD		10/27/2023	6.450	459,709		
100134428	Netherlands	NLD		10/27/2023	6.700	15,852		
100134429	Netherlands	NLD		10/27/2023	6.260	208,665		
100134430	Palm City	FL		10/30/2023	7.624	347,540		700,000
100134431	Rowlett	TX		10/30/2023	7.499	250,472		502,000
100134432	Corona Del Mar	CA		10/30/2023	7.749	3,491,177		6,000,000
100134433	Port Saint Lucie	FL		10/30/2023	8.624	268,367		360,000
100134434	Broadway	VA		10/30/2023	11.249	323,956		400,000
100134435	Lake Worth	FL		10/30/2023	10.374	275,540		420,000
100134436	Philadelphia	PA		10/30/2023	10.624	117,515		165,000
100134437	Meriden	CT		10/30/2023	9.999	258,307		349,999
100134438	Yonkers	NY		10/30/2023	7.499	458,540		735,000
100134439	Glen Cove	NY		10/30/2023	7.499	1,172,249		1,485,000
100134440	Lake Peekskill	NY		10/30/2023	9.249	250,805		305,000
100134441	Ozone Park	NY		10/30/2023	8.374	755,385		1,075,000

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100134442	New York	NY		10/30/2023	7.374	450,462		880,000
100134443	Paterson	NJ		10/30/2023	8.499	327,633		435,000
100134444	Brooklyn	NY		10/30/2023	8.874	311,647		400,000
100134445	Las Vegas	NV		10/30/2023	9.499	1,528,468		1,950,000
100134447	Bayonne	NJ		10/30/2023	8.374	615,427		779,999
100134448	Littleton	CO		10/30/2023	8.999	1,453,666		1,900,000
100134449	Plymouth	PA		10/30/2023	9.124	187,140		240,000
100134450	Willis	TX		10/30/2023	8.624	331,548		685,000
100134451	Cortlandt Manor	NY		10/30/2023	7.499	465,431		590,000
100134452	Upper Darby	PA		10/30/2023	9.749	151,931		194,999
100134453	Leander	TX		10/30/2023	7.750	1,838,872		2,400,000
100134454	Sylvania	OH		10/30/2023	10.625	108,747		148,000
100134455	Provincetown	MA		10/30/2023	7.874	363,663		592,000
100134456	North Arlington	NJ		10/30/2023	8.874	554,971		899,999
100134457	Brooklyn	NY		10/30/2023	7.874	1,487,867		2,100,000
100134458	Baltimore	MD		10/30/2023	8.499	85,567		130,000
100134459	Boerne	TX		10/30/2023	7.249	1,190,445		2,007,000
100134460	Peachtree Corners	GA		10/30/2023	8.874	454,058		634,000
100134461	Hallandale Beach	FL		10/30/2023	8.874	201,733		255,000
100134462	Manhasset	NY		10/30/2023	7.990	1,957,739		2,450,000
100134463	Henderson	NV		10/30/2023	9.874	1,080,506		1,300,000
100134464	Sunnyvale	CA		10/30/2023	7.999	1,568,081		2,192,000
100134465	Ozone Park	NY		10/30/2023	7.999	627,559		775,000
100134466	Atlanta	GA		10/30/2023	8.874	311,148		334,000
100134467	Laguna Niguel	CA		10/30/2023	7.499	756,383		1,525,000
100134468	Cinnaminson	NJ		10/30/2023	8.999	380,570		540,000
100134469	Forestport	NY		10/30/2023	9.249	133,053		270,000
100134470	Reedley	CA		10/30/2023	8.749	179,103		445,000
100134471	Los Angeles	CA		10/30/2023	8.124	1,013,463		1,450,000
100134472	Forestburgh	NY		10/30/2023	9.124	566,032		700,000
100134473	Loganville	GA		10/30/2023	9.624	301,439		365,000
100134474	Fresno	CA		10/30/2023	7.499	167,983		318,700
100134475	Poughkeepsie	NY		10/30/2023	9.499	250,088		338,000
100134476	Collierville	TN		10/30/2023	8.749	634,508		774,900
100134477	Parkville	MD		10/30/2023	8.124	241,713		300,000
100134478	Fresno	CA		10/30/2023	8.374	493,530		617,000
100134479	Cape Coral	FL		10/30/2023	8.249	241,582		335,000
100134481	Kenner	LA		10/30/2023	7.499	267,713		477,000
100134482	Encino	CA		10/30/2023	7.874	493,459		1,145,000
100134483	San Diego	CA		10/30/2023	9.499	727,107		820,000
100134484	West Milford	NJ		10/30/2023	8.624	229,293		280,000
100134485	Brick Township	NJ		10/30/2023	10.499	437,833		530,000
100134486	Naples	FL		10/30/2023	8.624	1,145,823		1,785,000
100134487	Ewing	NJ		10/30/2023	9.249	229,830		340,000
100134488	Humble	TX		10/30/2023	7.499	160,778		280,000
100134489	Riverside	NJ		10/30/2023	8.999	242,725		345,000
100134490	Fresno	CA		10/30/2023	7.999	1,030,644		1,351,000
100134491	Lebanon	PA		10/30/2023	9.249	118,321		158,000
100134492	Harrisburg	PA		10/30/2023	8.624	111,877		165,000
100134493	Hialeah	FL		10/30/2023	7.499	299,580		500,000
100134494	North Middletown	NJ		10/30/2023	8.124	374,959		612,000
100134495	Davenport	FL		10/30/2023	8.499	478,162		600,000
100134496	Front Royal	VA		10/30/2023	8.999	393,042		490,000
100134497	Hamden	CT		10/30/2023	8.499	219,567		289,999
100134498	Kennesaw	GA		10/30/2023	8.249	303,713		499,999

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100134499	Shelton	CT		10/30/2023	7.999	198,235		260,000
100134500	Lighthouse Point	FL		10/30/2023	8.749	727,261		900,000
100134501	Naples	FL		10/30/2023	7.999	381,528		515,000
100134502	San Marcos	CA		10/30/2023	9.999	1,399,160		1,550,000
100134503	Ridgefield	CT		10/30/2023	7.990	934,112		1,235,000
100134504	Hollywood	FL		10/30/2023	7.749	491,496		652,000
100134505	Feeding Hills	MA		10/30/2023	8.499	272,693		395,000
100134506	Feeding Hills	MA		10/30/2023	8.499	303,869		415,000
100134507	Meadowlakes	TX		10/30/2023	8.124	645,281		795,000
100134508	Westlake	FL		10/30/2023	8.874	1,040,369		1,310,000
100134509	Morton	PA		10/30/2023	9.125	410,063		530,000
100134510	Rowlett	TX		10/30/2023	10.124	290,692		375,000
100134511	Hempstead	NY		10/30/2023	8.750	335,829		475,000
100134512	Elk Grove	CA		10/30/2023	7.250	575,038		852,000
100134514	Branson	MO		10/30/2023	8.750	138,749		186,000
100134515	Fort Pierce	FL		10/30/2023	8.375	164,402		264,000
100134517	Palm Springs	CA		10/30/2023	8.750	1,834,987		2,350,000
100134518	Branson	MO		10/30/2023	8.750	138,830		186,000
100134520	Everett	WA		10/30/2023	9.124	506,522		740,000
100134521	Napa	CA		10/30/2023	8.875	1,648,797		5,749,999
100134522	Boca Raton	FL		10/30/2023	7.750	888,088		1,125,000
100134523	Rosedale	NY		10/30/2023	9.000	676,154		950,000
100134524	Sherman Oaks	CA		10/30/2023	7.875	2,728,206		3,775,000
100134525	Panorama City	CA		10/30/2023	11.249	580,279		739,999
100134527	Fort Worth	TX		10/30/2023	8.124	205,917		540,000
100134528	Columbus	OH		10/30/2023	9.749	127,937		162,000
100134529	Philadelphia	PA		10/30/2023	10.250	89,802		126,999
100134530	Rowland Heights	CA		10/30/2023	7.875	512,124		1,340,000
100134532	Binghamton	NY		10/30/2023	9.249	140,473		175,000
100134533	Sevierville	TN		10/30/2023	8.874	1,499,739		1,950,000
100134534	Palm Coast	FL		10/30/2023	7.749	249,665		308,000
100134535	North Port	FL		10/30/2023	7.999	511,288		640,000
100134536	Louisville	KY		10/30/2023	9.125	241,014		310,000
100134537	Sterling Heights	MI		10/30/2023	8.875	346,728		476,000
100134538	Rio Linda	CA		10/30/2023	8.875	650,277		899,999
100134540	East Islip	NY		10/30/2023	8.500	414,555		550,000
100134541	Marysville	OH		10/30/2023	8.124	297,180		455,000
100134542	Columbus	OH		10/30/2023	9.875	192,467		225,000
100134543	Rochester	MN		10/30/2023	8.374	109,561		158,000
100134544	Massapequa	NY		10/30/2023	7.999	358,630		655,000
100134545	Mishawaka	IN		10/30/2023	9.000	104,904		145,000
100134546	Rancho Santa Fe	CA		10/30/2023	8.249	836,690		1,100,000
100134547	Anna Maria	FL		10/30/2023	7.999	1,709,876		2,500,000
100134548	Pompton Plains	NJ		10/30/2023	8.749	475,690		605,000
100134549	San Bernardino	CA		10/30/2023	9.499	338,244		470,000
100134550	Los Angeles	CA		10/30/2023	8.875	3,071,256		4,899,999
100134552	Freeport	NY		10/30/2023	8.999	395,992		510,000
100134553	Kearny	NJ		10/30/2023	10.249	448,080		559,999
100134554	Hutchinson Island	FL		10/30/2023	8.499	781,387		950,000
100134555	Los Angeles	CA		10/30/2023	7.750	369,776		610,000
100134556	Vineland	NJ		10/30/2023	8.999	170,581		280,000
100134557	Norwalk	CT		10/30/2023	8.874	282,418		345,000
100134558	Bennettsville	SC		10/30/2023	9.499	196,230		237,000
100134559	Miami	FL		10/30/2023	8.999	580,989		830,000
100134560	Lanham	MD		10/30/2023	8.750	382,981		479,999

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100134561	Philadelphia	PA		10/30/2023	9.874	109,353		140,000
100134562	Woodbridge	VA		10/30/2023	7.249	198,173		285,000
100134563	Leesburg	VA		10/30/2023	9.999	566,211		734,000
100134564	Land O' Lakes	FL		10/30/2023	8.749	318,215		347,000
100134565	Inglewood	CA		10/30/2023	7.374	423,508		790,000
100134566	Torrance	CA		10/30/2023	7.249	2,229,278		3,000,000
100134567	Lynn	MA		10/30/2023	8.375	301,442		390,000
100134568	Bonaire	GA		10/30/2023	8.750	289,337		340,999
100134569	Saint Louis	MO		10/30/2023	8.875	303,637		380,999
100134570	Bradenton	FL		10/30/2023	8.375	270,109		335,000
100134571	Davison	MI		10/30/2023	7.625	160,029		290,999
100134572	Meridian	ID		10/30/2023	8.625	342,911		483,000
100134573	Las Vegas	NV		10/30/2023	8.999	292,610		370,000
100134574	Saint Petersburg	FL		10/30/2023	8.999	426,556		492,000
100134575	Cave Creek	AZ		10/30/2023	9.500	506,756		563,000
100134576	Panama City Beach	FL		10/30/2023	7.875	257,172		360,000
100134577	Galveston	TX		10/30/2023	9.375	123,975		190,000
100134578	Anchorage	AK		10/30/2023	7.875	382,613		475,000
100134579	Dublin	OH		10/30/2023	9.999	267,133		350,000
100134580	Columbus	OH		10/30/2023	10.125	403,123		575,000
100134581	Oak Creek	WI		10/30/2023	8.125	322,409		409,999
100134582	Washington	DC		10/30/2023	8.750	1,453,500		1,900,000
100134583	Maricopa	AZ		10/30/2023	11.999	222,233		413,000
100134584	Carnelian Bay	CA		10/30/2023	8.500	856,216		1,100,000
100134585	Austin	TX		10/30/2023	8.125	362,710		515,000
100134586	Park City	UT		10/30/2023	8.500	936,338		1,200,000
100134587	Gulf Breeze	FL		10/30/2023	7.999	219,369		310,000
100134589	Pittsboro	NC		10/30/2023	8.875	398,749		525,000
100134590	Cooper City	FL		10/30/2023	8.125	1,086,634		1,429,999
100134615	Lakeland	FL		10/30/2023	7.500	327,967		510,000
100134616	Bradenton	FL		10/30/2023	8.625	230,085		333,000
100134617	Jensen Beach	FL		10/30/2023	8.250	256,823		372,000
100134618	Corpus Christi	TX		10/30/2023	8.500	229,348		315,000
100134619	Commerce City	CO		10/30/2023	8.500	478,388		595,000
100134620	North Haledon	NJ		10/30/2023	7.875	282,641		504,999
100134621	Pembroke Pines	FL		10/30/2023	8.375	146,854		189,999
100134622	Wesley Chapel	FL		10/30/2023	8.250	346,250		775,000
100134623	Scott Township	PA		10/30/2023	8.875	148,324		195,000
100134624	Casselberry	FL		10/30/2023	8.375	328,659		510,000
100134625	Los Angeles	CA		10/30/2023	8.500	645,945		970,000
100134628	Port Charlotte	FL		10/30/2023	8.000	171,388		284,000
100134629	Van Nuys	CA		10/30/2023	7.875	698,159		1,100,000
100134632	Friendswood	TX		10/30/2023	8.750	336,307		415,000
100134634	Erie	PA		10/30/2023	9.375	84,299		101,999
100134635	Quincy	MA		10/30/2023	8.125	519,672		651,000
100134636	Mansfield	TX		10/30/2023	7.875	274,331		575,000
100134637	Houston	TX		10/30/2023	8.625	309,770		435,999
100134638	Bedford	TX		10/30/2023	7.750	247,506		382,000
100134640	Philadelphia	PA		10/30/2023	7.875	544,647		795,000
100134641	Livingston	LA		10/30/2023	8.000	161,553		235,000
100134642	Auburndale	FL		10/30/2023	8.875	167,764		272,000
100134643	Dearborn	MI		10/30/2023	8.000	281,370		351,000
100134644	Winter Haven	FL		10/30/2023	7.750	147,938		259,999
100134645	Gardena Area City Of Los Ange	CA		10/30/2023	8.000	378,532		740,000
100134646	Carmel	IN		10/30/2023	8.125	468,302		870,000

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100134647	Granger	IN		10/30/2023	8.125	328,193		600,000
100134648	Mesquite	TX		10/30/2023	7.750	233,816		360,000
100134650	Coral Springs	FL		10/30/2023	8.750	355,252		445,000
100134651	Park Forest	IL		10/30/2023	9.500	114,322		155,000
100134652	Fort Lauderdale	FL		10/30/2023	7.875	174,688		530,000
100134653	Houston	TX		10/30/2023	7.875	128,798		240,000
100134654	Duluth	GA		10/30/2023	8.250	1,021,833		1,600,000
100134655	Hawthorne	CA		10/30/2023	9.125	646,799		787,000
100134656	Monroe	NJ		10/30/2023	8.000	264,189		620,000
100134657	Hanford	CA		10/30/2023	8.875	277,053		382,999
100134658	Brick	NJ		10/30/2023	8.250	254,565		500,000
100134659	Puyallup	WA		10/30/2023	7.875	498,892		655,000
100134660	Covina Area	CA		10/30/2023	8.500	612,451		750,000
100134661	Markham	IL		10/30/2023	9.625	78,700		97,000
100134662	Atlanta	GA		10/30/2023	8.000	231,085		308,999
100134663	Lakeville	PA		10/30/2023	8.125	268,517		575,000
100134664	(North Hills Area) In The City	CA		10/30/2023	7.875	619,067		984,999
100134665	Glendale	CA		10/30/2023	7.875	1,525,256		2,200,000
100134666	Pasadena	TX		10/30/2023	8.375	213,967		275,000
100134667	Lehigh Acres	FL		10/30/2023	9.250	419,339		534,999
100134668	Upper Darby	PA		10/30/2023	8.000	129,043		213,000
100134670	Temple	TX		10/30/2023	8.750	281,389		340,000
100134671	San Jose	CA		10/30/2023	7.500	348,752		849,999
100134672	Westminster	CA		10/30/2023	8.250	1,085,292		1,419,999
100134673	Wilmington	DE		10/30/2023	8.625	364,101		486,000
100134674	Fountain Valley	CA		10/30/2023	8.250	1,086,137		1,480,000
100134675	Palm Coast	FL		10/30/2023	7.750	667,288		950,000
100134676	Philadelphia	PA		10/30/2023	9.250	116,864		170,000
100134677	Plantation	FL		10/30/2023	8.500	189,893		264,999
100134678	Ontario	OR		10/30/2023	8.250	175,194		430,000
100134679	Baltimore	MD		10/30/2023	9.000	163,050		218,000
100134680	Ramrod Key	FL		10/30/2023	7.875	712,534		1,033,000
100134682	Kissimmee	FL		10/30/2023	7.625	200,526		260,999
100134683	San Francisco	CA		10/30/2023	7.500	1,103,787		1,400,000
100134684	Victorville	CA		10/30/2023	8.375	375,539		525,000
100134685	Ocala	FL		10/30/2023	8.625	271,241		362,000
100134686	Compton	CA		10/30/2023	7.750	256,003		630,000
100134687	New Hartford	NY		10/30/2023	8.625	153,659		206,999
100134688	Moreno Valley	CA		10/30/2023	7.750	602,133		752,000
100134690	Dearborn Heights	MI		10/30/2023	8.625	139,240		174,999
100134691	Cartersville	GA		10/30/2023	8.125	215,343		289,000
100134692	Cartersville	GA		10/30/2023	8.125	209,960		281,900
100134693	Rex	GA		10/30/2023	7.500	239,062		345,000
100134694	Manor	TX		10/30/2023	7.125	294,151		435,000
100134695	Yuba City	CA		10/30/2023	7.625	382,480		550,000
100134697	Lawrenceville	GA		10/30/2023	7.625	179,297		329,000
100134698	Northridge Area	CA		10/30/2023	8.875	920,920		1,240,000
100134699	Apple Valley	CA		10/30/2023	7.750	252,677		510,000
100134700	Hayward	CA		10/30/2023	8.125	698,422		874,999
100134701	Cincinnati	OH		10/30/2023	8.250	159,856		230,000
100134702	San Jose	CA		10/30/2023	7.625	565,734		945,000
100134703	Burbank	IL		10/30/2023	7.625	211,463		438,000
100134704	South Bend	IN		10/30/2023	8.625	105,479		144,000
100134705	Columbia	SC		10/30/2023	9.000	259,717		340,000
100134707	Dearborn	MI		10/30/2023	8.750	140,902		184,000

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100134710	Tampa	FL		10/30/2023	8.000	213,494		312,000
100134711	Glendale	CA		10/30/2023	9.125	818,439		1,000,000
100134712	Houston	TX		10/30/2023	7.500	134,294		324,999
100134713	Merced	CA		10/30/2023	8.875	311,675		400,000
100134714	Doral	FL		10/30/2023	8.000	251,341		430,000
100134715	Saint Augustine	FL		10/30/2023	8.125	443,080		725,000
100134716	Altamonte Springs	FL		10/30/2023	8.250	160,891		243,000
100134717	Mesa	AZ		10/30/2023	7.625	307,907		441,000
100134718	Las Vegas	NV		10/30/2023	7.500	267,386		450,000
100134719	Van Nuys Area Los Angeles	CA		10/30/2023	8.750	674,648		830,000
100134720	San Jose	CA		10/30/2023	7.250	489,463		1,600,000
100134722	Buford	GA		10/30/2023	7.500	272,720		655,000
100134723	Tampa	FL		10/30/2023	8.250	501,396		679,999
100134724	Los Angeles	CA		10/30/2023	7.875	1,505,803		4,450,000
100134725	Lexington	SC		10/30/2023	7.875	130,638		262,999
100134726	City Of Burbank	CA		10/30/2023	8.625	940,636		1,300,000
100134727	Jamison	PA		10/30/2023	7.750	281,626		471,500
100134728	Greenwood	SC		10/30/2023	9.000	377,881		480,000
100134729	(North Hills Area) Los Angeles	CA		10/30/2023	8.000	565,797		700,000
100134730	Carlisle	PA		10/30/2023	8.250	154,273		214,499
100134731	Los Angeles	CA		10/30/2023	7.750	754,537		1,160,000
100134732	Davenport	FL		10/30/2023	8.375	208,496		559,000
100134734	Rockledge	FL		10/30/2023	8.250	286,617		349,999
100134735	Las Vegas	NV		10/30/2023	8.125	565,571		700,000
100134736	Panorama City Area Los Angele	CA		10/30/2023	8.875	470,237		594,999
100134737	Melissa	TX		10/30/2023	7.875	174,925		353,000
100134738	Jackson	NJ		10/30/2023	8.000	348,992		510,000
100134739	Millville	NJ		10/30/2023	9.625	156,021		204,000
100134740	Frisco	TX		10/30/2023	8.500	305,243		385,000
100134741	Stuart	FL		10/30/2023	8.500	176,908		224,999
100134742	Altamonte Springs	FL		10/30/2023	8.000	204,106		290,000
100134743	Orlando	FL		10/30/2023	8.875	375,377		620,000
100134744	Riverside	CA		10/30/2023	8.250	462,507		760,000
100134745	Chula Vista	CA		10/30/2023	8.750	796,413		999,999
100134746	Winchester	CA		10/30/2023	7.625	323,285		538,000
100134747	Inglewood	CA		10/30/2023	8.750	514,259		780,000
100134748	Garland	TX		10/30/2023	8.500	277,382		350,000
100134749	Fresno	CA		10/30/2023	8.500	177,122		275,000
100134750	Gainesville	FL		10/30/2023	7.875	223,527		361,000
100134751	Philadelphia	PA		10/30/2023	8.875	126,506		149,999
100134752	Parrish	FL		10/30/2023	8.375	343,610		520,000
100134753	Orlando	FL		10/30/2023	7.875	585,454		748,000
100134754	Wesley Chapel	FL		10/30/2023	7.625	347,064		438,000
100134756	Odessa	FL		10/30/2023	8.500	382,553		494,999
100134758	Scottsdale	AZ		10/30/2023	8.750	777,449		1,023,999
100134759	Port Orange	FL		10/30/2023	8.000	153,370		386,000
100134760	Kissimmee	FL		10/30/2023	8.250	260,257		372,000
100134761	Holly Hill	FL		10/30/2023	8.000	153,401		415,000
100134762	Cypress	TX		10/30/2023	7.875	270,824		390,000
100134763	Winchester	CA		10/30/2023	8.375	433,501		622,000
100134765	Lake Hiawatha	NJ		10/30/2023	8.750	299,080		430,000
100134766	Floresville	TX		10/30/2023	8.000	386,426		555,000
100134767	Houston	TX		10/30/2023	8.375	133,388		188,000
100134768	Bradenton	FL		10/30/2023	7.625	210,620		511,000
100134769	Porter	TX		10/30/2023	7.625	266,409		420,000

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100134770	Seminole	FL		10/30/2023	7.625	195,505		390,000
100134772	Kissimmee	FL		10/30/2023	8.375	190,486		377,000
100134775	Wilton	CA		10/30/2023	7.375	590,191		859,999
100134776	Arlington	TX		10/30/2023	7.500	203,455		345,000
100134777	Lutz	FL		10/30/2023	7.750	489,705		708,000
100134778	Sacramento	CA		10/30/2023	9.125	337,559		470,000
100134780	Lemon Grove	CA		10/30/2023	8.125	545,975		670,000
100134781	Land O' Lakes	FL		10/30/2023	8.125	328,747		415,000
100134782	Winter Springs	FL		10/30/2023	8.750	248,722		382,000
100134784	Gun Barrel City	TX		10/30/2023	9.125	321,086		410,000
100134785	Victorville	CA		10/30/2023	8.000	307,161		400,000
100134786	Huntington Beach	CA		10/30/2023	7.625	696,501		1,100,000
100134787	Homeland	CA		10/30/2023	9.125	585,988		729,999
100134788	Hawthorne	CA		10/30/2023	8.375	674,455		1,268,000
100134789	Tampa	FL		10/30/2023	8.125	332,529		449,999
100134790	Championsgate	FL		10/30/2023	7.500	404,369		741,000
100134791	Glendora	CA		10/30/2023	7.875	744,963		985,000
100134793	Harrington Park	NJ		10/30/2023	8.000	387,599		600,000
100134794	Land O' Lakes	FL		10/30/2023	7.875	271,758		359,999
100134795	Winter Garden	FL		10/30/2023	8.500	420,192		511,000
100134796	San Joaquin	CA		10/30/2023	7.750	152,276		269,000
100134797	San Joaquin	CA		10/30/2023	7.750	347,116		506,000
100134798	Kissimmee	FL		10/30/2023	7.750	252,043		372,000
100134799	Houston	TX		10/30/2023	7.750	211,355		303,000
100134802	Orlando	FL		10/30/2023	8.375	295,475		378,000
100134803	Anaheim	CA		10/30/2023	7.750	333,651		1,100,000
100134805	Houston	TX		10/30/2023	7.625	234,587		300,000
100134807	San Lorenzo	CA		10/30/2023	8.125	647,542		865,000
100134809	Placentia	CA		10/30/2023	7.875	333,837		850,000
100134810	Orlando	FL		10/30/2023	7.500	259,719		375,000
100134811	San Gabriel	CA		10/30/2023	8.375	670,989		935,000
100134812	Cedar Hill	TX		10/30/2023	7.625	313,060		459,000
100134813	Hideaway	TX		10/30/2023	8.625	257,039		313,500
100134814	Compton	CA		10/30/2023	8.125	457,197		560,000
100134815	Deltona	FL		10/30/2023	8.125	269,670		390,999
100134816	Area Of Sun Valley Los Angele	CA		10/30/2023	6.875	720,433		947,999
100134817	Los Angeles Arleta Area	CA		10/30/2023	8.625	547,477		700,000
100134818	San Antonio	TX		10/30/2023	8.250	308,968		427,000
100134819	College Station	TX		10/30/2023	7.625	243,777		374,999
100134821	Tujunga Area	CA		10/30/2023	8.000	409,861		705,000
100134822	Houston	TX		10/30/2023	8.375	207,585		317,000
100134823	Riverside	CA		10/30/2023	8.375	653,877		855,000
100134824	Pennsauken	NJ		10/30/2023	9.000	157,699		208,000
100134825	Lake Wales	FL		10/30/2023	8.125	153,958		318,000
100134826	San Diego	CA		10/30/2023	8.250	431,165		1,115,000
100134827	Westminster	CA		10/30/2023	7.625	677,949		1,175,000
100134828	Sugar Land	TX		10/30/2023	7.750	314,760		583,000
100134830	Houston	TX		10/30/2023	7.875	152,627		285,000
100134831	Los Angeles	CA		10/30/2023	9.125	367,726		499,999
100134832	Daytona Beach	FL		10/30/2023	9.000	491,242		650,000
100134833	Naples	FL		10/30/2023	7.375	447,455		651,000
100134834	Utica	NY		10/30/2023	8.750	113,269		160,000
100134835	Garden Grove	CA		10/30/2023	7.500	178,736		500,000
100134836	Rossville	GA		10/30/2023	8.125	157,307		207,000
100134837	Weymouth	MA		10/30/2023	7.750	479,656		960,000

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100134838	Aventura	FL		10/30/2023	8.250	130,480		191,999
100134839	Raleigh	NC		10/30/2023	7.500	248,550		425,000
100134840	Houston	TX		10/30/2023	8.375	124,709		260,000
100134841	Rancho Palos Verdes	CA		10/30/2023	7.875	1,768,568		2,850,000
100134842	San Francisco	CA		10/30/2023	7.500	844,298		1,450,000
100134843	San Diego	CA		10/30/2023	7.875	681,058		970,000
100134845	Allentown	PA		10/30/2023	9.125	78,718		100,000
100134846	Davenport	FL		10/30/2023	8.375	431,047		554,000
100134847	Miami	FL		10/30/2023	7.625	148,444		300,000
100134850	Dublin	CA		10/30/2023	8.375	2,046,014		3,100,000
100134851	Colonie	NY		10/30/2023	7.625	148,362		300,000
100134852	Pico Rivera	CA		10/30/2023	8.250	154,164		535,000
100134853	Winter Garden	FL		10/30/2023	7.625	500,095		642,000
100134854	Eden	NC		10/30/2023	9.625	299,543		411,500
100134856	Miami	FL		10/30/2023	8.000	360,194		630,000
100134857	San Antonio	TX		10/30/2023	8.375	83,345		146,000
100134859	Baltimore	MD		10/30/2023	8.875	78,604		105,000
100134860	Bronx	NY		10/30/2023	7.875	423,352		715,000
100134862	Bluffton	SC		10/30/2023	9.000	601,921		747,000
100134863	Grand Saline	TX		10/30/2023	8.500	108,318		209,000
100134866	Irondequoit	NY		10/30/2023	9.000	172,649		255,000
100134867	Apex	NC		10/30/2023	7.625	291,047		490,000
100134868	Costa Mesa	CA		10/30/2023	8.875	897,437		1,190,000
100134869	Lincoln	RI		10/30/2023	8.625	515,168		692,000
100134870	Slingerlands	NY		10/30/2023	7.875	192,655		279,999
100134871	Beaumont	TX		10/30/2023	9.625	60,441		79,999
100134872	Pendergrass	GA		10/30/2023	7.875	228,352		330,000
100134873	Irvine	CA		10/30/2023	8.875	884,076		1,275,000
100134874	Queensbury	NY		10/30/2023	7.875	228,034		360,000
100134876	Foxboro	MA		10/30/2023	7.750	519,676		990,000
100134877	Philadelphia	PA		10/30/2023	8.375	127,351		169,999
100134878	Vidalia	GA		10/30/2023	8.750	120,511		178,000
100134880	West Palm Beach	FL		10/30/2023	8.000	390,701		550,000
100134881	Newark	DE		10/30/2023	8.750	246,350		373,000
100134882	El Monte	CA		10/30/2023	8.000	192,753		581,999
100134883	Taylor	MI		10/30/2023	7.750	117,174		290,000
100134884	Cliffside Park	NJ		10/30/2023	8.250	1,295,893		2,200,000
100134885	Las Vegas	NV		10/30/2023	7.625	270,483		448,000
100134886	Indianapolis	IN		10/30/2023	7.875	100,561		245,000
100134888	Harrisburg	PA		10/30/2023	9.500	77,018		96,000
100134889	Columbus	OH		10/30/2023	8.000	233,186		380,000
100134890	Chesapeake	VA		10/30/2023	7.625	239,670		435,999
100134892	Monticello	NY		10/30/2023	8.875	212,372		280,000
100134893	Wilmington	DE		10/30/2023	8.875	226,760		339,999
100134894	Medina	TN		10/30/2023	8.500	324,299		430,000
100134895	Kansas City	MO		10/30/2023	9.250	315,125		405,000
100134897	East Northport	NY		10/30/2023	8.625	652,556		805,000
100134898	Buford	GA		10/30/2023	8.625	333,783		418,000
100134899	Garden Grove	CA		10/30/2023	7.875	623,738		835,000
100134900	Brooksville	FL		10/30/2023	8.375	276,745		366,000
100134901	Philadelphia	PA		10/30/2023	9.375	133,819		174,000
100134902	Santa Monica	CA		10/30/2023	8.250	2,715,856		3,800,000
100134904	San Leandro	CA		10/30/2023	9.000	327,736		479,999
100134905	Los Angeles	CA		10/30/2023	8.000	599,802		1,350,000
100134906	Sherman Oaks Area Los Angeles	CA		10/30/2023	7.875	847,123		2,400,000

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100134908	Doral	FL		10/30/2023	7.625	208,208		410,000
100134909	Durham	NC		10/30/2023	8.000	270,842		620,000
100134910	(Pacoima Area) Los Angeles	CA		10/30/2023	8.250	436,101		720,000
100134911	Shelby	NC		10/30/2023	8.500	230,413		303,000
100134913	Land O'Lakes	FL		10/30/2023	8.250	321,638		452,000
100134914	Enfield	CT		10/30/2023	8.125	286,852		380,000
100134915	Gainesville	FL		10/30/2023	7.625	404,764		519,000
100134917	Greensboro	NC		10/30/2023	8.375	219,852		284,500
100134918	Detroit	MI		10/30/2023	8.750	102,565		143,000
100134919	Fountain Valley	CA		10/30/2023	7.625	721,517		1,180,000
100134920	Bixby	OK		10/30/2023	7.625	251,659		350,999
100134921	Drexel Hill	PA		10/30/2023	8.625	270,946		386,000
100134922	South Bend	IN		10/30/2023	8.375	106,976		150,000
100134923	Lakeland	FL		10/30/2023	8.625	234,197		298,000
100134924	Seminole	FL		10/30/2023	7.875	460,802		920,000
100134925	Memphis	TN		10/30/2023	9.625	92,029		124,999
100134927	Seattle	WA		10/30/2023	8.375	852,545		1,200,000
100134928	San Diego	CA		10/30/2023	8.125	471,158		925,000
100134929	Lawrenceville	GA		10/30/2023	8.375	246,277		345,000
100134930	Saint Cloud	FL		10/30/2023	7.625	246,390		367,000
100134931	East Quogue	NY		10/30/2023	7.750	1,788,938		2,800,000
100134932	June Lake	CA		10/30/2023	7.875	833,546		1,340,000
100134933	Orland Park	IL		10/30/2023	8.500	192,111		439,999
100134934	Silver Spring	MD		10/30/2023	8.125	349,615		704,999
100134935	Honolulu	HI		10/30/2023	8.000	492,888		1,170,000
100134936	Glendale	CA		10/30/2023	8.125	505,352		648,000
100134937	Henderson	NV		10/30/2023	7.750	217,992		400,000
100134938	Fort Oglethorpe	GA		10/30/2023	7.625	265,007		431,500
100134939	Glassboro	NJ		10/30/2023	8.750	256,730		321,000
100134940	Winter Haven	FL		10/30/2023	8.750	246,621		300,000
100134942	Henderson	NV		10/30/2023	7.750	217,979		400,000
100134944	Area Of Corona	CA		10/30/2023	7.875	503,132		1,050,000
100134945	Potomac	MD		10/30/2023	8.125	403,106		1,590,000
100134946	Columbia	SC		10/30/2023	8.375	203,783		265,000
100134947	Winter Haven	FL		10/30/2023	7.750	188,349		314,999
100134949	Greensboro	NC		10/30/2023	7.625	72,525		100,000
100134950	Tampa	FL		10/30/2023	8.125	453,718		630,000
100134951	Las Vegas	NV		10/30/2023	7.875	316,259		525,000
100134953	Lawrenceville	GA		10/30/2023	8.375	303,648		449,999
100134954	York	PA		10/30/2023	9.250	126,631		165,000
100134955	Dana Point	CA		10/30/2023	7.625	1,732,139		3,700,000
100134956	Fullerton	CA		10/30/2023	7.750	498,274		850,000
100134957	Murray	UT		10/30/2023	7.875	245,770		605,000
100134958	Fort Lee	NJ		10/30/2023	8.625	235,143		290,000
100134959	Fresno	CA		10/30/2023	8.375	191,716		270,000
100134962	Baltimore	MD		10/30/2023	8.625	172,053		224,000
100134963	San Diego	CA		10/30/2023	7.500	317,953		760,000
100134964	Kannapolis	NC		10/30/2023	9.625	184,568		240,000
100134965	Lake Forest	CA		10/30/2023	8.750	1,145,266		1,405,000
100134966	Palmetto Bay	FL		10/30/2023	8.250	201,739		806,000
100134967	Chicago	IL		10/30/2023	8.000	136,848		205,000
100134969	Sacramento	CA		10/30/2023	8.625	278,070		415,000
100134970	Lilburn	GA		10/30/2023	7.750	326,328		475,000
100134971	Savannah	GA		10/30/2023	7.875	642,694		929,999
100134972	Burbank	CA		10/30/2023	8.750	461,029		585,000

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100134973	Fort Walton Beach	FL		10/30/2023	8.125	178,893		274,000
100134974	Dayton	OH		10/30/2023	8.250	191,988		274,999
100134975	Weatherford	TX		10/30/2023	7.500	277,851		500,000
100134977	Humble	TX		10/30/2023	8.875	176,564		235,000
100134978	Leesburg	FL		10/30/2023	8.625	197,317		285,000
100134979	Atlanta	GA		10/30/2023	8.750	338,574		425,000
100134981	Nuevo	CA		10/30/2023	7.500	345,736		700,000
100134982	New London	CT		10/30/2023	9.000	259,213		349,000
100134983	Washington	DC		10/30/2023	8.375	211,567		370,000
100134984	Los Angeles	CA		10/30/2023	8.000	676,504		905,000
100134985	Miami	FL		10/30/2023	8.500	209,464		490,000
100134986	Mobile	AL		10/30/2023	8.625	188,691		249,999
100134988	San Jose	CA		10/30/2023	8.250	827,886		1,040,000
100134989	Fort Worth	TX		10/30/2023	8.000	196,893		285,000
100134990	West Warwick	RI		10/30/2023	8.125	296,504		455,000
100134991	Tampa	FL		10/30/2023	8.625	678,540		940,000
100134992	Stockton	CA		10/30/2023	8.625	445,324		620,000
100134993	Katy	TX		10/30/2023	7.875	366,016		468,000
100134994	Middle Island	NY		10/30/2023	8.875	440,876		570,000
100134995	San Jose	CA		10/30/2023	7.375	591,559		1,357,999
100134996	Allen	TX		10/30/2023	7.500	248,253		500,000
100134997	Glendale	CA		10/30/2023	8.250	915,179		1,125,000
100134999	Holly Springs	GA		10/30/2023	8.750	421,889		542,600
100135000	Corpus Christi	TX		10/30/2023	8.750	144,472		192,000
100135001	Buffalo	NY		10/30/2023	9.250	126,168		160,000
100135002	Miami	FL		10/30/2023	7.625	247,957		476,000
100135003	Vacaville	CA		10/30/2023	8.000	389,572		800,000
100135004	Union City	CA		10/30/2023	7.625	564,316		815,000
100135006	Texas City	TX		10/30/2023	8.500	135,122		170,000
100135008	Riverdale	GA		10/30/2023	7.875	288,359		383,000
100135009	Ocoee	FL		10/30/2023	8.375	417,416		545,000
100135010	Orlando	FL		10/30/2023	8.125	184,584		250,000
100135011	Chicago	IL		10/30/2023	7.375	105,442		235,000
100135012	Columbus	OH		10/30/2023	9.000	130,590		164,000
100135014	Round Rock	TX		10/30/2023	7.875	304,608		382,000
100135015	Bethlehem	PA		10/30/2023	9.250	133,375		180,000
100135016	Davenport	FL		10/30/2023	7.500	399,408		515,000
100135017	Saratoga	CA		10/30/2023	8.375	695,960		5,800,000
100135018	San Francisco	CA		10/30/2023	8.250	1,391,445		1,860,000
100135020	Westminster	CA		10/30/2023	7.625	825,061		1,325,000
100135021	Pinecrest	FL		10/30/2023	7.875	833,301		2,350,000
100135024	Grayson	GA		10/30/2023	8.875	370,927		490,000
100135025	Hahira	GA		10/30/2023	8.250	178,842		224,000
100135026	Greensboro	NC		10/30/2023	8.375	207,054		259,999
100135027	Los Angeles	CA		10/30/2023	7.750	805,703		1,050,000
100135028	Las Vegas	NV		10/30/2023	7.750	437,834		625,000
100135029	San Pablo	CA		10/30/2023	8.125	550,122		682,000
100135030	Sugar Hill	GA		10/30/2023	7.750	204,155		315,000
100135031	Dacula	GA		10/30/2023	7.500	315,134		492,000
100135033	Philadelphia	PA		10/30/2023	8.750	129,602		210,000
100135035	Dillon	SC		10/30/2023	7.875	253,310		340,000
100135036	Houston	TX		10/30/2023	7.875	87,622		125,000
100135037	Marietta	GA		10/30/2023	7.875	706,149		1,260,000
100135038	Merritt Island	FL		10/30/2023	8.875	805,130		1,000,000
100135039	Columbus	OH		10/30/2023	8.000	160,455		215,000

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100135040	Baton Rouge	LA		10/30/2023	8.125	202,769		299,900
100135041	Kissimmee	FL		10/30/2023	8.750	280,362		380,000
100135043	Lithonia	GA		10/30/2023	8.750	206,168		285,000
100135047	Sevierville	TN		11/01/2023	7.375	674,487		853,000
100135049	Orlando	FL		11/01/2023	8.000	292,919		354,999
100135050	Monsey	NY		11/01/2023	6.950	877,950		1,301,076
100135051	Cosby	TN		11/01/2023	7.625	312,567		381,275
100135052	Miami	FL		11/01/2023	7.250	647,031		849,999
100135053	Redondo Beach	CA		11/01/2023	7.625	730,121		1,100,000
100135054	San Diego	CA		11/01/2023	7.125	542,099		760,000
100135055	Wilmington	DE		11/01/2023	7.499	239,144		309,000
100135056	San Antonio	FL		11/01/2023	7.625	288,950		354,999
100135057	Leonardtown	MD		11/01/2023	6.875	399,489		585,497
100135058	Honolulu	HI		11/01/2023	7.375	631,409		910,000
100135059	Round Rock	TX		11/01/2023	7.625	371,551		462,000
100135060	Mechanicsville	VA		11/01/2023	7.500	259,236		355,000
100135061	Saint Paul	MN		11/01/2023	7.125	298,203		429,000
100135062	Las Cruces	NM		11/01/2023	7.624	290,092		352,000
100135063	Crystal Beach	TX		11/01/2023	7.625	593,855		750,000
100135064	Palm Beach Gardens	FL		11/01/2023	7.000	450,948		590,000
100135065	Sherman	TX		11/01/2023	7.625	223,449		290,000
100135066	Aiea	HI		11/01/2023	7.500	593,340		856,999
100135068	Roseville	CA		11/01/2023	6.625	338,541		500,000
100135069	Edmond	OK		11/01/2023	7.499	283,169		348,000
100135070	Paterson	NJ		11/01/2023	7.625	488,805		665,000
100135072	Lynnwood	WA		11/01/2023	7.500	916,883		1,245,000
100135073	Cape Coral	FL		11/01/2023	6.875	478,763		686,000
100135074	Spring Hill	FL		11/01/2023	7.250	401,683		520,000
100135075	Madera	CA		11/01/2023	5.750	285,536		411,000
100135076	Tulare	CA		11/01/2023	5.990	291,306		380,381
100135077	Denton	TX		11/01/2023	5.500	261,333		385,423
100135078	Von Ormy	TX		11/01/2023	5.750	218,593		342,999
100135079	Madera	CA		11/01/2023	5.750	284,453		414,999
100135080	Santa Paula	CA		11/01/2023	6.990	536,036		735,000
100135081	Cedar City	UT		11/01/2023	7.625	278,342		400,000
100135082	Richmond	TX		11/01/2023	7.375	282,847		380,000
100135083	Spring Hill	TN		11/01/2023	5.500	251,223		375,000
100135084	Chincoteague Island	VA		11/01/2023	7.625	238,411		310,225
100135085	Davenport	FL		11/01/2023	7.500	225,379		301,000
100135088	North Plains	OR		11/01/2023	6.990	391,220		538,749
100135089	Bradenton	FL		11/01/2023	6.500	358,304		499,000
100135090	Homosassa	FL		11/01/2023	8.125	224,157		266,000
100135092	Myrtle Beach	SC		11/01/2023	5.875	316,081		490,506
100135093	Destin	FL		11/01/2023	7.500	281,724		399,900
100135094	Avondale	AZ		11/01/2023	7.625	302,285		409,999
100135095	Saddle Brook	NJ		11/01/2023	7.500	333,633		460,000
100135096	Navarre	FL		11/01/2023	7.500	240,877		325,000
100135097	Henderson	NV		11/01/2023	5.990	262,913		339,999
100135098	Humble	TX		11/01/2023	7.500	277,295		375,000
100135099	Pigeon Forge	TN		11/01/2023	7.499	380,241		495,000
100135100	Missoula	MT		11/01/2023	7.625	517,285		780,000
100135101	Charlotte	NC		11/01/2023	7.500	263,014		349,999
100135103	Douglasville	GA		11/01/2023	7.500	225,680		273,000
100135105	Marietta	GA		11/01/2023	7.625	249,266		322,000
100135106	Arlington	TX		11/01/2023	7.625	307,956		380,000

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100135107	Dauphin Island	AL		11/01/2023	7.625	372,744		460,000
100135108	Salem	OR		11/01/2023	7.875	377,664		482,999
100135109	North Fort Myers	FL		11/01/2023	7.125	309,642		427,000
100135110	Durham	NC		11/01/2023	6.750	246,246		341,000
100135111	Vero Beach	FL		11/01/2023	6.750	288,428		398,344
100135112	Denton	TX		11/01/2023	5.375	255,115		380,000
100135113	Newport News	VA		11/01/2023	5.990	232,705		340,000
100135114	Palm Bay	FL		11/01/2023	5.500	275,589		406,000
100135115	Fort Worth	TX		11/01/2023	5.750	241,263		334,999
100135117	Pocono Lake	PA		11/01/2023	7.125	339,236		460,000
100135118	Yorkville	IL		11/01/2023	5.990	234,715		312,313
100135119	Lawrenceville	GA		11/01/2023	6.625	242,152		341,000
100135120	Reddick	FL		11/01/2023	7.625	237,113		301,000
100135121	Grayson	GA		11/01/2023	5.750	266,213		460,000
100135122	Freeport	TX		11/01/2023	7.625	698,810		1,049,999
100135123	New Smyrna Beach	FL		11/01/2023	8.000	240,095		299,999
100135124	N Cape May	NJ		11/01/2023	8.125	313,622		420,274
100135125	Saint Helena Island	SC		11/01/2023	7.625	466,125		625,000
100135126	Suwanee	GA		11/01/2023	6.375	320,477		411,000
100135129	Maurepas	LA		11/01/2023	7.500	268,776		367,272
100135130	Northwood	NH		11/01/2023	7.499	268,974		400,000
100135131	Diamond Bar	CA		11/03/2023	7.875	2,412,299		3,000,000
100135132	Duluth	GA		11/03/2023	7.625	733,037		1,750,000
100135133	Franklin	TN		11/03/2023	7.750	1,009,303		1,300,000
100135134	Placitas	NM		11/03/2023	8.000	277,697		425,000
100135135	Fort Mill	SC		11/03/2023	7.250	331,940		480,000
100135136	Visalia	CA		11/03/2023	9.875	213,460		260,000
100135137	Idaho Falls	ID		11/03/2023	9.500	389,308		480,000
100135138	Riviera Beach	FL		11/03/2023	9.000	161,396		495,000
100135139	Westmont	IL		11/03/2023	9.000	173,075		214,999
100135140	Lynwood	CA		11/03/2023	9.625	629,090		770,000
100135141	Stockton	CA		11/03/2023	9.625	368,823		640,000
100135142	Pasadena	TX		11/03/2023	8.875	105,144		211,000
100135143	Marathon	FL		11/03/2023	8.500	266,916		433,000
100135144	North Las Vegas	NV		11/03/2023	8.875	323,199		400,000
100135145	Port Saint Lucie	FL		11/03/2023	8.875	291,240		364,000
100135146	North Las Vegas	NV		11/03/2023	8.375	334,534		450,000
100135147	Modesto	CA		11/03/2023	10.250	255,781		400,000
100135148	Marina Del Rey	CA		12/15/2023	8.250	1,885,604		2,870,000
100135149	Katy	TX		12/15/2023	8.125	924,048		1,150,000
100135150	Whitefish	MT		12/15/2023	7.750	940,309		1,212,000
100135151	Myrtle Beach	SC		12/15/2023	8.500	621,796		775,000
100135152	Burien	WA		12/15/2023	8.000	369,991		490,000
100135154	Monroe	NY		12/15/2023	8.000	320,678		445,000
100135155	Huntington Beach	CA		12/15/2023	8.375	2,793,478		3,700,000
100135156	Tampa	FL		12/15/2023	8.250	329,610		482,000
100135157	Rogersville	MO		12/15/2023	8.750	247,037		343,000
100135158	Agoura Hills	CA		12/15/2023	8.125	1,421,948		2,065,000
100135159	Mooresville	NC		12/15/2023	9.375	372,289		505,000
100135161	Boiling Springs	SC		12/15/2023	8.375	288,936		395,000
100135162	Jonesboro	GA		12/15/2023	8.000	218,566		320,000
100135163	Rancho Cucamonga	CA		12/15/2023	7.875	399,240		1,590,000
100135164	Morganville	NJ		12/15/2023	8.250	662,057		1,700,000
100135165	Hamden	CT		12/15/2023	8.500	250,791		360,000
100135166	Newark	NJ		12/15/2023	8.750	304,317		500,000

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100135167	Bethlehem	PA		12/15/2023	8.500	208,709		320,000
100135168	Gwynn Oak	MD		12/15/2023	9.500	280,576		365,000
100135169	Randallstown	MD		12/15/2023	9.500	268,982		359,000
100135170	Cypress	TX		12/15/2023	8.063	2,326,900		3,340,000
100135171	Miami	FL		12/15/2023	7.875	188,938		420,000
100135172	Los Angeles	CA		11/07/2023	7.990	1,392,350		1,850,000
100135173	Gaithersburg	MD		11/07/2023	8.875	385,750		510,000
100135174	Fenton	MO		11/07/2023	8.625	185,427		250,000
100135175	Aventura	FL		11/07/2023	9.625	1,072,790		1,400,000
100135176	Los Angeles	CA		11/07/2023	8.000	2,259,499		2,800,000
100135177	Winter Garden	FL		11/07/2023	7.250	1,125,041		1,420,000
100135178	Brooklyn	NY		11/07/2023	8.250	1,985,452		2,815,000
100135179	Las Vegas	NV		11/07/2023	9.750	701,649		1,050,000
100135180	Yucca Valley	CA		11/07/2023	8.750	313,885		440,000
100135181	Severn	MD		11/07/2023	9.125	330,088		411,999
100135182	Encino	CA		11/07/2023	7.125	2,014,582		2,500,000
100135183	San Antonio	TX		11/07/2023	8.375	162,829		290,000
100135184	Henderson	NV		11/07/2023	8.375	319,549		420,000
100135185	East Rockaway	NY		11/07/2023	8.500	594,788		840,000
100135186	Las Vegas	NV		11/07/2023	8.000	615,327		835,000
100135187	New York	NY		11/07/2023	8.375	900,194		1,175,000
100135188	Stone Mountain	GA		11/07/2023	8.875	268,087		334,000
100135189	Chester	MD		11/07/2023	8.125	334,320		453,000
100135190	Wailuku	HI		11/07/2023	8.000	441,694		550,000
100135191	Miami	FL		11/07/2023	8.750	471,360		573,000
100135192	Burbank	CA		11/07/2023	8.250	1,736,319		2,150,000
100135193	West Palm Beach	FL		11/07/2023	8.500	359,234		522,999
100135194	Northridge	CA		11/07/2023	7.500	1,861,575		2,313,931
100135195	Upper Marlboro	MD		11/07/2023	8.875	323,301		405,000
100135196	Lake Worth	FL		11/07/2023	7.875	679,515		900,000
100135197	Prosper	TX		11/07/2023	8.375	620,311		874,999
100135198	Glendale	CA		11/07/2023	8.375	1,248,326		1,539,999
100135199	Lemon Grove	CA		11/07/2023	9.250	550,028		675,000
100135200	North Port	FL		11/07/2023	7.500	314,429		415,000
100135201	Suffern	NY		11/07/2023	8.000	618,925		840,000
100135202	Owatonna	MN		11/07/2023	8.750	246,870		312,000
100135203	Attleboro	MA		11/07/2023	7.875	259,273		550,000
100135204	Brooklyn	NY		11/07/2023	8.125	725,932		966,000
100135205	Celina	TX		11/07/2023	7.750	839,099		1,160,000
100135206	Broken Bow	OK		11/07/2023	8.875	219,420		561,500
100135207	Lawrenceville	GA		11/07/2023	8.125	510,233		740,999
100135208	Hampstead	NC		11/08/2023	8.000	497,793		658,000
100135209	Charleston	SC		11/08/2023	7.625	587,809		839,999
100135210	Lewes	DE		11/08/2023	7.625	660,598		902,000
100135211	Branson West	MO		11/08/2023	7.625	315,059		500,000
100135212	Villa Rica	GA		11/08/2023	7.875	390,718		521,000
100135213	Miramar Beach	FL		11/08/2023	7.625	480,627		675,000
100135214	Silverthorne	CO		11/08/2023	7.125	417,590		580,000
100135215	Kill Devil Hills	NC		11/08/2023	7.625	325,607		435,000
100135216	Sunset Beach	NC		11/08/2023	7.625	284,908		380,000
100135217	Paris	ID		11/08/2023	7.625	247,714		330,000
100135218	Union Hall	VA		11/08/2023	7.499	332,307		450,000
100135219	Naples	FL		11/08/2023	7.375	550,243		742,000
100135220	Orange Beach	AL		11/08/2023	7.624	390,362		512,000
100135221	Myrtle Beach	SC		11/08/2023	5.500	249,172		391,000

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100135222	Ashland	VA		11/08/2023	8.125	573,603		745,000
100135223	Tierra Verde	FL		11/08/2023	6.624	640,494		975,000
100135224	Jonesborough	TN		11/08/2023	7.250	246,963		360,000
100135225	North Myrtle Beach	SC		11/08/2023	7.499	261,723		350,000
100135226	Clarksville	TN		11/08/2023	7.625	282,622		383,000
100135227	Manila	UT		11/08/2023	7.625	240,398		344,363
100135228	Rotonda West	FL		11/08/2023	7.499	381,052		560,000
100135229	Miami Beach	FL		11/08/2023	6.990	240,487		350,000
100135230	Henderson	NV		11/08/2023	5.750	243,148		339,000
100135231	Stover	MO		11/08/2023	7.125	360,817		531,500
100135232	Palm Coast	FL		11/08/2023	5.990	242,608		345,000
100135233	Canton	GA		11/08/2023	6.875	287,262		509,000
100135234	Dacula	GA		11/08/2023	5.990	284,489		469,000
100135235	Raymond	NH		11/08/2023	7.625	251,366		360,000
100135236	Linden	TN		11/08/2023	7.500	321,971		430,000
100135237	Knoxville	TN		11/08/2023	7.000	246,713		327,500
100135238	Myrtle Beach	SC		11/08/2023	5.990	240,853		349,000
100135239	Conway	SC		11/08/2023	6.250	212,647		300,000
100135240	Washington	UT		11/08/2023	7.500	307,514		448,000
100135241	Jasper	GA		11/08/2023	7.250	517,469		735,000
100135242	Surprise	AZ		11/08/2023	6.875	237,262		330,000
100135243	Boone	NC		11/08/2023	7.500	542,942		740,000
100135244	Pinehurst	NC		11/08/2023	7.250	376,583		520,000
100135245	Winter Haven	FL		11/08/2023	7.625	226,833		290,000
100135246	Canon City	CO		11/08/2023	7.625	314,237		420,000
100135247	Union	WA		11/08/2023	7.625	400,665		599,000
100135248	Crossville	TN		11/08/2023	8.125	732,137		1,174,000
100135249	Palmetto	FL		11/08/2023	7.625	401,749		669,999
100135250	Naples	FL		11/08/2023	7.125	336,960		490,000
100135251	Fort Myers	FL		11/08/2023	7.500	476,829		631,000
100135252	Little River	SC		11/08/2023	7.375	276,162		403,000
100135253	Fort Mohave	AZ		11/08/2023	7.000	251,714		350,000
100135254	Jamestown	RI		11/08/2023	7.490	629,191		850,000
100135255	Pinetop	AZ		11/08/2023	7.625	421,008		599,000
100135256	Bradenton	FL		11/08/2023	7.990	560,617		745,000
100135257	Daytona Beach	FL		11/08/2023	7.250	352,253		453,000
100135258	Mesa	AZ		11/08/2023	8.000	549,091		727,000
100135259	Beaufort	NC		11/08/2023	7.500	279,285		378,000
100135260	Rockledge	FL		11/08/2023	7.875	317,815		405,000
100135261	Mcqueeney	TX		11/08/2023	7.625	98,452		575,000
100135262	New Smyrna Beach	FL		11/08/2023	7.490	435,573		589,000
100135263	Palm Desert	CA		11/08/2023	7.375	451,803		610,000
100135264	Parrish	FL		11/08/2023	5.875	281,122		441,000
100135265	Pawleys Island	SC		11/08/2023	7.500	428,129		575,000
100135266	Comanche	TX		11/08/2023	7.625	419,660		675,599
100135267	Clermont	FL		11/08/2023	7.250	419,199		588,000
100135268	La Grande	OR		11/08/2023	7.625	223,607		290,000
100135269	Groesbeck	TX		11/08/2023	7.499	429,287		699,999
100135270	Inyokern	CA		11/08/2023	7.250	332,279		450,000
100135271	Garner	NC		11/08/2023	8.125	409,156		525,000
100135272	Wells	ME		11/08/2023	7.000	695,219		1,020,000
100135273	Morrisville	NC		11/08/2023	7.000	452,856		660,000
100135274	Ocean City	NJ		11/08/2023	7.875	578,585		780,000
100135275	Richmond	TX		11/08/2023	6.750	339,405		464,000
100135276	Vernon	AZ		11/08/2023	8.125	275,108		350,000

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100135277	Rockaway Beach	OR		11/08/2023	7.625	369,867		471,000
100135278	Manahawkin	NJ		11/08/2023	7.875	592,010		785,000
100135279	Glendale	AZ		11/08/2023	5.625	327,243		466,000
100135280	Charlevoix	MI		11/08/2023	7.499	651,232		930,000
100135281	Woodstock	GA		11/08/2023	7.625	380,837		518,000
100135282	Bozeman	MT		11/08/2023	7.250	671,607		1,000,000
100135283	Davenport	FL		11/08/2023	7.125	293,089		380,000
100135284	New Smyrna Beach	FL		11/08/2023	7.500	255,817		345,000
100135285	Mechanicsville	VA		11/08/2023	6.125	449,577		652,000
100135286	Lavon	TX		11/13/2023	7.490	279,163		378,000
100135287	Chicago	IL		11/13/2023	7.625	232,663		320,000
100135288	Gatlinburg	TN		11/13/2023	8.125	498,200		644,000
100135289	Cherry Log	GA		11/13/2023	7.625	354,818		450,000
100135290	Virginia Beach	VA		11/13/2023	6.999	269,696		367,500
100135291	Houston	TX		11/13/2023	6.875	248,523		340,000
100135293	Lakeside	CA		11/13/2023	7.875	864,147		1,240,000
100135294	Madison Lake	MN		11/13/2023	7.625	229,825		305,000
100135295	Asheville	NC		11/13/2023	8.125	308,337		390,000
100135296	Winter Park	FL		11/13/2023	7.375	324,227		483,000
100135297	Ivins	UT		11/13/2023	7.125	478,823		664,000
100135298	New Port Richey	FL		11/13/2023	7.375	349,615		564,999
100135299	Philadelphia	PA		11/13/2023	7.375	239,785		345,000
100135300	Cincinnati	OH		11/13/2023	7.125	293,730		400,000
100135301	Albuquerque	NM		11/13/2023	7.625	283,939		390,000
100135302	Miami	FL		11/13/2023	8.125	253,666		360,000
100135303	Perkiomenville	PA		11/13/2023	7.499	421,106		600,000
100135304	Murrieta	CA		11/13/2023	7.375	387,387		520,000
100135305	Arlington	TX		11/13/2023	7.499	263,373		364,999
100135306	St Simons Island	GA		11/13/2023	7.499	492,377		665,000
100135307	Beaverton	OR		11/13/2023	7.625	276,883		408,000
100135308	Orlando	FL		11/13/2023	7.875	567,257		840,000
100135309	Bakersfield	CA		11/13/2023	7.124	625,594		847,000
100135310	Reedley	CA		11/13/2023	7.999	235,383		330,000
100135311	Lee	FL		11/13/2023	7.624	320,344		487,000
100135312	Killeen	TX		11/13/2023	7.624	247,904		345,000
100135313	Clarksville	TN		11/13/2023	7.500	252,467		330,000
100135314	Augusta	GA		11/13/2023	7.375	325,941		440,000
100135315	Albany	CA		11/13/2023	7.124	461,589		670,000
100135316	Brandon	FL		11/13/2023	7.500	247,103		333,000
100135317	Lewes	DE		11/13/2023	7.624	512,157		687,000
100135318	Argyle	TX		11/13/2023	7.625	147,494		500,000
100135319	Cedar Park	TX		11/13/2023	6.625	294,538		418,000
100135321	Chatsworth	GA		11/13/2023	7.625	731,770		1,100,000
100135323	Glenside	PA		11/13/2023	7.625	262,625		379,999
100135324	East Providence	RI		11/13/2023	7.875	347,693		460,000
100135326	Gulf Shores	AL		11/13/2023	7.500	259,029		333,000
100135327	Tulare	CA		11/13/2023	6.625	229,491		305,000
100135328	Raleigh	NC		11/13/2023	8.000	244,335		297,000
100135329	San Marcos	TX		11/13/2023	7.250	258,807		350,000
100135330	Bonita Springs	FL		11/13/2023	8.000	457,980		620,000
100135331	Toms River	NJ		11/13/2023	7.125	441,076		660,000
100135332	Nashville	TN		11/13/2023	7.875	265,572		350,000
100135333	Halethorpe	MD		11/13/2023	7.625	244,158		330,000
100135334	Phoenix	AZ		11/13/2023	7.625	408,802		565,000
100135335	Lake Harmony	PA		11/13/2023	7.875	283,441		395,000

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100135337	Rock Hill	SC		11/13/2023	7.625	262,224		353,000
100135338	Nashville	TN		11/13/2023	7.490	468,285		650,000
100135339	Clifton	NJ		11/13/2023	8.125	410,192		585,000
100135340	West Palm Beach	FL		11/13/2023	7.250	227,292		310,000
100135341	Nashville	TN		11/13/2023	6.875	400,707		585,000
100135342	Addison	PA		11/13/2023	7.000	269,510		365,000
100135343	Rowlett	TX		11/13/2023	7.625	503,934		819,000
100135344	Chattanooga	TN		11/13/2023	7.625	297,295		380,000
100135345	Evans	GA		11/13/2023	7.000	237,158		343,000
100135346	Royse City	TX		11/13/2023	7.625	237,302		315,000
100135347	Pottstown	PA		11/13/2023	7.500	277,322		425,000
100135348	North Las Vegas	NV		11/13/2023	7.875	250,202		333,000
100135349	Windermere	FL		11/13/2023	7.625	334,676		445,000
100135350	Dunellen	NJ		11/13/2023	7.625	360,211		485,000
100135351	Myrtle Beach	SC		11/13/2023	7.875	396,745		526,500
100135352	Coupeville	WA		11/13/2023	7.990	329,819		430,000
100135353	Celina	TX		11/13/2023	7.499	343,950		485,000
100135354	Oklahoma City	OK		11/13/2023	7.625	245,157		335,000
100135355	San Antonio	TX		11/13/2023	7.625	269,433		358,000
100135356	South Lake Tahoe	CA		11/13/2023	7.375	436,744		590,000
100135357	Woodbury	MN		11/13/2023	7.375	256,579		370,000
100135359	Charlotte	NC		11/13/2023	7.625	279,926		355,000
100135360	Orlando	FL		11/13/2023	7.500	275,511		380,000
100135361	Gainesville	GA		11/13/2023	7.375	264,258		355,900
100135362	Holly Lake Ranch	TX		11/13/2023	7.990	280,293		355,000
100135363	Palmdale	CA		11/13/2023	7.625	542,028		730,000
100135364	Harwich	MA		11/13/2023	7.500	498,257		600,000
100135365	Placerville	CA		11/13/2023	7.625	316,848		474,999
100135366	Frisco	TX		11/13/2023	7.499	379,306		630,000
100135367	Arlington	VA		11/13/2023	7.625	499,386		665,000
100135368	Rockingham	VA		11/13/2023	7.375	244,298		332,000
100135369	Poinciana	FL		11/13/2023	7.625	228,599		303,999
100135370	Oceanside	CA		11/13/2023	8.000	707,737		885,000
100135371	Traverse City	MI		11/13/2023	7.625	545,312		690,000
100135372	Oak Point	TX		11/13/2023	7.625	376,865		525,000
100135373	Henderson	NV		11/13/2023	5.990	242,172		350,000
100135374	Las Vegas	NV		11/13/2023	7.500	238,897		290,000
100135375	Sunset Beach	NC		11/13/2023	8.125	410,920		514,999
100135376	Buford	GA		11/13/2023	7.625	421,132		561,000
100135377	Franklin	TN		11/13/2023	7.990	738,557		1,180,000
100135378	Houston	TX		11/13/2023	7.625	232,578		315,000
100135379	Scarborough	ME		11/13/2023	7.500	240,026		325,000
100135380	Cumming	GA		11/13/2023	7.625	336,937		460,000
100135381	San Antonio	FL		11/13/2023	5.875	211,878		291,000
100135382	Twin Peaks	CA		11/13/2023	7.625	251,526		360,000
100135383	Beaverton	OR		11/13/2023	8.000	417,326		560,000
100135384	Woodbridge	VA		11/13/2023	7.499	381,910		510,000
100135385	Cedar Falls	IA		11/13/2023	6.990	239,630		326,000
100135386	Aubrey	TX		11/13/2023	7.625	255,121		340,000
100135387	Madison	WI		11/13/2023	7.500	245,932		365,000
100135388	Rockaway Beach	OR		11/13/2023	7.375	727,679		1,200,000
100135389	Fair Play	SC		11/13/2023	7.990	233,325		321,999
100135390	Marlton	NJ		11/13/2023	7.500	239,418		345,000
100135391	Warner Robins	GA		11/13/2023	7.875	232,296		306,000
100135392	Doral	FL		11/13/2023	7.625	360,889		550,000

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100135393	Sebring	FL		11/13/2023	7.500	363,829		460,000
100135394	The Sea Ranch	CA		11/13/2023	7.990	546,168		722,000
100135395	Carmel	IN		11/13/2023	8.125	427,682		530,000
100135396	Oxnard	CA		11/13/2023	8.125	574,071		714,999
100135397	Royse City	TX		11/13/2023	7.625	290,359		392,000
100135398	Winter Garden	FL		11/13/2023	6.125	397,506		555,000
100135399	Atlanta	GA		11/13/2023	8.000	255,023		325,000
100135400	Ocean Isle Beach	NC		11/13/2023	5.875	233,743		360,000
100135401	Indian Shores	FL		11/13/2023	7.625	669,085		974,999
100135402	The Villages	FL		11/13/2023	8.000	247,528		315,000
100135403	Estero	FL		11/13/2023	7.500	267,776		365,000
100135404	Townsend	TN		11/13/2023	8.000	278,770		350,000
100135405	Charlotte	NC		11/13/2023	7.500	234,942		327,000
100135406	Malvern	PA		11/13/2023	7.625	336,750		475,000
100135407	Freeport	FL		11/13/2023	7.000	256,799		395,000
100135408	La Quinta	CA		11/13/2023	8.125	572,918		725,000
100135409	Pooler	GA		11/13/2023	7.499	267,318		385,000
100135410	Inlet Beach	FL		11/13/2023	8.000	612,536		865,000
100135411	Midland	TX		11/13/2023	7.375	231,254		310,000
100135412	Hayward	CA		11/13/2023	7.990	666,023		885,000
100135413	Palm Beach Gardens	FL		11/13/2023	7.500	316,592		450,000
100135414	Las Vegas	NV		11/13/2023	7.875	377,815		523,999
100135415	Cocoa Beach	FL		11/13/2023	7.499	528,645		725,000
100135416	Waynesville	NC		11/13/2023	8.125	267,155		350,000
100135417	Fresno	CA		11/13/2023	7.250	238,353		325,000
100135418	Washington	DC		11/13/2023	7.625	852,252		1,225,000
100135419	Richmond	VA		11/13/2023	7.990	550,524		740,000
100135420	Davenport	FL		11/13/2023	7.375	375,528		539,000
100135421	Langhorne	PA		11/13/2023	7.875	353,292		513,000
100135422	Sheridan	WY		11/13/2023	7.500	509,452		700,000
100135423	Shrewsbury	MA		11/13/2023	8.125	395,591		560,000
100135424	Ossipee	NH		11/13/2023	8.125	339,540		425,000
100135426	Cary	IL		11/13/2023	7.475	329,862		440,100
100135427	Wilsonville	OR		11/13/2023	7.875	378,115		510,000
100135428	Rockport	IN		11/13/2023	4.990	243,055		368,500
100135429	Menifee	CA		11/13/2023	8.000	307,007		405,000
100135430	Nashville	TN		11/13/2023	7.750	617,830		790,000
100135431	Cambridge	MA		11/13/2023	7.500	331,074		445,000
100135433	Henrico	VA		11/13/2023	7.500	262,326		355,000
100135434	Dayton	TN		11/13/2023	7.625	492,171		655,000
100135436	Sevierville	TN		11/13/2023	7.750	475,771		638,000
100135437	Miami	FL		11/13/2023	7.625	325,106		400,000
100135438	Pell City	AL		11/13/2023	7.990	235,926		295,000
100135439	Mechanicsville	VA		11/13/2023	8.125	253,090		334,000
100135440	Stockton	CA		11/13/2023	7.500	319,251		440,000
100135441	Jackson Township	NJ		11/13/2023	7.375	354,345		485,000
100135442	Saratoga Springs	UT		11/13/2023	7.125	332,446		455,000
100135444	Casper	WY		11/13/2023	7.625	255,956		342,000
100135445	Newnan	GA		11/13/2023	7.500	554,842		750,000
100135446	Saint Augustine	FL		11/13/2023	7.625	336,842		450,000
100135447	Ridgefield	WA		11/13/2023	8.000	362,251		488,000
100135448	Lutz	FL		11/13/2023	7.875	503,013		670,000
100135449	Myrtle Beach	SC		11/13/2023	8.000	306,744		431,000
100135450	Myrtle Beach	SC		11/13/2023	5.875	281,451		412,000
100135451	Conover	NC		11/13/2023	5.750	210,329		320,000

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100135453	Myrtle Beach	SC		11/13/2023	5.750	250,938		350,000
100135454	Madera	CA		11/13/2023	5.750	283,022		411,000
100135455	Baton Rouge	LA		11/13/2023	5.990	224,786		289,000
100135456	Surf City	NC		11/13/2023	5.990	220,987		296,000
100135457	Summerville	SC		11/13/2023	5.990	233,982		319,000
100135458	Pensacola	FL		11/13/2023	6.625	228,156		319,900
100135459	Madera	CA		11/13/2023	5.500	263,652		389,770
100135460	North Fort Myers	FL		11/13/2023	5.750	269,591		379,000
100135461	Las Vegas	NV		11/13/2023	7.625	315,316		421,000
100135462	Coatesville	PA		11/13/2023	5.990	234,381		336,000
100135463	Bolivia	NC		11/13/2023	5.990	216,945		302,000
100135464	Leland	NC		11/13/2023	5.990	248,727		338,000
100135465	Glassboro	NJ		11/13/2023	7.875	284,126		376,000
100135466	Fairhope	AL		11/13/2023	5.990	289,215		402,000
100135467	Madera	CA		11/13/2023	5.500	262,971		386,000
100135468	Kaufman	TX		11/13/2023	7.125	225,400		295,500
100135469	Lathrop	CA		11/13/2023	7.500	490,149		655,000
100135470	Chapel Hill	TN		11/13/2023	5.990	262,350		359,000
100135471	Lakeville	MN		11/13/2023	5.875	304,971		418,680
100135472	Fort Worth	TX		11/13/2023	5.875	255,405		350,000
100135474	North Las Vegas	NV		11/13/2023	5.990	314,702		427,000
100135475	Myrtle Beach	SC		11/13/2023	5.990	220,364		301,000
100135476	Henderson	NV		11/13/2023	5.990	337,837		459,000
100135477	Athens	TN		11/13/2023	5.990	256,780		356,000
100135478	Merced	CA		11/13/2023	5.990	299,899		460,000
100135479	North Las Vegas	NV		11/13/2023	5.500	268,677		420,000
100135480	Roseville	CA		11/13/2023	7.250	373,469		481,000
100135482	Inver Grove Heights	MN		11/13/2023	7.250	393,729		545,000
100135483	Millville	DE		11/13/2023	5.990	260,029		375,000
100135484	Henderson	NV		11/13/2023	5.750	218,043		336,000
100135485	Winter Garden	FL		11/13/2023	5.990	621,164		850,000
100135486	Rhome	TX		11/13/2023	5.750	249,280		360,000
100135487	Pflugerville	TX		11/13/2023	7.875	348,458		450,000
100135488	Casa Grande	AZ		11/13/2023	6.875	269,525		380,000
100135489	Saint John	IN		11/13/2023	5.750	287,599		414,990
100135491	Millville	DE		11/13/2023	5.990	285,409		475,000
100135492	Las Vegas	NV		11/13/2023	5.750	247,808		370,000
100135493	Rosharon	TX		11/13/2023	5.750	217,636		313,000
100135494	White House	TN		11/13/2023	5.990	257,718		353,000
100135495	Lewes	DE		11/13/2023	5.990	314,058		575,000
100135496	Durham	NC		11/13/2023	5.990	241,206		347,000
100135497	Denton	TX		11/13/2023	5.875	253,033		378,000
100135498	Saint Augustine	FL		11/13/2023	5.990	234,843		324,000
100135499	New Caney	TX		11/13/2023	5.750	206,450		320,000
100135501	Fort Worth	TX		11/13/2023	5.750	256,093		384,000
100135502	Schaumburg	IL		11/13/2023	5.990	368,058		525,000
100135504	Merced	CA		11/13/2023	5.750	285,588		420,000
100135505	Merced	CA		11/13/2023	5.990	293,622		434,000
100135506	Owings Mills	MD		11/13/2023	8.125	285,282		375,000
100135507	Riverview	FL		11/13/2023	8.125	292,101		365,000
100135508	Manchester	CT		11/13/2023	7.500	229,711		312,000
100135509	Elmhurst	IL		11/13/2023	7.990	390,956		550,000
100135510	Charlotte	NC		11/13/2023	7.500	273,772		335,000
100135511	Holly Springs	NC		11/13/2023	7.875	229,438		319,000
100135512	Conway	SC		11/13/2023	7.625	233,009		342,000

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100135513	Wake Forest	NC		11/13/2023	7.625	266,129		357,000
100135514	Murfreesboro	TN		11/13/2023	7.499	258,401		380,000
100135515	Spokane	WA		11/13/2023	8.125	248,243		328,000
100135516	Treasure Island	FL		11/13/2023	7.990	707,224		1,180,000
100135517	Portland	OR		11/13/2023	7.875	512,124		675,000
100135518	Largo	FL		11/13/2023	7.375	252,360		340,000
100135519	Rancho Cordova	CA		11/13/2023	7.625	281,610		398,999
100135520	Minneola	FL		11/13/2023	7.250	334,482		456,000
100135521	Knoxville	TN		11/13/2023	8.125	231,101		300,000
100135522	Danville	IN		11/13/2023	8.125	235,996		310,000
100135523	Trophy Club	TX		11/13/2023	7.375	409,466		617,000
100135524	Wake Forest	NC		11/13/2023	6.990	296,178		398,000
100135525	Livingston	MT		11/13/2023	8.125	264,369		330,000
100135526	Durham	NC		11/13/2023	7.250	231,691		380,000
100135527	North Las Vegas	NV		11/13/2023	7.875	330,932		439,000
100135528	Hamden	CT		11/13/2023	7.625	229,659		310,000
100135529	Washington	UT		11/13/2023	7.990	318,212		423,000
100135530	Gaylord	MI		11/13/2023	7.625	238,879		355,000
100135531	Jerome	ID		11/13/2023	8.125	347,189		434,000
100135532	Homestead	FL		11/13/2023	7.625	248,408		330,000
100135533	Canyon Lake	TX		11/13/2023	7.475	275,874		352,250
100135534	Norcross	GA		11/13/2023	8.125	417,630		720,000
100135535	Mint Hill	NC		11/13/2023	7.375	296,969		425,000
100135536	Lexington	KY		11/13/2023	7.500	247,031		335,000
100135537	Astoria	OR		11/13/2023	7.625	449,126		600,000
100135538	Delton	MI		11/13/2023	7.500	242,669		345,000
100135539	Gulf Shores	AL		11/13/2023	6.250	255,176		359,000
100135540	Phoenix	AZ		11/13/2023	5.625	223,749		375,000
100135541	Raleigh	NC		11/13/2023	7.375	236,687		340,000
100135542	Gulf Shores	AL		11/13/2023	5.500	250,897		356,000
100135543	Nampa	ID		11/13/2023	5.250	254,509		403,000
100135544	Henderson	NV		11/13/2023	4.990	462,389		740,000
100135545	Pepeekeo	HI		11/13/2023	7.625	442,643		580,000
100135547	Gilbert	AZ		11/13/2023	5.375	286,720		423,000
100135548	Cedar Lake	IN		11/13/2023	5.125	210,438		300,000
100135549	Payson	AZ		11/13/2023	8.625	366,346		475,900
100135550	Richmond	VA		11/13/2023	7.500	253,546		409,999
100135551	Fort Lauderdale	FL		11/13/2023	7.250	294,135		450,000
100135552	Woodstock	GA		11/13/2023	7.875	240,791		318,000
100135553	Buda	TX		11/13/2023	7.250	244,351		386,000
100135554	San Bernardino	CA		11/13/2023	7.250	304,689		415,000
100135555	Cedar Park	TX		11/13/2023	7.499	271,869		395,000
100135556	Charlotte	NC		11/13/2023	7.875	444,868		605,000
100135558	Big Bear City	CA		11/13/2023	7.500	255,962		360,000
100135559	Alpharetta	GA		11/13/2023	7.375	323,329		435,000
100135560	Corpus Christi	TX		11/13/2023	7.990	268,302		343,000
100135561	Peoria	AZ		11/13/2023	7.000	300,061		457,000
100135562	Round Rock	TX		11/13/2023	7.625	399,616		515,000
100135563	Totowa	NJ		11/13/2023	7.499	449,621		650,000
100135564	Pine	AZ		11/13/2023	7.125	340,408		440,000
100135565	Saint Cloud	FL		11/13/2023	8.375	294,044		400,000
100135566	Camdenton	MO		11/13/2023	8.000	231,538		305,000
100135567	Towson	MD		11/13/2023	7.875	363,454		485,000
100135568	Highland Park	IL		11/13/2023	8.125	491,163		688,000
100135569	Hyattsville	MD		11/13/2023	7.625	376,273		515,000

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100135570	Buda	TX		11/13/2023	8.125	250,497		354,999
100135571	Medford	MA		11/13/2023	6.625	358,251		590,000
100135572	Glendale	AZ		11/13/2023	7.625	380,373		540,000
100135573	Boynton Beach	FL		11/13/2023	7.990	287,490		360,000
100135574	Fort Worth	TX		11/13/2023	7.750	247,465		328,000
100135575	Somerset	CO		11/13/2023	7.875	235,429		325,000
100135576	Saratoga Springs	UT		11/13/2023	6.875	311,956		510,000
100135577	Jasper	GA		11/13/2023	7.625	386,125		520,000
100135578	Jacksonville	FL		11/13/2023	7.990	234,094		334,000
100135579	Zion	IL		11/09/2023	9.750	183,403		228,000
100135580	Lancaster	CA		11/09/2023	9.500	323,210		400,000
100135582	Prosper	TX		11/09/2023	9.750	509,746		668,000
100135583	Lancaster	TX		11/09/2023	9.990	204,460		245,000
100135585	San Diego	CA		11/09/2023	8.750	550,163		730,000
100135586	Croydon	PA		11/09/2023	9.875	230,691		290,000
100135587	Eatontown	NJ		11/09/2023	10.625	526,844		660,000
100135588	Von Ormy	TX		11/09/2023	7.500	860,612		1,080,000
100135589	Charlotte	NC		11/09/2023	10.500	404,061		495,000
100135590	Mukilteo	WA		11/09/2023	7.375	658,522		1,070,000
100135591	Alexandria	VA		11/09/2023	10.500	533,105		698,500
100135592	Lancaster	CA		11/09/2023	8.625	341,887		450,000
100135594	Weston	FL		11/09/2023	7.875	306,693		505,000
100135595	Lancaster	CA		11/09/2023	7.990	319,690		455,000
100135596	Elgin	SC		11/09/2023	9.750	418,375		527,000
100135597	Patterson	CA		11/09/2023	8.125	735,089		925,000
100135598	Salinas	CA		11/09/2023	9.990	466,183		565,000
100135599	Pacoima	CA		11/09/2023	7.875	686,811		855,000
100135600	Dayt Bch Sh	FL		11/09/2023	8.625	255,078		324,800
100135601	Huntsville	UT		11/09/2023	7.625	837,285		1,600,000
100135604	Inverness	FL		11/09/2023	9.125	210,186		260,000
100135605	Nashville	TN		11/09/2023	7.990	810,150		1,150,000
100135606	Saline	MI		11/09/2023	7.990	211,848		264,999
100135607	Nashville	TN		11/09/2023	7.990	810,313		1,150,000
100135608	Nashville	TN		11/09/2023	7.990	909,879		1,293,000
100135609	Houston	TX		11/09/2023	7.990	277,267		389,999
100135610	Portland	OR		11/09/2023	8.625	705,214		999,999
100135611	Nashville	TN		11/09/2023	7.990	810,762		1,150,000
100135612	Nashville	TN		11/09/2023	7.990	908,603		1,293,000
100135613	Sneads Ferry	NC		11/09/2023	9.500	151,351		186,000
100135614	Krum	TX		11/09/2023	10.250	343,602		400,000
100135615	Ft Lauderdale	FL		11/09/2023	9.125	498,134		610,000
100135616	Kelseyville	CA		11/09/2023	9.750	390,294		480,000
100135617	Nashville	TN		11/09/2023	8.750	937,048		1,175,000
100135618	Miami	FL		11/09/2023	7.625	248,280		425,000
100135619	Victor	ID		11/09/2023	7.875	363,510		770,000
100135620	Kissimmee	FL		11/09/2023	7.875	404,230		533,000
100135621	Thornton	CO		11/09/2023	10.250	415,199		555,000
100135622	Ocean City	NJ		11/09/2023	7.990	2,966,459		4,200,000
100135623	Bayville	NJ		11/09/2023	8.990	277,567		560,000
100135624	Los Angeles	CA		11/09/2023	7.990	772,760		960,000
100135625	West Plains	MO		11/09/2023	8.990	129,182		195,000
100135626	Jacksonville	NC		11/09/2023	10.125	293,196		334,000
100135627	Knoxville	TN		11/09/2023	8.375	632,342		815,000
100135628	Pittsboro	IN		11/09/2023	9.990	747,817		990,000
100135629	Plano	TX		11/09/2023	8.750	453,227		625,000

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100135630	Heber	UT		11/09/2023	9.125	1,090,862		1,420,000
100135631	Brick	NJ		11/09/2023	7.375	1,381,755		1,974,999
100135632	Stroudsburg	PA		11/09/2023	9.625	425,967		550,000
100135633	Charlotte	NC		11/09/2023	8.990	1,118,565		1,475,000
100135634	Winnsboro	TX		11/09/2023	8.750	113,015		140,000
100135635	Memphis	TN		11/09/2023	8.250	235,344		325,000
100135636	Granbury	TX		11/09/2023	8.125	959,687		1,512,000
100135637	Miami	FL		11/09/2023	8.875	200,871		252,000
100135638	St George	UT		11/09/2023	9.875	1,357,665		1,773,000
100135639	Los Angeles	CA		11/09/2023	7.750	790,427		1,650,000
100135641	Hollister	CA		11/09/2023	8.750	591,305		770,000
100135642	San Antonio	FL		11/09/2023	7.990	230,506		311,000
100135643	Pittsburgh	PA		11/09/2023	9.750	107,721		188,000
100135644	Davidsonville	MD		11/09/2023	9.750	414,289		520,000
100135646	Bozeman	MT		11/09/2023	7.250	1,064,483		1,675,000
100135647	Miami	FL		11/09/2023	8.875	538,151		670,000
100135648	St Augustine	FL		11/09/2023	8.125	982,173		1,300,000
100135649	Nolensville	TN		11/09/2023	8.500	1,227,337		1,520,000
100135650	Sevierville	TN		11/09/2023	8.375	989,324		1,675,000
100135651	Palm Harbor	FL		11/09/2023	7.375	164,302		221,000
100135652	Stuart	FL		11/09/2023	9.750	430,028		586,000
100135653	Monroe Township	NJ		11/09/2023	9.250	192,795		458,000
100135654	Millville	UT		11/09/2023	7.250	462,796		917,000
100135655	Bakersfield	CA		11/09/2023	9.875	220,278		280,000
100135656	Forney	TX		11/09/2023	7.500	733,864		1,050,000
100135657	Hollister	CA		11/09/2023	7.500	633,452		810,000
100135658	South Lake Tahoe	CA		11/09/2023	8.750	1,003,790		1,230,000
100135659	Las Vegas	NV		11/09/2023	10.125	1,333,064		1,715,000
100135660	Davenport	FL		11/09/2023	8.375	749,649		962,000
100135661	Oakhurst	NJ		11/09/2023	7.750	669,398		920,000
100135662	Berkeley	CA		11/09/2023	8.250	2,075,385		2,700,000
100135663	New Orleans	LA		11/09/2023	9.500	1,454,524		1,825,000
100135664	Lawrenceville	GA		11/09/2023	8.875	208,987		425,000
100135665	Fernandina Beach	FL		11/09/2023	9.875	615,524		770,000
100135666	Fort Myers	FL		11/09/2023	8.875	399,779		625,000
100135667	Oakland	RI		11/09/2023	9.500	378,239		520,000
100135668	Broken Bow	OK		11/09/2023	8.625	523,494		675,000
100135669	Fulshear	TX		11/09/2023	9.500	489,612		600,000
100135670	Bayville	NJ		11/09/2023	8.375	527,046		675,000
100135671	Aubrey	TX		11/09/2023	9.750	268,502		395,000
100135672	Altamonte Spg	FL		11/09/2023	8.750	360,334		469,999
100135673	Davenport	FL		11/09/2023	8.500	330,714		404,000
100135674	Miami	FL		11/09/2023	9.500	155,807		234,999
100135675	Conroe	TX		11/09/2023	7.750	164,478		305,000
100135676	San Juan Capistrano	CA		11/09/2023	9.500	835,343		1,020,000
100135677	Kent	WA		11/09/2023	8.500	287,724		570,000
100135679	Las Vegas	NV		11/09/2023	8.625	729,379		960,000
100135680	Winter Haven	FL		11/09/2023	8.375	191,375		243,000
100135681	Magnolia	TX		11/09/2023	10.375	258,618		344,999
100135682	Sylvania	OH		11/09/2023	8.990	606,026		825,000
100135683	Braintree	MA		11/09/2023	9.250	428,658		613,000
100135684	Studio City	CA		11/09/2023	8.500	1,443,833		1,760,000
100135685	Capitola	CA		11/09/2023	9.250	451,003		746,000
100135686	Chula Vista	CA		11/09/2023	8.990	858,570		1,050,000
100135687	Alexandria	VA		11/09/2023	10.375	426,721		510,000

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100135688	Tampa	FL		11/09/2023	10.375	273,356		331,000
100135689	Plainfield	NJ		11/09/2023	9.500	261,595		440,000
100135690	Federal Way	WA		11/09/2023	8.750	687,409		860,000
100135691	Kirkland	WA		11/09/2023	7.750	2,986,381		6,175,000
100135692	Ogden	UT		11/09/2023	7.375	1,176,116		1,650,000
100135693	Lakeside	AZ		11/09/2023	7.990	603,816		750,000
100135694	East Providence	RI		11/09/2023	9.750	147,260		374,999
100135695	Salinas	CA		11/09/2023	8.375	580,400		730,000
100135696	Los Angeles	CA		11/09/2023	8.750	1,294,695		1,825,000
100135697	Branson	MO		11/09/2023	8.500	177,064		229,999
100135698	Elizabeth	CO		11/09/2023	7.875	324,675		590,000
100135699	Decatur	GA		11/09/2023	8.500	274,852		328,000
100135700	Philadelphia	PA		11/09/2023	9.375	181,808		240,000
100135701	Philadelphia	PA		11/09/2023	9.625	131,709		175,000
100135702	Liberty Hill	TX		11/10/2023	6.625	268,069		379,000
100135703	Ave Maria	FL		11/10/2023	7.500	285,470		563,000
100135704	Leominster	MA		11/10/2023	7.990	319,712		401,000
100135705	Princeton	TX		11/10/2023	7.990	305,646		386,000
100135706	Parrish	FL		11/10/2023	6.990	297,871		407,000
100135707	Kahuku	HI		11/10/2023	6.375	288,063		765,000
100135708	Mebane	NC		11/10/2023	6.625	295,645		420,000
100135709	Gardena	CA		11/10/2023	7.125	583,364		781,000
100135710	Surprise	AZ		11/10/2023	7.990	282,419		400,000
100135711	Pineville	NC		11/10/2023	7.375	307,602		441,000
100135712	Lompoc	CA		11/10/2023	6.990	371,672		675,000
100135713	Richburg	SC		11/10/2023	7.990	250,862		320,000
100135714	Hermitage	TN		11/10/2023	7.125	300,547		473,999
100135715	Woodstock	GA		11/10/2023	6.625	331,287		461,000
100135716	Anna	TX		11/10/2023	7.500	286,342		384,000
100135717	Palm Desert	CA		11/10/2023	7.125	295,833		864,000
100135718	Rosharon	TX		11/10/2023	6.990	239,437		312,000
100135719	Wendell	NC		11/10/2023	5.990	290,815		415,000
100135720	Fort Worth	TX		11/10/2023	6.990	197,456		375,000
100135721	Houston	TX		11/10/2023	7.990	137,726		307,000
100135722	Buda	TX		11/10/2023	7.990	359,520		492,000
100135723	Long Branch	NJ		11/10/2023	7.990	332,508		625,000
100135724	Bend	OR		11/10/2023	7.625	371,955		527,300
100135725	West Covina	CA		11/10/2023	7.125	447,511		648,000
100135726	Hoboken	NJ		11/10/2023	7.125	393,198		550,000
100135727	Fort Worth	TX		11/10/2023	6.500	221,107		340,000
100135728	Naples	FL		11/10/2023	7.990	294,450		375,000
100135729	Doral	FL		11/10/2023	7.625	271,589		388,000
100135730	Volcano	HI		11/10/2023	7.625	203,013		470,000
100135731	Conroe	TX		11/10/2023	7.750	270,465		348,000
100135732	Savannah	GA		11/10/2023	7.625	331,056		435,000
100135733	Chula Vista	CA		11/10/2023	6.625	509,896		710,000
100135734	Midlothian	VA		11/10/2023	7.625	248,630		375,000
100135735	Henderson Harbor	NY		11/10/2023	7.625	244,276		345,000
100135736	Jensen Beach	FL		11/10/2023	7.500	363,174		465,000
100135737	Lincoln	CA		11/10/2023	6.500	175,968		588,500
100135738	Teaneck	NJ		11/10/2023	7.125	248,151		500,000
100135739	Deltona	FL		11/10/2023	7.990	310,103		395,000
100135740	Angier	NC		11/10/2023	7.500	242,057		347,000
100135741	Pittsboro	NC		11/10/2023	7.125	296,694		403,500
100135742	Anna	TX		11/10/2023	7.500	302,812		405,000

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100135743	Lakewood	CO		11/10/2023	7.625	377,058		700,000
100135744	Wesley Chapel	FL		11/10/2023	7.500	236,383		321,000
100135745	Raleigh	NC		11/10/2023	6.875	254,762		352,000
100135746	Anna	TX		11/10/2023	7.125	280,342		384,000
100135747	Anna	TX		11/10/2023	7.125	279,914		381,000
100135748	Raleigh	NC		11/10/2023	6.875	251,122		345,000
100135749	Dripping Springs	TX		11/10/2023	6.625	225,824		459,999
100135750	Maricopa	AZ		11/10/2023	6.990	251,794		339,000
100135751	Port Orchard	WA		11/10/2023	5.875	257,219		650,000
100135752	Anna	TX		11/10/2023	7.990	321,526		425,000
100135753	Waddell	AZ		11/10/2023	5.875	216,492		417,000
100135754	Anna	TX		11/10/2023	7.500	256,399		348,000
100135755	Charlotte	NC		11/10/2023	6.990	255,654		356,999
100135756	Charlotte	NC		11/10/2023	6.625	204,314		350,000
100135757	Lewes	DE		11/10/2023	7.625	634,990		954,999
100135758	Louisville	KY		11/10/2023	7.625	356,313		480,000
100135759	Charlotte	NC		11/10/2023	6.990	250,397		365,000
100135760	Charlotte	NC		11/10/2023	6.500	244,186		363,000
100135761	Victorville	CA		11/10/2023	7.990	303,810		450,000
100135762	Atlanta	GA		11/10/2023	7.990	226,639		439,000
100135763	Lynnwood	WA		11/10/2023	6.625	383,772		850,000
100135764	Chesapeake	VA		11/10/2023	7.990	211,050		295,000
100135765	Bullhead City	AZ		11/10/2023	7.500	328,646		428,000
100135766	Bentonville	AR		11/10/2023	7.990	334,451		420,000
100135767	Cerritos	CA		11/10/2023	6.990	1,040,048		1,805,000
100135768	Phoenix	AZ		11/10/2023	7.990	222,361		327,000
100135769	West Warwick	RI		11/10/2023	7.125	304,554		445,000
100135770	Farmington	MN		11/10/2023	7.625	307,093		410,000
100135771	Middle Island	NY		11/10/2023	7.500	199,352		300,000
100135772	Fairfield	CA		11/10/2023	7.990	341,626		459,999
100135773	Las Vegas	NV		11/10/2023	6.990	260,628		565,000
100135774	Spokane	WA		11/10/2023	7.500	265,732		580,000
100135775	Isle Of Palms	SC		11/10/2023	6.990	442,800		1,800,000
100135776	Monticello	FL		11/10/2023	7.125	293,763		380,000
100135777	Lake Arrowhead	CA		11/10/2023	7.250	532,218		900,000
100135778	Antioch	CA		11/10/2023	6.625	203,679		470,000
100135779	Chester	VA		11/10/2023	6.990	242,526		410,000
100135780	Fresno	CA		11/10/2023	6.500	228,248		406,000
100135781	Columbia Falls	MT		11/10/2023	7.125	262,651		390,000
100135782	Antioch	CA		11/10/2023	6.500	246,246		390,000
100135783	Chico	CA		11/10/2023	2.750	167,997		390,000
100135784	Melissa	TX		11/10/2023	7.750	317,064		440,000
100135785	Jersey City	NJ		11/10/2023	6.625	482,675		825,000
100135786	Fort Worth	TX		11/10/2023	6.500	256,640		363,000
100135787	Cooper City	FL		11/10/2023	7.625	567,783		810,000
100135788	Exeter	CA		11/10/2023	6.625	194,999		335,000
100135789	Cranberry Township	PA		11/10/2023	7.990	423,067		532,000
100135790	Volcano	HI		11/10/2023	7.990	430,637		570,000
100135791	Denton	TX		11/10/2023	6.750	319,264		480,000
100135792	Greenville	SC		11/10/2023	7.625	244,549		322,000
100135793	Melissa	TX		11/10/2023	7.990	307,650		407,000
100135794	Myrtle Point	OR		11/10/2023	7.625	202,088		270,000
100135795	West Yarmouth	MA		11/10/2023	7.990	493,874		680,000
100135796	Ponder	TX		11/10/2023	6.990	209,136		365,000
100135797	Pittsburgh	PA		11/10/2023	7.875	214,220		302,999

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100135798	Lake Worth	FL		11/10/2023	7.625	341,537		484,999
100135799	Melissa	TX		11/10/2023	7.125	284,443		420,000
100135800	Rancho Cordova	CA		11/10/2023	5.500	336,036		624,000
100135801	Denton	TX		11/10/2023	7.125	295,474		419,000
100135802	Charlotte	NC		11/10/2023	6.990	216,393		315,999
100135803	Mesa	AZ		11/10/2023	7.500	241,776		586,000
100135804	Melissa	TX		11/10/2023	7.625	311,345		420,000
100135805	Wallington	NJ		11/10/2023	7.990	479,081		635,000
100135806	Fort Worth	TX		11/10/2023	6.500	211,535		334,999
100135807	Nokomis	FL		11/10/2023	7.990	283,649		375,000
100135808	Yucaipa	CA		11/10/2023	7.625	309,795		510,000
100135809	Princeton	TX		11/10/2023	7.500	201,446		400,000
100135810	Franklin Park	NJ		11/10/2023	7.990	241,512		320,000
100135811	Gallatin	TN		11/10/2023	6.500	214,519		370,000
100135812	Aurora	CO		11/10/2023	7.990	329,994		490,000
100135813	Daytona Beach	FL		11/10/2023	6.990	219,358		373,000
100135814	Greenville	TX		11/10/2023	7.990	247,754		325,900
100135815	Greenville	TX		11/10/2023	7.990	259,157		345,000
100135816	Canton	GA		11/10/2023	7.125	305,474		435,000
100135817	Coachella	CA		11/10/2023	7.625	537,682		718,000
100135818	Bellevue	WA		11/10/2023	7.990	311,479		413,000
100135819	Melissa	TX		11/10/2023	7.500	272,289		374,000
100135820	Elgin	IL		11/10/2023	7.990	246,581		327,500
100135821	Charlotte	NC		11/10/2023	7.625	273,866		364,000
100135822	Port Clinton	OH		11/10/2023	7.625	213,963		296,000
100135823	Denton	TX		11/10/2023	6.625	290,593		440,000
100135824	Naples	FL		11/10/2023	7.500	352,765		650,000
100135825	Rosharon	TX		11/10/2023	6.625	239,321		320,000
100135826	Seattle	WA		11/10/2023	7.625	605,242		950,000
100135827	Lake Arrowhead	CA		11/10/2023	7.990	516,256		650,000
100135828	Buckeye	AZ		11/10/2023	7.990	258,660		325,000
100135829	Mebane	NC		11/10/2023	6.500	275,507		390,000
100135830	Huntington Beach	CA		11/10/2023	7.625	1,028,239		1,480,000
100135831	Millsboro	DE		11/10/2023	7.125	595,620		1,100,000
100135832	Little Egg Harbor Twp	NJ		11/10/2023	7.990	313,622		434,999
100135833	Fleming Island	FL		11/10/2023	7.990	326,273		430,000
100135834	Melissa	TX		11/10/2023	7.125	326,052		442,000
100135835	Simi Valley	CA		11/10/2023	7.500	453,014		750,000
100135836	Vero Beach	FL		11/10/2023	7.875	205,072		270,000
100135837	Olympia	WA		11/10/2023	7.125	379,529		515,000
100135838	Newnan	GA		11/10/2023	7.125	278,344		375,000
100135839	Cayucos	CA		11/10/2023	7.125	477,264		1,950,000
100135840	Minneapolis	MN		11/10/2023	7.990	438,297		550,000
100135841	Elk Grove	CA		11/10/2023	7.990	380,438		524,999
100135842	San Juan Capistrano	CA		11/10/2023	7.375	451,223		1,395,000
100135843	Chattanooga	TN		11/10/2023	7.990	231,106		305,000
100135844	Lebanon	TN		11/10/2023	7.625	322,276		445,000
100135845	Oceanside	CA		11/10/2023	6.990	483,815		746,000
100135846	Lawrenceville	GA		11/10/2023	7.250	301,121		427,000
100135847	Matthews	NC		11/10/2023	7.500	249,216		320,000
100135848	Reno	NV		11/10/2023	7.625	354,915		520,000
100135849	Lincoln	CA		11/10/2023	7.125	209,664		450,000
100135850	Rancho Cucamonga	CA		11/13/2023	7.750	1,465,660		1,805,000
100135851	Whittier	CA		11/13/2023	8.625	634,433		737,220
100135852	Rancho Cucamonga	CA		11/13/2023	8.750	438,154		680,000

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100135853	Miami Beach	FL		11/13/2023	8.875	1,020,500		2,500,000
100135854	Los Angeles	CA		11/13/2023	8.875	1,442,550		2,360,000
100135855	Dallas	TX		11/13/2023	7.750	641,480		790,000
100135856	Snohomish	WA		11/13/2023	8.750	616,360		760,000
100135857	San Clemente	CA		11/13/2023	8.875	2,000,742		2,625,000
100135858	Canton	GA		11/13/2023	8.250	382,580		470,000
100135859	Sanger	CA		11/13/2023	7.875	660,765		930,000
100135860	Clermont	GA		11/13/2023	8.500	300,531		460,000
100135861	Pawleys Island	SC		11/13/2023	8.875	1,468,800		1,800,000
100135862	New Bedford	MA		11/13/2023	8.990	378,055		528,000
100135863	Madera	CA		11/13/2023	10.000	353,890		430,000
100135864	Fitchburg	MA		11/13/2023	9.999	318,732		430,000
100135865	Coral Springs	FL		11/13/2023	8.624	170,020		299,000
100135868	Miami	FL		11/13/2023	8.749	203,515		298,000
100135869	Bradenton Beach	FL		11/13/2023	9.624	374,539		508,000
100135870	Trenton	NJ		11/13/2023	10.624	137,225		200,000
100135871	Gilchrist	TX		11/13/2023	9.250	261,044		328,000
100135872	Austin	TX		11/13/2023	8.624	540,670		700,000
100135873	Enfield	CT		11/13/2023	9.249	313,675		390,000
100135874	West Deptford	NJ		11/13/2023	9.999	130,862		205,000
100135875	Magnolia	TX		11/13/2023	7.499	161,266		252,000
100135876	Freeport	NY		11/13/2023	8.374	233,816		346,500
100135877	East Elmhurst	NY		11/13/2023	7.874	748,891		960,000
100135878	Brooklyn	NY		11/13/2023	8.374	2,054,307		4,450,000
100135879	Orlando	FL		11/13/2023	8.999	295,526		361,000
100135880	Marietta	GA		11/13/2023	9.874	220,282		274,000
100135881	Brooklyn	NY		11/13/2023	8.125	2,032,204		6,500,000
100135882	Jupiter	FL		11/13/2023	8.500	1,225,967		1,665,000
100135883	Wasilla	AK		11/13/2023	9.249	296,487		400,000
100135884	Madera	CA		11/13/2023	9.749	229,543		390,000
100135885	Aventura	FL		11/13/2023	8.374	359,309		700,000
100135886	Clyde Hill	WA		11/13/2023	9.250	4,696,022		6,800,000
100135887	Edgewater	FL		11/13/2023	8.749	225,786		290,000
100135888	Parker	TX		11/13/2023	8.499	1,603,442		1,944,999
100135889	Adelanto	CA		11/13/2023	8.999	184,902		270,000
100135890	Stockton	CA		11/13/2023	9.249	289,503		360,000
100135891	Taneytown	MD		11/13/2023	9.124	244,666		325,000
100135892	Baltimore	MD		11/13/2023	7.874	169,475		240,000
100135893	Baltimore	MD		11/13/2023	9.749	173,554		210,000
100135894	Dallas	TX		11/13/2023	7.999	220,775		353,000
100135895	Gatlinburg	TN		11/13/2023	7.999	1,480,588		2,000,000
100135896	Rancho Cucamonga	CA		11/13/2023	8.874	1,631,877		1,999,000
100135897	Gatlinburg	TN		11/13/2023	7.999	1,477,970		2,000,000
100135898	Costa Mesa	CA		11/13/2023	8.374	1,344,816		1,800,000
100135899	Suisun City	CA		11/13/2023	9.999	381,669		507,000
100135900	Denver	CO		11/13/2023	8.499	201,253		435,000
100135901	Arlington	WA		11/13/2023	8.250	296,243		500,000
100135902	Las Vegas	NV		11/13/2023	8.499	207,107		345,000
100135903	Chester	PA		11/13/2023	9.499	86,314		124,999
100135904	Lehigh Acres	FL		11/13/2023	8.249	156,232		254,000
100135905	Knoxville	TN		11/13/2023	9.999	245,747		325,000
100135906	Labelle	FL		11/13/2023	7.999	152,597		254,000
100135908	Dekalb	IL		11/13/2023	9.749	107,412		137,500
100135909	Oakland Park	FL		11/13/2023	7.999	355,905		650,000
100135910	Chico	CA		11/13/2023	9.750	650,106		800,000

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100135911	Rotonda West	FL		11/13/2023	8.249	296,994		389,999
100135912	Daytona Beach	FL		11/13/2023	9.999	202,905		256,000
100135913	Indio	CA		11/13/2023	9.124	275,659		350,000
100135914	Bridgewater	NJ		11/13/2023	9.124	327,646		933,000
100135915	Philadelphia	PA		11/13/2023	9.874	280,929		305,000
100135916	Irvington	NJ		11/13/2023	10.250	283,572		370,000
100135917	Miami	FL		11/13/2023	7.874	338,320		545,000
100135919	Los Angeles	CA		11/13/2023	8.999	486,521		694,999
100135920	Atlantic Highlands	NJ		11/13/2023	7.999	1,966,820		2,600,000
100135921	Stone Mountain	GA		11/13/2023	8.749	210,305		350,000
100135922	Woodhaven	NY		11/13/2023	7.499	553,263		1,050,000
100135923	Miami	FL		11/13/2023	8.874	1,574,179		3,800,000
100135924	Olney	MD		11/13/2023	8.374	637,803		800,000
100135925	Jurupa Valley	CA		11/13/2023	10.124	858,823		1,100,000
100135926	Kissimmee	FL		11/13/2023	8.624	104,075		325,000
100135927	Dowagiac	MI		11/13/2023	10.499	178,354		217,000
100135929	Hillsboro	OR		11/13/2023	7.624	473,086		785,000
100135930	Santa Monica	CA		11/15/2023	8.750	315,010		1,100,000
100135931	Liberty Hill	TX		11/15/2023	7.875	957,227		1,750,000
100135932	Lancaster	CA		11/15/2023	8.750	296,896		425,000
100135933	Walnut Creek	CA		11/15/2023	7.625	1,196,717		1,510,000
100135934	Jacksonville	FL		11/15/2023	8.625	142,024		225,000
100135935	Fulshear	TX		11/15/2023	9.625	558,916		605,000
100135936	Orlando	FL		11/15/2023	9.750	429,262		480,000
100135937	Miramar Beach	FL		11/15/2023	8.375	1,026,155		1,500,000
100135938	Miramar Beach	FL		11/15/2023	8.375	1,025,021		1,500,000
100135939	Pepper Pike	OH		11/15/2023	9.125	347,780		430,000
100135940	Miramar	FL		11/15/2023	8.375	414,116		675,000
100135941	Rome	GA		11/15/2023	8.875	390,817		471,000
100135942	Mountlake Terrace	WA		11/15/2023	9.375	468,006		590,000
100135943	Phoenix	AZ		11/15/2023	8.875	375,499		707,000
100135944	Bakersfield	CA		11/15/2023	8.375	381,459		451,000
100135945	Liberty Hill	TX		11/15/2023	8.625	370,720		460,000
100135946	Port Saint Joe	FL		11/15/2023	9.875	556,478		710,000
100135947	Oxnard	CA		11/15/2023	9.500	687,749		845,000
100135948	Denver	CO		11/15/2023	8.750	315,408		425,500
100135949	Moreno Valley	CA		11/15/2023	10.875	501,904		635,000
100135950	Bay Point	CA		11/15/2023	8.875	237,894		900,000
100135951	Odessa	TX		11/15/2023	9.250	139,907		187,000
100135952	Riverside	CA		11/15/2023	11.000	451,000		560,000
100135953	Antioch	CA		11/15/2023	9.625	590,150		725,000
100135954	Katy	TX		11/15/2023	9.250	175,757		209,000
100135955	Key Colony Beach	FL		11/15/2023	8.625	4,189,339		7,032,000
100135956	Bedford	TX		11/15/2023	9.500	205,521		266,000
100135957	Chicago	IL		11/16/2023	8.750	106,735		210,000
100135958	Menifee	CA		11/16/2023	8.625	532,528		663,000
100135959	Anaheim	CA		11/16/2023	10.250	760,698		820,000
100135960	Grand Junction	CO		11/16/2023	8.499	292,872		350,000
100135961	Chicago	IL		11/16/2023	7.250	199,073		365,000
100135962	Tobyhanna	PA		11/16/2023	8.750	164,562		196,000
100135963	Homestead	FL		11/16/2023	7.750	181,512		470,000
100135964	Bridgewater	NJ		11/16/2023	7.999	515,144		740,000
100135965	Port Saint Lucie	FL		11/16/2023	9.499	310,454		392,000
100135966	Portland	OR		11/16/2023	8.750	385,622		500,000
100135967	Miami	FL		11/16/2023	8.250	1,008,642		1,575,000

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100135968	Santa Fe Springs	CA		11/16/2023	8.875	464,114		575,000
100135969	Tacoma	WA		11/16/2023	9.375	423,451		550,000
100135970	Orient	OH		11/16/2023	8.125	301,159		450,000
100135971	Decatur	TX		11/16/2023	8.125	434,368		612,000
100135972	San Jacinto	CA		11/16/2023	7.999	648,749		848,000
100135973	Henrico	VA		11/16/2023	8.875	238,326		311,000
100135974	Kansas City	MO		11/16/2023	8.875	187,899		270,000
100135975	Somerset	NJ		11/16/2023	8.999	318,506		400,000
100135976	Garland	TX		11/16/2023	8.750	199,871		249,000
100135977	Las Vegas	NV		11/16/2023	6.999	212,494		359,000
100135978	Moreno Valley	CA		11/16/2023	8.999	407,120		527,000
100135979	Modesto	CA		11/16/2023	7.499	1,106,005		1,400,000
100135980	Perry	IA		11/16/2023	8.750	140,346		215,000
100135981	Lomita	CA		11/16/2023	8.499	848,737		1,380,000
100135982	Monroe	NC		11/16/2023	8.499	653,842		1,085,000
100135983	Reno	NV		11/16/2023	7.375	1,350,673		1,725,000
100135984	Philadelphia	PA		11/16/2023	8.999	86,866		125,000
100135985	Neptune	NJ		11/16/2023	7.499	284,181		415,000
100135986	Atlanta	GA		11/16/2023	9.999	195,110		217,000
100135987	Oak Lawn	IL		11/16/2023	8.999	251,112		310,000
100135988	Dania Beach	FL		11/16/2023	8.999	287,685		370,000
100135989	Poinciana	FL		11/16/2023	9.250	249,439		330,000
100135990	Simpsonville	SC		11/16/2023	8.625	146,588		445,000
100135991	Los Angeles	CA		11/16/2023	8.250	745,039		975,000
100135992	(North Hills Area) Los Angele	CA		11/16/2023	8.999	1,529,856		1,672,000
100135993	Chicago	IL		11/16/2023	7.999	193,222		285,000
100135994	Philadelphia	PA		11/16/2023	8.999	167,493		225,000
100135995	Phoenix	AZ		11/16/2023	7.625	237,621		333,250
100135996	Palatka	FL		11/16/2023	8.999	142,522		150,000
100135997	New Orleans	LA		11/16/2023	8.999	224,415		287,000
100135998	Richardsville	VA		11/16/2023	9.750	299,687		385,000
100135999	Palmdale	CA		11/16/2023	8.250	157,051		230,000
100136000	Houston	TX		11/16/2023	9.750	165,151		190,000
100136001	Sebring	FL		11/16/2023	9.125	238,906		290,000
100136002	San Carlos	CA		11/16/2023	7.499	1,006,283		3,300,000
100136003	Jersey City	NJ		11/16/2023	8.250	238,789		595,000
100136004	Brawley	CA		11/16/2023	7.999	253,058		400,000
100136005	Hartville	MO		11/16/2023	7.999	234,147		362,000
100136006	Big Bear City	CA		11/16/2023	7.625	273,875		360,000
100136007	Springfield	LA		11/16/2023	8.499	183,433		250,000
100136008	Las Cruces	NM		11/16/2023	8.499	454,138		568,000
100136009	Columbus	OH		11/16/2023	7.625	116,337		191,000
100136010	Pomfret Center	CT		11/16/2023	8.999	468,310		640,000
100136011	Gretna	LA		11/16/2023	8.499	240,979		310,000
100136012	Powell	TN		11/16/2023	8.125	367,496		482,000
100136013	Los Angeles	CA		11/16/2023	9.999	479,802		565,000
100136014	Marrero	LA		11/16/2023	8.499	127,112		165,000
100136015	Columbus	OH		11/16/2023	8.499	258,643		367,000
100136016	Houston	TX		11/16/2023	9.750	220,951		250,400
100136017	Waco	TX		11/16/2023	8.999	170,623		200,000
100136018	Santa Monica	CA		11/16/2023	8.625	1,931,688		2,350,000
100136019	Rowlett	TX		11/16/2023	7.875	278,240		365,000
100136020	Gilbert	AZ		11/16/2023	7.999	1,337,256		1,675,000
100136021	Clovis	CA		11/16/2023	7.375	553,446		700,000
100136022	Fort Worth	TX		11/16/2023	7.875	228,591		305,000

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100136023	Highland	CA		11/16/2023	7.250	226,226		460,000
100136024	Maugansville	MD		11/16/2023	7.999	245,566		350,000
100136026	Maumee	OH		11/16/2023	6.999	219,752		300,000
100136027	Hagerstown	MD		11/16/2023	8.499	140,862		194,000
100136028	Hagerstown	MD		11/16/2023	8.499	140,782		194,000
100136029	Hagerstown	MD		11/16/2023	8.750	277,218		335,000
100136030	Burtonsville	MD		11/16/2023	8.999	654,450		755,000
100136031	Los Angeles	CA		11/16/2023	8.499	1,472,435		1,950,000
100136032	Burlington	NC		11/16/2023	7.999	193,687		260,000
100136033	Compton	CA		11/16/2023	8.375	480,114		600,000
100136034	Spring Valley	CA		11/16/2023	8.750	537,299		680,000
100136035	Houston	TX		11/16/2023	9.625	129,258		198,000
100136037	San Pablo	CA		11/16/2023	7.875	276,378		535,000
100136038	Raleigh	NC		11/16/2023	9.999	366,628		475,000
100136039	Haverhill	MA		11/16/2023	8.499	521,949		668,000
100136040	North Chesterfield	VA		11/16/2023	8.499	232,967		293,000
100136041	Garner	NC		11/16/2023	10.375	311,886		405,000
100136042	North Chesterfield	VA		11/16/2023	9.250	195,966		240,000
100136043	Miami	FL		11/16/2023	7.875	384,786		502,000
100136044	Tracy	CA		11/16/2023	9.875	639,968		770,000
100136045	Melbourne	FL		11/16/2023	9.375	169,289		245,000
100136046	Tampa	FL		11/16/2023	9.375	132,343		165,000
100136047	Odessa	TX		11/16/2023	8.999	537,295		620,000
100136048	Falls Church	VA		11/16/2023	8.375	817,900		1,150,000
100136049	Hiram	GA		11/16/2023	9.499	201,546		321,000
100136050	Whittier	CA		11/16/2023	7.875	590,878		900,000
100136051	Laguna Niguel	CA		11/16/2023	8.499	1,714,463		2,200,000
100136052	Atlanta	GA		11/16/2023	8.499	204,608		282,000
100136053	Gainesville	GA		11/16/2023	7.499	204,986		298,000
100136054	Walnut Creek	CA		11/16/2023	7.999	1,465,650		1,920,000
100136055	Baltimore	MD		11/16/2023	9.499	90,359		122,000
100136056	Cincinnati	OH		11/16/2023	7.999	273,647		372,000
100136057	Alachua	FL		11/16/2023	8.250	849,246		990,000
100136058	Azle	TX		11/16/2023	7.125	227,650		330,000
100136059	Smithfield	NC		11/16/2023	8.999	119,465		178,000
100136060	Milwaukee	WI		11/16/2023	9.875	107,584		155,000
100136061	Los Angeles	CA		11/16/2023	7.499	965,721		1,275,000
100136062	Medford	OR		11/16/2023	8.250	316,261		565,000
100136063	Crystal Lake	IL		11/16/2023	8.499	229,224		286,000
100136064	Houston	TX		11/16/2023	9.625	330,042		380,000
100136065	Norwalk	CA		11/16/2023	7.999	605,400		741,000
100136066	San Tan Valley	AZ		11/16/2023	9.750	546,679		600,000
100136068	Smithfield	NC		11/16/2023	7.750	168,463		250,000
100136069	Beech Mountain	NC		11/16/2023	8.999	332,288		395,000
100136070	(Pacoima Area) Los Angeles	CA		11/16/2023	7.499	248,783		525,000
100136071	Orlando	FL		11/16/2023	8.625	176,622		280,000
100136072	Bakersfield	CA		11/16/2023	7.750	377,259		480,000
100136073	Panorama City	CA		11/16/2023	7.375	485,335		745,000
100136074	Royse City	TX		11/16/2023	8.375	146,624		220,000
100136077	Chula Vista	CA		12/18/2023	8.500	1,737,261		2,210,000
100136078	Boulder Creek	CA		12/18/2023	8.375	459,157		910,000
100136080	San Diego	CA		12/18/2023	7.875	506,686		960,000
100136081	Jackson	CA		12/18/2023	7.250	432,078		640,000
100136082	Deland	FL		12/18/2023	9.625	536,726		672,000
100136083	Clewiston	FL		12/18/2023	9.875	164,547		180,000

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100136084	Madera	CA		12/18/2023	8.000	357,525		445,000
100136085	Montara	CA		12/18/2023	8.875	1,182,665		1,560,000
100136086	Holland	MI		12/18/2023	8.625	432,394		580,000
100136087	Chicago	IL		12/18/2023	9.875	832,232		1,010,000
100136088	Santa Cruz	CA		12/18/2023	8.375	1,274,825		1,700,000
100136089	Houston	TX		12/18/2023	9.250	138,926		166,000
100136090	Munster	IN		12/18/2023	9.625	312,775		429,000
100136091	Wilton Manors	FL		12/18/2023	8.625	398,422		770,000
100136092	Ocala	FL		12/18/2023	8.750	129,781		215,000
100136093	Mooresville	NC		12/18/2023	9.000	109,801		234,000
100136094	Philadelphia	PA		12/18/2023	9.500	223,207		555,000
100136095	Flower Mound	TX		12/18/2023	9.625	355,412		925,000
100136096	Salt Lake City	UT		12/18/2023	8.750	169,835		480,000
100136098	North Liberty	IA		12/18/2023	10.875	348,021		410,000
100136100	Nederland	TX		12/18/2023	10.250	120,880		140,000
100136101	Kansas City	KS		12/18/2023	9.375	508,988		617,000
100136104	Alpharetta	GA		12/18/2023	9.250	1,917,470		2,650,000
100136105	Abilene	TX		12/18/2023	8.625	320,537		387,000
100136106	Henderson	NV		12/18/2023	8.375	411,618		515,000
100136107	Nederland	TX		12/18/2023	9.250	119,987		139,000
100136108	Waco	TX		12/18/2023	8.750	274,899		349,000
100136109	Chicago	IL		12/18/2023	8.375	495,866		620,000
100136110	Woodridge	IL		12/18/2023	10.500	152,382		185,000
100136111	Cincinnati	OH		12/18/2023	8.375	183,648		300,000
100136112	Ewing	NJ		12/18/2023	8.500	346,162		439,000
100136113	Charlotte	NC		12/18/2023	9.625	308,280		366,000
100136114	Chicago	IL		12/18/2023	7.875	140,256		190,000
100136115	La Verne	CA		12/18/2023	9.125	1,098,263		1,300,000
100136116	Dallas	TX		12/18/2023	9.125	888,769		1,451,000
100136117	Los Angeles	CA		12/18/2023	9.125	2,294,500		3,100,000
100136118	Northfield	IL		12/18/2023	9.375	264,350		521,000
100136119	Cambria	CA		12/18/2023	10.250	747,386		910,000
100136120	Katy	TX		12/18/2023	9.375	190,239		243,000
100136121	Miami	FL		12/18/2023	8.625	945,416		1,350,000
100136122	Hialeah	FL		12/18/2023	7.875	520,246		850,000
100136123	Schaumburg	IL		12/18/2023	8.625	262,631		322,000
100136125	Plainfield	IL		12/18/2023	8.250	200,142		748,000
100136126	Waves	NC		12/18/2023	9.625	836,367		1,100,000
100136127	Phoenix	AZ		12/18/2023	8.375	104,734		390,000
100136129	Pompano Beach	FL		12/18/2023	9.250	351,263		750,000
100136130	Leander	TX		12/18/2023	8.250	389,287		876,000
100136131	Fayetteville	GA		12/18/2023	9.875	1,152,782		1,508,000
100136133	Goodrich	TX		12/18/2023	9.750	130,356		200,000
100136134	Bristol	CT		12/18/2023	9.250	505,686		620,000
100136136	Spring	TX		12/18/2023	8.625	1,524,735		6,500,000
100136138	Greenwich	CT		12/18/2023	8.625	223,506		2,500,000
100136139	Kissimmee	FL		12/18/2023	8.875	406,636		500,000
100136140	Tehachapi	CA		12/18/2023	7.875	380,449		750,000
100136141	The Colony	TX		12/18/2023	10.750	708,135		820,000
100136142	Gloucester City	NJ		12/18/2023	10.000	128,904		160,000
100136143	Sarasota	FL		12/18/2023	8.875	510,310		670,000
100136144	San Antonio	TX		12/18/2023	8.750	292,922		520,000
100136145	Lafayette	CA		12/18/2023	8.750	1,511,425		1,850,000
100136146	Grand Prairie	TX		12/18/2023	9.625	272,360		395,000
100136147	Southfield	MI		12/18/2023	10.125	188,222		251,200

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100136148	Saint Augustine	FL		12/18/2023	8.875	482,534		595,000
100136149	Chula Vista	CA		12/18/2023	8.625	307,511		547,000
100136150	Highland Heights	KY		12/18/2023	9.875	258,244		278,000
100136151	Irvine	CA		12/18/2023	8.250	799,840		1,000,000
100136154	Edgewood	WA		12/18/2023	7.875	341,460		532,000
100136155	South Haven	MI		12/18/2023	8.750	303,803		400,000
100136156	Marysville	WA		12/18/2023	9.000	463,199		570,000
100136157	Sarasota	FL		12/18/2023	9.750	272,183		440,000
100136158	Front Royal	VA		12/18/2023	10.250	441,154		535,000
100136159	Castro Valley	CA		12/18/2023	8.750	515,336		1,850,000
100136160	New Milford	CT		12/18/2023	8.500	397,584		500,000
100136161	Hialeah	FL		12/18/2023	7.875	368,700		485,000
100136162	Port Richey	FL		12/18/2023	10.000	195,389		225,000
100136163	Houston	TX		12/18/2023	8.375	1,991,052		2,500,000
100136164	Denver	CO		12/18/2023	8.750	541,001		625,000
100136165	Chelan	WA		12/18/2023	7.750	281,593		375,000
100136166	Bakersfield	CA		12/18/2023	9.000	136,019		401,000
100136167	Roseville	CA		12/18/2023	8.500	834,948		1,020,000
100136168	San Ramon	CA		12/18/2023	8.375	1,704,890		2,275,000
100136169	Chicago	IL		12/18/2023	10.375	126,807		165,000
100136170	Simpsonville	SC		12/18/2023	8.875	267,829		315,000
100136171	Miami	FL		12/18/2023	8.500	907,189		1,200,000
100136172	Lilburn	GA		12/18/2023	8.625	519,069		680,000
100136173	Los Angeles	CA		12/18/2023	8.750	1,028,701		1,650,000
100136174	Bakersfield	CA		12/18/2023	9.875	267,517		295,000
100136175	Odessa	TX		12/18/2023	9.750	148,019		200,000
100136176	Cape Coral	FL		12/18/2023	8.375	322,404		440,000
100136177	Duvall	WA		12/18/2023	9.125	1,209,474		1,420,000
100136178	Woodinville	WA		12/18/2023	8.125	774,563		1,649,000
100136179	Turlock	CA		12/18/2023	8.750	313,300		450,000
100136181	Monterey Park	CA		12/18/2023	9.375	864,256		1,100,000
100136182	Downingtown	PA		12/18/2023	9.625	521,497		642,000
100136183	Hercules	CA		12/18/2023	8.375	171,486		350,500
100136184	Trevor	WI		12/18/2023	9.500	160,386		228,500
100136185	Oakley	CA		12/18/2023	9.750	566,397		675,000
100136186	Boca Raton	FL		12/18/2023	9.750	713,549		814,000
100136188	Anaheim	CA		11/20/2023	9.625	752,441		870,000
100136189	Clarkdale	AZ		11/20/2023	9.000	413,814		482,000
100136190	Fresno	CA		11/20/2023	7.750	283,343		429,999
100136191	Compton	CA		11/20/2023	7.875	723,476		1,130,000
100136192	Graham	TX		11/20/2023	9.375	721,493		955,000
100136193	Galveston	TX		11/20/2023	9.750	321,300		420,000
100136194	Parker	CO		11/20/2023	7.999	273,737		650,000
100136195	Apollo Beach	FL		11/20/2023	7.625	274,736		355,000
100136196	Mount Jackson	VA		11/20/2023	7.499	202,971		276,000
100136197	North Chesterfield	VA		11/20/2023	7.625	254,949		385,000
100136198	Cornville	AZ		11/20/2023	7.624	700,968		895,000
100136199	Toms River	NJ		11/20/2023	7.625	269,925		385,000
100136200	Sacramento	CA		11/20/2023	7.625	471,059		640,000
100136201	Sacramento	CA		11/20/2023	7.375	259,219		350,000
100136202	Tampa	FL		11/20/2023	7.625	300,439		418,000
100136204	Savannah	GA		11/20/2023	7.375	294,510		400,000
100136205	Elk Grove	CA		11/20/2023	7.625	474,885		638,500
100136206	Naples	FL		11/20/2023	7.625	299,130		390,000
100136207	Bakersfield	CA		11/20/2023	6.999	576,773		847,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100136208	Edgewater	NJ		11/20/2023	7.624	569,867		914,000
100136209	Passaic	NJ		11/20/2023	7.625	287,069		370,000
100136210	Lynnwood	WA		11/20/2023	7.625	521,378		755,000
100136211	Lynnwood	WA		11/20/2023	7.625	521,378		755,000
100136212	Kamas	UT		11/20/2023	8.374	527,615		715,000
100136213	Lynnwood	WA		11/20/2023	7.625	512,055		685,000
100136214	Seaside Heights	NJ		11/20/2023	7.625	330,578		478,000
100136215	Bend	OR		11/20/2023	8.125	724,021		915,000
100136216	Citrus Heights	CA		11/20/2023	7.499	263,145		440,000
100136217	Morton Grove	IL		11/20/2023	7.999	291,551		385,000
100136218	Raleigh	NC		11/20/2023	7.999	213,911		290,000
100136219	Pleasant Grove	UT		11/20/2023	7.499	382,083		520,000
100136220	Des Plaines	IL		11/20/2023	8.124	437,981		625,000
100136221	Fort Collins	CO		11/20/2023	7.499	892,170		1,235,000
100136222	Naperville	IL		11/20/2023	7.625	258,534		370,000
100136223	Hedgesville	WV		11/20/2023	8.125	215,673		290,000
100136224	Jacksonville	FL		11/20/2023	7.375	313,714		430,000
100136225	Eden Prairie	MN		11/20/2023	7.499	218,020		295,000
100136226	Arnold	CA		11/20/2023	7.999	476,726		635,000
100136227	Cranston	RI		11/20/2023	7.999	239,023		346,000
100136228	Palm Desert	CA		11/20/2023	7.625	428,792		575,000
100136229	Duarte	CA		11/20/2023	8.625	730,384		950,000
100136230	Kent	WA		11/20/2023	8.125	458,186		630,000
100136231	St. George	UT		11/20/2023	8.000	320,786		506,000
100136232	South Gate	CA		11/20/2023	8.125	658,650		870,000
100136233	Stratham	NH		11/20/2023	8.124	397,902		615,000
100136234	Falcon Heights	MN		11/20/2023	8.125	293,928		381,000
100136235	Sterling	VA		11/20/2023	8.125	283,030		360,000
100136236	Little Elm	TX		11/20/2023	7.375	308,225		420,000
100136237	Miami Beach	FL		11/20/2023	7.500	246,609		317,500
100136238	Paducah	KY		11/20/2023	6.624	198,129		277,000
100136240	Tallahassee	FL		11/20/2023	6.999	199,249		263,000
100136241	Northlake	TX		11/20/2023	8.125	350,424		464,999
100136242	Prosperity	SC		11/20/2023	7.624	334,479		450,000
100136243	Lancaster	TN		11/20/2023	7.875	349,448		465,000
100136244	Santa Ana	CA		11/20/2023	7.625	1,230,144		1,665,000
100136245	Raleigh	NC		11/20/2023	7.624	324,782		435,000
100136246	Raleigh	NC		11/20/2023	7.375	268,232		363,000
100136247	Calabash	NC		11/20/2023	7.625	213,599		302,000
100136248	Holly Ridge	NC		11/20/2023	7.990	495,310		720,000
100136249	North Port	FL		11/20/2023	7.625	288,932		425,000
100136250	Liberty Hill	TX		11/20/2023	7.625	265,589		360,000
100136251	Old Bridge	NJ		11/20/2023	7.500	478,451		645,000
100136252	Miramar Beach	FL		11/20/2023	7.625	336,724		454,999
100136253	Richmond	TX		11/20/2023	7.625	214,836		300,000
100136254	Columbia	MD		11/20/2023	7.625	363,643		487,500
100136255	Richlands	NC		11/20/2023	7.625	199,245		256,000
100136256	Richmond	VA		11/20/2023	7.625	232,397		339,000
100136257	Punta Gorda	FL		11/20/2023	7.625	283,047		400,000
100136258	Pocono Lake	PA		11/20/2023	7.250	394,991		539,000
100136259	Portsmouth	VA		11/20/2023	7.375	232,907		315,000
100136260	Los Angeles	CA		11/20/2023	7.000	448,400		620,000
100136261	Cape Charles	VA		11/20/2023	7.500	721,162		1,050,000
100136262	Plant City	FL		11/20/2023	7.375	260,699		335,000
100136263	Toney	AL		11/20/2023	8.125	220,846		282,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100136264	Kissimmee	FL		11/20/2023	7.625	245,639		333,000
100136265	Dallas	TX		11/20/2023	7.990	521,704		670,000
100136266	Pigeon Forge	TN		11/20/2023	7.625	442,254		630,000
100136267	Crested Butte	CO		11/20/2023	7.375	590,105		799,000
100136268	Avondale	AZ		11/20/2023	8.125	293,168		394,999
100136269	Richmond	VA		11/20/2023	7.625	294,489		412,000
100136270	Austell	GA		11/20/2023	7.625	272,512		370,000
100136271	Round Rock	TX		11/20/2023	7.625	405,258		525,000
100136272	Arden	NC		11/20/2023	8.125	247,016		328,000
100136273	Philadelphia	PA		11/20/2023	7.625	498,822		685,000
100136274	Delray Beach	FL		11/20/2023	7.500	465,760		635,000
100136275	Granite Shoals	TX		11/20/2023	7.499	645,495		875,000
100136276	Plantation	FL		11/20/2023	7.625	214,800		290,000
100136277	Lockhart	TX		11/20/2023	5.500	184,793		280,000
100136278	Lockhart	TX		11/20/2023	5.500	184,793		305,000
100136279	Brunswick	ME		11/20/2023	8.125	494,350		660,000
100136280	Gilbert	AZ		11/20/2023	7.625	201,099		270,000
100136281	Bella Vista	AR		11/20/2023	7.990	302,264		383,000
100136282	Cantonment	FL		11/20/2023	8.125	250,230		330,000
100136283	Henderson	NV		11/20/2023	5.990	232,199		346,000
100136284	Woodstock	GA		11/20/2023	7.625	350,435		469,000
100136285	Wilmington	NC		11/20/2023	7.625	508,253		722,000
100136286	Waikoloa	HI		11/20/2023	8.125	499,748		665,000
100136287	Bend	OR		11/20/2023	7.990	636,804		854,000
100136288	Crozet	VA		11/20/2023	7.990	348,112		460,000
100136289	Huntsville	AL		11/20/2023	7.500	292,783		410,000
100136290	Mclean	VA		11/20/2023	7.499	410,879		552,000
100136292	Apex	NC		11/20/2023	7.625	323,408		454,000
100136293	Cartersville	GA		11/20/2023	7.875	215,380		280,000
100136294	Cornville	AZ		11/20/2023	7.625	586,753		790,000
100136295	Towson	MD		11/20/2023	8.125	232,510		290,000
100136296	Las Vegas	NV		11/20/2023	6.875	274,707		408,000
100136297	Angier	NC		11/20/2023	7.500	237,686		333,000
100136298	Tulare	CA		11/20/2023	7.500	252,374		340,000
100136299	Lady Lake	FL		11/20/2023	7.990	207,410		275,000
100136300	Harker Heights	TX		11/20/2023	5.990	239,866		378,000
100136301	Seaside Heights	NJ		11/20/2023	8.125	306,564		395,000
100136302	Poinciana	FL		11/20/2023	7.625	248,552		333,200
100136303	Xenia	OH		11/20/2023	8.125	200,605		265,000
100136304	Scottsdale	AZ		11/20/2023	7.125	573,866		790,000
100136305	Katy	TX		11/20/2023	6.990	222,086		305,000
100136306	Katy	TX		11/20/2023	7.625	238,623		315,000
100136307	Alanson	MI		11/20/2023	8.125	226,000		300,000
100136308	Mckinney	TX		11/20/2023	7.875	319,419		431,000
100136309	Sacramento	CA		11/20/2023	7.625	306,228		515,000
100136310	Baltic	CT		11/20/2023	8.000	213,524		294,000
100136312	Inlet Beach	FL		11/20/2023	7.125	683,703		1,000,000
100136313	Richmond	VA		11/20/2023	7.625	311,840		418,000
100136314	Edgewater	FL		11/20/2023	7.500	466,721		635,000
100136315	Old Orchd Bch	ME		11/20/2023	7.990	299,708		405,000
100136316	Hilton Head	SC		11/20/2023	8.000	341,328		469,000
100136317	Boynton Beach	FL		11/20/2023	7.500	218,395		447,000
100136318	Tampa	FL		11/20/2023	7.875	449,918		600,000
100136319	Appleton	WI		11/20/2023	8.125	228,367		288,000
100136320	Bullhead City	AZ		11/20/2023	7.875	372,890		540,000

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100136321	The Woodlands	TX		11/20/2023	7.499	281,523		400,000
100136322	Loveland	CO		11/20/2023	7.990	238,347		338,000
100136323	Goodyear	AZ		11/20/2023	6.990	446,077		625,000
100136324	Houston	TX		11/20/2023	7.875	212,393		275,000
100136325	Sugarloaf	CA		11/20/2023	8.125	299,970		375,000
100136326	Naples	FL		11/20/2023	7.500	306,444		418,000
100136327	Twain Harte	CA		11/20/2023	7.875	423,856		550,000
100136328	Henderson	NV		11/20/2023	8.000	274,188		334,999
100136329	Sarasota	FL		11/20/2023	7.875	297,469		410,000
100136330	Venice	FL		11/20/2023	7.625	299,099		420,000
100136331	Westampton	NJ		11/20/2023	7.875	277,265		388,000
100136332	Jamestown	RI		11/20/2023	7.625	512,903		700,000
100136333	Cibolo	TX		11/20/2023	5.750	254,968		378,000
100136334	Roseville	CA		11/20/2023	6.875	393,461		529,999
100136335	Bradenton	FL		11/20/2023	7.625	334,407		480,000
100136336	Cibolo	TX		11/20/2023	5.990	249,065		389,000
100136337	Bradenton	FL		11/20/2023	8.000	297,999		380,000
100136338	Bloomingdale	GA		11/20/2023	5.990	256,934		380,000
100136340	Somerville	TN		11/20/2023	5.750	211,610		315,000
100136341	Saratoga Springs	UT		11/20/2023	6.375	298,708		427,000
100136342	Las Vegas	NV		11/20/2023	7.625	350,094		504,000
100136343	Cedar City	UT		11/20/2023	7.625	266,130		340,000
100136344	Rossville	GA		11/20/2023	5.990	227,326		325,000
100136345	Atlanta	GA		11/20/2023	5.990	409,132		582,500
100136346	Saint Augustine	FL		11/20/2023	5.990	222,794		323,000
100136347	Cedar Hill	TX		11/20/2023	5.990	288,872		387,000
100136348	Henderson	NV		11/20/2023	5.990	378,106		513,000
100136350	Denton	TX		11/20/2023	5.990	258,542		386,000
100136351	Charlotte	NC		11/20/2023	7.875	215,507		290,000
100136352	Jasper	GA		11/20/2023	6.875	207,369		289,950
100136353	Cottage Grove	MN		11/20/2023	8.125	254,433		341,000
100136354	Blue Springs	MO		11/20/2023	7.250	294,508		403,000
100136355	Miami	FL		11/20/2023	7.990	443,752		585,000
100136356	San Marcos	CA		11/20/2023	7.500	128,566		805,000
100136357	Port Charlotte	FL		11/20/2023	7.499	239,441		325,000
100136358	Centerton	AR		11/20/2023	7.375	206,206		284,000
100136359	Odessa	FL		11/20/2023	7.500	201,403		275,000
100136360	Taylor	TX		11/20/2023	6.990	278,202		377,000
100136361	Calabash	NC		11/20/2023	5.750	210,288		345,000
100136362	Columbia	TN		11/20/2023	6.250	232,993		310,000
100136363	Scranton	PA		11/20/2023	7.990	364,880		492,000
100136365	Fresno	CA		11/20/2023	8.125	280,000		360,000
100136366	Lehigh Acres	FL		11/20/2023	7.500	365,238		530,000
100136367	San Antonio	TX		11/20/2023	5.500	227,316		341,000
100136368	Foley	AL		11/20/2023	6.250	228,017		327,000
100136369	Towson	MD		11/20/2023	7.990	211,727		310,000
100136370	Manchester	TN		11/20/2023	8.125	248,463		357,000
100136371	Broken Bow	OK		11/20/2023	7.625	457,926		674,000
100136372	Aiken	SC		11/20/2023	7.625	234,581		300,000
100136374	Union Pier	MI		11/20/2023	8.500	322,795		425,000
100136375	Gilbert	AZ		11/20/2023	7.990	222,999		299,999
100136376	Belmont	NC		11/20/2023	7.375	162,851		355,000
100136377	Woodstock	GA		11/20/2023	7.125	315,014		466,000
100136378	Bradenton	FL		11/20/2023	7.500	439,810		644,000
100136379	Melissa	TX		11/20/2023	7.500	250,806		355,000

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	2	3					Additional	
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100136380	Charles Town	WV		11/20/2023	8.125	203,453		272,000
100136381	Charlotte	NC		11/20/2023	7.250	271,316		375,000
100136382	Frisco	TX		11/20/2023	7.250	391,524		537,000
100136383	Maggie Valley	NC		11/20/2023	7.750	215,738		316,000
100136384	Aledo	TX		11/20/2023	8.125	364,857		520,000
100136385	Tyler	TX		11/20/2023	7.625	277,475		388,000
100136386	Oak Island	NC		11/20/2023	7.625	724,967		1,050,000
100136387	Independence	MO		11/20/2023	6.125	532,443		769,900
100136388	Buckeye	AZ		11/20/2023	6.875	325,115		489,000
100136389	Davenport	FL		11/20/2023	8.125	348,157		490,000
100136390	Discovery Bay	CA		11/20/2023	6.600	552,685		790,000
100136391	Independence	MO		11/20/2023	6.125	532,443		769,900
100136392	Lehi	UT		11/20/2023	6.875	247,081		342,000
100136393	Orlando	FL		11/20/2023	7.000	337,845		530,000
100136394	Lees Summit	MO		11/20/2023	6.500	387,482		549,999
100136395	Royse City	TX		11/20/2023	7.625	234,927		335,000
100136396	Arden	NC		11/20/2023	8.000	303,839		406,000
100136397	Auburndale	FL		11/20/2023	8.000	285,226		365,000
100136398	Ooltewah	TN		11/20/2023	8.125	287,096		368,000
100136399	Vancouver	WA		11/20/2023	7.625	314,650		422,000
100136400	Rock Hill	SC		11/20/2023	8.000	245,050		319,000
100136401	Surf City	NC		11/20/2023	7.625	713,298		981,000
100136402	Berthoud	CO		11/20/2023	7.875	289,475		397,000
100136403	Jacksonville Beach	FL		11/20/2023	7.875	691,456		922,000
100136404	Hernando	FL		11/20/2023	7.875	274,426		359,999
100136405	Merriam	KS		11/20/2023	7.875	199,701		257,000
100136406	Flagstaff	AZ		11/20/2023	8.000	475,984		600,000
100136408	Ellijay	GA		11/20/2023	7.875	386,366		525,000
100136409	Marlborough	MA		11/20/2023	8.000	503,318		675,000
100136410	Raleigh	NC		11/20/2023	8.125	307,774		390,000
100136411	Indian Shores	FL		11/20/2023	7.500	435,274		615,000
100136412	Jamestown	TN		11/20/2023	8.375	235,995		315,000
100136413	Largo	FL		11/20/2023	7.875	223,114		315,000
100136414	Chatham	NJ		11/20/2023	7.625	541,150		744,000
100136415	Albuquerque	NM		11/20/2023	8.125	201,155		255,000
100136416	Northampton	PA		11/20/2023	6.250	230,649		320,000
100136417	Trumansburg	NY		11/20/2023	7.625	343,560		462,000
100136418	Cypress	TX		11/20/2023	6.125	296,560		441,000
100136420	Katy	TX		11/20/2023	7.500	236,819		318,000
100136421	Henderson	NV		11/20/2023	7.375	295,006		381,000
100136422	Sarasota	FL		11/20/2023	7.500	228,470		409,000
100136423	Venice	FL		11/20/2023	7.375	354,629		530,000
100136424	Ocala	FL		11/20/2023	7.625	257,820		329,000
100136425	Jacksonville	FL		11/20/2023	7.000	260,792		344,999
100136426	Conover	NC		11/20/2023	5.750	204,744		316,000
100136427	Palm Coast	FL		11/20/2023	5.990	344,386		477,000
100136428	North Fort Myers	FL		11/20/2023	8.000	242,351		307,000
100136429	Ridgeland	SC		11/20/2023	5.750	246,022		349,999
100136430	Port Orchard	WA		11/20/2023	7.500	414,564		560,000
100136431	Coachella	CA		11/20/2023	5.990	365,511		535,000
100136432	Monroe	NC		11/20/2023	5.750	279,167		414,000
100136433	Gulf Shores	AL		11/20/2023	5.990	235,675		344,000
100136434	Palm Coast	FL		11/20/2023	5.990	318,394		457,000
100136435	Bulverde	TX		11/20/2023	5.500	233,330		350,000
100136437	Dawsonville	GA		11/20/2023	5.875	279,586		412,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100136438	Maricopa	AZ		11/20/2023	7.500	280,867		370,000
100136439	Saint Cloud	FL		11/20/2023	7.625	307,262		392,000
100136440	Myrtle Beach	SC		11/20/2023	5.990	290,678		455,000
100136441	Saint John	IN		11/20/2023	5.875	273,554		399,999
100136442	Lathrop	CA		11/20/2023	7.625	523,622		703,000
100136443	Coachella	CA		11/20/2023	5.990	352,417		513,000
100136444	North Fort Myers	FL		11/20/2023	5.750	285,013		402,000
100136445	Merced	CA		11/20/2023	5.990	282,255		452,000
100136446	Rosharon	TX		11/20/2023	5.750	204,952		340,000
100136447	Naples	FL		11/20/2023	6.625	266,186		430,000
100136448	Bakersfield	CA		11/20/2023	5.990	297,711		436,000
100136449	Raleigh	NC		11/20/2023	7.375	320,312		455,000
100136450	Columbia	TN		11/20/2023	6.125	211,610		305,000
100136451	Myrtle Beach	SC		11/20/2023	5.990	257,256		384,000
100136452	Visalia	CA		11/20/2023	5.750	284,994		389,000
100136453	Puyallup	WA		11/20/2023	7.500	486,911		665,000
100136454	Greenville	NC		11/20/2023	5.990	235,534		327,000
100136455	Winchester	VA		11/20/2023	6.750	245,713		344,000
100136456	Port Charlotte	FL		11/20/2023	5.990	225,264		319,000
100136457	Durham	NC		11/20/2023	7.990	345,439		462,000
100136459	Roseville	CA		11/20/2023	7.375	446,104		615,000
100136460	Morristown	TN		11/20/2023	5.990	204,851		297,000
100136461	Loganville	GA		11/20/2023	7.125	287,950		377,000
100136462	Gulf Shores	AL		11/20/2023	5.990	357,009		496,000
100136463	Loganville	GA		11/20/2023	6.500	258,041		379,000
100136464	Fort Worth	TX		11/20/2023	5.990	251,574		372,000
100136465	Lehi	UT		11/20/2023	6.750	296,643		412,989
100136466	Puyallup	WA		11/20/2023	7.375	461,666		628,000
100136467	St Augustine	FL		11/20/2023	4.990	238,400		371,000
100136468	Milton	FL		11/20/2023	5.625	214,209		317,500
100136469	Manteca	CA		11/20/2023	5.990	386,812		600,000
100136470	Loganville	GA		11/20/2023	6.250	265,465		385,000
100136471	Stephens City	VA		11/20/2023	5.990	305,544		446,000
100136472	Merced	CA		11/20/2023	5.990	330,683		487,000
100136473	Lakeville	MN		11/20/2023	5.750	271,987		400,000
100136474	Mobile	AL		11/20/2023	5.500	218,063		311,000
100136475	Garner	NC		11/20/2023	6.875	239,629		375,000
100136476	Millville	DE		11/20/2023	5.990	342,570		480,000
100136478	Monument	CO		11/20/2023	5.990	384,462		574,000
100136479	Fort Worth	TX		11/20/2023	6.500	275,183		399,000
100136480	Fort Worth	TX		11/20/2023	6.250	278,705		414,500
100136481	Newberry	FL		11/20/2023	7.625	266,582		365,000
100136482	Greeneville	TN		11/20/2023	5.990	234,433		338,000
100136483	Fort Worth	TX		11/20/2023	6.250	259,232		375,000
100136484	Katy	TX		11/20/2023	6.500	223,183		301,000
100136485	Fort Worth	TX		11/20/2023	6.500	253,324		354,000
100136486	Abilene	TX		11/20/2023	5.990	224,035		310,000
100136487	Merced	CA		11/20/2023	6.375	314,130		455,000
100136488	Everett	WA		11/20/2023	5.990	406,469		594,995
100136489	Fountain Inn	SC		11/20/2023	6.500	216,545		310,000
100136490	Charlotte	NC		11/20/2023	7.625	284,232		363,000
100136491	Monroe Township	NJ		11/20/2023	6.750	325,529		454,990
100136492	Charlotte	NC		11/20/2023	7.500	261,414		377,000
100136493	Buckeye	AZ		11/20/2023	6.250	319,110		456,000
100136494	Loveland	CO		11/20/2023	5.750	296,657		439,999

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100136495	Myrtle Beach	SC		11/20/2023	5.750	259,297		370,999
100136496	Clovis	CA		11/20/2023	6.750	300,589		387,000
100136497	Mckinney	TX		11/20/2023	6.375	236,071		320,000
100136499	Myrtle Beach	SC		11/20/2023	6.375	252,446		390,000
100136500	Roseville	CA		11/20/2023	7.750	460,786		647,500
100136501	Wake Forest	NC		11/20/2023	6.750	222,405		331,500
100136502	Fresno	CA		11/20/2023	7.250	408,586		563,000
100136503	Waddell	AZ		11/20/2023	5.875	315,287		464,000
100136504	Clovis	CA		11/20/2023	7.875	290,195		370,000
100136505	Tucson	AZ		11/20/2023	5.500	274,233		420,000
100136506	Highland	UT		11/20/2023	5.375	335,754		540,000
100136507	Georgetown	SC		11/20/2023	8.500	321,343		410,000
100136508	Princeton	TX		11/20/2023	6.625	266,824		360,000
100136509	Athens	AL		11/20/2023	6.125	213,464		308,000
100136510	Elgin	IL		11/20/2023	7.875	212,639		285,300
100136511	Giddings	TX		11/20/2023	8.125	476,670		615,000
100136512	Lewes	DE		11/20/2023	7.125	460,421		634,999
100136513	Wallingford	CT		11/20/2023	8.125	211,855		285,000
100136514	Fresno	CA		11/20/2023	7.250	375,908		510,000
100136515	Kailua Kona	HI		11/20/2023	7.625	451,209		625,000
100136516	Fresno	CA		11/20/2023	6.500	348,409		500,000
100136518	Surfside Beach	SC		11/20/2023	7.500	238,512		340,000
100136519	Surfside Beach	SC		11/20/2023	7.500	238,512		340,000
100136520	Surfside Beach	SC		11/20/2023	7.500	238,512		342,000
100136521	Ventnor City	NJ		11/20/2023	8.000	264,213		350,000
100136522	Daytona Beach Shores	FL		11/20/2023	7.500	221,822		286,000
100136523	Prescott	AZ		11/20/2023	6.625	296,007		424,999
100136524	Oakwood	GA		11/20/2023	6.750	270,602		415,000
100136525	Naples	FL		11/20/2023	7.625	386,444		520,000
100136526	Kissimmee	FL		11/20/2023	6.750	261,827		389,000
100136527	Windermere	FL		11/20/2023	7.500	298,129		385,000
100136528	Oakhurst	NJ		11/20/2023	7.990	530,561		714,000
100136529	Safety Harbor	FL		11/20/2023	7.750	245,273		330,000
100136530	Surprise	AZ		11/20/2023	7.125	328,252		435,000
100136531	Pine	AZ		11/20/2023	7.500	318,726		495,000
100136532	Renton	WA		11/20/2023	7.875	515,696		690,000
100136533	Springfield	VA		11/20/2023	6.875	446,999		640,000
100136534	Savannah	GA		11/20/2023	7.875	540,632		764,000
100136535	Van Alstyne	TX		11/20/2023	7.500	592,860		815,000
100136536	Mckinney	TX		11/20/2023	7.875	287,173		389,000
100136537	Greensboro	NC		11/20/2023	7.625	254,348		374,000
100136538	Sparks	NV		11/20/2023	5.375	338,704		545,000
100136539	Naperville	IL		11/20/2023	6.990	543,498		755,000
100136540	Myrtle Beach	SC		11/20/2023	7.875	280,703		420,000
100136541	Loganville	GA		11/20/2023	6.625	245,591		370,000
100136542	Parker	CO		11/20/2023	8.375	483,298		635,000
100136543	Highland	UT		11/20/2023	6.000	320,013		496,000
100136544	Clovis	CA		11/20/2023	6.500	261,440		375,000
100136545	Myrtle Beach	SC		11/20/2023	7.625	308,249		417,000
100136546	Cape Charles	VA		11/20/2023	8.000	543,709		689,000
100136547	Gulf Shores	AL		11/20/2023	6.250	253,071		370,000
100136548	Balch Springs	TX		11/20/2023	7.625	264,408		360,000
100136550	Dallas	TX		11/20/2023	7.625	225,496		303,000
100136551	Liberty Hill	TX		11/20/2023	4.990	354,305		530,000
100136552	St Petersburg	FL		11/20/2023	7.125	382,695		535,000

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100136553	Redlands	CA		11/20/2023	6.250	485,453		700,000
100136554	Vero Beach	FL		11/20/2023	8.000	328,697		890,000
100136555	Las Vegas	NV		11/20/2023	8.125	443,912		588,000
100136556	Denver	CO		11/20/2023	7.125	329,265		467,000
100136557	Lehi	UT		11/20/2023	8.125	365,605		485,000
100136558	Franklin	TN		11/20/2023	8.125	493,106		675,000
100136559	Houston	TX		11/20/2023	7.750	521,378		730,000
100136560	Heber City	UT		11/20/2023	7.375	677,130		965,000
100136561	Jasper	GA		11/20/2023	8.125	476,202		635,000
100136563	Ellijay	GA		11/20/2023	7.375	383,867		528,000
100136564	Simi Valley	CA		11/22/2023	10.750	1,213,636		1,345,000
100136565	Los Angeles	CA		11/22/2023	10.375	1,457,727		1,600,000
100136566	Columbia	MD		11/22/2023	9.750	369,405		412,000
100136567	San Bernardino	CA		11/22/2023	10.750	419,386		455,000
100136568	Gainesville	GA		11/22/2023	8.999	972,630		1,145,000
100136569	Los Angeles	CA		11/22/2023	8.875	527,897		680,000
100136570	Las Vegas	NV		11/22/2023	9.999	368,210		424,000
100136571	Los Angeles	CA		11/22/2023	8.875	531,230		680,000
100136572	San Diego	CA		11/22/2023	8.999	2,004,618		2,380,000
100136573	Bailey	CO		11/22/2023	11.499	654,854		770,000
100136574	Vallejo	CA		11/22/2023	9.999	780,322		935,000
100136575	Royal Palm Beach	FL		11/22/2023	7.999	488,440		600,000
100136576	Glendale	AZ		11/22/2023	8.750	415,392		505,000
100136577	Woodland Park	NJ		11/22/2023	8.375	483,360		600,000
100136578	Lithia Springs	GA		11/22/2023	9.250	376,933		442,000
100136579	Las Vegas	NV		11/22/2023	8.999	599,765		717,000
100136580	Wayne	NJ		11/22/2023	7.625	647,280		820,000
100136581	Woodland Hills	CA		11/22/2023	8.999	2,166,581		2,640,000
100136582	El Cajon	CA		11/22/2023	8.999	1,191,259		1,450,000
100136583	Corpus Christi	TX		11/22/2023	7.999	219,840		274,000
100136584	Bakersfield	CA		11/22/2023	8.999	318,599		385,000
100136585	Manteca	CA		11/22/2023	8.999	429,324		535,000
100136586	Newport News	VA		11/22/2023	8.750	256,731		345,000
100136587	Upper Marlboro	MD		11/22/2023	9.375	396,178		505,000
100136588	Glendale	AZ		11/22/2023	8.999	477,075		600,000
100136589	Elk Grove	CA		11/22/2023	7.999	863,152		1,100,000
100136590	Aurora	CO		11/22/2023	8.750	545,044		682,000
100136591	Laguna Niguel	CA		11/22/2023	8.999	2,925,562		3,550,000
100136592	Mesquite	TX		11/22/2023	9.375	190,540		232,000
100136593	Denver	CO		11/22/2023	7.250	341,040		502,000
100136594	Bozeman	MT		11/22/2023	8.999	1,324,915		1,900,000
100136597	San Jacinto	CA		11/22/2023	8.750	310,398		470,000
100136598	La Habra Heights	CA		11/22/2023	7.625	1,115,185		1,602,000
100136599	Fontana	CA		11/22/2023	8.750	381,519		593,000
100136600	Laurel	MT		11/22/2023	9.499	560,044		825,000
100136602	Lancaster	CA		11/22/2023	7.625	400,741		700,000
100136603	Schwenksville	PA		11/22/2023	7.999	373,961		669,000
100136605	Los Angeles	CA		11/22/2023	8.499	473,224		765,000
100136606	Los Angeles	CA		11/22/2023	8.125	561,734		930,000
100136608	Cape Coral	FL		11/22/2023	8.625	388,508		490,000
100136609	Columbus	OH		11/22/2023	7.625	148,814		200,000
100136610	Prescott	AZ		11/22/2023	8.750	649,866		855,000
100136611	Houston	TX		11/22/2023	8.375	164,611		205,000
100136612	Hartford	CT		11/22/2023	8.875	245,203		316,000
100136613	Devine	TX		11/22/2023	7.999	151,534		200,000

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100136614	Joshua Tree	CA		11/22/2023	8.875	798,391		1,100,000
100136615	Los Angeles	CA		11/22/2023	8.875	1,153,112		1,500,000
100136616	Chicago	IL		11/22/2023	9.125	565,300		750,000
100136617	Monahans	TX		11/22/2023	8.999	173,172		220,000
100136618	San Bernardino	CA		11/22/2023	9.250	336,554		430,000
100136619	Los Angeles	CA		11/22/2023	8.125	670,810		900,000
100136620	Columbus	OH		11/22/2023	7.999	157,607		215,000
100136621	Whittier	CA		11/22/2023	8.375	272,804		530,000
100136622	San Antonio	TX		11/22/2023	8.250	132,944		219,000
100136623	Arlington	TX		11/22/2023	7.999	229,593		308,000
100136624	Hillboro	OR		11/22/2023	7.499	245,590		390,000
100136625	Gastonia	NC		11/22/2023	9.125	134,564		189,500
100136626	Fort Worth	TX		11/22/2023	8.375	239,024		325,000
100136627	Lexington	NC		11/22/2023	9.375	134,277		195,000
100136628	Pasadena	CA		11/22/2023	8.250	1,012,201		1,450,000
100136629	Bakersfield	CA		11/22/2023	8.499	167,307		270,000
100136630	Simi Valley	CA		11/22/2023	8.999	599,065		885,000
100136631	Las Vegas	NV		11/22/2023	6.999	228,561		390,000
100136632	Newport News	VA		11/22/2023	7.625	152,787		257,000
100136633	West Jordan	UT		11/22/2023	8.125	248,606		450,000
100136634	Collingswood	NJ		11/22/2023	8.750	222,453		355,000
100136635	Clearwater	FL		11/22/2023	7.999	227,113		365,000
100136636	Bakersfield	CA		11/22/2023	8.875	114,540		262,000
100136637	Pontiac	MI		11/22/2023	9.875	105,155		155,000
100136638	Saint Augustine	FL		11/22/2023	7.250	140,120		255,000
100136639	Ontario	CA		11/22/2023	7.250	174,546		510,000
100136640	Lexington	KY		11/22/2023	10.875	237,924		281,000
100136641	Atascosa	TX		11/22/2023	7.999	207,118		347,500
100136642	Los Angeles	CA		11/22/2023	7.625	1,309,330		1,655,000
100136643	Fountain	CO		11/22/2023	10.625	297,099		350,000
100136644	Hesperia	CA		11/22/2023	8.750	331,980		420,000
100136645	Stockton	CA		11/22/2023	8.999	222,674		285,000
100136646	West Melbourne	FL		11/22/2023	9.750	381,968		475,000
100136647	Margate	FL		11/22/2023	8.499	337,749		420,000
100136648	Hockley	TX		11/22/2023	9.750	184,986		550,000
100136724	Lilburn	GA		11/27/2023	8.360	343,406		540,000
100136725	Brooklyn	NY		11/27/2023	8.350	1,485,154		2,700,000
100136726	Independence	MO		11/27/2023	8.700	102,715		155,000
100136727	Baltimore	MD		11/27/2023	8.500	159,207		199,000
100136728	Trenton	NJ		11/27/2023	9.256	251,894		330,000
100136729	Baltimore	MD		11/27/2023	8.420	149,998		185,000
100136730	Trenton	NJ		11/27/2023	9.097	153,745		200,000
100136731	Paterson	NJ		11/27/2023	8.527	412,428		565,000
100136732	Hammond	IN		11/27/2023	8.750	115,156		150,000
100136733	Doraville	GA		11/27/2023	8.430	163,740		272,000
100136734	Newark	NJ		11/27/2023	8.653	454,694		600,000
100136735	Chicago	IL		11/27/2023	9.230	200,850		260,000
100136736	Santa Fe	NM		11/27/2023	8.610	268,566		410,000
100136737	Baltimore	MD		11/27/2023	8.370	149,080		182,000
100136738	Baltimore	MD		11/27/2023	8.470	149,080		192,000
100136739	Baltimore	MD		11/27/2023	8.280	148,439		182,000
100136740	Baltimore	MD		11/27/2023	8.630	148,439		182,000
100136741	Monroe	NY		11/27/2023	8.360	115,305		195,000
100136742	Hamilton	NJ		11/27/2023	8.560	238,484		330,000
100136743	Baltimore	MD		11/27/2023	8.280	148,439		182,000

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100136744	Trenton	NJ		11/27/2023	9.230	198,529		300,000
100136745	Baltimore	MD		11/27/2023	8.520	149,356		182,000
100136746	Gary	IN		11/27/2023	9.570	112,493		180,000
100136747	Trenton	NJ		11/27/2023	8.584	194,103		270,000
100136748	Detroit	MI		11/27/2023	9.260	157,590		255,000
100136749	Baltimore	MD		11/27/2023	8.500	149,313		182,000
100136750	Kansas City	KS		11/27/2023	8.410	173,245		242,000
100136751	Greeley	CO		11/27/2023	8.140	307,231		430,000
100136752	Baltimore	MD		11/27/2023	8.570	223,938		290,000
100136753	Baltimore	MD		11/27/2023	8.370	133,338		175,000
100136754	Baltimore	MD		11/27/2023	8.620	143,864		175,000
100136755	Baltimore	MD		11/27/2023	8.400	156,793		193,000
100136756	Kansas City	MO		11/27/2023	8.257	121,366		160,000
100136757	Baltimore	MD		11/27/2023	8.660	156,564		205,000
100136758	Waterbury	CT		11/27/2023	8.200	241,440		390,000
100136759	Newark	NJ		11/27/2023	9.150	572,692		760,000
100136760	Sharon Hill	PA		11/27/2023	8.454	150,182		210,000
100136761	Chicago	IL		11/27/2023	9.272	192,844		250,000
100136762	Edgewater	NJ		11/27/2023	8.375	408,547		890,000
100136763	Kansas City	MO		11/27/2023	8.860	227,858		300,000
100136764	Whitestone	NY		11/27/2023	8.496	488,880		1,575,000
100136765	Kansas City	KS		11/27/2023	8.185	133,758		204,000
100136766	Kansas City	MO		11/27/2023	9.010	210,043		276,000
100136767	Atlanta	GA		11/27/2023	8.580	214,095		280,000
100136768	Mount Laurel Township	NJ		11/27/2023	8.190	159,354		240,000
100136769	Indianapolis	IN		11/27/2023	9.470	302,942		390,000
100136770	Irvington	NJ		11/27/2023	8.300	486,987		695,000
100136771	Lindenwold	NJ		11/27/2023	8.784	121,321		170,000
100136772	Philadelphia	PA		11/27/2023	9.180	229,388		310,000
100136773	Bridgeport	CT		11/27/2023	8.200	364,247		510,000
100136774	Brookhaven	PA		11/27/2023	8.487	106,227		162,000
100136775	Cleveland	OH		11/27/2023	9.385	100,425		130,000
100136776	Memphis	TN		11/27/2023	9.260	103,063		134,000
100136777	Dover	DE		11/27/2023	8.443	205,234		338,000
100136778	Albuquerque	NM		11/27/2023	8.634	318,798		590,000
100136779	Kansas City	MO		11/27/2023	8.359	163,038		205,000
100136780	Cleveland	OH		11/27/2023	9.340	95,018		137,000
100136781	Kansas City	MO		11/27/2023	7.822	174,166		275,000
100136782	Conyers	GA		11/27/2023	8.547	87,037		182,000
100136783	Kansas City	MO		11/27/2023	7.859	134,838		240,000
100136784	Upper Marlboro	MD		11/27/2023	8.590	109,796		180,000
100136785	Racine	WI		11/27/2023	8.685	101,950		130,000
100136786	Kingston	NY		11/27/2023	8.359	218,585		355,000
100136787	Shirley	NY		11/27/2023	8.940	423,038		520,000
100136788	Brooklyn	NY		11/27/2023	8.600	1,437,590		2,700,000
100136789	Baltimore	MD		11/27/2023	8.730	74,190		100,000
100136790	Hopatcong	NJ		11/27/2023	8.830	214,935		350,000
100136791	Kansas City	MO		11/27/2023	8.875	228,938		300,000
100136792	Yonkers	NY		11/27/2023	8.280	319,307		580,000
100136793	Cohoes	NY		11/27/2023	9.272	102,267		165,000
100136794	Staten Island	NY		11/27/2023	8.350	604,337		875,000
100136795	Memphis	TN		11/27/2023	9.110	110,017		142,000
100136796	Memphis	TN		11/27/2023	9.785	93,281		120,000
100136797	Indianapolis	IN		11/27/2023	8.385	116,670		190,000
100136798	Dallas	GA		11/27/2023	8.575	172,536		280,000

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100136799	Kansas City	MO		11/27/2023	8.372	86,655		130,000
100136800	Rolling Meadows	IL		11/27/2023	8.394	109,598		160,000
100136801	Decatur	TX		11/27/2023	8.635	301,497		420,000
100136802	Philadelphia	PA		11/27/2023	8.780	135,102		165,000
100136803	Waterbury	CT		11/27/2023	9.100	307,259		402,000
100136804	Honesdale	PA		11/27/2023	9.650	208,393		270,000
100136806	Waterbury	CT		11/27/2023	9.100	333,525		435,000
100136807	Dolton	IL		11/27/2023	8.685	146,689		190,000
100136808	Gibbstown	NJ		11/27/2023	9.235	225,430		290,000
100136809	Clementon	NJ		11/27/2023	8.940	132,416		160,000
100136810	Dayton	OH		11/27/2023	9.422	100,793		140,000
100136811	Woodbourne	NY		11/27/2023	8.990	226,967		340,000
100136812	Paulsboro	NJ		11/27/2023	9.930	219,765		350,000
100136813	Kansas City	KS		11/27/2023	8.759	337,561		425,000
100136814	Pittsburgh	PA		11/27/2023	9.635	100,614		200,000
100136815	Pittsburgh	PA		11/27/2023	8.985	123,293		210,000
100136816	Buena	NJ		11/27/2023	8.885	161,619		195,000
100136817	Kansas City	MO		11/27/2023	7.655	114,632		160,000
100136818	Soldotna	AK		11/27/2023	8.235	224,850		340,000
100136819	Soldotna	AK		11/27/2023	8.235	224,540		340,000
100136820	Baltimore	MD		11/27/2023	8.950	142,663		185,000
100136821	Wilmington	DE		11/27/2023	8.700	77,417		119,000
100136822	Lubbock	TX		11/27/2023	8.050	103,774		168,500
100136823	Lubbock	TX		11/27/2023	8.050	105,930		172,000
100136824	Chicago	IL		11/27/2023	8.791	458,663		750,000
100136825	Lubbock	TX		11/27/2023	8.050	106,238		172,500
100136826	Louisville	KY		11/27/2023	8.915	165,929		325,000
100136827	Binghamton	NY		11/27/2023	8.739	126,032		205,000
100136829	Philadelphia	PA		11/27/2023	9.880	178,193		230,000
100136831	Meriden	CT		11/27/2023	8.900	232,047		300,000
100136832	Binghamton	NY		11/27/2023	8.739	104,514		170,000
100136833	Lumberton	NJ		11/27/2023	8.559	123,869		162,000
100136834	East Fishkill	NY		11/27/2023	7.990	323,658		460,000
100136835	Spring	TX		11/27/2023	9.009	241,252		390,000
100136836	The Bronx	NY		11/27/2023	8.440	574,762		800,000
100136837	Burlington	NJ		11/27/2023	8.010	153,225		330,000
100136838	Trenton	NJ		11/27/2023	8.472	137,447		205,000
100136839	A-24 Linden	NJ		11/27/2023	8.214	200,597		270,000
100136840	Brooklyn	NY		11/27/2023	8.143	1,005,147		1,525,000
100136841	Cape May Court House	NJ		11/27/2023	9.625	207,676		284,000
100136842	Binghamton	NY		11/27/2023	9.675	79,432		111,000
100136843	Aurora	IL		11/27/2023	8.609	191,422		260,000
100136844	Cape May Court House	NJ		11/27/2023	8.884	268,047		348,000
100136845	Macon	GA		11/27/2023	8.954	77,729		140,000
100136846	Saint Cloud	FL		11/27/2023	7.990	84,829		328,000
100136847	Youngsville	NC		11/27/2023	5.990	226,763		343,000
100136848	Lewes	DE		11/27/2023	7.625	558,633		725,000
100136849	Youngsville	NC		11/27/2023	7.500	228,060		334,000
100136850	Anna	TX		11/27/2023	7.875	315,901		425,000
100136851	Angier	NC		11/27/2023	7.125	255,570		350,000
100136852	Anna	TX		11/27/2023	7.875	283,419		382,000
100136853	Framingham	MA		11/27/2023	7.625	214,432		289,000
100136854	Ardmore	PA		11/27/2023	7.625	277,385		406,500
100136855	Vail	CO		11/27/2023	6.625	428,154		740,000
100136856	Wake Forest	NC		11/27/2023	7.125	305,543		465,000

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100136857	Orlando	FL		11/27/2023	7.625	264,038		368,000
100136858	Anna	TX		11/27/2023	7.125	254,618		380,000
100136859	Leominster	MA		11/27/2023	7.875	252,375		460,000
100136860	Winter Springs	FL		11/27/2023	7.990	287,302		430,000
100136861	Georgetown	TX		11/27/2023	7.500	264,715		383,000
100136862	Ponder	TX		11/27/2023	7.500	236,327		318,000
100136863	Stony Brook	NY		11/27/2023	7.625	560,138		750,000
100136864	Princeton	TX		11/27/2023	7.625	156,372		304,900
100136865	Fort Worth	TX		11/27/2023	7.625	260,470		350,000
100136866	Longs	SC		11/27/2023	7.625	326,850		439,000
100136867	Auburndale	FL		11/27/2023	7.990	266,452		388,000
100136868	Kenai	AK		11/27/2023	6.750	240,875		410,000
100136869	Doral	FL		11/27/2023	7.625	240,485		345,000
100136870	Falling Waters	WV		11/27/2023	7.990	202,289		257,000
100136871	Longs	SC		11/27/2023	6.625	244,907		375,000
100136872	Coeur D Alene	ID		11/27/2023	7.990	240,712		340,000
100136873	Anna	TX		11/27/2023	7.500	316,429		430,000
100136874	Menifee	CA		11/27/2023	7.990	462,199		632,000
100136875	Las Vegas	NV		11/27/2023	6.990	380,973		560,000
100136876	Mesquite	TX		11/27/2023	7.375	198,860		305,000
100136877	Roseville	CA		11/27/2023	6.990	409,243		561,000
100136878	Cape Coral	FL		11/27/2023	7.990	246,144		330,000
100136879	Rye	NH		11/27/2023	6.990	711,335		1,426,000
100136880	Hutto	TX		11/27/2023	7.500	296,184		429,999
100136881	Amherst	MA		11/27/2023	7.990	207,859		275,000
100136882	Denton	TX		11/27/2023	6.375	311,393		456,000
100136883	Anna	TX		11/27/2023	7.500	288,219		390,000
100136884	Aiea	HI		11/27/2023	6.625	189,711		1,380,000
100136885	Lincoln	CA		11/27/2023	7.625	376,168		547,000
100136886	Palm Coast	FL		11/27/2023	7.990	235,827		300,000
100136887	Leesburg	FL		11/27/2023	7.625	242,981		315,000
100136888	Atlanta	GA		11/27/2023	7.625	361,247		602,000
100136889	Seattle	WA		11/27/2023	7.625	674,629		1,000,000
100136890	Dublin	PA		11/27/2023	7.625	319,727		430,000
100136891	Henderson	NV		11/27/2023	7.990	265,004		420,000
100136892	Graham	NC		11/27/2023	5.625	264,101		392,000
100136893	Melissa	TX		11/27/2023	7.125	258,179		357,000
100136894	Lakewood	CO		11/27/2023	6.875	482,291		706,000
100136895	Auburndale	FL		11/27/2023	6.250	229,766		335,000
100136896	Port Reading	NJ		11/27/2023	6.990	388,893		560,000
100136897	Punta Gorda	FL		11/27/2023	7.625	290,102		400,999
100136898	Avondale	AZ		11/27/2023	6.625	235,317		410,000
100136899	Myrtle Beach	SC		11/27/2023	7.375	266,588		365,000
100136900	Lavallette	NJ		11/27/2023	7.990	351,169		975,000
100136901	Signal Mountain	TN		11/27/2023	7.990	287,564		395,000
100136902	Signal Mountain	TN		11/27/2023	7.990	287,564		401,000
100136903	Graham	NC		11/27/2023	7.125	264,303		392,000
100136904	Anna	TX		11/27/2023	7.990	308,495		410,000
100136905	Hutto	TX		11/27/2023	7.625	291,343		398,000
100136906	Santa Maria	CA		11/27/2023	7.125	252,006		565,000
100136907	Palenville	NY		11/27/2023	7.125	366,882		575,000
100136908	Shippensburg	PA		11/27/2023	7.500	328,286		473,000
100136909	Snohomish	WA		11/27/2023	6.990	562,716		825,000
100136910	Barnett	MO		11/27/2023	7.125	372,764		545,000
100136911	North Cape May	NJ		11/27/2023	7.625	358,579		475,000

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100136912	Anna	TX		11/27/2023	7.625	266,949		360,000
100136913	Esparto	CA		11/28/2023	7.375	305,250		990,000
100136914	Fernandina Beach	FL		11/28/2023	8.990	2,580,750		3,900,000
100136915	Holladay	UT		11/28/2023	8.500	3,320,688		5,775,000
100136916	Mission Viejo	CA		11/28/2023	8.375	757,724		935,000
100136917	Lakeville	MN		11/28/2023	8.250	579,139		719,000
100136918	Haverhill	MA		11/28/2023	7.750	445,500		550,000
100136919	West Palm Beach	FL		11/28/2023	8.500	692,750		860,000
100136920	Godley	TX		11/28/2023	8.750	805,860		990,000
100136921	Mesa	AZ		11/28/2023	8.125	563,691		720,000
100136922	West Park	FL		11/28/2023	7.875	397,586		490,000
100136923	Edgewater	FL		11/28/2023	9.875	242,343		300,000
100136924	Los Angeles	CA		11/28/2023	9.750	372,026		730,000
100136925	San Tan Valley	AZ		11/28/2023	7.875	335,548		427,000
100136926	Waterbury	CT		11/28/2023	9.875	213,482		260,000
100136927	Philadelphia	PA		11/28/2023	10.000	138,425		318,000
100136928	Hutto	TX		11/28/2023	7.375	238,552		319,990
100136929	Commerce City	CO		11/28/2023	8.625	357,245		440,000
100136930	Gulf Shores	AL		11/28/2023	7.624	333,064		450,000
100136932	Watertown	MA		11/28/2023	7.999	738,455		1,010,000
100136933	Hillsboro	OR		11/28/2023	7.624	458,849		582,000
100136934	Bridgeville	PA		11/28/2023	6.950	207,650		296,000
100136935	Peachtree Corners	GA		11/28/2023	8.125	700,063		940,000
100136936	Stanardsville	VA		11/28/2023	7.624	232,720		296,000
100136937	Sedona	AZ		11/28/2023	7.124	614,555		915,000
100136938	San Marcos	CA		11/28/2023	7.124	490,840		718,000
100136939	Miami	FL		11/28/2023	7.625	410,710		533,000
100136940	Auburn	GA		11/28/2023	7.999	288,805		390,000
100136941	Roseville	CA		11/28/2023	7.625	400,279		534,999
100136942	Bentonville	AR		11/28/2023	7.500	263,393		352,000
100136943	Belmont	NC		11/28/2023	7.624	153,032		225,000
100136944	Collinsville	OK		11/28/2023	7.625	203,229		272,500
100136945	Lake Harmony	PA		11/28/2023	8.125	274,872		370,000
100136946	Katy	TX		11/28/2023	7.625	222,303		281,999
100136947	Owens Cross Roads	AL		11/28/2023	7.990	242,404		327,900
100136948	Mastic Beach	NY		11/28/2023	6.999	265,075		370,000
100136949	Palm Bay	FL		11/28/2023	7.625	218,060		309,000
100136950	Woodstock	GA		11/28/2023	7.625	359,700		484,000
100136951	College Station	TX		11/28/2023	7.625	236,108		315,000
100136952	Spring	TX		11/28/2023	7.125	261,005		355,000
100136953	Sinking Spring	PA		11/28/2023	7.625	203,209		275,000
100136954	Pooler	GA		11/28/2023	7.499	301,041		410,000
100136955	Seattle	WA		11/28/2023	7.375	910,513		1,375,000
100136956	Morrisville	NC		11/28/2023	8.125	396,546		540,000
100136957	Aubrey	TX		11/28/2023	7.125	318,942		435,000
100136958	Asheville	NC		11/28/2023	7.625	431,121		575,000
100136959	Meridian	ID		11/28/2023	7.499	284,002		385,000
100136960	Republic	MO		11/28/2023	6.990	224,941		310,000
100136961	Alva	FL		11/28/2023	5.990	282,818		415,000
100136962	Marana	AZ		11/28/2023	7.625	236,692		325,500
100136963	Ellijay	GA		11/28/2023	7.499	398,400		580,000
100136964	Seattle	WA		11/28/2023	7.625	805,260		1,250,000
100136966	Durham	NC		11/28/2023	8.125	210,409		277,000
100136967	Hagerstown	MD		11/28/2023	7.625	192,329		260,000
100136968	West Jefferson	NC		11/28/2023	7.625	291,354		392,000

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100136969	Elk Grove	CA		11/28/2023	7.500	316,455		532,000
100136970	Dillon	CO		11/28/2023	7.990	626,670		872,000
100136971	San Diego	CA		11/28/2023	7.990	379,851		975,000
100136973	Sugar Land	TX		11/28/2023	7.375	241,337		350,000
100136974	Roslyn	WA		11/28/2023	8.125	330,850		435,000
100136975	Tracy City	TN		11/28/2023	7.875	428,569		600,000
100136976	Hampstead	NC		11/28/2023	8.125	234,634		302,000
100136977	Saint Louis	MO		11/28/2023	8.125	429,408		570,000
100136978	Ashburn	VA		11/28/2023	7.750	400,864		556,000
100136979	Royal Palm Beach	FL		11/28/2023	7.990	503,580		640,000
100136980	Lehi	UT		11/28/2023	7.625	717,860		1,100,000
100136983	Las Vegas	NV		11/28/2023	7.625	325,108		438,000
100136984	Smyrna	GA		11/28/2023	7.875	277,448		393,000
100136985	Denton	TX		11/28/2023	5.750	231,838		360,000
100136986	Cary	NC		11/28/2023	7.075	472,282		700,000
100136987	Leavenworth	WA		11/28/2023	8.000	693,519		940,000
100136988	Saint Louis	MO		11/28/2023	8.125	321,417		427,000
100136989	Saint Louis	MO		11/28/2023	8.125	312,028		416,000
100136990	Mcallen	TX		11/28/2023	8.125	405,744		545,000
100136991	Mcallen	TX		11/28/2023	7.990	404,942		540,000
100136992	Rockville	MD		11/28/2023	7.875	539,628		725,000
100136993	Ocala	FL		11/28/2023	8.124	250,072		340,000
100136994	Knoxville	TN		11/28/2023	7.000	210,693		291,000
100136995	Austin	TX		11/28/2023	7.625	407,597		575,000
100136996	Stuart	FL		11/28/2023	7.875	377,758		535,000
100136997	Cape Coral	FL		11/28/2023	7.625	245,193		349,999
100136998	Columbus	OH		11/28/2023	8.375	261,976		328,000
100136999	Lagrange	GA		11/28/2023	8.000	349,785		470,000
100137000	Northridge	CA		11/28/2023	7.625	997,906		1,350,000
100137001	Perth Amboy	NJ		11/28/2023	7.875	348,040		510,000
100137002	Eden Prairie	MN		11/28/2023	7.625	209,643		280,000
100137003	Rockport	IN		11/28/2023	4.990	236,596		368,500
100137004	Leander	TX		11/28/2023	6.875	260,466		380,000
100137005	Hamilton Twp	NJ		11/28/2023	7.500	301,515		409,000
100137006	Winston Salem	NC		11/28/2023	7.625	226,204		305,000
100137007	Parrish	FL		11/28/2023	6.125	311,672		450,000
100137008	Gulf Shores	AL		11/28/2023	7.625	509,935		750,000
100137009	Port Saint Joe	FL		11/28/2023	6.500	311,736		450,000
100137010	New Market	AL		11/28/2023	5.990	217,064		314,899
100137011	Daphne	AL		11/28/2023	5.990	209,518		315,000
100137012	Parrish	FL		11/28/2023	6.125	323,021		467,000
100137013	Charlotte	NC		11/28/2023	7.250	329,081		527,000
100137014	Greenwood	IN		11/28/2023	8.000	293,502		405,000
100137015	Stephens City	VA		11/28/2023	7.500	279,170		408,000
100137017	Stephens City	VA		11/28/2023	7.625	299,176		400,000
100137021	Merced	CA		11/28/2023	5.990	317,408		460,999
100137022	Denton	TX		11/28/2023	5.990	251,442		386,000
100137023	Leander	TX		11/28/2023	6.875	264,724		421,000
100137024	San Antonio	TX		11/28/2023	5.750	253,686		385,000
100137025	Erie	CO		11/28/2023	5.125	483,043		740,000
100137026	Manteca	CA		11/28/2023	5.990	447,919		588,000
100137027	Fort Worth	TX		11/28/2023	5.990	248,789		370,000
100137028	Fort Worth	TX		11/28/2023	5.750	241,702		367,000
100137029	Denton	TX		11/28/2023	6.250	231,102		342,000
100137030	Loganville	GA		11/28/2023	7.375	290,606		386,000

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100137031	St George	UT		11/28/2023	6.625	361,849		540,000
100137032	Loganville	GA		11/28/2023	6.250	256,936		376,999
100137033	Orlando	FL		11/28/2023	8.625	321,997		390,000
100137034	Ogunquit	ME		11/28/2023	7.990	300,847		414,500
100137035	Fresno	CA		11/28/2023	6.750	338,474		488,000
100137036	Longmont	CO		11/28/2023	6.625	391,103		550,000
100137037	Reston	VA		11/28/2023	7.490	264,200		400,000
100137038	Victorville	CA		11/28/2023	7.625	365,352		465,000
100137039	Union	KY		11/28/2023	8.125	479,178		631,000
100137040	Athens	GA		11/28/2023	7.990	591,767		790,000
100137041	Fuquay Varina	NC		11/28/2023	7.625	246,431		330,000
100137043	Port Saint Lucie	FL		11/28/2023	7.750	367,871		475,000
100137044	Rio Rancho	NM		11/28/2023	7.875	282,800		400,000
100137045	Las Vegas	NV		11/28/2023	7.500	256,834		405,000
100137046	Beaufort	SC		11/28/2023	7.625	235,329		340,000
100137047	Lenoir City	TN		11/28/2023	7.625	295,658		398,000
100137048	San Juan	TX		11/28/2023	7.625	390,146		530,000
100137049	Durham	NC		11/28/2023	7.875	357,739		480,000
100137050	Prescott Valley	AZ		11/28/2023	7.625	313,646		444,000
100137052	Myrtle Beach	SC		11/28/2023	5.500	236,530		382,000
100137053	Winchester	VA		11/28/2023	5.875	346,388		565,000
100137054	Durham	NC		11/28/2023	7.625	342,157		501,000
100137055	Chelmsford	MA		11/28/2023	7.625	281,351		390,000
100137056	Glassboro	NJ		11/28/2023	6.875	221,492		379,000
100137057	Cypress	TX		11/28/2023	7.500	478,622		655,000
100137058	South Elgin	IL		11/28/2023	5.875	237,106		340,000
100137060	Anchorage	AK		11/28/2023	8.125	443,023		555,000
100137061	Pigeon Forge	TN		11/28/2023	7.875	467,511		625,000
100137063	Galveston	TX		11/28/2023	8.125	318,716		425,000
100137064	Austin	TX		11/28/2023	8.125	448,538		560,000
100137065	Foresthill	CA		11/28/2023	7.990	358,488		455,000
100137066	Hagerstown	MD		11/28/2023	7.625	203,860		273,000
100137067	Kennesaw	GA		11/28/2023	6.875	319,156		447,000
100137069	Aurora	CO		11/28/2023	6.499	244,596		345,000
100137070	Capitola	CA		11/28/2023	8.124	507,826		675,000
100137071	Seguin	TX		11/28/2023	8.125	588,225		805,000
100137072	Carson City	NV		11/28/2023	7.875	361,515		480,000
100137073	Burbank	CA		11/28/2023	7.499	702,983		944,999
100137075	Atlanta	GA		11/28/2023	7.500	200,667		280,000
100137076	Gulf Shores	AL		11/28/2023	7.875	500,495		745,000
100137077	Litchfield Park	AZ		11/28/2023	7.375	408,458		553,000
100137078	Vass	NC		11/28/2023	7.625	215,807		287,900
100137079	Tampa	FL		11/28/2023	7.625	261,345		350,000
100137080	Lindon	UT		11/28/2023	8.500	361,514		475,000
100137081	Ivins	UT		11/28/2023	8.125	619,938		801,000
100137082	Apex	NC		11/28/2023	7.250	279,399		417,000
100137083	Charlotte	NC		11/28/2023	6.500	274,628		393,000
100137084	Lockhart	TX		11/28/2023	5.875	208,886		295,000
100137085	Fresno	CA		11/28/2023	6.875	332,391		571,000
100137086	Winnabow	NC		11/28/2023	7.625	239,366		343,000
100137087	Pocono Lake	PA		11/28/2023	8.125	403,798		505,000
100137088	Wake Forest	NC		11/28/2023	7.500	256,158		345,500
100137089	Wolfforth	TX		11/28/2023	6.625	276,961		395,000
100137091	Loganville	GA		11/28/2023	6.250	256,778		382,000
100137092	Houston	TX		11/28/2023	8.125	275,666		369,000

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100137093	Panama City Beach	FL		11/28/2023	7.500	284,722		383,000
100137094	Orlando	FL		11/28/2023	8.125	424,745		540,000
100137095	Lantana	TX		11/28/2023	7.625	457,368		660,000
100137096	Liberty	TN		11/28/2023	7.875	274,820		370,000
100137097	Port Aransas	TX		11/28/2023	7.875	472,493		720,000
100137098	Broken Bow	OK		11/28/2023	7.500	532,848		841,000
100137099	Government Camp	OR		11/28/2023	8.000	557,354		739,000
100137100	Supply	NC		11/28/2023	7.500	524,948		760,000
100137101	Hendersonville	NC		11/28/2023	7.625	283,917		416,000
100137102	Mineral Bluff	GA		11/28/2023	7.750	638,010		862,000
100137103	Albuquerque	NM		11/28/2023	7.625	234,656		315,000
100137104	Lilburn	GA		11/28/2023	7.375	307,515		415,000
100137105	Pflugerville	TX		11/28/2023	7.625	254,031		346,000
100137106	Chicago	IL		11/28/2023	9.375	381,749		507,000
100137107	Manassas	VA		11/28/2023	8.750	165,144		225,000
100137108	Garland	TX		11/28/2023	8.875	262,503		625,000
100137110	Nashua	NH		11/28/2023	7.990	523,918		653,000
100137111	Winter Garden	FL		11/28/2023	8.500	860,027		1,049,407
100137112	Dickinson	TX		11/28/2023	10.375	241,193		407,000
100137113	Annapolis	MD		11/28/2023	8.750	405,155		610,000
100137114	Grand Haven	MI		11/28/2023	9.990	873,283		1,100,000
100137115	Brooklet	GA		11/28/2023	8.750	441,450		544,000
100137116	Annapolis	MD		11/28/2023	8.750	311,651		525,000
100137117	Nashville	TN		11/28/2023	8.875	496,761		610,000
100137118	Kula	HI		11/28/2023	8.375	622,078		1,485,000
100137119	Piney Flats	TN		11/28/2023	10.375	347,125		420,000
100137120	Plantation	FL		11/28/2023	8.125	1,970,641		2,500,000
100137121	Suwanee	GA		11/28/2023	10.500	350,648		427,999
100137122	Gilbert	AZ		11/28/2023	7.625	1,477,486		2,100,000
100137123	Castro Valley	CA		11/28/2023	7.875	885,619		1,177,000
100137125	El Cajon	CA		11/28/2023	8.250	333,142		460,000
100137126	Chesterfield	VA		11/28/2023	9.875	399,941		460,000
100137127	Ocala	FL		11/28/2023	8.990	105,580		310,000
100137128	Baltimore	MD		11/28/2023	9.000	202,027		272,999
100137129	Mauldin	SC		11/28/2023	10.125	229,169		271,000
100137130	Big Lake	MN		11/28/2023	9.250	400,026		495,000
100137131	Port Saint Lucie	FL		11/28/2023	8.375	245,900		340,000
100137132	Lunenburg	MA		11/28/2023	8.875	243,326		392,000
100137133	Waco	TX		11/28/2023	8.250	652,646		1,300,000
100137134	Buena Vista	GA		11/28/2023	8.125	326,904		605,000
100137135	Duvall	WA		11/28/2023	8.990	176,726		580,000
100137137	Kennesaw	GA		11/28/2023	10.250	188,323		278,000
100137138	Lakeland	FL		11/28/2023	8.375	286,654		335,000
100137139	Bullhead City	AZ		11/28/2023	8.990	188,993		335,000
100137140	Bonney Lake	WA		11/28/2023	8.500	329,002		680,000
100137141	Ann Arbor	MI		11/28/2023	8.250	244,752		360,000
100137142	Salem	NJ		11/28/2023	9.625	105,720		145,000
100137143	Hinesville	GA		11/28/2023	7.500	113,598		153,000
100137144	Parrish	FL		11/28/2023	9.625	521,810		675,000
100137145	Prosper	TX		11/28/2023	9.125	1,193,531		1,485,000
100137146	Nashville	TN		11/28/2023	7.875	979,486		1,320,000
100137147	Kalamazoo	MI		11/28/2023	8.750	441,233		550,000
100137148	Scottsdale	AZ		11/28/2023	9.250	1,368,213		1,680,000
100137149	Milton	GA		11/28/2023	8.500	726,823		876,000
100137150	Clermont	FL		11/28/2023	8.625	206,952		330,000

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100137151	Frisco	TX		11/28/2023	8.875	725,314		950,000
100137152	Coral Springs	FL		11/28/2023	8.375	483,393		607,000
100137153	Mesa	AZ		11/28/2023	9.250	809,629		1,020,000
100137154	Palm Bay	FL		11/28/2023	8.625	118,843		290,000
100137155	Stockton	CA		11/28/2023	9.000	478,523		775,000
100137156	North Myrtle Beach	SC		11/28/2023	9.375	405,665		750,000
100137157	Ellijay	GA		11/28/2023	9.875	617,215		742,000
100137158	Knoxville	TN		11/28/2023	8.990	453,399		559,000
100137159	Atlanta	GA		11/28/2023	9.000	208,299		320,000
100137160	Fontana	CA		11/28/2023	10.375	635,456		760,000
100137161	Forney	TX		11/28/2023	9.750	320,676		602,000
100137162	Clifton	NJ		11/28/2023	10.375	226,650		280,000
100137163	Laguna Niguel	CA		11/28/2023	7.875	1,784,284		4,000,000
100137164	Port Charlotte	FL		11/28/2023	9.990	222,426		268,000
100137165	Whitewright	TX		11/28/2023	10.375	703,741		890,000
100137166	Olathe	KS		11/28/2023	9.875	440,682		563,000
100137167	Los Angeles	CA		11/28/2023	9.500	1,462,132		1,830,000
100137168	San Martin	CA		11/28/2023	8.375	1,780,444		3,200,000
100137169	West Palm Beach	FL		11/28/2023	8.875	717,502		1,014,000
100137170	San Diego	CA		11/28/2023	8.250	744,002		1,620,000
100137171	Kremmling	CO		11/28/2023	7.875	298,547		405,000
100137172	Middlesex	VT		11/28/2023	7.500	280,116		535,000
100137173	Mableton	GA		11/28/2023	9.750	142,916		280,000
100137174	Copiague	NY		11/28/2023	8.250	426,427		580,000
100137175	Medford	OR		11/28/2023	9.125	302,752		430,000
100137176	New Bedford	MA		11/28/2023	9.375	400,832		558,000
100137177	El Cajon	CA		11/28/2023	8.500	2,057,032		2,525,000
100137178	Damascus	OR		11/28/2023	8.375	688,178		870,000
100137179	Marco Island	FL		11/28/2023	9.500	1,268,902		2,000,000
100137180	Philadelphia	PA		11/28/2023	8.500	172,386		260,000
100137181	Mebane	NC		11/28/2023	9.990	257,712		316,000
100137182	Grants Pass	OR		11/28/2023	8.875	558,099		729,000
100137183	Miami	FL		11/28/2023	8.375	564,296		705,000
100137184	Panama City Beach	FL		11/28/2023	8.750	787,471		980,500
100137185	South Miami	FL		11/28/2023	8.750	3,095,407		4,435,000
100137186	Boston	MA		11/28/2023	8.625	423,333		595,000
100137187	Cedar Springs	MI		11/28/2023	8.875	268,589		349,000
100137188	Winchester	CA		11/28/2023	6.990	269,108		617,000
100137189	Bear	DE		11/28/2023	10.375	425,375		534,000
100137190	Canton	GA		11/28/2023	9.625	401,746		580,000
100137191	Hayward	CA		11/28/2023	8.375	669,253		1,220,000
100137192	Newberry	FL		11/28/2023	8.750	1,357,190		1,815,000
100137193	North Bergen	NJ		11/28/2023	11.500	863,052		1,105,000
100137194	Atlanta	GA		11/28/2023	9.625	290,454		360,000
100137195	Avon Lake	OH		11/28/2023	9.250	389,346		535,000
100137196	Granby	CO		11/28/2023	8.125	444,812		565,000
100137197	Los Angeles	CA		11/28/2023	9.875	454,370		600,000
100137198	Wellington	FL		11/28/2023	9.875	911,209		1,190,000
100137199	Homestead	FL		11/28/2023	9.500	414,269		530,000
100137200	Poncha Springs	CO		11/28/2023	7.875	323,610		512,000
100137201	Post Falls	ID		11/28/2023	7.250	304,489		423,000
100137202	Duluth	GA		11/28/2023	8.500	262,309		595,000
100137203	Hanover	MD		11/28/2023	10.875	508,695		615,000
100137204	San Antonio	TX		11/28/2023	8.500	378,784		455,000
100137205	Porter	TX		11/28/2023	8.500	481,723		590,000

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100137206	El Paso	TX		11/28/2023	9.875	142,693		165,000
100137208	Houston	TX		11/28/2023	10.250	286,282		350,000
100137209	West Chester	PA		11/28/2023	12.125	206,960		260,000
100137211	Kissimmee	FL		11/28/2023	8.750	306,867		365,000
100137212	Tahoe City	CA		11/28/2023	8.990	507,046		900,000
100137213	Washington	DC		11/28/2023	9.375	423,986		580,000
100137214	Paradise	TX		11/28/2023	8.990	546,956		798,000
100137215	Lakeland	FL		11/28/2023	11.500	251,656		330,000
100137216	Missouri City	TX		11/28/2023	10.375	521,486		625,000
100137217	Seattle	WA		11/28/2023	9.990	653,525		793,000
100137219	Franklinton	NC		11/28/2023	9.990	214,232		248,000
100137220	Bonita Springs	FL		11/29/2023	9.375	367,511		445,000
100137221	Hallandale Beach	FL		11/29/2023	8.750	200,076		265,000
100137222	Nashville	TN		11/29/2023	8.999	521,202		678,000
100137223	Philadelphia	PA		11/29/2023	8.375	437,475		580,000
100137224	Panama City Beach	FL		11/29/2023	8.875	581,095		714,000
100137225	Pensacola	FL		11/29/2023	8.750	487,200		600,000
100137226	Centerton	AR		11/29/2023	8.375	527,490		654,000
100137227	Panama City Beach	FL		11/29/2023	7.625	414,575		875,000
100137228	Santa Maria	CA		11/29/2023	8.125	304,875		640,000
100137229	Epping	NH		11/29/2023	8.750	411,942		546,000
100137230	Naples	FL		11/29/2023	7.750	364,941		1,180,000
100137231	West Grove	PA		11/29/2023	8.750	348,123		515,000
100137232	Casa Grande	AZ		11/29/2023	9.999	308,208		405,000
100137233	Solon	OH		11/29/2023	8.375	343,825		426,000
100137234	Candler	NC		11/29/2023	9.125	314,783		474,999
100137235	Winter Park	CO		11/29/2023	9.250	299,941		420,000
100137236	Wheaton	IL		11/29/2023	8.625	654,400		800,000
100137237	Rio Rancho	NM		11/29/2023	8.999	114,098		144,000
100137238	Howell	NJ		11/29/2023	9.875	405,050		515,000
100137239	Stratford	CT		11/29/2023	8.500	341,040		420,000
100137240	Park City	UT		11/29/2023	8.125	615,784		790,000
100137241	Cypress	TX		11/29/2023	8.999	402,427		500,000
100137242	Longboat Key	FL		11/29/2023	8.750	882,900		1,150,000
100137243	Miami	FL		11/29/2023	9.625	710,160		880,000
100137244	Redondo Beach	CA		11/29/2023	8.125	1,295,850		1,590,000
100137245	Indian Rocks Beach	FL		11/29/2023	9.250	773,606		900,000
100137246	San Diego	CA		11/29/2023	8.750	487,237		647,350
100137247	Netherlands	NLD		11/28/2023	6.250	85,691		
100137248	Netherlands	NLD		11/28/2023	6.250	54,930		
100137249	Netherlands	NLD		11/28/2023	6.200	649,821		
100137250	Netherlands	NLD		11/28/2023	6.200	142,818		
100137251	Netherlands	NLD		11/28/2023	6.350	114,254		
100137252	Netherlands	NLD		11/28/2023	6.250	604,230		
100137253	Netherlands	NLD		11/28/2023	6.200	120,846		
100137254	Netherlands	NLD		11/28/2023	6.300	1,008,514		
100137255	Netherlands	NLD		11/28/2023	6.300	46,481		
100137256	Netherlands	NLD		11/28/2023	6.600	567,152		
100137257	Netherlands	NLD		11/28/2023	6.600	87,888		
100137258	Netherlands	NLD		11/28/2023	5.310	135,952		
100137259	Netherlands	NLD		11/28/2023	5.310	6,866		
100137260	Netherlands	NLD		11/28/2023	6.500	274,650		
100137261	Netherlands	NLD		11/28/2023	6.300	714,090		
100137262	Netherlands	NLD		11/28/2023	5.300	327,206		
100137263	Netherlands	NLD		11/28/2023	10.000	7,867		

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100137264	Netherlands	NLD.		11/28/2023	6.570	1,318,319		
100137265	Netherlands	NLD.		11/28/2023	6.570	87,888		
100137266	Netherlands	NLD.		11/28/2023	6.200	658,962		
100137267	Netherlands	NLD.		11/28/2023	6.350	565,751		
100137268	Netherlands	NLD.		11/28/2023	6.250	823,949		
100137269	Netherlands	NLD.		11/28/2023	6.350	197,748		
100137270	Netherlands	NLD.		11/28/2023	6.400	154,886		
100137271	Netherlands	NLD.		11/28/2023	6.350	301,895		
100137272	Netherlands	NLD.		11/28/2023	6.250	164,790		
100137273	Netherlands	NLD.		11/28/2023	5.330	649,878		
100137274	Netherlands	NLD.		11/28/2023	10.000	42,240		
100137275	Netherlands	NLD.		11/28/2023	6.200	240,593		
100137276	Netherlands	NLD.		11/28/2023	6.160	337,819		
100137277	Netherlands	NLD.		11/28/2023	6.500	189,508		
100137278	Netherlands	NLD.		11/28/2023	5.310	739,354		
100137279	Netherlands	NLD.		11/28/2023	10.000	31,863		
100137280	Netherlands	NLD.		11/28/2023	6.250	250,481		
100137281	Netherlands	NLD.		11/28/2023	6.250	262,565		
100137282	Netherlands	NLD.		11/28/2023	6.300	142,818		
100137283	Netherlands	NLD.		11/28/2023	6.300	130,514		
100137284	Netherlands	NLD.		11/28/2023	6.850	149,186		
100137285	Netherlands	NLD.		11/28/2023	5.100	945,451		
100137286	Netherlands	NLD.		11/28/2023	5.100	38,894		
100137287	Netherlands	NLD.		11/28/2023	6.350	218,841		
100137288	Netherlands	NLD.		11/28/2023	6.200	2,144,466		
100137289	Netherlands	NLD.		11/28/2023	3.500	197,748		
100137290	United Kingdom	GBR.		11/28/2023	6.990	86,949		
100137291	United Kingdom	GBR.		11/28/2023	7.590	198,598		
100137292	United Kingdom	GBR.		11/28/2023	7.590	152,259		
100137293	United Kingdom	GBR.		11/28/2023	7.590	152,259		
100137294	United Kingdom	GBR.		11/28/2023	7.590	975,621		
100137295	Leola	PA.		12/01/2023	8.874	449,886		564,000
100137296	Melbourne Beach	FL.		12/01/2023	9.499	888,352		1,325,000
100137297	Brownwood	TX.		12/01/2023	8.374	263,670		425,000
100137300	Miami	FL.		12/01/2023	8.749	512,025		675,000
100137301	Kitty Hawk	NC.		12/01/2023	8.624	633,065		902,000
100137302	Jacksonville	FL.		12/01/2023	7.499	176,314		249,500
100137303	New York	NY.		12/01/2023	9.624	2,205,956		2,700,000
100137304	Cathedral City	CA.		12/01/2023	7.990	219,171		445,000
100137305	Barstow	CA.		12/01/2023	7.624	159,656		290,000
100137307	Cathedral City	CA.		12/01/2023	7.999	215,077		504,000
100137308	New York	NY.		12/01/2023	11.124	1,547,680		1,850,000
100137309	Sarasota	FL.		12/01/2023	7.874	327,756		441,000
100137310	Delray Beach	FL.		12/01/2023	9.999	150,222		250,000
100137311	Newark	NJ.		12/01/2023	9.249	295,107		400,000
100137312	North Wildwood	NJ.		12/01/2023	7.999	154,648		440,000
100137313	Jericho	NY.		12/01/2023	8.500	1,059,625		1,300,000
100137314	Ocala	FL.		12/01/2023	9.124	232,595		290,000
100137315	Santa Clara	CA.		12/01/2023	7.624	1,043,189		2,550,000
100137316	Islip Terrace	NY.		12/01/2023	8.749	259,426		390,000
100137317	Yonkers	NY.		12/01/2023	8.200	182,011		220,000
100137318	Wharton	NJ.		12/01/2023	8.749	313,094		440,000
100137319	Bayonne	NJ.		12/01/2023	8.124	230,028		600,000
100137321	Conway	AR.		12/01/2023	8.874	329,257		407,000
100137322	Worcester	MA.		12/01/2023	10.249	362,202		450,000

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100137323	Bethlehem	GA		12/01/2023	8.124	310,836		385,000
100137324	Salem	OR		12/01/2023	8.749	282,764		411,000
100137325	Sevierville	TN		12/01/2023	7.999	730,265		936,000
100137326	Webster	MA		12/01/2023	10.499	346,484		456,000
100137327	Miami	FL		12/01/2023	8.874	278,671		445,000
100137328	Rosedale	NY		12/01/2023	7.999	542,095		1,200,000
100137329	Baltimore	MD		12/01/2023	9.874	171,210		215,000
100137330	Hollywood	FL		12/01/2023	8.500	1,085,720		1,350,000
100137331	Huntington Beach	CA		12/01/2023	8.999	1,719,440		2,000,000
100137333	Boulder	WY		12/01/2023	8.374	381,761		500,000
100137334	Independence	MO		12/01/2023	8.999	95,366		141,000
100137335	Milford	CT		12/01/2023	7.999	321,138		440,000
100137336	Orlando	FL		12/01/2023	7.749	213,395		395,000
100137337	Windermere	FL		12/01/2023	8.749	427,400		570,000
100137338	Miami Beach	FL		12/01/2023	9.249	220,424		310,000
100137339	Katy	TX		12/01/2023	9.374	316,013		340,000
100137340	Las Vegas	NV		12/01/2023	8.249	111,387		192,000
100137341	Grapevine	TX		12/01/2023	7.999	255,319		430,000
100137342	Palmdale	CA		12/01/2023	8.624	253,127		500,000
100137343	Austin	TX		12/01/2023	8.624	331,701		550,000
100137344	Glendale	CA		12/01/2023	8.249	1,028,894		1,275,000
100137345	Fresno	CA		12/01/2023	8.999	293,659		385,000
100137346	Seattle	WA		12/01/2023	9.999	1,282,329		1,600,000
100137347	Canton	OH		12/01/2023	9.499	103,884		135,000
100137348	Buckeye	AZ		12/01/2023	9.624	327,889		405,000
100137350	Charlotte	NC		12/01/2023	9.250	388,444		480,000
100137351	Charlotte	NC		12/01/2023	9.125	443,474		565,000
100137353	Westbury	NY		12/01/2023	8.499	179,550		646,000
100137354	Lynn Haven	FL		12/01/2023	8.999	417,827		540,000
100137355	Glendale	AZ		12/01/2023	8.874	122,461		380,000
100137356	Ypsilanti	MI		12/01/2023	9.499	107,341		139,000
100137357	Hilton Head Island	SC		12/01/2023	9.499	282,509		370,000
100137358	North Tonawanda	NY		12/01/2023	10.249	136,637		164,000
100137359	Baltimore	MD		12/01/2023	9.624	111,555		145,000
100137360	Los Angeles	CA		12/01/2023	9.749	419,329		520,000
100137361	Sugarloaf	CA		12/01/2023	8.624	231,296		330,000
100137362	Miami	FL		12/01/2023	7.874	464,432		630,000
100137363	Howell	NJ		12/01/2023	8.624	393,401		563,000
100137364	Babylon	NY		12/01/2023	7.624	553,514		750,000
100137365	Deltona	FL		12/01/2023	8.999	216,674		280,000
100137366	Brooklyn	NY		12/01/2023	7.874	254,279		1,050,000
100137367	Montgomery	AL		12/01/2023	9.874	81,191		105,000
100137368	Westampton	NJ		12/01/2023	9.999	217,527		275,000
100137369	Pleasantville	NJ		12/01/2023	9.749	109,346		150,000
100137370	North Arlington	NJ		12/01/2023	8.499	482,380		740,000
100137371	Camden	NJ		12/01/2023	10.249	132,421		192,000
100137372	Oneonta	NY		12/01/2023	9.124	85,851		125,000
100137373	Lawrence	NY		12/05/2023	8.250	868,250		1,800,000
100137374	South Lake	TX		12/05/2023	7.875	869,865		1,096,000
100137375	Palm Desert	CA		12/05/2023	7.750	950,047		1,220,000
100137376	Ocean View	DE		12/05/2023	8.125	341,393		429,500
100137377	Newport Coast	CA		12/05/2023	7.990	1,916,515		2,525,000
100137378	Silverado	CA		12/05/2023	7.875	1,660,414		3,015,000
100137379	Washington	DC		12/05/2023	8.000	1,311,012		1,625,000
100137380	Burlingame	CA		12/05/2023	8.125	1,858,970		2,300,000

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100137381	Hallandale Beach	FL		12/05/2023	8.500	124,737		155,000
100137382	Rancho Palos Verdes	CA		12/05/2023	8.000	2,087,220		2,650,000
100137383	Steamboat Springs	CO		12/05/2023	7.750	1,265,631		1,800,000
100137384	Smyrna	GA		12/05/2023	8.250	396,638		510,000
100137385	Saint George Island	FL		12/05/2023	8.250	678,516		1,020,000
100137386	Boca Raton	FL		12/05/2023	8.500	882,959		1,200,000
100137387	Miami	FL		12/05/2023	9.500	1,462,098		1,800,000
100137388	Boca Raton	FL		12/05/2023	9.500	680,124		852,000
100137389	Villa Rica	GA		12/05/2023	11.125	606,323		676,000
100137520	Sugar Grove	NC		12/08/2023	7.624	520,360		690,000
100137521	Falls Church	VA		12/08/2023	8.124	625,116		860,000
100137522	Arvada	CO		12/08/2023	7.999	442,097		627,000
100137523	Shakopee	MN		12/08/2023	8.124	228,518		315,000
100137524	Indian Shores	FL		12/08/2023	7.990	409,680		575,000
100137525	Dawsonville	GA		12/08/2023	7.999	345,557		490,000
100137526	Holmes Beach	FL		12/08/2023	7.990	723,689		900,000
100137527	Lebanon	NH		12/08/2023	8.125	276,498		365,000
100137528	Manor	TX		12/08/2023	6.999	295,899		398,000
100137529	Savannah	GA		12/08/2023	7.499	476,493		630,000
100137530	Alpharetta	GA		12/08/2023	7.624	269,818		360,000
100137531	Yucaipa	CA		12/08/2023	7.624	662,419		875,000
100137532	Durham	NC		12/08/2023	7.625	230,774		304,000
100137533	Ventnor City	NJ		12/08/2023	7.999	311,780		413,000
100137534	Houston	TX		12/08/2023	6.875	248,166		352,000
100137535	Crystal Beach	TX		12/08/2023	8.625	501,705		620,000
100137536	Tukwila	WA		12/08/2023	8.124	629,860		825,000
100137537	Keystone	CO		12/08/2023	8.124	419,676		660,000
100137538	Kalispell	MT		12/08/2023	7.499	419,658		640,000
100137539	Denver	CO		12/08/2023	7.999	367,284		460,000
100137540	Lafayette	CO		12/08/2023	7.250	494,855		773,000
100137541	Charlotte	NC		12/08/2023	8.625	257,781		335,000
100137542	Bakersfield	CA		12/08/2023	8.625	647,972		847,000
100137543	Denver	CO		12/08/2023	7.999	270,618		371,000
100137544	Staten Island	NY		12/08/2023	8.625	337,725		460,000
100137545	Las Vegas	NV		12/08/2023	7.375	403,154		540,000
100137546	West Palm Beach	FL		12/08/2023	7.624	277,546		365,000
100137547	Pflugerville	TX		12/08/2023	7.624	235,717		305,000
100137548	Big Bear	CA		12/08/2023	7.875	544,347		715,000
100137549	West Palm Beach	FL		12/08/2023	7.874	351,403		465,000
100137550	Fayetteville	AR		12/08/2023	7.499	357,545		477,000
100137551	Smithfield	NC		12/08/2023	7.125	263,355		355,000
100137552	Chandler	AZ		12/08/2023	7.124	218,819		300,000
100137553	Quincy	MA		12/08/2023	7.625	642,963		854,000
100137554	Rancho Mission Viejo	CA		12/08/2023	7.125	719,669		1,060,000
100137555	Orlando	FL		12/08/2023	7.375	278,240		377,000
100137556	Manhattan	KS		12/08/2023	7.499	339,693		463,000
100137557	Concord	CA		12/08/2023	7.500	251,863		390,000
100137558	Prosper	TX		12/08/2023	7.499	347,208		461,000
100137559	North Richland Hills	TX		12/08/2023	7.625	268,747		362,000
100137560	Rock Stream	NY		12/08/2023	7.624	220,645		291,000
100137561	Richmond	VA		12/08/2023	8.125	374,443		497,500
100137562	Mckinney	TX		12/08/2023	7.625	329,703		450,000
100137563	Brownsville	TX		12/08/2023	8.125	310,199		405,000
100137564	Houston	TX		12/08/2023	7.000	217,413		325,000
100137565	Tampa	FL		12/08/2023	7.499	458,209		659,000

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100137566	Commerce City	CO		12/08/2023	8.000	297,437		377,000
100137567	Columbus	OH		12/08/2023	7.250	231,645		320,000
100137568	Omaha	NE		12/08/2023	7.625	211,097		285,000
100137569	Hutto	TX		12/08/2023	7.625	417,717		590,000
100137570	Rockbridge	OH		12/08/2023	8.125	459,704		650,000
100137571	Decatur	GA		12/08/2023	7.500	250,457		332,000
100137572	Silver Spring	MD		12/08/2023	7.625	260,681		345,000
100137573	Round Rock	TX		12/08/2023	7.500	266,572		410,000
100137574	Chantilly	VA		12/08/2023	7.125	377,638		545,000
100137575	Bakersfield	CA		12/08/2023	7.125	365,417		495,000
100137576	Pocatello	ID		12/08/2023	7.500	262,890		365,000
100137577	Titusville	FL		12/08/2023	7.499	304,854		405,000
100137578	Edmond	OK		12/08/2023	7.125	330,315		470,000
100137579	Portland	OR		12/08/2023	6.875	533,421		735,000
100137580	Island Park	ID		12/08/2023	7.625	603,845		850,000
100137581	Brandywine	MD		12/08/2023	7.875	316,106		430,000
100137582	Durham	NC		12/08/2023	7.625	307,536		415,000
100137583	Norman	OK		12/08/2023	7.499	222,809		285,000
100137584	Glassboro	NJ		12/08/2023	7.875	232,119		373,000
100137585	Logan	OH		12/08/2023	7.625	231,099		325,000
100137586	Cleveland	OH		12/08/2023	7.625	235,187		310,000
100137587	Tulsa	OK		12/08/2023	6.990	269,230		370,000
100137588	San Antonio	TX		12/08/2023	8.125	203,622		270,000
100137589	Greeley	CO		12/08/2023	8.125	240,968		317,000
100137590	Waller	TX		12/08/2023	7.625	405,415		508,000
100137591	Tacoma	WA		12/08/2023	6.875	711,789		975,000
100137592	Portsmouth	VA		12/08/2023	8.125	284,224		386,000
100137593	Las Vegas	NV		12/08/2023	8.124	458,519		599,000
100137594	Palm Desert	CA		12/08/2023	7.499	324,768		445,000
100137595	Washington	DC		12/08/2023	7.990	413,597		650,000
100137596	Chicago	IL		12/08/2023	7.875	258,698		350,000
100137597	Bonaire	GA		12/08/2023	7.625	209,881		279,000
100137598	Hialeah	FL		12/08/2023	7.625	451,159		605,000
100137599	Myrtle Beach	SC		12/08/2023	7.625	240,168		320,000
100137600	El Paso	TX		12/08/2023	8.000	210,198		267,000
100137601	Lehigh Acres	FL		12/08/2023	7.990	237,075		316,000
100137602	Scottsdale	AZ		12/08/2023	8.124	731,676		950,000
100137603	Pelham	NH		12/08/2023	8.625	432,261		601,000
100137604	Austin	TX		12/08/2023	7.875	298,203		395,000
100137605	Norfolk	VA		12/08/2023	7.750	231,799		318,000
100137606	Heathsville	VA		12/08/2023	7.125	396,205		600,000
100137607	Cape Coral	FL		12/08/2023	5.990	249,902		365,000
100137608	Rockport	IN		12/08/2023	4.990	244,498		368,500
100137609	Temple	TX		12/08/2023	7.990	232,131		310,000
100137610	Frederick	MD		12/08/2023	5.990	380,468		539,000
100137611	Bedminster	NJ		12/08/2023	7.625	259,666		345,000
100137612	Salem	OR		12/08/2023	5.990	283,787		432,995
100137613	Clifton	NJ		12/08/2023	7.750	237,571		500,000
100137614	Charlotte	NC		12/08/2023	7.250	331,286		532,000
100137615	Destin	FL		12/08/2023	7.375	261,475		380,000
100137616	Fort Worth	TX		12/08/2023	5.990	243,011		327,000
100137617	Frederick	MD		12/08/2023	5.990	340,422		485,000
100137618	Madison	AL		12/08/2023	5.990	248,228		352,000
100137619	Fort Worth	TX		12/08/2023	5.990	239,611		352,000
100137620	Phoenix	AZ		12/08/2023	7.375	349,103		468,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100137621	Lehigh Acres	FL		12/08/2023	5.990	243,935		330,000
100137622	Marysville	WA		12/08/2023	7.875	491,278		655,000
100137623	Parker	CO		12/08/2023	5.990	432,662		655,000
100137624	Marysville	WA		12/08/2023	7.375	514,142		685,000
100137625	Gulf Shores	AL		12/08/2023	5.990	246,499		350,000
100137626	Fort Worth	TX		12/08/2023	5.750	257,714		380,000
100137627	Land O Lakes	FL		12/08/2023	6.250	260,893		365,000
100137628	Durham	NC		12/08/2023	6.375	253,280		339,000
100137629	Fort Worth	TX		12/08/2023	5.750	231,337		345,000
100137630	Casa Grande	AZ		12/08/2023	7.000	251,729		360,000
100137631	Fort Worth	TX		12/08/2023	6.500	236,004		333,000
100137632	Raleigh	NC		12/08/2023	7.500	323,278		410,000
100137633	Rosharon	TX		12/08/2023	6.500	228,865		332,000
100137634	Lake In The Hills	IL		12/08/2023	8.625	230,856		303,000
100137635	Fort Worth	TX		12/08/2023	5.990	214,667		328,000
100137636	Rochester Hills	MI		12/08/2023	8.625	273,892		365,000
100137637	Denton	TX		12/08/2023	6.375	316,578		440,000
100137638	Lehi	UT		12/08/2023	8.625	526,097		710,000
100137639	Argyle	TX		12/08/2023	6.500	351,039		460,000
100137640	Clovis	CA		12/08/2023	7.000	255,283		395,000
100137641	Hendersonville	NC		12/08/2023	8.625	213,415		301,000
100137642	Belgrade	MT		12/08/2023	8.500	443,366		625,000
100137643	Prescott	AZ		12/08/2023	7.875	628,465		950,000
100137644	Fort Worth	TX		12/08/2023	8.124	249,071		310,000
100137645	Frederick	MD		12/08/2023	8.000	301,513		375,000
100137646	Raleigh	NC		12/08/2023	7.875	249,975		330,000
100137647	Treasure Island	FL		12/08/2023	7.000	573,334		850,000
100137648	Phoenix	AZ		12/08/2023	7.875	383,555		515,000
100137649	Kissimmee	FL		12/08/2023	6.875	262,783		387,000
100137650	Crozet	VA		12/08/2023	7.990	295,195		400,000
100137651	Jamaica	NY		12/08/2023	7.875	651,915		900,000
100137652	Ewa Beach	HI		12/08/2023	7.625	521,028		685,000
100137653	Boston	MA		12/08/2023	7.625	655,626		975,000
100137654	Lawrenceville	NJ		12/08/2023	7.625	234,743		310,000
100137655	Weston	FL		12/08/2023	7.125	289,298		385,000
100137656	Fresno	CA		12/08/2023	8.000	275,782		370,000
100137657	Glen Allen	VA		12/08/2023	7.875	302,594		405,000
100137658	Tucson	AZ		12/08/2023	7.625	246,375		325,000
100137659	Phoenix	AZ		12/08/2023	8.124	275,494		365,000
100137660	Raleigh	NC		12/08/2023	7.500	289,686		385,000
100137661	Midvale	UT		12/08/2023	7.500	309,243		445,000
100137662	Cottonwood	AZ		12/08/2023	7.375	322,045		479,000
100137663	Saint Louis	MO		12/08/2023	8.250	267,254		390,000
100137664	Dallas	TX		12/08/2023	8.625	544,240		715,000
100137665	Dayton	NJ		12/08/2023	7.875	273,483		360,000
100137666	Kennesaw	GA		12/08/2023	7.875	361,647		475,000
100137667	Pennsauken	NJ		12/08/2023	7.990	283,900		400,000
100137668	Clovis	CA		12/08/2023	7.625	349,439		469,500
100137669	Boise	ID		12/08/2023	8.250	399,357		505,000
100137670	Lake Elsinore	CA		12/08/2023	7.750	278,150		440,000
100137671	Dallas	GA		12/08/2023	6.250	271,488		390,000
100137672	Gardner	MA		12/08/2023	8.000	307,424		420,000
100137673	Hutto	TX		12/08/2023	8.125	294,368		376,000
100137674	Loganville	GA		12/08/2023	6.375	272,317		378,000
100137675	Charlotte	NC		12/08/2023	8.125	524,649		675,000

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	2	3					Additional	
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100137676	St Petersburg	FL		12/08/2023	7.625	328,994		445,000
100137677	Hutto	TX		12/08/2023	7.625	286,031		380,000
100137678	Gainesville	GA		12/08/2023	8.500	295,963		386,000
100137679	Naperville	IL		12/08/2023	8.000	259,645		350,000
100137680	Jackson	NJ		12/08/2023	8.125	322,601		420,000
100137681	Hialeah	FL		12/08/2023	8.125	407,328		576,000
100137682	Fullerton	CA		12/08/2023	7.625	781,910		1,280,000
100137683	Wasilla	AK		12/08/2023	7.125	334,161		455,000
100137684	Jersey City	NJ		12/08/2023	7.499	598,355		805,000
100137685	Portland	ME		12/08/2023	8.500	339,463		485,000
100137686	Raleigh	NC		12/08/2023	6.875	265,844		365,000
100137687	Yucca Valley	CA		12/08/2023	7.999	572,528		750,000
100137688	Myrtle Beach	SC		12/08/2023	5.375	256,432		403,000
100137689	Tucson	AZ		12/08/2023	8.125	319,060		420,000
100137690	Hoschton	GA		12/08/2023	7.875	332,398		574,000
100137691	Raleigh	NC		12/08/2023	6.750	262,390		360,000
100137692	Covington	WA		12/08/2023	7.750	455,373		620,000
100137693	Tulsa	OK		12/08/2023	6.500	256,680		385,000
100137694	Loganville	GA		12/08/2023	6.500	316,964		446,000
100137695	Glendale	AZ		12/08/2023	8.125	339,268		448,000
100137696	Sagamore Bch	MA		12/08/2023	7.500	391,684		530,000
100137697	Fullerton	CA		12/08/2023	7.625	553,985		780,000
100137698	Carson City	NV		12/08/2023	8.625	250,384		330,000
100137699	Huntington Beach	CA		12/08/2023	7.500	728,099		1,030,000
100137700	Melissa	TX		12/08/2023	7.625	236,357		318,000
100137701	Frisco	TX		12/08/2023	8.125	347,089		475,000
100137702	Coral Gables	FL		12/08/2023	7.625	532,437		785,000
100137703	Winter Haven	FL		12/08/2023	5.750	209,759		295,000
100137704	Hillsboro	OR		12/08/2023	7.375	358,476		517,000
100137705	Lafayette	CO		12/08/2023	7.375	465,861		640,000
100137706	Sachse	TX		12/08/2023	8.125	404,095		620,000
100137707	Largo	FL		12/08/2023	7.625	319,225		405,000
100137708	Red Bank	NJ		12/08/2023	8.625	233,919		305,000
100137709	Dumfries	VA		12/08/2023	7.875	412,497		583,000
100137710	Yakima	WA		12/08/2023	7.875	276,448		350,000
100137711	Inglewood	CA		12/08/2023	7.625	606,147		850,000
100137712	San Francisco	CA		12/08/2023	8.124	482,815		765,000
100137713	Miami	FL		12/08/2023	7.000	554,038		750,000
100137714	San Leandro	CA		12/08/2023	7.990	734,998		1,030,000
100137715	Harker Heights	TX		12/08/2023	7.250	258,358		375,000
100137716	Tomball	TX		12/08/2023	7.125	263,797		365,000
100137717	Stockton	CA		12/08/2023	7.625	242,991		331,000
100137718	Apex	NC		12/08/2023	7.250	323,553		448,000
100137719	Myrtle Beach	SC		12/08/2023	7.250	364,685		494,000
100137720	Apex	NC		12/08/2023	7.375	323,060		435,000
100137721	Baytown	TX		12/08/2023	7.000	239,774		330,500
100137722	Raleigh	NC		12/08/2023	6.875	228,781		417,000
100137723	Baytown	TX		12/08/2023	7.000	239,774		333,000
100137724	San Diego	CA		12/08/2023	7.500	617,003		895,000
100137725	Lowell	MA		12/08/2023	7.990	353,233		465,000
100137726	Yuba City	CA		12/08/2023	6.875	395,613		560,000
100137727	Salt Lake City	UT		12/08/2023	8.125	241,101		335,000
100137728	Durham	NC		12/08/2023	7.500	311,859		420,000
100137729	Denver	CO		12/08/2023	7.990	291,887		408,000
100137730	Monroe	GA		12/08/2023	8.375	439,602		600,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100137731	Durham	NC		12/08/2023	7.625	319,571		450,000
100137732	Glendale	AZ		12/08/2023	6.500	316,283		438,000
100137733	Hampton	GA		12/08/2023	6.125	275,617		430,000
100137734	Florida City	FL		12/08/2023	6.750	293,424		404,000
100137735	Fort Worth	TX		12/08/2023	5.750	225,413		325,000
100137736	Antioch	TN		12/08/2023	6.375	280,074		420,000
100137737	Kekaha	HI		12/08/2023	8.125	845,495		1,200,000
100137738	San Marcos	TX		12/08/2023	5.750	215,967		308,000
100137739	Silverhill	AL		12/08/2023	5.990	194,886		277,000
100137740	Roseville	CA		12/08/2023	5.500	431,293		660,000
100137741	Saint John	IN		12/08/2023	6.250	226,529		305,000
100137742	Las Vegas	NV		12/08/2023	5.875	248,634		422,000
100137743	Jacksonville	FL		12/08/2023	5.990	195,220		267,000
100137744	Midland	TX		12/08/2023	8.000	276,742		347,500
100137745	Stephens City	VA		12/08/2023	6.125	310,567		457,000
100137746	Fulshear	TX		12/08/2023	6.250	238,956		341,000
100137747	North Las Vegas	NV		12/08/2023	6.500	310,043		426,000
100137748	Jacksonville	FL		12/08/2023	5.990	177,877		273,000
100137749	Las Vegas	NV		12/08/2023	5.750	270,028		370,000
100137750	Smyrna	TN		12/08/2023	7.875	270,463		340,000
100137751	Las Vegas	NV		12/08/2023	6.500	281,878		370,000
100137752	Rosharon	TX		12/08/2023	6.500	234,591		343,000
100137753	Fort Worth	TX		12/08/2023	6.500	282,719		373,000
100137754	Katy	TX		12/08/2023	6.250	237,135		370,000
100137755	Lakehurst	NJ		12/08/2023	8.250	221,507		290,000
100137756	Henderson	NV		12/08/2023	6.500	312,398		459,000
100137757	Melissa	TX		12/08/2023	7.625	304,286		465,000
100137758	Henderson	NV		12/08/2023	6.250	241,508		336,000
100137759	Lenoir City	TN		12/08/2023	7.250	238,374		320,000
100137760	Durham	NC		12/08/2023	8.125	325,231		430,000
100137761	Franklin	TN		12/08/2023	7.375	650,688		1,000,000
100137762	Durham	NC		12/08/2023	7.624	296,444		417,000
100137763	Washington	UT		12/08/2023	8.625	394,360		486,000
100137764	Pawtucket	RI		12/08/2023	8.125	312,584		430,000
100137765	Epworth	GA		12/08/2023	8.125	657,633		935,000
100137766	Wildwood	NJ		12/08/2023	7.625	333,224		440,000
100137767	Millcreek	UT		12/08/2023	7.500	392,144		515,000
100137768	Mountain Green	UT		12/08/2023	7.500	393,373		510,000
100137769	Knightdale	NC		12/08/2023	8.000	561,108		782,000
100137770	Gypsum	CO		12/08/2023	7.499	798,333		1,050,000
100137771	Glen Allen	VA		12/08/2023	7.875	316,510		418,000
100137772	Las Vegas	NV		12/08/2023	8.000	283,304		374,000
100137773	Kissimmee	FL		12/08/2023	7.625	295,552		394,000
100137774	Chicago	IL		12/08/2023	8.500	461,638		669,000
100137775	Clovis	CA		12/08/2023	7.625	355,719		470,000
100137776	Winter Park	FL		12/08/2023	7.500	290,228		415,000
100137777	Berea	KY		12/08/2023	7.375	251,310		338,000
100137778	Riviera Beach	FL		12/08/2023	7.875	291,523		390,000
100137779	Temple City	CA		12/08/2023	7.499	1,110,605		1,575,000
100137780	Apex	NC		12/08/2023	7.750	307,041		422,000
100137781	Manchester	CT		12/08/2023	8.125	300,006		393,000
100137782	Charlotte	NC		12/08/2023	7.990	239,423		302,000
100137783	Forney	TX		12/08/2023	7.375	237,854		315,000
100137784	North Las Vegas	NV		12/08/2023	6.125	298,898		478,000
100137785	Fort Worth	TX		12/08/2023	8.125	491,582		655,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100137786	Reno	NV		12/08/2023	6.500	289,384		440,000
100137787	Victorville	CA		12/08/2023	8.125	233,683		315,000
100137788	Eagle River	AK		12/08/2023	8.125	550,676		750,000
100137789	Pittsburg	CA		12/08/2023	8.125	626,959		800,000
100137790	Pompano Beach	FL		12/08/2023	7.990	508,489		670,000
100137791	Kailua Kona	HI		12/08/2023	7.499	496,809		660,000
100137792	Lancaster	CA		12/08/2023	8.000	366,093		490,000
100137793	Pearland	TX		12/08/2023	7.875	258,749		350,000
100137794	Mountain Green	UT		12/08/2023	7.875	442,219		600,000
100137795	Sevierville	TN		12/08/2023	8.375	402,589		500,000
100137796	Flemington	NJ		12/08/2023	7.990	243,049		341,000
100137797	Westerville	OH		12/08/2023	7.250	275,390		435,000
100137798	Seneca Falls	NY		12/08/2023	7.625	224,680		301,000
100137799	Manlius	NY		12/08/2023	7.875	235,910		366,000
100137800	Oakwood	GA		12/08/2023	6.250	290,592		413,000
100137801	Land O Lakes	FL		12/08/2023	7.990	396,141		500,000
100137802	Hampton	NH		12/08/2023	7.990	242,272		325,000
100137803	Fernandina Beach	FL		12/08/2023	7.500	481,931		637,000
100137804	Phoenix	AZ		12/08/2023	5.875	335,274		475,000
100137805	South Portland	ME		12/08/2023	8.125	594,807		790,000
100137806	Cartersville	GA		12/08/2023	7.625	271,092		345,000
100137807	Alpharetta	GA		12/08/2023	7.875	367,163		555,000
100137808	Naperville	IL		12/08/2023	8.125	684,354		1,230,000
100137809	Columbia	SC		12/08/2023	8.250	100,715		140,000
100137810	Manassas	VA		12/08/2023	7.875	197,578		280,000
100137811	Howell	NJ		12/08/2023	7.750	268,565		370,000
100137812	Edmond	OK		12/08/2023	8.000	267,044		468,000
100137813	Wellington	FL		12/08/2023	8.000	465,900		671,000
100137814	Winter Garden	FL		12/08/2023	8.000	359,822		685,000
100137815	Rancho Mission Viejo Area	CA		12/08/2023	8.500	605,018		1,100,500
100137816	Richmond	TX		12/08/2023	8.625	375,608		700,000
100137817	Waukegan	IL		12/08/2023	9.375	230,121		334,000
100137818	Pearland	TX		12/08/2023	9.125	364,822		450,000
100137819	Los Angeles	CA		12/08/2023	8.625	1,999,275		2,850,000
100137820	Athens	GA		12/08/2023	7.875	179,354		275,000
100137821	Anaheim	CA		12/08/2023	7.875	551,193		932,000
100137822	Marcus Hook	PA		12/08/2023	8.875	285,742		395,000
100137823	Sarasota	FL		12/08/2023	8.250	300,790		537,500
100137824	Buena Park	CA		12/08/2023	7.750	245,079		590,000
100137825	Moorpark	CA		12/08/2023	8.000	606,167		2,320,000
100137826	Edmond	OK		12/08/2023	8.250	272,600		520,000
100137827	Brownsville	TX		12/08/2023	8.250	211,951		275,000
100137828	Doral	FL		12/08/2023	8.000	391,271		604,000
100137829	San Jose	CA		12/08/2023	7.500	504,024		1,130,000
100137830	Dania Beach	FL		12/08/2023	7.875	580,668		900,000
100137831	San Jose	CA		12/08/2023	8.375	818,271		1,010,000
100137832	Farmington Hills	MI		12/08/2023	8.875	344,725		450,000
100137833	Philadelphia	PA		12/08/2023	8.750	181,052		220,000
100137834	Ashburn	VA		12/08/2023	7.875	464,434		890,000
100137835	Upper Darby	PA		12/08/2023	9.000	124,348		153,000
100137836	Fontana	CA		12/08/2023	8.750	496,513		615,000
100137837	Wesley Chapel	FL		12/08/2023	7.875	251,490		550,000
100137838	Fort Myers	FL		12/08/2023	7.375	274,119		410,000
100137839	Little Elm	TX		12/08/2023	8.500	420,697		527,000
100137840	South San Francisco	CA		12/08/2023	7.375	442,602		1,125,000

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100137841	Chula Vista	CA		12/08/2023	8.500	284,590		690,000
100137842	Glendale	CA		12/08/2023	8.000	1,506,123		2,500,000
100137843	Prairie View	TX		12/08/2023	9.000	260,744		310,000
100137844	Philadelphia	PA		12/08/2023	8.875	254,753		335,000
100137845	El Paso	TX		12/08/2023	8.750	114,725		178,000
100137846	Highland	CA		12/08/2023	8.750	572,207		700,000
100137847	San Jose	CA		12/08/2023	7.875	545,980		915,000
100137848	Saginaw	MI		12/08/2023	7.625	285,693		575,000
100137849	San Jose	CA		12/08/2023	8.875	1,060,284		1,320,000
100137850	Hampton	VA		12/08/2023	8.125	218,526		315,000
100137851	(Tujunga Area) Los Angeles	CA		12/08/2023	9.000	586,300		815,000
100137852	Taylor	MI		12/08/2023	9.000	107,898		145,000
100137853	West Hills	CA		12/08/2023	7.875	893,369		1,285,000
100137854	Miami	FL		12/08/2023	8.250	187,372		340,000
100137855	Apex	NC		12/08/2023	8.250	227,732		491,000
100137856	Castro Valley	CA		12/08/2023	8.000	851,699		1,345,000
100137857	Elkins Park	PA		12/08/2023	8.500	333,759		540,000
100137858	Tulsa	OK		12/08/2023	8.375	133,847		230,000
100137859	Las Vegas	NV		12/08/2023	8.875	644,115		815,000
100137860	Citrus Springs	FL		12/08/2023	8.625	180,026		259,000
100137861	Davenport	FL		12/08/2023	8.000	473,940		700,000
100137862	Kissimmee	FL		12/08/2023	8.250	271,737		382,000
100137863	Vero Beach	FL		12/08/2023	7.500	695,587		1,000,000
100137864	Marina Del Rey	CA		12/08/2023	8.625	422,148		560,000
100137865	Stevensville	MT		12/08/2023	7.990	481,049		1,199,898
100137866	Oakridge	NC		12/08/2023	9.500	707,076		856,000
100137867	Newberry	FL		12/08/2023	8.750	1,253,094		1,550,000
100137868	New Egypt	NJ		12/08/2023	7.990	494,149		701,100
100137869	Metuchen	NJ		12/08/2023	9.875	415,611		575,000
100137870	Houston	TX		12/08/2023	9.375	895,425		1,100,000
100137871	La Luz	NM		12/08/2023	8.875	103,775		187,000
100137872	Bryson City	NC		12/08/2023	8.990	546,211		680,000
100137873	Winter Garden	FL		12/08/2023	7.625	319,540		640,000
100137874	Metuchen	NJ		12/08/2023	9.375	357,616		435,000
100137875	Orlando	FL		12/08/2023	7.500	345,521		559,000
100137876	Lincolnton	NC		12/08/2023	8.375	116,356		157,000
100137877	Mckinney	TX		12/08/2023	9.875	883,250		1,260,000
100137878	Saint Petersburg	FL		12/08/2023	8.125	189,448		257,000
100137879	China Grove	NC		12/08/2023	10.375	216,586		263,000
100137880	San Jose	CA		12/08/2023	8.625	676,288		1,060,000
100137881	Oakland	CA		12/08/2023	9.990	445,234		560,000
100137882	Morganton	GA		12/08/2023	8.990	512,352		695,000
100137883	Fort Bragg	CA		12/08/2023	9.250	795,070		1,100,000
100137884	Indian Wells	CA		12/08/2023	8.875	839,946		1,345,000
100137885	Loxahatchee	FL		12/08/2023	6.990	287,722		765,000
100137886	Zolfo Springs	FL		12/08/2023	10.375	455,518		575,000
100137887	Great Falls	VA		12/08/2023	8.625	1,962,962		2,405,000
100137888	Nampa	ID		12/08/2023	7.990	344,362		425,000
100137889	Flower Mound	TX		12/08/2023	8.625	1,901,420		2,362,000
100137890	Tulsa	OK		12/08/2023	8.125	425,922		535,000
100137891	Peculiar	MO		12/08/2023	9.875	224,916		274,000
100137892	Sarasota	FL		12/08/2023	8.990	1,342,774		2,050,000
100137893	Baton Rouge	LA		12/08/2023	9.375	373,659		450,000
100137894	Southwick	MA		12/08/2023	10.375	186,493		250,000
100137895	Cypress	CA		12/08/2023	9.375	698,295		860,000

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100137896	Las Vegas	NV		12/08/2023	10.875	154,300		265,000
100137897	Orlando	FL		12/08/2023	9.250	313,123		382,000
100137898	Hilton Head Island	SC		12/08/2023	9.875	377,963		575,000
100137899	Royal Palm Beach	FL		12/08/2023	9.625	641,503		790,000
100137900	Methuen	MA		12/08/2023	9.875	291,834		350,000
100137901	Mansfield	TX		12/08/2023	7.875	524,230		736,000
100137902	Rialto	CA		12/08/2023	7.500	294,544		480,000
100137903	Rmv	CA		12/08/2023	7.125	371,289		875,000
100137904	Woodbine	MD		12/08/2023	8.875	581,676		730,000
100137905	Elizabeth	NJ		12/08/2023	8.875	535,778		667,000
100137906	Houston	TX		12/08/2023	8.990	708,169		880,000
100137907	Newport Beach	CA		12/12/2023	8.500	2,691,431		4,125,000
100137908	San Juan Bautista	CA		12/12/2023	8.750	605,222		825,000
100137909	Arlington Heights	IL		12/12/2023	9.375	539,595		675,000
100137911	Spring Hill	TN		12/12/2023	9.250	779,025		975,000
100137912	Ringwood	NJ		12/12/2023	9.250	405,428		530,000
100137913	Doral	FL		12/12/2023	10.500	1,222,752		1,335,000
100137914	Gastonia	NC		12/12/2023	10.000	255,713		322,000
100137915	Statesville	NC		12/12/2023	9.250	251,689		359,780
100137916	Statesville	NC		12/12/2023	9.125	261,516		375,000
100137917	Phoenix	AZ		12/12/2023	11.125	1,353,181		1,485,000
100137918	Fort Worth	TX		12/12/2023	8.750	3,200,920		4,575,000
100137919	Battle Ground	IN		12/12/2023	8.125	417,373		590,000
100137920	Oakhurst	CA		12/13/2023	8.624	722,787		950,000
100137922	Kirkland	WA		12/13/2023	7.990	670,692		890,000
100137924	Fort Lauderdale	FL		12/13/2023	7.999	352,282		455,000
100137925	Indian Shores	FL		12/13/2023	8.124	480,418		639,000
100137926	Augusta	GA		12/13/2023	8.625	259,967		308,000
100137928	Sunland	CA		12/13/2023	8.124	527,244		700,000
100137929	Norcross	GA		12/13/2023	8.375	358,994		431,000
100137930	Lehigh Acres	FL		12/13/2023	8.124	324,976		515,000
100137931	Braselton	GA		12/13/2023	8.124	248,411		316,000
100137932	Spring	TX		12/13/2023	7.375	245,505		325,000
100137934	Porterville	CA		12/13/2023	7.625	247,608		315,000
100137939	Oceanside	CA		12/13/2023	8.125	320,649		430,000
100137940	Melbourne Bch	FL		12/13/2023	7.500	388,985		600,000
100137941	Raleigh	NC		12/13/2023	8.125	225,098		270,000
100137943	Columbus	OH		12/13/2023	7.875	285,847		376,000
100137944	Bakersfield	CA		12/13/2023	8.125	366,287		485,000
100137945	Jensen Beach	FL		12/13/2023	5.990	257,150		414,000
100137946	Tucker	GA		12/13/2023	5.875	328,140		470,000
100137948	Los Angeles	CA		12/13/2023	8.625	825,123		1,100,000
100137950	Van Nuys	CA		12/13/2023	8.000	389,816		520,000
100137951	Malakoff	TX		12/13/2023	7.624	356,324		490,000
100137952	Austin	TX		12/13/2023	8.250	422,987		565,000
100137954	New Orleans	LA		12/13/2023	7.990	222,325		304,000
100137955	Little Egg Harbor	NJ		12/13/2023	8.500	365,987		445,000
100137956	Phoenix	AZ		12/13/2023	6.125	246,590		349,000
100137957	Surprise	AZ		12/13/2023	6.625	319,382		440,000
100137958	West Palm Beach	FL		12/13/2023	8.500	306,587		400,200
100137959	Leland	NC		12/13/2023	8.625	356,155		450,000
100137960	Westbrook	ME		12/13/2023	7.875	405,895		557,000
100137961	Long Beach	CA		12/13/2023	7.625	605,162		820,000
100137962	Mc Gaheysville	VA		12/13/2023	7.875	326,949		415,500
100137964	Columbus	OH		12/13/2023	6.000	259,313		405,000

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100137965	Merced	CA		12/13/2023	5.990	317,929		495,000
100137966	Daytona Beach	FL		12/13/2023	7.875	580,246		742,000
100137968	Windermere	FL		12/13/2023	7.625	724,896		1,150,000
100137969	Warren	VT		12/13/2023	8.000	553,864		710,000
100137971	Omaha	NE		12/13/2023	8.124	204,533		280,000
100137972	Mount Carmel	UT		12/13/2023	8.375	471,698		850,000
100137973	North Myrtle Beach	SC		12/13/2023	7.875	301,712		410,000
100137976	Naples	FL		12/13/2023	7.375	463,066		722,500
100137977	San Diego	CA		12/13/2023	7.625	970,150		1,345,000
100137979	Oak Point	TX		12/13/2023	7.375	342,483		444,000
100137980	Poughkeepsie	NY		12/13/2023	7.625	392,176		520,000
100137981	Suwanee	GA		12/13/2023	5.750	263,089		386,000
100137982	Levittown	PA		12/13/2023	8.375	199,931		255,000
100137983	Zephyrhills	FL		12/13/2023	5.500	266,316		405,000
100137984	Eagle Lake	FL		12/13/2023	5.990	218,697		298,000
100137986	Bolivia	NC		12/13/2023	5.875	205,525		296,000
100137987	Fuquay Varina	NC		12/13/2023	5.875	286,106		398,000
100137988	Ridgeland	SC		12/13/2023	5.990	231,773		332,000
100137990	Rosemount	MN		12/13/2023	5.750	233,731		360,500
100137991	Marysville	WA		12/13/2023	5.990	482,029		690,000
100137993	Vista	CA		12/13/2023	7.625	596,593		800,000
100137994	Gulf Shores	AL		12/13/2023	5.990	323,238		445,000
100137995	Blue Ridge	GA		12/13/2023	8.625	337,111		425,000
100137996	Sanford	FL		12/13/2023	7.125	242,767		316,000
100137997	Grand Rapids	MI		12/13/2023	8.625	179,715		235,000
100137998	Port Orange	FL		12/13/2023	8.125	231,941		290,000
100137999	Denver	NC		12/13/2023	7.750	579,961		825,000
100138000	Bunker Hill	WV		12/13/2023	8.125	202,592		248,000
100138001	Clearwater	FL		12/13/2023	7.750	395,210		570,000
100138002	San Antonio	TX		12/13/2023	5.625	172,900		257,000
100138004	Kissimmee	FL		12/13/2023	7.875	290,158		414,000
100138005	Burbank	CA		12/13/2023	6.875	897,447		1,265,000
100138006	Lakeville	MN		12/13/2023	8.124	332,949		435,000
100138007	Elizabeth	NJ		12/13/2023	7.990	486,733		652,500
100138008	Novato	CA		12/13/2023	8.999	384,006		982,000
100138009	Lake Elsinore	CA		12/13/2023	8.499	545,663		681,000
100138010	Yorkville	IL		12/13/2023	9.375	421,800		475,000
100138011	Conroe	TX		12/13/2023	8.875	293,194		875,000
100138013	San Jose	CA		12/13/2023	8.125	1,347,301		1,797,000
100138015	Santa Clara	CA		12/13/2023	8.125	1,362,354		1,900,000
100138016	South Gate	CA		12/13/2023	8.999	636,741		835,000
100138017	Tampa	FL		12/13/2023	8.499	197,516		271,000
100138018	Greenwood	SC		12/13/2023	8.999	124,437		180,000
100138019	Carlisle	MA		12/13/2023	8.125	1,346,240		1,800,000
100138020	Gaithersburg	MD		12/13/2023	10.499	188,480		210,000
100138021	Las Vegas	NV		12/13/2023	10.250	510,620		683,000
100138022	Kankakee	IL		12/13/2023	9.250	139,784		211,000
100138023	Saint Joseph	MO		12/13/2023	8.625	125,402		160,000
100138024	Houston	TX		12/13/2023	8.750	309,720		430,000
100138025	San Marcos	TX		12/13/2023	10.625	207,872		260,000
100138026	Miami	FL		12/13/2023	7.499	947,247		2,000,000
100138027	Converse	TX		12/13/2023	7.999	124,427		212,500
100138028	San Antonio	TX		12/13/2023	7.999	150,539		215,000
100138029	Columbus	OH		12/13/2023	8.125	153,646		220,000
100138030	New Orleans	LA		12/13/2023	9.250	227,770		912,000

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100138031	Nashville	TN		12/13/2023	7.999	276,942		375,000
100138032	Slidell	LA		12/13/2023	8.999	270,905		335,000
100138033	Corona	CA		12/13/2023	8.375	766,748		940,000
100138034	Los Angeles	CA		12/13/2023	9.750	636,336		790,000
100138035	New Orleans	LA		12/13/2023	8.875	169,547		218,000
100138036	Jurupa Valley	CA		12/13/2023	9.375	446,974		630,000
100138037	Murrieta	CA		12/13/2023	7.999	1,989,992		2,490,000
100138038	Burtonsville	MD		12/13/2023	10.250	521,002		620,000
100138039	Chicago	IL		12/13/2023	9.875	216,968		335,000
100138042	Rialto	CA		12/13/2023	7.999	411,482		515,000
100138043	New Orleans	LA		12/13/2023	8.999	194,068		253,000
100138044	San Diego	CA		12/13/2023	9.125	1,243,994		1,675,000
100138045	Georgetown	TX		12/13/2023	11.499	918,879		1,006,000
100138046	Bakersfield	CA		12/13/2023	8.999	172,885		210,000
100138047	Santa Rosa Beach	FL		12/13/2023	8.999	378,080		495,000
100138048	Houston	TX		12/13/2023	9.375	243,476		325,000
100138049	Danbury	CT		12/13/2023	8.125	202,910		310,000
100138050	Los Angeles	CA		12/13/2023	10.999	732,155		830,000
100138051	Eagle Pass	TX		12/13/2023	9.999	139,043		200,000
100138052	Greenwich	CT		12/13/2023	8.750	2,164,980		3,075,000
100138053	Speedway	IN		12/13/2023	8.750	242,054		295,000
100138054	Greenwich	CT		12/13/2023	8.750	2,492,342		3,550,000
100138055	Allen	TX		12/13/2023	9.125	156,260		643,000
100138056	Rancho Cucamonga	CA		12/13/2023	8.250	563,386		690,000
100138057	Arlington	TX		12/13/2023	7.750	206,603		305,000
100138058	Columbia	MD		12/13/2023	8.499	226,683		275,000
100138060	Los Angeles	CA		12/13/2023	8.499	2,416,777		3,150,000
100138061	Lake Elsinore	CA		12/13/2023	8.750	676,873		1,040,000
100138062	Rosamond	CA		12/13/2023	9.875	320,194		374,000
100138063	San Bernardino	CA		12/13/2023	10.125	414,689		484,000
100138064	Holly	MI		12/13/2023	7.999	135,254		180,000
100138065	Austin	TX		12/13/2023	7.375	567,477		950,000
100138066	Columbus	OH		12/13/2023	8.125	107,560		165,000
100138067	Montclair	CA		12/13/2023	9.125	567,465		715,000
100138069	Las Vegas	NV		12/13/2023	7.625	98,238		143,000
100138070	Bakersfield	CA		12/13/2023	8.999	136,372		304,000
100138071	Tampa	FL		12/13/2023	8.999	940,560		1,190,000
100138072	Baltimore	MD		12/13/2023	9.625	152,958		197,000
100138073	Orange Park	FL		12/13/2023	7.999	191,483		380,000
100138074	Dyer	IN		12/13/2023	9.499	200,803		240,000
100138075	Estero	FL		12/13/2023	8.125	595,516		870,000
100138076	Long Beach	CA		12/13/2023	9.125	1,010,951		1,210,000
100138077	Grass Valley	CA		12/13/2023	7.750	149,775		688,000
100138078	Knightdale	NC		12/13/2023	10.750	294,417		350,000
100138079	Antioch	TN		12/13/2023	11.499	356,488		465,000
100138080	Philadelphia	PA		12/13/2023	10.250	252,022		278,000
100138081	Morrisville	PA		12/13/2023	8.250	191,831		335,000
100138082	Dyer	IN		12/13/2023	8.499	238,769		320,000
100138083	Rockville	MD		12/13/2023	8.125	397,209		680,000
100138084	Mission Viejo	CA		12/13/2023	9.999	1,072,666		1,240,000
100138085	Chatsworth	CA		12/13/2023	10.375	1,242,753		1,345,000
100138086	Baltimore	MD		12/13/2023	7.250	147,228		225,000
100138087	Gresham	OR		12/13/2023	7.250	334,901		521,000
100138088	Germantown	MD		12/13/2023	9.375	307,678		395,000
100138089	Pueblo	CO		12/13/2023	7.250	149,419		210,000

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100138090	Aliso Viejo	CA		12/13/2023	7.999	1,309,442		1,625,000
100138091	Carpentersville	IL		12/13/2023	9.250	160,567		197,000
100138092	Hyattsville	MD		12/13/2023	9.125	211,367		408,000
100138093	Oakdale	CA		12/13/2023	8.999	714,770		1,095,000
100138094	Jurupa Valley	CA		12/13/2023	9.375	469,910		580,000
100138095	Miami Shores	FL		12/13/2023	8.625	673,025		890,000
100138096	Damascus	MD		12/13/2023	10.750	430,303		515,000
100138097	Miami	FL		12/13/2023	8.250	554,320		900,000
100138099	Murfreesboro	TN		12/14/2023	8.750	357,542		482,000
100138100	Winter Garden	FL		12/14/2023	8.000	200,192		560,000
100138101	Stockbridge	GA		12/14/2023	8.250	211,587		283,000
100138102	Orlando	FL		12/14/2023	8.875	533,791		718,000
100138103	Kissimmee	FL		12/14/2023	8.000	224,783		585,000
100138104	North Fort Myers	FL		12/14/2023	8.375	290,833		418,600
100138105	Kapolei	HI		12/14/2023	8.000	299,701		835,000
100138106	Davenport	FL		12/14/2023	8.500	264,376		383,000
100138107	Pembroke Pines	FL		12/14/2023	8.125	507,983		803,000
100138108	Orlando	FL		12/14/2023	8.000	271,919		545,000
100138109	Los Angeles	CA		12/14/2023	7.625	892,336		2,100,000
100138110	Rockville	MD		12/14/2023	8.375	305,538		815,000
100138111	Aurora	CO		12/14/2023	7.875	258,782		463,000
100138112	New Braunfels	TX		12/14/2023	8.750	314,266		392,000
100138113	Zephyrhills	FL		12/14/2023	7.875	163,795		280,000
100138114	Yulee	FL		12/14/2023	7.875	331,935		485,000
100138115	Porter	TX		12/14/2023	7.875	179,242		236,000
100138116	Henderson	NC		12/14/2023	8.375	143,750		190,000
100138117	Leander	TX		12/14/2023	8.000	323,229		430,000
100138118	North Miami Beach	FL		12/14/2023	8.250	100,231		180,000
100138119	Panorama City Area	CA		12/14/2023	8.375	349,541		650,000
100138120	Ooltewah	TN		12/14/2023	8.625	390,439		520,000
100138121	New Scotland	NY		12/14/2023	8.000	256,429		460,000
100138122	Hollywood	FL		12/14/2023	8.000	184,306		260,000
100138123	Middletown	DE		12/14/2023	7.875	372,168		630,000
100138124	Lehigh Acres	FL		12/14/2023	8.000	292,928		377,000
100138125	Davenport	FL		12/14/2023	8.375	338,304		420,000
100138126	Sturtevant	WI		12/14/2023	8.750	177,301		235,000
100138127	Lancaster	PA		12/14/2023	8.375	163,616		217,000
100138128	Oceanside	CA		12/14/2023	7.750	473,277		820,000
100138129	Los Angeles	CA		12/14/2023	7.500	826,366		1,150,000
100138130	Cartersville	GA		12/14/2023	8.750	212,895		281,000
100138131	Lakeland	FL		12/14/2023	8.250	165,237		221,000
100138132	Cartersville	GA		12/14/2023	8.750	212,867		282,000
100138133	Cartersville	GA		12/14/2023	8.750	212,851		279,000
100138134	Menifee	CA		12/14/2023	8.875	437,065		577,000
100138135	Upper Darby	PA		12/14/2023	8.750	140,938		200,000
100138136	Suwanee	GA		12/14/2023	7.750	554,427		807,000
100138137	Orlando	FL		12/14/2023	9.125	320,106		405,000
100138138	Whittier	NC		12/14/2023	8.625	305,819		385,000
100138139	Glen Burnie	MD		12/14/2023	8.875	367,404		457,000
100138140	Miami	FL		12/14/2023	7.750	181,178		364,000
100138141	Rockwall	TX		12/14/2023	8.000	225,889		320,000
100138142	Montebello	CA		12/14/2023	7.625	358,149		560,000
100138143	Salem	AL		12/14/2023	7.625	158,326		430,000
100138144	Fort Myers	FL		12/14/2023	8.000	285,753		504,000
100138145	Davenport	FL		12/14/2023	8.500	326,325		435,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100138146	Fort Myers	FL		12/14/2023	8.000	285,889		504,000
100138147	Port Washington	NY		12/14/2023	8.125	500,914		1,160,000
100138148	Sterling	VA		12/14/2023	8.125	296,495		595,000
100138149	Clearwater	FL		12/14/2023	8.250	269,688		370,000
100138150	Dania Beach	FL		12/14/2023	8.250	294,276		435,000
100138151	Cypress	CA		12/14/2023	8.625	979,093		1,300,000
100138152	Jacksonville	FL		12/14/2023	9.000	251,483		323,000
100138153	New Smyrna Beach	FL		12/14/2023	8.625	465,215		568,000
100138154	Chalfont	PA		12/14/2023	9.125	368,450		460,000
100138155	Alexandria	VA		12/14/2023	8.625	395,887		520,000
100138156	Menifee	CA		12/14/2023	7.875	150,535		534,000
100138157	Joppa	MD		12/14/2023	8.375	176,205		217,000
100138158	Hollister	MO		12/14/2023	8.250	641,777		1,000,000
100138159	Hollister	MO		12/14/2023	8.250	682,858		1,000,000
100138160	Hollister	MO		12/14/2023	8.250	681,588		1,000,000
100138161	San Jose	CA		12/14/2023	8.500	900,671		1,110,000
100138162	Springfield	PA		12/14/2023	7.625	251,110		400,000
100138163	Champions Gate	FL		12/14/2023	8.000	339,893		900,000
100138164	Macon	GA		12/14/2023	7.500	204,399		359,000
100138165	Maggie Valley	NC		12/14/2023	8.375	303,130		385,000
100138166	Edenton	NC		12/14/2023	8.750	223,490		277,000
100138167	Catonsville	MD		12/14/2023	8.625	306,572		380,000
100138168	San Martin	CA		12/14/2023	8.875	1,071,438		1,400,000
100138169	Machesney Park	IL		12/14/2023	7.875	182,639		280,000
100138170	Philadelphia	PA		12/14/2023	8.000	244,896		310,000
100138171	San Leandro	CA		12/14/2023	8.875	635,484		800,000
100138172	Arlington	TX		12/14/2023	9.500	303,264		367,000
100138174	Hoschton	GA		12/14/2023	8.375	455,256		603,000
100138175	Lincoln	RI		12/14/2023	8.625	241,108		303,000
100138176	Cartersville	GA		12/14/2023	8.875	221,426		289,000
100138177	Riverview	FL		12/14/2023	8.375	183,759		245,000
100138178	Kissimmee	FL		12/14/2023	8.875	310,963		383,000
100138179	Rogers	MN		12/14/2023	8.000	171,342		275,000
100138180	Oak Ridge	TN		12/14/2023	9.250	190,904		251,000
100138181	Duluth	GA		12/14/2023	8.375	665,702		825,000
100138182	Lilburn	GA		12/14/2023	8.250	385,598		478,000
100138183	Locust Grove	GA		12/14/2023	8.500	241,283		300,000
100138184	Centennial	CO		12/14/2023	8.875	492,813		680,000
100138185	Kissimmee	FL		12/14/2023	8.750	314,398		384,000
100138186	Kissimmee	FL		12/14/2023	8.375	248,738		345,000
100138187	Sanford	NC		12/14/2023	8.625	296,004		395,000
100138188	Clifton	NJ		12/14/2023	9.500	545,093		690,000
100138190	Reseda	CA		12/14/2023	8.500	358,595		1,400,000
100138191	Plainfield	IL		12/14/2023	8.875	236,831		305,000
100138192	Newnan	GA		12/14/2023	8.250	227,464		305,000
100138193	Anaheim	CA		12/14/2023	7.875	606,542		1,025,000
100138194	St. Petersburg	FL		12/14/2023	8.625	188,546		245,000
100138195	Edmond	OK		12/14/2023	9.375	329,566		425,000
100138196	Lancaster	CA		12/14/2023	8.250	117,318		515,000
100138197	Wilmington	DE		12/14/2023	9.125	155,477		198,000
100138198	Austin	TX		12/14/2023	8.375	407,171		522,000
100138199	Garden Grove	CA		12/14/2023	7.750	623,543		1,275,000
100138200	Staffford	TX		12/14/2023	8.250	245,601		350,000
100138201	Auburn	WA		12/14/2023	9.000	534,296		730,000
100138202	Lakeville	MN		12/14/2023	8.000	417,200		800,000

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100138203	Las Vegas	NV		12/14/2023	9.750	482,649		640,000
100138204	San Juan Bautista	CA		12/14/2023	8.000	918,321		1,360,000
100138206	Glendale	CA		12/14/2023	9.125	568,457		740,000
100138207	Garland	TX		12/14/2023	8.750	322,733		408,000
100138208	Katy	TX		12/14/2023	9.500	287,764		367,000
100138209	Ringgold	GA		12/14/2023	7.875	202,169		476,000
100138210	Calabasas	CA		12/14/2023	8.250	872,751		1,400,000
100138211	Vista	CA		12/14/2023	9.000	347,619		612,000
100138212	Plainfield	IL		12/14/2023	8.125	232,792		461,000
100138213	Richmond	TX		12/14/2023	9.500	262,002		342,500
100138214	Houston	TX		12/14/2023	8.750	198,012		340,000
100138215	Buford	GA		12/14/2023	8.375	100,582		480,000
100138216	Garden Grove	CA		12/14/2023	8.375	307,026		900,000
100138217	San Antonio	TX		12/14/2023	7.500	197,048		270,000
100138218	Los Angeles	CA		12/14/2023	7.875	954,476		1,635,000
100138219	Darien	IL		12/14/2023	8.875	225,281		295,000
100138220	New Brunswick	NJ		12/14/2023	9.750	262,726		330,000
100138221	Hollister	CA		12/14/2023	7.875	401,588		730,000
100138222	Pembroke Pines	FL		12/14/2023	8.375	307,786		590,990
100138223	Katy	TX		12/14/2023	9.375	262,114		330,000
100138224	Lexington	SC		12/14/2023	8.625	199,527		260,000
100138225	Dallas	TX		12/14/2023	8.250	461,831		661,000
100138226	Princeton	TX		12/14/2023	8.125	151,234		400,000
100138227	Fort Worth	TX		12/14/2023	8.625	167,703		250,000
100138228	Ocala	FL		12/14/2023	7.875	211,446		351,000
100138229	San Leandro	CA		12/14/2023	8.625	671,053		825,000
100138230	San Jose	CA		12/14/2023	8.750	976,851		1,245,000
100138231	Westminster	CA		12/14/2023	7.875	159,812		1,250,000
100138232	Studio City Area	CA		12/14/2023	8.500	1,819,856		2,600,000
100138233	Cement City	MI		12/14/2023	8.000	209,492		300,000
100138234	Houston	TX		12/14/2023	9.500	226,588		282,000
100138235	Ellicott City	MD		12/14/2023	7.500	540,549		899,900
100138236	Edison	NJ		12/14/2023	7.875	524,704		759,000
100138237	Philadelphia	PA		12/14/2023	7.875	242,025		375,000
100138238	Warner Robins	GA		12/14/2023	9.625	136,927		169,000
100138239	Oakland Gardens	NY		12/14/2023	8.750	738,272		985,000
100138240	San Francisco	CA		12/14/2023	8.500	914,062		1,450,000
100138241	Frisco	TX		12/14/2023	7.750	391,486		835,000
100138242	Kissimmee	FL		12/14/2023	8.875	279,932		370,000
100138243	Davenport	FL		12/14/2023	7.750	240,249		380,000
100138244	Waikoloa	HI		12/14/2023	8.250	749,654		945,000
100138245	Dayton	TX		12/14/2023	9.000	301,547		335,000
100138246	Glendale	CA		12/14/2023	9.750	1,177,372		1,451,000
100138247	Weatherford	TX		12/14/2023	11.375	354,729		440,000
100138248	Lauderdale Lakes	FL		12/14/2023	7.875	321,070		440,000
100138249	Garden Grove	CA		12/15/2023	7.875	640,786		853,000
100138250	Westminster	CA		12/15/2023	7.375	510,039		895,000
100138251	Garden Grove	CA		12/15/2023	7.375	302,020		995,000
100138252	Lithopolis	OH		12/15/2023	7.750	315,004		445,000
100138253	Lake Elsinore	CA		12/15/2023	8.250	517,523		638,000
100138254	Miami Beach	FL		12/15/2023	8.250	1,153,758		1,546,000
100138255	Antioch	CA		12/15/2023	9.000	603,450		745,000
100138256	Miami	FL		12/15/2023	8.375	620,624		990,000
100138257	Warrenton	VA		12/15/2023	10.375	854,607		950,000
100138258	Whittier	CA		12/15/2023	9.000	777,261		926,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100138259	Middlefield	OH		12/15/2023	9.625	132,409		160,000
100138260	Houston	TX		12/15/2023	8.875	1,116,050		1,700,000
100138261	Wimauma	FL		12/15/2023	9.750	516,141		726,000
100138262	King City	CA		12/15/2023	8.500	563,419		755,000
100138263	Panama City	FL		12/15/2023	9.375	161,263		235,000
100138264	Norwalk	CA		12/15/2023	9.625	651,035		760,000
100138265	Hollywood	FL		12/15/2023	9.000	535,161		1,236,000
100138266	Cibolo	TX		12/15/2023	10.125	379,455		417,000
100138267	Tucson	AZ		12/15/2023	9.000	285,652		324,000
100138268	Denver	CO		12/15/2023	9.250	248,026		449,000
100138269	Cape Coral	FL		12/15/2023	9.000	323,069		400,000
100138270	Lake Elsinore	CA		12/15/2023	10.250	513,396		595,000
100138271	Valparaiso	IN		12/15/2023	11.125	218,259		238,000
100138272	Millerton	NY		12/15/2023	8.500	245,613		360,000
100138273	Rancho Mission Viejo	CA		12/15/2023	7.990	308,994		1,000,000
100138274	Bellevue	WA		12/18/2023	10.500	389,160		470,000
100138275	Lincoln	CA		12/18/2023	10.875	641,738		785,000
100138276	Shelton	WA		12/18/2023	10.125	273,360		420,000
100138277	San Antonio	TX		12/18/2023	10.500	191,995		262,000
100138279	Spring	TX		12/18/2023	9.000	177,176		307,000
100138280	Cinnaminson	NJ		12/18/2023	9.750	346,954		463,000
100138281	Ocoee	FL		12/18/2023	10.500	273,360		335,000
100138282	Jamul	CA		12/18/2023	8.625	694,716		1,600,000
100138283	Gilroy	CA		12/18/2023	7.990	490,724		615,000
100138284	Vancouver	WA		12/18/2023	7.625	406,549		550,000
100138285	Moseley	VA		12/18/2023	7.875	281,006		372,000
100138286	Anna	TX		12/18/2023	6.990	189,399		382,000
100138287	Charlotte	NC		12/18/2023	8.375	277,620		352,000
100138288	Anna	TX		12/18/2023	7.500	279,154		381,000
100138289	Anna	TX		12/18/2023	7.990	300,835		405,000
100138290	Melissa	TX		12/18/2023	7.375	293,556		415,000
100138291	Saint Cloud	FL		12/18/2023	7.125	225,692		440,000
100138292	Round Rock	TX		12/18/2023	7.625	273,252		456,000
100138293	Temecula	CA		12/18/2023	7.990	428,862		573,000
100138294	Georgetown	TX		12/18/2023	7.625	277,279		389,000
100138295	Hermitage	TN		12/18/2023	7.990	308,621		415,000
100138296	Chattanooga	TN		12/18/2023	7.875	284,487		400,000
100138297	Blue Ridge	GA		12/18/2023	7.500	371,062		733,000
100138298	Tilton	NH		12/18/2023	7.990	555,707		700,000
100138299	Hermitage	TN		12/18/2023	7.625	316,011		425,000
100138300	Argyle	TX		12/18/2023	7.750	304,871		478,000
100138301	Colorado Springs	CO		12/18/2023	7.625	506,572		803,000
100138302	Dawsonville	GA		12/18/2023	7.990	305,190		384,000
100138303	Ocean View	DE		12/18/2023	7.990	409,395		830,000
100138304	Myrtle Beach	SC		12/18/2023	6.500	242,675		334,000
100138305	Wilmington	DE		12/18/2023	7.990	251,271		319,000
100138306	Pocono Pines	PA		12/18/2023	7.625	408,661		576,000
100138307	Pittsboro	NC		12/18/2023	7.990	320,976		410,000
100138308	Fort Pierce	FL		12/18/2023	7.625	177,451		329,000
100138309	Great Cacapon	WV		12/18/2023	7.625	204,561		285,000
100138310	Dripping Springs	TX		12/18/2023	7.625	291,362		385,000
100138311	Mesa	AZ		12/18/2023	7.625	406,327		550,000
100138312	Raleigh	NC		12/18/2023	7.625	239,599		342,000
100138313	Midlothian	VA		12/18/2023	7.625	241,142		415,000
100138314	Bradenton	FL		12/18/2023	5.875	312,470		559,000

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100138315	Cambridge	MA		12/18/2023	7.875	371,197		800,000
100138316	Olympia	WA		12/18/2023	7.990	558,414		740,000
100138317	Granbury	TX		12/18/2023	6.990	248,104		335,000
100138318	Klamath Falls	OR		12/18/2023	8.375	223,356		293,000
100138319	Peterborough	NH		12/18/2023	8.625	209,452		339,000
100138320	Miami Beach	FL		12/18/2023	7.990	317,848		455,000
100138321	Bend	OR		12/18/2023	7.990	305,843		570,000
100138322	San Diego	CA		12/18/2023	7.375	446,161		610,000
100138323	Auburndale	FL		12/18/2023	6.875	220,841		345,000
100138324	Charlotte	NC		12/18/2023	6.990	263,102		365,000
100138325	Tucson	AZ		12/18/2023	7.750	221,123		300,000
100138326	Melissa	TX		12/18/2023	7.875	262,197		367,000
100138327	Loveland	CO		12/18/2023	7.990	265,675		388,000
100138328	Bridgewater	MA		12/18/2023	7.990	338,811		432,000
100138329	Salinas	CA		12/18/2023	8.125	408,306		1,525,000
100138330	Santa Ana	CA		12/18/2023	7.990	461,555		1,200,000
100138331	Charlotte	NC		12/18/2023	8.625	346,716		428,000
100138332	Houston	TX		12/18/2023	7.250	291,989		420,000
100138333	College Point	NY		12/18/2023	2.875	519,421		940,000
100138334	Charlotte	NC		12/18/2023	7.625	278,831		375,000
100138335	Temecula	CA		12/18/2023	7.625	333,198		565,000
100138336	Anna	TX		12/18/2023	7.500	267,009		360,000
100138337	Port Orchard	WA		12/18/2023	6.500	272,005		829,000
100138338	Anna	TX		12/18/2023	7.500	308,111		409,900
100138339	Braselton	GA		12/18/2023	6.990	304,578		458,900
100138340	Chicago	IL		12/18/2023	7.990	284,849		375,000
100138341	Wendell	NC		12/18/2023	7.500	327,435		435,000
100138342	Fort Pierce	FL		12/18/2023	6.875	216,281		313,000
100138343	Cape Coral	FL		12/18/2023	7.990	331,320		445,000
100138344	Chesterfield	VA		12/18/2023	8.625	240,330		325,000
100138345	San Diego	CA		12/18/2023	8.625	465,615		601,000
100138346	Bakersfield	CA		12/18/2023	8.625	250,090		375,000
100138347	Fort Pierce	FL		12/18/2023	7.990	236,458		313,000
100138348	Princeton	MA		12/18/2023	8.998	2,578,775		3,950,000
100138349	Hampstead	NC		12/18/2023	8.999	370,513		500,000
100138350	Washington	DC		12/18/2023	9.749	499,579		670,000
100138351	Big Bear Lake	CA		12/18/2023	8.499	1,402,890		1,850,000
100138352	Paulsboro	NJ		12/18/2023	11.874	135,382		160,000
100138353	Boca Raton	FL		12/18/2023	8.749	814,750		1,015,000
100138354	Big Sandy	TX		12/18/2023	8.874	354,230		480,000
100138355	Independence	MO		12/18/2023	8.874	117,614		175,000
100138356	Armonk	NY		12/18/2023	8.624	1,219,880		1,750,000
100138357	Newport News	VA		12/18/2023	8.249	166,234		236,000
100138358	Baltimore	MD		12/18/2023	8.499	140,119		200,000
100138360	Driftwood	TX		12/18/2023	8.374	1,625,622		2,200,000
100138361	Dundalk	MD		12/18/2023	8.874	174,625		225,000
100138362	Jamul	CA		12/18/2023	8.874	973,955		1,200,000
100138363	Katy	TX		12/18/2023	8.749	203,864		265,000
100138364	Indianapolis	IN		12/18/2023	9.124	144,274		200,000
100138365	Patterson	NY		12/18/2023	9.249	219,847		300,000
100138366	Brewster	NY		12/18/2023	9.624	246,601		340,000
100138367	Acton	CA		12/18/2023	9.124	574,099		735,000
100138368	Boynton Beach	FL		12/18/2023	9.624	1,207,718		1,590,000
100138369	New Haven	CT		12/18/2023	8.124	152,566		400,000
100138370	Panama City	FL		12/18/2023	10.999	139,458		168,000

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100138371	Manchester	MD		12/18/2023	8.874	408,998		500,000
100138372	Chester	MD		12/18/2023	8.749	617,361		757,000
100138373	Philadelphia	PA		12/18/2023	11.749	251,112		330,000
100138374	Southbridge	MA		12/18/2023	10.749	299,578		385,000
100138375	East Stroudsburg	PA		12/18/2023	8.874	302,411		398,000
100138376	Indian Trail	NC		12/18/2023	8.499	129,052		450,000
100138377	Mobile	AL		12/18/2023	8.999	109,474		152,000
100138378	Miami	FL		12/18/2023	8.749	303,078		450,000
100138379	Saugus	MA		12/18/2023	8.624	407,382		560,000
100138380	Camden	NJ		12/18/2023	9.374	92,239		135,000
100138381	Spring Valley	NY		12/18/2023	8.624	276,560		345,000
100138382	Waukesha	WI		12/18/2023	8.874	466,252		580,000
100138383	Rocky Point	NY		12/18/2023	8.499	435,325		550,000
100138384	Cape Coral	FL		12/18/2023	8.124	383,052		490,000
100138385	Houston	TX		12/18/2023	8.749	247,351		290,000
100138387	Metairie	LA		12/18/2023	9.249	173,907		323,000
100138388	Forney	TX		12/18/2023	8.874	318,465		385,000
100138390	Canoga Park	CA		12/18/2023	9.749	646,540		900,000
100138391	Guttenberg	NJ		12/18/2023	9.374	555,922		900,000
100138393	El Cajon	CA		12/18/2023	9.249	548,848		710,000
100138394	Prairie Village	KS		12/18/2023	8.499	208,050		410,000
100138395	Knoxville	TN		12/18/2023	7.999	186,077		352,000
100138396	Atlanta	GA		12/18/2023	7.999	143,525		281,000
100138397	Brooklyn	NY		12/18/2023	7.375	964,568		5,750,000
100138398	Menlo Park	CA		12/18/2023	8.625	2,999,388		4,000,000
100138399	Columbus	OH		12/18/2023	8.999	340,243		450,000
100138400	Houston	TX		12/18/2023	8.990	186,608		320,000
100138401	Fort Worth	TX		12/18/2023	8.749	272,476		363,000
100138403	Bowie	MD		12/18/2023	9.375	327,042		455,000
100138404	Wayne	NJ		12/18/2023	8.000	447,833		600,000
100138405	Philadelphia	PA		12/18/2023	9.499	292,577		376,000
100138406	Knoxville	TN		12/18/2023	8.990	181,308		230,000
100138407	Albuquerque	NM		12/18/2023	9.874	183,104		286,000
100138408	Riverside	CA		12/18/2023	8.000	391,452		770,000
100138409	Alameda	CA		12/18/2023	8.250	1,913,259		2,521,500
100138410	Seabrook	TX		12/18/2023	8.125	726,204		1,400,000
100138411	Encino	CA		12/18/2023	8.250	1,080,465		1,525,000
100138412	Lake Forest (Trabuco C	CA		12/18/2023	8.500	601,598		760,000
100138413	Indialantic	FL		12/18/2023	8.250	488,160		695,000
100138414	Miami	FL		12/18/2023	7.875	501,245		1,000,000
100138415	Wesley Chapel	FL		12/18/2023	8.999	131,632		230,000
100138416	Valrico	FL		12/18/2023	8.250	466,343		660,000
100138417	North Charleston	SC		12/18/2023	9.874	82,931		130,000
100138418	Henderson	NV		12/18/2023	8.500	474,173		615,000
100138419	Fontana	CA		12/18/2023	9.250	392,582		910,000
100138420	Hialeah	FL		12/18/2023	8.375	520,538		640,000
100138421	Navarre	FL		12/18/2023	8.875	310,549		400,000
100138422	Chesapeake	VA		12/18/2023	8.375	271,010		358,000
100138423	Grand Prairie	TX		12/18/2023	9.125	566,013		690,000
100138424	Ewa Beach	HI		12/18/2023	9.750	183,770		725,000
100138425	Tamarac	FL		12/18/2023	8.500	315,258		385,000
100138426	Irvine	CA		12/18/2023	8.374	1,134,570		1,420,000
100138427	Mclean	VA		12/18/2023	10.990	5,398,600		8,700,000
100138428	San Antonio	TX		12/18/2023	9.125	300,187		360,000
100138429	Winter Park	FL		12/18/2023	8.499	257,771		780,000

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100138430	East Point	GA		12/18/2023	8.874	250,721		299,000
100138431	North Haven	CT		12/18/2023	9.499	183,142		367,000
100138432	Forest Park	IL		12/18/2023	9.624	158,638		225,000
100138433	Los Angeles	CA		12/18/2023	8.375	894,951		1,250,000
100138434	Gibsonton	FL		12/18/2023	8.749	281,588		410,000
100138435	Stratford	NJ		12/18/2023	8.999	211,101		309,000
100138436	Pittsburg	CA		12/18/2023	10.499	488,803		600,000
100138437	Hightstown	NJ		12/18/2023	8.499	282,428		350,000
100138438	San Bernardino	CA		12/18/2023	11.874	446,760		535,000
100138439	East Orange	NJ		12/18/2023	10.999	400,123		510,000
100138440	Montgomery	AL		12/18/2023	9.874	79,870		96,000
100138441	Quogue	NY		12/18/2023	8.499	2,406,649		4,000,000
100138442	Lincoln	RI		12/19/2023	8.625	307,467		419,900
100138443	Panama City Beach	FL		12/19/2023	8.999	311,062		440,000
100138444	Folsom	CA		12/19/2023	9.500	862,683		1,180,000
100138445	Cumming	GA		12/19/2023	7.999	844,792		1,310,000
100138446	Sarasota	FL		12/19/2023	8.125	780,023		1,100,000
100138447	Las Vegas	NV		12/19/2023	8.625	374,019		477,000
100138448	Palm Beach Gardens	FL		12/19/2023	8.875	826,402		967,000
100138449	Milwaukee	WI		12/19/2023	9.999	114,717		158,000
100138450	Tucson	AZ		12/19/2023	9.500	382,634		480,000
100138750	El Cajon	CA		12/21/2023	8.750	245,130		390,000
100138751	Spanish Fork	UT		12/21/2023	8.750	633,706		808,000
100138752	Charlotte	NC		12/21/2023	8.500	336,829		557,000
100138753	Charlotte	NC		12/21/2023	10.750	267,875		320,000
100138754	New Middletwn	OH		12/21/2023	9.990	337,423		429,000
100138755	West Hartford	CT		12/21/2023	10.375	203,920		255,000
100138756	Parrish	FL		12/21/2023	8.500	321,936		428,000
100138757	Austin	TX		12/21/2023	8.625	371,409		452,000
100138758	Missouri City	TX		12/21/2023	8.990	628,117		822,000
100138759	Las Vegas	NV		12/21/2023	9.250	578,242		725,000
100138760	Coral Springs	FL		12/21/2023	9.375	832,347		1,000,000
100138761	Davenport	FL		12/21/2023	8.125	327,399		418,000
100138762	Lawton	OK		12/21/2023	9.125	299,537		390,000
100138763	Austin	TX		12/21/2023	7.375	2,353,277		3,750,000
100138764	Denison	TX		12/21/2023	9.375	379,793		475,000
100138765	Austin	TX		12/21/2023	8.625	3,531,332		5,000,000
100138766	Farmers Brnch	TX		12/21/2023	11.625	295,897		366,000
100138767	Coronado	CA		12/21/2023	7.990	1,894,093		2,675,000
100138768	Palm Bay	FL		12/21/2023	11.875	280,419		350,000
100138769	Lockhart	TX		12/21/2023	9.500	251,535		294,000
100138770	Downsville	LA		12/21/2023	9.500	848,491		1,120,000
100138771	Cottonwood	AZ		12/21/2023	8.750	944,742		1,320,000
100138772	Sugar Land	TX		12/21/2023	9.990	547,639		660,000
100138773	Antioch	TN		12/21/2023	10.375	321,820		410,000
100138774	Prosper	TX		12/21/2023	9.250	849,076		1,110,000
100138775	Columbus	OH		12/21/2023	9.750	129,325		220,000
100138776	Irvine	CA		12/21/2023	10.875	761,402		873,556
100138777	Elk Grove	CA		12/21/2023	8.500	227,460		565,000
100138778	Charlotte	NC		12/21/2023	10.500	234,342		280,000
100138779	Mascotte	FL		12/21/2023	8.625	168,911		355,000
100138780	Lexington	KY		12/21/2023	10.125	403,774		490,000
100138781	Prosper	TX		12/21/2023	9.500	1,545,994		1,891,000
100138782	Sanford	FL		12/21/2023	9.500	235,033		296,000
100138787	Terrell	NC		12/21/2023	7.625	272,580		355,000

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100138788	Lake Ariel	PA		12/21/2023	7.500	245,797		320,000
100138789	Estero	FL		12/21/2023	8.125	589,544		770,000
100138790	Sanger	TX		12/21/2023	8.000	256,894		333,000
100138791	West Deptford	NJ		12/21/2023	7.875	280,696		375,000
100138792	Tacoma	WA		12/21/2023	7.500	310,077		480,000
100138793	Columbus	OH		12/21/2023	7.500	279,378		375,000
100138794	Allentown	PA		12/21/2023	7.875	228,334		286,000
100138795	Newport	NC		12/21/2023	8.125	215,975		280,000
100138796	Waynesboro	PA		12/21/2023	7.875	214,840		279,900
100138797	Glen Allen	VA		12/21/2023	7.625	251,839		340,000
100138798	Baltimore	MD		12/21/2023	8.000	246,458		330,000
100138799	Fort Worth	TX		12/21/2023	8.125	230,417		321,000
100138800	Drexel Hill	PA		12/21/2023	7.500	219,354		285,000
100138801	Graniteville	SC		12/21/2023	7.500	207,704		265,000
100138802	Wesley Chapel	FL		12/21/2023	8.125	514,005		643,000
100138803	Canyon Lake	TX		12/21/2023	7.990	496,095		674,000
100138805	Howell	NJ		12/21/2023	7.990	321,467		420,000
100138806	Hephzibah	GA		12/21/2023	7.500	215,530		282,000
100138807	Minneapolis	MN		12/21/2023	7.990	212,273		265,000
100138808	Joshua Tree	CA		12/21/2023	8.000	208,195		310,000
100138809	Las Vegas	NV		12/21/2023	8.125	492,642		640,000
100138810	Lawrenceville	GA		12/21/2023	7.990	291,595		410,000
100138811	Indianapolis	IN		12/21/2023	7.875	280,049		375,000
100138812	Santa Ana	CA		12/21/2023	7.500	571,148		870,000
100138813	Berkeley	CA		12/21/2023	7.625	785,861		1,100,000
100138814	Navarre	FL		12/21/2023	8.125	268,583		354,000
100138815	Harleysville	PA		12/21/2023	8.125	392,948		490,000
100138816	Decatur	TX		12/21/2023	8.125	207,039		275,000
100138818	Summerdale	AL		12/21/2023	8.125	207,932		255,000
100138819	Laredo	TX		12/21/2023	8.125	218,503		273,000
100138820	Riverview	FL		12/21/2023	7.875	467,466		552,000
100138821	Santa Rosa Beach	FL		12/21/2023	8.125	549,937		825,000
100138822	Taylor	PA		12/21/2023	7.990	217,150		285,000
100138825	Kingsland	TX		12/21/2023	8.125	700,338		819,000
100138826	Iowa City	IA		12/21/2023	7.990	262,552		340,000
100138827	New Orleans	LA		12/21/2023	7.625	253,922		365,000
100138828	Parkesburg	PA		12/21/2023	8.000	219,765		280,000
100138829	Lafayette	LA		12/21/2023	7.875	245,547		320,000
100138830	Weston	TX		12/21/2023	7.625	298,771		415,000
100138831	Sumterville	FL		12/21/2023	7.875	207,662		256,000
100138832	Denison	TX		12/21/2023	7.990	211,306		355,000
100138833	Palm Bay	FL		12/21/2023	8.125	223,527		290,000
100138834	Grand Rapids	MI		12/21/2023	8.125	271,649		345,000
100138835	Middleville	MI		12/21/2023	8.000	223,816		348,000
100138836	Long Branch	NJ		12/21/2023	8.125	392,976		578,000
100138837	Fort Worth	TX		12/21/2023	8.125	327,589		540,000
100138838	Hudson	OH		12/21/2023	7.875	235,494		325,000
100138839	Las Vegas	NV		12/21/2023	8.125	459,381		600,000
100138840	Frankfort	IL		12/21/2023	7.990	216,912		298,000
100138841	Corcoran	CA		12/21/2023	7.990	259,562		336,000
100138842	Tampa	FL		12/21/2023	7.990	231,665		300,000
100138843	Jefferson	NC		12/21/2023	8.000	285,133		385,000
100138844	Abilene	TX		12/21/2023	7.625	208,289		272,000
100138845	Richmond	VA		12/21/2023	7.625	243,037		316,000
100138847	North Plainfield	NJ		12/21/2023	7.875	333,624		450,000

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100138848	Rome	GA		12/21/2023	6.990	208,505		281,000
100138849	Miami	FL		12/21/2023	8.000	323,956		425,000
100138850	West Park	FL		12/21/2023	8.125	412,229		540,000
100138851	Mcallen	TX		12/21/2023	7.625	218,596		271,400
100138852	Duluth	GA		12/21/2023	7.750	260,506		341,000
100138853	Lehighton	PA		12/21/2023	7.500	260,242		340,000
100138854	Davenport	FL		12/21/2023	8.125	226,835		297,000
100138855	Pensacola	FL		12/21/2023	7.625	223,823		290,000
100138856	Toledo	OH		12/21/2023	8.125	224,891		327,000
100138857	Holiday	FL		12/21/2023	7.500	207,209		300,000
100138858	Springfield	MA		12/21/2023	7.990	228,643		306,000
100138859	Georgetown	TX		12/21/2023	7.990	316,878		450,000
100138860	Missouri City	TX		12/21/2023	7.625	209,874		274,000
100138861	Cleveland Heights	OH		12/21/2023	7.875	225,004		296,000
100138862	Anna	TX		12/21/2023	7.990	276,143		340,000
100138863	Dallas	TX		12/21/2023	7.624	490,135		683,000
100138864	Wilmington	DE		12/21/2023	8.125	339,155		440,000
100138865	Wilmington	DE		12/21/2023	8.125	301,444		396,000
100138866	Wilmington	DE		12/21/2023	8.125	262,584		395,000
100138867	Kansas City	MO		12/21/2023	8.125	321,913		440,000
100138868	Tampa	FL		12/21/2023	8.000	257,607		350,000
100138869	Panama City Beach	FL		12/21/2023	8.125	270,020		362,000
100138870	Bellflower	CA		12/21/2023	7.750	855,285		1,400,000
100138871	Forsyth	GA		12/21/2023	7.990	296,649		390,000
100138872	Monroe	GA		12/21/2023	8.500	393,790		512,000
100138873	Hesperia	CA		12/21/2023	7.875	339,796		445,000
100138874	Birmingham	AL		12/21/2023	8.500	287,762		380,000
100138875	Concord	NC		12/21/2023	8.000	281,108		366,000
100138876	Nashville	TN		12/21/2023	8.500	448,597		589,000
100138877	Sarasota	FL		12/21/2023	8.625	402,447		545,000
100138878	Jacksonville	FL		12/21/2023	7.375	228,362		308,000
100138879	Victoria	TX		12/21/2023	7.999	269,578		352,000
100138880	Huron	OH		12/21/2023	7.625	299,792		595,000
100138881	Tehachapi	CA		12/21/2023	8.375	460,420		610,000
100138882	Forney	TX		12/21/2023	7.499	394,237		520,000
100138883	Castroville	CA		12/21/2023	8.500	746,601		1,085,000
100138884	Sandy Springs	GA		12/21/2023	8.625	613,987		800,000
100138885	Eureka	MO		12/21/2023	8.625	310,179		386,000
100138886	Glendale	AZ		12/21/2023	8.500	494,294		645,000
100138887	Vancouver	WA		12/21/2023	7.375	365,424		640,000
100138888	San Pedro	CA		12/21/2023	8.250	830,036		1,089,000
100138889	Chicago	IL		12/21/2023	8.000	269,280		390,000
100138890	Indianapolis	IN		12/21/2023	8.625	290,024		375,000
100138891	Livingston	MT		12/21/2023	8.625	736,597		985,000
100138892	Marathon	FL		12/21/2023	7.875	709,816		960,000
100138893	Los Angeles	CA		12/21/2023	8.625	713,875		1,050,000
100138894	Lava Hot Springs	ID		12/21/2023	8.500	744,439		969,500
100138895	Pigeon Forge	TN		12/21/2023	8.374	630,253		807,000
100138896	Houston	TX		12/21/2023	8.375	360,754		499,000
100138897	Cedar Park	TX		12/21/2023	7.625	322,583		445,000
100138898	Columbus	OH		12/21/2023	7.990	316,053		490,000
100138899	Mcgaheysville	VA		12/21/2023	8.125	341,772		480,000
100138900	La Palma	CA		12/21/2023	8.500	493,688		640,000
100138901	Stockbridge	GA		12/21/2023	8.500	297,128		390,000
100138902	Ann Arbor	MI		12/21/2023	8.125	461,354		574,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100138903	Clermont	FL		12/21/2023	8.625	315,718		390,000
100138904	Knightdale	NC		12/21/2023	8.375	276,113		360,000
100138905	Fort Lauderdale	FL		12/21/2023	8.250	272,431		355,000
100138906	Orlando	FL		12/21/2023	8.625	430,161		541,000
100138908	Rancho Cordova	CA		12/21/2023	8.374	466,329		630,000
100138909	Fresno	CA		12/21/2023	8.500	239,092		303,000
100138910	Knightdale	NC		12/21/2023	8.500	244,089		333,000
100138911	Wethersfield	CT		12/21/2023	8.625	233,237		305,000
100138912	Asheville	NC		12/21/2023	8.500	731,730		910,000
100138913	Saint Augustine Beach	FL		12/21/2023	8.625	711,456		1,100,000
100138914	Oak Island	NC		12/21/2023	8.500	404,136		535,000
100138915	Alpharetta	GA		12/21/2023	8.125	342,929		465,000
100138916	Edina	MN		12/21/2023	8.500	255,003		344,000
100138917	Providence Village	TX		12/21/2023	8.500	308,867		367,000
100138918	Grayslake	IL		12/21/2023	8.625	234,457		314,000
100138919	Berryville	VA		12/21/2023	8.625	352,292		458,000
100138920	Little Elm	TX		12/21/2023	8.374	274,235		392,000
100138921	St Charles	IL		12/21/2023	8.625	252,427		364,000
100138922	Houston	TX		12/21/2023	8.125	307,535		401,000
100139017	Indio	CA		12/22/2023	8.500	1,003,487		1,450,000
100139018	Riverside	CA		12/22/2023	8.000	306,755		619,000
100139019	Golden	CO		12/22/2023	7.750	447,758		840,000
100139020	Fishers	IN		12/22/2023	8.375	250,899		324,000
100139021	Doylestown	PA		12/22/2023	8.000	1,336,326		1,800,000
100139022	Corpus Christi	TX		12/22/2023	8.500	561,582		713,000
100139023	Golden	CO		12/22/2023	7.750	310,395		580,000
100139024	Keaau	HI		12/22/2023	7.875	695,304		900,000
100139025	Canyon Country	CA		12/22/2023	8.250	636,126		800,000
100139026	Williamsburg	VA		12/22/2023	10.500	590,004		745,000
100139027	Lawrenceville	GA		12/22/2023	8.750	208,187		335,000
100139028	San Antonio	TX		12/22/2023	9.000	236,869		260,000
100139029	Lawrenceville	GA		12/22/2023	9.875	615,572		700,000
100139030	El Segundo	CA		12/22/2023	8.625	1,586,850		2,300,000
100139031	Everett	WA		12/22/2023	8.625	251,676		315,000
100139032	Fishers	IN		12/22/2023	8.990	324,925		434,000
100139033	Round Rock	TX		12/22/2023	9.750	346,094		630,000
100139034	Sun City Center	FL		12/22/2023	8.375	384,415		483,000
100139035	Salinas	CA		12/22/2023	8.125	734,008		1,165,000
100139036	Burbank	CA		12/22/2023	10.250	820,395		960,000
100139037	Poway	CA		12/22/2023	8.250	476,634		760,000
100139038	Dallas	TX		12/22/2023	9.000	875,279		1,475,000
100139039	San Bernardino	CA		12/22/2023	9.375	472,432		615,000
100139040	Port Orchard	WA		12/22/2023	9.250	214,321		410,000
100139041	Corona	CA		12/22/2023	8.750	497,066		675,000
100139042	San Diego	CA		12/22/2023	8.313	503,173		1,500,000
100139043	Los Angeles	CA		12/22/2023	9.250	1,170,323		2,100,000
100139044	Atlanta	GA		12/22/2023	9.000	459,204		590,000
100139045	Spring Lake	MI		12/22/2023	8.500	330,479		475,000
100139046	Deerfield Beach	FL		12/22/2023	8.625	245,633		367,000
100139047	Wesley Chapel	FL		12/28/2023	8.499	772,518		1,165,000
100139049	Redwood City	CA		12/28/2023	8.499	262,592		1,050,000
100139050	San Diego	CA		12/28/2023	9.374	1,907,228		2,350,000
100139051	Boerne	TX		12/28/2023	9.874	492,648		640,000
100139053	New York	NY		12/28/2023	8.374	1,315,021		2,150,000
100139054	New York	NY		12/28/2023	8.999	1,556,510		2,000,000

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100139055	Miami	FL		12/28/2023	8.999	359,453		492,000
100139056	Baltimore	MD		12/28/2023	8.624	190,937		245,000
100139057	Brooklyn	NY		12/28/2023	10.249	1,065,402		2,035,000
100139058	New Rochelle	NY		12/28/2023	7.874	248,526		450,000
100139059	Pinehurst	NC		12/28/2023	8.624	394,449		620,000
100139060	Baltimore	MD		12/28/2023	8.499	168,714		272,000
100139061	Fairfield	NJ		12/28/2023	9.249	263,443		760,000
100139063	Houston	TX		12/28/2023	8.999	153,086		240,500
100139065	Kansas City	MO		12/28/2023	9.624	136,973		164,000
100139066	Dudley	MA		12/28/2023	10.999	190,300		260,000
100139067	Myrtle Beach	SC		12/28/2023	8.874	120,269		203,000
100139068	Fall River	MA		12/28/2023	9.999	324,783		430,000
100139069	Springfield	MA		12/28/2023	8.624	162,656		265,000
100139070	Pembroke Pines	FL		12/28/2023	7.999	248,976		374,000
100139071	Woodmere	NY		12/28/2023	8.999	831,929		1,175,000
100139073	Cincinnati	OH		12/28/2023	9.374	164,259		215,000
100139074	Huntsville	AL		12/28/2023	10.374	156,301		200,000
100139075	Cypress	TX		12/28/2023	8.624	501,842		615,000
100139076	Everett	MA		12/28/2023	9.374	463,428		600,000
100139077	Swansboro	NC		12/28/2023	9.999	140,471		169,000
100139079	Collegeville	PA		12/28/2023	8.624	301,569		750,000
100139080	Jacksonville	NC		12/28/2023	9.999	165,032		198,000
100139081	Key Biscayne	FL		12/28/2023	8.374	289,139		566,000
100139082	Jacksonville	NC		12/28/2023	9.999	142,668		171,000
100139083	Jacksonville	NC		12/28/2023	9.999	111,557		134,000
100139084	Las Vegas	NV		12/28/2023	8.374	104,708		190,000
100139085	Miami	FL		12/28/2023	8.750	606,497		760,000
100139086	Buhl	ID		12/28/2023	9.499	102,814		175,000
100139087	Jacksonville	NC		12/28/2023	9.999	112,321		135,000
100139089	Kearny	NJ		12/28/2023	8.749	335,329		470,000
100139090	Dundalk	MD		12/28/2023	8.624	177,742		215,000
100139091	Kingston	NY		12/28/2023	8.624	263,790		361,000
100139092	Hollywood	FL		12/28/2023	8.624	264,188		630,000
100139093	Torrington	CT		12/28/2023	8.749	177,641		248,000
100139094	San Juan	TX		12/28/2023	9.374	136,572		315,000
100139095	Shelton	CT		12/28/2023	8.000	353,612		760,000
100139096	Park City	UT		12/28/2023	8.499	939,687		1,155,000
100139097	Northridge	CA		12/28/2023	8.624	1,036,934		1,270,000
100139098	Sarasota	FL		12/28/2023	8.249	406,244		750,000
100139099	Miami	FL		12/28/2023	8.499	462,486		728,000
100139100	Cullowhee	NC		12/28/2023	8.999	713,681		900,000
100139101	Commerce City	CO		12/28/2023	9.499	458,781		576,000
100139102	Newburgh	NY		12/28/2023	8.999	290,424		375,000
100139103	Rutherford	NJ		12/28/2023	8.399	426,726		650,000
100139104	Newburgh	NY		12/28/2023	8.999	241,893		310,000
100139105	Palmdale	CA		12/28/2023	11.124	376,563		490,000
100139108	Newburgh	NY		12/28/2023	8.624	343,439		450,000
100139109	Dallas	TX		12/28/2023	8.499	313,396		435,999
100139110	Newburgh	NY		12/28/2023	8.874	299,955		400,000
100139111	El Paso	TX		12/28/2023	8.749	669,105		900,000
100139112	Fort Worth	TX		12/28/2023	7.999	194,718		344,000
100139113	Cape Coral	FL		12/28/2023	8.499	300,042		375,000
100139114	El Cajon	CA		12/28/2023	8.749	612,043		750,000
100139115	Forney	TX		12/28/2023	8.465	221,529		327,000
100139116	Crystal Beach	TX		12/28/2023	9.124	728,779		1,040,000

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100139117	Randallstown	MD		12/28/2023	8.374	333,388		450,000
100139118	Summerfield	FL		12/28/2023	9.124	183,188		250,000
100139119	Bronx	NY		12/28/2023	8.999	785,293		950,000
100139120	Miami	FL		12/28/2023	8.374	303,753		420,000
100139122	Miami	FL		12/28/2023	8.999	353,351		492,000
100139123	Marietta	GA		12/28/2023	9.249	376,640		565,000
100139124	Travelers Rest	SC		12/28/2023	8.125	280,975		390,000
100139125	Covina	CA		12/28/2023	9.000	614,300		850,000
100139126	Rancho Cordova	CA		12/28/2023	8.375	400,351		520,000
100139127	Loma Linda	CA		12/28/2023	10.999	760,817		970,000
100139128	Daniel Island	SC		12/28/2023	8.750	572,722		705,000
100139129	Tucson	AZ		12/28/2023	9.999	153,316		202,000
100139130	Xenia	OH		12/28/2023	9.125	217,063		340,000
100139131	Spanish Fork	UT		12/28/2023	9.124	233,799		485,000
100139132	Warren	NJ		12/28/2023	11.249	500,128		650,000
100139134	San Bernardino	CA		12/28/2023	9.750	615,391		768,000
100139135	Upper Marlboro	MD		12/28/2023	8.999	221,240		285,000
100139136	Hazlet	NJ		12/28/2023	9.374	340,525		505,000
100139137	Panama City Beach	FL		12/28/2023	8.749	392,070		522,000
100139138	New York	NY		12/28/2023	9.750	5,250,375		8,000,000
100139139	Sarasota	FL		12/28/2023	8.999	1,864,545		5,104,000
100139140	Kissimmee	FL		12/28/2023	7.749	277,892		500,000
100139141	Miami Lakes	FL		12/28/2023	9.624	1,921,348		2,500,000
100139142	Las Vegas	NV		12/28/2023	9.499	88,679		178,000
100139143	Allentown	PA		12/28/2023	9.499	126,658		206,000
100139144	Franklinville	NJ		12/28/2023	8.499	187,432		267,500
100139145	Palmdale	CA		12/28/2023	9.249	953,473		1,198,000
100139146	Newburgh	NY		12/28/2023	9.624	393,215		490,000
100139147	Chandler	AZ		12/28/2023	7.999	421,398		810,000
100139148	Nashville	TN		12/28/2023	8.999	329,617		427,000
100139149	Woodstock	GA		12/28/2023	8.499	241,566		450,000
100139150	Lauderhill	FL		12/28/2023	9.999	96,630		145,000
100139152	East Point	GA		12/28/2023	8.874	177,599		242,000
100139153	Babylon	NY		12/28/2023	8.999	1,993,200		2,650,000
100139154	Brooklyn	NY		12/28/2023	8.749	348,839		990,000
100139155	Philadelphia	PA		12/28/2023	8.874	101,367		171,000
100139156	Northridge	CA		12/28/2023	8.000	335,775		1,535,000
100139157	Elk Grove	CA		12/28/2023	8.375	405,152		530,000
100139158	Corona Del Mar	CA		12/28/2023	8.250	3,033,649		5,550,000
100139159	Hesperia	CA		12/28/2023	10.000	306,680		374,000
100139160	Palo Cedro	CA		12/28/2023	7.875	1,117,875		1,750,000
100139161	Chula Vista	CA		12/28/2023	9.000	576,563		750,000
100139162	Lawrenceville	GA		12/28/2023	8.375	343,064		420,950
100139163	San Diego	CA		12/28/2023	9.500	1,349,902		1,770,000
100139164	Murfreesboro	TN		12/28/2023	9.625	320,513		420,000
100139165	Carrollton	TX		12/28/2023	7.750	370,486		525,000
100139166	Tampa	FL		12/28/2023	9.250	428,208		528,000
100139167	Fall River	MA		12/28/2023	10.000	547,960		665,000
100139168	Charlotte	NC		12/28/2023	8.500	183,464		261,000
100139169	South Jordan	UT		12/28/2023	7.875	1,174,887		1,790,000
100139170	Milford	CT		12/28/2023	8.375	355,022		599,900
100139171	Bradenton	FL		12/28/2023	8.750	227,088		330,000
100139172	Del Valle	TX		12/28/2023	8.750	231,471		320,000
100139173	Davenport	FL		12/28/2023	8.125	196,247		356,000
100139174	Los Angeles	CA		12/28/2023	8.375	612,477		935,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100139175	West Valley City	UT		12/28/2023	8.500	359,908		475,000
100139176	Brookline	MA		12/28/2023	8.500	817,883		1,180,000
100139177	Whittier	CA		12/28/2023	8.500	643,693		978,000
100139178	Cypress	TX		12/28/2023	8.875	509,827		725,900
100139179	North Fort Myers	FL		12/28/2023	8.625	212,151		310,000
100139180	Homestead	FL		12/28/2023	8.250	299,778		467,000
100139181	Antioch	TN		12/28/2023	8.625	206,446		295,000
100139182	North Fort Myers	FL		12/28/2023	8.625	215,248		310,000
100139183	Coconut Creek	FL		12/28/2023	8.500	283,970		441,000
100139184	Northridge	CA		12/28/2023	8.125	387,386		565,000
100139185	Miami	FL		12/28/2023	8.125	468,550		719,000
100139186	Austin	TX		12/28/2023	8.750	609,536		980,000
100139187	Highland	UT		12/28/2023	8.250	1,260,497		1,833,000
100139188	The Woodlands	TX		12/28/2023	7.875	457,848		900,000
100139189	Rolling Hills Estates	CA		12/28/2023	8.625	1,169,304		1,650,000
100139190	Schenectady	NY		12/28/2023	8.750	178,765		255,000
100139191	Arlington	TX		12/28/2023	8.000	252,992		570,000
100139192	Sacramento	CA		12/28/2023	8.875	380,461		494,000
100139193	Anaheim	CA		12/28/2023	8.500	802,407		1,100,000
100139194	Kissimmee	FL		12/28/2023	8.500	366,107		572,000
100139195	Downey	CA		12/28/2023	8.500	890,577		1,100,000
100139196	Laurel	MD		12/28/2023	8.625	184,841		283,000
100139197	Phoenix	AZ		12/28/2023	8.250	223,047		500,000
100139198	Houston	TX		12/28/2023	8.250	281,993		410,000
100139199	Houston	TX		12/28/2023	8.125	177,009		265,000
100139200	Houston	TX		12/28/2023	8.125	3,479,687		5,372,000
100139201	Daly City	CA		12/28/2023	8.500	837,917		1,100,000
100139202	Allentown	PA		12/28/2023	8.250	363,143		547,000
100139203	Bayside Hills	NY		12/28/2023	8.000	414,245		950,000
100139204	Glendale	CA		12/28/2023	8.500	683,129		890,000
100139205	Fort Myers	FL		12/28/2023	8.000	285,620		515,000
100139206	Edmond	OK		12/28/2023	8.250	255,153		370,000
100139207	Macon	GA		12/28/2023	8.500	177,556		250,000
100139208	Lemon Grove	CA		12/28/2023	8.750	594,053		780,000
100139209	Sunny Isles Beach	FL		12/28/2023	8.875	370,116		515,000
100139210	Knoxville	TN		12/28/2023	8.875	152,764		230,000
100139211	Quincy	MA		12/28/2023	8.500	506,710		755,000
100139212	Northridge Area Los Angeles	CA		12/28/2023	8.250	430,318		710,000
100139213	Chatsworth Area Los Angeles	CA		12/28/2023	8.125	503,176		1,000,000
100139214	Davenport	FL		12/28/2023	7.875	220,629		460,000
100139215	Anderson	IN		12/28/2023	8.500	162,960		240,000
100139216	Duluth	GA		12/28/2023	8.375	324,406		532,000
100139217	Suwanee	GA		12/28/2023	8.375	314,761		516,000
100139218	West Roxbury	MA		12/28/2023	8.750	578,174		1,290,000
100139219	Fort Lawn	SC		12/28/2023	8.250	469,150		700,000
100139220	Orlando	FL		12/28/2023	7.750	199,232		495,000
100139221	Williamsburg	VA		12/28/2023	9.250	516,609		630,000
100139222	Atlanta	GA		12/28/2023	8.750	627,875		895,000
100139223	Loganville	GA		12/28/2023	8.875	393,471		490,400
100139224	Walnut Cove	NC		12/28/2023	8.625	186,697		260,000
100139225	Heath	TX		12/28/2023	9.000	534,704		670,000
100139226	Lawrenceville	GA		12/28/2023	8.125	344,332		493,000
100139227	Woodbury	MN		12/28/2023	8.375	166,120		373,000
100139228	Miami	FL		12/28/2023	7.750	330,546		520,000
100139229	Anaheim	CA		12/28/2023	8.125	507,196		1,220,000

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100139230	Easton	PA		12/28/2023	8.250	165,830		289,000
100139231	(North Hollywood Area) Los Ang	CA		12/28/2023	9.500	881,582		1,100,000
100139232	Easton	PA		12/28/2023	8.250	165,786		270,000
100139233	Santa Clarita Area Of Canyon	CA		12/28/2023	8.500	672,064		875,000
100139234	Roselle	IL		12/28/2023	8.125	156,521		275,000
100139235	Tampa	FL		12/28/2023	7.875	169,250		311,000
100139236	Easton	PA		12/28/2023	8.250	165,906		282,000
100139237	San Jose	CA		12/28/2023	8.250	607,987		980,000
100139238	Easton	PA		12/28/2023	8.250	165,891		289,000
100139239	Easton	PA		12/28/2023	8.500	211,992		325,000
100139240	Easton	PA		12/28/2023	8.250	226,662		326,000
100139241	Lake Charles	LA		12/28/2023	8.500	203,133		252,500
100139242	Wesley Chapel	FL		12/28/2023	8.125	195,197		320,000
100139243	Irvine	CA		12/28/2023	8.375	552,979		790,000
100139244	Hampton	VA		12/28/2023	8.625	165,517		250,000
100139245	Lawndale	CA		12/28/2023	8.875	786,373		1,030,000
100139246	Santa Clarita	CA		12/28/2023	8.250	554,381		910,000
100139247	San Jose	CA		12/28/2023	8.125	479,861		880,000
100139248	Richmond	TX		12/28/2023	7.750	286,070		476,600
100139249	Laveen	AZ		12/28/2023	8.625	239,791		435,000
100139250	Windsor Mill	MD		12/28/2023	8.500	333,022		425,000
100139251	Philadelphia	PA		12/28/2023	8.875	156,649		215,000
100139252	New Hill	NC		12/28/2023	8.375	765,397		1,262,000
100139253	La Puente	CA		12/28/2023	8.250	453,394		680,000
100139254	Palm Beach Gardens	FL		12/28/2023	8.500	294,940		431,000
100139255	Glendale	CA		12/28/2023	9.125	1,525,767		1,900,000
100139256	Davenport	FL		12/28/2023	8.750	390,337		565,000
100139257	Westwood	MA		12/28/2023	8.500	706,429		875,000
100139258	Lexington	SC		12/28/2023	8.500	355,636		575,000
100139259	Encino	CA		12/28/2023	8.500	1,601,084		2,250,000
100139260	Fort Mill	SC		12/28/2023	8.375	355,964		550,000
100139261	San Ramon	CA		12/28/2023	8.125	923,548		1,300,500
100139262	Louisville	KY		12/28/2023	8.625	202,309		304,000
100139263	Oviedo	FL		12/28/2023	8.375	280,642		400,000
100139264	Louisville	KY		12/28/2023	9.250	159,932		208,000
100139265	Las Vegas	NV		12/28/2023	8.250	285,334		444,000
100139266	Woodland Hills Area Los Angel	CA		12/28/2023	7.750	186,658		1,000,000
100139267	Ontario	CA		12/28/2023	8.125	375,535		618,000
100139268	Pocatello	ID		12/28/2023	7.875	195,907		264,000
100139269	Tujunga Area Los Angeles	CA		12/28/2023	8.250	685,362		850,000
100139270	Arlington	TX		12/28/2023	8.750	288,373		390,000
100139271	Winter Garden	FL		12/28/2023	8.125	340,215		540,000
100139272	Bowling Green	FL		12/28/2023	8.250	152,217		235,000
100139273	San Lorenzo	CA		12/28/2023	8.375	612,428		820,000
100139274	Poway	CA		12/28/2023	8.500	514,904		890,000
100139275	Huntsville	AL		12/28/2023	8.500	307,112		445,000
100139276	St. Louis	MO		12/28/2023	8.375	153,643		210,000
100139277	Smyrna	TN		12/28/2023	8.500	328,787		500,000
100139278	Helotes	TX		12/28/2023	8.250	232,022		400,000
100139279	San Jose	CA		12/28/2023	8.250	299,944		630,000
100139280	Ocoee	FL		12/28/2023	8.250	174,050		405,000
100139281	North Richland Hills	TX		12/28/2023	8.500	261,365		370,000
100139282	Kissimmee	FL		12/28/2023	8.375	256,343		501,000
100139283	Red Oak	TX		12/28/2023	8.125	208,404		336,000
100139284	Fort Worth	TX		12/28/2023	8.250	258,583		372,000

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	2	3					Additional	
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100139285	Lawndale Area	CA		12/28/2023	8.125	626,795		830,000
100139286	Eagleville	PA		12/28/2023	9.000	395,527		660,000
100139287	Philadelphia	PA		12/28/2023	7.750	190,662		345,000
100139288	Grand Prairie	TX		12/28/2023	8.250	286,730		410,000
100139289	Alameda	CA		12/28/2023	8.125	508,443		788,000
100139290	Glendale	CA		12/28/2023	8.250	744,786		1,225,000
100139291	Daytona Beach	FL		12/28/2023	8.250	265,351		375,000
100139292	Boynton Beach	FL		12/28/2023	8.375	158,039		260,000
100139293	East Patchogue	NY		12/28/2023	8.375	208,877		329,500
100139294	Fort Lauderdale	FL		12/28/2023	8.500	332,445		550,000
100139295	Orlando	FL		12/28/2023	8.250	234,545		365,000
100139296	Egg Harbor Township	NJ		12/28/2023	9.125	223,565		315,000
100139297	Garden Grove	CA		12/28/2023	8.375	745,016		1,050,000
100139298	Gardena	CA		12/28/2023	8.250	580,422		810,000
100139299	Virginia Beach	VA		12/28/2023	8.375	188,564		397,000
100139300	Springfield	OR		12/28/2023	8.250	337,652		510,000
100139301	San Francisco	CA		12/28/2023	8.750	283,980		1,270,000
100139302	Alhambra	CA		12/28/2023	8.125	729,355		1,200,000
100139303	Winter Haven	FL		12/28/2023	8.500	165,127		265,000
100139304	El Paso	TX		12/28/2023	8.125	152,415		345,000
100139305	Las Vegas	NV		12/28/2023	7.625	199,205		400,000
100139306	Westfield	IN		12/28/2023	8.625	239,304		360,000
100139307	Savannah	GA		12/28/2023	8.250	330,560		435,000
100139308	Torrance	CA		12/28/2023	8.875	815,950		1,000,000
100139309	Escondido	CA		12/28/2023	8.250	1,264,441		1,789,125
100139310	Hesperia	CA		12/28/2023	8.625	405,147		495,000
100139311	Las Vegas	NV		12/28/2023	8.375	174,956		265,000
100139312	Hollister	CA		12/28/2023	7.875	592,496		855,000
100139313	Pemberton	NJ		12/28/2023	8.875	205,130		310,000
100139314	Odessa	FL		12/28/2023	8.500	409,009		668,000
100139315	Fairfax	VA		12/28/2023	8.375	510,424		785,000
100139316	Beavercreek	OH		12/28/2023	8.250	298,001		470,000
100139317	Sarasota	FL		12/28/2023	7.750	1,553,321		2,900,000
100139318	Fort Worth	TX		12/28/2023	8.125	252,193		374,000
100139319	Davenport	FL		12/28/2023	8.750	480,936		705,000
100139320	Irmo	SC		12/28/2023	8.125	317,408		458,400
100139321	Westminster	MD		12/28/2023	8.000	388,916		567,000
100139322	Detroit	MI		12/28/2023	9.625	160,873		210,000
100139323	Durham	NC		12/28/2023	8.250	490,772		830,000
100139324	Minneola	FL		12/28/2023	8.500	202,414		685,000
100139325	South Gate	CA		12/28/2023	8.500	485,630		780,000
100139326	Nevada City	CA		12/28/2023	8.875	312,048		875,000
100139327	Las Vegas	NV		12/28/2023	8.500	290,439		385,000
100139328	Las Vegas	NV		12/28/2023	8.500	290,864		387,000
100139329	Kissimmee	FL		12/28/2023	7.125	346,156		570,000
100139330	Steamboat Springs	CO		12/28/2023	9.125	760,687		980,000
100139331	Oceanside	CA		12/28/2023	7.875	1,304,172		1,730,000
100139332	Flagstaff	AZ		12/28/2023	8.500	866,756		1,140,000
100139333	Aptos	CA		12/28/2023	9.375	1,733,284		2,165,000
100139334	Riviera Beach	FL		12/28/2023	8.625	1,089,341		1,332,500
100139335	Riverside	CA		12/28/2023	9.375	1,210,784		1,335,000
100139336	Dallas	TX		12/28/2023	9.500	1,110,555		1,560,000
100139337	Riverside	CA		12/28/2023	7.500	706,323		890,000
100139338	Victorville	CA		12/28/2023	8.875	408,995		520,000
100139339	Bass Lake	CA		12/28/2023	7.250	835,125		1,338,000

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100139340	Lumberton	NJ		12/28/2023	8.100	163,238		230,000
100139341	Florence	KY		12/28/2023	8.250	181,832		236,000
100139342	Covington	KY		12/28/2023	8.337	186,106		242,000
100139343	Monroe	NY		12/28/2023	8.630	328,416		855,000
100139344	Burlington	NJ		12/28/2023	8.340	136,591		190,000
100139345	Willingboro	NJ		12/28/2023	8.720	173,040		240,000
100139346	Titusville	FL		12/28/2023	8.520	297,969		420,000
100139347	Trenton	NJ		12/28/2023	8.450	191,231		250,000
100139348	Collingswood	NJ		12/28/2023	7.820	229,085		400,000
100139349	West Babylon	NY		12/28/2023	9.280	894,400		1,075,000
100139350	Wilmington	DE		12/28/2023	8.170	103,581		127,000
100139351	Waterbury	CT		12/28/2023	8.530	262,014		320,000
100139352	Yonkers	NY		12/28/2023	8.300	707,278		925,000
100139353	Woodridge	IL		12/28/2023	8.990	89,480		145,000
100139354	Houston	TX		12/28/2023	7.960	140,636		230,000
100139355	Trenton	NJ		12/28/2023	8.440	173,794		230,000
100139356	Charlotte	NC		12/28/2023	8.200	189,375		274,656
100139357	Rochester	NY		12/28/2023	8.990	83,779		111,000
100139358	Trenton	NJ		12/28/2023	8.340	154,903		205,000
100139359	Santa Fe	NM		12/28/2023	7.890	217,760		360,000
100139360	Chattanooga	TN		12/28/2023	8.250	229,568		375,000
100139361	Mastic Beach	NY		12/28/2023	9.250	399,360		480,000
100139362	Patchogue	NY		12/28/2023	8.950	521,993		630,000
100139363	Mastic Beach	NY		12/28/2023	8.950	529,357		640,000
100139364	Rock Springs	WY		12/28/2023	8.485	159,011		240,000
100139365	Swedesboro	NJ		12/28/2023	8.340	156,818		220,000
100139366	York	PA		12/28/2023	9.810	77,823		125,000
100139367	Woodridge	IL		12/28/2023	8.480	103,317		145,000
100139368	Yonkers	NY		12/28/2023	8.300	741,999		975,000
100139369	Waterbury	CT		12/28/2023	8.450	289,760		380,000
100139370	Waterbury	CT		12/28/2023	8.920	291,698		380,000
100139371	Waterbury	CT		12/28/2023	8.920	295,118		380,000
100139372	Steger	IL		12/28/2023	8.650	139,590		170,000
100139373	Waterbury	CT		12/28/2023	8.920	302,884		390,000
100139374	Philadelphia	PA		12/28/2023	8.862	162,423		210,000
100139375	Throop	PA		12/28/2023	8.920	186,914		260,000
100139376	Scranton	PA		12/28/2023	9.090	260,177		340,000
100139377	Dallas	TX		12/28/2023	7.970	217,462		349,000
100139378	Bessemer City	NC		12/28/2023	8.230	135,110		242,000
100139379	Carbondale	PA		12/28/2023	8.540	93,730		130,000
100139380	Dickson City	PA		12/28/2023	8.540	96,343		135,000
100139381	New Castle	PA		12/28/2023	8.140	116,559		154,500
100139384	South Fallsburg	NY		12/28/2023	8.710	157,994		205,000
100139385	Dayton	OH		12/28/2023	8.800	120,900		160,000
100139386	Santa Fe	NM		12/28/2023	8.020	212,415		360,000
100139387	Philadelphia	PA		12/28/2023	8.870	183,052		255,000
100139388	Philadelphia	PA		12/28/2023	8.570	170,643		260,000
100139389	Baltimore	MD		12/28/2023	8.250	187,588		230,000
100139390	Baltimore	MD		12/28/2023	8.460	167,198		205,000
100139391	Scranton	PA		12/28/2023	9.270	196,414		255,000
100139392	St. Louis	MO		12/28/2023	8.710	114,184		160,000
100139393	Scranton	PA		12/28/2023	8.990	174,707		245,000
100139394	Baltimore	MD		12/28/2023	8.360	167,198		205,000
100139395	Baltimore	MD		12/28/2023	8.320	126,418		155,000
100139396	Kirkwood	MO		12/28/2023	9.220	142,663		185,000

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100139397	Pittsburgh	PA		12/28/2023	8.790	141,733		185,000
100139398	Baltimore	MD		12/28/2023	8.650	164,717		215,000
100139399	Baltimore	MD		12/28/2023	8.070	149,867		210,000
100139400	Baltimore	MD		12/28/2023	8.320	120,709		150,000
100139401	Baltimore	MD		12/28/2023	8.360	126,418		155,000
100139402	Yonkers	NY		12/28/2023	8.800	322,277		600,000
100139403	Liberty	NY		12/28/2023	8.580	163,920		200,000
100139404	South Fallsburg	NY		12/28/2023	8.520	230,899		320,000
100139405	Monroe	NY		12/28/2023	8.700	280,361		450,000
100139406	Killingly	CT		12/28/2023	8.850	249,051		330,000
100139407	Texarkana	TX		12/28/2023	8.120	120,671		262,000
100139408	Woodbourne	NY		12/28/2023	8.520	219,651		305,000
100139409	Vernon	NJ		12/28/2023	8.710	185,094		286,000
100139410	West Hartford	CT		12/28/2023	8.290	278,542		390,000
100139411	Phillipsburg	NJ		12/28/2023	9.310	104,953		127,000
100139412	Kenosha	WI		12/28/2023	8.390	138,500		186,000
100139413	Woodmere	NY		12/28/2023	8.250	924,582		1,290,000
100139414	Phillipsburg	NJ		12/28/2023	8.810	112,349		152,000
100139415	Trenton	NJ		12/28/2023	8.520	206,895		269,000
100139417	Memphis	TN		12/28/2023	9.150	109,269		142,000
100139418	West Deptford	NJ		12/28/2023	8.750	114,180		170,000
100139419	Fort Myers	FL		12/28/2023	8.770	207,259		270,000
100139421	Baltimore	MD		12/28/2023	8.440	167,888		220,000
100139422	Paulsboro	NJ		12/28/2023	9.510	176,695		242,200
100139423	Plymouth	PA		12/28/2023	9.480	104,852		134,000
100139424	Southaven	MS		12/28/2023	8.250	202,689		296,000
100139425	Pittsburgh	PA		12/28/2023	8.760	132,535		200,000
100139426	Houston	TX		12/28/2023	8.870	205,724		335,000
100139427	Boca Raton	FL		12/06/2023	9.625	675,469		760,000
100139428	Miami	FL		12/06/2023	9.375	710,882		825,000
100139429	Blissfield	MI		12/06/2023	7.990	164,077		190,000
100139431	Neptune	NJ		12/28/2023	9.250	360,982		434,000
100139432	Rocky Mount	NC		12/28/2023	10.125	97,666		138,000
100139433	Hollywood	FL		12/28/2023	7.875	449,965		604,000
100139434	Jacksonville	FL		12/28/2023	8.875	237,866		303,000
100139435	South Gate	CA		12/28/2023	7.999	535,396		720,000
100139436	Salem	OR		12/28/2023	8.999	158,953		215,000
100139437	Pasadena	TX		12/28/2023	6.999	195,401		300,000
100139438	Franklin	TN		12/28/2023	8.990	273,344		578,000
100139439	Kahului	HI		12/28/2023	8.750	147,252		185,000
100139440	The Villages	FL		12/28/2023	8.875	198,921		365,000
100139442	Waterbury	CT		12/28/2023	8.999	223,716		275,000
100139443	San Francisco	CA		12/28/2023	7.999	228,110		1,600,000
100139444	Albany	GA		12/28/2023	8.750	126,294		162,000
100139445	Lakebay	WA		12/28/2023	9.750	435,716		640,000
100139446	Upper Marlboro	MD		12/28/2023	7.999	255,915		330,000
100139447	Middleboro	MA		12/28/2023	8.499	200,055		430,000
100139448	Tuckerton	NJ		12/28/2023	8.999	322,851		475,000
100139449	Saint Louis	MO		12/28/2023	8.875	200,593		255,000
100139450	Henderson	NV		12/28/2023	9.499	401,634		490,000
100139451	Los Angeles	CA		12/28/2023	9.250	459,761		590,000
100139452	La Follette	TN		12/28/2023	8.499	441,469		950,000
100139453	South Gate	CA		12/28/2023	9.999	1,073,482		1,350,000
100139454	Miami	FL		12/28/2023	8.875	616,160		775,000
100139455	Baltimore	MD		12/28/2023	10.625	138,058		160,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100139456	Willis	TX		12/28/2023	7.875	482,745		661,000
100139457	Sierra Madre	CA		12/28/2023	8.250	1,366,357		2,161,000
100139458	Spring	TX		12/28/2023	8.875	129,250		209,000
100139459	Alexandria	VA		12/28/2023	9.375	462,374		610,000
100139460	Columbus	OH		12/28/2023	7.499	156,791		214,000
100139461	Laredo	TX		12/28/2023	7.999	123,453		162,500
100139463	Spring Hill	FL		12/28/2023	8.625	236,267		310,000
100139464	Green Bay	WI		12/28/2023	9.625	168,101		215,000
100139465	Minneapolis	MN		12/28/2023	9.750	143,682		169,000
100139466	Portland	OR		12/28/2023	8.625	225,196		408,000
100139467	Coral Springs	FL		12/28/2023	8.999	660,386		805,000
100139468	Phoenix	AZ		12/28/2023	8.999	151,396		240,000
100139469	Wareham	MA		12/28/2023	8.499	196,117		595,000
100139470	Lehigh Acres	FL		12/28/2023	9.375	317,817		405,000
100139471	Kenner	LA		12/28/2023	7.999	475,691		650,000
100139472	Ocala	FL		12/28/2023	9.999	147,086		180,000
100139473	Fresno	CA		12/28/2023	7.875	372,186		471,000
100139474	Wethersfield	CT		12/28/2023	7.750	235,895		320,000
100139475	Burnet	TX		12/28/2023	7.999	312,729		705,000
100139476	Las Vegas	NV		12/28/2023	7.999	107,707		145,000
100139477	Carlisle	IA		12/28/2023	8.999	149,391		225,000
100139478	Spring	TX		12/28/2023	7.875	174,961		266,000
100139479	Atlanta	GA		12/28/2023	8.250	188,992		240,000
100139480	Los Angeles	CA		12/28/2023	8.999	1,076,636		1,400,000
100139481	Jonesboro	GA		12/28/2023	7.999	353,983		468,000
100139482	Johnston	RI		12/28/2023	8.875	272,147		410,000
100139483	Fontana	CA		12/28/2023	8.499	243,738		460,000
100139484	Watsonville	CA		12/28/2023	8.375	620,829		1,031,000
100139486	Las Vegas	NV		12/28/2023	8.750	178,622		324,000
100139487	Exeter	CA		12/28/2023	8.375	185,149		340,000
100139488	Washington	DC		12/28/2023	8.999	160,891		345,000
100139489	Macon	GA		12/28/2023	9.750	111,711		137,000
100139490	Twin Falls	ID		12/28/2023	8.625	220,194		305,000
100139492	South Yarmouth	MA		12/28/2023	9.125	188,652		465,000
100139493	College Park	GA		12/28/2023	8.250	386,171		496,000
100139494	Storrs Mansfield	CT		12/28/2023	8.999	233,488		280,000
100139495	Los Angeles	CA		12/28/2023	7.999	398,253		795,000
100139496	Roselle	NJ		12/28/2023	8.499	381,823		513,000
100139497	Kissimmee	FL		12/28/2023	8.250	243,009		305,000
100139498	New Albany	IN		12/28/2023	8.999	117,536		188,000
100139499	San Antonio	TX		12/28/2023	8.999	144,608		170,000
100139500	Evansville	IN		12/28/2023	8.250	115,679		160,000
100139501	Midland	TX		12/28/2023	8.875	285,754		350,000
100139502	Baltimore	MD		12/28/2023	9.125	439,423		615,000
100139503	Fort Worth	TX		12/28/2023	8.875	182,771		338,000
100139504	Hazlet Township	NJ		12/28/2023	8.750	234,867		300,000
100139505	Chapel Hill	TN		12/28/2023	7.999	295,150		475,000
100139506	Garland	TX		12/28/2023	9.499	216,894		287,000
100139507	New Haven	CT		12/28/2023	8.499	1,309,186		2,000,000
100139508	Tulsa	OK		12/28/2023	9.499	109,849		129,000
100139509	Palmdale	CA		12/28/2023	8.999	345,746		475,000
100139510	Plainfield	NJ		12/28/2023	9.125	383,713		575,000
100139511	Columbus	GA		12/28/2023	7.250	116,546		160,000
100139512	Malden	MA		12/28/2023	8.375	628,033		900,000
100139513	Wood Dale	IL		12/28/2023	8.375	305,767		605,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100139514	Orlando	FL		12/28/2023	8.375	329,677		400,000
100139515	San Antonio	TX		12/28/2023	8.750	214,062		285,000
100139516	Alexandria	LA		12/28/2023	8.875	161,401		210,000
100139517	Warrenton	VA		12/28/2023	8.999	581,917		707,000
100139518	Abilene	TX		12/28/2023	9.875	157,481		180,000
100139519	Asheboro	NC		12/28/2023	9.250	211,481		250,000
100139520	Wildwood	NJ		12/28/2023	9.999	505,503		620,000
100139521	Hanover	MD		12/28/2023	9.499	776,605		898,000
100139522	Oswego	IL		12/28/2023	9.375	262,947		385,000
100139523	Beaumont	TX		12/28/2023	8.250	200,576		260,000
100139524	Hialeah	FL		12/28/2023	10.499	429,271		495,000
100139525	Jacksonville	FL		12/28/2023	9.625	164,602		263,000
100139526	Rialto	CA		12/28/2023	7.750	426,828		606,000
100139527	Fontana	CA		12/28/2023	8.999	579,195		730,000
100139529	(Sun Valley Area) Los Angeles	CA		12/28/2023	8.250	1,066,491		1,310,000
100139530	Gary	IN		12/28/2023	9.999	125,004		162,000
100139531	Moreno Valley	CA		12/28/2023	8.875	615,160		760,000
100139532	Montgomery	AL		12/28/2023	11.499	641,711		765,000
100139533	Houston	TX		12/28/2023	9.875	495,806		595,000
100139534	West Milford	NJ		12/28/2023	9.875	435,356		525,000
100139535	Lawrenceville	GA		12/28/2023	8.999	191,193		295,000
100139536	Mcallen	TX		12/28/2023	9.375	213,217		280,000
100139537	Fontana	CA		12/28/2023	10.250	410,913		510,000
100139538	Los Angeles	CA		12/28/2023	7.999	679,841		850,000
100139539	Placentia	CA		12/28/2023	10.999	742,891		885,000
100139540	Miami	FL		12/28/2023	9.625	329,074		398,000
100139541	La Vergne	TN		12/28/2023	9.625	433,697		545,000
100139542	Temple Hills	MD		12/28/2023	9.499	368,884		460,000
100139543	Woodland	CA		12/28/2023	8.499	304,665		540,000
100139544	Brownsville	TX		12/28/2023	9.375	206,649		280,000
100139545	St. Louis	MO		12/28/2023	7.999	1,281,855		1,600,000
100139546	Bermuda Dunes	CA		12/28/2023	8.999	558,246		715,000
100139547	Honolulu	HI		12/28/2023	8.125	1,758,037		2,230,000
100139548	Reisterstown	MD		12/28/2023	8.499	479,835		590,000
100139549	Phoenix	MD		12/28/2023	10.499	1,072,609		1,235,000
100139550	Westland	MI		12/28/2023	9.125	196,411		236,000
100139551	Southwest Ranches	FL		12/28/2023	9.499	733,619		900,000
100139552	Boca Raton	FL		12/28/2023	8.499	381,887		505,000
100139553	Holbrook	MA		12/28/2023	8.499	436,251		550,000
100139554	Queen Creek	AZ		12/28/2023	8.999	736,057		925,000
100139555	Summerland Key	FL		12/28/2023	11.499	1,537,990		2,100,000
100139556	Moorhead	MN		12/28/2023	7.999	288,821		365,000
100139557	Travelers Rest	SC		12/28/2023	8.875	232,425		360,000
100139558	Spring	TX		12/28/2023	7.999	195,094		265,000
100139559	Youngsville	NC		12/28/2023	10.375	178,666		325,000
100139560	Hilton Head Island	SC		12/28/2023	8.999	178,219		210,000
100139561	Greenbelt	MD		12/28/2023	10.250	204,882		230,000
100139562	Indio	CA		12/28/2023	9.499	416,614		505,000
100139563	San Antonio	TX		12/28/2023	11.499	384,364		420,000
100139564	North Chesterfield	VA		12/28/2023	10.750	307,169		365,000
100139565	Chicago	IL		12/28/2023	9.750	162,838		205,000
100139566	Dade City	FL		12/28/2023	10.250	189,027		220,000
100139567	Leander	TX		12/28/2023	9.875	752,002		870,000
100139568	Cutler Bay	FL		12/28/2023	7.999	448,151		635,000
100139569	Hesperia	CA		12/28/2023	9.499	641,753		800,000

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100139570	Katy	TX		12/28/2023	11.250	754,096		814,000
100139572	Front Royal	VA		12/28/2023	9.499	281,910		345,000
100139573	Rockport	TX		12/28/2023	9.250	350,958		418,000
100139574	Fontana	CA		12/28/2023	8.875	386,550		525,000
100139575	Commerce City	CO		12/28/2023	9.999	308,936		370,000
100139576	Menifee	CA		12/28/2023	10.499	537,254		580,000
100139577	Jacksonville	FL		12/28/2023	8.250	267,581		330,000
100139578	South Miami	FL		12/28/2023	7.875	590,351		740,000
100139581	Tempe	AZ		12/28/2023	8.375	523,494		632,000
100139582	Monrovia	CA		12/28/2023	8.375	297,244		840,000
100139583	Tracy	CA		12/28/2023	9.125	500,218		635,000
100139584	Apopka	FL		12/28/2023	8.625	383,150		500,000
100139585	Hanover	MA		12/28/2023	9.499	514,127		660,000
100139586	Wauconda	IL		12/28/2023	10.375	225,811		280,000
100139587	Winter Haven	FL		12/28/2023	8.625	232,251		315,000
100139588	Corona	CA		12/28/2023	10.875	707,892		755,005
100139589	Ocala	FL		12/28/2023	7.499	220,866		280,000
100139590	Buena Park	CA		12/28/2023	9.375	696,924		810,000
100139591	Pico Rivera	CA		12/28/2023	8.875	568,028		700,000
100139592	Yucaipa	CA		12/28/2023	7.875	455,027		603,000
100139593	Clovis	CA		12/28/2023	8.250	913,120		1,250,000
100139594	(Pacific Palisades Area) Los A	CA		12/28/2023	7.375	347,130		655,000
100139595	Woodland Hills	CA		12/28/2023	9.375	787,150		1,200,000
100139596	Riverside	CA		12/28/2023	7.499	405,710		675,000
100139597	Richmond	TX		12/28/2023	8.999	411,723		445,000
100139598	Miami	FL		12/28/2023	9.125	1,350,796		1,650,000
100139599	Tomball	TX		12/28/2023	8.999	199,006		250,000
100139600	Little Falls	NJ		12/28/2023	9.875	530,926		610,000
100139601	Los Angeles	CA		12/28/2023	7.999	766,918		950,000
100139602	Davenport	FL		12/28/2023	9.875	421,044		509,000
100139603	Atlanta	GA		12/28/2023	10.125	183,738		205,000
100139604	Las Vegas	NV		12/28/2023	9.375	244,103		300,100
100139605	Palmdale	CA		12/28/2023	8.999	380,973		485,000
100139606	Glendale	CA		12/28/2023	9.250	858,956		1,035,000
100139607	Palmdale	CA		12/28/2023	11.375	601,359		660,000
100139608	Carson	CA		12/28/2023	8.375	572,953		715,000
100139609	Tustin	CA		12/28/2023	8.250	821,141		1,537,000
100139610	San Antonio	TX		12/28/2023	8.999	219,162		262,500
100139611	Longview	WA		12/28/2023	10.250	273,513		340,000
100139612	Conyers	GA		12/28/2023	10.375	329,555		363,000
100139613	Cleveland	GA		12/28/2023	7.999	291,435		409,000
100139614	Clifton	NJ		12/28/2023	9.125	684,271		880,000
100139615	Davenport	FL		12/28/2023	11.250	438,670		540,000
100139616	Greensboro	MD		12/28/2023	8.999	164,786		275,000
100139617	Temecula	CA		12/28/2023	11.250	658,482		715,000
100139618	Compton	CA		12/28/2023	10.375	511,028		585,000
100139619	Gilroy	CA		12/28/2023	10.750	1,330,827		1,675,000
100139620	Kissimmee	FL		12/28/2023	9.499	448,829		520,000
100139621	Moreno Valley	CA		12/28/2023	9.499	477,095		534,000
100139622	Laguna Niguel	CA		12/28/2023	8.375	893,095		1,170,000
100139623	Los Angeles	CA		12/28/2023	9.750	544,656		660,000
100139624	Hayward	CA		12/28/2023	8.875	494,843		555,000
100139625	Los Angeles	CA		12/28/2023	9.750	624,316		750,000
100139626	Gilbert	AZ		12/28/2023	8.750	476,795		625,000
100139627	Las Vegas	NV		12/28/2023	10.250	284,953		335,000

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100139628	Baytown	TX		12/28/2023	10.750	313,075		325,000
100139629	Safety Harbor	FL		12/28/2023	8.499	1,273,333		1,900,000
100139630	Halethorpe	MD		12/28/2023	9.125	175,682		220,000
100139631	Moreno Valley	CA		12/28/2023	9.499	448,418		515,000
100139632	Laredo	TX		12/28/2023	8.250	205,305		274,000
100139633	Round Lake Beach	IL		12/28/2023	9.375	151,433		240,000
100139634	Lubbock	TX		12/28/2023	7.999	568,132		732,000
100139635	Santa Ana	CA		12/28/2023	9.125	579,959		820,000
100139636	Chatsworth	CA		12/28/2023	10.999	792,645		935,000
100139637	Los Angeles	CA		12/28/2023	8.999	289,296		735,000
100139638	San Antonio	TX		12/28/2023	7.999	249,947		308,500
100139639	Henderson	NV		12/28/2023	8.250	2,505,975		3,080,000
100139640	Port Saint Lucie	FL		12/28/2023	7.999	132,573		380,000
100139641	Danville	CA		12/28/2023	8.499	2,205,904		2,972,000
100139643	Wilton Manors	FL		12/28/2023	8.125	325,891		640,000
100139644	Clinton	CT		12/28/2023	8.999	365,711		575,000
100139645	Riddle	OR		12/28/2023	8.999	571,648		680,000
100139646	Roseville	CA		12/28/2023	9.375	383,384		470,000
100139647	Heartland	TX		12/28/2023	9.499	258,701		297,000
100139648	Cape Coral	FL		12/28/2023	7.999	287,127		515,000
100139649	Prescott	AZ		12/28/2023	9.625	729,152		950,000
100139650	Stockton	CA		12/28/2023	10.499	386,961		455,000
100139651	Stockton	CA		12/28/2023	8.875	359,119		450,000
100139652	Bakersfield	CA		12/28/2023	8.375	230,992		461,000
100139653	Glendale	CA		12/28/2023	7.250	342,056		500,000
100139654	Henderson	NV		12/28/2023	9.625	531,110		635,000
100139655	Myrtle Creek	OR		12/28/2023	8.375	180,839		245,000
100139657	Whittier	CA		12/28/2023	9.499	643,004		900,000
100139658	Las Vegas	NV		12/28/2023	7.999	325,855		427,000
100139659	Hollister	MO		12/28/2023	11.250	858,006		1,000,000
100139660	Auburn	CA		12/28/2023	8.999	196,494		275,000
100139662	North Grafton	MA		12/28/2023	9.999	414,030		500,000
100139664	Middleboro	MA		12/28/2023	9.375	417,840		530,000
100139666	Las Vegas	NV		12/28/2023	10.625	579,567		665,000
100139667	Norwich	CT		12/28/2023	9.250	194,183		250,000
100139668	Robert Lee	TX		12/28/2023	9.999	152,025		183,000
100139670	Fontana	CA		12/28/2023	9.999	632,427		775,000
100139671	United Kingdom	GBR		12/18/2023	6.040	73,645		75,000
100139672	United Kingdom	GBR		12/18/2023	6.290	76,807		80,000
100139673	United Kingdom	GBR		12/18/2023	5.840	554,777		575,000
100139674	United Kingdom	GBR		12/18/2023	7.340	105,347		110,000
100139675	United Kingdom	GBR		12/18/2023	6.840	331,253		344,999
100139676	United Kingdom	GBR		12/18/2023	6.540	127,056		140,000
100139677	United Kingdom	GBR		12/18/2023	7.340	320,814		550,000
100139678	United Kingdom	GBR		12/18/2023	7.990	130,213		195,000
100139679	United Kingdom	GBR		12/18/2023	7.590	185,022		189,999
100139680	United Kingdom	GBR		12/18/2023	7.590	192,762		247,500
100139681	United Kingdom	GBR		12/18/2023	7.690	573,008		900,000
100139682	United Kingdom	GBR		12/18/2023	7.540	272,196		324,000
100139683	United Kingdom	GBR		12/18/2023	7.840	101,686		102,750
100139684	United Kingdom	GBR		12/18/2023	7.840	74,321		76,000
100139685	United Kingdom	GBR		12/18/2023	7.590	73,794		75,000
100139686	United Kingdom	GBR		12/18/2023	7.840	108,832		112,500
100139687	United Kingdom	GBR		12/18/2023	7.590	262,359		269,999
100139688	United Kingdom	GBR		12/18/2023	7.590	121,833		125,000

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	2	3					Additional	
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100139689	United Kingdom	GBR		12/18/2023	7.040	131,826		135,000
100139690	United Kingdom	GBR		12/18/2023	7.490	77,874		115,000
100139691	United Kingdom	GBR		12/18/2023	6.390	261,858		385,000
100139692	United Kingdom	GBR		12/18/2023	7.340	135,918		230,000
100139693	United Kingdom	GBR		12/18/2023	6.390	220,278		230,000
100139694	United Kingdom	GBR		12/18/2023	6.390	160,420		167,500
100139695	United Kingdom	GBR		12/18/2023	6.490	166,060		200,000
100139696	United Kingdom	GBR		12/18/2023	6.290	83,450		88,000
100139697	United Kingdom	GBR		12/18/2023	6.340	697,942		750,000
100139698	United Kingdom	GBR		12/18/2023	6.690	100,816		104,999
100139699	United Kingdom	GBR		12/18/2023	6.340	72,189		75,000
100139700	United Kingdom	GBR		12/18/2023	6.290	231,385		400,000
100139701	United Kingdom	GBR		12/18/2023	6.440	87,993		93,000
100139702	United Kingdom	GBR		12/18/2023	6.440	91,207		109,000
100139703	United Kingdom	GBR		12/18/2023	6.440	104,723		111,000
100139704	United Kingdom	GBR		12/18/2023	6.590	196,641		275,000
100139705	United Kingdom	GBR		12/18/2023	5.890	220,820		229,999
100139706	United Kingdom	GBR		12/18/2023	5.990	174,398		190,000
100139707	United Kingdom	GBR		12/18/2023	6.590	381,842		526,500
100139708	United Kingdom	GBR		12/18/2023	6.690	280,669		360,000
100139709	United Kingdom	GBR		12/18/2023	5.390	347,682		360,000
100139710	United Kingdom	GBR		12/18/2023	6.490	100,816		104,999
100139711	United Kingdom	GBR		12/18/2023	6.640	126,045		180,000
100139712	United Kingdom	GBR		12/18/2023	6.590	110,682		114,999
100139713	United Kingdom	GBR		12/18/2023	6.990	822,606		820,000
100139714	United Kingdom	GBR		12/18/2023	6.040	97,352		100,000
100139715	United Kingdom	GBR		12/18/2023	6.490	232,997		260,000
100139716	United Kingdom	GBR		12/18/2023	6.040	73,645		75,000
100139717	United Kingdom	GBR		12/18/2023	6.740	81,546		85,000
100139718	United Kingdom	GBR		12/18/2023	6.290	220,819		330,000
100139719	United Kingdom	GBR		12/18/2023	8.090	843,890		850,000
100139720	United Kingdom	GBR		12/18/2023	7.990	319,099		344,999
100139721	United Kingdom	GBR		12/18/2023	7.790	152,258		165,000
100139722	United Kingdom	GBR		12/18/2023	7.690	282,033		300,000
100139723	United Kingdom	GBR		12/18/2023	8.140	93,597		124,999
100139724	United Kingdom	GBR		12/18/2023	7.790	463,796		490,000
100139725	United Kingdom	GBR		12/18/2023	7.140	403,946		530,000
100139726	United Kingdom	GBR		12/18/2023	6.440	152,774		164,999
100139727	United Kingdom	GBR		12/18/2023	6.740	512,217		510,000
100139728	United Kingdom	GBR		12/18/2023	6.640	273,539		300,000
100139729	United Kingdom	GBR		12/18/2023	6.490	832,078		825,000
100139730	United Kingdom	GBR		12/18/2023	6.740	523,793		524,999
100139731	United Kingdom	GBR		12/18/2023	6.490	76,800		115,000
100139732	United Kingdom	GBR		12/18/2023	7.390	180,203		189,950
100139733	United Kingdom	GBR		12/18/2023	6.990	760,529		1,225,000
100139734	United Kingdom	GBR		12/18/2023	7.490	316,786		320,000
100139735	United Kingdom	GBR		12/18/2023	6.640	355,227		375,000
100139736	United Kingdom	GBR		12/18/2023	6.340	151,137		180,000
100139737	United Kingdom	GBR		12/18/2023	6.590	386,132		455,000
100139738	United Kingdom	GBR		12/18/2023	6.440	143,452		165,000
100139739	United Kingdom	GBR		12/18/2023	7.790	156,603		165,000
100139740	United Kingdom	GBR		12/18/2023	6.440	185,155		285,000
100139741	United Kingdom	GBR		12/18/2023	6.640	417,051		440,000
100139742	United Kingdom	GBR		12/18/2023	8.040	929,445		924,999
100139743	United Kingdom	GBR		12/18/2023	6.840	69,451		85,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100139744	United Kingdom	GBR		12/18/2023	6.040	126,037		190,000
100139745	United Kingdom	GBR		12/18/2023	7.090	99,912		117,000
100139746	United Kingdom	GBR		12/18/2023	6.940	442,721		750,000
100139747	United Kingdom	GBR		12/18/2023	6.990	443,446		464,999
100139748	United Kingdom	GBR		12/18/2023	6.590	952,086		1,460,000
100139749	United Kingdom	GBR		12/18/2023	6.840	115,218		120,000
100139750	United Kingdom	GBR		12/18/2023	6.390	374,174		520,000
100139751	United Kingdom	GBR		12/18/2023	7.090	159,144		230,000
100139752	United Kingdom	GBR		12/18/2023	6.690	239,657		280,000
100139753	United Kingdom	GBR		12/18/2023	6.890	231,533		330,000
100139754	United Kingdom	GBR		12/18/2023	6.990	1,024,830		1,799,999
100139755	United Kingdom	GBR		12/18/2023	6.840	96,015		100,000
100139756	United Kingdom	GBR		12/18/2023	6.990	128,653		220,000
100139757	United Kingdom	GBR		12/18/2023	7.890	446,154		460,000
100139758	United Kingdom	GBR		12/18/2023	7.590	127,312		135,000
100139759	United Kingdom	GBR		12/18/2023	7.990	343,716		368,000
100139760	United Kingdom	GBR		12/18/2023	6.740	88,185		93,000
100139761	United Kingdom	GBR		12/18/2023	5.790	341,167		400,000
100139762	United Kingdom	GBR		12/18/2023	7.590	167,196		175,000
100139763	United Kingdom	GBR		12/18/2023	7.490	155,336		208,000
100139764	United Kingdom	GBR		12/18/2023	7.390	1,264,908		1,700,000
100139765	United Kingdom	GBR		12/18/2023	7.390	97,652		115,000
100139766	United Kingdom	GBR		12/18/2023	7.590	190,718		200,000
100139767	United Kingdom	GBR		12/18/2023	8.090	368,621		410,000
100139768	United Kingdom	GBR		12/18/2023	7.390	185,007		190,000
100139769	United Kingdom	GBR		12/18/2023	7.690	358,716		390,000
100139770	United Kingdom	GBR		12/18/2023	7.590	159,870		165,000
100139771	United Kingdom	GBR		12/18/2023	7.990	533,463		925,000
100139772	United Kingdom	GBR		12/18/2023	7.890	308,516		455,000
100139773	United Kingdom	GBR		12/18/2023	7.990	170,074		178,000
100139774	United Kingdom	GBR		12/18/2023	7.040	273,518		285,000
100139775	United Kingdom	GBR		12/18/2023	7.290	110,098		124,999
100139776	United Kingdom	GBR		12/18/2023	8.040	90,062		155,000
100139777	United Kingdom	GBR		12/18/2023	6.440	114,982		159,999
100139778	United Kingdom	GBR		12/18/2023	6.940	110,418		115,000
100139779	United Kingdom	GBR		12/18/2023	6.890	95,012		109,999
100139780	United Kingdom	GBR		12/18/2023	7.940	77,840		135,000
100139781	United Kingdom	GBR		12/18/2023	7.140	91,207		95,000
100139782	United Kingdom	GBR		12/18/2023	6.840	152,184		158,500
100139783	United Kingdom	GBR		12/18/2023	7.390	177,820		300,000
100139784	United Kingdom	GBR		12/18/2023	7.290	85,665		89,000
100139785	United Kingdom	GBR		12/18/2023	6.690	176,142		245,000
100139786	United Kingdom	GBR		12/18/2023	7.390	86,414		100,000
100139787	United Kingdom	GBR		12/18/2023	7.390	87,401		100,000
100139788	United Kingdom	GBR		12/18/2023	6.940	194,591		310,000
100139789	United Kingdom	GBR		12/18/2023	6.990	517,838		538,000
100139790	United Kingdom	GBR		12/18/2023	7.290	401,103		460,000
100139791	United Kingdom	GBR		12/18/2023	7.040	672,600		835,000
100139792	United Kingdom	GBR		12/18/2023	6.390	155,503		160,000
100139793	United Kingdom	GBR		12/18/2023	7.690	281,737		290,000
100139794	United Kingdom	GBR		12/18/2023	7.590	107,644		110,000
100139795	United Kingdom	GBR		12/18/2023	7.790	262,956		450,000
100139796	United Kingdom	GBR		12/18/2023	7.590	129,889		133,000
100139797	United Kingdom	GBR		12/18/2023	7.590	125,044		128,000
100139798	United Kingdom	GBR		12/18/2023	7.590	279,878		304,999

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100139799	United Kingdom	GBR		12/18/2023	7.390	151,167		160,000
100139800	United Kingdom	GBR		12/18/2023	7.590	159,602		165,000
100139801	United Kingdom	GBR		12/18/2023	7.390	140,327		146,000
100139802	United Kingdom	GBR		12/18/2023	7.590	86,370		88,000
100139803	United Kingdom	GBR		12/18/2023	7.690	593,636		668,000
100139804	United Kingdom	GBR		12/18/2023	7.590	383,871		570,000
100139805	United Kingdom	GBR		12/18/2023	6.990	80,567		82,000
100139806	United Kingdom	GBR		12/18/2023	7.190	124,555		127,500
100139807	United Kingdom	GBR		12/18/2023	7.690	97,953		100,000
100139808	United Kingdom	GBR		12/18/2023	7.190	147,645		235,000
100139809	United Kingdom	GBR		12/18/2023	7.290	165,676		170,000
100139810	United Kingdom	GBR		12/18/2023	7.290	117,305		120,000
100139811	United Kingdom	GBR		12/18/2023	7.640	456,316		574,999
100139812	United Kingdom	GBR		12/18/2023	6.890	113,298		118,000
100139813	United Kingdom	GBR		12/18/2023	7.290	76,481		80,000
100139814	United Kingdom	GBR		12/18/2023	6.890	620,336		865,000
100139815	United Kingdom	GBR		12/18/2023	6.990	1,391,022		1,650,000
100139816	United Kingdom	GBR		12/18/2023	6.690	366,643		550,000
100139817	United Kingdom	GBR		12/18/2023	7.890	76,995		129,999
100139818	United Kingdom	GBR		12/18/2023	7.290	310,694		325,000
100139819	United Kingdom	GBR		12/18/2023	7.140	111,882		164,000
100139820	United Kingdom	GBR		12/18/2023	7.390	146,335		150,000
100139821	United Kingdom	GBR		12/18/2023	7.590	114,419		140,000
100139822	United Kingdom	GBR		12/18/2023	7.490	127,345		199,999
100139823	United Kingdom	GBR		12/18/2023	6.540	113,298		118,000
100139824	United Kingdom	GBR		12/18/2023	6.290	72,011		75,000
100139825	United Kingdom	GBR		12/18/2023	6.440	313,975		330,000
100139826	United Kingdom	GBR		12/18/2023	6.440	193,999		220,000
100139827	United Kingdom	GBR		12/18/2023	6.190	360,057		375,000
100139828	United Kingdom	GBR		12/18/2023	6.340	419,774		440,000
100139829	United Kingdom	GBR		12/18/2023	6.290	703,345		975,000
100139830	United Kingdom	GBR		12/18/2023	7.890	176,742		195,000
100139831	United Kingdom	GBR		12/18/2023	7.440	345,703		388,000
100139832	United Kingdom	GBR		12/18/2023	7.440	271,450		298,000
100139833	United Kingdom	GBR		12/18/2023	7.490	76,700		110,000
100139834	United Kingdom	GBR		12/18/2023	4.990	103,414		110,000
100139835	United Kingdom	GBR		12/18/2023	5.490	377,973		385,000
100139836	United Kingdom	GBR		12/18/2023	3.590	545,567		750,000
100139837	United Kingdom	GBR		12/18/2023	7.290	366,848		420,995
100139838	United Kingdom	GBR		12/18/2023	7.190	2,286,565		3,500,000
100139839	United Kingdom	GBR		12/18/2023	8.040	278,361		293,000
100139840	United Kingdom	GBR		12/18/2023	6.440	74,888		79,999
100139841	United Kingdom	GBR		12/18/2023	6.440	75,882		81,000
100139842	United Kingdom	GBR		12/18/2023	7.190	316,068		384,000
100139843	United Kingdom	GBR		12/18/2023	7.140	194,397		230,000
100139844	United Kingdom	GBR		12/18/2023	7.040	243,506		374,999
100139845	United Kingdom	GBR		12/18/2023	7.690	417,273		490,000
100139846	United Kingdom	GBR		12/18/2023	7.690	593,739		657,500
100139847	United Kingdom	GBR		12/18/2023	7.690	324,308		360,000
100139848	United Kingdom	GBR		12/18/2023	7.390	210,986		270,000
100139849	United Kingdom	GBR		12/18/2023	7.890	176,712		190,000
100139850	United Kingdom	GBR		12/18/2023	7.990	400,293		565,000
100139851	United Kingdom	GBR		12/18/2023	7.140	159,536		239,999
100139852	United Kingdom	GBR		12/18/2023	6.590	1,078,445		1,170,000
100139853	United Kingdom	GBR		12/18/2023	7.340	116,742		135,000

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	2	3					Additional	
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100139854	United Kingdom	GBR		12/18/2023	7.990	241,366		244,999
100139855	United Kingdom	GBR		12/18/2023	6.990	89,601		92,500
100139856	United Kingdom	GBR		12/18/2023	7.440	135,424		148,000
100139857	United Kingdom	GBR		12/28/2023	6.990	82,364		85,000
100139858	United Kingdom	GBR		12/28/2023	7.040	143,411		285,000
100139859	United Kingdom	GBR		12/28/2023	5.940	102,761		175,000
100139860	United Kingdom	GBR		12/28/2023	8.090	497,416		550,000
100139861	United Kingdom	GBR		12/28/2023	7.590	526,761		620,000
100139863	Netherlands	NLD		12/28/2023	6.750	51,333		
100139864	Netherlands	NLD		12/28/2023	6.750	44,252		
100139865	Netherlands	NLD		12/28/2023	6.750	8,850		
100139866	Netherlands	NLD		12/28/2023	6.750	8,850		
100139867	Netherlands	NLD		12/28/2023	6.300	180,549		
100139868	Netherlands	NLD		12/28/2023	6.400	66,378		
100139908	Netherlands	NLD		12/28/2023	6.200	188,072		
100139909	Netherlands	NLD		12/28/2023	6.250	127,225		
100139910	Netherlands	NLD		12/28/2023	6.350	342,955		
100139911	Netherlands	NLD		12/28/2023	6.200	165,946		
100139912	Netherlands	NLD		12/28/2023	6.350	392,738		
100139913	Netherlands	NLD		12/28/2023	6.200	282,108		
100139914	Netherlands	NLD		12/28/2023	5.900	56,145		63,437
100139915	Netherlands	NLD		12/28/2023	6.550	174,243		210,000
100139916	Netherlands	NLD		12/28/2023	6.450	185,859		245,744
100139917	Netherlands	NLD		12/28/2023	6.200	143,820		
100139918	Netherlands	NLD		12/28/2023	6.200	70,544		
100139919	Netherlands	NLD		12/28/2023	7.140	174,243		
100139920	Netherlands	NLD		12/28/2023	6.150	553,152		
100139921	Netherlands	NLD		12/28/2023	6.200	287,639		
100139922	Netherlands	NLD		12/28/2023	6.200	110,630		
100139923	Netherlands	NLD		12/28/2023	7.010	172,584		
100139924	Netherlands	NLD		12/28/2023	7.040	1,214,723		
100139925	Netherlands	NLD		12/28/2023	5.900	842,175		951,562
100139926	Netherlands	NLD		12/28/2023	5.580	18,057		21,762
100139927	Netherlands	NLD		12/28/2023	6.200	70,544		
100139928	Netherlands	NLD		12/28/2023	6.450	22,126		29,255
100139929	Netherlands	NLD		12/28/2023	7.250	511,113		
100139930	Netherlands	NLD		12/28/2023	6.200	112,843		
100139931	Netherlands	NLD		12/28/2023	6.250	159,069		226,799
100139932	Netherlands	NLD		12/28/2023	6.300	110,630		
100139933	Netherlands	NLD		12/28/2023	6.250	431,459		575,600
100139934	Netherlands	NLD		12/28/2023	6.200	75,229		
100139935	Netherlands	NLD		12/28/2023	5.580	396,807		478,237
100139936	Netherlands	NLD		12/28/2023	5.710	464,648		
100139937	Netherlands	NLD		12/28/2023	6.450	110,630		150,000
320100005	Palm Springs	CA		03/04/2023	7.000	1,028,635		7,980,000
320110049	Sacramento	CA		03/04/2023	7.500	264,503		568,000
321030267	Tamarack	ID		03/04/2023	6.995	1,943,119		4,725,000
321040633	Big Bear Lake	CA		03/04/2023	7.650	505,408		1,701,000
321040941	Dripping Springs	TX		03/04/2023	6.495	677,279		1,035,000
321050186	Pompano Beach	FL		03/04/2023	7.250	179,100		245,000
321070523	Mccall	ID		03/04/2023	6.720	1,951,966		4,700,000
321100929	Horseshoe Bay	TX		03/04/2023	6.470	750,540		1,320,000
321120191	Eugene	OR		03/04/2023	6.475	3,444,996		11,375,000
321120926	Palm Springs	CA		03/04/2023	6.975	761,088		6,755,000
322010237	Queen Creek	AZ		03/04/2023	6.595	405,700		665,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322010288	Horseshoe Bay	TX		03/04/2023	6.720	1,012,645		1,820,000
322020350	Weatherford	TX		03/04/2023	6.480	179,763		3,936,000
322030104	Vancouver	WA		03/04/2023	7.625	1,766,985	1,661,201	5,190,000
322030121	Montgomery	TX		03/04/2023	6.725	342,400		599,400
322030145	Montgomery	TX		03/04/2023	6.725	391,722		602,700
322030290	Kirkland	WA		03/04/2023	6.720	629,011		1,335,000
322030297	Richland	WA		03/04/2023	6.720	912,185		4,960,000
322030960	Alpharetta	GA		03/04/2023	6.470	1,533,000		2,200,000
322040021	Portland	OR		03/04/2023	8.125	245,050		590,000
322040044	Horseshoe Bay	TX		03/04/2023	6.720	510,256	433,443	1,730,000
322040126	Petaluma	CA		03/04/2023	6.470	1,262,329		6,610,000
322040180	Boise	ID		03/04/2023	6.720	449,400		1,720,000
322040205	West Park	FL		03/04/2023	6.975	103,500		305,000
322040228	Horseshoe Bay	TX		03/04/2023	6.720	889,239		1,650,000
322040261	Pembroke Pines	FL		03/04/2023	6.975	123,050		195,000
322040276	Horseshoe Bay	TX		03/04/2023	6.720	717,135	182,558	1,550,000
322040320	Horseshoe Bay	TX		03/04/2023	6.720	860,078		1,420,000
322040357	Star	ID		03/04/2023	6.720	992,879		1,400,000
322040361	Vancouver	WA		03/04/2023	6.595	432,000		600,000
322040449	Horseshoe Bay	TX		03/04/2023	6.720	96,193		1,600,000
322040461	Las Vegas	NV		03/04/2023	6.720	275,202		2,720,000
322040499	Star	ID		03/04/2023	6.720	1,026,191		1,450,000
322040533	Green Valley	AZ		03/04/2023	7.057	170,109		2,024,000
322040551	Horseshoe Bay	TX		03/04/2023	6.720	681,620	222,606	1,600,000
322040665	Orange Beach	AL		03/04/2023	6.720	3,527,081		6,060,000
322040671	Horseshoe Bay	TX		03/04/2023	6.720	894,595		1,600,000
322040691	Star	ID		03/04/2023	6.720	987,424		1,400,000
322050021	Apache Junction	AZ		03/04/2023	6.720	405,174		1,545,000
322050038	Portland	OR		03/04/2023	6.595	565,695	366,050	1,880,000
322050091	Port Charlotte	FL		03/04/2023	6.595	227,862		470,000
322050125	Portland	OR		03/04/2023	6.470	668,500		955,000
322050139	Indio	CA		03/04/2023	6.970	1,406,519		3,935,000
322050146	Clearfield	UT		03/04/2023	6.720	1,620,901		5,505,000
322050242	Willard	UT		03/04/2023	6.720	503,847	1,095,700	2,250,000
322050312	Palm Bay	FL		03/04/2023	6.595	197,837		362,000
322050329	Palm Bay	FL		03/04/2023	6.595	182,287		325,000
322050393	Georgetown	TX		03/04/2023	6.720	616,895	396,528	1,600,000
322050409	Phoenix	AZ		03/04/2023	6.970	3,218,349		4,850,000
322050443	Georgetown	TX		03/04/2023	6.720	786,236	372,754	2,070,000
322050499	Star	ID		03/04/2023	6.720	123,824		625,000
322050639	Windermere	FL		03/04/2023	6.595	1,246,368		2,000,000
322050694	Portland	OR		03/04/2023	7.750	1,782,178		2,750,000
322050701	Palm Bay	FL		03/04/2023	6.595	244,240		430,000
322050730	Portland	OR		03/04/2023	6.720	1,282,509		2,580,000
322050741	Georgetown	TX		03/04/2023	6.720	631,672	391,713	1,700,000
322050785	Indio	CA		03/04/2023	6.970	306,593	1,415,582	3,335,000
322050790	Georgetown	TX		03/04/2023	6.720	1,075,000		2,000,000
322050898	Clearfield	UT		03/04/2023	6.720	1,148,797		2,200,000
322050952	Boise	ID		03/04/2023	6.720	157,850		495,000
322050954	Palm Bay	FL		03/04/2023	6.595	192,004		362,000
322060007	Vancouver	WA		03/04/2023	6.470	663,364		1,050,000
322060131	Placentia	CA		03/04/2023	6.725	281,952		1,565,000
322060177	Portland	OR		03/04/2023	7.560	214,515		550,000
322060335	Winter Park	FL		03/04/2023	6.595	966,243		1,475,000
322060442	Placentia	CA		03/04/2023	7.585	1,499,027		5,598,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322060443	Petaluma	CA		03/04/2023	7.185	1,064,515		7,105,000
322060483	Palm Bay	FL		03/04/2023	7.625	209,597		315,000
322060648	Star	ID		03/04/2023	7.625	590,901		845,000
322060775	Star	ID		03/04/2023	7.625	679,000		970,000
322060858	Charlotte	NC		03/04/2023	7.375	898,750		1,465,000
322070017	Petaluma	CA		03/04/2023	7.310	1,321,784		3,750,000
322070201	Palm Bay	FL		03/04/2023	7.625	214,502		350,000
322070364	West Richland	WA		03/04/2023	7.625	1,105,844		2,310,000
322070398	Castle Rock	WA		03/04/2023	7.755	406,500		610,000
322070432	Portland	OR		03/04/2023	7.625	1,127,450		4,150,000
322070525	Portland	OR		03/04/2023	7.750	1,979,544		4,330,000
322070528	Portland	OR		03/04/2023	7.625	546,591		2,575,000
322070529	Riverside	CA		03/04/2023	7.750	450,400		860,000
322070553	Palm Bay	FL		03/04/2023	7.625	209,137		350,000
322070752	Portland	OR		03/04/2023	7.825	1,089,571		2,450,000
322070885	Redlands	CA		03/04/2023	7.835	332,500		500,000
322070924	Palm Bay	FL		03/04/2023	7.625	215,000		350,000
322070977	Palm Bay	FL		03/04/2023	7.625	225,035		405,000
322080062	Bakersfield	CA		03/04/2023	7.875	847,100		5,300,000
322080079	Kennewick	WA		03/04/2023	10.120	771,259		1,442,000
322080137	Salem	OR		03/04/2023	8.390	6,276,091		21,840,000
322080611	Richland	WA		03/04/2023	9.075	3,801,112		6,672,000
322080678	Portland	OR		03/04/2023	8.460	2,249,500		4,260,000
322080718	Bakersfield	CA		03/04/2023	7.875	2,957,123		4,240,000
322080819	Bakersfield	CA		03/04/2023	7.875	736,275		4,780,000
322080832	Kennewick	WA		03/04/2023	8.815	352,169		1,442,000
322080871	Kennewick	WA		03/04/2023	8.950	449,700	351,952	1,214,000
322080940	Austin	TX		03/04/2023	7.875	956,732	312,897	2,000,000
322090010	Star	ID		03/04/2023	8.660	952,461		1,400,000
322090076	Phoenix	AZ		03/04/2023	8.640	258,607		650,000
322090204	Kennewick	WA		03/04/2023	8.660	298,350		1,050,000
322090571	Star	ID		03/04/2023	8.660	1,050,000		1,500,000
322090666	Kennewick	WA		03/04/2023	8.660	291,510		1,044,000
322090668	Tacoma	WA		03/04/2023	8.390	374,283		650,000
322090697	Portland	OR		03/04/2023	9.000	955,000		1,680,000
322090803	Portland	OR		03/04/2023	8.660	1,662,135		2,770,000
322090878	West Richland	WA		03/04/2023	8.260	285,224		2,800,000
322100442	Green Valley	AZ		03/04/2023	8.825	308,872		475,000
322100464	Portland	OR		03/04/2023	9.190	1,019,017		1,900,000
322100469	Millington	TN		03/04/2023	8.830	266,343		3,164,000
322100661	Portland	OR		03/04/2023	9.190	1,036,995		1,905,000
322100903	Portland	OR		03/04/2023	8.690	525,000		750,000
322100910	Green Valley	AZ		03/04/2023	8.815	244,404		490,000
322100957	Green Valley	AZ		03/04/2023	8.825	261,843		600,000
322110004	Monroe	NC		03/04/2023	9.190	303,048		551,000
322110095	Bakersfield	CA		03/04/2023	9.315	4,393,696		7,266,000
322110125	Kennewick	WA		03/04/2023	9.495	231,555		1,591,000
322110163	Monroe	NC		03/04/2023	9.190	264,671		545,000
322110321	Kirkland	WA		03/04/2023	9.070	2,174,000		3,175,000
322110352	Bakersfield	CA		03/04/2023	9.315	4,356,092		7,266,000
322110409	Monroe	NC		03/04/2023	9.190	289,545		573,000
322110447	Palm Bay	FL		05/02/2023	9.630	112,914	139,570	376,000
322110542	Star	ID		03/04/2023	9.715	980,786	980,786	1,390,000
322110614	Monroe	NC		03/04/2023	9.190	189,867		573,000
322110620	Oro Valley	AZ		03/16/2023	10.000	43,883		2,900,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322110623	Star	ID		03/04/2023	9.715	934,710	934,710	1,340,000
322110641	Portland	OR		03/04/2023	9.315	964,163		1,620,000
322110654	Oro Valley	AZ		03/04/2023	9.065	1,117,249		3,700,000
322110798	Star	ID		03/04/2023	9.690	970,276	970,276	1,375,000
322110846	Monroe	NC		03/04/2023	9.190	56,995		551,000
322110891	Monroe	NC		03/04/2023	9.190	184,552		545,000
322110988	Monroe	NC		03/04/2023	9.190	297,750		553,000
322120413	Portland	OR		03/16/2023	10.245	407,252	771,605	3,285,000
322120526	Portland	OR		03/04/2023	9.620	814,400		1,730,000
322120576	Seattle	WA		05/02/2023	9.880	1,089,298	1,237,360	4,250,000
322120833	Plantation	FL		03/04/2023	9.625	263,500		390,000
322120931	Miami Gardens	FL		03/04/2023	9.625	284,000		496,000
322120959	Seattle	WA		05/02/2023	9.880	1,154,533	1,296,247	4,450,000
322120960	Oro Valley	AZ		03/16/2023	10.245	190,737	346,073	1,150,000
323010137	Seattle	WA		03/04/2023	9.995	375,986		1,350,000
323010935	Bakersfield	CA		03/16/2023	10.250	572,914	1,433,486	3,600,000
323020097	Hilmar	CA		05/02/2023	10.135	1,466,742	1,760,145	6,039,000
323020307	Bakersfield	CA		06/30/2023	10.255	218,339	1,024,600	3,210,000
323020455	Bakersfield	CA		03/16/2023	10.250	468,640	1,157,740	3,600,000
323020895	Seattle	WA		03/16/2023	9.995	393,500	321,000	1,220,000
323030009	Kennewick	WA		05/02/2023	10.135	778,190		1,111,700
323030714	Donnelly	ID		05/02/2023	9.885	457,300	910,487	2,675,000
323030773	Bakersfield	CA		05/02/2023	10.135	572,920	1,313,400	3,600,000
323050151	Eden	UT		06/30/2023	9.885	109,845	302,689	855,000
323050168	Eden	UT		06/30/2023	9.885	106,380	331,447	1,060,000
323050187	Portland	OR		08/16/2023	9.920	169,116	168,333	1,610,000
323050188	Bakersfield	CA		06/30/2023	10.260	1,382,277	1,668,950	6,600,000
323050307	Eden	UT		06/30/2023	9.885	104,040	321,761	1,120,000
323050319	Eden	UT		06/30/2023	9.885	104,040	315,405	1,120,000
323050354	Eden	UT		06/30/2023	9.885	106,380	281,687	1,060,000
323050463	Pasco	WA		06/30/2023	10.255	53,692	445,642	765,000
323050514	Tucson	AZ		06/30/2023	9.630	25,002	330,336	1,250,000
323050517	Portland	OR		08/16/2023	9.670	309,500	721,783	1,830,000
323060037	Bakersfield	CA		07/26/2023	10.115	681,227	1,087,192	4,860,000
323060082	Huntsville	UT		08/16/2023	9.732	597,059	357,844	3,600,000
323060112	Petaluma	CA		10/20/2023	10.105	1,413,659	145,250	4,500,000
323060142	Bakersfield	CA		07/26/2023	10.115	604,994	980,950	4,320,000
323060185	Herriman	UT		09/15/2023	9.795	200,691	50,441	1,600,000
323060345	Herriman	UT		09/15/2023	9.795	222,677	48,791	1,550,000
323060379	Herriman	UT		09/15/2023	9.795	190,523	50,135	1,435,000
323060459	Bakersfield	CA		07/20/2023	10.115	320,049	1,052,181	3,765,000
323060497	Cle Elum	WA		07/20/2023	9.365	577,500		840,000
323060526	Portland	OR		08/16/2023	9.670	177,500		2,490,000
323060600	Portland	OR		08/16/2023	9.670	3,000	1,299,800	3,000,000
323060676	Bakersfield	CA		06/30/2023	10.260	703,502	1,234,573	4,324,000
323060678	Bakersfield	CA		07/20/2023	10.365	517,482	832,915	3,260,000
323060901	Portland	OR		08/16/2023	9.670	456,500	1,255,500	2,640,000
323060931	Herriman	UT		09/15/2023	9.795	201,070	50,442	1,600,000
323070024	Horseshoe Bay	TX		08/16/2023	9.982	208,330		1,325,000
323070050	Horseshoe Bay	TX		08/16/2023	9.982	162,830		1,260,000
323070173	Horseshoe Bay	TX		08/16/2023	9.982	183,830		1,290,000
323070208	Cle Elum	WA		09/15/2023	9.920	1,063,981	248,929	2,200,000
323070336	Seattle	WA		09/15/2023	9.920	712,000	203,800	1,625,000
323070401	Bakersfield	CA		09/15/2023	10.100	937,388	1,582,672	7,610,000
323070615	Gotha	FL		09/29/2023	10.170	210,850	327,551	3,000,000

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323070655	Deer Park	WA		10/20/2023	9.980	41,681	237,894	770,000
323070718	Horseshoe Bay	TX		08/16/2023	9.982	145,330		1,235,000
323070740	Woodinville	WA		11/28/2023	10.013	1,621,978	133,210	6,600,000
323070808	Bakersfield	CA		09/15/2023	10.100	853,317	1,261,296	7,525,000
323080128	Boise	ID		11/28/2023	10.075	723,174		3,680,000
323080131	Orlando	FL		09/29/2023	9.670	372,000		710,000
323080175	Vail	AZ		09/29/2023	9.795	418,057	94,761	770,000
323080238	Deer Park	WA		10/20/2023	9.980	41,681	70,856	770,000
323080284	Deer Park	WA		10/20/2023	9.980	41,681	117,771	770,000
323080502	Deer Park	WA		10/20/2023	9.980	41,681	91,698	770,000
323080511	Deer Park	WA		10/20/2023	9.980	41,681	210,161	770,000
323080579	Queen Creek	AZ		10/30/2023	10.230	116,000		1,450,000
323080678	Deer Park	WA		10/20/2023	9.980	41,681	118,364	770,000
323080694	Deer Park	WA		10/20/2023	9.980	41,681	38,443	770,000
323080851	Deer Park	WA		10/20/2023	9.980	41,681	93,748	770,000
323080929	Deer Park	WA		10/20/2023	9.980	41,681	157,742	770,000
323080980	Deer Park	WA		10/20/2023	9.980	41,681	38,443	770,000
323090152	La Quinta	CA		11/28/2023	10.200	387,300		3,200,000
323090191	Portland	OR		10/30/2023	9.730	1,827,000		2,610,000
323090480	Bakersfield	CA		11/28/2023	10.155	479,516	234,200	2,680,000
323090940	La Quinta	CA		11/28/2023	10.200	387,590		3,200,000
323100087	Woodinville	WA		11/28/2023	10.138	1,859,968	75,095	7,100,000
323100154	Woodinville	WA		12/12/2023	10.058	1,820,052	73,490	7,000,000
323100164	Gastonia	NC		12/20/2023	9.995	1		266,000
323100242	Gastonia	NC		12/20/2023	9.995	1		260,000
323100379	Woodinville	WA		12/12/2023	10.183	1,804,053	72,672	7,000,000
323100646	Woodinville	WA		11/28/2023	10.013	1,783,468	75,096	7,100,000
323100677	Woodinville	WA		11/28/2023	10.013	1,211,381	99,414	5,000,000
323100944	Woodinville	WA		11/28/2023	10.138	1,820,052	73,490	7,000,000
323100975	Woodinville	WA		11/28/2023	10.013	1,218,379	99,824	5,000,000
323100997	Woodinville	WA		12/12/2023	10.058	1,710,664	68,984	6,700,000
323110124	Seattle	WA		12/12/2023	9.745	711,620		1,250,000
323110165	Culver City	CA		12/20/2023	9.870	6,019,144	464,788	14,200,000
323110274	Portland	OR		12/20/2023	9.745	1,221,500		1,745,000
323110542	Damascus	OR		12/20/2023	9.995	487,570		3,786,000
323110651	Woodinville	WA		12/12/2023	10.183	1,866,594	75,868	7,200,000
323110719	Woodinville	WA		12/12/2023	10.183	1,698,415	68,575	6,700,000
323110803	Woodinville	WA		12/20/2023	10.183	1,260,879	51,422	5,000,000
3300002745	Teaneck	NJ		11/19/2021	6.100		29,769	612,500
3300002948	Jersey City	NJ		06/08/2021	7.700		166,975	886,900
3300002981	Spring Valley	NY		06/08/2021	9.200		159,341	1,029,000
3300003059	Jersey City	NJ		07/02/2021	7.200		23,089	281,750
3300003093	Philadelphia	PA		08/09/2021	6.950		16,618	203,350
3300003149	Westfield	NJ		07/02/2021	6.075		20,761	676,200
3300003152	Neptune	NJ		02/16/2022	7.500		185,967	1,504,300
3300003163	North Bergen	NJ		08/25/2021	5.950		9,915	208,250
3300003228	Emerson	NJ		02/16/2022	7.100		49,483	428,750
3300003271	Jersey City	NJ		12/10/2021	6.950		7,262	404,250
3300003308	Newark	NJ		10/07/2021	6.075		509	267,050
3300003320	Jersey City	NJ		11/01/2021	6.950		6,098	465,500
3300003322	Windermere	FL		11/01/2021	7.200		244,155	931,000
3300003325	Westfield	NJ		03/21/2022	7.450		16,106	465,500
3300003341	Jersey City	NJ		02/02/2022	5.825		169,070	715,400
3300003359	Union	NJ		05/26/2022	8.200		44,688	286,650
3300003387	Essex Fells	NJ		02/16/2022	8.200		68,289	1,127,000

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3300003460	Montclair	NJ		12/10/2021	7.450		131,085	717,850
3300003475	Scotch Plains	NJ		02/02/2022	6.950		105,715	514,500
3300003504	Chatham	NJ		12/29/2021	6.025		130,712	735,000
3300003547	Maplewood	NJ		03/03/2022	7.200		39,381	588,000
3300003587	Paramus	NJ		03/21/2022	7.450		159,015	808,500
3300003652	Montclair	NJ		03/31/2022	7.700		103,807	624,750
3300003667	Scotch Plains	NJ		05/17/2022	6.075		18,341	637,000
3300003677	Baltimore	MD		05/26/2022	6.350		6,610	529,200
3300003679	New Providence	NJ		05/26/2022	7.700		94,403	482,650
3300003693	Brooklyn	NY		03/31/2022	7.450		31,282	735,000
3300003734	Philadelphia	PA		06/23/2022	7.530		29,652	249,900
3300003758	Bridgewater	NJ		04/27/2022	7.450		50,507	335,650
3300003794	Bayonne	NJ		08/24/2022	6.736		4,562	333,200
3300003812	Hillside	NJ		07/07/2022	6.533		8,845	232,750
3300003876	Paterson	NJ		07/28/2022	6.368		28,396	230,300
3300003879	Summit	NJ		07/07/2022	8.033		59,910	634,550
3300003895	Los Angeles	CA		08/12/2022	7.210		67,125	1,793,400
3300003935	Hasbrouck Heights	NJ		08/24/2022	6.466		149,379	588,000
3300003979	Teaneck	NJ		10/28/2022	7.156		89,097	330,750
3300003988	Paramus	NJ		08/24/2022	6.916		109,811	539,000
3300004016	Paramus	NJ		11/10/2022	8.036		251,370	833,000
3300004021	Paramus	NJ		11/10/2022	8.036		266,406	857,500
3300004022	Paramus	NJ		11/10/2022	7.786		102,084	857,500
3300004025	East Orange	NJ		10/28/2022	7.181		21,506	196,000
3300004035	New Providence	NJ		10/13/2022	7.143		53,765	465,500
3300004057	West Caldwell	NJ		10/28/2022	7.181		21,460	355,250
3300004080	Wyckoff	NJ		10/28/2022	7.306		14,663	539,000
3300004115	North Bergen	NJ		12/02/2022	7.706		2,328	289,100
3300004156	Irvington	NJ		12/21/2022	7.763		22,358	196,000
3300004168	Paterson	NJ		01/19/2023	8.940	88,315	48,170	235,200
3300004172	Paterson	NJ		01/19/2023	9.440	83,986	26,524	237,650
3300004175	Chicago	IL		06/23/2023	9.960	43,292	49,809	179,340
3300004180	River Edge	NJ		12/21/2022	7.513		147,554	710,500
3300004196	Passaic	NJ		12/21/2022	8.388		48,803	227,850
3300004199	Spotswood	NJ		01/19/2023	8.940	43,292	152,219	367,500
3300004280	Paterson	NJ		01/19/2023	8.915	119,485	74,629	303,800
3300004284	Westwood	NJ		01/19/2023	8.940	200,007	15,054	330,750
3300004301	Harding	NJ		02/27/2023	9.125	432,915	319,193	2,401,000
3300004304	Hackettstown	NJ		03/08/2023	9.310	66,669	45,051	173,950
3300004307	Jersey City	NJ		02/16/2023	9.085	155,849	11,731	414,050
3300004308	Jersey City	NJ		02/16/2023	9.085	146,325	11,014	372,400
3300004326	Paramus	NJ		02/16/2023	8.995	187,885	121,114	906,500
3300004328	Carrollton	TX		05/03/2023	8.955	164,508	105,855	784,000
3300004329	Paramus	NJ		02/27/2023	9.150	171,001	318,565	882,000
3300004337	Paramus	NJ		04/05/2023	8.905	119,917	184,473	894,250
3300004338	Paramus	NJ		03/08/2023	9.160	145,459	312,313	906,500
3300004368	Jersey City	NJ		02/16/2023	9.210	64,937	4,888	245,000
3300004370	Newark	NJ		02/27/2023	9.150	90,912	45,945	205,800
3300004372	Irvington	NJ		04/05/2023	8.955	86,583	6,517	269,500
3300004377	Baltimore	MD		03/08/2023	9.285	118,186	40,410	247,450
3300004379	Miami	FL		02/27/2023	9.250	164,075	15,608	355,250
3300004394	River Edge	NJ		05/03/2023	8.885	167,971	161,603	676,200
3300004428	Township Of Hillside	NJ		05/03/2023	9.080	151,520	11,405	323,400
3300004434	Paramus	NJ		05/03/2023	8.885	178,794	216,602	784,000
3300004435	Paramus	NJ		04/05/2023	9.030	167,538	138,482	1,347,500

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3300004440	West Palm Beach	FL		05/03/2023	9.200	90,046	14,226	156,800
3300004468	Spring Valley	NY		06/09/2023	9.555	203,643	461,184	1,274,000
3300004472	Spring Valley	NY		06/09/2023	9.555	220,267	443,210	1,274,000
3300004497	Closter	NJ		06/09/2023	9.555	187,019	42,705	514,500
3300004505	Bloomfield	NJ		06/09/2023	9.555	157,581	54,687	367,500
3300004511	Sparta	NJ		06/09/2023	9.555	101,302	43,683	311,150
3300004517	Paramus	NJ		06/23/2023	9.645	160,611	72,837	1,078,000
3300004518	Paramus	NJ		06/23/2023	9.645	154,551	26,296	1,225,000
3300004523	Paramus	NJ		06/23/2023	9.645	136,801	98,835	1,176,000
3300004539	Paramus	NJ		06/23/2023	9.645	148,490	11,177	1,016,750
3300004540	Morristown	NJ		06/09/2023	9.555	370,142	38,194	882,000
3300004543	Spring Valley	NY		06/23/2023	9.645	162,343	35,448	1,200,500
3300004548	Miami	FL		08/24/2023	9.735	237,237	17,857	397,880
3300004550	Port Saint Lucie	FL		06/23/2023	9.645	219,488	16,521	367,500
3300004566	Brooklyn	NY		08/24/2023	9.735	259,749	135,926	1,335,250
3300004589	Kearny	NJ		08/24/2023	9.735	103,900	36,216	269,500
3300004599	Edison	NJ		08/24/2023	9.735	103,900	7,820	212,170
3300004602	Paramus	NJ		08/24/2023	9.735	227,280	151,730	931,000
3300004605	Hasbrouck Heights	NJ		08/24/2023	9.735	154,118	125,555	477,750
3300004608	Newark	NJ		10/10/2023	9.855	215,592	16,227	357,700
3300004631	Demarest	NJ		10/10/2023	9.835	432,915	32,585	3,773,000
3300004634	Brooklyn	NY		10/10/2023	9.835	235,506	53,663	561,050
3300004640	Paramus	NJ		10/10/2023	9.835	202,604	15,250	1,568,000
3300004649	Cresskill	NJ		11/27/2023	9.615	189,617	76,696	833,000
3300004679	Brooklyn	NY		10/10/2023	9.835	419,928	95,195	1,568,000
3300004683	Rahway	NJ		11/27/2023	9.695	54,114	4,073	367,500
3300004684	Pittsburgh	PA		10/10/2023	10.430	21,646	36,821	267,050
3300004686	Matawan	NJ		11/27/2023	9.615	227,280	17,107	369,950
3300004690	Spring Valley	NY		11/27/2023	9.720	135,502	10,199	1,470,000
3300004696	Philadelphia	PA		10/10/2023	9.930	69,266	38,264	178,850
3300004710	Philadelphia	PA		10/10/2023	9.930	69,266	5,214	416,500
3300004713	Colonia	NJ		10/10/2023	9.835	64,071	4,823	747,250
3300004714	Newark	NJ		10/10/2023	9.835	145,027	23,019	294,000
3300004716	Paterson	NJ		11/27/2023	9.820	80,522	16,348	208,250
3300004718	Union City	NJ		12/28/2023	9.515	95,674		551,250
3300004723	Hasbrouck Heights	NJ		12/28/2023	9.390	342,436		1,764,000
3300004726	South Euclid	OH		11/27/2023	9.695	36,798	35,820	109,270
3300004743	Lake Villa	IL		11/27/2023	9.820	61,690	14,186	169,050
3300004749	Hackensack	NJ		12/28/2023	9.390	342,003		635,040
3300004759	Panama City Beach	FL		12/28/2023	9.390	107,363		245,000
3310014535	Clovis	CA		11/29/2021	5.880		8,489	126,000
3310019670	Pittsburgh	PA		10/14/2021	7.163		1,100	43,500
3310024429	Philadelphia	PA		12/16/2021	7.722		20,683	145,500
3310025675	Triangle	VA		09/28/2021	6.788		10,364	193,350
3310025714	Scranton	PA		09/28/2021	7.038		3,543	58,500
3310025912	Hicksville	NY		11/12/2021	6.029		82,269	352,500
3310025963	Detroit	MI		12/16/2021	6.970		13,778	58,200
3310026012	Bridgehampton	NY		10/14/2021	6.667		11,191	1,050,000
3310026016	Kingston	NY		05/19/2022	6.050		5,940	57,000
3310026081	Franklin Square	NY		10/22/2021	5.840		10,755	205,650
3310026405	Mastic Beach	NY		11/18/2021	5.847		23,604	112,500
3310026446	Hamilton	OH		12/16/2021	7.227		13,875	63,000
3310026529	Washington	DC		10/22/2021	6.190		4,275	360,000
3310026661	Irvington	NJ		01/05/2022	6.550		6,935	135,000
3310026835	Hoboken	NJ		10/14/2021	6.163		18,974	585,000

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3310026954	Howard Beach	NY		11/12/2021	5.847		8,815	240,000
3310026975	Philadelphia	PA		10/22/2021	8.488		25,810	252,000
3310026986	Bergenfield	NJ		10/22/2021	5.980		10,790	198,000
3310027195	Paterson	NJ		11/12/2021	6.990		8,149	117,900
3310027370	Morganville	NJ		05/19/2022	6.490		16,959	205,500
3310027741	Lyons	IL		11/29/2021	6.190		20,843	105,000
3310027780	New Haven	CT		02/11/2022	5.441		4,232	112,500
3310027897	Marrero	LA		04/14/2022	6.060		22,854	69,600
3310028059	Livingston	NJ		11/29/2021	5.530		72,772	402,000
3310028362	Washington	DC		11/18/2021	6.190		29,849	345,000
3310028439	Chicago	IL		11/29/2021	6.190		6,237	109,500
3310028446	Barnegat	NJ		11/29/2021	7.050		2,923	96,000
3310028696	Philadelphia	PA		11/01/2022	8.960		52,348	198,000
3310028753	Philadelphia	PA		02/11/2022	6.050		11,533	66,000
3310028852	Salisbury	MD		01/11/2022	7.300		6,859	47,850
3310028956	Jersey City	NJ		01/05/2022	5.350		97,747	517,500
3310028961	Corona Del Mar	CA		01/05/2022	5.350		18,963	3,135,000
3310029044	Philadelphia	PA		12/16/2021	6.950		743	71,700
3310029094	Indianapolis	IN		01/11/2022	7.050		68,847	225,000
3310029275	Tulsa	OK		01/05/2022	6.520		2,343	97,500
3310029445	Atlanta	GA		12/16/2021	6.237		12,563	156,000
3310029597	Philadelphia	PA		02/07/2022	6.050		19,899	96,000
3310029979	Fair Oaks	CA		06/23/2022	5.665		160,818	402,000
3310030013	Auburn	NY		03/09/2022	6.550		4,863	30,600
3310030029	Perth Amboy	NJ		02/07/2022	7.050		11,462	162,300
3310030103	Montclair	NJ		04/01/2022	6.800		28,702	441,900
3310030111	Oak Park	IL		01/31/2022	6.800		53,912	360,000
3310030123	Montclair	NJ		03/17/2022	5.525		89,843	398,100
3310030452	Oakland	CA		02/25/2022	5.700		32,121	636,000
3310030464	Brooklyn	NY		02/07/2022	5.700		112,011	2,120,700
3310030534	Baltimore	MD		01/31/2022	7.050		14,404	130,800
3310030979	East Orange	NJ		02/18/2022	6.043		5,786	1,704,000
3310031086	Goshen	NY		01/31/2022	6.050		10,256	219,900
3310031089	Charlotte	NC		01/31/2022	7.550		48,393	255,000
3310031111	Vails Gate	NY		02/18/2022	5.350		8,943	103,500
3310031315	Parkland	FL		02/07/2022	5.700		25,548	777,900
3310031456	Chicago	IL		02/07/2022	6.050		4,204	75,000
3310031608	Irvington	NJ		03/09/2022	6.050		3,876	150,000
3310031691	Gibsonville	NC		02/11/2022	5.700		5,095	46,500
3310031721	Scotch Plains	NJ		02/07/2022	5.350		72,815	382,500
3310031890	Gary	IN		02/25/2022	6.190		6,094	80,400
3310031899	San Antonio	TX		02/25/2022	6.840		7,778	63,000
3310031925	Livingston	NJ		02/07/2022	6.043		43,439	379,500
3310032020	Miami	FL		02/25/2022	5.441		27,548	412,500
3310032088	Chicago	IL		02/11/2022	6.050		10,212	81,000
3310032221	Shirley	NY		03/09/2022	6.390		13,823	168,000
3310032244	Poughkeepsie	NY		03/17/2022	6.160		9,865	88,500
3310032293	Chicago	IL		03/09/2022	5.350		22,370	120,000
3310032429	Detroit	MI		03/09/2022	6.190		8,070	97,500
3310032442	Santa Clara	CA		04/08/2022	5.616		94,946	709,500
3310032474	Chattanooga	TN		04/01/2022	7.050		36,788	108,000
3310032565	Livingston	NJ		04/20/2022	5.700		78,334	450,000
3310032579	Cleveland	OH		06/15/2022	6.060		6,380	47,400
3310032675	New Orleans	LA		03/09/2022	6.060		8,836	390,000
3310032856	Louisburg	NC		11/01/2022	7.500		69,659	120,000

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3310032899	Charlotte	NC		03/09/2022	7.300		104,227	390,000
3310032909	Camden	NJ		05/19/2022	6.160		553	40,500
3310032948	Pottstown	PA		04/29/2022	7.800		7,749	82,500
3310032951	Caldwell	NJ		07/07/2022	5.686		99,347	465,000
3310032988	Livingston	NJ		06/15/2022	5.875		56,237	427,500
3310033067	Philadelphia	PA		03/17/2022	8.134		18,896	210,000
3310033076	Ewing Township	NJ		04/01/2022	6.920		16,587	97,500
3310033150	Encino	CA		03/22/2022	5.700		13,365	960,000
3310033176	Streetsboro	OH		03/17/2022	7.300		7,449	51,900
3310033286	Chicago	IL		03/17/2022	5.700		3,282	142,500
3310033335	Tehachapi	CA		04/29/2022	6.550		16,693	156,000
3310033523	Philadelphia	PA		03/22/2022	6.780		4,005	148,500
3310033552	Pomona	NY		04/01/2022	5.700		9,131	277,500
3310033608	Chicago	IL		06/07/2022	6.050		18,675	163,500
3310033662	Philadelphia	PA		10/12/2022	7.550		84,318	234,000
3310033664	Catskill	NY		06/29/2022	6.043		13,243	138,000
3310033734	Chicago	IL		04/01/2022	6.760		6,950	102,000
3310033754	Trenton	NJ		08/08/2022	8.330		11,553	69,000
3310033789	Chicago	IL		04/29/2022	6.650		18,132	75,000
3310033903	Cranford	NJ		04/01/2022	6.490		7,722	267,000
3310033937	Livingston	NJ		04/01/2022	5.525		134,393	585,000
3310034073	Chicago	IL		04/08/2022	6.650		61,175	120,000
3310034078	Milford	DE		04/08/2022	6.800		130,383	270,000
3310034128	Highland Park	NJ		03/22/2022	6.490		11,716	186,000
3310034194	Mahwah	NJ		06/15/2022	6.050		21,010	269,400
3310034215	Detroit	MI		04/01/2022	6.480		1,040	25,500
3310034263	Deer Park	NY		06/29/2022	5.700		28,943	180,000
3310034279	Canton	GA		04/01/2022	6.320		17,869	237,000
3310034294	Detroit	MI		04/20/2022	6.480		3,240	39,000
3310034346	Philadelphia	PA		06/15/2022	6.800		2,026	72,000
3310034388	Chicago	IL		04/01/2022	6.690		17,990	138,000
3310034440	Detroit	MI		04/29/2022	5.875		4,939	75,000
3310034482	Indianapolis	IN		06/15/2022	5.700		9,333	69,000
3310034501	East Lansing	MI		04/29/2022	6.330		20,632	129,000
3310034568	Massapequa	NY		04/14/2022	5.966		27,753	276,000
3310034606	Branchville	NJ		08/16/2022	6.690		34,958	124,200
3310034671	Newburgh	NY		05/19/2022	6.050		34,363	142,500
3310034734	Brooklyn	NY		06/07/2022	6.950		39,623	1,230,000
3310034827	Philadelphia	PA		05/19/2022	7.050		3,825	45,300
3310034858	Staten Island	NY		06/08/2023	8.841	93,429	30,888	207,000
3310035012	Chicago	IL		06/15/2022	5.875		11,933	123,000
3310035029	Philadelphia	PA		06/15/2022	7.300		3,408	68,700
3310035135	Markham	IL		05/19/2022	6.690		6,014	57,000
3310035169	Hicksville	NY		06/15/2022	5.700		98,093	390,000
3310035215	Livingston	NJ		06/23/2022	6.015		143,213	495,000
3310035223	Newark	NJ		05/19/2022	6.550		5,628	101,700
3310035277	Moundville	AL		05/19/2022	7.550		2,735	46,500
3310035292	Chicago	IL		04/29/2022	6.690		17,006	114,000
3310035296	Chicago	IL		05/19/2022	6.690		5,736	66,000
3310035449	Paterson	NJ		08/01/2022	7.300		22,290	126,900
3310035527	Farmingdale	NY		06/07/2022	6.050		9,515	243,000
3310035619	Philadelphia	PA		05/19/2022	7.550		12,593	67,500
3310035768	Bronx	NY		06/29/2022	5.868		59,896	355,500
3310035783	Chicago	IL		06/29/2022	6.920		19,632	95,100
3310035798	Plattekill	NY		06/07/2022	5.889		23,562	157,500

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3310035821	Plattekill	NY		06/07/2022	5.889		34,364	162,000
3310035822	Plattekill	NY		06/07/2022	5.889		1,785	156,000
3310035833	West New York	NJ		06/15/2022	6.290		17,954	228,000
3310035904	Philadelphia	PA		06/07/2022	7.290		6,325	65,400
3310035927	Port Jervis	NY		06/07/2022	7.020		4,664	100,500
3310035933	Milford	PA		08/08/2022	7.020		28,624	111,000
3310035986	Livingston	NJ		06/07/2022	6.050		4,310	393,900
3310036020	Houston	TX		07/07/2022	6.050		47,754	125,400
3310036021	Houston	TX		07/07/2022	6.050		46,789	125,400
3310036026	Livingston	NJ		06/15/2022	6.450		163,350	495,000
3310036068	St. Louis	MO		06/23/2022	6.015		9,034	90,000
3310036096	Big Spring	TX		06/23/2022	7.050		16,431	51,600
3310036141	Dayton	OH		05/19/2022	6.760		6,332	55,500
3310036200	Garden City	GA		06/15/2022	7.800		6,577	75,000
3310036230	Brooklyn	NY		07/07/2022	6.043		104,574	720,000
3310036235	Chicago	IL		08/01/2022	7.050		20,794	201,000
3310036275	Boca Raton	FL		07/07/2022	6.550		450,451	1,650,000
3310036327	Los Angeles	CA		06/29/2022	6.050		85,628	933,900
3310036361	New Providence	NJ		06/07/2022	6.540		19,305	187,500
3310036380	Waterbury	CT		06/07/2022	6.220		6,779	104,100
3310036382	Lake Ariel	PA		08/01/2022	7.550		27,458	95,700
3310036392	Clark	NJ		06/29/2022	6.730		8,242	189,000
3310036397	Jackson	GA		06/15/2022	6.550		6,280	108,600
3310036402	Hartford	CT		06/29/2022	7.070		28,610	292,500
3310036408	Chicago Heights	IL		06/23/2022	7.060		13,009	63,900
3310036425	Seaside Heights	NJ		09/08/2022	7.500		6,683	165,000
3310036447	St. Albans	NY		06/07/2022	6.550		99,347	369,000
3310036459	New Orleans	LA		06/07/2022	6.015		2,257	115,500
3310036471	Papaikou	HI		06/15/2022	6.270		13,107	127,500
3310036489	Oneonta	NY		10/19/2022	8.484		7,432	38,400
3310036527	Philadelphia	PA		06/29/2022	6.300		1,806	863,700
3310036545	Livingston	NJ		06/29/2022	5.686		66,498	393,000
3310036550	Hazlet	NJ		08/16/2022	7.050		11,212	150,300
3310036577	Jersey City	NJ		06/23/2022	6.043		105,540	493,500
3310036598	Clanton	AL		07/14/2022	6.720		8,538	43,200
3310036609	Seekonk	MA		06/15/2022	7.030		36,308	187,500
3310036629	Philadelphia	PA		06/15/2022	6.570		17,185	72,000
3310036676	Huntington Station	NY		09/28/2022	7.800		22,275	360,000
3310036686	Irvington	NJ		06/15/2022	6.220		14,909	135,000
3310036731	Orange	NJ		06/15/2022	7.090		3,568	250,500
3310036752	Jersey City	NJ		08/08/2022	7.040		79,904	693,000
3310036813	Atlanta	GA		08/16/2022	6.800		23,871	150,000
3310036819	Baltimore	MD		06/07/2022	7.090		7,228	73,050
3310036861	Chicago	IL		06/07/2022	6.570		7,128	87,000
3310036867	Irvington	NJ		06/15/2022	6.050		2,905	160,200
3310036898	Dover	MA		07/14/2022	6.050		70,389	480,000
3310036899	Los Angeles	CA		06/29/2022	6.043		175,106	870,000
3310036904	Livingston	NJ		07/14/2022	7.050		122,750	399,000
3310036918	Chicago	IL		08/16/2022	8.330		12,326	103,500
3310036926	Cleveland Heights	OH		06/15/2022	6.670		8,613	86,400
3310036927	Fitchburg	MA		06/15/2022	6.460		5,698	106,500
3310036932	Hudson	NY		07/07/2022	6.550		8,320	72,000
3310036940	Montclair	NJ		06/15/2022	6.800		1,871	262,500
3310036942	Detroit	MI		07/14/2022	6.630		14,315	69,000
3310036958	Bergenfield	NJ		06/15/2022	6.630		7,485	198,600

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3310036992	East Meadow	NY		06/29/2022	6.770		9,942	217,500
3310037003	Jersey City	NJ		06/29/2022	6.043		53,805	493,500
3310037021	Hillside	NJ		07/14/2022	6.550		4,232	196,500
3310037029	Jamaica	NY		07/25/2022	6.450		111,375	390,000
3310037040	Township Of Marlboro	NJ		08/26/2022	7.500		124,176	372,000
3310037051	Mamaroneck	NY		08/26/2022	7.050		31,598	289,500
3310037054	Clinton Township	NJ		06/29/2022	6.750		13,486	138,000
3310037060	Bayonet Point	FL		06/15/2022	6.670		10,989	120,000
3310037103	Manhasset	NY		07/07/2022	7.170		70,538	615,000
3310037174	East Orange	NJ		06/15/2022	6.710		26,819	144,300
3310037193	East Stroudsburg	PA		06/15/2022	6.050		7,484	153,000
3310037195	Bellevue	WA		07/07/2022	6.300		125,458	960,000
3310037200	Avondale	LA		09/28/2022	7.170		13,376	53,100
3310037221	Anderson	SC		08/16/2022	6.920		37,014	140,100
3310037231	Woodbury	NY		08/16/2022	6.300		85,801	491,100
3310037255	Chicago	IL		06/29/2022	6.750		62,641	182,550
3310037285	Detroit	MI		07/25/2022	7.000		1,434	64,500
3310037308	Houston	TX		07/07/2022	6.050		20,597	129,000
3310037314	Union Beach	NJ		06/15/2022	6.710		7,449	159,000
3310037337	Lindenhurst	NY		07/14/2022	6.300		784	187,500
3310037380	Catskill	NY		09/08/2022	7.500		30,064	144,900
3310037382	Monticello	NY		09/28/2022	7.500		32,133	85,800
3310037400	Chicago Heights	IL		06/23/2022	6.920		3,649	50,400
3310037405	Rancho Mirage	CA		06/23/2022	5.700		32,447	382,500
3310037408	Fort Washington	MD		06/15/2022	7.550		20,360	135,600
3310037412	Brooklyn	NY		08/26/2022	6.043		253,665	1,470,000
3310037497	Philadelphia	PA		06/23/2022	7.650		12,590	105,000
3310037504	Chicago	IL		08/08/2022	6.920		5,411	78,000
3310037505	Calumet City	IL		08/01/2022	8.750		9,333	64,950
3310037520	Gary	IN		09/08/2022	7.170		9,801	31,500
3310037521	Pine Beach	NJ		08/08/2022	7.550		23,485	148,500
3310037543	Chicago	IL		06/23/2022	6.920		4,901	90,000
3310037558	Chicago	IL		07/14/2022	6.920		5,935	103,500
3310037567	Coral Gables	FL		06/29/2022	6.460		42,418	376,500
3310037570	Victor	ID		09/28/2022	7.500		165,769	810,000
3310037586	Rochester	NY		07/07/2022	7.580		7,642	54,900
3310037594	Dania Beach	FL		06/29/2022	6.720		5,740	192,000
3310037603	Winter Park	FL		07/07/2022	6.008		197,755	825,000
3310037631	Honolulu	HI		07/07/2022	6.043		21,607	465,000
3310037702	Newark	NJ		07/14/2022	6.720		4,039	97,500
3310037705	Newark	NJ		07/14/2022	6.720		5,146	135,000
3310037716	Saint Louis	MO		08/01/2022	8.050		45,072	123,000
3310037718	Jersey City	NJ		08/01/2022	7.050		91,109	454,500
3310037724	Jersey City	NJ		06/29/2022	5.980		64,954	294,000
3310037769	Chicago	IL		06/23/2022	6.720		16,748	75,000
3310037782	Suitland	MD		08/01/2022	7.050		22,783	159,000
3310037825	East Orange	NJ		06/29/2022	5.693		8,007	177,000
3310037832	Pittsburgh	PA		07/14/2022	6.720		23,507	61,800
3310037833	Duquesne	PA		06/29/2022	6.720		6,448	182,226
3310037835	Miami	FL		07/14/2022	6.500		40,095	465,000
3310037848	Franklinville	NJ		11/10/2022	7.500		20,567	75,000
3310037866	Philadelphia	PA		07/25/2022	7.050		6,044	187,500
3310037869	Trenton	NJ		07/14/2022	7.550		28,675	358,500
3310037890	Levittown	NY		09/21/2022	6.450		61,212	298,500
3310037893	Elkridge	MD		07/25/2022	6.750		45,127	192,000

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3310037926	Muskegon	MI		08/08/2022	7.550		6,216	60,300
3310037933	Jersey City	NJ		07/25/2022	7.050		178,646	526,200
3310037934	Brooklyn	NY		06/29/2022	6.450		67,885	735,000
3310037945	Newark	NJ		09/08/2022	6.920		39,786	123,900
3310037946	Brooklyn	NY		07/07/2022	6.015		26,136	600,000
3310037950	Browns Mills	NJ		07/14/2022	7.050		3,716	68,100
3310037986	Belleville	NJ		06/29/2022	6.920		11,308	174,000
3310037993	Miami Gardens	FL		08/16/2022	7.500		11,516	144,600
3310037997	Newark	NJ		08/08/2022	8.295		21,616	175,500
3310038001	Jacksonville	FL		08/08/2022	7.550		10,258	108,000
3310038013	Plainfield	NJ		07/14/2022	6.820		5,682	120,000
3310038027	Indianapolis	IN		07/14/2022	6.460		20,798	110,700
3310038029	Union City	NJ		06/23/2022	5.686		29,700	244,500
3310038051	Maywood	IL		07/25/2022	7.040		15,386	108,000
3310038083	Chicago	IL		07/14/2022	7.030		26,188	105,000
3310038123	Haverford	PA		06/29/2022	6.820		1,495	115,800
3310038127	Plainfield	NJ		07/14/2022	6.750		7,250	126,000
3310038130	Chicago	IL		07/07/2022	7.170		24,324	78,000
3310038131	Central Valley	NY		09/28/2022	8.050		55,686	171,000
3310038173	Rochelle Park	NJ		08/16/2022	7.990		39,066	235,200
3310038181	Pahoa	HI		11/01/2022	8.400		9,837	72,000
3310038189	Philadelphia	PA		07/14/2022	6.720		5,070	66,000
3310038191	New Orleans	LA		07/25/2022	6.770		9,768	120,900
3310038223	New Hyde Park	NY		08/08/2022	6.920		98,069	405,000
3310038235	Chicago	IL		08/16/2022	8.330		8,702	93,000
3310038248	Newark	NJ		07/25/2022	6.690		45,953	187,500
3310038249	Newark	NJ		07/25/2022	6.690		20,484	187,500
3310038254	Philadelphia	PA		08/08/2022	7.300		11,548	73,800
3310038256	Los Angeles	CA		07/07/2022	6.300		18,488	505,800
3310038268	Monroe	NY		08/08/2022	7.500		30,002	192,000
3310038310	St. Louis	MO		08/16/2022	6.670		7,915	33,000
3310038312	Hampton Bays	NY		07/14/2022	7.030		65,690	302,100
3310038316	Parsippany	NJ		09/21/2022	6.720		18,418	202,500
3310038331	Livingston	NJ		10/19/2022	8.358		164,107	468,000
3310038339	Pittsburgh	PA		07/14/2022	7.420		6,666	75,000
3310038342	Joshua Tree	CA		08/26/2022	7.450		126,794	295,500
3310038359	Augusta	GA		07/25/2022	9.450		13,032	45,900
3310038421	Chicago	IL		07/25/2022	6.920		14,122	94,500
3310038434	Chicago	IL		09/08/2022	8.040		31,076	103,500
3310038444	Palm Coast	FL		08/01/2022	8.050		23,916	131,100
3310038468	Royal Oak	MI		07/14/2022	8.050		15,317	190,500
3310038473	Milwaukee	WI		07/14/2022	6.300		13,847	116,400
3310038476	Jersey City	NJ		07/25/2022	5.700		42,026	1,222,500
3310038505	Chicago	IL		08/08/2022	7.320		12,741	90,000
3310038511	Miami Shores	FL		08/08/2022	6.900		28,236	1,500,000
3310038518	Montclair	NJ		07/14/2022	6.710		109,261	675,000
3310038531	Albany	NY		07/25/2022	6.940		21,127	123,000
3310038539	Houston	TX		08/08/2022	6.550		13,588	390,000
3310038589	Chicago	IL		08/26/2022	8.519		28,369	120,000
3310038594	Brooklyn	NY		07/25/2022	7.270		145,278	750,000
3310038595	City Of Orange	NJ		07/14/2022	7.050		24,109	196,650
3310038602	Holland	MI		08/08/2022	8.519		19,224	131,700
3310038634	Palm Coast	FL		08/08/2022	8.050		27,317	129,000
3310038637	Palm Coast	FL		08/08/2022	8.050		32,789	124,500
3310038638	Palm Coast	FL		08/08/2022	8.050		30,871	129,000

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3310038643	Chicago	IL		08/01/2022	7.220		1,565	90,000
3310038655	Irvington	NJ		08/08/2022	7.950		20,018	84,000
3310038662	Anderson	SC		08/08/2022	8.050		2,315	43,500
3310038665	Milwaukee	WI		07/14/2022	7.220		30,757	244,500
3310038671	Palm Desert	CA		07/14/2022	6.300		58,550	511,500
3310038672	Philadelphia	PA		09/21/2022	8.169		26,448	96,000
3310038680	Thiells	NY		07/07/2022	6.540		23,559	186,000
3310038703	Bronx	NY		09/21/2022	8.330		15,627	219,000
3310038704	Chicago	IL		10/12/2022	8.330		3,445	84,000
3310038724	Lincolnshire	IL		08/16/2022	7.550		19,599	353,100
3310038749	Levittown	NY		09/08/2022	7.050		28,234	292,500
3310038773	Orlando	FL		07/14/2022	7.000		18,355	111,000
3310038774	Brooklyn	NY		08/08/2022	7.270		4,312	438,000
3310038777	Tampa	FL		08/01/2022	7.950		1,365	139,500
3310038781	Detroit	MI		08/26/2022	8.400		6,267	48,000
3310038790	Monroe	NY		07/14/2022	7.270		66,961	600,000
3310038823	Jersey City	NJ		08/01/2022	7.000		70,686	549,000
3310038825	East Patchogue	NY		06/29/2023	7.940	75,319		147,000
3310038838	Philadelphia	PA		07/14/2022	8.484		10,395	82,200
3310038840	Washington	DC		07/14/2022	7.720		5,239	140,400
3310038852	New Vienna	OH		09/08/2022	8.330		17,071	67,500
3310038853	Kenmore	NY		10/12/2022	7.500		446	72,000
3310038860	Brooklyn	NY		08/08/2022	7.040		14,853	432,000
3310038880	New Port Richey	FL		08/26/2022	7.000		48,455	120,000
3310038888	Sanford	FL		07/25/2022	7.800		14,944	88,500
3310038908	Livingston	NJ		09/08/2022	7.500		103,908	362,100
3310038940	Floral Park	NY		08/16/2022	7.050		8,592	249,600
3310038947	Ossining	NY		08/01/2022	7.000		33,413	180,000
3310038951	Rahway	NJ		07/14/2022	7.040		7,871	103,500
3310038970	Chester	NJ		08/01/2022	7.930		47,787	221,400
3310038982	Bronx	NY		08/16/2022	8.169		11,286	195,000
3310039015	Shaker Heights	OH		08/08/2022	8.540		6,222	133,500
3310039035	Cape Coral	FL		09/21/2022	8.330		23,643	402,000
3310039036	Hilton Head Island	SC		09/21/2022	7.300		230,854	679,770
3310039040	Trenton	NJ		09/08/2022	8.169		238	51,900
3310039083	Babylon	NY		07/14/2022	7.050		19,602	231,000
3310039093	Woodmere	NY		08/01/2022	7.050		72,404	687,000
3310039121	Houston	TX		08/08/2022	7.040		76,757	420,000
3310039137	Waterbury	CT		08/01/2022	7.930		4,915	117,000
3310039142	Nyack	NY		08/16/2022	7.950		17,790	198,000
3310039147	Smith River	CA		08/01/2022	7.550		25,989	90,000
3310039149	Scranton	PA		08/16/2022	8.000		13,330	192,000
3310039152	Newark	NJ		08/16/2022	8.519		7,596	87,600
3310039160	Weiser	ID		08/01/2022	7.770		14,627	92,700
3310039162	Washington	DC		08/08/2022	8.337		15,414	132,000
3310039179	Roosevelt	NY		08/16/2022	7.040		16,157	180,600
3310039205	Westminster	MD		08/16/2022	7.550		41,071	186,000
3310039219	Trenton	NJ		09/28/2022	8.337		9,505	103,500
3310039226	Washington	DC		08/01/2022	8.519		18,004	151,500
3310039239	Philadelphia	PA		08/01/2022	7.550		846	85,500
3310039244	Plainview	NY		09/08/2022	7.500		26,403	405,000
3310039263	Pecos	TX		10/19/2022	8.743		30,782	111,300
3310039272	Belleville	IL		09/08/2022	8.050		10,554	41,700
3310039278	Baldwin	NY		08/08/2022	7.500		13,799	174,000
3310039307	Chicago	IL		08/08/2022	7.990		12,385	91,500

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3310039310	Chicago	IL		08/16/2022	7.550		4,455	75,000
3310039319	Wilmerding	PA		08/16/2022	7.550		1,426	27,000
3310039336	Atlanta	GA		08/16/2022	8.330		115,100	660,000
3310039357	West Babylon	NY		08/16/2022	7.550		2,641	163,050
3310039359	Trenton	NJ		09/08/2022	8.512		11,821	58,500
3310039384	Chattanooga	TN		08/16/2022	8.330		39,044	76,500
3310039407	Manville	NJ		09/28/2022	8.484		31,207	126,000
3310039437	Louisburg	NC		11/10/2022	7.500		40,542	119,400
3310039475	Glen Ridge	NJ		08/08/2022	8.519		35,688	490,500
3310039494	Boca Raton	FL		08/01/2022	7.500		7,204	112,500
3310039505	Chicago	IL		08/16/2022	7.500		22,661	102,900
3310039506	Chicago	IL		09/08/2022	8.589		33,013	195,000
3310039520	Livingston	NJ		09/08/2022	7.500		63,558	435,000
3310039567	East Orange	NJ		08/16/2022	7.550		14,271	141,000
3310039575	Whitehouse	TX		09/08/2022	8.330		5,280	73,500
3310039576	Framingham	MA		08/08/2022	7.500		15,679	210,000
3310039605	Mebane	NC		08/16/2022	7.990		7,976	78,000
3310039607	Philadelphia	PA		08/01/2022	8.589		10,605	71,400
3310039613	Copiague	NY		09/21/2022	8.000		11,963	179,700
3310039621	New Orleans	LA		08/26/2022	8.659		1,349	57,000
3310039627	Wharton	NJ		08/08/2022	8.484		15,616	180,000
3310039663	New Orleans	LA		08/08/2022	7.050		22,450	330,000
3310039678	St. Albans	NY		08/16/2022	7.500		2,138	232,500
3310039722	Detroit	MI		09/21/2022	8.330		7,684	105,000
3310039734	Rancho Mirage	CA		08/16/2022	7.550		37,661	375,000
3310039740	Hempstead	NY		08/26/2022	8.330		19,602	255,000
3310039746	Metuchen	NJ		11/10/2022	8.040		60,309	229,800
3310039765	Toms River	NJ		11/01/2022	8.645		7,407	96,000
3310039784	Deltona	FL		08/16/2022	8.330		1,138	81,000
3310039798	Jersey City	NJ		08/26/2022	8.000		42,240	308,700
3310039805	Woodbridge Township	NJ		08/16/2022	8.330		20,304	151,500
3310039812	Coshocton	OH		08/16/2022	8.050		7,202	52,500
3310039842	Louisa	VA		08/16/2022	8.330		14,850	87,000
3310039851	Staten Island	NY		10/19/2022	7.800		16,446	171,000
3310039874	Chicago	IL		08/08/2022	8.659		13,386	72,300
3310039878	Hillside	NJ		08/08/2022	8.169		14,220	174,000
3310039892	Los Angeles	CA		08/16/2022	7.500		38,693	765,000
3310039899	Cambridge	MA		08/08/2022	8.330		188,447	2,182,500
3310039911	Detroit	MI		10/12/2022	8.330		750	42,900
3310039965	Chicago	IL		10/12/2022	8.330		8,123	69,000
3310039971	Chicago	IL		08/16/2022	8.519		10,633	79,500
3310039984	Levittown	NY		08/08/2022	7.500		72,364	271,350
3310039989	Chicago	IL		08/26/2022	8.554		4,349	100,500
3310039991	Philadelphia	PA		09/28/2022	8.519		13,916	67,500
3310040009	Chicago	IL		09/08/2022	8.330		25,859	81,000
3310040012	St. Louis	MO		09/08/2022	8.519		16,128	51,600
3310040036	Brooklyn	NY		08/16/2022	8.589		5,356	249,000
3310040037	Hammonton	NJ		10/19/2022	8.673		15,370	63,000
3310040047	Vineland	NJ		08/08/2022	8.554		15,013	84,000
3310040049	Las Vegas	NV		10/12/2022	8.589		2,079	139,500
3310040063	Philadelphia	PA		08/16/2022	8.484		16,599	61,500
3310040078	Newark	NJ		08/08/2022	7.500		7,841	181,500
3310040088	Reading	PA		08/16/2022	8.050		6,069	227,400
3310040100	Hanover	MA		09/08/2022	7.990		31,792	190,200
3310040112	Scotch Plains	NJ		09/08/2022	8.330		82,091	552,000

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3310040129	Califon	NJ		10/19/2022	8.330		8,137	150,000
3310040130	Jersey City	NJ		08/16/2022	7.550		170,419	524,400
3310040144	Mobile	AL		08/16/2022	8.337		3,376	73,800
3310040146	Mobile	AL		09/21/2022	8.337		11,909	78,600
3310040193	Forsyth	GA		09/21/2022	7.550		33,375	286,500
3310040200	Forsyth	GA		09/21/2022	7.550		13,845	294,000
3310040225	Philadelphia	PA		09/08/2022	7.550		734	75,000
3310040226	Philadelphia	PA		09/08/2022	7.550		7,930	66,000
3310040227	Darby	PA		09/08/2022	7.550		13,573	48,000
3310040228	Gary	IN		09/08/2022	8.925		16,790	58,500
3310040269	St. Petersburg	FL		09/08/2022	7.550		10,454	213,000
3310040273	Easton	PA		10/12/2022	8.330		4,069	129,000
3310040278	Phillipsburg	NJ		11/10/2022	8.330		23,760	109,500
3310040291	Jacksonville	FL		08/16/2022	8.589		1,136	142,500
3310040341	Forsyth	GA		09/21/2022	7.550		20,138	282,000
3310040363	Midwest City	OK		10/12/2022	8.575		3,139	39,750
3310040368	Deptford	NJ		08/26/2022	7.550		14,513	90,000
3310040384	Forsyth	GA		10/12/2022	7.550		26,155	237,000
3310040387	Forsyth	GA		10/12/2022	7.550		25,349	282,000
3310040460	West Nyack	NY		09/21/2022	7.500		15,399	168,000
3310040467	Riverdale	IL		09/28/2022	8.330		3,935	45,900
3310040472	Hartford	CT		09/08/2022	8.169		16,736	75,900
3310040479	Houston	TX		08/26/2022	8.050		86,056	435,000
3310040482	East Chicago	IN		09/21/2022	8.330		3,069	58,500
3310040504	Allendale	NJ		10/12/2022	7.550		27,918	239,700
3310040508	Woodruff	SC		09/08/2022	8.589		19,216	48,600
3310040509	Pacolet	SC		09/08/2022	8.589		19,788	47,400
3310040525	New Britain	CT		09/08/2022	7.500		13,514	63,000
3310040531	Saddle Brook	NJ		10/12/2022	7.500		45,586	240,300
3310040550	Columbia	SC		09/21/2022	8.330		9,208	35,310
3310040552	Plainfield	NJ		08/26/2022	8.330		2,444	126,000
3310040554	Brooklyn	NY		09/08/2022	7.550		59,400	990,000
3310040558	Bowdon	GA		09/28/2022	8.519		20,582	66,000
3310040561	Honolulu	HI		08/26/2022	7.500		17,768	450,000
3310040609	Little Falls	NJ		10/19/2022	8.484		22,579	171,000
3310040667	Catskill	NY		08/26/2022	7.800		9,768	127,500
3310040680	Suffolk	VA		09/21/2022	8.000		13,444	82,200
3310040738	Detroit	MI		09/21/2022	8.589		1,663	45,000
3310040747	Baltimore	MD		09/28/2022	8.330		13,186	78,000
3310040764	Salem	NJ		09/21/2022	8.330		23,864	58,500
3310040770	Chicago	IL		09/08/2022	8.330		20,192	96,000
3310040780	Millville	NJ		09/21/2022	7.550		19,008	39,000
3310040791	Westbury	NY		10/12/2022	8.000		60,620	390,000
3310040801	Atlanta	GA		09/21/2022	7.500		40,461	135,600
3310040804	Egg Harbor Township	NJ		09/08/2022	8.330		20,986	127,500
3310040806	Allenhurst	NJ		04/19/2023	8.050	171,518	20,168	1,620,000
3310040819	Baton Rouge	LA		09/08/2022	7.550		10,195	82,052
3310040821	Lansing	MI		09/08/2022	8.659		11,028	54,000
3310040831	Wyandanch	NY		08/26/2022	7.550		5,821	220,800
3310040851	Pitman	NJ		09/21/2022	7.550		16,247	75,000
3310040854	Chicago	IL		10/12/2022	8.169		20,642	138,000
3310040855	Woodbury	NJ		09/21/2022	7.550		21,978	78,000
3310040864	Browns Mills	NJ		11/01/2022	8.020		12,125	64,500
3310040871	Chicago	IL		09/08/2022	8.589		27,914	93,600
3310040876	New Orleans	LA		09/21/2022	8.743		3,831	108,900

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3310040901	Pittston	PA		09/21/2022	8.330		15,088	72,900
3310040931	San Antonio	TX		09/28/2022	8.330		81,459	360,000
3310040939	Chicago	IL		10/19/2022	8.040		7,663	190,500
3310040949	Plainfield	NJ		10/19/2022	8.330		21,681	189,000
3310040962	West Orange	NJ		09/08/2022	8.519		1,530	115,500
3310040973	Red Bank	NJ		09/21/2022	7.550		34,102	156,000
3310040982	Gary	IN		09/28/2022	8.659		7,018	46,800
3310041001	Detroit	MI		09/08/2022	8.659		17,575	69,000
3310041003	Baltimore	MD		09/21/2022	8.169		13,801	73,500
3310041006	Middletown	NY		10/12/2022	8.519		69,240	225,000
3310041014	Irvington	NJ		10/19/2022	8.330		30,790	210,000
3310041027	Millville	NJ		10/12/2022	7.550		21,383	72,900
3310041036	Patchogue	NY		10/12/2022	8.337		2,954	135,000
3310041127	Plainfield	NJ		10/12/2022	8.330		1,235	123,000
3310041131	Baltimore	MD		10/12/2022	8.659		23,255	118,500
3310041146	Carmel Hamlet	NY		11/01/2022	8.330		10,511	115,500
3310041154	Clearwater	FL		09/21/2022	7.500		55,344	136,500
3310041163	Clearwater	FL		09/21/2022	7.500		49,430	136,500
3310041178	Chicago	IL		10/19/2022	8.792		38,031	193,500
3310041196	Brooklyn	NY		10/12/2022	8.519		13,072	229,500
3310041211	Sicklerville	NJ		10/12/2022	7.550		21,469	112,500
3310041218	Long Branch	NJ		09/28/2022	8.050		218,592	600,000
3310041229	Philadelphia	PA		10/19/2022	7.550		15,986	61,500
3310041233	Livingston	NJ		10/12/2022	7.800		167,612	540,000
3310041235	Bedford	IN		11/01/2022	8.239		13,099	55,500
3310041269	Cincinnati	OH		10/12/2022	8.330		21,130	118,500
3310041284	Westwego	LA		09/21/2022	8.040		14,999	67,500
3310041285	Bellmore	NY		09/08/2022	8.337		20,137	254,100
3310041299	Chicago	IL		09/21/2022	8.659		30,591	100,500
3310041300	Atlantic City	NJ		11/01/2022	8.519		6,697	51,000
3310041305	Pennsville	NJ		10/12/2022	7.550		16,482	82,500
3310041320	Hazel Crest	IL		09/21/2022	8.519		11,361	84,000
3310041335	Salem	NJ		10/19/2022	8.050		12,956	296,700
3310041344	Dayton	OH		11/10/2022	8.519		12,397	69,000
3310041351	Hempstead	NY		09/28/2022	7.550		8,019	219,000
3310041366	Greenwood Lake	NY		10/12/2022	8.330		59,400	264,000
3310041369	Oakland	NJ		11/01/2022	8.337		6,155	120,000
3310041403	University Heights	OH		09/21/2022	8.330		16,929	88,500
3310041405	West Orange	NJ		09/08/2022	8.000		1,253	228,000
3310041412	Malverne	NY		10/12/2022	7.550		14,552	199,500
3310041427	Vineland	NJ		10/12/2022	7.550		23,653	101,100
3310041442	Detroit	MI		09/21/2022	8.519		11,328	42,000
3310041457	Sun City Center	FL		09/08/2022	8.330		5,421	102,000
3310041458	Sun City Center	FL		09/08/2022	8.330		1,992	102,000
3310041459	Philadelphia	PA		10/12/2022	8.659		8,613	108,000
3310041469	Brooklyn	NY		09/28/2022	8.750		10,291	405,000
3310041474	San Antonio	TX		11/01/2022	8.330		12,205	93,000
3310041482	Willingboro	NJ		09/21/2022	8.484		8,514	117,300
3310041520	Chicago	IL		10/19/2022	8.337		15,167	106,500
3310041534	North Hollywood	CA		09/21/2022	7.800		46,131	635,700
3310041538	Jersey City	NJ		09/28/2022	7.990		142,412	777,000
3310041546	Park Forest	IL		09/21/2022	8.519		15,035	61,200
3310041547	Chicago	IL		10/12/2022	8.330		23,620	72,000
3310041548	West Babylon	NY		10/19/2022	7.550		1,941	165,150
3310041549	Absecon	NJ		09/21/2022	8.484		16,335	132,000

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3310041557	Valley Stream	NY		09/21/2022	7.550		9,447	186,750
3310041573	Marlboro	NY		11/01/2022	8.000		36,234	180,000
3310041577	Jersey City	NJ		09/28/2022	7.990		72,401	691,200
3310041583	Chicago	IL		09/21/2022	8.519		8,643	87,000
3310041587	Bridgeport	CT		10/19/2022	8.000		8,511	156,000
3310041598	Marlboro	NY		10/19/2022	8.000		30,740	180,000
3310041603	Jersey City	NJ		11/10/2022	8.225		12,117	285,300
3310041604	West Islip	NY		11/01/2022	7.500		29,219	243,000
3310041618	Monroe	CT		11/10/2022	9.100		27,818	447,600
3310041624	Los Angeles	CA		10/19/2022	7.050		89,663	912,000
3310041631	Brooklyn	NY		09/21/2022	7.550		89,100	660,000
3310041635	Fontana	CA		10/12/2022	7.950		76,926	276,000
3310041658	Shirley	NY		10/19/2022	7.550		17,820	165,000
3310041665	Schenectady	NY		10/12/2022	7.550		12,105	54,600
3310041670	Hempstead	NY		10/12/2022	8.330		4,782	144,600
3310041675	Wilton Manors	FL		10/19/2022	8.323		55,001	372,000
3310041677	Stone Park	IL		10/19/2022	8.834		13,900	82,500
3310041678	Chicago	IL		10/19/2022	9.009		6,905	73,500
3310041697	Atlanta	TX		10/19/2022	7.550		1,289	76,200
3310041704	Beavercreek	OH		10/12/2022	7.550		6,896	82,500
3310041708	Cutler Bay	FL		10/12/2022	7.500		22,275	309,000
3310041711	Indian Harbour Beach	FL		04/27/2023	9.100	42,827		63,300
3310041715	Panama City Beach	FL		10/19/2022	8.337		13,300	360,000
3310041733	Staten Island	NY		11/10/2022	8.519		16,567	142,500
3310041763	Tillson	NY		10/19/2022	8.484		29,091	189,000
3310041770	Baltimore	MD		09/21/2022	8.330		7,361	107,100
3310041784	Chicago	IL		10/19/2022	8.589		20,680	114,000
3310041803	Jersey City	NJ		10/19/2022	7.550		187,058	563,700
3310041805	Shawnee	OK		09/28/2022	8.330		4,672	55,500
3310041814	Massapequa Park	NY		11/10/2022	8.330		11,309	214,500
3310041823	New Orleans	LA		11/01/2022	8.040		24,002	120,000
3310041832	Newark	NJ		09/21/2022	8.316		65,254	201,000
3310041840	Lehigh Acres	FL		11/10/2022	8.694		44,377	87,000
3310041843	Cleveland	OH		11/01/2022	8.519		6,118	66,000
3310041844	Ossining	NY		10/12/2022	8.484		35,744	147,000
3310041857	Woodland Park	CO		11/01/2022	8.050		67,911	325,500
3310041865	Detroit	MI		10/19/2022	8.519		1,387	47,400
3310041879	Thibodaux	LA		11/10/2022	8.568		19,989	56,700
3310041886	Gainesville	TX		10/19/2022	8.323		17,783	57,300
3310041897	Chicago	IL		10/12/2022	8.589		21,866	104,400
3310041912	Boston	MA		10/19/2022	7.550		12,340	225,000
3310041919	Baltimore	MD		09/28/2022	8.330		4,663	54,000
3310041920	Baltimore	MD		09/28/2022	8.330		7,425	49,500
3310041926	Phillipsburg	NJ		09/28/2022	8.330		16,035	114,000
3310041927	Bethpage	NY		09/21/2022	7.500		21,206	225,000
3310041931	New City	NY		10/19/2022	7.550		31,185	367,500
3310041944	Middletown	NJ		10/12/2022	7.800		14,973	172,800
3310041968	Waterbury	CT		06/08/2023	7.940	21,250		58,500
3310041974	Palm Springs	CA		10/12/2022	7.800		110,180	668,100
3310041979	Elizabeth	NJ		10/19/2022	7.770		34,541	183,000
3310041981	Philadelphia	PA		11/10/2022	9.009		7,084	39,600
3310041984	Cleveland	OH		09/28/2022	8.330		8,170	43,800
3310041989	Massapequa Park	NY		11/01/2022	7.550		5,079	216,600
3310041996	North Plainfield	NJ		10/12/2022	7.500		22,579	183,000
3310041997	Arroyo Grande	CA		10/19/2022	7.550		26,897	363,900

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3310042031	Middletown	NY		10/19/2022	8.330		22,019	106,500
3310042045	Eustis	FL		11/01/2022	8.309		35,957	81,000
3310042047	Eustis	FL		11/01/2022	8.309		35,576	81,000
3310042057	Philadelphia	PA		10/19/2022	7.990		57,058	195,000
3310042082	Sevierville	TN		11/01/2022	8.050		49,762	510,000
3310042088	Newark	NJ		10/19/2022	8.330		6,396	180,000
3310042089	Newark	NJ		10/19/2022	8.330		18,857	183,000
3310042112	Philadelphia	PA		09/28/2022	8.519		2,792	48,000
3310042121	Ypsilanti	MI		10/19/2022	8.330		15,627	106,200
3310042122	Willingboro	NJ		11/10/2022	8.659		11,880	85,500
3310042127	Huntington Station	NY		11/10/2022	7.550		18,949	173,400
3310042133	Massapequa	NY		10/19/2022	8.330		9,954	247,500
3310042140	Parkland	FL		10/19/2022	7.800		9,237	360,000
3310042170	Bogota	NJ		11/10/2022	8.673		27,131	210,000
3310042171	Bogota	NJ		11/01/2022	8.673		17,152	210,000
3310042176	Panama City Beach	FL		10/19/2022	8.337		18,080	369,000
3310042185	Bridgeport	CT		10/19/2022	7.550		32,239	123,000
3310042190	Torrington	CT		11/10/2022	8.659		7,360	84,000
3310042200	Woodmere	NY		11/10/2022	8.351		194,265	727,500
3310042222	Brooklyn	NY		11/01/2022	8.673		5,895	234,000
3310042238	Chicago	IL		10/19/2022	8.330		8,271	75,000
3310042254	Levittown	NY		10/12/2022	8.330		103,579	322,500
3310042264	Panama City Beach	FL		10/19/2022	8.337		18,080	360,000
3310042267	Newark	NJ		10/19/2022	8.540		1,782	106,500
3310042288	Beverly Hills	FL		10/12/2022	7.550		891	76,200
3310042292	Punta Gorda	FL		11/10/2022	8.225		16,335	147,000
3310042303	Jersey City	NJ		10/12/2022	8.330		10,024	183,000
3310042360	Bronx	NY		10/19/2022	8.169		6,386	240,000
3310042363	Panama City Beach	FL		10/19/2022	8.337		18,080	360,000
3310042366	Panama City Beach	FL		10/19/2022	8.337		18,080	360,000
3310042369	Panama City Beach	FL		10/19/2022	8.337		18,080	360,000
3310042372	St. Petersburg	FL		10/19/2022	7.550		13,929	106,500
3310042373	Bayonne	NJ		11/01/2022	8.330		14,693	175,500
3310042375	Dolton	IL		10/12/2022	8.050		6,527	69,600
3310042381	Los Angeles	CA		11/10/2022	7.800		111,847	690,000
3310042392	Sugarloaf	CA		10/19/2022	8.575		11,925	111,600
3310042404	Schenectady	NY		11/10/2022	8.834		19,684	75,600
3310042419	Elmer	NJ		10/19/2022	7.550		17,343	82,500
3310042426	Chicago	IL		10/19/2022	8.519		14,434	177,000
3310042434	Dayton	OH		10/19/2022	8.323		2,575	61,500
3310042467	Jacksonville	FL		10/19/2022	8.659		7,841	45,000
3310042479	Trenton	NJ		11/01/2022	8.659		2,198	63,000
3310042505	Mattapoisett	MA		11/01/2022	8.659		92,201	450,000
3310042534	Philadelphia	PA		11/10/2022	8.519		9,801	75,600
3310042562	Vista	CA		10/19/2022	8.169		27,835	369,000
3310042563	North Middletown	NJ		11/10/2022	8.040		13,365	123,600
3310042565	Cincinnati	OH		11/01/2022	8.827		6,221	103,500
3310042600	Roosevelt	NY		10/19/2022	8.337		27,146	177,000
3310042602	Jersey City	NJ		10/19/2022	8.330		195,569	478,500
3310042610	Detroit	MI		10/19/2022	8.589		238	45,600
3310042619	Lindenhurst	NY		11/01/2022	8.000		7,574	157,350
3310042640	Monsey	NY		10/12/2022	7.550		25,245	346,500
3310042743	Salisbury	NC		11/01/2022	8.519		15,533	73,200
3310042774	Malibu	CA		10/19/2022	7.800		70,593	1,212,000
3310042775	Mays Landing	NJ		11/10/2022	8.225		26,195	87,000

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3310042809	Pomona	CA		11/10/2022	8.169		5,827	225,000
3310042827	Chicago	IL		11/01/2022	7.800		13,558	112,500
3310042835	Hamilton	OH		10/19/2022	8.575		8,435	61,500
3310042862	Valley Park	MO		11/10/2022	8.050		6,216	64,500
3310042884	Mansfield	OH		02/27/2023	8.040	402,955		881,700
3310042885	Mansfield	OH		02/27/2023	8.040	417,879		831,300
3310042886	Mansfield	OH		02/27/2023	8.040	388,031		794,400
3310042919	Philadelphia	PA		10/19/2022	8.659		12,370	73,500
3310042920	Paterson	NJ		10/19/2022	8.351		22,572	105,000
3310042933	Detroit	MI		10/19/2022	8.757		7,813	52,800
3310042939	Indianapolis	IN		06/08/2023	8.673	5,309	18,332	96,000
3310042982	Wantagh	NY		10/19/2022	8.575		89,694	328,500
3310042983	Lorain	OH		11/01/2022	8.939		12,643	43,800
3310042993	West Haven	CT		10/19/2022	8.673		11,354	99,900
3310043001	Merrick	NY		11/01/2022	8.680		25,200	183,900
3310043009	Chicago	IL		11/01/2022	8.869		18,219	105,000
3310043019	Honesdale	PA		11/10/2022	8.904		15,533	64,500
3310043023	Baltimore	MD		11/10/2022	8.519		8,583	69,000
3310043071	Country Club Hills	IL		11/10/2022	8.904		14,850	144,000
3310043119	Columbia	MO		11/10/2022	8.925		8,598	120,000
3310043121	Jericho	NY		11/01/2022	8.673		29,700	355,500
3310043138	Levittown	NY		10/19/2022	8.358		8,910	184,500
3310043150	Brick Township	NJ		11/01/2022	8.673		95,040	603,000
3310043201	Chicago	IL		11/10/2022	8.673		31,339	447,000
3310043255	Detroit	MI		11/01/2022	8.904		4,503	70,500
3310043293	Saint James	NY		11/10/2022	8.666		11,100	388,050
3310043299	Chicago	IL		11/10/2022	8.722		146,926	415,350
3310043305	Manchester Township	NJ		11/10/2022	8.659		3,119	67,800
3310043351	Jamaica	NY		11/10/2022	8.659		14,850	274,500
3310043383	Roselle Park	NJ		11/10/2022	8.050		17,657	162,000
3310043397	Port Chester	NY		11/10/2022	8.673		8,316	217,500
3310043401	Chicago	IL		11/10/2022	8.757		4,025	75,000
3310043426	East Orange	NJ		11/10/2022	8.890		7,773	114,600
3310043430	Havertown	PA		11/10/2022	8.365		7,112	167,100
3310043470	Deltona	FL		11/01/2022	8.687		3,380	102,000
3310043471	Westminster	MD		11/01/2022	8.960		13,469	100,500
3310043506	Philadelphia	PA		11/01/2022	8.680		12,542	165,000
3310043520	Yonkers	NY		06/08/2023	7.940	133,516		292,500
3310043522	East Orange	NJ		11/10/2022	8.659		21,106	150,000
3310043536	University Heights	OH		11/10/2022	8.890		3,163	57,000
3310043558	Cambria Heights	NY		06/29/2023	7.940	133,650		222,000
3310043560	Livingston	NJ		11/10/2022	8.519		85,739	420,000
3310043570	Philadelphia	PA		11/01/2022	8.680		19,840	82,200
3310043577	West Hempstead	NY		11/01/2022	8.743		10,520	192,000
3310043584	Salem	NJ		11/10/2022	8.687		7,979	61,500
3310043596	Franklin Square	NY		11/10/2022	8.540		14,234	390,000
3310043598	Old Monroe	MO		11/10/2022	8.050		17,977	71,400
3310043604	Rancho Mirage	CA		11/10/2022	8.050		24,170	701,100
3310043610	Detroit	MI		11/10/2022	8.890		4,362	52,500
3310043632	San Diego	CA		11/01/2022	8.190		30,099	627,000
3310043638	Joshua Tree	CA		01/10/2023	7.990	47,199	90,724	262,500
3310043780	Browns Mills	NJ		11/10/2022	8.694		9,133	67,500
3310043811	Burlington	NJ		11/10/2022	8.694		14,553	120,000
3310043827	Paterson	NJ		11/10/2022	8.225		22,593	147,000
3310043939	Yonkers	NY		02/13/2023	8.040	278,438		502,500

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3310043966	Northbrook	IL		01/30/2023	8.379	44,695		570,000
3310044130	Stanhope	NJ		02/13/2023	8.673	82,596		136,500
3310044167	New York	NY		05/11/2023	8.148	239,714		412,500
3310044192	Baltimore	MD		01/10/2023	8.040	10,692		46,500
3310044415	Forsyth	GA		01/30/2023	8.225	75,318	11,610	234,000
3310044753	Coram	NY		05/11/2023	8.295	97,193	19,133	168,300
3310044940	Newark	NJ		02/27/2023	8.680	66,825		150,000
3310045135	Asbury Park	NJ		01/30/2023	8.673	51,233		154,500
3310045248	Huntington	NY		02/13/2023	8.040	150,713		268,500
3310045268	Newark	NJ		02/13/2023	8.050	138,848	13,016	217,500
3310045363	Decatur	GA		01/30/2023	8.040	48,916	21,978	115,800
3310045467	Los Angeles	CA		06/21/2023	7.890	168,398	15,815	273,000
3310045653	Branchburg	NJ		04/27/2023	8.925	55,688	54,075	210,000
3310045654	Yonkers	NY		02/13/2023	8.365	166,914		292,500
3310045708	Holtsville	NY		02/13/2023	8.040	114,939		222,000
3310045759	Clayton	NC		05/25/2023	9.107	37,305		105,300
3310046046	Maplewood	NJ		02/13/2023	8.680	96,763		181,500
3310046117	North Hollywood	CA		02/13/2023	8.323	136,620	10,395	277,500
3310046120	Bay Shore	NY		02/13/2023	8.365	87,407		156,300
3310046123	Fort Pierce	FL		06/29/2023	8.323	28,289	14,375	74,100
3310046157	Lake Worth Beach	FL		02/13/2023	8.225	70,567	7,841	118,500
3310046159	Jersey City	NJ		02/13/2023	8.673	127,116		222,300
3310046238	Awendaw	SC		05/11/2023	8.603	26,544	91,584	210,000
3310046266	Hartford	CT		04/27/2023	8.890	44,194	2,487	87,900
3310046293	Levittown	NY		01/30/2023	8.365	106,847	20,388	193,350
3310046332	Paterson	NJ		02/13/2023	8.680	115,533		171,000
3310046361	Wyoming	MI		01/30/2023	8.050	26,730	5,242	52,200
3310046514	Mount Vernon	NY		02/13/2023	8.365	76,181		225,000
3310046533	Waterbury	CT		02/27/2023	9.100	110,261		204,000
3310046586	West Orange	NJ		06/08/2023	7.950	133,650		207,000
3310046595	Lithonia	GA		02/13/2023	8.050	42,768		78,900
3310046611	Springfield Gardens	NY		04/19/2023	8.040	224,532	3,906	360,000
3310046614	Albany	NY		02/13/2023	8.680	48,114		90,600
3310046643	Mabank	TX		03/15/2023	9.450	15,031	29,610	71,400
3310046649	Hackensack	NJ		02/13/2023	8.673	110,983		180,000
3310046664	Union City	NJ		04/19/2023	8.673	147,164	91,476	426,000
3310046705	New Windsor	NY		02/27/2023	8.040	68,162		117,000
3310046729	Far Rockaway	NY		02/13/2023	8.680	125,297		233,550
3310046762	Oakland	CA		04/04/2023	8.610	71,948	29,158	174,000
3310046796	Mays Landing	NJ		04/27/2023	8.680	30,698	25,512	93,000
3310046850	Brooklyn	NY		04/27/2023	8.365	213,840		390,000
3310046868	Shirley	NY		02/27/2023	8.925	66,714		154,500
3310046917	East Northport	NY		02/13/2023	8.365	129,641	13,365	212,400
3310046941	Blooming Grove	NY		02/13/2023	8.680	129,938		187,500
3310046943	Coram	NY		02/13/2023	8.040	101,574		180,000
3310046953	Margate	FL		02/27/2023	8.050	104,693		165,000
3310046955	Queens	NY		02/27/2023	8.673	120,151		252,000
3310046960	Riverside	CA		02/13/2023	8.323	100,980	10,276	166,500
3310046984	Newburgh	NY		02/27/2023	8.040	42,917		76,500
3310047013	Lawrence	NJ		04/04/2023	8.673	74,733	31,383	169,200
3310047051	Beaufort	SC		02/27/2023	8.673	64,746		103,500
3310047096	Hempstead	NY		04/19/2023	8.050	77,383		168,000
3310047128	Seaside Heights	NJ		04/19/2023	8.673	100,267		300,000
3310047182	Washington	DC		02/27/2023	8.050	62,073		145,800
3310047245	Baltimore	MD		08/31/2023	8.288	43,362		67,500

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3310047250	Decatur	GA		02/13/2023	8.673	56,665		88,500
3310047268	Bronx	NY		02/13/2023	8.960	89,100		225,000
3310047326	Douglasville	GA		02/27/2023	8.040	46,778		81,000
3310047408	Baltimore	MD		03/15/2023	9.443	24,217	9,274	75,000
3310047452	Capitol Heights	MD		02/27/2023	8.050	73,166		113,700
3310047456	Stuart	FL		06/29/2023	9.156	6,889	69,227	129,000
3310047608	Chicago	IL		08/31/2023	8.498	7,379	14,789	100,500
3310047664	Winter Haven	FL		06/29/2023	9.709	1,782	17,080	71,400
3310047730	Brooklyn	NY		05/11/2023	8.596	117,612		252,000
3310047741	Hartford	CT		02/27/2023	8.040	145,679		217,500
3310047779	Buffalo	NY		04/19/2023	9.100	14,152		43,500
3310047806	Detroit	MI		06/29/2023	9.016	21,935		35,100
3310047857	Browns Mills	NJ		02/27/2023	8.680	46,703		90,000
3310047867	Elyria	OH		02/27/2023	8.960	17,879		25,800
3310047868	Philadelphia	PA		04/27/2023	9.275	27,778	13,387	59,400
3310047914	Davenport	IA		04/19/2023	9.450	25,661	3,861	42,600
3310047998	Gainesville	GA		05/25/2023	8.666	13,643	37,837	85,500
3310048007	Gainesville	GA		05/25/2023	8.666	13,643	37,837	85,500
3310048009	Gainesville	GA		06/08/2023	8.666	29,808	21,672	85,500
3310048019	Spring Valley	NY		02/27/2023	8.040	249,924		390,000
3310048031	Jonesboro	GA		02/27/2023	8.050	49,985		82,500
3310048065	Chester	NY		02/27/2023	8.040	49,875		82,500
3310048087	Mabank	TX		03/15/2023	9.450	27,631	17,669	71,400
3310048093	Haverstraw	NY		02/27/2023	8.040	110,187		159,000
3310048103	Springfield	NJ		04/19/2023	8.680	90,585	15,147	169,500
3310048109	East Haven	CT		04/27/2023	8.925	31,185		60,000
3310048181	Atlanta	GA		06/21/2023	9.457	2,770	15,277	105,000
3310048200	Athens	GA		06/08/2023	9.366	12,924	39,069	127,500
3310048201	Philadelphia	PA		04/19/2023	8.575	21,830	4,561	75,000
3310048221	Athens	GA		06/08/2023	9.366	13,781	38,372	119,400
3310048281	Chicago	IL		08/31/2023	8.939	77,220	14,887	630,000
3310048326	Lake Arrowhead	CA		04/19/2023	7.540	85,076		187,500
3310048365	The Bronx	NY		02/27/2023	8.960	173,745		292,500
3310048372	Cheektowaga	NY		04/27/2023	8.750	27,290		54,900
3310048403	Pittsburgh	PA		04/04/2023	8.365	83,309	33,234	324,000
3310048412	Dover	DE		03/15/2023	8.925	36,086		63,000
3310048432	The Bronx	NY		08/31/2023	8.596	147,312	34,601	288,000
3310048444	Atlanta	GA		04/27/2023	9.450	8,650	29,712	97,500
3310048452	Nanuet	NY		06/29/2023	7.940	136,769	3,861	210,000
3310048561	Buffalo	NY		04/19/2023	8.750	13,935		39,300
3310048576	Baltimore	MD		03/15/2023	8.925	22,869	5,940	51,000
3310048580	Huntersville	NC		04/27/2023	8.673	52,338		132,000
3310048629	Chelmsford	MA		04/04/2023	8.680	158,004	6,950	285,000
3310048679	Sevierville	TN		05/11/2023	10.059	2,673	40,675	172,500
3310048692	Covington	GA		02/27/2023	8.040	44,372		78,000
3310048731	Cochran	GA		04/19/2023	8.743	29,700	7,425	60,000
3310048770	Newark	NJ		04/04/2023	8.890	98,960	5,940	154,500
3310048772	Brooklyn	NY		04/27/2023	8.673	187,110		294,000
3310048776	Baltimore	MD		04/19/2023	8.743	28,958	14,866	94,800
3310048784	Chicago	IL		04/27/2023	8.890	36,605	16,290	97,500
3310048787	Snellville	GA		04/19/2023	9.100	44,179	8,910	99,000
3310048788	Freeport	NY		04/19/2023	8.834	102,020	12,623	181,500
3310048790	Chicago	IL		04/19/2023	8.687	16,632	5,766	33,000
3310048809	Dumont	NJ		04/27/2023	9.198	78,943	24,889	169,500
3310048815	Amsterdam	NY		04/27/2023	8.680	8,455	13,142	50,100

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3310048820	Cape Coral	FL		05/25/2023	8.939	8,910	44,986	111,000
3310048833	Oak Lawn	IL		06/08/2023	8.596	46,270	14,911	117,000
3310048834	Hollis	NY		04/27/2023	8.050	200,475	1,203	330,000
3310048848	Oyster Bay	NY		05/11/2023	7.940	246,451	1,990	405,000
3310048854	Starkville	MS		11/21/2023	8.498	1,485	229	96,600
3310048860	Atlanta	GA		04/04/2023	8.673	84,504	3,497	165,000
3310048869	Chicago	IL		04/19/2023	8.687	17,262	3,255	30,000
3310048871	East Islip	NY		05/18/2023	8.610	94,890	4,990	165,000
3310048895	Syracuse	NY		06/29/2023	7.940	47,075		76,500
3310048900	Philadelphia	PA		04/04/2023	8.040	58,212		180,000
3310048908	Newark	NJ		04/04/2023	8.680	129,641		187,500
3310048931	Stone Harbor	NJ		02/27/2023	8.050	594,000		1,020,000
3310049010	Baltimore	MD		04/27/2023	8.575	8,316	27,052	60,000
3310049043	Newburgh	NY		04/04/2023	8.040	109,690		189,000
3310049059	Saint Charles	MO		04/27/2023	9.191	32,688	5,226	72,000
3310049064	Chicago	IL		05/18/2023	8.841	12,125	36,977	87,000
3310049075	Bellevue	KY		04/19/2023	8.400	35,937		69,000
3310049091	Chicago	IL		04/27/2023	8.673	35,684	57,515	177,000
3310049154	Union Beach	NJ		04/19/2023	8.225	58,123	10,425	105,000
3310049161	Chicago	IL		09/15/2023	8.596	62,593	36,086	156,000
3310049191	Washington	DC		04/19/2023	9.450	25,245	10,395	117,000
3310049224	New Orleans	LA		04/19/2023	8.040	209,162		330,000
3310049227	Chicago	IL		04/04/2023	8.960	35,549	19,659	82,500
3310049233	Darien	CT		08/31/2023	8.946	249,104	123,786	718,500
3310049255	Baltimore	MD		05/25/2023	8.078	1,485,000		2,391,000
3310049279	Baltimore	MD		04/19/2023	8.365	28,868	6,178	66,000
3310049282	Baltimore	MD		05/25/2023	8.078	1,189,364		2,010,600
3310049283	Jersey City	NJ		05/25/2023	7.950	102,317		803,400
3310049315	Waterbury	CT		04/27/2023	9.450	30,146	19,305	76,500
3310049316	Stony Brook	NY		06/21/2023	8.295	106,029		187,200
3310049337	Amherst	NY		06/29/2023	8.673	57,024	2,404	93,000
3310049368	Bay Shore	NY		08/31/2023	8.876	70,073	6,356	124,500
3310049379	Philadelphia	PA		04/19/2023	8.040	74,733	19,171	154,500
3310049383	Bristol	VA		04/04/2023	8.890	51,789	6,295	110,400
3310049402	Wharton	NJ		04/27/2023	8.680	52,313	23,683	124,500
3310049430	Forked River	NJ		05/25/2023	8.323	32,670	78,467	267,000
3310049447	Detroit	MI		06/08/2023	8.603	12,808	5,918	42,900
3310049449	Greeley	CO		04/19/2023	8.400	92,887	17,894	166,500
3310049496	Jersey City	NJ		04/19/2023	8.673	169,290	44,624	330,000
3310049500	Brooklyn	NY		06/29/2023	7.940	675,675		1,477,500
3310049517	New Orleans	LA		04/27/2023	9.450	14,865	15,904	77,100
3310049518	Philadelphia	PA		04/19/2023	8.673	28,512		70,500
3310049519	Buffalo	NY		04/19/2023	8.925	28,037	4,325	61,500
3310049546	Suffolk	VA		10/31/2023	9.366	26,529		77,700
3310049551	Newark	NJ		04/04/2023	8.680	145,530		210,000
3310049556	Suffolk	VA		06/08/2023	9.366	19,966		72,300
3310049558	Suffolk	VA		06/21/2023	9.366	46,143		75,600
3310049562	Suffolk	VA		05/25/2023	9.366	32,093		72,300
3310049566	Elizabeth	NJ		04/19/2023	8.519	126,225		205,800
3310049572	Tampa	FL		04/27/2023	8.050	53,460		108,900
3310049586	Longwood	FL		05/11/2023	8.911	83,160	11,063	192,600
3310049590	Amityville	NY		04/27/2023	8.365	114,939		167,550
3310049635	Nanuet	NY		06/29/2023	7.940	122,958		180,000
3310049640	Baltimore	MD		05/18/2023	8.078	1,336,989		2,037,150
3310049651	Irvington	NJ		04/19/2023	8.050	87,377	7,425	136,800

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3310049666	Wenonah	NJ		04/19/2023	8.680	47,780		115,500
3310049669	Miami	FL		04/27/2023	8.040	186,813	19,903	375,000
3310049674	Valparaiso	IN		04/19/2023	8.575	29,280	3,404	53,100
3310049676	Wallkill	NY		04/27/2023	8.040	58,064		100,500
3310049686	Jersey City	NJ		04/19/2023	8.040	120,285	22,899	216,000
3310049697	Hardyston	NJ		04/19/2023	8.673	67,568		118,500
3310049741	Blackwood	NJ		06/08/2023	8.596	50,015	10,276	99,000
3310049750	Patterson	NY		04/27/2023	8.960	44,179	14,159	117,000
3310049770	Panorama City	CA		04/27/2023	8.050	173,745	45,337	367,500
3310049796	South Plainfield	NJ		04/04/2023	8.834	67,568	20,790	127,500
3310049799	Lodi	NJ		04/04/2023	8.680	133,784		244,500
3310049804	Detroit	MI		04/19/2023	8.925	18,630	27,271	81,000
3310049828	Philadelphia	PA		05/25/2023	8.806	2,078		52,500
3310049834	Buffalo	NY		05/18/2023	9.366	18,711	8,405	56,400
3310049857	New York	NY		05/18/2023	8.148	59,400		213,000
3310049861	Lansing	MI		04/19/2023	9.450	4,871	7,243	30,600
3310049927	Hartford	CT		04/27/2023	8.040	45,441	4,455	79,500
3310049940	Tyrone	PA		04/27/2023	9.443	10,050	24,283	58,500
3310049974	Philadelphia	PA		04/27/2023	8.960	33,264		48,000
3310049982	Central Islip	NY		06/08/2023	8.610	98,901		159,000
3310050012	Vineland	NJ		04/27/2023	8.673	37,971	1,443	87,000
3310050034	Dania Beach	FL		04/04/2023	8.673	70,686	18,263	129,000
3310050047	Spring Valley	NY		04/19/2023	8.040	120,285		232,500
3310050048	Garnerville	NY		04/04/2023	8.040	84,200	7,039	159,000
3310050069	Chicago	IL		05/18/2023	8.603	26,730		111,000
3310050077	Berrien Springs	MI		04/19/2023	8.040	75,059	22,468	147,000
3310050093	Lake Grove	NY		06/29/2023	8.673	103,505		194,850
3310050097	Chillicothe	OH		04/27/2023	8.050	638,917		1,072,500
3310050103	Darlington	SC		04/27/2023	8.925	7,603	23,775	55,350
3310050113	Detroit	MI		04/27/2023	8.750	26,626	13,914	58,500
3310050125	Baltimore	MD		04/19/2023	8.365	48,114	41,669	142,500
3310050147	Pittsburgh	PA		04/27/2023	8.960	7,722	13,365	63,000
3310050150	Copiague	NY		04/19/2023	8.680	69,565		160,350
3310050152	Corpus Christi	TX		04/27/2023	8.680	12,771		45,600
3310050154	Westbury	NY		04/19/2023	8.040	112,890	9,557	435,000
3310050155	Linden	NJ		04/19/2023	8.680	115,236	17,820	192,000
3310050159	Louis	MO		04/19/2023	8.673	33,859	1,857	64,500
3310050169	Philadelphia	PA		04/19/2023	8.890	54,312	58,092	216,000
3310050172	Pass Christian	MS		05/25/2023	9.359	29,210	8,509	73,500
3310050179	New City	NY		05/18/2023	8.596	162,385	20,493	269,100
3310050183	Millville	NJ		04/27/2023	9.443	17,939	4,722	36,600
3310050189	Kansas City	MO		04/19/2023	8.225	14,256	6,391	46,500
3310050192	Berwyn	IL		06/08/2023	8.498	51,084	16,632	123,000
3310050212	Milwaukee	WI		04/19/2023	8.050	22,239	8,944	55,500
3310050227	Tillson	NY		04/27/2023	8.743	31,832	18,436	97,350
3310050244	Fort Myers	FL		04/04/2023	8.673	149,688	37,481	294,000
3310050250	Bloomfield	NJ		04/19/2023	8.645	82,418	47,683	229,500
3310050285	Worth	IL		04/27/2023	9.275	27,844		69,000
3310050286	Detroit	MI		04/19/2023	8.925	21,549	12,771	60,000
3310050287	Towson	MD		05/11/2023	8.148	134,425		258,000
3310050289	Jarrettsville	MD		05/11/2023	8.148	137,838		219,000
3310050296	East Orange	NJ		06/21/2023	8.841	65,637	20,970	129,900
3310050301	Union	NJ		04/27/2023	8.925	80,021	28,230	190,500
3310050345	Trenton	NJ		05/25/2023	8.841	2,189	8,361	49,500
3310050350	Danville	VA		05/11/2023	8.323	10,692		24,300

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3310050355	Farmingville	NY		04/27/2023	8.365	56,133	21,622	112,200
3310050358	Poughkeepsie	NY		05/18/2023	8.596	56,133		120,000
3310050359	Corona	NY		06/08/2023	8.323	295,367		477,000
3310050364	Mountain View	CA		04/27/2023	8.540	491,832	62,474	1,020,000
3310050374	Brooklyn	NY		04/04/2023	8.680	147,015	15,919	261,000
3310050380	Paterson	NJ		04/27/2023	8.680	56,801		157,800
3310050381	Rahway	NJ		04/27/2023	8.687	52,272	6,786	103,500
3310050384	Mabank	TX		05/11/2023	9.366	45,504		71,400
3310050390	Parkville	MD		04/27/2023	8.575	42,917	16,335	102,300
3310050396	Ventnor City	NJ		04/27/2023	8.365	165,392	56,727	330,000
3310050404	Chesterfield	NJ		09/15/2023	8.876	43,006	17,366	99,000
3310050415	West Seneca	NY		05/11/2023	9.366	44,895		73,500
3310050432	North Port	FL		10/06/2023	9.366	48,358	16,353	174,750
3310050434	Detroit	MI		04/19/2023	8.925	24,636	20,790	67,500
3310050448	Chesapeake	VA		04/19/2023	8.673	35,529		70,500
3310050449	San Bernardino	CA		04/27/2023	8.540	56,133		117,000
3310050461	Windermere	FL		04/19/2023	8.040	104,244	14,850	186,000
3310050464	Long Valley	NJ		04/19/2023	8.890	64,449	6,696	147,600
3310050467	Park Forest	IL		04/27/2023	8.040	26,611		38,400
3310050478	Chillicothe	OH		04/27/2023	8.050	133,720	58,893	491,100
3310050479	Pensacola	FL		04/19/2023	8.680	44,550		106,500
3310050488	Newark	NJ		06/21/2023	8.638	28,943	75,866	219,600
3310050526	Tampa	FL		05/18/2023	7.940	60,588		132,000
3310050531	Washington	NJ		04/27/2023	8.687	24,688	24,354	138,000
3310050565	Windham	CT		05/25/2023	8.806	35,640	8,405	75,000
3310050566	Toms River	NJ		06/08/2023	8.596	43,645	13,178	96,000
3310050567	Long Branch	NJ		04/27/2023	8.680	216,216		370,800
3310050579	Copperas Cove	TX		04/27/2023	8.673	34,601		72,000
3310050590	Brentwood	NY		04/19/2023	8.687	73,508		180,000
3310050603	Jacksonville	FL		05/11/2023	8.498	9,601	11,731	40,500
3310050604	Calabasas	CA		10/31/2023	7.700	771,829		1,458,000
3310050661	Cleveland	OH		04/27/2023	8.687	17,764	8,061	40,800
3310050665	Lehigh Acres	FL		06/21/2023	8.638	7,128	92,367	150,000
3310050667	St. Petersburg	FL		04/19/2023	8.687	55,094		84,000
3310050668	Lehigh Acres	FL		06/08/2023	8.603	51,285	48,210	150,000
3310050689	Clinton	MD		05/25/2023	8.148	37,125	6,356	120,000
3310050690	Suffern	NY		04/19/2023	8.040	114,642		177,000
3310050706	Interlachen	FL		04/19/2023	8.687	12,474	9,051	48,900
3310050710	Panama City	FL		06/08/2023	8.631	55,692	89,019	225,000
3310050727	Flushing	NY		04/27/2023	8.040	160,380		510,000
3310050738	Atlanta	GA		05/11/2023	8.841	9,578	95,076	193,200
3310050748	Port Jefferson Stati	NY		05/11/2023	8.295	72,496		168,000
3310050751	Havana	FL		05/11/2023	8.841	37,868		93,000
3310050774	Bayonne	NJ		04/27/2023	8.519	120,285	21,683	240,000
3310050807	Bay Shore	NY		04/19/2023	8.365	96,228		163,650
3310050822	New Orleans	LA		06/21/2023	9.100	47,514		103,500
3310050842	Philadelphia	PA		05/11/2023	9.366	11,880	22,673	156,000
3310050844	Philadelphia	PA		05/11/2023	9.366	18,198	21,178	148,500
3310050851	Mableton	GA		04/19/2023	8.040	39,560	14,464	85,500
3310050882	Newark	NJ		04/19/2023	8.890	93,555	7,728	190,500
3310050889	Livingston	NJ		04/27/2023	8.743	144,342	52,150	369,000
3310050899	Paterson	NJ		04/27/2023	8.680	53,460		112,500
3310050902	The Bronx	NY		04/27/2023	8.960	109,058		180,000
3310050906	Baltimore	MD		04/27/2023	8.365	23,760	11,880	65,100
3310050908	Houston	TX		06/08/2023	8.498	25,952	58,777	132,300

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3310050920	Chicago	IL		08/31/2023	9.156	67,686	63,959	270,000
3310050926	Scottsboro	AL		05/25/2023	8.148	28,629	20,078	86,400
3310050930	Topeka	KS		05/18/2023	7.940	33,264	2,703	53,400
3310050941	Brooklyn	NY		10/06/2023	8.603	195,649		637,500
3310050958	Medford	NY		06/29/2023	8.596	13,811	44,087	183,000
3310050968	Waterbury	CT		04/19/2023	8.040	20,790		114,000
3310050984	Beverly	NJ		08/31/2023	8.750	33,874	4,455	67,500
3310051006	The Bronx	NY		04/27/2023	8.687	133,650	36,783	268,500
3310051026	Maple Heights	OH		05/11/2023	8.876	17,107		39,600
3310051040	Chicago	IL		04/27/2023	8.925	15,415	11,583	111,000
3310051043	Paterson	NJ		05/25/2023	8.603	66,825	3,065	127,200
3310051054	Mililani	HI		05/18/2023	7.940	37,868	14,416	112,500
3310051055	Belleville	IL		04/27/2023	9.100	13,995	12,682	45,300
3310051083	Atlanta	GA		08/31/2023	8.911	10,356		84,000
3310051113	Marlboro	NJ		04/27/2023	8.673	40,986	70,477	330,000
3310051151	Saint Stephen	SC		04/27/2023	8.687	20,122	29,106	120,000
3310051157	Brooklyn	NY		04/27/2023	8.673	241,472		415,500
3310051163	Houston	TX		04/27/2023	8.040	40,897	11,954	129,000
3310051173	Mcgaheysville	VA		05/18/2023	8.596	37,422	17,910	105,300
3310051176	Laurelton	NY		05/18/2023	7.940	138,996		217,500
3310051177	Brooklyn	NY		06/21/2023	7.940	222,750	75,341	1,725,000
3310051196	Irvington	NJ		05/11/2023	8.603	35,046	32,670	123,000
3310051202	Riverdale	IL		05/11/2023	7.940	21,228	11,057	57,000
3310051205	Apopka	FL		04/27/2023	8.040	42,441	5,361	69,000
3310051225	Chicago	IL		06/08/2023	8.750	89,115		186,000
3310051231	Fort Lauderdale	FL		04/27/2023	8.575	70,592	14,638	135,000
3310051247	Belleville	IL		04/27/2023	8.750	22,290	13,499	51,900
3310051256	Fort Myers Beach	FL		05/18/2023	8.946	96,466	3,850	202,500
3310051258	Lake Clarke Shores	FL		04/27/2023	8.960	161,128	58,695	363,000
3310051260	Chicago	IL		11/21/2023	8.806	12,995		90,000
3310051261	Maywood	IL		06/08/2023	8.596	25,252	36,538	120,000
3310051279	Elgin	IL		05/18/2023	8.498	54,933	6,397	88,500
3310051298	Trenton	NJ		04/27/2023	8.365	19,305	12,326	67,500
3310051307	Cape Coral	FL		06/21/2023	8.876	9,655	14,737	118,500
3310051314	Irvington	NJ		06/08/2023	7.940	88,209	13,506	168,000
3310051338	New City	NY		04/27/2023	8.040	152,361		288,000
3310051358	Orlando	FL		05/11/2023	8.596	55,131	6,424	102,000
3310051363	Forked River	NJ		04/27/2023	8.890	7,722		188,100
3310051368	Chestertown	MD		05/11/2023	8.841	19,751		36,600
3310051384	Avon	CT		04/27/2023	8.225	222,156	33,635	397,500
3310051388	Amsterdam	NY		06/08/2023	8.610	44,253	49,488	198,000
3310051402	Jersey City	NJ		05/18/2023	7.940	586,729	47,207	1,026,000
3310051404	Merrick	NY		06/08/2023	8.876	89,694		180,000
3310051411	Jacksonville	FL		09/15/2023	8.498	463	22,924	72,000
3310051412	Jacksonville	FL		09/15/2023	8.498	463	22,924	72,000
3310051438	Waianae	HI		05/25/2023	7.940	100,238	26,730	217,500
3310051440	Cliffside Park	NJ		04/27/2023	8.673	113,603	19,572	201,000
3310051453	Selden	NY		04/27/2023	8.365	72,171	8,014	138,000
3310051471	Jacksonville	FL		05/11/2023	7.940	16,209	18,162	60,000
3310051476	Riverview	FL		06/21/2023	8.666	71,280	16,127	144,000
3310051480	West Babylon	NY		05/25/2023	8.295	147,517		219,000
3310051486	Central Islip	NY		06/29/2023	8.876	70,686		150,000
3310051488	Kapaa	HI		05/11/2023	8.148	254,470	41,343	525,000
3310051502	Morganville	NJ		04/27/2023	8.708	4,277		232,500
3310051520	Central Islip	NY		04/27/2023	8.687	94,621		172,500

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3310051527	Detroit	MI		06/08/2023	8.603	35,372	29,639	390,000
3310051529	West Milford	NJ		04/27/2023	8.673	49,896	24,725	132,000
3310051531	Los Angeles	CA		05/25/2023	8.253	167,063	75,949	600,000
3310051532	Milford	CT		06/29/2023	8.596	55,331		144,000
3310051533	Tampa	FL		04/27/2023	9.030	98,010	16,079	502,200
3310051540	Brentwood	NY		05/11/2023	8.295	103,325		180,000
3310051555	Atlantic City	NJ		04/27/2023	8.680	31,482		99,000
3310051560	Poughkeepsie	NY		05/11/2023	8.596	74,844		115,500
3310051566	Park Ridge	IL		05/18/2023	7.950	95,709	9,318	157,500
3310051570	Brooklyn	NY		06/08/2023	8.596	189,338	64,766	369,000
3310051575	Philadelphia	PA		05/18/2023	8.841	51,975		105,000
3310051581	Malverne	NY		06/08/2023	8.295	124,027	21,399	234,000
3310051585	Kearny	NJ		06/21/2023	8.603	94,743		199,500
3310051590	Hesperia	CA		04/27/2023	8.330	69,498	6,727	121,500
3310051596	Patchogue	NY		05/11/2023	8.610	77,963	12,195	163,050
3310051603	Tamarac	FL		05/18/2023	8.610	79,418	12,014	160,500
3310051609	Germantown	OH		06/08/2023	8.127	2,673	7,945	69,000
3310051610	Dayton	OH		06/29/2023	8.596	17,672		48,000
3310051612	Loch Sheldrake	NY		05/25/2023	8.876	36,531		61,500
3310051616	Trenton	NJ		05/18/2023	8.876	15,927	14,850	57,000
3310051635	Columbia	SC		05/11/2023	8.666	50,639	14,850	100,200
3310051636	Philadelphia	PA		04/27/2023	8.673	29,425	39,872	120,000
3310051642	Aberdeen	MD		05/18/2023	8.596	39,130	25,290	93,600
3310051650	Jacksonville	FL		04/27/2023	8.673	19,127	5,042	90,000
3310051651	Atlanta	GA		05/18/2023	8.323	47,669	11,583	85,500
3310051655	Trenton	NJ		04/27/2023	8.365	20,790		55,500
3310051659	Harrisburg	PA		05/25/2023	8.750	35,640	5,346	61,500
3310051661	Neptune City	NJ		08/31/2023	9.156	22,275	47,188	203,400
3310051670	Cohoes	NY		04/27/2023	9.030	22,275	9,653	51,600
3310051686	Albany	NY		06/08/2023	8.295	34,081		87,600
3310051691	Chicago	IL		06/08/2023	8.498	29,700	14,384	75,000
3310051693	Chicago	IL		06/08/2023	8.876	17,755		64,500
3310051698	Uniondale	NY		05/25/2023	7.940	127,487		220,500
3310051700	Selden	NY		04/27/2023	8.365	62,644	5,620	148,500
3310051723	Cape Coral	FL		04/27/2023	8.680	151,920	11,764	411,000
3310051728	Haworth	NJ		06/08/2023	8.603	161,123		292,500
3310051730	Cape Coral	FL		05/25/2023	8.323	100,093		255,000
3310051734	Nottingham	NH		06/08/2023	8.323	46,525	16,584	117,000
3310051737	Cape Coral	FL		05/25/2023	8.323	30,680		255,000
3310051740	Cape Coral	FL		05/25/2023	8.323	122,990		255,000
3310051750	Cape Coral	FL		05/25/2023	8.323	122,877		255,000
3310051751	East Orange	NJ		05/11/2023	8.876	84,348	20,790	168,600
3310051753	Philadelphia	PA		05/11/2023	8.841	18,414	32,210	90,300
3310051771	Lake Elsinore	CA		05/11/2023	8.246	50,490	8,197	90,000
3310051780	Philadelphia	PA		05/18/2023	8.596	36,680		108,000
3310051787	Highland Lakes	NJ		05/25/2023	8.603	63,494	24,948	130,500
3310051793	Carolina Shores	NC		06/21/2023	9.156	2,614	71,280	119,100
3310051800	Depew	NY		05/18/2023	8.673	30,205		52,500
3310051806	Philadelphia	PA		06/29/2023	7.940	76,181	15,296	150,000
3310051830	Chicago	IL		06/08/2023	8.946	39,761	14,200	156,000
3310051841	Conway	SC		05/25/2023	8.939	19,305	74,522	240,000
3310051845	Greenacres	FL		05/11/2023	7.940	83,903	11,732	138,000
3310051846	Marshall	NC		06/21/2023	8.498	17,085	27,083	96,900
3310051852	Detroit	MI		10/31/2023	8.603	17,672	17,592	94,500
3310051865	Newton	NC		05/25/2023	8.841	11,880	4,010	75,190

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3310051867	Greenwood Lake	NY		06/08/2023	7.940	58,594	27,651	125,400
3310051886	Bristol	CT		05/11/2023	8.603	40,095	24,354	105,000
3310051887	Bridgeville	DE		05/18/2023	8.750	26,507	2,525	72,000
3310051891	Bridgeville	DE		05/18/2023	8.750	32,819	11,880	72,000
3310051896	Philadelphia	PA		06/08/2023	7.940	55,866	4,247	133,500
3310051903	Los Angeles	CA		05/18/2023	8.253	122,438	32,963	240,000
3310051917	Nesconset	NY		04/27/2023	8.680	123,552		210,000
3310051940	Philadelphia	PA		05/11/2023	8.666	18,414	18,083	98,700
3310051944	Woodmere	NY		05/11/2023	7.940	160,380		390,000
3310051970	Milwaukee	WI		05/25/2023	8.666	37,422		54,000
3310051999	Houston	TX		06/29/2023	9.359	4,226	60,802	98,400
3310052001	Houston	TX		06/29/2023	9.359	4,226	59,614	98,400
3310052017	Waterbury	CT		06/29/2023	7.940	344,075		496,500
3310052022	Detroit	MI		06/08/2023	9.366	13,514	14,485	48,000
3310052024	Portsmouth	VA		10/06/2023	8.596	6,163		86,700
3310052056	Chicago	IL		08/31/2023	9.709	38,610		165,000
3310052058	Virginia Beach	VA		05/18/2023	7.940	73,508		120,600
3310052067	Tampa	FL		06/29/2023	8.841	93,852	14,880	172,800
3310052074	Sebring	FL		05/18/2023	8.498	41,654		81,600
3310052107	Fort Lauderdale	FL		05/18/2023	8.610	161,568	58,583	382,500
3310052113	Austin	TX		05/18/2023	8.806	54,574	4,868	99,000
3310052127	San Antonio	TX		05/25/2023	9.191	29,700	43,197	930,000
3310052152	Madison	CT		05/18/2023	8.148	209,281	18,724	355,500
3310052173	Basking Ridge	NJ		06/29/2023	9.100	108,108		556,500
3310052174	Trenton	NJ		06/29/2023	8.946	54,099	1,281	88,500
3310052176	Chicago	IL		06/08/2023	8.666	37,979		73,500
3310052201	Flemington	NJ		05/11/2023	8.603	96,525		250,500
3310052206	Fitchburg	MA		05/11/2023	8.603	45,441	10,077	108,000
3310052230	Ocean Township	NJ		08/31/2023	8.316	147,015		505,500
3310052239	Philadelphia	PA		04/27/2023	8.687	17,220	22,438	85,200
3310052246	Evergreen Park	IL		06/08/2023	8.603	36,383	5,777	102,000
3310052249	Scotch Plains	NJ		06/29/2023	8.666	113,216	18,711	287,100
3310052260	Philadelphia	PA		05/11/2023	8.288	49,587		107,700
3310052276	Detroit	MI		05/18/2023	8.876	11,880	5,019	51,000
3310052280	Des Moines	IA		05/25/2023	8.666	19,479	7,424	39,900
3310052286	Buffalo	NY		06/29/2023	8.323	26,775	13,766	58,500
3310052295	Nashville	TN		06/08/2023	8.596	434,363	94,140	900,000
3310052296	Rio Rancho	NM		06/08/2023	8.666	66,528	10,794	120,000
3310052299	Fort Lauderdale	FL		05/11/2023	8.610	164,724	54,955	360,000
3310052307	Ashland	MA		06/08/2023	8.477	49,005	81,108	265,200
3310052322	Osprey	FL		05/25/2023	8.610	77,517	11,256	135,000
3310052327	Newark	NJ		06/29/2023	8.148	37,185	38,524	187,500
3310052336	Baltimore	MD		06/08/2023	8.498	9,540	6,720	78,600
3310052339	Holliston	MA		06/21/2023	8.442	69,424	16,496	152,400
3310052343	Oaklyn	NJ		05/18/2023	8.596	28,958	23,760	108,900
3310052345	North Adams	MA		06/08/2023	8.876	6,858		52,200
3310052349	Gettysburg	PA		05/18/2023	8.673	49,451	24,087	112,500
3310052361	Waterbury	CT		06/08/2023	8.876	32,810		61,800
3310052369	Chesapeake	VA		06/08/2023	8.666	34,348	10,956	71,400
3310052371	Chicago	IL		06/08/2023	8.841	41,432	11,880	105,000
3310052385	Philadelphia	PA		06/21/2023	8.148	17,048	29,403	88,500
3310052393	Birmingham	AL		06/08/2023	8.876	11,435	297	32,100
3310052395	Los Angeles	CA		05/18/2023	9.366	90,288		153,000
3310052397	Baltimore	MD		06/08/2023	8.323	22,752	7,961	66,000
3310052423	Wilmington	DE		08/31/2023	8.666	8,910	6,592	60,300

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052444	Merrillville	IN		08/31/2023	8.841	13,570		67,800
3310052448	Halethorpe	MD		05/11/2023	8.638	21,161	37,849	174,000
3310052451	Darien	CT		05/25/2023	7.950	167,063		459,000
3310052457	Warren	MI		05/25/2023	8.603	14,702	9,134	36,000
3310052458	Culver City	CA		05/11/2023	7.440	426,136	45,255	750,000
3310052459	Miami	FL		11/29/2023	8.596	123,374		186,000
3310052462	Kenosha	WI		05/25/2023	8.498	22,572	3,386	40,500
3310052498	Albany	NY		06/29/2023	8.323	42,582	6,668	101,400
3310052500	Albany	NY		06/29/2023	8.288	56,776	5,500	100,500
3310052501	Albany	NY		06/29/2023	8.288	56,776	10,692	98,100
3310052502	Albany	NY		06/29/2023	8.288	56,776	4,143	102,300
3310052508	Philadelphia	PA		06/08/2023	8.841	19,379	35,640	117,000
3310052515	Baltimore	MD		06/21/2023	9.366	7,722	34,012	144,000
3310052521	Chicago	IL		05/25/2023	8.596	34,096	47,370	127,500
3310052523	East Orange	NJ		06/08/2023	9.366	47,520		138,000
3310052531	Capitol Heights	MD		05/18/2023	8.596	53,995	23,760	122,100
3310052535	Saint James	NY		07/27/2023	8.295	176,418	73,953	496,800
3310052548	Randolph	NJ		05/18/2023	8.876	203,348		330,000
3310052551	Staten Island	NY		06/29/2023	8.596	105,316		175,500
3310052554	The Bronx	NY		10/06/2023	7.940	200,030	59,846	375,000
3310052555	Washington	DC		05/18/2023	8.596	119,543	23,723	232,500
3310052561	Rochester	NY		06/29/2023	7.940	9,472	13,130	43,500
3310052564	Yonkers	NY		06/29/2023	8.288	114,404		285,000
3310052577	Jamaica	NY		05/11/2023	7.950	131,274		197,100
3310052594	Waterbury	CT		06/08/2023	7.940	68,607		99,000
3310052601	Haiku	HI		07/27/2023	8.148	89,018	36,060	280,500
3310052621	Cleveland	OH		08/31/2023	8.596	7,484		30,000
3310052622	Detroit	MI		05/11/2023	8.841	23,760	6,980	58,500
3310052630	Los Angeles	CA		05/18/2023	8.246	87,912		196,500
3310052643	Hempstead	NY		05/25/2023	7.950	98,708		177,000
3310052645	Augusta	GA		05/25/2023	8.603	9,801	20,716	70,500
3310052668	Hazel Crest	IL		05/25/2023	8.596	40,095	12,219	78,000
3310052671	Philadelphia	PA		05/11/2023	8.596	66,486		157,500
3310052680	Belle Plaine	IA		08/31/2023	7.940	9,028	9,148	28,500
3310052689	Commack	NY		05/25/2023	8.596	122,839		273,000
3310052698	Los Angeles	CA		05/11/2023	7.440	601,425	33,116	36,600
3310052701	Washington	DC		06/08/2023	8.673	142,578	9,994	267,000
3310052715	Chicago	IL		06/29/2023	9.016	49,005	713	160,500
3310052718	Commerce	TX		11/21/2023	8.841	3,564		72,000
3310052719	Commerce	TX		11/21/2023	8.841	3,564		72,000
3310052721	Commerce	TX		11/21/2023	8.841	13,112	15,374	72,000
3310052728	Freeport	NY		06/08/2023	7.940	123,701		190,500
3310052734	Sandy Springs	GA		06/08/2023	8.323	50,427	29,700	117,000
3310052736	Hopatcong	NJ		05/18/2023	8.876	34,307	3,891	90,000
3310052740	Washington	NC		06/29/2023	8.631	50,227		80,100
3310052749	Jersey City	NJ		06/08/2023	8.288	134,764	19,958	246,000
3310052751	Ashland	OH		06/21/2023	8.596	4,780	5,368	43,500
3310052752	Cottrellville	MI		05/18/2023	8.596	62,162		89,700
3310052754	Bellefontaine	OH		06/29/2023	8.876	28,336		60,000
3310052756	Chicago	IL		07/27/2023	8.666	37,318	3,594	97,500
3310052762	Redondo Beach	CA		06/29/2023	8.288	250,074	112,396	1,464,000
3310052773	Los Angeles	CA		05/25/2023	8.253	347,936	116,231	952,500
3310052774	Washington	NC		06/29/2023	8.631	52,580		79,500
3310052777	Chicago	IL		05/18/2023	8.841	42,768	16,974	109,500
3310052779	Elmont	NY		05/11/2023	8.295	113,603	45,441	243,000

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	2	3					Additional	
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3310052783	Chicago	IL		06/29/2023	8.666	27,138	19,097	78,000
3310052798	New City	NY		07/27/2023	7.940	105,435	8,197	165,000
3310052804	Fort Worth	TX		05/18/2023	8.596	61,850		97,500
3310052821	Washington	NC		06/29/2023	8.631	53,007		80,100
3310052825	Washington	NC		06/29/2023	8.631	54,216		79,500
3310052826	Washington	NC		06/29/2023	8.631	48,230		79,500
3310052827	Washington	NC		06/29/2023	8.631	54,216		79,500
3310052828	Washington	NC		06/29/2023	8.631	54,960		79,500
3310052836	Huntington Station	NY		06/29/2023	9.191	105,249		189,000
3310052837	Baltimore	MD		06/08/2023	8.288	20,790	15,444	60,300
3310052840	Worcester	MA		06/08/2023	8.603	64,152	7,841	120,000
3310052842	Philadelphia	PA		06/08/2023	8.323	23,983	34,081	105,000
3310052849	Cape Coral	FL		06/08/2023	8.323	84,794	6,727	186,000
3310052853	Deer Park	NY		07/27/2023	8.841	113,603		187,800
3310052857	Jersey City	NJ		06/08/2023	7.950	97,416		600,000
3310052868	Philadelphia	PA		06/21/2023	8.603	32,819	3,600	95,100
3310052869	New Rochelle	NY		06/29/2023	8.295	134,719	15,159	264,000
3310052876	Queens	NY		06/08/2023	8.876	112,860	2,031	178,500
3310052880	Brooklyn	NY		05/18/2023	8.806	173,745	5,195	367,500
3310052883	Columbus	GA		05/18/2023	8.841	16,751	10,180	42,900
3310052908	Howell	NJ		11/21/2023	7.950	57,024	19,073	247,500
3310052912	Chicago	IL		06/29/2023	8.323	16,409	13,418	58,500
3310052917	Chicago	IL		06/29/2023	8.323	22,089	25,750	94,500
3310052918	Chicago	IL		06/21/2023	8.323	22,089	25,156	96,000
3310052930	Jersey City	NJ		06/08/2023	8.806	121,176	19,602	255,000
3310052933	Crestview	FL		06/08/2023	8.498	22,721	17,808	75,000
3310052945	Philadelphia	PA		08/31/2023	8.666	23,362	18,629	78,000
3310052949	Buffalo	NY		06/29/2023	8.148	11,880		40,500
3310052950	Irvington	NJ		06/21/2023	8.288	85,833	38,907	180,000
3310052956	Belle Isle	FL		06/08/2023	8.946	44,550	47,689	288,000
3310052958	Youngstown	OH		06/08/2023	8.596	32,581	23,760	81,300
3310052960	Hampton Bays	NY		05/18/2023	8.603	174,280		307,500
3310052961	Albany	NY		06/29/2023	8.596	36,754	5,309	101,700
3310052966	Los Angeles	CA		05/18/2023	7.700	271,384		525,000
3310052969	Marlton	NJ		06/21/2023	7.950	52,671	9,699	90,000
3310052970	Jersey City	NJ		06/21/2023	7.940	107,960	4,307	166,500
3310052984	Rex	GA		05/25/2023	8.148	36,086		81,000
3310052988	Jersey City	NJ		06/08/2023	7.940	160,580	21,287	295,500
3310052992	Newark	NJ		06/21/2023	7.950	26,730	10,100	201,300
3310052994	Jersey City	NJ		05/25/2023	7.940	343,020	167,601	939,000
3310053002	Chicago	IL		05/25/2023	8.841	34,081	22,706	120,000
3310053003	Uniondale	NY		05/18/2023	7.950	88,358		182,100
3310053004	Evanston	IL		06/08/2023	8.596	48,069	29,125	147,000
3310053005	Egg Harbor City	NJ		05/25/2023	8.841	37,422	13,929	78,000
3310053020	Poolesville	MD		06/08/2023	8.323	46,971	13,280	99,000
3310053023	Atlanta	GA		06/21/2023	8.596	658,093	63,005	1,320,000
3310053026	Roseland	NJ		06/08/2023	8.610	89,100	32,373	198,000
3310053032	Toms River	NJ		05/25/2023	8.946	6,356	64,746	234,900
3310053038	Toms River	NJ		06/08/2023	8.946	6,356	121,362	234,900
3310053055	The Bronx	NY		07/27/2023	7.940	118,800		300,000
3310053056	Melbourne	FL		06/08/2023	8.876	48,003	10,766	123,000
3310053060	Chicago	IL		06/29/2023	8.596	33,078	26,210	87,000
3310053062	Huntington	NY		06/08/2023	8.603	151,470		307,500
3310053073	North Bay Village	FL		06/21/2023	8.323	222,809	6,172	364,200
3310053075	The Bronx	NY		08/31/2023	9.366	119,086	7,871	354,000

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3310053081	Cleveland	OH		05/25/2023	8.596	19,958		54,750
3310053083	Mobile	AL		06/21/2023	8.596	1,485	4,173	47,250
3310053097	Seaside Heights	NJ		06/29/2023	8.666	95,657		247,500
3310053099	Hollywood	FL		05/25/2023	8.876	50,490	8,019	216,000
3310053119	Waterbury	CT		05/18/2023	7.940	84,823		147,600
3310053125	Rochester Hills	MI		05/25/2023	8.876	46,778	8,910	93,000
3310053138	Lindenhurst	NY		06/29/2023	9.107	54,054		153,000
3310053156	Chicago	IL		07/27/2023	9.016	45,441		153,000
3310053157	Rocky Mount	NC		06/29/2023	9.191	20,754		90,300
3310053161	Merrick	NY		06/08/2023	8.295	117,389	67,770	403,500
3310053162	Seaside Heights	NJ		06/29/2023	8.666	90,681		247,500
3310053163	Seaside Heights	NJ		06/29/2023	8.666	95,588		247,500
3310053170	Chicago	IL		05/25/2023	8.806	17,672	11,889	111,000
3310053175	Paterson	NJ		06/08/2023	8.603	81,794		135,300
3310053176	Chicago	IL		05/25/2023	8.841	75,735	31,096	213,000
3310053178	Albany	NY		09/15/2023	7.940	277,695	9,801	445,200
3310053186	Jersey City	NJ		06/08/2023	7.940	119,914		483,000
3310053193	Baltimore	MD		06/29/2023	8.610	12,106	11,391	67,500
3310053202	Homewood	IL		06/08/2023	8.596	42,768	11,878	85,500
3310053204	Avenel	NJ		06/08/2023	8.603	64,880	21,681	128,100
3310053208	Sherman Oaks	CA		05/25/2023	7.940	512,401	82,177	893,400
3310053215	Philadelphia	PA		06/29/2023	9.366	19,602	10,998	85,500
3310053216	Monsey	NY		05/25/2023	7.940	239,049		360,000
3310053222	Baltimore	MD		10/31/2023	8.750	18,295	4,128	48,000
3310053229	Baltimore	MD		06/08/2023	7.940	10,544	21,933	66,000
3310053232	Akron	OH		06/21/2023	8.925	17,820	2,404	54,000
3310053236	Stockbridge	GA		06/21/2023	8.603	10,529	21,119	67,500
3310053245	Homewood	IL		06/21/2023	8.666	40,095	17,820	93,600
3310053247	Brigantine	NJ		08/31/2023	9.100	110,535		360,000
3310053253	Smithtown	NY		06/29/2023	8.610	80,190		201,300
3310053258	Smithtown	NY		06/21/2023	9.107	70,790	19,313	168,000
3310053268	Philadelphia	PA		06/21/2023	8.610	17,820	12,121	52,200
3310053283	Wyandanch	NY		05/25/2023	8.876	70,835	17,523	127,500
3310053284	Rocky Point	NY		06/08/2023	8.610	61,880	11,628	114,000
3310053291	Baltimore	MD		06/21/2023	7.940	13,476		50,400
3310053296	West Palm Beach	FL		05/25/2023	8.610	39,596	34,511	127,500
3310053302	Amityville	NY		06/29/2023	8.295	66,691	23,463	143,400
3310053315	Buffalo	NY		06/08/2023	9.366	120,820	3,564	191,400
3310053319	Newark	NJ		06/29/2023	8.638	53,460		420,000
3310053329	Milford	NJ		06/29/2023	8.603	89,620	14,999	255,000
3310053330	Pleasant Grove	AL		06/08/2023	8.876	27,770	8,613	59,400
3310053333	Saint Albans	NY		06/29/2023	8.750	127,354	26,195	222,000
3310053347	St. Augustine	FL		06/08/2023	8.813	105,851	33,975	225,000
3310053350	Rotonda West	FL		06/08/2023	8.498	49,513	22,278	112,800
3310053351	Muskegon	MI		08/31/2023	7.940	12,281	4,722	48,300
3310053367	Chesapeake	VA		06/08/2023	8.603	26,816	2,940	82,200
3310053376	Bellport	NY		06/29/2023	8.631	53,015	24,841	144,000
3310053379	Bellport	NY		06/29/2023	8.596	67,404	13,916	156,000
3310053380	Bellport	NY		06/29/2023	8.596	65,132	11,704	153,000
3310053399	Philadelphia	PA		06/29/2023	8.750	11,012	10,989	72,900
3310053402	Nyack	NY		06/08/2023	7.950	56,801		165,000
3310053404	Memphis	TN		06/21/2023	8.596	9,387	4,121	31,500
3310053437	Newark	NJ		06/08/2023	8.603	54,797		123,000
3310053438	Monticello	NY		06/08/2023	8.806	36,605	7,871	67,500
3310053446	Newark	NJ		05/25/2023	8.603	76,501	19,189	159,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310053455	Jersey City	NJ		06/21/2023	8.596	94,565	30,175	180,000
3310053463	Wyandanch	NY		07/27/2023	7.950	64,954		136,500
3310053466	Nyack	NY		06/29/2023	7.940	138,848		207,000
3310053472	Roselle	NJ		05/25/2023	7.940	90,882		145,500
3310053475	Hesperia	CA		09/15/2023	8.666	5,940	63,561	205,500
3310053476	Hesperia	CA		09/15/2023	8.666	5,940	62,120	190,500
3310053477	Hesperia	CA		09/15/2023	8.666	5,940	51,407	180,000
3310053494	Nashville	TN		06/08/2023	8.806	68,793	19,403	129,300
3310053495	Baltimore	MD		06/08/2023	7.940	62,548	15,524	176,100
3310053498	Miami	FL		05/25/2023	8.596	145,144	38,271	372,000
3310053504	Chicago	IL		06/29/2023	8.666	40,095	20,523	97,500
3310053512	Central Islip	NY		06/29/2023	8.610	97,912	13,191	179,100
3310053518	North Little Rock	AR		11/21/2023	9.016	7,425	3,341	37,200
3310053524	Copiague	NY		06/21/2023	8.295	100,104	12,152	190,200
3310053528	Detroit	MI		06/08/2023	8.841	5,780	18,688	48,300
3310053535	Detroit	MI		06/08/2023	8.841	34,409		96,000
3310053541	Coram	NY		06/29/2023	8.610	114,110	2,020	183,000
3310053543	Gary	IN		05/25/2023	8.841	743	21,292	42,600
3310053557	Rockville Centre	NY		05/25/2023	8.806	158,004	5,940	298,500
3310053560	Palmer	MA		06/29/2023	8.876	26,920	7,425	63,000
3310053563	Jersey City	NJ		06/29/2023	8.316	334,125	61,628	1,290,000
3310053565	Massapequa	NY		06/08/2023	7.940	94,669	29,849	186,000
3310053592	Cinnaminson	NJ		06/08/2023	8.603	69,424	40,217	170,100
3310053594	Poughkeepsie	NY		06/08/2023	8.806	66,825		105,000
3310053617	Birmingham	AL		08/31/2023	8.596	37,868	6,864	135,000
3310053620	Detroit	MI		06/08/2023	8.841	5,835	10,296	40,200
3310053626	Middle Island	NY		06/29/2023	8.610	96,183	7,681	160,500
3310053628	Nyack	NY		06/29/2023	7.940	147,015		216,000
3310053629	Nyack	NY		06/29/2023	7.940	147,015		223,500
3310053634	Palm Springs	CA		06/21/2023	7.700	94,149		247,500
3310053651	Paterson	NJ		07/27/2023	8.603	75,468	27,695	171,000
3310053654	Vineland	NJ		07/27/2023	8.596	39,501		88,500
3310053655	Philadelphia	PA		06/08/2023	8.596	37,682	37,088	121,500
3310053657	Lakewood	CO		06/21/2023	8.946	24,413	74,765	228,000
3310053660	Columbus	OH		10/06/2023	8.666	6,534		100,500
3310053663	New Bedford	MA		06/29/2023	7.940	62,608		107,700
3310053668	Ozone Park	NY		07/27/2023	8.750	104,544		196,500
3310053676	Highland Park	MI		06/29/2023	8.596	25,835	5,097	54,000
3310053681	Wareham	MA		06/08/2023	8.603	20,357		100,500
3310053686	Chicago	IL		06/29/2023	8.666	18,006	21,954	109,500
3310053706	Manchester	CT		06/29/2023	8.498	25,443	86,934	210,000
3310053711	Angola	NY		08/31/2023	8.946	17,404	20,166	58,500
3310053713	Stamford	CT		06/08/2023	8.750	200,475		330,000
3310053715	Oxford	NC		08/31/2023	8.596	15,866		115,500
3310053716	Brooklyn	NY		06/29/2023	8.806	239,828	89,100	540,000
3310053718	Baltimore	MD		06/08/2023	8.841	14,961	14,850	75,000
3310053720	Philadelphia	PA		06/08/2023	8.750	36,731	34,348	125,400
3310053726	Hollywood	FL		06/08/2023	8.603	155,376	62,919	315,000
3310053730	Irvington	NJ		06/21/2023	8.596	50,490	13,484	111,000
3310053747	Deptford	NJ		06/21/2023	8.841	55,431	15,673	111,000
3310053749	Philadelphia	PA		05/25/2023	8.596	97,565	3,727	206,400
3310053763	Woodlynne	NJ		07/27/2023	7.940	37,645	9,207	72,600
3310053782	North Babylon	NY		06/08/2023	8.295	100,478		195,000
3310053783	Woodland Park	CO		08/31/2023	8.323	70,584	84,746	318,000
3310053786	Paterson	NJ		06/29/2023	7.940	124,740		180,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310053796	Huntington Station	NY		06/29/2023	8.295	110,930		205,500
3310053798	Panama City Beach	FL		06/08/2023	8.806	94,446		153,000
3310053802	San Diego	CA		10/31/2023	8.302	206,069	38,821	489,000
3310053809	Lake Havasu City	AZ		06/29/2023	7.940	104,767	71,280	285,000
3310053824	Lehigh Acres	FL		06/21/2023	8.946	70,686		102,000
3310053825	St. Louis	MO		08/31/2023	8.841	10,422	7,517	64,200
3310053826	Ridgefield	CT		06/29/2023	8.596	150,249		270,000
3310053827	Memphis	TN		06/21/2023	7.940	62,355		105,000
3310053834	Atlanta	GA		06/29/2023	7.940	54,797	28,096	128,100
3310053842	Freeport	NY		07/27/2023	8.596	99,347	14,145	183,000
3310053854	Houston	TX		06/21/2023	8.323	59,252		85,500
3310053856	Woodland Park	CO		08/31/2023	8.498	70,584	91,468	318,000
3310053865	The Bronx	NY		06/08/2023	8.596	179,091		354,000
3310053883	Trenton	NJ		06/08/2023	8.288	33,413		63,000
3310053894	St. Petersburg	FL		06/29/2023	8.596	19,854	7,997	72,000
3310053897	Paterson	NJ		11/21/2023	8.603	51,381		180,000
3310053898	Havre De Grace	MD		06/21/2023	8.596	22,275	30,673	138,000
3310053907	Middletown	NY		06/21/2023	8.610	37,422	24,694	99,000
3310053917	Chicago	IL		06/29/2023	7.940	119,914	10,023	187,500
3310053937	Cleveland	OH		06/08/2023	8.841	16,097	5,940	54,000
3310053949	Berwyn	IL		06/29/2023	8.596	50,936	39,188	154,500
3310053951	Warren	MI		06/29/2023	7.950	6,861	7,274	34,500
3310053953	North Brunswick	NJ		07/27/2023	8.596	149,421		255,000
3310053957	Atlanta	TX		08/31/2023	8.610	17,250	10,326	44,700
3310053960	Goose Creek	SC		06/08/2023	8.596	38,343	11,628	82,500
3310053968	Palm Springs	FL		06/29/2023	7.950	82,997	11,598	136,500
3310053985	Detroit	MI		08/31/2023	8.603	9,771	2,695	40,500
3310053989	Wilmington	NC		06/08/2023	8.323	25,186	25,126	72,900
3310054005	New Orleans	LA		06/29/2023	8.596	13,296	20,754	62,400
3310054006	Philadelphia	PA		06/08/2023	8.323	41,432	11,954	90,000
3310054008	Santa Fe	NM		07/27/2023	8.806	106,893	25,316	225,000
3310054015	Dunedin	FL		06/21/2023	8.596	75,884	17,241	141,000
3310054021	Bossier City	LA		08/31/2023	8.806	1,901	19,305	30,600
3310054024	Richmond	VA		06/29/2023	8.750	93,555	19,454	196,500
3310054027	Town Of Tompkins	NY		08/31/2023	8.876	4,863	11,390	88,500
3310054044	Chicago	IL		06/08/2023	8.841	8,910	13,840	102,000
3310054058	Silo	OK		09/15/2023	8.673	18,984	11,678	135,300
3310054059	Los Angeles	CA		08/31/2023	7.940	410,306		2,130,000
3310054060	Fair Lawn	NJ		06/29/2023	8.288	97,193	74,250	253,500
3310054062	Throop	PA		06/29/2023	8.876	18,711	12,001	60,000
3310054087	Lafayette	LA		06/29/2023	8.911	32,848		78,000
3310054091	Stone Mountain	GA		06/21/2023	8.876	51,752	11,880	96,000
3310054093	Red Bank	NJ		06/29/2023	7.940	94,892	20,683	196,500
3310054094	Philadelphia	PA		06/29/2023	7.940	29,032	20,196	86,100
3310054109	Atlanta	GA		06/21/2023	8.610	35,183	29,292	115,500
3310054120	Detroit	MI		06/08/2023	8.841	7,425	13,469	45,000
3310054122	Jersey City	NJ		06/21/2023	8.610	460,350	190,716	1,128,000
3310054123	Westbury	NY		08/31/2023	8.638	108,609	160,998	540,000
3310054125	Trenton	NJ		06/08/2023	8.288	62,370		115,500
3310054127	Livingston	NJ		07/27/2023	8.596	104,915		393,000
3310054134	Chicago	IL		06/29/2023	8.596	9,268		81,000
3310054137	Detroit	MI		06/29/2023	8.750	9,613	28,083	69,000
3310054144	Tampa	FL		06/21/2023	8.876	41,287	4,351	86,400
3310054147	Queens	NY		06/29/2023	8.596	143,006		258,000
3310054154	Boston	MA		06/29/2023	8.673	668,250		1,141,500

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3310054155	Indianapolis	IN		08/31/2023	8.876	19,553	7,325	49,500
3310054156	New Britain	CT		06/21/2023	7.940	56,133		115,500
3310054161	Newton	MA		08/31/2023	8.981	225,720	27,829	810,000
3310054164	Woodland Park	CO		08/31/2023	8.498	70,584	32,896	327,000
3310054166	Detroit	MI		06/21/2023	8.603	24,651	15,741	78,300
3310054168	Newburgh	NY		06/08/2023	8.806	160,083		231,000
3310054171	Detroit	MI		10/31/2023	8.841	13,662		39,900
3310054172	Chicago	IL		08/31/2023	7.940	28,807	12,229	96,000
3310054176	Philadelphia	PA		06/29/2023	7.940	29,700	22,097	75,000
3310054180	Jersey City	NJ		08/31/2023	7.950	78,298	116,439	450,300
3310054181	Commerce	TX		10/31/2023	8.841	11,742	22,361	72,600
3310054182	Commerce	TX		10/31/2023	8.841	11,742	22,446	72,600
3310054184	Greenville	TX		10/31/2023	8.841	11,869	21,554	72,000
3310054185	Manorville	NY		06/29/2023	8.610	137,392	4,574	220,650
3310054187	Greenville	TX		10/31/2023	8.841	11,700	22,977	72,000
3310054192	Columbus	OH		06/21/2023	8.673	30,896	7,079	62,400
3310054201	Marblehead	MA		07/27/2023	8.806	282,208	45,416	507,000
3310054206	Philadelphia	PA		06/29/2023	8.596	20,196	37,902	133,500
3310054212	Milledgeville	GA		06/29/2023	8.596	27,324		45,000
3310054213	Meriden	CT		06/21/2023	7.950	26,730		75,000
3310054239	Detroit	MI		07/27/2023	8.323	32,299	14,702	102,000
3310054257	Lynwood	IL		06/29/2023	8.596	40,184		66,000
3310054262	Prairie Village	KS		06/29/2023	8.323	75,735	22,325	198,600
3310054278	Cape Coral	FL		07/27/2023	8.596	73,953	32,780	169,500
3310054279	Philadelphia	PA		08/31/2023	9.114	28,674	13,380	78,000
3310054280	Aliquippa	PA		06/29/2023	8.603	4,455	16,335	36,000
3310054282	Chicago	IL		06/29/2023	8.288	29,826	15,258	82,500
3310054288	Concord	NC		06/29/2023	8.596	22,869	12,088	55,500
3310054292	Detroit	MI		06/21/2023	8.841	3,861		40,800
3310054299	Hackettstown	NJ		06/29/2023	8.603	29,082	22,728	80,400
3310054303	Newark	NJ		06/29/2023	8.876	82,529		172,500
3310054308	Wilmington	DE		08/31/2023	8.603	10,009	9,407	63,000
3310054313	York	PA		06/29/2023	8.596	30,455	1,550	63,000
3310054318	Manorville	NY		07/27/2023	8.295	80,190		190,500
3310054319	Huntington	WV		09/15/2023	9.366	31,430	10,009	120,000
3310054322	Clovis	CA		09/15/2023	7.940	38,151	7,009	150,000
3310054327	Rocky Mount	NC		06/29/2023	8.876	64,969	14,553	117,480
3310054346	Baltimore	MD		08/31/2023	8.666	11,509	3,128	45,900
3310054347	Waterbury	CT		06/29/2023	7.940	76,923		111,000
3310054364	Newton	NJ		10/31/2023	8.981	9,044		114,000
3310054385	Manahawkin	NJ		07/27/2023	7.950	78,735	8,791	126,300
3310054399	Chicago	IL		08/31/2023	8.876	32,653	10,367	87,000
3310054409	Timonium	MD		06/29/2023	8.148	121,325	15,593	201,000
3310054412	Monroe	MI		06/29/2023	8.288	20,196	2,957	40,200
3310054422	Halethorpe	MD		06/21/2023	8.638	7,425	53,891	190,500
3310054423	Baltimore	MD		06/29/2023	8.673	18,934	6,715	74,100
3310054428	Paterson	NJ		06/29/2023	8.596	28,898		202,200
3310054438	Los Angeles	CA		06/29/2023	7.440	404,514	115,789	810,000
3310054439	Charlotte	NC		06/29/2023	9.156	82,951		660,000
3310054447	Baltimore	MD		06/29/2023	8.638	23,055	15,966	142,500
3310054449	Brooklyn	NY		07/27/2023	8.596	248,663		378,000
3310054450	Detroit	MI		06/21/2023	8.841	25,364		36,600
3310054471	Queens	NY		06/29/2023	8.596	98,901		280,500
3310054488	Memphis	TN		06/29/2023	7.950	68,162	2,600	157,500
3310054490	St. Petersburg	FL		08/31/2023	8.666	38,165		210,000

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3310054515	Glendale	CA		06/29/2023	8.148	138,105		535,800
3310054528	Destin	FL		06/29/2023	7.950	267,297		442,500
3310054531	Sherman Oaks	CA		06/29/2023	7.440	244,580	56,872	435,000
3310054540	Calabasas	CA		06/29/2023	7.440	447,171		840,000
3310054549	Muskegon	MI		08/31/2023	7.950	13,974		50,400
3310054560	Chicago	IL		08/31/2023	8.841	22,928	15,401	72,000
3310054565	Newton	NJ		06/29/2023	8.498	37,422	5,086	102,000
3310054572	Winchendon	MA		06/29/2023	8.806	73,151	16,305	129,600
3310054613	Chicago	IL		10/06/2023	8.603	3,846	6,653	89,700
3310054618	Pocono Lake	PA		06/29/2023	8.750	83,279	17,404	202,500
3310054629	St. Petersburg	FL		07/27/2023	8.876	45,408	10,428	90,000
3310054630	Fort Lauderdale	FL		06/29/2023	8.610	315,563	29,480	585,000
3310054640	Pasadena	TX		06/29/2023	8.806	38,066	9,569	99,000
3310054642	Bridgeport	CT		06/29/2023	8.666	111,375	40,823	225,000
3310054647	Chicago	IL		09/15/2023	8.596	29,032	9,924	105,188
3310054676	West Hills	CA		06/29/2023	8.246	188,447	52,421	354,000
3310054693	York	SC		06/29/2023	8.610	74,844	22,569	208,200
3310054706	Philadelphia	PA		08/31/2023	8.148	23,285	26,671	91,800
3310054707	Washington	DC		06/29/2023	8.876	85,536		220,800
3310054710	Gainesville	FL		10/31/2023	8.960	10,962	23,128	113,400
3310054718	Hopatcong	NJ		06/29/2023	8.603	23,760	38,200	146,100
3310054723	Allentown	PA		06/29/2023	8.596	31,185		63,000
3310054726	Islip	NY		06/29/2023	8.841	95,382		172,500
3310054729	Trenton	NJ		06/29/2023	7.940	41,580		85,500
3310054734	Connersville	IN		08/31/2023	8.841	1,222		27,600
3310054750	Philadelphia	PA		08/31/2023	8.610	17,627	11,806	60,000
3310054762	Irvington	NJ		06/29/2023	8.610	58,064	14,850	111,300
3310054783	Linden	NJ		06/29/2023	8.603	135,313	8,910	210,000
3310054784	Brooklyn	NY		06/29/2023	8.596	134,615	39,130	276,000
3310054792	New Bedford	MA		06/29/2023	8.876	40,392	8,209	96,000
3310054793	New Rochelle	NY		12/07/2023	8.596	190,451		315,000
3310054800	Copiague	NY		07/27/2023	8.610	99,621	13,291	159,600
3310054809	Chicago	IL		08/31/2023	8.323	54,525	43,182	162,000
3310054811	Brooklyn	NY		06/29/2023	8.610	144,342		258,600
3310054812	Philadelphia	PA		06/29/2023	8.673	8,019	20,061	77,400
3310054825	Livingston	NJ		08/31/2023	8.596	175,789	15,679	486,000
3310054828	Chicago	IL		06/29/2023	8.841	39,204	17,315	97,500
3310054857	Shelton	CT		07/27/2023	8.596	73,968		144,000
3310054860	Miami	FL		07/27/2023	8.596	194,501	13,454	345,000
3310054867	Oxon Hill	MD		07/27/2023	8.323	69,802		124,500
3310054872	San Jose	CA		08/31/2023	8.463	165,800		1,020,000
3310054896	Newark	NJ		07/27/2023	8.596	80,992	16,662	157,800
3310054898	Chicago	IL		06/29/2023	8.610	52,272	3,544	89,700
3310054906	Miami	FL		06/29/2023	8.876	122,364	20,790	229,800
3310054920	Newburgh	NY		06/29/2023	9.366	108,510		180,000
3310054922	Mastic Beach	NY		06/29/2023	8.610	78,260	6,668	158,850
3310054932	Brentwood	NY		07/27/2023	7.950	130,918		204,000
3310054935	Pittsburgh	PA		09/15/2023	8.876	10,395	772	22,800
3310054937	Miami	FL		06/29/2023	7.940	217,107		382,500
3310054953	Saint Louis	MO		09/15/2023	9.086	12,251	3,579	36,900
3310054956	San Bernardino	CA		08/31/2023	8.288	29,700	98,011	600,000
3310054959	Pittsburgh	PA		06/29/2023	8.596	7,224	12,427	46,500
3310054975	East Orange	NJ		06/29/2023	8.603	89,011		168,000
3310054985	Akron	OH		08/31/2023	8.925	13,721		30,000
3310054990	Monroe	NY		06/29/2023	8.603	126,225		330,000

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3310055002	Lawrenceville	GA		06/29/2023	8.596	84,348	4,920	137,400
3310055005	Fort Myers Beach	FL		06/29/2023	7.940	165,355	26,730	351,000
3310055063	Fort Lauderdale	FL		06/29/2023	8.603	93,555		145,500
3310055064	Orange	NJ		06/29/2023	8.610	57,024	21,362	165,000
3310055068	Beckley	WV		08/31/2023	8.673	4,610	653	42,000
3310055070	Auburn	NY		08/31/2023	8.750	16,023	2,193	45,900
3310055085	Philadelphia	PA		06/29/2023	8.603	35,699	2,784	99,000
3310055088	North Port	FL		10/06/2023	8.316	2,228		120,000
3310055097	North Port	FL		10/06/2023	8.316	4,455		129,600
3310055100	North Port	FL		10/06/2023	8.316	1,782		124,800
3310055102	Naples	FL		10/06/2023	8.841	28,865		156,300
3310055107	Oakland	CA		07/27/2023	8.463	130,680		330,000
3310055108	North Port	FL		10/06/2023	8.316	3,564		120,000
3310055111	Punta Gorda	FL		06/29/2023	8.596	69,379	4,455	112,500
3310055121	Chicago	IL		08/31/2023	8.876	4,877	26,062	99,000
3310055123	Montgomery	AL		08/31/2023	8.498	13,231	5,136	28,500
3310055128	Monroe	NY		06/29/2023	7.940	126,968	14,405	207,000
3310055130	Gary	IN		06/29/2023	8.841	23,522		39,600
3310055143	Catskill	NY		06/29/2023	8.617	45,976		105,000
3310055144	Catskill	NY		06/29/2023	8.617	48,114		102,000
3310055154	Tamarac	FL		07/27/2023	7.940	96,709	14,517	160,500
3310055157	Meriden	CT		07/27/2023	8.596	47,290	17,830	127,500
3310055172	Durham	NC		08/31/2023	7.950	43,808		82,500
3310055178	Hamilton Township	NJ		06/29/2023	8.603	69,701	17,196	145,500
3310055200	St. Augustine	FL		06/29/2023	8.610	99,542	14,850	166,500
3310055213	Miami	FL		08/31/2023	8.953	92,619	16,305	282,000
3310055237	East Orange	NJ		08/31/2023	8.841	34,363	24,082	193,500
3310055248	Tulsa	OK		08/31/2023	8.876	18,574	2,067	40,500
3310055249	North Port	FL		10/06/2023	8.316	4,455		129,600
3310055250	Ellicott City	MD		06/29/2023	7.940	74,250	48,797	318,000
3310055251	Teaneck	NJ		06/29/2023	8.148	125,631	8,130	213,000
3310055253	Dayton	OH		09/15/2023	8.596	10,454	18,080	75,900
3310055254	Brentwood	TN		07/27/2023	8.603	243,540	6,475	555,000
3310055255	Newark	NJ		06/29/2023	8.603	65,637	12,177	156,000
3310055264	Indianapolis	IN		06/29/2023	8.806	14,256	19,602	58,500
3310055272	Chester	PA		06/29/2023	8.603	7,679	16,127	36,000
3310055275	Paterson	NJ		06/29/2023	8.603	127,859		184,500
3310055276	Paterson	NJ		06/29/2023	8.603	108,109		156,000
3310055286	Spring Valley	NY		06/29/2023	8.876	909,295		2,317,200
3310055294	Portage	IN		09/15/2023	8.498	60,514	13,010	116,100
3310055307	East Orange	NJ		09/15/2023	8.876	86,338	11,755	169,500
3310055311	Wichita Falls	TX		08/31/2023	8.673	10,662	10,989	53,100
3310055315	Chicago	IL		08/31/2023	8.876	29,721	32,967	109,500
3310055328	Monroe Township	NJ		07/27/2023	8.603	73,508		132,000
3310055337	Chicago	IL		08/31/2023	8.750	25,245	12,733	108,000
3310055340	Newark	NJ		06/29/2023	8.876	42,715	22,394	106,500
3310055366	Uniondale	NY		07/27/2023	8.295	122,958		189,600
3310055370	Brentwood	NY		07/27/2023	8.295	64,018	17,820	141,900
3310055391	Atlanta	GA		06/29/2023	8.610	53,015	16,097	115,500
3310055401	Miami	FL		07/27/2023	7.940	117,612	19,397	204,000
3310055403	Hackensack	NJ		06/29/2023	8.806	77,963	14,731	188,400
3310055407	Waterbury	CT		07/27/2023	7.940	76,181		111,000
3310055408	Waterbury	CT		07/27/2023	7.940	76,181		114,000
3310055428	Tampa	FL		06/29/2023	8.596	59,326		132,000
3310055430	Elizabeth	NJ		06/29/2023	7.940	120,285	14,850	195,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310055431	Saint James	NY		06/29/2023	8.603	267,300		495,000
3310055439	Brooklyn	NY		07/27/2023	7.940	334,125	22,328	540,000
3310055455	New Orleans	LA		10/06/2023	9.359	15,633	30,722	95,700
3310055479	Cincinnati	OH		06/29/2023	8.841	44,773	4,975	90,000
3310055515	Westlake	OH		08/31/2023	8.946	99,504	38,740	364,200
3310055532	Chicago	IL		06/29/2023	8.596	21,384	24,309	325,056
3310055543	Westbury	NY		06/29/2023	8.141	113,098	83,409	458,100
3310055554	Centereach	NY		06/29/2023	8.295	94,892		154,500
3310055572	Lithonia	GA		06/29/2023	7.950	54,262		102,000
3310055575	Bellport	NY		09/15/2023	8.645	42,881	27,024	147,000
3310055576	Centerport	NY		07/27/2023	8.610	104,594	21,913	182,550
3310055578	Bellport	NY		09/15/2023	8.610	49,587	23,231	147,000
3310055582	Cape Coral	FL		10/06/2023	8.498	15,129	42,733	165,000
3310055589	Scotch Plains	NJ		07/27/2023	8.603	129,540	70,137	394,500
3310055624	Merrick	NY		07/27/2023	8.295	117,612		220,800
3310055667	Chicago	IL		08/31/2023	8.876	18,949		45,000
3310055698	Hempstead	NY		07/27/2023	7.950	80,279		165,150
3310055709	St. Petersburg	FL		08/31/2023	8.666	37,719		210,000
3310055722	Burlington	NJ		07/27/2023	8.603	50,490	15,162	116,100
3310055740	Brooklyn	NY		08/31/2023	8.715	558,390	68,152	1,410,000
3310055748	Quincy	FL		08/31/2023	8.806	4,901	10,868	51,900
3310055852	Wetumpka	AL		08/31/2023	8.295	18,818	19,957	66,000
3310055856	Gary	IN		08/31/2023	8.610	4,497		54,000
3310055902	Marion	NC		08/31/2023	8.666	11,776	13,025	62,100
3310055911	Anchorage	AK		08/31/2023	9.016	39,204	96,293	250,500
3310055916	Wainscott	NY		08/31/2023	8.666	415,800	221,343	2,340,000
3310055961	Massapequa	NY		07/27/2023	8.610	116,676	31,289	217,200
3310055971	West Babylon	NY		08/31/2023	8.603	49,451		135,900
3310055980	Port Charlotte	FL		11/29/2023	8.946	22,129		205,500
3310055984	Detroit	MI		08/31/2023	8.771	5,439	10,378	84,000
3310055986	Airmont	NY		08/31/2023	8.876	101,871		270,000
3310055989	Port Charlotte	FL		11/29/2023	8.946	21,881		180,000
3310055992	Brooklyn	NY		07/27/2023	8.288	159,044		294,000
3310056000	Gastonia	NC		08/31/2023	8.750	29,997		94,500
3310056025	Franklin	NY		09/15/2023	9.366	18,711		51,000
3310056047	Philipstown	NY		08/31/2023	8.666	111,761		180,000
3310056057	Trenton	NJ		08/31/2023	8.596	24,474		133,500
3310056060	Parsippany-Troy Hill	NJ		07/27/2023	8.603	97,565		180,000
3310056069	Mount Pleasant	SC		08/31/2023	8.323	145,530	20,340	915,000
3310056101	North Fort Myers	FL		07/27/2023	8.442	170,934	25,339	294,000
3310056103	Butte	MT		10/06/2023	8.498	4,176	3,208	84,000
3310056141	Gary	IN		08/31/2023	8.841	4,336	24,948	57,900
3310056165	Chicago	IL		08/31/2023	8.498	10,395	14,486	60,000
3310056196	Brookhaven	NY		10/06/2023	8.295	91,208	15,693	154,800
3310056208	Fair Lawn	NJ		07/27/2023	8.610	117,478		193,500
3310056215	Hilo	HI		07/27/2023	7.940	73,508	15,622	151,500
3310056290	Perris	CA		08/31/2023	8.533	42,471	31,631	135,000
3310056324	Skaneateles	NY		08/31/2023	8.610	330,784		567,000
3310056451	Sykesville	MD		10/06/2023	8.148	95,693		171,300
3310056472	Newburgh	NY		08/31/2023	9.366	60,143		117,000
3310056475	Plano	TX		08/31/2023	8.323	73,240		138,000
3310056492	Bellport	NY		09/15/2023	8.596	17,263	50,318	147,000
3310056545	Chester	PA		08/31/2023	8.596	11,880	9,088	43,500
3310056548	The Bronx	NY		10/31/2023	7.940	181,764		315,000
3310056552	Baltimore	MD		08/31/2023	7.940	9,059	4,612	36,000

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3310056562	Riverhead	NY		07/27/2023	8.295	76,181		146,550
3310056580	Philadelphia	PA		08/31/2023	8.603	11,583	29,485	81,000
3310056582	Moreno Valley	CA		08/31/2023	8.463	90,288	14,850	195,000
3310056587	East Northport	NY		08/31/2023	8.288	120,285	46,020	252,000
3310056598	Wilmington	DE		08/31/2023	8.596	33,903	10,083	123,000
3310056601	Amityville	NY		08/31/2023	8.463	68,592	15,192	156,000
3310056602	Cleveland	OH		08/31/2023	8.841	9,957	11,657	32,400
3310056605	Amityville	NY		08/31/2023	8.295	102,844	2,513	246,000
3310056617	Philadelphia	PA		09/15/2023	8.841	41,580	7,767	103,500
3310056649	Farmington	NM		08/31/2023	9.366	38,016		69,300
3310056653	Chicago	IL		10/31/2023	8.323	44,115		65,400
3310056666	Miami Beach	FL		08/31/2023	8.785	219,869	38,818	960,000
3310056668	Houston	TX		08/31/2023	9.366	3,564	7,486	54,600
3310056691	Bradley	IL		10/06/2023	8.771	16,662		42,000
3310056755	Rochester	NY		10/06/2023	9.016	15,685	4,953	57,000
3310056793	Tallahassee	FL		11/21/2023	8.631	11,170		165,900
3310056822	Lockport	NY		08/31/2023	9.366	28,779		52,500
3310056878	Detroit	MI		10/06/2023	8.603	9,950	3,289	118,200
3310056881	Chicago Heights	IL		08/31/2023	7.940	21,384	22,671	70,500
3310056898	Philadelphia	PA		08/31/2023	8.603	15,593	26,350	75,000
3310056910	Jersey City	NJ		08/31/2023	7.940	130,977		214,500
3310056929	Livingston	NJ		08/31/2023	8.316	141,075	53,329	462,000
3310056930	Livingston	NJ		08/31/2023	8.316	160,157	51,378	472,500
3310056939	Portsmouth	VA		08/31/2023	7.940	14,072	18,806	81,900
3310056994	Baltimore	MD		08/31/2023	8.876	8,910	18,147	69,000
3310056995	Detroit	MI		08/31/2023	8.596	7,380	11,197	30,000
3310057037	Chicago	IL		10/31/2023	8.323	3,371		58,500
3310057042	Detroit	MI		08/31/2023	8.596	19,765	2,198	36,000
3310057056	Newark	NJ		09/15/2023	8.771	101,574		150,000
3310057071	Lindale	GA		08/31/2023	8.596	4,813		70,500
3310057072	Tampa	FL		08/31/2023	8.666	37,125		300,000
3310057100	Homewood	IL		11/21/2023	9.366	28,512		48,000
3310057107	Brooklyn	NY		10/06/2023	8.288	130,977		264,000
3310057114	Columbus	OH		10/06/2023	8.323	46,528	11,720	123,000
3310057158	Fort Lauderdale	FL		07/27/2023	8.946	252,450		1,500,000
3310057164	Baltimore	MD		08/31/2023	8.288	14,909		60,000
3310057166	Baltimore	MD		08/31/2023	8.288	10,603	7,039	60,000
3310057185	West Palm Beach	FL		08/31/2023	8.631	8,574	11,331	111,000
3310057197	Pittsburgh	PA		08/31/2023	8.596	14,802	6,682	46,200
3310057207	Houston	TX		11/21/2023	8.666	2,075	28,572	169,080
3310057209	Houston	TX		11/21/2023	8.666	1,582	28,477	169,260
3310057210	Houston	TX		11/29/2023	8.666	2,306	28,265	169,500
3310057211	Houston	TX		11/29/2023	8.666	3,133	28,775	170,190
3310057214	Hartford	CT		08/31/2023	8.596	32,258		109,170
3310057216	Eden	NC		08/31/2023	8.596	15,065	8,094	37,500
3310057259	Morristown	NJ		12/07/2023	8.771	115,206		203,400
3310057282	Pecos	TX		08/31/2023	9.366	4,203	6,536	102,000
3310057290	Huntington Station	NY		08/31/2023	8.617	86,873	23,047	171,000
3310057305	Puyallup	WA		08/31/2023	8.666	80,784	20,552	159,000
3310057310	Rochester	NY		08/31/2023	9.016	18,711		27,000
3310057359	Philadelphia	PA		08/31/2023	8.764	41,580		150,600
3310057364	Smyrna	DE		09/15/2023	8.323	36,068	2,346	154,500
3310057382	Detroit	MI		08/31/2023	8.610	14,969		50,400
3310057418	Orland Park	IL		09/15/2023	8.666	57,737	14,583	120,000
3310057421	Philadelphia	PA		10/06/2023	8.148	18,266		93,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310057441	Chicago	IL		10/06/2023	9.086	15,119	2,829	75,000
3310057469	Little Rock	AR		09/15/2023	8.610	15,993	7,279	40,200
3310057519	Kansas City	MO		08/31/2023	9.016	7,841		42,000
3310057520	Chicago	IL		10/06/2023	9.016	11,405	5,757	78,000
3310057525	Macon	GA		10/06/2023	8.666	7,707	6,980	93,000
3310057545	Northbrook	IL		10/31/2023	8.841	26,789		390,000
3310057576	Saint Joseph	MO		08/31/2023	8.302	17,820		33,000
3310057578	Woodmere	NY		09/15/2023	8.491	100,238		705,000
3310057625	Atlantic City	NJ		09/15/2023	9.016	20,137		29,100
3310057634	Aztec	NM		08/31/2023	8.673	39,204		66,000
3310057645	Detroit	MI		08/31/2023	8.771	5,794	10,956	57,000
3310057680	East Orange	NJ		08/31/2023	8.141	50,995	4,455	92,700
3310057711	East Chicago	IN		10/06/2023	9.198	8,019	11,748	70,500
3310057712	Baltimore	MD		09/15/2023	8.463	16,335	10,395	49,500
3310057715	Los Angeles	CA		08/31/2023	8.323	787,050		1,170,000
3310057790	Texarkana	TX		08/31/2023	8.771	10,818	6,965	33,000
3310057804	Ojai	CA		09/15/2023	7.690	501,744	27,487	1,170,000
3310057806	Philadelphia	PA		08/31/2023	9.016	7,425	13,282	78,600
3310057832	Aberdeen Township	NJ		10/06/2023	8.148	86,338		137,700
3310057882	Pittsburgh	PA		09/15/2023	8.666	14,553	6,772	60,000
3310057911	Chicago	IL		09/15/2023	9.016	7,351	11,452	63,000
3310057964	San Diego	CA		09/15/2023	8.148	132,636	113,480	1,672,500
3310057972	Hempstead	NY		09/15/2023	8.141	55,539	6,679	202,500
3310057976	Akron	OH		08/31/2023	9.016	15,468	2,159	30,600
3310058010	Lake Charles	LA		08/31/2023	9.009	61,277	7,788	147,240
3310058035	Chicago	IL		09/15/2023	8.610	15,405	31,155	97,500
3310058068	Irvington	NJ		08/31/2023	8.617	78,854	9,504	127,500
3310058091	Texarkana	TX		08/31/2023	8.771	10,395		30,300
3310058095	Harrisburg	PA		10/06/2023	8.610	5,335	12,272	88,500
3310058107	Gainesville	FL		10/31/2023	8.778	11,732		87,600
3310058119	Detroit	MI		08/31/2023	9.016	8,316	6,757	60,600
3310058127	Cape Coral	FL		10/06/2023	8.806	7,865		147,000
3310058135	New Hyde Park	NY		08/31/2023	8.463	134,051		221,100
3310058145	Sunrise	FL		08/31/2023	8.141	121,622	20,939	208,500
3310058153	Hooks	TX		08/31/2023	8.771	9,363		22,500
3310058171	Detroit	MI		08/31/2023	9.051	10,395	5,199	35,400
3310058185	Saint James	NY		12/28/2023	8.463	115,088		690,000
3310058208	New York	NY		10/31/2023	8.771	530,145	9,356	975,000
3310058234	Los Angeles	CA		08/31/2023	8.323	516,691	4,544	1,050,000
3310058251	New Fairfield	CT		09/15/2023	8.925	74,844		202,500
3310058262	Chicago	IL		10/06/2023	9.016	20,235	14,491	82,500
3310058265	Wildwood	NJ		10/31/2023	8.491	89,100	138,966	2,028,000
3310058266	Gainesville	GA		08/31/2023	8.771	45,040		78,000
3310058298	Toms River	NJ		08/31/2023	8.141	155,405		225,000
3310058321	Akron	OH		09/15/2023	8.610	4,430	11,905	39,600
3310058350	Pasadena	MD		08/31/2023	8.141	57,244	32,670	154,500
3310058373	Philadelphia	PA		09/15/2023	8.771	9,228		57,000
3310058391	Douglassville	PA		08/31/2023	8.778	47,713	33,340	150,000
3310058404	Philadelphia	PA		08/31/2023	8.610	39,174	30,517	105,000
3310058429	Tampa	FL		08/31/2023	8.617	78,260		138,900
3310058481	Hammond	IN		09/15/2023	8.666	19,847		47,100
3310058507	Westport	CT		10/06/2023	9.121	217,181	23,287	1,287,000
3310058558	Long Branch	NJ		09/15/2023	8.141	274,844		396,600
3310058560	Corsicana	TX		11/21/2023	9.016	4,101		71,400
3310058577	Cleveland Heights	OH		09/15/2023	8.925	18,414	14,094	67,500

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3310058583	Wadesboro	NC		08/31/2023	9.429	1,162	75,133	180,000
3310058610	Bowling Green	FL		08/31/2023	8.617	23,166	15,661	67,500
3310058659	Scranton	PA		08/31/2023	8.771	11,583		56,400
3310058693	Albany	NY		10/31/2023	8.463	24,614		117,000
3310058696	Philadelphia	PA		08/31/2023	8.771	46,050	62,927	195,000
3310058741	Saint Johns	FL		10/06/2023	9.121	5,999		246,000
3310058744	Indianapolis	IN		09/15/2023	8.666	35,343	4,485	64,500
3310058749	Sarasota	FL		10/06/2023	8.463	77,948	13,655	150,000
3310058760	Brooklyn	NY		09/15/2023	8.771	231,660		390,000
3310058768	Chicago	IL		10/06/2023	9.016	13,554	44,107	90,000
3310058774	Chicago	IL		09/15/2023	9.016	23,601	26,524	87,000
3310058778	Haverhill	MA		09/15/2023	8.673	59,875		103,500
3310058780	Hanna	IN		10/06/2023	8.666	11,138	4,191	38,700
3310058797	Medford	NY		09/15/2023	8.771	97,891	18,295	186,000
3310058799	Hazel Crest	IL		10/06/2023	8.666	11,138		54,000
3310058811	Terrell	TX		09/15/2023	9.016	12,176		58,200
3310058832	Staten Island	NY		09/15/2023	8.778	104,782	26,516	285,000
3310058840	Bernards	NJ		08/31/2023	8.771	131,274	15,872	225,000
3310058857	Highland Park	MI		10/06/2023	9.366	11,694	1,256	48,600
3310058865	Brewster	NY		09/15/2023	8.771	166,715	41,900	337,500
3310058874	Warminster	PA		09/15/2023	8.141	66,825	8,658	127,500
3310058879	Brentwood	NY		09/15/2023	8.470	114,865		195,000
3310058967	Egg Harbor Township	NJ		08/31/2023	9.086	58,004	4,893	127,500
3310058983	Philadelphia	PA		08/31/2023	8.771	34,883	51,158	195,000
3310058989	Eustis	FL		10/06/2023	8.960	5,212	30,197	141,300
3310059007	Indianapolis	IN		10/31/2023	8.771	9,653		57,000
3310059017	Lehigh Acres	FL		10/06/2023	8.960	2,376	68,496	109,500
3310059018	Lindenhurst	NY		08/31/2023	8.778	109,249		184,500
3310059029	Uniondale	NY		09/15/2023	8.624	89,014	25,568	196,800
3310059044	Largo	FL		10/06/2023	9.121	9,017	7,841	147,000
3310059045	Cairo	GA		09/15/2023	8.771	22,572	11,880	53,400
3310059065	Big Spring	TX		09/15/2023	9.016	8,613	8,038	38,700
3310059079	Columbus	GA		09/15/2023	9.359	22,557		35,400
3310059092	Grove City	OH		12/07/2023	9.198	7,425	14,552	83,100
3310059096	Largo	FL		10/06/2023	9.121	23,772	26,552	147,000
3310059097	Largo	FL		10/06/2023	9.121	12,284	4,574	147,000
3310059098	Largo	FL		10/06/2023	9.121	11,446	38,966	147,000
3310059132	Cresskill	NJ		10/06/2023	8.666	344,520		1,155,000
3310059138	Waterbury	CT		08/31/2023	8.771	26,730	6,757	117,000
3310059139	Waterbury	CT		09/15/2023	8.771	25,245		117,000
3310059142	Scotch Plains	NJ		10/31/2023	9.016	51,975	17,448	261,900
3310059150	Los Angeles	CA		11/21/2023	8.925	22,275		562,500
3310059160	Los Angeles	CA		11/21/2023	8.925	5,518	8,401	547,500
3310059220	West Nyack	NY		10/06/2023	8.302	117,104	208	229,500
3310059221	Hamilton Township	NJ		09/15/2023	8.610	61,850		105,600
3310059232	Hastings	NY		10/31/2023	8.148	12,375	14,366	81,000
3310059244	Palmetto Bay	FL		08/31/2023	8.771	227,205	31,185	375,000
3310059248	New Canaan	CT		10/31/2023	9.121	169,290		1,266,000
3310059252	Campbell Hall	NY		09/15/2023	9.016	87,942	12,118	147,000
3310059289	Hagerstown	MD		09/15/2023	8.771	22,869	7,128	52,500
3310059300	Russellville	AR		09/15/2023	9.016	2,970	11,598	48,900
3310059307	Graham	TX		10/31/2023	9.016	594	12,883	37,500
3310059318	New Orleans	LA		11/21/2023	8.673	36,282		496,500
3310059319	Toms River	NJ		10/31/2023	8.141	102,465		183,000
3310059337	Birmingham	AL		10/31/2023	9.121	69,204	15,249	397,500

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3310059340	Pemberton	NJ		08/31/2023	8.323	29,403	19,067	73,500
3310059355	Cleveland	OH		10/31/2023	9.016	5,495		33,000
3310059367	Lyons	IL		09/15/2023	8.666	24,116	19,613	120,000
3310059378	Lehigh Acres	FL		11/29/2023	8.960	2,970	33,427	108,000
3310059381	Houston	TX		09/15/2023	8.148	28,779	1,485	54,000
3310059382	Lehigh Acres	FL		10/31/2023	9.016	38,150	20,797	111,000
3310059407	Wellesley	MA		09/15/2023	8.491	196,020		1,401,000
3310059409	St. Louis	MO		09/15/2023	8.771	31,185	10,726	78,000
3310059411	St. Louis	MO		09/15/2023	8.771	21,830		78,000
3310059413	Freeport	NY		09/15/2023	7.950	104,767		184,200
3310059416	Elizabeth	NJ		10/06/2023	9.086	116,127		223,500
3310059436	Scranton	PA		10/31/2023	8.771	4,693	1,782	62,400
3310059505	Cleveland	OH		10/06/2023	9.016	42,917	5,502	138,000
3310059533	East Meadow	NY		09/15/2023	8.624	118,358		256,800
3310059548	Laurelton	NY		10/31/2023	8.141	98,387		226,500
3310059566	Newark	NJ		09/15/2023	9.016	75,319	10,410	151,500
3310059571	Brentwood	NY		10/06/2023	8.463	108,257		172,050
3310059572	Bluffton	SC		09/15/2023	8.610	104,990		151,500
3310059587	Huntington Station	NY		10/31/2023	8.631	94,220		186,300
3310059591	Thomasville	NC		09/15/2023	8.771	15,593	13,519	58,500
3310059593	Manchester	CT		10/06/2023	8.141	45,441	11,435	87,000
3310059622	Akron	OH		09/15/2023	8.617	14,850	3,556	63,000
3310059623	Wetumpka	AL		09/15/2023	8.477	20,196	18,224	86,700
3310059662	Concord	NC		09/15/2023	9.016	18,934		78,900
3310059663	Rockwood	TN		10/06/2023	8.771	11,249		67,500
3310059704	Beaufort	SC		09/15/2023	8.610	35,091		79,500
3310059712	Nyack	NY		10/06/2023	8.141	132,759		213,000
3310059737	Dallas	TX		10/06/2023	8.806	43,860	86,242	522,900
3310059768	Miami	FL		09/15/2023	8.925	170,379	51,975	360,000
3310059775	Queens	NY		10/06/2023	8.148	136,323		214,500
3310059836	East Haven	CT		09/15/2023	8.610	42,768	19,944	120,000
3310059870	Oyster Bay	NY		10/31/2023	7.950	145,664		271,500
3310059873	Philadelphia	PA		09/15/2023	9.366	17,040	17,787	89,700
3310059874	South Setauket	NY		10/06/2023	8.463	106,920		173,550
3310059894	Philadelphia	PA		11/21/2023	9.198	7,425		120,000
3310059895	Monroe	NY		11/21/2023	8.491	273,183	82,371	1,080,000
3310059905	Baltimore	MD		10/06/2023	8.666	14,791	2,222	72,000
3310059921	Palmetto Bay	FL		10/06/2023	9.121	11,880	106,905	390,000
3310059956	Cumberland	MD		10/31/2023	9.016	24,057		52,500
3310059992	Chicago	IL		09/15/2023	8.771	30,294		53,100
3310059995	Livingston	NJ		10/06/2023	8.491	160,083	40,666	487,500
3310060004	Baltimore	MD		10/06/2023	8.610	17,954	20,448	57,000
3310060032	East Moline	IL		10/06/2023	9.016	5,940	5,049	37,800
3310060057	Frankston	TX		11/21/2023	9.016	4,353	20,006	72,000
3310060070	Greenbrier	TN		11/21/2023	9.275	6,994	43,262	219,000
3310060071	Miami	FL		10/06/2023	8.498	19,808	31,212	189,000
3310060091	Springfield	MO		09/15/2023	8.771	35,343	2,391	63,000
3310060117	Fruitland Park	FL		09/15/2023	8.771	17,493	22,535	66,000
3310060156	Coram	NY		10/31/2023	8.652	17,820		208,050
3310060162	Perris	CA		10/31/2023	8.925	9,356		139,500
3310060171	Detroit	MI		10/31/2023	9.016	17,543	10,481	75,000
3310060229	Brentwood	NY		10/06/2023	8.463	133,784		193,050
3310060233	Pittsburgh	PA		10/06/2023	8.771	9,504	11,432	46,800
3310060275	San Clemente	CA		10/06/2023	8.421	451,046	18,808	678,000
3310060278	Highland Park	NJ		10/06/2023	8.141	87,214	13,068	147,000

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3310060279	Hillsdale	NJ		12/22/2023	9.275	60,876		262,500
3310060291	Mabank	TX		11/21/2023	9.016	4,114		71,400
3310060322	Gun Barrel City	TX		10/06/2023	9.016	4,114		71,700
3310060323	Mabank	TX		11/29/2023	9.016	26,809	10,698	71,400
3310060325	Mabank	TX		11/29/2023	9.016	26,416	10,824	71,400
3310060335	Frankston	TX		11/21/2023	9.016	4,353	21,191	72,000
3310060380	Jacksonville	FL		10/31/2023	8.666	21,598		82,800
3310060381	Patterson	NY		09/15/2023	8.771	60,143	9,712	129,000
3310060404	Houston	TX		10/06/2023	8.498	121,176		592,500
3310060416	Cumming	GA		10/31/2023	8.498	8,925	32,728	211,500
3310060421	Desert Hot Springs	CA		11/21/2023	8.323	8,910	36,273	319,500
3310060471	Rotonda West	FL		11/21/2023	8.960	7,771	25,550	102,000
3310060474	Pittsburgh	PA		10/31/2023	8.771	8,019	4,054	36,900
3310060500	Plymouth	PA		10/06/2023	8.778	2,970	37,573	69,600
3310060521	Houston	TX		10/31/2023	8.498	122,958		592,500
3310060535	Flowery Branch	GA		12/22/2023	8.673	59,994		180,000
3310060547	Indianapolis	IN		10/06/2023	8.771	21,830	8,571	58,500
3310060560	Baltimore	MD		10/06/2023	8.463	38,491		60,000
3310060562	Redding	CA		10/06/2023	8.323	62,370		116,100
3310060575	Detroit	MI		10/31/2023	8.666	13,499	9,638	40,200
3310060580	Chicago	IL		10/31/2023	8.666	26,179	20,177	93,000
3310060585	Waterbury	CT		10/06/2023	8.610	83,012		124,500
3310060619	Livingston	NJ		10/06/2023	8.813	130,309	76,489	475,500
3310060620	Cleveland	OH		10/31/2023	9.016	4,084	8,268	35,550
3310060626	Gainesville	GA		11/29/2023	8.673	42,278	32,352	210,000
3310060632	Chester	NY		11/21/2023	9.016	80,190	7,425	160,500
3310060700	Little Silver	NJ		10/06/2023	8.148	167,063		274,200
3310060705	Philadelphia	PA		10/31/2023	8.323	21,287	30,213	81,000
3310060713	Wharton	NJ		10/31/2023	8.771	86,873		176,400
3310060757	Boston	MA		10/06/2023	8.925	95,040	5,910	147,900
3310060773	Irvington	NJ		10/31/2023	8.141	99,495		207,600
3310060781	Wallkill	NY		10/31/2023	9.121	49,595		169,500
3310060797	Bayville	NJ		10/31/2023	8.141	94,892	12,957	198,000
3310060835	Feeding Hills	MA		10/31/2023	9.051	81,972	23,145	172,500
3310060880	Philadelphia	PA		12/07/2023	8.778	7,425	11,865	204,000
3310060898	East Chicago	IN		10/31/2023	9.198	8,747	13,831	49,500
3310060905	Commack	NY		10/31/2023	8.463	159,217	8,851	244,200
3310060909	Waterbury	CT		10/31/2023	9.016	22,275	13,170	118,500
3310060911	Hamilton	NJ		10/06/2023	9.086	47,817	8,687	134,400
3310060928	Cleveland	OH		10/31/2023	9.541	6,831	6,086	39,300
3310060969	Fort Collins	CO		10/06/2023	8.148	162,465		273,000
3310061012	Waterbury	CT		10/06/2023	8.610	79,448	5,242	124,500
3310061031	Valley Stream	NY		10/06/2023	8.463	120,285		205,500
3310061046	Washougal	WA		10/31/2023	9.121	34,545		450,000
3310061063	Port Charlotte	FL		10/31/2023	8.778	16,383	8,560	84,000
3310061069	Crestview	FL		10/31/2023	8.673	36,234	2,786	75,900
3310061097	Winchendon	MA		10/31/2023	8.841	20,021	8,880	105,000
3310061101	Nashville	TN		12/22/2023	8.498	90,737		684,000
3310061128	Anchorage	AK		12/22/2023	9.016	44,808		253,500
3310061132	Glen Cove	NY		10/31/2023	8.771	187,110		285,000
3310061157	Coram	NY		10/06/2023	8.148	81,393		141,000
3310061238	Paramus	NJ		10/31/2023	8.960	118,503	7,425	555,000
3310061249	Aztec	NM		11/21/2023	8.666	41,023		78,000
3310061265	Greenwood Lake	NY		10/06/2023	8.141	43,436	4,200	147,000
3310061296	Chalmette	LA		11/29/2023	9.359	6,402	3,344	90,000

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3310061304	Atlanta	GA		10/06/2023	8.141	30,740		78,600
3310061395	Kansas City	MO		10/31/2023	8.771	10,603		37,500
3310061403	Gary	IN		10/31/2023	8.771	8,818	15,496	53,700
3310061435	Decatur	GA		10/31/2023	8.666	13,365		93,600
3310061448	Markham	IL		10/31/2023	8.666	15,296		55,500
3310061462	Chestertown	MD		11/21/2023	8.981	26,804	15,860	85,500
3310061463	Paterson	NJ		11/21/2023	8.925	97,453		150,600
3310061473	Philadelphia	PA		10/06/2023	8.778	13,106	19,678	110,100
3310061474	Jersey City	NJ		10/06/2023	8.323	130,509	17,633	240,000
3310061483	Detroit	MI		11/21/2023	8.771	15,593		51,000
3310061485	Pittsburgh	PA		10/06/2023	8.771	10,692	4,306	55,800
3310061509	Riverdale	GA		10/06/2023	8.141	54,797		97,500
3310061526	Chicago	IL		10/31/2023	9.016	26,730	7,202	112,500
3310061529	Monroe	NY		10/31/2023	8.148	222,527		390,000
3310061568	Baltimore	MD		10/06/2023	8.323	18,934	18,340	61,500
3310061581	Neptune	NJ		11/21/2023	8.673	70,434	13,448	141,000
3310061631	Trenton	NJ		10/31/2023	9.086	24,503	10,789	52,500
3310061643	Yonkers	NY		12/07/2023	8.498	98,901		225,000
3310061644	Philadelphia	PA		11/21/2023	8.617	12,860		58,500
3310061688	Brooklyn	NY		10/06/2023	8.463	96,228		297,450
3310061705	Newark	NJ		10/31/2023	8.141	77,220		197,400
3310061730	Philadelphia	PA		11/21/2023	9.016	16,097	3,989	46,500
3310061732	Cleveland Heights	OH		12/07/2023	8.771	23,998	2,710	47,100
3310061785	St. Louis	MO		10/31/2023	9.016	10,314	17,746	67,500
3310061787	Belmont	CA		12/22/2023	8.771	233,190		1,035,000
3310061829	Port Charlotte	FL		10/31/2023	9.709	41,053		151,500
3310061840	Salem	NJ		10/31/2023	9.051	19,751		28,500
3310061854	Monroe	NY		11/21/2023	8.491	115,830	48,967	1,020,000
3310061872	Ardmore	OK		11/29/2023	8.771	475		66,000
3310061904	Monroe	NY		12/22/2023	8.491	107,811		1,020,000
3310061907	Waterbury	CT		11/21/2023	8.610	66,825	12,236	123,000
3310061963	Corte Madera	CA		10/31/2023	8.141	370,062		547,500
3310061974	Katy	TX		12/22/2023	9.464	46,176		114,000
3310062009	Chicago	IL		11/21/2023	9.016	25,298	3,586	135,000
3310062016	Michigan City	IN		11/21/2023	8.925	86,453		150,000
3310062017	Lufkin	TX		11/21/2023	9.016	30,740	3,861	54,000
3310062019	St. Petersburg	FL		10/31/2023	8.141	76,181	13,907	139,800
3310062022	New Britain	CT		11/21/2023	8.141	48,560	6,386	121,500
3310062029	Toms River	NJ		10/31/2023	8.141	106,994	9,712	180,000
3310062047	Hopewell Junction	NY		11/29/2023	8.792	47,240	7,616	165,000
3310062049	Baltimore	MD		12/22/2023	8.148	5,235		99,000
3310062077	Carolina Shores	NC		11/29/2023	9.275	594	11,923	88,200
3310062113	Philadelphia	PA		10/31/2023	8.771	42,813	51,322	208,500
3310062114	Norwich	CT		10/31/2023	8.141	31,942		84,000
3310062169	Deptford	NJ		10/31/2023	8.771	25,186	14,349	94,500
3310062215	Bellmore	NY		10/31/2023	8.617	152,361		300,000
3310062222	Port Charlotte	FL		10/31/2023	8.806	22,721		282,300
3310062303	Kingston	NY		11/21/2023	8.778	49,451		117,000
3310062310	Philadelphia	PA		11/21/2023	8.778	17,879	23,196	80,100
3310062330	Parsippany	NJ		12/07/2023	8.771	100,238		258,000
3310062340	West Palm Beach	FL		11/21/2023	8.771	891		162,000
3310062359	Chicago	IL		11/21/2023	9.016	20,939	12,297	111,000
3310062376	Lombard	IL		10/31/2023	8.666	99,115		180,000
3310062383	Livingston	NJ		12/22/2023	9.121	112,266		480,000
3310062392	Cincinnati	OH		11/21/2023	8.498	31,185	6,697	79,500

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3310062395	Philadelphia	PA		10/31/2023	8.981	23,760		87,000
3310062413	Macon	GA		11/21/2023	8.771	11,405	850	39,900
3310062429	New Haven	CT		11/21/2023	8.498	71,948	14,702	139,500
3310062433	Staten Island	NY		12/07/2023	9.016	112,253	6,302	240,000
3310062440	Mill Neck	NY		10/31/2023	8.771	236,561	29,444	465,000
3310062445	Burbank	CA		10/31/2023	8.323	175,082		271,500
3310062457	Aliquippa	PA		11/21/2023	8.771	11,152	14,256	43,800
3310062464	Crete	IL		11/21/2023	8.666	20,038	10,924	90,000
3310062472	Valley Springs	CA		11/29/2023	8.673	8,851	7,503	199,500
3310062527	Winston-Salem	NC		11/29/2023	9.016	9,653	6,353	49,500
3310062552	Cleveland	OH		11/21/2023	9.016	21,384		76,800
3310062587	Augusta	GA		10/31/2023	9.086	7,158		52,500
3310062591	Brentwood	NY		12/28/2023	8.463	109,860		177,600
3310062596	Lake Ronkonkoma	NY		11/21/2023	8.778	110,930	17,598	204,000
3310062599	Lehigh Acres	FL		11/29/2023	8.960	8,136		90,600
3310062600	Lehigh Acres	FL		11/29/2023	8.925	2,970		90,600
3310062689	Porterdale	GA		10/31/2023	8.141	28,868		66,000
3310062715	Homosassa	FL		10/31/2023	8.771	71,503		131,100
3310062727	Lehigh Acres	FL		11/29/2023	8.960	14,841	19,322	113,100
3310062732	Clifton	NJ		12/07/2023	8.771	114,939		203,100
3310062741	Philadelphia	PA		11/21/2023	8.771	10,467	8,476	60,300
3310062773	Philadelphia	PA		11/21/2023	8.771	5,940		75,900
3310062793	Watertown	CT		11/21/2023	9.016	34,333	4,010	93,000
3310062879	Mableton	GA		10/31/2023	8.141	44,505		76,500
3310062884	North Adams	MA		10/31/2023	8.771	12,162	1,544	75,000
3310062888	Philadelphia	PA		11/21/2023	8.925	33,413	19,751	117,600
3310062892	Hempstead	NY		11/21/2023	8.463	117,345	1,956	205,800
3310062898	Chicago	IL		12/07/2023	8.666	19,008		75,000
3310062909	Chicago	IL		11/21/2023	9.121	17,416	6,457	88,500
3310062930	Brooklyn	NY		12/22/2023	8.498	680,130		1,683,000
3310062933	Baltimore	MD		11/21/2023	8.463	19,305		64,500
3310062934	Palm Springs	CA		11/21/2023	8.323	261,360		435,000
3310062935	Baltimore	MD		11/21/2023	8.463	19,305	10,009	60,600
3310062936	Baltimore	MD		11/21/2023	8.463	17,820	9,742	61,500
3310062951	Chicago	IL		12/22/2023	8.498	89,261		375,000
3310063036	Bayville	NJ		11/21/2023	8.925	53,727		82,500
3310063038	Bayville	NJ		11/21/2023	8.925	46,778		74,400
3310063049	East Moline	IL		11/29/2023	8.666	29,871		51,000
3310063055	Falmouth	MA		11/29/2023	8.925	509,355		735,000
3310063087	Hamburg	NY		12/28/2023	8.610	32,819		73,500
3310063120	St. Petersburg	FL		12/22/2023	8.806	195,788		1,141,200
3310063125	Selden	NY		11/21/2023	8.778	89,278		163,200
3310063142	Cape Coral	FL		12/22/2023	8.498	70,880		192,000
3310063164	The Bronx	NY		10/31/2023	8.771	637,065		1,095,000
3310063183	Massapequa	NY		11/21/2023	8.463	96,228	25,765	182,400
3310063198	Oxnard	CA		11/21/2023	8.323	257,945		384,000
3310063224	Philadelphia	PA		11/21/2023	8.778	26,018	11,710	109,500
3310063236	Maplewood	NJ		11/21/2023	8.925	118,681		199,500
3310063240	North Bellmore	NY		11/21/2023	8.463	137,110		197,850
3310063245	Philadelphia	PA		12/07/2023	9.366	15,059		100,500
3310063263	San Francisco	CA		11/21/2023	8.323	320,760		900,000
3310063278	Philadelphia	PA		11/29/2023	8.778	18,294	10,758	82,500
3310063305	Washington	DC		11/21/2023	8.141	94,892	5,420	201,000
3310063347	Cleveland	OH		11/21/2023	9.016	9,653		37,500
3310063355	Macon	GA		11/21/2023	8.771	12,930		66,900

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3310063356	Bronx	NY		12/07/2023	8.148	120,285		240,000
3310063369	North Attleborough	MA		11/21/2023	8.925	62,370	1,619	123,900
3310063393	Lauderhill	FL		11/21/2023	8.141	112,801		180,000
3310063404	Lyons	IL		12/22/2023	8.610	27,744		114,000
3310063406	Saint James	NY		11/21/2023	8.617	163,053		243,000
3310063411	Port Chester	NY		12/22/2023	8.960	37,125		345,000
3310063412	Baldwin	NY		12/07/2023	8.141	139,976		225,000
3310063428	Moline	IL		11/21/2023	8.666	32,225		46,500
3310063447	Port Chester	NY		12/22/2023	8.960	37,125		345,000
3310063459	Detroit	MI		11/21/2023	8.666	11,435	9,061	34,500
3310063465	San Bernardino	CA		11/21/2023	8.428	121,176		198,000
3310063487	North Las Vegas	NV		11/21/2023	8.148	77,748		123,600
3310063489	Stone Mountain	GA		11/21/2023	8.141	45,441		84,300
3310063503	Ocean City	NJ		12/22/2023	8.323	1,022,423		1,649,970
3310063520	Streator	IL		11/29/2023	8.666	6,913	1,262	33,600
3310063527	New Hyde Park	NY		11/21/2023	8.617	125,898		238,200
3310063562	Trenton	NJ		11/21/2023	8.463	24,859	8,257	61,500
3310063563	Louisville	KY		11/29/2023	9.366	10,692		52,500
3310063564	Altoona	PA		11/29/2023	9.366	6,831	8,486	54,000
3310063586	Monroe	NY		11/21/2023	8.141	78,453		150,000
3310063647	Montebello	NY		11/21/2023	8.771	114,939		225,000
3310063672	Uniondale	NY		11/21/2023	8.463	123,225		202,050
3310063674	Pemberton	NJ		12/07/2023	8.148	60,677	2,844	100,500
3310063684	Oyster Bay	NY		11/21/2023	8.631	90,288		231,000
3310063710	Vicksburg	MS		11/29/2023	9.016	10,247		44,400
3310063712	Hempstead	NY		11/21/2023	8.141	104,990		181,500
3310063736	Jacksonville	FL		11/21/2023	8.141	14,731	6,130	51,000
3310063740	Boca Raton	FL		11/21/2023	8.778	147,806	9,272	231,600
3310063783	Baltimore	MD		11/21/2023	8.463	23,760	3,906	69,000
3310063820	Granby	CO		12/28/2023	8.771	27,985		334,500
3310063864	Toms River	NJ		12/07/2023	8.610	73,508	10,710	154,500
3310063876	Philadelphia	PA		12/28/2023	9.016	8,910		76,500
3310063884	Westbury	NY		11/21/2023	8.631	101,240		414,000
3310063900	Philadelphia	PA		12/07/2023	8.778	9,665	6,682	75,000
3310063909	St. Petersburg	FL		11/29/2023	8.617	498,960		1,050,000
3310063914	Newark	NJ		11/21/2023	8.610	116,810		192,000
3310063947	Atlanta	GA		12/07/2023	8.778	48,090		163,500
3310063975	Orange	TX		12/28/2023	9.051	12,637		33,600
3310063982	Uniondale	NY		12/07/2023	8.666	120,285		189,000
3310063989	Dayton	OH		11/29/2023	9.016	15,266		60,000
3310064011	Umatilla	FL		11/21/2023	8.141	64,449		93,000
3310064028	Brooklyn	NY		11/21/2023	8.141	347,490		750,000
3310064029	Cincinnati	OH		12/22/2023	8.323	31,556		136,500
3310064048	Cromwell	CT		12/28/2023	8.610	47,223		81,000
3310064128	Columbus	GA		11/29/2023	9.359	8,316	6,200	60,600
3310064160	Menlo Park	CA		12/28/2023	8.148	706,860		1,020,000
3310064167	Kansas City	MO		11/29/2023	8.666	9,077		45,600
3310064173	Fayetteville	GA		11/21/2023	8.141	60,143		110,400
3310064187	Cape Coral	FL		11/29/2023	8.960	3,887	17,789	172,500
3310064195	Cape Coral	FL		11/29/2023	8.960	4,242	8,412	172,500
3310064197	Columbus	OH		12/28/2023	8.981	18,087		111,000
3310064200	West Babylon	NY		12/07/2023	8.778	114,939		187,800
3310064204	Freeport	NY		12/07/2023	8.617	672,408	20,790	2,958,000
3310064205	Freeport	NY		11/29/2023	8.617	1,095,900		2,119,500
3310064226	Saline	MI		12/28/2023	9.366	43,217		153,300

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3310064227	York	PA		11/29/2023	9.275	3,713	17,271	171,180
3310064269	Edison	NJ		12/22/2023	8.841	61,479		280,500
3310064286	Scottsdale	AZ		11/21/2023	8.498	208,494		324,000
3310064295	Memphis	TN		11/29/2023	8.778	11,435		37,200
3310064296	Memphis	TN		11/29/2023	8.778	8,316	6,334	41,400
3310064300	Dallas	TX		12/22/2023	8.806	68,016		520,200
3310064426	Central Islip	NY		11/21/2023	8.470	84,200		164,100
3310064468	Trenton	NJ		12/07/2023	8.498	11,405		63,000
3310064532	Philadelphia	PA		12/07/2023	8.771	22,275	44,624	210,000
3310064604	Fullerton	CA		11/21/2023	8.428	144,788	6,222	261,000
3310064743	Wyandanch	NY		12/28/2023	8.771	53,460		127,500
3310064813	Chicago	IL		12/22/2023	8.141	8,910		135,000
3310064850	Bellefontaine	OH		12/28/2023	8.666	7,291		61,500
3310064906	Lizella	GA		12/07/2023	8.141	44,372		90,000
3310064944	Malibu	CA		12/22/2023	8.323	816,602		1,269,000
3310064965	Oak Ridge	NJ		12/28/2023	8.771	44,773		225,000
3310064970	Indianapolis	IN		12/28/2023	9.086	11,419		46,650
3310065052	Decatur	GA		12/22/2023	8.141	110,128		238,500
3310065123	Spring Lake	NJ		12/22/2023	8.148	742,500		1,950,000
3310065185	Pittsburgh	PA		12/28/2023	8.771	8,294		49,200
3310065207	Monroe	NY		12/22/2023	8.491	64,449		810,000
3310065248	Sullivans Island	SC		12/22/2023	8.981	668,250		1,230,000
3310065305	Lynwood	IL		12/28/2023	8.610	36,353		77,400
3310065380	Akron	OH		12/28/2023	8.841	7,484		39,150
3310065465	Chicago	IL		12/28/2023	8.666	13,811		75,000
3310065468	Jersey City	NJ		12/28/2023	8.498	71,280		219,000
3310065563	Aiken	SC		12/28/2023	8.666	11,497		43,200
3310065649	Hillside	NJ		12/28/2023	8.771	90,882		162,000
3310065744	Jacksonville	FL		12/22/2023	8.141	14,553		54,000
3310065813	Fort Washington	MD		12/28/2023	9.016	49,896		100,500
3310065924	Millburn	NJ		12/28/2023	8.932	175,082		486,000
3310065938	Detroit	MI		12/28/2023	9.016	7,425		37,800
3310066009	Maspeth	NY		12/28/2023	8.617	136,666		285,000
3310066057	Wilmington	NC		12/28/2023	8.323	51,084		97,500
3310066105	Fort Myers Beach	FL		12/28/2023	8.610	457,380		660,000
3310066115	Lowell	MA		12/28/2023	8.981	146,124		245,400
3310066214	Helendale	CA		12/28/2023	8.428	61,776		108,000
3310066232	Paradise Valley	AZ		12/22/2023	8.148	557,989		1,710,000
3310066268	Brooklyn	NY		12/28/2023	8.610	267,300		480,000
3310066381	Newark	NJ		12/28/2023	8.323	98,680		183,000
3310066407	Montclair	NJ		12/28/2023	8.610	459,845		934,500
3310066460	Patchogue	NY		12/28/2023	8.617	57,024		151,500
3310066523	Howard Beach	NY		12/28/2023	8.148	259,875		375,000
3310066559	Cleveland	TX		12/28/2023	8.771	22,647		90,600
3310066869	Kiawah Island	SC		12/28/2023	8.925	356,400		540,000
3310067177	Selden	NY		12/28/2023	8.841	104,767		187,500
3320030820	Jackson	NJ		03/15/2023	8.884	431,957		695,000
3320034254	Chicago	IL		02/27/2023	9.162	59,400	129,245	732,000
3320034271	Chicago	IL		01/30/2023	9.182	43,659	89,793	270,000
3320035858	Belmont	NC		01/10/2023	9.242	113,186	605,235	1,485,000
3320037583	Seaside Heights	NJ		01/10/2023	8.480	1,128,541	1,091,742	5,950,000
3320038334	Lehigh Acres	FL		02/13/2023	9.156	86,020		391,000
3320038375	Lehigh Acres	FL		02/13/2023	8.592	128,903		391,000
3320038376	Lehigh Acres	FL		02/13/2023	9.156	107,500		391,000
3320038378	Lehigh Acres	FL		02/13/2023	8.592	104,813		391,000

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3320038379	Lehigh Acres	FL		02/13/2023	8.592	93,962		391,000
3320038450	Jersey City	NJ		04/04/2023	8.600	99,000	130,680	1,080,000
3320038950	Bethpage	NY		02/13/2023	8.892	286,110	307,148	1,100,000
3320039633	Corona	NY		01/10/2023	8.882	825,660	287,843	1,620,000
3320039913	Detroit	MI		01/10/2023	9.182	29,755	85,560	170,000
3320040174	Fort Worth	TX		01/10/2023	8.600	80,113	83,383	313,000
3320040499	Miami	FL		01/10/2023	9.014	297,000		490,000
3320040805	York	PA		01/30/2023	9.422	60,736		132,000
3320040910	Medford	NY		02/27/2023	9.162	217,721		410,000
3320041204	Copiague	NY		02/27/2023	8.844	128,700		749,000
3320041228	Bay Shore	NY		02/13/2023	8.862	100,267		639,500
3320041327	Philadelphia	PA		01/10/2023	8.612	128,552	13,415	285,000
3320041396	Maplewood	NJ		01/30/2023	8.912	97,498	1,820,369	2,980,000
3320041480	Hempstead	NY		01/10/2023	8.915	290,021	53,981	565,500
3320041627	Washington	DC		01/10/2023	8.636	546,975	38,610	1,250,000
3320041839	Lehigh Acres	FL		01/10/2023	9.194	197,462		363,000
3320041915	Monsey	NY		01/10/2023	8.912	696,960		1,180,000
3320041959	Louisville	OH		02/27/2023	9.162	52,351		93,000
3320042107	Lehigh Acres	FL		01/30/2023	9.194	35,029		285,000
3320042108	Sarasota	FL		01/30/2023	8.912	535,725	931,424	4,100,000
3320042194	Joshua Tree	CA		01/10/2023	8.492	421,344		1,230,000
3320042210	Sarasota	FL		02/13/2023	8.892	649,737	545,871	4,850,000
3320042213	Livingston	NJ		01/10/2023	9.194	302,940	458,519	1,420,000
3320042214	Sarasota	FL		02/13/2023	8.892	527,175	712,454	4,865,000
3320042236	Franklin Square	NY		01/10/2023	8.609	560,390	289,080	1,231,500
3320042266	Brooklyn	NY		02/27/2023	8.874	673,200		1,020,000
3320042282	Long Branch	NJ		01/10/2023	8.642	736,313		1,450,000
3320042318	Freehold	NJ		01/10/2023	8.612	208,172	102,960	450,000
3320042380	Cleveland	OH		01/10/2023	9.164	34,650		75,000
3320042441	Deerfield Beach	FL		06/21/2023	9.303	57,173	27,606	190,000
3320042444	Willingboro	NJ		01/10/2023	8.864	124,344	38,986	300,000
3320042470	Middletown	NY		01/10/2023	8.882	246,312		375,000
3320042539	Rehoboth Beach	DE		01/10/2023	8.924	36,281	114,840	530,000
3320042625	Bridgeport	CT		01/10/2023	9.044	169,726		452,000
3320042627	San Antonio	TX		01/30/2023	9.044	123,750		235,000
3320042665	Monroe	NY		01/30/2023	8.912	369,027	809,296	2,000,000
3320042691	Jersey City	NJ		01/10/2023	9.044	245,025		450,000
3320042728	Pompano Beach	FL		01/10/2023	8.876	668,250		2,305,000
3320042758	Chicago	IL		01/10/2023	9.044	178,998	117,705	430,000
3320042762	Philadelphia	PA		01/10/2023	9.164	97,417		330,000
3320042794	Pahoa	HI		01/30/2023	8.642	602,631		1,175,000
3320042825	San Diego	CA		01/10/2023	8.576	495,000	463,975	2,060,000
3320042828	New Britain	CT		01/10/2023	8.876	189,338	19,008	371,000
3320042874	Monroe	NY		01/10/2023	8.894	492,525		780,000
3320042880	Mansfield	OH		02/27/2023	8.616	1,940,153		3,716,000
3320042912	Baltimore	MD		01/10/2023	9.542	116,325		285,000
3320042916	Cleveland	OH		01/10/2023	8.642	31,185		114,000
3320042932	Forsyth	GA		01/10/2023	8.636	339,585	107,786	780,000
3320042975	Milford	PA		04/19/2023	9.386	32,175	13,563	150,000
3320042990	Glen Cove	NY		01/10/2023	9.176	322,636	63,077	738,000
3320042992	Bellwood	IL		01/10/2023	8.972	110,237	57,173	310,000
3320042995	Mchenry	IL		01/10/2023	9.176	376,200	93,327	1,050,000
3320043013	Miller Place	NY		01/10/2023	9.172	366,686	10,464	607,000
3320043014	Red Bank	NJ		01/10/2023	9.044	279,555	61,054	538,000
3320043028	Mount Vernon	NY		01/10/2023	9.044	466,295	13,999	730,000

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3320043041	Newton	NJ		01/10/2023	9.044	182,309	114,692	443,000
3320043107	Mastic	NY		03/15/2023	9.298	339,768	22,275	525,000
3320043122	Buena	NJ		01/10/2023	8.642	67,320	98,136	288,000
3320043123	Greenwich	NJ		01/10/2023	8.642	54,450	89,335	225,000
3320043194	Forsyth	GA		01/10/2023	8.636	303,423	92,535	782,000
3320043210	Hewitt	NJ		01/10/2023	9.044	2,856,178	421,712	4,730,000
3320043219	Albany	NY		01/10/2023	9.176	465,770	18,808	1,715,000
3320043239	Baltimore	MD		01/30/2023	9.242	47,302	70,285	235,000
3320043245	Roselle	NJ		01/10/2023	9.314	246,807		405,000
3320043249	Savannah	GA		01/10/2023	9.344	51,480	36,605	190,000
3320043288	Sandusky	OH		01/30/2023	9.464	60,053		250,000
3320043307	Sparta Township	NJ		01/10/2023	8.894	202,257		440,000
3320043325	Skaneateles	NY		01/10/2023	8.899	325,700	176,369	853,000
3320043346	Paterson	NJ		01/10/2023	9.134	356,400	32,789	625,000
3320043353	Columbus	GA		01/30/2023	9.422	46,778		138,000
3320043359	Browns Mills	NJ		01/10/2023	8.636	133,650	49,114	290,000
3320043374	Philadelphia	PA		01/10/2023	8.786	164,934	71,874	520,000
3320043384	Long Branch	NJ		01/10/2023	9.194	320,300	50,653	588,000
3320043390	Baltimore	MD		01/10/2023	8.912	144,342		253,000
3320043391	Baltimore	MD		01/10/2023	8.912	144,342		255,000
3320043393	Baltimore	MD		01/10/2023	8.912	162,830		260,000
3320043405	Detroit	MI		04/19/2023	8.600	1,980	9,848	200,000
3320043413	Chicago	IL		01/10/2023	9.392	68,112	92,458	265,000
3320043433	Scranton	PA		01/10/2023	9.422	45,820	66,924	222,000
3320043445	Chicago	IL		01/10/2023	9.362	249,480	106,128	655,000
3320043448	Capitol Heights	MD		01/10/2023	8.942	144,783	61,331	354,000
3320043462	Milford	MA		01/30/2023	8.642	219,285	89,100	445,000
3320043476	Enfield	CT		01/10/2023	8.942	144,045		250,000
3320043478	Lodi	NY		01/10/2023	9.422	19,800	32,893	185,000
3320043517	West New York	NJ		01/30/2023	9.314	182,160	41,580	368,000
3320043523	Warren	NJ		01/10/2023	8.636	303,782	6,930	601,000
3320043564	Los Angeles	CA		01/10/2023	8.480	3,094,387	489,436	6,400,000
3320043565	Smithtown	NY		01/30/2023	9.182	490,050	113,999	1,028,000
3320043595	Lithonia	GA		01/10/2023	8.792	164,873		290,000
3320043602	Westbury	NY		01/10/2023	9.422	181,987	45,763	610,000
3320043612	Detroit	MI		01/10/2023	9.518	42,120	22,032	210,000
3320043614	Detroit	MI		01/10/2023	9.194	72,765	36,990	334,000
3320043618	Philadelphia	PA		01/30/2023	9.182	119,691	53,163	430,000
3320043629	West Babylon	NY		01/10/2023	8.894	312,741	20,061	596,500
3320043637	Joshua Tree	CA		01/30/2023	8.624	215,414	260,573	1,175,000
3320043639	Joshua Tree	CA		01/30/2023	8.624	148,346	512,992	1,275,000
3320043649	Detroit	MI		02/13/2023	9.372	72,248	74,022	275,000
3320043707	Eustis	FL		01/30/2023	9.194	395,686		1,080,000
3320043723	Baltimore	MD		01/10/2023	9.194	253,301	12,375	430,000
3320043753	Sarasota	FL		02/27/2023	8.892	612,563	1,488,859	9,450,000
3320043761	Richmond	IN		01/30/2023	9.842	42,341	7,555	72,000
3320043765	Mount Ephraim	NJ		02/13/2023	8.772	129,195	45,248	257,000
3320043769	Pocono Pines	PA		01/10/2023	9.194	164,340	132,660	920,000
3320043784	Trenton	NJ		03/15/2023	9.160	75,240		180,000
3320043787	Newark	NJ		01/10/2023	9.194	420,750		640,000
3320043817	Windsor	CT		01/10/2023	8.942	96,773		150,000
3320043823	Tabor City	NC		02/27/2023	9.162	11,880	63,499	165,000
3320043859	Chicago	IL		01/10/2023	9.548	143,055	90,338	372,500
3320043863	Northbrook	IL		01/30/2023	8.924	148,985		1,800,000
3320043883	Jersey City	NJ		01/10/2023	9.242	618,503		1,080,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320043892	Elmont	NY		04/27/2023	9.140	349,223	58,460	695,000
3320043898	Ojai	CA		01/10/2023	8.492	1,535,738	348,975	2,750,000
3320043900	Morristown	NJ		01/10/2023	9.464	502,796	13,761	800,000
3320043908	Northbrook	IL		01/10/2023	8.924	123,750	25,235	1,900,000
3320043931	Butler	PA		01/30/2023	9.422	9,900	49,710	143,500
3320043934	East Patchogue	NY		01/10/2023	9.188	196,763	10,395	700,000
3320043945	Northbrook	IL		01/30/2023	8.924	148,985		1,900,000
3320043955	Northbrook	IL		01/30/2023	8.924	148,985		1,900,000
3320043958	Deland	FL		01/10/2023	9.194	59,895		185,000
3320043989	Dix Hills	NY		01/10/2023	9.194	702,900	64,350	1,275,000
3320043999	Tampa	FL		01/10/2023	9.236	123,750		680,000
3320044014	Brentwood	NY		01/10/2023	9.188	287,793		525,000
3320044029	Columbus	GA		01/30/2023	9.044	68,780	3,812	136,000
3320044033	Houston	TX		01/10/2023	9.194	130,536	39,785	315,000
3320044054	New Windsor	NY		02/27/2023	9.372	235,620	59,276	445,000
3320044059	Vicksburg	MS		04/04/2023	9.326	67,640	29,380	145,000
3320044075	Irvington	NJ		02/13/2023	9.162	224,512	118,800	530,000
3320044079	Paterson	NJ		01/10/2023	9.422	259,875	15,840	462,000
3320044082	St. Petersburg	FL		01/10/2023	8.636	552,420	79,200	940,000
3320044116	Charlotte	NC		01/10/2023	8.942	239,085	429,409	1,155,000
3320044123	Randolph	NJ		02/13/2023	9.156	209,385		510,000
3320044156	Newark	NJ		01/10/2023	9.182	264,330		430,000
3320044157	Newark	NJ		01/10/2023	9.182	118,800		770,000
3320044158	Newark	NJ		01/10/2023	9.182	69,300		740,000
3320044159	Newark	NJ		01/10/2023	9.182	69,300		760,000
3320044162	Newark	NJ		01/10/2023	9.182	204,930		450,000
3320044166	Show Low	AZ		01/10/2023	9.044	485,100	62,360	1,000,000
3320044199	Naples	FL		02/13/2023	8.616	48,151		520,000
3320044207	Orlando	FL		01/30/2023	9.422	47,217	140,699	360,000
3320044208	South Brunswick Town	NJ		01/10/2023	9.152	328,680		580,000
3320044212	East Hampton	NY		01/30/2023	8.912	1,081,512	209,720	2,500,000
3320044216	Brentwood	NY		01/30/2023	8.912	298,040		500,000
3320044224	Orlando	FL		02/13/2023	9.402	75,558	112,542	375,000
3320044225	Orlando	FL		02/13/2023	9.402	68,574	114,739	337,000
3320044229	Hazel Crest	IL		01/10/2023	9.392	55,440		80,000
3320044236	Nashville	TN		01/30/2023	9.422	1,437,133	534,526	3,100,000
3320044238	Tobyhanna	PA		01/30/2023	9.182	41,342		239,000
3320044250	East Orange	NJ		01/10/2023	9.182	328,611	55,490	630,000
3320044260	Hempstead	NY		01/10/2023	9.182	276,433	7,451	491,000
3320044274	Millville	NJ		02/13/2023	8.766	123,849	27,008	260,000
3320044332	Stockholm	NJ		05/11/2023	9.140	348,381	47,075	715,000
3320044341	Brooklyn	NY		02/13/2023	8.616	2,258,982	513,761	8,050,000
3320044342	Matawan	NJ		02/13/2023	9.024	176,715		495,000
3320044371	Newport	RI		01/10/2023	9.236	652,163	135,229	1,175,000
3320044379	Jackson	NJ		01/30/2023	8.786	320,760	10,494	478,000
3320044394	Jacksonville	FL		01/30/2023	9.176	73,260		225,000
3320044405	Forsyth	GA		01/30/2023	8.792	282,876	49,029	825,000
3320044419	Forsyth	GA		01/30/2023	8.792	292,465	9,226	920,000
3320044422	Akron	OH		01/10/2023	9.188	52,668		106,000
3320044431	Detroit	MI		01/30/2023	9.422	45,045	16,880	140,000
3320044445	Hampton Bays	NY		01/30/2023	9.194	178,200	31,453	1,299,000
3320044472	Elmhurst	NY		01/30/2023	9.452	598,950		1,100,000
3320044499	Paterson	NJ		03/15/2023	9.538	92,070	43,263	440,000
3320044501	Providence	RI		04/04/2023	9.506	37,125	21,208	685,000
3320044520	Muncie	IN		01/30/2023	9.842	44,550		72,000

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3320044530	Chicago	IL		02/27/2023	8.766	111,375	49,500	260,000
3320044539	Maplewood	NJ		01/30/2023	9.194	199,467	183,717	935,000
3320044568	Chattanooga	TN		01/30/2023	9.392	125,334	9,900	213,000
3320044574	Newark	NJ		01/30/2023	9.182	29,700	118,523	700,000
3320044621	Irvington	NJ		01/10/2023	9.044	426,641		670,000
3320044632	Falls Church	VA		01/30/2023	9.392	334,125		1,860,000
3320044651	Yonkers	NY		03/15/2023	9.040	476,685		925,000
3320044653	South Bend	IN		02/13/2023	8.772	66,825	14,434	146,000
3320044656	Baltimore	MD		02/13/2023	8.772	28,512	71,379	195,000
3320044668	Newark	NJ		01/30/2023	9.182	294,030		625,000
3320044673	Kingston	PA		01/10/2023	9.464	157,361		240,000
3320044674	Cuyahoga Falls	OH		02/27/2023	9.156	67,320		150,000
3320044697	Cuyahoga Falls	OH		03/15/2023	9.292	93,407		175,000
3320044717	Newburgh	NY		01/30/2023	8.774	174,240		295,000
3320044729	Birmingham	AL		01/10/2023	9.422	99,230	30,856	210,000
3320044733	Franklin	NJ		01/30/2023	8.792	113,157	63,543	256,500
3320044734	Brentwood	NY		02/27/2023	9.174	334,125	58,267	575,000
3320044760	St. Louis	MO		01/30/2023	8.792	14,751		134,000
3320044802	Granbury	TX		01/30/2023	9.176	23,791	94,019	185,000
3320044808	Detroit	MI		01/10/2023	9.422	46,778	11,880	108,000
3320044822	Vernon Township	NJ		02/13/2023	9.402	95,733		387,000
3320044827	Newark	NJ		02/13/2023	9.156	60,638	164,124	650,000
3320044832	Newark	NJ		01/10/2023	9.422	242,550	50,515	550,000
3320044835	Freehold	NJ		01/10/2023	8.642	160,133	51,233	305,000
3320044836	Honolulu	HI		01/30/2023	8.642	185,130		275,000
3320044850	Mamaroneck	NY		01/30/2023	9.182	504,900		950,000
3320044897	Chester	NY		03/15/2023	8.770	109,296	67,554	450,000
3320044903	Trenton	NJ		02/27/2023	9.024	23,958		220,000
3320044914	Muncie	IN		01/30/2023	9.842	37,719		73,000
3320044930	Stafford Springs	CT		01/30/2023	9.422	140,184	33,248	377,000
3320044935	Douglasville	GA		05/11/2023	9.146	120,010		375,000
3320044936	Douglasville	GA		05/11/2023	9.146	134,541		375,000
3320044943	New Orleans	LA		02/27/2023	8.772	937,316	64,608	2,000,000
3320044951	Anderson	IN		02/27/2023	9.600	24,453	33,053	115,000
3320044952	Skaneateles	NY		02/13/2023	9.162	692,505	1,386,495	4,301,000
3320044963	Baytown	TX		02/13/2023	9.156	112,200	9,653	220,000
3320044989	Santa Rosa Beach	FL		02/27/2023	9.342	203,940	557,861	2,631,000
3320045001	Mansfield	OH		02/27/2023	8.616	1,343,183		2,717,000
3320045005	New Albany	IN		02/27/2023	8.892	99,000	24,908	201,000
3320045011	Newark	NJ		02/27/2023	9.432	173,250		413,000
3320045021	Brick	NJ		02/13/2023	8.622	160,380		390,000
3320045028	Warren	MI		01/30/2023	9.362	49,005		135,000
3320045039	Augusta	GA		01/30/2023	9.182	30,294	48,956	128,000
3320045048	Warren	MI		01/30/2023	9.362	55,836	14,850	102,000
3320045050	New Orleans	LA		01/30/2023	9.314	76,230	55,335	220,000
3320045051	Hampton Bays	NY		02/13/2023	8.916	556,875	69,795	923,500
3320045054	Warren	MI		01/30/2023	9.362	46,926	23,760	102,000
3320045063	Baltimore	MD		02/13/2023	8.616	26,743	85,678	380,000
3320045072	Willingboro	NJ		01/30/2023	9.422	154,440	50,045	334,000
3320045082	Philadelphia	PA		04/04/2023	9.140	30,852	114,826	270,000
3320045089	Chicago	IL		02/27/2023	9.156	138,006	124,740	475,000
3320045098	Bronx	NY		04/19/2023	9.140	578,705		945,000
3320045102	South Dennis	MA		01/30/2023	9.176	420,142	87,193	793,000
3320045113	Morganville	NJ		02/13/2023	8.892	172,260	520,904	1,300,000
3320045114	Morganville	NJ		02/13/2023	8.892	172,260	570,670	1,300,000

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3320045123	Scotch Plains	NJ		01/30/2023	9.152	270,339	38,146	533,000
3320045129	Elkridge	MD		02/27/2023	9.162	9,462	202,455	720,000
3320045138	Lodi	NJ		04/27/2023	8.600	303,831	4,950	620,000
3320045141	West Islip	NY		02/27/2023	9.342	277,200	69,300	550,000
3320045146	Buffalo	NY		01/30/2023	9.242	88,358	56,306	260,000
3320045147	Cincinnati	OH		01/30/2023	9.392	83,412		385,000
3320045165	Dolton	IL		01/30/2023	9.236	57,518	14,850	175,000
3320045176	East Orange	NJ		01/30/2023	9.392	150,480	91,080	423,000
3320045177	Bayonne	NJ		02/27/2023	9.024	423,225	107,910	830,000
3320045225	Newark	NJ		01/10/2023	9.182	276,210		625,000
3320045234	Jamaica	NY		01/30/2023	9.422	480,150	115,830	920,000
3320045245	Brooklyn	NY		01/30/2023	9.422	1,158,300		1,950,000
3320045249	Laurel Hollow	NY		01/30/2023	8.636	553,534		2,500,000
3320045264	Jersey City	NJ		02/27/2023	8.622	381,917	406,766	1,575,000
3320045294	Charlotte	NC		01/30/2023	9.242	248,738	342,751	1,109,000
3320045296	Lakewood	NJ		02/13/2023	8.622	503,415	45,045	800,000
3320045334	Trenton	NJ		01/30/2023	8.912	81,972	22,711	200,000
3320045338	Newark	NJ		02/13/2023	9.162	166,370		520,000
3320045357	Winter Haven	FL		02/13/2023	9.402	59,937	107,928	330,000
3320045375	North Augusta	SC		01/30/2023	9.176	183,026	4,950	273,000
3320045408	Paulsboro	NJ		02/13/2023	8.772	106,029	26,856	255,000
3320045413	Detroit	MI		01/30/2023	9.422	43,236	15,749	115,000
3320045422	Indiana	PA		01/30/2023	9.422	11,880	10,858	158,000
3320045453	Newark	NJ		02/13/2023	9.162	155,925	119,246	440,000
3320045460	Bridgeport	CT		02/13/2023	9.402	204,930	45,441	455,000
3320045474	Detroit	MI		01/30/2023	9.422	56,859	1,418	135,000
3320045476	Clifton	NJ		01/30/2023	9.176	372,339	13,365	650,000
3320045480	Southampton	NJ		02/13/2023	8.622	102,465	70,186	255,000
3320045481	Clifton	NJ		01/30/2023	9.044	374,418	29,106	650,000
3320045492	Muskogee	OK		01/30/2023	9.176	42,570		125,000
3320045494	Muskogee	OK		01/30/2023	9.176	71,280	3,180	205,000
3320045498	Pittsburgh	PA		02/13/2023	9.162	21,780	79,200	200,000
3320045501	Riviera Beach	FL		02/13/2023	9.162	652,163		1,300,000
3320045503	Carthage	TX		02/13/2023	9.156	142,560	13,365	251,000
3320045523	Calumet City	IL		02/13/2023	9.156	49,847	59,895	202,000
3320045563	San Antonio	TX		02/13/2023	8.922	5,842,799	510,382	12,950,000
3320045565	Trenton	NJ		01/30/2023	9.044	79,200		225,000
3320045567	Bellmore	NY		02/13/2023	9.162	270,270		1,141,500
3320045585	University Heights	OH		02/27/2023	8.754	100,223	39,625	264,000
3320045601	Kingston	NY		01/30/2023	9.176	134,640	79,299	425,000
3320045602	Kingston	NY		01/30/2023	9.176	189,338	127,116	525,000
3320045604	Hamburg	NJ		01/30/2023	9.182	109,148	128,205	352,000
3320045630	Chicago	IL		02/13/2023	9.402	54,549	88,882	245,000
3320045649	Detroit	MI		02/27/2023	9.402	56,232	21,487	145,000
3320045652	Chicago	IL		01/30/2023	9.422	48,263	48,014	165,000
3320045658	Trenton	NJ		01/30/2023	8.912	60,588	27,720	175,000
3320045660	Chicago	IL		02/27/2023	9.342	126,225		365,000
3320045671	Trenton	NJ		01/30/2023	9.044	79,200		217,000
3320045692	Baltimore	MD		02/13/2023	9.402	86,200	6,757	330,000
3320045694	Browns Mills,	NJ		02/13/2023	8.772	160,380	31,145	280,000
3320045695	Roosevelt	NJ		02/27/2023	8.772	149,688	74,728	400,000
3320045700	West Orange	NJ		01/30/2023	8.636	331,650		860,000
3320045713	Washington	DC		02/27/2023	9.156	690,525	420,750	1,650,000
3320045719	Baltimore	MD		02/13/2023	8.892	87,120	14,137	195,000
3320045721	Baltimore	MD		02/13/2023	8.892	114,365	15,325	195,000

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3320045722	Baltimore	MD		02/13/2023	8.892	87,120	17,721	195,000
3320045724	Baltimore	MD		02/13/2023	8.892	91,773	24,918	203,000
3320045729	Bay Shore	NY		02/27/2023	9.162	228,951	32,112	520,000
3320045771	Monticello	NY		01/30/2023	8.636	112,860		268,000
3320045778	Passaic	NJ		01/30/2023	9.182	311,355		530,000
3320045779	Newark	NJ		02/27/2023	8.616	275,319	130,086	650,000
3320045780	Gainesville	FL		03/15/2023	9.736	84,125	43,592	200,000
3320045788	Irvington	NJ		02/13/2023	9.162	168,300	74,250	485,000
3320045801	Chicago	IL		04/27/2023	8.738	94,595	10,890	365,000
3320045802	Los Angeles	CA		01/30/2023	8.744	1,081,080	338,085	2,075,000
3320045812	Richmond	VA		02/13/2023	9.162	98,010		193,000
3320045815	Boca Raton	FL		02/27/2023	8.892	848,653		1,504,000
3320045819	Chicago	IL		01/30/2023	9.422	187,110	59,634	610,000
3320045823	Austin	TX		01/30/2023	9.392	144,788	43,491	375,000
3320045835	Newark	NJ		02/13/2023	9.162	294,030	305,875	2,040,000
3320045836	East Setauket	NY		02/27/2023	9.156	334,125	47,025	550,000
3320045845	Detroit	MI		01/30/2023	9.182	104,894	18,905	285,000
3320045848	Hampstead	NC		01/30/2023	9.176	165,132	185,130	794,000
3320045852	Houston	TX		02/13/2023	9.156	68,805	69,300	215,000
3320045865	Fort Myers	FL		02/13/2023	8.772	94,941	71,478	315,000
3320045867	Weston	CT		02/27/2023	9.156	250,645	856,033	1,895,000
3320045871	Fort Myers Beach	FL		01/30/2023	9.422	408,128	47,570	1,060,000
3320045875	White Plains	NY		04/27/2023	9.206	623,700		900,000
3320045876	Brooklyn	NY		02/27/2023	8.772	1,220,175	421,245	2,650,000
3320045877	Detroit	MI		01/30/2023	9.182	43,560	108,900	220,000
3320045894	Brooklyn	NY		01/30/2023	9.182	500,742		900,000
3320045911	Cleveland	OH		02/13/2023	9.156	56,110	49,665	199,500
3320045930	Indianapolis	IN		02/13/2023	9.372	42,982	109,364	350,000
3320045946	Tavernier	FL		02/27/2023	8.616	454,410	155,430	880,000
3320045957	Huntington Station	NY		02/27/2023	9.174	391,595	42,224	630,000
3320045965	Jefferson	NJ		01/30/2023	9.182	88,358	91,080	400,000
3320045970	Red Bank	NJ		02/13/2023	8.622	119,988	115,024	946,000
3320045973	Hartsdale	NY		02/27/2023	9.162	375,730	120,780	745,000
3320045984	Chicago	IL		02/13/2023	9.156	131,175	37,125	322,000
3320045996	Deland	FL		04/04/2023	8.606	93,555	31,800	225,000
3320046002	Baltimore	MD		02/13/2023	9.822	75,438	15,512	155,000
3320046007	Ewing Township	NJ		01/30/2023	9.182	75,735	38,115	290,000
3320046014	Fairview	NC		02/13/2023	9.372	235,620	146,748	573,000
3320046016	Matawan	NJ		02/13/2023	9.294	261,360	39,600	460,000
3320046019	Upland	CA		01/30/2023	8.882	426,195		775,000
3320046022	Chester	NJ		04/04/2023	9.356	16,830	588,803	1,375,000
3320046023	New Orleans	LA		02/13/2023	9.156	204,294	76,230	420,000
3320046027	Egg Harbor Township	NJ		02/27/2023	9.402	147,010	15,543	260,000
3320046029	West Bend	WI		01/30/2023	8.792	92,565	34,910	400,000
3320046031	Chicago	IL		02/27/2023	9.342	202,118		474,000
3320046034	Charleston	SC		01/30/2023	9.176	185,625	62,659	400,000
3320046042	Fresh Meadows	NY		02/13/2023	9.156	410,083	428,670	1,750,000
3320046067	Trenton	NJ		01/30/2023	9.044	79,200	37,125	195,000
3320046070	Redford Charter Town	MI		02/13/2023	9.162	71,057	43,288	200,000
3320046082	Athens	GA		03/15/2023	9.058	4,119,167	215,518	6,936,000
3320046097	Gibsonton	FL		02/13/2023	9.402	167,637		703,000
3320046101	Columbia	MD		02/27/2023	9.162	52,272		700,000
3320046106	Warren	MI		01/30/2023	9.422	79,002		114,000
3320046115	Indianapolis	IN		02/13/2023	9.162	71,280	59,400	194,000
3320046126	Cleveland	TX		02/27/2023	9.342	65,600	64,247	312,500

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320046130	Trenton	NJ		02/27/2023	9.024	58,806	59,004	205,000
3320046142	Philadelphia	PA		02/13/2023	9.162	131,175	35,564	345,000
3320046151	Bethel	NY		01/30/2023	9.242	225,720		456,000
3320046156	East Orange	NJ		02/13/2023	9.156	172,656		410,000
3320046186	Pleasantville	NJ		01/30/2023	9.362	150,757	29,423	260,000
3320046189	Chicago	IL		02/27/2023	8.922	33,190	117,117	320,000
3320046191	Chicago	IL		02/13/2023	9.402	79,101	40,917	200,000
3320046202	Chicago	IL		02/13/2023	9.156	59,400	71,161	225,000
3320046208	Blakeslee	PA		02/13/2023	8.772	164,249	7,692	285,000
3320046209	Chinquapin	NC		03/15/2023	9.658	64,994	17,525	256,000
3320046221	Dayton	OH		02/27/2023	9.342	153,630		380,000
3320046224	Englewood	NJ		01/30/2023	9.182	271,805	41,580	482,000
3320046229	Garnerville	NY		02/27/2023	8.616	351,104	26,681	565,000
3320046237	Newburgh	NY		01/30/2023	9.842	201,960	67,478	500,000
3320046242	Dayton	OH		01/30/2023	9.362	19,800	120,057	230,000
3320046259	Jamaica	NY		01/30/2023	8.636	366,300	92,070	710,000
3320046263	Palm Springs	CA		02/13/2023	8.862	908,820		1,760,000
3320046264	Calabasas	CA		02/27/2023	8.472	1,782,000	118,803	2,850,000
3320046265	Los Angeles	CA		02/13/2023	8.472	891,495		1,565,000
3320046282	Lawrence	NJ		02/13/2023	9.822	91,328	65,637	230,000
3320046286	Lawnside	NJ		02/13/2023	8.772	175,527	57,246	350,000
3320046305	Spotswood	NJ		02/13/2023	9.162	133,650	13,613	380,000
3320046335	Islip	NY		01/30/2023	9.314	467,775	243,243	1,140,000
3320046336	Amsterdam	NY		01/30/2023	9.422	31,185	31,581	113,000
3320046347	Trenton	NJ		02/13/2023	9.024	43,758	57,420	180,000
3320046354	West Babylon	NY		02/13/2023	8.892	294,030	72,270	542,500
3320046364	Mabank	TX		02/27/2023	9.822	13,248	114,441	187,000
3320046369	East Orange	NJ		04/04/2023	8.756	298,485	70,983	550,000
3320046377	Chicago	IL		02/27/2023	8.772	180,923	148,500	539,000
3320046381	Chicago	IL		02/13/2023	9.162	58,905	113,889	350,000
3320046384	Redlands	CA		02/13/2023	8.430	94,240	285,517	630,000
3320046385	Oceanport	NJ		04/04/2023	9.146	362,934		2,640,000
3320046393	Alvin	TX		01/30/2023	9.392	163,236	134,373	450,000
3320046396	Central Islip	NY		02/13/2023	9.162	218,295	54,252	480,000
3320046397	Albany	NY		02/13/2023	9.162	16,830		300,000
3320046399	Trenton	NJ		01/30/2023	9.182	131,670		195,000
3320046405	Pomona	NY		01/30/2023	9.176	420,156		775,000
3320046407	Luzerne	PA		02/13/2023	10.206	78,389	36,847	185,000
3320046423	Ticonderoga	NY		02/27/2023	9.162	93,743	28,710	200,000
3320046426	Trenton	NJ		02/13/2023	9.162	173,102	29,156	370,000
3320046430	Indianapolis	IN		02/13/2023	9.162	103,950	17,474	318,000
3320046454	Teaneck	NJ		01/30/2023	9.182	231,413	78,507	522,000
3320046462	Newburgh	NY		02/27/2023	9.402	2,305,710	25,295	4,900,000
3320046465	Mobile	AL		01/30/2023	9.182	29,183	18,798	216,000
3320046467	Mobile	AL		01/30/2023	9.182	29,700	36,998	203,000
3320046469	Atlanta	GA		02/13/2023	9.162	154,661	13,578	640,000
3320046479	Catskill	NY		02/27/2023	9.156	199,505		375,000
3320046480	Catskill	NY		02/27/2023	9.156	203,594		385,000
3320046481	Kingston	NY		02/27/2023	9.156	133,205		430,000
3320046482	Kingston	NY		02/13/2023	9.156	231,215	35,785	525,000
3320046483	Kingston	NY		02/13/2023	9.156	222,305		550,000
3320046488	Akron	OH		02/27/2023	9.402	36,432		106,000
3320046498	Jefferson	NJ		02/13/2023	9.162	56,826	67,716	375,000
3320046511	Hempstead	NY		01/30/2023	9.176	281,903	99,173	595,000
3320046518	Chicago	IL		02/13/2023	9.372	87,467	71,379	280,000

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3320046524	Amityville	NY		04/19/2023	9.386	221,760	79,200	520,000
3320046529	Jersey City	NJ		02/13/2023	9.162	297,000	32,670	1,565,000
3320046532	Jersey City	NJ		02/27/2023	8.622	504,687	646,569	1,796,000
3320046534	Westwood	NJ		02/13/2023	8.754	355,608		1,200,000
3320046535	Philadelphia	PA		02/13/2023	9.162	65,093	99,000	305,000
3320046537	Valley Stream	NY		02/27/2023	9.162	490,644	18,018	760,000
3320046545	Niagara Falls	NY		01/30/2023	9.692	83,160		140,000
3320046554	Chester	PA		02/27/2023	9.402	31,581		130,000
3320046558	Paterson	NJ		02/27/2023	9.162	266,310	93,827	580,000
3320046561	Bridgewater	NJ		03/15/2023	9.538	207,554	89,249	609,000
3320046565	Carlstadt	NJ		02/13/2023	9.162	249,480	112,415	580,000
3320046567	Eustis	FL		02/27/2023	9.156	172,837		392,000
3320046568	Philadelphia	PA		02/27/2023	9.342	48,510	69,053	275,000
3320046578	Aransas Pass	TX		02/27/2023	9.156	56,430	26,356	177,000
3320046579	Philadelphia	PA		02/27/2023	9.162	44,387	26,359	245,000
3320046580	Burlington	NJ		01/30/2023	9.182	125,384	56,133	290,000
3320046594	Syracuse	NY		04/04/2023	9.146	103,257		149,000
3320046602	Fayetteville	GA		02/13/2023	8.622	171,072		439,000
3320046605	Calumet City	IL		02/13/2023	9.600	64,448	53,104	215,000
3320046613	East Orange	NJ		02/13/2023	9.156	201,960		475,000
3320046617	Mount Ephraim	NJ		02/13/2023	8.622	157,707	52,653	330,000
3320046618	Schenectady	NY		05/25/2023	8.880	113,652		164,000
3320046620	Scotch Plains	NJ		01/30/2023	9.422	222,750	197,505	835,000
3320046621	Fort Lauderdale	FL		01/30/2023	9.452	352,910	18,055	659,000
3320046623	Dallas	TX		04/04/2023	9.446	273,531	787,692	2,717,000
3320046636	Newton	NJ		04/19/2023	9.356	85,635	74,361	380,000
3320046650	Washington	NJ		02/13/2023	9.156	111,375	79,200	360,000
3320046662	Snellville	GA		04/04/2023	9.380	154,774		525,000
3320046665	Willingboro	NJ		02/13/2023	9.156	176,715	44,154	350,000
3320046670	Millville	NJ		02/27/2023	8.772	98,010	65,667	255,000
3320046676	Covington	GA		02/13/2023	8.922	161,543	12,227	263,000
3320046677	Medford	NY		02/13/2023	9.162	279,863	67,627	541,000
3320046682	Plainfield	NJ		02/13/2023	9.132	347,455	49,950	602,000
3320046684	Middle Island	NY		01/30/2023	8.912	280,665	49,995	522,000
3320046686	Pompano Beach	FL		02/27/2023	9.462	312,890	60,522	545,000
3320046703	Covington	KY		02/27/2023	9.162	91,823		407,000
3320046708	Baltimore	MD		02/27/2023	8.892	98,010	54,450	236,000
3320046715	Garden City	NY		02/27/2023	8.892	521,235	32,049	900,500
3320046748	Cleveland	OH		02/27/2023	9.402	22,330	63,905	189,000
3320046769	Philadelphia	PA		02/27/2023	9.156	248,032	83,160	690,000
3320046786	Philadelphia	PA		02/13/2023	9.294	111,330	115,580	420,000
3320046803	Jersey City	NJ		02/13/2023	9.156	388,021	105,989	735,000
3320046806	Bellport	NY		02/13/2023	9.162	261,621	46,687	469,500
3320046813	Browns Mills	NJ		02/27/2023	9.162	121,092	58,410	282,000
3320046825	East Quogue	NY		02/27/2023	8.892	382,912	115,008	718,500
3320046829	Charlotte	NC		04/04/2023	9.140	141,075		362,000
3320046833	Park Forest	IL		04/04/2023	8.600	92,150	30,724	195,000
3320046840	Brooklyn	NY		02/27/2023	9.162	820,463	102,960	2,000,000
3320046845	Gary	IN		02/27/2023	9.402	89,942	25,145	170,000
3320046846	Passaic	NJ		02/27/2023	9.162	364,320	117,276	820,000
3320046851	Fairborn	OH		01/30/2023	9.362	109,395	2,475	180,000
3320046854	Harvey	IL		03/15/2023	9.736	15,880	30,804	165,000
3320046856	St. Louis	MO		02/27/2023	9.162	72,765		156,000
3320046859	Jackson	MS		02/13/2023	9.162	87,867	20,295	201,000
3320046867	Dix Hills	NY		03/15/2023	9.508	653,400		1,150,000

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3320046869	Holbrook	NY		02/13/2023	9.162	304,920	49,520	677,500
3320046875	Indianapolis	IN		03/15/2023	9.292	351,915	162,617	6,480,000
3320046887	Hartford	CT		02/27/2023	9.156	168,300	48,824	350,000
3320046894	Chicago	IL		02/27/2023	8.922	116,325	83,318	355,000
3320046902	Chicago	IL		02/27/2023	9.342	74,250	89,892	325,000
3320046904	Miami	FL		02/13/2023	9.156	296,480	202,950	768,000
3320046908	Detroit	MI		02/27/2023	9.528	39,600	128,700	392,000
3320046921	Columbus	OH		02/13/2023	9.402	88,358	28,601	280,000
3320046923	Dayton	OH		02/27/2023	9.342	162,303		375,000
3320046949	Chicago	IL		04/27/2023	9.386	70,701	57,353	750,000
3320046951	Chicago	IL		02/13/2023	9.372	169,074	31,599	315,000
3320046956	Bloomingburg	NY		05/11/2023	8.600	210,018		970,000
3320046957	Trenton	NJ		02/13/2023	9.606	89,100	24,324	181,000
3320046959	Shohola	PA		02/27/2023	9.162	108,940	38,511	418,000
3320046963	Baltimore	MD		02/27/2023	9.402	34,056	47,714	210,000
3320046964	Brooklyn	NY		05/11/2023	8.606	609,890		1,250,000
3320046968	Neptune	NJ		02/13/2023	9.822	306,900	85,140	669,000
3320046970	Brentwood	NY		02/13/2023	9.162	259,875	52,470	525,500
3320046971	Shirley	NY		02/27/2023	9.162	203,643	45,421	460,000
3320046981	Baltimore	MD		02/27/2023	8.892	47,768	25,146	230,000
3320046983	Plainfield	NJ		02/13/2023	9.162	272,201	58,905	485,000
3320046989	Ewing	NJ		02/27/2023	8.772	191,565	60,117	370,000
3320046990	Dix Hills	NY		02/27/2023	9.162	549,079		1,200,000
3320047000	Purling	NY		02/27/2023	9.162	214,830		650,000
3320047003	Los Angeles	CA		02/27/2023	8.622	1,163,869	275,900	2,720,000
3320047006	Chicago	IL		03/15/2023	9.298	114,642	183,348	430,000
3320047012	New Orleans	LA		02/27/2023	8.622	142,560	85,253	495,000
3320047019	Bloomingburg	NY		05/11/2023	8.600	222,750		380,000
3320047030	East Brunswick	NJ		02/13/2023	9.132	434,792	65,241	1,066,000
3320047039	Pearl	MS		02/27/2023	9.156	87,447	28,256	209,000
3320047041	Brooklyn	NY		02/27/2023	9.156	743,985		1,180,000
3320047044	Newark	NJ		02/13/2023	9.156	133,650	215,276	750,000
3320047048	Baldwin	NY		02/27/2023	9.162	442,411	28,710	730,000
3320047050	Plainview	NY		02/27/2023	9.156	732,600	225,049	1,690,000
3320047067	Chicago	IL		02/27/2023	8.616	124,740	43,605	310,000
3320047070	Chicago	IL		04/04/2023	9.512	215,746	75,220	995,000
3320047075	Marietta	GA		02/13/2023	8.622	169,062	45,986	390,000
3320047079	Torrington	CT		02/27/2023	9.402	68,459		210,000
3320047083	Fayetteville	NC		02/27/2023	9.156	837,144		1,208,000
3320047089	Brunswick	GA		02/27/2023	9.372	356,400	46,035	840,000
3320047098	Hays	KS		02/27/2023	9.162	58,559		112,000
3320047101	Chicago	IL		02/13/2023	9.402	77,755	88,704	288,250
3320047102	Middleborough	MA		02/13/2023	9.162	205,920	36,317	445,000
3320047122	Nashville	TN		02/27/2023	9.402	792,000	481,506	3,300,000
3320047131	Glendora	NJ		02/27/2023	8.772	179,977	50,868	344,000
3320047133	Deptford	NJ		02/27/2023	8.772	89,100	41,066	260,000
3320047134	Chicago	IL		02/27/2023	9.294	178,200	86,427	480,000
3320047138	Bridgeport	CT		02/27/2023	9.132	332,825	99,621	630,000
3320047152	Kansas City	MO		02/27/2023	9.156	111,870	7,242	190,000
3320047170	Detroit	MI		02/27/2023	9.402	65,023		165,000
3320047174	Swansea	IL		03/15/2023	9.352	108,346	24,750	195,000
3320047193	Trenton	NJ		03/15/2023	9.028	90,882		210,000
3320047226	Bay Shore	NY		02/27/2023	9.162	153,846	45,540	395,000
3320047228	Chicago	IL		02/27/2023	9.402	71,775	162,068	355,800
3320047229	Myrtle Beach	SC		02/13/2023	8.892	302,940	28,033	715,000

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3320047232	Mastic	NY		02/27/2023	8.616	172,508	64,350	450,000
3320047234	Port Charlotte	FL		02/13/2023	9.156	147,015	5,891	495,000
3320047235	Valley Stream	NY		02/27/2023	9.402	198,010		677,000
3320047239	Ozone Park	NY		02/27/2023	9.402	348,235		789,000
3320047244	Baltimore	MD		02/27/2023	8.892	85,833	40,095	203,000
3320047275	Islip Terrace	NY		02/27/2023	9.162	351,940	50,490	600,000
3320047278	Jersey City	NJ		02/13/2023	9.162	243,911	101,930	725,000
3320047281	Uniondale	NY		02/27/2023	9.162	325,215		620,000
3320047283	Park Forest	IL		02/27/2023	9.606	55,440	63,360	200,000
3320047311	Virginia Beach	VA		02/27/2023	9.156	190,575	42,344	420,000
3320047312	Irvington	NJ		02/27/2023	8.616	122,062		445,000
3320047322	Easton	PA		02/27/2023	8.622	133,645	61,380	323,000
3320047336	Augusta	GA		02/27/2023	9.156	93,827		145,000
3320047353	Newark	NJ		04/04/2023	9.200	90,956		720,000
3320047354	Lumberton	NJ		02/27/2023	8.616	221,760	63,113	450,000
3320047362	Maspeth	NY		02/27/2023	9.156	475,200	39,521	955,000
3320047365	Philadelphia	PA		02/27/2023	9.162	67,815	25,010	255,000
3320047369	Philadelphia	PA		02/27/2023	9.402	31,180	21,913	240,000
3320047372	Newark	NJ		02/13/2023	9.162	172,508	105,930	423,000
3320047379	West Babylon	NY		02/13/2023	8.892	306,950		600,000
3320047388	Shafter	CA		02/27/2023	9.042	148,649	68,211	440,000
3320047390	Brookfield	WI		04/04/2023	9.584	253,440		540,000
3320047407	Lindenhurst	NY		06/21/2023	8.930	249,475	128,923	620,000
3320047419	Philadelphia	PA		03/15/2023	9.298	189,041	70,092	710,000
3320047434	Montgomery	TX		02/27/2023	9.162	68,760	26,631	332,000
3320047446	Philadelphia	PA		04/19/2023	8.606	51,143	57,987	232,000
3320047451	Fayetteville	NC		03/15/2023	9.292	83,754		182,000
3320047453	Fayetteville	NC		02/27/2023	9.156	118,206		204,000
3320047458	Greenwich	CT		02/27/2023	9.156	504,900	457,997	2,675,000
3320047460	Philadelphia	PA		04/04/2023	9.140	58,905	26,170	205,000
3320047468	Philadelphia	PA		04/04/2023	9.140	56,628	29,703	170,000
3320047472	Amherst	NY		02/27/2023	9.432	110,484		300,000
3320047475	Atlanta	GA		04/04/2023	9.386	107,514	12,164	180,000
3320047476	Greenville	NC		02/27/2023	9.162	69,300		200,000
3320047480	Buffalo	NY		02/27/2023	9.372	107,414		180,000
3320047487	Philadelphia	PA		03/15/2023	9.430	143,055	35,442	305,000
3320047491	Valdosta	GA		04/04/2023	10.256	72,468	12,870	125,000
3320047496	Irvington	NJ		02/27/2023	9.162	162,360	7,920	350,000
3320047498	Poland	OH		02/27/2023	9.432	119,790		220,000
3320047500	Birmingham	AL		02/27/2023	9.978	43,259		125,000
3320047505	Milwaukee	WI		02/27/2023	10.278	58,041	18,188	110,000
3320047506	Jersey City	NJ		03/15/2023	8.770	297,000	149,829	1,760,000
3320047509	Milwaukee	WI		02/27/2023	10.278	42,007	9,969	75,000
3320047511	Milwaukee	WI		02/27/2023	10.200	62,256	4,965	97,000
3320047515	Hamden	CT		04/04/2023	9.140	182,160	69,795	365,000
3320047518	Lake Havasu City	AZ		03/15/2023	9.298	176,735	285,993	835,000
3320047520	Akron	OH		04/04/2023	8.606	54,539	45,600	144,500
3320047521	Lake Havasu City	AZ		03/15/2023	9.298	48,263	452,874	835,000
3320047531	Chicago	IL		02/27/2023	9.372	198,990	95,189	430,000
3320047547	Park Forest	IL		02/27/2023	9.900	72,765		196,000
3320047550	Irvington	NJ		04/04/2023	9.146	184,883	35,987	603,000
3320047557	Detroit	MI		02/27/2023	10.056	82,368		128,000
3320047563	Chicago	IL		03/15/2023	9.814	71,358		375,000
3320047564	Ogdensburg	NJ		02/27/2023	9.024	156,371	76,108	360,000
3320047568	East Northport	NY		03/15/2023	9.538	387,090	14,850	675,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320047573	Slidell	LA		02/27/2023	8.622	87,120	59,400	215,000
3320047582	Joliet	IL		02/27/2023	9.402	81,180	29,700	160,000
3320047588	Lake Havasu City	AZ		03/15/2023	9.298	176,270	300,916	835,000
3320047593	Millville	NJ		02/27/2023	8.622	63,256		118,000
3320047595	Millville	NJ		02/27/2023	8.622	63,256		123,000
3320047597	San Antonio	TX		03/15/2023	9.538	71,793	63,696	240,000
3320047601	Columbia	SC		04/04/2023	10.550	84,345	41,936	233,000
3320047604	Hallandale Beach	FL		02/27/2023	10.128	257,895	19,167	490,000
3320047605	Sauk Village	IL		04/27/2023	12.056	20,535	67,674	195,000
3320047611	Lake Havasu City	AZ		03/15/2023	9.298	137,439	394,006	835,000
3320047612	Detroit	MI		03/15/2023	9.775	9,464	83,242	200,000
3320047616	Ewing Township	NJ		02/27/2023	9.072	194,387	64,508	380,000
3320047627	Memphis	TN		04/27/2023	9.206	34,650	30,868	100,000
3320047629	Albany	NY		02/27/2023	9.162	47,494	18,955	193,000
3320047630	Hopatcong	NJ		02/27/2023	9.600	184,437	49,604	365,000
3320047634	Milwaukee	WI		04/19/2023	9.056	23,166	41,382	115,000
3320047638	Detroit	MI		03/15/2023	9.814	31,066	85,637	244,000
3320047641	Chicago	IL		03/15/2023	9.958	95,337	64,872	310,000
3320047649	Dover	DE		02/27/2023	9.201	166,320		490,000
3320047656	Patterson	NY		04/19/2023	8.906	125,631	166,617	720,000
3320047658	Philadelphia	PA		02/27/2023	8.958	179,314	28,586	302,000
3320047666	Seaside Heights	NJ		05/11/2023	9.200	281,881	45,426	800,000
3320047668	Augusta	GA		02/27/2023	9.462	136,323	33,378	291,000
3320047675	Houma	LA		02/27/2023	9.402	37,804	88,179	198,000
3320047690	Brooklyn	NY		03/15/2023	8.770	939,263	386,843	3,200,000
3320047695	Country Club Hills	IL		02/27/2023	9.756	87,046	67,790	272,000
3320047697	Dekalb	IL		04/04/2023	9.740	76,725	65,340	205,000
3320047698	Ambridge	PA		03/15/2023	9.736	53,856	29,700	150,000
3320047703	North Birmingham	AL		02/27/2023	9.402	71,891		250,000
3320047710	Winslow Township	NJ		02/27/2023	9.162	223,677		465,000
3320047734	Lorain	OH		02/27/2023	9.606	49,081	2,599	85,000
3320047742	Lake Park	GA		03/15/2023	9.508	99,643	13,217	165,000
3320047745	Markham	IL		04/19/2023	10.646	51,851	53,318	185,000
3320047747	Georgetown	SC		02/27/2023	9.978	65,637	67,122	216,000
3320047756	Markham	IL		04/04/2023	9.740	42,297	76,994	205,000
3320047770	Dallas	TX		03/15/2023	9.736	140,580		395,000
3320047774	Baltimore	MD		03/15/2023	8.770	87,120	34,744	207,000
3320047783	Elmsford	NY		03/15/2023	9.964	587,379	162,806	1,250,000
3320047800	Birmingham	AL		03/15/2023	10.114	20,376	32,457	141,000
3320047804	Pittsburgh	PA		02/27/2023	9.528	98,456	29,750	185,000
3320047814	Bowie	MD		02/27/2023	8.616	308,880	93,728	1,150,000
3320047815	Bay Shore	NY		04/04/2023	9.152	65,756	214,008	576,500
3320047819	City Of Orange	NJ		03/15/2023	9.292	277,200		400,000
3320047821	Chestertown	MD		04/04/2023	9.356	57,853	80,784	230,000
3320047828	Ewing	NJ		04/27/2023	9.386	186,615	33,165	360,000
3320047832	Newark	NJ		04/27/2023	10.106	127,829	55,321	320,000
3320047833	Cape Coral	FL		04/19/2023	10.106	193,239		380,000
3320047835	New Orleans	LA		03/15/2023	9.538	45,194	205,235	406,000
3320047839	Chicago	IL		04/04/2023	9.386	253,707	21,780	475,000
3320047849	Milwaukee	WI		04/19/2023	9.056	72,765	10,729	120,000
3320047851	Chicago	IL		04/04/2023	9.386	241,560		380,000
3320047854	Fayetteville	NC		02/27/2023	9.156	102,465		170,000
3320047855	Durham	NC		04/04/2023	9.326	26,275		426,200
3320047863	Niagara Falls	NY		05/25/2023	9.792	101,574		180,000
3320047864	Stow	MA		03/15/2023	9.538	287,719	181,566	781,000

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3320047872	Troy	NY		02/27/2023	9.162	49,550	24,899	180,000
3320047873	Chicago	IL		02/27/2023	9.402	54,644	84,506	310,000
3320047878	Round Lake Beach	IL		03/15/2023	9.508	53,460		127,500
3320047881	Euclid	OH		02/27/2023	9.156	88,100	14,850	175,000
3320047884	Worcester	MA		03/15/2023	10.000	332,640		480,000
3320047885	Trenton	NJ		02/27/2023	9.462	79,943	14,956	182,000
3320047887	Roosevelt	NY		02/27/2023	9.162	230,856	53,584	650,000
3320047889	Sicklerville	NJ		02/27/2023	9.372	182,655	13,489	340,000
3320047892	Homewood	IL		02/27/2023	9.402	120,188		260,000
3320047897	Palmetto	FL		02/27/2023	9.156	642,633	57,169	1,068,000
3320047902	Jersey City	NJ		02/27/2023	8.892	706,860	76,725	1,200,000
3320047909	Detroit	MI		02/27/2023	9.156	73,755		178,000
3320047913	San Jose	CA		04/04/2023	8.846	855,806		1,750,000
3320047916	Philadelphia	PA		02/27/2023	10.200	61,848	10,708	200,000
3320047921	City Of Orange	NJ		02/27/2023	9.162	289,575	53,302	510,000
3320047924	Palm Beach Gardens	FL		04/04/2023	9.146	681,615	171,691	1,600,000
3320047934	Trenton	NJ		03/15/2023	9.028	71,528		190,000
3320047940	Livingston	NJ		04/04/2023	9.146	386,100	302,940	1,500,000
3320047941	Olyphant	PA		02/27/2023	9.402	55,539		150,000
3320047951	Vancouver	WA		02/27/2023	9.432	126,225		255,000
3320047953	Detroit	MI		04/04/2023	9.386	145,406	28,279	295,000
3320047965	Pittsburgh	PA		03/15/2023	8.770	44,055	49,500	203,000
3320047968	Hartford	CT		02/27/2023	9.162	243,243	9,742	418,000
3320047970	Issaquah	WA		02/27/2023	9.156	517,523	132,977	975,000
3320047976	Magnolia	NJ		04/04/2023	9.146	169,983	28,809	312,000
3320047978	Chicago	IL		02/27/2023	9.156	160,727	36,991	290,000
3320047982	Huntington	WV		03/15/2023	9.958	643,500		1,118,000
3320047997	Baltimore	MD		04/04/2023	11.456	86,625	10,890	200,000
3320048002	Baltimore	MD		04/27/2023	10.556	103,331		190,000
3320048012	Wyandanch	NY		02/27/2023	8.892	265,977	38,943	440,000
3320048029	South River	NJ		02/27/2023	9.162	221,206		370,000
3320048045	St. Petersburg	FL		02/27/2023	9.162	785,194	657,424	4,250,000
3320048046	Fulton	TX		02/27/2023	9.156	105,188		320,000
3320048051	East Orange	NJ		02/27/2023	9.372	311,845	32,126	635,000
3320048053	Brooklyn	NY		03/15/2023	9.268	492,278		1,025,000
3320048056	Indianapolis	IN		02/27/2023	9.402	56,282		227,000
3320048061	Warren	MI		04/04/2023	9.356	113,603	60,291	305,000
3320048064	Mastic	NY		02/27/2023	8.892	200,470	115,533	510,000
3320048066	Chicago	IL		02/27/2023	9.162	133,645	65,429	370,000
3320048070	Baltimore	MD		06/21/2023	9.291	200,643	59,252	430,000
3320048072	Philadelphia	PA		05/11/2023	9.206	54,252	14,347	140,000
3320048083	Chicago	IL		04/04/2023	9.386	253,707		435,000
3320048084	Mabank	TX		03/15/2023	9.958	122,129	26,309	238,000
3320048085	Mabank	TX		03/15/2023	9.958	49,326	101,618	238,000
3320048088	Frostburg	MD		04/04/2023	9.446	16,731	84,645	170,000
3320048089	Mabank	TX		03/15/2023	9.958	95,754	54,982	238,000
3320048090	Mabank	TX		03/15/2023	9.958	78,488	72,515	238,000
3320048091	Mabank	TX		03/15/2023	9.958	83,235	67,768	238,000
3320048092	Detroit	MI		02/27/2023	9.372	48,263	38,402	130,000
3320048094	Chicago	IL		02/27/2023	9.372	56,420	37,868	280,000
3320048101	Henderson	NC		02/27/2023	9.900	75,537	25,872	195,000
3320048116	Powder Springs	GA		02/27/2023	9.372	130,680	29,500	330,000
3320048119	Elgin	IL		02/27/2023	9.018	270,270		390,000
3320048124	New Orleans	LA		04/04/2023	9.386	79,200	47,362	307,000
3320048132	Kansas City	MO		04/04/2023	8.600	122,018	55,028	260,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320048139	Massapequa	NY		02/27/2023	9.402	285,863	99,000	640,000
3320048145	Delray Beach	FL		04/04/2023	9.140	351,450		705,000
3320048160	Yonkers	NY		04/04/2023	8.876	240,570		650,000
3320048162	Waterbury	CT		03/15/2023	8.770	980,100		1,650,000
3320048166	Teaneck	NJ		04/04/2023	8.600	251,370	18,671	515,000
3320048179	New Britain	CT		04/04/2023	9.806	480,150	3,833	750,000
3320048244	Southampton	NY		06/08/2023	9.308	1,010,691	1,006,377	5,135,000
3320048245	Lakeland	FL		04/04/2023	9.740	110,883		280,000
3320048252	Lombard	IL		02/27/2023	9.024	197,753	24,602	330,000
3320048254	Elmwood Park	IL		03/15/2023	9.160	180,091		405,000
3320048256	Warren	OH		02/27/2023	9.372	23,034	5,881	100,000
3320048257	Bridgeview	IL		02/27/2023	9.342	155,678	24,503	260,000
3320048269	Houston	TX		02/27/2023	9.162	54,104		100,000
3320048273	Cleveland	OH		02/27/2023	9.372	39,353	15,246	110,000
3320048274	Wantagh	NY		02/27/2023	8.892	192,456	98,307	742,500
3320048277	Buffalo	NY		04/04/2023	9.806	71,280		144,000
3320048284	San Antonio	TX		02/27/2023	9.342	148,500		400,000
3320048298	Detroit	MI		02/27/2023	9.162	48,263	6,683	105,000
3320048302	Woodmere	NY		02/27/2023	9.162	883,575		1,840,000
3320048310	Brooklyn	NY		04/04/2023	8.756	198,000	544,500	1,400,000
3320048312	Meridian	ID		02/27/2023	8.922	234,432	24,750	374,000
3320048335	Surfside Beach	TX		02/27/2023	9.156	509,108	189,816	1,034,000
3320048336	Jacksonville	NC		03/15/2023	9.292	56,381	52,946	183,000
3320048345	Buffalo	NY		04/19/2023	9.206	39,402		325,000
3320048346	Fort Lauderdale	FL		04/04/2023	9.140	294,525	58,707	625,000
3320048353	Chicago	IL		03/15/2023	9.508	168,691	21,384	340,000
3320048363	Edison	NJ		04/27/2023	8.756	311,845	6,435	602,000
3320048381	Newark	NJ		02/27/2023	9.162	176,715	14,850	464,000
3320048414	Marion	OH		03/15/2023	9.538	21,780	79,200	175,000
3320048438	Blue Island	IL		05/18/2023	9.792	63,200	29,700	165,000
3320048453	Paterson	NJ		02/27/2023	9.372	278,784	113,850	567,000
3320048464	Brentwood	NY		02/27/2023	9.156	277,200	59,400	540,000
3320048465	Philadelphia	PA		04/04/2023	9.200	62,568	87,850	273,000
3320048474	Chicago	IL		04/04/2023	9.146	36,617		290,000
3320048475	Baltimore	MD		02/27/2023	8.892	115,474	51,480	255,000
3320048485	Chicago	IL		04/04/2023	9.386	63,380	34,650	190,000
3320048486	Mcminnville	TN		03/15/2023	9.292	114,048	38,598	420,000
3320048488	Chicago	IL		04/04/2023	9.146	20,314	116,464	245,000
3320048493	Portsmouth	VA		03/15/2023	9.352	106,722		154,000
3320048499	Jonesboro	GA		04/04/2023	8.600	95,693		200,000
3320048505	Fayetteville	NC		03/15/2023	9.292	143,550	26,730	285,000
3320048511	Florence	NJ		02/27/2023	9.162	44,550	226,769	515,000
3320048521	Trenton	NJ		03/15/2023	8.770	92,253	39,417	190,000
3320048528	Decatur	GA		04/19/2023	9.206	141,075		356,000
3320048533	Stedman	NC		04/04/2023	9.140	90,882	17,267	255,000
3320048544	Baton Rouge	LA		04/19/2023	9.956	49,748	23,509	115,000
3320048548	Brentwood	TN		04/04/2023	9.326	1,045,440	378,972	2,500,000
3320048554	Salem	NJ		04/27/2023	8.606	29,700	31,680	120,000
3320048558	Martinsburg	WV		03/15/2023	9.058	127,710		286,000
3320048568	Chicago	IL		03/15/2023	9.508	89,595	59,252	315,000
3320048598	Snow Hill	MD		03/15/2023	9.292	50,854	35,897	195,000
3320048599	Detroit	MI		02/27/2023	9.402	79,943	43,956	240,000
3320048600	Salisbury	MD		03/15/2023	9.292	107,712		220,000
3320048601	Salisbury	MD		03/15/2023	9.292	149,688	29,700	281,000
3320048603	Salisbury	MD		03/15/2023	9.292	143,352	24,750	265,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320048617	Bridgeton	NJ		02/27/2023	9.156	172,508	50,619	418,000
3320048622	Chicago	IL		03/15/2023	8.770	173,745	148,797	640,000
3320048624	Chicago	IL		03/15/2023	9.478	159,885	168,301	560,000
3320048628	Detroit	MI		03/15/2023	8.770	49,500	12,870	90,000
3320048651	Pemberton	NJ		05/18/2023	9.145	96,773	43,560	300,000
3320048653	North Chesterfield	VA		03/15/2023	9.742	162,855	29,829	357,000
3320048654	Jersey City	NJ		03/15/2023	9.538	370,260	39,600	644,000
3320048669	Tarpon Springs	FL		04/19/2023	9.446	181,913	48,534	371,000
3320048672	Pittsburgh	PA		03/15/2023	8.770	49,005	41,630	171,000
3320048678	Suffern	NY		05/18/2023	8.877	420,750	140,604	2,225,000
3320048699	Jersey City	NJ		03/15/2023	9.292	365,305	76,230	645,000
3320048701	Upper Saddle River	NJ		04/04/2023	9.146	549,450	511,979	3,600,000
3320048725	Baltimore	MD		02/27/2023	8.892	66,825	41,580	195,000
3320048726	Baltimore	MD		02/27/2023	8.892	66,825	41,580	195,000
3320048727	Baltimore	MD		02/27/2023	8.892	66,825	41,580	195,000
3320048728	Baltimore	MD		02/27/2023	8.892	66,825	41,580	195,000
3320048729	Baltimore	MD		02/27/2023	8.892	66,825	39,917	195,000
3320048730	Baltimore	MD		02/27/2023	8.892	66,825	41,580	195,000
3320048732	Columbia	SC		04/04/2023	9.386	41,164	53,824	158,000
3320048733	Brentwood	NY		02/27/2023	8.892	338,580		575,500
3320048737	Cleveland	OH		04/04/2023	9.278	46,976	51,480	202,000
3320048745	Patchogue	NY		03/15/2023	9.028	238,097	41,481	497,000
3320048750	Mattituck	NY		04/27/2023	9.356	297,000	13,365	520,000
3320048755	San Martin	CA		03/15/2023	9.238	705,578	109,395	1,250,000
3320048758	Cleveland	OH		04/04/2023	9.278	78,012	25,146	195,000
3320048762	Elkton	MD		03/15/2023	9.292	155,183		348,000
3320048763	Brooklyn	NY		04/04/2023	9.140	396,490		825,000
3320048771	Lakeland	FL		04/04/2023	8.600	70,033	29,700	176,000
3320048774	Staten Island	NY		04/04/2023	8.606	346,698	99,000	700,000
3320048780	Freeport	NY		04/04/2023	9.278	222,750		523,000
3320048792	Portsmouth	VA		04/19/2023	9.206	180,794		350,000
3320048793	Chicago	IL		04/19/2023	9.152	58,687	24,473	120,000
3320048795	Lehigh Acres	FL		04/04/2023	9.146	23,760	307,890	500,000
3320048796	Portsmouth	VA		04/19/2023	9.206	117,249	62,802	348,000
3320048804	Humble	TX		04/04/2023	9.146	196,020		540,000
3320048819	Cape Coral	FL		04/19/2023	9.140	25,740	178,166	360,000
3320048821	Muskegon	MI		03/15/2023	9.964	41,184	13,574	88,000
3320048827	Islip	NY		03/15/2023	9.028	375,111		684,500
3320048830	Chicago	IL		04/27/2023	9.512	85,214	82,665	285,000
3320048838	Kearny	NJ		03/15/2023	9.430	297,184		570,000
3320048840	Huntington	WV		05/18/2023	9.798	519,750		750,000
3320048850	Cape Coral	FL		04/04/2023	8.906	311,850		926,000
3320048858	Monroe	NY		03/15/2023	8.770	637,560		920,000
3320048861	Palm Bay	FL		04/27/2023	9.200	179,685		341,000
3320048862	Garden City	NY		04/04/2023	9.146	655,628	15,840	1,800,000
3320048865	Park Forest	IL		03/15/2023	8.770	63,360	26,532	140,000
3320048872	Greenwich	CT		05/18/2023	9.198	495,000		1,700,000
3320048881	Concord	NC		03/15/2023	9.538	163,350	24,750	325,000
3320048889	Amsterdam	NY		04/04/2023	9.146	89,496		137,000
3320048909	Philadelphia	PA		04/27/2023	9.146	43,659	39,303	260,000
3320048919	Wilson	NC		03/15/2023	9.538	43,860		317,100
3320048924	Palm Springs	CA		03/15/2023	8.770	1,158,295		1,925,000
3320048932	Newton	NJ		03/15/2023	9.430	116,008	31,621	260,000
3320048937	Deerfield Beach	FL		04/04/2023	9.356	204,732	62,624	425,000
3320048946	Des Plaines	IL		04/04/2023	8.876	185,323	49,302	340,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320048954	Scranton	PA		04/19/2023	9.386	120,384		195,000
3320048956	Oak Forest	IL		04/04/2023	9.008	98,005	37,224	250,000
3320048958	Cleveland	OH		03/15/2023	9.508	44,550	39,600	124,000
3320048974	Brooklyn	NY		04/19/2023	9.056	543,956		1,100,000
3320048995	Lakewood	NJ		04/04/2023	9.326	152,460		220,000
3320048999	North Riverside	IL		04/04/2023	9.146	180,423	44,748	380,000
3320049006	Tuckerton	NJ		04/04/2023	9.386	145,976	48,709	350,000
3320049025	Evergreen Park	IL		04/19/2023	9.206	140,976	87,917	340,000
3320049027	Newark	NJ		02/27/2023	9.156	236,110	40,343	543,000
3320049033	Brick	NJ		03/15/2023	9.478	166,320		240,000
3320049036	Dingmans Ferry	PA		03/15/2023	9.298	79,200	55,935	241,000
3320049037	Brick	NJ		03/15/2023	9.478	166,320		240,000
3320049038	Bellmore	NY		03/15/2023	9.298	364,320	98,901	730,000
3320049042	Nyack	NY		05/11/2023	8.600	287,161	119,097	635,000
3320049048	Middletown	CT		04/04/2023	9.386	64,350	103,950	320,000
3320049052	Huntington Station	NY		04/04/2023	9.152	253,935	103,519	550,000
3320049055	Elmhurst	IL		03/15/2023	9.736	467,033	105,138	860,000
3320049057	Deer Park	NY		04/04/2023	9.152	254,821		545,000
3320049098	Newark	NJ		03/15/2023	9.298	449,955		650,000
3320049100	Cape Coral	FL		04/19/2023	9.140	235,620	33,957	450,000
3320049105	Philadelphia	PA		02/27/2023	9.216	69,424	83,978	290,000
3320049107	Seattle	WA		04/19/2023	9.146	594,000	616,721	3,571,000
3320049145	Coram	NY		03/15/2023	9.298	343,030	18,216	610,000
3320049155	Hauppauge	NY		03/15/2023	9.028	407,880		863,000
3320049167	Grand Rapids	MI		04/19/2023	9.386	116,721		222,000
3320049177	Trenton	NJ		04/04/2023	8.876	84,150		220,000
3320049184	Newark	NJ		04/19/2023	9.380	346,005	80,685	650,000
3320049185	Fayetteville	NC		03/15/2023	9.292	85,833	19,800	219,000
3320049200	Miami	FL		04/19/2023	9.386	399,782	75,468	785,000
3320049211	Woodmere	NY		04/04/2023	9.146	792,000	150,140	3,950,000
3320049217	Columbus	OH		04/19/2023	10.106	218,543		339,000
3320049219	Newark	NJ		04/27/2023	9.206	311,850		450,000
3320049226	Mastic Beach	NY		04/04/2023	9.146	145,530	21,186	395,000
3320049228	Milwaukee	WI		04/27/2023	9.056	16,830	38,115	92,000
3320049229	Washington	DC		04/04/2023	9.140	371,993	118,117	800,000
3320049247	Hampton	VA		04/04/2023	9.152	122,760	27,720	269,000
3320049256	Baltimore	MD		05/25/2023	8.699	4,658,310		6,990,000
3320049259	Port Jefferson	NY		03/15/2023	9.298	333,333		481,000
3320049268	Jamaica	NY		03/15/2023	9.538	284,511	4,455	780,000
3320049272	Valparaiso	IN		04/04/2023	9.056	106,915	65,300	258,000
3320049274	North Fort Myers	FL		04/27/2023	9.140	259,142	54,450	500,000
3320049280	Baltimore	MD		04/04/2023	8.876	45,441	57,816	221,000
3320049281	Baltimore	MD		04/04/2023	8.876	96,228	49,500	220,000
3320049285	Coram	NY		04/19/2023	8.600	309,672		595,000
3320049287	Burlington	NJ		04/19/2023	9.056	106,920	30,690	222,000
3320049307	Newport News	VA		04/04/2023	9.152	62,964	69,300	225,000
3320049311	Scarsdale	NY		04/19/2023	9.146	371,210	79,042	875,000
3320049313	Detroit	MI		04/19/2023	9.056	54,698	29,700	122,000
3320049324	Miami Gardens	FL		03/15/2023	9.538	237,600	64,350	532,000
3320049332	Greenwich	CT		04/19/2023	9.140	1,230,892		5,450,000
3320049336	Washington	DC		04/04/2023	9.152	439,263	78,309	994,000
3320049359	Riverside	IL		04/04/2023	9.356	214,988	65,776	825,000
3320049360	Bellport	NY		03/15/2023	9.298	260,865	91,773	521,000
3320049366	Waterbury	CT		04/19/2023	9.326	126,225		200,000
3320049389	North Caldwell	NJ		04/04/2023	9.146	902,880	196,020	2,750,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320049408	Highland Springs	VA		04/04/2023	9.446	133,650	5,198	293,000
3320049415	Philadelphia	PA		04/04/2023	8.606	65,340		140,000
3320049416	Medford	NY		04/19/2023	9.146	277,200	75,735	550,000
3320049422	Atlanta	GA		04/19/2023	9.140	109,395		270,000
3320049423	Chicago	IL		03/15/2023	9.508	98,515	87,064	340,000
3320049446	Cape Coral	FL		04/19/2023	9.140	98,921	115,830	360,000
3320049450	Tobyhanna	PA		04/04/2023	9.140	240,570	130,185	535,000
3320049458	New Britain	CT		04/19/2023	8.600	155,925	30,809	290,000
3320049460	Philadelphia	PA		04/19/2023	9.326	56,801	27,616	155,000
3320049463	Chesilhurst	NJ		04/04/2023	9.386	127,941	990	360,000
3320049469	Troy	NY		03/15/2023	9.298	106,920	41,261	365,000
3320049479	Rochester	NY		04/04/2023	9.140	21,592	79,586	146,000
3320049499	Newark	DE		05/18/2023	9.139	147,015	32,670	300,000
3320049510	Jersey City	NJ		03/15/2023	8.770	1,372,643	499,851	3,195,000
3320049511	Toms River	NJ		04/04/2023	9.326	95,040	270,518	845,000
3320049521	Lahaina	HI		05/11/2023	9.146	297,000		1,010,000
3320049529	Brentwood	MD		05/18/2023	8.907	205,920	138,971	575,000
3320049533	East Williston	NY		04/04/2023	9.008	712,800	58,905	1,275,000
3320049535	Brentwood	MD		05/18/2023	8.907	170,280	187,704	600,000
3320049547	Lutz	FL		04/27/2023	8.600	311,850	72,765	555,000
3320049548	Bridgeport	CT		04/27/2023	9.806	92,481		455,000
3320049552	Detroit	MI		04/27/2023	9.506	79,327		190,000
3320049559	West Haven	CT		03/15/2023	9.508	189,338	66,330	395,000
3320049573	Jersey City	NJ		04/27/2023	9.146	1,756,404	600,431	3,955,000
3320049578	Paterson	NJ		04/19/2023	9.140	34,242	189,937	595,000
3320049579	Paterson	NJ		04/19/2023	9.140	34,242	190,826	595,000
3320049580	Philadelphia	PA		04/04/2023	9.278	60,588	79,522	324,000
3320049593	Dayton	OH		04/27/2023	9.356	79,101	4,168	170,000
3320049604	Crystal Beach	TX		05/11/2023	9.056	18,877	303,309	525,000
3320049611	Augusta	GA		03/15/2023	9.298	35,551	40,541	132,000
3320049629	Southfield	MI		04/19/2023	9.140	105,683	15,840	190,000
3320049632	Plainfield	NJ		04/27/2023	9.146	266,756		655,000
3320049660	Millville	NJ		04/04/2023	8.906	57,138		118,000
3320049672	Sanibel	FL		04/04/2023	9.140	693,000	131,412	1,320,000
3320049673	Trenton	NJ		04/04/2023	8.876	63,113	62,123	190,000
3320049675	La Grange Park	IL		04/27/2023	9.056	491,585	153,415	1,225,000
3320049680	South Fallsburg	NY		04/27/2023	9.304	167,667		275,000
3320049691	Trenton	NJ		04/04/2023	9.146	875,952		1,575,650
3320049710	Gary	IN		04/04/2023	9.200	49,179	29,601	137,000
3320049711	Newark	NJ		03/15/2023	9.292	374,215		616,000
3320049714	Gary	IN		04/27/2023	9.200	69,300	40,318	219,000
3320049715	Romeoville	IL		04/04/2023	9.800	166,320		240,000
3320049721	Irvington	NJ		04/04/2023	9.356	211,464	63,608	410,000
3320049732	Hamtramck	MI		04/27/2023	9.056	84,150	13,860	260,000
3320049739	Monroe Township	NJ		04/19/2023	9.146	285,863		515,000
3320049744	Oakwood	GA		04/04/2023	9.152	99,000		245,000
3320049745	Port Neches	TX		03/15/2023	9.430	101,277	29,700	189,000
3320049748	Baltimore	MD		04/27/2023	9.356	89,099		215,000
3320049758	Detroit	MI		04/27/2023	9.056	49,302	21,780	170,000
3320049764	Florence	SC		04/19/2023	9.140	96,525	90,026	340,000
3320049765	Galveston	TX		04/04/2023	9.140	118,800	15,840	248,000
3320049791	Westfield	MA		04/04/2023	9.326	164,093	75,933	409,000
3320049792	Berlin	NJ		04/04/2023	9.140	290,016	67,815	545,000
3320049819	Fort Myers	FL		04/04/2023	8.756	93,555	24,750	230,000
3320049820	Phillipsburg	NJ		04/04/2023	9.140	91,773	76,507	285,000

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3320049822	Baton Rouge	LA		04/04/2023	9.146	100,559	41,814	265,000
3320049823	Decatur	GA		04/27/2023	8.600	178,200	99,000	425,000
3320049840	Miami	FL		04/04/2023	9.146	748,935	185,526	1,670,000
3320049843	Chicago	IL		04/27/2023	9.386	69,300	39,501	215,000
3320049851	Forest Park	IL		04/04/2023	9.140	267,597	25,502	600,000
3320049853	Waterbury	CT		04/27/2023	9.056	95,040	38,986	215,000
3320049858	Buffalo	NY		04/27/2023	9.206	71,775		226,000
3320049886	Brookfield	CT		05/11/2023	9.146	590,288	123,750	1,250,000
3320049889	Elizabeth	NJ		04/19/2023	9.008	303,188	497,808	3,440,000
3320049891	Summerfield	FL		04/04/2023	8.606	194,238		360,000
3320049898	Waterbury	CT		04/04/2023	9.146	142,560	66,830	340,000
3320049901	Coral Springs	FL		04/19/2023	8.600	326,700		681,000
3320049923	Plainview	NY		04/19/2023	9.596	613,800	148,500	1,100,000
3320049933	Rocky Mount	NC		04/27/2023	9.206	110,831	18,810	196,000
3320049937	Hampton	GA		04/19/2023	9.386	147,263	60,390	330,000
3320049941	Chicago	IL		05/11/2023	9.806	57,729	72,037	270,000
3320049955	Kansas City	MO		04/04/2023	8.756	69,711		130,000
3320049971	Chicago	IL		04/19/2023	9.356	56,856	97,812	300,000
3320049976	Chicago	IL		06/21/2023	9.534	47,124	153,021	300,000
3320049984	South Plainfield	NJ		04/04/2023	9.356	256,292	101,052	640,000
3320049987	Trenton	NJ		04/04/2023	9.590	94,050	11,452	154,000
3320049988	Trenton	NJ		04/04/2023	9.590	94,050		154,000
3320050035	Orlando	FL		04/27/2023	8.600	199,980	49,500	360,000
3320050052	Brooklyn	NY		04/27/2023	9.146	668,250		1,140,000
3320050058	Palos Heights	IL		04/04/2023	9.140	142,560		630,000
3320050065	Baltimore	MD		04/04/2023	9.140	88,777	17,648	190,000
3320050070	Walden	NY		04/27/2023	8.600	197,753		400,000
3320050084	Maplewood	NJ		04/27/2023	9.278	363,826	118,305	761,000
3320050095	Youngstown	OH		04/04/2023	9.356	39,600	792	115,000
3320050108	Fort Myers	FL		04/04/2023	9.146	367,092	72,468	815,000
3320050114	Detroit	MI		04/19/2023	9.386	58,905		85,000
3320050160	Queens	NY		03/15/2023	9.298	933,075		1,450,000
3320050181	Morrow	GA		05/11/2023	9.386	13,212		328,000
3320050191	Stratford	NJ		04/19/2023	9.056	192,164	35,393	345,000
3320050195	Millville	NJ		05/11/2023	9.356	17,008		218,000
3320050215	Detroit	MI		04/04/2023	9.152	52,227	7,103	92,000
3320050225	Guerneville	CA		04/04/2023	9.086	252,945	45,812	560,000
3320050240	Atco	NJ		04/04/2023	9.140	212,890	31,036	355,000
3320050254	Fort Lauderdale	FL		04/19/2023	9.140	218,790		370,000
3320050260	Chicago	IL		04/19/2023	9.356	71,280	55,707	305,000
3320050265	Pine Beach	NJ		04/19/2023	9.356	236,115	49,500	420,000
3320050268	Wichita	KS		04/19/2023	9.206	24,255	54,450	127,000
3320050271	Philadelphia	PA		06/21/2023	9.534	42,756		410,000
3320050277	Jackson	MI		04/27/2023	9.806	59,721	16,018	111,000
3320050290	Kansas City	KS		05/18/2023	8.604	126,324		225,000
3320050295	Hampton Bays	NY		04/19/2023	9.146	410,662	75,200	913,000
3320050306	Baltimore	MD		04/27/2023	9.206	81,180		210,000
3320050311	Roosevelt	NY		04/04/2023	9.152	378,675	4,478	622,000
3320050336	Detroit	MI		05/11/2023	9.386	40,838	49,797	280,000
3320050342	Eustis	FL		04/19/2023	9.140	9,900	144,452	275,000
3320050343	Eustis	FL		04/19/2023	9.140	9,900	135,184	275,000
3320050357	Round Lake Beach	IL		04/27/2023	9.200	69,507	51,975	185,000
3320050371	St. Louis	MO		04/27/2023	9.356	62,855		275,000
3320050382	Mabank	TX		04/27/2023	9.806	151,403		238,000
3320050383	Fort Myers Beach	FL		05/11/2023	9.140	841,253	235,917	1,605,000

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3320050386	Toms River	NJ		04/04/2023	9.146	128,304		275,000
3320050389	Mabank	TX		04/27/2023	9.806	148,838		238,000
3320050391	Mabank	TX		04/27/2023	9.806	147,893		238,000
3320050392	Nashville	TN		04/27/2023	9.386	1,865,457	598,831	6,675,000
3320050393	Mabank	TX		05/11/2023	9.806	17,470	129,644	238,000
3320050394	Mabank	TX		05/11/2023	9.806	23,265	97,340	238,000
3320050395	Fort Myers	FL		04/04/2023	9.146	320,760	78,408	770,000
3320050403	Toledo	OH		04/27/2023	9.056	5,086	32,908	175,000
3320050405	Cleveland	OH		04/27/2023	9.890	42,570	97,011	240,000
3320050409	Niagara Falls	NY		05/11/2023	9.806	69,845	21,792	175,000
3320050425	Chicago	IL		04/27/2023	9.386	58,905	28,710	140,000
3320050433	Augusta	GA		04/04/2023	9.140	46,086	63,640	315,000
3320050447	Houston	TX		04/19/2023	9.140	126,052	11,168	235,000
3320050477	Clifton	NJ		04/27/2023	8.876	277,695	99,000	611,000
3320050481	Newport News	VA		04/19/2023	9.152	63,360	23,760	165,000
3320050482	Clementon	NJ		04/19/2023	9.206	124,740		226,000
3320050500	Rockville Centre	NY		04/27/2023	8.876	310,959		595,000
3320050509	Cleveland Heights	OH		04/19/2023	9.152	74,250	4,950	196,000
3320050527	Franklin Square	NY		05/11/2023	9.038	205,286	414,983	1,287,000
3320050550	Virginia Beach	VA		04/27/2023	9.140	251,213		524,999
3320050554	York	PA		04/19/2023	9.356	246,139		442,000
3320050559	York	PA		05/11/2023	9.356	11,880	337,540	535,000
3320050564	Manahawkin	NJ		04/27/2023	8.606	253,440		405,000
3320050571	Portsmouth	VA		04/19/2023	9.140	207,158	35,393	350,000
3320050572	Largo	FL		04/27/2023	9.386	121,176		280,000
3320050577	Laurelton	NY		04/19/2023	9.386	326,700	113,850	690,000
3320050605	Newark	NJ		04/27/2023	9.386	396,000		625,000
3320050611	Methuen	MA		05/11/2023	9.140	131,175	219,780	660,000
3320050617	Racine	WI		04/27/2023	9.140	63,063	25,398	141,000
3320050619	Racine	WI		04/27/2023	9.140	71,107	17,365	139,000
3320050620	Cape Coral	FL		04/27/2023	9.140	14,619	183,208	400,000
3320050623	Cleveland Heights	OH		04/19/2023	9.326	102,960	57,321	256,500
3320050657	Cleveland	OH		04/19/2023	9.152	39,325	48,512	132,000
3320050687	Philadelphia	PA		04/27/2023	9.356	91,303	25,131	265,000
3320050692	Liverpool	NY		05/11/2023	9.146	133,056		235,000
3320050696	Huntington Station	NY		04/04/2023	9.152	436,590	122,787	815,000
3320050715	Holbrook	NY		04/27/2023	8.876	233,160	58,361	535,000
3320050723	Western Springs	IL		04/27/2023	9.140	352,440	7,054	750,000
3320050771	The Bronx	NY		04/19/2023	9.140	712,800		1,050,000
3320050782	Dawsonville	GA		04/27/2023	9.140	168,300	21,186	295,000
3320050786	Indianapolis	IN		04/27/2023	9.146	67,320	69,300	228,000
3320050793	Monticello	NY		04/27/2023	9.200	96,852	119,889	350,000
3320050799	Apple Valley	CA		04/19/2023	8.846	236,115	34,947	400,000
3320050805	Philadelphia	PA		04/27/2023	8.600	54,450	59,702	203,000
3320050812	Chicago	IL		04/27/2023	9.386	7,666	162,081	290,000
3320050826	Moscow	PA		04/27/2023	9.146	35,195	47,891	246,000
3320050829	Brentwood	NY		04/19/2023	8.879	307,395	34,650	509,500
3320050855	Bridgeport	CT		04/19/2023	9.326	141,224	32,724	267,000
3320050862	The Bronx	NY		04/27/2023	9.140	356,400		690,000
3320050865	Islip	NY		04/27/2023	8.600	284,848	96,066	550,000
3320050868	Hawthorne	NJ		04/27/2023	9.356	311,751	81,180	567,000
3320050875	The Bronx	NY		05/11/2023	8.600	779,180	10,940	1,200,000
3320050877	Bronx	NY		05/11/2023	8.600	779,180	2,475	1,200,000
3320050883	Houston	TX		05/11/2023	9.140	135,135	13,167	265,000
3320050888	Brentwood	NY		04/19/2023	8.879	280,665		605,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320050897	Lincoln Park	MI		04/27/2023	9.146	88,358	30,373	205,000
3320050904	Nyack	NY		05/18/2023	8.604	484,902		700,000
3320050915	Livingston	NJ		04/27/2023	9.140	594,000	173,250	1,275,000
3320050929	Raymore	MO		05/18/2023	8.604	185,130		335,000
3320050955	South Fallsburg	NY		04/27/2023	9.302	158,400	56,217	385,000
3320050961	Northfield	NJ		05/18/2023	9.145	117,810		250,000
3320050974	Poinciana	FL		05/11/2023	8.756	77,220	56,192	245,000
3320051010	Ewing	NJ		04/27/2023	9.386	210,375	19,800	370,000
3320051016	St. Petersburg	FL		04/27/2023	8.606	79,200	29,700	165,000
3320051042	Cumming	GA		04/27/2023	9.386	363,825	105,963	842,000
3320051044	Gonzales	LA		04/27/2023	9.356	76,626	29,408	420,000
3320051049	Chicago Heights	IL		04/27/2023	9.200	82,993	56,455	230,000
3320051072	Halesite	NY		06/21/2023	9.291	316,800	351,435	1,500,000
3320051078	Mount Vernon	NY		04/27/2023	9.356	419,513		765,000
3320051086	Dix Hills	NY		04/27/2023	8.876	601,425	93,704	1,100,000
3320051099	Miami	FL		05/18/2023	9.139	258,390	113,850	575,000
3320051105	Atlanta	GA		04/19/2023	8.600	74,844		250,000
3320051117	Woodstock	NY		05/18/2023	9.353	230,175	63,612	715,000
3320051118	Charlotte	NC		05/11/2023	8.906	274,725	83,769	1,665,000
3320051141	Sun City Center	FL		04/27/2023	9.326	172,508	18,761	276,000
3320051152	Hampton	VA		04/27/2023	9.146	137,410	50,604	308,000
3320051153	Brooklyn	NY		04/27/2023	9.146	925,650		2,150,000
3320051158	Pittsburgh	PA		05/11/2023	9.140	35,224	21,134	130,000
3320051171	Pittsburgh	PA		04/27/2023	9.146	57,915	52,470	178,000
3320051203	East Hampton	CT		04/27/2023	9.356	107,712	53,371	340,000
3320051220	Baltimore	MD		04/19/2023	9.140	88,778	69,221	345,000
3320051248	Upper Marlboro	MD		05/11/2023	9.200	384,615		1,150,000
3320051252	Chicago	IL		04/27/2023	9.056	41,625	4,930	225,000
3320051254	Indianapolis	IN		05/11/2023	8.906	7,920	115,674	220,000
3320051267	Michigan City	IN		04/19/2023	9.146	49,896	15,176	139,000
3320051288	Westminster	MD		04/19/2023	9.152	24,750	215,770	590,000
3320051291	Chicago	IL		05/11/2023	9.140	122,513	76,478	300,000
3320051294	Detroit	MI		04/27/2023	9.806	14,850	68,795	230,000
3320051295	Baltimore	MD		04/27/2023	8.876	64,350	36,556	222,000
3320051302	Smithtown	NY		05/18/2023	8.880	409,860		637,000
3320051308	Hackensack	NJ		04/27/2023	9.326	111,276		780,000
3320051321	Jersey City	NJ		05/11/2023	9.200	247,500	46,431	727,000
3320051325	Atlantic City	NJ		04/27/2023	9.146	17,775	37,505	133,000
3320051326	Fort Lee	NJ		04/27/2023	9.386	207,900	17,721	442,000
3320051340	Passaic	NJ		06/08/2023	9.291	137,165	31,334	540,000
3320051354	Watertown	CT		05/18/2023	9.382	144,654	24,206	270,000
3320051371	Manahawkin	NJ		04/27/2023	9.326	41,580	292,001	680,000
3320051378	Manahawkin	NJ		05/11/2023	9.326	70,538		700,000
3320051407	Ansonia	CT		06/08/2023	9.475	103,950		282,000
3320051410	Cleveland	OH		04/27/2023	9.140	71,280	27,364	209,000
3320051417	Atco	NJ		05/18/2023	9.139	187,110	24,750	310,000
3320051420	Dolton	IL		04/27/2023	9.140	81,081	39,600	215,000
3320051430	Northport	NY		06/08/2023	9.306	394,579	70,333	1,550,000
3320051455	Ocala	FL		04/27/2023	9.056	195,624	6,336	299,000
3320051492	Miami	FL		04/27/2023	9.326	554,400	124,247	1,215,000
3320051501	Kingston	NY		05/11/2023	9.140	204,930		465,000
3320051517	Lehigh Acres	FL		05/11/2023	9.140	218,562		378,000
3320051523	Hampton	GA		05/11/2023	8.606	150,149		325,000
3320051524	Parkland	FL		04/27/2023	9.146	665,132		1,195,000
3320051543	New City	NY		04/27/2023	8.600	455,400		740,000

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3320051546	North Charleston	SC		04/27/2023	9.140	181,913	19,173	330,000
3320051551	Pottstown	PA		05/11/2023	9.356	122,018		301,500
3320051563	Louisville	KY		05/11/2023	9.140	120,239	27,720	260,000
3320051564	Lake Ronkonkoma	NY		06/21/2023	8.930	261,707		430,000
3320051572	Bloomfield	CT		05/11/2023	9.356	118,800		245,000
3320051586	Colusa	CA		05/18/2023	9.026	226,845	137,709	778,000
3320051593	Columbus	OH		04/27/2023	9.140	360,113	32,204	650,000
3320051611	Glen Lyon	PA		04/27/2023	9.056	50,119	17,058	104,000
3320051613	Tampa	FL		04/27/2023	8.756	164,588	47,371	323,000
3320051614	Hamilton Township	NJ		04/27/2023	9.206	105,188	21,533	210,000
3320051630	Temple	GA		05/11/2023	9.356	33,215	66,602	350,000
3320051638	New York	NY		05/11/2023	8.600	1,267,151	83,321	5,000,000
3320051641	West Hartford	CT		05/18/2023	9.056	231,660	84,883	470,000
3320051644	Deer Park	NY		05/18/2023	8.880	247,104	50,886	581,500
3320051657	Trenton	NJ		04/27/2023	8.876	117,612		225,000
3320051677	Grand Haven	MI		05/18/2023	9.382	198,000		330,000
3320051694	Maywood	IL		05/11/2023	9.200	90,372	65,246	320,000
3320051706	Los Angeles	CA		05/25/2023	8.842	532,670	84,100	890,000
3320051715	East Quogue	NY		06/21/2023	9.600	230,175	388,660	1,300,000
3320051739	Middletown	NY		05/18/2023	9.139	148,352	32,868	268,000
3320051765	St. Petersburg	FL		05/11/2023	9.146	947,764	569,923	4,800,000
3320051779	Pittsburgh	PA		05/18/2023	9.145	126,225	39,600	294,000
3320051781	Houston	TX		05/11/2023	9.200	475,200	19,280	1,150,000
3320051789	Milwaukee	WI		05/11/2023	9.146	59,400	37,620	160,000
3320051790	Rotonda West	FL		05/25/2023	9.151	181,448	80,793	390,000
3320051798	Freeport	NY		04/27/2023	8.876	414,315	32,670	645,000
3320051817	Mastic Beach	NY		05/25/2023	8.604	170,404	97,079	555,000
3320051831	Brooklyn	NY		04/27/2023	9.146	722,700	85,928	1,210,000
3320051848	Fayetteville	NC		05/11/2023	9.326	91,080	15,939	166,000
3320051860	Miami	FL		04/27/2023	9.140	396,495	23,613	620,000
3320051863	North Charleston	SC		05/25/2023	9.139	298,188	39,600	515,000
3320051889	East Hartford	CT		05/25/2023	9.198	113,038		235,000
3320051897	Yardley	PA		05/25/2023	9.382	403,920	76,339	750,000
3320051906	Houston	TX		04/27/2023	9.140	90,338	86,698	308,000
3320051907	Michigan City	IN		05/18/2023	9.056	81,180	25,146	164,000
3320051911	Austin	TX		05/18/2023	9.198	378,675	60,143	890,000
3320051941	Chicago	IL		05/18/2023	9.139	55,440	51,480	205,000
3320051954	Sauk Village	IL		05/18/2023	9.198	61,875		134,000
3320051957	Richmond	VA		05/11/2023	9.806	63,113	4,158	185,000
3320051985	Forked River	NJ		05/25/2023	9.382	178,200	68,013	420,000
3320052006	Chesapeake	VA		05/25/2023	9.382	273,488	23,553	430,000
3320052008	Bay Shore	NY		04/27/2023	9.146	268,035		775,000
3320052012	Waterbury	CT		05/25/2023	8.604	907,830		1,310,000
3320052027	Pittsburgh	PA		05/11/2023	9.140	28,284	35,838	157,000
3320052050	Tampa	FL		06/21/2023	9.534	144,045	30,888	325,000
3320052091	Richmond	VA		04/27/2023	9.326	106,083		192,000
3320052097	Newark	NJ		05/18/2023	9.275	226,463	87,953	540,000
3320052100	Oakland	CA		05/11/2023	8.846	579,794	147,223	1,250,000
3320052110	Shapleigh	ME		05/18/2023	8.907	162,360		326,000
3320052142	The Bronx	NY		06/21/2023	9.534	405,900		770,000
3320052145	Norfolk	VA		06/21/2023	9.475	126,225	89,100	330,000
3320052161	Netcong	NJ		06/08/2023	9.291	283,338		500,000
3320052162	Texas City	TX		04/27/2023	9.140	69,424	15,867	156,000
3320052163	Netcong	NJ		06/08/2023	9.291	281,556		510,000
3320052177	Elmhurst	IL		05/18/2023	9.578	403,920	106,994	856,000

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3320052178	Newport	NC		04/27/2023	9.140	74,250	44,674	198,000
3320052193	Dayton	OH		05/18/2023	9.353	13,207		160,000
3320052200	Belmont	NC		05/18/2023	9.198	227,205	34,514	405,000
3320052216	Detroit	MI		05/11/2023	9.356	142,313	32,249	320,000
3320052245	Brooklyn	NY		05/11/2023	9.140	696,762	304,425	2,200,000
3320052253	Chicago	IL		05/18/2023	9.198	22,770	84,003	280,000
3320052254	Mount Airy	MD		06/08/2023	9.772	118,800		373,000
3320052270	Elma	NY		05/18/2023	9.353	210,375		425,000
3320052294	Homestead	PA		05/11/2023	9.386	77,220	11,336	140,000
3320052297	East Haven	CT		05/18/2023	9.323	200,475	74,250	460,000
3320052298	Chicago	IL		06/21/2023	9.059	120,471	63,221	315,000
3320052314	Philadelphia	PA		05/11/2023	9.140	46,812	155,579	355,000
3320052325	Detroit	MI		05/11/2023	9.356	24,552	29,858	98,000
3320052337	Mount Olive	AL		05/25/2023	9.204	116,820	15,345	246,000
3320052351	St. Louis	MO		05/18/2023	8.907	54,668	77,220	212,000
3320052365	Boca Raton	FL		04/27/2023	9.146	1,082,565	236,360	2,235,000
3320052376	Baltimore	MD		06/21/2023	9.505	12,006	54,410	126,000
3320052408	Montgomery	AL		05/18/2023	9.056	41,580	24,039	104,000
3320052409	Youngstown	OH		05/11/2023	9.356	48,015		110,000
3320052418	Chicago	IL		05/11/2023	9.206	360,113		550,000
3320052510	Orlando	FL		05/18/2023	8.604	158,756		255,000
3320052550	Baltimore	MD		05/18/2023	9.151	48,263	53,262	180,000
3320052623	Douglasville	GA		05/11/2023	8.600	151,470		280,000
3320052631	Staten Island	NY		06/08/2023	9.297	327,690	108,900	630,000
3320052632	Selden	NY		05/11/2023	8.876	227,205	99,000	517,000
3320052646	Jamaica	NY		06/21/2023	9.534	534,437	5,122	1,000,000
3320052664	Summerfield	FL		05/11/2023	8.600	151,470	10,494	249,000
3320052685	Haworth	NJ		06/21/2023	9.594	784,080		3,880,000
3320052692	Mount Pleasant	SC		05/18/2023	9.353	1,113,750	198,990	2,200,000
3320052703	Huntington	NY		06/21/2023	9.059	620,903	169,092	1,275,000
3320052707	Middletown	CT		05/25/2023	8.604	128,304	10,890	350,000
3320052735	Allendale	NJ		06/21/2023	9.326	533,914	455,883	1,641,000
3320052746	East Northport	NY		05/18/2023	9.151	444,386		1,033,000
3320052750	Philadelphia	PA		05/18/2023	9.382	110,880		160,000
3320052753	Newark	NJ		05/18/2023	9.145	231,413	135,630	530,000
3320052755	Fairplay	CO		06/21/2023	8.930	143,530	188,892	560,000
3320052759	Central Valley	NY		05/18/2023	8.877	210,722	82,665	580,000
3320052772	Chicago	IL		06/08/2023	9.534	125,849	41,514	270,000
3320052805	East Stroudsburg	PA		06/08/2023	8.930	121,696		240,000
3320052855	Arleta	CA		05/18/2023	8.759	429,165	182,358	957,000
3320052861	Dayton	OH		06/21/2023	9.356	13,860	54,034	135,000
3320052864	Wilkes-Barre	PA		06/21/2023	9.505	49,500		130,000
3320052875	Toledo	OH		06/08/2023	9.291	34,304		91,000
3320052881	Fairview	NC		06/21/2023	9.291	75,290		350,000
3320052902	Lockport	NY		06/08/2023	9.653	83,160		217,000
3320052903	Detroit	MI		05/18/2023	8.907	102,465	54,178	240,000
3320052929	Charlotte	NC		05/25/2023	9.578	324,819	11,017	985,000
3320052932	Riverhead	NY		06/08/2023	9.291	242,352	34,403	511,000
3320052943	Joliet	IL		06/08/2023	9.208	75,240		205,000
3320052953	Augusta	GA		05/18/2023	9.382	66,528	51,389	197,000
3320052959	Newark	NJ		06/08/2023	8.930	211,702		445,000
3320052965	Dayton	OH		05/18/2023	9.353	96,993		240,000
3320052973	Atlanta	GA		05/18/2023	8.759	104,247		310,000
3320053019	Saint James	NY		06/21/2023	9.303	491,832	68,310	1,020,000
3320053025	Woodmere	NY		05/25/2023	9.145	483,863		1,795,000

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3320053061	Glenwood	IL		06/08/2023	9.542	134,438	54,450	300,000
3320053074	Houston	TX		06/21/2023	9.208	200,104	131,999	578,000
3320053077	Dayton	OH		05/18/2023	9.204	36,630	40,145	123,000
3320053085	Brooklyn	MD		06/21/2023	9.291	60,707		138,000
3320053102	Philadelphia	PA		05/18/2023	9.151	109,519	39,473	250,000
3320053105	Weiser	ID		05/18/2023	9.424	69,300	28,099	175,000
3320053180	Philadelphia	PA		06/08/2023	9.950	147,263	8,712	321,000
3320053181	Grand Rapids	MI		06/21/2023	9.534	144,095	8,272	240,000
3320053185	Lake Wales	FL		06/08/2023	9.208	129,938		270,000
3320053189	Mobile	AL		05/18/2023	9.151	140,333	47,848	295,000
3320053196	Bridgeport	CT		06/21/2023	9.032	286,110	2,667	420,000
3320053206	Newport News	VA		06/21/2023	9.534	147,263	14,618	279,000
3320053231	The Bronx	NY		06/21/2023	9.303	412,335	27,473	835,000
3320053270	Tacoma	WA		06/08/2023	9.059	365,211		550,000
3320053276	Glenview	IL		06/21/2023	9.208	237,600	145,665	1,450,000
3320053277	Detroit	MI		06/21/2023	9.291	53,089	13,860	105,000
3320053299	Atlanta	GA		06/21/2023	8.930	135,135	24,750	290,000
3320053304	Bernardsville	NJ		06/21/2023	9.291	601,425	86,774	1,100,000
3320053310	Pennington	NJ		06/21/2023	9.297	189,338	77,715	535,000
3320053357	Montgomery	AL		06/21/2023	9.208	71,876	8,333	120,000
3320053374	Jamaica	NY		05/25/2023	9.139	435,155	118,800	820,000
3320053393	Austell	GA		06/21/2023	9.059	193,545	29,700	355,000
3320053411	Kinston	NC		06/21/2023	9.534	90,154		208,000
3320053414	Glenview	IL		06/21/2023	9.208	237,600	264,822	1,450,000
3320053416	Brentwood	NY		06/08/2023	9.303	333,234		630,000
3320053419	Rialto	CA		05/25/2023	8.550	147,263		436,000
3320053430	Cordova	SC		06/21/2023	8.930	44,550	13,712	140,000
3320053447	Somerville	NJ		06/21/2023	9.267	203,148	100,980	546,000
3320053451	Michigan City	IN		06/21/2023	9.208	47,025	9,207	137,000
3320053481	Philadelphia	PA		06/21/2023	9.303	189,709	103,803	480,000
3320053491	Deerfield Beach	FL		06/21/2023	9.303	882,090	68,182	2,131,000
3320053526	Chicago	IL		06/21/2023	9.208	106,920	79,893	355,000
3320053529	Country Club Hills	IL		06/21/2023	9.350	108,504	27,473	235,000
3320053613	Hampstead	MD		06/21/2023	9.059	143,055		284,000
3320053684	Philadelphia	PA		06/21/2023	9.297	58,905	38,160	232,000
3320053703	Santa Fe	NM		06/21/2023	9.534	164,093	37,373	410,000
3320053744	Egg Harbor City	NJ		06/21/2023	8.930	102,896	40,788	315,000
3320053813	Indianapolis	IN		06/21/2023	9.059	57,643	60,167	200,000
3320053818	Lynchburg	VA		06/21/2023	9.291	175,453	44,897	325,000
3320053841	Chicago	IL		06/21/2023	9.730	64,969	41,580	200,000
3320053868	Shirley	NY		06/08/2023	9.297	263,340		455,000
3320053901	Chattanooga	TN		06/21/2023	9.297	163,796	81,398	360,000
3320053919	Brick Township	NJ		06/21/2023	9.475	162,006		255,000
3320053955	Atlanta	GA		06/21/2023	9.291	276,705	115,929	570,000
3320053978	Uniondale	NY		06/21/2023	9.310	271,016		663,000
3320054054	Central Islip	NY		06/08/2023	8.930	277,101		540,000
3320054070	Bridgeport	CT		06/21/2023	9.291	171,072	69,300	395,000
3320054150	Pinson	AL		06/21/2023	9.291	96,941	12,375	175,000
3320054174	Central Islip	NY		06/08/2023	9.303	280,220	65,786	519,000
3320054188	Centereach	NY		06/21/2023	8.930	196,020	32,373	425,000
3320054243	Marietta	GA		06/21/2023	8.930	124,740		238,000
3320054349	Philadelphia	PA		06/21/2023	9.505	43,857	60,535	310,000
3320054369	Central Islip	NY		06/21/2023	9.032	285,566		516,000
3320054380	Killingly	CT		06/21/2023	9.303	99,235	19,584	315,000
3320054421	Woodstock	GA		06/21/2023	9.291	201,960		323,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320054444	Franklin	NY		06/21/2023	9.944	89,100		270,000
3320054554	Ewing	NJ		06/21/2023	9.736	189,338	45,085	390,000
3320054568	Chester	NY		06/21/2023	8.930	143,897		350,000
3320054573	Middle Island	NY		06/21/2023	9.303	166,617		530,000
3320054576	Las Vegas	NV		06/21/2023	9.291	285,120	59,133	550,000
3320054628	East Stroudsburg	PA		06/21/2023	9.427	134,541	19,899	338,000
3320054715	Bloomingburg	NY		06/21/2023	9.291	262,350		530,000
4010040346	Louisville	KY		02/02/2023	8.189	206,188		287,000
4010041669	Victoria	NY		02/02/2023	8.709	701,536		955,000
4010042472	Woodstown	NJ		03/22/2023	8.014	759,634		990,000
4010042670	Houston	TX		07/27/2023	7.765	531,997		840,000
4010043008	Brick Township	NJ		02/02/2023	7.712	1,041,718		1,476,000
4010043124	Trenton	NY		02/02/2023	8.182	397,180		590,000
4010043168	Baltimore	NY		02/02/2023	7.480	225,310		340,000
4010043477	Center Point	AL		03/22/2023	7.847	312,914		434,000
4010043947	Niagara Falls	NY		04/26/2023	8.762	605,473		782,500
4010044076	St. Louis	MO		03/22/2023	8.065	180,159		276,000
4010044097	Scranton	PA		03/22/2023	7.950	367,766		516,000
4010044254	Baltimore	NY		02/02/2023	8.262	1,363,560		1,760,000
4010044711	Wallingford	CT		02/02/2023	8.720	463,707		640,000
4010044766	Universal City	TX		02/02/2023	7.651	513,695		774,000
4010044997	Baltimore	MD		03/22/2023	7.587	286,513		500,000
4010045149	Kansas City	MO		03/22/2023	8.600	873,357		1,145,500
4010045173	Grandview	MO		03/22/2023	8.015	1,012,472		1,404,000
4010045233	Lorain	OH		02/02/2023	7.919	415,934		650,000
4010045383	Trenton	NY		02/02/2023	7.773	558,471		729,000
4010045410	Patchogue	NY		02/02/2023	7.619	1,580,039		2,405,000
4010045575	Mastic Beach	NY		02/02/2023	6.500	1,157,532		1,785,000
4010045800	Philadelphia	PA		07/27/2023	8.622	912,945		1,265,000
4010045840	Barneget Township	NJ		02/02/2023	7.739	619,384		815,000
4010045878	Lake Charles	LA		02/02/2023	8.846	140,622		207,900
4010045915	Trenton	NJ		03/22/2023	8.119	380,363		525,000
4010045916	Statesville	NC		03/22/2023	7.382	882,668		1,449,350
4010046062	Philadelphia	PA		03/22/2023	7.650	303,998		395,000
4010046064	Bellbrook	OH		02/02/2023	8.669	1,143,502		1,566,000
4010046098	Trenton	NY		02/02/2023	7.770	1,069,106		1,408,000
4010046212	Columbus	OH		03/22/2023	7.064	255,937		526,000
4010046213	Trenton	NJ		02/02/2023	8.029	183,699		305,000
4010046246	Jackson	TN		03/22/2023	7.505	860,195		1,409,000
4010046291	Beverly Hills	FL		03/22/2023	7.958	582,059		811,500
4010046310	Riverhead	NY		02/02/2023	8.300	1,937,814		2,327,000
4010046328	Riverhead	NY		02/02/2023	8.296	1,929,746		2,320,000
4010046416	Trenton	NJ		03/22/2023	8.663	351,383		485,000
4010046507	Riverhead	NY		02/02/2023	8.456	1,875,936		2,255,000
4010046675	Trenton	NJ		03/22/2023	7.622	305,471		404,000
4010046745	Trenton	NJ		05/31/2023	8.073	342,807		582,000
4010046844	Cleveland	OH		03/22/2023	8.202	336,314		435,000
4010047071	Chicago	IL		03/22/2023	7.600	574,614		745,000
4010047314	Trenton	NJ		03/22/2023	8.650	645,377		837,000
4010047330	Statesville	NC		03/22/2023	7.369	766,934		1,249,500
4010047358	Atlantic Higlands	NJ		04/26/2023	8.364	859,933		1,200,000
4010047420	Baltimore	MD		04/26/2023	7.990	540,347		705,000
4010047426	Baltimore	MD		03/22/2023	7.990	725,556		940,000
4010047432	Detroit	MI		03/22/2023	8.632	483,141		629,000
4010047437	Baltimore	MD		03/22/2023	7.865	725,621		940,000

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4010047797	Warren	MI		03/22/2023	8.083	605,395		787,000
4010047947	Memphis	TN		03/22/2023	8.183	376,020		490,500
4010048014	Waterbury	CT		03/22/2023	7.945	1,009,427		1,315,000
4010048050	Trenton	NJ		03/22/2023	7.350	800,684		1,121,000
4010048071	Central Islip	NY		03/22/2023	7.990	1,626,244		2,095,000
4010048163	Otisville	NY		03/22/2023	7.825	1,515,546		2,115,000
4010048318	Waterbury	CT		03/22/2023	7.915	345,431		450,000
4010049159	Macon	GA		04/26/2023	8.400	605,896		791,000
4010049172	Trenton	NJ		04/26/2023	8.450	830,215		1,459,000
4010049298	Wilmington	OH		05/31/2023	8.262	540,094		730,000
4010049372	Trenton	NJ		04/26/2023	7.990	384,375		502,000
4010049486	Camden	NJ		05/31/2023	8.037	367,054		507,000
4010049855	Waterbury	CT		04/26/2023	7.828	2,043,428		2,665,000
4010049947	Salem	NJ		05/31/2023	8.115	589,802		816,000
4010050291	Chicago	IL		05/31/2023	7.866	755,832		1,130,000
4010050363	Uniondale	NY		04/26/2023	8.500	2,066,707		2,500,000
4010050365	Patchogue	NY		04/26/2023	8.500	2,017,314		2,425,000
4010050366	Patchogue	NY		04/26/2023	8.500	2,067,227		2,485,000
4010050367	Mastic Beach	NY		04/26/2023	8.500	1,967,401		2,365,000
4010050442	Detroit	MI		04/26/2023	8.043	511,057		713,000
4010051195	Camden	NJ		05/31/2023	8.000	722,364		925,000
4010051393	Dundalk	MD		05/31/2023	7.163	863,032		1,533,500
4010051426	Chicago	IL		05/31/2023	8.150	2,036,783		2,710,000
4010051448	Fulton	NY		07/27/2023	9.081	635,613		865,000
4010051548	Cullman	AL		07/27/2023	7.810	971,896		1,271,000
4010052507	Inkster	MI		07/27/2023	7.958	1,159,928		1,513,000
4010052534	Detroit	MI		07/31/2023	8.603	482,933		625,000
4010052822	Baltimore	MD		08/24/2023	8.159	1,045,395		1,376,000
4010052823	Baltimore	MD		07/27/2023	8.183	1,040,342		1,356,000
4010052935	Spring Hill	FL		09/28/2023	7.950	687,035		891,000
4010053289	Buffalo	NY		08/24/2023	8.044	274,361		380,000
4010053295	Woodruff	SC		06/20/2023	8.653	346,574		444,000
4010053307	Louisville	KY		06/20/2023	8.350	328,256		427,000
4010053372	Philadelphia	PA		11/29/2023	8.660	1,029,288		1,345,000
4010053375	Philadelphia	PA		11/29/2023	9.120	1,158,311		1,490,000
4010053508	Chicago	IL		06/20/2023	7.779	779,323		1,085,000
4010053509	Chicago	IL		06/20/2023	7.731	1,806,449		2,515,000
4010053510	Chicago	IL		07/27/2023	8.281	1,855,157		2,405,000
4010053587	Kingston	NY		06/20/2023	7.970	976,965		1,280,000
4010053712	Irvington	NJ		06/20/2023	7.807	1,382,732		2,241,000
4010053836	Troy	NY		06/20/2023	7.860	380,880		532,000
4010053838	Akron	OH		06/20/2023	8.157	701,859		970,500
4010053963	Trenton	NJ		06/20/2023	8.224	484,531		627,000
4010053994	Beachwood	NJ		07/27/2023	7.350	1,341,045		1,753,000
4010054016	Louisville	KY		07/27/2023	9.477	615,000		800,000
4010054105	Trenton	NJ		07/27/2023	7.870	519,889		680,000
4010054178	Middle River	MD		08/24/2023	7.294	690,814		1,041,000
4010054314	Mastic Beach	NY		06/20/2023	8.400	1,998,589		2,395,500
4010054420	Shirley	NY		07/27/2023	8.127	2,077,746		2,495,000
4010054443	Pharr	TX		08/24/2023	8.410	778,332		1,067,200
4010054500	Sparta	MI		07/27/2023	8.341	390,257		510,000
4010054606	Charlotte	NC		08/24/2023	7.017	793,380		1,472,000
4010054722	Little Egg Harbor	NJ		08/24/2023	7.961	838,808		1,015,000
4010054738	Mastic Beach	NY		07/27/2023	8.131	2,040,360		2,450,000
4010054741	Mastic Beach	NY		07/27/2023	8.131	2,078,981		2,520,000

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4010054838	Philadelphia	PA		07/27/2023	8.297	263,114		393,000
4010054947	Trenton	NJ		07/27/2023	7.647	1,425,736		1,990,000
4010055081	Fulton	NY		07/27/2023	8.881	672,585		975,000
4010055162	Warren	MI		08/24/2023	8.188	955,908		1,246,000
4010055228	Chicago	IL		08/24/2023	7.600	1,020,654		1,335,000
4010055270	Rockmart	GA		08/24/2023	8.197	880,181		1,517,000
4010055390	Mastic Beach	NY		08/24/2023	6.946	1,363,662		2,090,000
4010055423	Warner Robins	GA		08/24/2023	8.250	954,295		1,260,500
4010055714	Milwaukee	WI		08/24/2023	8.353	464,618		610,000
4010055716	Trenton	NJ		09/28/2023	7.855	383,543		500,000
4010055770	Woodridge	NY		08/24/2023	8.146	513,421		662,000
4010055886	Waterloo	NY		11/29/2023	7.887	276,102		424,000
4010056172	Mastic Beach	NY		07/27/2023	8.400	2,066,115		2,477,000
4010056182	Cherry Hill	NJ		07/27/2023	7.806	514,621		830,000
4010056244	Trenton	NJ		09/28/2023	7.907	793,260		1,200,000
4010056305	Crystal River	FL		08/24/2023	7.947	1,433,937		1,995,000
4010056501	Carbondale	PA		11/29/2023	8.555	356,356		502,500
4010056553	Gloucester City	NJ		08/24/2023	7.700	399,830		524,000
4010056606	Brick Township	NJ		08/24/2023	8.040	590,754		773,000
4010056850	Baltimore	MD		08/24/2023	8.262	341,816		445,500
4010056932	Troy	NY		08/24/2023	7.962	276,353		388,000
4010056950	Trenton	NJ		08/24/2023	7.797	795,271		1,115,000
4010057058	Trenton	NJ		08/24/2023	7.734	275,748		361,000
4010057395	Baltimore	MD		09/28/2023	8.550	633,402		835,000
4010057463	Camden	NJ		11/29/2023	9.279	605,531		835,000
4010058151	Marysville	CA		09/28/2023	8.607	848,980		1,190,000
4010058238	Towson	MD		09/28/2023	8.623	1,096,945		1,434,000
4010058316	Chicago	IL		08/25/2023	7.807	657,578		860,000
4010058416	Toms River	NJ		09/28/2023	8.107	828,237		1,160,000
4010058785	Mastic Beach	NY		09/28/2023	8.347	1,726,574		2,090,000
4010058786	Trenton	NJ		09/28/2023	7.813	349,176		485,000
4010059000	Lorain	OH		09/28/2023	8.888	318,228		415,000
4010059015	St. Louis	MO		10/27/2023	8.673	575,387		808,000
4010059054	Riverhead	NY		09/28/2023	8.330	1,325,255		1,605,000
4010059653	Trenton	NJ		10/27/2023	7.917	779,809		1,095,000
4010059803	Baton Rouge	LA		10/27/2023	8.836	335,915		440,000
4010060029	Waterbury	CT		09/28/2023	7.900	1,100,657		1,500,000
4010060715	Baltimore	MD		10/27/2023	8.683	314,774		409,000
4010060729	Baltimore	MD		10/27/2023	8.585	487,872		635,000
4010060734	Baltimore	MD		10/27/2023	8.265	466,622		650,000
4010060826	Bellaire	OH		11/29/2023	9.197	902,617		1,218,000
4010061168	Bridgeton	NJ		10/27/2023	9.852	503,183		643,000
4010061173	Bridgeton	NJ		10/27/2023	9.879	477,996		610,000
4010061240	Hamilton Township	NJ		10/27/2023	8.540	792,296		1,040,000
4010061459	Huntington Station	NY		11/29/2023	8.880	778,698		1,015,000
4010061588	Dayton	OH		10/27/2023	8.800	661,126		920,000
4010061606	Dayton	OH		10/27/2023	9.074	690,665		910,000
4010061607	Dayton	OH		10/27/2023	8.800	603,674		843,000
4010061646	Waterbury	CT		10/27/2023	8.063	883,053		1,160,000
4010061820	Trenton	NJ		11/29/2023	8.660	571,327		864,000
4010061990	Philadelphia	PA		11/29/2023	8.900	769,819		1,166,000
4010062177	Camden	NJ		11/29/2023	9.459	501,790		690,500
4010062364	Trenton	NJ		11/29/2023	8.414	608,047		855,000
4010062450	Baltimore	MD		11/29/2023	8.900	351,251		460,000
4010062924	Baltimore	MD		11/29/2023	8.550	289,560		410,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4010063295	Birmingham	AL		11/29/2023	10.340	631,691		854,000
4010063319	Birmingham	AL		11/29/2023	10.340	623,892		900,900
4010063652	Salem	NJ		11/29/2023	8.570	707,102		991,000
4010063912	Mastic Beach	NY		11/29/2023	9.350	851,259		1,025,000
4010064067	Brentwood	NY		11/29/2023	9.150	811,060		975,000
4010064143	Shirley	NY		11/29/2023	9.200	1,256,103		1,510,000
4020425715	Bridgeport	CT		02/01/2023	7.460	1,916,448		3,070,000
4020448113	Louisville	KY		03/27/2023	8.150	1,562,218		2,847,000
4020476603	Media	PA		03/27/2023	7.010	2,139,680		3,237,000
4020495369	Baton Rouge	LA		06/21/2023	7.230	4,072,913		6,696,905
0399999. Mortgages in good standing - Residential mortgages-all other						10,732,430,920	286,353,492	17,686,889,692
1000710	Baytown	TX		07/31/2023	3.530	27,273,712		256,695,000
2390901	Los Angeles	CA		05/26/2021	7.973		3,880,940	306,659,570
7000040	Edwardsville	IL		05/26/2021	4.657			41,236,000
7200192	San Francisco	CA		05/26/2021	4.900			268,800,000
7200328	Los Angeles	CA		05/27/2021	8.193			327,272,730
7200365	Washington	DC		05/28/2021	6.113		45,851,839	179,600,000
7200394	Los Angeles	CA		05/28/2021	6.000		99,576,146	272,843,580
7200398	New York City	NY		05/28/2021	4.250		12,419,993	77,100,000
7200399	San Francisco	CA		05/28/2021	7.919		48,967,622	98,070,826
7200403	Long Island	NY		12/19/2023	8.164	91,934,529		236,053,810
7200410	Sunnyvale	CA		05/02/2023	9.034	20,000,000		39,733,333
7200416	Los Angeles	CA		06/01/2021	8.014		129,710	37,725,612
7200417	Los Angeles	CA		06/01/2021	8.177		261,206	35,784,816
7200419	Paris	FRA		09/04/2023	7.234			287,971,240
7200423	London	GBR		05/26/2021	6.278		2,166,597	3,025,067,200
7200425	Watertown	MA		06/01/2021	9.744		12,168,912	48,617,647
7200428	Brooklyn	NY		06/01/2021	3.850		988,259	165,000,000
7200430	San Francisco	CA		04/01/2021	9.856		623,286	54,438,461
7200431	Miami	FL		06/01/2021	9.266		50,030,471	327,272,730
7200434	New York	NY		06/01/2021	9.382		30,574,606	196,226,420
7200438	Washington	DC		06/01/2021	9.682		10,171,477	41,476,829
7200442	Calabasas	CA		11/09/2022	8.510		14,794,147	31,610,839
7200445	London	GBR		05/19/2021	5.159		3,112,569	428,970,220
7200452	Various	DE		06/28/2021	6.985		1,213,258	611,833,820
7200456	Miami	FL		05/02/2023	8.488	77,107,020	7,708,696	186,459,780
7200457	Richmond	VA		11/09/2022	8.341		3,074,865	198,080,850
7200462	Dublin	IRL		07/12/2021	7.833		14,108,901	191,085,670
7200464	Miami	FL		05/02/2023	9.134	19,175,402	5,312,736	58,400,000
7200466	Boston	MA		05/02/2023	9.625	22,785,025		48,577,586
7200467	Bristol	GBR		09/16/2021	8.427		14,319,808	114,136,490
7200488	Queens	NY		11/09/2021	9.683		1,370,834	7,600,000
7200494	London	GBR		11/02/2021	7.437		10,548,322	988,079,250
7200504	New York	NY		11/09/2022	9.266		3,191,182	371,200,000
7200519	London	GBR		01/21/2022	4.443		7,943,565	274,938,240
7200539	Phoenix	AZ		02/28/2022	8.243		2,108,516	321,912,500
7200541	Bronx	NY		03/08/2022	8.946		122,936,047	747,000,000
7200552	Marbella	ESP		04/26/2022	8.175		10,299,927	119,823,730
7200561	Dublin	IRL		05/31/2022	8.219		11,648,854	363,227,120
7200564	Various	TX		05/27/2022	8.858		54,760	129,200,820
7200565	Queens	NY		11/09/2022	9.605		304,068	118,073,530
7200568	London	GBR		07/19/2022	9.687		21,564,336	596,210,330
7200570	Various	ESP		07/11/2022	7.659		18,098,164	37,030,113
7200578	Kelso	GBR		08/19/2022	8.427		13,828,294	51,778,974
7200581	Ibiza	ESP		08/24/2022	8.425		3,088,501	98,062,666

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200585	Bayonne	NJ		10/13/2022	9.125		10,150,501	325,560,000
7200589	Manchester	PA		03/03/2023	9.360	84,332,177	30,701,158	365,073,250
7200591	South San Francisco	CA		11/18/2022	9.605		40,163,853	445,036,360
7200597	Gainesville	VA		05/25/2023	9.460	54,346,415	32,378,695	554,567,440
7200599	Monroe Township	NJ		12/21/2022	8.710		1,020,368	134,865,460
7200600	Las Vegas	NV		02/03/2023	5.730	52,500,000		101,000,000
7200602	London	GBR		09/30/2022	6.934		157,535,268	2,048,594,800
7200607	New York	NY		01/27/2023	9.625	81,744,289	32,744,930	325,491,800
7200608	Boca Raton	FL		08/03/2023	9.844	46,319,231		166,293,760
7200609	Pismo Beach	CA		02/01/2023	9.146	75,316,465		224,300,000
7200610	Naples	FL		01/31/2023	6.330	105,000,000		190,800,000
7200612	Windsor	CT		02/16/2023	5.780	60,000,000		108,000,000
7200613	Upper Marlboro	MD		05/31/2023	9.610	34,102,315	1,914,832	185,650,000
7200614	Los Angeles	CA		03/29/2023	9.093	33,026,750	3,104,039	57,460,000
7200615	Brooklyn	NY		03/29/2023	9.725	141,351,963	29,925,649	786,500,000
7200616	Savannah	GA		04/11/2023	5.891	125,000,000	36,500,000	278,550,000
7200617	Staten Island	NY		05/05/2023	9.610	36,630,000		88,242,466
7200618	Palms Beach	FL		06/09/2023	5.900	41,000,000		72,900,000
7200619	Staten Island	NY		05/05/2023	9.610	1,418,164		87,050,000
7200620	Los Angeles	CA		07/25/2023	6.409	67,500,000		108,000,000
7200621	Arlington	VA		05/12/2023	5.850	114,000,000		193,000,000
7200622	Brooklyn	NY		05/19/2023	9.455	35,773,013	20,977,999	283,850,000
7200623	Dana Point	CA		06/02/2023	8.857	32,667,462		406,153,850
7200624	Clearwater	FL		06/28/2023	9.110	35,168,303	15,924,182	77,750,000
7200625	Denver	CO		06/29/2023	5.600	75,000,000		132,000,000
7200628	New York	NY		08/17/2023	9.146	188,290,000		292,500,000
7200629	Burbank	CA		08/24/2023	9.343	3,048,128		685,416,670
7200631	Carmel	IN		09/01/2023	9.343	25,740,000		50,850,000
7200633	Brooklyn	NY		09/08/2023	6.320	90,000,000		161,800,000
7200634	Chestnut Hil	MA		08/31/2023	6.655	94,985,000		159,000,000
7200635	Long Island City	NY		05/27/2021	8.834		7,041,008	355,603,450
7200637	Princeton	NJ		10/04/2023	6.659	100,000,000		170,500,000
7200638	Brooklyn	NY		09/29/2023	6.208	72,500,000		126,200,000
7200639	Brooklyn	NY		09/28/2023	6.550	225,000,000		369,200,000
7200640	Farmers Branch	TX		10/06/2023	6.154	94,500,000		179,520,000
7200641	New York	NY		11/29/2023	9.343	46,564,001		108,700,000
7200642	Boston	MA		11/07/2023	8.843	82,170,000		205,840,000
7200643	Salt Lake City	UT		11/01/2023	9.860	20,208,500	593,481	133,250,000
7200644	Annemasse	FRA		10/17/2023	7.965	58,648,222		120,754,000
7200645	Warrenville	IL		10/20/2023	6.780	73,000,000		119,000,000
7200646	Denver	CO		10/24/2023	8.360	77,337,000		158,074,470
7200647	Boston	MA		10/26/2023	9.090	168,300,000		318,835,000
7200649	Camarillo	CA		11/09/2023	8.593	11,707,385	143,699	199,050,380
7200650	Manhasset	NY		11/06/2023	6.831	55,000,000		128,600,000
7200651	China Grove	NC		11/30/2023	6.437	135,000,000		240,500,000
7200653	Dallas	TX		11/17/2023	6.510	128,000,000		245,940,000
7200654	Dallas	TN		11/17/2023	6.578	75,500,000		148,800,000
7200655	East Hanover	NJ		12/12/2023	6.570	123,000,000		219,595,240
7200656	St. Louis	MO		12/14/2023	6.581	26,500,000		52,300,000
7200657	St. Louis	MO		12/14/2023	6.581	22,000,000		38,900,000
7200659	San Francisco	CA		12/28/2023	8.338	1		569,700,000
7200660	New York	NY		12/20/2023	8.338	68,640,000		188,000,000
7200661	Augusta	GA		12/21/2023	6.444	159,000,000		272,000,000
7200662	New York	NY		12/20/2023	8.338	10,560,000		188,000,000
7200663	Miami	FL		12/22/2023	6.400	94,000,000		197,200,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7410006	Various	DE		12/21/2023	8.366	168,627,659		467,462,120
40014024	Island Park	NY		07/10/2020	7.953		74,157	605,200
40014527	Lake Ronkonkoma	NY		09/18/2020	7.788		328,249	1,017,450
40015978	Garden City	NY		12/10/2020	7.038		15,536	1,551,250
40016387	Columbia	SC		02/23/2021	6.288		156,778	5,992,500
40016556	Philadelphia	PA		12/30/2020	7.038		9,657	157,250
40022249	Riverhead	NY		07/22/2021	7.038		32,431	348,500
321010808	Richland	WA		03/04/2023	7.495	9,374,996		14,900,000
321050100	Tacoma	WA		03/04/2023	6.720	19,989,964		30,968,500
321070540	Perry	UT		03/04/2023	6.600	271,966		2,225,000
321080026	Indio	CA		03/04/2023	6.970	282,548		6,980,000
321090443	Richland	WA		03/04/2023	6.720	381,000		510,000
321090959	Richland	WA		03/04/2023	6.720	359,612		482,000
321100482	Lago Vista	TX		03/04/2023	6.600	60		2,260,000
321100843	Horseshoe Bay	TX		03/04/2023	6.470	721,945		1,306,000
321110114	Glendale	AZ		03/04/2023	7.845	8,728,200		12,200,000
321110604	Pasco	WA		03/04/2023	6.470	309,975		475,000
321120417	Palm Bay	FL		03/04/2023	6.470	224,948		345,000
321120482	Horseshoe Bay	TX		03/04/2023	7.220	2,790,637		6,009,990
321120788	Indio	CA		03/04/2023	7.845	1,021,562	1,021,562	8,376,000
321120901	Portland	OR		03/04/2023	6.870	263,522		685,000
322010106	Queen Creek	AZ		03/04/2023	6.595	407,939		665,000
322010268	Portland	OR		03/04/2023	6.870	135,694		1,025,000
322010283	Tacoma	WA		03/04/2023	6.470	123,172		700,000
322010332	Plain City	UT		03/04/2023	6.600	510,050		726,000
322010366	Smithfield	UT		03/04/2023	6.725	1,723,005		3,781,000
322010369	Queen Creek	AZ		03/04/2023	6.595	416,100		645,000
322010437	Portland	OR		03/04/2023	6.470	37,787		825,000
322010440	Pasco	WA		03/04/2023	6.725	235,000		339,000
322010574	Aurora	CO		03/04/2023	6.970	307,000		1,010,000
322010661	Smithfield	UT		03/04/2023	6.475	409,017		567,000
322010680	Portland	OR		03/04/2023	6.870	115,230		825,000
322010719	Pasco	WA		03/04/2023	6.725	238,915		339,000
322010725	Horseshoe Bay	TX		03/04/2023	6.720	600,723		2,300,000
322010830	Smithfield	UT		03/04/2023	6.475	366,457		561,000
322010861	Pasco	WA		03/04/2023	6.725	239,000		339,000
322010935	Portland	OR		03/04/2023	6.870	85,961		825,000
322010998	Queen Creek	AZ		03/04/2023	6.595	428,200		665,000
322020339	Vancouver	WA		03/04/2023	7.260	3,037,345		4,820,000
322020355	Portland	OR		03/04/2023	6.220	2,158,977	519,051	4,440,000
322020881	Weatherford	TX		03/04/2023	6.480	158,560		3,826,000
322030151	Montgomery	TX		03/04/2023	6.725	38,980		610,300
322030192	Phoenix	AZ		03/04/2023	6.970	4,822,500		6,430,000
322030368	Eugene	OR		03/04/2023	6.480	4,525,000		7,700,000
322030402	Prescott	AZ		03/04/2023	6.970	3,385,126		6,240,000
322030455	Phoenix	AZ		03/04/2023	6.970	3,577,500		4,770,000
322030458	Richland	WA		03/04/2023	6.600	317,705		2,728,000
322030745	Phoenix	AZ		03/04/2023	6.970	6,632,604		9,920,000
322030834	Palm Springs	CA		03/04/2023	6.975	1,308,707		6,730,000
322040324	Brookwood	AL		03/04/2023	6.970	1,086,750		1,725,000
322040368	Phoenix	AZ		03/04/2023	6.870	1,124,666		2,150,000
322040372	Portland	OR		03/04/2023	6.470	3,532,500		5,150,000
322040483	Portland	OR		03/04/2023	6.870	566,715		1,200,000
322040593	Portland	OR		03/04/2023	6.470	416,300		600,000
322040972	Enumclaw	WA		03/04/2023	6.670	1,445,025		2,460,000

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322050135	Portland	OR		03/04/2023	6.595	386,705	1,312,135	3,360,000
322050199	Portland	OR		03/04/2023	6.970	1,583,614	465,450	3,355,000
322050594	Portland	OR		03/04/2023	6.470	1,724,891		3,075,000
322060949	Phoenix	AZ		03/04/2023	6.970	6,329,587		9,100,000
322070057	Portland	OR		03/04/2023	9.000	1,210,476		2,825,000
322070289	Portland	OR		03/04/2023	7.625	746,712	1,170,707	2,960,000
322070331	Lacey	WA		03/04/2023	8.510	13,206,000		25,120,000
322070611	Portland	OR		03/04/2023	7.625	746,596	1,161,482	2,960,000
322080960	Portland	OR		03/04/2023	8.135	2,799,881		4,000,000
322090853	Boise	ID		03/04/2023	9.075	3,234,194		10,955,000
322100723	Wilmington	CA		03/04/2023	8.830	1,363,650		2,370,000
322100901	Wilmington	CA		03/04/2023	8.830	2,242,238		4,030,000
322110139	Phoenix	AZ		03/04/2023	9.325	6,126,000		10,800,000
322110233	Portland	OR		03/04/2023	9.190	2,146,351		6,605,000
322110363	Portland	OR		03/04/2023	9.065	2,801,670		4,530,000
322110410	Portland	OR		03/04/2023	9.190	1,120,797		2,180,000
322120080	Portland	OR		03/16/2023	9.120	3,118,500		4,455,000
322120854	Portland	OR		03/16/2023	9.620	724,705	531,295	2,235,000
323020442	Portland	OR		03/16/2023	9.620	289,328	1,394,500	3,730,000
323020743	Portland	OR		05/02/2023	9.630	153,792	728,000	3,030,000
323030007	Portland	OR		05/02/2023	9.380	2,465,000		3,530,000
323030490	Fallbrook	CA		05/02/2023	9.880	760,000	197,500	1,525,000
323040403	Portland	OR		06/30/2023	9.755	376,964	1,195,778	4,400,000
323050769	Fresno	CA		07/26/2023	9.990	688,328	149,038	1,480,000
323060114	Portland	OR		08/16/2023	9.420	2,419,622	438,078	4,325,000
323060634	Spokane Valley	WA		09/29/2023	9.920	3,927,335	4,552,679	14,170,000
323060651	Belfair	WA		06/30/2023	9.318	19,044,321	905,679	34,000,000
323060712	Portland	OR		07/26/2023	9.365	2,410,924	437,976	4,325,000
323060764	Vancouver	WA		08/16/2023	9.670	1,644,460		3,390,000
323080074	Delray Beach	FL		10/20/2023	9.980	6,296,500	562,975	13,500,000
323080293	Portland	OR		09/29/2023	9.795	1,688,600	286,000	4,110,000
323080917	Portland	OR		10/20/2023	9.668	990,493		1,675,000
323090233	Portland	OR		10/30/2023	9.917	3,600,000		4,800,000
323090587	Portland	OR		11/28/2023	10.200	810,000	863,982	9,500,000
323100213	Denver	CO		12/12/2023	10.183	1,514,784	354,781	9,500,000
323100375	Richland	WA		11/28/2023	10.263	1,109,529	730,789	12,300,000
323100564	Portland	OR		12/12/2023	9.745	781,200	376,000	2,395,000
323100644	Phoenix	AZ		11/09/2023	9.825	2,975,000		4,770,000
323100968	Phoenix	AZ		11/09/2023	9.825	4,822,500		6,490,000
323100977	Phoenix	AZ		11/09/2023	9.825	3,577,500		5,200,000
720049401	London	GBR		06/30/2023	9.437	32,866,758	443,117	552,051,720
730000005	Berkeley	CA		12/27/2023	3.750	3,316,973		5,380,000
730000007	Berkeley	CA		12/27/2023	3.750	2,466,739		4,290,000
730000009	Berkeley	CA		12/27/2023	3.750	3,946,782		6,400,000
730000011	Berkeley	CA		12/27/2023	3.750	3,691,555		6,000,000
730002323	Redondo Beach	CA		12/27/2023	4.100	1,126,625		4,900,000
730002367	San Pablo	CA		12/27/2023	4.175	1,639,783		3,230,000
730002381	Long Beach	CA		12/27/2023	4.375	1,609,078		4,720,000
730002416	Stockton	CA		12/27/2023	4.400	1,864,519		3,400,000
730002432	Redwood City	CA		12/27/2023	4.075	2,042,301		3,800,000
730002467	Santa Barbara	CA		12/27/2023	3.825	1,529,052		4,960,000
730002470	Clovis	CA		12/27/2023	4.150	3,365,403		5,650,000
730002478	Long Beach	CA		12/27/2023	3.775	1,159,002		2,400,000
730002482	Dixon	CA		12/27/2023	4.375	10,549,741		18,050,000
730003193	Los Angeles	CA		12/27/2023	3.200	2,339,464		4,100,000

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730003194	Oakland	CA		12/27/2023	3.450	3,689,963		7,180,000
730003209	Ashland	OR		12/27/2023	3.275	1,053,255		1,620,000
730003211	Medford	OR		12/27/2023	3.275	4,768,716		7,320,000
730003212	Medford	OR		12/27/2023	3.275	6,312,581		9,690,000
730003219	Ashland	OR		12/27/2023	3.225	937,697		1,440,000
730003222	Ashland	OR		12/27/2023	3.225	1,165,608		1,790,000
730003473	Riverside	CA		12/27/2023	7.500	1,389,411		4,500,000
730005513	Buena Park	CA		12/27/2023	6.125	1,401,091		2,750,000
730006395	Pasadena	CA		12/27/2023	6.288	9,414,517		24,400,000
730007550	Beverly Hills	CA		12/27/2023	5.000	3,288,201		8,350,000
730007553	Sherman Oaks	CA		12/27/2023	5.000	4,054,486		9,100,000
730007556	Beverly Hills	CA		12/27/2023	5.000	1,241,959		4,000,000
730007559	Los Angeles	CA		12/27/2023	5.000	939,385		2,120,000
730007562	Los Angeles	CA		12/27/2023	5.000	1,761,964		3,440,000
730011570	Los Angeles	CA		12/27/2023	4.250	8,689,627		23,700,000
730060685	Panorama City	CA		12/27/2023	3.250	3,166,226		4,870,000
730060723	Tustin	CA		12/27/2023	3.650	1,996,974		2,400,000
730060764	Los Angeles	CA		12/27/2023	4.250	927,948		2,550,000
730060850	San Diego	CA		12/27/2023	4.500	3,142,642		9,840,000
730100440	Los Angeles	CA		12/27/2023	5.640	2,431,037		4,350,000
730100532	Winnetka	CA		12/27/2023	4.010	1,702,615		7,410,000
730100740	Los Angeles	CA		12/27/2023	8.625	13,501,002		24,800,000
730100812	Los Angeles	CA		12/27/2023	3.750	973,155		1,070,000
730101050	Los Angeles	CA		12/27/2023	4.120	3,422,108		6,700,000
730101198	Buena Park	CA		12/27/2023	8.125	21,800,479		54,820,000
730101368	Pomona	CA		12/27/2023	4.750	2,793,959		5,250,000
730101372	San Francisco	CA		12/27/2023	4.490	1,853,718		4,650,000
730101382	Compton	CA		12/27/2023	8.250	1,250,685		2,150,000
730101396	Compton	CA		12/27/2023	8.375	1,311,030		2,180,000
730101412	Los Angeles	CA		12/27/2023	3.350	3,278,008		11,100,000
730101416	Cudahy	CA		12/27/2023	4.760	1,627,969		3,050,000
730101418	San Diego	CA		12/27/2023	5.070	2,067,564		4,230,000
730101444	Merced	CA		12/27/2023	4.370	3,067,400		6,000,000
730101446	South Gate	CA		12/27/2023	4.300	2,388,371		4,060,000
730101464	Lynwood	CA		12/27/2023	4.300	1,423,735		3,280,000
730101522	Whittier	CA		12/27/2023	3.700	1,303,088		1,610,000
730101524	Bay Point	CA		12/27/2023	4.250	915,037		1,620,000
730101526	Long Beach	CA		12/27/2023	3.650	2,104,500		3,575,000
730101530	Fontana	CA		12/27/2023	3.600	1,521,329		2,655,000
730101534	Richmond	CA		12/27/2023	3.500	3,071,111		5,050,000
730101536	Los Angeles	CA		12/27/2023	3.500	1,537,147		3,160,000
730101540	San Francisco	CA		12/27/2023	3.200	1,733,595		3,060,000
730101542	Long Beach	CA		12/27/2023	4.000	1,215,996		2,100,000
730101550	Los Angeles	CA		12/27/2023	3.630	3,934,500		7,180,000
730101558	Lawndale	CA		12/27/2023	3.250	2,873,100		4,900,000
730101560	Harbor City	CA		12/27/2023	3.250	1,697,325		2,575,000
730101566	Los Angeles	CA		12/27/2023	3.630	7,686,000		13,500,000
730101568	Los Angeles	CA		12/27/2023	3.250	10,890,074		19,100,000
730101600	Berkeley	CA		12/27/2023	3.650	7,030,883		32,200,000
730101608	Ontario	CA		12/27/2023	3.400	1,118,768		2,160,000
730101610	Los Angeles	CA		12/27/2023	3.250	1,222,463		2,450,000
730101614	Lake Elsinore	CA		12/27/2023	3.800	1,762,290		7,950,000
730101620	San Francisco	CA		12/27/2023	3.500	3,796,699		4,206,441
730101628	Los Angeles	CA		12/27/2023	3.350	1,354,200		2,200,000
730101642	Los Angeles	CA		12/27/2023	3.250	2,177,700		3,725,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
730101648	Los Angeles	CA		12/27/2023	3.650	5,490,000		8,400,000
730101654	Los Angeles	CA		12/27/2023	6.500	1,454,850		2,800,000
730101656	Los Angeles	CA		12/27/2023	6.500	2,095,350		87,058,107
730101662	Gardena	CA		12/27/2023	3.350	2,790,750		4,650,000
730101666	Long Beach	CA		12/27/2023	3.250	1,887,761		2,900,000
730101690	Fairfield	CA		12/27/2023	3.350	1,464,000		2,300,000
730101694	Fairfield	CA		12/27/2023	3.350	1,697,325		2,650,000
730101704	Vallejo	CA		12/27/2023	3.350	4,902,826		7,920,000
730101710	Sparks	NV		12/27/2023	3.650	5,490,000		23,880,000
730101712	Las Vegas	NV		12/27/2023	3.650	7,777,500		26,000,000
730101714	Las Vegas	NV		12/27/2023	3.650	5,261,250		17,540,000
730101716	Las Vegas	NV		12/27/2023	3.650	6,405,000		16,810,000
730101718	Reno	NV		12/27/2023	3.650	5,490,000		19,800,000
730101720	Reno	NV		12/27/2023	3.650	6,039,000		20,940,000
730101722	Las Vegas	NV		12/27/2023	3.650	9,607,500		25,940,000
730101724	Tucson	AZ		12/27/2023	3.650	9,150,000		23,150,000
730101726	Los Angeles	CA		12/27/2023	3.100	14,199,844		24,600,000
730101734	Houston	TX		12/27/2023	3.750	2,220,941		7,650,000
730101756	San Pedro	CA		12/27/2023	4.500	1,237,299		2,300,000
730101764	Hawthorne	CA		12/27/2023	3.500	10,705,500		16,600,000
730101766	North Hollywood	CA		12/27/2023	3.500	4,758,000		8,075,000
730101768	National City	CA		12/27/2023	3.500	1,507,085		6,975,000
730101770	Spring Valley	CA		12/27/2023	3.500	3,368,808		17,375,000
730101784	Los Angeles	CA		12/27/2023	3.700	3,637,125		5,300,000
730101806	Aurora	CO		12/27/2023	3.450	8,343,650		86,975,805
730101808	Aurora	CO		12/27/2023	3.450	2,803,466		4,500,000
730101824	Berkeley	CA		12/27/2023	3.600	2,226,618		4,340,000
730101830	Fresno	CA		12/27/2023	4.500	3,227,736		7,200,000
730101832	Fresno	CA		12/27/2023	3.650	4,233,299		6,800,000
730101876	Berkeley	CA		12/27/2023	3.600	2,226,618		3,900,000
730101888	Ventura	CA		12/27/2023	4.350	2,571,150		5,440,000
730101892	Oakland	CA		12/27/2023	4.200	2,012,232		3,080,000
730101898	Westminster	CA		12/27/2023	4.250	9,150,000		17,530,000
730101906	Baton Rouge	LA		12/27/2023	4.650	4,071,750		13,675,000
730101908	Birmingham	AL		12/27/2023	4.650	3,797,250		15,625,000
730101910	Pelham	AL		12/27/2023	4.650	3,660,000		12,575,000
730101912	Jackson	MS		12/27/2023	4.650	3,660,000		4,000,000
730101914	Memphis	TN		12/27/2023	4.650	4,575,000		12,950,000
730101920	Berkeley	CA		12/27/2023	4.650	1,418,250		4,100,000
730101922	North Hollywood	CA		12/27/2023	4.500	5,604,375		9,600,000
730101924	Huntington Park	CA		12/27/2023	5.250	2,104,500		3,700,000
730101930	Covina	CA		12/27/2023	5.150	1,234,149		2,950,000
730101940	Santa Barbara	CA		12/27/2023	6.850	1,268,921		2,180,000
730102354	Los Angeles	CA		12/27/2023	4.350	2,456,554		5,100,000
730102373	Los Angeles	CA		12/27/2023	4.350	1,225,336		2,070,000
730103004	Los Angeles	CA		12/27/2023	3.750	9,514,953		16,460,000
730103144	Los Angeles	CA		12/27/2023	3.800	2,871,340		5,250,000
730103184	Los Angeles	CA		12/27/2023	3.550	1,915,722		6,940,000
730103185	Los Angeles	CA		12/27/2023	3.550	4,016,462		11,670,000
730103349	Anaheim	CA		12/27/2023	3.850	4,313,912		7,000,000
730103378	Montebello	CA		12/27/2023	3.850	3,405,352		6,500,000
730200016	Lemon Grove	CA		12/27/2023	6.500	1,514,976		240,000
730202125	Los Angeles	CA		12/27/2023	7.588	2,187,139		4,000,000
730202960	Los Angeles	CA		12/27/2023	3.750	5,786,460		9,300,000
730242788	Los Angeles	CA		12/27/2023	5.627	2,410,753		5,580,000

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730242934	Los Angeles	CA		12/27/2023	6.731	1,190,659		3,000,000
730300034	Yucaipa	CA		12/27/2023	4.430	4,049,775		8,400,000
730300144	Hawthorne	CA		12/27/2023	4.580	1,164,491		2,875,000
730300225	Pasadena	CA		12/27/2023	8.250	1,199,607		2,370,000
730300237	Salinas	CA		12/27/2023	3.400	1,251,376		2,150,000
730300257	Vallejo	CA		12/27/2023	5.246	1,096,791		2,050,000
730300292	Ventura	CA		12/27/2023	4.775	1,042,191		2,300,000
730300293	Ventura	CA		12/27/2023	4.775	937,971		2,050,000
730300294	Oxnard	CA		12/27/2023	4.775	1,329,835		2,900,000
730300354	Santa Monica	CA		12/27/2023	4.890	1,587,762		4,700,000
730300450	Los Angeles	CA		12/27/2023	4.880	989,809		4,450,000
730300523	Los Angeles	CA		12/27/2023	7.863	2,860,838		6,750,000
730300560	Redwood City	CA		12/27/2023	4.840	2,517,788		14,350,000
730300599	Inglewood	CA		12/27/2023	4.273	3,654,788		7,300,000
730300600	San Pedro	CA		12/27/2023	4.270	7,549,106		20,500,000
730300603	Inglewood	CA		12/27/2023	4.273	1,417,448		2,850,000
730300604	Inglewood	CA		12/27/2023	4.273	1,930,056		4,200,000
730300678	Santa Barbara	CA		12/27/2023	4.860	1,259,261		2,775,000
730300786	Los Angeles	CA		12/27/2023	4.670	6,137,012		12,400,000
730300788	Los Angeles	CA		12/27/2023	4.670	2,621,103		4,850,000
730300793	Buena Park	CA		12/27/2023	4.670	5,064,935		9,310,000
730300839	Tracy	CA		12/27/2023	4.690	1,986,967		4,900,000
730300872	Riverside	CA		12/27/2023	4.600	4,632,617		11,275,000
730300880	Los Angeles	CA		12/27/2023	4.870	1,160,649		4,625,000
730300887	North Hollywood	CA		12/27/2023	4.600	2,230,575		5,600,000
730300891	Van Nuys	CA		12/27/2023	4.600	2,467,600		5,300,000
730300931	Long Beach	CA		12/27/2023	4.500	1,563,041		2,925,000
730300939	Claremont	CA		12/27/2023	4.500	949,488		1,800,000
730300941	Gardena	CA		12/27/2023	4.500	1,447,366		3,150,000
730300970	Downey	CA		12/27/2023	4.400	4,198,893		10,000,000
730300974	Santa Fe Springs	CA		12/27/2023	4.500	1,687,732		4,150,000
730301045	El Centro	CA		12/27/2023	4.990	1,815,186		3,300,000
730301077	Pleasant Hill	CA		12/27/2023	4.670	1,186,100		3,000,000
730301130	Alhambra	CA		12/27/2023	4.600	1,518,789		4,100,000
730301153	Oakland	CA		12/27/2023	4.910	2,197,421		3,750,000
730301154	Watsonville	CA		12/27/2023	4.350	2,526,223		5,200,000
730301250	Los Angeles	CA		12/27/2023	4.300	4,678,254		9,300,000
730301298	Los Angeles	CA		12/27/2023	4.300	6,552,298		14,650,000
730301350	San Rafael	CA		12/27/2023	4.300	4,265,720		8,730,000
730301413	Huntington Beach	CA		12/27/2023	4.370	1,106,496		2,800,000
730301421	Adelanto	CA		12/27/2023	4.680	957,543		3,500,000
730301571	Whittier	CA		12/27/2023	4.300	1,293,911		2,200,000
730301626	Fairfield	CA		12/27/2023	3.350	4,570,800		8,000,000
730301662	Palmdale	CA		12/27/2023	4.600	1,605,019		2,700,000
730301690	Santa Cruz	CA		12/27/2023	4.000	1,169,710		2,100,000
730301696	Salinas	CA		12/27/2023	4.000	1,380,347		2,200,000
730301712	Los Angeles	CA		12/27/2023	7.500	1,211,636		2,950,000
730301818	Los Angeles	CA		12/27/2023	4.100	1,770,882		3,435,000
730301858	Los Angeles	CA		12/27/2023	4.400	1,746,227		3,100,000
730301919	San Diego	CA		12/27/2023	4.500	1,538,020		3,000,000
730301921	San Gabriel	CA		12/27/2023	4.100	5,835,525		10,450,000
730301992	Santa Monica	CA		12/27/2023	4.650	1,708,038		6,075,000
730302010	Chula Vista	CA		12/27/2023	4.100	2,926,912		5,470,000
730302067	Los Angeles	CA		12/27/2023	4.100	2,377,058		4,550,000
730302085	Long Beach	CA		12/27/2023	4.110	1,713,545		2,840,000

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730302120	Los Angeles	CA		12/27/2023	4.400	1,023,350		2,225,000
730302158	Los Angeles	CA		12/27/2023	4.100	2,760,778		4,550,000
730302172	Los Angeles	CA		12/27/2023	4.750	3,436,640		7,620,000
730302188	Los Angeles	CA		12/27/2023	4.400	2,658,886		4,500,000
730302189	Long Beach	CA		12/27/2023	4.100	914,952		1,800,000
730302211	Paramount	CA		12/27/2023	4.180	1,789,149		3,100,000
730302329	Los Angeles	CA		12/27/2023	3.850	4,095,873		8,600,000
730302330	Long Beach	CA		12/27/2023	3.950	1,492,254		2,400,000
730302335	Vacaville	CA		12/27/2023	3.750	985,467		1,630,000
730302378	San Diego	CA		12/27/2023	3.750	1,201,154		2,740,000
730302389	Sacramento	CA		12/27/2023	3.750	4,363,783		9,790,000
730302396	Chico	CA		12/27/2023	3.800	1,100,222		2,840,000
730302397	Northridge	CA		12/27/2023	3.850	1,791,461		4,800,000
730302403	Lake Elsinore	CA		12/27/2023	3.970	1,418,407		2,800,000
730302431	Martinez	CA		12/27/2023	4.100	960,468		2,240,000
730302486	Los Angeles	CA		12/27/2023	4.150	1,504,685		4,325,000
730302495	Los Angeles	CA		12/27/2023	3.900	1,233,535		1,950,000
730302528	Los Angeles	CA		12/27/2023	3.850	2,384,175		3,750,000
730302652	Houston	TX		12/27/2023	4.500	1,187,155		4,730,000
730302671	Long Beach	CA		12/27/2023	3.480	8,345,817		14,850,000
730302672	Downey	CA		12/27/2023	3.480	13,945,645		23,500,000
730302677	Fairfield	CA		12/27/2023	3.750	2,468,243		4,060,000
730302686	Los Angeles	CA		12/27/2023	3.650	2,895,975		4,220,000
730302687	Inglewood	CA		12/27/2023	3.650	2,162,216		5,250,000
730302688	Inglewood	CA		12/27/2023	3.650	1,211,146		2,900,000
730302692	Los Angeles	CA		12/27/2023	4.000	1,011,963		1,730,000
735084908	Gardena	CA		12/27/2023	5.750	1,659,140		1,970,000
735112806	Hawthorne	CA		12/27/2023	5.750	1,393,261		3,750,000
737033807	Chula Vista	CA		12/27/2023	3.500	5,032,500		9,200,000
737034552	Hemet	CA		12/27/2023	8.000	1,269,562		2,000,000
737034569	Hemet	CA		12/27/2023	8.000	990,259		1,560,000
737035047	San Diego	CA		12/27/2023	3.500	6,906,215		21,800,000
737035054	San Diego	CA		12/27/2023	3.500	2,535,193		7,800,000
737035399	Los Angeles	CA		12/27/2023	3.350	1,751,003		4,300,000
750000021	Ventura	CA		02/10/2023	5.750	85,000,000		146,500,000
750000023	Los Angeles	CA		04/03/2023	8.830	40,000,000		78,680,000
750000024	Greensboro	NC		04/04/2023	6.442	148,000,000		306,000,000
750000025	New York	NY		05/26/2023	5.750	67,320,000		122,700,000
750000026	Bronx	NY		06/23/2023	6.000	38,000,000		62,800,000
750000027	New York	NY		06/30/2023	9.593	2,429,853	3,975,333	130,090,000
750000028	New York	NY		08/09/2023	9.113	68,533,333		136,533,330
750000032	Los Angeles	CA		09/22/2023	6.450	46,500,000		91,000,000
750000035	Phoenix	AZ		12/12/2023	6.450	55,500,000		110,000,000
3300002956	North Bergen	NJ		06/21/2021	7.480		481,234	2,107,000
3300003237	Brooklyn	NY		09/29/2022	6.846		1,838,911	6,076,000
3300003282	Brooklyn	NY		10/07/2021	7.200		195,370	1,494,500
3300003307	Newark	NJ		10/07/2021	6.950		264,171	1,323,000
3300003523	Brooklyn	NY		03/09/2022	7.450		92,169	833,000
3300003701	Garden City	NY		05/26/2022	6.325		197,372	943,250
3300003739	Pompton Lakes	NJ		04/27/2022	6.075		12,010	259,210
3300003845	Brooklyn	NY		08/24/2022	6.616		1,024,100	2,278,500
3300003855	Irvington	NJ		08/24/2022	6.491		254,955	1,016,750
3300004002	Brooklyn	NY		10/13/2022	6.893		285,072	2,352,000
3300004065	Brooklyn	NY		10/13/2022	7.143		30,630	1,568,000
3300004082	Bayonne	NJ		11/10/2022	7.536		40,685	1,935,500

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3300004086	Bronx	NY		12/02/2022	7.581		320,125	1,641,500
3300004155	Baltimore	MD		12/21/2022	7.863		42,784	588,000
3300004177	Newark	NJ		06/23/2023	9.645	173,166	13,034	1,421,000
3300004178	Jersey City	NJ		08/24/2023	9.735	519,498	292,427	7,203,000
3300004211	Chicago	IL		12/21/2022	8.855		185,120	2,205,000
3300004212	Chicago	IL		12/21/2022	7.863		79,079	784,000
3300004213	Chicago	IL		12/21/2022	8.855		58,923	710,500
3300004214	Chicago	IL		12/21/2022	8.855		80,853	686,000
3300004227	Philadelphia	PA		02/16/2023	9.135	77,925	611,620	1,739,500
3300004263	Irvington	NJ		04/05/2023	8.830	86,583	1,422,056	5,953,500
3300004346	Chicago	IL		03/08/2023	9.185	209,531	40,350	426,300
3300004351	Astoria	NY		04/05/2023	9.080	757,601	57,024	1,690,500
3300004362	Chicago	IL		03/08/2023	9.185	274,468	70,467	558,600
3300004367	Paterson	NJ		02/16/2023	9.060	264,944	61,837	749,700
3300004378	Brooklyn	NY		05/03/2023	9.180	183,989	13,849	2,229,500
3300004385	Brooklyn	NY		05/03/2023	9.080	181,824	291,822	2,866,500
3300004475	Jersey City	NJ		08/24/2023	9.735	462,959	58,028	894,250
3300004503	Philadelphia	PA		08/24/2023	9.735	138,533	10,427	2,499,000
3300004692	Bronx	NY		12/28/2023	9.465	1,119,085		7,742,000
3300004707	Little Rock	AR		11/27/2023	9.695	1,515,203	114,048	2,940,000
3300004725	Brooklyn	NY		12/28/2023	9.640	207,799		2,744,000
3310021288	Seminole	FL		08/01/2022	7.500		55,086	202,500
3310021739	Big Spring	TX		09/22/2021	7.250		169,146	3,150,000
3310022231	Jersey City	NJ		03/09/2022	6.800		3,808	883,500
3310024886	Rockport	TX		10/27/2021	5.210		41,660	1,467,000
3310025164	Jersey City	NJ		11/29/2021	5.700		15,344	220,500
3310025851	Arlington	NY		03/22/2022	5.700		28,423	117,000
3310026242	Metairie	LA		10/14/2021	7.038		12,133	285,000
3310028082	Somerville	NJ		03/09/2022	7.050		19,837	147,000
3310029142	Paterson	NJ		05/19/2022	7.800		2,112	165,000
3310029235	Elizabeth	NJ		01/11/2022	6.490		9,653	279,000
3310029498	Nashville	NC		02/25/2022	6.300		1,782	555,000
3310029500	Belleair	FL		03/09/2022	5.700		1,512	420,000
3310031066	Albany	NY		06/07/2022	5.343		44,121	1,027,500
3310031419	Tucson	AZ		03/17/2022	6.050		14,170	570,000
3310031616	Corpus Christi	TX		02/25/2022	6.050		1,969	40,350
3310031742	Ventnor City	NJ		04/20/2022	6.050		12,049	180,000
3310032402	Greensboro	NC		03/22/2022	5.000		21,369	1,500,000
3310032662	Keansburg	NJ		03/09/2022	5.000		32,290	2,370,000
3310032973	Kunkletown	PA		03/09/2022	6.510		1,464	87,600
3310033257	Jackson	MS		04/14/2022	5.693		13,178	2,730,000
3310033391	Roslyn Heights	NY		04/01/2022	6.090		53,291	467,850
3310033728	Chicago	IL		04/01/2022	6.760		11,019	69,000
3310033936	Philadelphia	PA		04/20/2022	7.550		11,435	103,500
3310034525	Levittown	NY		04/08/2022	5.700		4,752	198,000
3310034578	Livingston	NJ		05/19/2022	5.700		104,425	384,000
3310034716	Hartford	CT		07/07/2022	5.343		717	1,161,000
3310034735	Louisville	KY		05/19/2022	5.000		50,719	1,716,000
3310034741	Hartford	CT		07/07/2022	5.343		2,969	747,000
3310034948	Poughkeepsie	NY		08/01/2022	5.875		21,162	450,000
3310034991	Chicago	IL		07/07/2022	5.875		290,325	1,650,000
3310035096	Jefferson	NJ		04/20/2022	6.690		6,560	87,000
3310035263	Chicago	IL		04/29/2022	7.050		1,642	165,000
3310035359	Midlothian	IL		09/08/2022	6.300		2,673	435,000
3310035360	Susquehanna	PA		05/19/2022	6.780		6,415	40,500

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3310035367	Catskill	NY		07/25/2022	6.760		13,276	82,500
3310035680	Yonkers	NY		08/08/2022	6.043		38,031	1,350,000
3310035737	East Orange	NJ		06/15/2022	5.343		20,790	1,320,000
3310036201	Yonkers	NY		08/08/2022	6.043		56,400	1,140,000
3310036460	Center Point	AL		06/23/2022	5.931		465,213	4,050,000
3310036627	Eastford	CT		07/14/2022	7.040		80,581	309,000
3310036725	Pigeon Forge	TN		07/25/2022	5.931		34,140	1,312,500
3310036781	Alexandria	VA		07/25/2022	5.665		181,764	697,500
3310037133	Yonkers	NY		08/26/2022	6.300		46,867	562,500
3310037331	Milford Mill	MD		07/25/2022	6.750		28,824	150,000
3310037339	Monticello	NY		08/01/2022	6.800		11,582	156,000
3310037389	Topeka	KS		07/07/2022	6.800		139,696	3,510,000
3310037581	Seaside Heights	NJ		08/01/2022	7.550		142,839	510,000
3310037685	Millville	NJ		08/26/2022	7.050		16,381	66,000
3310037695	Fall River	MA		09/08/2022	6.800		151,186	885,000
3310037859	Chicago	IL		08/16/2022	7.050		7,445	222,000
3310037868	Interlaken	NJ		07/25/2022	6.550		45,471	337,500
3310037897	Lake Worth	FL		08/26/2022	6.620		22,662	117,000
3310037898	Lake Worth	FL		08/26/2022	6.620		13,232	117,000
3310037942	Chicago	IL		08/01/2022	8.000		5,548	88,800
3310038042	Newark	NJ		08/01/2022	6.870		10,180	138,000
3310038057	Newark	NJ		08/26/2022	6.550		10,476	132,300
3310038062	Poughkeepsie	NY		07/14/2022	6.550		4,188	1,140,000
3310038140	Milwaukee	WI		07/25/2022	7.050		2,425	48,000
3310038178	Chicago	IL		09/28/2022	7.800		6,729	504,000
3310038204	Chicago	IL		08/01/2022	8.000		8,197	216,000
3310038215	Palm Coast	FL		08/01/2022	8.050		23,673	135,000
3310038217	Palm Coast	FL		08/01/2022	8.050		23,953	131,700
3310038218	Palm Coast	FL		08/01/2022	8.050		22,091	164,100
3310038219	Palm Coast	FL		08/01/2022	8.050		50,302	157,500
3310038241	Milwaukee	WI		07/25/2022	7.300		6,503	48,000
3310038247	Jersey City	NJ		08/01/2022	8.169		4,384	385,500
3310038294	Ridgway	PA		08/26/2022	7.030		4,021	42,000
3310038319	Los Angeles	CA		07/25/2022	6.050		71,687	840,000
3310038326	New Britain	CT		08/16/2022	7.040		63,525	375,000
3310038329	Hollywood	FL		07/25/2022	6.820		5,774	322,500
3310038344	Detroit	MI		07/25/2022	6.820		11,511	144,000
3310038425	Garfield	NJ		08/08/2022	7.050		17,392	555,000
3310038432	Wichita	KS		09/28/2022	6.620		569,824	3,780,000
3310038530	Chicago	IL		08/01/2022	7.320		14,172	90,000
3310038535	East Orange	NJ		08/26/2022	8.519		26,879	158,400
3310038616	Jersey City	NJ		08/01/2022	7.050		36,713	402,000
3310038617	Jersey City	NJ		08/01/2022	7.050		31,096	402,000
3310038645	Montgomery	AL		08/26/2022	6.300		203,749	3,780,000
3310038679	Phillipsburg	NJ		08/01/2022	7.000		6,221	57,000
3310038720	Chicago	IL		08/01/2022	7.500		1,126	103,500
3310038726	Chicago	IL		08/26/2022	7.500		14,969	58,500
3310038739	Denton	NC		08/01/2022	7.040		43,236	93,000
3310038753	Dayton	OH		07/25/2022	7.220		15,281	58,500
3310038760	Bergenfield	NJ		08/26/2022	7.050		135,135	412,500
3310038782	Newark	NJ		08/08/2022	7.050		11,484	474,000
3310038802	Newark	NJ		08/01/2022	7.930		103,455	217,500
3310038981	East Orange	NJ		08/01/2022	7.930		2,031	175,500
3310038985	Worcester	MA		07/25/2022	7.940		9,010	126,300
3310038994	Carbondale	PA		07/25/2022	7.950		9,979	45,000

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3310039109	Clarksville	TN		07/25/2022	7.500		5,717	48,000
3310039165	East Orange	NJ		08/26/2022	8.519		22,409	174,000
3310039381	Philadelphia	PA		08/01/2022	8.000		13,155	195,000
3310039389	Upper Saddle River	NJ		08/01/2022	8.330		15,593	495,000
3310039429	The Bronx	NY		08/08/2022	8.040		8,072	495,000
3310039432	Highland	IN		08/26/2022	7.500		16,433	115,500
3310039471	Hazel Crest	IL		08/01/2022	8.519		5,345	52,500
3310039608	Franklinville	NJ		08/26/2022	7.550		12,720	78,000
3310039617	Rupert	ID		08/26/2022	7.550		10,321	96,000
3310039636	Newark	NJ		08/26/2022	8.519		16,365	174,000
3310039645	Middletown	NY		08/26/2022	8.330		5,577	105,000
3310039752	Brooklyn	NY		08/01/2022	8.330		18,150	237,000
3310039773	West Creek	NJ		08/26/2022	7.550		3,695	105,000
3310039966	Chicago	IL		08/26/2022	8.000		14,224	82,500
3310040074	Washington	DC		08/26/2022	8.330		20,641	202,500
3310040104	New Orleans	LA		11/10/2022	8.400		72,429	2,145,000
3310040141	Detroit	MI		10/12/2022	8.040		12,258	255,000
3310040213	Blairstown	NJ		08/26/2022	8.330		13,677	118,500
3310040219	Charlotte	NC		08/26/2022	7.550		3,000	112,500
3310040495	Chicago	IL		08/26/2022	8.554		6,468	85,500
3310040536	Hollywood	FL		08/26/2022	7.500		11,078	330,000
3310040560	Philadelphia	PA		08/26/2022	8.330		37,259	130,500
3310040564	Salem	NH		08/26/2022	7.990		13,862	130,200
3310040637	Chicago	IL		09/21/2022	8.743		44,571	285,000
3310040688	Tampa	FL		08/26/2022	8.330		7,311	118,500
3310040737	Palm Beach Gardens	FL		08/26/2022	8.330		3,866	210,000
3310040778	Mulberry	FL		08/26/2022	8.330		3,714	61,500
3310040812	Far Rockaway	NY		08/26/2022	8.519		13,959	172,500
3310040922	Pensacola	FL		08/26/2022	8.575		2,915	81,000
3310041368	Montgomery	AL		10/19/2022	7.900		15,595	757,500
3310041505	Detroit	MI		09/28/2022	8.050		60,819	277,500
3310041644	Griffin	GA		11/01/2022	7.900		45,976	652,500
3310041645	Memphis	TN		11/01/2022	8.120		143,347	3,810,000
3310042427	Harrison	NJ		11/01/2022	7.300		22,706	1,530,000
3310042473	Memphis	TN		11/01/2022	8.400		53,241	201,000
3310043798	Hartford	CT		01/10/2023	8.000	119,272	13,767	207,000
3310044030	Carbondale	IL		01/30/2023	8.750	462,154	52,346	945,000
3310044281	Tacoma	WA		03/15/2023	8.040	2,563,853	585,061	4,950,000
3310045662	Memphis	TN		04/04/2023	8.040	2,304,958	400,963	6,510,000
3310046855	Tacoma	WA		07/27/2023	9.359	2,908,521	120,918	5,400,000
3310050695	Chicago	IL		04/27/2023	8.743	481,140		1,050,000
3310051704	Newark	NJ		05/11/2023	8.666	299,970		480,000
3310054234	Cincinnati	OH		07/27/2023	9.016	1,091,475		1,740,000
3310055602	Newark	NJ		09/15/2023	9.191	193,941		303,000
3310059640	Chicago	IL		12/28/2023	9.366	120,656		300,000
3310061376	Woodland Hills	CA		10/31/2023	7.700	512,325		772,500
3310062012	Carrollton	GA		12/07/2023	8.428	1,626,565		2,580,000
3310062696	Atlanta	GA		10/31/2023	8.141	40,255		90,000
3320042270	Toledo	OH		01/10/2023	8.480	1,148,697	493,515	2,450,000
3320042299	Jersey City	NJ		02/13/2023	8.616	692,475	61,366	1,650,000
3320043607	Newark	NJ		01/10/2023	9.236	1,887,701		3,400,000
3320043625	Newark	NJ		01/30/2023	9.236	1,584,595		3,550,000
3320043913	Miami Beach	FL		01/10/2023	9.242	1,190,475		2,070,000
3320043960	Jersey City	NJ		01/30/2023	8.942	519,750	116,622	1,880,000
3320044263	Buffalo	NY		01/30/2023	9.242	177,012	318,780	860,000

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3320044286	New York	NY		01/30/2023	9.836	3,666,953		6,925,000
3320044344	Baltimore	MD		02/27/2023	9.816	1,799,958	182,212	3,275,000
3320044355	Chicago	IL		02/13/2023	8.916	3,341,250		5,400,000
3320044572	Yonkers	NY		01/30/2023	8.792	749,400		1,750,000
3320044746	Waterbury	CT		01/30/2023	9.242	556,875	29,700	1,070,000
3320044877	Detroit	MI		02/13/2023	8.916	256,163	45,277	550,000
3320045562	San Antonio	TX		02/13/2023	8.922	9,543,745	1,142,417	20,900,000
3320045677	Memphis	TN		04/19/2023	8.600	9,207,000	798,980	34,300,000
3320046009	Manhattan	NY		01/30/2023	9.836	5,878,262		10,450,000
3320046090	Waterbury	CT		02/13/2023	9.312	408,375	16,038	780,000
3320046862	Newark	NJ		02/27/2023	9.222	1,280,813	240,570	3,000,000
3320047297	Detroit	MI		02/27/2023	9.822	601,425	134,268	1,280,000
3320047299	Detroit	MI		02/27/2023	9.822	360,914	73,592	810,000
3320047539	Killeen	TX		04/04/2023	9.500	332,284		710,000
3320049380	Sidney	NY		04/27/2023	9.800	1,507,275	55,762	2,950,000
3320050229	Chicago	IL		04/27/2023	9.500	613,800	69,795	1,150,000
3320050943	Waterbury	CT		04/19/2023	9.356	449,213		1,150,000
3320051136	Chicago	IL		05/11/2023	9.356	660,825		1,300,000
4010022608	Indianapolis	IN		08/27/2021	6.500		239,949	11,975,000
0599999. Mortgages in good standing - Commercial mortgages-all other						5,615,938,657	1,072,333,194	31,145,817,351
7200153	Brunswick	OH		08/18/2017	12.065			391,950,000
7200257	Rockville	MD		06/17/2021	8.854		5,880,123	1,198,500,000
7200285	Lake Buena Vista	FL		05/26/2021	9.654			490,961,540
7200341	New York	NY		05/27/2021	10.818			492,000,010
7200359	Middletown	NY		05/27/2021	8.760		4,890,000	388,636,360
7200583	New York	NY		09/02/2022	10.858		24,384,798	647,500,000
7200594	New York	NY		11/08/2022	10.343		2,845,953	(142,306,640)
7200626	Chicago	IL		06/30/2023	8.500			241,458,330
0699999. Mortgages in good standing - Mezzanine Loans							38,000,873	3,708,699,600
0899999. Total Mortgages in good standing						16,348,369,578	1,396,687,559	52,541,406,643
1699999. Total - Restructured Mortgages								
40020183	Valley Stream	NY		04/20/2021	6.913		18,703	510,000
40021911	Oklahoma City	OK		06/03/2021	7.158		1,909	573,750
40022431	New York	NY		08/23/2021	8.000		42,531	11,900,000
100089064	Palatine	IL		01/06/2023	10.625	333,858		408,000
100089073	Homer Glen	IL		01/06/2023	9.750	1,196,784		1,700,000
100089111	Orlando	FL		01/06/2023	9.625	239,137		323,000
100089231	Cornelius	OR		01/26/2023	7.750	175,967		468,999
100089270	Aledo	TX		01/26/2023	9.875	337,704		525,000
100089288	Alto	NM		01/26/2023	7.250	256,064		635,000
100089289	Long Beach	CA		01/26/2023	8.375	502,768		719,999
100089574	Newport Beach	CA		01/30/2023	8.750	3,070,494		4,250,000
100089603	Palos Hills	IL		01/30/2023	9.500	291,468		360,000
100089624	Bordentown	NJ		01/30/2023	8.375	465,145		770,000
100089635	Bonsall	CA		01/30/2023	8.625	1,660,480		2,200,000
100089950	San Jose	CA		01/26/2023	8.500	1,367,790		2,069,999
100089977	Conroe	TX		01/26/2023	11.500	349,336		464,900
100089982	Ponte Vedra Beach	FL		01/13/2023	6.875	1,660,445		2,182,531
100090016	Henderson	NV		01/13/2023	8.125	2,613,854		3,767,607
100090040	Salt Lake City	UT		01/13/2023	9.500	202,927		410,000
100090046	Bristol	CT		01/13/2023	8.750	169,223		275,000
100090066	Westport	CT		01/13/2023	8.750	555,748		699,999
100090069	Paterson	NJ		01/13/2023	9.625	337,420		475,000
100090071	Deltona	FL		01/13/2023	10.875	199,252		290,000
100090075	Las Vegas	NV		01/13/2023	10.375	438,226		480,000

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100090083	York	PA		01/13/2023	8.500	370,252		487,500
100090098	Sugar Land	TX		01/13/2023	10.249	740,499		2,350,000
100090121	Calimesa	CA		01/13/2023	9.374	475,240		618,999
100090134	Phoenix	AZ		01/13/2023	9.875	1,789,192		2,500,000
100090150	Indio	CA		01/13/2023	9.875	690,931		950,000
100090159	Pawtucket	RI		01/13/2023	9.750	365,256		475,000
100090187	Independence	VA		01/13/2023	7.750	200,297		285,000
100090240	Cape Coral	FL		01/13/2023	10.125	263,295		357,750
100090325	Hawthorne	CA		01/06/2023	9.875	603,686		780,000
100090768	Harker Heights	TX		02/28/2023	11.000	274,934		300,000
100090774	Irvine	CA		02/28/2023	7.500	2,001,936		3,999,999
100090777	Carlsbad	CA		02/28/2023	7.750	926,004		1,775,000
100090839	Lynn Haven	FL		01/06/2023	8.000	412,124		550,000
100090854	Riverside	CA		01/06/2023	9.500	700,933		920,000
100090864	Orlando	FL		01/31/2023	6.625	95,665		590,000
100090868	Los Angeles	CA		01/31/2023	6.500	270,017		525,000
100090881	Henrico	VA		01/31/2023	6.875	222,191		385,000
100090939	Calimesa	CA		01/31/2023	9.250	1,131,260		1,633,000
100090957	Los Angeles	CA		01/31/2023	10.375	938,268		1,100,000
100090960	Apple Valley	CA		01/31/2023	10.250	339,100		400,000
100090981	Westchester	IL		01/31/2023	8.625	334,826		405,000
100090992	Mount Pleasant	SC		01/31/2023	9.250	1,436,968		1,765,000
100090994	Shafter	CA		01/31/2023	10.625	436,202		519,000
100091006	Los Angeles	CA		01/31/2023	11.499	956,898		1,250,000
100091013	Miami	FL		01/31/2023	9.250	689,377		1,183,000
100091018	San Diego	CA		01/31/2023	8.625	985,875		1,270,000
100091029	Miami Shores	FL		01/31/2023	8.125	1,022,449		1,576,999
100091032	Lincoln City	OR		01/31/2023	9.125	562,177		630,000
100091037	Antioch	CA		01/31/2023	9.499	459,120		570,000
100091051	New River	AZ		01/31/2023	11.250	444,684		538,000
100091061	Fontana	CA		01/31/2023	10.625	670,386		729,990
100091068	Tacoma	WA		01/31/2023	9.375	635,577		775,000
100091076	Miami	FL		01/31/2023	9.625	751,055		963,000
100091108	Frazier Park	CA		01/31/2023	8.499	269,574		370,000
100091110	Smyrna	GA		01/31/2023	10.750	653,828		737,000
100091111	Los Angeles	CA		01/31/2023	10.875	1,037,950		1,340,000
100091224	Gloucester Township	NJ		01/31/2023	9.875	167,073		264,000
100091309	North Attleboro	MA		01/13/2023	8.875	629,515		965,000
100091323	Sacramento	CA		01/13/2023	10.250	500,261		550,000
100091335	Elk Grove	CA		01/13/2023	9.500	564,722		710,000
100091337	Sarasota	FL		01/13/2023	9.990	152,970		462,000
100091365	Lompoc	CA		02/22/2023	7.125	348,635		485,000
100091400	Spokane	WA		02/22/2023	7.625	378,772		510,000
100091439	Phoenix	AZ		02/22/2023	6.375	341,463		545,000
100091456	Orlando	FL		01/20/2023	9.500	1,037,330		1,490,000
100091466	Cedartown	GA		01/20/2023	8.042	183,819		300,000
100091469	Cedartown	GA		01/20/2023	8.042	175,577		289,000
100091515	The Bronx	NY		01/20/2023	8.554	570,920		800,000
100091529	Columbus	OH		01/20/2023	7.993	222,508		359,000
100091532	Byram Township	NJ		01/20/2023	8.312	235,349		399,999
100091535	Philadelphia	PA		01/20/2023	8.006	234,427		325,000
100091536	Philadelphia	PA		01/20/2023	8.156	252,475		350,000
100091563	Los Angeles	CA		03/07/2023	8.499	478,967		630,000
100091612	Mesa	AZ		03/07/2023	9.875	286,729		424,999
100091613	Los Angeles	CA		03/07/2023	9.625	954,056		1,200,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091630	Baltimore	MD		03/07/2023	8.999	232,417		342,000
100091646	Playa Vista	CA		01/27/2023	8.375	1,703,100		2,900,000
100091652	Franklin	TN		01/27/2023	11.125	816,913		1,015,000
100091658	Laguna Beach	CA		01/27/2023	10.875	2,684,453		4,086,999
100091660	Tulalip	WA		01/27/2023	9.500	842,540		1,030,000
100091667	Haines City	FL		01/27/2023	11.000	291,410		
100091669	Parkland	FL		01/27/2023	8.875	1,257,609		1,650,000
100091692	Conway	SC		03/24/2023	9.500	216,075		355,999
100091740	Kersey	CO		03/24/2023	8.500	320,322		475,000
100091744	Rochester	MI		03/24/2023	9.000	243,020		360,000
100091747	Peoria	AZ		03/24/2023	7.625	253,907		330,000
100091762	West Valley City	UT		03/24/2023	7.625	260,613		374,000
100091791	Grass Valley	CA		01/30/2023	8.500	498,989		640,000
100091828	Hallandale	FL		01/30/2023	8.750	647,772		842,000
100091829	Burbank	CA		01/30/2023	9.750	1,120,596		1,349,999
100091874	Alexandria	VA		01/30/2023	9.375	689,104		820,000
100091876	Pasadena	CA		01/30/2023	8.750	666,000		836,000
100091950	San Jose	CA		02/07/2023	8.875	517,903		715,000
100091963	Fort Worth	TX		02/07/2023	10.750	218,784		344,000
100091973	Rosemary Beach	FL		02/07/2023	11.000	730,169		1,300,000
100091984	Alexandria	VA		02/07/2023	8.875	324,600		556,000
100091985	Louisville	KY		02/09/2023	8.239	180,775		250,000
100091987	Convington	KY		02/09/2023	8.413	283,156		425,000
100091998	Dixmoor	IL		02/09/2023	8.239	119,831		165,000
100092066	Richmond Hill	NY		02/09/2023	8.550	928,188		1,199,999
100097265	San Francisco	NY		07/20/2023	7.350	782,900		
100097266	Irvine	FL		07/20/2023	6.750	325,649		
100097267	Bridgeport	FL		07/20/2023	5.875	227,041		
100097268	Lubbock	TX		07/20/2023	6.500	83,534		
100097269	Ankeny	FL		07/20/2023	7.125	269,509		
100097270	Hewlett	LA		07/20/2023	6.130	975,650		
100097271	San Ramon	TX		07/20/2023	5.150	1,209,090		
100097272	Miami Beach	AL		07/20/2023	8.710	124,724		
100097273	Valencia	NJ		07/20/2023	5.500	171,110		
100097274	Gatlinburg	GA		07/20/2023	7.750	678,758		
100097275	Lowell	NY		07/20/2023	5.750	191,255		
100097276	Kissimmee	PA		07/20/2023	5.490	185,465		
100097277	Las Vegas	TX		07/20/2023	6.625	217,556		
100097278	Davenport	TN		07/20/2023	4.375	205,220		
100097279	Grass Valley	OH		07/20/2023	3.000	188,315		
100097280	Miami Beach	CA		07/20/2023	9.875	271,601		
100097281	Sugar Land	TX		07/20/2023	11.000	137,306		
100097282	Inverness	OH		07/20/2023	9.990	124,912		
100097283	Gulf Shores	TX		07/20/2023	10.125	194,361		
100097284	Kamuela	OK		07/20/2023	5.030	358,101		
100097285	Charlotte	OK		07/20/2023	6.000	59,633		
100097286	Calhoun	NJ		07/20/2023	5.630	232,131		
100097287	Corona	FL		07/20/2023	4.000	92,290		
100097288	Surfside	FL		07/20/2023	10.000	280,965		
100097289	Smyrna	FL		07/20/2023	8.241	355,082		
100097290	Lakeland	TX		07/20/2023	8.375	184,306		
100097291	Urbanna	AL		07/20/2023	11.625	166,357		
100097292	Miami	VA		07/20/2023	9.750	825,278		
100097293	Hidden Valley	TN		07/20/2023	7.580	108,095		
100097294	Irvine	CA		07/20/2023	6.580	902,613		

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100097295	Philadelphia	VA		07/20/2023	7.500	342,638		
100097296	Cleveland Heights	CA		07/20/2023	7.000	187,988		
100097297	Garden Grove	TX		07/20/2023	5.000	543,941		
100097298	Los Angeles	CA		07/20/2023	5.750	469,806		
100097299	Los Angeles	FL		07/20/2023	6.880	788,709		
100097300	Glendale	OK		07/20/2023	7.250	406,151		
100097301	Alpharetta	CA		07/20/2023	7.125	119,150		
100097302	Marietta	IN		07/20/2023	7.625	121,721		
100097303	Davenport	OK		07/20/2023	10.875	298,901		
100097304	Oro Valley	IN		07/20/2023	10.000	369,086		
100097305	Reno	CA		07/20/2023	6.130	494,663		
100097306	Cape Coral	CA		07/20/2023	10.250	177,429		
100097307	Las Vegas	FL		07/20/2023	11.084	339,391		
100097308	Richmond	CA		07/20/2023	9.375	160,252		
100097309	Irvine	PA		07/20/2023	8.125	1,272,184		
100097310	Fountain Valley	CA		07/20/2023	9.000	534,368		
100097311	Holly Hills	FL		07/20/2023	7.500	456,632		
100097312	Dunwoody	NY		07/20/2023	7.250	259,432		
100097313	Safford	VA		07/20/2023	10.875	173,084		
100097314	Cedar Hill	TX		07/20/2023	9.875	586,117		
100097315	Reunion	FL		07/20/2023	4.500	82,514		
100097316	Cleveland Heights	FL		07/20/2023	4.625	90,275		
100097317	Galveston	VA		07/20/2023	11.000	136,413		
100097318	Suwanee	FL		07/20/2023	9.500	870,588		
100097319	Magna	KS		07/20/2023	10.375	208,784		
100097320	Miami	TX		07/20/2023	9.425	439,435		
100097321	Kissimmee	TX		07/20/2023	7.725	516,453		
100097322	Thousand Oaks	OR		07/20/2023	5.500	587,735		
100097323	Fulshear	CO		07/20/2023	6.000	440,349		
100097324	Houston	NJ		07/20/2023	5.580	262,460		
100099560	Yorba Linda	CA		02/17/2023	8.875	1,367,381		1,800,000
100099618	Jacksonville	FL		04/06/2023	7.875	2,001,364		2,899,999
100099660	Minnetonka	MN		04/06/2023	8.250	322,660		424,999
100099738	West Babylon	NY		02/28/2023	7.841	420,219		677,500
100099749	Jacksonville	FL		02/28/2023	7.777	132,002		220,000
100099755	Chicago	IL		02/28/2023	7.913	178,520		247,599
100099767	Jacksonville	FL		02/28/2023	7.700	172,594		240,000
100099830	Newark	NJ		02/28/2023	8.608	320,821		415,000
100099831	Irvington	NJ		02/28/2023	8.384	542,700		720,000
100099875	San Diego	CA		03/28/2023	10.625	742,517		1,020,000
100099879	Powell	OH		03/28/2023	9.125	843,872		1,300,000
100099902	Henderson	NV		03/28/2023	10.000	781,503		899,000
100099906	Henderson	NV		03/28/2023	10.625	143,554		309,000
100099914	Wesley Chapel	FL		03/28/2023	10.125	165,095		233,000
100099950	Escondido	CA		03/28/2023	8.375	571,047		750,000
100100036	Middlesex	NJ		03/28/2023	10.874	633,117		1,049,999
100100085	Miami Shores	FL		03/28/2023	9.875	731,115		1,100,000
100100202	Cedartown	GA		03/17/2023	7.746	188,281		280,000
100100205	Cedartown	GA		03/17/2023	7.820	198,517		290,000
100100230	Lockport	NY		03/17/2023	8.994	78,538		127,270
100100244	Farmingville	NY		03/17/2023	7.919	328,055		455,000
100100274	Union City	GA		03/24/2023	8.500	161,359		190,999
100100324	Richmond Hill	NY		04/27/2023	5.250	556,701		1,280,000
100100434	Port Charlotte	FL		04/27/2023	6.625	296,540		420,000
100100505	Ponte Vedra Beach	FL		04/27/2023	7.000	1,388,858		3,500,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100646	Cleveland Heights	OH		03/28/2023	9.000	157,504		222,000
100100932	Humble	TX		04/28/2023	10.250	400,489		475,000
100100943	Henrico	VA		04/28/2023	9.990	272,253		325,000
100100976	Panama City	FL		04/28/2023	4.125	213,630		578,000
100101030	Sarasota	FL		04/28/2023	4.625	322,770		470,000
100101052	Long Branch	NJ		04/28/2023	5.000	3,095,975		5,500,000
100101101	Clearwater	FL		04/28/2023	5.250	341,508		528,000
100101210	Poughkeepsie	NY		04/28/2023	6.380	398,373		992,500
100101211	Poughkeepsie	NY		04/28/2023	6.380	281,814		665,000
100101595	Pelham	NY		04/26/2023	7.250	1,097,444		2,600,000
100101604	Los Angeles	CA		04/26/2023	7.500	1,058,993		1,600,000
100101672	West Palm Beach	FL		04/26/2023	6.999	199,518		257,999
100101675	Los Angeles	CA		04/26/2023	7.499	536,123		720,000
100101687	Pasadena	CA		03/31/2023	7.750	1,950,240		2,550,000
100101703	Van Alstyne	TX		03/31/2023	8.625	1,302,455		1,700,000
100101854	Los Angeles	CA		04/06/2023	8.250	1,778,356		2,650,000
100101896	Houston	TX		04/06/2023	8.625	273,330		346,000
100101919	Las Vegas	NV		04/14/2023	7.999	992,800		1,999,999
100101946	Mammoth Lakes	CA		04/14/2023	8.999	345,423		595,000
100101981	Lake Elsinore	CA		04/14/2023	10.250	519,263		625,000
100101984	Chicago	IL		04/14/2023	8.125	332,964		494,999
100102061	Houston	TX		04/14/2023	10.750	207,990		245,000
100102135	Sarasota	FL		04/14/2023	7.499	357,497		550,000
100102154	Houston	TX		04/14/2023	9.375	217,132		302,000
100102158	Davenport	FL		04/14/2023	8.125	267,207		354,000
100102168	Wildomar	CA		04/14/2023	8.999	689,505		840,000
100102459	Houston	TX		06/07/2023	10.125	238,509		290,000
100102487	Longmont	CO		06/07/2023	7.375	394,792		2,996,000
100102509	Pompano Beach	FL		06/07/2023	8.375	1,866,776		2,790,000
100102565	Pittsburgh	PA		06/07/2023	9.375	160,327		210,000
100102652	Kissimmee	FL		06/22/2023	9.125	332,312		560,000
100102736	Hollister	CA		06/22/2023	8.625	624,746		900,000
100102755	Ceres	CA		06/22/2023	8.625	448,610		575,000
100102777	Westlake	FL		06/22/2023	8.490	683,715		1,050,000
100102883	Garfield	NJ		06/22/2023	8.625	534,794		668,000
100103040	Robbins	IL		06/22/2023	8.875	173,728		240,000
100103057	Hollywood	FL		06/22/2023	6.750	297,399		410,999
100103073	Cincinnati	OH		06/22/2023	9.000	201,519		275,000
100103133	Hanover Township	PA		04/21/2023	8.298	147,096		180,000
100103161	Greenwood Lake	NY		04/21/2023	8.449	365,156		475,000
100103224	Spokane	WA		04/26/2023	8.500	302,483		424,999
100103252	Fort Worth	TX		04/27/2023	8.375	2,180,832		2,660,000
100103560	Roslyn	WA		05/08/2023	9.250	582,134		775,000
100103848	Pleasant Valley	NY		05/10/2023	7.963	210,272		275,000
100108369	New Port Richey	FL		05/25/2023	7.746	207,300		375,000
100108451	Radcliff	KY		05/25/2023	7.905	258,426		360,000
100108466	Brigantine	NJ		05/25/2023	9.250	1,405,250		2,000,000
100108504	Portland	OR		05/25/2023	7.250	1,531,875		1,900,000
100108947	Houston	TX		05/31/2023	7.875	299,100		420,000
100109314	Broken Bow	OK		06/12/2023	7.625	510,241		715,000
100109575	Granada Hills Area Los Angele	CA		06/14/2023	8.999	702,368		910,000
100109589	Temecula	CA		06/14/2023	8.250	979,917		1,500,000
100110493	Beaufort	NC		06/30/2023	7.625	424,541		559,000
100110837	Mattoon	IL		06/29/2023	2.000	46,130		111,999
100110864	Conneaut	OH		06/29/2023	3.500	16,223		67,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100110897	Salem	NJ		06/29/2023	9.990	163,315		189,500
100110952	Calexico	CA		06/29/2023	8.080	35,553		335,000
100111044	Baltimore	MD		06/29/2023	12.250	98,369		85,000
100111061	Portsmouth	VA		06/29/2023	2.000	12,475		112,000
100111090	El Mirage	AZ		06/29/2023	6.950	97,712		260,000
100111103	Timmonsville	SC		06/29/2023	10.710	49,490		140,000
100111261	Yakima	WA		06/29/2023	7.050	27,455		310,000
100111291	Los Angeles	CA		06/29/2023	5.750	59,868		1,400,000
100111365	Kansas City	MO		06/29/2023	5.000	537		1,561,755
100111415	Auburn	ME		06/29/2023	4.625	67,654		225,000
100111440	Tonganoxie	KS		06/29/2023	3.875	82,331		243,000
100111466	Junction City	KS		06/29/2023	3.125	80,285		162,000
100111474	Riverside	CA		06/29/2023	5.000	160,726		525,000
100111551	Lorain	OH		06/29/2023	6.500	27,154		69,000
100111563	Jacksonville	FL		06/29/2023	6.500	40,974		160,000
100111623	Homestead	FL		06/29/2023	4.125	151,053		436,000
100111694	Stillman Valley	IL		06/29/2023	8.250	114,557		275,000
100111906	Milford	MA		06/29/2023	4.625	148,679		360,000
100111957	Webster	MA		06/29/2023	5.125	111,943		365,000
100112004	Oceanside	CA		06/29/2023	3.990	219,775		489,999
100112070	Lafayette	LA		06/29/2023	4.125	39,261		160,000
100112115	Columbia City	IN		06/29/2023	7.000	50,028		102,999
100112189	Laurel	IN		06/29/2023	6.550	8,081		192,000
100112255	Beldenville	WI		06/29/2023	3.000	239,734		790,000
100112341	Milton	FL		06/29/2023	6.750	100,169		243,000
100112496	Forest Park	GA		06/29/2023	4.875	30,650		130,000
100112575	Nogales	AZ		06/29/2023	4.000	4,161		205,000
100112624	Marion	VA		06/29/2023	2.875	41,511		134,000
100112746	Birmingham	AL		06/29/2023	4.625	301,184		530,000
100112942	Piggott	AR		06/29/2023	8.490	16,612		44,500
100112956	Cowpens	SC		06/29/2023	4.500	41,841		145,000
100113006	Bonifay	FL		06/29/2023	8.600	32,358		256,000
100113027	Willits	CA		06/29/2023	6.250	5,924		264,982
100113028	Spotswood	NJ		06/29/2023	8.375	10,439		420,000
100113037	Grayslake	IL		06/29/2023	2.500	73,199		170,000
100113041	Chicago	IL		06/29/2023	4.360	9,320		126,797
100113145	Hollywood	FL		06/29/2023	7.000	1,046		147,999
100113173	Clearmont	FL		06/29/2023	8.500	47,218		347,000
100113182	Hallandale	FL		06/29/2023	8.500	23,202		285,000
100113397	Hialeah	FL		06/29/2023	4.250	218,636		445,000
100113469	Chicago	IL		06/29/2023	4.200	82,010		215,000
100113515	Atlanta	GA		06/29/2023	5.500	48,739		223,000
100113543	Tyrone	GA		06/29/2023	4.875	128,294		510,000
100113577	Palm Bay	FL		06/29/2023	4.250	90,651		430,000
100113578	Lake Villa	IL		06/29/2023	3.875	255,365		480,000
100113644	San Mateo	CA		06/29/2023	8.000	196,917		1,010,000
100113654	Ruskin	FL		06/29/2023	4.250	55,254		255,900
100113706	Milan	TN		06/29/2023	9.970	33,770		57,000
100113732	Stockton	CA		06/29/2023	5.000	11,933		290,000
100113768	Nashport	OH		06/29/2023	6.625	75,105		200,000
100113815	Chicago Heights	IL		06/29/2023	2.875	63,268		245,000
100113896	Menlo Park	CA		06/29/2023	8.125	447,279		2,720,000
100113968	Raleigh	NC		06/29/2023	3.500	34,480		279,999
100113989	Douglas	AZ		06/29/2023	7.875	52,709		139,000
100114327	Greenville	KY		06/29/2023	6.125	32,676		79,000

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100114345	Kansas City	KS		06/29/2023	6.625	67,315		250,000
100114385	Lafayette	LA		06/29/2023	3.625	99,221		240,000
100114446	Pittsburgh	PA		06/29/2023	6.000	30,529		169,999
100114664	Novi	MI		06/29/2023	7.125	224,646		355,000
100114863	Venice	FL		07/10/2023	6.125	257,358		565,000
100114949	Jacksonville	FL		07/13/2023	7.250	576,846		765,000
100114971	Dripping Springs	TX		07/14/2023	7.625	276,714		380,000
100115531	Parkland	FL		07/19/2023	7.749	701,028		1,154,000
100115579	Baltimore	MD		07/19/2023	9.249	179,769		280,000
100115648	Howell	NJ		07/19/2023	9.175	295,715		360,000
100115858	Charlotte	NC		07/20/2023	7.625	235,091		351,000
100115983	Deltona	FL		07/20/2023	7.375	247,700		308,000
100116027	Miami Beach	FL		07/20/2023	6.500	97,745		190,000
100116169	San Marino	CA		07/20/2023	5.125	1,058,914		2,885,404
100116275	Kissimmee	FL		07/20/2023	11.375	254,297		544,548
100116475	Miami	FL		07/20/2023	4.625	280,502		599,952
100116604	Dix Hills	NY		07/20/2023	5.875	610,831		1,062,744
100116653	Key Colony Beach	FL		07/20/2023	5.125	514,689		847,450
100116668	Miami	FL		07/20/2023	6.625	200,042		370,513
100116693	Elk Grove	CA		07/20/2023	4.750	242,427		499,618
100116790	Rosamond Area	CA		07/20/2023	5.625	428,865		571,918
100117007	Bridgeport	CT		07/20/2023	7.250	105,290		221,281
100117050	Wilmington	NC		07/20/2023	5.375	123,832		226,865
100117105	Torrance	CA		07/20/2023	5.500	820,636		1,109,016
100117335	Laguna Woods	CA		07/20/2023	5.000	247,466		360,032
100117338	Shrewsbury	MA		07/20/2023	4.125	261,644		500,208
100117428	Paterson	NJ		07/20/2023	5.875	65,019		125,000
100117454	Kingwood	TX		07/20/2023	10.000	286,667		362,191
100117486	Carolina Beach	NC		07/20/2023	8.025	261,962		355,000
100117502	Gig Harbor	WA		07/20/2023	7.624	770,522		1,054,822
100117576	Brentwood	MD		07/20/2023	8.000	460,757		361,772
100117633	Los Angeles	CA		07/20/2023	10.250	674,721		850,000
100117660	Seminole	FL		07/20/2023	9.000	451,516		585,000
100117786	Concord	NC		07/20/2023	7.875	537,410		777,731
100117803	Gardena	CA		07/20/2023	7.375	301,439		846,618
100117853	Maiden	NC		07/20/2023	8.250	438,108		659,025
100117868	Panama City Beach	FL		07/20/2023	11.000	371,829		471,050
100117888	Santa Rosa Beach	FL		07/20/2023	7.375	1,494,900		2,089,823
100117960	Redlands	CA		07/20/2023	6.750	847,249		1,073,892
100118166	Mount Pleasant	SC		07/20/2023	12.375	542,590		811,328
100118168	Naples	FL		07/20/2023	12.500	1,099,059		1,030,000
100118179	San Antonio	TX		07/20/2023	12.500	160,895		270,378
100118938	Davie	FL		07/27/2023	7.999	1,163,372		1,821,200
100119096	Tampa	FL		07/28/2023	5.250	262,602		590,000
100119497	Lawrenceville	GA		07/28/2023	7.500	285,932		400,000
100120762	Oro Valley	AZ		08/25/2023	9.500	668,322		814,000
100126450	Eloy	AZ		08/30/2023	9.400	20,913		193,755
100126453	Denton	MD		08/30/2023	5.180	6,094		267,567
100126467	Washington	PA		08/30/2023	7.000	3,805		116,208
100126634	Crewe	VA		08/30/2023	9.490	39,781		159,116
100126713	Evansville	IN		08/30/2023	5.000	16,698		35,938
100126778	South Windsor	CT		08/30/2023	6.940	254,079		305,816
100126781	El Paso	TX		08/30/2023	4.875	53,451		124,137
100126792	Cranbury	NJ		08/30/2023	2.940	191,190		884,785
100126846	Detroit	MI		08/30/2023	10.430	26,309		231,589

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100126884	Leesburg	VA		08/30/2023	3.375	1,660		798,369
100126900	Chesapeake	WV		08/30/2023	7.000	9,243		88,815
100126951	Juneau	AK		08/30/2023	4.010	48,012		501,485
100126981	Stevensville	MD		08/30/2023	4.750	111,115		301,499
100126987	Lawrenceville	GA		08/30/2023	4.875	90,905		221,380
100127035	Marble Hill	MO		08/30/2023	9.200	29,772		171,211
100127039	Jacksonville	FL		08/30/2023	7.000	4,110		196,730
100127065	Baltimore	MD		08/30/2023	11.000	19,581		58,732
100127082	Pompano Beach	FL		08/30/2023	7.375	22,958		414,261
100127131	Birmingham	AL		08/30/2023	3.750	21,041		211,405
100127174	Fairburn	GA		08/30/2023	6.875	177,669		535,313
100127179	Port Murray	NJ		08/30/2023	4.500	165,754		497,423
100127181	La Canada Flintridge	CA		08/30/2023	5.750	224,618		2,418,810
100127185	Memphis	TN		08/30/2023	5.000	41,754		64,131
100127187	Key West	FL		08/30/2023	6.250	993,077		2,812,050
100127188	Scottsdale	AZ		08/30/2023	6.625	205,160		815,854
100127189	Woodland Hills	UT		08/30/2023	6.250	189,816		1,207,681
100127190	Roseville	CA		08/30/2023	6.250	133,449		953,724
100127191	Valrico	FL		08/30/2023	6.250	247,628		805,231
100127237	Marietta	GA		08/30/2023	10.950	51,084		358,764
100127259	Cleveland	OH		08/30/2023	6.500	57,796		57,465
100127300	Montgomery	AL		08/30/2023	3.750	109,147		297,022
100127316	Virginia Beach	VA		08/30/2023	6.875	122,898		258,266
100127374	Wilmington	CA		08/30/2023	2.875	346,270		958,913
100127437	Columbus	OH		08/30/2023	8.600	4,419		
100127438	Houston	TX		08/30/2023	5.000	6,524		
100127439	Portland	OR		08/30/2023	5.250	42,129		
100127440	London	OH		08/30/2023	9.490	54,596		
100127444	Melbourne	FL		08/30/2023	8.750	30,890		
100127445	Lexington	NC		08/30/2023	10.250	27,444		
100127446	Opp	AL		08/30/2023	10.520	3,007		
100127447	Alhambra	CA		08/30/2023	4.625	291,410		
100127449	Federal Way	WA		08/30/2023	8.500	281,210		
100127450	Ellenwood	GA		08/30/2023	6.500	5,764		
100127451	Holtville	CA		08/30/2023	6.500	1		
100127452	Chandler	AZ		08/30/2023	4.500	178,704		
100127453	W Jefferson	NC		08/30/2023	10.999	14,339		
100127454	Lampe	MO		08/30/2023	8.990	49,450		
100127461	Gamerco	NM		08/30/2023	9.250	225		
100127462	West Palm Beach	FL		08/30/2023	3.875	156,876		
100127463	Florence	OR		08/30/2023	4.750	106,132		
100127464	Union City	CA		08/30/2023	5.840	291,029		
100127465	Cumming	GA		08/30/2023	7.125	97,809		
100127466	Highlands	TX		08/30/2023	4.750	110,381		
100128367	Hanover	MD		09/15/2023	8.500	296,741		392,000
100138923	Walden	NY		12/21/2023	5.250	281,427		303,656
100138924	Plymouth	CT		12/21/2023	5.600	148,233		256,000
100138925	Washington	DC		12/21/2023	7.125	594,475		3,842,750
100138926	Bordentown City	NJ		12/21/2023	5.575	305,915		568,792
100138927	Philadelphia	PA		12/21/2023	7.750	331,326		265,000
100138928	Tuskegee	AL		12/21/2023	8.750	28,270		296,947
100138929	Ludlow	MO		12/21/2023	8.500	42,667		216,630
100138930	New Castle	PA		12/21/2023	9.500	47,420		104,838
100138931	Martinez	CA		12/21/2023	6.990	520,357		1,120,289
100138932	Buffalo	NY		12/21/2023	7.875	9,270		220,465

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100138933	Edinburg	TX		12/21/2023	8.370	67,737		156,464
100138934	Bronx	NY		12/21/2023	5.000	72,686		804,699
100138935	Newportnews	VA		12/21/2023	7.875	161,330		251,790
100138936	Franklin	VA		12/21/2023	7.000	15,525		127,902
100138937	Riceboro	GA		12/21/2023	0.070	84,265		102,908
100138938	Xenia	OH		12/21/2023	8.000	47,985		101,931
100138939	Brooklyn	NY		12/21/2023	0.075	217,155		704,641
100138940	Lebanon	PA		12/21/2023	8.540	139,960		200,787
100138941	Homestead	FL		12/21/2023	0.048	111,334		437,625
100138942	Akron	OH		12/21/2023	5.000	71,807		165,881
100138943	Monticello	FL		12/21/2023	5.000	49,514		182,779
100138944	Sandpoint	ID		12/21/2023	0.048	120,900		562,518
100138945	Fort Pierce	FL		12/21/2023	5.000	33,301		265,778
100138946	Orange Park	FL		12/21/2023	6.000	36,275		195,681
100138947	Okeechobee	FL		12/21/2023	4.250	16,093		150,086
100138948	Tampa	FL		12/21/2023	5.625	109,004		451,627
100138949	Miramar	FL		12/21/2023	3.625	218,067		425,326
100138950	Miami	FL		12/21/2023	7.750	150,311		551,616
100138951	Wolcott	CT		12/21/2023	4.625	131,732		203,495
100138952	Kansas City	KS		12/21/2023	5.125	72,894		172,601
100138953	Dadeville	AL		12/21/2023	6.000	92,518		132,914
100138954	Miami	FL		12/21/2023	4.000	82,519		359,185
100138955	Union Bridge	MD		12/21/2023	4.625	215,148		389,385
100138956	Romeoville	IL		12/21/2023	0.043	90,128		195,601
100138957	Lake Panasoffkee	FL		12/21/2023	4.550	44,716		307,292
100138958	Birmingham	AL		12/21/2023	6.500	59,165		242,058
100138959	Hollywood	FL		12/21/2023	4.750	90,087		414,084
100138960	Milleville	NJ		12/21/2023	0.065	109,021		177,301
100138961	Hollywood	FL		12/21/2023	2.875	296,837		1,010,252
100138962	Kearny	NJ		12/21/2023	7.375	314,460		530,093
100138963	Hollywood	FL		12/21/2023	3.125	289,606		653,140
100138964	Miami	FL		12/21/2023	2.875	112,015		395,535
100138965	Brooklyn	NY		12/21/2023	7.750	310,522		1,211,015
100138966	Flushing	NY		12/21/2023	7.875	462,658		2,551,873
100138967	Brooklyn	NY		12/21/2023	7.750	181,468		1,206,344
100138968	Quincy	MA		12/21/2023	4.500	26,594		1,295,812
100138969	Opa Locka	FL		12/21/2023	0.039	116,983		326,830
100138970	Palos Park	IL		12/21/2023	6.000	323,752		433,408
100138971	Miami	FL		12/21/2023	6.125	36,295		236,622
100138972	Seattle	WA		12/21/2023	5.500	22,280		533,067
100138973	Los Angeles	CA		12/21/2023	6.750	322,901		2,268,290
100138974	Newport News	VA		12/21/2023	7.600	118,897		202,155
100138975	Parker	PA		12/21/2023	10.748	10,780		94,987
100138976	Ewing	NJ		12/21/2023	4.125	105,626		289,958
100138977	Fresno	CA		12/21/2023	7.750	8,665		349,091
100138978	San Francisco	CA		12/21/2023	7.000	1,464,839		4,417,350
100138979	Albany	GA		12/21/2023	11.100	47,309		54,575
100138980	Sunrise	FL		12/21/2023	11.740	23,284		413,765
100138981	Detroit	MI		12/21/2023	11.905	45,225		93,650
100138982	Temecula	CA		12/21/2023	6.375	340,087		1,340,503
100138983	Frewsburg	NY		12/21/2023	5.250	48,011		159,877
100138984	Apollo Beach	FL		12/21/2023	2.875	163,614		598,386
100138985	Ozone Park	NY		12/21/2023	6.500	377,718		878,874
100138986	Jackson	NJ		12/21/2023	4.250	230,422		510,605
100138987	Akron	OH		12/21/2023	2.875	26,570		59,890

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100138988	Bethel	OH		12/21/2023	4.750	78,682		238,205
100138989	Jacksonville	FL		12/21/2023	5.590	80,292		238,977
100138990	Jeffersonville	IN		12/21/2023	6.375	22,852		116,939
100138991	Ukiah	CA		12/21/2023	6.375	95,530		482,381
100138992	Fair Lawn	NJ		12/21/2023	3.000	184,759		439,476
100138993	Austin	TX		12/21/2023	6.605	123,434		760,672
100138994	Chicago	IL		12/21/2023	4.000	73,056		141,896
100138995	Elyria	OH		12/21/2023	7.500	43,374		113,544
100138996	Tucker	GA		12/21/2023	4.125	344,348		752,871
100138997	Chuluota	FL		12/21/2023	5.000	243,423		620,278
100138998	Hollywood	FL		12/21/2023	3.000	155,121		390,078
100138999	Columbus	GA		12/21/2023	6.500	35,673		90,746
100139000	Dayton	OH		12/21/2023	4.500	10,008		73,887
100139001	Baltimore	MD		12/21/2023	4.250	137,663		274,018
100139002	Miami	FL		12/21/2023	0.040	145,270		567,823
100139003	West Palm Beach	FL		12/21/2023	4.000	93,330		298,320
100139004	Acworth	GA		12/21/2023	4.000	187,161		454,741
100139005	Wayne	WV		12/21/2023	7.500	70,579		124,771
100139006	Glenwood	IL		12/21/2023	5.875	53,066		85,601
100139007	Niles	OH		12/21/2023	6.875	35,943		43,985
100139008	Williamstown	NJ		12/21/2023	4.000	89,695		180,606
100139009	Orlando	FL		12/21/2023	4.500	117,195		382,668
100139010	Miami	FL		12/21/2023	0.039	171,536		532,419
100139011	Sorrento	FL		12/21/2023	4.000	91,235		350,209
100139012	Flushing	NY		12/21/2023	3.750	142,540		989,901
100139013	Plainfield	IL		12/21/2023	4.750	101,508		292,184
100139014	Bartow	FL		12/21/2023	2.875	95,054		304,596
100139015	Union	NJ		12/21/2023	4.625	192,081		376,758
100139016	Peoria	IL		12/21/2023	7.625	35,759		60,593
100139905	Masaryktown	FL		12/21/2023	6.000	69,445		
100139906	Union City	TN		12/21/2023	10.750	160,759		
100139907	Derry	NH		12/21/2023	8.000	52,502		
321040302	Ashland	OR		03/04/2023	6.750	510,000		738,088
321040513	Willard	UT		03/04/2023	6.750	1,921,705		5,675,000
321050800	Nampa	ID		03/04/2023	6.470	2,486,127		5,961,000
321070489	San Clemente	CA		03/04/2023	6.470	1,254,693		3,625,000
321080552	Nampa	ID		03/04/2023	6.470	1,175,473		6,150,000
321080559	Nampa	ID		03/04/2023	6.470	1,309,310		5,475,000
321100346	Horseshoe Bay	TX		03/15/2023	9.000	1,110,000		1,650,000
321120530	Eagle	ID		03/04/2023	7.220	4,939,378		7,440,000
321120613	Willard	UT		03/04/2023	6.600	1,363,881		4,175,000
321120637	Eugene	OR		03/04/2023	6.475	8,232,122		18,700,000
322010538	Harrisville	UT		03/04/2023	6.600	2,698,349		4,267,000
322020784	Star	ID		03/04/2023	7.220	573,324		1,259,000
322020976	Spokane	WA		03/04/2023	7.220	427,323		660,000
322030473	Vancouver	WA		03/04/2023	6.600	1,050,920		1,600,000
322040115	Tampa	FL		03/04/2023	6.975	436,820		778,000
322040161	Portland	OR		03/04/2023	7.220	151,200		250,000
322040307	Orange Beach	AL		03/04/2023	6.720	3,020,060		6,640,000
322040404	Orange Beach	AL		03/04/2023	6.720	412,607		6,008,000
322040451	Foley	AL		03/04/2023	6.720	149,968		9,176,400
322040597	Harrisville	UT		03/04/2023	6.720	526,142		755,000
322040662	Horseshoe Bay	TX		03/04/2023	6.720	690,110	150,890	1,370,000
322050345	Georgetown	TX		03/04/2023	6.720	726,444	176,699	1,500,000
322050537	Bellevue	WA		03/04/2023	6.470	1,613,993		2,400,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322050877	Palm Bay	FL		03/04/2023	6.595	247,279		415,000
322060119	Big Bear Lake	CA		03/04/2023	7.960	675,305	681,285	2,600,000
322060219	Austin	TX		03/04/2023	7.310	992,799		1,780,000
322060264	Mill Creek	WA		03/04/2023	7.560	2,776,935		4,705,000
322060325	Horseshoe Bay	TX		03/04/2023	7.310	227,959		1,920,000
322060373	Horseshoe Bay	TX		03/04/2023	7.310	582,592	494,509	1,800,000
322060399	Portland	OR		03/04/2023	7.310	599,982	1,597,533	5,890,000
322060461	Star	ID		03/04/2023	7.625	649,813		930,000
322060611	Mill Creek	WA		03/04/2023	7.560	1,734,089	1,054,465	4,705,000
322060737	Star	ID		03/04/2023	7.625	576,916	6,530	835,000
322060780	Portland	OR		03/04/2023	7.310	283,500		450,000
322060812	Horseshoe Bay	TX		03/04/2023	7.310	880,270		1,260,000
322070066	Portland	OR		03/04/2023	7.750	987,019		2,010,000
322070132	Portland	OR		03/04/2023	7.750	1,797,206		4,670,000
322070479	Horseshoe Bay	TX		03/04/2023	8.125	1,233,000		3,249,000
322070773	Castle Rock	WA		03/04/2023	7.755	108,067		612,000
322080272	Kennewick	WA		03/04/2023	8.825	346,006		1,214,000
322080364	Kennewick	WA		03/04/2023	8.950	564,963		1,442,000
322080380	Fellsmere	FL		03/04/2023	9.075	53,489		420,000
322090163	Peoria	AZ		03/04/2023	9.000	257,020		426,000
322090209	Portland	OR		03/04/2023	8.660	1,279,154		1,900,000
322090237	Waddell	AZ		03/04/2023	8.260	2,424,500		5,310,000
322090990	Miami Springs	FL		03/04/2023	8.030	264,198		760,000
322100387	Oro Valley	AZ		03/04/2023	9.065	465,149		2,600,000
322110083	Vancouver	WA		03/04/2023	9.065	2,255,000		3,300,000
322110272	Monroe	NC		03/04/2023	9.190	62,772		545,000
322110395	Star	ID		03/04/2023	9.715	843,973		1,225,000
322110571	Monroe	NC		03/04/2023	9.190	56,995		551,000
322110715	Monroe	NC		03/04/2023	9.190	57,168		552,000
322110722	Monroe	NC		03/04/2023	9.190	56,995		550,000
322110725	Monroe	NC		03/04/2023	9.190	57,168		552,000
322110731	Monroe	NC		03/04/2023	9.190	62,772		545,000
322110890	Monroe	NC		03/04/2023	9.190	54,821		573,000
322110975	Monroe	NC		03/04/2023	9.190	57,168		552,000
322120217	Ogden	UT		03/04/2023	9.500	485,000		750,000
322120382	Ogden	UT		03/04/2023	9.500	481,000		740,000
322120648	Seattle	WA		05/02/2023	9.505	1,120,000		1,600,000
322120770	Palm Bay	FL		05/02/2023	9.630	3,155	84,856	345,000
323010617	Tampa	FL		03/16/2023	9.625	206,500		295,000
323020512	Winter Park	FL		05/02/2023	10.130	297,500		455,000
323030289	Portland	OR		05/02/2023	9.630	101,357		1,690,000
323050192	Charlotte	NC		07/20/2023	10.018	635,000		1,060,000
323050717	Portland	OR		06/30/2023	9.020	787,770	36,500	1,440,000
323050936	Phoenix	AZ		07/26/2023	9.240	3,374,000		4,820,000
323060069	Cle Elum	WA		07/20/2023	9.365	374,500		535,000
323060178	Cle Elum	WA		07/20/2023	9.365	574,000		820,000
323060663	Portland	OR		09/29/2023	9.795	14,000		3,000,000
323060780	Cle Elum	WA		07/20/2023	9.365	560,000		800,000
323070140	Vail	AZ		09/15/2023	9.545	495,950		763,000
323070800	Portland	OR		08/16/2023	9.920	217,100		1,760,000
323080615	Portland	OR		09/29/2023	9.670	542,500		775,000
3300003626	New Square	NY		05/17/2022	5.950		14,431	857,500
3300004408	Somers Point	NJ		06/09/2023	9.555	125,545	82,533	330,750
3310024553	Baldwin	NY		10/22/2021	6.300		4,923	189,000
3310024682	Montclair	NJ		10/22/2021	6.800		17,458	264,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310026967	Philadelphia	PA		10/22/2021	8.488		17,761	255,000
3310027496	Indianapolis	IN		11/18/2021	5.700		7,523	67,500
3310027920	East Hampton	NY		01/05/2022	5.350		200,020	840,000
3310027990	Bellevue	WA		03/09/2022	8.040		184,750	816,000
3310029034	Warren	NJ		12/28/2021	5.643		27,829	271,500
3310029957	Washington	DC		12/28/2021	5.643		3,248	420,000
3310030277	Little Falls	NJ		01/11/2022	6.690		1,453	142,500
3310030489	Yucca Valley	CA		01/31/2022	5.350		14,935	222,000
3310031477	Wyandotte	MI		04/29/2022	6.050		3,314	51,600
3310031498	Central Islip	NY		09/21/2022	8.330		5,103	143,100
3310031683	Jacksonville	FL		02/18/2022	6.170		7,045	96,300
3310031783	Washington	DC		02/25/2022	6.050		12,187	180,000
3310031948	Roosevelt	NY		02/07/2022	5.840		20,849	156,750
3310031983	Elizabeth	NJ		03/22/2022	6.490		31,259	217,500
3310032520	Waterbury	CT		08/16/2022	8.589		2,994	75,000
3310032781	Glen Mills	PA		05/19/2022	7.050		4,158	705,000
3310033632	Chicago	IL		04/08/2022	6.690		8,836	102,000
3310033812	Brookfield	IL		04/01/2022	8.040		6,659	105,000
3310033840	South Richmond Hill	NY		04/29/2022	6.250		2,124	285,000
3310033858	Montville	NJ		03/17/2022	5.700		42,405	255,900
3310034295	Memphis	TN		06/15/2022	6.390		5,737	35,100
3310034696	Dayton	OH		09/08/2022	6.320		1,905	60,000
3310034820	Atlantic City	NJ		05/19/2022	6.690		3,616	50,100
3310034845	Brooklyn	NY		05/19/2022	6.015		92,569	690,000
3310034892	Baltimore	MD		04/29/2022	6.050		7,202	90,000
3310034953	Dayton	OH		04/14/2022	6.690		5,398	60,000
3310034977	Lynchburg	VA		05/19/2022	6.790		1,363	54,600
3310034999	Shawnee	OK		07/14/2022	7.040		3,185	48,000
3310035330	Oakland	CA		04/29/2022	5.700		2,943	603,300
3310035563	Waterbury	CT		06/15/2022	6.430		33,309	90,000
3310035656	Washington	DC		07/07/2022	6.050		18,948	555,000
3310036093	Glen Cove	NY		06/15/2022	6.320		10,004	206,700
3310036394	Washington	DC		06/07/2022	6.300		18,158	510,000
3310036702	Indianapolis	IN		06/07/2022	7.200		4,724	88,500
3310036703	Indianapolis	IN		06/07/2022	7.200		6,947	88,500
3310036768	Indianapolis	IN		06/07/2022	7.200		1,353	93,000
3310036796	Baltimore	MD		08/16/2022	6.820		5,164	52,500
3310036808	Irvington	NJ		08/08/2022	7.050		22,750	180,000
3310036880	Cooper City	FL		06/15/2022	6.720		10,045	264,000
3310037353	Hicksville	NY		06/29/2022	6.720		2,147	197,100
3310037510	Detroit	MI		08/16/2022	7.500		2,152	76,500
3310037584	Cooper City	FL		07/14/2022	6.820		5,239	288,000
3310037592	Pemberton	NJ		07/14/2022	6.450		1,782	31,500
3310037838	Chicago	IL		07/25/2022	8.400		3,029	128,400
3310037895	Chicago	IL		10/12/2022	7.770		4,113	208,500
3310038060	Chicago	IL		07/14/2022	7.030		1,485	109,500
3310038095	Atlantic City	NJ		09/21/2022	8.330		19,491	214,500
3310038119	Passaic	NJ		07/25/2022	7.030		15,128	210,000
3310038129	Alexander	NC		08/16/2022	6.015		9,503	93,900
3310038139	Newark	NJ		08/26/2022	6.660		2,960	193,500
3310038275	Teaneck	NJ		10/12/2022	8.337		36,076	265,500
3310038401	Cooper City	FL		08/16/2022	7.300		2,187	310,500
3310038494	Detroit	MI		08/16/2022	7.050		2,023	63,000
3310038568	Woodbury	NY		08/08/2022	7.940		14,850	555,000
3310038584	Saranac Lake	NY		09/08/2022	8.330		23,427	84,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310038789	Newark	NJ		08/08/2022	7.270		5,994	111,000
3310038926	Patchogue	NY		08/08/2022	7.040		3,588	183,900
3310038952	Milpitas	CA		08/01/2022	7.450		13,803	219,000
3310038973	Linden	NJ		08/01/2022	7.000		5,361	139,500
3310039112	Syracuse	NY		10/12/2022	8.519		1,725	256,500
3310039182	Cooper City	FL		08/01/2022	8.519		17,523	324,000
3310039201	Cooper City	FL		09/21/2022	8.519		3,817	262,500
3310039361	Lynchburg	VA		08/08/2022	8.000		8,064	47,700
3310039537	Miller Place	NY		08/01/2022	7.550		8,613	219,000
3310039654	Hanover	VA		10/12/2022	9.450		10,150	105,000
3310039655	Trabuco Canyon	CA		08/08/2022	7.500		8,525	366,900
3310039662	Philadelphia	PA		09/21/2022	8.659		5,557	105,000
3310039813	Miami	FL		08/26/2022	7.500		8,404	253,500
3310039876	Tyler	TX		08/08/2022	8.330		7,122	89,100
3310040041	Washington	DC		08/16/2022	8.330		16,357	585,900
3310040043	Washington	DC		08/16/2022	8.330		11,620	589,800
3310040066	Chicago	IL		09/08/2022	8.330		10,395	84,000
3310040289	Philadelphia	PA		09/08/2022	8.330		6,451	46,950
3310040317	Kailua-Kona	HI		09/28/2022	7.550		852	213,000
3310040382	Pittsburgh	PA		09/08/2022	8.484		5,284	45,000
3310040797	Parkville	MD		10/12/2022	7.550		62,804	165,000
3310040799	Parkville	MD		10/12/2022	7.550		68,337	165,000
3310041121	Hattiesburg	MS		09/28/2022	8.050		9,798	75,900
3310041267	Irvington	NJ		09/21/2022	7.550		28,198	151,500
3310041274	Philadelphia	PA		11/10/2022	8.400		25,265	70,200
3310041471	Logansport	IN		09/28/2022	7.500		6,720	43,500
3310041517	Atlanta	GA		11/01/2022	8.575		23,538	108,000
3310041744	Clifton	NJ		10/12/2022	7.800		2,599	198,000
3310041778	Covington	GA		09/21/2022	8.575		6,274	60,000
3310041908	Chicago	IL		09/21/2022	8.589		23,529	108,000
3310041925	Carbondale	PA		10/19/2022	8.659		2,739	51,000
3310041970	Great Neck	NY		10/19/2022	8.400		83,903	1,250,100
3310042009	Taunton	MA		10/12/2022	8.589		8,019	240,600
3310042103	Pittsburgh	PA		11/01/2022	9.359		19,003	96,000
3310042234	Plainfield	NJ		10/12/2022	7.950		17,820	123,300
3310042252	Lutherville Timonium	MD		11/01/2022	7.500		6,059	144,000
3310042283	Linden	NJ		09/28/2022	7.550		7,425	199,500
3310042347	Palm Springs	CA		10/12/2022	7.500		38,276	253,800
3310042416	Irvington	NJ		10/12/2022	8.519		24,773	105,000
3310042719	Detroit	MI		10/12/2022	8.519		4,947	63,000
3310043369	Baltimore	MD		11/10/2022	8.505		3,457	75,000
3310047959	Chicago	IL		04/19/2023	9.275	52,391		120,000
3310048994	Atlanta	GA		04/27/2023	8.960	33,413	2,376	105,000
3310049897	Perth	NY		04/19/2023	8.680	23,760	14,937	75,000
3310050282	Lehigh Acres	FL		06/08/2023	8.673	66,034		141,000
3310051369	Huntington Station	NY		06/29/2023	8.610	133,650		195,000
3310053386	Lehigh Acres	FL		06/29/2023	8.673	76,291		145,500
3310053387	Lehigh Acres	FL		06/29/2023	8.673	51,000		145,500
3310053388	Lehigh Acres	FL		06/29/2023	8.673	62,660		144,000
3310053764	Boston	MA		07/27/2023	8.596	327,443		675,000
3310054522	Boston	MA		07/27/2023	8.666	173,745		315,000
3310054524	Boston	MA		07/27/2023	8.666	173,745		315,000
3310054889	Boston	MA		07/27/2023	8.666	327,443		555,000
3310055358	Merrillville	IN		07/27/2023	8.596	33,977		60,000
3310057117	Eden	NC		08/31/2023	7.940	6,994	29,106	60,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320041883	Chicago	IL		01/10/2023	9.422	54,381	21,364	190,000
3320043628	West New York	NJ		01/10/2023	8.924	344,817		790,000
3320044386	Stockton	CA		01/30/2023	9.152	230,175		460,000
3320046146	Bergenfield	NJ		02/27/2023	8.772	481,140	31,894	750,000
3320046319	Chicago	IL		01/30/2023	9.314	83,160	48,956	416,000
3320046648	Orlando	FL		02/27/2023	9.402	95,040	36,320	370,000
3320047123	Philadelphia	PA		04/27/2023	9.140	195,668	45,205	367,000
3320048477	Galesburg	IL		04/04/2023	9.386	3,765		117,000
3320052231	Sedona	AZ		06/21/2023	9.291	538,560		875,000
3320052442	Boston	MA		05/18/2023	9.198	1,180,575		2,050,000
3320052446	Boston	MA		05/18/2023	9.198	1,180,575		2,050,000
3320054193	Philadelphia	PA		06/21/2023	9.291	1		312,000
4010044975	Orchard Lake	MI		03/22/2023	7.990	1,226,691		1,599,000
4010045620	Louisville	KY		03/22/2023	8.620	800,035		1,039,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						256,623,097	6,333,963	510,000,277
3310035097	East Orange	NJ		06/14/2022	6.043		33,235	6,427,500
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							33,235	6,427,500
2499999. Total - Mortgages with overdue interest over 90 days						256,623,097	6,367,198	516,427,777
100090974	Forest Knolls	CA		01/31/2023	10.375	932,323		1,009,999
100091040	Hobart	IN		01/31/2023	8.625	179,414		225,000
100091596	Dallas	TX		03/07/2023	8.999	343,565		449,999
100100022	Baltimore	MD		03/28/2023	9.000	1,667,476		2,280,000
100100029	Baltimore	MD		03/28/2023	9.375	209,263		259,999
100100169	Louisville	KY		03/17/2023	9.268	179,288		239,999
100102035	Houston	TX		04/14/2023	10.875	238,607		280,000
100107834	Placida	FL		05/19/2023	9.999	1,009,540		1,180,000
100111578	Birmingham	AL		06/29/2023	6.125	43,699		117,000
100112006	Arlington	TX		06/29/2023	4.125	78,895		300,000
100112169	Liberty	MO		06/29/2023	4.700	87,081		258,000
100112565	Fort Lauderdale	FL		06/29/2023	3.000	31,337		145,000
100113665	Ashland	OR		06/29/2023	3.125	216,502		563,999
100114201	Franklin	TN		06/29/2023	9.250	38,965		245,000
100114202	Norfolk	VA		06/29/2023	8.650	73,859		135,000
100114315	Woodbridge	VA		06/29/2023	6.875	223,219		480,000
100114378	Baltimore	MD		06/29/2023	6.875	33,109		115,000
100116077	American Canyon	CA		07/20/2023	10.750	636,645		918,055
100116218	Lindenhurst	NY		07/20/2023	5.125	289,096		453,947
100116531	Stockbridge	GA		07/20/2023	9.375	150,489		220,616
100116610	Northbrook	IL		07/20/2023	7.500	1,656,047		2,600,000
100116749	Fort Myers	FL		07/20/2023	4.000	209,915		509,593
100116912	Toms River	NJ		07/20/2023	6.490	215,860		289,000
100117115	Houston	TX		07/20/2023	6.750	81,902		160,887
100117256	Sandy Springs	GA		07/20/2023	8.865	417,205		575,659
100117268	Oakland	CA		07/20/2023	7.875	425,938		553,356
100117297	Fresno	CA		07/20/2023	8.600	187,587		294,998
100117429	Monticello	NY		07/20/2023	5.500	145,078		350,000
100117450	Brooklyn	NY		07/20/2023	9.625	768,345		2,000,036
100117466	Phoenix	AZ		07/20/2023	6.625	281,503		607,781
100117832	Orlando	FL		07/20/2023	10.375	340,045		411,228
100117835	Paramus	NJ		07/20/2023	11.250	578,120		649,997
100117864	Boston	MA		07/20/2023	11.000	612,354		965,344
100117865	Boston	MA		07/20/2023	11.000	593,959		905,322
100117903	Waterbury	CT		07/20/2023	8.875	126,321		165,478
100117997	Long Beach	CA		07/20/2023	8.000	2,695,142		3,400,000
100118053	Baltimore	MD		07/20/2023	4.625	75,423		157,736

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	2	3					Additional	
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100118091	Boca Raton	FL		07/20/2023	10.250	372,910		535,000
100119103	Reunion	FL		07/28/2023	9.625	1,101,096		1,445,000
100119124	Bellevue	WA		07/28/2023	10.500	1,032,541		1,101,061
100119125	Auburn	WA		07/28/2023	11.875	512,144		600,000
100119134	Auburn	WA		07/28/2023	12.250	651,927		844,000
100126777	Morton	PA		08/30/2023	6.200	199,672		292,805
100126803	Murfreesboro	TN		08/30/2023	2.000	97,382		427,888
100127161	Carlisle	SC		08/30/2023	5.000	31,579		126,059
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						20,072,370		29,844,841
321020678	Centralia	WA		03/04/2023	6.995	633,389		4,045,000
321020896	Centralia	WA		03/04/2023	6.995	1,406,405		4,855,000
3310046811	Irvington	NJ		02/27/2023	8.575	537,422		870,000
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other						2,577,215		9,770,000
3299999. Total - Mortgages in the process of foreclosure						22,649,585		39,614,841
3399999 - Totals						16,627,642,259	1,403,054,756	53,097,449,261

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
18403	Simi Valley	CA		08/15/2017	05/03/2023	96,267		(15)			(15)		96,252	96,252			
18619	Raleigh	NC		08/15/2017	12/01/2023	122,566		(58)			(58)		122,508	122,508			
18722	Greenville	NC		12/11/2007	01/03/2023	14,900							14,900	14,900			
18729	Minneapolis	MN		08/28/2017	01/03/2023	4,508,099							4,508,099	4,508,099			
18741	Meridian	ID		08/18/2017	01/26/2023	1,968,806							1,968,806	1,968,806			
18769	Carterville	GA		08/28/2017	06/02/2023	5,612,509		(1,577)			(1,577)		5,610,932	5,610,932			
18816	Cerritos	CA		08/28/2017	03/30/2023	1,559,348		(222)			(222)		1,559,126	1,553,453		(5,674)	(5,674)
18828	Schaumburg	IL		08/15/2017	01/20/2023	237,737		(109)			(109)		237,628	237,628			
18914	Thousand Oaks	CA		03/29/2010	03/28/2023	662,885		(346)			(346)		662,539	662,539			
18938	Bohemia	NY		07/16/2010	12/14/2023	1,683,308		(4,641)			(4,641)		1,678,667	1,678,667			
18961	Waconia	MN		08/18/2017	05/02/2023	1,851,825		(5,199)			(5,199)		1,846,626	1,846,626			
18972	Deland	FL		10/29/2010	03/30/2023	3,683,166		(5,617)			(5,617)		3,677,549	3,677,549			
18973	Seffner	FL		08/15/2017	05/31/2023	1,194,938							1,194,938	1,194,938			
19008	Issaquah	WA		08/15/2017	05/19/2023	941,491							941,491	941,491			
19100	Spring Park	MN		08/15/2017	03/17/2023	250,330		(107)			(107)		250,223	250,223			
19115	Eugene	OR		08/18/2017	05/12/2023	2,882,279		(7,617)			(7,617)		2,874,662	2,874,662			
19257	Carrollton	TX		08/15/2017	02/03/2023	2,726,782		(92)			(92)		2,726,690	2,726,690			
19259	Hendersonville	TN		08/28/2017	04/18/2023	4,700,553		(498)			(498)		4,700,055	4,700,055			
19262	Madison	WI		08/28/2017	09/01/2023	5,228,802		(8,465)			(8,465)		5,220,337	5,220,337			
19264	Los Angeles	CA		08/28/2017	09/29/2023	7,727,934		(780)			(780)		7,727,154	7,727,154			
19265	Madison	WI		08/28/2017	09/29/2023	5,484,650		(8,896)			(8,896)		5,475,754	5,475,754			
19269	Indianapolis	IN		04/22/2013	01/05/2023	16,043,284		(2,076)			(2,076)		16,041,208	16,041,208			
19277	Salem	OR		08/18/2017	06/02/2023	4,945,015		(6,107)			(6,107)		4,938,908	4,938,908			
19282	Foster City	CA		08/28/2017	06/02/2023	32,130,105		(5,002)			(5,002)		32,125,103	32,125,103			
19294	Conroe	TX		08/18/2017	06/02/2023	3,850,536		(701)			(701)		3,849,835	3,849,835			
19300	San Mateo	CA		08/28/2017	02/14/2023	16,182,524		(3,200)			(3,200)		16,179,324	16,179,324			
19302	Frederick	MD		08/15/2017	06/20/2023	2,827,244		(722)			(722)		2,826,522	2,826,522			
19303	Frederick	MD		08/15/2017	06/20/2023	5,728,445		(1,505)			(1,505)		5,726,940	5,726,940			
19304	Frederick	MD		08/15/2017	05/02/2023	4,449,893		(1,137)			(1,137)		4,448,756	4,448,756			
19305	Louisville	CO		08/15/2017	09/05/2023	4,463,684		(1,196)			(1,196)		4,462,488	4,462,488			
19307	Omaha	NE		08/15/2017	03/03/2023	4,126,944		(1,112)			(1,112)		4,125,832	4,125,832			
19308	Boston	MA		08/28/2017	10/04/2023	5,667,631		(1,633)			(1,633)		5,665,998	5,665,998			
19311	San Antonio	TX		08/28/2017	06/26/2023	13,416,915		(2,932)			(2,932)		13,413,983	13,413,983			
19321	Madison	WI		08/28/2017	05/10/2023	5,242,306							5,242,306	5,242,306			
19341	Beavercreek	OH		09/10/2019	08/02/2023	18,799,644							18,799,644	18,799,644			
753659	Bradenton	FL		08/18/2017	05/26/2023	1,174,901		(2,926)			(2,926)		1,171,975	1,171,975			
754698	St Cloud	FL		08/18/2017	04/20/2023	3,251,170							3,251,170	3,251,170			
2287701	San Francisco	CA		05/26/2021	06/15/2023	8,641,412							8,641,412	8,641,412			
7000004	Santa Clara	CA		03/08/2018	12/22/2023	57,699,192							57,699,192	57,699,192			
7200080	Telluride	CO		08/18/2017	03/13/2023	58,579,567							58,579,567	58,579,567			
7200194	New York	NY		05/26/2021	06/27/2023	80,000,000							80,000,000	72,791,209		(7,208,791)	(7,208,791)
7200210	Coronado	CA		05/26/2021	06/14/2023	54,400,000							54,400,000	54,400,000			
7200221	Katy	TX		11/26/2019	02/06/2023	40,478,681							40,478,681	40,478,681			
7200241	Various	RI		08/08/2018	02/21/2023	16,202,886							16,202,886	16,202,886			
7200258	Brooklyn	NY		05/26/2021	01/05/2023	1,177,968		3,850			3,850		1,181,818	1,181,818			
7200284	West Palm Beach	FL		05/26/2021	12/14/2023	19,500,000							19,500,000	19,500,000			
7200304	New York	NY		05/27/2021	10/03/2023	9,502,294							9,502,294	9,502,294			
7200324	New York	NY		05/27/2021	08/23/2023	16,500,000							16,500,000	16,500,000			
7200325	New York	NY		05/27/2021	08/17/2023	25,000,000							25,000,000	25,000,000			
7200387	New York	NY		05/28/2021	08/23/2023	64,750,000							64,750,000	64,750,000			
7200410	Sunnyvale	CA		05/02/2023	09/01/2023			66,667			66,667		20,066,667	20,066,667			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200422	Cranston	RI		06/01/2021	09/11/2023	16,539,178		44,155			44,155		16,583,333	16,583,333			
7200433	Washington	DC		06/01/2021	01/05/2023	24,431,829		68,171			68,171		24,500,000	24,500,000			
7200438	Washington	DC		06/01/2021	09/01/2023	12,171,339		79,618			79,618		22,422,434	22,422,434			
7200466	Boston	MA		05/02/2023	11/07/2023			(32,049)			(32,049)		22,752,975	22,752,975			
7200488	Queens	NY		11/09/2021	10/04/2023	3,607,789		21,377			21,377		5,000,000	5,000,000			
40011001	Central Islip	NY		03/26/2020	02/27/2023	139,091							139,091	139,091			
40012202	Houston	TX		03/13/2020	11/27/2023	248,637							248,637	203,795		(44,842)	(44,842)
40012290	New Bedford	MA		03/26/2020	04/26/2023	103,925							103,925	103,925			
40012555	Philadelphia	PA		04/02/2020	05/23/2023	87,597							87,597	87,597			
40012646	Central Islip	NY		03/26/2020	08/21/2023	209,517							209,517	209,517			
40012954	Rensselaer	NY		04/02/2020	07/25/2023	18,934							18,934	10,164		(8,770)	(8,770)
40013499	Waianae	HI		06/26/2020	06/26/2023	552,234							552,234	552,234			
40013639	Chadbourn	NC		10/08/2020	04/26/2023	56,858							56,858	56,858			
40014024	Island Park	NY		07/10/2020	12/21/2023	283,666							357,823	357,823			
40014176	Bronx	NY		10/28/2020	07/25/2023	460,026							460,026	460,026			
40014227	Roosevelt	NY		07/10/2020	04/26/2023	191,146							191,146	191,146			
40014313	Hyattsville	MD		08/11/2020	03/28/2023	303,452							303,452	303,452			
40014362	Bloomfield Hills	MI		10/08/2020	05/23/2023	161,568							161,568	161,568			
40014385	Jacksonville	FL		10/08/2020	04/26/2023	127,689							127,689	127,689			
40014416	Oakdale	NY		08/11/2020	11/27/2023	443,050							443,050	443,050			
40014527	Lake Ronkonkoma	NY		09/18/2020	09/21/2023	172,543							500,792	500,792			
40014533	Highland	NY		10/28/2020	02/10/2023	72,895							72,895	72,895			
40014583	Newark	NJ		10/28/2020	07/25/2023	302,940							458,685	458,685			
40015201	Pennsauken	NJ		10/08/2020	01/25/2023	69,818							69,818	69,818			
40015229	Bay Shore	NY		10/28/2020	01/25/2023	165,632							165,632	165,632			
40015407	Roosevelt	NY		10/21/2020	06/26/2023	231,286							275,734	275,734			
40015519	Philadelphia	PA		10/28/2020	05/23/2023	183,515							183,515	183,515			
40015577	Lindenhurst	NY		10/28/2020	10/19/2023	239,714							239,714	239,714			
40015679	San Antonio	TX		01/21/2021	07/25/2023	5,592,336							5,592,336	5,592,336			
40015786	Chicago	IL		10/28/2020	03/28/2023	88,055							88,055	58,544		(29,511)	(29,511)
40015819	Newark	NJ		10/28/2020	05/23/2023	106,029							106,029	106,029			
40015978	Garden City	NY		12/10/2020	03/28/2023	772,829							788,365	788,365			
40015997	Tipp City	OH		11/19/2020	04/05/2023	53,513							53,513	53,513			
40016108	West Babylon	NY		02/26/2021	01/25/2023	109,395							109,395	109,395			
40016119	Huntington Station	NY		01/13/2021	10/19/2023	214,311							214,311	214,311			
40016200	Sussex	NJ		12/30/2020	09/21/2023	180,712							180,712	180,712			
40016387	Columbia	SC		02/23/2021	08/21/2023	3,545,822							3,702,600	3,702,600			
40016529	Saddle Brook	NJ		02/26/2021	12/21/2023	485,798							485,798	485,798			
40016535	Riverside	CA		12/10/2020	03/28/2023	261,791							261,791	261,791			
40016556	Philadelphia	PA		12/30/2020	05/23/2023	61,231							70,888	70,888			
40016570	East Orange	NJ		01/13/2021	01/25/2023	178,545							178,545	178,545			
40016686	New Orleans	LA		01/13/2021	02/28/2023	116,504							116,504	116,504			
40016852	Chicago	IL		12/30/2020	12/26/2023	71,948							71,948			(71,948)	(71,948)
40016880	Upper Saddle River	NJ		12/21/2020	05/23/2023	333,141							333,141	333,141			
40017051	Brooklyn	NY		12/10/2020	04/26/2023	1,032,453							1,032,453	1,032,453			
40017065	Long Branch	NJ		12/10/2020	01/25/2023	193,056							193,056	193,056			
40017066	Huntington Station	NY		01/21/2021	11/27/2023	240,542							289,601	289,601			
40017236	Chicago	IL		02/23/2021	07/25/2023	109,153							113,552	113,552			
40017304	New Orleans	LA		01/13/2021	02/28/2023	60,342							60,342	60,342			
40017362	Walterboro	SC		01/13/2021	06/26/2023	93,007							93,007	93,007			
40017369	Wood Ridge	NJ		01/13/2021	01/25/2023	292,842							292,842	292,842			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
40017405	Brooklyn	NY		02/26/2021	04/26/2023	854,964							854,964	854,964			
40017502	Ridgefield Park	NJ		01/13/2021	03/28/2023	357,637							357,637	357,637			
40017503	Pleasantville	NY		01/21/2021	03/28/2023	483,021							483,021	483,021			
40017697	Syosset	NY		01/13/2021	03/28/2023	628,631							628,631	628,631			
40017791	Philadelphia	PA		04/30/2021	07/25/2023	121,050							121,050	121,050			
40017814	Hartford	CT		02/26/2021	03/28/2023	98,010							98,010	98,010			
40017879	Trenton	NJ		02/23/2021	06/26/2023	74,473							74,473	74,473			
40018042	Newark	NJ		01/21/2021	08/21/2023	186,350							186,350	186,350			
40018087	Newark	NJ		06/03/2021	04/26/2023	97,340							162,341	162,341			
40018221	Newark	NJ		04/20/2021	02/28/2023	124,542							124,542	124,542			
40018312	Stamford	CT		06/24/2021	03/28/2023	640,171							640,171	640,171			
40018504	Mastic	NY		02/26/2021	05/23/2023	145,411							145,411	145,411			
40018618	Jersey City	NJ		02/23/2021	06/26/2023	548,548							548,548	548,548			
40018899	Cuddebackville	NY		03/26/2021	05/23/2023	134,119							134,119	134,119			
40019137	Randallstown	MD		04/20/2021	01/25/2023	218,327							218,327	218,327			
40019154	Trenton	NJ		03/18/2021	06/26/2023	106,408							106,408	106,408			
40019192	Yonkers	NY		06/03/2021	05/23/2023	268,228							268,228	268,228			
40019223	Newnan	GA		03/26/2021	11/27/2023	89,888							89,888	89,888			
40019304	Philadelphia	PA		04/20/2021	11/27/2023	245,014							291,544	291,544			
40019473	Columbus Grove	OH		06/03/2021	02/28/2023	37,512							37,512	37,512			
40019488	Hazel Crest	IL		03/26/2021	06/26/2023	52,679							52,679	52,679			
40019491	Calumet Park	IL		04/20/2021	02/28/2023	56,545							56,545	56,545			
40019555	Jersey City	NJ		03/26/2021	02/28/2023	267,008							267,008	267,008			
40019584	Wyandanch	NY		04/20/2021	07/25/2023	219,631							219,631	219,631			
40019667	New Milford	NJ		03/26/2021	01/25/2023	552,790							552,790	552,790			
40019669	Delray Beach	FL		04/30/2021	06/26/2023	649,969							721,670	721,670			
40019868	Newark	NJ		04/20/2021	01/25/2023	258,187							258,187	258,187			
40019916	Freeport	NY		04/20/2021	02/28/2023	306,373							306,373	306,373			
40020156	Livingston	NJ		04/30/2021	09/21/2023	557,635							708,459	708,459			
40020191	Huntington Station	NY		04/20/2021	10/19/2023	298,207							298,207	298,207			
40020193	Newark	NJ		04/20/2021	04/26/2023	187,259							187,259	142,434		(44,825)	(44,825)
40020195	Chicago	IL		05/12/2021	10/19/2023	102,503							102,503	102,503			
40020201	Red Bank	NJ		06/03/2021	09/21/2023	228,296							228,296	228,296			
40020346	Carmel Hamlet	NY		06/03/2021	05/23/2023	109,807							109,807	109,807			
40020448	Memphis	TN		04/20/2021	01/25/2023	199,910							199,910	199,910			
40020634	Hot Springs	AR		06/24/2021	11/27/2023	135,692							135,692	135,692			
40020765	Allenhurst	NJ		06/03/2021	04/26/2023	603,987							603,987	603,987			
40020773	Macon	GA		06/03/2021	01/25/2023	49,228							49,228	49,228			
40021171	North Plainfield	NJ		06/03/2021	02/28/2023	289,981							289,981	289,981			
40021217	Rancho Palos Verdes	CA		05/12/2021	04/26/2023	1,140,653							1,140,653	1,140,653			
40021224	Alexandria	VA		05/12/2021	02/28/2023	650,479							650,479	650,479			
40021295	Jersey City	NJ		05/12/2021	05/23/2023	1,554,251							1,662,401	1,662,401			
40021385	Cincinnati	OH		07/22/2021	02/28/2023	80,646							80,646	80,646			
40021407	Philadelphia	PA		06/03/2021	05/23/2023	260,688							260,688	260,688			
40021488	Jersey City	NJ		06/03/2021	03/28/2023	768,791							768,791	768,791			
40021585	Baldwin	NY		06/03/2021	08/21/2023	421,036							421,036	421,036			
40021643	Chicago	IL		06/03/2021	01/25/2023	125,098							125,098	125,098			
40021703	Los Angeles	CA		06/03/2021	04/26/2023	757,350							757,350	757,350			
40021815	Baltimore	MD		06/24/2021	01/25/2023	85,707							85,707	85,707			
40021879	Stamford	CT		07/22/2021	01/25/2023	434,172							434,172	434,172			
40022029	Columbus	OH		07/22/2021	08/21/2023	217,359							217,359	217,359			

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40022117	Ruther Glen	VA		07/30/2021	06/26/2023	166,836							194,672	194,672			
40022249	Riverhead	NY		07/22/2021	12/21/2023	170,404							202,835	202,835			
40022359	Jersey City	NJ		07/22/2021	05/23/2023	247,186							247,186	247,186			
40022369	West Milford	NJ		06/24/2021	01/25/2023	670,465							670,465	670,465			
40022426	Portsmouth	VA		07/30/2021	04/26/2023	120,112							120,112	120,112			
40022592	Orlando	FL		07/22/2021	02/28/2023	70,004							70,004	70,004			
40022613	Columbus	OH		07/22/2021	01/25/2023	164,976							164,976	164,976			
40022614	Chicago	IL		07/30/2021	07/25/2023	104,767							104,767	104,767			
40022664	Tulsa	OK		06/24/2021	01/25/2023	96,387							96,387	96,387			
40022668	New Britain	CT		07/22/2021	08/21/2023	96,352							96,352	96,352			
40022737	City Of Orange	NJ		07/22/2021	01/25/2023	246,559							246,559	246,559			
40022863	Verona	NJ		06/24/2021	03/28/2023	244,700							244,700	244,700			
40022870	Gainesville	GA		07/22/2021	06/26/2023	548,279							548,279	548,279			
40022919	San Carlos	CA		06/24/2021	08/21/2023	1,144,440							1,144,440	1,144,440			
40023144	Aiken	SC		07/30/2021	10/19/2023	52,249							52,249	52,249			
40023172	Jersey City	NJ		07/30/2021	06/26/2023	983,091							1,183,991	1,183,991			
40023440	Nashville	TN		07/22/2021	02/28/2023	757,476							757,476	757,476			
40023456	Orange	NJ		07/30/2021	07/25/2023	140,026							140,026	140,026			
40023579	Jersey City	NJ		07/22/2021	05/23/2023	735,681							735,681	735,681			
40023776	Nashville	TN		07/22/2021	01/25/2023	1,174,051							1,174,051	1,174,051			
40024098	Dorchester	MA		07/30/2021	03/28/2023	701,096							701,096	701,096			
100000092	Hayward	CA		08/31/2015	11/21/2023	809,784		(9,962)			(9,962)		799,822	799,822			
100000200	Garland	TX		12/31/2020	09/05/2023	70,479		(3,404)			(3,404)		67,074	67,074			
100000235	Solvang	CA		12/31/2020	04/05/2023	789,810		(7,871)			(7,871)		781,939	781,939			
100000576	Sweetwater	FL		12/31/2020	09/05/2023	108,059		4,806			4,806		112,864	112,864			
100010812	Bremerton	WA		12/31/2020	07/05/2023	154,226		9,022			9,022		163,248	163,248			
100010824	Bakersfield	CA		12/31/2020	05/05/2023	53,837		928			928		54,765	54,765			
100010917	Aliquippa	PA		12/31/2020	09/05/2023	32,296		3,576			3,576		35,872	35,872			
100010965	Waterford	CA		12/31/2020	03/05/2023	125,246		12,784			12,784		138,029	138,029			
100010969	Suffolk	VA		12/31/2020	04/05/2023	59,772		7,683			7,683		67,455	67,455			
100011020	Memphis	TN		12/31/2020	04/05/2023	5,056		(195)			(195)		4,861	4,861			
100011062	West Portsmouth	OH		12/31/2020	03/05/2023	50,364		1,642			1,642		52,005	52,005			
100011115	Greenville	NC		12/31/2020	12/05/2023	17,529		2,035			2,035		19,564	19,562		(2)	(2)
100011118	Dumfries	VA		12/31/2020	06/05/2023	105,427		11,909			11,909		117,336	117,336			
100011122	Newport	DE		12/31/2020	09/05/2023	131,978		8,802			8,802		140,780	140,780			
100011127	Panorama City	CA		12/31/2020	10/05/2023	70,646		(3,234)			(3,234)		67,412	67,412			
100011136	Cincinnati	OH		12/23/2016	12/05/2023	16,587		1,812			1,812		18,400			(18,400)	(18,400)
100011139	Milford	MA		12/31/2020	10/05/2023	182,151		30,683			30,683		212,833	212,833			
100011162	Plantation	FL		12/31/2020	11/05/2023	266,900		115,202			115,202		382,102	382,102			
100011195	Greensboro	NC		12/31/2020	10/05/2023	129,299		(4,830)			(4,830)		124,469	124,469			
100011198	Dallas	TX		12/31/2020	11/05/2023	44,436		(2,148)			(2,148)		42,288	42,288			
100011201	Bothell	WA		12/31/2020	05/05/2023	325,485		29,942			29,942		355,426	355,426			
100011241	Monroe	LA		12/23/2016	11/05/2023	121,941		18,540			18,540		140,482	130,960		(9,521)	(9,521)
100011249	Powhatan	VA		12/31/2020	01/05/2023	7,362		194,733			194,733		202,095	202,095			
100011265	Pfafftown	NC		12/31/2020	02/05/2023	120,783		16,891			16,891		137,674	136,036		(1,637)	(1,637)
100011299	Houston	TX		12/31/2020	09/05/2023	15,742		(108)			(108)		15,634	15,634			
100011334	Winston Salem	NC		12/31/2020	06/05/2023	15,221		(76)			(76)		15,145	15,145			
100011347	Suffolk	VA		12/31/2020	07/05/2023	174,609		6,260			6,260		180,869	180,869			
100011360	Blythewood	SC		12/31/2020	06/05/2023	144,584		22,368			22,368		166,952	166,952			
100011430	Washington	DC		12/31/2020	10/05/2023	287,217		33,686			33,686		320,903	320,903			
100011440	Chicago	IL		12/31/2020	02/05/2023	358,873		38,415			38,415		397,288	397,288			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011552	North Las Vegas	NV		12/31/2020	11/13/2023	125,832		60,483			60,483		186,314	185,262		(1,052)	(1,052)
100011699	Desoto	TX		12/31/2020	07/13/2023	214,461		65,777			65,777		280,239	280,239			
100011875	Kingsport	TN		12/31/2020	05/13/2023	57,822		2,179			2,179		60,001	60,001			
100011949	Ogden	UT		12/31/2020	04/13/2023	132,131		(305)			(305)		131,826	131,826			
100012002	Elizabeth City	NC		12/31/2020	08/13/2023	31,351		3,834			3,834		35,186	35,186			
100012086	Miramar	FL		12/31/2020	05/13/2023	96,499		10,309			10,309		106,807	106,807			
100012116	Hialeah	FL		12/31/2020	11/13/2023	23,545		2,670			2,670		26,216	26,202		(13)	(13)
100012310	Tampa	FL		12/31/2020	10/13/2023	131,647		9,038			9,038		140,686	140,686			
100012321	Halton	TX		12/31/2020	01/13/2023	70,437		3,974			3,974		74,411	74,408		(3)	(3)
100012322	Farmington	MO		12/31/2020	04/13/2023	92,694		(736)			(736)		91,958	91,958			
100012381	Fort Pierce	FL		12/31/2020	07/13/2023	95,305		12,784			12,784		108,089	108,089			
100012393	West Columbia	SC		12/31/2020	02/13/2023	46,421		10,058			10,058		56,479	56,479			
100012409	Springfield	MO		12/31/2020	07/13/2023	77,867		6,225			6,225		84,092	84,082		(9)	(9)
100012410	Harrison Twp	MI		12/31/2020	04/13/2023	45,097		3,015			3,015		48,111	48,111			
100012422	Redford	MI		12/31/2020	07/13/2023	33,458		6,411			6,411		39,869	39,869			
100012445	Hampstead	MD		12/31/2020	11/13/2023	128,022		15,611			15,611		143,633	143,633			
100012453	Algonac	MI		04/28/2017	09/30/2023	64,856		1,509			1,509		66,365			(66,365)	(66,365)
100012489	Willingboro	NJ		12/31/2020	09/13/2023	69,102		13,996			13,996		83,099	83,099		1	1
100012490	Jackson	MO		12/31/2020	06/13/2023	88,954		3,087			3,087		92,041	92,041			
100012583	Norton Shores	MI		12/31/2020	11/05/2023	71,906		25,006			25,006		96,912	96,912			
100012619	Scottsdale	AZ		12/31/2020	02/05/2023	191,526		31,077			31,077		222,603	222,603			
100012755	Carolina Beach	NC		12/31/2020	05/05/2023	240,053		34,338			34,338		274,391	274,391			
100012814	Miami	FL		12/31/2020	06/05/2023	144,201		80,931			80,931		225,132	225,130		(2)	(2)
100012857	Romoland	CA		05/25/2017	10/05/2023	230,489		50,293			50,293		280,782	280,782			
100012867	Naples	FL		12/31/2020	05/05/2023	212,290		47,743			47,743		260,034	260,034			
100012934	Estero	FL		12/31/2020	01/05/2023	176,942		39,347			39,347		216,290	216,290			
100012998	Oxon Hill	MD		05/25/2017	11/05/2023	78,772		16,536			16,536		95,308	79,114		(16,194)	(16,194)
100013112	Chicago	IL		12/31/2020	09/05/2023	173,722		20,851			20,851		194,572	194,572			
100013383	Miami	FL		12/31/2020	05/05/2023	144,068		37,146			37,146		181,213	181,213			
100013434	Santa Rosa	CA		12/31/2020	10/05/2023	215,346		32,286			32,286		247,632	247,632			
100013478	Jacksonville	FL		12/31/2020	11/05/2023	80,820		17,612			17,612		98,432	98,432			
100013480	Tarpon Springs	FL		05/25/2017	02/05/2023	74,132		20,753			20,753		94,885	94,885			
100013501	Pensacola	FL		12/31/2020	05/05/2023	160,594		33,756			33,756		194,350	194,350			
100013609	Lancaster	CA		12/31/2020	01/05/2023	155,614		12,830			12,830		168,445	168,445			
100013618	Coon Rapids	MN		12/31/2020	09/05/2023	147,423		20,790			20,790		168,213	168,213			
100013643	Waldorf	MD		12/31/2020	04/05/2023	128,000		7,317			7,317		135,317	135,317			
100013731	Compton	CA		12/31/2020	12/05/2023	189,965		23,816			23,816		213,781	213,781			
100013756	Coral Springs	FL		12/31/2020	01/05/2023	133,793		23,949			23,949		157,742	157,742			
100013825	Beaverton	OR		12/31/2020	12/05/2023	123,800		18,790			18,790		142,590	142,590			
100013919	Lakeland	FL		12/31/2020	04/05/2023	80,552		14,051			14,051		94,603	94,603			
100013932	Miami	FL		12/31/2020	11/05/2023	189,690		27,510			27,510		217,200	217,200			
100013935	Flint	MI		12/31/2020	10/05/2023	106,815		15,632			15,632		122,447	122,447			
100014019	Baldwin Park	CA		12/31/2020	02/05/2023	284,971		41,642			41,642		326,612	326,612			
100014233	Palo Alto	CA		12/31/2020	10/21/2023	554,636		(13,032)			(13,032)		541,604	541,604			
100014319	Tucson	AZ		09/27/2017	12/13/2023	80,059		18,797			18,797		98,856	95,639		(3,217)	(3,217)
100014397	Alamo	CA		12/31/2020	08/13/2023	889,416		50,139			50,139		939,555	939,555			
100014432	North Las Vegas	NV		12/31/2020	10/13/2023	172,499		(4,603)			(4,603)		167,896	167,896			
100014476	Citrus Heights	CA		12/31/2020	07/13/2023	171,422		(6,291)			(6,291)		165,131	165,131			
100014480	Little Egg Harbor Twp	NJ		12/31/2020	07/13/2023	70,414		13,459			13,459		83,873	83,873			
100014499	Westbury	NY		12/31/2020	01/13/2023	248,924		16,342			16,342		265,266	265,266			
100014513	Koloa	HI		12/31/2020	07/13/2023	319,455		9,730			9,730		329,185	329,185			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014579	Katy	TX		12/31/2020	07/13/2023	51,200		(1,488)			(1,488)		49,712	49,712			
100014626	Gilroy	CA		12/31/2020	12/13/2023	272,117		296			296		272,413	272,413			
100015784	Broad Run	VA		12/31/2020	03/21/2023	299,291		(1,963)			(1,963)		297,329	297,329			
100015821	La Quinta	CA		12/31/2020	05/21/2023	405,060		(2,273)			(2,273)		402,788	402,788			
100016435	Toms River	NJ		12/31/2020	02/21/2023	315,269		(4,497)			(4,497)		310,772	310,772			
100016555	Dothan	AL		12/31/2020	10/21/2023	22,968		(222)			(222)		22,746	22,746			
100016575	Brookhaven	GA		12/31/2020	03/21/2023	159,237		(3,245)			(3,245)		155,991	155,991			
100016578	Smyrna	GA		12/31/2020	11/21/2023	194,774		(1,665)			(1,665)		193,109	193,109			
100016582	Fresno	CA		12/31/2020	05/21/2023	60,097		(1,543)			(1,543)		58,554	58,554			
100017005	Tulsa	OK		12/31/2020	07/21/2023	130,867		(2,885)			(2,885)		127,982	127,982			
100017021	Visalia	CA		12/31/2020	02/21/2023	136,833		(4,542)			(4,542)		132,291	132,291			
100017121	Fort Wayne	IN		12/31/2020	07/05/2023	36,865		(2,734)			(2,734)		34,131	34,131			
100017125	Houston	TX		12/31/2020	07/05/2023	2,507		(7)			(7)		2,501	2,501			
100017332	Victorville	CA		12/31/2020	12/05/2023	12,530		(246)			(246)		12,284	12,284			
100017356	Franklin	IN		12/31/2020	05/05/2023	87,265		(781)			(781)		86,484	86,484			
100017361	Glen Carbon	IL		12/31/2020	01/05/2023	807							807	807			
100017502	Los Angeles	CA		12/31/2020	05/05/2023	310,869		5,010			5,010		315,879	311,230		(4,648)	(4,648)
100017555	Fort Pierce	FL		12/31/2020	07/05/2023	70,730		2,657			2,657		73,387	73,387			
100017594	Blytheville	AR		12/31/2020	03/05/2023	16,294		(427)			(427)		15,867	15,867			
100017690	Pinellas Park	FL		12/31/2020	09/05/2023	56,075		3,588			3,588		59,663	59,663			
100017816	Ashburn	VA		12/31/2020	08/21/2023	127,511		(2,069)			(2,069)		125,442	125,442			
100017883	Palmdale	CA		12/31/2020	05/21/2023	121,952		(1,980)			(1,980)		119,972	119,972			
100017901	Fernley	NV		12/31/2020	11/21/2023	125,531		(3,073)			(3,073)		122,458	122,458			
100018027	Fate	TX		12/31/2020	12/21/2023	29,403		(1,025)			(1,025)		28,378	28,178		(200)	(200)
100018066	Colorado Springs	CO		12/31/2020	11/21/2023	163,798		(3,571)			(3,571)		160,227	160,227			
100018070	Long Beach	CA		12/31/2020	01/21/2023	279,751		(2,386)			(2,386)		277,365	277,365			
100018144	Dallas	TX		12/31/2020	12/21/2023	30,936		(875)			(875)		30,061	29,792		(270)	(270)
100018357	Monroe	GA		12/31/2020	08/21/2023	128,142		(3,258)			(3,258)		124,884	124,884			
100019581	Chicago	IL		12/31/2020	07/21/2023	129,951		(1,692)			(1,692)		128,259	128,259			
100019615	Fresno	CA		12/31/2020	09/21/2023	197,231		(2,170)			(2,170)		195,061	195,061			
100019638	Boulder	CO		12/31/2020	12/21/2023	440,908		(2,689)			(2,689)		438,219	438,219			
100019715	Ann Arbor	MI		12/31/2020	10/21/2023	11,880		(86)			(86)		11,793	11,793			
100019730	Cedar City	UT		12/31/2020	04/21/2023	137,618		(3,321)			(3,321)		134,297	134,297			
100019871	Denver	CO		12/31/2020	08/21/2023	116,335		(4,520)			(4,520)		111,815	111,815			
100019899	New Braunfels	TX		12/31/2020	03/21/2023	119,210		(2,734)			(2,734)		116,475	116,475			
100019907	Bakersfield	CA		12/31/2020	10/21/2023	108,476		(3,779)			(3,779)		104,696	104,696			
100019913	Midlothian	VA		07/30/2018	12/21/2023	53,447		(1,839)			(1,839)		51,608	50,947		(660)	(660)
100019917	College Station	TX		12/31/2020	02/21/2023	2,951							2,951	2,951			
100019987	Bowling Green	KY		12/31/2020	07/21/2023	165,512		(4,302)			(4,302)		161,210	161,210			
100020010	Athens	GA		12/31/2020	04/21/2023	102,845		(2,668)			(2,668)		100,178	100,178			
100020022	Evans	CO		12/31/2020	03/21/2023	152,339		(4,437)			(4,437)		147,902	147,902			
100020229	Hollywood	FL		12/31/2020	04/21/2023	262,956		(4,641)			(4,641)		258,315	258,315			
100020305	Las Vegas	NV		12/31/2020	10/21/2023	225,832		(5,469)			(5,469)		220,363	220,363			
100020348	Tucson	AZ		12/31/2020	05/21/2023	105,184		(2,956)			(2,956)		102,228	102,228			
100023232	Wesley Chapel	FL		12/31/2020	12/21/2023	161,887		(4,517)			(4,517)		157,370	157,370			
100023242	Kissimmee	FL		12/31/2020	07/21/2023	173,219		(1,557)			(1,557)		171,662	171,662			
100023245	Eustis	FL		12/31/2020	10/21/2023	132,246		(3,352)			(3,352)		128,894	128,894			
100023248	Tucson	AZ		12/31/2020	04/21/2023	135,891		(4,967)			(4,967)		130,924	130,924			
100023279	Hartford	CT		12/31/2020	04/21/2023	131,837		(3,877)			(3,877)		127,960	127,960			
100023285	Mebane	NC		12/31/2020	11/21/2023	107,958		(3,289)			(3,289)		104,670	104,670			
100023378	Cary	NC		12/31/2020	03/21/2023	113,937		(2,111)			(2,111)		111,825	111,825			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023443	Vallejo	CA		12/31/2020	05/21/2023	308,890		(6,073)			(6,073)		302,817	302,817			
100023473	Las Vegas	NV		12/31/2020	12/21/2023	116,028		(4,127)			(4,127)		111,901	111,901			
100023516	Newark	DE		12/31/2020	03/21/2023	183,010		(2,555)			(2,555)		180,455	180,455			
100023540	Norcross	GA		12/31/2020	04/21/2023	132,465		(3,644)			(3,644)		128,821	128,821			
100023598	Ocean City	NJ		12/31/2020	07/21/2023	161,665		(4,707)			(4,707)		156,959	156,959			
100023607	York	SC		12/31/2020	05/21/2023	109,202		(3,478)			(3,478)		105,724	105,724			
100023612	Salton City	CA		12/31/2020	08/21/2023	130,415		(4,241)			(4,241)		126,174	126,174			
100023640	Fountain Valley	CA		12/31/2020	10/21/2023	332,548		(2,734)			(2,734)		329,814	329,814			
100023642	Edgewater	NJ		12/31/2020	05/21/2023	287,642		(6,177)			(6,177)		281,465	281,465			
100023647	Barre	VT		12/31/2020	01/21/2023	116,820		(3,726)			(3,726)		113,094	113,094			
100023659	Pflugerville	TX		12/31/2020	05/21/2023	22,565		(453)			(453)		22,111	22,111			
100023700	Galveston	TX		12/31/2020	01/21/2023	135,609		(4,742)			(4,742)		130,867	130,867			
100023798	Flint	TX		12/31/2020	10/21/2023	121,066		(4,691)			(4,691)		116,376	116,376			
100023859	San Antonio	TX		12/31/2020	02/21/2023	68,942		(476)			(476)		68,466	68,466			
100023960	Royal Oak	MI		12/31/2020	08/21/2023	38,723		(766)			(766)		37,958	37,958			
100024027	Missoula	MT		12/31/2020	05/21/2023	142,598		(3,984)			(3,984)		138,615	138,615			
100024034	Tampa	FL		12/31/2020	02/21/2023	353,859		(6,558)			(6,558)		347,301	347,301			
100024065	Des Moines	IA		12/31/2020	02/21/2023	132,541		(3,463)			(3,463)		129,078	129,078			
100024207	Pittsburgh	PA		12/31/2020	01/21/2023	154,422		(3,095)			(3,095)		151,327	151,327			
100024241	Columbus	OH		12/31/2020	07/21/2023	110,925		(3,115)			(3,115)		107,811	107,811			
100024293	Bakersfield	CA		12/31/2020	05/21/2023	186,291		(1,179)			(1,179)		185,112	185,112			
100024313	Henrico	VA		12/31/2020	02/21/2023	116,194		(4,838)			(4,838)		111,356	111,356			
100024397	Indianapolis	IN		12/31/2020	07/21/2023	123,181		(2,786)			(2,786)		120,394	120,394			
100024528	Hartford	CT		12/31/2020	12/05/2023	124,019		41,694			41,694		165,713	165,713			
100024792	Jacksonville	FL		12/31/2020	03/05/2023	16,951		15,876			15,876		32,827	32,827			
100024818	Frisco	TX		12/31/2020	01/05/2023	124,439		18,221			18,221		142,660	142,660			
100024900	Compton	CA		12/31/2020	08/05/2023	262,656		3,020			3,020		265,676	265,676			
100024952	Lovettsville	VA		12/31/2020	11/05/2023	328,624		10,374			10,374		338,998	338,998			
100025072	Kissimmee	FL		12/31/2020	03/05/2023	252,619		31,493			31,493		284,112	284,112			
100025125	Phoenix	AZ		12/31/2020	09/05/2023	144,725		22,948			22,948		167,673	167,673			
100025149	Jersey City	NJ		12/31/2020	06/05/2023	367,254		98,515			98,515		465,769	465,769			
100025225	Riverside	CA		12/31/2020	11/05/2023	319,810		9,980			9,980		329,791	329,791			
100025246	Washington	DC		12/31/2020	07/05/2023	426,476		28,019			28,019		454,494	454,494			
100025270	Temecula	CA		12/31/2020	12/05/2023	338,504		31,481			31,481		369,984	369,984			
100025271	Joliet	IL		12/31/2020	12/05/2023	207,748		53,081			53,081		260,828	260,828			
100025295	Tacoma	WA		12/31/2020	08/05/2023	148,168		21,662			21,662		169,830	169,830			
100025324	Wesley Chapel	FL		12/31/2020	08/05/2023	235,386		2,044			2,044		237,430	237,430			
100025472	Bay Shore	NY		12/31/2020	01/05/2023	218,003		21,685			21,685		239,688	239,688			
100025525	Memphis	TN		12/31/2020	08/05/2023	99,393		17,991			17,991		117,384	117,384			
100025877	Raleigh	NC		12/31/2020	06/05/2023	122,639		14,518			14,518		137,157	137,157			
100025930	Riverside	CA		12/31/2020	02/05/2023	291,744		37,308			37,308		329,051	329,051			
100025971	Miami	FL		12/31/2020	06/05/2023	237,395		33,806			33,806		271,201	271,201			
100026032	West Palm Beach	FL		12/31/2020	06/05/2023	189,227		40,924			40,924		230,152	230,152			
100026118	Baltimore	MD		12/31/2020	01/05/2023	152,201		41,070			41,070		193,271	193,271			
100026200	Myrtle Beach	SC		12/31/2020	05/05/2023	125,598		19,621			19,621		145,219	145,219			
100026245	Clermont	FL		09/20/2018	06/05/2023	174,695		18,360			18,360		193,055	193,055			
100026300	Fort Washington	MD		12/31/2020	09/05/2023	286,473		41,101			41,101		327,574	327,574			
100026425	Orlando	FL		12/31/2020	05/05/2023	152,546		7,525			7,525		160,072	160,072			
100026446	Sarasota	FL		12/31/2020	10/05/2023	134,648		8,830			8,830		143,477	143,477			
100026457	Las Vegas	NV		12/31/2020	11/05/2023	128,361		8,782			8,782		137,143	137,143			
100026465	Pewaukee	WI		12/31/2020	11/05/2023	162,028		2,887			2,887		164,915	164,915			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026571	Fontana	CA		12/31/2020	05/05/2023	231,018		3,283			3,283		234,302	234,302			
100026606	North Miami	FL		12/31/2020	09/05/2023	234,831		7,724			7,724		242,555	242,555			
100026662	Rancho Cucamonga	CA		12/31/2020	09/05/2023	306,259		7,914			7,914		314,173	314,173			
100026705	Fairfield	CA		12/31/2020	05/05/2023	270,094		140,702			140,702		410,796	410,796			
100026857	Chicago	IL		12/31/2020	09/05/2023	18,260		94,714			94,714		112,974	112,974			
100027037	Los Angeles	CA		12/31/2020	05/05/2023	375,854		41,357			41,357		417,212	417,212			
100027059	Concord	CA		12/31/2020	11/05/2023	401,152		4,339			4,339		405,491	405,491			
100027836	Oakland	TN		12/31/2020	06/05/2023	167,744		16,788			16,788		184,532	184,532			
100027847	Chicago	IL		12/31/2020	08/05/2023	277,324		22,556			22,556		299,880	299,880			
100027908	High Point	NC		12/31/2020	01/05/2023	8,393		343			343		8,736	8,736			
100027951	Riverdale	GA		12/31/2020	11/05/2023	105,941		28,352			28,352		134,293	134,293			
100027960	Wallace	MI		12/31/2020	09/05/2023	83,426		(9,385)			(9,385)		74,041	74,041			
100028005	Versailles	KY		12/31/2020	10/05/2023	58,819		19,908			19,908		78,727	78,727			
100028038	New Rochelle	NY		12/31/2020	06/05/2023	110,151		23,884			23,884		134,035	134,035			
100028044	Lilburn	GA		12/31/2020	01/05/2023	110,780		7,125			7,125		117,905	117,905			
100028246	St Cloud	FL		12/31/2020	07/05/2023	143,424		40,499			40,499		183,922	183,922			
100028344	Woodhaven	NY		12/31/2020	09/05/2023	73,686		6,911			6,911		80,598	80,598			
100028509	Lauderhill	FL		12/31/2020	05/05/2023	81,601		32,667			32,667		114,268	114,268			
100028571	Las Vegas	NV		12/31/2020	09/05/2023	77,863		11,528			11,528		89,391	89,391			
100028658	Rockledge	FL		12/31/2020	09/05/2023	137,516		21,867			21,867		159,382	159,382			
100028683	Horseshoe Beach	FL		12/31/2020	06/05/2023	123,718		43,588			43,588		167,306	167,306			
100028839	Sacramento	CA		12/31/2020	02/05/2023	142,191		31,506			31,506		173,698	173,698			
100028879	North Bergen	NJ		12/31/2020	04/05/2023	124,161		16,805			16,805		140,966	140,966			
100028959	Guilford	CT		12/31/2020	06/05/2023	255,950		20,174			20,174		276,124	276,124			
100028968	Jersey City	NJ		12/31/2020	07/05/2023	229,415		11,308			11,308		240,723	240,723			
100029120	Allentown	PA		12/31/2020	03/05/2023	79,697		(972)			(972)		78,724	78,724			
100029245	Brooklyn	NY		12/31/2020	12/05/2023	393,046		37,473			37,473		430,519	430,519			
100029267	Gilbert	AZ		12/31/2020	11/05/2023	207,979		35,234			35,234		243,213	243,213			
100029395	Melvile	NY		12/31/2020	06/05/2023	1		11,065			11,065		11,066	11,066			
100029421	Los Angeles	CA		12/31/2020	02/05/2023	264,814		23,232			23,232		288,046	288,046			
100029436	Mesa	AZ		12/31/2020	06/05/2023	122,517		17,932			17,932		140,449	140,449			
100029445	Cochranville	PA		12/31/2020	02/05/2023	28,317		4,697			4,697		33,014	33,014			
100029531	Eagan	MN		12/31/2020	12/05/2023	138,262		17,198			17,198		155,461	155,461			
100029601	Phoenix	AZ		12/31/2020	05/05/2023	37,161		58,924			58,924		96,085	96,085			
100029622	Orange	VA		12/31/2020	06/05/2023	191,949		12,841			12,841		204,790	204,790			
100029629	Monroe	NC		12/31/2020	12/05/2023	212,000		52,118			52,118		264,118	264,118			
100029783	Monroe	WA		12/31/2020	06/05/2023	227,747		12,618			12,618		240,365	240,365			
100029993	Manor	TX		12/31/2020	03/05/2023	88,882		(1,640)			(1,640)		87,242	87,242			
100030072	Haines City	FL		12/31/2020	06/05/2023	136,307		(3,023)			(3,023)		133,284	133,284			
100030089	Decatur	GA		12/31/2020	11/05/2023	970,594		16,888			16,888		987,482	987,482			
100030280	Waterford	WI		12/31/2020	10/05/2023	95,673		(2,011)			(2,011)		93,661	93,661			
100030297	Webster	TX		12/31/2020	07/05/2023	77,714		(851)			(851)		76,862	76,862			
100030306	Spring	TX		12/31/2020	07/05/2023	88,350		8,444			8,444		96,794	96,794			
100030414	Dyer	IN		12/31/2020	07/05/2023	88,737		5,306			5,306		94,043	94,043			
100030470	Cranston	RI		12/31/2020	09/05/2023	310,676		31,934			31,934		342,610	342,610			
100030523	Middleburg	NC		12/31/2020	06/05/2023	30,171		(487)			(487)		29,685	29,685			
100030540	Independence	MO		12/31/2020	11/05/2023	69,294		(1,920)			(1,920)		67,374	67,374			
100030550	Boiling Springs	SC		12/31/2020	06/05/2023	75,812		(2,759)			(2,759)		73,053	73,053			
100030742	North Royalton	OH		12/31/2020	11/07/2023	80,969		3,570			3,570		84,539	84,528		(10)	(10)
100030827	Mint Hill	NC		12/31/2020	02/07/2023	274,897		25,958			25,958		300,855	300,855			
100030846	Los Angeles	CA		12/31/2020	02/07/2023	276,159		34,806			34,806		310,965	310,962		(3)	(3)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031142	West Palm Beach	FL		12/31/2020	06/05/2023	135,890		4,531			4,531		140,420	140,420			
100031152	Sanford	FL		12/31/2020	11/05/2023	119,026		(5,646)			(5,646)		113,380	113,380			
100031197	Sunrise	FL		12/31/2020	11/05/2023	151,871		7,237			7,237		159,109	159,109			
100031218	Long Beach	CA		03/29/2019	11/05/2023	362,719		67,127			67,127		429,846	425,256		(4,590)	(4,590)
100031223	Vallejo	CA		12/31/2020	10/05/2023	312,349		19,410			19,410		331,760	331,760			
100031245	Tulare	CA		12/31/2020	07/05/2023	111,229		3,597			3,597		114,826	114,826			
100031298	Lake Worth	FL		12/31/2020	09/05/2023	409,528		2,898			2,898		412,426	412,426			
100031370	Garnerville	NY		12/31/2020	03/05/2023	197,017		33,425			33,425		230,442	230,442			
100031431	Los Angeles	CA		12/31/2020	02/05/2023	419,690		1,352			1,352		421,042	421,042			
100031458	Altamonte Springs	FL		12/31/2020	11/05/2023	85,305		35,516			35,516		120,820	120,820			
100031470	Riverside	CA		12/31/2020	09/05/2023	175,823		11,361			11,361		187,184	187,184			
100037907	Round Rock	TX		12/31/2020	09/21/2023	38,644		(1,212)			(1,212)		37,431	37,431			
100040270	Portland	OR		12/31/2020	05/21/2023	231,670		(9,701)			(9,701)		221,968	221,968			
100041317	Kansas City	MO		12/31/2020	07/21/2023	157,741		(5,475)			(5,475)		152,266	152,266			
100041703	La Vergne	TN		12/31/2020	05/21/2023	209,568		(6,201)			(6,201)		203,367	203,367			
100042966	Pearl City	HI		12/31/2020	10/05/2023	202,534		4,699			4,699		207,233	207,233			
100042977	Bakersfield	CA		12/31/2020	09/05/2023	98,324		303			303		98,627	98,627			
100043039	Bakersfield	CA		12/31/2020	06/05/2023	89,431		8,488			8,488		97,919	97,919			
100043045	Tucson	AZ		12/31/2020	04/05/2023	82,358		5,480			5,480		87,839	87,839			
100043060	West Palm Beach	FL		12/31/2020	12/05/2023	192,548		15,382			15,382		207,930	207,930			
100043111	Yuma	AZ		12/31/2020	08/05/2023	41,205		1,650			1,650		42,855	42,855			
100043130	Salem	VA		12/31/2020	11/05/2023	127,171		2,426			2,426		129,597	129,597			
100043142	Coconut Creek	FL		12/31/2020	08/05/2023	58,083		4,391			4,391		62,474	62,474			
100043143	Reseda	CA		12/31/2020	07/05/2023	337,558		20,503			20,503		358,061	358,061			
100043148	Bodega Bay	CA		12/31/2020	01/05/2023	400,524		18,067			18,067		418,591	418,591			
100043155	Sherman Oaks	CA		12/31/2020	04/05/2023	189,261		7,502			7,502		196,763	196,763			
100043174	Pleasant Hill	CA		12/31/2020	12/05/2023	277,131		23,085			23,085		300,216	300,216			
100043177	Buena Park	CA		12/31/2020	01/05/2023	287,453		10,505			10,505		297,958	297,958			
100043195	San Antonio	TX		12/31/2020	10/05/2023	73,202		192			192		73,394	73,394			
100043214	Boise	ID		12/31/2020	10/05/2023	127,134		(5,398)			(5,398)		121,736	121,736			
100043216	Ridgefield	CT		12/31/2020	04/05/2023	151,101		(5,469)			(5,469)		145,632	145,632			
100043281	Tinley Park	IL		12/31/2020	01/05/2023	145,637		(2,880)			(2,880)		142,756	142,756			
100043287	Indianapolis	IN		12/31/2020	01/05/2023	129,495		(9,536)			(9,536)		119,959	119,959			
100043354	Johnstown	OH		12/31/2020	06/05/2023	70,492		(4,412)			(4,412)		66,080	66,080			
100043414	Oxnard	CA		12/31/2020	02/05/2023	1,078,510		21,269			21,269		1,099,779	1,099,779			
100043626	Garland	TX		12/31/2020	12/11/2023	66,928		(1,105)			(1,105)		65,823	65,819		(4)	(4)
100043639	Medina	OH		12/31/2020	09/11/2023	115,455		5,728			5,728		121,183	121,183			
100043698	Houston	TX		12/31/2020	09/11/2023	107,393		(7,444)			(7,444)		99,948	99,948			
100043762	Drexel	MO		12/31/2020	05/05/2023	56,262		(2,359)			(2,359)		53,902	53,902			
100043781	Manasquan	NJ		12/31/2020	09/05/2023	494,376		(11,695)			(11,695)		482,680	482,680			
100043798	Portland	OR		08/13/2020	09/05/2023	134,901		2,999			2,999		137,900	137,900			
100043812	Centreville	VA		12/31/2020	06/05/2023	426,126		1,816			1,816		427,941	427,941			
100043813	Cranston	RI		08/13/2020	09/05/2023	73,430		4,069			4,069		77,499	77,501		1	1
100043821	Ventura	CA		08/13/2020	12/05/2023	295,706		12,258			12,258		307,964	307,964			
100043850	Newnan	GA		12/31/2020	10/05/2023	83,941		(131)			(131)		83,811	83,811			
100043944	Pittsburgh	PA		12/31/2020	09/05/2023	67,673		(2,227)			(2,227)		65,446	65,446			
100043985	Brownsburg	IN		12/31/2020	01/05/2023	93,588		4,821			4,821		98,409	98,409			
100044002	Gretna	NE		12/31/2020	08/05/2023	166,308		(6,619)			(6,619)		159,689	159,689			
100044063	Los Angeles	CA		12/31/2020	10/05/2023	162,091		62,220			62,220		224,311	224,311			
100044069	Brick	NJ		12/31/2020	09/05/2023	208,279		2,394			2,394		210,673	210,673			
100044086	Pasadena	CA		12/31/2020	07/05/2023	247,564		(3,251)			(3,251)		244,313	244,313			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044107	Pittsburg	CA		12/31/2020	04/05/2023	209,061		(4,697)			(4,697)		204,364	204,364			
100044111	Tacoma	WA		12/31/2020	08/05/2023	112,806		(654)			(654)		112,152	112,152			
100044124	Diamond Bar	CA		12/31/2020	07/05/2023	545,977		(389)			(389)		545,588	545,588			
100044162	Riverside	CA		12/31/2020	11/05/2023	130,244		(533)			(533)		129,711	129,711			
100044164	Chula Vista	CA		12/31/2020	12/05/2023	341,753		(618)			(618)		341,135	341,135			
100044197	Fresno	CA		08/19/2020	08/05/2023	2,373		(134)			(134)		2,239	2,239			
100044258	Staten Island	NY		12/31/2020	03/05/2023	231,650		27,947			27,947		259,597	259,597			
100044318	Riviera Beach	FL		12/31/2020	07/05/2023	153,813		(1,787)			(1,787)		152,026	152,026			
100044389	Cadillac	MI		12/31/2020	06/07/2023	59,327		465			465		59,792	59,792			
100044770	Great Mills	MD		12/31/2020	08/07/2023	220,179		(5,156)			(5,156)		215,023	215,023			
100045087	Jacksonville	FL		12/31/2020	01/07/2023	102,909		2,420			2,420		105,330	105,330			
100045094	San Antonio	TX		12/31/2020	08/07/2023	141,015		(4,362)			(4,362)		136,653	136,653			
100045179	Lagrange	GA		12/31/2020	05/07/2023	105,937		(9,640)			(9,640)		96,296	96,296			
100045276	Cleveland	TX		12/31/2020	05/07/2023	70,867		(11,101)			(11,101)		59,766	58,092		(1,674)	(1,674)
100045479	Carpentersville	IL		12/31/2020	06/07/2023	113,726		573			573		114,299	114,299			
100045523	Cleveland	OH		12/31/2020	03/07/2023	36,450		1,546			1,546		37,996	37,996			
100045602	Philadelphia	PA		12/31/2020	01/07/2023	72,141		(6,740)			(6,740)		65,401	65,401			
100046011	Spring City	UT		12/31/2020	09/07/2023	195,876		(3,226)			(3,226)		192,649	192,649			
100046029	Summertown	TN		12/31/2020	06/07/2023	31,181		(2,805)			(2,805)		28,376	28,376			
100046257	El Paso	TX		12/31/2020	12/07/2023	14,609		(501)			(501)		14,108	14,108			
100046437	East Peoria	IL		11/25/2020	11/07/2023	74,881		(8,617)			(8,617)		66,264	66,264			
100047002	Des Moines	IA		12/31/2020	02/07/2023	42,935		(4,538)			(4,538)		38,397	38,397			
100047182	Hollywood	FL		12/31/2020	12/07/2023	98,898		(7,430)			(7,430)		91,469	91,469			
100047311	Tamarac	FL		12/31/2020	06/07/2023	66,634		(7,321)			(7,321)		59,313	59,313			
100047336	Detroit	MI		12/31/2020	12/07/2023	18,176		(1,817)			(1,817)		16,359	16,359			
100047396	Howell	MI		12/31/2020	06/07/2023	5,422		(91)			(91)		5,331	5,326		(5)	(5)
100047487	Old Bridge	NJ		12/31/2020	11/07/2023	94,619		(11,120)			(11,120)		83,499	83,502		3	3
100047524	Winter Haven	FL		12/31/2020	09/07/2023	204,157		2,873			2,873		207,029	207,020		(10)	(10)
100047547	Warwick	NY		12/31/2020	06/07/2023	144,457		(5,497)			(5,497)		138,960	138,960			
100047641	Portage	IN		12/31/2020	08/07/2023	131,984		(20,717)			(20,717)		111,267	111,267			
100047658	Lakeland	FL		12/31/2020	08/07/2023	120,910		(4,342)			(4,342)		116,568	116,571		4	4
100047689	Kinston	NC		12/31/2020	04/07/2023	90,210		(7,332)			(7,332)		82,878	82,878			
100047857	Elma	NY		12/31/2020	09/07/2023	160,291		(6,494)			(6,494)		153,796	153,796			
100047889	Summit Argo	IL		12/31/2020	01/07/2023	152,922		6,559			6,559		159,481	159,481			
100047951	Torrance	CA		12/31/2020	10/07/2023	21,204		(110)			(110)		21,094	21,094			
100047985	Lake Panasoffkee	FL		12/31/2020	11/07/2023	162,847		(5,832)			(5,832)		157,015	157,015			
100048223	Sacramento	CA		12/31/2020	10/07/2023	122,089		(4,724)			(4,724)		117,365	117,365			
100048231	Portland	OR		12/31/2020	06/07/2023	134,108		4,283			4,283		138,392	138,393		1	1
100048236	Miami	FL		12/31/2020	12/07/2023	113,188		(4,844)			(4,844)		108,343	108,343			
100048266	San Leandro	CA		12/31/2020	03/07/2023	173,939		(1,303)			(1,303)		172,636	172,636			
100048358	Sunbury	PA		12/31/2020	04/07/2023	37,357		(4,775)			(4,775)		32,582	32,582			
100048536	Pocono Summit	PA		12/31/2020	12/07/2023	115,578		14,438			14,438		130,016	130,016			
100048550	West Palm Beach	FL		12/31/2020	04/07/2023	59,822		(2,870)			(2,870)		56,952	56,952			
100048563	Reisterstown	MD		12/31/2020	06/07/2023	347,891		(75,249)			(75,249)		272,642	272,642			
100048738	Chicago	IL		12/31/2020	08/07/2023	79,452		(3,264)			(3,264)		76,189	76,189			
100048783	Saint Paul	MN		12/31/2020	05/07/2023	182,874		(12,307)			(12,307)		170,567	170,567			
100048994	Darien	IL		12/31/2020	01/07/2023	103,748		(2,934)			(2,934)		100,813	100,813			
100049050	Las Vegas	NV		12/31/2020	12/07/2023	190,830		(9,004)			(9,004)		181,826	181,826			
100049130	Kissimmee	FL		12/31/2020	04/07/2023	174,431		(8,474)			(8,474)		165,958	165,958			
100049254	Roanoke	VA		12/31/2020	11/07/2023	98,725		(6,295)			(6,295)		92,430	92,430		1	1
100049276	Englewood	CO		12/31/2020	03/07/2023	167,426		(11,980)			(11,980)		155,446	155,446			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049307	Severn	MD		12/31/2020	04/07/2023	205,928		36,682			36,682		242,610	242,610			
100049312	San Diego	CA		12/31/2020	10/07/2023	285,302		(16,348)			(16,348)		268,954	268,954			
100049509	Tolleson	AZ		12/31/2020	05/07/2023	160,859		(4,984)			(4,984)		155,875	155,875			
100049621	Ontario	CA		12/31/2020	06/07/2023	201,660		39,346			39,346		241,006	241,006			
100049813	Everett	WA		12/31/2020	09/07/2023	182,803		(19,443)			(19,443)		163,359	163,359			
100049972	Chesapeake Beach	MD		12/31/2020	04/07/2023	182,598		(2,539)			(2,539)		180,059	180,059			
100050338	Fort Lauderdale	FL		12/31/2020	05/07/2023	186,095		6,567			6,567		192,662	192,662			
100050346	Felton	DE		12/31/2020	02/07/2023	51,312		(513)			(513)		50,799	50,799			
100050656	East Of England	GBR		03/02/2021	04/20/2023	324,698						4,894	329,592	288,528	(41,063)		(41,063)
100050657	East Of England	GBR		03/02/2021	06/20/2023	419,421						5,674	425,096	383,533	(41,563)		(41,563)
100050658	South East	GBR		03/02/2021	02/21/2023	178,433						37,237	215,670	188,228	(27,442)		(27,442)
100050660	Greater London	GBR		03/02/2021	08/21/2023	239,767						4,544	244,311	220,768	(23,543)		(23,543)
100050661	Greater London	GBR		03/02/2021	04/20/2023	524,201						27,454	551,655	485,571	(66,084)		(66,084)
100050662	Greater London	GBR		03/02/2021	01/24/2023	103,102						65,133	168,235	152,954	(15,281)		(15,281)
100050664	Greater London	GBR		03/02/2021	04/20/2023	459,988						4,829	464,817	406,688	(58,129)		(58,129)
100050668	East Of England	GBR		03/02/2021	05/22/2023	176,786						158,450	335,236	312,872	(22,364)		(22,364)
100050671	Greater London	GBR		03/02/2021	01/24/2023	79,887						71,432	151,319	139,102	(12,217)		(12,217)
100050691	Greater London	GBR		03/02/2021	04/20/2023	481,211						188,503	669,714	609,321	(60,394)		(60,394)
100050692	Greater London	GBR		03/02/2021	05/22/2023	110,066						64,749	174,815	160,940	(13,874)		(13,874)
100050700	Greater London	GBR		03/02/2021	07/20/2023	81,136						40,462	121,599	114,302	(7,296)		(7,296)
100050713	Greater London	GBR		03/02/2021	01/24/2023	185,854						8,336	194,190	166,681	(27,510)		(27,510)
100050717	Greater London	GBR		03/02/2021	03/20/2023	1,020,254						2,874	1,023,128	881,079	(142,049)		(142,049)
100050740	North West	GBR		03/02/2021	04/20/2023	80,512						10,853	91,366	81,232	(10,133)		(10,133)
100053347	Enid	OK		03/23/2021	11/07/2023	202,270		(2,589)			(2,589)		199,680	199,680			
100053420	Rahway	NJ		03/23/2021	06/07/2023	111,695		1,476			1,476		113,171	113,171			
100053422	Mobile	AL		03/23/2021	11/07/2023	164,295		(7,782)			(7,782)		156,513	156,513			
100053548	Pearcy	AR		03/23/2021	04/07/2023	215,000		(32,786)			(32,786)		182,214	182,214			
100053565	Anchorage	AK		03/23/2021	06/07/2023	69,169		(9,145)			(9,145)		60,024	60,029		5	5
100053569	Whiting	IN		03/23/2021	08/07/2023	118,077		(7,632)			(7,632)		110,445	110,445			
100053594	Tempe	AZ		03/23/2021	09/07/2023	98,462		(3,782)			(3,782)		94,680	94,680			
100053616	New Haven	IN		03/23/2021	09/07/2023	60,383		(7,187)			(7,187)		53,196	53,196			
100053618	East Stroudsburg	PA		03/23/2021	03/07/2023	159,461		(10,535)			(10,535)		148,925	148,925			
100053668	Rapid City	SD		03/23/2021	03/07/2023	131,876		(10,339)			(10,339)		121,536	121,536			
100053688	South Easton	MA		03/23/2021	01/07/2023	396,893		(34,330)			(34,330)		362,563	362,563			
100053732	Jamestown	NC		03/23/2021	06/07/2023	208,609		(12,084)			(12,084)		196,524	196,524			
100053909	Concord	NC		03/23/2021	05/07/2023	115,930		(6,992)			(6,992)		108,938	108,938			
100053927	Bentleyville	PA		03/23/2021	11/07/2023	74,912		(13,956)			(13,956)		60,956	60,956			
100053933	Lansford	PA		03/23/2021	01/07/2023	47,985		(7,184)			(7,184)		40,801	40,801			
100053958	Galloway	NJ		03/23/2021	01/07/2023	165,421		(14,193)			(14,193)		151,228	151,228			
100053962	Selmer	TN		03/23/2021	01/07/2023	139,431		(9,279)			(9,279)		130,151	130,151			
100053963	Charlotte	NC		03/23/2021	07/07/2023	6,974		(15)			(15)		6,959	6,959			
100054108	Staten Island	NY		03/23/2021	02/07/2023	234,620		(17,668)			(17,668)		216,952	216,952			
100054112	Greensboro	NC		03/23/2021	08/07/2023	109,574		(9,451)			(9,451)		100,122	100,123		1	1
100054172	Westbury	NY		03/23/2021	02/07/2023	153,574		(10,832)			(10,832)		142,742	142,742			
100054195	Ponchatoula	LA		03/23/2021	07/07/2023	214,115		(9,122)			(9,122)		204,993	204,996		3	3
100054239	Baltimore	MD		03/23/2021	06/07/2023	10,874		681			681		11,556	11,556			
100054248	Detroit	MI		03/23/2021	07/07/2023	30,157		(3,331)			(3,331)		26,825	26,825			
100054250	Newnan	GA		03/23/2021	03/07/2023	167,203		(40,198)			(40,198)		127,005	127,005			
100054286	Allentown	PA		03/23/2021	09/07/2023	101,379		(6,038)			(6,038)		95,340	95,341		1	1
100054345	Woodstock	GA		03/23/2021	05/07/2023	329,993		(19,969)			(19,969)		310,025	310,025			
100054376	Franklin	IN		03/23/2021	11/07/2023	84,027		(508)			(508)		83,519	83,519			

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100054431	Wolcott	CT		03/23/2021	06/07/2023	253,450		(17,134)			(17,134)		236,315	236,317		2	2
100054433	Charlotte	NC		03/23/2021	12/07/2023	67,247		(5,979)			(5,979)		61,268	61,268			
100054457	Weaverville	CA		03/23/2021	11/07/2023	12,371		(29)			(29)		12,342	12,342			
100054477	Greenville	SC		03/23/2021	08/07/2023	70,834		1,360			1,360		72,194	72,194			
100054509	Manteo	NC		03/23/2021	06/07/2023	157,886		(18,036)			(18,036)		139,850	139,850			
100054519	Naples	FL		03/23/2021	08/07/2023	53,452		(653)			(653)		52,799	52,799			
100054525	Bakersfield	CA		03/23/2021	06/07/2023	235,751		(15,280)			(15,280)		220,470	220,470			
100054552	Clute	TX		03/23/2021	12/07/2023	61,409		(6,177)			(6,177)		55,233	55,233			
100054575	Poughkeepsie	NY		03/23/2021	01/07/2023	362,986		(26,756)			(26,756)		336,230	336,230			
100054580	Grass Valley	CA		03/23/2021	03/07/2023	340,764		(19,004)			(19,004)		321,760	321,760			
100054595	Detroit	MI		03/23/2021	11/07/2023	47,968		(227)			(227)		47,741	47,741			
100054621	El Paso	TX		03/23/2021	09/07/2023	128,544		(23,238)			(23,238)		105,306	105,308		2	2
100054689	Huntingdon	TN		03/23/2021	10/07/2023	33,545		(4,087)			(4,087)		29,457	29,457			
100054694	Crete	NE		03/23/2021	08/07/2023	204,993		(27,349)			(27,349)		177,644	177,644			
100054718	Melrose Park	IL		03/23/2021	09/07/2023	166,275		(11,927)			(11,927)		154,348	154,348			
100054809	Vernal	UT		03/23/2021	03/07/2023	243,670		(11,871)			(11,871)		231,799	231,799			
100054816	Kissimmee	FL		03/23/2021	11/07/2023	156,865		(326)			(326)		156,539	156,540		1	1
100054854	Cincinnati	OH		03/23/2021	06/07/2023	168,813		(28,326)			(28,326)		140,487	140,486		(1)	(1)
100054857	Aurora	CO		03/23/2021	11/07/2023	8,125		392			392		8,517	8,517			
100054898	Westchester	IL		03/23/2021	10/07/2023	9,519		(47)			(47)		9,472	9,472			
100054958	Mesa	AZ		03/23/2021	09/07/2023	38,199		(240)			(240)		37,960	37,960			
100054959	Shreveport	LA		03/23/2021	10/07/2023	96,451		(1,256)			(1,256)		95,196	91,166		(4,029)	(4,029)
100055002	Tallahassee	FL		03/23/2021	12/07/2023	4,839		(137)			(137)		4,702	4,702			
100055105	Yukon	OK		03/23/2021	09/07/2023	76,798		(6,399)			(6,399)		70,399	70,399			
100055221	Brunswick	GA		03/23/2021	09/07/2023	43,918		(8,974)			(8,974)		34,944	34,944			
100055258	Louisville	NE		03/23/2021	06/07/2023	335,208		(24,152)			(24,152)		311,056	311,056			
100055320	Surry	VA		03/23/2021	01/07/2023	835							835	835			
100055321	Corpus Christi	TX		03/23/2021	03/07/2023	902							902	902			
100055445	Bay Shore	NY		03/23/2021	08/07/2023	110,516		(4,986)			(4,986)		105,530	105,530			
100055490	District Heights	MD		03/23/2021	02/07/2023	202,742		(6,466)			(6,466)		196,276	196,276			
100055523	Huntington Beach	CA		03/23/2021	01/07/2023	371,275		(17,531)			(17,531)		353,743	353,743			
100055655	Shasta Lake	CA		03/23/2021	10/07/2023	90,813		(14,268)			(14,268)		76,545	76,549		4	4
100055802	Memphis	TN		03/23/2021	05/07/2023	53,133		(4,701)			(4,701)		48,432	48,432			
100055928	Los Angeles	CA		04/01/2021	12/09/2023	2,557,251		(22,679)			(22,679)		2,534,572	2,534,572			
100055944	Greater London	GBR		03/31/2021	02/21/2023	461,154						14,913	476,067	412,064	(64,003)		(64,003)
100055945	Greater London	GBR		03/31/2021	01/24/2023	824,743						12,503	837,246	738,027	(99,220)		(99,220)
100055948	Greater London	GBR		03/31/2021	09/20/2023	288,174						37,786	325,960	291,777	(34,183)		(34,183)
100057151	Greater London	GBR		04/30/2021	03/20/2023	403,016						4,822	407,838	357,104	(50,734)		(50,734)
100057502	Greater London	GBR		05/31/2021	09/20/2023	215,703						50,423	266,127	233,270	(32,857)		(32,857)
100057522	Los Angeles	CA		06/30/2021	12/17/2023	1,032,488		(12,986)			(12,986)		1,019,502	1,019,501			
100057636	Suisun City	CA		04/05/2022	01/17/2023	262,125		(4,335)			(4,335)		257,791	257,791			
100057648	Denver	CO		06/30/2021	12/17/2023	395,975		(6,930)			(6,930)		389,045	389,045			
100057688	Wichita	KS		06/30/2021	05/17/2023	112,756		(4,945)			(4,945)		107,811	107,811			
100057691	Waukegan	IL		06/30/2021	10/17/2023	104,452		(4,808)			(4,808)		99,644	99,644			
100057819	Olympia	WA		06/30/2021	05/17/2023	334,240		(4,331)			(4,331)		329,909	329,909			
100057826	Pittsburg	CA		04/05/2022	04/17/2023	274,537		(4,169)			(4,169)		270,368	270,368			
100057864	Tulsa	OK		06/30/2021	09/17/2023	98,381		(4,834)			(4,834)		93,546	93,546			
100057870	Pensacola	FL		04/05/2022	07/17/2023	196,020		(2,993)			(2,993)		193,027	193,027			
100057936	Tuscaloosa	AL		06/30/2021	09/17/2023	105,822		(4,480)			(4,480)		101,342	101,342			
100057938	Pace	FL		06/30/2021	06/17/2023	200,783		(7,814)			(7,814)		192,969	192,969			
100057940	Norcross	GA		06/30/2021	12/17/2023	95,087		(3,298)			(3,298)		91,789	91,725		(63)	(63)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057960	Port Angeles	WA		06/30/2021	11/17/2023	192,041		(8,642)			(8,642)		183,399	183,399			
100058003	Greenville	SC		04/05/2022	09/17/2023	112,478		(1,557)			(1,557)		110,921	110,921			
100060116	San Jose	CA		06/25/2021	11/17/2023	546,986		(16,416)			(16,416)		530,570	530,570			
100060139	Winter Garden	FL		06/25/2021	10/17/2023	231,148		(6,251)			(6,251)		224,897	224,897			
100060155	Orlando	FL		06/25/2021	07/17/2023	53,773		(1,422)			(1,422)		52,351	52,350		(1)	(1)
100060218	Charlotte	NC		06/25/2021	07/17/2023	218,264		(7,623)			(7,623)		210,641	210,641			
100060231	North Wildwood	NJ		06/25/2021	02/17/2023	102,329		(186)			(186)		102,143	102,143			
100060361	Hopewell	VA		06/01/2021	02/20/2023	89,858		397			397		90,255	90,255			
100060374	Davenport	IA		06/01/2021	04/20/2023	71,693		328			328		72,021	72,021			
100060395	Waldorf	MD		06/01/2021	06/04/2023	211,930		959			959		212,888	212,888			
100060407	Pell	AL		06/01/2021	09/20/2023	106,120		483			483		106,603	106,603			
100060423	Waseca	MN		06/01/2021	02/20/2023	55,045		251			251		55,296	55,299		3	3
100060438	Elkhorn	WI		06/01/2021	08/20/2023	126,635		573			573		127,208	127,208			
100060517	Keego Harbor	MI		06/01/2021	03/20/2023	81,620		377			377		81,997	81,997			
100060519	Fort Smith	AR		06/01/2021	06/04/2023	149,583		685			685		150,267	150,266		(1)	(1)
100060529	Irvington	AL		06/01/2021	02/20/2023	65,583		303			303		65,886	65,886			
100060536	Acworth	GA		06/01/2021	01/20/2023	119,252		545			545		119,797	119,797			
100060574	Santa Paula	CA		06/01/2021	02/20/2023	240,012		1,102			1,102		241,115	241,115			
100060710	Le Roy	IL		06/01/2021	11/20/2023	64,860		282			282		65,141	65,141			
100060744	Hot Springs	AR		06/01/2021	07/20/2023	54,109		242			242		54,351	54,351			
100060759	Omaha	NE		06/01/2021	04/20/2023	139,207		643			643		139,850	139,850			
100060770	Houston	TX		06/01/2021	11/20/2023	132,869		596			596		133,465	133,462		(3)	(3)
100060783	Cuero	TX		06/01/2021	04/20/2023	91,885		425			425		92,310	92,310			
100060800	Waseca	MN		06/01/2021	07/20/2023	50,042		226			226		50,268	50,268			
100060809	Valley	AL		06/01/2021	08/20/2023	85,882		397			397		86,279	86,279			
100060833	Port Wentworth	GA		06/01/2021	05/20/2023	138,558		598			598		139,157	139,159		3	3
100060851	Pleasant Plain	OH		06/01/2021	09/20/2023	44,050		199			199		44,249	44,247		(2)	(2)
100060902	Lake Elsinore	CA		06/01/2021	09/20/2023	207,644		918			918		208,562	208,556		(5)	(5)
100060916	Pittsburgh	PA		06/01/2021	12/20/2023	85,629		396			396		86,025	86,025			
100060923	Crete	IL		06/01/2021	04/20/2023	141,430		624			624		142,054	142,054			
100060939	Maryville	TN		06/01/2021	08/20/2023	63,171		286			286		63,458	63,458			
100060959	Clovis	CA		06/01/2021	06/04/2023	150,037		677			677		150,714	150,714			
100060963	Minneapolis	MN		06/01/2021	01/20/2023	139,361		627			627		139,989	139,989			
100060977	Troy	MI		06/01/2021	08/20/2023	228,952		1,026			1,026		229,979	229,979			
100060985	Winston Salem	NC		06/01/2021	06/04/2023	104,951		473			473		105,424	105,424			
100061026	Grove City	OH		06/01/2021	01/20/2023	127,000		564			564		127,564	127,564			
100061037	Independence	MO		06/01/2021	09/20/2023	77,860		357			357		78,216	78,216			
100061040	Chesapeake	VA		06/01/2021	09/20/2023	275,610		1,226			1,226		276,836	276,836			
100061059	Arlington	TX		06/01/2021	11/20/2023	86,628		383			383		87,011	87,011			
100061064	Ringgold	GA		06/01/2021	02/20/2023	116,550		519			519		117,069	117,060		(9)	(9)
100061122	Chester	VA		06/01/2021	06/04/2023	194,630		852			852		195,482	195,476		(6)	(6)
100061134	Trenton	GA		06/01/2021	10/20/2023	98,732		440			440		99,172	99,172			
100061138	Independence	MO		06/01/2021	04/20/2023	106,801		476			476		107,277	107,277			
100061145	Leander	TX		06/01/2021	08/20/2023	222,225		993			993		223,218	223,206		(12)	(12)
100061220	Newton	KS		06/01/2021	10/20/2023	71,216		323			323		71,539	71,539			
100061226	Northport	AL		06/01/2021	10/20/2023	169,207		777			777		169,984	169,984			
100061266	Elkton	MD		06/01/2021	10/20/2023	219,226		989			989		220,214	220,214			
100061270	Port Richey	FL		06/01/2021	05/20/2023	117,822		544			544		118,366	118,366			
100061627	Dayton	OH		07/01/2021	04/20/2023	74,180		(694)			(694)		73,486	73,486			
100061669	Louisville	KY		07/01/2021	11/20/2023	72,587		(49)			(49)		72,538	72,538			
100061723	Vicksburg	MS		07/01/2021	06/04/2023	69,948		(1,033)			(1,033)		68,915	68,915			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061757	Charlotte	NC		07/01/2021	05/20/2023	148,604		(3,435)			(3,435)		145,170	145,170			
100061766	Thomasville	NC		07/01/2021	10/20/2023	119,071		(1,066)			(1,066)		118,005	118,005			
100061785	Salt Springs	FL		07/01/2021	06/04/2023	206,766		(4,601)			(4,601)		202,165	202,165			
100061804	Lewisburg	WV		07/01/2021	11/20/2023	90,399		1,149			1,149		91,548	91,548			
100061816	Avon	IN		07/01/2021	06/04/2023	181,858		(2,602)			(2,602)		179,256	179,256			
100061854	Crown Point	IN		07/01/2021	10/20/2023	173,727		(2,142)			(2,142)		171,585	171,585			
100061862	Theodore	AL		07/01/2021	01/20/2023	137,089		(2,300)			(2,300)		134,788	134,788			
100061867	Knox	IN		07/01/2021	04/20/2023	115,193		(1,583)			(1,583)		113,610	113,610			
100061895	Swink	CO		07/01/2021	08/20/2023	110,718		(1,387)			(1,387)		109,331	109,331			
100061941	Jacksonville	FL		07/01/2021	02/20/2023	302,959		(5,465)			(5,465)		297,494	297,494			
100061959	Slidell	LA		07/01/2021	05/15/2023	100,731		(2,635)			(2,635)		98,096	98,092		(4)	(4)
100061999	Ladson	SC		07/01/2021	09/20/2023	144,401		(2,360)			(2,360)		142,041	142,041			
100062035	Mobile	AL		07/01/2021	09/20/2023	171,679		(610)			(610)		171,069	171,058		(11)	(11)
100062058	Memphis	TN		07/01/2021	10/20/2023	180,795		(2,800)			(2,800)		177,995	177,995			
100062094	Topeka	KS		07/01/2021	04/20/2023	123,212		(1,809)			(1,809)		121,403	121,403			
100062111	Stevens	PA		07/01/2021	01/20/2023	143,319		211			211		143,531	143,531			
100062148	Evansville	IN		07/01/2021	09/20/2023	81,175		(1,307)			(1,307)		79,868	79,868			
100062189	Stockbridge	GA		07/01/2021	10/20/2023	308,526		(3,929)			(3,929)		304,597	304,597			
100062221	North Hartland	VT		07/01/2021	10/20/2023	169,336		(723)			(723)		168,613	168,619		6	6
100062232	Atlanta	GA		07/01/2021	04/20/2023	130,397		(249)			(249)		130,147	130,147			
100062252	York	PA		07/01/2021	12/20/2023	48,908		(273)			(273)		48,635	48,635			
100062263	Deatsville	AL		07/01/2021	05/20/2023	190,540		(3,496)			(3,496)		187,044	187,031		(13)	(13)
100062277	Marshall	IL		07/01/2021	01/20/2023	16,445		(88)			(88)		16,356	16,356			
100062300	Spring Creek	NV		07/01/2021	01/20/2023	27,251		(457)			(457)		26,794	26,794			
100062304	Worcester	MA		07/01/2021	02/20/2023	206,451		(1,525)			(1,525)		204,926	204,926			
100062333	Paducah	KY		07/01/2021	07/20/2023	191,782		(2,416)			(2,416)		189,366	189,366			
100062435	Midland	NC		07/01/2021	06/04/2023	157,179		(2,956)			(2,956)		154,223	154,223			
100062451	Virginia Beach	VA		07/01/2021	01/20/2023	135,512		(837)			(837)		134,676	134,676			
100062518	Columbus	GA		07/01/2021	03/20/2023	87,501		(354)			(354)		87,148	87,156		8	8
100062534	Fairborn	OH		07/01/2021	09/20/2023	100,271		(1,133)			(1,133)		99,138	99,138			
100062537	Shakopee	MN		07/01/2021	05/20/2023	188,864		(1,568)			(1,568)		187,297	187,297			
100062540	Wichita	KS		07/01/2021	05/20/2023	252		(2)			(2)		250	250			
100062559	Powder Springs	GA		07/01/2021	10/20/2023	156,041		368			368		156,409	156,409			
100062572	Clinton	MD		07/01/2021	11/20/2023	141,667		(1,604)			(1,604)		140,063	140,054		(10)	(10)
100062601	Woodbridge	VA		07/01/2021	12/20/2023	220,274		(3,544)			(3,544)		216,730	216,730			
100062616	Edenton	NC		07/01/2021	06/04/2023	138,341		(2,716)			(2,716)		135,625	135,635		10	10
100062617	Mandeville	LA		07/01/2021	09/20/2023	88,070		(650)			(650)		87,420	87,420			
100062623	Merrillville	IN		07/01/2021	07/20/2023	97,042		(1,446)			(1,446)		95,596	95,603		7	7
100062631	Jupiter	FL		07/01/2021	01/20/2023	247,430		(2,565)			(2,565)		244,865	244,865			
100062638	Ridgeland	SC		07/01/2021	09/20/2023	161,930		(2,285)			(2,285)		159,645	159,645			
100062653	Tucson	AZ		07/01/2021	07/20/2023	114,027		(1,503)			(1,503)		112,524	112,524			
100062680	Opp	AL		07/01/2021	02/20/2023	56,342		659			659		57,002	57,002			
100062740	Orange	MA		07/01/2021	05/15/2023	70,235		(665)			(665)		69,570	69,567		(3)	(3)
100062752	Forney	TX		07/01/2021	08/20/2023	213,012		(2,832)			(2,832)		210,180	210,167		(13)	(13)
100062791	Ramona	CA		07/01/2021	01/20/2023	279,283		(2,299)			(2,299)		276,984	276,984			
100062792	Millville	NJ		07/01/2021	08/20/2023	94,083		(540)			(540)		93,543	93,543			
100062795	Saint Louis	MO		07/01/2021	01/20/2023	59,929		(218)			(218)		59,712	59,712			
100062812	Ruther Glen	VA		07/01/2021	05/20/2023	218,297		(5,031)			(5,031)		213,266	213,268		2	2
100062855	Saco	ME		07/01/2021	07/20/2023	125,701		420			420		126,121	126,122		1	1
100062896	Smithville	GA		07/01/2021	04/20/2023	78,059		(670)			(670)		77,389	77,389			
100062903	Sumter	SC		07/01/2021	08/20/2023	67,483		(824)			(824)		66,658	66,662		4	4

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062909	Fayetteville	NC		07/01/2021	03/20/2023	139,932		(659)			(659)		139,273	139,273			
100062938	Cohutta	GA		07/01/2021	07/20/2023	68,541		(521)			(521)		68,020	68,017		(3)	(3)
100062939	Hoover	AL		07/01/2021	04/20/2023	170,943		(2,100)			(2,100)		168,842	168,842			
100062987	Knoxville	TN		07/01/2021	07/20/2023	145,319		(1,603)			(1,603)		143,717	143,717			
100063023	Marion	IN		07/01/2021	01/20/2023	70,833		(440)			(440)		70,392	70,392			
100063026	Columbus	GA		07/01/2021	06/04/2023	77,867		(1,448)			(1,448)		76,420	76,420			
100063035	Gretna	LA		07/01/2021	04/20/2023	114,918		(1,617)			(1,617)		113,301	113,301			
100063038	Albany	GA		07/01/2021	02/20/2023	104,768		(917)			(917)		103,851	103,851			
100063042	Sodus	NY		07/01/2021	04/20/2023	46,389		817			817		47,206	47,206			
100063057	Middletown	DE		07/01/2021	07/20/2023	352,016		(3,226)			(3,226)		348,790	348,790			
100063061	Rainsville	AL		07/01/2021	05/20/2023	78,981		280			280		79,262	79,262			
100063140	Houston	TX		07/01/2021	06/04/2023	164,562		(567)			(567)		163,995	163,995			
100063213	Northport	AL		07/01/2021	10/20/2023	114,952		(1,367)			(1,367)		113,585	113,585			
100063239	Portland	TN		07/01/2021	10/20/2023	162,011		(2,930)			(2,930)		159,082	159,082			
100063263	Marietta	OK		07/01/2021	09/20/2023	119,447		(1,599)			(1,599)		117,848	117,848			
100063326	Lawton	OK		07/01/2021	03/20/2023	33,436		(488)			(488)		32,948	32,948			
100063357	Greece	NY		07/01/2021	01/20/2023	86,191		947			947		87,137	87,137			
100063373	Sw Wells	MN		07/01/2021	02/20/2023	108,291		(1,504)			(1,504)		106,787	106,788		1	1
100063442	White Bear Lake	MN		07/01/2021	04/20/2023	137,823		(2,244)			(2,244)		135,579	135,579			
100063503	Riverdale	GA		07/01/2021	06/04/2023	126,207		(985)			(985)		125,223	125,223			
100063641	Columbia	KY		07/01/2021	01/20/2023	90,724		357			357		91,081	91,081			
100063652	Springfield	MA		07/01/2021	09/20/2023	146,017		(1,362)			(1,362)		144,655	144,655			
100063683	Temple	GA		07/01/2021	07/20/2023	133,788		(1,505)			(1,505)		132,282	132,282			
100063749	Cecilia	KY		07/01/2021	08/20/2023	144,248		(655)			(655)		143,594	143,594			
100063826	Lehigh Acres	FL		07/01/2021	04/20/2023	139,904		1,289			1,289		141,194	141,194			
100063856	Holiday	FL		07/01/2021	05/20/2023	138,638		2,255			2,255		140,893	140,893			
100063863	Groveland	FL		07/01/2021	11/20/2023	191,537		(485)			(485)		191,052	191,052			
100063920	Eunice	LA		07/01/2021	07/20/2023	189,358		(1,502)			(1,502)		187,856	187,856			
100063970	Union	NJ		07/01/2021	01/20/2023	241,444		3,541			3,541		244,985	244,985			
100064037	Lakewood	NJ		07/01/2021	04/20/2023	100,532		3,814			3,814		104,346	104,346			
100064066	Watertown	CT		07/01/2021	04/20/2023	188,368		9,378			9,378		197,746	197,746			
100064116	Morris	IL		07/01/2021	04/20/2023	97,114		3,030			3,030		100,144	100,144			
100064178	Harrison	OH		07/01/2021	04/20/2023	97,784		3,881			3,881		101,665	101,665			
100064180	North Port	FL		07/01/2021	10/20/2023	171,970		8,791			8,791		180,761	180,761			
100064183	Tobyhanna	PA		07/01/2021	09/20/2023	137,303		6,245			6,245		143,548	143,548			
100064187	Plainfield	IN		07/01/2021	05/20/2023	136,295		5,030			5,030		141,324	141,324			
100064192	Pennsville	NJ		07/01/2021	04/20/2023	113,808		4,879			4,879		118,686	118,686			
100064217	Wimauma	FL		07/01/2021	02/20/2023	186,085		5,164			5,164		191,248	191,264		16	16
100064245	Valdese	NC		07/01/2021	01/20/2023	90,000		2,614			2,614		92,615	92,615			
100064250	Neptune	NJ		07/01/2021	08/20/2023	194,782		8,423			8,423		203,205	203,205			
100064305	Las Vegas	NV		07/01/2021	01/20/2023	220,748		8,413			8,413		229,161	229,161			
100064317	Maineville	OH		07/01/2021	08/20/2023	141,739		1,647			1,647		143,386	143,386			
100064327	Plainfield	NJ		07/01/2021	07/20/2023	257,289		14,195			14,195		271,485	271,485			
100064329	Perris	CA		07/01/2021	02/20/2023	267,572		6,778			6,778		274,350	274,350			
100064357	Thelma	KY		07/01/2021	08/20/2023	128,400		4,246			4,246		132,646	132,646			
100064402	Hammond	IN		07/01/2021	06/04/2023	54,101		2,182			2,182		56,283	56,283			
100064413	Covington	VA		07/01/2021	02/20/2023	54,112		2,131			2,131		56,243	56,243			
100064432	Cabot	AR		07/01/2021	10/20/2023	69,579		106			106		69,684	69,690		6	6
100064433	New Bedford	MA		07/01/2021	04/20/2023	167,697		2,569			2,569		170,266	170,266			
100064436	Selma	CA		07/01/2021	08/20/2023	78,976		2,686			2,686		81,662	81,662			
100064456	Buhler	KS		07/01/2021	02/20/2023	100,097		3,442			3,442		103,539	103,539			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064473	Jurupa Valley	CA		07/01/2021	04/20/2023	273,774		5,975			5,975		279,749	279,749			
100064481	Belvidere	IL		07/01/2021	09/20/2023	105,246		5,082			5,082		110,329	110,329			
100064492	Bella Vista	AR		07/01/2021	01/20/2023	108,293		3,016			3,016		111,309	111,309			
100064501	Garnett	KS		07/01/2021	07/20/2023	103,421		4,191			4,191		107,612	107,612			
100064504	Akron	OH		07/01/2021	03/20/2023	80,976		3,909			3,909		84,885	84,885			
100064507	Suffolk	VA		07/01/2021	04/20/2023	134,100		4,476			4,476		138,577	138,577			
100064511	Wadsworth	IL		07/01/2021	02/20/2023	119,717		6,661			6,661		126,377	126,377			
100064523	Pottstown	PA		07/01/2021	01/20/2023	114,582		4,526			4,526		119,108	119,108			
100064525	Alexander	AR		07/01/2021	11/20/2023	157,772		4,898			4,898		162,670	162,670			
100064526	Frenchburg	KY		07/01/2021	02/20/2023	90,527		4,119			4,119		94,647	94,647			
100064541	Amelia	OH		07/01/2021	05/20/2023	120,272		6,280			6,280		126,553	126,553			
100064542	Chillicothe	OH		07/01/2021	03/20/2023	115,524		4,620			4,620		120,144	120,144			
100064551	Lockport	LA		07/01/2021	02/20/2023	105,220		3,389			3,389		108,610	108,610			
100064560	Jaffrey	NH		07/01/2021	01/20/2023	28,608		1,186			1,186		29,794	29,794			
100064562	Kearney	NE		07/01/2021	04/20/2023	119,513		3,982			3,982		123,496	123,496			
100064578	Leitchfield	KY		07/01/2021	10/20/2023	132,931		6,843			6,843		139,774	139,774			
100064580	Mount Victory	OH		07/01/2021	12/20/2023	111,568		6,198			6,198		117,765	117,765			
100064595	Miami	FL		07/01/2021	09/20/2023	318,125		7,794			7,794		325,919	325,901		(18)	(18)
100064606	Pensacola	FL		07/01/2021	09/20/2023	89,982		3,284			3,284		93,266	93,266			
100064608	West Springfield	MA		07/01/2021	07/20/2023	156,484		5,826			5,826		162,310	162,310			
100064624	Jacksonville	FL		07/01/2021	04/20/2023	147,711		5,870			5,870		153,581	153,581			
100064632	Las Vegas	NV		07/01/2021	03/20/2023	196,970		5,058			5,058		202,029	202,029			
100064683	Jacksonville	FL		07/14/2021	06/17/2023	63,017		(4,121)			(4,121)		58,896	58,899		3	3
100064695	Myrtle Beach	SC		07/14/2021	03/17/2023	95,231		(5,888)			(5,888)		89,342	89,342			
100064718	Brigantine	NJ		07/14/2021	04/17/2023	83,759		(4,840)			(4,840)		78,919	78,919			
100064720	Savannah	GA		07/14/2021	07/17/2023	106,693		(5,936)			(5,936)		100,757	100,756			
100064764	Lubbock	TX		07/14/2021	02/17/2023	111,174		(5,721)			(5,721)		105,453	105,453			
100064779	Tampa	FL		07/14/2021	09/17/2023	143,791		(7,143)			(7,143)		136,648	136,648			
100064791	Jacksonville	FL		07/14/2021	05/17/2023	111,377		(5,450)			(5,450)		105,927	105,802		(125)	(125)
100064820	Sebring	FL		07/14/2021	12/17/2023	106,703		(5,020)			(5,020)		101,683	101,683			
100064822	Garfield Heights	OH		07/14/2021	10/17/2023	107,437		(5,063)			(5,063)		102,374	102,374			
100064837	Forney	TX		07/14/2021	07/17/2023	213,531		(9,688)			(9,688)		203,844	203,843			
100064876	Murrells Inlet	SC		07/14/2021	12/17/2023	167,399		(7,193)			(7,193)		160,206	160,206			
100064884	Sherman	TX		07/14/2021	04/17/2023	143,145		(6,131)			(6,131)		137,014	137,014			
100064916	South Windsor	CT		07/14/2021	05/17/2023	179,445		(7,324)			(7,324)		172,121	172,121			
100064951	Cape Coral	FL		07/14/2021	07/17/2023	212,364		(8,162)			(8,162)		204,203	204,203			
100065026	Donnelly	ID		07/14/2021	05/17/2023	202,634		(6,721)			(6,721)		195,913	195,913			
100065065	Hampton	VA		07/14/2021	01/17/2023	71,693		(2,304)			(2,304)		69,389	69,389			
100065104	Vienna	VA		07/14/2021	01/17/2023	501,031		(14,158)			(14,158)		486,873	486,873			
100065115	Mililani	HI		07/14/2021	12/17/2023	360,129		(10,176)			(10,176)		349,953	349,953			
100065116	Richmond	VA		07/14/2021	01/17/2023	164,117		(4,637)			(4,637)		159,480	159,480			
100065131	Sugarloaf	CA		07/14/2021	07/17/2023	154,548		(4,192)			(4,192)		150,357	150,357			
100065166	Alpharetta	GA		07/14/2021	08/17/2023	280,754		(6,371)			(6,371)		274,383	274,383			
100065203	Miami	FL		07/14/2021	04/17/2023	208,735		(3,749)			(3,749)		204,986	204,986			
100065234	East Haven	CT		07/14/2021	06/17/2023	131,293		(1,912)			(1,912)		129,381	129,381			
100065268	Prescott Valley	AZ		07/28/2021	10/17/2023	238,967		(9,024)			(9,024)		229,943	229,943			
100065330	Chandler	AZ		04/05/2022	06/17/2023	207,815		(2,875)			(2,875)		204,940	204,940			
100065394	Zephyrhills	FL		07/28/2021	08/17/2023	208,605		(6,079)			(6,079)		202,526	202,526			
100065414	Olympia	WA		04/05/2022	11/17/2023	215,970		(4,073)			(4,073)		211,898	211,898			
100065432	Mesa	AZ		07/28/2021	03/17/2023	413,032		(6,867)			(6,867)		406,165	406,165			
100065454	Irvine	CA		07/28/2021	03/17/2023	369,795		(7,370)			(7,370)		362,425	362,425			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065458	Pocono Lake	PA		07/28/2021	08/17/2023	292,655		(7,559)			(7,559)		285,096	285,096			
100065513	North Las Vegas	NV		07/28/2021	09/17/2023	225,638		(5,821)			(5,821)		219,817	219,817			
100065520	Fort Washington	MD		07/28/2021	06/17/2023	224,175		(6,515)			(6,515)		217,660	217,660			
100065544	Miami	FL		07/28/2021	10/17/2023	288,801		(10,111)			(10,111)		278,691	278,691			
100065642	Thurmont	MD		07/28/2021	06/17/2023	394,617		(11,491)			(11,491)		383,126	383,126			
100065643	Brownsville	TX		07/28/2021	07/17/2023	56,924		(2,238)			(2,238)		54,686	54,686			
100065677	Cedarpines Pk	CA		07/28/2021	09/17/2023	339,847		(12,812)			(12,812)		327,035	327,035			
100065703	Metairie	LA		07/28/2021	07/17/2023	146,642		(3,433)			(3,433)		143,209	143,208		(1)	(1)
100065709	Indialantic	FL		07/28/2021	12/17/2023	229,314		(8,913)			(8,913)		220,401	220,401			
100065743	San Diego	CA		07/28/2021	05/17/2023	443,050		(15,756)			(15,756)		427,294	427,294			
100065755	Selbyville	DE		07/28/2021	04/17/2023	297,369		(8,224)			(8,224)		289,144	289,144			
100065786	Long Pond	PA		07/28/2021	03/17/2023	187,220		(7,193)			(7,193)		180,026	180,026			
100065915	Amsterdam	NLD		07/30/2021	02/21/2023	142,564							142,564	126,398	(16,166)		(16,166)
100065918	Amsterdam	NLD		07/30/2021	02/21/2023	16,749						11,119	27,868	25,972	(1,896)		(1,896)
100065964	Waterbury	CT		08/02/2021	04/20/2023	50,733		(728)			(728)		50,005	50,005			
100065971	Wetumpka	AL		08/02/2021	06/04/2023	84,185		(1,788)			(1,788)		82,396	82,396			
100065983	Mainville	OH		08/02/2021	06/04/2023	92,847		(387)			(387)		92,460	92,466		6	6
100066038	Roselle	NJ		08/02/2021	12/20/2023	96,169		(4,470)			(4,470)		91,699	91,699			
100066047	Houston	TX		08/02/2021	09/20/2023	227,508		(2,606)			(2,606)		224,903	224,914		12	12
100066065	Racine	WI		08/02/2021	05/20/2023	75,254		(2,483)			(2,483)		72,770	72,770			
100066097	West Salem	WI		08/02/2021	04/20/2023	111,377		(549)			(549)		110,828	110,828			
100066132	Sioux Falls	SD		08/02/2021	08/20/2023	122,562		(277)			(277)		122,286	122,280		(6)	(6)
100066151	Tampa	FL		08/02/2021	07/20/2023	142,252		(1,076)			(1,076)		141,176	141,176			
100066152	Grand Terrace	CA		08/02/2021	03/20/2023	390,898		(4,431)			(4,431)		386,467	386,463		(3)	(3)
100066168	Theodore	AL		08/02/2021	03/20/2023	130,074		(881)			(881)		129,192	129,192			
100066198	Lexington	SC		08/02/2021	08/20/2023	97,184		(625)			(625)		96,559	96,559			
100066237	Erie	PA		08/02/2021	04/20/2023	101,477		(1,244)			(1,244)		100,233	100,233			
100066283	Cordova	TN		08/02/2021	07/20/2023	125,350		(759)			(759)		124,591	124,591			
100066359	El Dorado Springs	MO		08/02/2021	01/20/2023	153,851		(2,403)			(2,403)		151,448	151,448			
100066400	Crowley	TX		08/02/2021	09/20/2023	75,099		(1,298)			(1,298)		73,801	73,801			
100066490	Hidden Valley Lake	CA		08/02/2021	04/20/2023	252,562		(3,481)			(3,481)		249,080	249,080			
100066506	Yorkville	IL		08/02/2021	04/20/2023	200,951		508			508		201,459	201,459			
100066517	Tuscaloosa	AL		08/02/2021	05/20/2023	66,872		(593)			(593)		66,278	66,278			
100066541	Columbia City	IN		08/02/2021	02/20/2023	71,380		(1,125)			(1,125)		70,255	70,255			
100066623	Summerville	SC		08/02/2021	05/20/2023	232,477		(3,603)			(3,603)		228,874	228,874			
100066624	Jarrell	TX		08/02/2021	08/20/2023	146,769		(1,712)			(1,712)		145,057	145,057			
100066639	Cortez	CO		08/02/2021	11/20/2023	186,116		(2,721)			(2,721)		183,396	183,398		2	2
100066671	North Aurora	IL		08/02/2021	10/20/2023	153,013		(1,845)			(1,845)		151,168	151,168			
100066734	Decatur	IN		08/02/2021	03/20/2023	78,677		(1,396)			(1,396)		77,281	77,281			
100066782	Saginaw	TX		08/02/2021	01/20/2023	247,607		(688)			(688)		246,919	246,919			
100066786	Cherry Hill	NJ		08/02/2021	05/20/2023	233,792		(66)			(66)		233,726	233,719		(7)	(7)
100066829	Wales	MA		08/02/2021	09/20/2023	247,006		(125)			(125)		246,881	246,881			
100066839	Brentwood	NY		08/02/2021	01/20/2023	253,147		175			175		253,322	253,322			
100066859	Port Deposit	MD		08/02/2021	12/20/2023	205,498		(2,949)			(2,949)		202,549	202,534		(15)	(15)
100066884	Sheboygan	WI		08/02/2021	02/20/2023	121,336		704			704		122,040	122,040			
100066899	Saint Joseph	MO		08/02/2021	01/20/2023	86,441		62			62		86,504	86,504			
100066985	Corpus Christi	TX		08/02/2021	03/20/2023	118,324		2,791			2,791		121,115	121,115			
100067099	Little Egg Harbor Tw	NJ		08/02/2021	03/20/2023	202,001		4,783			4,783		206,783	206,783			
100067134	Whitewater	WI		08/02/2021	12/20/2023	214,770		6,490			6,490		221,259	221,259			
100067167	Tamarac	FL		08/02/2021	03/20/2023	85,012		2,271			2,271		87,283	87,283			
100067230	Orlando	FL		08/02/2021	12/20/2023	87,623		2,456			2,456		90,079	90,079			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067281	Willis	TX		08/02/2021	07/20/2023	103,535		2,134			2,134		105,669	105,669			
100067329	Reading	PA		08/02/2021	04/20/2023	86,053		2,489			2,489		88,542	88,542			
100067368	Houston	TX		08/02/2021	05/20/2023	262,854		6,231			6,231		269,085	269,085			
100067427	Deerfield Beach	FL		09/23/2021	07/17/2023	250,219		(9,046)			(9,046)		241,172	241,172			
100067429	Lawrenceville	GA		09/23/2021	04/17/2023	209,781		(5,102)			(5,102)		204,680	204,680			
100067431	San Bernardino	CA		09/23/2021	01/17/2023	248,352		(8,403)			(8,403)		239,949	239,949			
100067466	Saint Cloud	FL		04/05/2022	08/17/2023	112,730		(1,502)			(1,502)		111,228	111,228			
100067483	Chicago	IL		09/23/2021	05/17/2023	431,786		3,680			3,680		435,466	435,465			
100067487	Wichita Falls	TX		09/23/2021	10/17/2023	72,423		(4,885)			(4,885)		67,538	67,538			
100067497	Saint Cloud	FL		04/05/2022	08/17/2023	112,754		(1,514)			(1,514)		111,240	111,240			
100067510	Saint Cloud	FL		04/05/2022	08/17/2023	112,919		(1,665)			(1,665)		111,255	111,255			
100067577	Vineland	NJ		09/23/2021	06/17/2023	108,316		(7,230)			(7,230)		101,085	101,085			
100067579	Copperas Cove	TX		09/23/2021	04/17/2023	93,847		(5,851)			(5,851)		87,996	87,996			
100067633	Norwich	CT		09/23/2021	07/17/2023	130,601		(6,856)			(6,856)		123,745	123,745			
100067733	Destin	FL		09/23/2021	02/17/2023	244,125		(6,868)			(6,868)		237,256	237,256			
100067796	Portsmouth	VA		09/23/2021	05/17/2023	141,045		(8,647)			(8,647)		132,398	132,398			
100067799	Dallas	TX		09/23/2021	10/17/2023	265,721		(11,111)			(11,111)		254,610	254,610			
100067820	Fort Myers	FL		09/23/2021	02/17/2023	175,733		(10,405)			(10,405)		165,328	165,328			
100067897	Stamford	CT		09/23/2021	01/17/2023	448,122		(16,264)			(16,264)		431,858	431,858			
100067909	Killeen	TX		09/23/2021	03/17/2023	64,845		(4,608)			(4,608)		60,237	60,237			
100067996	Springfield	MA		09/23/2021	08/17/2023	194,468		(7,321)			(7,321)		187,147	187,147			
100068021	Frostburg	MD		09/23/2021	05/17/2023	91,760		(4,145)			(4,145)		87,615	87,615			
100068025	La Habra	CA		09/23/2021	10/17/2023	274,344		(6,240)			(6,240)		268,104	268,104			
100068078	Santa Clara	CA		09/23/2021	11/17/2023	428,742		6,055			6,055		434,797	434,797			
100068089	Baltimore	MD		09/23/2021	10/17/2023	75,010		(1,523)			(1,523)		73,487	73,487			
100068679	Amsterdam	NLD		08/30/2021	03/20/2023	143,848						1,840	145,688	131,252	(14,436)		(14,436)
100068685	Amsterdam	NLD		08/30/2021	02/21/2023	5,328						14,710	20,038	19,466	(571)		(571)
100068694	Amsterdam	NLD		08/30/2021	02/21/2023	5,328							5,328	4,757	(571)		(571)
100068697	Amsterdam	NLD		08/30/2021	02/21/2023	179,810						(3,238)	176,572	157,256	(19,316)		(19,316)
100068715	Manchester	GBR		08/30/2021	07/20/2023	102,414						18,027	120,441	112,912	(7,529)		(7,529)
100068716	Barnsley	GBR		08/30/2021	08/21/2023	41,038						7,512	48,550	45,174	(3,376)		(3,376)
100068858	Laurelton	NY		09/01/2021	05/20/2023	356,158		(967)			(967)		355,191	355,191			
100068930	Albuquerque	NM		09/01/2021	12/20/2023	158,781		(1,920)			(1,920)		156,861	156,861			
100069040	Mc Kinney	TX		09/01/2021	03/20/2023	196,609		(2,086)			(2,086)		194,523	194,523			
100069125	Greeley	CO		09/01/2021	03/20/2023	160,318		(366)			(366)		159,952	159,952			
100069224	Homer	NY		09/01/2021	11/20/2023	60,505		(2)			(2)		60,503	60,503			
100069540	Roselle	NJ		09/01/2021	12/20/2023	292,317		(2,903)			(2,903)		289,414	289,425		11	11
100069554	Magnolia	NJ		09/01/2021	05/20/2023	112,606		145			145		112,751	112,751			
100069573	Export	PA		09/01/2021	11/20/2023	228,952		1,581			1,581		230,533	230,533			
100069797	Davie	FL		09/01/2021	03/20/2023	135,481		2,225			2,225		137,705	137,707		2	2
100069877	Tacoma	WA		09/01/2021	02/20/2023	109,963		2,208			2,208		112,171	112,171			
100070058	Chicago	IL		09/01/2021	07/20/2023	55,736		2,633			2,633		58,369	58,369			
100070193	Park	KS		09/01/2021	08/20/2023	65,416		3,130			3,130		68,546	68,546			
100070248	Amsterdam	NLD		08/31/2021	12/20/2023	115,592						4,847	120,439	111,009	(9,429)		(9,429)
100070353	Amsterdam	NLD		08/31/2021	08/21/2023	107,886						(113)	107,773	98,606	(9,166)		(9,166)
100070369	North East	GBR		08/31/2021	09/20/2023	35,176						115,790	150,966	146,879	(4,087)		(4,087)
100070370	North West	GBR		08/31/2021	10/20/2023	101,017						13,128	114,145	100,896	(13,249)		(13,249)
100070371	North West	GBR		08/31/2021	12/20/2023	95,605						16,011	111,617	102,777	(8,840)		(8,840)
100070372	North West	GBR		08/31/2021	09/20/2023	54,708						5,046	59,753	53,416	(6,337)		(6,337)
100070373	South Wales	GBR		08/31/2021	09/20/2023	44,938						17,094	62,032	56,827	(5,206)		(5,206)
100070435	Clearwater	FL		09/23/2021	01/17/2023	317,871		(9,404)			(9,404)		308,466	308,466			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070450	Ewing	NJ		09/23/2021	09/17/2023	215,251		(9,307)			(9,307)		205,945	205,945			
100070485	Las Cruces	NM		09/23/2021	10/17/2023	119,942		(6,889)			(6,889)		113,053	113,053			
100070488	Clovis	NM		09/23/2021	11/17/2023	65,966		(4,210)			(4,210)		61,757	61,757			
100070518	South Pittsburg	TN		09/23/2021	06/17/2023	16,820		(438)			(438)		16,382	16,382			
100070520	Roswell	GA		04/05/2022	08/17/2023	220,684		(3,614)			(3,614)		217,070	217,070			
100070612	Milwaukee	WI		10/01/2021	07/20/2023	83,380		30			30		83,410	83,410			
100070714	Park Rapids	MN		10/01/2021	08/20/2023	31,893		(187)			(187)		31,706	31,706			
100070719	Fort Worth	TX		10/01/2021	12/20/2023	168,293		(1,865)			(1,865)		166,428	166,428			
100070725	Lithonia	GA		10/01/2021	09/20/2023	133,292		(885)			(885)		132,408	132,408			
100070758	Cornelia	GA		10/01/2021	09/20/2023	232,520		(274)			(274)		232,246	232,246			
100070960	North Beach	MD		10/01/2021	11/20/2023	204,560		(1,849)			(1,849)		202,712	202,712			
100070978	Pinellas Park	FL		10/01/2021	07/20/2023	161,370		(301)			(301)		161,070	161,070			
100070995	Edmond	OK		10/01/2021	06/04/2023	169,064		(1,751)			(1,751)		167,313	167,313			
100071015	Cadiz	OH		10/01/2021	04/20/2023	12,423		(96)			(96)		12,327	12,327			
100071109	Miami	FL		10/01/2021	09/20/2023	268,828		(382)			(382)		268,447	268,447			
100071141	Gulfport	MS		10/01/2021	06/04/2023	19,202		(196)			(196)		19,006	19,006			
100071173	Miramar	FL		10/01/2021	06/04/2023	362,137		982			982		363,118	363,131		13	13
100071193	Lowell	MA		10/01/2021	02/20/2023	131,596		1,544			1,544		133,140	133,140			
100071220	Simpsonville	SC		10/01/2021	11/20/2023	146,123		(28)			(28)		146,095	146,105		10	10
100071350	Leeds	AL		10/01/2021	07/20/2023	77,347		1,278			1,278		78,625	78,625			
100071363	Easton	PA		10/01/2021	04/20/2023	99,714		(872)			(872)		98,842	98,842			
100071364	West Seneca	NY		10/01/2021	10/20/2023	112,243		(832)			(832)		111,411	111,411			
100071415	North West	GBR		09/30/2021	09/20/2023	157,298						4,616	161,914	147,195	(14,719)		(14,719)
100071416	West Midlands	GBR		09/30/2021	10/20/2023	94,703						3,776	98,479	88,210	(10,270)		(10,270)
100071420	London	GBR		09/30/2021	11/20/2023	46,510						74,728	121,238	117,530	(3,708)		(3,708)
100071439	Utrecht	NLD		09/30/2021	02/21/2023	55,314						23,394	78,708	73,885	(4,823)		(4,823)
100071440	Utrecht	NLD		09/30/2021	02/21/2023	77,618						16,603	94,221	87,441	(6,780)		(6,780)
100071597	Brandon	FL		10/14/2021	04/17/2023	260,581		(6,846)			(6,846)		253,735	253,735			
100071601	Cleveland	GA		10/14/2021	09/17/2023	210,415		(6,825)			(6,825)		203,590	203,590			
100071728	Glendora	NJ		10/14/2021	09/17/2023	128,059		(7,359)			(7,359)		120,700	120,700			
100071755	Harrisburg	PA		10/14/2021	11/17/2023	102,933		(4,700)			(4,700)		98,232	98,232			
100071767	New Port Richey	FL		10/14/2021	09/17/2023	117,905		(6,660)			(6,660)		111,244	111,244			
100071794	Silver Spring	MD		10/14/2021	08/17/2023	210,053		(6,733)			(6,733)		203,320	203,320			
100071800	Lawrenceville	GA		10/14/2021	05/17/2023	203,957		(8,064)			(8,064)		195,893	195,893			
100071816	Saint Cloud	FL		10/14/2021	08/17/2023	119,444		(6,350)			(6,350)		113,095	113,094			
100071821	Stuart	FL		10/14/2021	09/17/2023	133,865		(6,826)			(6,826)		127,040	127,039			
100071823	Jacksonville	NC		10/14/2021	01/17/2023	94,716		(4,622)			(4,622)		90,094	90,094			
100071863	Fort Myers	FL		10/14/2021	05/17/2023	153,566		(7,566)			(7,566)		146,001	146,001			
100071881	Tarzana	CA		11/05/2021	07/09/2023	1,410,629		(38,227)			(38,227)		1,372,402	1,372,402			
100071889	Riverside	CA		11/19/2021	12/09/2023	553,078		(23,917)			(23,917)		529,161	529,161			
100071893	Titusville	FL		11/19/2021	06/09/2023	352,097		(17,343)			(17,343)		334,754	334,754			
100071910	Palm Desert	CA		11/19/2021	10/09/2023	350,573		(28,073)			(28,073)		322,500	322,500			
100071992	Lake Forest	CA		10/29/2021	07/09/2023	871,803		(60,042)			(60,042)		811,760	811,760			
100072006	Saint George	UT		10/29/2021	06/09/2023	284,165		(21,744)			(21,744)		262,420	262,420			
100072007	Mill Valley	CA		10/29/2021	06/09/2023	813,454		(13,381)			(13,381)		800,073	800,066		(7)	(7)
100073028	Fayetteville	NC		11/01/2021	05/20/2023	69,864		(210)			(210)		69,654	69,654			
100073440	Lake Wales	FL		11/01/2021	11/20/2023	97,309		(249)			(249)		97,060	97,060			
100073524	Baltimore	MD		11/01/2021	09/20/2023	242,315		7,736			7,736		250,050	250,050			
100073575	Amsterdam	NLD		10/26/2021	12/20/2023	195,864						1,812	197,677	185,295	(12,382)		(12,382)
100073592	Amsterdam	NLD		10/26/2021	08/21/2023	10,902						(1,714)	9,188	8,469	(719)		(719)
100074159	Marco Island	FL		12/09/2021	09/09/2023	573,019		(32,299)			(32,299)		540,720	540,720			

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100074331	Indio	CA		12/09/2021	04/09/2023	531,297		(18,499)			(18,499)		512,798	512,798			
100074366	Calabasas	CA		11/19/2021	09/09/2023	2,833,517		(74,517)			(74,517)		2,759,000	2,759,000			
100074372	Utrecht	NLD		11/16/2021	01/25/2023	190,085						652	190,737	179,303	(11,433)		(11,433)
100074373	Utrecht	NLD		11/16/2021	01/25/2023	23,675						15,210	38,885	37,461	(1,424)		(1,424)
100074384	Lelystad	NLD		11/16/2021	08/21/2023	11,298						314	11,612	10,921	(691)		(691)
100074386	Lelystad	NLD		11/16/2021	05/22/2023	10,770							10,770	10,028	(743)		(743)
100074405	Parrish	FL		12/02/2021	05/09/2023	484,460		(14,251)			(14,251)		470,209	470,209			
100074406	Pompano Beach	FL		12/02/2021	11/09/2023	188,371		(12,122)			(12,122)		176,249	176,249			
100074416	Los Angeles	CA		12/02/2021	10/09/2023	1,093,668		(59,196)			(59,196)		1,034,472	1,034,472			
100074417	Hewitt	NJ		12/02/2021	08/09/2023	305,736		(20,773)			(20,773)		284,963	284,963			
100074449	Houston	TX		12/02/2021	12/09/2023	434,682		(23,881)			(23,881)		410,802	410,802			
100074476	Reno	NV		12/14/2021	05/09/2023	387,515		(13,378)			(13,378)		374,136	374,136			
100074488	Newport Beach	CA		12/14/2021	05/09/2023	1,720,241		(80,241)			(80,241)		1,640,000	1,640,000			
100074534	Oklahoma City	OK		12/01/2021	03/20/2023	33,615		(1,288)			(1,288)		32,327	32,327			
100074577	Blairsville	PA		12/01/2021	06/04/2023	42,329		(1,353)			(1,353)		40,976	40,976			
100074600	Mission	TX		12/01/2021	04/20/2023	65,876		(1,721)			(1,721)		64,155	64,155			
100074608	Rohnert Park	CA		12/01/2021	03/20/2023	414,585		(10,148)			(10,148)		404,437	404,437			
100074697	Anchorage	AK		12/01/2021	01/20/2023	159,507		(5,655)			(5,655)		153,851	153,851			
100074705	Perry	GA		12/01/2021	06/04/2023	104,040		(3,320)			(3,320)		100,720	100,720			
100074794	Rolla	MO		12/01/2021	01/20/2023	61,567		(373)			(373)		61,194	61,194			
100074920	Port St Lucie	FL		12/01/2021	04/20/2023	201,909		(1,293)			(1,293)		200,616	200,616			
100074998	Cincinnati	OH		12/01/2021	06/04/2023	80,245		(2,928)			(2,928)		77,318	77,318			
100075046	Chapin	SC		12/01/2021	07/20/2023	203,464		(4,411)			(4,411)		199,053	199,053			
100075115	Harvey	LA		12/01/2021	05/20/2023	301,670		(4,982)			(4,982)		296,688	296,688			
100075126	Kennesaw	GA		12/01/2021	10/20/2023	152,290		(2,241)			(2,241)		150,050	150,050			
100075150	Saint Joseph	MO		12/01/2021	02/20/2023	87,407		(799)			(799)		86,608	86,608			
100075199	Indian Trail	NC		12/01/2021	03/20/2023	303,956		(3,208)			(3,208)		300,748	300,748			
100075255	Louisville	KY		12/01/2021	08/20/2023	55,982		(511)			(511)		55,471	55,471			
100075282	Bushkill	PA		12/01/2021	07/20/2023	99,777		(292)			(292)		99,485	99,485			
100075329	Clarksville	TN		12/01/2021	10/20/2023	124,562		(2,288)			(2,288)		122,274	122,274			
100075332	Hammond	LA		12/01/2021	08/20/2023	193,628		(1,932)			(1,932)		191,696	191,696			
100075348	Grayson	GA		12/01/2021	12/20/2023	117,833		(2,860)			(2,860)		114,973	114,973			
100075373	Celina	TX		12/01/2021	01/20/2023	275,307		(5,670)			(5,670)		269,637	269,630		(7)	(7)
100075385	Canon City	CO		12/01/2021	06/04/2023	143,892		(1,783)			(1,783)		142,109	142,106		(3)	(3)
100075437	Carthage	TN		12/01/2021	03/20/2023	124,350		(1,813)			(1,813)		122,538	122,531		(6)	(6)
100075507	Wimauma	FL		12/01/2021	04/20/2023	136,416		(4,343)			(4,343)		132,073	132,073			
100075537	Pensacola	FL		12/01/2021	04/20/2023	85,832		(1,747)			(1,747)		84,084	84,084			
100075557	Calhoun	GA		12/01/2021	03/20/2023	120,789		(2,197)			(2,197)		118,592	118,592			
100075764	Littlestown	PA		12/01/2021	04/20/2023	174,353		(1,330)			(1,330)		173,023	173,023			
100075819	Harrellsville	NC		12/01/2021	05/20/2023	7,085		(62)			(62)		7,023	7,023			
100075823	Roselle	NJ		12/01/2021	12/20/2023	309,616		(309)			(309)		309,307	309,307			
100075836	London	GBR		11/24/2021	07/20/2023	145,113						5,330	150,443	144,751	(5,692)		(5,692)
100075838	London	GBR		11/24/2021	04/20/2023	47,606						57,390	104,996	101,484	(3,511)		(3,511)
100075839	London	GBR		11/24/2021	11/20/2023	46,901						13,867	60,768	57,595	(3,174)		(3,174)
100075840	London	GBR		11/24/2021	12/20/2023	81,105						6,376	87,481	82,779	(4,702)		(4,702)
100075843	London	GBR		11/24/2021	12/20/2023	36,739						81,405	118,144	116,010	(2,134)		(2,134)
100075919	Minneapolis	MN		01/07/2022	10/17/2023	244,900		(8,060)			(8,060)		236,840	236,840			
100075923	Las Vegas	NV		01/07/2022	11/17/2023	349,690		(10,012)			(10,012)		339,678	339,678			
100075929	Las Vegas	NV		01/07/2022	11/17/2023	349,690		(10,012)			(10,012)		339,678	339,678			
100075932	Pleasant Grove	UT		01/07/2022	10/17/2023	205,041		(6,297)			(6,297)		198,744	198,744			
100075948	Clarksville	TN		01/07/2022	10/17/2023	168,942		(3,900)			(3,900)		165,041	165,041			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075949	Nashville	TN		01/07/2022	06/17/2023	169,187		(3,954)			(3,954)		165,233	165,233			
100075956	North Las Vegas	NV		01/07/2022	05/17/2023	144,117		(4,861)			(4,861)		139,256	139,256			
100075964	Calexico	CA		01/07/2022	09/17/2023	195,777		(6,674)			(6,674)		189,103	189,103			
100075976	Manitou Springs	CO		01/07/2022	10/17/2023	328,365		(10,038)			(10,038)		318,327	318,327			
100075981	Blue Ridge	GA		01/07/2022	01/17/2023	312,664		(11,098)			(11,098)		301,566	301,566			
100075984	Phoenix	AZ		01/07/2022	02/17/2023	274,258		(10,785)			(10,785)		263,473	263,473			
100076008	Pequot Lakes	MN		01/07/2022	01/17/2023	414,713		(12,678)			(12,678)		402,035	402,035			
100076081	Louisville	KY		01/07/2022	11/17/2023	81,227		(2,666)			(2,666)		78,560	78,560			
100076086	Phoenix	AZ		01/07/2022	01/17/2023	219,640		(7,667)			(7,667)		211,973	211,973			
100076096	Kansas City	MO		01/07/2022	12/17/2023	270,841		(5,700)			(5,700)		265,141	265,141			
100076174	Baltimore	MD		01/07/2022	07/17/2023	174,323		(4,938)			(4,938)		169,385	169,380		(5)	(5)
100076187	Columbia	SC		01/07/2022	07/17/2023	165,953		(6,616)			(6,616)		159,337	159,337			
100076249	Walhalla	SC		01/07/2022	09/17/2023	183,835		(4,166)			(4,166)		179,669	179,669			
100076290	Mooresville	NC		01/07/2022	12/17/2023	210,907		(6,882)			(6,882)		204,025	204,025			
100076316	Riviera Beach	FL		01/07/2022	11/17/2023	190,604		(2,375)			(2,375)		188,229	188,229			
100076349	Santa Fe	TX		01/07/2022	02/17/2023	385,314		(11,049)			(11,049)		374,266	374,266			
100076363	Delray Beach	FL		12/23/2021	04/09/2023	133,853		(12,699)			(12,699)		121,154	121,154			
100076373	Delray Beach	FL		12/23/2021	12/09/2023	164,882		(26,252)			(26,252)		138,629	138,629			
100076385	Aventura	FL		12/23/2021	09/09/2023	786,964		(13,281)			(13,281)		773,683	773,683			
100076398	Bradenton Beach	FL		12/23/2021	04/09/2023	1,156,967		(50,938)			(50,938)		1,106,029	1,106,029			
100076437	Davenport	FL		12/23/2021	09/09/2023	587,530		(18,076)			(18,076)		569,454	569,454			
100076451	Philadelphia	PA		12/23/2021	04/09/2023	173,035		(17,949)			(17,949)		155,086	155,086			
100076459	Winter Garden	FL		12/21/2021	11/09/2023	277,185		(16,346)			(16,346)		260,839	260,836		(3)	(3)
100076475	Missouri City	TX		12/21/2021	12/09/2023	321,130		(21,268)			(21,268)		299,862	299,857		(5)	(5)
100076495	Salt Lake City	UT		12/21/2021	06/09/2023	262,335		(9,069)			(9,069)		253,265	253,265			
100076560	Dublin	CA		12/30/2021	12/09/2023	220,621		(5,034)			(5,034)		215,587	215,587			
100076669	Fairfield	CA		12/30/2021	08/09/2023	848,695		(51,695)			(51,695)		797,000	797,000			
100076785	Palm Desert	CA		12/27/2021	07/09/2023	444,562		(26,962)			(26,962)		417,600	417,600			
100076789	Media	PA		12/27/2021	06/09/2023	243,059		(9,017)			(9,017)		234,042	234,043		1	1
100076802	Jewett	TX		12/27/2021	09/09/2023	262,103		(17,027)			(17,027)		245,076	245,081		5	5
100076806	Studio City	CA		12/27/2021	12/09/2023	1,387,286		(37,286)			(37,286)		1,350,000	1,350,000			
100076810	Wilson	NC		12/27/2021	07/09/2023	228,148		(8,822)			(8,822)		219,326	219,326			
100076811	Miami	FL		12/27/2021	12/09/2023	505,533		(34,516)			(34,516)		471,017	471,015		(2)	(2)
100076818	Brooklyn	NY		12/27/2021	06/09/2023	346,820		(6,288)			(6,288)		340,532	340,532			
100076827	Horseshoe Bend	ID		12/27/2021	11/09/2023	500,684		(29,078)			(29,078)		471,605	471,605			
100076842	Davie	FL		12/27/2021	05/09/2023	126,541		(15,152)			(15,152)		111,389	111,389			
100076892	Elk Grove Village	IL		01/03/2022	04/20/2023	251,131		(4,593)			(4,593)		246,538	246,538			
100076913	Las Vegas	NV		01/03/2022	10/20/2023	194,471		(2,140)			(2,140)		192,331	192,324		(7)	(7)
100077017	West Jordan	UT		01/03/2022	04/20/2023	157,314		(2,416)			(2,416)		154,897	154,897			
100077082	Jacksonville	FL		01/03/2022	10/20/2023	149,905		(718)			(718)		149,187	149,187			
100077083	Rensselaer	NY		01/03/2022	05/20/2023	73,871		75			75		73,946	73,946			
100077086	Warren	OH		01/03/2022	06/04/2023	53,263		(1,140)			(1,140)		52,123	52,123			
100077116	Columbus	GA		01/03/2022	07/20/2023	103,169		(1,426)			(1,426)		101,743	101,747		4	4
100077202	Hemet	CA		01/03/2022	04/20/2023	344,827		(3,677)			(3,677)		341,150	341,150			
100077225	Arnold	MO		01/03/2022	07/20/2023	116,005		(1,994)			(1,994)		114,011	114,011			
100077230	Orlando	FL		01/03/2022	07/20/2023	152,234		(3,551)			(3,551)		148,684	148,689		6	6
100077282	Hinesville	GA		01/03/2022	08/20/2023	104,031		(943)			(943)		103,087	103,087			
100077396	Tucson	AZ		01/03/2022	01/20/2023	133,664		(1,254)			(1,254)		132,410	132,410			
100077403	El Dorado	KS		01/03/2022	02/20/2023	60,791		(1,025)			(1,025)		59,766	59,766			
100077450	Grantville	GA		01/03/2022	03/20/2023	112,153		(1,385)			(1,385)		110,768	110,768			
100077507	Chicago	IL		01/03/2022	12/20/2023	126,024		(1,434)			(1,434)		124,591	124,591			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077543	Cincinnati	OH		01/03/2022	08/20/2023	119,266		(2,575)			(2,575)		116,691	116,691			
100077595	Sioux City	IA		01/03/2022	05/20/2023	82,221		(2,049)			(2,049)		80,172	80,172			
100077603	Sacramento	CA		01/03/2022	04/20/2023	233,559		(3,967)			(3,967)		229,592	229,592			
100077617	Indianapolis	IN		01/03/2022	04/20/2023	104,673		(2,898)			(2,898)		101,775	101,775			
100077620	Jacksonville	FL		01/03/2022	08/20/2023	118,004		(3,419)			(3,419)		114,584	114,583		(2)	(2)
100077653	Des Moines	IA		01/03/2022	12/20/2023	96,535		(2,028)			(2,028)		94,507	94,507			
100077692	Ray City	GA		01/03/2022	03/20/2023	64,699		(1,357)			(1,357)		63,342	63,342			
100077722	Orlando	FL		01/03/2022	07/20/2023	92,283		(1,933)			(1,933)		90,349	90,349			
100077745	Bellevue	NE		01/03/2022	11/20/2023	156,602		(2,679)			(2,679)		153,924	153,924			
100077750	Allegan	MI		01/03/2022	07/20/2023	110,371		(721)			(721)		109,649	109,649			
100077852	London	GBR		12/29/2021	12/20/2023	43,654						27,710	71,364	68,278	(3,086)		(3,086)
100077856	London	GBR		12/29/2021	12/20/2023	1,384,204						28,862	1,413,067	1,315,275	(97,791)		(97,791)
100077881	Amsterdam	NLD		12/29/2021	10/20/2023	107,030						(7,023)	100,006	92,462	(7,544)		(7,544)
100077924	Amsterdam	NLD		12/29/2021	08/21/2023	5,197						11,917	17,114	16,891	(223)		(223)
100077925	Amsterdam	NLD		12/29/2021	08/21/2023	80,272						21,098	101,371	97,942	(3,429)		(3,429)
100077948	La Pine	OR		01/10/2022	01/09/2023	250,859		(17,197)			(17,197)		233,661	233,661			
100077979	Phoenix	AZ		01/06/2022	01/09/2023	670,875		(33,375)			(33,375)		637,500	637,500			
100077982	Phoenix	AZ		01/06/2022	01/09/2023	668,648		(31,148)			(31,148)		637,500	637,500			
100077995	Boiling Springs	SC		01/06/2022	02/09/2023	3,032		(28)			(28)		3,004	3,004			
100078016	Los Angeles	CA		04/05/2022	07/09/2023	1,070,765		(20,765)			(20,765)		1,050,000	1,050,000			
100078039	Tampa	FL		04/05/2022	12/09/2023	582,128		(12,128)			(12,128)		570,000	570,000			
100078042	Vero Beach	FL		01/21/2022	04/09/2023	797,412		(21,782)			(21,782)		775,630	773,800		(1,830)	(1,830)
100078044	Los Angeles	CA		01/21/2022	04/09/2023	4,937,606		(107,606)			(107,606)		4,830,000	4,830,000			
100078048	Tannersville	PA		01/21/2022	05/09/2023	303,086		(5,800)			(5,800)		297,286	296,878		(408)	(408)
100078210	Vero Beach	FL		02/10/2022	02/09/2023	837,889		(15,389)			(15,389)		822,500	822,500			
100078218	San Diego	CA		02/10/2022	07/09/2023	485,353		2,852			2,852		488,206	488,206			
100078242	Muskegon	MI		02/10/2022	03/09/2023	108,020		(9,071)			(9,071)		98,949	98,949			
100078310	Vero Beach	FL		02/10/2022	03/09/2023	155,199		(8,820)			(8,820)		146,379	146,379			
100078319	Pompano Beach	FL		02/10/2022	08/09/2023	536,831		(18,331)			(18,331)		518,500	518,500			
100078364	Big Pine Key	FL		02/10/2022	04/09/2023	1,548,861		(29,936)			(29,936)		1,518,925	1,518,925			
100078367	Saint Petersburg	FL		02/10/2022	07/09/2023	339,838		(24,361)			(24,361)		315,477	315,477			
100078447	Cicero	IN		01/25/2022	07/09/2023	308,647		(10,622)			(10,622)		298,025	298,025			
100078474	Phoenix	AZ		02/02/2022	08/09/2023	129,948		(12,015)			(12,015)		117,933	117,933			
100078520	Amsterdam	NLD		01/26/2022	11/20/2023	157,334							157,334	152,933	(4,400)		(4,400)
100078643	Pasadena	CA		02/02/2022	07/09/2023	1,335,612		(76,682)			(76,682)		1,258,929	1,258,929			
100078659	Palmdale	CA		02/02/2022	09/09/2023	626,991		(7,783)			(7,783)		619,209	619,209			
100078666	Kailua Kona	HI		02/02/2022	06/09/2023	962,556		(35,417)			(35,417)		927,139	927,139			
100078688	Plymouth	MI		02/02/2022	07/09/2023	447,691		(27,848)			(27,848)		419,843	419,843			
100078720	Indian Rocks Beach	FL		02/25/2022	03/09/2023	1,100,858		(25,873)			(25,873)		1,074,985	1,074,985			
100078723	Indian Rocks Beach	FL		02/25/2022	05/09/2023	626,245		(27,521)			(27,521)		598,724	598,724			
100078808	Minneapolis	MN		02/24/2022	07/17/2023	141,993		(187)			(187)		141,806	141,806			
100078833	Winter Garden	FL		02/24/2022	06/17/2023	231,064		(1,756)			(1,756)		229,308	229,308			
100078893	Palm Harbor	FL		02/24/2022	03/17/2023	127,730		4			4		127,734	127,734			
100078917	Denver	CO		02/24/2022	06/17/2023	640,356		(2,357)			(2,357)		637,999	637,999			
100078953	Newport News	VA		02/24/2022	05/17/2023	179,518		(2,454)			(2,454)		177,065	177,065			
100078967	Florissant	MO		02/24/2022	07/17/2023	88,930		(874)			(874)		88,056	88,056			
100078985	Rapid City	SD		02/24/2022	06/17/2023	114,515		(899)			(899)		113,616	113,616			
100079049	Fenton	MO		02/24/2022	01/17/2023	136,684		(2,394)			(2,394)		134,290	134,290			
100079052	Reedsport	OR		02/24/2022	08/17/2023	199,985		(2,501)			(2,501)		197,485	197,485			
100079054	Philadelphia	PA		02/24/2022	01/17/2023	75,667		(173)			(173)		75,495	75,495			
100079064	Phoenix	AZ		02/24/2022	09/17/2023	127,439		(2,382)			(2,382)		125,056	125,056			

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100079083	Middle River	MD		02/24/2022	09/17/2023	136,794		(463)			(463)		136,331	136,331			
100079104	Gulf Shores	AL		02/24/2022	09/17/2023	233,134		(6,058)			(6,058)		227,076	227,076			
100079117	N Las Vegas	NV		02/24/2022	08/17/2023	299,812		(3,026)			(3,026)		296,786	296,786			
100079124	Denton	MD		02/24/2022	11/17/2023	122,990		(2,910)			(2,910)		120,079	120,079			
100079137	West Palm Beach	FL		02/24/2022	09/17/2023	361,894		(8,782)			(8,782)		353,112	353,112			
100079140	Las Vegas	NV		02/24/2022	09/17/2023	318,118		(5,655)			(5,655)		312,463	312,463			
100079159	Spring Valley	NY		02/24/2022	01/17/2023	604,140		(12,025)			(12,025)		592,115	592,115			
100079166	San Antonio	TX		02/24/2022	09/17/2023	198,767		2,109			2,109		200,876	200,876			
100079190	Charlotte	NC		02/24/2022	05/17/2023	349,019		(1,286)			(1,286)		347,732	347,732			
100079208	Normal	IL		02/24/2022	05/17/2023	139,142		(2,466)			(2,466)		136,676	136,676			
100079217	Watervliet	NY		02/24/2022	12/17/2023	174,073		(3,648)			(3,648)		170,425	170,425			
100079230	Williams	AZ		02/14/2022	02/09/2023	337,313		(4,007)			(4,007)		333,306	333,306			
100079253	Friant	CA		02/25/2022	06/09/2023	398,568		(27,542)			(27,542)		371,027	371,027			
100079275	Fox River Grove	IL		02/28/2022	07/09/2023	216,010		(15,495)			(15,495)		200,515	200,515			
100079296	Cincinnati	OH		02/28/2022	03/09/2023	120,695		(130)			(130)		120,564	120,564			
100079302	Pembroke	VA		02/28/2022	03/09/2023	168,574		(13,818)			(13,818)		154,757	154,757			
100079333	Simi Valley	CA		03/17/2022	03/09/2023	542,714		(16,581)			(16,581)		526,133	526,133			
100079391	Durango	CO		03/17/2022	11/09/2023	572,524		(11,055)			(11,055)		561,470	561,470			
100079553	Las Vegas	NV		04/25/2022	06/22/2023	199,030		(5,540)			(5,540)		193,490	193,490			
100079555	Port Saint Lucie	FL		04/08/2022	12/22/2023	154,155		(15,802)			(15,802)		138,353	138,353			
100079564	St George	UT		04/25/2022	07/22/2023	635,953		2,385			2,385		638,338	638,338			
100079567	Palm Bay	FL		04/08/2022	05/22/2023	250,620		(6,823)			(6,823)		243,797	243,797			
100079580	Phoenix	AZ		04/25/2022	04/22/2023	764,727		(4,727)			(4,727)		760,000	760,000			
100079603	Daytona Beach	FL		04/25/2022	11/22/2023	201,182		(6,681)			(6,681)		194,502	194,502			
100079613	Ojai	CA		04/25/2022	03/22/2023	1,784,429		(53,574)			(53,574)		1,730,855	1,730,855			
100079636	Myrtle Beach	SC		04/08/2022	04/22/2023	105,586		(9,151)			(9,151)		96,435	96,435			
100079643	Penrose	CO		04/08/2022	01/22/2023	196,447		(13,178)			(13,178)		183,269	183,269			
100079650	Park City	UT		04/08/2022	12/22/2023	1,438,074		6,083			6,083		1,444,157	1,444,157			
100079659	Kissimmee	FL		04/08/2022	07/22/2023	466,266		(14,389)			(14,389)		451,876	451,876			
100079661	Whites Creek	TN		04/08/2022	08/22/2023	154,780		(16,016)			(16,016)		138,764	138,764			
100079678	Honolulu	HI		04/25/2022	10/22/2023	258,243		(13,984)			(13,984)		244,259	244,259			
100079683	Garland	TX		04/25/2022	06/22/2023	147,780		(11,400)			(11,400)		136,380	136,380			
100079697	Park City	UT		04/25/2022	01/22/2023	608,884		(19,298)			(19,298)		589,586	589,586			
100079716	Ladera Ranch	CA		04/25/2022	06/22/2023	1,339,776		(83,592)			(83,592)		1,256,184	1,256,184			
100079722	Humble	TX		04/08/2022	06/22/2023	257,086		(16,336)			(16,336)		240,750	240,750			
100079736	Wesley Chapel	FL		04/08/2022	01/22/2023	272,107		(9,240)			(9,240)		262,866	262,866			
100079764	Doral	FL		04/08/2022	08/22/2023	207,270		(12,202)			(12,202)		195,068	195,068			
100079782	Hurst	TX		04/08/2022	08/22/2023	126,729		(936)			(936)		125,792	125,792			
100079795	Pocatello	ID		04/25/2022	09/22/2023	164,440		(4,240)			(4,240)		160,200	160,200			
100079799	Phoenix	AZ		04/25/2022	06/22/2023	370,763		(8,065)			(8,065)		362,698	362,698			
100079852	Bishop	GA		04/08/2022	05/22/2023	960,843		(17,250)			(17,250)		943,593	943,593			
100079854	Westminster	CA		04/25/2022	03/22/2023	852,357		(8,808)			(8,808)		843,549	843,549			
100079894	Huntington Beach	CA		04/25/2022	05/22/2023	788,113		(7,707)			(7,707)		780,406	780,406			
100079902	Miami Beach	FL		04/08/2022	07/22/2023	444,290		(28,314)			(28,314)		415,977	415,977			
100079937	Southlake	TX		04/25/2022	09/22/2023	1,281,858		89,767			89,767		1,371,625	1,371,625			
100079947	Miami	FL		04/08/2022	01/22/2023	315,484		(19,846)			(19,846)		295,638	295,638			
100079998	Lake Worth	FL		04/25/2022	01/22/2023	758,326		6,923			6,923		765,249	765,249			
100080028	Tustin	CA		04/08/2022	05/22/2023	1,420,302		(20,801)			(20,801)		1,399,502	1,399,502			
100080036	Pismo Beach	CA		04/08/2022	12/22/2023	356,656		18,866			18,866		375,522	375,522			
100080037	Westport	WA		04/08/2022	03/22/2023	411,196		(29,698)			(29,698)		381,497	381,497			
100080041	El Monte	CA		04/25/2022	09/22/2023	1,077,770		7,334			7,334		1,085,104	1,085,104			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080166	Sherman Oaks	CA		02/25/2022	03/31/2023	2,985,050		4,950			4,950		2,990,000			(2,990,000)	(2,990,000)
100080198	Sarasota	FL		02/25/2022	01/09/2023	207,209		(12,937)			(12,937)		194,272	194,272			
100080201	Gulfport	FL		02/25/2022	12/09/2023	190,477		(15,642)			(15,642)		174,835	174,835			
100080216	North Arlington	NJ		02/25/2022	12/09/2023	468,912		(13,495)			(13,495)		455,417	455,417			
100080218	Las Vegas	NV		02/25/2022	05/09/2023	889,742		(489)			(489)		889,254	889,254			
100080226	Houston	TX		02/25/2022	07/09/2023	677,815		(1,546)			(1,546)		676,269	676,269			
100080231	Conroe	TX		02/25/2022	06/09/2023	428,424		(16,844)			(16,844)		411,580	411,580			
100080342	San Diego	CA		02/28/2022	04/09/2023	167,968		(202)			(202)		167,766	167,766			
100080366	Pacoima	CA		02/28/2022	07/09/2023	676,592		(12,819)			(12,819)		663,772	663,772			
100080402	Valley Village	CA		04/14/2022	01/09/2023	517,774		(12,319)			(12,319)		505,455	505,455			
100080480	Spring City	TN		03/10/2022	12/09/2023	539,613		(17,954)			(17,954)		521,660	521,661		2	2
100080790	Los Angeles	CA		03/15/2022	10/09/2023	906,368		(34,568)			(34,568)		871,800	871,800			
100080791	Venice	CA		03/15/2022	07/09/2023	1,681,539		(31,539)			(31,539)		1,650,000	1,650,000			
100080805	Sunland	CA		03/15/2022	03/31/2023	952,557		(52,557)			(52,557)		900,000			(900,000)	(900,000)
100080808	Gig Harbor	WA		03/15/2022	08/09/2023	354,713		(3,234)			(3,234)		351,479	351,479			
100080876	Prosper	TX		03/10/2022	09/09/2023	497,343		(42,487)			(42,487)		454,856	454,856			
100080883	Phoeniz	AZ		03/10/2022	03/09/2023	338,332		(26,007)			(26,007)		312,324	312,324			
100080935	Huntington Beach	CA		03/17/2022	01/09/2023	2,365,878		(70,878)			(70,878)		2,295,000	2,295,000			
100081046	Bakersfield	CA		03/18/2022	09/17/2023	177,476		4,929			4,929		182,405	182,405			
100081058	Miami	FL		03/18/2022	07/17/2023	381,989		14,421			14,421		396,411	396,411			
100081059	Seattle	WA		03/18/2022	06/17/2023	887,803		38,724			38,724		926,527	926,527			
100081077	Colorado Springs	CO		03/18/2022	03/17/2023	242,854		(588)			(588)		242,266	242,266			
100081138	Buffalo	NY		03/18/2022	08/17/2023	155,685		5,965			5,965		161,650	161,650			
100081178	Vail	CO		03/18/2022	08/17/2023	379,071		7,996			7,996		387,067	387,067			
100081218	Fair Grove	MO		03/18/2022	01/17/2023	124,462		1,819			1,819		126,281	126,281			
100081242	Waynesville	NC		03/18/2022	02/17/2023	193,903		8,489			8,489		202,392	202,392			
100081273	Phoenix	AZ		03/18/2022	10/17/2023	576,526		15,059			15,059		591,585	591,585			
100081283	Santa Barbara	CA		03/18/2022	09/17/2023	320,703		4,462			4,462		325,165	325,165			
100081288	Chicago	IL		03/18/2022	12/17/2023	595,759		9,007			9,007		604,767	604,767			
100081338	Tucson	AZ		03/18/2022	07/17/2023	224,992		5,116			5,116		230,108	230,108			
100081342	Katy	TX		03/18/2022	11/17/2023	274,755		4,763			4,763		279,519	279,523		4	4
100081351	North Las Vegas	NV		03/18/2022	12/17/2023	302,649		8,059			8,059		310,708	310,708			
100081391	Columbia	TN		03/18/2022	08/17/2023	370,193		9,556			9,556		379,750	379,750			
100081394	Kamiah	ID		03/18/2022	02/17/2023	244,813		1,451			1,451		246,263	246,263			
100081442	Chandler	AZ		03/18/2022	05/17/2023	371,145		7,189			7,189		378,334	378,334			
100081466	Santa Clara	CA		03/18/2022	08/17/2023	291,221		2,564			2,564		293,785	293,784		(1)	(1)
100081487	Minneapolis	MN		03/18/2022	05/17/2023	241,207		5,855			5,855		247,062	247,062			
100081494	Savannah	GA		03/18/2022	03/17/2023	329,511		9,768			9,768		339,278	339,278			
100081668	Windermere	FL		03/21/2022	06/09/2023	1,154,928		(28,951)			(28,951)		1,125,976	1,125,976			
100081930	Amsterdam	NLD		03/30/2022	11/20/2023	11,037							11,037	10,812	(225)		(225)
100081952	Amsterdam	NLD		03/30/2022	07/20/2023	15,574						19	15,593	15,542	(51)		(51)
100081953	Amsterdam	NLD		03/30/2022	07/20/2023	250,450						545	250,994	250,559	(436)		(436)
100081958	Amsterdam	NLD		03/30/2022	07/20/2023	147,380							147,380	146,440	(940)		(940)
100081968	Amsterdam	NLD		03/30/2022	08/21/2023	125,867							125,867	122,902	(2,965)		(2,965)
100081997	Amsterdam	NLD		03/30/2022	12/20/2023	35,526						(7,767)	27,759	27,142	(617)		(617)
100081998	Amsterdam	NLD		03/30/2022	12/20/2023	558,695						(4,522)	554,173	546,875	(7,298)		(7,298)
100082063	Amsterdam	NLD		03/30/2022	09/20/2023	462,368						(7,628)	454,741	433,590	(21,150)		(21,150)
100082075	Twickenham	GBR		03/30/2022	09/20/2023	33,672						12,600	46,273	44,074	(2,199)		(2,199)
100082080	Twickenham	GBR		03/30/2022	12/20/2023	33,221						6,171	39,392	38,026	(1,366)		(1,366)
100082142	Fort Lauderdale	FL		04/14/2022	04/09/2023	127,796		(11,796)			(11,796)		116,000	116,000			
100082318	Frisco	TX		04/14/2022	09/09/2023	417,210		(15,301)			(15,301)		401,910	401,910			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082608	Hollywood	FL		04/14/2022	09/09/2023	267,021		(550)			(550)		266,471	266,471			
100082616	Imperial	CA		04/14/2022	05/09/2023	213,694		(6,318)			(6,318)		207,376	207,376			
100082623	Palm Springs	CA		04/14/2022	02/09/2023	908,052		(15,731)			(15,731)		892,321	892,321			
100082710	Los Angeles	CA		04/20/2022	08/09/2023	508,422		(4,952)			(4,952)		503,470	503,465		(4)	(4)
100082814	Inlet Beach	FL		04/28/2022	09/09/2023	1,276,554		(9,030)			(9,030)		1,267,524	1,267,524			
100082816	Los Angeles	CA		04/28/2022	12/09/2023	1,056,044		(28,044)			(28,044)		1,028,000	1,028,000			
100082823	Gardena	CA		04/28/2022	01/09/2023	484,864		(13,636)			(13,636)		471,228	471,228			
100082874	Davenport	FL		05/17/2022	11/09/2023	165,720		(16,405)			(16,405)		149,315	149,315			
100083034	Sarasota	FL		05/11/2022	01/09/2023	708,372		100,337			100,337		808,708	808,708			
100083065	Phoenix	AZ		05/26/2022	03/31/2023	757,011		65,817			65,817		822,828			(822,828)	(822,828)
100083088	Bogart	GA		05/26/2022	04/09/2023	1,351,743		(77,142)			(77,142)		1,428,885	1,428,885			
100083381	Amsterdam	NLD		05/27/2022	11/20/2023	10,700							10,700	10,901	201		201
100083394	Amsterdam	NLD		05/27/2022	12/20/2023	109,170						(76,987)	32,183	34,237	2,054		2,054
100083395	Amsterdam	NLD		05/27/2022	12/20/2023	6,989						15,425	22,415	22,542	127		127
100083398	Amsterdam	NLD		05/27/2022	11/20/2023	674,287						545	674,832	687,943	13,111		13,111
100083399	Amsterdam	NLD		05/27/2022	11/20/2023	43,478						695	44,172	44,992	820		820
100083414	Amsterdam	NLD		05/27/2022	11/20/2023	1,110,968						10,487	1,121,455	1,132,381	10,926		10,926
100083442	Worcester	GBR		05/27/2022	05/22/2023	102,821						2,912	105,733	104,087	(1,646)		(1,646)
100083461	San Jose	CA		06/02/2022	08/09/2023	564,427		7,926			7,926		572,353	572,353			
100083494	Miami	FL		06/06/2022	04/09/2023	410,762		(19,963)			(19,963)		390,799	390,799			
100083503	Honolulu	HI		06/06/2022	06/09/2023	554,059		(16,779)			(16,779)		537,280	537,280			
100083524	Chatsworth	CA		06/06/2022	12/09/2023	4,117,146		(117,146)			(117,146)		4,000,000	4,000,000			
100083578	Lake Havasu City	AZ		07/25/2022	04/09/2023	966,236		33,763			33,763		999,999	999,999			
100083626	Seattle	WA		07/25/2022	04/09/2023	1,648,727		101,273			101,273		1,750,000	1,750,000			
100083652	Palm Coast	FL		06/23/2022	04/09/2023	294,767		(6,462)			(6,462)		288,305	288,305			
100083681	Miami	FL		06/21/2022	12/09/2023	350,065		(25,520)			(25,520)		324,544	324,544			
100083683	Richmond	MI		06/21/2022	10/09/2023	348,440		(9,388)			(9,388)		339,051	339,049		(3)	(3)
100083685	Marco Island	FL		06/21/2022	02/09/2023	494,986		(16,462)			(16,462)		478,524	478,524			
100083791	Miami	FL		07/12/2022	04/22/2023	56,708		(3,654)			(3,654)		53,054	53,054			
100083821	Glendale	AZ		07/12/2022	03/22/2023	162,104		(5,211)			(5,211)		156,893	156,893			
100083825	Escondido	CA		07/12/2022	06/22/2023	2,308,028		(17,801)			(17,801)		2,290,227	2,290,227			
100083892	Atlanta	GA		07/12/2022	01/22/2023	995,547		(5,160)			(5,160)		990,387	990,387			
100083903	Scottsdale	AZ		07/12/2022	09/22/2023	1,511,948		(17,725)			(17,725)		1,494,223	1,494,223			
100083963	Stafford	VA		07/12/2022	02/22/2023	557,885		(444)			(444)		557,441	557,441			
100083996	Manteca	CA		07/12/2022	10/22/2023	824,363		(2,587)			(2,587)		821,776	821,776			
100084269	Amsterdam	NLD		06/30/2022	12/20/2023	10,125						924	11,049	11,474	426		426
100084278	Amsterdam	NLD		06/30/2022	10/20/2023	154,123						33,187	187,310	188,968	1,658		1,658
100084326	Amsterdam	NLD		06/30/2022	11/20/2023	278,277						808	279,086	291,188	12,102		12,102
100084420	Greenville	SC		08/12/2022	04/09/2023	324,482		(9,360)			(9,360)		315,122	315,122			
100084434	Cumming	GA		08/12/2022	03/09/2023	840,324		(29,274)			(29,274)		811,051	811,051			
100084484	Camarillo	CA		09/02/2022	03/09/2023	984,775		(18,775)			(18,775)		966,000	966,000			
100084596	Proctorville	OH		08/02/2022	02/22/2023	106,673		(4,159)			(4,159)		102,513	102,513			
100084605	Minneapolis	MN		08/02/2022	12/22/2023	223,287		(65)			(65)		223,222	223,222			
100084643	Rancho Cordova	CA		08/02/2022	06/22/2023	222,050		(9,045)			(9,045)		213,005	213,005			
100084665	Sunny Isles Beach	FL		08/02/2022	04/22/2023	251,660		(8,658)			(8,658)		243,001	243,001			
100084671	Corona	CA		08/02/2022	04/22/2023	298,184		6,314			6,314		304,498	304,498			
100084678	Ladera Ranch Area (City Of Mis	CA		08/02/2022	09/22/2023	376,144		(7,517)			(7,517)		368,627	368,627			
100084686	Glendale	AZ		08/02/2022	10/22/2023	1,613,042		(17,603)			(17,603)		1,595,439	1,595,439			
100084690	Milton	DE		08/02/2022	05/22/2023	186,062		(7,479)			(7,479)		178,584	178,584			
100084692	Lahaina	HI		08/02/2022	12/22/2023	863,324		7,773			7,773		871,097	871,097			
100084701	Kirkland	WA		08/02/2022	01/22/2023	974,907		12,957			12,957		987,864	987,864			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084707	Glendale	CA		08/02/2022	11/22/2023	2,034,749		(70,225)			(70,225)		1,964,523	1,964,523			
100084735	Houston	TX		08/02/2022	05/22/2023	339,786		(7,478)			(7,478)		332,308	332,308			
100084751	Baltimore	MD		08/02/2022	08/22/2023	117,864		(7,679)			(7,679)		110,185	110,185			
100084754	San Diego	CA		08/02/2022	05/22/2023	420,987		(2,565)			(2,565)		418,422	418,422			
100084763	Aventura	FL		08/02/2022	10/22/2023	484,772		(2,783)			(2,783)		481,989	481,989			
100084774	Boca Raton	FL		08/02/2022	08/22/2023	364,044		9,071			9,071		373,114	373,114			
100084776	Wahiawa	HI		08/02/2022	06/22/2023	191,502		(5,105)			(5,105)		186,397	186,397			
100084782	Palm Beach Gardens	FL		08/02/2022	05/22/2023	258,599		(7,594)			(7,594)		251,005	251,005			
100084816	Chicago	IL		08/02/2022	11/22/2023	349,232		(171)			(171)		349,061	349,061			
100084817	North Charleston	SC		08/02/2022	02/22/2023	300,743		(1,927)			(1,927)		298,816	298,816			
100084852	Tampa	FL		08/02/2022	11/22/2023	209,957		(13,228)			(13,228)		196,729	196,729			
100084855	Los Angeles	CA		08/02/2022	08/22/2023	665,684		(37,772)			(37,772)		627,911	627,911			
100084939	Buena Park	CA		09/29/2022	10/09/2023	411,438		(2,181)			(2,181)		409,257	409,257			
100084947	Colorado Springs	CO		09/29/2022	10/09/2023	291,848		109			109		291,957	291,957			
100084989	Cheshire	CT		09/29/2022	05/09/2023	555,541		3,029			3,029		558,570	558,570			
100084994	Syracuse	UT		09/29/2022	11/09/2023	823,349		(8,733)			(8,733)		814,616	814,623		7	7
100085014	Fort Worth	TX		08/12/2022	06/09/2023	393,336		(14,146)			(14,146)		379,190	379,190			
100085029	Amsterdam	NLD		07/27/2022	10/20/2023	166,966						(213)	166,754	172,816	6,063		6,063
100085030	Amsterdam	NLD		07/27/2022	10/20/2023	36,843							36,843	38,227	1,384		1,384
100085179	Miramar	FL		09/21/2022	01/09/2023	561,596		(10,160)			(10,160)		551,436	551,436			
100086021	Los Angeles	CA		09/02/2022	07/09/2023	2,182,531		(30,440)			(30,440)		2,152,091	2,152,091			
100086026	Houston	TX		09/02/2022	06/09/2023	293,514		(13,399)			(13,399)		280,116	280,116			
100086041	Big Bear Lake	CA		08/24/2022	05/09/2023	455,243		(1,895)			(1,895)		453,348	453,348			
100086042	Los Angeles	CA		08/24/2022	08/09/2023	574,277		(10,077)			(10,077)		564,200	564,200			
100086132	Galveston	TX		10/07/2022	07/09/2023	286,135		(11,053)			(11,053)		275,082	275,082			
100086176	Plano	TX		10/07/2022	09/09/2023	423,109		(5,380)			(5,380)		417,729	417,729			
100086183	Park City	UT		10/07/2022	06/09/2023	2,474,724		(24,724)			(24,724)		2,450,000	2,450,000			
100086192	Jersey Village	TX		10/07/2022	10/09/2023	314,419		(14,765)			(14,765)		299,654	299,654			
100086208	Hillsboro	OR		10/07/2022	04/09/2023	437,800		(22,332)			(22,332)		415,468	415,468			
100086246	Foley	AL		09/29/2022	09/09/2023	192,305		(5,035)			(5,035)		187,270	187,141		(129)	(129)
100086364	Keansburg	NJ		09/02/2022	07/09/2023	261,343		(6,335)			(6,335)		255,008	255,008			
100086372	Yuba City	CA		09/23/2022	11/09/2023	128,233		(103)			(103)		128,130	128,130			
100086596	Douglasville	GA		09/30/2022	11/22/2023	228,673		(9,285)			(9,285)		219,387	219,387			
100086608	Aliso Viejo	CA		09/30/2022	10/22/2023	386,963		(9,587)			(9,587)		377,376	377,376			
100086624	Bothell	WA		09/30/2022	10/22/2023	386,018		(8,642)			(8,642)		377,376	377,376			
100086632	San Francisco	CA		09/30/2022	11/22/2023	1,169,577		(22,672)			(22,672)		1,146,905	1,146,905			
100086636	Poinciana	FL		09/30/2022	07/22/2023	98,816		136			136		98,952	98,952			
100086677	Laveen	AZ		09/30/2022	09/22/2023	253,816		(6,725)			(6,725)		247,091	247,091			
100086760	Las Vegas	NV		10/04/2022	11/09/2023	1,185,335		(31,922)			(31,922)		1,153,413	1,153,413			
100086762	Los Angeles (Sun Valle	CA		10/04/2022	04/09/2023	1,692,578		(12,578)			(12,578)		1,680,000	1,680,000			
100086797	Pasadena	CA		10/04/2022	05/09/2023	2,037,430		(37,430)			(37,430)		2,000,000	2,000,000			
100086888	Wellington	FL		10/07/2022	07/09/2023	700,755		(755)			(755)		700,000	700,000			
100086894	Temecula	CA		10/07/2022	03/09/2023	631,196		(14,892)			(14,892)		616,305	616,305			
100086909	Palm Desert	CA		10/24/2022	10/09/2023	628,682		(10,194)			(10,194)		618,489	618,489			
100086990	Monterey	CA		11/04/2022	11/09/2023	775,524		(5,896)			(5,896)		769,628	769,628			
100087031	Redondo Beach	CA		11/04/2022	07/09/2023	1,167,402		(9,218)			(9,218)		1,158,185	1,158,185			
100087046	Laguna Beach	CA		11/04/2022	06/09/2023	1,732,144		(22,279)			(22,279)		1,709,865	1,709,865			
100087047	Corona	CA		11/04/2022	12/09/2023	705,890		(6,422)			(6,422)		699,467	699,467			
100087048	Northridge	CA		11/04/2022	05/09/2023	1,786,524		(42,753)			(42,753)		1,743,771	1,743,771			
100087066	San Bernardino	CA		11/04/2022	08/09/2023	414,106		(14,227)			(14,227)		399,880	399,880			
100087087	San Tan Valley	AZ		11/04/2022	06/09/2023	369,944		(11,076)			(11,076)		358,868	358,871		3	3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087098	Charlotte	NC		11/04/2022	07/09/2023	804,567		4,068			4,068		808,635	808,635			
100087126	Elmhurst	IL		11/04/2022	05/09/2023	1,006,406		33,594			33,594		1,040,000	1,040,000			
100087134	Absecon	NJ		10/25/2022	11/09/2023	239,547		14,587			14,587		254,134	254,134			
100087144	Irvine	CA		10/25/2022	05/09/2023	1,508,143		106,857			106,857		1,615,000	1,615,000			
100087148	La Puente	CA		10/25/2022	11/09/2023	468,562		32,297			32,297		500,860	500,860			
100087152	Basalt	CO		10/25/2022	11/09/2023	2,308,642		274,227			274,227		2,582,869	2,582,869			
100087165	Myrtle Beach	SC		10/25/2022	11/09/2023	106,750		8,003			8,003		114,753	114,753			
100087181	Phoenix	AZ		10/25/2022	05/09/2023	469,617		49,943			49,943		519,560	519,560			
100087288	Miami	FL		10/25/2022	07/09/2023	1,213,406		135,273			135,273		1,348,679	1,348,679			
100087316	Davenport	FL		10/25/2022	05/09/2023	298,534		14,131			14,131		312,665	312,665			
100087327	Los Angeles	CA		10/25/2022	12/09/2023	825,999		54,001			54,001		880,000	880,000			
100087336	Morgan Hill	CA		10/25/2022	11/09/2023	547,149		24,661			24,661		571,810	571,810			
100087398	Winnetka	CA		10/25/2022	10/09/2023	574,113		36,532			36,532		610,644	610,644			
100087414	Fox Island	WA		10/25/2022	09/09/2023	436,725		26,741			26,741		463,466	463,466			
100087452	San Jose	CA		10/25/2022	09/09/2023	2,021,876		111,811			111,811		2,133,687	2,133,687			
100087464	Buckeye	AZ		10/25/2022	01/02/2023	153,267		5,870			5,870		159,137	159,137			
100087466	Charlotte	NC		10/25/2022	10/09/2023	238,477		6,063			6,063		244,540	244,540			
100087469	Stuyvesant	NY		10/25/2022	06/09/2023	588,917		76,836			76,836		665,752	665,752			
100087496	Manchester	NH		10/25/2022	02/09/2023	154,921		4,752			4,752		159,673	159,673			
100087658	Amsterdam	NLD		09/27/2022	12/20/2023	740,646							740,646	833,748		93,102	93,102
100087665	Brunswick	GA		09/29/2022	07/09/2023	227,365		(5,653)			(5,653)		221,712	221,712			
100087670	Philadelphia	PA		09/29/2022	03/09/2023	116,825		(3,246)			(3,246)		113,579	113,579			
100087679	Little Egg Harbor Twp	NJ		09/29/2022	04/09/2023	342,648		(13,328)			(13,328)		329,320	329,320			
100087682	Inman	SC		09/29/2022	02/09/2023	382,374		(7,732)			(7,732)		374,641	374,641			
100087683	Lathrop	CA		09/29/2022	01/09/2023	774,170		(11,252)			(11,252)		762,918	762,918			
100087724	Diamond Bar	CA		10/07/2022	06/09/2023	555,603		(1,036)			(1,036)		554,567	554,567			
100087772	Nashville	TN		11/17/2022	11/09/2023	849,619		(24,619)			(24,619)		825,000	825,000			
100087792	Port Saint Lucie	FL		11/17/2022	11/09/2023	178,998		(13,092)			(13,092)		165,907	165,907			
100087820	Jacksonville	FL		11/17/2022	10/09/2023	636,908		(9,408)			(9,408)		627,500	627,500			
100087915	Rialto	CA		10/25/2022	05/22/2023	69,331		10			10		69,341	69,341			
100087916	Escondido	CA		10/25/2022	08/22/2023	436,490		(6,712)			(6,712)		429,778	429,778			
100087923	Antioch	TN		10/25/2022	03/22/2023	499,173		154			154		499,327	499,327			
100087928	Monroe	CT		10/25/2022	02/22/2023	216,960		(1,421)			(1,421)		215,540	215,540			
100087941	Salt Lake City	UT		10/25/2022	06/22/2023	450,127		(764)			(764)		449,363	449,363			
100087961	Murrieta	CA		10/25/2022	06/22/2023	453,266		(4,113)			(4,113)		449,152	449,152			
100087962	Dinuba	CA		10/25/2022	03/22/2023	640,606		3,410			3,410		644,015	644,015			
100087969	Chandler	AZ		10/25/2022	06/22/2023	305,736		(7,002)			(7,002)		298,734	298,734			
100087973	Miami	FL		10/25/2022	09/22/2023	424,707		(5,167)			(5,167)		419,539	419,539			
100087987	Derry	NH		10/25/2022	05/22/2023	374,005		1,421			1,421		375,426	375,426			
100087992	Forsyth	GA		10/25/2022	05/22/2023	173,223		(3,352)			(3,352)		169,871	169,871			
100088042	Delray Beach	FL		10/25/2022	11/22/2023	303,073		(6,494)			(6,494)		296,579	296,579			
100088084	Blue Springs	MO		10/25/2022	03/22/2023	147,753		(4,955)			(4,955)		142,797	142,797			
100088090	North Myrtle Beach	SC		10/25/2022	10/22/2023	304,341		(6,278)			(6,278)		298,063	298,063			
100088109	Lilburn	GA		10/25/2022	09/22/2023	370,483		(6,483)			(6,483)		364,000	364,000			
100088117	Show Low	AZ		10/25/2022	04/22/2023	853,945		9,133			9,133		863,078	863,078			
100088144	Huntington Park	CA		10/25/2022	12/22/2023	375,138		(15,623)			(15,623)		359,515	359,515			
100088145	Hialeah	FL		10/25/2022	05/22/2023	318,375		(19,326)			(19,326)		299,049	299,049			
100088147	Daytona Beach	FL		10/25/2022	11/22/2023	418,623		(16,588)			(16,588)		402,035	402,035			
100088201	Laguna Beach	CA		10/13/2022	03/09/2023	4,062,372		(62,372)			(62,372)		4,000,000	4,000,000			
100088202	Los Angeles	CA		10/13/2022	02/09/2023	4,750,948		(46,855)			(46,855)		4,704,093	4,704,093			
100088231	The Bronx	NY		10/17/2022	11/09/2023	679,868		(4,868)			(4,868)		675,000	675,000			

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100088266	Dania Beach	FL		10/17/2022	09/09/2023	424,262		(10,262)			(10,262)		414,000	414,000			
100088288	Cottonwd Hts	UT		10/24/2022	07/09/2023	1,126,510		(2,104)			(2,104)		1,124,406	1,124,406			
100088350	Los Angeles (Van Nuys Area)	CA		01/06/2023	10/09/2023			(12,812)			(12,812)		637,600	637,600			
100088354	Holiday	FL		01/06/2023	09/09/2023			(7,844)			(7,844)		214,289	214,289			
100088368	Seattle	WA		01/06/2023	11/09/2023			(45,853)			(45,853)		1,081,500	1,081,500			
100088380	Kissimmee	FL		01/06/2023	11/09/2023			(3,417)			(3,417)		476,000	476,000			
100088506	Amsterdam	NLD		10/27/2022	12/20/2023	256,871						19,359	276,230	259,979	(16,252)		(16,252)
100088516	Amsterdam	NLD		10/27/2022	06/20/2023	8,456						862	9,318	8,747	(571)		(571)
100088528	Amsterdam	NLD		10/27/2022	06/20/2023	9,839						904	10,743	10,128	(615)		(615)
100088541	Amsterdam	NLD		10/27/2022	08/21/2023	111,311							111,311	104,228	(7,083)		(7,083)
100088546	Amsterdam	NLD		10/27/2022	02/21/2023	403,930						297	404,227	369,050	(35,177)		(35,177)
100088566	Amsterdam	NLD		10/27/2022	11/20/2023	254,303						6,463	260,766	245,587	(15,178)		(15,178)
100088793	Springboro	PA		11/15/2022	08/22/2023	258,434		755			755		259,189	259,189			
100088806	Stoneville	NC		11/15/2022	08/22/2023	147,372		(7,534)			(7,534)		139,838	139,838			
100088818	Smyrna	TN		11/15/2022	08/22/2023	221,988		(5,119)			(5,119)		216,869	216,869			
100088828	Arlington	WA		11/15/2022	12/22/2023	642,227		(5,134)			(5,134)		637,093	637,093			
100088829	North Riverside	IL		11/15/2022	12/22/2023	109,255		(6,410)			(6,410)		102,845	102,845			
100088842	Las Vegas	NV		11/15/2022	12/22/2023	229,178		1,637			1,637		230,815	230,815			
100088862	San Jose	CA		11/15/2022	06/22/2023	962,344		(8,879)			(8,879)		953,465	953,465			
100088904	Eugene	OR		11/15/2022	03/22/2023	419,180		(13,426)			(13,426)		405,754	405,754			
100088917	Kissimmee	FL		11/15/2022	09/22/2023	181,054		(6,154)			(6,154)		174,900	174,900			
100088939	Playa Del Rey Area Los Angele	CA		11/15/2022	12/22/2023	375,182		(9,182)			(9,182)		366,000	366,000			
100088967	Delray Beach	FL		11/15/2022	10/22/2023	206,620		(6,772)			(6,772)		199,848	199,848			
100089007	Palmdale	CA		11/04/2022	10/09/2023	220,565		(5,705)			(5,705)		214,859	214,859			
100089013	Los Angeles	CA		11/04/2022	07/09/2023	2,028,107		(47,607)			(47,607)		1,980,500	1,980,500			
100089037	Mesa	AZ		11/04/2022	05/09/2023	381,882		5,792			5,792		387,674	387,674			
100089061	Waterford	MI		01/06/2023	11/09/2023			(14,493)			(14,493)		159,250	159,250			
100089062	Palm Springs	CA		01/06/2023	09/09/2023			7,806			7,806		1,044,400	1,044,400			
100089064	Palatine	IL		01/06/2023	07/09/2023			2,712			2,712		336,570	336,570			
100089073	Homer Glen	IL		01/06/2023	08/09/2023			67,626			67,626		1,264,410	1,264,410			
100089111	Orlando	FL		01/06/2023	08/09/2023			(22,137)			(22,137)		217,000	217,000			
100089206	Mesa	AZ		11/18/2022	10/09/2023	871,781		(8,681)			(8,681)		863,100	863,100			
100089231	Cornelius	OR		01/26/2023	05/09/2023			(9,454)			(9,454)		166,513	166,513			
100089259	Colorado Springs	CO		01/26/2023	10/09/2023			(10,561)			(10,561)		370,428	370,428			
100089270	Aledo	TX		01/26/2023	08/09/2023			(23,192)			(23,192)		314,512	314,512			
100089271	Los Angeles	CA		01/26/2023	12/09/2023			(4,983)			(4,983)		599,192	599,192			
100089274	Laguna Niguel	CA		01/26/2023	11/09/2023			(13,767)			(13,767)		1,148,259	1,148,259			
100089280	Richmond	CA		01/26/2023	09/09/2023			(2,531)			(2,531)		299,358	299,358			
100089288	Alto	NM		01/26/2023	08/09/2023			(6,455)			(6,455)		249,609	249,609			
100089289	Long Beach	CA		01/26/2023	08/09/2023			(10,194)			(10,194)		492,573	492,573			
100089372	West Sacramento	CA		11/17/2022	04/09/2023	738,143		(11,195)			(11,195)		726,948	726,948			
100089386	Hudson	FL		11/17/2022	03/09/2023	181,893		(2,518)			(2,518)		179,375	179,375			
100089394	New Bern	NC		11/17/2022	08/09/2023	198,601		(10,601)			(10,601)		188,000	188,002		2	2
100089402	Plumas Lake	CA		11/17/2022	01/02/2023	189,324		(19,324)			(19,324)		170,000	170,000			
100089420	Chino	CA		11/18/2022	10/09/2023	518,004		(6,004)			(6,004)		512,000	512,000			
100089429	Winter Haven	FL		11/18/2022	08/09/2023	511,795		(7,795)			(7,795)		504,000	504,003		3	3
100089437	Orlando	FL		11/18/2022	10/09/2023	241,959		(2,759)			(2,759)		239,200	239,200			
100089562	Castaic	CA		01/30/2023	12/09/2023			(24,075)			(24,075)		1,070,112	1,070,112			
100089571	Garden Grove	CA		01/30/2023	10/09/2023			(6,628)			(6,628)		250,100	250,100			
100089574	Newport Beach	CA		01/30/2023	07/09/2023			(72,220)			(72,220)		2,998,274	2,998,274			
100089580	Miami Gardens	FL		01/30/2023	09/09/2023			(10,286)			(10,286)		437,750	437,750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089606	Hollywood	FL		01/30/2023	10/09/2023			(16,687)			(16,687)		192,000	191,998		(2)	(2)
100089608	Loomis	CA		01/30/2023	09/09/2023			(23,810)			(23,810)		1,380,000	1,380,000			
100089621	La Mesa	CA		01/30/2023	09/09/2023			(13,450)			(13,450)		505,983	505,983			
100089624	Bordentown	NJ		01/30/2023	07/09/2023			(6,145)			(6,145)		459,000	459,000			
100089626	Palm Coast	FL		01/30/2023	10/09/2023			(8,086)			(8,086)		263,949	263,949			
100089627	Towson	MD		01/30/2023	12/09/2023			23,964			23,964		427,500	427,500			
100089667	Amsterdam	NLD		11/29/2022	08/21/2023	216,628						20,888	237,517	249,108	11,591		11,591
100089677	Amsterdam	NLD		11/29/2022	11/20/2023	199,503						1,894	201,398	212,896	11,498		11,498
100089721	Amsterdam	NLD		11/29/2022	06/20/2023	128,436						(1,698)	126,738	133,842	7,104		7,104
100089763	Hildale	UT		12/02/2022	11/09/2023	383,142		(1,142)			(1,142)		382,000	382,000			
100089781	Naples	FL		12/02/2022	07/09/2023	937,399		(19,399)			(19,399)		918,000	918,000			
100089944	Alamo Heights	TX		01/26/2023	12/09/2023			(26,869)			(26,869)		423,313	423,313			
100089950	San Jose	CA		01/26/2023	04/09/2023			(6,116)			(6,116)		1,361,675	1,361,675			
100089973	Boca Raton	FL		01/26/2023	10/09/2023			(13,255)			(13,255)		114,942	114,942			
100089997	Alpharetta	GA		01/13/2023	09/22/2023			(24,164)			(24,164)		337,500	337,500			
100090004	Red Bank	NJ		01/13/2023	10/22/2023			(16,269)			(16,269)		356,500	356,500			
100090016	Henderson	NV		01/13/2023	05/22/2023			23,446			23,446		2,637,300	2,637,300			
100090022	Broomfield	CO		01/13/2023	09/22/2023			(31,798)			(31,798)		339,300	339,300			
100090040	Salt Lake City	UT		01/13/2023	07/22/2023			(8,022)			(8,022)		194,904	194,904			
100090046	Bristol	CT		01/13/2023	07/22/2023			(4,318)			(4,318)		164,905	164,905			
100090071	Deltona	FL		01/13/2023	06/22/2023			(10,821)			(10,821)		188,431	188,431			
100090075	Las Vegas	NV		01/13/2023	05/22/2023			(6,226)			(6,226)		432,000	432,000			
100090078	Cincinnati	OH		01/13/2023	10/22/2023			(6,559)			(6,559)		161,932	161,932			
100090081	Carefree	AZ		01/13/2023	12/22/2023			(5,940)			(5,940)		768,260	768,260			
100090095	Tomball	TX		01/13/2023	09/22/2023			(11,542)			(11,542)		495,000	495,000			
100090096	Portland	OR		01/13/2023	10/22/2023			(13,828)			(13,828)		419,838	419,838			
100090097	Miami	FL		01/13/2023	10/22/2023			(25,257)			(25,257)		479,799	479,799			
100090098	Sugar Land	TX		01/13/2023	07/22/2023			(40,792)			(40,792)		699,706	699,706			
100090121	Calimesa	CA		01/13/2023	08/22/2023			(10,990)			(10,990)		464,250	464,250			
100090130	Shelbyville	KY		01/13/2023	12/22/2023			(11,755)			(11,755)		199,675	199,675			
100090150	Indio	CA		01/13/2023	07/22/2023			(25,931)			(25,931)		665,000	665,000			
100090159	Pawtucket	RI		01/13/2023	07/22/2023			(9,340)			(9,340)		355,916	355,916			
100090187	Independence	VA		01/13/2023	06/22/2023			(797)			(797)		199,500	199,500			
100090314	East Orange	NJ		01/06/2023	10/09/2023			10,616			10,616		304,500	304,500			
100090319	Reedsburg	WI		01/06/2023	11/09/2023			(1,342)			(1,342)		240,169	240,169			
100090326	Midland	TX		01/06/2023	12/09/2023			(13,430)			(13,430)		424,000	424,000			
100090374	Sevierville	TN		02/03/2023	12/09/2023			3,269			3,269		712,500	712,500			
100090395	Humble	TX		12/28/2022	10/09/2023	317,241		(7,763)			(7,763)		309,478	309,478			
100090417	Oakland	CA		12/28/2022	08/09/2023	619,462		(14,462)			(14,462)		605,000	605,000			
100090605	Amsterdam	NLD		12/28/2022	08/21/2023	12,630						3,032	15,661	16,003	342		342
100090606	Amsterdam	NLD		12/28/2022	08/21/2023	189,443						(5,841)	183,602	188,756	5,154		5,154
100090630	Indianapolis	IN		12/29/2022	07/09/2023	131,288		(2,258)			(2,258)		129,030	129,030			
100090640	Baltimore	MD		12/29/2022	06/09/2023	113,815		(3,315)			(3,315)		110,500	110,500			
100090674	Indianapolis	IN		12/29/2022	07/09/2023	125,726		(2,526)			(2,526)		123,200	123,200			
100090686	Tullahoma	TN		12/29/2022	06/09/2023	151,980		(3,780)			(3,780)		148,200	148,200			
100090762	Mount Pleasant	SC		02/28/2023	10/09/2023			(15,390)			(15,390)		808,000	808,000			
100090768	Harker Heights	TX		02/28/2023	08/09/2023			(24,273)			(24,273)		250,661	250,661			
100090774	Irvine	CA		02/28/2023	08/09/2023			(3,420)			(3,420)		1,998,516	1,998,516			
100090776	Franklinville	NJ		02/28/2023	12/09/2023			(2,685)			(2,685)		556,000	556,000			
100090777	Carlsbad	CA		02/28/2023	08/09/2023			(7,004)			(7,004)		919,000	919,000			
100090778	Thousand Oaks	CA		02/28/2023	09/09/2023			(23,619)			(23,619)		1,105,000	1,105,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090854	Riverside	CA		01/06/2023	03/09/2023			(18,433)			(18,433)		682,500	682,500			
100090864	Orlando	FL		01/31/2023	06/02/2023			869			869		96,534	96,534			
100090868	Los Angeles	CA		01/31/2023	05/09/2023			6,726			6,726		276,743	276,743			
100090881	Henrico	VA		01/31/2023	06/09/2023			1,340			1,340		223,531	223,531			
100090934	Valencia	CA		01/31/2023	12/09/2023			22,770			22,770		1,387,132	1,387,132			
100090939	Calimesa	CA		01/31/2023	05/09/2023			(26,833)			(26,833)		1,104,427	1,104,427			
100090957	Los Angeles	CA		01/31/2023	06/09/2023			(2,650)			(2,650)		935,618	935,618			
100090960	Apple Valley	CA		01/31/2023	07/09/2023			11,849			11,849		350,949	350,949			
100090967	Henderson	NV		01/31/2023	09/09/2023			(14,334)			(14,334)		1,039,417	1,039,417			
100090981	Westchester	IL		01/31/2023	07/09/2023			(10,826)			(10,826)		324,000	324,000			
100090992	Mount Pleasant	SC		01/31/2023	08/09/2023			(24,968)			(24,968)		1,412,000	1,412,000			
100090994	Shafter	CA		01/31/2023	06/02/2023			30,853			30,853		467,055	467,055			
100091013	Miami	FL		01/31/2023	06/09/2023			(29,377)			(29,377)		660,000	660,000			
100091018	San Diego	CA		01/31/2023	06/02/2023			(25,875)			(25,875)		960,000	960,000			
100091027	Hockley	TX		01/31/2023	09/09/2023			(15,877)			(15,877)		360,000	360,000			
100091029	Miami Shores	FL		01/31/2023	08/09/2023			(22,449)			(22,449)		1,000,000	1,000,000			
100091032	Lincoln City	OR		01/31/2023	05/09/2023			(23,481)			(23,481)		538,697	538,697			
100091037	Antioch	CA		01/31/2023	06/09/2023			(15,120)			(15,120)		444,000	444,000			
100091051	New River	AZ		01/31/2023	08/09/2023			(19,684)			(19,684)		425,000	425,000			
100091065	Norwalk	CA		01/31/2023	10/09/2023			8,715			8,715		616,500	616,500			
100091086	El Cajon	CA		01/31/2023	12/09/2023			(26,041)			(26,041)		1,080,000	1,080,000			
100091097	Riverside	CA		01/31/2023	09/09/2023			(17,507)			(17,507)		711,000	711,000			
100091104	Las Vegas	NV		01/31/2023	12/09/2023			(30,852)			(30,852)		388,314	388,314			
100091109	Los Angeles	CA		01/31/2023	11/09/2023			(14,006)			(14,006)		593,553	593,553			
100091110	Smyrna	GA		01/31/2023	05/09/2023			(23,828)			(23,828)		630,000	630,000			
100091111	Los Angeles	CA		01/31/2023	08/09/2023			(37,950)			(37,950)		1,000,000	1,000,000			
100091113	Riverside	CA		01/31/2023	09/09/2023			(12,224)			(12,224)		338,000	338,000			
100091185	Monroe Township	NJ		01/31/2023	10/09/2023			4,787			4,787		280,000	280,000			
100091198	Chicago	IL		01/31/2023	09/09/2023			(5,895)			(5,895)		207,777	207,777			
100091224	Gloucester Township	NJ		01/31/2023	08/09/2023			(14,323)			(14,323)		152,750	152,750			
100091243	Waterbury	CT		01/31/2023	11/09/2023			(9,970)			(9,970)		135,000	135,000			
100091267	Orange Park	FL		01/31/2023	10/09/2023			(12,748)			(12,748)		177,750	177,750			
100091277	Nashville	TN		01/31/2023	12/09/2023			(20,378)			(20,378)		694,600	694,600			
100091312	Costa Mesa	CA		01/13/2023	09/09/2023			(3,500)			(3,500)		700,000	700,000			
100091313	Escondido	CA		01/13/2023	09/09/2023			(14,058)			(14,058)		1,920,000	1,920,000			
100091323	Sacramento	CA		01/13/2023	04/09/2023			(5,351)			(5,351)		494,910	494,910			
100091325	Bradbury	CA		01/13/2023	11/09/2023			(24,843)			(24,843)		760,000	760,000			
100091337	Sarasota	FL		01/13/2023	04/09/2023			(2,970)			(2,970)		150,000	150,000			
100091365	Lompoc	CA		02/22/2023	05/17/2023			1,365			1,365		350,000	350,000			
100091368	Durham	NC		02/22/2023	09/17/2023			(3,904)			(3,904)		320,000	320,000			
100091400	Spokane	WA		02/22/2023	06/17/2023			(7,062)			(7,062)		371,709	371,709			
100091439	Phoenix	AZ		02/22/2023	06/17/2023			(2,777)			(2,777)		338,686	338,686			
100091444	Springfield	MA		02/22/2023	09/17/2023			(528)			(528)		176,132	176,132			
100091456	Orlando	FL		01/20/2023	08/09/2023			(15,330)			(15,330)		1,022,000	1,022,000			
100091466	Cedartown	GA		01/20/2023	08/09/2023			(4,571)			(4,571)		179,248	179,248			
100091469	Cedartown	GA		01/20/2023	05/09/2023			(4,865)			(4,865)		170,712	170,712			
100091532	Byram Township	NJ		01/20/2023	07/09/2023			(7,849)			(7,849)		227,500	227,500			
100091544	Brooklyn	NY		01/20/2023	09/09/2023			(14,196)			(14,196)		725,000	725,000			
100091563	Los Angeles	CA		03/07/2023	06/02/2023			(15,248)			(15,248)		463,719	463,719			
100091588	Myrtle Beach	SC		03/07/2023	10/09/2023			(23,635)			(23,635)		405,000	405,000			
100091589	Lafayette	CA		03/07/2023	10/09/2023			(86,793)			(86,793)		2,380,000	2,380,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091612	Mesa	AZ		03/07/2023	06/09/2023			(18,729)			(18,729)		268,000	268,000			
100091620	Kissimmee	FL		03/07/2023	11/09/2023			(9,558)			(9,558)		440,724	440,724			
100091630	Baltimore	MD		03/07/2023	08/09/2023			(10,238)			(10,238)		222,179	222,179			
100091646	Playa Vista	CA		01/27/2023	04/09/2023			(23,100)			(23,100)		1,680,000	1,680,000			
100091648	Milton	GA		01/27/2023	10/09/2023			(1,665)			(1,665)		141,695	141,750		55	55
100091658	Laguna Beach	CA		01/27/2023	08/09/2023			(79,453)			(79,453)		2,605,000	2,605,000			
100091659	York	PA		01/27/2023	09/09/2023			(3,853)			(3,853)		205,500	205,500			
100091660	Tulalip	WA		01/27/2023	06/09/2023			(18,540)			(18,540)		824,000	824,000			
100091667	Haines City	FL		01/27/2023	04/09/2023			(10,160)			(10,160)		281,250	281,250			
100091669	Parkland	FL		01/27/2023	07/09/2023			(20,109)			(20,109)		1,237,500	1,237,500			
100091681	Stockton	CA		03/24/2023	11/09/2023			(1,649)			(1,649)		435,000	435,000			
100091692	Conway	SC		03/24/2023	07/09/2023			(18,125)			(18,125)		197,950	197,950			
100091702	San Clemente	CA		03/24/2023	11/09/2023			(14,383)			(14,383)		349,770	349,770			
100091740	Kersey	CO		03/24/2023	06/02/2023			(14,322)			(14,322)		306,000	306,000			
100091744	Rochester	MI		03/24/2023	06/09/2023			(6,770)			(6,770)		236,250	236,250			
100091747	Peoria	AZ		03/24/2023	08/09/2023			10,093			10,093		264,000	264,000			
100091758	Bayonne	NJ		03/24/2023	11/09/2023			(12,100)			(12,100)		300,000	300,000			
100091762	West Valley City	UT		03/24/2023	06/09/2023			(3,799)			(3,799)		256,814	256,814			
100091791	Grass Valley	CA		01/30/2023	06/09/2023			(10,989)			(10,989)		488,000	488,000			
100091828	Hallandale	FL		01/30/2023	07/09/2023			(16,272)			(16,272)		631,500	631,500			
100091829	Burbank	CA		01/30/2023	08/09/2023			(40,596)			(40,596)		1,080,000	1,080,000			
100091872	Brooklyn Center	MN		01/30/2023	09/09/2023			(7,839)			(7,839)		226,000	226,000			
100091874	Alexandria	VA		01/30/2023	06/09/2023			(23,504)			(23,504)		665,600	665,600			
100091876	Pasadena	CA		01/30/2023	06/09/2023			(26,000)			(26,000)		640,000	640,000			
100091901	Amsterdam	NLD		01/27/2023	12/20/2023								269,451	271,144	1,693		1,693
100091950	San Jose	CA		02/07/2023	04/02/2023			(17,403)			(17,403)		500,500	500,500			
100091963	Fort Worth	TX		02/07/2023	08/09/2023			(12,384)			(12,384)		206,400	206,400			
100091973	Rosemary Beach	FL		02/07/2023	07/09/2023			(30,169)			(30,169)		700,000	700,000			
100091987	Covington	KY		02/09/2023	07/09/2023			(6,906)			(6,906)		276,250	276,250			
100092017	Schenectady	NY		02/09/2023	10/09/2023			(3,218)			(3,218)		165,000	165,000			
100092047	New Haven	CT		02/09/2023	11/09/2023			(7,506)			(7,506)		274,750	274,750			
100097265	San Francisco	NY		07/20/2023	07/21/2023			23,587			23,587		806,487	806,487			
100097266	Irvine	FL		07/20/2023	07/21/2023			18,930			18,930		344,580	344,580			
100097267	Bridgeport	FL		07/20/2023	07/21/2023			30,916			30,916		257,957	257,957			
100097268	Lubbock	TX		07/20/2023	07/21/2023			5,459			5,459		88,993	88,993			
100097269	Ankeny	FL		07/20/2023	07/21/2023			2,276			2,276		271,785	271,785			
100097270	Hewlett	LA		07/20/2023	07/21/2023			127,474			127,474		1,103,124	1,103,124			
100097271	San Ramon	TX		07/20/2023	07/21/2023			51,999			51,999		1,261,089	1,261,089			
100097272	Miami Beach	AL		07/20/2023	07/21/2023			(2,755)			(2,755)		121,968	121,968			
100097273	Valencia	NJ		07/20/2023	07/21/2023			6,259			6,259		177,369	177,369			
100097274	Gatlinburg	GA		07/20/2023	07/21/2023			2,442			2,442		681,200	681,200			
100097275	Lowell	NY		07/20/2023	07/21/2023			23,446			23,446		214,700	214,700			
100097276	Kissimmee	PA		07/20/2023	07/21/2023			7,722			7,722		193,187	193,187			
100097277	Las Vegas	TX		07/20/2023	07/21/2023			21,858			21,858		239,415	239,415			
100097278	Davenport	TN		07/20/2023	07/21/2023			77,815			77,815		283,034	283,034			
100097279	Grass Valley	OH		07/20/2023	07/21/2023			59,109			59,109		247,424	247,424			
100097280	Miami Beach	CA		07/20/2023	07/21/2023			(8,937)			(8,937)		262,664	262,664			
100097281	Sugar Land	TX		07/20/2023	07/21/2023			(7,664)			(7,664)		129,642	129,642			
100097282	Inverness	OH		07/20/2023	07/21/2023			(4,549)			(4,549)		120,363	120,363			
100097283	Gulf Shores	TX		07/20/2023	07/21/2023			(13,601)			(13,601)		180,760	180,760			
100097284	Kamuela	OK		07/20/2023	07/21/2023			44,224			44,224		402,325	402,325			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100097285	Charlotte	OK		07/20/2023	07/21/2023			5,431			5,431		65,064	65,064			
100097286	Calhoun	NJ		07/20/2023	07/21/2023			26,135			26,135		258,267	258,267			
100097287	Corona	FL		07/20/2023	07/21/2023			9,889			9,889		102,178	102,178			
100097288	Surfside	FL		07/20/2023	07/21/2023			(21,602)			(21,602)		259,363	259,363			
100097289	Smyrna	FL		07/20/2023	07/21/2023			11,337			11,337		366,419	366,419			
100097290	Lakeland	TX		07/20/2023	07/21/2023			(6,294)			(6,294)		178,012	178,012			
100097291	Urbanna	AL		07/20/2023	07/21/2023			(14,434)			(14,434)		151,923	151,923			
100097292	Miami	VA		07/20/2023	07/21/2023			(12,737)			(12,737)		812,541	812,541			
100097293	Hidden Valley	TN		07/20/2023	07/21/2023			21,688			21,688		129,782	129,782			
100097294	Irvine	CA		07/20/2023	07/21/2023			245,612			245,612		1,148,225	1,148,225			
100097295	Philadelphia	VA		07/20/2023	07/21/2023			15,260			15,260		357,898	357,898			
100097296	Cleveland Heights	CA		07/20/2023	07/21/2023			3,870			3,870		191,858	191,858			
100097297	Garden Grove	TX		07/20/2023	07/21/2023			99,444			99,444		643,385	643,385			
100097298	Los Angeles	CA		07/20/2023	07/21/2023			46,032			46,032		515,838	515,838			
100097299	Los Angeles	FL		07/20/2023	07/21/2023			17,844			17,844		806,552	806,552			
100097300	Glendale	OK		07/20/2023	07/21/2023			500			500		406,651	406,651			
100097301	Alpharetta	CA		07/20/2023	07/21/2023			3,946			3,946		123,095	123,095			
100097302	Marietta	IN		07/20/2023	07/21/2023			97			97		121,818	121,818			
100097303	Davenport	OK		07/20/2023	07/21/2023			11,598			11,598		310,499	310,499			
100097304	Oro Valley	IN		07/20/2023	07/21/2023			(8,007)			(8,007)		361,079	361,079			
100097305	Reno	CA		07/20/2023	07/21/2023			(4,605)			(4,605)		490,058	490,058			
100097306	Cape Coral	CA		07/20/2023	07/21/2023			(4,386)			(4,386)		173,043	173,043			
100097307	Las Vegas	FL		07/20/2023	07/21/2023			(9,543)			(9,543)		329,848	329,848			
100097308	Richmond	CA		07/20/2023	07/21/2023			(4,671)			(4,671)		155,581	155,581			
100097309	Irvine	PA		07/20/2023	07/21/2023			(12,701)			(12,701)		1,259,483	1,259,483			
100097310	Fountain Valley	NM		07/20/2023	07/21/2023			(3,385)			(3,385)		530,983	530,983			
100097311	Holly Hills	TX		07/20/2023	07/21/2023			(564)			(564)		456,067	456,067			
100097312	Dunwoody	NY		07/20/2023	07/21/2023			10,866			10,866		270,299	270,299			
100097313	Safford	VA		07/20/2023	07/21/2023			(9,618)			(9,618)		163,466	163,466			
100097314	Cedar Hill	WI		07/20/2023	07/21/2023			5,422			5,422		591,539	591,539			
100097315	Reunion	FL		07/20/2023	07/21/2023			22,343			22,343		104,858	104,858			
100097316	Cleveland Heights	FL		07/20/2023	07/21/2023			23,021			23,021		113,296	113,296			
100097317	Galveston	VA		07/20/2023	07/21/2023			(8,499)			(8,499)		127,914	127,914			
100097318	Suwanee	FL		07/20/2023	07/21/2023			4,140			4,140		874,728	874,728			
100097319	Magna	KS		07/20/2023	07/21/2023			(8,561)			(8,561)		200,223	200,223			
100097320	Miami	TX		07/20/2023	07/21/2023			(15,904)			(15,904)		423,530	423,530			
100097321	Kissimmee	TX		07/20/2023	07/21/2023			1,564			1,564		518,018	518,018			
100097322	Thousand Oaks	OR		07/20/2023	07/21/2023			(2,479)			(2,479)		585,256	585,256			
100097323	Fulshear	CO		07/20/2023	07/21/2023			9,269			9,269		449,618	449,618			
100097324	Houston	NJ		07/20/2023	07/21/2023			(3,272)			(3,272)		259,188	259,188			
100099548	Irvine	CA		02/17/2023	10/09/2023			(12,160)			(12,160)		892,500	892,500			
100099560	Yorba Linda	CA		02/17/2023	04/09/2023			(17,381)			(17,381)		1,350,000	1,350,000			
100099570	Placentia	CA		04/06/2023	10/09/2023			(6,136)			(6,136)		646,750	646,750			
100099591	Escondido	CA		04/06/2023	12/09/2023			(32,358)			(32,358)		934,575	934,575			
100099622	Carlsbad	CA		04/06/2023	10/09/2023			(8,080)			(8,080)		860,000	860,000			
100099628	Orlando	FL		04/06/2023	09/09/2023			(18,667)			(18,667)		301,000	301,000			
100099729	Amsterdam	NLD		02/27/2023	11/20/2023							1,488	523,354	539,835	16,481		16,481
100099749	Jacksonville	FL		02/28/2023	08/09/2023			(4,402)			(4,402)		127,600	127,600			
100099755	Chicago	IL		02/28/2023	05/09/2023			(5,200)			(5,200)		173,320	173,320			
100099764	Miami	FL		02/28/2023	11/09/2023			(14,991)			(14,991)		487,500	487,500			
100099765	Miami	FL		02/28/2023	11/09/2023			(14,991)			(14,991)		487,500	487,500			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099766	Miami	FL		02/28/2023	11/09/2023			(14,991)			(14,991)		487,500	487,500			
100099812	Queens	NY		02/28/2023	09/09/2023			(12,830)			(12,830)		315,000	315,000			
100099814	Mission	TX		02/28/2023	11/09/2023			(6,440)			(6,440)		199,680	199,680			
100099829	Trenton	NJ		02/28/2023	10/09/2023			(6,038)			(6,038)		172,500	172,500			
100099837	Commack	NY		02/28/2023	11/09/2023			(11,186)			(11,186)		476,000	476,000			
100099861	Hallandale Beach	FL		03/07/2023	10/09/2023			(5,156)			(5,156)		412,500	412,500			
100099875	San Diego	CA		03/28/2023	08/22/2023			(28,793)			(28,793)		713,724	713,724			
100099889	Parkland	FL		03/28/2023	09/22/2023			(25,019)			(25,019)		1,434,100	1,434,100			
100099906	Henderson	NV		03/28/2023	08/22/2023			(7,354)			(7,354)		136,200	136,200			
100099927	Philadelphia	PA		03/28/2023	10/22/2023			(3,122)			(3,122)		840,000	840,000			
100100036	Middlesex	NJ		03/28/2023	08/22/2023			(3,348)			(3,348)		629,769	629,769			
100100043	Davenport	FL		03/28/2023	11/22/2023			(7,707)			(7,707)		240,400	240,400			
100100104	Dade City	FL		03/28/2023	12/22/2023			(13,727)			(13,727)		136,500	136,500			
100100155	Phoenix	AZ		03/17/2023	11/09/2023			(2,606)			(2,606)		868,500	868,500			
100100179	Greensboro	NC		03/17/2023	09/09/2023			(2,479)			(2,479)		106,400	106,400			
100100202	Cedartown	GA		03/17/2023	06/09/2023			(3,601)			(3,601)		184,680	184,680			
100100205	Cedartown	GA		03/17/2023	06/09/2023			(3,797)			(3,797)		194,720	194,720			
100100207	Philadelphia	PA		03/17/2023	11/09/2023			(9,900)			(9,900)		300,000	300,000			
100100229	Ocean Gate	NJ		03/17/2023	10/09/2023			(5,971)			(5,971)		348,750	348,750			
100100244	Farmingville	NY		03/17/2023	06/09/2023			(9,555)			(9,555)		318,500	318,500			
100100274	Union City	GA		03/24/2023	07/09/2023			(9,451)			(9,451)		151,908	151,908			
100100278	Smyrna	GA		03/24/2023	12/09/2023			(21,924)			(21,924)		359,746	359,746			
100100298	Rolling Meadows	IL		03/24/2023	09/09/2023			(4,971)			(4,971)		147,941	147,941			
100100434	Port Charlotte	FL		04/27/2023	07/09/2023			441			441		296,981	296,981			
100100490	Orlando	FL		04/27/2023	09/09/2023			7,717			7,717		312,429	312,429			
100100505	Ponte Vedra Beach	FL		04/27/2023	08/09/2023			(5,858)			(5,858)		1,383,000	1,383,000			
100100515	Bolingbrook	IL		04/27/2023	09/09/2023			(11,787)			(11,787)		284,800	284,800			
100100520	Los Angeles	CA		04/27/2023	10/09/2023			(25,606)			(25,606)		1,249,095	1,249,095			
100100574	Aubrey	TX		04/27/2023	12/09/2023			(30,903)			(30,903)		1,230,001	1,230,001			
100100597	Chicago	IL		04/27/2023	12/09/2023			(4,171)			(4,171)		104,000	104,000			
100100601	Miami	FL		04/27/2023	12/09/2023			(13,157)			(13,157)		333,000	333,000			
100100646	Cleveland Heights	OH		03/28/2023	08/09/2023			(4,587)			(4,587)		152,916	152,916			
100100852	Reisterstown	MD		04/28/2023	11/09/2023			1,328			1,328		39,538	39,538			
100100913	Fredericksburg	VA		04/28/2023	12/09/2023			379			379		104,918	104,918			
100100943	Henrico	VA		04/28/2023	06/12/2023			(10,537)			(10,537)		261,716	261,716			
100100976	Panama City	FL		04/28/2023	07/02/2023			41,125			41,125		254,755	254,755			
100101030	Sarasota	FL		04/28/2023	06/12/2023			46,790			46,790		369,561	369,561			
100101052	Long Branch	NJ		04/28/2023	07/02/2023			340,294			340,294		3,436,269	3,436,269			
100101076	Bay Harbor Island	FL		04/28/2023	11/09/2023			8,831			8,831		187,381	187,381			
100101101	Clearwater	FL		04/28/2023	08/09/2023			49,353			49,353		390,861	390,861			
100101110	Pocono Lake	PA		04/28/2023	11/09/2023			(1,817)			(1,817)		190,509	190,509			
100101157	Miami	FL		04/28/2023	12/09/2023			47,110			47,110		265,604	265,604			
100101195	California City	CA		04/28/2023	12/09/2023			39,640			39,640		209,593	209,593			
100101529	Meridian	ID		04/26/2023	11/17/2023			19,170			19,170		825,000	825,000			
100101595	Pelham	NY		04/26/2023	06/17/2023			(9,848)			(9,848)		1,087,595	1,087,595			
100101604	Los Angeles	CA		04/26/2023	06/17/2023			(8,793)			(8,793)		1,050,200	1,050,200			
100101622	Margate	NJ		04/26/2023	09/17/2023			(8,554)			(8,554)		300,000	300,000			
100101624	Alpharetta	GA		04/26/2023	11/17/2023			(4,495)			(4,495)		427,690	427,690			
100101672	West Palm Beach	FL		04/26/2023	07/17/2023			(1,118)			(1,118)		198,400	198,400			
100101675	Los Angeles	CA		04/26/2023	08/17/2023			(11,123)			(11,123)		525,000	525,000			
100101687	Pasadena	CA		03/31/2023	06/09/2023			(38,240)			(38,240)		1,912,000	1,912,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101690	Los Angeles	CA		03/31/2023	09/09/2023			(8,800)			(8,800)		640,000	640,000			
100101703	Van Alstyne	TX		03/31/2023	08/09/2023			(23,972)			(23,972)		1,278,483	1,278,483			
100101824	Baton Rouge	LA		03/31/2023	10/09/2023			(2,730)			(2,730)		140,000	140,000			
100101848	Tustin	CA		04/06/2023	09/09/2023			(12,730)			(12,730)		760,000	760,000			
100101854	Los Angeles	CA		04/06/2023	07/09/2023			(58,060)			(58,060)		1,720,296	1,720,296			
100101857	Charleston	SC		04/06/2023	12/09/2023			(36,094)			(36,094)		1,875,000	1,875,000			
100101891	El Paso	TX		04/06/2023	12/09/2023			(18,801)			(18,801)		241,500	241,500			
100101896	Houston	TX		04/06/2023	07/09/2023			(13,830)			(13,830)		259,500	259,500			
100101900	Orlando	FL		04/06/2023	10/09/2023			(16,035)			(16,035)		322,000	322,000			
100101912	Philadelphia	PA		04/06/2023	12/09/2023			(9,429)			(9,429)		116,470	116,470			
100101919	Las Vegas	NV		04/14/2023	08/09/2023			(15,800)			(15,800)		977,000	977,000			
100101946	Mammoth Lakes	CA		04/14/2023	07/09/2023			(15,423)			(15,423)		330,000	330,000			
100101949	Los Angeles	CA		04/14/2023	09/09/2023			(19,187)			(19,187)		492,000	492,000			
100101984	Chicago	IL		04/14/2023	07/09/2023			(11,214)			(11,214)		321,750	321,750			
100102000	Pasadena	CA		04/14/2023	09/09/2023			(29,881)			(29,881)		708,000	708,000			
100102037	Palm Desert	CA		04/14/2023	11/09/2023			(17,653)			(17,653)		611,250	611,250			
100102059	Ontario	CA		04/14/2023	12/09/2023			(6,063)			(6,063)		611,587	611,587			
100102061	Houston	TX		04/14/2023	07/09/2023			(12,064)			(12,064)		195,926	195,926			
100102114	Glendora	CA		04/14/2023	11/09/2023			(20,615)			(20,615)		680,000	680,000			
100102135	Sarasota	FL		04/14/2023	08/09/2023			2,735			2,735		360,232	360,232			
100102154	Houston	TX		04/14/2023	07/09/2023			(13,132)			(13,132)		204,000	204,000			
100102158	Davenport	FL		04/14/2023	11/02/2023			7,693			7,693		274,900	274,900			
100102162	San Jose	CA		04/14/2023	10/09/2023			(1,668)			(1,668)		226,750	226,750			
100102168	Wildomar	CA		04/14/2023	11/02/2023			(17,505)			(17,505)		672,000	672,000			
100102189	Cabazon	CA		04/14/2023	10/09/2023			(2,738)			(2,738)		265,500	265,500			
100102366	Escondido	CA		06/07/2023	11/09/2023			(4,552)			(4,552)		472,637	472,637			
100102440	San Jose	CA		06/07/2023	09/09/2023			(11,388)			(11,388)		824,454	824,454			
100102453	Amboy	WA		06/07/2023	10/09/2023			(13,740)			(13,740)		487,060	487,060			
100102459	Houston	TX		06/07/2023	07/02/2023			(16,948)			(16,948)		221,561	221,561			
100102487	Longmont	CO		06/07/2023	07/02/2023			5,208			5,208		400,000	400,000			
100102502	Pitman	NJ		06/07/2023	09/09/2023			(2,518)			(2,518)		220,226	220,226			
100102509	Pompano Beach	FL		06/07/2023	08/09/2023			(8,484)			(8,484)		1,858,292	1,858,292			
100102512	Orlando	FL		06/07/2023	09/09/2023			5,075			5,075		591,460	591,460			
100102514	Westlake	OH		06/07/2023	12/09/2023			(14,786)			(14,786)		348,952	348,952			
100102565	Pittsburgh	PA		06/07/2023	08/02/2023			(2,737)			(2,737)		157,590	157,590			
100102603	Commerce	TX		06/07/2023	09/09/2023			(1,511)			(1,511)		94,549	94,549			
100102605	Honolulu	HI		06/22/2023	12/10/2023			(22,796)			(22,796)		928,834	928,834			
100102612	Las Vegas	NV		06/22/2023	10/10/2023			13,537			13,537		784,381	784,381			
100102622	Yorba Linda	CA		06/22/2023	09/06/2023			(26,730)			(26,730)		1,036,505	1,036,505			
100102635	Wesley Chapel	FL		06/22/2023	09/06/2023			(21,653)			(21,653)		701,941	701,941			
100102652	Kissimmee	FL		06/22/2023	09/06/2023			(16,120)			(16,120)		316,193	316,193			
100102658	Santa Ana	CA		06/22/2023	10/10/2023			(16,331)			(16,331)		776,733	776,733			
100102667	Beaver	UT		06/22/2023	10/10/2023			(15,778)			(15,778)		247,891	247,891			
100102669	Torrance	CA		06/22/2023	11/10/2023			(12,012)			(12,012)		1,165,338	1,165,338			
100102678	Mcdonough	GA		06/22/2023	11/10/2023			(17,711)			(17,711)		494,552	494,552			
100102716	Los Angeles	CA		06/22/2023	11/10/2023			272			272		396,546	396,546			
100102737	Mechanicsville	VA		06/22/2023	09/06/2023			(16,258)			(16,258)		249,506	249,506			
100102755	Ceres	CA		06/22/2023	09/06/2023			(22,131)			(22,131)		426,479	426,479			
100102756	Fountain Valley	CA		06/22/2023	09/06/2023			(15,741)			(15,741)		698,508	698,508			
100102765	Inlet Beach	FL		06/22/2023	09/06/2023			(39,606)			(39,606)		1,457,041	1,457,041			
100102769	Bonita	CA		06/22/2023	10/10/2023			(14,061)			(14,061)		776,623	776,623			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102850	Lathrop	CA		06/22/2023	10/10/2023			(11,264)			(11,264)		309,527	309,527			
100102854	Santa Cruz	CA		06/22/2023	12/10/2023			(20,695)			(20,695)		865,000	865,000			
100102932	Lodi	NJ		06/22/2023	11/10/2023			(11,244)			(11,244)		160,000	160,000			
100103012	Cape Coral	FL		06/22/2023	12/10/2023			(15,040)			(15,040)		311,854	311,854			
100103020	Hampton Bays	NY		06/22/2023	10/10/2023			(30,916)			(30,916)		823,490	823,490			
100103034	Oakland	CA		06/22/2023	10/10/2023			(17,143)			(17,143)		591,201	591,201			
100103044	Fort Lauderdale	FL		06/22/2023	10/10/2023			(13,241)			(13,241)		363,067	363,067			
100103072	Charlotte	NC		06/22/2023	09/06/2023			(5,652)			(5,652)		192,092	192,092			
100103073	Cincinnati	OH		06/22/2023	09/06/2023			(9,337)			(9,337)		192,182	192,182			
100103234	Tafton	PA		04/27/2023	10/09/2023			(8,624)			(8,624)		221,250	221,250			
100103270	Fort Lauderdale	FL		04/27/2023	11/09/2023			(13,656)			(13,656)		356,000	356,000			
100103554	San Antonio	TX		05/08/2023	12/09/2023			(5,788)			(5,788)		77,600	77,600			
100103640	Simi Valley	CA		05/08/2023	12/09/2023			(5,783)			(5,783)		758,250	758,250			
100103741	Manson	WA		05/08/2023	10/09/2023			(19,558)			(19,558)		646,000	646,000			
100103809	Columbus	OH		05/10/2023	10/09/2023			(10,157)			(10,157)		220,800	220,800			
100107807	Jurupa Valley	CA		05/19/2023	11/17/2023			7,367			7,367		428,293	428,293			
100107919	Hickory	NC		06/29/2023	11/09/2023			(11,533)			(11,533)		118,000	118,000			
100107922	Riverside	CA		06/29/2023	12/09/2023			(22,311)			(22,311)		690,000	674,082		(15,918)	(15,918)
100108080	Surfside Beach	SC		05/24/2023	10/09/2023			44,850			44,850		1,254,213	1,254,213			
100108182	Dallas	TX		05/24/2023	10/31/2023			(16,057)			(16,057)		458,500	458,500			
100108187	San Gabriel	CA		05/24/2023	11/09/2023			(22,551)			(22,551)		521,600	521,600			
100108418	La Porte	IN		05/25/2023	12/09/2023			(2,104)			(2,104)		82,500	82,500			
100108451	Radcliff	KY		05/25/2023	08/09/2023			(6,426)			(6,426)		252,000	252,000			
100108455	Lexington	MA		05/25/2023	10/09/2023			(26,075)			(26,075)		700,000	700,000			
100108486	Port Hueneme	CA		05/25/2023	11/09/2023			(12,403)			(12,403)		472,500	472,500			
100108504	Portland	OR		05/25/2023	07/02/2023			(31,875)			(31,875)		1,500,000	1,500,000			
100108969	Kearny	NJ		05/31/2023	12/09/2023			(22,688)			(22,688)		400,000	400,000			
100108990	Malibu	CA		05/31/2023	12/09/2023			(5,064)			(5,064)		2,555,000	2,555,000			
100109049	Warren	MI		06/05/2023	10/09/2023			(2,428)			(2,428)		105,547	105,547			
100109109	Cherry Hill	NJ		06/05/2023	09/09/2023			(7,132)			(7,132)		408,000	408,000			
100109142	Katy	TX		06/09/2023	11/09/2023			(6,790)			(6,790)		339,500	339,500			
100109153	Dallas	TX		07/21/2023	12/09/2023			(21,456)			(21,456)		946,900	946,900			
100109314	Broken Bow	OK		06/12/2023	08/17/2023			(10,103)			(10,103)		500,138	500,138			
100109361	Manteca	CA		06/12/2023	12/17/2023			(22,568)			(22,568)		725,674	725,674			
100109677	Blaine	WA		06/16/2023	10/09/2023			(14,969)			(14,969)		284,000	284,000			
100109681	Mechanicsburg	PA		06/16/2023	09/09/2023			(13,084)			(13,084)		149,409	149,409			
100109713	Littleton	CO		06/16/2023	12/09/2023			(34,570)			(34,570)		1,024,295	1,024,295			
100109723	Wildomar	CA		06/16/2023	09/09/2023			(13,466)			(13,466)		979,359	979,359			
100109748	Sacramento	CA		06/16/2023	09/09/2023			3,488			3,488		232,500	232,500			
100109912	Las Vegas	NV		06/22/2023	10/09/2023			(4,694)			(4,694)		149,000	149,000			
100109928	St. Louis	MO		06/22/2023	09/09/2023			(5,347)			(5,347)		130,125	130,125			
100109963	Phoenix	AZ		06/22/2023	09/09/2023			(6,444)			(6,444)		243,200	243,200			
100110026	Punta Gorda	FL		06/23/2023	12/09/2023			(6,473)			(6,473)		255,849	255,849			
100110068	Foley	AL		06/23/2023	09/09/2023			(7,093)			(7,093)		252,240	252,240			
100110323	Riverside	CA		06/30/2023	10/17/2023			(8,476)			(8,476)		297,285	297,285			
100110346	North Wales	PA		06/30/2023	11/17/2023			(2,411)			(2,411)		231,560	231,560			
100110379	Platte City	MO		06/30/2023	09/17/2023			(4,216)			(4,216)		264,000	264,000			
100110397	Atlanta	GA		06/30/2023	12/17/2023			4,821			4,821		616,541	616,541			
100110428	Moreno Valley	CA		06/30/2023	10/17/2023			(7,335)			(7,335)		416,500	416,500			
100110432	Bonita Springs	FL		06/30/2023	10/17/2023			(2,298)			(2,298)		258,743	258,743			
100110437	Ogden	UT		06/30/2023	09/17/2023			(2,343)			(2,343)		307,019	307,019			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110452	Spring	TX		06/30/2023	12/17/2023			(9,675)			(9,675)		442,180	442,180			
100110493	Beaufort	NC		06/30/2023	08/17/2023			(5,291)			(5,291)		419,250	419,250			
100110567	Crestview	FL		06/30/2023	11/17/2023			1,744			1,744		237,600	237,600			
100110599	Liberty Hill	TX		06/30/2023	09/17/2023			(5,962)			(5,962)		270,892	270,892			
100110783	Amsterdam	NLD		06/28/2023	10/20/2023							119	611,306	593,041	(18,265)		(18,265)
100110785	Amsterdam	NLD		06/28/2023	12/20/2023							18,387	105,700	105,849	149		149
100110884	St Louis	MO		06/29/2023	12/05/2023			126			126		5,960	5,960			
100110932	San Juan Capistrano	CA		06/29/2023	10/05/2023			21,477			21,477		524,920	524,920			
100110952	Calexico	CA		06/29/2023	09/05/2023			932			932		36,484	36,484			
100110996	Houston	TX		06/29/2023	11/05/2023			740			740		10,220	10,220			
100110998	Canoga Park	CA		06/29/2023	11/05/2023			68			68		2,161	2,161			
100111006	Lexington	MO		06/29/2023	09/05/2023			439			439		11,114	11,114			
100111010	Clermont	FL		06/29/2023	12/05/2023			75,171			75,171		203,667	203,667			
100111061	Portsmouth	VA		06/29/2023	07/05/2023			7,260			7,260		19,736	19,736			
100111090	El Mirage	AZ		06/29/2023	09/05/2023			2,549			2,549		100,261	100,261			
100111097	Corpus Christi	TX		06/29/2023	10/05/2023			(6,349)			(6,349)		73,111	73,111			
100111103	Timmonsville	SC		06/29/2023	08/05/2023			(3,061)			(3,061)		46,429	46,429			
100111124	Roselle	NJ		06/29/2023	10/05/2023			40,800			40,800		159,088	159,088			
100111219	Terrell	TX		06/29/2023	12/05/2023			22,650			22,650		69,896	69,896			
100111258	Dallas	TX		06/29/2023	10/05/2023			4			4		6,857	6,857			
100111261	Yakima	WA		06/29/2023	07/05/2023			453			453		27,908	27,908			
100111385	Birmingham	AL		06/29/2023	09/05/2023			(5,441)			(5,441)		68,331	68,331			
100111415	Auburn	ME		06/29/2023	08/05/2023			21,457			21,457		89,111	89,111			
100111466	Junction City	KS		06/29/2023	07/05/2023			56,519			56,519		136,805	136,805			
100111539	Ashburnham	MA		06/29/2023	09/05/2023			2,930			2,930		79,828	79,828			
100111592	Ventnor City	NJ		06/29/2023	10/05/2023			12,247			12,247		57,362	57,362			
100111604	Lancaster	OH		06/29/2023	09/05/2023			3,722			3,722		72,912	72,912			
100111623	Homestead	FL		06/29/2023	07/05/2023			65,501			65,501		216,554	216,554			
100111694	Stillman Valley	IL		06/29/2023	08/05/2023			(1,866)			(1,866)		112,691	112,691			
100111865	Guttenberg	NJ		06/29/2023	11/05/2023			10,825			10,825		200,625	200,625			
100111872	Fresno	TX		06/29/2023	11/05/2023			4,441			4,441		80,714	80,714			
100111906	Milford	MA		06/29/2023	07/05/2023			46,137			46,137		194,815	194,815			
100111913	Gainesville	TX		06/29/2023	12/05/2023			33,533			33,533		156,162	156,162			
100111917	Pflugerville	TX		06/29/2023	10/05/2023			20,684			20,684		114,254	114,254			
100111946	Mcdonough	GA		06/29/2023	10/05/2023			100,415			100,415		258,862	258,862			
100111957	Webster	MA		06/29/2023	07/05/2023			15,895			15,895		127,839	127,839			
100112004	Oceanside	CA		06/29/2023	07/05/2023			61,405			61,405		281,180	281,180			
100112047	Lakeland	FL		06/29/2023	09/05/2023			167			167		7,712	7,712			
100112065	Georgetown	TX		06/29/2023	09/05/2023			346			346		20,684	20,684			
100112087	Mammoth Lakes	CA		06/29/2023	10/05/2023			129,249			129,249		395,446	395,446			
100112094	Las Vegas	NV		06/29/2023	09/05/2023			201			201		9,688	9,688			
100112097	Lindenhurst	NY		06/29/2023	09/05/2023			8,485			8,485		175,645	175,645			
100112189	Laurel	IN		06/29/2023	08/05/2023			151			151		8,232	8,232			
100112255	Beldenville	WI		06/29/2023	07/05/2023			108,315			108,315		348,049	348,049			
100112341	Milton	FL		06/29/2023	08/05/2023			13,051			13,051		113,220	113,220			
100112353	Athens	GA		06/29/2023	09/05/2023			54,896			54,896		158,484	158,484			
100112496	Forest Park	GA		06/29/2023	07/05/2023			4,786			4,786		35,436	35,436			
100112512	Spring City	PA		06/29/2023	11/05/2023			14,163			14,163		84,352	84,352			
100112575	Nogales	AZ		06/29/2023	10/05/2023			96			96		4,257	4,257			
100112607	Yuma	AZ		06/29/2023	12/05/2023			271			271		11,369	11,369			
100112645	Houston	TX		06/29/2023	11/05/2023			5,349			5,349		81,429	81,429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112688	San Luis	AZ		06/29/2023	09/05/2023			78			78		4,736	4,736			
100112694	Hollywood	FL		06/29/2023	09/05/2023			177			177		9,592	9,592			
100112724	Delaware	OH		06/29/2023	10/05/2023			108,889			108,889		380,516	380,516			
100112746	Birmingham	AL		06/29/2023	08/05/2023			109,925			109,925		411,109	411,109			
100112769	Philadelphia	PA		06/29/2023	12/05/2023			505			505		14,819	14,819			
100112783	West Palm Beach	FL		06/29/2023	12/05/2023			10,030			10,030		121,597	121,597			
100112828	Chicago	IL		06/29/2023	09/05/2023			10,230			10,230		72,801	72,801			
100112829	Meldrim	GA		06/29/2023	11/05/2023			9,101			9,101		82,461	82,461			
100112895	Laurel	MD		06/29/2023	12/05/2023			8,120			8,120		147,567	147,567			
100112910	Tampa	FL		06/29/2023	11/05/2023			132,942			132,942		422,393	422,393			
100112919	Pittsburgh	PA		06/29/2023	11/05/2023			294			294		11,406	11,406			
100112942	Piggott	AR		06/29/2023	12/05/2023			(77)			(77)		16,534	16,534			
100112956	Cowpens	SC		06/29/2023	08/05/2023			2,865			2,865		44,706	44,706			
100112958	Conway	NC		06/29/2023	09/05/2023			743			743		21,814	21,814			
100112962	Augusta	GA		06/29/2023	07/05/2023			7			7		1,248	1,248			
100113006	Bonifay	FL		06/29/2023	08/05/2023			(476)			(476)		31,882	31,882			
100113027	Willits	CA		06/29/2023	10/07/2023			293			293		6,217	5,038		(1,179)	(1,179)
100113037	Grayslake	IL		06/29/2023	08/05/2023			47,323			47,323		120,522	120,522			
100113041	Chicago	IL		06/29/2023	10/05/2023			902			902		10,222	7,624		(2,598)	(2,598)
100113134	Wheeling	WV		06/29/2023	12/05/2023			2,255			2,255		31,067	31,067			
100113145	Hollywood	FL		06/29/2023	07/05/2023			13			13		1,059	1,059			
100113153	Miami	FL		06/29/2023	10/05/2023			1,117			1,117		26,356	26,356			
100113173	Clearmont	FL		06/29/2023	08/05/2023			(650)			(650)		46,568	46,568			
100113182	Hallandale	FL		06/29/2023	07/05/2023			(434)			(434)		22,767	22,767			
100113189	Key Biscayne	FL		06/29/2023	11/05/2023			1,971			1,971		76,087	76,087			
100113210	La Salle	MI		06/29/2023	10/05/2023			7,997			7,997		125,396	125,396			
100113324	Orlando	FL		06/29/2023	10/05/2023			13,468			13,468		80,338	80,338			
100113327	Ventura	CA		06/29/2023	10/05/2023			37,382			37,382		450,213	450,213			
100113335	Simpsonville	SC		06/29/2023	09/05/2023			2,570			2,570		39,689	39,689			
100113386	Dundalk	MD		06/29/2023	11/05/2023			2,672			2,672		33,713	33,713			
100113397	Hialeah	FL		06/29/2023	07/05/2023			73,182			73,182		291,817	291,817			
100113403	Hialeah	FL		06/29/2023	08/02/2023			102			102		7,899	7,899			
100113413	Miami	FL		06/29/2023	11/05/2023			28,706			28,706		142,821	142,821			
100113427	Plymouth	MN		06/29/2023	12/05/2023			6,998			6,998		183,761	183,761			
100113429	Hillsboro	OR		06/29/2023	09/05/2023			2,897			2,897		122,836	122,836			
100113478	Washington	DC		06/29/2023	09/05/2023			74,783			74,783		259,018	259,018			
100113515	Atlanta	GA		06/29/2023	08/05/2023			9,488			9,488		58,227	58,227			
100113536	Pleasantville	NJ		06/29/2023	09/05/2023			50,839			50,839		149,361	149,361			
100113578	Lake Villa	IL		06/29/2023	08/05/2023			134,643			134,643		390,008	390,008			
100113623	Downers Grove	IL		06/29/2023	09/05/2023			(487)			(487)		34,458	34,458			
100113644	San Mateo	CA		06/29/2023	08/05/2023			10,749			10,749		207,666	207,666			
100113654	Ruskin	FL		06/29/2023	08/05/2023			22,725			22,725		77,979	77,979			
100113706	Milan	TN		06/29/2023	08/05/2023			(1,531)			(1,531)		32,240	32,240			
100113713	Cypress	TX		06/29/2023	12/05/2023			260			260		8,635	8,635			
100113732	Stockton	CA		06/29/2023	07/05/2023			297			297		12,231	12,231			
100113768	Nashport	OH		06/29/2023	07/05/2023			3,166			3,166		78,271	78,271			
100113777	Saint Paul	MN		06/29/2023	12/05/2023			3,875			3,875		80,967	80,967			
100113836	Davenport	FL		06/29/2023	12/05/2023			211			211		1,935	1,935			
100113840	Parkland	FL		06/29/2023	11/05/2023			4,722			4,722		208,905	208,905			
100113847	Miami	FL		06/29/2023	09/05/2023			8,309			8,309		198,741	198,741			
100113857	Sunny Isles Beach	FL		06/29/2023	10/05/2023			1,529			1,529		39,805	39,805			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113896	Menlo Park	CA		06/29/2023	08/05/2023			23,323			23,323		470,603	470,603			
100113940	Chicago Heights	IL		06/29/2023	09/05/2023			1,067			1,067		14,784	14,784			
100113960	Hackensack	NJ		06/29/2023	12/05/2023			1,911			1,911		24,305	24,305			
100114028	Columbus	OH		06/29/2023	11/05/2023			78			78		2,701	2,701			
100114085	Prescott	MI		06/29/2023	09/05/2023			5,565			5,565		45,993	45,993			
100114100	Shawano	WI		06/29/2023	12/05/2023			16			16		98,283	98,283			
100114125	Lecenter	MN		06/29/2023	09/05/2023			37,797			37,797		121,143	121,143			
100114245	Pittsburgh	PA		06/29/2023	10/05/2023			3,578			3,578		18,304	18,304			
100114325	Bronx	NY		06/29/2023	12/05/2023			164,944			164,944		394,829	394,829			
100114345	Kansas City	KS		06/29/2023	07/05/2023			7,027			7,027		74,342	74,342			
100114391	Newcomerstown	OH		06/29/2023	12/05/2023			2,207			2,207		31,620	31,620			
100114432	Zirconia	NC		06/29/2023	11/05/2023			1,082			1,082		29,475	29,475			
100114435	Edmond	OK		06/29/2023	11/05/2023			905			905		34,547	34,547			
100114452	Madison	ME		06/29/2023	11/05/2023			10,408			10,408		153,244	153,244			
100114468	Brown Summit	NC		06/29/2023	10/05/2023			218			218		6,335	6,335			
100114507	Trenton	NJ		06/29/2023	12/05/2023			33,404			33,404		93,300	93,300			
100114578	Woodstock	GA		06/29/2023	12/09/2023			(8,922)			(8,922)		484,415	484,415			
100114782	Fort Worth	TX		07/07/2023	09/09/2023			(61,303)			(61,303)		3,955,000	3,955,000			
100114834	Alvin	TX		07/10/2023	10/17/2023			1,332			1,332		309,727	309,727			
100114863	Venice	FL		07/10/2023	08/17/2023			2,390			2,390		259,747	259,747			
100114949	Jacksonville	FL		07/13/2023	07/15/2023			(8,525)			(8,525)		568,321	568,321			
100114971	Dripping Springs	TX		07/14/2023	08/16/2023			(6,188)			(6,188)		270,525	270,525			
100114994	Lake Havasu City	AZ		07/14/2023	09/16/2023			(1,014)			(1,014)		231,828	231,828			
100115301	Channelview	TX		07/17/2023	10/09/2023			(3,091)			(3,091)		354,933	354,933			
100115304	Davenport	FL		07/17/2023	12/09/2023			6,806			6,806		311,283	311,283			
100115405	Fresno	CA		07/17/2023	11/09/2023			6,673			6,673		264,520	264,520			
100115517	Colton	CA		07/17/2023	10/09/2023			(2,306)			(2,306)		180,000	180,000			
100115531	Parkland	FL		07/19/2023	09/02/2023			(14,432)			(14,432)		686,596	686,596			
100115983	Deltona	FL		07/20/2023	08/17/2023			(2,946)			(2,946)		244,754	244,754			
100116006	Nashville	TN		07/20/2023	10/17/2023			4,897			4,897		695,443	695,443			
100116023	Fair Lawn	NJ		07/20/2023	09/17/2023			(4,291)			(4,291)		299,250	299,250			
100116027	Miami Beach	FL		07/20/2023	08/02/2023			(245)			(245)		97,500	97,500			
100116029	Orlando	FL		07/20/2023	10/05/2023			6,242			6,242		157,500	157,500			
100116039	Long Beach	CA		07/20/2023	11/05/2023			(16,599)			(16,599)		410,672	410,672			
100116044	Deltona	FL		07/20/2023	12/05/2023			(2,016)			(2,016)		250,211	250,211			
100116055	Redington Beach	FL		07/20/2023	09/05/2023			(2,950)			(2,950)		399,389	399,389			
100116056	Milwaukee	WI		07/20/2023	09/05/2023			(6,241)			(6,241)		142,876	142,876			
100116059	West Allis	WI		07/20/2023	11/05/2023			(7,631)			(7,631)		96,780	96,780			
100116090	Georgetown	TX		07/20/2023	11/06/2023			38,524			38,524		258,018	258,018			
100116197	Haines City	FL		07/20/2023	10/05/2023			378			378		19,634	19,634			
100116252	Winter Park	FL		07/20/2023	11/05/2023			13,040			13,040		125,826	125,826			
100116275	Kissimmee	FL		07/20/2023	08/05/2023			(8,625)			(8,625)		245,673	245,673			
100116282	Kissimmee	FL		07/20/2023	11/05/2023			(7,928)			(7,928)		211,042	211,042			
100116373	Plant City	FL		07/20/2023	11/05/2023			14,392			14,392		127,189	127,189			
100116378	Sebring	FL		07/20/2023	11/05/2023			16,381			16,381		160,162	160,162			
100116439	Brigham City	UT		07/20/2023	10/05/2023			46,010			46,010		411,291	411,291			
100116606	Lancaster	CA		07/20/2023	12/06/2023			64,862			64,862		378,174	378,174			
100116653	Key Colony Beach	FL		07/20/2023	08/02/2023			113,699			113,699		628,388	628,388			
100116689	Winter Park	FL		07/20/2023	11/06/2023			62,176			62,176		385,152	385,152			
100116693	Elk Grove	CA		07/20/2023	08/06/2023			69,766			69,766		312,193	312,193			
100117007	Bridgeport	CT		07/20/2023	09/05/2023			6,178			6,178		111,468	111,468			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117036	Gastonia	NC		07/20/2023	11/05/2023			9,982			9,982		145,465	145,465			
100117050	Wilmington	NC		07/20/2023	09/05/2023			17,947			17,947		141,779	141,779			
100117105	Torrance	CA		07/20/2023	08/05/2023			170,466			170,466		991,102	991,102			
100117118	Centereach	NY		07/20/2023	09/05/2023			35,642			35,642		272,549	272,549			
100117210	Saranac Lake	NY		07/20/2023	12/05/2023			12,838			12,838		126,748	126,748			
100117223	South San Francisco	CA		07/20/2023	10/06/2023			6,007			6,007		138,417	138,417			
100117296	Kissimmee	FL		07/20/2023	09/05/2023			(3,808)			(3,808)		164,338	164,338			
100117335	Laguna Woods	CA		07/20/2023	09/02/2023			33,784			33,784		281,250	281,250			
100117338	Shrewsbury	MA		07/20/2023	08/05/2023			34,499			34,499		296,143	296,143			
100117486	Carolina Beach	NC		07/20/2023	08/05/2023			(1,962)			(1,962)		260,000	260,000			
100117496	Norwalk	CA		07/20/2023	11/06/2023			20,148			20,148		470,043	470,043			
100117544	Fountain Valley	CA		07/20/2023	10/06/2023			35,602			35,602		796,165	796,165			
100117577	Los Angeles	CA		07/20/2023	09/10/2023			7,430			7,430		636,036	636,036			
100117596	Pasadena	CA		07/20/2023	12/06/2023			15,181			15,181		665,000	665,000			
100117633	Los Angeles	CA		07/20/2023	08/05/2023			5,279			5,279		680,000	680,000			
100117637	Doral	FL		07/20/2023	09/05/2023			(7,962)			(7,962)		289,199	289,199			
100117642	Doral	FL		07/20/2023	12/05/2023			(13,158)			(13,158)		286,745	286,745			
100117660	Seminole	FL		07/20/2023	10/05/2023			11,684			11,684		463,200	463,200			
100117665	North Miami	FL		07/20/2023	11/05/2023			(5,217)			(5,217)		183,663	183,663			
100117667	Redlands	CA		07/20/2023	11/05/2023			(10,797)			(10,797)		359,582	359,582			
100117672	St. Augustine	FL		07/20/2023	12/05/2023			904			904		220,046	220,046			
100117890	Buena Park	CA		07/20/2023	10/06/2023			566			566		562,093	562,093			
100117921	Panama City Beach	FL		07/20/2023	10/05/2023			(5,653)			(5,653)		331,705	331,705			
100117971	Sanford	FL		07/20/2023	09/05/2023			(1,439)			(1,439)		104,851	104,851			
100118033	Cumming	GA		07/20/2023	09/05/2023			38,592			38,592		710,876	710,876			
100118062	Miami Beach	FL		07/20/2023	10/05/2023			(18,544)			(18,544)		376,176	376,176			
100118106	Davenport	FL		07/20/2023	12/05/2023			(6,934)			(6,934)		168,000	168,000			
100118107	Freeport	TX		07/20/2023	09/05/2023			(11,944)			(11,944)		101,569	101,569			
100118123	Winter Garden	FL		07/20/2023	09/05/2023			(2,779)			(2,779)		221,843	221,843			
100118124	Davenport	FL		07/20/2023	12/05/2023			(8,656)			(8,656)		270,959	270,959			
100118166	Mount Pleasant	SC		07/20/2023	08/05/2023			(22,727)			(22,727)		519,863	519,863			
100118171	Seattle	WA		07/20/2023	09/05/2023			(29,723)			(29,723)		349,868	349,868			
100118172	Stamford	CT		07/20/2023	12/05/2023			(30,993)			(30,993)		889,372	889,372			
100118178	Kissimmee	FL		07/20/2023	12/05/2023			(14,902)			(14,902)		224,118	224,118			
100118190	Lake Forest	CA		07/20/2023	09/05/2023			(37,152)			(37,152)		1,192,239	1,192,239			
100118191	Gainesville	GA		07/20/2023	09/05/2023			(21,727)			(21,727)		267,999	267,999			
100118629	Brooklyn	NY		07/25/2023	11/09/2023			(23,685)			(23,685)		861,279	861,279			
100118652	Porter Ranch	CA		07/25/2023	09/02/2023			(46,412)			(46,412)		2,277,865	2,277,865			
100118730	Fort Lauderdale	FL		07/25/2023	12/09/2023			(6,394)			(6,394)		511,500	511,500			
100118756	Pompano Beach	FL		07/25/2023	12/09/2023			(54,163)			(54,163)		1,733,225	1,733,225			
100118910	Torrance	CA		07/27/2023	10/05/2023			(24,373)			(24,373)		724,500	724,500			
100119083	Oviedo	FL		07/27/2023	10/05/2023			(12,246)			(12,246)		350,000	350,000			
100119096	Tampa	FL		07/28/2023	09/05/2023			45,398			45,398		308,000	308,000			
100119131	Long Beach	CA		07/28/2023	09/05/2023			51,292			51,292		653,740	653,740			
100119133	Miramar	FL		07/28/2023	11/05/2023			(4,337)			(4,337)		503,700	503,700			
100119166	Atlanta	GA		07/31/2023	09/17/2023			675			675		458,668	458,668			
100119206	Lompoc	CA		07/31/2023	09/17/2023			(4,270)			(4,270)		390,000	390,000			
100119271	Grass Valley	CA		07/31/2023	12/17/2023			(6,850)			(6,850)		409,703	410,002		299	299
100119352	Kapolei	HI		07/31/2023	09/17/2023			1,277			1,277		305,230	305,230			
100119413	Charlotte	NC		07/31/2023	11/17/2023			(4,899)			(4,899)		251,250	251,250			
100119497	Lawrenceville	GA		07/28/2023	08/16/2023			860			860		286,792	286,792			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119530	Minneola	FL		07/28/2023	11/16/2023			(4,947)			(4,947)		343,567	343,567			
100119649	Encino	CA		08/08/2023	12/09/2023			(7,436)			(7,436)		495,733	495,733			
100119813	Detroit	MI		08/08/2023	12/09/2023			(4,154)			(4,154)		138,450	138,450			
100119860	Oakland	CA		08/10/2023	09/11/2023			(3,237)			(3,237)		199,276	199,276			
100119861	Lake Harmony	PA		08/10/2023	10/11/2023			(8,765)			(8,765)		403,215	403,215			
100120092	Stuart	FL		08/11/2023	11/17/2023			(14,953)			(14,953)		693,248	693,248			
100120234	Tamarac	FL		08/18/2023	10/05/2023			(3,813)			(3,813)		391,088	391,088			
100120272	Lake Arrowhead	CA		08/18/2023	09/02/2023			(21,879)			(21,879)		879,544	879,544			
100120302	Fresno	CA		08/18/2023	10/05/2023			(20,553)			(20,553)		530,400	530,400			
100120337	Palos Hills	IL		08/18/2023	10/05/2023			(4,091)			(4,091)		327,800	327,800			
100120341	Spotsylvania	VA		08/18/2023	12/05/2023			(6,187)			(6,187)		412,462	412,462			
100120594	San Bruno	CA		08/18/2023	12/02/2023			(28,375)			(28,375)		1,680,000	1,680,000			
100120719	Morgan Hill	CA		08/25/2023	12/16/2023			(10,010)			(10,010)		700,000	700,000			
100120745	Casa Grande	AZ		08/25/2023	12/16/2023			(68)			(68)		225,749	225,749			
100120822	San Diego	CA		08/25/2023	12/11/2023			(43,014)			(43,014)	14,159	1,832,499	1,832,499			
100120842	Redlands	CA		08/25/2023	10/11/2023			(19,546)			(19,546)		498,477	498,477			
100120960	Gulf Shores	AL		08/30/2023	12/17/2023			2,776			2,776		308,057	308,057			
100126449	Bessemer	AL		08/30/2023	09/05/2023			137			137		8,698	8,698			
100126450	Eloy	AZ		08/30/2023	09/05/2023			253			253		21,166	21,166			
100126453	Denton	MD		08/30/2023	11/05/2023			236			236		6,330	6,330			
100126464	Detroit	MI		08/30/2023	12/05/2023			(1,112)			(1,112)		22,720	11,109		(11,611)	(11,611)
100126467	Washington	PA		08/30/2023	09/05/2023			41			41		3,846	3,846			
100126477	Madison	WI		08/30/2023	11/05/2023			8,660			8,660		128,293	128,293			
100126513	Nelsonville	OH		08/30/2023	10/05/2023			(3,879)			(3,879)		42,025	42,025			
100126533	N Tonawanda	NY		08/30/2023	12/05/2023			3,759			3,759		31,596	31,596			
100126590	Gilbert	AZ		08/30/2023	11/05/2023			(17,239)			(17,239)		239,698	239,698			
100126637	Virgilina	VA		08/30/2023	11/05/2023			(119)			(119)		3,430	3,430			
100126657	Shamokin	PA		08/30/2023	12/05/2023			187			187		10,339	10,339			
100126707	Grand Island	NE		08/30/2023	11/05/2023			1,471			1,471		51,964	51,964			
100126730	York	SC		08/30/2023	10/05/2023			5,282			5,282		45,950	45,950			
100126731	Fort Worth	TX		08/30/2023	10/05/2023			10,817			10,817		76,795	76,795			
100126764	Groves	TX		08/30/2023	10/05/2023			3,200			3,200		21,519	21,519			
100126832	Marysville	WA		08/30/2023	11/05/2023			63,358			63,358		155,609	155,609			
100126837	New Orleans	LA		08/30/2023	10/05/2023			3,187			3,187		26,682	26,682			
100126869	Chicago	IL		08/30/2023	12/05/2023			14,043			14,043		66,727	66,727			
100126953	Milwaukee	WI		08/30/2023	10/05/2023			(11,719)			(11,719)		94,333	94,333			
100126960	Myrtle Beach	SC		08/30/2023	10/05/2023			89			89		3,735	3,735			
100126971	Atlanta	GA		08/30/2023	12/05/2023			10,337			10,337		74,548	74,548			
100126973	Miami	FL		08/30/2023	12/05/2023			10,487			10,487		25,554	25,554			
100126975	Edina	MN		08/30/2023	12/05/2023			3,695			3,695		88,721	88,721			
100127032	El Paso	TX		08/30/2023	10/05/2023			7,658			7,658		97,046	97,046			
100127034	East Sparta	OH		08/30/2023	12/05/2023			3,846			3,846		105,618	105,618			
100127035	Marble Hill	MO		08/30/2023	09/05/2023			2,513			2,513		32,285	32,285			
100127043	Chicago	IL		08/30/2023	11/05/2023			(2,798)			(2,798)		58,720	58,720			
100127082	Pompano Beach	FL		08/30/2023	11/05/2023			283			283		23,241	23,241			
100127088	Norfolk	VA		08/30/2023	11/05/2023			(331)			(331)		119,237	119,237			
100127092	Jacksonville	FL		08/30/2023	09/05/2023			455			455		10,123	10,123			
100127102	Swedesboro	NJ		08/30/2023	11/05/2023			34,772			34,772		225,185	225,185			
100127142	Salem	NJ		08/30/2023	12/05/2023			3,089			3,089		51,259	51,259			
100127149	Houston	TX		08/30/2023	10/05/2023			335			335		53,463	53,463			
100127242	Kansas City	KS		08/30/2023	11/05/2023			(4,860)			(4,860)		79,755	79,755			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127246	Atlanta	GA		08/30/2023	12/05/2023			846			846		9,893	9,368		(525)	(525)
100127335	Bensalem	PA		08/30/2023	09/05/2023			56,427			56,427		144,046	144,046			
100127437	Columbus	OH		08/30/2023	08/30/2023			39			39		4,457	4,457			
100127438	Houston	TX		08/30/2023	08/30/2023			204			204		6,728	6,728			
100127439	Portland	OR		08/30/2023	08/30/2023			(2,185)			(2,185)		39,945	39,945			
100127440	London	OH		08/30/2023	08/30/2023			(3,066)			(3,066)		51,530	51,530			
100127444	Melbourne	FL		08/30/2023	08/30/2023			(1,541)			(1,541)		29,348	29,348			
100127445	Lexington	NC		08/30/2023	08/30/2023			(918)			(918)		26,526	26,526			
100127446	Opp	AL		08/30/2023	08/30/2023			8			8		3,015	3,015			
100127447	Alhambra	CA		08/30/2023	08/30/2023			74,247			74,247		365,656	365,656			
100127449	Federal Way	WA		08/30/2023	08/30/2023			3,790			3,790		285,000	285,000			
100127450	Ellenwood	GA		08/30/2023	08/30/2023			123			123		5,887	5,887			
100127451	Holtville	CA		08/30/2023	08/30/2023			18			18		19	19			
100127452	Chandler	AZ		08/30/2023	08/30/2023			39,644			39,644		218,349	218,349			
100127453	W Jefferson	NC		08/30/2023	08/30/2023			111			111		14,450	14,450			
100127454	Lampe	MO		08/30/2023	08/30/2023			(2,638)			(2,638)		46,812	46,812			
100127461	Gamerco	NM		08/30/2023	08/30/2023			33			33		258	258			
100127462	West Palm Beach	FL		08/30/2023	08/30/2023			53,309			53,309		210,185	210,185			
100127463	Florence	OR		08/30/2023	08/30/2023			17,483			17,483		123,615	123,615			
100127464	Union City	CA		08/30/2023	08/30/2023			29,000			29,000	12,405	332,434	332,434			
100127465	Cumming	GA		08/30/2023	08/30/2023			9,009			9,009		106,818	106,818			
100127466	Highlands	TX		08/30/2023	08/30/2023			30,554			30,554		140,935	140,935			
100127598	Rosharon	TX		09/08/2023	11/17/2023			3,676			3,676		342,945	342,945			
100127688	Mission Viejo	CA		09/08/2023	10/02/2023			(12,473)			(12,473)		806,000	806,000			
100128413	Sandy Hook	CT		09/15/2023	11/11/2023			(5,056)			(5,056)		199,869	199,869			
100128903	Irvine	CA		09/21/2023	12/05/2023			(45,953)			(45,953)		2,241,600	2,241,600			
100129305	Charlotte	NC		09/25/2023	10/16/2023			(4,788)			(4,788)		283,425	283,425			
100129354	Wichita	KS		09/25/2023	12/16/2023			4,646			4,646		307,500	307,500			
100129575	Puyallup	WA		09/29/2023	12/17/2023			(6,189)			(6,189)		396,750	396,750			
100129626	Aldie	VA		09/29/2023	12/17/2023			(2,785)			(2,785)		352,500	352,500			
100129654	Daytona Beach	FL		09/29/2023	12/17/2023			(3,875)			(3,875)		258,360	258,360			
100130300	Tehachapi	CA		09/28/2023	12/11/2023			(12,084)			(12,084)		400,000	400,000			
100130318	Downey	CA		09/28/2023	10/11/2023			(20)			(20)		600,000	600,000			
100130349	Mesa	AZ		09/28/2023	11/11/2023			(7,335)			(7,335)		449,690	449,690			
100132309	Colorado Springs	CO		10/13/2023	12/16/2023			(2,387)			(2,387)		245,831	245,831			
100133490	Manassas	VA		10/19/2023	12/11/2023			(2,298)			(2,298)		423,693	423,693			
100135449	Myrtle Beach	SC		11/13/2023	12/17/2023			(5,690)			(5,690)		301,054	301,054			
100136848	Lewes	DE		11/27/2023	12/16/2023			15,384			15,384		574,017	574,017			
100139905	Masaryktown	FL		12/21/2023	12/21/2023			11,188			11,188		80,633	80,633			
100139906	Union City	TN		12/21/2023	12/21/2023			1,565			1,565		162,323	162,323			
100139907	Derry	NH		12/21/2023	12/21/2023			(147)			(147)		52,355	52,355			
320100005	Palm Springs	CA		03/04/2023	12/27/2023								1,028,635	1,028,635			
320110049	Sacramento	CA		03/04/2023	03/27/2023								264,503	264,503			
321010808	Richland	WA		03/04/2023	06/26/2023								9,374,996	9,374,996			
321030267	Tamarack	ID		03/04/2023	11/27/2023								1,943,119	1,943,119			
321040633	Big Bear Lake	CA		03/04/2023	03/27/2023								505,408	505,408			
321040941	Dripping Springs	TX		03/04/2023	05/25/2023								677,279	677,279			
321050186	Pompano Beach	FL		03/04/2023	11/27/2023								179,100	179,100			
321070523	Mccall	ID		03/04/2023	10/25/2023								1,951,966	1,951,966			
321070540	Perry	UT		03/04/2023	04/26/2023								271,966	271,966			
321080026	Indio	CA		03/04/2023	07/27/2023								282,548	282,548			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
321090443	Richland	WA		03/04/2023	05/25/2023								381,000	381,000			
321090959	Richland	WA		03/04/2023	05/25/2023								359,612	359,612			
321100482	Lago Vista	TX		03/04/2023	05/25/2023								60	60			
321100843	Horseshoe Bay	TX		03/04/2023	03/27/2023								721,945	721,945			
321110604	Pasco	WA		03/04/2023	03/27/2023								309,975	309,975			
321120191	Eugene	OR		03/04/2023	09/25/2023			12,739			12,739		3,457,736	3,457,736			
321120417	Palm Bay	FL		03/04/2023	08/25/2023								224,948	224,948			
321120788	Indio	CA		03/04/2023	08/25/2023			452,066			452,066		2,495,190	2,272,470		(222,720)	(222,720)
321120901	Portland	OR		03/04/2023	07/27/2023			572			572		264,094	264,094			
321120926	Palm Springs	CA		03/04/2023	12/27/2023								761,088	761,088			
322010106	Queen Creek	AZ		03/04/2023	05/25/2023								407,939	407,939			
322010237	Queen Creek	AZ		03/04/2023	10/25/2023								405,700	405,700			
322010268	Portland	OR		03/04/2023	11/27/2023			1,627			1,627		137,322	137,322			
322010283	Tacoma	WA		03/04/2023	10/25/2023								123,172	123,172			
322010332	Plain City	UT		03/04/2023	07/27/2023			2,104			2,104		512,154	512,154			
322010369	Queen Creek	AZ		03/04/2023	03/27/2023								416,100	416,100			
322010437	Portland	OR		03/04/2023	03/27/2023			56			56		37,843	37,843			
322010440	Pasco	WA		03/04/2023	04/26/2023								235,000	235,000			
322010574	Aurora	CO		03/04/2023	07/27/2023								307,000	307,000			
322010661	Smithfield	UT		03/04/2023	04/26/2023								409,017	409,017			
322010680	Portland	OR		03/04/2023	03/27/2023			133			133		115,362	115,362			
322010719	Pasco	WA		03/04/2023	03/27/2023								238,915	238,915			
322010725	Horseshoe Bay	TX		03/04/2023	03/27/2023			766			766		601,489	601,489			
322010830	Smithfield	UT		03/04/2023	07/27/2023								366,457	366,457			
322010861	Pasco	WA		03/04/2023	04/26/2023								239,000	239,000			
322010935	Portland	OR		03/04/2023	06/26/2023			621			621		86,582	86,582			
322010998	Queen Creek	AZ		03/04/2023	03/27/2023								428,200	428,200			
322020339	Vancouver	WA		03/04/2023	12/27/2023			7,032			7,032		3,044,377	3,044,377			
322020350	Weatherford	TX		03/04/2023	11/27/2023			3,503			3,503		183,266	183,266			
322020881	Weatherford	TX		03/04/2023	12/27/2023			4,003			4,003		162,563	162,563			
322030121	Montgomery	TX		03/04/2023	12/27/2023			551			551		342,951	342,951			
322030151	Montgomery	TX		03/04/2023	06/26/2023			74			74		39,054	39,054			
322030192	Phoenix	AZ		03/04/2023	11/27/2023			36,008			36,008		4,858,508	4,858,508			
322030290	Kirkland	WA		03/04/2023	10/25/2023			1,085			1,085		630,096	630,096			
322030297	Richland	WA		03/04/2023	08/25/2023			2,367			2,367		914,551	914,551			
322030368	Eugene	OR		03/04/2023	09/25/2023			26,773			26,773		4,551,773	4,551,773			
322030455	Phoenix	AZ		03/04/2023	11/27/2023			26,712			26,712		3,604,212	3,607,764		3,552	3,552
322030458	Richland	WA		03/04/2023	07/27/2023			2,472			2,472		320,177	320,177			
322030834	Palm Springs	CA		03/04/2023	11/27/2023			3,989			3,989		1,312,697	1,312,697			
322030960	Alpharetta	GA		03/04/2023	06/26/2023			2,138			2,138		1,535,138	1,535,138			
322040021	Portland	OR		03/04/2023	11/27/2023			51			51		245,101	245,101			
322040205	West Park	FL		03/04/2023	07/27/2023			220			220		103,720	103,720			
322040261	Pembroke Pines	FL		03/04/2023	05/25/2023			327			327		123,377	123,377			
322040357	Star	ID		03/04/2023	05/25/2023			2,532			2,532		995,411	995,411			
322040361	Vancouver	WA		03/04/2023	07/27/2023			751			751	(1,020)	431,731	431,731			
322040372	Portland	OR		03/04/2023	11/27/2023			22,355			22,355		3,554,855	3,554,855			
322040461	Las Vegas	NV		03/04/2023	07/27/2023			8,538			8,538		283,740	284,760		1,020	1,020
322040483	Portland	OR		03/04/2023	10/25/2023			2,133			2,133		568,848	568,848			
322040499	Star	ID		03/04/2023	08/25/2023			2,519			2,519		1,028,710	1,028,710			
322040533	Green Valley	AZ		03/04/2023	11/27/2023			885			885		170,995	170,995			
322040593	Portland	OR		03/04/2023	03/27/2023			926			926		417,226	417,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
322040691	Star	ID		03/04/2023	09/25/2023			2,518			2,518		989,942	989,942			
322050021	Apache Junction	AZ		03/04/2023	08/25/2023			3,934			3,934		409,108	409,108			
322050125	Portland	OR		03/04/2023	03/27/2023			1,983			1,983		670,483	670,483			
322050329	Palm Bay	FL		03/04/2023	07/27/2023			417			417		182,703	182,703			
322050409	Phoenix	AZ		03/04/2023	08/25/2023			8,582			8,582		3,226,931	3,226,931			
322050499	Star	ID		03/04/2023	12/27/2023			695			695		124,519	124,519			
322050594	Portland	OR		03/04/2023	09/25/2023			64,047			64,047		1,788,938	1,759,900	(29,038)		(29,038)
322050639	Windermere	FL		03/04/2023	07/27/2023			6,823			6,823		1,253,191	1,253,191			
322050694	Portland	OR		03/04/2023	10/25/2023			1,941			1,941		1,784,119	1,784,119			
322050701	Palm Bay	FL		03/04/2023	09/25/2023			521			521		244,761	244,761			
322050730	Portland	OR		03/04/2023	08/25/2023			5,472			5,472		1,287,981	1,287,981			
322050790	Georgetown	TX		03/04/2023	07/27/2023			2,178			2,178		1,077,178	1,077,178			
322050898	Clearfield	UT		03/04/2023	04/26/2023			2,929			2,929		1,151,726	1,151,726			
322060007	Vancouver	WA		03/04/2023	05/25/2023			40,240			40,240		703,604	684,590	(19,014)		(19,014)
322060131	Placentia	CA		03/04/2023	05/25/2023			1,531			1,531		283,483	283,483			
322060177	Portland	OR		03/04/2023	06/26/2023			308			308		214,823	214,823			
322060335	Winter Park	FL		03/04/2023	11/27/2023			1,352			1,352		967,595	967,595			
322060442	Placentia	CA		03/04/2023	11/27/2023			3,959			3,959		1,502,987	1,502,987			
322060483	Palm Bay	FL		03/04/2023	08/25/2023			199			199		209,796	209,796			
322060648	Star	ID		03/04/2023	08/25/2023			1,077			1,077		591,978	591,978			
322060775	Star	ID		03/04/2023	11/27/2023			1,216			1,216		680,216	680,216			
322060858	Charlotte	NC		03/04/2023	07/27/2023			1,638			1,638		900,388	900,388			
322070017	Petaluma	CA		03/04/2023	10/25/2023			2,364			2,364		1,324,148	1,324,148			
322070201	Palm Bay	FL		03/04/2023	06/26/2023			230			230		214,731	214,731			
322070364	West Richland	WA		03/04/2023	12/27/2023			1,251			1,251		1,107,096	1,107,096			
322070398	Castle Rock	WA		03/04/2023	12/27/2023			300			300		406,800	406,800			
322070528	Portland	OR		03/04/2023	10/25/2023			6,838			6,838		553,429	553,429			
322070529	Riverside	CA		03/04/2023	07/27/2023			1,220			1,220		451,620	451,620			
322070553	Palm Bay	FL		03/04/2023	08/25/2023			164			164		209,301	209,301			
322070885	Redlands	CA		03/04/2023	05/25/2023			345			345		332,845	332,845			
322070977	Palm Bay	FL		03/04/2023	09/25/2023			244			244		225,279	225,279			
322080062	Bakersfield	CA		03/04/2023	09/25/2023			6,110			6,110		853,210	853,210			
322080718	Bakersfield	CA		03/04/2023	09/25/2023			14,343			14,343	74	2,971,540	2,961,573	(9,967)		(9,967)
322080819	Bakersfield	CA		03/04/2023	09/25/2023			8,379			8,379		744,654	742,000	(2,654)		(2,654)
322080832	Kennewick	WA		03/04/2023	11/27/2023			(941)			(941)		351,228	351,228			
322090010	Star	ID		03/04/2023	07/27/2023			(1,026)			(1,026)		951,435	951,435			
322090204	Kennewick	WA		03/04/2023	06/26/2023			(906)			(906)		297,444	297,444			
322090571	Star	ID		03/04/2023	10/25/2023			(1,220)			(1,220)		1,048,780	1,048,780			
322090666	Kennewick	WA		03/04/2023	06/26/2023			(885)			(885)		290,625	290,625			
322090668	Tacoma	WA		03/04/2023	09/25/2023			1,463			1,463		375,746	374,045	(1,701)		(1,701)
322090803	Portland	OR		03/04/2023	11/27/2023			(1,603)			(1,603)		1,660,532	1,660,532			
322090878	West Richland	WA		03/04/2023	08/25/2023			(11)			(11)		285,213	285,213			
322100469	Millington	TN		03/04/2023	11/27/2023			22,600			22,600		288,943	276,836	(12,107)		(12,107)
322100723	Wilmington	CA		03/04/2023	11/27/2023			(4,943)			(4,943)		1,358,707	1,358,707			
322100903	Portland	OR		03/04/2023	12/27/2023			(866)			(866)		524,134	524,134			
322100910	Green Valley	AZ		03/04/2023	09/25/2023			12,331			12,331		256,735	250,466	(6,269)		(6,269)
322100957	Green Valley	AZ		03/04/2023	09/25/2023			(217)			(217)		261,626	261,626			
322110125	Kennewick	WA		03/04/2023	10/25/2023								231,555	231,555			
322110447	Palm Bay	FL		05/02/2023	12/27/2023								252,484	252,484			
322110542	Star	ID		03/04/2023	11/27/2023			23,911			23,911		1,985,483	1,953,786	(31,697)		(31,697)
322110620	Oro Valley	AZ		03/16/2023	05/25/2023								43,883	43,883			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
322110623	Star	ID		03/04/2023	12/27/2023			12,866			12,866		1,882,286	1,872,710		(9,576)	(9,576)
322110798	Star	ID		03/04/2023	10/25/2023			(4,286)			(4,286)		1,936,267	1,932,776		(3,491)	(3,491)
322120833	Plantation	FL		03/04/2023	07/27/2023								263,500	263,500			
322120931	Miami Gardens	FL		03/04/2023	10/25/2023								284,000	284,000			
323010137	Seattle	WA		03/04/2023	09/25/2023								375,986	375,986			
323020895	Seattle	WA		03/16/2023	08/25/2023								714,500	714,500			
323030009	Kennewick	WA		05/02/2023	07/27/2023								778,190	778,190			
323050463	Pasco	WA		06/30/2023	11/27/2023								499,334	499,334			
323060497	Cle Elum	WA		07/20/2023	11/27/2023								577,500	577,500			
323070024	Horseshoe Bay	TX		08/16/2023	12/27/2023								208,330	208,330			
323070050	Horseshoe Bay	TX		08/16/2023	12/27/2023								162,830	162,830			
323070173	Horseshoe Bay	TX		08/16/2023	12/27/2023								183,830	183,830			
323070208	Cle Elum	WA		09/15/2023	12/27/2023								1,312,910	1,312,910			
323070718	Horseshoe Bay	TX		08/16/2023	12/27/2023								145,330	145,330			
323080131	Orlando	FL		09/29/2023	12/27/2023								372,000	372,000			
750000023	Los Angeles	CA		04/03/2023	09/22/2023								40,000,000	40,000,000			
3300002745	Teaneck	NJ		11/19/2021	04/14/2023	255,885							285,654	285,654			
3300002897	Jersey City	NJ		05/18/2021	08/21/2023	558,600							558,600	558,600			
3300002909	Jersey City	NJ		09/13/2021	07/17/2023	464,104							464,104	464,104			
3300002988	Newark	NJ		05/18/2021	05/18/2023	79,694							79,694	79,694			
3300003052	Princeton	NJ		12/10/2021	03/15/2023	314,213							314,213	314,213			
3300003059	Jersey City	NJ		07/02/2021	10/17/2023	160,318							183,407	184,196		789	789
3300003093	Philadelphia	PA		08/09/2021	08/21/2023	64,099							80,717	80,717			
3300003094	Springfield	NJ		06/08/2021	01/13/2023	179,636							179,636	179,636			
3300003149	Westfield	NJ		07/02/2021	02/14/2023	315,050							335,811	335,811			
3300003152	Neptune	NJ		02/16/2022	07/17/2023	395,303							581,270	581,270			
3300003158	Davenport	FL		08/25/2021	04/14/2023	139,650							139,650	139,650			
3300003159	Orange	NJ		07/13/2021	01/13/2023	2,315,862							2,315,862	2,315,862			
3300003163	North Bergen	NJ		08/25/2021	04/14/2023	111,720							121,635	121,635			
3300003177	Scotch Plains	NJ		10/07/2021	03/15/2023	162,925							162,925	162,925			
3300003180	Brooklyn	NY		08/09/2021	06/20/2023	1,368,570							1,368,570	1,368,570			
3300003228	Emerson	NJ		02/16/2022	07/17/2023	200,165							249,648	249,648			
3300003239	Colonia	NJ		10/07/2021	01/13/2023	172,282							172,282	172,282			
3300003240	Jersey City	NJ		10/07/2021	05/18/2023	168,046							168,046	168,046			
3300003241	Wayne	NJ		08/09/2021	04/14/2023	446,880							446,880	446,880			
3300003271	Jersey City	NJ		12/10/2021	06/20/2023	161,994							169,256	169,256			
3300003278	Tinton Falls	NJ		11/01/2021	03/15/2023	142,443							142,443	142,443			
3300003281	Toms River	NJ		11/01/2021	04/14/2023	181,545							181,545	181,545			
3300003287	Teaneck	NJ		11/19/2021	01/13/2023	189,924							189,924	189,924			
3300003306	Airmont	NY		11/19/2021	06/20/2023	197,838							197,838	197,838			
3300003307	Newark	NJ		10/07/2021	06/20/2023	229,631							493,802	493,802			
3300003308	Newark	NJ		10/07/2021	01/13/2023	153,106							153,615	153,615			
3300003313	Roselle Park	NJ		11/19/2021	04/14/2023	182,476							182,476	182,476			
3300003320	Jersey City	NJ		11/01/2021	08/21/2023	134,948							141,046	141,046			
3300003322	Windermere	FL		11/01/2021	10/17/2023	196,674							440,829	440,829			
3300003352	Spring Valley	NY		12/29/2021	06/20/2023	308,580							308,580	308,580			
3300003371	Jersey City	NJ		03/03/2022	01/13/2023	211,337							211,337	211,337			
3300003375	Randolph	NJ		01/18/2022	12/15/2023	85,652							85,652	85,652			
3300003383	Alexandria	VA		12/10/2021	01/13/2023	134,530							134,530	134,530			
3300003386	Westfield	NJ		11/19/2021	02/14/2023	304,437							304,437	304,437			
3300003395	Jersey City	NJ		01/18/2022	02/14/2023	229,026							229,026	229,026			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300003456	Jersey City	NJ		12/29/2021	01/13/2023	199,700							199,700	199,700			
3300003457	Brooklyn	NY		02/02/2022	09/15/2023	343,539							343,539	343,539			
3300003460	Montclair	NJ		12/10/2021	12/15/2023	315,795							446,880	446,880			
3300003462	Jersey City	NJ		03/31/2022	06/20/2023	594,583							594,583	594,583			
3300003472	Dover	NJ		03/21/2022	04/14/2023	144,491							144,491	144,491			
3300003473	Westfield	NJ		01/18/2022	07/17/2023	412,899							412,899	412,899			
3300003475	Scotch Plains	NJ		02/02/2022	06/20/2023	207,613							313,328	313,328			
3300003480	Jersey City	NJ		02/02/2022	05/18/2023	83,790							83,790	83,790			
3300003504	Chatham	NJ		12/29/2021	04/14/2023	121,961							252,673	252,673			
3300003536	Paramus	NJ		03/09/2022	02/14/2023	395,442							395,442	395,442			
3300003540	Clifton	NJ		03/09/2022	02/14/2023	94,962							94,962	94,962			
3300003569	Oceanport	NJ		02/16/2022	08/21/2023	172,235							172,235	172,235			
3300003595	Kearny	NJ		03/21/2022	01/13/2023	110,324							110,324	110,324			
3300003641	River Edge	NJ		03/09/2022	01/13/2023	399,865							399,865	399,865			
3300003652	Montclair	NJ		03/31/2022	12/15/2023	294,196							398,003	398,003			
3300003653	Long Branch	NJ		03/21/2022	08/21/2023	138,254							138,254	138,254			
3300003654	West Palm Beach	FL		03/03/2022	03/15/2023	125,685							125,685	125,685			
3300003663	New York	NY		04/27/2022	05/18/2023	856,520							856,520	856,520			
3300003667	Scotch Plains	NJ		05/17/2022	08/21/2023	357,318							375,659	375,659			
3300003672	Denville	NJ		03/03/2022	07/17/2023	278,322							278,322	278,322			
3300003701	Garden City	NY		05/26/2022	10/17/2023	320,264							517,636	517,636			
3300003706	Union	NJ		04/27/2022	03/15/2023	150,357							150,357	150,357			
3300003714	Newark	NJ		06/23/2022	06/20/2023	238,336							238,336	238,336			
3300003718	Ocean	NJ		04/27/2022	09/15/2023	144,305							144,305	144,305			
3300003724	Camden	NJ		05/17/2022	11/15/2023	176,890							176,890	176,890			
3300003734	Philadelphia	PA		06/23/2022	12/15/2023	103,946							133,598	133,598			
3300003739	Pompton Lakes	NJ		04/27/2022	04/14/2023	159,294							171,304	171,304			
3300003749	Brooklyn	NY		07/07/2022	07/17/2023	433,381							433,381	433,381			
3300003790	Teaneck	NJ		06/23/2022	01/13/2023	152,219							152,219	152,219			
3300003791	Jersey City	NJ		06/23/2022	02/14/2023	71,687							71,687	71,687			
3300003794	Bayonne	NJ		08/24/2022	10/17/2023	214,223							218,785	218,785			
3300003795	Clifton	NJ		06/23/2022	01/13/2023	195,510							195,510	195,510			
3300003797	Union City	NJ		05/26/2022	01/13/2023	180,614							180,614	180,614			
3300003823	Saddle Brook	NJ		06/10/2022	02/14/2023	217,156							217,156	217,156			
3300003824	Eatontown	NJ		06/10/2022	09/15/2023	153,615							153,615	153,615			
3300003847	Adelphia	NJ		06/23/2022	07/17/2023	129,293							129,293	129,293			
3300003869	Jersey City	NJ		06/23/2022	03/15/2023	237,405							237,405	237,405			
3300003876	Paterson	NJ		07/28/2022	04/14/2023	107,065							135,461	135,461			
3300003895	Los Angeles	CA		08/12/2022	10/17/2023	1,038,437							1,105,562	1,105,562			
3300003912	Jersey City	NJ		07/28/2022	04/14/2023	456,190							456,190	456,190			
3300003913	Huntington Station	NY		08/24/2022	08/21/2023	139,650							139,650	139,650			
3300003921	Paramus	NJ		07/28/2022	04/14/2023	355,037							355,037	355,037			
3300003935	Hasbrouck Heights	NJ		08/24/2022	05/18/2023	188,528							337,907	337,907			
3300003979	Teaneck	NJ		10/28/2022	12/15/2023	130,619							219,716	219,716			
3300003988	Paramus	NJ		08/24/2022	05/18/2023	161,110							270,921	270,921			
3300004002	Brooklyn	NY		10/13/2022	10/17/2023	808,853							1,093,925	1,093,925			
3300004025	East Orange	NJ		10/28/2022	04/14/2023	93,100							114,606	114,606			
3300004035	New Providence	NJ		10/13/2022	08/21/2023	148,029							201,794	201,794			
3300004037	Jersey City	NJ		09/29/2022	04/14/2023	544,635							544,635	544,635			
3300004054	Newark	NJ		10/13/2022	01/13/2023	190,390							190,390	190,390			
3300004057	West Caldwell	NJ		10/28/2022	05/18/2023	204,773							226,233	226,233			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300004065	Brooklyn	NY		10/13/2022	05/18/2023	853,820							884,450	884,450			
3300004082	Bayonne	NJ		11/10/2022	04/14/2023	1,035,738							1,076,423	1,076,423			
3300004115	North Bergen	NJ		12/02/2022	12/15/2023	157,339							159,667	159,667			
3300004168	Paterson	NJ		01/19/2023	11/15/2023								136,485	136,485			
3300004180	River Edge	NJ		12/21/2022	06/20/2023	174,898							322,452	322,452			
3300004199	Spotswood	NJ		01/19/2023	09/15/2023								195,510	195,510			
3300004212	Chicago	IL		12/21/2022	09/15/2023	339,405							418,484	418,484			
3300004213	Chicago	IL		12/21/2022	09/15/2023	296,114							355,037	355,037			
3300004214	Chicago	IL		12/21/2022	09/15/2023	271,438							352,291	352,291			
3300004280	Paterson	NJ		01/19/2023	04/14/2023								194,114	194,114			
3300004284	Westwood	NJ		01/19/2023	10/17/2023								215,061	215,061			
3300004326	Paramus	NJ		02/16/2023	08/21/2023								308,999	308,999			
3300004367	Paterson	NJ		02/16/2023	09/15/2023								326,781	326,781			
3300004370	Newark	NJ		02/27/2023	10/17/2023								136,857	136,857			
3300004394	River Edge	NJ		05/03/2023	09/15/2023								329,574	329,574			
3300004428	Township Of Hillside	NJ		05/03/2023	08/21/2023								162,925	162,925			
3300004440	West Palm Beach	FL		05/03/2023	12/15/2023								104,272	104,272			
3300004608	Newark	NJ		10/10/2023	12/15/2023								231,819	231,819			
3310014535	Clovis	CA		11/29/2021	10/19/2023	27,791							36,280	36,280			
3310020081	South River	NJ		02/07/2022	02/28/2023	22,721							22,721	22,721			
3310020541	Laurelton	NY		10/19/2022	02/28/2023	101,574							101,574	101,574			
3310020717	Pittston	PA		11/12/2021	09/21/2023	14,702							14,702	14,702			
3310021288	Seminole	FL		08/01/2022	10/19/2023	80,049							135,135	135,135			
3310022041	Teaneck	NJ		01/31/2022	05/23/2023	147,015							147,015	147,015			
3310022231	Jersey City	NJ		03/09/2022	09/21/2023	409,092							412,900	412,900			
3310022352	Central Islip	NY		08/01/2022	02/28/2023	72,024							72,024	72,024			
3310022812	Orlando	FL		09/28/2021	04/26/2023	109,816							109,816	109,816			
3310022944	Eustis	FL		09/28/2021	01/03/2023	106							106	106			
3310023365	Anaheim	CA		09/28/2021	12/21/2023	98,590							98,590	98,590			
3310023590	East Rockaway	NY		11/12/2021	01/25/2023	83,516							83,516	83,516			
3310023620	Humble	TX		10/22/2021	03/28/2023	52,797							52,797	52,797			
3310024200	Jersey City	NJ		09/28/2021	01/25/2023	196,934							196,934	196,934			
3310024429	Philadelphia	PA		12/16/2021	08/21/2023	43,089							63,772	63,772			
3310024738	Folsom	CA		09/28/2021	01/25/2023	256,875							256,875	256,875			
3310024739	Cameron Park	CA		10/14/2021	03/28/2023	197,890							197,890	197,890			
3310025096	Joshua Tree	CA		09/28/2021	04/26/2023	92,425							92,425	92,425			
3310025164	Jersey City	NJ		11/29/2021	06/27/2023	121,916							137,260	137,260			
3310025288	Roosevelt	NY		01/05/2022	05/23/2023	85,091							85,091	85,091			
3310025467	Pittsburgh	PA		10/22/2021	05/23/2023	38,358							38,358	38,358			
3310025560	Newark	NJ		02/11/2022	02/28/2023	107,856							107,856	107,856			
3310025714	Scranton	PA		09/28/2021	10/19/2023	30,843							34,386	34,386			
3310025722	New Haven	CT		10/14/2021	01/25/2023	109,890							109,890	109,890			
3310025730	Newark	NJ		10/22/2021	02/06/2023	112,266							112,266	112,266			
3310025775	Lancaster	TX		03/17/2022	06/27/2023	61,777							61,777	61,777			
3310025804	Bayonne	NJ		02/07/2022	03/28/2023	154,814							154,814	154,814			
3310025826	Worcester	MA		10/22/2021	05/23/2023	100,505							100,505	100,505			
3310025851	Arlington	NY		03/22/2022	08/21/2023	36,323							64,746	64,746			
3310025900	Newark	NJ		11/18/2021	04/26/2023	89,546							89,546	89,546			
3310025963	Detroit	MI		12/16/2021	08/21/2023	16,724							30,502	30,502			
3310025981	Covington	GA		10/14/2021	08/21/2023	3,356							3,356	3,356			
3310025998	Fairfield	CT		10/14/2021	04/26/2023	269,906							269,906	269,906			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310026002	Colton	CA		11/18/2021	02/28/2023	106,513							106,513	106,513			
3310026012	Bridgehampton	NY		10/14/2021	06/27/2023	309,925							321,116	321,116			
3310026016	Kingston	NY		05/19/2022	12/21/2023	32,670							38,610	38,610			
3310026081	Franklin Square	NY		10/22/2021	09/21/2023	115,477							126,232	126,232			
3310026117	East Orange	NJ		10/22/2021	03/28/2023	103,445							103,445	103,445			
3310026242	Metairie	LA		10/14/2021	06/27/2023	172,174							184,307	184,307			
3310026268	Rockville Centre	NY		09/28/2021	08/21/2023	154,330							154,330	154,330			
3310026296	Green Valley	CA		12/16/2021	04/26/2023	52,272							52,272	52,272			
3310026405	Mastic Beach	NY		11/18/2021	05/23/2023	43,221							66,825	66,825			
3310026446	Hamilton	OH		12/16/2021	04/26/2023	11,496							25,371	25,371			
3310026462	Suffern	NY		10/14/2021	07/25/2023	119,691							119,691	119,691			
3310026531	Livingston	NJ		10/22/2021	02/28/2023	267,300							267,300	267,300			
3310026543	Queens	NY		10/14/2021	04/26/2023	175,141							175,141	175,141			
3310026572	Milwaukee	WI		10/22/2021	04/26/2023	33,710							33,710	33,710			
3310026600	Oakland	NJ		08/08/2022	09/21/2023	96,971							96,971	96,971			
3310026645	Northbridge	MA		11/29/2021	06/27/2023	78,214							78,214	78,214			
3310026661	Irvington	NJ		01/05/2022	08/21/2023	86,304							93,239	93,239			
3310026740	Detroit	MI		10/14/2021	01/25/2023	28,571							28,571	28,571			
3310026746	Franklin Township	NJ		10/14/2021	05/23/2023	110,128							110,128	110,128			
3310026767	Sayreville	NJ		12/16/2021	05/01/2023	69,498							69,498	69,498			
3310026830	Linden	NJ		11/29/2021	08/21/2023	77,765							77,765	77,765			
3310026835	Hoboken	NJ		10/14/2021	04/26/2023	334,571							353,545	353,545			
3310026867	Chicago	IL		11/29/2021	04/26/2023	113,306							113,306	113,306			
3310026873	Chicago	IL		12/16/2021	04/26/2023	52,089							52,089	52,089			
3310026901	Philadelphia	PA		10/22/2021	07/25/2023	50,573							50,573	50,573			
3310026954	Howard Beach	NY		11/12/2021	06/27/2023	141,853							150,668	150,668			
3310026986	Bergenfield	NJ		10/22/2021	05/23/2023	128,427							139,217	139,217			
3310027056	Newark	NJ		10/22/2021	06/27/2023	119,296							119,296	119,296			
3310027084	Smithtown	NY		01/31/2022	06/27/2023	168,207							168,207	168,207			
3310027119	Myrtle Creek	OR		11/18/2021	05/23/2023	30,740							30,740	30,740			
3310027135	Washington	DC		10/22/2021	03/28/2023	270,456							270,456	270,456			
3310027195	Paterson	NJ		11/12/2021	05/23/2023	67,291							75,440	75,440			
3310027206	Chicago	IL		11/12/2021	03/28/2023	123,404							123,404	123,404			
3310027288	Lanexa	VA		11/18/2021	02/28/2023	80,190							80,190	80,190			
3310027370	Morganville	NJ		05/19/2022	12/21/2023	74,369							91,328	91,328			
3310027406	Westport	CT		11/18/2021	01/25/2023	421,577							421,577	421,577			
3310027480	Bellevue	OH		11/29/2021	01/25/2023	19,425							19,425	19,425			
3310027489	Chicago	IL		11/18/2021	07/25/2023	41,031							41,031	41,031			
3310027559	Newark	NJ		11/29/2021	05/23/2023	67,073							67,073	67,073			
3310027677	Edison	NJ		11/12/2021	05/23/2023	120,263							120,263	120,263			
3310027687	Cottonwood Heights	UT		11/18/2021	01/25/2023	135,432							135,432	135,432			
3310027734	Cranford	NJ		11/18/2021	03/28/2023	119,691							119,691	119,691			
3310027741	Lyons	IL		11/29/2021	10/19/2023	41,645							62,488	62,488			
3310027747	Detroit	MI		11/12/2021	03/28/2023	44,877							44,877	44,877			
3310027750	Hesperia	CA		12/16/2021	11/27/2023	69,498							69,498	69,498			
3310027756	Newark	NJ		11/29/2021	02/06/2023	102,762							102,762	102,762			
3310027780	New Haven	CT		02/11/2022	08/21/2023	50,193							54,425	54,425			
3310028029	Piscataway	NJ		12/16/2021	02/28/2023	92,902							92,902	92,902			
3310028030	Southampton	NY		11/29/2021	05/23/2023	126,700							126,700	126,700			
3310028051	Demarest	NJ		12/16/2021	06/27/2023	195,152							195,152	195,152			
3310028059	Livingston	NJ		11/29/2021	07/25/2023	120,285							193,057	193,057			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310028082	Somerville	NJ		03/09/2022	07/25/2023	78,921							98,758	98,758			
3310028110	Baltimore	MD		11/12/2021	01/25/2023	31,482							31,482	31,482			
3310028142	Baltimore	MD		12/16/2021	02/28/2023	262,554							262,554	262,554			
3310028146	Detroit	MI		11/29/2021	04/26/2023	40,541							40,541	40,541			
3310028190	Ledyard	CT		11/29/2021	01/25/2023	71,102							71,102	71,102			
3310028249	Tampa	FL		11/18/2021	02/28/2023	51,648							51,648	51,648			
3310028254	Chicago	IL		04/29/2022	04/26/2023	55,379							55,379	55,379			
3310028259	Newark	NJ		01/05/2022	02/28/2023	264,924							264,924	264,924			
3310028324	Hoboken	NJ		11/29/2021	06/27/2023	364,865							364,865	364,865			
3310028362	Washington	DC		11/18/2021	08/21/2023	216,662							246,511	246,511			
3310028367	South Floral Park	NY		12/28/2021	06/27/2023	89,546							89,546	89,546			
3310028377	Elverta	CA		01/05/2022	11/27/2023	5,376							5,376	5,376			
3310028428	Bellmawr	NJ		12/16/2021	03/28/2023	55,175							55,175	55,175			
3310028446	Barnegat	NJ		11/29/2021	05/23/2023	60,464							63,387	63,387			
3310028453	Pittsburgh	PA		12/28/2021	07/25/2023	58,955							58,955	58,955			
3310028586	Irvington	NJ		12/16/2021	07/25/2023	85,269							85,269	85,269			
3310028626	Sag Harbor	NY		02/25/2022	12/21/2023	294,030							294,030	294,030			
3310028728	Cranford	NJ		01/11/2022	02/28/2023	59,400							59,400	59,400			
3310028739	Baltimore	MD		01/05/2022	04/26/2023	30,428							30,428	30,428			
3310028753	Philadelphia	PA		02/11/2022	06/27/2023	30,656							42,189	42,189			
3310028786	Chicago	IL		12/28/2021	01/25/2023	61,358							61,358	61,358			
3310028808	Miami	FL		02/25/2022	01/25/2023	83,160							83,160	83,160			
3310028842	Gainesville	FL		01/31/2022	09/21/2023	561,330							561,330	561,330			
3310028852	Salisbury	MD		01/11/2022	03/28/2023	23,129							29,988	29,988			
3310028867	Hewitt	NJ		12/16/2021	08/21/2023	52,115							52,115	32,949		(19,166)	(19,166)
3310028966	New Haven	CT		07/14/2022	02/28/2023	61,034							61,034	61,034			
3310029007	Brooklyn	NY		01/05/2022	09/21/2023	117,612							117,612	117,612			
3310029008	Washington	DC		12/16/2021	03/28/2023	189,593							189,593	189,593			
3310029027	Montclair	NJ		02/07/2022	11/27/2023	166,691							166,691	166,691			
3310029032	Chicago	IL		01/31/2022	05/23/2023	54,856							54,856	54,856			
3310029044	Philadelphia	PA		12/16/2021	08/21/2023	41,432							42,175	42,175			
3310029060	Cheektowaga	NY		12/28/2021	01/25/2023	48,708							48,708	48,708			
3310029071	Monaca	PA		03/09/2022	02/28/2023	34,511							34,511	34,511			
3310029094	Indianapolis	IN		01/11/2022	08/21/2023	55,666							124,513	124,513			
3310029117	Waterbury	CT		03/17/2022	07/25/2023	33,561							33,561	33,561			
3310029142	Paterson	NJ		05/19/2022	05/23/2023	112,233							114,345	114,345			
3310029168	Saint George	SC		01/31/2022	03/28/2023	35,907							35,907	35,907			
3310029185	Chicago	IL		01/05/2022	02/28/2023	37,179							37,179	37,179			
3310029194	Newark	NJ		02/25/2022	07/25/2023	83,160							83,160	83,160			
3310029235	Elizabeth	NJ		01/11/2022	12/21/2023	162,014							171,667	171,667			
3310029275	Tulsa	OK		01/05/2022	08/21/2023	62,426							64,769	64,769			
3310029302	Philadelphia	PA		01/11/2022	09/21/2023	56,091							56,091	56,091			
3310029395	Sag Harbor	NY		02/07/2022	01/25/2023	312,979							312,979	312,979			
3310029423	Los Angeles	CA		12/28/2021	07/25/2023	481,140							481,140	481,140			
3310029435	Milwaukee	WI		12/16/2021	02/28/2023	28,060							28,060	28,060			
3310029445	Atlanta	GA		12/16/2021	06/27/2023	86,962							99,525	99,525			
3310029481	Indianapolis	IN		12/16/2021	04/26/2023	36,880							36,880	36,880			
3310029483	Milwaukee	WI		01/05/2022	04/26/2023	26,195							26,195	26,195			
3310029494	Wauseon	OH		01/11/2022	05/23/2023	23,166							23,166	23,166			
3310029500	Belleair	FL		03/09/2022	08/21/2023	258,405							259,917	259,917			
3310029582	St. Louis	MO		02/25/2022	05/23/2023	92,723							92,723	92,723			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310029597	Philadelphia	PA		02/07/2022	07/25/2023	43,481							63,380	63,380			
3310029629	Belmont	NC		12/16/2021	02/28/2023	76,939							76,939	76,939			
3310029676	Beaverdam Lake-Salis	NY		02/25/2022	04/26/2023	62,588							62,588	62,588			
3310029721	Wilmington	DE		01/11/2022	02/28/2023	32,622							32,622	32,622			
3310029735	West Caldwell	NJ		12/28/2021	04/26/2023	152,583							152,583	152,583			
3310029776	Livingston	NJ		12/28/2021	04/26/2023	234,719							234,719	234,719			
3310029780	St. Louis	MO		01/11/2022	07/25/2023	28,993							28,993	28,993			
3310029831	Paterson	NJ		12/28/2021	02/28/2023	91,149							91,149	91,149			
3310029837	Greenwood Lake	NY		01/31/2022	03/28/2023	53,104							53,104	53,104			
3310029854	Brooklyn	NY		02/07/2022	03/28/2023	162,162							162,162	162,162			
3310030013	Auburn	NY		03/09/2022	10/19/2023	12,296							17,159	17,159			
3310030029	Perth Amboy	NJ		02/07/2022	04/26/2023	85,867							97,329	97,329			
3310030031	Philadelphia	PA		12/16/2021	01/25/2023	44,105							44,105	44,105			
3310030056	Salt Lake City	UT		01/11/2022	01/25/2023	157,380							157,380	157,380			
3310030103	Montclair	NJ		04/01/2022	08/21/2023	193,585							222,287	222,287			
3310030123	Montclair	NJ		03/17/2022	07/25/2023	161,820							251,663	251,663			
3310030148	Jacksonville	FL		02/18/2022	03/28/2023	15,444							15,444	15,444			
3310030280	Astoria	NY		03/22/2022	06/27/2023	230,576							230,576	230,576			
3310030298	Bakersfield	CA		04/20/2022	05/23/2023	49,929							49,929	49,929			
3310030356	Winter Springs	FL		02/25/2022	03/28/2023	99,028							99,028	99,028			
3310030367	City Of Orange	NJ		02/25/2022	01/25/2023	58,004							58,004	58,004			
3310030433	Passaic	NJ		03/22/2022	09/21/2023	612,414							612,414	612,414			
3310030443	Oakland	CA		02/25/2022	02/28/2023	379,477							379,477	379,477			
3310030530	Newfield	NJ		02/25/2022	12/21/2023	69,050							69,050	69,050			
3310030541	Magnolia	NJ		01/31/2022	08/21/2023	50,119							50,119	50,119			
3310030542	Pine Hill	NJ		01/31/2022	03/28/2023	47,328							47,328	47,328			
3310030671	Port Norris	NJ		02/11/2022	05/23/2023	31,938							31,938	31,938			
3310030695	City Of Orange	NJ		01/31/2022	02/28/2023	126,997							126,997	126,997			
3310030740	Far Rockaway	NY		01/11/2022	06/27/2023	145,530							145,530	145,530			
3310030764	Brooklyn	NY		03/09/2022	04/26/2023	233,888							233,888	233,888			
3310030795	Hazlet	NJ		02/25/2022	01/25/2023	92,367							92,367	92,367			
3310030828	Brick Township	NJ		04/01/2022	01/25/2023	280,665							280,665	280,665			
3310030834	Chicago	IL		01/31/2022	02/28/2023	36,011							36,011	36,011			
3310030865	Paramus	NJ		01/31/2022	09/21/2023	187,110							187,110	187,110			
3310030938	Atlanta	GA		02/11/2022	03/28/2023	92,605							92,605	92,605			
3310030965	Westbury	NY		02/07/2022	04/26/2023	88,432							88,432	88,432			
3310030966	Westbury	NY		02/07/2022	02/28/2023	85,759							85,759	85,759			
3310030979	East Orange	NJ		02/18/2022	09/21/2023	932,792							938,578	938,578			
3310031042	Irvington	NJ		01/31/2022	02/28/2023	70,389							70,389	70,389			
3310031083	San Bernardino	CA		02/25/2022	04/26/2023	75,680							75,680	75,680			
3310031086	Goshen	NY		01/31/2022	09/21/2023	120,617							130,873	130,873			
3310031089	Charlotte	NC		01/31/2022	11/27/2023	112,013							160,406	160,406			
3310031091	Wyandanch	NY		01/31/2022	03/28/2023	78,037							78,037	78,037			
3310031111	Vails Gate	NY		02/18/2022	09/21/2023	67,097							76,040	76,040			
3310031122	New Britain	CT		10/12/2022	08/21/2023	29,136							29,136	29,136			
3310031124	New Britain	CT		01/31/2022	02/28/2023	40,362							40,362	40,362			
3310031127	New Britain	CT		01/31/2022	02/28/2023	37,422							37,422	37,422			
3310031129	Queens	NY		02/25/2022	04/26/2023	141,602							141,602	141,602			
3310031134	Philadelphia	PA		04/20/2022	01/25/2023	53,312							53,312	53,312			
3310031135	Newark	NJ		02/11/2022	11/27/2023	135,692							135,692	135,692			
3310031170	Chicago	IL		01/31/2022	01/25/2023	41,892							41,892	41,892			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310031216	Newark	NJ		08/16/2022	04/26/2023	79,969							79,969	79,969			
3310031235	East Haddam	CT		02/11/2022	05/23/2023	32,922							32,922	32,922			
3310031257	Scranton	PA		02/25/2022	02/28/2023	29,260							29,260	29,260			
3310031291	Winsted	CT		03/17/2022	01/25/2023	63,172							63,172	63,172			
3310031315	Parkland	FL		02/07/2022	10/19/2023	521,235							546,783	546,783			
3310031388	Montgomery	AL		02/11/2022	02/28/2023	55,554							55,554	55,554			
3310031453	Chicago	IL		02/07/2022	06/27/2023	16,323							16,323	16,323			
3310031455	Branchville	NJ		02/11/2022	10/19/2023	48,114							48,114	43,562		(4,552)	(4,552)
3310031469	Newark	NJ		02/18/2022	06/27/2023	55,628							55,628	55,628			
3310031473	Bridgeton	NJ		01/31/2022	07/25/2023	32,373							32,373	32,373			
3310031478	Taylor	MI		04/29/2022	02/28/2023	27,653							27,653	27,653			
3310031518	Chattanooga	TN		04/20/2022	11/27/2023	39,811							39,811	39,811			
3310031559	Floresville	TX		02/11/2022	02/28/2023	8,316							8,316	8,316			
3310031600	Meriden	CT		01/31/2022	04/26/2023	49,257							49,257	49,257			
3310031604	Pennsville	NJ		02/18/2022	07/25/2023	26,730							26,730	26,730			
3310031616	Corpus Christi	TX		02/25/2022	05/23/2023	18,988							20,957	20,957			
3310031624	Jersey City	NJ		02/11/2022	02/28/2023	103,950							103,950	103,950			
3310031629	Highland Park	NJ		03/09/2022	05/23/2023	148,564							148,564	148,564			
3310031636	Akron	OH		06/23/2022	02/28/2023	19,305							19,305	19,305			
3310031645	Spring Valley	NY		02/18/2022	09/21/2023	45,441							45,441	45,441			
3310031721	Scotch Plains	NJ		02/07/2022	10/19/2023	118,414							191,229	191,229			
3310031742	Ventnor City	NJ		04/20/2022	05/23/2023	90,641							102,690	102,690			
3310031760	Newark	NJ		03/09/2022	02/28/2023	84,200							84,200	84,200			
3310031787	Northport	NY		02/25/2022	08/21/2023	101,574							101,574	101,574			
3310031831	Pawleys Island	SC		02/25/2022	07/25/2023	90,214							90,214	90,214			
3310031841	Chicago	IL		02/07/2022	04/26/2023	76,661							76,661	76,661			
3310031847	St. Petersburg	FL		02/11/2022	12/21/2023	144,819							144,819	144,819			
3310031854	East Orange	NJ		04/20/2022	04/26/2023	74,844							74,844	74,844			
3310031865	Roselle	NJ		02/11/2022	03/28/2023	81,497							81,497	81,497			
3310031872	Pagosa Springs	CO		05/19/2022	06/27/2023	252,970							252,970	252,970			
3310031882	Ocean View	DE		02/25/2022	06/27/2023	57,758							57,758	57,758			
3310031890	Gary	IN		02/25/2022	11/27/2023	48,435							54,529	54,529			
3310031925	Livingston	NJ		02/07/2022	09/21/2023	232,786							276,225	276,225			
3310031997	Irvington	NJ		04/01/2022	01/25/2023	54,128							54,128	54,128			
3310032015	Chicago	IL		03/09/2022	06/27/2023	35,334							35,334	35,334			
3310032020	Miami	FL		02/25/2022	07/25/2023	189,769							217,317	217,317			
3310032073	East Hampton	NY		02/18/2022	05/23/2023	371,473							371,473	371,473			
3310032125	Baltimore	MD		02/18/2022	07/25/2023	45,759							45,759	45,759			
3310032150	Hopedale	MA		02/18/2022	09/21/2023	221,265							221,265	221,265			
3310032186	Palm Springs	FL		02/11/2022	09/21/2023	59,684							59,684	59,684			
3310032275	North Plainfield	NJ		02/25/2022	08/21/2023	103,579							103,579	103,579			
3310032303	Amityville	NY		02/25/2022	05/23/2023	101,568							101,568	101,568			
3310032328	West Orange	NJ		02/18/2022	05/23/2023	101,574							101,574	101,574			
3310032334	Bloomfield	NJ		03/22/2022	07/25/2023	256,127							256,127	256,127			
3310032382	Mastic Beach	NY		03/09/2022	10/19/2023	50,782							50,782	50,782			
3310032434	Trenton	NJ		02/25/2022	03/28/2023	27,553							27,553	27,553			
3310032438	Norwalk	CT		03/22/2022	02/28/2023	83,160							83,160	83,160			
3310032443	Mineola	NY		04/01/2022	07/25/2023	130,977							130,977	130,977			
3310032445	Uniondale	NY		03/09/2022	07/25/2023	101,574							101,574	101,574			
3310032449	Chicago	IL		03/09/2022	09/21/2023	42,382							42,382	42,382			
3310032483	Hartford	CT		03/09/2022	05/23/2023	51,455							51,455	51,455			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310032533	Middletown	CT		03/17/2022	04/26/2023	144,788							144,788	144,788			
3310032537	Livingston	NJ		04/01/2022	03/28/2023	218,369							218,369	218,369			
3310032565	Livingston	NJ		04/20/2022	08/21/2023	178,200							256,534	256,534			
3310032569	Ocean Gate	NJ		03/09/2022	03/28/2023	87,795							87,795	87,795			
3310032651	Spring Hill	FL		03/17/2022	03/28/2023	36,056							36,056	36,056			
3310032675	New Orleans	LA		03/09/2022	06/27/2023	262,414							271,250	271,250			
3310032734	Chicago	IL		04/01/2022	05/23/2023	40,303							40,303	40,303			
3310032775	Washington Township	NJ		04/01/2022	08/21/2023	54,203							54,203	54,203			
3310032788	Grosse Pointe Woods	MI		03/09/2022	11/27/2023	49,124							49,124	49,124			
3310032789	Fayetteville	NC		03/09/2022	01/25/2023	19,899							19,899	19,899			
3310032811	Maplewood	NJ		02/25/2022	02/28/2023	103,178							103,178	103,178			
3310032813	Eustis	FL		04/08/2022	05/23/2023	34,957							34,957	34,957			
3310032814	Eustis	FL		04/08/2022	04/26/2023	35,057							35,057	35,057			
3310032815	Eustis	FL		04/08/2022	02/28/2023	35,056							35,056	35,056			
3310032834	Boca Raton	FL		03/09/2022	06/27/2023	517,623							517,623	517,623			
3310032856	Louisburg	NC		11/01/2022	05/23/2023	8,981							78,640	78,640			
3310032899	Charlotte	NC		03/09/2022	11/27/2023	116,864							221,091	221,091			
3310032910	Roselle	NJ		04/01/2022	03/28/2023	95,774							95,774	95,774			
3310032950	Jefferson	NJ		04/14/2022	04/26/2023	48,560							48,560	48,560			
3310032951	Caldwell	NJ		07/07/2022	11/27/2023	139,605							238,952	238,952			
3310032952	North Caldwell	NJ		03/09/2022	10/19/2023	184,289							184,289	184,289			
3310032973	Kunkletown	PA		03/09/2022	04/26/2023	63,561							65,025	65,025			
3310032988	Livingston	NJ		06/15/2022	08/21/2023	220,508							276,745	276,745			
3310033048	Southbridge	MA		03/09/2022	06/27/2023	70,181							70,181	70,181			
3310033067	Philadelphia	PA		03/17/2022	12/21/2023	94,714							113,610	113,610			
3310033076	Ewing Township	NJ		04/01/2022	05/23/2023	38,521							55,108	55,108			
3310033077	Houston	TX		03/22/2022	01/25/2023	107,009							107,009	107,009			
3310033098	Detroit	MI		03/09/2022	01/25/2023	26,876							26,876	26,876			
3310033150	Encino	CA		03/22/2022	05/23/2023	646,064							659,429	659,429			
3310033180	Mastic Beach	NY		04/29/2022	01/25/2023	90,027							90,027	90,027			
3310033230	Hamden	CT		05/19/2022	06/27/2023	77,371							77,371	77,371			
3310033233	Chicago	IL		03/17/2022	06/27/2023	84,719							84,719	84,719			
3310033248	Lenoir	NC		08/08/2022	04/26/2023	47,839							47,839	47,839			
3310033250	Detroit	MI		04/08/2022	07/25/2023	21,488							21,488	21,488			
3310033286	Chicago	IL		03/17/2022	11/27/2023	82,046							85,328	85,328			
3310033287	Chicago	IL		03/17/2022	11/27/2023	82,955							82,955	82,955			
3310033295	Chicago	IL		04/01/2022	08/21/2023	56,086							56,086	56,086			
3310033301	Downingtown	PA		04/08/2022	04/26/2023	76,057							76,057	76,057			
3310033319	Trenton	NJ		03/17/2022	04/26/2023	24,354							24,354	24,354			
3310033337	Sherborn	MA		04/29/2022	01/25/2023	295,515							295,515	295,515			
3310033345	Deerfield Beach	FL		04/08/2022	04/26/2023	739,233							739,233	739,233			
3310033371	Bridgeport	CT		03/17/2022	08/21/2023	61,850							61,850	61,850			
3310033373	Bridgeport	CT		03/17/2022	05/23/2023	61,850							61,850	61,850			
3310033391	Roslyn Heights	NY		04/01/2022	06/27/2023	146,688							199,979	199,979			
3310033395	Jericho	NY		06/07/2022	03/28/2023	223,196							223,196	223,196			
3310033511	Nutley	NJ		04/08/2022	06/27/2023	126,752							126,752	126,752			
3310033523	Philadelphia	PA		03/22/2022	10/19/2023	15,939							19,944	19,944			
3310033536	Rochester	NY		04/20/2022	11/27/2023	18,665							18,665	18,665			
3310033542	Mount Sinai	NY		07/07/2022	06/27/2023	118,347							118,347	118,347			
3310033552	Pomona	NY		04/01/2022	08/21/2023	174,238							183,369	183,369			
3310033576	Meriden	CT		09/08/2022	08/21/2023	19,305							19,305	19,305			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310033605	Chicago	IL		03/17/2022	04/26/2023	78,584							78,584	78,584			
3310033657	Philadelphia	PA		03/17/2022	02/28/2023	56,563							56,563	56,563			
3310033664	Catskill	NY		06/29/2022	10/19/2023	68,135							81,378	81,378			
3310033676	Waterbury	CT		04/01/2022	07/25/2023	52,124							52,124	52,124			
3310033728	Chicago	IL		04/01/2022	06/27/2023	23,767							34,786	34,786			
3310033734	Chicago	IL		04/01/2022	08/21/2023	63,439							70,389	70,389			
3310033747	Schenectady	NY		03/17/2022	01/25/2023	30,740							30,740	30,740			
3310033755	Sag Harbor	NY		03/22/2022	02/28/2023	192,189							192,189	192,189			
3310033805	Maywood	IL		04/20/2022	08/21/2023	73,126							73,126	73,126			
3310033859	Nyack	NY		04/01/2022	05/23/2023	162,251							162,251	162,251			
3310033872	Belleville	NJ		04/01/2022	11/27/2023	44,105							44,105	44,105			
3310033903	Cranford	NJ		04/01/2022	09/21/2023	104,693							112,415	112,415			
3310033909	Waterbury	CT		04/01/2022	12/21/2023	64,693							64,693	64,693			
3310033936	Philadelphia	PA		04/20/2022	04/26/2023	32,744							44,179	44,179			
3310033937	Livingston	NJ		04/01/2022	10/19/2023	242,055							376,448	376,448			
3310034021	Dolton	IL		04/20/2022	11/27/2023	25,459							25,459	25,459			
3310034026	Hazlet	NJ		07/07/2022	07/25/2023	104,292							104,292	104,292			
3310034029	Westbury	NY		04/14/2022	02/28/2023	113,603							113,603	113,603			
3310034078	Milford	DE		04/08/2022	11/27/2023	39,650							170,033	170,033			
3310034089	Indianapolis	IN		04/29/2022	11/27/2023	87,292							87,292	87,292			
3310034098	Lehigh Acres	FL		05/19/2022	02/28/2023	57,593							57,593	57,593			
3310034128	Highland Park	NJ		03/22/2022	12/21/2023	113,009							124,725	124,725			
3310034151	New Orleans	LA		04/01/2022	10/19/2023	39,130							39,130	39,130			
3310034159	Oakland	NJ		04/29/2022	01/25/2023	221,636							221,636	221,636			
3310034162	Huntington Station	NY		04/01/2022	03/28/2023	114,565							114,565	114,565			
3310034194	Mahwah	NJ		06/15/2022	12/21/2023	147,795							168,805	168,805			
3310034215	Detroit	MI		04/01/2022	08/21/2023	16,038							17,078	17,078			
3310034263	Deer Park	NY		06/29/2022	09/21/2023	96,228							125,171	125,171			
3310034279	Canton	GA		04/01/2022	11/27/2023	150,282							168,151	168,151			
3310034310	Hartford	CT		04/08/2022	05/23/2023	23,270							23,270	23,270			
3310034374	Bridgeton	NJ		04/08/2022	10/19/2023	20,790							20,790	20,790			
3310034377	Bridgeton	NJ		04/08/2022	10/19/2023	20,939							20,939	20,939			
3310034383	Bridgeton	NJ		04/08/2022	10/19/2023	20,048							20,048	20,048			
3310034388	Chicago	IL		04/01/2022	10/19/2023	64,165							82,155	82,155			
3310034416	Kunkletown	PA		04/29/2022	04/26/2023	100,832							100,832	100,832			
3310034436	Bay Shore	NY		04/20/2022	04/26/2023	90,882							90,882	90,882			
3310034439	Bronx	NY		04/14/2022	11/27/2023	181,170							181,170	181,170			
3310034480	Pleasant Valley	NY		04/29/2022	07/25/2023	173,646							173,646	173,646			
3310034501	East Lansing	MI		04/29/2022	10/19/2023	54,694							75,326	75,326			
3310034512	Claverack	NY		04/20/2022	02/28/2023	67,493							67,493	67,493			
3310034513	Wyandanch	NY		06/23/2022	03/28/2023	124,532							124,532	124,532			
3310034525	Levittown	NY		04/08/2022	02/28/2023	138,402							143,154	143,154			
3310034527	Port Washington	NY		04/08/2022	04/26/2023	219,186							219,186	219,186			
3310034535	Hewlett	NY		05/19/2022	06/27/2023	198,889							198,889	198,889			
3310034568	Massapequa	NY		04/14/2022	11/27/2023	126,316							154,069	154,069			
3310034578	Livingston	NJ		05/19/2022	07/25/2023	100,980							205,405	205,405			
3310034606	Branchville	NJ		08/16/2022	09/21/2023	46,162							81,120	81,120			
3310034655	East Patchogue	NY		04/08/2022	10/19/2023	118,900							118,900	118,900			
3310034659	Tucson	AZ		04/20/2022	03/28/2023	191,268							191,268	191,268			
3310034677	Metairie	LA		06/29/2022	05/23/2023	82,287							82,287	82,287			
3310034772	Livingston	NJ		04/29/2022	04/26/2023	137,660							137,660	137,660			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310034776	Mastic Beach	NY		04/01/2022	04/26/2023	70,308							70,308	70,308			
3310034784	Wyandanch	NY		04/08/2022	01/25/2023	70,686							70,686	70,686			
3310034795	Brooklyn	NY		07/07/2022	07/25/2023	327,190							327,190	327,190			
3310034833	Far Rockaway	NY		04/20/2022	08/21/2023	140,110							140,110	140,110			
3310034864	Saraland	AL		04/20/2022	07/25/2023	43,454							43,454	43,454			
3310034884	Baltimore	MD		06/29/2022	02/28/2023	71,402							71,402	71,402			
3310034902	Walden	NY		06/15/2022	04/26/2023	63,455							63,455	63,455			
3310034920	Phoenix	AZ		06/07/2022	03/28/2023	133,650							133,650	133,650			
3310034946	West Orange	NJ		05/19/2022	02/28/2023	151,801							151,801	151,801			
3310035014	Bridgeport	CT		05/19/2022	03/28/2023	71,389							71,389	71,389			
3310035029	Philadelphia	PA		06/15/2022	05/23/2023	38,959							42,367	42,367			
3310035041	East Islip	NY		04/14/2022	05/23/2023	43,436							43,436	43,436			
3310035096	Jefferson	NJ		04/20/2022	03/28/2023	47,765							54,325	54,325			
3310035114	Montclair	NJ		05/19/2022	03/28/2023	159,499							159,499	159,499			
3310035117	Amagansett	NY		05/19/2022	11/27/2023	327,309							327,309	327,309			
3310035135	Markham	IL		05/19/2022	06/27/2023	24,666							30,680	30,680			
3310035162	Englewood	NJ		10/12/2022	03/28/2023	26,730							26,730	26,730			
3310035169	Hicksville	NY		06/15/2022	07/25/2023	115,806							213,899	213,899			
3310035222	Brooklyn	NY		06/07/2022	01/25/2023	151,841							151,841	151,841			
3310035223	Newark	NJ		05/19/2022	08/21/2023	57,202							62,830	62,830			
3310035225	Saint Albans	NY		06/29/2022	05/23/2023	51,975							51,975	51,975			
3310035239	Bloomfield	NJ		06/15/2022	06/27/2023	91,308							91,308	91,308			
3310035263	Chicago	IL		04/29/2022	05/23/2023	81,963							83,605	83,605			
3310035269	Kearny	NJ		04/29/2022	01/25/2023	102,465							102,465	102,465			
3310035277	Moundville	AL		05/19/2022	11/27/2023	10,804							13,539	13,539			
3310035292	Chicago	IL		04/29/2022	11/27/2023	49,373							66,379	66,379			
3310035303	Central Islip	NY		05/19/2022	03/28/2023	68,310							68,310	68,310			
3310035306	Lindenhurst	NY		04/29/2022	04/26/2023	121,325							121,325	121,325			
3310035307	Dix Hills	NY		04/20/2022	01/25/2023	145,144							145,144	145,144			
3310035322	Oceanside	NY		04/20/2022	03/28/2023	133,650							133,650	133,650			
3310035359	Midlothian	IL		09/08/2022	08/21/2023	271,755							274,428	274,428			
3310035360	Susquehanna	PA		05/19/2022	03/28/2023	17,511							23,926	23,926			
3310035367	Catskill	NY		07/25/2022	09/21/2023	39,650							52,926	52,926			
3310035395	Port Washington	NY		04/29/2022	08/21/2023	159,415							159,415	159,415			
3310035397	St. Petersburg	FL		05/19/2022	03/28/2023	66,701							66,701	66,701			
3310035454	Dix Hills	NY		08/01/2022	11/27/2023	177,175							177,175	177,175			
3310035517	Panama City	FL		07/07/2022	08/21/2023	60,885							60,885	60,885			
3310035527	Farmingdale	NY		06/07/2022	06/27/2023	140,108							149,623	149,623			
3310035528	Nutley	NJ		04/29/2022	05/23/2023	115,196							115,196	115,196			
3310035547	Louisville	KY		04/29/2022	09/21/2023	16,617							16,617	16,617			
3310035549	West Palm Beach	FL		06/07/2022	07/25/2023	61,534							61,534	61,534			
3310035581	Fort Lauderdale	FL		04/29/2022	10/19/2023	72,171							72,171	72,171			
3310035617	Orange	NJ		06/15/2022	04/26/2023	39,278							39,278	39,278			
3310035619	Philadelphia	PA		05/19/2022	12/21/2023	28,839							41,432	41,432			
3310035623	Newark	NJ		06/07/2022	10/19/2023	54,797							54,797	54,797			
3310035671	Bronx	NY		06/15/2022	09/21/2023	260,713							260,713	260,713			
3310035691	Columbus	OH		05/19/2022	03/28/2023	52,183							52,183	52,183			
3310035712	North Bellmore	NY		05/19/2022	01/25/2023	129,344							129,344	129,344			
3310035747	Long Branch	NJ		06/15/2022	03/28/2023	169,290							169,290	169,290			
3310035758	Landing	NJ		06/15/2022	06/27/2023	60,754							60,754	60,754			
3310035761	Brooklyn	NY		06/23/2022	04/26/2023	448,455							448,455	448,455			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310035768	Bronx	NY		06/29/2022	11/27/2023	204,063							263,959	263,959			
3310035776	Ronkonkoma	NY		06/15/2022	01/25/2023	99,703							99,703	99,703			
3310035793	Rosedale	MD		06/07/2022	07/25/2023	45,664							45,664	45,664			
3310035798	Plattekill	NY		06/07/2022	07/25/2023	80,503							104,065	104,065			
3310035821	Plattekill	NY		06/07/2022	11/27/2023	70,816							105,180	105,180			
3310035822	Plattekill	NY		06/07/2022	07/25/2023	101,622							103,407	103,407			
3310035833	West New York	NJ		06/15/2022	06/27/2023	146,317							164,271	164,271			
3310035863	Trenton	NJ		06/07/2022	06/27/2023	122,958							122,958	122,958			
3310035888	Henrico	VA		05/19/2022	07/25/2023	30,740							30,740	30,740			
3310035890	Sound Beach	NY		06/15/2022	04/26/2023	87,912							87,912	87,912			
3310035898	Panama City Beach	FL		05/19/2022	06/27/2023	94,446							94,446	94,446			
3310035923	Elmsford	NY		06/15/2022	07/25/2023	93,525							93,525	93,525			
3310035935	Carmel Hamlet	NY		06/15/2022	01/25/2023	116,068							116,068	116,068			
3310035969	Jamaica	NY		08/08/2022	12/21/2023	87,689							87,689	87,689			
3310035985	Tampa	FL		05/19/2022	05/23/2023	314,734							314,734	314,734			
3310035986	Livingston	NJ		06/07/2022	10/19/2023	106,920							111,230	111,230			
3310036025	Coram	NY		06/15/2022	04/26/2023	116,424							116,424	116,424			
3310036026	Livingston	NJ		06/15/2022	11/27/2023	165,281							328,631	328,631			
3310036041	Detroit	MI		06/15/2022	06/27/2023	38,018							38,018	38,018			
3310036044	Southbury	CT		06/15/2022	07/25/2023	54,678							54,678	54,678			
3310036065	Brooklyn	NY		10/12/2022	10/19/2023	337,095							337,095	337,095			
3310036074	Queens	NY		05/19/2022	05/23/2023	125,631							125,631	125,631			
3310036113	Newburgh	NY		06/07/2022	06/27/2023	53,460							53,460	53,460			
3310036115	Jersey City	NJ		08/08/2022	08/21/2023	141,446							141,446	141,446			
3310036141	Dayton	OH		05/19/2022	09/21/2023	21,620							27,952	27,952			
3310036159	Belleville	IL		06/07/2022	03/28/2023	44,996							44,996	44,996			
3310036164	Belleville	IL		06/07/2022	01/25/2023	41,060							41,060	41,060			
3310036174	Rahway	NJ		06/15/2022	07/25/2023	60,588							60,588	60,588			
3310036190	Jersey City	NJ		06/07/2022	03/28/2023	60,143							60,143	60,143			
3310036200	Garden City	GA		06/15/2022	05/23/2023	31,071							37,648	37,648			
3310036279	Cranford	NJ		06/15/2022	03/28/2023	82,744							82,744	82,744			
3310036297	Baltimore	MD		06/15/2022	08/21/2023	18,600							18,600	18,600			
3310036349	Philadelphia	PA		06/15/2022	08/21/2023	28,048							28,048	28,048			
3310036355	Indianapolis	IN		07/07/2022	01/25/2023	29,700							29,700	29,700			
3310036356	Chicago	IL		06/23/2022	03/28/2023	52,792							52,792	52,792			
3310036361	New Providence	NJ		06/07/2022	05/23/2023	117,612							136,917	136,917			
3310036377	Los Angeles	CA		05/19/2022	05/23/2023	601,425							601,425	601,425			
3310036380	Waterbury	CT		06/07/2022	06/27/2023	33,019							39,798	39,798			
3310036397	Jackson	GA		06/15/2022	09/21/2023	27,630							33,910	33,910			
3310036420	Deland	FL		07/14/2022	04/26/2023	65,711							65,711	65,711			
3310036425	Seaside Heights	NJ		09/08/2022	09/21/2023	107,663							114,346	114,346			
3310036439	Newark	NJ		05/19/2022	05/23/2023	56,549							56,549	56,549			
3310036447	St. Albans	NY		06/07/2022	11/27/2023	156,519							255,866	255,866			
3310036449	Brooklyn	NY		06/15/2022	01/25/2023	498,886							498,886	498,886			
3310036471	Papaikou	HI		06/15/2022	04/26/2023	76,251							89,358	89,358			
3310036497	Mililani	HI		06/23/2022	03/28/2023	212,801							212,801	212,801			
3310036513	Miami	FL		08/01/2022	03/28/2023	70,166							70,166	70,166			
3310036543	Livingston	NJ		06/15/2022	04/26/2023	179,388							179,388	179,388			
3310036545	Livingston	NJ		06/29/2022	12/21/2023	105,405							171,903	171,903			
3310036550	Hazlet	NJ		08/16/2022	08/21/2023	96,005							107,217	107,217			
3310036551	Maplewood	NJ		06/23/2022	06/27/2023	144,342							144,342	144,342			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310036556	Felton	DE		06/29/2022	10/19/2023	19,602							19,602	19,602			
3310036593	Lindenhurst	NY		06/15/2022	05/23/2023	112,563							112,563	112,563			
3310036598	Clanton	AL		07/14/2022	07/25/2023	16,158							24,696	24,696			
3310036603	Andover	NJ		06/15/2022	07/25/2023	77,963							77,963	77,963			
3310036609	Seekonk	MA		06/15/2022	05/23/2023	102,911							139,219	139,219			
3310036626	Tucson	AZ		06/07/2022	06/27/2023	75,710							75,710	75,710			
3310036627	Eastford	CT		07/14/2022	08/21/2023	146,735							227,316	227,316			
3310036629	Philadelphia	PA		06/15/2022	08/21/2023	32,954							50,139	50,139			
3310036669	Staten Island	NY		07/07/2022	07/25/2023	126,255							126,255	126,255			
3310036676	Huntington Station	NY		09/28/2022	07/25/2023	245,025							267,300	267,300			
3310036712	Elizabeth	NJ		06/07/2022	05/23/2023	126,917							126,917	126,917			
3310036731	Orange	NJ		06/15/2022	09/21/2023	146,744							150,312	150,312			
3310036737	Hillside	NJ		07/14/2022	04/26/2023	112,266							112,266	112,266			
3310036772	Brooklyn	NY		06/29/2022	08/21/2023	115,830							115,830	115,830			
3310036781	Alexandria	VA		07/25/2022	06/27/2023	293,436							475,200	475,200			
3310036789	Pemberton	NJ		06/15/2022	05/23/2023	39,100							39,100	39,100			
3310036792	Mastic Beach	NY		06/15/2022	05/23/2023	85,358							85,358	85,358			
3310036819	Baltimore	MD		06/07/2022	07/25/2023	31,429							38,657	38,657			
3310036840	Cleveland Heights	OH		06/15/2022	11/27/2023	116,944							116,944	116,944			
3310036867	Irvington	NJ		06/15/2022	07/25/2023	97,696							100,601	100,601			
3310036871	Secaucus	NJ		06/23/2022	02/28/2023	89,383							89,383	89,383			
3310036876	Philadelphia	PA		06/23/2022	06/27/2023	32,670							32,670	32,670			
3310036890	Queens	NY		06/15/2022	02/28/2023	154,820							154,820	154,820			
3310036891	Fitchburg	MA		06/29/2022	03/28/2023	61,643							61,643	61,643			
3310036898	Dover	MA		07/14/2022	04/26/2023	283,056							353,445	353,445			
3310036899	Los Angeles	CA		06/29/2022	08/21/2023	327,513							502,619	502,619			
3310036904	Livingston	NJ		07/14/2022	05/23/2023	106,029							228,779	228,779			
3310036905	Livingston	NJ		07/14/2022	05/23/2023	170,849							170,849	170,849			
3310036927	Fitchburg	MA		06/15/2022	04/26/2023	66,532							72,230	72,230			
3310036937	Holbrook	NY		06/29/2022	01/25/2023	130,532							130,532	130,532			
3310036940	Montclair	NJ		06/15/2022	05/23/2023	167,567							169,438	169,438			
3310036945	Mastic Beach	NY		06/15/2022	03/28/2023	75,223							75,223	75,223			
3310036946	Sea Isle City	NJ		06/15/2022	06/27/2023	382,803							382,803	382,803			
3310036948	Marlborough	NY		07/14/2022	04/26/2023	61,724							61,724	61,724			
3310036951	Ewing	NJ		07/07/2022	08/21/2023	31,434							31,434	31,434			
3310036958	Bergenfield	NJ		06/15/2022	05/23/2023	121,127							128,612	128,612			
3310036985	New London	CT		08/16/2022	12/21/2023	49,896							49,896	49,896			
3310037003	Jersey City	NJ		06/29/2022	09/21/2023	278,092							331,897	331,897			
3310037020	La Quinta	CA		06/15/2022	06/27/2023	166,186							166,186	166,186			
3310037021	Hillside	NJ		07/14/2022	04/26/2023	122,958							127,190	127,190			
3310037051	Mamaroneck	NY		08/26/2022	10/19/2023	160,204							191,802	191,802			
3310037054	Clinton Township	NJ		06/29/2022	04/26/2023	88,890							102,376	102,376			
3310037060	Bayonet Point	FL		06/15/2022	03/28/2023	69,605							80,594	80,594			
3310037090	Lodi	NJ		06/23/2022	07/25/2023	144,280							144,280	144,280			
3310037103	Manhasset	NY		07/07/2022	10/19/2023	110,336							180,874	180,874			
3310037113	Estill Springs	TN		06/29/2022	03/28/2023	15,948							15,948	15,948			
3310037129	Irvington	NJ		08/08/2022	05/23/2023	46,154							46,154	46,154			
3310037132	Burnham	IL		06/15/2022	08/21/2023	35,492							35,492	35,492			
3310037133	Yonkers	NY		08/26/2022	12/21/2023	277,101							323,968	323,968			
3310037147	Toledo	OH		08/01/2022	04/26/2023	19,399							19,399	19,399			
3310037152	Webster	MA		06/15/2022	07/25/2023	80,042							80,042	80,042			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310037157	Baltimore	MD		06/15/2022	03/28/2023	21,087							21,087	21,087			
3310037174	East Orange	NJ		06/15/2022	12/21/2023	75,497							102,316	102,316			
3310037175	Boston	MA		07/25/2022	05/23/2023	500,831							500,831	500,831			
3310037187	Pontiac	MI		06/15/2022	04/26/2023	11,138							11,138	11,138			
3310037193	East Stroudsburg	PA		06/15/2022	04/26/2023	71,547							79,031	79,031			
3310037195	Bellevue	WA		07/07/2022	08/21/2023	342,907							468,365	468,365			
3310037200	Avondale	LA		09/28/2022	05/23/2023	15,206							28,582	28,582			
3310037204	Fort Lauderdale	FL		06/15/2022	07/25/2023	170,217							170,217	170,217			
3310037213	Port Jefferson Stati	NY		09/21/2022	03/28/2023	110,522							110,522	110,522			
3310037221	Anderson	SC		08/16/2022	10/19/2023	17,341							54,355	54,355			
3310037231	Woodbury	NY		08/16/2022	10/19/2023	244,850							330,651	330,651			
3310037239	Bronx	NY		06/23/2022	07/25/2023	139,575							139,575	139,575			
3310037243	Hicksville	NY		06/15/2022	05/23/2023	145,441							145,441	145,441			
3310037278	Tobyhanna	PA		06/29/2022	06/27/2023	55,707							55,707	55,707			
3310037285	Detroit	MI		07/25/2022	09/21/2023	33,885							35,319	35,319			
3310037289	Plainfield	NJ		06/15/2022	07/25/2023	69,498							69,498	69,498			
3310037308	Houston	TX		07/07/2022	09/21/2023	70,496							91,093	91,093			
3310037314	Union Beach	NJ		06/15/2022	05/23/2023	110,609							118,058	118,058			
3310037321	Centereach	NY		07/25/2022	05/23/2023	102,836							102,836	102,836			
3310037327	Livingston	NJ		07/25/2022	10/19/2023	129,418							129,418	129,418			
3310037331	Milford Mill	MD		07/25/2022	04/26/2023	71,399							100,223	100,223			
3310037335	Medford	NY		06/29/2022	05/23/2023	85,485							85,485	85,485			
3310037337	Lindenhurst	NY		07/14/2022	10/19/2023	127,520							128,304	128,304			
3310037339	Monticello	NY		08/01/2022	09/21/2023	104,248							115,830	115,830			
3310037352	Babylon	NY		07/25/2022	03/28/2023	115,548							115,548	115,548			
3310037356	West Haverstraw	NY		07/07/2022	06/27/2023	119,260							119,260	119,260			
3310037366	Beverly Hills	FL		06/15/2022	04/26/2023	24,651							24,651	24,651			
3310037367	Lindenhurst	NY		06/15/2022	03/28/2023	113,157							113,157	113,157			
3310037369	Desert Hot Springs	CA		07/25/2022	01/25/2023	72,304							72,304	72,304			
3310037381	Baton Rouge	LA		07/14/2022	04/26/2023	31,408							31,408	31,408			
3310037384	Waterbury	CT		06/23/2022	04/26/2023	52,940							52,940	52,940			
3310037400	Chicago Heights	IL		06/23/2022	12/21/2023	26,311							29,960	29,960			
3310037405	Rancho Mirage	CA		06/23/2022	08/21/2023	194,387							226,834	226,834			
3310037408	Fort Washington	MD		06/15/2022	06/27/2023	67,240							87,600	87,600			
3310037410	Keansburg	NJ		07/07/2022	10/19/2023	40,303							40,303	40,303			
3310037417	Passaic	NJ		06/29/2022	01/25/2023	62,816							62,816	62,816			
3310037419	Nanuet	NY		06/15/2022	06/27/2023	108,702							108,702	108,702			
3310037440	Baltimore	MD		06/23/2022	03/28/2023	16,335							16,335	16,335			
3310037453	Brooklyn	NY		06/15/2022	01/25/2023	216,810							216,810	216,810			
3310037471	Cleveland	OH		08/26/2022	01/25/2023	20,048							20,048	20,048			
3310037492	Trenton	NJ		06/29/2022	04/26/2023	28,898							28,898	28,898			
3310037504	Chicago	IL		08/08/2022	08/21/2023	48,437							53,848	53,848			
3310037515	Saint James	NY		06/15/2022	09/21/2023	267,033							267,033	267,033			
3310037517	Oklahoma City	OK		07/25/2022	02/28/2023	27,799							27,799	27,799			
3310037520	Gary	IN		09/08/2022	12/21/2023	5,049							14,850	14,850			
3310037521	Pine Beach	NJ		08/08/2022	12/21/2023	55,034							78,519	78,519			
3310037554	Richmond	VA		06/23/2022	03/28/2023	96,228							96,228	96,228			
3310037555	Trenton	NJ		07/25/2022	04/26/2023	28,067							28,067	28,067			
3310037560	Mastic	NY		06/15/2022	05/23/2023	89,100							89,100	89,100			
3310037563	New Haven	CT		06/23/2022	02/28/2023	31,813							31,813	31,813			
3310037567	Coral Gables	FL		06/29/2022	10/19/2023	196,020							238,438	238,438			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310037572	East Fishkill	NY		07/14/2022	11/27/2023	85,777							85,777	85,777			
3310037576	Ewing	NJ		09/21/2022	09/21/2023	11,304							11,304	11,304			
3310037578	Newark	NJ		06/29/2022	07/25/2023	87,247							87,247	87,247			
3310037581	Seaside Heights	NJ		08/01/2022	08/21/2023	207,918							350,757	350,757			
3310037586	Rochester	NY		07/07/2022	08/21/2023	32,644							40,286	40,286			
3310037594	Dania Beach	FL		06/29/2022	12/21/2023	131,010							136,750	136,750			
3310037595	Jersey City	NJ		06/29/2022	06/27/2023	291,386							291,386	291,386			
3310037598	Hicksville	NY		07/07/2022	04/26/2023	136,323							136,323	136,323			
3310037600	New Castle	PA		07/25/2022	01/25/2023	26,224							26,224	26,224			
3310037608	Kenilworth	NJ		06/23/2022	04/26/2023	157,781							157,781	157,781			
3310037615	Birmingham	AL		06/29/2022	02/28/2023	75,260							75,260	75,260			
3310037631	Honolulu	HI		07/07/2022	05/23/2023	302,256							323,863	323,863			
3310037640	Cape Coral	FL		06/29/2022	05/23/2023	81,815							81,815	81,815			
3310037643	Orlando	FL		07/07/2022	01/25/2023	68,191							68,191	68,191			
3310037657	Cherry Hill	NJ		07/25/2022	07/25/2023	56,946							56,946	56,946			
3310037678	Brooklyn	NY		07/25/2022	02/28/2023	454,410							454,410	454,410			
3310037685	Millville	NJ		08/26/2022	08/21/2023	28,067							44,448	44,448			
3310037695	Fall River	MA		09/08/2022	08/21/2023	394,096							545,282	545,282			
3310037702	Newark	NJ		07/14/2022	09/21/2023	41,825							45,864	45,864			
3310037703	Manhattan	NY		08/16/2022	08/21/2023	265,852							265,852	265,852			
3310037705	Newark	NJ		07/14/2022	04/26/2023	73,886							79,032	79,032			
3310037715	East Northport	NY		06/15/2022	01/25/2023	179,287							179,287	179,287			
3310037733	Hamilton Township	NJ		07/14/2022	04/26/2023	45,931							45,931	45,931			
3310037738	Hampton	VA		08/01/2022	06/27/2023	95,337							95,337	95,337			
3310037760	Midlothian	IL		07/14/2022	07/25/2023	55,889							55,889	55,889			
3310037763	Centereach	NY		07/14/2022	05/23/2023	138,105							138,105	138,105			
3310037769	Chicago	IL		06/23/2022	08/21/2023	19,685							36,433	36,433			
3310037770	Wheatley Heights	NY		08/01/2022	03/28/2023	75,983							75,983	75,983			
3310037775	Manville	NJ		07/14/2022	07/25/2023	78,066							78,066	78,066			
3310037787	Detroit	MI		08/08/2022	07/25/2023	16,394							16,394	16,394			
3310037792	Phillipsburg	NJ		07/14/2022	10/19/2023	28,096							28,096	28,096			
3310037802	Columbia	NJ		09/21/2022	05/23/2023	69,202							69,202	69,202			
3310037803	Irvington	NJ		07/25/2022	06/27/2023	72,285							72,285	72,285			
3310037821	Browns Mills	NJ		07/14/2022	06/27/2023	38,313							38,313	38,313			
3310037823	Lindenhurst	NY		07/25/2022	02/28/2023	95,660							95,660	95,660			
3310037825	East Orange	NJ		06/29/2022	11/27/2023	110,555							118,562	118,562			
3310037833	Duquesne	PA		06/29/2022	10/19/2023	43,975							50,423	50,423			
3310037848	Franklinville	NJ		11/10/2022	07/25/2023	31,408							51,975	51,975			
3310037853	Roosevelt	NY		08/08/2022	06/27/2023	116,567							116,567	116,567			
3310037868	Interlaken	NJ		07/25/2022	05/23/2023	180,214							225,685	225,685			
3310037869	Trenton	NJ		07/14/2022	09/21/2023	53,913							82,588	82,588			
3310037890	Levittown	NY		09/21/2022	09/21/2023	113,603							174,815	174,815			
3310037897	Lake Worth	FL		08/26/2022	07/25/2023	46,890							69,552	69,552			
3310037898	Lake Worth	FL		08/26/2022	04/26/2023	50,256							63,488	63,488			
3310037908	Andover	NJ		08/16/2022	08/21/2023	123,567							123,567	123,567			
3310037912	San Bernardino	CA		06/29/2022	05/23/2023	86,873							86,873	86,873			
3310037913	Farmingville	NY		06/23/2022	10/19/2023	114,805							114,805	114,805			
3310037916	Philadelphia	PA		07/25/2022	03/28/2023	38,309							38,309	38,309			
3310037917	Detroit	MI		06/29/2022	06/27/2023	16,188							16,188	16,188			
3310037926	Muskegon	MI		08/08/2022	06/27/2023	24,991							31,207	31,207			
3310037938	Brentwood	NY		06/23/2022	05/23/2023	102,364							102,364	102,364			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310037942	Chicago	IL		08/01/2022	08/21/2023	39,910							45,458	45,458			
3310037943	Brooklyn	NY		07/07/2022	07/25/2023	410,899							410,899	410,899			
3310037945	Newark	NJ		09/08/2022	12/21/2023	40,998							80,784	80,784			
3310037946	Brooklyn	NY		07/07/2022	07/25/2023	389,664							415,800	415,800			
3310037950	Browns Mills	NJ		07/14/2022	08/21/2023	45,913							49,629	49,629			
3310037962	Newark	NJ		09/21/2022	04/26/2023	136,991							136,991	136,991			
3310037963	East Orange	NJ		06/29/2022	05/23/2023	129,195							129,195	129,195			
3310037968	Irvington	NJ		06/29/2022	05/23/2023	111,375							111,375	111,375			
3310037986	Belleville	NJ		06/29/2022	03/28/2023	105,986							117,294	117,294			
3310037987	Gallatin	TN		09/28/2022	03/28/2023	41,580							41,580	41,580			
3310037993	Miami Gardens	FL		08/16/2022	08/21/2023	79,878							91,394	91,394			
3310037996	Clinton	IL		07/14/2022	08/21/2023	16,706							16,706	16,706			
3310037997	Newark	NJ		08/08/2022	03/28/2023	107,253							128,869	128,869			
3310038006	Elizabeth	NJ		07/07/2022	07/25/2023	106,920							106,920	106,920			
3310038013	Plainfield	NJ		07/14/2022	11/27/2023	72,934							78,616	78,616			
3310038015	Westbury	NY		08/08/2022	04/26/2023	183,101							183,101	183,101			
3310038029	Union City	NJ		06/23/2022	11/27/2023	138,996							168,696	168,696			
3310038035	Baltimore	MD		09/21/2022	04/26/2023	37,238							37,238	37,238			
3310038037	Hampton Bays	NY		08/08/2022	05/23/2023	195,129							195,129	195,129			
3310038042	Newark	NJ		08/01/2022	04/26/2023	72,208							82,388	82,388			
3310038056	Newark	NJ		09/28/2022	05/23/2023	111,375							111,375	111,375			
3310038057	Newark	NJ		08/26/2022	05/23/2023	84,134							94,610	94,610			
3310038059	Irvington	NJ		08/01/2022	05/23/2023	92,308							92,308	92,308			
3310038065	Andover	NJ		09/08/2022	10/19/2023	50,787							50,787	50,787			
3310038067	Detroit	MI		06/29/2022	01/25/2023	20,440							20,440	20,440			
3310038078	Hempstead	NY		07/07/2022	03/28/2023	113,306							113,306	113,306			
3310038092	Palm Coast	FL		07/07/2022	08/21/2023	75,438							75,438	75,438			
3310038097	Fresh Meadows	NY		07/25/2022	07/25/2023	150,728							150,728	150,728			
3310038103	Philadelphia	PA		07/25/2022	07/25/2023	31,880							31,880	31,880			
3310038110	Chicago	IL		08/08/2022	02/28/2023	42,078							42,078	42,078			
3310038112	Chicago	IL		08/01/2022	02/28/2023	43,570							43,570	43,570			
3310038123	Haverford	PA		06/29/2022	06/27/2023	67,577							69,072	69,072			
3310038124	Maplewood	NJ		07/14/2022	11/27/2023	126,507							126,507	126,507			
3310038127	Plainfield	NJ		07/14/2022	09/21/2023	83,335							90,585	90,585			
3310038128	Newark	NJ		07/14/2022	04/26/2023	133,056							133,056	133,056			
3310038137	Ronkonkoma	NY		07/07/2022	03/28/2023	111,821							111,821	111,821			
3310038140	Milwaukee	WI		07/25/2022	07/25/2023	8,409							10,834	10,834			
3310038153	Wyandanch	NY		08/08/2022	04/26/2023	77,517							77,517	77,517			
3310038173	Rochelle Park	NJ		08/16/2022	09/21/2023	66,825							105,891	105,891			
3310038182	Waterbury	CT		07/25/2022	11/27/2023	489,627							489,627	489,627			
3310038189	Philadelphia	PA		07/14/2022	09/21/2023	35,076							40,146	40,146			
3310038194	Hartford	CT		07/07/2022	07/25/2023	75,497							75,497	75,497			
3310038195	Waterbury	CT		07/25/2022	01/25/2023	462,726							462,726	462,726			
3310038197	Waterbury	CT		07/25/2022	10/19/2023	1,076,988							1,076,988	1,076,988			
3310038202	Sanford	NC		08/16/2022	11/27/2023	15,444							15,444	15,444			
3310038204	Chicago	IL		08/01/2022	08/21/2023	148,307							156,504	156,504			
3310038212	Youngstown	OH		07/25/2022	02/28/2023	20,196							20,196	20,196			
3310038215	Palm Coast	FL		08/01/2022	03/28/2023	56,283							79,956	79,956			
3310038217	Palm Coast	FL		08/01/2022	04/26/2023	64,516							88,469	88,469			
3310038218	Palm Coast	FL		08/01/2022	04/26/2023	58,402							80,493	80,493			
3310038219	Palm Coast	FL		08/01/2022	09/21/2023	43,104							93,406	93,406			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038223	New Hyde Park	NY		08/08/2022	08/21/2023	133,650							231,719	231,719			
3310038228	Queens	NY		08/01/2022	02/28/2023	154,945							154,945	154,945			
3310038241	Milwaukee	WI		07/25/2022	03/28/2023	19,520							26,023	26,023			
3310038247	Jersey City	NJ		08/01/2022	08/21/2023	198,562							202,946	202,946			
3310038252	Bay Shore	NY		07/25/2022	05/23/2023	103,889							103,889	103,889			
3310038254	Philadelphia	PA		08/08/2022	09/21/2023	30,443							41,991	41,991			
3310038256	Los Angeles	CA		07/07/2022	12/21/2023	356,920							375,408	375,408			
3310038294	Ridgway	PA		08/26/2022	08/21/2023	15,010							19,031	19,031			
3310038310	St. Louis	MO		08/16/2022	08/21/2023	5,940							13,855	13,855			
3310038312	Hampton Bays	NY		07/14/2022	07/25/2023	126,558							192,248	192,248			
3310038313	Monroe	NY		10/12/2022	10/19/2023	197,505							197,505	197,505			
3310038316	Parsippany	NJ		09/21/2022	12/21/2023	123,845							142,263	142,263			
3310038319	Los Angeles	CA		07/25/2022	05/23/2023	474,647							546,334	546,334			
3310038322	North Hollywood	CA		07/07/2022	06/27/2023	236,050							236,050	236,050			
3310038329	Hollywood	FL		07/25/2022	09/21/2023	225,762							231,536	231,536			
3310038331	Livingston	NJ		10/19/2022	10/19/2023	110,484							274,591	274,591			
3310038344	Detroit	MI		07/25/2022	04/26/2023	82,000							93,511	93,511			
3310038346	West Babylon	NY		06/29/2022	05/23/2023	132,462							132,462	132,462			
3310038355	Phenix City	AL		07/25/2022	01/25/2023	22,395							22,395	22,395			
3310038368	Baltimore	MD		07/14/2022	01/25/2023	25,394							25,394	25,394			
3310038380	New Haven	CT		08/01/2022	02/28/2023	72,536							72,536	72,536			
3310038399	Hartford	CT		08/01/2022	01/25/2023	102,168							102,168	102,168			
3310038403	Monticello	NY		09/21/2022	11/27/2023	236,664							236,664	236,664			
3310038407	Lindenhurst	NY		08/01/2022	01/25/2023	94,290							94,290	94,290			
3310038412	Miami	FL		06/29/2022	12/21/2023	576,744							576,744	576,744			
3310038415	Pompano Beach	FL		07/25/2022	08/21/2023	498,596							498,596	498,596			
3310038416	Mastic	NY		06/29/2022	05/23/2023	94,743							94,743	94,743			
3310038424	San Diego	CA		07/07/2022	01/25/2023	162,866							162,866	162,866			
3310038431	Cleveland	OH		07/25/2022	04/26/2023	22,275							22,275	22,275			
3310038435	Brentwood	NY		08/01/2022	03/28/2023	131,423							131,423	131,423			
3310038453	City Of Orange	NJ		06/29/2022	01/25/2023	111,197							111,197	111,197			
3310038455	Roselle	NJ		09/08/2022	01/25/2023	90,474							90,474	90,474			
3310038456	Blackwood	NJ		08/01/2022	04/26/2023	44,975							44,975	44,975			
3310038457	Stratford	CT		07/14/2022	02/28/2023	61,268							61,268	61,268			
3310038463	Bridgewater Township	NJ		07/07/2022	01/25/2023	86,962							86,962	86,962			
3310038468	Royal Oak	MI		07/14/2022	12/21/2023	112,966							128,283	128,283			
3310038473	Milwaukee	WI		07/14/2022	06/27/2023	41,580							55,427	55,427			
3310038493	Burlington	NJ		07/14/2022	08/21/2023	3,861							3,861	3,861			
3310038497	Haverstraw	NY		09/08/2022	05/23/2023	106,920							106,920	106,920			
3310038505	Chicago	IL		08/08/2022	09/21/2023	37,749							50,490	50,490			
3310038511	Miami Shores	FL		08/08/2022	07/25/2023	869,906							898,142	898,142			
3310038518	Montclair	NJ		07/14/2022	09/21/2023	265,820							375,081	375,081			
3310038526	Anchorage	AK		09/08/2022	06/27/2023	308,880							308,880	308,880			
3310038530	Chicago	IL		08/01/2022	08/21/2023	43,142							57,314	57,314			
3310038535	East Orange	NJ		08/26/2022	08/21/2023	53,906							80,785	80,785			
3310038539	Houston	TX		08/08/2022	08/21/2023	137,808							151,396	151,396			
3310038560	Scranton	PA		08/08/2022	05/23/2023	46,595							46,595	46,595			
3310038573	Miami Gardens	FL		08/08/2022	03/28/2023	97,832							97,832	97,832			
3310038582	La Crescenta-Montros	CA		08/08/2022	10/19/2023	406,886							406,886	406,886			
3310038594	Brooklyn	NY		07/25/2022	10/19/2023	311,233							456,511	456,511			
3310038595	City Of Orange	NJ		07/14/2022	11/27/2023	120,382							144,491	144,491			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038599	Deer Park	NY		09/21/2022	05/23/2023	80,190							80,190	80,190			
3310038602	Holland	MI		08/08/2022	10/19/2023	72,523							91,747	91,747			
3310038604	Dix Hills	NY		08/08/2022	12/21/2023	117,077							117,077	117,077			
3310038616	Jersey City	NJ		08/01/2022	11/27/2023	194,546							231,259	231,259			
3310038617	Jersey City	NJ		08/01/2022	07/25/2023	200,282							231,378	231,378			
3310038618	Warner Robins	GA		07/14/2022	06/27/2023	74,577							74,577	74,577			
3310038634	Palm Coast	FL		08/08/2022	08/21/2023	50,265							77,582	77,582			
3310038638	Palm Coast	FL		08/08/2022	12/21/2023	45,404							76,275	76,275			
3310038654	Elizabeth	NJ		08/08/2022	05/23/2023	72,765							72,765	72,765			
3310038656	Elizabeth	NJ		08/16/2022	06/27/2023	116,201							116,201	116,201			
3310038661	Irvine	CA		07/14/2022	08/21/2023	332,603							332,603	332,603			
3310038662	Anderson	SC		08/08/2022	05/23/2023	22,424							24,739	24,739			
3310038665	Milwaukee	WI		07/14/2022	10/19/2023	122,216							152,973	152,973			
3310038671	Palm Desert	CA		07/14/2022	10/19/2023	223,981							282,531	282,531			
3310038672	Philadelphia	PA		09/21/2022	11/27/2023	24,168							50,616	50,616			
3310038678	Bloomingdale	NJ		08/01/2022	02/28/2023	111,375							111,375	111,375			
3310038679	Phillipsburg	NJ		08/01/2022	08/21/2023	21,622							27,843	27,843			
3310038680	Thiells	NY		07/07/2022	05/23/2023	106,920							130,479	130,479			
3310038690	Delray Beach	FL		07/14/2022	02/28/2023	127,265							127,265	127,265			
3310038703	Bronx	NY		09/21/2022	11/27/2023	99,666							115,293	115,293			
3310038704	Chicago	IL		10/12/2022	08/21/2023	20,790							24,235	24,235			
3310038709	Middletown	NY		08/16/2022	02/28/2023	90,935							90,935	90,935			
3310038719	Houston	TX		08/01/2022	04/26/2023	26,730							26,730	26,730			
3310038720	Chicago	IL		08/01/2022	03/28/2023	74,283							75,409	75,409			
3310038724	Lincolnshire	IL		08/16/2022	10/19/2023	126,882							146,481	146,481			
3310038726	Chicago	IL		08/26/2022	05/23/2023	15,919							30,888	30,888			
3310038728	Bloomingburg	NY		08/01/2022	09/21/2023	68,310							68,310	68,310			
3310038739	Denton	NC		08/01/2022	07/25/2023	13,729							56,965	56,965			
3310038753	Dayton	OH		07/25/2022	04/26/2023	19,154							34,435	34,435			
3310038756	Dayton	OH		07/25/2022	03/28/2023	26,120							26,120	26,120			
3310038760	Bergenfield	NJ		08/26/2022	09/21/2023	147,461							282,596	282,596			
3310038773	Orlando	FL		07/14/2022	10/19/2023	56,133							74,488	74,488			
3310038774	Brooklyn	NY		08/08/2022	09/21/2023	273,303							277,615	277,615			
3310038782	Newark	NJ		08/08/2022	08/21/2023	250,220							261,704	261,704			
3310038796	Summerville	SC		08/01/2022	01/25/2023	58,836							58,836	58,836			
3310038802	Newark	NJ		08/01/2022	12/21/2023	38,610							142,065	142,065			
3310038804	East Orange	NJ		07/14/2022	04/26/2023	118,043							118,043	118,043			
3310038826	Haverstraw	NY		08/26/2022	09/21/2023	166,766							166,766	166,766			
3310038828	Haverstraw	NY		08/26/2022	09/21/2023	102,242							102,242	102,242			
3310038837	Nashville	TN		08/08/2022	03/28/2023	197,321							197,321	197,321			
3310038840	Washington	DC		07/14/2022	12/21/2023	82,769							88,008	88,008			
3310038850	Oklahoma City	OK		07/25/2022	06/27/2023	50,045							50,045	50,045			
3310038851	Pennsville	NJ		08/01/2022	05/23/2023	19,751							19,751	19,751			
3310038853	Kenmore	NY		10/12/2022	05/23/2023	36,658							37,104	37,103			
3310038867	Englewood	NJ		08/16/2022	04/26/2023	103,098							103,098	103,098			
3310038877	Freeport	NY		10/19/2022	01/25/2023	85,700							85,700	85,700			
3310038879	Long Branch	NJ		08/01/2022	06/27/2023	37,571							37,571	37,571			
3310038882	West Babylon	NY		07/25/2022	05/23/2023	171,518							171,518	171,518			
3310038888	Sanford	FL		07/25/2022	11/27/2023	26,837							41,781	41,781			
3310038889	West Islip	NY		08/08/2022	02/28/2023	61,442							61,442	61,442			
3310038901	Freeport	NY		09/08/2022	08/21/2023	98,456							98,456	98,456			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038903	Monticello	NY		08/08/2022	07/25/2023	41,729							41,729	41,729			
3310038909	Brooklyn	NY		08/08/2022	04/26/2023	255,717							255,717	255,717			
3310038912	Washington	DC		08/08/2022	03/28/2023	211,553							211,553	211,553			
3310038928	Guthrie	OK		10/12/2022	02/28/2023	22,285							22,285	22,285			
3310038929	Hartford	CT		07/25/2022	10/19/2023	73,327							73,327	73,327			
3310038930	Meriden	CT		08/01/2022	07/25/2023	70,226							70,226	70,226			
3310038947	Ossining	NY		08/01/2022	11/27/2023	88,655							122,068	122,068			
3310038948	Ridge	NY		08/01/2022	01/25/2023	77,517							77,517	77,517			
3310038949	West Palm Beach	FL		08/08/2022	01/25/2023	125,215							125,215	125,215			
3310038951	Rahway	NJ		07/14/2022	05/23/2023	50,787							58,658	58,658			
3310038962	New Haven	CT		08/26/2022	02/28/2023	138,848							138,848	138,848			
3310038964	New Haven	CT		10/12/2022	04/26/2023	138,848							138,848	138,848			
3310038966	Cape Coral	FL		09/21/2022	06/27/2023	32,052							32,052	32,052			
3310038970	Chester	NJ		08/01/2022	11/27/2023	90,318							138,105	138,105			
3310038981	East Orange	NJ		08/01/2022	04/26/2023	120,778							122,809	122,809			
3310038985	Worcester	MA		07/25/2022	05/23/2023	77,833							86,843	86,843			
3310038990	Oceanside	NY		08/16/2022	09/21/2023	121,028							121,028	121,028			
3310038994	Carbondale	PA		07/25/2022	08/21/2023	14,565							24,544	24,544			
3310039008	Roslyn Heights	NY		09/08/2022	04/26/2023	179,240							179,240	179,240			
3310039012	Columbus	OH		08/08/2022	03/28/2023	64,463							64,463	64,463			
3310039035	Cape Coral	FL		09/21/2022	06/27/2023	32,052							55,695	55,695			
3310039037	Cape Coral	FL		09/28/2022	06/27/2023	32,052							32,052	32,052			
3310039039	Hollywood	FL		08/16/2022	06/27/2023	79,923							79,923	79,923			
3310039050	Mastic Beach	NY		09/08/2022	09/21/2023	76,329							76,329	76,329			
3310039092	Centerport	NY		08/01/2022	06/27/2023	158,171							158,171	158,171			
3310039097	Lawrenceville	NJ		08/01/2022	07/25/2023	103,950							103,950	103,950			
3310039098	Asheville	NC		08/16/2022	04/26/2023	54,797							54,797	54,797			
3310039109	Clarksville	TN		07/25/2022	04/26/2023	24,874							30,591	30,591			
3310039111	Hartford	CT		08/01/2022	02/28/2023	99,792							99,792	99,792			
3310039115	Meriden	CT		08/26/2022	02/28/2023	39,947							39,947	39,947			
3310039116	Meriden	CT		08/26/2022	09/21/2023	28,067							28,067	28,067			
3310039134	Riverhead	NY		08/08/2022	03/28/2023	81,675							81,675	81,675			
3310039139	Torrington	CT		08/01/2022	01/25/2023	56,133							56,133	56,133			
3310039140	East Orange	NJ		08/08/2022	03/28/2023	91,922							91,922	91,922			
3310039142	Nyack	NY		08/16/2022	09/21/2023	112,340							130,130	130,130			
3310039153	Hilo	HI		10/12/2022	01/25/2023	57,737							57,737	57,737			
3310039155	The Bronx	NY		08/01/2022	05/23/2023	150,891							150,891	150,891			
3310039156	Newark	NJ		08/01/2022	10/19/2023	72,633							72,633	72,633			
3310039162	Washington	DC		08/08/2022	06/27/2023	72,720							88,134	88,134			
3310039165	East Orange	NJ		08/26/2022	08/21/2023	53,906							76,315	76,315			
3310039179	Roosevelt	NY		08/16/2022	06/27/2023	114,256							130,413	130,413			
3310039193	Selden	NY		08/01/2022	05/23/2023	100,232							100,232	100,232			
3310039208	Richmond	VA		08/01/2022	03/28/2023	57,767							57,767	57,767			
3310039209	Cleveland	OH		08/08/2022	04/26/2023	20,538							20,538	20,538			
3310039214	Denville	NJ		08/26/2022	01/25/2023	119,817							119,817	119,817			
3310039216	Toledo	OH		10/12/2022	03/28/2023	14,850							14,850	14,850			
3310039217	Bellport	NY		08/08/2022	03/28/2023	155,925							155,925	155,925			
3310039232	Union City	GA		08/08/2022	04/26/2023	61,210							61,210	61,210			
3310039233	Brownstown	MI		08/01/2022	01/25/2023	83,398							83,398	83,398			
3310039238	Ronkonkoma	NY		08/08/2022	10/19/2023	112,370							112,370	112,370			
3310039240	Patchogue	NY		08/08/2022	02/28/2023	106,737							106,737	106,737			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039243	Livingston	NJ		08/08/2022	01/25/2023	159,455							159,455	159,455			
3310039263	Pecos	TX		10/19/2022	09/21/2023	37,192							67,974	67,974			
3310039267	East Orange	NJ		09/21/2022	03/28/2023	119,399							119,399	119,399			
3310039272	Belleville	IL		09/08/2022	11/27/2023	17,423							27,977	27,977			
3310039278	Baldwin	NY		08/08/2022	12/21/2023	106,783							120,582	120,582			
3310039280	Westville	NJ		08/08/2022	06/27/2023	49,450							49,450	49,450			
3310039288	Brooklyn	NY		08/26/2022	09/21/2023	140,333							140,333	140,333			
3310039307	Chicago	IL		08/08/2022	08/21/2023	31,406							43,791	43,791			
3310039310	Chicago	IL		08/16/2022	04/26/2023	38,016							42,471	42,471			
3310039318	Voorhees	NJ		08/08/2022	01/25/2023	86,085							86,085	86,085			
3310039319	Wilmerding	PA		08/16/2022	10/19/2023	13,202							14,628	14,628			
3310039323	Runnemede	NJ		08/08/2022	02/28/2023	36,709							36,709	36,709			
3310039332	Staten Island	NY		08/26/2022	10/19/2023	269,528							269,528	269,528			
3310039335	Detroit	MI		08/26/2022	06/27/2023	29,090							29,090	29,090			
3310039351	West Berlin	NJ		08/08/2022	05/23/2023	34,214							34,214	34,214			
3310039363	Chicago	IL		08/01/2022	08/21/2023	48,219							48,219	48,219			
3310039366	New Haven	CT		08/16/2022	02/28/2023	65,041							65,041	65,041			
3310039380	Akron	OH		09/21/2022	10/19/2023	19,751							19,751	19,751			
3310039381	Philadelphia	PA		08/01/2022	03/28/2023	101,396							114,551	114,551			
3310039383	Spring Valley	NY		08/01/2022	11/27/2023	152,807							152,807	152,807			
3310039386	Griffin	GA		08/16/2022	04/26/2023	28,482							28,482	28,482			
3310039389	Upper Saddle River	NJ		08/01/2022	06/27/2023	186,530							202,123	202,123			
3310039407	Manville	NJ		09/28/2022	08/21/2023	40,241							71,448	71,448			
3310039429	The Bronx	NY		08/08/2022	11/27/2023	323,439							331,511	331,511			
3310039432	Highland	IN		08/26/2022	09/21/2023	60,490							76,923	76,923			
3310039437	Louisburg	NC		11/10/2022	05/23/2023	36,940							77,482	77,482			
3310039460	North Andover	MA		09/08/2022	07/25/2023	80,083							80,083	80,083			
3310039467	Stony Point	NY		08/26/2022	07/25/2023	117,464							117,464	117,464			
3310039471	Hazel Crest	IL		08/01/2022	09/21/2023	20,420							25,765	25,765			
3310039487	Atlanta	GA		08/16/2022	01/25/2023	107,374							107,374	107,374			
3310039520	Livingston	NJ		09/08/2022	09/21/2023	200,475							264,033	264,033			
3310039524	Tampa	FL		07/25/2022	05/23/2023	39,510							39,510	39,510			
3310039557	Raritan	NJ		08/26/2022	03/28/2023	38,610							38,610	38,610			
3310039573	Hawley	PA		08/26/2022	04/26/2023	43,284							43,284	43,284			
3310039575	Whitehouse	TX		09/08/2022	08/21/2023	28,041							33,321	33,321			
3310039576	Framingham	MA		08/08/2022	06/27/2023	107,291							122,970	122,970			
3310039608	Franklinville	NJ		08/26/2022	05/23/2023	28,067							40,787	40,787			
3310039617	Rupert	ID		08/26/2022	08/21/2023	26,194							36,515	36,515			
3310039622	South Kingstown	RI		10/12/2022	12/21/2023	75,735							75,735	75,735			
3310039627	Wharton	NJ		08/08/2022	05/23/2023	105,584							121,200	121,200			
3310039630	Burlington	NC		08/08/2022	05/23/2023	31,203							31,203	31,203			
3310039631	Willingboro	NJ		09/08/2022	04/26/2023	72,611							72,611	72,611			
3310039636	Newark	NJ		08/26/2022	03/28/2023	78,304							94,669	94,669			
3310039641	Staten Island	NY		09/08/2022	06/27/2023	140,600							140,600	140,600			
3310039645	Middletown	NY		08/26/2022	04/26/2023	64,916							70,493	70,493			
3310039657	Southampton	NY		10/12/2022	06/27/2023	291,206							291,206	291,206			
3310039678	St. Albans	NY		08/16/2022	05/23/2023	156,059							158,197	158,197			
3310039685	Birmingham	AL		08/08/2022	03/28/2023	24,503							24,503	24,503			
3310039687	Jersey City	NJ		08/08/2022	08/21/2023	135,488							135,488	135,488			
3310039697	Newark	NJ		09/08/2022	05/23/2023	64,895							64,895	64,895			
3310039707	West Orange	NJ		09/08/2022	01/25/2023	128,898							128,898	128,898			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310039708	Newark	NJ		09/28/2022	10/19/2023	438,818							438,818	438,818			
3310039710	Hammonton	NJ		08/08/2022	08/21/2023	40,897							40,897	40,897			
3310039712	Imperial Beach	CA		08/01/2022	05/23/2023	99,792							99,792	99,792			
3310039727	Loxahatchee Groves	FL		08/16/2022	04/26/2023	116,201							116,201	116,201			
3310039734	Rancho Mirage	CA		08/16/2022	08/21/2023	160,386							198,047	198,047			
3310039744	Lemon Grove	CA		08/16/2022	01/25/2023	100,516							100,516	100,516			
3310039748	Brentwood	NY		08/26/2022	03/28/2023	99,936							99,936	99,936			
3310039750	Detroit	MI		08/01/2022	08/21/2023	56,392							56,392	56,392			
3310039752	Brooklyn	NY		08/01/2022	09/21/2023	141,703							159,853	159,853			
3310039765	Toms River	NJ		11/01/2022	04/26/2023	53,121							60,528	60,528			
3310039767	Pitman	NJ		08/08/2022	08/21/2023	49,643							49,643	49,643			
3310039773	West Creek	NJ		08/26/2022	07/25/2023	69,070							72,765	72,765			
3310039784	Deltona	FL		08/16/2022	04/26/2023	40,565							41,703	41,703			
3310039791	Pleasantville	NJ		08/16/2022	06/27/2023	34,823							34,823	34,823			
3310039793	Bridgeport	CT		10/12/2022	08/21/2023	40,062							40,062	40,062			
3310039805	Woodbridge Township	NJ		08/16/2022	07/25/2023	82,517							102,821	102,821			
3310039808	Woodland Park	NJ		08/26/2022	10/19/2023	98,277							98,277	98,277			
3310039812	Coshocton	OH		08/16/2022	08/21/2023	15,946							23,148	23,148			
3310039842	Louisa	VA		08/16/2022	08/21/2023	38,610							53,460	53,460			
3310039851	Staten Island	NY		10/19/2022	11/27/2023	92,464							108,910	108,910			
3310039864	Mays Landing	NJ		08/08/2022	09/21/2023	28,215							28,215	28,215			
3310039865	Uniondale	NY		08/26/2022	06/27/2023	110,438							110,438	110,438			
3310039869	West Milford	NJ		08/26/2022	03/28/2023	59,549							59,549	59,549			
3310039874	Chicago	IL		08/08/2022	11/27/2023	23,513							36,899	36,899			
3310039878	Hillside	NJ		08/08/2022	06/27/2023	102,432							116,652	116,652			
3310039892	Los Angeles	CA		08/16/2022	07/25/2023	491,452							530,145	530,145			
3310039911	Detroit	MI		10/12/2022	05/23/2023	19,191							19,941	19,941			
3310039917	Hancock	NY		09/08/2022	10/19/2023	334,814							334,814	334,814			
3310039923	Patchogue	NY		09/08/2022	01/25/2023	299,228							299,228	299,228			
3310039956	Baltimore	MD		08/26/2022	01/25/2023	24,811							24,811	24,811			
3310039965	Chicago	IL		10/12/2022	08/21/2023	14,093							22,216	22,216			
3310039966	Chicago	IL		08/26/2022	08/21/2023	44,204							58,428	58,428			
3310039971	Chicago	IL		08/16/2022	10/19/2023	35,595							46,228	46,228			
3310039984	Levittown	NY		08/08/2022	08/21/2023	85,536							157,900	157,900			
3310039992	Waterbury	CT		09/08/2022	03/28/2023	253,935							253,935	253,935			
3310040005	Chicago	IL		08/16/2022	02/28/2023	56,133							56,133	56,133			
3310040007	Homewood	IL		09/08/2022	02/28/2023	45,089							45,089	45,089			
3310040009	Chicago	IL		09/08/2022	08/21/2023	30,274							56,133	56,133			
3310040016	Center Moriches	NY		09/08/2022	05/23/2023	212,310							212,310	212,310			
3310040023	Nyack	NY		08/26/2022	04/26/2023	184,437							184,437	184,437			
3310040037	Hammonton	NJ		10/19/2022	11/27/2023	23,730							39,100	39,100			
3310040045	Uniondale	NY		09/08/2022	09/21/2023	125,578							125,578	125,578			
3310040049	Las Vegas	NV		10/12/2022	06/27/2023	92,441							94,520	94,520			
3310040063	Philadelphia	PA		08/16/2022	03/28/2023	26,020							42,619	42,619			
3310040064	Sun City Center	FL		08/08/2022	06/27/2023	54,316							54,316	54,316			
3310040074	Washington	DC		08/26/2022	06/27/2023	116,602							137,243	137,243			
3310040078	Newark	NJ		08/08/2022	02/28/2023	115,117							122,958	122,958			
3310040082	Meriden	CT		09/08/2022	06/27/2023	41,580							41,580	41,580			
3310040100	Hanover	MA		09/08/2022	08/21/2023	64,758							96,550	96,550			
3310040111	Waterbury	CT		09/08/2022	01/25/2023	46,610							46,610	46,610			
3310040119	Scranton	PA		08/26/2022	08/21/2023	27,265							27,265	27,265			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310040129	Califon	NJ		10/19/2022	10/19/2023	69,440							77,577	77,577			
3310040146	Mobile	AL		09/21/2022	08/21/2023	40,385							52,294	52,294			
3310040161	West Orange	NJ		09/08/2022	05/23/2023	75,064							75,064	75,064			
3310040162	Apple Valley	CA		09/21/2022	03/28/2023	81,527							81,527	81,527			
3310040193	Forsyth	GA		09/21/2022	09/21/2023	125,386							158,761	158,761			
3310040210	Danville	VA		08/26/2022	10/19/2023	17,078							17,078	17,078			
3310040213	Blairstown	NJ		08/26/2022	08/21/2023	59,534							73,211	73,211			
3310040219	Charlotte	NC		08/26/2022	12/21/2023	74,963							77,963	77,963			
3310040225	Philadelphia	PA		09/08/2022	09/21/2023	35,857							36,591	36,591			
3310040226	Philadelphia	PA		09/08/2022	09/21/2023	31,556							39,486	39,486			
3310040227	Darby	PA		09/08/2022	09/21/2023	18,176							31,749	31,749			
3310040251	Chicago	IL		08/16/2022	05/23/2023	63,092							63,092	63,092			
3310040269	St. Petersburg	FL		09/08/2022	04/26/2023	134,185							144,639	144,639			
3310040273	Easton	PA		10/12/2022	05/23/2023	77,815							81,884	81,884			
3310040291	Jacksonville	FL		08/16/2022	05/23/2023	90,719							91,855	91,855			
3310040347	Bloomington	IN		08/26/2022	01/25/2023	48,708							48,708	48,708			
3310040351	Johnson Valley	CA		09/21/2022	11/27/2023	32,299							32,299	32,299			
3310040363	Midwest City	OK		10/12/2022	08/21/2023	24,408							27,547	27,547			
3310040364	West New York	NJ		09/21/2022	01/25/2023	160,380							160,380	160,380			
3310040401	Elizabeth	NJ		08/26/2022	03/28/2023	93,852							93,852	93,852			
3310040422	Eden	NC		08/26/2022	01/25/2023	34,363							34,363	34,363			
3310040424	Newark	NJ		08/26/2022	05/23/2023	89,917							89,917	89,917			
3310040443	Bushkill	PA		08/16/2022	01/25/2023	44,906							44,906	44,906			
3310040467	Riverdale	IL		09/28/2022	03/28/2023	27,873							31,808	31,808			
3310040482	East Chicago	IN		09/21/2022	05/23/2023	22,904							25,973	25,973			
3310040494	Port Royal	SC		08/16/2022	11/27/2023	59,957							59,957	59,957			
3310040495	Chicago	IL		08/26/2022	08/21/2023	48,622							55,090	55,090			
3310040505	Lake Ronkonkoma	NY		08/26/2022	04/26/2023	114,345							114,345	114,345			
3310040508	Woodruff	SC		09/08/2022	06/27/2023	7,475							26,691	26,691			
3310040509	Pacolet	SC		09/08/2022	06/27/2023	6,201							25,989	25,989			
3310040525	New Britain	CT		09/08/2022	04/26/2023	26,730							40,244	40,244			
3310040526	New Britain	CT		09/08/2022	04/26/2023	57,470							57,470	57,470			
3310040531	Saddle Brook	NJ		10/12/2022	08/21/2023	120,808							166,394	166,394			
3310040532	Riverside	CA		08/26/2022	06/27/2023	240,102							240,102	240,102			
3310040536	Hollywood	FL		08/26/2022	07/25/2023	209,422							220,500	220,500			
3310040550	Columbia	SC		09/21/2022	09/21/2023	10,009							19,217	19,217			
3310040554	Brooklyn	NY		09/08/2022	11/27/2023	514,033							573,433	573,433			
3310040558	Bowdon	GA		09/28/2022	06/27/2023	15,058							35,640	35,640			
3310040560	Philadelphia	PA		08/26/2022	04/26/2023	46,703							83,962	83,962			
3310040561	Honolulu	HI		08/26/2022	10/19/2023	294,082							311,850	311,850			
3310040564	Salem	NH		08/26/2022	06/27/2023	46,332							60,194	60,194			
3310040575	West Islip	NY		09/08/2022	04/26/2023	290,822							290,822	290,822			
3310040577	Yonkers	NY		08/26/2022	01/25/2023	104,113							104,113	104,113			
3310040589	Vineland	NJ		09/21/2022	02/28/2023	48,114							48,114	48,114			
3310040596	Browns Mills	NJ		08/16/2022	01/25/2023	40,392							40,392	40,392			
3310040602	Paterson	NJ		09/08/2022	09/21/2023	125,334							125,334	125,334			
3310040609	Little Falls	NJ		10/19/2022	11/27/2023	88,105							110,684	110,684			
3310040632	Tucson	AZ		09/08/2022	09/21/2023	36,605							36,605	36,605			
3310040637	Chicago	IL		09/21/2022	10/19/2023	152,934							197,505	197,505			
3310040638	Atlanta	GA		08/26/2022	05/23/2023	29,106							29,106	29,106			
3310040639	Pemberton Township	NJ		08/16/2022	08/21/2023	47,966							47,966	47,966			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310040673	Chicago	IL		09/28/2022	05/23/2023	345,263							345,263	345,263			
3310040688	Tampa	FL		08/26/2022	06/27/2023	67,766							75,077	75,077			
3310040726	Chicago	IL		09/28/2022	05/23/2023	367,538							367,538	367,538			
3310040731	Middletown	NY		09/28/2022	10/19/2023	29,154							29,154	29,154			
3310040737	Palm Beach Gardens	FL		08/26/2022	12/21/2023	123,865							127,731	127,731			
3310040738	Detroit	MI		09/21/2022	06/27/2023	23,211							24,874	24,874			
3310040747	Baltimore	MD		09/28/2022	05/23/2023	28,616							41,802	41,802			
3310040752	Willingboro	NJ		09/21/2022	07/25/2023	63,404							63,404	63,404			
3310040764	Salem	NJ		09/21/2022	09/21/2023	12,561							36,425	36,425			
3310040766	Newark	NJ		10/12/2022	12/21/2023	64,449							64,449	64,449			
3310040768	Union City	NJ		09/08/2022	06/27/2023	170,404							170,404	170,404			
3310040770	Chicago	IL		09/08/2022	11/27/2023	39,786							59,978	59,978			
3310040778	Mulberry	FL		08/26/2022	10/19/2023	17,672							21,386	21,386			
3310040780	Millville	NJ		09/21/2022	09/21/2023	8,019							27,027	27,027			
3310040789	Pueblo	CO		10/12/2022	09/21/2023	37,868							37,868	37,868			
3310040791	Westbury	NY		10/12/2022	04/26/2023	140,294							200,914	200,914			
3310040812	Far Rockaway	NY		08/26/2022	09/21/2023	70,389							84,348	84,348			
3310040814	Allentown	PA		08/26/2022	01/25/2023	22,695							22,695	22,695			
3310040818	Chicago	IL		08/26/2022	01/25/2023	129,344							129,344	129,344			
3310040819	Baton Rouge	LA		09/08/2022	10/19/2023	46,362							56,557	56,557			
3310040825	Tuckerton	NJ		08/26/2022	03/28/2023	58,138							58,138	58,138			
3310040835	Toms River	NJ		10/12/2022	01/25/2023	90,526							90,526	90,526			
3310040847	District Heights	MD		09/08/2022	02/28/2023	43,303							43,303	43,303			
3310040851	Pitman	NJ		09/21/2022	06/27/2023	32,076							48,323	48,323			
3310040853	Waterbury	CT		09/08/2022	12/21/2023	176,418							176,418	176,418			
3310040854	Chicago	IL		10/12/2022	07/25/2023	62,756							83,398	83,398			
3310040855	Woodbury	NJ		09/21/2022	09/21/2023	32,076							54,054	54,054			
3310040864	Browns Mills	NJ		11/01/2022	08/21/2023	27,324							39,449	39,449			
3310040874	Edison	NJ		11/01/2022	03/28/2023	164,661							164,661	164,661			
3310040876	New Orleans	LA		09/21/2022	12/21/2023	60,291							64,122	64,122			
3310040889	Tolland	CT		11/10/2022	08/21/2023	84,200							84,200	84,200			
3310040897	Oklahoma City	OK		09/08/2022	07/25/2023	20,345							20,345	20,345			
3310040901	Pittston	PA		09/21/2022	10/19/2023	35,432							50,520	50,520			
3310040905	Pahoa	HI		09/28/2022	05/23/2023	39,219							39,219	39,219			
3310040908	Little Egg Harbor To	NJ		08/26/2022	03/28/2023	41,247							41,247	41,247			
3310040922	Pensacola	FL		08/26/2022	03/28/2023	44,171							47,086	47,086			
3310040931	San Antonio	TX		09/28/2022	08/21/2023	131,430							212,889	212,889			
3310040949	Plainfield	NJ		10/19/2022	07/25/2023	96,525							118,206	118,206			
3310040955	Trenton	NJ		09/21/2022	02/28/2023	23,166							23,166	23,166			
3310040962	West Orange	NJ		09/08/2022	11/27/2023	50,936							52,466	52,466			
3310040966	Shirley	NY		09/08/2022	02/28/2023	54,529							54,529	54,529			
3310040975	Linden	NJ		10/19/2022	01/25/2023	105,584							105,584	105,584			
3310040982	Gary	IN		09/28/2022	08/21/2023	23,246							30,264	30,264			
3310040990	Ellenwood	GA		09/21/2022	02/28/2023	79,522							79,522	79,522			
3310041003	Baltimore	MD		09/21/2022	10/19/2023	31,966							45,767	45,767			
3310041006	Middletown	NY		10/12/2022	06/27/2023	54,372							123,612	123,612			
3310041014	Irvington	NJ		10/19/2022	11/27/2023	59,846							90,636	90,636			
3310041025	Albany	NY		09/21/2022	08/21/2023	34,304							34,304	34,304			
3310041027	Millville	NJ		10/12/2022	07/25/2023	28,067							49,450	49,450			
3310041036	Patchogue	NY		10/12/2022	06/27/2023	77,570							80,524	80,524			
3310041051	Hackensack	NJ		09/08/2022	08/21/2023	52,510							52,510	52,510			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310041055	Elizabeth	NJ		09/08/2022	04/26/2023	107,143							107,143	107,143			
3310041071	Hallandale Beach	FL		10/19/2022	10/19/2023	132,721							132,721	132,721			
3310041126	Atlanta	GA		09/08/2022	04/26/2023	24,503							24,503	24,503			
3310041127	Plainfield	NJ		10/12/2022	05/23/2023	81,895							83,130	83,130			
3310041131	Baltimore	MD		10/12/2022	10/19/2023	50,286							73,541	73,541			
3310041146	Carmel Hamlet	NY		11/01/2022	09/21/2023	68,774							79,285	79,285			
3310041154	Clearwater	FL		09/21/2022	07/25/2023	18,325							73,669	73,669			
3310041163	Clearwater	FL		09/21/2022	07/25/2023	24,238							73,668	73,668			
3310041196	Brooklyn	NY		10/12/2022	12/21/2023	92,868							105,940	105,940			
3310041207	Adelphi	MD		09/08/2022	04/26/2023	106,267							106,267	106,267			
3310041211	Sicklerville	NJ		10/12/2022	08/21/2023	55,465							76,934	76,934			
3310041229	Philadelphia	PA		10/19/2022	09/21/2023	20,753							36,739	36,739			
3310041239	Newark	NJ		10/19/2022	07/25/2023	54,476							54,476	54,476			
3310041258	Irvington	NJ		10/12/2022	01/25/2023	19,751							19,751	19,751			
3310041269	Cincinnati	OH		10/12/2022	11/27/2023	54,664							75,794	75,794			
3310041285	Bellmore	NY		09/08/2022	08/21/2023	154,102							174,239	174,239			
3310041299	Chicago	IL		09/21/2022	10/19/2023	25,910							56,501	56,501			
3310041300	Atlantic City	NJ		11/01/2022	06/27/2023	27,473							34,170	34,170			
3310041305	Pennsville	NJ		10/12/2022	08/21/2023	37,689							54,171	54,171			
3310041311	Cortlandt	NY		10/12/2022	03/28/2023	101,930							101,930	101,930			
3310041320	Hazel Crest	IL		09/21/2022	05/23/2023	41,075							52,436	52,436			
3310041321	Chicago	IL		09/21/2022	04/26/2023	90,437							90,437	90,437			
3310041326	Palm Bay	FL		09/21/2022	04/26/2023	79,569							79,569	79,569			
3310041331	Owings Mills	MD		09/08/2022	02/28/2023	67,434							67,434	67,434			
3310041342	Cleveland	OH		09/21/2022	02/28/2023	45,641							45,641	45,641			
3310041345	Brick	NJ		10/19/2022	04/26/2023	86,988							86,988	86,988			
3310041351	Hempstead	NY		09/28/2022	04/26/2023	139,263							147,282	147,282			
3310041362	Mount Holly	NJ		09/21/2022	06/27/2023	51,054							51,054	51,054			
3310041366	Greenwood Lake	NY		10/12/2022	10/19/2023	93,555							152,955	152,955			
3310041389	Evansville	IN		09/21/2022	04/26/2023	29,106							29,106	29,106			
3310041403	University Heights	OH		09/21/2022	09/21/2023	33,071							50,000	50,000			
3310041405	West Orange	NJ		09/08/2022	03/28/2023	122,991							124,244	124,244			
3310041408	Jamaica	NY		11/01/2022	07/25/2023	189,486							189,486	189,486			
3310041412	Malverne	NY		10/12/2022	06/27/2023	123,701							138,253	138,253			
3310041414	Jersey City	NJ		09/21/2022	03/28/2023	191,120							191,120	191,120			
3310041427	Vineland	NJ		10/12/2022	06/27/2023	45,441							69,094	69,094			
3310041456	Little Egg Harbor	NJ		10/19/2022	01/25/2023	57,173							57,173	57,173			
3310041469	Brooklyn	NY		09/28/2022	08/21/2023	255,598							265,889	265,889			
3310041475	Stone Harbor	NJ		09/28/2022	03/28/2023	597,119							597,119	597,119			
3310041482	Willingboro	NJ		09/21/2022	04/26/2023	69,746							78,260	78,260			
3310041484	Sauk Village	IL		09/28/2022	07/25/2023	23,142							23,142	23,142			
3310041487	Sauk Village	IL		09/28/2022	07/25/2023	27,300							27,300	27,300			
3310041496	Mays Landing	NJ		09/21/2022	11/27/2023	97,594							97,594	97,594			
3310041499	Park Forest	IL		09/21/2022	11/27/2023	25,646							25,646	25,646			
3310041520	Chicago	IL		10/19/2022	06/27/2023	35,142							50,309	50,309			
3310041532	Manchester	NJ		09/28/2022	10/19/2023	88,565							88,565	88,565			
3310041534	North Hollywood	CA		09/21/2022	06/27/2023	394,409							440,540	440,540			
3310041546	Park Forest	IL		09/21/2022	07/25/2023	23,562							38,597	38,597			
3310041549	Absecon	NJ		09/21/2022	08/21/2023	70,835							87,170	87,170			
3310041557	Valley Stream	NY		09/21/2022	12/21/2023	100,373							109,820	109,820			
3310041577	Jersey City	NJ		09/28/2022	07/25/2023	365,110							437,511	437,511			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310041579	Huntington Station	NY		10/19/2022	03/28/2023	83,160							83,160	83,160			
3310041583	Chicago	IL		09/21/2022	05/23/2023	40,244							48,887	48,887			
3310041587	Bridgeport	CT		10/19/2022	03/28/2023	98,545							107,056	107,056			
3310041603	Jersey City	NJ		11/10/2022	06/27/2023	126,968							139,085	139,085			
3310041604	West Islip	NY		11/01/2022	05/23/2023	144,891							174,110	174,110			
3310041624	Los Angeles	CA		10/19/2022	09/21/2023	431,075							520,738	520,738			
3310041631	Brooklyn	NY		09/21/2022	11/27/2023	232,254							321,354	321,354			
3310041635	Fontana	CA		10/12/2022	12/21/2023	52,566							129,492	129,492			
3310041644	Griffin	GA		11/01/2022	12/21/2023	318,592							364,568	364,568			
3310041658	Shirley	NY		10/19/2022	06/27/2023	95,426							113,246	113,246			
3310041660	Kings Park	NY		10/19/2022	02/28/2023	83,665							83,665	83,665			
3310041665	Schenectady	NY		10/12/2022	05/23/2023	23,730							35,835	35,835			
3310041670	Hempstead	NY		10/12/2022	06/27/2023	95,426							100,208	100,208			
3310041677	Stone Park	IL		10/19/2022	07/25/2023	37,206							51,106	51,106			
3310041678	Chicago	IL		10/19/2022	12/21/2023	39,370							46,275	46,275			
3310041686	Pleasantville	NJ		10/19/2022	10/19/2023	38,016							38,016	38,016			
3310041697	Atlanta	TX		10/19/2022	04/26/2023	38,865							40,154	40,154			
3310041708	Cutler Bay	FL		10/12/2022	09/21/2023	145,530							167,805	167,805			
3310041710	East Stroudsburg	PA		10/12/2022	02/28/2023	68,485							68,485	68,485			
3310041717	Chicago	IL		09/21/2022	01/25/2023	57,852							57,852	57,852			
3310041733	Staten Island	NY		11/10/2022	07/25/2023	75,274							91,841	91,841			
3310041770	Baltimore	MD		09/21/2022	04/26/2023	46,834							54,195	54,195			
3310041784	Chicago	IL		10/19/2022	10/19/2023	40,517							61,197	61,197			
3310041805	Shawnee	OK		09/28/2022	10/19/2023	33,790							38,462	38,462			
3310041814	Massapequa Park	NY		11/10/2022	11/27/2023	130,025							141,334	141,334			
3310041823	New Orleans	LA		11/01/2022	07/25/2023	53,015							77,017	77,017			
3310041832	Newark	NJ		09/21/2022	04/26/2023	61,093							126,347	126,347			
3310041840	Lehigh Acres	FL		11/10/2022	07/25/2023	5,375							49,752	49,752			
3310041843	Cleveland	OH		11/01/2022	09/21/2023	25,601							31,719	31,719			
3310041857	Woodland Park	CO		11/01/2022	06/27/2023	133,875							201,786	201,786			
3310041865	Detroit	MI		10/19/2022	08/21/2023	15,496							16,883	16,883			
3310041868	Ronkonkoma	NY		10/12/2022	06/27/2023	67,137							67,137	67,137			
3310041881	Wilmington	NC		09/28/2022	05/23/2023	81,752							81,752	81,752			
3310041897	Chicago	IL		10/12/2022	08/21/2023	42,813							64,679	64,679			
3310041912	Boston	MA		10/19/2022	04/26/2023	141,446							153,786	153,786			
3310041918	Baltimore	MD		09/28/2022	05/23/2023	34,155							34,155	34,155			
3310041919	Baltimore	MD		09/28/2022	07/25/2023	22,453							27,116	27,116			
3310041920	Baltimore	MD		09/28/2022	07/25/2023	17,375							24,800	24,800			
3310041924	Toms River	NJ		10/12/2022	01/25/2023	106,623							106,623	106,623			
3310041926	Phillipsburg	NJ		09/28/2022	05/23/2023	27,958							43,993	43,993			
3310041927	Bethpage	NY		09/21/2022	07/25/2023	129,641							150,847	150,847			
3310041931	New City	NY		10/19/2022	07/25/2023	150,757							181,942	181,942			
3310041957	Wyandanch	NY		10/19/2022	02/28/2023	82,749							82,749	82,749			
3310041979	Elizabeth	NJ		10/19/2022	06/27/2023	92,278							126,819	126,819			
3310041982	Waterbury	CT		11/10/2022	04/26/2023	519,008							519,008	519,008			
3310041984	Cleveland	OH		09/28/2022	04/26/2023	18,681							26,851	26,851			
3310041989	Massapequa Park	NY		11/01/2022	09/21/2023	144,090							149,169	149,169			
3310041991	Sarasota	FL		10/19/2022	05/23/2023	74,488							74,488	74,488			
3310041992	Ridgefield	CT		10/12/2022	01/25/2023	130,056							130,056	130,056			
3310041996	North Plainfield	NJ		10/12/2022	06/27/2023	96,228							118,807	118,807			
3310041997	Arroyo Grande	CA		10/19/2022	10/19/2023	225,286							252,183	252,183			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310042006	Browns Mills	NJ		09/21/2022	10/19/2023	50,490							50,490	50,490			
3310042016	Wantage	NJ		10/19/2022	11/27/2023	74,250							74,250	74,250			
3310042031	Middletown	NY		10/19/2022	04/26/2023	45,992							68,011	68,011			
3310042044	Melville	NY		10/19/2022	04/26/2023	180,428							180,428	180,428			
3310042045	Eustis	FL		11/01/2022	08/21/2023								35,957	35,957			
3310042047	Eustis	FL		11/01/2022	06/27/2023								35,576	35,576			
3310042048	Linden	NJ		09/21/2022	05/23/2023	90,597							90,597	90,597			
3310042057	Philadelphia	PA		10/19/2022	05/23/2023	61,742							118,800	118,800			
3310042069	Jacksonville	FL		10/12/2022	08/21/2023	76,212							76,212	76,212			
3310042082	Sevierville	TN		11/01/2022	10/19/2023	247,253							297,015	297,015			
3310042084	Basking Ridge	NJ		10/19/2022	07/25/2023	220,998							220,998	220,998			
3310042086	Wappingers Falls	NY		11/01/2022	02/28/2023	56,091							56,091	56,091			
3310042088	Newark	NJ		10/19/2022	10/19/2023	118,344							124,740	124,740			
3310042089	Newark	NJ		10/19/2022	10/19/2023	107,962							126,819	126,819			
3310042094	Mastic	NY		09/21/2022	01/25/2023	73,478							73,478	73,478			
3310042105	Huntington Station	NY		11/10/2022	05/23/2023	88,358							88,358	88,358			
3310042112	Philadelphia	PA		09/28/2022	06/27/2023	29,136							31,928	31,928			
3310042121	Ypsilanti	MI		10/19/2022	12/21/2023	54,286							69,913	69,913			
3310042133	Massapequa	NY		10/19/2022	05/23/2023	161,250							171,204	171,204			
3310042139	Mableton	GA		09/28/2022	01/25/2023	37,422							37,422	37,422			
3310042140	Parkland	FL		10/19/2022	04/26/2023	240,243							249,480	249,480			
3310042148	Titusville	FL		10/12/2022	12/21/2023	66,290							66,290	66,290			
3310042175	North Miami	FL		10/19/2022	07/25/2023	84,058							84,058	84,058			
3310042185	Bridgeport	CT		10/19/2022	11/27/2023	43,956							76,195	76,195			
3310042190	Torrington	CT		11/10/2022	09/21/2023	45,646							53,006	53,006			
3310042229	Fort Pierce	FL		10/19/2022	03/28/2023	50,766							50,766	50,766			
3310042238	Chicago	IL		10/19/2022	04/26/2023	32,700							40,971	40,971			
3310042254	Levittown	NY		10/12/2022	07/25/2023	102,242							205,821	205,821			
3310042262	Staten Island	NY		10/19/2022	05/23/2023	82,121							82,121	82,121			
3310042288	Beverly Hills	FL		10/12/2022	05/23/2023	44,402							45,293	45,293			
3310042292	Punta Gorda	FL		11/10/2022	04/26/2023	52,124							68,459	68,459			
3310042295	Cedarville	NJ		10/12/2022	09/21/2023	18,711							18,711	18,711			
3310042303	Jersey City	NJ		10/12/2022	09/21/2023	111,999							122,023	122,023			
3310042311	Orlando	FL		09/28/2022	03/28/2023	91,173							91,173	91,173			
3310042321	Orange	NJ		10/19/2022	02/28/2023	74,473							74,473	74,473			
3310042360	Bronx	NY		10/19/2022	07/25/2023	145,144							151,530	151,530			
3310042372	St. Petersburg	FL		10/19/2022	04/26/2023	40,095							54,024	54,024			
3310042373	Bayonne	NJ		11/01/2022	11/27/2023	99,792							114,485	114,485			
3310042375	Dolton	IL		10/12/2022	11/27/2023	30,359							36,886	36,886			
3310042381	Los Angeles	CA		11/10/2022	11/27/2023	322,960							434,807	434,807			
3310042389	Tampa	FL		11/10/2022	01/25/2023	71,280							71,280	71,280			
3310042419	Elmer	NJ		10/19/2022	10/19/2023	37,155							54,498	54,498			
3310042424	Pittsburgh	PA		10/19/2022	07/25/2023	33,561							33,561	33,561			
3310042427	Harrison	NJ		11/01/2022	03/28/2023	895,604							918,310	918,310			
3310042438	Birmingham	AL		10/19/2022	04/26/2023	6,504							6,504	6,504			
3310042463	Newark	NJ		10/19/2022	12/21/2023	42,768							42,768	42,768			
3310042465	Chicago	IL		10/19/2022	06/26/2023	75,230							75,230	75,230			
3310042467	Jacksonville	FL		10/19/2022	10/19/2023	18,112							25,953	25,953			
3310042479	Trenton	NJ		11/01/2022	10/19/2023	37,719							39,917	39,917			
3310042493	Lithonia	GA		10/12/2022	04/26/2023	62,816							62,816	62,816			
3310042500	Paterson	NJ		11/10/2022	04/26/2023	43,993							43,993	43,993			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310042505	Mattapoisett	MA		11/01/2022	06/27/2023	47,698							139,899	139,899			
3310042534	Philadelphia	PA		11/10/2022	06/27/2023	30,457							40,258	40,258			
3310042562	Vista	CA		10/19/2022	07/25/2023	153,454							181,289	181,289			
3310042563	North Middletown	NJ		11/10/2022	06/27/2023	72,230							85,595	85,595			
3310042565	Cincinnati	OH		11/01/2022	06/27/2023	56,527							62,748	62,748			
3310042600	Roosevelt	NY		10/19/2022	07/25/2023	88,877							116,023	116,023			
3310042610	Detroit	MI		10/19/2022	06/27/2023	21,740							21,978	21,978			
3310042619	Lindenhurst	NY		11/01/2022	04/26/2023	99,421							106,995	106,995			
3310042640	Monsey	NY		10/12/2022	10/19/2023	187,110							212,355	212,355			
3310042669	Howell Township	NJ		10/12/2022	08/21/2023	87,615							87,615	87,615			
3310042671	Millville	NJ		10/19/2022	02/28/2023	22,869							22,869	22,869			
3310042673	Atlantic City	NJ		10/19/2022	06/27/2023	136,026							136,026	136,026			
3310042678	Central Islip	NY		10/19/2022	02/28/2023	100,980							100,980	100,980			
3310042743	Salisbury	NC		11/01/2022	04/26/2023	19,439							34,972	34,972			
3310042766	Manalapan	NJ		11/01/2022	05/23/2023	237,600							237,600	237,600			
3310042775	Mays Landing	NJ		11/10/2022	11/27/2023	22,622							48,817	48,817			
3310042809	Pomona	CA		11/10/2022	03/28/2023	142,177							148,004	148,004			
3310042835	Hamilton	OH		10/19/2022	05/23/2023	27,948							36,383	36,383			
3310042920	Paterson	NJ		10/19/2022	11/27/2023	36,828							59,400	59,400			
3310042927	Centerport	NY		11/01/2022	09/21/2023	81,913							81,913	81,913			
3310042928	Canton	OH		11/10/2022	10/19/2023	23,983							23,983	23,983			
3310042933	Detroit	MI		10/19/2022	09/21/2023	10,604							18,417	18,417			
3310042939	Indianapolis	IN		06/08/2023	12/21/2023								23,641	23,641			
3310042951	Rahway	NJ		10/19/2022	07/25/2023	83,387							83,387	83,387			
3310042959	Windsor Locks	CT		10/19/2022	05/23/2023	27,443							27,443	27,443			
3310042960	Newark	NJ		11/01/2022	05/23/2023	65,321							65,321	65,321			
3310042961	Tucker	GA		10/19/2022	02/28/2023	54,797							54,797	54,797			
3310042982	Wantagh	NY		10/19/2022	11/27/2023	103,950							193,644	193,644			
3310042993	West Haven	CT		10/19/2022	07/25/2023	40,654							52,008	52,008			
3310042996	Ewing	NJ		11/01/2022	07/25/2023	45,200							45,200	45,200			
3310042998	Lacey Township	NJ		11/01/2022	06/27/2023	35,640							35,640	35,640			
3310043001	Merrick	NY		11/01/2022	11/27/2023	102,242							127,442	127,442			
3310043009	Chicago	IL		11/01/2022	05/23/2023	46,289							64,508	64,508			
3310043020	Holbrook	NY		11/10/2022	05/23/2023	44,550							44,550	44,550			
3310043023	Baltimore	MD		11/10/2022	07/25/2023	32,318							40,901	40,901			
3310043031	Union	NJ		11/10/2022	06/27/2023	131,274							131,274	131,274			
3310043070	Hopatcong	NJ		10/19/2022	04/26/2023	33,894							33,894	33,894			
3310043071	Country Club Hills	IL		11/10/2022	08/21/2023	82,339							97,189	97,189			
3310043095	Centereach	NY		11/01/2022	04/26/2023	93,911							93,911	93,911			
3310043119	Columbia	MO		11/10/2022	09/21/2023	59,498							68,096	68,096			
3310043121	Jericho	NY		11/01/2022	10/19/2023	197,670							227,370	227,370			
3310043140	Fort Lee	NJ		11/10/2022	11/27/2023	79,299							79,299	79,299			
3310043148	Hillsborough Townshi	NJ		11/01/2022	04/26/2023	87,615							87,615	87,615			
3310043176	Suitland	MD		11/01/2022	02/28/2023	90,044							90,044	90,044			
3310043226	Allentown	PA		11/01/2022	11/27/2023	28,445							28,445	28,445			
3310043233	Westbury	NY		11/01/2022	08/21/2023	118,800							118,800	118,800			
3310043299	Chicago	IL		11/10/2022	08/21/2023	123,314							270,240	270,240			
3310043305	Manchester Township	NJ		11/10/2022	04/26/2023	40,726							43,845	43,845			
3310043312	Passaic	NJ		11/10/2022	06/27/2023	41,149							41,149	41,149			
3310043397	Port Chester	NY		11/10/2022	11/27/2023	130,676							138,992	138,992			
3310043401	Chicago	IL		11/10/2022	10/19/2023	42,130							46,155	46,155			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310043416	Miami	FL		11/10/2022	09/21/2023	118,800							118,800	118,800			
3310043426	East Orange	NJ		11/10/2022	06/27/2023	66,811							74,584	74,584			
3310043430	Havertown	PA		11/10/2022	12/21/2023	108,689							115,801	115,801			
3310043470	Deltona	FL		11/01/2022	08/21/2023	64,069							67,449	67,449			
3310043471	Westminster	MD		11/01/2022	07/25/2023	42,412							55,881	55,881			
3310043520	Yonkers	NY		06/08/2023	10/19/2023								133,516	133,516			
3310043536	University Heights	OH		11/10/2022	07/25/2023	28,958							32,121	32,121			
3310043560	Livingston	NJ		11/10/2022	07/25/2023	92,461							178,200	178,200			
3310043596	Franklin Square	NY		11/10/2022	05/23/2023	47,352							61,586	61,586			
3310043598	Old Monroe	MO		11/10/2022	07/25/2023	21,446							39,423	39,423			
3310043610	Detroit	MI		11/10/2022	06/27/2023	22,353							26,715	26,715			
3310043638	Joshua Tree	CA		01/10/2023	06/27/2023								137,923	137,923			
3310043780	Browns Mills	NJ		11/10/2022	11/27/2023	31,779							40,912	40,912			
3310043811	Burlington	NJ		11/10/2022	06/27/2023	50,490							65,043	65,043			
3310043827	Paterson	NJ		11/10/2022	05/23/2023	74,042							96,635	96,635			
3310044130	Stanhope	NJ		02/13/2023	09/21/2023								82,596	82,596			
3310044192	Baltimore	MD		01/10/2023	06/27/2023								10,692	10,692			
3310045467	Los Angeles	CA		06/21/2023	12/21/2023								184,213	184,213			
3310045654	Yonkers	NY		02/13/2023	05/23/2023								166,914	166,914			
3310046046	Maplewood	NJ		02/13/2023	06/27/2023								96,763	96,763			
3310046117	North Hollywood	CA		02/13/2023	11/27/2023								147,015	147,015			
3310046120	Bay Shore	NY		02/13/2023	05/23/2023								87,407	87,407			
3310046157	Lake Worth Beach	FL		02/13/2023	11/27/2023								78,408	78,408			
3310046293	Levittown	NY		01/30/2023	09/21/2023								127,235	127,235			
3310046332	Paterson	NJ		02/13/2023	08/21/2023								115,533	115,533			
3310046361	Wyoming	MI		01/30/2023	06/27/2023								31,972	31,972			
3310046514	Mount Vernon	NY		02/13/2023	07/25/2023								76,181	76,181			
3310046533	Waterbury	CT		02/27/2023	08/21/2023								110,261	110,261			
3310046595	Lithonia	GA		02/13/2023	04/26/2023								42,768	42,768			
3310046643	Mabank	TX		03/15/2023	08/21/2023								44,642	44,642			
3310046649	Hackensack	NJ		02/13/2023	08/21/2023								110,983	110,983			
3310046705	New Windsor	NY		02/27/2023	08/21/2023								68,162	68,162			
3310046762	Oakland	CA		04/04/2023	09/21/2023								101,106	101,106			
3310046941	Blooming Grove	NY		02/13/2023	09/21/2023								129,938	129,938			
3310046943	Coram	NY		02/13/2023	07/25/2023								101,574	101,574			
3310046953	Margate	FL		02/27/2023	06/27/2023								104,693	104,693			
3310046955	Queens	NY		02/27/2023	09/21/2023								120,151	120,151			
3310046960	Riverside	CA		02/13/2023	05/23/2023								111,256	111,256			
3310046984	Newburgh	NY		02/27/2023	08/21/2023								42,917	42,917			
3310047013	Lawrence	NJ		04/04/2023	07/25/2023								106,116	106,116			
3310047051	Beaufort	SC		02/27/2023	06/27/2023								64,746	64,746			
3310047182	Washington	DC		02/27/2023	10/19/2023								62,073	62,073			
3310047245	Baltimore	MD		08/31/2023	11/27/2023								43,362	43,362			
3310047250	Decatur	GA		02/13/2023	05/23/2023								56,665	56,665			
3310047326	Douglasville	GA		02/27/2023	09/21/2023								46,778	46,778			
3310047452	Capitol Heights	MD		02/27/2023	06/27/2023								73,166	73,166			
3310047741	Hartford	CT		02/27/2023	08/21/2023								145,679	145,679			
3310047857	Browns Mills	NJ		02/27/2023	11/27/2023								46,703	46,703			
3310047998	Gainesville	GA		05/25/2023	11/27/2023								51,480	51,480			
3310048007	Gainesville	GA		05/25/2023	11/27/2023								51,480	51,480			
3310048009	Gainesville	GA		06/08/2023	10/19/2023								51,480	51,480			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310048019	Spring Valley	NY		02/27/2023	10/19/2023								249,924	249,924			
3310048031	Jonesboro	GA		02/27/2023	04/26/2023								49,985	49,985			
3310048065	Chester	NY		02/27/2023	09/21/2023								49,875	49,875			
3310048087	Mabank	TX		03/15/2023	08/21/2023								45,301	45,301			
3310048093	Haverstraw	NY		02/27/2023	07/25/2023								110,187	110,187			
3310048403	Pittsburgh	PA		04/04/2023	09/21/2023								116,543	116,543			
3310048580	Huntersville	NC		04/27/2023	05/23/2023								52,338	52,338			
3310048692	Covington	GA		02/27/2023	06/27/2023								44,372	44,372			
3310048770	Newark	NJ		04/04/2023	12/21/2023								104,900	104,900			
3310048784	Chicago	IL		04/27/2023	07/25/2023								52,896	52,896			
3310048787	Snellville	GA		04/19/2023	08/21/2023								53,089	53,089			
3310048788	Freeport	NY		04/19/2023	09/21/2023								114,642	114,642			
3310048809	Dumont	NJ		04/27/2023	12/21/2023								103,831	103,831			
3310048908	Newark	NJ		04/04/2023	08/21/2023								129,641	129,641			
3310048931	Stone Harbor	NJ		02/27/2023	06/27/2023								594,000	594,000			
3310049043	Newburgh	NY		04/04/2023	06/27/2023								109,690	109,690			
3310049059	Saint Charles	MO		04/27/2023	08/21/2023								37,913	37,913			
3310049075	Bellevue	KY		04/19/2023	09/21/2023								35,937	35,937			
3310049154	Union Beach	NJ		04/19/2023	08/21/2023								68,548	68,548			
3310049227	Chicago	IL		04/04/2023	08/21/2023								55,209	55,209			
3310049279	Baltimore	MD		04/19/2023	10/19/2023								35,046	35,046			
3310049368	Bay Shore	NY		08/31/2023	11/27/2023								76,429	76,429			
3310049402	Wharton	NJ		04/27/2023	12/21/2023								75,995	75,995			
3310049447	Detroit	MI		06/08/2023	11/27/2023								18,726	18,726			
3310049518	Philadelphia	PA		04/19/2023	12/21/2023								28,512	28,512			
3310049556	Suffolk	VA		06/08/2023	11/27/2023								19,966	19,966			
3310049562	Suffolk	VA		05/25/2023	09/21/2023								32,093	32,093			
3310049566	Elizabeth	NJ		04/19/2023	10/19/2023								126,225	126,225			
3310049572	Tampa	FL		04/27/2023	08/21/2023								53,460	53,460			
3310049635	Nanuet	NY		06/29/2023	10/19/2023								122,958	122,958			
3310049651	Irvington	NJ		04/19/2023	09/21/2023								94,802	94,802			
3310049666	Wenonah	NJ		04/19/2023	10/19/2023								47,780	47,780			
3310049674	Valparaiso	IN		04/19/2023	06/27/2023								32,685	32,685			
3310049676	Wallkill	NY		04/27/2023	08/21/2023								58,064	58,064			
3310049686	Jersey City	NJ		04/19/2023	12/21/2023								143,184	143,184			
3310049796	South Plainfield	NJ		04/04/2023	10/19/2023								88,358	88,358			
3310049799	Lodi	NJ		04/04/2023	09/21/2023								133,784	133,784			
3310049804	Detroit	MI		04/19/2023	10/19/2023								45,901	45,901			
3310049927	Hartford	CT		04/27/2023	09/21/2023								49,896	49,896			
3310049982	Central Islip	NY		06/08/2023	09/21/2023								98,901	98,901			
3310050034	Dania Beach	FL		04/04/2023	07/25/2023								88,949	88,949			
3310050047	Spring Valley	NY		04/19/2023	07/25/2023								120,285	120,285			
3310050093	Lake Grove	NY		06/29/2023	09/21/2023								103,505	103,505			
3310050113	Detroit	MI		04/27/2023	11/27/2023								40,541	40,541			
3310050212	Milwaukee	WI		04/19/2023	08/21/2023								31,184	31,184			
3310050244	Fort Myers	FL		04/04/2023	06/27/2023								187,169	187,169			
3310050285	Worth	IL		04/27/2023	08/21/2023								27,844	27,844			
3310050289	Jarrettsville	MD		05/11/2023	11/27/2023								137,838	137,838			
3310050359	Corona	NY		06/08/2023	12/21/2023								295,367	295,367			
3310050381	Rahway	NJ		04/27/2023	09/21/2023								59,058	59,058			
3310050390	Parkville	MD		04/27/2023	08/21/2023								59,252	59,252			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310050434	Detroit	MI		04/19/2023	10/19/2023								45,426	45,426			
3310050448	Chesapeake	VA		04/19/2023	06/27/2023								35,529	35,529			
3310050449	San Bernardino	CA		04/27/2023	09/21/2023								56,133	56,133			
3310050461	Windermere	FL		04/19/2023	10/19/2023								119,094	119,094			
3310050526	Tampa	FL		05/18/2023	09/21/2023								60,588	60,588			
3310050579	Copperas Cove	TX		04/27/2023	08/21/2023								34,601	34,601			
3310050603	Jacksonville	FL		05/11/2023	10/19/2023								21,332	21,332			
3310050665	Lehigh Acres	FL		06/21/2023	12/21/2023								99,495	99,495			
3310050668	Lehigh Acres	FL		06/08/2023	12/21/2023								99,495	99,495			
3310050690	Suffern	NY		04/19/2023	10/19/2023								114,642	114,642			
3310050706	Interlachen	FL		04/19/2023	11/27/2023								21,525	21,525			
3310050738	Atlanta	GA		05/11/2023	11/27/2023								104,654	104,654			
3310050774	Bayonne	NJ		04/27/2023	12/21/2023								141,968	141,968			
3310050807	Bay Shore	NY		04/19/2023	12/21/2023								96,228	96,228			
3310050851	Mableton	GA		04/19/2023	08/21/2023								54,024	54,024			
3310050889	Livingston	NJ		04/27/2023	11/27/2023								196,492	196,492			
3310050906	Baltimore	MD		04/27/2023	09/21/2023								35,640	35,640			
3310050926	Scottsboro	AL		05/25/2023	11/27/2023								48,707	48,707			
3310050930	Topeka	KS		05/18/2023	08/21/2023								35,967	35,967			
3310050941	Brooklyn	NY		10/06/2023	10/25/2023								195,649	195,649			
3310051054	Mililani	HI		05/18/2023	08/21/2023								52,284	52,284			
3310051157	Brooklyn	NY		04/27/2023	11/27/2023								241,472	241,472			
3310051173	Mcgaheysville	VA		05/18/2023	11/27/2023								55,332	55,332			
3310051176	Laurelton	NY		05/18/2023	09/21/2023								138,996	138,996			
3310051205	Apopka	FL		04/27/2023	09/21/2023								47,802	47,802			
3310051225	Chicago	IL		06/08/2023	12/21/2023								89,115	89,115			
3310051298	Trenton	NJ		04/27/2023	12/21/2023								31,631	31,631			
3310051338	New City	NY		04/27/2023	08/21/2023								152,361	152,361			
3310051368	Chestertown	MD		05/11/2023	10/19/2023								19,751	19,751			
3310051384	Avon	CT		04/27/2023	12/21/2023								255,791	255,791			
3310051438	Waianae	HI		05/25/2023	11/27/2023								126,968	126,968			
3310051453	Selden	NY		04/27/2023	09/21/2023								80,185	80,185			
3310051471	Jacksonville	FL		05/11/2023	10/19/2023								34,371	34,371			
3310051520	Central Islip	NY		04/27/2023	12/21/2023								94,621	94,621			
3310051532	Milford	CT		06/29/2023	08/21/2023								55,331	55,331			
3310051540	Brentwood	NY		05/11/2023	08/21/2023								103,325	103,325			
3310051575	Philadelphia	PA		05/18/2023	10/19/2023								51,975	51,975			
3310051585	Kearny	NJ		06/21/2023	08/21/2023								94,743	94,743			
3310051590	Hesperia	CA		04/27/2023	09/21/2023								76,225	76,225			
3310051603	Tamarac	FL		05/18/2023	12/21/2023								91,431	91,431			
3310051616	Trenton	NJ		05/18/2023	10/19/2023								30,777	30,777			
3310051635	Columbia	SC		05/11/2023	11/27/2023								65,489	65,489			
3310051734	Nottingham	NH		06/08/2023	10/19/2023								63,110	63,110			
3310051780	Philadelphia	PA		05/18/2023	11/27/2023								36,680	36,680			
3310051903	Los Angeles	CA		05/18/2023	08/21/2023								155,402	155,402			
3310051917	Nesconset	NY		04/27/2023	07/25/2023								123,552	123,552			
3310051970	Milwaukee	WI		05/25/2023	11/27/2023								37,422	37,422			
3310051999	Houston	TX		06/29/2023	10/19/2023								65,028	65,028			
3310052058	Virginia Beach	VA		05/18/2023	07/25/2023								73,508	73,508			
3310052074	Sebring	FL		05/18/2023	11/27/2023								41,654	41,654			
3310052201	Flemington	NJ		05/11/2023	09/21/2023								96,525	96,525			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310052296	Rio Rancho	NM		06/08/2023	11/27/2023								77,322	77,322			
3310052343	Oaklyn	NJ		05/18/2023	12/21/2023								52,718	52,718			
3310052395	Los Angeles	CA		05/18/2023	08/21/2023								90,288	90,288			
3310052457	Warren	MI		05/25/2023	08/21/2023								23,835	23,835			
3310052523	East Orange	NJ		06/08/2023	12/21/2023								47,520	47,520			
3310052548	Randolph	NJ		05/18/2023	07/25/2023								203,348	203,348			
3310052564	Yonkers	NY		06/29/2023	12/21/2023								114,404	114,404			
3310052594	Waterbury	CT		06/08/2023	08/21/2023								68,607	68,607			
3310052622	Detroit	MI		05/11/2023	08/21/2023								30,740	30,740			
3310052668	Hazel Crest	IL		05/25/2023	12/21/2023								52,314	52,314			
3310052740	Washington	NC		06/29/2023	11/27/2023								50,227	50,227			
3310052752	Cottrellville	MI		05/18/2023	09/21/2023								62,162	62,162			
3310052754	Bellefontaine	OH		06/29/2023	09/21/2023								28,336	28,336			
3310052774	Washington	NC		06/29/2023	11/27/2023								52,580	52,580			
3310052779	Elmont	NY		05/11/2023	12/21/2023								159,044	159,044			
3310052804	Fort Worth	TX		05/18/2023	10/19/2023								61,850	61,850			
3310052825	Washington	NC		06/29/2023	10/19/2023								54,216	54,216			
3310052826	Washington	NC		06/29/2023	08/21/2023								48,230	48,230			
3310052828	Washington	NC		06/29/2023	09/21/2023								54,960	54,960			
3310052950	Irvington	NJ		06/21/2023	11/27/2023								124,740	124,740			
3310052969	Marlton	NJ		06/21/2023	11/27/2023								62,370	62,370			
3310052984	Rex	GA		05/25/2023	11/27/2023								36,086	36,086			
3310053004	Evanston	IL		06/08/2023	12/21/2023								77,194	77,194			
3310053005	Egg Harbor City	NJ		05/25/2023	10/19/2023								51,351	51,351			
3310053023	Atlanta	GA		06/21/2023	12/21/2023								721,097	721,097			
3310053062	Huntington	NY		06/08/2023	12/21/2023								151,470	151,470			
3310053073	North Bay Village	FL		06/21/2023	12/21/2023								228,981	228,981			
3310053081	Cleveland	OH		05/25/2023	12/21/2023								19,958	19,958			
3310053083	Mobile	AL		06/21/2023	08/21/2023								5,658	5,658			
3310053163	Seaside Heights	NJ		06/29/2023	11/27/2023								95,588	95,588			
3310053175	Paterson	NJ		06/08/2023	11/27/2023								81,794	81,794			
3310053208	Sherman Oaks	CA		05/25/2023	10/19/2023								594,579	594,579			
3310053216	Monsey	NY		05/25/2023	08/21/2023								239,049	239,049			
3310053236	Stockbridge	GA		06/21/2023	12/21/2023								31,648	31,648			
3310053245	Homewood	IL		06/21/2023	11/27/2023								57,915	57,915			
3310053258	Smithtown	NY		06/21/2023	11/27/2023								90,102	90,102			
3310053283	Wyandanch	NY		05/25/2023	11/27/2023								88,358	88,358			
3310053284	Rocky Point	NY		06/08/2023	09/21/2023								73,508	73,508			
3310053296	West Palm Beach	FL		05/25/2023	12/21/2023								74,107	74,107			
3310053330	Pleasant Grove	AL		06/08/2023	09/21/2023								36,383	36,383			
3310053446	Newark	NJ		05/25/2023	10/19/2023								95,690	95,690			
3310053463	Wyandanch	NY		07/27/2023	11/27/2023								64,954	64,954			
3310053466	Nyack	NY		06/29/2023	10/19/2023								138,848	138,848			
3310053472	Roselle	NJ		05/25/2023	08/21/2023								90,882	90,882			
3310053541	Coram	NY		06/29/2023	09/21/2023								116,130	116,130			
3310053620	Detroit	MI		06/08/2023	10/19/2023								16,131	16,131			
3310053628	Nyack	NY		06/29/2023	10/19/2023								147,015	147,015			
3310053629	Nyack	NY		06/29/2023	10/19/2023								147,015	147,015			
3310053651	Paterson	NJ		07/27/2023	11/27/2023								103,163	103,163			
3310053655	Philadelphia	PA		06/08/2023	09/21/2023								74,770	74,770			
3310053713	Stamford	CT		06/08/2023	07/25/2023								200,475	200,475			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310053718	Baltimore	MD		06/08/2023	11/27/2023								29,811	29,811			
3310053720	Philadelphia	PA		06/08/2023	11/27/2023								71,080	71,080			
3310053747	Deptford	NJ		06/21/2023	11/27/2023								71,104	71,104			
3310053763	Woodlynne	NJ		07/27/2023	11/27/2023								46,852	46,852			
3310053824	Lehigh Acres	FL		06/21/2023	12/21/2023								70,686	70,686			
3310053854	Houston	TX		06/21/2023	09/21/2023								59,252	59,252			
3310053883	Trenton	NJ		06/08/2023	09/21/2023								33,413	33,413			
3310053960	Goose Creek	SC		06/08/2023	12/21/2023								49,970	49,970			
3310053989	Wilmington	NC		06/08/2023	10/19/2023								50,312	50,312			
3310054006	Philadelphia	PA		06/08/2023	11/27/2023								53,386	53,386			
3310054015	Dunedin	FL		06/21/2023	12/21/2023								93,124	93,124			
3310054094	Philadelphia	PA		06/29/2023	11/27/2023								49,228	49,228			
3310054125	Trenton	NJ		06/08/2023	10/19/2023								62,370	62,370			
3310054144	Tampa	FL		06/21/2023	12/21/2023								45,638	45,638			
3310054168	Newburgh	NY		06/08/2023	09/21/2023								160,083	160,083			
3310054176	Philadelphia	PA		06/29/2023	09/21/2023								51,797	51,797			
3310054279	Philadelphia	PA		08/31/2023	12/21/2023								42,054	42,054			
3310054280	Aliquippa	PA		06/29/2023	12/21/2023								20,790	20,790			
3310054288	Concord	NC		06/29/2023	12/21/2023								34,957	34,957			
3310054318	Manorville	NY		07/27/2023	11/27/2023								80,190	80,190			
3310054327	Rocky Mount	NC		06/29/2023	09/21/2023								79,522	79,522			
3310054347	Waterbury	CT		06/29/2023	10/19/2023								76,923	76,923			
3310054385	Manahawkin	NJ		07/27/2023	11/27/2023								87,526	87,526			
3310054412	Monroe	MI		06/29/2023	10/19/2023								23,153	23,153			
3310054528	Destin	FL		06/29/2023	10/19/2023								267,297	267,297			
3310054618	Pocono Lake	PA		06/29/2023	12/21/2023								100,683	100,683			
3310054642	Bridgeport	CT		06/29/2023	12/21/2023								152,198	152,198			
3310054867	Oxon Hill	MD		07/27/2023	09/21/2023								69,802	69,802			
3310054959	Pittsburgh	PA		06/29/2023	11/27/2023								19,651	19,651			
3310054975	East Orange	NJ		06/29/2023	11/27/2023								89,011	89,011			
3310055063	Fort Lauderdale	FL		06/29/2023	08/21/2023								93,555	93,555			
3310055128	Monroe	NY		06/29/2023	10/19/2023								141,372	141,372			
3310055275	Paterson	NJ		06/29/2023	10/19/2023								127,859	127,859			
3310055276	Paterson	NJ		06/29/2023	10/19/2023								108,109	108,109			
3310055366	Uniondale	NY		07/27/2023	10/19/2023								122,958	122,958			
3310055407	Waterbury	CT		07/27/2023	11/27/2023								76,181	76,181			
3310055408	Waterbury	CT		07/27/2023	11/27/2023								76,181	76,181			
3310055431	Saint James	NY		06/29/2023	10/19/2023								267,300	267,300			
3310055572	Lithonia	GA		06/29/2023	08/21/2023								54,262	54,262			
3310055667	Chicago	IL		08/31/2023	11/27/2023								18,949	18,949			
3310056047	Philipstown	NY		08/31/2023	12/21/2023								111,761	111,761			
3310056060	Parsippany-Troy Hill	NJ		07/27/2023	10/19/2023								97,565	97,565			
3310056101	North Fort Myers	FL		07/27/2023	11/27/2023								196,272	196,272			
3310056208	Fair Lawn	NJ		07/27/2023	09/21/2023								117,478	117,478			
3310056587	East Northport	NY		08/31/2023	12/21/2023								166,305	166,305			
3310056910	Jersey City	NJ		08/31/2023	11/27/2023								130,977	130,977			
3310057042	Detroit	MI		08/31/2023	11/27/2023								21,963	21,963			
3310057072	Tampa	FL		08/31/2023	11/27/2023								37,125	37,125			
3310057164	Baltimore	MD		08/31/2023	10/19/2023								14,909	14,909			
3310057166	Baltimore	MD		08/31/2023	10/19/2023								17,642	17,642			
3310057305	Puyallup	WA		08/31/2023	12/21/2023								101,336	101,336			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310057634	Aztec	NM		08/31/2023	12/21/2023								39,204	39,204			
3310057680	East Orange	NJ		08/31/2023	12/21/2023								55,450	55,450			
3310057712	Baltimore	MD		09/15/2023	12/21/2023								26,730	26,730			
3310058298	Toms River	NJ		08/31/2023	11/27/2023								155,405	155,405			
3310058481	Hammond	IN		09/15/2023	12/21/2023								19,847	19,847			
3310059018	Lindenhurst	NY		08/31/2023	10/19/2023								109,249	109,249			
3310059079	Columbus	GA		09/15/2023	11/27/2023								22,557	22,557			
3310059572	Bluffton	SC		09/15/2023	12/21/2023								104,990	104,990			
3310060757	Boston	MA		10/06/2023	12/21/2023								100,950	100,950			
3310061304	Atlanta	GA		10/06/2023	11/27/2023								30,740	30,740			
3310061376	Woodland Hills	CA		10/31/2023	12/21/2023								512,325	512,325			
3310062696	Atlanta	GA		10/31/2023	12/21/2023								40,255	40,255			
3310063489	Stone Mountain	GA		11/21/2023	12/21/2023								45,441	45,441			
3320035858	Belmont	NC		01/10/2023	12/21/2023								718,421	718,421			
3320039913	Detroit	MI		01/10/2023	12/21/2023								115,315	115,315			
3320040174	Fort Worth	TX		01/10/2023	08/24/2023								163,497	163,497			
3320040499	Miami	FL		01/10/2023	11/27/2023								297,000	297,000			
3320040910	Medford	NY		02/27/2023	12/21/2023								217,721	217,721			
3320041327	Philadelphia	PA		01/10/2023	11/27/2023								141,966	141,966			
3320041627	Washington	DC		01/10/2023	09/25/2023								585,585	585,585			
3320041959	Louisville	OH		02/27/2023	04/26/2023								52,351	52,351			
3320042470	Middletown	NY		01/10/2023	09/25/2023								246,312	246,312			
3320042665	Monroe	NY		01/30/2023	10/19/2023								1,178,323	1,178,323			
3320042691	Jersey City	NJ		01/10/2023	04/26/2023								245,025	245,025			
3320042728	Pompano Beach	FL		01/10/2023	10/19/2023								668,250	668,250			
3320042758	Chicago	IL		01/10/2023	07/25/2023								296,703	296,703			
3320042828	New Britain	CT		01/10/2023	05/24/2023								208,346	208,346			
3320042874	Monroe	NY		01/10/2023	11/27/2023								492,525	492,525			
3320042912	Baltimore	MD		01/10/2023	02/28/2023								116,325	116,325			
3320042916	Cleveland	OH		01/10/2023	11/27/2023								31,185	31,185			
3320042990	Glen Cove	NY		01/10/2023	06/26/2023								385,714	385,714			
3320042995	Mchenry	IL		01/10/2023	11/27/2023								469,527	469,527			
3320043013	Miller Place	NY		01/10/2023	08/24/2023								377,150	377,150			
3320043014	Red Bank	NJ		01/10/2023	09/25/2023								340,610	340,610			
3320043028	Mount Vernon	NY		01/10/2023	06/26/2023								480,294	480,294			
3320043245	Roselle	NJ		01/10/2023	04/26/2023								246,807	246,807			
3320043249	Savannah	GA		01/10/2023	11/27/2023								88,085	88,085			
3320043288	Sandusky	OH		01/30/2023	03/28/2023								60,053	60,053			
3320043325	Skaneateles	NY		01/10/2023	08/24/2023								502,069	502,069			
3320043346	Paterson	NJ		01/10/2023	12/21/2023								389,189	389,189			
3320043353	Columbus	GA		01/30/2023	09/25/2023								46,778	46,778			
3320043359	Browns Mills	NJ		01/10/2023	10/19/2023								182,764	182,764			
3320043374	Philadelphia	PA		01/10/2023	07/25/2023								236,808	236,808			
3320043384	Long Branch	NJ		01/10/2023	08/24/2023								370,953	370,953			
3320043390	Baltimore	MD		01/10/2023	07/25/2023								144,342	144,342			
3320043391	Baltimore	MD		01/10/2023	07/25/2023								144,342	144,342			
3320043393	Baltimore	MD		01/10/2023	07/25/2023								162,830	162,830			
3320043413	Chicago	IL		01/10/2023	08/24/2023								160,570	160,570			
3320043433	Scranton	PA		01/10/2023	11/27/2023								112,744	112,744			
3320043445	Chicago	IL		01/10/2023	11/27/2023								355,608	355,608			
3320043462	Milford	MA		01/30/2023	05/24/2023								308,385	308,385			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320043476	Enfield	CT		01/10/2023	02/28/2023								144,045	144,045			
3320043523	Warren	NJ		01/10/2023	09/25/2023								310,712	310,712			
3320043595	Lithonia	GA		01/10/2023	04/26/2023								164,873	164,873			
3320043602	Westbury	NY		01/10/2023	12/21/2023								227,750	227,750			
3320043612	Detroit	MI		01/10/2023	08/24/2023								64,152	64,152			
3320043639	Joshua Tree	CA		01/30/2023	08/24/2023								661,338	661,338			
3320043707	Eustis	FL		01/30/2023	07/25/2023								395,686	395,686			
3320043723	Baltimore	MD		01/10/2023	04/26/2023								265,676	265,676			
3320043765	Mount Ephraim	NJ		02/13/2023	08/24/2023								174,443	174,443			
3320043784	Trenton	NJ		03/15/2023	10/19/2023								75,240	75,240			
3320043787	Newark	NJ		01/10/2023	08/24/2023								420,750	420,750			
3320043817	Windsor	CT		01/10/2023	05/24/2023								96,773	96,773			
3320043859	Chicago	IL		01/10/2023	11/27/2023								233,393	233,393			
3320043913	Miami Beach	FL		01/10/2023	04/26/2023								1,190,475	1,190,475			
3320043958	Deland	FL		01/10/2023	12/21/2023								59,895	59,895			
3320043989	Dix Hills	NY		01/10/2023	06/26/2023								767,250	767,250			
3320043999	Tampa	FL		01/10/2023	04/26/2023								123,750	123,750			
3320044014	Brentwood	NY		01/10/2023	04/26/2023								287,793	287,793			
3320044033	Houston	TX		01/10/2023	12/21/2023								170,321	170,321			
3320044054	New Windsor	NY		02/27/2023	06/26/2023								294,896	294,896			
3320044059	Vicksburg	MS		04/04/2023	07/25/2023								97,020	97,020			
3320044075	Irvington	NJ		02/13/2023	11/27/2023								343,312	343,312			
3320044082	St. Petersburg	FL		01/10/2023	09/25/2023								631,620	631,620			
3320044116	Charlotte	NC		01/10/2023	12/21/2023								668,494	668,494			
3320044156	Newark	NJ		01/10/2023	12/21/2023								264,330	264,330			
3320044162	Newark	NJ		01/10/2023	07/25/2023								204,930	204,930			
3320044166	Show Low	AZ		01/10/2023	09/25/2023								547,460	547,460			
3320044207	Orlando	FL		01/30/2023	09/25/2023								187,917	187,917			
3320044208	South Brunswick Town	NJ		01/10/2023	03/28/2023								328,680	328,680			
3320044212	East Hampton	NY		01/30/2023	09/25/2023								1,291,231	1,291,231			
3320044216	Brentwood	NY		01/30/2023	06/26/2023								298,040	298,040			
3320044224	Orlando	FL		02/13/2023	10/19/2023								188,100	188,100			
3320044225	Orlando	FL		02/13/2023	09/25/2023								183,313	183,313			
3320044236	Nashville	TN		01/30/2023	09/25/2023								1,971,659	1,971,659			
3320044250	East Orange	NJ		01/10/2023	06/26/2023								384,100	384,100			
3320044274	Millville	NJ		02/13/2023	08/24/2023								150,857	150,857			
3320044286	New York	NY		01/30/2023	04/26/2023								3,666,953	3,666,953			
3320044342	Matawan	NJ		02/13/2023	08/24/2023								176,715	176,715			
3320044530	Chicago	IL		02/27/2023	07/25/2023								160,875	160,875			
3320044539	Maplewood	NJ		01/30/2023	07/25/2023								383,184	383,184			
3320044621	Irvington	NJ		01/10/2023	11/27/2023								426,641	426,641			
3320044651	Yonkers	NY		03/15/2023	08/24/2023								476,685	476,685			
3320044656	Baltimore	MD		02/13/2023	11/27/2023								99,891	99,891			
3320044673	Kingston	PA		01/10/2023	02/28/2023								157,361	157,361			
3320044717	Newburgh	NY		01/30/2023	03/28/2023								174,240	174,240			
3320044729	Birmingham	AL		01/10/2023	04/26/2023								130,086	130,086			
3320044734	Brentwood	NY		02/27/2023	11/27/2023								392,392	392,392			
3320044746	Waterbury	CT		01/30/2023	05/24/2023								586,575	586,575			
3320044802	Granbury	TX		01/30/2023	09/25/2023								117,810	117,810			
3320044832	Newark	NJ		01/10/2023	04/26/2023								293,065	293,065			
3320044835	Freehold	NJ		01/10/2023	07/25/2023								211,365	211,365			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320044951	Anderson	IN		02/27/2023	06/26/2023								57,506	57,506			
3320044963	Baytown	TX		02/13/2023	06/26/2023								121,852	121,852			
3320045005	New Albany	IN		02/27/2023	10/19/2023								123,908	123,908			
3320045011	Newark	NJ		02/27/2023	11/27/2023								173,250	173,250			
3320045028	Warren	MI		01/30/2023	04/20/2023								49,005	49,005			
3320045048	Warren	MI		01/30/2023	08/24/2023								70,686	70,686			
3320045054	Warren	MI		01/30/2023	08/24/2023								70,686	70,686			
3320045072	Willingboro	NJ		01/30/2023	11/27/2023								204,485	204,485			
3320045082	Philadelphia	PA		04/04/2023	08/24/2023								145,678	145,678			
3320045102	South Dennis	MA		01/30/2023	12/21/2023								507,335	507,335			
3320045123	Scotch Plains	NJ		01/30/2023	06/26/2023								308,485	308,485			
3320045141	West Islip	NY		02/27/2023	10/19/2023								346,500	346,500			
3320045147	Cincinnati	OH		01/30/2023	04/26/2023								83,412	83,412			
3320045165	Dolton	IL		01/30/2023	11/27/2023								72,368	72,368			
3320045176	East Orange	NJ		01/30/2023	07/25/2023								241,560	241,560			
3320045177	Bayonne	NJ		02/27/2023	11/27/2023								531,135	531,135			
3320045234	Jamaica	NY		01/30/2023	10/19/2023								595,980	595,980			
3320045334	Trenton	NJ		01/30/2023	06/26/2023								104,683	104,683			
3320045357	Winter Haven	FL		02/13/2023	09/25/2023								167,864	167,864			
3320045375	North Augusta	SC		01/30/2023	03/28/2023								187,976	187,976			
3320045408	Paulsboro	NJ		02/13/2023	09/25/2023								132,885	132,885			
3320045453	Newark	NJ		02/13/2023	12/21/2023								275,171	275,171			
3320045476	Clifton	NJ		01/30/2023	07/25/2023								385,704	385,704			
3320045480	Southampton	NJ		02/13/2023	07/25/2023								172,651	172,651			
3320045481	Clifton	NJ		01/30/2023	09/25/2023								403,524	403,524			
3320045498	Pittsburgh	PA		02/13/2023	11/27/2023								100,980	100,980			
3320045503	Carthage	TX		02/13/2023	06/26/2023								155,925	155,925			
3320045565	Trenton	NJ		01/30/2023	06/26/2023								79,200	79,200			
3320045604	Hamburg	NJ		01/30/2023	11/27/2023								237,353	237,353			
3320045630	Chicago	IL		02/13/2023	11/27/2023								143,431	143,431			
3320045658	Trenton	NJ		01/30/2023	10/19/2023								88,308	88,308			
3320045660	Chicago	IL		02/27/2023	08/24/2023								126,225	126,225			
3320045671	Trenton	NJ		01/30/2023	07/25/2023								79,200	79,200			
3320045713	Washington	DC		02/27/2023	11/27/2023								1,111,275	1,111,275			
3320045719	Baltimore	MD		02/13/2023	11/27/2023								101,257	101,257			
3320045721	Baltimore	MD		02/13/2023	09/25/2023								129,690	129,690			
3320045722	Baltimore	MD		02/13/2023	11/27/2023								104,841	104,841			
3320045729	Bay Shore	NY		02/27/2023	07/25/2023								261,063	261,063			
3320045778	Passaic	NJ		01/30/2023	07/25/2023								311,355	311,355			
3320045779	Newark	NJ		02/27/2023	07/25/2023								405,405	405,405			
3320045788	Irvington	NJ		02/13/2023	11/27/2023								242,550	242,550			
3320045802	Los Angeles	CA		01/30/2023	12/21/2023								1,419,165	1,419,165			
3320045815	Boca Raton	FL		02/27/2023	04/26/2023								848,653	848,653			
3320045848	Hampstead	NC		01/30/2023	11/27/2023								350,262	350,262			
3320045852	Houston	TX		02/13/2023	09/25/2023								138,105	138,105			
3320045867	Weston	CT		02/27/2023	09/25/2023								1,106,678	1,106,678			
3320045871	Fort Myers Beach	FL		01/30/2023	07/25/2023								455,697	455,697			
3320045875	White Plains	NY		04/27/2023	11/27/2023								623,700	623,700			
3320045876	Brooklyn	NY		02/27/2023	12/21/2023								1,641,420	1,641,420			
3320045894	Brooklyn	NY		01/30/2023	06/26/2023								500,742	500,742			
3320045911	Cleveland	OH		02/13/2023	09/25/2023								105,775	105,775			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320045930	Indianapolis	IN		02/13/2023	10/19/2023								152,346	152,346			
3320045957	Huntington Station	NY		02/27/2023	06/26/2023								433,818	433,818			
3320045996	Deland	FL		04/04/2023	06/26/2023								125,355	125,355			
3320046009	Manhattan	NY		01/30/2023	04/26/2023								5,878,262	5,878,262			
3320046016	Matawan	NJ		02/13/2023	08/24/2023								300,960	300,960			
3320046019	Upland	CA		01/30/2023	07/25/2023								426,195	426,195			
3320046023	New Orleans	LA		02/13/2023	10/19/2023								280,524	280,524			
3320046027	Egg Harbor Township	NJ		02/27/2023	10/19/2023								162,553	162,553			
3320046034	Charleston	SC		01/30/2023	04/26/2023								248,284	248,284			
3320046067	Trenton	NJ		01/30/2023	06/26/2023								116,325	116,325			
3320046070	Redford Charter Town	MI		02/13/2023	07/25/2023								114,345	114,345			
3320046097	Gibsonton	FL		02/13/2023	12/21/2023								167,637	167,637			
3320046106	Warren	MI		01/30/2023	08/24/2023								79,002	79,002			
3320046115	Indianapolis	IN		02/13/2023	07/25/2023								130,680	130,680			
3320046130	Trenton	NJ		02/27/2023	07/25/2023								117,810	117,810			
3320046191	Chicago	IL		02/13/2023	08/24/2023								120,018	120,018			
3320046221	Dayton	OH		02/27/2023	11/27/2023								153,630	153,630			
3320046224	Englewood	NJ		01/30/2023	03/28/2023								313,385	313,385			
3320046229	Garnerville	NY		02/27/2023	10/19/2023								377,784	377,784			
3320046237	Newburgh	NY		01/30/2023	12/21/2023								269,438	269,438			
3320046242	Dayton	OH		01/30/2023	11/27/2023								139,857	139,857			
3320046259	Jamaica	NY		01/30/2023	05/24/2023								458,370	458,370			
3320046263	Palm Springs	CA		02/13/2023	11/27/2023								908,820	908,820			
3320046264	Calabasas	CA		02/27/2023	11/27/2023								1,900,803	1,900,803			
3320046265	Los Angeles	CA		02/13/2023	09/25/2023								891,495	891,495			
3320046336	Amsterdam	NY		01/30/2023	06/26/2023								62,766	62,766			
3320046347	Trenton	NJ		02/13/2023	06/26/2023								101,178	101,178			
3320046354	West Babylon	NY		02/13/2023	06/26/2023								366,300	366,300			
3320046364	Mabank	TX		02/27/2023	10/19/2023								127,689	127,689			
3320046369	East Orange	NJ		04/04/2023	10/19/2023								369,468	369,468			
3320046396	Central Islip	NY		02/13/2023	08/24/2023								272,547	272,547			
3320046399	Trenton	NJ		01/30/2023	03/28/2023								131,670	131,670			
3320046405	Pomona	NY		01/30/2023	03/28/2023								420,156	420,156			
3320046423	Ticonderoga	NY		02/27/2023	11/27/2023								122,453	122,453			
3320046454	Teaneck	NJ		01/30/2023	08/24/2023								309,920	309,920			
3320046511	Hempstead	NY		01/30/2023	09/25/2023								381,076	381,076			
3320046524	Amityville	NY		04/19/2023	11/27/2023								300,960	300,960			
3320046535	Philadelphia	PA		02/13/2023	10/19/2023								164,093	164,093			
3320046537	Valley Stream	NY		02/27/2023	07/25/2023								508,662	508,662			
3320046545	Niagara Falls	NY		01/30/2023	03/28/2023								83,160	83,160			
3320046558	Paterson	NJ		02/27/2023	10/19/2023								360,137	360,137			
3320046594	Syracuse	NY		04/04/2023	10/19/2023								103,257	103,257			
3320046602	Fayetteville	GA		02/13/2023	08/24/2023								171,072	171,072			
3320046605	Calumet City	IL		02/13/2023	10/19/2023								117,552	117,552			
3320046617	Mount Ephraim	NJ		02/13/2023	08/24/2023								210,360	210,360			
3320046620	Scotch Plains	NJ		01/30/2023	11/27/2023								420,255	420,255			
3320046621	Fort Lauderdale	FL		01/30/2023	06/26/2023								370,965	370,965			
3320046650	Washington	NJ		02/13/2023	07/25/2023								190,575	190,575			
3320046665	Willingboro	NJ		02/13/2023	08/24/2023								220,869	220,869			
3320046670	Millville	NJ		02/27/2023	10/19/2023								163,677	163,677			
3320046676	Covington	GA		02/13/2023	09/25/2023								173,770	173,770			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320046677	Medford	NY		02/13/2023	09/25/2023								347,490	347,490			
3320046684	Middle Island	NY		01/30/2023	08/24/2023								330,660	330,660			
3320046686	Pompano Beach	FL		02/27/2023	07/25/2023								373,412	373,412			
3320046703	Covington	KY		02/27/2023	07/25/2023								91,823	91,823			
3320046708	Baltimore	MD		02/27/2023	09/25/2023								152,460	152,460			
3320046786	Philadelphia	PA		02/13/2023	11/27/2023								226,910	226,910			
3320046803	Jersey City	NJ		02/13/2023	08/24/2023								494,010	494,010			
3320046806	Bellport	NY		02/13/2023	06/26/2023								308,309	308,309			
3320046825	East Quogue	NY		02/27/2023	09/25/2023								497,921	497,921			
3320046829	Charlotte	NC		04/04/2023	05/24/2023								141,075	141,075			
3320046833	Park Forest	IL		04/04/2023	07/25/2023								122,874	122,874			
3320046840	Brooklyn	NY		02/27/2023	10/19/2023								923,423	923,423			
3320046851	Fairborn	OH		01/30/2023	09/25/2023								111,870	111,870			
3320046856	St. Louis	MO		02/27/2023	09/25/2023								72,765	72,765			
3320046859	Jackson	MS		02/13/2023	07/25/2023								108,162	108,162			
3320046869	Holbrook	NY		02/13/2023	07/25/2023								354,440	354,440			
3320046887	Hartford	CT		02/27/2023	10/19/2023								217,124	217,124			
3320046923	Dayton	OH		02/27/2023	11/27/2023								162,303	162,303			
3320046951	Chicago	IL		02/13/2023	06/26/2023								200,673	200,673			
3320046957	Trenton	NJ		02/13/2023	06/26/2023								113,424	113,424			
3320046968	Neptune	NJ		02/13/2023	06/26/2023								392,040	392,040			
3320046970	Brentwood	NY		02/13/2023	06/26/2023								312,345	312,345			
3320046983	Plainfield	NJ		02/13/2023	11/27/2023								331,106	331,106			
3320046990	Dix Hills	NY		02/27/2023	09/25/2023								549,079	549,079			
3320047039	Pearl	MS		02/27/2023	07/25/2023								115,702	115,702			
3320047041	Brooklyn	NY		02/27/2023	05/24/2023								743,985	743,985			
3320047075	Marietta	GA		02/13/2023	08/24/2023								215,048	215,048			
3320047079	Torrington	CT		02/27/2023	09/25/2023								68,459	68,459			
3320047098	Hays	KS		02/27/2023	04/26/2023								58,559	58,559			
3320047138	Bridgeport	CT		02/27/2023	09/25/2023								432,446	432,446			
3320047170	Detroit	MI		02/27/2023	11/27/2023								65,023	65,023			
3320047193	Trenton	NJ		03/15/2023	09/25/2023								90,882	90,882			
3320047226	Bay Shore	NY		02/27/2023	10/19/2023								199,386	199,386			
3320047229	Myrtle Beach	SC		02/13/2023	11/27/2023								330,973	330,973			
3320047232	Mastic	NY		02/27/2023	09/25/2023								236,858	236,858			
3320047234	Port Charlotte	FL		02/13/2023	09/25/2023								152,906	152,906			
3320047244	Baltimore	MD		02/27/2023	10/19/2023								125,928	125,928			
3320047275	Islip Terrace	NY		02/27/2023	11/27/2023								402,430	402,430			
3320047311	Virginia Beach	VA		02/27/2023	05/24/2023								232,919	232,919			
3320047312	Irvington	NJ		02/27/2023	10/19/2023								122,062	122,062			
3320047322	Easton	PA		02/27/2023	10/19/2023								195,025	195,025			
3320047353	Newark	NJ		04/04/2023	06/26/2023								90,956	90,956			
3320047354	Lumberton	NJ		02/27/2023	12/21/2023								284,873	284,873			
3320047390	Brookfield	WI		04/04/2023	07/25/2023								253,440	253,440			
3320047434	Montgomery	TX		02/27/2023	11/27/2023								95,391	95,391			
3320047446	Philadelphia	PA		04/19/2023	10/19/2023								109,130	109,130			
3320047451	Fayetteville	NC		03/15/2023	11/27/2023								83,754	83,754			
3320047453	Fayetteville	NC		02/27/2023	05/24/2023								118,206	118,206			
3320047460	Philadelphia	PA		04/04/2023	10/19/2023								85,075	85,075			
3320047475	Atlanta	GA		04/04/2023	09/25/2023								119,678	119,678			
3320047480	Buffalo	NY		02/27/2023	06/26/2023								107,414	107,414			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320047487	Philadelphia	PA		03/15/2023	05/24/2023								178,497	178,497			
3320047491	Valdosta	GA		04/04/2023	08/24/2023								85,338	85,338			
3320047515	Hamden	CT		04/04/2023	10/19/2023								251,955	251,955			
3320047520	Akron	OH		04/04/2023	12/21/2023								100,138	100,138			
3320047521	Lake Havasu City	AZ		03/15/2023	12/21/2023								501,137	501,137			
3320047531	Chicago	IL		02/27/2023	10/19/2023								294,179	294,179			
3320047563	Chicago	IL		03/15/2023	08/24/2023								71,358	71,358			
3320047582	Joliet	IL		02/27/2023	07/25/2023								110,880	110,880			
3320047593	Millville	NJ		02/27/2023	07/25/2023								63,256	63,256			
3320047595	Millville	NJ		02/27/2023	08/24/2023								63,256	63,256			
3320047597	San Antonio	TX		03/15/2023	06/26/2023								135,488	135,488			
3320047604	Hallandale Beach	FL		02/27/2023	11/27/2023								277,062	277,062			
3320047616	Ewing Township	NJ		02/27/2023	06/26/2023								258,895	258,895			
3320047630	Hopatcong	NJ		02/27/2023	05/24/2023								234,041	234,041			
3320047656	Patterson	NY		04/19/2023	11/27/2023								292,248	292,248			
3320047668	Augusta	GA		02/27/2023	10/19/2023								169,701	169,701			
3320047675	Houma	LA		02/27/2023	09/25/2023								125,983	125,983			
3320047695	Country Club Hills	IL		02/27/2023	07/25/2023								154,836	154,836			
3320047697	Dekalb	IL		04/04/2023	09/25/2023								142,065	142,065			
3320047698	Ambridge	PA		03/15/2023	09/25/2023								83,556	83,556			
3320047710	Winslow Township	NJ		02/27/2023	05/24/2023								223,677	223,677			
3320047742	Lake Park	GA		03/15/2023	08/24/2023								112,859	112,859			
3320047800	Birmingham	AL		03/15/2023	07/25/2023								52,833	52,833			
3320047804	Pittsburgh	PA		02/27/2023	06/26/2023								128,205	128,205			
3320047821	Chestertown	MD		04/04/2023	11/27/2023								138,637	138,637			
3320047828	Ewing	NJ		04/27/2023	09/25/2023								219,780	219,780			
3320047854	Fayetteville	NC		02/27/2023	05/24/2023								102,465	102,465			
3320047863	Niagara Falls	NY		05/25/2023	11/27/2023								101,574	101,574			
3320047864	Stow	MA		03/15/2023	10/19/2023								469,285	469,285			
3320047872	Troy	NY		02/27/2023	09/25/2023								74,448	74,448			
3320047878	Round Lake Beach	IL		03/15/2023	09/25/2023								53,460	53,460			
3320047881	Euclid	OH		02/27/2023	08/24/2023								102,950	102,950			
3320047884	Worcester	MA		03/15/2023	06/26/2023								332,640	332,640			
3320047885	Trenton	NJ		02/27/2023	10/19/2023								94,899	94,899			
3320047887	Roosevelt	NY		02/27/2023	11/27/2023								284,440	284,440			
3320047934	Trenton	NJ		03/15/2023	07/25/2023								71,528	71,528			
3320047953	Detroit	MI		04/04/2023	08/24/2023								173,686	173,686			
3320047965	Pittsburgh	PA		03/15/2023	10/19/2023								93,555	93,555			
3320047968	Hartford	CT		02/27/2023	09/25/2023								252,985	252,985			
3320047970	Issaquah	WA		02/27/2023	12/21/2023								650,499	650,499			
3320047976	Magnolia	NJ		04/04/2023	09/25/2023								198,792	198,792			
3320047978	Chicago	IL		02/27/2023	09/25/2023								197,717	197,717			
3320048012	Wyandanch	NY		02/27/2023	08/24/2023								304,920	304,920			
3320048029	South River	NJ		02/27/2023	07/25/2023								221,206	221,206			
3320048061	Warren	MI		04/04/2023	11/27/2023								173,894	173,894			
3320048064	Mastic	NY		02/27/2023	08/24/2023								316,003	316,003			
3320048084	Mabank	TX		03/15/2023	08/24/2023								148,438	148,438			
3320048085	Mabank	TX		03/15/2023	08/24/2023								150,944	150,944			
3320048088	Frostburg	MD		04/04/2023	11/27/2023								101,376	101,376			
3320048089	Mabank	TX		03/15/2023	08/24/2023								150,736	150,736			
3320048090	Mabank	TX		03/15/2023	08/24/2023								151,003	151,003			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320048091	Mabank	TX		03/15/2023	08/24/2023								151,003	151,003			
3320048101	Henderson	NC		02/27/2023	10/19/2023								101,409	101,409			
3320048139	Massapequa	NY		02/27/2023	11/27/2023								384,863	384,863			
3320048160	Yonkers	NY		04/04/2023	08/24/2023								240,570	240,570			
3320048162	Waterbury	CT		03/15/2023	10/19/2023								980,100	980,100			
3320048252	Lombard	IL		02/27/2023	07/25/2023								222,354	222,354			
3320048256	Warren	OH		02/27/2023	10/19/2023								28,915	28,915			
3320048269	Houston	TX		02/27/2023	11/27/2023								54,104	54,104			
3320048284	San Antonio	TX		02/27/2023	09/25/2023								148,500	148,500			
3320048298	Detroit	MI		02/27/2023	11/27/2023								54,945	54,945			
3320048312	Meridian	ID		02/27/2023	08/24/2023								259,182	259,182			
3320048336	Jacksonville	NC		03/15/2023	11/27/2023								109,327	109,327			
3320048353	Chicago	IL		03/15/2023	06/26/2023								190,075	190,075			
3320048363	Edison	NJ		04/27/2023	06/26/2023								318,280	318,280			
3320048438	Blue Island	IL		05/18/2023	12/21/2023								92,900	92,900			
3320048465	Philadelphia	PA		04/04/2023	08/24/2023								150,418	150,418			
3320048475	Baltimore	MD		02/27/2023	10/19/2023								166,954	166,954			
3320048485	Chicago	IL		04/04/2023	10/19/2023								98,030	98,030			
3320048493	Portsmouth	VA		03/15/2023	09/25/2023								106,722	106,722			
3320048499	Jonesboro	GA		04/04/2023	09/25/2023								95,693	95,693			
3320048505	Fayetteville	NC		03/15/2023	05/24/2023								170,280	170,280			
3320048521	Trenton	NJ		03/15/2023	07/25/2023								131,670	131,670			
3320048533	Stedman	NC		04/04/2023	08/24/2023								108,149	108,149			
3320048598	Snow Hill	MD		03/15/2023	08/24/2023								86,752	86,752			
3320048599	Detroit	MI		02/27/2023	10/19/2023								123,899	123,899			
3320048601	Salisbury	MD		03/15/2023	08/24/2023								179,388	179,388			
3320048603	Salisbury	MD		03/15/2023	06/26/2023								168,102	168,102			
3320048617	Bridgeton	NJ		02/27/2023	10/19/2023								223,126	223,126			
3320048654	Jersey City	NJ		03/15/2023	10/19/2023								409,860	409,860			
3320048672	Pittsburgh	PA		03/15/2023	09/25/2023								90,635	90,635			
3320048699	Jersey City	NJ		03/15/2023	11/27/2023								441,535	441,535			
3320048725	Baltimore	MD		02/27/2023	10/19/2023								108,405	108,405			
3320048726	Baltimore	MD		02/27/2023	09/25/2023								108,405	108,405			
3320048727	Baltimore	MD		02/27/2023	10/19/2023								108,405	108,405			
3320048728	Baltimore	MD		02/27/2023	09/25/2023								108,405	108,405			
3320048729	Baltimore	MD		02/27/2023	09/25/2023								106,742	106,742			
3320048730	Baltimore	MD		02/27/2023	09/25/2023								108,405	108,405			
3320048732	Columbia	SC		04/04/2023	08/24/2023								94,988	94,988			
3320048771	Lakeland	FL		04/04/2023	06/26/2023								99,733	99,733			
3320048792	Portsmouth	VA		04/19/2023	10/19/2023								180,794	180,794			
3320048795	Lehigh Acres	FL		04/04/2023	12/21/2023								331,650	331,650			
3320048796	Portsmouth	VA		04/19/2023	10/19/2023								180,051	180,051			
3320048861	Palm Bay	FL		04/27/2023	11/27/2023								179,685	179,685			
3320048881	Concord	NC		03/15/2023	07/25/2023								188,100	188,100			
3320048889	Amsterdam	NY		04/04/2023	08/24/2023								89,496	89,496			
3320048946	Des Plaines	IL		04/04/2023	07/25/2023								234,625	234,625			
3320048958	Cleveland	OH		03/15/2023	12/21/2023								84,150	84,150			
3320049025	Evergreen Park	IL		04/19/2023	11/27/2023								228,893	228,893			
3320049033	Brick	NJ		03/15/2023	08/24/2023								166,320	166,320			
3320049037	Brick	NJ		03/15/2023	08/24/2023								166,320	166,320			
3320049048	Middletown	CT		04/04/2023	11/27/2023								168,300	168,300			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320049052	Huntington Station	NY		04/04/2023	08/24/2023								357,454	357,454			
3320049105	Philadelphia	PA		02/27/2023	07/25/2023								153,402	153,402			
3320049145	Coram	NY		03/15/2023	04/26/2023								361,246	361,246			
3320049167	Grand Rapids	MI		04/19/2023	09/25/2023								116,721	116,721			
3320049177	Trenton	NJ		04/04/2023	12/21/2023								84,150	84,150			
3320049184	Newark	NJ		04/19/2023	11/27/2023								426,690	426,690			
3320049185	Fayetteville	NC		03/15/2023	06/26/2023								105,633	105,633			
3320049217	Columbus	OH		04/19/2023	08/24/2023								218,543	218,543			
3320049226	Mastic Beach	NY		04/04/2023	07/25/2023								166,716	166,716			
3320049247	Hampton	VA		04/04/2023	08/24/2023								150,480	150,480			
3320049272	Valparaiso	IN		04/04/2023	11/27/2023								172,215	172,215			
3320049280	Baltimore	MD		04/04/2023	09/25/2023								103,257	103,257			
3320049281	Baltimore	MD		04/04/2023	09/25/2023								145,728	145,728			
3320049285	Coram	NY		04/19/2023	11/27/2023								309,672	309,672			
3320049287	Burlington	NJ		04/19/2023	09/25/2023								137,610	137,610			
3320049307	Newport News	VA		04/04/2023	08/24/2023								132,264	132,264			
3320049324	Miami Gardens	FL		03/15/2023	11/27/2023								301,950	301,950			
3320049360	Bellport	NY		03/15/2023	06/26/2023								352,638	352,638			
3320049366	Waterbury	CT		04/19/2023	08/24/2023								126,225	126,225			
3320049389	North Caldwell	NJ		04/04/2023	09/25/2023								1,098,900	1,098,900			
3320049408	Highland Springs	VA		04/04/2023	12/21/2023								138,848	138,848			
3320049415	Philadelphia	PA		04/04/2023	07/25/2023								65,340	65,340			
3320049422	Atlanta	GA		04/19/2023	08/24/2023								109,395	109,395			
3320049499	Newark	DE		05/18/2023	11/27/2023								179,685	179,685			
3320049511	Toms River	NJ		04/04/2023	10/19/2023								365,558	365,558			
3320049547	Lutz	FL		04/27/2023	12/21/2023								384,615	384,615			
3320049559	West Haven	CT		03/15/2023	10/19/2023								255,668	255,668			
3320049580	Philadelphia	PA		04/04/2023	11/27/2023								140,110	140,110			
3320049593	Dayton	OH		04/27/2023	10/19/2023								83,269	83,269			
3320049611	Augusta	GA		03/15/2023	10/19/2023								76,091	76,091			
3320049629	Southfield	MI		04/19/2023	12/21/2023								121,523	121,523			
3320049632	Plainfield	NJ		04/27/2023	09/25/2023								266,756	266,756			
3320049660	Millville	NJ		04/04/2023	07/25/2023								57,138	57,138			
3320049673	Trenton	NJ		04/04/2023	10/19/2023								125,235	125,235			
3320049691	Trenton	NJ		04/04/2023	07/25/2023								875,952	875,952			
3320049710	Gary	IN		04/04/2023	07/25/2023								78,780	78,780			
3320049739	Monroe Township	NJ		04/19/2023	07/25/2023								285,863	285,863			
3320049744	Oakwood	GA		04/04/2023	06/26/2023								99,000	99,000			
3320049745	Port Neches	TX		03/15/2023	09/25/2023								130,977	130,977			
3320049765	Galveston	TX		04/04/2023	12/21/2023								134,640	134,640			
3320049791	Westfield	MA		04/04/2023	08/24/2023								240,026	240,026			
3320049792	Berlin	NJ		04/04/2023	09/25/2023								357,831	357,831			
3320049819	Fort Myers	FL		04/04/2023	09/25/2023								118,305	118,305			
3320049820	Phillipsburg	NJ		04/04/2023	09/25/2023								168,280	168,280			
3320049823	Decatur	GA		04/27/2023	09/25/2023								277,200	277,200			
3320049853	Waterbury	CT		04/27/2023	09/25/2023								134,026	134,026			
3320049886	Brookfield	CT		05/11/2023	12/21/2023								714,038	714,038			
3320049889	Elizabeth	NJ		04/19/2023	10/19/2023								800,995	800,995			
3320049891	Summerfield	FL		04/04/2023	06/26/2023								194,238	194,238			
3320049901	Coral Springs	FL		04/19/2023	07/25/2023								326,700	326,700			
3320049923	Plainview	NY		04/19/2023	11/27/2023								762,300	762,300			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3320049933	Rocky Mount	NC		04/27/2023	11/27/2023								129,641	129,641			
3320050035	Orlando	FL		04/27/2023	10/19/2023								249,480	249,480			
3320050065	Baltimore	MD		04/04/2023	09/25/2023								106,425	106,425			
3320050070	Walden	NY		04/27/2023	05/24/2023								197,753	197,753			
3320050095	Youngstown	OH		04/04/2023	07/25/2023								40,392	40,392			
3320050114	Detroit	MI		04/19/2023	06/26/2023								58,905	58,905			
3320050160	Queens	NY		03/15/2023	11/27/2023								933,075	933,075			
3320050191	Stratford	NJ		04/19/2023	08/24/2023								227,556	227,556			
3320050195	Millville	NJ		05/11/2023	07/25/2023								17,008	17,008			
3320050225	Guerneville	CA		04/04/2023	09/25/2023								298,757	298,757			
3320050240	Atco	NJ		04/04/2023	11/27/2023								243,926	243,926			
3320050254	Fort Lauderdale	FL		04/19/2023	11/27/2023								218,790	218,790			
3320050260	Chicago	IL		04/19/2023	07/25/2023								126,987	126,987			
3320050277	Jackson	MI		04/27/2023	12/21/2023								75,740	75,740			
3320050295	Hampton Bays	NY		04/19/2023	11/27/2023								485,862	485,862			
3320050306	Baltimore	MD		04/27/2023	08/24/2023								81,180	81,180			
3320050336	Detroit	MI		05/11/2023	12/21/2023								90,635	90,635			
3320050342	Eustis	FL		04/19/2023	11/27/2023								154,352	154,352			
3320050343	Eustis	FL		04/19/2023	11/27/2023								145,084	145,084			
3320050425	Chicago	IL		04/27/2023	10/19/2023								87,615	87,615			
3320050433	Augusta	GA		04/04/2023	09/25/2023								109,726	109,726			
3320050447	Houston	TX		04/19/2023	11/27/2023								137,220	137,220			
3320050477	Clifton	NJ		04/27/2023	10/19/2023								376,695	376,695			
3320050481	Newport News	VA		04/19/2023	08/24/2023								87,120	87,120			
3320050482	Clementon	NJ		04/19/2023	09/25/2023								124,740	124,740			
3320050550	Virginia Beach	VA		04/27/2023	08/24/2023								251,213	251,213			
3320050554	York	PA		04/19/2023	11/27/2023								246,139	246,139			
3320050559	York	PA		05/11/2023	11/27/2023								349,420	349,420			
3320050564	Manahawkin	NJ		04/27/2023	10/19/2023								253,440	253,440			
3320050571	Portsmouth	VA		04/19/2023	09/25/2023								242,550	242,550			
3320050577	Laurelton	NY		04/19/2023	09/25/2023								440,550	440,550			
3320050687	Philadelphia	PA		04/27/2023	09/25/2023								116,434	116,434			
3320050715	Holbrook	NY		04/27/2023	11/27/2023								291,521	291,521			
3320050723	Western Springs	IL		04/27/2023	09/25/2023								359,494	359,494			
3320050771	The Bronx	NY		04/19/2023	05/24/2023								712,800	712,800			
3320050782	Dawsonville	GA		04/27/2023	10/19/2023								189,486	189,486			
3320050793	Monticello	NY		04/27/2023	12/21/2023								216,741	216,741			
3320050799	Apple Valley	CA		04/19/2023	07/25/2023								271,062	271,062			
3320050805	Philadelphia	PA		04/27/2023	12/21/2023								114,152	114,152			
3320050855	Bridgeport	CT		04/19/2023	10/19/2023								173,948	173,948			
3320050862	The Bronx	NY		04/27/2023	06/26/2023								356,400	356,400			
3320050865	Islip	NY		04/27/2023	10/19/2023								380,914	380,914			
3320050875	The Bronx	NY		05/11/2023	11/27/2023								790,119	790,119			
3320050877	Bronx	NY		05/11/2023	11/27/2023								781,655	781,655			
3320050883	Houston	TX		05/11/2023	09/25/2023								148,302	148,302			
3320050888	Brentwood	NY		04/19/2023	06/26/2023								280,665	280,665			
3320050943	Waterbury	CT		04/19/2023	11/27/2023								449,213	449,213			
3320051010	Ewing	NJ		04/27/2023	10/19/2023								230,175	230,175			
3320051042	Cumming	GA		04/27/2023	09/25/2023								469,788	469,788			
3320051049	Chicago Heights	IL		04/27/2023	11/27/2023								139,448	139,448			
3320051078	Mount Vernon	NY		04/27/2023	12/21/2023								419,513	419,513			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320051105	Atlanta	GA		04/19/2023	05/24/2023								74,844	74,844			
3320051158	Pittsburgh	PA		05/11/2023	11/27/2023								56,358	56,358			
3320051171	Pittsburgh	PA		04/27/2023	12/21/2023								110,385	110,385			
3320051295	Baltimore	MD		04/27/2023	10/19/2023								100,906	100,906			
3320051302	Smithtown	NY		05/18/2023	08/24/2023								409,860	409,860			
3320051326	Fort Lee	NJ		04/27/2023	08/24/2023								225,621	225,621			
3320051417	Atco	NJ		05/18/2023	08/24/2023								211,860	211,860			
3320051517	Lehigh Acres	FL		05/11/2023	09/25/2023								218,562	218,562			
3320051523	Hampton	GA		05/11/2023	06/26/2023								150,149	150,149			
3320051543	New City	NY		04/27/2023	08/24/2023								455,400	455,400			
3320051551	Pottstown	PA		05/11/2023	06/26/2023								122,018	122,018			
3320051613	Tampa	FL		04/27/2023	09/25/2023								211,959	211,959			
3320051641	West Hartford	CT		05/18/2023	11/27/2023								316,543	316,543			
3320051644	Deer Park	NY		05/18/2023	11/27/2023								297,990	297,990			
3320051657	Trenton	NJ		04/27/2023	10/19/2023								117,612	117,612			
3320051706	Los Angeles	CA		05/25/2023	12/21/2023								616,770	616,770			
3320051739	Middletown	NY		05/18/2023	12/21/2023								181,220	181,220			
3320051779	Pittsburgh	PA		05/18/2023	11/27/2023								165,825	165,825			
3320051789	Milwaukee	WI		05/11/2023	11/27/2023								97,020	97,020			
3320051848	Fayetteville	NC		05/11/2023	08/24/2023								107,019	107,019			
3320051863	North Charleston	SC		05/25/2023	10/19/2023								337,788	337,788			
3320051889	East Hartford	CT		05/25/2023	12/21/2023								113,038	113,038			
3320051897	Yardley	PA		05/25/2023	10/19/2023								480,259	480,259			
3320051954	Sauk Village	IL		05/18/2023	08/24/2023								61,875	61,875			
3320051985	Forked River	NJ		05/25/2023	10/19/2023								246,213	246,213			
3320052006	Chesapeake	VA		05/25/2023	09/25/2023								297,040	297,040			
3320052012	Waterbury	CT		05/25/2023	12/21/2023								907,830	907,830			
3320052027	Pittsburgh	PA		05/11/2023	11/27/2023								64,122	64,122			
3320052110	Shapleigh	ME		05/18/2023	07/25/2023								162,360	162,360			
3320052161	Netcong	NJ		06/08/2023	10/19/2023								283,338	283,338			
3320052162	Texas City	TX		04/27/2023	07/25/2023								85,290	85,290			
3320052163	Netcong	NJ		06/08/2023	10/19/2023								281,556	281,556			
3320052178	Newport	NC		04/27/2023	11/27/2023								118,924	118,924			
3320052418	Chicago	IL		05/11/2023	11/27/2023								360,113	360,113			
3320052623	Douglasville	GA		05/11/2023	08/24/2023								151,470	151,470			
3320052632	Selden	NY		05/11/2023	11/27/2023								326,205	326,205			
3320052664	Summerfield	FL		05/11/2023	12/21/2023								161,964	161,964			
3320052692	Mount Pleasant	SC		05/18/2023	12/21/2023								1,312,740	1,312,740			
3320052703	Huntington	NY		06/21/2023	10/19/2023								789,995	789,995			
3320052759	Central Valley	NY		05/18/2023	11/27/2023								293,387	293,387			
3320052772	Chicago	IL		06/08/2023	10/19/2023								167,362	167,362			
3320052943	Joliet	IL		06/08/2023	12/21/2023								75,240	75,240			
3320052953	Augusta	GA		05/18/2023	10/19/2023								117,917	117,917			
3320052973	Atlanta	GA		05/18/2023	08/24/2023								104,247	104,247			
3320053077	Dayton	OH		05/18/2023	09/25/2023								76,775	76,775			
3320053185	Lake Wales	FL		06/08/2023	11/27/2023								129,938	129,938			
3320053206	Newport News	VA		06/21/2023	09/25/2023								161,880	161,880			
3320053299	Atlanta	GA		06/21/2023	09/25/2023								159,885	159,885			
3320053393	Austell	GA		06/21/2023	11/27/2023								223,245	223,245			
3320053613	Hampstead	MD		06/21/2023	10/19/2023								143,055	143,055			
3320053703	Santa Fe	NM		06/21/2023	11/27/2023								201,465	201,465			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3320053744	Egg Harbor City	NJ		06/21/2023	11/27/2023								143,684	143,684			
3320053818	Lynchburg	VA		06/21/2023	12/21/2023								220,349	220,349			
3320053841	Chicago	IL		06/21/2023	11/27/2023								106,549	106,549			
3320053978	Uniondale	NY		06/21/2023	10/19/2023								271,016	271,016			
3320054054	Central Islip	NY		06/08/2023	11/27/2023								277,101	277,101			
3320054070	Bridgeport	CT		06/21/2023	10/19/2023								240,372	240,372			
3320054150	Pinson	AL		06/21/2023	11/27/2023								109,316	109,316			
3320054174	Central Islip	NY		06/08/2023	10/19/2023								346,005	346,005			
3320054243	Marietta	GA		06/21/2023	10/19/2023								124,740	124,740			
3320054628	East Stroudsburg	PA		06/21/2023	11/27/2023								154,383	154,383			
0199999. Mortgages closed by repayment						1,256,573,622		1,276,855			1,276,855	1,502,939	1,914,511,449	1,900,741,542	(1,109,536)	(12,660,346)	(13,769,882)
18455	Louisville	KY		12/30/2015		118,781							118,781	118,781			
18468	Rancho Dominquez	CA		10/12/2004		147,406							147,406	147,406			
18478	Atlantic Beach	FL		08/15/2017		320,409							320,409	320,409			
18486	El Paso	TX		08/15/2017		223,124							223,124	223,124			
18487	Stafford	TX		08/15/2017		289,628							289,628	289,628			
18529	Atlanta	GA		09/22/2005		121,757							121,757	121,757			
18566	Independence	OH		08/15/2017		326,709							326,709	326,709			
18593	Frederick	MD		11/14/2006		161,674							161,674	161,674			
18626	Burbank	CA		08/15/2017		289,616							289,616	289,616			
18639	Houston	TX		03/01/2007		133,780							133,780	133,780			
18665	Myrtle Beach	SC		08/22/2007		1,239,425							1,239,425	1,239,425			
18701	Wilmington	NC		08/28/2017		478,538							478,538	478,538			
18727	Troy	MO		08/15/2017		176,714							176,714	176,714			
18750	Houston	TX		11/17/2017		423,233							423,233	423,233			
18752	Chaska	MN		08/28/2017		157,548							157,548	157,548			
18759	Chicago	IL		11/17/2017		1,026,941							1,026,941	1,026,941			
18771	Myrtle Beach	SC		06/23/2008		141,261							141,261	141,261			
18804	Phoenix	AZ		04/19/2016		1,587,515							1,587,515	1,587,515			
18813	Hauppauge	NY		11/17/2017		253,313							253,313	253,313			
18821	Fremont	CA		08/28/2017		228,164							228,164	228,164			
18822	Lincoln	NE		08/28/2017		328,105							328,105	328,105			
18830	Great Falls	MT		08/28/2017		244,274							244,274	244,274			
18846	Falls Church	VA		11/17/2017		720,747							720,747	719,511	(1,237)		(1,237)
18850	Gaithersburg	MD		11/17/2017		1,294,836							1,294,836	1,294,836			
18865	West Des Moines	IA		08/18/2017		4,709,942							4,709,942	4,709,942			
18916	Marlborough	MA		08/28/2017		297,206							297,206	297,206			
18924	Willowbrook	IL		11/17/2017		1,108,605							1,108,605	1,108,605			
18926	Woburn	MA		08/18/2017		168,185							168,185	168,185			
18931	Odessa	TX		08/28/2017		422,222							422,222	422,222			
18954	Forth Worth	TX		08/15/2017		477,957							477,957	477,957			
18959	Quincy	MA		10/07/2010		411,216							411,216	411,216			
18962	Houston	TX		10/29/2010		425,831							425,831	425,831			
18963	Hempstead	NY		11/17/2017		387,485							387,485	387,485			
18977	El Paso	TX		11/30/2010		288,856							288,856	288,856			
18984	El Paso	TX		08/15/2017		424,788							424,788	424,788			
18986	Carlsbad	CA		08/18/2017		328,291							328,291	328,291			
18990	Houston	TX		08/28/2017		410,016							410,016	410,016			
18998	Boulder	CO		01/27/2011		541,005							541,005	541,005			
19003	Salem	OR		03/01/2011		330,259							330,259	330,259			
19016	Woodinville	WA		03/11/2011		579,842							579,842	579,842			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19019	Fullerton	CA		08/15/2017		501,587							501,587	501,587			
19036	Fort Worth	TX		08/15/2017		848,436							848,436	848,436			
19062	Myrtle Beach	SC		08/28/2017		678,096							678,096	678,096			
19063	Orlando	FL		11/17/2017		917,096							917,096	917,096			
19070	El Paso	TX		08/15/2017		211,797							211,797	211,797			
19071	El Paso	TX		08/15/2017		225,279							225,279	225,279			
19072	El Paso	TX		08/15/2017		392,875							392,875	392,875			
19073	El Paso	TX		08/15/2017		440,570							440,570	440,570			
19074	El Paso	TX		08/15/2017		464,821							464,821	464,821			
19080	West Springfield	MA		08/18/2017		71,457							71,457	71,457			
19097	Springfield	VA		11/17/2017		798,681							798,681	798,681			
19098	Alexandria	VA		11/17/2017		684,584							684,584	684,584			
19120	Charlotte	NC		12/01/2011		396,929							396,929	396,929			
19125	Aurora	CO		12/21/2011		189,746							189,746	189,746			
19135	Westmont	IL		08/18/2017		38,588							38,588	38,588			
19136	Westmont	IL		08/18/2017		100,328							100,328	100,328			
19137	Concord	MA		11/17/2017		407,514							407,514	407,514			
19146	Downington	PA		08/18/2017		534,523							534,523	534,523			
19166	San Leandro	CA		08/18/2017		222,722							222,722	222,722			
19187	Salinas	CA		08/28/2017		358,714							358,714	358,714			
19188	Fort Worth	TX		08/15/2017		378,930							378,930	378,930			
19199	Great Neck	NY		08/18/2017		448,736							448,736	448,736			
19218	El Paso	TX		08/28/2017		274,349							274,349	274,349			
19219	Pharr	TX		08/15/2017		212,303							212,303	212,303			
19224	Millbrae	CA		11/20/2012		243,824							243,824	243,824			
19228	Las Cruces	NM		08/15/2017		553,848							553,848	553,848			
19250	Fenton	MO		01/23/2013		1,269,776							1,269,776	1,269,776			
19258	Huntington Beach	CA		08/28/2017		233,466							233,466	233,466			
19267	Greenwich	CT		08/28/2017		191,798							191,798	191,798			
19268	Houston	TX		08/28/2017		1,451,061							1,451,061	1,451,061			
19280	Milpitas	CA		08/28/2017		1,215,939							1,215,939	1,215,939			
19281	Omaha	NE		08/18/2017		313,298							313,298	313,298			
19309	Lawrence	KS		08/28/2017		315,831							315,831	315,831			
19310	Durham	NC		08/15/2017		176,669							176,669	176,669			
19312	Clarksburg	MD		08/18/2017		483,799							483,799	483,799			
19315	Richardson	TX		08/18/2017		330,623							330,623	330,623			
19316	Santa Cruz	CA		08/15/2017		336,432							336,432	336,432			
19336	Various	FL		11/09/2022		2,704,332							2,704,332	2,704,332			
19343	Various	FL		02/21/2020		68,184							68,184	68,184			
19348	El Segundo	CA		09/10/2021		18,000,000							18,000,000	18,000,000			
19349	San Diego	CA		01/25/2022		66,042,607							66,042,607	66,042,607			
19351	Various	GBR		04/22/2022										(10,973)	(10,973)		(10,973)
19353	London	GBR		10/25/2022										12,888	12,888		12,888
19354	Hertfordshire	GBR		12/02/2022										1,227,747	1,227,747		1,227,747
19356	San Diego	CA		05/10/2023										50,024,106	50,024,106		
754469	Woodbury	MN		08/18/2017		70,785							70,785	70,785			
754574	Corona	CA		12/31/2006		451,215							451,215	451,215			
754615	Denver	CO		12/31/2006		622,537							622,537	622,537			
754764	Plum Borough	PA		08/18/2017		112,472							112,472	112,472			
755175	Nashville	TN		08/18/2017		190,478							190,478	190,478			
755190	Palo Alto	CA		08/18/2017		356,363							356,363	356,363			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1000710	Baytown	TX		07/31/2023									878,209	878,209			
7000005	Duluth	GA		08/29/2019		1,188,826							1,188,826	1,188,826			
7000008	Denton	TX		05/26/2021		317,205							317,205	317,205			
7000012	Variolus	OH		05/26/2021		684,366							684,366	684,366			
7000013	Bolingbrook	IL		05/26/2021		197,856							197,856	197,856			
7000016	Denver	CO		05/26/2021		261,136							261,136	261,136			
7000020	Boca Raton	FL		05/26/2021		260,051							260,051	260,051			
7000021	New York	NY		05/26/2021		155,332							155,332	155,332			
7000022	Yonkers	NY		05/26/2021		895,533							895,533	895,533			
7000025	Brooklyn	NY		05/26/2021		310,303							310,303	310,303			
7000026	Ozone Park	NY		05/26/2021		82,325							82,325	82,325			
7000027	San Diego	CA		05/26/2021		153,049							153,049	153,049			
7000030	El Segundo	CA		05/26/2021		271,745							271,745	271,745			
7000031	Sacramento	CA		05/26/2021		368,102							368,102	368,102			
7000032	San Antonio	TX		05/26/2021		288,091							288,091	288,091			
7000033	Los Angeles	CA		05/26/2021		52,152							52,152	52,152			
7000034	New York	NY		05/26/2021		997,236							997,236	997,236			
7000037	Anaheim	CA		05/26/2021		213,439							213,439	213,439			
7000038	Bend	OR		05/26/2021		591,092							591,092	591,092			
7000040	Edwardsville	IL		05/26/2021		326,226							326,226	326,226			
7000043	Mountain View	CA		05/26/2021		369,166							369,166	369,166			
7000046	Wayne	NJ		05/26/2021		942,183							942,183	942,183			
7000048	Earth Cty	MO		05/26/2021		695,157							695,157	695,157			
7100006	Parma	OH		10/11/2018		824,192							824,192	824,192			
7100010	Yonkers	NY		11/09/2022		188,039							188,039	188,039			
7100012	Various	MO		09/30/2020		6,818,640							6,818,640	6,818,640			
7100017	Ferndale	WA		01/25/2022		1,636,335							1,636,335	1,636,335			
7200153	Brunswick	OH		08/18/2017		12,201,471							12,201,471	12,201,471			
7200196	Fort Wayne	IN		05/26/2021		8,306,329							8,306,329	8,306,329			
7200208	Sunnyvale	CA		05/26/2021		432,990							432,990	432,990			
7200266	Seattle	WA		06/17/2021		3,260,231							3,260,231	3,260,231			
7200274	La Jolla	CA		06/30/2021		295,370							295,370	295,370			
7200300	Beverly Hills	CA		05/27/2021		2,760,000							2,760,000	2,760,000			
7200301	Beverly Hills	CA		05/27/2021		22,939							22,939	22,939			
7200305	Brooklyn	NY		05/27/2021		959,794							959,794	959,794			
7200319	Washington D.C.	DC		05/27/2021		1,014,886							1,014,886	1,014,886			
7200323	New York	NY		05/27/2021		402,825							402,825	402,825			
7200347	Nashville	TN		05/27/2021		402,860							402,860	402,860			
7200376	Columbus	OH		05/28/2021		1,236,731							1,236,731	1,236,731			
7200382	New York	NY		05/28/2021		2,582,539							2,582,539	2,582,539			
7200398	New York City	NY		05/28/2021		595,179							595,179	595,179			
7200419	Paris	FRA		04/21/2021		1,169,489							1,169,489	1,159,094	(10,395)		(10,395)
7200423	London	GBR		05/26/2021										(7,466)	(7,466)		(7,466)
7200424	Manchester	GBR		05/26/2021										74,008	74,008		74,008
7200430	San Francisco	CA		04/01/2021		56							56	56			
7200435	Various	GBR		05/26/2021		2,334,332							2,334,332	2,043,837	(290,495)		(290,495)
7200437	New York	NY		06/01/2021		2,398,299							2,398,299	2,398,299			
7200439	Stockholm	SWE		03/30/2021		9,478,086							9,478,086	7,447,833	(2,030,253)		(2,030,253)
7200445	London	GBR		05/19/2021		8,489							8,489	10,181	1,692		1,692
7200446	Chicago	IL		05/10/2021		31,332,900							31,332,900	31,332,900			
7200452	Various	DE		06/28/2021		18,204,498							18,204,498	16,628,468	(1,576,030)		(1,576,030)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7200453	Various	GBR		06/15/2021		2,895,165							2,895,165	2,566,217	(328,948)		(328,948)
7200465	Jefferson City	MO		02/25/2022		875,115							875,115	875,115			
7200467	Bristol	GBR		09/16/2021										1,684		1,684	1,684
7200475	New York	NY		09/21/2021		337,398							337,398	337,398			
7200482	Beverly Hills	CA		10/07/2021		2,435,576							2,435,576	2,435,576			
7200494	London	GBR		11/02/2021										(69,160)	(69,160)		(69,160)
7200495	Dublin	IRL		11/02/2021										(15,495)	(15,495)		(15,495)
7200506	Cambridge	MA		12/03/2021		2,474,522							2,474,522	2,474,522			
7200510	Boston	MA		03/14/2022		15,236,575							15,236,575	15,236,575			
7200511	Fort Lauderdale	FL		12/02/2021		850,085							850,085	850,085			
7200519	London	GBR		01/21/2022										951	951		951
7200520	London	GBR		04/19/2022		5,411,185							5,411,185	5,060,647	(350,538)		(350,538)
7200521	London	GBR		01/20/2022		4,101,600							4,101,600	3,861,477	(240,123)		(240,123)
7200528	Manchester	GBR		01/27/2022		7,073,624							7,073,624	6,699,723	(373,901)		(373,901)
7200542	Leiden	NLD		04/29/2022										(17,799)	(17,799)		(17,799)
7200549	Queen Creek	AZ		04/14/2022		2,019,971							2,019,971	2,019,971			
7200561	Dublin	IRL		05/31/2022										(20,869)	(20,869)		(20,869)
7200568	London	GBR		07/19/2022										(156,965)	(156,965)		(156,965)
7200569	Various	FRA		07/11/2022										13,791	13,791		13,791
7200570	Various	ESP		07/11/2022										6,251	6,251		6,251
7200578	Kelso	GBR		08/19/2022										(6,368)	(6,368)		(6,368)
7200581	Ibiza	ESP		08/24/2022										(6,035)	(6,035)		(6,035)
7200590	Brooklyn	NY		10/21/2022		1,477,273							1,477,273	1,477,273			
7200593	New York	NY		11/08/2022		6,133,775							6,133,775	6,133,775			
7200594	New York	NY		11/08/2022		25,298,534							25,298,534	25,298,534			
7200602	London	GBR		09/30/2022										(39,662)	(39,662)		(39,662)
7200620	Los Angeles	CA		07/25/2023										226,158	226,158		
7200631	Carmel	IN		09/01/2023										150,000	150,000		
7200634	Chestnut Hil	MA		08/31/2023										379,061	379,061		
7200635	Long Island City	NY		05/27/2021		13,849,003								13,913,763	13,913,763		
7200639	Brooklyn	NY		09/28/2023										362,808	362,808		
7200645	Warrenville	IL		10/20/2023										62,483	62,483		
40012323	Philadelphia	PA		06/26/2020		(805)								(805)	(805)		
100000111	San Marino	CA		12/31/2020		19,840								19,840	19,840		
100000140	Corona	CA		12/31/2020		40,223								40,223	40,223		
100000142	Mountain View	CA		12/31/2020		18,428								18,428	18,428		
100000157	Los Angeles	CA		12/31/2020		7,831								7,831	7,831		
100000160	Kahuku	HI		12/31/2020		4,734								4,734	4,734		
100000163	Apex	NC		12/31/2020		6,542								6,542	6,540	(2)	(2)
100000164	Pasadena	CA		12/31/2020		9,117								9,117	9,117		
100000167	Pasco	WA		12/31/2020		4,684								4,684	4,684		
100000170	Pittsboro	NC		12/31/2020		9,668								9,668	9,668		
100000171	Edgefield	SC		12/31/2020		5,996								5,996	5,996		
100000173	Dallas	TX		12/31/2020		16,838								16,838	16,838		
100000175	Hillsborough	NC		12/31/2020		1,449								1,449	1,449		
100000176	Audubon	NJ		12/31/2020		2,445								2,445	2,445		
100000184	Chesterland	OH		12/31/2020		4,627								4,627	4,627		
100000189	Aurora	CO		12/31/2020		11,479								11,479	11,479		
100000193	Flagstaff	AZ		12/31/2020		9,847								9,847	9,847		
100000198	Flower Mound	TX		12/31/2020		9,457								9,457	9,457		
100000201	Sonoma	CA		12/31/2020		27,905								27,905	27,905		

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000202	Bloomington	IN		12/31/2020		4,074							4,074	4,074			
100000203	Holland	MI		12/31/2020		3,772							3,772	3,772			
100000213	Union City	CA		12/31/2020		13,300							13,300	13,300			
100000218	Plantation	FL		12/31/2020		14,926							14,926	14,926			
100000219	Sarasota	FL		12/31/2020		6,303							6,303	6,303			
100000220	Henderson	NV		12/31/2020		19,008							19,008	19,008			
100000222	Oakley	CA		12/31/2020		13,385							13,385	13,385			
100000224	Houston	TX		12/31/2020		4,532							4,532	4,532			
100000233	Brandon	FL		12/31/2020		6,021							6,021	6,021			
100000236	Gainesville	VA		12/31/2020		8,956							8,956	8,956			
100000240	Los Osos	CA		12/31/2020		39,519							39,519	39,519			
100000242	Coral Springs	FL		12/31/2020		38,156							38,156	38,156			
100000246	Tipp City	OH		12/31/2020		5,654							5,654	5,654			
100000248	Irvine	CA		12/31/2020		14,691							14,691	14,691			
100000250	Jersey City	NJ		12/31/2020		10,735							10,735	10,735			
100000259	Fresno	TX		12/31/2020		5,765							5,765	5,765			
100000266	Sacramento	CA		12/31/2020		10,908							10,908	10,908			
100000267	Oviedo	FL		12/31/2020		2,160							2,160	2,160			
100000271	San Bruno	CA		12/31/2020		18,887							18,887	18,887			
100000272	Florence	AZ		12/31/2020		2,290							2,290	2,290			
100000274	Washington	DC		12/31/2020		1,999							1,999	1,999			
100000275	Rockwell	NC		12/31/2020		3,703							3,703	3,703			
100000276	Chiefland	FL		12/31/2020		1,407							1,407	1,407			
100000279	Seattle	WA		12/31/2020		3,266							3,266	3,266			
100000282	Campbell Hall	NY		12/31/2020		2,765							2,765	2,765			
100000288	Fairview	NJ		12/31/2020		10,247							10,247	10,247			
100000289	Anderson	SC		12/31/2020		1,631							1,631	1,631			
100000291	Carlsbad	CA		12/31/2020		2,389							2,389	2,389			
100000293	Foresthill	CA		12/31/2020		3,340							3,340	3,340			
100000299	Bellevue	WA		12/31/2020		11,993							11,993	11,993			
100000303	La Puente	CA		12/31/2020		15,384							15,384	15,384			
100000305	Baltimore	MD		12/31/2020		8,315							8,315	8,315			
100000306	Houston	TX		12/31/2020		3,425							3,425	3,425			
100000308	Metairie	LA		12/31/2020		4,750							4,750	4,750			
100000310	Downey	CA		12/31/2020		12,436							12,436	12,436			
100000313	Silver Spring	MD		12/31/2020		10,617							10,617	10,617			
100000314	Washington	DC		12/31/2020		1,697							1,697	1,697			
100000318	Half Moon Bay	CA		12/31/2020		7,668							7,668	7,668			
100000322	Rockledge	PA		12/31/2020		1,690							1,690	1,690			
100000331	Whittier	CA		12/31/2020		13,322							13,322	13,322			
100000333	Union City	CA		12/31/2020		7,017							7,017	7,017			
100000339	Union City	CA		12/31/2020		9,005							9,005	9,005			
100000340	Pearland	TX		12/31/2020		4,094							4,094	4,094			
100000343	Saint Marys	OH		12/31/2020		6,441							6,441	6,441			
100000344	Belleville	IL		12/31/2020		3,303							3,303	3,303			
100000354	Denver	CO		12/31/2020		3,016							3,016	3,016			
100000355	Brookhaven	NY		12/31/2020		14,867							14,867	14,867			
100000358	Garner	NC		12/31/2020		2,088							2,088	2,088			
100000359	Sparks	NV		12/31/2020		12,446							12,446	12,446			
100000365	Des Moines	IA		12/31/2020		2,837							2,837	2,837			
100000367	Eagle	ID		12/31/2020		3,593							3,593	3,593			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000368	Six Lakes	MI		12/31/2020		2,097							2,097	2,097			
100000372	Bonney Lake	WA		12/31/2020		2,116							2,116	2,116			
100000376	Shelbyville	TN		12/31/2020		1,230							1,230	1,230			
100000377	Manor	TX		12/31/2020		3,633							3,633	3,633			
100000379	La Vergne	TN		12/31/2020		1,050							1,050	1,050			
100000380	Houston	TX		12/31/2020		1,104							1,104	1,104			
100000382	Houston	TX		12/31/2020		1,057							1,057	1,057			
100000384	Missouri City	TX		12/31/2020		1,153							1,153	1,153			
100000389	Brooklyn	NY		12/31/2020		5,194							5,194	5,194			
100000395	Picayune	MS		12/31/2020		55,033							55,033	55,033			
100000398	Keeseville	NY		12/31/2020		1,466							1,466	1,466			
100000400	Stockton	CA		12/31/2020		1,329							1,329	1,329			
100000402	Birmingham	AL		12/31/2020		330							330	330			
100000406	Norridge	IL		12/31/2020		4,077							4,077	4,077			
100000409	North Branch	MI		12/31/2020		2,184							2,184	2,184			
100000414	La Pine	OR		12/31/2020		2,766							2,766	2,766			
100000416	Elgin	IL		12/31/2020		7,766							7,766	7,766			
100000432	Grand Rapids	MI		12/31/2020		2,974							2,974	2,974			
100000435	Palmetto	FL		12/31/2020		3,504							3,504	3,504			
100000440	Newbury Park	CA		12/31/2020		14,429							14,429	14,429			
100000443	Hesperia	CA		12/31/2020		3,980							3,980	3,980			
100000446	Santa Maria	CA		12/31/2020		5,995							5,995	5,995			
100000447	Sparks	NV		12/31/2020		7,868							7,868	7,868			
100000453	Beech Creek	PA		12/31/2020		2,378							2,378	2,378			
100000459	Selma	CA		12/31/2020		1,617							1,617	1,617			
100000462	Los Angeles	CA		12/31/2020		7,589							7,589	7,589			
100000463	Felton	CA		12/31/2020		8,347							8,347	8,347			
100000464	Staten Island	NY		12/31/2020		12,032							12,032	12,032			
100000467	Spokane	WA		12/31/2020		1,498							1,498	1,498			
100000483	Orange	CA		12/31/2020		18,426							18,426	18,426			
100000489	Fulton	MO		12/31/2020		2,622							2,622	2,622			
100000490	Fulton	MO		12/31/2020		2,622							2,622	2,622			
100000497	Norwalk	CT		12/31/2020		10,949							10,949	10,949		(1)	(1)
100000498	Arleta	CA		12/31/2020		12,591							12,591	12,591			
100000501	Banning	CA		12/31/2020		3,972							3,972	3,972			
100000504	Los Angeles	CA		12/31/2020		8,260							8,260	8,260			
100000505	Norton	VA		12/31/2020		5,084							5,084	5,084			
100000510	Lodi	CA		12/31/2020		3,730							3,730	3,730			
100000513	Waldorf	MD		12/31/2020		4,415							4,415	4,415			
100000514	Phoenix	AZ		12/31/2020		19,601							19,601	19,601			
100000516	Los Angeles	CA		12/31/2020		7,396							7,396	7,396			
100000517	San Jose	CA		12/31/2020		3,099							3,099	3,099			
100000518	Hayward	CA		12/31/2020		7,673							7,673	7,673			
100000520	Vancouver	WA		12/31/2020		2,570							2,570	2,570			
100000521	Middletown	NJ		12/31/2020		8,486							8,486	8,486			
100000532	Tampa	FL		12/31/2020		4,221							4,221	4,221			
100000541	Voorhees	NJ		12/31/2020		17,407							17,407	17,407			
100000543	Howard Beach	NY		12/31/2020		6,073							6,073	6,073			
100000544	Woodbridge	CT		12/31/2020		7,303							7,303	7,303			
100000546	Blue Bell	PA		12/31/2020		18,134							18,134	18,134			
100000547	Brooklyn	NY		12/31/2020		19,538							19,538	19,538			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000555	Pacifica	CA		12/31/2020		17,853							17,853	17,853			
100000559	Kahului	HI		12/31/2020		8,086							8,086	8,086			
100000560	Plainfield	IL		12/31/2020		2,729							2,729	2,729			
100000562	Ivins	UT		12/31/2020		1,938							1,938	1,938			
100000563	Town Of Colonie	NY		12/31/2020		3,762							3,762	3,762			
100000566	Hatfield	PA		12/31/2020		5,179							5,179	5,179			
100000569	Saint Louis	MO		12/31/2020		13,199							13,199	13,199			
100000572	Saint Louis	MO		12/31/2020		4,656							4,656	4,656			
100000575	Windsor	CA		12/31/2020		8,983							8,983	8,983			
100000579	Weikert	PA		12/31/2020		3,953							3,953	3,953			
100000583	West Point	CA		12/31/2020		4,061							4,061	4,061			
100000587	Glendale	AZ		12/31/2020		5,604							5,604	5,604			
100000591	Scranton	PA		12/31/2020		1,081							1,081	1,081			
100000596	Brockton	MA		12/31/2020		1,510							1,510	1,510			
100000599	Miami	FL		12/31/2020		2,800							2,800	2,800			
100000600	Miami	FL		12/31/2020		3,999							3,999	3,999			
100000601	Irwin	PA		12/31/2020		6,623							6,623	6,623			
100000606	Bradenton	FL		12/31/2020		2,523							2,523	2,523			
100000607	Homestead	FL		12/31/2020		1,201							1,201	1,201			
100000608	Nampa	ID		12/31/2020		3,127							3,127	3,127			
100000610	Middletown	CT		12/31/2020		5,034							5,034	5,034			
100000612	Phoenix	AZ		12/31/2020		1,813							1,813	1,813			
100000617	Miami	FL		12/31/2020		4,054							4,054	4,054			
100000627	Orange Beach	AL		12/31/2020		2,796							2,796	2,796			
100000630	West Hempstead	NY		12/31/2020		2,428							2,428	2,428			
100010642	Laporte	IN		12/31/2020		2,574							2,574	2,574			
100010643	San Diego	CA		12/31/2020		5,718							5,718	5,718			
100010656	Sacramento	CA		12/31/2020		585							585	578		(7)	(7)
100010659	Fayetteville	AR		12/31/2020		13,587							13,587	13,587			
100010667	Williamston	MI		12/31/2020		2,614							2,614	2,614			
100010669	Hialeah	FL		12/31/2020		4,928							4,928	4,928			
100010671	Chicago	IL		12/31/2020		3,122							3,122	3,122			
100010673	Steuben	ME		12/31/2020		6,227							6,227	6,227			
100010674	Twin Falls	ID		12/31/2020		1,932							1,932	1,932			
100010676	Farmington Hills	MI		12/31/2020		7,024							7,024	7,024			
100010677	Idaho Falls	ID		12/31/2020		1,327							1,327	1,327			
100010680	Hialeah	FL		12/31/2020		3,065							3,065	3,065			
100010693	Newport News	VA		12/31/2020		11,184							11,184	11,184			
100010696	Dumont	NJ		12/31/2020		4,088							4,088	4,088			
100010701	New Port Richey	FL		12/31/2020		2,805							2,805	2,805			
100010703	Medford	OR		12/31/2020		10,994							10,994	10,994			
100010710	York	SC		12/31/2020		1,865							1,865	1,865			
100010717	Clarinda	IA		12/31/2020		1,503							1,503	1,503			
100010720	Fort Lauderdale	FL		12/31/2020		3,416							3,416	3,416			
100010724	Tampa	FL		12/31/2020		15,478							15,478	15,478			
100010725	Tampa	FL		12/31/2020		9,128							9,128	9,128			
100010734	League City	TX		12/31/2020		77,751							77,751	77,751			
100010739	Huntington Beach	CA		12/31/2020		18,970							18,970	18,970			
100010742	Houston	TX		12/31/2020		3,362							3,362	3,362			
100010744	Mt Morris	MI		12/31/2020		1,562							1,562	1,562			
100010747	Washington	DC		12/31/2020		7,844							7,844	7,844			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010754	Mclean	VA		12/31/2020		19,897							19,897	19,897			
100010759	South Richmond Hill	NY		12/31/2020		8,114							8,114	8,114			
100010764	Port Saint Joe	FL		12/31/2020		37,817							37,817	37,817			
100010768	Birmingham	AL		12/31/2020		19,309							19,309	19,309			
100010773	Gentryville	IN		12/31/2020		2,804							2,804	2,804			
100010775	Cornwall	NY		12/31/2020		724							724	724			
100010786	Chicago	IL		12/31/2020		4,735							4,735	4,735			
100010790	Hesperus	CO		12/31/2020		4,680							4,680	4,680			
100010794	Miami	FL		12/31/2020		2,239							2,239	2,239			
100010797	Seattle	WA		12/31/2020		20,034							20,034	20,034			
100010798	Chicago	IL		12/31/2020		4,136							4,136	4,136			
100010799	San Antonio	TX		12/31/2020		2,903							2,903	2,903			
100010801	Charlotte	NC		12/31/2020		3,126							3,126	3,126			
100010803	Islip	NY		12/31/2020		5,523							5,523	5,523			
100010804	Redlands	CA		12/31/2020		10,105							10,105	10,105			
100010814	Flushing	MI		12/31/2020		11,356							11,356	11,356			
100010815	Stockton	CA		12/31/2020		2,606							2,606	2,606			
100010816	Jacksonville	FL		12/31/2020		1,946							1,946	1,946			
100010818	Indianapolis	IN		12/31/2020		2,503							2,503	2,503			
100010819	Red Springs	NC		12/31/2020		925							925	925			
100010823	Jamestown	SC		12/31/2020		3,699							3,699	3,699			
100010826	Waterbury	CT		12/31/2020		3,165							3,165	3,165			
100010828	Cloutierville	LA		12/31/2020		5,470							5,470	5,470			
100010842	Tukwila	WA		12/31/2020		8,213							8,213	8,213			
100010844	Shaker Hts	OH		12/31/2020		9,381							9,381	9,381			
100010848	Carthage	MO		12/31/2020		2,909							2,909	2,909			
100010857	Fort Pierce	FL		12/31/2020		9,107							9,107	9,107			
100010861	Kernersville	NC		12/31/2020		3,986							3,986	3,986			
100010872	Leland	NC		12/31/2020		7,745							7,745	7,745			
100010874	Santa Ana	CA		12/31/2020		5,364							5,364	5,364			
100010875	Hammond	LA		12/31/2020		9,443							9,443	9,443			
100010876	Stockton	CA		12/31/2020		2,070							2,070	2,070			
100010885	Kissimmee	FL		12/31/2020		3,764							3,764	3,764			
100010890	Constantine	MI		12/31/2020		4,171							4,171	4,171			
100010892	Altamahaw	NC		12/31/2020		2,698							2,698	2,698			
100010893	Darlington	MD		12/31/2020		7,464							7,464	7,464			
100010896	Sunrise	FL		12/31/2020		6,163							6,163	6,163			
100010897	Boaz	AL		12/31/2020		3,000							3,000	3,000			
100010900	Brick	NJ		12/31/2020		7,117							7,117	7,117			
100010901	Newport News	VA		12/31/2020		6,971							6,971	6,971			
100010904	Lemon Grove	CA		12/31/2020		3,987							3,987	3,987		(1)	(1)
100010918	Troy	NH		12/31/2020		7,616							7,616	7,616			
100010919	Santa Ana	CA		12/31/2020		4,800							4,800	4,800			
100010921	Escanaba	MI		12/31/2020		2,170							2,170	2,170			
100010922	Winter Haven	FL		12/31/2020		3,884							3,884	3,884			
100010924	Hastings	FL		12/31/2020		7,053							7,053	7,053			
100010928	Antioch	TN		12/31/2020		4,594							4,594	4,594			
100010931	Plantation	FL		12/31/2020		4,211							4,211	4,211			
100010935	Auburn	IN		12/31/2020		4,694							4,694	4,689		(5)	(5)
100010938	Grand Saline	TX		12/31/2020		1,931							1,931	1,931			
100010951	Memphis	TN		12/31/2020		1,477							1,477	1,477			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010952	Birmingham	AL		12/31/2020		1,685							1,685	1,685			
100010953	Montgomery	AL		12/31/2020		1,977							1,977	1,977			
100010962	Battle Creek	MI		12/31/2020		2,615							2,615	2,615			
100010963	Baxter	KY		12/31/2020		1,095							1,095	1,095			
100010966	Victorville	CA		12/31/2020		3,986							3,986	3,986			
100010973	Hialeah	FL		12/31/2020		3,631							3,631	3,631			
100010977	Petersburg	VA		12/31/2020		1,877							1,877	1,877			
100010979	Mayview	MO		12/31/2020		1,439							1,439	1,439			
100010980	Millstadt	IL		12/31/2020		2,972							2,972	2,972			
100010981	Alliance	OH		12/31/2020		3,473							3,473	3,473			
100010982	Philadelphia	PA		12/31/2020		3,439							3,439	3,439			
100010985	Collinsville	IL		12/31/2020		1,132							1,132	1,132			
100010988	Norfolk	VA		12/31/2020		3,799							3,799	3,799			
100010992	Springfield	NJ		12/31/2020		2,973							2,973	2,973			
100010993	Rancho Cucamonga	CA		12/31/2020		9,353							9,353	9,353			
100011000	Brunswick	OH		12/31/2020		6,058							6,058	6,058			
100011003	Port St Lucie	FL		12/31/2020		7,032							7,032	7,032			
100011007	Washington	DC		12/31/2020		3,734							3,734	3,734			
100011009	Dallas	TX		12/31/2020		1,753							1,753	1,753			
100011012	Columbus	OH		12/31/2020		2,066							2,066	2,066			
100011013	Temple Hills	MD		12/31/2020		3,787							3,787	3,787			
100011018	Rosedale	NY		12/31/2020		4,892							4,892	4,892			
100011028	Euclid	OH		12/31/2020		1,790							1,790	1,790			
100011029	Wills Point	TX		12/31/2020		8,601							8,601	8,601			
100011030	Detroit	MI		12/31/2020		6,273							6,273	6,273			
100011039	Jacksonville	FL		12/31/2020		2,474							2,474	2,474			
100011053	Idabel	OK		12/31/2020		2,380							2,380	2,380			
100011056	Bristol	VT		12/31/2020		5,776							5,776	5,776			
100011059	Stuarts Draft	VA		12/31/2020		7,524							7,524	7,524			
100011064	Jersey City	NJ		12/31/2020		9,787							9,787	9,787			
100011075	Gainesville	TX		12/31/2020		9,326							9,326	9,326			
100011077	Washington	DC		12/31/2020		9,734							9,734	9,734			
100011079	Midland Park	NJ		12/31/2020		5,273							5,273	5,273			
100011087	Fort Worth	TX		12/31/2020		3,489							3,489	3,489			
100011090	Los Angeles	CA		12/31/2020		30,605							30,605	30,605			
100011092	Saint Augustine	FL		12/31/2020		6,938							6,938	6,938			
100011095	Bakersfield	CA		12/31/2020		3,058							3,058	3,058			
100011096	Los Angeles	CA		12/31/2020		(171,820)							(171,820)	(171,820)			
100011097	West Chester	PA		12/31/2020		12,682							12,682	12,682			
100011102	Los Angeles	CA		12/31/2020		17,241							17,241	17,241			
100011111	Manheim	PA		12/31/2020		7,161							7,161	7,161			
100011128	Colorado Springs	CO		12/31/2020		1,218							1,218	1,218			
100011130	Lexington	KY		12/31/2020		3,093							3,093	3,093			
100011135	Shirley	NY		12/31/2020		1,922							1,922	1,922			
100011138	Irvine	CA		12/31/2020		6,513							6,513	6,513			
100011140	Hacienda Heights	CA		12/31/2020		7,375							7,375	7,375			
100011142	New Whiteland	IN		12/31/2020		1,320							1,320	1,320			
100011143	Johns Island	SC		12/31/2020		8,505							8,505	8,505			
100011150	Pottstown	PA		12/31/2020		2,572							2,572	2,572			
100011156	Dover	FL		12/31/2020		4,038							4,038	4,038			
100011160	West Olive	MI		12/31/2020		4,667							4,667	4,667			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011161	Virginia Beach	VA		12/31/2020		275							275	275			
100011167	Mckeesport	PA		12/31/2020		1,843							1,843	1,843			
100011169	Harrisville	PA		12/31/2020		3,428							3,428	3,428			
100011171	Immokalee	FL		12/31/2020		7,469							7,469	7,469			
100011174	East Providence	RI		12/31/2020		6,394							6,394	6,394			
100011176	El Cajon	CA		12/31/2020		5,943							5,943	5,943			
100011181	East Falmouth	MA		12/31/2020		12,149							12,149	12,149			
100011183	Buffalo	NY		12/31/2020		2,839							2,839	2,839			
100011191	Sugar Land	TX		12/31/2020		1,825							1,825	1,825			
100011192	Missouri City	TX		12/31/2020		2,976							2,976	2,976			
100011194	Eveleth	MN		12/31/2020		1,427							1,427	1,427			
100011196	Merrick	NY		12/31/2020		14,690							14,690	14,690			
100011197	Philadelphia	PA		12/31/2020		1,377							1,377	1,377			
100011204	Charlottesville	VA		12/31/2020		12,189							12,189	12,189			
100011208	Oliver Springs	TN		12/31/2020		471							471	471			
100011215	So Burlington	VT		12/31/2020		3,830							3,830	3,830			
100011219	Tampa	FL		12/31/2020		367							367	367			
100011221	Chicago	IL		12/31/2020		3,041							3,041	3,041			
100011223	Damascus	OR		12/31/2020		4,044							4,044	4,044			
100011224	S Glens Fall	NY		12/31/2020		5,673							5,673	5,673			
100011226	Stoughton	MA		12/31/2020		(82,505)							(82,505)	(82,505)			
100011242	Simpsonville	SC		12/31/2020		4,615							4,615	4,615			
100011243	Houston	TX		12/31/2020		4,127							4,127	4,127			
100011245	Wailuku	HI		12/31/2020		5,845							5,845	5,845			
100011246	Oak Park	IL		12/31/2020		6,993							6,993	6,993			
100011252	Woodburn	OR		12/31/2020		3,236							3,236	3,236			
100011253	Paulsboro	NJ		12/31/2020		1,143							1,143	1,143			
100011260	Arleta	CA		12/31/2020		10,972							10,972	10,972			
100011261	Santa Rosa	CA		12/31/2020		1,803							1,803	1,803			
100011266	Haw River	NC		12/31/2020		237							237	237			
100011268	Anthony	NM		12/31/2020		3,123							3,123	3,123			
100011269	Levittown	PA		12/31/2020		9,175							9,175	9,175			
100011275	Fayetteville	WV		12/31/2020		659							659	659			
100011277	Hialeah	FL		12/31/2020		3,990							3,990	3,990			
100011287	Miami	FL		12/31/2020		1,890							1,890	1,890			
100011293	Marion	IN		12/31/2020		11,203							11,203	11,203			
100011295	Rochester	NY		12/31/2020		(6,241)							(6,241)	(6,241)			
100011301	Ann Arbor	MI		12/31/2020		17,701							17,701	17,701			
100011304	Providence	RI		12/31/2020		5,322							5,322	5,322			
100011305	Miramar	FL		12/31/2020		9,904							9,904	9,904			
100011306	Bloomfield Township	MI		12/31/2020		9,164							9,164	9,164			
100011307	Vista	CA		12/31/2020		6,530							6,530	6,530			
100011313	Anacortes	WA		12/31/2020		3,244							3,244	3,244			
100011314	Kent	WA		12/31/2020		5,989							5,989	5,989			
100011322	Plymouth Mtg	PA		12/31/2020		2,339							2,339	2,339			
100011327	Twin Falls	ID		12/31/2020		11,417							11,417	11,417			
100011329	Lakewood	CO		12/31/2020		6,804							6,804	6,804			
100011331	Jeffersonville	IN		12/31/2020		4,739							4,739	4,739			
100011332	Becker	MN		12/31/2020		4,530							4,530	4,530			
100011337	Cridersville	OH		12/31/2020		3,396							3,396	3,396			
100011338	Frankfort	OH		12/31/2020		4,944							4,944	4,944			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011339	Columbus	OH		12/31/2020		7,064							7,064	7,064			
100011345	Cottontown	TN		12/31/2020		6,854							6,854	6,854			
100011346	Kent	WA		12/31/2020		10,918							10,918	10,918			
100011348	Fresno	TX		12/31/2020		8,050							8,050	8,050			
100011349	Camden	OH		12/31/2020		2,754							2,754	2,754			
100011357	Springfield	MO		12/31/2020		5,730							5,730	5,730			
100011358	Renton	WA		12/31/2020		11,231							11,231	11,231			
100011362	Aventura	FL		12/31/2020		12,443							12,443	12,443			
100011363	Oakland	CA		12/31/2020		9,742							9,742	9,742			
100011364	Boardman	OH		12/31/2020		3,637							3,637	3,637			
100011371	Herndon	VA		12/31/2020		22,424							22,424	22,424			
100011372	Bridgehampton	NY		12/31/2020		18,085							18,085	18,085			
100011378	Lake Worth	FL		12/31/2020		5,996							5,996	5,996			
100011381	Hialeah	FL		12/31/2020		2,116							2,116	2,116			
100011382	Santa Monica	CA		12/31/2020		350,676							350,676	350,676			
100011390	Indianapolis	IN		12/31/2020		4,136							4,136	4,136			
100011393	Roslindale	MA		12/31/2020		6,047							6,047	6,047			
100011394	Victorville	CA		12/31/2020		6,044							6,044	6,044			
100011396	Whittier	CA		12/31/2020		4,515							4,515	4,515			
100011398	Naples	FL		12/31/2020		4,566							4,566	4,566			
100011401	San Jose	CA		12/31/2020		3,678							3,678	3,678			
100011405	Mebane	NC		12/31/2020		7,017							7,017	7,017			
100011408	Ridgefield	CT		12/31/2020		23,646							23,646	23,646			
100011409	Saint Louis	MO		12/31/2020		1,874							1,874	1,874			
100011410	Fontana	CA		12/31/2020		2,163							2,163	2,163			
100011412	San Diego	CA		12/31/2020		3,974							3,974	3,974			
100011414	Denton	MD		12/31/2020		7,229							7,229	7,229			
100011416	Sunnyvale	CA		12/31/2020		6,171							6,171	6,171			
100011418	Longmont	CO		12/31/2020		4,900							4,900	4,900			
100011419	Chapmansboro	TN		12/31/2020		635							635	635			
100011422	Sarasota	FL		12/31/2020		10,029							10,029	10,029			
100011424	Escalon	CA		12/31/2020		(4,079)							(4,079)	(4,079)			
100011425	Lakewood	CA		12/31/2020		3,654							3,654	3,654			
100011426	Little Elm	TX		12/31/2020		4,139							4,139	4,139			
100011429	Blackwood	NJ		12/31/2020		7,143							7,143	7,143			
100011431	Chandler	AZ		12/31/2020		5,289							5,289	5,289			
100011433	Sand Lake	MI		12/31/2020		1,642							1,642	1,642			
100011435	Oakdale	MN		12/31/2020		1,260							1,260	1,260			
100011437	Altadena	CA		12/31/2020		6,083							6,083	6,083			
100011443	Chicago	IL		12/31/2020		4,812							4,812	4,812			
100011445	O Fallon	MO		12/31/2020		2,078							2,078	2,078			
100011447	Elk Grove	CA		12/31/2020		15,366							15,366	15,366			
100011448	Ozark	MO		12/31/2020		1,220							1,220	1,220			
100011450	Homestead	FL		12/31/2020		2,183							2,183	2,183			
100011451	Vista	CA		12/31/2020		7,690							7,690	7,690			
100011452	Canton	CT		12/31/2020		2,205							2,205	2,205			
100011454	Hackensack	NJ		12/31/2020		3,425							3,425	3,425			
100011456	Richmond	VA		12/31/2020		3,411							3,411	3,411			
100011458	San Antonio	TX		12/31/2020		4,815							4,815	4,815			
100011459	Oakland	CA		12/31/2020		6,949							6,949	6,949			
100011461	College Point	NY		12/31/2020		22,429							22,429	22,429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011464	Visalia	CA		12/31/2020		2,662							2,662	2,662			
100011466	Palm Coast	FL		12/31/2020		8,847							8,847	8,847			
100011468	Los Angles	CA		12/31/2020		14,871							14,871	14,871			
100011470	West Babylon	NY		12/31/2020		10,229							10,229	10,229			
100011472	Avondale	AZ		12/31/2020		3,503							3,503	3,503			
100011473	Columbia	MD		12/31/2020		4,497							4,497	4,497			
100011475	Spencerville	IN		12/31/2020		1,395							1,395	1,392		(4)	(4)
100011477	Hyde Park	MA		12/31/2020		3,033							3,033	3,033			
100011479	Rahway	NJ		12/31/2020		2,515							2,515	2,515			
100011488	Sarasota	FL		12/31/2020		3,273							3,273	3,273			
100011494	San Diego	CA		12/31/2020		4,711							4,711	4,711			
100011509	Port Saint Lucie	FL		12/31/2020		1,121							1,121	1,121			
100011510	Las Vegas	NV		12/31/2020		3,876							3,876	3,876			
100011511	Sarasota	FL		12/31/2020		10,197							10,197	10,197			
100011512	Little Egg Harbor Twp	NJ		12/31/2020		9,744							9,744	9,737		(7)	(7)
100011513	Jacksonville	FL		12/31/2020		1,688							1,688	1,688			
100011517	Albuquerque	NM		12/31/2020		.552							.552	.552			
100011520	Farmington	NM		12/31/2020		2,660							2,660	2,660			
100011521	Lexington Park	MD		12/31/2020		8,002							8,002	8,002			
100011528	Lithia	FL		12/31/2020		4,023							4,023	4,023			
100011529	Columbia	SC		12/31/2020		2,309							2,309	2,309			
100011532	Orange City	FL		12/31/2020		1,368							1,368	1,367			
100011535	Alsip	IL		12/31/2020		570							570	570			
100011541	Riverview	FL		12/31/2020		2,158							2,158	2,158			
100011542	Fitchburg	MA		12/31/2020		2,499							2,499	2,499			
100011543	Baltimore	MD		12/31/2020		2,230							2,230	2,230			
100011545	Eustis	FL		12/31/2020		2,926							2,926	2,926			
100011546	East Stroudsburg	PA		12/31/2020		5,152							5,152	5,152			
100011550	Clermont	FL		12/31/2020		9,468							9,468	9,465		(2)	(2)
100011554	Meriden	CT		12/31/2020		6,460							6,460	6,460			
100011556	Sparks Glencoe	MD		12/31/2020		3,340							3,340	3,340			
100011577	Las Vegas	NM		12/31/2020		1,748							1,748	1,747			
100011582	Gainesville	FL		12/31/2020		5,560							5,560	5,560			
100011585	Thonotosassa	FL		12/31/2020		3,199							3,199	3,199			
100011592	Central Falls	RI		12/31/2020		4,779							4,779	4,779			
100011603	Mesa	AZ		12/31/2020		3,732							3,732	3,732			
100011605	Laurel	MD		12/31/2020		3,816							3,816	3,816			
100011607	Arnold	MO		12/31/2020		5,772							5,772	5,771		(1)	(1)
100011609	Corona	CA		12/31/2020		5,018							5,018	5,018			
100011610	Chowchilla	CA		12/31/2020		6,791							6,791	6,790		(1)	(1)
100011611	Metuchen	NJ		12/31/2020		8,108							8,108	8,108			
100011615	Brandon	FL		12/31/2020		5,562							5,562	5,557		(4)	(4)
100011618	Rancho Cordova	CA		12/31/2020		5,281							5,281	5,281			
100011619	Yorkville	IL		12/31/2020		7,012							7,012	7,012			
100011624	Plantation	FL		12/31/2020		15,909							15,909	15,909			
100011628	Pompano Beach	FL		12/31/2020		1,813							1,813	1,813			
100011629	New Port Richey	FL		12/31/2020		2,899							2,899	2,901		2	2
100011631	Easthampton	MA		12/31/2020		2,670							2,670	2,670			
100011632	Chicago	IL		12/31/2020		2,098							2,098	2,098			
100011633	Bowie	MD		12/31/2020		12,246							12,246	12,246			
100011634	Indianapolis	IN		12/31/2020		2,476							2,476	2,476			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100011636	N Lauderdale	FL		12/31/2020		1,196							1,196	1,196			
100011637	Newark	DE		12/31/2020		3,495							3,495	3,495			
100011638	Hudson	FL		12/31/2020		2,075							2,075	2,075			
100011641	Spokane Valley	WA		12/31/2020		4,668							4,668	4,668			
100011679	Elwood	IL		12/31/2020		5,464							5,464	5,464			
100011682	Boca Raton	FL		12/31/2020		3,252							3,252	3,252			
100011684	Hartford	CT		12/31/2020		6,632							6,632	6,632			
100011686	Santa Fe	NM		12/31/2020		5,066							5,066	5,064		(3)	(3)
100011687	Torrington	WY		12/31/2020		1,366							1,366	1,366			
100011689	Mastic Beach	NY		12/31/2020		3,025							3,025	3,025			
100011690	Hopkins	SC		12/31/2020		6,919							6,919	6,919			
100011691	Sikeston	MO		12/31/2020		5,242							5,242	5,242			
100011693	Turnersville	NJ		12/31/2020		3,838							3,838	3,842		4	4
100011695	Los Angeles	CA		12/31/2020		7,867							7,867	7,867			
100011697	Orlando	FL		12/31/2020		3,040							3,040	3,040			
100011708	Forked River	NJ		12/31/2020		2,139							2,139	2,139			
100011710	Petersburg	VA		12/31/2020		3,454							3,454	3,454			
100011712	Huntington Station	NY		12/31/2020		6,126							6,126	6,126			
100011713	Wantagh	NY		12/31/2020		4,613							4,613	4,613			
100011718	Lynnwood	WA		12/31/2020		3,375							3,375	3,372		(4)	(4)
100011722	Vincent	OH		12/31/2020		2,731							2,731	2,731			
100011730	Herndon	VA		12/31/2020		5,884							5,884	5,884			
100011731	Rockford II	IL		12/31/2020		5,477							5,477	5,477			
100011732	Stratford	CA		12/31/2020		7,439							7,439	7,439			
100011733	Somerville	MA		12/31/2020		5,484							5,484	5,484			
100011734	Indianapolis	IN		12/31/2020		1,333							1,333	1,333			
100011735	Hillsdale	NJ		12/31/2020		7,651							7,651	7,651			
100011737	Frederick	MD		12/31/2020		3,425							3,425	3,425			
100011738	Washington	DC		12/31/2020		7,992							7,992	7,992			
100011740	Hyde Park	NY		12/31/2020		6,428							6,428	6,428			
100011741	Lewiston	NY		12/31/2020		4,022							4,022	4,022			
100011742	South Richmond Hill	NY		12/31/2020		485							485	485			
100011743	Oklahoma City	OK		12/31/2020		8,834							8,834	8,834			
100011745	Little Rock	AR		12/31/2020		18,132							18,132	18,123		(9)	(9)
100011746	Doral	FL		12/31/2020		2,611							2,611	2,611			
100011748	Jacksonville	FL		12/31/2020		6,962							6,962	6,953		(8)	(8)
100011749	Tobaccoville	NC		12/31/2020		1,394							1,394	1,394			
100011750	Columbia	SC		12/31/2020		7,556							7,556	7,556			
100011751	Cleveland	NY		12/31/2020		10,436							10,436	10,435		(1)	(1)
100011755	Tucson	AZ		12/31/2020		4,621							4,621	4,621			
100011763	Greenfield	CA		12/31/2020		6,564							6,564	6,564			
100011773	Calhoun	MO		12/31/2020		862							862	863		1	1
100011778	West Orange	NJ		12/31/2020		6,055							6,055	6,053		(2)	(2)
100011781	Harvey	LA		12/31/2020		2,154							2,154	2,154			
100011782	Antioch	IL		12/31/2020		2,264							2,264	2,264			
100011785	Jersey City	NJ		12/31/2020		2,570							2,570	2,570			
100011787	Cleveland	NY		12/31/2020		1,469							1,469	1,469			
100011788	Simpsonville	SC		12/31/2020		4,360							4,360	4,360			
100011793	Highland Springs	VA		12/31/2020		1,129							1,129	1,129			
100011794	Gaithersburg	MD		12/31/2020		3,049							3,049	3,049			
100011796	Temecula Area	CA		12/31/2020		8,510							8,510	8,510			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011799	Danbury	CT		12/31/2020		3,172							3,172	3,172			
100011802	Edinburg	TX		12/31/2020		1,868							1,868	1,868			
100011803	Uniondale	NY		12/31/2020		5,767							5,767	5,767			
100011808	Memphis	TN		12/31/2020		9,206							9,206	9,206			
100011811	Windsor	CA		12/31/2020		12,205							12,205	12,205			
100011812	Bethesda	MD		12/31/2020		2,642							2,642	2,642			
100011815	Antioch	CA		12/31/2020		8,792							8,792	8,792			
100011818	Riverview	FL		12/31/2020		3,282							3,282	3,282			
100011820	Oldsmar	FL		12/31/2020		2,197							2,197	2,197			
100011826	Riverview	FL		12/31/2020		3,399							3,399	3,399			
100011829	Mc Donald	PA		12/31/2020		3,795							3,795	3,795			
100011832	Altamonte Springs	FL		12/31/2020		951							951	952		1	1
100011836	Mount Pleasant	PA		12/31/2020		3,586							3,586	3,586			
100011838	Springboro	OH		12/31/2020		4,313							4,313	4,313			
100011841	Chula Vista	CA		12/31/2020		13,888							13,888	13,888			
100011844	Baltimore	MD		12/31/2020		676							676	676			
100011845	Port Orchard	WA		12/31/2020		2,853							2,853	2,850		(3)	(3)
100011853	Houston	TX		12/31/2020		732							732	731		(1)	(1)
100011856	Woodinville	WA		12/31/2020		6,117							6,117	6,117			
100011860	Chicago	IL		12/31/2020		3,646							3,646	3,648		2	2
100011862	San Diego	CA		12/31/2020		12,937							12,937	12,937			
100011863	Rochester	NY		12/31/2020		1,170							1,170	1,170			
100011868	Richmond	VA		12/31/2020		1,623							1,623	1,623			
100011869	Brooklyn	NY		12/31/2020		9,523							9,523	9,523			
100011871	Hamilton	MO		12/31/2020		1,361							1,361	1,361			
100011873	Gastonia	NC		12/31/2020		2,115							2,115	2,115			
100011874	Mount Holly	NJ		12/31/2020		4,163							4,163	4,163			
100011877	Cape Coral	FL		12/31/2020		2,626							2,626	2,626			
100011880	Paoli	PA		12/31/2020		3,046							3,046	3,046			
100011884	Deerfield Beach	FL		12/31/2020		3,633							3,633	3,639		6	6
100011890	New Albany	IN		12/31/2020		8,404							8,404	8,405		1	1
100011891	Chicago	IL		12/31/2020		1,762							1,762	1,762			
100011892	New Bedford	MA		12/31/2020		3,166							3,166	3,166			
100011896	New York	NY		12/31/2020		98,993							98,993	98,977		(16)	(16)
100011900	Dillsburg	PA		12/31/2020		4,530							4,530	4,530			
100011901	Orlando	FL		12/31/2020		3,255							3,255	3,254		(1)	(1)
100011902	Franklin	OH		12/31/2020		4,312							4,312	4,312			
100011903	Mount Airy	MD		12/31/2020		10,775							10,775	10,775			
100011905	Roseburg	OR		12/31/2020		4,474							4,474	4,474			
100011907	Wellington	OH		12/31/2020		3,545							3,545	3,545			
100011909	Las Cruces	NM		12/31/2020		5,126							5,126	5,126			
100011910	Fort Myers	FL		12/31/2020		3,282							3,282	3,282			
100011912	Brentwood	TN		12/31/2020		4,866							4,866	4,866			
100011913	Dallas	TX		12/31/2020		2,191							2,191	2,191			
100011917	North Brunswick	NJ		12/31/2020		6,577							6,577	6,577			
100011921	Agoura Hills	CA		12/31/2020		14,640							14,640	14,640			
100011924	Albuquerque	NM		12/31/2020		4,602							4,602	4,601		(1)	(1)
100011925	Plant City	FL		12/31/2020		5,393							5,393	5,393			
100011927	Riverside	CA		12/31/2020		3,264							3,264	3,264			
100011928	Westerville	OH		12/31/2020		1,706							1,706	1,706			
100011933	Cincinnati	OH		12/31/2020		967							967	967			

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100011937	Durham	NC		12/31/2020		14,995							14,995	14,996		1	1
100011942	Honolulu	HI		12/31/2020		10,957							10,957	10,957			
100011943	Chicago	IL		12/31/2020		2,687							2,687	2,695		8	8
100011946	Midlothian	TX		12/31/2020		1,636							1,636	1,636			
100011948	Yountville	CA		12/31/2020		4,420							4,420	4,420			
100011951	Miami	FL		12/31/2020		5,225							5,225	5,225			
100011952	South Richmond Hill	NY		12/31/2020		9,385							9,385	9,385			
100011954	Union City	CA		12/31/2020		7,243							7,243	7,243			
100011958	Providence	RI		12/31/2020		3,640							3,640	3,640			
100011966	Charlotte	NC		12/31/2020		3,515							3,515	3,515			
100011967	Duncanville	TX		12/31/2020		1,171							1,171	1,171			
100011970	Moreno Valley	CA		12/31/2020		5,124							5,124	5,124			
100011972	Saint Petersburg	FL		12/31/2020		7,319							7,319	7,319			
100011979	Miami	FL		12/31/2020		3,724							3,724	3,728		4	4
100011981	Philadelphia	PA		12/31/2020		2,575							2,575	2,575			
100011985	Gardena	CA		12/31/2020		13,532							13,532	13,532			
100011988	Perth Amboy	NJ		12/31/2020		6,081							6,081	6,081			
100011990	Norco	CA		12/31/2020		9,158							9,158	9,158			
100011991	Rohnert Park	CA		12/31/2020		6,909							6,909	6,909			
100011993	Washington	DC		12/31/2020		3,659							3,659	3,659			
100011994	Hialeah	FL		12/31/2020		5,979							5,979	5,979			
100011996	Greensboro	NC		12/31/2020		2,676							2,676	2,676			
100011997	Tucson	AZ		12/31/2020		4,147							4,147	4,147			
100011999	Mcallen	TX		12/31/2020		1,303							1,303	1,303			
100012003	Toledo	OH		12/31/2020		1,488							1,488	1,488			
100012006	Kalamazoo	MI		12/31/2020		4,554							4,554	4,552		(2)	(2)
100012008	West Linn	OR		12/31/2020		8,509							8,509	8,509			
100012012	Oakland	CA		12/31/2020		4,900							4,900	4,900			
100012018	Pembroke Pines	FL		12/31/2020		4,487							4,487	4,487			
100012020	Miami	FL		12/31/2020		4,471							4,471	4,471			
100012023	Boca Raton	FL		12/31/2020		18,015							18,015	18,015			
100012026	Carson City	MI		12/31/2020		2,044							2,044	2,044			
100012027	Plantation	FL		12/31/2020		6,966							6,966	6,966			
100012029	Philadelphia	PA		12/31/2020		9,964							9,964	9,964			
100012030	Bradenton	FL		12/31/2020		3,266							3,266	3,268		2	2
100012032	Georgetown	SC		12/31/2020		17,536							17,536	17,536			
100012035	Victorville	CA		12/31/2020		2,807							2,807	2,807			
100012039	Wilmington	DE		12/31/2020		4,474							4,474	4,474			
100012041	Washington	IL		12/31/2020		6,999							6,999	6,999			
100012042	Fair Lawn	NJ		12/31/2020		4,536							4,536	4,526		(10)	(10)
100012045	Clearwater	FL		12/31/2020		2,236							2,236	2,236			
100012048	Beaumont	TX		12/31/2020		1,130							1,130	1,130			
100012050	Los Angeles	CA		12/31/2020		4,400							4,400	4,400			
100012053	Harvey	LA		12/31/2020		5,052							5,052	5,052			
100012054	Yonkers	NY		12/31/2020		7,435							7,435	7,435			
100012057	Miami	FL		12/31/2020		1,736							1,736	1,736			
100012062	Gallatin	TN		12/31/2020		2,091							2,091	2,093		2	2
100012068	Battle Ground	WA		12/31/2020		7,391							7,391	7,391			
100012069	Coral Springs	FL		12/31/2020		4,001							4,001	4,001			
100012072	Tampa	FL		12/31/2020		1,548							1,548	1,548			
100012074	Perris	CA		12/31/2020		7,754							7,754	7,754			

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100012078	Miami	FL		12/31/2020		2,865							2,865	2,865			
100012089	Providence	RI		12/31/2020		6,876							6,876	6,877		1	1
100012091	Clearwater	FL		12/31/2020		2,807							2,807	2,807			
100012097	Auburn Hills	MI		12/31/2020		1,431							1,431	1,431			
100012098	San Diego	CA		12/31/2020		9,143							9,143	9,143			
100012106	Davenport	IA		12/31/2020		1,717							1,717	1,717			
100012110	Selma	IN		12/31/2020		3,711							3,711	3,711			
100012115	Portland	MI		12/31/2020		2,902							2,902	2,902			
100012128	Tampa	FL		12/31/2020		2,829							2,829	2,829			
100012130	Scottsburg	IN		12/31/2020		812							812	812			
100012131	Charlotte	NC		12/31/2020		2,230							2,230	2,230			
100012133	Lynn	MA		12/31/2020		3,590							3,590	3,590			
100012136	South Bend	IN		12/31/2020		2,451							2,451	2,451			
100012139	Durham	NC		12/31/2020		6,483							6,483	6,483			
100012140	Fresno	CA		12/31/2020		1,991							1,991	1,991			
100012146	Orlando	FL		12/31/2020		5,942							5,942	5,942			
100012154	Orlando	FL		12/31/2020		2,687							2,687	2,687			
100012155	Moreno Valley	CA		12/31/2020		2,335							2,335	2,335			
100012158	Los Angeles	CA		12/31/2020		11,147							11,147	11,147			
100012161	Neptune	NJ		12/31/2020		3,711							3,711	3,711			
100012169	Thornton	CO		12/31/2020		2,148							2,148	2,148			
100012175	Wapato	WA		12/31/2020		5,254							5,254	5,254			
100012183	Antioch	CA		12/31/2020		6,047							6,047	6,047			
100012190	Holliswood	NY		12/31/2020		17,747							17,747	17,745		(1)	(1)
100012193	Los Angeles	CA		12/31/2020		5,515							5,515	5,515			
100012205	Tampa	FL		12/31/2020		526							526	526			
100012206	Riverview	FL		12/31/2020		1,456							1,456	1,456			
100012211	Montville	NJ		12/31/2020		3,720							3,720	3,720			
100012215	Lynn	MA		12/31/2020		4,027							4,027	4,027			
100012309	Orlando	FL		12/31/2020		2,739							2,739	2,739			
100012315	Chesapeake	VA		12/31/2020		1,915							1,915	1,915			
100012317	Norfolk City	VA		12/31/2020		2,048							2,048	2,048			
100012319	Raleigh	NC		12/31/2020		3,327							3,327	3,327			
100012323	Langlois	OR		12/31/2020		5,660							5,660	5,660			
100012324	New Albany	PA		12/31/2020		1,932							1,932	1,932			
100012325	Carson	CA		12/31/2020		5,245							5,245	5,245			
100012326	Tinley Park	IL		12/31/2020		9,243							9,243	9,244		1	1
100012327	Acushnet	MA		12/31/2020		642							642	642			
100012330	Du Quoin	IL		12/31/2020		1,315							1,315	1,315			
100012337	Lake Worth	FL		12/31/2020		6,746							6,746	6,741		(5)	(5)
100012338	Wake Forest	NC		12/31/2020		3,466							3,466	3,466			
100012342	Worcester	MA		12/31/2020		1,614							1,614	1,614			
100012348	Santa Clarita	CA		12/31/2020		5,964							5,964	5,956		(8)	(8)
100012350	Staten Island	NY		12/31/2020		5,331							5,331	5,331			
100012352	Largo	FL		12/31/2020		2,994							2,994	2,991		(3)	(3)
100012353	Cypress	CA		12/31/2020		6,482							6,482	6,482			
100012354	Brooksville	FL		12/31/2020		2,918							2,918	2,916		(2)	(2)
100012358	Norfolk	VA		12/31/2020		1,816							1,816	1,816			
100012362	Greenwood	LA		12/31/2020		5,473							5,473	5,472		(1)	(1)
100012365	Philadelphia	PA		12/31/2020		960							960	960			
100012366	Pell City	AL		12/31/2020		2,421							2,421	2,423		2	2

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100012371	Joliet	IL		12/31/2020		3,154							3,154	3,154			
100012372	Deland	FL		12/31/2020		928							928	928			
100012373	Flushing	NY		12/31/2020		5,416							5,416	5,416			
100012375	Chesapeake	VA		12/31/2020		3,296							3,296	3,296		(1)	(1)
100012378	Charlotte	NC		12/31/2020		2,334							2,334	2,334			
100012384	Bridgeton	MO		12/31/2020		3,482							3,482	3,482			
100012386	Virginia Beach	VA		12/31/2020		2,286							2,286	2,286			
100012387	Slidell	LA		12/31/2020		2,310							2,310	2,310			
100012392	Homestead	FL		12/31/2020		1,662							1,662	1,662			
100012395	Naperville	IL		12/31/2020		7,302							7,302	7,302			
100012397	Derwood	MD		12/31/2020		9,596							9,596	9,595			
100012398	North Augusta	SC		12/31/2020		4,743							4,743	4,743			
100012399	Bolingbrook	IL		12/31/2020		2,612							2,612	2,612			
100012400	Bedford	PA		12/31/2020		5,239							5,239	5,235		(4)	(4)
100012402	Sycamore	IL		12/31/2020		1,927							1,927	1,927			
100012405	Southfield	MI		12/31/2020		1,931							1,931	1,931			
100012406	Howell	MI		12/31/2020		12,142							12,142	12,142			
100012408	Richmond	VA		12/31/2020		2,574							2,574	2,574			
100012411	Franklin	NC		12/31/2020		8,118							8,118	8,118			
100012412	Orlando	FL		12/31/2020		1,702							1,702	1,702			
100012413	Parker	CO		12/31/2020		15,339							15,339	15,339			
100012414	Adams	MA		12/31/2020		2,313							2,313	2,312		(1)	(1)
100012415	Pekin	IL		12/31/2020		2,264							2,264	2,264			
100012420	Romulus	MI		12/31/2020		2,624							2,624	2,624			
100012423	Thomasville	NC		12/31/2020		1,335							1,335	1,335			
100012425	North Las Vegas	NV		12/31/2020		2,030							2,030	2,030			
100012426	Indianapolis	IN		12/31/2020		5,261							5,261	5,260		(1)	(1)
100012427	Charlotte	NC		12/31/2020		2,773							2,773	2,773			
100012429	Chipley	FL		12/31/2020		3,897							3,897	3,897			
100012432	Cincinnati	OH		12/31/2020		768							768	768			
100012433	Carteret	NJ		12/31/2020		11,392							11,392	11,392			
100012435	Jamaica	NY		12/31/2020		1,590							1,590	2,618		1,029	1,029
100012436	Chino	CA		12/31/2020		12,448							12,448	12,448			
100012437	Philadelphia	PA		12/31/2020		1,562							1,562	1,562			
100012438	Miami	FL		12/31/2020		2,258							2,258	2,258			
100012439	Louisville	KY		12/31/2020		1,760							1,760	1,759		(1)	(1)
100012440	Vincent	AL		12/31/2020		2,571							2,571	2,571			
100012441	Santa Maria	CA		12/31/2020		5,409							5,409	5,409			
100012442	Hawthorne	CA		12/31/2020		2,924							2,924	2,924			
100012443	Orlando	FL		12/31/2020		8,312							8,312	8,312			
100012452	Desoto	TX		12/31/2020		3,336							3,336	3,336			
100012454	Apopka	FL		12/31/2020		4,794							4,794	4,793		(1)	(1)
100012455	Grand Terrace	CA		12/31/2020		4,064							4,064	4,064			
100012458	Reidsville	NC		12/31/2020		4,533							4,533	4,533			
100012461	Parkville	MO		12/31/2020		1,654							1,654	1,654			
100012465	Murray	UT		12/31/2020		4,177							4,177	4,177			
100012471	Arrington	TN		12/31/2020		4,586							4,586	4,586			
100012472	Sonoma	CA		12/31/2020		8,277							8,277	8,277			
100012473	Olga	WA		12/31/2020		12,386							12,386	12,386			
100012475	Houston	TX		12/31/2020		3,362							3,362	3,362			
100012478	Benson	AZ		12/31/2020		3,294							3,294	3,295		1	1

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012479	Celina	OH		12/31/2020		739							739	739			
100012482	Saint Louis	MO		12/31/2020		1,651							1,651	1,651			
100012485	Lynchburg	OH		12/31/2020		2,661							2,661	2,660		(1)	(1)
100012487	Raytown	MO		12/31/2020		2,356							2,356	2,356			
100012491	Shoreline	WA		12/31/2020		4,084							4,084	4,084			
100012492	Miami	FL		12/31/2020		5,308							5,308	5,308			
100012493	Erie	PA		12/31/2020		3,894							3,894	3,894			
100012495	Brookville	OH		12/31/2020		2,783							2,783	2,782		(1)	(1)
100012497	Charlottesville	VA		12/31/2020		2,512							2,512	2,512			
100012499	Baldwin	NY		12/31/2020		5,284							5,284	5,284			
100012504	Southfield	MI		12/31/2020		3,732							3,732	3,732			
100012550	Fort Gratiot	MI		12/31/2020		3,428							3,428	3,428			
100012584	Pembroke Pines	FL		12/31/2020		8,444							8,444	8,444			
100012587	Antioch	CA		12/31/2020		3,319							3,319	3,319			
100012593	Compton	CA		12/31/2020		5,528							5,528	5,528			
100012597	Rochester Hills	MI		12/31/2020		8,563							8,563	8,563			
100012598	Saint Petersburg	FL		12/31/2020		1,689							1,689	1,689			
100012604	Fort Pierce	FL		12/31/2020		1,075							1,075	1,075			
100012609	Long Beach	CA		12/31/2020		4,181							4,181	4,181			
100012614	Coconut Creek	FL		12/31/2020		2,281							2,281	2,281			
100012620	Washington	DC		12/31/2020		2,961							2,961	2,961			
100012627	Bellflower	CA		12/31/2020		4,095							4,095	4,095			
100012630	Chicago	IL		12/31/2020		2,731							2,731	2,731			
100012633	Hialeah	FL		12/31/2020		877							877	877			
100012634	Romeoville	IL		12/31/2020		1,810							1,810	1,810			
100012636	Pembroke Pines	FL		12/31/2020		3,230							3,230	3,230			
100012637	Orlando	FL		12/31/2020		2,017							2,017	2,017			
100012638	Arleta	CA		12/31/2020		3,264							3,264	3,264			
100012640	Ham Lake	MN		12/31/2020		3,257							3,257	3,257			
100012644	Miami	FL		12/31/2020		1,753							1,753	1,753			
100012648	Spring Hill	FL		12/31/2020		1,832							1,832	1,832			
100012651	Sterling Heights	MI		12/31/2020		4,099							4,099	4,099			
100012653	Hollywood	FL		12/31/2020		5,195							5,195	5,195			
100012656	Beltsville	MD		12/31/2020		1,698							1,698	1,698			
100012674	Miami	FL		12/31/2020		4,883							4,883	4,883			
100012677	Jacksonville	FL		12/31/2020		1,618							1,618	1,618			
100012684	Fort Myers	FL		12/31/2020		1,641							1,641	1,641			
100012685	Hazel Park	MI		12/31/2020		1,131							1,131	1,131			
100012700	San Bernardino	CA		12/31/2020		2,012							2,012	2,012			
100012703	Riverview	FL		12/31/2020		112							112	112			
100012706	Auburn	WA		12/31/2020		3,909							3,909	3,909			
100012708	North Las Vegas	NV		12/31/2020		1,457							1,457	1,457			
100012713	Holiday	FL		12/31/2020		914							914	914			
100012716	Miami Gardens	FL		12/31/2020		1,791							1,791	1,791			
100012717	Eatonville	WA		12/31/2020		3,947							3,947	3,947			
100012719	Porterville	CA		12/31/2020		2,739							2,739	2,738			
100012720	Tampa	FL		12/31/2020		2,426							2,426	2,426			
100012721	Orlando	FL		12/31/2020		5,743							5,743	5,743			
100012727	Stockton	CA		12/31/2020		3,970							3,970	3,970			
100012729	North Hills	CA		12/31/2020		3,007							3,007	3,007			
100012731	Riviera Beach	FL		12/31/2020		5,208							5,208	5,208			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012738	Tamarac	FL		12/31/2020		1,142							1,142	1,142			
100012742	Central Islip	NY		12/31/2020		3,314							3,314	3,314			
100012744	Sacramento	CA		12/31/2020		3,589							3,589	3,589			
100012745	Palm Harbor	FL		12/31/2020		3,133							3,133	3,133			
100012747	Laveen	AZ		12/31/2020		5,887							5,887	5,885		(2)	(2)
100012775	Orlando	FL		12/31/2020		2,533							2,533	2,533			
100012776	Miami	FL		12/31/2020		2,586							2,586	2,586			
100012777	Azusa	CA		12/31/2020		4,120							4,120	4,120			
100012785	South Gate	CA		12/31/2020		2,247							2,247	2,247			
100012788	W Palm Beach	FL		12/31/2020		2,656							2,656	2,656			
100012792	Deerfield Beach	FL		12/31/2020		1,455							1,455	1,455			
100012795	Miami	FL		12/31/2020		4,739							4,739	4,739			
100012796	Hialeah	FL		12/31/2020		2,901							2,901	2,901			
100012797	Santa Ana	CA		12/31/2020		1,918							1,918	1,918			
100012800	Minneapolis	MN		12/31/2020		2,113							2,113	2,113			
100012802	Sebring	FL		12/31/2020		1,596							1,596	1,596			
100012803	Jamaica	NY		12/31/2020		5,270							5,270	5,270			
100012809	Apple Valley	CA		12/31/2020		3,220							3,220	3,220			
100012818	Gibsonton	FL		12/31/2020		2,025							2,025	2,025			
100012819	Orlando	FL		12/31/2020		2,563							2,563	2,563			
100012822	Northbridge	MA		12/31/2020		2,282							2,282	2,282			
100012823	Ocala	FL		12/31/2020		1,706							1,706	1,706			
100012824	Beaumont	CA		12/31/2020		1,590							1,590	1,590			
100012825	San Bernardino	CA		12/31/2020		2,186							2,186	2,186			
100012828	Palmdale	CA		12/31/2020		1,438							1,438	1,438			
100012830	Phoenix	AZ		12/31/2020		1,290							1,290	1,290			
100012837	Royal Oak	MI		12/31/2020		3,069							3,069	3,069			
100012838	Salinas	CA		12/31/2020		2,392							2,392	2,392			
100012839	Sunrise	FL		12/31/2020		1,636							1,636	1,636			
100012842	Houston	TX		12/31/2020		1,465							1,465	1,465			
100012848	Hialeah	FL		12/31/2020		4,310							4,310	4,310			
100012849	Yuba City	CA		12/31/2020		1,842							1,842	1,842			
100012850	Palmdale	CA		12/31/2020		3,747							3,747	3,747			
100012854	Orlando	FL		12/31/2020		1,758							1,758	1,758			
100012855	Sarasota	FL		12/31/2020		2,814							2,814	2,814			
100012859	Elk Grove	CA		12/31/2020		1,816							1,816	1,816			
100012863	Chicago	IL		12/31/2020		1,147							1,147	1,147			
100012872	Dryden	MI		12/31/2020		4,617							4,617	4,616		(1)	(1)
100012874	Orlando	FL		12/31/2020		3,209							3,209	3,209			
100012876	Miramar	FL		12/31/2020		4,041							4,041	4,041			
100012877	San Diego	CA		12/31/2020		3,593							3,593	3,591		(2)	(2)
100012878	Waterford	CA		12/31/2020		2,936							2,936	2,936			
100012880	Chicago	IL		12/31/2020		4,817							4,817	4,817			
100012890	Perris	CA		12/31/2020		1,977							1,977	1,977			
100012891	Hollywood	FL		12/31/2020		1,270							1,270	1,270			
100012892	Mesa	AZ		12/31/2020		14,788							14,788	14,788			
100012896	Marco Island	FL		12/31/2020		3,967							3,967	3,967			
100012898	Hollister	CA		12/31/2020		3,705							3,705	3,705			
100012905	Woodland	CA		12/31/2020		7,580							7,580	7,580			
100012916	Santa Rosa	CA		12/31/2020		1,964							1,964	1,964			
100012917	Ocala	FL		12/31/2020		3,182							3,182	3,182			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012923	Concord	CA		12/31/2020		1,966							1,966	1,966			
100012927	Tampa	FL		12/31/2020		4,897							4,897	4,894		(3)	(3)
100012930	Hesperia	CA		12/31/2020		2,071							2,071	2,071			
100012939	Oak Hills	CA		12/31/2020		2,727							2,727	2,727			
100012941	Arbundale	FL		12/31/2020		2,413							2,413	2,413			
100012955	Princeton	MN		12/31/2020		2,132							2,132	2,132			
100012957	Gaithersburg	MD		12/31/2020		1,076							1,076	1,076			
100012963	Phoenix	AZ		12/31/2020		1,934							1,934	1,934			
100012966	Palmdale	CA		12/31/2020		4,746							4,746	4,746			
100012970	Hialeah	FL		12/31/2020		1,195							1,195	1,195			
100012976	Area Of Corona	CA		12/31/2020		3,966							3,966	3,966			
100012986	Sarasota	FL		12/31/2020		9,315							9,315	9,315			
100012989	Long Beach	CA		12/31/2020		4,497							4,497	4,497			
100012990	Miami	FL		12/31/2020		3,547							3,547	3,547			
100012991	Chicago	IL		12/31/2020		2,572							2,572	2,572			
100012992	Phoenix	AZ		12/31/2020		1,998							1,998	1,998			
100013002	Henderson	NV		12/31/2020		4,202							4,202	4,202			
100013004	Planada	CA		12/31/2020		1,536							1,536	1,536			
100013006	Ypsilanti	MI		12/31/2020		3,138							3,138	3,138			
100013008	North Lauderdale	FL		12/31/2020		1,950							1,950	1,950			
100013011	Spring Hill	FL		12/31/2020		2,611							2,611	2,611			
100013013	Perris	CA		12/31/2020		2,914							2,914	2,914			
100013032	Paramount	CA		12/31/2020		4,841							4,841	4,840		(1)	(1)
100013034	Pittsburg	CA		12/31/2020		5,901							5,901	5,901			
100013035	Mesa	AZ		12/31/2020		2,174							2,174	2,174			
100013037	Las Vegas	NV		12/31/2020		1,464							1,464	1,464			
100013039	Riverbank	CA		12/31/2020		2,729							2,729	2,729			
100013040	Norwalk	CA		12/31/2020		3,838							3,838	3,838			
100013046	Atwater	CA		12/31/2020		2,592							2,592	2,592			
100013047	Miami	FL		12/31/2020		3,165							3,165	3,165			
100013048	Stockton	CA		12/31/2020		3,890							3,890	3,890			
100013050	Chicago	IL		12/31/2020		4,139							4,139	4,139			
100013052	Zimmerman	MN		12/31/2020		3,407							3,407	3,407			
100013059	Orangevale	CA		12/31/2020		2,924							2,924	2,924			
100013061	West Palm Beach	FL		12/31/2020		1,781							1,781	1,781			
100013066	Bell Gardens	CA		12/31/2020		4,727							4,727	4,727			
100013067	San Fernando	CA		12/31/2020		3,129							3,129	3,129			
100013071	Los Angeles	CA		12/31/2020		3,013							3,013	3,013			
100013072	Hialeah Gardens	FL		12/31/2020		2,195							2,195	2,195			
100013077	Fairfield	CA		12/31/2020		4,593							4,593	4,591		(2)	(2)
100013078	Hialeah	FL		12/31/2020		4,660							4,660	4,660			
100013079	Las Vegas	NV		12/31/2020		2,866							2,866	2,866			
100013087	Norwalk	CA		12/31/2020		2,698							2,698	2,698			
100013090	Miami	FL		12/31/2020		1,569							1,569	1,569			
100013092	Miami	FL		12/31/2020		2,441							2,441	2,441			
100013096	Fort Lauderdale	FL		12/31/2020		2,114							2,114	2,114			
100013099	Orlando	FL		12/31/2020		2,647							2,647	2,647			
100013100	Huntersville	NC		12/31/2020		3,560							3,560	3,560			
100013101	Hialeah	FL		12/31/2020		2,203							2,203	2,203			
100013104	Clarksburg	MD		12/31/2020		3,596							3,596	3,596			
100013105	Woodburn	OR		12/31/2020		2,663							2,663	2,663			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013106	Bluffton	SC		12/31/2020		5,401							5,401	5,401			
100013107	Oxon Hill	MD		12/31/2020		2,703							2,703	2,703			
100013108	Orlando	FL		12/31/2020		2,642							2,642	2,642			
100013110	Minneapolis	MN		12/31/2020		1,793							1,793	1,793			
100013111	Aberdeen	MD		12/31/2020		5,517							5,517	5,517			
100013113	Arnold	MO		12/31/2020		1,445							1,445	1,445			
100013114	Islip	NY		12/31/2020		1,310							1,310	1,310			
100013115	North Miami Beach	FL		12/31/2020		1,720							1,720	1,720			
100013117	Barstow	CA		12/31/2020		1,310							1,310	1,310			
100013119	Arcadia	FL		12/31/2020		1,401							1,401	1,401			
100013120	Orlando	FL		12/31/2020		15,433							15,433	15,430		(3)	(3)
100013128	Lompoc	CA		12/31/2020		3,526							3,526	3,526			
100013130	Locust Grove	VA		12/31/2020		3,320							3,320	3,320			
100013132	E Stroudsburg	PA		12/31/2020		7,385							7,385	7,385			
100013133	Manchester	NH		12/31/2020		3,291							3,291	3,291			
100013137	Port Orange	FL		12/31/2020		4,839							4,839	4,839			
100013142	Wildwood	NJ		12/31/2020		3,677							3,677	3,677			
100013149	Miami	FL		12/31/2020		2,295							2,295	2,295			
100013150	Modesto	CA		12/31/2020		2,638							2,638	2,638			
100013153	Lake Elsinore	CA		12/31/2020		1,932							1,932	1,932			
100013154	Lake Worth	FL		12/31/2020		1,504							1,504	1,504			
100013162	Lodi	CA		12/31/2020		2,433							2,433	2,433			
100013163	Center Line	MI		12/31/2020		2,337							2,337	2,337			
100013166	Ft Pierce	FL		12/31/2020		3,872							3,872	3,872			
100013168	Winchester	VA		12/31/2020		5,247							5,247	5,247			
100013170	Chicago	IL		12/31/2020		1,897							1,897	1,897			
100013171	Twentynine Palms	CA		12/31/2020		2,089							2,089	2,089			
100013172	Bakersfield (Area)	CA		12/31/2020		1,479							1,479	1,479			
100013173	Boynton Beach	FL		12/31/2020		1,105							1,105	1,105			
100013174	Riverside	CA		12/31/2020		2,748							2,748	2,748			
100013177	Saint Petersburg	FL		12/31/2020		6,599							6,599	6,599			
100013184	Gurnee	IL		12/31/2020		2,995							2,995	2,995			
100013194	Chicago	IL		12/31/2020		8,582							8,582	8,582			
100013195	Perris	CA		12/31/2020		2,001							2,001	2,001			
100013196	Phoenix	AZ		12/31/2020		2,347							2,347	2,347			
100013200	Gulf Shores	AL		12/31/2020		3,445							3,445	3,445			
100013203	Fresno	CA		12/31/2020		2,022							2,022	2,022			
100013206	Chicago	IL		12/31/2020		6,433							6,433	6,433			
100013208	Colton	CA		12/31/2020		3,145							3,145	3,145			
100013209	Rockville	MD		12/31/2020		4,590							4,590	4,590			
100013213	Lauderhill	FL		12/31/2020		1,049							1,049	1,049			
100013214	Bealeton	VA		12/31/2020		4,165							4,165	4,165			
100013224	Ashburn	VA		12/31/2020		3,667							3,667	3,667			
100013225	Deerfield Beach	FL		12/31/2020		3,129							3,129	3,129			
100013226	Moreno Valley	CA		12/31/2020		1,420							1,420	1,420			
100013227	Stockton	CA		12/31/2020		2,579							2,579	2,579			
100013235	Los Angeles	CA		12/31/2020		3,362							3,362	3,362			
100013238	Robertsdale	AL		12/31/2020		3,802							3,802	3,802			
100013239	Los Angeles	CA		12/31/2020		2,997							2,997	2,997			
100013244	Medford	OR		12/31/2020		5,989							5,989	5,989			
100013246	Lisbon Falls	ME		12/31/2020		2,121							2,121	2,121			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013257	Willingboro	NJ		12/31/2020		1,278							1,278	1,278			
100013258	Lone Pine	CA		12/31/2020		2,060							2,060	2,060			
100013259	Arnold	MO		12/31/2020		2,307							2,307	2,307			
100013262	Poquoson	VA		12/31/2020		3,230							3,230	3,230			
100013263	Miami	FL		12/31/2020		907							907	907			
100013266	Naples	FL		12/31/2020		5,526							5,526	5,526			
100013267	Winter Springs	FL		12/31/2020		2,256							2,256	2,256			
100013269	Apple Valley	CA		12/31/2020		3,755							3,755	3,755			
100013284	Stockton	CA		12/31/2020		1,306							1,306	1,306			
100013285	Williston	FL		12/31/2020		4,961							4,961	4,961			
100013286	Lompoc	CA		12/31/2020		2,471							2,471	2,471			
100013287	Levittown	PA		12/31/2020		3,545							3,545	3,545			
100013289	Frankford	DE		12/31/2020		2,379							2,379	2,379			
100013292	Lancaster	CA		12/31/2020		3,015							3,015	3,015			
100013307	Desert Hot Springs	CA		12/31/2020		3,915							3,915	3,915			
100013313	Arverne	NY		12/31/2020		5,722							5,722	5,722			
100013318	Clayton	NC		12/31/2020		3,785							3,785	3,785			
100013321	Barberton	OH		12/31/2020		1,272							1,272	1,272			
100013322	San Antonio	TX		12/31/2020		802							802	802			
100013323	Doral	FL		12/31/2020		2,379							2,379	2,379			
100013325	Somerton	AZ		12/31/2020		2,257							2,257	2,257			
100013330	Palm Bay	FL		12/31/2020		1,158							1,158	1,158			
100013339	Fontana	CA		12/31/2020		8,342							8,342	8,342			
100013343	Meridian	CA		12/31/2020		1,888							1,888	1,888			
100013345	Lansing	MI		12/31/2020		2,512							2,512	2,512			
100013346	West Covina	CA		12/31/2020		4,347							4,347	4,347			
100013347	Sacramento	CA		12/31/2020		3,288							3,288	3,288			
100013352	Laurel	DE		12/31/2020		5,894							5,894	5,894			
100013361	Rocky Point	NY		12/31/2020		6,584							6,584	6,583		(2)	(2)
100013368	North Las Vegas	NV		12/31/2020		2,531							2,531	2,531			
100013369	Charleston	SC		12/31/2020		1,462							1,462	1,462			
100013371	Kissimmee	FL		12/31/2020		1,400							1,400	1,400			
100013373	Deland	FL		12/31/2020		3,494							3,494	3,494			
100013377	Hialeah	FL		12/31/2020		3,705							3,705	3,704		(1)	(1)
100013380	Port St Lucie	FL		12/31/2020		1,499							1,499	1,499			
100013388	Phoenix	AZ		12/31/2020		2,079							2,079	2,079			
100013389	Glendale	AZ		12/31/2020		234							234	234			
100013391	Winton	CA		12/31/2020		2,967							2,967	2,967			
100013396	Salinas	CA		12/31/2020		2,124							2,124	2,124			
100013397	Chula Vista	CA		12/31/2020		2,442							2,442	2,442			
100013398	Mesa	AZ		12/31/2020		2,637							2,637	2,637			
100013400	Tempe	AZ		12/31/2020		4,006							4,006	4,006			
100013401	Lake Mary	FL		12/31/2020		2,482							2,482	2,482			
100013403	Dana Point	CA		12/31/2020		3,752							3,752	3,752			
100013405	Naples	FL		12/31/2020		4,355							4,355	4,353		(2)	(2)
100013415	Cave Creek	AZ		12/31/2020		1,992							1,992	1,992			
100013416	Hollywood	FL		12/31/2020		2,325							2,325	2,325			
100013418	Pomona	CA		12/31/2020		3,929							3,929	3,929			
100013421	Anderson	CA		12/31/2020		2,126							2,126	2,126			
100013423	Capitol Heights	MD		12/31/2020		3,264							3,264	3,264			
100013424	Miami	FL		12/31/2020		3,402							3,402	3,402			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013426	Bradenton	FL		12/31/2020		2,579							2,579	2,579			
100013432	Boynton Beach	FL		12/31/2020		2,286							2,286	2,286			
100013433	Palmdale	CA		12/31/2020		2,745							2,745	2,745			
100013442	Minneapolis	MN		12/31/2020		2,100							2,100	2,100			
100013448	Phoenix	AZ		12/31/2020		1,871							1,871	1,871			
100013450	Hesperia	CA		12/31/2020		9,002							9,002	9,000		(2)	(2)
100013453	Orlando	FL		12/31/2020		2,367							2,367	2,367			
100013457	Miami	FL		12/31/2020		3,771							3,771	3,771			
100013465	Duarte	CA		12/31/2020		3,054							3,054	3,054			
100013472	Tampa	FL		12/31/2020		2,303							2,303	2,303			
100013479	Miramar	FL		12/31/2020		1,920							1,920	1,920			
100013482	Stockton	CA		12/31/2020		2,126							2,126	2,126			
100013485	Orlando	FL		12/31/2020		3,787							3,787	3,786			
100013490	Vero Beach	FL		12/31/2020		1,913							1,913	1,913			
100013491	Clearwater	FL		12/31/2020		1,362							1,362	1,362			
100013497	North Highlands Area	CA		12/31/2020		2,227							2,227	2,227			
100013508	Tampa	FL		12/31/2020		1,326							1,326	1,326			
100013511	Rixeyville	VA		12/31/2020		4,567							4,567	4,567			
100013512	Fort Lauderdale	FL		12/31/2020		2,159							2,159	2,159			
100013528	Arlington	TX		12/31/2020		1,737							1,737	1,737			
100013533	Riverside	CA		12/31/2020		3,187							3,187	3,187			
100013536	Rialto	CA		12/31/2020		5,143							5,143	5,143			
100013539	Anderson	IN		12/31/2020		2,568							2,568	2,568			
100013542	Sacramento	CA		12/31/2020		1,830							1,830	1,830			
100013543	Rockaway	NJ		12/31/2020		5,554							5,554	5,554			
100013544	Lake Hughes	CA		12/31/2020		1,822							1,822	1,822			
100013548	Bakersfield	CA		12/31/2020		2,935							2,935	2,935			
100013549	Silver Spring	MD		12/31/2020		3,069							3,069	3,069			
100013551	Uniondale	NY		12/31/2020		10,633							10,633	10,633			
100013552	Hialeah	FL		12/31/2020		1,518							1,518	1,518			
100013553	Los Angeles	CA		12/31/2020		5,385							5,385	5,385			
100013555	Arrowbear Park	CA		12/31/2020		1,266							1,266	1,266			
100013556	Phoenix	AZ		12/31/2020		1,610							1,610	1,610			
100013559	Lemoore	CA		12/31/2020		2,786							2,786	2,786			
100013563	North Port	FL		12/31/2020		1,259							1,259	1,259			
100013567	Westbury	NY		12/31/2020		5,186							5,186	5,186			
100013568	Rio Rancho	NM		12/31/2020		2,037							2,037	2,037			
100013574	Beaverton	OR		12/31/2020		3,207							3,207	3,207			
100013575	Merrillville	IN		12/31/2020		1,292							1,292	1,292			
100013579	Riverside	CA		12/31/2020		2,894							2,894	2,894			
100013580	San Bernardino	CA		12/31/2020		2,178							2,178	2,178			
100013581	Salinas	CA		12/31/2020		10,096							10,096	10,096			
100013585	Visalia	CA		12/31/2020		16,869							16,869	16,869			
100013586	Aventura	FL		12/31/2020		2,933							2,933	2,933			
100013587	Pinson	AL		12/31/2020		3,001							3,001	3,001			
100013588	Puyallup	WA		12/31/2020		3,586							3,586	3,586			
100013592	Palmdale	CA		12/31/2020		5,223							5,223	5,223			
100013597	Bradenton	FL		12/31/2020		1,503							1,503	1,503			
100013598	Manteca	CA		12/31/2020		2,513							2,513	2,510		(3)	(3)
100013600	Los Angeles	CA		12/31/2020		4,112							4,112	4,112			
100013603	Fort Myers	FL		12/31/2020		4,713							4,713	4,709		(4)	(4)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013604	Fort Washington	MD		12/31/2020		3,546							3,546	3,546			
100013610	San Buenaventura	CA		12/31/2020		3,671							3,671	3,671			
100013612	Antioch	CA		12/31/2020		3,058							3,058	3,058			
100013616	Orlando	FL		12/31/2020		1,802							1,802	1,802			
100013617	Surprise	AZ		12/31/2020		3,203							3,203	3,203			
100013624	West New York	NJ		12/31/2020		5,023							5,023	5,023			
100013625	Honokaa	HI		12/31/2020		3,313							3,313	3,313			
100013626	Auburn	WA		12/31/2020		7,951							7,951	7,951			
100013629	Ocean View	HI		12/31/2020		1,766							1,766	1,766			
100013631	Santa Clarita	CA		12/31/2020		2,586							2,586	2,586			
100013634	West Valley City	UT		12/31/2020		2,289							2,289	2,289			
100013638	Van Buren	MI		12/31/2020		9,862							9,862	9,862			
100013646	Coachella	CA		12/31/2020		3,476							3,476	3,476			
100013648	Roselle	NJ		12/31/2020		2,404							2,404	2,404			
100013656	Rogers	MN		12/31/2020		3,841							3,841	3,841			
100013657	Avondale	AZ		12/31/2020		1,700							1,700	1,700			
100013659	Westland	MI		12/31/2020		1,993							1,993	1,993			
100013663	Fremont	NH		12/31/2020		2,903							2,903	2,903			
100013665	Comstock Park	MI		12/31/2020		1,920							1,920	1,920			
100013666	Romoland	CA		12/31/2020		4,727							4,727	4,727			
100013674	Murrieta	CA		12/31/2020		4,598							4,598	4,598			
100013678	New Bedford	MA		12/31/2020		2,563							2,563	2,563			
100013679	Las Vegas	NV		12/31/2020		2,296							2,296	2,296			
100013682	Jefferson Township	NJ		12/31/2020		6,608							6,608	6,608			
100013683	Miami	FL		12/31/2020		12,061							12,061	12,061			
100013685	Suitland	MD		12/31/2020		2,187							2,187	2,187			
100013692	Los Angeles	CA		12/31/2020		4,422							4,422	4,422			
100013693	Saint Albans	NY		12/31/2020		5,944							5,944	5,944			
100013711	Hyattsville	MD		12/31/2020		3,012							3,012	3,012			
100013712	Savage	MN		12/31/2020		4,796							4,796	4,795		(1)	(1)
100013714	Atascadero	CA		12/31/2020		7,899							7,899	7,899			
100013715	Colton	CA		12/31/2020		2,703							2,703	2,703			
100013726	Seattle	WA		12/31/2020		6,582							6,582	6,580		(3)	(3)
100013727	Roseville	CA		12/31/2020		3,339							3,339	3,339			
100013732	Long Beach	CA		12/31/2020		9,656							9,656	9,656			
100013736	Dunedin	FL		12/31/2020		3,539							3,539	3,538			
100013738	Turlock	CA		12/31/2020		2,479							2,479	2,479			
100013741	Moreno Valley	CA		12/31/2020		3,817							3,817	3,817			
100013743	Palm Coast	FL		12/31/2020		5,392							5,392	5,392			
100013744	Rialto	CA		12/31/2020		3,131							3,131	3,131			
100013746	Port St Lucie	FL		12/31/2020		1,769							1,769	1,769			
100013752	Deale	MD		12/31/2020		3,633							3,633	3,633			
100013754	Walla Walla	WA		12/31/2020		1,883							1,883	1,883			
100013759	Wheeling	IL		12/31/2020		2,175							2,175	2,175			
100013762	Montgomery	IL		12/31/2020		2,960							2,960	2,960			
100013765	Orlando	FL		12/31/2020		2,199							2,199	2,199			
100013769	Columbus	OH		12/31/2020		1,102							1,102	1,102			
100013770	Hialeah Garden	FL		12/31/2020		2,326							2,326	2,326			
100013772	Londonderry	NH		12/31/2020		4,251							4,251	4,251			
100013773	Stockton	CA		12/31/2020		3,684							3,684	3,683		(1)	(1)
100013776	Apollo Beach	FL		12/31/2020		3,401							3,401	3,401			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013777	Phoenix	AZ		12/31/2020		3,700							3,700	3,700			
100013779	Nampa	ID		12/31/2020		1,094							1,094	1,094			
100013781	Livingston	CA		12/31/2020		2,589							2,589	2,589			
100013782	Puyallup	WA		12/31/2020		5,717							5,717	5,717			
100013793	Plantation	FL		12/31/2020		4,534							4,534	4,532		(2)	(2)
100013801	Miami Springs	FL		12/31/2020		4,151							4,151	4,151			
100013803	Gresham	OR		12/31/2020		3,676							3,676	3,676			
100013807	New Bedford	MA		12/31/2020		5,864							5,864	5,864			
100013809	Kissimmee	FL		12/31/2020		4,427							4,427	4,427			
100013815	Miami	FL		12/31/2020		1,924							1,924	1,924			
100013818	Central Islip	NY		12/31/2020		3,109							3,109	3,109			
100013820	Des Moines	IA		12/31/2020		2,841							2,841	2,841			
100013823	Niles	IL		12/31/2020		4,691							4,691	4,691			
100013826	Junction City	OR		12/31/2020		4,481							4,481	4,481			
100013827	Tacoma	WA		12/31/2020		2,717							2,717	2,717			
100013829	Tacoma	WA		12/31/2020		2,574							2,574	2,574			
100013831	Boynton Beach	FL		12/31/2020		1,835							1,835	1,835			
100013832	Roseville	CA		12/31/2020		2,789							2,789	2,789			
100013836	Palmdale	CA		12/31/2020		2,338							2,338	2,338			
100013839	Queen Creek	AZ		12/31/2020		1,546							1,546	1,546			
100013841	Las Vegas	NV		12/31/2020		2,166							2,166	2,166			
100013844	Las Vegas	NV		12/31/2020		1,686							1,686	1,686			
100013847	Orlando	FL		12/31/2020		5,227							5,227	5,227			
100013851	Riverview	FL		12/31/2020		1,855							1,855	1,855			
100013852	Dillon	MT		12/31/2020		4,321							4,321	4,321			
100013858	Saint Rose	LA		12/31/2020		3,148							3,148	3,148			
100013859	Issaquah	WA		12/31/2020		4,181							4,181	4,181			
100013860	Greenacres	FL		12/31/2020		3,204							3,204	3,204			
100013862	Brooklyn Park	MN		12/31/2020		2,795							2,795	2,795			
100013866	Fort Myers	FL		12/31/2020		8,606							8,606	8,606			
100013867	La Puente	CA		12/31/2020		3,900							3,900	3,900			
100013868	Fresno	CA		12/31/2020		2,498							2,498	2,498			
100013869	Riverview	FL		12/31/2020		8,886							8,886	8,880		(6)	(6)
100013870	Glendale	AZ		12/31/2020		1,870							1,870	1,870			
100013873	Fraser	MI		12/31/2020		1,586							1,586	1,586			
100013874	Jacksonville	FL		12/31/2020		3,557							3,557	3,557			
100013875	Carmichael	CA		12/31/2020		5,717							5,717	5,717			
100013876	Rancho Cucamonga	CA		12/31/2020		5,464							5,464	5,464			
100013878	Federal Way	WA		12/31/2020		3,239							3,239	3,239			
100013880	Medford	OR		12/31/2020		1,430							1,430	1,430			
100013882	O Fallon	MO		12/31/2020		3,154							3,154	3,154			
100013885	Eureka	CA		12/31/2020		4,199							4,199	4,199			
100013886	Doral	FL		12/31/2020		3,129							3,129	3,129			
100013893	Wesley Chapel	FL		12/31/2020		1,572							1,572	1,572			
100013898	San Diego	CA		12/31/2020		3,226							3,226	3,226			
100013899	Shoreline	WA		12/31/2020		10,027							10,027	10,027			
100013902	Gig Harbor	WA		12/31/2020		3,536							3,536	3,536			
100013905	El Cajon	CA		12/31/2020		3,227							3,227	3,227			
100013914	Peabody	MA		12/31/2020		6,074							6,074	6,074			
100013916	Coral Springs	FL		12/31/2020		7,378							7,378	7,378			
100013918	Moreno Valley	CA		12/31/2020		4,049							4,049	4,049			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013922	Kissimmee	FL		12/31/2020		4,274							4,274	4,274			
100013924	Westland	MI		12/31/2020		2,091							2,091	2,091			
100013926	Oxford	MI		12/31/2020		1,950							1,950	1,950			
100013929	Miramar	FL		12/31/2020		1,511							1,511	1,511			
100013931	Compton	CA		12/31/2020		5,471							5,471	5,471			
100013933	Bakersfield	CA		12/31/2020		4,115							4,115	4,115			
100013934	Schaumburg	IL		12/31/2020		16,374							16,374	16,371		(2)	(2)
100013936	Soledad	CA		12/31/2020		11,350							11,350	11,350			
100013937	Lancaster	CA		12/31/2020		2,358							2,358	2,358			
100013938	Richmond	CA		12/31/2020		3,075							3,075	3,075			
100013950	Oakdale	CA		12/31/2020		(1,569)							(1,569)	(1,569)			
100013952	Folsom	CA		12/31/2020		3,313							3,313	3,313			
100013953	Taunton	MA		12/31/2020		3,022							3,022	3,022			
100013954	Panorama City	CA		12/31/2020		3,652							3,652	3,652			
100013955	Orlando	FL		12/31/2020		3,391							3,391	3,391			
100013960	Washington	UT		12/31/2020		3,748							3,748	3,748			
100013961	Wilmington	CA		12/31/2020		5,425							5,425	5,425			
100013963	Bell Gardens	CA		12/31/2020		3,936							3,936	3,936			
100013965	Saint Paul	MN		12/31/2020		1,787							1,787	1,787			
100013966	Wailuku	HI		12/31/2020		4,732							4,732	4,732			
100013968	Prattville	AL		12/31/2020		7,995							7,995	7,995			
100013969	Springfield	OR		12/31/2020		3,574							3,574	3,574			
100013978	San Bernardino (Highland Area)	CA		12/31/2020		4,206							4,206	4,206		(1)	(1)
100013979	Apopka	FL		12/31/2020		1,287							1,287	1,287			
100013981	Phoenix	AZ		12/31/2020		1,706							1,706	1,706			
100013982	Venice	FL		12/31/2020		3,289							3,289	3,289			
100013984	Spanaway	WA		12/31/2020		1,799							1,799	1,799			
100013986	Pinole	CA		12/31/2020		4,605							4,605	4,605			
100013987	Bronx	NY		12/31/2020		5,144							5,144	5,144			
100013990	Columbia	MD		12/31/2020		13,493							13,493	13,493			
100014006	Los Angeles	CA		12/31/2020		6,262							6,262	6,262			
100014007	Bloomington	CA		12/31/2020		3,156							3,156	3,156			
100014009	Coalinga	CA		12/31/2020		7,409							7,409	7,409			
100014011	Glendale	AZ		12/31/2020		2,169							2,169	2,169			
100014012	Ceres	CA		12/31/2020		2,988							2,988	2,988			
100014035	Cabot	AR		12/31/2020		3,609							3,609	3,609			
100014037	Davie	FL		12/31/2020		3,923							3,923	3,923			
100014045	Jacksonville	FL		12/31/2020		5,409							5,409	5,409			
100014046	Spring	TX		12/31/2020		3,153							3,153	3,153			
100014052	Halls	TN		12/31/2020		953							953	953			
100014053	Jacksonville	FL		12/31/2020		2,368							2,368	2,368			
100014057	Warren	RI		12/31/2020		2,791							2,791	2,791			
100014059	Lancaster	CA		12/31/2020		4,472							4,472	4,472			
100014060	Ontario	CA		12/31/2020		5,214							5,214	5,213		(1)	(1)
100014061	Arnold	MD		12/31/2020		6,704							6,704	6,704			
100014062	Miami	FL		12/31/2020		3,777							3,777	3,777			
100014070	Colfax	CA		12/31/2020		3,366							3,366	3,366			
100014071	Canyon Country	CA		12/31/2020		4,149							4,149	4,149			
100014074	Tucson	AZ		12/31/2020		2,172							2,172	2,172			
100014075	Westminster	MD		12/31/2020		3,431							3,431	3,431			
100014078	Odenville	AL		12/31/2020		2,576							2,576	2,576			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014086	Mira Loma	CA		12/31/2020		7,896							7,896	7,895		(1)	(1)
100014087	Saint Helens	OR		12/31/2020		3,898							3,898	3,898			
100014088	El Cajon	CA		12/31/2020		4,207							4,207	4,207			
100014089	Uniondale	NY		12/31/2020		5,365							5,365	5,365			
100014090	Eagan	MN		12/31/2020		4,329							4,329	4,329			
100014095	San Diego	CA		12/31/2020		7,154							7,154	7,154			
100014101	Springfield	VA		12/31/2020		4,042							4,042	4,042			
100014105	Miami	FL		12/31/2020		3,694							3,694	3,694			
100014111	Coon Rapids	MN		12/31/2020		2,738							2,738	2,738			
100014124	Port Charlotte	FL		12/31/2020		2,958							2,958	2,958			
100014133	Ontario	CA		12/31/2020		3,562							3,562	3,562			
100014136	Crete	IL		12/31/2020		1,820							1,820	1,820			
100014142	Kamuela	HI		12/31/2020		4,425							4,425	4,425			
100014143	Ocala	FL		12/31/2020		9,047							9,047	9,047			
100014146	Bowie	MD		12/31/2020		4,062							4,062	4,062			
100014147	Kissimmee	FL		12/31/2020		2,122							2,122	2,122			
100014150	North Port	FL		12/31/2020		8,138							8,138	8,138			
100014158	Cathedral City	CA		12/31/2020		4,493							4,493	4,493			
100014159	Vero Beach	FL		12/31/2020		1,908							1,908	1,908			
100014161	Sorrento	FL		12/31/2020		730							730	730			
100014162	Los Angeles	CA		12/31/2020		3,297							3,297	3,297			
100014164	Palmetto	FL		12/31/2020		2,332							2,332	2,332			
100014170	Auburn	CA		12/31/2020		4,321							4,321	4,321			
100014171	Lancaster	CA		12/31/2020		8,524							8,524	8,522		(2)	(2)
100014172	Folsom	CA		12/31/2020		4,883							4,883	4,883			
100014173	Citrus Heights	CA		12/31/2020		2,823							2,823	2,823			
100014174	Banning	CA		12/31/2020		1,963							1,963	1,963			
100014176	Sacramento	CA		12/31/2020		2,472							2,472	2,472			
100014177	Redding	CA		12/31/2020		4,023							4,023	4,023			
100014181	Dundee	FL		12/31/2020		6,192							6,192	6,192			
100014224	La Puente Area	CA		12/31/2020		4,069							4,069	4,069			
100014225	Garden Grove	CA		12/31/2020		36,142							36,142	36,142			
100014226	Novato	CA		12/31/2020		10,509							10,509	10,509			
100014227	North Falmouth	MA		12/31/2020		5,300							5,300	5,300			
100014228	Frederica	DE		12/31/2020		4,426							4,426	4,426			
100014229	Garden Grove	CA		12/31/2020		36,738							36,738	36,738			
100014320	Guilford	CT		12/31/2020		4,048							4,048	4,048			
100014323	Calhoun Falls	SC		12/31/2020		1,110							1,110	1,110			
100014327	Jackson Heights	NY		12/31/2020		8,101							8,101	8,101			
100014328	Bronx	NY		12/31/2020		13,632							13,632	13,632			
100014329	Silver Spring	MD		12/31/2020		20,973							20,973	20,973			
100014331	Shorewood	MN		12/31/2020		25,660							25,660	25,660			
100014332	Elk Grove	CA		12/31/2020		3,289							3,289	3,289			
100014333	Newark	DE		12/31/2020		5,217							5,217	5,217			
100014334	Leland	NC		12/31/2020		1,155							1,155	1,155			
100014335	Columbia	SC		12/31/2020		1,463							1,463	1,463			
100014338	Lochbuie	CO		12/31/2020		5,261							5,261	5,261			
100014342	Whitestone	NY		12/31/2020		5,905							5,905	5,905			
100014343	New Brunswick	NJ		12/31/2020		3,329							3,329	3,329			
100014344	Wichita	KS		12/31/2020		6,173							6,173	6,173			
100014345	New Bedford	MA		12/31/2020		4,407							4,407	4,407			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014348	Greensboro	NC		12/31/2020		3,900							3,900	3,900			
100014350	Richmond	VA		12/31/2020		3,014							3,014	3,014			
100014351	Virginia Beach	VA		12/31/2020		4,831							4,831	4,835		4	4
100014353	Uniondale	NY		12/31/2020		5,423							5,423	5,423			
100014355	Miami	FL		12/31/2020		25,821							25,821	25,821			
100014357	Cerritos	CA		12/31/2020		9,351							9,351	9,351			
100014359	Staten Island	NY		12/31/2020		11,734							11,734	11,734			
100014365	Plymouth	MN		12/31/2020		5,877							5,877	5,877			
100014367	Laurel	MD		12/31/2020		4,187							4,187	4,187			
100014369	Muscoda	WI		12/31/2020		2,648							2,648	2,648			
100014371	Fairburn	GA		12/31/2020		2,741							2,741	2,741			
100014374	Sacramento	CA		12/31/2020		7,846							7,846	7,846			
100014375	Farmingdale	NY		12/31/2020		7,527							7,527	7,530		3	3
100014378	Tucson	AZ		12/31/2020		3,421							3,421	3,421			
100014383	Newark	DE		12/31/2020		2,381							2,381	2,381			
100014384	West Des Moines	IA		12/31/2020		5,972							5,972	5,972			
100014385	Vista	CA		12/31/2020		2,224							2,224	2,224			
100014386	Portsmouth	VA		12/31/2020		2,544							2,544	2,543		(1)	(1)
100014387	Middle River	MD		12/31/2020		4,633							4,633	4,624		(8)	(8)
100014388	Morton	PA		12/31/2020		1,917							1,917	1,917			
100014389	Arlington	VA		12/31/2020		8,305							8,305	8,305			
100014390	Smithfield	NC		12/31/2020		2,092							2,092	2,092			
100014398	North Brunswick	NJ		12/31/2020		5,340							5,340	5,340			
100014401	Morrisville	PA		12/31/2020		10,046							10,046	10,037		(8)	(8)
100014402	Orlando	FL		12/31/2020		7,976							7,976	7,981		4	4
100014403	Mobile	AL		12/31/2020		11,464							11,464	11,464			
100014431	Brooklyn	NY		12/31/2020		5,858							5,858	5,858			
100014433	Florissant	MO		12/31/2020		5,578							5,578	5,578			
100014434	Virginia Beach	VA		12/31/2020		4,126							4,126	4,126			
100014437	Compton	CA		12/31/2020		5,248							5,248	5,248			
100014438	Chicago	IL		12/31/2020		5,125							5,125	5,125			
100014439	San Diego	CA		12/31/2020		4,414							4,414	4,414			
100014440	Tracy	CA		12/31/2020		3,386							3,386	3,386			
100014444	Lexington	NC		12/31/2020		2,475							2,475	2,471		(4)	(4)
100014445	East Elmhurst	NY		12/31/2020		5,752							5,752	5,752			
100014446	Simi Valley	CA		12/31/2020		8,891							8,891	8,891			
100014447	Lancaster	OH		12/31/2020		3,578							3,578	3,573		(5)	(5)
100014451	Durham	ME		12/31/2020		(4,986)							(4,986)	5,963		10,949	10,949
100014454	Port Saint Lucie	FL		12/31/2020		7,063							7,063	7,063			
100014455	Charlotte	NC		12/31/2020		3,661							3,661	3,661			
100014456	Little Rock	AR		12/31/2020		5,494							5,494	5,494			
100014458	Oklahoma City	OK		12/31/2020		3,452							3,452	3,447		(5)	(5)
100014463	Winder	GA		12/31/2020		3,266							3,266	3,266			
100014464	Boscawen	NH		12/31/2020		7,510							7,510	7,510			
100014465	Arlington	VA		12/31/2020		10,783							10,783	10,790		8	8
100014466	Atlanta	GA		12/31/2020		1,245							1,245	1,245			
100014467	Redondo Beach	CA		12/31/2020		13,532							13,532	13,532			
100014469	Highland	IL		12/31/2020		8,489							8,489	8,489			
100014471	Somers	NY		12/31/2020		3,354							3,354	3,354			
100014475	Opelika	AL		12/31/2020		7,979							7,979	7,979			
100014477	Sandown	NH		12/31/2020		5,284							5,284	5,284			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014478	Centereach	NY		12/31/2020		11,638							11,638	11,638			
100014479	Eleele	HI		12/31/2020		5,592							5,592	5,608		16	16
100014481	Rosemead	CA		12/31/2020		12,372							12,372	12,372			
100014486	Redding	CA		12/31/2020		6,186							6,186	6,183		(3)	(3)
100014488	Kansas City	MO		12/31/2020		4,080							4,080	4,080			
100014490	Minneapolis	MN		12/31/2020		7,460							7,460	7,458		(2)	(2)
100014491	Peculiar	MO		12/31/2020		823							823	823			
100014492	Clarkston	MI		12/31/2020		14,167							14,167	14,167			
100014494	Rio Rancho	NM		12/31/2020		4,160							4,160	4,160			
100014495	Victoria	TX		12/31/2020		3,285							3,285	3,285			
100014497	Tickfaw	LA		12/31/2020		2,670							2,670	2,670			
100014500	Norwalk	CA		12/31/2020		9,426							9,426	9,426			
100014505	Chula Vista	CA		12/31/2020		9,311							9,311	9,311			
100014507	Katy	TX		12/31/2020		1,504							1,504	1,504			
100014509	Rosedale	MD		12/31/2020		6,033							6,033	6,033			
100014512	Silver Spring	MD		12/31/2020		6,956							6,956	6,956			
100014514	Kenmore	NY		12/31/2020		2,783							2,783	2,783			
100014516	Riverdale	IL		12/31/2020		1,746							1,746	1,746			
100014518	Sykesville	MD		12/31/2020		5,017							5,017	5,017			
100014520	Avon Park	FL		12/31/2020		3,223							3,223	3,223			
100014521	East Elmhurst	NY		12/31/2020		6,480							6,480	6,479			
100014523	Compton	CA		12/31/2020		2,978							2,978	2,978			
100014524	Hanford	CA		12/31/2020		2,852							2,852	2,850		(2)	(2)
100014525	Blauvelt	NY		12/31/2020		3,487							3,487	3,494		7	7
100014526	Lakeland	FL		12/31/2020		3,067							3,067	3,066		(1)	(1)
100014527	Southampton	NY		12/31/2020		9,275							9,275	9,275			
100014528	Washington	DC		12/31/2020		5,172							5,172	5,175		3	3
100014529	San Bruno	CA		12/31/2020		16,896							16,896	16,896			
100014530	Yorktown Heights	NY		12/31/2020		7,042							7,042	7,042			
100014531	Mckinleyville	CA		12/31/2020		8,721							8,721	8,721			
100014533	Dallas	TX		12/31/2020		3,300							3,300	3,306		6	6
100014536	West Memphis	AR		12/31/2020		1,763							1,763	1,768		5	5
100014537	Lenexa	KS		12/31/2020		4,995							4,995	4,995			
100014539	East Quogue	NY		12/31/2020		11,173							11,173	11,173			
100014540	Miramar	FL		12/31/2020		2,001							2,001	2,001			
100014548	Fort Worth	TX		12/31/2020		3,786							3,786	3,786			
100014553	Gilbert	AZ		12/31/2020		7,142							7,142	7,142			
100014556	Silver Spring	MD		12/31/2020		6,647							6,647	6,647			
100014560	Haines City	FL		12/31/2020		7,813							7,813	7,813			
100014561	Houston	TX		12/31/2020		5,271							5,271	5,269		(3)	(3)
100014562	Ontario	CA		12/31/2020		9,256							9,256	9,256			
100014564	Stamford	CT		12/31/2020		11,927							11,927	11,927			
100014566	Roswell	GA		12/31/2020		2,430							2,430	2,430			
100014568	Providence	RI		12/31/2020		3,772							3,772	3,772			
100014569	San Bruno	CA		12/31/2020		28,662							28,662	28,662			
100014570	East Amherst	NY		12/31/2020		3,519							3,519	3,521		2	2
100014574	Vallejo	CA		12/31/2020		16,735							16,735	16,735			
100014575	Otsego	MI		12/31/2020		9,085							9,085	9,085			
100014577	Tallassee	AL		12/31/2020		2,048							2,048	2,044		(4)	(4)
100014586	Carmichael	CA		12/31/2020		2,595							2,595	2,593		(2)	(2)
100014589	Brooklyn	NY		12/31/2020		6,655							6,655	6,655			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014592	Lynnwood	WA		12/31/2020		4,434							4,434	4,434			
100014593	Rumford	RI		12/31/2020		3,719							3,719	3,719			
100014594	Goshen	IN		12/31/2020		3,470							3,470	3,470			
100014595	Palmdale	CA		12/31/2020		4,221							4,221	4,221			
100014596	Chelsea	MA		12/31/2020		4,310							4,310	4,310			
100014597	Westminster	CO		12/31/2020		5,740							5,740	5,740			
100014602	Murray	KY		12/31/2020		3,144							3,144	3,142		(2)	(2)
100014605	Chula Vista	CA		12/31/2020		2,525							2,525	2,527		2	2
100014606	Burlington	MA		12/31/2020		5,384							5,384	5,384			
100014609	Raleigh	NC		12/31/2020		4,822							4,822	4,822			
100014613	Calabasas	CA		12/31/2020		20,708							20,708	20,714		6	6
100014614	Oklahoma City	OK		12/31/2020		3,838							3,838	3,836		(2)	(2)
100014615	Cincinnati	OH		12/31/2020		54,793							54,793	54,793			
100014622	Miami	FL		12/31/2020		3,932							3,932	3,932			
100014625	Gilroy	CA		12/31/2020		34,027							34,027	34,027			
100014628	Oxnard	CA		12/31/2020		6,449							6,449	6,449			
100014633	Wailuku	HI		12/31/2020		3,953							3,953	3,951		(2)	(2)
100014635	San Francisco	CA		12/31/2020		(11,462)							(11,462)	(11,462)			
100014764	Metamora	IL		12/31/2020		29,654							29,654	29,654			
100014770	Palm Coast	FL		12/31/2020		2,438							2,438	2,438			
100014771	Miami Gardens	FL		12/31/2020		2,023							2,023	2,023			
100014774	Miami	FL		12/31/2020		10,970							10,970	10,970			
100014775	Houston	TX		12/31/2020		3,398							3,398	3,398			
100014776	Tarpon Springs	FL		12/31/2020		1,666							1,666	1,666			
100014780	Tampa	FL		12/31/2020		1,077							1,077	1,077			
100014785	Washington	DC		12/31/2020		6,484							6,484	6,484			
100014796	San Diego	CA		12/31/2020		5,438							5,438	5,438			
100014809	Cardiff By The Sea	CA		12/31/2020		9,330							9,330	9,330			
100014812	Park City	UT		12/31/2020		15,148							15,148	15,148			
100014823	Olympic Valley	CA		12/31/2020		10,199							10,199	10,199			
100014838	New Buffalo	MI		12/31/2020		13,890							13,890	13,890			
100014842	Monrovia	CA		12/31/2020		8,116							8,116	8,116			
100014845	Ottawa	KS		12/31/2020		1,374							1,374	1,369		(5)	(5)
100014883	Florissant	MO		12/31/2020		4,780							4,780	4,784		4	4
100014884	Hamilton	NJ		12/31/2020		2,669							2,669	2,669			
100014897	Rockford	IL		12/31/2020		4,522							4,522	4,522			
100014899	Rockford	IL		12/31/2020		4,506							4,506	4,506			
100014902	Chili	NY		12/31/2020		944							944	944			
100014905	Andover	MN		12/31/2020		2,291							2,291	2,291			
100014922	Youngstown	NY		12/31/2020		988							988	988			
100014949	Simi Valley	CA		12/31/2020		7,613							7,613	7,613			
100014952	Chicago	IL		12/31/2020		10,925							10,925	10,925			
100015762	South Gate	CA		12/31/2020		4,710							4,710	4,710			
100015768	Santa Clarita	CA		12/31/2020		5,641							5,641	5,641			
100015769	Signal Hill	CA		12/31/2020		10,523							10,523	10,523			
100015781	Westminster	CA		12/31/2020		5,360							5,360	5,360			
100015787	Denver	CO		12/31/2020		5,831							5,831	5,831			
100015792	Cloverdale	CA		12/31/2020		4,793							4,793	4,793			
100015794	Van Nuys	CA		12/31/2020		11,577							11,577	11,577			
100015804	Baldwin Park	CA		12/31/2020		6,614							6,614	6,614			
100015806	San Jose	CA		12/31/2020		7,129							7,129	7,129			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100015813	Plymouth	MA		12/31/2020		6,090							6,090	6,090			
100015815	San Diego	CA		12/31/2020		6,637							6,637	6,637			
100015817	National City	CA		12/31/2020		6,681							6,681	6,681			
100015819	Los Angeles	CA		12/31/2020		26,283							26,283	26,283			
100015823	Los Angeles	CA		12/31/2020		10,988							10,988	10,988			
100015824	Los Angeles	CA		12/31/2020		13,191							13,191	13,191			
100015827	Glendale	CA		12/31/2020		13,554							13,554	13,554			
100015834	Atlanta	GA		12/31/2020		4,516							4,516	4,516			
100015839	Oakland	CA		12/31/2020		8,102							8,102	8,102			
100015841	Laguna Beach	CA		12/31/2020		9,186							9,186	9,186			
100016396	Ambler	PA		12/31/2020		5,495							5,495	5,495			
100016397	American Canyon	CA		12/31/2020		2,289							2,289	2,289			
100016402	Austin	TX		12/31/2020		4,993							4,993	4,993			
100016406	Tucson	AZ		12/31/2020		2,231							2,231	2,231			
100016409	Bryan	TX		12/31/2020		2,420							2,420	2,420			
100016411	Athens	GA		12/31/2020		2,458							2,458	2,458			
100016415	Berea	KY		12/31/2020		2,308							2,308	2,308			
100016418	Arlington	TN		12/31/2020		2,769							2,769	2,769			
100016419	Springfield	VA		12/31/2020		2,608							2,608	2,608			
100016420	San Diego	CA		12/31/2020		4,675							4,675	4,675			
100016427	Ventura	CA		12/31/2020		4,828							4,828	4,828			
100016430	Loveland	CO		12/31/2020		3,256							3,256	3,256			
100016432	Loveland	CO		12/31/2020		2,848							2,848	2,848			
100016434	New Brunswick	NJ		12/31/2020		3,443							3,443	3,443			
100016446	Oakland	CA		12/31/2020		9,981							9,981	9,981			
100016455	New Braunfels	TX		12/31/2020		3,066							3,066	3,066			
100016462	Bristol	CT		12/31/2020		4,613							4,613	4,613			
100016464	Oklahoma City	OK		12/31/2020		2,178							2,178	2,178			
100016465	Tampa	FL		12/31/2020		10,162							10,162	10,162			
100016468	Forney	TX		12/31/2020		4,430							4,430	4,430			
100016471	Wethersfield	CT		12/31/2020		3,260							3,260	3,260			
100016497	Fort Lauderdale	FL		12/31/2020		5,184							5,184	5,184			
100016499	Greer	SC		12/31/2020		1,031							1,031	1,031			
100016501	Colorado Springs	CO		12/31/2020		2,787							2,787	2,787			
100016505	Philadelphia	PA		12/31/2020		2,353							2,353	2,353			
100016509	Chicago	IL		12/31/2020		12,805							12,805	12,805			
100016516	Maryland Heights	MO		12/31/2020		2,349							2,349	2,349			
100016517	Vallejo	CA		12/31/2020		2,466							2,466	2,466			
100016519	Key West	FL		12/31/2020		6,110							6,110	6,110			
100016520	College Station	TX		12/31/2020		3,527							3,527	3,527			
100016521	(Northridge Area) Los	CA		12/31/2020		8,721							8,721	8,721			
100016522	Savannah	GA		12/31/2020		7,301							7,301	7,301			
100016523	Los Angeles	CA		12/31/2020		13,947							13,947	13,947			
100016524	Nevada City	CA		12/31/2020		3,429							3,429	3,429			
100016527	Charlotte	NC		12/31/2020		3,936							3,936	3,936			
100016528	Charlotte	NC		12/31/2020		5,304							5,304	5,304			
100016529	Charlotte	NC		12/31/2020		3,833							3,833	3,833			
100016535	Las Vegas	NV		12/31/2020		4,304							4,304	4,304			
100016538	North Las Vegas	NV		12/31/2020		2,893							2,893	2,893			
100016539	Groton	CT		12/31/2020		3,444							3,444	3,444			
100016544	Sacramento	CA		12/31/2020		2,512							2,512	2,512			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016547	Pacific Grove	CA		12/31/2020		3,709							3,709	3,709			
100016548	Bryn Mawr	PA		12/31/2020		2,402							2,402	2,402			
100016552	Jackson	MI		12/31/2020		4,589							4,589	4,589			
100016554	Acworth	GA		12/31/2020		2,312							2,312	2,312			
100016557	Tacoma	WA		12/31/2020		8,116							8,116	8,115			
100016565	Mcgaheysville	VA		12/31/2020		2,829							2,829	2,829			
100016572	Peoria	AZ		12/31/2020		5,708							5,708	5,709			
100016573	Almond	NC		12/31/2020		5,532							5,532	5,532			
100016576	Indio	CA		12/31/2020		10,014							10,014	10,015		1	1
100016577	Atlanta	GA		12/31/2020		2,589							2,589	2,589			
100016585	Indialantic	FL		12/31/2020		2,216							2,216	2,216			
100016586	Fountain Valley	CA		12/31/2020		3,772							3,772	3,772			
100016587	Oakland	CA		12/31/2020		8,426							8,426	8,426			
100016589	Sweet Home	OR		12/31/2020		5,462							5,462	5,462			
100016594	San Pedro	CA		12/31/2020		6,723							6,723	6,723			
100016599	Mesa	AZ		12/31/2020		2,151							2,151	2,151			
100016600	Glenarden	MD		12/31/2020		14,498							14,498	14,498			
100017009	Clermont	FL		12/31/2020		4,613							4,613	4,640		28	28
100017012	Enfield	CT		12/31/2020		7,066							7,066	7,066			
100017013	San Antonio	TX		12/31/2020		2,051							2,051	2,051			
100017014	North Port	FL		12/31/2020		2,528							2,528	2,528			
100017022	Springfield	MA		12/31/2020		2,631							2,631	2,631			
100017028	Portland	OR		12/31/2020		2,469							2,469	2,469			
100017030	San Jose	CA		12/31/2020		7,966							7,966	7,966			
100017034	Columbia	TN		12/31/2020		2,101							2,101	2,101			
100017035	Fort Lee	NJ		12/31/2020		3,646							3,646	3,646			
100017043	Demarest	NJ		12/31/2020		5,916							5,916	5,916			
100017053	Pomona	CA		12/31/2020		5,753							5,753	5,753			
100017054	Plano	TX		12/31/2020		4,423							4,423	4,423			
100017055	Pomona	CA		12/31/2020		4,659							4,659	4,659			
100017056	Mesa	AZ		12/31/2020		2,161							2,161	2,161			
100017057	Roseville	CA		12/31/2020		3,356							3,356	3,356			
100017058	Bowie	MD		12/31/2020		5,291							5,291	5,291			
100017060	Avon	NC		12/31/2020		6,707							6,707	6,707			
100017072	Foster City	CA		12/31/2020		10,552							10,552	10,552			
100017073	Montezuma	GA		12/31/2020		6,123							6,123	6,123			
100017076	Charlotte	NC		12/31/2020		704							704	704			
100017078	Charlotte	NC		12/31/2020		1,783							1,783	1,783			
100017085	Newtonsville	OH		12/31/2020		2,034							2,034	2,034			
100017086	Seattle	WA		12/31/2020		6,217							6,217	6,215		(1)	(1)
100017091	West Hills	CA		12/31/2020		15,890							15,890	15,890			
100017093	Hayward	CA		12/31/2020		11,456							11,456	11,456			
100017094	Commerce City	CO		12/31/2020		6,148							6,148	6,148			
100017105	Norman	OK		12/31/2020		7,357							7,357	7,357			
100017106	Salem	OR		12/31/2020		3,038							3,038	3,037			
100017111	Albemarle	NC		12/31/2020		2,971							2,971	2,971			
100017116	Exeter	CA		12/31/2020		4,953							4,953	4,953			
100017120	Jacksonville	NC		12/31/2020		1,748							1,748	1,748			
100017122	Sunrise	FL		12/31/2020		896							896	896			
100017124	Effingham	SC		12/31/2020		1,955							1,955	1,955			
100017126	Aliquippa	PA		12/31/2020		1,839							1,839	1,839			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017128	Memphis	TN		12/31/2020		1,496							1,496	1,496			
100017137	Halethorpe	MD		12/31/2020		4,748							4,748	4,748			
100017140	Murphy	NC		12/31/2020		8,573							8,573	8,570		(3)	(3)
100017157	Miami	FL		12/31/2020		3,039							3,039	3,039			
100017158	Iron Station	NC		12/31/2020		1,230							1,230	1,230			
100017159	Hudson	FL		12/31/2020		4,292							4,292	4,292			
100017165	Flowery Branch	GA		12/31/2020		1,018							1,018	1,018			
100017177	Little Rock	AR		12/31/2020		2,030							2,030	2,030			
100017178	Greenville	SC		12/31/2020		896							896	896			
100017180	Carol Stream	IL		12/31/2020		2,197							2,197	2,197			
100017186	Asheville	NC		12/31/2020		4,076							4,076	4,076			
100017195	Newtown	CT		12/31/2020		11,658							11,658	11,658			
100017208	Benson	AZ		12/31/2020		2,967							2,967	2,967			
100017224	Tampa	FL		12/31/2020		6,657							6,657	6,657			
100017232	Maple Valley	WA		12/31/2020		5,295							5,295	5,295			
100017235	Saint Petersburg	FL		12/31/2020		1,077							1,077	1,077			
100017236	Scottsdale	AZ		12/31/2020		4,474							4,474	4,474			
100017237	Greenlawn	NY		12/31/2020		7,248							7,248	7,248			
100017243	Elkton	MD		12/31/2020		3,974							3,974	3,974			
100017258	Apple Valley	CA		12/31/2020		4,897							4,897	4,897			
100017264	Tampa	FL		12/31/2020		4,465							4,465	4,465			
100017272	Mesa	AZ		12/31/2020		8,221							8,221	8,218		(3)	(3)
100017274	Prescott	AZ		12/31/2020		4,179							4,179	4,179			
100017289	Patrick Springs	VA		12/31/2020		2,886							2,886	2,886			
100017292	Jacksonville	FL		12/31/2020		7,096							7,096	7,096			
100017302	Richmond	VA		12/31/2020		2,361							2,361	2,361			
100017304	Kissimmee	FL		12/31/2020		6,839							6,839	6,829		(11)	(11)
100017305	West Linn	OR		12/31/2020		11,963							11,963	11,963			
100017307	Miami	FL		12/31/2020		2,399							2,399	2,399			
100017314	Gardendale	AL		12/31/2020		3,427							3,427	3,427			
100017317	Hyattsville	MD		12/31/2020		3,020							3,020	3,020			
100017321	Millboro	VA		12/31/2020		1,797							1,797	1,797			
100017323	Brockton	MA		12/31/2020		6,127							6,127	6,127			
100017333	Lake Elsinore	CA		12/31/2020		2,045							2,045	2,045			
100017360	Saint Simons Island	GA		12/31/2020		9,431							9,431	9,431			
100017369	North Little Rock	AR		12/31/2020		2,368							2,368	2,368			
100017372	Camden	NJ		12/31/2020		1,891							1,891	1,891			
100017377	Upper Marlboro	MD		12/31/2020		34,259							34,259	34,250		(8)	(8)
100017386	West Hartford	CT		12/31/2020		3,469							3,469	3,469			
100017394	Schenectady	NY		12/31/2020		6,093							6,093	6,093			
100017400	Sayre	PA		12/31/2020		2,400							2,400	2,400			
100017401	Garrison	TX		12/31/2020		1,458							1,458	1,458			
100017402	Philadelphia	PA		12/31/2020		1,927							1,927	1,927			
100017409	Dallas	TX		12/31/2020		1,521							1,521	1,521			
100017415	New Madrid	MO		12/31/2020		2,386							2,386	2,386			
100017420	Henrico	VA		12/31/2020		6,286							6,286	6,286			
100017422	Bossier City	LA		12/31/2020		1,317							1,317	1,317			
100017424	Moultonborough	NH		12/31/2020		2,417							2,417	2,417			
100017437	Clinton	MD		12/31/2020		8,470							8,470	8,470			
100017449	Deerfield Beach	FL		12/31/2020		1,117							1,117	1,117			
100017451	Hallandale Beach	FL		12/31/2020		1,619							1,619	1,619			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017454	Moreno Valley	CA		12/31/2020		7,783							7,783	7,783			
100017457	Panama City	FL		12/31/2020		1,762							1,762	1,762			
100017459	Sunny Isles Beach	FL		12/31/2020		5,887							5,887	5,887			
100017473	Matawan	NJ		12/31/2020		5,129							5,129	5,129			
100017478	Henderson	NV		12/31/2020		9,075							9,075	9,075			
100017483	San Mateo	CA		12/31/2020		7,106							7,106	7,106			
100017486	Woodstock	MD		12/31/2020		19,147							19,147	19,147			
100017488	Los Angeles	CA		12/31/2020		26,851							26,851	26,851			
100017507	Georgetown	TX		12/31/2020		5,488							5,488	5,488			
100017519	Marysville	WA		12/31/2020		7,137							7,137	7,137			
100017524	Standish	MI		12/31/2020		10,526							10,526	10,526			
100017526	Haughton	LA		12/31/2020		2,197							2,197	2,197			
100017531	Los Angeles	CA		12/31/2020		2,588							2,588	2,588			
100017536	Brewton	AL		12/31/2020		1,779							1,779	1,779			
100017544	Des Moines	IA		12/31/2020		1,654							1,654	1,654			
100017552	Sleepy Hollow	NY		12/31/2020		26,425							26,425	26,424		(2)	(2)
100017554	Frackville	PA		12/31/2020		9,251							9,251	9,249		(2)	(2)
100017558	San Jose	CA		12/31/2020		9,918							9,918	9,914		(3)	(3)
100017566	Miami Beach	FL		12/31/2020		11,298							11,298	11,298			
100017575	Fort Myers	FL		12/31/2020		6,208							6,208	6,208			
100017600	Plainville	CT		12/31/2020		1,325							1,325	1,325			
100017601	N Miami Beach	FL		12/31/2020		408							408	408			
100017604	Kissimmee	FL		12/31/2020		2,563							2,563	2,563			
100017606	Pelzer	SC		12/31/2020		1,565							1,565	1,565			
100017624	Bradenton	FL		12/31/2020		896							896	896			
100017630	Grafton	WI		12/31/2020		13,509							13,509	13,509			
100017634	Armuchee	GA		12/31/2020		3,507							3,507	3,507			
100017635	Atlanta	GA		12/31/2020		677							677	677			
100017647	Cordele	GA		12/31/2020		4,210							4,210	4,210			
100017649	Ranger	GA		12/31/2020		3,219							3,219	3,219			
100017656	Cleveland	OH		12/31/2020		3,611							3,611	3,611			
100017657	Gary	IN		12/31/2020		1,008							1,008	1,008			
100017661	Morris	NY		12/31/2020		2,294							2,294	2,294			
100017662	Columbia	SC		12/31/2020		2,940							2,940	2,940			
100017667	Quincy	FL		12/31/2020		542							542	542			
100017670	Lithonia	GA		12/31/2020		1,124							1,124	1,124			
100017675	Cleveland	OH		12/31/2020		362							362	362			
100017677	Nashville	TN		12/31/2020		5,662							5,662	5,662			
100017685	Findlay	OH		12/31/2020		769							769	769			
100017688	Immokalee	FL		12/31/2020		4,007							4,007	4,007			
100017693	Lehigh Acres	FL		12/31/2020		2,093							2,093	2,093			
100017695	San Antonio	TX		12/31/2020		4,063							4,063	4,063			
100017696	San Antonio	TX		12/31/2020		3,215							3,215	3,215			
100017697	San Antonio	TX		12/31/2020		4,204							4,204	4,202		(2)	(2)
100017701	Fort Wayne	IN		12/31/2020		2,821							2,821	2,821			
100017702	Dorchester	MA		12/31/2020		6,939							6,939	6,939			
100017711	Indianapolis	IN		12/31/2020		829							829	829			
100017715	Newton	NC		12/31/2020		1,943							1,943	1,943			
100017716	Rossville	IN		12/31/2020		4,555							4,555	4,555			
100017720	Wadesboro	NC		12/31/2020		4,950							4,950	4,950			
100017729	Miami	FL		12/31/2020		5,730							5,730	5,730			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017732	Sunrise	FL		12/31/2020		3,955							3,955	3,955			
100017733	Apopka	FL		12/31/2020		3,667							3,667	3,667			
100017737	Napa	CA		12/31/2020		30,050							30,050	30,050			
100017739	Orlando	FL		12/31/2020		9,729							9,729	9,729			
100017745	Escondido	CA		12/31/2020		1,338							1,338	1,338			
100017748	Greensboro	NC		12/31/2020		1,197							1,197	1,197			
100017751	Gaffney	SC		12/31/2020		3,317							3,317	3,317			
100017752	Naperville	IL		12/31/2020		4,949							4,949	4,949			
100017759	Gulfport	MS		12/31/2020		2,640							2,640	2,640			
100017770	West New York	NJ		12/31/2020		18,283							18,283	18,283			
100017772	Zephyrhills	FL		12/31/2020		5,437							5,437	5,437			
100017775	Fostoria	MI		12/31/2020		6,368							6,368	6,368			
100017777	Deland	FL		12/31/2020		1,084							1,084	1,084			
100017787	Peoria	AZ		12/31/2020		3,521							3,521	3,521			
100017788	Goochland	VA		12/31/2020		1,627							1,627	1,627			
100017796	Nashville	TN		12/31/2020		391							391	391			
100017802	Lake Worth	FL		12/31/2020		3,179							3,179	3,179			
100017808	Santa Ana	CA		12/31/2020		7,705							7,705	7,705			
100017809	Alhambra	CA		12/31/2020		11,194							11,194	11,194			
100017834	Glendale	AZ		12/31/2020		3,017							3,017	3,017			
100017835	Ontario	CA		12/31/2020		3,009							3,009	3,009			
100017843	Moreno Valley	CA		12/31/2020		38,763							38,763	38,763			
100017857	Fort Worth	TX		12/31/2020		2,001							2,001	2,001			
100017865	Sebastian	FL		12/31/2020		4,021							4,021	4,021			
100017866	Acworth	GA		12/31/2020		2,221							2,221	2,221			
100017868	Rapid City	SD		12/31/2020		2,553							2,553	2,553			
100017870	Laurel	MD		12/31/2020		2,975							2,975	2,975			
100017871	Annapolis	MD		12/31/2020		7,599							7,599	7,599			
100017876	Pasadena	CA		12/31/2020		4,738							4,738	4,738			
100017877	Hilo	HI		12/31/2020		4,219							4,219	4,219			
100017880	Winchester	VA		12/31/2020		2,733							2,733	2,733			
100017896	Pollock Pines	CA		12/31/2020		7,211							7,211	7,211			
100017898	Sunriver	OR		12/31/2020		2,218							2,218	2,218			
100017899	Greenville	SC		12/31/2020		2,648							2,648	2,647			
100017909	Woodbridge	CA		12/31/2020		2,887							2,887	2,887			
100017915	Rialto	CA		12/31/2020		2,723							2,723	2,723			
100017916	West Palm Beach	FL		12/31/2020		3,863							3,863	3,863			
100017921	Lompoc	CA		12/31/2020		3,366							3,366	3,366			
100017926	Cresskill	NJ		12/31/2020		4,040							4,040	4,040			
100017930	Philadelphia	PA		12/31/2020		2,496							2,496	2,496			
100017931	Atlanta	GA		12/31/2020		11,683							11,683	11,683			
100017932	Chattanooga	TN		12/31/2020		2,295							2,295	2,295			
100017934	Corpus Christi	TX		12/31/2020		3,064							3,064	3,064			
100017935	Acworth	GA		12/31/2020		2,955							2,955	2,955			
100017936	Atlanta	GA		12/31/2020		3,121							3,121	3,121			
100017938	Greenville	TX		12/31/2020		3,897							3,897	3,897			
100017939	Greenville	TX		12/31/2020		3,483							3,483	3,483			
100017942	West Allis	WI		12/31/2020		2,651							2,651	2,651			
100017947	Philadelphia	PA		12/31/2020		2,498							2,498	2,498			
100017953	Rosenberg	TX		12/31/2020		3,611							3,611	3,610			
100017962	Richmond	VA		12/31/2020		5,892							5,892	5,892			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017963	Las Vegas	NV		12/31/2020		3,860							3,860	3,860			
100017966	Largo	FL		12/31/2020		5,814							5,814	5,814			
100017969	Port Orange	FL		12/31/2020		2,085							2,085	2,085			
100017970	Oakland	CA		12/31/2020		14,134							14,134	14,134			
100017973	Jurupa Valley	CA		12/31/2020		6,463							6,463	6,463			
100017976	Carrollton	TX		12/31/2020		4,281							4,281	4,281			
100017988	Scarborough	ME		12/31/2020		3,062							3,062	3,062			
100017993	Modesto	CA		12/31/2020		2,838							2,838	2,838			
100017998	Los Angeles	CA		12/31/2020		4,549							4,549	4,549			
100018000	Annapolis	MD		12/31/2020		10,281							10,281	10,281			
100018004	Colorado Springs	CO		12/31/2020		2,320							2,320	2,320			
100018017	Chesapeake	VA		12/31/2020		1,972							1,972	1,972			
100018019	Waterbury	CT		12/31/2020		2,171							2,171	2,171			
100018020	Bakersfield	CA		12/31/2020		2,281							2,281	2,281			
100018026	Fairborn	OH		12/31/2020		6,018							6,018	6,018			
100018028	Lewisville	TX		12/31/2020		3,309							3,309	3,309			
100018031	Visalia	CA		12/31/2020		2,281							2,281	2,281			
100018039	Prescott Valley	AZ		12/31/2020		10,099							10,099	10,099			
100018042	Monrovia	CA		12/31/2020		8,453							8,453	8,453			
100018049	Atlanta	GA		12/31/2020		8,086							8,086	8,086			
100018051	(Northridge Area) Los	CA		12/31/2020		6,588							6,588	6,588			
100018052	Lehi	UT		12/31/2020		6,841							6,841	6,841			
100018053	Albuquerque	NM		12/31/2020		3,125							3,125	3,125			
100018056	Bath	ME		12/31/2020		4,274							4,274	4,274			
100018057	Richmond	VA		12/31/2020		7,088							7,088	7,088			
100018059	Montrose	CA		12/31/2020		8,644							8,644	8,644			
100018060	Lacey	WA		12/31/2020		2,752							2,752	2,752			
100018061	Lemon Grove	CA		12/31/2020		4,722							4,722	4,722			
100018068	Tempe	AZ		12/31/2020		4,795							4,795	4,795			
100018075	Tucson	AZ		12/31/2020		2,258							2,258	2,258			
100018076	Peachtree City	GA		12/31/2020		3,304							3,304	3,304			
100018080	Kansas City	MO		12/31/2020		2,416							2,416	2,416			
100018082	El Paso	TX		12/31/2020		2,193							2,193	2,193			
100018093	Chapel Hill	NC		12/31/2020		2,327							2,327	2,327			
100018096	Georgetown	TX		12/31/2020		2,224							2,224	2,224			
100018104	Fresno	CA		12/31/2020		4,005							4,005	4,005			
100018111	Urbandale	IA		12/31/2020		2,291							2,291	2,291			
100018114	Los Angeles	CA		12/31/2020		5,624							5,624	5,625			
100018116	Los Angeles	CA		12/31/2020		5,430							5,430	5,430			
100018117	Snowflake	AZ		12/31/2020		3,338							3,338	3,338			
100018124	Fuquay Varina	NC		12/31/2020		4,195							4,195	4,195			
100018130	Cranston	RI		12/31/2020		2,781							2,781	2,781			
100018132	Orlando	FL		12/31/2020		2,778							2,778	2,778			
100018143	Blacksburg	VA		12/31/2020		2,597							2,597	2,597			
100018149	San Antonio	TX		12/31/2020		2,395							2,395	2,395			
100018150	Coventry	RI		12/31/2020		5,514							5,514	5,514			
100018152	Bristol	CT		12/31/2020		3,631							3,631	3,631			
100018158	Charlotte	NC		12/31/2020		16,637							16,637	16,637			
100018160	Lehigh Acres	FL		12/31/2020		2,566							2,566	2,566			
100018162	Clovis	CA		12/31/2020		2,493							2,493	2,493			
100018175	Lafayette	LA		12/31/2020		2,549							2,549	2,549			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018181	Round Rock	TX		12/31/2020		2,629							2,629	2,629			
100018182	Bozeman	MT		12/31/2020		3,186							3,186	3,186			
100018188	Waldport	OR		12/31/2020		3,356							3,356	3,356			
100018189	San Antonio	TX		12/31/2020		3,237							3,237	3,237			
100018192	The Colony	TX		12/31/2020		2,784							2,784	2,784			
100018193	Kingwood	TX		12/31/2020		15,583							15,583	15,560		(22)	(22)
100018202	Kansas City	MO		12/31/2020		4,691							4,691	4,691			
100018205	Windsor Mill	MD		12/31/2020		5,074							5,074	5,074			
100018208	Kapolei	HI		12/31/2020		4,654							4,654	4,654			
100018222	Wellington	FL		12/31/2020		2,511							2,511	2,511			
100018229	Hackensack	NJ		12/31/2020		1,972							1,972	1,972			
100018237	Dacula	GA		12/31/2020		2,645							2,645	2,645			
100018244	American Fork	UT		12/31/2020		3,811							3,811	3,811			
100018245	North Hollywood	CA		12/31/2020		11,122							11,122	11,122			
100018251	Bloomington	MN		12/31/2020		4,252							4,252	4,252			
100018258	Irving	TX		12/31/2020		2,862							2,862	2,862			
100018259	Kennedale	TX		12/31/2020		6,988							6,988	6,988			
100018260	Lubbock	TX		12/31/2020		2,427							2,427	2,427			
100018266	Germantown	MD		12/31/2020		2,700							2,700	2,699			
100018267	Gaithersburg	MD		12/31/2020		2,611							2,611	2,610			
100018274	Athens	GA		12/31/2020		2,605							2,605	2,605			
100018275	Anaheim	CA		12/31/2020		14,134							14,134	14,134			
100018283	Fort Worth	TX		12/31/2020		8,136							8,136	8,136			
100018290	Portsmouth	RI		12/31/2020		2,342							2,342	2,342			
100018297	Hartford	CT		12/31/2020		2,263							2,263	2,263			
100018304	Montgomery Village	MD		12/31/2020		10,707							10,707	10,707			
100018305	Colorado Springs	CO		12/31/2020		5,343							5,343	5,343			
100018308	Snellville	GA		12/31/2020		11,644							11,644	11,644			
100018313	(North Hollywood Area)	CA		12/31/2020		7,717							7,717	7,717			
100018314	Nashville	TN		12/31/2020		7,760							7,760	7,760			
100018319	Lynn	MA		12/31/2020		8,657							8,657	8,657			
100018328	San Diego	CA		12/31/2020		5,719							5,719	5,719			
100018330	Davenport	IA		12/31/2020		3,532							3,532	3,532			
100018331	Berlin	CT		12/31/2020		2,910							2,910	2,910			
100018332	Costa Mesa	CA		12/31/2020		4,275							4,275	4,275			
100018338	Phoenix	AZ		12/31/2020		12,031							12,031	12,031			
100018339	Redondo Beach	CA		12/31/2020		9,387							9,387	9,387			
100018340	Middletown	PA		12/31/2020		2,127							2,127	2,127			
100018345	Fort Collins	CO		12/31/2020		3,611							3,611	3,611			
100018346	Coldwater	MI		12/31/2020		2,225							2,225	2,225			
100018347	Denver	CO		12/31/2020		4,569							4,569	4,569			
100018349	Winter Springs	FL		12/31/2020		2,932							2,932	2,932			
100018351	Herndon	VA		12/31/2020		2,959							2,959	2,959			
100018352	Tempe	AZ		12/31/2020		2,644							2,644	2,644			
100018354	Weatherford	TX		12/31/2020		2,410							2,410	2,410			
100018355	San Antonio	TX		12/31/2020		2,454							2,454	2,454			
100018361	Houston	TX		12/31/2020		28,087							28,087	28,087			
100018363	Dallas	TX		12/31/2020		3,582							3,582	3,582			
100018383	Farmington	CT		12/31/2020		4,294							4,294	4,294			
100018384	Fernley	NV		12/31/2020		2,026							2,026	2,026			
100018393	Celina	TX		12/31/2020		2,483							2,483	2,483			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018402	Paso Robles	CA		12/31/2020		3,661							3,661	3,661			
100018407	Meridian	ID		12/31/2020		3,209							3,209	3,209			
100018416	Vacaville	CA		12/31/2020		5,483							5,483	5,483			
100018420	Hialeah	FL		12/31/2020		2,362							2,362	2,362			
100018424	Springville	CA		12/31/2020		2,261							2,261	2,261			
100018438	Gallatin	TN		12/31/2020		4,243							4,243	4,243			
100018439	Dallas	OR		12/31/2020		3,645							3,645	3,645			
100018440	Park City	UT		12/31/2020		1,495							1,495	1,495			
100018444	Montgomery Village	MD		12/31/2020		7,658							7,658	7,659		1	1
100018447	Los Angeles	CA		12/31/2020		8,141							8,141	8,141			
100018449	Blue Springs	MO		12/31/2020		2,161							2,161	2,161			
100018450	Oakland	CA		12/31/2020		12,842							12,842	12,842			
100018462	Savannah	GA		12/31/2020		2,084							2,084	2,084			
100019579	Jacksonville	FL		12/31/2020		3,237							3,237	3,237			
100019582	Sherwood	AR		12/31/2020		2,147							2,147	2,147			
100019585	Sherwood	AR		12/31/2020		1,953							1,953	1,953			
100019589	Cerritos	CA		12/31/2020		9,448							9,448	9,448			
100019590	Wells	ME		12/31/2020		2,678							2,678	2,679		1	1
100019592	Montgomery	AL		12/31/2020		4,517							4,517	4,517			
100019593	Pensacola	FL		12/31/2020		2,085							2,085	2,085			
100019598	Spring	TX		12/31/2020		3,917							3,917	3,917			
100019612	Taylors	SC		12/31/2020		2,423							2,423	2,423			
100019620	Los Angeles	CA		12/31/2020		9,166							9,166	9,166			
100019621	Deerfield	IL		12/31/2020		4,766							4,766	4,766			
100019632	Pleasanton	TX		12/31/2020		2,547							2,547	2,547			
100019635	Auburn	AL		12/31/2020		3,110							3,110	3,110			
100019642	Sevierville	TN		12/31/2020		2,995							2,995	2,995			
100019643	Woodbridge	VA		12/31/2020		3,807							3,807	3,807			
100019644	Spring Valley	CA		12/31/2020		6,016							6,016	6,016			
100019645	Ramsey	NJ		12/31/2020		4,637							4,637	4,637			
100019653	Herndon	VA		12/31/2020		4,966							4,966	4,966			
100019661	Fall River	MA		12/31/2020		3,078							3,078	3,078			
100019667	Yardley	PA		12/31/2020		2,793							2,793	2,793			
100019668	Katy	TX		12/31/2020		2,807							2,807	2,807			
100019670	Los Angeles	CA		12/31/2020		8,481							8,481	8,481			
100019672	Los Angeles	CA		12/31/2020		7,866							7,866	7,866			
100019674	Henrico	VA		12/31/2020		2,637							2,637	2,637			
100019681	San Antonio	TX		12/31/2020		2,688							2,688	2,688			
100019684	Burlington	VT		12/31/2020		5,838							5,838	5,838			
100019685	Phoenix	AZ		12/31/2020		3,740							3,740	3,740			
100019687	Anaheim	CA		12/31/2020		6,409							6,409	6,409			
100019689	Englewood	CO		12/31/2020		6,695							6,695	6,695			
100019690	Springville	UT		12/31/2020		6,297							6,297	6,297			
100019704	Princeton	TX		12/31/2020		7,504							7,504	7,504			
100019705	College Station	TX		12/31/2020		2,166							2,166	2,166			
100019707	Fort Worth	TX		12/31/2020		3,571							3,571	3,571			
100019709	Nokomis	FL		12/31/2020		2,503							2,503	2,503			
100019713	Hanford	CA		12/31/2020		3,141							3,141	3,141			
100019714	Phoenix	AZ		12/31/2020		3,776							3,776	3,776			
100019720	Des Moines	IA		12/31/2020		2,775							2,775	2,775			
100019722	Phoenix	AZ		12/31/2020		2,620							2,620	2,620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019726	Elk Grove	CA		12/31/2020		26,280							26,280	26,280			
100019727	Ann Arbor	MI		12/31/2020		3,128							3,128	3,128			
100019729	Tucson	AZ		12/31/2020		2,511							2,511	2,511			
100019737	Davis	CA		12/31/2020		9,706							9,706	9,706			
100019739	Davis	CA		12/31/2020		9,367							9,367	9,367			
100019740	Littleton	CO		12/31/2020		2,559							2,559	2,559			
100019745	Tucson	AZ		12/31/2020		5,856							5,856	5,856			
100019746	San Diego	CA		12/31/2020		4,598							4,598	4,598			
100019747	Downingtown	PA		12/31/2020		2,301							2,301	2,301			
100019748	Tempe	AZ		12/31/2020		2,789							2,789	2,789			
100019754	Fort Worth	TX		12/31/2020		2,932							2,932	2,932			
100019755	Greenbrier	TN		12/31/2020		3,145							3,145	3,145			
100019757	Murfreesboro	TN		12/31/2020		2,266							2,266	2,266			
100019759	Lakewood	CO		12/31/2020		5,689							5,689	5,689			
100019763	Clovis	CA		12/31/2020		2,989							2,989	2,989			
100019766	Reno	NV		12/31/2020		6,987							6,987	6,987			
100019767	Clovis	CA		12/31/2020		2,932							2,932	2,932			
100019771	Royse City	TX		12/31/2020		2,603							2,603	2,603			
100019777	Boise	ID		12/31/2020		2,920							2,920	2,920			
100019779	East Stroudsburg	PA		12/31/2020		2,174							2,174	2,174			
100019780	Winter Park	FL		12/31/2020		2,728							2,728	2,728			
100019781	San Antonio	TX		12/31/2020		4,643							4,643	4,643			
100019784	Mechanicsburg	PA		12/31/2020		2,829							2,829	2,829			
100019789	San Diego	CA		12/31/2020		3,052							3,052	3,052			
100019791	Providence	RI		12/31/2020		2,445							2,445	2,445			
100019793	The Colony	TX		12/31/2020		2,799							2,799	2,799			
100019796	The Colony	TX		12/31/2020		2,732							2,732	2,732			
100019798	Fort Worth	TX		12/31/2020		2,781							2,781	2,781			
100019802	Lake Harmony	PA		12/31/2020		2,955							2,955	2,955			
100019804	Bakersfield	CA		12/31/2020		2,368							2,368	2,368			
100019806	Conroe	TX		12/31/2020		2,301							2,301	2,301			
100019809	Breinigsville	PA		12/31/2020		3,123							3,123	3,123			
100019811	Vilas	NC		12/31/2020		2,189							2,189	2,189			
100019815	Bradenton	FL		12/31/2020		2,875							2,875	2,875			
100019816	The Woodlands	TX		12/31/2020		2,480							2,480	2,480			
100019827	Bryans Road	MD		12/31/2020		76,813							76,813	76,813			
100019828	El Paso	TX		12/31/2020		3,341							3,341	3,341			
100019832	Blue Springs	MO		12/31/2020		4,976							4,976	4,976			
100019835	Bellflower	CA		12/31/2020		4,510							4,510	4,510			
100019846	Visalia	CA		12/31/2020		2,123							2,123	2,123			
100019849	Miami	FL		12/31/2020		2,399							2,399	2,399			
100019853	Waipahu	HI		12/31/2020		9,309							9,309	9,309			
100019854	Phoenix	AZ		12/31/2020		2,749							2,749	2,749			
100019856	Salem	MA		12/31/2020		4,163							4,163	4,163			
100019865	Fairfax	VA		12/31/2020		6,570							6,570	6,570			
100019866	Arlington	VA		12/31/2020		7,045							7,045	7,045			
100019872	Forney	TX		12/31/2020		3,004							3,004	3,004			
100019874	Round Rock	TX		12/31/2020		4,878							4,878	4,878			
100019886	Abilene	TX		12/31/2020		6,049							6,049	6,049			
100019902	Asheville	NC		12/31/2020		2,715							2,715	2,715			
100019903	Stephens City	VA		12/31/2020		12,637							12,637	12,637			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019904	Merced	CA		12/31/2020		2,024							2,024	2,024			
100019906	University City	MO		12/31/2020		2,848							2,848	2,848			
100019911	Wilmington	DE		12/31/2020		2,869							2,869	2,869			
100019914	Austin	TX		12/31/2020		2,934							2,934	2,934			
100019916	Flower Mound	TX		12/31/2020		3,045							3,045	3,045			
100019922	San Bernardino	CA		12/31/2020		8,800							8,800	8,800			
100019926	Carrollton	TX		12/31/2020		3,345							3,345	3,345			
100019937	Norfolk	VA		12/31/2020		2,960							2,960	2,960			
100019945	Havertown	PA		12/31/2020		2,298							2,298	2,298			
100019948	Glenshaw	PA		12/31/2020		3,757							3,757	3,757			
100019950	Frederick	MD		12/31/2020		3,332							3,332	3,332			
100019957	Nashville	TN		12/31/2020		4,362							4,362	4,362			
100019958	Menifee	CA		12/31/2020		2,630							2,630	2,630			
100019964	Las Vegas	NV		12/31/2020		3,827							3,827	3,827			
100019976	Marietta	GA		12/31/2020		3,373							3,373	3,373			
100019977	Canton	GA		12/31/2020		2,509							2,509	2,509			
100019984	Houston	TX		12/31/2020		2,696							2,696	2,696			
100019986	Saint Paul	MN		12/31/2020		2,379							2,379	2,379			
100019988	Little Elm	TX		12/31/2020		3,917							3,917	3,917			
100019990	Tampa	FL		12/31/2020		10,233							10,233	10,233			
100019995	San Diego	CA		12/31/2020		5,282							5,282	5,282			
100019998	Philadelphia	PA		12/31/2020		2,733							2,733	2,733			
100020003	San Jose	CA		12/31/2020		14,863							14,863	14,863			
100020004	Humble	TX		12/31/2020		2,309							2,309	2,309			
100020005	Santa Rosa	CA		12/31/2020		4,248							4,248	4,248			
100020006	Tucson	AZ		12/31/2020		2,137							2,137	2,137			
100020016	Austin	TX		12/31/2020		2,403							2,403	2,403			
100020018	Belton	TX		12/31/2020		2,568							2,568	2,568			
100020025	Marana	AZ		12/31/2020		2,053							2,053	2,053			
100020027	Overland Park	KS		12/31/2020		2,266							2,266	2,266			
100020036	Denver	CO		12/31/2020		73,515							73,515	73,515			
100020042	San Diego	CA		12/31/2020		65,176							65,176	65,176			
100020131	Acworth	GA		12/31/2020		2,698							2,698	2,698			
100020132	Harrisville	UT		12/31/2020		2,129							2,129	2,129			
100020134	Benton	AR		12/31/2020		2,216							2,216	2,216			
100020135	Jacksonville	FL		12/31/2020		3,678							3,678	3,678			
100020137	Atascadero	CA		12/31/2020		4,869							4,869	4,869			
100020138	Phoenix	AZ		12/31/2020		2,017							2,017	2,017			
100020140	Philadelphia	PA		12/31/2020		14,632							14,632	14,632			
100020148	Youngsville	LA		12/31/2020		2,635							2,635	2,635			
100020151	Fort Mill	SC		12/31/2020		2,541							2,541	2,541			
100020155	Forney	TX		12/31/2020		2,658							2,658	2,658			
100020156	Nampa	ID		12/31/2020		3,915							3,915	3,915			
100020160	Wilmington	DE		12/31/2020		2,021							2,021	2,021			
100020164	Baldwin Park	CA		12/31/2020		6,027							6,027	6,027			
100020173	San Ysidro	CA		12/31/2020		4,088							4,088	4,088			
100020178	El Monte	CA		12/31/2020		7,541							7,541	7,541			
100020186	Placentia	CA		12/31/2020		7,088							7,088	7,088			
100020189	Carrollton	TX		12/31/2020		3,148							3,148	3,148			
100020196	Carolina Beach	NC		12/31/2020		3,454							3,454	3,454			
100020199	Lehi	UT		12/31/2020		3,690							3,690	3,690			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020212	Jacksonville	FL		12/31/2020		2,555							2,555	2,555			
100020214	Jacksonville	FL		12/31/2020		5,729							5,729	5,729			
100020215	Minneapolis	MN		12/31/2020		17,496							17,496	17,496			
100020219	Carolina Beach	NC		12/31/2020		3,816							3,816	3,816			
100020221	Billings	MT		12/31/2020		2,282							2,282	2,282			
100020222	Galveston	TX		12/31/2020		3,275							3,275	3,275			
100020224	Portland	OR		12/31/2020		8,478							8,478	8,478			
100020225	Cape Coral	FL		12/31/2020		2,122							2,122	2,122			
100020226	Santa Clarita	CA		12/31/2020		3,345							3,345	3,345			
100020227	Greenwood	IN		12/31/2020		826							826	826			
100020228	Prospect	CT		12/31/2020		5,489							5,489	5,489			
100020236	Colorado Springs	CO		12/31/2020		3,538							3,538	3,538			
100020241	Minneapolis	MN		12/31/2020		9,073							9,073	9,073			
100020247	Plant City	FL		12/31/2020		3,012							3,012	3,012			
100020249	Atlanta	GA		12/31/2020		7,659							7,659	7,659			
100020250	Humble	TX		12/31/2020		4,280							4,280	4,280			
100020253	Cape Coral	FL		12/31/2020		3,149							3,149	3,149			
100020255	Ault	CO		12/31/2020		7,681							7,681	7,680			
100020262	Raleigh	NC		12/31/2020		2,295							2,295	2,295			
100020267	Odenville	AL		12/31/2020		2,220							2,220	2,220			
100020275	Murfreesboro	TN		12/31/2020		2,026							2,026	2,026			
100020280	Gilbert	AZ		12/31/2020		5,169							5,169	5,169			
100020281	Lomita	CA		12/31/2020		7,651							7,651	7,651			
100020288	Leicester	NC		12/31/2020		5,519							5,519	5,519			
100020289	Saint Paul	MN		12/31/2020		2,654							2,654	2,654			
100020294	Russellville	AR		12/31/2020		2,550							2,550	2,550			
100020301	Martinsburg	WV		12/31/2020		1,949							1,949	1,949			
100020302	Fresno	CA		12/31/2020		2,820							2,820	2,820			
100020303	Jackson	CA		12/31/2020		3,485							3,485	3,485			
100020304	Grover Beach	CA		12/31/2020		5,457							5,457	5,457			
100020308	Cathedral City	CA		12/31/2020		6,739							6,739	6,739			
100020315	Lake Worth	FL		12/31/2020		4,975							4,975	4,975			
100020319	Denver	CO		12/31/2020		7,696							7,696	7,696			
100020332	Lancaster	CA		12/31/2020		3,118							3,118	3,118			
100020334	Dallas	TX		12/31/2020		5,271							5,271	5,271			
100020341	Longview	TX		12/31/2020		2,074							2,074	2,074			
100020345	Barnegat	NJ		12/31/2020		1,931							1,931	1,931			
100020349	Plainfield	NJ		12/31/2020		2,949							2,949	2,949			
100020351	Bailey	CO		12/31/2020		6,590							6,590	6,590			
100020361	Oakland	CA		12/31/2020		4,578							4,578	4,578			
100020362	Englewood	FL		12/31/2020		56,990							56,990	56,990			
100020363	Hagerstown	MD		12/31/2020		2,638							2,638	2,638			
100020368	Monterey	CA		12/31/2020		5,456							5,456	5,456			
100020369	Wilmington	NC		12/31/2020		2,006							2,006	2,006			
100020371	Virginia Beach	VA		12/31/2020		2,786							2,786	2,786			
100020374	Milton	FL		12/31/2020		2,281							2,281	2,281			
100020375	Lompoc	CA		12/31/2020		3,798							3,798	3,798			
100020378	Ripon	CA		12/31/2020		7,211							7,211	7,211			
100020386	Pompano Beach	FL		12/31/2020		3,647							3,647	3,647			
100020388	Anoka	MN		12/31/2020		2,517							2,517	2,517			
100020399	Sykesville	MD		12/31/2020		4,525							4,525	4,525			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020406	Lacey	WA		12/31/2020		3,990							3,990	3,990			
100020418	Sacramento	CA		12/31/2020		4,385							4,385	4,385			
100020419	Pflugerville	TX		12/31/2020		2,211							2,211	2,211			
100020421	San Diego	CA		12/31/2020		5,339							5,339	5,339			
100020433	Las Vegas	NV		12/31/2020		4,907							4,907	4,907			
100020440	Ashburn	VA		12/31/2020		7,143							7,143	7,143			
100023191	Charlotte	NC		12/31/2020		2,936							2,936	2,936			
100023193	New Orleans	LA		12/31/2020		7,049							7,049	7,049			
100023201	Bear	DE		12/31/2020		3,871							3,871	3,871			
100023211	Miami	FL		12/31/2020		2,319							2,319	2,319			
100023214	Salvo	NC		12/31/2020		6,555							6,555	6,555			
100023218	Austin	TX		12/31/2020		3,554							3,554	3,554			
100023219	Jacksonville	FL		12/31/2020		2,096							2,096	2,096			
100023220	Austin	TX		12/31/2020		5,234							5,234	5,234			
100023227	Pensacola	FL		12/31/2020		2,585							2,585	2,585			
100023231	Murfreesboro	TN		12/31/2020		3,049							3,049	3,049			
100023256	Denver	CO		12/31/2020		5,195							5,195	5,195			
100023261	Edinburg	TX		12/31/2020		3,971							3,971	3,971			
100023262	San Pedro	CA		12/31/2020		9,671							9,671	9,671			
100023263	Jacksonville	FL		12/31/2020		2,201							2,201	2,201			
100023267	Virginia Bch	VA		12/31/2020		3,197							3,197	3,197			
100023274	Baltimore	MD		12/31/2020		3,207							3,207	3,207			
100023275	North Middletown	NJ		12/31/2020		3,828							3,828	3,828			
100023280	Las Vegas	NV		12/31/2020		3,840							3,840	3,840			
100023282	Corinth	TX		12/31/2020		2,781							2,781	2,781			
100023289	Mesa	AZ		12/31/2020		2,898							2,898	2,898			
100023290	Lexington	KY		12/31/2020		2,875							2,875	2,875			
100023294	Lakewood	CO		12/31/2020		2,929							2,929	2,929			
100023297	Manassas Park	VA		12/31/2020		10,567							10,567	10,567			
100023301	Phelan	CA		12/31/2020		5,290							5,290	5,290			
100023302	Mc Kees Rocks	PA		12/31/2020		2,490							2,490	2,490			
100023312	East Point	GA		12/31/2020		2,503							2,503	2,503			
100023320	Hermitage	TN		12/31/2020		2,620							2,620	2,620			
100023328	Oklahoma City	OK		12/31/2020		2,069							2,069	2,069			
100023329	Peoria	AZ		12/31/2020		5,668							5,668	5,668			
100023332	Ambler	PA		12/31/2020		11,967							11,967	11,967			
100023333	Asheville	NC		12/31/2020		3,083							3,083	3,083			
100023339	Jacksonville	FL		12/31/2020		2,355							2,355	2,355			
100023341	Fort Myers Beach	FL		12/31/2020		6,726							6,726	6,726			
100023342	Burnet	TX		12/31/2020		1,948							1,948	1,948			
100023345	Hackettstown	NJ		12/31/2020		3,216							3,216	3,216			
100023349	Denton	TX		12/31/2020		8,584							8,584	8,585		1	1
100023361	Fredericksburg	VA		12/31/2020		6,611							6,611	6,611			
100023367	Medford	OR		12/31/2020		7,459							7,459	7,459			
100023373	Calhoun	GA		12/31/2020		4,278							4,278	4,278			
100023374	Lancaster	TX		12/31/2020		2,797							2,797	2,797			
100023375	Mckinleyville	CA		12/31/2020		6,432							6,432	6,432			
100023376	Bryan	TX		12/31/2020		3,098							3,098	3,098			
100023381	Cypress	CA		12/31/2020		6,382							6,382	6,382			
100023393	Apollo Beach	FL		12/31/2020		1,731							1,731	1,731			
100023397	Cloquet	MN		12/31/2020		3,914							3,914	3,914			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023398	Cypress	TX		12/31/2020		103,434							103,434	103,434			
100023403	Imperial Beach	CA		12/31/2020		5,760							5,760	5,760			
100023411	Rio Rancho	NM		12/31/2020		2,349							2,349	2,349			
100023415	Lawrenceville	GA		12/31/2020		12,672							12,672	12,672			
100023416	Henderson	NV		12/31/2020		2,820							2,820	2,820			
100023427	Miami	FL		12/31/2020		2,410							2,410	2,410			
100023428	Jacksonville	FL		12/31/2020		2,713							2,713	2,713			
100023446	Sacramento	CA		12/31/2020		7,795							7,795	7,795			
100023450	San Diego	CA		12/31/2020		3,364							3,364	3,364			
100023451	Perris	CA		12/31/2020		2,934							2,934	2,934			
100023469	Asheville	NC		12/31/2020		2,005							2,005	2,005			
100023470	Brooklyn Park	MN		12/31/2020		7,835							7,835	7,835			
100023472	Katy	TX		12/31/2020		2,322							2,322	2,322			
100023476	Arlington	TX		12/31/2020		3,074							3,074	3,074			
100023478	Virginia Beach	VA		12/31/2020		2,119							2,119	2,119			
100023484	Ringwood	NJ		12/31/2020		6,416							6,416	6,416			
100023485	Katy	TX		12/31/2020		3,119							3,119	3,119			
100023491	Franklin	NC		12/31/2020		4,492							4,492	4,494		2	2
100023500	Las Vegas	NV		12/31/2020		2,105							2,105	2,105			
100023503	Richland	WA		12/31/2020		3,055							3,055	3,055			
100023517	Berwyn	PA		12/31/2020		4,601							4,601	4,601			
100023518	Tucson	AZ		12/31/2020		2,064							2,064	2,064			
100023524	Hendersonville	NC		12/31/2020		2,333							2,333	2,333			
100023525	Round Lake	IL		12/31/2020		20,193							20,193	20,193			
100023529	Glen Rock	PA		12/31/2020		2,672							2,672	2,672			
100023534	Lafayette Hill	PA		12/31/2020		5,032							5,032	5,032			
100023541	Gettysburg	PA		12/31/2020		12,616							12,616	12,616			
100023542	Blacklick	OH		12/31/2020		1,923							1,923	1,923			
100023543	Fullerton	CA		12/31/2020		12,299							12,299	12,299			
100023547	Redmond	WA		12/31/2020		11,802							11,802	11,802			
100023551	Des Moines	IA		12/31/2020		2,353							2,353	2,353			
100023553	Fort Worth	TX		12/31/2020		2,336							2,336	2,336			
100023558	Sarasota	FL		12/31/2020		4,583							4,583	4,583			
100023559	Montebello	CA		12/31/2020		9,779							9,779	9,779			
100023560	Owings Mills	MD		12/31/2020		3,324							3,324	3,324			
100023562	Lake Jackson	TX		12/31/2020		20,311							20,311	20,311			
100023563	San Diego	CA		12/31/2020		10,616							10,616	10,616			
100023580	Greenacres	FL		12/31/2020		2,271							2,271	2,271			
100023581	Grand Rapids	MI		12/31/2020		2,162							2,162	2,162			
100023585	Cape Coral	FL		12/31/2020		4,010							4,010	4,010			
100023592	Round Rock	TX		12/31/2020		5,159							5,159	5,159			
100023599	Girdwood	AK		12/31/2020		3,547							3,547	3,547			
100023600	College Station	TX		12/31/2020		3,689							3,689	3,689			
100023602	College Station	TX		12/31/2020		3,689							3,689	3,689			
100023603	College Station	TX		12/31/2020		3,689							3,689	3,689			
100023606	College Station	TX		12/31/2020		3,689							3,689	3,689			
100023608	Florida City	FL		12/31/2020		2,472							2,472	2,472			
100023610	Ansonia	CT		12/31/2020		8,915							8,915	8,915			
100023622	Phoenix	AZ		12/31/2020		2,097							2,097	2,097			
100023623	Lafayette	LA		12/31/2020		2,684							2,684	2,684			
100023624	Royal Oak	MI		12/31/2020		3,083							3,083	3,083			

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100023628	Orlando	FL		12/31/2020		4,571							4,571	4,571			
100023634	Orange Beach	AL		12/31/2020		3,733							3,733	3,733			
100023635	San Antonio	TX		12/31/2020		14,682							14,682	14,682			
100023645	College Station	TX		12/31/2020		4,121							4,121	4,121			
100023646	Fort Worth	TX		12/31/2020		2,470							2,470	2,470			
100023651	Kissimmee	FL		12/31/2020		3,091							3,091	3,091			
100023654	Doral	FL		12/31/2020		3,317							3,317	3,317			
100023683	Portland	OR		12/31/2020		8,442							8,442	8,442			
100023691	Saint Clair Shores	MI		12/31/2020		2,260							2,260	2,260			
100023698	Moreno Valley	CA		12/31/2020		2,561							2,561	2,561			
100023702	Shady Side	MD		12/31/2020		3,843							3,843	3,844		1	1
100023706	Albuquerque	NM		12/31/2020		3,687							3,687	3,687			
100023711	Euless	TX		12/31/2020		2,924							2,924	2,924			
100023718	Niantic	CT		12/31/2020		3,461							3,461	3,461			
100023724	San Diego	CA		12/31/2020		4,057							4,057	4,057			
100023725	Hollywood	FL		12/31/2020		3,710							3,710	3,710			
100023729	Cheney	WA		12/31/2020		2,974							2,974	2,974			
100023730	Lehigh Acres	FL		12/31/2020		2,173							2,173	2,173			
100023738	San Diego	CA		12/31/2020		6,360							6,360	6,360			
100023741	Greensboro	NC		12/31/2020		1,956							1,956	1,956			
100023750	Mansfield	TX		12/31/2020		3,618							3,618	3,618			
100023767	Oxford	NJ		12/31/2020		2,669							2,669	2,669			
100023783	Dacula	GA		12/31/2020		2,944							2,944	2,944			
100023785	Youngsville	LA		12/31/2020		2,361							2,361	2,361			
100023786	Visalia	CA		12/31/2020		2,148							2,148	2,148			
100023788	Corpus Christi	TX		12/31/2020		2,638							2,638	2,638			
100023796	Duluth	GA		12/31/2020		2,935							2,935	2,935			
100023797	Springfield	VA		12/31/2020		6,429							6,429	6,429			
100023804	Middletown	PA		12/31/2020		3,239							3,239	3,239			
100023807	Katy	TX		12/31/2020		3,479							3,479	3,479			
100023809	Euless	TX		12/31/2020		19,114							19,114	19,114			
100023810	Carrollton	TX		12/31/2020		3,355							3,355	3,355			
100023812	Ocala	FL		12/31/2020		3,296							3,296	3,296			
100023823	Austin	TX		12/31/2020		4,505							4,505	4,505			
100023831	Fresno	CA		12/31/2020		3,473							3,473	3,473			
100023832	Visalia	CA		12/31/2020		2,371							2,371	2,371			
100023834	Miami	FL		12/31/2020		3,729							3,729	3,729			
100023835	Stewartsville	NJ		12/31/2020		3,039							3,039	3,039			
100023845	Memphis	TN		12/31/2020		1,865							1,865	1,865			
100023854	Vallejo	CA		12/31/2020		3,837							3,837	3,837			
100023857	Dallas	TX		12/31/2020		1,968							1,968	1,968			
100023866	Miami	FL		12/31/2020		6,054							6,054	6,054			
100023867	Powder Springs	GA		12/31/2020		2,025							2,025	2,025			
100023873	Catonsville	MD		12/31/2020		3,878							3,878	3,878			
100023877	Richmond	VA		12/31/2020		6,062							6,062	6,062			
100023884	Albuquerque	NM		12/31/2020		38,679							38,679	38,679			
100023886	Lincoln	CA		12/31/2020		3,277							3,277	3,277			
100023887	Alexandria	VA		12/31/2020		66,566							66,566	66,566			
100023897	Montgomery	TX		12/31/2020		2,821							2,821	2,821			
100023899	Shoreline	WA		12/31/2020		3,696							3,696	3,696			
100023905	Lancaster	PA		12/31/2020		10,353							10,353	10,353			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023906	Santa Monica	CA		12/31/2020		28,397							28,397	28,392		(4)	(4)
100023911	Riceville	TN		12/31/2020		1,931							1,931	1,931			
100023914	Auburn	CA		12/31/2020		5,950							5,950	5,950			
100023916	New Braunfels	TX		12/31/2020		4,414							4,414	4,414			
100023929	Monument	CO		12/31/2020		3,508							3,508	3,508			
100023934	West Palm Beach	FL		12/31/2020		7,776							7,776	7,776			
100023935	Farmington Hills	MI		12/31/2020		2,679							2,679	2,679			
100023936	Los Angeles	CA		12/31/2020		19,439							19,439	19,439			
100023937	Fox Island	WA		12/31/2020		2,322							2,322	2,322			
100023944	Albuquerque	NM		12/31/2020		5,831							5,831	5,831			
100023945	Albuquerque	NM		12/31/2020		3,990							3,990	3,990			
100023949	(Encino Area) Los Ange	CA		12/31/2020		13,382							13,382	13,382			
100023955	San Tan Vly	AZ		12/31/2020		2,937							2,937	2,937			
100023956	Austin	TX		12/31/2020		3,789							3,789	3,789			
100023957	Los Angeles	CA		12/31/2020		7,560							7,560	7,560			
100023958	Statesboro	GA		12/31/2020		2,129							2,129	2,129			
100023959	Mount Dora	FL		12/31/2020		1,934							1,934	1,934			
100023961	Redlands	CA		12/31/2020		4,421							4,421	4,421			
100023965	Cibolo	TX		12/31/2020		2,780							2,780	2,780			
100023968	Sacramento	CA		12/31/2020		10,756							10,756	10,756			
100023975	Winchester	CT		12/31/2020		2,189							2,189	2,189			
100023979	Prescott	AZ		12/31/2020		4,401							4,401	4,404		3	3
100023982	Palm Desert	CA		12/31/2020		5,343							5,343	5,343			
100023983	Smyrna	TN		12/31/2020		2,494							2,494	2,494			
100023984	Austin	TX		12/31/2020		3,906							3,906	3,906			
100023994	Knoxville	TN		12/31/2020		2,068							2,068	2,068			
100023996	Orem	UT		12/31/2020		2,215							2,215	2,215			
100023998	Saint Simons Island	GA		12/31/2020		2,856							2,856	2,856			
100023999	Coos Bay	OR		12/31/2020		3,394							3,394	3,394			
100024002	New Port Richey	FL		12/31/2020		1,942							1,942	1,942			
100024003	Lawrenceville	GA		12/31/2020		2,846							2,846	2,846			
100024011	Austin	TX		12/31/2020		2,561							2,561	2,561			
100024012	Winter Haven	FL		12/31/2020		2,579							2,579	2,579			
100024017	Fredericksburg	VA		12/31/2020		7,720							7,720	7,720			
100024021	Miami	FL		12/31/2020		16,914							16,914	16,914			
100024026	West Palm Beach	FL		12/31/2020		3,696							3,696	3,696			
100024029	Upper Saddle River	NJ		12/31/2020		5,396							5,396	5,396			
100024030	Phoenix	AZ		12/31/2020		2,329							2,329	2,329			
100024038	Denver	CO		12/31/2020		2,280							2,280	2,280			
100024040	Los Angeles	CA		12/31/2020		6,019							6,019	6,019			
100024042	Chico	CA		12/31/2020		4,185							4,185	4,185			
100024056	Austin	TX		12/31/2020		4,865							4,865	4,865			
100024057	Tempe	AZ		12/31/2020		5,216							5,216	5,216			
100024058	Las Vegas	NV		12/31/2020		1,969							1,969	1,969			
100024060	Harlingen	TX		12/31/2020		2,634							2,634	2,634			
100024066	Pace	FL		12/31/2020		2,126							2,126	2,126			
100024067	Tucson	AZ		12/31/2020		2,240							2,240	2,240			
100024074	Corona	CA		12/31/2020		5,100							5,100	5,100			
100024079	Baton Rouge	LA		12/31/2020		2,453							2,453	2,453			
100024084	Elk Grove	CA		12/31/2020		43,492							43,492	43,492			
100024085	Stamford	CT		12/31/2020		6,055							6,055	6,055			

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100024087	Newark	DE		12/31/2020		2,944							2,944	2,944			
100024093	Carmichael	CA		12/31/2020		3,322							3,322	3,322			
100024094	Morro Bay	CA		12/31/2020		7,302							7,302	7,302			
100024098	Philadelphia	PA		12/31/2020		19,400							19,400	19,400			
100024115	Riverside	CA		12/31/2020		13,944							13,944	13,944			
100024119	San Jacinto	CA		12/31/2020		8,116							8,116	8,116			
100024121	Soldotna	AK		12/31/2020		5,474							5,474	5,474			
100024137	Killeen	TX		12/31/2020		3,120							3,120	3,120			
100024142	Lewisville	TX		12/31/2020		2,181							2,181	2,181			
100024145	Vancouver	WA		12/31/2020		6,448							6,448	6,448			
100024154	Oakland	CA		12/31/2020		2,629							2,629	2,629			
100024177	Bryn Mawr	PA		12/31/2020		4,038							4,038	4,038			
100024180	League City	TX		12/31/2020		1,884							1,884	1,884			
100024181	Los Angeles	CA		12/31/2020		5,870							5,870	5,870			
100024185	Azle	TX		12/31/2020		2,483							2,483	2,483			
100024189	Saint Johns	FL		12/31/2020		2,242							2,242	2,242			
100024196	Bakersfield	CA		12/31/2020		3,267							3,267	3,267			
100024198	Fort Worth	TX		12/31/2020		3,301							3,301	3,301			
100024199	Dallas	TX		12/31/2020		2,141							2,141	2,141			
100024208	Nashville	TN		12/31/2020		2,026							2,026	2,026			
100024213	Nashville	TN		12/31/2020		2,171							2,171	2,171			
100024215	Little Elm	TX		12/31/2020		4,756							4,756	4,756			
100024220	Saint Cloud	FL		12/31/2020		2,585							2,585	2,585			
100024221	Pittsburgh	PA		12/31/2020		3,114							3,114	3,114			
100024223	Knoxville	TN		12/31/2020		11,751							11,751	11,751			
100024225	Northlake	TX		12/31/2020		2,961							2,961	2,961			
100024226	Lewisville	TX		12/31/2020		2,785							2,785	2,785			
100024229	Rancho Cucamonga	CA		12/31/2020		2,305							2,305	2,305			
100024234	Grand Prairie	TX		12/31/2020		1,688							1,688	1,688			
100024235	Thornton	CO		12/31/2020		3,530							3,530	3,530			
100024244	Antioch	TN		12/31/2020		2,993							2,993	2,993			
100024249	Memphis	TN		12/31/2020		11,763							11,763	11,763			
100024251	Oak Grove	MO		12/31/2020		2,411							2,411	2,411			
100024264	Chicago	IL		12/31/2020		2,105							2,105	2,105			
100024266	Flowery Branch	GA		12/31/2020		4,611							4,611	4,611			
100024267	Bend	OR		12/31/2020		2,159							2,159	2,159			
100024270	Beecher	IL		12/31/2020		2,830							2,830	2,830			
100024283	Leander	TX		12/31/2020		2,823							2,823	2,823			
100024287	Jackson	NJ		12/31/2020		8,902							8,902	8,902			
100024288	Snellville	GA		12/31/2020		2,257							2,257	2,257			
100024290	Hebron	CT		12/31/2020		4,826							4,826	4,826			
100024300	Colorado Springs	CO		12/31/2020		3,506							3,506	3,506			
100024303	Dallas	TX		12/31/2020		2,714							2,714	2,714			
100024305	El Paso	TX		12/31/2020		2,006							2,006	2,006			
100024308	Clarksville	TN		12/31/2020		1,997							1,997	1,997			
100024309	Menifee	CA		12/31/2020		14,635							14,635	14,635			
100024314	Keansburg	NJ		12/31/2020		2,849							2,849	2,849			
100024315	Burke	VA		12/31/2020		2,643							2,643	2,643			
100024319	Atlanta	GA		12/31/2020		6,113							6,113	6,113			
100024322	Daly City	CA		12/31/2020		124,365							124,365	124,365			
100024323	Long Beach	CA		12/31/2020		3,856							3,856	3,856			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024326	Kailua Kona	HI		12/31/2020		46,260							46,260	46,263		3	3
100024327	Kingsburg	CA		12/31/2020		9,510							9,510	9,510			
100024328	Bigfork	MT		12/31/2020		2,908							2,908	2,908			
100024329	West Valley City	UT		12/31/2020		4,817							4,817	4,817			
100024333	Woodstock	IL		12/31/2020		2,120							2,120	2,120			
100024338	Sacramento	CA		12/31/2020		2,206							2,206	2,206			
100024345	Sioux Falls	SD		12/31/2020		5,608							5,608	5,608			
100024349	Pinecrest	FL		12/31/2020		5,336							5,336	5,336			
100024351	Albuquerque	NM		12/31/2020		2,463							2,463	2,463			
100024354	Sacramento	CA		12/31/2020		4,288							4,288	4,288			
100024355	Los Banos	CA		12/31/2020		3,428							3,428	3,428			
100024356	Victorville	CA		12/31/2020		2,114							2,114	2,114			
100024357	Sacramento	CA		12/31/2020		3,394							3,394	3,394			
100024360	Eureka	CA		12/31/2020		2,151							2,151	2,151			
100024368	Redding	CA		12/31/2020		6,856							6,856	6,856			
100024371	Denver	CO		12/31/2020		2,610							2,610	2,610			
100024387	Federal Way	WA		12/31/2020		3,051							3,051	3,051			
100024413	Austin	TX		12/31/2020		3,782							3,782	3,782			
100024430	Fort Myers	FL		12/31/2020		8,222							8,222	8,222			
100024438	North Canton	OH		12/31/2020		2,550							2,550	2,549		(1)	(1)
100024439	Pontiac	MI		12/31/2020		764							764	764			
100024440	Romulus	MI		12/31/2020		2,255							2,255	2,255			
100024445	Taylor	MI		12/31/2020		2,081							2,081	2,081			
100024451	Troy	OH		12/31/2020		2,140							2,140	2,140			
100024452	Hamilton	OH		12/31/2020		1,814							1,814	1,814		(1)	(1)
100024467	Opa Locka	FL		12/31/2020		1,890							1,890	1,890			
100024468	Brewster	NY		12/31/2020		1,194							1,194	1,194			
100024469	East Taunton	MA		12/31/2020		3,707							3,707	3,707			
100024471	Dothan	AL		12/31/2020		632							632	632			
100024472	Detroit	MI		12/31/2020		2,194							2,194	2,194			
100024481	Antioch	CA		12/31/2020		2,345							2,345	2,345			
100024484	Lowell	MA		12/31/2020		1,988							1,988	1,988			
100024486	Valencia	CA		12/31/2020		4,693							4,693	4,693			
100024487	Chicago	IL		12/31/2020		2,770							2,770	2,770			
100024492	Sacramento	CA		12/31/2020		1,464							1,464	1,464			
100024493	Acworth	GA		12/31/2020		1,681							1,681	1,681			
100024495	Las Vegas	NV		12/31/2020		1,981							1,981	1,981			
100024497	Fort Washington	MD		12/31/2020		3,711							3,711	3,711			
100024498	Henderson	NV		12/31/2020		2,731							2,731	2,731			
100024502	Hialeah	FL		12/31/2020		3,319							3,319	3,318			
100024504	Schaumburg	IL		12/31/2020		4,398							4,398	4,398			
100024505	Chicago	IL		12/31/2020		7,582							7,582	7,582			
100024511	New Rochelle	NY		12/31/2020		4,266							4,266	4,266			
100024513	Ypsilanti	MI		12/31/2020		3,612							3,612	3,612			
100024514	Elgin	IL		12/31/2020		2,165							2,165	2,164		(1)	(1)
100024517	Manteca	CA		12/31/2020		1,892							1,892	1,892			
100024520	Montrose	MN		12/31/2020		2,877							2,877	2,877			
100024527	Stratford	CT		12/31/2020		3,056							3,056	3,056			
100024532	Stow	OH		12/31/2020		2,590							2,590	2,590			
100024536	North Las Vegas	NV		12/31/2020		2,929							2,929	2,929			
100024537	Las Vegas	NV		12/31/2020		2,197							2,197	2,197			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024539	Harvard	IL		12/31/2020		2,021							2,021	2,021			
100024544	Spring Valley	CA		12/31/2020		5,804							5,804	5,804			
100024547	Montclair	CA		12/31/2020		3,923							3,923	3,923			
100024557	Modesto	CA		12/31/2020		1,908							1,908	1,908			
100024558	Palmdale	CA		12/31/2020		4,147							4,147	4,147			
100024560	Romeoville	IL		12/31/2020		2,805							2,805	2,805			
100024563	Miami	FL		12/31/2020		2,842							2,842	2,842			
100024564	Phoenix	AZ		12/31/2020		1,491							1,491	1,491			
100024565	Cape Coral	FL		12/31/2020		2,876							2,876	2,876			
100024570	Miami	FL		12/31/2020		1,936							1,936	1,936			
100024572	Lynwood	CA		12/31/2020		6,488							6,488	6,488			
100024573	Rosemead	CA		12/31/2020		5,487							5,487	5,487			
100024580	Elk Grove	CA		12/31/2020		3,663							3,663	3,663			
100024585	Sun City	CA		12/31/2020		3,654							3,654	3,654			
100024586	Clovis	CA		12/31/2020		11,117							11,117	11,117			
100024588	Wewahitchka	FL		12/31/2020		3,031							3,031	3,031			
100024591	Surprise	AZ		12/31/2020		1,859							1,859	1,859			
100024593	Moreno Valley	CA		12/31/2020		9,534							9,534	9,534			
100024599	Howell	NJ		12/31/2020		5,176							5,176	5,176			
100024601	Framingham	MA		12/31/2020		2,502							2,502	2,502			
100024606	Silver Spring	MD		12/31/2020		3,629							3,629	3,629			
100024609	Lindenhurst	NY		12/31/2020		4,118							4,118	4,118			
100024612	West Palm Beach	FL		12/31/2020		2,662							2,662	2,662			
100024613	Bensalem	PA		12/31/2020		3,413							3,413	3,413			
100024615	Springfield	VA		12/31/2020		5,707							5,707	5,707			
100024616	Surprise	AZ		12/31/2020		2,761							2,761	2,761			
100024618	Homestead	FL		12/31/2020		1,122							1,122	1,122			
100024619	Roxbury	MA		12/31/2020		2,398							2,398	2,398			
100024625	Modesto	CA		12/31/2020		5,323							5,323	5,321		(2)	(2)
100024626	Chicago	IL		12/31/2020		8,550							8,550	8,550			
100024629	Riverside	CA		12/31/2020		9,076							9,076	9,076			
100024631	Farmington	MN		12/31/2020		3,826							3,826	3,825			
100024634	Miami	FL		12/31/2020		3,636							3,636	3,636			
100024638	Dearborn Heights	MI		12/31/2020		2,284							2,284	2,284			
100024640	Bakersfield	CA		12/31/2020		2,501							2,501	2,501			
100024643	Culpeper	VA		12/31/2020		3,854							3,854	3,854			
100024646	Las Vegas	NV		12/31/2020		4,378							4,378	4,378			
100024650	Riverside	CA		12/31/2020		3,051							3,051	3,051			
100024651	Corona	CA		12/31/2020		4,023							4,023	4,023			
100024653	Inglewood	CA		12/31/2020		5,385							5,385	5,385			
100024654	West Melbourne	FL		12/31/2020		2,912							2,912	2,912			
100024655	Lodi	CA		12/31/2020		4,843							4,843	4,843			
100024659	Berkeley	CA		12/31/2020		3,970							3,970	3,970			
100024664	Jacksonville	FL		12/31/2020		2,032							2,032	2,032			
100024669	Vail	AZ		12/31/2020		11,371							11,371	11,371			
100024670	Miami	FL		12/31/2020		1,944							1,944	1,944			
100024672	Hialeah	FL		12/31/2020		2,985							2,985	2,985			
100024675	Rocklin	CA		12/31/2020		6,992							6,992	6,992			
100024677	Delray Beach	FL		12/31/2020		4,806							4,806	4,806			
100024680	Glendale Heights	IL		12/31/2020		3,706							3,706	3,706			
100024683	Montgomry Vlg	MD		12/31/2020		4,402							4,402	4,402			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100024685	Perrysburg	OH		12/31/2020		2,031							2,031	2,031			
100024689	Port Chester	NY		12/31/2020		5,406							5,406	5,406			
100024690	Clovis	CA		12/31/2020		1,808							1,808	1,808			
100024707	Seminole	FL		12/31/2020		1,360							1,360	1,360			
100024710	Fontana	CA		12/31/2020		6,007							6,007	6,007			
100024712	Oro Valley	AZ		12/31/2020		2,111							2,111	2,111			
100024716	Lompoc	CA		12/31/2020		3,390							3,390	3,390			
100024720	Holly	MI		12/31/2020		5,175							5,175	5,175			
100024721	Aguanga	CA		12/31/2020		4,417							4,417	4,417			
100024729	Tarpon Springs	FL		12/31/2020		1,540							1,540	1,540			
100024731	Delano	CA		12/31/2020		6,602							6,602	6,597		(5)	(5)
100024732	Panorama City	CA		12/31/2020		4,534							4,534	4,534			
100024733	Reston	VA		12/31/2020		2,672							2,672	2,672			
100024735	Deer Park	NY		12/31/2020		3,843							3,843	3,843			
100024742	Highland	CA		12/31/2020		3,241							3,241	3,241			
100024745	Lancaster	CA		12/31/2020		4,136							4,136	4,136			
100024746	Savannah	GA		12/31/2020		1,984							1,984	1,984			
100024750	Palisades Park	NJ		12/31/2020		7,802							7,802	7,802			
100024753	Inglewood	CA		12/31/2020		5,801							5,801	5,801			
100024757	Suisun City	CA		12/31/2020		7,059							7,059	7,059			
100024760	Glendale	AZ		12/31/2020		2,084							2,084	2,084			
100024764	Sun Valley	CA		12/31/2020		4,737							4,737	4,737			
100024765	Chehalis	WA		12/31/2020		4,176							4,176	4,176			
100024768	Gaithersburg	MD		12/31/2020		5,876							5,876	5,876			
100024773	Plantation	FL		12/31/2020		5,193							5,193	5,193			
100024778	Parma Heights	OH		12/31/2020		1,452							1,452	1,452			
100024785	Miami Gardens	FL		12/31/2020		8,954							8,954	8,954			
100024790	Pikesville	MD		12/31/2020		2,111							2,111	2,111			
100024794	Morton	IL		12/31/2020		5,050							5,050	5,050			
100024798	Ozone Park	NY		12/31/2020		3,987							3,987	3,987			
100024799	Opa Locka	FL		12/31/2020		2,878							2,878	2,878			
100024800	Woodland	CA		12/31/2020		4,107							4,107	4,107			
100024801	Rockville	MD		12/31/2020		19,204							19,204	19,204			
100024807	Wailuku	HI		12/31/2020		6,847							6,847	6,847			
100024811	Hilmar	CA		12/31/2020		3,803							3,803	3,803			
100024812	Doylestown	PA		12/31/2020		3,635							3,635	3,635			
100024813	Oceanside	CA		12/31/2020		6,074							6,074	6,074			
100024815	Upper Marlboro	MD		12/31/2020		10,499							10,499	10,498			
100024816	Randallstown	MD		12/31/2020		2,796							2,796	2,796			
100024820	Santa Ana	CA		12/31/2020		6,330							6,330	6,330			
100024830	Hyde Park	MA		12/31/2020		1,420							1,420	1,420			
100024832	Madison Heights	MI		12/31/2020		1,593							1,593	1,593			
100024839	Chandler	AZ		12/31/2020		9,015							9,015	9,013		(3)	(3)
100024841	Las Vegas	NV		12/31/2020		3,244							3,244	3,244			
100024842	Sparks	NV		12/31/2020		4,627							4,627	4,627			
100024843	Riverview	FL		12/31/2020		1,733							1,733	1,733			
100024846	Festus	MO		12/31/2020		1,979							1,979	1,979			
100024847	Stockton	CA		12/31/2020		1,627							1,627	1,627			
100024848	Pottsville	PA		12/31/2020		944							944	944			
100024849	Stockbridge	GA		12/31/2020		2,378							2,378	2,378			
100024857	Minneapolis	MN		12/31/2020		1,426							1,426	1,426			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024858	Smallwood	NY		12/31/2020		5,479							5,479	5,479			
100024859	Roseville	MI		12/31/2020		8,317							8,317	8,317			
100024864	Ronkonkoma	NY		12/31/2020		4,263							4,263	4,263			
100024865	Staten Island	NY		12/31/2020		18,361							18,361	18,355		(6)	(6)
100024866	Flagstaff	AZ		12/31/2020		6,227							6,227	6,227			
100024871	Oroville	CA		12/31/2020		2,078							2,078	2,078			
100024873	Dahlonega	GA		12/31/2020		1,948							1,948	1,948			
100024874	Fontana	CA		12/31/2020		3,989							3,989	3,989			
100024875	Mableton	GA		12/31/2020		4,175							4,175	4,175			
100024877	Levittown	NY		12/31/2020		4,884							4,884	4,884			
100024881	Las Vegas	NV		12/31/2020		3,171							3,171	3,171			
100024882	Port Saint Lucie	FL		12/31/2020		3,361							3,361	3,361			
100024885	Carteret	NJ		12/31/2020		6,029							6,029	6,029			
100024888	Maywood	IL		12/31/2020		1,071							1,071	1,071			
100024889	Arleta	CA		12/31/2020		5,875							5,875	5,875			
100024891	Norwalk	CA		12/31/2020		5,384							5,384	5,384			
100024894	Alexandria	VA		12/31/2020		8,794							8,794	8,794			
100024896	Wilmington	CA		12/31/2020		6,633							6,633	6,633			
100024901	Garden Grove	CA		12/31/2020		3,543							3,543	3,543			
100024905	Manassas	VA		12/31/2020		3,263							3,263	3,262		(1)	(1)
100024907	Elizabeth	NJ		12/31/2020		6,255							6,255	6,255			
100024909	Revere	MA		12/31/2020		7,248							7,248	7,246		(1)	(1)
100024911	Delhi	CA		12/31/2020		1,352							1,352	1,352			
100024912	Sacramento	CA		12/31/2020		3,299							3,299	3,299			
100024914	South Jordan	UT		12/31/2020		5,070							5,070	5,070			
100024916	Baltimore	MD		12/31/2020		2,377							2,377	2,377			
100024923	Pahrump	NV		12/31/2020		3,473							3,473	3,473			
100024930	Lake Elsinore	CA		12/31/2020		3,436							3,436	3,436			
100024934	Richmond	VA		12/31/2020		1,996							1,996	1,996			
100024939	Island Lake	IL		12/31/2020		6,099							6,099	6,097		(2)	(2)
100024943	Corona	CA		12/31/2020		4,455							4,455	4,455			
100024946	Worcester	MA		12/31/2020		2,531							2,531	2,531			
100024948	Bronx	NY		12/31/2020		11,911							11,911	11,911			
100024949	San Diego	CA		12/31/2020		4,857							4,857	4,857			
100024950	Palmdale	CA		12/31/2020		2,885							2,885	2,885			
100024956	Oxnard	CA		12/31/2020		3,951							3,951	3,951			
100024957	Lucerne	CA		12/31/2020		1,487							1,487	1,487			
100024962	Alabaster	AL		12/31/2020		2,845							2,845	2,845			
100024966	Port Saint Lucie	FL		12/31/2020		1,296							1,296	1,296			
100024967	Haiku	HI		12/31/2020		6,146							6,146	6,146			
100024968	Oak Park	IL		12/31/2020		6,593							6,593	6,593			
100024969	Manteca	CA		12/31/2020		2,809							2,809	2,809			
100024970	Vacaville	CA		12/31/2020		3,163							3,163	3,163			
100024971	Saint Albans	NY		12/31/2020		5,667							5,667	5,667			
100024973	Yucaipa	CA		12/31/2020		2,158							2,158	2,158			
100024975	Alhambra	CA		12/31/2020		7,735							7,735	7,732		(4)	(4)
100024984	Hasbrouck Heights	NJ		12/31/2020		5,334							5,334	5,334			
100024991	Lowell	MA		12/31/2020		1,837							1,837	1,837			
100024993	Fontana	CA		12/31/2020		4,799							4,799	4,799			
100024996	Cape Coral	FL		12/31/2020		4,749							4,749	4,747		(1)	(1)
100024998	Bronx	NY		12/31/2020		7,119							7,119	7,119			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024999	Riverside	CA		12/31/2020		4,184							4,184	4,184			
100025004	Prescott	AZ		12/31/2020		2,422							2,422	2,422			
100025005	Ocala	FL		12/31/2020		2,175							2,175	2,175			
100025007	Oakley	CA		12/31/2020		3,604							3,604	3,604			
100025009	Leesburg	VA		12/31/2020		66,914							66,914	66,909		(5)	(5)
100025016	North Bergen	NJ		12/31/2020		1,384							1,384	1,384			
100025020	Chicago	IL		12/31/2020		3,794							3,794	3,794			
100025027	Mckinney	TX		12/31/2020		1,661							1,661	1,661			
100025031	Lake Elsinore	CA		12/31/2020		5,173							5,173	5,173			
100025033	Elgin	IL		12/31/2020		1,321							1,321	1,321			
100025036	Cottonwood	CA		12/31/2020		2,820							2,820	2,820			
100025038	Jupiter	FL		12/31/2020		3,442							3,442	3,442			
100025046	North Las Vegas	NV		12/31/2020		10,625							10,625	10,625			
100025047	Las Vegas	NV		12/31/2020		2,793							2,793	2,793			
100025048	Riverside	CA		12/31/2020		5,749							5,749	5,749			
100025057	Seaside	CA		12/31/2020		7,358							7,358	7,358			
100025063	Hanford	CA		12/31/2020		4,469							4,469	4,469			
100025064	Riverdale	CA		12/31/2020		4,197							4,197	4,197			
100025065	Fontana	CA		12/31/2020		5,725							5,725	5,725			
100025071	Phoenix	AZ		12/31/2020		1,536							1,536	1,536			
100025076	Brookfield	IL		12/31/2020		3,245							3,245	3,245			
100025082	Fontana	CA		12/31/2020		2,566							2,566	2,566			
100025084	Charlotte	NC		12/31/2020		1,696							1,696	1,696			
100025085	Roselle	NJ		12/31/2020		11,101							11,101	11,101			
100025089	Stone Mountain	GA		12/31/2020		4,682							4,682	4,682			
100025091	Lynwood	CA		12/31/2020		3,009							3,009	3,009			
100025094	Los Angeles	CA		12/31/2020		3,812							3,812	3,812			
100025095	Antioch	CA		12/31/2020		3,624							3,624	3,624			
100025096	Sacramento	CA		12/31/2020		7,490							7,490	7,490			
100025098	Bayonne	NJ		12/31/2020		5,424							5,424	5,424			
100025100	Franklin Park	IL		12/31/2020		2,964							2,964	2,964			
100025101	Temecula	CA		12/31/2020		10,650							10,650	10,650			
100025102	Houston	TX		12/31/2020		2,222							2,222	2,220		(1)	(1)
100025106	Brockton	MA		12/31/2020		3,380							3,380	3,380			
100025109	Martinez	CA		12/31/2020		3,937							3,937	3,937			
100025113	Van Nuys	CA		12/31/2020		5,142							5,142	5,142			
100025116	Melbourne	FL		12/31/2020		2,848							2,848	2,848			
100025118	New Smyrna Beach	FL		12/31/2020		6,573							6,573	6,573			
100025119	Lakeland	FL		12/31/2020		2,222							2,222	2,222			
100025128	Miami	FL		12/31/2020		3,190							3,190	3,190			
100025135	Corona	CA		12/31/2020		14,158							14,158	14,158			
100025139	Kissimmee	FL		12/31/2020		2,008							2,008	2,008			
100025141	Arlington	VA		12/31/2020		4,577							4,577	4,577			
100025143	Santa Maria	CA		12/31/2020		4,036							4,036	4,036			
100025145	Zimmerman	MN		12/31/2020		4,542							4,542	4,542			
100025146	Jamaica	NY		12/31/2020		6,619							6,619	6,619			
100025148	Carol Stream	IL		12/31/2020		(10,173)							(10,173)	(10,173)			
100025152	Flushing	NY		12/31/2020		15,901							15,901	15,901			
100025158	West Sacramento	CA		12/31/2020		5,891							5,891	5,891			
100025166	Boynton Beach	FL		12/31/2020		2,071							2,071	2,071			
100025167	Weston	FL		12/31/2020		7,254							7,254	7,254			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025168	Coon Rapids	MN		12/31/2020		4,575							4,575	4,575			
100025170	National City	CA		12/31/2020		7,080							7,080	7,079		(1)	(1)
100025172	Hagerstown	MD		12/31/2020		3,489							3,489	3,488		(1)	(1)
100025173	Lynwood	CA		12/31/2020		4,087							4,087	4,087			
100025174	Richmond	VA		12/31/2020		1,801							1,801	1,801			
100025175	Everett	MA		12/31/2020		5,772							5,772	5,772			
100025177	Palmyra	VA		12/31/2020		2,770							2,770	2,770			
100025180	Ridgewood	NJ		12/31/2020		5,336							5,336	5,336			
100025186	Victorville	CA		12/31/2020		3,163							3,163	3,163			
100025191	San Bernardino	CA		12/31/2020		2,988							2,988	2,987			
100025192	Spring Valley	CA		12/31/2020		4,446							4,446	4,446			
100025193	Panorama City	CA		12/31/2020		4,573							4,573	4,573			
100025194	Morristown	NJ		12/31/2020		6,680							6,680	6,680			
100025195	Inglewood	CA		12/31/2020		16,184							16,184	16,184			
100025198	Lindenhurst	NY		12/31/2020		4,074							4,074	4,074			
100025199	Fallbrook	CA		12/31/2020		6,554							6,554	6,554			
100025200	Gilmanton	NH		12/31/2020		2,883							2,883	2,883			
100025203	Palmdale	CA		12/31/2020		2,013							2,013	2,013			
100025207	Santa Maria	CA		12/31/2020		7,252							7,252	7,252			
100025208	Bronx	NY		12/31/2020		3,882							3,882	3,882			
100025209	Quail Valley	CA		12/31/2020		3,537							3,537	3,537			
100025213	Ridgewood	NY		12/31/2020		3,869							3,869	3,869			
100025220	Kirkland	WA		12/31/2020		3,108							3,108	3,108			
100025223	Salem	MA		12/31/2020		6,054							6,054	6,054			
100025226	Phoenix	AZ		12/31/2020		4,303							4,303	4,303			
100025232	Whitewater	CA		12/31/2020		2,756							2,756	2,756			
100025238	Slatington	PA		12/31/2020		2,653							2,653	2,653			
100025239	Sylmar	CA		12/31/2020		1,613							1,613	1,613			
100025243	Ventura	CA		12/31/2020		6,294							6,294	6,294			
100025244	Boyertown	PA		12/31/2020		2,373							2,373	2,373			
100025245	Lindenhurst	NY		12/31/2020		5,585							5,585	5,585			
100025250	Jefferson	LA		12/31/2020		3,030							3,030	3,030			
100025252	Lynwood	CA		12/31/2020		7,514							7,514	7,514			
100025255	Lilburn	GA		12/31/2020		1,744							1,744	1,744			
100025257	Hialeah	FL		12/31/2020		2,604							2,604	2,604			
100025258	Palmdale	CA		12/31/2020		3,809							3,809	3,809			
100025259	Wilmington	CA		12/31/2020		3,621							3,621	3,621			
100025261	Corona	CA		12/31/2020		3,329							3,329	3,329			
100025264	San Diego	CA		12/31/2020		4,303							4,303	4,303			
100025265	Miami	FL		12/31/2020		3,908							3,908	3,908			
100025267	Boynton Beach	FL		12/31/2020		2,287							2,287	2,287			
100025268	Jersey City	NJ		12/31/2020		5,074							5,074	5,074			
100025280	Pahrump	NV		12/31/2020		2,536							2,536	2,536			
100025282	Union City	NJ		12/31/2020		5,552							5,552	5,552			
100025283	Saint Albans	NY		12/31/2020		5,978							5,978	5,978			
100025285	Closter	NJ		12/31/2020		5,422							5,422	5,422			
100025286	Port Richey	FL		12/31/2020		2,451							2,451	2,451			
100025289	Avondale	AZ		12/31/2020		2,431							2,431	2,431			
100025291	Fayetteville	NC		12/31/2020		3,487							3,487	3,487			
100025292	Hyattsville	MD		12/31/2020		2,700							2,700	2,700			
100025299	Whitakers	NC		12/31/2020		1,149							1,149	1,149			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025300	Brownstown	MI		12/31/2020		2,104							2,104	2,104			
100025302	Grand Junction	CO		12/31/2020		2,397							2,397	2,397			
100025307	Milford	MA		12/31/2020		4,666							4,666	4,666			
100025308	Oakdale	MN		12/31/2020		11,091							11,091	11,089		(2)	(2)
100025313	Upper Marlboro	MD		12/31/2020		3,541							3,541	3,541			
100025314	Orlando	FL		12/31/2020		2,238							2,238	2,238			
100025315	Jamaica	NY		12/31/2020		7,639							7,639	7,639			
100025317	La Puente	CA		12/31/2020		3,634							3,634	3,634			
100025319	Santa Maria	CA		12/31/2020		3,598							3,598	3,597		(1)	(1)
100025325	Puyallup	WA		12/31/2020		2,114							2,114	2,114			
100025330	Hialeah	FL		12/31/2020		9,037							9,037	9,037			
100025335	Morristown	NJ		12/31/2020		6,995							6,995	6,995			
100025336	Biddeford	ME		12/31/2020		2,471							2,471	2,471			
100025340	Manteca	CA		12/31/2020		13,194							13,194	13,194			
100025341	San Diego	CA		12/31/2020		27,744							27,744	27,744			
100025342	Richmond Hill	NY		12/31/2020		2,306							2,306	2,306			
100025346	Lindenhurst	NY		12/31/2020		1,353							1,353	1,353			
100025348	Exeter	NH		12/31/2020		12,947							12,947	12,939		(8)	(8)
100025351	Sacramento	CA		12/31/2020		3,001							3,001	3,001			
100025359	New Bedford	MA		12/31/2020		2,807							2,807	2,807			
100025360	Bowie	MD		12/31/2020		3,312							3,312	3,312			
100025361	Los Angeles	CA		12/31/2020		7,204							7,204	7,204			
100025363	Eugene	OR		12/31/2020		8,377							8,377	8,377			
100025365	Plymouth	MA		12/31/2020		5,457							5,457	5,453		(4)	(4)
100025370	Tulare	CA		12/31/2020		4,060							4,060	4,058		(1)	(1)
100025374	Houston	TX		12/31/2020		2,274							2,274	2,274			
100025377	Washington	DC		12/31/2020		19,640							19,640	19,640			
100025378	Chicago	IL		12/31/2020		3,054							3,054	3,054			
100025380	Shreveport	LA		12/31/2020		2,176							2,176	2,176			
100025384	La Puente	CA		12/31/2020		5,061							5,061	5,061			
100025389	Miami	FL		12/31/2020		4,362							4,362	4,362			
100025390	Fort Collins	CO		12/31/2020		3,075							3,075	3,075			
100025392	Salem	OR		12/31/2020		5,359							5,359	5,359			
100025393	Sellersburg	IN		12/31/2020		4,031							4,031	4,031			
100025394	Maywood	CA		12/31/2020		4,390							4,390	4,390			
100025395	Chicago	IL		12/31/2020		4,577							4,577	4,577			
100025400	Miramar	FL		12/31/2020		2,671							2,671	2,671			
100025402	Moreno Valley	CA		12/31/2020		9,835							9,835	9,835			
100025408	Oakley	CA		12/31/2020		2,994							2,994	2,994			
100025417	Plainfield	NJ		12/31/2020		2,058							2,058	2,058			
100025419	Richmond	CA		12/31/2020		5,258							5,258	5,258			
100025424	Laurel	MD		12/31/2020		2,095							2,095	2,095			
100025425	Glendale Heights	IL		12/31/2020		1,862							1,862	1,862			
100025426	Medford	OR		12/31/2020		2,520							2,520	2,520			
100025427	Quartz Hill	CA		12/31/2020		4,036							4,036	4,036			
100025430	Richmond	CA		12/31/2020		4,502							4,502	4,502			
100025431	Perris	CA		12/31/2020		4,058							4,058	4,058			
100025434	San Fernando	CA		12/31/2020		5,536							5,536	5,536			
100025445	Westland	MI		12/31/2020		2,184							2,184	2,184			
100025448	North Miami	FL		12/31/2020		2,258							2,258	2,258			
100025454	Raymond	NH		12/31/2020		3,524							3,524	3,524			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025458	Boynton Beach	FL		12/31/2020		11,014							11,014	11,014			
100025460	Lakeside	CA		12/31/2020		6,205							6,205	6,205			
100025462	San Bernardino	CA		12/31/2020		3,436							3,436	3,436			
100025471	Rockville Centre	NY		12/31/2020		7,021							7,021	7,021			
100025473	Wilmington	CA		12/31/2020		7,105							7,105	7,105			
100025474	Alexandria	VA		12/31/2020		2,201							2,201	2,201			
100025475	Pearland	TX		12/31/2020		2,437							2,437	2,437			
100025485	Copiague	NY		12/31/2020		3,659							3,659	3,659			
100025488	Douglasville	GA		12/31/2020		2,671							2,671	2,671			
100025489	Cambridge	MN		12/31/2020		2,315							2,315	2,315			
100025490	Glendale	AZ		12/31/2020		3,032							3,032	3,032			
100025495	Lahaina	HI		12/31/2020		18,289							18,289	18,289			
100025496	San Diego	CA		12/31/2020		4,977							4,977	4,977			
100025498	Portland	OR		12/31/2020		3,372							3,372	3,372			
100025502	Los Angeles	CA		12/31/2020		13,508							13,508	13,508			
100025503	Santa Maria	CA		12/31/2020		18,102							18,102	18,102			
100025504	Azusa	CA		12/31/2020		4,548							4,548	4,548			
100025508	La Place	LA		12/31/2020		2,291							2,291	2,291			
100025510	North Las Vegas	NV		12/31/2020		2,967							2,967	2,967			
100025512	Ellenwood	GA		12/31/2020		5,471							5,471	5,471			
100025516	Escondido	CA		12/31/2020		5,535							5,535	5,535			
100025520	Staten Island	NY		12/31/2020		6,626							6,626	6,626			
100025521	Margate	FL		12/31/2020		5,251							5,251	5,251			
100025526	Painter	VA		12/31/2020		1,339							1,339	1,339			
100025527	Kissimmee	FL		12/31/2020		2,953							2,953	2,953			
100025534	Duncanville	TX		12/31/2020		1,056							1,056	1,056			
100025536	Chicago	IL		12/31/2020		6,051							6,051	6,051			
100025537	Lawrence	MA		12/31/2020		657							657	657			
100025541	Vernon	NJ		12/31/2020		4,688							4,688	4,688			
100025545	Staten Island	NY		12/31/2020		5,332							5,332	5,332			
100025546	Maple Valley	WA		12/31/2020		2,407							2,407	2,407			
100025551	Las Vegas	NV		12/31/2020		1,767							1,767	1,767			
100025552	Orlando	FL		12/31/2020		5,557							5,557	5,557			
100025553	San Antonio	TX		12/31/2020		1,871							1,871	1,871			
100025556	Gowen	MI		12/31/2020		911							911	911			
100025560	Huntington Park	CA		12/31/2020		3,295							3,295	3,295			
100025566	Hoffman Estates	IL		12/31/2020		3,563							3,563	3,563			
100025567	Ontario	CA		12/31/2020		3,554							3,554	3,554			
100025568	Baldwin Park	CA		12/31/2020		3,588							3,588	3,588			
100025569	Los Angeles	CA		12/31/2020		3,460							3,460	3,460			
100025573	Wilton Manors	FL		12/31/2020		4,351							4,351	4,351			
100025577	Baldwin	NY		12/31/2020		5,148							5,148	5,148			
100025578	Cutler Bay	FL		12/31/2020		3,172							3,172	3,172			
100025580	Sacramento	CA		12/31/2020		3,144							3,144	3,144			
100025582	Reseda	CA		12/31/2020		5,105							5,105	5,104		(2)	(2)
100025583	Chicago	IL		12/31/2020		9,457							9,457	9,457			
100025594	Washington	DC		12/31/2020		4,381							4,381	4,381			
100025595	Nashville	TN		12/31/2020		1,831							1,831	1,831			
100025603	Fairbanks	AK		12/31/2020		2,781							2,781	2,781			
100025607	Brockton	MA		12/31/2020		3,946							3,946	3,946			
100025608	Methuen	MA		12/31/2020		3,911							3,911	3,911			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025613	Warren	MI		12/31/2020		1,045							1,045	1,045			
100025614	Central Islip	NY		12/31/2020		14,916							14,916	14,916			
100025615	Cambria	WI		12/31/2020		3,977							3,977	3,977			
100025618	Coachella	CA		12/31/2020		1,753							1,753	1,753			
100025622	South Lake Tahoe	CA		12/31/2020		3,900							3,900	3,900			
100025623	Highland	CA		12/31/2020		2,254							2,254	2,254			
100025625	Dearborn Heights	MI		12/31/2020		30,653							30,653	30,653			
100025632	Moorpark	CA		12/31/2020		3,097							3,097	3,094		(4)	(4)
100025637	Temecula	CA		12/31/2020		4,784							4,784	4,784			
100025641	Las Vegas	NV		12/31/2020		2,389							2,389	2,389			
100025642	Lompoc	CA		12/31/2020		3,613							3,613	3,612			
100025645	Palmdale	CA		12/31/2020		2,851							2,851	2,851			
100025652	Cape Elizabeth	ME		12/31/2020		5,328							5,328	5,328			
100025653	Lahaina	HI		12/31/2020		4,621							4,621	4,621			
100025656	Silver Spring	MD		12/31/2020		4,633							4,633	4,633			
100025658	Lake Arrowhead	CA		12/31/2020		1,930							1,930	1,930			
100025659	Chicago Heights	IL		12/31/2020		1,737							1,737	1,737			
100025660	Long Beach	CA		12/31/2020		9,266							9,266	9,266			
100025661	Miami	FL		12/31/2020		2,280							2,280	2,280			
100025663	Tampa	FL		12/31/2020		3,511							3,511	3,511			
100025664	Riverside	CA		12/31/2020		5,537							5,537	5,537			
100025671	Lynwood	CA		12/31/2020		4,609							4,609	4,609			
100025672	Chicago	IL		12/31/2020		1,099							1,099	1,099			
100025678	Escondido	CA		12/31/2020		4,061							4,061	4,061			
100025681	Baltimore	MD		12/31/2020		2,484							2,484	2,484			
100025686	Anchorage	AK		12/31/2020		5,692							5,692	5,692			
100025687	Los Angeles	CA		12/31/2020		3,373							3,373	3,373			
100025690	Cooper City	FL		12/31/2020		3,071							3,071	3,071			
100025692	Palmdale	CA		12/31/2020		3,955							3,955	3,955			
100025693	Clearwater	FL		12/31/2020		1,928							1,928	1,928			
100025694	Port Saint Lucie	FL		12/31/2020		3,369							3,369	3,369			
100025697	Grass Valley	CA		12/31/2020		5,906							5,906	5,906			
100025700	Wellington	FL		12/31/2020		5,110							5,110	5,110			
100025701	Saint Cloud	FL		12/31/2020		3,618							3,618	3,618			
100025704	Bremerton	WA		12/31/2020		4,529							4,529	4,529			
100025705	Rancho Cordova	CA		12/31/2020		3,155							3,155	3,155			
100025707	Prospect	OR		12/31/2020		2,681							2,681	2,681			
100025710	Hammond	IN		12/31/2020		1,598							1,598	1,598			
100025713	Pembroke Pines	FL		12/31/2020		37,675							37,675	37,667		(8)	(8)
100025716	Salem	OR		12/31/2020		3,048							3,048	3,048			
100025721	Fairfield	CT		12/31/2020		3,817							3,817	3,817			
100025723	Stockbridge	GA		12/31/2020		2,386							2,386	2,386			
100025728	Portland	OR		12/31/2020		3,854							3,854	3,854			
100025729	Needles	CA		12/31/2020		1,402							1,402	1,402			
100025730	Simi Valley	CA		12/31/2020		5,394							5,394	5,394			
100025735	Calexico	CA		12/31/2020		2,053							2,053	2,053			
100025740	Land O Lakes	FL		12/31/2020		7,807							7,807	7,805		(2)	(2)
100025741	Imperial	CA		12/31/2020		2,845							2,845	2,845			
100025747	Apple Valley	CA		12/31/2020		3,275							3,275	3,275			
100025754	Opa Locka	FL		12/31/2020		12,868							12,868	12,868			
100025755	Schaumburg	IL		12/31/2020		6,447							6,447	6,447			

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100025759	Miami	FL		12/31/2020		1,956							1,956	1,956			
100025769	York	SC		12/31/2020		1,965							1,965	1,965			
100025770	Maywood	IL		12/31/2020		2,990							2,990	2,990			
100025774	Watsonville	CA		12/31/2020		6,680							6,680	6,680			
100025776	Riverside	CA		12/31/2020		5,160							5,160	5,159			
100025778	Perris	CA		12/31/2020		3,155							3,155	3,155			
100025779	Green Cove Springs	FL		12/31/2020		8,779							8,779	8,779			
100025780	Tacoma	WA		12/31/2020		4,799							4,799	4,799			
100025781	Las Vegas	NV		12/31/2020		6,461							6,461	6,461			
100025787	Orange	CA		12/31/2020		4,944							4,944	4,944			
100025788	Grand Prairie	TX		12/31/2020		1,519							1,519	1,519			
100025794	North Bergen	NJ		12/31/2020		3,673							3,673	3,673			
100025795	Pittsburg	CA		12/31/2020		5,081							5,081	5,081			
100025801	Gaithersburg	MD		12/31/2020		3,328							3,328	3,328			
100025804	Tujunga	CA		12/31/2020		3,832							3,832	3,832			
100025808	Arleta	CA		12/31/2020		7,127							7,127	7,127			
100025816	Southport	NC		12/31/2020		1,885							1,885	1,885			
100025820	Tucson	AZ		12/31/2020		2,348							2,348	2,348			
100025821	Plantation	FL		12/31/2020		4,542							4,542	4,542			
100025822	Palmdale	CA		12/31/2020		3,546							3,546	3,546			
100025827	Doral	FL		12/31/2020		52,833							52,833	52,833			
100025831	Levittown	NY		12/31/2020		4,550							4,550	4,550			
100025832	Westbury	NY		12/31/2020		3,890							3,890	3,890			
100025833	Hialeah	FL		12/31/2020		2,778							2,778	2,778			
100025834	Littlerock	CA		12/31/2020		3,649							3,649	3,649			
100025837	Ontario	CA		12/31/2020		4,348							4,348	4,348			
100025838	Opa Locka	FL		12/31/2020		1,586							1,586	1,586			
100025842	Central Islip	NY		12/31/2020		3,622							3,622	3,622			
100025843	Barstow	CA		12/31/2020		1,814							1,814	1,814			
100025844	Santa Maria	CA		12/31/2020		4,338							4,338	4,338			
100025846	Lake Worth	FL		12/31/2020		1,862							1,862	1,862			
100025847	Staten Island	NY		12/31/2020		7,414							7,414	7,414			
100025852	Seattle	WA		12/31/2020		8,979							8,979	8,979			
100025854	Tampa	FL		12/31/2020		2,465							2,465	2,465			
100025860	Memphis	TN		12/31/2020		2,005							2,005	2,005			
100025868	Lake Orion	MI		12/31/2020		1,705							1,705	1,705			
100025869	New London	CT		12/31/2020		2,005							2,005	2,005			
100025870	Compton	CA		12/31/2020		2,553							2,553	2,553			
100025871	Pico Rivera	CA		12/31/2020		6,043							6,043	6,043			
100025876	Fort Lauderdale	FL		12/31/2020		21,393							21,393	21,393			
100025883	Chandler	AZ		12/31/2020		4,546							4,546	4,546			
100025885	Madera	CA		12/31/2020		2,064							2,064	2,064			
100025886	Avery	CA		12/31/2020		2,395							2,395	2,395			
100025888	Downey	CA		12/31/2020		4,340							4,340	4,340			
100025894	Reseda	CA		12/31/2020		5,285							5,285	5,285			
100025896	Silver Spring	MD		12/31/2020		92,241							92,241	92,241			
100025900	Moreno Valley	CA		12/31/2020		4,627							4,627	4,627			
100025904	Pearland	TX		12/31/2020		7,218							7,218	7,218			
100025907	North Bergen	NJ		12/31/2020		9,584							9,584	9,584			
100025912	Pepeekeo	HI		12/31/2020		4,235							4,235	4,235			
100025917	North Chicago	IL		12/31/2020		1,853							1,853	1,853			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025920	Martinsville	IN		12/31/2020		4,465							4,465	4,465			
100025922	Compton	CA		12/31/2020		4,609							4,609	4,609			
100025925	Redwood Valley	CA		12/31/2020		4,558							4,558	4,558			
100025926	Mesa	AZ		12/31/2020		2,067							2,067	2,067			
100025927	Stockton	CA		12/31/2020		4,910							4,910	4,910			
100025935	Plainfield	NJ		12/31/2020		2,538							2,538	2,538			
100025936	Lakeland	FL		12/31/2020		2,565							2,565	2,565			
100025942	Norwalk	CA		12/31/2020		4,678							4,678	4,678			
100025943	Miami	FL		12/31/2020		8,747							8,747	8,747			
100025947	Newark	NJ		12/31/2020		5,149							5,149	5,149			
100025949	Chicago Ridge	IL		12/31/2020		1,619							1,619	1,619			
100025955	Queenstown	MD		12/31/2020		5,365							5,365	5,365			
100025959	Lawrenceville	GA		12/31/2020		2,529							2,529	2,529			
100025961	West Covina	CA		12/31/2020		6,406							6,406	6,406			
100025962	Tucson	AZ		12/31/2020		1,641							1,641	1,641			
100025963	Phoenix	AZ		12/31/2020		3,638							3,638	3,638			
100025965	Wheeler	WI		12/31/2020		1,985							1,985	1,985			
100025966	Deltona	FL		12/31/2020		10,743							10,743	10,743			
100025967	Glenford	NY		12/31/2020		3,147							3,147	3,147			
100025969	Lilburn	GA		12/31/2020		2,136							2,136	2,136			
100025977	Compton	CA		12/31/2020		3,352							3,352	3,352			
100025978	Los Angeles	CA		12/31/2020		2,955							2,955	2,955			
100025982	Baldwin Park	CA		12/31/2020		4,143							4,143	4,143			
100025986	Elgin	SC		12/31/2020		5,342							5,342	5,342			
100025988	San Antonio	TX		12/31/2020		6,412							6,412	6,412			
100025989	Mesa	AZ		12/31/2020		1,608							1,608	1,608			
100025991	Cresco	PA		12/31/2020		2,034							2,034	2,034			
100025997	Los Angeles	CA		12/31/2020		5,417							5,417	5,417			
100025998	Valley Stream	NY		12/31/2020		4,562							4,562	4,562			
100025999	Springfield	MA		12/31/2020		2,687							2,687	2,687			
100026006	Cary	IL		12/31/2020		3,972							3,972	3,970		(2)	(2)
100026010	Hereford	AZ		12/31/2020		4,020							4,020	4,020			
100026011	Opa Locka	FL		12/31/2020		2,111							2,111	2,111			
100026012	Tewksbury	MA		12/31/2020		4,246							4,246	4,246			
100026019	Red Bank	NJ		12/31/2020		6,003							6,003	6,003			
100026024	Naples	FL		12/31/2020		4,809							4,809	4,809			
100026028	Gilbert	AZ		12/31/2020		11,316							11,316	11,316			
100026035	Palmdale	CA		12/31/2020		3,524							3,524	3,524			
100026037	Joppa	MD		12/31/2020		6,080							6,080	6,080			
100026042	Spanaway	WA		12/31/2020		3,154							3,154	3,154			
100026043	Lake Worth	FL		12/31/2020		1,189							1,189	1,189			
100026049	Homestead	FL		12/31/2020		3,462							3,462	3,462			
100026053	Orlando	FL		12/31/2020		2,628							2,628	2,628			
100026054	Stratford	CT		12/31/2020		4,056							4,056	4,056			
100026056	Upland	CA		12/31/2020		2,758							2,758	2,758			
100026059	Cumming	GA		12/31/2020		3,425							3,425	3,425			
100026064	Pharr	TX		12/31/2020		2,019							2,019	2,018		(1)	(1)
100026066	Chicago	IL		12/31/2020		4,018							4,018	4,018			
100026067	Brandon	FL		12/31/2020		3,002							3,002	3,001		(1)	(1)
100026068	Moorpark	CA		12/31/2020		5,431							5,431	5,431			
100026070	Iselin	NJ		12/31/2020		6,239							6,239	6,239			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026071	West Palm Beach	FL		12/31/2020		5,435							5,435	5,435			
100026076	Las Vegas	NV		12/31/2020		2,881							2,881	2,881			
100026077	Prescott	AZ		12/31/2020		3,446							3,446	3,446			
100026078	Charlotte	NC		12/31/2020		4,476							4,476	4,476		(1)	(1)
100026088	Chicago	IL		12/31/2020		5,782							5,782	5,782			
100026094	Sarasota	FL		12/31/2020		1,213							1,213	1,213			
100026095	Long Beach	CA		12/31/2020		2,319							2,319	2,319			
100026097	Cedar Hill	TX		12/31/2020		2,130							2,130	2,130			
100026099	Smyrna	DE		12/31/2020		5,069							5,069	5,069			
100026101	Smyrna	GA		12/31/2020		3,529							3,529	3,529			
100026103	Orlando	FL		12/31/2020		1,546							1,546	1,546			
100026108	Sterling	VA		12/31/2020		4,305							4,305	4,305			
100026110	Paramount	CA		12/31/2020		4,613							4,613	4,613			
100026111	North Las Vegas	NV		12/31/2020		19,631							19,631	19,630		(2)	(2)
100026112	Miami	FL		12/31/2020		1,829							1,829	1,829			
100026115	Kihei	HI		12/31/2020		6,113							6,113	6,113			
100026119	Springfield	OR		12/31/2020		2,058							2,058	2,058			
100026127	Ewa Beach	HI		12/31/2020		29,632							29,632	29,632			
100026129	Los Angeles	CA		12/31/2020		5,016							5,016	5,016			
100026130	Spring Hill	FL		12/31/2020		1,810							1,810	1,810			
100026131	Chicago	IL		12/31/2020		2,576							2,576	2,576			
100026134	Chicago	IL		12/31/2020		5,607							5,607	5,607			
100026135	Bakersfield	CA		12/31/2020		1,793							1,793	1,793			
100026136	Niles	IL		12/31/2020		4,662							4,662	4,662			
100026139	Centreville	VA		12/31/2020		4,174							4,174	4,174			
100026144	Chicago	IL		12/31/2020		2,000							2,000	2,000			
100026145	Bluffton	SC		12/31/2020		1,722							1,722	1,722			
100026148	Alvin	TX		12/31/2020		7,463							7,463	7,460		(3)	(3)
100026150	Boca Raton	FL		12/31/2020		1,210							1,210	1,210			
100026152	Arverne	NY		12/31/2020		4,677							4,677	4,677			
100026164	Pomona	CA		12/31/2020		6,285							6,285	6,285			
100026165	Capitol Heights	MD		12/31/2020		1,680							1,680	1,680			
100026167	Houston	TX		12/31/2020		1,307							1,307	1,307			
100026168	Miami Gardens	FL		12/31/2020		2,389							2,389	2,389			
100026174	Mountain View	HI		12/31/2020		2,583							2,583	2,583			
100026175	Arlington	WA		12/31/2020		7,758							7,758	7,758			
100026178	Bronx	NY		12/31/2020		6,422							6,422	6,422			
100026188	Sacramento	CA		12/31/2020		2,592							2,592	2,592			
100026204	Chicago	IL		12/31/2020		2,309							2,309	2,309			
100026205	Calabash	NC		12/31/2020		5,079							5,079	5,078			
100026212	Central Islip	NY		12/31/2020		3,800							3,800	3,800			
100026215	Englewood	NJ		12/31/2020		2,981							2,981	2,981			
100026217	Huntington Park	CA		12/31/2020		2,355							2,355	2,355			
100026225	Country Club Hills	IL		12/31/2020		2,293							2,293	2,293			
100026230	Cordova	AL		12/31/2020		816							816	816			
100026238	Hialeah	FL		12/31/2020		2,008							2,008	2,008			
100026243	Plant City	FL		12/31/2020		13,613							13,613	13,613			
100026244	Vallejo	CA		12/31/2020		2,592							2,592	2,592			
100026247	Merrillville	IN		12/31/2020		1,159							1,159	1,159			
100026249	Cicero	IL		12/31/2020		1,081							1,081	1,081			
100026250	Franklin Park	IL		12/31/2020		2,387							2,387	2,387			

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100026252	Porterville	CA		12/31/2020		3,537							3,537	3,537			
100026257	Flushing	NY		12/31/2020		7,928							7,928	7,928			
100026259	Keyes	CA		12/31/2020		2,799							2,799	2,799			
100026266	Canoga Park	CA		12/31/2020		5,037							5,037	5,037			
100026270	Madison Heights	MI		12/31/2020		1,829							1,829	1,829			
100026273	Posen	IL		12/31/2020		1,843							1,843	1,843			
100026276	Humble	TX		12/31/2020		1,691							1,691	1,691			
100026282	Mesa	AZ		12/31/2020		1,840							1,840	1,840			
100026284	Norwalk	CA		12/31/2020		4,688							4,688	4,688			
100026286	Staten Island	NY		12/31/2020		14,205							14,205	14,205			
100026287	Newport	MN		12/31/2020		3,219							3,219	3,219			
100026288	Concord	CA		12/31/2020		5,150							5,150	5,150			
100026291	Aurora	IL		12/31/2020		1,594							1,594	1,594			
100026292	Ruther Glen	VA		12/31/2020		1,731							1,731	1,731			
100026293	Miramar	FL		12/31/2020		2,568							2,568	2,567			
100026302	Miami Gardens	FL		12/31/2020		2,041							2,041	2,041			
100026303	Phoenix	AZ		12/31/2020		2,032							2,032	2,032			
100026309	Miami	FL		12/31/2020		2,463							2,463	2,463			
100026315	Menifee	CA		12/31/2020		3,133							3,133	3,133			
100026316	Bell Gardens	CA		12/31/2020		6,211							6,211	6,211		(1)	(1)
100026321	Davenport	FL		12/31/2020		1,778							1,778	1,777		(1)	(1)
100026325	Riverdale	GA		12/31/2020		9,194							9,194	9,194			
100026328	Closter	NJ		12/31/2020		5,898							5,898	5,898			
100026337	Corona	NY		12/31/2020		7,581							7,581	7,581			
100026342	Grantsville	UT		12/31/2020		2,510							2,510	2,510			
100026343	Bolingbrook	IL		12/31/2020		2,441							2,441	2,441			
100026344	Nyack	NY		12/31/2020		4,839							4,839	4,839			
100026347	Brentwood	NY		12/31/2020		4,169							4,169	4,169			
100026348	New City	NY		12/31/2020		4,441							4,441	4,441			
100026349	Des Plaines	IL		12/31/2020		2,938							2,938	2,938			
100026351	Riverside	CA		12/31/2020		3,327							3,327	3,327			
100026354	Fresno	CA		12/31/2020		2,827							2,827	2,827			
100026355	Miami	FL		12/31/2020		3,076							3,076	3,076			
100026362	Orlando	FL		12/31/2020		2,640							2,640	2,640			
100026363	Ocala	FL		12/31/2020		4,046							4,046	4,046			
100026365	Stockton	CA		12/31/2020		3,515							3,515	3,515			
100026366	Miami	FL		12/31/2020		1,934							1,934	1,934			
100026367	Elgin	IL		12/31/2020		1,496							1,496	1,496			
100026368	Mesa	AZ		12/31/2020		3,254							3,254	3,254			
100026370	Lamont	CA		12/31/2020		5,482							5,482	5,481		(1)	(1)
100026378	Sun City West	AZ		12/31/2020		1,904							1,904	1,904			
100026379	Miami	FL		12/31/2020		3,189							3,189	3,189			
100026380	Pompano Beach	FL		12/31/2020		2,821							2,821	2,821			
100026381	St Petersburg	FL		12/31/2020		2,076							2,076	2,076			
100026384	Palm Bay	FL		12/31/2020		2,232							2,232	2,232			
100026392	Palm Coast	FL		12/31/2020		8,202							8,202	8,202			
100026395	Mechanicsville	MD		12/31/2020		3,395							3,395	3,395			
100026397	Kissimmee	FL		12/31/2020		2,451							2,451	2,451			
100026398	Phoenix	AZ		12/31/2020		3,383							3,383	3,383			
100026403	West Bloomfield	MI		12/31/2020		7,304							7,304	7,304			
100026404	Bakersfield	CA		12/31/2020		1,849							1,849	1,849			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026406	Miami	FL		12/31/2020		3,051							3,051	3,051			
100026407	Stockton	CA		12/31/2020		3,779							3,779	3,779			
100026410	Riverview	FL		12/31/2020		6,165							6,165	6,165			
100026417	St. Paul	MN		12/31/2020		2,580							2,580	2,580			
100026424	Brentwood	MD		12/31/2020		2,082							2,082	2,082			
100026432	Scottsdale	AZ		12/31/2020		3,335							3,335	3,335			
100026440	Port Saint Lucie	FL		12/31/2020		3,271							3,271	3,271			
100026444	Cape Coral	FL		12/31/2020		2,200							2,200	2,200			
100026452	Lake Elsinore	CA		12/31/2020		3,755							3,755	3,755			
100026466	Moreno Valley	CA		12/31/2020		20,683							20,683	20,681		(2)	(2)
100026469	Desert Hot Springs	CA		12/31/2020		5,645							5,645	5,645			
100026471	Trumbull	CT		12/31/2020		5,405							5,405	5,405			
100026473	Patchogue	NY		12/31/2020		6,430							6,430	6,430			
100026475	San Bernardino	CA		12/31/2020		3,818							3,818	3,818			
100026477	Kerman	CA		12/31/2020		3,895							3,895	3,895			
100026483	Bakersfield	CA		12/31/2020		3,285							3,285	3,285			
100026492	Sacramento	CA		12/31/2020		2,431							2,431	2,431			
100026493	Moreno Valley	CA		12/31/2020		2,203							2,203	2,203			
100026499	Woodbridge	VA		12/31/2020		9,832							9,832	9,832			
100026501	Sacramento	CA		12/31/2020		3,658							3,658	3,658			
100026502	San Juan Capistrano	CA		12/31/2020		4,466							4,466	4,466			
100026503	Woodbridge Township	NJ		12/31/2020		5,545							5,545	5,544			
100026504	Las Vegas	NV		12/31/2020		2,419							2,419	2,419			
100026505	Olivehurst	CA		12/31/2020		3,572							3,572	3,572			
100026508	Miami	FL		12/31/2020		3,487							3,487	3,487			
100026509	Woodbridge	VA		12/31/2020		2,849							2,849	2,849			
100026515	Schertz	TX		12/31/2020		3,249							3,249	3,249			
100026517	Lompoc	CA		12/31/2020		3,006							3,006	3,006			
100026518	Moreno Valley	CA		12/31/2020		1,913							1,913	1,913			
100026519	Chicago	IL		12/31/2020		1,842							1,842	1,842			
100026522	Blue Springs	MO		12/31/2020		3,367							3,367	3,367			
100026525	Riverside	CA		12/31/2020		2,855							2,855	2,855			
100026526	Bolingbrook	IL		12/31/2020		5,009							5,009	5,009			
100026527	New Windsor	MD		12/31/2020		4,115							4,115	4,115			
100026529	Stockton	CA		12/31/2020		2,863							2,863	2,863			
100026530	Indianapolis	IN		12/31/2020		3,924							3,924	3,924			
100026532	Hollywood	FL		12/31/2020		2,399							2,399	2,399			
100026533	Rialto	CA		12/31/2020		2,915							2,915	2,915			
100026535	Woodbridge	VA		12/31/2020		5,791							5,791	5,791			
100026544	Yucaipa	CA		12/31/2020		3,123							3,123	3,123			
100026546	Perris	CA		12/31/2020		10,041							10,041	10,041			
100026547	Lancaster	CA		12/31/2020		2,404							2,404	2,404			
100026548	Chicago	IL		12/31/2020		2,050							2,050	2,050			
100026554	Upper Marlboro	MD		12/31/2020		5,357							5,357	5,357			
100026555	Sterling	VA		12/31/2020		10,399							10,399	10,399			
100026556	Miramar	FL		12/31/2020		5,109							5,109	5,109			
100026558	Tracy	CA		12/31/2020		3,108							3,108	3,108			
100026563	Clovis	CA		12/31/2020		3,478							3,478	3,478			
100026564	Bowie	MD		12/31/2020		4,494							4,494	4,494			
100026566	East Islip	NY		12/31/2020		9,368							9,368	9,368			
100026568	Virginia Beach	VA		12/31/2020		4,372							4,372	4,372			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026570	Patterson	CA		12/31/2020		3,563							3,563	3,563			
100026572	Bonita Springs	FL		12/31/2020		3,086							3,086	3,086			
100026573	Reseda	CA		12/31/2020		5,539							5,539	5,539			
100026576	Temecula	CA		12/31/2020		5,296							5,296	5,296			
100026577	Cooper City	FL		12/31/2020		3,593							3,593	3,593			
100026579	Vancouver	WA		12/31/2020		3,452							3,452	3,452			
100026588	West Covina	CA		12/31/2020		4,775							4,775	4,775			
100026589	Oxnard	CA		12/31/2020		3,355							3,355	3,355			
100026595	Pittsburg	CA		12/31/2020		12,197							12,197	12,197			
100026597	Santa Maria	CA		12/31/2020		5,439							5,439	5,439			
100026599	Silver Spring	MD		12/31/2020		4,047							4,047	4,047			
100026604	Diamond Bar	CA		12/31/2020		3,421							3,421	3,421			
100026605	Manassas	VA		12/31/2020		8,236							8,236	8,236			
100026611	Nanuet	NY		12/31/2020		5,952							5,952	5,952			
100026612	Lake Forest	CA		12/31/2020		8,406							8,406	8,406			
100026615	Suisun	CA		12/31/2020		4,095							4,095	4,095			
100026616	Lacey Township	NJ		12/31/2020		2,835							2,835	2,835			
100026619	Patterson	CA		12/31/2020		7,453							7,453	7,453			
100026620	Escondido	CA		12/31/2020		3,344							3,344	3,343		(1)	(1)
100026622	Pico Rivera	CA		12/31/2020		10,790							10,790	10,790			
100026627	Carson	CA		12/31/2020		2,770							2,770	2,770			
100026630	Romoland	CA		12/31/2020		2,761							2,761	2,761			
100026631	Ceres	CA		12/31/2020		21,372							21,372	21,372			
100026634	Suisun City	CA		12/31/2020		4,579							4,579	4,579			
100026636	Hialeah	FL		12/31/2020		5,080							5,080	5,080			
100026638	Westbury	NY		12/31/2020		9,915							9,915	9,915			
100026640	Evanston	IL		12/31/2020		14,387							14,387	14,387			
100026643	Waxhaw	NC		12/31/2020		4,339							4,339	4,339			
100026647	Nutley	NJ		12/31/2020		6,536							6,536	6,536			
100026650	Santa Ana	CA		12/31/2020		6,131							6,131	6,131			
100026652	Spring Valley	CA		12/31/2020		11,052							11,052	11,052			
100026653	San Pablo	CA		12/31/2020		5,322							5,322	5,322			
100026654	Englishtown	NJ		12/31/2020		3,678							3,678	3,678			
100026657	Azusa	CA		12/31/2020		3,341							3,341	3,341			
100026658	Valley Stream	NY		12/31/2020		11,235							11,235	11,235			
100026660	San Fernando	CA		12/31/2020		4,817							4,817	4,817			
100026663	Phoenix	AZ		12/31/2020		5,096							5,096	5,096			
100026664	Monrovia	CA		12/31/2020		5,293							5,293	5,293			
100026665	La Puente	CA		12/31/2020		8,009							8,009	8,009			
100026670	Sterling Heights	MI		12/31/2020		8,169							8,169	8,169			
100026671	Baldwin Park	CA		12/31/2020		6,527							6,527	6,527			
100026672	Whittier	CA		12/31/2020		62,874							62,874	62,874			
100026674	Pacoima	CA		12/31/2020		5,448							5,448	5,448			
100026678	Bakersfield	CA		12/31/2020		8,029							8,029	8,029			
100026680	El Cajon	CA		12/31/2020		7,126							7,126	7,126			
100026682	Baldwin	NY		12/31/2020		4,243							4,243	4,243			
100026683	Stockton	CA		12/31/2020		5,585							5,585	5,585			
100026688	Las Vegas	NV		12/31/2020		9,654							9,654	9,654			
100026702	Gardena	CA		12/31/2020		4,604							4,604	4,604			
100026708	La Puente	CA		12/31/2020		8,399							8,399	8,399			
100026711	Whittier	CA		12/31/2020		5,185							5,185	5,185			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026722	Rancho Mirage	CA		12/31/2020		8,989							8,989	8,989			
100026724	Castaic	CA		12/31/2020		5,704							5,704	5,704			
100026726	Upland	CA		12/31/2020		4,777							4,777	4,777			
100026730	Inglewood	CA		12/31/2020		4,540							4,540	4,540			
100026734	Norco	CA		12/31/2020		21,357							21,357	21,357			
100026735	Anaheim	CA		12/31/2020		4,626							4,626	4,626			
100026736	Los Angeles	CA		12/31/2020		4,525							4,525	4,525			
100026746	Riverside	CA		12/31/2020		8,798							8,798	8,798			
100026748	Scottsdale	AZ		12/31/2020		20,535							20,535	20,535			
100026754	El Monte	CA		12/31/2020		6,398							6,398	6,398			
100026758	Richmond	CA		12/31/2020		6,037							6,037	6,037			
100026760	Anaheim	CA		12/31/2020		4,236							4,236	4,236			
100026764	Baldwin Park	CA		12/31/2020		8,120							8,120	8,120			
100026770	Ramona	CA		12/31/2020		7,375							7,375	7,375			
100026775	Hayward	CA		12/31/2020		5,292							5,292	5,292			
100026776	Simi Valley	CA		12/31/2020		8,678							8,678	8,678			
100026777	Oxnard	CA		12/31/2020		8,966							8,966	8,966			
100026784	Sparta	NJ		12/31/2020		7,616							7,616	7,616			
100026786	Paramus	NJ		12/31/2020		6,085							6,085	6,085			
100026793	West Covina	CA		12/31/2020		8,064							8,064	8,064			
100026804	Escondido	CA		12/31/2020		(32,830)							(32,830)	(32,830)			
100026805	Fairfax	CA		12/31/2020		9,260							9,260	9,260			
100026806	Oakland	CA		12/31/2020		7,456							7,456	7,456			
100026810	Berkeley	CA		12/31/2020		9,987							9,987	9,987			
100026811	Dana Point	CA		12/31/2020		7,043							7,043	7,043			
100026815	Union City	CA		12/31/2020		12,529							12,529	12,529			
100026827	Lamont	CA		12/31/2020		4,861							4,861	4,861			
100026829	Santa Teresa	NM		12/31/2020		1,361							1,361	1,361			
100026831	Wasco	CA		12/31/2020		2,044							2,044	2,044			
100026833	Fresno	CA		12/31/2020		1,819							1,819	1,819			
100026834	Bakersfield	CA		12/31/2020		3,427							3,427	3,427			
100026835	North Las Vegas	NV		12/31/2020		8,821							8,821	8,820		(1)	(1)
100026838	Hialeah	FL		12/31/2020		1,089							1,089	1,089			
100026840	Shafter	CA		12/31/2020		2,096							2,096	2,096			
100026842	Naples	FL		12/31/2020		6,298							6,298	6,298			
100026849	Hanover Park	IL		12/31/2020		1,570							1,570	1,570			
100026851	Bakersfield	CA		12/31/2020		2,516							2,516	2,516			
100026852	Hanover Park	IL		12/31/2020		5,870							5,870	5,870			
100026853	Phoenix	AZ		12/31/2020		2,010							2,010	2,010			
100026854	Bakersfield	CA		12/31/2020		2,023							2,023	2,023			
100026856	Keyes	CA		12/31/2020		3,363							3,363	3,363			
100026859	Fresno	CA		12/31/2020		2,197							2,197	2,197			
100026860	Philadelphia	PA		12/31/2020		3,261							3,261	3,261			
100026862	Chicago	IL		12/31/2020		4,848							4,848	4,848			
100026872	Mesa	AZ		12/31/2020		4,590							4,590	4,590			
100026875	Ocala	FL		12/31/2020		3,264							3,264	3,264			
100026877	North Las Vegas	NV		12/31/2020		1,772							1,772	1,772			
100026878	West Hartford	CT		12/31/2020		5,390							5,390	5,390			
100026879	Stockton	CA		12/31/2020		4,111							4,111	4,111			
100026880	Tucson	AZ		12/31/2020		3,868							3,868	3,868			
100026882	Orlando	FL		12/31/2020		4,078							4,078	4,078			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026884	Bakersfield	CA		12/31/2020		3,808							3,808	3,808			
100026886	Miami	FL		12/31/2020		3,040							3,040	3,040			
100026888	Bakersfield	CA		12/31/2020		2,662							2,662	2,662			
100026891	Jupiter	FL		12/31/2020		5,502							5,502	5,502			
100026893	Sacramento	CA		12/31/2020		3,482							3,482	3,482			
100026896	Santa Maria	CA		12/31/2020		8,919							8,919	8,919			
100026898	Chicago	IL		12/31/2020		7,230							7,230	7,230			
100026899	Santa Maria	CA		12/31/2020		6,310							6,310	6,310			
100026900	Moreno Valley	CA		12/31/2020		3,891							3,891	3,891			
100026901	Mesa	AZ		12/31/2020		5,299							5,299	5,299			
100026902	Turlock	CA		12/31/2020		2,579							2,579	2,579			
100026903	Moreno Valley	CA		12/31/2020		3,315							3,315	3,315			
100026904	North Brunswick	NJ		12/31/2020		2,786							2,786	2,786			
100026906	Greenfield	CA		12/31/2020		9,526							9,526	9,526			
100026909	San Pablo	CA		12/31/2020		2,712							2,712	2,712			
100026910	Salida	CA		12/31/2020		2,869							2,869	2,869			
100026913	Camp Springs	MD		12/31/2020		3,501							3,501	3,501			
100026920	Redding	CA		12/31/2020		4,431							4,431	4,431			
100026921	Olney	MD		12/31/2020		3,635							3,635	3,635			
100026926	Palmdale	CA		12/31/2020		2,508							2,508	2,508			
100026929	Kissimmee	FL		12/31/2020		3,816							3,816	3,816			
100026935	Fairfield	CA		12/31/2020		2,829							2,829	2,829			
100026937	Jupiter	FL		12/31/2020		2,112							2,112	2,112			
100026942	North Wildwood	NJ		12/31/2020		3,393							3,393	3,393			
100026951	Corona	CA		12/31/2020		7,771							7,771	7,771			
100026954	San Diego	CA		12/31/2020		5,461							5,461	5,461			
100026955	Miramar	FL		12/31/2020		4,538							4,538	4,538			
100026957	Pittsburg	CA		12/31/2020		2,831							2,831	2,831			
100026958	Oakdale	CA		12/31/2020		4,732							4,732	4,732			
100026959	Patterson	CA		12/31/2020		4,178							4,178	4,178			
100026961	East Quogue	NY		12/31/2020		6,466							6,466	6,466			
100026968	Loxahatchee	FL		12/31/2020		6,203							6,203	6,203			
100026969	Vallejo	CA		12/31/2020		3,006							3,006	3,006			
100026974	Bakersfield	CA		12/31/2020		3,183							3,183	3,183			
100026979	Fontana	CA		12/31/2020		4,245							4,245	4,245			
100026981	Pittsburg	CA		12/31/2020		55,106							55,106	55,106			
100026984	La Puente	CA		12/31/2020		5,501							5,501	5,501			
100026986	Los Angeles	CA		12/31/2020		4,726							4,726	4,726			
100026987	Los Angeles	CA		12/31/2020		4,978							4,978	4,978			
100026988	Los Angeles	CA		12/31/2020		4,677							4,677	4,677			
100026996	National City	CA		12/31/2020		4,378							4,378	4,378			
100026998	Colonia	NJ		12/31/2020		9,571							9,571	9,571			
100027001	Los Angeles	CA		12/31/2020		3,011							3,011	3,011			
100027004	Rocklin	CA		12/31/2020		15,478							15,478	15,478			
100027006	Azusa	CA		12/31/2020		4,505							4,505	4,505			
100027009	Whittier	CA		12/31/2020		5,701							5,701	5,701			
100027010	East Stroudsburg	PA		12/31/2020		662							662	662			
100027013	Vallejo	CA		12/31/2020		3,578							3,578	3,578			
100027015	Chicago	IL		12/31/2020		5,129							5,129	5,129			
100027020	Oxnard	CA		12/31/2020		6,568							6,568	6,568			
100027021	Dover Twp	NJ		12/31/2020		7,479							7,479	7,479			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027022	Van Nuys	CA		12/31/2020		8,322							8,322	8,319		(3)	(3)
100027024	Chicago	IL		12/31/2020		7,003							7,003	7,003			
100027032	Oxnard	CA		12/31/2020		7,889							7,889	7,889			
100027033	Vallejo	CA		12/31/2020		7,844							7,844	7,844			
100027035	Lawndale	CA		12/31/2020		5,888							5,888	5,888			
100027042	Ashburn	VA		12/31/2020		5,620							5,620	5,620			
100027043	Anaheim	CA		12/31/2020		6,511							6,511	6,511			
100027044	Camarillo	CA		12/31/2020		4,824							4,824	4,824			
100027046	Cotati	CA		12/31/2020		15,429							15,429	15,429			
100027048	Richmond	VA		12/31/2020		23,096							23,096	23,096			
100027049	Baldwin	NY		12/31/2020		10,680							10,680	10,680			
100027050	Seaside	CA		12/31/2020		5,182							5,182	5,182			
100027051	Fairfax	VA		12/31/2020		7,755							7,755	7,755			
100027052	Fairfield	CA		12/31/2020		7,708							7,708	7,708			
100027064	Oxnard	CA		12/31/2020		9,071							9,071	9,071			
100027069	Aliso Viejo	CA		12/31/2020		8,372							8,372	8,372			
100027767	Susanville	CA		12/31/2020		1,727							1,727	1,727			
100027771	Gonzales	TX		12/31/2020		4,392							4,392	4,392			
100027773	Dassel	MN		12/31/2020		3,282							3,282	3,282			
100027774	West Covina	CA		12/31/2020		5,206							5,206	5,206			
100027775	Woodbine	GA		12/31/2020		3,535							3,535	3,535			
100027777	Prior Lake	MN		12/31/2020		4,639							4,639	4,639			
100027780	San Leandro	CA		12/31/2020		3,132							3,132	3,132			
100027782	Chicago	IL		12/31/2020		3,603							3,603	3,603			
100027784	Oakland	CA		12/31/2020		2,694							2,694	2,694			
100027792	Circle Pines	MN		12/31/2020		1,340							1,340	1,340			
100027793	Prescott Valley	AZ		12/31/2020		1,541							1,541	1,541			
100027794	Bothell	WA		12/31/2020		1,947							1,947	1,947			
100027800	Milwaukee	WI		12/31/2020		1,856							1,856	1,856			
100027801	Henryville	PA		12/31/2020		2,572							2,572	2,571			
100027803	Boca Raton	FL		12/31/2020		9,880							9,880	9,872		(8)	(8)
100027804	Tacoma	WA		12/31/2020		2,839							2,839	2,839			
100027805	Lombard	IL		12/31/2020		3,316							3,316	3,315			
100027806	Palmdale	CA		12/31/2020		3,563							3,563	3,563			
100027807	Rockaway Beach	NY		12/31/2020		2,907							2,907	2,907			
100027809	Charlotte	NC		12/31/2020		1,311							1,311	1,311			
100027812	Menifee	CA		12/31/2020		3,903							3,903	3,903			
100027814	Sterling	CT		12/31/2020		2,391							2,391	2,391			
100027822	Hollister	CA		12/31/2020		6,742							6,742	6,742			
100027824	Miami	FL		12/31/2020		4,567							4,567	4,567			
100027827	New Castle	CO		12/31/2020		4,938							4,938	4,938			
100027828	Tukwila	WA		12/31/2020		2,908							2,908	2,908			
100027829	Everett	WA		12/31/2020		2,811							2,811	2,811			
100027830	Alexandria	MN		12/31/2020		1,504							1,504	1,504			
100027840	Lakeville	MN		12/31/2020		3,276							3,276	3,276			
100027841	Petersburg	VA		12/31/2020		1,883							1,883	1,882			
100027842	Kellogg	ID		12/31/2020		1,407							1,407	1,407			
100027843	Hartford	CT		12/31/2020		1,170							1,170	1,170			
100027844	Brookdale	CA		12/31/2020		5,231							5,231	5,231			
100027850	Longview	WA		12/31/2020		1,625							1,625	1,625			
100027851	Philadelphia	PA		12/31/2020		2,044							2,044	2,044			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027853	Glen Burnie	MD		12/31/2020		4,754							4,754	4,754			
100027860	Lyman	WY		12/31/2020		2,376							2,376	2,376			
100027866	Jackson	CA		12/31/2020		4,130							4,130	4,130			
100027867	Hanover Park	IL		12/31/2020		2,168							2,168	2,168			
100027869	Paterson	NJ		12/31/2020		3,534							3,534	3,534			
100027872	West Chester	PA		12/31/2020		3,109							3,109	3,109			
100027873	Brooklyn	NY		12/31/2020		5,548							5,548	5,548			
100027877	Elgin	IL		12/31/2020		1,480							1,480	1,480			
100027878	District Heights	MD		12/31/2020		3,650							3,650	3,649			
100027885	Harrison	NJ		12/31/2020		7,508							7,508	7,508			
100027889	New Iberia	LA		12/31/2020		1,381							1,381	1,380		(1)	(1)
100027894	Biscoe	NC		12/31/2020		1,670							1,670	1,670			
100027899	Hialeah	FL		12/31/2020		1,906							1,906	1,906			
100027901	East Northport	NY		12/31/2020		3,608							3,608	3,608			
100027906	Cincinnati	OH		12/31/2020		2,881							2,881	2,881			
100027907	Miramar	FL		12/31/2020		3,181							3,181	3,181			
100027913	(North Hills Area) Los Angeles	CA		12/31/2020		5,593							5,593	5,592		(1)	(1)
100027914	Staten Island	NY		12/31/2020		4,694							4,694	4,694			
100027915	Franklin Square	NY		12/31/2020		3,124							3,124	3,124			
100027916	Duluth	GA		12/31/2020		1,736							1,736	1,736			
100027917	Davenport	FL		12/31/2020		1,688							1,688	1,688			
100027918	Gadsden	AL		12/31/2020		607							607	607			
100027926	Gardena	CA		12/31/2020		5,467							5,467	5,467			
100027927	Memphis	TN		12/31/2020		2,210							2,210	2,210			
100027928	Fontana	CA		12/31/2020		5,297							5,297	5,297			
100027934	Tustin	CA		12/31/2020		4,173							4,173	4,173			
100027936	Santa Maria	CA		12/31/2020		2,037							2,037	2,037			
100027938	Neptune	NJ		12/31/2020		5,531							5,531	5,526		(5)	(5)
100027939	Antioch	CA		12/31/2020		5,328							5,328	5,328			
100027941	Brick	NJ		12/31/2020		2,111							2,111	2,111			
100027950	Cambria Heights	NY		12/31/2020		6,541							6,541	6,541			
100027953	Bronx	NY		12/31/2020		9,868							9,868	9,868			
100027962	Riverdale	MD		12/31/2020		3,318							3,318	3,318			
100027963	Plymouth	MA		12/31/2020		4,224							4,224	4,224			
100027970	Valrico	FL		12/31/2020		2,172							2,172	2,172			
100027976	South Gate	CA		12/31/2020		14,394							14,394	14,394			
100027978	Akron	OH		12/31/2020		734							734	734			
100027979	Perry	IA		12/31/2020		1,713							1,713	1,713			
100027981	Lewisville	TX		12/31/2020		2,299							2,299	2,299			
100027985	Maywood	IL		12/31/2020		2,643							2,643	2,643			
100027986	Farmington Hills	MI		12/31/2020		922							922	922			
100027991	Grand Rapids	MI		12/31/2020		1,132							1,132	1,132			
100027993	Hammonton	NJ		12/31/2020		6,609							6,609	6,609			
100027995	Eatonville	WA		12/31/2020		1,980							1,980	1,980			
100027997	Jacksonville	FL		12/31/2020		1,245							1,245	1,245			
100028000	Monroe	OH		12/31/2020		1,907							1,907	1,907			
100028001	Desoto	TX		12/31/2020		3,166							3,166	3,166			
100028002	Saline	MI		12/31/2020		2,345							2,345	2,345			
100028003	Chicago Heights	IL		12/31/2020		1,602							1,602	1,602			
100028004	Whitman	MA		12/31/2020		8,239							8,239	8,239			
100028008	Gary	IN		12/31/2020		379							379	379			

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100028012	Des Plaines	IL		12/31/2020		1,218							1,218	1,218			
100028014	Henderson	NV		12/31/2020		4,332							4,332	4,332			
100028018	Rex	GA		12/31/2020		977							977	977			
100028022	Miami	FL		12/31/2020		1,999							1,999	1,999			
100028023	.Eaton Rapids	MI		12/31/2020		2,461							2,461	2,461			
100028025	Rolling Meadows	IL		12/31/2020		1,503							1,503	1,503			
100028026	Hartville	OH		12/31/2020		1,390							1,390	1,390			
100028027	Mount Prospect	IL		12/31/2020		1,506							1,506	1,506			
100028030	Oak Park	CA		12/31/2020		3,594							3,594	3,594			
100028031	West St. Paul	MN		12/31/2020		2,990							2,990	2,990			
100028032	Wheaton	IL		12/31/2020		3,123							3,123	3,123			
100028033	Buckeye	AZ		12/31/2020		1,134							1,134	1,134			
100028035	Crestview	FL		12/31/2020		1,021							1,021	1,021			
100028036	Cape Coral	FL		12/31/2020		1,109							1,109	1,109			
100028040	Des Plaines	IL		12/31/2020		6,513							6,513	6,513			
100028041	Addison	IL		12/31/2020		2,608							2,608	2,608			
100028042	Land O Lakes	FL		12/31/2020		1,754							1,754	1,754			
100028046	Haledon	NJ		12/31/2020		3,750							3,750	3,750			
100028050	Ramona	CA		12/31/2020		2,911							2,911	2,911			
100028051	Strongsville	OH		12/31/2020		4,149							4,149	4,149			
100028052	Ypsilanti	MI		12/31/2020		4,308							4,308	4,308			
100028053	Richfield	MN		12/31/2020		2,440							2,440	2,440			
100028054	Spiceland	IN		12/31/2020		595							595	595			
100028058	Lindenwold	NJ		12/31/2020		10,413							10,413	10,413			
100028061	Keystone Heights	FL		12/31/2020		1,534							1,534	1,533		(1)	(1)
100028062	New Port Richey	FL		12/31/2020		905							905	905			
100028063	Somerset	CA		12/31/2020		2,466							2,466	2,466			
100028064	New Castle	PA		12/31/2020		1,157							1,157	1,157			
100028065	Harvey	IL		12/31/2020		1,012							1,012	1,012			
100028066	Kennesaw	GA		12/31/2020		1,842							1,842	1,842			
100028070	Auburn Hills	MI		12/31/2020		1,132							1,132	1,132			
100028072	El Sorrante	CA		12/31/2020		10,331							10,331	10,331			
100028074	Jacksonville	FL		12/31/2020		4,285							4,285	4,285			
100028077	Schuylerville	NY		12/31/2020		1,629							1,629	1,629			
100028078	Villa Park	IL		12/31/2020		2,959							2,959	2,959			
100028080	Chicago	IL		12/31/2020		2,316							2,316	2,316			
100028081	Taunton	MA		12/31/2020		1,389							1,389	1,389			
100028083	Fairburn	GA		12/31/2020		2,304							2,304	2,304			
100028085	Spring	TX		12/31/2020		1,061							1,061	1,061			
100028086	Taunton	MA		12/31/2020		1,513							1,513	1,513			
100028088	Chicago	IL		12/31/2020		4,369							4,369	4,369			
100028089	Buckeye	AZ		12/31/2020		5,993							5,993	5,993			
100028091	Mcdonough	GA		12/31/2020		1,095							1,095	1,095			
100028093	Orland Hills	IL		12/31/2020		1,859							1,859	1,859			
100028102	Miramar	FL		12/31/2020		5,209							5,209	5,209			
100028106	Ashtabula	OH		12/31/2020		4,162							4,162	4,162			
100028107	Jacksonville	FL		12/31/2020		1,491							1,491	1,491			
100028109	Miami	FL		12/31/2020		2,301							2,301	2,301			
100028113	Burtchville	MI		12/31/2020		2,275							2,275	2,274			
100028116	Lawrenceville	GA		12/31/2020		2,422							2,422	2,422			
100028117	Las Vegas	NV		12/31/2020		3,495							3,495	3,495			

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100028118	Las Vegas	NV		12/31/2020		1,991							1,991	1,991			
100028124	Swink	CO		12/31/2020		746							746	746			
100028128	Shelton	CT		12/31/2020		10,330							10,330	10,330			
100028129	Brooklyn	NY		12/31/2020		6,766							6,766	6,766			
100028132	Roanoke	AL		12/31/2020		9,777							9,777	9,777			
100028133	Roseville	CA		12/31/2020		4,565							4,565	4,565			
100028135	Phoenix	AZ		12/31/2020		1,371							1,371	1,371			
100028136	Hialeah	FL		12/31/2020		2,419							2,419	2,419			
100028142	Vallejo	CA		12/31/2020		3,835							3,835	3,835			
100028143	Aurora	CO		12/31/2020		6,000							6,000	6,000			
100028144	Hamilton	OH		12/31/2020		8,092							8,092	8,092			
100028145	Columbia Heights	MN		12/31/2020		2,400							2,400	2,400			
100028147	Miramar	FL		12/31/2020		3,957							3,957	3,957			
100028150	Monroe	NY		12/31/2020		1,412							1,412	1,412			
100028152	Sandown	NH		12/31/2020		12,255							12,255	12,251		(4)	(4)
100028154	Decatur	GA		12/31/2020		1,190							1,190	1,190			
100028155	Green Cove Springs	FL		12/31/2020		2,437							2,437	2,437			
100028156	New Port Richey	FL		12/31/2020		1,055							1,055	1,055			
100028158	Las Vegas	NV		12/31/2020		2,423							2,423	2,423			
100028160	Port Orange	FL		12/31/2020		4,047							4,047	4,045		(2)	(2)
100028162	Wyandanch	NY		12/31/2020		5,381							5,381	5,381			
100028166	West Palm Beach	FL		12/31/2020		2,174							2,174	2,174			
100028168	Wantagh	NY		12/31/2020		11,281							11,281	11,281			
100028169	New Berlin	WI		12/31/2020		2,495							2,495	2,495			
100028175	Bronx	NY		12/31/2020		20,057							20,057	20,057			
100028184	Green Cove Springs	FL		12/31/2020		2,507							2,507	2,507			
100028188	Saint Cloud	FL		12/31/2020		2,694							2,694	2,694			
100028189	Fort Lauderdale	FL		12/31/2020		2,480							2,480	2,480			
100028193	Sarasota	FL		12/31/2020		3,515							3,515	3,515			
100028196	Las Vegas	NV		12/31/2020		2,079							2,079	2,079			
100028197	Rancho Cordova	CA		12/31/2020		3,807							3,807	3,807			
100028201	Las Vegas	NV		12/31/2020		2,853							2,853	2,853			
100028202	Las Vegas	NV		12/31/2020		5,447							5,447	5,447			
100028203	Hood River	OR		12/31/2020		3,406							3,406	3,406			
100028207	Oakdale	CA		12/31/2020		1,269							1,269	1,268		(1)	(1)
100028210	Groveland	FL		12/31/2020		9,339							9,339	9,339			
100028211	Oak Park	IL		12/31/2020		3,865							3,865	3,865			
100028215	Council Bluffs	IA		12/31/2020		2,418							2,418	2,418			
100028216	Brooklyn Center	MN		12/31/2020		5,853							5,853	5,853			
100028218	Carteret	NJ		12/31/2020		2,066							2,066	2,066			
100028221	White Lake	MI		12/31/2020		4,707							4,707	4,707			
100028223	San Diego	CA		12/31/2020		3,136							3,136	3,136			
100028227	Frederick	MD		12/31/2020		4,310							4,310	4,310			
100028228	Las Vegas	NV		12/31/2020		1,991							1,991	1,991			
100028230	Merced	CA		12/31/2020		3,583							3,583	3,583			
100028231	Cape Coral	FL		12/31/2020		2,188							2,188	2,188			
100028232	Reminderville	OH		12/31/2020		6,967							6,967	6,967			
100028240	West Palm Beach	FL		12/31/2020		3,931							3,931	3,931			
100028241	Birmingham	AL		12/31/2020		2,846							2,846	2,846			
100028244	Chicago	IL		12/31/2020		2,467							2,467	2,467			
100028247	Turlock	CA		12/31/2020		2,720							2,720	2,720			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028248	West Brookfield	MA		12/31/2020		4,381							4,381	4,381			
100028250	Fort Lauderdale	FL		12/31/2020		6,655							6,655	6,654		(1)	(1)
100028251	Lodi	CA		12/31/2020		4,210							4,210	4,210			
100028257	Bayside	NY		12/31/2020		3,989							3,989	3,989			
100028259	Newport News	VA		12/31/2020		5,512							5,512	5,512			
100028260	Reading	PA		12/31/2020		3,562							3,562	3,562			
100028263	Cottage Grove	MN		12/31/2020		8,262							8,262	8,260		(3)	(3)
100028266	Bellerose	NY		12/31/2020		5,896							5,896	5,896			
100028271	Tampa	FL		12/31/2020		3,149							3,149	3,149			
100028274	Stockton	CA		12/31/2020		1,201							1,201	1,201			
100028275	Las Vegas	NV		12/31/2020		2,393							2,393	2,393			
100028279	Los Angeles	CA		12/31/2020		4,762							4,762	4,762			
100028281	Tolleson	AZ		12/31/2020		72,870							72,870	72,870			
100028285	Coconut Creek	FL		12/31/2020		7,636							7,636	7,636			
100028287	Van Nuys Area	CA		12/31/2020		2,867							2,867	2,867			
100028288	Miami	FL		12/31/2020		4,277							4,277	4,276		(1)	(1)
100028290	Miramar	FL		12/31/2020		14,506							14,506	14,501		(5)	(5)
100028295	Pawleys Island	SC		12/31/2020		4,704							4,704	4,704			
100028297	Yonkers	NY		12/31/2020		5,093							5,093	5,093			
100028305	Lake Villa	IL		12/31/2020		6,421							6,421	6,421			
100028312	Cudahy	WI		12/31/2020		6,879							6,879	6,879			
100028313	Las Vegas	NV		12/31/2020		1,910							1,910	1,910			
100028316	Palm Bay	FL		12/31/2020		6,631							6,631	6,631			
100028317	Keaau	HI		12/31/2020		2,129							2,129	2,129			
100028318	Los Angeles	CA		12/31/2020		2,809							2,809	2,809			
100028324	West Palm Beach	FL		12/31/2020		2,014							2,014	2,014			
100028326	Lansing	MI		12/31/2020		2,536							2,536	2,536			
100028342	Las Vegas	NV		12/31/2020		8,362							8,362	8,362			
100028348	Phoenix	AZ		12/31/2020		1,321							1,321	1,321			
100028349	Phoenix	AZ		12/31/2020		4,475							4,475	4,475			
100028350	San Marcos	CA		12/31/2020		4,806							4,806	4,806			
100028351	Las Vegas	NV		12/31/2020		2,970							2,970	2,970			
100028357	Bakersfield	CA		12/31/2020		2,546							2,546	2,546			
100028358	Miami	FL		12/31/2020		3,712							3,712	3,712			
100028360	Las Cruces	NM		12/31/2020		2,662							2,662	2,662			
100028361	Dewitt	MI		12/31/2020		2,231							2,231	2,231			
100028362	Columbus	GA		12/31/2020		3,099							3,099	3,099			
100028367	Scarsdale	NY		12/31/2020		4,381							4,381	4,381			
100028369	Sacramento	CA		12/31/2020		3,211							3,211	3,211			
100028374	Tucker	GA		12/31/2020		1,050							1,050	1,050			
100028375	Boynton Beach	FL		12/31/2020		3,191							3,191	3,191			
100028377	Bluffton	SC		12/31/2020		2,586							2,586	2,586			
100028378	Tampa	FL		12/31/2020		3,871							3,871	3,871			
100028383	Medford	NY		12/31/2020		4,695							4,695	4,695			
100028384	Grass Valley	CA		12/31/2020		4,216							4,216	4,216			
100028386	Eagle Lake	FL		12/31/2020		3,027							3,027	3,027			
100028391	Quincy	MA		12/31/2020		5,627							5,627	5,627			
100028392	Sarasota	FL		12/31/2020		1,226							1,226	1,226			
100028394	North Las Vegas	NV		12/31/2020		1,308							1,308	1,308			
100028395	Riverview	FL		12/31/2020		2,924							2,924	2,924			
100028396	Pawtucket	RI		12/31/2020		3,279							3,279	3,279			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028397	Phoenix	AZ		12/31/2020		4,480							4,480	4,480			
100028399	Ft. Lauderdale	FL		12/31/2020		2,691							2,691	2,691			
100028404	Miami	FL		12/31/2020		2,545							2,545	2,545			
100028406	Redmond	OR		12/31/2020		1,870							1,870	1,870			
100028407	Tacoma	WA		12/31/2020		1,807							1,807	1,807			
100028408	Montclair	CA		12/31/2020		3,195							3,195	3,195			
100028410	Miami	FL		12/31/2020		2,226							2,226	2,226			
100028412	Scituate	RI		12/31/2020		3,690							3,690	3,690			
100028413	Columbia	SC		12/31/2020		4,973							4,973	4,973			
100028417	Manassas	VA		12/31/2020		6,130							6,130	6,130			
100028421	Glendale	AZ		12/31/2020		2,098							2,098	2,098			
100028423	Miami	FL		12/31/2020		1,896							1,896	1,896			
100028425	Rancho Cordova	CA		12/31/2020		8,571							8,571	8,571			
100028426	Tempe	AZ		12/31/2020		13,546							13,546	13,546			
100028428	Stillwater	MN		12/31/2020		7,879							7,879	7,879			
100028434	Woodbridge	VA		12/31/2020		3,889							3,889	3,889			
100028436	Orosi	CA		12/31/2020		5,781							5,781	5,781			
100028437	Port Richey	FL		12/31/2020		4,712							4,712	4,712			
100028438	Pinon Hills	CA		12/31/2020		2,661							2,661	2,661			
100028439	Los Angeles	CA		12/31/2020		6,668							6,668	6,667		(1)	(1)
100028441	West New York	NJ		12/31/2020		3,633							3,633	3,633			
100028442	Auburndale	FL		12/31/2020		51,678							51,678	51,678			
100028443	Murrietta	CA		12/31/2020		3,352							3,352	3,352			
100028445	Stuart	FL		12/31/2020		3,560							3,560	3,560			
100028448	Antelope	CA		12/31/2020		2,988							2,988	2,988			
100028450	Jamaica Plain	MA		12/31/2020		14,324							14,324	14,324			
100028453	Kenosha	WI		12/31/2020		1,058							1,058	1,058			
100028456	Victorville	CA		12/31/2020		6,390							6,390	6,390			
100028462	Chicago	IL		12/31/2020		3,288							3,288	3,288			
100028465	Miami	FL		12/31/2020		4,176							4,176	4,176			
100028469	Dalton	GA		12/31/2020		1,228							1,228	1,228			
100028470	Miami	FL		12/31/2020		4,364							4,364	4,364			
100028476	Lorton	VA		12/31/2020		2,937							2,937	2,937			
100028479	Maitland	FL		12/31/2020		3,499							3,499	3,499			
100028480	Coconut Creek	FL		12/31/2020		2,542							2,542	2,542			
100028482	Olympia	WA		12/31/2020		50,774							50,774	50,774			
100028483	Riverside	CA		12/31/2020		2,015							2,015	2,015			
100028487	Port St Lucie	FL		12/31/2020		1,344							1,344	1,344			
100028491	Abingdon	MD		12/31/2020		4,279							4,279	4,279			
100028498	Tucker	GA		12/31/2020		11,073							11,073	11,073			
100028499	Fontana Area	CA		12/31/2020		2,807							2,807	2,807			
100028502	Loganville	GA		12/31/2020		4,267							4,267	4,267			
100028510	White Water	CA		12/31/2020		2,916							2,916	2,915			
100028515	Miami	FL		12/31/2020		2,849							2,849	2,849			
100028516	Santa Maria	CA		12/31/2020		3,065							3,065	3,065			
100028517	Compton	CA		12/31/2020		3,196							3,196	3,196			
100028518	Anaheim	CA		12/31/2020		5,334							5,334	5,334			
100028519	Victorville	CA		12/31/2020		3,065							3,065	3,065			
100028521	North Port	FL		12/31/2020		2,800							2,800	2,800			
100028523	Mcdonough	GA		12/31/2020		3,024							3,024	3,024			
100028525	Ansonia	CT		12/31/2020		1,709							1,709	1,709			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028528	San Jose	CA		12/31/2020		4,316							4,316	4,316			
100028532	Atlanta	GA		12/31/2020		3,410							3,410	3,409		(1)	(1)
100028534	Hollywood	FL		12/31/2020		1,920							1,920	1,920			
100028539	Covington	KY		12/31/2020		1,303							1,303	1,303			
100028540	Hialeah	FL		12/31/2020		2,849							2,849	2,849			
100028544	Lansing	KS		12/31/2020		8,805							8,805	8,805			
100028548	Woodbury	MN		12/31/2020		1,531							1,531	1,531			
100028549	Anna	TX		12/31/2020		1,490							1,490	1,490			
100028553	Riverside	CA		12/31/2020		4,552							4,552	4,552			
100028554	Arleta	CA		12/31/2020		5,095							5,095	5,095			
100028555	Oxon Hill	MD		12/31/2020		5,333							5,333	5,333			
100028569	Hudson	FL		12/31/2020		6,537							6,537	6,537			
100028570	Sunrise	FL		12/31/2020		5,587							5,587	5,587		(1)	(1)
100028574	San Jose	CA		12/31/2020		6,814							6,814	6,814			
100028576	Antioch	CA		12/31/2020		4,310							4,310	4,310			
100028577	Livingston	CA		12/31/2020		4,752							4,752	4,752			
100028582	El Cajon	CA		12/31/2020		2,422							2,422	2,422			
100028583	Santa Ana	CA		12/31/2020		1,952							1,952	1,952			
100028585	Pittsburg	CA		12/31/2020		7,507							7,507	7,507			
100028588	Moreno Valley	CA		12/31/2020		10,326							10,326	10,326			
100028597	Cedar Springs	MI		12/31/2020		10,021							10,021	10,021			
100028599	Howard Beach	NY		12/31/2020		4,915							4,915	4,915			
100028603	Buena Vista	VA		12/31/2020		1,265							1,265	1,264		(1)	(1)
100028610	Chula Vista	CA		12/31/2020		1,565							1,565	1,565			
100028611	Yonkers	NY		12/31/2020		5,147							5,147	5,147			
100028612	Miami	FL		12/31/2020		17,095							17,095	17,095			
100028615	Sharon Hill	PA		12/31/2020		4,653							4,653	4,653			
100028622	Manteca	CA		12/31/2020		3,640							3,640	3,640			
100028634	Sacramento	CA		12/31/2020		2,813							2,813	2,813			
100028635	Bonney Lake	WA		12/31/2020		11,566							11,566	11,566			
100028637	Moreno Valley	CA		12/31/2020		6,213							6,213	6,213			
100028639	Dayton	OH		12/31/2020		1,179							1,179	1,179			
100028643	Rogers	MN		12/31/2020		10,501							10,501	10,500		(1)	(1)
100028645	Beaverton	OR		12/31/2020		2,076							2,076	2,076			
100028646	Essex	MD		12/31/2020		3,406							3,406	3,406			
100028647	Dayton	NV		12/31/2020		6,856							6,856	6,856			
100028648	Barclay	MD		12/31/2020		4,737							4,737	4,737			
100028653	Miramar	FL		12/31/2020		4,161							4,161	4,161			
100028657	Visalia	CA		12/31/2020		1,921							1,921	1,921			
100028660	Miami	FL		12/31/2020		2,332							2,332	2,332			
100028662	Rialto	CA		12/31/2020		3,283							3,283	3,283			
100028666	Bakersfield	CA		12/31/2020		2,756							2,756	2,756			
100028668	Hesperia	CA		12/31/2020		5,815							5,815	5,815			
100028669	Palm Coast	FL		12/31/2020		2,331							2,331	2,331			
100028670	Stamford	CT		12/31/2020		3,926							3,926	3,926			
100028672	New Windsor	MD		12/31/2020		5,042							5,042	5,042			
100028673	New Durham	NH		12/31/2020		2,692							2,692	2,692			
100028674	Coral Springs	FL		12/31/2020		4,123							4,123	4,123			
100028675	North Bergen	NJ		12/31/2020		5,753							5,753	5,753			
100028676	Richfield	MN		12/31/2020		2,620							2,620	2,620			
100028685	Rio Rico	AZ		12/31/2020		2,546							2,546	2,546			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028688	Waldorf	MD		12/31/2020		3,038							3,038	3,038			
100028689	Miami	FL		12/31/2020		1,291							1,291	1,291			
100028691	Goose Creek	SC		12/31/2020		3,217							3,217	3,217			
100028704	Brentwood	CA		12/31/2020		4,693							4,693	4,693			
100028705	Brentwood	MD		12/31/2020		2,118							2,118	2,118			
100028706	Palm Bay	FL		12/31/2020		2,040							2,040	2,040			
100028709	Tracy	CA		12/31/2020		4,155							4,155	4,155			
100028715	La Puente	CA		12/31/2020		10,822							10,822	10,822			
100028722	Brooklyn	NY		12/31/2020		6,156							6,156	6,156			
100028724	Holiday	FL		12/31/2020		1,729							1,729	1,729			
100028734	Palm Bay	FL		12/31/2020		948							948	948			
100028735	San Bernardino	CA		12/31/2020		2,615							2,615	2,615			
100028736	North Port	FL		12/31/2020		1,314							1,314	1,314			
100028738	Sunrise	FL		12/31/2020		4,566							4,566	4,566			
100028739	Potter	WI		12/31/2020		1,463							1,463	1,463			
100028745	Fresno	CA		12/31/2020		4,168							4,168	4,168			
100028749	Leland	NC		12/31/2020		2,475							2,475	2,475			
100028754	Framingham	MA		12/31/2020		3,201							3,201	3,201			
100028764	Waterford Twp	MI		12/31/2020		805							805	805			
100028766	Stockton	CA		12/31/2020		3,155							3,155	3,155			
100028772	Ocala	FL		12/31/2020		2,066							2,066	2,066			
100028774	Lauderhill	FL		12/31/2020		2,353							2,353	2,353			
100028777	Riverside	CA		12/31/2020		11,940							11,940	11,940			
100028779	Van Nuys	CA		12/31/2020		5,240							5,240	5,240			
100028780	Palmdale	CA		12/31/2020		3,185							3,185	3,185			
100028782	Phoenix	AZ		12/31/2020		2,305							2,305	2,305			
100028785	Lancaster	CA		12/31/2020		6,185							6,185	6,184			
100028786	Winstonsalem	NC		12/31/2020		1,444							1,444	1,444			
100028787	Saint Petersburg	FL		12/31/2020		2,567							2,567	2,567			
100028788	New Port Richey	FL		12/31/2020		1,391							1,391	1,391			
100028789	Austin	TX		12/31/2020		1,625							1,625	1,625			
100028797	Staten Island	NY		12/31/2020		3,456							3,456	3,456			
100028806	Fairless Hills	PA		12/31/2020		4,078							4,078	4,078			
100028808	Lynwood	CA		12/31/2020		4,319							4,319	4,319			
100028809	Kissimmee	FL		12/31/2020		3,105							3,105	3,105			
100028812	Saddle Brook	NJ		12/31/2020		12,414							12,414	12,414			
100028815	White Hall	MD		12/31/2020		3,088							3,088	3,088			
100028820	Jacksonville	FL		12/31/2020		2,398							2,398	2,398			
100028822	St. Augustine	FL		12/31/2020		4,137							4,137	4,137			
100028823	Naugatuck	CT		12/31/2020		2,514							2,514	2,514			
100028824	Mount Dora	FL		12/31/2020		2,079							2,079	2,079			
100028827	Pensacola	FL		12/31/2020		1,722							1,722	1,722			
100028829	Richfield	MN		12/31/2020		2,437							2,437	2,437			
100028833	Riverview	FL		12/31/2020		2,216							2,216	2,216			
100028834	Charleston	SC		12/31/2020		1,160							1,160	1,160			
100028841	Las Vegas	NV		12/31/2020		3,753							3,753	3,753			
100028843	Port Orange	FL		12/31/2020		3,457							3,457	3,457			
100028845	Clifton	NJ		12/31/2020		4,385							4,385	4,385			
100028850	Rockaway	NJ		12/31/2020		5,333							5,333	5,333			
100028851	Lehigh Acres	FL		12/31/2020		2,319							2,319	2,319			
100028852	Green Cove Springs	FL		12/31/2020		3,157							3,157	3,157			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028854	Lake Worth	FL		12/31/2020		2,473							2,473	2,473			
100028859	Atlanta	GA		12/31/2020		2,940							2,940	2,940			
100028866	Las Vegas	NV		12/31/2020		2,719							2,719	2,719			
100028867	Atascadero	CA		12/31/2020		4,592							4,592	4,592			
100028869	Galloway	NJ		12/31/2020		1,309							1,309	1,309			
100028873	Modesto	CA		12/31/2020		1,360							1,360	1,360			
100028874	Tarrytown	NY		12/31/2020		6,507							6,507	6,507			
100028881	Santa Ana	CA		12/31/2020		6,633							6,633	6,633			
100028883	Moreno Valley	CA		12/31/2020		4,431							4,431	4,431			
100028890	Baldwin Park	CA		12/31/2020		3,802							3,802	3,802			
100028897	Chicago	IL		12/31/2020		2,183							2,183	2,183			
100028901	Lodi	NJ		12/31/2020		4,316							4,316	4,316			
100028902	Oakley	CA		12/31/2020		3,684							3,684	3,684			
100028904	Delray Beach	FL		12/31/2020		2,076							2,076	2,076			
100028905	Jacksonville	FL		12/31/2020		8,794							8,794	8,794			
100028907	Adrian	MI		12/31/2020		1,188							1,188	1,188			
100028909	Howell	NJ		12/31/2020		13,695							13,695	13,694			
100028911	Jensen Beach	FL		12/31/2020		8,303							8,303	8,300		(3)	(3)
100028923	Stockton	CA		12/31/2020		2,220							2,220	2,220			
100028924	Lake Worth	FL		12/31/2020		2,170							2,170	2,170			
100028929	Miami	FL		12/31/2020		2,252							2,252	2,252			
100028930	Los Angeles	CA		12/31/2020		5,522							5,522	5,522			
100028938	Chicago	IL		12/31/2020		2,272							2,272	2,272			
100028940	Lawrenceville	GA		12/31/2020		2,476							2,476	2,476			
100028941	Las Vegas	NV		12/31/2020		2,657							2,657	2,657			
100028948	Fresno	CA		12/31/2020		1,976							1,976	1,976			
100028950	Covina	CA		12/31/2020		5,135							5,135	5,135			
100028951	Sarasota	FL		12/31/2020		7,197							7,197	7,195		(2)	(2)
100028953	Palmdale	CA		12/31/2020		5,788							5,788	5,788			
100028955	Renton	WA		12/31/2020		4,736							4,736	4,736			
100028957	Hillsboro	OR		12/31/2020		2,214							2,214	2,214			
100028958	Peachtree City	GA		12/31/2020		5,903							5,903	5,903			
100028960	West Melbourne	FL		12/31/2020		1,176							1,176	1,176			
100028964	Mohnton	PA		12/31/2020		4,096							4,096	4,096			
100028967	Cleveland	OH		12/31/2020		1,569							1,569	1,569			
100028970	Kamuela	HI		12/31/2020		5,858							5,858	5,858			
100028973	Phenix City	AL		12/31/2020		6,002							6,002	6,002			
100028975	Orange City	FL		12/31/2020		1,993							1,993	1,993			
100028976	Orlando	FL		12/31/2020		2,463							2,463	2,463			
100028977	West Palm Beach	FL		12/31/2020		3,921							3,921	3,921			
100028981	Naples	FL		12/31/2020		3,100							3,100	3,100			
100028982	Oakland	CA		12/31/2020		2,631							2,631	2,631			
100028984	Watsonville	CA		12/31/2020		4,401							4,401	4,401			
100028986	Rockville	MD		12/31/2020		4,954							4,954	4,954			
100028989	North Charleston	SC		12/31/2020		1,713							1,713	1,713			
100028991	Garden Grove	CA		12/31/2020		4,812							4,812	4,812			
100028994	Surprise	AZ		12/31/2020		2,888							2,888	2,888			
100028995	Susanville	CA		12/31/2020		1,631							1,631	1,631			
100029001	Baton Rouge	LA		12/31/2020		704							704	704			
100029003	Pittsburgh	PA		12/31/2020		2,324							2,324	2,324			
100029006	Canton	OH		12/31/2020		1,631							1,631	1,631			

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100029009	Tucson	AZ		12/31/2020		1,312							1,312	1,312			
100029012	Palm Bay	FL		12/31/2020		1,911							1,911	1,911			
100029025	Hanover Park	IL		12/31/2020		2,017							2,017	2,017			
100029026	Manassas	VA		12/31/2020		2,523							2,523	2,523			
100029033	Los Angeles	CA		12/31/2020		4,973							4,973	4,973			
100029036	Miami	FL		12/31/2020		5,264							5,264	5,264			
100029038	Lancaster	CA		12/31/2020		1,930							1,930	1,930			
100029039	Reseda Area Los Angeles	CA		12/31/2020		6,313							6,313	6,313			
100029040	Hawaiian Gardens	CA		12/31/2020		4,384							4,384	4,384			
100029042	Keansburg	NJ		12/31/2020		3,927							3,927	3,927			
100029049	Beltsville	MD		12/31/2020		5,400							5,400	5,400			
100029060	Cape Coral	FL		12/31/2020		3,717							3,717	3,716			
100029066	Huntington Park	CA		12/31/2020		4,467							4,467	4,467			
100029067	San Antonio	TX		12/31/2020		1,513							1,513	1,512		(1)	(1)
100029073	Downey	CA		12/31/2020		11,942							11,942	11,942			
100029074	Las Vegas	NV		12/31/2020		2,447							2,447	2,447			
100029075	Germantown	MD		12/31/2020		4,752							4,752	4,752			
100029080	Newark	CA		12/31/2020		5,249							5,249	5,249			
100029087	Tempe	AZ		12/31/2020		2,353							2,353	2,353			
100029092	Los Angeles	CA		12/31/2020		4,987							4,987	4,987			
100029097	West Covina	CA		12/31/2020		6,489							6,489	6,489			
100029098	Las Vegas	NV		12/31/2020		5,306							5,306	5,306			
100029108	Hialeah	FL		12/31/2020		1,325							1,325	1,325			
100029111	Pine Bluff	AR		12/31/2020		1,190							1,190	1,190			
100029114	Plainfield	NJ		12/31/2020		2,843							2,843	2,843			
100029117	Kearny	NJ		12/31/2020		4,795							4,795	4,795			
100029118	Reseda	CA		12/31/2020		3,203							3,203	3,203			
100029119	Coral Springs	FL		12/31/2020		4,565							4,565	4,565			
100029121	Las Vegas	NV		12/31/2020		1,562							1,562	1,562			
100029124	Miramar	FL		12/31/2020		6,003							6,003	6,003			
100029129	Las Vegas	NV		12/31/2020		1,803							1,803	1,803			
100029131	Jacksonville	FL		12/31/2020		4,043							4,043	4,043			
100029137	Tampa	FL		12/31/2020		1,267							1,267	1,267			
100029138	Reno	NV		12/31/2020		4,370							4,370	4,370			
100029140	Conshohocken	PA		12/31/2020		13,269							13,269	13,269			
100029141	Ephrata	PA		12/31/2020		2,703							2,703	2,703			
100029144	Des Moines	IA		12/31/2020		1,876							1,876	1,876			
100029152	Columbia	MD		12/31/2020		7,080							7,080	7,080			
100029155	Miami	FL		12/31/2020		6,328							6,328	6,328			
100029157	Norwalk	CA		12/31/2020		8,681							8,681	8,681			
100029158	Riverside	CA		12/31/2020		2,252							2,252	2,252			
100029159	Caldwell	ID		12/31/2020		780							780	780			
100029165	Woodland Hills	CA		12/31/2020		7,149							7,149	7,149			
100029168	Knightstown	IN		12/31/2020		959							959	959			
100029169	Lithia	FL		12/31/2020		3,926							3,926	3,926			
100029171	Newton	MA		12/31/2020		6,469							6,469	6,469			
100029172	Waterbury	CT		12/31/2020		2,967							2,967	2,967			
100029174	Riverside	CA		12/31/2020		5,010							5,010	5,010			
100029177	Jacksonville	FL		12/31/2020		4,916							4,916	4,916			
100029179	North Saint Paul	MN		12/31/2020		3,051							3,051	3,051			
100029180	Estero	FL		12/31/2020		2,650							2,650	2,650			

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100029183	Miami Springs	FL		12/31/2020		3,602							3,602	3,602			
100029193	Auburn	WA		12/31/2020		3,642							3,642	3,642			
100029194	Flushing	NY		12/31/2020		6,622							6,622	6,622			
100029196	Atlantic Beach	FL		12/31/2020		3,168							3,168	3,168			
100029198	Gaithersburg	MD		12/31/2020		5,479							5,479	5,479			
100029201	Las Vegas	NV		12/31/2020		2,628							2,628	2,628			
100029215	Florence	MA		12/31/2020		3,372							3,372	3,372			
100029217	Las Vegas	NV		12/31/2020		5,361							5,361	5,361			
100029220	Whitter Area	CA		12/31/2020		10,412							10,412	10,412			
100029222	Westminster	CA		12/31/2020		7,774							7,774	7,774			
100029228	North Fork	CA		12/31/2020		2,589							2,589	2,589			
100029230	Freeport	NY		12/31/2020		5,366							5,366	5,366			
100029237	Carbondale	CO		12/31/2020		7,203							7,203	7,203			
100029239	Sacramento	CA		12/31/2020		2,620							2,620	2,620			
100029240	Myrtle Beach	SC		12/31/2020		2,125							2,125	2,125			
100029247	Brooklyn	NY		12/31/2020		7,726							7,726	7,726			
100029250	Phoenix	AZ		12/31/2020		2,033							2,033	2,033			
100029254	Sacramento	CA		12/31/2020		1,712							1,712	1,712			
100029255	Miami	FL		12/31/2020		11,652							11,652	11,652			
100029257	Pittsburg	CA		12/31/2020		1,973							1,973	1,973			
100029264	Modesto	CA		12/31/2020		3,024							3,024	3,024			
100029265	Miami	FL		12/31/2020		2,311							2,311	2,311			
100029274	Amboy	WA		12/31/2020		4,853							4,853	4,853			
100029280	Las Vegas	NV		12/31/2020		2,371							2,371	2,371			
100029285	Lodi	CA		12/31/2020		3,719							3,719	3,719			
100029287	Stockton	CA		12/31/2020		4,456							4,456	4,456			
100029290	Tulare	CA		12/31/2020		2,762							2,762	2,762			
100029291	Hollywood	FL		12/31/2020		3,412							3,412	3,412			
100029293	Bakersfield	CA		12/31/2020		2,662							2,662	2,662			
100029299	Peapack	NJ		12/31/2020		4,568							4,568	4,568			
100029301	East Berlin	PA		12/31/2020		1,710							1,710	1,710			
100029302	West Babylon	NY		12/31/2020		3,845							3,845	3,845			
100029309	Pelham	AL		12/31/2020		3,151							3,151	3,151			
100029311	Atlanta	GA		12/31/2020		5,130							5,130	5,130			
100029312	Delano	CA		12/31/2020		1,768							1,768	1,768			
100029313	Cutler Bay	FL		12/31/2020		1,858							1,858	1,858			
100029316	Woodstock	GA		12/31/2020		11,035							11,035	11,035			
100029317	Oxon Hill	MD		12/31/2020		1,468							1,468	1,468			
100029318	Levittown	PA		12/31/2020		2,479							2,479	2,479			
100029321	Liberty Hill	TX		12/31/2020		4,780							4,780	4,780			
100029323	Modesto	CA		12/31/2020		13,257							13,257	13,257			
100029327	Vista	CA		12/31/2020		4,198							4,198	4,198			
100029329	Los Angeles	CA		12/31/2020		3,911							3,911	3,911			
100029332	Ontario	CA		12/31/2020		3,475							3,475	3,475			
100029333	Lancaster	CA		12/31/2020		5,358							5,358	5,358			
100029334	Catonsville	MD		12/31/2020		3,468							3,468	3,468			
100029335	Chula Vista	CA		12/31/2020		4,656							4,656	4,656			
100029336	Jacksonville	FL		12/31/2020		2,865							2,865	2,865			
100029340	Ozone Park	NY		12/31/2020		7,675							7,675	7,675			
100029345	Winder	GA		12/31/2020		1,903							1,903	1,903			
100029348	Woodbridge	VA		12/31/2020		5,957							5,957	5,957			

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100029350	Queen Creek	AZ		12/31/2020		3,051							3,051	3,050		(1)	(1)
100029352	Kissimmee	FL		12/31/2020		5,837							5,837	5,837			
100029354	Fairfield	AL		12/31/2020		433							433	433			
100029360	Longwood	FL		12/31/2020		4,723							4,723	4,723			
100029362	Turlock	CA		12/31/2020		2,360							2,360	2,360			
100029364	Jamaica	NY		12/31/2020		3,820							3,820	3,820			
100029367	San Juan Capistrano	CA		12/31/2020		5,873							5,873	5,873			
100029374	Los Angeles	CA		12/31/2020		4,120							4,120	4,120			
100029380	Leesburg	VA		12/31/2020		9,929							9,929	9,929			
100029387	Valley Stream	NY		12/31/2020		5,244							5,244	5,244			
100029388	Los Angeles	CA		12/31/2020		15,830							15,830	15,830			
100029390	Sacramento	CA		12/31/2020		2,064							2,064	2,064			
100029394	Rockaway Park	NY		12/31/2020		5,222							5,222	5,222			
100029401	Perris	CA		12/31/2020		1,752							1,752	1,752			
100029405	Phoenix	AZ		12/31/2020		5,405							5,405	5,405			
100029407	Temple City	CA		12/31/2020		3,622							3,622	3,622			
100029408	Miramar	FL		12/31/2020		7,482							7,482	7,482			
100029411	Miami	FL		12/31/2020		10,242							10,242	10,242			
100029415	Corona	CA		12/31/2020		2,313							2,313	2,313			
100029416	Levittown	PA		12/31/2020		2,611							2,611	2,611			
100029420	Parlier	CA		12/31/2020		3,227							3,227	3,227			
100029422	Las Vegas	NV		12/31/2020		2,353							2,353	2,353			
100029428	San Diego	CA		12/31/2020		3,503							3,503	3,503			
100029429	Kennesaw	GA		12/31/2020		9,047							9,047	9,047			
100029432	Elk Grove	CA		12/31/2020		1,398							1,398	1,398			
100029435	Hayden	ID		12/31/2020		2,149							2,149	2,149			
100029439	Price	PA		12/31/2020		7,997							7,997	7,997			
100029444	Casa Grande	AZ		12/31/2020		4,805							4,805	4,805			
100029447	Hialeah	FL		12/31/2020		1,615							1,615	1,615			
100029450	Kent	WA		12/31/2020		4,077							4,077	4,077			
100029452	Spencer	IA		12/31/2020		1,710							1,710	1,710			
100029453	Littlerock	CA		12/31/2020		2,355							2,355	2,355			
100029454	Chicago	IL		12/31/2020		1,843							1,843	1,843			
100029457	Elmont	NY		12/31/2020		5,693							5,693	5,693			
100029458	Jacksonville	FL		12/31/2020		5,912							5,912	5,912			
100029459	Salinas	CA		12/31/2020		15,823							15,823	15,823			
100029461	La Mesa	CA		12/31/2020		5,567							5,567	5,567			
100029465	Brooklyn	NY		12/31/2020		13,639							13,639	13,638		(2)	(2)
100029466	Compton	CA		12/31/2020		9,904							9,904	9,904			
100029468	Medford	OR		12/31/2020		2,585							2,585	2,585			
100029473	Chicago	IL		12/31/2020		3,913							3,913	3,913			
100029475	Portland	OR		12/31/2020		4,714							4,714	4,714			
100029476	Stockton	CA		12/31/2020		1,991							1,991	1,991			
100029478	Las Vegas	NV		12/31/2020		4,801							4,801	4,801			
100029479	Whittier	CA		12/31/2020		7,286							7,286	7,286			
100029481	Silver Spring	MD		12/31/2020		7,736							7,736	7,736			
100029483	Coachella	CA		12/31/2020		3,541							3,541	3,541			
100029487	Lafayette	TN		12/31/2020		2,090							2,090	2,090			
100029488	Lawrenceville	GA		12/31/2020		2,376							2,376	2,376			
100029489	Greene	ME		12/31/2020		2,171							2,171	2,171			
100029493	St Charles	MO		12/31/2020		5,518							5,518	5,518			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029496	Port Richey	FL		12/31/2020		1,292							1,292	1,291		(2)	(2)
100029497	Miramar	FL		12/31/2020		11,266							11,266	11,266			
100029498	Los Angeles (Pacoima Area)	CA		12/31/2020		4,929							4,929	4,929			
100029503	Bluffton	SC		12/31/2020		2,271							2,271	2,271			
100029506	Boynton Beach	FL		12/31/2020		6,408							6,408	6,408			
100029509	Mount Juliet	TN		12/31/2020		4,325							4,325	4,325			
100029510	Chicago	IL		12/31/2020		20,230							20,230	20,230			
100029513	Ann Arbor	MI		12/31/2020		5,799							5,799	5,799			
100029517	Los Angeles	CA		12/31/2020		5,186							5,186	5,186			
100029518	Cumming	GA		12/31/2020		2,291							2,291	2,291			
100029519	Baton Rouge	LA		12/31/2020		3,343							3,343	3,343			
100029520	Newark	NJ		12/31/2020		4,140							4,140	4,140			
100029522	La Center	WA		12/31/2020		3,960							3,960	3,960			
100029523	Brooklyn	NY		12/31/2020		10,805							10,805	10,805			
100029528	Ephrata	PA		12/31/2020		2,943							2,943	2,943			
100029529	Oakland	CA		12/31/2020		2,372							2,372	2,372			
100029530	Woodstock	GA		12/31/2020		2,061							2,061	2,061			
100029532	Chicago	IL		12/31/2020		1,496							1,496	1,496			
100029534	Henderson	NV		12/31/2020		2,430							2,430	2,430			
100029535	Brooklyn	NY		12/31/2020		4,982							4,982	4,982			
100029537	Yuma	AZ		12/31/2020		14,269							14,269	14,268		(1)	(1)
100029538	Elk Grove	CA		12/31/2020		5,487							5,487	5,487			
100029540	Santa Ana	CA		12/31/2020		5,164							5,164	5,164			
100029542	Hyattsville	MD		12/31/2020		6,012							6,012	6,012			
100029547	Phoenix	AZ		12/31/2020		2,639							2,639	2,639			
100029548	San Francisco	CA		12/31/2020		10,966							10,966	10,966			
100029550	Elkton	MD		12/31/2020		4,798							4,798	4,798			
100029551	Brighton	MA		12/31/2020		12,496							12,496	12,496			
100029557	Seattle	WA		12/31/2020		9,232							9,232	9,232			
100029559	Middletown	NY		12/31/2020		4,154							4,154	4,154			
100029562	Mesa	AZ		12/31/2020		3,705							3,705	3,705			
100029565	Annapolis	MD		12/31/2020		3,002							3,002	3,002			
100029566	Berwyn	IL		12/31/2020		13,093							13,093	13,093			
100029567	Phoenix	AZ		12/31/2020		2,385							2,385	2,385			
100029568	Miami	FL		12/31/2020		47,833							47,833	47,818		(15)	(15)
100029569	Downey	CA		12/31/2020		7,547							7,547	7,547			
100029573	Paoli	PA		12/31/2020		13,772							13,772	13,772			
100029576	South Gate	CA		12/31/2020		4,041							4,041	4,041			
100029577	Duluth	GA		12/31/2020		12,126							12,126	12,126			
100029578	Maitland	FL		12/31/2020		10,887							10,887	10,887			
100029581	Bonaire	GA		12/31/2020		8,779							8,779	8,779			
100029586	Dacula	GA		12/31/2020		2,654							2,654	2,654			
100029589	Brentwood	NY		12/31/2020		6,407							6,407	6,407			
100029591	Tacoma	WA		12/31/2020		5,650							5,650	5,650			
100029592	Pembroke Pines	FL		12/31/2020		4,119							4,119	4,119			
100029593	Gaithersburg	MD		12/31/2020		4,822							4,822	4,822			
100029597	Upperco	MD		12/31/2020		3,992							3,992	3,992			
100029599	Turlock	CA		12/31/2020		2,873							2,873	2,873			
100029603	Phoenix	AZ		12/31/2020		1,250							1,250	1,250			
100029604	Acworth	GA		12/31/2020		6,521							6,521	6,521			
100029608	Miami	FL		12/31/2020		6,235							6,235	6,235			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029610	Miami	FL		12/31/2020		11,061							11,061	11,061			
100029619	Woodland	WA		12/31/2020		5,647							5,647	5,647			
100029620	Elkridge	MD		12/31/2020		6,438							6,438	6,438		(1)	(1)
100029624	Cary	NC		12/31/2020		4,266							4,266	4,266			
100029632	Smyrna	GA		12/31/2020		3,262							3,262	3,262			
100029638	Miramar	FL		12/31/2020		4,133							4,133	4,133			
100029640	Creedmoor	NC		12/31/2020		2,976							2,976	2,976			
100029645	Elkridge	MD		12/31/2020		3,355							3,355	3,355			
100029646	Lakewood	CA		12/31/2020		7,020							7,020	7,020			
100029653	Auburn	WA		12/31/2020		5,945							5,945	5,945			
100029655	Lincoln City	OR		12/31/2020		3,344							3,344	3,344			
100029657	Gardner	KS		12/31/2020		3,429							3,429	3,429			
100029658	Lakeland	FL		12/31/2020		2,263							2,263	2,263			
100029665	Modesto	CA		12/31/2020		4,299							4,299	4,299			
100029667	Chicago	IL		12/31/2020		3,196							3,196	3,196			
100029671	North Hills	CA		12/31/2020		9,482							9,482	9,482			
100029677	Indio	CA		12/31/2020		2,573							2,573	2,573			
100029678	Schiller Park	IL		12/31/2020		5,198							5,198	5,198			
100029679	Eagle	ID		12/31/2020		5,442							5,442	5,442			
100029680	Winter Springs	FL		12/31/2020		5,725							5,725	5,725			
100029681	Las Vegas	NV		12/31/2020		3,325							3,325	3,325			
100029683	Woodbridge	NJ		12/31/2020		4,327							4,327	4,327			
100029684	Franklin Square	NY		12/31/2020		4,366							4,366	4,366			
100029685	Orange Park	FL		12/31/2020		2,455							2,455	2,455			
100029689	Homestead	FL		12/31/2020		1,552							1,552	1,552			
100029691	Carson	CA		12/31/2020		10,062							10,062	10,062			
100029692	Norton	MA		12/31/2020		5,867							5,867	5,867			
100029693	Lynnwood	WA		12/31/2020		4,451							4,451	4,451			
100029697	Silver Spring	MD		12/31/2020		5,423							5,423	5,423			
100029699	Clarksville	TN		12/31/2020		2,051							2,051	2,051			
100029700	Humble	TX		12/31/2020		4,571							4,571	4,571			
100029705	Brooklyn	NY		12/31/2020		6,771							6,771	6,771			
100029706	Springfield	VA		12/31/2020		5,426							5,426	5,426			
100029707	Seattle	WA		12/31/2020		7,025							7,025	7,025			
100029709	Oakland	CA		12/31/2020		4,291							4,291	4,291			
100029710	Los Angeles	CA		12/31/2020		3,710							3,710	3,710			
100029711	Monroe	WA		12/31/2020		4,247							4,247	4,247			
100029714	Everett	WA		12/31/2020		5,125							5,125	5,125			
100029715	Vernon Hills	IL		12/31/2020		2,325							2,325	2,325			
100029716	Everett	MA		12/31/2020		4,070							4,070	4,070			
100029719	Oviedo	FL		12/31/2020		2,104							2,104	2,104			
100029725	Maggie Valley	NC		12/31/2020		5,483							5,483	5,483			
100029726	Wilmington	NC		12/31/2020		4,144							4,144	4,144			
100029728	Victorville	CA		12/31/2020		3,110							3,110	3,110			
100029729	West Valley	UT		12/31/2020		2,787							2,787	2,787			
100029730	Cuyahoga Falls	OH		12/31/2020		1,102							1,102	1,102			
100029731	Miami	FL		12/31/2020		3,221							3,221	3,221			
100029733	Salinas	CA		12/31/2020		4,158							4,158	4,158			
100029735	Winnetka	CA		12/31/2020		5,282							5,282	5,282			
100029736	Brooklyn	NY		12/31/2020		6,885							6,885	6,885			
100029737	Youngsville	PA		12/31/2020		745							745	745			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029744	North Plainfield	NJ		12/31/2020		2,252							2,252	2,252			
100029745	Huntersville	NC		12/31/2020		13,601							13,601	13,601			
100029746	West Melbourne	FL		12/31/2020		4,686							4,686	4,686			
100029747	Whittier	CA		12/31/2020		30,096							30,096	30,096			
100029750	Johns Island	SC		12/31/2020		1,588							1,588	1,588			
100029751	Wilmington	DE		12/31/2020		1,075							1,075	1,075			
100029756	Lakewood	CA		12/31/2020		4,204							4,204	4,204			
100029759	Baltimore	MD		12/31/2020		2,641							2,641	2,641			
100029765	Clackamas	OR		12/31/2020		5,404							5,404	5,404			
100029768	Buckley	WA		12/31/2020		3,603							3,603	3,603			
100029769	Seal Beach	CA		12/31/2020		12,341							12,341	12,341			
100029770	Broken Arrow	OK		12/31/2020		1,122							1,122	1,122			
100029773	Sparks	NV		12/31/2020		2,425							2,425	2,425			
100029777	Plant City	FL		12/31/2020		3,200							3,200	3,200			
100029782	Northampton	PA		12/31/2020		4,691							4,691	4,691			
100029784	Aromas	CA		12/31/2020		8,700							8,700	8,700			
100029788	Portsmouth	VA		12/31/2020		957							957	957			
100029793	Brooklyn	NY		12/31/2020		4,398							4,398	4,398			
100029794	Staten Island	NY		12/31/2020		7,927							7,927	7,927			
100029795	Chicago	IL		12/31/2020		2,666							2,666	2,666			
100029796	Tacoma	WA		12/31/2020		1,744							1,744	1,744			
100029797	Hialeah	FL		12/31/2020		6,266							6,266	6,266			
100029798	Miami	FL		12/31/2020		8,510							8,510	8,508		(2)	(2)
100029800	Canton	GA		12/31/2020		5,063							5,063	5,063			
100029801	Charleston	SC		12/31/2020		7,596							7,596	7,596			
100029802	South Holland	IL		12/31/2020		1,831							1,831	1,831			
100029805	Granite Bay	CA		12/31/2020		8,128							8,128	8,128			
100029806	Ladera Ranch	CA		12/31/2020		6,279							6,279	6,279			
100029808	Stockton	CA		12/31/2020		4,462							4,462	4,462			
100029810	Kenosha	WI		12/31/2020		2,668							2,668	2,667		(1)	(1)
100029812	Wasilla	AK		12/31/2020		4,405							4,405	4,405			
100029813	Mohave Valley	AZ		12/31/2020		3,063							3,063	3,060		(3)	(3)
100029814	Greenbelt	MD		12/31/2020		4,153							4,153	4,153			
100029815	Lowell	MA		12/31/2020		4,563							4,563	4,563			
100029816	Beachwood	NJ		12/31/2020		3,590							3,590	3,590			
100029818	Provo	UT		12/31/2020		1,803							1,803	1,803			
100029820	Gordon	GA		12/31/2020		1,775							1,775	1,775			
100029827	Seattle	WA		12/31/2020		3,863							3,863	3,863			
100029830	Chicago	IL		12/31/2020		3,699							3,699	3,699			
100029835	Kula	HI		12/31/2020		11,403							11,403	11,403			
100029836	Groveland	FL		12/31/2020		3,557							3,557	3,557			
100029837	Lagrange	GA		12/31/2020		1,156							1,156	1,156			
100029842	Decatur	GA		12/31/2020		1,523							1,523	1,523			
100029845	Chicago	IL		12/31/2020		2,263							2,263	2,263			
100029846	San Fernando	CA		12/31/2020		3,909							3,909	3,909			
100029847	Chicago	IL		12/31/2020		3,855							3,855	3,855			
100029853	Springfield	MA		12/31/2020		917							917	916			
100029904	Providence	RI		12/31/2020		3,350							3,350	3,350			
100029907	Lithonia	GA		12/31/2020		5,570							5,570	5,570			
100029913	Saginaw	MI		12/31/2020		7,359							7,359	7,359			
100029916	Cumberland Furnace	TN		12/31/2020		860							860	860			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029920	Washington	DC		12/31/2020		3,395							3,395	3,395			
100029921	Charlotte	NC		12/31/2020		4,532							4,532	4,532			
100029922	Katy	TX		12/31/2020		4,085							4,085	4,085			
100029924	Katy	TX		12/31/2020		4,115							4,115	4,115			
100029927	Cypress	TX		12/31/2020		4,177							4,177	4,177			
100029931	Chesapeake	VA		12/31/2020		3,774							3,774	3,774			
100029938	Pearland	TX		12/31/2020		2,904							2,904	2,904			
100029940	Peralta	NM		12/31/2020		2,047							2,047	2,047			
100029947	Norcross	GA		12/31/2020		2,884							2,884	2,884			
100029949	Ventura	CA		12/31/2020		11,730							11,730	11,730			
100029955	Albuquerque	NM		12/31/2020		4,607							4,607	4,606		(1)	(1)
100029960	Houston	TX		12/31/2020		3,775							3,775	3,775			
100029961	Thomasville	NC		12/31/2020		6,522							6,522	6,522			
100029964	Grand Prairie	TX		12/31/2020		2,868							2,868	2,868			
100029968	Springfield	MA		12/31/2020		3,601							3,601	3,601			
100029976	La Mesa	NM		12/31/2020		3,400							3,400	3,400			
100029978	Kansas City	MO		12/31/2020		4,248							4,248	4,248			
100029987	Houston	TX		12/31/2020		3,524							3,524	3,524			
100029988	Philadelphia	PA		12/31/2020		2,154							2,154	2,154			
100029990	Atlanta	GA		12/31/2020		2,785							2,785	2,785			
100029994	Benton	AR		12/31/2020		2,929							2,929	2,929			
100029996	Myersville	MD		12/31/2020		3,147							3,147	3,147			
100029998	Albuquerque	NM		12/31/2020		4,302							4,302	4,302			
100030000	Leander	TX		12/31/2020		1,525							1,525	1,525			
100030002	Katy	TX		12/31/2020		3,636							3,636	3,636			
100030003	Atlanta	GA		12/31/2020		4,155							4,155	4,155			
100030004	Tampa	FL		12/31/2020		4,081							4,081	4,081			
100030007	Charlotte	NC		12/31/2020		3,150							3,150	3,150			
100030009	Charlotte	NC		12/31/2020		3,629							3,629	3,629			
100030011	Katy	TX		12/31/2020		4,498							4,498	4,498			
100030015	Duncanville	TX		12/31/2020		2,544							2,544	2,544			
100030020	Cordova	TN		12/31/2020		3,771							3,771	3,771			
100030021	Sacramento	CA		12/31/2020		9,791							9,791	9,791			
100030023	Charlotte	NC		12/31/2020		2,671							2,671	2,671			
100030027	Pine Hall	NC		12/31/2020		4,314							4,314	4,314			
100030030	Lutz	FL		12/31/2020		7,571							7,571	7,570		(1)	(1)
100030033	Richmond	VA		12/31/2020		9,872							9,872	9,872			
100030035	Elkhart	IN		12/31/2020		2,517							2,517	2,517			
100030036	Fort Madison	IA		12/31/2020		2,284							2,284	2,284			
100030038	Dolan Springs	AZ		12/31/2020		1,225							1,225	1,225			
100030044	Greenwood	MO		12/31/2020		4,994							4,994	4,994			
100030045	Fort Worth	TX		12/31/2020		3,212							3,212	3,212			
100030053	Lauderdale Lakes	FL		12/31/2020		1,658							1,658	1,658			
100030054	Chula Vista	CA		12/31/2020		3,190							3,190	3,190			
100030055	Tucson	AZ		12/31/2020		3,562							3,562	3,562			
100030057	Moses Lake	WA		12/31/2020		4,063							4,063	4,063			
100030064	Lauderhill	FL		12/31/2020		494							494	494			
100030065	Burtonsville	MD		12/31/2020		15,402							15,402	15,402			
100030073	Tuttle	OK		12/31/2020		7,433							7,433	7,433			
100030076	Conroe	TX		12/31/2020		2,018							2,018	2,018			
100030077	Hollywood	FL		12/31/2020		3,388							3,388	3,388			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030080	El Mirage	AZ		12/31/2020		1,871							1,871	1,871			
100030081	Syracuse	NY		12/31/2020		2,772							2,772	2,770		(2)	(2)
100030082	Chicago	IL		12/31/2020		5,393							5,393	5,393			
100030087	Winchendon	MA		12/31/2020		3,644							3,644	3,644			
100030093	Canyon	TX		12/31/2020		4,552							4,552	4,552			
100030098	Hooksett	NH		12/31/2020		5,419							5,419	5,419			
100030102	Pasadena	CA		12/31/2020		43,546							43,546	43,546			
100030103	Hebron	NH		12/31/2020		8,034							8,034	8,034			
100030104	Cedar Hill	MO		12/31/2020		4,822							4,822	4,822			
100030106	North Plainfield	NJ		12/31/2020		3,023							3,023	3,023			
100030107	Fort Worth	TX		12/31/2020		5,543							5,543	5,543			
100030109	Montebello	CA		12/31/2020		7,725							7,725	7,725			
100030115	Chicago	IL		12/31/2020		14,979							14,979	14,979			
100030116	Albuquerque	NM		12/31/2020		3,113							3,113	3,113			
100030128	Peekskill	NY		12/31/2020		5,707							5,707	5,707			
100030130	Highland	CA		12/31/2020		4,101							4,101	4,101			
100030136	Jersey City	NJ		12/31/2020		7,191							7,191	7,191			
100030137	Clermont	FL		12/31/2020		5,571							5,571	5,571			
100030140	Warner Robins	GA		12/31/2020		5,846							5,846	5,846			
100030143	Indianapolis	IN		12/31/2020		3,318							3,318	3,318			
100030146	Columbia	SC		12/31/2020		7,191							7,191	7,191			
100030151	Panorama City	CA		12/31/2020		3,883							3,883	3,883			
100030153	Rock Hill	SC		12/31/2020		3,316							3,316	3,316			
100030154	Orlando	FL		12/31/2020		4,279							4,279	4,279			
100030156	Grand Rapids	MI		12/31/2020		5,924							5,924	5,957		33	33
100030160	Vancouver	WA		12/31/2020		16,723							16,723	16,721		(2)	(2)
100030161	Tamarac	FL		12/31/2020		6,045							6,045	6,045			
100030162	Coral Springs	FL		12/31/2020		7,047							7,047	7,047			
100030166	Portland	OR		12/31/2020		10,783							10,783	10,783			
100030167	Atwater	CA		12/31/2020		8,588							8,588	8,588			
100030168	Los Angeles	CA		12/31/2020		6,691							6,691	6,691			
100030169	Concord	CA		12/31/2020		12,584							12,584	12,584			
100030170	Fairview Heights	IL		12/31/2020		2,954							2,954	2,954			
100030181	Riverside	CA		12/31/2020		4,927							4,927	4,927			
100030186	Longwood	FL		12/31/2020		2,123							2,123	2,123			
100030187	Oxon Hill	MD		12/31/2020		2,061							2,061	2,061			
100030188	Livingston	CA		12/31/2020		17,717							17,717	17,717			
100030189	Yucaipa	CA		12/31/2020		7,815							7,815	7,815			
100030195	Falls Church	VA		12/31/2020		4,769							4,769	4,769			
100030201	Bolingbrook	IL		12/31/2020		2,343							2,343	2,343			
100030212	Pixley	CA		12/31/2020		5,527							5,527	5,527			
100030214	Glendale	AZ		12/31/2020		6,819							6,819	6,819			
100030223	Randallstown	MD		12/31/2020		14,871							14,871	14,871			
100030229	Selah	WA		12/31/2020		1,967							1,967	1,967			
100030232	San Ramon	CA		12/31/2020		25,124							25,124	25,123		(1)	(1)
100030233	Mayetta	KS		12/31/2020		5,189							5,189	5,189			
100030235	Upper Marlboro	MD		12/31/2020		13,570							13,570	13,570			
100030239	Florence	KY		12/31/2020		3,186							3,186	3,186			
100030245	Kansas City	KS		12/31/2020		2,362							2,362	2,362			
100030259	Greensboro	NC		12/31/2020		6,692							6,692	6,692			
100030279	Hudson	NH		12/31/2020		3,882							3,882	3,882			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030287	Saylorsburg	PA		12/31/2020		2,670							2,670	2,670			
100030289	Houston	TX		12/31/2020		1,648							1,648	1,648			
100030294	Danbury	CT		12/31/2020		13,403							13,403	13,403			
100030302	Hudson	OH		12/31/2020		1,458							1,458	1,458			
100030304	Cooper City	FL		12/31/2020		7,483							7,483	7,483			
100030311	Brandon	FL		12/31/2020		8,549							8,549	8,549			
100030314	Sterling Heights	MI		12/31/2020		4,759							4,759	4,759			
100030316	Mendon	MA		12/31/2020		27,735							27,735	27,735			
100030334	Centerville	MA		12/31/2020		3,142							3,142	3,142			
100030336	Citrus Heights	CA		12/31/2020		4,800							4,800	4,800			
100030341	Norwalk	CA		12/31/2020		6,120							6,120	6,120			
100030349	Pinellas Park	FL		12/31/2020		4,891							4,891	4,891			
100030351	Covina	CA		12/31/2020		1,303							1,303	1,303			
100030355	Naples	FL		12/31/2020		5,441							5,441	5,441			
100030358	Washington	DC		12/31/2020		4,784							4,784	4,784			
100030363	Grants Pass	OR		12/31/2020		1,819							1,819	1,819			
100030366	Saint Paul	MN		12/31/2020		4,849							4,849	4,849			
100030368	Roseville	MN		12/31/2020		6,368							6,368	6,368			
100030369	Inglewood	CA		12/31/2020		8,411							8,411	8,411			
100030371	Fontana	CA		12/31/2020		5,554							5,554	5,554			
100030373	Cibola	TX		12/31/2020		5,584							5,584	5,584			
100030377	Oxon Hill	MD		12/31/2020		2,264							2,264	2,264			
100030381	Humble	TX		12/31/2020		10,394							10,394	10,394			
100030383	Gardena	CA		12/31/2020		4,091							4,091	4,091			
100030390	Stockbridge	GA		12/31/2020		3,609							3,609	3,609			
100030392	Alturas	CA		12/31/2020		930							930	930			
100030393	Bakersfield	CA		12/31/2020		4,777							4,777	4,777			
100030394	Langhorne	PA		12/31/2020		9,970							9,970	9,970			
100030396	Middletown	DE		12/31/2020		3,821							3,821	3,821			
100030397	Alexandria	VA		12/31/2020		8,896							8,896	8,896			
100030399	Hondo	TX		12/31/2020		4,104							4,104	4,104			
100030401	Port St Lucie	FL		12/31/2020		1,618							1,618	1,618			
100030407	Staten Island	NY		12/31/2020		2,880							2,880	2,880			
100030409	Fairfield	CT		12/31/2020		19,206							19,206	19,206			
100030410	Phoenix	AZ		12/31/2020		2,147							2,147	2,147			
100030415	Claremont	CA		12/31/2020		13,551							13,551	13,551			
100030422	Tucson	AZ		12/31/2020		22,049							22,049	22,049			
100030423	Rockville	MD		12/31/2020		5,684							5,684	5,684			
100030426	Columbia	SC		12/31/2020		4,213							4,213	4,213			
100030430	Jacksonville	FL		12/31/2020		2,157							2,157	2,157			
100030446	Bowie	MD		12/31/2020		5,040							5,040	5,040			
100030451	Pearland	TX		12/31/2020		6,880							6,880	6,880			
100030453	Baltimore	MD		12/31/2020		1,719							1,719	1,719			
100030460	Las Cruces	NM		12/31/2020		4,099							4,099	4,099			
100030462	Garland	TX		12/31/2020		10,520							10,520	10,520			
100030468	Mableton	GA		12/31/2020		2,176							2,176	2,176			
100030469	Collinsville	VA		12/31/2020		3,768							3,768	3,766		(2)	(2)
100030472	Bronx	NY		12/31/2020		5,382							5,382	5,382			
100030484	Raytown	MO		12/31/2020		3,845							3,845	3,845			
100030486	Redlands	CA		12/31/2020		3,663							3,663	3,663			
100030490	Fort Worth	TX		12/31/2020		2,660							2,660	2,660			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100030491	Houston	TX		12/31/2020		2,894							2,894	2,894			
100030496	Rex	GA		12/31/2020		4,536							4,536	4,536			
100030499	Houston	TX		12/31/2020		2,977							2,977	2,977			
100030504	Wichita	KS		12/31/2020		2,585							2,585	2,585			
100030509	Albuquerque	NM		12/31/2020		4,216							4,216	4,216			
100030513	Noblesville	IN		12/31/2020		2,590							2,590	2,590			
100030515	Charlotte	NC		12/31/2020		3,093							3,093	3,093			
100030516	League City	TX		12/31/2020		4,280							4,280	4,280			
100030518	Charlotte	NC		12/31/2020		2,665							2,665	2,665			
100030525	Sherwood	AR		12/31/2020		6,817							6,817	6,817			
100030526	Humble	TX		12/31/2020		4,199							4,199	4,199			
100030528	Columbia	SC		12/31/2020		3,762							3,762	3,762			
100030530	Columbia	SC		12/31/2020		6,085							6,085	6,085			
100030531	Houston	TX		12/31/2020		3,805							3,805	3,805			
100030532	Raytown	MO		12/31/2020		3,851							3,851	3,851			
100030536	Gainesville	GA		12/31/2020		3,434							3,434	3,434			
100030538	Acworth	GA		12/31/2020		4,621							4,621	4,621			
100030539	Waldorf	MD		12/31/2020		8,621							8,621	8,621			
100030542	Sugar Land	TX		12/31/2020		5,285							5,285	5,285			
100030545	Houston	TX		12/31/2020		2,730							2,730	2,730			
100030549	Charlotte	NC		12/31/2020		3,904							3,904	3,904			
100030554	Woonsocket	RI		12/31/2020		3,520							3,520	3,519		(1)	(1)
100030556	Sacramento	CA		12/31/2020		8,529							8,529	8,529			
100030557	Boynton Beach	FL		12/31/2020		8,387							8,387	8,387			
100030558	Orangeburg	SC		12/31/2020		7,050							7,050	7,050			
100030561	Gastonia	NC		12/31/2020		3,471							3,471	3,471			
100030563	Kansas City	MO		12/31/2020		4,456							4,456	4,456			
100030569	Surprise	AZ		12/31/2020		2,610							2,610	2,610			
100030573	Pflugerville	TX		12/31/2020		4,386							4,386	4,386			
100030582	League City	TX		12/31/2020		2,847							2,847	2,847			
100030583	New Baltimore	MI		12/31/2020		11,758							11,758	11,758			
100030587	Detroit	MI		12/31/2020		1,584							1,584	1,584			
100030590	Rembert	SC		12/31/2020		1,474							1,474	1,474			
100030591	Smiths Grove	KY		12/31/2020		2,821							2,821	2,821			
100030595	Centerport	NY		12/31/2020		7,647							7,647	7,647			
100030654	Cherry Hill	NJ		12/31/2020		10,063							10,063	10,063			
100030655	Vance	AL		12/31/2020		4,537							4,537	4,537			
100030658	Auburn	WA		12/31/2020		2,140							2,140	2,140			
100030661	Ridgefield	NJ		12/31/2020		5,928							5,928	5,928			
100030662	Lakeland	FL		12/31/2020		2,140							2,140	2,140			
100030665	Manassas	VA		12/31/2020		7,318							7,318	7,318			
100030666	Clayton	NC		12/31/2020		1,952							1,952	1,952			
100030668	Las Vegas	NV		12/31/2020		2,516							2,516	2,516			
100030670	Middleville	MI		12/31/2020		11,997							11,997	11,992		(5)	(5)
100030671	Danville	IN		12/31/2020		1,749							1,749	1,749			
100030672	Clinton	MD		12/31/2020		9,543							9,543	9,543			
100030673	Cumberland	RI		12/31/2020		6,404							6,404	6,402		(2)	(2)
100030675	Northridge	CA		12/31/2020		34,361							34,361	34,361			
100030678	Winter Park	FL		12/31/2020		4,390							4,390	4,390			
100030681	Brooklyn	NY		12/31/2020		6,889							6,889	6,889			
100030683	Silver Spring	MD		12/31/2020		8,599							8,599	8,599			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030687	Manalapan	NJ		12/31/2020		4,699							4,699	4,699			
100030688	Honolulu	HI		12/31/2020		3,600							3,600	3,600			
100030692	Rio	WI		12/31/2020		1,954							1,954	1,954			
100030694	Fort Worth	TX		12/31/2020		(3,505)							(3,505)	1,583		5,088	5,088
100030696	Miami	FL		12/31/2020		4,735							4,735	4,735			
100030698	Cary	IL		12/31/2020		2,715							2,715	2,715			
100030699	Pomona	CA		12/31/2020		983							983	983			
100030701	West Roxbury	MA		12/31/2020		5,974							5,974	5,974			
100030703	Porter Ranch	CA		12/31/2020		9,446							9,446	9,446			
100030704	Bradenton	FL		12/31/2020		4,246							4,246	4,247		2	2
100030705	Clayton	NC		12/31/2020		4,778							4,778	4,778			
100030707	Chicago	IL		12/31/2020		2,764							2,764	2,764			
100030708	West Covina	CA		12/31/2020		5,948							5,948	5,963		15	15
100030709	Springfield	VA		12/31/2020		5,085							5,085	5,085			
100030711	San Diego	CA		12/31/2020		5,608							5,608	5,608			
100030713	Maplewood	NJ		12/31/2020		7,366							7,366	7,368		3	3
100030714	Lakewood	CO		12/31/2020		(19,609)							(19,609)	7,964		27,573	27,573
100030717	Saint Albans	NY		12/31/2020		8,179							8,179	8,177		(2)	(2)
100030718	White Plains	NY		12/31/2020		(2,033)							(2,033)	8,287		10,320	10,320
100030719	Waipahu	HI		12/31/2020		9,945							9,945	9,941		(3)	(3)
100030721	Benicia	CA		12/31/2020		11,394							11,394	11,394			
100030730	Sacramento	CA		12/31/2020		2,066							2,066	2,066			
100030732	Molt	MT		12/31/2020		4,570							4,570	4,567		(3)	(3)
100030733	Gainesville	VA		12/31/2020		3,056							3,056	3,056			
100030734	Loveland	OH		12/31/2020		2,314							2,314	2,316		2	2
100030736	Murfreesboro	TN		12/31/2020		4,555							4,555	4,555			
100030739	Plumas Lake	CA		12/31/2020		4,720							4,720	4,720			
100030740	Port Orange	FL		12/31/2020		2,852							2,852	2,852			
100030741	Jamaica	NY		12/31/2020		2,576							2,576	2,576			
100030744	Township Of Maplewood	NJ		12/31/2020		6,972							6,972	6,972			
100030745	Chula Vista	CA		12/31/2020		2,968							2,968	2,968			
100030746	Silver Spring	MD		12/31/2020		10,109							10,109	10,109			
100030750	Simpsonville	SC		12/31/2020		3,844							3,844	3,844			
100030752	Hialeah	FL		12/31/2020		6,662							6,662	6,662			
100030753	Antioch	TN		12/31/2020		2,208							2,208	2,208			
100030754	Billerica	MA		12/31/2020		4,331							4,331	4,331			
100030755	Dallas	TX		12/31/2020		2,583							2,583	2,583			
100030757	New Richmond	WI		12/31/2020		3,333							3,333	3,333			
100030759	Aventura	FL		12/31/2020		4,563							4,563	4,563			
100030760	Boynton Beach	FL		12/31/2020		3,614							3,614	3,614			
100030761	Lamont	FL		12/31/2020		3,556							3,556	3,556			
100030765	Stockbridge	GA		12/31/2020		8,112							8,112	8,112			
100030766	Pom Fret	MD		12/31/2020		11,238							11,238	11,233		(5)	(5)
100030767	Brooklyn	NY		12/31/2020		9,579							9,579	9,579			
100030770	Elk Grove	CA		12/31/2020		9,156							9,156	9,171		15	15
100030772	Bartlett	IL		12/31/2020		3,581							3,581	3,581			
100030773	Clearfield	UT		12/31/2020		1,837							1,837	1,837			
100030774	Los Angeles	CA		12/31/2020		24,964							24,964	24,964			
100030777	Las Vegas	NV		12/31/2020		2,299							2,299	2,299			
100030778	La Pine	OR		12/31/2020		6,250							6,250	6,250			
100030779	Port St Lucie	FL		12/31/2020		9,109							9,109	9,111		2	2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030781	Oakland	CA		12/31/2020		6,776							6,776	6,776			
100030783	Cathedral City	CA		12/31/2020		2,577							2,577	2,577			
100030785	Oklahoma City	OK		12/31/2020		2,185							2,185	2,186		1	1
100030787	San Antonio	TX		12/31/2020		2,171							2,171	2,171			
100030788	Secaucus	NJ		12/31/2020		4,486							4,486	4,486			
100030790	Pasadena	CA		12/31/2020		21,644							21,644	21,644			
100030791	West Covina	CA		12/31/2020		10,252							10,252	10,252			
100030792	Redmond	WA		12/31/2020		3,505							3,505	3,505			
100030793	Jamaica	NY		12/31/2020		2,562							2,562	2,562			
100030795	Novato	CA		12/31/2020		4,832							4,832	4,832			
100030798	Durham	NC		12/31/2020		1,582							1,582	1,582			
100030799	Waipahu	HI		12/31/2020		13,603							13,603	13,603			
100030801	Ridge	NY		12/31/2020		2,426							2,426	2,426			
100030802	Spring Hill	FL		12/31/2020		2,928							2,928	2,930		1	1
100030803	Quincy	MA		12/31/2020		10,131							10,131	10,131			
100030806	Carmel Valley	CA		12/31/2020		9,707							9,707	9,707			
100030809	Billings	MT		12/31/2020		1,564							1,564	1,570		6	6
100030811	Sterling	VA		12/31/2020		12,068							12,068	12,068			
100030812	Orange	CA		12/31/2020		2,558							2,558	2,558			
100030816	Kissimmee	FL		12/31/2020		1,394							1,394	1,394			
100030819	Havertown	PA		12/31/2020		3,599							3,599	3,605		6	6
100030820	Brentwood	CA		12/31/2020		5,968							5,968	5,968			
100030823	Rancho Santa Fe	CA		12/31/2020		8,624							8,624	8,598		(26)	(26)
100030824	Newton	MA		12/31/2020		8,983							8,983	8,983			
100030828	Riverside	CA		12/31/2020		5,641							5,641	5,641			
100030832	Salt Lake City	UT		12/31/2020		5,016							5,016	5,001		(15)	(15)
100030833	Grand Prairie	TX		12/31/2020		2,333							2,333	2,333			
100030834	Las Vegas	NV		12/31/2020		3,582							3,582	3,585		3	3
100030838	Stormville	NY		12/31/2020		2,466							2,466	2,466			
100030840	Bayside	NY		12/31/2020		11,804							11,804	11,804			
100030841	Jupiter	FL		12/31/2020		1,614							1,614	1,614			
100030842	Everett	WA		12/31/2020		6,979							6,979	6,979			
100030843	Colorado Springs	CO		12/31/2020		5,977							5,977	5,977			
100030844	Pasadena	CA		12/31/2020		4,579							4,579	4,579			
100030845	Staten Island	NY		12/31/2020		4,458							4,458	4,458			
100030847	Queens Village	NY		12/31/2020		6,096							6,096	6,096			
100030848	Benbrook	TX		12/31/2020		5,219							5,219	5,219			
100030851	Garden Grove	CA		12/31/2020		5,080							5,080	5,080			
100030853	Chicago	IL		12/31/2020		4,602							4,602	4,602			
100030854	Moreno Valley	CA		12/31/2020		7,636							7,636	7,636			
100030855	Oceanside	CA		12/31/2020		20,839							20,839	20,839			
100030857	South Ozone Park	NY		12/31/2020		3,940							3,940	3,940			
100030858	Auburn	WA		12/31/2020		19,210							19,210	19,210			
100030859	Miami	FL		12/31/2020		2,558							2,558	2,558			
100030861	Long Beach	CA		12/31/2020		3,449							3,449	3,449			
100030862	Northbrook	IL		12/31/2020		10,657							10,657	10,657			
100030863	Watsonville	CA		12/31/2020		3,309							3,309	3,309			
100030866	Silver Spring	MD		12/31/2020		8,725							8,725	8,723		(1)	(1)
100030867	Croton On Hudson	NY		12/31/2020		13,932							13,932	13,927		(5)	(5)
100030869	Flushing	NY		12/31/2020		15,117							15,117	15,117			
100030870	Brooklyn	NY		12/31/2020		4,799							4,799	4,799			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100030872	Union City	CA		12/31/2020		10,992							10,992	11,002		10	10
100030874	Costa Mesa	CA		12/31/2020		7,591							7,591	7,591			
100030876	Briarwood	NY		12/31/2020		4,933							4,933	4,931		(2)	(2)
100030877	Kent	WA		12/31/2020		2,792							2,792	2,792			
100030878	Brooklyn	NY		12/31/2020		3,759							3,759	3,759			
100031037	Berkeley Township	NJ		12/31/2020		2,490							2,490	2,490			
100031038	Fairfield	CA		12/31/2020		3,620							3,620	3,620			
100031039	Corona	CA		12/31/2020		3,508							3,508	3,508			
100031041	Lighthouse Point	FL		12/31/2020		23,452							23,452	23,452			
100031042	Coconut Creek	FL		12/31/2020		14,352							14,352	14,352			
100031044	Des Plaines	IL		12/31/2020		2,884							2,884	2,884			
100031045	Chicago	IL		12/31/2020		939							939	939			
100031051	Tewksbury	NJ		12/31/2020		7,966							7,966	7,966			
100031053	Hesperia	CA		12/31/2020		2,317							2,317	2,317			
100031054	Banning	CA		12/31/2020		3,271							3,271	3,271			
100031055	Bakersfield	CA		12/31/2020		1,334							1,334	1,334			
100031056	Lauderhill	FL		12/31/2020		6,676							6,676	6,676			
100031057	Santa Maria	CA		12/31/2020		8,337							8,337	8,337			
100031058	West Babylon	NY		12/31/2020		6,161							6,161	6,161			
100031060	Fairfield	CA		12/31/2020		4,468							4,468	4,468			
100031061	Santa Ana	CA		12/31/2020		13,925							13,925	13,925			
100031062	Sacramento	CA		12/31/2020		6,963							6,963	6,963			
100031065	Tampa	FL		12/31/2020		1,340							1,340	1,340			
100031067	Chula Vista	CA		12/31/2020		12,068							12,068	12,068			
100031068	Lakeland	FL		12/31/2020		1,307							1,307	1,307			
100031069	Elk Grove	CA		12/31/2020		7,762							7,762	7,762			
100031070	Fontana	CA		12/31/2020		9,669							9,669	9,669			
100031071	Silver Spring	MD		12/31/2020		7,450							7,450	7,450			
100031072	Dinuba	CA		12/31/2020		2,424							2,424	2,424			
100031073	Sacramento	CA		12/31/2020		6,431							6,431	6,431			
100031075	Bakersfield	CA		12/31/2020		2,801							2,801	2,801			
100031077	Catonsville	MD		12/31/2020		2,555							2,555	2,555			
100031078	Lake Worth	FL		12/31/2020		5,850							5,850	5,850			
100031079	Orangevale	CA		12/31/2020		7,513							7,513	7,513			
100031080	Pembroke Pines	FL		12/31/2020		2,990							2,990	2,990			
100031081	Hamilton Twp	NJ		12/31/2020		1,057							1,057	1,057			
100031083	Margate	FL		12/31/2020		16,960							16,960	16,960			
100031084	Moreno Valley	CA		12/31/2020		15,195							15,195	15,195			
100031086	Manteca	CA		12/31/2020		13,007							13,007	13,005		(2)	(2)
100031087	Philadelphia	PA		12/31/2020		7,231							7,231	7,231			
100031089	Chicago	IL		12/31/2020		2,357							2,357	2,357			
100031091	Chicago	IL		12/31/2020		4,974							4,974	4,974			
100031093	Chicago	IL		12/31/2020		2,089							2,089	2,089			
100031094	Naples	FL		12/31/2020		8,205							8,205	8,205			
100031096	Altamonte Springs	FL		12/31/2020		1,581							1,581	1,581			
100031098	Colton	CA		12/31/2020		5,082							5,082	5,082			
100031099	Delray Beach	FL		12/31/2020		1,020							1,020	1,020			
100031100	Santa Ana	CA		12/31/2020		6,209							6,209	6,209			
100031101	Salida	CA		12/31/2020		3,244							3,244	3,244			
100031102	Boca Raton	FL		12/31/2020		4,175							4,175	4,175			
100031104	North Massapequa	NY		12/31/2020		4,840							4,840	4,840			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031105	Pembroke Pines	FL		12/31/2020		4,257							4,257	4,256		(1)	(1)
100031107	Brentwood	CA		12/31/2020		3,008							3,008	3,008			
100031108	Sacramento	CA		12/31/2020		10,508							10,508	10,508			
100031111	Santa Maria	CA		12/31/2020		6,800							6,800	6,800			
100031112	Wesley Chapel	FL		12/31/2020		3,882							3,882	3,882			
100031114	Sacramento	CA		12/31/2020		5,187							5,187	5,187			
100031115	Fairfield	CA		12/31/2020		4,749							4,749	4,749			
100031118	Palm Coast	FL		12/31/2020		2,372							2,372	2,372			
100031119	Las Vegas	NV		12/31/2020		1,407							1,407	1,407			
100031120	Peoria	AZ		12/31/2020		2,924							2,924	2,924			
100031122	Hampton Twp	NJ		12/31/2020		3,156							3,156	3,156			
100031125	Tamarac	FL		12/31/2020		2,190							2,190	2,190			
100031127	Parkland	FL		12/31/2020		7,342							7,342	7,342			
100031128	Silver Spring	MD		12/31/2020		6,624							6,624	6,624			
100031130	Simi Valley	CA		12/31/2020		5,428							5,428	5,428			
100031131	Tampa	FL		12/31/2020		13,212							13,212	13,212			
100031132	Tucson	AZ		12/31/2020		1,309							1,309	1,309			
100031135	Merced	CA		12/31/2020		5,505							5,505	5,505			
100031137	Atlantic Beach	FL		12/31/2020		4,957							4,957	4,957			
100031138	San Diego	CA		12/31/2020		5,929							5,929	5,929			
100031139	Posen	IL		12/31/2020		2,149							2,149	2,149			
100031143	Shafter	CA		12/31/2020		3,026							3,026	3,026			
100031144	North Highlands	CA		12/31/2020		5,608							5,608	5,608			
100031146	Frankfort	IL		12/31/2020		4,627							4,627	4,627			
100031148	Folsom	CA		12/31/2020		5,298							5,298	5,298			
100031151	Naples	FL		12/31/2020		8,583							8,583	8,583			
100031154	Brick	NJ		12/31/2020		8,683							8,683	8,683			
100031156	Fontana	CA		12/31/2020		5,804							5,804	5,804			
100031157	Dover	DE		12/31/2020		2,904							2,904	2,904			
100031159	Fairfield	CA		12/31/2020		2,544							2,544	2,544			
100031160	Apple Valley	CA		12/31/2020		7,948							7,948	7,948			
100031161	Clovis	CA		12/31/2020		5,090							5,090	5,090			
100031164	Coral Springs	FL		12/31/2020		5,068							5,068	5,068			
100031165	Stockton	CA		12/31/2020		2,949							2,949	2,949			
100031166	Miami	FL		12/31/2020		978							978	978			
100031167	Stockton	CA		12/31/2020		3,544							3,544	3,544			
100031168	Miami	FL		12/31/2020		9,932							9,932	9,931		(1)	(1)
100031169	Markham	IL		12/31/2020		1,545							1,545	1,545			
100031170	Palm Bay	FL		12/31/2020		6,004							6,004	6,004			
100031171	Miami	FL		12/31/2020		4,107							4,107	4,107			
100031172	Stockton	CA		12/31/2020		3,327							3,327	3,327			
100031174	Lithonia	GA		12/31/2020		2,486							2,486	2,486			
100031176	Miami	FL		12/31/2020		4,083							4,083	4,083			
100031177	Bradenton	FL		12/31/2020		3,178							3,178	3,178			
100031178	Hesperia	CA		12/31/2020		6,200							6,200	6,200			
100031179	Richmond	CA		12/31/2020		7,058							7,058	7,058			
100031180	Delray Beach	FL		12/31/2020		2,797							2,797	2,797			
100031181	Naples	FL		12/31/2020		8,079							8,079	8,079			
100031182	Las Vegas	NV		12/31/2020		2,513							2,513	2,513			
100031183	Franklin Township	NJ		12/31/2020		3,662							3,662	3,662			
100031185	Saint Petersburg	FL		12/31/2020		5,624							5,624	5,624			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031186	Moreno Valley	CA		12/31/2020		2,793							2,793	2,793			
100031187	Largo	FL		12/31/2020		6,867							6,867	6,867			
100031188	Modesto	CA		12/31/2020		4,207							4,207	4,207			
100031190	Orlando	FL		12/31/2020		1,898							1,898	1,898			
100031191	Los Angeles	CA		12/31/2020		3,473							3,473	3,473			
100031192	Bakersfield	CA		12/31/2020		2,819							2,819	2,819			
100031193	Livingston	CA		12/31/2020		2,100							2,100	2,098		(2)	(2)
100031194	Roseville	CA		12/31/2020		2,254							2,254	2,254			
100031195	Covina	CA		12/31/2020		6,602							6,602	6,602			
100031196	East Meadow	NY		12/31/2020		8,846							8,846	8,846			
100031198	Deerfield Beach	FL		12/31/2020		2,738							2,738	2,738			
100031199	Plainfield	IL		12/31/2020		3,082							3,082	3,082			
100031201	Palm Springs	FL		12/31/2020		20,703							20,703	20,698		(5)	(5)
100031202	Davie	FL		12/31/2020		9,227							9,227	9,227			
100031203	Corona	CA		12/31/2020		6,580							6,580	6,580			
100031204	Fresno	CA		12/31/2020		1,347							1,347	1,347			
100031205	San Diego	CA		12/31/2020		4,930							4,930	4,930			
100031208	Los Angeles	CA		12/31/2020		4,458							4,458	4,458			
100031210	Los Angeles	CA		12/31/2020		7,164							7,164	7,164			
100031211	Deerfield Beach	FL		12/31/2020		2,712							2,712	2,712			
100031212	Patterson	CA		12/31/2020		2,115							2,115	2,115			
100031213	Loxahatchee	FL		12/31/2020		2,059							2,059	2,059			
100031214	Brentwood	CA		12/31/2020		4,619							4,619	4,619			
100031215	Bakersfield	CA		12/31/2020		1,640							1,640	1,640			
100031216	Hialeah	FL		12/31/2020		3,988							3,988	3,988			
100031220	Cranston	RI		12/31/2020		2,774							2,774	2,774			
100031221	Weston	FL		12/31/2020		3,196							3,196	3,195		(1)	(1)
100031222	Apple Valley	CA		12/31/2020		3,703							3,703	3,703			
100031224	Corona	CA		12/31/2020		5,524							5,524	5,524			
100031226	Delano	CA		12/31/2020		3,118							3,118	3,118			
100031227	Merced	CA		12/31/2020		7,762							7,762	7,759		(4)	(4)
100031229	Los Angeles	CA		12/31/2020		12,100							12,100	12,100			
100031233	Fort Washington	MD		12/31/2020		1,701							1,701	1,701			
100031234	Yardley	PA		12/31/2020		9,654							9,654	9,654			
100031235	Apopka	FL		12/31/2020		3,442							3,442	3,442			
100031236	Salinas	CA		12/31/2020		5,302							5,302	5,302			
100031237	Mahwah	NJ		12/31/2020		8,748							8,748	8,748			
100031238	Dania	FL		12/31/2020		2,061							2,061	2,061			
100031239	Marlboro	NJ		12/31/2020		5,690							5,690	5,690			
100031240	Redding	CA		12/31/2020		3,982							3,982	3,982			
100031244	Whittier	CA		12/31/2020		10,873							10,873	10,873			
100031246	Antelope	CA		12/31/2020		10,863							10,863	10,863			
100031247	Winter Garden	FL		12/31/2020		2,120							2,120	2,120			
100031248	Madera	CA		12/31/2020		7,207							7,207	7,207			
100031249	Rancho Santa Margari	CA		12/31/2020		9,386							9,386	9,386			
100031250	Sacramento	CA		12/31/2020		2,509							2,509	2,509			
100031254	Gonzales	CA		12/31/2020		7,689							7,689	7,689			
100031257	Escondido	CA		12/31/2020		11,718							11,718	11,718			
100031259	Carson	CA		12/31/2020		3,801							3,801	3,801			
100031260	Fresno	CA		12/31/2020		1,944							1,944	1,944			
100031261	Yuba City	CA		12/31/2020		3,524							3,524	3,524			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031263	Hesperia	CA		12/31/2020		3,090							3,090	3,090			
100031264	Lake Forest	CA		12/31/2020		6,881							6,881	6,881			
100031267	Fontana	CA		12/31/2020		3,510							3,510	3,510			
100031268	Elk Grove	CA		12/31/2020		4,682							4,682	4,682			
100031269	Ramona	CA		12/31/2020		4,889							4,889	4,889			
100031271	Manville	NJ		12/31/2020		4,375							4,375	4,375			
100031272	Pembroke Pines	FL		12/31/2020		5,051							5,051	5,051			
100031275	Reno	NV		12/31/2020		1,927							1,927	1,927			
100031276	District Heights	MD		12/31/2020		3,766							3,766	3,766			
100031277	Sunrise	FL		12/31/2020		1,715							1,715	1,715			
100031278	Miami	FL		12/31/2020		3,545							3,545	3,545			
100031281	Bakersfield	CA		12/31/2020		1,967							1,967	1,967			
100031283	Gonzales	CA		12/31/2020		10,763							10,763	10,763			
100031284	Northbrook	IL		12/31/2020		10,092							10,092	10,092			
100031285	Corning	CA		12/31/2020		4,247							4,247	4,247			
100031286	Indialantic	FL		12/31/2020		3,713							3,713	3,713			
100031287	Clearlake	CA		12/31/2020		4,150							4,150	4,150			
100031290	Sacramento	CA		12/31/2020		10,262							10,262	10,262			
100031292	Frederick	MD		12/31/2020		21,094							21,094	21,094			
100031293	Redding	CA		12/31/2020		14,456							14,456	14,452		(4)	(4)
100031294	Pomona	CA		12/31/2020		4,667							4,667	4,667			
100031296	Salinas	CA		12/31/2020		5,588							5,588	5,588			
100031299	Chula Vista	CA		12/31/2020		7,245							7,245	7,245			
100031300	Nogales	AZ		12/31/2020		4,775							4,775	4,775			
100031301	Chicago	IL		12/31/2020		1,457							1,457	1,457			
100031302	Skokie	IL		12/31/2020		7,983							7,983	7,983			
100031303	Jupiter	FL		12/31/2020		5,262							5,262	5,262			
100031304	Pittsburg	CA		12/31/2020		5,174							5,174	5,174			
100031305	Sunrise	FL		12/31/2020		2,527							2,527	2,527			
100031306	Palmdale	CA		12/31/2020		3,424							3,424	3,424			
100031307	Edgewater	MD		12/31/2020		4,111							4,111	4,110		(1)	(1)
100031308	Concord	CA		12/31/2020		5,608							5,608	5,608			
100031312	Altamonte Springs	FL		12/31/2020		5,976							5,976	5,976			
100031313	Salinas	CA		12/31/2020		7,420							7,420	7,420			
100031314	Benicia	CA		12/31/2020		24,248							24,248	24,248			
100031316	North Miami Beach	FL		12/31/2020		1,650							1,650	1,650			
100031317	Elizabeth	NJ		12/31/2020		3,225							3,225	3,225			
100031318	Gold Canyon	AZ		12/31/2020		7,692							7,692	7,692			
100031319	Newbury Park	CA		12/31/2020		4,693							4,693	4,693			
100031320	Venice	FL		12/31/2020		2,611							2,611	2,611			
100031322	Antioch	CA		12/31/2020		4,551							4,551	4,551			
100031323	Yucaipa	CA		12/31/2020		5,585							5,585	5,585			
100031324	Fresno	CA		12/31/2020		7,057							7,057	7,057			
100031326	Murrieta	CA		12/31/2020		4,558							4,558	4,558			
100031328	Riverside	CA		12/31/2020		4,937							4,937	4,937			
100031330	Oakley	CA		12/31/2020		5,378							5,378	5,378			
100031331	Fairfield	CA		12/31/2020		3,695							3,695	3,695			
100031333	Fontana	CA		12/31/2020		4,835							4,835	4,835			
100031334	Gardena	CA		12/31/2020		6,385							6,385	6,385			
100031335	Orlando	FL		12/31/2020		2,542							2,542	2,542			
100031336	Mesa	AZ		12/31/2020		3,291							3,291	3,291			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031340	Chino Hills	CA		12/31/2020		7,704							7,704	7,704			
100031341	Elgin	IL		12/31/2020		1,317							1,317	1,317			
100031342	Fresno	CA		12/31/2020		1,410							1,410	1,410			
100031345	Sacramento	CA		12/31/2020		2,952							2,952	2,952			
100031347	Bakersfield	CA		12/31/2020		1,921							1,921	1,921			
100031348	Aurora	IL		12/31/2020		1,499							1,499	1,499			
100031349	Pomona	CA		12/31/2020		13,830							13,830	13,830			
100031351	Long Beach	CA		12/31/2020		6,522							6,522	6,522			
100031352	Bakersfield	CA		12/31/2020		2,484							2,484	2,484			
100031353	Seminole	FL		12/31/2020		5,240							5,240	5,240			
100031354	Wyandanch	NY		12/31/2020		4,591							4,591	4,591			
100031357	Long Beach	CA		12/31/2020		9,997							9,997	9,997			
100031358	Spring Hill	FL		12/31/2020		2,250							2,250	2,250			
100031359	Maitland	FL		12/31/2020		3,725							3,725	3,725			
100031361	Stockton	CA		12/31/2020		3,232							3,232	3,232			
100031362	Stockton	CA		12/31/2020		3,972							3,972	3,972			
100031364	Phoenix	AZ		12/31/2020		1,629							1,629	1,629			
100031365	Newbury Park	CA		12/31/2020		9,362							9,362	9,362			
100031366	Benicia	CA		12/31/2020		6,400							6,400	6,400			
100031367	Oakland Park	FL		12/31/2020		3,702							3,702	3,702			
100031368	Turlock	CA		12/31/2020		7,279							7,279	7,279			
100031369	Long Beach	CA		12/31/2020		8,236							8,236	8,236			
100031371	Moreno Valley	CA		12/31/2020		5,580							5,580	5,579			
100031372	San Leandro	CA		12/31/2020		6,857							6,857	6,857			
100031373	Rancho Cucamonga	CA		12/31/2020		5,043							5,043	5,043			
100031375	Miramar	FL		12/31/2020		2,505							2,505	2,505			
100031376	Port Charlotte	FL		12/31/2020		7,224							7,224	7,224			
100031378	Sacramento	CA		12/31/2020		4,671							4,671	4,671			
100031381	Modesto	CA		12/31/2020		4,036							4,036	4,036			
100031382	Oceanside	CA		12/31/2020		6,405							6,405	6,405			
100031383	Kissimmee	FL		12/31/2020		4,598							4,598	4,598			
100031386	Highland	CA		12/31/2020		3,311							3,311	3,311			
100031387	Long Beach	CA		12/31/2020		5,194							5,194	5,194			
100031388	Lincoln	CA		12/31/2020		3,504							3,504	3,504			
100031389	Fresno	CA		12/31/2020		1,640							1,640	1,640			
100031391	Glendale Heights	IL		12/31/2020		3,504							3,504	3,504			
100031392	Rialto	CA		12/31/2020		7,304							7,304	7,304			
100031393	Norwalk	CA		12/31/2020		5,433							5,433	5,433			
100031394	La Jolla	CA		12/31/2020		5,811							5,811	5,811			
100031397	Bakersfield	CA		12/31/2020		1,402							1,402	1,402			
100031398	Vallejo	CA		12/31/2020		6,481							6,481	6,481			
100031399	Fontana	CA		12/31/2020		3,563							3,563	3,563			
100031400	Lauderhill	FL		12/31/2020		1,224							1,224	1,224			
100031402	Moreno Valley	CA		12/31/2020		8,415							8,415	8,415			
100031403	Anderson	CA		12/31/2020		2,028							2,028	2,028			
100031404	Fresno	CA		12/31/2020		2,240							2,240	2,240			
100031405	Hercules	CA		12/31/2020		9,141							9,141	9,141			
100031408	North Brunswick	NJ		12/31/2020		4,641							4,641	4,641			
100031410	Palm Bay	FL		12/31/2020		5,170							5,170	5,170			
100031411	Indio	CA		12/31/2020		3,697							3,697	3,697			
100031413	Stockton	CA		12/31/2020		1,958							1,958	1,958			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031416	Sacramento	CA		12/31/2020		1,652							1,652	1,652			
100031417	Stockton	CA		12/31/2020		2,374							2,374	2,374			
100031418	Huntington Station	NY		12/31/2020		3,420							3,420	3,420			
100031421	Bakersfield	CA		12/31/2020		4,056							4,056	4,056			
100031422	Miami	FL		12/31/2020		11,156							11,156	11,156			
100031423	Davie	FL		12/31/2020		4,067							4,067	4,067			
100031424	Orlando	FL		12/31/2020		1,848							1,848	1,848			
100031425	Van Nuys	CA		12/31/2020		6,264							6,264	6,264			
100031426	Markham	IL		12/31/2020		1,802							1,802	1,802			
100031427	Rio Vista	CA		12/31/2020		7,090							7,090	7,090			
100031428	Vacaville	CA		12/31/2020		5,817							5,817	5,817			
100031429	Stockton	CA		12/31/2020		2,598							2,598	2,598			
100031432	Stockton	CA		12/31/2020		5,592							5,592	5,592			
100031433	La Quinta	CA		12/31/2020		12,344							12,344	12,344			
100031435	Carson	CA		12/31/2020		7,212							7,212	7,212			
100031436	Stockton	CA		12/31/2020		5,358							5,358	5,358			
100031437	Tracy	CA		12/31/2020		4,359							4,359	4,359			
100031438	North Bergen	NJ		12/31/2020		3,565							3,565	3,565			
100031439	Fresno	CA		12/31/2020		5,875							5,875	5,875			
100031440	Moreno Valley	CA		12/31/2020		3,430							3,430	3,430			
100031441	Fontana	CA		12/31/2020		3,134							3,134	3,134			
100031442	Fairfield	CA		12/31/2020		3,718							3,718	3,718			
100031445	Mc Farland	CA		12/31/2020		1,502							1,502	1,502			
100031447	Redlands	CA		12/31/2020		8,426							8,426	8,426			
100031448	Baldwin Park	CA		12/31/2020		8,896							8,896	8,896			
100031450	Chicago	IL		12/31/2020		992							992	992			
100031451	Fairfield	CA		12/31/2020		5,382							5,382	5,382			
100031452	Antioch	CA		12/31/2020		7,161							7,161	7,161			
100031453	Lauderhill	FL		12/31/2020		2,535							2,535	2,535			
100031454	Lake Worth	FL		12/31/2020		1,185							1,185	1,185			
100031455	Fairfield	CA		12/31/2020		3,787							3,787	3,787			
100031457	Santa Barbara	CA		12/31/2020		10,134							10,134	10,134			
100031459	Indio	CA		12/31/2020		3,585							3,585	3,585			
100031460	Dumont	NJ		12/31/2020		4,137							4,137	4,137			
100031461	Vista	CA		12/31/2020		7,091							7,091	7,091			
100031462	Bakersfield	CA		12/31/2020		5,918							5,918	5,918			
100031463	Ripon	CA		12/31/2020		949							949	949			
100031465	Victorville	CA		12/31/2020		3,746							3,746	3,746			
100031466	Baldwin Park	CA		12/31/2020		5,737							5,737	5,737			
100031468	El Monte	CA		12/31/2020		5,815							5,815	5,815			
100031471	El Centro	CA		12/31/2020		6,457							6,457	6,457			
100031472	Sacramento	CA		12/31/2020		1,887							1,887	1,887			
100031475	Chino	CA		12/31/2020		6,579							6,579	6,579			
100031477	Chicago	IL		12/31/2020		5,583							5,583	5,583			
100031479	Lancaster	CA		12/31/2020		3,687							3,687	3,687			
100031480	Palmdale	CA		12/31/2020		5,672							5,672	5,672			
100031485	North Miami Beach	FL		12/31/2020		3,308							3,308	3,308			
100031486	Irvine	CA		12/31/2020		7,985							7,985	7,985			
100031487	Richmond	CA		12/31/2020		11,984							11,984	11,984			
100031488	South Gate	CA		12/31/2020		6,446							6,446	6,446			
100031490	Santa Ana	CA		12/31/2020		7,288							7,288	7,288			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031491	Oakland	CA		12/31/2020		47,823							47,823	47,823			
100031492	Oakley	CA		12/31/2020		10,378							10,378	10,378			
100031493	Tampa	FL		12/31/2020		13,078							13,078	13,078			
100031494	Modesto	CA		12/31/2020		6,349							6,349	6,349			
100031498	Porterville	CA		12/31/2020		2,196							2,196	2,196			
100031502	Fresno	CA		12/31/2020		2,255							2,255	2,255			
100031503	Naples	FL		12/31/2020		5,213							5,213	5,213			
100031505	San Juan Capistrano	CA		12/31/2020		5,489							5,489	5,489			
100031506	Staten Island	NY		12/31/2020		10,432							10,432	10,432			
100031507	Sacramento	CA		12/31/2020		10,923							10,923	10,923			
100031508	North Highlands	CA		12/31/2020		2,405							2,405	2,405			
100031510	Lathrop	CA		12/31/2020		2,582							2,582	2,582			
100035470	Southern Pines	NC		12/31/2020		3,161							3,161	3,161			
100035500	Galveston	TX		12/31/2020		2,688							2,688	2,688			
100035512	Mount Pleasant	SC		12/31/2020		2,530							2,530	2,530			
100035590	Providence Village	TX		12/31/2020		2,979							2,979	2,979			
100035637	Chicago	IL		12/31/2020		3,652							3,652	3,654		2	2
100035708	Warwick	RI		12/31/2020		3,024							3,024	3,024			
100035842	Kailua Kona	HI		12/31/2020		10,643							10,643	10,643			
100035894	San Antonio	TX		12/31/2020		4,124							4,124	4,124			
100035896	Surprise	AZ		12/31/2020		3,583							3,583	3,583			
100035949	Savage	MN		12/31/2020		2,665							2,665	2,665			
100036007	Tomball	TX		12/31/2020		2,376							2,376	2,376			
100036016	Bloomington	IN		12/31/2020		2,468							2,468	2,468			
100036022	Detroit	MI		12/31/2020		1,963							1,963	1,963			
100036049	Hanford	CA		12/31/2020		4,432							4,432	4,432			
100036249	Miami	FL		12/31/2020		3,332							3,332	3,332			
100036269	Upland	CA		12/31/2020		7,093							7,093	7,093			
100037852	Tucson	AZ		12/31/2020		5,856							5,856	5,856			
100037893	Piscataway	NJ		12/31/2020		3,018							3,018	3,018			
100037933	Tampa	FL		12/31/2020		5,479							5,479	5,479			
100037945	Marlton	NJ		12/31/2020		2,284							2,284	2,284			
100037993	Tucson	AZ		12/31/2020		2,257							2,257	2,257			
100038037	Montebello	CA		12/31/2020		6,136							6,136	6,136			
100038040	Boise	ID		12/31/2020		7,236							7,236	7,236			
100038055	Tucson	AZ		12/31/2020		2,397							2,397	2,397			
100038071	Ocracoke	NC		12/31/2020		4,607							4,607	4,607		1	1
100038117	Mammoth Lakes	CA		12/31/2020		4,353							4,353	4,353			
100038197	Ypsilanti	MI		12/31/2020		1,991							1,991	1,991			
100038232	Williamson	GA		12/31/2020		2,235							2,235	2,235			
100038233	Williamson	GA		12/31/2020		2,367							2,367	2,367			
100038249	South Holland	IL		12/31/2020		1,777							1,777	1,777			
100038258	Riverview	FL		12/31/2020		2,102							2,102	2,102			
100038360	Fountain	CO		12/31/2020		2,462							2,462	2,462			
100038393	Elk River	MN		12/31/2020		2,601							2,601	2,601			
100038404	Gulf Shores	AL		12/31/2020		8,931							8,931	8,931			
100039733	Minneapolis	MN		12/31/2020		2,232							2,232	2,232			
100039759	Schaumburg	IL		12/31/2020		5,805							5,805	5,805			
100039809	Hurst	TX		12/31/2020		2,420							2,420	2,420			
100039874	Las Vegas	NV		12/31/2020		3,623							3,623	3,623			
100040097	Clarkston	GA		12/31/2020		3,328							3,328	3,329		1	1

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100040098	Clarkston	GA		12/31/2020		3,426							3,426	3,426			
100040099	Pendleton	IN		12/31/2020		6,424							6,424	6,424			
100040106	Marietta	GA		12/31/2020		2,934							2,934	2,934			
100041193	Durham	NC		12/31/2020		3,124							3,124	3,124			
100041209	Yuma	AZ		12/31/2020		2,880							2,880	2,880			
100041680	Katy	TX		12/31/2020		2,654							2,654	2,654			
100042927	Miramar	FL		12/31/2020		13,271							13,271	13,271			
100042929	New Bedford	MA		12/31/2020		2,593							2,593	2,593			
100042931	North Las Vegas	NV		12/31/2020		2,477							2,477	2,477			
100042932	Whittier	CA		12/31/2020		4,276							4,276	4,276			
100042933	Roseville	CA		12/31/2020		7,372							7,372	7,372			
100042934	Sacramento	CA		12/31/2020		651							651	651			
100042935	Oakland	CA		12/31/2020		10,425							10,425	10,425			
100042936	Somers Point	NJ		12/31/2020		7,687							7,687	7,687			
100042939	Albuquerque	NM		12/31/2020		3,694							3,694	3,694			
100042943	Fredericksburg	VA		12/31/2020		4,819							4,819	4,819			
100042944	Modesto	CA		12/31/2020		5,081							5,081	5,082		1	1
100042945	Franklin Park	IL		12/31/2020		2,788							2,788	2,788			
100042947	Fayetteville	GA		12/31/2020		6,811							6,811	6,811			
100042950	Desert Hot Springs	CA		12/31/2020		4,178							4,178	4,178			
100042952	Rhinebeck	NY		12/31/2020		1,920							1,920	1,920			
100042953	New Castle	DE		12/31/2020		4,803							4,803	4,803			
100042955	Imperial Beach	CA		12/31/2020		18,100							18,100	18,100			
100042959	Oxnard	CA		12/31/2020		7,495							7,495	7,495			
100042963	Oakland	CA		12/31/2020		5,255							5,255	5,255			
100042964	Simi Valley	CA		12/31/2020		10,014							10,014	10,014			
100042965	Sacramento	CA		12/31/2020		6,485							6,485	6,485			
100042968	Norton	OH		12/31/2020		6,356							6,356	6,359		3	3
100042969	San Diego	CA		12/31/2020		5,161							5,161	5,161			
100042970	Chicago	IL		12/31/2020		6,476							6,476	6,476			
100042971	Benicia	CA		12/31/2020		2,955							2,955	2,955			
100042972	Mayodan	NC		12/31/2020		2,350							2,350	2,350			
100042973	Simi Valley	CA		12/31/2020		4,351							4,351	4,351			
100042975	Burlington	CT		12/31/2020		1,274							1,274	1,274			
100042976	Westlake Village	CA		12/31/2020		10,086							10,086	10,086			
100042978	Germantown	MD		12/31/2020		3,296							3,296	3,296			
100042983	San Diego	CA		12/31/2020		6,600							6,600	6,600			
100042985	Santa Ana	CA		12/31/2020		11,491							11,491	11,491			
100042989	Cutler	CA		12/31/2020		3,055							3,055	3,055			
100042992	Inglewood	CA		12/31/2020		3,971							3,971	3,971			
100042994	Liberty	IN		12/31/2020		5,213							5,213	5,213			
100042996	Pico Rivera	CA		12/31/2020		15,289							15,289	15,289			
100042997	Diamond Bar	CA		12/31/2020		5,328							5,328	5,328			
100042998	San Antonio	FL		12/31/2020		6,894							6,894	6,894			
100042999	Washington	DC		12/31/2020		3,864							3,864	3,864			
100043001	Carson	CA		12/31/2020		18,247							18,247	18,247			
100043002	Orlando	FL		12/31/2020		10,323							10,323	10,323			
100043004	Osage Beach	MO		12/31/2020		5,102							5,102	5,102			
100043005	Inman	SC		12/31/2020		5,191							5,191	5,191			
100043007	Tulare	CA		12/31/2020		2,654							2,654	2,654			
100043008	Placentia	CA		12/31/2020		4,625							4,625	4,625			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043014	Asheboro	NC		12/31/2020		6,028							6,028	6,028			
100043015	Easton	PA		12/31/2020		8,995							8,995	8,995			
100043018	Delray Beach	FL		12/31/2020		2,821							2,821	2,821			
100043019	Oak Grove	MN		12/31/2020		23,886							23,886	23,886			
100043026	Springfield	MA		12/31/2020		1,806							1,806	1,806			
100043027	Windsor	CA		12/31/2020		3,351							3,351	3,351			
100043028	Fresno	CA		12/31/2020		2,948							2,948	2,948			
100043029	Shaker Heights	OH		12/31/2020		8,103							8,103	8,103			
100043031	West Townsend	MA		12/31/2020		9,199							9,199	9,199			
100043032	Albuquerque	NM		12/31/2020		3,760							3,760	3,760			
100043034	Benicia	CA		12/31/2020		11,334							11,334	11,334			
100043037	Del Rey	CA		12/31/2020		780							780	780			
100043038	Plantation	FL		12/31/2020		12,029							12,029	12,029			
100043041	Chicago	IL		12/31/2020		2,410							2,410	2,410			
100043042	Richmond	VA		12/31/2020		3,328							3,328	3,321		(7)	(7)
100043043	Fountain Hills	AZ		12/31/2020		7,566							7,566	7,566			
100043044	Honokaa	HI		12/31/2020		3,874							3,874	3,874			
100043047	Davenport	FL		12/31/2020		(5,852)							(5,852)	(5,852)			
100043048	Dallas	TX		12/31/2020		1,194							1,194	1,194			
100043049	Maitland	FL		12/31/2020		4,450							4,450	4,450			
100043050	Astoria	NY		12/31/2020		13,001							13,001	13,001			
100043051	Monroe	NC		12/31/2020		1,663							1,663	1,663			
100043054	Moreno Valley	CA		12/31/2020		5,622							5,622	5,622			
100043056	Granada Hills	CA		12/31/2020		16,705							16,705	16,705			
100043057	Antioch	CA		12/31/2020		3,479							3,479	3,479			
100043058	Miramar	FL		12/31/2020		9,176							9,176	9,176			
100043059	Brick	NJ		12/31/2020		4,591							4,591	4,591			
100043062	Asheville	NC		12/31/2020		5,089							5,089	5,089			
100043064	Hyattsville	MD		12/31/2020		4,008							4,008	4,008			
100043067	Glen Allen	VA		12/31/2020		4,593							4,593	4,593			
100043068	Chicago	IL		12/31/2020		3,348							3,348	3,348			
100043070	Brooklyn Park	MN		12/31/2020		6,175							6,175	6,175			
100043072	Lorton	VA		12/31/2020		10,394							10,394	10,394			
100043074	Weston	FL		12/31/2020		6,483							6,483	6,480		(2)	(2)
100043077	East Palo Alto	CA		12/31/2020		6,525							6,525	6,525			
100043078	Miami	FL		12/31/2020		2,043							2,043	2,043			
100043080	Jackson	MI		12/31/2020		1,253							1,253	1,253			
100043081	Compton	CA		12/31/2020		6,837							6,837	6,834		(3)	(3)
100043083	Powder Springs	GA		12/31/2020		5,183							5,183	5,183			
100043086	Lakeport	CA		12/31/2020		3,313							3,313	3,313			
100043088	Perris	CA		12/31/2020		1,634							1,634	1,634			
100043089	National City	CA		12/31/2020		4,600							4,600	4,600			
100043090	Miramar	FL		12/31/2020		3,102							3,102	3,102			
100043092	Nashville	TN		12/31/2020		4,902							4,902	4,902			
100043094	Rome	OH		12/31/2020		2,171							2,171	2,171			
100043095	Parlier	CA		12/31/2020		3,706							3,706	3,706			
100043100	Cedarburg	WI		12/31/2020		6,912							6,912	6,912			
100043102	Carlisle	PA		12/31/2020		4,046							4,046	4,046			
100043103	Salinas	CA		12/31/2020		5,093							5,093	5,093			
100043105	Laurens	SC		12/31/2020		238							238	238			
100043106	Newark	NJ		12/31/2020		8,992							8,992	8,992			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043107	Elk Grove	CA		12/31/2020		6,211							6,211	6,211			
100043109	La Habra	CA		12/31/2020		2,308							2,308	2,308			
100043110	Burbank	CA		12/31/2020		5,358							5,358	5,356		(2)	(2)
100043112	Warren	NJ		12/31/2020		11,458							11,458	11,458			
100043113	Pearland	TX		12/31/2020		2,765							2,765	2,765			
100043114	Bellingham	WA		12/31/2020		5,470							5,470	5,470			
100043115	Eau Claire	WI		12/31/2020		7,068							7,068	7,068			
100043116	Streetsboro	OH		12/31/2020		6,611							6,611	6,611			
100043117	Warwick	NY		12/31/2020		12,585							12,585	12,585			
100043118	Winnetka	CA		12/31/2020		10,718							10,718	10,718			
100043119	Clayton	NC		12/31/2020		5,386							5,386	5,386			
100043120	Aventura	FL		12/31/2020		9,397							9,397	9,397			
100043121	Boiling Springs	SC		12/31/2020		2,947							2,947	2,947			
100043123	Salem	UT		12/31/2020		7,317							7,317	7,317			
100043124	Pueblo	CO		12/31/2020		2,719							2,719	2,719			
100043127	San Francisco	CA		12/31/2020		18,767							18,767	18,771		4	4
100043128	Elk Grove	CA		12/31/2020		6,254							6,254	6,254			
100043129	Los Angeles	CA		12/31/2020		1,968							1,968	1,968			
100043133	Jacksonville	FL		12/31/2020		4,817							4,817	4,817			
100043134	Glastonbury	CT		12/31/2020		12,901							12,901	12,901			
100043135	Henderson	NV		12/31/2020		3,748							3,748	3,748			
100043136	Cathedral City	CA		12/31/2020		4,664							4,664	4,659		(5)	(5)
100043137	Schriever	LA		12/31/2020		6,515							6,515	6,514			
100043138	Massapequa	NY		12/31/2020		9,716							9,716	9,716			
100043141	Galt	CA		12/31/2020		4,278							4,278	4,278			
100043144	Sandia Park	NM		12/31/2020		2,801							2,801	2,801			
100043145	Covina	CA		12/31/2020		6,225							6,225	6,225			
100043146	Livermore	CA		12/31/2020		10,379							10,379	10,377		(2)	(2)
100043149	Nebraska City	NE		12/31/2020		1,565							1,565	1,565			
100043151	Woodbury	MN		12/31/2020		8,046							8,046	8,046			
100043152	South Elgin	IL		12/31/2020		5,546							5,546	5,546			
100043154	Mabletown	GA		12/31/2020		9,331							9,331	9,331			
100043156	Lakeside	CA		12/31/2020		8,158							8,158	8,159		2	2
100043157	Paris	MO		12/31/2020		1,547							1,547	1,546		(1)	(1)
100043158	Garden Grove	CA		12/31/2020		4,253							4,253	4,253			
100043159	Guilford	IN		12/31/2020		890							890	890			
100043160	Lodi	CA		12/31/2020		5,836							5,836	5,836			
100043162	Vallejo	CA		12/31/2020		2,960							2,960	2,960			
100043163	Doylestown	PA		12/31/2020		9,333							9,333	9,333			
100043164	Zephyrhills	FL		12/31/2020		2,292							2,292	2,292			
100043166	Hayward	CA		12/31/2020		5,322							5,322	5,322			
100043167	Santa Fe Springs	CA		12/31/2020		2,722							2,722	2,722			
100043170	Rancho Santa Margarit	CA		12/31/2020		6,362							6,362	6,362			
100043171	Orlando	FL		12/31/2020		10,792							10,792	10,792			
100043172	Fort Worth	TX		12/31/2020		2,425							2,425	2,425			
100043173	Plymouth	MA		12/31/2020		6,965							6,965	6,965			
100043175	Aurora	CO		12/31/2020		6,591							6,591	6,591			
100043178	Menomonee Falls	WI		12/31/2020		6,809							6,809	6,809			
100043179	Chesapeake	VA		12/31/2020		1,111							1,111	1,111			
100043180	Mclean	VA		12/31/2020		5,310							5,310	5,310			
100043181	Kissimmee	FL		12/31/2020		6,745							6,745	6,745			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043182	Norwalk	CA		12/31/2020		6,563							6,563	6,563			
100043183	Redding	CA		12/31/2020		3,202							3,202	3,202			
100043184	Issaquah	WA		12/31/2020		4,508							4,508	4,508			
100043185	Albuquerque	NM		12/31/2020		4,491							4,491	4,491			
100043187	Santa Rosa	CA		12/31/2020		2,667							2,667	2,667			
100043188	Massapequa	NY		12/31/2020		8,283							8,283	8,283			
100043189	Corona	CA		12/31/2020		9,141							9,141	9,141			
100043190	Parowan	UT		12/31/2020		1,837							1,837	1,837			
100043193	Oceanside	CA		12/31/2020		2,655							2,655	2,655			
100043194	Murfreesboro	TN		12/31/2020		2,327							2,327	2,327			
100043196	Howell	MI		12/31/2020		4,295							4,295	4,295			
100043197	Vancouver	WA		12/31/2020		3,723							3,723	3,723			
100043198	Belle Plaine	MN		12/31/2020		3,214							3,214	3,214			
100043199	Brigantine	NJ		12/31/2020		13,597							13,597	13,597			
100043200	Kansas City	MO		12/31/2020		5,465							5,465	5,465			
100043201	Orlando	FL		12/31/2020		5,907							5,907	5,907			
100043203	Duncanville	TX		12/31/2020		830							830	830			
100043204	Clarkton	NC		12/31/2020		7,429							7,429	7,423		(6)	(6)
100043209	Desert Hot Springs	CA		12/31/2020		2,127							2,127	2,127			
100043210	Mt Pleasant	SC		12/31/2020		1,552							1,552	1,552			
100043211	Pasadena	TX		12/31/2020		1,206							1,206	1,205			
100043217	Bridgewater	NJ		12/31/2020		8,168							8,168	8,168			
100043219	Chula Vista	CA		12/31/2020		13,385							13,385	13,385			
100043221	Sicklerville	NJ		12/31/2020		5,405							5,405	5,405			
100043222	Phoenixville	PA		12/31/2020		2,526							2,526	2,526			
100043224	Katy	TX		12/31/2020		1,215							1,215	1,215			
100043225	Spring Valley	NY		12/31/2020		5,523							5,523	5,522		(1)	(1)
100043230	Kenner	LA		12/31/2020		2,901							2,901	2,901			
100043231	Poughquag	NY		12/31/2020		3,965							3,965	3,965			
100043232	Washington	DC		12/31/2020		6,727							6,727	6,727			
100043233	Arlington	TX		12/31/2020		6,102							6,102	6,102			
100043235	Phoenix	AZ		12/31/2020		1,235							1,235	1,235			
100043237	Seaford	NY		12/31/2020		14,815							14,815	14,815			
100043239	Miramar	FL		12/31/2020		3,131							3,131	3,131			
100043240	Exeter	NH		12/31/2020		1,826							1,826	1,826			
100043241	Macomb	MI		12/31/2020		3,873							3,873	3,873			
100043242	Bellingham	WA		12/31/2020		2,238							2,238	2,238			
100043246	Bronx	NY		12/31/2020		7,079							7,079	7,079			
100043247	Bothell	WA		12/31/2020		6,645							6,645	6,645			
100043248	Flint	MI		12/31/2020		1,333							1,333	1,333			
100043250	Canton	GA		12/31/2020		4,430							4,430	4,430			
100043251	Des Moines	IA		12/31/2020		5,384							5,384	5,384			
100043252	Laconia	NH		12/31/2020		16,085							16,085	16,085			
100043254	Houston	TX		12/31/2020		1,449							1,449	1,449			
100043255	Elgin	TX		12/31/2020		2,130							2,130	2,130			
100043256	Bellflower	CA		12/31/2020		3,962							3,962	3,962			
100043258	Acworth	GA		12/31/2020		4,757							4,757	4,757			
100043260	Houston	TX		12/31/2020		1,175							1,175	1,175			
100043261	Battle Creek	MI		12/31/2020		1,143							1,143	1,143			
100043263	Greenville	SC		12/31/2020		3,726							3,726	3,726			
100043264	Monroe	MI		12/31/2020		3,564							3,564	3,564			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043266	Saint Charles	MO		12/31/2020		2,642							2,642	2,642			
100043267	Coshocton	OH		12/31/2020		4,900							4,900	4,900			
100043271	Indianapolis	IN		12/31/2020		4,487							4,487	4,487			
100043272	Valparaiso	IN		12/31/2020		16,013							16,013	16,013			
100043273	Warsaw	NC		12/31/2020		5,941							5,941	5,941			
100043274	New Kensington	PA		12/31/2020		3,263							3,263	3,263			
100043275	East Bernard	TX		12/31/2020		323							323	323			
100043276	Canton	MI		12/31/2020		1,210							1,210	1,210			
100043277	Madisonville	TN		12/31/2020		971							971	971			
100043278	Kingsley	PA		12/31/2020		8,152							8,152	8,152			
100043284	N Huntingdon	PA		12/31/2020		610							610	610			
100043285	Rocky Mount	NC		12/31/2020		2,535							2,535	2,535			
100043286	Kelso	WA		12/31/2020		9,732							9,732	9,732			
100043288	Chinovalley	AZ		12/31/2020		4,055							4,055	4,055			
100043290	Las Vegas	NV		12/31/2020		5,010							5,010	5,010			
100043291	Downey	CA		12/31/2020		3,629							3,629	3,629			
100043296	Hagerman	NM		12/31/2020		1,554							1,554	1,554			
100043303	Plainfield	IL		12/31/2020		1,038							1,038	1,038			
100043304	Bremen	IN		12/31/2020		34,710							34,710	34,710			
100043307	Cedar Hill	MO		12/31/2020		2,771							2,771	2,771			
100043308	Taylors Falls	MN		12/31/2020		2,216							2,216	2,216			
100043309	Summerville	SC		12/31/2020		1,569							1,569	1,569			
100043311	Blythewood	SC		12/31/2020		6,009							6,009	6,009			
100043312	Rancho Cucamonga	CA		12/31/2020		9,814							9,814	9,814			
100043313	Rock Hill	SC		12/31/2020		643							643	643			
100043314	Middletown	NY		12/31/2020		1,973							1,973	1,973			
100043321	Chicago	IL		12/31/2020		2,837							2,837	2,837			
100043324	Westford	MA		12/31/2020		2,034							2,034	2,034			
100043325	Riverdale	MD		12/31/2020		5,481							5,481	5,480		(1)	(1)
100043327	Dublin	OH		12/31/2020		1,751							1,751	1,751			
100043328	Mansfield	TX		12/31/2020		2,299							2,299	2,299			
100043331	Lithonia	GA		12/31/2020		3,189							3,189	3,189			
100043332	Washington	DC		12/31/2020		2,856							2,856	2,856			
100043335	Phoenix	AZ		12/31/2020		6,125							6,125	6,125			
100043336	Cameron	NC		12/31/2020		3,147							3,147	3,147			
100043337	Wisc Rapids	WI		12/31/2020		6,478							6,478	6,478			
100043339	Fort Atkinson	WI		12/31/2020		3,017							3,017	3,017			
100043340	Houston	TX		12/31/2020		1,930							1,930	1,930			
100043341	Vero Beach	FL		12/31/2020		3,135							3,135	3,135			
100043342	Walkersville	MD		12/31/2020		4,819							4,819	4,819			
100043344	Lithonia	GA		12/31/2020		6,503							6,503	6,503			
100043346	Coventry	RI		12/31/2020		2,093							2,093	2,093			
100043347	Washington	DC		12/31/2020		5,248							5,248	5,248			
100043350	Burlington	NJ		12/31/2020		2,004							2,004	2,004			
100043352	Fresno	CA		12/31/2020		2,305							2,305	2,305			
100043353	Miami	FL		12/31/2020		5,366							5,366	5,366			
100043356	Canton	GA		12/31/2020		4,242							4,242	4,242			
100043357	Scottdale	PA		12/31/2020		3,264							3,264	3,264			
100043358	Minneapolis	MN		12/31/2020		4,385							4,385	4,385			
100043359	Waterloo	SC		12/31/2020		5,864							5,864	5,864			
100043360	Sicklerville	NJ		12/31/2020		4,680							4,680	4,680			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043361	New Orleans	LA		12/31/2020		2,321							2,321	2,321			
100043362	Nixa	MO		12/31/2020		3,889							3,889	3,889			
100043363	Woodstock Valley	CT		12/31/2020		1,644							1,644	1,644			
100043365	Faribault	MN		12/31/2020		3,260							3,260	3,260			
100043366	Geismar	LA		12/31/2020		4,725							4,725	4,725			
100043367	Laredo	TX		12/31/2020		3,171							3,171	3,171			
100043370	Oklahoma City	OK		12/31/2020		2,772							2,772	2,772			
100043371	Grand Prairie	TX		12/31/2020		8,552							8,552	8,552			
100043375	Felton	CA		12/31/2020		13,029							13,029	13,029			
100043376	Oak Park	CA		12/31/2020		3,822							3,822	3,822			
100043377	Norfolk	VA		12/31/2020		4,137							4,137	4,137			
100043378	Loma Linda	CA		12/31/2020		11,532							11,532	11,532			
100043380	Roseville	CA		12/31/2020		3,998							3,998	3,996		(2)	(2)
100043386	Beaver Crossing	NE		12/31/2020		1,404							1,404	1,404			
100043388	Hialeah	FL		12/31/2020		5,864							5,864	5,864			
100043389	Philadelphia	PA		12/31/2020		1,105							1,105	1,105			
100043390	Port Saint Lucie	FL		12/31/2020		2,029							2,029	2,029			
100043391	Chicago	IL		12/31/2020		3,073							3,073	3,073			
100043393	Providence	RI		12/31/2020		2,306							2,306	2,306			
100043394	Virginia Beach	VA		12/31/2020		2,673							2,673	2,673			
100043396	Washington	DC		12/31/2020		3,275							3,275	3,275			
100043399	Raleigh	NC		12/31/2020		3,310							3,310	3,310			
100043401	Bowie	MD		12/31/2020		9,750							9,750	9,750			
100043403	Arlington	TX		12/31/2020		3,184							3,184	3,184			
100043404	Visalia	CA		12/31/2020		2,426							2,426	2,426			
100043419	Jonesboro	GA		12/31/2020		3,788							3,788	3,788			
100043420	Mc Louth	KS		12/31/2020		2,627							2,627	2,627			
100043421	Philadelphia	PA		12/31/2020		980							980	980			
100043426	Long Beach	CA		12/31/2020		6,088							6,088	6,088			
100043427	Rancho Cucamonga	CA		12/31/2020		3,314							3,314	3,314			
100043428	Houston	TX		12/31/2020		2,189							2,189	2,189			
100043429	Wilkesboro	NC		12/31/2020		1,615							1,615	1,615			
100043430	Moncks Corner	SC		12/31/2020		3,109							3,109	3,109			
100043431	Ball	LA		12/31/2020		3,765							3,765	3,765			
100043432	Grand Rapids	MI		12/31/2020		1,642							1,642	1,642			
100043433	Carthage	TX		12/31/2020		8,188							8,188	8,188			
100043435	Coatesville	PA		12/31/2020		2,888							2,888	2,888			
100043437	North Huntingdon	PA		12/31/2020		1,758							1,758	1,758			
100043438	Hayward	CA		12/31/2020		2							2	2			
100043441	Central Square	NY		12/31/2020		1,796							1,796	1,796			
100043442	Piedmont	SC		12/31/2020		357							357	357			
100043444	Quincy	MA		12/31/2020		6,482							6,482	6,482			
100043448	Simpsonville	SC		12/31/2020		9,318							9,318	9,318			
100043453	Kalamazoo	MI		12/31/2020		291							291	291			
100043454	New Castle	DE		12/31/2020		1,709							1,709	1,709			
100043457	Woodbridge	VA		12/31/2020		5,118							5,118	5,118			
100043458	Jupiter	FL		12/31/2020		2,595							2,595	2,595			
100043459	Memphis	TN		12/31/2020		3,201							3,201	3,201			
100043466	Aurora	CO		12/31/2020		3,045							3,045	3,045			
100043467	Miami	FL		12/31/2020		3,671							3,671	3,671			
100043468	Little Egg Harbo	NJ		12/31/2020		2,597							2,597	2,597			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043469	Ft Lauderdale	FL		12/31/2020		3,804							3,804	3,804			
100043470	Milwaukee	WI		12/31/2020		2							2	2			
100043471	Parsippanytroy Hills	NJ		12/31/2020		5,492							5,492	5,492			
100043472	Homestead	FL		12/31/2020		3,879							3,879	3,879			
100043474	Chicago	IL		12/31/2020		4,216							4,216	4,216			
100043479	Brooklyn	NY		12/31/2020		8,738							8,738	8,738			
100043484	Lakewood	CA		12/31/2020		7,350							7,350	7,350			
100043485	Riverside	CA		12/31/2020		9,368							9,368	9,368			
100043486	Deltona	FL		12/31/2020		2,070							2,070	2,073		3	3
100043487	Miami	FL		12/31/2020		2,904							2,904	2,904			
100043488	Miramar	FL		12/31/2020		1,767							1,767	1,767			
100043492	Boxborough	MA		12/31/2020		1,077							1,077	1,077			
100043496	Jacksonville	FL		12/31/2020		1,034							1,034	1,034			
100043497	Orem	UT		12/31/2020		1,424							1,424	1,424			
100043499	Fort Wayne	IN		12/31/2020		805							805	802		(4)	(4)
100043500	Tampa	FL		12/31/2020		587							587	587			
100043502	Rutherfordton	NC		12/31/2020		1,930							1,930	1,930			
100043503	Lancaster	NY		12/31/2020		1,044							1,044	1,044			
100043504	Saint Charles	MO		12/31/2020		3,641							3,641	3,641			
100043508	Clermont	FL		12/31/2020		1,960							1,960	1,960			
100043512	South Daytona	FL		12/31/2020		2,315							2,315	2,315			
100043513	Yucca Valley	CA		12/31/2020		(12,570)							(12,570)	1,617		14,187	14,187
100043515	Sanford	FL		12/31/2020		1,084							1,084	1,084			
100043516	Danbury	CT		12/31/2020		2,623							2,623	2,623			
100043517	Eatonville	FL		12/31/2020		768							768	768			
100043519	Indianapolis	IN		12/31/2020		1,082							1,082	1,082			
100043520	Tampa	FL		12/31/2020		1,362							1,362	1,362			
100043522	Orlando	FL		12/31/2020		869							869	869			
100043526	Birmingham	AL		12/31/2020		2,081							2,081	2,081			
100043532	Farmville	NC		12/31/2020		1,843							1,843	1,843			
100043539	Raleigh	NC		12/31/2020		3,722							3,722	3,717		(5)	(5)
100043542	Louisburg	NC		12/31/2020		1,459							1,459	1,459			
100043546	Port St Lucie	FL		12/31/2020		897							897	897			
100043547	Miami	FL		12/31/2020		4,768							4,768	4,768			
100043548	Orlando	FL		12/31/2020		1,545							1,545	1,545			
100043549	San Bernardino	CA		12/31/2020		2,824							2,824	2,814		(10)	(10)
100043550	St Petersburg	FL		12/31/2020		963							963	963			
100043551	Milwaukee	WI		12/31/2020		841							841	841			
100043553	Orlando	FL		12/31/2020		3,236							3,236	3,236			
100043555	Kissimmee	FL		12/31/2020		2,354							2,354	2,354			
100043556	Miami	FL		12/31/2020		2,913							2,913	2,913			
100043559	Davie	FL		12/31/2020		4,661							4,661	4,657		(4)	(4)
100043563	Lyons	NY		12/31/2020		6,080							6,080	6,080			
100043566	Jacksonville	FL		12/31/2020		674							674	675		1	1
100043568	Holtsville	NY		12/31/2020		2,554							2,554	2,554			
100043570	Saugus	MA		12/31/2020		2,503							2,503	2,503			
100043571	Jamaica	NY		12/31/2020		2,355							2,355	2,355			
100043572	Houston	TX		12/31/2020		718							718	718			
100043579	Scarsdale	NY		12/31/2020		4,943							4,943	4,943			
100043580	High Point	NC		12/31/2020		593							593	593			
100043581	Randolph	MA		12/31/2020		1,620							1,620	1,620			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043582	Rockland	MA		12/31/2020		5,714							5,714	5,721		7	7
100043584	Asheville	NC		12/31/2020		788							788	788			
100043585	Gig Harbor	WA		12/31/2020		1,117							1,117	1,117			
100043587	Nesconset	NY		12/31/2020		5,151							5,151	5,150		(1)	(1)
100043588	Orlando	FL		12/31/2020		1,102							1,102	1,102			
100043591	Satellite Bch	FL		12/31/2020		1,888							1,888	1,888			
100043594	Talala	OK		12/31/2020		2,530							2,530	2,530			
100043597	Henrico	VA		12/31/2020		966							966	968		2	2
100043600	Chicago Heights	IL		12/31/2020		3,721							3,721	3,721			
100043603	Burnsville	MN		12/31/2020		5,575							5,575	5,572		(3)	(3)
100043605	Idaho Falls	ID		12/31/2020		1,949							1,949	1,950		2	2
100043606	Simpsonville	SC		12/31/2020		639							639	639			
100043607	Santa Fe	NM		12/31/2020		10,877							10,877	10,877			
100043609	Sunnyside	WA		12/31/2020		601							601	604		3	3
100043610	Springfield	MO		12/31/2020		3,572							3,572	3,572			
100043611	Philadelphia	PA		12/31/2020		407							407	407			
100043613	San Jose	CA		12/31/2020		8,777							8,777	8,782		5	5
100043614	Cumming	GA		12/31/2020		5,369							5,369	5,369			
100043618	Decatur	GA		12/31/2020		3,817							3,817	3,817			
100043619	Salisbury	NC		12/31/2020		2,499							2,499	2,499			
100043622	Miami	FL		12/31/2020		2,635							2,635	2,635			
100043628	Westbury	NY		12/31/2020		6,576							6,576	6,574		(1)	(1)
100043630	Gilbertville	IA		12/31/2020		3,116							3,116	3,120		4	4
100043631	Bloomfield	WI		12/31/2020		5,405							5,405	5,405			
100043634	Selma	CA		12/31/2020		7,189							7,189	7,187		(2)	(2)
100043640	Garland	TX		12/31/2020		5,150							5,150	5,150			
100043641	San Diego	CA		12/31/2020		10,663							10,663	10,669		6	6
100043642	Cleveland	TN		12/31/2020		2,458							2,458	2,454		(4)	(4)
100043643	Avon	MA		12/31/2020		13,941							13,941	13,941			
100043644	Chicago	IL		12/31/2020		1,928							1,928	1,928			
100043647	Leonardo	NJ		12/31/2020		1,268							1,268	1,268			
100043649	Chilton	WI		12/31/2020		1,687							1,687	1,687			
100043650	Huntsville	TX		12/31/2020		1,557							1,557	1,557			
100043651	Gillette	WY		12/31/2020		1,533							1,533	1,533			
100043654	Fleetwood	PA		12/31/2020		408							408	402		(6)	(6)
100043655	Westwego	LA		12/31/2020		1,098							1,098	1,097		(1)	(1)
100043661	Atlanta	GA		12/31/2020		1,261							1,261	1,261			
100043666	Apopka	FL		12/31/2020		1,749							1,749	1,749			
100043667	Brookhaven	PA		12/31/2020		643							643	642		(1)	(1)
100043668	Charleston	SC		12/31/2020		991							991	990		(2)	(2)
100043669	San Gabriel	CA		12/31/2020		4,734							4,734	4,734			
100043670	Tampa	FL		12/31/2020		3,081							3,081	3,081			
100043673	Ypsilanti	MI		12/31/2020		393							393	390		(3)	(3)
100043676	Rich Creek	VA		12/31/2020		330							330	330			
100043677	Palos Heights	IL		12/31/2020		2,338							2,338	2,338			
100043678	Mesa	AZ		12/31/2020		1,260							1,260	1,262		1	1
100043680	Cincinnati	OH		12/31/2020		1,180							1,180	1,183		3	3
100043681	Carrollton	TX		12/31/2020		4,222							4,222	4,222			
100043683	Phoenix	AZ		12/31/2020		6,725							6,725	6,720		(5)	(5)
100043688	Port Richey	FL		12/31/2020		472							472	472			
100043689	Des Moines	IA		12/31/2020		811							811	809		(2)	(2)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043692	University Heights	OH		12/31/2020		7,669							7,669	7,669			
100043693	Arlington	TX		12/31/2020		4,355							4,355	4,355			
100043694	Taft	CA		12/31/2020		1,098							1,098	1,098			
100043695	Hollywood	FL		12/31/2020		1,438							1,438	1,438			
100043700	Temecula	CA		12/31/2020		8,566							8,566	8,567		1	1
100043702	Pulaski	TN		12/31/2020		1,679							1,679	1,679		1	1
100043703	Capitol Heights	MD		12/31/2020		1,758							1,758	1,758			
100043704	Greenwood Lake	NY		12/31/2020		557							557	557			
100043706	Clarksburg	MD		12/31/2020		1,020							1,020	1,020			
100043707	Ansonia	CT		12/31/2020		1,696							1,696	1,696			
100043709	Boca Raton	FL		12/31/2020		826							826	827		1	1
100043713	Fort Worth	TX		12/31/2020		2,002							2,002	2,000		(1)	(1)
100043717	Mount Pleasant	SC		12/31/2020		1,622							1,622	1,622			
100043719	Chandler	AZ		12/31/2020		1,391							1,391	1,391			
100043721	Riviera Beach	FL		12/31/2020		729							729	729			
100043723	Fall River	MA		12/31/2020		2,171							2,171	2,171			
100043724	Saint Clair Shores	MI		12/31/2020		6,199							6,199	6,199			
100043727	Troy	MO		12/31/2020		3,969							3,969	3,969			
100043729	Sevierville	TN		12/31/2020		1,560							1,560	1,559		(1)	(1)
100043731	Winter Park	FL		12/31/2020		4,286							4,286	4,284		(2)	(2)
100043736	Ozone Park	NY		12/31/2020		7,319							7,319	7,319			
100043737	Cocoa	FL		12/31/2020		1,348							1,348	1,346		(2)	(2)
100043739	Sayreville	NJ		12/31/2020		1,855							1,855	1,855			
100043741	Hickory	NC		12/31/2020		1,664							1,664	1,664			
100043742	Deville	LA		12/31/2020		(8,471)							(8,471)	1,816		10,287	10,287
100043743	Sayreville	NJ		12/31/2020		4,531							4,531	4,531			
100043746	San Ramon	CA		12/31/2020		5,897							5,897	5,897			
100043754	Brentwood	CA		12/31/2020		5,279							5,279	5,279			
100043758	Dallas	TX		12/31/2020		832							832	832			
100043759	Dallas	TX		12/31/2020		3,985							3,985	3,983		(3)	(3)
100043764	Salt Lake City	UT		12/31/2020		2,915							2,915	2,915			
100043767	Lawrencville	GA		12/31/2020		(2,071)							(2,071)	(2,071)			
100043768	Jamaica	NY		12/31/2020		4,359							4,359	4,359			
100043771	Oceanside	CA		12/31/2020		8,276							8,276	8,276			
100043775	Stockton	CA		12/31/2020		1,984							1,984	1,984			
100043777	National City	CA		12/31/2020		6,548							6,548	6,548			
100043784	Denver	CO		12/31/2020		1,425							1,425	1,425			
100043786	Levittown	PA		12/31/2020		2,722							2,722	2,722			
100043789	Chicago	IL		12/31/2020		12,073							12,073	12,073			
100043794	Los Banos	CA		12/31/2020		2,092							2,092	2,092			
100043795	Saint Paul	MN		12/31/2020		2,815							2,815	2,815			
100043800	Vancouver	WA		12/31/2020		2,927							2,927	2,927			
100043805	South Dennis	MA		12/31/2020		3,833							3,833	3,833			
100043806	Everett	MA		12/31/2020		4,176							4,176	4,176			
100043817	New Brunswick	NJ		12/31/2020		8,672							8,672	8,586		(86)	(86)
100043819	Gloucester Township	NJ		12/31/2020		2,012							2,012	2,012			
100043820	Daytona Beach	FL		12/31/2020		4,471							4,471	4,472		1	1
100043823	Oakland	CA		12/31/2020		(1,453)							(1,453)	(1,453)			
100043825	New Berlin	WI		12/31/2020		3,300							3,300	3,300			
100043826	San Jose	CA		12/31/2020		13,549							13,549	13,549			
100043828	Merritt Island	FL		12/31/2020		1,566							1,566	1,566			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043830	Santa Maria	CA		12/31/2020		5,034							5,034	5,034			
100043832	Alhambra	CA		12/31/2020		3,916							3,916	3,916			
100043834	Harlingen	TX		12/31/2020		3,177							3,177	3,177			
100043835	Berkeley Township	NJ		12/31/2020		2,112							2,112	2,112			
100043837	Queens Village	NY		12/31/2020		2,066							2,066	2,066			
100043838	Compton	CA		12/31/2020		3,639							3,639	3,639			
100043839	Placerville	CA		12/31/2020		4,770							4,770	4,770			
100043843	Berwyn	IL		12/31/2020		2,068							2,068	2,068			
100043847	Anaheim	CA		12/31/2020		8,633							8,633	8,633			
100043854	North Hollywood	CA		12/31/2020		9,741							9,741	9,741			
100043855	San Jose	CA		12/31/2020		28,294							28,294	28,294			
100043857	Hayward	CA		12/31/2020		6,734							6,734	6,734			
100043861	Santa Rosa	CA		12/31/2020		4,057							4,057	4,057			
100043862	Hackettstown	NJ		12/31/2020		1,644							1,644	1,644			
100043864	Los Angeles	CA		12/31/2020		5,989							5,989	5,989			
100043865	Winters	CA		12/31/2020		2,011							2,011	2,011			
100043867	Flanders	NY		12/31/2020		2,578							2,578	2,578			
100043869	Fort Worth	TX		12/31/2020		886							886	886			
100043871	Delray Beach	FL		12/31/2020		1,093							1,093	1,093			
100043872	Marina	CA		12/31/2020		5,683							5,683	5,683			
100043873	Rosemead	CA		12/31/2020		6,982							6,982	6,982			
100043880	Vallejo	CA		12/31/2020		6,612							6,612	6,612			
100043884	Dillon	SC		12/31/2020		2,735							2,735	2,735			
100043887	Cheektowaga	NY		12/31/2020		993							993	993			
100043888	Little Rock	AR		12/31/2020		447							447	447			
100043893	Tacoma	WA		12/31/2020		1,853							1,853	1,853			
100043894	Harrisburg	PA		12/31/2020		3,271							3,271	3,271			
100043897	Winter Park	FL		12/31/2020		3,987							3,987	3,987			
100043898	Jacksonville	FL		12/31/2020		1,016							1,016	1,016			
100043901	Chisholm	MN		12/31/2020		4,342							4,342	4,342			
100043906	San Pablo	CA		12/31/2020		2,579							2,579	2,579			
100043907	Whitehall	PA		12/31/2020		13,014							13,014	13,014			
100043908	Centereach	NY		12/31/2020		361							361	361			
100043910	Swannanoa	NC		12/31/2020		2,457							2,457	2,457			
100043911	South Gate	CA		12/31/2020		3,434							3,434	3,434			
100043912	Pembroke Pines	FL		12/31/2020		10,072							10,072	10,072			
100043915	Shreve	OH		12/31/2020		4,479							4,479	4,479			
100043917	Fort Pierce	FL		12/31/2020		4,975							4,975	4,975			
100043925	Swannanoa	NC		12/31/2020		3,591							3,591	3,591			
100043926	Norfolk	VA		12/31/2020		5,231							5,231	5,231			
100043928	Miami	FL		12/31/2020		4,027							4,027	4,027			
100043931	Neptune	NJ		12/31/2020		2,702							2,702	2,702			
100043935	Bobtown	PA		12/31/2020		47							47	47			
100043936	Milpitas	CA		12/31/2020		4,894							4,894	4,894			
100043937	Dinuba	CA		12/31/2020		1,863							1,863	1,863			
100043939	Sacramento	CA		12/31/2020		4,673							4,673	4,673			
100043940	Riverdale	CA		12/31/2020		3,594							3,594	3,594			
100043943	Lancaster	CA		12/31/2020		2,929							2,929	2,929			
100043945	China Grove	NC		12/31/2020		2,045							2,045	2,045			
100043946	Farmingdale	NY		12/31/2020		389,161							389,161	389,161			
100043948	Ponte Vedra Beach	FL		12/31/2020		3,482							3,482	3,482			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043949	Miami	FL		12/31/2020		3,624							3,624	3,624			
100043950	Advance	NC		12/31/2020		3,087							3,087	2,975		(112)	(112)
100043951	Brooklyn Park	MN		12/31/2020		502							502	502			
100043952	Griffin	GA		12/31/2020		549							549	549			
100043953	Belmont	NC		12/31/2020		3,979							3,979	3,980		2	2
100043959	East Chicago	IN		12/31/2020		4,865							4,865	4,865			
100043960	Grain Valley	MO		12/31/2020		9,750							9,750	9,750			
100043964	Palm Coast	FL		12/31/2020		1,750							1,750	1,750			
100043965	Sacramento	CA		12/31/2020		4,350							4,350	4,350			
100043969	Mesa	AZ		12/31/2020		4,057							4,057	4,057			
100043971	Des Plaines	IL		12/31/2020		2,441							2,441	2,441			
100043974	Newmarket	NH		12/31/2020		1,026							1,026	1,026			
100043976	Dallas	TX		12/31/2020		4,037							4,037	4,037			
100043977	Ranchos De Taos	NM		12/31/2020		2,376							2,376	2,376			
100043981	Norcross	GA		12/31/2020		6,961							6,961	6,961			
100043987	Sutherlin	OR		12/31/2020		2,460							2,460	2,460			
100043989	Ontario	CA		12/31/2020		4,375							4,375	4,375			
100043990	Fontana	CA		12/31/2020		5,738							5,738	5,738			
100043992	Fort Worth	TX		12/31/2020		1,586							1,586	1,586			
100043994	Tyler	TX		12/31/2020		1,448							1,448	1,448			
100043995	Columbus	OH		12/31/2020		2,557							2,557	2,557			
100043997	Phoenix	AZ		12/31/2020		734							734	734			
100043998	Woonsocket	RI		12/31/2020		1,824							1,824	1,824			
100043999	Oroville	CA		12/31/2020		2,066							2,066	2,066			
100044001	Tyner	NC		12/31/2020		2,655							2,655	2,655			
100044003	Sunnyvale	CA		12/31/2020		5,241							5,241	5,241			
100044005	Lafayette	GA		12/31/2020		1,153							1,153	1,153			
100044010	Corcoran	CA		12/31/2020		2,933							2,933	2,933			
100044014	Long Beach	NY		12/31/2020		3,620							3,620	3,620			
100044015	Baytown	TX		12/31/2020		8,962							8,962	8,962			
100044017	Tuscaloosa	AL		12/31/2020		968							968	968			
100044020	Rialto	CA		12/31/2020		8,770							8,770	8,770			
100044029	Antioch	CA		12/31/2020		4,348							4,348	4,348			
100044035	Shoreline	WA		12/31/2020		(1,544)							(1,544)	(1,544)			
100044039	Chicago	IL		12/31/2020		1,117							1,117	1,117			
100044042	Fresno	CA		12/31/2020		3,263							3,263	3,264		1	1
100044043	Rohnert Park	CA		12/31/2020		5,319							5,319	5,319			
100044045	Villa Rica	GA		12/31/2020		1,212							1,212	1,212			
100044051	Wymore	NE		12/31/2020		596							596	596			
100044053	Carson	CA		12/31/2020		12,514							12,514	12,514			
100044059	Rialto	CA		12/31/2020		4,075							4,075	4,073		(3)	(3)
100044064	Concord	CA		12/31/2020		5,742							5,742	5,742			
100044065	Oceanside	CA		12/31/2020		5,823							5,823	5,823			
100044066	Riverbank	CA		12/31/2020		4,180							4,180	4,180			
100044067	Rialto	CA		12/31/2020		6,609							6,609	6,609			
100044070	Pittsburg	CA		12/31/2020		7,964							7,964	7,964			
100044071	Fontana	CA		12/31/2020		3,356							3,356	3,356			
100044072	Lantana	FL		12/31/2020		1,990							1,990	1,990			
100044074	Orange	CA		12/31/2020		5,900							5,900	5,900			
100044080	Coral Springs	FL		12/31/2020		3,033							3,033	3,033			
100044083	Perris	CA		12/31/2020		4,300							4,300	4,300			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044085	Ojai	CA		12/31/2020		36,829							36,829	36,829			
100044087	Long Beach	CA		12/31/2020		6,000							6,000	6,000			
100044090	Georgetown	KY		12/31/2020		1,694							1,694	1,694			
100044093	Culver City	CA		12/31/2020		5,061							5,061	5,061			
100044098	Pleasant Hill	CA		12/31/2020		7,035							7,035	7,035			
100044103	Covina	CA		12/31/2020		5,491							5,491	5,491			
100044105	Jacksonville	FL		12/31/2020		535							535	535			
100044108	Mesquite	TX		12/31/2020		7,075							7,075	7,075			
100044112	Fairfield	CA		12/31/2020		5,691							5,691	5,691			
100044117	Reseda	CA		12/31/2020		4,910							4,910	4,910			
100044118	Millburuy	OH		12/31/2020		3,784							3,784	3,784			
100044120	Gardena	CA		12/31/2020		8,423							8,423	8,423			
100044123	Minneapolis	MN		12/31/2020		3,119							3,119	3,119			
100044125	Merced	CA		12/31/2020		4,969							4,969	4,969			
100044126	Santa Rosa	CA		12/31/2020		5,644							5,644	5,644			
100044128	Bronx	NY		12/31/2020		43,026							43,026	43,026			
100044131	Glendora	CA		12/31/2020		10,989							10,989	10,989			
100044134	Willmar	MN		12/31/2020		1,632							1,632	1,632			
100044138	Seattle	WA		12/31/2020		5,017							5,017	5,017			
100044141	El Centro	CA		12/31/2020		3,533							3,533	3,533			
100044142	Blue Springs	MO		12/31/2020		11,363							11,363	11,363			
100044143	Remington	VA		12/31/2020		1,862							1,862	1,862			
100044144	Stafford	VA		12/31/2020		7,099							7,099	7,099			
100044147	Quartz Hill	CA		12/31/2020		14,649							14,649	14,649			
100044148	Sunland	CA		12/31/2020		3,580							3,580	3,580			
100044149	Fresno	CA		12/31/2020		6,596							6,596	6,596			
100044150	Altadena	CA		12/31/2020		14,386							14,386	14,386			
100044155	Fountain Valley	CA		12/31/2020		5,207							5,207	5,207			
100044158	Richmond Hills	NY		12/31/2020		1,831							1,831	1,831			
100044161	Houston	TX		12/31/2020		2,684							2,684	2,684			
100044167	Sarasota	FL		12/31/2020		8,583							8,583	8,583			
100044168	Encino	CA		12/31/2020		3,934							3,934	3,934			
100044171	Greenville	SC		12/31/2020		3,145							3,145	3,145			
100044172	Staten Island	NY		12/31/2020		10,581							10,581	10,581			
100044173	Tinton Falls	NJ		12/31/2020		4,477							4,477	4,477			
100044174	South Ozone Park	NY		12/31/2020		4,740							4,740	4,740			
100044175	Las Vegas	NV		12/31/2020		3,682							3,682	3,682			
100044176	Richland	IN		12/31/2020		1,863							1,863	1,863			
100044177	Longwood	FL		12/31/2020		1,857							1,857	1,857			
100044179	San Diego	CA		12/31/2020		6,468							6,468	6,468			
100044182	Palm Harbor	FL		12/31/2020		2,222							2,222	2,222			
100044183	Whittier	CA		12/31/2020		3,336							3,336	3,336			
100044184	San Pablo	CA		12/31/2020		12,604							12,604	12,604			
100044186	Fontana	CA		12/31/2020		16,122							16,122	16,122			
100044191	San Diego	CA		12/31/2020		5,552							5,552	5,552			
100044194	Wilmington	CA		12/31/2020		3,501							3,501	3,501			
100044198	Deltona	FL		12/31/2020		1,301							1,301	1,301			
100044202	Olivehurst	CA		12/31/2020		2,506							2,506	2,506			
100044203	Boulder	CO		12/31/2020		3,832							3,832	3,832			
100044206	Chula Vista	CA		12/31/2020		18,813							18,813	18,813			
100044207	Glenpool	OK		12/31/2020		896							896	896			

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100044208	Bowie	MD		12/31/2020		2,059							2,059	2,059			
100044211	Tauton	MA		12/31/2020		5,088							5,088	5,088			
100044214	Livermore	CA		12/31/2020		5,762							5,762	5,762			
100044216	Riverside	CA		12/31/2020		3,658							3,658	3,658			
100044217	Brighton	MA		12/31/2020		6,240							6,240	6,240			
100044222	Burnsville	MN		12/31/2020		3,313							3,313	3,313			
100044223	East Chicago	IN		12/31/2020		6,730							6,730	6,730			
100044224	Albuquerque	NM		12/31/2020		1,468							1,468	1,468			
100044226	Ontario	CA		12/31/2020		3,383							3,383	3,383			
100044227	Los Angeles	CA		12/31/2020		7,141							7,141	7,141			
100044229	Mabelvale	AR		12/31/2020		639							639	639			
100044231	Cathedral City	CA		12/31/2020		3,314							3,314	3,314			
100044233	Vista	CA		12/31/2020		5,121							5,121	5,121			
100044236	San Bernardino	CA		12/31/2020		3,336							3,336	3,336			
100044237	Pasadena	CA		12/31/2020		6,834							6,834	6,834			
100044238	Atchison	KS		12/31/2020		3,299							3,299	3,299			
100044240	Barrington	IL		12/31/2020		8,671							8,671	8,671			
100044243	Las Vegas	NV		12/31/2020		1,250							1,250	1,250			
100044246	Freedom	CA		12/31/2020		7,739							7,739	7,739			
100044249	Moorhead	MN		12/31/2020		1,039							1,039	1,039			
100044251	Roosevelt	NY		12/31/2020		3,328							3,328	3,328			
100044252	Palmdale	CA		12/31/2020		1,352							1,352	1,352			
100044254	Watsonville	CA		12/31/2020		4,226							4,226	4,226			
100044255	Swedesboro	NJ		12/31/2020		3,283							3,283	3,283			
100044256	Clayton	NC		12/31/2020		1,422							1,422	1,421			
100044260	Kew Gardens	NY		12/31/2020		7,301							7,301	7,301			
100044262	Carson	CA		12/31/2020		7,806							7,806	7,806			
100044263	Baldwin Park	CA		12/31/2020		4,953							4,953	4,953			
100044264	Sterling	VA		12/31/2020		4,821							4,821	4,821			
100044271	Encinitas	CA		12/31/2020		4,392							4,392	4,392			
100044275	Florissant	MO		12/31/2020		5,856							5,856	5,856			
100044279	Sacramento	CA		12/31/2020		2,949							2,949	2,949			
100044280	San Francisco	CA		12/31/2020		10,090							10,090	10,090			
100044285	Deford	MI		12/31/2020		1,133							1,133	1,133			
100044286	Syosset	NY		12/31/2020		2,428							2,428	2,428			
100044287	Sacramento	CA		12/31/2020		4,473							4,473	4,473			
100044288	Sacramento	CA		12/31/2020		3,102							3,102	3,102			
100044289	Richmond	CA		12/31/2020		1,788							1,788	1,788			
100044290	Virginia Beach	VA		12/31/2020		5,394							5,394	5,394			
100044291	Salinas	CA		12/31/2020		4,233							4,233	4,233			
100044293	Mokelumne Hill	CA		12/31/2020		3,698							3,698	3,698			
100044299	Andalusia	AL		12/31/2020		2,005							2,005	2,005			
100044300	Oklahoma City	OK		12/31/2020		1,598							1,598	1,598			
100044302	Gary	IN		12/31/2020		1,072							1,072	1,072			
100044309	Sag Harbor	NY		12/31/2020		246,323							246,323	246,323			
100044311	Brooklyn	NY		12/31/2020		18,339							18,339	18,339			
100044322	Columbus	MI		12/31/2020		3,932							3,932	3,932			
100044355	Los Angeles	CA		12/31/2020		32,716							32,716	32,716			
100044366	Layton	UT		12/31/2020		2,151							2,151	2,151			
100044368	Stone Mountain	GA		12/31/2020		1,386							1,386	1,386			
100044372	Monroe	LA		12/31/2020		798							798	798			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044382	Yonkers	NY		12/31/2020		2,741							2,741	2,741			
100044387	Encinitas	CA		12/31/2020		(3,862)							(3,862)	3,326		7,188	7,188
100044395	Philadelphia	PA		12/31/2020		1,178							1,178	1,179		1	1
100044405	Alexandria	VA		12/31/2020		6,368							6,368	6,368			
100044410	Tulsa	OK		12/31/2020		1,106							1,106	1,106			
100044420	Hercules	CA		12/31/2020		5,380							5,380	5,380			
100044421	Brownsville	OH		12/31/2020		980							980	980			
100044431	Tarpon Springs	FL		12/31/2020		3,774							3,774	3,774			
100044439	Orinda	CA		12/31/2020		8,424							8,424	8,424			
100044445	Sherman Oaks	CA		12/31/2020		7,480							7,480	7,480			
100044449	Stevensville	MT		12/31/2020		905							905	905			
100044450	Union City	CA		12/31/2020		6,106							6,106	6,105		(1)	(1)
100044460	Charlotte	NC		12/31/2020		1,004							1,004	1,004			
100044475	Fremont	CA		12/31/2020		6,532							6,532	6,532			
100044482	Ventura	CA		12/31/2020		7,998							7,998	7,998			
100044493	Houston	TX		12/31/2020		3,536							3,536	3,536			
100044498	Crestline	CA		12/31/2020		6,029							6,029	6,029			
100044504	Pawtucket	RI		12/31/2020		3,107							3,107	3,106		(1)	(1)
100044512	Oakley	CA		12/31/2020		13,608							13,608	13,608			
100044513	Acushnet	MA		12/31/2020		4,152							4,152	4,152			
100044517	Santa Rosa	CA		12/31/2020		10,913							10,913	10,913			
100044522	Granada Hills	CA		12/31/2020		7,914							7,914	7,914			
100044523	Los Angeles	CA		12/31/2020		17,964							17,964	17,964			
100044526	San Diego	CA		12/31/2020		2,935							2,935	2,935			
100044531	Riverside	CA		12/31/2020		2,387							2,387	2,387			
100044540	Monrovia	CA		12/31/2020		8,371							8,371	8,365		(5)	(5)
100044560	Chula Vista	CA		12/31/2020		5,471							5,471	5,454		(16)	(16)
100044585	Antioch	CA		12/31/2020		5,019							5,019	5,020		1	1
100044601	Brookhaven	PA		12/31/2020		3,282							3,282	3,282			
100044603	Colfax	CA		12/31/2020		6,524							6,524	6,531		8	8
100044607	San Lorenzo	CA		12/31/2020		8,066							8,066	8,066			
100044610	National City	CA		12/31/2020		17,422							17,422	17,424		2	2
100044612	Rancho Cucamonga	CA		12/31/2020		3,875							3,875	3,875			
100044613	Montebello	CA		12/31/2020		6,387							6,387	6,387			
100044619	Fort Lee	NJ		12/31/2020		11,415							11,415	11,415			
100044620	Auburn	CA		12/31/2020		3,057							3,057	3,057			
100044630	Avon	CT		12/31/2020		4,637							4,637	4,637			
100044644	Ramsey	NJ		12/31/2020		12,542							12,542	12,542			
100044667	Elizabeth	NJ		12/31/2020		4,187							4,187	4,186		(1)	(1)
100044671	West Valley City	UT		12/31/2020		1,016							1,016	1,017		1	1
100044674	Frederick	MD		12/31/2020		2,383							2,383	2,383			
100044707	Holbrook	MA		12/31/2020		7,958							7,958	7,958			
100044717	Gretna	FL		12/31/2020		9,781							9,781	9,781			
100044718	Fox Lake	IL		12/31/2020		5,229							5,229	5,226		(2)	(2)
100044726	Summerfield	NC		12/31/2020		3,358							3,358	3,358			
100044731	Apple Creek	OH		12/31/2020		3,681							3,681	3,681			
100044734	Mohnton	PA		12/31/2020		3,101							3,101	3,101			
100044737	Whittier	CA		12/31/2020		8,123							8,123	8,123			
100044742	Hawthorn Woods	IL		12/31/2020		5,372							5,372	5,372			
100044751	Linden	NJ		12/31/2020		2,151							2,151	2,151			
100044755	Boca Raton	FL		12/31/2020		3,350							3,350	3,352		2	2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044764	Peabody	MA		12/31/2020		537							537	537			
100044785	Albuquerque	NM		12/31/2020		629							629	629			
100044795	Saint Petersburg	FL		12/31/2020		27,306							27,306	27,306			
100044796	District Heights	MD		12/31/2020		1,794							1,794	1,794		(1)	(1)
100044803	Miami	FL		12/31/2020		4,519							4,519	4,519			
100044807	Irvington	NJ		12/31/2020		1,239							1,239	1,240		1	1
100044815	Chicago	IL		12/31/2020		5,227							5,227	5,227			
100044823	Valrico	FL		12/31/2020		1,669							1,669	1,669			
100044829	Los Angeles	CA		12/31/2020		5,264							5,264	5,264			
100044843	Charlotte	NC		12/31/2020		1,896							1,896	1,896			
100044848	Miami	FL		12/31/2020		7,018							7,018	7,018			
100044852	Minneapolis	MN		12/31/2020		2,355							2,355	2,355			
100044856	North Las Vegas	NV		12/31/2020		8,986							8,986	8,986			
100044866	Freeport	NY		12/31/2020		6,230							6,230	6,229		(1)	(1)
100044868	Tomball	TX		12/31/2020		1,276							1,276	1,276			
100044870	Gaithersburg	MD		12/31/2020		13,962							13,962	13,962			
100044877	Douglas	MA		12/31/2020		3,640							3,640	3,640			
100044880	Houston	TX		12/31/2020		1,848							1,848	1,848			
100044881	Tulsa	OK		12/31/2020		1,758							1,758	1,758			
100044883	Placerville	CA		12/31/2020		1,658							1,658	1,658			
100044902	Stone Mountain	GA		12/31/2020		9,747							9,747	9,746		(1)	(1)
100044903	Providence	RI		12/31/2020		2,922							2,922	2,922			
100044918	Eldorado	WI		12/31/2020		3,031							3,031	3,031			
100044923	Sparks	NV		12/31/2020		3,295							3,295	3,295			
100044925	Houston	TX		12/31/2020		1,773							1,773	1,773			
100044927	Findlay	OH		12/31/2020		1,380							1,380	1,380			
100044930	Highland Mills	NY		12/31/2020		3,174							3,174	3,174			
100044931	Olathe	KS		12/31/2020		2,552							2,552	2,552			
100044938	Lake Worth	FL		12/31/2020		3,794							3,794	3,794			
100044953	Saint Charles	MO		12/31/2020		1,828							1,828	1,825		(3)	(3)
100044956	Ballwin	MO		12/31/2020		2,296							2,296	2,296			
100044967	Elgin	IL		12/31/2020		1,813							1,813	1,812		(1)	(1)
100044971	Albuquerque	NM		12/31/2020		3,022							3,022	3,022			
100044979	Greenwood Lake	NY		12/31/2020		1,130							1,130	1,130			
100044981	Riverdale	GA		12/31/2020		4,010							4,010	4,010			
100044990	Paterson	NJ		12/31/2020		9,660							9,660	9,663		2	2
100044996	Flossmoor	IL		12/31/2020		18,180							18,180	18,180			
100045002	Akron	OH		12/31/2020		4,106							4,106	4,106			
100045003	College Park	GA		12/31/2020		14,846							14,846	14,846			
100045007	Hilliard	OH		12/31/2020		2,974							2,974	2,974			
100045030	Winter Springs	FL		12/31/2020		2,655							2,655	2,655			
100045032	Opa Locka	FL		12/31/2020		1,196							1,196	1,196			
100045038	Huron	OH		12/31/2020		5,658							5,658	5,658			
100045052	Blaine	MN		12/31/2020		2,914							2,914	2,914			
100045053	Memphis	TN		12/31/2020		1,284							1,284	1,284			
100045080	Joliet	IL		12/31/2020		4,376							4,376	4,376			
100045086	Palm Desert	CA		12/31/2020		4,627							4,627	4,627			
100045097	Fort Worth	TX		12/31/2020		3,520							3,520	3,520			
100045101	Palm Harbor	FL		12/31/2020		4,976							4,976	4,976			
100045113	Kissimmee	FL		12/31/2020		7,344							7,344	7,344			
100045124	Birmingham	AL		12/31/2020		1,950							1,950	1,950			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045144	Greenville	SC		12/31/2020		1,096							1,096	1,096			
100045159	Jefferson City	TN		12/31/2020		4,693							4,693	4,693			
100045172	Cleveland	VA		12/31/2020		702							702	702			
100045176	Milwaukee	WI		12/31/2020		10,378							10,378	10,378			
100045180	Saint Cloud	FL		12/31/2020		185							185	185			
100045182	Mesa	AZ		12/31/2020		3,989							3,989	3,989			
100045185	Cincinnati	OH		12/31/2020		3,001							3,001	3,001			
100045193	Avondale	AZ		12/31/2020		3,162							3,162	3,162			
100045207	Dingmans Ferry	PA		12/31/2020		1,272							1,272	1,272			
100045220	Trenton	FL		12/31/2020		458							458	443		(15)	(15)
100045229	Ardmore	OK		12/31/2020		1,989							1,989	1,989			
100045235	Boulder	CO		12/31/2020		8,372							8,372	8,372			
100045243	Atlanta	GA		12/31/2020		3,317							3,317	3,317			
100045250	Cordova	TN		12/31/2020		3,204							3,204	3,204			
100045253	Raymondville	TX		12/31/2020		2,581							2,581	2,581			
100045267	Fernley	NV		12/31/2020		3,881							3,881	3,872		(9)	(9)
100045278	Omaha	NE		12/31/2020		1,097							1,097	1,097			
100045287	Philadelphia	PA		12/31/2020		4,129							4,129	4,129			
100045288	Soddy Daisy	TN		12/31/2020		2,564							2,564	2,566		2	2
100045305	Lady Lake	FL		12/31/2020		1,328							1,328	1,328			
100045312	Bonanza	OR		12/31/2020		1,359							1,359	1,356		(3)	(3)
100045314	Croydon	PA		12/31/2020		2,081							2,081	2,081			
100045325	Belvidere	IL		12/31/2020		5,892							5,892	5,892			
100045334	Converse	IN		12/31/2020		2,825							2,825	2,825			
100045362	Logan	OH		12/31/2020		1,655							1,655	1,655			
100045366	Detroit	MI		12/31/2020		2,787							2,787	2,787			
100045368	Gaston	SC		12/31/2020		360							360	360			
100045369	Waseca	MN		12/31/2020		681							681	681			
100045373	West Covina	CA		12/31/2020		5,074							5,074	5,074			
100045375	Highland Park	MI		12/31/2020		608							608	608			
100045378	Kingman	IN		12/31/2020		1,378							1,378	1,378			
100045380	Sylmar	CA		12/31/2020		3,858							3,858	3,858			
100045385	Santa Rosa	CA		12/31/2020		4,221							4,221	4,221			
100045397	Broome	NY		12/31/2020		2,920							2,920	2,920			
100045399	Atlanta	GA		12/31/2020		10,337							10,337	10,337			
100045401	El Paso	TX		12/31/2020		3,549							3,549	3,549		1	1
100045411	Chicago	IL		12/31/2020		1,868							1,868	1,868			
100045416	Barboursville	WV		12/31/2020		904							904	904			
100045427	Binghamton	NY		12/31/2020		690							690	690			
100045432	Kingstree	SC		12/31/2020		4,072							4,072	4,072			
100045442	Dalton	GA		12/31/2020		2,285							2,285	2,285			
100045447	Hampton	GA		12/31/2020		1,473							1,473	1,473			
100045459	Grand Bay	AL		12/31/2020		2,166							2,166	2,169		2	2
100045467	College Park	GA		12/31/2020		2,513							2,513	2,513			
100045474	Chicago	IL		12/31/2020		6,903							6,903	6,914		12	12
100045482	Allentown	PA		12/31/2020		3,450							3,450	3,450			
100045489	York	SC		12/31/2020		613							613	613			
100045494	Missouri City	TX		12/31/2020		2,595							2,595	2,595			
100045519	Chula Vista	CA		12/31/2020		5,910							5,910	5,898		(11)	(11)
100045529	Cliffside Park	NJ		12/31/2020		5,861							5,861	5,861			
100045544	Lansing	MI		12/31/2020		1,078							1,078	1,078			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045547	Duluth	MN		12/31/2020		1,476							1,476	1,476			
100045548	Saint Albans	VT		12/31/2020		5,291							5,291	5,291			
100045554	Montgomery	AL		12/31/2020		1,042							1,042	1,057		15	15
100045562	Toledo	OH		12/31/2020		140							140	140			
100045579	Rosebush	MI		12/31/2020		3,008							3,008	3,007		(1)	(1)
100045583	Peru	IN		12/31/2020		2,840							2,840	2,840			
100045600	Aurora	IL		12/31/2020		2,690							2,690	2,684		(6)	(6)
100045610	Napoleonville	LA		12/31/2020		3,963							3,963	3,963			
100045615	Connelly Springs	NC		12/31/2020		2,880							2,880	2,880			
100045621	Fontana	CA		12/31/2020		4,093							4,093	4,093			
100045626	Marlborough	MA		12/31/2020		2,277							2,277	2,277			
100045634	Rochester	NY		12/31/2020		1,211							1,211	1,211			
100045635	Fenton	MI		12/31/2020		3,118							3,118	3,118			
100045647	Hudson	NC		12/31/2020		1,177							1,177	1,177			
100045651	Byron	MI		12/31/2020		999							999	1,004		5	5
100045656	Kansas City	MO		12/31/2020		1,913							1,913	1,913			
100045669	Long Beach	CA		12/31/2020		2,755							2,755	2,755			
100045670	Greensburg	KY		12/31/2020		178							178	178			
100045685	Kokomo	IN		12/31/2020		726							726	727			
100045699	Saint Petersburg	FL		12/31/2020		2,736							2,736	2,736			
100045704	Kokomo	IN		12/31/2020		1,347							1,347	1,351		4	4
100045707	Lansing	MI		12/31/2020		7,238							7,238	7,238			
100045716	South Boston	VA		12/31/2020		827							827	827			
100045724	Brentwood	CA		12/31/2020		4,277							4,277	4,273		(4)	(4)
100045725	Dillon	SC		12/31/2020		1,927							1,927	1,927			
100045741	Middletown	NJ		12/31/2020		5,371							5,371	5,369		(2)	(2)
100045743	Spotswood	NJ		12/31/2020		2,990							2,990	2,985		(5)	(5)
100045745	Evanston	IL		12/31/2020		6,584							6,584	6,576		(8)	(8)
100045753	Kingsland	GA		12/31/2020		2,477							2,477	2,477			
100045759	District Heights	MD		12/31/2020		3,693							3,693	3,693			
100045768	Plant City	FL		12/31/2020		(508)							(508)	2,960		3,468	3,468
100045782	Pennington Gap	VA		12/31/2020		1,122							1,122	1,123		1	1
100045784	Ripley	NY		12/31/2020		935							935	935			
100045787	Kent Lakes	NY		12/31/2020		2,866							2,866	2,866			
100045796	Henderson	NV		12/31/2020		4,196							4,196	4,196			
100045800	Ham Lake	MN		12/31/2020		2,789							2,789	2,794		5	5
100045803	Newton	NJ		12/31/2020		2,806							2,806	2,806			
100045817	Salley	SC		12/31/2020		1,192							1,192	1,188		(4)	(4)
100045820	Las Vegas	NV		12/31/2020		1,293							1,293	1,293			
100045833	Canton	MA		12/31/2020		4,578							4,578	4,578			
100045837	Mahopac	NY		12/31/2020		4,421							4,421	4,432		12	12
100045858	Allentown	PA		12/31/2020		1,341							1,341	1,341			
100045873	Poway	CA		12/31/2020		4,578							4,578	4,578			
100045887	Cordova	TN		12/31/2020		2,920							2,920	2,922		2	2
100045903	E Spencer	NC		12/31/2020		588							588	588			
100045906	Lithonia	GA		12/31/2020		1,308							1,308	1,308			
100045907	Waco	TX		12/31/2020		134							134	134			
100045914	Rogers	AR		12/31/2020		2,086							2,086	2,086			
100045939	Grand Rapids	MI		12/31/2020		1,784							1,784	1,784			
100045940	East Stroudsburg	PA		12/31/2020		2,345							2,345	2,338		(7)	(7)
100045941	Salisbury	MD		12/31/2020		1,970							1,970	1,970			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045958	Hollywood	FL		12/31/2020		3,890							3,890	3,890			
100045965	Keystone Heights	FL		12/31/2020		728							728	728			
100045966	Cheektowaga	NY		12/31/2020		39							39	39			
100045967	Ocala	FL		12/31/2020		1,480							1,480	1,480			
100045981	Mcallen	TX		12/31/2020		5,334							5,334	5,338		4	4
100045983	Petersburg	VA		12/31/2020		19							19	962		943	943
100045985	Tewksbury	MA		12/31/2020		5,797							5,797	5,797			
100045989	San Antonio	TX		12/31/2020		282							282	282			
100045991	Tulsa	OK		12/31/2020		2,627							2,627	2,634		7	7
100045993	Nashport	OH		12/31/2020		855							855	855			
100046013	Albemarle	NC		12/31/2020		465							465	465			
100046056	Dundalk	MD		12/31/2020		1,157							1,157	1,158		1	1
100046060	Virginia Beach	VA		12/31/2020		5,500							5,500	5,498		(2)	(2)
100046062	Lake Worth	FL		12/31/2020		1,997							1,997	1,990		(7)	(7)
100046066	Augusta	GA		12/31/2020		1,074							1,074	1,074			
100046073	Catawba	SC		12/31/2020		371							371	371			
100046075	Bedford	IA		12/31/2020		2,009							2,009	2,010			
100046078	Riviera Beach	FL		12/31/2020		5,455							5,455	5,456		1	1
100046080	Orlando	FL		12/31/2020		4,146							4,146	4,146			
100046118	Berlin	NJ		12/31/2020		2,655							2,655	2,655			
100046130	Walnut Creek	CA		12/31/2020		8,047							8,047	8,047			
100046132	Independence	MO		12/31/2020		2,487							2,487	2,480		(7)	(7)
100046152	Pocatello	ID		12/31/2020		1,467							1,467	1,467			
100046155	Irving	TX		12/31/2020		2,993							2,993	2,993			
100046168	Denton	MD		12/31/2020		1,983							1,983	1,983			
100046186	Seaman	OH		12/31/2020		564							564	564			
100046196	Naugatuck	CT		12/31/2020		1,549							1,549	1,549			
100046199	Manchester	TN		12/31/2020		746							746	746			
100046204	Beaverton	OR		12/31/2020		1,800							1,800	1,800			
100046211	Lawrenceburg	IN		12/31/2020		3,152							3,152	3,152			
100046214	East Bridgewater	MA		12/31/2020		2,747							2,747	2,747			
100046226	Lexington	SC		12/31/2020		5,284							5,284	5,284			
100046228	Chicago	IL		12/31/2020		4,037							4,037	4,037			
100046234	Jacksonville	FL		12/31/2020		6,023							6,023	6,023			
100046246	Tallahassee	FL		12/31/2020		1,509							1,509	1,509			
100046248	South Bend	IN		12/31/2020		2,948							2,948	2,948			
100046252	Southborough	MA		12/31/2020		4,761							4,761	4,761			
100046264	Chicago	IL		12/31/2020		2,035							2,035	2,035			
100046275	Ishpeming	MI		12/31/2020		835							835	835			
100046291	Snoqualmie	WA		12/31/2020		5,214							5,214	5,214			
100046297	San Antonio	TX		12/31/2020		604							604	604			
100046323	Sugarloaf	PA		12/31/2020		2,074							2,074	2,074			
100046324	Rocky Mount	NC		12/31/2020		571							571	550		(22)	(22)
100046325	Providence	RI		12/31/2020		1,712							1,712	1,712			
100046326	Flint	MI		12/31/2020		885							885	885			
100046327	Neptune	NJ		12/31/2020		1,302							1,302	1,302			
100046338	Vineland	NJ		12/31/2020		2,289							2,289	2,289			
100046339	Lindenhurst	NY		12/31/2020		3,865							3,865	3,865			
100046351	Cumming	GA		12/31/2020		9,183							9,183	9,183			
100046353	Tampa	FL		12/31/2020		1,117							1,117	1,117			
100046356	Washington	IL		12/31/2020		6,745							6,745	6,745			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046358	West Dover	VT		12/31/2020		1,097							1,097	1,097			
100046360	Eldred	NY		12/31/2020		1,317							1,317	1,317			
100046391	Rialto	CA		12/31/2020		2,874							2,874	2,874			
100046393	Las Vegas	NV		12/31/2020		3,036							3,036	3,036			
100046431	Sylmar	CA		12/31/2020		6,012							6,012	6,012			
100046432	Riverside	CA		12/31/2020		5,192							5,192	5,192			
100046434	Milwaukee	WI		12/31/2020		1,420							1,420	1,420			
100046457	Springfield	MO		12/31/2020		1,180							1,180	1,180			
100046464	Ellerbe	NC		12/31/2020		801							801	787		(14)	(14)
100046467	Jacksonville	FL		12/31/2020		1,269							1,269	1,269			
100046470	Decatur	GA		12/31/2020		7,004							7,004	7,004			
100046475	San Tan Valley	AZ		12/31/2020		11,621							11,621	11,621			
100046492	Laredo	TX		12/31/2020		1,560							1,560	1,560			
100046506	South Amboy	NJ		12/31/2020		3,237							3,237	3,237			
100046508	Waverly	IL		12/31/2020		521							521	523		2	2
100046516	Enfield	CT		12/31/2020		2,385							2,385	2,385			
100046525	Sacramento	CA		12/31/2020		3,454							3,454	3,454			
100046539	Eldon	MO		12/31/2020		518							518	518			
100046541	Orlando	FL		12/31/2020		2,714							2,714	2,714			
100046553	North Myrtle Beach	SC		12/31/2020		4,082							4,082	4,078		(5)	(5)
100046564	Cape Girardeau	MO		12/31/2020		3,457							3,457	3,457			
100046566	Greentown	IN		12/31/2020		484							484	484			
100046582	Alliance	OH		12/31/2020		401							401	429		28	28
100046610	Tracy	CA		12/31/2020		3,030							3,030	3,030			
100046611	Lexington Towns	MI		12/31/2020		1,297							1,297	1,297			
100046612	Bossier City	LA		12/31/2020		717							717	720		3	3
100046618	Jonesboro	GA		12/31/2020		5,939							5,939	5,939			
100046624	Silverton	OR		12/31/2020		4,347							4,347	4,347			
100046634	Grand Blanc	MI		12/31/2020		3,330							3,330	3,330			
100046648	Hinsdale	NY		12/31/2020		903							903	903			
100046655	Convoy	OH		12/31/2020		373							373	369		(4)	(4)
100046662	Hacienda Heights	CA		12/31/2020		10,424							10,424	10,427		4	4
100046670	Miami Gardens	FL		12/31/2020		3,369							3,369	3,369			
100046677	Boise	ID		12/31/2020		2,731							2,731	2,731			
100046736	Waverly	OH		12/31/2020		3,384							3,384	3,384			
100046742	Roswell	NM		12/31/2020		569							569	569			
100046744	Lakeland	FL		12/31/2020		2,474							2,474	2,470		(4)	(4)
100046809	Cleveland	OH		12/31/2020		293							293	294		1	1
100046810	Hilliard	OH		12/31/2020		1,148							1,148	1,148			
100046814	Mchenry	IL		12/31/2020		3,981							3,981	3,981		1	1
100046859	Mcdonough	GA		12/31/2020		1,055							1,055	1,055			
100046908	Dodge City	KS		12/31/2020		3,210							3,210	3,210			
100046929	Meriden	CT		12/31/2020		142							142	142			
100046956	Kennesaw	GA		12/31/2020		2,444							2,444	2,445		1	1
100046964	Lewis Center	OH		12/31/2020		1,362							1,362	1,361		(1)	(1)
100046974	Las Vegas	NV		12/31/2020		5,031							5,031	5,031			
100047007	Detroit	MI		12/31/2020		6,356							6,356	6,356			
100047021	Greenfield	OH		12/31/2020		1,075							1,075	1,076		1	1
100047029	Clemson	SC		12/31/2020		2,599							2,599	2,599			
100047050	Watkinsville	GA		12/31/2020		3,234							3,234	3,234			
100047056	Maumee	OH		12/31/2020		5,204							5,204	5,204			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047069	Hoboken	NJ		12/31/2020		6,891							6,891	6,888		(3)	(3)
100047078	Eastover	SC		12/31/2020		1,267							1,267	1,265		(2)	(2)
100047083	Salisbury	NC		12/31/2020		1,181							1,181	1,181			
100047085	Niagara Falls	NY		12/31/2020		2,341							2,341	2,341			
100047087	Bancroft	MI		12/31/2020		4,229							4,229	4,229			
100047089	Gadsden	AL		12/31/2020		2,327							2,327	2,326		(1)	(1)
100047092	Alexandria	LA		12/31/2020		3,280							3,280	3,280			
100047097	Worthville	KY		12/31/2020		5,721							5,721	5,721			
100047108	Gurnee	IL		12/31/2020		5,092							5,092	5,091		(1)	(1)
100047109	Woodruff	SC		12/31/2020		3,892							3,892	3,892			
100047114	Henderson	NV		12/31/2020		1,564							1,564	1,564			
100047118	Anderson	IN		12/31/2020		9,628							9,628	9,620		(7)	(7)
100047122	Rochester	NY		12/31/2020		355							355	356			
100047134	Owasso	OK		12/31/2020		444							444	444			
100047135	Coconut Creek	FL		12/31/2020		524							524	524			
100047142	Lake Worth	FL		12/31/2020		3,474							3,474	3,472		(2)	(2)
100047143	Aurora	OH		12/31/2020		1,170							1,170	1,170			
100047144	Hamptonville	NC		12/31/2020		3,317							3,317	3,317			
100047151	Houston	TX		12/31/2020		2,752							2,752	2,752			
100047152	Ramona	CA		12/31/2020		1,608							1,608	1,608			
100047153	Bushkill	PA		12/31/2020		3,409							3,409	3,409			
100047158	Hialeah	FL		12/31/2020		5,880							5,880	5,875		(5)	(5)
100047161	Villa Rica	GA		12/31/2020		6,886							6,886	6,892		6	6
100047166	Lithonia	GA		12/31/2020		4,737							4,737	4,737			
100047168	Flowery Branch	GA		12/31/2020		1,030							1,030	1,029		(1)	(1)
100047172	Sarasota	FL		12/31/2020		4,482							4,482	4,477		(5)	(5)
100047179	Frisco	TX		12/31/2020		3,032							3,032	3,032			
100047186	Visalia	CA		12/31/2020		1,207							1,207	1,207			
100047187	Wantagh	NY		12/31/2020		4,277							4,277	4,277			
100047191	Greensboro	NC		12/31/2020		3,011							3,011	3,010		(1)	(1)
100047209	Orlando	FL		12/31/2020		113,928							113,928	113,932		4	4
100047214	Sandy Springs	GA		12/31/2020		1,152							1,152	1,152			
100047216	Columbia City	IN		12/31/2020		835							835	835			
100047227	Pawtucket	RI		12/31/2020		646							646	646			
100047242	American Falls	ID		12/31/2020		5,130							5,130	5,130			
100047253	West Palm Beach	FL		12/31/2020		10,715							10,715	10,713		(2)	(2)
100047264	Bristol	CT		12/31/2020		670							670	669		(1)	(1)
100047276	Jamaica	NY		12/31/2020		1,742							1,742	1,736		(6)	(6)
100047284	Portage	IN		12/31/2020		4,083							4,083	4,083			
100047291	Huntington	MA		12/31/2020		997							997	997			
100047296	Saginaw	MI		12/31/2020		2,190							2,190	2,190			
100047318	Little Elm	TX		12/31/2020		2,589							2,589	2,589			
100047327	Livonia	MI		12/31/2020		1,345							1,345	1,345			
100047329	North Port	FL		12/31/2020		3,818							3,818	3,818			
100047339	Weymouth	MA		12/31/2020		7,087							7,087	7,087			
100047345	Elk Grove	CA		12/31/2020		2,840							2,840	2,840			
100047365	Henderson	NV		12/31/2020		4,121							4,121	4,121			
100047367	Muskegon	MI		12/31/2020		689							689	689			
100047372	Aurora	CO		12/31/2020		2,680							2,680	2,677		(3)	(3)
100047384	Sultan	WA		12/31/2020		3,293							3,293	3,298		5	5
100047385	Everett	WA		12/31/2020		2,323							2,323	2,323			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047391	Wind Gap	PA		12/31/2020		6,943							6,943	6,943			
100047393	Saint Petersburg	FL		12/31/2020		1,976							1,976	1,976			
100047394	Greensboro	NC		12/31/2020		4,890							4,890	4,890			
100047395	Snellville	GA		12/31/2020		7,408							7,408	7,408			
100047409	Detroit	MI		12/31/2020		1,714							1,714	1,714			
100047410	Salem	MA		12/31/2020		11,788							11,788	11,788			
100047422	Sacramento	CA		12/31/2020		8,851							8,851	8,851			
100047432	Chester	SC		12/31/2020		3,400							3,400	3,400			
100047439	Las Vegas	NV		12/31/2020		771							771	768		(3)	(3)
100047444	Toledo	OH		12/31/2020		2,978							2,978	2,978			
100047446	Holly	MI		12/31/2020		11,860							11,860	11,860			
100047457	Plymouth	MA		12/31/2020		2,682							2,682	2,682			
100047469	Mount Pleasant	SC		12/31/2020		2,525							2,525	2,519		(6)	(6)
100047471	Springfield	OR		12/31/2020		1,271							1,271	1,266		(5)	(5)
100047477	Las Vegas	NV		12/31/2020		1,841							1,841	1,841			
100047483	Fort Lauderdale	FL		12/31/2020		788							788	788			
100047485	Pen Argyl	PA		12/31/2020		3,496							3,496	3,494		(1)	(1)
100047493	Griffin	GA		12/31/2020		2,729							2,729	2,729			
100047500	Princeton	MN		12/31/2020		8,290							8,290	8,281		(8)	(8)
100047504	Wilmington	MA		12/31/2020		2,268							2,268	2,268			
100047512	Smyrna	GA		12/31/2020		1,735							1,735	1,735			
100047515	Mcdonough	GA		12/31/2020		3,366							3,366	3,365			
100047518	Elgin	IL		12/31/2020		4,167							4,167	4,167			
100047533	Niles	OH		12/31/2020		1,421							1,421	1,421			
100047534	Elizabeth	NJ		12/31/2020		5,006							5,006	5,006			
100047537	Winfield	MO		12/31/2020		1,500							1,500	1,498		(2)	(2)
100047543	Cool	CA		12/31/2020		5,121							5,121	5,121			
100047544	Palatine	IL		12/31/2020		2,727							2,727	2,727			
100047553	Saint Clair Shores	MI		12/31/2020		1,483							1,483	1,483			
100047569	Hammond	IN		12/31/2020		4,132							4,132	4,132			
100047576	Lockhart	TX		12/31/2020		5,553							5,553	5,553			
100047578	Cave Creek	AZ		12/31/2020		2,238							2,238	2,238			
100047587	Woodbridge	VA		12/31/2020		7,523							7,523	7,523			
100047589	Otsego	MN		12/31/2020		10,092							10,092	10,092			
100047601	Boscobel	WI		12/31/2020		4,373							4,373	4,370		(3)	(3)
100047603	Oconomowoc	WI		12/31/2020		13,978							13,978	13,978			
100047604	Atlanta	GA		12/31/2020		3,801							3,801	3,798		(3)	(3)
100047607	Owego	NY		12/31/2020		2,928							2,928	2,928		1	1
100047609	Trafford	PA		12/31/2020		1,999							1,999	1,999			
100047617	Milton	WI		12/31/2020		2,873							2,873	2,873			
100047618	Pittsburg	CA		12/31/2020		2,414							2,414	2,414			
100047628	Mauldin	SC		12/31/2020		1,702							1,702	1,703		1	1
100047638	Cape Coral	FL		12/31/2020		2,400							2,400	2,403		3	3
100047642	Detroit	MI		12/31/2020		721							721	721			
100047657	Park Ridge	IL		12/31/2020		2,928							2,928	2,928			
100047660	Las Vegas	NV		12/31/2020		7,333							7,333	7,333			
100047662	Southfield	MI		12/31/2020		2,580							2,580	2,580			
100047663	Muskegon	MI		12/31/2020		1,866							1,866	1,866			
100047671	Orlando	FL		12/31/2020		3,833							3,833	3,833			
100047697	Summertown	TN		12/31/2020		4,000							4,000	3,993		(7)	(7)
100047698	Elmwood Park	IL		12/31/2020		2,547							2,547	2,546		(1)	(1)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047699	Miami	FL		12/31/2020		2,749							2,749	2,749			
100047704	Barre	MA		12/31/2020		2,513							2,513	2,513			
100047712	Las Vegas	NV		12/31/2020		9,604							9,604	9,604			
100047725	San Fernando	CA		12/31/2020		4,383							4,383	4,383			
100047726	Winston Salem	NC		12/31/2020		1,499							1,499	1,501		2	2
100047742	Tracy	CA		12/31/2020		4,565							4,565	4,565			
100047747	Cleveland	OH		12/31/2020		1,174							1,174	1,174			
100047748	East Northport	NY		12/31/2020		3,920							3,920	3,920			
100047754	Upland	CA		12/31/2020		6,018							6,018	6,018			
100047762	Sterling Heights	MI		12/31/2020		4,188							4,188	4,188			
100047764	Colonia	NJ		12/31/2020		8,328							8,328	8,330		1	1
100047765	Carpentersville	IL		12/31/2020		11,689							11,689	11,687		(2)	(2)
100047772	Dearborn Heights	MI		12/31/2020		2,865							2,865	2,865			
100047782	Eatontown	NJ		12/31/2020		(4,924)							(4,924)	550		5,473	5,473
100047783	Long Beach	CA		12/31/2020		4,905							4,905	4,905			
100047789	Usk	WA		12/31/2020		1,105							1,105	1,106		2	2
100047798	West Haven	CT		12/31/2020		2,672							2,672	2,672			
100047799	Sewaren	NJ		12/31/2020		3,227							3,227	3,229		2	2
100047804	Santa Fe	NM		12/31/2020		3,194							3,194	3,194			
100047816	Churchville	MD		12/31/2020		1,760							1,760	1,758		(2)	(2)
100047823	Inwood	NY		12/31/2020		3,632							3,632	3,632			
100047826	Oswego	IL		12/31/2020		7,323							7,323	7,323			
100047827	Warrenville	IL		12/31/2020		9,442							9,442	9,442			
100047834	Stockbridge	GA		12/31/2020		4,385							4,385	4,382		(2)	(2)
100047842	Mineola	NY		12/31/2020		4,803							4,803	4,803			
100047845	North Chicago	IL		12/31/2020		3,760							3,760	3,762		1	1
100047848	San Marcos	CA		12/31/2020		9,193							9,193	9,193			
100047851	Green Bay	WI		12/31/2020		1,041							1,041	1,041			
100047871	Henderson	NV		12/31/2020		1,905							1,905	1,905			
100047877	Grand Rapids	MI		12/31/2020		3,857							3,857	3,857			
100047892	Saint Clair Shores	MI		12/31/2020		3,018							3,018	3,018			
100047895	Weare	NH		12/31/2020		6,763							6,763	6,767		5	5
100047901	Port Saint Lucie	FL		12/31/2020		1,808							1,808	1,807		(1)	(1)
100047908	West Palm Beach	FL		12/31/2020		2,142							2,142	2,142			
100047909	Lilburn	GA		12/31/2020		2,345							2,345	2,345			
100047910	Randolph	MA		12/31/2020		3,308							3,308	3,310		1	1
100047912	Glen Burnie	MD		12/31/2020		2,017							2,017	2,017			
100047913	Lake Worth	FL		12/31/2020		4,443							4,443	4,443			
100047927	Ventura	CA		12/31/2020		4,172							4,172	4,168		(4)	(4)
100047930	Fort Lauderdale	FL		12/31/2020		5,480							5,480	5,476		(4)	(4)
100047933	Pittsburg	CA		12/31/2020		4,926							4,926	4,926			
100047949	Vallejo	CA		12/31/2020		3,866							3,866	3,866			
100047952	Fairburn	GA		12/31/2020		5,229							5,229	5,229			
100047955	Little Rock	AR		12/31/2020		626							626	626			
100047967	Bensenville	IL		12/31/2020		4,291							4,291	4,291			
100047990	Ankeny	IA		12/31/2020		1,565							1,565	1,565			
100047994	Stamford	CT		12/31/2020		2,562							2,562	2,562			
100048001	North Hollywood	CA		12/31/2020		3,831							3,831	3,829		(2)	(2)
100048011	Grass Valley	CA		12/31/2020		8,175							8,175	8,175			
100048027	Murrieta	CA		12/31/2020		4,055							4,055	4,055			
100048029	Easley	SC		12/31/2020		743							743	745		2	2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048033	Pillager	MN		12/31/2020		4,524							4,524	4,524			
100048037	Orlando	FL		12/31/2020		5,334							5,334	5,318		(16)	(16)
100048043	Dekalb	IL		12/31/2020		4,095							4,095	4,095			
100048056	North Bergen	NJ		12/31/2020		3,743							3,743	3,739		(4)	(4)
100048064	Naples	FL		12/31/2020		1,676							1,676	1,688		12	12
100048072	Schiller Park	IL		12/31/2020		1,853							1,853	1,853			
100048077	Las Vegas	NV		12/31/2020		4,778							4,778	4,771		(7)	(7)
100048083	Lynnwood	WA		12/31/2020		5,082							5,082	5,082			
100048097	Jonesboro	GA		12/31/2020		7,514							7,514	7,513		(1)	(1)
100048109	Ada	MI		12/31/2020		2,951							2,951	2,951			
100048113	Palmdale	CA		12/31/2020		5,781							5,781	5,781			
100048116	Citrus Heights	CA		12/31/2020		1,588							1,588	1,588			
100048117	Winter Springs	FL		12/31/2020		1,721							1,721	1,721			
100048118	Lanham	MD		12/31/2020		1,509							1,509	1,513		4	4
100048121	West Babylon	NY		12/31/2020		5,540							5,540	5,533		(7)	(7)
100048136	Little Elm	TX		12/31/2020		1,893							1,893	1,893			
100048137	Chicago	IL		12/31/2020		3,482							3,482	3,482			
100048148	Union	KY		12/31/2020		4,739							4,739	4,755		16	16
100048153	Rancho Cucamonga	CA		12/31/2020		2,509							2,509	2,509			
100048155	Dudley	MA		12/31/2020		3,711							3,711	3,711			
100048157	Minneapolis	MN		12/31/2020		5,224							5,224	5,224			
100048170	Langhorne	PA		12/31/2020		3,299							3,299	3,299			
100048173	Holbrook	NY		12/31/2020		5,766							5,766	5,766			
100048188	Henrico	VA		12/31/2020		5,177							5,177	5,177			
100048189	Fresh Meadows	NY		12/31/2020		8,801							8,801	8,801			
100048191	Palmdale	CA		12/31/2020		4,669							4,669	4,669			
100048194	Orlando	FL		12/31/2020		1,889							1,889	1,891		1	1
100048196	Fort Lauderdale	FL		12/31/2020		2,413							2,413	2,413			
100048198	Warrensburg	MO		12/31/2020		922							922	920		(2)	(2)
100048204	Reno	NV		12/31/2020		4,143							4,143	4,143			
100048217	Oakwood Hills	IL		12/31/2020		6,910							6,910	6,910			
100048220	Copake	NY		12/31/2020		1,412							1,412	1,411		(1)	(1)
100048227	Port Saint Lucie	FL		12/31/2020		2,747							2,747	2,747			
100048233	Perris	CA		12/31/2020		12,063							12,063	12,063			
100048238	Fort Lauderdale	FL		12/31/2020		5,840							5,840	5,840			
100048239	Westbury	NY		12/31/2020		4,075							4,075	4,075			
100048242	Pollock Pines	CA		12/31/2020		3,624							3,624	3,624			
100048246	Moreno Valley	CA		12/31/2020		3,345							3,345	3,345			
100048256	Tampa	FL		12/31/2020		2,541							2,541	2,546		5	5
100048257	Oxnard	CA		12/31/2020		5,312							5,312	5,312			
100048259	Venice	FL		12/31/2020		2,574							2,574	2,574			
100048262	Huntley	IL		12/31/2020		6,526							6,526	6,526			
100048264	Fort Lauderdale	FL		12/31/2020		9,859							9,859	9,861		2	2
100048265	New York	NY		12/31/2020		3,898							3,898	3,898			
100048296	Brick	NJ		12/31/2020		5,443							5,443	5,443			
100048300	Palmdale	CA		12/31/2020		9,110							9,110	9,103		(7)	(7)
100048307	Sun Valley	CA		12/31/2020		3,422							3,422	3,422			
100048308	Burnsville	MN		12/31/2020		1,217							1,217	1,217			
100048310	Fresno	CA		12/31/2020		3,038							3,038	3,038			
100048313	Miami	FL		12/31/2020		3,444							3,444	3,444			
100048314	Chesterfield	VA		12/31/2020		926							926	926			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048319	Clearwater	FL		12/31/2020		3,226							3,226	3,224		(1)	(1)
100048321	Baton Rouge	LA		12/31/2020		4,089							4,089	4,089			
100048322	Redlands	CA		12/31/2020		3,842							3,842	3,842			
100048330	Stamford	CT		12/31/2020		2,803							2,803	2,803			
100048342	Las Vegas	NV		12/31/2020		2,966							2,966	2,966			
100048344	Fort Worth	TX		12/31/2020		1,806							1,806	1,806			
100048350	Middleville	MI		12/31/2020		2,153							2,153	2,153			
100048352	Pompano Beach	FL		12/31/2020		4,920							4,920	4,920			
100048359	Uniondale	NY		12/31/2020		3,593							3,593	3,593			
100048368	Maple Shade	NJ		12/31/2020		1,462							1,462	1,462			
100048382	Succasunna	NJ		12/31/2020		4,695							4,695	4,695			
100048385	Jamaica	NY		12/31/2020		8,729							8,729	8,729			
100048394	Sleepy Hollow	IL		12/31/2020		1,457							1,457	1,457			
100048396	Riverside	CA		12/31/2020		1,975							1,975	1,975			
100048400	Miami	FL		12/31/2020		1,834							1,834	1,834			
100048411	Southfield	MI		12/31/2020		2,895							2,895	2,895			
100048412	Fresno	CA		12/31/2020		1,550							1,550	1,550			
100048413	Miami	FL		12/31/2020		4,498							4,498	4,498			
100048448	Stuart	FL		12/31/2020		1,085							1,085	1,085			
100048449	Somerset	NJ		12/31/2020		8,456							8,456	8,456			
100048455	Yuma	AZ		12/31/2020		2,685							2,685	2,681		(3)	(3)
100048456	Berwyn	IL		12/31/2020		3,092							3,092	3,092			
100048462	Reno	NV		12/31/2020		1,956							1,956	1,956			
100048463	Riverside	CA		12/31/2020		2,842							2,842	2,842			
100048464	Montgomery Village	MD		12/31/2020		8,895							8,895	8,895			
100048474	Canyon Country	CA		12/31/2020		6,198							6,198	6,198			
100048486	Kerman	CA		12/31/2020		7,462							7,462	7,462			
100048490	Jupiter	FL		12/31/2020		8,707							8,707	8,704		(3)	(3)
100048492	Brentwood	CA		12/31/2020		14,920							14,920	14,920			
100048493	Davison	MI		12/31/2020		6,420							6,420	6,420			
100048498	Miami	FL		12/31/2020		1,728							1,728	1,728			
100048500	Antioch	CA		12/31/2020		7,917							7,917	7,920		2	2
100048501	Rialto	CA		12/31/2020		19,506							19,506	19,502		(4)	(4)
100048506	San Bernardino	CA		12/31/2020		2,728							2,728	2,728			
100048509	Kissimmee	FL		12/31/2020		1,132							1,132	1,132			
100048514	Los Angeles	CA		12/31/2020		4,297							4,297	4,297			
100048515	Delray Beach	FL		12/31/2020		4,486							4,486	4,486			
100048517	Hightstown	NJ		12/31/2020		2,155							2,155	2,157		2	2
100048518	Lakewood	CA		12/31/2020		5,664							5,664	5,664			
100048519	Indialantic	FL		12/31/2020		5,280							5,280	5,280			
100048521	Queens Village	NY		12/31/2020		6,330							6,330	6,330			
100048526	Macungie	PA		12/31/2020		1,855							1,855	1,855			
100048529	Merrimack	NH		12/31/2020		2,619							2,619	2,619			
100048534	Beverly Hills	MI		12/31/2020		2,492							2,492	2,492			
100048537	Ormond Beach	FL		12/31/2020		4,056							4,056	4,056			
100048540	Pompano Beach	FL		12/31/2020		1,635							1,635	1,635			
100048547	Rancho Cucamonga	CA		12/31/2020		6,721							6,719			(2)	(2)
100048548	Montgomery Village	MD		12/31/2020		2,587							2,587	2,587			
100048562	Minneapolis	MN		12/31/2020		2,905							2,905	2,905			
100048575	Bartow	FL		12/31/2020		3,956							3,956	3,956			
100048577	Whittier	CA		12/31/2020		10,195							10,195	10,206		11	11

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048580	Fontana	CA		12/31/2020		3,907							3,907	3,907			
100048583	Baltimore	MD		12/31/2020		2,421							2,421	2,421			
100048600	Miami	FL		12/31/2020		7,567							7,567	7,567			
100048606	West Orange	NJ		12/31/2020		4,632							4,632	4,632			
100048616	Cary	NC		12/31/2020		3,841							3,841	3,841			
100048619	Rock Hill	SC		12/31/2020		3,763							3,763	3,763			
100048620	Farmington	CT		12/31/2020		2,209							2,209	2,209			
100048621	Victorville	CA		12/31/2020		2,702							2,702	2,703		1	1
100048624	San Juan Capistrano	CA		12/31/2020		3,684							3,684	3,681		(3)	(3)
100048629	Winston Salem	NC		12/31/2020		3,232							3,232	3,232			
100048633	Wildwood	NJ		12/31/2020		9,122							9,122	9,122			
100048638	Street	MD		12/31/2020		1,504							1,504	1,504			
100048644	Georgetown	KY		12/31/2020		2,234							2,234	2,234			
100048652	Chicago Ridge	IL		12/31/2020		1,827							1,827	1,827			
100048655	Pompano Beach	FL		12/31/2020		1,205							1,205	1,205			
100048662	Bowie	MD		12/31/2020		8,816							8,816	8,816			
100048674	Charlotte	NC		12/31/2020		4,310							4,310	4,310			
100048677	Olympia	WA		12/31/2020		2,858							2,858	2,858			
100048689	Charlottesville	VA		12/31/2020		1,270							1,270	1,270			
100048696	Spring Valley	NY		12/31/2020		8,851							8,851	8,846		(5)	(5)
100048699	Everett	WA		12/31/2020		2,926							2,926	2,926			
100048701	Gilbert	AZ		12/31/2020		9,774							9,774	9,774			
100048709	Salt Lake City	UT		12/31/2020		2,086							2,086	2,086			
100048717	Mabelvale	AR		12/31/2020		11,819							11,819	11,819			
100048718	Auburn	AL		12/31/2020		2,077							2,077	2,077			
100048723	Van Nuys	CA		12/31/2020		5,205							5,205	5,205			
100048731	Royal Palm Beach	FL		12/31/2020		3,271							3,271	3,271			
100048745	Capitol Heights	MD		12/31/2020		2,044							2,044	2,044			
100048746	Uniondale	NY		12/31/2020		2,697							2,697	2,701		4	4
100048747	Carson	CA		12/31/2020		5,828							5,828	5,828			
100048749	Joliet	IL		12/31/2020		3,442							3,442	3,442			
100048752	Rancho Cucamonga	CA		12/31/2020		13,059							13,059	13,059			
100048757	Brooklyn	NY		12/31/2020		5,087							5,087	5,087			
100048759	Lakewood	WA		12/31/2020		6,763							6,763	6,763			
100048767	Firebaugh	CA		12/31/2020		215							215	215			
100048768	Chesapeake	VA		12/31/2020		8,127							8,127	8,119		(8)	(8)
100048773	Saint Paul	MN		12/31/2020		5,727							5,727	5,727			
100048774	Brooklyn	NY		12/31/2020		6,310							6,310	6,310			
100048775	Brandon	FL		12/31/2020		2,768							2,768	2,768			
100048778	Winter Park	FL		12/31/2020		2,466							2,466	2,466			
100048780	Woodhaven	NY		12/31/2020		19,910							19,910	19,914		4	4
100048782	Salt Lake City	UT		12/31/2020		30,231							30,231	30,215		(16)	(16)
100048784	Gypsum	CO		12/31/2020		3,566							3,566	3,566			
100048788	Opa Locka	FL		12/31/2020		2,122							2,122	2,122			
100048790	Hauppauge	NY		12/31/2020		4,601							4,601	4,601			
100048804	North Hollywood	CA		12/31/2020		4,674							4,674	4,674			
100048823	Tallmadge	OH		12/31/2020		3,071							3,071	3,071			
100048831	Bakersfield	CA		12/31/2020		2,655							2,655	2,655			
100048833	Effort	PA		12/31/2020		2,263							2,263	2,263			
100048839	Kings Park	NY		12/31/2020		4,330							4,330	4,330			
100048842	Matthews	NC		12/31/2020		5,932							5,932	5,932			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048854	Chicago	IL		12/31/2020		2,558							2,558	2,558			
100048859	Hempstead	NY		12/31/2020		5,019							5,019	5,019			
100048873	Rex	GA		12/31/2020		1,036							1,036	1,034		(3)	(3)
100048882	Menifee	CA		12/31/2020		8,212							8,212	8,212			
100048886	Babylon	NY		12/31/2020		5,797							5,797	5,803		6	6
100048903	Jackson	MI		12/31/2020		1,577							1,577	1,577			
100048905	Luray	VA		12/31/2020		1,307							1,307	1,307			
100048918	Conyers	GA		12/31/2020		1,210							1,210	1,210			
100048932	Beaumont	CA		12/31/2020		4,500							4,500	4,500			
100048934	Portland	OR		12/31/2020		12,682							12,682	12,682			
100048938	Chicago	IL		12/31/2020		3,625							3,625	3,626		2	2
100048941	Bronx	NY		12/31/2020		9,622							9,622	9,622			
100048943	Hialeah	FL		12/31/2020		7,440							7,440	7,440			
100048952	Fillmore	CA		12/31/2020		36,628							36,628	36,628			
100048959	Venice	FL		12/31/2020		3,018							3,018	3,018			
100048960	Cathedral City	CA		12/31/2020		3,443							3,443	3,436		(7)	(7)
100048965	Fort Worth	TX		12/31/2020		3,310							3,310	3,310			
100048970	Deerfield	IL		12/31/2020		33,486							33,486	33,485		(1)	(1)
100048976	Lodi	NJ		12/31/2020		7,743							7,743	7,743			
100048978	Conyers	GA		12/31/2020		1,478							1,478	1,476		(2)	(2)
100048979	Miami	FL		12/31/2020		3,016							3,016	3,016			
100048983	Lester Prairie	MN		12/31/2020		1,504							1,504	1,504			
100048989	Rio Rancho	NM		12/31/2020		2,357							2,357	2,358		1	1
100048996	Baltimore	MD		12/31/2020		3,422							3,422	3,422			
100049005	Saint George	UT		12/31/2020		3,541							3,541	3,535		(6)	(6)
100049011	Inver Grove Heights	MN		12/31/2020		1,943							1,943	1,944		1	1
100049023	Lakeland	FL		12/31/2020		2,557							2,557	2,559		3	3
100049035	Carson	CA		12/31/2020		3,611							3,611	3,609		(2)	(2)
100049037	Hope Mills	NC		12/31/2020		3,073							3,073	3,073			
100049040	Athol	MA		12/31/2020		2,070							2,070	2,072		2	2
100049042	Winter Park	FL		12/31/2020		3,013							3,013	3,013			
100049043	Corona	NY		12/31/2020		6,162							6,162	6,156		(6)	(6)
100049055	North Augusta	SC		12/31/2020		2,331							2,331	2,331			
100049057	Ronkonkoma	NY		12/31/2020		9,275							9,275	9,275			
100049071	Orlando	FL		12/31/2020		3,936							3,936	3,936			
100049073	Cambria Heights	NY		12/31/2020		2,054							2,054	2,054			
100049080	Duncannon	PA		12/31/2020		5,123							5,123	5,123			
100049083	Miami	FL		12/31/2020		2,533							2,533	2,533			
100049092	Bethlehem	PA		12/31/2020		5,230							5,230	5,230			
100049100	Stockton	CA		12/31/2020		1,902							1,902	1,902			
100049117	Brockton	MA		12/31/2020		2,261							2,261	2,261			
100049129	Suisun City	CA		12/31/2020		3,057							3,057	3,057			
100049140	Reston	VA		12/31/2020		6,972							6,972	6,974		2	2
100049142	Addison	IL		12/31/2020		7,561							7,561	7,561			
100049143	Miami	FL		12/31/2020		5,824							5,824	5,824			
100049149	Beaverton	OR		12/31/2020		3,587							3,587	3,585		(2)	(2)
100049163	Moapa	NV		12/31/2020		3,364							3,364	3,372		7	7
100049176	Frazier Park	CA		12/31/2020		3,197							3,197	3,197			
100049178	Round Lake Beach	IL		12/31/2020		2,089							2,089	2,089			
100049181	New Iberia	LA		12/31/2020		4,164							4,164	4,164			
100049184	Compton	CA		12/31/2020		5,347							5,347	5,347			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049190	Fountain	CO		12/31/2020		2,918							2,918	2,918			
100049197	Miami	FL		12/31/2020		3,664							3,664	3,663		(1)	(1)
100049204	Cantonment	FL		12/31/2020		2,190							2,190	2,190			
100049209	Miami	FL		12/31/2020		2,283							2,283	2,283			
100049213	Pomona	CA		12/31/2020		3,487							3,487	3,486		(2)	(2)
100049216	Dundee	IL		12/31/2020		4,051							4,051	4,049		(2)	(2)
100049223	Pasadena	MD		12/31/2020		1,925							1,925	1,925			
100049229	Stamford	CT		12/31/2020		2,923							2,923	2,923			
100049234	Richmond Hill	NY		12/31/2020		4,734							4,734	4,734			
100049243	Freeport	NY		12/31/2020		4,344							4,344	4,340		(3)	(3)
100049246	Warwick	NY		12/31/2020		12,640							12,640	12,640			
100049251	Myrtle Beach	SC		12/31/2020		4,576							4,576	4,575		(2)	(2)
100049256	Arvin	CA		12/31/2020		2,509							2,509	2,509			
100049257	Melrose Park	IL		12/31/2020		8,376							8,376	8,376			
100049258	Land O Lakes	FL		12/31/2020		1,986							1,986	1,986			
100049261	Oxnard	CA		12/31/2020		4,838							4,838	4,834		(5)	(5)
100049271	Wayne	MI		12/31/2020		1,468							1,468	1,468			
100049273	Miami	FL		12/31/2020		3,543							3,543	3,543			
100049275	Mastic	NY		12/31/2020		2,228							2,228	2,228			
100049284	Dade City	FL		12/31/2020		1,536							1,536	1,536			
100049285	Harrisburg	NC		12/31/2020		7,149							7,149	7,148		(1)	(1)
100049294	Costa Mesa	CA		12/31/2020		12,174							12,174	12,166		(7)	(7)
100049296	Halifax	MA		12/31/2020		4,789							4,789	4,789			
100049300	Saint Louis	MO		12/31/2020		5,289							5,289	5,292		2	2
100049302	Mooresville	NC		12/31/2020		2,163							2,163	2,163			
100049303	Fresno	CA		12/31/2020		3,072							3,072	3,074		2	2
100049310	Joliet	IL		12/31/2020		4,108							4,108	4,108			
100049328	Lancaster	CA		12/31/2020		1,497							1,497	1,497			
100049331	Ceres	CA		12/31/2020		1,312							1,312	1,312			
100049334	Bellingham	MA		12/31/2020		3,852							3,852	3,852			
100049338	Middle River	MD		12/31/2020		2,545							2,545	2,545			
100049340	Pleasantville	NJ		12/31/2020		1,562							1,562	1,562			
100049351	Miami	FL		12/31/2020		3,377							3,377	3,385		9	9
100049355	Silver Spring	MD		12/31/2020		4,413							4,413	4,413			
100049378	Cutler Bay	FL		12/31/2020		6,369							6,369	6,369			
100049379	Pasadena	MD		12/31/2020		10,666							10,666	10,666			
100049383	Los Angeles	CA		12/31/2020		11,119							11,119	11,119			
100049385	Lynwood	CA		12/31/2020		4,006							4,006	4,006			
100049391	San Antonio	TX		12/31/2020		4,967							4,967	4,967			
100049395	Stuart	FL		12/31/2020		5,897							5,897	5,897			
100049398	Chicago	IL		12/31/2020		5,158							5,158	5,158			
100049405	Braintree	MA		12/31/2020		4,322							4,322	4,322			
100049412	Holtsville	NY		12/31/2020		3,992							3,992	3,991		(2)	(2)
100049418	Bartlett	IL		12/31/2020		3,899							3,899	3,899			
100049436	Las Vegas	NV		12/31/2020		3,327							3,327	3,327			
100049439	Shelton	CT		12/31/2020		8,618							8,618	8,618			
100049440	Utica	MI		12/31/2020		3,448							3,448	3,448			
100049450	Ontario	CA		12/31/2020		7,235							7,235	7,235			
100049453	Covina	CA		12/31/2020		3,889							3,889	3,887		(2)	(2)
100049457	Denver	CO		12/31/2020		5,962							5,962	5,962			
100049472	Miami	FL		12/31/2020		3,157							3,157	3,157			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049475	Sterling Heights	MI		12/31/2020		1,717							1,717	1,717			
100049477	Elmont	NY		12/31/2020		2,688							2,688	2,688			
100049480	Lansing	IL		12/31/2020		3,482							3,482	3,481		(1)	(1)
100049485	Orlando	FL		12/31/2020		3,174							3,174	3,174			
100049487	Los Angeles	CA		12/31/2020		7,950							7,950	7,950			
100049489	Upper Marlboro	MD		12/31/2020		7,511							7,511	7,511			
100049490	San Bernardino	CA		12/31/2020		2,405							2,405	2,405			
100049491	Lithonia	GA		12/31/2020		1,731							1,731	1,729		(2)	(2)
100049492	Oakland	CA		12/31/2020		5,132							5,132	5,130		(2)	(2)
100049495	Alabaster	AL		12/31/2020		3,471							3,471	3,471			
100049498	Burbank	IL		12/31/2020		2,180							2,180	2,180			
100049513	Saint Petersburg	FL		12/31/2020		2,498							2,498	2,498			
100049514	Long Beach	CA		12/31/2020		2,933							2,933	2,929		(3)	(3)
100049515	Bakersfield	CA		12/31/2020		1,869							1,869	1,866		(3)	(3)
100049519	Winthrop Harbor	IL		12/31/2020		11,013							11,013	11,015		2	2
100049522	Grand Rapids	MI		12/31/2020		1,901							1,901	1,901			
100049526	Ronkonkoma	NY		12/31/2020		5,696							5,696	5,695		(2)	(2)
100049530	Bremen	GA		12/31/2020		7,065							7,065	7,065			
100049534	Orange	CA		12/31/2020		13,174							13,174	13,174			
100049538	Houston	TX		12/31/2020		2,556							2,556	2,556			
100049539	Kahului	HI		12/31/2020		6,927							6,927	6,927			
100049557	Hyattsville	MD		12/31/2020		8,994							8,994	8,994			
100049560	Seattle	WA		12/31/2020		3,045							3,045	3,047		2	2
100049561	Fresno	CA		12/31/2020		2,855							2,855	2,855			
100049568	Sacramento	CA		12/31/2020		2,957							2,957	2,957			
100049569	Seattle	WA		12/31/2020		8,706							8,706	8,713		7	7
100049570	Fayetteville	GA		12/31/2020		3,049							3,049	3,049			
100049576	Phoenix	AZ		12/31/2020		1,422							1,422	1,422			
100049577	Chicago	IL		12/31/2020		3,018							3,018	3,018			
100049582	Minerva	OH		12/31/2020		3,147							3,147	3,147			
100049598	Lawrenceville	GA		12/31/2020		1,830							1,830	1,830			
100049611	San Antonio	TX		12/31/2020		624							624	624			
100049614	Rosedale	NY		12/31/2020		3,542							3,542	3,542			
100049622	Florissant	MO		12/31/2020		2,982							2,982	2,982			
100049624	Paducah	KY		12/31/2020		1,333							1,333	1,333			
100049627	Simi Valley	CA		12/31/2020		10,309							10,309	10,313		4	4
100049636	Bala Cynwyd	PA		12/31/2020		2,271							2,271	2,271			
100049643	Rialto	CA		12/31/2020		3,867							3,867	3,867			
100049644	Midland	TX		12/31/2020		533							533	534			
100049646	Las Vegas	NV		12/31/2020		6,026							6,026	6,026			
100049648	Gresham	OR		12/31/2020		3,684							3,684	3,684			
100049649	Douglas	MA		12/31/2020		3,773							3,773	3,773			
100049651	Leesburg	FL		12/31/2020		3,753							3,753	3,753			
100049653	Soledad	CA		12/31/2020		2,943							2,943	2,944		1	1
100049658	Dearborn	MI		12/31/2020		2,257							2,257	2,255		(2)	(2)
100049662	Orlando	FL		12/31/2020		51,170							51,170	51,173		2	2
100049664	Norfolk	VA		12/31/2020		4,244							4,244	4,247		2	2
100049666	Lanham	MD		12/31/2020		6,739							6,739	6,733		(6)	(6)
100049676	Lexington	SC		12/31/2020		3,958							3,958	3,950		(8)	(8)
100049677	Hialeah	FL		12/31/2020		1,482							1,482	1,482			
100049680	Waldorf	MD		12/31/2020		7,133							7,133	7,133			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049690	Wildomar	CA		12/31/2020		2,496							2,496	2,496			
100049694	Fairfield	CA		12/31/2020		2,998							2,998	2,998			
100049696	Lancaster	CA		12/31/2020		2,697							2,697	2,697			
100049697	Federal Way	WA		12/31/2020		5,301							5,301	5,301			
100049698	Indianapolis	IN		12/31/2020		416							416	416			
100049710	Trumbull	CT		12/31/2020		4,095							4,095	4,095			
100049728	Bolingbrook	IL		12/31/2020		1,877							1,877	1,877			
100049729	Plainfield	NJ		12/31/2020		2,693							2,693	2,693			
100049736	Chicago	IL		12/31/2020		7,975							7,975	7,975			
100049739	Tarzana	CA		12/31/2020		4,290							4,290	4,304		14	14
100049746	Covina	CA		12/31/2020		2,401							2,401	2,401			
100049747	Gardena	CA		12/31/2020		6,428							6,428	6,428			
100049748	Garden Grove	CA		12/31/2020		4,153							4,153	4,153			
100049786	Point Pleasant Beach	NJ		12/31/2020		5,246							5,246	5,246			
100049789	Rio Rancho	NM		12/31/2020		2,447							2,447	2,447			
100049805	Cottage Grove	OR		12/31/2020		2,827							2,827	2,827			
100049812	Lynwood	CA		12/31/2020		4,622							4,622	4,622			
100049819	Roselle	NJ		12/31/2020		3,288							3,288	3,288			
100049824	Richton Park	IL		12/31/2020		3,447							3,447	3,447			
100049829	Miami	FL		12/31/2020		1,423							1,423	1,423			
100049830	Hollywood	FL		12/31/2020		3,942							3,942	3,942			
100049836	Leesville	SC		12/31/2020		2,888							2,888	2,888			
100049841	Miami	FL		12/31/2020		3,179							3,179	3,179			
100049854	Highland	CA		12/31/2020		5,036							5,036	5,032		(4)	(4)
100049870	Wharton	NJ		12/31/2020		2,912							2,912	2,912			
100049871	Elgin	IL		12/31/2020		3,504							3,504	3,498		(6)	(6)
100049878	Fillmore	CA		12/31/2020		5,257							5,257	5,257			
100049883	Mount Vernon	WA		12/31/2020		3,711							3,711	3,711			
100049887	Melrose Park	IL		12/31/2020		2,961							2,961	2,961			
100049891	Bonney Lake	WA		12/31/2020		3,289							3,289	3,289			
100049892	Valparaiso	IN		12/31/2020		6,052							6,052	6,052			
100049899	Federal Way	WA		12/31/2020		9,184							9,184	9,184			
100049904	North Chesterfield	VA		12/31/2020		1,557							1,557	1,557			
100049910	Austin	TX		12/31/2020		1,968							1,968	1,968			
100049913	Montclair	CA		12/31/2020		5,438							5,438	5,438			
100049914	Staten Island	NY		12/31/2020		5,816							5,816	5,816			
100049918	Baltimore	MD		12/31/2020		2,309							2,309	2,309			
100049929	Colonial Heights	VA		12/31/2020		934							934	934			
100049932	Hillside	NJ		12/31/2020		3,409							3,409	3,409			
100049936	Bothell	WA		12/31/2020		3,532							3,532	3,522		(10)	(10)
100049942	Palos Heights	IL		12/31/2020		3,497							3,497	3,497			
100049953	Leslie	MO		12/31/2020		3,321							3,321	3,321			
100049966	Brooklyn	NY		12/31/2020		4,774							4,774	4,774			
100049968	Tulsa	OK		12/31/2020		1,712							1,712	1,712			
100049979	Owosso	MI		12/31/2020		1,214							1,214	1,214			
100049989	Stone Mountain	GA		12/31/2020		1,221							1,221	1,219		(2)	(2)
100049999	Hoffman Estates	IL		12/31/2020		4,253							4,253	4,253			
100050001	Chester	VA		12/31/2020		15,140							15,140	15,140			
100050005	Waterville	OH		12/31/2020		1,781							1,781	1,784		3	3
100050008	Culpeper	VA		12/31/2020		1,023							1,023	1,023			
100050013	Chicago	IL		12/31/2020		2,152							2,152	2,152			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050019	Rockville	MD		12/31/2020		12,522							12,522	12,519		(3)	(3)
100050023	Elkton	MD		12/31/2020		11,943							11,943	11,939		(4)	(4)
100050026	New Orleans	LA		12/31/2020		1,843							1,843	1,843			
100050031	North Miami Beach	FL		12/31/2020		4,888							4,888	4,888			
100050033	Parrish	FL		12/31/2020		4,500							4,500	4,500			
100050035	California City	CA		12/31/2020		1,901							1,901	1,900		(1)	(1)
100050036	Cincinnati	OH		12/31/2020		1,828							1,828	1,828			
100050037	Banning	CA		12/31/2020		2,129							2,129	2,129			
100050046	Wilmington	NC		12/31/2020		8,675							8,675	8,675			
100050058	Rochester	NY		12/31/2020		5,460							5,460	5,460			
100050064	Crofton	MD		12/31/2020		3,718							3,718	3,718			
100050067	Deland	FL		12/31/2020		1,146							1,146	1,145		(1)	(1)
100050092	Washington	DC		12/31/2020		4,848							4,848	4,848			
100050095	Columbiana	AL		12/31/2020		4,462							4,462	4,462			
100050104	Birmingham	AL		12/31/2020		1,056							1,056	1,056			
100050141	Dayton	OH		12/31/2020		1,785							1,785	1,785			
100050155	Old Forge	PA		12/31/2020		4,566							4,566	4,566			
100050165	Cincinnati	OH		12/31/2020		4,496							4,496	4,496			
100050176	Lawrenceville	GA		12/31/2020		7,451							7,451	7,446		(4)	(4)
100050187	Port Charlotte	FL		12/31/2020		322							322	322			
100050189	Bristol	CT		12/31/2020		7,753							7,753	7,753			
100050192	Bay Shore	NY		12/31/2020		9,960							9,960	9,960			
100050195	Murfreesboro	TN		12/31/2020		1,185							1,185	1,185			
100050197	Cortland	OH		12/31/2020		1,404							1,404	1,407		2	2
100050198	Bossier City	LA		12/31/2020		417							417	417			
100050201	Lake Villa	IL		12/31/2020		2,514							2,514	2,513		(1)	(1)
100050210	Bishop	CA		12/31/2020		3,485							3,485	3,485			
100050212	Broken Arrow	OK		12/31/2020		1,544							1,544	1,544			
100050214	Slidell	LA		12/31/2020		1,758							1,758	1,758			
100050220	Sparks	NV		12/31/2020		1,857							1,857	1,857			
100050223	Lynnwood	WA		12/31/2020		4,343							4,343	4,343			
100050224	Miami	FL		12/31/2020		5,127							5,127	5,127			
100050226	Nottingham	PA		12/31/2020		6,381							6,381	6,381			
100050228	Veneta	OR		12/31/2020		5,697							5,697	5,697			
100050235	Burgaw	NC		12/31/2020		1,390							1,390	1,390			
100050236	Newburgh	NY		12/31/2020		2,139							2,139	2,139			
100050241	Chicopee	MA		12/31/2020		2,126							2,126	2,127		1	1
100050249	Stone Mountain	GA		12/31/2020		5,096							5,096	5,097		1	1
100050252	Fall River	MA		12/31/2020		3,206							3,206	3,206			
100050253	Fort Lauderdale	FL		12/31/2020		2,912							2,912	2,909		(3)	(3)
100050254	Tucson	AZ		12/31/2020		1,142							1,142	1,142			
100050258	Cincinnati	OH		12/31/2020		3,310							3,310	3,310			
100050263	Pacific Junction	IA		12/31/2020		6,851							6,851	6,851			
100050265	Cape Coral	FL		12/31/2020		28,549							28,549	28,537		(12)	(12)
100050274	Miami	FL		12/31/2020		5,283							5,283	5,283			
100050276	Xenia	OH		12/31/2020		2,108							2,108	2,108			
100050286	Centreville	VA		12/31/2020		8,216							8,216	8,216			
100050291	San Bernardino	CA		12/31/2020		6,782							6,782	6,782			
100050294	Maryville	TN		12/31/2020		2,375							2,375	2,375			
100050295	Leesburg	FL		12/31/2020		2,569							2,569	2,569			
100050298	Howell	NJ		12/31/2020		6,944							6,944	6,944			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050308	Hillsborough	NJ		12/31/2020		4,595							4,595	4,594		(1)	(1)
100050310	Roosevelt	NY		12/31/2020		11,208							11,208	11,210		2	2
100050311	Sylmar	CA		12/31/2020		10,539							10,539	10,545		5	5
100050321	Tampa	FL		12/31/2020		2,749							2,749	2,749			
100050323	Phoenix	AZ		12/31/2020		2,412							2,412	2,412			
100050325	Miami	FL		12/31/2020		5,758							5,758	5,752		(6)	(6)
100050329	Commerce Township	MI		12/31/2020		5,384							5,384	5,384			
100050330	Davenport	FL		12/31/2020		3,791							3,791	3,791			
100050332	Hialeah	FL		12/31/2020		3,402							3,402	3,402			
100050334	Tucson	AZ		12/31/2020		1,170							1,170	1,170			
100050337	Floral Park	NY		12/31/2020		7,064							7,064	7,064			
100050339	Rotonda West	FL		12/31/2020		6,436							6,436	6,437		1	1
100050340	Bridgeport	CT		12/31/2020		6,088							6,088	6,095		7	7
100050363	Chesterfield	NH		12/31/2020		4,808							4,808	4,808			
100050375	Huntington Park	CA		12/31/2020		4,538							4,538	4,538			
100050387	West Hills	CA		01/20/2021		12,582							12,582	12,571		(11)	(11)
100050667	East Of England	GBR		03/02/2021										381	381		381
100050684	Greater London	GBR		03/02/2021										183	183		183
100050715	Greater London	GBR		03/02/2021										81	81		81
100050732	Greater London	GBR		03/02/2021										480	480		480
100050733	Greater London	GBR		03/02/2021										466	466		466
100050734	Greater London	GBR		03/02/2021										100	100		100
100050736	Greater London	GBR		03/02/2021										402	402		402
100050738	South East	GBR		03/02/2021		145,670							145,670	129,014	(16,655)		(16,655)
100050742	Greater London	GBR		03/02/2021										506	506		506
100053346	Pomfret Center	CT		03/23/2021		9,946							9,946	9,965		20	20
100053349	Lake Forest	CA		03/23/2021		3,509							3,509	3,509			
100053350	Brockton	MA		03/23/2021		7,904							7,904	7,893		(11)	(11)
100053352	Oro Valley	AZ		03/23/2021		26,294							26,294	26,298		4	4
100053355	Inman	SC		03/23/2021		2,315							2,315	2,315			
100053356	Arleta	CA		03/23/2021		15,084							15,084	15,084			
100053358	Kernersville	NC		03/23/2021		12,119							12,119	12,119			
100053360	Van Nuys	CA		03/23/2021		4,196							4,196	4,196			
100053361	Kingston	WA		03/23/2021		4,264							4,264	4,264			
100053362	Montague	MI		03/23/2021		714							714	714			
100053363	Mesa	AZ		03/23/2021		12,032							12,032	12,032			
100053366	Sinks Grove	WV		03/23/2021		3,161							3,161	3,161			
100053369	West Deptford	NJ		03/23/2021		3,470							3,470	3,469		(1)	(1)
100053370	Philadelphia	PA		03/23/2021		1,961							1,961	1,961			
100053372	Normal	IL		03/23/2021		4,169							4,169	4,169			
100053374	Lakeland	FL		03/23/2021		5,457							5,457	5,457			
100053377	Whittier	CA		03/23/2021		5,082							5,082	5,082			
100053378	Kokomo	IN		03/23/2021		2,103							2,103	2,103			
100053382	Santa Cruz	CA		03/23/2021		15,407							15,407	15,407			
100053385	Taylorsville	NC		03/23/2021		2,968							2,968	2,968			
100053389	Blue Island	IL		03/23/2021		2,969							2,969	2,969			
100053390	Evansville	IN		03/23/2021		3,038							3,038	3,038			
100053396	Canyon Country	CA		03/23/2021		16,852							16,852	16,858		5	5
100053397	San Diego	CA		03/23/2021		8,924							8,924	8,924			
100053398	Moundsville	WV		03/23/2021		3,147							3,147	3,147			
100053399	Suffolk	VA		03/23/2021		3,918							3,918	3,918			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053401	Miami	FL		03/23/2021		9,197							9,197	9,197			
100053405	Yuma	AZ		03/23/2021		3,260							3,260	3,260			
100053406	San Diego	CA		03/23/2021		5,267							5,267	5,267			
100053407	Sterling	VA		03/23/2021		11,605							11,605	11,605			
100053408	Waynesville	GA		03/23/2021		3,357							3,357	3,356		(1)	(1)
100053411	Arnold	MO		03/23/2021		4,276							4,276	4,276			
100053414	Tacoma	WA		03/23/2021		1,252							1,252	3,392		2,140	2,140
100053416	Turtle Lake	WI		03/23/2021		4,870							4,870	4,870			
100053419	Tuskegee	AL		03/23/2021		2,736							2,736	2,736			
100053426	Lansdowne	PA		03/23/2021		134							134	134			
100053429	Muskegon	MI		03/23/2021		3,284							3,284	3,284			
100053430	Ashland	OR		03/23/2021		7,433							7,433	7,433			
100053431	Normal	IL		03/23/2021		7,293							7,293	7,290		(3)	(3)
100053439	San Diego	CA		03/23/2021		10,947							10,947	10,953		6	6
100053440	Placerville	CA		03/23/2021		4,491							4,491	4,491			
100053441	Granger	IN		03/23/2021		4,215							4,215	4,215			
100053442	Halifax	MA		03/23/2021		4,683							4,683	4,683			
100053445	Detroit	MI		03/23/2021		4,059							4,059	4,074		16	16
100053448	Galena Park	TX		03/23/2021		17,631							17,631	17,632		1	1
100053449	Howell	MI		03/23/2021		6,794							6,794	6,794			
100053453	Fries	VA		03/23/2021		871							871	871			
100053456	Beckley	WV		03/23/2021		900							900	900			
100053458	Henryetta	OK		03/23/2021		1,731							1,731	1,731			
100053461	Myrtle Beach	SC		03/23/2021		2,600							2,600	2,600			
100053465	Philadelphia	PA		03/23/2021		1,026							1,026	1,024		(2)	(2)
100053467	Sicklerville	NJ		03/23/2021		6,042							6,042	6,045		2	2
100053469	Somers Point	NJ		03/23/2021		5,693							5,693	5,693			
100053473	Castleton	NY		03/23/2021		4,598							4,598	4,598			
100053474	Appling	GA		03/23/2021		2,846							2,846	2,848		3	3
100053475	Smyrna	DE		03/23/2021		726							726	726			
100053477	Rutledge	GA		03/23/2021		3,038							3,038	3,040		1	1
100053479	Rosharon	TX		03/23/2021		3,606							3,606	3,606			
100053484	Lakeland	FL		03/23/2021		1,104							1,104	1,104			
100053494	Iselin	NJ		03/23/2021		2,012							2,012	2,015		2	2
100053495	Hawthorne	CA		03/23/2021		5,461							5,461	5,461			
100053497	Lansdowne	PA		03/23/2021		6,302							6,302	6,302			
100053500	Thomasville	GA		03/23/2021		908							908	908			
100053501	Paola	KS		03/23/2021		6,700							6,700	6,699		(1)	(1)
100053503	Cedar Hill	MO		03/23/2021		3,761							3,761	3,761			
100053504	Rocky Mount	NC		03/23/2021		1,545							1,545	1,545			
100053509	Akron	OH		03/23/2021		513							513	514		1	1
100053511	Bensalem	PA		03/23/2021		4,867							4,867	4,867			
100053518	Biggs	CA		03/23/2021		17,828							17,828	17,828			
100053519	Gary	IN		03/23/2021		352							352	351		(1)	(1)
100053521	Depauw	IN		03/23/2021		(656)							(656)	387		1,043	1,043
100053523	Cedar Rapids	IA		03/23/2021		1,209							1,209	1,209			
100053524	Miami	FL		03/23/2021		6,094							6,094	6,088		(5)	(5)
100053525	Cresco	PA		03/23/2021		8,694							8,694	8,694			
100053526	Newville	PA		03/23/2021		5,402							5,402	5,402			
100053527	Ridley Park	PA		03/23/2021		6,039							6,039	6,039			
100053535	Newport News	VA		03/23/2021		105							105	105			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053536	Stamford	CT		03/23/2021		5,129							5,129	5,129			
100053537	Albany	GA		03/23/2021		2,540							2,540	2,540			
100053538	Winston Salem	NC		03/23/2021		4,576							4,576	4,576			
100053541	Buffalo	NY		03/23/2021		303							303	303			
100053543	Greensboro	NC		03/23/2021		2,500							2,500	2,500			
100053546	Richton Park	IL		03/23/2021		5,265							5,265	5,258		(8)	(8)
100053550	Greenville	NC		03/23/2021		6,594							6,594	6,594			
100053552	Vass	NC		03/23/2021		2,311							2,311	2,310		(1)	(1)
100053555	San Antonio	TX		03/23/2021		754							754	754			
100053556	Roanoke	VA		03/23/2021		2,184							2,184	2,184		1	1
100053558	Canutillo	TX		03/23/2021		10,384							10,384	10,383		(1)	(1)
100053559	Post Falls	ID		03/23/2021		2,719							2,719	2,719			
100053560	Hatfield	PA		03/23/2021		8,877							8,877	8,877			
100053566	Lincoln	NE		03/23/2021		153							153	153			
100053568	Aynor	SC		03/23/2021		2,928							2,928	2,928			
100053570	Rialto	CA		03/23/2021		2,935							2,935	2,935			
100053571	Gaffney	SC		03/23/2021		609							609	608		(1)	(1)
100053573	Wayne	NJ		03/23/2021		9,645							9,645	9,645			
100053574	Bridgeville	PA		03/23/2021		8,121							8,121	8,121			
100053575	El Paso	TX		03/23/2021		854							854	854			
100053577	Somerset	NJ		03/23/2021		2,962							2,962	2,962			
100053580	Port Jefferson Station	NY		03/23/2021		13,049							13,049	13,049			
100053585	League City	TX		03/23/2021		5,852							5,852	5,850		(2)	(2)
100053587	Finlayson	MN		03/23/2021		1,319							1,319	1,319			
100053588	Brooklyn	NY		03/23/2021		10,901							10,901	10,901			
100053589	Shoreham	NY		03/23/2021		5,310							5,310	5,287		(23)	(23)
100053593	Cumming	GA		03/23/2021		3,944							3,944	3,944			
100053596	Yorba Linda	CA		03/23/2021		13,393							13,393	13,393			
100053597	Stanhope	NJ		03/23/2021		7,119							7,119	7,119			
100053598	Kansas City	KS		03/23/2021		4,344							4,344	4,344			
100053603	Henderson	NV		03/23/2021		15,658							15,658	15,658			
100053605	Raleigh	NC		03/23/2021		1,315							1,315	1,315			
100053607	Henderson	NV		03/23/2021		1,284							1,284	1,284			
100053610	Bayonne	NJ		03/23/2021		4,459							4,459	4,459			
100053612	Buffalo	NY		03/23/2021		1,620							1,620	1,620			
100053614	Elmore	OH		03/23/2021		4,492							4,492	4,492			
100053615	Painesville	OH		03/23/2021		1,035							1,035	1,035			
100053617	White Oak	PA		03/23/2021		1,982							1,982	1,982			
100053623	Cleveland	OK		03/23/2021		758							758	752		(6)	(6)
100053626	Creswell	NC		03/23/2021		873							873	873			
100053627	Bloomfield	NJ		03/23/2021		6,030							6,030	6,030			
100053630	Wilmington	DE		03/23/2021		3,014							3,014	3,014			
100053638	Saint Louis	MO		03/23/2021		1,392							1,392	1,392			
100053640	Philadelphia	PA		03/23/2021		1,164							1,164	1,164			
100053642	Cleveland	OH		03/23/2021		552							552	552			
100053645	Scott	AR		03/23/2021		(426)							(426)	(422)		4	4
100053646	Omaha	NE		03/23/2021		3,198							3,198	3,197		(1)	(1)
100053647	Westwego	LA		03/23/2021		9,187							9,187	9,184		(4)	(4)
100053650	Asheboro	NC		03/23/2021		1,110							1,110	1,109			
100053653	Brownsburg	IN		03/23/2021		510							510	508		(2)	(2)
100053654	Grand Junction	CO		03/23/2021		4,662							4,662	4,674		12	12

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053659	Greenville	SC		03/23/2021		3,661							3,661	3,661			
100053660	Vanceboro	NC		03/23/2021		1,806							1,806	1,809		3	3
100053661	Heber	CA		03/23/2021		2,959							2,959	2,959			
100053662	Saint Louis	MO		03/23/2021		979							979	979			
100053663	Takoma Park	MD		03/23/2021		7,283							7,283	7,292		9	9
100053664	Addison	IL		03/23/2021		2,727							2,727	2,727			
100053665	Hurricane	UT		03/23/2021		5,027							5,027	5,033		7	7
100053666	Stonington	CT		03/23/2021		3,991							3,991	3,991			
100053667	Fort Lauderdale	FL		03/23/2021		4,119							4,119	4,119			
100053669	Hyde Park	MA		03/23/2021		2,954							2,954	2,956		2	2
100053670	Salem	OR		03/23/2021		1,885							1,885	1,897		13	13
100053671	Far Rockaway	NY		03/23/2021		4,588							4,588	4,588			
100053674	Adrian	MI		03/23/2021		1,021							1,021	1,021			
100053676	Fort Lauderdale	FL		03/23/2021		7,450							7,450	7,450			
100053678	Pittsburg	KS		03/23/2021		1,418							1,418	1,416		(2)	(2)
100053681	Hollywood	FL		03/23/2021		8,028							8,028	8,028			
100053683	La Grange	IL		03/23/2021		2,140							2,140	2,140			
100053685	Denham Springs	LA		03/23/2021		1,483							1,483	1,483			
100053686	Long Beach	CA		03/23/2021		8,233							8,233	8,233			
100053687	Mcallen	TX		03/23/2021		338							338	337		(1)	(1)
100053689	Laurelton	NY		03/23/2021		4,032							4,032	4,032			
100053691	Connellsville	PA		03/23/2021		3,037							3,037	3,037			
100053692	Amelia Ct Hse	VA		03/23/2021		4,666							4,666	5,584		918	918
100053696	Saint Louis	MO		03/23/2021		2,592							2,592	2,592			
100053698	Philadelphia	PA		03/23/2021		1,719							1,719	1,719			
100053699	Cleveland	OH		03/23/2021		1,343							1,343	1,341		(2)	(2)
100053701	Detroit	MI		03/23/2021		936							936	936			
100053702	Louisville	KY		03/23/2021		1,041							1,041	1,041			
100053704	Rochester	NY		03/23/2021		295							295	295			
100053705	Jacksonville	FL		03/23/2021		1,473							1,473	1,473			
100053707	East Peoria	IL		03/23/2021		1,950							1,950	1,950			
100053708	Keene	TX		03/23/2021		1,734							1,734	1,734			
100053709	Carlisle	OH		03/23/2021		1,460							1,460	1,459		(1)	(1)
100053715	East Saint Louis	IL		03/23/2021		771							771	771		1	1
100053726	Missoula	MT		03/23/2021		6,240							6,240	6,240			
100053728	Rehoboth	MA		03/23/2021		7,767							7,767	7,767			
100053730	Marthasville	MO		03/23/2021		3,505							3,505	3,505			
100053731	Bowie	MD		03/23/2021		8,288							8,288	8,288			
100053735	Asheville	NC		03/23/2021		5,886							5,886	5,886			
100053736	Keene	NH		03/23/2021		2,654							2,654	2,653			
100053737	Staten Island	NY		03/23/2021		2,001							2,001	2,001			
100053741	Saratoga Springs	NY		03/23/2021		4,610							4,610	4,610			
100053742	Madrid	IA		03/23/2021		1,510							1,510	1,516		5	5
100053744	Wyoming	MN		03/23/2021		2,278							2,278	2,279		2	2
100053746	O Fallon	MO		03/23/2021		2,204							2,204	2,204			
100053747	Chula Vista	CA		03/23/2021		3,154							3,154	3,165		11	11
100053752	Pasadena	TX		03/23/2021		3,313							3,313	3,313			
100053757	Scottsville	KY		03/23/2021		1,051							1,051	1,051			
100053760	Turtle Lake	WI		03/23/2021		1,211							1,211	1,213		1	1
100053762	New Hartford	NY		03/23/2021		588							588	570		(18)	(18)
100053763	Canton	GA		03/23/2021		3,712							3,712	3,716		4	4

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053765	Buford	GA		03/23/2021		2,767							2,767	2,767			
100053768	Pottsville	PA		03/23/2021		365							365	364		(2)	(2)
100053769	Easton	PA		03/23/2021		4,365							4,365	4,361		(4)	(4)
100053770	Lancaster	CA		03/23/2021		3,000							3,000	3,000			
100053771	Chattanooga	TN		03/23/2021		3,718							3,718	3,718			
100053772	Indianapolis	IN		03/23/2021		175							175	175			
100053775	Chicago	IL		03/23/2021		1,675							1,675	1,694		19	19
100053776	Carlisle	PA		03/23/2021		1,566							1,566	1,566			
100053777	Hanford	CA		03/23/2021		(5,523)							(5,523)	2,427		7,950	7,950
100053779	Belpre	OH		03/23/2021		251							251	251			
100053781	Wayne	NJ		03/23/2021		4,570							4,570	4,570			
100053782	Dundalk	MD		03/23/2021		6,177							6,177	6,177			
100053784	Saint Louis	MO		03/23/2021		1,885							1,885	1,885			
100053785	Glocester	RI		03/23/2021		4,116							4,116	4,116			
100053786	Killeen	TX		03/23/2021		144							144	144			
100053788	Omaha	NE		03/23/2021		2,341							2,341	2,341			
100053790	Aberdeen	SD		03/23/2021		521							521	521			
100053792	Camp Hill	AL		03/23/2021		2,993							2,993	2,993			
100053794	Roswell	NM		03/23/2021		1,078							1,078	1,078			
100053795	Mattaponi	VA		03/23/2021		1,365							1,365	1,365			
100053796	Topeka	KS		03/23/2021		834							834	834		(1)	(1)
100053801	Laredo	TX		03/23/2021		463							463	462		(1)	(1)
100053802	Brandon	FL		03/23/2021		5,053							5,053	5,053			
100053813	Parkville	MD		03/23/2021		2,593							2,593	2,604		11	11
100053814	Harrisburg	PA		03/23/2021		5,033							5,033	5,033			
100053815	Hesperia	CA		03/23/2021		4,605							4,605	4,605			
100053816	Wynne	AR		03/23/2021		6,213							6,213	6,213			
100053820	Lilburn	GA		03/23/2021		2,081							2,081	2,081			
100053821	Florence	AL		03/23/2021		850							850	850			
100053828	Lone Jack	MO		03/23/2021		2,141							2,141	2,143		2	2
100053829	Springfield	OH		03/23/2021		982							982	984		2	2
100053830	Paden	OK		03/23/2021		571							571	569		(2)	(2)
100053831	Moline	IL		03/23/2021		2,130							2,130	2,124		(6)	(6)
100053834	Lambertville	MI		03/23/2021		2,592							2,592	2,592			
100053835	Brooklyn	NY		03/23/2021		3,818							3,818	3,818			
100053839	Dalton	GA		03/23/2021		1,400							1,400	1,404		4	4
100053842	Glendale Heights	IL		03/23/2021		3,392							3,392	3,392			
100053843	Miami	FL		03/23/2021		1,892							1,892	1,865		(27)	(27)
100053847	Templeton	MA		03/23/2021		1,769							1,769	1,769			
100053851	Birmingham	AL		03/23/2021		382							382	382			
100053853	Rochester	NY		03/23/2021		7,607							7,607	7,607			
100053855	Big Lake	MN		03/23/2021		1,879							1,879	1,879			
100053859	Denton	MD		03/23/2021		1,704							1,704	1,703		(1)	(1)
100053864	San Antonio	NM		03/23/2021		(2)							(2)	951		952	952
100053866	Waukegan	IL		03/23/2021		619							619	620		1	1
100053869	Norwalk	CA		03/23/2021		5,500							5,500	5,500			
100053873	Santa Rosa	CA		03/23/2021		3,588							3,588	3,588			
100053876	Flint	MI		03/23/2021		804							804	802		(2)	(2)
100053877	Marstons Mills	MA		03/23/2021		5,717							5,717	5,717			
100053878	Mobile	AL		03/23/2021		1,466							1,466	1,465		(1)	(1)
100053880	Lorton	VA		03/23/2021		3,245							3,245	3,245			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053882	Piscataway	NJ		03/23/2021		3,570							3,570	3,570			
100053884	Rainier	WA		03/23/2021		4,869							4,869	4,874		5	5
100053885	Wahiawa	HI		03/23/2021		11,592							11,592	11,592			
100053889	Laurel	MD		03/23/2021		4,753							4,753	4,753			
100053890	Pinson	AL		03/23/2021		1,292							1,292	1,293		1	1
100053895	Hallandale Beach	FL		03/23/2021		6,797							6,797	6,797			
100053897	Charlotte	NC		03/23/2021		2,142							2,142	2,142			
100053899	Flushing	NY		03/23/2021		11,311							11,311	11,301		(10)	(10)
100053901	Milwaukee	WI		03/23/2021		1,588							1,588	1,589		1	1
100053902	Hyattsville	MD		03/23/2021		4,789							4,789	4,789			
100053905	New Haven	CT		03/23/2021		1,191							1,191	1,191			
100053906	Manitowoc	WI		03/23/2021		872							872	872			
100053907	Coupon	PA		03/23/2021		4,743							4,743	4,743			
100053910	Spring Hill	FL		03/23/2021		3,626							3,626	3,627		1	1
100053912	Chino	CA		03/23/2021		2,013							2,013	2,013			
100053913	Sharpsville	PA		03/23/2021		2,336							2,336	2,335		(1)	(1)
100053914	Menomonee Falls	WI		03/23/2021		2,478							2,478	2,478			
100053915	Streamwood	IL		03/23/2021		4,673							4,673	4,673			
100053917	Delano	CA		03/23/2021		1,580							1,580	1,580			
100053918	Ingleside	IL		03/23/2021		4,612							4,612	4,610		(1)	(1)
100053919	New Orleans	LA		03/23/2021		1,379							1,379	1,379			
100053921	Pontiac	MI		03/23/2021		86							86	716		630	630
100053928	Allentown	PA		03/23/2021		2,425							2,425	2,425			
100053934	High Point	NC		03/23/2021		1,406							1,406	1,406			
100053935	Louisburg	NC		03/23/2021		3,508							3,508	3,508			
100053936	Tallahassee	FL		03/23/2021		401							401	401			
100053938	Detroit	MI		03/23/2021		398							398	396		(2)	(2)
100053940	Brooklyn	NY		03/23/2021		11,894							11,894	11,894			
100053942	Brookport	IL		03/23/2021		1,087							1,087	1,087			
100053943	Princess Anne	MD		03/23/2021		261							261	261			
100053947	Lauderhill	FL		03/23/2021		7,980							7,980	7,980			
100053949	Republic	MO		03/23/2021		3,020							3,020	3,020			
100053950	Clovis	CA		03/23/2021		1,496							1,496	1,496			
100053951	Fairburn	GA		03/23/2021		3,091							3,091	3,091			
100053954	Cranford	NJ		03/23/2021		13,031							13,031	13,031			
100053955	West Orange	NJ		03/23/2021		7,398							7,398	7,398			
100053956	Pasadena	TX		03/23/2021		1,842							1,842	1,842		(1)	(1)
100053960	Arlington	VA		03/23/2021		6,047							6,047	6,039		(8)	(8)
100053961	Chicago	IL		03/23/2021		2,138							2,138	2,138			
100053964	Jacksonville	FL		03/23/2021		384							384	383		(1)	(1)
100053965	Florence	SC		03/23/2021		1,068							1,068	1,070		1	1
100053968	Alexandria	VA		03/23/2021		9,561							9,561	9,561			
100053969	Osage Beach	MO		03/23/2021		12,403							12,403	12,396		(7)	(7)
100053970	Hammond	IN		03/23/2021		3,390							3,390	3,390			
100053971	Walpole	MA		03/23/2021		9,923							9,923	9,926		4	4
100053972	West Palm Beach	FL		03/23/2021		5,573							5,573	5,573			
100053974	Miami	FL		03/23/2021		715							715	715			
100053975	Abbottstown	PA		03/23/2021		1,352							1,352	1,345		(7)	(7)
100053977	Holly Springs	NC		03/23/2021		2,156							2,156	2,158		2	2
100053978	Callicoon	NY		03/23/2021		4,310							4,310	4,309		(1)	(1)
100053979	Arlington Heights	IL		03/23/2021		3,751							3,751	3,755		4	4

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053980	Claremont	NH		03/23/2021		1,999							1,999	2,005		5	5
100053981	Boone	IA		03/23/2021		2,425							2,425	2,425			
100053982	Lincolnwood	IL		03/23/2021		1,295							1,295	1,295			
100053984	Andrews	SC		03/23/2021		866							866	866			
100053986	Indianapolis	IN		03/23/2021		1,193							1,193	1,193			
100053989	Orlando	FL		03/23/2021		1,704							1,704	1,705		1	1
100053990	Warrenton	VA		03/23/2021		(2,405)							(2,405)	1,086		3,492	3,492
100053991	Denham Springs	LA		03/23/2021		1,480							1,480	1,482		2	2
100053993	Roanoke Rapids	NC		03/23/2021		2,142							2,142	2,142			
100053995	Smithville	MO		03/23/2021		348							348	349		1	1
100053996	Princeton	NC		03/23/2021		1,192							1,192	1,192			
100053997	Santa Maria	CA		03/23/2021		2,402							2,402	2,402			
100053998	Warren	MI		03/23/2021		1,246							1,246	1,246			
100053999	Portage Des Sioux	MO		03/23/2021		631							631	631			
100054000	Woodland	CA		03/23/2021		2,110							2,110	2,110			
100054004	West Point	GA		03/23/2021		749							749	749			
100054005	Greensboro	PA		03/23/2021		1,489							1,489	1,489			
100054013	Coshocton	OH		03/23/2021		361							361	361			
100054017	Lawrenceville	GA		03/23/2021		3,688							3,688	3,688			
100054021	Syracuse	NY		03/23/2021		5,239							5,239	5,239			
100054023	Fruitland	ID		03/23/2021		362							362	362			
100054024	Hamden	CT		03/23/2021		1,078							1,078	1,078			
100054028	Inglewood	CA		03/23/2021		4,011							4,011	4,011			
100054030	Irmo	SC		03/23/2021		754							754	751		(2)	(2)
100054031	Phoenix	AZ		03/23/2021		3,228							3,228	3,228			
100054032	Churchville	MD		03/23/2021		3,089							3,089	3,094		5	5
100054037	Fresno	CA		03/23/2021		3,217							3,217	3,217			
100054038	Marietta	GA		03/23/2021		1,937							1,937	1,934		(3)	(3)
100054039	Riverdale	GA		03/23/2021		1,235							1,235	1,235			
100054043	Saint Louis	MO		03/23/2021		1,334							1,334	1,333		(1)	(1)
100054044	Camdenton	MO		03/23/2021		1,901							1,901	1,901			
100054048	Texarkana	TX		03/23/2021		2,876							2,876	2,879		3	3
100054053	Greenwood	SC		03/23/2021		967							967	964		(3)	(3)
100054054	Lake Wales	FL		03/23/2021		2,706							2,706	2,706			
100054055	Pinellas Park	FL		03/23/2021		1,010							1,010	1,010			
100054056	Mastic	NY		03/23/2021		2,131							2,131	2,129		(1)	(1)
100054057	Jasper	TN		03/23/2021		1,171							1,171	1,171			
100054060	Ellenwood	GA		03/23/2021		2,042							2,042	2,042			
100054063	Hinckley	MN		03/23/2021		(3,491)							(3,491)	8,514		12,006	12,006
100054064	Baltimore	MD		03/23/2021		581							581	581			
100054065	Los Angeles	CA		03/23/2021		3,008							3,008	3,008			
100054067	Bennettsville	SC		03/23/2021		4,110							4,110	4,108		(1)	(1)
100054069	Waipahu	HI		03/23/2021		10,164							10,164	10,161		(3)	(3)
100054074	Struthers	OH		03/23/2021		556							556	557		1	1
100054076	Gladstone	VA		03/23/2021		5,385							5,385	5,385			
100054077	Salem	AL		03/23/2021		1,079							1,079	1,079			
100054081	Baltimore	MD		03/23/2021		441							441	431		(10)	(10)
100054082	Indianapolis	IN		03/23/2021		1,105							1,105	1,105			
100054084	Erie	PA		03/23/2021		848							848	848			
100054089	Dinuba	CA		03/23/2021		1,275							1,275	1,275			
100054090	Watervliet	NY		03/23/2021		5,783							5,783	5,783			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054092	Crest Hill	IL		03/23/2021		1,134							1,134	1,133		(1)	(1)
100054095	Cliffwood	NJ		03/23/2021		4,210							4,210	4,210			
100054096	Port Orange	FL		03/23/2021		2,336							2,336	2,336			
100054098	Johns Island	SC		03/23/2021		6,593							6,593	6,583		(10)	(10)
100054099	Port Saint Lucie	FL		03/23/2021		2,818							2,818	2,826		9	9
100054100	Bennington	VT		03/23/2021		1,702							1,702	1,702			
100054101	Charlotte	NC		03/23/2021		1,560							1,560	1,560			
100054102	Hanover	PA		03/23/2021		807							807	804		(2)	(2)
100054104	Maybrook	NY		03/23/2021		2,355							2,355	2,358		3	3
100054105	Hollywood	SC		03/23/2021		10,510							10,510	10,514		4	4
100054111	Des Plaines	IL		03/23/2021		3,367							3,367	3,367			
100054116	Owatonna	MN		03/23/2021		3,831							3,831	3,831			
100054117	Lawrenceville	GA		03/23/2021		3,498							3,498	3,498			
100054120	Millville	NJ		03/23/2021		5,320							5,320	5,320			
100054123	Modesto	CA		03/23/2021		3,127							3,127	3,127			
100054125	Maple Valley	WA		03/23/2021		2,129							2,129	2,129			
100054128	Crosby	MN		03/23/2021		1,695							1,695	1,694		(1)	(1)
100054133	Oak Bluffs	MA		03/23/2021		13,539							13,539	13,529		(10)	(10)
100054139	Cornelius	OR		03/23/2021		8,787							8,787	8,787			
100054140	Tucson	AZ		03/23/2021		2,144							2,144	2,144			
100054141	Fresno	CA		03/23/2021		2,462							2,462	2,462			
100054144	Buckeye	AZ		03/23/2021		3,226							3,226	3,226			
100054146	Lafayette	LA		03/23/2021		1,207							1,207	1,207			
100054150	Amelia Court House	VA		03/23/2021		1,734							1,734	1,735		1	1
100054152	Rossford	OH		03/23/2021		1,010							1,010	1,002		(8)	(8)
100054156	Bronx	NY		03/23/2021		8,730							8,730	8,730			
100054158	Houston	TX		03/23/2021		7,280							7,280	7,279		(1)	(1)
100054160	Saddle Brook	NJ		03/23/2021		3,220							3,220	3,220			
100054161	Hillsboro	TX		03/23/2021		698							698	698			
100054165	Livermore	CA		03/23/2021		16,658							16,658	16,658			
100054166	Sherman Oaks	CA		03/23/2021		23,245							23,245	23,240		(5)	(5)
100054167	Toledo	OH		03/23/2021		1,551							1,551	1,551			
100054168	Toledo	OH		03/23/2021		398							398	398			
100054173	San Francisco	CA		03/23/2021		6,680							6,680	6,680			
100054174	Trenton	NJ		03/23/2021		3,960							3,960	3,960			
100054178	Doraville	GA		03/23/2021		2,558							2,558	2,558			
100054180	Cleveland	OH		03/23/2021		238							238	238			
100054182	Bridgeport	CT		03/23/2021		2,185							2,185	2,185			
100054184	Hanceville	AL		03/23/2021		1,483							1,483	1,483			
100054186	Rancho Sta Marg	CA		03/23/2021		5,788							5,788	5,788			
100054188	Clovis	CA		03/23/2021		4,035							4,035	4,035			
100054191	Philadelphia	PA		03/23/2021		11,026							11,026	11,055		29	29
100054192	Cape Coral	FL		03/23/2021		4,983							4,983	4,983			
100054193	Freeport	TX		03/23/2021		2,565							2,565	2,565			
100054198	Detroit Lakes	MN		03/23/2021		2,670							2,670	2,670			
100054200	Chicago	IL		03/23/2021		4,017							4,017	4,017			
100054201	Cosby	TN		03/23/2021		1,158							1,158	1,158			
100054204	Maple Lake	MN		03/23/2021		4,402							4,402	4,414		13	13
100054207	Reno	NV		03/23/2021		2,935							2,935	2,935			
100054208	Simi Valley	CA		03/23/2021		3,179							3,179	3,179			
100054209	Clinton Township	MI		03/23/2021		478							478	478			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054210	Stewartsville	NJ		03/23/2021		10,575							10,575	10,575			
100054211	Waldorf	MD		03/23/2021		2,595							2,595	2,595			
100054214	Dallastown	PA		03/23/2021		1,829							1,829	1,829			
100054215	Lafayette	LA		03/23/2021		3,333							3,333	3,336		3	3
100054218	Mckinney	TX		03/23/2021		29,432							29,432	29,419		(13)	(13)
100054223	Newton	NC		03/23/2021		875							875	877		2	2
100054224	Wausau	WI		03/23/2021		550							550	550			
100054225	Normal	IL		03/23/2021		1,139							1,139	1,139			
100054228	Las Vegas	NV		03/23/2021		1,237							1,237	1,237			
100054231	Charlotte	NC		03/23/2021		1,054							1,054	1,054			
100054232	Waterloo	IL		03/23/2021		1,415							1,415	1,415			
100054233	Santa Maria	CA		03/23/2021		4,215							4,215	4,215			
100054234	Las Vegas	NV		03/23/2021		856							856	856			
100054236	North Las Vegas	NV		03/23/2021		404							404	404			
100054237	Parma	MI		03/23/2021		1,039							1,039	1,041		2	2
100054238	Tewksbury	MA		03/23/2021		4,820							4,820	4,820			
100054240	Alamo	TX		03/23/2021		3,808							3,808	3,808			
100054241	Newport News	VA		03/23/2021		11,690							11,690	11,690			
100054242	Akron	OH		03/23/2021		8,656							8,656	8,827		171	171
100054244	Norfolk	VA		03/23/2021		3,624							3,624	3,624			
100054245	Jacksonville	FL		03/23/2021		2,909							2,909	2,909			
100054246	Staten Island	NY		03/23/2021		2,215							2,215	2,215			
100054249	Richwood	WV		03/23/2021		929							929	929			
100054252	Maywood	IL		03/23/2021		2,409							2,409	2,409			
100054253	Markham	IL		03/23/2021		6,930							6,930	6,930			
100054254	Chicago	IL		03/23/2021		4,767							4,767	4,767			
100054255	Wilkes Barre	PA		03/23/2021		2,559							2,559	2,559			
100054258	Sweet Home	OR		03/23/2021		1,439							1,439	1,439			
100054267	Euclid	OH		03/23/2021		2,242							2,242	2,242			
100054270	Middletown	NY		03/23/2021		5,280							5,280	5,280			
100054272	Gainesville	FL		03/23/2021		19,092							19,092	19,089		(2)	(2)
100054274	Baton Rouge	LA		03/23/2021		579							579	577		(2)	(2)
100054278	Cedar Hill	TN		03/23/2021		4,060							4,060	4,062		3	3
100054279	Northfield	MN		03/23/2021		(5,955)							(5,955)	1,021		6,976	6,976
100054280	Lehigh Acres	FL		03/23/2021		1,096							1,096	1,095		(1)	(1)
100054281	Ansonia	CT		03/23/2021		1,648							1,648	1,648			
100054282	Washington	DC		03/23/2021		712							712	1,411		699	699
100054283	Chicopee	MA		03/23/2021		3,794							3,794	3,794			
100054285	Brockton	MA		03/23/2021		4,205							4,205	4,205			
100054288	Fresno	CA		03/23/2021		2,989							2,989	2,995		6	6
100054291	Cypress	TX		03/23/2021		3,763							3,763	3,763			
100054292	Gaithersburg	MD		03/23/2021		2,807							2,807	2,807			
100054297	Americus	GA		03/23/2021		2,504							2,504	2,504			
100054298	Council Bluffs	IA		03/23/2021		680							680	680			
100054299	Hoover	AL		03/23/2021		7,651							7,651	7,651			
100054301	Springfield	MA		03/23/2021		1,803							1,803	1,803			
100054306	Pikesville	MD		03/23/2021		2,542							2,542	2,545		3	3
100054307	Sheffield	PA		03/23/2021		1,668							1,668	1,668			
100054308	Lebanon	PA		03/23/2021		308							308	308			
100054313	Attleboro	MA		03/23/2021		5,908							5,908	5,908			
100054314	Warrior	AL		03/23/2021		570							570	570			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054315	Jenks	OK		03/23/2021		1,866							1,866	1,866			
100054316	Charlotte	NC		03/23/2021		6,128							6,128	6,128			
100054319	Soperton	GA		03/23/2021		192							192	192			
100054321	Danville	IL		03/23/2021		417							417	416		(1)	(1)
100054324	Abbeville	LA		03/23/2021		340							340	340			
100054327	Sacramento	CA		03/23/2021		5,942							5,942	5,950		8	8
100054328	Chicago	IL		03/23/2021		2,811							2,811	2,811			
100054329	Oxnard	CA		03/23/2021		6,990							6,990	6,990			
100054334	Baltimore	MD		03/23/2021		899							899	899			
100054340	Abington	PA		03/23/2021		7,768							7,768	7,768			
100054341	West Park	FL		03/23/2021		944							944	942		(2)	(2)
100054342	Tucker	GA		03/23/2021		(2,727)							(2,727)	404		3,131	3,131
100054344	Jay Peak	VT		03/23/2021		1,476							1,476	1,476			
100054347	Columbus	IN		03/23/2021		810							810	810			
100054348	Allentown	PA		03/23/2021		2,291							2,291	2,289		(3)	(3)
100054351	Hubert	NC		03/23/2021		1,437							1,437	1,437			
100054352	Endicott	NY		03/23/2021		478							478	478			
100054353	Lake Worth	FL		03/23/2021		1,951							1,951	1,949		(2)	(2)
100054354	Harrisburg	PA		03/23/2021		3,720							3,720	3,720			
100054356	Indio	CA		03/23/2021		4,063							4,063	4,063			
100054357	North Arlington	NJ		03/23/2021		7,807							7,807	7,807			
100054359	Clinton	MD		03/23/2021		7,263							7,263	7,263			
100054361	Rock Hill	SC		03/23/2021		959							959	959			
100054363	Concord	VA		03/23/2021		1,754							1,754	1,754			
100054365	Chicago	IL		03/23/2021		5,415							5,415	5,419		4	4
100054366	Nottingham	MD		03/23/2021		3,577							3,577	3,573		(4)	(4)
100054367	Gravois Mills	MO		03/23/2021		1,701							1,701	1,701			
100054370	Milwaukee	WI		03/23/2021		957							957	957			
100054371	West Palm Beach	FL		03/23/2021		3,286							3,286	3,286			
100054373	Bluffton	SC		03/23/2021		3,784							3,784	3,784			
100054379	Murphy	TX		03/23/2021		5,097							5,097	5,098		2	2
100054381	Normal	IL		03/23/2021		3,508							3,508	3,508			
100054383	Waldorf	MD		03/23/2021		5,445							5,445	5,445			
100054386	Los Angeles	CA		03/23/2021		3,967							3,967	3,967			
100054387	Newton Falls	OH		03/23/2021		346							346	351		5	5
100054388	Huntingtown	MD		03/23/2021		7,876							7,876	7,876			
100054389	Lakeland	FL		03/23/2021		2,919							2,919	2,919			
100054390	Nisswa	MN		03/23/2021		4,204							4,204	4,204		1	1
100054391	Las Vegas	NV		03/23/2021		3,196							3,196	3,196			
100054392	Bartlett	IL		03/23/2021		2,424							2,424	2,424			
100054394	Lexington	SC		03/23/2021		3,014							3,014	3,014			
100054399	Chester	PA		03/23/2021		7,688							7,688	7,688			
100054400	Fairmont	NC		03/23/2021		2,983							2,983	2,983			
100054401	Hampton	GA		03/23/2021		2,253							2,253	2,256		3	3
100054404	Shirley	NY		03/23/2021		3,776							3,776	3,776			
100054405	Kansas City	MO		03/23/2021		1,880							1,880	1,880			
100054407	Cincinnati	OH		03/23/2021		5,457							5,457	5,457			
100054409	Memphis	TN		03/23/2021		1,065							1,065	1,065			
100054410	Hanover	VA		03/23/2021		2,973							2,973	2,973			
100054413	Fort Ashby	WV		03/23/2021		2,740							2,740	2,740			
100054415	Arlington Heights	IL		03/23/2021		12,482							12,482	12,482			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054416	Glendale	AZ		03/23/2021		3,050							3,050	3,050			
100054422	Arverne	NY		03/23/2021		5,118							5,118	5,118			
100054423	Camilla	GA		03/23/2021		3,118							3,118	3,121		3	3
100054424	Staten Island	NY		03/23/2021		4,493							4,493	4,489		(4)	(4)
100054427	Laurel	MD		03/23/2021		2,421							2,421	2,421			
100054430	Santa Ana	CA		03/23/2021		5,971							5,971	5,967		(5)	(5)
100054434	Ocean City	MD		03/23/2021		5,223							5,223	5,223			
100054435	Auburn	MA		03/23/2021		2,993							2,993	2,993			
100054437	Woodburn	OR		03/23/2021		3,058							3,058	3,058			
100054439	Decatur	TN		03/23/2021		3,317							3,317	3,317			
100054440	Orlando	FL		03/23/2021		2,361							2,361	2,361			
100054441	Crawfordville	FL		03/23/2021		1,187							1,187	1,187			
100054442	Florence	SC		03/23/2021		1,617							1,617	1,621		4	4
100054444	Bensalem	PA		03/23/2021		4,647							4,647	4,647			
100054448	Londonderry	NH		03/23/2021		915							915	915			
100054451	Broken Arrow	OK		03/23/2021		1,437							1,437	1,437			
100054455	Geismar	LA		03/23/2021		5,667							5,667	5,667			
100054460	Ballston Lake	NY		03/23/2021		3,444							3,444	3,444			
100054461	Lebanon	IN		03/23/2021		577							577	577			
100054467	N Charleston	SC		03/23/2021		6,937							6,937	6,937			
100054468	Philadelphia	PA		03/23/2021		536							536	536			
100054470	Whitesburg	TN		03/23/2021		7,300							7,300	7,300			
100054471	Robbins	NC		03/23/2021		1,802							1,802	1,802			
100054472	Phoenix	AZ		03/23/2021		1,166							1,166	1,166			
100054473	North Chesterfield	VA		03/23/2021		(1,886)							(1,886)	917		2,803	2,803
100054474	Philadelphia	PA		03/23/2021		2,089							2,089	2,089			
100054475	N Brookfield	NY		03/23/2021		1,632							1,632	1,632			
100054478	Memphis	TN		03/23/2021		875							875	875			
100054479	Dayton	OH		03/23/2021		381							381	381			
100054480	Opa Locka	FL		03/23/2021		4,301							4,301	4,301			
100054482	Milwaukee	WI		03/23/2021		2,909							2,909	2,909			
100054483	Gainesville	FL		03/23/2021		2,784							2,784	2,784			
100054488	Kissimmee	FL		03/23/2021		4,944							4,944	4,944			
100054490	Plainfield	CT		03/23/2021		2,697							2,697	2,697			
100054492	South Holland	IL		03/23/2021		435							435	435			
100054495	Saginaw	MI		03/23/2021		812							812	811		(1)	(1)
100054498	San Antonio	TX		03/23/2021		1,391							1,391	1,391			
100054499	Jacksonville	AR		03/23/2021		209							209	209			
100054501	Pacific City	OR		03/23/2021		3,299							3,299	3,299			
100054503	Columbus	NJ		03/23/2021		2,647							2,647	2,647			
100054505	Enterprise	AL		03/23/2021		3,324							3,324	3,324			
100054506	Stamford	CT		03/23/2021		5,923							5,923	5,914		(9)	(9)
100054507	Statesville	NC		03/23/2021		4,594							4,594	4,594			
100054508	Battle Creek	MI		03/23/2021		883							883	883			
100054511	North Hills	CA		03/23/2021		3,902							3,902	3,902			
100054512	Washington	DC		03/23/2021		10,435							10,435	10,437		2	2
100054515	Allenton	MI		03/23/2021		6,882							6,882	6,882			
100054516	New Albany	IN		03/23/2021		2,938							2,938	2,938			
100054521	Brooklyn	NY		03/23/2021		1,747							1,747	1,747			
100054522	Los Angeles	CA		03/23/2021		11,576							11,576	11,576			
100054523	West Lafayette	OH		03/23/2021		712							712	712			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054524	Mission Hills	CA		03/23/2021		8,476							8,476	8,476			
100054528	Edinburg	TX		03/23/2021		1,008							1,008	1,008			
100054530	Sussex	NJ		03/23/2021		12,090							12,090	12,090			
100054531	Saint Paul	MN		03/23/2021		3,035							3,035	3,038		3	3
100054533	Batesburg	SC		03/23/2021		3,001							3,001	2,999		(2)	(2)
100054534	Saint Louis	MO		03/23/2021		1,471							1,471	1,470		(1)	(1)
100054535	Covington	GA		03/23/2021		504							504	508		4	4
100054538	Cream Ridge	NJ		03/23/2021		5,187							5,187	5,187			
100054539	Phoenix	AZ		03/23/2021		7,203							7,203	7,203			
100054540	Visalia	CA		03/23/2021		2,289							2,289	2,288		(1)	(1)
100054541	Harlem	GA		03/23/2021		3,210							3,210	3,210			
100054542	Valley Center	KS		03/23/2021		2,023							2,023	2,023			
100054543	Lakeland	GA		03/23/2021		1,881							1,881	1,881			
100054544	El Monte	CA		03/23/2021		1,992							1,992	1,992			
100054546	Lancaster	PA		03/23/2021		4,073							4,073	4,073			
100054550	Milwaukee	WI		03/23/2021		3,338							3,338	3,338			
100054553	Flint	MI		03/23/2021		331							331	366		34	34
100054555	Chicago	IL		03/23/2021		2,495							2,495	2,495			
100054556	Elsa	TX		03/23/2021		2,952							2,952	2,952			
100054557	Flint	MI		03/23/2021		(11,892)							(11,892)	406		12,298	12,298
100054559	Bellwood	IL		03/23/2021		2,147							2,147	2,147			
100054561	Upper Darby	PA		03/23/2021		926							926	926			
100054562	Darby	PA		03/23/2021		1,217							1,217	1,219		2	2
100054563	Galloway	NJ		03/23/2021		1,595							1,595	1,595			
100054567	Chapel Hill	NC		03/23/2021		3,863							3,863	3,866		3	3
100054568	Cocoa	FL		03/23/2021		1,526							1,526	1,526			
100054569	Wynnewood	PA		03/23/2021		2,601							2,601	2,607		6	6
100054573	Whitehall	PA		03/23/2021		1,328							1,328	1,328			
100054577	Spring Hill	FL		03/23/2021		956							956	954		(3)	(3)
100054581	Scotch Plains	NJ		03/23/2021		6,035							6,035	6,035			
100054582	Empire	CA		03/23/2021		5,456							5,456	5,456			
100054584	Downsville	LA		03/23/2021		6,059							6,059	6,056		(2)	(2)
100054585	Adamsville	AL		03/23/2021		1,782							1,782	1,782			
100054586	Omaha	NE		03/23/2021		1,115							1,115	1,115			
100054592	Palm City	FL		03/23/2021		2,760							2,760	2,767		7	7
100054596	Pinconning	MI		03/23/2021		2,736							2,736	2,736			
100054600	Saint Rose	LA		03/23/2021		3,025							3,025	3,025			
100054603	Las Vegas	NV		03/23/2021		1,381							1,381	1,380		(1)	(1)
100054604	Roanoke	VA		03/23/2021		1,191							1,191	1,191			
100054605	Los Angeles	CA		03/23/2021		5,491							5,491	5,491			
100054607	Pine Bluff	AR		03/23/2021		707							707	707			
100054612	Frederick	MD		03/23/2021		2,780							2,780	2,780			
100054613	Blakeslee	PA		03/23/2021		2,077							2,077	2,077			
100054623	Tucson	AZ		03/23/2021		761							761	761			
100054624	Fayetteville	NC		03/23/2021		723							723	723			
100054625	Converse	TX		03/23/2021		1,543							1,543	1,542		(1)	(1)
100054629	Sylvania	GA		03/23/2021		1,126							1,126	1,126			
100054630	Kapaa	HI		03/23/2021		14,682							14,682	14,682			
100054631	Lisman	AL		03/23/2021		1,550							1,550	1,550			
100054633	Katy	TX		03/23/2021		1,508							1,508	1,508			
100054637	Olathe	KS		03/23/2021		2,028							2,028	2,028			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054638	Buckner	MO		03/23/2021		1,546							1,546	1,546			
100054639	Akron	OH		03/23/2021		322							322	322			
100054640	Madison	WI		03/23/2021		1,479							1,479	1,478		(1)	(1)
100054641	Scottsboro	AL		03/23/2021		79							79	79			
100054643	Lake Worth	FL		03/23/2021		3,989							3,989	3,989			
100054644	North Haledon	NJ		03/23/2021		7,057							7,057	7,055		(2)	(2)
100054647	Elgin	IL		03/23/2021		2,619							2,619	2,619			
100054648	Mchenry	IL		03/23/2021		2,438							2,438	2,438			
100054652	Topsfield	MA		03/23/2021		4,606							4,606	4,609		3	3
100054653	Windber	PA		03/23/2021		726							726	726			
100054655	Bloomfield	CT		03/23/2021		964							964	963		(1)	(1)
100054656	Pawling	NY		03/23/2021		3,014							3,014	3,012		(2)	(2)
100054661	Ponte Vedra Beach	FL		03/23/2021		5,140							5,140	5,140			
100054662	Crumpler	NC		03/23/2021		1,604							1,604	1,607		3	3
100054664	Folsom	PA		03/23/2021		5,514							5,514	5,514			
100054665	Hollywood	SC		03/23/2021		2,175							2,175	2,175			
100054667	Denville	NJ		03/23/2021		3,364							3,364	3,364			
100054668	Aurora	IL		03/23/2021		3,748							3,748	3,726		(21)	(21)
100054670	Wesley Chapel	FL		03/23/2021		3,021							3,021	3,025		4	4
100054671	Saint Matthews	SC		03/23/2021		5,598							5,598	5,598			
100054674	Bridgeview	IL		03/23/2021		5,674							5,674	5,674			
100054679	Columbia	SC		03/23/2021		902							902	903		1	1
100054682	Wesley Chapel	FL		03/23/2021		851							851	847		(3)	(3)
100054683	Lake Wales	FL		03/23/2021		6,388							6,388	6,390		2	2
100054684	Brook Park	OH		03/23/2021		2,055							2,055	2,062		7	7
100054686	Chicago	IL		03/23/2021		2,824							2,824	2,824			
100054687	North Augusta	SC		03/23/2021		2,268							2,268	2,266		(2)	(2)
100054692	Citrus Springs	FL		03/23/2021		3,427							3,427	3,427			
100054695	New Iberia	LA		03/23/2021		1,049							1,049	1,056		7	7
100054698	Brewton	AL		03/23/2021		854							854	855		1	1
100054699	Crossville	TN		03/23/2021		3,170							3,170	3,185		15	15
100054700	Dayton	OH		03/23/2021		2,097							2,097	2,097			
100054701	Portsmouth	VA		03/23/2021		1,325							1,325	1,325			
100054705	Seward	NE		03/23/2021		217							217	217			
100054707	Piney View	WV		03/23/2021		656							656	656			
100054708	Pleasantville	NJ		03/23/2021		1,785							1,785	1,785			
100054713	Pico Rivera	CA		03/23/2021		4,060							4,060	4,060			
100054714	Miami	FL		03/23/2021		4,205							4,205	4,205			
100054715	Santa Clarita	CA		03/23/2021		4,714							4,714	4,714			
100054719	Chicago	IL		03/23/2021		3,809							3,809	3,809			
100054721	Magnetic Springs	OH		03/23/2021		1,486							1,486	1,486			
100054722	Mansfield	OH		03/23/2021		1,571							1,571	1,571			
100054726	Croswell	MI		03/23/2021		538							538	538			
100054728	Beaverton	OR		03/23/2021		5,674							5,674	5,667		(7)	(7)
100054729	Belfair	WA		03/23/2021		3,348							3,348	3,348			
100054730	Union	KY		03/23/2021		3,604							3,604	3,607		3	3
100054737	Redlands	CA		03/23/2021		2,562							2,562	2,562			
100054738	Rutledge	TN		03/23/2021		3,125							3,125	3,125			
100054739	Staten Island	NY		03/23/2021		14,742							14,742	14,742			
100054741	Springfield	VA		03/23/2021		7,967							7,967	7,960		(8)	(8)
100054742	Riverside	IL		03/23/2021		2,481							2,481	2,487		6	6

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion									
100054743	Montebello	CA		03/23/2021		4,675							4,675	4,675			
100054744	Mine Hill	NJ		03/23/2021		11,693							11,693	11,698		5	5
100054746	Plainfield	NJ		03/23/2021		3,125							3,125	3,125			
100054752	Brick	NJ		03/23/2021		3,410							3,410	3,404		(6)	(6)
100054754	Saint Peters	MO		03/23/2021		2,557							2,557	2,557			
100054755	Redford	MI		03/23/2021		726							726	726		1	1
100054757	Mahopac	NY		03/23/2021		8,875							8,875	8,875			
100054760	Jacksonville	FL		03/23/2021		1,970							1,970	1,969		(1)	(1)
100054762	Chicago	IL		03/23/2021		4,670							4,670	4,670			
100054763	Miramar	FL		03/23/2021		2,642							2,642	2,643		1	1
100054764	League City	TX		03/23/2021		2,604							2,604	2,604			
100054766	Hastings	MI		03/23/2021		2,228							2,228	2,228			
100054768	Bronx	NY		03/23/2021		10,777							10,777	10,777			
100054770	New Brighton	PA		03/23/2021		1,287							1,287	1,286		(1)	(1)
100054773	Charles City	VA		03/23/2021		(1,693)							(1,693)	313		2,006	2,006
100054774	Saint Louis	MO		03/23/2021		803							803	803			
100054776	Flint	MI		03/23/2021		1,227							1,227	1,227			
100054777	Fowler	CA		03/23/2021		1,652							1,652	1,652			
100054778	Albertville	AL		03/23/2021		2,782							2,782	2,782			
100054780	Chicago	IL		03/23/2021		8,053							8,053	8,032		(21)	(21)
100054781	Newport	NH		03/23/2021		851							851	851			
100054783	Linden	NJ		03/23/2021		1,426							1,426	1,426			
100054785	Philadelphia	PA		03/23/2021		927							927	929		2	2
100054789	Blakely	GA		03/23/2021		3,634							3,634	3,634			
100054790	Tarboro	NC		03/23/2021		2,002							2,002	2,002			
100054791	Camden	NJ		03/23/2021		602							602	602			
100054795	Milwaukee	WI		03/23/2021		1,516							1,516	1,516			
100054796	Davenport	FL		03/23/2021		1,012							1,012	1,012			
100054797	Miami	FL		03/23/2021		1,728							1,728	1,728			
100054799	Waldwick	NJ		03/23/2021		9,767							9,767	9,767			
100054800	Burke	VA		03/23/2021		4,149							4,149	4,149			
100054801	Moyock	NC		03/23/2021		2,930							2,930	2,930			
100054802	Pittsburgh	PA		03/23/2021		5,205							5,205	5,205			
100054805	Geismar	LA		03/23/2021		6,008							6,008	6,008			
100054806	Louisville	KY		03/23/2021		738							738	741		3	3
100054808	North Baldwin	NY		03/23/2021		13,314							13,314	13,314			
100054810	Monroe	CT		03/23/2021		4,862							4,862	4,862			
100054811	Whitestone	NY		03/23/2021		5,815							5,815	5,812		(3)	(3)
100054812	Canton	OH		03/23/2021		(8,847)							(8,847)	1,865		10,712	10,712
100054813	Middletown	DE		03/23/2021		6,167							6,167	6,167			
100054814	Middle River	MD		03/23/2021		2,780							2,780	2,780			
100054815	Tucson	AZ		03/23/2021		858							858	858			
100054820	Clitherall	MN		03/23/2021		2,105							2,105	2,105			
100054822	Marion	IN		03/23/2021		195							195	194		(1)	(1)
100054823	Monroe	MI		03/23/2021		2,554							2,554	2,554			
100054824	Talleyville	DE		03/23/2021		2,208							2,208	2,208			
100054825	North Versailles	PA		03/23/2021		1,704							1,704	1,706		2	2
100054826	Monroeville	PA		03/23/2021		1,648							1,648	1,651		3	3
100054827	Oro Valley	AZ		03/23/2021		10,832							10,832	10,834		2	2
100054830	Copake Falls	NY		03/23/2021		2,273							2,273	2,265		(8)	(8)
100054832	Gettysburg	PA		03/23/2021		1,645							1,645	1,645			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054834	Bronx	NY		03/23/2021		1,130							1,130	1,130			
100054838	Hudson	NY		03/23/2021		5,239							5,239	5,243		4	4
100054840	Spring	TX		03/23/2021		1,955							1,955	1,934		(21)	(21)
100054841	E Stroudsburg	PA		03/23/2021		4,335							4,335	4,335			
100054843	Mineola	NY		03/23/2021		4,020							4,020	4,024		4	4
100054847	Davenport	IA		03/23/2021		3,148							3,148	3,149		1	1
100054848	Bellmawr	NJ		03/23/2021		1,594							1,594	1,594			
100054850	Oakridge	OR		03/23/2021		2,703							2,703	2,703			
100054852	Belmont	NC		03/23/2021		750							750	750			
100054853	Albuquerque	NM		03/23/2021		3,780							3,780	3,780			
100054858	El Paso	TX		03/23/2021		3,112							3,112	3,106		(6)	(6)
100054859	Madison Heights	VA		03/23/2021		2,812							2,812	2,812			
100054861	Gary	IN		03/23/2021		2,151							2,151	2,151			
100054862	Birmingham	AL		03/23/2021		1,078							1,078	1,078			
100054864	Gilroy	CA		03/23/2021		10,722							10,722	10,722			
100054866	Mobile	AL		03/23/2021		4,185							4,185	4,185			
100054868	Antioch	CA		03/23/2021		4,157							4,157	4,157			
100054869	Monroe	MI		03/23/2021		467							467	468			
100054870	Sheboygan	WI		03/23/2021		2,051							2,051	2,051			
100054871	Anderson	SC		03/23/2021		576							576	580		5	5
100054873	Ulysses	KS		03/23/2021		351							351	354		3	3
100054874	Meyersdale	PA		03/23/2021		626							626	620		(5)	(5)
100054875	Alexandria	VA		03/23/2021		4,316							4,316	4,316			
100054882	Keller	TX		03/23/2021		3,761							3,761	3,758		(3)	(3)
100054883	Pittsburg	CA		03/23/2021		13,408							13,408	13,408			
100054885	Cold Spring	NY		03/23/2021		3,964							3,964	3,964			
100054886	Creston	OH		03/23/2021		1,857							1,857	1,857			
100054887	Georgetown	TX		03/23/2021		7,624							7,624	7,615		(9)	(9)
100054888	Wentzville	MO		03/23/2021		8,137							8,137	8,137			
100054890	Orange Park	FL		03/23/2021		3,313							3,313	3,313			
100054891	Shelton	CT		03/23/2021		4,435							4,435	4,432		(3)	(3)
100054892	Acworth	GA		03/23/2021		3,717							3,717	3,719		2	2
100054893	Portland	OR		03/23/2021		2,713							2,713	2,714		2	2
100054895	Canal Winchester	OH		03/23/2021		3,020							3,020	3,020			
100054896	Cottage Grove	OR		03/23/2021		3,313							3,313	3,306		(7)	(7)
100054897	Chicago	IL		03/23/2021		4,110							4,110	4,110			
100054901	Carlisle	PA		03/23/2021		5,374							5,374	5,374			
100054902	Lake Ozark	MO		03/23/2021		495							495	495			
100054903	Phoenix	AZ		03/23/2021		2,133							2,133	2,133			
100054904	Pleasantville	NJ		03/23/2021		1,263							1,263	1,263			
100054908	Spartansburg	PA		03/23/2021		1,818							1,818	1,821		3	3
100054912	Las Vegas	NV		03/23/2021		2,217							2,217	2,217			
100054913	Oakland	KY		03/23/2021		5,768							5,768	5,768			
100054921	Rock Hill	SC		03/23/2021		3,002							3,002	3,002			
100054923	Westminster	CO		03/23/2021		5,949							5,949	5,949			
100054928	Montgomery	IL		03/23/2021		2,397							2,397	2,389		(8)	(8)
100054931	Akron	OH		03/23/2021		976							976	976			
100054933	Mount Vernon	NY		03/23/2021		8,681							8,681	8,681			
100054935	Detroit	MI		03/23/2021		1,877							1,877	1,877			
100054936	Chicago	IL		03/23/2021		2,156							2,156	2,156			
100054937	Tyler	TX		03/23/2021		3,095							3,095	3,095			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054938	Chula Vista	CA		03/23/2021		6,578							6,578	6,578			
100054939	Pleasant Hill	CA		03/23/2021		5,054							5,054	5,054			
100054941	Hawthorne	NY		03/23/2021		6,379							6,379	6,379			
100054944	Middle Island	NY		03/23/2021		2,976							2,976	2,973		(3)	(3)
100054945	Baldwin	NY		03/23/2021		5,499							5,499	5,499			
100054946	Venus	TX		03/23/2021		4,204							4,204	4,204			
100054947	Sound Beach	NY		03/23/2021		2,076							2,076	2,076			
100054948	Apopka	FL		03/23/2021		4,621							4,621	4,621			
100054949	Panorama City	CA		03/23/2021		5,426							5,426	5,426			
100054951	Woodbury	CT		03/23/2021		5,980							5,980	5,980			
100054953	Riverside	CA		03/23/2021		4,279							4,279	4,279			
100054956	Wayne	PA		03/23/2021		6,396							6,396	6,396			
100054960	Lindenhurst	NY		03/23/2021		3,099							3,099	3,101		2	2
100054961	Long Pond	PA		03/23/2021		5,001							5,001	5,001			
100054963	Chicago	IL		03/23/2021		1,780							1,780	1,783		3	3
100054965	Bridgeport	CT		03/23/2021		1,801							1,801	1,801			
100054966	Seaford	DE		03/23/2021		2,449							2,449	2,449			
100054970	Conway	SC		03/23/2021		4,706							4,706	4,706			
100054972	Hillman	MN		03/23/2021		2,990							2,990	2,990			
100054975	Saint Paul	MN		03/23/2021		3,213							3,213	3,213			
100054976	Lithonia	GA		03/23/2021		7,838							7,838	7,838			
100054978	Taylor	MI		03/23/2021		727							727	727			
100054980	Lithia	FL		03/23/2021		6,947							6,947	6,945		(2)	(2)
100054982	Sandusky	OH		03/23/2021		1,076							1,076	1,076			
100054984	Belle Rose	LA		03/23/2021		5,776							5,776	5,776			
100054985	Henderson	KY		03/23/2021		1,575							1,575	1,575			
100054986	Milton	GA		03/23/2021		15,879							15,879	15,892		13	13
100054987	Laveen	AZ		03/23/2021		5,164							5,164	5,164			
100054988	Des Plaines	IL		03/23/2021		3,691							3,691	3,691			
100054989	Gilbert	AZ		03/23/2021		4,295							4,295	4,296		1	1
100054990	Carrollton	TX		03/23/2021		6,698							6,698	6,698			
100054991	Monroe	GA		03/23/2021		8,349							8,349	8,350		2	2
100054992	Joliet	IL		03/23/2021		905							905	905			
100054993	Boggstown	IN		03/23/2021		5,120							5,120	5,120			
100054994	Palatka	FL		03/23/2021		1,886							1,886	1,886			
100054996	Saint Albans	NY		03/23/2021		6,526							6,526	6,526			
100054999	Jonesborough	TN		03/23/2021		207							207	207			
100055000	Memphis	TN		03/23/2021		1,912							1,912	1,912			
100055001	Memphis	TN		03/23/2021		1,023							1,023	1,023			
100055003	Lexington	NC		03/23/2021		3,314							3,314	3,314			
100055005	Fair Oaks	CA		03/23/2021		4,531							4,531	4,531			
100055013	Poughkeepsie	NY		03/23/2021		3,375							3,375	3,375			
100055017	Albany	GA		03/23/2021		302							302	302			
100055024	Columbus	OH		03/23/2021		5,589							5,589	5,590		1	1
100055032	Topeka	KS		03/23/2021		1,518							1,518	1,518			
100055033	Rockwall	TX		03/23/2021		8,242							8,242	8,238		(4)	(4)
100055035	Brooklyn	NY		03/23/2021		10,176							10,176	10,176			
100055036	East Bridgewater	MA		03/23/2021		4,511							4,511	4,511			
100055040	Centereach	NY		03/23/2021		2,360							2,360	2,360			
100055041	Gaffney	SC		03/23/2021		1,469							1,469	1,469			
100055044	Springfield	MA		03/23/2021		1,478							1,478	1,478			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055045	Totowa	NJ		03/23/2021		10,552							10,552	10,557		5	5
100055046	La Plata	MD		03/23/2021		9,342							9,342	9,334		(8)	(8)
100055048	Lonsdale	MN		03/23/2021		11,493							11,493	11,493			
100055050	Washington	MO		03/23/2021		2,583							2,583	2,583			
100055051	Loveland	OH		03/23/2021		2,992							2,992	2,992			
100055057	Murfreesboro	TN		03/23/2021		6,093							6,093	6,093			
100055062	Pine Brook	NJ		03/23/2021		2,448							2,448	2,448			
100055064	Cumming	GA		03/23/2021		8,292							8,292	8,292			
100055065	Carrollton	TX		03/23/2021		2,806							2,806	2,806			
100055066	Gansevoort	NY		03/23/2021		7,850							7,850	7,850			
100055067	Sandusky	OH		03/23/2021		1,083							1,083	1,083			
100055069	Houston	TX		03/23/2021		289							289	289			
100055073	Lexington	SC		03/23/2021		(892)							(892)	666		1,558	1,558
100055075	Huntington	WV		03/23/2021		1,417							1,417	1,417			
100055077	Hillsboro	TX		03/23/2021		1,977							1,977	1,967		(10)	(10)
100055078	Birmingham	AL		03/23/2021		1,719							1,719	1,719			
100055080	Tigrett	TN		03/23/2021		473							473	474			
100055081	Bessemer	AL		03/23/2021		2,026							2,026	2,026			
100055083	Chicago	IL		03/23/2021		2,851							2,851	2,851			
100055085	New Castle	CO		03/23/2021		11,460							11,460	11,474		14	14
100055087	Durham	NC		03/23/2021		1,727							1,727	1,728		1	1
100055090	Detroit	MI		03/23/2021		668							668	634		(33)	(33)
100055094	Plainfield	NJ		03/23/2021		1,317							1,317	1,317			
100055096	Kearny	NJ		03/23/2021		3,278							3,278	3,278			
100055097	North Charleston	SC		03/23/2021		1,053							1,053	1,053			
100055098	Newark	NJ		03/23/2021		1,667							1,667	1,667			
100055099	Hopatcong	NJ		03/23/2021		4,238							4,238	4,235		(4)	(4)
100055100	El Cerrito	CA		03/23/2021		(3,529)							(3,529)	1,009		4,538	4,538
100055101	Philadelphia	PA		03/23/2021		1,163							1,163	1,164		2	2
100055102	Tobyhanna	PA		03/23/2021		2,877							2,877	2,877			
100055103	Miami	FL		03/23/2021		3,982							3,982	3,981		(1)	(1)
100055104	Fairborn	OH		03/23/2021		1,115							1,115	1,115			
100055107	Roseburg	OR		03/23/2021		2,044							2,044	2,052		8	8
100055108	Hixson	TN		03/23/2021		2,012							2,012	2,012			
100055109	Jessup	MD		03/23/2021		1,089							1,089	1,089			
100055110	Lowell	MA		03/23/2021		1,433							1,433	1,433			
100055113	West Covina	CA		03/23/2021		4,202							4,202	4,202			
100055115	Danville	NH		03/23/2021		7,276							7,276	7,276			
100055116	Tolleson	AZ		03/23/2021		2,349							2,349	2,351		2	2
100055117	Marietta	GA		03/23/2021		1,610							1,610	1,609		(1)	(1)
100055118	Jersey City	NJ		03/23/2021		3,827							3,827	3,827			
100055119	Easton	PA		03/23/2021		452							452	452			
100055120	Alburtis	PA		03/23/2021		981							981	977		(4)	(4)
100055121	Kennesaw	GA		03/23/2021		2,922							2,922	2,925		3	3
100055124	Tucker	GA		03/23/2021		3,087							3,087	3,087			
100055125	Moore	SC		03/23/2021		4,117							4,117	4,117			
100055127	Cochranville	PA		03/23/2021		2,466							2,466	2,466			
100055132	Clearwater	KS		03/23/2021		803							803	803			
100055136	Jacksonville	FL		03/23/2021		1,559							1,559	1,559			
100055141	Compton	CA		03/23/2021		4,273							4,273	4,273			
100055145	Massillon	OH		03/23/2021		3,453							3,453	3,453			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055151	Antelope	CA		03/23/2021		4,496							4,496	4,496			
100055152	Bird Island	MN		03/23/2021		20,072							20,072	20,072			
100055155	Bronx	NY		03/23/2021		16,963							16,963	16,963			
100055156	Mansfield	OH		03/23/2021		5,891							5,891	5,891			
100055157	Manchester	NH		03/23/2021		2,144							2,144	2,144			
100055159	Norlina	NC		03/23/2021		154							154	154			
100055170	Mobile	AL		03/23/2021		2,854							2,854	2,854			
100055171	Westminster	CA		03/23/2021		8,627							8,627	8,627			
100055172	Montgomery	AL		03/23/2021		274							274	274			
100055173	Somerset	PA		03/23/2021		1,259							1,259	1,259			
100055176	Oklahoma City	OK		03/23/2021		2,325							2,325	2,325			
100055177	Blakeslee	PA		03/23/2021		1,811							1,811	1,811			
100055178	Monroe	NC		03/23/2021		2,612							2,612	2,612			
100055179	Gardena	CA		03/23/2021		6,574							6,574	6,574			
100055187	Little Rock	AR		03/23/2021		966							966	965		(1)	(1)
100055189	Philadelphia	PA		03/23/2021		848							848	848			
100055190	Ponte Vedra Beach	FL		03/23/2021		2,048							2,048	2,048			
100055191	Mahomet	IL		03/23/2021		843							843	841		(2)	(2)
100055192	Brecksville	OH		03/23/2021		3,251							3,251	3,251			
100055195	Saraland	AL		03/23/2021		999							999	1,000		2	2
100055198	Clinton	MD		03/23/2021		4,485							4,485	4,485			
100055203	Cromwell	CT		03/23/2021		2,528							2,528	2,526		(2)	(2)
100055204	Muskegon	MI		03/23/2021		1,096							1,096	1,095			
100055205	Columbus	IN		03/23/2021		3,894							3,894	3,894			
100055206	Big Spring	TX		03/23/2021		1,334							1,334	1,334			
100055208	Darlington	SC		03/23/2021		5,577							5,577	5,577			
100055209	Montgomery Village	MD		03/23/2021		3,129							3,129	3,129			
100055210	Mansfield	OH		03/23/2021		5,455							5,455	5,455			
100055212	Gardner	IL		03/23/2021		1,508							1,508	1,510		2	2
100055214	Lynwood	CA		03/23/2021		2,054							2,054	2,054			
100055216	Memphis	TN		03/23/2021		4,304							4,304	4,304			
100055219	Pittsburgh	PA		03/23/2021		320							320	320			
100055220	New Castle	DE		03/23/2021		807							807	807			
100055222	Cuyahoga Falls	OH		03/23/2021		1,739							1,739	1,739			
100055223	Huntsville	AL		03/23/2021		1,136							1,136	1,136			
100055226	Jackson	TN		03/23/2021		1,100							1,100	1,100			
100055229	York	PA		03/23/2021		2,716							2,716	2,716			
100055233	Temecula	CA		03/23/2021		1,870							1,870	1,870			
100055234	Dayton	OH		03/23/2021		91							91	91			
100055236	Oak Grove	MN		03/23/2021		16,888							16,888	16,888			
100055239	Geneva	IL		03/23/2021		7,278							7,278	7,278			
100055241	Sebring	FL		03/23/2021		678							678	678			
100055242	Staten Island	NY		03/23/2021		9,562							9,562	9,568		6	6
100055243	Fresno	CA		03/23/2021		1,906							1,906	1,906			
100055244	Clyde	KS		03/23/2021		225							225	225			
100055246	Coweta	OK		03/23/2021		791							791	784		(6)	(6)
100055249	Scottsburg	IN		03/23/2021		547							547	548			
100055250	Urbanna	VA		03/23/2021		2,044							2,044	2,044			
100055251	Monroe	WA		03/23/2021		10,747							10,747	10,747			
100055252	Union	NJ		03/23/2021		15,279							15,279	15,279			
100055254	Pinecrest	FL		03/23/2021		2,415							2,415	2,415			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055257	Miami	FL		03/23/2021		2,290							2,290	2,290			
100055259	Memphis	TN		03/23/2021		2,095							2,095	2,091		(5)	(5)
100055261	Round Rock	TX		03/23/2021		4,430							4,430	4,425		(5)	(5)
100055262	Douglas	MA		03/23/2021		4,073							4,073	4,073			
100055263	Newton	NJ		03/23/2021		8,644							8,644	8,644			
100055264	Naugatuck	CT		03/23/2021		4,862							4,862	4,862			
100055265	Rock Hill	SC		03/23/2021		743							743	743			
100055266	Bayville	NJ		03/23/2021		10,358							10,358	10,358			
100055267	Elizabeth	NJ		03/23/2021		4,146							4,146	4,146			
100055271	Taunton	MA		03/23/2021		2,850							2,850	2,846		(4)	(4)
100055273	Bayville	NJ		03/23/2021		3,847							3,847	3,847			
100055274	Chicago	IL		03/23/2021		1,679							1,679	1,679			
100055276	Wrentham	MA		03/23/2021		4,317							4,317	4,307		(10)	(10)
100055280	Chicago	IL		03/23/2021		3,611							3,611	3,611			
100055283	Double Oak	TX		03/23/2021		2,367							2,367	2,367			
100055284	Gainesville	TX		03/23/2021		12,498							12,498	12,498			
100055285	Daniels	WV		03/23/2021		1,101							1,101	1,101			
100055286	Pittsburgh	PA		03/23/2021		4,990							4,990	4,990			
100055288	Fort Worth	TX		03/23/2021		5,381							5,381	5,381			
100055289	Anaheim	CA		03/23/2021		4,862							4,862	4,862			
100055291	Decatur	GA		03/23/2021		5,640							5,640	5,640			
100055293	El Paso	TX		03/23/2021		4,507							4,507	4,507			
100055294	Apollo Beach	FL		03/23/2021		1,984							1,984	1,984			
100055295	Maple Heights	OH		03/23/2021		(7,481)							(7,481)	(7,481)			
100055303	Soledad	CA		03/23/2021		9,443							9,443	9,443			
100055305	Glenford	OH		03/23/2021		2,725							2,725	2,725			
100055309	Mobile	AL		03/23/2021		73							73	73		1	1
100055316	Geneva	NY		03/23/2021		2,123							2,123	2,123			
100055317	Rancho Cucamonga	CA		03/23/2021		3,909							3,909	3,909			
100055324	Pomona	CA		03/23/2021		3,762							3,762	3,762			
100055325	Wakefield	MA		03/23/2021		4,487							4,487	4,487			
100055326	Lehigh Acres	FL		03/23/2021		4,198							4,198	4,194		(4)	(4)
100055328	Minneapolis	MN		03/23/2021		3,994							3,994	3,997		4	4
100055330	Sugar Land	TX		03/23/2021		2,424							2,424	2,424			
100055331	Neptune	NJ		03/23/2021		3,464							3,464	3,465		1	1
100055334	Davie	FL		03/23/2021		2,032							2,032	2,032			
100055335	Deerfield Beach	FL		03/23/2021		4,418							4,418	4,418			
100055336	Amenia	NY		03/23/2021		3,603							3,603	3,601		(2)	(2)
100055341	New Britain	CT		03/23/2021		(74)							(74)	1,339		1,413	1,413
100055346	West Chester	PA		03/23/2021		2,748							2,748	2,748			
100055347	Akron	OH		03/23/2021		526							526	526			
100055356	Chestnut Ridge	NY		03/23/2021		12,539							12,539	12,539			
100055358	Tishomingo	OK		03/23/2021		5,237							5,237	5,237			
100055359	Bakersfield	CA		03/23/2021		1,004							1,004	1,004			
100055363	Dearborn	MI		03/23/2021		908							908	908			
100055365	Saint Louis	MO		03/23/2021		732							732	732			
100055366	Mastic Beach	NY		03/23/2021		3,379							3,379	3,381		2	2
100055367	Saint Louis	MO		03/23/2021		507							507	507			
100055368	Dekalb	IL		03/23/2021		2,353							2,353	2,354		1	1
100055369	Elk Grove	CA		03/23/2021		3,147							3,147	3,147			
100055372	Greenville	NC		03/23/2021		686							686	687		1	1

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055373	Round Lake Heights	IL		03/23/2021		1,290							1,290	1,290		1	1
100055375	Boerne	TX		03/23/2021		12,467							12,467	12,446		(21)	(21)
100055377	North Brunswick	NJ		03/23/2021		4,183							4,183	4,183			
100055379	Denham Springs	LA		03/23/2021		3,367							3,367	3,369		3	3
100055384	Henrico	VA		03/23/2021		5,407							5,407	5,407			
100055385	New Rochelle	NY		03/23/2021		2,516							2,516	2,521		4	4
100055388	Hernando	FL		03/23/2021		1,397							1,397	1,397			
100055391	Plano	IL		03/23/2021		2,667							2,667	2,667			
100055392	Philadelphia	PA		03/23/2021		3,600							3,600	3,600			
100055394	Topeka	KS		03/23/2021		5,423							5,423	5,422		(2)	(2)
100055395	Saint Louis	MO		03/23/2021		1,648							1,648	1,648			
100055398	Aurora	IL		03/23/2021		2,459							2,459	2,451		(8)	(8)
100055400	Round Lake Beach	IL		03/23/2021		(1,482)							(1,482)	1,448		2,931	2,931
100055401	Tracy	CA		03/23/2021		10,689							10,689	10,689		(1)	(1)
100055404	American Canyon	CA		03/23/2021		5,657							5,657	5,657			
100055406	Omaha	NE		03/23/2021		425							425	425			
100055407	Louisville	KY		03/23/2021		994							994	994			
100055408	Pittsburgh	PA		03/23/2021		489							489	490		1	1
100055411	Land O Lakes	FL		03/23/2021		3,333							3,333	3,346		12	12
100055412	Bronx	NY		03/23/2021		4,998							4,998	4,998			
100055413	Saint Louis	MO		03/23/2021		544							544	544			
100055421	Green Bay	WI		03/23/2021		307							307	307			
100055422	Topeka	KS		03/23/2021		5,758							5,758	5,758			
100055424	Charlotte	NC		03/23/2021		5,114							5,114	5,114			
100055425	Chicago	IL		03/23/2021		4,709							4,709	4,709			
100055428	Milwaukie	OR		03/23/2021		2,130							2,130	2,134		4	4
100055429	La Place	LA		03/23/2021		2,795							2,795	2,795			
100055430	Dubois	PA		03/23/2021		2,558							2,558	2,558			
100055432	Flint	MI		03/23/2021		767							767	767			
100055433	Philadelphia	PA		03/23/2021		6,441							6,441	6,441			
100055434	Norfolk	VA		03/23/2021		2,153							2,153	2,153			
100055435	Ponte Vedra Beach	FL		03/23/2021		3,871							3,871	3,867		(4)	(4)
100055440	Philadelphia	PA		03/23/2021		959							959	959			
100055444	San Mateo	CA		03/23/2021		6,000							6,000	6,000			
100055446	Frazeysburg	OH		03/23/2021		1,132							1,132	1,132			
100055450	Shirley	NY		03/23/2021		3,894							3,894	3,894			
100055451	Pompton Plains	NJ		03/23/2021		1,348							1,348	1,348		(1)	(1)
100055452	Hanover Park	IL		03/23/2021		2,692							2,692	2,691		(1)	(1)
100055453	Bossier City	LA		03/23/2021		3,097							3,097	3,096			
100055455	Glen Mills	PA		03/23/2021		4,212							4,212	4,205		(7)	(7)
100055460	Townsend	DE		03/23/2021		2,412							2,412	2,414		2	2
100055462	Evans	GA		03/23/2021		3,262							3,262	3,262			
100055463	Milwaukee	WI		03/23/2021		2,567							2,567	2,562		(5)	(5)
100055464	Bainbridge	GA		03/23/2021		2,220							2,220	2,220			
100055467	Cutler Bay	FL		03/23/2021		5,366							5,366	5,366			
100055468	Jersey City	NJ		03/23/2021		11,947							11,947	11,947			
100055470	Newark	NJ		03/23/2021		4,183							4,183	4,183			
100055475	Rocky Mount	NC		03/23/2021		1,433							1,433	1,433			
100055478	Philadelphia	PA		03/23/2021		662							662	660		(1)	(1)
100055483	Southport	NC		03/23/2021		1,931							1,931	1,931			
100055484	Kansas City	MO		03/23/2021		474							474	474			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055486	Woodstock	IL		03/23/2021		5,449							5,449	5,449			
100055488	Dunkirk	MD		03/23/2021		5,028							5,028	5,025		(3)	(3)
100055489	Merrimack	NH		03/23/2021		2,252							2,252	2,254		1	1
100055493	Milwaukee	WI		03/23/2021		5,550							5,550	5,550			
100055494	Windsor Mill	MD		03/23/2021		8,116							8,116	8,073		(43)	(43)
100055496	Baltimore	MD		03/23/2021		1,776							1,776	1,776			
100055497	Redmond	OR		03/23/2021		3,683							3,683	3,683			
100055499	Lawrenceburg	IN		03/23/2021		285							285	2,051		1,766	1,766
100055502	South Bend	IN		03/23/2021		595							595	595			
100055504	Athens	AL		03/23/2021		2,055							2,055	2,055			
100055505	Aliso Viejo	CA		03/23/2021		23,888							23,888	23,888			
100055514	Glassboro	NJ		03/23/2021		2,404							2,404	2,404			
100055516	Warren	OH		03/23/2021		733							733	732		(1)	(1)
100055517	Sunrise	FL		03/23/2021		1,847							1,847	1,847			
100055520	Racine	WI		03/23/2021		1,468							1,468	1,468			
100055524	Peekskill	NY		03/23/2021		4,551							4,551	4,551			
100055528	Saylorsburg	PA		03/23/2021		1,882							1,882	1,882			
100055529	Lakewood	NJ		03/23/2021		3,187							3,187	3,187			
100055530	Newton	IA		03/23/2021		1,839							1,839	1,839			
100055531	Country Club Hills	IL		03/23/2021		2,039							2,039	3,944		1,904	1,904
100055533	Gardner	MA		03/23/2021		3,997							3,997	3,996			
100055534	Cold Spring	MN		03/23/2021		1,977							1,977	1,978		1	1
100055535	Little Egg Harbor Twp	NJ		03/23/2021		4,294							4,294	4,294			
100055536	Winsted	MN		03/23/2021		3,075							3,075	3,075			
100055537	Rockaway	NJ		03/23/2021		5,331							5,331	5,337		6	6
100055538	Jasper	GA		03/23/2021		1,812							1,812	1,812			
100055540	West Burlington	NY		03/23/2021		2,921							2,921	2,911		(9)	(9)
100055541	Statesboro	GA		03/23/2021		3,305							3,305	3,308		3	3
100055542	Vancouver	WA		03/23/2021		2,977							2,977	2,977			
100055543	Rocky Mount	MO		03/23/2021		1,983							1,983	1,983			
100055545	Lantana	FL		03/23/2021		1,800							1,800	1,800			
100055546	Lawrence	MA		03/23/2021		4,316							4,316	4,316			
100055548	Wimauma	FL		03/23/2021		7,229							7,229	7,229			
100055549	Florence	OR		03/23/2021		1,889							1,889	1,889			
100055550	Montgomery	IL		03/23/2021		1,054							1,054	1,059		5	5
100055551	Decatur	GA		03/23/2021		819							819	819			
100055552	Clemson	SC		03/23/2021		2,538							2,538	2,538			
100055554	Oxford	MI		03/23/2021		13,562							13,562	13,562			
100055555	New Cumberland	PA		03/23/2021		1,580							1,580	1,580			
100055556	Norwich	NY		03/23/2021		3,179							3,179	3,179			
100055560	Callahan	FL		03/23/2021		1,989							1,989	1,989			
100055563	Hammond	IN		03/23/2021		3,351							3,351	3,351		(1)	(1)
100055564	Casa Grande	AZ		03/23/2021		7,145							7,145	7,268		123	123
100055565	Dorchester	MA		03/23/2021		8,147							8,147	8,147			
100055568	Saint Louis	MO		03/23/2021		277							277	277			
100055571	Conroe	TX		03/23/2021		541							541	541			
100055576	Newberry	MI		03/23/2021		134							134	124		(10)	(10)
100055580	Country Club Hills	IL		03/23/2021		1,209							1,209	1,209			
100055581	Utica	NY		03/23/2021		831							831	831			
100055583	Saint Louis	MO		03/23/2021		2,037							2,037	2,037			
100055590	Egg Harbor Township	NJ		03/23/2021		2,405							2,405	2,405			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055597	Riverdale	MD		03/23/2021		3,504							3,504	3,504			
100055599	Stockton	CA		03/23/2021		3,069							3,069	3,069			
100055601	Auburndale	FL		03/23/2021		7,461							7,461	7,461			
100055603	Geismar	LA		03/23/2021		3,678							3,678	3,678			
100055605	Conyers	GA		03/23/2021		4,034							4,034	4,034			
100055606	Lakewood	CA		03/23/2021		4,603							4,603	4,603			
100055607	Saugus	MA		03/23/2021		3,263							3,263	3,259		(3)	(3)
100055608	Columbia	PA		03/23/2021		635							635	634			
100055612	Pequot Lakes	MN		03/23/2021		1,889							1,889	1,889			
100055613	Bay Minette	AL		03/23/2021		251							251	253		2	2
100055614	Little Rock	AR		03/23/2021		2,211							2,211	2,211			
100055615	Hickory	NC		03/23/2021		1,298							1,298	1,298			
100055616	Gaffney	SC		03/23/2021		594							594	597		3	3
100055618	Waipahu	HI		03/23/2021		4,470							4,470	4,470			
100055620	Avenel	NJ		03/23/2021		2,754							2,754	2,752		(2)	(2)
100055624	San Antonio	TX		03/23/2021		7,370							7,370	7,370			
100055628	Los Angeles	CA		03/23/2021		20,234							20,234	20,234			
100055629	Chicago	IL		03/23/2021		3,675							3,675	3,675			
100055630	Alexandria	MN		03/23/2021		1,217							1,217	1,217			
100055631	Highland Springs	VA		03/23/2021		6,612							6,612	6,608		(4)	(4)
100055632	Florissant	MO		03/23/2021		4,372							4,372	4,372			
100055633	Miami Gardens	FL		03/23/2021		3,622							3,622	3,622			
100055635	Floral Park	NY		03/23/2021		8,503							8,503	8,503			
100055636	Montgomery	AL		03/23/2021		2,975							2,975	2,975			
100055639	Blandon	PA		03/23/2021		1,769							1,769	1,769			
100055640	Omaha	NE		03/23/2021		(130)							(130)	357		488	488
100055642	Centennial	CO		03/23/2021		3,280							3,280	3,280			
100055643	Leslie	GA		03/23/2021		1,087							1,087	1,087			
100055644	Rochester	NY		03/23/2021		2,910							2,910	2,910			
100055648	Thousand Oaks	CA		03/23/2021		8,252							8,252	8,252			
100055650	Irvine	CA		03/23/2021		7,995							7,995	7,995			
100055651	Rockaway Beach	NY		03/23/2021		6,592							6,592	6,592			
100055653	Elora	TN		03/23/2021		965							965	965			
100055654	Calhoun Falls	SC		03/23/2021		1,964							1,964	1,964			
100055656	Plainfield	IL		03/23/2021		10,555							10,555	10,555			
100055661	Muskego	WI		03/23/2021		4,201							4,201	4,205		4	4
100055663	Houston	TX		03/23/2021		4,063							4,063	4,063		(1)	(1)
100055665	Glade Valley	NC		03/23/2021		3,392							3,392	3,392			
100055668	Port Saint Lucie	FL		03/23/2021		831							831	831			
100055669	Green River	WY		03/23/2021		3,753							3,753	3,753			
100055670	Parks	AR		03/23/2021		1,947							1,947	1,947			
100055672	Beaumont	TX		03/23/2021		493							493	493			
100055673	Cle Elum	WA		03/23/2021		2,184							2,184	2,185		1	1
100055674	Belford	NJ		03/23/2021		2,265							2,265	2,265			
100055675	Green Lane	PA		03/23/2021		2,185							2,185	2,185			
100055677	Saylorsburg	PA		03/23/2021		3,146							3,146	3,146			
100055679	Latrobe	PA		03/23/2021		1,996							1,996	1,996			
100055680	Landing	NJ		03/23/2021		9,111							9,111	9,111			
100055683	Orland	CA		03/23/2021		4,110							4,110	4,110			
100055684	Erie	PA		03/23/2021		504							504	1,688		1,184	1,184
100055686	New Boston	NH		03/23/2021		3,437							3,437	3,437			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055687	Spring Valley	CA		03/23/2021		9,320							9,320	9,320			
100055689	Rancho Santa Margarita	CA		03/23/2021		9,820							9,820	9,820			
100055690	Hudson	IL		03/23/2021		3,708							3,708	3,698		(10)	(10)
100055691	Cleveland	OH		03/23/2021		511							511	511			
100055692	New Oxford	PA		03/23/2021		683							683	683			
100055694	Bloomington	IL		03/23/2021		765							765	764		(1)	(1)
100055695	Bluefield	VA		03/23/2021		23,342							23,342	23,342			
100055699	Santa Rosa Beach	FL		03/23/2021		2,175							2,175	2,182		7	7
100055700	Shelton	CT		03/23/2021		3,710							3,710	3,710			
100055701	San Diego	CA		03/23/2021		4,927							4,927	4,927			
100055702	Middletown	DE		03/23/2021		4,018							4,018	4,018			
100055704	Riverside	CA		03/23/2021		2,743							2,743	2,743			
100055705	West Palm Beach	FL		03/23/2021		2,013							2,013	2,013			
100055707	Detroit	MI		03/23/2021		284							284	281		(3)	(3)
100055710	Edmond	OK		03/23/2021		1,283							1,283	1,286		3	3
100055711	Homeland	CA		03/23/2021		3,726							3,726	3,726			
100055712	Tolland	CT		03/23/2021		1,985							1,985	1,985			
100055714	Memphis	TN		03/23/2021		2,566							2,566	2,566			
100055718	Akron	OH		03/23/2021		5,368							5,368	5,368			
100055722	Beardstown	IL		03/23/2021		2,168							2,168	2,168			
100055723	Chicago	IL		03/23/2021		8,770							8,770	8,770			
100055725	Chicago	IL		03/23/2021		2,920							2,920	2,920			
100055727	Streamwood	IL		03/23/2021		3,600							3,600	3,600			
100055729	Brooklyn	NY		03/23/2021		12,455							12,455	12,455			
100055730	Chesterton	IN		03/23/2021		3,842							3,842	3,842			
100055731	Schenectady	NY		03/23/2021		2,521							2,521	2,521			
100055732	Norwich	CT		03/23/2021		42,306							42,306	42,322		16	16
100055734	Harlingen	TX		03/23/2021		1,256							1,256	1,256			
100055736	Parma	OH		03/23/2021		712							712	712			
100055740	Lawrenceville	GA		03/23/2021		3,434							3,434	3,434			
100055742	Nashville	TN		03/23/2021		327							327	327			
100055745	Maple Heights	OH		03/23/2021		1,079							1,079	1,079			
100055747	Tualatin	OR		03/23/2021		3,944							3,944	3,944			
100055748	Fort Lauderdale	FL		03/23/2021		6,734							6,734	6,737		4	4
100055751	Mableton	GA		03/23/2021		3,795							3,795	3,795			
100055753	Birmingham	AL		03/23/2021		4,890							4,890	4,890			
100055754	Chandler	AZ		03/23/2021		3,764							3,764	3,764			
100055757	Goshen	VA		03/23/2021		3,254							3,254	3,254			
100055758	Kent	WA		03/23/2021		4,759							4,759	4,759			
100055759	Taylor	PA		03/23/2021		1,432							1,432	1,430		(2)	(2)
100055760	Winston Salem	NC		03/23/2021		1,700							1,700	1,700			
100055761	Highland Mills	NY		03/23/2021		2,505							2,505	2,505			
100055762	Vancouver	WA		03/23/2021		2,650							2,650	2,650			
100055763	Miami	FL		03/23/2021		4,241							4,241	4,241			
100055765	Bozeman	MT		03/23/2021		1,451							1,451	1,451			
100055769	Oviedo	FL		03/23/2021		2,197							2,197	2,197			
100055770	Davenport	FL		03/23/2021		2,042							2,042	2,042			
100055771	Ann Arbor	MI		03/23/2021		2,236							2,236	2,236			
100055772	West Paducah	KY		03/23/2021		1,139							1,139	1,139			
100055774	Saint Matthews	SC		03/23/2021		1,786							1,786	1,787			
100055777	Rio Rico	AZ		03/23/2021		1,223							1,223	1,228		4	4

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055778	Center Line	MI		03/23/2021		1,459							1,459	1,459			
100055779	Adamsville	OH		03/23/2021		3,006							3,006	3,031		25	25
100055786	Lehigh Acres	FL		03/23/2021		1,669							1,669	1,669			
100055789	Tarkio	MO		03/23/2021		610							610	610			
100055790	Olathe	KS		03/23/2021		4,116							4,116	4,116			
100055792	Osawatomie	KS		03/23/2021		486							486	486			
100055793	Chicago	IL		03/23/2021		12,215							12,215	12,215			
100055794	Indianapolis	IN		03/23/2021		1,432							1,432	1,432			
100055795	Cincinnati	OH		03/23/2021		1,630							1,630	1,630			
100055799	Hobbs	NM		03/23/2021		297							297	297			
100055803	Memphis	TN		03/23/2021		1,343							1,343	1,343			
100055804	Cleveland	OH		03/23/2021		3,121							3,121	3,121			
100055806	Dayton	OH		03/23/2021		2,314							2,314	2,292		(22)	(22)
100055809	Dania	FL		03/23/2021		3,653							3,653	3,653			
100055812	Playa Del Rey	CA		03/23/2021		8,371							8,371	8,371			
100055814	Chicago	IL		03/23/2021		3,095							3,095	3,095			
100055815	Jeffersonville	IN		03/23/2021		7,224							7,224	7,217		(8)	(8)
100055816	Columbia	CT		03/23/2021		10,329							10,329	10,331		2	2
100055823	Katy	TX		03/23/2021		3,198							3,198	3,198			
100055824	Brooklyn	NY		03/23/2021		6,491							6,491	6,490		(1)	(1)
100055826	Methuen	MA		03/23/2021		4,697							4,697	4,697			
100055829	Anchorage	AK		03/23/2021		4,291							4,291	4,291			
100055831	Summerdale	AL		03/23/2021		1,857							1,857	1,857			
100055834	Pleasant Grove	UT		03/23/2021		4,646							4,646	4,646			
100055836	Georgetown	SC		03/23/2021		4,798							4,798	4,798			
100055837	Newton	NC		03/23/2021		939							939	939			
100055842	Goddard	KS		03/23/2021		3,753							3,753	3,753			
100055843	North Andover	MA		03/23/2021		2,855							2,855	2,855			
100055844	Ozark	MO		03/23/2021		1,135							1,135	1,139		5	5
100055845	Las Vegas	NV		03/23/2021		1,399							1,399	1,402		3	3
100055846	Berkeley	MO		03/23/2021		6,302							6,302	6,302			
100055848	Hammond	IN		03/23/2021		1,669							1,669	1,670		1	1
100055851	Mustang	OK		03/23/2021		2,616							2,616	2,616			
100055853	Bluffton	SC		03/23/2021		2,140							2,140	2,140			
100055855	Normal	IL		03/23/2021		5,606							5,606	6,054		447	447
100055856	Auburndale	FL		03/23/2021		7,343							7,343	7,340		(3)	(3)
100055862	Providence	RI		03/23/2021		2,624							2,624	2,624			
100055863	Silver Spring	MD		04/05/2022		6,073							6,073	6,073			
100055865	Herriman	UT		04/05/2022		5,776							5,776	5,776			
100055866	Grand Junction	CO		04/05/2022		7,745							7,745	7,745			
100055867	Ocean City	NJ		04/05/2022		5,521							5,521	5,521			
100055868	Asbury Park	NJ		04/05/2022		9,294							9,294	9,294			
100055870	Kensington	MD		04/05/2022		10,116							10,116	10,116			
100055871	Kensington	MD		04/05/2022		9,176							9,176	9,176			
100055873	Long Branch	NJ		04/05/2022		8,942							8,942	8,942			
100055874	Los Angeles	CA		04/05/2022		12,960							12,960	12,960			
100055875	Sunrise	FL		04/05/2022		7,457							7,457	7,457			
100055876	Corona	CA		04/05/2022		9,213							9,213	9,213			
100055877	Elizabeth	NJ		04/05/2022		7,838							7,838	7,838			
100055878	Conyers	GA		04/05/2022		6,363							6,363	6,363			
100055879	Cheyenne	WY		04/05/2022		4,519							4,519	4,519			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055880	Mesquite	TX		04/05/2022		3,810							3,810	3,810			
100055881	Monterey	CA		04/05/2022		8,749							8,749	8,749			
100055882	Anaheim	CA		04/05/2022		14,795							14,795	14,795			
100055883	Saint Louis	MO		04/05/2022		4,106							4,106	4,106			
100055884	Los Angeles	CA		04/05/2022		4,461							4,461	4,461			
100055885	Los Angeles	CA		04/05/2022		10,520							10,520	10,520			
100055886	Mansfield	TX		04/05/2022		4,982							4,982	4,982			
100055887	Springfield	OR		04/05/2022		3,929							3,929	3,929			
100055888	Milledgeville	GA		04/05/2022		5,356							5,356	5,356			
100055889	Lake Havasu City	AZ		04/05/2022		4,507							4,507	4,507			
100055890	Big Bear Lake	CA		04/05/2022		4,727							4,727	4,727			
100055891	Idaho Falls	ID		04/05/2022		4,655							4,655	4,655			
100055892	North Lauderdale	FL		04/05/2022		6,070							6,070	6,070			
100055893	Philadelphia	PA		04/05/2022		4,131							4,131	4,131			
100055894	Delray Beach	FL		04/05/2022		7,263							7,263	7,263			
100055896	Newark	NJ		04/05/2022		3,847							3,847	3,847			
100055897	Reno	NV		04/05/2022		12,277							12,277	12,277			
100055898	New Orleans	LA		04/05/2022		7,387							7,387	7,387			
100055899	Pomona	CA		04/05/2022		13,044							13,044	13,044			
100055900	Jamaica Plain	MA		04/05/2022		17,085							17,085	17,085			
100055901	Arlington	TX		04/05/2022		5,793							5,793	5,793			
100055902	Austin	TX		04/05/2022		6,464							6,464	6,464			
100055903	Wilmington	CA		04/05/2022		7,566							7,566	7,566			
100055906	Key Largo	FL		04/05/2022		5,329							5,329	5,329			
100055907	Studio City	CA		04/05/2022		10,289							10,289	10,289			
100055908	Bayonne	NJ		04/05/2022		7,806							7,806	7,806			
100055911	New Orleans	LA		04/05/2022		8,225							8,225	8,225			
100055912	New Orleans	LA		04/05/2022		5,982							5,982	5,982			
100055914	N Hollywood	CA		04/05/2022		9,636							9,636	9,636			
100055916	Hyattsville	MD		04/05/2022		3,874							3,874	3,874			
100055917	Baltimore	MD		04/05/2022		4,778							4,778	4,778			
100055918	Baltimore	MD		04/05/2022		4,647							4,647	4,647			
100055919	Pompton Lakes	NJ		04/05/2022		10,621							10,621	10,621			
100055921	Washington	DC		04/05/2022		12,551							12,551	12,551			
100057232	Haiku	HI		05/19/2021		17,497							17,497	17,497			
100057233	Los Angeles	CA		05/19/2021		12,305							12,305	12,313		8	8
100057234	Kissimmee	FL		05/19/2021		7,041							7,041	7,041			
100057235	Glendale	CA		05/19/2021		9,804							9,804	9,804			
100057236	Dundalk	MD		05/19/2021		56,598							56,598	56,598			
100057238	Glendale	CA		05/19/2021		28,693							28,693	28,693			
100057239	Vashon	WA		05/19/2021		6,646							6,646	6,646			
100057240	Arlington	VA		05/19/2021		32,843							32,843	32,843			
100057242	Pinecrest	FL		05/19/2021		35,115							35,115	35,115			
100057243	Corpus Christi	TX		05/19/2021		3,415							3,415	3,415			
100057244	Rancho Cucamonga	CA		05/19/2021		4,965							4,965	4,967		2	2
100057245	Miami Beach	FL		05/19/2021		12,535							12,535	12,523		(11)	(11)
100057247	Moorpark	CA		05/19/2021		14,083							14,083	14,083			
100057248	St Petersburg	FL		05/19/2021		42,984							42,984	42,984			
100057252	Palos Verdes Estates	CA		05/19/2021		22,622							22,622	22,622			
100057253	Clovis	CA		05/19/2021		14,699							14,699	14,699			
100057485	Rotterdam	NLD		05/12/2021										57	57		57

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057489	Lahaina	HI		06/02/2021		9,745							9,745	9,745			
100057490	Burbank	CA		06/02/2021		1,000							1,000	1,000			
100057501	South East	GBR		05/31/2021										(3)			(3)
100057505	Bartlett	TN		06/30/2021		1,489							1,489	1,489			
100057508	Baltimore	MD		04/05/2022		3,137							3,137	3,137			
100057516	Fort Worth	TX		04/05/2022		2,497							2,497	2,497			
100057518	Cartersville	GA		04/05/2022		3,352							3,352	3,352			
100057523	Monrovia	CA		06/30/2021		8,345							8,345	8,345			
100057526	Saint Ann	MO		04/05/2022		1,132							1,132	1,132			
100057527	Fairfax	VA		06/30/2021		3,505							3,505	3,505			
100057529	Converse	TX		04/05/2022		4,643							4,643	4,643			
100057530	Wilder	ID		04/05/2022		2,318							2,318	2,318			
100057533	Prineville	OR		06/30/2021		6,322							6,322	6,322			
100057535	Carolina Beach	NC		06/30/2021		6,348							6,348	6,347		(1)	(1)
100057538	Crowley	TX		06/30/2021		4,005							4,005	4,005			
100057544	Oxnard	CA		06/30/2021		2,800							2,800	2,800			
100057545	Sarasota	FL		06/30/2021		1,712							1,712	1,712			
100057549	Westminster	MD		06/30/2021		3,829							3,829	3,829			
100057551	Eagle Mountain	UT		06/30/2021		34,143							34,143	34,143			
100057552	Portland	OR		06/30/2021		4,459							4,459	4,459			
100057553	Minneapolis	MN		06/30/2021		6,563							6,563	6,563			
100057556	Clinton	NJ		06/30/2021		9,625							9,625	9,625			
100057558	Eatonton	GA		06/30/2021		5,625							5,625	5,625			
100057563	Baltimore	MD		06/30/2021		2,263							2,263	2,263			
100057565	Newark	NJ		06/30/2021		(16,747)							(16,747)	4,957		21,703	21,703
100057566	Surprise	AZ		06/30/2021		4,548							4,548	4,548			
100057568	Castro Valley	CA		06/30/2021		26,154							26,154	26,154			
100057569	Dunedin	FL		06/30/2021		14,488							14,488	14,488			
100057570	Glendale	CA		06/30/2021		14,165							14,165	14,165			
100057571	Hagerstown	MD		04/05/2022		1,427							1,427	1,427			
100057573	Richmond Hill	GA		06/30/2021		2,693							2,693	2,693			
100057575	Riverside	NJ		04/05/2022		2,914							2,914	2,914			
100057576	Memphis	TN		04/05/2022		2,518							2,518	2,518			
100057577	Atlanta	GA		06/30/2021		5,625							5,625	5,625			
100057579	San Antonio	TX		06/30/2021		1,830							1,830	1,830			
100057582	Philadelphia	PA		04/05/2022		1,678							1,678	1,678			
100057585	Ventura	CA		06/30/2021		4,900							4,900	4,899			
100057586	Baldwin Park	CA		06/30/2021		7,384							7,384	7,384			
100057589	Bakersfield	CA		06/30/2021		4,726							4,726	4,725		(1)	(1)
100057590	Altadena	CA		06/30/2021		12,071							12,071	12,071			
100057591	Winder	GA		06/30/2021		2,976							2,976	2,976			
100057597	Vancouver	WA		04/05/2022		12,119							12,119	12,119			
100057598	Franklin	OH		06/30/2021		2,575							2,575	2,575			
100057599	Baltimore	MD		04/05/2022		5,135							5,135	5,135			
100057603	Chattanooga	TN		06/30/2021		1,614							1,614	1,614			
100057604	Lancaster	CA		06/30/2021		4,144							4,144	4,144			
100057606	Brownsville	TX		06/30/2021		13,020							13,020	13,019		(1)	(1)
100057607	Anaheim	CA		06/30/2021		6,181							6,181	6,180		(1)	(1)
100057608	Nashville	TN		06/30/2021		3,710							3,710	3,710			
100057609	Hyattsville	MD		06/30/2021		4,682							4,682	4,682			
100057613	Lancaster	CA		06/30/2021		4,654							4,654	4,654			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057614	Peabody	MA		06/30/2021		9,153							9,153	9,153			
100057615	Port Orange	FL		06/30/2021		3,276							3,276	3,276			
100057616	Hamburg	PA		06/30/2021		3,629							3,629	3,629			
100057618	Newark	NJ		06/30/2021		7,512							7,512	7,512			
100057621	Hugo	MN		06/30/2021		5,283							5,283	5,283			
100057625	Grand Rapids	MI		06/30/2021		4,427							4,427	4,427			
100057626	Pinetop	AZ		06/30/2021		4,178							4,178	4,178			
100057627	Savannah	GA		06/30/2021		1,087							1,087	1,087			
100057628	Cape Coral	FL		06/30/2021		5,455							5,455	5,455			
100057629	Clarksville	TN		06/30/2021		2,536							2,536	2,536			
100057632	Laramie	WY		06/30/2021		3,833							3,833	3,833			
100057634	Guthrie	OK		06/30/2021		2,408							2,408	2,408			
100057635	Jacksonville	FL		06/30/2021		1,825							1,825	1,825			
100057638	Phoenix	AZ		06/30/2021		5,294							5,294	5,294			
100057639	Scottsdale	AZ		06/30/2021		6,176							6,176	6,176			
100057640	Barrington	RI		06/30/2021		5,222							5,222	5,222			
100057641	Greenville	SC		06/30/2021		3,615							3,615	3,615			
100057647	Dana Point	CA		04/05/2022		33,396							33,396	33,396			
100057649	Fort Collins	CO		06/30/2021		7,627							7,627	7,627			
100057650	Orlando	FL		04/05/2022		14,949							14,949	14,949			
100057653	Windham	CT		06/30/2021		2,999							2,999	2,999			
100057658	Mesa	AZ		06/30/2021		5,613							5,613	5,613			
100057659	Parma Heights	OH		06/30/2021		4,272							4,272	4,272			
100057661	Mount Vernon	WA		06/30/2021		8,092							8,092	8,092			
100057662	Wylie	TX		04/05/2022		4,079							4,079	4,079			
100057663	Vancouver	WA		06/30/2021		4,458							4,458	4,458			
100057665	Roseville	CA		06/30/2021		6,584							6,584	6,584			
100057669	Henrico	VA		04/05/2022		3,647							3,647	3,647			
100057672	Omaha	NE		04/05/2022		2,728							2,728	2,728			
100057675	Winder	GA		06/30/2021		2,976							2,976	2,976			
100057676	Audubon	NJ		04/05/2022		3,260							3,260	3,260			
100057678	Haw River	NC		06/30/2021		2,012							2,012	2,012			
100057679	Las Vegas	NV		04/05/2022		4,530							4,530	4,530			
100057682	Murfreesboro	TN		04/05/2022		5,081							5,081	5,081			
100057687	Sunnyvale	CA		04/05/2022		15,488							15,488	15,488			
100057689	Chesapeake	VA		06/30/2021		2,570							2,570	2,570			
100057695	Baton Rouge	LA		06/30/2021		4,391							4,391	4,391			
100057696	Brookhaven	PA		04/05/2022		3,170							3,170	3,170			
100057698	San Antonio	TX		06/30/2021		2,717							2,717	2,717			
100057699	Cranberry Township	PA		06/30/2021		2,671							2,671	2,671			
100057701	Palatine	IL		04/05/2022		1,664							1,664	1,664			
100057703	Hopkinton	RI		06/30/2021		4,848							4,848	4,848			
100057704	Henderson	NV		04/05/2022		4,326							4,326	4,326			
100057705	Bridgeport	CT		06/30/2021		2,782							2,782	2,782			
100057706	Gresham	OR		06/30/2021		3,967							3,967	3,967			
100057707	Olympia	WA		06/30/2021		4,900							4,900	4,900			
100057708	Santa Rosa Beach	FL		06/30/2021		4,295							4,295	4,295			
100057710	Daphne	AL		06/30/2021		2,324							2,324	2,324			
100057711	Atlanta	GA		06/30/2021		2,919							2,919	2,919			
100057712	Blackwood	NJ		06/30/2021		1,909							1,909	1,909			
100057714	Greenville	SC		06/30/2021		4,456							4,456	4,456			

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100057717	Lawrenceville	GA		06/30/2021		8,238							8,238	8,234		(4)	(4)
100057718	Richmond	TX		06/30/2021		2,443							2,443	2,443			
100057721	Winnetka Area	CA		06/30/2021		10,012							10,012	10,012			
100057723	Plain City	UT		06/30/2021		5,463							5,463	5,463			
100057726	Chicago	IL		04/05/2022		5,929							5,929	5,929			
100057728	Brighton	CO		06/30/2021		6,479							6,479	6,479			
100057729	Lafayette	LA		06/30/2021		2,897							2,897	2,897			
100057735	Bowie	MD		06/30/2021		4,734							4,734	4,734			
100057737	Cumming	GA		06/30/2021		3,417							3,417	3,417			
100057742	Emerson	NJ		06/30/2021		7,484							7,484	7,484			
100057745	Lebanon	IN		04/05/2022		3,790							3,790	3,790			
100057746	Manchester	NH		06/30/2021		5,048							5,048	5,048			
100057749	Bellingham	WA		06/30/2021		5,726							5,726	5,726			
100057750	Minneapolis	MN		06/30/2021		3,439							3,439	3,439			
100057751	Hernando Beach	FL		06/30/2021		4,760							4,760	4,760			
100057754	Naples	FL		06/30/2021		2,127							2,127	2,127			
100057755	Martinsburg	WV		04/05/2022		1,592							1,592	1,592			
100057756	Fernandina Beach	FL		04/05/2022		5,137							5,137	5,137			
100057760	Fresno	CA		06/30/2021		14,686							14,686	14,686			
100057769	Sacramento	CA		04/05/2022		8,484							8,484	8,484			
100057771	Tucson	AZ		06/30/2021		2,735							2,735	2,735			
100057774	Metairie	LA		06/30/2021		1,363							1,363	1,363			
100057775	Baton Rouge	LA		04/05/2022		4,024							4,024	4,024			
100057779	Pueblo	CO		04/05/2022		4,628							4,628	4,628			
100057781	Nashville	TN		04/05/2022		4,025							4,025	4,025			
100057787	Philadelphia	PA		06/30/2021		6,392							6,392	6,392			
100057788	Blanchard	OK		06/30/2021		2,412							2,412	2,412			
100057789	Waco	TX		06/30/2021		1,866							1,866	1,866			
100057790	Waltham	MA		06/30/2021		8,780							8,780	8,780			
100057794	Riverbank	CA		06/30/2021		4,492							4,492	4,492			
100057805	Washington	DC		06/30/2021		6,980							6,980	6,980			
100057809	Copperas Cove	TX		04/05/2022		1,994							1,994	1,994			
100057810	Marietta	GA		06/30/2021		4,665							4,665	4,665			
100057812	North Chesterfield	VA		06/30/2021		3,280							3,280	3,280			
100057814	Shoreview	MN		06/30/2021		3,517							3,517	3,517			
100057821	San Jose	CA		06/30/2021		16,111							16,111	16,111			
100057825	Hayward	CA		06/30/2021		10,655							10,655	10,655			
100057829	Concord	CA		06/30/2021		11,183							11,183	11,183			
100057830	Havre De Grace	MD		06/30/2021		8,804							8,804	8,804			
100057835	Oceanside	CA		06/30/2021		5,277							5,277	5,277			
100057836	Chula Vista	CA		06/30/2021		7,604							7,604	7,604			
100057839	Englishtown	NJ		04/05/2022		7,631							7,631	7,631			
100057842	Belmont	NC		06/30/2021		3,814							3,814	3,814			
100057843	Smyrna	DE		06/30/2021		3,231							3,231	3,231			
100057847	Owens Cross Roads	AL		06/30/2021		10,413							10,413	10,413			
100057848	Houston	TX		06/30/2021		1,875							1,875	1,875			
100057850	Newark	NJ		06/30/2021		4,339							4,339	4,339			
100057851	Coeur D Alene	ID		06/30/2021		6,134							6,134	6,134			
100057854	Odenton	MD		06/30/2021		3,521							3,521	3,521			
100057858	Pensacola	FL		06/30/2021		5,389							5,389	5,389			
100057860	Philadelphia	PA		04/05/2022		2,679							2,679	2,679			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057861	Las Vegas	NV		04/05/2022		2,376							2,376	2,376			
100057865	Blue Jay	CA		06/30/2021		1,969							1,969	1,969			
100057866	Memphis	TN		06/30/2021		1,902							1,902	1,902			
100057869	Cape Coral	FL		06/30/2021		2,308							2,308	2,308			
100057871	Arizona City	AZ		04/05/2022		2,657							2,657	2,657			
100057873	Howell	NJ		04/05/2022		4,367							4,367	4,367			
100057875	Germantown	TN		04/05/2022		5,078							5,078	5,078			
100057876	Boise	ID		06/30/2021		4,979							4,979	4,979			
100057877	Fresno	CA		04/05/2022		2,640							2,640	2,640			
100057879	Brownsville	TX		06/30/2021		1,035							1,035	1,035			
100057881	Hagerstown	MD		04/05/2022		2,940							2,940	2,940			
100057882	Kanab	UT		04/05/2022		4,472							4,472	4,472			
100057883	Orlando	FL		06/30/2021		6,626							6,626	6,626			
100057886	Ashland	OR		06/30/2021		6,520							6,520	6,520			
100057887	San Antonio	TX		04/05/2022		6,417							6,417	6,417			
100057896	Somerville	NJ		04/05/2022		5,176							5,176	5,176			
100057897	Bayonne	NJ		04/05/2022		3,986							3,986	3,986			
100057900	Norwich	CT		06/30/2021		2,687							2,687	2,687			
100057901	Atlanta	GA		06/30/2021		6,429							6,429	6,429			
100057902	Reno	NV		06/30/2021		4,291							4,291	4,291			
100057907	Bakersfield	CA		04/05/2022		2,930							2,930	2,930			
100057909	Lehi	UT		04/05/2022		6,145							6,145	6,145			
100057910	Fairborn	OH		06/30/2021		8,253							8,253	8,253			
100057912	Coolidge	AZ		06/30/2021		3,959							3,959	3,959			
100057913	Cicero	IL		06/30/2021		3,106							3,106	3,106			
100057915	Long Beach	CA		06/30/2021		7,069							7,069	7,069			
100057916	Victorville	CA		06/30/2021		4,065							4,065	4,065			
100057917	Hesperia	CA		06/30/2021		4,201							4,201	4,201			
100057918	Chicago	IL		06/30/2021		7,951							7,951	7,951			
100057921	Loveland	CO		06/30/2021		6,072							6,072	6,072			
100057922	Kissimmee	FL		04/05/2022		3,951							3,951	3,951			
100057927	Roselle	NJ		06/30/2021		7,764							7,764	7,764			
100057928	Mariposa	CA		06/30/2021		3,604							3,604	3,604			
100057929	West Orange	NJ		06/30/2021		7,396							7,396	7,396			
100057931	Chattanooga	TN		06/30/2021		3,992							3,992	3,992			
100057932	Nottingham	MD		06/30/2021		3,876							3,876	3,876			
100057933	New Orleans	LA		06/30/2021		5,218							5,218	5,218			
100057934	Raleigh	NC		04/05/2022		11,330							11,330	11,330			
100057935	Raleigh	NC		04/05/2022		10,514							10,514	10,514			
100057937	Panama City Beach	FL		06/30/2021		3,821							3,821	3,821			
100057939	Fort Worth	TX		04/05/2022		4,429							4,429	4,429			
100057941	Denver	CO		06/30/2021		4,264							4,264	4,264			
100057945	Sahuarita	AZ		06/30/2021		3,662							3,662	3,662			
100057947	Bakersfield	CA		06/30/2021		3,082							3,082	3,082			
100057950	Watsonville	CA		06/30/2021		10,263							10,263	10,263			
100057951	Alexandria	VA		06/30/2021		2,164							2,164	2,164			
100057952	Memphis	TN		06/30/2021		2,737							2,737	2,737			
100057954	Baltimore	MD		06/30/2021		3,368							3,368	3,368			
100057956	Pine Hill	NJ		04/05/2022		2,698							2,698	2,698			
100057958	Elizabeth	NJ		06/30/2021		5,481							5,481	5,481			
100057961	Banning	CA		06/30/2021		7,695							7,695	7,695		(1)	(1)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057964	Stockton	CA		06/30/2021		5,106							5,106	5,106			
100057967	Plymouth	MN		04/05/2022		3,212							3,212	3,212			
100057970	Hockley	TX		04/05/2022		1,690							1,690	1,690			
100057973	Alpharetta	GA		06/30/2021		4,555							4,555	4,555			
100057975	Annapolis	MD		06/30/2021		4,330							4,330	4,330			
100057981	Little Rock	AR		04/05/2022		1,554							1,554	1,554			
100057984	Menlo Park	CA		04/05/2022		10,663							10,663	10,663			
100057987	Beaverton	OR		06/30/2021		9,150							9,150	9,150			
100057988	Loma Linda	CA		06/30/2021		38,131							38,131	38,114		(17)	(17)
100057989	Collierville	TN		06/30/2021		4,702							4,702	4,702			
100057991	Petersburg	VA		04/05/2022		3,217							3,217	3,217			
100057992	Las Vegas	NV		06/30/2021		2,264							2,264	2,264			
100057996	Lake Stevens	WA		06/30/2021		4,499							4,499	4,499			
100057998	Baton Rouge	LA		06/30/2021		2,834							2,834	2,834			
100057999	Reno	NV		06/30/2021		5,815							5,815	5,815			
100058000	Bainbridge Is	WA		04/05/2022		8,079							8,079	8,079			
100058004	National City	CA		06/30/2021		6,174							6,174	6,174			
100058005	Paterson	NJ		06/30/2021		5,550							5,550	5,550			
100058006	Old Hickory	TN		06/30/2021		2,262							2,262	2,262			
100060055	San Tan Valley	AZ		06/25/2021		4,849							4,849	4,849			
100060057	Phoenix	AZ		06/25/2021		4,188							4,188	4,188			
100060058	Chino Valley	AZ		06/25/2021		4,758							4,758	4,762		4	4
100060059	Chandler	AZ		06/25/2021		4,519							4,519	4,519			
100060063	Flagstaff	AZ		06/25/2021		5,721							5,721	5,721			
100060064	Bentonville	AR		06/25/2021		4,689							4,689	4,689			
100060069	Auburn	AL		06/25/2021		2,700							2,700	2,700			
100060070	Scottsdale	AZ		04/05/2022		5,740							5,740	5,740			
100060071	Phoenix	AZ		04/05/2022		6,493							6,493	6,493			
100060074	San Bernardino	CA		06/25/2021		9,898							9,898	9,898			
100060075	Lincoln	CA		06/25/2021		8,135							8,135	8,135			
100060076	Vacaville	CA		06/25/2021		4,023							4,023	4,023			
100060077	Chandler	AZ		04/05/2022		5,634							5,634	5,634			
100060078	Modesto	CA		06/25/2021		7,661							7,661	7,661			
100060079	Chandler	AZ		04/05/2022		5,773							5,773	5,773			
100060080	Perris	CA		06/25/2021		5,259							5,259	5,259			
100060082	Hemet	CA		06/25/2021		5,287							5,287	5,287			
100060085	Granite Bay	CA		04/05/2022		12,203							12,203	12,203			
100060086	Riverside	CA		06/25/2021		8,384							8,384	8,384			
100060088	Woodland Hills	CA		06/25/2021		11,886							11,886	11,886			
100060091	Merced	CA		06/25/2021		2,856							2,856	2,856			
100060094	Big Bear City	CA		04/05/2022		5,524							5,524	5,524			
100060107	Long Beach	CA		04/05/2022		10,341							10,341	10,341			
100060113	Los Angeles	CA		06/25/2021		9,005							9,005	9,005			
100060114	Menifee	CA		06/25/2021		8,537							8,537	8,536		(1)	(1)
100060115	Los Angeles	CA		06/25/2021		10,770							10,770	10,770			
100060117	San Francisco	CA		06/25/2021		14,888							14,888	14,888			
100060118	Alameda	CA		06/25/2021		15,562							15,562	15,562			
100060119	Bell Gardens	CA		06/25/2021		9,369							9,369	9,369			
100060120	Arbuckle	CA		06/25/2021		3,640							3,640	3,640			
100060121	Tracy	CA		06/25/2021		9,169							9,169	9,169			
100060122	Santa Ana	CA		06/25/2021		6,520							6,520	6,520			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060123	San Diego	CA		06/25/2021		7,439							7,439	7,439			
100060124	Lancaster	CA		06/25/2021		4,058							4,058	4,058			
100060126	Newark	CA		06/25/2021		7,671							7,671	7,671			
100060127	Colorado Springs	CO		04/05/2022		4,661							4,661	4,661			
100060128	Fort Collins	CO		06/25/2021		5,417							5,417	5,417			
100060129	Carlsbad	CA		06/25/2021		5,727							5,727	5,727		(1)	(1)
100060131	Vero Beach	FL		06/25/2021		4,308							4,308	4,308			
100060132	Orlando	FL		06/25/2021		3,633							3,633	3,633			
100060133	Washington	DC		04/05/2022		6,211							6,211	6,211			
100060134	Denver	CO		06/25/2021		4,347							4,347	4,347			
100060135	Fort Collins	CO		06/25/2021		7,219							7,219	7,219			
100060136	Ponte Vedra	FL		06/25/2021		5,886							5,886	5,886			
100060137	Washington	DC		06/25/2021		9,784							9,784	9,784			
100060138	Clearwater	FL		06/25/2021		3,778							3,778	3,778			
100060140	Freeport	FL		06/25/2021		4,427							4,427	4,427			
100060141	New Castle	DE		06/25/2021		2,538							2,538	2,538			
100060142	Orlando	FL		06/25/2021		6,362							6,362	6,362			
100060143	Stuart	FL		06/25/2021		4,775							4,775	4,775			
100060144	Lake Worth	FL		06/25/2021		5,697							5,697	5,697			
100060145	Hollywood	FL		06/25/2021		3,967							3,967	3,967			
100060146	Largo	FL		06/25/2021		3,705							3,705	3,705			
100060147	Saint Petersburg	FL		06/25/2021		3,588							3,588	3,588			
100060148	Fort Lauderdale	FL		06/25/2021		4,761							4,761	4,761			
100060149	Tampa	FL		06/25/2021		3,945							3,945	3,945			
100060150	Punta Gorda	FL		06/25/2021		7,423							7,423	7,423			
100060151	Homestead	FL		06/25/2021		3,643							3,643	3,643			
100060152	Holmes Beach	FL		04/05/2022		9,933							9,933	9,933			
100060157	Orlando	FL		04/05/2022		3,602							3,602	3,602			
100060164	Hollywood	FL		06/25/2021		3,593							3,593	3,593			
100060165	Norcross	GA		06/25/2021		7,827							7,827	7,827			
100060166	Hampton	GA		06/25/2021		2,977							2,977	2,977			
100060168	Savannah	GA		06/25/2021		5,842							5,842	5,842			
100060169	Meridian	ID		06/25/2021		4,532							4,532	4,532			
100060170	Pompano Beach	FL		06/25/2021		4,758							4,758	4,758			
100060171	Post Falls	ID		06/25/2021		11,987							11,987	11,987			
100060173	Lake Zurich	IL		06/25/2021		5,019							5,019	5,019			
100060175	Pocatello	ID		06/25/2021		3,020							3,020	3,020			
100060176	Berwyn	IL		04/05/2022		5,075							5,075	5,075			
100060177	Boise	ID		04/05/2022		6,905							6,905	6,905			
100060179	Chicago	IL		06/25/2021		4,164							4,164	4,164			
100060180	Itasca	IL		06/25/2021		6,390							6,390	6,390			
100060181	Indianapolis	IN		06/25/2021		4,257							4,257	4,257			
100060183	Chicago	IL		06/25/2021		5,670							5,670	5,670			
100060185	Haverhil	MA		06/25/2021		6,189							6,189	6,189			
100060186	New Orleans	LA		06/25/2021		5,982							5,982	5,982			
100060187	Slidell	LA		06/25/2021		4,392							4,392	4,392			
100060189	Lowell	MA		06/25/2021		10,732							10,732	10,732			
100060190	Newton	MA		06/25/2021		23,311							23,311	23,311			
100060191	New Orleans	LA		04/05/2022		4,380							4,380	4,380			
100060192	Lafayette	LA		06/25/2021		4,147							4,147	4,147			
100060193	Metairie	LA		06/25/2021		3,292							3,292	3,292			

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100060195	South Boston	MA		04/05/2022		12,067							12,067	12,067			
100060196	Bowie	MD		06/25/2021		6,179							6,179	6,179			
100060197	Baltimore	MD		06/25/2021		4,964							4,964	4,964			
100060199	Takoma Park	MD		04/05/2022		8,158							8,158	8,158			
100060202	Minneapolis	MN		06/25/2021		5,464							5,464	5,463			
100060203	Pleasant Hill	MO		06/25/2021		3,570							3,570	3,570			
100060204	Pasadena	MD		06/25/2021		5,466							5,466	5,466			
100060205	Chesterfield	MO		06/25/2021		5,670							5,670	5,670			
100060207	Biddeford	ME		04/05/2022		4,523							4,523	4,523			
100060209	Minneapolis	MN		06/25/2021		10,635							10,635	10,629		(5)	(5)
100060211	Vass	NC		06/25/2021		4,001							4,001	4,001			
100060213	Moyock	NC		06/25/2021		2,530							2,530	2,530			
100060215	Kill Devil Hills	NC		06/25/2021		4,775							4,775	4,775			
100060216	Huntersville	NC		06/25/2021		6,889							6,889	6,889			
100060219	Charlotte	NC		04/05/2022		9,630							9,630	9,630			
100060220	Hackettstown	NJ		06/25/2021		4,015							4,015	4,015			
100060222	Omaha	NE		06/25/2021		3,366							3,366	3,366			
100060224	Manchester	NH		04/05/2022		5,076							5,076	5,076			
100060227	Elizabeth	NJ		04/05/2022		7,463							7,463	7,463			
100060230	North Las Vegas	NV		06/25/2021		5,438							5,438	5,438			
100060233	Asbury Park	NJ		04/05/2022		5,031							5,031	5,031			
100060234	Rio Rancho	NM		06/25/2021		3,153							3,153	3,153			
100060236	Bayonne	NJ		06/25/2021		5,340							5,340	5,340			
100060241	Las Vegas	NV		04/05/2022		5,496							5,496	5,496			
100060242	Las Vegas	NV		04/05/2022		5,555							5,555	5,555			
100060243	Henderson	NV		06/25/2021		4,053							4,053	4,053			
100060244	Portland	OR		06/25/2021		14,836							14,836	14,836			
100060245	Reno	NV		04/05/2022		7,139							7,139	7,139			
100060247	Beaverton	OR		06/25/2021		6,506							6,506	6,506			
100060254	Portland	OR		06/25/2021		7,404							7,404	7,404			
100060255	Lebanon	PA		06/25/2021		2,701							2,701	2,701			
100060256	Philadelphia	PA		04/05/2022		5,834							5,834	5,834			
100060259	Philadelphia	PA		06/25/2021		2,810							2,810	2,810			
100060262	East Providence	RI		04/05/2022		7,512							7,512	7,512			
100060264	Quakertown	PA		04/05/2022		3,349							3,349	3,349			
100060267	Knoxville	TN		06/25/2021		4,662							4,662	4,662			
100060269	Nashville	TN		04/05/2022		3,862							3,862	3,862			
100060270	Brentwood	TN		04/05/2022		7,252							7,252	7,252			
100060272	Sevierville	TN		04/05/2022		4,733							4,733	4,733			
100060274	Schertz	TX		06/25/2021		5,774							5,774	5,774			
100060275	Forth Worth	TX		06/25/2021		10,410							10,410	10,410			
100060276	Nashville	TN		04/05/2022		4,410							4,410	4,410			
100060278	Fort Worth	TX		06/25/2021		4,584							4,584	4,584			
100060279	Houston	TX		06/25/2021		4,506							4,506	4,506			
100060280	Huntsville	TX		06/25/2021		2,236							2,236	2,236			
100060281	The Woodlands	TX		06/25/2021		7,755							7,755	7,755			
100060283	Liberty Hill	TX		06/25/2021		7,704							7,704	7,703		(1)	(1)
100060284	Buda	TX		06/25/2021		3,980							3,980	3,980			
100060285	Frisco	TX		06/25/2021		7,147							7,147	7,146			
100060286	Plano	TX		06/25/2021		4,119							4,119	4,119			
100060287	Houston	TX		06/25/2021		6,068							6,068	6,068			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060288	North Richland Hills	TX		06/25/2021		4,439							4,439	4,439			
100060289	South Padre Island	TX		04/05/2022		9,076							9,076	9,076			
100060292	San Antonio	TX		04/05/2022		2,883							2,883	2,883			
100060293	Dallas	TX		04/05/2022		6,880							6,880	6,880			
100060294	Brigham City	UT		04/05/2022		6,280							6,280	6,280			
100060298	Grapevine	TX		04/05/2022		8,487							8,487	8,487			
100060301	Ogden	UT		04/05/2022		4,649							4,649	4,649			
100060302	Layton	UT		04/05/2022		3,939							3,939	3,939			
100060303	Provo	UT		06/25/2021		4,014							4,014	4,014			
100060304	Salt Lake City	UT		06/25/2021		4,448							4,448	4,448			
100060305	Alexandria	VA		06/25/2021		8,036							8,036	8,036			
100060306	Mechanicsville	VA		06/25/2021		3,931							3,931	3,931			
100060307	Virginia Beach	VA		06/25/2021		5,752							5,752	5,752			
100060312	Fairfax	VA		06/25/2021		7,558							7,558	7,558			
100060314	Chesapeake	VA		06/25/2021		1,945							1,945	1,945			
100060315	Seattle	WA		06/25/2021		9,335							9,335	9,335			
100060316	Cle Elum	WA		06/25/2021		3,791							3,791	3,791			
100060319	Marysville	WA		04/05/2022		7,732							7,732	7,732			
100060330	Greater London	GBR		06/30/2021										80	80		80
100060332	Greater London	GBR		06/30/2021										199	199		199
100060335	Sneads Ferry	NC		06/01/2021		2,258							2,258	2,258			
100060338	Dubuque	IA		06/01/2021		1,465							1,465	1,465			
100060341	Portage	IN		06/01/2021		1,255							1,255	1,255			
100060343	Sylacauga	AL		06/01/2021		3,240							3,240	3,240			
100060344	Phenix City	AL		06/01/2021		2,117							2,117	2,117			
100060348	Headland	AL		06/01/2021		4,854							4,854	4,854			
100060351	Gordo	AL		06/01/2021		3,913							3,913	3,913			
100060354	Spring	TX		06/01/2021		3,918							3,918	3,918			
100060356	San Antonio	TX		06/01/2021		3,183							3,183	3,180		(3)	(3)
100060357	Pearland	TX		06/01/2021		2,103							2,103	2,104		1	1
100060367	Waynesville	OH		06/01/2021		6,024							6,024	6,024			
100060368	Austin	TX		06/01/2021		3,483							3,483	3,479		(4)	(4)
100060369	Maumelle	AR		06/01/2021		3,877							3,877	3,877			
100060372	Tomball	TX		06/01/2021		3,338							3,338	3,342		4	4
100060375	Dundalk	MD		06/01/2021		3,172							3,172	3,172			
100060378	Knoxville	TN		06/01/2021		3,615							3,615	3,611		(4)	(4)
100060382	Blacklick	OH		06/01/2021		3,220							3,220	3,220			
100060384	Hammond	IN		06/01/2021		1,799							1,799	1,799			
100060385	Sugar Hill	GA		06/01/2021		6,806							6,806	6,806			
100060394	Nixa	MO		06/01/2021		1,327							1,327	1,327			
100060405	Fultondale	AL		06/01/2021		2,645							2,645	2,644		(2)	(2)
100060408	Otisville	MI		06/01/2021		1,693							1,693	1,693			
100060409	San Antonio	TX		06/01/2021		2,906							2,906	2,916		10	10
100060411	Dolomite	AL		06/01/2021		1,813							1,813	1,813			
100060415	Roswell	NM		06/01/2021		1,118							1,118	1,113		(5)	(5)
100060419	Houston	TX		06/01/2021		2,699							2,699	2,705		5	5
100060420	Winthrop	MN		06/01/2021		2,986							2,986	2,986			
100060421	Upper Marlboro	MD		06/01/2021		5,072							5,072	5,072			
100060425	Greenfield	IN		06/01/2021		1,686							1,686	1,686			
100060428	Saint Louis	MO		06/01/2021		838							838	838			
100060429	Bethel	MN		06/01/2021		3,495							3,495	3,485		(10)	(10)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060430	Nice	CA		06/01/2021		3,090							3,090	3,090			
100060432	Randallstown	MD		06/01/2021		3,265							3,265	3,265			
100060433	Gaithersburg	MD		06/01/2021		3,531							3,531	3,531			
100060434	Kansas City	MO		06/01/2021		4,269							4,269	4,269			
100060437	Indianapolis	IN		06/01/2021		4,631							4,631	4,623		(8)	(8)
100060439	Mobile	AL		06/01/2021		1,496							1,496	1,496			
100060440	Savannah	MO		06/01/2021		2,374							2,374	2,380		6	6
100060443	Madison	WI		06/01/2021		1,430							1,430	1,431		1	1
100060450	Lompoc	CA		06/01/2021		5,321							5,321	5,321			
100060451	El Paso	TX		06/01/2021		3,763							3,763	3,774		11	11
100060452	Coon Rapids	MN		06/01/2021		2,820							2,820	2,820			
100060457	Fresno	TX		06/01/2021		3,910							3,910	3,910			
100060458	Delmont	PA		06/01/2021		2,439							2,439	2,432		(7)	(7)
100060462	Holly	MI		06/01/2021		4,443							4,443	4,443			
100060463	Lucerne Valley	CA		06/01/2021		1,910							1,910	1,910			
100060464	Chapel Hill	NC		06/01/2021		4,076							4,076	4,069		(6)	(6)
100060467	El Cajon	CA		06/01/2021		14,114							14,114	14,114			
100060468	Commerce City	CO		06/01/2021		5,441							5,441	5,441			
100060470	Meadville	PA		06/01/2021		(1,327)							(1,327)	(1,327)			
100060473	Laguna Hills	CA		06/01/2021		8,756							8,756	8,756			
100060475	San Diego	CA		06/01/2021		5,623							5,623	5,623			
100060476	Harvard	IL		06/01/2021		1,767							1,767	1,760		(7)	(7)
100060481	Greensboro	NC		06/01/2021		3,445							3,445	3,448		4	4
100060482	Holt	MI		06/01/2021		4,213							4,213	4,207		(7)	(7)
100060483	Youngstown	OH		06/01/2021		1,725							1,725	1,726		2	2
100060485	Maumelle	AR		06/01/2021		10,876							10,876	10,876			
100060486	Huntington	WV		06/01/2021		1,556							1,556	1,555		(1)	(1)
100060490	Corpus Christi	TX		06/01/2021		4,894							4,894	4,894			
100060495	Slidell	LA		06/01/2021		4,579							4,579	4,579			
100060496	Sterling Heights	MI		06/01/2021		3,131							3,131	3,135		4	4
100060497	Lincoln	NE		06/01/2021		4,570							4,570	4,570			
100060498	Clarksville	TN		06/01/2021		3,940							3,940	3,940			
100060499	Mulvane	KS		06/01/2021		2,003							2,003	2,003			
100060503	Jefferson City	MO		06/01/2021		3,242							3,242	3,242			
100060506	Lancaster	CA		06/01/2021		5,343							5,343	5,343			
100060508	Los Angeles	CA		06/01/2021		24,051							24,051	24,051			
100060512	Moore	OK		06/01/2021		2,067							2,067	2,063		(4)	(4)
100060514	Duluth	MN		06/01/2021		3,534							3,534	3,524		(10)	(10)
100060515	Warren	MI		06/01/2021		3,341							3,341	3,341			
100060518	Hampton	VA		06/01/2021		3,437							3,437	3,437			
100060520	Hot Springs	AR		06/01/2021		2,171							2,171	2,171			
100060521	Plaquemine	LA		06/01/2021		919							919	922		3	3
100060523	Denver	CO		06/01/2021		5,195							5,195	5,205		10	10
100060524	Pooler	GA		06/01/2021		3,743							3,743	3,743			
100060525	Emmet	AR		06/01/2021		3,048							3,048	3,046		(3)	(3)
100060526	Zachary	LA		06/01/2021		1,662							1,662	1,653		(9)	(9)
100060527	Sterling	VA		06/01/2021		8,045							8,045	8,045			
100060528	Woodbridge	VA		06/01/2021		3,580							3,580	3,580			
100060530	Texarkana	TX		06/01/2021		2,689							2,689	2,689			
100060531	Talking Rock	GA		06/01/2021		3,575							3,575	3,585		10	10
100060532	Killeen	TX		06/01/2021		1,979							1,979	1,977		(3)	(3)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060534	Antioch	TN		06/01/2021		4,017							4,017	4,022		4	4
100060535	Marietta	GA		06/01/2021		5,068							5,068	5,068			
100060540	Nashville	TN		06/01/2021		11,577							11,577	11,577			
100060541	Arlington	TX		06/01/2021		2,793							2,793	2,793			
100060542	Corpus Christi	TX		06/01/2021		2,303							2,303	2,303			
100060547	Herndon	VA		06/01/2021		7,122							7,122	7,116		(6)	(6)
100060551	Lilburn	GA		06/01/2021		9,681							9,681	9,671		(9)	(9)
100060552	Silver Spring	MD		06/01/2021		5,418							5,418	5,418			
100060554	Marietta	GA		06/01/2021		5,332							5,332	5,332			
100060555	Charlotte	NC		06/01/2021		4,612							4,612	4,612			
100060558	Savannah	GA		06/01/2021		2,235							2,235	2,239		4	4
100060561	Covington	KY		06/01/2021		2,490							2,490	2,485		(5)	(5)
100060564	Cumming	GA		06/01/2021		3,069							3,069	3,065		(4)	(4)
100060565	Sioux Falls	SD		06/01/2021		2,152							2,152	2,152			
100060567	Cincinnati	OH		06/01/2021		2,416							2,416	2,419		4	4
100060568	Omaha	NE		06/01/2021		3,587							3,587	3,587			
100060571	Alabaster	AL		06/01/2021		644							644	644			
100060572	Alpine	AL		06/01/2021		2,112							2,112	2,112			
100060573	Humble	TX		06/01/2021		5,834							5,834	5,834			
100060579	Calhoun	GA		06/01/2021		4,096							4,096	4,100		5	5
100060580	Allen Park	MI		06/01/2021		2,654							2,654	2,722		67	67
100060581	Lubbock	TX		06/01/2021		1,784							1,784	1,788		5	5
100060582	Mcdonough	GA		06/01/2021		2,341							2,341	2,341			
100060585	Muskogee	OK		06/01/2021		2,165							2,165	2,165			
100060586	Highland Park	IL		06/01/2021		2,893							2,893	2,893			
100060589	Savannah	GA		06/01/2021		2,985							2,985	2,984			
100060591	Oak Hills	CA		06/01/2021		6,261							6,261	6,261			
100060594	Sante Fe	TX		06/01/2021		2,860							2,860	2,866		6	6
100060595	San Antonio	TX		06/01/2021		1,829							1,829	1,832		4	4
100060597	Peoria	AZ		06/01/2021		4,288							4,288	4,288			
100060601	Waterford	MI		06/01/2021		3,872							3,872	3,872			
100060603	Morgan City	LA		06/01/2021		4,267							4,267	4,267			
100060604	Burton	MI		06/01/2021		3,293							3,293	3,293			
100060606	San Bernardino	CA		06/01/2021		5,508							5,508	5,508			
100060607	Marrero	LA		06/01/2021		2,778							2,778	2,778			
100060608	Bedford	TX		06/01/2021		4,056							4,056	4,056			
100060612	Raleigh	NC		06/01/2021		3,144							3,144	3,144			
100060615	Maplewood	MN		06/01/2021		5,521							5,521	5,521			
100060619	Greensboro	NC		06/01/2021		2,273							2,273	2,273			
100060620	Chatham	LA		06/01/2021		3,537							3,537	3,546		9	9
100060623	Mount Holly	NC		06/01/2021		1,578							1,578	1,578			
100060624	Ottawa	KS		06/01/2021		3,054							3,054	3,063		9	9
100060626	Federal Way	WA		06/01/2021		6,526							6,526	6,526			
100060627	Goodyear	AZ		06/01/2021		5,854							5,854	5,854			
100060628	Phoenix	AZ		06/01/2021		4,633							4,633	4,641		9	9
100060629	Tigard	OR		06/01/2021		6,329							6,329	6,329			
100060630	American Canyon	CA		06/01/2021		11,175							11,175	11,175			
100060631	San Antonio	TX		06/01/2021		3,266							3,266	3,281		15	15
100060633	Atlanta	GA		06/01/2021		6,262							6,262	6,262			
100060640	Glendale	AZ		06/01/2021		2,408							2,408	2,420		12	12
100060641	Dadeville	MO		06/01/2021		1,633							1,633	1,633			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100060643	Chicago	IL		06/01/2021		836							836	836			
100060650	Bakersfield	CA		06/01/2021		5,251							5,251	5,251			
100060651	Westland	MI		06/01/2021		3,001							3,001	3,001			
100060653	Norfolk	VA		06/01/2021		3,216							3,216	3,216			
100060655	Council Bluffs	IA		06/01/2021		1,106							1,106	1,106			
100060658	Arnold	MD		06/01/2021		3,836							3,836	3,836			
100060661	Marion	KY		06/01/2021		2,314							2,314	2,317		3	3
100060665	Bardstown	KY		06/01/2021		659							659	655		(4)	(4)
100060667	Gladstone	OR		06/01/2021		5,265							5,265	5,265			
100060672	North Chesterfield	VA		06/01/2021		3,937							3,937	3,937			
100060676	Guyton	GA		06/01/2021		6,026							6,026	6,026			
100060677	Avondale	AZ		06/01/2021		10,981							10,981	10,981			
100060679	Katy	TX		06/01/2021		4,562							4,562	4,562			
100060680	Huntsville	TX		06/01/2021		3,414							3,414	3,410		(5)	(5)
100060681	Dequincy	LA		06/01/2021		3,611							3,611	3,603		(8)	(8)
100060684	Springfield	PA		06/01/2021		7,392							7,392	7,392			
100060687	Spring	TX		06/01/2021		3,044							3,044	3,044			
100060694	Richmond	VA		06/01/2021		3,507							3,507	3,507			
100060695	Plano	TX		06/01/2021		4,145							4,145	4,145			
100060697	Sylacauga	AL		06/01/2021		3,216							3,216	3,216			
100060698	Barlow	KY		06/01/2021		1,427							1,427	1,427			
100060700	Wichita	KS		06/01/2021		1,370							1,370	1,370			
100060706	Campbellsville	KY		06/01/2021		1,486							1,486	1,486			
100060709	El Paso	TX		06/01/2021		2,789							2,789	2,789			
100060715	Manchester	CT		06/01/2021		4,477							4,477	4,465		(12)	(12)
100060719	Baton Rouge	LA		06/01/2021		1,941							1,941	1,938		(4)	(4)
100060720	Baltimore	MD		06/01/2021		1,774							1,774	1,774			
100060721	Neenah	WI		06/01/2021		5,620							5,620	5,620			
100060725	Leroy	AL		06/01/2021		4,579							4,579	4,575		(4)	(4)
100060726	Memphis	TN		06/01/2021		2,406							2,406	2,410		3	3
100060729	Grovetown	GA		06/01/2021		5,192							5,192	5,192			
100060730	Muncie	IN		06/01/2021		5,315							5,315	5,315			
100060736	Baton Rouge	LA		06/01/2021		3,788							3,788	3,788			
100060739	San Antonio	TX		06/01/2021		3,128							3,128	3,120		(7)	(7)
100060740	Hahira	GA		06/01/2021		2,214							2,214	2,214			
100060741	Throop	PA		06/01/2021		2,287							2,287	2,288		1	1
100060742	Norfolk	VA		06/01/2021		5,498							5,498	5,498			
100060745	Canal Winchester	OH		06/01/2021		2,829							2,829	2,829			
100060746	York	PA		06/01/2021		3,531							3,531	3,531			
100060750	Cleveland Heights	OH		06/01/2021		1,870							1,870	1,870			
100060755	Wichita	KS		06/01/2021		2,741							2,741	2,741			
100060756	Kent	OH		06/01/2021		3,676							3,676	3,676			
100060758	Southfield	MI		06/01/2021		3,261							3,261	3,257		(4)	(4)
100060760	Muscle Shoals	AL		06/01/2021		1,565							1,565	1,562		(3)	(3)
100060761	Shreveport	LA		06/01/2021		3,814							3,814	3,814			
100060762	Baltimore	MD		06/01/2021		4,279							4,279	4,266		(13)	(13)
100060763	Centreville	VA		06/01/2021		7,436							7,436	7,415		(20)	(20)
100060764	Baltimore	MD		06/01/2021		4,756							4,756	4,756			
100060767	Snow Camp	NC		06/01/2021		2,151							2,151	2,151			
100060771	Capitol Heights	MD		06/01/2021		4,663							4,663	4,663			
100060772	Laplace	LA		06/01/2021		1,342							1,342	1,336		(5)	(5)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060776	Suffolk	VA		06/01/2021		5,425							5,425	5,431		6	6
100060777	Morgantown	WV		06/01/2021		2,803							2,803	2,803			
100060779	Wyoming	MI		06/01/2021		1,976							1,976	1,976			
100060780	Owings Mills	MD		06/01/2021		5,911							5,911	5,911			
100060782	Merrillville	IN		06/01/2021		1,643							1,643	1,643			
100060785	Decatur	AL		06/01/2021		2,982							2,982	2,982			
100060788	Winchester	VA		06/01/2021		4,760							4,760	4,761		2	2
100060795	Huntsville	AL		06/01/2021		2,847							2,847	2,847			
100060796	Dallas	NC		06/01/2021		3,453							3,453	3,453			
100060799	Bristow	VA		06/01/2021		8,866							8,866	8,880		15	15
100060801	Union Point	GA		06/01/2021		3,080							3,080	3,080			
100060803	Brownsville	TX		06/01/2021		2,158							2,158	2,158			
100060806	Ferguson	MO		06/01/2021		2,188							2,188	2,188			
100060807	Elwood	IN		06/01/2021		1,468							1,468	1,465		(3)	(3)
100060808	Whittier	CA		06/01/2021		10,540							10,540	10,540			
100060810	Maben	MS		06/01/2021		1,529							1,529	1,527		(2)	(2)
100060812	Damascus	MD		06/01/2021		5,559							5,559	5,559			
100060813	Mundelein	IL		06/01/2021		4,176							4,176	4,176			
100060819	Portage	IN		06/01/2021		4,166							4,166	4,166			
100060820	Frankfort	KY		06/01/2021		2,110							2,110	2,107		(3)	(3)
100060823	Louisville	KY		06/01/2021		2,178							2,178	2,175		(3)	(3)
100060825	Chatsworth	GA		06/01/2021		2,712							2,712	2,712			
100060836	Vinemont	AL		06/01/2021		2,871							2,871	2,871			
100060840	Lincoln	NE		06/01/2021		2,721							2,721	2,730		9	9
100060848	Petersburg	VA		06/01/2021		2,031							2,031	2,031			
100060857	Lawson	MO		06/01/2021		3,350							3,350	3,348		(1)	(1)
100060859	Atlanta	GA		06/01/2021		1,873							1,873	1,877		4	4
100060860	District Heights	MD		06/01/2021		3,300							3,300	3,300			
100060862	Henrico	VA		06/01/2021		6,826							6,826	6,818		(8)	(8)
100060864	Woodbridge	VA		06/01/2021		8,364							8,364	8,364			
100060865	Fontana	CA		06/01/2021		7,782							7,782	7,782			
100060874	Knoxville	TN		06/01/2021		4,823							4,823	4,823			
100060876	Hampton	GA		06/01/2021		7,785							7,785	7,785			
100060880	Jacksboro	TN		06/01/2021		2,830							2,830	2,824		(6)	(6)
100060882	Mobile	AL		06/01/2021		2,534							2,534	2,531		(3)	(3)
100060884	Kansas City	MO		06/01/2021		1,405							1,405	1,405			
100060885	Aberdeen	MD		06/01/2021		2,974							2,974	2,974			
100060886	Scottsville	KY		06/01/2021		2,948							2,948	2,948			
100060887	Blue Springs	MO		06/01/2021		3,437							3,437	3,431		(6)	(6)
100060889	Crosby	TX		06/01/2021		3,678							3,678	3,669		(9)	(9)
100060892	Loveland	CO		06/01/2021		6,954							6,954	6,961		7	7
100060895	San Benito	TX		06/01/2021		1,692							1,692	1,692			
100060897	Nashville	TN		06/01/2021		2,780							2,780	2,780			
100060899	Englewood	TN		06/01/2021		2,909							2,909	2,909			
100060900	Houston	TX		06/01/2021		2,956							2,956	2,956			
100060901	Bessemer	AL		06/01/2021		2,959							2,959	2,959			
100060907	El Paso	TX		06/01/2021		2,297							2,297	2,297			
100060908	Fort Worth	TX		06/01/2021		3,925							3,925	3,925			
100060909	Moundville	AL		06/01/2021		1,611							1,611	1,611			
100060912	Cordova	TN		06/01/2021		2,602							2,602	2,598		(4)	(4)
100060913	Glendale	AZ		06/01/2021		5,099							5,099	5,111		12	12

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060917	Harlingen	TX		06/01/2021		2,150							2,150	2,143		(7)	(7)
100060920	San Benito	TX		06/01/2021		2,614							2,614	2,609		(5)	(5)
100060924	Owensboro	KY		06/01/2021		1,758							1,758	1,758			
100060927	Hogansville	GA		06/01/2021		2,810							2,810	2,810			
100060928	Frederick	MD		06/01/2021		7,274							7,274	7,274			
100060929	Hamilton	GA		06/01/2021		4,326							4,326	4,326			
100060930	Baltimore	MD		06/01/2021		4,026							4,026	4,026			
100060931	Baytown	TX		06/01/2021		5,352							5,352	5,344		(8)	(8)
100060932	Albany	GA		06/01/2021		3,490							3,490	3,490			
100060933	Lake Elsinore	CA		06/01/2021		5,667							5,667	5,667			
100060935	Hampton	VA		06/01/2021		2,621							2,621	2,621			
100060940	Raytown	MO		06/01/2021		2,418							2,418	2,418			
100060941	Holly Pond	AL		06/01/2021		3,526							3,526	3,515		(10)	(10)
100060943	Round Rock	TX		06/01/2021		7,618							7,618	7,618			
100060944	King William	VA		06/01/2021		3,656							3,656	3,657		1	1
100060945	Tucson	AZ		06/01/2021		3,749							3,749	3,740		(9)	(9)
100060948	Weslaco	TX		06/01/2021		2,804							2,804	2,799		(5)	(5)
100060951	Lawrenceville	GA		06/01/2021		4,698							4,698	4,698			
100060953	Nolensville	TN		06/01/2021		4,411							4,411	4,411			
100060955	Memphis	TN		06/01/2021		5,454							5,454	5,446		(8)	(8)
100060957	Longview	TX		06/01/2021		4,666							4,666	4,655		(10)	(10)
100060964	Leesburg	VA		06/01/2021		6,505							6,505	6,505			
100060967	Riverside	CA		06/01/2021		7,062							7,062	7,062			
100060969	Clarksville	TN		06/01/2021		2,979							2,979	2,973		(7)	(7)
100060970	Fresno	CA		06/01/2021		4,073							4,073	4,073			
100060973	Waynesboro	VA		06/01/2021		3,344							3,344	3,338		(6)	(6)
100060974	Horsham	PA		06/01/2021		4,544							4,544	4,544			
100060975	Kennesaw	GA		06/01/2021		2,268							2,268	2,268			
100060978	Auburn	GA		06/01/2021		2,621							2,621	2,616		(4)	(4)
100060979	Appleton	WI		06/01/2021		4,396							4,396	4,396			
100060981	Gillsville	GA		06/01/2021		4,328							4,328	4,328			
100060982	East Bethel	MN		06/01/2021		4,544							4,544	4,554		10	10
100060983	Springfield	MA		06/01/2021		4,459							4,459	4,450		(10)	(10)
100060986	Concord	NC		06/01/2021		7,132							7,132	7,132			
100060989	West Jefferson	OH		06/01/2021		3,965							3,965	3,960		(5)	(5)
100060990	Independence	MO		06/01/2021		1,527							1,527	1,525		(2)	(2)
100060991	Westminster	MD		06/01/2021		5,786							5,786	5,780		(6)	(6)
100060992	Brown Deer	WI		06/01/2021		5,196							5,196	5,196			
100060993	Tucson	AZ		06/01/2021		2,687							2,687	2,683		(4)	(4)
100060994	Kansas City	KS		06/01/2021		3,429							3,429	3,429			
100060996	Rialto	CA		06/01/2021		6,722							6,722	6,722			
100060997	Chattanooga	TN		06/01/2021		3,311							3,311	3,311			
100060998	Catonsville	MD		06/01/2021		3,808							3,808	3,820		12	12
100060999	Frisco	TX		06/01/2021		6,903							6,903	6,903			
100061001	Odessa	TX		06/01/2021		5,961							5,961	5,950		(11)	(11)
100061008	Mont Belvieu	TX		06/01/2021		7,131							7,131	7,131			
100061009	Indio	CA		06/01/2021		4,031							4,031	4,031			
100061012	Gainesville	GA		06/01/2021		1,999							1,999	1,999			
100061013	Midland	TX		06/01/2021		5,383							5,383	5,383			
100061014	Tucson	AZ		06/01/2021		3,224							3,224	3,224			
100061015	Baytown	TX		06/01/2021		3,553							3,553	3,548		(5)	(5)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061019	Phoenix	AZ		06/01/2021		6,433							6,433	6,433			
100061020	Oklahoma City	OK		06/01/2021		5,570							5,570	5,570			
100061021	East Chicago	IN		06/01/2021		2,594							2,594	2,594			
100061022	San Antonio	TX		06/01/2021		2,406							2,406	2,406			
100061023	Philadelphia	PA		06/01/2021		2,252							2,252	2,252			
100061024	Glenn Heights	TX		06/01/2021		6,953							6,953	6,953			
100061025	Deweyville	UT		06/01/2021		2,859							2,859	2,849		(11)	(11)
100061027	Lumberton	NC		06/01/2021		2,628							2,628	2,626		(2)	(2)
100061028	Las Vegas	NV		06/01/2021		9,165							9,165	9,165			
100061029	Colorado Springs	CO		06/01/2021		4,424							4,424	4,424			
100061030	Atlanta	GA		06/01/2021		3,959							3,959	3,959			
100061033	Memphis	TN		06/01/2021		5,896							5,896	5,896			
100061034	Manteca	CA		06/01/2021		6,545							6,545	6,545			
100061038	Pearl	MS		06/01/2021		2,323							2,323	2,323			
100061039	Chandler	AZ		06/01/2021		5,732							5,732	5,732			
100061041	District Hts	MD		06/01/2021		6,467							6,467	6,467			
100061042	Dallas	TX		06/01/2021		2,647							2,647	2,644		(3)	(3)
100061044	Belcamp	MD		06/01/2021		3,163							3,163	3,173		10	10
100061047	Hemet	CA		06/01/2021		9,258							9,258	9,240		(17)	(17)
100061048	Savannah	GA		06/01/2021		3,421							3,421	3,421			
100061051	Bethlehem	GA		06/01/2021		3,395							3,395	3,395			
100061054	Lawrenceville	GA		06/01/2021		3,326							3,326	3,326			
100061055	Chicago	IL		06/01/2021		3,169							3,169	3,169			
100061057	Wichita	KS		06/01/2021		2,092							2,092	2,092			
100061058	Tuscaloosa	AL		06/01/2021		3,446							3,446	3,446			
100061060	Port Hueneme	CA		06/01/2021		5,302							5,302	5,302			
100061062	Carrollton	TX		06/01/2021		3,719							3,719	3,721		3	3
100061066	Sterling Heights	MI		06/01/2021		5,113							5,113	5,113			
100061067	Hoboken	GA		06/01/2021		2,448							2,448	2,448			
100061068	Oak Hill	OH		06/01/2021		2,383							2,383	2,383			
100061076	Hobbs	NM		06/01/2021		4,058							4,058	4,058			
100061078	Morrisville	PA		06/01/2021		3,623							3,623	3,623			
100061079	Brightwood	VA		06/01/2021		5,855							5,855	5,855			
100061080	La Follette	TN		06/01/2021		4,601							4,601	4,601			
100061084	Burlington	NC		06/01/2021		2,518							2,518	2,518			
100061086	Helendale	CA		06/01/2021		4,936							4,936	4,925		(11)	(11)
100061087	Las Vegas	NV		06/01/2021		6,012							6,012	6,012			
100061089	Baytown	TX		06/01/2021		2,891							2,891	2,891			
100061090	Bessemer	AL		06/01/2021		4,167							4,167	4,165		(3)	(3)
100061093	Oakland	MD		06/01/2021		3,010							3,010	3,013		3	3
100061094	Charlotte	NC		06/01/2021		3,522							3,522	3,522			
100061095	Spokane Valley	WA		06/01/2021		5,963							5,963	5,963			
100061096	Knoxville	TN		06/01/2021		6,303							6,303	6,303			
100061099	Elko New Market	MN		06/01/2021		7,811							7,811	7,811			
100061101	Parma	OH		06/01/2021		3,413							3,413	3,405		(7)	(7)
100061105	Anderson	IN		06/01/2021		3,761							3,761	3,761			
100061107	St Louis	MO		06/01/2021		4,288							4,288	4,288			
100061111	Stockton	CA		06/01/2021		2,726							2,726	2,726			
100061112	Waycross	GA		06/01/2021		1,233							1,233	1,233			
100061115	Waukesha	WI		06/01/2021		2,568							2,568	2,568			
100061118	Wichita	KS		06/01/2021		19,702							19,702	19,702			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100061119	Chattanooga	TN		06/01/2021		2,800							2,800	2,800			
100061120	Indianapolis	IN		06/01/2021		2,527							2,527	2,527			
100061121	Coon Rapids	MN		06/01/2021		3,938							3,938	3,938			
100061123	Saint Louis	MO		06/01/2021		2,932							2,932	2,929		(3)	(3)
100061124	Jackson	MO		06/01/2021		1,840							1,840	1,840			
100061126	Gardendale	AL		06/01/2021		2,038							2,038	2,038			
100061132	Theodore	AL		06/01/2021		2,832							2,832	2,832			
100061141	Swainsboro	GA		06/01/2021		2,139							2,139	2,139			
100061143	Newport	NC		06/01/2021		2,114							2,114	2,125		11	11
100061144	Knoxville	TN		06/01/2021		2,125							2,125	2,125			
100061146	Houston	TX		06/01/2021		3,464							3,464	3,455		(9)	(9)
100061148	Toney	AL		06/01/2021		3,165							3,165	3,165			
100061151	Soddy Daisy	TN		06/01/2021		2,556							2,556	2,556			
100061156	New Bedford	MA		06/01/2021		3,380							3,380	3,380			
100061157	Shawnee	KS		06/01/2021		2,016							2,016	2,016			
100061159	Elk River	MN		06/01/2021		3,756							3,756	3,756			
100061162	Glendale	AZ		06/01/2021		17,933							17,933	17,933			
100061164	Saint Paul	MN		06/01/2021		2,055							2,055	2,055			
100061166	Saint Louis	MO		06/01/2021		2,044							2,044	2,044			
100061171	Enterprise	AL		06/01/2021		2,356							2,356	2,356			
100061174	Hemet	CA		06/01/2021		4,880							4,880	4,880			
100061180	Elizabethton	TN		06/01/2021		2,478							2,478	2,478			
100061182	Rockford	IL		06/01/2021		2,634							2,634	2,634			
100061183	Tolleson	AZ		06/01/2021		3,722							3,722	3,738		16	16
100061184	Independence	MO		06/01/2021		1,765							1,765	1,765			
100061187	Lima	OH		06/01/2021		2,189							2,189	2,183		(6)	(6)
100061191	Arthur City	TX		06/01/2021		2,121							2,121	2,121			
100061192	Denham Springs	LA		06/01/2021		2,557							2,557	2,557			
100061196	Port Arthur	TX		06/01/2021		2,065							2,065	2,066		1	1
100061197	Collinsville	AL		06/01/2021		3,553							3,553	3,552		(1)	(1)
100061200	Cookeville	TN		06/01/2021		4,360							4,360	4,355		(4)	(4)
100061202	Louisville	KY		06/01/2021		2,240							2,240	2,240		(1)	(1)
100061203	Tonganoxie	KS		06/01/2021		3,159							3,159	3,166		7	7
100061204	Spanaway	WA		06/01/2021		5,863							5,863	5,863			
100061206	Fultondale	AL		06/01/2021		5,757							5,757	5,764		7	7
100061208	Independence	MO		06/01/2021		3,439							3,439	3,431		(8)	(8)
100061209	Angleton	TX		06/01/2021		4,765							4,765	4,765			
100061214	Palmdale	CA		06/01/2021		5,953							5,953	5,953			
100061216	Burnsville	MN		06/01/2021		5,774							5,774	5,774			
100061222	Brooklyn Park	MN		06/01/2021		4,964							4,964	4,964			
100061224	Baltimore	MD		06/01/2021		1,737							1,737	1,737			
100061227	Brigham City	UT		06/01/2021		2,803							2,803	2,803			
100061228	Saint Louis	MO		06/01/2021		1,008							1,008	1,005		(3)	(3)
100061229	Romeoville	IL		06/01/2021		4,931							4,931	4,931			
100061231	Philadelphia	PA		06/01/2021		1,731							1,731	1,726		(5)	(5)
100061234	Collinsville	IL		06/01/2021		2,622							2,622	2,622			
100061238	Dexter	MO		06/01/2021		1,128							1,128	1,128			
100061239	Camino	CA		06/01/2021		4,398							4,398	4,398			
100061242	Hiram	GA		06/01/2021		1,791							1,791	1,791			
100061244	New Orleans	LA		06/01/2021		13,746							13,746	13,746			
100061245	N Hollywood	CA		06/01/2021		9,588							9,588	9,613		25	25

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061248	Villard	MN		06/01/2021		1,379							1,379	1,375		(4)	(4)
100061249	Kansas City	MO		06/01/2021		2,455							2,455	2,455			
100061252	Chickasaw	AL		06/01/2021		3,174							3,174	3,174			
100061255	Jacksonville	FL		06/01/2021		2,320							2,320	2,320			
100061256	High Point	NC		06/01/2021		3,627							3,627	3,627			
100061261	Marne	MI		06/01/2021		2,955							2,955	2,948		(8)	(8)
100061265	Sand Lake	MI		06/01/2021		3,537							3,537	3,537			
100061268	Camilla	GA		06/01/2021		1,130							1,130	1,130			
100061269	Oakdale	MN		06/01/2021		3,104							3,104	3,104			
100061271	Sicklerville	NJ		06/01/2021		5,828							5,828	5,828			
100061273	Reading	PA		06/01/2021		1,519							1,519	1,519			
100061274	Farmington Hills	MI		06/01/2021		2,782							2,782	2,786		4	4
100061275	Metairie	LA		06/01/2021		1,187							1,187	1,187			
100061276	Pittsfield	NH		06/01/2021		3,420							3,420	3,420			
100061279	Fremont	OH		06/01/2021		903							903	903			
100061280	Hughesville	MD		06/01/2021		7,351							7,351	7,351			
100061283	Ellenwood	GA		06/01/2021		3,608							3,608	3,608			
100061286	Council Bluffs	IA		06/01/2021		1,091							1,091	1,091			
100061287	Memphis	TN		06/01/2021		4,322							4,322	4,318		(4)	(4)
100061288	Manassas	VA		06/01/2021		6,852							6,852	6,851		(1)	(1)
100061289	Maple Heights	OH		06/01/2021		489							489	489			
100061290	Sauk Rapids	MN		06/01/2021		3,141							3,141	3,141			
100061295	Pflugerville	TX		06/01/2021		7,390							7,390	7,380		(11)	(11)
100061301	Marrero	LA		06/01/2021		2,853							2,853	2,853			
100061304	Vineland	NJ		06/01/2021		3,313							3,313	3,318		5	5
100061306	Orange Cove	CA		06/01/2021		3,581							3,581	3,576		(5)	(5)
100061308	Covington	LA		06/01/2021		6,986							6,986	6,986			
100061310	Hopkins	MN		06/01/2021		7,513							7,513	7,513			
100061317	Duncanville	TX		06/01/2021		3,982							3,982	3,982			
100061326	Calhoun	GA		06/01/2021		3,718							3,718	3,718			
100061327	Stone Mountain	GA		06/01/2021		2,983							2,983	2,983			
100061328	Hastings	MN		06/01/2021		2,775							2,775	2,775			
100061329	Kingsland	GA		06/01/2021		5,558							5,558	5,558			
100061331	Lewisburg	OH		06/01/2021		2,823							2,823	2,823			
100061332	Dover	OH		06/01/2021		1,137							1,137	1,136		(1)	(1)
100061336	New Franklin	OH		06/01/2021		3,197							3,197	3,252		55	55
100061340	Baton Rouge	LA		06/01/2021		2,443							2,443	2,443			
100061348	North Las Vegas	NV		06/01/2021		4,274							4,274	4,274			
100061351	Sidney	MT		06/01/2021		1,701							1,701	1,701			
100061357	Louisville	KY		06/01/2021		1,816							1,816	1,809		(7)	(7)
100061358	Hubert	NC		06/01/2021		4,820							4,820	4,822		2	2
100061365	Panguitch	UT		06/01/2021		4,878							4,878	4,880		2	2
100061377	Knoxville	TN		06/01/2021		3,208							3,208	3,208			
100061379	Amarillo	TX		06/01/2021		3,762							3,762	3,762			
100061382	Clinton	MA		06/01/2021		4,640							4,640	4,628		(12)	(12)
100061385	Hendersonville	NC		06/01/2021		7,734							7,734	7,734			
100061386	Humble	TX		06/01/2021		3,631							3,631	3,633		2	2
100061388	Ottumwa	IA		06/01/2021		3,410							3,410	3,410			
100061395	Cincinnati	OH		06/01/2021		2,486							2,486	2,485		(1)	(1)
100061404	Homestead	PA		06/01/2021		1,716							1,716	1,716			
100061405	Dallas	GA		06/01/2021		5,182							5,182	5,182			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061410	Bettendorf	IA		06/01/2021		2,327							2,327	2,327			
100061414	Royal Palm Beach	FL		06/01/2021		858							858	858			
100061415	Foley	AL		06/01/2021		2,956							2,956	2,956			
100061427	Manchester	TN		06/01/2021		3,460							3,460	3,460			
100061428	Ansonville	NC		06/01/2021		1,620							1,620	1,617		(3)	(3)
100061434	Chicago	IL		06/01/2021		2,086							2,086	2,085		(1)	(1)
100061443	Bakersfield	CA		06/01/2021		4,612							4,612	4,612			
100061444	Highland	CA		06/01/2021		6,288							6,288	6,307		20	20
100061445	Forest Lake	MN		06/01/2021		4,351							4,351	4,360		9	9
100061446	Galena	MO		06/01/2021		2,844							2,844	2,844			
100061447	Loganville	GA		06/01/2021		4,853							4,853	4,853			
100061450	Glendale	AZ		06/01/2021		5,055							5,055	5,044		(11)	(11)
100061452	Saint Clair Shores	MI		06/01/2021		3,221							3,221	3,221			
100061455	Eagle Mountain	UT		06/01/2021		5,872							5,872	5,880		7	7
100061456	Columbia	SC		06/01/2021		2,197							2,197	2,197			
100061458	Arlington	TX		06/01/2021		2,516							2,516	2,516			
100061460	Cottage Grove	MN		06/01/2021		4,627							4,627	4,627			
100061463	Des Moines	IA		06/01/2021		3,358							3,358	3,358			
100061464	Florence	AL		06/01/2021		1,986							1,986	1,980		(6)	(6)
100061469	Red Wing	MN		06/01/2021		18,157							18,157	18,157			
100061470	Jonesboro	GA		06/01/2021		6,293							6,293	6,293			
100061475	Houston	TX		06/01/2021		2,422							2,422	2,422			
100061477	Columbia	TN		06/01/2021		5,051							5,051	5,061		10	10
100061478	Crofton	MD		06/01/2021		11,526							11,526	11,526			
100061480	Corpus Christi	TX		06/01/2021		2,772							2,772	2,765		(7)	(7)
100061481	Jasper	GA		06/01/2021		5,370							5,370	5,370			
100061483	Bayfield	CO		06/01/2021		5,255							5,255	5,237		(17)	(17)
100061485	Bakersfield	CA		06/01/2021		2,157							2,157	2,157			
100061547	Amsterdam	NLD		06/30/2021										740	740		740
100061548	Amsterdam	NLD		06/30/2021										35	35		35
100061549	Amsterdam	NLD		06/30/2021		981							981	900	(81)		(81)
100061550	Amsterdam	NLD		06/30/2021										39	39		39
100061551	Amsterdam	NLD		06/30/2021		1,552							1,552	1,423	(129)		(129)
100061552	Amsterdam	NLD		06/30/2021										35	35		35
100061553	Amsterdam	NLD		06/30/2021										25	25		25
100061554	Amsterdam	NLD		06/30/2021										35	35		35
100061555	Amsterdam	NLD		06/30/2021		1,119							1,119	1,026	(93)		(93)
100061556	Amsterdam	NLD		06/30/2021										51	51		51
100061564	Murdock	KS		07/01/2021		1,282							1,282	1,282			
100061568	Lawton	OK		07/01/2021		1,946							1,946	1,946			
100061575	San Antonio	TX		07/01/2021		1,602							1,602	1,599		(4)	(4)
100061578	Sparta	WI		07/01/2021		1,850							1,850	1,853		3	3
100061587	Pine Bluff	AR		07/01/2021		3,026							3,026	3,025		(1)	(1)
100061588	Joliet	IL		07/01/2021		2,035							2,035	2,035			
100061592	Hobbs	NM		07/01/2021		4,026							4,026	4,023		(2)	(2)
100061598	Memphis	TN		07/01/2021		2,903							2,903	2,903			
100061599	Holbrook	NY		07/01/2021		8,823							8,823	8,823			
100061600	Willsboro	NY		07/01/2021		3,151							3,151	3,151			
100061621	North Augusta	SC		07/01/2021		4,761							4,761	4,761			
100061637	Oaklyn	NJ		07/01/2021		2,374							2,374	2,374			
100061642	Port Neches	TX		07/01/2021		2,383							2,383	2,383			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061647	Whitman	MA		07/01/2021		5,026							5,026	5,026			
100061649	Newburgh	NY		07/01/2021		5,001							5,001	5,001			
100061653	Eveleth	MN		07/01/2021		4,910							4,910	4,910			
100061665	Glenville	NY		07/01/2021		7,466							7,466	7,466			
100061668	West Haven	CT		07/01/2021		3,514							3,514	3,514			
100061695	Cuddy	PA		07/01/2021		1,366							1,366	1,366			
100061699	Belton	TX		07/01/2021		7,074							7,074	7,074			
100061702	Matteson	IL		07/01/2021		1,936							1,936	1,936			
100061708	Louisville	KY		07/01/2021		4,803							4,803	4,803			
100061721	Central City	KY		07/01/2021		2,379							2,379	2,379			
100061725	Bremen	KY		07/01/2021		1,197							1,197	1,199		2	2
100061740	Lumberton	NC		07/01/2021		815							815	815			
100061742	Sandston	VA		07/01/2021		3,336							3,336	3,336			
100061745	Chicago	IL		07/01/2021		7,136							7,136	7,136			
100061756	Mcmurray	PA		07/01/2021		8,257							8,257	8,246		(11)	(11)
100061764	Grand Blanc	MI		07/01/2021		1,706							1,706	1,703		(3)	(3)
100061768	Bella Vista	AR		07/01/2021		1,541							1,541	1,541			
100061774	Abingdon	VA		07/01/2021		1,944							1,944	1,944			
100061775	Fort Worth	TX		07/01/2021		3,138							3,138	3,138			
100061781	Louisville	KY		07/01/2021		2,150							2,150	2,150			
100061783	New Castle	DE		07/01/2021		(1,379)							(1,379)	(1,379)			
100061805	Saint Petersburg	FL		07/01/2021		2,038							2,038	2,038			
100061807	Palm Bay	FL		07/01/2021		3,790							3,790	3,790			
100061812	Miramar	FL		07/01/2021		7,922							7,922	7,922			
100061814	Central Square	NY		07/01/2021		2,352							2,352	2,352			
100061815	Hilton	NY		07/01/2021		2,352							2,352	2,352			
100061819	Citrus Heights	CA		07/01/2021		4,428							4,428	4,428			
100061820	Cape Coral	FL		07/01/2021		14,635							14,635	14,632		(3)	(3)
100061823	Galveston	IN		07/01/2021		2,972							2,972	2,972			
100061827	Camden	NY		07/01/2021		1,121							1,121	1,121			
100061829	Bridgeport	NJ		07/01/2021		4,808							4,808	4,808			
100061830	Wheaton	IL		07/01/2021		8,840							8,840	8,840			
100061831	Vestal	NY		07/01/2021		2,153							2,153	2,155		2	2
100061833	Cheektowaga	NY		07/01/2021		2,838							2,838	2,837		(2)	(2)
100061837	Rochester	NY		07/01/2021		4,298							4,298	4,294		(4)	(4)
100061839	Cheektowaga	NY		07/01/2021		2,912							2,912	2,907		(5)	(5)
100061842	South Park	PA		07/01/2021		2,199							2,199	2,199			
100061844	Paso Robles	CA		07/01/2021		6,345							6,345	6,345			
100061848	Rock Island	IL		07/01/2021		2,643							2,643	2,648		5	5
100061849	Kennesaw	GA		07/01/2021		4,660							4,660	4,660			
100061860	Bronx	NY		07/01/2021		9,776							9,776	9,776			
100061864	Clover	SC		07/01/2021		3,426							3,426	3,422		(4)	(4)
100061865	Gregory	MI		07/01/2021		3,903							3,903	3,903			
100061868	Wilmington	NC		07/01/2021		4,358							4,358	4,358			
100061870	Lansing	IL		07/01/2021		3,518							3,518	3,518			
100061872	Indianapolis	IN		07/01/2021		2,687							2,687	2,688		1	1
100061873	Dover	DE		07/01/2021		3,510							3,510	3,510			
100061881	Grovetown	GA		07/01/2021		3,684							3,684	3,679		(5)	(5)
100061884	Port Saint Lucie	FL		07/01/2021		4,092							4,092	4,092			
100061886	Weirton	WV		07/01/2021		2,499							2,499	2,505		6	6
100061888	Willingboro	NJ		07/01/2021		3,525							3,525	3,525			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061890	Portsmouth	VA		07/01/2021		5,631							5,631	5,631			
100061894	Kissimmee	FL		07/01/2021		4,242							4,242	4,242			
100061898	Greenville	SC		07/01/2021		2,290							2,290	2,290			
100061899	Easley	SC		07/01/2021		3,037							3,037	3,037			
100061902	Chicago	IL		07/01/2021		3,740							3,740	3,740			
100061903	East Brunswick	NJ		07/01/2021		4,998							4,998	4,993		(5)	(5)
100061904	Katy	TX		07/01/2021		5,260							5,260	5,247		(14)	(14)
100061905	Harrison	TN		07/01/2021		2,020							2,020	2,024		4	4
100061907	Rosenberg	TX		07/01/2021		4,820							4,820	4,803		(16)	(16)
100061912	Crete	IL		07/01/2021		3,402							3,402	3,402			
100061914	White Plains	NY		07/01/2021		8,015							8,015	8,015			
100061915	Rochester	NY		07/01/2021		2,759							2,759	2,750		(9)	(9)
100061916	North East	PA		07/01/2021		3,081							3,081	3,081			
100061917	Maplewood	MN		07/01/2021		6,225							6,225	6,208		(18)	(18)
100061918	Meadville	PA		07/01/2021		3,052							3,052	3,056		4	4
100061921	Holbrook	NY		07/01/2021		6,806							6,806	6,806			
100061923	Fishers	IN		07/01/2021		5,268							5,268	5,250		(18)	(18)
100061924	Glenville	NY		07/01/2021		4,493							4,493	4,493			
100061926	Miramar	FL		07/01/2021		6,693							6,693	6,693			
100061931	Pittsburgh	PA		07/01/2021		3,356							3,356	3,360		4	4
100061933	Franklin Park	NJ		07/01/2021		10,075							10,075	10,071		(4)	(4)
100061934	Bartlesville	OK		07/01/2021		2,874							2,874	2,874			
100061937	San Antonio	TX		07/01/2021		2,529							2,529	2,529			
100061938	Jacksonville	FL		07/01/2021		(10,162)							(10,162)	(10,162)			
100061943	Arlington	TX		07/01/2021		1,296							1,296	1,296			
100061944	Poughkeepsie	NY		07/01/2021		1,504							1,504	1,504			
100061954	Hot Springs	SD		07/01/2021		1,489							1,489	1,489			
100061956	Slidell	LA		07/01/2021		3,432							3,432	3,432			
100061961	Altoona	PA		07/01/2021		3,300							3,300	3,301		1	1
100061962	Butler	PA		07/01/2021		2,521							2,521	2,521			
100061963	Elkview	WV		07/01/2021		2,442							2,442	2,441		(1)	(1)
100061968	Indian Land	SC		07/01/2021		5,437							5,437	5,434		(3)	(3)
100061970	Huber Heights	OH		07/01/2021		1,674							1,674	1,673		(1)	(1)
100061972	Chicago	IL		07/01/2021		1,900							1,900	1,900			
100061976	Coxs Creek	KY		07/01/2021		8,057							8,057	8,057			
100061977	Houston	TX		07/01/2021		4,224							4,224	4,224			
100061982	San Antonio	TX		07/01/2021		3,881							3,881	3,891		9	9
100061986	North Lauderdale	FL		07/01/2021		3,271							3,271	3,271			
100061987	Elko New Market	MN		07/01/2021		7,063							7,063	7,060		(2)	(2)
100061988	Washington	DC		07/01/2021		4,598							4,598	4,598			
100061989	Valley Stream	NY		07/01/2021		7,193							7,193	7,193			
100061995	San Antonio	TX		07/01/2021		5,304							5,304	5,296		(8)	(8)
100061997	Vero Beach	FL		07/01/2021		3,811							3,811	3,811			
100062000	Hampton	GA		07/01/2021		2,954							2,954	2,954			
100062002	Old Hickory	TN		07/01/2021		4,583							4,583	4,590		6	6
100062003	Philadelphia	PA		07/01/2021		2,524							2,524	2,524			
100062004	Mobile	AL		07/01/2021		6,936							6,936	6,936			
100062008	Sunland Park	NM		07/01/2021		9,533							9,533	9,525		(7)	(7)
100062009	Fayetteville	NC		07/01/2021		2,293							2,293	2,293			
100062010	Bartlett	TN		07/01/2021		2,160							2,160	2,157		(4)	(4)
100062013	Milwaukee	WI		07/01/2021		2,985							2,985	2,985			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100062019	Lexington	KY		07/01/2021		2,230							2,230	2,230			
100062020	Dallas	GA		07/01/2021		7,690							7,690	7,711		20	20
100062024	Mobile	AL		07/01/2021		3,158							3,158	3,158			
100062025	Port Wentworth	GA		07/01/2021		4,263							4,263	4,263			
100062026	Mount Ida	AR		07/01/2021		2,841							2,841	2,843		3	3
100062028	Lucedale	MS		07/01/2021		2,351							2,351	2,351			
100062038	Lexington	KY		07/01/2021		2,607							2,607	2,617		10	10
100062039	Marietta	GA		07/01/2021		8,784							8,784	8,784			
100062041	Hinesville	GA		07/01/2021		2,448							2,448	2,450		1	1
100062042	Hinesville	GA		07/01/2021		6,846							6,846	6,846			
100062043	Killeen	TX		07/01/2021		2,439							2,439	2,439			
100062044	Canton	GA		07/01/2021		2,773							2,773	2,770		(3)	(3)
100062049	Richland	MO		07/01/2021		1,708							1,708	1,711		2	2
100062051	Waterford	MI		07/01/2021		3,761							3,761	3,761			
100062054	Hamden	CT		07/01/2021		4,196							4,196	4,196			
100062055	Clatskanie	OR		07/01/2021		4,138							4,138	4,138			
100062056	Fort Worth	TX		07/01/2021		3,583							3,583	3,588		5	5
100062057	Dayton	OH		07/01/2021		3,294							3,294	3,299		6	6
100062060	Carencro	LA		07/01/2021		3,007							3,007	3,007			
100062061	Knoxville	TN		07/01/2021		490							490	496		6	6
100062065	Kenner	LA		07/01/2021		2,634							2,634	2,634			
100062066	Canton	MS		07/01/2021		4,902							4,902	4,902			
100062070	East Hampton	CT		07/01/2021		4,397							4,397	4,397			
100062071	Loveland	CO		07/01/2021		3,922							3,922	3,922			
100062074	Dade City	FL		07/01/2021		4,084							4,084	4,079		(5)	(5)
100062075	Middletown	DE		07/01/2021		9,213							9,213	9,213			
100062078	Ocean Springs	MS		07/01/2021		2,091							2,091	2,091			
100062082	Valdosta	GA		07/01/2021		6,035							6,035	6,035			
100062087	Philadelphia	PA		07/01/2021		255							255	260		5	5
100062089	Azle	TX		07/01/2021		2,210							2,210	2,210			
100062090	Tuscaloosa	AL		07/01/2021		2,140							2,140	2,140			
100062091	Louisburg	NC		07/01/2021		(14,986)							(14,986)	(14,986)			
100062095	Altamont	NY		07/01/2021		8,987							8,987	8,994		7	7
100062097	White Oak	PA		07/01/2021		2,999							2,999	2,999			
100062098	Newnan	GA		07/01/2021		3,121							3,121	3,122		1	1
100062099	Roanoke	VA		07/01/2021		2,347							2,347	2,345		(2)	(2)
100062100	Harvard	IL		07/01/2021		2,955							2,955	2,955			
100062103	Elizabethtown	KY		07/01/2021		1,424							1,424	1,424			
100062105	Conway	SC		07/01/2021		1,711							1,711	1,711			
100062108	Griffith	IN		07/01/2021		3,013							3,013	3,002		(11)	(11)
100062109	Katy	TX		07/01/2021		5,260							5,260	5,260			
100062110	Thomasville	NC		07/01/2021		2,062							2,062	2,062			
100062113	Lexington	SC		07/01/2021		2,474							2,474	2,474			
100062115	Du Bois	PA		07/01/2021		3,330							3,330	3,324		(6)	(6)
100062119	Savanna	IL		07/01/2021		1,746							1,746	1,746			
100062121	Baton Rouge	LA		07/01/2021		2,978							2,978	2,981		3	3
100062124	Schenectady	NY		07/01/2021		3,111							3,111	3,111			
100062131	Elmont	NY		07/01/2021		9,629							9,629	9,617		(11)	(11)
100062136	Milwaukee	WI		07/01/2021		3,115							3,115	3,115			
100062138	Keyport	NJ		07/01/2021		4,010							4,010	4,010			
100062139	West Babylon	NY		07/01/2021		8,090							8,090	8,090			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062142	Chula Vista	CA		07/01/2021		12,346							12,346	12,346			
100062143	North Versailles	PA		07/01/2021		1,377							1,377	1,377			
100062144	East Syracuse	NY		07/01/2021		1,470							1,470	1,470			
100062145	Woodbridge	VA		07/01/2021		12,242							12,242	12,257		15	15
100062147	Anston	CT		07/01/2021		3,391							3,391	3,391			
100062152	Islip Terrace	NY		07/01/2021		5,101							5,101	5,087		(14)	(14)
100062158	Guston	KY		07/01/2021		2,706							2,706	2,706			
100062160	Marlton	NJ		07/01/2021		7,501							7,501	7,501			
100062162	San Antonio	TX		07/01/2021		3,574							3,574	3,567		(7)	(7)
100062165	Huntsville	AR		07/01/2021		3,491							3,491	3,491			
100062167	Damascus	MD		07/01/2021		5,513							5,513	5,513			
100062169	Dundalk	MD		07/01/2021		3,578							3,578	3,590		13	13
100062170	Bristol	PA		07/01/2021		4,140							4,140	4,136		(3)	(3)
100062171	Tulsa	OK		07/01/2021		5,358							5,358	5,349		(8)	(8)
100062176	Duluth	MN		07/01/2021		2,890							2,890	2,885		(5)	(5)
100062177	Delmar	DE		07/01/2021		5,861							5,861	5,833		(28)	(28)
100062178	Duluth	MN		07/01/2021		2,795							2,795	2,795			
100062179	Savannah	GA		07/01/2021		2,712							2,712	2,712			
100062180	Anniston	AL		07/01/2021		3,182							3,182	3,182			
100062185	Schenectady	NY		07/01/2021		3,421							3,421	3,417		(4)	(4)
100062188	Matteson	IL		07/01/2021		3,947							3,947	3,949		2	2
100062191	Pennsauken	NJ		07/01/2021		5,254							5,254	5,245		(8)	(8)
100062193	San Antonio	TX		07/01/2021		3,264							3,264	3,263		(1)	(1)
100062203	Lewiston	ID		07/01/2021		2,731							2,731	2,731			
100062206	Kula	HI		07/01/2021		7,080							7,080	7,080			
100062207	Happy Valley	OR		07/01/2021		8,941							8,941	8,941			
100062211	Sanford	FL		07/01/2021		(2,623)							(2,623)	(2,623)			
100062214	Maitland	FL		07/01/2021		6,212							6,212	6,202		(10)	(10)
100062217	El Paso	TX		07/01/2021		3,389							3,389	3,389			
100062218	Saint Cloud	FL		07/01/2021		5,319							5,319	5,328		8	8
100062222	Deltona	FL		07/01/2021		3,751							3,751	3,751			
100062223	Addison	IL		07/01/2021		5,533							5,533	5,533			
100062224	Apopka	FL		07/01/2021		2,856							2,856	2,856			
100062226	Palm Bay	FL		07/01/2021		4,037							4,037	4,037			
100062228	Fayetteville	GA		07/01/2021		3,221							3,221	3,221			
100062229	Atlanta	GA		07/01/2021		3,983							3,983	3,983			
100062231	Lake City	FL		07/01/2021		954							954	954			
100062238	Dahlonega	GA		07/01/2021		3,577							3,577	3,577			
100062242	Haines City	FL		07/01/2021		4,134							4,134	4,147		13	13
100062243	Groveport	OH		07/01/2021		5,688							5,688	5,701		13	13
100062245	Lehigh Acres	FL		07/01/2021		3,098							3,098	3,099		2	2
100062249	Warren	MI		07/01/2021		2,753							2,753	2,753			
100062250	Finleyville	PA		07/01/2021		3,441							3,441	3,441			
100062251	Port Monmouth	NJ		07/01/2021		6,850							6,850	6,850			
100062255	Fishers	IN		07/01/2021		3,815							3,815	3,815			
100062261	New Orleans	LA		07/01/2021		10,136							10,136	10,136			
100062268	Watford City	ND		07/01/2021		7,129							7,129	7,129			
100062273	Milwaukee	WI		07/01/2021		5,442							5,442	5,442			
100062274	Paris	KY		07/01/2021		5,091							5,091	5,091			
100062275	Beulah	MI		07/01/2021		2,976							2,976	2,976			
100062276	Lansing	IL		07/01/2021		4,993							4,993	4,993			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062278	Dublin	VA		07/01/2021		7,709							7,709	7,709			
100062279	Warren	PA		07/01/2021		3,132							3,132	3,127		(5)	(5)
100062282	Denham Springs	LA		07/01/2021		27,278							27,278	27,278			
100062284	Pickerington	OH		07/01/2021		5,442							5,442	5,442			
100062288	Baltimore	MD		07/01/2021		6,252							6,252	6,252			
100062289	Fayetteville	NC		07/01/2021		3,360							3,360	3,360			
100062290	Newport	NC		07/01/2021		4,317							4,317	4,311		(7)	(7)
100062291	Chesapeake	VA		07/01/2021		615							615	615			
100062294	Lake Elsinore	CA		07/01/2021		9,140							9,140	9,140			
100062296	Montgomery	AL		07/01/2021		2,444							2,444	2,436		(8)	(8)
100062297	Huntsville	AL		07/01/2021		5,807							5,807	5,807			
100062299	Lawrenceville	GA		07/01/2021		4,793							4,793	4,784		(10)	(10)
100062301	Columbus	GA		07/01/2021		9,971							9,971	9,971			
100062303	Palm Coast	FL		07/01/2021		4,989							4,989	4,989			
100062305	Washington	DC		07/01/2021		5,809							5,809	5,809			
100062313	West Palm Beach	FL		07/01/2021		4,792							4,792	4,792			
100062317	Cosby	TN		07/01/2021		3,458							3,458	3,458			
100062319	Moosup	CT		07/01/2021		4,153							4,153	4,153			
100062320	Billings	MT		07/01/2021		6,855							6,855	6,855			
100062322	Saginaw	TX		07/01/2021		3,170							3,170	3,170			
100062325	Millbrook	AL		07/01/2021		6,006							6,006	6,001		(4)	(4)
100062326	North Las Vegas	NV		07/01/2021		4,413							4,413	4,413			
100062327	Versailles	KY		07/01/2021		8,329							8,329	8,329			
100062328	Murfreesboro	TN		07/01/2021		5,272							5,272	5,272			
100062329	Grantsville	UT		07/01/2021		6,605							6,605	6,605			
100062330	Trenton	NJ		07/01/2021		5,135							5,135	5,135			
100062336	Calvert City	KY		07/01/2021		5,695							5,695	5,695			
100062338	Erda	UT		07/01/2021		(24,955)							(24,955)	(24,958)		(4)	(4)
100062339	Hampton	VA		07/01/2021		3,166							3,166	3,166			
100062343	Stockbridge	GA		07/01/2021		5,716							5,716	5,716			
100062344	Pawtucket	RI		07/01/2021		2,382							2,382	2,382			
100062350	Apache Junction	AZ		07/01/2021		5,170							5,170	5,170			
100062353	Roselle	NJ		07/01/2021		4,817							4,817	4,817			
100062368	Parma	OH		07/01/2021		3,993							3,993	4,004		12	12
100062383	Seguin	TX		07/01/2021		3,515							3,515	3,515			
100062385	Arlington	VA		07/01/2021		23,287							23,287	23,287			
100062392	Tuscaloosa	AL		07/01/2021		4,176							4,176	4,170		(7)	(7)
100062397	El Paso	TX		07/01/2021		3,032							3,032	3,032			
100062398	Williamstown	NJ		07/01/2021		4,570							4,570	4,570			
100062404	Lansdowne	PA		07/01/2021		4,796							4,796	4,788		(9)	(9)
100062411	Jackson	TN		07/01/2021		1,352							1,352	1,352			
100062419	El Paso	TX		07/01/2021		3,939							3,939	3,939			
100062424	Pleasureville	KY		07/01/2021		2,270							2,270	2,270			
100062426	Piedmont	OK		07/01/2021		2,655							2,655	2,655			
100062443	Killen	AL		07/01/2021		1,701							1,701	1,701			
100062445	Akron	OH		07/01/2021		1,571							1,571	1,571			
100062446	Alpharetta	GA		07/01/2021		3,907							3,907	3,907			
100062450	San Antonio	TX		07/01/2021		6,710							6,710	6,706		(4)	(4)
100062452	Moorhead	MN		07/01/2021		2,112							2,112	2,112			
100062456	Midwest City	OK		07/01/2021		(13,591)							(13,591)	(13,592)		(1)	(1)
100062464	San Antonio	TX		07/01/2021		2,277							2,277	2,277			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062466	Cheyenne	WY		07/01/2021		3,595							3,595	3,595			
100062468	Finchville	KY		07/01/2021		6,110							6,110	6,110			
100062469	Platte City	MO		07/01/2021		1,670							1,670	1,670			
100062470	Des Plaines	IL		07/01/2021		5,979							5,979	5,967		(12)	(12)
100062474	Davenport	IA		07/01/2021		218							218	210		(8)	(8)
100062478	Clinton	IA		07/01/2021		99							99	99			
100062480	Appleton	WI		07/01/2021		3,002							3,002	3,002			
100062482	Monroe	LA		07/01/2021		4,461							4,461	4,461			
100062484	Portsmouth	VA		07/01/2021		3,463							3,463	3,463			
100062492	Mount Juliet	TN		07/01/2021		2,100							2,100	2,100			
100062494	Morrow	GA		07/01/2021		1,773							1,773	1,773			
100062502	Virginia Beach	VA		07/01/2021		2,572							2,572	2,572			
100062504	Mesquite	TX		07/01/2021		2,991							2,991	2,992		1	1
100062508	Montgomery	AL		07/01/2021		2,398							2,398	2,398			
100062511	Russell Springs	KY		07/01/2021		3,538							3,538	3,538			
100062512	Tupelo	MS		07/01/2021		2,190							2,190	2,185		(5)	(5)
100062514	Dover	DE		07/01/2021		2,480							2,480	2,480			
100062515	Victoria	TX		07/01/2021		4,533							4,533	4,533			
100062517	North Beach	MD		07/01/2021		6,911							6,911	6,911			
100062523	Starke	FL		07/01/2021		1,734							1,734	1,734			
100062525	Sparta	NY		07/01/2021		4,940							4,940	4,940			
100062527	Pataskala	OH		07/01/2021		373							373	373			
100062528	Millstadt	IL		07/01/2021		3,657							3,657	3,657			
100062529	Aurora	IL		07/01/2021		783							783	783			
100062536	Accokeek	MD		07/01/2021		9,149							9,149	9,149			
100062545	Mt Vernon	NY		07/01/2021		12,751							12,751	12,751			
100062547	Niles	IL		07/01/2021		5,787							5,787	5,772		(15)	(15)
100062562	Kingwood	TX		07/01/2021		9,203							9,203	9,203			
100062567	Bartlesville	OK		07/01/2021		1,733							1,733	1,733			
100062570	Bridgeport	CT		07/01/2021		4,599							4,599	4,599			
100062574	Woodbridge	NJ		07/01/2021		4,409							4,409	4,401		(8)	(8)
100062575	Amherst	OH		07/01/2021		4,669							4,669	4,669			
100062578	Hialeah	FL		07/01/2021		5,530							5,530	5,530			
100062583	Albuquerque	NM		07/01/2021		1,207							1,207	1,207		(1)	(1)
100062590	League City	TX		07/01/2021		5,168							5,168	5,168			
100062595	Upper Marlboro	MD		07/01/2021		3,824							3,824	3,816		(8)	(8)
100062600	Rochester	NY		07/01/2021		1,059							1,059	1,059			
100062605	Philadelphia	PA		07/01/2021		2,608							2,608	2,602		(6)	(6)
100062607	Macon	GA		07/01/2021		2,107							2,107	2,102		(5)	(5)
100062611	Sierra Vista	AZ		07/01/2021		2,289							2,289	2,289			
100062612	Killeen	TX		07/01/2021		3,189							3,189	3,186		(2)	(2)
100062618	Bankston	AL		07/01/2021		1,198							1,198	1,197		(1)	(1)
100062620	Cedartown	GA		07/01/2021		1,570							1,570	1,570			
100062625	Summerfield	FL		07/01/2021		9,647							9,647	9,647			
100062627	Danville	VA		07/01/2021		3,144							3,144	3,144			
100062629	Columbia	MO		07/01/2021		2,891							2,891	2,891			
100062632	Silver Spring	MD		07/01/2021		7,757							7,757	7,757			
100062634	Bloomfield	NJ		07/01/2021		10,027							10,027	10,027			
100062639	Inwood	WV		07/01/2021		8,726							8,726	8,726			
100062644	Lincoln	CA		07/01/2021		7,928							7,928	7,915		(13)	(13)
100062645	Tehachapi	CA		07/01/2021		4,308							4,308	4,308			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062652	Prospect Park	PA		07/01/2021		4,067							4,067	4,070		3	3
100062658	Vacherie	LA		07/01/2021		5,017							5,017	5,019		2	2
100062659	Lawrenceburg	TN		07/01/2021		3,133							3,133	3,133			
100062661	Butler	PA		07/01/2021		2,443							2,443	2,438		(4)	(4)
100062662	Templeton	MA		07/01/2021		5,304							5,304	5,298		(7)	(7)
100062666	Osakis	MN		07/01/2021		3,175							3,175	3,175			
100062668	Savannah	TN		07/01/2021		1,687							1,687	1,687			
100062669	Las Vegas	NV		07/01/2021		31,662							31,662	31,662			
100062671	Nashville	IN		07/01/2021		6,462							6,462	6,471		10	10
100062672	Laredo	TX		07/01/2021		1,893							1,893	1,888		(5)	(5)
100062677	Chesapeake	VA		07/01/2021		8,511							8,511	8,511			
100062683	Roanoke	VA		07/01/2021		4,293							4,293	4,293			
100062691	Emporia	KS		07/01/2021		1,949							1,949	1,942		(6)	(6)
100062697	Lincoln	ND		07/01/2021		4,420							4,420	4,415		(5)	(5)
100062699	Columbus	GA		07/01/2021		2,750							2,750	2,749		(1)	(1)
100062702	Houston	TX		07/01/2021		3,978							3,978	3,978			
100062704	Covington	TN		07/01/2021		1,080							1,080	1,081		1	1
100062705	Kissimmee	FL		07/01/2021		3,448							3,448	3,448			
100062706	Colorado Springs	CO		07/01/2021		4,411							4,411	4,412		1	1
100062712	Katy	TX		07/01/2021		4,540							4,540	4,540			
100062713	Blythe	CA		07/01/2021		1,812							1,812	1,812			
100062716	Glenrock	WY		07/01/2021		3,800							3,800	3,800			
100062721	Corpus Christi	TX		07/01/2021		6,266							6,266	6,266			
100062722	Manassas	VA		07/01/2021		5,916							5,916	5,920		4	4
100062724	Lutherville Timonium	MD		07/01/2021		6,101							6,101	6,101			
100062727	Riverview	FL		07/01/2021		1,822							1,822	1,822			
100062728	Ashland	NE		07/01/2021		3,009							3,009	3,014		5	5
100062729	Hanford	CA		07/01/2021		7,351							7,351	7,340		(10)	(10)
100062732	Bridgeport	CT		07/01/2021		4,688							4,688	4,688			
100062733	Belcamp	MD		07/01/2021		3,527							3,527	3,527			
100062736	Packwood	IA		07/01/2021		2,295							2,295	2,291		(4)	(4)
100062737	Sunbury	PA		07/01/2021		1,967							1,967	1,968		2	2
100062738	Midland	TX		07/01/2021		4,602							4,602	4,602			
100062741	San Antonio	TX		07/01/2021		2,674							2,674	2,683		9	9
100062745	Coraopolis	PA		07/01/2021		6,208							6,208	6,214		6	6
100062755	Roanoke	VA		07/01/2021		2,626							2,626	2,623		(4)	(4)
100062756	Lemoore	CA		07/01/2021		5,422							5,422	5,432		10	10
100062757	Barnwell	SC		07/01/2021		3,054							3,054	3,054			
100062761	Newton Falls	OH		07/01/2021		1,136							1,136	1,136			
100062763	Louisville	KY		07/01/2021		1,397							1,397	1,396		(1)	(1)
100062766	Marlton	NJ		07/01/2021		3,715							3,715	3,715			
100062767	Lancaster	KY		07/01/2021		2,278							2,278	2,281		3	3
100062771	Ponca City	OK		07/01/2021		2,134							2,134	2,128		(5)	(5)
100062772	Austell	GA		07/01/2021		2,865							2,865	2,865			
100062773	Virginia Beach	VA		07/01/2021		5,403							5,403	5,403			
100062775	Westfield	MA		07/01/2021		3,568							3,568	3,574		6	6
100062777	York	PA		07/01/2021		4,064							4,064	4,064			
100062781	Fresno	CA		07/01/2021		3,490							3,490	3,490			
100062782	North Brookfield	MA		07/01/2021		2,714							2,714	2,714			
100062785	Pittsview	AL		07/01/2021		4,594							4,594	4,594			
100062786	Benton	LA		07/01/2021		5,654							5,654	5,654			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062787	Grand Ridge	IL		07/01/2021		1,519							1,519	1,520		1	1
100062790	Maylene	AL		07/01/2021		4,807							4,807	4,807			
100062793	Grovetown	GA		07/01/2021		4,764							4,764	4,764			
100062800	Waldorf	MD		07/01/2021		5,399							5,399	5,399			
100062801	Kernersville	NC		07/01/2021		3,869							3,869	3,867		(1)	(1)
100062802	Concho	AZ		07/01/2021		1,975							1,975	1,975			
100062805	Anchorage	AK		07/01/2021		8,097							8,097	8,153		56	56
100062806	New Haven	CT		07/01/2021		385							385	385			
100062810	Elk Grove	CA		07/01/2021		7,824							7,824	7,824			
100062815	Janesville	WI		07/01/2021		3,088							3,088	3,088			
100062816	Knoxville	MD		07/01/2021		5,334							5,334	5,334			
100062818	Baltimore	MD		07/01/2021		4,055							4,055	4,055			
100062820	Dawsonville	GA		07/01/2021		3,385							3,385	3,385			
100062821	Brooklyn Park	MN		07/01/2021		3,507							3,507	3,492		(15)	(15)
100062823	Mckeesport	PA		07/01/2021		2,449							2,449	2,449			
100062824	Eufaula	AL		07/01/2021		2,591							2,591	2,591			
100062825	Clarksville	TN		07/01/2021		5,434							5,434	5,434			
100062826	Lagrange	GA		07/01/2021		2,942							2,942	2,946		4	4
100062828	El Paso	TX		07/01/2021		1,863							1,863	1,863			
100062829	San Antonio	TX		07/01/2021		3,051							3,051	3,057		6	6
100062833	Davie	FL		07/01/2021		4,048							4,048	4,037		(11)	(11)
100062835	Baltimore	MD		07/01/2021		2,680							2,680	2,680			
100062836	Loveland	OH		07/01/2021		6,506							6,506	6,506			
100062837	Portsmouth	VA		07/01/2021		2,167							2,167	2,164		(2)	(2)
100062838	Lenox	GA		07/01/2021		2,344							2,344	2,340		(4)	(4)
100062840	Christiansburg	VA		07/01/2021		5,883							5,883	5,872		(11)	(11)
100062841	San Antonio	TX		07/01/2021		4,105							4,105	4,101		(3)	(3)
100062845	Oak Ridge	TN		07/01/2021		1,977							1,977	1,979		1	1
100062846	Manley	NE		07/01/2021		3,058							3,058	3,058			
100062847	Haverhill	MA		07/01/2021		8,215							8,215	8,208		(8)	(8)
100062848	Barberton	OH		07/01/2021		1,908							1,908	1,908			
100062849	Marietta	OH		07/01/2021		2,059							2,059	2,059			
100062851	Loganville	GA		07/01/2021		3,117							3,117	3,104		(13)	(13)
100062854	Wynne	AR		07/01/2021		2,467							2,467	2,467			
100062856	Pearland	TX		07/01/2021		5,787							5,787	5,775		(12)	(12)
100062860	Antioch	TN		07/01/2021		3,460							3,460	3,460			
100062863	Greece	NY		07/01/2021		3,718							3,718	3,710		(8)	(8)
100062870	Chicago	IL		07/01/2021		5,265							5,265	5,261		(4)	(4)
100062872	Grand Rapids	MI		07/01/2021		3,363							3,363	3,360		(3)	(3)
100062873	Atlanta	GA		07/01/2021		3,250							3,250	3,250			
100062875	Jonesboro	GA		07/01/2021		3,610							3,610	3,595		(15)	(15)
100062876	Milwaukee	WI		07/01/2021		2,917							2,917	2,917			
100062879	Ephrata	PA		07/01/2021		4,076							4,076	4,076			
100062880	Aberdeen	MD		07/01/2021		3,587							3,587	3,587			
100062886	Baltimore	MD		07/01/2021		2,374							2,374	2,385		11	11
100062889	Abingdon	MD		07/01/2021		4,757							4,757	4,768		11	11
100062894	West Seneca	NY		07/01/2021		3,895							3,895	3,895			
100062897	Dumfries	VA		07/01/2021		5,458							5,458	5,458			
100062900	Warner Robins	GA		07/01/2021		2,927							2,927	2,927			
100062901	Gresham	OR		07/01/2021		6,067							6,067	6,067			
100062902	Toledo	OH		07/01/2021		1,462							1,462	1,462			

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100062906	Fountain	NC		07/01/2021		2,153							2,153	2,153			
100062908	Rapid City	SD		07/01/2021		4,639							4,639	4,639			
100062913	Tuscaloosa	AL		07/01/2021		3,037							3,037	3,037			
100062915	Spring	TX		07/01/2021		4,623							4,623	4,623			
100062916	Houston	TX		07/01/2021		3,689							3,689	3,686		(3)	(3)
100062917	Hamilton	NJ		07/01/2021		2,804							2,804	2,804			
100062920	Las Cruces	NM		07/01/2021		6,197							6,197	6,197			
100062921	Northport	AL		07/01/2021		5,574							5,574	5,574			
100062923	Hummelstown	PA		07/01/2021		3,969							3,969	3,958		(11)	(11)
100062924	Crestwood	KY		07/01/2021		1,588							1,588	1,588			
100062925	Saint Louis	MO		07/01/2021		2,178							2,178	2,178			
100062926	Belleville	IL		07/01/2021		2,341							2,341	2,337		(5)	(5)
100062927	Ashville	OH		07/01/2021		3,504							3,504	3,496		(8)	(8)
100062929	Rock Island	IL		07/01/2021		4,008							4,008	4,008			
100062930	Coatesville	PA		07/01/2021		4,796							4,796	4,796			
100062931	North Augusta	SC		07/01/2021		3,036							3,036	3,036			
100062932	Reynoldsburg	OH		07/01/2021		2,365							2,365	2,368		3	3
100062933	Hixson	TN		07/01/2021		2,138							2,138	2,138			
100062935	Pine	CO		07/01/2021		7,095							7,095	7,095			
100062936	Robesonia	PA		07/01/2021		4,431							4,431	4,419		(11)	(11)
100062940	Toms River	NJ		07/01/2021		5,126							5,126	5,126			
100062941	Monticello	GA		07/01/2021		2,423							2,423	2,423			
100062942	Neenah	WI		07/01/2021		3,524							3,524	3,524			
100062950	Lafayette	GA		07/01/2021		2,742							2,742	2,735		(7)	(7)
100062951	Omaha	NE		07/01/2021		3,841							3,841	3,832		(9)	(9)
100062952	Elizabeth	CO		07/01/2021		8,609							8,609	8,609			
100062953	Marrero	LA		07/01/2021		2,461							2,461	2,465		4	4
100062960	Hamilton	NJ		07/01/2021		4,121							4,121	4,121			
100062961	Round Rock	TX		07/01/2021		4,814							4,814	4,814			
100062964	Midlothian	VA		07/01/2021		7,778							7,778	7,778			
100062965	Laredo	TX		07/01/2021		3,149							3,149	3,149			
100062966	West Yarmouth	MA		07/01/2021		4,339							4,339	4,338		(1)	(1)
100062967	Corryton	TN		07/01/2021		4,242							4,242	4,242			
100062968	Philadelphia	PA		07/01/2021		3,227							3,227	3,227			
100062969	Victorville	CA		07/01/2021		4,663							4,663	4,663			
100062971	Littlerock	CA		07/01/2021		4,558							4,558	4,547		(11)	(11)
100062973	Vernon	NJ		07/01/2021		3,651							3,651	3,651			
100062976	Boyertown	PA		07/01/2021		1,907							1,907	1,907			
100062977	Virginia Beach	VA		07/01/2021		14,944							14,944	14,944			
100062980	Baltimore	MD		07/01/2021		3,481							3,481	3,481			
100062981	St Cloud	FL		07/01/2021		5,345							5,345	5,336		(9)	(9)
100062982	Clarksville	TN		07/01/2021		3,333							3,333	3,333			
100062983	Bloomfield	NJ		07/01/2021		7,399							7,399	7,399			
100062984	Athens	TN		07/01/2021		1,462							1,462	1,462			
100062989	Hamilton	GA		07/01/2021		3,613							3,613	3,613			
100062990	Ashford	AL		07/01/2021		7,892							7,892	7,892			
100062992	Zion	IL		07/01/2021		4,204							4,204	4,194		(10)	(10)
100062993	Pittsburgh	PA		07/01/2021		3,261							3,261	3,261			
100062994	Atlanta	GA		07/01/2021		4,710							4,710	4,696		(14)	(14)
100062997	Bristol	PA		07/01/2021		2,351							2,351	2,351			
100062998	College Park	GA		07/01/2021		3,446							3,446	3,441		(5)	(5)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063001	Madison	AL		07/01/2021		5,046							5,046	5,037		(9)	(9)
100063006	Orlando	FL		07/01/2021		5,854							5,854	5,854			
100063007	Medford Lakes	NJ		07/01/2021		5,790							5,790	5,790			
100063009	Covington	GA		07/01/2021		1,578							1,578	1,578			
100063010	Warwick	RI		07/01/2021		4,715							4,715	4,715			
100063012	Redding	CA		07/01/2021		4,708							4,708	4,708			
100063013	New Castle	DE		07/01/2021		2,768							2,768	2,768			
100063015	Sapulpa	OK		07/01/2021		3,770							3,770	3,770			
100063022	Abilene	TX		07/01/2021		3,379							3,379	3,379			
100063025	Yuma	AZ		07/01/2021		2,594							2,594	2,594			
100063034	Lawrence	MA		07/01/2021		7,935							7,935	7,919		(16)	(16)
100063036	Indianapolis	IN		07/01/2021		2,393							2,393	2,389		(4)	(4)
100063037	Syracuse	NY		07/01/2021		1,539							1,539	1,535		(4)	(4)
100063040	Madera	PA		07/01/2021		1,215							1,215	1,215			
100063044	Hoover	AL		07/01/2021		2,177							2,177	2,177			
100063045	Sussex	NJ		07/01/2021		9,812							9,812	9,812			
100063046	Philadelphia	PA		07/01/2021		3,087							3,087	3,087			
100063047	Baldwin	NY		07/01/2021		7,123							7,123	7,110		(13)	(13)
100063049	Goodrich	TX		07/01/2021		1,916							1,916	1,916			
100063050	Prospect Heights	IL		07/01/2021		4,002							4,002	4,002			
100063051	Louisville	KY		07/01/2021		3,975							3,975	3,968		(6)	(6)
100063052	Coatesville	PA		07/01/2021		1,959							1,959	1,959			
100063054	Trenton	NJ		07/01/2021		4,614							4,614	4,614			
100063055	Beeville	TX		07/01/2021		3,003							3,003	2,999		(5)	(5)
100063059	Hazard	KY		07/01/2021		4,564							4,564	4,564			
100063060	Mandeville	LA		07/01/2021		4,241							4,241	4,241			
100063062	Owings Mills	MD		07/01/2021		8,508							8,508	8,508			
100063063	Brownsville	TN		07/01/2021		1,916							1,916	1,909		(7)	(7)
100063064	Hamilton	OH		07/01/2021		2,374							2,374	2,374			
100063066	Waldorf	MD		07/01/2021		4,747							4,747	4,747			
100063067	San Antonio	TX		07/01/2021		5,347							5,347	5,347			
100063069	Brown Deer	WI		07/01/2021		5,279							5,279	5,279			
100063070	Covington	GA		07/01/2021		4,859							4,859	4,844		(15)	(15)
100063071	Sumter	SC		07/01/2021		4,274							4,274	4,269		(5)	(5)
100063072	Middletown	DE		07/01/2021		4,167							4,167	4,155		(11)	(11)
100063074	Pittsburg	PA		07/01/2021		7,696							7,696	7,696			
100063077	Nunda	NY		07/01/2021		2,634							2,634	2,634			
100063079	Duncan	SC		07/01/2021		5,603							5,603	5,603			
100063080	Avondale	LA		07/01/2021		70,335							70,335	70,335			
100063085	Swainsboro	GA		07/01/2021		1,649							1,649	1,649			
100063086	Union	KY		07/01/2021		7,966							7,966	7,966			
100063087	Desoto	TX		07/01/2021		5,240							5,240	5,240			
100063089	Denham Springs	LA		07/01/2021		4,289							4,289	4,289			
100063090	Miller Place	NY		07/01/2021		14,592							14,592	14,592			
100063091	Cookeville	TN		07/01/2021		4,911							4,911	4,906		(6)	(6)
100063092	Clay	NY		07/01/2021		3,664							3,664	3,664			
100063094	Springfield	MA		07/01/2021		3,137							3,137	3,129		(8)	(8)
100063097	Montgomery	AL		07/01/2021		3,108							3,108	3,108			
100063098	Seven Valleys	PA		07/01/2021		5,425							5,425	5,425			
100063099	Bourbonnais	IL		07/01/2021		3,554							3,554	3,554			
100063101	Fredericksburg	VA		07/01/2021		6,579							6,579	6,575		(3)	(3)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063103	League City	TX		07/01/2021		12,359							12,359	12,359			
100063104	Stockbridge	GA		07/01/2021		3,183							3,183	3,183			
100063105	Fairburn	GA		07/01/2021		2,917							2,917	2,917			
100063106	Conowingo	MD		07/01/2021		7,549							7,549	7,549			
100063107	Pittsburgh	PA		07/01/2021		3,941							3,941	3,941			
100063108	Lewiston	NY		07/01/2021		2,935							2,935	2,935			
100063109	Montgomery	AL		07/01/2021		4,894							4,894	4,894			
100063113	Lincoln	NE		07/01/2021		3,241							3,241	3,235		(6)	(6)
100063114	Jackson	GA		07/01/2021		4,157							4,157	4,157			
100063115	Plymouth	MN		07/01/2021		2,698							2,698	2,698			
100063119	El Dorado	KS		07/01/2021		1,457							1,457	1,457		1	1
100063121	Blaine	MN		07/01/2021		4,135							4,135	4,135			
100063122	Monroe	GA		07/01/2021		6,340							6,340	6,340			
100063123	Anderson	SC		07/01/2021		2,394							2,394	2,390		(3)	(3)
100063125	Winchester	VA		07/01/2021		4,097							4,097	4,097			
100063128	Baltimore	MD		07/01/2021		3,335							3,335	3,335			
100063131	Glenn Heights	TX		07/01/2021		5,992							5,992	5,992			
100063132	Sacramento	CA		07/01/2021		6,037							6,037	6,037			
100063133	Andover	NY		07/01/2021		1,644							1,644	1,642		(2)	(2)
100063141	Conowingo	MD		07/01/2021		4,929							4,929	4,929			
100063143	East Garrison	CA		07/01/2021		15,488							15,488	15,460		(28)	(28)
100063144	Garland	TX		07/01/2021		2,332							2,332	2,332			
100063145	Haverhill	MA		07/01/2021		5,419							5,419	5,419			
100063146	Bloomsburg	PA		07/01/2021		3,561							3,561	3,561			
100063147	Gardendale	AL		07/01/2021		2,719							2,719	2,719			
100063150	Cape May Court House	NJ		07/01/2021		3,719							3,719	3,719			
100063153	Puyallup	WA		07/01/2021		6,468							6,468	6,468			
100063154	Lansing	IL		07/01/2021		8,048							8,048	8,047		(1)	(1)
100063156	Westlake	LA		07/01/2021		3,261							3,261	3,261			
100063158	Houston	TX		07/01/2021		3,750							3,750	3,750			
100063160	Cincinnati	OH		07/01/2021		2,841							2,841	2,841			
100063163	Carlos	MN		07/01/2021		3,009							3,009	3,009			
100063168	Clayton	NJ		07/01/2021		223							223	223			
100063169	Katy	TX		07/01/2021		3,834							3,834	3,834			
100063171	Port Charlotte	FL		07/01/2021		470							470	460		(10)	(10)
100063172	Rafford	NC		07/01/2021		3,335							3,335	3,326		(9)	(9)
100063174	North Chesterfield	VA		07/01/2021		3,746							3,746	3,746			
100063177	Phenix City	AL		07/01/2021		4,155							4,155	4,150		(5)	(5)
100063184	Statesboro	GA		07/01/2021		1,853							1,853	1,853			
100063185	Jefferson City	TN		07/01/2021		2,681							2,681	2,681			
100063190	Bristol	PA		07/01/2021		2,354							2,354	2,354			
100063191	Savannah	GA		07/01/2021		6,955							6,955	6,946		(9)	(9)
100063192	Yuba City	CA		07/01/2021		1,830							1,830	1,820		(10)	(10)
100063193	Copperas Cove	TX		07/01/2021		1,885							1,885	1,885			
100063197	Wallingford	PA		07/01/2021		4,214							4,214	4,214			
100063200	Hutchinson	MN		07/01/2021		2,508							2,508	2,508			
100063203	Florence	SC		07/01/2021		3,016							3,016	3,014		(2)	(2)
100063205	Montgomery	AL		07/01/2021		2,019							2,019	2,012		(7)	(7)
100063206	Absecon	NJ		07/01/2021		2,857							2,857	2,857			
100063210	Decatur	GA		07/01/2021		3,895							3,895	3,895			
100063212	Watertown	SD		07/01/2021		7,919							7,919	7,919			

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100063217	North Chesterfield	VA		07/01/2021		4,588							4,588	4,588			
100063222	Eagle Pass	TX		07/01/2021		2,130							2,130	2,130			
100063225	Greece	NY		07/01/2021		1,512							1,512	1,512			
100063232	Lexington	KY		07/01/2021		4,543							4,543	4,529		(15)	(15)
100063236	Ashburn	VA		07/01/2021		2,917							2,917	2,917			
100063237	Wilmington	NC		07/01/2021		4,241							4,241	4,230		(11)	(11)
100063245	Manor	TX		07/01/2021		3,545							3,545	3,543		(2)	(2)
100063249	Ashland	KY		07/01/2021		1,993							1,993	1,993			
100063252	Santa Fe	TX		07/01/2021		5,844							5,844	5,844			
100063255	Cataula	GA		07/01/2021		1,127							1,127	1,127			
100063256	Havelock	NC		07/01/2021		3,941							3,941	3,941			
100063258	Lanham	MD		07/01/2021		5,589							5,589	5,589			
100063264	Newark	DE		07/01/2021		2,999							2,999	3,008		9	9
100063265	Esperance	NY		07/01/2021		1,258							1,258	1,258			
100063267	Carrollton	GA		07/01/2021		2,322							2,322	2,322			
100063269	San Antonio	TX		07/01/2021		4,323							4,323	4,310		(13)	(13)
100063271	Louisville	KY		07/01/2021		4,314							4,314	4,310		(4)	(4)
100063273	Marthasville	MO		07/01/2021		3,112							3,112	3,112			
100063274	Ocala	FL		07/01/2021		2,541							2,541	2,533		(9)	(9)
100063275	Lancaster	PA		07/01/2021		628							628	628			
100063276	Fort Worth	TX		07/01/2021		1,862							1,862	1,862			
100063278	Salina	KS		07/01/2021		(2,426)							(2,426)	(2,426)			
100063280	Huffman	TX		07/01/2021		3,830							3,830	3,830			
100063282	Huntsville	AL		07/01/2021		61,201							61,201	61,201			
100063283	Conyers	GA		07/01/2021		1,970							1,970	1,970			
100063284	Hammonton	NJ		07/01/2021		4,484							4,484	4,484			
100063287	Grand Rapids	MN		07/01/2021		3,467							3,467	3,467			
100063288	Tucson	AZ		07/01/2021		3,565							3,565	3,565			
100063290	Spring	TX		07/01/2021		4,131							4,131	4,131			
100063297	Longwood	FL		07/01/2021		7,571							7,571	7,560		(10)	(10)
100063299	Philadelphia	PA		07/01/2021		6,517							6,517	6,517			
100063303	Selma	AL		07/01/2021		3,415							3,415	3,415			
100063305	Bel Alton	MD		07/01/2021		6,450							6,450	6,431		(19)	(19)
100063306	Bowie	MD		07/01/2021		7,823							7,823	7,823			
100063308	Enterprise	AL		07/01/2021		4,730							4,730	4,721		(10)	(10)
100063309	Lenexa	KS		07/01/2021		3,153							3,153	3,153			
100063310	Sidney	OH		07/01/2021		69,507							69,507	69,507			
100063311	Seneca	SC		07/01/2021		5,598							5,598	5,582		(16)	(16)
100063312	Utica	NY		07/01/2021		2,170							2,170	2,170			
100063314	Elberton	GA		07/01/2021		3,236							3,236	3,227		(9)	(9)
100063315	Aberdeen	MD		07/01/2021		3,673							3,673	3,677		4	4
100063321	Forney	TX		07/01/2021		6,754							6,754	6,743		(12)	(12)
100063323	Chicago	IL		07/01/2021		249							249	249			
100063327	Danville	VA		07/01/2021		(6,429)							(6,429)	(6,429)			
100063328	Little Elm	TX		07/01/2021		4,097							4,097	4,097			
100063330	Louisville	KY		07/01/2021		2,698							2,698	2,698			
100063332	Fort Wayne	IN		07/01/2021		2,858							2,858	2,865		7	7
100063334	Sodus	NY		07/01/2021		2,018							2,018	2,018			
100063336	Henderson	KY		07/01/2021		2,616							2,616	2,616			
100063339	Port Charlotte	FL		07/01/2021		5,479							5,479	5,468		(11)	(11)
100063341	Warner Robins	GA		07/01/2021		1,442							1,442	1,446		4	4

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100063342	Wagener	SC		07/01/2021		3,109							3,109	3,109			
100063346	Omaha	NE		07/01/2021		2,258							2,258	2,258			
100063350	Springfield	MA		07/01/2021		2,401							2,401	2,403		1	1
100063352	Robbinsville	NJ		07/01/2021		1,264							1,264	1,262		(2)	(2)
100063353	White Marsh	MD		07/01/2021		10,943							10,943	10,960		17	17
100063354	Pinson	AL		07/01/2021		4,445							4,445	4,445			
100063356	Semmes	AL		07/01/2021		3,198							3,198	3,198			
100063358	Buffalo	NY		07/01/2021		1,641							1,641	1,641			
100063362	San Antonio	TX		07/01/2021		4,054							4,054	4,057		3	3
100063366	Bessemer	AL		07/01/2021		2,345							2,345	2,345			
100063367	Conway	AR		07/01/2021		2,073							2,073	2,074		1	1
100063368	Sicklerville	NJ		07/01/2021		2,831							2,831	2,842		12	12
100063369	Front Royal	VA		07/01/2021		9,178							9,178	9,171		(7)	(7)
100063371	Lake Placid	FL		07/01/2021		2,692							2,692	2,692			
100063372	Douglasville	GA		07/01/2021		12,109							12,109	12,109			
100063375	South Milwaukee	WI		07/01/2021		4,737							4,737	4,728		(8)	(8)
100063379	Saint Louis	MO		07/01/2021		3,156							3,156	3,156			
100063380	Bonifay	FL		07/01/2021		2,430							2,430	2,430			
100063383	Rock Spring	GA		07/01/2021		54,165							54,165	54,165			
100063384	Covington	GA		07/01/2021		1,403							1,403	1,397		(6)	(6)
100063385	Mastic Beach	NY		07/01/2021		4,700							4,700	4,683		(17)	(17)
100063390	Opelika	AL		07/01/2021		3,384							3,384	3,384			
100063392	North Richland Hills	TX		07/01/2021		4,347							4,347	4,347			
100063393	Georgetown	TX		07/01/2021		5,824							5,824	5,824			
100063397	Goddard	KS		07/01/2021		1,609							1,609	1,615		5	5
100063401	Scotia	NY		07/01/2021		1,664							1,664	1,664			
100063405	Houston	TX		07/01/2021		4,457							4,457	4,447		(10)	(10)
100063408	Waterville	NY		07/01/2021		3,350							3,350	3,342		(8)	(8)
100063410	Portsmouth	VA		07/01/2021		3,418							3,418	3,417		(2)	(2)
100063411	Bluff City	TN		07/01/2021		2,917							2,917	2,917			
100063412	Sumrall	MS		07/01/2021		3,708							3,708	3,708			
100063413	Mullica Hill	NJ		07/01/2021		2,732							2,732	2,732			
100063414	King George	VA		07/01/2021		5,914							5,914	5,914			
100063416	Rawlins	WY		07/01/2021		4,094							4,094	4,094			
100063417	Daphne	AL		07/01/2021		5,163							5,163	5,177		14	14
100063418	Houston	TX		07/01/2021		2,862							2,862	2,862			
100063422	Westlake	LA		07/01/2021		10,212							10,212	10,212			
100063424	Dayton	KY		07/01/2021		5,848							5,848	5,848			
100063425	Candor	NY		07/01/2021		2,260							2,260	2,258		(2)	(2)
100063426	Apopka	FL		07/01/2021		1,578							1,578	1,578			
100063430	Humble	TX		07/01/2021		3,470							3,470	3,470			
100063431	Orrtanna	PA		07/01/2021		3,790							3,790	3,790			
100063432	Warsaw	IN		07/01/2021		4,667							4,667	4,667			
100063434	Athens	GA		07/01/2021		2,609							2,609	2,609			
100063444	Mcdonough	GA		07/01/2021		5,195							5,195	5,195			
100063445	Bellevue	NE		07/01/2021		5,427							5,427	5,427			
100063447	Bridgeport	CT		07/01/2021		5,351							5,351	5,364		13	13
100063449	Hamburg	NY		07/01/2021		2,800							2,800	2,794		(6)	(6)
100063450	Blaine	MN		07/01/2021		3,310							3,310	3,296		(14)	(14)
100063453	Tucson	AZ		07/01/2021		1,504							1,504	1,504			
100063455	Baltimore	MD		07/01/2021		5,298							5,298	5,298			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063458	Whitakers	NC		07/01/2021		966							966	965		(1)	(1)
100063459	Lehi	UT		07/01/2021		6,506							6,506	6,506			
100063462	Cookeville	TN		07/01/2021		5,104							5,104	5,104			
100063463	North Lauderdale	FL		07/01/2021		2,653							2,653	2,653			
100063465	Endicott	NY		07/01/2021		923							923	923			
100063470	Indianapolis	IN		07/01/2021		4,182							4,182	4,182			
100063472	Fernandina Beach	FL		07/01/2021		1,783							1,783	1,785		2	2
100063473	Richton	MS		07/01/2021		764							764	764			
100063483	Hope Mills	NC		07/01/2021		3,285							3,285	3,285			
100063484	Statesville	NC		07/01/2021		3,325							3,325	3,319		(6)	(6)
100063488	West Springfield	MA		07/01/2021		2,193							2,193	2,193			
100063493	Port Saint Lucie	FL		07/01/2021		1,703							1,703	1,691		(12)	(12)
100063497	Des Moines	IA		07/01/2021		2,579							2,579	2,579			
100063500	Clermont	FL		07/01/2021		(20,680)							(20,680)	(20,680)			
100063502	Vienna	GA		07/01/2021		982							982	983			
100063506	Douglasville	GA		07/01/2021		9,982							9,982	9,982			
100063508	Dearborn	MI		07/01/2021		2,966							2,966	2,966			
100063511	Arlington	TN		07/01/2021		5,373							5,373	5,373			
100063513	Winston	GA		07/01/2021		3,356							3,356	3,357		1	1
100063514	Jonesboro	GA		07/01/2021		3,033							3,033	3,033			
100063516	Pinson	AL		07/01/2021		3,156							3,156	3,153		(3)	(3)
100063520	Cheektowaga	NY		07/01/2021		1,487							1,487	1,487			
100063532	Hampton	GA		07/01/2021		3,642							3,642	3,643		1	1
100063535	Lanoka Harbor	NJ		07/01/2021		4,340							4,340	4,340			
100063536	Rochester	NY		07/01/2021		1,851							1,851	1,851			
100063541	Milaca	MN		07/01/2021		5,822							5,822	5,808		(14)	(14)
100063550	Indianapolis	IN		07/01/2021		3,378							3,378	3,378			
100063562	Perryville	KY		07/01/2021		2,392							2,392	2,404		12	12
100063566	Homestead	FL		07/01/2021		7,668							7,668	7,647		(22)	(22)
100063567	Lithonia	GA		07/01/2021		2,827							2,827	2,831		4	4
100063576	Bowling Green	KY		07/01/2021		4,016							4,016	4,009		(7)	(7)
100063579	Lake Charles	LA		07/01/2021		5,003							5,003	5,004		2	2
100063582	Flagler Beach	FL		07/01/2021		3,882							3,882	3,899		17	17
100063588	Bristol	VA		07/01/2021		2,191							2,191	2,191			
100063590	Albuquerque	NM		07/01/2021		5,546							5,546	5,546			
100063599	Middleville	MI		07/01/2021		4,315							4,315	4,306		(9)	(9)
100063601	Rochester	MN		07/01/2021		2,744							2,744	2,735		(10)	(10)
100063607	Barnesville	GA		07/01/2021		1,778							1,778	1,779		1	1
100063611	Newport	TN		07/01/2021		1,064							1,064	1,064			
100063613	Barre	MA		07/01/2021		4,671							4,671	4,671			
100063628	Jackson	NJ		07/01/2021		9,923							9,923	9,938		14	14
100063631	Rotterdam Junction	NY		07/01/2021		6,819							6,819	6,819			
100063634	Sierra Vista	AZ		07/01/2021		3,845							3,845	3,837		(8)	(8)
100063636	Gates	NY		07/01/2021		3,375							3,375	3,382		7	7
100063638	Lithonia	GA		07/01/2021		2,115							2,115	2,115			
100063644	Elmont	NY		07/01/2021		9,532							9,532	9,550		18	18
100063646	Slingerlands	NY		07/01/2021		6,310							6,310	6,310			
100063651	Lakeview	NY		07/01/2021		9,361							9,361	9,342		(19)	(19)
100063654	Rochester	NY		07/01/2021		6,227							6,227	6,227			
100063661	Sicklerville	NJ		07/01/2021		4,586							4,586	4,586			
100063664	Pompano Beach	FL		07/01/2021		4,644							4,644	4,658		15	15

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063666	Wimauma	FL		07/01/2021		1,490							1,490	1,477		(13)	(13)
100063667	North Bellmore	NY		07/01/2021		13,632							13,632	13,645		12	12
100063672	Chula Vista	CA		07/01/2021		11,776							11,776	11,776			
100063673	Columbus	OH		07/01/2021		3,405							3,405	3,405			
100063680	Wadena	MN		07/01/2021		1,755							1,755	1,755			
100063687	Ocean View	DE		07/01/2021		8,448							8,448	8,458		11	11
100063693	Mobile	AL		07/01/2021		5,349							5,349	5,349			
100063695	Grand Island	NY		07/01/2021		9,214							9,214	9,214			
100063696	Sicklerville	NJ		07/01/2021		2,265							2,265	2,265			
100063697	Lawrenceville	GA		07/01/2021		1,892							1,892	1,892			
100063698	Russellville	AL		07/01/2021		4,229							4,229	4,240		11	11
100063704	Rahway	NJ		07/01/2021		5,650							5,650	5,656		6	6
100063706	Ellenwood	GA		07/01/2021		3,373							3,373	3,373			
100063708	Detroit	MI		07/01/2021		240							240	244		4	4
100063713	Atlantic City	NJ		07/01/2021		1,613							1,613	1,613			
100063716	Pine Hill	NJ		07/01/2021		2,609							2,609	2,616		7	7
100063721	Taylorville	IL		07/01/2021		3,481							3,481	3,481			
100063722	Clarksville	TN		07/01/2021		3,137							3,137	3,137			
100063730	Dover	DE		07/01/2021		6,204							6,204	6,227		24	24
100063739	Clay	NY		07/01/2021		2,602							2,602	2,602			
100063741	Lufkin	TX		07/01/2021		2,062							2,062	2,062			
100063747	Omaha	NE		07/01/2021		2,455							2,455	2,455			
100063748	Charleston	SC		07/01/2021		6,927							6,927	6,927			
100063751	Decatur	AL		07/01/2021		3,533							3,533	3,533			
100063752	Summerville	SC		07/01/2021		4,620							4,620	4,609		(11)	(11)
100063757	Pensacola	FL		07/01/2021		1,609							1,609	1,608		(1)	(1)
100063759	Wesley Chapel	FL		07/01/2021		4,660							4,660	4,664		5	5
100063760	Toms River	NJ		07/01/2021		4,868							4,868	4,868			
100063770	Bridgeport	CT		07/01/2021		2,352							2,352	2,343		(9)	(9)
100063771	Kendall	NY		07/01/2021		2,188							2,188	2,194		6	6
100063772	Syracuse	NY		07/01/2021		2,091							2,091	2,091			
100063775	Kansas City	KS		07/01/2021		2,577							2,577	2,582		5	5
100063783	Fredericktown	OH		07/01/2021		3,117							3,117	3,117			
100063784	Massillon	OH		07/01/2021		1,875							1,875	1,875			
100063785	Atlanta	GA		07/01/2021		5,046							5,046	5,047		2	2
100063789	Fishertown	PA		07/01/2021		2,895							2,895	2,885		(10)	(10)
100063793	Pleasant Valley	MO		07/01/2021		2,300							2,300	2,300			
100063796	Lawrenceville	GA		07/01/2021		3,328							3,328	3,328			
100063805	Crum Lynne	PA		07/01/2021		1,544							1,544	1,544			
100063811	Pensacola	FL		07/01/2021		2,302							2,302	2,302			
100063815	Albuquerque	NM		07/01/2021		3,865							3,865	3,873		9	9
100063818	Raytown	MO		07/01/2021		2,207							2,207	2,207			
100063820	Sicklerville	NJ		07/01/2021		5,169							5,169	5,169			
100063822	Spring	TX		07/01/2021		3,710							3,710	3,710			
100063828	Shoemakersville	PA		07/01/2021		3,108							3,108	3,108			
100063829	Creston	OH		07/01/2021		4,429							4,429	4,449		20	20
100063831	Parsons	KS		07/01/2021		1,280							1,280	1,283		3	3
100063834	Stockton	CA		07/01/2021		7,460							7,460	7,460			
100063835	Cambridge	MN		07/01/2021		4,613							4,613	4,613			
100063837	Tampa	FL		07/01/2021		4,649							4,649	4,649			
100063839	Pingree Grove	IL		07/01/2021		2,066							2,066	2,066			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063843	Lancaster	PA		07/01/2021		6,936							6,936	6,957		21	21
100063847	Alpharetta	GA		07/01/2021		5,825							5,825	5,825			
100063852	Thornton	CO		07/01/2021		7,015							7,015	7,004		(11)	(11)
100063859	Vineland	NJ		07/01/2021		3,143							3,143	3,143			
100063875	Surprise	AZ		07/01/2021		6,137							6,137	6,137			
100063879	Tucson	AZ		07/01/2021		2,574							2,574	2,583		9	9
100063888	Loudon	TN		07/01/2021		2,340							2,340	2,340			
100063889	Clayton	DE		07/01/2021		3,576							3,576	3,601		24	24
100063890	Penns Grove	NJ		07/01/2021		2,646							2,646	2,646			
100063894	Surprise	AZ		07/01/2021		5,635							5,635	5,654		18	18
100063897	Glendale	AZ		07/01/2021		5,764							5,764	5,764			
100063898	Sarasota	FL		07/01/2021		4,691							4,691	4,691			
100063904	Cleveland	TN		07/01/2021		3,662							3,662	3,671		9	9
100063912	Indianapolis	IN		07/01/2021		5,920							5,920	5,940		20	20
100063923	Elk Grove	CA		07/01/2021		6,989							6,989	6,989			
100063939	Hasbrouck Heights	NJ		07/01/2021		8,789							8,789	8,789			
100063944	Ocala	FL		07/01/2021		1,712							1,712	1,712			
100063949	Willimantic	CT		07/01/2021		3,477							3,477	3,477			
100063964	Harvest	AL		07/01/2021		2,833							2,833	2,833			
100063966	Sicklerville	NJ		07/01/2021		4,604							4,604	4,604			
100063968	Globe	AZ		07/01/2021		2,510							2,510	2,521		10	10
100063980	Temecula	CA		07/01/2021		6,745							6,745	6,748		3	3
100064026	Sherwood	AR		07/01/2021		137							137	137			
100064029	Marlboro	NJ		07/01/2021		14,424							14,424	14,424			
100064038	Hattiesburg	MS		07/01/2021		5,289							5,289	5,289			
100064042	Philadelphia	PA		07/01/2021		3,400							3,400	3,400			
100064044	Satsuma	AL		07/01/2021		2,881							2,881	2,873		(8)	(8)
100064045	Marion	IN		07/01/2021		1,572							1,572	1,572			
100064046	Cove City	NC		07/01/2021		1,654							1,654	1,654			
100064057	Pleasant Valley	NY		07/01/2021		3,448							3,448	3,450		3	3
100064067	Pasadena	TX		07/01/2021		4,087							4,087	4,087			
100064078	Fort Washington	MD		07/01/2021		5,288							5,288	5,288			
100064092	New Egypt	NJ		07/01/2021		6,791							6,791	6,766		(25)	(25)
100064108	Lawrence	KS		07/01/2021		3,687							3,687	3,687			
100064111	Montgomery	AL		07/01/2021		1,671							1,671	1,673		1	1
100064114	South Holland	IL		07/01/2021		4,054							4,054	4,036		(18)	(18)
100064118	Baltimore	MD		07/01/2021		3,265							3,265	3,265			
100064119	Richmond	TX		07/01/2021		3,319							3,319	3,319			
100064121	Fairhope	AL		07/01/2021		4,010							4,010	4,010			
100064134	Pittsburgh	PA		07/01/2021		47,061							47,061	47,061			
100064136	Cranberry Township	PA		07/01/2021		7,947							7,947	7,947			
100064137	San Antonio	TX		07/01/2021		3,821							3,821	3,826		5	5
100064138	Logan Township	NJ		07/01/2021		2,201							2,201	2,201			
100064141	Country Club	MO		07/01/2021		3,387							3,387	3,384		(3)	(3)
100064147	Far Rockaway	NY		07/01/2021		7,048							7,048	7,048			
100064148	Liverpool	NY		07/01/2021		82							82	82			
100064151	Mandan	ND		07/01/2021		2,033							2,033	2,033			
100064153	Pittsburgh	PA		07/01/2021		2,022							2,022	2,022			
100064154	Hamden	CT		07/01/2021		6,392							6,392	6,392			
100064156	Pekin	IL		07/01/2021		3,350							3,350	3,350			
100064158	Chili	NY		07/01/2021		2,425							2,425	2,425			

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100064167	Grandview	MO		07/01/2021		3,489							3,489	3,493		4	4
100064173	Murfreesboro	TN		07/01/2021		5,429							5,429	5,440		11	11
100064176	Lewisville	NC		07/01/2021		6,223							6,223	6,223			
100064182	Pflugerville	TX		07/01/2021		7,599							7,599	7,578		(21)	(21)
100064184	Bethlehem	PA		07/01/2021		4,546							4,546	4,548		2	2
100064185	Jamaica	NY		07/01/2021		10,063							10,063	10,063			
100064191	Boardman	OH		07/01/2021		2,100							2,100	2,105		4	4
100064193	Fredonia	NY		07/01/2021		3,035							3,035	3,035			
100064204	Waipahu	HI		07/01/2021		59,920							59,920	59,920			
100064207	Tucker	GA		07/01/2021		4,133							4,133	4,154		20	20
100064209	Sanford	FL		07/01/2021		3,605							3,605	3,605			
100064210	Bethlehem	GA		07/01/2021		2,263							2,263	2,263			
100064216	Port Saint Lucie	FL		07/01/2021		5,597							5,597	5,629		32	32
100064227	Ocoee	FL		07/01/2021		4,355							4,355	4,343		(11)	(11)
100064229	Orlando	FL		07/01/2021		6,038							6,038	6,018		(21)	(21)
100064232	Kissimmee	FL		07/01/2021		10,357							10,357	10,357			
100064234	Orlando	FL		07/01/2021		6,252							6,252	6,233		(19)	(19)
100064235	Lake Worth	FL		07/01/2021		4,384							4,384	4,384			
100064236	Calumet City	IL		07/01/2021		3,912							3,912	3,912			
100064237	Orlando	FL		07/01/2021		6,148							6,148	6,148			
100064239	Winter Garden	FL		07/01/2021		6,369							6,369	6,351		(18)	(18)
100064240	Winter Garden	FL		07/01/2021		5,523							5,523	5,523			
100064241	Orlando	FL		07/01/2021		4,128							4,128	4,117		(11)	(11)
100064242	Groveland	FL		07/01/2021		5,503							5,503	5,503			
100064246	Tamarac	FL		07/01/2021		5,734							5,734	5,734			
100064248	Altamonte Springs	FL		07/01/2021		4,753							4,753	4,753			
100064249	Jackson	NJ		07/01/2021		10,178							10,178	10,178			
100064251	Ocean	NJ		07/01/2021		6,179							6,179	6,179			
100064252	Trenton	FL		07/01/2021		3,093							3,093	3,092		(1)	(1)
100064254	Pittsburgh	PA		07/01/2021		3,566							3,566	3,566			
100064256	Winter Haven	FL		07/01/2021		3,455							3,455	3,466		11	11
100064258	Kissimmee	FL		07/01/2021		4,339							4,339	4,324		(16)	(16)
100064272	Orlando	FL		07/01/2021		4,972							4,972	4,972			
100064273	Davenport	FL		07/01/2021		4,003							4,003	4,003			
100064281	Winter Haven	FL		07/01/2021		8,119							8,119	8,119			
100064289	Orlando	FL		07/01/2021		6,306							6,306	6,317		11	11
100064291	Orlando	FL		07/01/2021		3,158							3,158	3,147		(11)	(11)
100064298	Minneola	FL		07/01/2021		4,553							4,553	4,566		13	13
100064303	Westlake	FL		07/01/2021		7,118							7,118	7,121		3	3
100064312	Jupiter	FL		07/01/2021		(11,259)							(11,259)	(11,259)			
100064320	Baltimore	MD		07/01/2021		2,664							2,664	2,664			
100064321	Creve Coeur	IL		07/01/2021		1,721							1,721	1,721			
100064323	Middletown	DE		07/01/2021		10,267							10,267	10,267			
100064324	Wetumpka	AL		07/01/2021		18,774							18,774	18,774			
100064332	Allentown	PA		07/01/2021		3,427							3,427	3,427			
100064333	Hampton	GA		07/01/2021		3,588							3,588	3,567		(20)	(20)
100064349	Wilmer	AL		07/01/2021		4,609							4,609	4,609			
100064352	Peoria	IL		07/01/2021		1,533							1,533	1,533			
100064355	Independence	KY		07/01/2021		7,009							7,009	7,009			
100064356	League City	TX		07/01/2021		3,215							3,215	3,215			
100064363	Yorktown Heights	NY		07/01/2021		11,465							11,465	11,465			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064373	Windermere	FL		07/01/2021		4,761							4,761	4,761			
100064375	Chickasaw	AL		07/01/2021		1,457							1,457	1,457			
100064376	Bridgeton	NJ		07/01/2021		1,536							1,536	1,536			
100064380	Norfolk	VA		07/01/2021		282							282	282			
100064383	Milwaukee	WI		07/01/2021		121							121	121			
100064394	Baltimore	MD		07/01/2021		1,934							1,934	1,943		8	8
100064397	Olney	MD		07/01/2021		8,016							8,016	8,020		4	4
100064398	Des Moines	IA		07/01/2021		1,555							1,555	1,556		1	1
100064399	Des Plaines	IL		07/01/2021		5,884							5,884	5,884			
100064403	Milwaukee	WI		07/01/2021		2,869							2,869	2,869			
100064408	Reynoldsburg	OH		07/01/2021		5,230							5,230	5,230			
100064412	Baltimore	MD		07/01/2021		3,462							3,462	3,462			
100064417	Dothan	AL		07/01/2021		3,148							3,148	3,146		(2)	(2)
100064418	North Chesterfield	VA		07/01/2021		4,298							4,298	4,298			
100064420	Moody	AL		07/01/2021		2,883							2,883	2,890		7	7
100064421	Pittsburgh	PA		07/01/2021		133							133	133			
100064423	Lewis	NY		07/01/2021		3,570							3,570	3,561		(9)	(9)
100064425	West Covina	CA		07/01/2021		11,628							11,628	11,628			
100064427	Lincoln	ND		07/01/2021		3,997							3,997	3,999		3	3
100064435	Saranac	NY		07/01/2021		2,288							2,288	2,288			
100064438	Forest City	PA		07/01/2021		1,331							1,331	1,331			
100064444	Brighton	NY		07/01/2021		5,978							5,978	5,978			
100064447	Hampshire	IL		07/01/2021		4,384							4,384	4,384			
100064457	Waynesboro	PA		07/01/2021		124,967							124,967	124,966		(1)	(1)
100064458	Littleton	CO		07/01/2021		3,419							3,419	3,419			
100064460	Twinsburg	OH		07/01/2021		7,217							7,217	7,207		(10)	(10)
100064462	Ruskin	FL		07/01/2021		7,440							7,440	7,424		(17)	(17)
100064468	Pace	FL		07/01/2021		3,506							3,506	3,506			
100064469	Finleyville	PA		07/01/2021		11,255							11,255	11,255			
100064470	Conyers	GA		07/01/2021		4,399							4,399	4,399			
100064471	Tinley Park	IL		07/01/2021		9,260							9,260	9,260			
100064472	West Portsmouth	OH		07/01/2021		842							842	843		1	1
100064477	Garfield Heights	OH		07/01/2021		3,074							3,074	3,074			
100064479	Miami	FL		07/01/2021		(15,315)							(15,315)	(15,315)			
100064480	Round Lake Beach	IL		07/01/2021		4,608							4,608	4,608			
100064482	Eutaw	AL		07/01/2021		2,123							2,123	2,124		1	1
100064484	Rhodesdale	MD		07/01/2021		455							455	455			
100064486	Granby	NY		07/01/2021		3,361							3,361	3,361			
100064487	Green Bay	WI		07/01/2021		2,876							2,876	2,876			
100064490	Ann Arbor	MI		07/01/2021		4,289							4,289	4,289			
100064493	Denton	TX		07/01/2021		2,895							2,895	2,895			
100064494	Bethlehem	PA		07/01/2021		6,611							6,611	6,611			
100064495	Cadiz	KY		07/01/2021		7,216							7,216	7,212		(4)	(4)
100064496	Peekskill	NY		07/01/2021		4,095							4,095	4,091		(4)	(4)
100064500	Oakboro	NC		07/01/2021		2,664							2,664	2,664			
100064503	Wichita	KS		07/01/2021		2,677							2,677	2,677			
100064505	Citrus Springs	FL		07/01/2021		2,118							2,118	2,118			
100064512	Savannah	GA		07/01/2021		3,886							3,886	3,886			
100064513	Freedom	PA		07/01/2021		4,320							4,320	4,320			
100064514	Folcroft	PA		07/01/2021		2,951							2,951	2,941		(10)	(10)
100064515	High Ridge	MO		07/01/2021		3,267							3,267	3,266		(1)	(1)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064520	Grandview	MO		07/01/2021		3,106							3,106	3,106			
100064521	Middletown	NY		07/01/2021		4,770							4,770	4,769		(1)	(1)
100064529	Aurora	CO		07/01/2021		7,847							7,847	7,818		(28)	(28)
100064532	Remsen	NY		07/01/2021		1,862							1,862	1,862			
100064537	Clifton	NJ		07/01/2021		5,934							5,934	5,917		(17)	(17)
100064538	Plymouth	MA		07/01/2021		5,275							5,275	5,238		(37)	(37)
100064540	Cincinnati	OH		07/01/2021		2,279							2,279	2,278		(1)	(1)
100064546	Accokeek	MD		07/01/2021		7,411							7,411	7,407		(4)	(4)
100064555	Victorville	CA		07/01/2021		(9,029)							(9,029)	(9,029)			
100064564	Adelanto	CA		07/01/2021		4,783							4,783	4,783			
100064568	South Holland	IL		07/01/2021		2,785							2,785	2,785			
100064581	Decatur	AL		07/01/2021		1,419							1,419	1,413		(6)	(6)
100064583	Saint Cloud	FL		07/01/2021		4,113							4,113	4,142		30	30
100064584	Winton	CA		07/01/2021		4,910							4,910	4,910			
100064600	Atwater	CA		07/01/2021		(3,609)							(3,609)	(3,609)			
100064601	Minneapolis	MN		07/01/2021		4,142							4,142	4,142			
100064604	Lakeland	FL		07/01/2021		6,881							6,881	6,881			
100064607	Newport	ME		07/01/2021		2,502							2,502	2,502			
100064616	North Miami	FL		07/01/2021		5,695							5,695	5,695			
100064617	Lilburn	GA		07/01/2021		4,398							4,398	4,398			
100064619	Reynoldsville	PA		07/01/2021		2,922							2,922	2,937		15	15
100064620	Amherst	NY		07/01/2021		3,425							3,425	3,425			
100064623	Clifton Heights	PA		07/01/2021		3,368							3,368	3,366		(2)	(2)
100064625	Canbria	NY		07/01/2021		3,138							3,138	3,125		(13)	(13)
100064628	Hagerstown	MD		07/01/2021		85,559							85,559	85,559			
100064637	Stockton	CA		07/01/2021		7,980							7,980	7,980			
100064645	Knightdale	NC		07/01/2021		10,618							10,618	10,618			
100064648	Houma	LA		07/01/2021		4,493							4,493	4,493			
100064651	Bridgeport	CT		07/01/2021		6,299							6,299	6,327		28	28
100064658	Schenectady	NY		07/01/2021		1,779							1,779	1,772		(6)	(6)
100064661	Blandford	MA		07/01/2021		2,901							2,901	2,885		(16)	(16)
100064662	Ruskin	FL		07/01/2021		1,431							1,431	1,444		14	14
100064665	Aston	PA		07/01/2021		3,219							3,219	3,235		16	16
100064671	Miami	FL		07/01/2021		4,892							4,892	4,873		(19)	(19)
100064672	Hialeah	FL		07/14/2021		1,960							1,960	1,960			
100064673	Lynchburg	VA		07/14/2021		1,409							1,409	1,409			
100064675	Pensacola	FL		07/14/2021		1,281							1,281	1,281			
100064676	Redding	CA		07/14/2021		3,976							3,976	3,975		(1)	(1)
100064677	Las Vegas	NV		07/14/2021		1,474							1,474	1,474			
100064679	Hudson	FL		07/14/2021		1,453							1,453	1,453			
100064680	Strongsville	OH		07/14/2021		1,473							1,473	1,473			
100064681	Gloucester City	NJ		07/14/2021		1,263							1,263	1,263			
100064682	Baltimore	MD		07/14/2021		877							877	877			
100064684	Reading	PA		07/14/2021		1,112							1,112	1,112			
100064685	Fort Worth	TX		07/14/2021		1,686							1,686	1,686			
100064686	Flower Mound	TX		07/14/2021		3,388							3,388	3,388			
100064687	Converse	TX		07/14/2021		3,309							3,309	3,309			
100064688	Clarkston	GA		07/14/2021		1,895							1,895	1,895			
100064689	Jacksonville	FL		07/14/2021		1,561							1,561	1,561			
100064690	Las Vegas	NV		07/14/2021		2,299							2,299	2,299			
100064691	Brigantine	NJ		07/14/2021		1,946							1,946	1,946			

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100064696	Ladson	SC		07/14/2021		967							967	967			
100064697	Mulberry	FL		07/14/2021		4,128							4,128	4,126		(2)	(2)
100064698	Wilmington	DE		07/14/2021		1,684							1,684	1,684			
100064699	San Antonio	TX		07/14/2021		1,593							1,593	1,593			
100064700	Wichita	KS		07/14/2021		855							855	855			
100064702	North Little Rock	AR		07/14/2021		1,150							1,150	1,150			
100064703	Hagerstown	MD		07/14/2021		949							949	949			
100064704	Upper Marlboro	MD		07/14/2021		1,308							1,308	1,308			
100064705	Elkhart	IN		07/14/2021		1,888							1,888	1,888			
100064706	Baltimore	MD		07/14/2021		1,343							1,343	1,343			
100064707	Columbia	SC		07/14/2021		1,302							1,302	1,302			
100064708	Petersburg	VA		07/14/2021		3,301							3,301	3,301		(1)	(1)
100064709	Petersburg	VA		07/14/2021		1,739							1,739	1,739			
100064710	Mableton	GA		07/14/2021		1,566							1,566	1,566			
100064711	Jefferson	GA		07/14/2021		14,932							14,932	14,932			
100064712	Houston	TX		07/14/2021		2,429							2,429	2,429			
100064713	New Port Richey	FL		07/14/2021		1,523							1,523	1,523			
100064714	Wickliffe	OH		07/14/2021		2,827							2,827	2,827			
100064715	Union City	GA		07/14/2021		1,914							1,914	1,914			
100064716	Moore	OH		07/14/2021		1,865							1,865	1,865			
100064717	Milwaukee	WI		07/14/2021		903							903	903			
100064719	Daytona Beach	FL		07/14/2021		1,597							1,597	1,597			
100064721	Miami	FL		07/14/2021		1,949							1,949	1,949			
100064722	Bradley	ME		07/14/2021		1,785							1,785	1,785			
100064723	Broken Arrow	OK		07/14/2021		7,610							7,610	7,609			
100064724	Egg Harbor Township	NJ		07/14/2021		3,644							3,644	3,644			
100064725	Birmingham	AL		07/14/2021		1,531							1,531	1,531			
100064726	Brownsville	TX		07/14/2021		1,895							1,895	1,895			
100064727	Baltimore	MD		07/14/2021		1,101							1,101	1,101			
100064728	York	PA		07/14/2021		1,361							1,361	1,361			
100064729	Mahnomen	MN		07/14/2021		971							971	971			
100064730	Santa Ana	CA		07/14/2021		1,934							1,934	1,934			
100064731	South Daytona	FL		07/14/2021		77,143							77,143	77,143			
100064732	Seguin	TX		07/14/2021		1,719							1,719	1,719			
100064733	Reynoldsburg	OH		07/14/2021		2,561							2,561	2,560		(1)	(1)
100064734	Ritzville	WA		07/14/2021		1,630							1,630	1,630			
100064735	Ione	WA		07/14/2021		1,788							1,788	1,788			
100064736	Paw Paw	MI		07/14/2021		1,571							1,571	1,571			
100064737	Fayetteville	NC		07/14/2021		1,601							1,601	1,601			
100064738	Cleveland	OH		07/14/2021		1,582							1,582	1,582			
100064740	Houston	TX		07/14/2021		3,836							3,836	3,836			
100064741	Montgomery	AL		07/14/2021		1,644							1,644	1,644			
100064743	Charlotte	NC		07/14/2021		2,668							2,668	2,667		(1)	(1)
100064744	Cross Junction	VA		07/14/2021		7,681							7,681	7,681			
100064745	San Antonio	TX		07/14/2021		2,254							2,254	2,254			
100064746	Covington	GA		07/14/2021		2,081							2,081	2,081			
100064747	Rex	GA		07/14/2021		2,148							2,148	2,148			
100064748	Cape Coral	FL		07/14/2021		13,826							13,826	13,822		(4)	(4)
100064749	Orlando	FL		07/14/2021		3,048							3,048	3,048			
100064750	Columbia	MO		07/14/2021		1,819							1,819	1,819			
100064751	Laurel	DE		07/14/2021		2,428							2,428	2,428			

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100064752	Gloucester City	NJ		07/14/2021		1,907							1,907	1,907			
100064753	Vacaville	CA		07/14/2021		1,864							1,864	1,864			
100064754	Lisle	IL		07/14/2021		9,280							9,280	9,280			
100064755	Bessemer	AL		07/14/2021		1,150							1,150	1,150			
100064756	Cedar Bluff	AL		07/14/2021		1,092							1,092	1,092			
100064757	Seminole	FL		07/14/2021		3,470							3,470	3,470			
100064758	Humble	TX		07/14/2021		2,750							2,750	2,750			
100064759	Central City	SD		07/14/2021		3,980							3,980	3,978		(1)	(1)
100064763	Clarksville	TN		07/14/2021		1,683							1,683	1,683			
100064765	Surfside Beach	SC		07/14/2021		2,699							2,699	2,699			
100064766	Chattanooga	TN		07/14/2021		1,752							1,752	1,752			
100064767	Albany	NY		07/14/2021		1,790							1,790	1,790			
100064768	Reading	PA		07/14/2021		1,369							1,369	1,369			
100064769	Chambersburg	PA		07/14/2021		2,085							2,085	2,085			
100064770	Gulf Breeze	FL		07/14/2021		3,237							3,237	3,237			
100064771	Texarkana	TX		07/14/2021		1,342							1,342	1,342			
100064772	Alpharetta	GA		07/14/2021		3,223							3,223	3,223			
100064773	Chattanooga	TN		07/14/2021		2,106							2,106	2,106			
100064774	Grand Prairie	TX		07/14/2021		2,267							2,267	2,267			
100064775	Georgetown	SC		07/14/2021		2,939							2,939	2,939			
100064776	Avenal	CA		07/14/2021		9,938							9,938	9,938			
100064778	Oak Park	MI		07/14/2021		2,527							2,527	2,527			
100064780	Hixson	TN		07/14/2021		6,744							6,744	6,744			
100064781	Orlando	FL		07/14/2021		2,708							2,708	2,708			
100064782	Memphis	TN		07/14/2021		2,466							2,466	2,466			
100064784	Cantonment	FL		07/14/2021		2,471							2,471	2,471			
100064785	Wichita Falls	TX		07/14/2021		2,828							2,828	2,828			
100064786	Hartford	WI		07/14/2021		1,854							1,854	1,854		(1)	(1)
100064787	Tucson	AZ		07/14/2021		2,888							2,888	2,888			
100064788	Pinehurst	TX		07/14/2021		2,667							2,667	2,667			
100064790	Ocala	FL		07/14/2021		6,024							6,024	6,024			
100064792	Tulare	CA		07/14/2021		2,685							2,685	2,685			
100064793	Scottsdale	AZ		07/14/2021		3,157							3,157	3,157			
100064794	Glenside	PA		07/14/2021		3,240							3,240	3,240			
100064796	Jacksonville	NC		07/14/2021		2,282							2,282	2,282			
100064797	Jacksonville	FL		07/14/2021		1,332							1,332	1,332			
100064798	Los Banos	CA		07/14/2021		2,148							2,148	2,148			
100064799	Pensacola	FL		07/14/2021		1,972							1,972	1,972			
100064800	Waverly	IA		07/14/2021		1,869							1,869	1,869			
100064801	Houston	TX		07/14/2021		2,105							2,105	2,105			
100064802	Jersey City	NJ		07/14/2021		3,129							3,129	3,129			
100064803	Florissant	MO		07/14/2021		1,893							1,893	1,893			
100064804	Des Moines	IA		07/14/2021		1,683							1,683	1,683			
100064805	St. Johns	FL		07/14/2021		30,361							30,361	30,361			
100064806	Tallahassee	FL		07/14/2021		22,242							22,242	22,242			
100064807	Katy	TX		07/14/2021		9,110							9,110	9,110			
100064808	West Deptford	NJ		07/14/2021		2,846							2,846	2,846			
100064809	Bensenville	IL		07/14/2021		2,398							2,398	2,398			
100064810	Easley	SC		07/14/2021		2,414							2,414	2,414			
100064812	Jackson	TN		07/14/2021		1,862							1,862	1,862			
100064814	Jonesborough	TN		07/14/2021		72,502							72,502	72,502			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064815	Merrillville	IN		07/14/2021		2,201							2,201	2,201			
100064816	Des Moines	IA		07/14/2021		1,864							1,864	1,864			
100064817	Indianapolis	IN		07/14/2021		3,099							3,099	3,099			
100064818	David City	NE		07/14/2021		1,388							1,388	1,388			
100064821	Orlando	FL		07/14/2021		6,916							6,916	6,916			
100064823	Long Beach	CA		07/14/2021		3,193							3,193	3,193			
100064824	Savannah	GA		07/14/2021		2,794							2,794	2,794			
100064825	Pleasant Grove	AL		07/14/2021		1,887							1,887	1,887			
100064827	Auburn	CA		07/14/2021		3,158							3,158	3,158			
100064828	Belton	SC		07/14/2021		2,143							2,143	2,143			
100064829	Lafayette	LA		07/14/2021		1,645							1,645	1,645			
100064830	Tempe	AZ		07/14/2021		17,848							17,848	17,834		(14)	(14)
100064831	Clinton	TN		07/14/2021		2,653							2,653	2,653			
100064832	Chicago	IL		07/14/2021		1,951							1,951	1,951			
100064833	Hazelwood	MO		07/14/2021		1,808							1,808	1,808			
100064834	Scranton	PA		07/14/2021		1,062							1,062	1,062			
100064835	Wichita	KS		07/14/2021		2,127							2,127	2,127			
100064836	Navarre	FL		07/14/2021		2,586							2,586	2,586			
100064838	Panama City Beach	FL		07/14/2021		4,096							4,096	4,096			
100064839	Brawley	CA		07/14/2021		3,041							3,041	3,041			
100064841	Baltimore	MD		07/14/2021		3,809							3,809	3,809			
100064842	Southgate	KY		07/14/2021		2,719							2,719	2,719			
100064843	Sacramento	CA		07/14/2021		5,028							5,028	5,028		(1)	(1)
100064845	Southampton	NJ		07/14/2021		2,506							2,506	2,506			
100064846	Towson	MD		07/14/2021		2,672							2,672	2,672			
100064848	Davidson	NC		07/14/2021		3,264							3,264	3,264			
100064849	Eden	ID		07/14/2021		2,456							2,456	2,456			
100064850	Fort Worth	TX		07/14/2021		3,133							3,133	3,133			
100064851	Fountain Hills	AZ		07/14/2021		2,481							2,481	2,481			
100064853	Harvey	LA		07/14/2021		2,488							2,488	2,488			
100064854	Paterson	NJ		07/14/2021		1,417							1,417	1,417			
100064855	Clinton	IL		07/14/2021		1,925							1,925	1,925			
100064856	Richmond Heights	MO		07/14/2021		2,704							2,704	2,704			
100064857	Clinton	IL		07/14/2021		1,925							1,925	1,925			
100064858	Clinton	IL		07/14/2021		1,925							1,925	1,925			
100064859	Kenosha	WI		07/14/2021		1,714							1,714	1,714			
100064860	Clinton	IL		07/14/2021		1,925							1,925	1,925			
100064861	Clinton	IL		07/14/2021		1,925							1,925	1,925			
100064864	Cape Coral	FL		07/14/2021		3,374							3,374	3,374			
100064866	Baltimore	MD		07/14/2021		1,680							1,680	1,680			
100064867	Ft Worth	TX		07/14/2021		3,294							3,294	3,294			
100064868	Choctaw	OK		07/14/2021		2,223							2,223	2,223			
100064869	Las Vegas	NV		07/14/2021		3,985							3,985	3,985			
100064870	Denver	PA		07/14/2021		2,956							2,956	2,956			
100064871	Tulare	CA		07/14/2021		4,214							4,214	4,213		(1)	(1)
100064872	Stow	OH		07/14/2021		2,364							2,364	2,364			
100064873	Modesto	CA		07/14/2021		3,481							3,481	3,481			
100064874	Summerville	SC		07/14/2021		3,022							3,022	3,022			
100064875	Clawson	MI		07/14/2021		2,712							2,712	2,712			
100064877	Evans	GA		07/14/2021		4,274							4,274	4,273		(1)	(1)
100064878	Phoenix	AZ		07/14/2021		3,266							3,266	3,266			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064879	Fresno	CA		07/14/2021		3,390							3,390	3,389			
100064881	Kaufman	TX		07/14/2021		4,387							4,387	4,387			
100064882	North Las Vegas	NV		07/14/2021		2,148							2,148	2,148			
100064887	Port Orange	FL		07/14/2021		3,192							3,192	3,192			
100064888	Greer	SC		07/14/2021		1,931							1,931	1,931			
100064889	Las Vegas	NV		07/14/2021		9,564							9,564	9,565		1	1
100064891	Clinton Township	MI		07/14/2021		2,954							2,954	2,954			
100064892	Porterville	CA		07/14/2021		2,278							2,278	2,278			
100064893	Grapevine	TX		07/14/2021		2,967							2,967	2,967			
100064894	Casa Grande	AZ		07/14/2021		2,133							2,133	2,133			
100064895	Covington	GA		07/14/2021		3,083							3,083	3,083			
100064896	Hanahan	SC		07/14/2021		3,666							3,666	3,666			
100064897	Ocean Ridge	FL		07/14/2021		3,723							3,723	3,723			
100064898	Rio Rancho	NM		07/14/2021		3,440							3,440	3,440			
100064899	Suwanee	GA		07/14/2021		3,844							3,844	3,844			
100064900	Whiting	IN		07/14/2021		1,793							1,793	1,793			
100064901	San Antonio	FL		07/14/2021		4,270							4,270	4,270			
100064902	Prescott Valley	AZ		07/14/2021		5,103							5,103	5,103			
100064903	San Bernardino	CA		07/14/2021		14,956							14,956	14,957			
100064904	Twin Falls	ID		07/14/2021		3,872							3,872	3,872			
100064905	Gainesville	FL		07/14/2021		4,703							4,703	4,703			
100064906	Columbia	SC		07/14/2021		2,133							2,133	2,133			
100064907	Mays Landing	NJ		07/14/2021		1,934							1,934	1,934			
100064908	Reynoldsburg	OH		07/14/2021		2,874							2,874	2,874			
100064909	Hialeah	FL		07/14/2021		3,027							3,027	3,027			
100064910	Huntsville	AL		07/14/2021		1,227							1,227	1,227			
100064912	Jacksonville	FL		07/14/2021		3,362							3,362	3,362			
100064913	Quinlan	TX		07/14/2021		2,505							2,505	2,505			
100064914	Rocklin	CA		07/14/2021		5,371							5,371	5,371			
100064915	Garland	TX		07/14/2021		2,641							2,641	2,641			
100064917	Dallas	TX		07/14/2021		4,028							4,028	4,028			
100064918	North Beach	MD		07/14/2021		7,555							7,555	7,555			
100064919	Baltimore	MD		07/14/2021		2,686							2,686	2,686			
100064920	Dallas	TX		07/14/2021		3,813							3,813	3,813			
100064921	Stockton	CA		07/14/2021		4,297							4,297	4,297			
100064922	Durham	NC		07/14/2021		2,740							2,740	2,740			
100064923	Dayton	OH		07/14/2021		1,859							1,859	1,859			
100064924	Las Vegas	NV		07/14/2021		3,880							3,880	3,880			
100064925	Sherwood	AR		07/14/2021		1,698							1,698	1,698			
100064926	Glenview	IL		07/14/2021		2,068							2,068	2,068			
100064927	Boston	MA		07/14/2021		3,043							3,043	3,043			
100064928	Deerfield Beach	FL		07/14/2021		4,371							4,371	4,371			
100064930	Miami	FL		07/14/2021		5,726							5,726	5,726			
100064931	Katy	TX		07/14/2021		4,887							4,887	4,887			
100064932	Peachtree Cty	GA		07/14/2021		3,587							3,587	3,587			
100064933	Bay Village	OH		07/14/2021		2,365							2,365	2,365			
100064934	Hollywood	FL		07/14/2021		5,970							5,970	5,971		1	1
100064936	Katy	TX		07/14/2021		5,785							5,785	5,783		(2)	(2)
100064937	Dallas	GA		07/14/2021		2,617							2,617	2,617			
100064938	Bentonville	AR		07/14/2021		2,807							2,807	2,807			
100064939	Kansas City	MO		07/14/2021		2,315							2,315	2,315			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064940	Pompano Beach	FL		07/14/2021		3,464							3,464	3,464			
100064941	Chicopee	MA		07/14/2021		2,946							2,946	2,946			
100064942	Abilene	TX		07/14/2021		1,445							1,445	1,445			
100064943	Columbia	NJ		07/14/2021		2,765							2,765	2,765			
100064944	Oviedo	FL		07/14/2021		5,174							5,174	5,174			
100064945	Lakeland	FL		07/14/2021		2,333							2,333	2,333			
100064946	Saint Petersburg	FL		07/14/2021		1,955							1,955	1,955			
100064947	Lakewood	NJ		07/14/2021		2,996							2,996	2,996			
100064948	Fort Worth	TX		07/14/2021		2,109							2,109	2,109			
100064949	Fort Walton Beach	FL		07/14/2021		3,255							3,255	3,255			
100064950	Mebane	NC		07/14/2021		2,260							2,260	2,260			
100064952	Vermillion	SD		07/14/2021		2,217							2,217	2,217			
100064954	Red Oak	TX		07/14/2021		3,417							3,417	3,417			
100064955	Raleigh	NC		07/14/2021		2,331							2,331	2,331			
100064956	Chicago	IL		07/14/2021		5,369							5,369	5,369			
100064957	Greenfield	WI		07/14/2021		3,437							3,437	3,437			
100064958	Dunellen	NJ		07/14/2021		8,898							8,898	8,897		(1)	(1)
100064959	Taylors	SC		07/14/2021		2,913							2,913	2,913			
100064960	Blue River	CO		07/14/2021		2,989							2,989	2,989			
100064962	Little River	SC		07/14/2021		16,473							16,473	16,473			
100064963	Redding	CA		07/14/2021		4,466							4,466	4,466			
100064964	Onalaska	WI		07/14/2021		2,830							2,830	2,830			
100064965	Kissimmee	FL		07/14/2021		4,194							4,194	4,194			
100064966	Covington	WA		07/14/2021		5,198							5,198	5,198			
100064967	Knoxville	TN		07/14/2021		2,756							2,756	2,756			
100064968	Knoxville	TN		07/14/2021		2,516							2,516	2,516			
100064969	Columbus	OH		07/14/2021		2,749							2,749	2,749			
100064970	New Prague	MN		07/14/2021		2,474							2,474	2,474			
100064972	Newman	CA		07/14/2021		3,343							3,343	3,343			
100064973	Germantown	MD		07/14/2021		3,364							3,364	3,364			
100064974	Denver	CO		07/14/2021		8,030							8,030	8,030			
100064975	Los Angeles	CA		07/14/2021		3,078							3,078	3,078			
100064976	Hazlet	NJ		07/14/2021		3,842							3,842	3,842			
100064977	Richwood	OH		07/14/2021		1,866							1,866	1,867		2	2
100064978	Denver	CO		07/14/2021		4,851							4,851	4,851			
100064979	Ravenna	OH		07/14/2021		1,760							1,760	1,760			
100064980	Irvington	NJ		07/14/2021		3,344							3,344	3,344			
100064981	Truth Or Consequences	NM		07/14/2021		2,517							2,517	2,517			
100064982	Bangor	PA		07/14/2021		6,161							6,161	6,161			
100064983	Jonesboro	AR		07/14/2021		2,557							2,557	2,557			
100064984	Idaho Falls	ID		07/14/2021		12,664							12,664	12,654		(10)	(10)
100064985	Sharpsburg	GA		07/14/2021		2,861							2,861	2,861			
100064987	Marysville	WA		07/14/2021		10,473							10,473	10,473			
100064988	Kill Devil Hills	NC		07/14/2021		5,978							5,978	5,978			
100064989	Pittsburg	CA		07/14/2021		6,484							6,484	6,484		(1)	(1)
100064990	Ranson	WV		07/14/2021		9,081							9,081	9,078		(4)	(4)
100064993	Rancho Cucamonga	CA		07/14/2021		6,978							6,978	6,978			
100064994	Columbia	MD		07/14/2021		3,476							3,476	3,476			
100064995	Cordova	TN		07/14/2021		3,697							3,697	3,697			
100064996	San Antonio	TX		07/14/2021		3,900							3,900	3,900			
100064997	Auburn	AL		07/14/2021		4,485							4,485	4,485		1	1

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064998	Miami Beach	FL		07/14/2021		5,236							5,236	5,236			
100064999	Oviedo	FL		07/14/2021		11,200							11,200	11,200			
100065000	Lexington	KY		07/14/2021		8,290							8,290	8,290			
100065001	Lebanon	NJ		07/14/2021		3,785							3,785	3,785			
100065002	Charlotte	NC		07/14/2021		3,291							3,291	3,291			
100065003	Omaha	NE		07/14/2021		5,195							5,195	5,195			
100065004	Baton Rouge	LA		07/14/2021		3,436							3,436	3,436			
100065005	Baltimore	MD		07/14/2021		3,279							3,279	3,279			
100065006	Telford	PA		07/14/2021		2,405							2,405	2,405			
100065009	Los Banos	CA		07/14/2021		3,803							3,803	3,803			
100065010	Los Banos	CA		07/14/2021		3,803							3,803	3,803			
100065011	Los Banos	CA		07/14/2021		3,820							3,820	3,820			
100065012	Miami	FL		07/14/2021		7,832							7,832	7,832			
100065013	Dearborn	MI		07/14/2021		1,618							1,618	1,618			
100065014	Irvine	CA		07/14/2021		4,529							4,529	4,529			
100065015	Aberdeen	WA		07/14/2021		2,849							2,849	2,849			
100065016	Glen Burnie	MD		07/14/2021		6,337							6,337	6,336			
100065017	Sartell	MN		07/14/2021		4,168							4,168	4,168			
100065018	Fort Worth	TX		07/14/2021		3,283							3,283	3,283			
100065019	Clarksville	TN		07/14/2021		2,988							2,988	2,988			
100065020	Philadelphia	PA		07/14/2021		11,777							11,777	11,777			
100065021	Hanahan	SC		07/14/2021		3,674							3,674	3,674			
100065022	New Smyrna Beach	FL		07/14/2021		4,655							4,655	4,655			
100065023	Somersworth	NH		07/14/2021		5,759							5,759	5,759			
100065024	Cedar City	UT		07/14/2021		3,299							3,299	3,299			
100065025	Citrus Heights	CA		07/14/2021		5,860							5,860	5,860			
100065027	Modesto	CA		07/14/2021		4,120							4,120	4,120			
100065028	Phoenix	AZ		07/14/2021		4,153							4,153	4,153			
100065029	Candler	NC		07/14/2021		3,795							3,795	3,795			
100065030	Phoenix	AZ		07/14/2021		4,870							4,870	4,870			
100065031	Conyers	GA		07/14/2021		3,221							3,221	3,221			
100065032	Hercules	CA		07/14/2021		7,200							7,200	7,200			
100065034	Orlando	FL		07/14/2021		3,822							3,822	3,822			
100065035	Fort Worth	TX		07/14/2021		3,407							3,407	3,407			
100065036	Silver Spring	MD		07/14/2021		3,631							3,631	3,631			
100065037	Gilbert	AZ		07/14/2021		4,881							4,881	4,881			
100065039	Louisville	CO		07/14/2021		5,110							5,110	5,110			
100065040	San Jacinto	CA		07/14/2021		(4,898)							(4,898)	1,907		6,805	6,805
100065041	San Bernardino	CA		07/14/2021		3,490							3,490	3,490			
100065042	Cary	NC		07/14/2021		5,544							5,544	5,544			
100065043	Lakewood	NJ		07/14/2021		4,044							4,044	4,044			
100065045	Sunrise	FL		07/14/2021		18,892							18,892	18,880		(12)	(12)
100065046	Baton Rouge	LA		07/14/2021		5,032							5,032	5,032		(1)	(1)
100065047	Philadelphia	PA		07/14/2021		3,508							3,508	3,508			
100065048	Mccloud	CA		07/14/2021		2,618							2,618	2,618			
100065049	Jacksonville	FL		07/14/2021		2,984							2,984	2,984			
100065050	Lancaster	PA		07/14/2021		2,371							2,371	2,371			
100065051	Hialeah	FL		07/14/2021		3,402							3,402	3,402			
100065052	Katy	TX		07/14/2021		4,128							4,128	4,125		(2)	(2)
100065053	Ocean Isle Beach	NC		07/14/2021		3,224							3,224	3,224			
100065054	Richardson	TX		07/14/2021		4,290							4,290	4,290			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065055	Clarksville	TN		07/14/2021		2,528							2,528	2,528			
100065056	Baltimore	MD		07/14/2021		3,369							3,369	3,369			
100065057	Durham	NC		07/14/2021		2,715							2,715	2,715			
100065058	Los Angeles	CA		07/14/2021		7,167							7,167	7,167			
100065059	Glendale	AZ		07/14/2021		2,427							2,427	2,427			
100065060	Asbury Park	NJ		07/14/2021		6,320							6,320	6,320			
100065061	Saint Louis	MO		07/14/2021		1,939							1,939	1,939			
100065062	Philadelphia	PA		07/14/2021		3,183							3,183	3,183			
100065063	Mountain Home	ID		07/14/2021		4,897							4,897	4,897			
100065064	Elgin	IL		07/14/2021		3,894							3,894	3,894			
100065066	Atlanta	GA		07/14/2021		4,575							4,575	4,574			
100065067	North Wales	PA		07/14/2021		3,004							3,004	3,004			
100065069	Irving	TX		07/14/2021		6,311							6,311	6,311			
100065071	Mapleton	MN		07/14/2021		2,271							2,271	2,271			
100065072	North Charleston	SC		07/14/2021		2,181							2,181	2,181			
100065073	Brighton	CO		07/14/2021		4,399							4,399	4,399			
100065074	Melbourne	FL		07/14/2021		4,230							4,230	4,230			
100065075	Waterloo	IA		07/14/2021		1,286							1,286	1,286			
100065076	Toms River	NJ		07/14/2021		6,805							6,805	6,805			
100065078	Oxon Hill	MD		07/14/2021		3,574							3,574	3,574			
100065079	Tampa	FL		07/14/2021		17,334							17,334	17,334			
100065080	Stockton	CA		07/14/2021		4,916							4,916	4,916			
100065081	Fruitland	ID		07/14/2021		7,114							7,114	7,114			
100065082	Hixson	TN		07/14/2021		2,116							2,116	2,116			
100065083	Yucaipa	CA		07/14/2021		8,199							8,199	8,199			
100065084	Las Vegas	NV		07/14/2021		4,538							4,538	4,538			
100065085	Philadelphia	PA		07/14/2021		8,341							8,341	8,341			
100065086	Surprise	AZ		07/14/2021		4,592							4,592	4,592			
100065087	Milwaukee	WI		07/14/2021		2,151							2,151	2,151			
100065088	Newport News	VA		07/14/2021		4,273							4,273	4,273			
100065089	North Palm Beach	FL		07/14/2021		7,128							7,128	7,128			
100065090	Statesville	NC		07/14/2021		2,709							2,709	2,709			
100065091	Grants Pass	OR		07/14/2021		4,840							4,840	4,840			
100065092	Blue Island	IL		07/14/2021		2,843							2,843	2,843			
100065094	Mesa	AZ		07/14/2021		5,370							5,370	5,370			
100065095	Sacramento	CA		07/14/2021		4,588							4,588	4,588			
100065097	Mckinney	TX		07/14/2021		5,704							5,704	5,704			
100065098	Maplewood	NJ		07/14/2021		6,860							6,860	6,860			
100065099	Pittsboro	NC		07/14/2021		4,348							4,348	4,348			
100065100	Wilton	NH		07/14/2021		4,776							4,776	4,776			
100065101	Fairfax	VA		07/14/2021		7,984							7,984	7,984			
100065102	Pittsburg	CA		07/14/2021		5,275							5,275	5,275			
100065103	Erie	CO		07/14/2021		4,752							4,752	4,752			
100065105	South Lake Tahoe	CA		07/14/2021		6,046							6,046	6,046			
100065106	Cleveland	OH		07/14/2021		1,302							1,302	1,302			
100065107	Bentonville	AR		07/14/2021		3,859							3,859	3,859			
100065108	Central Falls	RI		07/14/2021		4,052							4,052	4,052			
100065109	Temecula	CA		07/14/2021		10,388							10,388	10,388			
100065110	Medina	MN		07/14/2021		4,974							4,974	4,974			
100065111	Boulder City	NV		07/14/2021		3,945							3,945	3,945			
100065112	Spanaway	WA		07/14/2021		3,840							3,840	3,840			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065113	Winchester	CA		07/14/2021		6,843							6,843	6,843			
100065114	Loveland	CO		07/14/2021		12,900							12,900	12,900			
100065117	Phoenix	AZ		07/14/2021		3,094							3,094	3,094			
100065118	Huntersville	NC		07/14/2021		3,570							3,570	3,570			
100065119	Wellington	FL		07/14/2021		22,145							22,145	22,142		(4)	(4)
100065120	Nashville	TN		07/14/2021		4,299							4,299	4,299			
100065121	Fountain Inn	SC		07/14/2021		3,450							3,450	3,450			
100065122	Yucaipa	CA		07/14/2021		5,988							5,988	5,988			
100065123	Wimberley	TX		07/14/2021		6,346							6,346	6,346			
100065124	Hazel Crest	IL		07/14/2021		2,709							2,709	2,709			
100065126	Kalamazoo	MI		07/14/2021		4,749							4,749	4,748		(1)	(1)
100065127	Westminster	CA		07/14/2021		8,927							8,927	8,927			
100065128	San Jose	CA		07/14/2021		8,925							8,925	8,925			
100065129	Rockville	MD		07/14/2021		4,865							4,865	4,865			
100065132	San Diego	CA		07/14/2021		6,430							6,430	6,430			
100065133	Sun Valley	CA		07/14/2021		14,470							14,470	14,470			
100065134	Plano	TX		07/14/2021		15,572							15,572	15,572			
100065135	San Diego	CA		07/14/2021		3,953							3,953	3,953			
100065136	Crosby	TX		07/14/2021		3,083							3,083	3,083			
100065137	Sterling	VA		07/14/2021		6,999							6,999	6,999			
100065138	Albany	OR		07/14/2021		5,271							5,271	5,271			
100065139	Baton Rouge	LA		07/14/2021		8,473							8,473	8,473			
100065140	Riverside	CA		07/14/2021		4,803							4,803	4,803			
100065141	Williamsburg	VA		07/14/2021		1,970							1,970	1,970			
100065142	Colorado Springs	CO		07/14/2021		7,375							7,375	7,375			
100065143	Norfolk	VA		07/14/2021		4,097							4,097	4,097			
100065144	Warner Robins	GA		07/14/2021		2,095							2,095	2,095			
100065145	West Hartford	CT		07/14/2021		6,515							6,515	6,515			
100065146	Oakland	CA		07/14/2021		7,910							7,910	7,910			
100065147	Columbus	OH		07/14/2021		10,772							10,772	10,772			
100065148	San Diego	CA		07/14/2021		5,639							5,639	5,639			
100065149	Waldorf	MD		07/14/2021		3,781							3,781	3,781			
100065150	Lake Villa	IL		07/14/2021		2,628							2,628	2,628			
100065153	Tempe	AZ		07/14/2021		7,235							7,235	7,235			
100065154	Palmetto	FL		07/14/2021		2,470							2,470	2,470			
100065155	East Wenatchee	WA		07/14/2021		4,976							4,976	4,976			
100065156	Clermont	FL		07/14/2021		4,531							4,531	4,531			
100065157	Gresham	OR		07/14/2021		4,265							4,265	4,265			
100065158	Santa Clarita	CA		07/14/2021		7,266							7,266	7,266			
100065159	West New York	NJ		07/14/2021		3,276							3,276	3,276			
100065160	Baton Rouge	LA		07/14/2021		6,610							6,610	6,610			
100065161	Riverside	CA		07/14/2021		6,585							6,585	6,585			
100065162	Lakewood	OH		07/14/2021		3,776							3,776	3,776			
100065163	Riverside	CA		07/14/2021		6,458							6,458	6,458			
100065165	Saint Paul	MN		07/14/2021		2,507							2,507	2,507			
100065167	Independence	MO		07/14/2021		1,761							1,761	1,761			
100065168	Fresno	CA		07/14/2021		6,099							6,099	6,099			
100065169	Dallas	TX		07/14/2021		3,858							3,858	3,858			
100065170	University Place	WA		07/14/2021		7,567							7,567	7,567			
100065171	West Wildwood	NJ		07/14/2021		6,415							6,415	6,415			
100065172	Kenilworth	NJ		07/14/2021		6,139							6,139	6,139			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065173	Tacoma	WA		07/14/2021		5,174							5,174	5,174			
100065174	Mckinney	TX		07/14/2021		4,530							4,530	4,530			
100065175	Mission Viejo	CA		07/14/2021		7,989							7,989	7,989			
100065176	Deptford	NJ		07/14/2021		2,927							2,927	2,927			
100065177	Mission Viejo	CA		07/14/2021		6,031							6,031	6,031			
100065178	Colorado Spgs	CO		07/14/2021		3,771							3,771	3,771			
100065179	Colorado Springs	CO		07/14/2021		4,214							4,214	4,214			
100065180	Phoenix	AZ		07/14/2021		6,031							6,031	6,031			
100065181	Mckinney	TX		07/14/2021		5,695							5,695	5,695			
100065182	New Market	MD		07/14/2021		7,193							7,193	7,193			
100065183	Tempe	AZ		07/14/2021		5,606							5,606	5,606			
100065184	Germantown	MD		07/14/2021		8,312							8,312	8,312			
100065186	Prineville	OR		07/14/2021		5,676							5,676	5,676			
100065187	San Leandro	CA		07/14/2021		10,837							10,837	10,837			
100065188	Lubbock	TX		07/14/2021		4,448							4,448	4,448			
100065190	West Sacramento	CA		07/14/2021		4,155							4,155	4,154			
100065191	Gilroy	CA		07/14/2021		9,134							9,134	9,134			
100065192	New Orleans	LA		07/14/2021		1,630							1,630	1,630			
100065193	College Place	WA		07/14/2021		5,795							5,795	5,795			
100065194	San Jose	CA		07/14/2021		12,215							12,215	12,215			
100065195	Hampton	NH		07/14/2021		7,603							7,603	7,603			
100065196	Orlando	FL		07/14/2021		4,504							4,504	4,504			
100065197	Harrisburg	NC		07/14/2021		8,462							8,462	8,462			
100065198	Commerce City	CO		07/14/2021		7,730							7,730	7,730			
100065199	Fort Worth	TX		07/14/2021		5,418							5,418	5,418			
100065200	Oakland	CA		07/14/2021		10,259							10,259	10,259			
100065201	Ambler	PA		07/14/2021		3,955							3,955	3,955			
100065202	Minneapolis	MN		07/14/2021		3,573							3,573	3,573			
100065204	Santa Clara	CA		07/14/2021		57,009							57,009	57,005		(4)	(4)
100065205	Minneapoliis	MN		07/14/2021		3,333							3,333	3,333			
100065206	Minneapolis	MN		07/14/2021		3,287							3,287	3,287			
100065207	Eugene	OR		07/14/2021		6,863							6,863	6,863			
100065208	Philadelphia	PA		07/14/2021		1,465							1,465	1,465			
100065209	San Antonio	TX		07/14/2021		1,742							1,742	1,742			
100065210	Beach Haven	NJ		07/14/2021		16,151							16,151	16,151			
100065211	Los Angeles	CA		07/14/2021		15,895							15,895	15,895			
100065212	Philadelphia	PA		07/14/2021		3,726							3,726	3,726			
100065213	Philadelphia	PA		07/14/2021		3,786							3,786	3,786			
100065214	Fresno	CA		07/14/2021		3,227							3,227	3,227			
100065215	Cary	NC		07/14/2021		8,948							8,948	8,948			
100065216	Salt Lake Cty	UT		07/14/2021		5,747							5,747	5,747			
100065217	Raleigh	NC		07/14/2021		3,267							3,267	3,267			
100065218	Houston	TX		07/14/2021		3,016							3,016	3,016			
100065219	Glenn Heights	TX		07/14/2021		3,494							3,494	3,494			
100065220	Indianapolis	IN		07/14/2021		2,533							2,533	2,533			
100065222	Lafayette	LA		07/14/2021		2,882							2,882	2,882			
100065224	Mobile	AL		07/14/2021		1,029							1,029	1,029			
100065225	Colorado Springs	CO		07/14/2021		6,777							6,777	6,777			
100065226	Randallstown	MD		07/14/2021		4,611							4,611	4,611			
100065227	Spring Lake Heights	NJ		07/14/2021		10,774							10,774	10,774			
100065228	Los Angeles	CA		07/14/2021		7,557							7,557	7,557			

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100065229	San Antonio	TX		07/14/2021		3,552							3,552	3,552			
100065230	Moreno Valley	CA		07/14/2021		5,091							5,091	5,091			
100065232	Oakland	CA		07/14/2021		14,261							14,261	14,261			
100065233	Houston	TX		07/14/2021		3,539							3,539	3,539			
100065235	Lubbock	TX		07/14/2021		2,893							2,893	2,893			
100065237	Humble	TX		07/14/2021		3,364							3,364	3,364			
100065238	Philadelphia	PA		07/14/2021		5,033							5,033	5,033			
100065239	Gunnison	CO		07/14/2021		6,228							6,228	6,228			
100065240	Las Vegas	NV		07/14/2021		7,141							7,141	7,141			
100065241	Cary	NC		07/14/2021		5,052							5,052	5,052			
100065242	Winder	GA		07/14/2021		3,229							3,229	3,229			
100065243	Farmington	UT		07/14/2021		4,582							4,582	4,582			
100065244	Los Angeles	CA		07/14/2021		24,011							24,011	24,011			
100065246	Fort Worth	TX		07/14/2021		7,354							7,354	7,354			
100065247	Costa Mesa	CA		07/14/2021		12,878							12,878	12,878			
100065248	Wilmington	NC		07/14/2021		5,751							5,751	5,751			
100065249	Midland	GA		07/14/2021		3,498							3,498	3,498			
100065250	La Mesa	CA		07/14/2021		7,554							7,554	7,554			
100065251	Rapid City	SD		07/14/2021		17,261							17,261	17,260		(1)	(1)
100065252	Baltimore	MD		07/14/2021		3,457							3,457	3,457			
100065253	Warrenton	VA		07/14/2021		4,972							4,972	4,971			
100065254	Lafayette	LA		07/14/2021		3,145							3,145	3,145			
100065255	Spring	TX		07/14/2021		3,091							3,091	3,091			
100065256	Washington	DC		07/14/2021		14,432							14,432	14,432			
100065257	Fairburn	GA		07/14/2021		8,336							8,336	8,336			
100065258	Oakland	CA		07/14/2021		22,154							22,154	22,153			
100065259	Springfield	OR		07/14/2021		5,921							5,921	5,921			
100065260	Port Orange	FL		07/14/2021		3,276							3,276	3,276			
100065261	Peoria	AZ		04/05/2022		6,544							6,544	6,544			
100065262	Cedar City	UT		07/28/2021		18,342							18,342	18,338		(4)	(4)
100065263	Sandy Hook	CT		07/28/2021		4,470							4,470	4,470			
100065264	Portland	OR		07/28/2021		9,645							9,645	9,645			
100065265	Philadelphia	PA		07/28/2021		7,062							7,062	7,062			
100065266	Jefferson	GA		07/28/2021		3,864							3,864	3,864			
100065267	Georgetown	TX		07/28/2021		4,500							4,500	4,500			
100065269	Bastrop	TX		07/28/2021		4,654							4,654	4,654			
100065271	Hendersonville	TN		07/28/2021		4,834							4,834	4,834			
100065273	Tacoma	WA		07/28/2021		9,681							9,681	9,682		1	1
100065275	Riverside	CA		07/28/2021		6,660							6,660	6,659		(1)	(1)
100065276	Los Angeles	CA		07/28/2021		6,547							6,547	6,547			
100065278	Eugene	OR		07/28/2021		5,660							5,660	5,660			
100065279	Daytona Beach Shores	FL		04/05/2022		6,291							6,291	6,291			
100065283	Brooklyn Park	MN		07/28/2021		4,479							4,479	4,479			
100065284	Apex	NC		07/28/2021		9,315							9,315	9,315			
100065286	Lafayette	LA		07/28/2021		5,260							5,260	5,260			
100065287	Los Angeles	CA		07/28/2021		11,329							11,329	11,329			
100065288	Los Angeles	CA		07/28/2021		11,329							11,329	11,329			
100065289	Los Angeles	CA		07/28/2021		17,148							17,148	17,148			
100065291	Cape Coral	FL		07/28/2021		5,633							5,633	5,633			
100065292	Thousand Oaks	CA		07/28/2021		7,949							7,949	7,949			
100065294	Laguna Hills	CA		07/28/2021		9,739							9,739	9,739			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065295	Yuba City	CA		07/28/2021		4,644							4,644	4,644			
100065296	Avon Lake	OH		07/28/2021		4,511							4,511	4,511			
100065297	Jurupa Valley	CA		07/28/2021		7,852							7,852	7,852			
100065298	East Boston	MA		07/28/2021		5,598							5,598	5,598			
100065300	Leander	TX		07/28/2021		5,172							5,172	5,172			
100065302	Jefferson	OR		07/28/2021		6,824							6,824	6,824			
100065303	Apple Valley	CA		07/28/2021		10,911							10,911	10,911			
100065304	Montgomery	AL		04/05/2022		825							825	825			
100065305	Sebastian	FL		07/28/2021		5,607							5,607	5,607			
100065306	Miami	FL		07/28/2021		6,267							6,267	6,267			
100065307	San Diego	CA		04/05/2022		11,776							11,776	11,776			
100065309	Port Aransas	TX		07/28/2021		4,796							4,796	4,796			
100065310	Maricopa	AZ		07/28/2021		3,867							3,867	3,867			
100065312	Redmond	OR		07/28/2021		6,149							6,149	6,149			
100065314	Atlanta	GA		04/05/2022		3,470							3,470	3,470			
100065315	Richland	WA		07/28/2021		7,805							7,805	7,805			
100065316	Winter Garden	FL		07/28/2021		5,219							5,219	5,219			
100065317	Boise	ID		07/28/2021		5,852							5,852	5,852			
100065319	Woodstock	GA		07/28/2021		3,968							3,968	3,968			
100065324	Little Rock	AR		07/28/2021		1,115							1,115	1,115			
100065325	Sevierville	TN		07/28/2021		3,706							3,706	3,706			
100065327	Modesto	CA		07/28/2021		8,985							8,985	8,985			
100065328	Huntersville	NC		04/05/2022		5,826							5,826	5,826			
100065333	Clifton	VA		07/28/2021		12,131							12,131	12,131			
100065334	Portland	OR		07/28/2021		9,597							9,597	9,597			
100065335	Covington	WA		07/28/2021		7,536							7,536	7,536			
100065336	Mission Hills	CA		07/28/2021		9,640							9,640	9,640			
100065337	Swannanoa	NC		04/05/2022		6,651							6,651	6,651			
100065338	Jacksonville Beach	FL		07/28/2021		4,508							4,508	4,508			
100065339	Braintree	MA		07/28/2021		7,198							7,198	7,198			
100065341	Austell	GA		07/28/2021		4,225							4,225	4,225			
100065342	Jersey City	NJ		07/28/2021		6,393							6,393	6,393			
100065343	Englewood	NJ		04/05/2022		6,518							6,518	6,518			
100065344	Baton Rouge	LA		07/28/2021		3,924							3,924	3,924			
100065346	Scottsdale	AZ		07/28/2021		7,209							7,209	7,209			
100065350	Reno	NV		07/28/2021		5,244							5,244	5,244			
100065351	Laveen	AZ		07/28/2021		4,765							4,766	4,766		2	2
100065352	Beaverton	OR		07/28/2021		7,617							7,617	7,617			
100065354	Evanston	IL		07/28/2021		6,941							6,941	6,941			
100065355	Lawrence	MA		07/28/2021		8,258							8,258	8,258			
100065357	Arlington	TX		07/28/2021		16,780							16,780	16,771		(10)	(10)
100065359	Round Rock	TX		04/05/2022		5,656							5,656	5,656			
100065362	Round Lake Beach	IL		07/28/2021		5,044							5,044	5,044			
100065363	Surfside Beach	SC		07/28/2021		6,915							6,915	6,915			
100065364	Fresno	CA		07/28/2021		1,697							1,697	1,697			
100065367	Keyport	NJ		07/28/2021		5,241							5,241	5,241			
100065368	Windermere	FL		07/28/2021		4,719							4,719	4,719			
100065369	Portland	OR		07/28/2021		5,562							5,562	5,562			
100065371	Atlanta	GA		07/28/2021		5,346							5,346	5,346			
100065372	Houston	TX		07/28/2021		2,061							2,061	2,061			
100065373	Houston	TX		07/28/2021		11,445							11,445	11,445			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065374	Thompsons Station	TN		07/28/2021		4,342							4,342	4,342			
100065375	Oakland	CA		07/28/2021		6,510							6,510	6,510			
100065376	Lake Worth	FL		07/28/2021		16,989							16,989	16,989			
100065377	Philadelphia	PA		07/28/2021		5,925							5,925	5,925			
100065378	Raleigh	NC		07/28/2021		4,223							4,223	4,223			
100065379	Cape Coral	FL		07/28/2021		5,218							5,218	5,218			
100065380	Camas	WA		07/28/2021		6,870							6,870	6,870			
100065382	Colton	CA		07/28/2021		5,359							5,359	5,359			
100065384	Nashville	TN		07/28/2021		3,719							3,719	3,719			
100065385	Denver	CO		07/28/2021		7,909							7,909	7,909			
100065387	Lubbock	TX		07/28/2021		990							990	990			
100065388	Elkton	MD		07/28/2021		4,228							4,228	4,228			
100065390	Spokane	WA		07/28/2021		4,690							4,690	4,690			
100065391	Neptune	NJ		04/05/2022		4,293							4,293	4,293			
100065393	Chandler	AZ		07/28/2021		5,774							5,774	5,774			
100065395	Charlotte	NC		07/28/2021		4,835							4,835	4,835			
100065396	Minneapolis	MN		07/28/2021		4,673							4,673	4,673			
100065397	San Diego	CA		04/05/2022		33,152							33,152	33,152			
100065399	Lakewood	NJ		07/28/2021		4,886							4,886	4,886			
100065401	Cary	NC		07/28/2021		4,333							4,333	4,333			
100065402	El Paso	TX		07/28/2021		4,626							4,626	4,626			
100065404	Los Angeles	CA		07/28/2021		11,329							11,329	11,329			
100065409	Lakewood	WA		07/28/2021		10,303							10,303	10,303			
100065410	Atlanta	GA		07/28/2021		4,945							4,945	4,945			
100065411	Downey	CA		07/28/2021		29,512							29,512	29,512			
100065412	Lakewood	WA		07/28/2021		10,431							10,431	10,431			
100065413	Lakewood	WA		07/28/2021		9,765							9,765	9,765			
100065415	West New York	NJ		07/28/2021		6,636							6,636	6,636			
100065416	San Jose	CA		07/28/2021		5,042							5,042	5,042			
100065418	Clifton	NJ		07/28/2021		6,075							6,075	6,075			
100065419	Los Gatos	CA		07/28/2021		15,124							15,124	15,124			
100065421	Frisco	TX		07/28/2021		4,833							4,833	4,833			
100065422	Leadville	CO		07/28/2021		4,889							4,889	4,889			
100065423	Plano	TX		07/28/2021		4,648							4,648	4,648			
100065424	Hollister	CA		07/28/2021		11,888							11,888	11,888			
100065425	Georgetown	TX		07/28/2021		5,536							5,536	5,536			
100065428	Modesto	CA		07/28/2021		8,756							8,756	8,756			
100065433	Eden Prairie	MN		07/28/2021		9,650							9,650	9,650			
100065434	Chester Springs	PA		07/28/2021		4,298							4,298	4,298			
100065435	Franklin Center	PA		07/28/2021		4,826							4,826	4,826			
100065436	Manassas	VA		07/28/2021		7,431							7,431	7,431			
100065439	Cordova	TN		07/28/2021		4,307							4,307	4,307			
100065440	Burlingame	CA		07/28/2021		14,199							14,199	14,198			
100065441	Hanford	CA		04/05/2022		8,129							8,129	8,129			
100065442	Valrico	FL		07/28/2021		5,686							5,686	5,686			
100065443	Darrington	WA		07/28/2021		6,807							6,807	6,807			
100065444	Tacoma	WA		07/28/2021		4,966							4,966	4,966			
100065445	Worcester	MA		07/28/2021		4,171							4,171	4,171			
100065446	Memphis	TN		07/28/2021		1,029							1,029	1,029			
100065447	Fontana	CA		07/28/2021		9,646							9,646	9,646			
100065449	Baltimore	MD		07/28/2021		4,489							4,489	4,489			

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100065450	Ridgecrest	CA		07/28/2021		4,597							4,597	4,597			
100065451	Sacramento	CA		07/28/2021		10,724							10,724	10,724			
100065452	Arlington	TN		07/28/2021		4,996							4,996	4,995			
100065455	Berwyn	PA		07/28/2021		3,963							3,963	3,963			
100065456	Portland	OR		07/28/2021		5,867							5,867	5,867			
100065459	Los Angeles	CA		07/28/2021		5,040							5,040	5,040			
100065460	Memphis	TN		07/28/2021		1,046							1,046	1,046			
100065462	Manchester	NH		07/28/2021		7,154							7,154	7,154			
100065463	Athens	GA		04/05/2022		1,964							1,964	1,964			
100065464	Hemet	CA		07/28/2021		4,432							4,432	4,432			
100065465	Austin	TX		04/05/2022		4,376							4,376	4,376			
100065467	Denver	CO		07/28/2021		6,463							6,463	6,463			
100065468	Tigard	OR		04/05/2022		8,289							8,289	8,289			
100065469	Lutherville Timonium	MD		07/28/2021		4,185							4,185	4,185			
100065470	Mckinney	TX		04/05/2022		5,591							5,591	5,591			
100065472	Saint Robert	MO		07/28/2021		1,324							1,324	1,324			
100065473	Loveland	CO		07/28/2021		84,882							84,882	84,909		27	27
100065474	Columbia	MO		07/28/2021		2,045							2,045	2,045			
100065476	Clarksville	TN		07/28/2021		5,673							5,673	5,673			
100065478	Scottsdale	AZ		07/28/2021		11,604							11,604	11,598		(7)	(7)
100065480	Rockwall	TX		07/28/2021		4,531							4,531	4,530			
100065481	Gilbert	AZ		07/28/2021		5,571							5,571	5,571			
100065482	Santa Maria	CA		07/28/2021		6,289							6,289	6,289			
100065483	Signal Hill	CA		07/28/2021		6,945							6,945	6,945			
100065484	Las Vegas	NV		07/28/2021		4,814							4,814	4,814			
100065485	Joshua Tree	CA		07/28/2021		4,562							4,562	4,562			
100065487	Eugene	OR		07/28/2021		8,556							8,556	8,556			
100065489	Bella Vista	AR		07/28/2021		4,101							4,101	4,101			
100065490	Tampa	FL		07/28/2021		5,486							5,486	5,486			
100065492	Copperas Cove	TX		07/28/2021		1,878							1,878	1,877		(1)	(1)
100065493	Carrollton	TX		07/28/2021		4,620							4,620	4,620			
100065495	Chowchilla	CA		07/28/2021		4,584							4,584	4,584			
100065496	Houston	TX		07/28/2021		56,608							56,608	56,578		(31)	(31)
100065497	Grand Junction	CO		07/28/2021		4,436							4,436	4,436			
100065498	Mountain House	CA		07/28/2021		6,229							6,229	6,229			
100065499	Galveston	TX		07/28/2021		4,292							4,292	4,292			
100065500	Salt Lake City	UT		04/05/2022		7,422							7,422	7,422			
100065501	Cary	NC		07/28/2021		7,779							7,779	7,779			
100065502	Cumberland	MD		07/28/2021		1,442							1,442	1,442			
100065503	Fredericksburg	VA		07/28/2021		5,436							5,436	5,436			
100065506	Winchester	CA		04/05/2022		8,930							8,930	8,930			
100065507	Las Vegas	NV		07/28/2021		6,062							6,062	6,062			
100065508	Prescott Valley	AZ		04/05/2022		9,804							9,804	9,804			
100065510	Napa	CA		07/28/2021		8,680							8,680	8,680			
100065511	Washington	DC		07/28/2021		7,479							7,479	7,479			
100065512	Sparks	NV		07/28/2021		7,461							7,461	7,461			
100065516	Round Rock	TX		07/28/2021		5,027							5,027	5,027			
100065518	Portland	OR		07/28/2021		7,106							7,106	7,106			
100065519	Newark	NJ		07/28/2021		6,434							6,434	6,434			
100065522	Marietta	GA		07/28/2021		5,555							5,555	5,555			
100065523	Memphis	TN		07/28/2021		1,171							1,171	1,171			

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100065524	Austin	TX		07/28/2021		9,730							9,730	9,728		(1)	(1)
100065525	Bettendorf	IA		07/28/2021		6,371							6,371	6,371			
100065529	Skokie	IL		07/28/2021		5,773							5,773	5,773			
100065530	Portland	OR		07/28/2021		8,217							8,217	8,217			
100065532	Centreville	VA		04/05/2022		5,002							5,002	5,002			
100065534	Western Springs	IL		07/28/2021		5,133							5,133	5,133			
100065535	Henrico	VA		07/28/2021		3,919							3,919	3,919			
100065541	Wasilla	AK		07/28/2021		4,733							4,733	4,733			
100065542	Fredericksburg	VA		07/28/2021		20,813							20,813	20,802		(11)	(11)
100065543	Pflugerville	TX		07/28/2021		5,141							5,141	5,141			
100065546	Richmond	CA		07/28/2021		6,688							6,688	6,688			
100065548	Los Angeles	CA		07/28/2021		19,896							19,896	19,896			
100065552	Salt Lake City	UT		04/05/2022		5,831							5,831	5,831			
100065556	Elizabethtown	KY		07/28/2021		4,662							4,662	4,662			
100065557	Antioch	TN		07/28/2021		4,999							4,999	4,999			
100065558	Elizabeth City	NC		07/28/2021		4,384							4,384	4,384			
100065559	Savannah	GA		07/28/2021		4,960							4,960	4,960			
100065560	Pflugerville	TX		07/28/2021		4,324							4,324	4,324			
100065561	Union City	CA		04/05/2022		6,208							6,208	6,208			
100065562	Miami	FL		07/28/2021		3,600							3,600	3,600			
100065563	Sparks	NV		07/28/2021		5,270							5,270	5,270			
100065564	Nashville	TN		07/28/2021		8,146							8,146	8,146			
100065565	Red Bluff	CA		07/28/2021		12,048							12,048	12,045		(3)	(3)
100065567	Anacortes	WA		04/05/2022		6,794							6,794	6,794			
100065569	Niles	OH		07/28/2021		8,624							8,624	8,622		(2)	(2)
100065571	Fresno	CA		07/28/2021		11,426							11,426	11,426			
100065575	Everett	WA		07/28/2021		5,809							5,809	5,809			
100065578	Fate	TX		04/05/2022		4,603							4,603	4,603			
100065579	Thornton	CO		07/28/2021		6,197							6,197	6,197			
100065581	Elk Grove	CA		07/28/2021		3,778							3,778	3,778			
100065582	Fullerton	CA		07/28/2021		8,487							8,487	8,487			
100065583	San Tan Valley	AZ		07/28/2021		4,754							4,754	4,754			
100065584	Houston	TX		07/28/2021		11,527							11,527	11,527			
100065586	Birmingham	AL		07/28/2021		(1,811)							(1,811)	921		2,732	2,732
100065587	Kyle	TX		07/28/2021		5,560							5,560	5,560			
100065588	Austin	TX		04/05/2022		4,239							4,239	4,239			
100065589	Ripon	CA		07/28/2021		5,247							5,247	5,247			
100065590	Lehi	UT		07/28/2021		5,366							5,366	5,366			
100065591	Albuquerque	NM		07/28/2021		5,338							5,338	5,338			
100065592	Philadelphia	PA		07/28/2021		7,621							7,621	7,621			
100065593	Santa Fe	NM		07/28/2021		5,979							5,979	5,979			
100065595	Los Angeles	CA		04/05/2022		8,218							8,218	8,218			
100065596	Watsonville	CA		04/05/2022		8,253							8,253	8,253			
100065597	Seguin	TX		07/28/2021		5,416							5,416	5,416			
100065598	Memphis	TN		04/05/2022		3,693							3,693	3,693			
100065599	Malin	OR		07/28/2021		11,661							11,661	11,660		(1)	(1)
100065601	Chicago	IL		07/28/2021		2,648							2,648	2,648			
100065602	Salinas	CA		07/28/2021		10,066							10,066	10,066			
100065605	Columbia	MO		07/28/2021		2,039							2,039	2,039			
100065606	Milwaukee	WI		07/28/2021		857							857	857			
100065607	Moreno Valley	CA		07/28/2021		2,195							2,195	2,195			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065608	Las Vegas	NV		07/28/2021		5,953							5,953	5,953			
100065609	Hillsboro	OR		07/28/2021		8,259							8,259	8,259			
100065610	Long Beach	CA		07/28/2021		5,347							5,347	5,347			
100065611	Carpinteria	CA		07/28/2021		6,297							6,297	6,297			
100065613	Cincinnati	OH		07/28/2021		4,303							4,303	4,303			
100065615	Las Vegas	NV		07/28/2021		4,114							4,114	4,114			
100065616	Phoenix	AZ		07/28/2021		4,538							4,538	4,538			
100065617	Cincinnati	OH		07/28/2021		13,750							13,750	13,750			
100065618	Modesto	CA		07/28/2021		5,170							5,170	5,170			
100065620	Port Saint Lucie	FL		07/28/2021		5,207							5,207	5,207			
100065623	Lawrence	MA		07/28/2021		5,532							5,532	5,532			
100065626	Grand Junction	CO		07/28/2021		5,017							5,017	5,017			
100065628	Warwick	RI		07/28/2021		5,056							5,056	5,056			
100065630	Oakland	CA		04/05/2022		8,688							8,688	8,688			
100065631	Memphis	TN		07/28/2021		1,477							1,477	1,477			
100065633	Green Bay	WI		07/28/2021		1,872							1,872	1,872			
100065634	Hoffman Estates	IL		07/28/2021		2,073							2,073	2,073			
100065635	Maple Shade	NJ		04/05/2022		3,500							3,500	3,500			
100065637	Montgomery	TX		07/28/2021		1,745							1,745	1,745			
100065638	Moscow	ID		07/28/2021		7,066							7,066	7,066			
100065639	Weehawken	NJ		07/28/2021		13,361							13,361	13,361			
100065641	Washington	DC		07/28/2021		8,706							8,706	8,706			
100065644	Tucson	AZ		07/28/2021		3,566							3,566	3,566			
100065645	Ashland	VA		07/28/2021		7,068							7,068	7,068		(1)	(1)
100065648	North Richland Hills	TX		07/28/2021		3,452							3,452	3,452			
100065649	Dorchester	MA		07/28/2021		3,775							3,775	3,775			
100065650	Jacksonville	FL		07/28/2021		2,096							2,096	2,096			
100065651	Anchorage	AK		07/28/2021		5,275							5,275	5,275			
100065653	Belcamp	MD		07/28/2021		3,662							3,662	3,662			
100065654	Columbus	GA		07/28/2021		920							920	920			
100065655	Birdsboro	PA		07/28/2021		1,644							1,644	1,644			
100065657	Fort Lauderdale	FL		07/28/2021		4,633							4,633	4,633			
100065658	Matthews	NC		07/28/2021		4,504							4,504	4,504			
100065659	Tampa	FL		07/28/2021		4,363							4,363	4,363			
100065660	Leander	TX		07/28/2021		4,477							4,477	4,477			
100065661	Albuquerque	NM		07/28/2021		5,168							5,168	5,168			
100065662	Silver City	NM		07/28/2021		2,847							2,847	2,847		(1)	(1)
100065663	Taunton	MA		07/28/2021		8,352							8,352	8,352			
100065668	Albuquerque	NM		07/28/2021		2,135							2,135	2,135			
100065669	Cicero	IL		07/28/2021		4,014							4,014	4,014			
100065670	Maitland	FL		07/28/2021		3,609							3,609	3,609			
100065672	Saint Louis	MO		07/28/2021		3,390							3,390	3,390			
100065674	Joplin	MO		07/28/2021		3,397							3,397	3,401		4	4
100065675	Colorado Springs	CO		07/28/2021		4,609							4,609	4,609			
100065678	Richfield	UT		07/28/2021		3,693							3,693	3,693			
100065680	Hyattsville	MD		07/28/2021		7,474							7,474	7,473		(1)	(1)
100065681	Austin	TX		07/28/2021		5,830							5,830	5,830			
100065684	Phoenix	AZ		04/05/2022		5,213							5,213	5,213			
100065686	San Bernardino	CA		07/28/2021		5,999							5,999	5,999			
100065688	Jackson	CA		07/28/2021		7,574							7,574	7,574		(1)	(1)
100065690	Fort Collins	CO		07/28/2021		3,649							3,649	3,649			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065691	Hawthorne	CA		07/28/2021		13,272							13,272	13,272			
100065692	Oviedo	FL		07/28/2021		5,563							5,563	5,563			
100065693	Bristol	CT		04/05/2022		2,927							2,927	2,927			
100065696	Lodi	CA		04/05/2022		7,385							7,385	7,385			
100065697	Vail	AZ		07/28/2021		5,053							5,053	5,053			
100065698	Chicopee	MA		07/28/2021		3,645							3,645	3,645			
100065707	Tarpon Springs	FL		04/05/2022		3,760							3,760	3,760			
100065711	Ferguson	NC		07/28/2021		6,941							6,941	6,941			
100065714	Jacksonville	FL		07/28/2021		1,352							1,352	1,352			
100065715	Modesto	CA		07/28/2021		2,425							2,425	2,425			
100065716	Citrus Heights	CA		07/28/2021		7,526							7,526	7,526			
100065717	West Milton	OH		07/28/2021		3,901							3,901	3,901			
100065720	Cincinnati	OH		07/28/2021		3,607							3,607	3,607			
100065722	Longwood	FL		07/28/2021		5,334							5,334	5,334			
100065724	Newark	NJ		07/28/2021		5,572							5,572	5,572			
100065725	Portland	OR		04/05/2022		8,933							8,933	8,933			
100065729	Portland	OR		07/28/2021		4,304							4,304	4,304			
100065731	New Orleans	LA		07/28/2021		10,008							10,008	10,008			
100065733	Newark	NJ		07/28/2021		4,192							4,192	4,192			
100065734	Washington	DC		07/28/2021		15,225							15,225	15,225			
100065735	Murfreesboro	TN		04/05/2022		5,843							5,843	5,843			
100065738	Irvine	CA		07/28/2021		5,700							5,700	5,700			
100065739	Charleston	SC		07/28/2021		12,147							12,147	12,147			
100065741	Denver	CO		04/05/2022		4,583							4,583	4,583			
100065742	Albuquerque	NM		07/28/2021		4,914							4,914	4,914			
100065746	Fullerton	CA		07/28/2021		5,476							5,476	5,476			
100065747	Anaheim	CA		07/28/2021		9,712							9,712	9,712			
100065753	Franklinton	NC		07/28/2021		3,746							3,746	3,746			
100065754	Memphis	TN		07/28/2021		1,260							1,260	1,260			
100065756	San Francisco	CA		07/28/2021		15,581							15,581	15,581			
100065757	Wilkes Barre	PA		07/28/2021		1,533							1,533	1,531		(2)	(2)
100065760	Kissimmee	FL		07/28/2021		6,837							6,837	6,837			
100065761	Kenner	LA		07/28/2021		8,545							8,545	8,544		(1)	(1)
100065762	Ann Arbor	MI		07/28/2021		6,230							6,230	6,230			
100065764	Beaumont	CA		07/28/2021		6,604							6,604	6,604			
100065765	Glendora	CA		07/28/2021		12,522							12,522	12,522			
100065766	Redondo Beach	CA		07/28/2021		6,809							6,809	6,809			
100065767	Bothell	WA		07/28/2021		6,405							6,405	6,405			
100065768	Kahului	HI		04/05/2022		8,854							8,854	8,854			
100065770	Miramar	FL		07/28/2021		6,739							6,739	6,739			
100065771	Lexington Park	MD		07/28/2021		5,331							5,331	5,331			
100065772	Poplar Bluff	MO		07/28/2021		4,364							4,364	4,358		(6)	(6)
100065773	Charleston	SC		07/28/2021		5,870							5,870	5,870			
100065776	San Diego	CA		07/28/2021		6,266							6,266	6,266			
100065777	Belle Chasse	LA		07/28/2021		4,282							4,282	4,282			
100065779	Anaheim	CA		07/28/2021		10,076							10,076	10,076			
100065781	Bridgeport	CT		07/28/2021		9,199							9,199	9,199			
100065782	Oxnard	CA		07/28/2021		5,445							5,445	5,445			
100065783	Bakersfield	CA		07/28/2021		5,813							5,813	5,813			
100065784	Burbank	CA		07/28/2021		5,812							5,812	5,812			
100065785	Peoria	AZ		07/28/2021		3,169							3,169	3,169			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065788	Gilbert	AZ		07/28/2021		4,386							4,386	4,386			
100065790	Bonita Springs	FL		07/28/2021		4,221							4,221	4,221			
100065793	Sanford	FL		04/05/2022		2,042							2,042	2,042			
100065794	Fort Collins	CO		07/28/2021		4,764							4,764	4,764			
100065797	Kyle	TX		07/28/2021		4,539							4,539	4,539			
100065798	Allentown	PA		07/28/2021		3,671							3,671	3,671			
100065799	Leicester	MA		07/28/2021		6,967							6,967	6,967			
100065806	Tucson	AZ		07/28/2021		3,610							3,610	3,610			
100065807	Pace	FL		07/28/2021		3,760							3,760	3,760			
100065808	Tavares	FL		07/28/2021		4,906							4,906	4,906			
100065810	Gearhart	OR		07/23/2021		11,148							11,148	11,148			
100065811	Sag Harbor	NY		07/01/2021		14,977							14,977	14,988		11	11
100065813	Wayne	NJ		07/23/2021		10,171							10,171	10,165		(6)	(6)
100065814	Makawao	HI		07/23/2021		12,823							12,823	12,823			
100065815	Oakland	CA		07/23/2021		15,092							15,092	15,083		(9)	(9)
100065816	Newport Beach	CA		07/23/2021		25,778							25,778	25,778			
100065817	Jacksonville	FL		07/23/2021		4,135							4,135	4,135			
100065818	Waldorf	MD		07/23/2021		29,747							29,747	29,747			
100065819	West Hollywood	CA		07/23/2021		23,621							23,621	23,621			
100065820	Greenbelt	MD		07/23/2021		1,412							1,412	1,412			
100065821	San Dimas	CA		07/23/2021		44,027							44,027	44,027			
100065823	Hackensack	NJ		07/01/2021		4,892							4,892	4,890		(1)	(1)
100065825	Arcadia	CA		07/23/2021		28,970							28,970	28,970			
100065826	El Cajon	CA		07/23/2021		26,398							26,398	26,417		18	18
100065828	La Canada Flintridge	CA		07/23/2021		40,576							40,576	40,567		(9)	(9)
100065829	Happy Valley	OR		07/23/2021		5,049							5,049	5,049			
100065830	Agoura Hills	CA		07/23/2021		9,644							9,644	9,646		2	2
100065831	Miami Beach	FL		07/23/2021		23,824							23,824	23,817		(7)	(7)
100065832	Warren	NJ		07/23/2021		18,133							18,133	18,133			
100065833	Encino	CA		07/23/2021		32,402							32,402	32,402			
100065834	Richmond	TX		07/23/2021		3,171							3,171	3,169		(2)	(2)
100065835	Rancho Mirage	CA		07/23/2021		10,197							10,197	10,197			
100065836	Parkland	FL		07/23/2021		48,058							48,058	48,058			
100065837	Chatsworth	CA		07/23/2021		17,461							17,461	17,461			
100065838	Newport Beach	CA		07/23/2021		15,148							15,148	15,151		3	3
100065839	Santa Rosa	CA		07/23/2021		7,973							7,973	7,966		(7)	(7)
100065840	La Canada Flintridge	CA		07/23/2021		36,954							36,954	36,954			
100065841	Richmond	TX		07/23/2021		14,206							14,206	14,202		(4)	(4)
100065842	Olympic Valley	CA		07/23/2021		4,828							4,828	4,831		3	3
100065843	Easton	PA		07/01/2021		5,870							5,870	5,870			
100065844	San Antonio	TX		07/23/2021		4,623							4,623	4,623			
100065845	Ocala	FL		07/23/2021		4,721							4,721	4,721			
100065846	Boca Raton	FL		07/23/2021		10,610							10,610	10,610			
100065847	West Long Branch	NJ		07/23/2021		7,320							7,320	7,320			
100065848	Kinnelon	NJ		07/23/2021		41,350							41,350	41,356		6	6
100065849	Phoenix	AZ		07/23/2021		11,119							11,119	11,119			
100065851	Los Angeles	CA		07/27/2021		5,690							5,690	5,690			
100065854	Lahaina	HI		07/27/2021		3,873							3,873	3,873			
100065855	Woodland Hills	CA		07/27/2021		32,931							32,931	32,931			
100065856	Miami	FL		07/01/2021		6,456							6,456	6,456			
100065858	Little Elm	TX		07/27/2021		5,104							5,104	5,102		(3)	(3)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065859	Westlake Village	CA		07/27/2021		64,691							64,691	64,691			
100065860	Encino	CA		07/27/2021		4,000							4,000	4,000			
100065861	Los Angeles	CA		07/27/2021		23,602							23,602	23,602			
100065862	Menlo Park	CA		07/27/2021		6,000							6,000	6,000			
100065863	West Hollywood	CA		07/27/2021		5,810							5,810	5,810			
100065864	Miami	FL		07/27/2021		3,235							3,235	3,233		(2)	(2)
100065873	Amsterdam	NLD		07/30/2021										28		28	28
100065876	Amsterdam	NLD		07/30/2021		1,593							1,593	1,460	(133)		(133)
100065879	Amsterdam	NLD		07/30/2021										66	66		66
100065882	Amsterdam	NLD		07/30/2021		3,806							3,806	3,492	(314)		(314)
100065885	Amsterdam	NLD		07/30/2021										5	5		5
100065888	Amsterdam	NLD		07/30/2021		995							995	912	(83)		(83)
100065891	Amsterdam	NLD		07/30/2021										43	43		43
100065894	Amsterdam	NLD		07/30/2021										41	41		41
100065897	Amsterdam	NLD		07/30/2021										25	25		25
100065900	Amsterdam	NLD		07/30/2021		756							756	693	(64)		(64)
100065903	Amsterdam	NLD		07/30/2021		539							539	494	(45)		(45)
100065906	Amsterdam	NLD		07/30/2021		1,113							1,113	1,020	(93)		(93)
100065909	Amsterdam	NLD		07/30/2021										22	22		22
100065912	Amsterdam	NLD		07/30/2021										23	23		23
100065921	Amsterdam	NLD		07/30/2021										197	197		197
100065924	Amsterdam	NLD		07/30/2021		3,410							3,410	3,125	(285)		(285)
100065927	Amsterdam	NLD		07/30/2021										(38)	(38)		(38)
100065930	Amsterdam	NLD		07/30/2021		3,241							3,241	2,992	(250)		(250)
100065933	Amsterdam	NLD		07/30/2021		1,334							1,334	1,222	(112)		(112)
100065936	Amsterdam	NLD		07/30/2021										224	224		224
100065939	Amsterdam	NLD		07/30/2021		5,862							5,862	5,372	(490)		(490)
100065942	Amsterdam	NLD		07/30/2021		1,177							1,177	1,079	(98)		(98)
100065945	Amsterdam	NLD		07/30/2021										25	25		25
100065948	Amsterdam	NLD		07/30/2021										81	81		81
100065951	Amsterdam	NLD		07/30/2021		19,276							19,276	17,732	(1,545)		(1,545)
100065954	Amsterdam	NLD		07/30/2021										73	73		73
100065957	Amsterdam	NLD		07/30/2021										140	140		140
100065960	Amsterdam	NLD		07/30/2021		1,293							1,293	1,198	(95)		(95)
100065963	Amsterdam	NLD		07/30/2021										31	31		31
100065968	Berkeley Heights	NJ		08/02/2021		14,751							14,751	14,726		(25)	(25)
100065969	Phillipsburg	NJ		08/02/2021		11,287							11,287	11,287			
100065970	Willingboro	NJ		08/02/2021		4,404							4,404	4,402		(2)	(2)
100065974	Green Bay	WI		08/02/2021		1,795							1,795	1,795			
100065989	Macedonia	OH		08/02/2021		2,150							2,150	2,150			
100065990	Fort Worth	TX		08/02/2021		5,743							5,743	5,732		(11)	(11)
100065999	Saint Leonard	MD		08/02/2021		7,306							7,306	7,306			
100066001	Hebron	IN		08/02/2021		5,164							5,164	5,164			
100066003	Port Saint Lucie	FL		08/02/2021		1,803							1,803	1,803			
100066010	Brooklyn	CT		08/02/2021		3,781							3,781	3,781			
100066017	East Meadow	NY		08/02/2021		8,507							8,507	8,516		9	9
100066024	Bay Shore	NY		08/02/2021		3,241							3,241	3,241			
100066026	Carlyle	IL		08/02/2021		4,156							4,156	4,156			
100066027	Centennial	CO		08/02/2021		9,836							9,836	9,836			
100066029	Saint Francis	MN		08/02/2021		5,875							5,875	5,875			
100066031	Spencer	MA		08/02/2021		2,355							2,355	2,355			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066033	Staunton	IL		08/02/2021		84,050							84,050	84,050			
100066045	Quincy	PA		08/02/2021		4,555							4,555	4,555			
100066052	Seagoville	TX		08/02/2021		3,768							3,768	3,763		(5)	(5)
100066054	Broomfield	CO		08/02/2021		4,564							4,564	4,564			
100066058	Ruther Glen	VA		08/02/2021		1,931							1,931	1,931			
100066068	Ogdensburg	WI		08/02/2021		3,252							3,252	3,249		(3)	(3)
100066073	Windsor	CT		08/02/2021		4,842							4,842	4,842			
100066074	Middletown	DE		08/02/2021		3,049							3,049	3,049			
100066087	Jacksonville	FL		08/02/2021		4,432							4,432	4,432			
100066089	Bordentown	NJ		08/02/2021		5,155							5,155	5,143		(12)	(12)
100066090	Brockton	MA		08/02/2021		3,684							3,684	3,677		(7)	(7)
100066095	Plantation	FL		08/02/2021		8,658							8,658	8,658			
100066099	Wichita	KS		08/02/2021		2,402							2,402	2,398		(4)	(4)
100066106	Orlando	FL		08/02/2021		3,461							3,461	3,461			
100066107	Mystic	CT		08/02/2021		5,617							5,617	5,616			
100066115	Bement	IL		08/02/2021		2,394							2,394	2,394			
100066117	Kokomo	IN		08/02/2021		2,333							2,333	2,328		(5)	(5)
100066119	Morristown	NJ		08/02/2021		13,117							13,117	13,117			
100066120	Acme	PA		08/02/2021		2,774							2,774	2,774			
100066136	Elk Grove	CA		08/02/2021		7,637							7,637	7,637			
100066137	Saint Louis	MO		08/02/2021		2,387							2,387	2,387			
100066143	Newark	OH		08/02/2021		3,370							3,370	3,370			
100066148	West Chester	OH		08/02/2021		1,547							1,547	1,547			
100066159	Piscataway	NJ		08/02/2021		7,663							7,663	7,663			
100066161	Tolland	CT		08/02/2021		5,252							5,252	5,252			
100066166	Denver	CO		08/02/2021		6,349							6,349	6,349			
100066171	Bandera	TX		08/02/2021		5,262							5,262	5,262			
100066176	Altus	OK		08/02/2021		2,801							2,801	2,801			
100066177	Grandview	MO		08/02/2021		2,328							2,328	2,332		3	3
100066178	Bedford	OH		08/02/2021		2,488							2,488	2,489		1	1
100066180	Buena Vista	VA		08/02/2021		1,686							1,686	1,689		3	3
100066183	Houston	TX		08/02/2021		3,442							3,442	3,442			
100066185	Theodore	AL		08/02/2021		2,804							2,804	2,804			
100066187	Wauchula	FL		08/02/2021		(6,108)							(6,108)	(6,108)			
100066190	La Vernia	TX		08/02/2021		8,002							8,002	8,002			
100066191	Zachary	LA		08/02/2021		1,903							1,903	1,903			
100066199	West Sacramento	CA		08/02/2021		8,406							8,406	8,406			
100066203	Elkridge	MD		08/02/2021		8,799							8,799	8,794		(5)	(5)
100066207	Andover	KS		08/02/2021		3,411							3,411	3,411			
100066211	Blairsville	PA		08/02/2021		1,369							1,369	1,369			
100066212	Palatine	IL		08/02/2021		7,513							7,513	7,513			
100066239	Levitown	NY		08/02/2021		7,688							7,688	7,688			
100066242	Stockholm	NJ		08/02/2021		5,696							5,696	5,696			
100066254	Makawao	HI		08/02/2021		26,138							26,138	26,138			
100066257	Trenton	NJ		08/02/2021		3,915							3,915	3,915			
100066264	Haines City	FL		08/02/2021		3,320							3,320	3,320			
100066269	Kissimmee	FL		08/02/2021		4,472							4,472	4,477		5	5
100066270	Ocala	FL		08/02/2021		2,059							2,059	2,059			
100066271	Margate	FL		08/02/2021		3,347							3,347	3,364		17	17
100066272	Elk Grove	CA		08/02/2021		12,923							12,923	12,923			
100066276	Calera	AL		08/02/2021		3,680							3,680	3,692		12	12

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066278	Lake Ariel	PA		08/02/2021		2,664							2,664	2,662		(2)	(2)
100066286	Eustis	FL		08/02/2021		4,931							4,931	4,931			
100066289	Jacksonville	FL		08/02/2021		3,533							3,533	3,533			
100066290	West Allis	WI		08/02/2021		278							278	278			
100066292	Rochester	IN		08/02/2021		1,358							1,358	1,358			
100066300	Blackwood	NJ		08/02/2021		2,506							2,506	2,506			
100066310	Colorado Springs	CO		08/02/2021		7,359							7,359	7,346		(12)	(12)
100066313	Indianapolis	IN		08/02/2021		1,651							1,651	1,651			
100066317	Bowie	MD		08/02/2021		4,496							4,496	4,512		16	16
100066320	River Falls	WI		08/02/2021		3,940							3,940	3,931		(9)	(9)
100066327	Reisterstown	MD		08/02/2021		7,799							7,799	7,799			
100066330	Davenport	IA		08/02/2021		1,865							1,865	1,865			
100066332	Staten Island	NY		08/02/2021		8,741							8,741	8,741			
100066336	Mission	TX		08/02/2021		2,781							2,781	2,781			
100066341	Northvale	NJ		08/02/2021		6,025							6,025	6,025			
100066344	Pearland	TX		08/02/2021		5,483							5,483	5,483			
100066352	Parsons	KS		08/02/2021		2,860							2,860	2,860			
100066353	Council Bluffs	IA		08/02/2021		1,732							1,732	1,732			
100066365	Hanover Twp	PA		08/02/2021		3,151							3,151	3,151			
100066369	Lehigh Acres	FL		08/02/2021		(5,647)							(5,647)	(5,647)			
100066374	Eugene	OR		08/02/2021		2,972							2,972	2,972			
100066376	Shasta Lake	CA		08/02/2021		28,008							28,008	28,008			
100066382	Baltimore	MD		08/02/2021		3,642							3,642	3,642			
100066383	Jackson	NJ		08/02/2021		6,541							6,541	6,541			
100066385	Springville	UT		08/02/2021		4,732							4,732	4,724		(8)	(8)
100066386	Cuyahoga Falls	OH		08/02/2021		2,513							2,513	2,513			
100066404	Fayetteville	NY		08/02/2021		3,578							3,578	3,578			
100066406	Saint Robert	MO		08/02/2021		4,891							4,891	4,891			
100066412	New Iberia	LA		08/02/2021		1,642							1,642	1,637		(5)	(5)
100066415	Baton Rouge	LA		08/02/2021		5,680							5,680	5,691		11	11
100066421	Sylacauga	AL		08/02/2021		1,393							1,393	1,393		(1)	(1)
100066423	Palmyra	NY		08/02/2021		3,078							3,078	3,078			
100066429	Columbia	KY		08/02/2021		3,318							3,318	3,312		(6)	(6)
100066436	Springfield	MA		08/02/2021		1,905							1,905	1,905			
100066448	Clarksburg	MD		08/02/2021		4,679							4,679	4,676		(3)	(3)
100066452	New Ulm	MN		08/02/2021		4,191							4,191	4,191			
100066453	Drexel Hill	PA		08/02/2021		3,390							3,390	3,390			
100066457	Hampton	VA		08/02/2021		2,080							2,080	2,078		(2)	(2)
100066459	Greenville	SC		08/02/2021		3,779							3,779	3,770		(9)	(9)
100066463	Brockton	MA		08/02/2021		3,740							3,740	3,728		(12)	(12)
100066470	Kinnelon	NJ		08/02/2021		6,931							6,931	6,931			
100066471	Peoria	IL		08/02/2021		1,686							1,686	1,682		(4)	(4)
100066472	Saint Charles	MO		08/02/2021		31,333							31,333	31,333			
100066475	Yakima	WA		08/02/2021		4,339							4,339	4,339			
100066483	Baltimore	MD		08/02/2021		1,905							1,905	1,905			
100066485	Vine Grove	KY		08/02/2021		3,837							3,837	3,829		(8)	(8)
100066488	Cape Coral	FL		08/02/2021		3,603							3,603	3,597		(6)	(6)
100066491	Frederick	MD		08/02/2021		3,179							3,179	3,179			
100066497	Bath	ME		08/02/2021		3,755							3,755	3,752		(3)	(3)
100066498	Little Elm	TX		08/02/2021		6,441							6,441	6,441			
100066500	Grimes	IA		08/02/2021		7,454							7,454	7,454			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066503	Louisville	KY		08/02/2021		4,562							4,562	4,571		9	9
100066509	Godfrey	IL		08/02/2021		1,840							1,840	1,840			
100066511	Summerville	SC		08/02/2021		4,108							4,108	4,123		16	16
100066512	Perryville	KY		08/02/2021		3,590							3,590	3,585		(5)	(5)
100066518	Sunrise	FL		08/02/2021		5,567							5,567	5,557		(10)	(10)
100066519	Riverview	FL		08/02/2021		5,182							5,182	5,182			
100066521	New Kensington	PA		08/02/2021		5,521							5,521	5,514		(6)	(6)
100066526	Kapolei	HI		08/02/2021		12,151							12,151	12,142		(10)	(10)
100066532	South Amboy	NJ		08/02/2021		4,385							4,385	4,385			
100066533	Inglewood	CA		08/02/2021		4,051							4,051	4,051			
100066537	Baton Rouge	LA		08/02/2021		3,550							3,550	3,550			
100066556	Keansburg	NJ		08/02/2021		4,604							4,604	4,604			
100066561	Baltimore	MD		08/02/2021		3,905							3,905	3,905			
100066562	York	PA		08/02/2021		1,560							1,560	1,560			
100066567	Crooksville	OH		08/02/2021		3,556							3,556	3,556			
100066568	Victoria	TX		08/02/2021		2,291							2,291	2,291			
100066572	Warr Acres	OK		08/02/2021		1,988							1,988	1,988			
100066575	Schenectady	NY		08/02/2021		2,876							2,876	2,876			
100066585	Maple Heights	OH		08/02/2021		(517)							(517)	(517)			
100066586	Peshtigo	WI		08/02/2021		1,520							1,520	1,517		(3)	(3)
100066587	Warren	MI		08/02/2021		1,711							1,711	1,711			
100066588	Marco Island	FL		08/02/2021		6,536							6,536	6,553		17	17
100066594	Wantage	NJ		08/02/2021		3,223							3,223	3,223			
100066595	Annapolis	MD		08/02/2021		7,878							7,878	7,878			
100066597	White Plains	MD		08/02/2021		6,576							6,576	6,576			
100066610	Mechanicsville	VA		08/02/2021		3,789							3,789	3,789			
100066611	Braidwood	IL		08/02/2021		5,369							5,369	5,363		(6)	(6)
100066613	Xenia	OH		08/02/2021		2,121							2,121	2,121			
100066617	Morristown	TN		08/02/2021		2,540							2,540	2,533		(7)	(7)
100066626	Alpena	MI		08/02/2021		4,475							4,475	4,466		(8)	(8)
100066668	Greece	NY		08/02/2021		2,586							2,586	2,586			
100066673	Wichita	KS		08/02/2021		2,586							2,586	2,592		6	6
100066675	Waterman	IL		08/02/2021		2,505							2,505	2,505			
100066677	Alton	IL		08/02/2021		880							880	880			
100066682	Knoxville	TN		08/02/2021		4,735							4,735	4,735			
100066685	Youngstown	OH		08/02/2021		3,382							3,382	3,382			
100066686	Cincinnati	OH		08/02/2021		3,901							3,901	3,901			
100066691	Derby	KS		08/02/2021		3,554							3,554	3,554			
100066694	Vineland	NJ		08/02/2021		2,114							2,114	2,123		8	8
100066695	Sarasota	FL		08/02/2021		1,827							1,827	1,827			
100066699	Lakeland	FL		08/02/2021		251							251	251			
100066700	Mountain Top	PA		08/02/2021		2,850							2,850	2,851		1	1
100066701	Collinsville	AL		08/02/2021		1,261							1,261	1,261			
100066714	Lebanon	PA		08/02/2021		3,590							3,590	3,598		9	9
100066717	Jackson	NJ		08/02/2021		6,417							6,417	6,420		3	3
100066720	Sewell	NJ		08/02/2021		5,296							5,296	5,296			
100066721	Stuyvesant	NY		08/02/2021		3,147							3,147	3,147			
100066722	Beverly	NJ		08/02/2021		2,389							2,389	2,389			
100066724	Kimberly	AL		08/02/2021		3,519							3,519	3,507		(12)	(12)
100066727	Little Egg Harbor Twp	NJ		08/02/2021		2,137							2,137	2,137			
100066730	Margate	FL		08/02/2021		3,343							3,343	3,343			

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100066743	Eaton Rapids	MI		08/02/2021		6,150							6,150	6,177		27	27
100066744	Climax	MI		08/02/2021		2,837							2,837	2,837		(1)	(1)
100066745	Spring	TX		08/02/2021		3,442							3,442	3,442			
100066748	Middletown	PA		08/02/2021		3,237							3,237	3,237			
100066761	Henrietta	NY		08/02/2021		3,743							3,743	3,751		8	8
100066762	Rialto	CA		08/02/2021		4,890							4,890	4,890			
100066766	Mount Laurel	NJ		08/02/2021		2,581							2,581	2,581			
100066767	New Philadelphia	OH		08/02/2021		2,653							2,653	2,653			
100066768	Norfolk	VA		08/02/2021		4,965							4,965	4,965			
100066771	Powell	OH		08/02/2021		3,318							3,318	3,318			
100066776	Rockville	MD		08/02/2021		11,658							11,658	11,658			
100066787	Huntington	NY		08/02/2021		5,374							5,374	5,374			
100066788	Lusby	MD		08/02/2021		5,468							5,468	5,468			
100066791	Baldwin	MI		08/02/2021		3,141							3,141	3,141			
100066797	Louisville	KY		08/02/2021		4,575							4,575	4,576		1	1
100066798	Wichita	KS		08/02/2021		3,223							3,223	3,223			
100066801	Fort Myers	FL		08/02/2021		4,311							4,311	4,327		16	16
100066802	Jacksonville	NC		08/02/2021		(10,289)							(10,289)	(10,289)			
100066805	Philadelphia	PA		08/02/2021		3,198							3,198	3,194		(4)	(4)
100066808	Lawnside	NJ		08/02/2021		3,058							3,058	3,058			
100066809	Sunset	UT		08/02/2021		3,095							3,095	3,083		(12)	(12)
100066813	Amherst	VA		08/02/2021		1,282							1,282	1,282			
100066815	Amherst	NY		08/02/2021		6,489							6,489	6,489			
100066816	Aberdeen	MD		08/02/2021		4,642							4,642	4,644		2	2
100066817	Ruskin	FL		08/02/2021		4,530							4,530	4,525		(5)	(5)
100066818	North Haven	CT		08/02/2021		2,844							2,844	2,842		(2)	(2)
100066819	Fort Myers	FL		08/02/2021		8,545							8,545	8,554		9	9
100066820	Abingdon	MD		08/02/2021		3,106							3,106	3,109		3	3
100066823	North Plainfield	NJ		08/02/2021		4,738							4,738	4,732		(6)	(6)
100066827	Cumberland	MD		08/02/2021		2,042							2,042	2,042			
100066831	Plantation	FL		08/02/2021		7,474							7,474	7,474			
100066832	Hardyston	NJ		08/02/2021		3,798							3,798	3,798			
100066833	Mount Washington	KY		08/02/2021		4,958							4,958	4,962		4	4
100066835	Florida City	FL		08/02/2021		3,879							3,879	3,879			
100066836	Abingdon	MD		08/02/2021		8,265							8,265	8,265			
100066837	Dayton	OH		08/02/2021		805							805	796		(9)	(9)
100066840	Pensacola	FL		08/02/2021		2,596							2,596	2,596			
100066845	Medford	NY		08/02/2021		6,520							6,520	6,539		19	19
100066850	Minneola	FL		08/02/2021		6,101							6,101	6,101			
100066852	Florence	AL		08/02/2021		1,456							1,456	1,456			
100066854	North Adams	MA		08/02/2021		2,845							2,845	2,845			
100066855	Middlepoint	NY		08/02/2021		1,845							1,845	1,845			
100066861	Marion	IN		08/02/2021		2,017							2,017	2,017			
100066865	San Antonio	TX		08/02/2021		3,784							3,784	3,784			
100066867	Kingwood	TX		08/02/2021		5,223							5,223	5,223			
100066868	Hurst	TX		08/02/2021		4,547							4,547	4,547			
100066873	Rosharon	TX		08/02/2021		3,453							3,453	3,453			
100066874	Rural Hall	NC		08/02/2021		5,362							5,362	5,362			
100066876	New Richmond	WI		08/02/2021		6,616							6,616	6,616			
100066877	Lexington	SC		08/02/2021		4,095							4,095	4,095			
100066879	Shelton	WA		08/02/2021		5,938							5,938	5,938			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066882	Washington	DC		08/02/2021		6,155							6,155	6,155			
100066889	New Port Richey	FL		08/02/2021		4,842							4,842	4,842			
100066890	Sterling	VA		08/02/2021		14,757							14,757	14,757			
100066894	Goodyear	AZ		08/02/2021		6,786							6,786	6,786			
100066898	Milford	MA		08/02/2021		7,270							7,270	7,250		(20)	(20)
100066902	Saint Paul	MN		08/02/2021		3,125							3,125	3,125			
100066904	Granger	IN		08/02/2021		6,164							6,164	6,187		22	22
100066905	Brooksville	FL		08/02/2021		3,388							3,388	3,388			
100066910	Statesboro	GA		08/02/2021		3,343							3,343	3,343			
100066911	Zephyrhills	FL		08/02/2021		5,814							5,814	5,814			
100066913	Camden	NJ		08/02/2021		4,127							4,127	4,127			
100066914	Yukon	OK		08/02/2021		3,287							3,287	3,272		(15)	(15)
100066915	Paw Paw	MI		08/02/2021		1,905							1,905	1,913		8	8
100066918	Mays Landing	NJ		08/02/2021		7							7			(7)	(7)
100066922	Florissant	MO		08/02/2021		2,390							2,390	2,393		4	4
100066923	Yucca Valley	CA		08/02/2021		15,063							15,063	15,063			
100066929	Sand Springs	OK		08/02/2021		10,765							10,765	10,765			
100066930	Rahway	NJ		08/02/2021		4,624							4,624	4,630		6	6
100066937	Lake Elsinore	CA		08/02/2021		8,017							8,017	8,030		13	13
100066941	Fort Worth	TX		08/02/2021		5,797							5,797	5,797			
100066944	San Bernardino	CA		08/02/2021		5,248							5,248	5,248			
100066947	Crandall	TX		08/02/2021		3,693							3,693	3,693			
100066954	Youngstown	OH		08/02/2021		4,403							4,403	4,420		18	18
100066955	Jonesboro	AR		08/02/2021		1,506							1,506	1,501		(5)	(5)
100066958	Albany	GA		08/02/2021		1,461							1,461	1,461			
100066965	Sumter	SC		08/02/2021		3,185							3,185	3,197		12	12
100066975	Saugus	MA		08/02/2021		10,539							10,539	10,539			
100066981	Sylvester	GA		08/02/2021		2,777							2,777	2,777			
100066982	Baltimore	MD		08/02/2021		7,040							7,040	7,040			
100066986	Rome	NY		08/02/2021		3,234							3,234	3,234			
100066987	Rockdale	TX		08/02/2021		3,683							3,683	3,674		(8)	(8)
100066988	Osceola	IN		08/02/2021		2,357							2,357	2,357			
100066992	Katy	TX		08/02/2021		2,670							2,670	2,665		(6)	(6)
100066999	Simpsonville	SC		08/02/2021		391							391	399		8	8
100067000	Harlingen	TX		08/02/2021		3,261							3,261	3,262		1	1
100067002	Clinton	WI		08/02/2021		4,226							4,226	4,226			
100067007	Cincinnati	OH		08/02/2021		1,914							1,914	1,914			
100067014	Miami Gardens	FL		08/02/2021		4,996							4,996	4,996			
100067015	Grand Junction	CO		08/02/2021		4,008							4,008	4,008			
100067023	Carlton	PA		08/02/2021		837							837	842		5	5
100067024	Glens Falls	NY		08/02/2021		2,685							2,685	2,696		11	11
100067027	Louisville	KY		08/02/2021		1,543							1,543	1,543			
100067029	Chalfont	PA		08/02/2021		5,063							5,063	5,063			
100067030	Alvarado	TX		08/02/2021		828							828	828			
100067035	Fort Worth	TX		08/02/2021		8,293							8,293	8,287		(6)	(6)
100067039	Memphis	TN		08/02/2021		1,918							1,918	1,924		7	7
100067040	Elizabeth	PA		08/02/2021		2,814							2,814	2,823		9	9
100067041	Flint	MI		08/02/2021		655							655	653		(1)	(1)
100067045	Bellmawr	NJ		08/02/2021		3,478							3,478	3,478			
100067047	Imperial	PA		08/02/2021		2,122							2,122	2,122			
100067053	Butler	PA		08/02/2021		2,565							2,565	2,565			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067056	Beaumont	TX		08/02/2021		2,780							2,780	2,780			
100067057	Cheektowaga	NY		08/02/2021		2,924							2,924	2,918		(6)	(6)
100067060	New Port Richey	FL		08/02/2021		2,115							2,115	2,108		(7)	(7)
100067069	North Plainfield	NJ		08/02/2021		4,733							4,733	4,733			
100067070	Cedarpines Park Area	CA		08/02/2021		3,372							3,372	3,361		(11)	(11)
100067076	Rialto	CA		08/02/2021		6,895							6,895	6,895			
100067081	Garden Valley	CA		08/02/2021		3,718							3,718	3,703		(15)	(15)
100067087	Yacolt	WA		08/02/2021		4,025							4,025	4,025			
100067094	West Boylston	MA		08/02/2021		4,775							4,775	4,775			
100067102	Lampeter	PA		08/02/2021		2,186							2,186	2,186			
100067104	Washington	DC		08/02/2021		6,186							6,186	6,183		(3)	(3)
100067106	Joliet	IL		08/02/2021		5,811							5,811	5,811			
100067108	Aurora	CO		08/02/2021		6,409							6,409	6,409			
100067109	Lansdale	PA		08/02/2021		6,372							6,372	6,372			
100067110	Mountain View	HI		08/02/2021		3,981							3,981	3,981			
100067111	Wolfforth	TX		08/02/2021		4,760							4,760	4,760			
100067114	Friday Harbor	WA		08/02/2021		3,806							3,806	3,806			
100067116	Kapolei	HI		08/02/2021		4,331							4,331	4,331			
100067120	Milford	PA		08/02/2021		6,084							6,084	6,084			
100067122	Kissimmee	FL		08/02/2021		1,708							1,708	1,708			
100067123	Vancouver	WA		08/02/2021		3,517							3,517	3,508		(9)	(9)
100067126	High Point	NC		08/02/2021		1,736							1,736	1,736			
100067128	Washington	DC		08/02/2021		12,922							12,922	12,863		(59)	(59)
100067135	Menifee	CA		08/02/2021		3,987							3,987	3,988		2	2
100067142	Kent	WA		08/02/2021		15,280							15,280	15,280			
100067144	Stockton	CA		08/02/2021		3,225							3,225	3,225			
100067145	Oceanside	CA		08/02/2021		7,493							7,493	7,493			
100067147	North Miami	FL		08/02/2021		5,488							5,488	5,500		12	12
100067148	Desoto	TX		08/02/2021		6,664							6,664	6,647		(17)	(17)
100067150	Taylorsville	UT		08/02/2021		3,014							3,014	3,014			
100067152	West Palm Beach	FL		08/02/2021		4,843							4,843	4,827		(16)	(16)
100067154	Dallas	TX		08/02/2021		4,960							4,960	4,960			
100067155	Galt	CA		08/02/2021		11,837							11,837	11,837			
100067157	Orlando	FL		08/02/2021		7,819							7,819	7,804		(15)	(15)
100067158	Venice	FL		08/02/2021		2,770							2,770	2,770			
100067160	Saginaw	TX		08/02/2021		2,396							2,396	2,396			
100067168	California City	CA		08/02/2021		2,091							2,091	2,091			
100067169	Sacramento	CA		08/02/2021		7,513							7,513	7,513			
100067170	Spanaway	WA		08/02/2021		2,755							2,755	2,755			
100067172	Los Angeles	CA		08/02/2021		6,721							6,721	6,721			
100067178	Palm Bay	FL		08/02/2021		2,255							2,255	2,255			
100067183	Philadelphia	PA		08/02/2021		2,252							2,252	2,246		(6)	(6)
100067184	Orlando	FL		08/02/2021		3,685							3,685	3,685			
100067188	Huntsville	AL		08/02/2021		2,452							2,452	2,452			
100067192	Savannah	TN		08/02/2021		1,817							1,817	1,821		4	4
100067195	Riverdale	GA		08/02/2021		1,583							1,583	1,585		1	1
100067199	San Antonio	TX		08/02/2021		3,808							3,808	3,808			
100067202	Abington	PA		08/02/2021		10,377							10,377	10,377			
100067203	Humble	TX		08/02/2021		2,871							2,871	2,871			
100067207	Blanchester	OH		08/02/2021		1,152							1,152	1,152			
100067209	Modesto	CA		08/02/2021		5,666							5,666	5,650		(16)	(16)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067213	Edwardsville	IL		08/02/2021		2,228							2,228	2,228			
100067214	Baytown	TX		08/02/2021		3,128							3,128	3,128			
100067217	Fort Washington	MD		08/02/2021		1,980							1,980	1,969		(11)	(11)
100067227	Springfield	MA		08/02/2021		4,519							4,519	4,519			
100067228	Lehigh Acres	FL		08/02/2021		4,632							4,632	4,632			
100067231	Troy	VA		08/02/2021		1,514							1,514	1,514			
100067238	Fort Smith	AR		08/02/2021		1,460							1,460	1,455		(5)	(5)
100067247	Los Banos	CA		08/02/2021		4,441							4,441	4,441			
100067248	Allentown	PA		08/02/2021		2,144							2,144	2,144			
100067249	Riverview	FL		08/02/2021		3,923							3,923	3,923			
100067250	Clinton	MD		08/02/2021		3,133							3,133	3,133			
100067253	College Park	GA		08/02/2021		1,883							1,883	1,883			
100067255	North Vernon	IN		08/02/2021		6,403							6,403	6,403			
100067259	Leesburg	FL		08/02/2021		6,473							6,473	6,451		(22)	(22)
100067260	Hanover	PA		08/02/2021		2,859							2,859	2,859			
100067262	Bay Minette	AL		08/02/2021		3,951							3,951	3,951			
100067263	Monahans	TX		08/02/2021		2,280							2,280	2,274		(6)	(6)
100067266	Merritt Island	FL		08/02/2021		5,271							5,271	5,271			
100067267	Clinton	MD		08/02/2021		7,896							7,896	7,867		(30)	(30)
100067269	East Alton	IL		08/02/2021		2,830							2,830	2,830			
100067271	Orlando	FL		08/02/2021		3,451							3,451	3,451			
100067279	Tamarac	FL		08/02/2021		1,879							1,879	1,879			
100067282	Crane	TX		08/02/2021		3,267							3,267	3,267			
100067301	Muskego	WI		08/02/2021		2,397							2,397	2,397			
100067307	Cantonment	FL		08/02/2021		5,832							5,832	5,832			
100067309	Odessa	TX		08/02/2021		3,159							3,159	3,159			
100067314	North Port	FL		08/02/2021		5,195							5,195	5,195			
100067318	Jacksonville	FL		08/02/2021		7,138							7,138	7,138			
100067321	Lutz	FL		08/02/2021		4,129							4,129	4,129			
100067327	Ijamsville	MD		08/02/2021		6,816							6,816	6,816			
100067332	Peabody	MA		08/02/2021		6,490							6,490	6,490			
100067336	Miami	FL		08/02/2021		7,230							7,230	7,230			
100067345	Mobile	AL		08/02/2021		2,359							2,359	2,359			
100067348	Castalia	NC		08/02/2021		3,496							3,496	3,511		15	15
100067350	Crum Lynne	PA		08/02/2021		1,940							1,940	1,941		1	1
100067351	Frisco	TX		08/02/2021		3,977							3,977	3,977			
100067353	Pine Hill	NJ		08/02/2021		4,055							4,055	4,055			
100067355	Lehigh Acres	FL		08/02/2021		2,860							2,860	2,860			
100067361	Edna	TX		08/02/2021		1,319							1,319	1,318		(1)	(1)
100067367	Laredo	TX		08/02/2021		4,091							4,091	4,091			
100067398	Orlando	FL		09/23/2021		11,141							11,141	11,141			
100067401	Anna	TX		09/23/2021		7,547							7,547	7,547			
100067404	La Verne	CA		09/23/2021		13,130							13,130	13,130			
100067405	Taunton	MA		09/23/2021		14,657							14,657	14,657			
100067406	Anaheim	CA		09/23/2021		30,720							30,720	30,720			
100067408	Westminster	CA		09/23/2021		6,182							6,182	6,182			
100067409	Chatsworth	CA		09/23/2021		17,212							17,212	17,212			
100067411	Santa Monica	CA		09/23/2021		17,864							17,864	17,864			
100067413	Los Angeles	CA		09/23/2021		17,819							17,819	17,819			
100067416	Shoreline	WA		09/23/2021		6,643							6,643	6,643			
100067417	Orlando	FL		09/23/2021		5,339							5,339	5,339			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100067418	Denver	CO		09/23/2021		8,076							8,076	8,076			
100067419	Long Beach	CA		09/23/2021		6,273							6,273	6,273			
100067420	Paterson	NJ		09/23/2021		4,311							4,311	4,311			
100067421	Sterling	VA		09/23/2021		5,423							5,423	5,423			
100067422	Temecula	CA		09/23/2021		6,002							6,002	6,002			
100067424	Tempe	AZ		09/23/2021		12,070							12,070	12,069		(1)	(1)
100067425	North Arlington	NJ		09/23/2021		4,974							4,974	4,974			
100067426	Burbank	CA		09/23/2021		11,153							11,153	11,153			
100067428	Fort Myers	FL		09/23/2021		(7,308)							(7,308)	738		8,047	8,047
100067432	Bellflower	CA		09/23/2021		5,195							5,195	5,195			
100067433	University Pl	WA		09/23/2021		8,540							8,540	8,540			
100067434	Eureka	CA		09/23/2021		10,217							10,217	10,217			
100067435	Stockton	CA		09/23/2021		4,128							4,128	4,128			
100067436	Tampa	FL		09/23/2021		4,436							4,436	4,436			
100067437	Tempe	AZ		09/23/2021		11,218							11,218	11,217		(1)	(1)
100067438	Phoenix	AZ		09/23/2021		12,283							12,283	12,282		(1)	(1)
100067439	Asheville	NC		09/23/2021		5,666							5,666	5,668		3	3
100067440	Fernley	NV		09/23/2021		4,558							4,558	4,558			
100067444	Cape Coral	FL		09/23/2021		3,210							3,210	3,210			
100067446	Clinton	MA		09/23/2021		5,951							5,951	5,951			
100067447	Walnut Creek	CA		09/23/2021		13,564							13,564	13,564			
100067448	Gardiner	ME		09/23/2021		2,364							2,364	2,364			
100067453	Fort Worth	TX		09/23/2021		4,591							4,591	4,591		(1)	(1)
100067454	Ephrata	PA		09/23/2021		4,319							4,319	4,319			
100067457	Wallington	NJ		09/23/2021		6,061							6,061	6,061			
100067458	Austin	TX		09/23/2021		4,458							4,458	4,458			
100067459	Pocatello	ID		09/23/2021		2,800							2,800	2,800			
100067463	Clifton	NJ		09/23/2021		5,269							5,269	5,269			
100067465	Elizabeth	NJ		09/23/2021		3,987							3,987	3,987			
100067468	Albuquerque	NM		09/23/2021		3,413							3,413	3,413			
100067470	Portsmouth	VA		09/23/2021		3,677							3,677	3,677			
100067472	Atlantic City	NJ		09/23/2021		4,270							4,270	4,270			
100067474	Bowling Green	KY		09/23/2021		4,175							4,175	4,175			
100067476	Tallahassee	FL		09/23/2021		3,108							3,108	3,107		(1)	(1)
100067477	Rockville	MD		04/05/2022		2,606							2,606	2,606			
100067480	Greencastle	PA		09/23/2021		4,254							4,254	4,254			
100067481	Linthicum	MD		09/23/2021		4,414							4,414	4,414			
100067482	Fort Myers	FL		09/23/2021		3,681							3,681	3,681			
100067485	White House	TN		09/23/2021		7,101							7,101	7,102		1	1
100067486	Terrell Hills	TX		09/23/2021		6,222							6,222	6,222			
100067488	Greensboro	NC		09/23/2021		2,516							2,516	2,516			
100067491	Punta Gorda	FL		09/23/2021		3,787							3,787	3,787			
100067492	Wilmington	DE		09/23/2021		3,933							3,933	3,933			
100067493	Columbia	SC		09/23/2021		1,553							1,553	1,553			
100067495	Amarillo	TX		09/23/2021		3,519							3,519	3,519			
100067496	Canaan	NH		09/23/2021		1,984							1,984	1,984			
100067498	Hope	ME		09/23/2021		3,048							3,048	3,048			
100067499	Las Vegas	NV		09/23/2021		2,895							2,895	2,895			
100067503	Lees Summit	MO		09/23/2021		2,115							2,115	2,115			
100067504	Atlanta	GA		09/23/2021		2,204							2,204	2,204			
100067511	Anoka	MN		09/23/2021		3,455							3,455	3,455			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067516	Ocala	FL		09/23/2021		4,326							4,326	4,326		(1)	(1)
100067517	Fredericksburg	VA		09/23/2021		3,092							3,092	3,092			
100067518	Miami	FL		09/23/2021		3,628							3,628	3,628			
100067519	Roselle Park	NJ		09/23/2021		6,656							6,656	6,656			
100067521	Decatur	TX		09/23/2021		4,267							4,267	4,267		(1)	(1)
100067522	Homestead	FL		09/23/2021		3,059							3,059	3,059			
100067524	Garner	NC		09/23/2021		4,748							4,748	4,748			
100067525	Mckenna	WA		09/23/2021		5,241							5,241	5,241			
100067528	Lockhart	TX		09/23/2021		3,427							3,427	3,427			
100067529	Blue Springs	MO		09/23/2021		3,439							3,439	3,439			
100067530	Cypress	TX		09/23/2021		3,560							3,560	3,560			
100067531	Marietta	GA		09/23/2021		3,866							3,866	3,866			
100067533	Lynchburg	VA		09/23/2021		2,257							2,257	2,257			
100067534	Columbia	MD		09/23/2021		4,733							4,733	4,733			
100067535	Powhatan	VA		09/23/2021		3,605							3,605	3,605			
100067539	Lubbock	TX		09/23/2021		2,171							2,171	2,171			
100067541	Council Bluffs	IA		09/23/2021		2,732							2,732	2,732			
100067545	Fort Myers	FL		09/23/2021		2,634							2,634	2,634			
100067546	Houston	TX		09/23/2021		2,205							2,205	2,205			
100067547	Oklahoma City	OK		09/23/2021		3,147							3,147	3,147			
100067556	Woonsocket	RI		09/23/2021		3,854							3,854	3,854			
100067557	Yuma	AZ		09/23/2021		4,879							4,879	4,879			
100067558	Prescott	AZ		09/23/2021		3,902							3,902	3,902			
100067561	Glastonbury	CT		09/23/2021		4,282							4,282	4,282			
100067564	Redmond	OR		09/23/2021		4,691							4,691	4,691			
100067565	Fredericksburg	VA		09/23/2021		2,688							2,688	2,688			
100067566	Albuquerque	NM		09/23/2021		4,637							4,637	4,637			
100067568	Indian Head	MD		09/23/2021		4,019							4,019	4,019			
100067573	North Little Rock	AR		09/23/2021		2,256							2,256	2,256			
100067576	Orlando	FL		09/23/2021		4,700							4,700	4,700		(1)	(1)
100067578	San Bernardino	CA		09/23/2021		3,304							3,304	3,304			
100067580	Kissimmee	FL		09/23/2021		2,904							2,904	2,904			
100067585	Dalton	GA		09/23/2021		2,853							2,853	2,853			
100067586	Alamo	TX		09/23/2021		1,407							1,407	1,407			
100067587	Marietta	GA		09/23/2021		3,476							3,476	3,476			
100067591	Wilmington	DE		09/23/2021		2,682							2,682	2,682			
100067598	Alliance	OH		09/23/2021		4,158							4,158	4,157		(1)	(1)
100067600	Columbus	GA		09/23/2021		2,282							2,282	2,282			
100067601	Baltimore	MD		09/23/2021		4,389							4,389	4,389			
100067602	Wyoming	PA		09/23/2021		1,497							1,497	1,497			
100067603	West Warwick	RI		09/23/2021		2,156							2,156	2,156			
100067611	Tallahassee	FL		09/23/2021		2,463							2,463	2,463			
100067616	Rosharon	TX		09/23/2021		3,489							3,489	3,489			
100067618	Richmond	VA		09/23/2021		2,815							2,815	2,815			
100067619	Orlando	FL		04/05/2022		3,699							3,699	3,699			
100067622	Concord	NC		09/23/2021		2,423							2,423	2,423			
100067623	Denver	CO		09/23/2021		5,189							5,189	5,189			
100067624	Saint Petersburg	FL		09/23/2021		3,477							3,477	3,477			
100067625	York	PA		09/23/2021		1,903							1,903	1,903			
100067628	Austin	TX		09/23/2021		3,542							3,542	3,542			
100067629	Fall River	MA		09/23/2021		3,638							3,638	3,638			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067630	Norcross	GA		09/23/2021		2,456							2,456	2,456			
100067631	Madison	AL		09/23/2021		3,263							3,263	3,263			
100067632	Twentynine Palms	CA		09/23/2021		3,967							3,967	3,967			
100067634	Lafayette	CA		09/23/2021		11,617							11,617	11,617			
100067635	Oakland	CA		09/23/2021		36,713							36,713	36,713			
100067636	Clovis	CA		09/23/2021		5,219							5,219	5,219			
100067638	Charlotte	NC		09/23/2021		6,237							6,237	6,237			
100067640	West Sacramento	CA		09/23/2021		5,974							5,974	5,974			
100067642	Lancaster	CA		09/23/2021		5,676							5,676	5,676			
100067644	Atlanta	GA		09/23/2021		3,976							3,976	3,976			
100067646	Oxnard	CA		09/23/2021		8,988							8,988	8,988			
100067647	Hamilton	GA		09/23/2021		2,560							2,560	2,560			
100067651	Tampa	FL		09/23/2021		5,693							5,693	5,693			
100067652	Lovell	WY		09/23/2021		6,691							6,691	6,691			
100067653	Fernley	NV		09/23/2021		6,184							6,184	6,184			
100067654	Saint Cloud	FL		09/23/2021		104,256							104,256	104,256			
100067655	Denver	CO		09/23/2021		5,564							5,564	5,564			
100067658	Sacramento	CA		09/23/2021		4,889							4,889	4,889			
100067659	Alexandria	VA		04/05/2022		2,999							2,999	2,999			
100067660	Columbus	OH		09/23/2021		3,709							3,709	3,709			
100067661	Menifee	CA		09/23/2021		4,080							4,080	4,080			
100067662	Newark	NJ		09/23/2021		4,165							4,165	4,165			
100067663	Davis	CA		09/23/2021		15,807							15,807	15,807			
100067664	Sugar Land	TX		09/23/2021		6,211							6,211	6,211			
100067665	Los Angeles	CA		09/23/2021		9,122							9,122	9,122			
100067666	Houston	TX		09/23/2021		5,715							5,715	5,715			
100067668	San Diego	CA		09/23/2021		10,847							10,847	10,847			
100067669	Woodstock	GA		09/23/2021		4,716							4,716	4,716			
100067671	El Monte	CA		09/23/2021		8,848							8,848	8,848			
100067676	Azusa	CA		09/23/2021		12,747							12,747	12,747			
100067678	Aloha	OR		09/23/2021		6,218							6,218	6,218			
100067680	New Haven	CT		09/23/2021		9,237							9,237	9,237			
100067681	Winter Garden	FL		09/23/2021		4,939							4,939	4,939			
100067682	Marlton	NJ		09/23/2021		4,028							4,028	4,028			
100067683	Oakland	CA		09/23/2021		8,997							8,997	8,997			
100067684	Chicago	IL		09/23/2021		10,364							10,364	10,364			
100067688	Vallejo	CA		09/23/2021		11,654							11,654	11,654			
100067689	San Leandro	CA		09/23/2021		11,496							11,496	11,496			
100067691	Denver	CO		09/23/2021		16,427							16,427	16,425		(2)	(2)
100067693	East Rutherford	NJ		09/23/2021		13,472							13,472	13,472			
100067694	Winsted	CT		09/23/2021		2,912							2,912	2,912			
100067697	Bloomfield	NJ		09/23/2021		6,901							6,901	6,901			
100067699	Edinburg	TX		09/23/2021		2,253							2,253	2,253			
100067700	Austin	TX		09/23/2021		7,819							7,819	7,819			
100067703	Baltimore	MD		09/23/2021		2,360							2,360	2,360			
100067707	Oakland	CA		09/23/2021		14,035							14,035	14,035			
100067710	San Ramon	CA		09/23/2021		12,358							12,358	12,358			
100067712	Stonington	CT		09/23/2021		13,308							13,308	13,308			
100067713	Killeen	TX		09/23/2021		3,123							3,123	3,123			
100067715	Madeira Beach	FL		09/23/2021		12,974							12,974	12,974			
100067717	Jacksonville	FL		09/23/2021		3,150							3,150	3,150			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067718	Hallandale Beach	FL		09/23/2021		6,063							6,063	6,063			
100067719	Modesto	CA		09/23/2021		6,679							6,679	6,679			
100067721	Wildwood	NJ		09/23/2021		4,602							4,602	4,602			
100067722	Dallas	TX		09/23/2021		5,926							5,926	5,926			
100067723	St Louis Park	MN		09/23/2021		4,717							4,717	4,717			
100067726	San Clemente	CA		04/05/2022		12,700							12,700	12,700			
100067730	Jersey City	NJ		09/23/2021		11,741							11,741	11,741			
100067731	Palmdale	CA		09/23/2021		4,423							4,423	4,423			
100067732	Mckinney	TX		09/23/2021		5,568							5,568	5,568			
100067737	Olympia	WA		09/23/2021		6,137							6,137	6,137			
100067738	Charlotte	NC		09/23/2021		4,391							4,391	4,391			
100067739	Chester	VA		09/23/2021		4,705							4,705	4,705			
100067741	Los Banos	CA		09/23/2021		6,435							6,435	6,435			
100067744	Cincinnati	OH		09/23/2021		5,340							5,340	5,340			
100067745	Norfolk	VA		09/23/2021		4,697							4,697	4,697			
100067747	Round Rock	TX		09/23/2021		3,884							3,884	3,884			
100067752	Tucson	AZ		09/23/2021		3,146							3,146	3,146			
100067754	Lake Worth Beach	FL		09/23/2021		3,472							3,472	3,472			
100067756	Boiling Springs	SC		09/23/2021		3,124							3,124	3,124			
100067763	Newport	OR		09/23/2021		13,288							13,288	13,288			
100067764	North Fort Myers	FL		09/23/2021		2,496							2,496	2,496			
100067766	Sanford	FL		09/23/2021		2,048							2,048	2,048			
100067769	West Hartford	CT		09/23/2021		7,873							7,873	7,873			
100067770	Erlanger	KY		09/23/2021		2,291							2,291	2,291			
100067773	Las Cruces	NM		09/23/2021		2,994							2,994	2,994			
100067777	Houston	TX		09/23/2021		7,742							7,742	7,742			
100067778	Little Elm	TX		09/23/2021		460							460	4,215		3,754	3,754
100067782	Tucson	AZ		09/23/2021		4,238							4,238	4,238			
100067783	Jacksonville	FL		09/23/2021		1,466							1,466	1,466			
100067784	Ft Lauderdale	FL		09/23/2021		12,410							12,410	12,410			
100067785	Columbus	OH		09/23/2021		4,598							4,598	4,598			
100067786	Tampa	FL		09/23/2021		3,183							3,183	3,183			
100067791	Manteca	CA		09/23/2021		7,377							7,377	7,377			
100067794	Richmond	VA		09/23/2021		2,958							2,958	2,958			
100067803	Bozrah	CT		09/23/2021		2,721							2,721	2,721			
100067804	Springfield	MA		09/23/2021		2,155							2,155	2,155			
100067805	Naples	FL		04/05/2022		3,968							3,968	3,968			
100067808	Dayton	OH		09/23/2021		1,516							1,516	1,516			
100067812	Bridgeport	CT		09/23/2021		3,468							3,468	3,468			
100067815	Durham	NC		09/23/2021		4,422							4,422	4,422			
100067821	Fresno	CA		09/23/2021		3,182							3,182	3,182			
100067822	Lees Summit	MO		09/23/2021		3,609							3,609	3,609			
100067823	Redlands	CA		09/23/2021		6,041							6,041	6,041			
100067827	Spring Hill	FL		09/23/2021		1,598							1,598	1,598			
100067828	Sacramento	CA		09/23/2021		5,291							5,291	5,291			
100067830	Greenville	NC		09/23/2021		1,689							1,689	1,689			
100067836	Watertown	CT		09/23/2021		2,933							2,933	2,933			
100067837	Fort Wayne	IN		09/23/2021		1,707							1,707	1,707			
100067838	Ocala	FL		09/23/2021		2,842							2,842	2,842			
100067839	Baltimore	MD		04/05/2022		3,288							3,288	3,288			
100067844	Safety Harbor	FL		09/23/2021		4,337							4,337	4,337			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067845	Desert Hot Springs	CA		09/23/2021		2,947							2,947	2,947			
100067846	Ft Lauderdale	FL		09/23/2021		4,606							4,606	4,606			
100067850	Memphis	TN		09/23/2021		2,273							2,273	2,273			
100067851	Midland	TX		09/23/2021		2,847							2,847	2,846		(1)	(1)
100067855	Spartanburg	SC		09/23/2021		2,292							2,292	2,292			
100067857	Orlando	FL		09/23/2021		5,121							5,121	5,121			
100067859	Norfolk	VA		09/23/2021		3,011							3,011	3,011			
100067860	League City	TX		04/05/2022		5,174							5,174	5,174			
100067863	Newhall	CA		09/23/2021		5,897							5,897	5,897			
100067865	Sophia	NC		09/23/2021		1,827							1,827	1,827			
100067869	Honolulu	HI		09/23/2021		9,335							9,335	9,335			
100067871	Kannapolis	NC		09/23/2021		2,849							2,849	2,849			
100067872	Garland	TX		09/23/2021		2,003							2,003	2,003			
100067875	Buckley	WA		09/23/2021		3,765							3,765	3,765			
100067881	Grand Rapids	MI		09/23/2021		2,125							2,125	2,125			
100067883	Miami	FL		09/23/2021		5,906							5,906	5,906			
100067884	Honolulu	HI		09/23/2021		10,085							10,085	10,085			
100067886	Sierra Madre	CA		09/23/2021		8,349							8,349	8,349			
100067887	Oakland	CA		09/23/2021		6,413							6,413	6,413			
100067892	Chattanooga	TN		09/23/2021		3,854							3,854	3,854			
100067894	Passaic	NJ		09/23/2021		4,581							4,581	4,581			
100067896	(Chatsworth Area)	CA		09/23/2021		7,349							7,349	7,349			
100067898	New York Mills	NY		09/23/2021		2,090							2,090	2,090			
100067901	Little Rock	AR		09/23/2021		1,937							1,937	1,937			
100067905	Passaic	NJ		09/23/2021		5,500							5,500	5,500			
100067906	Clifton	NJ		09/23/2021		5,928							5,928	5,928			
100067911	Brenham	TX		09/23/2021		2,713							2,713	2,713			
100067912	Vero Beach	FL		09/23/2021		3,456							3,456	3,456			
100067913	Estes Park	CO		09/23/2021		12,457							12,457	12,457			
100067915	Palmdale	CA		09/23/2021		3,667							3,667	3,665		(1)	(1)
100067917	Albany	OR		09/23/2021		5,399							5,399	5,399			
100067922	Tustin	CA		09/23/2021		4,669							4,669	4,669			
100067924	Albuquerque	NM		09/23/2021		10,709							10,709	10,709			
100067925	Rehoboth Beach	DE		09/23/2021		4,055							4,055	4,055			
100067926	Raytown	MO		09/23/2021		3,474							3,474	3,474			
100067929	Stanley	VA		09/23/2021		1,955							1,955	1,955			
100067931	Dallas	GA		09/23/2021		5,230							5,230	5,230			
100067934	Fayetteville	NC		09/23/2021		3,988							3,988	3,987		(1)	(1)
100067942	Evans	GA		09/23/2021		4,748							4,748	4,748			
100067943	West Point	VA		09/23/2021		3,796							3,796	3,796			
100067944	Charlotte	NC		09/23/2021		3,968							3,968	3,968			
100067949	Twin Lake	MI		09/23/2021		828							828	828			
100067950	Memphis	TN		09/23/2021		4,246							4,246	4,246			
100067951	Oakdale	MN		09/23/2021		4,483							4,483	4,483			
100067953	Brentwood	CA		09/23/2021		10,436							10,436	10,436			
100067955	Gaithersburg	MD		09/23/2021		3,990							3,990	3,990			
100067956	Portland	OR		09/23/2021		4,997							4,997	4,997			
100067959	Livermore	CA		09/23/2021		14,620							14,620	14,620			
100067962	Houston	TX		09/23/2021		2,349							2,349	2,349			
100067964	Cranston	RI		09/23/2021		5,046							5,046	5,046			
100067970	Seattle	WA		09/23/2021		7,799							7,799	7,799			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067971	Harker Heights	TX		09/23/2021		3,773							3,773	3,773			
100067972	Bremerton	WA		09/23/2021		4,501							4,501	4,501			
100067973	San Diego	CA		09/23/2021		3,751							3,751	3,751			
100067976	Vero Beach	FL		09/23/2021		4,429							4,429	4,429			
100067977	Silver Spring	MD		09/23/2021		4,744							4,744	4,744			
100067978	Pinon Hills	CA		09/23/2021		4,693							4,693	4,693			
100067986	Globe	AZ		09/23/2021		3,012							3,012	3,012			
100067989	Los Angeles	CA		09/23/2021		9,403							9,403	9,403			
100067992	Sacramento	CA		09/23/2021		6,364							6,364	6,364			
100067993	Jacksonville	FL		09/23/2021		3,549							3,549	3,549			
100067997	Holly Hill	FL		09/23/2021		2,056							2,056	2,056			
100067998	Tampa	FL		09/23/2021		6,499							6,499	6,499			
100068002	Denver	CO		09/23/2021		6,024							6,024	6,024			
100068004	Portland	OR		09/23/2021		6,373							6,373	6,373			
100068006	Ocala	FL		09/23/2021		1,701							1,701	1,701			
100068007	Chesapeake	VA		09/23/2021		4,265							4,265	4,265			
100068011	Springfield	MA		09/23/2021		2,901							2,901	2,901			
100068013	Dallas	TX		09/23/2021		2,177							2,177	2,177			
100068014	Sun City West	AZ		09/23/2021		4,017							4,017	4,017			
100068017	Winter Haven	FL		09/23/2021		26,234							26,234	26,231		(3)	(3)
100068024	Scottsdale	AZ		09/23/2021		3,527							3,527	3,527			
100068026	Murfreesboro	TN		09/23/2021		3,170							3,170	3,170			
100068028	Brighton	CO		09/23/2021		5,496							5,496	5,496			
100068029	Hermitage	PA		09/23/2021		1,725							1,725	1,725			
100068031	Williamsburg	VA		09/23/2021		3,782							3,782	3,782			
100068038	Plainville	CT		09/23/2021		4,582							4,582	4,582			
100068041	Spokane	WA		09/23/2021		9,175							9,175	9,175			
100068044	Bell	CA		09/23/2021		6,702							6,702	6,702			
100068045	Bremerton	WA		09/23/2021		7,168							7,168	7,168			
100068046	Bremerton	WA		09/23/2021		6,404							6,404	6,404			
100068049	Bremerton	WA		09/23/2021		6,404							6,404	6,404			
100068050	Bremerton	WA		09/23/2021		6,404							6,404	6,404			
100068052	Eloy	AZ		09/23/2021		11,039							11,039	11,039			
100068053	Sunnyvale	CA		09/23/2021		16,566							16,566	16,566			
100068055	Ocala	FL		09/23/2021		1,793							1,793	1,793			
100068060	Ennis	TX		09/23/2021		2,673							2,673	2,673			
100068061	Greenwood Village	CO		09/23/2021		4,516							4,516	4,516			
100068062	Corpus Christi	TX		09/23/2021		2,234							2,234	2,234			
100068065	Oakland	TN		09/23/2021		4,829							4,829	4,829			
100068066	Stockbridge	GA		09/23/2021		4,797							4,797	4,797			
100068068	Naples	FL		09/23/2021		12,679							12,679	12,679			
100068069	Arlington	TX		09/23/2021		5,263							5,263	5,263			
100068070	Lewisville	TX		09/23/2021		7,130							7,130	7,130			
100068072	Sioux Falls	SD		09/23/2021		3,047							3,047	3,047			
100068075	New Orleans	LA		09/23/2021		6,728							6,728	6,728			
100068077	North Yarmouth	ME		09/23/2021		5,615							5,615	5,615			
100068080	Canton	GA		09/23/2021		7,049							7,049	7,049			
100068086	Sioux Falls	SD		09/23/2021		1,748							1,748	1,748			
100068088	Sioux Falls	SD		09/23/2021		1,974							1,974	1,974			
100068092	Kernersville	NC		09/23/2021		1,972							1,972	1,972			
100068216	Washington	DC		04/05/2022		7,380							7,380	7,380			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068233	Galveston	TX		04/05/2022		9,828							9,828	9,828			
100068239	Saint Paul	MN		04/05/2022		3,132							3,132	3,132			
100068263	Philadelphia	PA		04/05/2022		3,381							3,381	3,381			
100068270	Tampa	FL		04/05/2022		5,486							5,486	5,486			
100068274	Sherman	TX		04/05/2022		4,528							4,528	4,528			
100068289	Guthrie	OK		04/05/2022		12,497							12,497	12,497			
100068309	Las Vegas	NV		04/05/2022		4,605							4,605	4,605			
100068310	Lafayette	IN		04/05/2022		1,697							1,697	1,697			
100068311	Lafayette	IN		04/05/2022		1,819							1,819	1,819			
100068316	Lafayette	IN		04/05/2022		1,880							1,880	1,880			
100068328	Stockton	CA		04/05/2022		4,995							4,995	4,995			
100068331	New Britain	CT		04/05/2022		2,023							2,023	2,023			
100068348	Venice	FL		04/05/2022		4,777							4,777	4,777			
100068352	Boise	ID		04/05/2022		4,608							4,608	4,608			
100068370	Cartersville	GA		04/05/2022		3,385							3,385	3,385			
100068374	Rio Rancho	NM		04/05/2022		3,284							3,284	3,284			
100068383	Philadelphia	PA		04/05/2022		1,926							1,926	1,926			
100068403	Gallup	NM		04/05/2022		3,114							3,114	3,114			
100068410	Crum Lynne	PA		04/05/2022		2,141							2,141	2,141			
100068417	Aldie	VA		04/05/2022		6,015							6,015	6,015			
100068450	Sun Valley	CA		04/05/2022		10,556							10,556	10,556			
100068459	Boise	ID		04/05/2022		6,602							6,602	6,602			
100068501	Cottage Grove	OR		04/05/2022		5,405							5,405	5,405			
100068523	Macon	GA		04/05/2022		2,275							2,275	2,275			
100068526	Amsterdam	NLD		08/30/2021										29	29		29
100068529	Amsterdam	NLD		08/30/2021		13,008							13,008	11,986	(1,022)		(1,022)
100068532	Amsterdam	NLD		08/30/2021										530	530		530
100068535	Amsterdam	NLD		08/30/2021										377	377		377
100068538	Amsterdam	NLD		08/30/2021										40	40		40
100068541	Amsterdam	NLD		08/30/2021		1,018							1,018	939	(79)		(79)
100068544	Amsterdam	NLD		08/30/2021		42,469							42,469	38,979	(3,490)		(3,490)
100068547	Amsterdam	NLD		08/30/2021		2,199							2,199	2,028	(172)		(172)
100068550	Amsterdam	NLD		08/30/2021										108	108		108
100068553	Amsterdam	NLD		08/30/2021		352							352	324	(28)		(28)
100068556	Amsterdam	NLD		08/30/2021										26	26		26
100068559	Amsterdam	NLD		08/30/2021										61	61		61
100068562	Amsterdam	NLD		08/30/2021		205,882							205,882	191,037	(14,845)		(14,845)
100068565	Amsterdam	NLD		08/30/2021		2,962							2,962	2,729	(233)		(233)
100068568	Amsterdam	NLD		08/30/2021		5,663							5,663	5,162	(501)		(501)
100068571	Amsterdam	NLD		08/30/2021										24	24		24
100068574	Amsterdam	NLD		08/30/2021										32	32		32
100068580	Amsterdam	NLD		08/30/2021										60	60		60
100068583	Amsterdam	NLD		08/30/2021										20	20		20
100068586	Amsterdam	NLD		08/30/2021										26	26		26
100068589	Amsterdam	NLD		08/30/2021										95	95		95
100068592	Amsterdam	NLD		08/30/2021		1,491							1,491	1,374	(117)		(117)
100068595	Amsterdam	NLD		08/30/2021										57	57		57
100068598	Amsterdam	NLD		08/30/2021		18,875							18,875	17,492	(1,384)		(1,384)
100068601	Amsterdam	NLD		08/30/2021		891							891	820	(70)		(70)
100068604	Amsterdam	NLD		08/30/2021										29	29		29
100068607	Amsterdam	NLD		08/30/2021										91	91		91

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068610	Amsterdam	NLD		08/30/2021		9,279							9,279	8,541	(738)		(738)
100068613	Amsterdam	NLD		08/30/2021		2,014							2,014	1,889	(125)		(125)
100068616	Amsterdam	NLD		08/30/2021		460							460	425	(36)		(36)
100068619	Amsterdam	NLD		08/30/2021		1,346							1,346	1,240	(106)		(106)
100068622	Amsterdam	NLD		08/30/2021										43	43		43
100068625	Amsterdam	NLD		08/30/2021										39	39		39
100068628	Amsterdam	NLD		08/30/2021										27	27		27
100068631	Amsterdam	NLD		08/30/2021										68	68		68
100068634	Amsterdam	NLD		08/30/2021		1,722							1,722	1,587	(135)		(135)
100068637	Amsterdam	NLD		08/30/2021										68	68		68
100068640	Amsterdam	NLD		08/30/2021										19	19		19
100068643	Amsterdam	NLD		08/30/2021										19	19		19
100068646	Amsterdam	NLD		08/30/2021		44,734							44,734	41,452	(3,282)		(3,282)
100068649	Amsterdam	NLD		08/30/2021										73	73		73
100068652	Amsterdam	NLD		08/30/2021										109	109		109
100068655	Amsterdam	NLD		08/30/2021		1,513							1,513	1,394	(119)		(119)
100068658	Amsterdam	NLD		08/30/2021										60	60		60
100068661	Amsterdam	NLD		08/30/2021		401							401	370	(31)		(31)
100068664	Amsterdam	NLD		08/30/2021		1,738							1,738	1,631	(107)		(107)
100068667	Amsterdam	NLD		08/30/2021										35	35		35
100068670	Amsterdam	NLD		08/30/2021		877							877	808	(69)		(69)
100068673	Amsterdam	NLD		08/30/2021		4,155							4,155	3,829	(327)		(327)
100068676	Amsterdam	NLD		08/30/2021										159	159		159
100068682	Amsterdam	NLD		08/30/2021		391,662							391,662	353,517	(38,145)		(38,145)
100068688	Amsterdam	NLD		08/30/2021		12,741							12,741	11,562	(1,179)		(1,179)
100068691	Amsterdam	NLD		08/30/2021		944							944	892	(51)		(51)
100068700	Amsterdam	NLD		08/30/2021										30	30		30
100068703	Amsterdam	NLD		08/30/2021										37	37		37
100068709	Amsterdam	NLD		08/30/2021		2,929							2,929	2,699	(230)		(230)
100068712	Amsterdam	NLD		08/30/2021										110	110		110
100068737	Amsterdam	NLD		08/30/2021		3,251							3,251	2,997	(254)		(254)
100068741	Ranger	GA		09/01/2021		1,422							1,422	1,423		1	1
100068747	Lawrenceville	GA		09/01/2021		2,416							2,416	2,466		50	50
100068753	Osawatomie	KS		09/01/2021		2,669							2,669	2,669			
100068767	Muskegon	MI		09/01/2021		1,827							1,827	1,827			
100068785	White Pine	TN		09/01/2021		4,873							4,873	4,869		(3)	(3)
100068814	Grand Blanc	MI		09/01/2021		1,048							1,048	1,050		2	2
100068831	Cleveland	TX		09/01/2021		843							843	843		(1)	(1)
100068844	West Valley City	UT		09/01/2021		3,051							3,051	3,058		7	7
100068848	Elgin	IL		09/01/2021		4,544							4,544	4,536		(8)	(8)
100068859	Millport	NY		09/01/2021		2,037							2,037	2,041		4	4
100068886	Paradise	CA		09/01/2021		5,163							5,163	5,151		(12)	(12)
100068891	Yorktown Heights	NY		09/01/2021		7,219							7,219	7,205		(14)	(14)
100068942	Farmville	NC		09/01/2021		2,884							2,884	2,888		4	4
100068956	Erie	PA		09/01/2021		2,278							2,278	2,278			
100068960	New Orleans	LA		09/01/2021		2,689							2,689	2,691		2	2
100068962	Hoffman Estates	IL		09/01/2021		3,523							3,523	3,523			
100068966	Edmond	OK		09/01/2021		5,055							5,055	5,055			
100068989	The Dalles	OR		09/01/2021		1,558							1,558	1,558			
100068990	Roy	UT		09/01/2021		5,251							5,251	5,251			
100068995	Nampa	ID		09/01/2021		2,614							2,614	2,614			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069004	Kapolei	HI		09/01/2021		5,974							5,974	5,974			
100069008	Stafford	TX		09/01/2021		2,353							2,353	2,351		(1)	(1)
100069016	Bakersfield	CA		09/01/2021		5,684							5,684	5,698		14	14
100069017	Mohegan Lake	NY		09/01/2021		9,732							9,732	9,722		(9)	(9)
100069041	The Colony	TX		09/01/2021		2,645							2,645	2,645			
100069046	Anchorage	AK		09/01/2021		4,730							4,730	4,726		(4)	(4)
100069051	Victoria	VA		09/01/2021		37,823							37,823	37,823			
100069058	Tuscola	TX		09/01/2021		4,647							4,647	4,645		(2)	(2)
100069072	Bothell	WA		09/01/2021		13,550							13,550	13,536		(15)	(15)
100069081	Midvale	UT		09/01/2021		9,112							9,112	9,112			
100069082	Stockbridge	GA		09/01/2021		2,546							2,546	2,546			
100069091	Amherst	VA		09/01/2021		4,243							4,243	4,243			
100069097	Monroe	NY		09/01/2021		6,387							6,387	6,387			
100069118	Albuquerque	NM		09/01/2021		2,016							2,016	2,016			
100069146	Gaithersburg	MD		09/01/2021		752							752	749		(3)	(3)
100069161	Ocala	FL		09/01/2021		1,930							1,930	1,930			
100069165	Lake Charles	LA		09/01/2021		2,957							2,957	2,957			
100069194	Sulphur Springs	TX		09/01/2021		4,017							4,017	4,017			
100069231	Lockport	IL		09/01/2021		6,579							6,579	6,579			
100069243	Van Buren	AR		09/01/2021		4,264							4,264	4,258		(6)	(6)
100069256	Aurora	CO		09/01/2021		3,431							3,431	3,442		11	11
100069308	Westwego	LA		09/01/2021		(16,175)							(16,175)	(16,175)			
100069315	Tulsa	OK		09/01/2021		1,397							1,397	1,397			
100069316	Lakeland	FL		09/01/2021		2,752							2,752	2,744		(8)	(8)
100069343	East Meadow	NY		09/01/2021		1,686							1,686	1,700		14	14
100069360	Berlin Heights	OH		09/01/2021		3,197							3,197	3,197			
100069375	Palmyra	NJ		09/01/2021		1,720							1,720	1,720			
100069409	Chicago	IL		09/01/2021		3,041							3,041	3,041			
100069434	Columbus	OH		09/01/2021		2,175							2,175	2,175			
100069438	Springville	PA		09/01/2021		2,287							2,287	2,282		(4)	(4)
100069444	Goose Creek	SC		09/01/2021		2,530							2,530	2,537		7	7
100069445	Pembroke Pines	FL		09/01/2021		7,149							7,149	7,161		12	12
100069447	Hillsville	VA		09/01/2021		3,513							3,513	3,513			
100069466	Shirley	MA		09/01/2021		4,977							4,977	4,961		(16)	(16)
100069484	Cedarville	OH		09/01/2021		3,085							3,085	3,095		10	10
100069486	Gaston	SC		09/01/2021		1,016							1,016	1,015		(2)	(2)
100069499	Brighton	IL		09/01/2021		2,069							2,069	2,069			
100069508	Springfield	MA		09/01/2021		2,853							2,853	2,853			
100069517	Selden	NY		09/01/2021		5,687							5,687	5,689		2	2
100069522	Wimauma	FL		09/01/2021		3,107							3,107	3,107			
100069523	Elkhorn	WI		09/01/2021		10,601							10,601	10,601			
100069535	Medina	OH		09/01/2021		2,750							2,750	2,756		5	5
100069537	Saint Cloud	FL		09/01/2021		6,041							6,041	6,041			
100069545	Mount Ephraim	NJ		09/01/2021		3,025							3,025	3,025			
100069550	Salisbury	MD		09/01/2021		2,246							2,246	2,246			
100069557	Auburn	NY		09/01/2021		1,947							1,947	1,944		(4)	(4)
100069560	Lenoir City	TN		09/01/2021		5,183							5,183	5,189		6	6
100069562	Columbia City	OR		09/01/2021		11,767							11,767	11,769		2	2
100069572	Stuart	FL		09/01/2021		4,481							4,481	4,495		14	14
100069586	Manor	TX		09/01/2021		4,982							4,982	4,982			
100069587	Acworth	GA		09/01/2021		3,493							3,493	3,493			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069607	Salem	OR		09/01/2021		6,376							6,376	6,376			
100069614	Cape Coral	FL		09/01/2021		6,678							6,678	6,661		(18)	(18)
100069615	Flushing	MI		09/01/2021		3,480							3,480	3,480			
100069620	Port Huron	MI		09/01/2021		3,087							3,087	3,082		(6)	(6)
100069628	Lexington	TN		09/01/2021		2,493							2,493	2,493			
100069634	Brockton	MA		09/01/2021		10,317							10,317	10,323		7	7
100069638	San Benito	TX		09/01/2021		2,483							2,483	2,483			
100069649	Twentynine Palms	CA		09/01/2021		3,895							3,895	3,894		(2)	(2)
100069654	Sicklerville	NJ		09/01/2021		6,089							6,089	6,176		87	87
100069669	Lakeland	FL		09/01/2021		6,975							6,975	6,975			
100069670	Hemet	CA		09/01/2021		3,163							3,163	3,163			
100069735	Moreno Valley	CA		09/01/2021		8,506							8,506	8,532		26	26
100069751	Knoxville	MD		09/01/2021		9,013							9,013	9,013			
100069766	Philadelphia	PA		09/01/2021		1,085							1,085	1,085			
100069773	Ashtabula	OH		09/01/2021		1,747							1,747	1,747			
100069774	Wyoming	MI		09/01/2021		2,218							2,218	2,218			
100069792	Macon	GA		09/01/2021		2,531							2,531	2,531			
100069803	East Orange	NJ		09/01/2021		8,248							8,248	8,267		19	19
100069804	Itasca	IL		09/01/2021		4,926							4,926	4,926			
100069806	Baldwin	NY		09/01/2021		9,227							9,227	9,197		(30)	(30)
100069833	Merrill	OR		09/01/2021		3,648							3,648	3,648			
100069836	Washington	DC		09/01/2021		5,235							5,235	5,212		(23)	(23)
100069851	Owings Mills	MD		09/01/2021		5,200							5,200	5,200			
100069867	Philadelphia	PA		09/01/2021		14,443							14,443	14,443			
100069871	Minneapolis	MN		09/01/2021		1,640							1,640	1,630		(10)	(10)
100069875	Mcminnville	OR		09/01/2021		3,880							3,880	3,880			
100069894	San Antonio	TX		09/01/2021		10,970							10,970	10,970			
100069896	Baltimore	MD		09/01/2021		8,203							8,203	8,203			
100069902	Desoto	TX		09/01/2021		3,318							3,318	3,311		(6)	(6)
100069908	Newcastle	WA		09/01/2021		11,824							11,824	11,824			
100069911	Acton	CA		09/01/2021		7,486							7,486	7,466		(20)	(20)
100069912	Burien	WA		09/01/2021		4,070							4,070	4,070			
100069972	Staten Island	NY		09/01/2021		2,455							2,455	2,458		2	2
100070028	Hamilton	NJ		09/01/2021		5,127							5,127	5,127			
100070031	Mt Airy	MD		09/01/2021		10,490							10,490	10,484		(5)	(5)
100070042	San Antonio	TX		09/01/2021		2,035							2,035	2,035			
100070090	Mount Holly Springs	PA		09/01/2021		3,241							3,241	3,241			
100070095	West Columbia	SC		09/01/2021		9,280							9,280	9,280			
100070098	Sewell	NJ		09/01/2021		4,203							4,203	4,222		19	19
100070108	Landing	NJ		09/01/2021		5,404							5,404	5,404			
100070113	Boiling Springs	PA		09/01/2021		4,818							4,818	4,818			
100070132	Atlanta	GA		09/01/2021		2,122							2,122	2,122			
100070177	Bel Air	MD		09/01/2021		4,888							4,888	4,888			
100070190	Washington	NJ		09/01/2021		5,997							5,997	6,000		3	3
100070198	Cleveland	OH		09/01/2021		1,597							1,597	1,597			
100070214	Auburndale	FL		09/01/2021		5,523							5,523	5,523			
100070218	Amsterdam	NLD		08/31/2021		1,545							1,545	1,426		(120)	(120)
100070221	Amsterdam	NLD		08/31/2021										55		55	55
100070224	Amsterdam	NLD		08/31/2021										92		92	92
100070227	Amsterdam	NLD		08/31/2021		14,494							14,494	13,416		(1,078)	(1,078)
100070230	Amsterdam	NLD		08/31/2021		1,981							1,981	1,823		(158)	(158)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070233	Amsterdam	NLD		08/31/2021										28	28		28
100070236	Amsterdam	NLD		08/31/2021										10	10		10
100070245	Amsterdam	NLD		08/31/2021										32	32		32
100070251	Amsterdam	NLD		08/31/2021										42	42		42
100070254	Amsterdam	NLD		08/31/2021										125	125		125
100070257	Amsterdam	NLD		08/31/2021		1,220							1,220	1,123	(97)		(97)
100070260	Amsterdam	NLD		08/31/2021										44	44		44
100070263	Amsterdam	NLD		08/31/2021										46	46		46
100070266	Amsterdam	NLD		08/31/2021		1,594							1,594	1,467	(127)		(127)
100070269	Amsterdam	NLD		08/31/2021										57	57		57
100070272	Amsterdam	NLD		08/31/2021										77	77		77
100070275	Amsterdam	NLD		08/31/2021										67	67		67
100070278	Amsterdam	NLD		08/31/2021		991							991	913	(78)		(78)
100070281	Amsterdam	NLD		08/31/2021										37	37		37
100070287	Amsterdam	NLD		08/31/2021										34	34		34
100070290	Amsterdam	NLD		08/31/2021		742							742	684	(58)		(58)
100070296	Amsterdam	NLD		08/31/2021		2,193							2,193	2,019	(174)		(174)
100070299	Amsterdam	NLD		08/31/2021		146,394							146,394	135,337	(11,057)		(11,057)
100070302	Amsterdam	NLD		08/31/2021		146,394							146,394	135,335	(11,058)		(11,058)
100070305	Amsterdam	NLD		08/31/2021		1,147							1,147	1,055	(91)		(91)
100070308	Amsterdam	NLD		08/31/2021		4,722							4,722	4,309	(414)		(414)
100070311	Amsterdam	NLD		08/31/2021										15	15		15
100070314	Amsterdam	NLD		08/31/2021		713							713	656	(57)		(57)
100070317	Amsterdam	NLD		08/31/2021										25	25		25
100070320	Amsterdam	NLD		08/31/2021										60	60		60
100070323	Amsterdam	NLD		08/31/2021										27	27		27
100070326	Amsterdam	NLD		08/31/2021		977							977	899	(78)		(78)
100070329	Amsterdam	NLD		08/31/2021		925							925	851	(74)		(74)
100070332	Amsterdam	NLD		08/31/2021										25	25		25
100070335	Amsterdam	NLD		08/31/2021										17	17		17
100070338	Amsterdam	NLD		08/31/2021		506							506	466	(40)		(40)
100070341	Amsterdam	NLD		08/31/2021										74	74		74
100070344	Amsterdam	NLD		08/31/2021										11	11		11
100070347	Amsterdam	NLD		08/31/2021										29	29		29
100070350	Amsterdam	NLD		08/31/2021										78	78		78
100070356	Amsterdam	NLD		08/31/2021										23	23		23
100070359	Amsterdam	NLD		08/31/2021										41	41		41
100070362	Amsterdam	NLD		08/31/2021										36	36		36
100070374	East Midlands	GBR		08/31/2021										95	95		95
100070400	Burke	VA		09/23/2021		5,878							5,878	5,878			
100070401	American Canyon	CA		09/23/2021		11,296							11,296	11,296			
100070403	Woodland	CA		09/23/2021		5,355							5,355	5,355			
100070405	Rexburg	ID		09/23/2021		3,536							3,536	3,536			
100070406	Jacksonville	NC		09/23/2021		58,396							58,396	58,396			
100070407	Reno	NV		09/23/2021		8,323							8,323	8,323			
100070408	Charlotte	NC		09/23/2021		3,514							3,514	3,514			
100070410	San Francisco	CA		09/23/2021		30,997							30,997	30,997			
100070412	Berkeley	CA		09/23/2021		13,668							13,668	13,668			
100070414	Tucson	AZ		09/23/2021		1,842							1,842	1,842			
100070415	Tybee Island	GA		04/05/2022		6,135							6,135	6,135			
100070417	Westminster	CO		09/23/2021		8,810							8,810	8,810			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070418	Canyon Country	CA		09/23/2021		5,384							5,384	5,384			
100070419	New Orleans	LA		09/23/2021		7,184							7,184	7,184			
100070420	Salem	OR		09/23/2021		4,244							4,244	4,244			
100070421	Portland	OR		09/23/2021		12,819							12,819	12,819			
100070422	Scottsdale	AZ		09/23/2021		3,307							3,307	3,307			
100070424	San Bernardino	CA		09/23/2021		3,860							3,860	3,860			
100070425	Miramar	FL		09/23/2021		6,262							6,262	6,262			
100070427	Sacramento	CA		09/23/2021		3,853							3,853	3,853			
100070429	Houston	TX		09/23/2021		4,789							4,789	4,786		(2)	(2)
100070430	Surfside Beach	SC		09/23/2021		2,725							2,725	2,725			
100070431	Mill Valley	CA		09/23/2021		7,770							7,770	7,770			
100070432	Merced	CA		09/23/2021		6,775							6,775	6,775			
100070436	Midland	TX		09/23/2021		3,275							3,275	3,275			
100070438	Charlotte	NC		09/23/2021		4,053							4,053	4,053			
100070439	Gravois Mills	MO		09/23/2021		3,033							3,033	3,033			
100070442	Henrico	VA		09/23/2021		2,399							2,399	2,399			
100070443	Conyers	GA		04/05/2022		2,949							2,949	2,949			
100070444	Frederick	MD		09/23/2021		4,373							4,373	4,373			
100070445	Fort Pierce	FL		09/23/2021		2,207							2,207	2,207			
100070447	Apopka	FL		09/23/2021		6,689							6,689	6,689			
100070448	Pleasant Hill	MO		09/23/2021		5,750							5,750	5,750			
100070449	Los Angeles	CA		09/23/2021		5,206							5,206	5,206			
100070452	Garfield	NJ		09/23/2021		7,386							7,386	7,386			
100070453	Loxley	AL		09/23/2021		1,214							1,214	1,214			
100070454	Tucson	AZ		09/23/2021		4,176							4,176	4,176			
100070455	Mesa	AZ		09/23/2021		3,166							3,166	3,166			
100070457	Arkadelphia	AR		09/23/2021		2,239							2,239	2,239			
100070458	Tucson	AZ		09/23/2021		2,292							2,292	2,292			
100070459	Exeter	CA		09/23/2021		3,180							3,180	3,180			
100070460	Ocala	FL		09/23/2021		2,438							2,438	2,438			
100070461	Leesburg	FL		09/23/2021		2,957							2,957	2,957			
100070462	Valparaiso	FL		09/23/2021		3,011							3,011	3,011			
100070463	La Quinta	CA		09/23/2021		2,884							2,884	2,884			
100070464	East Hartford	CT		09/23/2021		2,587							2,587	2,587			
100070465	Bonaire	GA		09/23/2021		1,879							1,879	1,879			
100070466	Palatka	FL		09/23/2021		1,269							1,269	1,269			
100070468	Antioch	IL		09/23/2021		2,712							2,712	2,712			
100070470	Saint Joseph	MI		09/23/2021		2,018							2,018	2,018			
100070471	Winterville	GA		09/23/2021		4,694							4,694	4,692		(2)	(2)
100070472	Gooding	ID		09/23/2021		2,430							2,430	2,430			
100070473	Baltimore	MD		09/23/2021		2,564							2,564	2,564			
100070474	Aurora	IL		09/23/2021		(864)							(864)	1,197		2,062	2,062
100070475	Chisago City	MN		09/23/2021		6,321							6,321	6,321			
100070476	Independence	MO		09/23/2021		2,912							2,912	2,912			
100070477	Charlotte	NC		09/23/2021		2,846							2,846	2,846			
100070479	Grants Pass	OR		09/23/2021		4,058							4,058	4,058			
100070481	Runnemede	NJ		09/23/2021		2,866							2,866	2,866			
100070482	South Euclid	OH		09/23/2021		1,798							1,798	1,798			
100070483	Elkins Park	PA		09/23/2021		3,805							3,805	3,805			
100070484	Scranton	PA		09/23/2021		2,319							2,319	2,319			
100070486	Coatesville	PA		09/23/2021		2,107							2,107	2,107			

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100070487	West Reading	PA		09/23/2021		2,295							2,295	2,295			
100070489	Allentown	PA		09/23/2021		2,552							2,552	2,552			
100070491	West Mifflin	PA		09/23/2021		1,665							1,665	1,665			
100070492	West Warwick	RI		09/23/2021		2,635							2,635	2,635			
100070494	The Colony	TX		09/23/2021		4,758							4,758	4,752		(6)	(6)
100070495	Lufkin	TX		09/23/2021		2,547							2,547	2,547			
100070496	Clover	SC		09/23/2021		2,007							2,007	2,007			
100070499	Fresno	TX		09/23/2021		3,805							3,805	3,805			
100070500	San Antonio	TX		09/23/2021		2,040							2,040	2,040			
100070504	Roanoke	VA		09/23/2021		3,022							3,022	3,022			
100070505	Killeen	TX		09/23/2021		2,378							2,378	2,378			
100070506	Nampa	ID		09/23/2021		4,883							4,883	4,883			
100070507	Mechanicsville	VA		09/23/2021		4,540							4,540	4,540			
100070508	Plymouth	WI		09/23/2021		2,148							2,148	2,148			
100070510	Stuart	FL		09/23/2021		5,039							5,039	5,039			
100070511	Palmdale	CA		09/23/2021		8,001							8,001	8,001			
100070517	Washington	DC		09/23/2021		14,374							14,374	14,374			
100070519	Ontario	CA		09/23/2021		114,139							114,139	114,129		(10)	(10)
100070540	Montgomery	AL		10/01/2021		2,056							2,056	2,059		3	3
100070548	Levittown	PA		10/01/2021		7,341							7,341	7,341			
100070552	Williamsport	PA		10/01/2021		2,243							2,243	2,245		1	1
100070585	Homestead	FL		10/01/2021		2,497							2,497	2,497			
100070586	Easton	PA		10/01/2021		5,767							5,767	5,770		3	3
100070611	Middletown	NY		10/01/2021		4,914							4,914	4,914			
100070617	Addison	NY		10/01/2021		1,071							1,071	1,075		3	3
100070619	Utica	NY		10/01/2021		7,240							7,240	7,232		(8)	(8)
100070622	Clinton	MS		10/01/2021		5,813							5,813	5,813			
100070623	Ringgold	GA		10/01/2021		5,242							5,242	5,248		5	5
100070628	Kissimmee	FL		10/01/2021		5,179							5,179	5,178		(1)	(1)
100070633	Tulsa	OK		10/01/2021		5,782							5,782	5,785		3	3
100070639	Denver	CO		10/01/2021		4,085							4,085	4,079		(6)	(6)
100070647	Wappingers Falls	NY		10/01/2021		790							790	790			
100070651	Union Grove	WI		10/01/2021		3,481							3,481	3,481			
100070659	West Orange	NJ		10/01/2021		19,492							19,492	19,492			
100070674	Glassboro	NJ		10/01/2021		4,669							4,669	4,665		(4)	(4)
100070682	Spokane	WA		10/01/2021		5,683							5,683	5,683			
100070688	Helena	AL		10/01/2021		5,109							5,109	5,109			
100070695	Palm Coast	FL		10/01/2021		3,523							3,523	3,523			
100070697	Cocoa	FL		10/01/2021		4,662							4,662	4,673		11	11
100070704	Las Vegas	NV		10/01/2021		4,989							4,989	4,989			
100070711	Clearwater	FL		10/01/2021		3,148							3,148	3,148			
100070721	Lilburn	GA		10/01/2021		(13,903)							(13,903)	(13,903)			
100070726	Oak Forest	IL		10/01/2021		3,376							3,376	3,376			
100070728	Satellite Beach	FL		10/01/2021		4,672							4,672	4,672			
100070730	Des Moines	WA		10/01/2021		91,880							91,880	91,880			
100070734	Berrien Springs	MI		10/01/2021		4,084							4,084	4,084			
100070737	Bend	OR		10/01/2021		9,375							9,375	9,375			
100070741	Clinton	MD		10/01/2021		5,860							5,860	5,871		11	11
100070742	Hamilton	NJ		10/01/2021		6,951							6,951	6,951			
100070751	Stony Brook	NY		10/01/2021		29,649							29,649	29,649			
100070752	Reisterstown	MD		10/01/2021		427							427	433		6	6

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070756	Mesquite	TX		10/01/2021		830							830	830			
100070760	Nampa	ID		10/01/2021		2,367							2,367	2,367			
100070768	Fort Wayne	IN		10/01/2021		4,696							4,696	4,696			
100070779	Hanover Township	PA		10/01/2021		8,152							8,152	8,152			
100070780	Rockland	MA		10/01/2021		8,116							8,116	8,116			
100070783	Brooklyn	NY		10/01/2021		9,272							9,272	9,272			
100070785	Indiana	PA		10/01/2021		5,527							5,527	5,522		(6)	(6)
100070788	Milford	PA		10/01/2021		3,675							3,675	3,675			
100070789	Greer	SC		10/01/2021		1,359							1,359	1,359			
100070797	Jenkins Township	PA		10/01/2021		1,597							1,597	1,605		7	7
100070801	Lehigh Acres	FL		10/01/2021		3,235							3,235	3,235			
100070818	Trotwood	OH		10/01/2021		1,763							1,763	1,763			
100070825	Philadelphia	PA		10/01/2021		3,548							3,548	3,548			
100070829	Cartersville	GA		10/01/2021		4,562							4,562	4,562			
100070831	Midlothian	VA		10/01/2021		5,595							5,595	5,595			
100070842	Corona	CA		10/01/2021		7,752							7,752	7,752			
100070844	Jacksonville	FL		10/01/2021		928							928	928			
100070849	Alex City	AL		10/01/2021		2,588							2,588	2,586		(3)	(3)
100070854	Hagerstown	MD		10/01/2021		3,057							3,057	3,057			
100070864	Ozark	AL		10/01/2021		1,389							1,389	1,389			
100070874	Torrington	CT		10/01/2021		4,129							4,129	4,129			
100070884	Barto	PA		10/01/2021		3,539							3,539	3,539			
100070890	Baltimore	MD		10/01/2021		2,445							2,445	2,444		(1)	(1)
100070895	Inman	SC		10/01/2021		3,672							3,672	3,680		8	8
100070896	Stephens City	VA		10/01/2021		11,024							11,024	11,024			
100070902	Winter Haven	FL		10/01/2021		4,421							4,421	4,421			
100070906	Wetumpka	AL		10/01/2021		2,665							2,665	2,665			
100070914	Henderson	NV		10/01/2021		4,651							4,651	4,651			
100070916	Marshfield	WI		10/01/2021		1,910							1,910	1,908		(2)	(2)
100070926	Collinsville	IL		10/01/2021		1,856							1,856	1,853		(3)	(3)
100070927	Feasterville Trevose	PA		10/01/2021		6,114							6,114	6,114			
100070934	Glendora	NJ		10/01/2021		3,661							3,661	3,661			
100070944	Milwaukee	WI		10/01/2021		195							195	196		1	1
100070948	Baton Rouge	LA		10/01/2021		1,626							1,626	1,626			
100070971	Platteville	WI		10/01/2021		2,812							2,812	2,819		7	7
100070999	Clarksville	TN		10/01/2021		2,814							2,814	2,814			
100071003	Hanover	PA		10/01/2021		4,888							4,888	4,904		16	16
100071005	Mays Landing	NJ		10/01/2021		5,608							5,608	5,605		(3)	(3)
100071010	Marrero	LA		10/01/2021		3,679							3,679	3,679			
100071014	South Ozone Park	NY		10/01/2021		6,593							6,593	6,615		22	22
100071026	Bethlehem	PA		10/01/2021		5,330							5,330	5,328		(2)	(2)
100071037	Downingtown	PA		10/01/2021		3,807							3,807	3,807			
100071043	Ephrata	PA		10/01/2021		4,607							4,607	4,607			
100071044	Vineland	NJ		10/01/2021		2,408							2,408	2,408			
100071055	Hazlet	NJ		10/01/2021		10,164							10,164	10,164			
100071064	San Antonio	TX		10/01/2021		2,813							2,813	2,813			
100071065	Darby	PA		10/01/2021		1,671							1,671	1,671			
100071071	Orlando	FL		10/01/2021		2,595							2,595	2,603		8	8
100071075	Maple Heights	OH		10/01/2021		2,694							2,694	2,694			
100071076	Berkeley Spgs	WV		10/01/2021		13,081							13,081	13,080		(1)	(1)
100071099	Miami	FL		10/01/2021		5,682							5,682	5,682			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071101	Apple Valley	CA		10/01/2021		6,309							6,309	6,309			
100071105	Florida City	FL		10/01/2021		4,261							4,261	4,271		10	10
100071111	Waynesboro	VA		10/01/2021		3,023							3,023	3,023			
100071118	Ei Dorado	AR		10/01/2021		2,082							2,082	2,082			
100071123	Brick	NJ		10/01/2021		4,313							4,313	4,313			
100071125	Philadelphia	PA		10/01/2021		(7,510)							(7,510)	(7,510)			
100071126	Baltimore	MD		10/01/2021		5,238							5,238	5,231		(7)	(7)
100071134	Jackson	MI		10/01/2021		1,905							1,905	1,905			
100071139	Coconut Creek	FL		10/01/2021		8,920							8,920	8,935		16	16
100071151	Tampa	FL		10/01/2021		4,366							4,366	4,376		10	10
100071182	Midland	TX		10/01/2021		5,911							5,911	5,911			
100071222	Darby	PA		10/01/2021		1,380							1,380	1,384		3	3
100071225	Colorado Springs	CO		10/01/2021		5,465							5,465	5,465			
100071231	Endicott	NY		10/01/2021		3,132							3,132	3,132			
100071235	Kissimmee	FL		10/01/2021		4,637							4,637	4,637			
100071237	Pottstown	PA		10/01/2021		7,776							7,776	7,776			
100071239	Baytown	TX		10/01/2021		3,919							3,919	3,934		15	15
100071248	Plainfield	NJ		10/01/2021		8,727							8,727	8,727			
100071250	Homestead	FL		10/01/2021		6,396							6,396	6,396			
100071252	Leominster	MA		10/01/2021		5,680							5,680	5,680			
100071256	Mechanicsburg	PA		10/01/2021		4,091							4,091	4,091			
100071257	Spring Hill	FL		10/01/2021		5,890							5,890	5,890			
100071259	Miami	FL		10/01/2021		3,005							3,005	2,982		(22)	(22)
100071260	Boynton Beach	FL		10/01/2021		4,967							4,967	4,967			
100071262	Wesley Chapel	FL		10/01/2021		6,517							6,517	6,517			
100071263	Fort Myers	FL		10/01/2021		3,415							3,415	3,415			
100071264	Haines City	FL		10/01/2021		6,024							6,024	6,024			
100071267	Conroe	TX		10/01/2021		6,990							6,990	6,990			
100071279	North Attleboro	MA		10/01/2021		7,007							7,007	7,007			
100071281	Albany	NY		10/01/2021		3,872							3,872	3,872			
100071282	Joplin	MO		10/01/2021		3,718							3,718	3,718			
100071290	Bush	LA		10/01/2021		2,818							2,818	2,821		3	3
100071292	Rincon	GA		10/01/2021		1,431							1,431	1,431			
100071293	Phenix City	AL		10/01/2021		3,596							3,596	3,596			
100071300	Lahaina	HI		10/01/2021		9,553							9,553	9,553			
100071304	Corpus Christi	TX		10/01/2021		3,161							3,161	3,161			
100071320	Thornton	CO		10/01/2021		2,678							2,678	2,678			
100071330	Tallahassee	FL		10/01/2021		10,378							10,378	10,378			
100071337	Fort Worth	TX		10/01/2021		5,241							5,241	5,241			
100071342	Montgomery Village	MD		10/01/2021		7,494							7,494	7,494			
100071343	Riverview	MI		10/01/2021		3,860							3,860	3,860			
100071344	Grandview	TX		10/01/2021		5,158							5,158	5,158			
100071353	Dorothy	NJ		10/01/2021		361							361	361			
100071355	Gibbon	NE		10/01/2021		764							764	764			
100071366	South Chesterfield	VA		10/01/2021		3,022							3,022	3,023		1	1
100071370	Port Saint Lucie	FL		10/01/2021		6,004							6,004	6,004			
100071374	Lake Charles	LA		10/01/2021		117,670							117,670	117,670			
100071377	Lakeland	FL		10/01/2021		2,577							2,577	2,577			
100071391	Hickory	NC		10/01/2021		3,440							3,440	3,441		2	2
100071396	Liberty	MO		10/01/2021		344							344	326		(19)	(19)
100071414	Yorkshire/Humberside	GBR		09/30/2021										136	136		136

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071418	West Midlands	GBR		09/30/2021										18	18		18
100071419	London	GBR		09/30/2021										1	1		1
100071422	Capelle Aan Den Ijssel	NLD		09/30/2021		236,272							236,272	220,719	(15,554)		(15,554)
100071423	Leeuwarden	NLD		09/30/2021										21	21		21
100071424	Appingedam	NLD		09/30/2021										33	33		33
100071425	Tilburg	NLD		09/30/2021										64	64		64
100071426	Tilburg	NLD		09/30/2021		1,133							1,133	1,065	(69)		(69)
100071427	Den Haag	NLD		09/30/2021										54	54		54
100071429	Delft	NLD		09/30/2021		96,539							96,539	90,991	(5,547)		(5,547)
100071430	Heerlen	NLD		09/30/2021		445							445	418	(27)		(27)
100071431	Heerlen	NLD		09/30/2021										19	19		19
100071432	Tilburg	NLD		09/30/2021										106	106		106
100071433	Rotterdam	NLD		09/30/2021										44	44		44
100071434	Rotterdam	NLD		09/30/2021		1,786							1,786	1,674	(111)		(111)
100071435	Leeuwarden	NLD		09/30/2021										19	19		19
100071436	Leeuwarden	NLD		09/30/2021										20	20		20
100071437	Tilburg	NLD		09/30/2021		1,238							1,238	1,160	(78)		(78)
100071438	Tilburg	NLD		09/30/2021										13	13		13
100071441	Amsterdam/Amstelveen	NLD		09/30/2021		1,127							1,127	1,058	(69)		(69)
100071442	Amsterdam/Amstelveen	NLD		09/30/2021										49	49		49
100071443	Amsterdam/Amstelveen	NLD		09/30/2021										64	64		64
100071444	Amsterdam/Amstelveen	NLD		09/30/2021		1,458							1,458	1,368	(89)		(89)
100071445	Amsterdam/Amstelveen	NLD		09/30/2021										17	17		17
100071446	Amsterdam/Amstelveen	NLD		09/30/2021		16,202							16,202	15,321	(881)		(881)
100071447	Den Haag	NLD		09/30/2021										33	33		33
100071448	Den Haag	NLD		09/30/2021										310	310		310
100071449	Den Haag	NLD		09/30/2021		3,021							3,021	2,846	(175)		(175)
100071451	Den Haag	NLD		09/30/2021										31	31		31
100071452	Venlo	NLD		09/30/2021										35	35		35
100071453	Venlo	NLD		09/30/2021		641							641	601	(39)		(39)
100071454	Katwijk	NLD		09/30/2021										10	10		10
100071455	Katwijk	NLD		09/30/2021		711							711	667	(45)		(45)
100071456	Rotterdam	NLD		09/30/2021										161	161		161
100071457	Den Haag	NLD		09/30/2021										78	78		78
100071458	Dordrecht/Drechtsteden	NLD		09/30/2021		597							597	560	(37)		(37)
100071459	Tilburg	NLD		09/30/2021										48	48		48
100071460	Tilburg	NLD		09/30/2021		858							858	805	(52)		(52)
100071465	Santa Barbara	CA		04/05/2022		11,644							11,644	11,649		5	5
100071470	Canyon Country	CA		04/05/2022		11							11	11			
100071472	Isle Of Palms	SC		04/05/2022		2,400							2,400	2,400			
100071480	Vallejo	CA		04/05/2022		8,713							8,713	8,713			
100071482	San Jose	CA		04/05/2022		17,179							17,179	17,179			
100071485	Los Angeles	CA		04/05/2022		16,244							16,244	16,244			
100071488	Lehigh Acres	FL		04/05/2022		4,968							4,968	4,970		2	2
100071491	Homestead	FL		04/05/2022		5,869							5,869	5,869			
100071493	Douglasville	GA		04/05/2022		5,790							5,790	5,790			
100071503	Bellaire	TX		10/19/2021		7,216							7,216	7,216			
100071505	Corona Del Mar	CA		10/19/2021		51,231							51,231	51,231			
100071506	Dallas	TX		10/19/2021		21,534							21,534	21,534			
100071508	Corpus Christi	TX		10/19/2021		3,933							3,933	3,933		1	1
100071509	Los Angeles	CA		10/19/2021		4,773							4,773	4,773			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071510	Kalispell	MT		10/19/2021		4,939							4,939	4,939			
100071511	Kalispell	MT		10/19/2021		3,987							3,987	3,987			
100071513	Chino	CA		10/19/2021		8,967							8,967	8,967			
100071516	West Hollywood	CA		10/19/2021		21,376							21,376	21,376			
100071522	Venice	CA		10/19/2021		7,759							7,759	7,759			
100071523	Ankeny	IA		10/14/2021		3,094							3,094	3,094			
100071524	Lakeville	MN		10/14/2021		7,581							7,581	7,581			
100071525	Everett	WA		10/14/2021		6,460							6,460	6,460			
100071526	Roanoke	VA		10/14/2021		2,501							2,501	2,501			
100071527	Miramar Beach	FL		10/14/2021		9,378							9,378	9,378			
100071528	Lakewood	NJ		10/14/2021		5,553							5,553	5,553			
100071530	Citrus Spgs	FL		10/14/2021		2,375							2,375	2,375			
100071533	Huntsville	TX		10/14/2021		4,158							4,158	4,158			
100071534	Pittsburgh	PA		10/14/2021		4,249							4,249	4,249			
100071537	New Smyrna Beach	FL		10/14/2021		10,252							10,252	10,252			
100071540	Eugene	OR		10/14/2021		3,742							3,742	3,742			
100071542	Leesburg	FL		10/14/2021		4,560							4,560	4,560			
100071544	Castro Valley	CA		10/14/2021		9,887							9,887	9,887			
100071545	Charlotte	NC		10/14/2021		3,377							3,377	3,377			
100071546	Woodbury	MN		10/14/2021		3,735							3,735	3,735			
100071547	Portland	OR		10/14/2021		3,170							3,170	3,170			
100071548	Greensboro	NC		10/14/2021		4,428							4,428	4,428			
100071550	San Fernando	CA		10/14/2021		10,179							10,179	10,179			
100071551	Richmond	VA		10/14/2021		7,613							7,613	7,613			
100071552	Los Angeles	CA		10/14/2021		7,744							7,744	7,744			
100071553	Northridge	CA		10/14/2021		15,985							15,985	15,982		(3)	(3)
100071554	Seguin	TX		10/14/2021		5,416							5,416	5,416			
100071556	San Leandro	CA		10/14/2021		14,137							14,137	14,135		(2)	(2)
100071557	N Ft Myers	FL		10/14/2021		4,052							4,052	4,052			
100071558	Woodstock	GA		10/14/2021		4,999							4,999	4,999			
100071561	Seaside	CA		10/14/2021		12,739							12,739	12,739			
100071562	Lake Havasu City	AZ		10/14/2021		3,524							3,524	3,524			
100071564	Chesapeake	VA		10/14/2021		5,017							5,017	5,017			
100071565	Seaside	CA		10/14/2021		11,498							11,498	11,498			
100071567	Knoxville	TN		10/14/2021		3,677							3,677	3,677			
100071568	Sterling	VA		10/14/2021		5,917							5,917	5,917			
100071569	Spokane	WA		10/14/2021		4,088							4,088	4,088			
100071570	Charlottesville	VA		10/14/2021		3,224							3,224	3,224			
100071571	Youngsville	LA		10/14/2021		3,725							3,725	3,725			
100071572	Anna	TX		10/14/2021		4,078							4,078	4,078			
100071573	Land O Lakes	FL		10/14/2021		9,348							9,348	9,348			
100071574	San Jose	CA		10/14/2021		24,307							24,307	24,304		(3)	(3)
100071575	Boise	ID		10/14/2021		4,015							4,015	4,015			
100071576	Austin	TX		10/14/2021		4,007							4,007	4,007			
100071578	Wheat Ridge	CO		10/14/2021		4,182							4,182	4,182			
100071579	Cocoa	FL		10/14/2021		4,312							4,312	4,312			
100071580	Miami	FL		10/14/2021		10,194							10,194	10,194			
100071581	San Pedro	CA		10/14/2021		(4,902)							(4,902)	3,920		8,821	8,821
100071582	Leesburg	VA		10/14/2021		3,961							3,961	3,961			
100071584	Windermere	FL		10/14/2021		3,654							3,654	3,654			
100071585	New Bedford	MA		10/14/2021		4,038							4,038	4,038			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071586	Kissimmee	FL		10/14/2021		4,384							4,384	4,384			
100071587	Brooklyn Park	MN		10/14/2021		6,616							6,616	6,616			
100071588	San Antonio	TX		10/14/2021		4,048							4,048	4,048			
100071590	Bothell	WA		10/14/2021		7,805							7,805	7,805			
100071591	Alhambra	CA		10/14/2021		10,380							10,380	10,380			
100071592	Charlotte	NC		10/14/2021		4,033							4,033	4,033			
100071593	Maplewood	MN		10/14/2021		5,866							5,866	5,866			
100071594	New Orleans	LA		10/14/2021		3,523							3,523	3,523			
100071595	Clovis	CA		10/14/2021		4,430							4,430	4,430			
100071598	Tucson	AZ		10/14/2021		5,014							5,014	5,014			
100071599	Los Angeles	CA		10/14/2021		6,439							6,439	6,439			
100071600	Sacramento	CA		10/14/2021		6,301							6,301	6,301			
100071602	Plano	TX		10/14/2021		5,655							5,655	5,655			
100071604	Metairie	LA		10/14/2021		5,383							5,383	5,383			
100071605	Cashion	OK		10/14/2021		4,027							4,027	4,027			
100071606	Marysville	WA		10/14/2021		5,698							5,698	5,698			
100071607	Minneapolis	MN		10/14/2021		3,462							3,462	3,462			
100071608	Memphis	TN		10/14/2021		1,578							1,578	1,578			
100071610	El Paso	TX		10/14/2021		2,547							2,547	2,547			
100071611	Georgetown	TX		10/14/2021		3,986							3,986	3,986			
100071612	Ocean City	NJ		10/14/2021		7,913							7,913	7,913			
100071613	Broken Arrow	OK		10/14/2021		1,888							1,888	1,888			
100071615	Clovis	CA		10/14/2021		6,627							6,627	6,627			
100071616	Birmingham	AL		10/14/2021		3,625							3,625	3,625			
100071617	Lewiston	MI		10/14/2021		1,052							1,052	1,052			
100071618	Hawthorne	CA		10/14/2021		5,591							5,591	5,591			
100071619	Petersburg	VA		10/14/2021		5,226							5,226	5,226			
100071620	Tacoma	WA		10/14/2021		7,069							7,069	7,066		(3)	(3)
100071621	Reno	NV		10/14/2021		3,987							3,987	3,987			
100071622	Jackson	TN		10/14/2021		1,818							1,818	1,818			
100071623	Purcellville	VA		10/14/2021		6,606							6,606	6,606			
100071624	Scottsdale	AZ		10/14/2021		4,359							4,359	4,359			
100071625	Bastrop	TX		10/14/2021		3,987							3,987	3,987			
100071627	Clovis	CA		10/14/2021		5,651							5,651	5,651			
100071628	Las Vegas	NV		10/14/2021		5,077							5,077	5,077			
100071629	Keansburg	NJ		10/14/2021		5,234							5,234	5,234			
100071630	Bothell	WA		10/14/2021		13,406							13,406	13,406			
100071632	Athens	GA		10/14/2021		1,388							1,388	1,388			
100071633	Brawley	CA		10/14/2021		12,710							12,710	12,707		(4)	(4)
100071634	Washington	DC		10/14/2021		3,866							3,866	3,866			
100071635	Clarksville	TN		10/14/2021		3,040							3,040	3,040			
100071637	Pomona	CA		10/14/2021		14,736							14,736	14,730		(6)	(6)
100071638	College Station	TX		10/14/2021		2,689							2,689	2,689			
100071639	Nampa	ID		10/14/2021		4,883							4,883	4,883			
100071640	Alpharetta	GA		10/14/2021		13,439							13,439	13,437		(2)	(2)
100071641	Nampa	ID		10/14/2021		6,186							6,186	6,186			
100071642	Woodbridge	VA		10/14/2021		6,272							6,272	6,272			
100071643	Orange	CA		10/14/2021		8,976							8,976	8,976		(1)	(1)
100071644	Montrose	CO		10/14/2021		4,251							4,251	4,251			
100071645	Reno	NV		10/14/2021		5,275							5,275	5,275			
100071646	Sarasota	FL		10/14/2021		4,320							4,320	4,320			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071647	Panama City	FL		10/14/2021		3,701							3,701	3,701			
100071648	Los Angeles	CA		10/14/2021		134,441							134,441	134,441			
100071649	Melissa	TX		10/14/2021		96,844							96,844	96,843		(1)	(1)
100071650	Sacramento	CA		10/14/2021		4,625							4,625	4,625			
100071651	Lake Worth Beach	FL		10/14/2021		4,535							4,535	4,535			
100071652	Austin	TX		10/14/2021		5,422							5,422	5,422			
100071653	Middletown	RI		10/14/2021		5,314							5,314	5,314			
100071654	Naples	FL		10/14/2021		5,140							5,140	5,140			
100071655	North Kingstown	RI		10/14/2021		5,246							5,246	5,246			
100071656	Port Hueneme	CA		10/14/2021		8,131							8,131	8,131			
100071657	Casa Grande	AZ		10/14/2021		3,965							3,965	3,965			
100071659	San Diego	CA		10/14/2021		14,401							14,401	14,401			
100071660	Rexburg	ID		10/14/2021		4,210							4,210	4,210			
100071661	Jurupa Valley	CA		10/14/2021		10,218							10,218	10,218			
100071662	San Diego	CA		10/14/2021		21,611							21,611	21,611			
100071663	Mckinney	TX		10/14/2021		4,324							4,324	4,332		8	8
100071664	Conyers	GA		10/14/2021		1,751							1,751	1,751			
100071665	Oakland	CA		10/14/2021		5,087							5,087	5,087			
100071666	N Myrtle Beach	SC		10/14/2021		5,083							5,083	5,083			
100071667	Sachse	TX		10/14/2021		22,104							22,104	22,104			
100071668	Hampton	GA		10/14/2021		4,179							4,179	4,179			
100071669	La Mesa	CA		10/14/2021		8,275							8,275	8,275			
100071670	Commerce City	CO		10/14/2021		6,705							6,705	6,705			
100071671	Copperas Cove	TX		10/14/2021		946							946	946			
100071673	Oregon City	OR		10/14/2021		6,349							6,349	6,349			
100071674	Washington	DC		10/14/2021		6,712							6,712	6,712			
100071675	Los Angeles	CA		10/14/2021		3,272							3,272	3,272			
100071676	Stockton	CA		10/14/2021		10,194							10,194	10,194			
100071677	Yorktown	VA		10/14/2021		5,459							5,459	5,459			
100071678	Houston	TX		10/14/2021		4,147							4,147	4,147			
100071679	Buffalo	NY		10/14/2021		2,731							2,731	2,731			
100071680	Conroe	TX		10/14/2021		3,806							3,806	3,806			
100071681	Fresno	CA		10/14/2021		6,829							6,829	6,829			
100071682	El Centro	CA		10/14/2021		6,281							6,281	6,281			
100071684	Burlington	WA		10/14/2021		5,308							5,308	5,308			
100071685	Valdosta	GA		10/14/2021		4,012							4,012	4,012			
100071686	Franklin	VA		10/14/2021		1,437							1,437	1,437			
100071687	Tulare	CA		10/14/2021		5,554							5,554	5,554			
100071689	Sterling	AK		10/14/2021		5,047							5,047	5,047			
100071690	Big Bear Lake	CA		10/14/2021		4,245							4,245	4,244			
100071691	Virginia Beach	VA		10/14/2021		3,269							3,269	3,269			
100071692	Cedar Creek	TX		10/14/2021		5,721							5,721	5,721			
100071693	Benbrook	TX		10/14/2021		3,227							3,227	3,227			
100071694	Hawthorne	CA		10/14/2021		3,719							3,719	3,719			
100071696	Buford	GA		10/14/2021		4,799							4,799	4,799			
100071697	Joplin	MO		10/14/2021		958							958	958			
100071698	Charlotte	NC		10/14/2021		3,403							3,403	3,403			
100071699	Chicago	IL		10/14/2021		4,126							4,126	4,126			
100071700	Avon	CT		10/14/2021		4,237							4,237	4,237			
100071701	Sacramento	CA		10/14/2021		5,637							5,637	5,637			
100071702	Molalla	OR		10/14/2021		5,054							5,054	5,054			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071703	Myrtle Beach	SC		10/14/2021		2,732							2,732	2,732			
100071704	Los Angeles	CA		10/14/2021		7,593							7,593	7,593			
100071705	Athens	GA		10/14/2021		4,275							4,275	4,275			
100071706	El Paso	TX		10/14/2021		7,862							7,862	7,862			
100071707	Las Vegas	NV		10/14/2021		3,701							3,701	3,701			
100071708	Los Angeles	CA		10/14/2021		23,090							23,090	23,090			
100071709	Saint Paul	MN		10/14/2021		4,576							4,576	4,576			
100071710	Pittsburgh	PA		10/14/2021		5,664							5,664	5,663			
100071712	Encinitas	CA		10/14/2021		4,651							4,651	4,651			
100071713	Horse Cave	KY		10/14/2021		1,347							1,347	1,347			
100071714	Ormond Beach	FL		10/14/2021		3,873							3,873	3,873			
100071715	Chicago	IL		10/14/2021		17,029							17,029	17,029			
100071716	Central Falls	RI		10/14/2021		5,920							5,920	5,920			
100071718	Nampa	ID		10/14/2021		7,878							7,878	7,878			
100071720	Idaho Falls	ID		10/14/2021		4,889							4,889	4,889			
100071721	Westland	MI		10/14/2021		1,449							1,449	1,449			
100071722	Little Elm	TX		10/14/2021		4,096							4,096	4,096			
100071723	Lubbock	TX		10/14/2021		2,207							2,207	2,207			
100071724	Chandler	AZ		10/14/2021		4,319							4,319	4,318			
100071725	Atlanta	GA		10/14/2021		5,585							5,585	5,585			
100071726	Bartow	FL		10/14/2021		1,733							1,733	1,733			
100071729	Lebanon	PA		10/14/2021		2,072							2,072	2,072			
100071732	Shreveport	LA		10/14/2021		4,497							4,497	4,497			
100071733	Joplin	MO		10/14/2021		800							800	800			
100071734	Melissa	TX		10/14/2021		6,663							6,663	6,663			
100071740	Aberdeen	MD		10/14/2021		2,827							2,827	2,827			
100071742	Miami	FL		10/14/2021		5,950							5,950	5,950			
100071743	Palatka	FL		10/14/2021		1,776							1,776	1,776			
100071746	Alamo	TX		10/14/2021		1,486							1,486	1,486			
100071747	Titusville	FL		10/14/2021		1,736							1,736	1,736			
100071748	Timberville	VA		10/14/2021		2,289							2,289	2,289			
100071751	Charlotte	NC		10/14/2021		3,750							3,750	3,750			
100071754	Pensacola	FL		10/14/2021		2,790							2,790	2,789			
100071758	Houston	TX		10/14/2021		7,951							7,951	7,951			
100071760	Jacksonville	FL		10/14/2021		2,172							2,172	2,172			
100071763	Fernandina Beach	FL		10/14/2021		4,235							4,235	4,235			
100071768	Tulsa	OK		10/14/2021		2,006							2,006	2,006			
100071769	Neptune	NJ		10/14/2021		4,072							4,072	4,072			
100071771	Torrington	CT		10/14/2021		1,842							1,842	1,842			
100071772	Norristown	PA		10/14/2021		1,103							1,103	1,103			
100071774	Goldsboro	NC		10/14/2021		5,706							5,706	5,706			
100071776	Miami	FL		10/14/2021		2,851							2,851	2,851			
100071778	Walla Walla	WA		10/14/2021		3,977							3,977	3,978		2	2
100071780	Irmo	SC		10/14/2021		1,808							1,808	1,808			
100071781	Converse	TX		10/14/2021		3,496							3,496	3,496			
100071785	Jacksonville	FL		10/14/2021		1,452							1,452	1,452			
100071786	Kissimmee	FL		10/14/2021		3,511							3,511	3,511			
100071788	Oakdale	CA		10/14/2021		4,280							4,280	4,280			
100071789	Baltimore	MD		10/14/2021		5,465							5,465	5,462		(3)	(3)
100071790	Amelia Court House	VA		10/14/2021		3,617							3,617	3,617			
100071791	Pittsburgh	PA		10/14/2021		2,813							2,813	2,813			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071793	Lancaster	CA		10/14/2021		3,017							3,017	3,017			
100071796	Macon	GA		10/14/2021		2,881							2,881	2,881			
100071797	Newton	NC		10/14/2021		2,705							2,705	2,705			
100071798	Belleview	FL		10/14/2021		1,425							1,425	1,425			
100071799	Springville	CA		10/14/2021		1,591							1,591	1,591			
100071803	Bristol	CT		10/14/2021		1,185							1,185	1,185			
100071805	Boynton Beach	FL		10/14/2021		5,716							5,716	5,716			
100071806	Columbia	SC		10/14/2021		3,260							3,260	3,260			
100071807	Palm Bay	FL		10/14/2021		3,548							3,548	3,548			
100071808	Sacramento	CA		10/14/2021		2,399							2,399	2,399			
100071810	Greenville	SC		10/14/2021		4,342							4,342	4,342			
100071811	Bakersfield	CA		10/14/2021		2,923							2,923	2,923			
100071812	Pico Rivera	CA		10/14/2021		8,464							8,464	8,464			
100071814	Brentwood	MD		10/14/2021		4,864							4,864	4,864			
100071817	New Britain	CT		10/14/2021		7,744							7,744	7,740		(4)	(4)
100071819	Norman	OK		10/14/2021		2,970							2,970	2,970			
100071820	Philadelphia	PA		10/14/2021		3,468							3,468	3,468			
100071822	Ocoee	FL		10/14/2021		5,189							5,189	5,189			
100071824	Fresno	CA		10/14/2021		4,793							4,793	4,793			
100071826	Detroit	MI		10/14/2021		2,002							2,002	2,002			
100071827	Fresno	CA		10/14/2021		4,387							4,387	4,387			
100071829	Keiser	AR		10/14/2021		2,721							2,721	2,721			
100071830	Landover	MD		10/14/2021		2,714							2,714	2,714			
100071832	League City	TX		10/14/2021		2,883							2,883	2,883			
100071834	Richmond	VA		10/14/2021		4,512							4,512	4,512			
100071836	Milwaukee	WI		10/14/2021		2,116							2,116	2,116			
100071837	Roseville	CA		10/14/2021		2,889							2,889	2,889			
100071838	Forest	VA		10/14/2021		4,522							4,522	4,522			
100071839	Abilene	TX		10/14/2021		2,159							2,159	2,159			
100071840	Virginia Beach	VA		10/14/2021		2,494							2,494	2,494			
100071841	Tucson	AZ		10/14/2021		1,808							1,808	1,808			
100071842	Wilmington	NC		10/14/2021		1,853							1,853	1,853			
100071843	Washington	DC		10/14/2021		14,461							14,461	14,461			
100071844	Galloway	NJ		10/14/2021		8,076							8,076	8,076			
100071846	Bossier City	LA		10/14/2021		1,198							1,198	1,198			
100071848	Providence	RI		10/14/2021		2,444							2,444	2,444			
100071850	Ocala	FL		10/14/2021		2,652							2,652	2,652			
100071851	Rocky Mount	NC		10/14/2021		10,744							10,744	10,744			
100071852	Abilene	TX		10/14/2021		1,712							1,712	1,712			
100071854	Carlisle	PA		10/14/2021		3,485							3,485	3,484			
100071855	Tampa	FL		10/14/2021		2,169							2,169	2,169			
100071856	Charleston	WV		10/14/2021		3,024							3,024	3,024			
100071857	San Antonio	TX		10/14/2021		2,785							2,785	2,785			
100071860	Asbury Park	NJ		10/14/2021		3,575							3,575	3,575			
100071861	Dundalk	MD		10/14/2021		2,824							2,824	2,824			
100071862	Dover	NH		10/14/2021		5,311							5,311	5,308		(2)	(2)
100071864	Cape Coral	FL		10/14/2021		3,360							3,360	3,360			
100071865	Laredo	TX		10/14/2021		9,495							9,495	9,494		(1)	(1)
100071866	Roseville	CA		10/14/2021		4,009							4,009	4,009			
100071867	San Antonio	TX		10/14/2021		3,204							3,204	3,204			
100071870	Tequesta	FL		10/14/2021		4,606							4,606	4,606			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071873	Signal Hill	CA		10/14/2021		4,033							4,033	4,033			
100071876	Dayton	OH		10/14/2021		1,879							1,879	1,879			
100071877	San Jose	CA		11/05/2021		18,233							18,233	18,233			
100071879	El Cajon	CA		11/05/2021		16,080							16,080	16,080			
100071880	Yorba Linda	CA		11/05/2021		13,855							13,855	13,855			
100071882	San Diego	CA		11/05/2021		18,635							18,635	18,635			
100071883	San Dimas	CA		11/05/2021		12,397							12,397	12,397			
100071885	Oxnard	CA		11/05/2021		8,300							8,300	8,296		(4)	(4)
100071886	Odessa	TX		11/05/2021		7,268							7,268	7,268			
100071891	Phoenix	AZ		11/19/2021		5,688							5,688	5,688			
100071892	Thousand Oaks	CA		11/19/2021		8,739							8,739	8,739			
100071895	Rancho Santa Margarita	CA		11/19/2021		441							441	441			
100071900	Woodland Hills	CA		11/19/2021		6,085							6,085	6,085			
100071904	Frisco	TX		11/19/2021		5,934							5,934	5,934			
100071905	Holladay	UT		11/19/2021		2,400							2,400	2,400			
100071913	Arlington	TX		11/19/2021		4,348							4,348	4,348			
100071914	Tracy	CA		11/19/2021		11,013							11,013	11,013			
100071915	Scottsdale	AZ		11/19/2021		7,454							7,454	7,454			
100071919	Key Biscayne	FL		11/19/2021		9,198							9,198	9,198			
100071920	National City	CA		11/19/2021		17,538							17,538	17,538			
100071922	Yuma	AZ		11/19/2021		3,171							3,171	3,171			
100071927	New Braunfels	TX		11/19/2021		4,300							4,300	4,300			
100071928	Van Nuys	CA		11/19/2021		18,742							18,742	18,742			
100071929	Costa Mesa	CA		04/05/2022		18,706							18,706	18,706			
100071931	Los Angeles	CA		11/19/2021		9,048							9,048	9,048			
100071932	Fort Lauderdale	FL		11/19/2021		13,860							13,860	13,860			
100071933	Gilbert	AZ		11/19/2021		7,261							7,261	7,261			
100071936	Silver Cliff	CO		11/19/2021		5,169							5,169	5,158		(11)	(11)
100071937	Cape Coral	FL		11/19/2021		6,221							6,221	6,221			
100071938	Pacific Palisades	CA		11/19/2021		4,448							4,448	4,448			
100071940	Saint Petersburg	FL		11/19/2021		20,243							20,243	20,243			
100071941	Ouray	CO		11/19/2021		15,897							15,897	15,897			
100071942	Pasadena	CA		11/19/2021		900							900	900			
100071943	San Francisco	CA		11/19/2021		30,605							30,605	30,605			
100071944	Universal City	TX		11/19/2021		3,467							3,467	3,465		(2)	(2)
100071945	Carmichael	CA		11/19/2021		9,741							9,741	9,744		4	4
100071948	Palo Alto	CA		11/19/2021		4,800							4,800	4,800			
100071950	Elk Grove	CA		11/19/2021		9,954							9,954	9,954			
100071952	Salisbury	MD		11/19/2021		3,643							3,643	3,637		(6)	(6)
100071954	Redwood City	CA		11/19/2021		27,358							27,358	27,358			
100071955	Pleasant Hill	CA		11/19/2021		23,825							23,825	23,825			
100071957	Oakland Park	FL		11/19/2021		7,125							7,125	7,125			
100071958	Friendswood	TX		11/19/2021		3,614							3,614	3,614			
100071959	Granada Hills	CA		11/19/2021		16,056							16,056	16,077		20	20
100071964	Tulare	CA		11/19/2021		4,611							4,611	4,600		(10)	(10)
100071965	Des Plaines	IL		10/29/2021		3,069							3,069	3,069			
100071966	Panama City Beach	FL		10/29/2021		8,777							8,777	8,777			
100071967	Ventura	CA		10/29/2021		113							113	113			
100071968	Dallas	TX		10/29/2021		9,936							9,936	9,929		(8)	(8)
100071969	Panama City Beach	FL		10/29/2021		3,850							3,850	3,850			
100071972	Pasadena	CA		10/29/2021		200							200	200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100071973	Springfield	MO		10/29/2021		5,022							5,022	5,022			
100071974	Ventura	CA		10/29/2021		15							15	15			
100071976	Heber City	UT		10/29/2021		7,211							7,211	7,211			
100071977	Friendswood	TX		10/29/2021		3,477							3,477	3,481		4	4
100071978	Phoenix	AZ		10/29/2021		5,225							5,225	5,224		(1)	(1)
100071979	Hallandale Beach	FL		10/29/2021		6,205							6,205	6,205			
100071981	Schaumburg	IL		10/29/2021		3,738							3,738	3,738			
100071982	Los Angeles	CA		10/29/2021		7,045							7,045	7,045			
100071983	Winter Garden	FL		10/29/2021		7,428							7,428	7,428			
100071984	Rio Rancho	NM		10/29/2021		3,734							3,734	3,734			
100071985	Springfield	MA		10/29/2021		4,939							4,939	4,939			
100071986	Tallahassee	FL		10/29/2021		2,610							2,610	2,610			
100071987	Scottsdale	AZ		10/29/2021		8,003							8,003	8,003			
100071989	Lake Elsinore	CA		10/29/2021		88							88	88			
100071990	Lake Elsinore	CA		10/29/2021		55							55	55			
100071991	Marathon	FL		10/29/2021		6,875							6,875	6,875			
100071994	Portsmouth	VA		10/29/2021		100							100	100			
100071995	Naperville	IL		10/29/2021		3,101							3,101	3,101			
100071996	Panama City Beach	FL		10/29/2021		5,585							5,585	5,585			
100071997	Gulf Shores	AL		10/29/2021		8,626							8,626	8,625		(1)	(1)
100071998	Panama City Beach	FL		10/29/2021		5,597							5,597	5,597			
100072000	Stockbridge	GA		10/29/2021		2,362							2,362	2,362			
100072001	Missouri City	TX		10/29/2021		5,682							5,682	5,682			
100072003	College Station	TX		10/29/2021		2,216							2,216	2,215		(1)	(1)
100072004	Sandy	UT		10/29/2021		12,508							12,508	12,508			
100072005	Cape Neddick	ME		10/29/2021		3,521							3,521	3,525		4	4
100072009	Las Vegas	NV		10/29/2021		3,650							3,650	3,650			
100072010	Denver	CO		10/29/2021		1,400							1,400	1,400			
100072012	Orlando	FL		10/29/2021		2,250							2,250	2,249		(1)	(1)
100072013	Tustin	CA		10/29/2021		98							98	98			
100072014	San Bernardino	CA		10/29/2021		10							10	10			
100072015	Carlisle	PA		10/29/2021		2,137							2,137	2,137			
100072017	Cambria	CA		11/19/2021		24,357							24,357	24,367		10	10
100072018	Santa Barbara	CA		11/19/2021		110,625							110,625	110,625			
100072019	Encinitas	CA		11/19/2021		34,912							34,912	34,912			
100072020	Woodland Hills	CA		11/19/2021		16,082							16,082	16,082			
100072023	Studio City	CA		11/19/2021		19,731							19,731	19,731			
100072024	Vero Beach	FL		11/19/2021		21,055							21,055	21,055			
100072025	Indio	CA		11/19/2021		17,742							17,742	17,742			
100072027	Grassy Key	FL		11/19/2021		47,176							47,176	47,176			
100072028	Upland	CA		11/19/2021		978							978	978			
100072029	Los Angeles	CA		11/19/2021		27,850							27,850	27,850			
100072030	Los Angeles	CA		11/19/2021		33,436							33,436	33,436			
100072031	San Diego	CA		11/19/2021		20,509							20,509	20,509			
100072032	Summerland	CA		11/19/2021		1,000							1,000	1,000			
100072112	Sun Valley	NV		11/01/2021		2,152							2,152	2,147		(5)	(5)
100072168	Norwalk	CA		11/01/2021		18,481							18,481	18,481			
100072212	College Park	GA		11/01/2021		6,592							6,592	6,592			
100072221	Phoenix	AZ		11/01/2021		1,938							1,938	1,938			
100072228	Marietta	GA		11/01/2021		2,211							2,211	2,211			
100072257	Waxahachie	TX		11/01/2021		1,727							1,727	1,726		(1)	(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072386	Spring Hope	NC		11/01/2021		5,646							5,646	5,640		(6)	(6)
100072437	Ukiah	CA		11/01/2021		867							867	867			
100072529	Redford	MI		11/01/2021		3,759							3,759	3,759			
100072538	Everett	WA		11/01/2021		6,204							6,204	6,194		(10)	(10)
100072543	Danbury	CT		11/01/2021		2,080							2,080	2,080			
100072544	Phoenix	AZ		11/01/2021		5,333							5,333	5,333			
100072549	Rialto	CA		11/01/2021		5,680							5,680	5,680			
100072559	Saint Louis	MO		11/01/2021		2,162							2,162	2,162			
100072632	Chauvin	LA		11/01/2021		1,247							1,247	1,247			
100073120	Belcamp	MD		11/01/2021		4,004							4,004	4,004			
100073364	Lubbock	TX		11/01/2021		5,535							5,535	5,539		4	4
100073374	Baltimore	MD		11/01/2021		4,776							4,776	4,776			
100073375	Lake Charles	LA		11/01/2021		3,911							3,911	3,925		14	14
100073382	Grovetown	GA		11/01/2021		2,832							2,832	2,832			
100073387	Goose Creek	SC		11/01/2021		3,381							3,381	3,375		(6)	(6)
100073391	Syracuse	NY		11/01/2021		2,088							2,088	2,079		(9)	(9)
100073402	Amarillo	TX		11/01/2021		2,496							2,496	2,499		3	3
100073405	Princeton	MN		11/01/2021		4,993							4,993	5,005		12	12
100073411	Glen Burnie	MD		11/01/2021		4,996							4,996	4,996			
100073415	Summerville	SC		11/01/2021		6,824							6,824	6,824			
100073422	Memphis	TN		11/01/2021		3,009							3,009	3,009			
100073428	Old Bridge	NJ		11/01/2021		9,115							9,115	9,115			
100073431	Westville	NJ		11/01/2021		2,065							2,065	2,072		7	7
100073439	Stroudsburg	PA		11/01/2021		5,703							5,703	5,703			
100073441	Rock Hill	SC		11/01/2021		4,155							4,155	4,155			
100073527	Baltimore	MD		11/01/2021		2,589							2,589	2,599		10	10
100073530	Simi Valley	CA		04/05/2022		17,496							17,496	17,496			
100073532	Granada Hills	CA		04/05/2022		22,057							22,057	22,057			
100073533	Sherwood Forest	CA		04/05/2022		18,109							18,109	18,109			
100073534	Van Nuys	CA		04/05/2022		12,506							12,506	12,506			
100073537	Modesto	CA		04/05/2022		4,689							4,689	4,689			
100073538	Los Angeles	CA		04/05/2022		80,006							80,006	80,006			
100073539	Long Beach	CA		04/05/2022		7,736							7,736	7,736			
100073566	London	GBR		10/25/2021										51		51	51
100073567	London	GBR		10/25/2021										49		49	49
100073568	Amsterdam	NLD		10/26/2021										66		66	66
100073569	Amsterdam	NLD		10/26/2021										47		47	47
100073570	Amsterdam	NLD		10/26/2021										107		107	107
100073571	Amsterdam	NLD		10/26/2021		9,968							9,968	9,389	(579)		(579)
100073572	Amsterdam	NLD		10/26/2021		905							905	848	(56)		(56)
100073573	Amsterdam	NLD		10/26/2021		173,712							173,712	159,632	(14,079)		(14,079)
100073574	Amsterdam	NLD		10/26/2021										25		25	25
100073576	Amsterdam	NLD		10/26/2021										70		70	70
100073577	Amsterdam	NLD		10/26/2021										18		18	18
100073578	Amsterdam	NLD		10/26/2021										47		47	47
100073579	Amsterdam	NLD		10/26/2021										9		9	9
100073580	Amsterdam	NLD		10/26/2021										172		172	172
100073582	Amsterdam	NLD		10/26/2021		5,573							5,573	5,227	(346)		(346)
100073583	Amsterdam	NLD		10/26/2021		862							862	859	(3)		(3)
100073584	Amsterdam	NLD		10/26/2021										55		55	55
100073585	Amsterdam	NLD		10/26/2021										14		14	14

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073586	Amsterdam	NLD		10/26/2021										62	62		62
100073587	Amsterdam	NLD		10/26/2021		1,995							1,995	1,872	(122)		(122)
100073588	Amsterdam	NLD		10/26/2021										143	143		143
100073589	Amsterdam	NLD		10/26/2021										707	707		707
100073590	Amsterdam	NLD		10/26/2021										56	56		56
100073591	Amsterdam	NLD		10/26/2021										50	50		50
100073593	Amsterdam	NLD		10/26/2021		14,768							14,768	13,897	(871)		(871)
100074096	Mesa	AZ		12/09/2021		5,683							5,683	5,683			
100074100	Vista	CA		12/09/2021		9,011							9,011	9,011			
100074102	Lakeland	FL		12/09/2021		3,422							3,422	3,422			
100074103	Lakeland	FL		12/09/2021		3,422							3,422	3,422			
100074113	Richmond	TX		12/09/2021		6,464							6,464	6,464			
100074118	Coachella	CA		12/09/2021		2,912							2,912	2,912			
100074119	Ashland	OR		12/09/2021		3,952							3,952	3,952			
100074120	Richmond	CA		12/09/2021		10,024							10,024	10,024			
100074122	Davie	FL		12/09/2021		13,907							13,907	13,915		8	8
100074144	Sicklerville	NJ		12/09/2021		3,875							3,875	3,875			
100074146	Salinas	CA		12/09/2021		6,011							6,011	6,008		(3)	(3)
100074162	North Fort Myers	FL		12/09/2021		6,257							6,257	6,257			
100074167	Pomona	CA		12/09/2021		10,731							10,731	10,731			
100074170	Mill Valley	CA		12/09/2021		900,000							900,000	900,000			
100074197	Bainbridge Island	WA		12/09/2021		6,962							6,962	6,962			
100074198	Sierra Madre	CA		12/09/2021		10,715							10,715	10,715			
100074203	Sacramento	CA		12/09/2021		6,682							6,682	6,682			
100074216	Sacramento	CA		12/09/2021		6,782							6,782	6,782			
100074228	La Crescenta	CA		12/09/2021		6,394							6,394	6,394			
100074229	Twentynine Palms	CA		12/09/2021		5,151							5,151	5,154		2	2
100074235	Fremont	CA		12/09/2021		13,049							13,049	13,049			
100074240	Pensacola	FL		12/09/2021		9,347							9,347	9,347			
100074242	Scottsdale	AZ		12/09/2021		11,629							11,629	11,629			
100074244	Los Angeles	CA		12/09/2021		33,492							33,492	33,492			
100074252	Crystal Lake	IL		12/09/2021		12,087							12,087	12,087			
100074274	Gilbert	AZ		12/09/2021		8,117							8,117	8,117			
100074277	Elk Grove	CA		12/09/2021		608							608	608			
100074280	Los Angeles Woodland Hills	CA		12/09/2021		223							223	223			
100074292	Fort Lauderdale	FL		12/09/2021		6,527							6,527	6,527			
100074350	Garden Grove	CA		12/09/2021		776							776	776			
100074364	Santa Barbara	CA		11/19/2021		110,878							110,878	110,878			
100074365	Santa Barbara	CA		11/19/2021		1,106,969							1,106,969	1,106,969			
100074367	Parkland	FL		11/19/2021		11,363							11,363	11,363			
100074368	Reseda	CA		11/19/2021		10,300							10,300	10,300			
100074369	Lahaina	HI		11/19/2021		16,807							16,807	16,807			
100074370	Palm Springs	CA		11/19/2021		3,896							3,896	3,890		(6)	(6)
100074371	Castricum	NLD		11/16/2021										50	50		50
100074374	Stadskanaal	NLD		11/16/2021		19,160							19,160	18,109	(1,051)		(1,051)
100074375	Echt/Limburg	NLD		11/16/2021										45	45		45
100074376	Rotterdam	NLD		11/16/2021										29	29		29
100074377	Utrecht	NLD		11/16/2021										106	106		106
100074378	Utrecht	NLD		11/16/2021		2,006							2,006	1,888	(118)		(118)
100074379	Heerlen	NLD		11/16/2021										40	40		40
100074380	Heerlen	NLD		11/16/2021		1,623							1,623	1,532	(91)		(91)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074381	Eindhoven	NLD		11/16/2021										193	193		193
100074382	Eindhoven	NLD		11/16/2021		3,312							3,312	3,121	(191)		(191)
100074383	Lelystad	NLD		11/16/2021		15,073							15,073	14,283	(790)		(790)
100074385	Lelystad	NLD		11/16/2021		10,172							10,172	9,581	(591)		(591)
100074387	Tempe	AZ		12/02/2021		6,178							6,178	6,178			
100074388	Flemington	NJ		12/02/2021		14,307							14,307	14,307			
100074389	Bolinas	CA		12/02/2021		12,524							12,524	12,518		(7)	(7)
100074390	Big Bear Lake	CA		12/02/2021		13,164							13,164	13,144		(20)	(20)
100074391	Montauk	NY		12/02/2021		11,845							11,845	11,845			
100074392	Flagstaff	AZ		12/02/2021		14,527							14,527	14,528		1	1
100074393	Salinas	CA		12/02/2021		5,264							5,264	5,264			
100074395	Scottsville	VA		12/02/2021		5,530							5,530	5,530			
100074396	Indian Lake Estates	FL		12/02/2021		4,426							4,426	4,426			
100074397	Los Angeles	CA		12/02/2021		28,135							28,135	28,135			
100074398	Raeford	NC		12/02/2021		2,830							2,830	2,830			
100074399	Kissimmee	FL		12/02/2021		3,726							3,726	3,732		6	6
100074401	Sebring	FL		12/02/2021		1,970							1,970	1,970			
100074402	Baltimore	MD		12/02/2021		4,268							4,268	4,268			
100074404	Peoria	AZ		12/02/2021		17,192							17,192	17,192			
100074407	Weston	FL		12/02/2021		12,006							12,006	12,006			
100074409	Ocean View	DE		12/02/2021		5,142							5,142	5,142			
100074410	Beavercreek	OH		12/02/2021		16,624							16,624	16,624			
100074412	Hacienda Heights Area	CA		12/02/2021		9,545							9,545	9,545			
100074413	Elk Grove	CA		12/02/2021		7,698							7,698	7,698			
100074414	Los Gatos	CA		12/02/2021		27,022							27,022	27,022			
100074415	Sedona	AZ		12/02/2021		7,712							7,712	7,712			
100074418	Chicago	IL		12/02/2021		8,692							8,692	8,692			
100074419	Dana Point	CA		12/02/2021		22,547							22,547	22,540		(7)	(7)
100074420	Arlington	VA		12/02/2021		19,211							19,211	19,198		(13)	(13)
100074421	Las Vegas	NV		12/02/2021		2,791							2,791	2,791			
100074422	Las Vegas	NV		12/02/2021		7,369							7,369	7,369			
100074423	Redondo Beach	CA		12/02/2021		16,730							16,730	16,730			
100074424	Franklin	TN		12/02/2021		5,933							5,933	5,933			
100074427	Los Angeles	CA		12/02/2021		21,923							21,923	21,927		4	4
100074429	Treasure Island	FL		12/02/2021		4,126							4,126	4,126			
100074430	Tampa	FL		12/02/2021		6,490							6,490	6,487		(3)	(3)
100074434	Brandon	FL		12/02/2021		3,637							3,637	3,630		(7)	(7)
100074435	Miami	FL		12/02/2021		2,690							2,690	2,690			
100074436	Honolulu	HI		12/02/2021		11,461							11,461	11,463		2	2
100074437	Bayonne	NJ		12/02/2021		9,086							9,086	9,086			
100074439	Upper Saddle River	NJ		12/02/2021		183,990							183,990	183,990			
100074440	North Port	FL		12/02/2021		870							870	870			
100074441	Bolingbrook	IL		12/02/2021		4,642							4,642	4,642			
100074442	Brookhaven	NY		12/02/2021		9,693							9,693	9,693			
100074443	Palm Springs	CA		12/02/2021		21,692							21,692	21,692			
100074444	Woodland	CA		12/02/2021		5,248							5,248	5,248			
100074445	Crete	IL		12/02/2021		4,174							4,174	4,174			
100074446	Miramar	FL		12/02/2021		7,116							7,116	7,118		1	1
100074447	San Diego	CA		12/02/2021		13,261							13,261	13,261			
100074448	Rancho Palos Verdes	CA		12/02/2021		80,736							80,736	80,751		15	15
100074450	Stockton Springs	ME		12/02/2021		3,186							3,186	3,182		(5)	(5)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100074451	College Point	NY		12/02/2021		11,292							11,292	11,292			
100074453	San Francisco	CA		12/02/2021		17,278							17,278	17,278			
100074454	Williamstown	NJ		12/02/2021		5,747							5,747	5,747			
100074455	Laguna Niguel	CA		12/02/2021		119,500							119,500	119,500			
100074456	San Antonio	TX		12/02/2021		3,691							3,691	3,691			
100074458	Las Vegas	NV		12/02/2021		15,468							15,468	15,471		3	3
100074459	Newport	KY		12/02/2021		1,714							1,714	1,714			
100074460	Ronkonkoma	NY		12/02/2021		2,674							2,674	2,674			
100074461	Victorville	CA		12/02/2021		2,878							2,878	2,878			
100074462	Hutto	TX		12/02/2021		4,812							4,812	4,812			
100074464	Los Angeles	CA		12/02/2021		7,441							7,441	7,441			
100074466	Pine Mountain Club	CA		12/02/2021		6,326							6,326	6,323		(3)	(3)
100074467	Spring Lake	NJ		12/02/2021		379,284							379,284	379,284			
100074468	Scottsdale	AZ		12/02/2021		16,160							16,160	16,160			
100074469	Powhatan	VA		12/02/2021		10,710							10,710	10,714		4	4
100074470	Providence	RI		12/02/2021		5,672							5,672	5,674		2	2
100074471	Oklahoma City	OK		12/02/2021		2,811							2,811	2,811			
100074474	Pflugerville	TX		12/02/2021		5,385							5,385	5,385			
100074475	Philadelphia	PA		12/02/2021		3,238							3,238	3,238			
100074480	Oakland	CA		12/14/2021		21,027							21,027	21,027			
100074481	Oakley	CA		12/14/2021		11,329							11,329	11,329			
100074482	Oceano	CA		12/14/2021		4,353							4,353	4,353			
100074484	Fresno	CA		12/14/2021		4,267							4,267	4,272		5	5
100074486	Newport Beach	CA		12/14/2021		40,743							40,743	40,743			
100074487	La Canada Flintridge	CA		12/14/2021		44,227							44,227	44,227			
100074489	Woodland Hills	CA		12/14/2021		6,591							6,591	6,591			
100074491	Laguna Hills	CA		12/14/2021		20,737							20,737	20,737			
100074500	Belpre	OH		12/01/2021		1,229							1,229	1,230		1	1
100074521	Booneville	AR		12/01/2021		2,586							2,586	2,586			
100074522	Glasgow	KY		12/01/2021		1,063							1,063	1,065		3	3
100074527	Milwaukee	WI		12/01/2021		33,804							33,804	33,804			
100074536	Petersburg	VA		12/01/2021		3,661							3,661	3,667		6	6
100074538	Orange	TX		12/01/2021		2,325							2,325	2,325			
100074544	Baltimore	MD		12/01/2021		1,299							1,299	1,301		2	2
100074559	Hammond	IN		12/01/2021		2,679							2,679	2,679			
100074584	Dayton	OH		12/01/2021		1,106							1,106	1,106			
100074591	Richmond	KY		12/01/2021		1,438							1,438	1,438			
100074594	Helena	AL		12/01/2021		3,613							3,613	3,613			
100074611	Winston Salem	NC		12/01/2021		2,056							2,056	2,056			
100074612	Converse	TX		12/01/2021		3,462							3,462	3,462			
100074619	Corpus Christi	TX		12/01/2021		3,095							3,095	3,091		(3)	(3)
100074621	Anniston	AL		12/01/2021		3,538							3,538	3,538			
100074631	Brandon	MS		12/01/2021		8,127							8,127	8,126		(2)	(2)
100074637	Valentine	NE		12/01/2021		1,152							1,152	1,152			
100074669	Burlington	NJ		12/01/2021		5,956							5,956	5,956			
100074671	Woodbury	TN		12/01/2021		2,065							2,065	2,062		(3)	(3)
100074675	Scotch Plains	NJ		12/01/2021		4,882							4,882	4,882			
100074676	Browns Mills	NJ		12/01/2021		2,070							2,070	2,070			
100074680	Shreveport	LA		12/01/2021		2,439							2,439	2,439			
100074684	Waco	TX		12/01/2021		(5,307)							(5,307)	(5,307)			
100074707	Philadelphia	PA		12/01/2021		2,207							2,207	2,207			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100074717	Waterville	ME		12/01/2021		2,456							2,456	2,453		(4)	(4)
100074740	Baker	LA		12/01/2021		3,376							3,376	3,376			
100074747	Rome	NY		12/01/2021		1,731							1,731	1,731			
100074756	Denham Springs	LA		12/01/2021		(11,751)							(11,751)	(11,751)			
100074758	Columbia	MO		12/01/2021		1,839							1,839	1,842		3	3
100074760	Roanoke	VA		12/01/2021		5,130							5,130	5,130			
100074762	Willcox	AZ		12/01/2021		3,601							3,601	3,601			
100074775	Iuka	IL		12/01/2021		569							569	567		(2)	(2)
100074808	Laredo	TX		12/01/2021		2,394							2,394	2,394			
100074812	Toledo	OH		12/01/2021		2,431							2,431	2,431			
100074813	Lexington	SC		12/01/2021		1,589							1,589	1,589			
100074821	Redding	CA		12/01/2021		4,536							4,536	4,541		5	5
100074825	Youngstown	OH		12/01/2021		1,399							1,399	1,398		(1)	(1)
100074838	Harvest	AL		12/01/2021		5,966							5,966	5,966			
100074841	Simpsonville	SC		12/01/2021		3,321							3,321	3,321			
100074848	Houston	TX		12/01/2021		3,497							3,497	3,495		(3)	(3)
100074873	Cleveland	TN		12/01/2021		2,835							2,835	2,840		4	4
100074877	Fontana	CA		12/01/2021		12,892							12,892	12,892			
100074881	Minneapolis	MN		12/01/2021		1,351							1,351	1,351			
100074883	Islip	NY		12/01/2021		4,669							4,669	4,665		(5)	(5)
100074893	Greece	NY		12/01/2021		3,166							3,166	3,166			
100074894	Baltimore	MD		12/01/2021		7,105							7,105	7,105			
100074896	Auburn	CA		12/01/2021		4,412							4,412	4,404		(7)	(7)
100074899	Durham	NC		12/01/2021		711							711	711			
100074902	Martinez	GA		12/01/2021		1,641							1,641	1,641			
100074907	Redlands	CA		12/01/2021		1,336							1,336	1,340		4	4
100074909	Yakima	WA		12/01/2021		5,773							5,773	5,773			
100074910	Aiken	SC		12/01/2021		3,714							3,714	3,714			
100074911	Lizella	GA		12/01/2021		1,510							1,510	1,510			
100074928	Winter Haven	FL		12/01/2021		4,709							4,709	4,697		(11)	(11)
100074930	Deltona	FL		12/01/2021		2,397							2,397	2,397			
100074940	Port Charlotte	FL		12/01/2021		6,108							6,108	6,118		10	10
100074944	Rocky Hill	CT		12/01/2021		6,215							6,215	6,215			
100074950	Las Vegas	NV		12/01/2021		13,129							13,129	13,129			
100074951	Farmington	AR		12/01/2021		3,130							3,130	3,130			
100074952	National City	CA		12/01/2021		4,695							4,695	4,695			
100074960	Clayton	NJ		12/01/2021		9,959							9,959	9,959			
100074961	Gainesville	VA		12/01/2021		8,775							8,775	8,775			
100074966	Shawsville	VA		12/01/2021		2,692							2,692	2,692			
100074971	Loganville	GA		12/01/2021		3,706							3,706	3,706			
100074974	Tolleson	AZ		12/01/2021		2,916							2,916	2,916			
100074976	El Paso	TX		12/01/2021		1,864							1,864	1,864			
100074982	Phoenix	AZ		12/01/2021		1,549							1,549	1,538		(11)	(11)
100074985	Clyde	NC		12/01/2021		4,593							4,593	4,596		3	3
100074995	Friendswood	TX		12/01/2021		6,150							6,150	6,150			
100074999	Gibbstown	NJ		12/01/2021		4,456							4,456	4,456			
100075005	House Springs	MO		12/01/2021		2,596							2,596	2,594		(2)	(2)
100075025	Sharpsville	IN		12/01/2021		7,721							7,721	7,721			
100075028	Florence	AL		12/01/2021		4,435							4,435	4,435			
100075038	Phillipsburg	NJ		12/01/2021		10,852							10,852	10,852			
100075042	Orange	TX		12/01/2021		1,935							1,935	1,931		(4)	(4)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075047	Bay City	MI		12/01/2021		602							602	602			
100075054	Los Angeles	CA		12/01/2021		6,889							6,889	6,889			
100075056	Selma	NC		12/01/2021		1,388							1,389	1,389		1	1
100075062	San Antonio	TX		12/01/2021		2,081							2,081	2,081			
100075064	Acworth	GA		12/01/2021		5,897							5,897	5,894		(3)	(3)
100075065	Albany	GA		12/01/2021		1,688							1,688	1,688			
100075074	Acworth	GA		12/01/2021		5,410							5,410	5,402		(9)	(9)
100075078	Peoria	AZ		12/01/2021		3,618							3,618	3,606		(12)	(12)
100075087	Weaver	AL		12/01/2021		1,877							1,877	1,877			
100075091	Flint	MI		12/01/2021		2,889							2,889	2,889			
100075117	Kansas City	MO		12/01/2021		5,497							5,497	5,497			
100075120	Apopka	FL		12/01/2021		4,304							4,304	4,306		2	2
100075127	Hudson Falls	NY		12/01/2021		1,449							1,449	1,449			
100075128	Albany	GA		12/01/2021		1,955							1,955	1,953		(2)	(2)
100075136	Jacksonville	FL		12/01/2021		2,037							2,037	2,037			
100075138	Bryan	TX		12/01/2021		544							544	544			
100075153	Covington	GA		12/01/2021		3,188							3,188	3,183		(5)	(5)
100075154	Thomasville	GA		12/01/2021		4,019							4,019	4,010		(9)	(9)
100075158	Council Bluffs	IA		12/01/2021		3,409							3,409	3,409			
100075174	Independence	MO		12/01/2021		2,240							2,240	2,240			
100075175	Prophetstown	IL		12/01/2021		1,576							1,576	1,576			
100075184	Fredericksburg	VA		12/01/2021		5,542							5,542	5,542			
100075191	Katy	TX		12/01/2021		3,696							3,696	3,704		7	7
100075192	Horn Lake	MS		12/01/2021		1,897							1,897	1,895		(3)	(3)
100075205	Tucson	AZ		12/01/2021		2,460							2,460	2,460			
100075208	Orange	TX		12/01/2021		2,339							2,339	2,339			
100075215	Fort Worth	TX		12/01/2021		10,884							10,884	10,884			
100075219	Indio	CA		12/01/2021		6,368							6,368	6,356		(12)	(12)
100075222	Jacksonville	NC		12/01/2021		1,507							1,507	1,506		(1)	(1)
100075225	Gastonia	NC		12/01/2021		3,550							3,550	3,550			
100075226	San Angelo	TX		12/01/2021		2,167							2,167	2,167			
100075232	Saint Cloud	FL		12/01/2021		3,374							3,374	3,374			
100075233	Allen	TX		12/01/2021		4,578							4,578	4,578			
100075244	Savannah	GA		12/01/2021		2,017							2,017	2,017			
100075245	Sacramento	CA		12/01/2021		8,706							8,706	8,706			
100075253	Lakewood	CA		12/01/2021		8,238							8,238	8,222		(16)	(16)
100075258	Frederick	MD		12/01/2021		10,445							10,445	10,445			
100075259	Monroe	GA		12/01/2021		2,747							2,747	2,745		(2)	(2)
100075262	Frederick	MD		12/01/2021		4,259							4,259	4,259			
100075263	Wyoming	MI		12/01/2021		2,343							2,343	2,343			
100075264	Drums	PA		12/01/2021		2,973							2,973	2,973			
100075266	Cookeville	TN		12/01/2021		2,091							2,091	2,091			
100075270	Moseley	VA		12/01/2021		9,507							9,507	9,507			
100075273	Chicago	IL		12/01/2021		3,836							3,836	3,836			
100075279	Circle Pines	MN		12/01/2021		3,047							3,047	3,047			
100075294	Irondequoit	NY		12/01/2021		2,404							2,404	2,404			
100075295	Houston	TX		12/01/2021		4,058							4,058	4,058			
100075298	Wilkes Barre	PA		12/01/2021		1,823							1,823	1,823			
100075304	Joshua	TX		12/01/2021		3,770							3,770	3,770			
100075305	St Louis	MO		12/01/2021		1,802							1,802	1,802			
100075321	Louisville	KY		12/01/2021		4,192							4,192	4,192			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075325	Jackson	TN		12/01/2021		2,906							2,906	2,906			
100075331	Gainesboro	TN		12/01/2021		2,019							2,019	2,019			
100075334	Lithonia	GA		12/01/2021		3,618							3,618	3,618			
100075338	Morristown	TN		12/01/2021		2,749							2,749	2,747		(3)	(3)
100075354	Hammond	LA		12/01/2021		2,675							2,675	2,675			
100075362	Corpus Christi	TX		12/01/2021		2,649							2,649	2,649			
100075364	Bloomfield	CT		12/01/2021		2,898							2,898	2,898			
100075366	Stanford	KY		12/01/2021		1,783							1,783	1,783			
100075369	Elk Grove	CA		12/01/2021		15,571							15,571	15,571			
100075375	Tucson	AZ		12/01/2021		3,710							3,710	3,710			
100075379	Dover	DE		12/01/2021		3,233							3,233	3,233			
100075380	Council Bluffs	IA		12/01/2021		1,556							1,556	1,556			
100075383	Forney	TX		12/01/2021		5,654							5,654	5,654			
100075389	Fort Myers	FL		12/01/2021		5,847							5,847	5,847			
100075392	Naples	FL		12/01/2021		3,515							3,515	3,515			
100075394	Delphos	OH		12/01/2021		1,512							1,512	1,512			
100075398	Spartanburg	SC		12/01/2021		2,599							2,599	2,595		(4)	(4)
100075399	San Antonio	TX		12/01/2021		2,053							2,053	2,053			
100075403	Constantia	NY		12/01/2021		4,529							4,529	4,524		(5)	(5)
100075408	Maricopa	AZ		12/01/2021		4,290							4,290	4,290			
100075411	Bunker Hill	WV		12/01/2021		2,861							2,861	2,861			
100075425	Magna	UT		12/01/2021		6,723							6,723	6,721		(1)	(1)
100075429	Columbia	TN		12/01/2021		3,244							3,244	3,244			
100075435	Malden	MO		12/01/2021		1,104							1,104	1,105		1	1
100075436	Arnold	MO		12/01/2021		1,573							1,573	1,573			
100075443	Higginsville	MO		12/01/2021		1,598							1,598	1,598			
100075445	Lawrenceville	GA		12/01/2021		4,897							4,897	4,897			
100075446	Hudson	FL		12/01/2021		1,694							1,694	1,694			
100075455	Salem	OR		12/01/2021		2,936							2,936	2,936			
100075457	Phoenix	AZ		12/01/2021		2,434							2,434	2,431		(3)	(3)
100075461	Port St Lucie	FL		12/01/2021		3,584							3,584	3,584			
100075467	Brooklyn Center	MN		12/01/2021		3,082							3,082	3,084		1	1
100075470	Hampton	VA		12/01/2021		1,623							1,623	1,623			
100075474	Hillsboro	IN		12/01/2021		1,106							1,106	1,106			
100075479	Griffith	IN		12/01/2021		2,673							2,673	2,673			
100075480	Marietta	GA		12/01/2021		3,488							3,488	3,488			
100075487	Rochester	NY		12/01/2021		1,287							1,287	1,288		1	1
100075492	Cadwell	GA		12/01/2021		1,428							1,428	1,428			
100075496	Houston	TX		12/01/2021		5,257							5,257	5,257			
100075497	Lafayette	IN		12/01/2021		2,855							2,855	2,855			
100075500	Rosebud	TX		12/01/2021		937							937	937			
100075504	Miami	FL		12/01/2021		6,042							6,042	6,042			
100075509	Liberty	SC		12/01/2021		3,074							3,074	3,074			
100075510	Burleson	TX		12/01/2021		4,702							4,702	4,702			
100075519	Jonesboro	GA		12/01/2021		2,687							2,687	2,692		4	4
100075527	Kannapolis	NC		12/01/2021		768							768	768			
100075540	Center Point	AL		12/01/2021		2,672							2,672	2,672			
100075552	Wichita	KS		12/01/2021		1,686							1,686	1,686			
100075558	Aragon	GA		12/01/2021		986							986	986			
100075569	Lexington	OH		12/01/2021		3,060							3,060	3,060			
100075575	Charlotte	NC		12/01/2021		2,063							2,063	2,063			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100075577	Culpeper	VA		12/01/2021		4,489							4,489	4,489			
100075583	Washington	DC		12/01/2021		8,969							8,969	8,969			
100075591	Parma	OH		12/01/2021		2,261							2,261	2,261			
100075593	Erwin	TN		12/01/2021		491							491	491		(1)	(1)
100075600	Hobart	IN		12/01/2021		1,512							1,512	1,512			
100075606	Fleetwood	PA		12/01/2021		2,621							2,621	2,627		6	6
100075622	Fond Du Lac	WI		12/01/2021		1,831							1,831	1,831			
100075633	Canton	GA		12/01/2021		3,842							3,842	3,842			
100075634	Ripley	TN		12/01/2021		1,883							1,883	1,887		4	4
100075636	Covington	GA		12/01/2021		2,222							2,222	2,222			
100075639	Murfreesboro	TN		12/01/2021		4,876							4,876	4,883		7	7
100075640	Cincinnati	OH		12/01/2021		1,851							1,851	1,853		2	2
100075641	Pinon Hills	CA		12/01/2021		6,575							6,575	6,592		17	17
100075646	Rutledge	TN		12/01/2021		2,624							2,624	2,624			
100075649	Kingston	PA		12/01/2021		1,668							1,668	1,668			
100075677	North Muskegon	MI		12/01/2021		4,738							4,738	4,744		6	6
100075678	Bessemer City	NC		12/01/2021		3,108							3,108	3,108			
100075679	Mantua	NJ		12/01/2021		3,330							3,330	3,330			
100075688	Georgetown	MA		12/01/2021		12,360							12,360	12,360			
100075697	Sweet Home	OR		12/01/2021		2,462							2,462	2,462			
100075707	Muskegon	MI		12/01/2021		4,849							4,849	4,843		(5)	(5)
100075716	Wilmington	NC		12/01/2021		4,787							4,787	4,787			
100075720	Rockwell	NC		12/01/2021		3,827							3,827	3,827			
100075723	Woodbridge	VA		12/01/2021		6,114							6,114	6,114			
100075728	St Petersburg	FL		12/01/2021		10,330							10,330	10,330			
100075731	Conyers	GA		12/01/2021		2,530							2,530	2,534		4	4
100075732	Ocala	FL		12/01/2021		2,286							2,286	2,286			
100075735	Tolleson	AZ		12/01/2021		9,773							9,773	9,775		2	2
100075747	Ocala	FL		12/01/2021		5,383							5,383	5,384		1	1
100075753	Palm Coast	FL		12/01/2021		3,490							3,490	3,490			
100075759	Tolleson	AZ		12/01/2021		6,764							6,764	6,764			
100075779	Coopersville	MI		12/01/2021		7,464							7,464	7,464			
100075783	Virginia Beach	VA		12/01/2021		3,177							3,177	3,177			
100075790	Fort Myers	FL		12/01/2021		3,322							3,322	3,331		9	9
100075798	Converse	TX		12/01/2021		4,104							4,104	4,112		8	8
100075804	Knoxville	TN		12/01/2021		1,191							1,191	1,191			
100075808	Durham	NC		12/01/2021		4,056							4,056	4,056			
100075837	London	GBR		11/24/2021										31			31
100075841	London	GBR		11/24/2021										38			38
100075842	London	GBR		11/24/2021										21			21
100075844	London	GBR		11/24/2021										15			15
100075845	Amsterdam	NLD		11/24/2021										24			24
100075846	Amsterdam	NLD		11/24/2021										34			34
100075847	Amsterdam	NLD		11/24/2021		556							556	540	(16)		(16)
100075848	Amsterdam	NLD		11/24/2021										24			24
100075849	Amsterdam	NLD		11/24/2021		8,089							8,089	7,906	(184)		(184)
100075850	Amsterdam	NLD		11/24/2021		82,461							82,461	78,524	(3,938)		(3,938)
100075851	Amsterdam	NLD		11/24/2021		3,598							3,598	3,494	(104)		(104)
100075852	Amsterdam	NLD		11/24/2021										191	191		191
100075853	Amsterdam	NLD		11/24/2021		695							695	675	(20)		(20)
100075854	Amsterdam	NLD		11/24/2021										34	34		34

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075856	Amsterdam	NLD		11/24/2021										23	23		23
100075857	Amsterdam	NLD		11/24/2021		104,421							104,421	101,934	(2,488)		(2,488)
100075858	Amsterdam	NLD		11/24/2021										39	39		39
100075859	Amsterdam	NLD		11/24/2021										125	125		125
100075860	Amsterdam	NLD		11/24/2021		2,210							2,210	2,144	(66)		(66)
100075861	Amsterdam	NLD		11/24/2021										42	42		42
100075864	Amsterdam	NLD		11/24/2021										86	86		86
100075865	Amsterdam	NLD		11/24/2021										21	21		21
100075866	Amsterdam	NLD		11/24/2021										57	57		57
100075867	Amsterdam	NLD		11/24/2021		1,043							1,043	1,013	(30)		(30)
100075868	Amsterdam	NLD		11/24/2021										59	59		59
100075869	Amsterdam	NLD		11/24/2021		1,617							1,617	1,568	(49)		(49)
100075870	Amsterdam	NLD		11/24/2021										48	48		48
100075871	Amsterdam	NLD		11/24/2021										41	41		41
100075872	Amsterdam	NLD		11/24/2021		1,121							1,121	1,087	(34)		(34)
100075873	Amsterdam	NLD		11/24/2021										28	28		28
100075874	Amsterdam	NLD		11/24/2021		779							779	756	(23)		(23)
100075875	Amsterdam	NLD		12/01/2021		43,626							43,626	41,838	(1,788)		(1,788)
100075876	Amsterdam	NLD		11/24/2021										243	243		243
100075877	Amsterdam	NLD		11/24/2021										23	23		23
100075878	Amsterdam	NLD		11/24/2021										32	32		32
100075879	Amsterdam	NLD		11/24/2021										34	34		34
100075880	Amsterdam	NLD		11/24/2021										13	13		13
100075881	Amsterdam	NLD		11/24/2021										32	32		32
100075882	Amsterdam	NLD		11/24/2021										30	30		30
100075883	Amsterdam	NLD		11/24/2021										70	70		70
100075885	Amsterdam	NLD		11/24/2021		2,858							2,858	2,776	(82)		(82)
100075886	Amsterdam	NLD		11/24/2021										87	87		87
100075887	Amsterdam	NLD		11/24/2021										(50)	(50)		(50)
100075888	Amsterdam	NLD		12/01/2021		1,064							1,064	1,019	(45)		(45)
100075904	Alexandria	VA		01/07/2022		6,619							6,619	6,619			
100075905	Calexico	CA		01/07/2022		7,474							7,474	7,474			
100075907	Baton Rouge	LA		01/07/2022		3,952							3,952	3,952			
100075909	Scottsdale	AZ		01/07/2022		5,575							5,575	5,575			
100075910	Katy	TX		01/07/2022		3,706							3,706	3,706			
100075911	Philadelphia	PA		01/07/2022		2,750							2,750	2,750			
100075912	Brookwood	AL		01/07/2022		2,434							2,434	2,434			
100075914	St Petersburg	FL		01/07/2022		3,623							3,623	3,623			
100075915	Bristol	CT		01/07/2022		3,064							3,064	3,064			
100075917	San Antonio	TX		01/07/2022		4,124							4,124	4,124			
100075920	Fort Worth	TX		01/07/2022		5,680							5,680	5,680			
100075921	Lewisville	TX		01/07/2022		4,965							4,965	4,964		(1)	(1)
100075922	Kansas City	MO		01/07/2022		2,060							2,060	2,060			
100075924	Augusta	GA		01/07/2022		1,930							1,930	1,930			
100075925	Caddo Mills	TX		01/07/2022		9,269							9,269	9,255		(14)	(14)
100075926	Hemet	CA		01/07/2022		3,357							3,357	3,357			
100075927	Lake Forest Park	WA		01/07/2022		12,380							12,380	12,380			
100075931	Moorhead	MN		01/07/2022		2,543							2,543	2,543			
100075933	National City	CA		01/07/2022		8,368							8,368	8,368			
100075935	Ponte Vedra	FL		01/07/2022		6,227							6,227	6,227			
100075936	Sacramento	CA		01/07/2022		2,161							2,161	2,161			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075937	Wichita	KS		01/07/2022		3,199							3,199	3,199			
100075939	St Petersburg	FL		01/07/2022		5,846							5,846	5,846			
100075941	Charlotte	NC		01/07/2022		2,227							2,227	2,227			
100075942	Bay City	TX		01/07/2022		1,758							1,758	1,758			
100075943	Sanford	ME		01/07/2022		4,717							4,717	4,717			
100075944	Yukon	OK		01/07/2022		3,791							3,791	3,791			
100075945	Beloit	WI		01/07/2022		1,166							1,166	1,166			
100075950	Cape Coral	FL		01/07/2022		4,179							4,179	4,179			
100075952	New Orleans	LA		01/07/2022		3,863							3,863	3,863			
100075957	Lansdowne	PA		01/07/2022		4,078							4,078	4,078			
100075958	Oakland	CA		01/07/2022		3,102							3,102	3,102			
100075961	Pocono Lake	PA		01/07/2022		2,647							2,647	2,647			
100075965	Huffman	TX		01/07/2022		3,183							3,183	3,183			
100075966	Schererville	IN		01/07/2022		3,090							3,090	3,090			
100075968	Greenwich	CT		01/07/2022		8,123							8,123	8,123			
100075969	Milford	OH		01/07/2022		3,488							3,488	3,488			
100075971	Lauderdale Lakes	FL		01/07/2022		6,552							6,552	6,552			
100075973	Las Vegas	NV		01/07/2022		11,781							11,781	11,774		(6)	(6)
100075974	Riverside	CA		01/07/2022		6,178							6,178	6,178			
100075975	Wesley Chapel	FL		01/07/2022		7,797							7,797	7,797			
100075977	Miami	FL		01/07/2022		4,352							4,352	4,352			
100075985	Linden	NJ		01/07/2022		7,330							7,330	7,330			
100075986	Kirkland	WA		01/07/2022		4,404							4,404	4,404			
100075988	Henderson	NV		01/07/2022		6,292							6,292	6,292			
100075989	Totowa	NJ		01/07/2022		4,326							4,326	4,326			
100075991	Nashua	NH		01/07/2022		5,643							5,643	5,643			
100075992	Las Vegas	NV		01/07/2022		116,338							116,338	116,338			
100075993	Kissimmee	FL		01/07/2022		5,631							5,631	5,631			
100075994	Ruskin	FL		01/07/2022		3,574							3,574	3,574			
100075995	Providence	RI		01/07/2022		2,640							2,640	2,640			
100075997	Speedway	IN		01/07/2022		3,860							3,860	3,860			
100075999	Virginia Gardens	FL		01/07/2022		5,461							5,461	5,461			
100076000	Murrells Inlet	SC		01/07/2022		3,100							3,100	3,100			
100076001	Orlando	FL		01/07/2022		2,876							2,876	2,876			
100076002	Old Hickory	TN		01/07/2022		6,287							6,287	6,287			
100076003	Port Charlotte	FL		01/07/2022		3,104							3,104	3,104			
100076006	Stafford	VA		01/07/2022		3,988							3,988	3,988			
100076007	North Las Vegas	NV		01/07/2022		1,658							1,658	1,658			
100076011	Denver	CO		01/07/2022		2,767							2,767	2,767			
100076012	Lakeland	TN		01/07/2022		3,437							3,437	3,437			
100076013	Rio Rancho	NM		01/07/2022		3,860							3,860	3,860			
100076014	Kingsport	TN		01/07/2022		2,848							2,848	2,848			
100076015	Avondale	AZ		01/07/2022		2,862							2,862	2,862			
100076016	Bonney Lake	WA		01/07/2022		7,424							7,424	7,424			
100076017	Houston	TX		01/07/2022		3,139							3,139	3,139			
100076018	Naples	FL		01/07/2022		3,290							3,290	3,290			
100076019	Petersburg	VA		01/07/2022		1,683							1,683	1,683			
100076020	Gonzales	LA		01/07/2022		4,424							4,424	4,424			
100076021	Kokomo	IN		01/07/2022		1,025							1,025	1,025			
100076022	Wilkes Barre	PA		01/07/2022		1,557							1,557	1,557			
100076024	Baltimore	MD		01/07/2022		2,528							2,528	2,528			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076027	Fayetteville	NC		01/07/2022		1,652							1,652	1,652			
100076028	Cumming	GA		01/07/2022		4,709							4,709	4,709			
100076029	Auburn	WA		01/07/2022		10,136							10,136	10,136			
100076030	Tucson	AZ		01/07/2022		1,482							1,482	1,482			
100076031	Clinton	SC		01/07/2022		1,315							1,315	1,315			
100076032	Lubbock	TX		01/07/2022		1,742							1,742	1,742			
100076034	Saint Louis	MO		01/07/2022		1,077							1,077	1,077			
100076035	Sevierville	TN		01/07/2022		4,198							4,198	4,198			
100076036	Coeur D Alene	ID		01/07/2022		4,217							4,217	4,217			
100076037	Memphis	TN		01/07/2022		1,227							1,227	1,227			
100076038	Lake Havasu City	AZ		01/07/2022		4,749							4,749	4,749			
100076040	St Augustine	FL		01/07/2022		3,034							3,034	3,034			
100076041	Ocean City	MD		01/07/2022		3,771							3,771	3,771			
100076042	Burbank	CA		01/07/2022		8,762							8,762	8,762			
100076043	Fayetteville	NC		01/07/2022		1,790							1,790	1,790			
100076044	Tomball	TX		01/07/2022		2,674							2,674	2,674			
100076045	Corpus Christi	TX		01/07/2022		1,755							1,755	1,755			
100076047	Valdosta	GA		01/07/2022		4,567							4,567	4,567			
100076051	Griffin	GA		01/07/2022		1,666							1,666	1,666			
100076052	Lumberton	TX		01/07/2022		1,764							1,764	1,764			
100076056	Taylorsville	UT		01/07/2022		4,909							4,909	4,909			
100076057	Rock Hill	SC		01/07/2022		3,281							3,281	3,281			
100076058	Taylorsville	UT		01/07/2022		4,982							4,982	4,982			
100076059	Port Charlotte	FL		01/07/2022		2,591							2,591	2,591			
100076060	Lincoln	NE		01/07/2022		3,172							3,172	3,172			
100076063	Jacksonville	FL		01/07/2022		6,315							6,315	6,315			
100076065	Austin	TX		01/07/2022		7,402							7,402	7,402			
100076067	Cincinnati	OH		01/07/2022		4,556							4,556	4,556			
100076071	Senoia	GA		01/07/2022		6,773							6,773	6,773			
100076072	Las Vegas	NV		01/07/2022		3,101							3,101	3,101			
100076073	Warren	MI		01/07/2022		1,420							1,420	1,420			
100076074	Chattanooga	TN		01/07/2022		2,632							2,632	2,632			
100076075	Fort Myers	FL		01/07/2022		3,672							3,672	3,672			
100076076	Garden Grove	CA		01/07/2022		7,393							7,393	7,393			
100076078	Argyle	TX		01/07/2022		6,332							6,332	6,332			
100076079	Ocala	FL		01/07/2022		2,698							2,698	2,698			
100076083	Michigan City	IN		01/07/2022		2,835							2,835	2,835			
100076084	Walla Walla	WA		01/07/2022		4,043							4,043	4,043			
100076088	Hialeah	FL		01/07/2022		5,100							5,100	5,100			
100076089	Philadelphia	PA		01/07/2022		4,295							4,295	4,295			
100076092	Edgewater Park	NJ		01/07/2022		5,255							5,255	5,255			
100076094	Rotonda West	FL		01/07/2022		4,559							4,559	4,559			
100076097	Salt Lake City	UT		01/07/2022		7,998							7,998	7,998			
100076098	Lakewood	WA		01/07/2022		11,779							11,779	11,779			
100076099	East Hanover	NJ		01/07/2022		4,725							4,725	4,725		(1)	(1)
100076101	Springfield	OR		01/07/2022		26,609							26,609	26,608		(1)	(1)
100076102	Hialeah	FL		01/07/2022		4,330							4,330	4,330			
100076104	Columbus	OH		01/07/2022		1,838							1,838	1,838			
100076105	Saint Louis Park	MN		01/07/2022		4,680							4,680	4,680			
100076106	Rio Rancho	NM		01/07/2022		3,182							3,182	3,181			
100076107	Spring	TX		01/07/2022		3,025							3,025	3,025			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076108	Little Egg Harbor	NJ		01/07/2022		3,850							3,850	3,850			
100076109	Miami	FL		01/07/2022		4,415							4,415	4,415			
100076111	Little Elm	TX		01/07/2022		5,494							5,494	5,494			
100076113	Bowling Green	KY		01/07/2022		3,819							3,819	3,819			
100076114	Las Vegas	NV		01/07/2022		5,727							5,727	5,727			
100076115	Lehi	UT		01/07/2022		5,163							5,163	5,163			
100076116	Las Vegas	NV		01/07/2022		3,501							3,501	3,501			
100076118	Saint Louis	MO		01/07/2022		1,895							1,895	1,895			
100076119	Galion	OH		01/07/2022		1,615							1,615	1,615			
100076121	Raleigh	NC		01/07/2022		3,176							3,176	3,176			
100076122	Clearwater	FL		01/07/2022		4,066							4,066	4,066			
100076124	Fountain	CO		01/07/2022		5,227							5,227	5,223		(3)	(3)
100076125	Harrisburg	PA		01/07/2022		1,819							1,819	1,819			
100076126	South Ogden	UT		01/07/2022		6,019							6,019	6,019			
100076127	Brooklyn Park	MN		01/07/2022		10,283							10,283	10,277		(7)	(7)
100076128	Winston Salem	NC		01/07/2022		1,598							1,598	1,598			
100076129	Huntersville	NC		01/07/2022		3,682							3,682	3,682			
100076130	Rncho Cordova	CA		01/07/2022		4,925							4,925	4,925			
100076131	Murfreesboro	TN		01/07/2022		9,980							9,980	9,980			
100076132	Philadelphia	PA		01/07/2022		1,188							1,188	1,188			
100076133	Big Bear Lake	CA		01/07/2022		2,918							2,918	2,918			
100076135	Wayne	MI		01/07/2022		1,799							1,799	1,799			
100076136	Colleyville	TX		01/07/2022		8,067							8,067	8,067			
100076137	Grass Valley	CA		01/07/2022		3,950							3,950	3,950			
100076139	Mears	MI		01/07/2022		6,453							6,453	6,452		(1)	(1)
100076140	Pacifica	CA		01/07/2022		2,649							2,649	2,649			
100076141	Augusta	GA		01/07/2022		1,569							1,569	1,568			
100076142	Duluth	MN		01/07/2022		1,903							1,903	1,903			
100076143	Nogales	AZ		01/07/2022		1,802							1,802	1,802			
100076144	Houston	TX		01/07/2022		5,828							5,828	5,828			
100076147	Essex	IL		01/07/2022		1,751							1,751	1,751			
100076148	Davenport	FL		01/07/2022		4,632							4,632	4,632			
100076150	Springfield	OH		01/07/2022		1,497							1,497	1,497			
100076152	Boca Raton	FL		01/07/2022		5,694							5,694	5,694			
100076155	Grass Valley	CA		01/07/2022		3,950							3,950	3,950			
100076156	Fairhope	AL		01/07/2022		3,540							3,540	3,540			
100076157	Columbia	SC		01/07/2022		1,825							1,825	1,825			
100076162	Kissimmee	FL		01/07/2022		4,137							4,137	4,137			
100076164	Phoenix	AZ		01/07/2022		3,172							3,172	3,172			
100076168	Hartford	CT		01/07/2022		3,522							3,522	3,522			
100076169	Newark	NJ		01/07/2022		4,461							4,461	4,461			
100076172	Hixson	TN		01/07/2022		2,797							2,797	2,797			
100076173	Gonzales	LA		01/07/2022		1,299							1,299	1,299			
100076177	Piqua	OH		01/07/2022		1,145							1,145	1,145			
100076178	Hot Springs Village	AR		01/07/2022		2,029							2,029	2,029			
100076180	Tampa	FL		01/07/2022		5,882							5,882	5,880		(2)	(2)
100076182	Beaumont	TX		01/07/2022		1,100							1,100	1,100			
100076183	Monaca	PA		01/07/2022		1,047							1,047	1,047			
100076185	Memphis	TN		01/07/2022		1,584							1,584	1,584			
100076188	Williamsburg	VA		01/07/2022		27,066							27,066	27,066			
100076189	Lake Charles	LA		01/07/2022		2,492							2,492	2,492			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076192	University Place	WA		01/07/2022		11,089							11,089	11,088		(1)	(1)
100076193	Lawrence	MA		01/07/2022		6,992							6,992	6,992			
100076195	Rio Rancho	NM		01/07/2022		2,720							2,720	2,720			
100076196	Davenport	FL		01/07/2022		48,249							48,249	48,249			
100076198	Memphis	TN		01/07/2022		2,083							2,083	2,083			
100076199	Monongahela	PA		01/07/2022		1,243							1,243	1,243			
100076202	Longview	TX		01/07/2022		1,500							1,500	1,500			
100076209	Union City	NJ		01/07/2022		4,952							4,952	4,952			
100076211	Tucson	AZ		01/07/2022		4,151							4,151	4,151			
100076212	Paterson	NJ		01/07/2022		5,636							5,636	5,635		(1)	(1)
100076213	Spanaway	WA		01/07/2022		5,312							5,312	5,312			
100076215	Chattanooga	TN		01/07/2022		4,888							4,888	4,888			
100076217	Fayetteville	NC		01/07/2022		1,326							1,326	1,326			
100076218	Puyallup	WA		01/07/2022		6,547							6,547	6,547			
100076223	Genoa	IL		01/07/2022		3,124							3,124	3,124			
100076228	Merced	CA		04/05/2022		3,973							3,973	3,973			
100076229	Merced	CA		04/05/2022		4,247							4,247	4,247			
100076230	Honolulu	HI		01/07/2022		15,308							15,308	15,308			
100076234	Lake Worth	FL		01/07/2022		6,108							6,108	6,108			
100076238	Las Vegas	NV		01/07/2022		21,898							21,898	21,898			
100076246	Delta	UT		01/07/2022		4,637							4,637	4,637			
100076247	Rogers	MN		01/07/2022		4,316							4,316	4,316			
100076248	Chandler	AZ		01/07/2022		4,661							4,661	4,661			
100076253	North Chesterfield	VA		01/07/2022		15,880							15,880	15,851		(29)	(29)
100076257	Panama City	FL		01/07/2022		8,755							8,755	8,752		(2)	(2)
100076258	Marrero	LA		01/07/2022		3,042							3,042	3,042			
100076260	Antioch	IL		01/07/2022		1,398							1,398	1,398			
100076261	Eagle Mountain	UT		01/07/2022		4,514							4,514	4,514			
100076264	Lincolnton	NC		01/07/2022		3,140							3,140	3,140			
100076265	Paterson	NJ		01/07/2022		3,852							3,852	3,852			
100076268	Phoenix	AZ		01/07/2022		10,325							10,325	10,324		(1)	(1)
100076271	Belmont	NC		01/07/2022		4,141							4,141	4,141			
100076272	Sterling	VA		01/07/2022		4,420							4,420	4,420			
100076274	Whitehall	PA		01/07/2022		3,492							3,492	3,491		(1)	(1)
100076276	La Vista	NE		01/07/2022		3,162							3,162	3,162			
100076277	West Gardiner	ME		01/07/2022		3,758							3,758	3,758			
100076279	Jacksonville Beach	FL		01/07/2022		6,765							6,765	6,765			
100076280	El Reno	OK		01/07/2022		1,002							1,002	1,002			
100076281	Bayonne	NJ		01/07/2022		4,642							4,642	4,642			
100076282	Henderson	NV		01/07/2022		3,536							3,536	3,536			
100076284	Browns Mills	NJ		01/07/2022		5,709							5,709	5,709			
100076287	Milton	WA		01/07/2022		4,603							4,603	4,603			
100076294	Oakland	MD		01/07/2022		11,110							11,110	11,110			
100076296	Redlands	CA		01/07/2022		7,873							7,873	7,873			
100076298	Fort Worth	TX		01/07/2022		3,364							3,364	3,364			
100076302	Clermont	FL		01/07/2022		4,224							4,224	4,224			
100076305	Fairview Heights	IL		01/07/2022		2,405							2,405	2,405			
100076308	Galloway	NJ		01/07/2022		1,859							1,859	1,859			
100076312	Salem	OR		01/07/2022		3,598							3,598	3,597			
100076317	Columbia	MO		01/07/2022		2,809							2,809	2,809			
100076321	Clermont	FL		01/07/2022		5,652							5,652	5,652			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076335	Washington	DC		01/07/2022		6,624							6,624	6,623			
100076340	Washington	DC		01/07/2022		13,290							13,290	13,290			
100076347	Kennewick	WA		01/07/2022		5,172							5,172	5,172			
100076350	Arvada	CO		01/07/2022		14,873							14,873	14,872		(1)	(1)
100076355	Chandler	AZ		01/07/2022		5,323							5,323	5,323			
100076358	Miami	FL		01/07/2022		5,978							5,978	5,978			
100076360	Modesto	CA		12/23/2021		4,718							4,718	4,718			
100076361	Bayville	NJ		12/23/2021		2,052							2,052	2,053		1	1
100076362	Encinitas	CA		12/23/2021		12,338							12,338	12,338			
100076364	Sarasota	FL		12/23/2021		6,681							6,681	6,685		4	4
100076365	Kalamazoo	MI		12/23/2021		5,881							5,881	5,877		(3)	(3)
100076366	Los Angeles	CA		12/23/2021		14,852							14,852	14,852			
100076367	Fort Lauderdale	FL		12/23/2021		212							212	212			
100076369	Lathrop	CA		12/23/2021		4,805							4,805	4,805			
100076370	Lawrenceville	GA		12/23/2021		3,708							3,708	3,708			
100076371	Liberty Hill	TX		12/23/2021		3,476							3,476	3,479		3	3
100076372	Miami Beach	FL		12/23/2021		4,893							4,893	4,891		(3)	(3)
100076374	Decatur	GA		12/23/2021		5,523							5,523	5,523			
100076375	Fontana	CA		12/23/2021		10,191							10,191	10,190		(1)	(1)
100076377	Franklin Lakes	NJ		12/23/2021		6,541							6,541	6,539		(2)	(2)
100076378	N Las Vegas	NV		12/23/2021		7,834							7,834	7,834			
100076379	Spring	TX		12/23/2021		6,721							6,721	6,721			
100076380	Chuluota	FL		12/23/2021		2,607							2,607	2,608		1	1
100076381	Highlands Ranch	CO		12/23/2021		11,396							11,396	11,396			
100076382	Oakland Park	FL		12/23/2021		3,128							3,128	3,127			
100076383	Homestead	FL		12/23/2021		3,401							3,401	3,399		(2)	(2)
100076384	Granby	CO		12/23/2021		5,569							5,569	5,569		(1)	(1)
100076387	Carlsbad	CA		12/23/2021		17,177							17,177	17,177			
100076388	Savannah	GA		12/23/2021		4,015							4,015	4,019		4	4
100076389	Columbia	TN		12/23/2021		666							666	666			
100076391	Deerfield Beach	FL		12/23/2021		10,529							10,529	10,529			
100076392	Kissimmee	FL		12/23/2021		350							350	350			
100076395	Ramsey	NJ		12/23/2021		8,774							8,774	8,773		(1)	(1)
100076396	Anna Maria	FL		12/23/2021		18,007							18,007	18,018		11	11
100076399	Bradenton	FL		12/23/2021		4,760							4,760	4,760			
100076400	Anna Maria	FL		12/23/2021		19,903							19,903	19,903			
100076401	Tampa	FL		12/23/2021		20,050							20,050	20,062		12	12
100076402	Miami	FL		12/23/2021		4,294							4,294	4,291		(2)	(2)
100076403	Anna Maria	FL		12/23/2021		22,990							22,990	22,990			
100076404	Damascus	OR		12/23/2021		6,745							6,745	6,745			
100076405	Anna Maria	FL		12/23/2021		46,559							46,559	46,559			
100076406	Coral Springs	FL		12/23/2021		2,831							2,831	2,832		1	1
100076407	Cedar Hill	TX		12/23/2021		18,129							18,129	18,129			
100076408	Las Vegas	NV		12/23/2021		3,240							3,240	3,243		3	3
100076409	Stillwater	OK		12/23/2021		3,765							3,765	3,763		(2)	(2)
100076410	Wilmington	DE		12/23/2021		3,190							3,190	3,190			
100076411	Mammoth Lakes	CA		12/23/2021		19,221							19,221	19,221			
100076412	Boca Raton	FL		12/23/2021		3,939							3,939	3,939			
100076413	Holmes Beach	FL		12/23/2021		26,923							26,923	26,923			
100076414	Holmes Beach	FL		12/23/2021		28,282							28,282	28,282			
100076415	Roswell	GA		12/23/2021		6,894							6,894	6,903		9	9

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076416	Kyle	TX		12/23/2021		4,741							4,741	4,741			
100076417	Cupertino	CA		12/23/2021		28,919							28,919	28,919			
100076418	Oklahoma City	OK		12/23/2021		8,501							8,501	8,501			
100076421	Miami	FL		12/23/2021		5,407							5,407	5,405		(2)	(2)
100076422	Daytona Beach	FL		12/23/2021		3,699							3,699	3,701		2	2
100076423	Tujunga	CA		12/23/2021		10,951							10,951	10,951			
100076424	Boca Raton	FL		12/23/2021		9,866							9,866	9,886		20	20
100076425	Oceanside	NY		12/23/2021		13,891							13,891	13,890		(1)	(1)
100076426	Carson	CA		12/23/2021		5,493							5,493	5,493			
100076427	Chapel Hill	NC		12/23/2021		4,042							4,042	4,041		(1)	(1)
100076428	Burlingame	CA		12/23/2021		69,574							69,574	69,574			
100076429	Boca Raton	FL		12/23/2021		3,542							3,542	3,542			
100076430	Longboat Key	FL		12/23/2021		9,938							9,938	9,944		6	6
100076431	Culver City	CA		12/23/2021		22,222							22,222	22,222			
100076432	Marlboro	NJ		12/23/2021		7,947							7,947	7,947			
100076435	Sebastian	FL		12/23/2021		5,346							5,346	11,897		6,551	6,551
100076436	Fort Lauderdale	FL		12/23/2021		57,787							57,787	57,787			
100076438	Rodanthe	NC		12/23/2021		6,000							6,000	6,000			
100076439	Farmington	CT		12/23/2021		21,017							21,017	21,017			
100076440	West Sacramento	CA		12/23/2021		15,852							15,852	15,854		2	2
100076442	Hughson	CA		12/23/2021		17,322							17,322	17,317		(5)	(5)
100076443	San Diego	CA		12/23/2021		613							613	613			
100076444	Danville	CA		12/23/2021		18,482							18,482	18,470		(12)	(12)
100076445	Lakewood	CO		12/23/2021		2							2	2			
100076447	Spring	TX		12/23/2021		31,330							31,330	31,332		3	3
100076448	Sunny Isles Beach	FL		12/23/2021		2,368							2,368	2,367		(1)	(1)
100076449	Sarasota	FL		12/23/2021		5,990							5,990	5,990			
100076450	Coto De Caza	CA		12/23/2021		57,090							57,090	57,090			
100076452	Anna Maria	FL		12/23/2021		36,032							36,032	36,032			
100076453	Hollywood	FL		12/23/2021		357,029							357,029	356,832		(197)	(197)
100076454	Ocoee	FL		12/23/2021		3,546							3,546	3,548		2	2
100076455	Labelle	FL		12/23/2021		2,181							2,181	2,181			
100076456	Van Buren	AR		12/21/2021		6,145							6,145	6,145			
100076457	Melbourne	FL		12/21/2021		2,306							2,306	2,304		(1)	(1)
100076458	Panama City Beach	FL		12/21/2021		5,240							5,240	5,240			
100076460	Fort Lauderdale	FL		12/21/2021		5,739							5,739	5,739			
100076461	Midway	UT		12/21/2021		18,015							18,015	18,015			
100076462	Bowie	MD		12/21/2021		5,142							5,142	5,142			
100076463	Orlando	FL		12/21/2021		10,587							10,587	10,587			
100076465	St. Cloud	FL		12/21/2021		8,233							8,233	8,233			
100076466	Yucca Valley	CA		12/21/2021		3,641							3,641	3,641			
100076467	Cape Coral	FL		12/21/2021		12,856							12,856	12,856			
100076468	Lake Elsinore	CA		12/21/2021		98							98	98			
100076469	Orlando	FL		12/21/2021		4,995							4,995	4,995			
100076470	South El Monte	CA		12/21/2021		19,127							19,127	19,127			
100076471	Coal City	IL		12/21/2021		1,462							1,462	1,462			
100076472	Cape Coral	FL		12/21/2021		2,940							2,940	2,940			
100076473	St Petersburg	FL		12/21/2021		1,690							1,690	1,690			
100076474	Marion	MA		12/21/2021		8,921							8,921	8,918		(3)	(3)
100076476	Daufuskie Island	SC		12/21/2021		6,036							6,036	6,036			
100076477	Port Aransas	TX		12/21/2021		13,093							13,093	13,080		(13)	(13)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076478	Chicago	IL		12/21/2021		2,989							2,989	2,989			
100076479	Chicopee	MA		12/21/2021		2,404							2,404	2,404		(1)	(1)
100076480	Cranston	RI		12/21/2021		4,195							4,195	4,195			
100076481	Gary	IN		12/21/2021		1,605							1,605	1,605			
100076482	Los Angeles	CA		12/21/2021		8,423							8,423	8,428		5	5
100076483	Rio Rancho	NM		12/21/2021		3,956							3,956	3,956			
100076484	Santa Barbara	CA		12/21/2021		7,436							7,436	7,436			
100076486	Miami	FL		12/21/2021		4,455							4,455	4,455			
100076487	Auburn	MA		12/21/2021		6,766							6,766	6,766			
100076488	Katy	TX		12/21/2021		4,445							4,445	4,445			
100076489	Ocoee	FL		12/21/2021		5,556							5,556	5,556			
100076490	Pompano Beach	FL		12/21/2021		2,876							2,876	2,876			
100076491	Pflugerville	TX		12/21/2021		2,836							2,836	2,836			
100076492	Greenwich	CT		12/21/2021		12,080							12,080	12,092		12	12
100076493	Fort Lauderdale	FL		12/21/2021		3,438							3,438	3,438			
100076494	St Cloud	FL		12/21/2021		5,147							5,147	5,147			
100076497	Riverview	FL		12/21/2021		5,038							5,038	5,038			
100076500	Houston	TX		12/21/2021		5,385							5,385	5,385			
100076501	Tampa	FL		12/21/2021		3,243							3,243	3,243			
100076502	San Diego	CA		12/21/2021		8,556							8,556	8,556			
100076504	Hollywood	FL		12/21/2021		4,500							4,500	4,500			
100076510	Asheville	NC		12/21/2021		1,571							1,571	1,571			
100076530	Irvine	CA		01/04/2022		33,063							33,063	33,063			
100076531	Eastsound	WA		01/04/2022		9,866							9,866	9,848		(18)	(18)
100076532	Fresno	CA		01/04/2022		8,097							8,097	8,098		1	1
100076533	San Pedro	CA		01/04/2022		8,579							8,579	8,566		(13)	(13)
100076534	Costa Mesa	CA		01/04/2022		19,410							19,410	19,383		(27)	(27)
100076535	Reno	NV		01/04/2022		12,283							12,283	12,283			
100076536	Los Angeles	CA		01/04/2022		26,945							26,945	26,938		(7)	(7)
100076537	Reseda	CA		01/04/2022		12,906							12,906	12,903		(3)	(3)
100076539	Van Nuys	CA		01/04/2022		8,095							8,095	8,093		(2)	(2)
100076540	Huntington Beach	CA		01/04/2022		10,674							10,674	10,668		(6)	(6)
100076541	Union City	CA		01/04/2022		3,536							3,536	3,535			
100076542	Whittier	CA		01/04/2022		9,878							9,878	9,874		(4)	(4)
100076543	Clovis	CA		01/04/2022		11,780							11,780	11,775		(5)	(5)
100076545	Irvine	CA		01/04/2022		19,321							19,321	19,321			
100076546	Irvine	CA		01/04/2022		10,383							10,383	10,379		(4)	(4)
100076547	San Antonio	TX		01/04/2022		6,183							6,183	6,179		(3)	(3)
100076549	El Cajon	CA		12/16/2021		6,047							6,047	6,047			
100076554	Chula Vista	CA		12/16/2021		5,336							5,336	5,336			
100076559	Fort Collins	CO		12/16/2021		18,049							18,049	18,049			
100076561	Hesperia	CA		12/16/2021		6,772							6,772	6,772			
100076563	Gilroy	CA		12/30/2021		8,146							8,146	8,146			
100076565	Fresno	CA		12/16/2021		4,703							4,703	4,703			
100076582	Saint Clair Shores	MI		12/16/2021		1,881							1,881	1,881			
100076591	La Habra	CA		12/16/2021		6,523							6,523	6,523			
100076598	Houston	TX		12/16/2021		1,288							1,288	1,288			
100076599	Macomb	MI		12/16/2021		5,370							5,370	5,370			
100076603	Miramar Beach	FL		12/30/2021		43,202							43,202	43,202			
100076605	San Francisco	CA		12/16/2021		15,573							15,573	15,573			
100076608	Mesa	AZ		12/16/2021		5,083							5,083	5,083			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076610	Saint Johns	FL		12/16/2021		8,900							8,900	8,900			
100076624	Danville	CA		12/30/2021		1,626							1,626	1,626			
100076625	Sacramento	CA		12/16/2021		2,108							2,108	2,108			
100076632	Torrance	CA		12/16/2021		6,220							6,220	6,220			
100076636	Big Bear City	CA		12/16/2021		4,844							4,844	4,844			
100076637	Manchester	CA		12/30/2021		7,862							7,862	7,862			
100076644	Bakersfield	CA		12/30/2021		4,009							4,009	4,009			
100076646	Brawley	CA		12/16/2021		5,371							5,371	5,371			
100076649	Laguna Niguel	CA		12/30/2021		10,198							10,198	10,198			
100076658	Jacksonville Beach	FL		12/30/2021		15,692							15,692	15,692			
100076661	Miami	FL		12/16/2021		7,817							7,817	7,817			
100076663	Jacksonville	FL		12/16/2021		4,635							4,635	4,635			
100076670	Vero Beach	FL		12/16/2021		7,883							7,883	7,878		(5)	(5)
100076674	Delray Beach	FL		12/16/2021		5,830							5,830	5,830			
100076675	Malibu	CA		12/16/2021		32,662							32,662	32,662			
100076679	Bradenton	FL		12/30/2021		12,256							12,256	12,256			
100076687	Everett	WA		12/16/2021		4,938							4,938	4,938			
100076689	Phoenix	AZ		12/16/2021		5,061							5,061	5,061			
100076691	Culver City	CA		12/30/2021		2,516							2,516	2,514		(3)	(3)
100076692	Phoenix	AZ		12/30/2021		5,851							5,851	5,851			
100076694	Westminster	CA		12/16/2021		541							541	541			
100076696	Pompano Beach	FL		12/30/2021		3,625							3,625	3,618		(7)	(7)
100076699	Tempe	AZ		12/30/2021		6,391							6,391	6,391			
100076705	Dana Point	CA		12/30/2021		70,000							70,000	70,000			
100076712	Salinas	CA		12/30/2021		6,438							6,438	6,438			
100076720	Glendale	AZ		12/30/2021		5,462							5,462	5,462			
100076721	Oak Hills	CA		12/30/2021		6,890							6,890	6,890			
100076739	Sebastopol	CA		12/30/2021		24,244							24,244	24,244			
100076741	Bullhead City	AZ		12/30/2021		3,326							3,326	3,326			
100076743	Danville	CA		12/30/2021		20,868							20,868	20,868			
100076745	Auburn	CA		12/30/2021		4,964							4,964	4,964			
100076751	Longmont	CO		12/30/2021		9,332							9,332	9,332			
100076755	Delray Beach	FL		12/30/2021		5,025							5,025	5,028		3	3
100076766	San Dimas	CA		12/30/2021		8,236							8,236	8,236			
100076772	Anaheim	CA		12/27/2021		4,610							4,610	4,610			
100076773	Longmont	CO		12/27/2021		3,705							3,705	3,703		(2)	(2)
100076774	Silver Spring	MD		12/27/2021		4,768							4,768	4,770		3	3
100076775	Galveston	TX		12/27/2021		1,843							1,843	1,843			
100076776	Portland	OR		12/27/2021		3,658							3,658	3,658			
100076777	Ocean City	NJ		12/27/2021		15,002							15,002	15,002			
100076778	Coconut Creek	FL		12/27/2021		8,433							8,433	8,433			
100076779	Stafford	VA		12/27/2021		4,205							4,205	4,205			
100076781	Burbank	CA		12/27/2021		20,224							20,224	20,224			
100076782	Bradenton	FL		12/27/2021		5,594							5,594	5,594			
100076783	Truckee	CA		12/27/2021		8,206							8,206	8,206			
100076787	Hialeah	FL		12/27/2021		6,376							6,376	6,377		1	1
100076788	Louisville	TN		12/27/2021		8,129							8,129	8,128		(2)	(2)
100076790	Valrico	FL		12/27/2021		5,628							5,628	5,628			
100076792	Cheyenne	WY		12/27/2021		3,025							3,025	3,025			
100076793	Cheyenne	WY		12/27/2021		5,141							5,141	5,141			
100076794	Los Angeles	CA		12/27/2021		30,098							30,098	30,098			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076796	New Orleans	LA		12/27/2021		8,658							8,658	8,658			
100076797	Irvington	NJ		12/27/2021		2,918							2,918	2,918			
100076798	Oakland Park	FL		12/27/2021		4,213							4,213	4,216		2	2
100076799	San Jose	CA		12/27/2021		18,768							18,768	18,768			
100076800	Yorba Linda	CA		12/27/2021		20,629							20,629	20,629			
100076801	Corona	CA		12/27/2021		39,468							39,468	39,468			
100076803	Aubrey	TX		12/27/2021		4,115							4,115	4,115			
100076804	Lake Hopatcong	NJ		12/27/2021		113,126							113,126	113,126			
100076805	Chatsworth	CA		12/27/2021		10,136							10,136	10,138		2	2
100076807	Mc Lean	VA		12/27/2021		18,516							18,516	18,516			
100076809	Fort Collins	CO		12/27/2021		4,956							4,956	4,956			
100076812	Uncasville	CT		12/27/2021		156							156	156			
100076813	Frisco	TX		12/27/2021		5,969							5,969	5,971		2	2
100076814	Wildomar	CA		12/27/2021		11,037							11,037	11,039		2	2
100076815	Houston	TX		12/27/2021		27,751							27,751	27,751			
100076816	Santa Rosa	CA		12/27/2021		6,318							6,318	6,317		(2)	(2)
100076817	Cheyenne	WY		12/27/2021		3,930							3,930	3,930			
100076820	Marietta	GA		12/27/2021		22,826							22,826	22,826			
100076821	Freehold	NJ		12/27/2021		16,777							16,777	16,777			
100076822	St Petersburg	FL		12/27/2021		89,586							89,586	89,586			
100076823	Morristown	NJ		12/27/2021		9,457							9,457	9,457			
100076824	Austin	TX		12/27/2021		6,226							6,226	6,226			
100076825	San Diego	CA		12/27/2021		17,895							17,895	17,899		4	4
100076826	Colonia	NJ		12/27/2021		17,428							17,428	17,428			
100076829	Bayonne	NJ		12/27/2021		5,681							5,681	5,681			
100076830	San Francisco	CA		12/27/2021		29,120							29,120	29,128		8	8
100076831	Arvada	CO		12/27/2021		8,308							8,308	8,308			
100076832	Bryan	TX		12/27/2021		7,015							7,015	7,015			
100076833	Winchester	KY		12/27/2021		2,139							2,139	2,139			
100076834	Newark	NJ		01/10/2022		4,954							4,954	4,954			
100076835	Wellington	FL		12/27/2021		28,697							28,697	28,697			
100076836	Miami	FL		12/27/2021		7,235							7,235	7,231		(4)	(4)
100076839	Miami	FL		01/10/2022		11,869							11,869	11,874		5	5
100076840	Frisco	TX		12/27/2021		7,533							7,533	7,530		(2)	(2)
100076841	Treasure Island	FL		12/27/2021		4,901							4,901	4,901			
100076843	Reno	NV		12/27/2021		4,330							4,330	4,330			
100076845	Champions Gate	FL		12/27/2021		4,720							4,720	4,720			
100076846	Irvine	CA		12/27/2021		9,244							9,244	9,241		(3)	(3)
100076847	Allentown	PA		12/27/2021		5,281							5,281	5,281			
100076848	Loganville	GA		01/10/2022		3,924							3,924	3,924			
100076850	Watertown	WI		12/27/2021		1,977							1,977	1,977			
100076851	Granada Hills	CA		12/27/2021		17,606							17,606	17,606			
100076852	Miami	FL		12/27/2021		7,807							7,807	7,807			
100076865	Washington	DC		01/03/2022		1,962							1,962	1,962			
100076870	West St Paul	MN		01/03/2022		3,815							3,815	3,821		5	5
100076879	Bedford	TX		01/03/2022		1,240							1,240	1,240			
100076883	Anahola	HI		01/03/2022		10,851							10,851	10,851			
100076886	Huntsville	AL		01/03/2022		1,352							1,352	1,352			
100076894	Houston	TX		01/03/2022		3,448							3,448	3,448			
100076904	Port Arthur	TX		01/03/2022		55,041							55,041	55,041			
100076905	Shreveport	LA		01/03/2022		518							518	518			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076909	Lake Elsinore	CA		01/03/2022		1,831							1,831	1,832		2	2
100076917	Alum Bridge	WV		01/03/2022		1,212							1,212	1,212			
100076927	Odessa	TX		01/03/2022		3,011							3,011	3,007		(4)	(4)
100076930	Miami	FL		01/03/2022		168,025							168,025	168,016		(9)	(9)
100076940	El Paso	TX		01/03/2022		6,525							6,525	6,525			
100076949	Harrisburg	PA		01/03/2022		5,159							5,159	5,159			
100076950	Davenport	FL		01/03/2022		2,592							2,592	2,592			
100076951	Wyandotte	MI		01/03/2022		534							534	534			
100076963	Adkins	TX		01/03/2022		7,577							7,577	7,578		1	1
100076965	Fort Worth	TX		01/03/2022		1,857							1,857	1,857			
100076970	Waco	TX		01/03/2022		2,503							2,503	2,503			
100076977	Wolcott	CT		01/03/2022		1,535							1,535	1,535			
100076989	El Dorado	AR		01/03/2022		8,257							8,257	8,257			
100077004	Buchanan	MI		01/03/2022		1,974							1,974	1,971		(3)	(3)
100077007	Gwinner	ND		01/03/2022		1,292							1,292	1,290		(2)	(2)
100077009	Houma	LA		01/03/2022		2,007							2,007	2,007			
100077011	Hobart	IN		01/03/2022		1,540							1,540	1,541		1	1
100077019	Harlingen	TX		01/03/2022		2,959							2,959	2,959			
100077021	Covington	GA		01/03/2022		4,170							4,170	4,170			
100077026	Crowley	TX		01/03/2022		3,537							3,537	3,537			
100077031	Sedgwick	KS		01/03/2022		3,272							3,272	3,272			
100077037	Alamogordo	NM		01/03/2022		627							627	627			
100077041	Hampton	GA		01/03/2022		1,520							1,520	1,517		(3)	(3)
100077042	Charlotte	NC		01/03/2022		2,209							2,209	2,209			
100077044	Humble	TX		01/03/2022		1,685							1,685	1,686		1	1
100077053	Newington	CT		01/03/2022		5,555							5,555	5,545		(10)	(10)
100077054	Fort Worth	TX		01/03/2022		3,910							3,910	3,910			
100077057	Opa Locka	FL		01/03/2022		2,387							2,387	2,387			
100077058	Odessa	TX		01/03/2022		1,202							1,202	1,202			
100077064	Union City	GA		01/03/2022		3,951							3,951	3,951			
100077065	Lees Summit	MO		01/03/2022		2,248							2,248	2,248			
100077071	Washington	DC		01/03/2022		5,868							5,868	5,868			
100077078	Somerton	AZ		01/03/2022		6,057							6,057	6,057			
100077090	Portsmouth	VA		01/03/2022		4,849							4,849	4,849			
100077092	Vilonia	AR		01/03/2022		4,569							4,569	4,569			
100077097	Antioch	CA		01/03/2022		9,104							9,104	9,104			
100077103	Rio Linda	CA		01/03/2022		7,207							7,207	7,207			
100077107	Bonita	CA		01/03/2022		12,404							12,404	12,404			
100077111	Henderson	NV		01/03/2022		4,513							4,513	4,513			
100077121	Pace	FL		01/03/2022		2,051							2,051	2,054		2	2
100077128	Cartersville	GA		01/03/2022		3,313							3,313	3,313			
100077135	Texarkana	TX		01/03/2022		1,710							1,710	1,710			
100077141	Phoenix	AZ		01/03/2022		3,526							3,526	3,521		(5)	(5)
100077151	Lapeer	MI		01/03/2022		5,303							5,303	5,294		(10)	(10)
100077153	Pflugerville	TX		01/03/2022		7,792							7,792	7,792			
100077154	Schodack Landing	NY		01/03/2022		5,741							5,741	5,741			
100077167	Homeland	CA		01/03/2022		1,383							1,383	1,380		(2)	(2)
100077169	Phoenix	AZ		01/03/2022		3,546							3,546	3,552		6	6
100077170	Lampasas	TX		01/03/2022		2,704							2,704	2,700		(4)	(4)
100077178	Spring Hill	FL		01/03/2022		4,178							4,178	4,188		10	10
100077185	Dunnville	KY		01/03/2022		1,401							1,401	1,401		1	1

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077190	San Antonio	TX		01/03/2022		4,103							4,103	4,103			
100077192	Alexander	AR		01/03/2022		5,927							5,927	5,920		(7)	(7)
100077193	Fort Worth	TX		01/03/2022		2,192							2,192	2,192			
100077194	Warner Robins	GA		01/03/2022		3,554							3,554	3,554			
100077203	Victorville	CA		01/03/2022		2,869							2,869	2,869			
100077206	Squaw Valley	CA		01/03/2022		2,900							2,900	2,900			
100077207	Gainesville	GA		01/03/2022		3,140							3,140	3,136		(4)	(4)
100077208	North Highlands	CA		01/03/2022		2,218							2,218	2,218			
100077211	Muscle Shoals	AL		01/03/2022		6,481							6,481	6,481			
100077215	Merced	CA		01/03/2022		6,343							6,343	6,349		6	6
100077217	Barnhart	MO		01/03/2022		1,858							1,858	1,858			
100077218	San Bernardino	CA		01/03/2022		2,773							2,773	2,773			
100077221	Cheyenne	WY		01/03/2022		5,894							5,894	5,901		8	8
100077232	Hemet	CA		01/03/2022		1,582							1,582	1,582			
100077235	Portsmouth	VA		01/03/2022		5,962							5,962	5,963		1	1
100077245	Norcross	GA		01/03/2022		2,973							2,973	2,976		3	3
100077246	Brockton	MA		01/03/2022		3,939							3,939	3,939			
100077247	Lauderdale Lakes	FL		01/03/2022		1,650							1,650	1,653		2	2
100077249	Antlers	OK		01/03/2022		518							518	518		1	1
100077250	Portsmouth	VA		01/03/2022		2,175							2,175	2,175			
100077251	Palm Bay	FL		01/03/2022		3,124							3,124	3,122		(2)	(2)
100077252	Lyndhurst	OH		01/03/2022		1,879							1,879	1,879			
100077267	Hamilton	AL		01/03/2022		4,621							4,621	4,621			
100077274	Plantation	FL		01/03/2022		3,476							3,476	3,481		5	5
100077277	Gastonia	NC		01/03/2022		2,294							2,294	2,294			
100077280	Chatsworth	GA		01/03/2022		2,500							2,500	2,500			
100077295	Kansas City	KS		01/03/2022		4,679							4,679	4,679			
100077315	Daingerfield	TX		01/03/2022		1,287							1,287	1,287			
100077317	Hixson	TN		01/03/2022		3,857							3,857	3,851		(6)	(6)
100077321	Jackson	TN		01/03/2022		2,457							2,457	2,453		(4)	(4)
100077323	Granite Falls	NC		01/03/2022		2,000							2,000	2,000			
100077326	Kansas City	MO		01/03/2022		1,680							1,680	1,681		1	1
100077329	Huntington	WV		01/03/2022		3,214							3,214	3,214			
100077334	Norfolk	VA		01/03/2022		2,448							2,448	2,448			
100077339	North Canton	OH		01/03/2022		1,926							1,926	1,928		3	3
100077340	Center Point	AL		01/03/2022		1,323							1,323	1,323			
100077342	Martinsburg	WV		01/03/2022		1,175							1,175	1,175			
100077343	Fresno	CA		01/03/2022		1,762							1,762	1,762			
100077344	Anderson	CA		01/03/2022		5,173							5,173	5,173			
100077347	Choctaw	OK		01/03/2022		2,106							2,106	2,106			
100077353	Summerville	GA		01/03/2022		(4,718)							(4,718)	(4,718)			
100077363	Norristown	PA		01/03/2022		1,891							1,891	1,894		3	3
100077365	Climax	GA		01/03/2022		1,086							1,086	1,086			
100077366	Danville	VA		01/03/2022		2,277							2,277	2,277			
100077377	Brunswick	GA		01/03/2022		3,897							3,897	3,894		(3)	(3)
100077379	Wilmington	DE		01/03/2022		5,831							5,831	5,831			
100077392	Stem	NC		01/03/2022		3,670							3,670	3,670			
100077398	District Heights	MD		01/03/2022		3,928							3,928	3,928			
100077399	Round Rock	TX		01/03/2022		4,758							4,758	4,748		(10)	(10)
100077406	Lehigh Acres	FL		01/03/2022		2,355							2,355	2,355			
100077407	Houma	LA		01/03/2022		2,559							2,559	2,558		(1)	(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100077408	San Antonio	TX		01/03/2022		2,653							2,653	2,653			
100077410	Ringgold	GA		01/03/2022		2,439							2,439	2,439			
100077415	Cape May Court House	NJ		01/03/2022		3,205							3,205	3,201		(4)	(4)
100077416	Florissant	MO		01/03/2022		1,674							1,674	1,674			
100077419	Hastings	NE		01/03/2022		2,852							2,852	2,852			
100077423	Clay	NY		01/03/2022		3,031							3,031	3,031			
100077424	Chesterfield	VA		01/03/2022		10,376							10,376	10,376			
100077426	Horizon City	TX		01/03/2022		1,953							1,953	1,953			
100077434	Atlanta	GA		01/03/2022		3,338							3,338	3,338			
100077435	Winnemucca	NV		01/03/2022		1,439							1,439	1,439			
100077441	Canton	GA		01/03/2022		2,996							2,996	2,996			
100077444	Hanover	PA		01/03/2022		2,236							2,236	2,234		(3)	(3)
100077447	Madison	TN		01/03/2022		3,217							3,217	3,217			
100077454	Camdenton	MO		01/03/2022		3,118							3,118	3,118			
100077455	Collegeville	PA		01/03/2022		5,707							5,707	5,707			
100077456	Cincinnati	OH		01/03/2022		1,445							1,445	1,444		(2)	(2)
100077461	Osceola	AR		01/03/2022		2,366							2,366	2,366			
100077463	Duncanville	TX		01/03/2022		3,070							3,070	3,070			
100077464	Canton	GA		01/03/2022		3,413							3,413	3,413			
100077469	Bryan	TX		01/03/2022		747							747	747			
100077481	Westland	MI		01/03/2022		20,998							20,998	20,998			
100077483	Colton	CA		01/03/2022		6,339							6,339	6,339			
100077486	Douglasville	GA		01/03/2022		2,159							2,159	2,159			
100077493	Woodstock	VA		01/03/2022		4,466							4,466	4,459		(6)	(6)
100077494	Clayton	NC		01/03/2022		5,224							5,224	5,224			
100077496	Knoxville	TN		01/03/2022		2,715							2,715	2,715			
100077499	Rochester	IN		01/03/2022		3,345							3,345	3,343		(2)	(2)
100077502	Atlanta	GA		01/03/2022		3,955							3,955	3,950		(5)	(5)
100077504	Davenport	FL		01/03/2022		4,077							4,077	4,070		(7)	(7)
100077506	Florissant	MO		01/03/2022		1,649							1,649	1,648		(1)	(1)
100077510	Ashland City	TN		01/03/2022		4,299							4,299	4,299			
100077513	Thomasville	AL		01/03/2022		4,138							4,138	4,133		(5)	(5)
100077516	Amanda	OH		01/03/2022		3,586							3,586	3,586			
100077524	Parsons	KS		01/03/2022		75,642							75,642	75,645		3	3
100077525	Buckeye	AZ		01/03/2022		4,830							4,830	4,830			
100077526	Wooster	OH		01/03/2022		1,940							1,940	1,940			
100077528	Rex	GA		01/03/2022		4,734							4,734	4,731		(4)	(4)
100077535	Americus	GA		01/03/2022		1,120							1,120	1,120			
100077542	Clio	MI		01/03/2022		2,311							2,311	2,317		6	6
100077548	Orlando	FL		01/03/2022		7,729							7,729	7,729			
100077549	Tuscaloosa	AL		01/03/2022		2,656							2,656	2,656			
100077555	Unionville	VA		01/03/2022		3,006							3,006	3,006			
100077558	Lehigh Acres	FL		01/03/2022		3,138							3,138	3,138			
100077560	Memphis	TN		01/03/2022		1,305							1,305	1,305			
100077563	Wichita	KS		01/03/2022		2,405							2,405	2,405			
100077565	Batavia	NY		01/03/2022		1,959							1,959	1,959			
100077571	Johnstown	PA		01/03/2022		2,812							2,812	2,812			
100077577	Rosenberg	TX		01/03/2022		6,311							6,311	6,311			
100077579	El Paso	TX		01/03/2022		3,245							3,245	3,245			
100077585	Rushville	IN		01/03/2022		903							903	903			
100077588	Birmingham	AL		01/03/2022		1,282							1,282	1,282			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077597	Warner Robins	GA		01/03/2022		2,635							2,635	2,635			
100077599	Erie	PA		01/03/2022		2,225							2,225	2,225			
100077601	Greer	SC		01/03/2022		2,319							2,319	2,321		2	2
100077606	El Mirage	AZ		01/03/2022		3,606							3,606	3,613		7	7
100077608	Tallapoosa	GA		01/03/2022		1,894							1,894	1,894			
100077629	Ninety Six	SC		01/03/2022		1,810							1,810	1,810			
100077631	San Antonio	TX		01/03/2022		1,564							1,564	1,563		(2)	(2)
100077632	Taylorville	IL		01/03/2022		3,061							3,061	3,059		(2)	(2)
100077643	Clearfield	UT		01/03/2022		2,504							2,504	2,504			
100077645	Riverdale	GA		01/03/2022		6,952							6,952	6,952			
100077649	New Windsor	NY		01/03/2022		3,887							3,887	3,887			
100077655	Anderson	SC		01/03/2022		2,297							2,297	2,294		(3)	(3)
100077661	Mesa	AZ		01/03/2022		2,022							2,022	2,022			
100077664	Philadelphia	PA		01/03/2022		2,300							2,300	2,305		4	4
100077665	Morris	IL		01/03/2022		4,413							4,413	4,413			
100077666	Morrill	NE		01/03/2022		1,637							1,637	1,637			
100077668	Minden	LA		01/03/2022		1,593							1,593	1,599		6	6
100077669	Colorado Springs	CO		01/03/2022		5,786							5,786	5,773		(13)	(13)
100077682	Lake City	AR		01/03/2022		622							622	623		1	1
100077683	Gallitzin	PA		01/03/2022		1,463							1,463	1,463			
100077684	Apple Valley	CA		01/03/2022		4,025							4,025	4,026		1	1
100077685	Fort Worth	TX		01/03/2022		62,056							62,056	62,056			
100077689	Mccomb	MS		01/03/2022		942							942	942			
100077693	Bellevue	NE		01/03/2022		1,906							1,906	1,906			
100077694	Germantown	OH		01/03/2022		2,013							2,013	2,008		(4)	(4)
100077695	Tulsa	OK		01/03/2022		2,904							2,904	2,908		5	5
100077696	Miami	FL		01/03/2022		4,305							4,305	4,315		10	10
100077702	Whitehall	MI		01/03/2022		1,874							1,874	1,874			
100077707	Hattiesburg	MS		01/03/2022		39,318							39,318	39,318			
100077713	Willingboro	NJ		01/03/2022		6,008							6,008	6,008			
100077717	Hubert	NC		01/03/2022		4,882							4,882	4,882			
100077719	Shenandoah	PA		01/03/2022		2,642							2,642	2,642			
100077725	Shreveport	LA		01/03/2022		3,647							3,647	3,649		2	2
100077726	Sapulpa	OK		01/03/2022		77,700							77,700	77,700			
100077731	Hattiesburg	MS		01/03/2022		873							873	873			
100077739	Reading	PA		01/03/2022		2,297							2,297	2,297			
100077741	Hazleton	PA		01/03/2022		1,663							1,663	1,663			
100077744	Kalamazoo	MI		01/03/2022		2,095							2,095	2,097		2	2
100077749	West Haven	CT		01/03/2022		1,806							1,806	1,806			
100077751	Mogadore	OH		01/03/2022		5,384							5,384	5,379		(5)	(5)
100077752	Corcoran	CA		01/03/2022		4,248							4,248	4,248			
100077757	Brownsville	TX		01/03/2022		3,220							3,220	3,220			
100077758	Cedar Park	TX		01/03/2022		7,471							7,471	7,471			
100077759	Cleveland	OH		01/03/2022		669							669	669			
100077789	Los Angeles Woodland Hills	CA		12/23/2021		10							10	10			
100077791	Atlanta	GA		12/23/2021		3,249							3,249	3,249			
100077796	West Palm Beach	FL		12/23/2021		3,052							3,052	3,052			
100077799	Bradenton	FL		12/23/2021		3,641							3,641	3,653		12	12
100077801	Miami	FL		12/23/2021		4,660							4,660	4,660			
100077802	Lutz	FL		12/23/2021		9,292							9,292	9,292			
100077806	Cape Coral	FL		12/23/2021		11,307							11,307	11,307			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077807	Poway	CA		12/23/2021		1,056							1,056	1,056			
100077810	Malibu	CA		12/23/2021		32,957							32,957	32,974		16	16
100077811	Marshall	MI		12/23/2021		2,884							2,884	2,884			
100077812	Medford	OR		12/23/2021		7,022							7,022	7,022			
100077814	Griffin	GA		12/23/2021		3,024							3,024	3,024			
100077815	Oakland	CA		01/14/2022		13,837							13,837	13,845		9	9
100077816	Beverly Hills	CA		01/14/2022		12,834							12,834	12,842		8	8
100077817	San Leandro	CA		01/14/2022		4,648							4,648	4,646		(2)	(2)
100077818	Garden Grove	CA		01/14/2022		14,554							14,554	14,562		8	8
100077819	Calabasas	CA		01/14/2022		13,846							13,846	13,846			
100077820	Huntington Beach	CA		01/14/2022		5,055							5,055	5,055			
100077821	Frisco	TX		01/14/2022		8,736							8,736	8,744		9	9
100077823	Miami	FL		01/14/2022		3,360							3,360	3,362		2	2
100077824	Fontana	CA		01/14/2022		7,817							7,817	7,822		5	5
100077825	Tustin	CA		01/14/2022		40,434							40,434	40,434			
100077827	Oakland	CA		01/14/2022		400							400	400			
100077828	Oceanside	CA		01/14/2022		1,758							1,758	1,758			
100077830	Albuquerque	NM		01/14/2022		3,745							3,745	3,747		2	2
100077831	North Hollywood	CA		01/14/2022		11,481							11,481	11,491		11	11
100077851	London	GBR		12/29/2021										67			67
100077853	London	GBR		12/29/2021										34			34
100077854	London	GBR		12/29/2021										20			20
100077855	London	GBR		12/29/2021										58			58
100077857	London	GBR		12/29/2021										16			16
100077858	London	GBR		12/29/2021										69			69
100077859	London	GBR		12/29/2021										74			74
100077860	London	GBR		12/29/2021										54			54
100077861	London	GBR		12/29/2021										99			99
100077862	London	GBR		12/29/2021										70			70
100077863	London	GBR		12/29/2021										186			186
100077864	London	GBR		12/29/2021										25			25
100077865	London	GBR		12/29/2021										32			32
100077866	Amsterdam	NLD		12/29/2021										66			66
100077868	Amsterdam	NLD		12/29/2021										17			17
100077869	Amsterdam	NLD		12/29/2021										11			11
100077870	Amsterdam	NLD		12/29/2021										49			49
100077871	Amsterdam	NLD		12/29/2021		2,251							2,251	2,154	(97)		(97)
100077872	Amsterdam	NLD		12/29/2021										52			52
100077873	Amsterdam	NLD		12/29/2021		873							873	838	(36)		(36)
100077874	Amsterdam	NLD		12/29/2021		990							990	949	(41)		(41)
100077875	Amsterdam	NLD		12/29/2021										49	49		49
100077876	Amsterdam	NLD		12/29/2021										124	124		124
100077877	Amsterdam	NLD		12/29/2021		2,875							2,875	2,762	(113)		(113)
100077878	Amsterdam	NLD		12/29/2021										245	245		245
100077879	Amsterdam	NLD		12/29/2021										146	146		146
100077880	Amsterdam	NLD		12/29/2021										146	146		146
100077882	Amsterdam	NLD		12/29/2021										81	81		81
100077883	Amsterdam	NLD		12/29/2021		530							530	510	(20)		(20)
100077884	Amsterdam	NLD		12/29/2021										15	15		15
100077885	Amsterdam	NLD		12/29/2021										79	79		79
100077886	Amsterdam	NLD		12/29/2021		2,620							2,620	2,516	(104)		(104)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077887	Amsterdam	NLD		12/29/2021										103	103		103
100077888	Amsterdam	NLD		12/29/2021										76	76		76
100077889	Amsterdam	NLD		12/29/2021										136	136		136
100077890	Amsterdam	NLD		12/29/2021										41	41		41
100077891	Amsterdam	NLD		12/29/2021		1,720							1,720	1,651	(70)		(70)
100077892	Amsterdam	NLD		12/29/2021										59	59		59
100077893	Amsterdam	NLD		12/29/2021										115	115		115
100077894	Amsterdam	NLD		12/29/2021										15	15		15
100077895	Amsterdam	NLD		12/29/2021										16	16		16
100077896	Amsterdam	NLD		12/29/2021		274							274	310	35		35
100077897	Amsterdam	NLD		12/29/2021		995							995	1,005	10		10
100077898	Amsterdam	NLD		12/29/2021		21,724							21,724	21,074	(650)		(650)
100077899	Amsterdam	NLD		12/29/2021		190,664							190,664	183,446	(7,218)		(7,218)
100077900	Amsterdam	NLD		12/29/2021		715							715	685	(29)		(29)
100077901	Amsterdam	NLD		12/29/2021										43	43		43
100077902	Amsterdam	NLD		12/29/2021										90	90		90
100077903	Amsterdam	NLD		12/29/2021		2,231							2,231	2,142	(89)		(89)
100077904	Amsterdam	NLD		12/29/2021										59	59		59
100077905	Amsterdam	NLD		12/29/2021										40	40		40
100077906	Amsterdam	NLD		12/29/2021		1,199							1,199	1,155	(44)		(44)
100077907	Amsterdam	NLD		12/29/2021										19	19		19
100077908	Amsterdam	NLD		12/29/2021		833							833	798	(35)		(35)
100077909	Amsterdam	NLD		12/29/2021										39	39		39
100077910	Amsterdam	NLD		12/29/2021		4,495							4,495	4,295	(201)		(201)
100077911	Amsterdam	NLD		12/29/2021										65	65		65
100077912	Amsterdam	NLD		12/29/2021										73	73		73
100077913	Amsterdam	NLD		12/29/2021										23	23		23
100077914	Amsterdam	NLD		12/29/2021										142	142		142
100077915	Amsterdam	NLD		12/29/2021										42	42		42
100077916	Amsterdam	NLD		12/29/2021		1,256							1,256	1,203	(54)		(54)
100077917	Amsterdam	NLD		12/29/2021										40	40		40
100077918	Amsterdam	NLD		12/29/2021		799							799	766	(33)		(33)
100077919	Amsterdam	NLD		12/29/2021										83	83		83
100077920	Amsterdam	NLD		12/29/2021										41	41		41
100077922	Amsterdam	NLD		12/29/2021										40	40		40
100077923	Amsterdam	NLD		12/29/2021										523	523		523
100077926	Amsterdam	NLD		12/29/2021										33	33		33
100077927	Amsterdam	NLD		12/29/2021										94	94		94
100077928	Amsterdam	NLD		12/29/2021										13	13		13
100077929	Amsterdam	NLD		12/29/2021		3,611							3,611	3,465	(146)		(146)
100077930	Amsterdam	NLD		12/29/2021										130	130		130
100077931	Amsterdam	NLD		12/29/2021		3,429							3,429	3,283	(145)		(145)
100077932	Amsterdam	NLD		12/29/2021		3,200							3,200	3,064	(135)		(135)
100077933	Amsterdam	NLD		12/29/2021										121	121		121
100077934	Amsterdam	NLD		12/29/2021										28	28		28
100077935	Miami	FL		01/10/2022		15,652							15,652	15,649		(4)	(4)
100077936	San Diego	CA		01/10/2022		4,656							4,656	4,654		(2)	(2)
100077937	Castle Rock	CO		01/10/2022		25,378							25,378	25,378			
100077938	Ponte Vedra	FL		01/10/2022		5,737							5,737	5,734		(3)	(3)
100077939	Lake Havasu City	AZ		01/10/2022		4,157							4,157	4,158		2	2
100077941	Zephyr Cove	NV		01/10/2022		6,792							6,792	6,796		3	3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077942	Austin	TX		01/10/2022		30,182							30,182	30,182			
100077943	Port Saint Lucie	FL		01/10/2022		5,616							5,616	5,620		5	5
100077944	Chino	CA		01/10/2022		12,054							12,054	12,054			
100077945	Doral	FL		01/10/2022		9,590							9,590	9,590			
100077947	Sag Harbor	NY		01/10/2022		13,141							13,141	13,141			
100077949	Lathrop	CA		02/18/2022		6,857							6,857	6,864		7	7
100077951	Fresno	CA		01/13/2022		4,525							4,525	4,525			
100077956	Newport Beach	CA		01/13/2022		31,000							31,000	31,000			
100077957	Newport Beach	CA		01/13/2022		35,000							35,000	35,000			
100077958	Kill Devil Hills	NC		01/06/2022		3,260							3,260	3,260			
100077960	Liberty Lake	WA		02/18/2022		12,633							12,633	12,633			
100077968	Encinitas	CA		01/06/2022		21,911							21,911	21,911			
100077971	Clearwater	FL		02/18/2022		16,190							16,190	16,190			
100077972	Simi Valley	CA		02/18/2022		4,467							4,467	4,467			
100077973	Indio	CA		02/18/2022		18,699							18,699	18,699			
100077985	Boynton Beach	FL		02/18/2022		1,799							1,799	1,799			
100077987	Gold River	CA		01/06/2022		190							190	190			
100077989	Smyrna	GA		01/13/2022		5,023							5,023	5,017		(6)	(6)
100077992	Provo	UT		01/06/2022		98							98	98			
100078001	Garland	TX		02/18/2022		3,498							3,498	3,498			
100078002	Studio City	CA		02/18/2022		37,173							37,173	37,173			
100078003	Burbank	CA		04/05/2022		29,854							29,854	29,854			
100078005	Wrightwood	CA		04/05/2022		6,325							6,325	6,323		(2)	(2)
100078007	Liberty Hill	TX		04/05/2022		7,013							7,013	7,013			
100078009	Elizabeth	NJ		04/05/2022		25,620							25,620	25,620			
100078011	Toms River	NJ		04/05/2022		5,292							5,292	5,292			
100078013	Weston	FL		04/05/2022		7,306							7,306	7,306			
100078015	Victor	ID		04/05/2022		58,216							58,216	58,216			
100078017	Bayville	NY		04/05/2022		7,688							7,688	7,688			
100078019	Corona	NY		04/05/2022		11,368							11,368	11,368			
100078022	Miami	FL		04/05/2022		6,338							6,338	6,338			
100078023	Palmdale	CA		04/05/2022		23,087							23,087	23,087			
100078024	Potomac	MD		04/05/2022		1,784							1,784	1,784			
100078025	Prospect	KY		04/05/2022		2,824							2,824	2,824			
100078026	Mansfield	TX		04/05/2022		4,900							4,900	4,900			
100078027	Las Vegas	NV		04/05/2022		7,359							7,359	7,359			
100078029	Delray Beach	FL		04/05/2022		15,001							15,001	15,001			
100078031	Gardnerville	NV		04/05/2022		7,204							7,204	7,204			
100078032	Washington	DC		04/05/2022		29,564							29,564	29,564			
100078034	Nashville	TN		04/05/2022		16,566							16,566	16,566			
100078035	Ankeny	IA		04/05/2022		8,541							8,541	8,541			
100078037	Torrance	CA		04/05/2022		17,239							17,239	17,239			
100078043	Rancho Santa Margarita	CA		01/21/2022		31,646							31,646	29,329		(2,317)	(2,317)
100078045	Venice	CA		01/21/2022		24,166							24,166	22,409		(1,756)	(1,756)
100078046	Venice	CA		01/21/2022		23,612							23,612	21,896		(1,716)	(1,716)
100078047	Lahaina	HI		01/21/2022		63,377							63,377	54,697		(8,680)	(8,680)
100078049	Detroit	MI		01/21/2022		4,049							4,049	3,506		(543)	(543)
100078051	Venice	CA		01/21/2022		22,504							22,504	20,868		(1,636)	(1,636)
100078052	Asbury Park	NJ		01/21/2022		2,485							2,485	2,306		(179)	(179)
100078053	Winter Park	FL		01/21/2022		7,006							7,006	6,096		(910)	(910)
100078185	Tucson	AZ		02/10/2022		25,426							25,426	25,380		(46)	(46)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078186	Los Angeles	CA		02/10/2022		29,244							29,244	29,244			
100078201	Los Angeles	CA		02/10/2022		180							180	180			
100078204	Beech Mountain	NC		02/10/2022		7,825							7,825	7,813		(11)	(11)
100078207	Mckinney	TX		02/10/2022		9,559							9,559	9,559			
100078208	Palm Springs	CA		02/10/2022		1,753							1,753	1,753			
100078211	Beech Mountain	NC		02/10/2022		2,860							2,860	2,860			
100078213	San Francisco	CA		02/10/2022		2,211							2,211	2,211			
100078215	Beech Mountain	NC		02/10/2022		2,915							2,915	2,915			
100078219	Celina	TX		02/10/2022		3,288							3,288	3,288			
100078222	Baltimore	MD		02/10/2022		4,504							4,504	4,504			
100078230	Chula Vista	CA		02/10/2022		8,366							8,366	8,366			
100078231	Huron	OH		02/10/2022		1,912							1,912	1,911		(1)	(1)
100078233	Palm City	FL		02/10/2022		7,162							7,162	7,162			
100078234	Chatsworth	CA		02/10/2022		33,387							33,387	33,387			
100078238	El Cajon	CA		02/10/2022		4,319							4,319	4,319			
100078239	Pueblo	CO		02/10/2022		2,921							2,921	2,921			
100078244	Lacey	WA		02/10/2022		9,560							9,560	9,560			
100078246	Phoenix	AZ		02/10/2022		6,554							6,554	6,558		4	4
100078247	Dearborn	MI		02/10/2022		3,500							3,500	3,500			
100078250	West New York	NJ		02/10/2022		5,654							5,654	5,657		3	3
100078252	Rolling Hills Estates	CA		02/10/2022		32,059							32,059	32,059			
100078253	Nokomis	FL		02/10/2022		17,500							17,500	17,500			
100078254	Blaine	WA		02/10/2022		9,906							9,906	9,906			
100078256	Santa Rosa Beach	FL		02/10/2022		8,269							8,269	8,274		5	5
100078258	Spring	TX		02/10/2022		1,327							1,327	1,327			
100078261	Mckinney	TX		02/10/2022		6,274							6,274	6,274			
100078262	Wilton	CA		02/10/2022		7,053							7,053	7,053			
100078264	Ashland	OR		02/10/2022		8,215							8,215	8,215			
100078266	Lake Worth	FL		02/10/2022		4,534							4,534	4,534			
100078267	Moorpark	CA		02/10/2022		14,466							14,466	14,466			
100078268	Los Angeles	CA		02/10/2022		13,877							13,877	13,884		7	7
100078269	Woodland Hills	CA		02/10/2022		15,763							15,763	15,763			
100078270	Lawrenceville	GA		02/10/2022		6,448							6,448	6,448			
100078271	Homestead	FL		02/10/2022		4,431							4,431	4,431			
100078273	Melbourne	FL		02/10/2022		3,983							3,983	3,983			
100078274	Homestead	FL		02/10/2022		4,498							4,498	4,498			
100078275	Homestead	FL		02/10/2022		3,982							3,982	3,982			
100078276	Hallandale	FL		02/10/2022		9,184							9,184	9,187		3	3
100078279	Columbia	SC		02/10/2022		1,361							1,361	1,359		(2)	(2)
100078280	Los Gatos	CA		02/10/2022		62,970							62,970	62,970			
100078284	Seguin	TX		02/10/2022		4,817							4,817	4,782		(35)	(35)
100078287	Cocoa Beach	FL		02/10/2022		5,988							5,988	5,988			
100078288	Portland	OR		03/10/2022		16,683							16,683	16,683			
100078290	Torrance	CA		02/10/2022		8,180							8,180	8,180			
100078292	Long Beach	CA		02/10/2022		10,004							10,004	10,004			
100078297	Bellingham	WA		02/10/2022		22,530							22,530	22,530			
100078299	Miami Beach	FL		02/10/2022		6,956							6,956	6,956		1	1
100078301	Maricopa	AZ		02/10/2022		4,401							4,401	4,393		(9)	(9)
100078307	Atlanta	GA		02/10/2022		8,542							8,542	8,542			
100078314	Nederland	CO		02/10/2022		70,083							70,083	70,083			
100078316	Kirkland	WA		02/10/2022		8,050							8,050	8,047		(3)	(3)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078317	American Fork	UT		02/10/2022		277							277	277			
100078321	Palm Beach Gardens	FL		02/10/2022		15,674							15,674	15,674			
100078322	Newark	NJ		02/10/2022		342							342	342			
100078324	Phoenix	AZ		02/10/2022		4,872							4,872	4,872			
100078326	Naples	FL		02/10/2022		10,853							10,853	10,853			
100078330	Sugar Land	TX		02/10/2022		12,793							12,793	12,793			
100078332	Cape Coral	FL		02/10/2022		5,137							5,137	5,137			
100078337	Miami	FL		02/10/2022		10,542							10,542	10,542			
100078342	Paradise Valley	AZ		02/10/2022		37,135							37,135	37,135			
100078345	Tempe	AZ		02/10/2022		7,023							7,023	7,023			
100078351	Parkland	FL		02/10/2022		20,679							20,679	20,659		(19)	(19)
100078356	Phoenix	AZ		02/10/2022		5,124							5,124	5,124			
100078357	Cape Coral	FL		02/10/2022		1,139							1,139	1,139			
100078362	Rancho Cucamonga	CA		02/10/2022		8,545							8,545	8,545			
100078366	Granite Bay	CA		02/10/2022		11,284							11,284	11,284			
100078371	Pompano Beach	FL		02/10/2022		950							950	950			
100078372	Brandon	FL		02/10/2022		3,363							3,363	3,363			
100078382	Phoenix	AZ		02/10/2022		16,273							16,273	16,273			
100078397	San Diego	CA		02/10/2022		12,280							12,280	12,280			
100078399	Scottsdale	AZ		02/10/2022		4,024							4,024	4,022		(2)	(2)
100078407	Fontana	CA		02/10/2022		12,136							12,136	12,136			
100078408	Key West	FL		02/10/2022		31,675							31,675	31,675			
100078438	Danville	CA		01/21/2022		140,635							140,635	135,593		(5,042)	(5,042)
100078440	La Canada Flintridge	CA		01/21/2022		42,976							42,976	42,976			
100078441	Northridge	CA		01/21/2022		8,688							8,688	8,688			
100078442	Quitman	TX		01/21/2022		3,045							3,045	3,045			
100078443	Jurupa Valley Riversid	CA		01/21/2022		7,706							7,706	7,706			
100078444	Lake Arrowhead	CA		01/21/2022		18,419							18,419	18,419			
100078445	Corona Del Mar	CA		01/21/2022		11,996							11,996	11,996			
100078446	Rialto	CA		01/21/2022		3,712							3,712	3,712			
100078448	Scottsdale	AZ		01/25/2022		21,977							21,977	21,977			
100078449	Ontario	CA		01/25/2022		14,213							14,213	14,213			
100078450	Pacific Palisades	CA		01/25/2022		16,589							16,589	16,578		(11)	(11)
100078452	Moorestown	NJ		01/25/2022		13,760							13,760	13,760			
100078453	Minnetonka	MN		01/25/2022		7,416							7,416	7,416			
100078454	Santa Clarita	CA		01/25/2022		15,206							15,206	15,206			
100078456	Nashville	TN		01/25/2022		18,617							18,617	18,609		(8)	(8)
100078457	Nashville	TN		01/25/2022		18,617							18,617	18,609		(8)	(8)
100078459	Mt Pleasant	SC		01/25/2022		127,232							127,232	127,235		3	3
100078460	Vero Beach	FL		01/25/2022		4,341							4,341	4,341			
100078461	Lake City	CO		01/25/2022		4,282							4,282	4,280		(2)	(2)
100078462	Gilroy	CA		01/25/2022		24,713							24,713	24,728		15	15
100078463	Homestead	FL		01/25/2022		5,734							5,734	5,734			
100078464	Brooklyn	NY		01/25/2022		12,193							12,193	12,193			
100078465	Wake Forest	NC		01/25/2022		7,327							7,327	7,327			
100078466	Cape Coral	FL		01/25/2022		4,050							4,050	4,050			
100078467	Angola	NY		01/25/2022		1,967							1,967	1,968			
100078469	Whittier	CA		01/25/2022		3,950							3,950	3,950			
100078471	Gilroy	CA		01/25/2022		504							504	504			
100078472	North Brunswick	NJ		02/02/2022		8,437							8,437	8,437			
100078475	Fort Lauderdale	FL		02/02/2022		6,636							6,636	6,636			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078476	Mount Laurel	NJ		02/02/2022		6,930							6,930	6,930			
100078478	Miami Beach	FL		02/02/2022		2,232							2,232	2,232			
100078479	North Bay Village	FL		02/02/2022		4,519							4,519	4,519			
100078480	Anna	TX		02/02/2022		2,543							2,543	2,543			
100078481	Northlake	TX		02/02/2022		5,446							5,446	5,446			
100078482	Staten Island	NY		02/02/2022		13,165							13,165	13,165			
100078483	Metairie	LA		02/02/2022		5,057							5,057	5,057			
100078484	Westport	WA		02/02/2022		4,343							4,343	4,343			
100078485	San Antonio	TX		02/02/2022		2,550							2,550	2,550			
100078487	Austin	TX		02/02/2022		3,864							3,864	3,864			
100078488	Kamuela	HI		02/02/2022		8,834							8,834	8,844		10	10
100078489	Bronx	NY		02/02/2022		21,069							21,069	21,064		(5)	(5)
100078490	Colonia	NJ		02/02/2022		6,077							6,077	6,077			
100078496	Tucson	AZ		02/02/2022		7,340							7,340	7,340			
100078497	Miami	FL		02/02/2022		9,442							9,442	9,442			
100078498	Windermere	FL		02/25/2022		4,975							4,975	4,975			
100078499	Panama City Beach	FL		02/02/2022		3,900							3,900	3,900			
100078501	Kailua	HI		02/02/2022		25,240							25,240	25,240			
100078504	Amsterdam	NLD		01/26/2022										14	14		14
100078505	Amsterdam	NLD		01/26/2022										96	96		96
100078506	Amsterdam	NLD		01/26/2022										37	37		37
100078507	Amsterdam	NLD		01/26/2022										62	62		62
100078508	Amsterdam	NLD		01/26/2022		1,812							1,812	1,755	(57)		(57)
100078509	Amsterdam	NLD		01/26/2022										(2)	(2)		(2)
100078510	Amsterdam	NLD		01/26/2022		5,951							5,951	5,722	(229)		(229)
100078511	Amsterdam	NLD		01/26/2022										91	91		91
100078512	Amsterdam	NLD		01/26/2022		1,238							1,238	1,199	(38)		(38)
100078513	Amsterdam	NLD		01/26/2022										42	42		42
100078514	Amsterdam	NLD		01/26/2022		1,283							1,283	1,240	(43)		(43)
100078515	Amsterdam	NLD		01/26/2022										58	58		58
100078516	Amsterdam	NLD		01/26/2022										160	160		160
100078517	Amsterdam	NLD		01/26/2022										12	12		12
100078518	Amsterdam	NLD		01/26/2022										12	12		12
100078519	Amsterdam	NLD		01/26/2022										13	13		13
100078522	Amsterdam	NLD		01/26/2022										68	68		68
100078523	Amsterdam	NLD		01/26/2022										123	123		123
100078524	Amsterdam	NLD		01/26/2022		2,799							2,799	2,707	(92)		(92)
100078525	Amsterdam	NLD		01/26/2022										38	38		38
100078526	Amsterdam	NLD		01/26/2022										68	68		68
100078527	Amsterdam	NLD		01/26/2022		769							769	744	(25)		(25)
100078528	Amsterdam	NLD		01/26/2022										34	34		34
100078529	Amsterdam	NLD		01/26/2022										286	286		286
100078530	Amsterdam	NLD		01/26/2022		12,019							12,019	11,628	(390)		(390)
100078531	Amsterdam	NLD		01/26/2022										128	128		128
100078532	Amsterdam	NLD		01/26/2022		3,260							3,260	3,154	(106)		(106)
100078533	Amsterdam	NLD		01/26/2022										57	57		57
100078534	Amsterdam	NLD		01/26/2022		1,521							1,521	1,470	(50)		(50)
100078535	Amsterdam	NLD		01/26/2022										107	107		107
100078536	Amsterdam	NLD		01/26/2022		1,765							1,765	1,709	(56)		(56)
100078537	Amsterdam	NLD		01/26/2022		89,928							89,928	87,281	(2,647)		(2,647)
100078538	Amsterdam	NLD		01/26/2022										99	99		99

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078539	Amsterdam	NLD		01/26/2022		2,192							2,192	2,120	(72)		(72)
100078540	Amsterdam	NLD		01/26/2022										479	479		479
100078541	Amsterdam	NLD		01/26/2022										32	32		32
100078542	Amsterdam	NLD		01/26/2022										46	46		46
100078543	Amsterdam	NLD		01/26/2022										33	33		33
100078544	Amsterdam	NLD		01/26/2022		706							706	683	(23)		(23)
100078545	Amsterdam	NLD		01/26/2022		2,338							2,338	2,262	(76)		(76)
100078546	Amsterdam	NLD		01/26/2022										114	114		114
100078547	Amsterdam	NLD		01/26/2022										38	38		38
100078548	Amsterdam	NLD		01/26/2022		718							718	695	(23)		(23)
100078549	Amsterdam	NLD		01/26/2022										113	113		113
100078550	Amsterdam	NLD		01/26/2022		2,492							2,492	2,411	(81)		(81)
100078551	Amsterdam	NLD		01/26/2022										38	38		38
100078552	Amsterdam	NLD		01/26/2022		626							626	606	(20)		(20)
100078553	Amsterdam	NLD		01/26/2022										60	60		60
100078554	Amsterdam	NLD		01/26/2022										80	80		80
100078555	Amsterdam	NLD		01/26/2022										204	204		204
100078556	Amsterdam	NLD		01/26/2022		7,490							7,490	7,249	(241)		(241)
100078557	Amsterdam	NLD		01/26/2022										87	87		87
100078558	Amsterdam	NLD		01/26/2022										64	64		64
100078559	Amsterdam	NLD		01/26/2022										42	42		42
100078560	Amsterdam	NLD		01/26/2022										39	39		39
100078561	Amsterdam	NLD		01/26/2022										551	551		551
100078562	Amsterdam	NLD		01/26/2022										74	74		74
100078563	Amsterdam	NLD		01/26/2022		2,183							2,183	2,142	(41)		(41)
100078564	Amsterdam	NLD		01/26/2022										62	62		62
100078565	Amsterdam	NLD		01/26/2022		2,047							2,047	1,982	(65)		(65)
100078566	Amsterdam	NLD		01/26/2022		4,514							4,514	4,358	(156)		(156)
100078567	Amsterdam	NLD		01/26/2022										41	41		41
100078568	Amsterdam	NLD		01/26/2022										50	50		50
100078569	Amsterdam	NLD		01/26/2022										30	30		30
100078570	Amsterdam	NLD		01/26/2022		17,986							17,986	17,268	(718)		(718)
100078571	Amsterdam	NLD		01/26/2022		17,986							17,986	17,272	(714)		(714)
100078572	Amsterdam	NLD		01/26/2022		22,482							22,482	21,828	(654)		(654)
100078573	Amsterdam	NLD		01/26/2022										61	61		61
100078574	Amsterdam	NLD		01/26/2022		1,118							1,118	1,082	(36)		(36)
100078575	Amsterdam	NLD		01/26/2022										180	180		180
100078576	Amsterdam	NLD		01/26/2022										35	35		35
100078577	Amsterdam	NLD		01/26/2022										19	19		19
100078578	Amsterdam	NLD		01/26/2022		663							663	641	(22)		(22)
100078579	Amsterdam	NLD		01/26/2022										45	45		45
100078580	Amsterdam	NLD		01/26/2022										50	50		50
100078581	Amsterdam	NLD		01/26/2022		1,699							1,699	1,641	(57)		(57)
100078582	Amsterdam	NLD		01/26/2022										71	71		71
100078583	Amsterdam	NLD		01/26/2022		1,761							1,761	1,741	(21)		(21)
100078584	Amsterdam	NLD		01/26/2022		397							397	385	(12)		(12)
100078585	Amsterdam	NLD		01/26/2022		1,937							1,937	1,915	(23)		(23)
100078586	Amsterdam	NLD		01/26/2022		437							437	423	(13)		(13)
100078587	Amsterdam	NLD		01/26/2022		453							453	438	(15)		(15)
100078588	Amsterdam	NLD		01/26/2022		2,008							2,008	1,965	(43)		(43)
100078589	Amsterdam	NLD		01/26/2022		1,653							1,653	1,618	(35)		(35)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078590	Amsterdam	NLD		01/26/2022		429							429	415	(14)		(14)
100078591	Amsterdam	NLD		01/26/2022		1,902							1,902	1,862	(41)		(41)
100078592	Amsterdam	NLD		01/26/2022		540							540	522	(18)		(18)
100078593	Amsterdam	NLD		01/26/2022		2,395							2,395	2,340	(56)		(56)
100078594	Amsterdam	NLD		01/26/2022		413							413	399	(14)		(14)
100078595	Amsterdam	NLD		01/26/2022		1,832							1,832	1,790	(41)		(41)
100078596	Amsterdam	NLD		01/26/2022										36	36		36
100078597	Amsterdam	NLD		01/26/2022		618							618	598	(20)		(20)
100078598	Amsterdam	NLD		01/26/2022		708							708	683	(25)		(25)
100078599	Amsterdam	NLD		01/26/2022										8	8		8
100078600	Amsterdam	NLD		01/26/2022										18	18		18
100078601	Amsterdam	NLD		01/26/2022		1,360							1,360	1,314	(46)		(46)
100078602	Amsterdam	NLD		01/26/2022										106	106		106
100078603	Amsterdam	NLD		01/26/2022		1,089							1,089	1,053	(36)		(36)
100078604	Amsterdam	NLD		01/26/2022		855							855	827	(28)		(28)
100078605	Amsterdam	NLD		01/26/2022										36	36		36
100078606	Amsterdam	NLD		01/26/2022										41	41		41
100078607	Amsterdam	NLD		01/26/2022										78	78		78
100078608	Amsterdam	NLD		01/26/2022		1,883							1,883	1,821	(62)		(62)
100078609	Amsterdam	NLD		01/26/2022										338	338		338
100078610	Amsterdam	NLD		01/26/2022		169,739							169,739	165,024	(4,715)		(4,715)
100078611	Amsterdam	NLD		01/26/2022										77	77		77
100078612	Amsterdam	NLD		01/26/2022										520	520		520
100078613	Amsterdam	NLD		01/26/2022										388	388		388
100078616	Amsterdam	NLD		01/26/2022		823							823	797	(26)		(26)
100078617	Amsterdam	NLD		01/26/2022										53	53		53
100078618	Amsterdam	NLD		01/26/2022		566							566	547	(19)		(19)
100078619	Amsterdam	NLD		01/26/2022										10	10		10
100078620	Amsterdam	NLD		01/26/2022										15	15		15
100078621	Amsterdam	NLD		01/26/2022		849							849	820	(29)		(29)
100078622	Amsterdam	NLD		01/26/2022										36	36		36
100078623	Amsterdam	NLD		01/26/2022		2,168							2,168	2,093	(75)		(75)
100078624	Amsterdam	NLD		01/26/2022										14	14		14
100078625	Amsterdam	NLD		01/26/2022										36	36		36
100078626	Amsterdam	NLD		01/26/2022		2,140							2,140	2,075	(65)		(65)
100078627	Amsterdam	NLD		01/26/2022										18	18		18
100078628	Amsterdam	NLD		01/26/2022		1,141							1,141	1,102	(39)		(39)
100078629	Amsterdam	NLD		01/26/2022										9	9		9
100078630	Amsterdam	NLD		01/26/2022		660							660	637	(23)		(23)
100078631	Amsterdam	NLD		01/26/2022										24	24		24
100078632	Twickenham	GBR		01/26/2022										192	192		192
100078633	Llandudno	GBR		01/26/2022										27	27		27
100078634	Doncaster	GBR		01/26/2022										13	13		13
100078635	Reading	GBR		01/26/2022										93	93		93
100078636	Hollis	NH		02/02/2022		16,906							16,906	16,906			
100078637	Arlington	MA		02/02/2022		17,998							17,998	17,998			
100078638	St Petersburg	FL		02/02/2022		4,674							4,674	4,674			
100078639	Harbor City	CA		02/02/2022		6,544							6,544	6,544			
100078640	White Plains	NY		02/02/2022		6,000							6,000	6,000			
100078641	Centennial	CO		02/02/2022		25,485							25,485	25,485			
100078642	Newport Beach	CA		02/02/2022		22,445							22,445	22,445			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078644	Davie	FL		02/02/2022		5,798							5,798	5,798			
100078645	Palm Bch Gdns	FL		02/02/2022		2,371							2,371	2,371			
100078646	Bradenton	FL		02/02/2022		5,619							5,619	5,619			
100078648	Cliffside Park	NJ		02/02/2022		7,756							7,756	7,756			
100078650	Encino	CA		02/02/2022		40,780							40,780	40,780			
100078651	Pioche	NV		02/02/2022		2,220							2,220	2,220			
100078652	Manitowoc	WI		02/02/2022		3,192							3,192	3,192			
100078653	Riverview	FL		02/02/2022		5,197							5,197	5,197			
100078654	Boise	ID		02/02/2022		14,332							14,332	14,332			
100078655	Elk Grove	CA		02/02/2022		10,020							10,020	10,020			
100078656	Hesperia	CA		02/02/2022		8,174							8,174	8,169		(5)	(5)
100078657	Feasterville Trevose	PA		02/02/2022		14,541							14,541	14,541			
100078658	Lake Elsinore	CA		02/02/2022		9,070							9,070	9,070			
100078660	Saint Petersburg	FL		02/02/2022		11,523							11,523	11,523			
100078661	Hamilton	NJ		02/02/2022		6,463							6,463	6,463		1	1
100078662	Guilford	CT		02/02/2022		17,442							17,442	17,442			
100078663	Mullica Hill	NJ		02/02/2022		19,005							19,005	19,005			
100078664	Caldwell	NJ		02/02/2022		6,509							6,509	6,509			
100078665	Honolulu	HI		02/02/2022		22,385							22,385	22,385			
100078667	Henderson	NV		02/02/2022		15,543							15,543	15,543			
100078668	St Charles	IL		02/02/2022		3,781							3,781	3,781			
100078669	La Habra	CA		02/02/2022		48,676							48,676	48,678		2	2
100078670	Houston	TX		02/25/2022		3,034							3,034	3,034			
100078671	Queen Creek	AZ		02/02/2022		14,502							14,502	14,502			
100078672	San Clemente	CA		02/02/2022		25,629							25,629	25,629			
100078673	San Clemente	CA		02/02/2022		18,054							18,054	18,054			
100078674	San Bernardino	CA		02/02/2022		15,742							15,742	15,742			
100078675	Ormond Beach	FL		02/02/2022		6,160							6,160	6,156		(4)	(4)
100078676	Columbus	OH		02/02/2022		1,545							1,545	1,545			
100078677	Rancho Cucamonga	CA		02/02/2022		8,395							8,395	8,395			
100078678	Sunland	CA		02/02/2022		20,190							20,190	20,190			
100078679	Murrieta	CA		02/02/2022		11,526							11,526	11,515		(11)	(11)
100078680	Burlingame	CA		02/02/2022		10,414							10,414	10,414			
100078681	Wyndmoor	PA		02/02/2022		22,738							22,738	22,743		5	5
100078682	Union City	CA		02/02/2022		16,556							16,556	16,556			
100078683	El Monte	CA		02/02/2022		9,815							9,815	9,815			
100078684	Phoenix	AZ		02/02/2022		5,030							5,030	5,028		(2)	(2)
100078685	Rancho Santa Margarita	CA		02/02/2022		5,585							5,585	5,589		4	4
100078686	Diamond Bar	CA		02/02/2022		7,207							7,207	7,207			
100078687	Wood Ridge	NJ		02/02/2022		6,461							6,461	6,461			
100078689	Rancho Cucamonga	CA		02/02/2022		10,311							10,311	10,315		4	4
100078690	Freehold	NJ		02/02/2022		6,587							6,587	6,587			
100078692	Rancho Cucamonga	CA		02/02/2022		8,896							8,896	8,896			
100078693	Diamond Bar	CA		02/02/2022		79,674							79,674	79,674			
100078694	La Habra	CA		02/02/2022		16,592							16,592	16,592			
100078695	Walnut	CA		02/02/2022		14,517							14,517	14,517			
100078696	Arcadia	CA		02/02/2022		17,051							17,051	17,051			
100078697	North Tustin	CA		02/02/2022		9,814							9,814	9,814			
100078698	Spirit Lake	IA		02/02/2022		3,018							3,018	3,018			
100078699	Twentynine Palms	CA		02/02/2022		5,326							5,326	5,328		2	2
100078700	Garden Grove	CA		02/02/2022		13,382							13,382	13,382			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078701	La Mirada	CA		02/02/2022		7,041							7,041	7,041			
100078702	Fort Lauderdale	FL		02/02/2022		4,081							4,081	4,081			
100078703	West Covina	CA		02/02/2022		11,380							11,380	11,380			
100078704	Playa Vista	CA		02/02/2022		12,145							12,145	12,145			
100078705	Chino	CA		02/02/2022		7,377							7,377	7,377			
100078706	Hacienda Heights	CA		02/02/2022		8,143							8,143	8,132		(12)	(12)
100078707	Shelby	NC		02/02/2022		2,985							2,985	2,984		(1)	(1)
100078708	Sonoma	CA		02/02/2022		6,000							6,000	6,000			
100078709	Los Angeles	CA		02/02/2022		8,905							8,905	8,905			
100078710	Grand Terrace	CA		02/02/2022		8,242							8,242	8,242			
100078711	Lakewood	NJ		02/02/2022		17,402							17,402	17,402			
100078712	West Covina	CA		02/02/2022		40,360							40,360	40,360			
100078713	Walnut	CA		02/02/2022		14,860							14,860	14,860			
100078714	Kilauea	HI		02/25/2022		360,000							360,000	360,000			
100078715	East Hampton	NY		02/02/2022		32,647							32,647	32,647			
100078716	Trenton	NJ		02/02/2022		1,538							1,538	1,538			
100078717	Fort Lee	NJ		02/02/2022		9,920							9,920	9,920			
100078718	Palmdale	CA		02/25/2022		3,938							3,938	3,938			
100078719	Coolidge	AZ		02/25/2022		11,946							11,946	11,946			
100078721	Savannah	GA		02/25/2022		32,318							32,318	32,318			
100078722	Orlando	FL		02/25/2022		4,759							4,759	4,759			
100078725	Olivehurst	CA		02/25/2022		2,722							2,722	2,722			
100078727	Denver	CO		02/25/2022		10,237							10,237	10,237			
100078728	Bradenton	FL		02/25/2022		6,873							6,873	6,873			
100078729	Poway	CA		02/25/2022		8,382							8,382	8,382			
100078730	Seaside	OR		02/25/2022		19,950							19,950	19,950			
100078731	Tigard	OR		02/25/2022		5,534							5,534	5,534			
100078732	Midway City	CA		02/25/2022		4,880							4,880	4,880			
100078733	Lake Elsinore	CA		02/25/2022		4,316							4,316	4,316			
100078734	Wildomar	CA		02/25/2022		7,754							7,754	7,754			
100078736	San Diego	CA		02/25/2022		9,606							9,606	9,606			
100078737	Gilbert	AZ		02/25/2022		8,418							8,418	8,418			
100078738	South El Monte	CA		02/25/2022		9,876							9,876	9,876			
100078739	Santa Maria	CA		02/25/2022		11,456							11,456	11,456			
100078740	Santa Ana	CA		02/25/2022		16,941							16,941	16,941			
100078741	Buena Park	CA		02/25/2022		25,515							25,515	25,515			
100078742	Long Beach	CA		02/25/2022		4,083							4,083	4,083			
100078743	Cottonwood	CA		02/25/2022		4,907							4,907	4,907			
100078744	San Pablo	CA		02/25/2022		10,355							10,355	10,355			
100078745	Fort Lauderdale	FL		02/25/2022		8,304							8,304	8,304			
100078748	Sacramento	CA		02/25/2022		6,283							6,283	6,283			
100078749	Upland	CA		02/25/2022		14,011							14,011	14,011			
100078750	Woodland Hills	CA		02/25/2022		30,484							30,484	30,484			
100078751	Torrance	CA		02/25/2022		18,064							18,064	18,064			
100078752	Bel Air	MD		02/25/2022		1,936							1,936	1,936			
100078762	Van Nuys	CA		01/31/2022		2,459							2,459	2,461		2	2
100078763	Huntington Beach	CA		01/31/2022		26,203							26,203	26,203			
100078764	Camarillo	CA		01/31/2022		8,058							8,058	8,070		11	11
100078765	Monmouth Beach	NJ		01/31/2022		44,300							44,300	44,300			
100078766	Rowland Heights	CA		01/31/2022		14,005							14,005	14,005			
100078767	Simi Valley	CA		01/31/2022		9,753							9,753	9,753			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078768	Spring Valley	CA		01/31/2022		11,929							11,929	11,929			
100078769	Pasadena	CA		01/31/2022		20,749							20,749	20,749			
100078770	San Francisco	CA		01/31/2022		34,512							34,512	34,512			
100078771	Newport Beach	CA		01/31/2022		34,801							34,801	34,801			
100078772	Los Angeles	CA		01/31/2022		12,662							12,662	12,662			
100078773	Imperial Beach	CA		01/31/2022		200							200	200			
100078779	Phoenix	AZ		02/24/2022		14,032							14,032	14,032			
100078780	Hendersonville	NC		02/24/2022		3,618							3,618	3,618			
100078781	Hendersonville	NC		02/24/2022		3,728							3,728	3,728			
100078782	Pflugerville	TX		02/24/2022		4,830							4,830	4,830			
100078783	Houston	TX		02/24/2022		1,930							1,930	1,930			
100078784	Bismarck	ND		02/24/2022		3,651							3,651	3,651			
100078785	Dallas	TX		02/24/2022		2,385							2,385	2,385			
100078786	Springtown	TX		02/24/2022		3,243							3,243	3,243			
100078787	Plano	IL		02/24/2022		2,942							2,942	2,942			
100078788	Mcgregor	TX		02/24/2022		3,163							3,163	3,163			
100078789	Winter Haven	FL		02/24/2022		3,222							3,222	3,222			
100078790	Manchester	CT		02/24/2022		4,967							4,967	4,967			
100078791	Washington	DC		02/24/2022		4,176							4,176	4,176			
100078792	Charleston	SC		02/24/2022		4,286							4,286	4,286			
100078793	Navarre	FL		02/24/2022		5,012							5,012	5,012			
100078794	Tampa	FL		02/24/2022		8,242							8,242	8,242			
100078795	Hendersonville	NC		02/24/2022		3,570							3,570	3,570			
100078796	Hendersonville	NC		02/24/2022		4,057							4,057	4,057			
100078797	Charlotte	NC		02/24/2022		6,109							6,109	6,109			
100078798	Lynn	MA		02/24/2022		2,219							2,219	2,219			
100078799	Zephyrhills	FL		02/24/2022		2,795							2,795	2,795			
100078800	Houston	TX		02/24/2022		3,706							3,706	3,706			
100078801	Hendersonville	NC		02/24/2022		3,420							3,420	3,420			
100078802	Salisbury	NC		02/24/2022		2,985							2,985	2,985			
100078803	Springtown	TX		02/24/2022		3,243							3,243	3,243			
100078804	Colorado Springs	CO		02/24/2022		4,742							4,742	4,742			
100078805	Arvada	CO		02/24/2022		8,087							8,087	8,087			
100078806	Mooresville	NC		02/24/2022		4,080							4,080	4,080			
100078807	Toms River	NJ		02/24/2022		7,801							7,801	7,801			
100078809	Raleigh	NC		02/24/2022		3,242							3,242	3,242			
100078810	Hampton	VA		02/24/2022		4,043							4,043	4,043			
100078811	Rutledge	PA		02/24/2022		4,408							4,408	4,408			
100078813	Simi Valley	CA		02/24/2022		9,388							9,388	9,388			
100078814	Rochester	NH		02/24/2022		1,933							1,933	1,933			
100078815	Raleigh	NC		02/24/2022		3,706							3,706	3,706			
100078816	Toledo	OH		02/24/2022		1,450							1,450	1,450			
100078817	Toledo	OH		02/24/2022		1,904							1,904	1,904			
100078818	South Brunswick	NJ		02/24/2022		3,773							3,773	3,773			
100078819	Raleigh	NC		02/24/2022		3,127							3,127	3,127			
100078820	Raleigh	NC		02/24/2022		3,706							3,706	3,706			
100078821	Raleigh	NC		02/24/2022		3,266							3,266	3,266			
100078822	Fresno	CA		02/24/2022		2,277							2,277	2,277			
100078823	Raleigh	NC		02/24/2022		3,242							3,242	3,242			
100078824	Raleigh	NC		02/24/2022		3,127							3,127	3,127			
100078825	Raleigh	NC		02/24/2022		3,242							3,242	3,242			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078826	Conroe	TX		02/24/2022		6,298							6,298	6,298			
100078827	Frisco	TX		02/24/2022		5,489							5,489	5,489			
100078828	Houston	TX		02/24/2022		3,654							3,654	3,654			
100078829	Omaha	NE		02/24/2022		3,782							3,782	3,782			
100078830	Baltimore	MD		02/24/2022		3,029							3,029	3,029			
100078831	Baltimore	MD		02/24/2022		8,607							8,607	8,607			
100078832	Houston	TX		02/24/2022		2,821							2,821	2,821			
100078834	Houston	TX		02/24/2022		3,105							3,105	3,105			
100078835	Houston	TX		02/24/2022		4,005							4,005	4,005			
100078836	Chula Vista	CA		02/24/2022		9,330							9,330	9,330			
100078837	Fresno	CA		02/24/2022		4,362							4,362	4,362			
100078838	Summerfield	FL		02/24/2022		2,646							2,646	2,646			
100078839	Mesa	AZ		02/24/2022		2,995							2,995	2,995			
100078840	Phoenix	AZ		02/24/2022		3,710							3,710	3,710			
100078842	Houston	TX		02/24/2022		4,584							4,584	4,584			
100078843	Kissimmee	FL		02/24/2022		4,734							4,734	4,734			
100078844	Brunswick	GA		02/24/2022		1,656							1,656	1,656			
100078845	East Point	GA		02/24/2022		4,142							4,142	4,142			
100078846	Saint Petersburg	FL		02/24/2022		3,402							3,402	3,402			
100078847	Erwin	NC		02/24/2022		2,665							2,665	2,665			
100078848	Davenport	FL		02/24/2022		3,547							3,547	3,547			
100078849	Melbourne	FL		02/24/2022		3,068							3,068	3,068			
100078850	Toms River	NJ		02/24/2022		5,874							5,874	5,874			
100078851	Baltimore	MD		02/24/2022		3,173							3,173	3,173			
100078852	Winter Haven	FL		02/24/2022		3,518							3,518	3,518			
100078853	Riverview	FL		02/24/2022		4,247							4,247	4,247			
100078854	Richmond	TX		02/24/2022		2,748							2,748	2,748			
100078856	Chula Vista	CA		02/24/2022		8,342							8,342	8,342			
100078857	Whiting	IN		02/24/2022		3,186							3,186	3,186			
100078858	Scott	LA		02/24/2022		3,021							3,021	3,021			
100078859	Southbury	CT		02/24/2022		2,206							2,206	2,206			
100078861	Tomball	TX		02/24/2022		3,738							3,738	3,738			
100078862	Fairbanks	AK		02/24/2022		3,473							3,473	3,473			
100078863	Oshkosh	WI		02/24/2022		2,309							2,309	2,309			
100078864	Avon Park	FL		02/24/2022		1,635							1,635	1,635			
100078865	Toledo	OH		02/24/2022		1,618							1,618	1,617		(1)	(1)
100078866	Virginia Beach	VA		02/24/2022		2,301							2,301	2,301			
100078867	Stanley	WI		02/24/2022		1,744							1,744	1,744			
100078868	Spring	TX		02/24/2022		2,794							2,794	2,794			
100078869	Covina	CA		02/24/2022		13,042							13,042	13,041			
100078870	Sunrise	FL		02/24/2022		4,382							4,382	4,382			
100078871	Charlotte	NC		02/24/2022		6,322							6,322	6,322			
100078872	Mableton	GA		02/24/2022		3,394							3,394	3,394			
100078873	Roy	UT		02/24/2022		5,187							5,187	5,187			
100078874	Meridian	ID		02/24/2022		5,150							5,150	5,150			
100078875	Vallejo	CA		02/24/2022		7,827							7,827	7,827			
100078876	Inman	SC		02/24/2022		3,594							3,594	3,593			
100078877	Beloit	WI		02/24/2022		3,280							3,280	3,280			
100078879	Twentynine Palms	CA		02/24/2022		2,638							2,638	2,638			
100078880	Marietta	GA		02/24/2022		9,410							9,410	9,410			
100078881	Schererville	IN		02/24/2022		2,487							2,487	2,487			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078882	San Diego	CA		02/24/2022		8,480							8,480	8,480			
100078884	Bridgeport	CT		02/24/2022		5,902							5,902	5,902			
100078885	Tucson	AZ		02/24/2022		7,816							7,816	7,816			
100078886	Delray Beach	FL		02/24/2022		1,779							1,779	1,779			
100078887	Quail Valley	CA		02/24/2022		4,974							4,974	4,974			
100078888	Leesburg	FL		02/24/2022		2,796							2,796	2,796			
100078889	West Lafayette	IN		02/24/2022		3,748							3,748	3,748			
100078890	Charlotte	NC		02/24/2022		2,033							2,033	2,033			
100078891	Covington	GA		02/24/2022		2,580							2,580	2,580			
100078892	Las Vegas	NV		02/24/2022		3,464							3,464	3,464			
100078894	Schererville	IN		02/24/2022		2,585							2,585	2,585			
100078895	Spokane	WA		02/24/2022		3,864							3,864	3,864			
100078896	Raleigh	NC		02/24/2022		3,856							3,856	3,856			
100078897	Montgomery	AL		02/24/2022		1,093							1,093	1,093			
100078898	Ocala	FL		02/24/2022		2,651							2,651	2,651			
100078899	Baltimore	MD		02/24/2022		3,916							3,916	3,916			
100078900	Las Vegas	NV		02/24/2022		5,491							5,491	5,491			
100078901	S Lake Tahoe	CA		02/24/2022		8,726							8,726	8,726			
100078902	Hinesville	GA		02/24/2022		1,348							1,348	1,348			
100078903	Largo	FL		02/24/2022		6,299							6,299	6,299			
100078904	Augusta	GA		02/24/2022		833							833	833			
100078905	Madison	AL		02/24/2022		4,486							4,486	4,486			
100078906	Bradenton	FL		02/24/2022		9,064							9,064	9,064			
100078907	Fayetteville	NC		02/24/2022		1,998							1,998	1,998			
100078908	Bend	OR		02/24/2022		4,551							4,551	4,551			
100078909	Miami	FL		02/24/2022		3,481							3,481	3,481			
100078910	Westminster	CO		02/24/2022		8,142							8,142	8,142			
100078911	Houston	TX		02/24/2022		3,714							3,714	3,714			
100078912	Augusta	GA		02/24/2022		1,038							1,038	1,038			
100078913	Orlando	FL		02/24/2022		4,893							4,893	4,893			
100078914	Philadelphia	PA		02/24/2022		2,370							2,370	2,370			
100078915	Joanna	SC		02/24/2022		1,282							1,282	1,282			
100078916	Oakland	CA		02/24/2022		4,765							4,765	4,765			
100078918	Killeen	TX		02/24/2022		2,946							2,946	2,946			
100078919	Fredericksburg.	VA		02/24/2022		6,900							6,900	6,900			
100078920	Harpers Ferry	WV		02/24/2022		4,498							4,498	4,498			
100078921	Victorville	CA		02/24/2022		5,212							5,212	5,212			
100078922	Fort Wayne	IN		02/24/2022		1,190							1,190	1,190			
100078923	Victorville	CA		02/24/2022		6,370							6,370	6,370			
100078924	Fresno	CA		02/24/2022		3,978							3,978	3,978			
100078925	Philadelphia	PA		02/24/2022		2,409							2,409	2,409			
100078926	Bayville	NJ		02/24/2022		4,075							4,075	4,075			
100078927	Tomball	TX		02/24/2022		4,177							4,177	4,177			
100078928	Humble	TX		02/24/2022		5,353							5,353	5,353			
100078929	Saint Louis	MO		02/24/2022		2,464							2,464	2,464			
100078931	Venice	FL		02/24/2022		4,758							4,758	4,758			
100078932	North Myrtle Beach	SC		02/24/2022		1,604							1,604	1,604			
100078934	Checotah	OK		02/24/2022		1,192							1,192	1,192			
100078936	Raleigh	NC		02/24/2022		3,093							3,093	3,093			
100078937	Omaha	NE		02/24/2022		3,869							3,869	3,869			
100078938	Columbia	MO		02/24/2022		1,974							1,974	1,974			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078939	Omaha	NE		02/24/2022		4,001							4,001	4,001			
100078940	Richmond	VA		02/24/2022		3,127							3,127	3,127			
100078941	Battle Creek	MI		02/24/2022		789							789	789			
100078942	Iowa Falls	IA		02/24/2022		1,321							1,321	1,321			
100078943	Clarksville	TN		02/24/2022		3,057							3,057	3,057			
100078944	Center Point	AL		02/24/2022		1,871							1,871	1,871			
100078945	New Orleans	LA		02/24/2022		2,702							2,702	2,702			
100078946	Omaha	NE		02/24/2022		4,014							4,014	4,014			
100078947	Bellingham	WA		02/24/2022		10,585							10,585	10,585			
100078948	Ferndale	WA		02/24/2022		7,066							7,066	7,066			
100078949	Chattanooga	TN		02/24/2022		2,318							2,318	2,318			
100078950	Clarksville	TN		02/24/2022		3,057							3,057	3,057			
100078951	Arnold	MO		02/24/2022		2,203							2,203	2,203			
100078952	Wilmington	DE		02/24/2022		3,821							3,821	3,821			
100078954	Paterson	NJ		02/24/2022		4,931							4,931	4,931			
100078955	Oklahoma City	OK		02/24/2022		2,145							2,145	2,145			
100078956	Indianapolis	IN		02/24/2022		1,021							1,021	1,021			
100078958	Cranberry Twp	PA		02/24/2022		3,671							3,671	3,671			
100078959	Mobile	AL		02/24/2022		2,509							2,509	2,509			
100078960	Saint Louis	MO		02/24/2022		1,533							1,533	1,533			
100078961	Mulberry	FL		02/24/2022		2,780							2,780	2,779		(1)	(1)
100078962	Ardmore	OK		02/24/2022		1,778							1,778	1,778			
100078963	Indianapolis	IN		02/24/2022		3,829							3,829	3,829			
100078964	Lincoln	NE		02/24/2022		2,035							2,035	2,035			
100078965	Akron	OH		02/24/2022		2,117							2,117	2,117			
100078966	Center Point	AL		02/24/2022		743							743	743			
100078968	Garner	NC		02/24/2022		5,550							5,550	5,550			
100078969	Park Forest	IL		02/24/2022		2,163							2,163	2,163			
100078970	Neptune City	NJ		02/24/2022		5,252							5,252	5,252			
100078971	Stow	OH		02/24/2022		3,095							3,095	3,095			
100078972	Fall River	MA		02/24/2022		4,772							4,772	4,772			
100078973	Louisville	KY		02/24/2022		1,408							1,408	1,408			
100078974	Pensacola	FL		02/24/2022		4,967							4,967	4,967			
100078975	Saint Louis	MO		02/24/2022		1,411							1,411	1,411			
100078976	Portsmouth	VA		02/24/2022		2,092							2,092	2,092			
100078977	Dover	NJ		02/24/2022		4,225							4,225	4,225			
100078978	Saint Louis	MO		02/24/2022		3,002							3,002	3,002			
100078979	Memphis	TN		02/24/2022		2,230							2,230	2,230			
100078980	Newport News	VA		02/24/2022		2,405							2,405	2,405		(1)	(1)
100078981	Mcminnville	OR		02/24/2022		5,937							5,937	5,937			
100078982	Ponchatoula	LA		02/24/2022		2,768							2,768	2,768			
100078983	Memphis	TN		02/24/2022		2,022							2,022	2,022			
100078984	Tulsa	OK		02/24/2022		2,389							2,389	2,389			
100078986	Saint Louis	MO		02/24/2022		3,002							3,002	3,002			
100078987	Waterloo	IA		02/24/2022		1,528							1,528	1,528			
100078988	Wilmington	NC		02/24/2022		2,553							2,553	2,553			
100078989	Saint Louis	MO		02/24/2022		5,107							5,107	5,107			
100078990	Whitman	MA		02/24/2022		10,388							10,388	10,387		(1)	(1)
100078992	Richmond	VA		02/24/2022		7,210							7,210	7,210			
100078993	Howell	MI		02/24/2022		2,711							2,711	2,711			
100078994	Piedmont	AL		02/24/2022		2,264							2,264	2,264			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078995	Chester	VA		02/24/2022		5,880							5,880	5,880			
100078996	Pittsburgh	PA		02/24/2022		2,903							2,903	2,903			
100078997	Roanoke	VA		02/24/2022		2,690							2,690	2,690			
100078998	Clovis	CA		02/24/2022		7,797							7,797	7,797			
100078999	Barberton	OH		02/24/2022		3,338							3,338	3,338			
100079000	Zapata	TX		02/24/2022		3,022							3,022	3,021			
100079001	Philadelphia	PA		02/24/2022		3,862							3,862	3,862			
100079002	Beatrice	NE		02/24/2022		1,396							1,396	1,396			
100079003	Lewisburg	TN		02/24/2022		2,228							2,228	2,228			
100079004	Omaha	NE		02/24/2022		3,230							3,230	3,230			
100079005	Omaha	NE		02/24/2022		2,893							2,893	2,893			
100079006	Omaha	NE		02/24/2022		3,007							3,007	3,007			
100079007	Omaha	NE		02/24/2022		2,865							2,865	2,865			
100079008	Lebanon	PA		02/24/2022		1,210							1,210	1,210			
100079009	Philadelphia	PA		02/24/2022		2,436							2,436	2,436			
100079010	Fremont	NE		02/24/2022		1,702							1,702	1,702			
100079012	Cleveland	OH		02/24/2022		2,041							2,041	2,041			
100079013	Roanoke	VA		02/24/2022		2,004							2,004	2,004			
100079014	Charlotte	NC		02/24/2022		515							515	515			
100079016	Hermiston	OR		02/24/2022		3,948							3,948	3,953		4	4
100079017	Roanoke	VA		02/24/2022		2,393							2,393	2,393			
100079018	Roanoke	VA		02/24/2022		1,990							1,990	1,990			
100079019	South Gate	CA		02/24/2022		11,374							11,374	11,374			
100079020	Bullhead City	AZ		02/24/2022		3,326							3,326	3,326			
100079022	North Las Vegas	NV		02/24/2022		12,329							12,329	12,322		(6)	(6)
100079023	Paisley	FL		02/24/2022		1,467							1,467	1,467			
100079024	Springfield	MA		02/24/2022		2,871							2,871	2,871			
100079025	Omaha	NE		02/24/2022		3,352							3,352	3,351		(1)	(1)
100079026	Grandview	MO		02/24/2022		2,432							2,432	2,432			
100079027	Kansas City	MO		02/24/2022		2,678							2,678	2,678			
100079028	Visalia	CA		02/24/2022		7,096							7,096	7,096			
100079029	Grand Prairie	TX		02/24/2022		3,207							3,207	3,207			
100079030	Van Alstyne	TX		02/24/2022		4,669							4,669	4,669			
100079031	Pike Road	AL		02/24/2022		3,291							3,291	3,291			
100079032	Roseville	MN		02/24/2022		3,620							3,620	3,620			
100079033	Arlington	TX		02/24/2022		4,929							4,929	4,929			
100079034	Madison Heights	MI		02/24/2022		2,223							2,223	2,223			
100079035	Lincoln	NE		02/24/2022		2,557							2,557	2,557			
100079036	Omaha	NE		02/24/2022		2,558							2,558	2,558			
100079037	Clayton	NC		02/24/2022		88,465							88,465	88,465			
100079038	Rock Hill	SC		02/24/2022		1,967							1,967	1,967			
100079039	Cuyahoga Falls	OH		02/24/2022		1,998							1,998	1,998			
100079040	Annapolis	MD		02/24/2022		3,645							3,645	3,645			
100079041	Saint Peters	MO		02/24/2022		2,158							2,158	2,158			
100079042	Clovis	CA		02/24/2022		5,227							5,227	5,227			
100079043	Worcester	MA		02/24/2022		3,538							3,538	3,538			
100079044	Norfolk	VA		02/24/2022		2,599							2,599	2,599			
100079045	Las Vegas	NV		02/24/2022		3,653							3,653	3,653			
100079046	Saint Louis	MO		02/24/2022		3,114							3,114	3,114			
100079047	Milwaukee	WI		02/24/2022		1,759							1,759	1,759			
100079050	Zion	IL		02/24/2022		3,459							3,459	3,459			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079051	Georgetown	SC		02/24/2022		2,291							2,291	2,291			
100079053	Philadelphia	PA		02/24/2022		1,470							1,470	1,470			
100079055	Center Line	MI		02/24/2022		1,834							1,834	1,834			
100079057	Imperial	MO		02/24/2022		2,154							2,154	2,154			
100079058	Carrollton	TX		02/24/2022		4,539							4,539	4,539			
100079059	Houston	TX		02/24/2022		4,379							4,379	4,379			
100079060	El Monte	CA		02/24/2022		7,528							7,528	7,528			
100079061	Miramar	FL		02/24/2022		7,107							7,107	7,107			
100079062	Thompsons Station	TN		02/24/2022		6,124							6,124	6,124			
100079063	North Platte	NE		02/24/2022		1,749							1,749	1,749			
100079065	Westmont	IL		02/24/2022		4,835							4,835	4,835			
100079066	Saint Louis	MO		02/24/2022		1,278							1,278	1,278			
100079068	Reno	NV		02/24/2022		4,553							4,553	4,553			
100079069	Saint Louis	MO		02/24/2022		2,906							2,906	2,906			
100079070	Mckenney	VA		02/24/2022		2,068							2,068	2,068			
100079071	Tulsa	OK		02/24/2022		5,921							5,921	5,918		(2)	(2)
100079072	Portsmouth	VA		02/24/2022		2,044							2,044	2,044			
100079073	Wildwood	NJ		02/24/2022		6,071							6,071	6,071			
100079074	North Charleston	SC		02/24/2022		7,287							7,287	7,287			
100079075	Hammond	LA		02/24/2022		5,489							5,489	5,489			
100079076	Mesquite	TX		02/24/2022		5,330							5,330	5,330			
100079077	Greenville	SC		02/24/2022		(4,744)							(4,744)	580		5,324	5,324
100079078	Waterford	MI		02/24/2022		2,627							2,627	2,627			
100079079	Burnsville	NC		02/24/2022		3,741							3,741	3,741			
100079080	Marlton	NJ		02/24/2022		2,816							2,816	2,816			
100079082	Oklahoma City	OK		02/24/2022		3,743							3,743	3,743			
100079084	Waukesha	WI		02/24/2022		2,840							2,840	2,840			
100079085	Ellisville	MO		02/24/2022		2,321							2,321	2,321			
100079086	Bridgeport	PA		02/24/2022		2,587							2,587	2,587			
100079087	Tulsa	OK		02/24/2022		3,541							3,541	3,541			
100079089	New Orleans	LA		02/24/2022		5,951							5,951	5,951			
100079090	Chelsea	MA		02/24/2022		13,863							13,863	13,861		(2)	(2)
100079091	Moorestown	NJ		02/24/2022		6,039							6,039	6,039			
100079092	Cumming	GA		02/24/2022		4,463							4,463	4,463			
100079093	Frisco	TX		02/24/2022		4,218							4,218	4,218			
100079094	Oklahoma City	OK		02/24/2022		1,562							1,562	1,562			
100079095	Buda	TX		02/24/2022		5,088							5,088	5,088			
100079097	Oklahoma City	OK		02/24/2022		3,761							3,761	3,761			
100079098	Murfreesboro	TN		02/24/2022		5,128							5,128	5,128			
100079099	Pasadena	TX		02/24/2022		2,104							2,104	2,104			
100079100	Bartlett	TN		02/24/2022		3,493							3,493	3,493			
100079101	Chicago	IL		02/24/2022		2,415							2,415	2,415			
100079102	Spring	TX		02/24/2022		4,887							4,887	4,887			
100079103	Absecon	NJ		02/24/2022		1,959							1,959	1,959			
100079105	Wendover	UT		02/24/2022		5,805							5,805	5,804		(1)	(1)
100079106	Sun Valley	CA		02/24/2022		10,361							10,361	10,361			
100079107	Calhoun	GA		02/24/2022		11,116							11,116	11,116			
100079108	San Antonio	TX		02/24/2022		3,384							3,384	3,384			
100079109	Lakewood	OH		02/24/2022		3,460							3,460	3,460			
100079110	Bossier City	LA		02/24/2022		3,253							3,253	3,253			
100079111	Hollywood	FL		02/24/2022		4,480							4,480	4,480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079112	Huntsville	TX		02/24/2022		12,374							12,374	12,374			
100079113	Las Vegas	NV		02/24/2022		4,214							4,214	4,214			
100079114	Austin	TX		02/24/2022		10,296							10,296	10,292		(4)	(4)
100079115	Pleasant Grv	UT		02/24/2022		4,638							4,638	4,638			
100079116	Coeur D Alene	ID		02/24/2022		4,857							4,857	4,857			
100079118	Mesa	AZ		02/24/2022		5,189							5,189	5,189			
100079119	Keyport	NJ		02/24/2022		6,757							6,757	6,757			
100079120	Spokane	WA		02/24/2022		5,996							5,996	5,996			
100079121	Richmond	VA		02/24/2022		6,372							6,372	6,372			
100079122	Spokane	WA		02/24/2022		3,592							3,592	3,592			
100079123	Philadelphia	PA		02/24/2022		5,763							5,763	5,763			
100079125	Hampshire	IL		02/24/2022		7,179							7,179	7,178			
100079126	Portland	OR		02/24/2022		5,529							5,529	5,529			
100079127	Lafayette	CO		02/24/2022		8,797							8,797	8,797			
100079128	North Las Vegas	NV		02/24/2022		5,368							5,368	5,368			
100079129	Escondido	CA		02/24/2022		11,291							11,291	11,291			
100079130	Greenwell Springs	LA		02/24/2022		9,902							9,902	9,902			
100079131	Atlanta	GA		02/24/2022		10,467							10,467	10,467			
100079132	Hastings	MN		02/24/2022		3,546							3,546	3,546			
100079133	Warner Robins	GA		02/24/2022		1,859							1,859	1,852		(7)	(7)
100079135	Manor	TX		02/24/2022		4,995							4,995	4,994		(1)	(1)
100079136	South River	NJ		02/24/2022		4,555							4,555	4,555			
100079138	Southfield	MI		02/24/2022		3,196							3,196	3,196			
100079139	Avenel	NJ		02/24/2022		6,960							6,960	6,960			
100079141	San Tan Valley	AZ		02/24/2022		5,036							5,036	5,036			
100079142	San Tan Valley	AZ		02/24/2022		5,403							5,403	5,403			
100079144	Ventura	CA		02/24/2022		5,922							5,922	5,922			
100079145	Cape Coral	FL		02/24/2022		5,001							5,001	5,001			
100079146	Hinesville	GA		02/24/2022		2,666							2,666	2,666			
100079147	Rahway	NJ		02/24/2022		4,384							4,384	4,384			
100079148	Pittsburgh	PA		02/24/2022		1,762							1,762	1,762			
100079149	Owings Mills	MD		02/24/2022		4,559							4,559	4,559			
100079150	Pahoa	HI		02/24/2022		3,716							3,716	3,716			
100079152	Miami	FL		02/24/2022		5,871							5,871	5,871			
100079153	Rosenberg	TX		02/24/2022		3,945							3,945	3,945			
100079154	Leander	TX		02/24/2022		5,847							5,847	5,847			
100079156	Hialeah	FL		02/24/2022		6,496							6,496	6,496			
100079157	Las Vegas	NV		02/24/2022		4,244							4,244	4,244			
100079158	Tuscaloosa	AL		02/24/2022		2,033							2,033	2,033			
100079160	Lebanon	TN		02/24/2022		4,583							4,583	4,583			
100079161	Leander	TX		02/24/2022		7,434							7,434	7,434			
100079162	Chicago	IL		02/24/2022		1,431							1,431	1,431			
100079163	Bloomingburg	NY		02/24/2022		5,445							5,445	5,445			
100079164	Matthews	NC		02/24/2022		5,603							5,603	5,603			
100079165	New Smyrna Beach	FL		02/24/2022		4,714							4,714	4,714			
100079167	Seguin	TX		02/24/2022		4,197							4,197	4,197			
100079168	Bowling Green	KY		02/24/2022		1,741							1,741	1,741			
100079169	Conroe	TX		02/24/2022		4,131							4,131	4,131			
100079170	Cape Coral	FL		02/24/2022		5,885							5,885	5,885			
100079171	Texas City	TX		02/24/2022		10,670							10,670	10,670			
100079172	Woodbourne	NY		02/24/2022		9,287							9,287	9,286			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079173	Georgetown	TX		02/24/2022		6,531							6,531	6,531			
100079174	Yucaipa	CA		02/24/2022		4,600							4,600	4,600			
100079175	Bakersfield	CA		02/24/2022		3,158							3,158	3,158			
100079176	Boulder City	NV		02/24/2022		3,675							3,675	3,675			
100079177	Round Rock	TX		02/24/2022		6,501							6,501	6,501			
100079178	Cape Coral	FL		02/24/2022		7,530							7,530	7,530			
100079179	Fayetteville	NC		02/24/2022		2,286							2,286	2,286			
100079180	New Franklin	OH		02/24/2022		2,107							2,107	2,107			
100079181	Fayetteville	NC		02/24/2022		2,287							2,287	2,287			
100079182	Grand Rapids	MI		02/24/2022		1,811							1,811	1,811			
100079183	Pueblo	CO		02/24/2022		5,350							5,350	5,350			
100079184	Saint Cloud	FL		02/24/2022		6,345							6,345	6,345			
100079185	Jamaica	NY		02/24/2022		12,792							12,792	12,792			
100079186	Arlington Heights	IL		02/24/2022		4,630							4,630	4,630			
100079187	New City	NY		02/24/2022		4,901							4,901	4,901			
100079188	Newark	NJ		02/24/2022		6,873							6,873	6,873			
100079189	Tampa	FL		02/24/2022		6,213							6,213	6,213			
100079191	Pomona	NY		02/24/2022		7,092							7,092	7,092			
100079192	Hale	MI		02/24/2022		1,186							1,186	1,186			
100079193	Middletown	PA		02/24/2022		23,487							23,487	23,487			
100079194	Rochester	NY		02/24/2022		2,911							2,911	2,911			
100079195	Buffalo	NY		02/24/2022		4,226							4,226	4,225			
100079196	Riverside	CA		02/24/2022		7,707							7,707	7,707			
100079197	Brewster	NY		02/24/2022		4,236							4,236	4,236			
100079198	Largo	FL		02/24/2022		2,109							2,109	2,109			
100079199	Park City	UT		02/24/2022		11,795							11,795	11,795			
100079200	Overland Park	KS		02/24/2022		4,083							4,083	4,083			
100079201	Beaumont	TX		02/24/2022		1,673							1,673	1,673			
100079202	Astoria	NY		02/24/2022		19,302							19,302	19,302			
100079203	Sebastian	FL		02/24/2022		4,458							4,458	4,458			
100079204	Fairport	NY		02/24/2022		2,555							2,555	2,555			
100079205	Buffalo	NY		02/24/2022		2,382							2,382	2,382			
100079206	Rochester	NY		02/24/2022		5,024							5,024	5,024			
100079207	San Antonio	TX		02/24/2022		4,643							4,643	4,643			
100079209	Staten Island	NY		02/24/2022		4,805							4,805	4,804		(1)	(1)
100079210	Upper Marlboro	MD		02/24/2022		5,958							5,958	5,958			
100079211	Knoxville	TN		02/24/2022		3,952							3,952	3,952			
100079212	Ballston Spa	NY		02/24/2022		3,629							3,629	3,629			
100079213	Phoenix	AZ		02/24/2022		11,463							11,463	11,463			
100079214	Saranac Lake	NY		02/24/2022		8,023							8,023	8,023			
100079215	Washington	DC		02/24/2022		1,775							1,775	1,775			
100079216	Staten Island	NY		02/24/2022		8,093							8,093	8,093			
100079218	Yonkers	NY		02/24/2022		3,999							3,999	3,999			
100079219	Buffalo	NY		02/24/2022		3,195							3,195	3,195			
100079220	Buffalo	NY		02/24/2022		1,697							1,697	1,697			
100079221	Austin	TX		02/14/2022		6,122							6,122	6,122			
100079222	San Diego	CA		02/14/2022		7,779							7,779	7,779			
100079223	Prescott	AZ		02/14/2022		5,109							5,109	5,109			
100079224	Prescott	AZ		02/14/2022		5,109							5,109	5,109			
100079225	Meridian	ID		02/14/2022		5,656							5,656	5,656			
100079226	Mesa	AZ		02/14/2022		6,248							6,248	6,248			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079227	Apache Jct	AZ		02/14/2022		6,113							6,113	6,113			
100079228	Fort Walton Beach	FL		02/14/2022		6,520							6,520	6,520			
100079229	Potomac	MD		02/14/2022		7,329							7,329	7,338		9	9
100079231	Panama City Beach	FL		02/14/2022		5,627							5,627	5,627			
100079232	San Marcos	CA		02/14/2022		7,430							7,430	7,430			
100079233	Panama City Beach	FL		02/14/2022		6,775							6,775	6,775			
100079234	Fort Myers Beach	FL		02/14/2022		5,835							5,835	5,835			
100079235	Castle Rock	CO		02/14/2022		8,416							8,416	8,416			
100079236	Fort Lauderdale	FL		02/14/2022		5,805							5,805	5,793		(12)	(12)
100079237	Panama City Beach	FL		02/14/2022		7,899							7,899	7,899			
100079242	Martinez	CA		02/25/2022		16,476							16,476	16,476			
100079243	Woodinville	WA		02/25/2022		29,064							29,064	33,831		4,767	4,767
100079245	Mission Viejo	CA		02/25/2022		3,871							3,871	3,871			
100079247	Los Angeles	CA		02/25/2022		31,327							31,327	31,327			
100079249	Clarksville	MD		02/25/2022		36,454							36,454	36,454			
100079250	Victorville	CA		02/25/2022		5,465							5,465	5,465			
100079251	Patterson	CA		02/25/2022		7,067							7,067	7,067			
100079252	Victorville	CA		02/25/2022		5,918							5,918	5,918			
100079254	Los Angeles	CA		02/25/2022		30,367							30,367	30,367			
100079255	Santa Ana	CA		02/25/2022		21,081							21,081	21,081			
100079256	Placentia	CA		02/25/2022		16,277							16,277	16,277			
100079258	Westport	WA		02/25/2022		2,546							2,546	2,546			
100079260	Washington	DC		02/25/2022		5,880							5,880	5,880			
100079261	Tamarac	FL		02/28/2022		2,769							2,769	2,769			
100079262	Jacksonville	FL		02/28/2022		8,190							8,190	8,190			
100079264	Tampa	FL		02/28/2022		2,123							2,123	2,124		1	1
100079265	Tampa	FL		02/28/2022		4,454							4,454	4,454			
100079266	Decatur	GA		02/28/2022		3,306							3,306	3,305		(1)	(1)
100079267	Sun City Center	FL		02/28/2022		2,826							2,826	2,826			
100079268	Doral	FL		02/28/2022		6,137							6,137	6,137			
100079269	North Miami Beach	FL		02/28/2022		5,206							5,206	5,206			
100079270	Vallejo	CA		02/28/2022		6,558							6,558	6,565		7	7
100079271	Saratoga Springs	UT		02/28/2022		6,594							6,594	6,594			
100079272	Hoquiam	WA		02/28/2022		2,110							2,110	2,109			
100079273	San Diego	CA		02/28/2022		7,029							7,029	7,025		(4)	(4)
100079274	New Bedford	MA		02/28/2022		3,576							3,576	3,576			
100079276	Hialeah	FL		02/28/2022		4,298							4,298	4,296		(1)	(1)
100079277	Pensacola Beach	FL		02/28/2022		113,470							113,470	113,470			
100079278	Farmers Branch	TX		02/28/2022		7,064							7,064	7,064			
100079279	Salem	MA		02/28/2022		6,476							6,476	6,476			
100079280	Bridgeport	CT		02/28/2022		3,263							3,263	3,262		(1)	(1)
100079282	Corona	CA		02/28/2022		10,219							10,219	10,219			
100079283	Sacramento	CA		02/28/2022		3,340							3,340	3,340			
100079284	Port Hueneme	CA		02/28/2022		5,212							5,212	5,212			
100079285	Largo	FL		02/28/2022		3,526							3,526	3,526			
100079286	Rock Hill	SC		02/28/2022		4,272							4,272	4,272			
100079287	Davenport	FL		02/28/2022		2,926							2,926	2,926			
100079288	Celina	TX		02/28/2022		4,829							4,829	4,829			
100079289	Lawrenceville	GA		02/28/2022		4,566							4,566	4,566			
100079290	Panama City Beach	FL		02/28/2022		4,465							4,465	4,464			
100079291	Houston	TX		02/28/2022		20,725							20,725	20,728		2	2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079292	Marysville	WA		02/28/2022		8,672							8,672	8,672			
100079293	New York	NY		02/28/2022		27,172							27,172	27,191		19	19
100079294	Burbank	CA		02/28/2022		16,166							16,166	16,166			
100079295	South Easton	MA		02/28/2022		6,778							6,778	6,778			
100079297	Spotswood	NJ		02/28/2022		4,172							4,172	4,172			
100079298	Stoneham	MA		02/28/2022		11,925							11,925	11,925			
100079300	Atlanta	GA		02/28/2022		2,115							2,115	2,115			
100079301	La Quinta	CA		02/28/2022		22,908							22,908	22,908			
100079304	Fulshear	TX		02/28/2022		6,196							6,196	6,196			
100079306	Granbury	TX		02/28/2022		1,714							1,714	1,714			
100079307	Apopka	FL		02/28/2022		2,581							2,581	2,580			
100079308	Dallas	TX		02/28/2022		7,394							7,394	7,394			
100079309	St Cloud	FL		02/28/2022		5,151							5,151	5,151			
100079315	Gatlinburg	TN		03/17/2022		11,715							11,715	11,715			
100079317	Nashville	TN		03/17/2022		8,218							8,218	8,218			
100079327	Los Angeles	CA		03/17/2022		38,861							38,861	38,861			
100079328	Fulshear	TX		03/17/2022		(10,260)							(10,260)			10,260	10,260
100079330	Navarre	FL		03/17/2022		6,097							6,097	6,097			
100079331	La Mirada	CA		03/17/2022		9,457							9,457	9,457			
100079334	Lake Elsinore	CA		03/17/2022		8,314							8,314	8,314			
100079335	Tucson	AZ		03/17/2022		5,056							5,056	5,056			
100079337	Placentia	CA		03/17/2022		10,039							10,039	10,039			
100079338	Champions Gate	FL		03/17/2022		4,122							4,122	4,122			
100079347	Hallandale Beach	FL		03/17/2022		18,338							18,338	18,338			
100079352	San Fernando	CA		03/17/2022		22							22	22			
100079359	Tampa	FL		03/17/2022		5,245							5,245	5,245			
100079360	Glendale	AZ		03/17/2022		1,025							1,025	1,025			
100079362	Temecula	CA		03/17/2022		50							50	50			
100079364	Tamarac	FL		03/17/2022		9,109							9,109	9,109			
100079367	Yorba Linda	CA		03/17/2022		14,158							14,158	14,158			
100079368	Pomona	CA		03/17/2022		10,359							10,359	10,359			
100079371	Gilbert	AZ		03/17/2022		41,737							41,737	41,737			
100079372	Folsom	CA		03/17/2022		19,125							19,125	19,118		(7)	(7)
100079376	Banner Elk	NC		03/17/2022		1,773							1,773	1,772		(1)	(1)
100079380	Long Beach	CA		03/17/2022		16,012							16,012	16,012			
100079385	Los Banos	CA		03/17/2022		3,982							3,982	3,982			
100079390	Sun City Center	FL		03/17/2022		4,061							4,061	4,061			
100079394	Philadelphia	PA		03/17/2022		1,318							1,318	1,318			
100079395	Spring Valley	CA		03/17/2022		9,380							9,380	9,380			
100079399	Bell Gardens	CA		03/17/2022		10,599							10,599	10,599			
100079401	Arvada	CO		03/17/2022		7,599							7,599	7,599			
100079403	Phoenix	AZ		03/17/2022		4,737							4,737	4,737			
100079405	Aromas	CA		03/17/2022		11,250							11,250	11,250			
100079406	Glendale	AZ		03/17/2022		5,318							5,318	5,318			
100079409	Stockton	CA		03/17/2022		3,472							3,472	3,472			
100079410	Raleigh	NC		03/17/2022		4,882							4,882	4,882			
100079411	Porter Ranch	CA		03/17/2022		11,100							11,100	11,095		(5)	(5)
100079416	Santa Rosa	CA		03/17/2022		22,955							22,955	22,942		(12)	(12)
100079418	Phoenix	AZ		03/17/2022		3,474							3,474	3,474			
100079429	Ladera Ranch	CA		03/17/2022		27,983							27,983	27,983			
100079432	Cathedral City	CA		03/17/2022		10,745							10,745	10,745			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079433	Riverside	CA		03/17/2022		28,963							28,963	28,963			
100079437	Kihei	HI		03/17/2022		5,652							5,652	5,656		4	4
100079438	Chandler	AZ		03/17/2022		7,743							7,743	7,743			
100079440	Fontana	CA		03/17/2022		9,368							9,368	9,363		(5)	(5)
100079441	Houston	TX		03/17/2022		2,874							2,874	2,874			
100079444	Oceanside	CA		03/17/2022		12,812							12,812	12,812			
100079445	Burbank	CA		03/17/2022		11,371							11,371	11,371			
100079449	Long Beach	CA		03/17/2022		14,643							14,643	14,650		7	7
100079450	Pleasanton	CA		03/17/2022		34,401							34,401	34,401			
100079452	Carpinteria	CA		03/17/2022		13,000							13,000	13,000			
100079462	San Diego	CA		03/17/2022		3,088							3,088	3,088			
100079467	Scottdale	GA		03/17/2022		139,902							139,902	139,902			
100079485	Pinehurst	NC		04/25/2022		8,260							8,260	8,260			
100079486	Saint Cloud	MN		04/08/2022		2,226							2,226	2,226			
100079487	Denver	CO		04/25/2022		4,407							4,407	4,407			
100079488	Fort Pierce	FL		04/25/2022		2,830							2,830	2,830			
100079489	Fort Pierce	FL		04/25/2022		2,830							2,830	2,830			
100079491	Orlando	FL		04/25/2022		2,755							2,755	2,755			
100079492	Bowie	MD		04/25/2022		16,621							16,621	16,621			
100079493	Atlanta	GA		04/25/2022		2,871							2,871	2,871			
100079494	Matthews	NC		04/08/2022		12,843							12,843	12,843			
100079495	Prudenville	MI		04/25/2022		6,051							6,051	6,051			
100079496	Orlando	FL		04/25/2022		8,426							8,426	8,426			
100079497	Fort Walton Beach	FL		04/25/2022		9,602							9,602	9,602			
100079498	San Diego	CA		04/25/2022		17,937							17,937	17,937			
100079499	Philadelphia	PA		04/25/2022		2,358							2,358	2,358			
100079500	Gowen	MI		04/08/2022		4,280							4,280	4,280			
100079501	Ponca City	OK		04/25/2022		1,172							1,172	1,172			
100079502	Brigantine	NJ		04/08/2022		4,861							4,861	4,861			
100079503	Washougal	WA		04/25/2022		2,731							2,731	2,731			
100079504	Reisterstown	MD		04/25/2022		3,016							3,016	3,016			
100079505	Paris	TN		04/25/2022		2,868							2,868	2,868			
100079506	Los Angeles Reseda Area	CA		04/25/2022		17,560							17,560	17,560			
100079507	Centennial	CO		04/25/2022		5,055							5,055	5,055			
100079508	Woodinville	WA		04/08/2022		12,081							12,081	12,081			
100079509	Roscoe	IL		04/08/2022		6,919							6,919	6,919			
100079510	Portland	OR		04/25/2022		6,257							6,257	6,257			
100079511	Alma	MI		04/25/2022		2,074							2,074	2,074			
100079512	Vancouver	WA		04/25/2022		6,185							6,185	6,185			
100079513	Duluth	GA		04/25/2022		22,889							22,889	22,889			
100079514	Deal	NJ		04/08/2022		1,833							1,833	1,833			
100079515	Park Forest	IL		04/08/2022		1,525							1,525	1,525			
100079516	Decatur	AL		04/08/2022		2,528							2,528	2,528			
100079517	Saint Pete Beach	FL		04/25/2022		18,193							18,193	18,193			
100079518	Athens	AL		04/25/2022		2,958							2,958	2,958			
100079519	Yukon	OK		04/08/2022		1,349							1,349	1,349			
100079520	Pigeon Forge	TN		04/25/2022		9,230							9,230	9,230			
100079521	Abita Springs	LA		04/25/2022		3,949							3,949	3,949			
100079522	Bradenton	FL		04/08/2022		4,821							4,821	4,821			
100079524	Wauconda	IL		04/25/2022		1,804							1,804	1,804			
100079525	West Palm Beach	FL		04/25/2022		30,141							30,141	30,141			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079526	Mary Esther	FL		04/08/2022		1,381							1,381	1,381			
100079527	Lafayette	LA		04/25/2022		2,460							2,460	2,460			
100079528	Charlotte	NC		04/25/2022		2,946							2,946	2,946			
100079529	San Lucas	CA		04/08/2022		2,409							2,409	2,409			
100079531	Winter Garden	FL		04/25/2022		3,088							3,088	3,088			
100079532	Dallas	GA		04/25/2022		3,427							3,427	3,427			
100079533	Grayson	GA		04/08/2022		3,378							3,378	3,378			
100079536	Clayton	GA		04/08/2022		2,050							2,050	2,050			
100079538	Napa	CA		04/25/2022		6,820							6,820	6,820			
100079542	Compton	CA		04/08/2022		14,125							14,125	14,125			
100079544	Los Angeles	CA		04/25/2022		20,214							20,214	20,214			
100079545	Savannah	GA		04/08/2022		4,819							4,819	4,819			
100079546	Hollywood	SC		04/08/2022		841							841	841			
100079547	Park City	UT		04/08/2022		16,735							16,735	16,735			
100079549	Chicago	IL		04/25/2022		1,936							1,936	1,936			
100079550	Virginia Beach	VA		04/08/2022		5,818							5,818	5,818			
100079551	Winter Garden	FL		04/08/2022		3,800							3,800	3,800			
100079552	West Palm Beach	FL		04/25/2022		5,600							5,600	5,600			
100079554	Kailua Kona	HI		04/25/2022		14,158							14,158	14,158			
100079556	San Bernardino	CA		04/08/2022		5,980							5,980	5,980			
100079558	Mandeville	LA		04/25/2022		6,149							6,149	6,149			
100079559	Carlsbad	CA		04/08/2022		17,776							17,776	17,776			
100079560	Holiday	FL		04/25/2022		2,013							2,013	2,013			
100079561	Chicago	IL		04/25/2022		6,623							6,623	6,623			
100079562	Orlando	FL		04/25/2022		3,580							3,580	3,580			
100079565	Folsom	CA		04/25/2022		3,456							3,456	3,456			
100079566	North Myrtle Beach	SC		04/25/2022		1,614							1,614	1,614			
100079568	Deerfield Beach	FL		04/25/2022		2,650							2,650	2,650			
100079570	Dunwoody	GA		04/25/2022		3,386							3,386	3,386			
100079571	Las Vegas	NV		04/25/2022		3,443							3,443	3,443			
100079572	Harrison	ID		04/25/2022		4,330							4,330	4,330			
100079573	Modesto	CA		04/25/2022		8,597							8,597	8,597			
100079574	Canyon Country	CA		04/08/2022		2,704							2,704	2,704			
100079575	Myrtle Beach	SC		04/25/2022		1,147							1,147	1,147			
100079576	Park City	UT		04/08/2022		9,742							9,742	9,742			
100079577	Clinton	MD		04/25/2022		37,821							37,821	37,821			
100079578	Pasadena	CA		04/25/2022		10,835							10,835	10,835			
100079579	Los Angeles	CA		04/25/2022		12,842							12,842	12,842			
100079581	Vista	CA		04/25/2022		9,236							9,236	9,236			
100079582	Miami	FL		04/08/2022		50,973							50,973	50,973			
100079583	Austin	TX		04/25/2022		15,240							15,240	15,240			
100079586	Winter Garden	FL		04/25/2022		3,011							3,011	3,011			
100079588	Saint Cloud	FL		04/25/2022		2,797							2,797	2,797			
100079589	San Mateo	CA		04/25/2022		18,404							18,404	18,404			
100079590	Fort Lauderdale	FL		04/08/2022		3,960							3,960	3,960			
100079591	Chula Vista	CA		04/08/2022		7,103							7,103	7,103			
100079592	New York	NY		04/25/2022		19,994							19,994	19,994			
100079593	Miami Beach	FL		04/25/2022		5,264							5,264	5,264			
100079594	Las Vegas	NV		04/08/2022		2,607							2,607	2,607			
100079595	San Diego	CA		04/25/2022		15,240							15,240	15,240			
100079596	Los Angeles	CA		04/08/2022		13,800							13,800	13,800			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079597	Starke	FL		04/08/2022		1,517							1,517	1,517			
100079598	Ansonia	CT		04/08/2022		3,606							3,606	3,606			
100079599	Ogden	UT		04/25/2022		986							986	986			
100079600	Winter Garden	FL		04/25/2022		4,132							4,132	4,132			
100079601	Mchenry	IL		04/25/2022		3,394							3,394	3,394			
100079602	Egg Harbor Township	NJ		04/08/2022		6,370							6,370	6,370			
100079604	Newark	DE		04/25/2022		3,427							3,427	3,427			
100079605	Port Saint Lucie	FL		04/25/2022		2,495							2,495	2,495			
100079606	Katy	TX		04/08/2022		6,754							6,754	6,754			
100079607	San Jose	CA		04/08/2022		26,138							26,138	26,138			
100079608	Oviedo	FL		04/25/2022		6,208							6,208	6,208			
100079609	Sunny Isles Beach	FL		04/25/2022		1,658							1,658	1,658			
100079610	Irrigon	OR		04/08/2022		2,239							2,239	2,239			
100079611	Auburn	WA		04/25/2022		4,225							4,225	4,225			
100079614	Cross Hill	SC		04/25/2022		7,298							7,298	7,298			
100079615	Midway	UT		04/08/2022		1,615							1,615	1,615			
100079617	Miami	FL		04/25/2022		1,618							1,618	1,618			
100079618	Waukegan	IL		04/08/2022		12,146							12,146	12,146			
100079619	El Cajon	CA		04/08/2022		4,964							4,964	4,964			
100079620	Clarkdale	AZ		04/08/2022		2,994							2,994	2,994			
100079622	Potomac	MD		04/25/2022		32,367							32,367	32,367			
100079623	Nashville	TN		04/08/2022		2,923							2,923	2,923			
100079624	Sunnyvale	TX		04/08/2022		4,665							4,665	4,665			
100079625	Tehachapi	CA		04/25/2022		1,675							1,675	1,675			
100079626	Myrtle Beach	SC		04/08/2022		2,068							2,068	2,068			
100079627	Hollywood	FL		04/08/2022		4,832							4,832	4,832			
100079628	West Palm Beach	FL		04/25/2022		1,042							1,042	1,042			
100079629	Northridge	CA		04/08/2022		29,849							29,849	29,849			
100079630	Las Vegas	NV		04/08/2022		4,222							4,222	4,222			
100079631	Cle Elum	WA		04/08/2022		8,103							8,103	8,103			
100079632	Molalla	OR		04/08/2022		3,003							3,003	3,003			
100079633	Round Rock	TX		04/08/2022		8,631							8,631	8,631			
100079637	Ponte Vedra Beach	FL		04/08/2022		12,430							12,430	12,430			
100079638	Palmdale	CA		04/08/2022		6,367							6,367	6,367			
100079639	Chicago	IL		04/08/2022		25,617							25,617	25,617			
100079640	Mercer Island	WA		04/08/2022		14,730							14,730	14,730			
100079641	Bolingbrook	IL		04/08/2022		3,955							3,955	3,955			
100079642	Scottsdale	AZ		04/08/2022		9,530							9,530	9,530			
100079644	Myrtle Beach	SC		04/25/2022		34,500							34,500	34,500			
100079645	Phoenix	AZ		04/08/2022		5,187							5,187	5,187			
100079646	Compton	CA		04/08/2022		4,960							4,960	4,960			
100079647	Gwynn Oak	MD		04/08/2022		3,688							3,688	3,688			
100079648	Woodridge	IL		04/08/2022		1,914							1,914	1,914			
100079649	Las Vegas	NV		04/25/2022		3,036							3,036	3,036			
100079651	Fort Walton Beach	FL		04/08/2022		3,712							3,712	3,712			
100079652	Panorama City Los Angeles	CA		04/08/2022		3,953							3,953	3,953			
100079653	Sarasota	FL		04/08/2022		6,062							6,062	6,062			
100079654	Bonita Springs	FL		04/08/2022		1,450							1,450	1,450			
100079655	Houston	TX		04/08/2022		6,972							6,972	6,972			
100079656	Miami Beach	FL		04/25/2022		65,311							65,311	65,311			
100079657	Bradenton	FL		04/08/2022		41,049							41,049	41,049			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079658	Orlando	FL		04/25/2022		5,003							5,003	5,003			
100079660	Cape Coral	FL		04/08/2022		2,571							2,571	2,571			
100079662	Weston	FL		04/08/2022		1,015							1,015	1,015			
100079663	Parma	MI		04/08/2022		3,100							3,100	3,100			
100079664	Miami	FL		04/08/2022		3,756							3,756	3,756			
100079665	Hollywood	FL		04/08/2022		3,520							3,520	3,520			
100079666	Hollywood	FL		04/08/2022		3,391							3,391	3,391			
100079667	Miami	FL		04/08/2022		3,965							3,965	3,965			
100079668	San Antonio	TX		04/08/2022		6,378							6,378	6,378			
100079669	Westport	WA		04/08/2022		2,983							2,983	2,983			
100079670	Katy	TX		04/25/2022		4,324							4,324	4,324			
100079671	Moses Lake	WA		04/25/2022		5,223							5,223	5,223			
100079672	San Diego	CA		04/08/2022		7,735							7,735	7,735			
100079673	Garland	TX		04/25/2022		2,702							2,702	2,702			
100079674	Zephyrhills	FL		04/08/2022		2,530							2,530	2,530			
100079675	Surfside Beach	SC		04/25/2022		2,381							2,381	2,381			
100079676	Park City	UT		04/08/2022		22,829							22,829	22,829			
100079677	Tomball	TX		04/08/2022		4,712							4,712	4,712			
100079679	San Diego	CA		04/25/2022		8,025							8,025	8,025			
100079680	Park City	UT		04/08/2022		4,635							4,635	4,635			
100079681	Walnut Creek	CA		04/08/2022		39,627							39,627	39,627			
100079684	Park City	UT		04/08/2022		3,691							3,691	3,691			
100079685	Park City	UT		04/25/2022		3,744							3,744	3,744			
100079686	Glendale	AZ		04/25/2022		3,944							3,944	3,944			
100079687	Hollywood	FL		04/08/2022		3,391							3,391	3,391			
100079688	Miami	FL		04/08/2022		4,496							4,496	4,496			
100079689	Park City	UT		04/08/2022		10,991							10,991	10,991			
100079690	Davenport	FL		04/25/2022		7,384							7,384	7,384			
100079691	Saint Cloud	FL		04/25/2022		7,624							7,624	7,624			
100079692	Davenport	FL		04/25/2022		4,744							4,744	4,744			
100079693	Desert Hot Springs	CA		04/08/2022		2,060							2,060	2,060			
100079694	Friendswood	TX		04/25/2022		1,574							1,574	1,574			
100079695	Minneapolis	MN		04/08/2022		2,659							2,659	2,659			
100079696	Aventura	FL		04/08/2022		2,162							2,162	2,162			
100079698	Beltsville	MD		04/08/2022		7,776							7,776	7,776			
100079699	Hollywood	FL		04/08/2022		11,096							11,096	11,096			
100079701	Hollywood	FL		04/25/2022		5,383							5,383	5,383			
100079702	Weston	FL		04/25/2022		2,681							2,681	2,681			
100079703	Chicago	IL		04/25/2022		2,600							2,600	2,600			
100079704	Winter Garden	FL		04/25/2022		4,253							4,253	4,253			
100079705	Laguna Niguel	CA		04/25/2022		19,342							19,342	19,342			
100079706	Sun Valley	NV		04/25/2022		2,953							2,953	2,953			
100079707	Spring	TX		04/08/2022		2,649							2,649	2,649			
100079708	Kihei	HI		04/25/2022		4,522							4,522	4,522			
100079709	Dover	FL		04/25/2022		10,466							10,466	10,466			
100079711	Northbrook	IL		04/08/2022		13,497							13,497	13,497			
100079712	Destin	FL		04/08/2022		3,853							3,853	3,853			
100079713	Port Charlotte	FL		04/08/2022		2,236							2,236	2,236			
100079714	Havertown	PA		04/08/2022		4,907							4,907	4,907			
100079715	Riverview	FL		04/25/2022		3,544							3,544	3,544			
100079717	Winter Garden	FL		04/25/2022		4,504							4,504	4,504			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079718	San Diego	CA		04/08/2022		14,379							14,379	14,379			
100079720	Vista	CA		04/08/2022		10,245							10,245	10,245			
100079721	Panama City Beach	FL		04/08/2022		3,386							3,386	3,386			
100079723	Gallatin	TN		04/08/2022		3,961							3,961	3,961			
100079724	Minneapolis	MN		04/25/2022		2,029							2,029	2,029			
100079726	Tujunga	CA		04/08/2022		9,681							9,681	9,681			
100079727	Palm Desert	CA		04/08/2022		4,556							4,556	4,556			
100079728	Huffman	TX		04/08/2022		7,317							7,317	7,317			
100079729	Lynwood	CA		04/25/2022		16,126							16,126	16,126			
100079730	Clinton	CT		04/08/2022		3,788							3,788	3,788			
100079731	Palm Desert	CA		04/08/2022		3,669							3,669	3,669			
100079732	Cherry Log	GA		04/08/2022		2,828							2,828	2,828			
100079733	San Jose	CA		04/08/2022		26,231							26,231	26,231			
100079734	Seaside	OR		04/25/2022		6,702							6,702	6,702			
100079735	Houston	TX		04/25/2022		4,114							4,114	4,114			
100079737	Everett	WA		04/25/2022		6,971							6,971	6,971			
100079739	Seaside	OR		04/25/2022		6,468							6,468	6,468			
100079740	Bay Harbor Island	FL		04/25/2022		8,910							8,910	8,910			
100079741	Valley Center	CA		04/08/2022		16,120							16,120	16,120			
100079743	Mesquite	TX		04/08/2022		4,533							4,533	4,533			
100079744	Fayetteville	GA		04/25/2022		3,690							3,690	3,690			
100079745	Rialto	CA		04/08/2022		9,070							9,070	9,070			
100079746	Green Bay	WI		04/25/2022		2,697							2,697	2,697			
100079747	Roy	WA		04/25/2022		6,309							6,309	6,309			
100079748	Miami	FL		04/08/2022		10,370							10,370	10,370			
100079749	Apple Valley	CA		04/25/2022		6,053							6,053	6,053			
100079750	Los Angeles	CA		04/08/2022		34,797							34,797	34,797			
100079751	Kissimmee	FL		04/25/2022		2,955							2,955	2,955			
100079752	Danbury	CT		04/08/2022		12,323							12,323	12,323			
100079753	Guttenberg	NJ		04/08/2022		2,814							2,814	2,814			
100079754	Orlando	FL		04/08/2022		3,586							3,586	3,586			
100079755	Orlando	FL		04/25/2022		7,741							7,741	7,741			
100079756	Raleigh	NC		04/25/2022		7,828							7,828	7,828			
100079757	Antioch	CA		04/08/2022		11,979							11,979	11,979			
100079759	Walnut	CA		04/08/2022		32,567							32,567	32,567			
100079760	Lake City	FL		04/08/2022		1,613							1,613	1,613			
100079761	Pembroke Pines	FL		04/08/2022		8,104							8,104	8,104			
100079762	Oswego	IL		04/25/2022		2,539							2,539	2,539			
100079763	Kissimmee	FL		04/25/2022		2,528							2,528	2,528			
100079765	North Myrtle Beach	SC		04/25/2022		3,892							3,892	3,892			
100079766	Las Vegas	NV		04/25/2022		3,459							3,459	3,459			
100079767	Orlando	FL		04/08/2022		6,364							6,364	6,364			
100079768	San Francisco	CA		04/08/2022		13,640							13,640	13,640			
100079769	Scottsdale	AZ		04/08/2022		8,184							8,184	8,184			
100079770	San Francisco	CA		04/08/2022		12,549							12,549	12,549			
100079771	Lafayette	CA		04/08/2022		19,647							19,647	19,647			
100079772	Davenport	FL		04/08/2022		2,264							2,264	2,264			
100079773	North Myrtle Beach	SC		04/08/2022		2,130							2,130	2,130			
100079774	Lomita	CA		04/08/2022		6,304							6,304	6,304			
100079776	Drain	OR		04/25/2022		3,407							3,407	3,407			
100079777	Long Beach	CA		04/08/2022		4,328							4,328	4,328			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079779	Murrieta	CA		04/25/2022		6,814							6,814	6,814			
100079780	Redlands	CA		04/08/2022		14,241							14,241	14,241			
100079781	Pompano Beach	FL		04/25/2022		4,966							4,966	4,966			
100079783	Miami	FL		04/08/2022		3,644							3,644	3,644			
100079784	Boring	OR		04/25/2022		7,148							7,148	7,148			
100079785	Avondale	AZ		04/08/2022		2,119							2,119	2,119			
100079786	San Clemente	CA		04/08/2022		17,796							17,796	17,796			
100079787	Destin	FL		04/25/2022		2,829							2,829	2,829			
100079788	Homestead	FL		04/25/2022		2,574							2,574	2,574			
100079789	San Diego	CA		04/08/2022		20,692							20,692	20,692			
100079790	Sunrise	FL		04/25/2022		1,200							1,200	1,200			
100079791	San Bernardino	CA		04/08/2022		5,436							5,436	5,436			
100079792	Houston	TX		04/25/2022		4,793							4,793	4,793			
100079793	Oakland	CA		04/08/2022		18,887							18,887	18,887			
100079794	Phoenix	AZ		04/25/2022		5,240							5,240	5,240			
100079796	El Monte	CA		04/08/2022		9,169							9,169	9,169			
100079797	Deerfield Beach	FL		04/25/2022		9,385							9,385	9,385			
100079798	Upland	CA		04/25/2022		8,876							8,876	8,876			
100079800	Orlando	FL		04/25/2022		1,453							1,453	1,453			
100079801	Fayetteville	TN		04/08/2022		3,118							3,118	3,118			
100079802	Melrose Park	IL		04/25/2022		1,780							1,780	1,780			
100079803	Upland	CA		04/25/2022		7,597							7,597	7,597			
100079804	Tampa	FL		04/08/2022		2,520							2,520	2,520			
100079805	Austin	TX		04/08/2022		69,443							69,443	69,443			
100079807	Jacksonville	FL		04/08/2022		3,494							3,494	3,494			
100079808	Orange Beach	AL		04/08/2022		10,954							10,954	10,954			
100079809	Richmond	TX		04/25/2022		4,393							4,393	4,393			
100079810	Honolulu	HI		04/08/2022		9,830							9,830	9,830			
100079811	Fontana	CA		04/08/2022		9,757							9,757	9,757			
100079812	Clovis	CA		04/08/2022		17,855							17,855	17,855			
100079813	Cypress	TX		04/25/2022		6,432							6,432	6,432			
100079814	Liberty	MO		04/25/2022		3,239							3,239	3,239			
100079815	Orange Beach	AL		04/08/2022		10,431							10,431	10,431			
100079817	Winter Garden	FL		04/25/2022		3,264							3,264	3,264			
100079818	Cypress	TX		04/25/2022		7,979							7,979	7,979			
100079819	Winnetka	CA		04/25/2022		8,091							8,091	8,091			
100079820	Miami	FL		04/25/2022		11,121							11,121	11,121			
100079821	Green Bay	WI		04/08/2022		1,584							1,584	1,584			
100079822	Green Cove Springs	FL		04/25/2022		2,985							2,985	2,985			
100079823	Panama City Beach	FL		04/25/2022		7,163							7,163	7,163			
100079824	Valencia	CA		04/08/2022		12,635							12,635	12,635			
100079825	Highland	CA		04/25/2022		6,287							6,287	6,287			
100079826	Lake Geneva	WI		04/08/2022		2,711							2,711	2,711			
100079829	Draper	UT		04/08/2022		9,341							9,341	9,341			
100079830	Kissimmee	FL		04/08/2022		2,497							2,497	2,497			
100079831	Richmond	TX		04/25/2022		4,180							4,180	4,180			
100079832	Manassas	VA		04/08/2022		3,501							3,501	3,501			
100079833	Miami	FL		04/08/2022		11,857							11,857	11,857			
100079834	Pasco	WA		04/25/2022		15,686							15,686	15,686			
100079835	Mauk	GA		04/25/2022		4,753							4,753	4,753			
100079836	Las Vegas	NV		04/08/2022		4,038							4,038	4,038			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079837	Phoenix	AZ		04/25/2022		4,931							4,931	4,931			
100079838	Rosenberg	TX		04/25/2022		4,864							4,864	4,864			
100079839	New Milford	CT		04/08/2022		3,138							3,138	3,138			
100079840	Renton	WA		04/25/2022		4,454							4,454	4,454			
100079841	Aliquippa	PA		04/08/2022		4,008							4,008	4,008			
100079842	Doral	FL		04/08/2022		10,262							10,262	10,262			
100079843	Oroville	CA		04/08/2022		2,639							2,639	2,639			
100079846	Silver Spring	MD		04/08/2022		6,155							6,155	6,155			
100079847	Mckinney	TX		04/08/2022		5,990							5,990	5,990			
100079848	Palo Pinto	TX		04/25/2022		6,996							6,996	6,996			
100079849	Franklin	TN		04/25/2022		4,448							4,448	4,448			
100079850	Apple Valley	UT		04/25/2022		8,467							8,467	8,467			
100079851	Fremont	CA		04/08/2022		75,973							75,973	75,973			
100079853	Hollywood	FL		04/25/2022		22,095							22,095	22,095			
100079856	Houston	TX		04/08/2022		9,609							9,609	9,609			
100079857	Panama City Beach	FL		04/08/2022		2,245							2,245	2,245			
100079858	Saint Augustine	FL		04/25/2022		6,612							6,612	6,612			
100079859	Snohomish	WA		04/25/2022		6,764							6,764	6,764			
100079860	La Habra	CA		04/25/2022		8,640							8,640	8,640			
100079861	Baldwin	MD		04/25/2022		41,161							41,161	41,161			
100079862	Friendswood	TX		04/08/2022		4,149							4,149	4,149			
100079863	Bailey	CO		04/08/2022		12,744							12,744	12,744			
100079864	North Port	FL		04/25/2022		4,785							4,785	4,785			
100079865	Saint Cloud	FL		04/25/2022		2,842							2,842	2,842			
100079866	North Las Vegas	NV		04/25/2022		6,322							6,322	6,322			
100079867	Seattle	WA		04/25/2022		12,170							12,170	12,170			
100079868	Phoenix	AZ		04/25/2022		3,014							3,014	3,014			
100079869	Rolling Hills Estates	CA		04/08/2022		6,824							6,824	6,824			
100079870	Orlando	FL		04/08/2022		3,766							3,766	3,766			
100079871	Seatac	WA		04/25/2022		8,532							8,532	8,532			
100079872	Galveston	TX		04/25/2022		5,119							5,119	5,119			
100079873	Vallejo	CA		04/08/2022		6,109							6,109	6,109			
100079874	San Dimas	CA		04/08/2022		18,555							18,555	18,555			
100079875	Cape Canaveral	FL		04/08/2022		10,115							10,115	10,115			
100079876	Park City	UT		04/08/2022		4,936							4,936	4,936			
100079877	Orlando	FL		04/25/2022		1,234							1,234	1,234			
100079878	Bonita Springs	FL		04/25/2022		13,970							13,970	13,970			
100079879	Houston	TX		04/08/2022		10,216							10,216	10,216			
100079880	Destin	FL		04/08/2022		19,493							19,493	19,493			
100079881	Gresham	OR		04/08/2022		33,323							33,323	33,323			
100079882	Grass Valley	CA		04/08/2022		16,621							16,621	16,621			
100079883	Aventura	FL		04/25/2022		9,697							9,697	9,697			
100079884	Costa Mesa	CA		04/08/2022		30,819							30,819	30,819			
100079885	Malibu	CA		04/08/2022		68,975							68,975	68,975			
100079886	Germantown	MD		04/08/2022		7,212							7,212	7,212			
100079887	Midvale	UT		04/08/2022		33,201							33,201	33,201			
100079888	Towson	MD		04/25/2022		8,651							8,651	8,651			
100079889	Nipomo	CA		04/08/2022		10,015							10,015	10,015			
100079890	Stockton	CA		04/08/2022		5,287							5,287	5,287			
100079891	Zephyrhills	FL		04/08/2022		2,695							2,695	2,695			
100079892	Port Saint Lucie	FL		04/08/2022		4,446							4,446	4,446			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079893	Gainesville	FL		04/25/2022		1,472							1,472	1,472			
100079896	Park City	UT		04/08/2022		5,506							5,506	5,506			
100079897	Maricopa	AZ		04/25/2022		3,742							3,742	3,742			
100079898	Winter Garden	FL		04/08/2022		2,770							2,770	2,770			
100079900	Miami	FL		04/25/2022		7,544							7,544	7,544			
100079901	Cape Coral	FL		04/25/2022		4,721							4,721	4,721			
100079903	Stockbridge	GA		04/08/2022		3,943							3,943	3,943			
100079904	Mooresville	NC		04/25/2022		4,900							4,900	4,900			
100079905	Valrico	FL		04/08/2022		16,061							16,061	16,061			
100079906	Rancho Palos Verdes	CA		04/08/2022		25,247							25,247	25,247			
100079907	Santa Cruz	CA		04/25/2022		17,178							17,178	17,178			
100079908	Hallandale Beach	FL		04/08/2022		4,182							4,182	4,182			
100079909	Bolingbrook	IL		04/25/2022		3,068							3,068	3,068			
100079910	Pacific Grove	CA		04/25/2022		10,699							10,699	10,699			
100079912	Lutherville Timonium	MD		04/25/2022		8,210							8,210	8,210			
100079913	Lincoln	CA		04/25/2022		15,550							15,550	15,550			
100079914	Boca Raton	FL		04/08/2022		4,755							4,755	4,755			
100079915	Myrtle Beach	SC		04/25/2022		2,682							2,682	2,682			
100079916	Broken Arrow	OK		04/08/2022		3,178							3,178	3,178			
100079917	Portland	OR		04/25/2022		6,702							6,702	6,702			
100079918	Greer	SC		04/08/2022		4,525							4,525	4,525			
100079919	Scottsdale	AZ		04/25/2022		14,163							14,163	14,163			
100079920	Perry Hall	MD		04/08/2022		15,746							15,746	15,746			
100079921	Santa Clarita	CA		04/25/2022		11,746							11,746	11,746			
100079923	Ocala	FL		04/08/2022		3,903							3,903	3,903			
100079924	Arlington	TX		04/25/2022		7,681							7,681	7,681			
100079925	Bowie	MD		04/25/2022		7,062							7,062	7,062			
100079926	Coalinga	CA		04/25/2022		3,828							3,828	3,828			
100079927	Palm Beach Gardens	FL		04/25/2022		9,651							9,651	9,651			
100079928	Miami	FL		04/25/2022		7,177							7,177	7,177			
100079929	Troutman	NC		04/25/2022		1,901							1,901	1,901			
100079930	Surprise	AZ		04/25/2022		4,373							4,373	4,373			
100079931	Rock Hill	SC		04/25/2022		9,636							9,636	9,636			
100079932	Ormond Beach	FL		04/25/2022		4,031							4,031	4,031			
100079933	Houston	TX		04/25/2022		4,074							4,074	4,074			
100079935	Ocala	FL		04/25/2022		4,454							4,454	4,454			
100079936	Tucson	AZ		04/08/2022		1,808							1,808	1,808			
100079938	Westlake Area Thousand Oaks	CA		04/25/2022		10,652							10,652	10,652			
100079939	Prescott	AZ		04/08/2022		7,174							7,174	7,174			
100079940	Lafayette	IN		04/25/2022		2,363							2,363	2,363			
100079941	Arroyo Grande	CA		04/08/2022		2,720							2,720	2,720			
100079942	Cypress	TX		04/25/2022		4,324							4,324	4,324			
100079943	Atascadero	CA		04/25/2022		6,568							6,568	6,568			
100079944	Houston	TX		04/25/2022		2,906							2,906	2,906			
100079946	Snohomish	WA		04/25/2022		5,331							5,331	5,331			
100079948	Destin	FL		04/25/2022		3,917							3,917	3,917			
100079949	Miami	FL		04/25/2022		10,823							10,823	10,823			
100079950	Canoga Park	CA		04/25/2022		9,301							9,301	9,301			
100079951	Mission Viejo	CA		04/25/2022		11,569							11,569	11,569			
100079952	Odenton	MD		04/25/2022		7,586							7,586	7,586			
100079953	Commerce City	CO		04/25/2022		5,704							5,704	5,704			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079954	Commerce City	CO		04/25/2022		6,864							6,864	6,864			
100079955	Park City	UT		04/25/2022		9,571							9,571	9,571			
100079956	Panama City Beach	FL		04/25/2022		2,646							2,646	2,646			
100079957	Tomball	TX		04/25/2022		3,796							3,796	3,796			
100079958	Panama City Beach	FL		04/25/2022		4,575							4,575	4,575			
100079959	Miami Shores	FL		04/25/2022		16,593							16,593	16,593			
100079960	Chico	CA		04/08/2022		8,600							8,600	8,600			
100079961	Sunrise	FL		04/25/2022		1,710							1,710	1,710			
100079962	Castle Rock	CO		04/08/2022		33,536							33,536	33,536			
100079963	Jacksonville	FL		04/08/2022		1,588							1,588	1,588			
100079964	Oakley	CA		04/25/2022		7,423							7,423	7,423			
100079965	Miami	FL		04/25/2022		11,100							11,100	11,100			
100079966	Oakley	CA		04/25/2022		7,248							7,248	7,248			
100079967	Miami Beach	FL		04/08/2022		6,263							6,263	6,263			
100079968	Kissimmee	FL		04/25/2022		4,510							4,510	4,510			
100079969	Temecula	CA		04/25/2022		7,892							7,892	7,892			
100079970	Glendale	CA		04/25/2022		78,606							78,606	78,606			
100079971	Woodbridge	VA		04/25/2022		3,834							3,834	3,834			
100079972	Madera	CA		04/25/2022		7,467							7,467	7,467			
100079973	Missouri City	TX		04/25/2022		3,690							3,690	3,690			
100079974	El Sobrante	CA		04/25/2022		5,742							5,742	5,742			
100079975	Katy	TX		04/25/2022		3,842							3,842	3,842			
100079976	Richmond	TX		04/25/2022		3,737							3,737	3,737			
100079977	Walnut	CA		04/25/2022		13,255							13,255	13,255			
100079978	Friendswood	TX		04/25/2022		7,661							7,661	7,661			
100079979	Sachse	TX		04/25/2022		5,126							5,126	5,126			
100079980	Chicago	IL		04/25/2022		3,218							3,218	3,218			
100079981	Ocala	FL		04/25/2022		2,486							2,486	2,486			
100079982	Surprise	AZ		04/25/2022		3,091							3,091	3,091			
100079983	Venice	FL		04/25/2022		3,086							3,086	3,086			
100079984	Cutler Bay	FL		04/25/2022		50,835							50,835	50,835			
100079985	North Myrtle Beach	SC		04/08/2022		5,472							5,472	5,472			
100079986	Park City	UT		04/25/2022		4,559							4,559	4,559			
100079987	San Antonio	TX		04/25/2022		4,158							4,158	4,158			
100079988	West Valley City	UT		04/25/2022		5,807							5,807	5,807			
100079989	San Francisco	CA		04/25/2022		19,452							19,452	19,452			
100079990	Vacaville	CA		04/08/2022		8,702							8,702	8,702			
100079991	Fontana	CA		04/25/2022		10,165							10,165	10,165			
100079994	Mechanicsville	VA		04/25/2022		6,513							6,513	6,513			
100079996	Las Vegas	NV		04/25/2022		24,193							24,193	24,193			
100079997	Hollywood	FL		04/25/2022		3,438							3,438	3,438			
100079999	Durant	OK		04/08/2022		2,727							2,727	2,727			
100080000	Woodbridge	VA		04/08/2022		1,518							1,518	1,518			
100080001	Las Vegas	NV		04/08/2022		3,541							3,541	3,541			
100080002	Fairview	TX		04/25/2022		37,171							37,171	37,171			
100080003	Chandler	AZ		04/25/2022		5,395							5,395	5,395			
100080004	Minneapolis	MN		04/08/2022		2,085							2,085	2,085			
100080005	Littleton	CO		04/25/2022		11,219							11,219	11,219			
100080006	Rosenberg	TX		04/25/2022		3,716							3,716	3,716			
100080007	West Palm Beach	FL		04/25/2022		4,698							4,698	4,698			
100080008	Lafayette	OR		04/08/2022		6,388							6,388	6,388			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080009	Northville	MI		04/25/2022		2,951							2,951	2,951			
100080010	Ocala	FL		04/25/2022		2,572							2,572	2,572			
100080011	Pittsburgh	PA		04/25/2022		1,919							1,919	1,919			
100080012	Antioch	CA		04/08/2022		866							866	866			
100080013	Daly City	CA		04/25/2022		17,295							17,295	17,295			
100080014	San Clemente	CA		04/08/2022		33,670							33,670	33,670			
100080015	East Wenatchee	WA		04/08/2022		8,040							8,040	8,040			
100080016	Brisbane	CA		04/08/2022		18,645							18,645	18,645			
100080017	San Francisco	CA		04/08/2022		18,693							18,693	18,693			
100080018	Wellington	FL		04/25/2022		7,559							7,559	7,559			
100080019	Portsmouth	VA		04/08/2022		2,083							2,083	2,083			
100080020	Vancouver	WA		04/08/2022		1,882							1,882	1,882			
100080021	Woodland	CA		04/08/2022		5,666							5,666	5,666			
100080022	Mulino	OR		04/08/2022		8,662							8,662	8,662			
100080023	Tacoma	WA		04/08/2022		4,259							4,259	4,259			
100080024	Henderson	NV		04/08/2022		6,088							6,088	6,088			
100080025	Frisco	TX		04/08/2022		7,068							7,068	7,068			
100080026	Marysville	WA		04/08/2022		23,285							23,285	23,285			
100080027	Richardson	TX		04/08/2022		3,764							3,764	3,764			
100080029	Bend	OR		04/08/2022		6,629							6,629	6,629			
100080030	Montebello	CA		04/08/2022		17,806							17,806	17,806			
100080031	Buford	GA		04/08/2022		4,244							4,244	4,244			
100080032	Corona	CA		04/08/2022		13,077							13,077	13,077			
100080033	San Jose	CA		04/08/2022		13,437							13,437	13,437			
100080034	Riverside	CA		04/08/2022		6,959							6,959	6,959			
100080035	Parker	TX		04/08/2022		18,609							18,609	18,609			
100080038	Ormond Beach	FL		04/08/2022		7,866							7,866	7,866			
100080039	Whittier	CA		04/08/2022		10,821							10,821	10,821			
100080040	Santa Barbara	CA		04/08/2022		17,241							17,241	17,241			
100080042	Aspen	CO		04/08/2022		17,007							17,007	17,007			
100080043	Valencia	CA		04/25/2022		6,486							6,486	6,486			
100080044	Santa Barbara	CA		04/08/2022		9,322							9,322	9,322			
100080046	Lake Forest	CA		04/25/2022		21,675							21,675	21,675			
100080047	Ponte Verde Beach	FL		04/08/2022		5,245							5,245	5,245			
100080048	Upland	CA		04/08/2022		8,735							8,735	8,735			
100080049	San Leandro	CA		04/08/2022		14,665							14,665	14,665			
100080050	San Antonio	TX		04/08/2022		3,793							3,793	3,793			
100080051	Westminster	CA		04/25/2022		11,722							11,722	11,722			
100080052	Arcadia	CA		04/25/2022		13,701							13,701	13,701			
100080053	Diamond Bar	CA		04/08/2022		6,639							6,639	6,639			
100080054	Alhambra	CA		04/25/2022		8,713							8,713	8,713			
100080056	Upland	CA		04/08/2022		8,855							8,855	8,855			
100080057	Chino Hills	CA		04/25/2022		11,856							11,856	11,856			
100080158	Panama City Beach	FL		02/25/2022		3,954							3,954	3,954			
100080160	Olympic Valley	CA		02/25/2022		3,563							3,563	3,562		(1)	(1)
100080161	Galveston	TX		02/25/2022		25,644							25,644	25,661		17	17
100080162	Argyle	TX		02/25/2022		7,276							7,276	7,273		(3)	(3)
100080163	Hollywood	FL		02/25/2022		5,123							5,123	5,123			
100080165	Daytona Beach	FL		02/25/2022		6,908							6,908	6,908			
100080167	Fort Lauderdale	FL		02/25/2022		6,166							6,166	6,166			
100080168	Bastrop	TX		02/25/2022		6,774							6,774	6,774			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080169	Elkton	MD		02/25/2022		2,312							2,312	2,488		176	176
100080170	Jacksonville	FL		02/25/2022		1,379							1,379	1,379			
100080171	Bertram	TX		02/25/2022		7,206							7,206	7,831		625	625
100080174	Long Branch	NJ		02/25/2022		2,127							2,127	2,128		1	1
100080175	Miami	FL		02/25/2022		16,677							16,677	16,677			
100080176	Pompano Beach	FL		02/25/2022		2,530							2,530	2,530			
100080177	Smyrna	GA		02/25/2022		2,057							2,057	2,057			
100080178	Belleview	FL		02/25/2022		549							549	549			
100080179	Boca Raton	FL		02/25/2022		3,714							3,714	3,714			
100080180	Albuquerque	NM		02/25/2022		3,798							3,798	3,798			
100080182	Dumont	NJ		02/25/2022		2,731							2,731	2,731			
100080183	Chesterbrook	PA		02/25/2022		3,861							3,861	3,861			
100080184	Fresno	CA		02/25/2022		3,530							3,530	3,530			
100080185	Sacramento	CA		02/25/2022		10,453							10,453	10,453			
100080186	Noblesville	IN		02/25/2022		2,369							2,369	2,369			
100080187	Baltimore	MD		02/25/2022		7,135							7,135	7,135			
100080188	Columbus	OH		02/25/2022		3,943							3,943	3,943			
100080189	Delray Beach	FL		02/25/2022		5,266							5,266	5,266			
100080190	Ponte Vedra Beach	FL		02/25/2022		3,968							3,968	3,968			
100080191	Eagle	ID		02/25/2022		6,295							6,295	6,299		4	4
100080192	Harmony	FL		02/25/2022		11,001							11,001	11,001			
100080193	Davie	FL		02/25/2022		12,828							12,828	12,828			
100080194	Banning	CA		02/25/2022		2							2	2			
100080195	North Bay Village	FL		02/25/2022		4,843							4,843	4,840		(3)	(3)
100080196	Rosharon	TX		02/25/2022		4,136							4,136	4,130		(5)	(5)
100080199	Lake Worth	FL		02/25/2022		3,191							3,191	3,191			
100080200	Westwood	NJ		02/25/2022		10,864							10,864	10,864			
100080202	Cypress	TX		02/25/2022		5,656							5,656	5,654		(2)	(2)
100080203	Pasadena	CA		02/25/2022		26,348							26,348	26,348			
100080204	Schenectady	NY		02/25/2022		1,423							1,423	1,423			
100080205	Lafayette	NJ		02/25/2022		5,034							5,034	5,032		(2)	(2)
100080206	Winter Garden	FL		02/25/2022		4,125							4,125	4,125			
100080208	Schenectady	NY		02/25/2022		1,712							1,712	1,712			
100080209	Phoenix	AZ		02/25/2022		9,002							9,002	9,002			
100080212	Odessa	FL		02/25/2022		5,839							5,839	5,839			
100080213	Las Vegas	NV		02/25/2022		5,832							5,832	5,832			
100080214	Rockville	MD		02/25/2022		3,207							3,207	3,207			
100080215	Point Pleasant Beach	NJ		02/25/2022		19,923							19,923	19,935		12	12
100080217	Methuen	MA		02/25/2022		8,384							8,384	8,384			
100080219	Killeen	TX		02/25/2022		1,813							1,813	1,813			
100080220	Citrus Heights	CA		02/25/2022		4,655							4,655	4,655			
100080221	Bennett	CO		02/25/2022		20,037							20,037	20,037			
100080222	Savannah	GA		02/25/2022		3,886							3,886	3,886			
100080223	Bronx	NY		02/25/2022		10,962							10,962	10,962			
100080224	San Bernardino	CA		02/25/2022		11,791							11,791	11,791			
100080225	Bronx	NY		02/25/2022		7,909							7,909	7,909			
100080227	Sarasota	FL		02/25/2022		4,744							4,744	4,744			
100080230	Miami	FL		02/25/2022		1,456							1,456	1,456			
100080232	San Bernardino	CA		02/25/2022		6,155							6,155	6,155			
100080233	Kaneohe	HI		02/25/2022		22,388							22,388	22,388			
100080234	Lancaster	CA		02/25/2022		8,125							8,125	8,125			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080236	Las Vegas	NV		02/25/2022		5,253							5,253	5,253			
100080237	San Diego	CA		02/25/2022		4,325							4,325	4,325			
100080238	Spring Valley	CA		02/25/2022		8,872							8,872	8,872			
100080239	Philadelphia	PA		02/25/2022		4,404							4,404	4,401		(3)	(3)
100080240	Saint George Island	FL		02/25/2022		18,575							18,575	18,575			
100080241	Fischer	TX		02/25/2022		7,695							7,695	7,695			
100080242	North Brunswick	NJ		02/25/2022		4,983							4,983	4,983			
100080243	Dana Point	CA		02/25/2022		10,616							10,616	10,616			
100080246	Doral	FL		02/25/2022		11,062							11,062	11,062			
100080248	Verona	NJ		02/25/2022		6,246							6,246	6,246			
100080249	Hot Springs National P	AR		02/25/2022		2,080							2,080	2,080			
100080250	Ocala	FL		02/25/2022		1,475							1,475	1,475			
100080251	Twickenham	GBR		02/22/2022										99		99	99
100080252	Twickenham	GBR		02/22/2022										38		38	38
100080253	Twickenham	GBR		02/22/2022										38		38	38
100080254	Twickenham	GBR		02/22/2022										56		56	56
100080255	Twickenham	GBR		02/22/2022										265		265	265
100080256	Twickenham	GBR		02/22/2022										18		18	18
100080257	Twickenham	GBR		02/22/2022										11		11	11
100080258	Amsterdam	NLD		02/22/2022										60		60	60
100080259	Amsterdam	NLD		02/22/2022										52		52	52
100080260	Amsterdam	NLD		02/22/2022										36		36	36
100080261	Amsterdam	NLD		02/22/2022										32		32	32
100080262	Amsterdam	NLD		02/22/2022										17		17	17
100080263	Amsterdam	NLD		02/22/2022										146		146	146
100080264	Amsterdam	NLD		02/22/2022										52		52	52
100080265	Amsterdam	NLD		02/22/2022										46		46	46
100080266	Amsterdam	NLD		02/22/2022										454		454	454
100080267	Amsterdam	NLD		02/22/2022										33		33	33
100080268	Amsterdam	NLD		02/22/2022		806							806	774		(32)	(32)
100080269	Amsterdam	NLD		02/22/2022		917							917	880		(37)	(37)
100080270	Amsterdam	NLD		02/22/2022										37		37	37
100080271	Amsterdam	NLD		02/22/2022										118		118	118
100080272	Amsterdam	NLD		02/22/2022										142		142	142
100080273	Amsterdam	NLD		02/22/2022										39		39	39
100080274	Amsterdam	NLD		02/22/2022										47		47	47
100080275	Amsterdam	NLD		02/22/2022		4,839							4,839	4,652		(187)	(187)
100080276	Amsterdam	NLD		02/22/2022										86		86	86
100080277	Amsterdam	NLD		02/22/2022										141		141	141
100080278	Amsterdam	NLD		02/22/2022		2,156							2,156	2,073		(83)	(83)
100080279	Amsterdam	NLD		02/22/2022		404							404	389		(15)	(15)
100080280	Amsterdam	NLD		02/22/2022		1,810							1,810	1,785		(25)	(25)
100080281	Amsterdam	NLD		02/22/2022		456							456	439		(17)	(17)
100080282	Amsterdam	NLD		02/22/2022		2,023							2,023	1,991		(32)	(32)
100080283	Amsterdam	NLD		02/22/2022										156		156	156
100080284	Amsterdam	NLD		02/22/2022										23		23	23
100080285	Amsterdam	NLD		02/22/2022										23		23	23
100080286	Amsterdam	NLD		02/22/2022										22		22	22
100080287	Amsterdam	NLD		02/22/2022										16		16	16
100080288	Amsterdam	NLD		02/22/2022		1,749							1,749	1,676		(72)	(72)
100080289	Amsterdam	NLD		02/22/2022		3,725							3,725	3,577		(148)	(148)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080290	Amsterdam	NLD		02/22/2022										84	84		84
100080291	Amsterdam	NLD		02/22/2022										43	43		43
100080292	Amsterdam	NLD		02/22/2022										39	39		39
100080293	Amsterdam	NLD		02/22/2022										11	11		11
100080294	Amsterdam	NLD		02/22/2022		685							685	656	(28)		(28)
100080295	Amsterdam	NLD		02/22/2022										244	244		244
100080296	Amsterdam	NLD		02/22/2022		4,979							4,979	4,783	(197)		(197)
100080299	Amsterdam	NLD		02/22/2022										27	27		27
100080300	Amsterdam	NLD		02/22/2022										142	142		142
100080301	Amsterdam	NLD		02/22/2022		5,748							5,748	5,513	(235)		(235)
100080302	Amsterdam	NLD		02/22/2022										120	120		120
100080303	Amsterdam	NLD		02/22/2022										659	659		659
100080304	Amsterdam	NLD		02/22/2022										53	53		53
100080305	Amsterdam	NLD		02/22/2022		135,888							135,888	131,831	(4,057)		(4,057)
100080306	Amsterdam	NLD		02/22/2022										612	612		612
100080307	Amsterdam	NLD		02/22/2022										53	53		53
100080308	Amsterdam	NLD		02/22/2022										57	57		57
100080309	Amsterdam	NLD		02/22/2022		1,333							1,333	1,280	(53)		(53)
100080310	Amsterdam	NLD		02/22/2022		1,926							1,926	1,850	(75)		(75)
100080311	Amsterdam	NLD		02/22/2022										104	104		104
100080312	Amsterdam	NLD		02/22/2022		730							730	701	(29)		(29)
100080313	Amsterdam	NLD		02/22/2022										29	29		29
100080314	Amsterdam	NLD		02/22/2022										57	57		57
100080315	Amsterdam	NLD		02/22/2022										78	78		78
100080316	Amsterdam	NLD		02/22/2022		1,277							1,277	1,227	(49)		(49)
100080317	Amsterdam	NLD		02/22/2022										165	165		165
100080318	Amsterdam	NLD		02/22/2022										38	38		38
100080319	Amsterdam	NLD		02/22/2022										619	619		619
100080320	Amsterdam	NLD		02/22/2022										35	35		35
100080321	Amsterdam	NLD		02/22/2022										74	74		74
100080322	Amsterdam	NLD		02/22/2022		2,194							2,194	2,105	(89)		(89)
100080325	Amsterdam	NLD		02/22/2022		1,470							1,470	1,411	(60)		(60)
100080326	Amsterdam	NLD		02/22/2022										48	48		48
100080327	Amsterdam	NLD		02/22/2022										19	19		19
100080328	Amsterdam	NLD		02/22/2022		420							420	404	(17)		(17)
100080329	Amsterdam	NLD		02/22/2022										98	98		98
100080330	Amsterdam	NLD		02/22/2022		1,216							1,216	1,168	(49)		(49)
100080331	Amsterdam	NLD		02/22/2022										49	49		49
100080332	Amsterdam	NLD		02/22/2022										54	54		54
100080333	Amsterdam	NLD		02/22/2022		1,154							1,154	1,108	(46)		(46)
100080334	Amsterdam	NLD		02/22/2022										36	36		36
100080335	Amsterdam	NLD		02/22/2022										263	263		263
100080337	Jersey City	NJ		02/24/2022		9,271							9,271	9,271			
100080338	Jersey City	NJ		02/24/2022		9,220							9,220	9,220			
100080339	Newark	NJ		02/24/2022		13,992							13,992	13,992			
100080340	New York	NY		02/24/2022		34,685							34,685	34,685			
100080341	San Diego	CA		02/28/2022		11,617							11,617	11,611		(5)	(5)
100080343	Sherman Oaks	CA		02/28/2022		28,527							28,527	28,527			
100080344	Millbrae	CA		02/28/2022		11,116							11,116	11,116			
100080345	San Jose	CA		02/28/2022		7,997							7,997	7,997			
100080348	Fresno	CA		02/28/2022		3,705							3,705	3,705			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080349	Los Angeles	CA		02/28/2022		15,784							15,784	15,784			
100080351	San Jose	CA		02/28/2022		13,335							13,335	13,335			
100080352	Culver City	CA		02/28/2022		8,388							8,388	8,388			
100080353	Alhambra	CA		02/28/2022		12,158							12,158	12,153		(5)	(5)
100080356	Huntington Beach	CA		02/28/2022		20,970							20,970	20,970			
100080357	Cottonwood	AZ		02/28/2022		7,074							7,074	7,074			
100080358	Westminster	CA		02/28/2022		7,352							7,352	7,352			
100080360	San Jose	CA		02/28/2022		307,418							307,418	307,418			
100080361	Los Angeles	CA		02/28/2022		12,203							12,203	12,203			
100080362	Bonita	CA		02/28/2022		12,470							12,470	12,470			
100080363	Woodland Hills	CA		02/28/2022		20,386							20,386	20,386			
100080364	San Juan Capistrano	CA		02/28/2022		31,260							31,260	31,260			
100080365	Venice	CA		02/28/2022		20,782							20,782	20,782			
100080367	Temple City	CA		02/28/2022		11,303							11,303	11,303			
100080368	Los Angeles	CA		02/28/2022		14,838							14,838	14,838			
100080369	Garden Grove	CA		02/28/2022		7,941							7,941	7,941			
100080371	Jurupa Valley	CA		04/14/2022		6,645							6,645	6,645			
100080372	Fort Worth	TX		04/14/2022		3,434							3,434	3,434			
100080373	Huntington Beach	CA		04/14/2022		6,688							6,688	6,688			
100080374	Scottsdale	AZ		04/14/2022		19,022							19,022	19,022			
100080375	Parma	OH		04/14/2022		47,244							47,244	47,244			
100080376	Rancho Cucamonga	CA		04/14/2022		7,610							7,610	7,610			
100080377	Victoria	TX		04/14/2022		4,071							4,071	4,071			
100080378	Fresno	CA		04/14/2022		18,762							18,762	18,762			
100080379	Redding	CA		04/14/2022		6,312							6,312	6,312			
100080380	Chula Vista	CA		04/14/2022		10,805							10,805	10,805			
100080382	San Diego	CA		04/14/2022		3,751							3,751	3,751			
100080383	Garden Grove	CA		04/14/2022		8,498							8,498	8,498			
100080384	Acworth	GA		04/14/2022		5,800							5,800	5,802		3	3
100080385	Los Angeles	CA		04/14/2022		1,000							1,000	1,000			
100080387	Denison	TX		04/14/2022		3,327							3,327	3,327			
100080388	Paradise	CA		04/14/2022		4,956							4,956	4,956			
100080389	Galveston	TX		04/14/2022		6,366							6,366	6,366			
100080392	Denison	TX		04/14/2022		3,524							3,524	3,488		(36)	(36)
100080393	Lahaina	HI		04/14/2022		4,473							4,473	4,473			
100080394	Miramar Beach	FL		04/14/2022		29,684							29,684	29,684			
100080397	Garden Grove	CA		04/14/2022		6,509							6,509	6,509			
100080398	Woodland Hills	CA		04/14/2022		14,920							14,920	14,920			
100080399	Jacksonville	FL		04/14/2022		2,579							2,579	2,393		(186)	(186)
100080400	Forest Grove	OR		04/14/2022		5,801							5,801	5,801			
100080405	Indio	CA		04/14/2022		9,935							9,935	9,935			
100080407	Indio	CA		04/14/2022		7,232							7,232	7,228		(4)	(4)
100080408	Los Angeles	CA		04/14/2022		14,284							14,284	14,284			
100080409	Glendale	AZ		04/14/2022		9,540							9,540	9,540			
100080410	Los Angeles	CA		04/14/2022		15,332							15,332	15,332			
100080412	Mesa	AZ		04/14/2022		3,700							3,700	3,700			
100080413	Phoenix	AZ		04/14/2022		4,812							4,812	4,812			
100080414	Richmond	TX		04/14/2022		6,854							6,854	6,859		5	5
100080416	Palm City	FL		04/14/2022		5,074							5,074	5,074			
100080418	Sacramento	CA		04/14/2022		2,143							2,143	2,143			
100080419	Bellaire	TX		04/14/2022		6,531							6,531	6,531			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080420	Sarasota	FL		04/14/2022		2,285							2,285	2,285			
100080421	Lahaina	HI		04/14/2022		3,590							3,590	3,590			
100080422	Grand Prairie	TX		04/14/2022		2,483							2,483	2,481		(2)	(2)
100080424	Holly Hill	FL		04/14/2022		3,237							3,237	3,237			
100080425	Orlando	FL		04/14/2022		3,654							3,654	3,654			
100080427	Houston	TX		04/14/2022		3,788							3,788	3,788			
100080428	Garden Grove	CA		03/10/2022		10,303							10,303	10,303			
100080429	Sacramento	CA		03/10/2022		38,020							38,020	38,027		8	8
100080430	North Hills	CA		03/10/2022		11,985							11,985	11,996		11	11
100080431	Harbor City	CA		03/10/2022		25,777							25,777	25,777			
100080432	Huntington Beach	CA		03/10/2022		31,483							31,483	31,483			
100080433	El Monte	CA		03/10/2022		7,152							7,152	7,154		2	2
100080436	Hackensack	NJ		03/10/2022		5,368							5,368	5,368			
100080437	N Las Vegas	NV		03/10/2022		3,097							3,097	3,096		(1)	(1)
100080438	Homestead	FL		03/10/2022		6,014							6,014	6,016		1	1
100080440	Chesterbrook	PA		03/10/2022		3,519							3,519	3,524		5	5
100080442	Torrance	CA		03/10/2022		11,408							11,408	11,408			
100080443	Los Angeles	CA		03/10/2022		11,009							11,009	11,009			
100080446	San Diego	CA		03/10/2022		9,768							9,768	9,777		10	10
100080447	Jenkintown	PA		03/10/2022		18,283							18,283	18,302		19	19
100080449	Brush Prairie	WA		03/10/2022		11,528							11,528	11,521		(7)	(7)
100080450	Homedale	ID		03/10/2022		7,822							7,822	7,822			
100080451	Brick	NJ		03/10/2022		2,883							2,883	2,888		5	5
100080452	Coconut Creek	FL		03/10/2022		4,248							4,248	4,246		(2)	(2)
100080453	Cypress	TX		03/10/2022		5,141							5,141	5,136		(5)	(5)
100080454	Osprey	FL		03/10/2022		7,492							7,492	7,492			
100080455	Staten Island	NY		03/10/2022		6,679							6,679	6,683		4	4
100080456	Powhatan	VA		03/10/2022		13,879							13,879	13,879			
100080458	Homedale	ID		03/10/2022		4,232							4,232	4,232			
100080459	Naples	FL		03/10/2022		13,657							13,657	13,664		7	7
100080460	Debary	FL		03/10/2022		4,131							4,131	4,139		8	8
100080462	Hollywood	FL		03/10/2022		11,651							11,651	11,651			
100080463	Windermere	FL		03/10/2022		10,618							10,618	10,634		16	16
100080464	Winter Haven	FL		03/10/2022		4,297							4,297	4,297			
100080466	Miami Beach	FL		03/10/2022		2,992							2,992	2,991		(1)	(1)
100080467	West Covina	CA		03/10/2022		10,772							10,772	10,772			
100080468	Williams	AZ		03/10/2022		8,420							8,420	8,422		2	2
100080471	Big Bear City	CA		03/10/2022		5,565							5,565	5,572		7	7
100080472	Thousand Oaks	CA		03/10/2022		13,259							13,259	13,264		5	5
100080475	Miami Beach	FL		03/10/2022		4,777							4,777	4,777			
100080476	San Antonio	TX		03/10/2022		2,181							2,181	2,185		4	4
100080477	Hickory	NC		03/10/2022		3,844							3,844	3,841		(3)	(3)
100080478	Evans	CO		03/10/2022		7,336							7,336	7,336			
100080479	Cornelius	NC		03/10/2022		43,404							43,404	43,417		14	14
100080483	Ventura	CA		03/10/2022		9,023							9,023	9,040		17	17
100080485	Madisonville	LA		03/10/2022		5,744							5,744	5,750		7	7
100080486	Newark	NJ		03/10/2022		2,647							2,647	2,646		(1)	(1)
100080487	Winchester	CA		03/10/2022		8,652							8,652	8,652			
100080489	Austin	TX		03/10/2022		17,641							17,641	17,644		3	3
100080490	Upper Chichester	PA		03/10/2022		6,676							6,676	6,675		(1)	(1)
100080491	Miami	FL		03/10/2022		10,758							10,758	10,756		(2)	(2)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080492	Greenwich	CT		03/10/2022		10,287							10,287	10,289		2	2
100080494	Rancho Cucamonga	CA		03/10/2022		18,072							18,072	18,072			
100080496	Tempe	AZ		03/10/2022		18,562							18,562	18,562			
100080497	Rye	CO		03/10/2022		2,455							2,455	2,455		1	1
100080501	Waianae	HI		03/10/2022		7,148							7,148	7,150		2	2
100080504	Ontario	CA		03/10/2022		5,691							5,691	5,691			
100080505	Edinburg	VA		03/10/2022		8,368							8,368	8,368			
100080506	Jasper	GA		03/10/2022		8,911							8,911	8,921		10	10
100080507	Weehawken	NJ		03/10/2022		9,207							9,207	9,191		(15)	(15)
100080508	Lucerne Valley	CA		03/30/2022		4,956							4,956	4,956			
100080509	Palm Beach	FL		03/10/2022		20,850							20,850	20,835		(15)	(15)
100080512	West Palm Beach	FL		03/10/2022		2,219							2,219	2,220		1	1
100080518	Miami	FL		03/10/2022		7,338							7,338	7,341		3	3
100080521	Brighton	CO		03/30/2022		6,914							6,914	6,914			
100080525	Bryan	TX		03/10/2022		19,307							19,307	19,307			
100080526	Bell Gardens	CA		03/30/2022		9,082							9,082	9,082			
100080527	Folsom	CA		03/30/2022		9,510							9,510	9,510			
100080529	Carson	CA		03/30/2022		11,173							11,173	11,173			
100080537	San Diego	CA		03/30/2022		31,820							31,820	31,820			
100080751	Riverbank	CA		03/10/2022		8,476							8,476	8,476			
100080752	Holmes Beach	FL		03/10/2022		8,289							8,289	8,284		(4)	(4)
100080754	Phoenix	AZ		03/10/2022		6,192							6,192	6,203		11	11
100080755	Aventura	FL		03/10/2022		1,966							1,966	1,966		(1)	(1)
100080756	Valrico	FL		03/10/2022		2,344							2,344	2,347		3	3
100080757	Paradise Valley	AZ		03/10/2022		52,564							52,564	52,564			
100080759	Tavares	FL		03/10/2022		3,944							3,944	3,948		4	4
100080761	Winter Garden	FL		03/10/2022		3,832							3,832	3,830		(2)	(2)
100080764	Winter Garden	FL		03/10/2022		3,546							3,546	3,541		(5)	(5)
100080765	Pioneertown	CA		03/10/2022		15,630							15,630	15,630			
100080767	Longview	TX		03/10/2022		2,832							2,832	2,835		3	3
100080770	Kissimmee	FL		03/15/2022		4,011							4,011	4,015		4	4
100080773	Los Angeles	CA		03/10/2022		8,414							8,414	8,414			
100080774	Orlando	FL		03/15/2022		2,418							2,418	2,418			
100080775	Magnolia	TX		03/15/2022		4,655							4,655	4,656		1	1
100080777	Santa Monica	CA		03/15/2022		11,019							11,019	11,020		1	1
100080778	Corona Del Mar	CA		03/15/2022		59,153							59,153	59,141		(12)	(12)
100080779	Los Angeles	CA		03/15/2022		13,500							13,500	13,505		6	6
100080780	Los Angeles	CA		03/15/2022		34,941							34,941	34,909		(32)	(32)
100080781	Atlanta	GA		03/15/2022		4,737							4,737	4,729		(8)	(8)
100080782	San Jose	CA		03/15/2022		53,211							53,211	53,227		16	16
100080783	Jacksonville	AR		03/15/2022		33,353							33,353	33,353			
100080784	Miami	FL		03/15/2022		35,595							35,595	35,586		(9)	(9)
100080785	Winter Garden	FL		03/15/2022		7,463							7,463	7,463		1	1
100080786	California City	CA		03/15/2022		3,121							3,121	3,121			
100080788	Port Ludlow	WA		03/15/2022		7,577							7,577	7,602		25	25
100080789	Los Angeles	CA		03/15/2022		13,784							13,784	13,784			
100080792	Kissimmee	FL		03/15/2022		4,852							4,852	4,855		3	3
100080793	Duck	NC		03/15/2022		7,046							7,046	7,046			
100080794	Los Angeles	CA		03/15/2022		10,805							10,805	10,805			
100080795	American Fork	UT		03/15/2022		6,523							6,523	6,523			
100080796	Aventura	FL		03/15/2022		6,161							6,161	6,161			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080797	Yucca Valley	CA		03/15/2022		4,137							4,137	4,134		(3)	(3)
100080798	Oak Hills	CA		03/15/2022		3,170							3,170	3,166		(4)	(4)
100080800	Southington	CT		03/15/2022		4,292							4,292	4,292			
100080801	Winter Park	FL		03/15/2022		8,466							8,466	8,463		(3)	(3)
100080802	Los Angeles	CA		03/15/2022		16,217							16,217	16,217			
100080804	Agoura	CA		03/15/2022		12,801							12,801	12,801			
100080806	Las Vegas	NV		03/15/2022		61,868							61,868	61,868			
100080809	Davenport	FL		03/15/2022		2,536							2,536	2,536			
100080810	Vero Beach	FL		03/15/2022		1,968							1,968	1,968			
100080811	Laguna Hills	CA		03/15/2022		31,511							31,511	31,511			
100080812	Brooklyn	NY		03/15/2022		6,682							6,682	6,682			
100080814	Kissimmee	FL		03/15/2022		4,087							4,087	4,087			
100080815	Byron	GA		03/15/2022		3,561							3,561	3,563		2	2
100080817	San Clemente	CA		03/15/2022		12,000							12,000	12,000			
100080818	Parkland	FL		03/15/2022		36,348							36,348	36,348			
100080819	Kissimmee	FL		03/15/2022		2,708							2,708	2,708			
100080820	Houston	TX		03/15/2022		6,104							6,104	6,107		3	3
100080824	Houston	TX		03/15/2022		6,104							6,104	6,107		3	3
100080825	Lindenhurst	NY		03/15/2022		7,827							7,827	7,827			
100080826	San Bernardino	CA		03/10/2022		11,364							11,364	11,364			
100080827	Mooresville	NC		03/10/2022		15,926							15,926	15,926			
100080828	Los Angeles	CA		03/10/2022		6,638							6,638	6,609		(29)	(29)
100080829	National City	CA		03/10/2022		19,334							19,334	19,334			
100080830	Lake Worth	FL		03/10/2022		11,867							11,867	11,850		(17)	(17)
100080831	Happy Valley	OR		03/10/2022		4,859							4,859	4,859			
100080832	Redmond	OR		03/10/2022		4,820							4,820	4,820			
100080834	Redmond	OR		03/10/2022		4,717							4,717	4,717			
100080835	Clearwater	FL		04/22/2022		2,951							2,951	2,952		1	1
100080836	Topanga	CA		03/10/2022		36,947							36,947	36,930		(17)	(17)
100080837	Bisbee	AZ		03/10/2022		2,656							2,656	2,656			
100080840	Bisbee	AZ		03/10/2022		4,337							4,337	4,337			
100080841	Bisbee	AZ		03/10/2022		2,460							2,460	2,460			
100080842	Daly City	CA		03/10/2022		1,985							1,985	1,985			
100080843	Prescott Valley	AZ		03/10/2022		3,765							3,765	3,765			
100080844	Hollywood	FL		03/10/2022		3,418							3,418	3,415		(3)	(3)
100080845	Los Angeles	CA		03/10/2022		6,729							6,729	6,729			
100080847	Klamath Falls	OR		03/10/2022		7,011							7,011	7,011			
100080848	Los Alamitos	CA		03/10/2022		18,303							18,303	18,303			
100080849	Descano	CA		03/10/2022		22,843							22,843	22,843			
100080850	Aventura	FL		03/10/2022		4,052							4,052	4,049		(2)	(2)
100080851	Brighton	CO		03/10/2022		600							600	600			
100080853	Hemet	CA		03/10/2022		4,346							4,346	4,346			
100080854	Los Angeles	CA		03/10/2022		74,836							74,836	74,836			
100080855	Bonsall	CA		03/10/2022		15,650							15,650	15,650			
100080856	Dover	FL		03/17/2022		6,637							6,637	6,637			
100080858	Cedar Park	TX		03/10/2022		6,505							6,505	6,505			
100080860	Hayward	CA		03/10/2022		16,849							16,849	16,849			
100080861	Austin	TX		03/10/2022		30,127							30,127	30,127			
100080862	Otisville	MI		03/10/2022		2,933							2,933	2,932		(2)	(2)
100080863	Pasadena	CA		03/10/2022		16,075							16,075	16,075			
100080864	Peoria	AZ		03/10/2022		5,224							5,224	5,224			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080865	Phoenix	AZ		03/10/2022		2,897							2,897	2,897			
100080866	Phoenix	AZ		03/10/2022		2,897							2,897	2,897			
100080868	Salt Lake City	UT		03/10/2022		6,177							6,177	6,163		(14)	(14)
100080869	Nokomis	FL		03/10/2022		13,649							13,649	13,655		6	6
100080872	Miami	FL		03/10/2022		6,865							6,865	6,865			
100080873	Indian Rocks Beach	FL		03/10/2022		1,067							1,067	1,067			
100080874	Clovis	CA		03/10/2022		8,645							8,645	8,645			
100080875	Desert Hot Springs	CA		03/10/2022		4,333							4,333	4,333			
100080877	Costa Mesa	CA		03/10/2022		6,901							6,901	6,901			
100080878	Phoenix	AZ		03/10/2022		4,913							4,913	4,913			
100080879	Frostproof	FL		03/10/2022		3,899							3,899	3,899			
100080880	Phoenix	AZ		03/10/2022		4,936							4,936	4,936			
100080881	Clearwater Beach	FL		03/10/2022		8,261							8,261	8,263		2	2
100080882	Manalapan	NJ		04/22/2022		4,452							4,452	4,452			
100080885	Manalapan	NJ		03/10/2022		4,146							4,146	4,146			
100080886	Fresno	CA		03/10/2022		5,556							5,556	5,554		(3)	(3)
100080887	North Miami Beach	FL		03/10/2022		6,632							6,632	6,632			
100080888	Fresno	CA		03/10/2022		5,621							5,621	5,618		(3)	(3)
100080894	Indio	CA		03/10/2022		6,049							6,049	6,056		7	7
100080897	Frisco	TX		03/10/2022		64,218							64,218	64,224		7	7
100080899	Evergreen	CO		04/22/2022		7,262							7,262	7,262			
100080900	Tampa	FL		04/01/2022		3,678							3,678	3,673		(5)	(5)
100080901	Escondido	CA		03/10/2022		9,001							9,001	9,001			
100080902	Fort Walton Beach	FL		04/01/2022		3,128							3,128	3,128			
100080903	Upland	CA		03/10/2022		497							497	497			
100080907	Fort Lauderdale	FL		03/10/2022		8,994							8,994	8,994			
100080909	Murrieta	CA		03/10/2022		5,680							5,680	5,680			
100080910	Delray Beach	FL		03/17/2022		6,897							6,897	6,897			
100080912	Fort Myers	FL		03/10/2022		2,334							2,334	2,334			
100080914	Joshua Tree	CA		04/01/2022		6,981							6,981	6,981			
100080917	Mesa	AZ		03/17/2022		9,826							9,826	9,826			
100080918	Temecula	CA		03/10/2022		5,415							5,415	5,415			
100080919	San Francisco	CA		03/10/2022		15,783							15,783	15,783			
100080920	Stockton	CA		04/01/2022		6,799							6,799	6,799			
100080921	Marina Del Rey	CA		03/10/2022		4							4	4			
100080922	Mesa	AZ		03/17/2022		10,672							10,672	10,672			
100080923	Wheat Ridge	CO		04/01/2022		6,330							6,330	6,330			
100080924	Arvada	CO		03/17/2022		5,548							5,548	5,548			
100080925	Jurupa Valley	CA		04/22/2022		12,294							12,294	12,299		5	5
100080926	Ontario	CA		04/01/2022		9,939							9,939	9,939			
100080927	Philadelphia	PA		03/17/2022		2,974							2,974	2,974			
100080928	Laveen	AZ		03/17/2022		8,954							8,954	8,954			
100080930	Downey	CA		04/01/2022		5,254							5,254	5,257		2	2
100080932	Playa Del Rey	CA		04/01/2022		9,984							9,984	9,984			
100080933	Woodland Hills	CA		03/17/2022		14,942							14,942	14,942			
100080934	Elk Grove	CA		04/01/2022		10,397							10,397	10,397			
100080936	Rocklin	CA		04/01/2022		170							170	170			
100080937	Glendale	CA		04/01/2022		12,179							12,179	12,173		(6)	(6)
100080938	Palm Desert	CA		04/01/2022		1,586							1,586	1,586			
100080939	Snellville	GA		03/17/2022		3,710							3,710	3,713		2	2
100080940	Whitney	TX		04/01/2022		4,710							4,710	4,710			

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100080941	Westminster	SC		03/17/2022		3,020							3,020	3,020			
100080942	Ellwood City	PA		04/01/2022		2,207							2,207	2,207			
100080945	Fort Myers Beach	FL		03/17/2022		27,762							27,762	27,762			
100080947	Greer	SC		03/17/2022		279							279	279			
100080949	Sugar Land	TX		03/17/2022		1							1	1			
100080950	Royse City	TX		03/17/2022		3,943							3,943	3,943			
100080951	Greenwood Village	CO		03/17/2022		7,956							7,956	7,956			
100080953	Houston	TX		03/18/2022		3,399							3,399	3,399			
100080954	Monument	CO		03/18/2022		5,740							5,740	5,740			
100080955	Houston	TX		03/18/2022		3,352							3,352	3,352			
100080956	Cary	NC		03/18/2022		20,185							20,185	20,185			
100080957	Chicago	IL		03/18/2022		4,770							4,770	4,769		(1)	(1)
100080958	Manor	TX		03/18/2022		5,553							5,553	5,553			
100080959	Missouri City	TX		03/18/2022		4,901							4,901	4,901			
100080960	Houston	TX		03/18/2022		3,317							3,317	3,317			
100080961	Norcross	GA		03/18/2022		4,825							4,825	4,825			
100080962	Martinez	CA		03/18/2022		6,292							6,292	6,292			
100080963	Santa Rosa	CA		03/18/2022		2,837							2,837	2,837			
100080964	Thomaston	GA		03/18/2022		2,161							2,161	2,161			
100080965	Tacoma	WA		03/18/2022		11,436							11,436	11,436			
100080966	Charlotte	NC		03/18/2022		3,191							3,191	3,191			
100080967	Blaine	MN		03/18/2022		4,266							4,266	4,266			
100080968	Pawtucket	RI		03/18/2022		3,764							3,764	3,764			
100080969	Nampa	ID		03/18/2022		6,761							6,761	6,761			
100080970	Haines City	FL		03/18/2022		3,355							3,355	3,355			
100080971	Apple Valley	MN		03/18/2022		4,953							4,953	4,952			
100080972	Manchaca	TX		03/18/2022		45,323							45,323	45,323			
100080973	Minneapolis	MN		03/18/2022		4,235							4,235	4,235			
100080974	Eagle Mtn	UT		03/18/2022		3,552							3,552	3,552			
100080975	Medford	OR		03/18/2022		3,971							3,971	3,971			
100080976	Scottsdale	AZ		03/18/2022		5,160							5,160	5,160			
100080977	Benson	NC		03/18/2022		3,399							3,399	3,399			
100080978	Union City	CA		03/18/2022		7,586							7,586	7,586			
100080979	Yukon	OK		03/18/2022		3,544							3,544	3,544			
100080980	Baltimore	MD		03/18/2022		2,318							2,318	2,318			
100080981	Winter Haven	FL		03/18/2022		4,346							4,346	4,346			
100080982	Hinesville	GA		03/18/2022		3,739							3,739	3,739			
100080983	Hinesville	GA		03/18/2022		3,727							3,727	3,727			
100080984	Baltimore	MD		03/18/2022		2,318							2,318	2,318			
100080985	Los Angeles	CA		03/18/2022		9,995							9,995	9,995			
100080986	Baltimore	MD		03/18/2022		3,394							3,394	3,393		(2)	(2)
100080987	Pasadena	CA		03/18/2022		7,704							7,704	7,704			
100080988	Allen	TX		03/18/2022		5,039							5,039	5,039			
100080989	Cedar Park	TX		03/18/2022		5,768							5,768	5,768			
100080990	Richmond	TX		03/18/2022		4,144							4,144	4,144			
100080991	Hutto	TX		03/18/2022		7,362							7,362	7,362			
100080992	Atlanta	GA		03/18/2022		11,039							11,039	11,039			
100080993	Fort Worth	TX		03/18/2022		3,619							3,619	3,619			
100080995	New Braunfels	TX		03/18/2022		4,757							4,757	4,757			
100080996	Citrus Springs	FL		03/18/2022		3,263							3,263	3,263			
100080997	Marina Dl Rey	CA		03/18/2022		9,301							9,301	9,301			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080998	Denver	CO		03/18/2022		4,232							4,232	4,232			
100080999	Brookshire	TX		03/18/2022		4,483							4,483	4,483			
100081000	Cary	NC		03/18/2022		6,429							6,429	6,429			
100081001	Saint Davids	PA		03/18/2022		6,221							6,221	6,221			
100081003	Evans	GA		03/18/2022		3,934							3,934	3,934			
100081004	Bakersfield	CA		03/18/2022		2,513							2,513	2,513			
100081005	Stockton	CA		03/18/2022		5,019							5,019	5,019			
100081006	Lafayette	LA		03/18/2022		2,905							2,905	2,905			
100081007	Nashville	TN		03/18/2022		3,767							3,767	3,767			
100081008	Richmond	TX		03/18/2022		5,197							5,197	5,197			
100081009	Cordova	TN		03/18/2022		3,909							3,909	3,909			
100081010	Las Vegas	NV		03/18/2022		7,861							7,861	7,861			
100081011	Glendale	AZ		03/18/2022		17,253							17,253	17,253			
100081012	Las Vegas	NV		03/18/2022		4,641							4,641	4,641			
100081013	Grand Junction	CO		03/18/2022		5,029							5,029	5,029			
100081014	Hayward	CA		03/18/2022		3,638							3,638	3,638			
100081015	Hackettstown	NJ		03/18/2022		10,424							10,424	10,424			
100081016	Sylmar	CA		03/18/2022		8,891							8,891	8,889		(2)	(2)
100081017	Oakland	CA		03/18/2022		4,186							4,186	4,186			
100081018	Bakersfield	CA		03/18/2022		2,241							2,241	2,241			
100081019	Atlanta	GA		03/18/2022		14,165							14,165	14,165			
100081020	Steamboat Springs	CO		03/18/2022		5,940							5,940	5,940			
100081021	Woodland	CA		03/18/2022		10,182							10,182	10,182			
100081022	Corvallis	OR		03/18/2022		7,180							7,180	7,180			
100081023	Newberg	OR		03/18/2022		7,034							7,034	7,034			
100081024	Beaverston	OR		03/18/2022		3,887							3,887	3,887			
100081025	Napa	CA		03/18/2022		11,987							11,987	11,987			
100081026	Nashville	TN		03/18/2022		8,413							8,413	8,413			
100081027	Las Vegas	NV		03/18/2022		9,272							9,272	9,272			
100081028	Westminster	CO		03/18/2022		7,060							7,060	7,060			
100081029	Forney	TX		03/18/2022		2,968							2,968	2,968			
100081030	Wasilla	AK		03/18/2022		3,016							3,016	3,016			
100081031	Framingham	MA		03/18/2022		6,636							6,636	6,636			
100081032	Nashville	TN		03/18/2022		8,413							8,413	8,413			
100081033	Indiana	PA		03/18/2022		4,990							4,990	4,990			
100081034	Phoenix	AZ		03/18/2022		4,425							4,425	4,425			
100081035	San Bruno	CA		03/18/2022		2,402							2,402	2,402			
100081037	La Mesa	CA		03/18/2022		7,907							7,907	7,907			
100081038	Montgomery Village	MD		03/18/2022		4,057							4,057	4,057			
100081039	Greeley	CO		03/18/2022		3,952							3,952	3,952			
100081040	Watsonville	CA		03/18/2022		13,914							13,914	13,914			
100081041	Jacksonville	NC		03/18/2022		2,552							2,552	2,552			
100081042	Orange Beach	AL		03/18/2022		8,060							8,060	8,060			
100081043	Goleta	CA		03/18/2022		5,261							5,261	5,261			
100081044	Perkasie	PA		03/18/2022		7,727							7,727	7,727			
100081045	Meridian	ID		03/18/2022		9,173							9,173	9,173			
100081047	Clarksville	TN		03/18/2022		6,004							6,004	6,004			
100081048	Temecula	CA		03/18/2022		5,621							5,621	5,621			
100081049	Mcdonough	GA		03/18/2022		2,638							2,638	2,638			
100081050	Katy	TX		03/18/2022		4,212							4,212	4,212			
100081051	Manassas	VA		03/18/2022		4,361							4,361	4,361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081052	Houston	TX		03/18/2022		4,359							4,359	4,359			
100081053	Oceanside	CA		03/18/2022		5,530							5,530	5,530			
100081054	Katy	TX		03/18/2022		5,174							5,174	5,174			
100081055	Austin	TX		03/18/2022		4,383							4,383	4,383			
100081056	Plano	TX		03/18/2022		6,308							6,308	6,307		(1)	(1)
100081057	Dallas	TX		03/18/2022		5,009							5,009	5,008			
100081060	Mesa	AZ		03/18/2022		3,672							3,672	3,672			
100081061	Casa Grande	AZ		03/18/2022		7,248							7,248	7,248			
100081062	Fairburn	GA		03/18/2022		5,374							5,374	5,374			
100081063	Savannah	GA		03/18/2022		18,152							18,152	18,152			
100081064	Gilroy	CA		03/18/2022		8,560							8,560	8,560			
100081065	Henderson	NV		03/18/2022		10,148							10,148	10,148			
100081066	Miami	FL		03/18/2022		7,852							7,852	7,852			
100081067	Greensboro	NC		03/18/2022		2,575							2,575	2,575			
100081068	Newport News	VA		03/18/2022		1,599							1,599	1,599			
100081069	Sarasota	FL		03/18/2022		6,593							6,593	6,593			
100081070	Tampa	FL		03/18/2022		4,668							4,668	4,668			
100081071	Mattapan	MA		03/18/2022		5,238							5,238	5,238			
100081072	Lanham	MD		03/18/2022		10,935							10,935	10,935			
100081073	Las Vegas	NV		03/18/2022		7,365							7,365	7,365			
100081074	Union City	CA		03/18/2022		18,494							18,494	18,494			
100081075	Corona	CA		03/18/2022		9,952							9,952	9,950		(2)	(2)
100081076	Locust Grove	VA		03/18/2022		3,730							3,730	3,730			
100081078	Lehigh Acres	FL		03/18/2022		7,197							7,197	7,197			
100081080	Georgetown	TX		03/18/2022		4,730							4,730	4,730			
100081081	San Diego	CA		03/18/2022		9,970							9,970	9,970			
100081082	Charleston	SC		03/18/2022		5,571							5,571	5,571			
100081083	Powder Springs	GA		03/18/2022		6,955							6,955	6,955			
100081084	Fontana	CA		03/18/2022		6,628							6,628	6,628			
100081085	Bellingham	WA		03/18/2022		4,925							4,925	4,925			
100081087	Omaha	NE		03/18/2022		3,303							3,303	3,303			
100081088	Quincy	MA		03/18/2022		5,603							5,603	5,603			
100081089	Clovis	CA		03/18/2022		4,073							4,073	4,073			
100081090	Newtown Square	PA		03/18/2022		6,221							6,221	6,221			
100081091	Peculiar	MO		03/18/2022		3,806							3,806	3,806			
100081092	Mission Hills	CA		03/18/2022		9,501							9,501	9,501			
100081094	Oakland	MD		03/18/2022		8,343							8,343	8,342			
100081095	Lancaster	CA		03/18/2022		4,940							4,940	4,940			
100081096	Napa	CA		03/18/2022		10,738							10,738	10,737			
100081097	Cypress	CA		03/18/2022		5,519							5,519	5,519			
100081098	Haymarket	VA		03/18/2022		5,992							5,992	5,992			
100081099	Memphis	TN		03/18/2022		1,888							1,888	1,888			
100081100	Cedar Park	TX		03/18/2022		7,227							7,227	7,227			
100081101	Little Rock	AR		03/18/2022		2,902							2,902	2,902			
100081102	Napa	CA		03/18/2022		5,492							5,492	5,492			
100081103	Morristown	TN		03/18/2022		3,485							3,485	3,485			
100081104	Little Rock	AR		03/18/2022		2,906							2,906	2,906			
100081105	Orlando	FL		03/18/2022		3,441							3,441	3,441			
100081106	Richmond	TX		03/18/2022		4,603							4,603	4,603			
100081107	Charlottesville	VA		03/18/2022		4,885							4,885	4,885			
100081109	Tampa	FL		03/18/2022		10,963							10,963	10,963			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081110	Florissant	MO		03/18/2022		1,925							1,925	1,925			
100081111	Chattanooga	TN		03/18/2022		4,624							4,624	4,624			
100081112	Portsmouth	VA		03/18/2022		3,850							3,850	3,850			
100081113	Dallas	TX		03/18/2022		8,774							8,774	8,774			
100081114	Cary	NC		03/18/2022		7,033							7,033	7,033			
100081115	Asheville	NC		03/18/2022		4,407							4,407	4,407			
100081116	Rockville	MD		03/18/2022		10,253							10,253	10,253			
100081117	Rapid City	SD		03/18/2022		4,728							4,728	4,728			
100081118	Houston	TX		03/18/2022		3,556							3,556	3,556			
100081119	Modesto	CA		03/18/2022		4,151							4,151	4,151			
100081120	Georgetown	TX		03/18/2022		6,562							6,562	6,562			
100081121	Conway	AR		03/18/2022		8,266							8,266	8,266			
100081122	Merced	CA		03/18/2022		4,066							4,066	4,066			
100081123	Broadview Heights	OH		03/18/2022		5,932							5,932	5,932			
100081124	Cypress	TX		03/18/2022		4,212							4,212	4,212			
100081125	Leeton	MO		03/18/2022		4,013							4,013	4,013			
100081126	Morganton	NC		03/18/2022		4,601							4,601	4,601			
100081127	Idaho Falls	ID		03/18/2022		5,228							5,228	5,228			
100081128	Saginaw	TX		03/18/2022		4,791							4,791	4,791			
100081129	Phoenix	AZ		03/18/2022		14,682							14,682	14,682			
100081130	Fresno	CA		03/18/2022		3,861							3,861	3,861			
100081131	Cartersville	GA		03/18/2022		4,863							4,863	4,863			
100081132	Anna	TX		03/18/2022		3,714							3,714	3,714			
100081133	Cartersville	GA		03/18/2022		4,863							4,863	4,863			
100081134	Victorville	CA		03/18/2022		6,693							6,693	6,693			
100081135	Elkridge	MD		03/18/2022		12,050							12,050	12,050			
100081136	Buffalo	NY		03/18/2022		3,640							3,640	3,640			
100081139	Plano	TX		03/18/2022		12,520							12,520	12,520			
100081140	Cornelius	OR		03/18/2022		5,669							5,669	5,669			
100081141	Tempe	AZ		03/18/2022		10,369							10,369	10,369			
100081142	Tempe	AZ		03/18/2022		10,851							10,851	10,851			
100081143	Forked River	NJ		03/18/2022		13,894							13,894	13,894			
100081144	Bradley	CA		03/18/2022		15,346							15,346	15,346			
100081145	Mechanicsville	VA		03/18/2022		7,648							7,648	7,648			
100081146	Las Vegas	NV		03/18/2022		8,862							8,862	8,862			
100081147	Arlington	VA		03/18/2022		5,908							5,908	5,908			
100081148	Mountlake Terrace	WA		03/18/2022		11,621							11,621	11,621			
100081149	Morehead City	NC		03/18/2022		3,781							3,781	3,781			
100081150	Vancouver	WA		03/18/2022		5,825							5,825	5,825			
100081151	Matthews	NC		03/18/2022		5,462							5,462	5,462			
100081152	Matthews	NC		03/18/2022		5,919							5,919	5,919			
100081153	Matthews	NC		03/18/2022		7,987							7,987	7,987			
100081154	Jackson	NJ		03/18/2022		12,883							12,883	12,883			
100081155	Jarrell	TX		03/18/2022		5,170							5,170	5,170			
100081156	Bozeman	MT		03/18/2022		8,531							8,531	8,531			
100081157	Jarrell	TX		03/18/2022		5,232							5,232	5,232			
100081158	Homestead	FL		03/18/2022		12,019							12,019	12,019			
100081159	Matthews	NC		03/18/2022		5,112							5,112	5,112			
100081160	Leander	TX		03/18/2022		6,417							6,417	6,417			
100081161	Seward	AK		03/18/2022		7,388							7,388	7,388			
100081162	Austin	TX		03/18/2022		5,085							5,085	5,085			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081163	Antioch	CA		03/18/2022		11,809							11,809	11,809			
100081164	Locust Grove	VA		03/18/2022		6,872							6,872	6,872			
100081165	Washington	DC		03/18/2022		17,089							17,089	17,089			
100081166	Matthews	NC		03/18/2022		6,294							6,294	6,293			
100081168	Sun Valley	NV		03/18/2022		5,693							5,693	5,693			
100081169	San Antonio	TX		03/18/2022		6,740							6,740	6,740			
100081170	Lacey	WA		03/18/2022		8,965							8,965	8,965			
100081171	Washington	DC		03/18/2022		17,081							17,081	17,080			
100081172	Woodburn	OR		03/18/2022		7,217							7,217	7,217			
100081173	Falls Church	VA		03/18/2022		4,676							4,676	4,676			
100081174	Broomfield	CO		03/18/2022		6,153							6,153	6,153			
100081175	Seattle	WA		03/18/2022		6,660							6,660	6,660			
100081176	Vero Beach	FL		03/18/2022		6,565							6,565	6,565			
100081177	Seattle	WA		03/18/2022		6,184							6,184	6,184			
100081179	Pflugerville	TX		03/18/2022		8,127							8,127	8,127			
100081180	Miramar Beach	FL		03/18/2022		10,297							10,297	10,297			
100081181	Phoenix	AZ		03/18/2022		5,748							5,748	5,748			
100081182	Centennial	CO		03/18/2022		4,333							4,333	4,333			
100081183	Woodstock	GA		03/18/2022		4,089							4,089	4,089			
100081185	American Fork	UT		03/18/2022		4,809							4,809	4,809			
100081186	Atlanta	GA		03/18/2022		7,587							7,587	7,587			
100081187	Laredo	TX		03/18/2022		3,892							3,892	3,892			
100081188	Los Angeles	CA		03/18/2022		8,093							8,093	8,093			
100081189	Santa Rosa	CA		03/18/2022		7,054							7,054	7,054			
100081190	Big Bear Lake	CA		03/18/2022		8,509							8,509	8,509			
100081191	American Fork	UT		03/18/2022		4,814							4,814	4,814			
100081192	Anaheim	CA		03/18/2022		14,133							14,133	14,133			
100081193	Phoenix	AZ		03/18/2022		3,817							3,817	3,817			
100081194	Fullerton	CA		03/18/2022		18,113							18,113	18,113			
100081195	Dunnellon	FL		03/18/2022		4,862							4,862	4,862			
100081196	Buda	TX		03/18/2022		8,929							8,929	8,929			
100081197	Litchfield Park	AZ		03/18/2022		5,013							5,013	5,013			
100081198	Salt Lake City	UT		03/18/2022		11,036							11,036	11,036			
100081199	Boston	MA		03/18/2022		12,198							12,198	12,198			
100081200	Lehi	UT		03/18/2022		5,153							5,153	5,153			
100081201	Daytona Beach	FL		03/18/2022		5,456							5,456	5,456			
100081202	Tulsa	OK		03/18/2022		2,787							2,787	2,787			
100081204	Peoria	AZ		03/18/2022		6,133							6,133	6,133			
100081205	Iola	TX		03/18/2022		7,298							7,298	7,298			
100081206	Durham	NC		03/18/2022		2,714							2,714	2,714			
100081207	Brambleton	VA		03/18/2022		10,592							10,592	10,592			
100081208	Edmond	OK		03/18/2022		6,982							6,982	6,982			
100081209	Stockbridge	GA		03/18/2022		5,082							5,082	5,081		(1)	(1)
100081210	New Braunfels	TX		03/18/2022		5,791							5,791	5,791			
100081211	Frisco	TX		03/18/2022		6,771							6,771	6,771			
100081212	Everett	MA		03/18/2022		17,340							17,340	17,340			
100081213	San Antonio	TX		03/18/2022		3,861							3,861	3,861			
100081214	Peotone	IL		03/18/2022		4,827							4,827	4,827			
100081215	Memphis	TN		03/18/2022		4,080							4,080	4,080			
100081216	Morehead City	NC		03/18/2022		2,992							2,992	2,992			
100081217	Huntsville	AL		03/18/2022		3,856							3,856	3,856			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081219	Prosper	TX		03/18/2022		7,238							7,238	7,238			
100081220	Canton	NC		03/18/2022		4,654							4,654	4,654			
100081221	Mars Hill	NC		03/18/2022		6,506							6,506	6,506		(1)	(1)
100081222	Ashburn	VA		03/18/2022		3,282							3,282	3,282			
100081223	O Fallon	MO		03/18/2022		3,454							3,454	3,454			
100081224	North Las Vegas	NV		03/18/2022		4,875							4,875	4,875			
100081225	Yorktown	VA		03/18/2022		4,415							4,415	4,415			
100081226	Gallatin	TN		03/18/2022		4,520							4,520	4,520			
100081227	Marietta	GA		03/18/2022		4,247							4,247	4,247			
100081228	Long Branch	NJ		03/18/2022		17,478							17,478	17,478			
100081229	Madison	SD		03/18/2022		3,339							3,339	3,339			
100081230	Ankeny	IA		03/18/2022		4,063							4,063	4,063			
100081231	Sanford	NC		03/18/2022		4,011							4,011	4,011			
100081232	Oklahoma City	OK		03/18/2022		2,189							2,189	2,189			
100081233	Grand Blanc	MI		03/18/2022		1,942							1,942	1,942			
100081234	Oklahoma City	OK		03/18/2022		2,045							2,045	2,045			
100081235	Oklahoma City	OK		03/18/2022		2,416							2,416	2,416			
100081236	Oklahoma City	OK		03/18/2022		2,204							2,204	2,204			
100081237	Myrtle Beach	SC		03/18/2022		3,543							3,543	3,543			
100081238	Plano	TX		03/18/2022		7,827							7,827	7,827			
100081239	Grand Blanc	MI		03/18/2022		1,948							1,948	1,948			
100081241	Waynesville	NC		03/18/2022		5,383							5,383	5,383			
100081243	Mechanicsville	VA		03/18/2022		4,541							4,541	4,541			
100081244	Knoxville	TN		03/18/2022		6,693							6,693	6,692			
100081247	Placentia	CA		03/18/2022		5,919							5,919	5,919			
100081248	Dayton	OH		03/18/2022		145,690							145,690	145,651		(39)	(39)
100081250	Lake Elsinore	CA		03/18/2022		11,608							11,608	11,608			
100081251	Myrtle Beach	SC		03/18/2022		5,428							5,428	5,428			
100081252	Aliso Viejo	CA		03/18/2022		13,473							13,473	13,473			
100081253	Lexington Park	MD		03/18/2022		8,029							8,029	8,029			
100081254	Henderson	NV		03/18/2022		5,944							5,944	5,944			
100081255	Lebanon	TN		03/18/2022		8,542							8,542	8,542			
100081256	Leander	TX		03/18/2022		6,212							6,212	6,212			
100081257	Puyallup	WA		03/18/2022		9,748							9,748	9,748			
100081258	Merced	CA		03/18/2022		5,121							5,121	5,121			
100081259	Orlando	FL		03/18/2022		5,410							5,410	5,410			
100081260	Napa	CA		03/18/2022		13,764							13,764	13,764			
100081261	Bozeman	MT		03/18/2022		8,948							8,948	8,947		(1)	(1)
100081263	Bradenton	FL		03/18/2022		4,895							4,895	4,895			
100081264	Lathrop	CA		03/18/2022		9,563							9,563	9,563			
100081265	San Diego	CA		03/18/2022		11,502							11,502	11,502			
100081266	Aurora	CO		03/18/2022		5,157							5,157	5,157			
100081267	Greenville	SC		03/18/2022		5,190							5,190	5,190			
100081268	Tracy	CA		03/18/2022		6,065							6,065	6,065			
100081269	Cleveland	TN		03/18/2022		4,445							4,445	4,445			
100081270	Townsend	DE		03/18/2022		4,776							4,776	4,776			
100081271	Morrisville	NC		03/18/2022		5,836							5,836	5,836			
100081272	El Sobrante	CA		03/18/2022		8,280							8,280	8,279			
100081274	Pinole	CA		03/18/2022		8,200							8,200	8,200			
100081275	Redmond	WA		03/18/2022		8,059							8,059	8,059			
100081276	Whitefish	MT		03/18/2022		4,463							4,463	4,463			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081277	Phoenix	AZ		03/18/2022		5,484							5,484	5,484			
100081278	Corolla	NC		03/18/2022		9,609							9,609	9,609			
100081279	Grants Pass	OR		03/18/2022		4,377							4,377	4,377			
100081280	West Bountiful	UT		03/18/2022		5,745							5,745	5,745			
100081281	Las Vegas	NV		03/18/2022		6,621							6,621	6,621			
100081282	Lebanon	IL		03/18/2022		5,381							5,381	5,381			
100081284	North Brunswick	NJ		03/18/2022		4,549							4,549	4,549			
100081286	Dunedin	FL		03/18/2022		4,209							4,209	4,209			
100081287	Longmont	CO		03/18/2022		6,988							6,988	6,988			
100081289	Virginia Beach	VA		03/18/2022		8,671							8,671	8,671			
100081290	Sneads Ferry	NC		03/18/2022		2,711							2,711	2,711			
100081291	Franklin	TN		03/18/2022		11,411							11,411	11,411			
100081292	San Diego	CA		03/18/2022		5,659							5,659	5,659			
100081293	Grosse Pointe Park	MI		03/18/2022		2,033							2,033	2,033			
100081294	Smyrna	GA		03/18/2022		5,501							5,501	5,501			
100081295	Saint Peters	MO		03/18/2022		4,574							4,574	4,574			
100081296	O Fallon	MO		03/18/2022		4,469							4,469	4,469			
100081297	Grosse Pointe Park	MI		03/18/2022		5,780							5,780	5,778		(2)	(2)
100081298	Lakewood	NJ		03/18/2022		10,610							10,610	10,610			
100081299	Las Vegas	NV		03/18/2022		4,714							4,714	4,714			
100081300	Riverside	CA		03/18/2022		7,721							7,721	7,721			
100081301	Tehachapi	CA		03/18/2022		4,705							4,705	4,705			
100081302	Bedford	TX		03/18/2022		5,174							5,174	5,174			
100081303	Bakersfield	CA		03/18/2022		3,978							3,978	3,978			
100081304	San Antonio	TX		03/18/2022		9,099							9,099	9,099			
100081305	Willow Grove	PA		03/18/2022		5,537							5,537	5,537			
100081306	Puyallup	WA		03/18/2022		4,559							4,559	4,559			
100081307	Lancaster	CA		03/18/2022		5,256							5,256	5,256			
100081308	Bellingham	WA		03/18/2022		8,112							8,112	8,112			
100081309	Phoenix	AZ		03/18/2022		4,811							4,811	4,811			
100081310	Washington	DC		03/18/2022		15,601							15,601	15,601			
100081311	Princeton	TX		03/18/2022		3,568							3,568	3,568			
100081312	Fullerton	CA		03/18/2022		2,173							2,173	2,173			
100081313	Princeton	TX		03/18/2022		4,017							4,017	4,017			
100081315	Columbia	MD		03/18/2022		3,986							3,986	3,986			
100081316	Gilbert	AZ		03/18/2022		4,524							4,524	4,524			
100081317	Richmond	TX		03/18/2022		3,405							3,405	3,405			
100081318	Hinesville	GA		03/18/2022		2,147							2,147	2,147			
100081319	Irving	TX		03/18/2022		3,393							3,393	3,393			
100081322	Mountlake Terrace	WA		03/18/2022		9,174							9,174	9,174			
100081323	Yukon	OK		03/18/2022		4,066							4,066	4,066			
100081325	Honolulu	HI		03/18/2022		14,912							14,912	14,912			
100081326	Josephine	TX		03/18/2022		4,771							4,771	4,771			
100081327	San Antonio	TX		03/18/2022		5,013							5,013	5,013			
100081329	West Lake Hills	TX		03/18/2022		8,239							8,239	8,239			
100081331	Alpharetta	GA		03/18/2022		6,784							6,784	6,784			
100081332	El Monte	CA		03/18/2022		6,050							6,050	6,050			
100081333	Los Angeles	CA		03/18/2022		10,235							10,235	10,235			
100081334	Irvine	CA		03/18/2022		10,571							10,571	10,571			
100081335	Scottsdale	AZ		03/18/2022		6,375							6,375	6,375			
100081337	Surfside Bch	SC		03/18/2022		7,768							7,768	7,768			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081339	Nebo	NC		03/18/2022		9,871							9,871	9,871			
100081340	Rowland Heights	CA		03/18/2022		13,019							13,019	13,018		(1)	(1)
100081341	Virginia Beach	VA		03/18/2022		5,919							5,919	5,919			
100081344	Garden Grove	CA		03/18/2022		19,087							19,087	19,087			
100081345	Long Branch	NJ		03/18/2022		7,039							7,039	7,039			
100081346	Fountain Valley	CA		03/18/2022		13,397							13,397	13,397			
100081347	Houston	TX		03/18/2022		5,556							5,556	5,556			
100081348	Scottsdale	AZ		03/18/2022		10,548							10,548	10,548			
100081349	Fort Worth	TX		03/18/2022		8,002							8,002	8,002			
100081350	Georgetown	TX		03/18/2022		12,156							12,156	12,152		(4)	(4)
100081352	Spanish Fort	AL		03/18/2022		4,743							4,743	4,743			
100081353	Williamsburg	VA		03/18/2022		5,380							5,380	5,380			
100081354	Bothell	WA		03/18/2022		4,049							4,049	4,049			
100081355	Alexandria	VA		03/18/2022		14,169							14,169	14,169			
100081356	Lathrop	CA		03/18/2022		8,779							8,779	8,779			
100081357	West Valley City	UT		03/18/2022		7,930							7,930	7,930			
100081359	Nashville	TN		03/18/2022		12,278							12,278	12,278			
100081360	Carolina Beach	NC		03/18/2022		4,248							4,248	4,248			
100081361	Gilbert	AZ		03/18/2022		5,763							5,763	5,763			
100081362	Denver	CO		03/18/2022		3,754							3,754	3,754			
100081363	Covina	CA		03/18/2022		25,171							25,171	25,150		(22)	(22)
100081364	Zebulon	NC		03/18/2022		4,104							4,104	4,104			
100081365	Raleigh	NC		03/18/2022		4,831							4,831	4,831			
100081366	Burke	VA		03/18/2022		5,753							5,753	5,753			
100081367	Santa Monica	CA		03/18/2022		28,836							28,836	28,836			
100081368	Mount Juliet	TN		03/18/2022		4,454							4,454	4,454			
100081369	Bossier City	LA		03/18/2022		8,455							8,455	8,454			
100081370	Ivins	UT		03/18/2022		4,940							4,940	4,940			
100081371	West New York	NJ		03/18/2022		13,194							13,194	13,190		(4)	(4)
100081372	Pueblo	CO		03/18/2022		6,423							6,423	6,423			
100081373	Rochester	NH		03/18/2022		3,534							3,534	3,534			
100081374	Gatlinburg	TN		03/18/2022		5,280							5,280	5,280			
100081375	Sioux Falls	SD		03/18/2022		3,924							3,924	3,924			
100081376	Pflugerville	TX		03/18/2022		5,579							5,579	5,579			
100081377	Seaside Park	NJ		03/18/2022		11,821							11,821	11,821			
100081378	Zebulon	NC		03/18/2022		4,771							4,771	4,771			
100081379	Houston	TX		03/18/2022		5,068							5,068	5,068			
100081380	Glenpool	OK		03/18/2022		3,162							3,162	3,162			
100081381	Evans	GA		03/18/2022		3,702							3,702	3,702			
100081382	Austin	TX		03/18/2022		10,277							10,277	10,277			
100081383	Littleton	NC		03/18/2022		11,578							11,578	11,578			
100081384	Chula Vista	CA		03/18/2022		8,295							8,295	8,294			
100081385	Sarasota	FL		03/18/2022		5,113							5,113	5,115		2	2
100081386	Sevierville	TN		03/18/2022		9,064							9,064	9,064			
100081387	Playa Del Rey	CA		03/18/2022		4,647							4,647	4,647			
100081388	Boise	ID		03/18/2022		11,582							11,582	11,582			
100081389	Spring Lake	NC		03/18/2022		5,680							5,680	5,680			
100081390	Bozeman	MT		03/18/2022		4,414							4,414	4,414			
100081392	Katy	TX		03/18/2022		5,800							5,800	5,800			
100081393	Brooklyn Center	MN		03/18/2022		4,294							4,294	4,294			
100081395	Hollywood	FL		03/18/2022		7,794							7,794	7,794			

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100081396	Las Vegas	NV		03/18/2022		4,529							4,529	4,529			
100081397	Lebanon	TN		03/18/2022		4,648							4,648	4,648			
100081398	Orem	UT		03/18/2022		9,406							9,406	9,406			
100081399	Jacksonville	FL		03/18/2022		4,538							4,538	4,538			
100081400	Puyallup	WA		03/18/2022		7,644							7,644	7,644			
100081401	Highland	UT		03/18/2022		10,673							10,673	10,673			
100081402	Chula Vista	CA		03/18/2022		9,580							9,580	9,580			
100081403	Gainesville	FL		03/18/2022		6,088							6,088	6,088			
100081404	Huffman	TX		03/18/2022		3,685							3,685	3,685			
100081405	Chicago	IL		03/18/2022		3,102							3,102	3,102			
100081406	Collierville	TN		03/18/2022		4,147							4,147	4,147			
100081407	Lebanon	TN		03/18/2022		4,848							4,848	4,848			
100081408	Matthews	NC		03/18/2022		5,462							5,462	5,462			
100081409	Kenai	AK		03/18/2022		6,691							6,691	6,691			
100081410	Lawrenceville	GA		03/18/2022		4,705							4,705	4,705			
100081411	Carpinteria	CA		03/18/2022		14,862							14,862	14,862			
100081412	Inlet Beach	FL		03/18/2022		6,777							6,777	6,777			
100081413	Las Vegas	NV		03/18/2022		6,239							6,239	6,239			
100081414	Dallas	TX		03/18/2022		6,759							6,759	6,759			
100081415	Centerton	AR		03/18/2022		5,215							5,215	5,215			
100081416	Clayton	NC		03/18/2022		6,406							6,406	6,406			
100081417	Fremont	CA		03/18/2022		11,993							11,993	11,993			
100081418	Redington Shores	FL		03/18/2022		6,041							6,041	6,041			
100081419	Lomita	CA		03/18/2022		11,913							11,913	11,913			
100081420	Inlet Beach	FL		03/18/2022		11,335							11,335	11,335			
100081421	Seminole	FL		03/18/2022		5,826							5,826	5,826			
100081422	Staten Island	NY		03/18/2022		7,748							7,748	7,745		(3)	(3)
100081423	Yakima	WA		03/18/2022		9,726							9,726	9,726			
100081424	Tehachapi	CA		03/18/2022		6,040							6,040	6,038		(2)	(2)
100081425	Anna	TX		03/18/2022		5,438							5,438	5,438			
100081426	Auburn	AL		03/18/2022		3,405							3,405	3,405			
100081427	Las Vegas	NV		03/18/2022		6,661							6,661	6,661			
100081428	Citrus Heights	CA		03/18/2022		1,864							1,864	1,864			
100081429	Cayce	SC		03/18/2022		3,936							3,936	3,936			
100081430	Bath	NC		03/18/2022		21,259							21,259	21,243		(16)	(16)
100081431	Fayetteville	AR		03/18/2022		2,879							2,879	2,879			
100081432	Modesto	CA		03/18/2022		3,916							3,916	3,916			
100081433	Pfafftown	NC		03/18/2022		2,572							2,572	2,572			
100081434	Vallejo	CA		03/18/2022		10,102							10,102	10,101			
100081435	Wendell	NC		03/18/2022		4,931							4,931	4,931			
100081436	Kingman	AZ		03/18/2022		3,574							3,574	3,574			
100081437	Asheville	NC		03/18/2022		2,777							2,777	2,777			
100081438	Zebulon	NC		03/18/2022		4,144							4,144	4,144			
100081439	Apex	NC		03/18/2022		4,482							4,482	4,482			
100081440	Murfreesboro	TN		03/18/2022		3,106							3,106	3,106			
100081441	Duluth	MN		03/18/2022		2,223							2,223	2,223			
100081443	Morristown	TN		03/18/2022		2,372							2,372	2,372			
100081444	Las Vegas	NV		03/18/2022		4,743							4,743	4,743			
100081445	Fredericksburg	VA		03/18/2022		5,134							5,134	5,134			
100081446	South Jordan	UT		03/18/2022		7,082							7,082	7,082			
100081447	Richmond	TX		03/18/2022		12,565							12,565	12,565			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081449	El Cajon	CA		03/18/2022		13,944							13,944	13,944			
100081450	Washington	DC		03/18/2022		4,730							4,730	4,730			
100081451	Henderson	NV		03/18/2022		6,779							6,779	6,779			
100081452	Norfolk	VA		03/18/2022		6,183							6,183	6,183			
100081453	Laveen	AZ		03/18/2022		5,274							5,274	5,274			
100081454	San Jose	CA		03/18/2022		14,414							14,414	14,414			
100081455	Snohomish	WA		03/18/2022		11,007							11,007	11,007			
100081456	Reno	NV		03/18/2022		23,967							23,967	23,967			
100081457	Riverside	CA		03/18/2022		10,971							10,971	10,971			
100081458	Friendswood	TX		03/18/2022		4,773							4,773	4,773			
100081459	Austin	TX		03/18/2022		9,033							9,033	9,033			
100081460	Fulshear	TX		03/18/2022		4,580							4,580	4,580			
100081461	Meridian	ID		03/18/2022		7,820							7,820	7,820			
100081462	Buda	TX		03/18/2022		5,856							5,856	5,856			
100081463	Medford	OR		03/18/2022		7,147							7,147	7,147			
100081464	Pheonix	AZ		03/18/2022		3,590							3,590	3,590			
100081465	Fayetteville	AR		03/18/2022		5,335							5,335	5,335			
100081467	Sacramento	CA		03/18/2022		5,172							5,172	5,172			
100081468	Irvine	CA		03/18/2022		17,715							17,715	17,715			
100081469	Pacoima	CA		03/18/2022		16,060							16,060	16,060			
100081470	Fairview	OR		03/18/2022		5,054							5,054	5,054		(1)	(1)
100081471	Augusta	GA		03/18/2022		3,303							3,303	3,303			
100081472	South Jordan	UT		03/18/2022		2,019							2,019	2,018			
100081473	Saint Petersburg	FL		03/18/2022		6,231							6,231	6,231			
100081474	Los Angeles	CA		03/18/2022		10,500							10,500	10,500			
100081475	Melissa	TX		03/18/2022		3,590							3,590	3,590			
100081476	Sugar Mountain	NC		03/18/2022		16,077							16,077	16,077			
100081477	Bakersfield	CA		03/18/2022		3,378							3,378	3,378			
100081478	Federal Way	WA		03/18/2022		8,280							8,280	8,280			
100081479	Surprise	AZ		03/18/2022		8,777							8,777	8,777			
100081480	Sacramento	CA		03/18/2022		4,044							4,044	4,044			
100081481	Ashburn	VA		03/18/2022		8,385							8,385	8,385			
100081482	Sterling Hts	MI		03/18/2022		2,309							2,309	2,309			
100081483	Kill Devil Hills	NC		03/18/2022		8,346							8,346	8,346			
100081484	Albany	OR		03/18/2022		4,060							4,060	4,060			
100081485	Atlanta	GA		03/18/2022		5,735							5,735	5,735			
100081486	Los Angeles	CA		03/18/2022		17,417							17,417	17,417			
100081488	Wenatchee	WA		03/18/2022		9,223							9,223	9,220		(3)	(3)
100081489	Raleigh	NC		03/18/2022		7,306							7,306	7,306			
100081490	Stockton	CA		03/18/2022		6,607							6,607	6,606		(1)	(1)
100081491	Phoenix	AZ		03/18/2022		3,957							3,957	3,957			
100081492	Lakewood	NJ		03/18/2022		5,545							5,545	5,545			
100081493	Ypsilanti	MI		03/18/2022		3,770							3,770	3,770			
100081495	Mustang	OK		03/18/2022		3,740							3,740	3,740			
100081496	Piedmont	OK		03/18/2022		4,949							4,949	4,948		(2)	(2)
100081497	Mckinney	TX		03/18/2022		8,369							8,369	8,368		(1)	(1)
100081499	Edmond	OK		03/18/2022		2,000							2,000	2,000			
100081500	Virginia Bch	VA		03/18/2022		59,502							59,502	59,502			
100081501	Lincoln	CA		03/18/2022		5,863							5,863	5,863			
100081502	Houston	TX		03/18/2022		5,044							5,044	5,044			
100081503	Salt Lake City	UT		03/18/2022		4,440							4,440	4,440			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081504	Deerfield Bch	FL		03/18/2022		4,727							4,727	4,727			
100081505	Schertz	TX		03/18/2022		2,904							2,904	2,904			
100081506	Gainesville	FL		03/18/2022		8,448							8,448	8,448			
100081507	Roswell	GA		03/18/2022		12,696							12,696	12,696			
100081508	Davenport	FL		03/18/2022		10,577							10,577	10,577			
100081509	Gainesville	FL		03/18/2022		8,448							8,448	8,448			
100081510	Antioch	CA		03/18/2022		8,035							8,035	8,035			
100081511	Harker Heights	TX		03/18/2022		4,325							4,325	4,324			
100081512	Ardmore	PA		03/18/2022		4,351							4,351	4,351			
100081513	Fredericksburg	TX		03/18/2022		12,366							12,366	12,365		(1)	(1)
100081514	Philadelphia	PA		03/18/2022		2,433							2,433	2,433			
100081515	Fredericksbrg	VA		03/18/2022		4,488							4,488	4,488			
100081516	Van Nuys	CA		03/18/2022		4,348							4,348	4,348			
100081517	Fredericksburg	VA		03/18/2022		5,462							5,462	5,462			
100081518	Costa Mesa	CA		03/18/2022		8,012							8,012	8,012			
100081519	Renton	WA		03/18/2022		9,250							9,250	9,250			
100081520	Milford	MA		03/18/2022		8,606							8,606	8,606			
100081521	San Jose	CA		03/18/2022		4,826							4,826	4,826			
100081522	Allen	TX		03/18/2022		3,477							3,477	3,477			
100081523	Millersville	MD		03/18/2022		4,087							4,087	4,087			
100081524	El Paso	TX		03/18/2022		8,073							8,073	8,073			
100081525	Citrus Spgs	FL		03/18/2022		3,606							3,606	3,606			
100081526	Rancho California	CA		03/18/2022		8,002							8,002	8,002			
100081527	Sparks	NV		03/18/2022		6,355							6,355	6,355			
100081528	Honolulu	HI		03/18/2022		4,865							4,865	4,865			
100081530	North Las Vegas	NV		03/18/2022		6,071							6,071	6,071			
100081531	Chambersburg	PA		03/18/2022		3,073							3,073	3,073			
100081532	San Diego	CA		03/18/2022		15,375							15,375	15,375			
100081533	Sherwood	AR		03/18/2022		6,716							6,716	6,716			
100081535	Combined Locks	WI		03/18/2022		9,024							9,024	9,018		(6)	(6)
100081536	Buda	TX		03/18/2022		28,260							28,260	28,260			
100081537	Azusa	CA		03/18/2022		9,437							9,437	9,437			
100081538	Chambersburg	PA		03/18/2022		3,073							3,073	3,073			
100081540	Irvine	CA		03/18/2022		9,565							9,565	9,565			
100081541	Providence	RI		03/18/2022		7,612							7,612	7,612			
100081542	Oklahoma City	OK		03/18/2022		2,466							2,466	2,466			
100081543	Seattle	WA		03/18/2022		17,263							17,263	17,263			
100081544	Vienna	VA		03/18/2022		10,386							10,386	10,386			
100081545	Southport	NC		03/18/2022		2,660							2,660	2,660			
100081546	Corolla	NC		03/18/2022		38,807							38,807	38,805		(2)	(2)
100081547	San Mateo	CA		03/18/2022		7,588							7,588	7,588			
100081548	San Jose	CA		03/18/2022		17,073							17,073	17,073			
100081549	Pelham	AL		03/18/2022		2,925							2,925	2,925			
100081588	Katy	TX		03/30/2022		2,463							2,463	2,287		(177)	(177)
100081617	Howard	OH		03/30/2022		3,331							3,331	3,331			
100081639	San Tan Valley	AZ		03/30/2022		(2,168)							(2,168)	7,677		9,845	9,845
100081657	Phoenix	AZ		03/30/2022		6,413							6,413	6,413			
100081666	Denver	CO		03/21/2022		13,872							13,872	13,872			
100081669	Fort Worth	TX		03/21/2022		2,804							2,804	2,804			
100081670	Downey	CA		03/21/2022		12,783							12,783	12,783			
100081671	Big Bear Lake	CA		03/21/2022		2,980							2,980	2,981		2	2

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081672	Laredo	TX		03/21/2022		5,812							5,812	6,405		593	593
100081673	Princeville	HI		03/21/2022		23,743							23,743	23,743			
100081675	Dover	FL		03/21/2022		7,970							7,970	7,970			
100081676	Haines City	FL		03/21/2022		2,423							2,423	2,423			
100081677	Bakersfield	CA		03/21/2022		6,644							6,644	6,644			
100081678	Woodland Hills	CA		03/21/2022		21,746							21,746	21,746			
100081686	Tollhouse	CA		03/21/2022		4,936							4,936	4,936			
100081687	Hawthorne	CA		03/21/2022		8,916							8,916	8,916			
100081688	Tracys Landing	MD		03/21/2022		28,955							28,955	28,955			
100081691	Valencia	CA		03/21/2022		2,073							2,073	2,073			
100081692	San Dimas	CA		03/21/2022		395							395	395			
100081754	Mission Hills	CA		03/22/2022		7,877							7,877	7,877			
100081756	Irvine	CA		03/22/2022		27,545							27,545	27,545			
100081757	Commerce	CA		03/22/2022		10,176							10,176	10,170		(5)	(5)
100081758	Sunrise Beach	TX		03/22/2022		32,412							32,412	32,412			
100081759	San Diego	CA		03/22/2022		1,765							1,765	1,765			
100081760	Los Angeles	CA		03/22/2022		6,282							6,282	6,282			
100081761	Culver City	CA		03/22/2022		138							138	138			
100081763	Millbrae	CA		03/22/2022		28,279							28,279	28,279			
100081765	Oceanside	CA		03/22/2022		932							932	932			
100081767	Pasadena	CA		03/25/2022		13,397							13,397	13,397			
100081768	Buford	GA		03/25/2022		4,736							4,736	4,736			
100081769	Rancho Mission Viejo	CA		03/25/2022		30,918							30,918	30,918			
100081770	Atlanta	GA		03/25/2022		6,304							6,304	6,304			
100081799	Hutchinson Island	FL		04/27/2022		8,875							8,875	8,875			
100081833	Hamden	CT		04/27/2022		1,925							1,925	1,925			
100081865	Corona	CA		04/27/2022		3,219							3,219	3,219			
100081893	Amsterdam	NLD		03/30/2022										275	275		275
100081894	Amsterdam	NLD		03/30/2022		1,441							1,441	1,404	(37)		(37)
100081895	Amsterdam	NLD		03/30/2022										20	20		20
100081896	Amsterdam	NLD		03/30/2022										29	29		29
100081897	Amsterdam	NLD		03/30/2022										33	33		33
100081898	Amsterdam	NLD		03/30/2022		1,689							1,689	1,647	(43)		(43)
100081899	Amsterdam	NLD		03/30/2022										43	43		43
100081900	Amsterdam	NLD		03/30/2022		848							848	828	(21)		(21)
100081901	Amsterdam	NLD		03/30/2022										18	18		18
100081902	Amsterdam	NLD		03/30/2022		2,684							2,684	2,626	(57)		(57)
100081903	Amsterdam	NLD		03/30/2022										42	42		42
100081904	Amsterdam	NLD		03/30/2022										70	70		70
100081905	Amsterdam	NLD		03/30/2022		824							824	805	(18)		(18)
100081906	Amsterdam	NLD		03/30/2022										56	56		56
100081907	Amsterdam	NLD		03/30/2022		648							648	634	(14)		(14)
100081908	Amsterdam	NLD		03/30/2022		24,180							24,180	23,663	(517)		(517)
100081909	Amsterdam	NLD		03/30/2022										54	54		54
100081910	Amsterdam	NLD		03/30/2022										38	38		38
100081911	Amsterdam	NLD		03/30/2022										29	29		29
100081912	Amsterdam	NLD		03/30/2022		835							835	814	(21)		(21)
100081913	Amsterdam	NLD		03/30/2022		2,725							2,725	2,655	(69)		(69)
100081914	Amsterdam	NLD		03/30/2022										97	97		97
100081915	Amsterdam	NLD		03/30/2022										201	201		201
100081916	Amsterdam	NLD		03/30/2022										47	47		47

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081917	Amsterdam	NLD		03/30/2022										131	131		131
100081918	Amsterdam	NLD		03/30/2022		1,517							1,517	1,479	(38)		(38)
100081919	Amsterdam	NLD		03/30/2022										122	122		122
100081920	Amsterdam	NLD		03/30/2022										63	63		63
100081921	Amsterdam	NLD		03/30/2022										266	266		266
100081922	Amsterdam	NLD		03/30/2022		2,618							2,618	2,555	(62)		(62)
100081923	Amsterdam	NLD		03/30/2022										82	82		82
100081924	Amsterdam	NLD		03/30/2022		1,607							1,607	1,568	(39)		(39)
100081925	Amsterdam	NLD		03/30/2022										50	50		50
100081926	Amsterdam	NLD		03/30/2022										200	200		200
100081927	Amsterdam	NLD		03/30/2022										152	152		152
100081928	Amsterdam	NLD		03/30/2022									462	462	476	14	14
100081929	Amsterdam	NLD		03/30/2022										33	33		33
100081931	Amsterdam	NLD		03/30/2022										108	108		108
100081932	Amsterdam	NLD		03/30/2022										36	36		36
100081933	Amsterdam	NLD		03/30/2022										157	157		157
100081934	Amsterdam	NLD		03/30/2022		3,181							3,181	3,090	(91)		(91)
100081935	Amsterdam	NLD		03/30/2022										105	105		105
100081936	Amsterdam	NLD		03/30/2022		1,199							1,199	1,172	(27)		(27)
100081937	Amsterdam	NLD		03/30/2022										77	77		77
100081938	Amsterdam	NLD		03/30/2022										122	122		122
100081939	Amsterdam	NLD		03/30/2022		2,344							2,344	2,287	(57)		(57)
100081940	Amsterdam	NLD		03/30/2022										180	180		180
100081941	Amsterdam	NLD		03/30/2022		1,784							1,784	1,762	(22)		(22)
100081943	Amsterdam	NLD		03/30/2022										43	43		43
100081944	Amsterdam	NLD		03/30/2022		23,727							23,727	23,028	(700)		(700)
100081945	Amsterdam	NLD		03/30/2022		4,439							4,439	4,307	(132)		(132)
100081946	Amsterdam	NLD		03/30/2022										31	31		31
100081947	Amsterdam	NLD		03/30/2022		534							534	521	(12)		(12)
100081948	Amsterdam	NLD		03/30/2022										64	64		64
100081949	Amsterdam	NLD		03/30/2022										95	95		95
100081950	Amsterdam	NLD		03/30/2022		1,373							1,373	1,341	(32)		(32)
100081951	Amsterdam	NLD		03/30/2022										22	22		22
100081954	Amsterdam	NLD		03/30/2022		924							924	900	(23)		(23)
100081955	Amsterdam	NLD		03/30/2022										33	33		33
100081956	Amsterdam	NLD		03/30/2022		833							833	813	(20)		(20)
100081957	Amsterdam	NLD		03/30/2022										61	61		61
100081959	Amsterdam	NLD		03/30/2022										29	29		29
100081960	Amsterdam	NLD		03/30/2022		830							830	809	(21)		(21)
100081961	Amsterdam	NLD		03/30/2022										25	25		25
100081962	Amsterdam	NLD		03/30/2022										30	30		30
100081963	Amsterdam	NLD		03/30/2022										33	33		33
100081964	Amsterdam	NLD		03/30/2022										178	178		178
100081965	Amsterdam	NLD		03/30/2022		3,617							3,617	3,528	(89)		(89)
100081966	Amsterdam	NLD		03/30/2022										32	32		32
100081967	Amsterdam	NLD		03/30/2022										36	36		36
100081969	Amsterdam	NLD		03/30/2022		2,971							2,971	2,925	(46)		(46)
100081970	Amsterdam	NLD		03/30/2022										138	138		138
100081971	Amsterdam	NLD		03/30/2022										190	190		190
100081972	Amsterdam	NLD		03/30/2022										213	213		213
100081973	Amsterdam	NLD		03/30/2022										90	90		90

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081974	Amsterdam	NLD		03/30/2022										74	74		74
100081975	Amsterdam	NLD		03/30/2022										66	66		66
100081976	Amsterdam	NLD		03/30/2022		1,188							1,188	1,159	(29)		(29)
100081977	Amsterdam	NLD		03/30/2022										1,350	1,350		1,350
100081978	Amsterdam	NLD		03/30/2022		27,876							27,876	27,261	(615)		(615)
100081979	Amsterdam	NLD		03/30/2022										34	34		34
100081980	Amsterdam	NLD		03/30/2022										219	219		219
100081981	Amsterdam	NLD		03/30/2022										42	42		42
100081982	Amsterdam	NLD		03/30/2022										39	39		39
100081983	Amsterdam	NLD		03/30/2022										40	40		40
100081984	Amsterdam	NLD		03/30/2022		3,831							3,831	3,747	(84)		(84)
100081985	Amsterdam	NLD		03/30/2022										344	344		344
100081986	Amsterdam	NLD		03/30/2022										361	361		361
100081987	Amsterdam	NLD		03/30/2022										24	24		24
100081988	Amsterdam	NLD		03/30/2022										21	21		21
100081989	Amsterdam	NLD		03/30/2022										24	24		24
100081990	Amsterdam	NLD		03/30/2022										21	21		21
100081991	Amsterdam	NLD		03/30/2022		830							830	810	(20)		(20)
100081992	Amsterdam	NLD		03/30/2022										39	39		39
100081993	Amsterdam	NLD		03/30/2022		8,921							8,921	8,750	(171)		(171)
100081994	Amsterdam	NLD		03/30/2022										82	82		82
100081995	Amsterdam	NLD		03/30/2022										39	39		39
100081996	Amsterdam	NLD		03/30/2022		11,554							11,554	11,219	(336)		(336)
100081999	Amsterdam	NLD		03/30/2022										30	30		30
100082000	Amsterdam	NLD		03/30/2022										21	21		21
100082001	Amsterdam	NLD		03/30/2022										26	26		26
100082002	Amsterdam	NLD		03/30/2022										49	49		49
100082003	Amsterdam	NLD		03/30/2022										189	189		189
100082004	Amsterdam	NLD		03/30/2022		13,301							13,301	12,955	(346)		(346)
100082005	Amsterdam	NLD		03/30/2022										211	211		211
100082006	Amsterdam	NLD		03/30/2022										20	20		20
100082007	Amsterdam	NLD		03/30/2022										29	29		29
100082008	Amsterdam	NLD		03/30/2022		2,994							2,994	2,915	(79)		(79)
100082009	Amsterdam	NLD		03/30/2022										78	78		78
100082010	Amsterdam	NLD		03/30/2022		1,973							1,973	1,929	(44)		(44)
100082011	Amsterdam	NLD		03/30/2022										53	53		53
100082012	Amsterdam	NLD		03/30/2022		1,326							1,326	1,290	(36)		(36)
100082013	Amsterdam	NLD		03/30/2022		16,727							16,727	15,988	(739)		(739)
100082014	Amsterdam	NLD		03/30/2022		1,949							1,949	1,897	(52)		(52)
100082015	Amsterdam	NLD		03/30/2022										29	29		29
100082016	Amsterdam	NLD		03/30/2022										24	24		24
100082017	Amsterdam	NLD		03/30/2022		2,499							2,499	2,434	(65)		(65)
100082018	Amsterdam	NLD		03/30/2022										25	25		25
100082019	Amsterdam	NLD		03/30/2022		2,595							2,595	2,528	(67)		(67)
100082020	Amsterdam	NLD		03/30/2022		2,595							2,595	2,529	(66)		(66)
100082021	Amsterdam	NLD		03/30/2022										31	31		31
100082022	Amsterdam	NLD		03/30/2022										36	36		36
100082023	Amsterdam	NLD		03/30/2022		2,932							2,932	2,857	(75)		(75)
100082024	Amsterdam	NLD		03/30/2022		2,075							2,075	2,022	(52)		(52)
100082025	Amsterdam	NLD		03/30/2022										38	38		38
100082026	Amsterdam	NLD		03/30/2022										25	25		25

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082027	Amsterdam	NLD		03/30/2022		1,949							1,949	1,898	(51)		(51)
100082028	Amsterdam	NLD		03/30/2022		2,884							2,884	2,808	(75)		(75)
100082029	Amsterdam	NLD		03/30/2022										24	24		24
100082030	Amsterdam	NLD		03/30/2022										27	27		27
100082031	Amsterdam	NLD		03/30/2022		739							739	720	(19)		(19)
100082032	Amsterdam	NLD		03/30/2022										19	19		19
100082033	Amsterdam	NLD		03/30/2022		598							598	583	(16)		(16)
100082034	Amsterdam	NLD		03/30/2022										15	15		15
100082035	Amsterdam	NLD		03/30/2022										213	213		213
100082036	Amsterdam	NLD		03/30/2022										260	260		260
100082037	Amsterdam	NLD		03/30/2022										109	109		109
100082038	Amsterdam	NLD		03/30/2022										52	52		52
100082039	Amsterdam	NLD		03/30/2022										53	53		53
100082040	Amsterdam	NLD		03/30/2022										35	35		35
100082041	Amsterdam	NLD		03/30/2022										63	63		63
100082042	Amsterdam	NLD		03/30/2022		1,784							1,784	1,741	(44)		(44)
100082043	Amsterdam	NLD		03/30/2022										58	58		58
100082044	Amsterdam	NLD		03/30/2022										95	95		95
100082045	Amsterdam	NLD		03/30/2022		1,115							1,115	1,090	(25)		(25)
100082046	Amsterdam	NLD		03/30/2022										44	44		44
100082047	Amsterdam	NLD		03/30/2022										54	54		54
100082048	Amsterdam	NLD		03/30/2022										103	103		103
100082049	Amsterdam	NLD		03/30/2022		3,328							3,328	3,250	(79)		(79)
100082050	Amsterdam	NLD		03/30/2022										68	68		68
100082051	Amsterdam	NLD		03/30/2022		1,102							1,102	1,076	(26)		(26)
100082052	Amsterdam	NLD		03/30/2022										28	28		28
100082053	Amsterdam	NLD		03/30/2022		602							602	586	(16)		(16)
100082054	Amsterdam	NLD		03/30/2022										48	48		48
100082055	Amsterdam	NLD		03/30/2022										35	35		35
100082056	Amsterdam	NLD		03/30/2022										42	42		42
100082057	Amsterdam	NLD		03/30/2022										115	115		115
100082058	Amsterdam	NLD		03/30/2022		3,184							3,184	3,103	(81)		(81)
100082059	Amsterdam	NLD		03/30/2022										112	112		112
100082060	Amsterdam	NLD		03/30/2022		1,302							1,302	1,273	(29)		(29)
100082061	Amsterdam	NLD		03/30/2022		1,597							1,597	1,560	(37)		(37)
100082062	Amsterdam	NLD		03/30/2022										117	117		117
100082064	Amsterdam	NLD		03/30/2022										83	83		83
100082065	Amsterdam	NLD		03/30/2022										51	51		51
100082066	Twickenham	GBR		03/30/2022										33	33		33
100082067	Twickenham	GBR		03/30/2022										33	33		33
100082068	Twickenham	GBR		03/30/2022										58	58		58
100082069	Twickenham	GBR		03/30/2022										27	27		27
100082070	Twickenham	GBR		03/30/2022										18	18		18
100082071	Twickenham	GBR		03/30/2022		300							300	298	(2)		(2)
100082072	Twickenham	GBR		03/30/2022										10	10		10
100082073	Twickenham	GBR		03/30/2022										111	111		111
100082074	Twickenham	GBR		03/30/2022										184	184		184
100082076	Twickenham	GBR		03/30/2022										125	125		125
100082077	Twickenham	GBR		03/30/2022										53	53		53
100082078	Twickenham	GBR		03/30/2022										89	89		89
100082079	Twickenham	GBR		03/30/2022										30	30		30

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082081	Birmingham	GBR		03/30/2022										36	36		36
100082082	North West London	GBR		03/30/2022										55	55		55
100082084	East London	GBR		03/30/2022										98	98		98
100082085	North London	GBR		03/30/2022										66	66		66
100082086	Chester	GBR		03/30/2022										22	22		22
100082115	Rancho Mirage	CA		04/14/2022		6,148							6,148	6,148			
100082117	Hollywood	SC		04/14/2022		8,208							8,208	8,208			
100082118	Pearland	TX		04/14/2022		2,499							2,499	2,499			
100082120	La Canada Flintridge	CA		04/14/2022		27,939							27,939	27,939			
100082127	Gatlinburg	TN		04/14/2022		8,570							8,570	8,570			
100082131	Fort Lauderdale	FL		04/14/2022		5,634							5,634	5,634			
100082133	Ojai	CA		04/14/2022		2,942							2,942	2,942			
100082149	Bluffdale	UT		04/14/2022		15,556							15,556	15,556			
100082150	Miami	FL		04/14/2022		5,877							5,877	5,877			
100082153	San Francisco	CA		04/14/2022		5,556							5,556	5,556			
100082162	New River	AZ		04/14/2022		9,820							9,820	9,820			
100082164	Hollywood	FL		04/14/2022		6,311							6,311	6,311			
100082166	San Diego	CA		04/14/2022		5,466							5,466	5,466			
100082171	Katy	TX		04/14/2022		2,518							2,518	2,518			
100082172	Vista	CA		04/14/2022		13,289							13,289	13,289			
100082173	Dallas	TX		04/14/2022		4,031							4,031	4,031			
100082176	Redondo Beach	CA		04/14/2022		15,975							15,975	15,975			
100082177	Queen Creek	AZ		04/14/2022		6,535							6,535	6,529		(6)	(6)
100082180	Lexington	SC		04/14/2022		2,870							2,870	2,870			
100082182	Rancho Murieta	CA		04/14/2022		8,561							8,561	8,561			
100082184	Leonard	TX		04/14/2022		3,954							3,954	3,954			
100082185	Granite Bay	CA		04/14/2022		9,369							9,369	9,369			
100082190	Orlando	FL		04/14/2022		233,438							233,438	233,435		(3)	(3)
100082191	Duluth	GA		04/14/2022		12,410							12,410	12,410			
100082193	Greenville	SC		04/14/2022		207							207	207			
100082234	Glendora	CA		04/14/2022		32,053							32,053	32,053			
100082235	Newport Beach	CA		04/14/2022		27,938							27,938	27,938			
100082237	Houston	TX		04/14/2022		3,999							3,999	3,999			
100082250	Galveston	TX		04/14/2022		11,141							11,141	11,141			
100082251	Highland	UT		04/14/2022		21,189							21,189	21,189			
100082258	Redding	CA		04/14/2022		4,660							4,660	4,660			
100082261	Gresham	OR		04/14/2022		2,893							2,893	2,893			
100082262	Homestead	FL		04/14/2022		10,999							10,999	10,999			
100082274	Denver	CO		04/14/2022		11,465							11,465	11,465			
100082280	Lodi	CA		04/14/2022		10,619							10,619	10,619			
100082291	Long Beach	CA		04/14/2022		4,800							4,800	4,800			
100082297	Pompano Beach	FL		04/14/2022		12,074							12,074	12,074			
100082300	Bradenton	FL		04/14/2022		10,390							10,390	10,390			
100082306	Pine	CO		04/14/2022		2,671							2,671	2,671			
100082313	Parkland	FL		04/14/2022		1,950							1,950	1,950			
100082316	Naples	FL		04/14/2022		7,590							7,590	7,590			
100082324	Simpsonville	SC		04/14/2022		3,606							3,606	3,606			
100082328	Montgomery	TX		04/14/2022		9,893							9,893	9,893			
100082329	La Habra Heights	CA		04/14/2022		3,889							3,889	3,889			
100082331	Northridge	CA		04/14/2022		20,307							20,307	20,307			
100082339	Montgomery	TX		04/14/2022		5,043							5,043	5,043			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082340	Herriman	UT		04/14/2022		709							709	709			
100082348	Austin	TX		04/14/2022		4,881							4,881	4,881			
100082352	San Diego	CA		04/14/2022		9,305							9,305	9,305			
100082354	Prescott	AZ		04/14/2022		6,728							6,728	6,728			
100082360	Scottsdale	AZ		04/14/2022		9,521							9,521	9,521			
100082361	Miami	FL		04/14/2022		6,637							6,637	6,637			
100082367	Summerville	SC		04/22/2022		15,553							15,553	15,553			
100082377	Haines City	FL		04/14/2022		6,805							6,805	6,805			
100082381	Torrance	CA		04/14/2022		16,713							16,713	16,713			
100082386	Downey	CA		04/14/2022		53,988							53,988	53,988			
100082448	Los Angeles	CA		05/17/2022		7,121							7,121	7,121			
100082471	Stockton	CA		04/22/2022		14,212							14,212	14,212			
100082566	Miramar Beach	FL		04/27/2022		17,295							17,295	17,295			
100082572	Miami	FL		04/27/2022		28,724							28,724	28,724			
100082578	Palatine	IL		04/20/2022		95,980							95,980	95,980			
100082584	San Diego	CA		04/14/2022		9,803							9,803	9,803			
100082585	Cape Coral	FL		04/14/2022		2,941							2,941	2,941			
100082586	Conroe	TX		04/14/2022		24,890							24,890	24,890			
100082588	El Dorado Hills	CA		04/14/2022		260,687							260,687	260,687			
100082589	Middleburg Heights	OH		04/14/2022		2,162							2,162	2,162			
100082590	Atlanta	GA		04/14/2022		4,756							4,756	4,756			
100082591	Victorville	CA		04/14/2022		5,585							5,585	5,585			
100082592	San Diego	CA		04/14/2022		5,425							5,425	5,425			
100082593	Loveland	CO		04/14/2022		5,768							5,768	5,773		5	5
100082595	Guthrie	OK		04/14/2022		1,349							1,349	1,349			
100082596	Bermuda Dunes	CA		04/14/2022		8,618							8,618	8,618			
100082597	Brooklyn	NY		04/14/2022		30,556							30,556	30,556			
100082598	Seabrook	TX		04/14/2022		4,185							4,185	4,185			
100082600	Wareham	MA		04/14/2022		3,332							3,332	3,332			
100082601	Carrollton	TX		04/14/2022		8,752							8,752	8,757		5	5
100082602	Philadelphia	PA		04/14/2022		5,816							5,816	5,816			
100082603	Federal Way	WA		04/14/2022		8,813							8,813	8,813			
100082604	Hewlett	NY		04/14/2022		12,616							12,616	12,616			
100082605	Reseda	CA		04/14/2022		6,954							6,954	6,954			
100082606	Sacramento	CA		04/14/2022		2,752							2,752	2,752			
100082607	Chatsworth	CA		04/14/2022		7,543							7,543	7,543			
100082609	Santa Ana	CA		04/14/2022		5,767							5,767	5,767			
100082610	Los Angeles	CA		04/14/2022		7,574							7,574	7,574			
100082611	Running Springs	CA		04/14/2022		6,969							6,969	6,969			
100082612	Los Angeles	CA		04/14/2022		4,890							4,890	4,890			
100082614	Fresno	CA		04/14/2022		8,616							8,616	8,616			
100082615	Los Angeles	CA		04/14/2022		6,785							6,785	6,785			
100082617	Cedar Grove	NJ		04/14/2022		14,199							14,199	14,199			
100082618	Orange	CA		04/14/2022		24,345							24,345	24,324		(20)	(20)
100082619	Rancho Santa Fe	CA		04/14/2022		29,585							29,585	29,585			
100082620	Temecula	CA		04/14/2022		7,167							7,167	7,167			
100082621	West Chicago	IL		04/14/2022		18,462							18,462	18,465		3	3
100082622	Granada Hills	CA		04/14/2022		12,080							12,080	12,080			
100082624	Palm Coast	FL		04/14/2022		13,374							13,374	13,374			
100082625	Mount Pleasant	SC		04/14/2022		28,652							28,652	28,652			
100082627	Kailua Kona	HI		04/14/2022		8,088							8,088	8,088			

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	2	3					8	9	10	11	12	13					
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100082629	Walnut Creek	CA		04/14/2022		3,601							3,601	3,601			
100082631	Shallotte	NC		04/14/2022		10,821							10,821	10,821			
100082632	Chicago	IL		04/14/2022		2,407							2,407	2,407			
100082635	Wake Forest	NC		04/14/2022		5,530							5,530	5,530			
100082636	Northridge	CA		04/14/2022		24,661							24,661	24,660		(1)	(1)
100082640	Miami	FL		04/14/2022		13,299							13,299	13,299			
100082641	Jacksonville	FL		04/14/2022		3,173							3,173	3,173			
100082642	Hampstead	MD		04/14/2022		4,711							4,711	4,711			
100082645	Morgan Hill	CA		04/14/2022		13,758							13,758	13,758			
100082647	Kissimmee	FL		04/14/2022		4,859							4,859	4,859			
100082652	Aventura	FL		04/14/2022		4,964							4,964	4,964			
100082711	Carson	CA		04/20/2022		10,705							10,705	10,705			
100082715	Newport	GBR		04/26/2022										63			63
100082716	Nottingham	GBR		04/26/2022										53			53
100082717	Nottingham	GBR		04/26/2022										98			98
100082718	Chester	GBR		04/26/2022										14			14
100082719	Teesside	GBR		04/26/2022										21			21
100082720	Birmingham	GBR		04/26/2022										55			55
100082721	Amsterdam	NLD		04/27/2022		770							770	793	23		23
100082722	Amsterdam	NLD		04/27/2022										13	13		13
100082723	Amsterdam	NLD		04/27/2022		369							369	380	11		11
100082724	Amsterdam	NLD		04/27/2022										118	118		118
100082725	Amsterdam	NLD		04/27/2022		1,117							1,117	1,155	37		37
100082726	Amsterdam	NLD		04/27/2022										11	11		11
100082727	Amsterdam	NLD		04/27/2022		1,081							1,081	1,114	32		32
100082728	Amsterdam	NLD		04/27/2022										6	6		6
100082729	Amsterdam	NLD		04/27/2022		393							393	411	19		19
100082730	Amsterdam	NLD		04/27/2022		430							430	443	13		13
100082731	Amsterdam	NLD		04/27/2022										44	44		44
100082732	Amsterdam	NLD		04/27/2022										21	21		21
100082733	Amsterdam	NLD		04/27/2022										23	23		23
100082734	Amsterdam	NLD		04/27/2022										22	22		22
100082735	Amsterdam	NLD		04/27/2022										193	193		193
100082736	Amsterdam	NLD		04/27/2022										26	26		26
100082737	Amsterdam	NLD		04/27/2022		810							810	835	25		25
100082738	Amsterdam	NLD		04/27/2022										233	233		233
100082739	Amsterdam	NLD		04/27/2022										44	44		44
100082740	Amsterdam	NLD		04/27/2022										148	148		148
100082742	Amsterdam	NLD		04/27/2022										58	58		58
100082743	Amsterdam	NLD		04/27/2022										357	357		357
100082744	Amsterdam	NLD		04/27/2022										54	54		54
100082745	Amsterdam	NLD		04/27/2022		10,609							10,609	10,880	271		271
100082746	Amsterdam	NLD		04/27/2022		10,857							10,857	11,132	275		275
100082747	Amsterdam	NLD		04/27/2022										33	33		33
100082748	Amsterdam	NLD		04/27/2022										789	789		789
100082749	Amsterdam	NLD		04/27/2022										19	19		19
100082750	Amsterdam	NLD		04/27/2022										27	27		27
100082751	Amsterdam	NLD		04/27/2022		2,546							2,546	2,619	74		74
100082752	Amsterdam	NLD		04/27/2022										76	76		76
100082753	Amsterdam	NLD		04/27/2022										44	44		44
100082754	Amsterdam	NLD		04/27/2022		1,518							1,518	1,563	45		45

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082755	Amsterdam	NLD		04/27/2022										37	37		37
100082756	Amsterdam	NLD		04/27/2022		1,756							1,756	1,808	52		52
100082757	Amsterdam	NLD		04/27/2022										62	62		62
100082758	Amsterdam	NLD		04/27/2022		1,666							1,666	1,720	53		53
100082759	Amsterdam	NLD		04/27/2022										33	33		33
100082760	Amsterdam	NLD		04/27/2022										12	12		12
100082761	Amsterdam	NLD		04/27/2022		1,923							1,923	1,986	64		64
100082762	Amsterdam	NLD		04/27/2022										254	254		254
100082763	Amsterdam	NLD		04/27/2022		10,530							10,530	10,838	309		309
100082764	Amsterdam	NLD		04/27/2022		621							621	642	21		21
100082765	Amsterdam	NLD		04/27/2022										62	62		62
100082766	Amsterdam	NLD		04/27/2022										150	150		150
100082767	Amsterdam	NLD		04/27/2022		2,628							2,628	2,726	99		99
100082768	Amsterdam	NLD		04/27/2022		693							693	716	23		23
100082769	Amsterdam	NLD		04/27/2022										64	64		64
100082770	Amsterdam	NLD		04/27/2022										27	27		27
100082771	Amsterdam	NLD		04/27/2022		1,346							1,346	1,388	42		42
100082772	Amsterdam	NLD		04/27/2022										94	94		94
100082773	Amsterdam	NLD		04/27/2022										50	50		50
100082774	Amsterdam	NLD		04/27/2022										185	185		185
100082775	Amsterdam	NLD		04/27/2022										21	21		21
100082776	Amsterdam	NLD		04/27/2022										71	71		71
100082777	Amsterdam	NLD		04/27/2022		2,343							2,343	2,417	74		74
100082778	Amsterdam	NLD		04/27/2022		2,749							2,749	2,829	81		81
100082779	Amsterdam	NLD		04/27/2022										37	37		37
100082780	Amsterdam	NLD		04/27/2022										32	32		32
100082781	Amsterdam	NLD		04/27/2022		1,530							1,530	1,576	46		46
100082782	Amsterdam	NLD		04/27/2022										208	208		208
100082783	Amsterdam	NLD		04/27/2022		2,604							2,604	2,687	83		83
100082784	Amsterdam	NLD		04/27/2022										2,153	2,153		2,153
100082785	Amsterdam	NLD		04/27/2022										65	65		65
100082786	Amsterdam	NLD		04/27/2022										111	111		111
100082787	Amsterdam	NLD		04/27/2022										141	141		141
100082788	Amsterdam	NLD		04/27/2022		2,185							2,185	2,250	65		65
100082789	Amsterdam	NLD		04/27/2022										85	85		85
100082790	Amsterdam	NLD		04/27/2022										55	55		55
100082791	Amsterdam	NLD		04/27/2022		862							862	889	27		27
100082792	Amsterdam	NLD		04/27/2022										37	37		37
100082793	Amsterdam	NLD		04/27/2022										99	99		99
100082794	Amsterdam	NLD		04/27/2022										46	46		46
100082795	Amsterdam	NLD		04/27/2022		756							756	780	23		23
100082796	Amsterdam	NLD		04/27/2022										29	29		29
100082797	Amsterdam	NLD		04/27/2022		581							581	598	18		18
100082798	Amsterdam	NLD		04/27/2022		1,102							1,102	1,136	34		34
100082799	Amsterdam	NLD		04/27/2022										67	67		67
100082800	Amsterdam	NLD		04/27/2022										36	36		36
100082802	Amsterdam	NLD		04/27/2022		104,303							104,303	108,652	4,348		4,348
100082803	Amsterdam	NLD		04/27/2022		809							809	832	23		23
100082804	Amsterdam	NLD		04/27/2022										15	15		15
100082805	Amsterdam	NLD		04/27/2022		614							614	633	18		18
100082806	Amsterdam	NLD		04/27/2022										27	27		27

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082807	Winter Park	FL		04/28/2022		9,640							9,640	9,652		12	12
100082808	Pacific Palisades	CA		04/28/2022		10,821							10,821	10,821			
100082809	Beverly Hills	CA		04/28/2022		1,820,015							1,820,015	1,820,015			
100082810	Santa Monica	CA		04/28/2022		36,981							36,981	36,981			
100082811	Long Beach	CA		04/28/2022		26,356							26,356	26,356			
100082812	Pleasant View	UT		04/28/2022		44,898							44,898	42,302		(2,596)	(2,596)
100082813	Palmdale	CA		04/28/2022		3,339							3,339	3,339			
100082817	Palm Springs	CA		04/28/2022		11,185							11,185	11,185			
100082818	Fort Worth	TX		04/28/2022		6,957							6,957	6,957			
100082821	Canyon Lake	CA		04/28/2022		19,870							19,870	19,870			
100082824	Manhattan Beach	CA		04/28/2022		22,605							22,605	22,605			
100082828	New Albany	OH		05/17/2022		10,089							10,089	10,089			
100082830	Sunset	SC		05/17/2022		269							269	269			
100082843	Key West	FL		05/17/2022		7,072							7,072	7,072			
100082846	Corona	CA		05/17/2022		11,511							11,511	11,511			
100082848	Phoenix	AZ		05/17/2022		10,218							10,218	10,218			
100082852	Katy	TX		05/17/2022		2,789							2,789	2,789			
100082858	Auburn	CA		05/17/2022		4,716							4,716	4,716			
100082872	Streetsboro	OH		05/17/2022		3,352							3,352	3,348		(4)	(4)
100082873	Riverside	CA		05/17/2022		9,539							9,539	9,515		(24)	(24)
100082875	De Leon Springs	FL		05/17/2022		4,917							4,917	4,917			
100082877	Salt Lake City	UT		05/17/2022		598							598	598			
100082882	Elizabeth	NJ		05/17/2022		5,850							5,850	5,845		(5)	(5)
100082885	Saint George	UT		05/17/2022		12,328							12,328	12,328			
100082890	Woodland	CA		05/17/2022		8,994							8,994	8,994			
100082891	Houston	TX		05/17/2022		12,212							12,212	12,212			
100082893	Burbank	CA		05/17/2022		4,361							4,361	4,378		16	16
100082895	Fountain Valley	CA		05/17/2022		8,888							8,888	8,888			
100082896	Fresno	CA		05/17/2022		2,316							2,316	2,316			
100082897	Orlando	FL		05/17/2022		30,777							30,777	30,776		(1)	(1)
100082900	Big Bear City	CA		05/17/2022		4,010							4,010	4,010			
100082901	Chino	CA		05/17/2022		8,260							8,260	8,260			
100082908	San Pedro	CA		05/17/2022		13,040							13,040	13,040			
100082912	Sacramento	CA		05/17/2022		4,640							4,640	4,643		3	3
100082913	North Salt Lake	UT		05/17/2022		7,191							7,191	7,191			
100082918	Houston	TX		05/17/2022		8,863							8,863	8,863			
100082919	Mercer Island	WA		05/17/2022		4,010							4,010	4,010			
100082920	Temecula	CA		05/17/2022		9,877							9,877	9,877			
100082926	Mesquite	TX		05/17/2022		1,722							1,722	1,720		(2)	(2)
100082932	Plano	TX		05/17/2022		6,172							6,172	6,172			
100082933	Miami	FL		05/17/2022		5,819							5,819	5,819			
100082980	Woodland Hills	CA		05/05/2022		28,028							28,028	28,028			
100082985	Frankford	DE		05/05/2022		3,484							3,484	3,484			
100082990	Chico	CA		05/05/2022		6,281							6,281	6,281			
100082991	Richmond	CA		05/05/2022		14,286							14,286	14,286			
100082994	Plaistow	NH		05/05/2022		4,141							4,141	4,141			
100082996	Anderson Is	WA		05/05/2022		8,056							8,056	8,056			
100082997	Torrance	CA		05/05/2022		13,539							13,539	13,539			
100082999	Homestead	FL		05/05/2022		26,373							26,373	26,373			
100083001	Acampo	CA		05/05/2022		7,863							7,863	7,863			
100083004	Eastpoint	FL		05/05/2022		1,774							1,774	1,773		(1)	(1)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083005	Fairfield	CT		05/05/2022		4,749							4,749	4,749			
100083007	Driftwood	TX		05/05/2022		19,090							19,090	19,078		(12)	(12)
100083008	Thousand Oaks	CA		05/05/2022		12,208							12,208	12,208			
100083009	Hawthorne	NJ		05/05/2022		6,028							6,028	6,028			
100083010	Monmouth Beach	NJ		05/05/2022		14,174							14,174	14,149		(25)	(25)
100083011	Galt	CA		05/05/2022		11,409							11,409	11,409			
100083013	Palm Springs	CA		05/05/2022		15,152							15,152	15,152			
100083014	Glen Ellen	CA		05/11/2022		27,318							27,318	25,312		(2,006)	(2,006)
100083015	Bakersfield	CA		05/11/2022		23,829							23,829	23,553		(276)	(276)
100083016	Destin	FL		05/11/2022		5,181							5,181	4,802		(378)	(378)
100083017	Ocean City	MD		05/11/2022		17,307							17,307	16,205		(1,102)	(1,102)
100083018	San Diego	CA		05/11/2022		25,037							25,037	23,183		(1,854)	(1,854)
100083019	Phoenix	AZ		05/11/2022		12,413							12,413	11,186		(1,227)	(1,227)
100083020	Santa Clarita	CA		05/11/2022		9,170							9,170	9,170			
100083021	Towson	MD		05/11/2022		6,195							6,195	5,749		(446)	(446)
100083022	Sunny Isles Beach	FL		05/11/2022		47,543							47,543	44,046		(3,497)	(3,497)
100083025	Jackson	WY		05/11/2022		100,978							100,978	100,962		(16)	(16)
100083026	Los Angeles	CA		05/11/2022		91,245							91,245	85,292		(5,953)	(5,953)
100083027	Glendora	CA		05/11/2022		25,849							25,849	23,925		(1,925)	(1,925)
100083028	South River	NJ		05/11/2022		4,009							4,009	3,685		(324)	(324)
100083029	Houston	TX		05/11/2022		760							760	759		(1)	(1)
100083031	Los Angeles	CA		05/11/2022		6,744							6,744	6,156		(588)	(588)
100083032	Bayville	NJ		05/11/2022		3,459							3,459	3,206		(253)	(253)
100083033	Hampton Bays	NY		05/11/2022		12,880							12,880	12,875		(6)	(6)
100083036	Cedar Falls	IA		05/11/2022		7,428							7,428	7,005		(423)	(423)
100083037	Cicero	IL		05/11/2022		2,393							2,393	2,316		(77)	(77)
100083039	Sarasota	FL		05/11/2022		7,552							7,552	7,088		(464)	(464)
100083040	Miami	FL		05/11/2022		8,164							8,164	8,164			
100083041	Schertz	TX		05/11/2022		8,128							8,128	8,128			
100083042	Garden City	ID		05/11/2022		3,883							3,883	3,885		1	1
100083043	Little Elm	TX		05/11/2022		5,988							5,988	5,983		(5)	(5)
100083045	Honolulu	HI		05/11/2022		3,223							3,223	3,223			
100083047	Pembroke Pines	FL		05/11/2022		5,503							5,503	5,503			
100083048	Coto De Caza	CA		05/11/2022		50,242							50,242	50,242			
100083049	Corona	CA		05/11/2022		7,238							7,238	7,232		(6)	(6)
100083050	Oswego	IL		05/11/2022		43,416							43,416	43,132		(285)	(285)
100083051	Davie	FL		05/11/2022		1,228							1,228	1,229			
100083052	Helotes	TX		05/11/2022		3,480							3,480	3,480			
100083053	Houston	TX		05/11/2022		4,861							4,861	4,861			
100083058	Sunny Isles Beach	FL		05/26/2022		20,853							20,853	16,787		(4,066)	(4,066)
100083062	Belvedere Tiburon	CA		05/26/2022		83,951							83,951	75,943		(8,008)	(8,008)
100083063	Concord	CA		05/26/2022		9,162							9,162	9,160		(2)	(2)
100083068	Linden	MI		05/26/2022		11,742							11,742	10,114		(1,628)	(1,628)
100083069	San Jose	CA		05/26/2022		18,444							18,444	15,677		(2,767)	(2,767)
100083076	Buena Park	CA		05/26/2022		13,404							13,404	11,931		(1,473)	(1,473)
100083078	Glendale	CA		05/26/2022		36,696							36,696	34,680		(2,016)	(2,016)
100083093	Phelan	CA		05/26/2022		3,146							3,146	3,143		(3)	(3)
100083103	Redondo Beach	CA		05/26/2022		7,409							7,409	7,409			
100083106	Prosper	TX		05/26/2022		23,569							23,569	23,569			
100083134	Lynwood	CA		05/26/2022		3,244							3,244	3,244			
100083179	Inglewood	CA		05/26/2022		5,955							5,955	5,955			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083187	Encino	CA		05/26/2022		6,758							6,758	6,758			
100083188	Franklinville	NJ		05/26/2022		6,160							6,160	6,140		(20)	(20)
100083200	Rancho Cordova	CA		05/26/2022		6,044							6,044	6,044			
100083205	Marbleton	WY		05/26/2022		6,257							6,257	6,257			
100083216	Pasadena	CA		05/26/2022		18,084							18,084	18,084			
100083220	Northport	AL		05/26/2022		1,674							1,674	1,674			
100083230	Riverside	CA		05/10/2022		5,073							5,073	5,076		3	3
100083231	Northridge City Of Los Angeles	CA		05/10/2022		17,784							17,784	17,784			
100083232	Atwater	CA		05/10/2022		4,060							4,060	4,060			
100083233	Houston	TX		05/10/2022		1,169							1,169	1,169			
100083234	Fullerton	CA		05/10/2022		5,900							5,900	5,900			
100083236	Corona	CA		05/10/2022		152,304							152,304	152,304			
100083238	Jurupa Valley	CA		05/10/2022		16,612							16,612	16,612			
100083247	Houston	TX		05/10/2022		6,763							6,763	6,844		81	81
100083249	Riverside	CA		05/10/2022		15,888							15,888	15,888			
100083257	Katy	TX		05/10/2022		2,708							2,708	2,708			
100083259	Lemon Grove	CA		05/10/2022		7,201							7,201	7,201			
100083260	Gainesville	FL		05/10/2022		4,026							4,026	4,026			
100083261	North Highlands	CA		05/10/2022		2,850							2,850	2,847		(2)	(2)
100083262	Murrieta	CA		05/10/2022		6,024							6,024	6,024			
100083266	Atwater	CA		05/10/2022		13,350							13,350	13,350			
100083269	Rancho Santa Margarita	CA		05/10/2022		22,153							22,153	22,153			
100083270	Huntington Beach	CA		05/10/2022		15,718							15,718	15,718			
100083274	Rockville	MD		05/10/2022		6,194							6,194	6,194			
100083275	Huntington Beach	CA		05/10/2022		19,064							19,064	19,064			
100083290	Beverly Hills	CA		05/26/2022		40,580							40,580	40,580			
100083291	Victorville	CA		05/26/2022		3,556							3,556	3,556			
100083292	Amsterdam	NLD		05/27/2022										114	114		114
100083293	Amsterdam	NLD		05/27/2022										12	12		12
100083294	Amsterdam	NLD		05/27/2022		3,077							3,077	3,115	38		38
100083295	Amsterdam	NLD		05/27/2022		94,442							94,442	96,219	1,777		1,777
100083296	Amsterdam	NLD		05/27/2022		1,628							1,628	1,650	22		22
100083297	Amsterdam	NLD		05/27/2022										4	4		4
100083298	Amsterdam	NLD		05/27/2022										55	55		55
100083299	Amsterdam	NLD		05/27/2022		1,296							1,296	1,313	17		17
100083300	Amsterdam	NLD		05/27/2022										46	46		46
100083301	Amsterdam	NLD		05/27/2022										156	156		156
100083302	Amsterdam	NLD		05/27/2022		4,334							4,334	4,388	54		54
100083303	Amsterdam	NLD		05/27/2022		14,810							14,810	15,135	325		325
100083304	Amsterdam	NLD		05/27/2022										50	50		50
100083305	Amsterdam	NLD		05/27/2022										95	95		95
100083306	Amsterdam	NLD		05/27/2022		298,093							298,093	303,817	5,724		5,724
100083307	Amsterdam	NLD		05/27/2022										44	44		44
100083308	Amsterdam	NLD		05/27/2022		435							435	441	6		6
100083309	Amsterdam	NLD		05/27/2022										21	21		21
100083310	Amsterdam	NLD		05/27/2022										25	25		25
100083311	Amsterdam	NLD		05/27/2022										272	272		272
100083312	Amsterdam	NLD		05/27/2022										85	85		85
100083313	Amsterdam	NLD		05/27/2022										149	149		149
100083314	Amsterdam	NLD		05/27/2022		2,330							2,330	2,363	33		33
100083315	Amsterdam	NLD		05/27/2022										25	25		25

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083316	Amsterdam	NLD		05/27/2022										88	88		88
100083317	Amsterdam	NLD		05/27/2022		1,727							1,727	1,741	14		14
100083318	Amsterdam	NLD		05/27/2022										74	74		74
100083319	Amsterdam	NLD		05/27/2022										34	34		34
100083320	Amsterdam	NLD		05/27/2022										123	123		123
100083321	Amsterdam	NLD		05/27/2022		751							751	762	10		10
100083322	Amsterdam	NLD		05/27/2022										42	42		42
100083323	Amsterdam	NLD		05/27/2022										38	38		38
100083324	Amsterdam	NLD		05/27/2022										88	88		88
100083325	Amsterdam	NLD		05/27/2022										71	71		71
100083326	Amsterdam	NLD		05/27/2022		1,402							1,402	1,422	20		20
100083327	Amsterdam	NLD		05/27/2022										55	55		55
100083328	Amsterdam	NLD		05/27/2022		2,335							2,335	2,589	254		254
100083329	Amsterdam	NLD		05/27/2022										62	62		62
100083330	Amsterdam	NLD		05/27/2022		1,526							1,526	1,546	20		20
100083331	Amsterdam	NLD		05/27/2022										14	14		14
100083332	Amsterdam	NLD		05/27/2022		3,582							3,582	3,637	56		56
100083333	Amsterdam	NLD		05/27/2022										294	294		294
100083334	Amsterdam	NLD		05/27/2022										82	82		82
100083335	Amsterdam	NLD		05/27/2022										47	47		47
100083336	Amsterdam	NLD		05/27/2022		656							656	666	10		10
100083337	Amsterdam	NLD		05/27/2022										77	77		77
100083338	Amsterdam	NLD		05/27/2022		1,236							1,236	1,254	18		18
100083339	Amsterdam	NLD		05/27/2022										294	294		294
100083340	Amsterdam	NLD		05/27/2022										271	271		271
100083341	Amsterdam	NLD		05/27/2022										150	150		150
100083342	Amsterdam	NLD		05/27/2022										351	351		351
100083343	Amsterdam	NLD		05/27/2022										455	455		455
100083344	Amsterdam	NLD		05/27/2022		334							334	344	10		10
100083345	Amsterdam	NLD		05/27/2022										228	228		228
100083346	Amsterdam	NLD		05/27/2022		2,639							2,639	2,681	42		42
100083347	Amsterdam	NLD		05/27/2022										22	22		22
100083348	Amsterdam	NLD		05/27/2022		2,236							2,236	2,262	26		26
100083349	Amsterdam	NLD		05/27/2022										53	53		53
100083350	Amsterdam	NLD		05/27/2022		1,037							1,037	1,051	14		14
100083351	Amsterdam	NLD		05/27/2022										53	53		53
100083352	Amsterdam	NLD		05/27/2022										139	139		139
100083353	Amsterdam	NLD		05/27/2022		1,349							1,349	1,372	23		23
100083354	Amsterdam	NLD		05/27/2022										130	130		130
100083355	Amsterdam	NLD		05/27/2022		103,028							103,028	103,182	155		155
100083356	Amsterdam	NLD		05/27/2022										62	62		62
100083357	Amsterdam	NLD		05/27/2022		2,794							2,794	2,831	37		37
100083358	Amsterdam	NLD		05/27/2022										49	49		49
100083359	Amsterdam	NLD		05/27/2022										44	44		44
100083360	Amsterdam	NLD		05/27/2022		2,474							2,474	2,506	33		33
100083361	Amsterdam	NLD		05/27/2022										45	45		45
100083362	Amsterdam	NLD		05/27/2022		2,565							2,565	2,599	34		34
100083363	Amsterdam	NLD		05/27/2022										47	47		47
100083364	Amsterdam	NLD		05/27/2022		2,657							2,657	2,692	35		35
100083365	Amsterdam	NLD		05/27/2022										51	51		51
100083366	Amsterdam	NLD		05/27/2022		2,382							2,382	2,415	33		33

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083367	Amsterdam	NLD		05/27/2022										49	49		49
100083368	Amsterdam	NLD		05/27/2022		2,932							2,932	2,970	38		38
100083369	Amsterdam	NLD		05/27/2022										79	79		79
100083370	Amsterdam	NLD		05/27/2022		2,393							2,393	2,428	35		35
100083371	Amsterdam	NLD		05/27/2022										51	51		51
100083372	Amsterdam	NLD		05/27/2022										63	63		63
100083373	Amsterdam	NLD		05/27/2022										35	35		35
100083374	Amsterdam	NLD		05/27/2022										30	30		30
100083375	Amsterdam	NLD		05/27/2022										33	33		33
100083376	Amsterdam	NLD		05/27/2022										54	54		54
100083377	Amsterdam	NLD		05/27/2022		535							535	544	9		9
100083378	Amsterdam	NLD		05/27/2022										161	161		161
100083379	Amsterdam	NLD		05/27/2022		27,077						29	27,106	28,083	977		977
100083380	Amsterdam	NLD		05/27/2022										80	80		80
100083382	Amsterdam	NLD		05/27/2022										161	161		161
100083383	Amsterdam	NLD		05/27/2022		3,380							3,380	3,425	45		45
100083384	Amsterdam	NLD		05/27/2022										95	95		95
100083385	Amsterdam	NLD		05/27/2022										52	52		52
100083386	Amsterdam	NLD		05/27/2022										36	36		36
100083387	Amsterdam	NLD		05/27/2022										77	77		77
100083388	Amsterdam	NLD		05/27/2022										35	35		35
100083389	Amsterdam	NLD		05/27/2022										42	42		42
100083390	Amsterdam	NLD		05/27/2022										986	986		986
100083391	Amsterdam	NLD		05/27/2022										34	34		34
100083392	Amsterdam	NLD		05/27/2022										173	173		173
100083393	Amsterdam	NLD		05/27/2022										46	46		46
100083396	Amsterdam	NLD		05/27/2022										15	15		15
100083397	Amsterdam	NLD		05/27/2022										10	10		10
100083400	Amsterdam	NLD		05/27/2022										37	37		37
100083401	Amsterdam	NLD		05/27/2022										410	410		410
100083402	Amsterdam	NLD		05/27/2022										67	67		67
100083403	Amsterdam	NLD		05/27/2022		1,163							1,163	1,177	14		14
100083404	Amsterdam	NLD		05/27/2022										64	64		64
100083405	Amsterdam	NLD		05/27/2022										66	66		66
100083406	Amsterdam	NLD		05/27/2022										284	284		284
100083407	Amsterdam	NLD		05/27/2022		1,655							1,655	1,677	22		22
100083408	Amsterdam	NLD		05/27/2022										52	52		52
100083409	Amsterdam	NLD		05/27/2022		1,655							1,655	1,675	20		20
100083410	Amsterdam	NLD		05/27/2022										52	52		52
100083411	Amsterdam	NLD		05/27/2022										36	36		36
100083412	Amsterdam	NLD		05/27/2022										55	55		55
100083413	Amsterdam	NLD		05/27/2022										201	201		201
100083415	Amsterdam	NLD		05/27/2022										90	90		90
100083416	Amsterdam	NLD		05/27/2022										27	27		27
100083417	Amsterdam	NLD		05/27/2022		574							574	581	8		8
100083418	Amsterdam	NLD		05/27/2022										38	38		38
100083419	Amsterdam	NLD		05/27/2022										66	66		66
100083420	Amsterdam	NLD		05/27/2022										34	34		34
100083421	Amsterdam	NLD		05/27/2022		441							441	448	7		7
100083422	Amsterdam	NLD		05/27/2022										91	91		91
100083423	Amsterdam	NLD		05/27/2022										22	22		22

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083424	Amsterdam	NLD		05/27/2022										66	66		66
100083425	Amsterdam	NLD		05/27/2022										105	105		105
100083426	Amsterdam	NLD		05/27/2022		1,253							1,253	1,269	17		17
100083427	Amsterdam	NLD		05/27/2022										17	17		17
100083428	Amsterdam	NLD		05/27/2022										415	415		415
100083429	Amsterdam	NLD		05/27/2022										124	124		124
100083430	Amsterdam	NLD		05/27/2022		2,571							2,571	2,605	34		34
100083431	Amsterdam	NLD		05/27/2022										138	138		138
100083432	Amsterdam	NLD		05/27/2022										118	118		118
100083433	Amsterdam	NLD		05/27/2022		1,839							1,839	1,899	60		60
100083434	Amsterdam	NLD		05/27/2022		810							810	820	10		10
100083435	Amsterdam	NLD		05/27/2022										38	38		38
100083436	Amsterdam	NLD		05/27/2022										58	58		58
100083437	Newport	GBR		05/27/2022										72	72		72
100083438	Southend-On-Sea	GBR		05/27/2022										85	85		85
100083439	Stockport	GBR		05/27/2022										39	39		39
100083440	Cardiff	GBR		05/27/2022										20	20		20
100083441	Bolton	GBR		05/27/2022										37	37		37
100083443	Liverpool	GBR		05/27/2022										28	28		28
100083444	Guildford	GBR		05/27/2022										25	25		25
100083445	Doncaster	GBR		05/27/2022										19	19		19
100083446	Liverpool	GBR		05/27/2022										27	27		27
100083447	Twickenham	GBR		05/27/2022										200	200		200
100083448	Torquay	GBR		05/27/2022										35	35		35
100083449	North West London	GBR		05/27/2022										107	107		107
100083450	Birmingham	GBR		05/27/2022										30	30		30
100083452	Pomona	CA		06/02/2022		5,427							5,427	5,427			
100083455	Santa Monica	CA		06/02/2022		25,957							25,957	25,957			
100083457	Pomona	CA		06/02/2022		10,283							10,283	10,283			
100083462	Santa Clara	CA		06/02/2022		225,045							225,045	225,045			
100083463	Wilmington	CA		06/02/2022		926							926	926			
100083479	Monrovia	CA		06/06/2022		11,700							11,700	11,702		2	2
100083484	Tampa	FL		06/06/2022		18,579							18,579	18,579			
100083487	Durham	NC		06/06/2022		3,756							3,756	3,484		(273)	(273)
100083490	Dallas	TX		06/06/2022		2,081							2,081	2,081			
100083491	Miami Beach	FL		06/06/2022		36,976							36,976	36,966		(10)	(10)
100083495	Cape Coral	FL		06/06/2022		1,634							1,634	1,634			
100083496	Newark	NJ		06/06/2022		2,551							2,551	2,551			
100083498	Sunny Isles Beach	FL		06/06/2022		31,633							31,633	31,633			
100083501	Morristown	NJ		06/06/2022		24,506							24,506	24,506			
100083504	Lighthouse Point	FL		06/06/2022		17,966							17,966	17,976		10	10
100083505	Frisco	TX		06/06/2022		24,615							24,615	24,615			
100083507	Phoenix	AZ		06/06/2022		111,739							111,739	111,739			
100083508	San Jose	CA		06/06/2022		17,180							17,180	17,180			
100083509	Westlake	FL		06/06/2022		4,468							4,468	4,465		(2)	(2)
100083511	Kailua	HI		06/06/2022		14,827							14,827	13,038		(1,788)	(1,788)
100083512	Brentwood	CA		06/06/2022		8,584							8,584	8,584			
100083513	Miami	FL		06/06/2022		2,285							2,285	2,284		(1)	(1)
100083514	Covina	CA		06/06/2022		5,207							5,207	5,205		(2)	(2)
100083515	Scottsdale	AZ		06/06/2022		27,466							27,466	27,466			
100083516	Miami	FL		06/06/2022		2,761							2,761	2,763		2	2

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083517	San Francisco	CA		06/06/2022		25,627							25,627	25,634		7	7
100083519	Forney	TX		06/06/2022		39,776							39,776	39,776			
100083520	Watsonville	CA		06/06/2022		6,488							6,488	6,488			
100083522	Brentwood	CA		06/06/2022		30,507							30,507	30,507			
100083586	Monterey	CA		07/25/2022		11,500							11,500	11,500			
100083589	Englewood	CO		07/25/2022		3,935							3,935	3,935			
100083596	Jacksonville	FL		07/25/2022		2,300							2,300	2,300			
100083599	Coachella	CA		07/25/2022		3,748							3,748	3,748			
100083608	Haslet	TX		07/25/2022		2,882							2,882	2,882			
100083609	Green Valley	AZ		07/25/2022		17,760							17,760	17,760			
100083629	San Juan Capistrano	CA		07/25/2022		24,000							24,000	24,000			
100083641	Laguna Niguel	CA		07/25/2022		27,679							27,679	27,679			
100083645	Midland	TX		07/25/2022		1,687							1,687	1,686		(2)	(2)
100083651	Harrah	OK		06/23/2022		1,518							1,518	1,518			
100083653	Tybee Island	GA		06/23/2022		8,091							8,091	8,091			
100083654	Aurora	CO		06/23/2022		2,771							2,771	2,773		2	2
100083655	Battle Ground	WA		06/23/2022		7,324							7,324	7,324			
100083656	Largo	FL		06/23/2022		6,069							6,069	6,069			
100083657	Wilson	NC		06/23/2022		1,405							1,405	1,405			
100083659	Ceres	CA		06/23/2022		2,154							2,154	2,154			
100083660	Lynwood	CA		06/23/2022		4,932							4,932	4,932			
100083661	Lebanon	PA		06/23/2022		752							752	752			
100083662	Churchton	MD		06/23/2022		8,248							8,248	8,248			
100083663	Santa Clarita	CA		06/23/2022		6,691							6,691	6,691			
100083664	Alva	FL		06/23/2022		6,725							6,725	6,725			
100083665	Phoenix	AZ		06/23/2022		1,976							1,976	1,976			
100083670	Ft Lauderdale	FL		06/21/2022		11,532							11,532	11,532			
100083672	Las Vegas	NV		06/21/2022		19,134							19,134	19,134			
100083674	Orlando	FL		06/21/2022		3,618							3,618	3,353		(265)	(265)
100083675	Encino	CA		06/21/2022		21,206							21,206	21,224		17	17
100083676	Saint Clair Shores	MI		06/21/2022		5,682							5,682	5,685		3	3
100083677	Miami	FL		06/21/2022		4,881							4,881	4,881			
100083678	Kissimmee	FL		06/21/2022		3,105							3,105	2,880		(225)	(225)
100083680	Chuluota	FL		06/21/2022		2,240							2,240	2,240			
100083682	Mariposa	CA		06/21/2022		300							300	300			
100083780	Port Charlotte	FL		07/12/2022		3,029							3,029	3,029			
100083782	Venice	FL		07/12/2022		6,320							6,320	6,320			
100083783	Scottsdale	AZ		07/12/2022		5,290							5,290	5,290			
100083785	Peoria	AZ		07/12/2022		3,781							3,781	3,781			
100083786	Lakeland	FL		07/12/2022		1,998							1,998	1,998			
100083790	Mandeville	LA		07/12/2022		5,669							5,669	5,669			
100083794	Umatilla	FL		07/12/2022		1,398							1,398	1,398			
100083797	Los Banos	CA		07/12/2022		3,823							3,823	3,823			
100083799	Brighton	CO		07/12/2022		3,166							3,166	3,166			
100083802	Palm Beach Gardens	FL		07/12/2022		14,754							14,754	14,754			
100083803	Fort Mohave	AZ		07/12/2022		738							738	738			
100083804	Santa Rosa	CA		07/12/2022		7,883							7,883	7,883			
100083809	Las Vegas	NV		07/12/2022		6,408							6,408	6,408			
100083812	Garland	UT		07/12/2022		2,578							2,578	2,578			
100083813	Tracy	CA		07/12/2022		5,141							5,141	5,141			
100083814	Compton	CA		07/12/2022		1,412							1,412	1,412			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083816	Sarasota	FL		07/12/2022		3,672							3,672	3,672			
100083819	Denville	NJ		07/12/2022		14,602							14,602	14,602			
100083822	Riverview	FL		07/12/2022		3,168							3,168	3,168			
100083824	Largo	FL		07/12/2022		4,643							4,643	4,643			
100083826	Central Point	OR		07/12/2022		3,292							3,292	3,292			
100083827	Germantown	WI		07/12/2022		9,856							9,856	9,856			
100083829	Costa Mesa	CA		07/12/2022		11,830							11,830	11,830			
100083832	Fort Myers	FL		07/12/2022		3,082							3,082	3,082			
100083835	Acworth	GA		07/12/2022		2,268							2,268	2,268			
100083836	Saint Augustine	FL		07/12/2022		4,672							4,672	4,672			
100083837	Lake Worth	FL		07/12/2022		2,796							2,796	2,796			
100083838	Victorville	CA		07/12/2022		1,982							1,982	1,982			
100083848	Antelope	CA		07/12/2022		5,547							5,547	5,547			
100083852	Weatherford	TX		07/12/2022		1,680							1,680	1,680			
100083855	Plantation	FL		07/12/2022		2,207							2,207	2,207			
100083861	Los Angeles	CA		07/12/2022		13,750							13,750	13,750			
100083865	Dayton	OH		07/12/2022		6,914							6,914	6,914			
100083867	Leesburg	FL		07/12/2022		5,388							5,388	5,388			
100083868	Huntington	TX		07/12/2022		869							869	869			
100083870	Hallandale Beach	FL		07/12/2022		20,492							20,492	20,492			
100083872	Hurst	TX		07/12/2022		15,126							15,126	15,126			
100083873	Riverside	CA		07/12/2022		5,358							5,358	5,358			
100083875	Chandler	AZ		07/12/2022		83,936							83,936	83,936			
100083878	West Valley City	UT		07/12/2022		4,309							4,309	4,309			
100083879	Lakeland	FL		07/12/2022		1,475							1,475	1,475			
100083881	Tampa	FL		07/12/2022		2,604							2,604	2,604			
100083883	Sacramento	CA		07/12/2022		5,349							5,349	5,349			
100083888	Richmond	CA		07/12/2022		5,644							5,644	5,644			
100083891	Mesa	AZ		07/12/2022		22,324							22,324	22,324			
100083893	Miami	FL		07/12/2022		11,741							11,741	11,741			
100083895	Fremont	CA		07/12/2022		3,702							3,702	3,702			
100083896	Renton	WA		07/12/2022		12,861							12,861	12,861			
100083897	Bakersfield	CA		07/12/2022		2,942							2,942	2,942			
100083899	Tacoma	WA		07/12/2022		5,898							5,898	5,898			
100083902	Milford	NH		07/12/2022		60,204							60,204	60,204			
100083904	Bakersfield	CA		07/12/2022		1,581							1,581	1,581			
100083909	Ormond Beach	FL		07/12/2022		2,297							2,297	2,297			
100083911	Ormond Beach	FL		07/12/2022		2,169							2,169	2,169			
100083914	Ormond Beach	FL		07/12/2022		1,908							1,908	1,908			
100083918	Ormond Beach	FL		07/12/2022		2,214							2,214	2,214			
100083919	Peoria	AZ		07/12/2022		3,600							3,600	3,600			
100083920	Thousand Oaks	CA		07/12/2022		10,160							10,160	10,160			
100083923	Laurel	MD		07/12/2022		5,055							5,055	5,055			
100083926	Boca Raton	FL		07/12/2022		22,016							22,016	22,016			
100083927	Magnolia	TX		07/12/2022		3,628							3,628	3,628			
100083929	Santa Clarita	CA		07/12/2022		79,180							79,180	79,180			
100083932	Pelzer	SC		07/12/2022		3,141							3,141	3,141			
100083934	West Palm Beach	FL		07/12/2022		338,115							338,115	338,115			
100083935	Fort Worth	TX		07/12/2022		1,765							1,765	1,765			
100083936	Dallas	TX		07/12/2022		865							865	865			
100083937	Glendale Heights	IL		07/12/2022		1,831							1,831	1,831			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083939	Cypress	TX		07/12/2022		1,965							1,965	1,965			
100083942	Nehalem	OR		07/12/2022		8,106							8,106	8,106			
100083943	Washington	UT		07/12/2022		1,154							1,154	1,154			
100083944	Coconut Creek	FL		07/12/2022		4,280							4,280	4,280			
100083945	Bryan	TX		07/12/2022		5,685							5,685	5,685			
100083946	Conifer	CO		07/12/2022		3,952							3,952	3,952			
100083947	Hildale	UT		07/12/2022		3,090							3,090	3,090			
100083948	Saint Leonard	MD		07/12/2022		2,839							2,839	2,839			
100083951	Fort Lupton	CO		07/12/2022		8,595							8,595	8,595			
100083952	Apache Junction	AZ		07/12/2022		3,734							3,734	3,734			
100083953	Phoenix	AZ		07/12/2022		2,584							2,584	2,584			
100083954	Orange	CA		07/12/2022		15,124							15,124	15,124			
100083957	Pooler	GA		07/12/2022		10,769							10,769	10,769			
100083959	Ruther Glen	VA		07/12/2022		4,589							4,589	4,589			
100083960	Crowley	TX		07/12/2022		12,713							12,713	12,713			
100083964	Scottsdale	AZ		07/12/2022		3,119							3,119	3,119			
100083965	Modesto	CA		07/12/2022		2,755							2,755	2,755			
100083966	West Friendship	MD		07/12/2022		10,552							10,552	10,552			
100083967	Las Vegas	NV		07/12/2022		6,156							6,156	6,156			
100083968	Carmel	IN		07/12/2022		1,659							1,659	1,659			
100083969	Bella Vista	AR		07/12/2022		2,205							2,205	2,205			
100083974	Lakeside	CA		07/12/2022		9,355							9,355	9,355			
100083977	Lake Oswego	OR		07/12/2022		7,792							7,792	7,792			
100083978	Stockton	CA		07/12/2022		7,109							7,109	7,109			
100083979	Weeki Wachee	FL		07/12/2022		2,072							2,072	2,072			
100083980	Richmond	TX		07/12/2022		216,062							216,062	216,062			
100083983	Wilmington Area Los Angeles	CA		07/12/2022		19,384							19,384	19,384			
100083985	Whittier	CA		07/12/2022		17,469							17,469	17,469			
100083988	Stockton	CA		07/12/2022		4,040							4,040	4,040			
100083991	Homestead	FL		07/12/2022		3,240							3,240	3,240			
100083992	Kissimmee	FL		07/12/2022		9,140							9,140	9,140			
100083994	Lakeland	FL		07/12/2022		1,679							1,679	1,679			
100084003	Laguna Beach	CA		06/27/2022		100							100	100			
100084004	Ladera Ranch	CA		06/27/2022		24,049							24,049	24,049			
100084005	Pleasant View	TN		06/27/2022		16,841							16,841	16,839		(2)	(2)
100084006	Orlando	FL		06/27/2022		21,397							21,397	21,397			
100084007	Miami	FL		06/27/2022		2,849							2,849	2,849			
100084008	Port Murray	NJ		06/27/2022		3,250							3,250	3,014		(236)	(236)
100084009	Lodi	NJ		06/27/2022		6,315							6,315	6,315			
100084120	Phoenixville	PA		09/02/2022		3,377							3,377	3,377			
100084230	Amsterdam	NLD		06/30/2022										30	30		30
100084231	Amsterdam	NLD		06/30/2022		2,026							2,026	2,102	76		76
100084232	Amsterdam	NLD		06/30/2022										203	203		203
100084233	Amsterdam	NLD		06/30/2022										64	64		64
100084234	Amsterdam	NLD		06/30/2022										110	110		110
100084235	Amsterdam	NLD		06/30/2022		1,679							1,679	1,744	65		65
100084236	Amsterdam	NLD		06/30/2022										22	22		22
100084237	Amsterdam	NLD		06/30/2022		662							662	690	28		28
100084238	Amsterdam	NLD		06/30/2022										145	145		145
100084239	Amsterdam	NLD		06/30/2022										23	23		23
100084240	Amsterdam	NLD		06/30/2022										74	74		74

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100084241	Amsterdam	NLD		06/30/2022										111	111		111
100084242	Amsterdam	NLD		06/30/2022										88	88		88
100084243	Amsterdam	NLD		06/30/2022		20,956							20,956	21,803	847		847
100084244	Amsterdam	NLD		06/30/2022		796							796	827	31		31
100084245	Amsterdam	NLD		06/30/2022										45	45		45
100084246	Amsterdam	NLD		06/30/2022										91	91		91
100084247	Amsterdam	NLD		06/30/2022										216	216		216
100084248	Amsterdam	NLD		06/30/2022										71	71		71
100084249	Amsterdam	NLD		06/30/2022										44	44		44
100084250	Amsterdam	NLD		06/30/2022		1,062							1,062	1,102	40		40
100084251	Amsterdam	NLD		06/30/2022										124	124		124
100084252	Amsterdam	NLD		06/30/2022										79	79		79
100084253	Amsterdam	NLD		06/30/2022										34	34		34
100084254	Amsterdam	NLD		06/30/2022		559							559	580	21		21
100084255	Amsterdam	NLD		06/30/2022										172	172		172
100084256	Amsterdam	NLD		06/30/2022										350	350		350
100084257	Amsterdam	NLD		06/30/2022										55	55		55
100084258	Amsterdam	NLD		06/30/2022										61	61		61
100084259	Amsterdam	NLD		06/30/2022		1,639							1,639	1,700	61		61
100084260	Amsterdam	NLD		06/30/2022										69	69		69
100084261	Amsterdam	NLD		06/30/2022										20	20		20
100084262	Amsterdam	NLD		06/30/2022										158	158		158
100084263	Amsterdam	NLD		06/30/2022										28	28		28
100084264	Amsterdam	NLD		06/30/2022										151	151		151
100084265	Amsterdam	NLD		06/30/2022										93	93		93
100084266	Amsterdam	NLD		06/30/2022										104	104		104
100084267	Amsterdam	NLD		06/30/2022										33	33		33
100084268	Amsterdam	NLD		06/30/2022										161	161		161
100084270	Amsterdam	NLD		06/30/2022		83,079							83,079	86,721	3,642		3,642
100084271	Amsterdam	NLD		06/30/2022										83	83		83
100084272	Amsterdam	NLD		06/30/2022										49	49		49
100084273	Amsterdam	NLD		06/30/2022										38	38		38
100084274	Amsterdam	NLD		06/30/2022										80	80		80
100084275	Amsterdam	NLD		06/30/2022										29	29		29
100084276	Amsterdam	NLD		06/30/2022										24	24		24
100084277	Amsterdam	NLD		06/30/2022		616							616	639	23		23
100084279	Amsterdam	NLD		06/30/2022										30	30		30
100084280	Amsterdam	NLD		06/30/2022										53	53		53
100084281	Amsterdam	NLD		06/30/2022		857							857	890	33		33
100084282	Amsterdam	NLD		06/30/2022		900							900	935	35		35
100084283	Amsterdam	NLD		06/30/2022										56	56		56
100084284	Amsterdam	NLD		06/30/2022										185	185		185
100084285	Amsterdam	NLD		06/30/2022		2,420							2,420	2,559	139		139
100084286	Amsterdam	NLD		06/30/2022										39	39		39
100084287	Amsterdam	NLD		06/30/2022		988							988	1,025	37		37
100084288	Amsterdam	NLD		06/30/2022		2,067							2,067	2,142	75		75
100084289	Amsterdam	NLD		06/30/2022										20	20		20
100084290	Amsterdam	NLD		06/30/2022										58	58		58
100084291	Amsterdam	NLD		06/30/2022		5,379							5,379	5,563	184		184
100084292	Amsterdam	NLD		06/30/2022										119	119		119
100084293	Amsterdam	NLD		06/30/2022		12,788							12,788	13,249	461		461

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084294	Amsterdam	NLD		06/30/2022										118	118		118
100084295	Amsterdam	NLD		06/30/2022		12,761							12,761	13,221	460		460
100084296	Amsterdam	NLD		06/30/2022										69	69		69
100084297	Amsterdam	NLD		06/30/2022										44	44		44
100084298	Amsterdam	NLD		06/30/2022										48	48		48
100084299	Amsterdam	NLD		06/30/2022										84	84		84
100084300	Amsterdam	NLD		06/30/2022		1,921							1,921	1,994	73		73
100084301	Amsterdam	NLD		06/30/2022										27	27		27
100084302	Amsterdam	NLD		06/30/2022										108	108		108
100084303	Amsterdam	NLD		06/30/2022		103,523							103,523	107,873	4,351		4,351
100084304	Amsterdam	NLD		06/30/2022										50	50		50
100084305	Amsterdam	NLD		06/30/2022		1,311							1,311	1,359	49		49
100084306	Amsterdam	NLD		06/30/2022										120	120		120
100084307	Amsterdam	NLD		06/30/2022										70	70		70
100084308	Amsterdam	NLD		06/30/2022		4,523							4,523	4,703	180		180
100084309	Amsterdam	NLD		06/30/2022										202	202		202
100084310	Amsterdam	NLD		06/30/2022		2,357							2,357	2,445	89		89
100084311	Amsterdam	NLD		06/30/2022										17	17		17
100084312	Amsterdam	NLD		06/30/2022										100	100		100
100084313	Amsterdam	NLD		06/30/2022										33	33		33
100084314	Amsterdam	NLD		06/30/2022		1,699							1,699	1,763	64		64
100084315	Amsterdam	NLD		06/30/2022										29	29		29
100084316	Amsterdam	NLD		06/30/2022		750							750	778	28		28
100084317	Amsterdam	NLD		06/30/2022										23	23		23
100084318	Amsterdam	NLD		06/30/2022										56	56		56
100084319	Amsterdam	NLD		06/30/2022										71	71		71
100084320	Amsterdam	NLD		06/30/2022										71	71		71
100084321	Amsterdam	NLD		06/30/2022										44	44		44
100084322	Amsterdam	NLD		06/30/2022		616							616	640	24		24
100084323	Amsterdam	NLD		06/30/2022										838	838		838
100084324	Amsterdam	NLD		06/30/2022										33	33		33
100084325	Amsterdam	NLD		06/30/2022										79	79		79
100084327	Amsterdam	NLD		06/30/2022										55	55		55
100084328	Amsterdam	NLD		06/30/2022										10	10		10
100084329	Amsterdam	NLD		06/30/2022		180							180	188	8		8
100084330	Amsterdam	NLD		06/30/2022										30	30		30
100084331	Amsterdam	NLD		06/30/2022										33	33		33
100084332	Amsterdam	NLD		06/30/2022		2,054							2,054	2,128	75		75
100084333	Amsterdam	NLD		06/30/2022										83	83		83
100084334	Amsterdam	NLD		06/30/2022										448	448		448
100084335	Amsterdam	NLD		06/30/2022										218	218		218
100084336	Amsterdam	NLD		06/30/2022										227	227		227
100084337	Amsterdam	NLD		06/30/2022										33	33		33
100084352	Newport	GBR		06/30/2022										340	340		340
100084353	Slough	GBR		06/30/2022										8	8		8
100084354	Derby	GBR		06/30/2022										19	19		19
100084355	Derby	GBR		06/30/2022										20	20		20
100084356	Manchester	GBR		06/30/2022										52	52		52
100084357	Portsmouth	GBR		06/30/2022										18	18		18
100084358	Manchester	GBR		06/30/2022										302	302		302
100084359	Preston	GBR		06/30/2022										33	33		33

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084360	Liverpool	GBR		06/30/2022										26	26		26
100084361	Manchester	GBR		06/30/2022										28	28		28
100084362	Southend-On-Sea	GBR		06/30/2022										70	70		70
100084363	Preston	GBR		06/30/2022										35	35		35
100084364	Hull	GBR		06/30/2022										29	29		29
100084365	Twickenham	GBR		06/30/2022										137	137		137
100084366	Southend-On-Sea	GBR		06/30/2022										321	321		321
100084368	Estero	FL		08/12/2022		6,673							6,673	6,673			
100084382	Waxhaw	NC		08/12/2022		10,842							10,842	10,842			
100084383	Richmond	TX		08/12/2022		2,623							2,623	2,623			
100084388	Pilot Point	TX		08/12/2022		15,454							15,454	15,454			
100084389	Hershey	PA		08/12/2022		5,580							5,580	5,580			
100084411	Bella Collina	FL		08/12/2022		6,105							6,105	6,105			
100084445	Panorama City	CA		08/12/2022		3,884							3,884	3,884			
100084452	Van Nuys	CA		08/12/2022		5,671							5,671	5,671			
100084459	Lihue	HI		07/14/2022		31,153							31,153	31,153			
100084460	Las Vegas	NV		07/14/2022		864							864	864			
100084461	Roswell	GA		07/14/2022		37,643							37,643	37,626		(17)	(17)
100084466	Laguna Hills	CA		09/02/2022		6,143							6,143	6,143			
100084479	Tracy	CA		09/02/2022		20,674							20,674	20,674			
100084480	Murrieta	CA		09/02/2022		20,033							20,033	20,033			
100084486	West Hills	CA		09/02/2022		9,899							9,899	9,899			
100084495	Lawrenceville	GA		09/02/2022		2,980							2,980	2,980			
100084512	Bremerton	WA		09/02/2022		4,541							4,541	4,541			
100084514	La Crescenta	CA		09/02/2022		25,433							25,433	25,433			
100084589	Yorktown	VA		08/02/2022		1,222							1,222	1,222			
100084593	Mcdonough	GA		08/02/2022		4,403							4,403	4,403			
100084594	Orlando	FL		08/02/2022		8,205							8,205	8,205			
100084595	Jim Thorpe	PA		08/02/2022		2,600							2,600	2,600			
100084599	Gilbert	AZ		08/02/2022		4,127							4,127	4,127			
100084601	San Diego	CA		08/02/2022		11,081							11,081	11,081			
100084602	Crossville	TN		08/02/2022		3,148							3,148	3,148			
100084603	Evergreen	CO		08/02/2022		7,623							7,623	7,623			
100084604	Clarksville	TN		08/02/2022		911							911	911			
100084606	Indianapolis	IN		08/02/2022		938							938	938			
100084607	Humble	TX		08/02/2022		1,838							1,838	1,838			
100084608	Harvey	LA		08/02/2022		3,124							3,124	3,124			
100084609	Wendell	NC		08/02/2022		2,369							2,369	2,369			
100084610	Saint Charles	MO		08/02/2022		2,042							2,042	2,042			
100084611	Libby	MT		08/02/2022		1,164							1,164	1,164			
100084612	Canton	OH		08/02/2022		986							986	986			
100084613	Libby	MT		08/02/2022		1,059							1,059	1,059			
100084614	Copperas Cove	TX		08/02/2022		1,080							1,080	1,080			
100084615	Yukon	OK		08/02/2022		1,590							1,590	1,590			
100084616	Twentynine Palms	CA		08/02/2022		2,699							2,699	2,699			
100084617	West Dover	VT		08/02/2022		1,732							1,732	1,732			
100084618	Foley	AL		08/02/2022		3,554							3,554	3,554			
100084619	Upper Darby	PA		08/02/2022		1,551							1,551	1,551			
100084620	Santa Rosa	CA		08/02/2022		21,056							21,056	21,056			
100084621	Conway	SC		08/02/2022		1,006							1,006	1,006			
100084622	Porter	TX		08/02/2022		2,756							2,756	2,756			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084623	Conroe	TX		08/02/2022		2,674							2,674	2,674			
100084624	Chicago	IL		08/02/2022		1,350							1,350	1,350			
100084625	Tampa	FL		08/02/2022		2,086							2,086	2,086			
100084626	Washington	DC		08/02/2022		6,830							6,830	6,830			
100084628	Hemet	CA		08/02/2022		2,839							2,839	2,839			
100084629	Lyons	IL		08/02/2022		154,585							154,585	154,585			
100084630	Mount Joy	PA		08/02/2022		1,642							1,642	1,642			
100084631	Gervais	OR		08/02/2022		3,034							3,034	3,034			
100084632	Belvidere	IL		08/02/2022		913							913	913			
100084633	Kennewick	WA		08/02/2022		1,749							1,749	1,749			
100084634	Kissimmee	FL		08/02/2022		2,196							2,196	2,196			
100084635	Hialeah	FL		08/02/2022		2,054							2,054	2,054			
100084636	Middleburg	FL		08/02/2022		2,297							2,297	2,297			
100084637	Provo	UT		08/02/2022		3,374							3,374	3,374			
100084638	San Bernardino	CA		08/02/2022		1,452							1,452	1,452			
100084639	Pasco	WA		08/02/2022		1,862							1,862	1,862			
100084640	Austin	TX		08/02/2022		3,164							3,164	3,164			
100084641	Wharton	NJ		08/02/2022		2,675							2,675	2,675			
100084642	Fontana	CA		08/02/2022		9,666							9,666	9,666			
100084644	Fairfield	CA		08/02/2022		5,110							5,110	5,110			
100084645	Miami	FL		08/02/2022		1,843							1,843	1,843			
100084646	Missouri City	TX		08/02/2022		15,600							15,600	15,600			
100084647	Indianapolis	IN		08/02/2022		628							628	628			
100084649	Hiram	GA		08/02/2022		1,230							1,230	1,230			
100084650	Hermiston	OR		08/02/2022		2,154							2,154	2,154			
100084651	Brownsville	TX		08/02/2022		2,154							2,154	2,154			
100084652	Miami Gardens	FL		08/02/2022		1,979							1,979	1,979			
100084653	Richmond	TX		08/02/2022		2,106							2,106	2,106			
100084655	Myrtle Beach	SC		08/02/2022		1,237							1,237	1,237			
100084656	Hercules	CA		08/02/2022		4,234							4,234	4,234			
100084657	Myrtle Beach	SC		08/02/2022		1,425							1,425	1,425			
100084658	Springfield	IL		08/02/2022		1,251							1,251	1,251			
100084659	Acton	CA		08/02/2022		5,712							5,712	5,712			
100084660	Coral Springs	FL		08/02/2022		3,992							3,992	3,992			
100084661	Kissimmee	FL		08/02/2022		2,641							2,641	2,641			
100084662	Panama City	FL		08/02/2022		3,721							3,721	3,721			
100084663	Miami	FL		08/02/2022		3,018							3,018	3,018			
100084664	Ocala	FL		08/02/2022		2,024							2,024	2,024			
100084666	Orlando	FL		08/02/2022		2,039							2,039	2,039			
100084667	Tobyhanna	PA		08/02/2022		1,795							1,795	1,795			
100084668	Miami	FL		08/02/2022		1,416							1,416	1,416			
100084669	Rawlins	WY		08/02/2022		1,926							1,926	1,926			
100084670	Miami Shores	FL		08/02/2022		17,628							17,628	17,628			
100084672	Miami	FL		08/02/2022		5,433							5,433	5,433			
100084673	Hallandale Beach	FL		08/02/2022		879							879	879			
100084674	Gardnerville	NV		08/02/2022		1,976							1,976	1,976			
100084675	Miami	FL		08/02/2022		2,985							2,985	2,985			
100084676	Gatlinburg	TN		08/02/2022		5,014							5,014	5,014			
100084677	Phoenix	AZ		08/02/2022		4,028							4,028	4,028			
100084679	Quincy	FL		08/02/2022		998							998	998			
100084681	Honolulu	HI		08/02/2022		1,789							1,789	1,789			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084682	Jacksonville	FL		08/02/2022		2,068							2,068	2,068			
100084683	Jacksonville	FL		08/02/2022		1,587							1,587	1,587			
100084684	Lakeland	FL		08/02/2022		1,065							1,065	1,065			
100084687	Greeley	CO		08/02/2022		2,281							2,281	2,281			
100084688	Tucson	AZ		08/02/2022		2,026							2,026	2,026			
100084689	Norwalk	CA		08/02/2022		7,588							7,588	7,588			
100084691	Miami	FL		08/02/2022		1,613							1,613	1,613			
100084693	Chicago	IL		08/02/2022		1,209							1,209	1,209			
100084694	Los Angeles	CA		08/02/2022		19							19	19			
100084695	Lake Worth	FL		08/02/2022		2,425							2,425	2,425			
100084696	Holiday	FL		08/02/2022		1,920							1,920	1,920			
100084697	Beaverton	OR		08/02/2022		2,008							2,008	2,008			
100084698	Lake Stevens	WA		08/02/2022		11,490							11,490	11,490			
100084699	Nampa	ID		08/02/2022		3,117							3,117	3,117			
100084700	Chicago	IL		08/02/2022		1,294							1,294	1,294			
100084702	Napa	CA		08/02/2022		3,684							3,684	3,684			
100084703	Napa	CA		08/02/2022		4,384							4,384	4,384			
100084704	Riviera Beach	FL		08/02/2022		135,936							135,936	135,936			
100084705	Naples	FL		08/02/2022		2,904							2,904	2,904			
100084706	Cornville	AZ		08/02/2022		1,841							1,841	1,841			
100084708	Eugene	OR		08/02/2022		5,920							5,920	5,920			
100084709	Hawthorne	FL		08/02/2022		7,163							7,163	7,163			
100084710	Vallejo	CA		08/02/2022		5,583							5,583	5,583			
100084711	Apache Junction	AZ		08/02/2022		2,622							2,622	2,622			
100084713	Boynton Beach	FL		08/02/2022		2,287							2,287	2,287			
100084714	Los Angeles	CA		08/02/2022		4,655							4,655	4,655			
100084715	Ottawa	IL		08/02/2022		1,853							1,853	1,853			
100084716	Calexico	CA		08/02/2022		1,281							1,281	1,281			
100084718	Durham	NC		08/02/2022		22,512							22,512	22,512			
100084719	Orlando	FL		08/02/2022		2,210							2,210	2,210			
100084720	Imperial	CA		08/02/2022		1,291							1,291	1,291			
100084721	Covina	CA		08/02/2022		3,516							3,516	3,516			
100084722	Calexico	CA		08/02/2022		1,527							1,527	1,527			
100084723	Imperial	CA		08/02/2022		1,199							1,199	1,199			
100084724	Phoenix	AZ		08/02/2022		2,101							2,101	2,101			
100084725	Huntington Park	CA		08/02/2022		2,247							2,247	2,247			
100084726	Galveston	TX		08/02/2022		1,623							1,623	1,623			
100084727	Laveen	AZ		08/02/2022		2,272							2,272	2,272			
100084728	Escondido	CA		08/02/2022		9,108							9,108	9,108			
100084729	Tempe	AZ		08/02/2022		5,982							5,982	5,982			
100084730	Kissimmee	FL		08/02/2022		1,441							1,441	1,441			
100084731	Myrtle Beach	SC		08/02/2022		2,523							2,523	2,523			
100084732	Grand Prairie	TX		08/02/2022		847							847	847			
100084733	Federal Way	WA		08/02/2022		3,178							3,178	3,178			
100084734	Tillamook	OR		08/02/2022		3,008							3,008	3,008			
100084736	Federal Way	WA		08/02/2022		3,027							3,027	3,027			
100084737	Escondido	CA		08/02/2022		7,660							7,660	7,660			
100084738	Ridgefield	WA		08/02/2022		9,261							9,261	9,261			
100084739	Debary	FL		08/02/2022		2,445							2,445	2,445			
100084740	Bluffton	SC		08/02/2022		4,535							4,535	4,535			
100084741	Hyattsville	MD		08/02/2022		2,260							2,260	2,260			

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100084743	Dolton	IL		08/02/2022		961							961	961			
100084744	Hawthorne	CA		08/02/2022		885							885	885			
100084745	Saint Augustine	FL		08/02/2022		4,075							4,075	4,075			
100084746	Seattle	WA		08/02/2022		10,735							10,735	10,735			
100084747	Pawleys Island	SC		08/02/2022		154							154	154			
100084748	Hollywood	FL		08/02/2022		2,690							2,690	2,690			
100084749	Fort Myers	FL		08/02/2022		52,523							52,523	52,523			
100084750	Seattle	WA		08/02/2022		10,930							10,930	10,930			
100084752	Roy	UT		08/02/2022		3,347							3,347	3,347			
100084755	South Lake Tahoe	CA		08/02/2022		8,118							8,118	8,118			
100084756	(Woodland Hills Area) Los Ange	CA		08/02/2022		15,717							15,717	15,717			
100084757	Elk Grove	CA		08/02/2022		3,142							3,142	3,142			
100084758	Key West	FL		08/02/2022		3,460							3,460	3,460			
100084759	Rowland Heights	CA		08/02/2022		7,379							7,379	7,379			
100084760	Miami Beach	FL		08/02/2022		6,028							6,028	6,028			
100084761	Myrtle Beach	SC		08/02/2022		791							791	791			
100084762	Tucson	AZ		08/02/2022		1,311							1,311	1,311			
100084764	Niles	IL		08/02/2022		3,100							3,100	3,100			
100084765	Ontario	CA		08/02/2022		8,302							8,302	8,302			
100084766	Homestead	FL		08/02/2022		1,531							1,531	1,531			
100084767	Aventura	FL		08/02/2022		12,566							12,566	12,566			
100084768	Miami	FL		08/02/2022		2,316							2,316	2,316			
100084769	Spring Hill	FL		08/02/2022		1,812							1,812	1,812			
100084770	Apple Valley	CA		08/02/2022		2,531							2,531	2,531			
100084771	Fernandina Beach	FL		08/02/2022		1,840							1,840	1,840			
100084772	Moses Lake	WA		08/02/2022		5,261							5,261	5,261			
100084773	Miami	FL		08/02/2022		2,283							2,283	2,283			
100084775	Pembroke Pines	FL		08/02/2022		1,169							1,169	1,169			
100084777	Phoenix	AZ		08/02/2022		1,219							1,219	1,219			
100084778	Honolulu	HI		08/02/2022		2,030							2,030	2,030			
100084779	Modesto	CA		08/02/2022		910							910	910			
100084780	Lilburn	GA		08/02/2022		4,508							4,508	4,508			
100084781	Thornton	CO		08/02/2022		2,336							2,336	2,336			
100084783	Waukesha	WI		08/02/2022		2,057							2,057	2,057			
100084784	Springfield	OR		08/02/2022		3,083							3,083	3,083			
100084785	Marysville	WA		08/02/2022		4,832							4,832	4,832			
100084787	Wheeling	IL		08/02/2022		4,136							4,136	4,136			
100084788	Midvale	UT		08/02/2022		3,562							3,562	3,562			
100084789	Houston	TX		08/02/2022		1,485							1,485	1,485			
100084790	Dallas	GA		08/02/2022		2,789							2,789	2,789			
100084791	Port Charlotte	FL		08/02/2022		1,535							1,535	1,535			
100084792	Boise	ID		08/02/2022		3,007							3,007	3,007			
100084793	Livermore	CA		08/02/2022		10,767							10,767	10,767			
100084794	Kissimmee	FL		08/02/2022		3,608							3,608	3,608			
100084795	Longwood	FL		08/02/2022		15,532							15,532	15,532			
100084796	Henderson	NV		08/02/2022		2,445							2,445	2,445			
100084797	Key West	FL		08/02/2022		12,758							12,758	12,758			
100084798	North East	MD		08/02/2022		4,159							4,159	4,159			
100084799	Vancouver	WA		08/02/2022		3,014							3,014	3,014			
100084800	Parkland	FL		08/02/2022		20,872							20,872	20,872			
100084801	Deerfield Beach	FL		08/02/2022		2,630							2,630	2,630			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084802	Magna	UT		08/02/2022		2,378							2,378	2,378			
100084803	Myrtle Beach	SC		08/02/2022		2,919							2,919	2,919			
100084804	Redford	MI		08/02/2022		936							936	936			
100084805	Elizabeth	NJ		08/02/2022		7,154							7,154	7,154			
100084806	Union City	CA		08/02/2022		6,703							6,703	6,703			
100084807	Plano	TX		08/02/2022		285,511							285,511	285,511			
100084808	Parrish	FL		08/02/2022		3,693							3,693	3,693			
100084809	Rialto	CA		08/02/2022		55,850							55,850	55,850			
100084810	Fresno	CA		08/02/2022		2,471							2,471	2,471			
100084811	Pingree Grove	IL		08/02/2022		3,019							3,019	3,019			
100084812	Fairview	NJ		08/02/2022		4,104							4,104	4,104			
100084813	West Jordan	UT		08/02/2022		3,448							3,448	3,448			
100084814	Miami Beach	FL		08/02/2022		9,789							9,789	9,789			
100084815	Gilbert	AZ		08/02/2022		4,269							4,269	4,269			
100084818	Tampa	FL		08/02/2022		2,992							2,992	2,992			
100084819	Gaithersburg	MD		08/02/2022		2,549							2,549	2,549			
100084820	Daytona Beach	FL		08/02/2022		2,271							2,271	2,271			
100084821	Porter Ranch	CA		08/02/2022		5,837							5,837	5,837			
100084822	Angier	NC		08/02/2022		1,415							1,415	1,415			
100084823	Key Colony Beach	FL		08/02/2022		170,000							170,000	170,000			
100084824	Colton	CA		08/02/2022		2,893							2,893	2,893			
100084825	Kissimmee	FL		08/02/2022		1,477							1,477	1,477			
100084826	San Pedro	CA		08/02/2022		10,959							10,959	10,959			
100084827	Miami Gardens	FL		08/02/2022		2,950							2,950	2,950			
100084828	Big Bear Lake	CA		08/02/2022		2,508							2,508	2,508			
100084829	Boynton Beach	FL		08/02/2022		3,903							3,903	3,903			
100084830	Lehi	UT		08/02/2022		7,231							7,231	7,231			
100084831	Sheboygan	WI		08/02/2022		1,240							1,240	1,240			
100084832	Yukon	OK		08/02/2022		3,133							3,133	3,133			
100084833	Santa Rosa Beach	FL		08/02/2022		12,512							12,512	12,512			
100084834	Chicago	IL		08/02/2022		4,452							4,452	4,452			
100084835	Hollywood	FL		08/02/2022		2,082							2,082	2,082			
100084836	Sacramento	CA		08/02/2022		5,030							5,030	5,030			
100084837	Punta Gorda	FL		08/02/2022		3,204							3,204	3,204			
100084838	Sparks	NV		08/02/2022		4,588							4,588	4,588			
100084839	Ocala	FL		08/02/2022		2,085							2,085	2,085			
100084840	Harmony	FL		08/02/2022		4,176							4,176	4,176			
100084841	Richmond	CA		08/02/2022		24,878							24,878	24,878			
100084842	Panama City Beach	FL		08/02/2022		1,899							1,899	1,899			
100084843	Glendale	AZ		08/02/2022		2,428							2,428	2,428			
100084844	Villa Park	IL		08/02/2022		22,032							22,032	22,032			
100084845	Avondale	AZ		08/02/2022		2,145							2,145	2,145			
100084846	Scottsdale	AZ		08/02/2022		16,671							16,671	16,671			
100084847	Las Vegas	NV		08/02/2022		5,097							5,097	5,097			
100084848	Las Vegas	NV		08/02/2022		19,314							19,314	19,314			
100084849	Titusville	FL		08/02/2022		2,186							2,186	2,186			
100084850	Houston	TX		08/02/2022		3,376							3,376	3,376			
100084851	Mount Dora	FL		08/02/2022		2,115							2,115	2,115			
100084856	Snellville	GA		08/02/2022		2,222							2,222	2,222			
100084857	San Lorenzo	CA		08/02/2022		8,123							8,123	8,123			
100084858	Los Angeles	CA		08/02/2022		12,275							12,275	12,275			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084859	Marietta	GA		08/02/2022		11,553							11,553	11,553			
100084860	Sedona	AZ		08/02/2022		6,735							6,735	6,735			
100084861	Maypearl	TX		08/02/2022		4,257							4,257	4,257			
100084862	Columbus	OH		08/02/2022		1,407							1,407	1,407			
100084914	Scottsdale	AZ		09/29/2022		3,311							3,311	3,311			
100084918	Missouri City	TX		09/29/2022		30,124							30,124	30,124			
100084919	Austin	TX		09/29/2022		11,811							11,811	11,811			
100084923	Richmond	TX		09/29/2022		3,190							3,190	3,190			
100084927	Montgomery	TX		09/29/2022		11,798							11,798	11,798			
100084929	Dickinson	TX		09/29/2022		14,142							14,142	14,142			
100084941	Carrollton	TX		09/29/2022		2,615							2,615	2,615			
100084956	Paterson	NJ		09/29/2022		34,614							34,614	34,614			
100084960	Miami	FL		09/29/2022		8,381							8,381	8,381			
100084972	Livonia	MI		09/29/2022		3,284							3,284	3,284			
100084978	Rancho Palos Verdes	CA		09/29/2022		1,350							1,350	1,350			
100084981	Leander	TX		09/29/2022		2,316							2,316	2,316			
100084982	Key Largo	FL		09/29/2022		4,430							4,430	4,430			
100085015	Missouri City	TX		08/12/2022		26,634							26,634	26,634			
100085018	Boca Raton	FL		08/12/2022		4,224							4,224	4,220		(4)	(4)
100085022	Amsterdam	NLD		07/27/2022										18	18		18
100085023	Amsterdam	NLD		07/27/2022										22	22		22
100085024	Amsterdam	NLD		07/27/2022										70	70		70
100085025	Amsterdam	NLD		07/27/2022		2,801							2,801	2,981	180		180
100085026	Amsterdam	NLD		07/27/2022										221	221		221
100085027	Amsterdam	NLD		07/27/2022										10	10		10
100085028	Amsterdam	NLD		07/27/2022										132	132		132
100085031	Amsterdam	NLD		07/27/2022		1,585							1,585	1,694	109		109
100085032	Amsterdam	NLD		07/27/2022										44	44		44
100085033	Amsterdam	NLD		07/27/2022										23	23		23
100085034	Amsterdam	NLD		07/27/2022										248	248		248
100085035	Amsterdam	NLD		07/27/2022										64	64		64
100085036	Amsterdam	NLD		07/27/2022										174	174		174
100085037	Amsterdam	NLD		07/27/2022										639	639		639
100085038	Amsterdam	NLD		07/27/2022										28	28		28
100085039	Amsterdam	NLD		07/27/2022		629							629	670	41		41
100085040	Amsterdam	NLD		07/27/2022		9,583							9,583	10,376	793		793
100085041	Amsterdam	NLD		07/27/2022										54	54		54
100085042	Amsterdam	NLD		07/27/2022										48	48		48
100085043	Amsterdam	NLD		07/27/2022										32	32		32
100085044	Amsterdam	NLD		07/27/2022		12,246							12,246	12,882	636		636
100085045	Amsterdam	NLD		07/27/2022										79	79		79
100085046	Amsterdam	NLD		07/27/2022										215	215		215
100085047	Amsterdam	NLD		07/27/2022										71	71		71
100085048	Amsterdam	NLD		07/27/2022										20	20		20
100085049	Amsterdam	NLD		07/27/2022										79	79		79
100085050	Amsterdam	NLD		07/27/2022										132	132		132
100085051	Amsterdam	NLD		07/27/2022		7,743							7,743	8,323	580		580
100085052	Amsterdam	NLD		07/27/2022		4,787							4,787	5,146	359		359
100085053	Amsterdam	NLD		07/27/2022		3,801							3,801	4,119	317		317
100085054	Amsterdam	NLD		07/27/2022		16,165							16,165	16,911	746		746
100085055	Amsterdam	NLD		07/27/2022		16,838							16,838	18,022	1,184		1,184

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085056	Amsterdam	NLD		07/27/2022										55	55		55
100085057	Amsterdam	NLD		07/27/2022										81	81		81
100085058	Amsterdam	NLD		07/27/2022										82	82		82
100085059	Amsterdam	NLD		07/27/2022										29	29		29
100085060	Amsterdam	NLD		07/27/2022		918							918	978	59		59
100085061	Amsterdam	NLD		07/27/2022		20,002							20,002	21,478	1,476		1,476
100085062	Amsterdam	NLD		07/27/2022										36	36		36
100085063	Amsterdam	NLD		07/27/2022										318	318		318
100085064	Amsterdam	NLD		07/27/2022		1,667							1,667	1,778	111		111
100085065	Amsterdam	NLD		07/27/2022										113	113		113
100085066	Amsterdam	NLD		07/27/2022										207	207		207
100085067	Amsterdam	NLD		07/27/2022										121	121		121
100085068	Amsterdam	NLD		07/27/2022										13	13		13
100085069	Amsterdam	NLD		07/27/2022		747							747	801	55		55
100085070	Amsterdam	NLD		07/27/2022										50	50		50
100085071	Amsterdam	NLD		07/27/2022										157	157		157
100085072	Amsterdam	NLD		07/27/2022										65	65		65
100085073	Amsterdam	NLD		07/27/2022										26	26		26
100085074	Amsterdam	NLD		07/27/2022		544							544	581	37		37
100085075	Amsterdam	NLD		07/27/2022										38	38		38
100085076	Amsterdam	NLD		07/27/2022		641							641	683	42		42
100085077	Amsterdam	NLD		07/27/2022		958							958	1,023	65		65
100085078	Amsterdam	NLD		07/27/2022										45	45		45
100085079	Amsterdam	NLD		07/27/2022										34	34		34
100085080	Amsterdam	NLD		07/27/2022										26	26		26
100085081	Amsterdam	NLD		07/27/2022										27	27		27
100085082	Amsterdam	NLD		07/27/2022										41	41		41
100085083	Amsterdam	NLD		07/27/2022										32	32		32
100085084	Amsterdam	NLD		07/27/2022		631							631	672	42		42
100085085	Amsterdam	NLD		07/27/2022										33	33		33
100085086	Amsterdam	NLD		07/27/2022		562							562	599	37		37
100085087	Amsterdam	NLD		07/27/2022										29	29		29
100085088	Amsterdam	NLD		07/27/2022										211	211		211
100085089	Amsterdam	NLD		07/27/2022										40	40		40
100085090	Amsterdam	NLD		07/27/2022										48	48		48
100085091	Amsterdam	NLD		07/27/2022										342	342		342
100085092	Amsterdam	NLD		07/27/2022		898							898	959	61		61
100085093	Amsterdam	NLD		07/27/2022										17	17		17
100085094	Amsterdam	NLD		07/27/2022										26	26		26
100085095	Amsterdam	NLD		07/27/2022		682							682	725	44		44
100085096	Amsterdam	NLD		07/27/2022										16	16		16
100085097	Amsterdam	NLD		07/27/2022										21	21		21
100085098	Amsterdam	NLD		07/27/2022		716							716	763	46		46
100085099	Amsterdam	NLD		07/27/2022										632	632		632
100085100	Amsterdam	NLD		07/27/2022										34	34		34
100085101	Amsterdam	NLD		07/27/2022		4,412							4,412	4,804	392		392
100085102	Amsterdam	NLD		07/27/2022										9	9		9
100085103	Amsterdam	NLD		07/27/2022		911							911	975	64		64
100085104	Amsterdam	NLD		07/27/2022										51	51		51
100085105	Amsterdam	NLD		07/27/2022										33	33		33
100085106	Amsterdam	NLD		07/27/2022		1,446							1,446	1,540	95		95

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085107	Amsterdam	NLD		07/27/2022										29	29		29
100085108	Amsterdam	NLD		07/27/2022										34	34		34
100085109	Amsterdam	NLD		07/27/2022										379	379		379
100085110	Amsterdam	NLD		07/27/2022		4,354							4,354	4,742	387		387
100085111	Amsterdam	NLD		07/27/2022										144	144		144
100085112	Amsterdam	NLD		07/27/2022										56	56		56
100085113	Amsterdam	NLD		07/27/2022										37	37		37
100085114	Amsterdam	NLD		07/27/2022										460	460		460
100085115	Amsterdam	NLD		07/27/2022										147	147		147
100085116	Amsterdam	NLD		07/27/2022		142,870							142,870	152,719	9,849		9,849
100085117	Amsterdam	NLD		07/27/2022										512	512		512
100085118	Amsterdam	NLD		07/27/2022										320	320		320
100085119	Amsterdam	NLD		07/27/2022										61	61		61
100085120	Amsterdam	NLD		07/27/2022										69	69		69
100085121	Amsterdam	NLD		07/27/2022										165	165		165
100085122	Amsterdam	NLD		07/27/2022										47	47		47
100085123	Amsterdam	NLD		07/27/2022		4,924							4,924	5,259	336		336
100085124	Amsterdam	NLD		07/27/2022										447	447		447
100085125	Amsterdam	NLD		07/27/2022										64	64		64
100085126	Amsterdam	NLD		07/27/2022		1,327							1,327	1,414	87		87
100085127	Amsterdam	NLD		07/27/2022										33	33		33
100085128	Amsterdam	NLD		07/27/2022										80	80		80
100085129	Amsterdam	NLD		07/27/2022										43	43		43
100085130	Amsterdam	NLD		07/27/2022		748							748	797	49		49
100085131	Amsterdam	NLD		07/27/2022										137	137		137
100085132	Amsterdam	NLD		07/27/2022		367							367	393	26		26
100085133	Amsterdam	NLD		07/27/2022										340	340		340
100085134	Amsterdam	NLD		07/27/2022		24,492							24,492	25,452	960		960
100085135	Amsterdam	NLD		07/27/2022										141	141		141
100085136	Amsterdam	NLD		07/27/2022		5,511							5,511	5,879	369		369
100085137	Amsterdam	NLD		07/27/2022										43	43		43
100085138	Amsterdam	NLD		07/27/2022										72	72		72
100085139	Amsterdam	NLD		07/27/2022		817							817	873	56		56
100085140	Amsterdam	NLD		07/27/2022										108	108		108
100085141	Amsterdam	NLD		07/27/2022		962							962	1,027	65		65
100085142	Dudley	GBR		07/29/2022										13	13		13
100085143	Oxford	GBR		07/29/2022										84	84		84
100085144	Sacramento	CA		09/21/2022		2,920							2,920	2,920			
100085148	Orange	CA		09/21/2022		6,165							6,165	6,165			
100085153	Westminster	CA		09/21/2022		6,845							6,845	6,845			
100085157	Garden Grove	CA		09/21/2022		6,340							6,340	6,340			
100085166	Belton	TX		09/21/2022		6,747							6,747	6,747			
100085167	Huntington Beach	CA		09/21/2022		27,382							27,382	27,382			
100085168	Galt	CA		09/21/2022		4,267							4,267	4,267			
100085170	Lubbock	TX		09/21/2022		2,493							2,493	2,493			
100085175	Santa Ana	CA		09/21/2022		199,267							199,267	199,267			
100086005	San Diego	CA		08/23/2022		6,410							6,410	6,410			
100086010	Gilbert	AZ		09/02/2022		3,433							3,433	3,433			
100086015	Saint Petersburg	FL		09/02/2022		7,147							7,147	7,147			
100086016	Temecula	CA		09/02/2022		3,079							3,079	3,079			
100086027	Sacramento	CA		09/02/2022		112,641							112,641	112,641			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086038	Ewa Beach	HI		08/24/2022		7,057							7,057	7,057			
100086039	La Quinta	CA		08/24/2022		10,287							10,287	10,287			
100086040	Brooklyn	NY		08/24/2022		12,468							12,468	12,468			
100086043	Matthews	NC		08/24/2022		2,557							2,557	2,806		250	250
100086044	Detroit	MI		08/24/2022		965							965	965			
100086049	San Antonio	TX		08/24/2022		4,491							4,491	4,491			
100086126	Vallejo	CA		10/07/2022		4,387							4,387	4,387			
100086129	Granbury	TX		10/07/2022		3,492							3,492	3,492			
100086130	Saint Johns	FL		10/07/2022		4,528							4,528	4,528			
100086134	Cornville	AZ		10/07/2022		4,356							4,356	4,356			
100086140	Plano	TX		10/07/2022		11,506							11,506	11,506			
100086144	Herriman	UT		10/07/2022		3,372							3,372	3,372			
100086148	Ephrata	WA		10/07/2022		3,853							3,853	3,853		(1)	(1)
100086151	Lutz	FL		10/07/2022		15,254							15,254	15,241		(13)	(13)
100086155	El Centro	CA		10/07/2022		1,274							1,274	1,274			
100086156	Lockwood	CA		10/07/2022		5,658							5,658	5,658			
100086157	Castle Rock	CO		10/07/2022		6,227							6,227	6,227			
100086166	Bakersfield	CA		10/07/2022		10,104							10,104	10,104			
100086172	Fountain Hills	AZ		10/07/2022		15,473							15,473	15,473			
100086182	Big Pine Key	FL		10/07/2022		6,257							6,257	6,257			
100086185	Deer Park	TX		10/07/2022		1,943							1,943	1,943			
100086186	Conroe	TX		10/07/2022		2,570							2,570	2,570			
100086190	Austin	TX		10/07/2022		5,206							5,206	5,206			
100086191	Glenview	IL		10/07/2022		8,247							8,247	8,247			
100086195	San Pedro	CA		10/07/2022		7,067							7,067	7,067			
100086196	Tomball	TX		10/07/2022		4,655							4,655	4,655			
100086199	Cypress	TX		10/07/2022		2,784							2,784	2,784			
100086202	Huntsville	TX		10/07/2022		4,920							4,920	4,920			
100086211	Martinez	CA		10/07/2022		4,569							4,569	4,569			
100086213	Keller	TX		10/07/2022		55,799							55,799	55,799			
100086216	Ellensburg	WA		10/07/2022		2,695							2,695	2,695			
100086217	Madera	CA		10/07/2022		2,618							2,618	2,618			
100086218	York	SC		10/07/2022		2,533							2,533	2,533			
100086226	Garden Grove	CA		10/07/2022		8,633							8,633	8,633			
100086229	Spring	TX		10/07/2022		6,438							6,438	6,438			
100086235	Gulf Shores	AL		09/29/2022		2,624							2,624	2,416		(208)	(208)
100086236	Orange Beach	AL		09/29/2022		2,069							2,069	1,928		(142)	(142)
100086239	Duluth	GA		09/29/2022		51,199							51,199	50,219		(980)	(980)
100086242	Philadelphia	PA		09/29/2022		2,865							2,865	2,653		(212)	(212)
100086245	Cumming	GA		09/29/2022		29,809							29,809	29,814		5	5
100086250	Wyomissing	PA		09/29/2022		14,587							14,587	13,514		(1,073)	(1,073)
100086254	West Palm Beach	FL		09/29/2022		7,893							7,893	7,896		4	4
100086258	Westport	CT		09/29/2022		5,827							5,827	5,398		(429)	(429)
100086259	Burnsville	MN		09/29/2022		3,782							3,782	3,503		(279)	(279)
100086260	Sacramento	CA		09/29/2022		3,800							3,800	3,800			
100086261	Frankford	DE		09/29/2022		1,761							1,761	1,761			
100086264	Riverdale	GA		09/29/2022		4,792							4,792	4,728		(64)	(64)
100086265	Brunswick	GA		09/29/2022		1,574							1,574	1,458		(116)	(116)
100086266	Amsterdam	NLD		08/29/2022										8	8		8
100086267	Amsterdam	NLD		08/29/2022		2,280							2,280	2,485	206		206
100086268	Amsterdam	NLD		08/29/2022										162	162		162

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086269	Amsterdam	NLD		08/29/2022										84	84		84
100086270	Amsterdam	NLD		08/29/2022										50	50		50
100086271	Amsterdam	NLD		08/29/2022										40	40		40
100086272	Amsterdam	NLD		08/29/2022										40	40		40
100086273	Amsterdam	NLD		08/29/2022		1,299							1,299	1,417	118		118
100086274	Amsterdam	NLD		08/29/2022										120	120		120
100086275	Amsterdam	NLD		08/29/2022										72	72		72
100086276	Amsterdam	NLD		08/29/2022		1,469							1,469	1,603	134		134
100086277	Amsterdam	NLD		08/29/2022										51	51		51
100086278	Amsterdam	NLD		08/29/2022		779							779	849	70		70
100086279	Amsterdam	NLD		08/29/2022										2	2		2
100086280	Amsterdam	NLD		08/29/2022										37	37		37
100086281	Amsterdam	NLD		08/29/2022		654							654	712	58		58
100086282	Amsterdam	NLD		08/29/2022										12	12		12
100086283	Amsterdam	NLD		08/29/2022										12	12		12
100086284	Amsterdam	NLD		08/29/2022										89	89		89
100086285	Amsterdam	NLD		08/29/2022		1,778							1,778	1,962	184		184
100086286	Amsterdam	NLD		08/29/2022										250	250		250
100086287	Amsterdam	NLD		08/29/2022										103	103		103
100086288	Amsterdam	NLD		08/29/2022		3,695							3,695	4,020	324		324
100086289	Amsterdam	NLD		08/29/2022										18	18		18
100086290	Amsterdam	NLD		08/29/2022										18	18		18
100086291	Amsterdam	NLD		08/29/2022										19	19		19
100086292	Amsterdam	NLD		08/29/2022										67	67		67
100086293	Amsterdam	NLD		08/29/2022										83	83		83
100086294	Amsterdam	NLD		08/29/2022		1,051							1,051	1,145	94		94
100086295	Amsterdam	NLD		08/29/2022		666							666	741	75		75
100086296	Amsterdam	NLD		08/29/2022										33	33		33
100086297	Amsterdam	NLD		08/29/2022		1,486							1,486	1,622	136		136
100086298	Amsterdam	NLD		08/29/2022										158	158		158
100086299	Amsterdam	NLD		08/29/2022		671							671	729	58		58
100086300	Amsterdam	NLD		08/29/2022										23	23		23
100086301	Amsterdam	NLD		08/29/2022										93	93		93
100086302	Amsterdam	NLD		08/29/2022										65	65		65
100086303	Amsterdam	NLD		08/29/2022		2,110							2,110	2,294	183		183
100086304	Amsterdam	NLD		08/29/2022										15	15		15
100086305	Amsterdam	NLD		08/29/2022		2,630							2,630	2,864	233		233
100086306	Amsterdam	NLD		08/29/2022										33	33		33
100086307	Amsterdam	NLD		08/29/2022										29	29		29
100086308	Amsterdam	NLD		08/29/2022										51	51		51
100086309	Amsterdam	NLD		08/29/2022										48	48		48
100086310	Amsterdam	NLD		08/29/2022										135	135		135
100086311	Amsterdam	NLD		08/29/2022										67	67		67
100086312	Amsterdam	NLD		08/29/2022										125	125		125
100086313	Amsterdam	NLD		08/29/2022										117	117		117
100086314	Amsterdam	NLD		08/29/2022										300	300		300
100086315	Amsterdam	NLD		08/29/2022										76	76		76
100086316	Amsterdam	NLD		08/29/2022		490							490	536	47		47
100086317	Amsterdam	NLD		08/29/2022										43	43		43
100086318	Amsterdam	NLD		08/29/2022		482							482	541	59		59
100086319	Amsterdam	NLD		08/29/2022		673							673	733	60		60

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086320	Amsterdam	NLD		08/29/2022										44	44		44
100086321	Amsterdam	NLD		08/29/2022										57	57		57
100086322	Amsterdam	NLD		08/29/2022										51	51		51
100086323	Amsterdam	NLD		08/29/2022										51	51		51
100086324	Amsterdam	NLD		08/29/2022										51	51		51
100086325	Amsterdam	NLD		08/29/2022										9	9		9
100086326	Amsterdam	NLD		08/29/2022		310							310	363	53		53
100086327	Amsterdam	NLD		08/29/2022		1,198							1,198	1,305	108		108
100086328	Amsterdam	NLD		08/29/2022		7,996							7,996	8,524	528		528
100086329	Amsterdam	NLD		08/29/2022										53	53		53
100086330	Amsterdam	NLD		08/29/2022										348	348		348
100086331	Amsterdam	NLD		08/29/2022										81	81		81
100086332	Amsterdam	NLD		08/29/2022										165	165		165
100086333	Amsterdam	NLD		08/29/2022										51	51		51
100086334	Amsterdam	NLD		08/29/2022										55	55		55
100086335	Amsterdam	NLD		08/29/2022										86	86		86
100086336	Amsterdam	NLD		08/29/2022										63	63		63
100086337	Amsterdam	NLD		08/29/2022										167	167		167
100086338	Amsterdam	NLD		08/29/2022										56	56		56
100086339	Amsterdam	NLD		08/29/2022										93	93		93
100086340	Amsterdam	NLD		08/29/2022		6,477							6,477	7,390	913		913
100086341	Amsterdam	NLD		08/29/2022										272	272		272
100086342	Amsterdam	NLD		08/29/2022		29,505							29,505	32,414	2,909		2,909
100086343	Amsterdam	NLD		08/29/2022										195	195		195
100086344	Amsterdam	NLD		08/29/2022		2,027							2,027	2,211	185		185
100086345	Amsterdam	NLD		08/29/2022										689	689		689
100086346	Amsterdam	NLD		08/29/2022										650	650		650
100086347	Amsterdam	NLD		08/29/2022										65	65		65
100086348	Amsterdam	NLD		08/29/2022		650							650	709	59		59
100086349	Amsterdam	NLD		08/29/2022										593	593		593
100086350	Amsterdam	NLD		08/29/2022										130	130		130
100086351	Amsterdam	NLD		08/29/2022										203	203		203
100086352	Amsterdam	NLD		08/29/2022										38	38		38
100086353	Amsterdam	NLD		08/29/2022										202	202		202
100086354	Amsterdam	NLD		08/29/2022										52	52		52
100086355	Amsterdam	NLD		08/29/2022		728							728	794	65		65
100086356	Newport	GBR		08/30/2022										474	474		474
100086357	Leeds	GBR		08/30/2022										38	38		38
100086358	Manchester	GBR		08/30/2022										144	144		144
100086365	Virginia Beach	VA		09/23/2022		895							895	895			
100086366	Mililani	HI		09/23/2022		8,672							8,672	8,672			
100086367	Casa Grande	AZ		09/23/2022		6,489							6,489	6,489			
100086374	Danbury	CT		09/23/2022		2,897							2,897	2,897			
100086376	Rangely	CO		09/23/2022		840							840	840			
100086481	Modesto	CA		09/30/2022		2,610							2,610	2,610			
100086488	Jasper	GA		09/30/2022		3,554							3,554	3,554			
100086493	Danbury	CT		09/30/2022		3,501							3,501	3,501			
100086496	Seatac	WA		09/30/2022		3,144							3,144	3,144			
100086498	Wichita	KS		09/30/2022		14,352							14,352	14,352			
100086499	Waukegan	IL		09/30/2022		1,596							1,596	1,596			
100086500	Johnsburg	IL		09/30/2022		24,678							24,678	24,678			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086501	Las Vegas	NV		09/30/2022		2,373							2,373	2,373			
100086502	Grass Valley	CA		09/30/2022		2,584							2,584	2,584			
100086507	Louisburg	NC		09/30/2022		3,755							3,755	3,755			
100086510	Rahway	NJ		09/30/2022		9,461							9,461	9,461			
100086514	Palmdale	CA		09/30/2022		1,692							1,692	1,692			
100086519	Reseda Area City Of Los Angel	CA		09/30/2022		5,122							5,122	5,122			
100086520	Chicago	IL		09/30/2022		1,838							1,838	1,838			
100086521	Covington	WA		09/30/2022		3,056							3,056	3,056			
100086522	Las Vegas	NV		09/30/2022		1,933							1,933	1,933			
100086524	Waterford	CT		09/30/2022		1,336							1,336	1,336			
100086525	Las Vegas	NV		09/30/2022		12,219							12,219	12,219			
100086526	Hardeeville	SC		09/30/2022		1,864							1,864	1,864			
100086527	Wendell	NC		09/30/2022		1,321							1,321	1,321			
100086528	San Jose	CA		09/30/2022		9,930							9,930	9,930			
100086531	Fallbrook	CA		09/30/2022		4,024							4,024	4,024			
100086533	Modesto	CA		09/30/2022		2,585							2,585	2,585			
100086534	Rosedale	MD		09/30/2022		8,005							8,005	8,005			
100086535	Phoenix	AZ		09/30/2022		5,096							5,096	5,096			
100086539	Keizer	OR		09/30/2022		2,124							2,124	2,124			
100086541	Richmond	KY		09/30/2022		1,476							1,476	1,476			
100086544	Myrtle Beach	SC		09/30/2022		3,139							3,139	3,139			
100086545	Cantonment	FL		09/30/2022		1,164							1,164	1,164			
100086549	Lemont	IL		09/30/2022		4,705							4,705	4,705			
100086557	Cutler Bay	FL		09/30/2022		2,376							2,376	2,376			
100086559	Miami	FL		09/30/2022		3,850							3,850	3,850			
100086560	Oakland	CA		09/30/2022		2,202							2,202	2,202			
100086562	Highland Park	IL		09/30/2022		2,107							2,107	2,107			
100086563	Florence	AZ		09/30/2022		1,136							1,136	1,136			
100086565	Houston	TX		09/30/2022		22,698							22,698	22,698			
100086566	Mesa	AZ		09/30/2022		4,334							4,334	4,334			
100086570	Greenwich	CT		09/30/2022		15,631							15,631	15,631			
100086578	Chicago	IL		09/30/2022		3,706							3,706	3,706			
100086580	Cumming	GA		09/30/2022		2,116							2,116	2,116			
100086581	Houston	TX		09/30/2022		4,790							4,790	4,790			
100086582	Tampa	FL		09/30/2022		1,127							1,127	1,127			
100086584	San Marino	CA		09/30/2022		15,121							15,121	15,121			
100086588	San Diego	CA		09/30/2022		4,013							4,013	4,013			
100086589	Tampa	FL		09/30/2022		3,305							3,305	3,305			
100086593	Miami	FL		09/30/2022		3,953							3,953	3,953			
100086604	Hallandale Beach	FL		09/30/2022		876							876	876			
100086609	Pearland	TX		09/30/2022		5,513							5,513	5,513			
100086615	Belleville	IL		09/30/2022		4,067							4,067	4,067			
100086617	Boynton Beach	FL		09/30/2022		1,408							1,408	1,408			
100086618	Wildomar	CA		09/30/2022		3,682							3,682	3,682			
100086623	Sunny Isles Beach	FL		09/30/2022		1,778							1,778	1,778			
100086627	Columbia	SC		09/30/2022		684							684	684			
100086628	Lavon	TX		09/30/2022		4,287							4,287	4,287			
100086631	Frankfort	IL		09/30/2022		7,031							7,031	7,031			
100086634	Frisco	TX		09/30/2022		11,059							11,059	11,059			
100086638	Daly City	CA		09/30/2022		8,276							8,276	8,276			
100086643	Farmington	UT		09/30/2022		647,170							647,170	647,170			

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100086645	Palm Bay	FL		09/30/2022		1,026							1,026	1,026			
100086646	Doral	FL		09/30/2022		2,383							2,383	2,383			
100086647	Euless	TX		09/30/2022		3,500							3,500	3,500			
100086649	Hallandale Beach	FL		09/30/2022		2,935							2,935	2,935			
100086650	Saint Cloud	FL		09/30/2022		1,755							1,755	1,755			
100086651	Kissimmee	FL		09/30/2022		4,758							4,758	4,758			
100086653	Longview	WA		09/30/2022		4,239							4,239	4,239			
100086658	Port Saint Lucie	FL		09/30/2022		772							772	772			
100086662	Richmond	TX		09/30/2022		3,031							3,031	3,031			
100086664	Richmond	CA		09/30/2022		10,156							10,156	10,156			
100086666	Stuart	FL		09/30/2022		1,346							1,346	1,346			
100086667	Trinity	FL		09/30/2022		4,431							4,431	4,431			
100086671	Boca Raton	FL		09/30/2022		4,083							4,083	4,083			
100086672	Columbus	GA		09/30/2022		1,423							1,423	1,423			
100086673	Jackson	GA		09/30/2022		2,246							2,246	2,246			
100086674	Modesto	CA		09/30/2022		1,241							1,241	1,241			
100086676	Las Vegas	NV		09/30/2022		1,988							1,988	1,988			
100086683	Antioch	CA		09/30/2022		7,138							7,138	7,138			
100086688	Eugene	OR		09/30/2022		2,025							2,025	2,025			
100086689	Hollywood	FL		09/30/2022		2,237							2,237	2,237			
100086690	Port St. Lucie	FL		09/30/2022		3,989							3,989	3,989			
100086693	Puyallup	WA		09/30/2022		17,311							17,311	17,311			
100086697	Warren	MI		09/30/2022		838							838	838			
100086698	Smyrna	GA		09/30/2022		1,798							1,798	1,798			
100086700	Sherman Oaks	CA		09/30/2022		11,930							11,930	11,930			
100086702	Mesa	AZ		09/30/2022		15,331							15,331	15,331			
100086704	Seguin	TX		09/30/2022		10,409							10,409	10,409			
100086708	Destin	FL		09/30/2022		2,767							2,767	2,767			
100086713	Gurnee	IL		09/30/2022		1,797							1,797	1,797			
100086714	Dunedin	FL		09/30/2022		12,906							12,906	12,906			
100086716	Rosenberg	TX		09/30/2022		8,582							8,582	8,582			
100086717	Riverside	CA		09/30/2022		6,254							6,254	6,254			
100086719	Lithia	FL		09/30/2022		1,719							1,719	1,719			
100086721	Casa Grande	AZ		09/30/2022		2,800							2,800	2,800			
100086723	Frisco	TX		09/30/2022		10,083							10,083	10,083			
100086724	Granada Hills	CA		09/30/2022		12,548							12,548	12,548			
100086725	Calabasas	CA		09/30/2022		29,303							29,303	29,303			
100086726	Herriman	UT		09/30/2022		3,991							3,991	3,991			
100086727	Missouri City	TX		09/30/2022		8,035							8,035	8,035			
100086728	Miami	FL		09/30/2022		4,043							4,043	4,043			
100086730	Anderson	SC		09/30/2022		4,211							4,211	4,211			
100086733	San Diego	CA		09/30/2022		12,617							12,617	12,617			
100086734	Thousand Oaks	CA		09/30/2022		7,700							7,700	7,700			
100086736	Thousand Oaks	CA		09/30/2022		7,350							7,350	7,350			
100086739	Conroe	TX		09/30/2022		964							964	964			
100086744	Orange	CA		09/30/2022		4,465							4,465	4,465			
100086745	Carrollton	TX		09/30/2022		36,379							36,379	36,379			
100086747	Franklin	TN		09/30/2022		4,408							4,408	4,408			
100086750	Pittsburgh	PA		09/30/2022		1,797							1,797	1,797			
100086752	Loganville	GA		09/30/2022		4,724							4,724	4,724			
100086753	Snellville	GA		09/30/2022		9,028							9,028	9,028			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086761	Riverside	CA		10/04/2022		10,679							10,679	10,679			
100086765	Roselle	NJ		10/04/2022		2,883							2,883	2,883			
100086773	Orlando	FL		10/04/2022		2,025							2,025	2,025			
100086775	Rancho Palos Verdes	CA		10/04/2022		119,988							119,988	119,988			
100086786	El Paso	TX		10/04/2022		35,515							35,515	35,515			
100086791	El Paso	TX		10/04/2022		2,135							2,135	2,135			
100086796	Stockton	NJ		10/04/2022		2,772							2,772	2,772			
100086867	Mesa	AZ		10/07/2022		5,394							5,394	5,394			
100086869	Tarpon Springs	FL		10/07/2022		1,540							1,540	1,539		(1)	(1)
100086871	Discovery Bay	CA		10/07/2022		7,401							7,401	7,401			
100086875	De Leon Springs	FL		10/07/2022		2,370							2,370	2,370			
100086877	Queen Creek	AZ		10/07/2022		4,981							4,981	4,981			
100086879	Fountain Hills	AZ		10/07/2022		295,145							295,145	295,151		6	6
100086886	Pompano Beach	FL		10/07/2022		3,129							3,129	3,129			
100086887	Cape Coral	FL		10/07/2022		8,607							8,607	8,607			
100086892	Lawndale	CA		10/07/2022		3,658							3,658	3,655		(3)	(3)
100086893	Bend	OR		10/07/2022		5,640							5,640	5,640			
100086897	Dearborn	MI		10/07/2022		23,266							23,266	23,266			
100086900	Whittier	CA		09/21/2022		9,367							9,367	9,367			
100086901	Rocklin	CA		09/21/2022		6,678							6,678	6,678			
100086902	West Chicago	IL		09/21/2022		4,520							4,520	4,520			
100086903	(North Hollywood Area) Los Ang	CA		09/21/2022		14,839							14,839	14,839			
100086904	Modesto	CA		09/21/2022		2,413							2,413	2,413			
100086905	Carpentersville	IL		09/21/2022		1,699							1,699	1,699			
100086906	Lancaster	CA		09/21/2022		2,468							2,468	2,468			
100086907	Alpharetta	GA		09/21/2022		6,085							6,085	6,085			
100086908	Green Valley	CA		10/24/2022		3,309							3,309	3,309			
100086910	Denver	CO		10/24/2022		9,625							9,625	9,633		7	7
100086911	Crystal Lake	IL		10/24/2022		1,402							1,402	1,402			
100086912	Cypress	TX		10/24/2022		5,763							5,763	5,763			
100086913	Eastvale	CA		10/24/2022		7,224							7,224	7,224			
100086914	Kissimmee	FL		10/24/2022		3,938							3,938	3,938			
100086915	Youngsville	NC		10/24/2022		1,503							1,503	1,503			
100086916	Hamilton	NJ		10/24/2022		2,590							2,590	2,590			
100086917	Fayetteville	AR		10/24/2022		4,366							4,366	4,366			
100086918	Boerne	TX		10/24/2022		2,001							2,001	2,001			
100086919	St George	UT		10/24/2022		3,947							3,947	3,947			
100086920	Beach Park	IL		10/24/2022		2,211							2,211	2,404		193	193
100086921	Escondido	CA		10/24/2022		14							14	14			
100086922	King George	VA		10/24/2022		11,119							11,119	11,119			
100086923	The Villages	FL		10/24/2022		5,346							5,346	5,346			
100086924	Galveston	TX		10/24/2022		1,255							1,255	1,255			
100086925	Hanover Park	IL		10/24/2022		1,681							1,681	1,681			
100086926	Fresno	CA		10/24/2022		55,786							55,786	55,786			
100086927	San Diego	CA		10/24/2022		7,189							7,189	7,189			
100086928	Deer Lodge	TN		10/24/2022		5,085							5,085	5,085			
100086929	Kissimmee	FL		10/24/2022		2,891							2,891	2,891			
100086930	Pawleys Island	SC		10/24/2022		2,092							2,092	2,092			
100086931	Accokeek	MD		10/24/2022		5,303							5,303	5,303			
100086932	Long Beach	CA		10/24/2022		3							3	3			
100086933	Central Islip	NY		10/24/2022		16,466							16,466	16,466			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100086948	Buckeye	AZ		10/24/2022		4,387							4,387	4,389		2	2
100086949	Deerfield Beach	FL		10/24/2022		5,110							5,110	5,110			
100086950	Richmond	TX		10/24/2022		2,279							2,279	2,279			
100086952	Saint Cloud	FL		10/24/2022		3,094							3,094	3,094			
100086953	Maple Valley	WA		10/24/2022		9,910							9,910	9,910			
100086954	Saint Cloud	FL		10/24/2022		3,424							3,424	3,424			
100086955	Boca Raton	FL		10/24/2022		3,334							3,334	3,334			
100086956	Rosharon	TX		10/24/2022		147,987							147,987	147,987			
100086959	Doral	FL		10/24/2022		2,572							2,572	2,572			
100086960	Palo Alto	CA		10/24/2022		17,254							17,254	17,240		(14)	(14)
100086961	Spring	TX		10/24/2022		3,960							3,960	3,960			
100086967	Allentown	PA		10/24/2022		2,214							2,214	2,214			
100086981	Ontario	CA		11/04/2022		9,415							9,415	9,415			
100086987	Jackson	NJ		11/04/2022		1,753							1,753	1,753			
100086991	Saint Augustine	FL		11/04/2022		6,459							6,459	6,455		(4)	(4)
100086992	Garland	TX		11/04/2022		6,160							6,160	6,160			
100086995	Coto De Caza	CA		11/04/2022		28,799							28,799	28,799			
100087001	Vancouver	WA		11/04/2022		3,540							3,540	3,540			
100087005	Atlanta	GA		11/04/2022		6,320							6,320	6,320			
100087011	Miami	FL		11/04/2022		3,865							3,865	3,865			
100087013	Fort Lauderdale	FL		11/04/2022		15,819							15,819	15,819			
100087016	Naples	FL		11/04/2022		7,916							7,916	7,916			
100087021	Novato	CA		11/04/2022		526,260							526,260	526,260			
100087023	Bellingham	WA		11/04/2022		4,041							4,041	4,041			
100087029	Mckinney	TX		11/04/2022		4,375							4,375	4,375			
100087032	Conroe	TX		11/04/2022		7,802							7,802	7,802			
100087033	Magnolia	TX		11/04/2022		10,787							10,787	10,787			
100087037	Homestead	FL		11/04/2022		2,639							2,639	2,639			
100087039	Rosenberg	TX		11/04/2022		1,837							1,837	1,837			
100087045	Monkton	MD		11/04/2022		5,951							5,951	5,951			
100087051	Huntington Park	CA		11/04/2022		4,800							4,800	4,800			
100087054	Mission Viejo	CA		11/04/2022		11,302							11,302	11,302			
100087057	Mesquite	TX		11/04/2022		6,099							6,099	6,099			
100087060	Plano	TX		11/04/2022		2,920							2,920	2,920			
100087063	Gilbert	AZ		11/04/2022		5,221							5,221	5,221			
100087071	Sterling Heights	MI		11/04/2022		1,793							1,793	1,793			
100087081	Roseville	CA		11/04/2022		4,822							4,822	4,822			
100087082	Los Angeles	CA		11/04/2022		6,363							6,363	6,363			
100087090	Boca Raton	FL		11/04/2022		1,700							1,700	1,700			
100087102	Desoto	TX		11/04/2022		2,277							2,277	2,275		(2)	(2)
100087113	Tampa	FL		11/04/2022		13,180							13,180	13,180			
100087115	Kissimmee	FL		11/04/2022		4,228							4,228	4,228			
100087120	Houston	TX		01/06/2023									1,109	1,109			
100087121	Lomita	CA		11/04/2022		4,543							4,543	4,543			
100087122	Monterey	CA		11/04/2022		7,165							7,165	7,165			
100087129	Mililani	HI		11/04/2022		2,750							2,750	2,753		3	3
100087133	Rosamond	CA		10/25/2022		4,253							4,253	4,253			
100087136	Richmond	VA		10/25/2022		8,359							8,359	8,359			
100087137	Bel Air	MD		10/25/2022		1,224							1,224	1,224			
100087138	Richmond	RI		10/25/2022		3,222							3,222	3,222			
100087139	Lufkin	TX		10/25/2022		877							877	877			

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100087140	Summit	NJ		10/25/2022		8,000							8,000	8,000			
100087142	Alexandria	LA		10/25/2022		3,447							3,447	3,447			
100087143	San Diego	CA		10/25/2022		7,058							7,058	7,058			
100087145	Stuart	FL		10/25/2022		4,673							4,673	4,673			
100087147	Tyler	TX		10/25/2022		7,042							7,042	7,042			
100087149	Hartford	CT		10/25/2022		2,399							2,399	2,399			
100087150	Tampa	FL		10/25/2022		1,612							1,612	1,612			
100087151	Bethany	OK		10/25/2022		2,894							2,894	2,894			
100087154	Indialantic	FL		10/25/2022		7,022							7,022	7,022			
100087155	San Antonio	TX		10/25/2022		3,995							3,995	3,995			
100087156	Doral	FL		10/25/2022		4,554							4,554	4,554			
100087157	Agoura Hills	CA		10/25/2022		24,475							24,475	24,475			
100087158	Del Mar	CA		10/25/2022		28,518							28,518	28,518			
100087159	Bell Canyon	CA		10/25/2022		25,160							25,160	25,160			
100087160	Duluth	GA		10/25/2022		3,381							3,381	3,381			
100087161	The Colony	TX		10/25/2022		6,037							6,037	6,037			
100087162	Glen Burnie	MD		10/25/2022		4,290							4,290	4,290			
100087163	Canton	OH		10/25/2022		4,684							4,684	4,684			
100087166	Deerfield Beach	FL		10/25/2022		4,389							4,389	4,389			
100087167	Myrtle Beach	SC		10/25/2022		4,298							4,298	4,298			
100087170	Gilbert	AZ		10/25/2022		11,387							11,387	11,387			
100087171	Destin	FL		10/25/2022		4,563							4,563	4,563			
100087172	Melbourne	FL		10/25/2022		2,896							2,896	2,896			
100087173	Myrtle Beach	SC		10/25/2022		1,983							1,983	1,983			
100087174	Brookshire	TX		10/25/2022		2,745							2,745	2,745			
100087175	Monkton	MD		10/25/2022		31,824							31,824	31,824			
100087176	Mayo	FL		10/25/2022		15,097							15,097	15,097			
100087177	North Myrtle Beach	SC		10/25/2022		3,338							3,338	3,338			
100087178	Worcester	MA		10/25/2022		6,401							6,401	6,401			
100087179	San Francisco	CA		10/25/2022		11,268							11,268	11,268			
100087180	City Of Ojai	CA		10/25/2022		17,163							17,163	17,163			
100087182	Murrells Inlet	SC		10/25/2022		3,364							3,364	3,364			
100087183	Bradenton	FL		10/25/2022		9,222							9,222	9,222			
100087184	Las Vegas	NV		10/25/2022		7,189							7,189	7,189			
100087185	Los Angeles	CA		10/25/2022		11,695							11,695	11,695			
100087186	Northville	MI		10/25/2022		6,094							6,094	6,094			
100087187	Kirkland	WA		10/25/2022		21,502							21,502	21,502			
100087188	Heber City	UT		10/25/2022		15,406							15,406	15,406			
100087189	Greenville	TX		10/25/2022		2,284							2,284	2,284			
100087190	Venice	CA		10/25/2022		19,772							19,772	19,772			
100087191	San Fernando	CA		10/25/2022		7,444							7,444	7,444			
100087192	Tampa	FL		10/25/2022		7,082							7,082	7,082			
100087193	Orlando	FL		10/25/2022		6,921							6,921	6,921			
100087194	New Orleans	LA		10/25/2022		124,015							124,015	124,015			
100087195	Camarillo	CA		10/25/2022		8,179							8,179	8,179			
100087196	Phoenix	AZ		10/25/2022		24,164							24,164	24,164			
100087197	San Bernardino	CA		10/25/2022		8,060							8,060	8,060			
100087200	Portland	OR		10/25/2022		13,675							13,675	13,675			
100087201	Silverthorne	CO		10/25/2022		10,756							10,756	10,756			
100087202	Far Rockaway	NY		10/25/2022		13,052							13,052	13,052			
100087203	Upper Saddle River	NJ		10/25/2022		30,631							30,631	30,631			

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100087204	Manhattan Beach	CA		10/25/2022		4,089							4,089	4,089			
100087205	Fairfield	CT		10/25/2022		6,162							6,162	6,162			
100087206	Laurel	MD		10/25/2022		6,234							6,234	6,234			
100087207	Elk Grove	CA		10/25/2022		11,336							11,336	11,336			
100087208	Visalia	CA		10/25/2022		20,888							20,888	20,888			
100087209	Avondale	AZ		10/25/2022		3,176							3,176	3,176			
100087210	Miami	FL		10/25/2022		12,444							12,444	12,444			
100087211	Bakersfield	CA		10/25/2022		4,230							4,230	4,230			
100087212	Napa	CA		10/25/2022		11,516							11,516	11,516			
100087213	Corona	CA		10/25/2022		13,019							13,019	13,019			
100087214	Dania Beach	FL		10/25/2022		2,080							2,080	2,080			
100087215	Seminole	FL		10/25/2022		16,136							16,136	16,136			
100087216	Las Vegas	NV		10/25/2022		20,949							20,949	28,627		7,678	7,678
100087217	Sacramento	CA		10/25/2022		7,314							7,314	7,314			
100087218	Murrieta	CA		10/25/2022		7,162							7,162	7,162			
100087219	Apple Valley	CA		10/25/2022		6,574							6,574	6,574			
100087220	Skokie	IL		10/25/2022		52,774							52,774	52,774			
100087221	Naugatuck	CT		10/25/2022		3,737							3,737	3,737			
100087223	National City	CA		10/25/2022		12,163							12,163	12,163			
100087224	San Antonio	TX		10/25/2022		2,742							2,742	2,742			
100087225	Fort Lauderdale	FL		10/25/2022		2,982							2,982	2,982			
100087226	Fort Lauderdale	FL		10/25/2022		3,297							3,297	3,297			
100087227	North Miami Beach	FL		10/25/2022		9,983							9,983	9,983			
100087230	Chino Hills	CA		10/25/2022		420							420	420			
100087231	Tampa	FL		10/25/2022		10,971							10,971	10,971			
100087232	Hilton Head Island	SC		10/25/2022		64,645							64,645	64,645			
100087233	Las Vegas	NV		10/25/2022		8,867							8,867	8,867			
100087234	Boca Raton	FL		10/25/2022		6,304							6,304	6,304			
100087235	San Pedro	CA		10/25/2022		5,037							5,037	5,037			
100087236	Wasilla	AK		10/25/2022		5,637							5,637	5,637			
100087237	Teaneck	NJ		10/25/2022		8,198							8,198	8,198			
100087238	New Milford	NJ		10/25/2022		7,355							7,355	7,355			
100087240	Texarkana	AR		10/25/2022		3,179							3,179	3,179			
100087242	Vernon	NJ		10/25/2022		2,374							2,374	2,374			
100087243	Loxahatchee	FL		10/25/2022		11,053							11,053	11,053			
100087244	Las Vegas	NV		10/25/2022		2,140							2,140	2,140			
100087245	North Miami	FL		10/25/2022		13,093							13,093	13,093			
100087246	Olympia	WA		10/25/2022		3,292							3,292	3,292			
100087247	Tinley Park	IL		10/25/2022		9,005							9,005	9,005			
100087248	Gilbert	AZ		10/25/2022		11,654							11,654	11,642		(12)	(12)
100087249	Orange	CA		10/25/2022		12,000							12,000	12,000			
100087250	Bountiful	UT		10/25/2022		4,102							4,102	4,102			
100087251	Panama City Beach	FL		10/25/2022		5,457							5,457	5,460		3	3
100087252	Homestead	FL		10/25/2022		6,666							6,666	6,666			
100087254	Cape Coral	FL		10/25/2022		7,007							7,007	6,483		(523)	(523)
100087255	Bluffton	SC		10/25/2022		9,603							9,603	9,603			
100087256	Barnegat	NJ		10/25/2022		9,139							9,139	9,139			
100087257	Vista	CA		10/25/2022		8,231							8,231	8,231			
100087258	Union City	NJ		10/25/2022		3,581							3,581	3,581			
100087260	Panama City Beach	FL		10/25/2022		6,066							6,066	6,066			
100087261	Forest Grove	OR		10/25/2022		5,585							5,585	5,585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087262	Park City	UT		10/25/2022		382,017							382,017	382,017			
100087264	Wellington	CO		10/25/2022		9,653							9,653	9,653			
100087265	Ridgefield	NJ		10/25/2022		3,568							3,568	3,568			
100087266	Fort Myers	FL		10/25/2022		3,763							3,763	3,763			
100087267	North Wildwood	NJ		10/25/2022		7,096							7,096	7,096			
100087268	Yorba Linda	CA		10/25/2022		24,156							24,156	24,156			
100087269	Dallas	TX		10/25/2022		12,937							12,937	12,937			
100087270	Queen Creek	AZ		10/25/2022		6,659							6,659	6,659			
100087271	Port Charlotte	FL		10/25/2022		3,789							3,789	3,789			
100087273	Arvada	CO		10/25/2022		6,720							6,720	6,720			
100087274	Spring Branch	TX		10/25/2022		6,172							6,172	6,172			
100087275	Saint Charles	MO		10/25/2022		9,916							9,916	9,916			
100087276	League City	TX		10/25/2022		17,194							17,194	17,194			
100087277	Downers Grove	IL		10/25/2022		9,417							9,417	9,417			
100087278	Chicago	IL		10/25/2022		3,563							3,563	3,563			
100087279	Southington	CT		10/25/2022		13,276							13,276	13,276			
100087280	Pocomoke City	MD		10/25/2022		1,414							1,414	1,413		(1)	(1)
100087281	White Plains	NY		10/25/2022		7,994							7,994	7,994			
100087282	Tucson	AZ		10/25/2022		2,545							2,545	2,547		1	1
100087283	Lakewood Ranch	FL		10/25/2022		19,560							19,560	19,560			
100087284	Allen	TX		10/25/2022		2,665							2,665	2,665			
100087285	Navarre	FL		10/25/2022		14,538							14,538	14,538			
100087287	Tucson	AZ		10/25/2022		11,890							11,890	11,890			
100087289	Peabody	MA		10/25/2022		6,275							6,275	6,275			
100087290	Plantation	FL		10/25/2022		8,635							8,635	8,635			
100087291	Bend	OR		10/25/2022		4,626							4,626	4,626			
100087292	Palmer Lake	CO		10/25/2022		3,462							3,462	3,460		(2)	(2)
100087293	Myrtle Beach	SC		10/25/2022		1,321							1,321	1,321			
100087294	Myrtle Beach	SC		10/25/2022		6,139							6,139	6,139			
100087295	Woonsocket	RI		10/25/2022		3,241							3,241	3,241			
100087296	Broken Bow	OK		10/25/2022		545							545	545			
100087297	Mesa	AZ		10/25/2022		20,619							20,619	20,619			
100087298	Red Oak	TX		10/25/2022		4,923							4,923	4,923			
100087299	Point Pleasant Beach	NJ		10/25/2022		8,089							8,089	7,911		(178)	(178)
100087300	Myrtle Beach	SC		10/25/2022		2,795							2,795	2,795			
100087301	San Francisco	CA		10/25/2022		24,506							24,506	24,506			
100087302	Port Charlotte	FL		10/25/2022		3,663							3,663	3,663			
100087303	Miramar Beach	FL		10/25/2022		6,031							6,031	6,031			
100087304	Puyallup	WA		10/25/2022		5,459							5,459	5,459			
100087305	New Orleans	LA		10/25/2022		3,590							3,590	3,590			
100087306	Miami	FL		10/25/2022		8,324							8,324	8,324			
100087307	River Grove	IL		10/25/2022		2,847							2,847	2,847			
100087308	Miami Beach	FL		10/25/2022		10,479							10,479	10,479			
100087309	Redondo Beach	CA		10/25/2022		28,227							28,227	28,227			
100087310	Wood Village	OR		10/25/2022		4,964							4,964	4,964			
100087311	Myrtle Beach	SC		10/25/2022		1,994							1,994	1,994			
100087313	Mcallen	TX		10/25/2022		5,087							5,087	5,087			
100087314	Aberdeen	WA		10/25/2022		3,455							3,455	3,455			
100087315	Las Vegas	NV		10/25/2022		19,005							19,005	19,005			
100087318	Apollo Beach	FL		10/25/2022		10,421							10,421	10,421			
100087319	Gallatin	TN		10/25/2022		7,874							7,874	7,874			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087320	Miami	FL		10/25/2022		6,741							6,741	6,741			
100087321	Waterbury	VT		10/25/2022		4,246							4,246	4,246			
100087322	Cypress	TX		10/25/2022		7,046							7,046	7,046			
100087323	Saint Petersburg	FL		10/25/2022		25,537							25,537	25,537			
100087326	San Francisco	CA		10/25/2022		3,489							3,489	3,489			
100087328	Orlando	FL		10/25/2022		5,720							5,720	5,720			
100087329	Myrtle Beach	SC		10/25/2022		1,747							1,747	1,747			
100087331	Goodyear	AZ		10/25/2022		4,990							4,990	4,990			
100087332	Mooresville	IN		10/25/2022		2,735							2,735	2,735			
100087333	Panama City Beach	FL		10/25/2022		28,990							28,990	28,990			
100087334	Bakersfield	CA		10/25/2022		14,295							14,295	14,295			
100087335	Kingston	WA		10/25/2022		6,148							6,148	6,148			
100087337	Staten Island	NY		10/25/2022		2,620							2,620	2,620			
100087338	Dickinson	TX		10/25/2022		5,985							5,985	5,985			
100087339	Idaho Falls	ID		10/25/2022		24,208							24,208	24,208			
100087340	Scottsdale	AZ		10/25/2022		25,116							25,116	25,116			
100087341	Templeton	CA		10/25/2022		6,578							6,578	6,578			
100087342	Lauderhill	FL		10/25/2022		23,552							23,552	23,552			
100087343	Melville	NY		10/25/2022		15,131							15,131	15,131			
100087344	North Fort Myers	FL		10/25/2022		4,784							4,784	4,784			
100087346	Washougal	WA		10/25/2022		19,606							19,606	19,606			
100087347	Saint George	UT		10/25/2022		4,095							4,095	4,095			
100087348	Los Angeles	CA		10/25/2022		10,224							10,224	10,224			
100087349	Salisbury	MD		10/25/2022		13,349							13,349	13,349			
100087350	Los Angeles	CA		10/25/2022		23,995							23,995	23,995			
100087351	Kissimmee	FL		10/25/2022		7,291							7,291	7,291			
100087352	Honeoye	NY		10/25/2022		5,303							5,303	5,303			
100087353	Oak Island	NC		10/25/2022		9,091							9,091	9,091			
100087354	Chicago	IL		10/25/2022		10,318							10,318	10,318			
100087355	Glendale	AZ		10/25/2022		6,514							6,514	6,514			
100087356	Costa Mesa	CA		10/25/2022		15,202							15,202	15,202			
100087357	Oakland Park	FL		10/25/2022		6,234							6,234	6,234			
100087358	Ludlow	KY		10/25/2022		958							958	958			
100087361	Scottdale	GA		10/25/2022		4,125							4,125	4,125			
100087362	Chula Vista	CA		10/25/2022		10,831							10,831	10,831			
100087364	Fulshear	TX		10/25/2022		11,850							11,850	11,850			
100087365	Geneva	IL		10/25/2022		4,254							4,254	4,254			
100087366	Lake Worth	FL		10/25/2022		6,665							6,665	6,665			
100087367	Myrtle Beach	SC		10/25/2022		1,703							1,703	1,703			
100087368	Bronx	NY		10/25/2022		6,860							6,860	6,860			
100087369	Oak Harbor	WA		10/25/2022		9,502							9,502	9,502			
100087370	San Clemente	CA		10/25/2022		45,031							45,031	45,031			
100087371	St Augustine	FL		10/25/2022		4,596							4,596	4,596			
100087372	Gilroy	CA		10/25/2022		16,545							16,545	16,545			
100087373	Richmond	TX		10/25/2022		161,559							161,559	161,559			
100087375	Hacienda Heights	CA		10/25/2022		10,856							10,856	10,856			
100087377	Phoenix	AZ		10/25/2022		4,106							4,106	4,106			
100087378	Fresno	CA		10/25/2022		4,650							4,650	4,650			
100087379	Miami	FL		10/25/2022		3,124							3,124	3,124			
100087381	Carlsbad	CA		10/25/2022		1,590							1,590	1,590			
100087382	Cedar Creek	TX		10/25/2022		6,948							6,948	6,948			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087383	Goodyear	AZ		10/25/2022		8,706							8,706	8,706			
100087384	San Jose	CA		10/25/2022		11,833							11,833	11,833			
100087387	Anaheim	CA		10/25/2022		6,468							6,468	6,468			
100087388	Inglewood	CA		10/25/2022		4,255							4,255	4,255			
100087389	Spring Creek	NV		10/25/2022		4,146							4,146	4,146			
100087390	Bailey	CO		10/25/2022		8,570							8,570	8,570			
100087391	Coatesville	PA		10/25/2022		2,501							2,501	2,501			
100087392	Denver	CO		10/25/2022		6,646							6,646	6,646			
100087394	St Petersburg	FL		10/25/2022		7,539							7,539	7,539			
100087395	Maywood	IL		10/25/2022		3,269							3,269	3,269			
100087397	Cathedral City	CA		10/25/2022		6,568							6,568	6,568			
100087401	Orlando	FL		10/25/2022		16,950							16,950	16,950			
100087404	Tulare	CA		10/25/2022		4,000							4,000	4,000			
100087411	Kissimmee	FL		10/25/2022		5,206							5,206	5,206			
100087412	Kissimmee	FL		10/25/2022		5,095							5,095	5,095			
100087413	Micco	FL		10/25/2022		7,282							7,282	7,282			
100087415	Johns Creek	GA		10/25/2022		21,446							21,446	21,446			
100087420	Van	TX		10/25/2022		2,358							2,358	2,358			
100087421	Stroudsburg	PA		10/25/2022		4,760							4,760	4,760			
100087425	Lake Worth	FL		10/25/2022		3,432							3,432	3,432			
100087426	Austin	TX		10/25/2022		3,787							3,787	3,787			
100087427	Tucson	AZ		10/25/2022		4,451							4,451	4,451			
100087428	Covina	CA		10/25/2022		4,807							4,807	4,807			
100087429	Bryn Mawr	PA		10/25/2022		103,608							103,608	103,608			
100087431	Tucson	AZ		10/25/2022		2,155							2,155	2,155			
100087432	Clarkston	GA		10/25/2022		3,767							3,767	3,767			
100087433	Springfield	OR		10/25/2022		2,576							2,576	2,576			
100087436	North Andover	MA		10/25/2022		10,201							10,201	10,201			
100087437	Cherry Hill	NJ		10/25/2022		5,208							5,208	5,208			
100087438	New Milford	CT		10/25/2022		3,520							3,520	3,520			
100087441	Weston	FL		10/25/2022		9,137							9,137	9,137			
100087442	Fulshear	TX		10/25/2022		6,865							6,865	6,865			
100087443	Las Vegas	NV		10/25/2022		6,274							6,274	6,274			
100087444	Staten Island	NY		10/25/2022		5,700							5,700	5,700			
100087445	Heartland	TX		10/25/2022		4,154							4,154	4,154			
100087446	Winter Park	FL		10/25/2022		4,818							4,818	4,818			
100087448	N. Miami Beach	FL		10/25/2022		5,122							5,122	5,122			
100087449	Anaheim	CA		10/25/2022		6,393							6,393	6,393			
100087450	Vacaville	CA		10/25/2022		15,556							15,556	15,556			
100087451	Roeland Park	KS		10/25/2022		3,641							3,641	3,641			
100087455	Los Angeles	CA		10/25/2022		10,438							10,438	10,438			
100087456	Tacoma	WA		10/25/2022		6,977							6,977	6,977			
100087457	Fort Lee	NJ		10/25/2022		11,378							11,378	11,378			
100087458	Coral Springs	FL		10/25/2022		7,349							7,349	7,349			
100087459	Downey	CA		10/25/2022		8,153							8,153	8,153			
100087463	Miami	FL		10/25/2022		11,145							11,145	11,145			
100087465	Old Bridge	NJ		10/25/2022		4,603							4,603	4,603			
100087467	Berlin	MD		10/25/2022		4,729							4,729	4,729			
100087470	Spring	TX		10/25/2022		5,629							5,629	5,629			
100087471	Perris	CA		10/25/2022		5,178							5,178	5,178			
100087472	Middleburg	FL		10/25/2022		4,173							4,173	4,173			

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100087473	Tolleson	AZ		10/25/2022		8,084							8,084	8,084			
100087474	Sedona	AZ		10/25/2022		13,133							13,133	13,133			
100087475	Los Lunas	NM		10/25/2022		7,028							7,028	7,028			
100087476	Reston	VA		10/25/2022		16,703							16,703	16,703			
100087477	Honolulu	HI		10/25/2022		6,628							6,628	6,628			
100087478	Spring Hill	FL		10/25/2022		9,253							9,253	8,582		(671)	(671)
100087479	Crosby	TX		10/25/2022		7,607							7,607	7,608		1	1
100087481	Tomball	TX		10/25/2022		3,444							3,444	3,444			
100087483	Park Ridge	IL		10/25/2022		5,139							5,139	5,139			
100087484	Stonington	CT		10/25/2022		19,842							19,842	19,842			
100087485	Apopka	FL		10/25/2022		5,011							5,011	5,011			
100087489	Plantation	FL		10/25/2022		6,678							6,678	6,678			
100087493	Manteca	CA		10/25/2022		7,802							7,802	7,802			
100087498	Pasadena	MD		10/25/2022		3,438							3,438	3,438			
100087500	Oakland Park	FL		10/25/2022		5,355							5,355	5,355			
100087505	Mica	WA		10/25/2022		7,143							7,143	7,143			
100087506	Daly City	CA		10/25/2022		9,220							9,220	9,220			
100087507	Miami	FL		10/25/2022		2,433							2,433	2,433			
100087509	Laie	HI		10/25/2022		31,895							31,895	31,895			
100087511	Palm Bay	FL		10/25/2022		7,182							7,182	7,182			
100087512	Richmond	TX		10/25/2022		8,105							8,105	8,105			
100087513	Flushing	NY		10/25/2022		9,066							9,066	9,066			
100087514	Salem	WV		10/25/2022		3,949							3,949	3,949			
100087515	Marlton	NJ		10/25/2022		1,983							1,983	1,983			
100087516	Maple Grove	MN		10/25/2022		6,234							6,234	6,234			
100087518	Bohemia	NY		10/25/2022		3,765							3,765	3,765			
100087521	Melrose	MA		10/25/2022		5,331							5,331	5,331			
100087522	Kissimmee	FL		10/25/2022		14,986							14,986	14,986			
100087525	Weston	FL		10/25/2022		2,756							2,756	2,551		(205)	(205)
100087526	Rego Park	NY		10/25/2022		6,640							6,640	6,640			
100087529	Burbank	CA		10/25/2022		11,621							11,621	11,621			
100087531	Orchard Park	NY		10/25/2022		6,069							6,069	6,069			
100087532	Miami	FL		10/25/2022		9,021							9,021	9,021			
100087533	Saint Cloud	FL		10/25/2022		5,312							5,312	5,312			
100087596	Amsterdam	NLD		09/27/2022		10,357							10,357	11,520	1,162		1,162
100087597	Amsterdam	NLD		09/27/2022		1,176							1,176	1,335	159		159
100087598	Amsterdam	NLD		09/27/2022										45	45		45
100087599	Amsterdam	NLD		09/27/2022										38	38		38
100087600	Amsterdam	NLD		09/27/2022										80	80		80
100087601	Amsterdam	NLD		09/27/2022										466	466		466
100087602	Amsterdam	NLD		09/27/2022										23	23		23
100087603	Amsterdam	NLD		09/27/2022										212	212		212
100087604	Amsterdam	NLD		09/27/2022		959							959	1,088	129		129
100087605	Amsterdam	NLD		09/27/2022										105	105		105
100087606	Amsterdam	NLD		09/27/2022		1,055							1,055	1,200	145		145
100087607	Amsterdam	NLD		09/27/2022										45	45		45
100087608	Amsterdam	NLD		09/27/2022		1,381							1,381	1,569	188		188
100087609	Amsterdam	NLD		09/27/2022										78	78		78
100087610	Amsterdam	NLD		09/27/2022										150	150		150
100087611	Amsterdam	NLD		09/27/2022		1,423							1,423	1,618	195		195
100087612	Amsterdam	NLD		09/27/2022										440	440		440

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087613	Amsterdam	NLD		09/27/2022										2,361	2,361		2,361
100087614	Amsterdam	NLD		09/27/2022										106	106		106
100087615	Amsterdam	NLD		09/27/2022		38,360							38,360	42,688	4,328		4,328
100087616	Amsterdam	NLD		09/27/2022		320							320	365	45		45
100087617	Amsterdam	NLD		09/27/2022										59	59		59
100087618	Amsterdam	NLD		09/27/2022										72	72		72
100087619	Amsterdam	NLD		09/27/2022										73	73		73
100087620	Amsterdam	NLD		09/27/2022										81	81		81
100087621	Amsterdam	NLD		09/27/2022										76	76		76
100087622	Amsterdam	NLD		09/27/2022		92,064							92,064	107,147	15,083		15,083
100087623	Amsterdam	NLD		09/27/2022										550	550		550
100087624	Amsterdam	NLD		09/27/2022										54	54		54
100087625	Amsterdam	NLD		09/27/2022										110	110		110
100087626	Amsterdam	NLD		09/27/2022		591							591	674	83		83
100087627	Amsterdam	NLD		09/27/2022										65	65		65
100087628	Amsterdam	NLD		09/27/2022		431							431	512	81		81
100087629	Amsterdam	NLD		09/27/2022										46	46		46
100087630	Amsterdam	NLD		09/27/2022		389							389	460	72		72
100087631	Amsterdam	NLD		09/27/2022		463							463	528	65		65
100087632	Amsterdam	NLD		09/27/2022										101	101		101
100087633	Amsterdam	NLD		09/27/2022		528							528	603	76		76
100087634	Amsterdam	NLD		09/27/2022										90	90		90
100087635	Amsterdam	NLD		09/27/2022										158	158		158
100087636	Amsterdam	NLD		09/27/2022		38,360							38,360	43,869	5,508		5,508
100087637	Amsterdam	NLD		09/27/2022										145	145		145
100087638	Amsterdam	NLD		09/27/2022										319	319		319
100087639	Amsterdam	NLD		09/27/2022		128,506							128,506	146,773	18,266		18,266
100087640	Amsterdam	NLD		09/27/2022		19,947							19,947	22,266	2,319		2,319
100087641	Amsterdam	NLD		09/27/2022										70	70		70
100087642	Amsterdam	NLD		09/27/2022										211	211		211
100087643	Amsterdam	NLD		09/27/2022		7,060							7,060	8,152	1,092		1,092
100087644	Amsterdam	NLD		09/27/2022		638							638	730	92		92
100087645	Amsterdam	NLD		09/27/2022										137	137		137
100087646	Amsterdam	NLD		09/27/2022										13	13		13
100087647	Amsterdam	NLD		09/27/2022		403							403	456	53		53
100087648	Amsterdam	NLD		09/27/2022										29	29		29
100087649	Amsterdam	NLD		09/27/2022		242							242	275	33		33
100087650	Amsterdam	NLD		09/27/2022										42	42		42
100087651	Amsterdam	NLD		09/27/2022		361							361	410	48		48
100087652	Amsterdam	NLD		09/27/2022										65	65		65
100087653	Amsterdam	NLD		09/27/2022										186	186		186
100087654	Amsterdam	NLD		09/27/2022										47	47		47
100087655	Amsterdam	NLD		09/27/2022										17	17		17
100087656	Amsterdam	NLD		09/27/2022		413							413	468	55		55
100087657	Amsterdam	NLD		09/27/2022										85	85		85
100087659	Amsterdam	NLD		09/27/2022										35	35		35
100087660	Amsterdam	NLD		09/27/2022										61	61		61
100087661	Amsterdam	NLD		09/27/2022										94	94		94
100087662	Amsterdam	NLD		09/27/2022		506							506	578	72		72
100087663	Amsterdam	NLD		09/27/2022										166	166		166
100087664	Amsterdam	NLD		09/27/2022										159	159		159

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087667	Albrightsville	PA		09/29/2022		1,712							1,712	1,585		(127)	(127)
100087678	Sunnyvale	CA		09/29/2022		6,419							6,419	6,419			
100087681	Sarasota	FL		09/29/2022		5,649							5,649	5,649			
100087712	Tampa	FL		09/29/2022		49,345							49,345	49,345			
100087717	Doncaster	GBR		09/29/2022										17		17	17
100087718	Hull	GBR		09/29/2022										40		40	40
100087719	Leeds	GBR		09/29/2022										40		40	40
100087720	Brighton	GBR		09/29/2022										201		201	201
100087722	Syracuse	UT		10/07/2022		7,479							7,479	7,479			
100087723	Perris	CA		10/07/2022		2,826							2,826	2,826			
100087726	Midvale	UT		10/07/2022		6,234							6,234	6,234			
100087727	West Covina	CA		10/07/2022		6,781							6,781	6,781			
100087729	Grapeland	TX		10/07/2022		9,153							9,153	9,153			
100087730	Glendale	CA		10/07/2022		6,000							6,000	6,000			
100087737	Wailuku	HI		11/17/2022		6,424							6,424	6,424			
100087738	Maunaloa	HI		11/17/2022		5,223							5,223	5,223			
100087740	Abilene	TX		11/17/2022		1,427							1,427	1,427			
100087741	Longboat Key	FL		11/17/2022		29,066							29,066	29,066			
100087750	Sarasota	FL		11/17/2022		1,172							1,172	1,172			
100087753	Phoenix	AZ		11/17/2022		5,855							5,855	5,855			
100087755	Anaheim	CA		11/17/2022		4,066							4,066	4,066			
100087770	Coconut Creek	FL		11/17/2022		4,662							4,662	4,662			
100087774	Sacramento	CA		11/17/2022		4,323							4,323	4,323			
100087785	Philadelphia	PA		11/17/2022		617							617	617			
100087788	Los Angeles	CA		11/17/2022		313,840							313,840	313,840			
100087790	Austin	TX		11/17/2022		2,131							2,131	2,131			
100087798	Ontario	CA		11/17/2022		2,304							2,304	2,304			
100087799	Escondido	CA		11/17/2022		4,703							4,703	4,703			
100087801	Golden	CO		11/17/2022		900							900	900			
100087803	Palm Beach Gardens	FL		11/17/2022		2,353							2,353	2,353			
100087811	Santa Clara	UT		11/17/2022		3,712							3,712	3,712			
100087812	Golden	CO		11/17/2022		327,089							327,089	327,089			
100087813	Canyon Lake	TX		11/17/2022		2,411							2,411	2,411			
100087815	Colorado Springs	CO		11/17/2022		2,432							2,432	2,432			
100087817	San Diego	CA		11/17/2022		15,365							15,365	15,365			
100087907	Los Angeles	CA		10/18/2022		15,859							15,859	15,859			
100087908	Norco	CA		10/18/2022		4,676							4,676	4,676			
100087910	Ontario	CA		10/18/2022		7,170							7,170	7,163		(7)	(7)
100087913	Benbrook	TX		10/18/2022		1,615							1,615	1,615			
100087914	Middletown	NY		10/18/2022		27,457							27,457	27,457			
100087917	Sacramento	CA		10/25/2022		5,727							5,727	5,727			
100087918	Baltimore	MD		10/25/2022		63,162							63,162	63,162			
100087919	San Francisco	CA		10/25/2022		37,390							37,390	37,390			
100087920	Glendale	AZ		10/25/2022		4,159							4,159	4,159			
100087921	Herndon	VA		10/25/2022		4,118							4,118	4,118			
100087922	Dahlonega	GA		10/25/2022		6,231							6,231	6,231			
100087925	Cathedral City	CA		10/25/2022		2,172							2,172	2,172			
100087926	Port Saint Lucie	FL		10/25/2022		8,895							8,895	8,895			
100087927	Myrtle Beach	SC		10/25/2022		198							198	198			
100087929	Killingworth	CT		10/25/2022		1,734							1,734	1,734			
100087930	Compton	CA		10/25/2022		2,131							2,131	2,131			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087931	Deerfield Beach	FL		10/25/2022		1,414							1,414	1,414			
100087932	Covington	GA		10/25/2022		2,383							2,383	2,383			
100087933	Miami	FL		10/25/2022		19,851							19,851	19,851			
100087934	Denver	CO		10/25/2022		3,425							3,425	3,425			
100087935	Lebanon	NJ		10/25/2022		1,397							1,397	1,397			
100087936	Iron Mountain	MI		10/25/2022		3,562							3,562	3,562			
100087937	Suffolk	VA		10/25/2022		2,025							2,025	2,025			
100087938	Plymouth	MN		10/25/2022		4,885							4,885	4,885			
100087939	Venice	CA		10/25/2022		9,777							9,777	9,777			
100087940	Dallas	TX		10/25/2022		2,167							2,167	2,167			
100087942	La Mesa	CA		10/25/2022		10,282							10,282	10,282			
100087943	Doral	FL		10/25/2022		2,869							2,869	2,869			
100087944	Flagstaff	AZ		10/25/2022		3,562							3,562	3,562			
100087945	Miami Beach	FL		10/25/2022		21,044							21,044	21,044			
100087946	Coconut Creek	FL		10/25/2022		4,151							4,151	4,151			
100087947	Homestead	FL		10/25/2022		3,965							3,965	3,965			
100087948	Chicago	IL		10/25/2022		1,832							1,832	1,832			
100087949	Chicago	IL		10/25/2022		1,799							1,799	1,799			
100087950	Muskego	WI		10/25/2022		1,823							1,823	1,823			
100087951	Chicago	IL		10/25/2022		1,163							1,163	1,163			
100087952	Gilbert	AZ		10/25/2022		6,365							6,365	6,365			
100087953	Salt Lake City	UT		10/25/2022		1,383							1,383	1,383			
100087954	Miami	FL		10/25/2022		5,916							5,916	5,916			
100087955	Kennesaw	GA		10/25/2022		3,907							3,907	3,907			
100087956	Phoenix	AZ		10/25/2022		2,114							2,114	2,114			
100087957	Rocklin	CA		10/25/2022		4,574							4,574	4,574			
100087958	Roseville	CA		10/25/2022		2,536							2,536	2,536			
100087959	Franklin	TN		10/25/2022		8,764							8,764	8,764			
100087960	Palmetto Bay	FL		10/25/2022		10,579							10,579	10,579			
100087964	Phoenix	AZ		10/25/2022		3,294							3,294	3,294			
100087965	Lawndale	CA		10/25/2022		2,260							2,260	2,260			
100087966	Taylors	SC		10/25/2022		1,626							1,626	1,626			
100087967	Roseville	CA		10/25/2022		3,908							3,908	3,908			
100087968	Bridgeville	DE		10/25/2022		23,554							23,554	23,554			
100087970	Stafford	VA		10/25/2022		2,762							2,762	2,762			
100087971	Las Vegas	NV		10/25/2022		3,458							3,458	3,458			
100087972	Temecula	CA		10/25/2022		5,963							5,963	5,963			
100087974	Arlington	TX		10/25/2022		2,978							2,978	2,978			
100087975	Roanoke	VA		10/25/2022		1,941							1,941	1,941			
100087976	Tucson	AZ		10/25/2022		3,734							3,734	3,734			
100087977	Monroe	CT		10/25/2022		2,254							2,254	2,254			
100087978	Grass Valley	CA		10/25/2022		1,794							1,794	1,794			
100087979	Cape Coral	FL		10/25/2022		22,985							22,985	22,985			
100087980	Huntington Beach	CA		10/25/2022		4,111							4,111	4,111			
100087981	Acton	CA		10/25/2022		6,201							6,201	6,201			
100087982	Redmond	OR		10/25/2022		3,386							3,386	3,386			
100087983	Nice	CA		10/25/2022		1,084							1,084	1,084			
100087984	Olivehurst	CA		10/25/2022		2,138							2,138	2,138			
100087985	Fort Smith	AR		10/25/2022		1,454							1,454	1,454			
100087986	Monrovia	MD		10/25/2022		6,193							6,193	6,193			
100087988	North Bay Village	FL		10/25/2022		2,751							2,751	2,751			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087989	Davie	FL		10/25/2022		4,585							4,585	4,585			
100087990	Weston	FL		10/25/2022		3,232							3,232	3,232			
100087991	Luling	TX		10/25/2022		4,730							4,730	4,730			
100087993	Marina	CA		10/25/2022		5,684							5,684	5,684			
100087994	Mcdonough	GA		10/25/2022		4,207							4,207	4,207			
100087995	Los Angeles	CA		10/25/2022		11,590							11,590	11,590			
100087996	Syracuse	IN		10/25/2022		911							911	911			
100087997	Chester	NH		10/25/2022		1,913							1,913	1,913			
100087998	Madisonville	LA		10/25/2022		1,072							1,072	1,072			
100087999	Snohomish	WA		10/25/2022		4,094							4,094	4,094			
100088000	Renton	WA		10/25/2022		11,201							11,201	11,201			
100088001	Portland	OR		10/25/2022		3,003							3,003	3,003			
100088003	Richland	WA		10/25/2022		1,987							1,987	1,987			
100088005	Palmetto Bay	FL		10/25/2022		7,335							7,335	7,335			
100088006	Rosedale	MD		10/25/2022		3,774							3,774	3,774			
100088007	Cypress	CA		10/25/2022		11,724							11,724	11,724			
100088009	Mcminnville	OR		10/25/2022		2,947							2,947	2,947			
100088010	Canyon Lake	TX		10/25/2022		1,242							1,242	1,242			
100088011	Fairfield	CA		10/25/2022		2,664							2,664	2,664			
100088012	Othello	WA		10/25/2022		3,115							3,115	3,115			
100088013	Colts Neck	NJ		10/25/2022		13,986							13,986	13,986			
100088014	Othello	WA		10/25/2022		2,220							2,220	2,220			
100088015	Rowlett	TX		10/25/2022		2,610							2,610	2,610			
100088016	Miami	FL		10/25/2022		1,625							1,625	1,625			
100088017	Doral	FL		10/25/2022		2,894							2,894	2,894			
100088018	Washington	DC		10/25/2022		1,643							1,643	1,643			
100088019	Trinity	FL		10/25/2022		2,691							2,691	2,691			
100088020	Hollywood	FL		10/25/2022		4,830							4,830	4,830			
100088021	Katy	TX		10/25/2022		1,898							1,898	1,898			
100088022	Sarasota	FL		10/25/2022		53,326							53,326	53,326			
100088024	Reunion	FL		10/25/2022		2,774							2,774	2,774			
100088025	Chicago	IL		10/25/2022		8,217							8,217	8,217			
100088026	Tomball	TX		10/25/2022		1,806							1,806	1,806			
100088027	Tucson	AZ		10/25/2022		1,336							1,336	1,336			
100088028	Scottsdale	AZ		10/25/2022		1,559							1,559	1,559			
100088029	Cape Coral	FL		10/25/2022		1,394							1,394	1,394			
100088030	Union City	GA		10/25/2022		839							839	839			
100088031	Atlanta	GA		10/25/2022		1,363							1,363	1,363			
100088032	North Hollywood Area City Of	CA		10/25/2022		2,949							2,949	2,949			
100088033	Rosharon	TX		10/25/2022		1,494							1,494	1,494			
100088034	Orlando	FL		10/25/2022		1,875							1,875	1,875			
100088035	Kissimmee	FL		10/25/2022		741							741	741			
100088036	Miami Beach	FL		10/25/2022		1,127							1,127	1,127			
100088037	Blackwood	NJ		10/25/2022		2,139							2,139	2,139			
100088038	Doral	FL		10/25/2022		4,217							4,217	4,217			
100088039	Washington	DC		10/25/2022		3,082							3,082	3,082			
100088040	Katy	TX		10/25/2022		4,552							4,552	4,552			
100088041	Champions Gate	FL		10/25/2022		4,062							4,062	4,062			
100088043	Haines City	FL		10/25/2022		1,735							1,735	1,735			
100088044	Baltimore	MD		10/25/2022		1,824							1,824	1,824			
100088045	Doral	FL		10/25/2022		2,541							2,541	2,541			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088046	Yucca Valley	CA		10/25/2022		2,167							2,167	2,167			
100088047	Hollywood	FL		10/25/2022		680							680	680			
100088048	Visalia	CA		10/25/2022		3,519							3,519	3,519			
100088049	Las Vegas	NV		10/25/2022		3,511							3,511	3,511			
100088050	East Boston	MA		10/25/2022		8,992							8,992	8,992			
100088051	San Marcos	TX		10/25/2022		2,219							2,219	2,219			
100088052	Kissimmee	FL		10/25/2022		2,286							2,286	2,286			
100088054	Carson City	NV		10/25/2022		1,512							1,512	1,512			
100088055	Pulaski	NY		10/25/2022		1,602							1,602	1,602			
100088056	Bronx	NY		10/25/2022		6,562							6,562	6,562			
100088057	Las Vegas	NV		10/25/2022		84,139							84,139	84,139			
100088058	San Diego	CA		10/25/2022		14,549							14,549	14,549			
100088059	Napa	CA		10/25/2022		22,449							22,449	22,449			
100088060	Stamford	CT		10/25/2022		6,037							6,037	6,037			
100088061	Syracuse	NY		10/25/2022		968							968	968			
100088062	Snohomish	WA		10/25/2022		15,676							15,676	15,676			
100088063	Kamuela	HI		10/25/2022		4,923							4,923	4,923			
100088064	Justin	TX		10/25/2022		6,795							6,795	6,795			
100088065	Philadelphia	PA		10/25/2022		8,824							8,824	8,824			
100088066	Temecula	CA		10/25/2022		5,286							5,286	5,286			
100088067	Virginia Beach	VA		10/25/2022		2,024							2,024	2,024			
100088068	Riverdale	GA		10/25/2022		1,297							1,297	1,297			
100088069	Killeen	TX		10/25/2022		2,063							2,063	2,063			
100088070	San Juan Capistrano	CA		10/25/2022		13,668							13,668	13,668			
100088071	Ridgecrest	CA		10/25/2022		1,829							1,829	1,829			
100088073	Georgetown	TX		10/25/2022		10,329							10,329	10,329			
100088074	Fort Lauderdale	FL		10/25/2022		17,439							17,439	17,439			
100088075	Kissimmee	FL		10/25/2022		26,655							26,655	26,655			
100088076	Chicago	IL		10/25/2022		2,508							2,508	2,508			
100088078	Cutler Bay	FL		10/25/2022		2,607							2,607	2,607			
100088079	Coral Springs	FL		10/25/2022		29,588							29,588	29,588			
100088080	Winter Haven	FL		10/25/2022		2,298							2,298	2,298			
100088082	Lutz	FL		10/25/2022		2,601							2,601	2,601			
100088083	Centennial	CO		10/25/2022		3,594							3,594	3,594			
100088086	Las Vegas	NV		10/25/2022		2,138							2,138	2,138			
100088087	Sultan	WA		10/25/2022		4,714							4,714	4,714			
100088088	Kissimmee	FL		10/25/2022		2,572							2,572	2,572			
100088089	Baltimore	MD		10/25/2022		1,335							1,335	1,335			
100088091	Jacksonville	FL		10/25/2022		2,210							2,210	2,210			
100088092	Denver	CO		10/25/2022		4,986							4,986	4,986			
100088093	Phoenix	AZ		10/25/2022		974							974	974			
100088094	Dania Beach	FL		10/25/2022		1,334							1,334	1,334			
100088095	Opa Locka	FL		10/25/2022		1,615							1,615	1,615			
100088096	Crystal Beach	TX		10/25/2022		3,022							3,022	3,022			
100088097	Boynton Beach	FL		10/25/2022		2,031							2,031	2,031			
100088098	Greenville	SC		10/25/2022		2,209							2,209	2,209			
100088099	Orlando	FL		10/25/2022		13,034							13,034	13,034			
100088100	Portland	OR		10/25/2022		4,118							4,118	4,118			
100088101	North Richland Hills	TX		10/25/2022		2,155							2,155	2,155			
100088102	Temecula	CA		10/25/2022		12,146							12,146	12,146			
100088103	Los Angeles	CA		10/25/2022		4,232							4,232	4,232			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088104	Lowell	MA		10/25/2022		2,258							2,258	2,258			
100088105	Conyers	GA		10/25/2022		990							990	990			
100088106	Jackson	CA		10/25/2022		2,299							2,299	2,299			
100088107	Temecula	CA		10/25/2022		9,335							9,335	9,335			
100088108	Capitol Heights	MD		10/25/2022		2,408							2,408	2,408			
100088110	Ormond Beach	FL		10/25/2022		3,794							3,794	3,794			
100088111	Pompano Beach	FL		10/25/2022		2,015							2,015	2,015			
100088112	Phoenix	AZ		10/25/2022		3,784							3,784	3,784			
100088113	Phoenix	AZ		10/25/2022		3,569							3,569	3,569			
100088115	New Port Richey	FL		10/25/2022		2,238							2,238	2,238			
100088116	Cocoa	FL		10/25/2022		963							963	963			
100088118	Chicago	IL		10/25/2022		1,076							1,076	1,076			
100088119	Kelseyville	CA		10/25/2022		1,588							1,588	1,588			
100088120	Cranston	RI		10/25/2022		1,582							1,582	1,582			
100088121	Baltimore	MD		10/25/2022		1,044							1,044	1,044			
100088122	Phoenix	AZ		10/25/2022		2,056							2,056	2,056			
100088123	Sunny Isles Beach	FL		10/25/2022		3,173							3,173	3,173			
100088124	Lauderdale By The Sea	FL		10/25/2022		1,124							1,124	1,124			
100088125	Las Vegas	NV		10/25/2022		1,640							1,640	1,640			
100088126	Oro Valley	AZ		10/25/2022		1,542							1,542	1,542			
100088127	Hialeah	FL		10/25/2022		2,282							2,282	2,282			
100088128	Payson	UT		10/25/2022		2,469							2,469	2,469			
100088129	Sweet Home	OR		10/25/2022		1,675							1,675	1,675			
100088130	Sweet Home	OR		10/25/2022		2,285							2,285	2,285			
100088131	West Palm Beach	FL		10/25/2022		71,904							71,904	71,904			
100088132	Port Wentworth	GA		10/25/2022		1,757							1,757	1,757			
100088133	Port Wentworth	GA		10/25/2022		1,639							1,639	1,639			
100088135	Barefoot Bay	FL		10/25/2022		906							906	906			
100088136	Staten Island	NY		10/25/2022		4,880							4,880	4,880			
100088137	San Bernardino	CA		10/25/2022		2,777							2,777	2,777			
100088138	Elko	NV		10/25/2022		1,413							1,413	1,413			
100088139	Santa Ana	CA		10/25/2022		2,967							2,967	2,967			
100088142	Milton	FL		10/25/2022		1,406							1,406	1,406			
100088143	Myrtle Beach	SC		10/25/2022		2,797							2,797	2,797			
100088146	Rockport	TX		10/25/2022		2,240							2,240	2,240			
100088148	Big Bear City	CA		10/25/2022		3,646							3,646	3,646			
100088149	Pflugerville	TX		10/25/2022		2,950							2,950	2,950			
100088150	Ketchum	ID		10/25/2022		5,448							5,448	5,448			
100088151	Cypress	TX		10/25/2022		4,821							4,821	4,821			
100088153	Deltona	FL		10/25/2022		1,497							1,497	1,497			
100088154	Fort Worth	TX		10/25/2022		681							681	681			
100088155	Menifee	CA		10/25/2022		4,848							4,848	4,848			
100088156	Lincoln	AL		10/25/2022		1,397							1,397	1,397			
100088157	New Cuyama	CA		10/25/2022		1,160							1,160	1,160			
100088158	Lincoln	AL		10/25/2022		1,397							1,397	1,397			
100088160	Hoffman Estates	IL		10/25/2022		2,271							2,271	2,271			
100088163	Thonotosassa	FL		10/25/2022		15,160							15,160	15,160			
100088166	Covington	KY		10/25/2022		823							823	823			
100088168	Port Saint Lucie	FL		10/25/2022		1,587							1,587	1,587			
100088169	Panama City Beach	FL		10/25/2022		1,189							1,189	1,189			
100088170	Galt	CA		10/25/2022		2,994							2,994	2,994			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088171	Park City	UT		10/25/2022		2,629							2,629	2,629			
100088172	Fort Pierce	FL		10/25/2022		2,277							2,277	2,277			
100088173	Tucson	AZ		10/25/2022		4,655							4,655	4,655			
100088174	Miami	FL		10/25/2022		4,944							4,944	4,944			
100088175	Santa Maria	CA		10/25/2022		3,995							3,995	3,995			
100088176	Chicago	IL		10/25/2022		1,334							1,334	1,334			
100088177	Moore	OK		10/25/2022		1,429							1,429	1,429			
100088178	Denver	CO		10/25/2022		3,311							3,311	3,311			
100088179	Oklahoma City	OK		10/25/2022		1,011							1,011	1,011			
100088180	Long Beach	CA		10/25/2022		13,149							13,149	13,149			
100088181	St. Joseph	MO		10/25/2022		943							943	943			
100088182	Houston	TX		10/25/2022		4,940							4,940	4,940			
100088183	Chicago	IL		10/25/2022		915							915	915			
100088184	Sugar Land	TX		10/25/2022		2,252							2,252	2,252			
100088185	Phoenix	AZ		10/25/2022		1							1	1			
100088186	Houston	TX		10/25/2022		5,880							5,880	5,880			
100088187	Houston	TX		10/25/2022		5,024							5,024	5,024			
100088188	Pickerington	OH		10/13/2022		2,513							2,513	2,513			
100088189	Temple City	CA		10/13/2022		872,964							872,964	872,964			
100088190	Los Angeles	CA		10/13/2022		51,205							51,205	51,205			
100088191	Mission Viejo	CA		10/13/2022		44,785							44,785	44,785			
100088193	Allen	TX		10/13/2022		3,141							3,141	3,141			
100088195	Scottsdale	AZ		10/13/2022		9,774							9,774	9,774			
100088196	Simi Valley	CA		10/13/2022		9,503							9,503	9,503			
100088197	Simi Valley	CA		10/13/2022		7,854							7,854	7,854			
100088199	Simi Valley	CA		10/13/2022		9,291							9,291	9,291			
100088200	Spring	TX		10/13/2022		6,668							6,668	6,668			
100088203	Huntington Beach	CA		10/13/2022		18,519							18,519	18,519			
100088204	Plano	TX		10/13/2022		12,561							12,561	12,561			
100088205	Colton	CA		10/13/2022		8,545							8,545	8,545			
100088206	Lake Elsinore	CA		10/13/2022		5,680							5,680	5,680			
100088210	Lahaina	HI		10/19/2022		60,883							60,883	60,883			
100088217	Lawrenceville	NJ		10/19/2022		3,180							3,180	3,180			
100088219	Garfield Heights	OH		10/17/2022		1,039							1,039	1,039			
100088222	Stuart	FL		10/17/2022		2,715							2,715	2,715			
100088223	Kenvil	NJ		10/17/2022		3,120							3,120	3,120			
100088224	Hollywood	FL		10/17/2022		2,519							2,519	2,519			
100088225	East Orange	NJ		10/17/2022		3,058							3,058	3,058			
100088226	Belleville	NJ		10/17/2022		3,869							3,869	3,869			
100088227	Poughkeepsie	NY		10/17/2022		2,107							2,107	2,107			
100088228	Houston	TX		10/17/2022		2,408							2,408	2,408			
100088229	New Brunswick	NJ		10/17/2022		3,164							3,164	3,164			
100088230	Albany	NY		10/17/2022		1,789							1,789	1,789			
100088232	Mount Vernon	NY		10/17/2022		6,829							6,829	6,829			
100088233	Bristol	CT		10/17/2022		1,501							1,501	1,501			
100088234	Columbus	GA		10/17/2022		1,130							1,130	1,130			
100088235	Yonkers	NY		10/17/2022		7,138							7,138	7,138			
100088236	Yonkers	NY		10/17/2022		6,449							6,449	6,449			
100088237	New Haven	CT		10/17/2022		2,321							2,321	2,321			
100088238	Newark	NJ		10/17/2022		2,312							2,312	2,312			
100088239	Newark	NJ		10/17/2022		3,413							3,413	3,413			

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100088240	Jersey City	NJ		10/17/2022		7,304							7,304	7,304			
100088241	Amenia	NY		10/17/2022		1,231							1,231	1,231			
100088242	Central Islip	NY		10/17/2022		4,375							4,375	4,375			
100088243	Baltimore	MD		10/17/2022		1,945							1,945	1,945			
100088244	New Haven	CT		10/17/2022		2,450							2,450	2,450			
100088245	Troy	NY		10/17/2022		1,284							1,284	1,284			
100088246	Nashville	NC		10/17/2022		1,279							1,279	1,279			
100088247	Galloway	NJ		10/17/2022		2,217							2,217	2,217			
100088248	Southampton	NY		10/17/2022		11,450							11,450	11,450			
100088249	Newark	NJ		10/17/2022		4,020							4,020	4,020			
100088250	South Euclid	OH		10/17/2022		1,243							1,243	1,243			
100088251	Trenton	NJ		10/17/2022		951							951	951			
100088252	Philadelphia	PA		10/17/2022		2,063							2,063	2,063			
100088253	Newark	NJ		10/17/2022		4,094							4,094	4,094			
100088254	Pensacola	FL		10/17/2022		3,376							3,376	3,376			
100088255	Saratoga Springs	NY		10/17/2022		4,515							4,515	4,515			
100088256	Vineland	NJ		10/17/2022		2,563							2,563	2,563			
100088257	Queens	NY		10/17/2022		7,844							7,844	7,844			
100088258	Baltimore	MD		10/17/2022		2,417							2,417	2,417			
100088259	Waterbury	CT		10/17/2022		1,682							1,682	1,682			
100088260	Baltimore	MD		10/17/2022		2,207							2,207	2,207			
100088261	Wilmington	DE		10/17/2022		842							842	842			
100088262	Baltimore	MD		10/17/2022		2,068							2,068	2,068			
100088263	Schenectady	NY		10/17/2022		2,072							2,072	2,072			
100088264	Hicksville	NY		10/17/2022		48,494							48,494	48,494			
100088265	Clifton	NJ		10/17/2022		3,631							3,631	3,631			
100088267	Gastonia	NC		10/17/2022		1,356							1,356	1,356			
100088268	Trenton	NJ		10/17/2022		1,174							1,174	1,174			
100088270	Stanhope	NJ		10/17/2022		2,334							2,334	2,334			
100088271	Miami	FL		10/17/2022		3,156							3,156	3,156			
100088272	Orlando	FL		10/17/2022		3,209							3,209	3,209			
100088273	Worcester	MA		10/17/2022		6,140							6,140	6,140			
100088274	Charlotte	NC		10/17/2022		883							883	883			
100088275	Port Washington	NY		10/17/2022		8,127							8,127	8,127			
100088276	Canton	OH		10/17/2022		687							687	687			
100088277	Merrillville	IN		10/17/2022		1,933							1,933	1,933			
100088278	Winder	GA		10/17/2022		2,042							2,042	2,042			
100088279	Irvington	NJ		10/17/2022		3,515							3,515	3,515			
100088280	Dyer	IN		10/17/2022		2,616							2,616	2,616			
100088282	Baltimore	MD		10/17/2022		859							859	859			
100088284	Port Norris	NJ		10/17/2022		1,641							1,641	1,641			
100088285	Houston	TX		10/17/2022		2,182							2,182	2,182			
100088290	Bozeman	MT		10/24/2022		5,268							5,268	5,268			
100088292	Myrtle Beach	SC		10/24/2022		1,640							1,640	1,640			
100088293	Palm Coast	FL		10/24/2022		4,712							4,712	4,712			
100088296	Dedham	MA		10/24/2022		4,267							4,267	4,267			
100088297	Chino Hills	CA		11/10/2022		8,091							8,091	7,572		(519)	(519)
100088298	Lake Hopatcong	NJ		11/10/2022		4,281							4,281	3,950		(332)	(332)
100088299	Bayville	NJ		11/10/2022		8,533							8,533	8,184		(349)	(349)
100088302	Bernardsville	NJ		11/10/2022		7,130							7,130	6,602		(528)	(528)
100088303	Huntington Beach	CA		11/10/2022		2,223							2,223	2,043		(179)	(179)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088304	Stamford	CT		11/10/2022		5,074							5,074	5,074			
100088306	Buda	TX		11/10/2022		4,128							4,128	3,797		(331)	(331)
100088307	Birmingham	AL		11/10/2022		8,780							8,780	8,473		(307)	(307)
100088309	Millsboro	DE		11/10/2022		3,787							3,787	3,484		(303)	(303)
100088310	Lansing	MI		11/10/2022		1,513							1,513	1,392		(121)	(121)
100088311	Doral	FL		11/10/2022		3,404							3,404	3,053		(350)	(350)
100088313	Houston	TX		11/10/2022		5,124							5,124	5,004		(120)	(120)
100088315	Mcalester	OK		11/10/2022		209,570							209,570	209,300		(270)	(270)
100088316	Doral	FL		11/10/2022		16,823							16,823	16,157		(666)	(666)
100088317	West Palm Beach	FL		11/10/2022		5,330							5,330	5,125		(205)	(205)
100088318	Philadelphia	PA		11/10/2022		3,821							3,821	3,513		(307)	(307)
100088319	Prospect Park	PA		11/10/2022		2,042							2,042	1,878		(164)	(164)
100088320	Social Circle	GA		11/10/2022		19,362							19,362	18,704		(659)	(659)
100088324	Framingham	MA		11/10/2022		2,679							2,679	2,465		(214)	(214)
100088325	Heath	OH		11/10/2022		1,371							1,371	1,371			
100088327	Staten Island	NY		11/10/2022		18,271							18,271	17,786		(485)	(485)
100088328	Vero Beach	FL		01/06/2023									5,128	5,128			
100088330	Perkasie	PA		01/06/2023									2,962	2,962			
100088331	Chandler	AZ		01/06/2023									4,116	4,116			
100088332	Salisbury	MD		01/06/2023									12,680	12,680			
100088333	Moore	TX		01/06/2023									886	886			
100088335	Delray Beach	FL		01/06/2023									2,615	2,615			
100088336	Riverside	CA		01/06/2023									3,049	3,049			
100088337	Taylors	SC		01/06/2023									1,164	1,165		2	2
100088338	Haleiwa	HI		01/06/2023									12,343	12,343			
100088339	Miami Beach	FL		01/06/2023									16,806	16,806			
100088340	Wildomar	CA		01/06/2023									8,076	8,076			
100088341	Beaumont	CA		01/06/2023									3,026	3,026			
100088342	Los Angeles	CA		01/06/2023									1,100	1,100			
100088343	Mansfield	TX		01/06/2023									1,898	1,898			
100088344	Mesa	AZ		01/06/2023									3,163	3,163			
100088346	Pasadena	CA		01/06/2023									73,329	73,329			
100088347	Ocoee	FL		01/06/2023									2,259	2,259			
100088351	Prosper	TX		01/06/2023									2,600	2,600			
100088353	Pleasant Grove	UT		01/06/2023									3,232	3,232			
100088355	Maryville	TN		01/06/2023									1,331	1,331			
100088356	Powder Springs	GA		01/06/2023									4,356	4,356			
100088358	Conway	SC		01/06/2023									1,064	1,062		(2)	(2)
100088359	Georgetown	TX		01/06/2023									2,681	2,681			
100088360	Cedar Hill	TX		01/06/2023									1,174	1,174			
100088361	Reynoldsburg	OH		01/06/2023									558	558			
100088363	Roseville	CA		01/06/2023									3,642	3,642			
100088367	Palm Springs	CA		01/06/2023									1,043	1,043			
100088369	Douglasville	GA		01/06/2023									1,533	1,533			
100088374	Sevierville	TN		01/06/2023									8,336	8,336			
100088376	Miami	FL		01/06/2023									5,406	5,406			
100088378	Annapolis	MD		01/06/2023									2,284	2,284			
100088381	Makawao	HI		01/06/2023									6,969	6,969			
100088383	Sedona	AZ		01/06/2023									5,751	5,751			
100088384	Reading	PA		01/06/2023									1,280	1,280			
100088385	Miami	FL		01/06/2023									856	856			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088390	Fort Mitchell	AL		01/06/2023									1,524	1,524			
100088391	Rock Hill	SC		01/06/2023									1,768	1,768			
100088392	Collinsville	IL		01/06/2023									767	767			
100088394	Isle Of Palms	SC		01/06/2023									143	143			
100088395	Rock Hill	SC		01/06/2023									1,517	1,517			
100088489	Amsterdam	NLD		10/27/2022										27			27
100088490	Amsterdam	NLD		10/27/2022		2,880							2,880	2,779	(101)		(101)
100088491	Amsterdam	NLD		10/27/2022										59	59		59
100088492	Amsterdam	NLD		10/27/2022										32	32		32
100088493	Amsterdam	NLD		10/27/2022										92	92		92
100088494	Amsterdam	NLD		10/27/2022		1,590							1,590	1,493	(97)		(97)
100088495	Amsterdam	NLD		10/27/2022													
100088496	Amsterdam	NLD		10/27/2022		4,778							4,778	4,471	(306)		(306)
100088497	Amsterdam	NLD		10/27/2022										176	176		176
100088498	Amsterdam	NLD		10/27/2022										103	103		103
100088499	Amsterdam	NLD		10/27/2022										126	126		126
100088500	Amsterdam	NLD		10/27/2022										23	23		23
100088501	Amsterdam	NLD		10/27/2022		402							402	383	(19)		(19)
100088502	Amsterdam	NLD		10/27/2022										308	308		308
100088503	Amsterdam	NLD		10/27/2022										194	194		194
100088504	Amsterdam	NLD		10/27/2022		16,678							16,678	15,818	(860)		(860)
100088505	Amsterdam	NLD		10/27/2022										48	48		48
100088507	Amsterdam	NLD		10/27/2022										326	326		326
100088508	Amsterdam	NLD		10/27/2022										231	231		231
100088509	Amsterdam	NLD		10/27/2022										32	32		32
100088510	Amsterdam	NLD		10/27/2022										205	205		205
100088511	Amsterdam	NLD		10/27/2022		9,266							9,266	8,769	(497)		(497)
100088512	Amsterdam	NLD		10/27/2022										127	127		127
100088513	Amsterdam	NLD		10/27/2022										52	52		52
100088514	Amsterdam	NLD		10/27/2022										102	102		102
100088515	Amsterdam	NLD		10/27/2022		1,158							1,158	1,192	33		33
100088517	Amsterdam	NLD		10/27/2022										339	339		339
100088518	Amsterdam	NLD		10/27/2022										47	47		47
100088519	Amsterdam	NLD		10/27/2022										116	116		116
100088520	Amsterdam	NLD		10/27/2022										117	117		117
100088521	Amsterdam	NLD		10/27/2022										45	45		45
100088522	Amsterdam	NLD		10/27/2022										19	19		19
100088523	Amsterdam	NLD		10/27/2022										55	55		55
100088524	Amsterdam	NLD		10/27/2022		584							584	551	(33)		(33)
100088525	Amsterdam	NLD		10/27/2022		20,570							20,570	19,422	(1,148)		(1,148)
100088526	Amsterdam	NLD		10/27/2022										44	44		44
100088527	Amsterdam	NLD		10/27/2022		10,525							10,525	9,987	(538)		(538)
100088529	Amsterdam	NLD		10/27/2022										48	48		48
100088530	Amsterdam	NLD		10/27/2022		34,746							34,746	32,962	(1,784)		(1,784)
100088531	Amsterdam	NLD		10/27/2022										116	116		116
100088532	Amsterdam	NLD		10/27/2022										15	15		15
100088533	Amsterdam	NLD		10/27/2022		790							790	748	(42)		(42)
100088534	Amsterdam	NLD		10/27/2022										83	83		83
100088535	Amsterdam	NLD		10/27/2022										100	100		100
100088536	Amsterdam	NLD		10/27/2022										42	42		42
100088537	Amsterdam	NLD		10/27/2022										155	155		155

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088538	Amsterdam	NLD		10/27/2022		1,351							1,351	1,275	(76)		(76)
100088539	Amsterdam	NLD		10/27/2022										104	104		104
100088540	Amsterdam	NLD		10/27/2022		942							942	888	(53)		(53)
100088542	Amsterdam	NLD		10/27/2022										200	200		200
100088543	Amsterdam	NLD		10/27/2022		2,529							2,529	2,380	(149)		(149)
100088544	Amsterdam	NLD		10/27/2022										53	53		53
100088545	Amsterdam	NLD		10/27/2022		125							125	163	39		39
100088547	Amsterdam	NLD		10/27/2022										113	113		113
100088548	Amsterdam	NLD		10/27/2022										115	115		115
100088549	Amsterdam	NLD		10/27/2022		2,955							2,955	2,780	(176)		(176)
100088550	Amsterdam	NLD		10/27/2022										27	27		27
100088551	Amsterdam	NLD		10/27/2022										38	38		38
100088552	Amsterdam	NLD		10/27/2022										166	166		166
100088553	Amsterdam	NLD		10/27/2022										365	365		365
100088554	Amsterdam	NLD		10/27/2022										30	30		30
100088555	Amsterdam	NLD		10/27/2022		475							475	446	(28)		(28)
100088556	Amsterdam	NLD		10/27/2022										188	188		188
100088557	Amsterdam	NLD		10/27/2022		1,158							1,158	1,089	(70)		(70)
100088558	Amsterdam	NLD		10/27/2022										69	69		69
100088559	Amsterdam	NLD		10/27/2022		1,120							1,120	1,052	(67)		(67)
100088560	Amsterdam	NLD		10/27/2022										67	67		67
100088561	Amsterdam	NLD		10/27/2022										232	232		232
100088562	Amsterdam	NLD		10/27/2022		1,983							1,983	1,872	(111)		(111)
100088563	Amsterdam	NLD		10/27/2022		885							885	834	(51)		(51)
100088564	Amsterdam	NLD		10/27/2022										89	89		89
100088565	Amsterdam	NLD		10/27/2022		35,673							35,673	33,615	(2,058)		(2,058)
100088567	Amsterdam	NLD		10/27/2022										49	49		49
100088568	Amsterdam	NLD		10/27/2022		873							873	820	(53)		(53)
100088569	Amsterdam	NLD		10/27/2022										77	77		77
100088570	Amsterdam	NLD		10/27/2022										429	429		429
100088571	Amsterdam	NLD		10/27/2022										23	23		23
100088572	Amsterdam	NLD		10/27/2022										53	53		53
100088573	Amsterdam	NLD		10/27/2022										62	62		62
100088574	Amsterdam	NLD		10/27/2022										48	48		48
100088575	Amsterdam	NLD		10/27/2022										63	63		63
100088576	Amsterdam	NLD		10/27/2022		1,236							1,236	1,160	(76)		(76)
100088577	Amsterdam	NLD		10/27/2022										60	60		60
100088578	Amsterdam	NLD		10/27/2022										49	49		49
100088579	Amsterdam	NLD		10/27/2022		9,266							9,266	8,843	(423)		(423)
100088580	Amsterdam	NLD		10/27/2022		656							656	622	(34)		(34)
100088789	Morristown	TN		11/15/2022		7,319							7,319	7,319			
100088790	Mishawaka	IN		11/15/2022		2,317							2,317	2,317			
100088791	Glenwood Springs	CO		11/15/2022		6,034							6,034	6,034			
100088792	Blue Ridge	GA		11/15/2022		2,838							2,838	2,838			
100088794	Spokane	WA		11/15/2022		1,200							1,200	1,200			
100088795	Muncie	IN		11/15/2022		3,362							3,362	3,362			
100088796	Mansfield	TX		11/15/2022		2,997							2,997	2,997			
100088800	Sinking Spring	PA		11/15/2022		2,668							2,668	2,668			
100088801	Lake Elsinore	CA		11/15/2022		3,201							3,201	3,201			
100088802	Florida City	FL		11/15/2022		896							896	896			
100088803	Decatur	GA		11/15/2022		726							726	726			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088804	Riverside	CA		11/15/2022		8,337							8,337	8,337			
100088805	Hood River	OR		11/15/2022		941							941	941			
100088807	Homestead	FL		11/15/2022		1,165							1,165	1,165			
100088808	Macomb	MI		11/15/2022		3,682							3,682	3,682			
100088809	Powder Springs	GA		11/15/2022		1,033							1,033	1,033			
100088810	Pompano Beach	FL		11/15/2022		1,216							1,216	1,216			
100088812	Hemet	CA		11/15/2022		2,172							2,172	2,172			
100088813	Beavercreek	OH		11/15/2022		794							794	794			
100088814	Inglewood	CA		11/15/2022		6,055							6,055	6,055			
100088815	San Francisco	CA		11/15/2022		8,874							8,874	8,874			
100088816	Calhan	CO		11/15/2022		1,821							1,821	1,821			
100088817	Crawford	GA		11/15/2022		1,373							1,373	1,373			
100088819	Brooklyn	NY		11/15/2022		27,700							27,700	27,700			
100088821	Morristown	VT		11/15/2022		2,938							2,938	2,938			
100088822	Glendale	AZ		11/15/2022		844							844	844			
100088823	Layton	UT		11/15/2022		8,885							8,885	8,885			
100088824	Monroe	NC		11/15/2022		2,499							2,499	2,499			
100088825	Scottsdale	AZ		11/15/2022		8,133							8,133	8,133			
100088826	Scottsdale	AZ		11/15/2022		7,949							7,949	7,949			
100088827	Brandon	FL		11/15/2022		3,768							3,768	3,768			
100088830	Rancho Santa Margarita	CA		11/15/2022		5,364							5,364	5,364			
100088831	Naples	FL		11/15/2022		888							888	888			
100088832	Charlotte	NC		11/15/2022		1,600							1,600	1,600			
100088833	Burlington	WI		11/15/2022		4,195							4,195	4,195			
100088834	Ivins	UT		11/15/2022		2,793							2,793	2,793			
100088835	Bardonia	NY		11/15/2022		2,639							2,639	2,639			
100088836	Antioch	CA		11/15/2022		6,199							6,199	6,199			
100088837	League City	TX		11/15/2022		5,687							5,687	5,687			
100088838	Battle Ground	WA		11/15/2022		106,086							106,086	106,086			
100088839	Victorville	CA		11/15/2022		2,528							2,528	2,528			
100088840	Bluffton	SC		11/15/2022		1,926							1,926	1,926			
100088841	Dalton	GA		11/15/2022		622							622	622			
100088843	Menifee	CA		11/15/2022		6,874							6,874	6,874			
100088844	Richmond	CA		11/15/2022		2,164							2,164	2,164			
100088845	Warminster	PA		11/15/2022		29,535							29,535	29,535			
100088846	Bal Harbour	FL		11/15/2022		3,313							3,313	3,313			
100088848	Worthington	OH		11/15/2022		2,930							2,930	2,930			
100088849	Winter Garden	FL		11/15/2022		15,608							15,608	15,608			
100088850	Petaluma	CA		11/15/2022		3,688							3,688	3,688			
100088851	Elkton	MD		11/15/2022		1,995							1,995	1,995			
100088852	Palm Beach Gardens	FL		11/15/2022		6,046							6,046	6,046			
100088853	Cumming	GA		11/15/2022		9,693							9,693	9,693			
100088854	Oregon City	OR		11/15/2022		4,119							4,119	4,119			
100088855	Peoria	AZ		11/15/2022		5,067							5,067	5,067			
100088858	Yulee	FL		11/15/2022		2,636							2,636	2,636			
100088859	Farmington	MN		11/15/2022		2,820							2,820	2,820			
100088860	Volo	IL		11/15/2022		39,957							39,957	39,957			
100088861	Seattle	WA		11/15/2022		3,729							3,729	3,729			
100088863	Lewisville	TX		11/15/2022		19,577							19,577	19,577			
100088864	Tomball	TX		11/15/2022		6,134							6,134	6,134			
100088865	San Mateo	CA		11/15/2022		19,577							19,577	19,577			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088866	Hallandale Beach	FL		11/15/2022		4,622							4,622	4,622			
100088867	Santa Rosa Beach	FL		11/15/2022		2,739							2,739	2,739			
100088868	Washington	UT		11/15/2022		21,196							21,196	21,196			
100088869	Lodi	CA		11/15/2022		4,460							4,460	4,460			
100088870	Lancaster	KY		11/15/2022		3,080							3,080	3,080			
100088871	Hialeah	FL		11/15/2022		14,739							14,739	14,739			
100088872	Brighton	CO		11/15/2022		2,830							2,830	2,830			
100088873	King Of Prussia	PA		11/15/2022		2,145							2,145	2,145			
100088874	Tampa	FL		11/15/2022		2,850							2,850	2,850			
100088875	Port Saint Lucie	FL		11/15/2022		34,329							34,329	34,329			
100088876	Bedford	OH		11/15/2022		386							386	386			
100088877	Las Vegas	NV		11/15/2022		8,327							8,327	8,327			
100088878	Laurel	MD		11/15/2022		3,954							3,954	3,954			
100088879	Denver	CO		11/15/2022		6,693							6,693	6,693			
100088880	Las Vegas	NV		11/15/2022		7,966							7,966	7,966			
100088881	Irving	TX		11/15/2022		1,743							1,743	1,743			
100088882	Yukon	OK		11/15/2022		5,471							5,471	5,471			
100088883	Smyrna	GA		11/15/2022		2,524							2,524	2,524			
100088884	Gilbert	AZ		11/15/2022		4,417							4,417	4,417			
100088885	Dallas	GA		11/15/2022		2,344							2,344	2,344			
100088886	Las Vegas	NV		11/15/2022		2,613							2,613	2,613			
100088887	Orlando	FL		11/15/2022		2,998							2,998	2,998			
100088888	Palmdale	CA		11/15/2022		41,772							41,772	41,772			
100088889	Houston	TX		11/15/2022		1,668							1,668	1,668			
100088890	Richfield	UT		11/15/2022		2,886							2,886	2,886			
100088891	Myrtle Beach	SC		11/15/2022		1,522							1,522	1,522			
100088893	Millville	NJ		11/15/2022		5,850							5,850	5,850			
100088894	Whiting	IN		11/15/2022		1,355							1,355	1,355			
100088896	Kansas City	KS		11/15/2022		626							626	626			
100088897	Las Vegas	NV		11/15/2022		5,460							5,460	5,460			
100088901	Griffin	GA		11/15/2022		953							953	953			
100088902	Ocala	FL		11/15/2022		985							985	985			
100088903	Schenectady	NY		11/15/2022		1,009							1,009	1,009			
100088905	Orlando	FL		11/15/2022		2,370							2,370	2,370			
100088906	Houston	TX		11/15/2022		1,167							1,167	1,167			
100088907	Saint Petersburg	FL		11/15/2022		1,409							1,409	1,409			
100088908	Jacksonville	FL		11/15/2022		597							597	597			
100088909	Lutz	FL		11/15/2022		1,608							1,608	1,608			
100088910	Galloway	NJ		11/15/2022		1,572							1,572	1,572			
100088911	Dublin	OH		11/15/2022		1,358							1,358	1,358			
100088912	Homestead	FL		11/15/2022		2,254							2,254	2,254			
100088913	Malden	MA		11/15/2022		3,282							3,282	3,282			
100088914	Scottsdale	AZ		11/15/2022		1,576							1,576	1,576			
100088915	Katy	TX		11/15/2022		12,326							12,326	12,326			
100088916	Belton	TX		11/15/2022		4,530							4,530	4,530			
100088918	Harrisburg	PA		11/15/2022		574							574	574			
100088919	Doral	FL		11/15/2022		1,517							1,517	1,517			
100088920	Edgewater	FL		11/15/2022		925							925	925			
100088921	Carolina Beach	NC		11/15/2022		1,528							1,528	1,528			
100088922	Sanford	FL		11/15/2022		2,247							2,247	2,247			
100088923	Pinellas Park	FL		11/15/2022		842							842	842			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088924	Hollywood	FL		11/15/2022		1,046							1,046	1,046			
100088925	Palm Beach	FL		11/15/2022		1,740							1,740	1,740			
100088928	Flowery Branch	GA		11/15/2022		2,481							2,481	2,481			
100088929	Tuxedo Park	NY		11/15/2022		10,203							10,203	10,203			
100088931	Canton	OH		11/15/2022		942							942	942			
100088932	Cudjoe Key	FL		11/15/2022		2,625							2,625	2,625			
100088933	Tucson	AZ		11/15/2022		772							772	772			
100088934	Jacksonville	FL		11/15/2022		731							731	731			
100088935	Murrells Inlet	SC		11/15/2022		2,974							2,974	2,974			
100088936	Chippewa Lake	OH		11/15/2022		1,125							1,125	1,125			
100088937	Kissimmee	FL		11/15/2022		1,687							1,687	1,687			
100088938	New Smyrna Beach	FL		11/15/2022		1,508							1,508	1,508			
100088940	Miami	FL		11/15/2022		3,960							3,960	3,960			
100088941	Hilo	HI		11/15/2022		179,323							179,323	179,323			
100088942	Rio Rico	AZ		11/15/2022		8,383							8,383	8,383			
100088943	Scranton	PA		11/15/2022		1,200							1,200	1,200			
100088945	Sunny Isles Beach	FL		11/15/2022		5,590							5,590	5,590			
100088946	Bolton	CT		11/15/2022		1,663							1,663	1,663			
100088947	Las Vegas	NV		11/15/2022		1,515							1,515	1,515			
100088948	Daytona Beach Shores	FL		11/15/2022		1,169							1,169	1,169			
100088949	Malibu	CA		11/15/2022		16,294							16,294	16,294			
100088950	Avon Park	FL		11/15/2022		2,378							2,378	2,378			
100088951	Hollywood	FL		11/15/2022		3,669							3,669	3,669			
100088952	Aventura	FL		11/15/2022		3,934							3,934	3,934			
100088954	Fort Worth	TX		11/15/2022		4,589							4,589	4,589			
100088955	North Bergen	NJ		11/15/2022		3,218							3,218	3,218			
100088956	Scottsdale	AZ		11/15/2022		2,106							2,106	2,106			
100088957	Bound Brook	NJ		11/15/2022		3,305							3,305	3,305			
100088958	Hartwell	GA		11/15/2022		1,426							1,426	1,426			
100088960	Plantation	FL		11/15/2022		913							913	913			
100088961	Phoenix	AZ		11/15/2022		4,541							4,541	4,541			
100088962	Volcano	HI		11/15/2022		4,103							4,103	4,103			
100088963	Lavallette	NJ		11/15/2022		7,202							7,202	7,202			
100088964	Phoenix	AZ		11/15/2022		860							860	860			
100088965	Orlando	FL		11/15/2022		873							873	873			
100088966	Ocala	FL		11/15/2022		1,782							1,782	1,782			
100088968	Naples	FL		11/15/2022		3,750							3,750	3,750			
100088969	Tomball	TX		11/15/2022		17,652							17,652	17,652			
100088970	Biscayne Park	FL		11/15/2022		6,420							6,420	6,420			
100088971	Kissimmee	FL		11/15/2022		1,948							1,948	1,948			
100088972	Wilton Manors	FL		11/15/2022		5,341							5,341	5,341			
100088973	Kissimmee	FL		11/15/2022		1,692							1,692	1,692			
100088974	Phoenix	AZ		11/15/2022		1,560							1,560	1,560			
100088975	Orlando	FL		11/15/2022		15,412							15,412	15,412			
100088977	Scottsdale	AZ		11/15/2022		2,069							2,069	2,069			
100088978	Hallandale Beach	FL		11/15/2022		1,689							1,689	1,689			
100088979	Trenton	NJ		11/15/2022		820							820	820			
100088980	Treasure Island	FL		11/15/2022		2,837							2,837	2,837			
100088982	Riviera Beach	FL		11/15/2022		3,198							3,198	3,198			
100088983	Doral	FL		11/15/2022		1,931							1,931	1,931			
100088984	Lacey	WA		11/15/2022		1,986							1,986	1,986			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088985	Port Chester	NY		11/15/2022		5,452							5,452	5,452			
100088986	Las Vegas	NV		11/15/2022		1,391							1,391	1,391			
100088987	Bolingbrook	IL		11/15/2022		1,580							1,580	1,580			
100088988	Miami	FL		11/15/2022		2,567							2,567	2,567			
100088989	Oxnard	CA		11/15/2022		2,102							2,102	2,102			
100088990	Stockbridge	GA		11/15/2022		1,299							1,299	1,299			
100088991	Plantation	FL		11/15/2022		5,592							5,592	5,592			
100088992	Brookhaven	GA		11/15/2022		2,825							2,825	2,825			
100088993	Albemarle	NC		11/15/2022		1,045							1,045	1,045			
100088994	Columbus	OH		11/15/2022		1,428							1,428	1,428			
100088996	Dayton	OH		11/15/2022		510							510	510			
100089024	Portland	OR		11/04/2022		2,922							2,922	2,922			
100089029	Los Angeles	CA		11/04/2022		11,335							11,335	11,335			
100089031	Moreno Valley	CA		11/04/2022		13,538							13,538	13,538			
100089032	Escondido	CA		11/04/2022		5,382							5,382	5,382			
100089035	Auburn	WA		11/04/2022		17,588							17,588	17,588			
100089038	Ocoee	FL		11/04/2022		23,599							23,599	23,599			
100089039	Orlando	FL		11/04/2022		2,947							2,947	2,947			
100089041	Inglewood	CA		11/04/2022		2,612							2,612	2,612			
100089044	Honolulu	HI		11/04/2022		9,698							9,698	9,698			
100089050	Buford	GA		01/06/2023									6,939	6,939			
100089052	Plumas Lake	CA		01/06/2023									2,206	2,206			
100089053	Desert Hot Springs	CA		01/06/2023									2,771	2,771			
100089054	Copperopolis	CA		01/06/2023									4,212	4,212			
100089055	Cicero	IL		01/06/2023									1,101	1,101			
100089056	Fort Myers	FL		01/06/2023									2,131	2,131			
100089060	Bell Canyon	CA		01/06/2023									2,200	2,200			
100089063	Frisco	CO		01/06/2023									3,022	3,022			
100089065	Taylors	SC		01/06/2023									1,042	1,042			
100089067	Oakhurst	NJ		01/06/2023									4,089	4,089			
100089069	Minier	IL		01/06/2023									1,138	1,138			
100089070	Sevierville	TN		01/06/2023									2,768	2,768			
100089071	Cedar Hill	TX		01/06/2023									1,170	1,170			
100089072	Lake Elsinore	CA		01/06/2023									3,697	3,697			
100089074	Tampa	FL		01/06/2023									10,877	10,877			
100089075	Simpsonville	SC		01/06/2023									3,167	3,167			
100089076	Niceville	FL		01/06/2023									17,576	17,576			
100089085	Modesto	CA		01/06/2023									1,073	1,073			
100089097	Easley	SC		01/06/2023									1,362	1,362			
100089100	Easley	SC		01/06/2023									1,299	1,299			
100089101	Fort Worth	TX		01/06/2023									1,871	1,871			
100089200	Carolina Beach	NC		11/18/2022		6,000							6,000	6,000			
100089201	Scottsdale	AZ		11/18/2022		2,904							2,904	2,904			
100089202	Destin	FL		11/18/2022		7,783							7,783	7,783			
100089203	Anacortes	WA		11/18/2022		17,724							17,724	17,724			
100089204	Tempe	AZ		11/18/2022		4,462							4,462	4,462			
100089205	Burleson	TX		11/18/2022		2,529							2,529	2,529			
100089207	Santa Cruz	CA		11/18/2022		9,144							9,144	9,144			
100089209	Mundelein	IL		11/18/2022		3,098							3,098	3,098			
100089211	Coeur D Alene	ID		11/18/2022		4,229							4,229	4,229			
100089215	Los Angeles	CA		11/18/2022		314							314	314			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089220	Beaufort	SC		11/18/2022		1,998							1,998	1,998			
100089221	Atlanta	GA		11/18/2022		3,263							3,263	3,263			
100089223	La Puente	CA		01/26/2023									14,665	14,665			
100089224	Vancouver	WA		01/26/2023									215,126	215,126			
100089225	Las Vegas	NV		01/26/2023									6,132	6,132			
100089226	Lakeside	CA		01/26/2023									4,121	4,121			
100089227	Reno	NV		01/26/2023									13,584	13,584			
100089228	Eagle	ID		01/26/2023									10,256	10,256			
100089229	West Sacramento	CA		01/26/2023									1,987	1,987			
100089230	Fresno	CA		01/26/2023									3,624	3,624			
100089232	North Palm Beach	FL		01/26/2023									2,289	2,289			
100089233	Diamond Bar	CA		01/26/2023									21,033	21,033			
100089234	Lomita	CA		01/26/2023									5,096	5,096			
100089235	Milford	CT		01/26/2023									4,768	4,768			
100089236	Kent	WA		01/26/2023									5,909	5,909			
100089238	Flanders	NJ		01/26/2023									4,710	4,710			
100089239	Colonia	NJ		01/26/2023									4,046	4,046			
100089240	Kissimmee	FL		01/26/2023									3,039	3,039			
100089241	Ponder	TX		01/26/2023									3,696	3,696			
100089242	Findlay	OH		01/26/2023									1,797	1,797			
100089243	Fulshear	TX		01/26/2023									2,067	2,067			
100089244	Miami	FL		01/26/2023									4,737	4,737			
100089245	Upper Marlboro	MD		01/26/2023									3,436	3,436			
100089246	Cresskill	NJ		01/26/2023									4,956	4,956			
100089247	Chino	CA		01/26/2023									3,830	3,830			
100089248	New Britain	CT		01/26/2023									1,860	1,860			
100089249	Chicago	IL		01/26/2023									1,054	1,054			
100089250	Stockton	CA		01/26/2023									3,504	3,504			
100089251	Bridgeport	CT		01/26/2023									3,593	3,593			
100089252	Stockton	CA		01/26/2023									6,479	6,479			
100089253	Garland	TX		01/26/2023									3,339	3,339			
100089254	Slidell	LA		01/26/2023									2,017	2,017			
100089255	Closter	NJ		01/26/2023									5,518	5,518			
100089256	Raleigh	NC		01/26/2023									11,112	11,112			
100089257	St. Petersburg	FL		01/26/2023									1,193	1,193			
100089260	Sacramento	CA		01/26/2023									2,936	2,936			
100089261	Allons	TN		01/26/2023									1,180	1,180			
100089262	Temple Terrace	FL		01/26/2023									796	796			
100089263	Sun Valley	CA		01/26/2023									4,743	4,743			
100089264	Elgin	IL		01/26/2023									2,239	2,239			
100089265	El Paso	TX		01/26/2023									5,655	5,655			
100089266	Machesney Park	IL		01/26/2023									1,017	1,017			
100089267	Merced	CA		01/26/2023									2,596	2,596			
100089268	Oak Park	MI		01/26/2023									507	507			
100089269	Blacklick	OH		01/26/2023									1,659	1,659			
100089272	Watkins	CO		01/26/2023									2,007	2,007			
100089273	Philadelphia	PA		01/26/2023									1,292	1,292			
100089275	Rosenberg	TX		01/26/2023									1,545	1,545			
100089276	New Boston	MI		01/26/2023									829	829			
100089277	Plant City	FL		01/26/2023									1,003	1,003			
100089278	Little Elm	TX		01/26/2023									813	813			

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100089279	Sarasota	FL		01/26/2023									26,509	26,509			
100089281	Littleton	CO		01/26/2023									6,564	6,564			
100089282	Austin	TX		01/26/2023									2,204	2,204			
100089283	Cheltenham	PA		01/26/2023									7,933	7,933			
100089284	Fort Worth	TX		01/26/2023									12,924	12,924			
100089285	Frederick	MD		01/26/2023									2,068	2,068			
100089286	Palm Desert	CA		01/26/2023									3,226	3,226			
100089287	Sequim	WA		01/26/2023									1,668	1,668			
100089290	Joshua Tree	CA		01/26/2023									4,249	4,249			
100089291	Smithville	TX		01/26/2023									1,981	1,981			
100089292	Long Beach	CA		01/26/2023									1,536	1,536			
100089293	Dumont	NJ		01/26/2023									2,944	2,944			
100089294	Roseville	CA		01/26/2023									2,187	2,187			
100089295	Spencerville	MD		01/26/2023									3,648	3,648			
100089296	Manor	TX		01/26/2023									2,102	2,102			
100089297	Henderson	NV		01/26/2023									2,633	2,633			
100089374	Queen Creek	AZ		11/17/2022		17,167							17,167	17,167			
100089375	Bluffdale	UT		11/17/2022		4,898							4,898	4,898			
100089377	Ogden	UT		11/17/2022		1,956							1,956	1,956			
100089380	Beavercreek	OH		11/17/2022		1,707							1,707	1,707			
100089382	Naperville	IL		11/17/2022		1,051							1,051	1,051			
100089383	Fort Myers	FL		11/17/2022		35,616							35,616	35,616			
100089387	Hollywood	FL		11/17/2022		2,604							2,604	2,604			
100089390	Culver City	CA		11/17/2022		8,050							8,050	8,050			
100089391	San Francisco	CA		11/17/2022		4,136							4,136	4,136			
100089392	Asheville	NC		11/17/2022		1,760							1,760	1,760			
100089400	North Caldwell	NJ		11/17/2022		8,678							8,678	8,678			
100089403	Argyle	TX		11/17/2022		31,604							31,604	31,604			
100089404	Grand Prairie	TX		11/17/2022		10,374							10,374	10,374			
100089405	Crosby	TX		11/17/2022		937							937	937			
100089406	Abilene	TX		11/17/2022		1,680							1,680	1,680			
100089410	Mokena	IL		11/18/2022		4,053							4,053	4,053			
100089412	Playa Del Rey	CA		11/18/2022		16,876							16,876	16,876			
100089413	Bakersfield	CA		11/18/2022		2,040							2,040	2,040			
100089418	Ahwahnee	CA		11/18/2022		2,206							2,206	2,206			
100089421	Tampa	FL		11/18/2022		3,904							3,904	3,904			
100089424	Miami	FL		11/18/2022		1,072							1,072	1,072			
100089425	Port Washington	NY		11/18/2022		4,840							4,840	4,840			
100089426	Los Angeles	CA		11/18/2022		4,581							4,581	4,581			
100089430	Atlanta	GA		11/18/2022		2,865							2,865	2,865			
100089433	Kenmore	WA		11/18/2022		6,573							6,573	6,573			
100089434	Mc Minnville	TN		11/18/2022		2,422							2,422	2,422			
100089435	Portland	OR		11/18/2022		7,114							7,114	7,114			
100089559	Los Angeles	CA		01/30/2023									10,636	10,636			
100089573	Santa Clarita	CA		01/30/2023									3,542	3,542			
100089581	Orlando	FL		01/30/2023									4,080	4,080			
100089582	La Quinta	CA		01/30/2023									1,811	1,811			
100089585	Celebration	FL		01/30/2023									12,443	12,443			
100089586	Tampa	FL		01/30/2023									2,627	2,627			
100089588	Celebration	FL		01/30/2023									3,200	3,200			
100089589	Celebration	FL		01/30/2023									3,303	3,303			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089590	Jacksonville	FL		01/30/2023									1,292	1,292			
100089594	Imperial	CA		01/30/2023									610	610			
100089595	Gilbert	AZ		01/30/2023									1,242	1,242			
100089596	Banner Elk	NC		01/30/2023									1,932	1,932			
100089597	Los Angeles (Granada Hills Are	CA		01/30/2023									20,090	20,090			
100089598	Auburn	WA		01/30/2023									1,951	1,951			
100089599	Denver	CO		01/30/2023									1,749	1,749			
100089600	Cypress	TX		01/30/2023									1,543	1,543			
100089601	Boca Raton	FL		01/30/2023									3,380	3,380			
100089602	Yorba Linda	CA		01/30/2023									5,842	5,842			
100089603	Palos Hills	IL		01/30/2023									867	867			
100089605	Murrieta	CA		01/30/2023									2,935	2,935			
100089607	Redding	CA		01/30/2023									5,064	5,064			
100089612	Mansfield	TX		01/30/2023									3,084	3,084			
100089613	Fort Lauderdale	FL		01/30/2023									6,410	6,410			
100089614	Ogden	IL		01/30/2023									361	361			
100089615	Bradenton	FL		01/30/2023									1,986	1,986			
100089618	Orlando	FL		01/30/2023									1,609	1,609			
100089620	Park City	UT		01/30/2023									2,158	2,158			
100089623	Surprise	AZ		01/30/2023									1,567	1,567			
100089630	Vacaville	CA		01/30/2023									2,066	2,066			
100089635	Bonsall	CA		01/30/2023									3,920	3,920			
100089636	Gilbert	AZ		01/30/2023									7,765	7,765			
100089638	Gillette	WY		01/30/2023									261	261			
100089639	Knoxville	TN		01/30/2023									4,450	4,450			
100089643	Hollywood	FL		01/30/2023									1,226	1,226			
100089644	Amsterdam	NLD		11/29/2022										97	97		97
100089645	Amsterdam	NLD		11/29/2022		1,643							1,643	1,740	97		97
100089646	Amsterdam	NLD		11/29/2022										112	112		112
100089647	Amsterdam	NLD		11/29/2022										35	35		35
100089648	Amsterdam	NLD		11/29/2022		426							426	449	24		24
100089649	Amsterdam	NLD		11/29/2022										23	23		23
100089650	Amsterdam	NLD		11/29/2022										50	50		50
100089651	Amsterdam	NLD		11/29/2022										11	11		11
100089652	Amsterdam	NLD		11/29/2022										211	211		211
100089653	Amsterdam	NLD		11/29/2022		8,261							8,261	8,553	293		293
100089654	Amsterdam	NLD		11/29/2022		11,565							11,565	12,307	742		742
100089655	Amsterdam	NLD		11/29/2022										84	84		84
100089656	Amsterdam	NLD		11/29/2022										72	72		72
100089657	Amsterdam	NLD		11/29/2022										55	55		55
100089658	Amsterdam	NLD		11/29/2022										88	88		88
100089659	Amsterdam	NLD		11/29/2022										52	52		52
100089660	Amsterdam	NLD		11/29/2022										188	188		188
100089661	Amsterdam	NLD		11/29/2022										993	993		993
100089662	Amsterdam	NLD		11/29/2022										120	120		120
100089663	Amsterdam	NLD		11/29/2022										96	96		96
100089664	Amsterdam	NLD		11/29/2022										82	82		82
100089665	Amsterdam	NLD		11/29/2022										168	168		168
100089666	Amsterdam	NLD		11/29/2022										83	83		83
100089668	Amsterdam	NLD		11/29/2022		22,132							22,132	23,549	1,417		1,417
100089669	Amsterdam	NLD		11/29/2022		45,434							45,434	48,184	2,750		2,750

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089670	Amsterdam	NLD		11/29/2022										550	550		550
100089671	Amsterdam	NLD		11/29/2022										144	144		144
100089672	Amsterdam	NLD		11/29/2022										60	60		60
100089673	Amsterdam	NLD		11/29/2022										53	53		53
100089674	Amsterdam	NLD		11/29/2022										109	109		109
100089675	Amsterdam	NLD		11/29/2022										149	149		149
100089676	Amsterdam	NLD		11/29/2022										224	224		224
100089678	Amsterdam	NLD		11/29/2022										123	123		123
100089679	Amsterdam	NLD		11/29/2022										65	65		65
100089680	Amsterdam	NLD		11/29/2022		671							671	709	38		38
100089681	Amsterdam	NLD		11/29/2022										35	35		35
100089682	Amsterdam	NLD		11/29/2022										18	18		18
100089683	Amsterdam	NLD		11/29/2022										304	304		304
100089684	Amsterdam	NLD		11/29/2022		77,073							77,073	81,795	4,721		4,721
100089685	Amsterdam	NLD		11/29/2022										216	216		216
100089686	Amsterdam	NLD		11/29/2022										84	84		84
100089687	Amsterdam	NLD		11/29/2022		981							981	1,035	54		54
100089688	Amsterdam	NLD		11/29/2022		20,528							20,528	21,493	965		965
100089689	Amsterdam	NLD		11/29/2022										53	53		53
100089690	Amsterdam	NLD		11/29/2022										371	371		371
100089691	Amsterdam	NLD		11/29/2022		661							661	831	171		171
100089692	Amsterdam	NLD		11/29/2022		13,630							13,630	14,473	843		843
100089693	Amsterdam	NLD		11/29/2022										51	51		51
100089694	Amsterdam	NLD		11/29/2022		692							692	730	38		38
100089695	Amsterdam	NLD		11/29/2022										41	41		41
100089696	Amsterdam	NLD		11/29/2022										86	86		86
100089697	Amsterdam	NLD		11/29/2022										289	289		289
100089698	Amsterdam	NLD		11/29/2022										26	26		26
100089699	Amsterdam	NLD		11/29/2022										248	248		248
100089700	Amsterdam	NLD		11/29/2022										21	21		21
100089701	Amsterdam	NLD		11/29/2022										45	45		45
100089702	Amsterdam	NLD		11/29/2022										58	58		58
100089703	Amsterdam	NLD		11/29/2022		12,391							12,391	13,236	844		844
100089704	Amsterdam	NLD		11/29/2022										35	35		35
100089705	Amsterdam	NLD		11/29/2022		358							358	378	21		21
100089706	Amsterdam	NLD		11/29/2022										47	47		47
100089707	Amsterdam	NLD		11/29/2022		351							351	372	21		21
100089708	Amsterdam	NLD		11/29/2022										243	243		243
100089709	Amsterdam	NLD		11/29/2022										44	44		44
100089710	Amsterdam	NLD		11/29/2022										51	51		51
100089711	Amsterdam	NLD		11/29/2022										289	289		289
100089712	Amsterdam	NLD		11/29/2022										564	564		564
100089713	Amsterdam	NLD		11/29/2022										45	45		45
100089714	Amsterdam	NLD		11/29/2022										77	77		77
100089715	Amsterdam	NLD		11/29/2022										172	172		172
100089716	Amsterdam	NLD		11/29/2022										41	41		41
100089717	Amsterdam	NLD		11/29/2022										255	255		255
100089718	Amsterdam	NLD		11/29/2022										97	97		97
100089719	Amsterdam	NLD		11/29/2022										56	56		56
100089720	Amsterdam	NLD		11/29/2022										201	201		201
100089722	Amsterdam	NLD		11/29/2022										122	122		122

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089723	Amsterdam	NLD		11/29/2022										323	323		323
100089724	Amsterdam	NLD		11/29/2022										93	93		93
100089725	Amsterdam	NLD		11/29/2022										111	111		111
100089726	Amsterdam	NLD		11/29/2022		1,162							1,162	1,226	64		64
100089727	Amsterdam	NLD		11/29/2022										443	443		443
100089728	Amsterdam	NLD		11/29/2022										352	352		352
100089729	Amsterdam	NLD		11/29/2022		2,080							2,080	2,198	118		118
100089730	Amsterdam	NLD		11/29/2022										77	77		77
100089731	Amsterdam	NLD		11/29/2022										351	351		351
100089738	Orange Beach	AL		12/02/2022		6,749							6,749	6,747		(1)	(1)
100089739	Fremont	CA		12/02/2022		9,894							9,894	9,894			
100089740	Aventura	FL		12/02/2022		2,945							2,945	2,945			
100089741	Wyndmoor	PA		12/02/2022		24,690							24,690	24,703		13	13
100089742	Columbus	OH		12/02/2022		2,340							2,340	2,340			
100089743	Newberry	FL		12/02/2022		4,220							4,220	4,220			
100089744	Scottsdale	AZ		12/02/2022		2,359							2,359	2,359			
100089745	Belle Isle	FL		12/02/2022		1,790							1,790	1,790			
100089746	Summerville	SC		12/02/2022		4,035							4,035	4,035		(1)	(1)
100089747	Boca Raton	FL		12/02/2022		3,912							3,912	3,912			
100089748	Los Angeles	CA		12/02/2022		14,836							14,836	14,836			
100089749	Doral	FL		12/02/2022		2,480							2,480	2,480			
100089751	Albuquerque	NM		12/02/2022		1,078							1,078	1,078			
100089752	Loudonville	NY		12/02/2022		4,718							4,718	4,718			
100089757	Livonia	MI		12/02/2022		2,004							2,004	2,004			
100089759	Carbondale	CO		12/02/2022		10,107							10,107	10,107			
100089760	South Elgin	IL		12/02/2022		3,082							3,082	3,082			
100089764	Cerritos	CA		12/02/2022		6,892							6,892	6,892			
100089768	Port Saint Lucie	FL		12/02/2022		3,358							3,358	3,358			
100089770	Antelope	CA		12/02/2022		12,080							12,080	12,080			
100089771	Waller	TX		12/02/2022		15,924							15,924	15,924			
100089772	Kissimmee	FL		12/02/2022		2,984							2,984	2,984			
100089774	Cape Coral	FL		12/02/2022		2,069							2,069	2,069			
100089775	Azusa	CA		12/02/2022		4,413							4,413	4,413			
100089777	Livermore	CA		12/02/2022		3,151							3,151	3,151			
100089780	Crystal Lake	IL		12/02/2022		24,768							24,768	24,768			
100089782	Colorado Springs	CO		12/02/2022		156							156	156			
100089785	Floral City	FL		12/02/2022		1,543							1,543	1,543			
100089942	West Caldwell	NJ		01/26/2023									1,159	1,159			
100089943	Mission Viejo	CA		01/26/2023									10,890	10,890			
100089945	Norfolk	VA		01/26/2023									2,758	2,758			
100089946	Saint Cloud	FL		01/26/2023									2,664	2,664			
100089947	Las Vegas	NV		01/26/2023									1,975	1,975			
100089949	Tehachapi	CA		01/26/2023									1,797	1,797			
100089951	Plainfield	IN		01/26/2023									1,407	1,407			
100089952	Auburndale	FL		01/26/2023									1,074	1,074			
100089953	Scottsdale	AZ		01/26/2023									2,282	2,282			
100089955	Galveston	TX		01/26/2023									845	845			
100089956	Galveston	TX		01/26/2023									709	709			
100089957	Maywood	CA		01/26/2023									2,482	2,482			
100089958	Long Beach	CA		01/26/2023									3,744	3,744			
100089959	Mesa	AZ		01/26/2023									1,850	1,850			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089960	Wallington	NJ		01/26/2023									2,976	2,976			
100089961	Oakland	CA		01/26/2023									1,949	1,949			
100089962	Meriden	CT		01/26/2023									2,770	2,769		(1)	(1)
100089963	Newark	NJ		01/26/2023									2,764	2,764			
100089964	Milwaukee	WI		01/26/2023									945	945			
100089965	Santa Monica	CA		01/26/2023									1,675	1,675			
100089966	Brunswick	ME		01/26/2023									2,329	2,329			
100089967	Brighton	MA		01/26/2023									665	665			
100089968	Kissimmee	FL		01/26/2023									763	763			
100089969	Merritt Island	FL		01/26/2023									2,805	2,805			
100089970	Katy	TX		01/26/2023									3,836	3,836			
100089972	Okeechobee	FL		01/26/2023									1,088	1,088			
100089974	Waukesha	WI		01/26/2023									2,067	2,067			
100089975	Chattanooga	TN		01/26/2023									791	791			
100089978	Anaheim	CA		01/13/2023									12,295	12,295			
100089979	Kissimmee	FL		01/13/2023									1,695	3,094		1,398	1,398
100089981	Ponte Vedra	FL		01/13/2023									39,966	39,966			
100089982	Ponte Vedra Beach	FL		01/13/2023									8,793	8,793			
100089983	Manhattan	KS		01/13/2023									5,395	5,395			
100089984	Madera	CA		01/13/2023									3,513	3,513			
100089985	Ocala	FL		01/13/2023									3,730	3,730			
100089986	Pleasant Prairie	WI		01/13/2023									1,223	1,223			
100089987	Winter Garden	FL		01/13/2023									1,562	2,770		1,208	1,208
100089988	Warrior	AL		01/13/2023									1,043	1,043			
100089989	Clovis	CA		01/13/2023									2,464	2,464			
100089990	Homer	IL		01/13/2023									807	807			
100089991	Fremont	OH		01/13/2023									555	555			
100089992	Lawton	OK		01/13/2023									1,716	1,716			
100089993	Brooklyn Center	MN		01/13/2023									1,417	1,417			
100089994	Salinas	CA		01/13/2023									2,211	2,211			
100089995	Nuevo	CA		01/13/2023									5,176	5,176			
100089996	Detroit	MI		01/13/2023									890	890			
100089998	Holiday	FL		01/13/2023									1,480	1,480			
100089999	Long Beach	CA		01/13/2023									3,595	3,595			
100090000	Miami	FL		01/13/2023									2,729	2,729			
100090001	Naples	FL		01/13/2023									11,025	11,025			
100090002	Loganville	GA		01/13/2023									4,006	4,006			
100090003	Santa Rosa	CA		01/13/2023									4,844	4,844			
100090005	Wapato	WA		01/13/2023									633	633			
100090007	Las Vegas	NV		01/13/2023									3,921	3,921			
100090008	Astoria	OR		01/13/2023									933	933			
100090009	Burlington	VT		01/13/2023									5,394	5,394			
100090010	Magna	UT		01/13/2023									1,242	1,242			
100090011	Morristown	NJ		01/13/2023									8,269	8,269			
100090012	Santa Maria	CA		01/13/2023									2,686	2,686			
100090013	San Diego	CA		01/13/2023									1,816	1,816			
100090014	Mulberry	FL		01/13/2023									755	755			
100090015	Phoenix	AZ		01/13/2023									994	994			
100090017	Pahrump	NV		01/13/2023									5,785	5,785			
100090018	Denver	CO		01/13/2023									3,905	3,905			
100090019	Tampa	FL		01/13/2023									1,241	1,241			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090020	Englewood	CO		01/13/2023									18,048	18,048			
100090021	Agoura Hills	CA		01/13/2023									2,195	2,195			
100090023	Naples	FL		01/13/2023									3,094	3,094			
100090024	Tampa	FL		01/13/2023									1,199	1,199			
100090025	Saint Cloud	MN		01/13/2023									1,709	1,709			
100090026	Cleveland	OH		01/13/2023									713	713			
100090027	Lindsay	CA		01/13/2023									5,577	5,577			
100090028	Hollywood	FL		01/13/2023									3,346	3,346			
100090029	Port Charlotte	FL		01/13/2023									3,620	3,620			
100090030	Lake Point	UT		01/13/2023									4,331	4,331			
100090031	New Smyrna Beach	FL		01/13/2023									1,712	1,712			
100090032	Lake Wales	FL		01/13/2023									2,004	2,004			
100090033	Riverview	FL		01/13/2023									1,973	1,973			
100090034	Huntington Beach	CA		01/13/2023									7,875	7,875			
100090035	Oakland	CA		01/13/2023									2,300	2,300			
100090036	San Leandro	CA		01/13/2023									5,054	5,054			
100090038	Las Vegas	NV		01/13/2023									1,241	1,241			
100090039	Waitsburg	WA		01/13/2023									1,307	1,307			
100090041	Belleville	NJ		01/13/2023									3,169	3,169			
100090042	Laveen	AZ		01/13/2023									4,864	4,864			
100090043	Miami Gardens	FL		01/13/2023									1,843	1,843			
100090044	Pompano Beach	FL		01/13/2023									1,356	1,356			
100090045	West Orange	NJ		01/13/2023									1,726	1,726			
100090047	Lake Worth	FL		01/13/2023									2,504	2,504			
100090048	Merced	CA		01/13/2023									1,742	1,742			
100090049	Kennesaw	GA		01/13/2023									1,551	1,551			
100090050	Baltimore	MD		01/13/2023									799	799			
100090051	Santa Rosa	CA		01/13/2023									1,695	1,695			
100090052	San Jose	CA		01/13/2023									3,121	3,121			
100090053	Blackstone	MA		01/13/2023									1,271	1,271			
100090054	Pomona	CA		01/13/2023									1,637	1,637			
100090055	Wethersfield	CT		01/13/2023									9,905	9,905			
100090056	Venice	CA		01/13/2023									8,207	8,207			
100090057	Wilmette	IL		01/13/2023									10,077	10,077			
100090058	Cape Coral	FL		01/13/2023									3,197	3,197			
100090059	Silver Springs	FL		01/13/2023									4,024	4,024			
100090060	Atlanta	GA		01/13/2023									849	849			
100090061	Laurens	SC		01/13/2023									45,659	45,659			
100090062	Sunny Isles Beach	FL		01/13/2023									6,173	6,173			
100090063	Orlando	FL		01/13/2023									4,929	4,929			
100090064	Mount Pleasant	SC		01/13/2023									2,713	2,713			
100090065	Key West	FL		01/13/2023									5,272	5,272			
100090067	Homestead	FL		01/13/2023									645,558	645,558			
100090068	Powder Springs	GA		01/13/2023									16,214	16,214			
100090072	Aventura	FL		01/13/2023									3,738	3,738			
100090073	Plano	TX		01/13/2023									1,919	1,919			
100090074	Sonoma	CA		01/13/2023									3,060	3,060			
100090076	Stephenville	TX		01/13/2023									6,441	6,441			
100090077	Sacramento	CA		01/13/2023									2,549	2,549			
100090079	Commerce City	CO		01/13/2023									2,222	2,222			
100090080	Coral Gables	FL		01/13/2023									10,412	10,412			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090082	Paradise Valley	AZ		01/13/2023									27,958	27,958			
100090084	Lynnwood	WA		01/13/2023									4,385	4,385			
100090085	Hollywood	FL		01/13/2023									4,876	4,876			
100090086	West Valley City	UT		01/13/2023									2,070	2,070			
100090087	Homestead	FL		01/13/2023									11,835	11,835			
100090088	Sherwood	OR		01/13/2023									4,017	4,017			
100090089	Bluffdale	UT		01/13/2023									7,812	7,812			
100090090	Goleta	CA		01/13/2023									4,679	4,679			
100090091	Felton	CA		01/13/2023									5,698	5,698			
100090092	Chicago	IL		01/13/2023									2,971	2,971			
100090093	Hastings	FL		01/13/2023									1,159	1,159			
100090094	Opelika	AL		01/13/2023									426	426			
100090099	Ceres	CA		01/13/2023									3,092	3,092			
100090100	Conyers	GA		01/13/2023									763	763			
100090101	Houston	TX		01/13/2023									1,142	1,142			
100090102	Kansas City	MO		01/13/2023									2,587	2,587			
100090103	Long Beach	WA		01/13/2023									1,742	1,742			
100090104	Chicago	IL		01/13/2023									599	599			
100090105	Conshohocken	PA		01/13/2023									3,635	3,635			
100090106	Moses Lake	WA		01/13/2023									1,131	1,131			
100090107	Soquel	CA		01/13/2023									1,792	1,792			
100090108	Fort Mill	SC		01/13/2023									1,722	1,722			
100090109	Houston	TX		01/13/2023									622	622			
100090110	Hemet	CA		01/13/2023									2,455	2,455			
100090111	Alexandria	VA		01/13/2023									861	861			
100090113	Bremerton	WA		01/13/2023									13,583	13,583			
100090114	Avondale	AZ		01/13/2023									890	890			
100090115	San Marcos	CA		01/13/2023									148,190	148,190			
100090116	Long Beach	CA		01/13/2023									5,824	5,824			
100090117	Lakehills	TX		01/13/2023									4,850	4,850			
100090118	New Braunfels	TX		01/13/2023									943	943			
100090119	Cincinnati	OH		01/13/2023									687	687			
100090120	Vernal	UT		01/13/2023									1,914	1,914			
100090122	Miami Gardens	FL		01/13/2023									2,022	2,022			
100090123	Mulberry	FL		01/13/2023									1,108	1,108			
100090124	Richland	WA		01/13/2023									11,477	11,477			
100090125	La Mirada	CA		01/13/2023									5,471	5,471			
100090126	Portland	OR		01/13/2023									1,410	1,410			
100090127	Boerne	TX		01/13/2023									5,856	5,856			
100090128	London	KY		01/13/2023									1,264	1,264			
100090129	Las Vegas	NV		01/13/2023									72,444	72,444			
100090132	Gaffney	SC		01/13/2023									1,847	1,847			
100090133	Henderson	NV		01/13/2023									8,305	8,305			
100090135	Pryor	OK		01/13/2023									704	704			
100090136	Frankfort	KY		01/13/2023									549	549			
100090137	Orlando	FL		01/13/2023									1,362	1,362			
100090143	Orlando	FL		01/13/2023									1,915	1,915			
100090145	Rockport	TX		01/13/2023									1,861	1,861			
100090149	Spokane	WA		01/13/2023									1,922	1,922			
100090151	Dallas	TX		01/13/2023									521	521			
100090154	Riverdale	MD		01/13/2023									1,128	1,128			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090155	Clermont	FL		01/13/2023									953	953			
100090157	Yucaipa	CA		01/13/2023									993	993			
100090158	Ossining	NY		01/13/2023									5,608	5,608			
100090160	Wayne	NJ		01/13/2023									5,386	5,386			
100090161	Greeley	CO		01/13/2023									13,605	13,605			
100090162	Englewood	FL		01/13/2023									2,245	2,245			
100090163	Marco Island	FL		01/13/2023									4,410	4,410			
100090164	Hoffman Estates	IL		01/13/2023									2,702	2,702			
100090167	Arlington	TX		01/13/2023									1,230	1,230			
100090168	Sunrise	FL		01/13/2023									4,666	4,666			
100090169	Hialeah	FL		01/13/2023									900	900			
100090173	Greenacres	FL		01/13/2023									1,601	1,601			
100090174	Baltimore	MD		01/13/2023									805	805			
100090178	Pasadena	TX		01/13/2023									2,124	2,124			
100090183	Staten Island	NY		01/13/2023									2,333	2,333			
100090188	Fayetteville	NC		01/13/2023									1,916	1,916			
100090191	Hallandale Beach	FL		01/13/2023									2,119	2,119			
100090192	Augusta	GA		01/13/2023									2,499	2,499			
100090196	Deltona	FL		01/13/2023									2,460	2,460			
100090197	Raleigh	NC		01/13/2023									3,458	3,458			
100090199	Fredericksburg	TX		01/13/2023									7,676	7,676			
100090201	Anderson	SC		01/13/2023									1,626	1,626			
100090202	Anderson	SC		01/13/2023									1,626	1,626			
100090204	South Euclid	OH		01/13/2023									1,152	1,152			
100090205	Myrtle Beach	SC		01/13/2023									717	717			
100090206	Myrtle Beach	SC		01/13/2023									990	990			
100090207	Myrtle Beach	SC		01/13/2023									20,686	20,686			
100090211	San Antonio	TX		01/13/2023									725	725			
100090214	Honolulu	HI		01/13/2023									1,652	1,652			
100090217	Spring	TX		01/13/2023									1,039	1,039			
100090218	El Centro	CA		01/13/2023									1,295	1,295			
100090219	Nashville	TN		01/13/2023									1,019	1,019			
100090221	Lexington	KY		01/13/2023									1,253	1,253			
100090222	Houston	TX		01/13/2023									1,740	1,740			
100090223	Tampa	FL		01/13/2023									1,230	1,230			
100090226	Elwood	IL		01/13/2023									1,118	1,118			
100090229	Miami	FL		01/13/2023									3,213	3,213			
100090230	Tampa	FL		01/13/2023									2,752	2,752			
100090231	Tampa	FL		01/13/2023									721	721			
100090233	Greer	SC		01/13/2023									871	871			
100090235	New Britain	CT		01/13/2023									1,493	1,493			
100090236	Chicago	IL		01/13/2023									1,195	1,195			
100090237	Simpsonville	SC		01/13/2023									712	712			
100090243	Bumpass	VA		01/13/2023									2,955	2,955			
100090245	San Bernardino	CA		01/13/2023									1,186	1,186			
100090248	Pensacola	FL		01/13/2023									460	460			
100090249	Las Vegas	NV		01/13/2023									1,190	1,190			
100090250	Missouri City	TX		01/13/2023									31,179	31,179			
100090251	Cape Coral	FL		01/13/2023									1,295	1,295			
100090253	Albany	NY		01/13/2023									994	994			
100090254	Circleville	OH		01/13/2023									919	919			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100090255	Phoenix	AZ		01/13/2023									3,331	3,331			
100090263	Arrowbear	CA		01/13/2023									888	888			
100090264	Vacaville	CA		01/13/2023									13,134	13,134			
100090265	Sunny Isles Beach	FL		01/13/2023									1,787	1,787			
100090267	Mount Dora	FL		01/13/2023									694	694			
100090268	Jacksonville	FL		01/13/2023									556	556			
100090271	Houston	TX		01/13/2023									925	925			
100090274	Houston	TX		01/13/2023									42,514	42,514			
100090275	Ocala	FL		01/13/2023									1,446	1,446			
100090276	Myrtle Beach	SC		01/13/2023									521	521			
100090279	Ontario	CA		01/13/2023									3,521	3,521			
100090281	La Quinta	CA		01/13/2023									1,152	1,152			
100090282	Citrus Springs	FL		01/13/2023									1,106	1,106			
100090284	Minneola	FL		01/13/2023									1,132	1,132			
100090286	Boynton Beach	FL		01/13/2023									944	944			
100090287	Oxford	NC		01/13/2023									864	864			
100090288	Myrtle Beach	SC		01/13/2023									623	623			
100090291	Palo Alto	CA		01/13/2023									10,774	10,774			
100090292	Garland	TX		01/13/2023									596	596			
100090293	Las Vegas	NV		01/13/2023									699	699			
100090294	Temple City	CA		01/13/2023									10,556	10,556			
100090295	Miami	FL		01/13/2023									1,495	1,495			
100090299	Houston	TX		01/13/2023									2,231	2,231			
100090300	Glassboro	NJ		01/13/2023									1,196	1,196			
100090301	Davenport	FL		01/13/2023									1,143	1,143			
100090304	East London	GBR		12/15/2022										479	479		479
100090307	Montclair	CA		01/06/2023									7,773	7,777		4	4
100090308	Camas	WA		01/06/2023									8,497	8,487		(10)	(10)
100090311	Pittsburgh	PA		01/06/2023									1,962	1,962			
100090312	Pittsburgh	PA		01/06/2023									2,119	2,119			
100090313	Phoenix	AZ		01/06/2023									1,064	1,064			
100090315	Pittsburgh	PA		01/06/2023									3,205	3,205			
100090316	Oak Ridge	TN		01/06/2023									1,126	1,126			
100090317	Leesville	SC		01/06/2023									3,502	3,502			
100090320	Bridgeport	CT		01/06/2023									2,227	2,227			
100090321	Dallas	TX		01/06/2023									1,435	1,435			
100090323	Camas	WA		01/06/2023									2,167	2,167			
100090325	Hawthorne	CA		01/06/2023									1,641	1,641			
100090327	Fort Worth	TX		01/06/2023									1,435	1,435			
100090330	Scottsdale	AZ		12/22/2022		2,990							2,990	2,990			
100090331	Chandler	AZ		12/22/2022		6,983							6,983	6,983			
100090332	San Jose	CA		12/22/2022		19,904							19,904	19,904			
100090333	Bermuda Dunes	CA		12/22/2022		3,733							3,733	3,733			
100090334	Newnan	GA		12/22/2022		2,297							2,297	2,297			
100090335	Midway	UT		12/22/2022		857							857	857			
100090336	Modesto	CA		12/22/2022		1,753							1,753	1,753			
100090337	Mariposa	CA		12/22/2022		2,057							2,057	2,057			
100090338	Saint Cloud	FL		12/22/2022		2,390							2,390	2,390			
100090340	Navarre	FL		12/22/2022		2,449							2,449	2,449			
100090341	Los Lunas	NM		12/22/2022		2,147							2,147	2,147			
100090342	Salida	CA		12/22/2022		1,592							1,592	1,592			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090343	Las Vegas	NV		12/22/2022		57							57	57			
100090344	Naples	FL		12/22/2022		1,313							1,313	1,313			
100090346	Lake Worth	FL		12/22/2022		2,246							2,246	2,246			
100090347	Aurora	CO		02/03/2023									5,843	5,843			
100090349	Peoria	AZ		02/03/2023									869	869			
100090352	Dallas	TX		02/03/2023									1,809	1,809			
100090355	Baldwin Park	CA		02/03/2023									4,652	4,652			
100090356	Frankfort	KY		02/03/2023									1,838	1,838			
100090359	Scottsdale	AZ		02/03/2023									3,369	3,369			
100090360	Pawleys Island	SC		02/03/2023									16,900	16,900			
100090361	Charlotte	NC		02/03/2023									1,620	1,620			
100090365	Friendswood	TX		02/03/2023									927	927			
100090368	Kannapolis	NC		02/03/2023									1,525	1,525			
100090369	Surprise	AZ		02/03/2023									2,683	2,683			
100090370	Seaside Heights	NJ		02/03/2023									880	880			
100090373	San Antonio	TX		02/03/2023									1,634	1,634			
100090376	Galveston	TX		12/28/2022		1,020							1,020	1,020			
100090377	Glendale	AZ		12/28/2022		2,652							2,652	2,652			
100090379	San Jose	CA		12/28/2022		5,239							5,239	5,239			
100090381	Sunland	CA		12/28/2022		4,346							4,346	4,346			
100090383	Temple	TX		12/28/2022		1,840							1,840	1,840			
100090384	Tustin	CA		12/28/2022		2,659							2,659	2,659			
100090385	Richmond	CA		12/28/2022		2,194							2,194	2,194			
100090388	Tulsa	OK		12/28/2022		1,364							1,364	1,364			
100090390	Garden Grove	CA		12/28/2022		5,309							5,309	5,309			
100090391	Brunswick	OH		12/28/2022		1,769							1,769	1,769			
100090393	Tomball	TX		12/28/2022		1,243							1,243	1,243			
100090400	Menifee	CA		12/28/2022		4,338							4,338	4,338			
100090401	Grand Prairie	TX		12/28/2022		3,995							3,995	3,995			
100090404	San Bernardino	CA		12/28/2022		2,219							2,219	2,219			
100090406	Aurora	CO		12/28/2022		57,685							57,685	57,685			
100090407	Torrance	CA		12/28/2022		6,817							6,817	6,817			
100090413	La Quinta	CA		12/28/2022		14,791							14,791	14,791			
100090415	Santa Ana	CA		12/28/2022		6,999							6,999	6,999			
100090416	Broken Arrow	OK		12/28/2022		2,101							2,101	2,101			
100090418	Winslow	AZ		12/28/2022		1,383							1,383	1,383			
100090419	Irvine	CA		12/28/2022		3,654							3,654	3,654			
100090420	Paramount	CA		12/28/2022		23,267							23,267	23,267			
100090423	Moreno Valley	CA		12/28/2022		6,343							6,343	6,343			
100090424	San Diego	CA		12/28/2022		3,420							3,420	3,420			
100090427	San Diego	CA		12/28/2022		2,490							2,490	2,490			
100090428	Palmdale	CA		12/28/2022		2,855							2,855	2,855			
100090429	Corona	CA		12/28/2022		1,507							1,507	1,507			
100090558	Amsterdam	NLD		12/28/2022										396	396		396
100090559	Amsterdam	NLD		12/28/2022										29	29		29
100090560	Amsterdam	NLD		12/28/2022		200							200	207	7		7
100090561	Amsterdam	NLD		12/28/2022		6,364							6,364	6,368	4		4
100090562	Amsterdam	NLD		12/28/2022		1,646							1,646	1,662	16		16
100090563	Amsterdam	NLD		12/28/2022										68	68		68
100090564	Amsterdam	NLD		12/28/2022										152	152		152
100090565	Amsterdam	NLD		12/28/2022										44	44		44

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090566	Amsterdam	NLD		12/28/2022		708							708	727	19		19
100090567	Amsterdam	NLD		12/28/2022										414	414		414
100090568	Amsterdam	NLD		12/28/2022										5	5		5
100090569	Amsterdam	NLD		12/28/2022										341	341		341
100090570	Amsterdam	NLD		12/28/2022		910							910	934	24		24
100090571	Amsterdam	NLD		12/28/2022										62	62		62
100090572	Amsterdam	NLD		12/28/2022										20	20		20
100090573	Amsterdam	NLD		12/28/2022										47	47		47
100090574	Amsterdam	NLD		12/28/2022		1,070							1,070	1,095	25		25
100090575	Amsterdam	NLD		12/28/2022										37	37		37
100090576	Amsterdam	NLD		12/28/2022										62	62		62
100090577	Amsterdam	NLD		12/28/2022		8,486							8,486	8,794	308		308
100090578	Amsterdam	NLD		12/28/2022		552							552	567	15		15
100090579	Amsterdam	NLD		12/28/2022										61	61		61
100090580	Amsterdam	NLD		12/28/2022										44	44		44
100090581	Amsterdam	NLD		12/28/2022										78	78		78
100090582	Amsterdam	NLD		12/28/2022										22	22		22
100090583	Amsterdam	NLD		12/28/2022										30	30		30
100090584	Amsterdam	NLD		12/28/2022										334	334		334
100090585	Amsterdam	NLD		12/28/2022										77	77		77
100090586	Amsterdam	NLD		12/28/2022										37	37		37
100090587	Amsterdam	NLD		12/28/2022										128	128		128
100090588	Amsterdam	NLD		12/28/2022										101	101		101
100090589	Amsterdam	NLD		12/28/2022										155	155		155
100090590	Amsterdam	NLD		12/28/2022										25	25		25
100090591	Amsterdam	NLD		12/28/2022										142	142		142
100090592	Amsterdam	NLD		12/28/2022										26	26		26
100090593	Amsterdam	NLD		12/28/2022										30	30		30
100090594	Amsterdam	NLD		12/28/2022										27	27		27
100090595	Amsterdam	NLD		12/28/2022		219							219	272	53		53
100090596	Amsterdam	NLD		12/28/2022										43	43		43
100090597	Amsterdam	NLD		12/28/2022										29	29		29
100090598	Amsterdam	NLD		12/28/2022		42,428							42,428	43,815	1,387		1,387
100090599	Amsterdam	NLD		12/28/2022										46	46		46
100090600	Amsterdam	NLD		12/28/2022		229							229	235	6		6
100090601	Amsterdam	NLD		12/28/2022										88	88		88
100090602	Amsterdam	NLD		12/28/2022										36	36		36
100090603	Amsterdam	NLD		12/28/2022										14	14		14
100090604	Amsterdam	NLD		12/28/2022										51	51		51
100090607	Amsterdam	NLD		12/28/2022										153	153		153
100090608	Amsterdam	NLD		12/28/2022										104	104		104
100090615	Ronkonkoma	NY		12/29/2022		2,643							2,643	2,643			
100090622	Newark	NJ		12/29/2022		1,504							1,504	1,504			
100090623	Woodside	NY		12/29/2022		5,402							5,402	5,402			
100090625	Westbrookville	NY		12/29/2022		1,386							1,386	1,386			
100090626	Millville	NJ		12/29/2022		1,150							1,150	1,150			
100090632	Plandome	NY		12/29/2022		17,151							17,151	17,151			
100090633	New Haven	CT		12/29/2022		2,327							2,327	2,327			
100090634	Marysville	CA		12/29/2022		2,217							2,217	2,217			
100090635	Waterbury	CT		12/29/2022		1,443							1,443	1,443			
100090637	Chicago	IL		12/29/2022		604							604	604			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090651	Hackettstown	NJ		12/29/2022		2,320							2,320	2,320			
100090653	The Bronx	NY		12/29/2022		4,994							4,994	4,994			
100090656	Torrington	CT		12/29/2022		1,164							1,164	1,164			
100090658	Hamlet	NC		12/29/2022		1,972							1,972	1,972			
100090664	Fort Lauderdale	FL		12/29/2022		3,375							3,375	3,375			
100090667	Jacksonville	FL		12/29/2022		629							629	629			
100090668	Warwick	NY		12/29/2022		1,480							1,480	1,480			
100090670	Detroit	MI		12/29/2022		476							476	476			
100090671	Brooklyn	NY		12/29/2022		2,832							2,832	2,832			
100090677	Detroit	MI		12/29/2022		1,186							1,186	1,186			
100090682	Trenton	NJ		12/29/2022		891							891	891			
100090685	Shirley	NY		12/29/2022		2,423							2,423	2,423			
100090687	Hamilton	NJ		12/29/2022		1,211							1,211	1,211			
100090689	Neptune City	NJ		12/29/2022		3,765							3,765	3,765			
100090690	Raleigh	NC		12/29/2022		697							697	697			
100090691	Linwood	PA		12/29/2022		772							772	772			
100090694	University Heights	OH		12/29/2022		1,037							1,037	1,037			
100090695	Shirley	NY		12/29/2022		2,167							2,167	2,167			
100090696	Roosevelt	NY		12/29/2022		3,974							3,974	3,974			
100090697	Central Islip	NY		12/29/2022		2,043							2,043	2,043			
100090699	Far Rockaway	NY		12/29/2022		4,868							4,868	4,868			
100090700	University Heights	OH		12/29/2022		1,010							1,010	1,010			
100090702	San Antonio	TX		12/29/2022		782							782	782			
100090703	West Babylon	NY		12/29/2022		1,907							1,907	1,907			
100090705	Syracuse	NY		12/29/2022		505							505	505			
100090707	Monticello	NY		12/29/2022		930							930	930			
100090708	Jersey City	NJ		12/29/2022		7,315							7,315	7,315			
100090715	Waretown	NJ		12/29/2022		1,357							1,357	1,357			
100090716	Hicksville	NY		12/29/2022		3,736							3,736	3,736			
100090718	Mount Laurel Township	NJ		12/29/2022		1,545							1,545	1,545			
100090719	Benson	AZ		12/29/2022		1,132							1,132	1,132			
100090721	Jacksonville	FL		12/29/2022		1,128							1,128	1,128			
100090722	Baldwin City	KS		12/29/2022		975							975	975			
100090725	Lauderhill	FL		12/29/2022		968							968	968			
100090727	Bronx	NY		12/29/2022		6,966							6,966	6,966			
100090728	East Orange	NJ		12/29/2022		3,213							3,213	3,213			
100090729	Wilmington	DE		12/29/2022		1,166							1,166	1,166			
100090730	Bridgeport	CT		12/29/2022		2,520							2,520	2,520			
100090732	Baltimore	MD		12/29/2022		822							822	822			
100090734	San Clemente	CA		01/09/2023									7,439	7,439			
100090735	Mount Vernon	WA		01/09/2023									3,492	3,492			
100090737	Los Angeles	CA		01/09/2023									4,775	4,775			
100090738	Sacramento	CA		01/09/2023									938	938			
100090739	Catskill	NY		01/09/2023									2,406	2,406			
100090740	Riverside	CA		01/09/2023									3,681	3,681			
100090748	Hewlett	NY		01/09/2023									16,142	16,142			
100090749	Hialeah	FL		01/09/2023									2,186	2,186			
100090751	Las Vegas	NV		01/09/2023									1,545	1,545			
100090755	Scottsdale	AZ		02/28/2023									5,129	5,129			
100090756	Katy	TX		02/28/2023									1,376	1,376			
100090757	Jacksonville	FL		02/28/2023									1,596	1,596			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090758	Chicago	IL		02/28/2023									5,518	5,518			
100090759	Scottsdale	AZ		02/28/2023									4,026	4,026			
100090760	Lebanon	NJ		02/28/2023									1,931	1,931			
100090763	Fort Lauderdale	FL		02/28/2023									4,264	4,264			
100090764	Boca Raton	FL		02/28/2023									3,060	3,060			
100090765	Anna	TX		02/28/2023									1,601	1,601			
100090766	Miami	FL		02/28/2023									32,408	32,408			
100090767	Glendale	AZ		02/28/2023									752	752			
100090770	Dacula	GA		02/28/2023									2,136	2,136			
100090771	Los Angeles	CA		02/28/2023									2,296	2,296			
100090772	Port Charlotte	FL		02/28/2023									1,528	1,528			
100090773	North Hollywood	CA		02/28/2023									4,307	4,307			
100090775	Tooele	UT		02/28/2023									2,061	2,061			
100090780	Miami	FL		02/28/2023									1,762	1,762			
100090781	Sanford	FL		02/28/2023									6,152	6,152			
100090782	Pacifica	CA		02/28/2023									4,938	4,938			
100090783	Lago Vista	TX		02/28/2023									6,636	6,636			
100090784	Tinley Park	IL		02/28/2023									1,442	1,442			
100090785	Cape Coral	FL		02/28/2023									2,786	2,786			
100090789	Nolanville	TX		02/28/2023									1,450	1,450			
100090790	Spring	TX		02/28/2023									3,009	3,009			
100090791	Escondido	CA		02/28/2023									1,642	1,642			
100090792	Fulshear	TX		02/28/2023									1,792	1,792			
100090793	Frazier Park	CA		02/28/2023									669	669			
100090838	Dallas	TX		01/06/2023									20,346	20,346			
100090839	Lynn Haven	FL		01/06/2023									841	841			
100090841	Bound Brook	NJ		01/06/2023									2,741	2,741			
100090842	Destin	FL		01/06/2023									1,324	1,324			
100090843	Clearwater Beach	FL		01/06/2023									950,000	950,000			
100090845	Lancaster	TX		01/06/2023									140	140			
100090846	Fort Walton Beach	FL		01/06/2023									9,778	9,778			
100090848	Pittsburg	CA		01/06/2023									10,773	10,773			
100090849	Morro Bay	CA		01/06/2023									2,109	2,109			
100090850	Cave Creek	AZ		01/06/2023									691	691			
100090851	Pittsburgh	PA		01/06/2023									2,911	2,911			
100090852	Deerfield Beach	FL		01/06/2023									2,321	2,321			
100090853	Cotati	CA		01/06/2023									1,786	1,786			
100090855	(Tarzana Area) Los Angeles	CA		01/06/2023									6,852	6,852			
100090856	Ventura	CA		01/06/2023									5,537	5,537			
100090857	Newark	NJ		01/06/2023									3,890	3,890			
100090859	Grand Prairie	TX		01/06/2023									58,830	58,830			
100090860	Miami	FL		01/06/2023									35,462	35,462			
100090861	Kyle	TX		01/06/2023									1,436	1,436			
100090862	Honolulu	HI		01/06/2023									(3,781)	(3,781)			
100090863	Smyrna	GA		01/06/2023									(3,425)	(3,425)			
100090865	Double Oak	TX		01/31/2023									7,592	7,592			
100090866	Chillicothe	IL		01/31/2023									9,516	9,516			
100090867	Rancho Cucamonga	CA		01/31/2023									11,648	11,648			
100090869	Hillsborough	NJ		01/31/2023									6,244	6,244			
100090870	Simi Valley	CA		01/31/2023									4,878	4,878			
100090871	Hacienda Heights	CA		01/31/2023									6,541	6,541			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090872	Citrus Heights	CA		01/31/2023									3,177	3,177			
100090873	Norwalk	CA		01/31/2023									4,008	4,008			
100090874	North Myrtle Beach	SC		01/31/2023									4,659	4,659			
100090875	South Easton	MA		01/31/2023									35,273	35,273			
100090876	(Woodland Hills Area) Los Ange	CA		01/31/2023									7,395	7,395			
100090877	Bolingbrook	IL		01/31/2023									1,473	1,473			
100090878	Lynwood	CA		01/31/2023									1,871	1,871			
100090879	Poinciana	FL		01/31/2023									2,669	2,669			
100090880	Los Angeles	CA		01/31/2023									5,865	5,865			
100090882	Charlotte	NC		01/31/2023									4,490	4,490			
100090883	Adelanto	CA		01/31/2023									39,814	39,814			
100090884	Windsor	CT		01/31/2023									3,681	3,681			
100090886	Fairfield	CA		01/31/2023									4,506	4,506			
100090887	Chatsworth	CA		01/31/2023									8,702	8,702			
100090888	Aurora	IL		01/31/2023									1,594	1,594			
100090889	Pasadena	CA		01/31/2023									6,898	6,898			
100090890	East Falmouth	MA		01/31/2023									5,110	5,110			
100090892	East Palo Alto	CA		01/31/2023									4,776	4,776			
100090893	Shaver Lake	CA		01/31/2023									5,064	5,064			
100090894	Redondo Beach	CA		01/31/2023									15,229	15,229			
100090895	Palmdale	CA		01/31/2023									17,168	17,168			
100090896	Richmond Hill	GA		01/31/2023									53,788	53,788			
100090898	West Hills	CA		01/31/2023									12,544	12,544			
100090899	Santa Clara	CA		01/31/2023									10,529	10,529			
100090900	Castaic	CA		01/31/2023									4,554	4,554			
100090901	Los Angeles	CA		01/31/2023									5,403	5,403			
100090902	Shafter	CA		01/31/2023									5,430	5,430			
100090903	Lehi	UT		01/31/2023									6,280	6,280			
100090904	Coronado	CA		01/31/2023									957	957			
100090905	Los Angeles	CA		01/31/2023									2,845	2,845			
100090907	Manteca	CA		01/31/2023									3,470	3,470			
100090909	Indian Land	SC		01/31/2023									6,811	6,811			
100090910	St Augustine	FL		01/31/2023									3,081	3,081			
100090912	Saint Augustine	FL		01/31/2023									3,237	3,237			
100090913	Denver	CO		01/31/2023									2,443	2,443			
100090914	Waipahu	HI		01/31/2023									7,918	7,918			
100090915	Crestview	FL		01/31/2023									1,579	1,579			
100090916	Kissimmee	FL		01/31/2023									2,559	2,559			
100090917	Los Angeles	CA		01/31/2023									6,227	6,227			
100090918	Mesa	AZ		01/31/2023									3,000	3,000			
100090919	Los Angeles	CA		01/31/2023									7,472	7,472			
100090920	Conyers	GA		01/31/2023									3,423	3,423			
100090921	Anaheim	CA		01/31/2023									17,962	17,962			
100090922	Corona	CA		01/31/2023									10,830	10,830			
100090923	San Ramon	CA		01/31/2023									8,422	8,422			
100090924	Portland	OR		01/31/2023									3,425	3,425			
100090925	Fleming Island	FL		01/31/2023									3,548	3,548			
100090926	Lake Havasu City	AZ		01/31/2023									116	116			
100090927	Waterford	CT		01/31/2023									2,235	2,235			
100090928	Olney	MD		01/31/2023									2,910	2,910			
100090929	Ontario	CA		01/31/2023									3,753	3,753			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090930	Baltimore	MD		01/31/2023									579	579			
100090931	San Bernardino	CA		01/31/2023									1,455	1,455			
100090933	San Diego	CA		01/31/2023									4,129	4,129			
100090935	Marietta	GA		01/31/2023									4,486	4,486			
100090937	Laurel	MD		01/31/2023									1,879	1,879			
100090938	Salem	MA		01/31/2023									1,939	1,939			
100090940	Agua Dulce	CA		01/31/2023									2,947	2,947			
100090941	Phoenix	AZ		01/31/2023									2,942	2,942			
100090942	Maricopa	AZ		01/31/2023									1,897	1,897			
100090943	Harrison	NJ		01/31/2023									1,816	1,816			
100090944	Anaheim	CA		01/31/2023									7,355	7,355			
100090945	Rancho Cucamonga	CA		01/31/2023									3,499	3,499			
100090947	Los Angeles	CA		01/31/2023									1,368	1,368			
100090949	Waldorf	MD		01/31/2023									2,986	2,986			
100090950	Los Angeles	CA		01/31/2023									1,970	1,970			
100090951	Santa Ana	CA		01/31/2023									3,905	3,905			
100090952	Bakersfield	CA		01/31/2023									964	964			
100090953	Azusa	CA		01/31/2023									3,137	3,137			
100090954	Everett	WA		01/31/2023									2,004	2,004			
100090955	Santa Ana	CA		01/31/2023									2,282	2,282			
100090956	Long Beach	CA		01/31/2023									450,333	450,333			
100090958	Hudson	MA		01/31/2023									1,731	1,731			
100090959	Pasadena	TX		01/31/2023									848	848			
100090961	Rockland	MA		01/31/2023									2,971	2,971			
100090962	Palmdale	CA		01/31/2023									1,046	1,046			
100090963	Tucson	AZ		01/31/2023									2,952	2,952			
100090964	Waterbury	CT		01/31/2023									874	874			
100090965	Miami	FL		01/31/2023									5,319	5,319			
100090966	China	MI		01/31/2023									2,422	2,422			
100090968	Los Angeles	CA		01/31/2023									4,339	4,339			
100090969	Doral	FL		01/31/2023									6,330	6,330			
100090971	Ocean Isle Beach	NC		01/31/2023									2,090	2,090			
100090972	Newton	MA		01/31/2023									5,987	5,987			
100090973	Allen	TX		01/31/2023									22,777	22,777			
100090974	Forest Knolls	CA		01/31/2023									2,350	2,350			
100090975	West Allis	WI		01/31/2023									861	861			
100090976	Los Angeles	CA		01/31/2023									2,075	2,075			
100090977	Encinitas	CA		01/31/2023									6,573	6,573			
100090978	Smyrna	GA		01/31/2023									785	785			
100090979	Henrico	VA		01/31/2023									918	918			
100090980	Victorville	CA		01/31/2023									5,391	5,391			
100090983	Hemet	CA		01/31/2023									2,464	2,464			
100090984	Olympia	WA		01/31/2023									5,712	5,712			
100090985	Sherman Oaks	CA		01/31/2023									5,222	5,222			
100090986	Rockford	IL		01/31/2023									819	819			
100090987	Los Angeles (Area Of Northridg	CA		01/31/2023									3,693	3,693			
100090988	Chula Vista	CA		01/31/2023									208,317	208,317			
100090989	Simi Valley	CA		01/31/2023									2,714	2,714			
100090990	Sherwood	OR		01/31/2023									7,323	7,323			
100090991	Las Vegas	NV		01/31/2023									1,246	1,246			
100090993	Chicago	IL		01/31/2023									2,727	2,727			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090995	Missouri City	TX		01/31/2023									1,935	1,935			
100090996	Los Angeles	CA		01/31/2023									3,421	3,421			
100090997	Jurupa Valley	CA		01/31/2023									2,757	2,757			
100090998	Hayward	CA		01/31/2023									2,965	2,965			
100090999	Sewickley	PA		01/31/2023									2,204	2,204			
100091000	Lutz	FL		01/31/2023									4,279	4,279			
100091001	Los Angeles	CA		01/31/2023									3,721	3,721			
100091002	Compton	CA		01/31/2023									2,354	2,354			
100091003	Fort Washington	MD		01/31/2023									970	970			
100091004	Los Angeles	CA		01/31/2023									1,409	1,409			
100091005	Mcallen	TX		01/31/2023									638	638			
100091007	Los Angeles	CA		01/31/2023									4,125	4,125			
100091008	Las Vegas	NV		01/31/2023									2,526	2,526			
100091009	El Monte	CA		01/31/2023									3,176	3,176			
100091010	Stephenville	TX		01/31/2023									5,038	5,038			
100091011	Lakemont	GA		01/31/2023									2,011	2,011			
100091012	Clarendon	TX		01/31/2023									791	791			
100091015	Centerville	MA		01/31/2023									2,712	2,712			
100091016	Norco	CA		01/31/2023									4,720	4,720			
100091017	Los Angeles	CA		01/31/2023									3,515	3,515			
100091019	Los Angeles	CA		01/31/2023									2,827	2,827			
100091020	Moreno Valley	CA		01/31/2023									3,531	3,531			
100091021	Perris	CA		01/31/2023									680	680			
100091022	Jacksonville	FL		01/31/2023									1,249	1,249			
100091023	Moreno Valley	CA		01/31/2023									1,632	1,632			
100091024	Moreno Valley	CA		01/31/2023									1,842	1,842			
100091026	Littleton	CO		01/31/2023									3,270	3,270			
100091028	Cleveland	TN		01/31/2023									2,255	2,255			
100091030	Los Angeles	CA		01/31/2023									2,470	2,470			
100091031	Whittier	CA		01/31/2023									1,691	1,691			
100091033	Upland	CA		01/31/2023									6,992	6,992			
100091034	Hillsboro	OR		01/31/2023									1,340	1,340			
100091035	Visalia	CA		01/31/2023									1,152	1,152			
100091036	Los Angeles	CA		01/31/2023									25,412	25,412			
100091038	Rancho Cucamonga	CA		01/31/2023									1,536	1,536			
100091039	District Heights	MD		01/31/2023									485	485			
100091040	Hobart	IN		01/31/2023									515	515			
100091041	Vista	CA		01/31/2023									3,826	3,826			
100091042	Springfield	VA		01/31/2023									2,521	2,521			
100091044	Culver City	CA		01/31/2023									9,344	9,344			
100091045	Orlando	FL		01/31/2023									4,235	4,235			
100091046	Kissimmee	FL		01/31/2023									912	912			
100091047	San Diego	CA		01/31/2023									4,831	4,831			
100091048	Corona	CA		01/31/2023									6,594	6,594			
100091049	Buena Park	CA		01/31/2023									7,888	7,888			
100091050	Crowley	TX		01/31/2023									2,864	2,864			
100091052	Hialeah	FL		01/31/2023									1,681	1,681			
100091053	Portland	OR		01/31/2023									3,610	3,610			
100091054	Portland	OR		01/31/2023									1,185	1,185			
100091055	Springfield	OR		01/31/2023									7,172	7,172			
100091056	San Bernardino	CA		01/31/2023									2,334	2,334			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091057	Colorado Springs	CO		01/31/2023									1,560	1,560			
100091058	Montebello	CA		01/31/2023									3,681	3,681			
100091059	Fresno	CA		01/31/2023									991	991			
100091060	Fort Myers	FL		01/31/2023									2,536	2,536			
100091061	Fontana	CA		01/31/2023									1,827	1,827			
100091062	Indio	CA		01/31/2023									2,334	2,334			
100091063	Houston	TX		01/31/2023									1,133	1,133			
100091064	Vienna	VA		01/31/2023									9,733	9,733			
100091066	Santa Clarita	CA		01/31/2023									2,899	2,899			
100091067	Lehighton	PA		01/31/2023									667	667			
100091068	Tacoma	WA		01/31/2023									2,258	2,258			
100091069	Chicago	IL		01/31/2023									1,975	1,975			
100091070	Hartford	CT		01/31/2023									1,537	1,537			
100091071	Moorpark	CA		01/31/2023									2,687	2,687			
100091072	Park Ridge	NJ		01/31/2023									2,244	2,244			
100091073	Los Angeles	CA		01/31/2023									3,386	3,386			
100091074	Marstons Mills	MA		01/31/2023									3,180	3,180			
100091075	Palmdale	CA		01/31/2023									2,130	2,130			
100091076	Miami	FL		01/31/2023									2,481	2,481			
100091077	Vero Beach	FL		01/31/2023									9,891	9,891			
100091078	Calexico	CA		01/31/2023									2,022	2,022			
100091079	Fallbrook Area	CA		01/31/2023									4,917	4,917			
100091081	Boca Raton	FL		01/31/2023									3,737	3,737			
100091082	Mission Viejo	CA		01/31/2023									2,804	2,804			
100091083	Malden	MA		01/31/2023									3,178	3,178			
100091084	Fort Worth	TX		01/31/2023									5,934	5,934			
100091085	Burrillville	RI		01/31/2023									1,295	1,295			
100091087	Charlotte	NC		01/31/2023									764	764			
100091088	Inglewood	CA		01/31/2023									9,693	9,693			
100091089	Orlando	FL		01/31/2023									14,615	14,615			
100091090	Harmony	FL		01/31/2023									1,502	1,502			
100091091	Los Angeles	CA		01/31/2023									1,096	1,096			
100091092	La Mirada	CA		01/31/2023									3,094	3,094			
100091093	Altadena	CA		01/31/2023									8,325	8,325			
100091094	Delray Beach	FL		01/31/2023									1,972	1,972			
100091095	Santa Clarita	CA		01/31/2023									2,684	2,684			
100091099	Moorpark	CA		01/31/2023									3,696	3,696			
100091100	Sandy Springs	GA		01/31/2023									1,646	1,646			
100091101	Sycamore	IL		01/31/2023									2,084	2,084			
100091102	Los Angeles	CA		01/31/2023									2,903	2,903			
100091103	Los Angeles	CA		01/31/2023									1,533	1,533			
100091105	West Yarmouth	MA		01/31/2023									6,166	6,166			
100091106	Fontana	CA		01/31/2023									1,795	1,795			
100091107	San Bernardino	CA		01/31/2023									2,391	2,391			
100091108	Frazier Park	CA		01/31/2023									3,464	3,464			
100091112	Bakersfield	CA		01/31/2023									855	855			
100091114	New Fairview	TX		01/31/2023									2,271	2,271			
100091115	Cicero	IL		01/31/2023									1,040	1,040			
100091116	Oro Valley	AZ		01/31/2023									7,420	7,420			
100091118	Douglasville	GA		01/31/2023									1,020	1,020			
100091119	Denver	CO		01/31/2023									2,485	2,485			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091120	Los Angeles	CA		01/31/2023									4,914	4,914			
100091121	Lithia	FL		01/31/2023									2,972	2,972			
100091122	Las Vegas	NV		01/31/2023									4,408	4,408			
100091123	Los Angeles	CA		01/31/2023									1,240	1,240			
100091124	Morton Grove	IL		01/31/2023									6,057	6,057			
100091125	Aguila	AZ		01/31/2023									70,810	70,810			
100091126	Colorado Springs	CO		01/31/2023									759	759			
100091127	Whippany	NJ		01/31/2023									1,906	1,906			
100091129	Los Angeles	CA		01/31/2023									5,642	5,642			
100091130	East Providence	RI		01/31/2023									2,800	2,800			
100091132	Bluffton	SC		01/31/2023									2,130	2,130			
100091134	Los Angeles	CA		01/31/2023									4,161	4,161			
100091135	Wilmington	CA		01/31/2023									5,289	5,289			
100091138	Bradenton	FL		01/31/2023									2,177	2,177			
100091139	Temecula	CA		01/31/2023									886	886			
100091140	South Daytona	FL		01/31/2023									2,574	2,574			
100091141	North Port	FL		01/31/2023									2,136	2,136			
100091143	Hurst	TX		01/31/2023									1,721	1,721			
100091144	Davenport	FL		01/31/2023									1,535	1,535			
100091145	San Diego	CA		01/31/2023									4,446	4,446			
100091146	San Diego	CA		01/31/2023									4,490	4,490			
100091148	San Fernando	CA		01/31/2023									4,310	4,310			
100091149	Houston	TX		01/31/2023									2,321	2,321			
100091150	Pico Rivera	CA		01/31/2023									4,370	4,370			
100091151	Inglewood	CA		01/31/2023									3,682	3,682			
100091152	Victorville	CA		01/31/2023									2,586	2,586			
100091154	Hinesville	GA		01/31/2023									2,152	2,152			
100091155	Red Oak	TX		01/31/2023									2,885	2,885			
100091156	Republic	MO		01/31/2023									2,137	2,137			
100091157	Republic	MO		01/31/2023									2,210	2,210			
100091158	Clearwater	FL		01/31/2023									3,956	3,956			
100091159	Republic	MO		01/31/2023									2,085	2,085			
100091160	North Las Vegas	NV		01/31/2023									408	408			
100091161	Seaside Heights	NJ		01/31/2023									1,287	1,287			
100091162	Gatlinburg	TN		01/31/2023									7,920	7,920			
100091164	Desert Hot Springs	CA		01/31/2023									2,136	2,136			
100091165	Ely	NV		01/31/2023									1,719	1,719			
100091166	Merriam Woods Village	MO		01/31/2023									1,656	1,656			
100091167	Dedham	MA		01/31/2023									2,282	2,282			
100091168	Caldwell	ID		01/31/2023									1,306	1,306			
100091169	Branson West	MO		01/31/2023									1,939	1,939			
100091170	Pooler	GA		01/31/2023									1,598	1,598			
100091172	New Braunfels	TX		01/31/2023									2,222	2,222			
100091173	Statesboro	GA		01/31/2023									902	902			
100091174	Branson West	MO		01/31/2023									2,451	2,451			
100091175	Miami	FL		01/31/2023									3,424	3,424			
100091176	Las Vegas	NV		01/31/2023									3,406	3,406			
100091177	Statesboro	GA		01/31/2023									1,064	1,064			
100091180	Branson	MO		01/31/2023									2,115	2,115			
100091181	Branson West	MO		01/31/2023									2,451	2,451			
100091182	Oakland	NJ		01/31/2023									4,405	4,405			

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100091183	Yarmouth Port	MA		01/31/2023									2,532	2,532			
100091184	Carson City	NV		01/31/2023									1,562	1,562			
100091186	San Diego	CA		01/31/2023									3,226	3,226			
100091188	Denton	TX		01/31/2023									1,135	1,135			
100091190	Phoenix	AZ		01/31/2023									2,550	2,550			
100091191	Everett	WA		01/31/2023									1	1			
100091192	Dallas	TX		01/31/2023									3,499	3,499			
100091194	Worcester	MA		01/31/2023									1,753	1,753			
100091195	Baltimore	MD		01/31/2023									551	551			
100091196	Clearwater	FL		01/31/2023									6,181	6,181			
100091197	Orlando	FL		01/31/2023									256	256			
100091199	Memphis	TN		01/31/2023									1,362	1,362			
100091200	Lakewood	OH		01/31/2023									1,158	1,158			
100091202	Cocoa	FL		01/31/2023									876	876			
100091203	Palm Bay	FL		01/31/2023									1,365	1,365			
100091204	(Winnetka Area) Los Angeles	CA		01/31/2023									341	341			
100091206	Cathedral City	CA		01/31/2023									1,929	1,929			
100091208	Stone Mountain	GA		01/31/2023									3	3			
100091209	Worcester	MA		01/31/2023									3,123	3,123			
100091210	Ocala	FL		01/31/2023									1,095	1,095			
100091211	North Las Vegas	NV		01/31/2023									906	906			
100091214	Surf City	NC		01/31/2023									3,142	3,142			
100091217	San Francisco	CA		01/31/2023									4,417	4,417			
100091218	Fort Myers	FL		01/31/2023									659	659			
100091219	Miami	FL		01/31/2023									3,277	3,277			
100091220	Barnardsville	NC		01/31/2023									1,907	1,907			
100091221	Grand Prairie	TX		01/31/2023									841	841			
100091222	Sanford	FL		01/31/2023									1,256	1,256			
100091223	Stone Mountain	GA		01/31/2023									1,594	1,594			
100091225	Sparta	TN		01/31/2023									1,266	1,266			
100091226	Indio	CA		01/31/2023									1,502	1,502			
100091227	New Bedford	MA		01/31/2023									1,120	1,120			
100091228	Springfield	MA		01/31/2023									857	857			
100091229	Baltimore	MD		01/31/2023									488	488			
100091231	Orlando	FL		01/31/2023									1,035	1,035			
100091233	Orlando	FL		01/31/2023									1,117	1,117			
100091234	Columbus	GA		01/31/2023									759	759			
100091235	Orlando	FL		01/31/2023									933	933			
100091236	Lakewood	CO		01/31/2023									1,130	1,130			
100091237	Orlando	FL		01/31/2023									1,184	1,184			
100091238	Orlando	FL		01/31/2023									1,299	1,299			
100091239	Orlando	FL		01/31/2023									933	933			
100091241	Broadview	IL		01/31/2023									1,336	1,336			
100091242	Baltimore	MD		01/31/2023									(7,355)	(7,355)			
100091246	Las Vegas	NV		01/31/2023									1,741	1,741			
100091247	Richfield	MN		01/31/2023									1,007	1,007			
100091248	Brookhaven	GA		01/31/2023									4,210	4,210			
100091249	Saint Louis	MO		01/31/2023									1,901	1,901			
100091250	Waterbury	CT		01/31/2023									677	677			
100091251	Lakewood	WA		01/31/2023									1,923	1,923			
100091252	Baltimore	MD		01/31/2023									2,904	2,904			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091253	New Richmond	WI		01/31/2023									572	572			
100091254	Detroit	MI		01/31/2023									506	506			
100091255	Lehigh Acres	FL		01/31/2023									1,314	1,314			
100091256	Franklin	TN		01/31/2023									7,000	7,000			
100091257	Harveys Lake	PA		01/31/2023									915	915			
100091258	South Gate	CA		01/31/2023									861	861			
100091259	Joshua Tree	CA		01/31/2023									1,369	1,369			
100091260	Hallandale Beach	FL		01/31/2023									1,780	1,780			
100091261	Indio	CA		01/31/2023									1,499	1,499			
100091262	Milwaukee	WI		01/31/2023									934	934			
100091263	Big Bear City	CA		01/31/2023									3,541	3,541			
100091268	Bermuda Dunes	CA		01/31/2023									2,642	2,642			
100091269	Tampa	FL		01/31/2023									1,960	1,960			
100091270	Manson	WA		01/31/2023									2,683	2,683			
100091271	Gardena	CA		01/31/2023									1,265	1,265			
100091272	Benbrook	TX		01/31/2023									1,758	1,758			
100091273	Glendora	CA		01/31/2023									54,374	54,374			
100091274	South Hadley	MA		01/31/2023									1,031	1,031			
100091275	Washington	DC		01/31/2023									1,887	1,887			
100091276	Atlanta	GA		01/31/2023									826	826			
100091278	San Antonio	TX		01/31/2023									3,893	3,893			
100091279	San Antonio	TX		01/31/2023									4,493	4,493			
100091281	East Providence	RI		01/31/2023									1,275	1,275			
100091284	San Diego	CA		01/31/2023									1,234	1,234			
100091287	Green Cove Springs	FL		01/31/2023									1,407	1,407			
100091288	Fort Morgan	CO		01/31/2023									3,606	3,606			
100091289	Chicago	IL		01/31/2023									739	739			
100091290	Dallas	TX		01/31/2023									1,236	1,236			
100091291	Mcdonough	GA		01/31/2023									1,353	1,353			
100091292	North Las Vegas	NV		01/31/2023									1,141	1,141			
100091294	Great Mills	MD		01/31/2023									264	264			
100091298	Koloa	HI		01/31/2023									8,007	8,007			
100091299	Mooresville	NC		01/31/2023									32,148	32,148			
100091301	Orem	UT		01/31/2023									881	881			
100091302	Houston	TX		01/31/2023									1,408	1,408			
100091304	Houston	TX		01/31/2023									1,252	1,252			
100091305	Redlands	CA		01/31/2023									1	1			
100091306	Warren	MI		01/31/2023									71	71			
100091307	El Centro	CA		01/13/2023									2,330	2,330			
100091308	Kissimmee	FL		01/13/2023									4,866	4,866			
100091309	North Attleboro	MA		01/13/2023									1,422	1,422			
100091310	Goodlettsville	TN		01/13/2023									2,222	2,222			
100091311	Atlanta	GA		01/13/2023									2,365	2,365			
100091314	Fresno	CA		01/13/2023									3,120	3,120			
100091315	Detriot	MI		01/13/2023									2,052	2,052			
100091316	Kissimmee	FL		01/13/2023									1,883	1,883			
100091317	El Cajon	CA		01/13/2023									2,000	2,000			
100091318	Wilton	CA		01/13/2023									9,077	9,077			
100091319	Ingleside	IL		01/13/2023									1,839	1,839			
100091320	Berlin	CT		01/13/2023									2,019	2,019			
100091321	Sarasota	FL		01/13/2023									1,236	1,236			

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

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100091322	Houston	TX		01/13/2023									2,464	2,464			
100091324	Enumclaw	WA		01/13/2023									4,540	4,540			
100091326	Rancho Mirage	CA		01/13/2023									4,604	4,604			
100091327	Cypress	TX		01/13/2023									4,702	4,702			
100091328	Whittier	CA		01/13/2023									2,528	2,528			
100091329	Santa Rosa Beach	FL		01/13/2023									2,588	2,588			
100091330	Savannah	GA		01/13/2023									8,140	8,140			
100091331	Encinitas	CA		01/13/2023									7,081	7,081			
100091332	Jonesboro	GA		01/13/2023									2,019	2,019			
100091333	Rochelle Park	NJ		01/13/2023									1,853	1,853			
100091334	Olympia	WA		01/13/2023									1,730	1,730			
100091336	Hartford	CT		01/13/2023									1,212	1,212			
100091359	Arlington	VA		02/22/2023									1,628	1,628			
100091360	Newark	NJ		02/22/2023									3,257	3,257			
100091361	Elizabeth	NJ		02/22/2023									2,526	2,526			
100091362	Katy	TX		02/22/2023									2,145	2,145			
100091363	Magnolia	TX		02/22/2023									2,587	2,587			
100091364	Winter Haven	FL		02/22/2023									2,618	2,618			
100091366	Olathe	KS		02/22/2023									3,085	3,085			
100091367	Nyack	NY		02/22/2023									3,567	3,567			
100091369	Butler	NJ		02/22/2023									3,189	3,189			
100091370	Naples	FL		02/22/2023									4,505	4,505			
100091371	Naples	FL		02/22/2023									4,680	4,680			
100091372	Cape Charles	VA		02/22/2023									4,787	4,787			
100091373	Champlin	MN		02/22/2023									2,459	2,459			
100091374	Moreno Valley	CA		02/22/2023									2,903	2,903			
100091375	Summerville	SC		02/22/2023									3,145	3,145			
100091376	Norfolk	VA		02/22/2023									2,962	2,962			
100091377	Miami	FL		02/22/2023									2,406	2,406			
100091378	Cleveland Heights	OH		02/22/2023									4,957	4,957			
100091379	Washington	DC		02/22/2023									3,657	3,657			
100091380	Carson	CA		02/22/2023									3,332	3,332			
100091381	Vallejo	CA		02/22/2023									4,297	4,297			
100091382	Jefferson	LA		02/22/2023									2,197	2,197			
100091383	Hickory Hills	IL		02/22/2023									2,859	2,859			
100091384	Marrero	LA		02/22/2023									2,098	2,098			
100091385	Washington	DC		02/22/2023									1,464	1,464			
100091386	Hoffman Estates	IL		02/22/2023									1,365	1,365			
100091387	Duck Creek Village	UT		02/22/2023									3,907	3,907			
100091388	Round Rock	TX		02/22/2023									1,765	1,765			
100091389	Montague	NJ		02/22/2023									1,390	1,390			
100091390	Essex	MD		02/22/2023									1,005	1,005			
100091391	Saint Paul	MN		02/22/2023									1,323	1,323			
100091392	Ormond Beach	FL		02/22/2023									1,803	1,803			
100091393	Las Vegas	NV		02/22/2023									2,524	2,524			
100091394	Las Vegas	NV		02/22/2023									4,520	4,520			
100091395	Richmond	TX		02/22/2023									2,301	2,301			
100091396	Baton Rouge	LA		02/22/2023									665	665			
100091397	Winston	GA		02/22/2023									1,822	1,822			
100091398	Kamuela	HI		02/22/2023									8,113	8,113			
100091399	Norman	OK		02/22/2023									1,699	1,699			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091401	Bradenton	FL		02/22/2023									1,689	1,689			
100091402	Hampstead	NC		02/22/2023									3,061	3,061			
100091403	Mesa	AZ		02/22/2023									5,304	5,304			
100091404	Lakewood	CO		02/22/2023									4,191	4,191			
100091405	Neptune	NJ		02/22/2023									2,639	2,639			
100091406	Ocean City	MD		02/22/2023									3,394	3,394			
100091407	El Paso	TX		02/22/2023									1,156	1,156			
100091408	Doral	FL		02/22/2023									3,253	3,253			
100091409	Lehigh Acres	FL		02/22/2023									2,608	2,608			
100091410	Reno	NV		02/22/2023									2,971	2,971			
100091411	Flagler Beach	FL		02/22/2023									2,003	2,003			
100091412	Sahuarita	AZ		02/22/2023									2,045	2,045			
100091413	Minneapolis	MN		02/22/2023									2,150	2,150			
100091414	Maynard	MA		02/22/2023									4,836	4,836			
100091415	Spokane Valley	WA		02/22/2023									4,321	4,321			
100091416	Cosby	TN		02/22/2023									855	855			
100091417	Glen Haven	CO		02/22/2023									2,054	2,054			
100091418	Los Angeles	CA		02/22/2023									6,539	6,539			
100091419	Takoma Park	MD		02/22/2023									3,979	3,979			
100091420	Woodbridge	VA		02/22/2023									2,392	2,392			
100091421	Gatlinburg	TN		02/22/2023									2,795	2,795			
100091422	Olathe	KS		02/22/2023									1,597	1,597			
100091423	Westminster	CO		02/22/2023									1,248	1,248			
100091424	Austin	TX		02/22/2023									3,362	3,362			
100091425	Santa Clara	UT		02/22/2023									2,760	2,760			
100091426	Pensacola	FL		02/22/2023									1,910	1,910			
100091427	Wesley Chapel	FL		02/22/2023									3,730	3,730			
100091428	Whittier	NC		02/22/2023									5,625	5,625			
100091429	Houston	TX		02/22/2023									1,727	1,727			
100091430	Phoenix	AZ		02/22/2023									2,816	2,816			
100091431	Colorado Springs	CO		02/22/2023									1,555	1,555			
100091432	Moorestown	NJ		02/22/2023									18,628	18,628			
100091434	Oakland	NJ		02/22/2023									4,009	4,009			
100091435	Ocean City	MD		02/22/2023									3,984	3,984			
100091436	Pine	AZ		02/22/2023									3,170	3,170			
100091437	Santa Clarita	CA		02/22/2023									5,003	5,003			
100091438	Reseda	CA		02/22/2023									6,009	6,009			
100091440	Nutley	NJ		02/22/2023									2,691	2,691			
100091442	Mesquite	NV		02/22/2023									1,902	1,902			
100091443	Charlotte	NC		02/22/2023									2,528	2,528			
100091445	Torrance	CA		02/22/2023									2,413	2,413			
100091446	Fruita	CO		02/22/2023									2,040	2,040			
100091447	Sebring	FL		02/22/2023									2,136	2,136			
100091448	Greensboro	NC		02/22/2023									11,247	11,247			
100091449	Houston	TX		02/22/2023									2,038	2,038			
100091450	La Mesa	CA		01/20/2023									2,923	2,923			
100091451	Fulshear	TX		01/20/2023									2,583	2,583			
100091452	Scottsdale	AZ		01/20/2023									3,610	3,610			
100091453	Catawba	NC		01/20/2023									1,822	1,822			
100091454	Porter Ranch	CA		01/20/2023									9,235	9,235			
100091455	Stockton	CA		01/20/2023									11,603	11,603			

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100091457	Loma Linda	CA		01/20/2023									2,850	2,850			
100091458	West Hills	CA		01/20/2023									2,770	2,770			
100091459	Monterey Park	CA		01/20/2023									2,837	2,837			
100091460	Phoenix	AZ		01/20/2023									1,809	1,809			
100091462	Colorado Springs	CO		01/20/2023									811	811			
100091463	Memphis	TN		01/20/2023									2,354	2,354			
100091464	Cedartown	GA		01/20/2023									1,298	1,298			
100091465	Cedartown	GA		01/20/2023									1,208	1,208			
100091467	Chicago	IL		01/20/2023									1,283	1,283			
100091468	Cedartown	GA		01/20/2023									1,171	1,171			
100091471	Zephyrhills	FL		01/20/2023									1,628	1,628			
100091472	Mount Vernon	NY		01/20/2023									3,203	3,203			
100091473	Dayton	OH		01/20/2023									757	757			
100091474	Wylie	TX		01/20/2023									1,036	1,036			
100091476	Chicago	IL		01/20/2023									512	512			
100091477	Westbury	NY		01/20/2023									1,636	1,636			
100091480	Kearny	NJ		01/20/2023									2,454	2,454			
100091481	Woodside	NY		01/20/2023									4,952	4,952			
100091482	Brooklyn	NY		01/20/2023									9,208	9,208			
100091486	Los Angeles	CA		01/20/2023									932	932			
100091488	Brooklyn	NY		01/20/2023									845	845			
100091489	Kansas City	MO		01/20/2023									1,327	1,327			
100091491	Kansas City	MO		01/20/2023									1,148	1,148			
100091492	Kansas City	MO		01/20/2023									1,057	1,057			
100091495	Bronx	NY		01/20/2023									3,700	3,700			
100091496	Yonkers	NY		01/20/2023									3,594	3,594			
100091497	Floral Park	NY		01/20/2023									2,379	2,379			
100091498	Irvington	NJ		01/20/2023									3,140	3,140			
100091501	Monticello	NY		01/20/2023									770	770			
100091502	Lynchburg	VA		01/20/2023									649	649			
100091503	Evansville	IN		01/20/2023									471	471			
100091504	Boca Raton	FL		01/20/2023									3,296	3,296			
100091505	Akron	OH		01/20/2023									599	599			
100091506	Brooklyn	NY		01/20/2023									5,547	5,547			
100091507	Toms River	NJ		01/20/2023									1,992	1,992			
100091508	West Bend	WI		01/20/2023									920	920			
100091509	Bronx	NY		01/20/2023									3,016	3,016			
100091512	Hollywood	FL		01/20/2023									3,616	3,616			
100091514	Trenton	NJ		01/20/2023									755	755			
100091516	Chicago	IL		01/20/2023									1,022	1,022			
100091518	Dundalk	MD		01/20/2023									1,119	1,119			
100091520	The Bronx	NY		01/20/2023									5,819	5,819			
100091522	Baltimore	MD		01/20/2023									1,035	1,035			
100091523	Lindenwold	NJ		01/20/2023									1,374	1,374			
100091524	Missoula	MT		01/20/2023									2,923	2,923			
100091525	Rosedale	NY		01/20/2023									2,996	2,996			
100091526	Hartford	CT		01/20/2023									1,621	1,621			
100091527	Newport News	VA		01/20/2023									1,041	1,041			
100091528	Oxford	GA		01/20/2023									2,265	2,265			
100091530	Belleville	IL		01/20/2023									713	713			
100091531	Hanceville	AL		01/20/2023									933	933			

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100091533	West Babylon	NY		01/20/2023									1,408	1,408			
100091534	Harvey	IL		01/20/2023									532	532			
100091535	Philadelphia	PA		01/20/2023									461	461			
100091536	Philadelphia	PA		01/20/2023									481	481			
100091537	Trenton	NJ		01/20/2023									835	835			
100091539	Suffolk	VA		01/20/2023									997	997			
100091540	Greenville	SC		01/20/2023									943	943			
100091541	Big Spring	TX		01/20/2023									624	624			
100091542	Brooklyn	NY		01/20/2023									14,030	14,030			
100091543	Brooklyn	NY		01/20/2023									1	1			
100091547	Lake Ronkonkoma	NY		01/20/2023									2,079	2,079			
100091548	Cincinnati	OH		01/20/2023									809	809			
100091549	Pittsburgh	PA		01/20/2023									379	379			
100091550	Philadelphia	PA		01/20/2023									1,068	1,068			
100091551	Staten Island	NY		01/20/2023									3,106	3,106			
100091553	Concord	CA		03/07/2023									3,043	3,043			
100091554	Bakersfield	CA		03/07/2023									935	935			
100091555	Downey	CA		03/07/2023									10,257	10,257			
100091556	Whittier	CA		03/07/2023									1,431	1,431			
100091557	Dundalk	MD		03/07/2023									2,235	2,235			
100091558	Citrus Heights	CA		03/07/2023									4,858	4,858			
100091559	Lancaster	CA		03/07/2023									2,047	2,047			
100091560	Douglas	MA		03/07/2023									1,754	1,754			
100091561	Olivet	MI		03/07/2023									581	581			
100091562	Acton	CA		03/07/2023									2,854	2,854			
100091564	Canton	MA		03/07/2023									2,395	2,395			
100091565	Souderton	PA		03/07/2023									2,793	2,793			
100091566	Littlerock	CA		03/07/2023									1,323	1,323			
100091567	Slidell	LA		03/07/2023									3,011	3,011			
100091568	West Covina	CA		03/07/2023									606	606			
100091569	Milwaukee	WI		03/07/2023									842	842			
100091570	Oxford	NJ		03/07/2023									1,591	1,591			
100091571	Baytown	TX		03/07/2023									392	392			
100091572	Hacienda Heights	CA		03/07/2023									3,020	3,020			
100091573	Gaithersburg	MD		03/07/2023									1,532	1,532			
100091574	Los Angeles	CA		03/07/2023									3,862	3,862			
100091576	Payson	UT		03/07/2023									1,459	1,459			
100091578	Chicago	IL		03/07/2023									3,375	3,375			
100091579	Baton Rouge	LA		03/07/2023									2,535	2,535			
100091580	Owings Mills	MD		03/07/2023									3,548	3,548			
100091581	Rancho Cucamonga	CA		03/07/2023									1,807	1,807			
100091582	Apple Valley	CA		03/07/2023									993	993			
100091583	Glen Burnie	MD		03/07/2023									990	990			
100091584	Capitol Heights	MD		03/07/2023									3,495	3,495			
100091585	Lancaster	CA		03/07/2023									1,419	1,419			
100091586	Roswell	GA		03/07/2023									2,590	2,590			
100091587	Silver Spring	MD		03/07/2023									1,505	1,505			
100091590	Bakersfield	CA		03/07/2023									4,845	4,845			
100091591	Pinon Hills	CA		03/07/2023									770	770			
100091592	Colleyville	TX		03/07/2023									6,923	6,923			
100091593	Falls Church	VA		03/07/2023									2,028	2,028			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091594	Royal Palm Beach	FL		03/07/2023									2,348	2,348			
100091595	Wellington	FL		03/07/2023									15,532	15,532			
100091596	Dallas	TX		03/07/2023									172	172			
100091597	San Diego	CA		03/07/2023									3,900	3,900			
100091598	Ridgecrest	CA		03/07/2023									397	397			
100091599	Bryan	TX		03/07/2023									81,574	81,574			
100091600	Murrayville	GA		03/07/2023									1,631	1,631			
100091601	Los Angeles	CA		03/07/2023									2,776	2,776			
100091602	San Jacinto	CA		03/07/2023									1,770	1,770			
100091605	Ipswich	MA		03/07/2023									29,398	29,398			
100091606	Stilwell	OK		03/07/2023									1,418	1,418			
100091607	Washington	DC		03/07/2023									1,961	1,961			
100091609	Pawtucket	RI		03/07/2023									1,500	1,500			
100091610	Winchester	KY		03/07/2023									1,296	1,296			
100091611	Clarkston	WA		03/07/2023									1,072	1,072			
100091614	Clarkston	WA		03/07/2023									837	837			
100091616	Las Vegas	NV		03/07/2023									1,128	1,128			
100091617	Las Vegas	NV		03/07/2023									981	981			
100091618	Columbus	OH		03/07/2023									714	714			
100091619	Kissimmee	FL		03/07/2023									3,231	3,231			
100091621	Denver	CO		03/07/2023									3,685	3,685			
100091622	Albuquerque	NM		03/07/2023									1,663	1,663			
100091623	Las Vegas	NV		03/07/2023									1,171	1,171			
100091625	Jacksonville	FL		03/07/2023									1,113	1,113			
100091626	Houston	TX		03/07/2023									2,168	2,168			
100091627	Pocatello	ID		03/07/2023									895	895			
100091628	Atlanta	GA		03/07/2023									640	640			
100091631	Riverdale	GA		03/07/2023									1,025	1,025			
100091632	Leverett	MA		03/07/2023									1,334	1,334			
100091633	Houston	TX		03/07/2023									4,422	4,422			
100091634	Chicago	IL		03/07/2023									820	820			
100091635	Denver	CO		03/07/2023									4,141	4,141			
100091637	Apple Valley	CA		03/07/2023									3,365	3,365			
100091639	Midvale	UT		03/07/2023									1,668	1,668			
100091640	Midland	NC		03/07/2023									881	881			
100091641	Atlanta	GA		03/07/2023									940	940			
100091642	Valley Village	CA		01/27/2023									4,858	5,325		466	466
100091643	Encino	CA		01/27/2023									3,323	3,964		640	640
100091644	Rialto	CA		01/27/2023									3,300	3,612		312	312
100091645	Marina Del Rey	CA		01/27/2023									4,969	4,969			
100091649	Rathdrum	ID		01/27/2023									1,867	1,867			
100091650	Kyle	TX		01/27/2023									1,869	2,050		180	180
100091651	New Windsor	NY		01/27/2023									3,617	3,617			
100091654	Hackensack	NJ		01/27/2023									104,059	104,059			
100091655	Bellaire	MI		01/27/2023									1,033	1,033			
100091656	Lakewood	CO		01/27/2023									2,133	2,133			
100091657	Tomales	CA		01/27/2023									6,485	6,485			
100091661	Las Vegas	NV		01/27/2023									4,002	4,002			
100091662	Delhi	CA		01/27/2023									2,981	2,981			
100091663	Davenport	FL		01/27/2023									4,673	4,673			
100091664	Hellertown	PA		01/27/2023									1,810	1,810			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091665	Sarasota	FL		01/27/2023									1,615	1,615			
100091666	Pasadena	MD		01/27/2023									2,410	2,410			
100091668	Surprise	AZ		01/27/2023									1,438	1,438			
100091670	Gardner	MA		01/27/2023									754	754			
100091671	Manalapan	NJ		01/27/2023									558	558			
100091672	Essex	MD		01/27/2023									1,609	1,609			
100091673	Kissimmee	FL		01/27/2023									4,429	4,429			
100091674	Joppa	MD		01/27/2023									834	834			
100091678	Lake Elsinore	CA		01/27/2023									2,624	2,624			
100091679	Atlanta	GA		01/27/2023									1,042	1,042			
100091680	Arizona City	AZ		01/27/2023									4	4			
100091682	Mukilteo	WA		03/24/2023									1,329	1,329			
100091683	Dallas	TX		03/24/2023									852	852			
100091684	Hammonton	NJ		03/24/2023									1,479	1,479			
100091685	Flower Mound	TX		03/24/2023									7,025	7,025			
100091687	Kissimmee	FL		03/24/2023									1,518	1,518			
100091688	Mckinney	TX		03/24/2023									1,195	1,195			
100091690	Manteca	CA		03/24/2023									3,895	3,895			
100091691	Naples	FL		03/24/2023									2,955	2,955			
100091693	Miami	FL		03/24/2023									2,279	2,279			
100091695	Shaver Lake	CA		03/24/2023									1,333	1,333			
100091696	Wimberley	TX		03/24/2023									3,356	3,356			
100091697	Eagle	CO		03/24/2023									3,720	3,720			
100091698	Highland Village	TX		03/24/2023									3,669	3,669			
100091700	Barstow	CA		03/24/2023									483	483			
100091703	Chicago	IL		03/24/2023									5,569	5,569			
100091704	Dana Point	CA		03/24/2023									8,691	8,691			
100091705	Frazier Park	CA		03/24/2023									893	893			
100091707	Spartanburg	SC		03/24/2023									1,747	1,747			
100091709	Simi Valley	CA		03/24/2023									3,957	3,957			
100091710	Houston	TX		03/24/2023									13,280	13,280			
100091711	Sugar Land	TX		03/24/2023									3,268	3,268			
100091712	Louisburg	NC		03/24/2023									1,208	1,208			
100091714	Pleasant Ridge	MI		03/24/2023									1,539	1,539			
100091715	Houston	TX		03/24/2023									20,752	20,752			
100091718	Bakersfield	CA		03/24/2023									903	903			
100091720	Rock Springs	WY		03/24/2023									2,201	2,201			
100091723	Navarre	FL		03/24/2023									4,149	4,149			
100091725	Gainesville	GA		03/24/2023									1,316	1,316			
100091726	Waianae	HI		03/24/2023									987	987			
100091727	Waianae	HI		03/24/2023									987	987			
100091728	Waianae	HI		03/24/2023									987	987			
100091731	San Antonio	TX		03/24/2023									570	570			
100091732	Laveen	AZ		03/24/2023									2,615	2,615			
100091735	Chicago	IL		03/24/2023									1,049	1,049			
100091736	Fort Pierce	FL		03/24/2023									309	309			
100091738	Garland	TX		03/24/2023									896	896			
100091739	Fort Worth	TX		03/24/2023									477	477			
100091741	Gainesville	GA		03/24/2023									1,220	1,220			
100091742	Riverside	CA		03/24/2023									2,090	2,090			
100091743	Sacramento	CA		03/24/2023									785	785			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091745	Isle Of Palms	SC		03/24/2023									1,842	1,842			
100091746	Rockbridge	OH		03/24/2023									1,639	1,639			
100091748	Sylmar	CA		03/24/2023									2,051	2,051			
100091750	Atlanta	GA		03/24/2023									2,378	2,378			
100091752	Grand Rapids	MI		03/24/2023									1,407	1,407			
100091754	Candler	NC		03/24/2023									2,489	2,489			
100091755	Waco	TX		03/24/2023									770	770			
100091756	Greensboro	NC		03/24/2023									789	789			
100091757	Bayonne	NJ		03/24/2023									2,293	2,293			
100091759	Green Bay	WI		03/24/2023									481	481			
100091760	Jacksonville	FL		03/24/2023									4,476	4,476			
100091764	Weatherford	TX		03/24/2023									1,881	1,881			
100091765	Miami	FL		03/24/2023									897	897			
100091766	Conroe	TX		01/30/2023									2,958	2,958			
100091767	June Lake	CA		01/30/2023									3,153	3,153			
100091770	Denver	NC		01/30/2023									1,890	1,890			
100091776	Tempe	AZ		01/30/2023									8,476	8,476			
100091777	Arlington Heights	IL		01/30/2023									1,159	1,159			
100091778	Cottonwood	AZ		01/30/2023									2,187	2,187			
100091780	Phoenix	AZ		01/30/2023									10,300	10,300			
100091781	Lakeland	FL		01/30/2023									10,765	10,765			
100091782	Hollister	CA		01/30/2023									5,114	5,114			
100091783	Manchester Township	NJ		01/30/2023									5,285	5,285			
100091789	Lock Haven	PA		01/30/2023									894	894			
100091793	San Clemente	CA		01/30/2023									3,443	3,443			
100091795	Katy	TX		01/30/2023									28,402	28,402			
100091799	Elk Grove	CA		01/30/2023									3,042	3,042			
100091800	Elk Grove	CA		01/30/2023									2,413	2,413			
100091803	Philadelphia	PA		01/30/2023									585	585			
100091806	Sherman Oaks	CA		01/30/2023									312,500	312,500			
100091808	Los Angeles	CA		01/30/2023									4,860	4,860			
100091812	Plymouth	MI		01/30/2023									33,949	33,949			
100091815	Houston	TX		01/30/2023									1,665	1,665			
100091816	Santa Nella	CA		01/30/2023									173	173			
100091818	Bonita Springs	FL		01/30/2023									6,561	6,561			
100091821	Garland	TX		01/30/2023									4,101	4,101			
100091822	Palmdale	CA		01/30/2023									3,139	3,139			
100091823	Antioch	CA		01/30/2023									3,000	3,000			
100091826	Lincoln	CA		01/30/2023									4,303	4,303			
100091827	San Antonio	TX		01/30/2023									12,490	12,490			
100091831	Sacramento	CA		01/30/2023									4,727	4,727			
100091832	Burbank	CA		01/30/2023									5,339	5,339			
100091841	Yorba Linda	CA		01/30/2023									9,131	9,131			
100091848	Oakland	CA		01/30/2023									3,161	3,161			
100091851	Manvel	TX		01/30/2023									3,124	3,124			
100091853	Wilmington	DE		01/30/2023									436	436			
100091854	Vallejo	CA		01/30/2023									6,042	6,042			
100091855	Jacksonville	FL		01/30/2023									1,687	1,687			
100091856	Louisville	KY		01/30/2023									9,021	9,021			
100091857	Boise	ID		01/30/2023									1,650	1,650			
100091858	Boston	MA		01/30/2023									2,190	2,190			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091859	Cape Coral	FL		01/30/2023									1,665	1,665			
100091860	Oakland Park	FL		01/30/2023									5,119	5,119			
100091861	Panama City	FL		01/30/2023									24,774	24,774			
100091862	Richmond	KY		01/30/2023									1,740	1,740			
100091864	Macon	MO		01/30/2023									531	531			
100091865	Highland	IN		01/30/2023									1,149	1,049		(100)	(100)
100091866	Laredo	TX		01/30/2023									987	987			
100091867	Richmond	TX		01/30/2023									2,124	2,124			
100091868	Florence	KY		01/30/2023									1,345	1,345			
100091869	Miami Gardens	FL		01/30/2023									2,331	2,331			
100091870	Wellington	FL		01/30/2023									2,136	2,136			
100091871	Seattle	WA		01/30/2023									2,100	2,100			
100091873	Stephenville	TX		01/30/2023									1,519	1,519			
100091875	Kissimmee	FL		01/30/2023									571	571			
100091878	Stoneham	MA		01/30/2023									2,937	2,937			
100091879	Porter	TX		01/30/2023									8,259	7,719		(540)	(540)
100091881	Dallas	TX		01/30/2023									1,684	1,684			
100091883	Gouda	NLD		01/27/2023										6	6		6
100091884	Gouda	NLD		01/27/2023									717	718	1		1
100091885	Rotterdam	NLD		01/27/2023										1	1		1
100091886	Rotterdam	NLD		01/27/2023									1,256	1,253	(3)		(3)
100091887	Hoogezand-Sappemeer	NLD		01/27/2023										10	10		10
100091888	Hoogezand-Sappemeer	NLD		01/27/2023									211	211			
100091889	Rotterdam	NLD		01/27/2023									19,992	20,109	118		118
100091890	Roosendaal	NLD		01/27/2023										13	13		13
100091891	Leeuwarden	NLD		01/27/2023									10,430	10,523	92		92
100091892	Valkenburg Aan De Geul	NLD		01/27/2023										70	70		70
100091893	Schiedam/Vlaardingen	NLD		01/27/2023									18,253	17,819	(434)		(434)
100091894	Apeldoorn	NLD		01/27/2023									34,768	35,635	867		867
100091895	Almelo	NLD		01/27/2023										12	12		12
100091896	Almelo	NLD		01/27/2023										16	16		16
100091897	Culemborg	NLD		01/27/2023										14	14		14
100091898	Den Haag	NLD		01/27/2023										59	59		59
100091899	Schiedam/Vlaardingen	NLD		01/27/2023										2	2		2
100091900	Schiedam/Vlaardingen	NLD		01/27/2023									702	700	(2)		(2)
100091902	Leeuwarden	NLD		01/27/2023										22	22		22
100091903	Lelystad	NLD		01/27/2023										59	59		59
100091904	Lelystad	NLD		01/27/2023									701	703	2		2
100091905	Schiedam/Vlaardingen	NLD		01/27/2023										7	7		7
100091906	Schiedam/Vlaardingen	NLD		01/27/2023													
100091907	Lelystad	NLD		01/27/2023										60	60		60
100091908	Lelystad	NLD		01/27/2023									713	715	2		2
100091909	Den Haag	NLD		01/27/2023										5	5		5
100091910	Leeuwarden	NLD		01/27/2023										58	58		58
100091911	Rotterdam	NLD		01/27/2023										186	186		186
100091912	Heerhugowaard	NLD		01/27/2023										27	27		27
100091913	Leeuwarden	NLD		01/27/2023										26	26		26
100091914	Echt/Limburg	NLD		01/27/2023										60	60		60
100091915	Groningen	NLD		01/27/2023										15	15		15
100091916	Alkmaar	NLD		01/27/2023										20	20		20
100091917	Leeuwarden	NLD		01/27/2023										29	29		29

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091918	Leeuwarden	NLD		01/27/2023										19	19		19
100091919	Lelystad	NLD		01/27/2023										37	37		37
100091920	Lelystad	NLD		01/27/2023									636	635	(1)		(1)
100091921	Amsterdam	NLD		01/27/2023										51	51		51
100091922	Bergen Op Zoom	NLD		01/27/2023										6	6		6
100091923	Leeuwarden	NLD		01/27/2023										33	33		33
100091924	Zierikzee	NLD		01/27/2023										32	32		32
100091925	Zierikzee	NLD		01/27/2023									1,753	1,752			
100091926	Hilversum	NLD		01/27/2023										176	176		176
100091927	Rotterdam	NLD		01/27/2023										69	69		69
100091928	Venlo	NLD		01/27/2023										18	18		18
100091929	Concord	CA		02/03/2023									2,593	2,593			
100091930	Houston	TX		02/03/2023									469	469			
100091931	Lahaina	HI		02/03/2023									1,122	1,122			
100091932	Burbank	CA		02/03/2023									4,606	4,606			
100091933	Fayetteville	GA		02/03/2023									1,117	1,117			
100091934	Davenport	FL		02/03/2023									358	358			
100091935	Largo	FL		02/03/2023									(2,257)	(2,257)			
100091936	Sugarloaf	CA		02/03/2023									29,008	29,008			
100091937	Kalispell	MT		02/03/2023									7,598	7,598			
100091938	Sacramento	CA		02/03/2023									19,300	19,300			
100091939	Lincolnshire	IL		02/03/2023									5,093	5,093			
100091941	Torrance	CA		02/03/2023									213,714	213,714			
100091942	Phelan	CA		02/03/2023									4,544	4,544			
100091943	Monee	IL		02/03/2023									3,014	3,014			
100091944	Decatur	GA		02/03/2023									1,460	1,460			
100091945	Sacramento	CA		02/03/2023									3,904	3,904			
100091946	Pomona	CA		02/03/2023									2,528	2,528			
100091947	Ocala	FL		02/03/2023									418	418			
100091949	Rolling Hills Estates	CA		02/07/2023									18,671	18,671			
100091951	Port Charlotte	FL		02/07/2023									1,124	1,124			
100091952	New Haven	CT		02/07/2023									797	797			
100091953	Miami	FL		02/07/2023									3,487	3,487			
100091955	New Haven	CT		02/07/2023									1,677	1,677			
100091956	San Bernardino	CA		02/07/2023									1,685	1,685			
100091957	New Haven	CT		02/07/2023									1,023	1,023			
100091958	Middleburg	FL		02/07/2023									2,623	2,623			
100091959	New Haven	CT		02/07/2023									973	973			
100091960	Santa Ana	CA		02/07/2023									8,991	8,991			
100091961	Glendale	AZ		02/07/2023									1,306	1,306			
100091962	Richmond	TX		02/07/2023									3,485	3,485			
100091964	Lakewood Ranch	FL		02/07/2023									2,142	2,142			
100091965	Burien	WA		02/07/2023									2,902	2,902			
100091967	(Tarzana Area) Los Angeles	CA		02/07/2023									10,163	10,163			
100091968	Fort Worth	TX		02/07/2023									504	504			
100091969	Northridge	CA		02/07/2023									6,410	6,410			
100091970	La Puente	CA		02/07/2023									2,822	2,822			
100091971	Columbus	OH		02/07/2023									829	829			
100091972	Vacaville	CA		02/07/2023									9,273	9,273			
100091974	Long Beach	CA		02/07/2023									2,562	2,562			
100091975	Stockton	CA		02/07/2023									61,302	61,302			

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100091976	Moore	OK		02/07/2023									746	746			
100091977	Los Angeles	CA		02/07/2023									5,529	5,529			
100091978	Severn	MD		02/07/2023									2,027	2,027			
100091979	Vallejo	CA		02/07/2023									2,178	2,178			
100091980	Katy	TX		02/07/2023									1,252	1,252			
100091982	Clifton	NJ		02/07/2023									1,914	1,914			
100091983	Plainfield	NJ		02/07/2023									1,097	1,097			
100091986	Mount Holly	NJ		02/09/2023									864	864			
100091988	Detroit	MI		02/09/2023									1,185	1,185			
100091989	Garfield Heights	OH		02/09/2023									661	661			
100091990	Waterbury	CT		02/09/2023									1,641	1,641			
100091992	Philadelphia	PA		02/09/2023									667	667			
100091993	Yonkers	NY		02/09/2023									2,904	2,904			
100091994	Paterson	NJ		02/09/2023									2,396	2,396			
100091995	Egg Harbor City	NJ		02/09/2023									760	760			
100091996	New Haven	CT		02/09/2023									2,279	2,279			
100091997	Garfield Heights	OH		02/09/2023									485	485			
100091998	Dixmoor	IL		02/09/2023									451	451			
100091999	Brewster	NY		02/09/2023									3,053	3,053			
100092000	Rochester	NY		02/09/2023									702	702			
100092001	Newark	NJ		02/09/2023									2,971	2,971			
100092002	Franklin	OH		02/09/2023									1,360	1,360			
100092003	Pittsburgh	PA		02/09/2023									763	763			
100092004	East Quogue	NY		02/09/2023									4,018	4,018			
100092005	Cleveland	OH		02/09/2023									905	905			
100092006	Norfolk	VA		02/09/2023									670	670			
100092007	Cleveland	OH		02/09/2023									853	853			
100092008	Newark	NJ		02/09/2023									1,703	1,703			
100092009	Vermilion	OH		02/09/2023									691	691			
100092010	Moore	SC		02/09/2023									680	680			
100092011	Trenton	NJ		02/09/2023									593	593			
100092012	Trenton	NJ		02/09/2023									557	557			
100092013	Waterbury	CT		02/09/2023									1,548	1,548			
100092014	Chicago	IL		02/09/2023									1,405	1,405			
100092016	Riverdale	GA		02/09/2023									1,155	1,155			
100092018	Houston	TX		02/09/2023									840	840			
100092019	Philadelphia	PA		02/09/2023									1,216	1,216			
100092020	Mohnton	PA		02/09/2023									2,720	2,720			
100092021	Monroe	NY		02/09/2023									668	668			
100092023	Wurtsboro	NY		02/09/2023									1,266	1,266			
100092024	North Castle	NY		02/09/2023									2,800	2,800			
100092025	Grand Rapids	MI		02/09/2023									805	805			
100092026	Linden	NJ		02/09/2023									1,675	1,675			
100092027	Trenton	NJ		02/09/2023									957	957			
100092028	Trenton	NJ		02/09/2023									531	531			
100092029	Farmingville	NY		02/09/2023									2,014	2,014			
100092030	Scranton	PA		02/09/2023									782	782			
100092031	Wilmington	DE		02/09/2023									794	794			
100092032	Norristown	PA		02/09/2023									1,030	1,030			
100092033	Trenton	NJ		02/09/2023									689	689			
100092034	Millville	NJ		02/09/2023									636	636			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092035	Vineland	NJ		02/09/2023									1,114	1,114			
100092036	Baltimore	MD		02/09/2023									1,364	1,364			
100092037	Wilmington	DE		02/09/2023									811	811			
100092038	Pottstown	PA		02/09/2023									910	910			
100092039	North Castle	NY		02/09/2023									2,705	2,705			
100092040	Philadelphia	PA		02/09/2023									937	937			
100092041	Pottstown	PA		02/09/2023									1,015	1,015			
100092042	The Bronx	NY		02/09/2023									3,683	3,683			
100092043	Houston	TX		02/09/2023									1,372	1,372			
100092044	Houston	TX		02/09/2023									1,446	1,446			
100092045	The Bronx	NY		02/09/2023									4,930	4,930			
100092046	The Bronx	NY		02/09/2023									3,884	3,884			
100092048	Chesapeake	VA		02/09/2023									1,122	1,122			
100092049	Flushing	NY		02/09/2023									4,344	4,344			
100092050	Buffalo	NY		02/09/2023									576	576			
100092051	Far Rockaway	NY		02/09/2023									4,154	4,154			
100092052	Far Rockaway	NY		02/09/2023									4,154	4,154			
100092053	Philadelphia	PA		02/09/2023									817	817			
100092054	Bronx	NY		02/09/2023									6,046	6,046			
100092055	Paterson	NJ		02/09/2023									4,045	4,045			
100092056	Brentwood	NY		02/09/2023									2,927	2,927			
100092057	New Hyde Park	NY		02/09/2023									5,000	5,000			
100092058	Hilo	HI		02/09/2023									4,886	4,886			
100092059	Cleveland	OH		02/09/2023									808	808			
100092060	Philadelphia	PA		02/09/2023									1,377	1,377			
100092061	Exeter	PA		02/09/2023									694	694			
100092062	Trenton	NJ		02/09/2023									906	906			
100092063	Sarasota	FL		02/09/2023									3,064	3,064			
100092064	Waretown	NJ		02/09/2023									1,397	1,397			
100092065	Toms River	NJ		02/09/2023									1,467	1,467			
100092066	Richmond Hill	NY		02/09/2023									3,296	3,296			
100092067	Cheektowaga	NY		02/09/2023									93,302	93,302			
100092068	Gary	IN		02/09/2023									452	452			
100092069	Lake Charles	LA		02/09/2023									871	871			
100092070	Niagara Falls	NY		02/09/2023									680	680			
100099549	Spring	TX		02/17/2023									6,915	6,915			
100099550	Fort Worth	TX		02/17/2023									5,172	5,172			
100099551	Chicago	IL		02/17/2023									1,419	1,419			
100099553	Lakeland	FL		02/17/2023									1,133	1,133			
100099554	Chattanooga	TN		02/17/2023									531	531			
100099556	Rowlett	TX		02/17/2023									2,094	2,094			
100099557	Paradise Valley	AZ		02/17/2023									5,817	5,817			
100099558	Chattanooga	TN		02/17/2023									652	652			
100099559	Lynn	MA		02/17/2023									2,219	2,219			
100099562	Brush Prairie	WA		02/17/2023									1,798	1,798			
100099563	Commerce City	CO		02/17/2023									148	148			
100099564	Dacula	GA		02/17/2023									1,662	1,662			
100099565	Mcdonough	GA		02/17/2023									8,275	8,275			
100099571	Beaumont	CA		04/06/2023									2,568	2,568			
100099572	Youngsville	NC		04/06/2023									3,645	3,645			
100099573	Capitol Heights	MD		04/06/2023									809	809			

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100099574	Conroe	TX		04/06/2023									1,288	1,288			
100099576	Spring Hill	FL		04/06/2023									976	976			
100099577	Williston	FL		04/06/2023									2,552	2,552			
100099579	Sacramento	CA		04/06/2023									3,506	3,506			
100099580	Big Bear Lake	CA		04/06/2023									1,340	1,340			
100099581	Salinas	CA		04/06/2023									1,800	1,800			
100099584	Sherman Oaks Area	CA		04/06/2023									170,713	170,713			
100099586	Hollywood	FL		04/06/2023									4,728	4,728			
100099587	Edgewater Park	NJ		04/06/2023									1,031	1,031			
100099588	Phoenix	AZ		04/06/2023									1,302	1,302			
100099589	Rocklin	CA		04/06/2023									4,199	4,199			
100099592	Cleveland	TX		04/06/2023									1,312	1,312			
100099594	Marietta	GA		04/06/2023									1,742	1,742			
100099595	Newcastle	WA		04/06/2023									4,586	4,586			
100099596	Fort Walton Beach	FL		04/06/2023									597	597			
100099597	Ione	CA		04/06/2023									2,700	2,700			
100099598	Mckinney	TX		04/06/2023									5,026	5,026			
100099599	Grand Prairie	TX		04/06/2023									1,493	1,493			
100099600	Missouri City	TX		04/06/2023									3,823	3,823			
100099601	Corona	CA		04/06/2023									5,631	5,631			
100099602	Titusville	FL		04/06/2023									1,531	1,531			
100099603	Winnetka	CA		04/06/2023									4,094	4,094			
100099604	Boca Raton	FL		04/06/2023									1,410	1,410			
100099605	San Francisco	CA		04/06/2023									6,062	6,062			
100099608	Sanford	FL		04/06/2023									3,936	3,936			
100099609	Craig	CO		04/06/2023									373	373			
100099610	Winter Park	FL		04/06/2023									2,728	2,728			
100099611	Dallas	NC		04/06/2023									513	513			
100099612	Los Angeles	CA		04/06/2023									2,905	2,905			
100099613	Granada Hills	CA		04/06/2023									2,383	2,383			
100099614	Hollywood	FL		04/06/2023									6,677	6,677			
100099615	Reedley	CA		04/06/2023									1,218	1,218			
100099617	Litchfield Park	AZ		04/06/2023									1,965	1,965			
100099618	Jacksonville	FL		04/06/2023									4,156	4,156			
100099619	Los Angeles	CA		04/06/2023									2,474	2,474			
100099621	Rohnert Park	CA		04/06/2023									1,413	1,413			
100099623	Dacula	GA		04/06/2023									2,970	2,970			
100099624	Scottsdale	AZ		04/06/2023									1,572	1,572			
100099626	Tolleson	AZ		04/06/2023									1,629	1,629			
100099627	Indio	CA		04/06/2023									1,811	1,811			
100099629	Apache Junction	AZ		04/06/2023									3,751	3,751			
100099630	Kiawah Island	SC		04/06/2023									13,859	13,859			
100099631	Bismarck	ND		04/06/2023									1,107	1,107			
100099632	Lavergne	TN		04/06/2023									1,711	1,711			
100099633	North Hollywood	CA		04/06/2023									3,022	3,022			
100099634	Jackson	MI		04/06/2023									304	304			
100099636	Sellersville	PA		04/06/2023									874	874			
100099638	Palm City	FL		04/06/2023									1,559	1,559			
100099640	Chandler	AZ		04/06/2023									562	562			
100099641	Allentown	PA		04/06/2023									376	376			
100099642	Fort Myers	FL		04/06/2023									668	668			

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100099643	Phoenix	AZ		04/06/2023									1,927	1,927			
100099647	Mammoth Cave	KY		04/06/2023									3,018	3,018			
100099648	Fontana	CA		04/06/2023									447	447			
100099649	Barrington	IL		04/06/2023									2,669	2,669			
100099651	Lancaster	CA		04/06/2023									1,342	1,342			
100099654	Tampa	FL		04/06/2023									3,396	3,396			
100099655	Tallahassee	FL		04/06/2023									417	417			
100099656	Hesperia	CA		04/06/2023									1,545	1,545			
100099657	Port Richey	FL		04/06/2023									1,411	1,411			
100099659	Phoenix	AZ		04/06/2023									2,211	2,211			
100099660	Minnetonka	MN		04/06/2023									823	823			
100099662	Live Oak	TX		04/06/2023									2,484	2,484			
100099664	Jacksonville	FL		04/06/2023									564	564			
100099665	Phoenix	AZ		04/06/2023									893	893			
100099666	Villa Rica	GA		04/06/2023									540	540			
100099669	San Marcos	TX		04/06/2023									667	667			
100099672	Manzanita	OR		04/06/2023									5,114	5,114			
100099673	Oakland	CA		04/06/2023									4,282	4,282			
100099674	Davenport	FL		04/06/2023									1,773	1,773			
100099675	Nipomo	CA		04/06/2023									1,720	1,720			
100099677	Big Bear City	CA		04/06/2023									395	395			
100099680	Fayetteville	NC		04/06/2023									761	761			
100099681	Glendale	AZ		04/06/2023									2,418	2,418			
100099682	Cincinnati	OH		04/06/2023									215	215			
100099684	Knoxville	TN		04/06/2023									1,113	1,113			
100099686	New Smyrna Beach	FL		04/06/2023									1,928	1,928			
100099688	Phoenix	AZ		04/06/2023									771	771			
100099689	Cabot	AR		04/06/2023									902	902			
100099690	San Antonio	TX		04/06/2023									731	731			
100099693	Chicago	IL		04/06/2023									510	510			
100099695	Katy	TX		04/06/2023									857	857			
100099699	Hesperia	CA		02/28/2023									1,391	1,391			
100099708	Lathrop	CA		02/28/2023									3,463	3,463			
100099709	Lake Forest	CA		02/28/2023									10,094	10,094			
100099714	Crownsville	MD		02/28/2023									6,136	6,136			
100099721	Emmen	NLD		02/27/2023										25		25	25
100099722	Dokkum	NLD		02/27/2023									814	839		25	25
100099723	Rotterdam	NLD		02/27/2023										88		88	88
100099724	Roosendaal	NLD		02/27/2023										30		30	30
100099725	Delft	NLD		02/27/2023									3,699	3,914		215	215
100099726	Leeuwarden	NLD		02/27/2023										116		116	116
100099727	Hilversum	NLD		02/27/2023										85		85	85
100099728	Schiedam/Vlaardingen	NLD		02/27/2023										22		22	22
100099730	Roosendaal	NLD		02/27/2023									404	419		15	15
100099731	Schiedam/Vlaardingen	NLD		02/27/2023										51		51	51
100099732	Amsterdam	NLD		02/27/2023									7,071	7,273		201	201
100099733	Dokkum	NLD		02/27/2023										172		172	172
100099734	Utrecht	NLD		02/27/2023										208		208	208
100099735	Kansas City	MO		02/28/2023									907	907			
100099736	Wyandanch	NY		02/28/2023									1,862	1,862			
100099737	Baltimore	MD		02/28/2023									1,057	1,057			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099738	West Babylon	NY		02/28/2023									2,264	2,264			
100099739	Yonkers	NY		02/28/2023									3,860	3,860			
100099740	Philadelphia	PA		02/28/2023									951	951			
100099741	Irvington	NJ		02/28/2023									3,115	3,115			
100099742	Kansas City	MO		02/28/2023									766	766			
100099743	Nesconset	NY		02/28/2023									1,834	1,834			
100099744	South Fallsburg	NY		02/28/2023									1,352	1,352			
100099745	Trenton	NJ		02/28/2023									778	778			
100099746	Cleveland	OH		02/28/2023									425	425			
100099747	Philadelphia	PA		02/28/2023									2,458	2,458			
100099748	Jacksonville	FL		02/28/2023									569	569			
100099750	Chicago	IL		02/28/2023									1,055	1,055			
100099751	Woodbine	NJ		02/28/2023									1,082	1,082			
100099753	Waterbury	CT		02/28/2023									1,678	1,678			
100099754	Chicago	IL		02/28/2023									1,197	1,197			
100099756	Tampa	FL		02/28/2023									2,611	2,611			
100099757	Cleveland	OH		02/28/2023									909	909			
100099758	Cleveland	OH		02/28/2023									884	884			
100099759	Kansas City	MO		02/28/2023									647	647			
100099761	Cameron	NC		02/28/2023									1,686	1,686			
100099762	Springfield	MA		02/28/2023									1,704	1,704			
100099763	Medford	NY		02/28/2023									2,543	2,543			
100099767	Jacksonville	FL		02/28/2023									730	730			
100099768	Baltimore	MD		02/28/2023									1,763	1,763			
100099769	Homewood	IL		02/28/2023									1,054	1,054			
100099770	Chicago	IL		02/28/2023									978	978			
100099772	Cleveland	OH		02/28/2023									998	998			
100099773	The Bronx	NY		02/28/2023									5,695	5,695			
100099774	Spring Lake	MI		02/28/2023									554	554			
100099775	The Bronx	NY		02/28/2023									6,041	6,041			
100099776	Spring Lake	MI		02/28/2023									1,321	1,321			
100099777	Trenton	NJ		02/28/2023									1,779	1,779			
100099778	East Islip	NY		02/28/2023									3,197	3,197			
100099779	Lakehurst	NJ		02/28/2023									1,519	1,519			
100099780	East Syracuse	NY		02/28/2023									537	537			
100099781	East Syracuse	NY		02/28/2023									522	522			
100099782	Brooklyn	NY		02/28/2023									3,298	3,298			
100099783	Monticello	NY		02/28/2023									867	867			
100099784	Scottsdale	AZ		02/28/2023									2,608	2,608			
100099785	Endicott	NY		02/28/2023									525	525			
100099786	Oklahoma City	OK		02/28/2023									795	795			
100099787	Grand Rapids	MI		02/28/2023									512	512			
100099788	Grand Rapids	MI		02/28/2023									512	512			
100099789	Irmo	SC		02/28/2023									1,176	1,176			
100099790	Lantana	FL		02/28/2023									1,557	1,557			
100099791	Hartford	CT		02/28/2023									1,253	1,253			
100099792	The Bronx	NY		02/28/2023									3,520	3,520			
100099793	Atlantic City	NJ		02/28/2023									1,642	1,642			
100099794	Greenwood	IN		02/28/2023									1,124	1,124			
100099795	Las Vegas	NV		02/28/2023									1,472	1,472			
100099796	Barnegat	NJ		02/28/2023									1,222	1,222			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099797	Scranton	PA		02/28/2023									1,725	1,725			
100099798	Scranton	PA		02/28/2023									774	774			
100099799	Trenton	NJ		02/28/2023									750	750			
100099800	New Haven	CT		02/28/2023									1,577	1,577			
100099801	Millville	NJ		02/28/2023									963	963			
100099802	Trenton	NJ		02/28/2023									1,261	1,261			
100099803	Central Islip	NY		02/28/2023									2,453	2,453			
100099804	Passaic	NJ		02/28/2023									2,347	2,347			
100099805	Shaker Heights	OH		02/28/2023									1,608	1,608			
100099806	Kingston	NY		02/28/2023									1,397	1,397			
100099807	Scranton	PA		02/28/2023									976	976			
100099808	Big Spring	TX		02/28/2023									481	481			
100099809	Scranton	PA		02/28/2023									762	762			
100099810	New Haven	CT		02/28/2023									1,223	1,223			
100099811	Forked River	NJ		02/28/2023									1,270	1,270			
100099813	Bridgeport	CT		02/28/2023									773	773			
100099816	Browns Mills	NJ		02/28/2023									1,099	1,099			
100099817	Akron	OH		02/28/2023									775	775			
100099818	Philadelphia	PA		02/28/2023									2,511	2,511			
100099819	Enfield	CT		02/28/2023									901	901			
100099820	Miami	FL		02/28/2023									1,228	1,228			
100099821	Manchester	NJ		02/28/2023									2,112	2,112			
100099822	Chester	PA		02/28/2023									337	337			
100099823	Chicago	IL		02/28/2023									728	728			
100099824	Atlanta	GA		02/28/2023									1,333	1,333			
100099825	Pemberton	NJ		02/28/2023									1,172	1,172			
100099826	Savannah	GA		02/28/2023									892	892			
100099827	Valley Stream	NY		02/28/2023									3,534	3,534			
100099828	Trenton	NJ		02/28/2023									532	532			
100099832	Fort Worth	TX		02/28/2023									1,059	1,059			
100099833	Hauppauge	NY		02/28/2023									5,936	5,936			
100099834	Milwaukee	WI		02/28/2023									631	631			
100099835	Dallas	TX		02/28/2023									1,454	1,454			
100099838	St. Louis	MO		02/28/2023									469	469			
100099839	St. Louis	MO		02/28/2023									455	455			
100099840	Pleasantville	NJ		02/28/2023									1,374	1,374			
100099841	Brooksville	FL		02/28/2023									505	505			
100099842	Chicago	IL		02/28/2023									2,321	2,321			
100099843	Kansas City	MO		02/28/2023									1,041	1,041			
100099844	University Park	IL		02/28/2023									900	900			
100099845	Chicago	IL		02/28/2023									142	142			
100099846	Cleveland	OH		02/28/2023									417	417			
100099847	Baltimore	MD		02/28/2023									1,498	1,498			
100099848	Baltimore	MD		02/28/2023									1,042	1,042			
100099849	The Bronx	NY		02/28/2023									2,287	2,287			
100099850	Chester	PA		02/28/2023									544	544			
100099851	Queens	NY		02/28/2023									4,150	4,150			
100099852	Chester	PA		02/28/2023									509	509			
100099853	Chester	PA		02/28/2023									364	364			
100099855	Northridge	CA		03/07/2023									4,097	4,097			
100099856	San Jose	CA		03/07/2023									8,849	8,849			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099857	Laguna Hills	CA		03/07/2023									5,484	5,484			
100099858	Brea	CA		03/07/2023									4,596	4,596			
100099859	Midland	TX		03/07/2023									2,699	2,699			
100099865	Burlingame	CA		03/28/2023									10,646	10,646			
100099866	Stockton	CA		03/28/2023									1,156	1,156			
100099867	Loganville	GA		03/28/2023									2,123	2,123			
100099868	Quincy	WA		03/28/2023									1,407	1,407			
100099869	Camarillo	CA		03/28/2023									3,976	3,976			
100099870	Camarillo	CA		03/28/2023									3,517	3,517			
100099871	North Richland Hills	TX		03/28/2023									3,899	3,899			
100099872	Camarillo	CA		03/28/2023									4,129	4,129			
100099873	South Lake Tahoe	CA		03/28/2023									5,503	5,503			
100099874	Wilmington	NC		03/28/2023									1,996	1,996			
100099876	Elk Grove	CA		03/28/2023									2,310	2,310			
100099877	Woodbridge	VA		03/28/2023									2,167	2,167			
100099878	Colorado Springs	CO		03/28/2023									1,131	1,131			
100099879	Powell	OH		03/28/2023									903	903			
100099880	Seattle	WA		03/28/2023									542	542			
100099881	Grants Pass	OR		03/28/2023									1,273	1,273			
100099882	Heber City	UT		03/28/2023									14,437	14,437			
100099883	Fort Worth	TX		03/28/2023									488	488			
100099884	Heber City	UT		03/28/2023									14,437	14,437			
100099885	Heber City	UT		03/28/2023									14,437	14,437			
100099886	Palm Springs	CA		03/28/2023									4,003	4,003			
100099887	Marathon	FL		03/28/2023									14,738	14,738			
100099888	Narrows	VA		03/28/2023									1,028	1,028			
100099890	Emerald Isle	NC		03/28/2023									1,771	1,771			
100099891	Hillsborough	NJ		03/28/2023									1,493	1,493			
100099892	Palm Springs	CA		03/28/2023									4,003	4,003			
100099893	Carson City	NV		03/28/2023									1,051	1,051			
100099894	Dallas	TX		03/28/2023									9,195	9,195			
100099895	Las Vegas	NV		03/28/2023									1,301	1,301			
100099896	Carson City	NV		03/28/2023									936	936			
100099897	Clermont	FL		03/28/2023									4,038	4,038			
100099898	Aventura	FL		03/28/2023									1,468	1,468			
100099899	Ontario	CA		03/28/2023									13,746	13,746			
100099900	Spokane	WA		03/28/2023									1,767	1,767			
100099901	Los Angeles	CA		03/28/2023									9,690	9,690			
100099902	Henderson	NV		03/28/2023									1,462	1,462			
100099903	Las Vegas	NV		03/28/2023									4,339	4,339			
100099904	Cornish	ME		03/28/2023									1,379	1,379			
100099905	Coconut Creek	FL		03/28/2023									1,292	1,292			
100099907	Dallas	TX		03/28/2023									6,095	6,095			
100099908	Kansas City	KS		03/28/2023									401	401			
100099909	Lanham	MD		03/28/2023									2,151	2,151			
100099910	Albany	OR		03/28/2023									1,541	1,541			
100099911	Portland	OR		03/28/2023									4,663	4,663			
100099912	Sarcoxie	MO		03/28/2023									335	335			
100099913	Seatac	WA		03/28/2023									1,431	1,431			
100099915	Salinas	CA		03/28/2023									1,257	1,257			
100099916	Vidor	TX		03/28/2023									1,279	1,279			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099917	Scottsdale	AZ		03/28/2023									9,227	9,227			
100099918	Canton	TX		03/28/2023									1,515	1,515			
100099919	Las Vegas	NV		03/28/2023									3,421	3,421			
100099920	Lake Ariel	PA		03/28/2023									1,568	1,568			
100099921	Fort Pierce	FL		03/28/2023									669	669			
100099922	Vista	CA		03/28/2023									81,376	81,376			
100099923	Honolulu	HI		03/28/2023									975	975			
100099924	Yuma	AZ		03/28/2023									1,191	1,191			
100099925	Kennewick	WA		03/28/2023									143,337	143,337			
100099926	Tucson	AZ		03/28/2023									445	445			
100099928	Chatsworth	CA		03/28/2023									3,496	3,496			
100099929	Bend	OR		03/28/2023									3,615	3,615			
100099930	Hayden	ID		03/28/2023									3,280	3,280			
100099931	Salem	OR		03/28/2023									1,729	1,729			
100099932	Fontana	CA		03/28/2023									1,866	1,866			
100099933	Georgetown	TX		03/28/2023									2,525	2,525			
100099934	Davie	FL		03/28/2023									11,581	11,581			
100099935	West Palm Beach	FL		03/28/2023									1,416	1,416			
100099936	Caddo Mills	TX		03/28/2023									465	465			
100099937	Coatesville	PA		03/28/2023									51,402	51,402			
100099938	Carpentersville	IL		03/28/2023									1,006	1,006			
100099939	Homestead	FL		03/28/2023									1,992	1,992			
100099940	Benicia	CA		03/28/2023									3,256	3,256			
100099941	Groves	TX		03/28/2023									1,110	1,110			
100099942	Dallas	TX		03/28/2023									3,259	3,259			
100099943	Virginia Beach	VA		03/28/2023									1,230	1,230			
100099944	Ocala	FL		03/28/2023									1,182	1,182			
100099945	Lakewood	CA		03/28/2023									2,692	2,692			
100099946	San Juan Capistrano	CA		03/28/2023									1,800	1,800			
100099947	San Diego	CA		03/28/2023									3,488	3,488			
100099948	Indio	CA		03/28/2023									1,870	1,870			
100099949	Las Vegas	NV		03/28/2023									3,148	3,148			
100099951	Palm Coast	FL		03/28/2023									1,484	1,484			
100099952	Rialto	CA		03/28/2023									43,289	43,289			
100099953	Richmond Heights	OH		03/28/2023									1,284	1,284			
100099954	Miami	FL		03/28/2023									2,044	2,044			
100099955	Myrtle Beach	SC		03/28/2023									518	518			
100099956	Phoenix	AZ		03/28/2023									7,617	7,617			
100099957	Woodbury	MN		03/28/2023									2,875	2,875			
100099958	Phoenix	AZ		03/28/2023									1,657	1,657			
100099959	Las Vegas	NV		03/28/2023									7,297	7,297			
100099961	St. Petersburg	FL		03/28/2023									620	620			
100099962	Lake Arrowhead	CA		03/28/2023									68,910	68,910			
100099963	Fulshear	TX		03/28/2023									2,191	2,191			
100099965	Sun City	AZ		03/28/2023									668	668			
100099966	Bremerton	WA		03/28/2023									15,981	15,981			
100099967	Harwood	MD		03/28/2023									2,538	2,538			
100099968	Frisco	TX		03/28/2023									831	831			
100099969	Washington	DC		03/28/2023									2,497	2,497			
100099970	Oakland	CA		03/28/2023									6,486	6,486			
100099971	Bakersfield	CA		03/28/2023									1,148	1,148			

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100099972	Ponte Vedra Beach	FL		03/28/2023									6,568	6,568			
100099973	Doral	FL		03/28/2023									6,258	6,258			
100099975	Boca Raton	FL		03/28/2023									1,689	1,689			
100099976	Anaheim	CA		03/28/2023									6,041	6,041			
100099977	Denver	CO		03/28/2023									2,599	2,599			
100099979	Herndon	VA		03/28/2023									30,628	30,628			
100099980	Las Vegas	NV		03/28/2023									4,468	4,468			
100099981	Davenport	FL		03/28/2023									2,509	2,509			
100099982	Aurora	CO		03/28/2023									7,848	7,848			
100099983	Lake Havasu City	AZ		03/28/2023									1,086	1,086			
100099984	Homestead	FL		03/28/2023									1,200	1,200			
100099985	Las Vegas	NV		03/28/2023									2,580	2,580			
100099986	Aventura	FL		03/28/2023									5,759	5,759			
100099987	Troutdale	OR		03/28/2023									2,322	2,322			
100099988	Edmonds	WA		03/28/2023									1,286	1,286			
100099989	Madras	OR		03/28/2023									1,420	1,420			
100099990	Canyon Country	CA		03/28/2023									4,594	4,594			
100099991	Lake Park	FL		03/28/2023									1,683	1,683			
100099992	Santa Maria	CA		03/28/2023									3,970	3,970			
100099993	Fremont	NH		03/28/2023									2,874	2,874			
100099994	Duncanville	TX		03/28/2023									967	967			
100099995	Mclean	VA		03/28/2023									5,395	5,395			
100099996	Las Vegas	NV		03/28/2023									2,849	2,849			
100099997	Kingsville	TX		03/28/2023									980	980			
100099998	Tucson	AZ		03/28/2023									2,808	2,808			
100099999	La Marque	TX		03/28/2023									1,194	1,194			
100100000	San Juan Capistrano	CA		03/28/2023									6,844	6,844			
100100001	Las Vegas	NV		03/28/2023									675,000	675,000			
100100002	Richmond	TX		03/28/2023									4,055	4,055			
100100003	Carlsbad	CA		03/28/2023									5,835	5,835			
100100004	Phelan	CA		03/28/2023									1,581	1,581			
100100005	South Jordan	UT		03/28/2023									9,793	9,793			
100100006	Annapolis	MD		03/28/2023									2,464	2,464			
100100007	Portland	OR		03/28/2023									1,718	1,718			
100100008	Miramar	FL		03/28/2023									1,860	1,860			
100100009	Iowa Colony	TX		03/28/2023									979	979			
100100010	Panama City Beach	FL		03/28/2023									2,359	2,359			
100100011	Los Angeles	CA		03/28/2023									6,039	6,039			
100100012	Kissimmee	FL		03/28/2023									1,508	1,508			
100100013	Shelton	CT		03/28/2023									1,365	1,365			
100100014	Antioch	CA		03/28/2023									3,158	3,158			
100100015	Texas City	TX		03/28/2023									705	705			
100100016	Trumbull	CT		03/28/2023									2,317	2,317			
100100017	Naples	FL		03/28/2023									3,866	3,866			
100100018	West Palm Beach	FL		03/28/2023									5,671	5,671			
100100020	Hawthorne	CA		03/28/2023									1,695	1,695			
100100021	Memphis	TN		03/28/2023									3,244	3,244			
100100022	Baltimore	MD		03/28/2023									934	934			
100100023	Venice	CA		03/28/2023									8,879	8,879			
100100024	Fairfield	CA		03/28/2023									1,668	1,668			
100100025	Racine	WI		03/28/2023									672	672			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100026	Charlotte	NC		03/28/2023									2,354	2,354			
100100028	Denver	CO		03/28/2023									664	664			
100100029	Baltimore	MD		03/28/2023									105	105			
100100031	Baltimore	MD		03/28/2023									1,942	1,942			
100100032	Statesboro	GA		03/28/2023									520	520			
100100033	Irvington	NJ		03/28/2023									1,283	1,283			
100100034	Virgin	UT		03/28/2023									940	940			
100100037	Edison	NJ		03/28/2023									576	576			
100100038	Davenport	FL		03/28/2023									1,068	1,068			
100100039	Seaside Heights	NJ		03/28/2023									1,642	1,642			
100100041	Stevens Point	WI		03/28/2023									685	685			
100100042	Houston	TX		03/28/2023									819	819			
100100044	Tamarac	FL		03/28/2023									391	391			
100100045	Edinburg	TX		03/28/2023									2,049	2,049			
100100046	Galloway	NJ		03/28/2023									382	382			
100100047	Newport	OR		03/28/2023									706	706			
100100048	Miami	FL		03/28/2023									1,066	1,066			
100100049	Lakeside	AZ		03/28/2023									699	699			
100100050	Daytona Beach	FL		03/28/2023									455	455			
100100051	Georgetown	DE		03/28/2023									1,471	1,471			
100100052	Pocono Summit	PA		03/28/2023									6,025	6,025			
100100053	Honolulu	HI		03/28/2023									975	975			
100100054	Honolulu	HI		03/28/2023									977	977			
100100055	Atlanta	GA		03/28/2023									1,105	1,105			
100100057	Gainesville	FL		03/28/2023									678	678			
100100058	Miami	FL		03/28/2023									1,089	1,089			
100100059	Lakeland	FL		03/28/2023									1,346	1,346			
100100060	Ocala	FL		03/28/2023									1,077	1,077			
100100061	Lakeland	FL		03/28/2023									591	591			
100100062	Chicago	IL		03/28/2023									659	659			
100100063	Whitefish	MT		03/28/2023									1,925	1,925			
100100064	Lakeland	FL		03/28/2023									628	628			
100100066	Miami	FL		03/28/2023									4,697	4,697			
100100067	Philadelphia	PA		03/28/2023									602	602			
100100070	Myrtle Beach	SC		03/28/2023									454	454			
100100071	Bayonne	NJ		03/28/2023									3,438	3,438			
100100072	Katy	TX		03/28/2023									4,648	4,648			
100100073	Memphis	TN		03/28/2023									1,084	1,084			
100100075	St. Cloud	FL		03/28/2023									371	371			
100100076	Winter Garden	FL		03/28/2023									1,648	1,648			
100100077	Bonita Springs	FL		03/28/2023									1,277	1,277			
100100078	Delray Beach	FL		03/28/2023									1,024	1,024			
100100079	Miami	FL		03/28/2023									1,914	1,914			
100100080	Siler City	NC		03/28/2023									518	518			
100100081	Miami	FL		03/28/2023									1,867	1,867			
100100082	Oldsmar	FL		03/28/2023									1,466	1,466			
100100083	Henderson	NV		03/28/2023									1,313	1,313			
100100084	Porter	TX		03/28/2023									115	115			
100100086	Wayne	PA		03/28/2023									1,287	1,287			
100100087	Fayetteville	NC		03/28/2023									455	455			
100100088	Cathedral City	CA		03/28/2023									4,722	4,722			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100089	Rio Grande City	TX		03/28/2023									556	556			
100100090	Chicago	IL		03/28/2023									886	886			
100100091	Chicago	IL		03/28/2023									1,327	1,327			
100100092	Swannanoa	NC		03/28/2023									1,482	1,482			
100100093	Charlotte	NC		03/28/2023									2,999	2,999			
100100094	Lakewood	CO		03/28/2023									3,252	3,252			
100100096	Lakewood Ranch	FL		03/28/2023									1,882	1,882			
100100097	Myrtle Beach	SC		03/28/2023									2,773	2,773			
100100098	Myrtle Beach	SC		03/28/2023									6,571	6,571			
100100099	Kissimmee	FL		03/28/2023									635	635			
100100100	Moneta	VA		03/28/2023									2,235	2,235			
100100101	Mansfield	TX		03/28/2023									1,269	1,269			
100100102	Saint Louis	MO		03/28/2023									459	459			
100100103	Evansville	IN		03/28/2023									698	698			
100100105	Fayetteville	NC		03/28/2023									285	285			
100100107	Fayetteville	NC		03/28/2023									674	674			
100100108	Orlando	FL		03/28/2023									899	899			
100100109	Medford	OR		03/28/2023									17,099	17,099			
100100110	Palm Beach Gardens	FL		03/28/2023									2,209	2,209			
100100111	Hauula	HI		03/28/2023									1,337	1,337			
100100113	Arcadia	FL		03/28/2023									1,979	1,979			
100100114	Miami	FL		03/28/2023									1,761	1,761			
100100115	Bayonne	NJ		03/28/2023									1,494	1,494			
100100116	Stamford	CT		03/28/2023									155,337	155,337			
100100117	Chicago	IL		03/28/2023									1,008	1,008			
100100118	Kansas City	MO		03/28/2023									974	974			
100100119	Kihei	HI		03/28/2023									4,491	4,491			
100100120	Miami	FL		03/28/2023									8,254	8,254			
100100121	Waupun	WI		03/28/2023									608	608			
100100122	Eldon	MO		03/28/2023									755	755			
100100123	West Haven	CT		03/28/2023									1,513	1,513			
100100124	Las Vegas	NV		03/28/2023									1,463	1,463			
100100125	Miami	FL		03/28/2023									2,128	2,128			
100100126	Miami	FL		03/28/2023									1,573	1,573			
100100127	Orlando	FL		03/28/2023									22,129	22,129			
100100128	Conroe	TX		03/28/2023									1,098	1,098			
100100129	Baytown	TX		03/28/2023									754	754			
100100130	Miami	FL		03/28/2023									1,291	1,291			
100100131	Richmond	CA		03/28/2023									2,249	2,249			
100100132	Houston	TX		03/28/2023									762	762			
100100133	Rome	GA		03/28/2023									510	510			
100100134	Doral	FL		03/28/2023									930	930			
100100136	Englewood	NJ		03/28/2023									982	982			
100100137	Fort Lauderdale	FL		03/28/2023									1,032	1,032			
100100139	Loxahatchee	FL		03/28/2023									5,310	5,310			
100100140	Pensacola	FL		03/28/2023									703	703			
100100141	Port Hueneme	CA		03/28/2023									2,787	2,787			
100100142	Savannah	GA		03/28/2023									1,038	1,038			
100100143	Destin	FL		03/28/2023									805	805			
100100144	Xenia	OH		03/28/2023									485	485			
100100145	Myrtle Beach	SC		03/28/2023									496	496			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100146	Riverview	FL		03/28/2023									1,655	1,655			
100100147	Memphis	TN		03/28/2023									1,115	1,115			
100100148	Tomball	TX		03/28/2023									2,119	2,119			
100100149	Waterbury	CT		03/28/2023									3,299	3,299			
100100150	Durham	NC		03/28/2023									580	580			
100100151	Polk City	FL		03/28/2023									522	522			
100100152	Philadelphia	PA		03/28/2023									404	404			
100100159	Buckeye	AZ		03/17/2023									1,096	1,096			
100100161	Ocoee	FL		03/17/2023									2,029	2,029			
100100162	Hollister	CA		03/17/2023									2,685	2,685			
100100164	Tampa	FL		03/17/2023									2,136	2,136			
100100165	Indianapolis	IN		03/17/2023									719	719			
100100168	Miramar	FL		03/17/2023									3,571	3,571			
100100169	Louisville	KY		03/17/2023									322	322			
100100170	Shawnee	KS		03/17/2023									848	848			
100100171	Kansas City	MO		03/17/2023									637	637			
100100172	Chicago	IL		03/17/2023									1,563	1,563			
100100174	Bridgeton	NJ		03/17/2023									787	787			
100100175	Mount Laurel	NJ		03/17/2023									631	631			
100100176	Yonkers	NY		03/17/2023									2,774	2,774			
100100177	Lakehurst	NJ		03/17/2023									1,423	1,423			
100100178	New Britain	CT		03/17/2023									1,414	1,414			
100100180	Shirley	NY		03/17/2023									1,595	1,595			
100100181	Oviedo	FL		03/17/2023									2,977	2,977			
100100182	Baltimore	MD		03/17/2023									928	928			
100100183	Roosevelt	NY		03/17/2023									1,940	1,940			
100100184	Dayton	OH		03/17/2023									405	405			
100100185	Baltimore	MD		03/17/2023									669	669			
100100186	Maple Heights	OH		03/17/2023									476	476			
100100187	Nampa	ID		03/17/2023									1,183	1,183			
100100188	Trenton	NJ		03/17/2023									928	928			
100100189	Baltimore	MD		03/17/2023									873	873			
100100190	Alpharetta	GA		03/17/2023									13,006	13,006			
100100191	Milwaukee	WI		03/17/2023									841	841			
100100192	Milwaukee	WI		03/17/2023									461	461			
100100193	Philadelphia	PA		03/17/2023									895	895			
100100194	Poughkeepsie	NY		03/17/2023									905	905			
100100195	Mckeesport	PA		03/17/2023									457	457			
100100196	Brentwood	NY		03/17/2023									5,250	5,250			
100100197	Atlanta	GA		03/17/2023									1,154	1,154			
100100198	Braddock	PA		03/17/2023									613	613			
100100199	Cedartown	GA		03/17/2023									1,011	1,011			
100100200	Lansing	MI		03/17/2023									384	384			
100100201	Cleveland Heights	OH		03/17/2023									1,353	1,353			
100100203	Euclid	OH		03/17/2023									405	405			
100100206	Irvington	NJ		03/17/2023									2,553	2,553			
100100208	South Bend	IN		03/17/2023									399	399			
100100209	Calumet City	IL		03/17/2023									3,554	3,554			
100100210	Jacksonville	FL		03/17/2023									1,799	1,799			
100100211	New Britain	CT		03/17/2023									1,854	1,854			
100100212	Jacksonville	FL		03/17/2023									1,812	1,812			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100213	Waterbury	CT		03/17/2023									1,383	1,383			
100100214	Yonkers	NY		03/17/2023									2,222	2,222			
100100215	Scranton	PA		03/17/2023									1,792	1,792			
100100216	Lakewood	NJ		03/17/2023									1,831	1,831			
100100217	Orange	NJ		03/17/2023									1,137	1,137			
100100218	Cleveland Heights	OH		03/17/2023									960	960			
100100219	Jacksonville	FL		03/17/2023									1,105	1,105			
100100221	Brooklyn	NY		03/17/2023									2,073	2,073			
100100222	Atlantic City	NJ		03/17/2023									491	491			
100100223	Scranton	PA		03/17/2023									1,050	1,050			
100100224	Newburgh	NY		03/17/2023									2,887	2,887			
100100225	Baltimore	MD		03/17/2023									404	404			
100100226	Hempstead	NY		03/17/2023									2,639	2,639			
100100227	Elyria	OH		03/17/2023									437	437			
100100228	Yonkers	NY		03/17/2023									4,289	4,289			
100100231	Baltimore	MD		03/17/2023									843	843			
100100232	Chicago	IL		03/17/2023									1,517	1,517			
100100233	Savannah	GA		03/17/2023									772	772			
100100234	Walden	NY		03/17/2023									1,338	1,338			
100100235	Jamaica	NY		03/17/2023									2,330	2,330			
100100236	High Point	NC		03/17/2023									581	581			
100100237	Reading	PA		03/17/2023									790	790			
100100238	Chicago	IL		03/17/2023									602	602			
100100239	Baltimore	MD		03/17/2023									791	791			
100100240	Scott Township	PA		03/17/2023									1,262	1,262			
100100241	Newark	NJ		03/17/2023									1,495	1,495			
100100242	Elizabeth	NJ		03/17/2023									2,447	2,447			
100100243	Tobyhanna	PA		03/17/2023									874	874			
100100246	Brooklyn	NY		03/17/2023									2,962	2,962			
100100247	Lindenhurst	NY		03/17/2023									2,741	2,741			
100100248	Raleigh	NC		03/17/2023									677	677			
100100249	Berkeley Township	NJ		03/17/2023									1,138	1,138			
100100250	Staten Island	NY		03/17/2023									4,521	4,521			
100100251	Cleveland	OH		03/17/2023									495	495			
100100252	Toms River	NJ		03/17/2023									1,853	1,853			
100100253	Inkster	MI		03/17/2023									433	433			
100100254	Philadelphia	PA		03/17/2023									4,300	4,300			
100100255	Neptune	NJ		03/17/2023									1,309	1,309			
100100256	Hicksville	NY		03/17/2023									3,000	3,000			
100100257	Woodridge	NY		03/17/2023									648	648			
100100258	Jamaica	NY		03/17/2023									2,361	2,361			
100100259	Brooklyn	NY		03/17/2023									4,759	4,759			
100100260	Chicago	IL		03/17/2023									710	710			
100100261	New Britain	CT		03/17/2023									704	704			
100100263	Chicago	IL		03/17/2023									629	629			
100100264	Trenton	NJ		03/17/2023									628	628			
100100265	Philadelphia	PA		03/17/2023									1,050	1,050			
100100266	Homestead	FL		03/17/2023									1,542	1,542			
100100267	Brookhaven	NY		03/17/2023									1,479	1,479			
100100268	Chicago	IL		03/24/2023									1,062	1,062			
100100269	Coral Gables	FL		03/24/2023									2,782	2,782			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100270	Sammamish	WA		03/24/2023									4,881	4,881			
100100271	Prescott Valley	AZ		03/24/2023									66	66			
100100272	Mesa	AZ		03/24/2023									4,600	4,600			
100100273	Kissimmee	FL		03/24/2023									1,244	1,244			
100100275	New Haven	CT		03/24/2023									878	878			
100100277	Des Plaines	IL		03/24/2023									1,691	1,691			
100100279	Cleveland	OH		03/24/2023									511	511			
100100280	San Diego	CA		03/24/2023									4,730	4,730			
100100281	Bowling Green	KY		03/24/2023									3,165	3,165			
100100282	Reunion	FL		03/24/2023									2,028	2,028			
100100283	Bayonne	NJ		03/24/2023									2,018	2,018			
100100284	Studio City	CA		03/24/2023									4,220	4,220			
100100285	Kapolei	HI		03/24/2023									3,162	3,162			
100100286	Ocala	FL		03/24/2023									3,282	3,282			
100100287	Lindenwold	NJ		03/24/2023									5,461	5,461			
100100288	Delray Beach	FL		03/24/2023									540	540			
100100289	Phoenix	AZ		03/24/2023									1,853	1,853			
100100290	Phoenix	AZ		03/24/2023									2,633	2,633			
100100291	Rockford	TN		03/24/2023									1,486	1,486			
100100292	Houston	TX		03/24/2023									2,294	2,294			
100100293	Mandeville	LA		03/24/2023									423	423			
100100294	Los Banos	CA		03/24/2023									8,221	8,221			
100100295	Tempe	AZ		03/24/2023									1,480	1,480			
100100296	Sun City West	AZ		03/24/2023									43	43			
100100297	Tomball	TX		03/24/2023									1,648	1,648			
100100300	Linthicum Heights	MD		03/24/2023									1,465	1,465			
100100301	Brooksville	FL		03/24/2023									881	881			
100100302	Chicago	IL		03/24/2023									1,046	1,046			
100100303	Delanco	NJ		03/24/2023									27,469	27,469			
100100304	Saint Petersburg	FL		03/24/2023									4,647	4,647			
100100305	Palmdale	CA		03/24/2023									19,593	19,593			
100100306	Fort Worth	TX		03/24/2023									328	328			
100100307	National City	CA		03/24/2023									1,014	1,014			
100100308	Tracy	CA		03/24/2023									59,738	59,738			
100100309	Katy	TX		03/24/2023									1,163	1,163			
100100310	Mesa	AZ		03/24/2023									2,188	2,188			
100100311	Cheektowaga	NY		04/27/2023									1,872	1,872			
100100312	Kimbolton	OH		04/27/2023									2,115	2,115			
100100313	Granville	NY		04/27/2023									1,391	1,391			
100100314	Selden	NY		04/27/2023									2,458	2,458			
100100315	Belgrade	ME		04/27/2023									1,785	1,785			
100100316	New York	NY		04/27/2023									29,586	29,586			
100100317	Franklin	IN		04/27/2023									2,051	2,051			
100100318	Mchenry	IL		04/27/2023									2,485	2,485			
100100320	Glendale	NY		04/27/2023									7,502	7,502			
100100321	Wynnewood	PA		04/27/2023									2,377	2,377			
100100322	Dix Hills	NY		04/27/2023									9,345	9,345			
100100323	New Waverly	TX		04/27/2023									3,363	3,363			
100100324	Richmond Hill	NY		04/27/2023									3,797	3,797			
100100325	Ozone Park	NY		04/27/2023									6,379	6,379			
100100326	Seaford	NY		04/27/2023									4,054	4,054			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100327	Snohomish	WA		04/27/2023									6,015	6,015			
100100328	Riverside	CA		04/27/2023									10,377	10,377			
100100329	Greensboro	NC		04/27/2023									901	901			
100100330	Webster	NY		04/27/2023									2,798	2,798			
100100332	Pembroke Pines	FL		04/27/2023									2,749	2,749			
100100333	Plantation	FL		04/27/2023									8,042	8,042			
100100335	Jamaica	NY		04/27/2023									4,437	4,437			
100100337	West Hempstead	NY		04/27/2023									173,185	173,185			
100100338	Miami Beach	FL		04/27/2023									22,454	22,454			
100100339	Woodhaven	NY		04/27/2023									6,783	6,783			
100100340	Jamaica	NY		04/27/2023									3,993	3,993			
100100341	Staten Island	NY		04/27/2023									7,490	7,490			
100100342	Yorba Linda	CA		04/27/2023									11,306	11,306			
100100343	Franklin	WI		04/27/2023									2,818	2,818			
100100344	Carlstadt	NJ		04/27/2023									3,928	3,928			
100100345	Little Rock	AR		04/27/2023									2,506	2,506			
100100346	Astoria	NY		04/27/2023									7,520	7,520			
100100347	Secaucus	NJ		04/27/2023									3,337	3,337			
100100348	Cooperstown	NY		04/27/2023									2,651	2,651			
100100349	Patchogue	NY		04/27/2023									3,817	3,817			
100100350	Loch Sheldrake	NY		04/27/2023									819	819			
100100351	Strongsville	OH		04/27/2023									11,139	11,139			
100100352	Staten Island	NY		04/27/2023									4,679	4,679			
100100353	Philadelphia	PA		04/27/2023									2,123	2,123			
100100354	Staten Island	NY		04/27/2023									4,578	4,578			
100100356	San Francisco	CA		04/27/2023									4,738	4,738			
100100357	Aiken	SC		04/27/2023									6,504	6,504			
100100358	Huntington Station	NY		04/27/2023									4,693	4,693			
100100360	New York	NY		04/27/2023									10,051	10,051			
100100361	Dix Hills	NY		04/27/2023									3,900	3,900			
100100362	Chicago	IL		04/27/2023									1,866	1,866			
100100363	Miller Place	NY		04/27/2023									124,085	124,085			
100100366	Rockford	IL		04/27/2023									1,504	1,504			
100100367	Jamaica	NY		04/27/2023									8,680	8,680			
100100368	Corona	NY		04/27/2023									7,889	7,889			
100100369	Brooklyn	NY		04/27/2023									8,714	8,714			
100100370	Staten Island	NY		04/27/2023									4,462	4,462			
100100371	East Elmhurst	NY		04/27/2023									8,388	8,388			
100100372	Las Vegas	NV		04/27/2023									101	101			
100100373	Los Gatos	CA		04/27/2023									18,715	18,715			
100100374	Lauderhill	FL		04/27/2023									3,238	3,238			
100100375	Woodside	NY		04/27/2023									6,999	6,999			
100100376	Hasbrouck Heights	NJ		04/27/2023									5,666	5,666			
100100377	Naples	FL		04/27/2023									4,149	4,149			
100100378	Huntington	NY		04/27/2023									2,430	2,430			
100100379	Rhinebeck	NY		04/27/2023									7,520	7,520			
100100380	Flushing	NY		04/27/2023									5,552	5,552			
100100381	Dix Hills	NY		04/27/2023									8,220	8,220			
100100382	Bronx	NY		04/27/2023									5,868	5,868			
100100383	Flushing	NY		04/27/2023									10,622	10,622			
100100384	East Elmhurst	NY		04/27/2023									5,467	5,467			

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100100385	Jamaica	NY		04/27/2023									5,443	5,443			
100100386	East Setauket	NY		04/27/2023									5,237	5,237			
100100387	Islip Terrace	NY		04/27/2023									3,877	3,877			
100100388	Brooklyn	NY		04/27/2023									6,758	6,758			
100100389	Hudson	NY		04/27/2023									21,844	21,844			
100100390	Albany	NY		04/27/2023									3,668	3,668			
100100391	Howell	NJ		04/27/2023									5,788	5,788			
100100392	Staten Island	NY		04/27/2023									9,516	9,516			
100100393	Brooklyn	NY		04/27/2023									5,815	5,815			
100100394	Middletown	NY		04/27/2023									2,985	2,985			
100100395	Cresco	PA		04/27/2023									1,481	1,481			
100100397	Chester Springs	PA		04/27/2023									7,858	7,858			
100100398	Brooklyn	NY		04/27/2023									7,719	7,719			
100100399	North Grafton	MA		04/27/2023									6,435	6,435			
100100400	Bronx	NY		04/27/2023									5,030	5,030			
100100401	Glen Cove	NY		04/27/2023									2,531	2,531			
100100402	Bronx	NY		04/27/2023									5,509	5,509			
100100403	Cold Brook	NY		04/27/2023									1,389	1,389			
100100405	Flushing	NY		04/27/2023									10,219	10,219			
100100406	Middletown	NY		04/27/2023									2,703	2,703			
100100407	Norwood	PA		04/27/2023									2,822	2,822			
100100408	Riverside	CA		04/27/2023									2,046	2,046			
100100409	Flushing	NY		04/27/2023									3,193	3,193			
100100410	Hicksville	NY		04/27/2023									8,021	8,021			
100100411	Brooklyn	NY		04/27/2023									9,362	9,362			
100100412	Middle Village	NY		04/27/2023									7,595	7,595			
100100413	Danbury	CT		04/27/2023									2,692	2,692			
100100414	Gleneden Beach	OR		04/27/2023									7,177	7,177			
100100415	Wells River	VT		04/27/2023									2,178	2,178			
100100416	Philadelphia	PA		04/27/2023									1,418	1,418			
100100417	San Antonio	TX		04/27/2023									3,921	3,921			
100100418	New York	NY		04/27/2023									70	70			
100100419	Jamaica	NY		04/27/2023									8,803	8,803			
100100420	Houston	TX		04/27/2023									9,261	9,261			
100100422	Blackwood	NJ		04/27/2023									5,854	5,854			
100100424	Chattanooga	TN		04/27/2023									23,807	23,807			
100100425	Elmhurst	NY		04/27/2023									7,011	7,011			
100100426	South Plainfield	NJ		04/27/2023									2,194	2,194			
100100427	Jupiter	FL		04/27/2023									4,109	4,109			
100100428	King Of Prussia	PA		04/27/2023									9,290	9,290			
100100429	Holbrook	NY		04/27/2023									5,315	5,315			
100100430	Marlborough	MA		04/27/2023									7,911	7,911			
100100431	Rego Park	NY		04/27/2023									5,909	5,909			
100100432	Plymouth Meeting	PA		04/27/2023									2,637	2,637			
100100433	Miami	FL		04/27/2023									7,841	7,841			
100100435	Newark	DE		04/27/2023									2,412	2,412			
100100436	Staten Island	NY		04/27/2023									6,547	6,547			
100100437	Medford	OR		04/27/2023									2,464	2,464			
100100438	Flushing	NY		04/27/2023									5,049	5,049			
100100439	Jackson Heights	NY		04/27/2023									3,602	3,602			
100100440	Brooklyn	NY		04/27/2023									3,278	3,278			

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100100441	Fontana	CA		04/27/2023									5,144	5,144			
100100442	West Long Branch	NJ		04/27/2023									4,099	4,099			
100100443	Yonkers	NY		04/27/2023									4,575	4,575			
100100444	Winhall	VT		04/27/2023									5,331	5,331			
100100445	Camarillo	CA		04/27/2023									5,292	5,292			
100100446	Los Angeles	CA		04/27/2023									9,068	9,068			
100100447	Covington	LA		04/27/2023									2,389	2,389			
100100448	Melville	NY		04/27/2023									16,140	16,140			
100100449	Aventura	FL		04/27/2023									2,172	2,172			
100100450	Gouldsboro	PA		04/27/2023									1,452	1,452			
100100451	New Hyde Park	NY		04/27/2023									3,781	3,781			
100100452	Scotrun	PA		04/27/2023									2,005	2,005			
100100454	Douglaston	NY		04/27/2023									5,823	5,823			
100100455	Palmdale	CA		04/27/2023									3,176	3,176			
100100457	Adelanto	CA		04/27/2023									16,814	16,814			
100100458	Annandale	NJ		04/27/2023									34,386	34,386			
100100459	Corona	CA		04/27/2023									8,301	8,301			
100100460	Washington Court House	OH		04/27/2023									21,926	21,926			
100100461	Hollywood	FL		04/27/2023									2,164	2,164			
100100462	San Antonio	TX		04/27/2023									2,939	2,939			
100100463	Overland Park	KS		04/27/2023									3,022	3,022			
100100466	Bronx	NY		04/27/2023									3,119	3,119			
100100467	Leesburg	VA		04/27/2023									10,692	10,692			
100100468	Happy Valley	OR		04/27/2023									31,937	31,937			
100100469	Los Angeles	CA		04/27/2023									1,537	1,537			
100100470	Copiague	NY		04/27/2023									3,034	3,034			
100100471	Saint Cloud	FL		04/27/2023									2,747	2,747			
100100473	Central Islip	NY		04/27/2023									2,826	2,826			
100100474	Corona	NY		04/27/2023									10,257	10,257			
100100475	Brooklyn	NY		04/27/2023									5,098	5,098			
100100476	Staten Island	NY		04/27/2023									6,448	6,448			
100100477	Rochester	NY		04/27/2023									1,124	1,124			
100100478	Prescott Valley	AZ		04/27/2023									4,216	4,216			
100100479	Boston	MA		04/27/2023									4,735	4,735			
100100481	Philadelphia	PA		04/27/2023									2,195	2,195			
100100482	Miami	FL		04/27/2023									2,058	2,058			
100100483	Piscataway	NJ		04/27/2023									3,362	3,362			
100100484	New Castle	DE		04/27/2023									1,756	1,756			
100100485	Fort Myers	FL		04/27/2023									1,899	1,899			
100100486	Staten Island	NY		04/27/2023									816	816			
100100487	Pembroke Pines	FL		04/27/2023									2,296	2,296			
100100489	East Stroudsburg	PA		04/27/2023									1,025	1,025			
100100491	Hanover	PA		04/27/2023									1,112	1,112			
100100492	Prairie Grove	AR		04/27/2023									1,391	1,391			
100100493	Killeen	TX		04/27/2023									1,048	1,048			
100100494	Baltimore	MD		04/27/2023									1,835	1,835			
100100495	Ocean City	NJ		04/27/2023									3,911	3,911			
100100496	Miami	FL		04/27/2023									3,519	3,519			
100100497	Lake Havasu City	AZ		04/27/2023									6	6			
100100498	Prairie Grove	AR		04/27/2023									1,391	1,391			
100100499	Sicklerville	NJ		04/27/2023									1,477	1,477			

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100100500	Lancaster	CA		04/27/2023									1,828	1,828			
100100501	Huber Heights	OH		04/27/2023									829	829			
100100502	Mobile	AL		04/27/2023									1,850	1,850			
100100503	Jamaica	NY		04/27/2023									4,321	4,321			
100100504	Windermere	FL		04/27/2023									2,549	2,549			
100100506	Lodi	CA		04/27/2023									4,207	4,207			
100100507	Spring	TX		04/27/2023									18,895	18,895			
100100510	Godley	TX		04/27/2023									1,947	1,947			
100100512	Orlando	FL		04/27/2023									5,816	5,816			
100100513	Willowbrook	IL		04/27/2023									1,549	1,549			
100100514	Union	NJ		04/27/2023									881	881			
100100518	Lakeway	TX		04/27/2023									3,830	3,830			
100100519	Coconut Creek	FL		04/27/2023									6,766	6,766			
100100521	Royal Palm Beach	FL		04/27/2023									1,409	1,409			
100100522	Nazareth	PA		04/27/2023									1,665	1,665			
100100524	Wildwood	NJ		04/27/2023									1,925	1,925			
100100525	Roy	UT		04/27/2023									1,312	1,312			
100100526	Moorpark	CA		04/27/2023									4,566	4,566			
100100527	Menlo Park	CA		04/27/2023									6,956	6,956			
100100528	Hollywood	FL		04/27/2023									1,723	1,723			
100100529	Dripping Springs	TX		04/27/2023									4,441	4,441			
100100531	Miami Beach	FL		04/27/2023									2,649	2,649			
100100532	Lawrenceville	GA		04/27/2023									2,035	2,035			
100100533	Loxahatchee	FL		04/27/2023									4,098	4,098			
100100534	Boynton Beach	FL		04/27/2023									14,630	14,630			
100100536	Blakeslee	PA		04/27/2023									634	634			
100100537	Dallas	TX		04/27/2023									2,287	2,287			
100100538	Mcdonough	GA		04/27/2023									685	685			
100100539	Plymouth	CA		04/27/2023									2,936	2,936			
100100540	Charlotte	NC		04/27/2023									1,472	1,472			
100100542	Santa Rosa	CA		04/27/2023									1,690	1,690			
100100543	Pennsauken	NJ		04/27/2023									480	480			
100100544	Austin	TX		04/27/2023									16,485	16,485			
100100545	Moreno Valley	CA		04/27/2023									1,940	1,940			
100100546	Lodi	CA		04/27/2023									1,761	1,761			
100100547	Mililani	HI		04/27/2023									4,149	4,149			
100100549	Powder Springs	GA		04/27/2023									53,649	53,649			
100100550	Saint Cloud	FL		04/27/2023									2,201	2,201			
100100551	Simi Valley	CA		04/27/2023									3,225	3,225			
100100552	North East	PA		04/27/2023									1,640	1,640			
100100553	Desert Hot Springs	CA		04/27/2023									1,421	1,421			
100100554	Tehachapi	CA		04/27/2023									2,248	2,248			
100100555	Carpinteria	CA		04/27/2023									4,505	4,505			
100100557	Houston	TX		04/27/2023									1,161	1,161			
100100558	Willis	TX		04/27/2023									872	872			
100100559	Long Branch	NJ		04/27/2023									1,039	1,039			
100100560	Willis	TX		04/27/2023									872	872			
100100561	Hazel Park	MI		04/27/2023									1,652	1,652			
100100562	Fort Worth	TX		04/27/2023									1,531	1,531			
100100563	Corona	CA		04/27/2023									2,026	2,026			
100100565	Shoreline	WA		04/27/2023									2,126	2,126			

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100100566	Pleasant View	UT		04/27/2023									2,403	2,403			
100100567	Tracy	CA		04/27/2023									3,518	3,518			
100100568	Denver	CO		04/27/2023									2,735	2,735			
100100569	El Cajon	CA		04/27/2023									8,886	8,886			
100100570	Spring Branch	TX		04/27/2023									5,292	5,292			
100100571	Atlanta	GA		04/27/2023									143,206	143,206			
100100572	Norwalk	CA		04/27/2023									2,763	2,763			
100100573	Floral City	FL		04/27/2023									1,773	1,773			
100100575	Tamarac	FL		04/27/2023									87,097	87,097			
100100576	Hayward	CA		04/27/2023									2,501	2,501			
100100577	Sharpsburg	GA		04/27/2023									753	753			
100100578	San Antonio	TX		04/27/2023									516	516			
100100579	Cave Creek	AZ		04/27/2023									23,965	23,965			
100100580	Sour Lake	TX		04/27/2023									902	902			
100100581	Lawrenceville	GA		04/27/2023									18,703	18,703			
100100583	West Palm Beach	FL		04/27/2023									444	444			
100100584	Chula Vista	CA		04/27/2023									1,294	1,294			
100100585	Tavernier	FL		04/27/2023									8	8			
100100586	Fresno	TX		04/27/2023									890	890			
100100587	Englewood	FL		04/27/2023									759	759			
100100590	Los Angeles (Northridge Area)	CA		04/27/2023									3,186	3,186			
100100592	Joshua Tree	CA		04/27/2023									1,078	1,078			
100100593	Gilbert	AZ		04/27/2023									1,255	1,255			
100100595	Houston	TX		04/27/2023									756	756			
100100599	Odenville	AL		04/27/2023									1,014	1,014			
100100603	Nashville	TN		04/27/2023									2,495	2,495			
100100604	Sacramento	CA		04/27/2023									745	745			
100100608	Bayonne	NJ		04/27/2023									2,700	2,700			
100100611	Salem	OR		04/27/2023									1,482	1,482			
100100614	Phoenix	AZ		04/27/2023									1,615	1,615			
100100615	Surfside Beach	SC		04/27/2023									961	961			
100100616	Saint Augustine	FL		04/27/2023									1,988	1,988			
100100617	Cincinnati	OH		04/27/2023									319	319			
100100618	Bradenton	FL		04/27/2023									1,090	1,090			
100100619	Southwest Ranches	FL		04/27/2023									1,864	1,864			
100100620	Sunrise	FL		04/27/2023									2,766	2,766			
100100621	New Britain	CT		04/27/2023									1,300	1,300			
100100623	Rochester	WA		04/27/2023									1,144	1,144			
100100624	Moreno Valley	CA		04/27/2023									3,129	3,129			
100100625	Waynesville	NC		04/27/2023									843	843			
100100626	Fort Lauderdale	FL		04/27/2023									1,515	1,515			
100100628	Colorado Springs	CO		04/27/2023									737	737			
100100633	Miami	FL		04/27/2023									948	948			
100100634	Conyers	GA		04/27/2023									388	388			
100100635	Riverside	NJ		04/27/2023									945	945			
100100636	Los Angeles	CA		04/27/2023									1,066	1,066			
100100637	Humble	TX		04/27/2023									785	785			
100100638	Miami	FL		04/27/2023									1,182	1,182			
100100641	West Covina	CA		03/28/2023									3,209	3,209			
100100642	Houston	TX		03/28/2023									4,144	4,144			
100100644	Colton	CA		03/28/2023									2,507	2,507			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100645	Eagle Point	OR		03/28/2023									4,157	4,157			
100100647	Bakersfield	CA		04/28/2023									1,246	1,246			
100100648	Elizabeth	NJ		04/28/2023									1,895	1,895			
100100649	Annapolis	MD		04/28/2023									2,190	2,190			
100100650	Lmmokalee	FL		04/28/2023									1,487	1,487			
100100651	Las Vegas	NV		04/28/2023									1,906	1,906			
100100652	Rainier	WA		04/28/2023									5,656	5,656			
100100653	Delanco	NJ		04/28/2023									4,103	4,103			
100100654	Rockville	MD		04/28/2023									2,803	2,803			
100100655	Charlotte	NC		04/28/2023									1,225	1,225			
100100656	Woodbridge	VA		04/28/2023									2,434	2,434			
100100657	North Las Vegas	NV		04/28/2023									2,231	2,231			
100100658	Martinez	CA		04/28/2023									1,805	1,805			
100100659	Lake Villa	IL		04/28/2023									1,848	1,848			
100100660	Atco	NJ		04/28/2023									3,169	3,169			
100100661	North Las Vegas	NV		04/28/2023									25,191	25,191			
100100662	East Orange	NJ		04/28/2023									1,357	1,357			
100100663	Phoenix	AZ		04/28/2023									1,625	1,625			
100100664	Fredericksburg	VA		04/28/2023									2,750	2,750			
100100665	Bakersfield	CA		04/28/2023									1,305	1,305			
100100666	Santa Clara	CA		04/28/2023									6,302	6,302			
100100667	Tracy	CA		04/28/2023									3,206	3,206			
100100668	Stafford	VA		04/28/2023									1,157	1,157			
100100669	Fresno	CA		04/28/2023									3,493	3,493			
100100670	Pennsauken	NJ		04/28/2023									1,487	1,487			
100100671	Egg Harbor Township	NJ		04/28/2023									1,081	1,081			
100100672	Lehi	UT		04/28/2023									2,387	2,387			
100100673	Lanham	MD		04/28/2023									3,240	3,240			
100100674	Long Branch	NJ		04/28/2023									3,543	3,543			
100100675	Las Vegas	NV		04/28/2023									1,369	1,369			
100100676	Seminole	FL		04/28/2023									1,676	1,676			
100100677	La Plata	MD		04/28/2023									2,530	2,530			
100100678	Rialto	CA		04/28/2023									2,866	2,866			
100100679	Rockville	MD		04/28/2023									5,351	5,351			
100100680	Chester	VA		04/28/2023									3,034	3,034			
100100681	Houston	TX		04/28/2023									1,411	1,411			
100100682	Chicago	IL		04/28/2023									1,867	1,867			
100100683	Hyattsville	MD		04/28/2023									3,011	3,011			
100100684	Pahrump	NV		04/28/2023									2,840	2,840			
100100685	Dunn	NC		04/28/2023									1,446	1,446			
100100686	Culpeper	VA		04/28/2023									1,962	1,962			
100100687	Wingate	NC		04/28/2023									1,581	1,581			
100100688	Los Angeles	CA		04/28/2023									7,030	7,030			
100100689	Pasadena	TX		04/28/2023									3,492	3,492			
100100690	Hanover Park	IL		04/28/2023									1,527	1,527			
100100691	Glendale	AZ		04/28/2023									3,686	3,686			
100100692	Richmond	VA		04/28/2023									3,943	3,943			
100100693	St George	UT		04/28/2023									3,204	3,204			
100100694	Lockport	IL		04/28/2023									1,061	1,061			
100100695	Lanham	MD		04/28/2023									2,959	2,959			
100100696	Thousand Oaks	CA		04/28/2023									4,974	4,974			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100697	Elkridge	MD		04/28/2023									1,714	1,714			
100100698	Mesquite	TX		04/28/2023									4,678	4,678			
100100699	Manassas	VA		04/28/2023									2,124	2,124			
100100700	Las Vegas	NV		04/28/2023									1,639	1,639			
100100701	Kunkletown	PA		04/28/2023									2,197	2,197			
100100702	Eatontown	NJ		04/28/2023									2,445	2,445			
100100703	Newark	NJ		04/28/2023									2,684	2,684			
100100704	Chicago	IL		04/28/2023									1,732	1,732			
100100705	Fredericksburg	VA		04/28/2023									4,385	4,385			
100100706	Shelton	CT		04/28/2023									6,285	6,285			
100100707	North Charleston	SC		04/28/2023									1,765	1,765			
100100708	Chicago	IL		04/28/2023									1,445	1,445			
100100709	Houston	TX		04/28/2023									2,106	2,106			
100100710	North Arlington	NJ		04/28/2023									5,426	5,426			
100100711	Sacramento	CA		04/28/2023									1,428	1,428			
100100712	Zion	IL		04/28/2023									1,421	1,421			
100100713	Lancaster	CA		04/28/2023									17,634	17,634			
100100714	Orem	UT		04/28/2023									2,192	2,192			
100100715	West Valley City	UT		04/28/2023									2,341	2,341			
100100716	Landover	MD		04/28/2023									1,781	1,781			
100100717	Vancouver	WA		04/28/2023									2,911	2,911			
100100718	Millington	NJ		04/28/2023									2,617	2,617			
100100719	Visalia	CA		04/28/2023									2,049	2,049			
100100720	Maywood	CA		04/28/2023									15,958	15,958			
100100721	Chicago	IL		04/28/2023									1,894	1,894			
100100722	Greeley	CO		04/28/2023									6,205	6,205			
100100723	Houston	TX		04/28/2023									31,798	31,798			
100100724	Modesto	CA		04/28/2023									2,689	2,689			
100100725	Fredericksburg	VA		04/28/2023									2,274	2,274			
100100726	Katy	TX		04/28/2023									1,584	1,584			
100100727	Algonquin	IL		04/28/2023									4,000	4,000			
100100728	Houston	TX		04/28/2023									3,939	3,939			
100100729	Fredericksburg	VA		04/28/2023									5,100	5,100			
100100730	Austin	TX		04/28/2023									6,019	6,019			
100100731	Baltimore	MD		04/28/2023									3,062	3,062			
100100732	Algona	WA		04/28/2023									4,255	4,255			
100100733	Riverside	NJ		04/28/2023									1,185	1,185			
100100734	North Las Vegas	NV		04/28/2023									2,787	2,787			
100100735	Salem	OR		04/28/2023									3,717	3,717			
100100736	Aurora	IL		04/28/2023									1,135	1,135			
100100737	Indian Trl	NC		04/28/2023									5,368	5,368			
100100738	Mchenry	IL		04/28/2023									1,409	1,409			
100100739	Purcellville	VA		04/28/2023									6,896	6,896			
100100740	Walkertown	NC		04/28/2023									4,970	4,970			
100100742	Boca Raton	FL		04/28/2023									5,106	5,106			
100100743	Aurora	IL		04/28/2023									1,153	1,153			
100100744	Mundelein	IL		04/28/2023									1,487	1,487			
100100745	Bel Air	MD		04/28/2023									9,084	9,084			
100100746	Charlotte	NC		04/28/2023									7,090	7,090			
100100747	Greeley	CO		04/28/2023									2,702	2,702			
100100749	Franklin Park	IL		04/28/2023									1,773	1,773			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100750	Thornton	CO		04/28/2023									6,979	6,979			
100100751	Trenton	NJ		04/28/2023									993	993			
100100752	Friendswood	TX		04/28/2023									1,488	1,488			
100100753	Alexandria	VA		04/28/2023									2,851	2,851			
100100754	Rosharon	TX		04/28/2023									4,171	4,171			
100100755	Houston	TX		04/28/2023									1,040	1,040			
100100756	Danbury	CT		04/28/2023									3,222	3,222			
100100757	Cinnaminson	NJ		04/28/2023									1,295	1,295			
100100758	Aurora	IL		04/28/2023									4,201	4,201			
100100759	Glen Allen	VA		04/28/2023									3,182	3,182			
100100760	Charlotte	NC		04/28/2023									3,243	3,243			
100100761	Homewood	IL		04/28/2023									2,513	2,513			
100100762	Windsor Mill	MD		04/28/2023									1,355	1,355			
100100763	Union	NJ		04/28/2023									2,359	2,359			
100100764	Houston	TX		04/28/2023									4,054	4,054			
100100765	Humble	TX		04/28/2023									941	941			
100100766	Gaithersburg	MD		04/28/2023									2,958	2,958			
100100767	Huntingtown	MD		04/28/2023									2,817	2,817			
100100768	Spring	TX		04/28/2023									1,142	1,142			
100100769	Willingboro	NJ		04/28/2023									1,072	1,072			
100100770	Owings Mills	MD		04/28/2023									1,468	1,468			
100100771	Park City	IL		04/28/2023									1,162	1,162			
100100772	Summerville	SC		04/28/2023									3,153	3,153			
100100773	Sterling	VA		04/28/2023									2,492	2,492			
100100774	New Milford	CT		04/28/2023									2,913	2,913			
100100775	Jacksonville	FL		04/28/2023									1,593	1,593			
100100776	Fort Lauderdale	FL		04/28/2023									987	987			
100100777	Berwyn	IL		04/28/2023									1,710	1,710			
100100778	Fresno	CA		04/28/2023									1,368	1,368			
100100779	Gilroy	CA		04/28/2023									15,847	15,847			
100100780	Baltimore	MD		04/28/2023									1,305	1,305			
100100781	Hyattsville	MD		04/28/2023									2,238	2,238			
100100782	Waldorf	MD		04/28/2023									2,261	2,261			
100100783	Bakersfield	CA		04/28/2023									1,491	1,491			
100100784	Fairfax	VA		04/28/2023									5,817	5,817			
100100785	San Jose	CA		04/28/2023									5,903	5,903			
100100786	Fresno	CA		04/28/2023									9,868	9,868			
100100788	San Pablo	CA		04/28/2023									5,166	5,166			
100100789	Gaithersburg	MD		04/28/2023									2,596	2,596			
100100790	Fort Washington	MD		04/28/2023									6,736	6,736			
100100791	Monroe	NC		04/28/2023									3,953	3,953			
100100792	La Plata	MD		04/28/2023									2,394	2,394			
100100793	Matthews	NC		04/28/2023									2,006	2,006			
100100794	Barnegat	NJ		04/28/2023									1,036	1,036			
100100795	San Jose	CA		04/28/2023									6,304	6,304			
100100796	Raleigh	NC		04/28/2023									1,511	1,511			
100100798	Stanwood	WA		04/28/2023									15,874	15,874			
100100799	Denver	CO		04/28/2023									2,482	2,482			
100100800	Hagerstown	MD		04/28/2023									1,699	1,699			
100100801	Centreville	VA		04/28/2023									3,257	3,257			
100100802	South Amboy	NJ		04/28/2023									4,585	4,585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100803	Brookfield	CT		04/28/2023									4,424	4,424			
100100804	Stafford	VA		04/28/2023									2,450	2,450			
100100805	Los Banos	CA		04/28/2023									4,456	4,456			
100100806	North Potomac	MD		04/28/2023									3,584	3,584			
100100807	Mint Hill	NC		04/28/2023									7,251	7,251			
100100808	Glen Burnie	MD		04/28/2023									2,424	2,424			
100100809	Beach Park	IL		04/28/2023									7,154	7,154			
100100810	Damascus	OR		04/28/2023									2,629	2,629			
100100811	Springfield	VA		04/28/2023									2,221	2,221			
100100812	Houston	TX		04/28/2023									1,327	1,327			
100100813	Glen Burnie	MD		04/28/2023									4,019	4,019			
100100816	Beach Park	IL		04/28/2023									1,611	1,611			
100100817	San Antonio	TX		04/28/2023									1,468	1,468			
100100818	Hamilton	NJ		04/28/2023									1,174	1,174			
100100819	Denver	CO		04/28/2023									3,333	3,333			
100100820	North Las Vegas	NV		04/28/2023									98,770	98,770			
100100821	Upper Marlboro	MD		04/28/2023									23,704	23,704			
100100822	Gurnee	IL		04/28/2023									3,499	3,499			
100100823	Pasadena	MD		04/28/2023									1,254	1,254			
100100824	Woodburn	OR		04/28/2023									2,623	2,623			
100100825	Poolesville	MD		04/28/2023									2,724	2,724			
100100826	Phoenix	AZ		04/28/2023									1,415	1,415			
100100827	Rockford	IL		04/28/2023									5,159	5,159			
100100828	Hanford	CA		04/28/2023									3,507	3,507			
100100829	Las Vegas	NV		04/28/2023									1,658	1,658			
100100830	Chicago	IL		04/28/2023									57,857	57,857			
100100831	Brighton	CO		04/28/2023									2,785	2,785			
100100832	Bolingbrook	IL		04/28/2023									1,423	1,423			
100100833	Edgwater Park	NJ		04/28/2023									2,151	2,151			
100100834	Kill Devil Hills	NC		04/28/2023									4,147	4,147			
100100835	Spotsylvania	VA		04/28/2023									1,961	1,961			
100100836	Reisterstown	MD		04/28/2023									2,288	2,288			
100100837	New Carrollton	MD		04/28/2023									2,224	2,224			
100100838	Easton	MD		04/28/2023									1,482	1,482			
100100839	Montgomery Village	MD		04/28/2023									2,242	2,242			
100100840	Salem	VA		04/28/2023									1,835	1,835			
100100841	Keyport	NJ		04/28/2023									2,439	2,439			
100100842	Las Vegas	NV		04/28/2023									21,454	21,454			
100100843	Roselle Park	NJ		04/28/2023									1,679	1,679			
100100844	Oakland	CA		04/28/2023									7,647	7,647			
100100845	Hagerstown	MD		04/28/2023									1,538	1,538			
100100846	Netcong	NJ		04/28/2023									1,343	1,343			
100100847	Lockport	IL		04/28/2023									24,449	24,449			
100100848	Shelton	CT		04/28/2023									2,530	2,530			
100100849	Danbury	CT		04/28/2023									2,108	2,108			
100100850	Bakersfield	CA		04/28/2023									964	964			
100100851	Joliet	IL		04/28/2023									3,182	3,182			
100100853	Wilmington	DE		04/28/2023									3,080	3,080			
100100854	Fairfield	CA		04/28/2023									4,948	4,948			
100100855	Lehigh Acres	FL		04/28/2023									1,997	1,997			
100100856	Seattle	WA		04/28/2023									1,750	1,750			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100857	Glen Burnie	MD		04/28/2023									12,491	12,491			
100100858	Yorkville	IL		04/28/2023									10,820	10,820			
100100859	Hayward	CA		04/28/2023									6,344	6,344			
100100860	Granite Falls	WA		04/28/2023									1,893	1,893			
100100861	Silver Spring	MD		04/28/2023									2,250	2,250			
100100862	Gaithersburg	MD		04/28/2023									2,097	2,097			
100100863	Jessup	MD		04/28/2023									2,854	2,854			
100100864	Waterbury	CT		04/28/2023									1,234	1,234			
100100865	West New York	NJ		04/28/2023									6,951	6,951			
100100866	Logan	UT		04/28/2023									1,502	1,502			
100100867	Gardena	CA		04/28/2023									4,144	4,144			
100100868	Mattawa	WA		04/28/2023									2,557	2,557			
100100869	Rockvale	TN		04/28/2023									3,302	3,302			
100100870	Harvard	IL		04/28/2023									1,434	1,434			
100100871	College Park	MD		04/28/2023									4,398	4,398			
100100873	Germantown	MD		04/28/2023									2,870	2,870			
100100874	Tampa	FL		04/28/2023									2,110	2,110			
100100875	San Jacinto	CA		04/28/2023									3,203	3,203			
100100876	Woodbridge	VA		04/28/2023									2,670	2,670			
100100877	Houston	TX		04/28/2023									1,553	1,553			
100100878	Round Rock	TX		04/28/2023									2,687	2,687			
100100879	Phoenix	AZ		04/28/2023									1,023	1,023			
100100880	Rockville	MD		04/28/2023									3,458	3,458			
100100881	Frederick	MD		04/28/2023									2,571	2,571			
100100883	Boca Raton	FL		04/28/2023									8,171	8,171			
100100884	Newtown	CT		04/28/2023									3,963	3,963			
100100885	Alexandria	VA		04/28/2023									3,762	3,762			
100100886	Baltimore	MD		04/28/2023									6,870	6,870			
100100887	Wilmington	CA		04/28/2023									10,863	10,863			
100100888	Norwalk	CT		04/28/2023									5,276	5,276			
100100889	Rockton	IL		04/28/2023									19,076	19,076			
100100890	Thornton	CO		04/28/2023									2,820	2,820			
100100891	Linden	VA		04/28/2023									4,347	4,347			
100100892	Columbia	MD		04/28/2023									2,308	2,308			
100100894	Denver	CO		04/28/2023									3,262	3,262			
100100895	Alexandria	VA		04/28/2023									3,229	3,229			
100100896	San Antonio	TX		04/28/2023									1,349	1,349			
100100897	Lenexa	KS		04/28/2023									3,379	3,379			
100100898	Baltimore	MD		04/28/2023									1,229	1,229			
100100899	San Antonio	TX		04/28/2023									919	919			
100100900	Delran	NJ		04/28/2023									9,442	9,442			
100100901	West Palm Bch	FL		04/28/2023									955	955			
100100902	Temple Hills	MD		04/28/2023									2,304	2,304			
100100903	Plano	IL		04/28/2023									20,628	20,628			
100100905	Coalinga	CA		04/28/2023									1,845	1,845			
100100906	Milford	DE		04/28/2023									15,663	15,663			
100100907	Beltsville	MD		04/28/2023									2,377	2,377			
100100908	Bluffton	SC		04/28/2023									2,134	2,134			
100100909	Pittsburg	CA		04/28/2023									3,704	3,704			
100100910	Sterling	VA		04/28/2023									3,598	3,598			
100100911	Hyattsville	MD		04/28/2023									1,268	1,268			

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100100912	Burbank	IL		04/28/2023									10,759	10,759			
100100914	Spring	TX		04/28/2023									5,159	5,159			
100100915	Freehold	NJ		04/28/2023									3,621	3,621			
100100916	Statesville	NC		04/28/2023									1,546	1,546			
100100917	Hamilton	NJ		04/28/2023									3,608	3,608			
100100918	Aurora	CO		04/28/2023									2,446	2,446			
100100920	Miami Shores	FL		04/28/2023									16,627	16,627			
100100921	Tracy	CA		04/28/2023									3,415	3,415			
100100922	Miami	FL		04/28/2023									1,576	1,576			
100100923	Crest Hill	IL		04/28/2023									1,603	1,603			
100100925	Vallejo	CA		04/28/2023									2,356	2,356			
100100928	Houston	TX		04/28/2023									1,238	1,238			
100100929	Tampa	FL		04/28/2023									3,817	3,817			
100100931	Shawnee	KS		04/28/2023									2,180	2,180			
100100932	Humble	TX		04/28/2023									789	789			
100100934	Perry Hall	MD		04/28/2023									620	620			
100100935	Katy	TX		04/28/2023									1,433	1,433			
100100936	Leesburg	VA		04/28/2023									3,490	3,490			
100100937	Port Charlotte	FL		04/28/2023									972	972			
100100938	Kissimmee	FL		04/28/2023									1,751	1,751			
100100942	Manassas	VA		04/28/2023									1,529	1,529			
100100944	Yucaipa	CA		04/28/2023									4,704	4,704			
100100945	Rosenburg	TX		04/28/2023									1,993	1,993			
100100948	Willis	TX		04/28/2023									2,634	2,634			
100100949	Conroe	TX		04/28/2023									1,188	1,188			
100100950	Scottsdale	AZ		04/28/2023									1,479	1,479			
100100951	Santa Rosa	CA		04/28/2023									2,762	2,762			
100100952	Casa Grande	AZ		04/28/2023									2,376	2,376			
100100953	Wedowee	AL		04/28/2023									2,179	2,179			
100100955	Mansfield	TX		04/28/2023									3,835	3,835			
100100957	Navarre	FL		04/28/2023									2,010	2,010			
100100959	Gilbert	AZ		04/28/2023									10,770	10,770			
100100961	Bristol	TN		04/28/2023									2,041	2,041			
100100962	Mesa	AZ		04/28/2023									2,973	2,973			
100100963	Rockwall	TX		04/28/2023									5,855	5,855			
100100964	Fishers	IN		04/28/2023									10,727	10,727			
100100965	Hendersonville	TN		04/28/2023									28,024	28,024			
100100966	Palm Beach Gardens	FL		04/28/2023									5,207	5,207			
100100967	Windsor	CO		04/28/2023									5,821	5,821			
100100968	Baltimore	MD		04/28/2023									3,397	3,397			
100100969	Greensboro	NC		04/28/2023									1,559	1,559			
100100970	Saint Augustine	FL		04/28/2023									8,839	8,839			
100100972	Warwick	MD		04/28/2023									2,589	2,589			
100100974	Brooklyn	NY		04/28/2023									11,446	11,446			
100100975	Clearwater	FL		04/28/2023									5,957	5,957			
100100977	Louisville	KY		04/28/2023									17,465	17,465			
100100978	North Brunswick	NJ		04/28/2023									3,007	3,007			
100100979	Larkspur	CA		04/28/2023									27,932	27,932			
100100980	Rancho Cucamonga	CA		04/28/2023									5,812	5,812			
100100981	Corpus Christi	TX		04/28/2023									6,755	6,755			
100100982	Conroe	TX		04/28/2023									2,158	2,158			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100983	Ocoee	FL		04/28/2023									3,991	3,991			
100100985	Alamo	CA		04/28/2023									11,298	11,298			
100100986	Fontana	CA		04/28/2023									5,588	5,588			
100100989	San Bernardino	CA		04/28/2023									5,033	5,033			
100100990	Las Vegas	NV		04/28/2023									8,762	8,762			
100100991	Vacaville	CA		04/28/2023									12,365	12,365			
100100992	Las Vegas	NV		04/28/2023									2,440	2,440			
100100993	Riverside	CA		04/28/2023									8,692	8,692			
100100994	Staten Island	NY		04/28/2023									6,765	6,765			
100100995	Miami	FL		04/28/2023									2,232	2,232			
100100996	Kankakee	IL		04/28/2023									1,727	1,727			
100100997	Guerneville	CA		04/28/2023									1	1			
100100998	Tampa	FL		04/28/2023									2,521	2,521			
100100999	Jurupa Valley	CA		04/28/2023									4,624	4,624			
100101000	Miami	FL		04/28/2023									3,263	3,263			
100101001	Lutz	FL		04/28/2023									4,205	4,205			
100101002	Phoenix	AZ		04/28/2023									5,755	5,755			
100101004	Los Angeles	CA		04/28/2023									16,305	16,305			
100101006	Moreno Valley	CA		04/28/2023									3,272	3,272			
100101007	Long Beach	CA		04/28/2023									4,528	4,528			
100101009	Ukiah	CA		04/28/2023									7,943	7,943			
100101010	Vista	CA		04/28/2023									8,909	8,909			
100101011	Las Vegas	NV		04/28/2023									3,851	3,851			
100101012	Ocala	FL		04/28/2023									1,656	1,656			
100101013	Downey	CA		04/28/2023									3,609	3,609			
100101015	La Quinta	CA		04/28/2023									8,622	8,622			
100101016	Minneapolis	MN		04/28/2023									1,383	1,383			
100101017	North Las Vegas	NV		04/28/2023									8,081	8,081			
100101018	Westwood	CA		04/28/2023									1,814	1,814			
100101019	Upland	CA		04/28/2023									10,008	10,008			
100101021	Miami Beach	FL		04/28/2023									9,710	9,710			
100101022	Santa Ana	CA		04/28/2023									6,024	6,024			
100101023	Boise	ID		04/28/2023									3,474	3,474			
100101024	Solvang	CA		04/28/2023									15,770	15,770			
100101025	Rockport	TX		04/28/2023									2,514	2,514			
100101026	San Diego	CA		04/28/2023									4,468	4,468			
100101027	Los Angeles	CA		04/28/2023									7,891	7,891			
100101029	Kailua	HI		04/28/2023									14,776	14,776			
100101031	San Bernardino	CA		04/28/2023									3,604	3,604			
100101032	Los Angeles	CA		04/28/2023									11,195	11,195			
100101033	Sebastopol	CA		04/28/2023									6,514	6,514			
100101034	Seminole	FL		04/28/2023									7,130	7,130			
100101036	Long Beach	NY		04/28/2023									4,290	4,290			
100101037	Pagosa Springs	CO		04/28/2023									4,409	4,409			
100101044	Ukiah	CA		04/28/2023									4,277	4,277			
100101051	Piermont	NY		04/28/2023									16,199	16,199			
100101055	Brooklyn	NY		04/28/2023									5,607	5,607			
100101056	Brooklyn	NY		04/28/2023									10,107	10,107			
100101058	Brooklyn	NY		04/28/2023									10,545	10,545			
100101060	Lawrence	NY		04/28/2023									9,669	9,669			
100101061	Brooklyn	NY		04/28/2023									15,831	15,831			

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100101062	Great Neck	NY		04/28/2023									11,768	11,768			
100101068	Brooklyn	NY		04/28/2023									9,696	9,696			
100101069	Pomona	NY		04/28/2023									12,980	12,980			
100101070	Bal Harbour	FL		04/28/2023									9,631	9,631			
100101071	Lakewood	NJ		04/28/2023									3,836	3,836			
100101072	Brooklyn	NY		04/28/2023									5,891	5,891			
100101073	North Miami Beach	FL		04/28/2023									2,817	2,817			
100101074	Hewlett	NY		04/28/2023									4,022	4,022			
100101075	Suffern	NY		04/28/2023									3,637	3,637			
100101078	Brooklyn	NY		04/28/2023									5,365	5,365			
100101079	Greenwich	CT		04/28/2023									25,773	25,773			
100101080	Douglaston	NY		04/28/2023									7,000	7,000			
100101081	Brooklyn	NY		04/28/2023									5,287	5,287			
100101082	Brooklyn	NY		04/28/2023									6,972	6,972			
100101083	Brooklyn	NY		04/28/2023									7,228	7,228			
100101084	Miami Beach	FL		04/28/2023									4,554	4,554			
100101085	Jackson	NJ		04/28/2023									2,709	2,709			
100101086	Brooklyn	NY		04/28/2023									17,122	17,122			
100101088	Pottstown	PA		04/28/2023									1,147	1,147			
100101089	Philadelphia	PA		04/28/2023									1,331	1,331			
100101090	Philadelphia	PA		04/28/2023									1,208	1,208			
100101091	Philadelphia	PA		04/28/2023									1,650	1,650			
100101092	Tannersville	PA		04/28/2023									1,944	1,944			
100101093	Winterset	IA		04/28/2023									438	438			
100101096	Philadelphia	PA		04/28/2023									1,181	1,181			
100101097	Philadelphia	PA		04/28/2023									1,174	1,174			
100101099	Croydon	PA		04/28/2023									2,306	2,306			
100101100	Richmond	VA		04/28/2023									735	735			
100101102	District Heights	MD		04/28/2023									1,559	1,559			
100101105	Anza	CA		04/28/2023									2,640	2,640			
100101107	Bradenton	FL		04/28/2023									135,062	135,062			
100101109	Satellite Beach	FL		04/28/2023									4,258	4,258			
100101114	Penns Grove	NJ		04/28/2023									1,496	1,496			
100101116	Detroit	MI		04/28/2023									689	689			
100101117	Henderson	NV		04/28/2023									5,646	5,646			
100101118	North Charleston	SC		04/28/2023									1,121	1,121			
100101120	Largo	FL		04/28/2023									1,550	1,550			
100101122	Jonesborough	TN		04/28/2023									606	606			
100101124	Los Angeles	CA		04/28/2023									3,801	3,801			
100101126	Springfield	OH		04/28/2023									429	429			
100101127	Saddle Brook	NJ		04/28/2023									4,985	4,985			
100101128	New Orleans	LA		04/28/2023									748	748			
100101129	Hartford	CT		04/28/2023									1,149	1,149			
100101130	Hartford	CT		04/28/2023									741	741			
100101131	Saint Charles	MO		04/28/2023									1,605	1,605			
100101132	Oakland	CA		04/28/2023									3	3			
100101133	Killeen	TX		04/28/2023									932	932			
100101134	Chicago	IL		04/28/2023									1,902	1,902			
100101135	Fayetteville	NC		04/28/2023									1,052	1,052			
100101136	Trenton	NJ		04/28/2023									16,577	16,577			
100101137	Allentown	PA		04/28/2023									2,594	2,594			

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100101138	Allentown	PA		04/28/2023									1,366	1,366			
100101139	Allentown	PA		04/28/2023									1,285	1,285			
100101141	Dearborn Heights	MI		04/28/2023									2,490	2,490			
100101151	North Miami	FL		04/28/2023									1,662	1,662			
100101152	New Haven	CT		04/28/2023									1,857	1,857			
100101153	New Haven	CT		04/28/2023									2,063	2,063			
100101154	New Haven	CT		04/28/2023									2,407	2,407			
100101155	Norco	CA		04/28/2023									1,445	1,445			
100101156	New Haven	CT		04/28/2023									3,306	3,306			
100101158	East Elmhurst	NY		04/28/2023									5,702	5,702			
100101162	Staten Island	NY		04/28/2023									4,057	4,057			
100101167	Brooklyn	NY		04/28/2023									8,895	8,895			
100101168	Brooklyn	NY		04/28/2023									5,673	5,673			
100101170	Englewood	CO		04/28/2023									2,456	2,456			
100101171	Montgomery	TX		04/28/2023									3,322	3,322			
100101172	Winchester	VA		04/28/2023									1,339	1,339			
100101173	Las Vegas	NV		04/28/2023									1,375	1,375			
100101175	Orlando	FL		04/28/2023									1,071	1,071			
100101176	Newark	NJ		04/28/2023									2,730	2,730			
100101178	Mastic Beach	NY		04/28/2023									2,145	2,145			
100101182	Delavan	WI		04/28/2023									2,785	2,785			
100101183	Wesley Chapel	FL		04/28/2023									2,370	2,370			
100101184	Venice	FL		04/28/2023									4,779	4,779			
100101186	Florida City	FL		04/28/2023									2,848	2,848			
100101187	Brooklyn	NY		04/28/2023									10,354	10,354			
100101188	Laurelton	NY		04/28/2023									5,573	5,573			
100101189	Brooklyn	NY		04/28/2023									28,260	28,260			
100101190	Staten Island	NY		04/28/2023									6,521	6,521			
100101191	Hollywood	FL		04/28/2023									2,684	2,684			
100101192	Oakhurst	NJ		04/28/2023									1,708	1,708			
100101193	Bronx	NY		04/28/2023									4,099	4,099			
100101194	Boynton Beach	FL		04/28/2023									3,198	3,198			
100101197	Aventura	FL		04/28/2023									3,487	3,487			
100101201	Dover	NJ		04/28/2023									1,449	1,449			
100101202	Floral Park	NY		04/28/2023									3,987	3,987			
100101203	Hollywood	FL		04/28/2023									1,645	1,645			
100101209	Battle Creek	MI		04/28/2023									929	929			
100101500	Fairfax	VA		04/26/2023									8,436	8,436			
100101501	San Antonio	TX		04/26/2023									4,100	4,100			
100101502	Columbia Station	OH		04/26/2023									4,917	4,917			
100101503	Herrin	IL		04/26/2023									1,665	1,665			
100101504	Wesley Chapel	FL		04/26/2023									5,833	5,833			
100101505	Ocoee	FL		04/26/2023									4,800	4,800			
100101506	Missouri City	TX		04/26/2023									2,003	2,003			
100101507	Caldwell	ID		04/26/2023									2,973	2,973			
100101508	San Marcos	TX		04/26/2023									2,422	2,422			
100101509	Missouri City	TX		04/26/2023									2,371	2,371			
100101510	Missouri City	TX		04/26/2023									2,371	2,371			
100101511	Denton	TX		04/26/2023									2,329	2,329			
100101512	Las Vegas	NV		04/26/2023									2,631	2,631			
100101513	Rosenberg	TX		04/26/2023									2,140	2,140			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101514	Phoenix	AZ		04/26/2023									3,773	3,773			
100101515	Baytown	TX		04/26/2023									1,021	1,021			
100101516	Rosenberg	TX		04/26/2023									12,178	12,178			
100101517	Reno	NV		04/26/2023									2,759	2,759			
100101518	Loveland	CO		04/26/2023									2,727	2,727			
100101519	Rosharon	TX		04/26/2023									3,348	3,348			
100101520	Monroe Township	NJ		04/26/2023									2,390	2,390			
100101521	Frederick	CO		04/26/2023									2,941	2,941			
100101522	New Carlisle	OH		04/26/2023									3,188	3,188			
100101523	Duluth	GA		04/26/2023									2,943	2,943			
100101524	Reno	NV		04/26/2023									2,472	2,472			
100101525	Wake Forest	NC		04/26/2023									2,877	2,877			
100101526	Raleigh	NC		04/26/2023									1,834	1,834			
100101527	Mckinney	TX		04/26/2023									2,592	2,592			
100101528	Katy	TX		04/26/2023									2,386	2,386			
100101530	Spanish Fork	UT		04/26/2023									2,416	2,416			
100101531	Edgecliff Village	TX		04/26/2023									2,106	2,106			
100101532	Conroe	TX		04/26/2023									2,371	2,371			
100101533	Durham	NC		04/26/2023									4,557	4,557			
100101534	Las Vegas	NV		04/26/2023									2,539	2,539			
100101535	Jacksonville	FL		04/26/2023									2,771	2,771			
100101536	Spring Hill	TN		04/26/2023									2,139	2,139			
100101537	Panama City Beach	FL		04/26/2023									2,202	2,202			
100101538	Lincoln	CA		04/26/2023									2,195	2,195			
100101539	Georgetown	TX		04/26/2023									2,089	2,089			
100101540	Katy	TX		04/26/2023									1,918	1,918			
100101541	Meridian	ID		04/26/2023									2,570	2,570			
100101542	Las Vegas	NV		04/26/2023									1,698	1,698			
100101543	Mesquite	TX		04/26/2023									1,067	1,067			
100101544	Rosanky	TX		04/26/2023									1,930	1,930			
100101545	Chico	CA		04/26/2023									2,183	2,183			
100101546	Temecula	CA		04/26/2023									3,880	3,880			
100101547	Wylie	TX		04/26/2023									67,203	67,203			
100101548	Scranton	PA		04/26/2023									803	803			
100101549	Raleigh	NC		04/26/2023									1,602	1,602			
100101550	Gallatin	TN		04/26/2023									1,488	1,488			
100101551	Suffolk	VA		04/26/2023									3,006	3,006			
100101552	Manteo	NC		04/26/2023									2,226	2,226			
100101553	Jensen Beach	FL		04/26/2023									2,213	2,213			
100101554	Escondido	CA		04/26/2023									2,526	2,526			
100101555	Round Rock	TX		04/26/2023									3,031	3,031			
100101556	North Wildwood	NJ		04/26/2023									3,508	3,508			
100101557	St Augustine	FL		04/26/2023									3,829	3,829			
100101558	Austin	TX		04/26/2023									2,306	2,306			
100101559	Candler	NC		04/26/2023									1,884	1,884			
100101560	Ashland	OR		04/26/2023									2,132	2,132			
100101561	San Fernando	CA		04/26/2023									3,851	3,851			
100101562	North Bergen	NJ		04/26/2023									1,868	1,868			
100101563	Toms River	NJ		04/26/2023									1,042	1,042			
100101564	Oak Island	NC		04/26/2023									1,695	1,695			
100101565	Hillsboro	MO		04/26/2023									1,150	1,150			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101566	Gretna	LA		04/26/2023									727	727			
100101567	Tinley Park	IL		04/26/2023									675	675			
100101568	Huntsville	AL		04/26/2023									1,314	1,314			
100101569	Portland	OR		04/26/2023									1,343	1,343			
100101570	Ames	IA		04/26/2023									939	939			
100101571	Fayetteville	NC		04/26/2023									625	625			
100101572	Davenport	FL		04/26/2023									1,723	1,723			
100101573	Jersey City	NJ		04/26/2023									6,788	6,788			
100101574	Sound Beach	NY		04/26/2023									1,695	1,695			
100101575	Louisville	KY		04/26/2023									743	743			
100101576	Chicago Heights	IL		04/26/2023									589	589			
100101577	Nashville	TN		04/26/2023									3,399	3,399			
100101578	Paramus	NJ		04/26/2023									3,226	3,226			
100101579	Milwaukee	WI		04/26/2023									508	508			
100101580	Prescott Valley	AZ		04/26/2023									1,885	1,885			
100101581	Baltimore	MD		04/26/2023									799	799			
100101582	Ocoee	FL		04/26/2023									1,588	1,588			
100101583	Syracuse	NY		04/26/2023									618	618			
100101584	Rock Hill	SC		04/26/2023									860	860			
100101585	Syracuse	NY		04/26/2023									392	392			
100101586	Palmyra	NJ		04/26/2023									1,645	1,645			
100101587	Naples	FL		04/26/2023									1,902	1,902			
100101588	Washington	UT		04/26/2023									1,408	1,408			
100101589	Wake Forest	NC		04/26/2023									1,294	1,294			
100101590	Arcadia	OK		04/26/2023									31,624	31,624			
100101591	Warner Robins	GA		04/26/2023									491	491			
100101592	Tacoma	WA		04/26/2023									2,960	2,960			
100101593	Bridgeport	PA		04/26/2023									1,156	1,156			
100101594	Cleona	PA		04/26/2023									665	665			
100101596	St George	UT		04/26/2023									16,088	16,088			
100101597	Indianapolis	IN		04/26/2023									430	430			
100101598	Corcoran	CA		04/26/2023									624	624			
100101599	Memphis	TN		04/26/2023									1,035	1,035			
100101600	Columbia	SC		04/26/2023									1,072	1,072			
100101601	Athens	TN		04/26/2023									778	778			
100101602	Florida City	FL		04/26/2023									1,388	1,388			
100101603	San Diego	CA		04/26/2023									4,394	4,394			
100101605	Bremerton	WA		04/26/2023									3,159	3,159			
100101606	Frisco	TX		04/26/2023									7,175	7,175			
100101607	Tucson	AZ		04/26/2023									2,265	2,265			
100101608	Saint Cloud	FL		04/26/2023									1,726	1,726			
100101609	Waikoloa	HI		04/26/2023									3,699	3,699			
100101610	Kailua Kona	HI		04/26/2023									1,979	1,979			
100101611	Los Angeles	CA		04/26/2023									2,383	2,383			
100101612	Angola	IN		04/26/2023									140,619	140,619			
100101613	Tallahassee	FL		04/26/2023									1,623	1,623			
100101614	Hempstead	NY		04/26/2023									2,088	2,088			
100101615	Lafayette	IN		04/26/2023									694	694			
100101616	Pensacola	FL		04/26/2023									1,715	1,715			
100101617	Little Elm	TX		04/26/2023									1,291	1,291			
100101618	Las Vegas	NV		04/26/2023									926	926			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101619	Terre Haute	IN		04/26/2023									415	415			
100101620	Lincoln	NE		04/26/2023									23,093	23,093			
100101621	Terre Haute	IN		04/26/2023									537	537			
100101623	Seminole	FL		04/26/2023									31,894	31,894			
100101625	Plant City	FL		04/26/2023									1,995	1,995			
100101626	Seaside Park	NJ		04/26/2023									883	883			
100101627	Liberty Hill	TX		04/26/2023									1,309	1,309			
100101628	Show Low	AZ		04/26/2023									1,559	1,559			
100101629	Aurora	CO		04/26/2023									1,551	1,551			
100101630	Las Vegas	NV		04/26/2023									14,191	14,191			
100101631	Menomonee Falls	WI		04/26/2023									1,446	1,446			
100101632	Sunriver	OR		04/26/2023									3,027	3,027			
100101633	Fort Worth	TX		04/26/2023									6,379	6,379			
100101634	Indian Land	SC		04/26/2023									1,103	1,103			
100101635	Memphis	TN		04/26/2023									472	472			
100101636	Huntsville	AL		04/26/2023									1,483	1,483			
100101637	Fort Worth	TX		04/26/2023									11,315	11,315			
100101638	Deland	FL		04/26/2023									1,216	1,216			
100101639	Loma Linda	CA		04/26/2023									3,028	3,028			
100101640	Holly Hill	FL		04/26/2023									1,350	1,350			
100101641	Vancouver	WA		04/26/2023									2,210	2,210			
100101642	East Wenatchee	WA		04/26/2023									1,743	1,743			
100101643	Frisco	TX		04/26/2023									2,909	2,909			
100101644	Washington	DC		04/26/2023									4,835	4,835			
100101645	Fort Myers	FL		04/26/2023									2,176	2,176			
100101646	Ellijay	GA		04/26/2023									3,304	3,304			
100101647	Kissimmee	FL		04/26/2023									2,012	2,012			
100101648	Haines City	FL		04/26/2023									1,900	1,900			
100101649	Newark	NJ		04/26/2023									3,328	3,328			
100101650	Perth Amboy	NJ		04/26/2023									3,618	3,618			
100101651	Modesto	CA		04/26/2023									1,927	1,927			
100101652	Woodlake	CA		04/26/2023									2,770	2,770			
100101653	Saint Paul	MN		04/26/2023									1,713	1,713			
100101654	Dupont	WA		04/26/2023									(907)	(907)			
100101655	Lancaster	CA		04/26/2023									2,284	2,284			
100101656	East Stroudsburg	PA		04/26/2023									1,226	1,226			
100101657	Saint Petersburg	FL		04/26/2023									1,834	1,834			
100101658	Colorado Springs	CO		04/26/2023									2,243	2,243			
100101659	Richardson	TX		04/26/2023									1,798	1,798			
100101660	Plainfield	NJ		04/26/2023									2,377	2,377			
100101661	Star	ID		04/26/2023									2,563	2,563			
100101662	Monsey	NY		04/26/2023									4,270	4,270			
100101663	Orlando	FL		04/26/2023									2,273	2,273			
100101664	Newbury	MA		04/26/2023									2,971	2,971			
100101665	Houston	TX		04/26/2023									1,313	1,313			
100101666	Rocky River	OH		04/26/2023									1,573	1,573			
100101667	Glendale	AZ		04/26/2023									1,827	1,827			
100101668	Gastonia	NC		04/26/2023									1,654	1,654			
100101669	Lacey	WA		04/26/2023									6,342	6,342			
100101670	Lincoln	NE		04/26/2023									1,195	1,195			
100101671	San Antonio	TX		04/26/2023									827	827			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101673	Hamilton Township	NJ		04/26/2023									1,223	1,223			
100101674	West Park	FL		04/26/2023									1,759	1,759			
100101676	San Diego	CA		04/26/2023									1,921	1,921			
100101677	Marquette	MI		04/26/2023									1,126	1,126			
100101678	Lehi	UT		04/26/2023									215,054	215,054			
100101679	Chula Vista	CA		04/26/2023									1,403	1,403			
100101680	Carolina Beach	NC		04/26/2023									1,840	1,840			
100101681	Rahway	NJ		04/26/2023									1,555	1,555			
100101682	Pottstown	PA		04/26/2023									707	707			
100101683	Savannah	GA		04/26/2023									1,085	1,085			
100101684	Baton Rouge	LA		04/26/2023									954	954			
100101685	Monsey	NY		04/26/2023									5,890	5,890			
100101686	Spring Valley	NY		04/26/2023									1,478	1,478			
100101688	Big Bear Lake	CA		03/31/2023									1,725	1,725			
100101689	Victorville	CA		03/31/2023									1,239	1,239			
100101691	Riverside	CA		03/31/2023									2,304	2,304			
100101692	Coral Springs	FL		03/31/2023									2,756	2,756			
100101693	Cape May Court House	NJ		03/31/2023									973	973			
100101694	North Port	FL		03/31/2023									688	688			
100101704	Riverside	CA		03/31/2023									5,207	5,207			
100101705	Chelmsford	GBR		03/30/2023										92			92
100101706	Groningen	NLD		03/30/2023										2			2
100101707	Dordrecht/Drechtsteden	NLD		03/30/2023										3			3
100101708	Amsterdam	NLD		03/30/2023										23			23
100101709	Zaandam	NLD		03/30/2023									18,226	18,359	133		133
100101710	Maastricht	NLD		03/30/2023										(1)			(1)
100101711	Eindhoven	NLD		03/30/2023										19			19
100101712	Haarlem	NLD		03/30/2023										(22)			(22)
100101713	Lelystad	NLD		03/30/2023										27			27
100101714	Lelystad	NLD		03/30/2023									640	640			
100101715	Lelystad	NLD		03/30/2023										19			19
100101716	Haarlem	NLD		03/30/2023										51			51
100101717	Den Haag	NLD		03/30/2023										51			51
100101718	Enschede	NLD		03/30/2023										(19)			(19)
100101719	Oostburg	NLD		03/30/2023										(7)			(7)
100101720	Oostburg	NLD		03/30/2023									287	285			(2)
100101721	Amsterdam	NLD		03/30/2023										(8)			(8)
100101722	Doetinchem	NLD		03/30/2023									1,188	1,191			4
100101723	Groningen	NLD		03/30/2023										3			3
100101724	Zaandam	NLD		03/30/2023										44			44
100101725	Zaandam	NLD		03/30/2023									51,153	50,032	(1,122)		(1,122)
100101726	Zaandam	NLD		03/30/2023										(8)			(8)
100101727	Schiedam/Vlaardingen	NLD		03/30/2023										25			25
100101728	Roden	NLD		03/30/2023										59			59
100101729	Bussum/Uothoorn/Purmerend	NLD		03/30/2023										45			45
100101730	Groningen	NLD		03/30/2023										25			25
100101731	Leeuwarden	NLD		03/30/2023										(11)			(11)
100101732	Heerlen	NLD		03/30/2023										3			3
100101733	Groningen	NLD		03/30/2023										7			7
100101734	Weert	NLD		03/30/2023										(12)			(12)
100101735	Bussum/Uothoorn/Purmerend	NLD		03/30/2023										17			17

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100101736	New Britain	CT		03/31/2023									1,097	1,097			
100101739	Elizabeth	NJ		03/31/2023									1,855	1,855			
100101740	Trenton	NJ		03/31/2023									837	837			
100101742	Bridgeton	NJ		03/31/2023									911	911			
100101743	Vernon	NJ		03/31/2023									1,556	1,556			
100101744	Philadelphia	PA		03/31/2023									2,162	2,162			
100101745	Trenton	NJ		03/31/2023									1,214	1,214			
100101746	Newburgh	NY		03/31/2023									1,252	1,252			
100101747	Waterbury	CT		03/31/2023									1,189	1,189			
100101748	Middletown	NY		03/31/2023									604	604			
100101749	Kansas City	MO		03/31/2023									786	786			
100101750	Cleveland	OH		03/31/2023									325	325			
100101751	Waterbury	CT		03/31/2023									1,317	1,317			
100101753	Kansas City	MO		03/31/2023									1,121	1,121			
100101755	Chicago	IL		03/31/2023									341	341			
100101757	Akron	OH		03/31/2023									421	421			
100101758	Chicago	IL		03/31/2023									748	748			
100101759	Waterbury	CT		03/31/2023									561	561			
100101760	Maywood	IL		03/31/2023									648	648			
100101761	Kansas City	MO		03/31/2023									607	607			
100101762	Mount Vernon	NY		03/31/2023									4,669	4,669			
100101763	Chicago	IL		03/31/2023									724	724			
100101764	Trenton	NJ		03/31/2023									814	814			
100101765	Asbury Park	NJ		03/31/2023									1,570	1,570			
100101766	Homestead	FL		03/31/2023									2,423	2,423			
100101767	Baltimore	MD		03/31/2023									696	696			
100101768	Arverne	NY		03/31/2023									2,355	2,355			
100101769	Chicago	IL		03/31/2023									975	975			
100101772	Wilmington	DE		03/31/2023									669	669			
100101773	Baltimore	MD		03/31/2023									771	771			
100101774	Brooklyn	NY		03/31/2023									6,281	6,281			
100101775	Lakehurst	NJ		03/31/2023									960	960			
100101776	North Charleston	SC		03/31/2023									804	804			
100101777	Memphis	TN		03/31/2023									1,022	1,022			
100101778	Kansas City	MO		03/31/2023									396	396			
100101779	Little Silver	NJ		03/31/2023									3,283	3,283			
100101780	Camden	NJ		03/31/2023									287	287			
100101781	South Bend	IN		03/31/2023									366	366			
100101782	Amityville	NY		03/31/2023									1,071	1,071			
100101783	Cleveland	OH		03/31/2023									799	799			
100101784	Thomasville	GA		03/31/2023									685	685			
100101785	Houston	TX		03/31/2023									701	701			
100101786	Newark	NJ		03/31/2023									1,982	1,982			
100101787	Memphis	TN		03/31/2023									4,243	4,243			
100101788	Memphis	TN		03/31/2023									776	776			
100101789	Pottsville	PA		03/31/2023									429	429			
100101790	Philadelphia	PA		03/31/2023									913	913			
100101791	Philadelphia	PA		03/31/2023									836	836			
100101792	Grand Rapids	MI		03/31/2023									696	696			
100101793	Philadelphia	PA		03/31/2023									554	554			
100101794	Woodbine	NJ		03/31/2023									1,191	1,191			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101795	Lakewood	OH		03/31/2023									1,087	1,087			
100101796	Milwaukee	WI		03/31/2023									658	658			
100101797	Carpentersville	IL		03/31/2023									998	998			
100101798	Milwaukee	WI		03/31/2023									630	630			
100101799	Milwaukee	WI		03/31/2023									322	322			
100101800	Aurora	IL		03/31/2023									764	764			
100101801	Milwaukee	WI		03/31/2023									420	420			
100101802	Elizabeth	NJ		03/31/2023									3,309	3,309			
100101803	Philadelphia	PA		03/31/2023									635	635			
100101804	Philadelphia	PA		03/31/2023									552	552			
100101805	Baltimore	MD		03/31/2023									349	349			
100101806	Brick Township	NJ		03/31/2023									798	798			
100101807	Bridgeport	CT		03/31/2023									1,442	1,442			
100101808	Maplewood	NJ		03/31/2023									1,426	1,426			
100101809	Jersey City	NJ		03/31/2023									2,759	2,759			
100101810	Bronx	NY		03/31/2023									3,593	3,593			
100101811	Scranton	PA		03/31/2023									578	578			
100101812	Browns Mills, Pemberton Townsh	NJ		03/31/2023									1,467	1,467			
100101813	Milwaukee	WI		03/31/2023									345	345			
100101814	Perth Amboy	NJ		03/31/2023									1,885	1,885			
100101815	Chicago	IL		03/31/2023									716	716			
100101816	Newark	NJ		03/31/2023									1,413	1,413			
100101818	Waianae	HI		03/31/2023									4,756	4,756			
100101820	Philadelphia	PA		03/31/2023									636	636			
100101821	Chicago	IL		03/31/2023									1,059	1,059			
100101822	Milwaukee	WI		03/31/2023									283	283			
100101823	Patchogue	NY		03/31/2023									4,857	4,857			
100101825	Middle Island	NY		03/31/2023									3,025	3,025			
100101826	Portsmouth	VA		03/31/2023									1,147	1,147			
100101827	Clinton Township	NJ		03/31/2023									1,430	1,430			
100101829	Greenville	SC		03/31/2023									647	647			
100101830	Port Jervis	NY		03/31/2023									570	570			
100101831	New Hyde Park	NY		03/31/2023									1,367	1,367			
100101832	Port Jervis	NY		03/31/2023									643	643			
100101833	Lakewood	CO		04/06/2023									32,226	32,226			
100101834	Pasadena	CA		04/06/2023									9,085	9,085			
100101835	Moss Beach	CA		04/06/2023									6,805	6,805			
100101836	Lawrenceville	GA		04/06/2023									2,226	2,226			
100101837	Conroe	TX		04/06/2023									3,776	3,776			
100101838	Arlington	TX		04/06/2023									2,394	2,394			
100101839	Yorba Linda	CA		04/06/2023									7,444	7,444			
100101840	Conroe	TX		04/06/2023									944	944			
100101841	San Diego	CA		04/06/2023									3,155	3,155			
100101842	Cottonwood	CA		04/06/2023									1,899	1,899			
100101843	Lawrenceville	GA		04/06/2023									4,652	4,652			
100101844	Macon	GA		04/06/2023									2,296	2,296			
100101845	Garden Grove	CA		04/06/2023									3,845	3,845			
100101846	Winchester	CA		04/06/2023									1,340	1,340			
100101847	Fontana	CA		04/06/2023									2,718	2,718			
100101849	Suwanee	GA		04/06/2023									1,248	1,248			
100101850	Mesa	AZ		04/06/2023									2,110	2,110			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101851	Richmond	TX		04/06/2023									1,152	1,152			
100101853	Los Alamitos	CA		04/06/2023									6,073	6,073			
100101855	Mansfield	TX		04/06/2023									6,583	6,583			
100101858	San Fernando	CA		04/06/2023									1,364	1,364			
100101859	Hallandale Beach	FL		04/06/2023									1,594	1,594			
100101860	Miami	FL		04/06/2023									3,319	3,319			
100101861	West Palm Beach	FL		04/06/2023									439	439			
100101862	Savannah	GA		04/06/2023									3,069	3,069			
100101863	Chula Vista	CA		04/06/2023									10,769	10,769			
100101864	Temecula	CA		04/06/2023									3,325	3,325			
100101865	Knoxville	TN		04/06/2023									785	785			
100101866	Novato	CA		04/06/2023									4,733	4,733			
100101868	Miami	FL		04/06/2023									2,476	2,476			
100101869	Los Angeles	CA		04/06/2023									2,895	2,895			
100101870	Savannah	GA		04/06/2023									1,734	1,734			
100101872	Blue Bell	PA		04/06/2023									2,009	2,009			
100101875	Indianapolis	IN		04/06/2023									476	476			
100101876	Orange Park	FL		04/06/2023									17,556	17,556			
100101877	American Canyon	CA		04/06/2023									617	617			
100101879	Katy	TX		04/06/2023									1,824	1,824			
100101880	Statesville	NC		04/06/2023									534	534			
100101881	Pingree Grove	IL		04/06/2023									1,616	1,616			
100101882	Aurora	CO		04/06/2023									866	866			
100101883	Cape Coral	FL		04/06/2023									283	283			
100101884	Torrance	CA		04/06/2023									1,790	1,790			
100101885	Houston	TX		04/06/2023									1,455	1,455			
100101886	Granbury	TX		04/06/2023									1,121	1,121			
100101887	Fort Lauderdale	FL		04/06/2023									796	796			
100101888	Sacramento	CA		04/06/2023									745	745			
100101889	Jacksonville	FL		04/06/2023									911	911			
100101890	Southwest Ranches	FL		04/06/2023									13,295	13,295			
100101892	Tallahassee	FL		04/06/2023									1,776	1,776			
100101893	Tallahassee	FL		04/06/2023									1,776	1,776			
100101895	Ocala	FL		04/06/2023									376	376			
100101901	Hollywood	FL		04/06/2023									1,554	1,554			
100101902	Clayton	NC		04/06/2023									1,091	1,091			
100101903	Miami	FL		04/06/2023									1,194	1,194			
100101904	Lake Oswego	OR		04/06/2023									2,321	2,321			
100101905	Kissimmee	FL		04/06/2023									1,199	1,199			
100101907	Stockton	CA		04/06/2023									867	867			
100101908	Hollister	CA		04/06/2023									10,967	10,967			
100101910	Lakehead	CA		04/06/2023									3,319	3,319			
100101911	Philadelphia	PA		04/06/2023									1,610	1,610			
100101913	Atwater	CA		04/06/2023									827	827			
100101915	Perris	CA		04/14/2023									2,113	2,113			
100101916	Kissimmee	FL		04/14/2023									2,337	2,337			
100101917	Kissimmee	FL		04/14/2023									2,893	2,893			
100101918	Los Angeles	CA		04/14/2023									1,685	1,685			
100101920	Mililani	HI		04/14/2023									2,376	2,376			
100101921	Palm Springs	CA		04/14/2023									670	670			
100101922	Jamestown	CA		04/14/2023									1,615	1,615			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101923	Long Beach	CA		04/14/2023									2,483	2,483			
100101924	Bear Lake	MI		04/14/2023									932	932			
100101925	Tomball	TX		04/14/2023									1,985	1,985			
100101926	Joshua Tree	CA		04/14/2023									1,774	1,774			
100101927	Bear Lake	MI		04/14/2023									1,404	1,404			
100101928	Miami	FL		04/14/2023									1,116	1,116			
100101929	Fort Worth	TX		04/14/2023									783	783			
100101930	Bridgeport	CT		04/14/2023									579	579			
100101931	Cypress	CA		04/14/2023									3,720	3,720			
100101932	Plano	IL		04/14/2023									347	347			
100101933	Laguna Hills	CA		04/14/2023									3,763	3,763			
100101934	Billerica	MA		04/14/2023									2,159	2,159			
100101935	Davenport	FL		04/14/2023									1,870	1,870			
100101936	Bell	CA		04/14/2023									2,752	2,752			
100101938	Naples	FL		04/14/2023									1,939	1,939			
100101939	Riverdale	GA		04/14/2023									580	580			
100101940	Norfolk	VA		04/14/2023									1,493	1,493			
100101941	Riverdale	GA		04/14/2023									580	580			
100101942	Riverdale	GA		04/14/2023									580	580			
100101944	Riverdale	GA		04/14/2023									580	580			
100101945	Norco	CA		04/14/2023									4,085	4,085			
100101947	Upland	CA		04/14/2023									2,531	2,531			
100101948	Elizabeth	NJ		04/14/2023									2,551	2,551			
100101950	Conroe	TX		04/14/2023									1,879	1,879			
100101951	Nipomo	CA		04/14/2023									2,604	2,604			
100101952	Elizabeth	NJ		04/14/2023									2,182	2,182			
100101954	Lake Forest	CA		04/14/2023									1,989	1,989			
100101956	Yulee	FL		04/14/2023									3,372	3,372			
100101957	Tracy	CA		04/14/2023									8,517	8,517			
100101958	Kissimmee	FL		04/14/2023									979	979			
100101959	Calimesa	CA		04/14/2023									3,159	3,159			
100101960	Los Angeles	CA		04/14/2023									3,249	3,249			
100101961	Glendora	CA		04/14/2023									1,836	1,836			
100101962	Westminster	MD		04/14/2023									3,988	3,988			
100101963	Long Beach	CA		04/14/2023									2,970	2,970			
100101964	Northglenn	CO		04/14/2023									1,184	1,184			
100101965	Warwick	RI		04/14/2023									915	915			
100101966	Augusta	GA		04/14/2023									876	876			
100101967	Dallas	TX		04/14/2023									2,728	2,728			
100101968	Katy	TX		04/14/2023									1,119	1,119			
100101969	Houston	TX		04/14/2023									639	639			
100101970	Jurupa Valley	CA		04/14/2023									3,413	3,413			
100101971	Delray Beach	FL		04/14/2023									1,140	1,140			
100101972	Port Richey	FL		04/14/2023									725	725			
100101973	Greenville	NC		04/14/2023									50	50			
100101974	Hesperia	CA		04/14/2023									1,536	1,536			
100101975	Fontana	CA		04/14/2023									1,548	1,548			
100101976	La Porte	TX		04/14/2023									519	519			
100101978	Albuquerque	NM		04/14/2023									1,216	1,216			
100101979	Spring	TX		04/14/2023									1,723	1,723			
100101980	Hesperia	CA		04/14/2023									1,739	1,739			

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100101981	Lake Elsinore	CA		04/14/2023									1,058	1,058			
100101982	Washington	VA		04/14/2023									643	643			
100101983	Chicago	IL		04/14/2023									741	741			
100101985	Tampa	FL		04/14/2023									6,201	6,201			
100101986	Chandler	TX		04/14/2023									5,077	5,077			
100101987	Rosharon	TX		04/14/2023									261	261			
100101988	San Antonio	TX		04/14/2023									674	674			
100101989	Austin	TX		04/14/2023									2,599	2,599			
100101990	Stockton	CA		04/14/2023									1,203	1,203			
100101992	Carson	CA		04/14/2023									3,792	3,792			
100101993	Van Nuys	CA		04/14/2023									6,114	6,114			
100101995	Aurora	CO		04/14/2023									1,061	1,061			
100101996	Dallas	TX		04/14/2023									1,656	1,656			
100101997	Newark	NJ		04/14/2023									1,163	1,163			
100101998	Cumming	GA		04/14/2023									8,124	8,124			
100101999	Saint Charles	MO		04/14/2023									758	758			
100102001	Murrieta	CA		04/14/2023									5,756	5,756			
100102002	Riverside	CA		04/14/2023									4,613	4,613			
100102005	Apple Valley	CA		04/14/2023									1,693	1,693			
100102006	Palmer	TX		04/14/2023									1,466	1,466			
100102007	Anaheim	CA		04/14/2023									2,188	2,188			
100102008	Springfield	MA		04/14/2023									871	871			
100102009	Brockton	MA		04/14/2023									950	950			
100102010	Lake Arrowhead	CA		04/14/2023									1,325	1,325			
100102012	Bakersfield	CA		04/14/2023									15,123	15,123			
100102013	Tampa	FL		04/14/2023									4,291	4,291			
100102014	Lewiston	ME		04/14/2023									783	783			
100102015	Highland Village	TX		04/14/2023									1,874	1,874			
100102016	Houston	TX		04/14/2023									976	976			
100102017	Skokie	IL		04/14/2023									3,315	3,315			
100102018	Dunnellon	FL		04/14/2023									814	814			
100102019	Desert Hot Springs	CA		04/14/2023									1,536	1,536			
100102020	Los Angeles	CA		04/14/2023									2,441	2,441			
100102022	Houston	TX		04/14/2023									1,562	1,562			
100102023	Beaumont	CA		04/14/2023									2,078	2,078			
100102024	Boiling Springs	SC		04/14/2023									599	599			
100102026	Long Beach	CA		04/14/2023									3,101	3,101			
100102028	Maricopa	AZ		04/14/2023									1,015	1,015			
100102029	Beaumont	CA		04/14/2023									3,112	3,112			
100102030	Windsor	CO		04/14/2023									3,081	3,081			
100102031	Miami	FL		04/14/2023									2,490	2,490			
100102032	Los Angeles	CA		04/14/2023									4,869	4,869			
100102033	Elizabeth	NJ		04/14/2023									1,171	1,171			
100102034	Norco	CA		04/14/2023									2,611	2,611			
100102035	Houston	TX		04/14/2023									157	157			
100102036	Webster	TX		04/14/2023									1,998	1,998			
100102038	Hagerstown	MD		04/14/2023									720	720			
100102039	Chula Vista	CA		04/14/2023									2,938	2,938			
100102040	Las Vegas	NV		04/14/2023									3,349	3,349			
100102041	Parkville	MD		04/14/2023									1,524	1,524			
100102042	Spokane	WA		04/14/2023									2,943	2,943			

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100102043	Desert Hot Springs	CA		04/14/2023									1,536	1,536			
100102044	Charlotte	NC		04/14/2023									1,105	1,105			
100102045	Spokane	WA		04/14/2023									3,056	3,056			
100102046	Philadelphia	PA		04/14/2023									848	848			
100102047	Flower Mound	TX		04/14/2023									879	879			
100102048	Lithia	FL		04/14/2023									4,293	4,293			
100102050	Hidden Valley Lake	CA		04/14/2023									1,761	1,761			
100102051	Whitman	MA		04/14/2023									1,167	1,167			
100102052	Oakley	CA		04/14/2023									2,555	2,555			
100102053	Aurora	CO		04/14/2023									4,112	4,112			
100102054	Monrovia	CA		04/14/2023									6,400	6,400			
100102055	Hesperia	CA		04/14/2023									8,871	8,871			
100102057	Rosenberg	TX		04/14/2023									1,088	1,088			
100102058	Indian River Shores	FL		04/14/2023									4,866	4,866			
100102060	Santa Ana	CA		04/14/2023									5,653	5,653			
100102063	Albuquerque	NM		04/14/2023									2,150	2,150			
100102064	Sacramento	CA		04/14/2023									1,141	1,141			
100102065	Highland	CA		04/14/2023									1,842	1,842			
100102067	Houston	TX		04/14/2023									1,307	1,307			
100102069	High Point	NC		04/14/2023									892	892			
100102070	Las Vegas	NV		04/14/2023									5,104	5,104			
100102071	Clearwater	FL		04/14/2023									1,179	1,179			
100102072	Carson	CA		04/14/2023									3,275	3,275			
100102073	Cape May Court House	NJ		04/14/2023									680	680			
100102074	Spring	TX		04/14/2023									2,505	2,505			
100102075	Louisville	KY		04/14/2023									646	646			
100102076	Laurel	MD		04/14/2023									2,262	2,262			
100102077	Stockton	CA		04/14/2023									1,272	1,272			
100102078	Bakersfield	CA		04/14/2023									1,109	1,109			
100102079	Palm Desert	CA		04/14/2023									21	21			
100102080	Lombard	IL		04/14/2023									991	991			
100102081	Port Saint Lucie	FL		04/14/2023									1,665	1,665			
100102082	Taunton	MA		04/14/2023									2,108	2,108			
100102083	Bell Canyon	CA		04/14/2023									8,969	8,969			
100102084	Everett	WA		04/14/2023									1,601	1,601			
100102085	Franklin Park	IL		04/14/2023									1,986	1,986			
100102086	Marana	AZ		04/14/2023									1,721	1,721			
100102087	Lake Havasu City	AZ		04/14/2023									5,732	5,732			
100102088	Dover	NH		04/14/2023									4,359	4,359			
100102089	Huntington Park	CA		04/14/2023									1,412	1,412			
100102090	Thousand Oaks	CA		04/14/2023									1,939	1,939			
100102091	Cuyahoga Falls	OH		04/14/2023									609	609			
100102094	Los Angeles	CA		04/14/2023									2,008	2,008			
100102095	Browns Mills	NJ		04/14/2023									3,157	3,157			
100102096	Houston	TX		04/14/2023									1,842	1,842			
100102097	Crystal River	FL		04/14/2023									457	457			
100102100	Houma	LA		04/14/2023									805	805			
100102102	Waldorf	MD		04/14/2023									978	978			
100102103	Cottage Grove	OR		04/14/2023									1,033	1,033			
100102104	Abilene	TX		04/14/2023									1,404	1,404			
100102105	Orlando	FL		04/14/2023									2,464	2,464			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102106	Freehold	NJ		04/14/2023									1,023	1,023			
100102107	Minturn	CO		04/14/2023									1,978	1,978			
100102108	Wonder Lake	IL		04/14/2023									713	713			
100102109	Sacramento	CA		04/14/2023									662	662			
100102110	Miami	FL		04/14/2023									2,584	2,584			
100102111	Scranton	PA		04/14/2023									487	487			
100102112	Fort Washington	MD		04/14/2023									1,201	1,201			
100102113	Los Angeles	CA		04/14/2023									2,761	2,761			
100102115	Cypress	TX		04/14/2023									1,588	1,588			
100102116	Tampa	FL		04/14/2023									19,635	19,635			
100102117	Huntington Park	CA		04/14/2023									2,923	2,923			
100102118	Riverside	CA		04/14/2023									2,378	2,378			
100102120	Hammond	IN		04/14/2023									522	522			
100102121	New Bedford	MA		04/14/2023									980	980			
100102122	Forney	TX		04/14/2023									1,098	1,098			
100102124	Los Angeles	CA		04/14/2023									2,132	2,132			
100102125	Rialto	CA		04/14/2023									1,901	1,901			
100102127	Mesa	AZ		04/14/2023									3,209	3,209			
100102128	Milwaukee	WI		04/14/2023									61	61			
100102129	Northridge Area Los Angeles	CA		04/14/2023									2,688	2,688			
100102130	Phoenix	AZ		04/14/2023									885	885			
100102131	West Yarmouth	MA		04/14/2023									1,436	1,436			
100102132	Los Angeles	CA		04/14/2023									2,637	2,637			
100102133	Louisville	KY		04/14/2023									2,687	2,687			
100102134	Edgewood	MD		04/14/2023									463	463			
100102136	Englewood	FL		04/14/2023									1,563	1,563			
100102137	Winter Park	FL		04/14/2023									2,371	2,371			
100102138	Jurupa Valley	CA		04/14/2023									1,197	1,197			
100102139	Colton	CA		04/14/2023									14,110	14,110			
100102141	Edgewater	MD		04/14/2023									1,806	1,806			
100102142	Santa Ana	CA		04/14/2023									5,939	5,939			
100102143	San Jose	CA		04/14/2023									4,574	4,574			
100102144	Stamford	CT		04/14/2023									658	658			
100102145	Fontana	CA		04/14/2023									2,963	2,963			
100102146	Terrell	TX		04/14/2023									3,878	3,878			
100102147	Fort Worth	TX		04/14/2023									608	608			
100102148	Compton	CA		04/14/2023									12,912	12,912			
100102149	San Antonio	TX		04/14/2023									1,502	1,502			
100102150	Long Beach	CA		04/14/2023									108	108			
100102151	Sarasota	FL		04/14/2023									2,890	2,890			
100102153	Rockland	MA		04/14/2023									1,942	1,942			
100102155	Houston	TX		04/14/2023									990	990			
100102156	Houston	TX		04/14/2023									13,571	13,571			
100102157	Los Angeles	CA		04/14/2023									2,644	2,644			
100102160	Crosby	TX		04/14/2023									1,020	1,020			
100102161	Palmdale	CA		04/14/2023									831	831			
100102163	Lanham	MD		04/14/2023									37,469	37,469			
100102164	Los Angeles	CA		04/14/2023									3,250	3,250			
100102165	Lake Elsinore	CA		04/14/2023									1,944	1,944			
100102166	Concord	CA		04/14/2023									3,746	3,746			
100102169	Los Angeles	CA		04/14/2023									2,991	2,991			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102170	Los Angeles	CA		04/14/2023									3,378	3,378			
100102171	Newport News	VA		04/14/2023									572	572			
100102172	Fort Myers	FL		04/14/2023									699	699			
100102173	Blacklick	OH		04/14/2023									3,510	3,510			
100102174	Portland	OR		04/14/2023									1,779	1,779			
100102175	Albany	KY		04/14/2023									2,869	2,869			
100102176	Hillsboro	OR		04/14/2023									2,855	2,855			
100102177	Batavia	IL		04/14/2023									865	865			
100102178	Denver	CO		04/14/2023									1,182	1,182			
100102179	Villa Rica	GA		04/14/2023									1,721	1,721			
100102181	San Diego	CA		04/14/2023									1,358	1,358			
100102182	Romeoville	IL		04/14/2023									942	942			
100102183	Cypress	CA		04/14/2023									3,598	3,598			
100102184	Lake Forest	CA		04/14/2023									9,438	9,438			
100102185	La Palma	CA		04/14/2023									3,542	3,542			
100102186	Santa Clarita	CA		04/14/2023									4,129	4,129			
100102187	Bradenton	FL		04/14/2023									2,035	2,035			
100102188	Katy	TX		04/14/2023									6,889	6,889			
100102190	Rio Vista	CA		04/14/2023									1,376	1,376			
100102191	Orange	MA		04/14/2023									767	767			
100102192	Lancaster	CA		04/14/2023									941	941			
100102193	Houston	TX		04/14/2023									1,790	1,790			
100102194	Jacksonville	FL		04/14/2023									15,080	15,080			
100102195	Pueblo	CO		04/14/2023									1,055	1,055			
100102196	Los Angeles Area Of Toluca La	CA		04/14/2023									2,429	2,429			
100102197	Carolina Beach	NC		04/14/2023									4,424	4,424			
100102199	Mission Viejo	CA		04/14/2023									7,842	7,842			
100102201	Kissimmee	FL		04/14/2023									1,411	1,411			
100102202	San Antonio	TX		04/14/2023									13,489	13,489			
100102204	Colorado Springs	CO		04/14/2023									4,982	4,982			
100102205	Gloucester City	NJ		04/14/2023									588	588			
100102206	Keller	TX		04/14/2023									1,247	1,247			
100102207	Monroe	GA		04/14/2023									606	606			
100102208	Cabo San Lucas	MEX		04/17/2023									5,438	5,438			
100102209	Bahia De Banderas	MEX		04/17/2023									26,823	26,823			
100102210	Cabo San Lucas	MEX		04/17/2023									1,063	1,063			
100102348	Davenport	FL		06/07/2023									1,130	1,130			
100102349	Minneapolis	MN		06/07/2023									359	359			
100102350	Kissimmee	FL		06/07/2023									2,840	2,840			
100102351	Port Republic	MD		06/07/2023									4,061	4,061			
100102354	Medway	MA		06/07/2023									2,921	2,921			
100102355	New York	NY		06/07/2023									4,034	4,034			
100102356	Sarasota	FL		06/07/2023									1,606	1,606			
100102359	Hackensack	NJ		06/07/2023									2,160	2,160			
100102360	Highland	CA		06/07/2023									4,859	4,859			
100102361	Woodbridge	CT		06/07/2023									1,293	1,293			
100102362	S Lake Tahoe	CA		06/07/2023									10,283	10,283			
100102364	Norco	CA		06/07/2023									2,836	2,836			
100102365	Middleburg	FL		06/07/2023									1,173	1,173			
100102368	Tooele	UT		06/07/2023									2,279	2,279			
100102369	Litchfield	NH		06/07/2023									1,336	1,336			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102372	Richmond	TX		06/07/2023									2,299	2,299			
100102373	Myrtle Beach	SC		06/07/2023									1,232	1,232			
100102374	Lakewood	CO		06/07/2023									2,560	2,560			
100102375	Florence	KY		06/07/2023									1,209	1,209			
100102379	Los Angeles	CA		06/07/2023									3,215	3,215			
100102380	Bellflower	CA		06/07/2023									1,812	1,812			
100102381	West Palm Beach	FL		06/07/2023									71,716	71,716			
100102383	Rockville	MD		06/07/2023									4,751	4,751			
100102385	Antelope	CA		06/07/2023									1,974	1,974			
100102387	Paradise Valley	AZ		06/07/2023									3,905	3,905			
100102388	Tisbury	MA		06/07/2023									2,916	2,916			
100102389	Indio	CA		06/07/2023									2,349	2,349			
100102390	Bloomingdale	IL		06/07/2023									1,586	1,586			
100102391	Millbury	MA		06/07/2023									1,359	1,359			
100102393	Santa Paula	CA		06/07/2023									1,562	1,562			
100102396	Little Torch Key	FL		06/07/2023									1,319	1,319			
100102397	Ramona	CA		06/07/2023									1,870	1,870			
100102398	Enterprise	OR		06/07/2023									627	627			
100102399	Sacramento	CA		06/07/2023									1,370	1,370			
100102400	Murrieta	CA		06/07/2023									346	346			
100102402	Tallahassee	FL		06/07/2023									1,421	1,421			
100102405	Mccall	ID		06/07/2023									2,210	2,210			
100102407	Half Moon Bay	CA		06/07/2023									3,116	3,116			
100102409	Spokane	WA		06/07/2023									2,270	2,270			
100102411	Seminole	FL		06/07/2023									1,752	1,752			
100102413	Myrtle Creek	OR		06/07/2023									871	871			
100102414	Provo	UT		06/07/2023									1,636	1,636			
100102415	La Quinta	CA		06/07/2023									2,191	2,191			
100102416	Tucson	AZ		06/07/2023									1,095	1,095			
100102418	Oak Creek	CO		06/07/2023									2,423	2,423			
100102419	Miami Lakes	FL		06/07/2023									1,449	1,449			
100102421	Richmond	TX		06/07/2023									1,027	1,027			
100102423	Santa Rosa	CA		06/07/2023									39	39			
100102424	Long Beach	CA		06/07/2023									15,193	15,193			
100102426	Gulf Shores	AL		06/07/2023									1,199	1,199			
100102427	North Bay Village	FL		06/07/2023									1,315	1,315			
100102428	Houston	TX		06/07/2023									1,957	1,957			
100102430	Garland	TX		06/07/2023									405	405			
100102431	Kissimmee	FL		06/07/2023									2,207	2,207			
100102432	Orlando	FL		06/07/2023									1,166	1,166			
100102433	Murfreesboro	TN		06/07/2023									1,415	1,415			
100102434	Phoenix	AZ		06/07/2023									1,114	1,114			
100102441	North Billerica	MA		06/07/2023									813	813			
100102442	Jacksonville	FL		06/07/2023									1,359	1,359			
100102445	Miramar	FL		06/07/2023									2,168	2,168			
100102446	Essex	MD		06/07/2023									1,504	1,504			
100102448	Phoenix	AZ		06/07/2023									17,761	17,761			
100102450	Albrightsville	PA		06/07/2023									1,031	1,031			
100102451	Driftwood	TX		06/07/2023									3,962	3,962			
100102452	Rocklin	CA		06/07/2023									4,648	4,648			
100102455	Santa Rosa Beach	FL		06/07/2023									2,599	2,599			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102456	San Juan Capistrano	CA		06/07/2023									3,392	3,392			
100102457	Homer Glen	IL		06/07/2023									2,140	2,140			
100102458	Panama City Beach	FL		06/07/2023									1,466	1,466			
100102460	Waxhaw	NC		06/07/2023									10,174	10,174			
100102461	Davenport	FL		06/07/2023									918	918			
100102464	San Diego	CA		06/07/2023									1,960	1,960			
100102465	Freeport	FL		06/07/2023									2,436	2,436			
100102468	Jackson	NJ		06/07/2023									935	935			
100102469	Jacksonville	FL		06/07/2023									1,079	1,079			
100102471	Richmond	TX		06/07/2023									1,160	1,160			
100102473	San Tan Valley	AZ		06/07/2023									1,491	1,491			
100102474	Jacksonville	FL		06/07/2023									489	489			
100102475	Miramar Beach	FL		06/07/2023									126,161	126,161			
100102476	Coopersburg	PA		06/07/2023									5,315	5,315			
100102478	Moorpark	CA		06/07/2023									3,282	3,282			
100102479	Dewey	AZ		06/07/2023									2,110	2,110			
100102480	Odessa	TX		06/07/2023									30,167	30,167			
100102482	Templeton	MA		06/07/2023									2,033	2,033			
100102483	Deer Park	IL		06/07/2023									2,529	2,529			
100102484	San Antonio	TX		06/07/2023									1,261	1,261			
100102485	Acampo	CA		06/07/2023									3,571	3,571			
100102486	Highland	CA		06/07/2023									20,000	20,000			
100102488	Humble	TX		06/07/2023									1,270	1,270			
100102489	Montverde	FL		06/07/2023									914	914			
100102490	Fall River	MA		06/07/2023									1,494	1,494			
100102491	Chapel Hill	NC		06/07/2023									2,968	2,968			
100102492	Pembroke Pines	FL		06/07/2023									25,255	25,255			
100102493	Eaton	CO		06/07/2023									2,543	2,543			
100102494	Austin	TX		06/07/2023									2,282	2,282			
100102496	Chula Vista	CA		06/07/2023									2,098	2,098			
100102497	Palm Harbor	FL		06/07/2023									3,293	3,293			
100102498	Nampa	ID		06/07/2023									2,025	2,025			
100102499	Panama City Beach	FL		06/07/2023									1,022	1,022			
100102500	Bradenton	FL		06/07/2023									943	943			
100102501	Orlando	FL		06/07/2023									4,438	4,438			
100102503	Gloucester City	NJ		06/07/2023									850	850			
100102504	Pace	FL		06/07/2023									1,274	1,274			
100102505	Mount Juliet	TN		06/07/2023									3,631	3,631			
100102507	Miami	FL		06/07/2023									5,179	5,179			
100102508	Coral Gables	FL		06/07/2023									1,834	1,834			
100102516	Lexington	KY		06/07/2023									447	447			
100102517	Hollywood	FL		06/07/2023									602	602			
100102518	Saint Petersburg	FL		06/07/2023									863	863			
100102519	Marco Island	FL		06/07/2023									869	869			
100102520	Baltimore	MD		06/07/2023									495	495			
100102521	Fitchburg	MA		06/07/2023									2,863	2,863			
100102522	North Port	FL		06/07/2023									1,180	1,180			
100102523	Davenport	FL		06/07/2023									1,932	1,932			
100102524	Kissimmee	FL		06/07/2023									821	821			
100102526	Chardon	OH		06/07/2023									456	456			
100102528	Warrenton	VA		06/07/2023									1,082	1,082			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102531	Asheville	NC		06/07/2023									4,194	4,194			
100102533	Chicago	IL		06/07/2023									1,275	1,275			
100102534	Colorado Springs	CO		06/07/2023									974	974			
100102536	Spring	TX		06/07/2023									1,078	1,078			
100102537	Saint Albans	NY		06/07/2023									1,189	1,189			
100102538	Washington	DC		06/07/2023									1,942	1,942			
100102539	Kissimmee	FL		06/07/2023									1,130	1,130			
100102541	Front Royal	VA		06/07/2023									431	431			
100102542	Coalville	UT		06/07/2023									1,264	1,264			
100102544	Jupiter	FL		06/07/2023									1,586	1,586			
100102545	Chicago	IL		06/07/2023									192	192			
100102546	Richardson	TX		06/07/2023									1,066	1,066			
100102547	Sarasota	FL		06/07/2023									895	895			
100102548	Silver Spring	MD		06/07/2023									422	422			
100102551	Las Cruces	NM		06/07/2023									1,159	1,159			
100102553	Philadelphia	PA		06/07/2023									403	403			
100102554	O Fallon	MO		06/07/2023									1,385	1,385			
100102556	Clifton	NJ		06/07/2023									1,200	1,200			
100102557	New Buffalo	MI		06/07/2023									5,482	5,482			
100102558	Dallas	TX		06/07/2023									697	697			
100102559	Dallas	TX		06/07/2023									658	658			
100102560	Tool	TX		06/07/2023									2,116	2,116			
100102561	Saint Cloud	FL		06/07/2023									3,317	3,317			
100102563	San Mateo	CA		06/07/2023									1,875	1,875			
100102564	Davenport	FL		06/07/2023									714	714			
100102568	Lawrence	KS		06/07/2023									545	545			
100102570	Vestavia Hills	AL		06/07/2023									894	894			
100102572	Richardson	TX		06/07/2023									1,066	1,066			
100102573	Conroe	TX		06/07/2023									599	599			
100102574	Townsend	MT		06/07/2023									680	680			
100102576	North Port	FL		06/07/2023									950	950			
100102578	Tobyhanna	PA		06/07/2023									907	907			
100102579	Akron	OH		06/07/2023									233	233			
100102580	Palm Beach Gardens	FL		06/07/2023									1,418	1,418			
100102581	Desert Hot Springs	CA		06/07/2023									1,278	1,278			
100102583	Clifton	NJ		06/07/2023									800	800			
100102584	Maryville	TN		06/07/2023									715	715			
100102586	Lake Grove	NY		06/07/2023									300	300			
100102589	Reno	NV		06/07/2023									631	631			
100102590	Bechtelsville	PA		06/07/2023									1,104	1,104			
100102591	Memphis	TN		06/07/2023									281	281			
100102592	Baltimore	MD		06/07/2023									416	416			
100102593	Clarksville	IN		06/07/2023									414	414			
100102594	Lynnfield	MA		06/07/2023									1,656	1,656			
100102595	New Britain	CT		06/07/2023									783	783			
100102596	Philadelphia	PA		06/07/2023									394	394			
100102598	Keansburg	NJ		06/07/2023									846	846			
100102599	Detroit	MI		06/07/2023									1,609	1,609			
100102600	Herndon	VA		06/07/2023									1,895	1,895			
100102604	Ellsworth	ME		06/22/2023									2,245	2,245			
100102606	Honolulu	HI		06/22/2023									1,329	1,329			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102607	Fairburn	GA		06/22/2023									1,091	1,091			
100102608	Woodstock	GA		06/22/2023									1,477	1,477			
100102609	Saint Louis	MO		06/22/2023									819	819			
100102610	Kaneohe	HI		06/22/2023									3,862	3,862			
100102611	Jackson Township	NJ		06/22/2023									1,580	1,580			
100102613	Lorton	VA		06/22/2023									4,825	4,825			
100102614	Lawrenceville	GA		06/22/2023									1,874	1,874			
100102615	Naples	FL		06/22/2023									2,427	2,427			
100102616	Inverness	IL		06/22/2023									4,307	4,307			
100102617	Dublin	CA		06/22/2023									3,778	3,778			
100102618	Torrance	CA		06/22/2023									3,860	3,860			
100102619	Spokane Valley	WA		06/22/2023									796	796			
100102620	Camarillo	CA		06/22/2023									2,037	2,037			
100102623	Murrieta	CA		06/22/2023									8,676	8,676			
100102624	Miami Shores	FL		06/22/2023									2,234	2,234			
100102625	Middleburg Heights	OH		06/22/2023									3,421	3,421			
100102626	Castro Valley	CA		06/22/2023									2,720	2,720			
100102627	Los Angeles	CA		06/22/2023									1,208	1,208			
100102628	Kingston	WA		06/22/2023									1,118	1,118			
100102629	Davie	FL		06/22/2023									1,667	1,667			
100102630	Coral Springs	FL		06/22/2023									1,506	1,506			
100102631	Greer	SC		06/22/2023									538	538			
100102632	Cutler Bay	FL		06/22/2023									1,280	1,280			
100102633	Sarasota	FL		06/22/2023									1,013	1,013			
100102634	Las Vegas	NV		06/22/2023									1,446	1,446			
100102636	Las Vegas	NV		06/22/2023									1,309	1,309			
100102637	Ocala	FL		06/22/2023									1,511	1,511			
100102638	Gilbert	AZ		06/22/2023									2,560	2,560			
100102639	Perris	CA		06/22/2023									1,241	1,241			
100102640	Marina Del Rey	CA		06/22/2023									14,846	14,846			
100102641	Hacienda Heights	CA		06/22/2023									2,232	2,232			
100102642	Surfside Beach	TX		06/22/2023									499	499			
100102644	Puyallup	WA		06/22/2023									2,845	2,845			
100102645	New Braunfels	TX		06/22/2023									1,442	1,442			
100102646	Las Vegas	NV		06/22/2023									2,188	2,188			
100102647	Greenport	NY		06/22/2023									1,606	1,606			
100102648	Shelby Township	MI		06/22/2023									553	553			
100102649	Peoria	AZ		06/22/2023									2,669	2,669			
100102650	San Diego	CA		06/22/2023									2,758	2,758			
100102651	Fayetteville	NC		06/22/2023									435	435			
100102653	Minco	OK		06/22/2023									501	501			
100102654	Dubuque	IA		06/22/2023									873	873			
100102655	Palmdale	CA		06/22/2023									832	832			
100102656	Hallandale Beach	FL		06/22/2023									15,683	15,683			
100102657	San Antonio	TX		06/22/2023									2,098	2,098			
100102659	Richmond	TX		06/22/2023									1,678	1,678			
100102660	Watkins	CO		06/22/2023									1,637	1,637			
100102662	Suffolk	VA		06/22/2023									2,116	2,116			
100102664	Buena Park	CA		06/22/2023									156,497	156,497			
100102666	Mission Viejo	CA		06/22/2023									2,675	2,675			
100102668	Desert Hot Springs	CA		06/22/2023									1,031	1,031			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102670	Wimauma	FL		06/22/2023									1,664	1,664			
100102671	Princeville	HI		06/22/2023									4,395	4,395			
100102672	Fontana	CA		06/22/2023									1,333	1,333			
100102674	Miami	FL		06/22/2023									917	917			
100102675	Brooklyn	NY		06/22/2023									1,906	1,906			
100102676	Lockhart	TX		06/22/2023									2,175	2,175			
100102677	Fulshear	TX		06/22/2023									1,427	1,427			
100102680	Big Bear Lake	CA		06/22/2023									2,127	2,127			
100102681	Aventura	FL		06/22/2023									1,084	1,084			
100102682	Irving	TX		06/22/2023									1,072	1,072			
100102684	Buena Park	CA		06/22/2023									2,707	2,707			
100102685	Rockville	MD		06/22/2023									2,060	2,060			
100102686	Ontario	CA		06/22/2023									2,202	2,202			
100102687	San Francisco	CA		06/22/2023									2,057	2,057			
100102688	Monterey Park	CA		06/22/2023									3,764	3,764			
100102690	Westminster	CA		06/22/2023									1,911	1,911			
100102691	Fresno	CA		06/22/2023									1,469	1,469			
100102692	Valencia	CA		06/22/2023									2,148	2,148			
100102693	Anaheim	CA		06/22/2023									1,814	1,814			
100102694	Northbrook	IL		06/22/2023									594	594			
100102695	Buffalo Grove	IL		06/22/2023									533	533			
100102696	Thousand Oaks	CA		06/22/2023									2,871	2,871			
100102697	South San Francisco	CA		06/22/2023									2,294	2,294			
100102699	Springfield	VA		06/22/2023									2,830	2,830			
100102700	Katy	TX		06/22/2023									1,080	1,080			
100102701	Castro Valley	CA		06/22/2023									16,622	16,622			
100102702	Pittsburgh	PA		06/22/2023									11,821	11,821			
100102703	Eastvale	CA		06/22/2023									1,979	1,979			
100102704	San Francisco	CA		06/22/2023									3,134	3,134			
100102706	Virginia Beach	VA		06/22/2023									902	902			
100102707	Park Forest	IL		06/22/2023									567	567			
100102708	Crestline	CA		06/22/2023									708	708			
100102709	Los Angeles	CA		06/22/2023									1,075	1,075			
100102710	Grand Prairie	TX		06/22/2023									969	969			
100102711	Fort Pierce	FL		06/22/2023									751	751			
100102712	Yorktown	VA		06/22/2023									8,786	8,786			
100102713	Fairfax	VA		06/22/2023									997	997			
100102714	Marietta	GA		06/22/2023									1,324	1,324			
100102715	Carver	MA		06/22/2023									1,090	1,090			
100102717	Miramar	FL		06/22/2023									2,725	2,725			
100102718	La Puente	CA		06/22/2023									2,149	2,149			
100102719	Chino	CA		06/22/2023									2,415	2,415			
100102720	El Monte	CA		06/22/2023									3,224	3,224			
100102721	Buena Park	CA		06/22/2023									2,894	2,894			
100102722	Corona	CA		06/22/2023									1,919	1,919			
100102723	Stanton	CA		06/22/2023									1,571	1,571			
100102724	Lancaster	CA		06/22/2023									1,520	1,520			
100102725	Rossville	GA		06/22/2023									917	917			
100102726	Palatine	IL		06/22/2023									9,703	9,703			
100102727	Edmond	OK		06/22/2023									682	682			
100102728	Houston	TX		06/22/2023									2,954	2,954			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102730	Spring	TX		06/22/2023									685	685			
100102731	Lake Zurich	IL		06/22/2023									1,251	1,251			
100102732	Kissimmee	FL		06/22/2023									1,061	1,061			
100102733	Fairburn	GA		06/22/2023									1,126	1,126			
100102734	Jurupa Valley	CA		06/22/2023									1,458	1,458			
100102736	Hollister	CA		06/22/2023									757	757			
100102738	Milford	MI		06/22/2023									1,329	1,329			
100102739	Marathon	FL		06/22/2023									2,226	2,226			
100102740	Riverside	CA		06/22/2023									1,372	1,372			
100102741	Compton	CA		06/22/2023									1,450	1,450			
100102742	Brandon	FL		06/22/2023									1,048	1,048			
100102743	Heber	CA		06/22/2023									10,709	10,709			
100102744	Acton	CA		06/22/2023									2,180	2,180			
100102745	Irvine	CA		06/22/2023									3,608	3,608			
100102746	Valencia	CA		06/22/2023									2,774	2,774			
100102747	Atlanta	GA		06/22/2023									895	895			
100102748	Fayetteville	NC		06/22/2023									1,466	1,466			
100102749	Los Angeles	CA		06/22/2023									990	990			
100102750	Downey	CA		06/22/2023									3,067	3,067			
100102751	Everett	WA		06/22/2023									559	559			
100102752	El Monte	CA		06/22/2023									4,800	4,800			
100102753	Hollister	CA		06/22/2023									1,886	1,886			
100102754	Plano	TX		06/22/2023									2,650	2,650			
100102757	Charlotte	NC		06/22/2023									795	795			
100102758	Sunny Isles Beach	FL		06/22/2023									3,041	3,041			
100102759	Calexico	CA		06/22/2023									507	507			
100102760	Alvin	TX		06/22/2023									1,337	1,337			
100102761	Tucson	AZ		06/22/2023									2,719	2,719			
100102762	Maitland	FL		06/22/2023									1,560	1,560			
100102763	Las Vegas	NV		06/22/2023									6,013	6,013			
100102764	Running Springs	CA		06/22/2023									649	649			
100102766	Plano	TX		06/22/2023									8,556	8,556			
100102767	Fort Worth	TX		06/22/2023									907	907			
100102768	Saint George	UT		06/22/2023									3,062	3,062			
100102770	Castro Valley	CA		06/22/2023									3,722	3,722			
100102771	Spicewood	TX		06/22/2023									782	782			
100102772	South El Monte	CA		06/22/2023									2,398	2,398			
100102775	Richmond	TX		06/22/2023									1,196	1,196			
100102776	Apple Valley	CA		06/22/2023									3,010	3,010			
100102778	(Tarzana Area) Los Angeles	CA		06/22/2023									594	594			
100102779	Henderson	NV		06/22/2023									3,159	3,159			
100102780	Winchester	CA		06/22/2023									3,122	3,122			
100102781	Palm Desert	CA		06/22/2023									5,161	5,161			
100102783	La Verne	CA		06/22/2023									2,573	2,573			
100102784	La Mesa	CA		06/22/2023									1,790	1,790			
100102785	Staten Island	NY		06/22/2023									58,521	58,521			
100102786	Imperial	CA		06/22/2023									1,636	1,636			
100102787	El Dorado Hills	CA		06/22/2023									2,568	2,568			
100102788	Honolulu	HI		06/22/2023									7,231	7,231			
100102789	Palo Alto	CA		06/22/2023									6,667	6,667			
100102790	Pendleton	IN		06/22/2023									1,140	1,140			

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100102792	Williamstown	NJ		06/22/2023									404	404			
100102794	Odessa	TX		06/22/2023									964	964			
100102795	Dallas	TX		06/22/2023									2,521	2,521			
100102798	Houston	TX		06/22/2023									3,191	3,191			
100102800	Old Tappan	NJ		06/22/2023									3,665	3,665			
100102801	Garden Grove	CA		06/22/2023									1,977	1,977			
100102802	Salt Lake City	UT		06/22/2023									2,181	2,181			
100102803	Downingtown	PA		06/22/2023									1,751	1,751			
100102804	Palm Springs	CA		06/22/2023									4,312	4,312			
100102805	Temecula	CA		06/22/2023									3,398	3,398			
100102807	Middletown	OH		06/22/2023									801	801			
100102808	Fort Worth	TX		06/22/2023									682	682			
100102810	Tannersville	PA		06/22/2023									998	998			
100102811	Boca Raton	FL		06/22/2023									6,813	6,813			
100102812	Ocala	FL		06/22/2023									597	597			
100102813	Clearwater	FL		06/22/2023									3,575	3,575			
100102814	Goodlettsville	TN		06/22/2023									1,026	1,026			
100102815	Missouri City	TX		06/22/2023									16,642	16,642			
100102816	Birmingham	AL		06/22/2023									1,198	1,198			
100102817	Warminster	PA		06/22/2023									2,650	2,650			
100102818	(West Hills Area) Los Angeles	CA		06/22/2023									2,275	2,275			
100102819	Miami Beach	FL		06/22/2023									777	777			
100102820	Phoenix	AZ		06/22/2023									1,763	1,763			
100102822	Anaheim	CA		06/22/2023									3,499	3,499			
100102823	Missouri City	TX		06/22/2023									2,190	2,190			
100102824	Red Oak	TX		06/22/2023									910	910			
100102825	Burbank	CA		06/22/2023									4,569	4,569			
100102826	Seabrook Island	SC		06/22/2023									5,253	5,253			
100102828	Charlotte	NC		06/22/2023									1,021	1,021			
100102829	Homestead	FL		06/22/2023									1,623	1,623			
100102830	Stroudsburg	PA		06/22/2023									547	547			
100102831	Naples	FL		06/22/2023									1,397	1,397			
100102832	Las Vegas	NV		06/22/2023									1,394	1,394			
100102833	(Woodland Hills Area) Los Ange	CA		06/22/2023									4,438	4,438			
100102834	Wesley Chapel	FL		06/22/2023									846	846			
100102836	(Woodland Hills Area) Los Ange	CA		06/22/2023									4,924	4,924			
100102837	Yorba Linda	CA		06/22/2023									18,863	18,863			
100102838	Newport Beach	CA		06/22/2023									2,558	2,558			
100102839	Rochester	MI		06/22/2023									602	602			
100102840	Carrollton	TX		06/22/2023									1,213	1,213			
100102841	Waxhaw	NC		06/22/2023									4,053	4,053			
100102842	Mather	CA		06/22/2023									1,894	1,894			
100102843	(Reseda Area) Los Angeles	CA		06/22/2023									3,499	3,499			
100102844	Parker	CO		06/22/2023									4,162	4,162			
100102846	Marietta	GA		06/22/2023									760	760			
100102847	West End	NC		06/22/2023									3,597	3,597			
100102848	Oakland	CA		06/22/2023									3,425	3,425			
100102849	Fuquay Varina	NC		06/22/2023									1,095	1,095			
100102851	Santa Cruz	CA		06/22/2023									1,969	1,969			
100102852	Sherman Oaks Area City Of Los	CA		06/22/2023									4,351	4,351			
100102853	Tarzana Area City Of Los Ange	CA		06/22/2023									2,651	2,651			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102855	Bronx	NY		06/22/2023									2,853	2,853			
100102856	Tampa	FL		06/22/2023									917	917			
100102858	Port Saint Joe	FL		06/22/2023									2,829	2,829			
100102861	Kissimmee	FL		06/22/2023									2,282	2,282			
100102862	Coral Springs	FL		06/22/2023									1,346	1,346			
100102863	West Palm Beach	FL		06/22/2023									2,689	2,689			
100102864	Hackensack	NJ		06/22/2023									2,031	2,031			
100102866	Miramar Beach	FL		06/22/2023									6,127	6,127			
100102870	Philadelphia	PA		06/22/2023									1,438	1,438			
100102871	Wappingers Falls	NY		06/22/2023									1,627	1,627			
100102873	Tampa	FL		06/22/2023									748	748			
100102874	Lakeland	FL		06/22/2023									1,374	1,374			
100102878	Rowlett	TX		06/22/2023									1,000	1,000			
100102879	Gatlinburg	TN		06/22/2023									1,689	1,689			
100102880	Portland	OR		06/22/2023									2,269	2,269			
100102881	Lithonia	GA		06/22/2023									1,002	1,002			
100102883	Garfield	NJ		06/22/2023									663	663			
100102887	Beachwood	NJ		06/22/2023									1,167	1,167			
100102893	White Plains	NY		06/22/2023									1,485	1,485			
100102895	Orange Park	FL		06/22/2023									833	833			
100102896	Duck Key	FL		06/22/2023									1,962	1,962			
100102897	Fort Lauderdale	FL		06/22/2023									1,000	1,000			
100102898	Miami	FL		06/22/2023									10,806	10,806			
100102901	Tobyhanna	PA		06/22/2023									1,574	1,574			
100102902	Suffern	NY		06/22/2023									629	629			
100102907	Fort Walton Beach	FL		06/22/2023									769	769			
100102908	Kansas City	MO		06/22/2023									323	323			
100102913	Long Beach	WA		06/22/2023									1,360	1,360			
100102915	Mcdonough	GA		06/22/2023									534	534			
100102917	Kissimmee	FL		06/22/2023									856	856			
100102920	Waterbury	CT		06/22/2023									823	823			
100102921	Houston	TX		06/22/2023									704	704			
100102922	Atlanta	GA		06/22/2023									566	566			
100102923	Atlanta	GA		06/22/2023									1,000	1,000			
100102925	Hagerstown	MD		06/22/2023									315	315			
100102926	Fort Myers	FL		06/22/2023									747	747			
100102928	Miami	FL		06/22/2023									2,617	2,617			
100102929	Keaau	HI		06/22/2023									869	869			
100102930	Stuart	FL		06/22/2023									2,470	2,470			
100102934	Sussex	NJ		06/22/2023									669	669			
100102938	Bronx	NY		06/22/2023									1,333	1,333			
100102939	Austin	TX		06/22/2023									1,070	1,070			
100102940	Fontana	CA		06/22/2023									1,771	1,771			
100102943	Hillsborough	CA		06/22/2023									1,073	1,073			
100102944	Tampa	FL		06/22/2023									572	572			
100102945	Guttenberg	NJ		06/22/2023									1,363	1,363			
100102946	Pigeon Forge	TN		06/22/2023									2,422	2,422			
100102948	Corpus Christi	TX		06/22/2023									1,674	1,674			
100102949	Miami Gardens	FL		06/22/2023									842	842			
100102950	Hazel Crest	IL		06/22/2023									394	394			
100102951	Fullerton	CA		06/22/2023									823	823			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102952	Far Rockaway	NY		06/22/2023									2,051	2,051			
100102953	Virginia Beach	VA		06/22/2023									1,175	1,175			
100102954	Wayne	PA		06/22/2023									1,407	1,407			
100102955	Ocoee	FL		06/22/2023									520	520			
100102956	Yonkers	NY		06/22/2023									1,641	1,641			
100102957	Winter Garden	FL		06/22/2023									626	626			
100102959	Phoenix	AZ		06/22/2023									970	970			
100102960	Paterson	NJ		06/22/2023									1,132	1,132			
100102961	Tampa	FL		06/22/2023									789	789			
100102962	Pinson	AL		06/22/2023									1,046	1,046			
100102963	Miami Gardens	FL		06/22/2023									423	423			
100102964	Desert Hot Springs	CA		06/22/2023									511	511			
100102968	Naples	FL		06/22/2023									1,046	1,046			
100102969	Los Angeles	CA		06/22/2023									2,022	2,022			
100102970	Jacksonville	FL		06/22/2023									587	587			
100102971	Jacksonville	FL		06/22/2023									587	587			
100102972	San Francisco	CA		06/22/2023									1,918	1,918			
100102975	Palmdale	CA		06/22/2023									12,826	12,826			
100102976	Corona	CA		06/22/2023									4,700	4,700			
100102984	Brooklyn	NY		06/22/2023									3,174	3,174			
100102985	Bronx	NY		06/22/2023									1,772	1,772			
100102986	Bronx	NY		06/22/2023									1,772	1,772			
100102987	Brooklyn	NY		06/22/2023									3,254	3,254			
100102990	Brooklyn	NY		06/22/2023									3,954	3,954			
100102991	Orlando	FL		06/22/2023									695	695			
100102992	Washington	DC		06/22/2023									2,125	2,125			
100102993	Atlanta	GA		06/22/2023									638	638			
100102994	Long Beach Township	NJ		06/22/2023									1,172	1,172			
100102995	Big Bear City	CA		06/22/2023									1,600	1,600			
100102996	Arlington	TX		06/22/2023									773	773			
100102997	Rio Rico	AZ		06/22/2023									659	659			
100102998	San Antonio	TX		06/22/2023									760	760			
100102999	Galveston	TX		06/22/2023									790	790			
100103000	Philadelphia	PA		06/22/2023									885	885			
100103001	New Orleans	LA		06/22/2023									551	551			
100103009	Sevierville	TN		06/22/2023									958	958			
100103010	Columbus	OH		06/22/2023									186	186			
100103013	Bridgeport	CT		06/22/2023									771	771			
100103015	Fresno	CA		06/22/2023									551	551			
100103016	Phoenix	AZ		06/22/2023									2,564	2,564			
100103017	Long Beach	CA		06/22/2023									4,508	4,508			
100103019	Homestead	FL		06/22/2023									790	790			
100103021	Waterbury	CT		06/22/2023									753	753			
100103024	Murfreesboro	TN		06/22/2023									561	561			
100103025	Gatlinburg	TN		06/22/2023									1,626	1,626			
100103026	Miami	FL		06/22/2023									1,700	1,700			
100103027	Cranford	NJ		06/22/2023									1,554	1,554			
100103028	National City	CA		06/22/2023									853	853			
100103029	Jersey City	NJ		06/22/2023									1,080	1,080			
100103031	Clinton	MA		06/22/2023									1,014	1,014			
100103032	Jonesboro	GA		06/22/2023									589	589			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103033	Williamstown	NJ		06/22/2023									474	474			
100103036	Miami	FL		06/22/2023									436	436			
100103037	Houston	TX		06/22/2023									1,231	1,231			
100103038	Riviera Beach	FL		06/22/2023									383	383			
100103039	Clarksville	TN		06/22/2023									556	556			
100103040	Robbins	IL		06/22/2023									289	289			
100103041	Mojave	CA		06/22/2023									602	602			
100103042	Los Angeles	CA		06/22/2023									1,152	1,152			
100103043	Shaker Heights	OH		06/22/2023									577	577			
100103045	Phoenix	AZ		06/22/2023									989	989			
100103048	Clarksville	TN		06/22/2023									593	593			
100103049	Indianapolis	IN		06/22/2023									462	462			
100103050	Stone Mountain	GA		06/22/2023									629	629			
100103051	Gloucester City	NJ		06/22/2023									909	909			
100103052	Gulf Shores	AL		06/22/2023									2,739	2,739			
100103053	Rochester Hills	MI		06/22/2023									451	451			
100103056	Hamden	CT		06/22/2023									1,593	1,593			
100103057	Hollywood	FL		06/22/2023									279	279			
100103058	Clinton	CT		06/22/2023									868	868			
100103059	Miami	FL		06/22/2023									6,224	6,224			
100103060	Cos Cob	CT		06/22/2023									440	440			
100103061	Irving	TX		06/22/2023									845	845			
100103063	Gastonia	NC		06/22/2023									319	319			
100103066	Miami Gardens	FL		06/22/2023									1,000	1,000			
100103069	Saint Petersburg	FL		06/22/2023									571	571			
100103070	Fort Worth	TX		06/22/2023									477	477			
100103071	Charlotte	NC		06/22/2023									984	984			
100103074	Hayward	CA		06/22/2023									2,354	2,354			
100103075	Fort Worth	TX		06/22/2023									507	507			
100103076	Fort Worth	TX		06/22/2023									572	572			
100103082	Big Bear Lake	CA		06/22/2023									3	3			
100103083	Newark	NJ		04/21/2023									2,701	2,701			
100103084	Lake Worth	FL		04/21/2023									757	757			
100103085	Trenton	NJ		04/21/2023									892	892			
100103086	Port Washington	NY		04/21/2023									4,460	4,460			
100103087	Waterbury	CT		04/21/2023									768	768			
100103088	East Patchogue	NY		04/21/2023									1,562	1,562			
100103089	Detroit	MI		04/21/2023									819	819			
100103090	Roosevelt	NY		04/21/2023									1,491	1,491			
100103091	Kansas City	MO		04/21/2023									821	821			
100103092	Newark	NJ		04/21/2023									1,616	1,616			
100103093	Kansas City	MO		04/21/2023									772	772			
100103094	Zephyrhills	FL		04/21/2023									549	549			
100103095	Chicago	IL		04/21/2023									1,001	1,001			
100103096	Bay Shore	NY		04/21/2023									1,732	1,732			
100103097	Dolton	IL		04/21/2023									559	559			
100103098	Bay Shore	NY		04/21/2023									2,448	2,448			
100103099	Dayton	OH		04/21/2023									562	562			
100103100	Memphis	TN		04/21/2023									346	346			
100103101	Garfield Heights	OH		04/21/2023									406	406			
100103103	Memphis	TN		04/21/2023									361	361			

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100103104	Bronx	NY		04/21/2023									2,344	2,344			
100103105	Centereach	NY		04/21/2023									1,451	1,451			
100103106	Medford	NY		04/21/2023									1,274	1,274			
100103107	Memphis	TN		04/21/2023									389	389			
100103108	Philadelphia	PA		04/21/2023									1,365	1,365			
100103109	Racine	WI		04/21/2023									851	851			
100103110	Mastic Beach	NY		04/21/2023									2,084	2,084			
100103111	Garfield Heights	OH		04/21/2023									432	432			
100103112	Markham	IL		04/21/2023									532	532			
100103113	Troy	NY		04/21/2023									507	507			
100103114	Hazel Crest	IL		04/21/2023									673	673			
100103115	Cleveland	OH		04/21/2023									487	487			
100103116	Garfield Heights	OH		04/21/2023									402	402			
100103117	Garfield Heights	OH		04/21/2023									397	397			
100103118	Grand Rapids	MI		04/21/2023									701	701			
100103119	Kansas City	MO		04/21/2023									1,407	1,407			
100103120	Cedartown	GA		04/21/2023									887	887			
100103121	Bellport	NY		04/21/2023									3,708	3,708			
100103122	Kansas City	MO		04/21/2023									806	806			
100103124	Aurora	IL		04/21/2023									955	955			
100103125	Deer Park	NY		04/21/2023									2,398	2,398			
100103126	West Hartford	CT		04/21/2023									1,947	1,947			
100103127	Aurora	IL		04/21/2023									794	794			
100103128	Aurora	IL		04/21/2023									772	772			
100103129	Aurora	IL		04/21/2023									899	899			
100103130	Aurora	IL		04/21/2023									660	660			
100103131	Scranton	PA		04/21/2023									632	632			
100103132	Mayfield	PA		04/21/2023									539	539			
100103133	Hanover Township	PA		04/21/2023									368	368			
100103134	Hartford	CT		04/21/2023									553	553			
100103135	Homewood	IL		04/21/2023									1,150	1,150			
100103136	Bronx	NY		04/21/2023									2,485	2,485			
100103137	Haverstraw	NY		04/21/2023									2,922	2,922			
100103138	Lansing	IL		04/21/2023									852	852			
100103139	West Allis	WI		04/21/2023									499	499			
100103140	Trenton	NJ		04/21/2023									505	505			
100103141	Trenton	NJ		04/21/2023									489	489			
100103142	Bolingbrook	IL		04/21/2023									1,058	1,058			
100103143	Baltimore	MD		04/21/2023									873	873			
100103144	Trenton	NJ		04/21/2023									802	802			
100103145	Nyack	NY		04/21/2023									2,395	2,395			
100103146	Detroit	MI		04/21/2023									778	778			
100103147	Detroit	MI		04/21/2023									793	793			
100103148	Barnegat	NJ		04/21/2023									1,096	1,096			
100103149	West Allis	WI		04/21/2023									551	551			
100103152	Trenton	NJ		04/21/2023									314	314			
100103153	Jamaica	NY		04/21/2023									14,080	14,080			
100103157	Baltimore	MD		04/21/2023									924	924			
100103158	College Park	GA		04/21/2023									823	823			
100103159	Lowell	MA		04/21/2023									2,182	2,182			
100103160	Monroe	CT		04/21/2023									1,698	1,698			

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100103161	Greenwood Lake	NY		04/21/2023									659	659			
100103162	Milwaukee	WI		04/21/2023									753	753			
100103163	Trucksville	PA		04/21/2023									1,110	1,110			
100103164	Carlisle	PA		04/21/2023									650	650			
100103165	Scranton	PA		04/21/2023									684	684			
100103166	Schenectady	NY		04/21/2023									674	674			
100103167	Covington	KY		04/21/2023									644	644			
100103168	Brooklyn	NY		04/21/2023									2,676	2,676			
100103169	Burlington	NJ		04/21/2023									648	648			
100103170	Grand Rapids	MI		04/21/2023									429	429			
100103171	Jackson	TN		04/21/2023									788	788			
100103172	Waterbury	CT		04/21/2023									762	762			
100103173	Brooklyn	NY		04/21/2023									4,220	4,220			
100103174	Cincinnati	OH		04/21/2023									609	609			
100103175	Texarkana	TX		04/21/2023									515	515			
100103176	Hoffman Estates	IL		04/21/2023									845	845			
100103177	Calumet City	IL		04/21/2023									700	700			
100103178	Calumet City	IL		04/21/2023									582	582			
100103179	Albany	NY		04/21/2023									811	811			
100103180	Cincinnati	OH		04/21/2023									490	490			
100103182	Euclid	OH		04/21/2023									372	372			
100103183	Euclid	OH		04/21/2023									372	372			
100103184	Monroe	NY		04/21/2023									497	497			
100103185	Waterbury	CT		04/21/2023									696	696			
100103186	Waterbury	CT		04/21/2023									1,067	1,067			
100103187	Oceanside	NY		04/21/2023									720	720			
100103188	Waterbury	CT		04/21/2023									637	637			
100103189	Hillside	NJ		04/21/2023									2,567	2,567			
100103190	Brick	NJ		04/21/2023									1,103	1,103			
100103192	Waterbury	CT		04/21/2023									891	891			
100103193	Cleveland	OH		04/21/2023									492	492			
100103194	Manchester	NJ		04/21/2023									1,645	1,645			
100103195	Atlantic City	NJ		04/21/2023									351	351			
100103196	Cleveland	OH		04/21/2023									510	510			
100103197	Newark	NJ		04/21/2023									13	13			
100103198	Penns Grove	NJ		04/21/2023									774	774			
100103199	Deland	FL		04/21/2023									4,622	4,622			
100103200	Mount Vernon	NY		04/21/2023									1,528	1,528			
100103201	Monroe	NY		04/21/2023									3,023	3,023			
100103202	Evansville	IN		04/21/2023									395	395			
100103203	Passaic	NJ		04/21/2023									1,749	1,749			
100103204	Chicago	IL		04/21/2023									1,163	1,163			
100103205	Philadelphia	PA		04/21/2023									617	617			
100103206	Poughkeepsie	NY		04/21/2023									1,202	1,202			
100103207	Philadelphia	PA		04/21/2023									1,065	1,065			
100103208	East Orange	NJ		04/21/2023									1,537	1,537			
100103209	Orlando	FL		04/21/2023									983	983			
100103210	Plant City	FL		04/21/2023									858	858			
100103211	Cambridge	OH		04/21/2023									612	612			
100103212	Riverview	FL		04/21/2023									795	795			
100103213	Salisbury	MD		04/21/2023									981	981			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103214	Chicago	IL		04/21/2023									842	842			
100103215	New London	CT		04/21/2023									787	787			
100103216	Brentwood	NY		04/21/2023									6,847	6,847			
100103217	Palm Springs	CA		04/26/2023									6,758	6,758			
100103218	Federal Way	WA		04/26/2023									3,317	3,317			
100103220	Cherry Valley	CA		04/26/2023									2,420	2,420			
100103223	Panama City	FL		04/26/2023									1,650	1,650			
100103224	Spokane	WA		04/26/2023									545	545			
100103225	Louisville	CO		04/26/2023									1,555	1,555			
100103226	Fayetteville	GA		04/26/2023									2,222	2,222			
100103227	Las Vegas	NV		04/26/2023									1,119	1,119			
100103230	Monroe	GA		04/26/2023									1,785	1,785			
100103231	El Dorado	CA		04/27/2023									2,216	2,216			
100103232	Fleming Island	FL		04/27/2023									1,950	1,950			
100103233	Macon	GA		04/27/2023									397	397			
100103237	Dallas	TX		04/27/2023									978	978			
100103238	Frazier Park	CA		04/27/2023									1,278	1,278			
100103239	San Antonio	TX		04/27/2023									1,170	1,170			
100103240	Florence	AZ		04/27/2023									708	708			
100103241	Norco	CA		04/27/2023									2,018	2,018			
100103242	Clearwater	FL		04/27/2023									429	429			
100103244	Santa Ana	CA		04/27/2023									3,082	3,082			
100103247	Lehigh Acres	FL		04/27/2023									2,075	2,075			
100103248	Delray Beach	FL		04/27/2023									289	289			
100103250	Cibolo	TX		04/27/2023									380	380			
100103251	Ridgeville	SC		04/27/2023									205,636	205,636			
100103252	Fort Worth	TX		04/27/2023									2,645	2,645			
100103253	Deltona	FL		04/27/2023									3,644	3,644			
100103254	Orlando	FL		04/27/2023									2,488	2,488			
100103255	Jacksonville	FL		04/27/2023									1,534	1,534			
100103256	Galveston	TX		04/27/2023									3,676	3,676			
100103257	Santa Clarita (Newhall Area)	CA		04/27/2023									4,293	4,293			
100103258	Palm Desert	CA		04/27/2023									1,009	1,009			
100103259	Sharpsburg	GA		04/27/2023									4,582	4,582			
100103260	Fort Lauderdale	FL		04/27/2023									3,117	3,117			
100103261	Waller	TX		04/27/2023									1,467	1,467			
100103262	Fort Collins	CO		04/27/2023									2,463	2,463			
100103263	San Antonio	TX		04/27/2023									1,243	1,243			
100103264	Trenton	NJ		04/27/2023									356	356			
100103265	Los Angeles	CA		04/27/2023									1,142	1,142			
100103266	Scottsdale	AZ		04/27/2023									952	952			
100103267	Kissimmee	FL		04/27/2023									1,637	1,637			
100103268	Godley	TX		04/27/2023									1,993	1,993			
100103269	North Myrtle Beach	SC		04/27/2023									2,452	2,452			
100103271	Erie	PA		04/27/2023									608	608			
100103272	Wilmington	DE		04/27/2023									685	685			
100103273	Menifee	CA		04/27/2023									1,284	1,284			
100103274	Killeen	TX		04/27/2023									1,152	1,152			
100103275	Santa Ana	CA		04/27/2023									3,067	3,067			
100103276	Fort Lauderdale	FL		04/27/2023									2,962	2,962			
100103277	Savannah	GA		04/27/2023									804	804			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103278	Indio	CA		04/27/2023									2,102	2,102			
100103279	Los Angeles	CA		04/27/2023									5,039	5,039			
100103280	Cathedral City	CA		04/27/2023									53,635	53,635			
100103281	Azusa	CA		04/27/2023									1,631	1,631			
100103282	Richmond	CA		04/27/2023									2,176	2,176			
100103283	Whitesboro	TX		04/27/2023									1,372	1,372			
100103284	Hickory Creek	TX		04/27/2023									1,221	1,221			
100103285	Frederick	MD		04/27/2023									3,735	3,735			
100103286	Burlington	NJ		04/27/2023									1,276	1,276			
100103287	West Hartford	CT		04/27/2023									794	794			
100103288	Los Angeles	CA		04/27/2023									1,962	1,962			
100103289	Palmdale	CA		04/27/2023									1,627	1,627			
100103290	Simi Valley	CA		04/27/2023									14,784	14,784			
100103291	West Columbia	SC		04/27/2023									25,419	25,419			
100103292	Northridge	CA		04/27/2023									(8,807)	(8,807)			
100103293	Los Angeles	CA		04/27/2023									1,845	1,845			
100103294	Stockton	CA		04/27/2023									854	854			
100103295	Orosi	CA		04/27/2023									2,476	2,476			
100103296	Garland	TX		04/27/2023									754	754			
100103297	San Jose	CA		04/27/2023									3,862	3,862			
100103298	San Jose	CA		04/27/2023									3,862	3,862			
100103299	San Jose	CA		04/27/2023									3,511	3,511			
100103300	Upland	CA		04/27/2023									3,473	3,473			
100103301	Honolulu	HI		04/27/2023									3,975	3,975			
100103302	Mount Juliet	TN		04/27/2023									891	891			
100103303	Los Angeles	CA		04/27/2023									7,198	7,198			
100103304	San Juan Capistrano	CA		04/27/2023									23,436	23,436			
100103305	Gainesville	GA		04/27/2023									1,075	1,075			
100103306	San Angelo	TX		04/27/2023									2,893	2,893			
100103307	Lakeland	FL		04/27/2023									1,818	1,818			
100103308	Sherman Oaks	CA		04/27/2023									2,839	2,839			
100103309	Kingman	AZ		04/27/2023									773	773			
100103310	Wimauma	FL		04/27/2023									21,260	21,260			
100103311	Castle Rock	CO		04/28/2023									3,666	3,666			
100103312	Glendale	CA		04/28/2023									3,812	3,812			
100103313	Long Beach	CA		04/28/2023									504	504			
100103314	Elburn	IL		04/28/2023									2,407	2,407			
100103315	Fall River	MA		04/28/2023									2,316	2,316			
100103316	Mcallen	TX		04/28/2023									908	908			
100103317	Granada Hills	CA		04/28/2023									2,831	2,831			
100103318	Atlanta	GA		04/28/2023									45,933	45,933			
100103319	Mansfield	TX		04/28/2023									1,017	1,017			
100103320	Gilroy	CA		04/28/2023									4,117	4,117			
100103321	Arlington	TX		04/28/2023									1,545	1,545			
100103322	Lake Elsinore	CA		04/28/2023									2,811	2,811			
100103323	Hollywood	FL		04/28/2023									3,532	3,532			
100103324	Saint Petersburg	FL		04/28/2023									1,094	1,094			
100103325	Stockbridge	GA		04/28/2023									804	804			
100103326	Ponte Vedra	FL		04/28/2023									1,588	1,588			
100103329	Manvel	TX		04/28/2023									223,701	223,701			
100103330	Colorado Springs	CO		04/28/2023									1,052	1,052			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103331	Rotterdam	NLD		04/28/2023										(1)	(1)		(1)
100103332	Franeker	NLD		04/28/2023										9	9		9
100103333	Bergen Op Zoom	NLD		04/28/2023									928	916	(12)		(12)
100103334	Bergen Op Zoom	NLD		04/28/2023										(1)	(1)		(1)
100103335	Weert	NLD		04/28/2023										9	9		9
100103336	Den Haag	NLD		04/28/2023										(10)	(10)		(10)
100103337	Den Haag	NLD		04/28/2023									3,805	3,745	(60)		(60)
100103338	Den Haag	NLD		04/28/2023										(8)	(8)		(8)
100103339	Almere	NLD		04/28/2023										(56)	(56)		(56)
100103340	Castricum	NLD		04/28/2023										31	31		31
100103341	Castricum	NLD		04/28/2023										4	4		4
100103342	Castricum	NLD		04/28/2023										2	2		2
100103343	Almere	NLD		04/28/2023										(2)	(2)		(2)
100103344	Roosendaal	NLD		04/28/2023										10	10		10
100103345	Deventer	NLD		04/28/2023										(2)	(2)		(2)
100103346	Heerlen	NLD		04/28/2023										1	1		1
100103347	Enschede	NLD		04/28/2023										20	20		20
100103348	Emmen	NLD		04/28/2023									194	195	1		1
100103349	Emmen	NLD		04/28/2023										12	12		12
100103350	Rotterdam	NLD		04/28/2023										(4)	(4)		(4)
100103351	Gorredijk	NLD		04/28/2023										27	27		27
100103352	Roosendaal	NLD		04/28/2023										(4)	(4)		(4)
100103353	Roosendaal	NLD		04/28/2023									376	366	(10)		(10)
100103354	Den Haag	NLD		04/28/2023									5,593	5,507	(85)		(85)
100103355	Den Haag	NLD		04/28/2023										(1)	(1)		(1)
100103356	Groningen	NLD		04/28/2023										5	5		5
100103357	Groningen	NLD		04/28/2023										5	5		5
100103358	Groningen	NLD		04/28/2023										5	5		5
100103359	Enschede	NLD		04/28/2023										(2)	(2)		(2)
100103360	Enschede	NLD		04/28/2023									423	417	(6)		(6)
100103361	Rotterdam	NLD		04/28/2023										1	1		1
100103362	Rotterdam	NLD		04/28/2023									190	188	(3)		(3)
100103363	Den Haag	NLD		04/28/2023										40	40		40
100103364	Rotterdam	NLD		04/28/2023										(3)	(3)		(3)
100103365	Rotterdam	NLD		04/28/2023									516	508	(8)		(8)
100103366	Schiedam/Vlaardingen	NLD		04/28/2023										(7)	(7)		(7)
100103367	Tahoma	CA		06/16/2023									5,231	5,231			
100103368	Trabuco Canyon	CA		06/16/2023									5,264	5,264			
100103369	Sarasota	FL		06/16/2023									4,228	4,228			
100103370	El Cajon	CA		06/16/2023									103,311	103,311			
100103371	Irvine	CA		06/16/2023									2,474	2,474			
100103372	Stephenville	TX		06/16/2023									959	959			
100103373	Salt Lake City	UT		06/16/2023									853	853			
100103374	Capitola	CA		06/16/2023									1,489	1,489			
100103376	Colorado Springs	CO		06/16/2023									1,439	1,439			
100103377	Kapolei	HI		06/16/2023									1,965	1,965			
100103378	Venice	FL		06/16/2023									2,004	2,004			
100103379	San Antonio	TX		06/16/2023									926	926			
100103380	Cypress	TX		06/16/2023									2,633	2,633			
100103381	Eugene	OR		06/16/2023									1,333	1,333			
100103382	Pasadena	CA		06/16/2023									52,276	52,276			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103383	Waller	TX		06/16/2023									2,860	2,860			
100103384	Washington	MI		06/16/2023									4,908	4,908			
100103385	West Bountiful	UT		06/16/2023									4,717	4,717			
100103387	Van Nuys	CA		06/16/2023									2,399	2,399			
100103390	San Diego	CA		06/16/2023									2,316	2,316			
100103391	Phoenix	AZ		06/16/2023									1,282	1,282			
100103393	Orange	CA		06/16/2023									3,064	3,064			
100103394	Sacramento	CA		06/16/2023									1,370	1,370			
100103397	Toms River	NJ		06/16/2023									982	982			
100103399	Woodland Park	NJ		06/16/2023									4,688	4,688			
100103400	Alvarado	TX		06/16/2023									593	593			
100103401	Sacramento	CA		06/16/2023									1,931	1,931			
100103403	Fresno	CA		06/16/2023									1,890	1,890			
100103406	South Padre Island	TX		06/16/2023									1,392	1,392			
100103410	Boca Raton	FL		06/16/2023									603	603			
100103412	Vero Beach	FL		06/16/2023									269	269			
100103413	Columbus	OH		06/16/2023									719	719			
100103416	Fresno	CA		06/16/2023									500	500			
100103419	Dover	DE		06/16/2023									488	488			
100103421	Waipahu	HI		06/16/2023									3,602	3,602			
100103422	Sarasota	FL		06/16/2023									848	848			
100103423	Scottsdale	AZ		06/16/2023									1,418	1,418			
100103424	Charlotte	NC		06/16/2023									1,045	1,045			
100103425	Bakersfield	CA		06/16/2023									2,740	2,740			
100103426	Beaverton	OR		06/16/2023									2,091	2,091			
100103427	Winston Salem	NC		06/16/2023									351	351			
100103428	Los Angeles	CA		06/16/2023									658	658			
100103429	Goshen	IN		06/16/2023									399	399			
100103501	Arlington	TX		05/08/2023									1,565	1,565			
100103503	Bastrop	TX		05/08/2023									8,353	8,353			
100103504	Granada Hills	CA		05/08/2023									2,746	2,746			
100103505	Fort Myers	FL		05/08/2023									2,046	2,046			
100103506	Richmond	TX		05/08/2023									1,454	1,454			
100103507	Morganton	GA		05/08/2023									600	600			
100103508	Pensacola	FL		05/08/2023									696	696			
100103509	Glendale	CA		05/08/2023									6,862	6,862			
100103510	Laguna Beach	CA		05/08/2023									12,181	12,181			
100103511	Omaha	NE		05/08/2023									1,070	1,070			
100103512	National City	CA		05/08/2023									3,237	3,237			
100103513	Lemoore	CA		05/08/2023									14,428	14,428			
100103514	Sanger	CA		05/08/2023									1,085	1,085			
100103515	Lithia Springs	GA		05/08/2023									4,138	4,138			
100103516	Clermont	FL		05/08/2023									1,192	1,192			
100103517	Waianae	HI		05/08/2023									1,766	1,766			
100103518	Harveys Lake	PA		05/08/2023									674	674			
100103519	Honolulu	HI		05/08/2023									3,629	3,629			
100103520	Houston	TX		05/08/2023									719	719			
100103521	Houston	TX		05/08/2023									607	607			
100103523	Houston	TX		05/08/2023									1,201	1,201			
100103524	Houston	TX		05/08/2023									1,445	1,445			
100103526	Colton	CA		05/08/2023									1,086	1,086			

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100103527	Phoenix	AZ		05/08/2023									9,562	9,562			
100103528	Eugene	OR		05/08/2023									1,109	1,109			
100103529	Los Angeles	CA		05/08/2023									2,158	2,158			
100103531	West Palm Beach	FL		05/08/2023									5,545	5,545			
100103533	Preston	CT		05/08/2023									2,910	2,910			
100103534	Moss Landing	CA		05/08/2023									26,006	26,006			
100103536	El Monte	CA		05/08/2023									2,044	2,044			
100103538	Roswell	GA		05/08/2023									8,354	8,354			
100103539	Brockton	MA		05/08/2023									3,694	3,694			
100103542	Washington	DC		05/08/2023									2,853	2,853			
100103543	Moreno Valley	CA		05/08/2023									1,782	1,782			
100103544	Inglewood	CA		05/08/2023									1,411	1,411			
100103546	Roanoke	VA		05/08/2023									524	524			
100103548	Portland	OR		05/08/2023									2,738	2,738			
100103549	Desert Hot Springs	CA		05/08/2023									1,256	1,256			
100103551	Wasco	CA		05/08/2023									1,548	1,548			
100103552	Houston	TX		05/08/2023									933	933			
100103555	Baltimore	MD		05/08/2023									297	297			
100103557	Lakewood	CA		05/08/2023									2,157	2,157			
100103558	Newark	NJ		05/08/2023									1,444	1,444			
100103562	Conroe	TX		05/08/2023									10,887	10,887			
100103563	Tampa	FL		05/08/2023									1,016	1,016			
100103565	Kissimmee	FL		05/08/2023									1,132	1,132			
100103566	Bridgeport	CT		05/08/2023									1,048	1,048			
100103567	Malden	MA		05/08/2023									1,700	1,700			
100103568	Clinton	CT		05/08/2023									1,223	1,223			
100103570	Billerica	MA		05/08/2023									2,402	2,402			
100103571	Sanford	FL		05/08/2023									2,006	2,006			
100103572	Columbia	MD		05/08/2023									1,964	1,964			
100103576	Sunrise	FL		05/08/2023									767	767			
100103578	Monroe	GA		05/08/2023									2,265	2,265			
100103579	Atlanta	GA		05/08/2023									10,837	10,837			
100103580	Heath	TX		05/08/2023									42,750	42,750			
100103581	Jacksonville	FL		05/08/2023									1,002	1,002			
100103582	Kissimmee	FL		05/08/2023									1,828	1,828			
100103583	Hoquiam	WA		05/08/2023									577	577			
100103584	Cincinnati	OH		05/08/2023									631	631			
100103585	Conroe	TX		05/08/2023									1,371	1,371			
100103586	Palm Coast	FL		05/08/2023									1,209	1,209			
100103587	Chino	CA		05/08/2023									3,620	3,620			
100103588	Dallas	TX		05/08/2023									722	722			
100103590	Lemont	IL		05/08/2023									4,757	4,757			
100103591	Ocala	FL		05/08/2023									945	945			
100103592	Naples	FL		05/08/2023									1,257	1,257			
100103593	Dallas	TX		05/08/2023									765	765			
100103594	Baltimore	MD		05/08/2023									1,833	1,833			
100103595	Riverside	CA		05/08/2023									4,180	4,180			
100103596	Greensboro	GA		05/08/2023									1,852	1,852			
100103597	Vienna	VA		05/08/2023									17,225	17,225			
100103598	Burbank	IL		05/08/2023									3,803	3,803			
100103600	Bakersfield	CA		05/08/2023									1,084	1,084			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103604	Oakland	CA		05/08/2023									1,804	1,804			
100103605	Katy	TX		05/08/2023									8,080	8,080			
100103606	Temple Hills	MD		05/08/2023									854	854			
100103608	Reisterstown	MD		05/08/2023									2,370	2,370			
100103609	Burbank	IL		05/08/2023									690	690			
100103610	Houston	TX		05/08/2023									1,451	1,451			
100103611	Randallstown	MD		05/08/2023									1,084	1,084			
100103612	Baltimore	MD		05/08/2023									970	970			
100103613	Houston	TX		05/08/2023									969	969			
100103614	Orlando	FL		05/08/2023									1,056	1,056			
100103615	Monrovia	MD		05/08/2023									7,170	7,170			
100103616	Palmdale	CA		05/08/2023									1,553	1,553			
100103617	Alexandria	VA		05/08/2023									1,166	1,166			
100103618	Charlotte	NC		05/08/2023									1,333	1,333			
100103621	Dallas	TX		05/08/2023									2,752	2,752			
100103623	Clermont	FL		05/08/2023									1,568	1,568			
100103624	Las Vegas	NV		05/08/2023									1,193	1,193			
100103625	Valrico	FL		05/08/2023									37,113	37,113			
100103626	Palmdale	CA		05/08/2023									2,121	2,121			
100103627	Ocala	FL		05/08/2023									1,036	1,036			
100103628	Mchenry	IL		05/08/2023									332	332			
100103630	Plano	TX		05/08/2023									1,825	1,825			
100103631	Los Banos	CA		05/08/2023									2,779	2,779			
100103633	Miramar	FL		05/08/2023									6,759	6,759			
100103634	Los Angeles	CA		05/08/2023									2,350	2,350			
100103636	Castaic	CA		05/08/2023									3,522	3,522			
100103637	Miami	FL		05/08/2023									3,042	3,042			
100103639	California City	CA		05/08/2023									719	719			
100103641	California City	CA		05/08/2023									689	689			
100103642	Tempe	AZ		05/08/2023									532	532			
100103644	Hampton	GA		05/08/2023									686	686			
100103645	San Antonio	TX		05/08/2023									890	890			
100103646	Chowchilla	CA		05/08/2023									7,008	7,008			
100103648	California City	CA		05/08/2023									977	977			
100103649	Houston	TX		05/08/2023									52,936	52,936			
100103651	Katy	TX		05/08/2023									1,277	1,277			
100103653	Mission	TX		05/08/2023									1,077	1,077			
100103654	College Station	TX		05/08/2023									456	456			
100103655	Pensacola	FL		05/08/2023									1,942	1,942			
100103656	Farr West	UT		05/08/2023									1,769	1,769			
100103657	Bend	OR		05/08/2023									2,903	2,903			
100103658	Kennesaw	GA		05/08/2023									4,198	4,198			
100103659	Spartanburg	SC		05/08/2023									19,199	19,199			
100103660	Castaic	CA		05/08/2023									7,325	7,325			
100103662	Palmdale	CA		05/08/2023									1,301	1,301			
100103663	Terrell	TX		05/08/2023									4,993	4,993			
100103664	Lake Jackson	TX		05/08/2023									1,063	1,063			
100103665	Rancho Cucamonga	CA		05/08/2023									4,796	4,796			
100103667	Albany	OR		05/08/2023									1,331	1,331			
100103668	Braselton	GA		05/08/2023									6,334	6,334			
100103669	Newberry Springs	CA		05/08/2023									636	636			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103671	Saint Petersburg	FL		05/08/2023									1,158	1,158			
100103672	Whittier	CA		05/08/2023									2,263	2,263			
100103673	Brookfield	CT		05/08/2023									1,107	1,107			
100103674	Alpharetta	GA		05/08/2023									3,201	3,201			
100103675	Doral	FL		05/08/2023									3,542	3,542			
100103676	Miramar Beach	FL		05/08/2023									4,354	4,354			
100103677	Perris	CA		05/08/2023									2,730	2,730			
100103679	Fairfield	CT		05/08/2023									6,271	6,271			
100103680	Victorville	CA		05/08/2023									3,155	3,155			
100103681	Los Angeles	CA		05/08/2023									2,603	2,603			
100103682	Scottsdale	AZ		05/08/2023									2,251	2,251			
100103683	Naugatuck	CT		05/08/2023									1,886	1,886			
100103684	Roseville	CA		05/08/2023									1,238	1,238			
100103685	Tulsa	OK		05/08/2023									760	760			
100103686	Frederick	MD		05/08/2023									3,634	3,634			
100103688	Garland	TX		05/08/2023									810	810			
100103690	Big Bear Lake	CA		05/08/2023									1,369	1,369			
100103691	Halethorpe	MD		05/08/2023									771	771			
100103692	Ansonia	CT		05/08/2023									2,811	2,811			
100103693	Azle	TX		05/08/2023									980	980			
100103694	Dallas	TX		05/08/2023									1,143	1,143			
100103695	Torrance	CA		05/08/2023									3,488	3,488			
100103696	Azle	TX		05/08/2023									980	980			
100103697	Easton	MD		05/08/2023									3,862	3,862			
100103698	Kailua Kona	HI		05/08/2023									3,590	3,590			
100103699	Tallahassee	FL		05/08/2023									447	447			
100103700	Arlington	VA		05/08/2023									41	41			
100103701	Leander	TX		05/08/2023									2,094	2,094			
100103702	Milwaukee	WI		05/08/2023									730	730			
100103703	Whittier	CA		05/08/2023									3,801	3,801			
100103705	Houston	TX		05/08/2023									667	667			
100103707	Indio	CA		05/08/2023									1,998	1,998			
100103708	Oklahoma City	OK		05/08/2023									4,869	4,869			
100103709	Bowie	MD		05/08/2023									2,739	2,739			
100103710	Big Bear Lake	CA		05/08/2023									1,220	1,220			
100103711	North Charleston	SC		05/08/2023									626	626			
100103712	Rancho Cucamonga	CA		05/08/2023									3,170	3,170			
100103713	Belton	MO		05/08/2023									1,475	1,475			
100103714	Plumas Lake	CA		05/08/2023									949	949			
100103715	Tracy	CA		05/08/2023									2,669	2,669			
100103716	Silver Spring	MD		05/08/2023									991	991			
100103717	Bluffton	SC		05/08/2023									1,218	1,218			
100103718	Hagerstown	MD		05/08/2023									1,432	1,432			
100103719	Humble	TX		05/08/2023									848	848			
100103720	Tampa	FL		05/08/2023									2,186	2,186			
100103721	Gustine	CA		05/08/2023									1,502	1,502			
100103723	Rialto	CA		05/08/2023									1,645	1,645			
100103724	Charlotte Hall	MD		05/08/2023									2,103	2,103			
100103726	Los Angeles	CA		05/08/2023									1,487	1,487			
100103727	Woodland Hills Area Los Angel	CA		05/08/2023									3,395	3,395			
100103728	Rockwall	TX		05/08/2023									2,919	2,919			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103729	Downey	CA		05/08/2023									2,653	2,653			
100103730	Frederick	MD		05/08/2023									1,410	1,410			
100103731	Salem	OR		05/08/2023									848	848			
100103732	Douglasville	GA		05/08/2023									1,157	1,157			
100103733	Little Falls	NJ		05/08/2023									1,569	1,569			
100103734	Frisco	TX		05/08/2023									4,066	4,066			
100103735	Round Lake	IL		05/08/2023									1,506	1,506			
100103736	Trophy Club	TX		05/08/2023									2,174	2,174			
100103737	Sterling Heights	MI		05/08/2023									2,027	2,027			
100103738	Corona	CA		05/08/2023									9,752	9,752			
100103739	Ponte Vedra	FL		05/08/2023									4,481	4,481			
100103740	Lompoc	CA		05/08/2023									3,442	3,442			
100103742	San Diego	CA		05/08/2023									2,648	2,648			
100103743	Camarillo	CA		05/08/2023									1,975	1,975			
100103744	New Carrollton	MD		05/08/2023									1,273	1,273			
100103745	Griffin	GA		05/08/2023									883	883			
100103747	Marina Del Rey	CA		05/08/2023									1,821	1,821			
100103750	Crystal	MN		05/08/2023									1,272	1,272			
100103751	Surfside	FL		05/08/2023									15,808	15,808			
100103753	Miami	FL		05/08/2023									5,477	5,477			
100103754	Apple Valley	CA		05/08/2023									11,385	11,385			
100103755	Lake Worth	FL		05/08/2023									1,552	1,552			
100103756	Mahwah	NJ		05/08/2023									7,761	7,761			
100103759	Kissimmee	FL		05/08/2023									2,452	2,452			
100103761	Conway	AR		05/10/2023									664	664			
100103762	San Antonio	TX		05/10/2023									3,884	3,884			
100103763	Reisterstown	MD		05/10/2023									22,821	22,821			
100103765	Lansdale	PA		05/10/2023									4,451	4,451			
100103767	Tampa	FL		05/10/2023									519	519			
100103768	Davenport	FL		05/10/2023									1,893	1,893			
100103770	Key Largo	FL		05/10/2023									11,251	11,251			
100103771	Miami	FL		05/10/2023									1,481	1,481			
100103772	Santa Ana	CA		05/10/2023									2,876	2,876			
100103773	Manteo	NC		05/10/2023									2,940	2,940			
100103775	Kissimmee	FL		05/10/2023									1,117	1,117			
100103776	Norwalk	CT		05/10/2023									4,194	4,194			
100103778	Port Saint Lucie	FL		05/10/2023									866	866			
100103779	West Palm Beach	FL		05/10/2023									3,683	3,683			
100103780	Jupiter	FL		05/10/2023									3,872	3,872			
100103782	Culver City	CA		05/10/2023									3,914	3,914			
100103784	Ruskin	FL		05/10/2023									902	902			
100103785	Atlanta	GA		05/10/2023									500	500			
100103786	Barnegat	NJ		05/10/2023									929	929			
100103787	Kansas City	MO		05/10/2023									617	617			
100103788	West Haven	CT		05/10/2023									1,605	1,605			
100103789	Holbrook	NY		05/10/2023									2,383	2,383			
100103790	Lansing	IL		05/10/2023									568	568			
100103791	The Bronx	NY		05/10/2023									1,492	1,492			
100103792	Brooklyn	NY		05/10/2023									3,565	3,565			
100103793	Waterbury	CT		05/10/2023									577	577			
100103794	Waldorf	MD		05/10/2023									968	968			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103795	Walden	NY		05/10/2023									900	900			
100103796	Winston-Salem	NC		05/10/2023									534	534			
100103797	Cleveland	OH		05/10/2023									572	572			
100103798	Archdale	NC		05/10/2023									529	529			
100103799	San Antonio	TX		05/10/2023									349	349			
100103800	Detroit	MI		05/10/2023									484	484			
100103801	Midland	MI		05/10/2023									537	537			
100103802	Jersey City	NJ		05/10/2023									2,930	2,930			
100103803	Irwin	PA		05/10/2023									682	682			
100103804	Grand Rapids	MI		05/10/2023									569	569			
100103805	Baltimore	MD		05/10/2023									804	804			
100103806	Killingly	CT		05/10/2023									668	668			
100103807	Muskegon	MI		05/10/2023									345	345			
100103808	Cleveland Heights	OH		05/10/2023									446	446			
100103810	Baltimore	MD		05/10/2023									490	490			
100103811	Mount Vernon	NY		05/10/2023									2,905	2,905			
100103812	Browns Mills	NJ		05/10/2023									885	885			
100103813	Mount Vernon	NY		05/10/2023									2,942	2,942			
100103814	Cincinnati	OH		05/10/2023									986	986			
100103815	Maple Heights	OH		05/10/2023									440	440			
100103816	Chicago	IL		05/10/2023									782	782			
100103817	Lansing	IL		05/10/2023									622	622			
100103818	Bridgeview	IL		05/10/2023									1,005	1,005			
100103819	Chicago	IL		05/10/2023									871	871			
100103820	Joliet	IL		05/10/2023									721	721			
100103821	Chicago	IL		05/10/2023									836	836			
100103822	Memphis	TN		05/10/2023									702	702			
100103823	Chicago	IL		05/10/2023									990	990			
100103824	Chicago	IL		05/10/2023									819	819			
100103825	New City	NY		05/10/2023									1,871	1,871			
100103826	Pittston	PA		05/10/2023									587	587			
100103827	Maple Heights	OH		05/10/2023									343	343			
100103828	Liverpool	NY		05/10/2023									673	673			
100103829	Garfield Heights	OH		05/10/2023									325	325			
100103830	Cleveland	OH		05/10/2023									327	327			
100103831	South Abington Township	PA		05/10/2023									520	520			
100103832	Albemarle	NC		05/10/2023									322	322			
100103833	Cleveland	OH		05/10/2023									319	319			
100103834	Buffalo	NY		05/10/2023									353	353			
100103836	Westchester	IL		05/10/2023									1,011	1,011			
100103837	South Bend	IN		05/10/2023									314	314			
100103838	Baltimore	MD		05/10/2023									1,261	1,261			
100103839	Tampa	FL		05/10/2023									1,181	1,181			
100103840	Pittsfield	MA		05/10/2023									1,565	1,565			
100103841	Painesville	OH		05/10/2023									391	391			
100103842	Chicago	IL		05/10/2023									873	873			
100103843	Glendale Heights	IL		05/10/2023									1,059	1,059			
100103844	Miami Beach	FL		05/10/2023									602	602			
100103845	Roosevelt	NY		05/10/2023									1,727	1,727			
100103846	Philadelphia	PA		05/10/2023									485	485			
100103847	Cleveland	OH		05/10/2023									303	303			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103848	Pleasant Valley	NY		05/10/2023									421	421			
100103849	Nyack	NY		05/10/2023									2,601	2,601			
100103850	Kansas City	MO		05/10/2023									661	661			
100103851	Summerville	SC		05/10/2023									764	764			
100103852	Joliet	IL		05/10/2023									1,817	1,817			
100103853	Poughkeepsie	NY		05/10/2023									795	795			
100103854	Haverstraw	NY		05/10/2023									1,270	1,270			
100103855	Macon	GA		05/10/2023									562	562			
100103856	Grand Rapids	MI		05/10/2023									884	884			
100103857	Easton	PA		05/10/2023									428	428			
100103858	Huntington Station	NY		05/10/2023									1,758	1,758			
100103859	Philadelphia	PA		05/10/2023									873	873			
100103860	Vero Beach	FL		05/10/2023									1,142	1,142			
100103861	Philadelphia	PA		05/10/2023									802	802			
100103862	St. Petersburg	FL		05/10/2023									835	835			
100103863	Paterson	NJ		05/10/2023									1,174	1,174			
100103864	The Bronx	NY		05/10/2023									2,678	2,678			
100103865	Dayton	OH		05/10/2023									420	420			
100103866	Yonkers	NY		05/10/2023									1,764	1,764			
100103867	Brooklyn	NY		05/10/2023									2,000	2,000			
100103868	Brooklyn	NY		05/10/2023									1,431	1,431			
100103869	Marion	OH		05/10/2023									349	349			
100103870	South Boston	VA		05/10/2023									456	456			
100103871	East Patchogue	NY		05/10/2023									1,249	1,249			
100103872	Monticello	NY		05/10/2023									739	739			
100103873	The Bronx	NY		05/10/2023									608	608			
100103874	South Orange	NJ		05/10/2023									3,781	3,781			
100103875	Trenton	NJ		05/10/2023									726	726			
100103877	Lindenhurst	NY		05/10/2023									3,269	3,269			
100103878	Copiague	NY		05/10/2023									3,084	3,084			
100103879	Anderson	SC		05/10/2023									649	649			
100103880	Lindenhurst	NY		05/10/2023									3,394	3,394			
100103881	Lindenhurst	NY		05/10/2023									2,914	2,914			
100103882	Irvington	NJ		05/10/2023									891	891			
100103883	Copiague	NY		05/10/2023									4,241	4,241			
100103884	North Chicago	IL		05/10/2023									579	579			
100103885	Jacksonville	FL		05/10/2023									379	379			
100103886	Shirley	NY		05/10/2023									2,214	2,214			
100103887	Detroit	MI		05/10/2023									508	508			
100107780	Foley	AL		05/19/2023									1,976	1,976			
100107781	Port Saint Joe	FL		05/19/2023									3,339	3,339			
100107782	Millville	DE		05/19/2023									4,311	4,311			
100107783	North Las Vegas	NV		05/19/2023									14,607	14,607			
100107784	Port Saint Joe	FL		05/19/2023									2,829	2,829			
100107785	Locust	NC		05/19/2023									1,960	1,960			
100107786	Las Vegas	NV		05/19/2023									2,459	2,459			
100107787	Lewes	DE		05/19/2023									3,290	3,290			
100107788	Port Saint Lucie	FL		05/19/2023									2,872	2,872			
100107789	Port Saint Joe	FL		05/19/2023									6,745	6,745			
100107790	Las Vegas	NV		05/19/2023									2,484	2,484			
100107791	Willis	TX		05/19/2023									2,923	2,923			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107792	Myrtle Beach	SC		05/19/2023									2,986	2,986			
100107793	Henderson	NV		05/19/2023									3,046	3,046			
100107794	Longs	SC		05/19/2023									2,208	2,208			
100107795	Franklin	VA		05/19/2023									1,789	1,789			
100107796	Homestead	FL		05/19/2023									2,483	2,483			
100107797	Saint Augustine	FL		05/19/2023									1,982	1,982			
100107798	Prescott	AZ		05/19/2023									2,505	2,505			
100107799	Palm Bay	FL		05/19/2023									1,774	1,774			
100107800	Saint Johns	FL		05/19/2023									1,682	1,682			
100107801	Las Vegas	NV		05/19/2023									2,461	2,461			
100107802	Mesa	AZ		05/19/2023									3,047	3,047			
100107803	Port Saint Joe	FL		05/19/2023									2,417	2,417			
100107804	Mims	FL		05/19/2023									2,270	2,270			
100107805	Millville	DE		05/19/2023									1,939	1,939			
100107806	Davenport	FL		05/19/2023									1,797	1,797			
100107808	Palm Bay	FL		05/19/2023									2,870	2,870			
100107809	Harrison	TN		05/19/2023									210,453	211,732		1,279	1,279
100107810	Bradenton	FL		05/19/2023									2,967	2,967			
100107811	Ocean City	MD		05/19/2023									1,862	1,862			
100107812	Wimauma	FL		05/19/2023									4,474	4,474			
100107813	Perris	CA		05/19/2023									1,376	1,376			
100107814	Punta Gorda	FL		05/19/2023									1,813	1,813			
100107815	The Villages	FL		05/19/2023									1,319	1,319			
100107816	Ocean City	MD		05/19/2023									1,628	1,628			
100107817	San Diego	CA		05/19/2023									3,884	3,884			
100107818	Gold Canyon	AZ		05/19/2023									1,032	1,032			
100107819	Atlanta	GA		05/19/2023									8,029	8,029			
100107820	Niceville	FL		05/19/2023									6,666	6,666			
100107821	Indio	CA		05/19/2023									1,217	1,217			
100107822	Peoria	AZ		05/19/2023									2,671	2,671			
100107825	Mansfield	TX		05/19/2023									1,286	1,286			
100107826	Glen Burnie	MD		05/19/2023									2,617	2,617			
100107828	Jupiter	FL		05/19/2023									641	641			
100107829	Zephyrhills	FL		05/19/2023									900	900			
100107830	Lake Worth Beach	FL		05/19/2023									1,067	1,067			
100107831	Lake Worth	FL		05/19/2023									1,176	1,176			
100107832	Parkland	FL		05/19/2023									4,082	4,082			
100107833	Rome	GA		05/19/2023									382	382			
100107835	Sunrise	FL		05/19/2023									257	257			
100107836	Alsip	IL		05/23/2023									640	640			
100107837	Glendora	CA		05/23/2023									1,240	1,240			
100107838	Spring Hill	TN		05/23/2023									1,395	1,395			
100107839	Altadena	CA		05/23/2023									8,983	8,983			
100107840	Agoura Hills	CA		05/23/2023									1,852	1,852			
100107841	Los Angeles	CA		05/23/2023									4,614	4,614			
100107842	Burbank	CA		05/23/2023									6,271	6,271			
100107843	Lakewood	CO		05/23/2023									3,920	3,920			
100107844	Glendale	CA		05/23/2023									10,658	10,658			
100107845	Beaverton	OR		05/23/2023									1,562	1,562			
100107846	Beaverton	OR		05/23/2023									1,586	1,586			
100107847	Arvada	CO		05/23/2023									2,754	2,754			

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100107848	Miami	FL		05/23/2023									2,549	2,549			
100107849	Grand Prairie	TX		05/23/2023									1,133	1,133			
100107850	Tampa	FL		05/23/2023									1,160	1,160			
100107853	Redwood City	CA		06/29/2023									3,158	3,158			
100107854	Woodland	CA		06/29/2023									5,260	5,260			
100107855	Weatherford	TX		06/29/2023									2,202	2,202			
100107856	Napa	CA		06/29/2023									630	630			
100107857	Round Rock	TX		06/29/2023									868	868			
100107858	San Marcos	CA		06/29/2023									4,775	4,775			
100107859	West Hollywood	CA		06/29/2023									3,096	3,096			
100107860	Braselton	GA		06/29/2023									2,497	2,497			
100107861	Simonton	TX		06/29/2023									684	684			
100107863	Rosharon	TX		06/29/2023									2,673	2,673			
100107865	Miami	FL		06/29/2023									2,878	2,878			
100107866	San Diego	CA		06/29/2023									4,354	4,354			
100107868	League City	TX		06/29/2023									651	651			
100107870	Kailua Kona	HI		06/29/2023									6,595	6,595			
100107872	Melissa	TX		06/29/2023									680	680			
100107874	Los Angeles	CA		06/29/2023									6,284	6,284			
100107876	Keller	TX		06/29/2023									2,087	2,087			
100107877	Los Angeles	CA		06/29/2023									4,534	4,534			
100107878	Kailua Kona	HI		06/29/2023									1,730	1,730			
100107879	Vineyard	UT		06/29/2023									7,845	7,845			
100107880	Miami	FL		06/29/2023									2,446	2,446			
100107881	Fresno	CA		06/29/2023									11,386	11,386			
100107883	Elwood	UT		06/29/2023									2,111	2,111			
100107884	Miami Beach	FL		06/29/2023									1,623	1,623			
100107885	Covington	GA		06/29/2023									1,132	1,132			
100107889	Desert Hot Springs	CA		06/29/2023									972	972			
100107890	Mount Pleasant	SC		06/29/2023									607	607			
100107891	Ludlow Falls	OH		06/29/2023									1,107	1,107			
100107892	Seattle	WA		06/29/2023									2,341	2,341			
100107893	Galveston	TX		06/29/2023									194,915	194,915			
100107894	Escondido	CA		06/29/2023									1,574	1,574			
100107895	Kirkwood	CA		06/29/2023									2,235	2,235			
100107896	Buckeye	AZ		06/29/2023									1,627	1,627			
100107897	Livonia	MI		06/29/2023									497	497			
100107898	Charlotte	NC		06/29/2023									3,299	3,299			
100107899	Conroe	TX		06/29/2023									2,547	2,547			
100107901	Argyle	TX		06/29/2023									3,818	3,818			
100107902	Vacaville	CA		06/29/2023									1,612	1,612			
100107904	El Paso	TX		06/29/2023									3,943	3,943			
100107905	Leonard	TX		06/29/2023									1,268	1,268			
100107906	Los Angeles	CA		06/29/2023									2,468	2,468			
100107907	Austin	TX		06/29/2023									1,510	1,510			
100107908	Villa Park	CA		06/29/2023									5,114	5,114			
100107909	Haleiwa	HI		06/29/2023									13,948	13,948			
100107915	Naples	FL		06/29/2023									102,615	102,615			
100107916	Elizabeth	NJ		06/29/2023									1,333	1,333			
100107927	Linden	NJ		06/29/2023									358	358			
100107928	Anahola	HI		06/29/2023									6,457	6,457			

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100107931	Seneca	SC		06/29/2023									650	650			
100107932	Marathon	FL		06/29/2023									2,544	2,544			
100107934	Lake Havasu City	AZ		06/29/2023									565	565			
100107935	Dacula	GA		06/29/2023									24,193	24,193			
100107937	Chicago	IL		06/29/2023									619	619			
100107938	Gainesville	FL		06/29/2023									1,383	1,383			
100107944	San Leandro	CA		06/29/2023									2,540	2,540			
100107946	Largo	FL		06/29/2023									1,480	1,480			
100107950	La Verkin	UT		06/29/2023									2,910	2,910			
100107951	Pompano Beach	FL		06/29/2023									606	606			
100107952	Cibolo	TX		06/29/2023									744	744			
100107953	Lauderhill	FL		06/29/2023									392	392			
100107954	Long Beach	CA		06/29/2023									2,319	2,319			
100107955	Seabrook Island	SC		06/29/2023									1,502	1,502			
100107956	Saint Petersburg	FL		06/29/2023									572	572			
100107957	Joshua Tree	CA		06/29/2023									2,075	2,075			
100107958	Lake Geneva	WI		06/29/2023									948	948			
100107959	Zachary	LA		06/29/2023									715	715			
100107960	Atlanta	GA		06/29/2023									683	683			
100107961	Vancouver	WA		06/29/2023									897	897			
100107963	Stroudsburg	PA		06/29/2023									1,167	1,167			
100107964	Coral Springs	FL		06/29/2023									394	394			
100107966	La Mirada	CA		05/22/2023									3,131	3,131			
100107967	Bellflower	CA		05/22/2023									26,849	26,849			
100107968	Sarasota	FL		05/22/2023									6,348	6,348			
100107970	Milwaukie	OR		05/22/2023									1,111	1,111			
100107971	Lakeland	FL		05/22/2023									1,352	1,352			
100107972	Bayfield	CO		05/22/2023									1,322	1,322			
100107975	Bradenton	FL		05/22/2023									1,103	1,103			
100107976	Hawthorne	CA		05/22/2023									7,648	7,648			
100107979	Pigeon Forge	TN		05/25/2023									1,461	1,461			
100107981	Senoia	GA		05/25/2023									2,337	2,337			
100107982	Charlotte	NC		05/25/2023									1,246	1,246			
100107988	Fredericksburg	VA		05/25/2023									900	900			
100107990	New Bedford	MA		05/25/2023									1,686	1,686			
100107991	Henderson	NV		05/25/2023									1,449	1,449			
100107992	Chowchilla	CA		05/25/2023									1,497	1,497			
100107993	Key Colony Beach	FL		05/25/2023									3,473	3,473			
100107995	Clermont	FL		05/25/2023									1,824	1,824			
100107996	Ship Bottom	NJ		05/25/2023									2,053	2,053			
100107997	Jackson	NJ		05/25/2023									2,170	2,170			
100108002	Mc Kinney	TX		05/25/2023									2,444	2,444			
100108003	Weatherford	TX		05/25/2023									1,376	1,376			
100108004	Chicago	IL		05/25/2023									1,556	1,556			
100108005	Chula Vista	CA		05/25/2023									3,011	3,011			
100108010	Fresno	CA		05/25/2023									2,134	2,134			
100108011	Destin	FL		05/25/2023									2,386	2,386			
100108012	Atlanta	GA		05/25/2023									1,736	1,736			
100108014	Kennesaw	GA		05/25/2023									1,249	1,249			
100108015	Indio	CA		05/25/2023									3,687	3,687			
100108019	Kissimmee	FL		05/25/2023									1,597	1,597			

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100108020	Las Vegas	NV		05/25/2023									1,076	1,076			
100108023	Naples	FL		05/25/2023									3,459	3,459			
100108025	Groveland	FL		05/25/2023									1,511	1,511			
100108026	Flower Mound	TX		05/25/2023									2,368	2,368			
100108027	Irvine	CA		05/25/2023									3,343	3,343			
100108028	Jackson Township	NJ		05/25/2023									1,824	1,824			
100108031	Visalia	CA		05/25/2023									1,347	1,347			
100108032	Durham	NC		05/25/2023									1,567	1,567			
100108033	Mesa	AZ		05/25/2023									7,476	7,476			
100108034	Kyle	TX		05/25/2023									1,538	1,538			
100108035	Mesa	AZ		05/25/2023									5,705	5,705			
100108036	Lighthouse Point	FL		05/25/2023									2,744	2,744			
100108037	New Orleans	LA		05/25/2023									1,953	1,953			
100108040	Loganville	GA		05/25/2023									1,716	1,716			
100108042	Broken Bow	OK		05/25/2023									3,225	3,225			
100108043	Scottsdale	AZ		05/25/2023									3,751	3,751			
100108044	Lacey	WA		05/25/2023									2,178	2,178			
100108045	Manassas Park	VA		05/25/2023									1,275	1,275			
100108049	Vero Beach	FL		05/25/2023									1,200	1,200			
100108051	Montvale	NJ		05/25/2023									515,177	515,177			
100108052	Atlanta	GA		05/25/2023									3,965	3,965			
100108053	Chula Vista	CA		05/25/2023									3,342	3,342			
100108055	Mesa	AZ		05/25/2023									2,149	2,149			
100108056	St Augustine	FL		05/25/2023									3,217	3,217			
100108057	Grand Prairie	TX		05/24/2023									938	938			
100108059	Santa Ana	CA		05/24/2023									2,437	2,437			
100108060	Missouri City	TX		05/24/2023									1,257	1,257			
100108061	Tavares	FL		05/24/2023									949	949			
100108062	Decatur	GA		05/24/2023									6,398	6,398			
100108063	Boerne	TX		05/24/2023									961	961			
100108064	Houston	TX		05/24/2023									1,024	1,024			
100108066	Memphis	TN		05/24/2023									610	610			
100108067	Tampa	FL		05/24/2023									651	651			
100108068	Houston	TX		05/24/2023									731	731			
100108069	Manor	TX		05/24/2023									799	799			
100108070	Seaside Park	NJ		05/24/2023									430	430			
100108071	Downey	CA		05/24/2023									4,933	4,933			
100108072	New Bedford	MA		05/24/2023									872	872			
100108073	Yorba Linda	CA		05/24/2023									1,150	1,150			
100108074	Oak Hills	CA		05/24/2023									1,691	1,691			
100108075	Los Angeles	CA		05/24/2023									3,106	3,106			
100108076	Houston	TX		05/24/2023									518	518			
100108077	Sonora	CA		05/24/2023									1,082	1,082			
100108079	Napa	CA		05/24/2023									971	971			
100108081	Apple Valley	CA		05/24/2023									490	490			
100108082	Houston	TX		05/24/2023									7,777	7,777			
100108083	Chicago	IL		05/24/2023									728	728			
100108084	Coconut Creek	FL		05/24/2023									2,413	2,413			
100108085	Palm Desert	CA		05/24/2023									26,266	26,266			
100108086	Tampa	FL		05/24/2023									772	772			
100108087	Los Angeles	CA		05/24/2023									299	299			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108088	Doylestown	PA		05/24/2023									814	814			
100108089	Huntington Beach	CA		05/24/2023									1,702	1,702			
100108090	La Puente	CA		05/24/2023									1,764	1,764			
100108093	Tampa	FL		05/24/2023									912	912			
100108094	Tampa	FL		05/24/2023									1,114	1,114			
100108095	Los Angeles (San Pedro Area)	CA		05/24/2023									2,101	2,101			
100108096	La Mirada	CA		05/24/2023									1,987	1,987			
100108097	Riverdale	GA		05/24/2023									1,081	1,081			
100108098	Sun Prairie	WI		05/24/2023									8,113	8,113			
100108099	Houston	TX		05/24/2023									512	512			
100108101	Red Bluff	CA		05/24/2023									130	130			
100108102	Nashville	TN		05/24/2023									1,672	1,672			
100108103	Silver Spring	MD		05/24/2023									1,242	1,242			
100108104	Houston	TX		05/24/2023									3,925	3,925			
100108105	Jarrell	TX		05/24/2023									2,024	2,024			
100108106	League City	TX		05/24/2023									895	895			
100108108	Murrells Inlet	SC		05/24/2023									1,695	1,695			
100108109	Falls Church	VA		05/24/2023									2,453	2,453			
100108110	Battle Creek	MI		05/24/2023									559	559			
100108111	Pasadena	TX		05/24/2023									532	532			
100108112	Galveston	TX		05/24/2023									1,266	1,266			
100108113	Ashland	VA		05/24/2023									905	905			
100108114	Bethlehem	CT		05/24/2023									801	801			
100108116	Bloomington	CA		05/24/2023									1,060	1,060			
100108118	Smyrna	GA		05/24/2023									565	565			
100108119	Woodstock	GA		05/24/2023									3,967	3,967			
100108120	La Mirada	CA		05/24/2023									3,349	3,349			
100108121	Stone Mountain	GA		05/24/2023									825	825			
100108123	San Bernardino	CA		05/24/2023									1,010	1,010			
100108125	Cocoa	FL		05/24/2023									1,112	1,112			
100108126	Jacksonville	FL		05/24/2023									1,939	1,939			
100108127	Taylor	TX		05/24/2023									402	402			
100108128	Peoria	AZ		05/24/2023									1,002	1,002			
100108129	Barstow	CA		05/24/2023									842	842			
100108130	Garland	TX		05/24/2023									651	651			
100108131	Ocoee	FL		05/24/2023									1,352	1,352			
100108132	Lakewood	CA		05/24/2023									1,901	1,901			
100108133	Riverside	CA		05/24/2023									6,725	6,725			
100108134	Indio	CA		05/24/2023									1,190	1,190			
100108135	Holiday	FL		05/24/2023									728	728			
100108136	Ventura	CA		05/24/2023									13,752	13,752			
100108138	Wilmington	MA		05/24/2023									2,325	2,325			
100108140	Charlotte	NC		05/24/2023									1,232	1,232			
100108141	Winchester	KY		05/24/2023									279	279			
100108142	Anaheim	CA		05/24/2023									1,832	1,832			
100108143	Midland	TX		05/24/2023									24,187	24,187			
100108144	Denver	CO		05/24/2023									503	503			
100108145	Milwaukee	WI		05/24/2023									1,077	1,077			
100108146	Las Vegas	NV		05/24/2023									884	884			
100108147	New Milford	NJ		05/24/2023									6,563	6,563			
100108148	Antioch	CA		05/24/2023									3,248	3,248			

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100108149	Arlington	VA		05/24/2023									802	802			
100108150	Phoenix	AZ		05/24/2023									1,156	1,156			
100108151	Waialua	HI		05/24/2023									9,757	9,757			
100108152	Buena Park	CA		05/24/2023									2,238	2,238			
100108153	Moreno Valley	CA		05/24/2023									1,749	1,749			
100108154	Atlanta	GA		05/24/2023									1,114	1,114			
100108156	Tigard	OR		05/24/2023									2,157	2,157			
100108157	Bristol	CT		05/24/2023									799	799			
100108159	Nolanville	TX		05/24/2023									263	263			
100108160	Port Saint Lucie	FL		05/24/2023									1,878	1,878			
100108161	College Park	MD		05/24/2023									797	797			
100108162	Oakland	CA		05/24/2023									2,008	2,008			
100108164	Reno	NV		05/24/2023									713	713			
100108165	Fort Pierce	FL		05/24/2023									1,097	1,097			
100108166	San Bernardino	CA		05/24/2023									1,272	1,272			
100108168	Reno	NV		05/24/2023									773	773			
100108169	Mesa	AZ		05/24/2023									1,109	1,109			
100108171	Galveston	TX		05/24/2023									762	762			
100108172	Cocoa	FL		05/24/2023									362	362			
100108174	Boron	CA		05/24/2023									367	367			
100108175	Placentia	CA		05/24/2023									2,695	2,695			
100108176	Fitchburg	MA		05/24/2023									730	730			
100108177	Bowie	MD		05/24/2023									1,203	1,203			
100108178	Lancaster	CA		05/24/2023									790	790			
100108179	Athens	GA		05/24/2023									1,233	1,233			
100108180	Rosedale	MD		05/24/2023									1,062	1,062			
100108181	Cape May Court House	NJ		05/24/2023									1,020	1,020			
100108183	Richmond	VA		05/24/2023									3,715	3,715			
100108184	Frisco	TX		05/24/2023									3,435	3,435			
100108185	Cave Creek	AZ		05/24/2023									1,033	1,033			
100108186	Harvey	LA		05/24/2023									1,568	1,568			
100108188	Worcester	MA		05/24/2023									4,996	4,996			
100108190	Overland Park	KS		05/24/2023									838	838			
100108191	Garner	NC		05/24/2023									1,483	1,483			
100108192	Sebring	FL		05/24/2023									831	831			
100108193	Los Angeles	CA		05/24/2023									1,135	1,135			
100108194	Plantation	FL		05/24/2023									1,349	1,349			
100108195	Mission	TX		05/24/2023									1,239	1,239			
100108198	Antioch	CA		05/24/2023									1,737	1,737			
100108199	Davenport	FL		05/24/2023									967	967			
100108200	Baltimore	MD		05/24/2023									749	749			
100108201	Parkland	FL		05/24/2023									3,706	3,706			
100108203	Brockton	MA		05/24/2023									1,269	1,269			
100108205	Silver Spring	MD		05/24/2023									477	477			
100108206	Manassas	VA		05/24/2023									8,132	8,132			
100108207	Menifee	CA		05/24/2023									2,666	2,666			
100108208	Las Vegas	NV		05/24/2023									1,320	1,320			
100108209	Orlando	FL		05/24/2023									1,292	1,292			
100108210	Alexandria	VA		05/24/2023									1,721	1,721			
100108212	Wichita	KS		05/24/2023									1,450	1,450			
100108213	Mission Viejo	CA		05/24/2023									4,204	4,204			

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100108214	Silver Spring	MD		05/24/2023									776	776			
100108215	Garland	TX		05/24/2023									825	825			
100108216	Oakland	CA		05/24/2023									2,084	2,084			
100108217	New Carrollton	MD		05/24/2023									1,999	1,999			
100108218	East Haven	CT		05/24/2023									784	784			
100108219	Jurupa Valley	CA		05/24/2023									1,087	1,087			
100108220	Atwater	CA		05/24/2023									756	756			
100108221	Simi Valley	CA		05/24/2023									4,131	4,131			
100108223	Mesquite	TX		05/24/2023									1,513	1,513			
100108224	Ellijay	GA		05/24/2023									7,589	7,589			
100108225	Cutler Bay	FL		05/24/2023									2,665	2,665			
100108226	Slidell	LA		05/24/2023									494	494			
100108227	Miami	FL		05/24/2023									1,204	1,204			
100108228	Whittier	CA		05/24/2023									2,415	2,415			
100108229	Windsor	CO		05/24/2023									1,292	1,292			
100108230	Jacksonville	FL		05/24/2023									1,256	1,256			
100108231	Morton Grove	IL		05/24/2023									1,383	1,383			
100108232	Portland	OR		05/24/2023									914	914			
100108233	Los Angeles	CA		05/24/2023									6,189	6,189			
100108234	Palermo	CA		05/24/2023									1,113	1,113			
100108235	Beltsville	MD		05/24/2023									1,009	1,009			
100108236	Rialto	CA		05/24/2023									2,166	2,166			
100108237	Henderson	NV		05/24/2023									2,203	2,203			
100108238	Houma	LA		05/24/2023									742	742			
100108239	Herald	CA		05/24/2023									4,228	4,228			
100108240	Reunion	FL		05/24/2023									1,406	1,406			
100108241	San Bernardino	CA		05/24/2023									1,607	1,607			
100108242	Portland	OR		05/24/2023									1,093	1,093			
100108243	Saugus	MA		05/24/2023									820	820			
100108245	Davenport	FL		05/24/2023									1,037	1,037			
100108246	Hyattsville	MD		05/24/2023									804	804			
100108247	Waldorf	MD		05/24/2023									2,084	2,084			
100108248	Los Angeles	CA		05/24/2023									4,686	4,686			
100108249	North Las Vegas	NV		05/24/2023									965	965			
100108252	Katy	TX		05/24/2023									2,162	2,162			
100108253	Lancaster	CA		05/24/2023									1,721	1,721			
100108254	Merrillville	IN		05/24/2023									1,060	1,060			
100108255	Stockbridge	GA		05/24/2023									1,756	1,756			
100108256	Rosenberg	TX		05/24/2023									1,183	1,183			
100108259	Yorkville	IL		05/24/2023									4,705	4,705			
100108260	Phoenix	AZ		05/24/2023									4,691	4,691			
100108261	Kennesaw	GA		05/24/2023									1,114	1,114			
100108263	Katy	TX		05/24/2023									3,960	3,960			
100108264	Eagle Mountain	UT		05/24/2023									940	940			
100108265	Torrance	CA		05/24/2023									2,535	2,535			
100108267	Malden	MA		05/24/2023									753	753			
100108268	Baltimore	MD		05/24/2023									728	728			
100108270	Malibu	CA		05/24/2023									8,155	8,155			
100108272	Lakewood	CA		05/24/2023									2,615	2,615			
100108273	Pompano Beach	FL		05/24/2023									730	730			
100108274	Thousand Oaks	CA		05/24/2023									3,437	3,437			

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100108275	Manteca	CA		05/24/2023									2,624	2,624			
100108276	Hudson	FL		05/24/2023									932	932			
100108277	Eatonton	GA		05/24/2023									7,105	7,105			
100108278	Hagerstown	MD		05/24/2023									514	514			
100108279	Willis	TX		05/24/2023									561	561			
100108280	Navarre	FL		05/24/2023									964	964			
100108282	Woodburn	OR		05/24/2023									1,028	1,028			
100108283	New Braunfels	TX		05/24/2023									1,280	1,280			
100108284	Fullerton	CA		05/24/2023									1,762	1,762			
100108285	Beaverton	OR		05/24/2023									1,852	1,852			
100108286	Ontario	CA		05/24/2023									2,674	2,674			
100108288	Oxnard	CA		05/24/2023									5,849	5,849			
100108289	Lindale	TX		05/24/2023									1,247	1,247			
100108293	Cincinnati	OH		05/24/2023									3,577	3,577			
100108295	Hesperia	CA		05/24/2023									5,244	5,244			
100108296	Downey	CA		05/24/2023									3,337	3,337			
100108298	Manassas	VA		05/24/2023									1,036	1,036			
100108299	Tempe	AZ		05/24/2023									1,679	1,679			
100108301	Laurel	MD		05/24/2023									960	960			
100108302	Roseville	CA		05/24/2023									1,804	1,804			
100108303	Kissimmee	FL		05/24/2023									570	570			
100108304	Spring	TX		05/24/2023									789	789			
100108305	Las Vegas	NV		05/24/2023									15,834	15,834			
100108306	Amelia	OH		05/24/2023									884	884			
100108307	Oakland	CA		05/24/2023									2,190	2,190			
100108308	Las Vegas	NV		05/24/2023									8,400	8,400			
100108309	Florissant	MO		05/24/2023									508	508			
100108311	Los Angeles	CA		05/24/2023									1,413	1,413			
100108312	Las Vegas	NV		05/24/2023									7,101	7,101			
100108314	Las Vegas	NV		05/24/2023									3,709	3,709			
100108315	Henderson	NV		05/24/2023									1,732	1,732			
100108316	Los Angeles	CA		05/24/2023									6,055	6,055			
100108317	Baltimore	MD		05/24/2023									603	603			
100108318	San Jacinto	CA		05/24/2023									1,740	1,740			
100108319	Las Vegas	NV		05/24/2023									2,104	2,104			
100108320	Thonotosassa	FL		05/24/2023									4,322	4,322			
100108323	Douglasville	GA		05/24/2023									1,981	1,981			
100108324	Fresno	CA		05/24/2023									508	508			
100108325	American Canyon	CA		05/24/2023									13,288	13,288			
100108326	Brooklyn	NY		05/25/2023									2,501	2,501			
100108329	Richmond	VA		05/25/2023									1,139	1,139			
100108330	Cherry Hill	NJ		05/25/2023									1,135	1,135			
100108331	Selden	NY		05/25/2023									1,399	1,399			
100108333	Newark	NJ		05/25/2023									1,445	1,445			
100108334	Indianapolis	IN		05/25/2023									401	401			
100108335	Kansas City	MO		05/25/2023									678	678			
100108336	Kingston	PA		05/25/2023									749	749			
100108337	Chicago	IL		05/25/2023									1,956	1,956			
100108338	Bridgeton	NJ		05/25/2023									286	286			
100108339	Bridgeton	NJ		05/25/2023									286	286			
100108340	Bridgeport	CT		05/25/2023									954	954			

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100108341	Masury	OH		05/25/2023									368	368			
100108342	East Stroudsburg	PA		05/25/2023									474	474			
100108343	Kingston	PA		05/25/2023									440	440			
100108344	Jacksonville	FL		05/25/2023									508	508			
100108345	Henderson	NV		05/25/2023									1,294	1,294			
100108346	Barnegat Township	NJ		05/25/2023									939	939			
100108347	Kansas City	MO		05/25/2023									790	790			
100108348	Detroit	MI		05/25/2023									492	492			
100108349	Canton	MA		05/25/2023									903	903			
100108350	Florence	NJ		05/25/2023									424	424			
100108351	Bensenville	IL		05/25/2023									804	804			
100108352	Plainfield	NJ		05/25/2023									1,144	1,144			
100108353	Johnson City	NY		05/25/2023									325	325			
100108354	North Charleston	SC		05/25/2023									780	780			
100108355	Kansas City	MO		05/25/2023									626	626			
100108356	Chicago	IL		05/25/2023									247	247			
100108357	Mastic Beach	NY		05/25/2023									955	955			
100108358	Akron	OH		05/25/2023									319	319			
100108359	Akron	OH		05/25/2023									309	309			
100108360	Akron	OH		05/25/2023									316	316			
100108361	Akron	OH		05/25/2023									409	409			
100108362	Hicksville	NY		05/25/2023									1,001	1,001			
100108363	Centralia	WA		05/25/2023									838	838			
100108365	Riverhead	NY		05/25/2023									974	974			
100108366	Thompson	NY		05/25/2023									877	877			
100108367	Holyoke	MA		05/25/2023									845	845			
100108369	New Port Richey	FL		05/25/2023									427	427			
100108370	Aurora	IL		05/25/2023									642	642			
100108371	Buffalo	NY		05/25/2023									282	282			
100108372	Philadelphia	PA		05/25/2023									669	669			
100108373	Baltimore	MD		05/25/2023									376	376			
100108374	Covington	KY		05/25/2023									885	885			
100108375	Calumet City	IL		05/25/2023									589	589			
100108376	Monticello	NY		05/25/2023									852	852			
100108377	Brooklyn	NY		05/25/2023									2,318	2,318			
100108378	The Bronx	NY		05/25/2023									2,072	2,072			
100108379	Cape Coral	FL		05/25/2023									822	822			
100108380	Barnegat	NJ		05/25/2023									929	929			
100108381	Toms River Township	NJ		05/25/2023									1,271	1,271			
100108382	Philadelphia	PA		05/25/2023									462	462			
100108383	Tuckerton	NJ		05/25/2023									645	645			
100108384	Columbus	OH		05/25/2023									501	501			
100108385	Covington	KY		05/25/2023									512	512			
100108386	Woolwich Township	NJ		05/25/2023									1,426	1,426			
100108387	Baltimore	MD		05/25/2023									443	443			
100108388	Jacksonville	FL		05/25/2023									1,051	1,051			
100108389	Troy	NY		05/25/2023									575	575			
100108390	Philadelphia	PA		05/25/2023									628	628			
100108391	Bridgeton	NJ		05/25/2023									468	468			
100108392	Belleville	NJ		05/25/2023									1,676	1,676			
100108393	Asheville	NC		05/25/2023									1,296	1,296			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108394	Troy	NY		05/25/2023									292	292			
100108395	Newburgh	NY		05/25/2023									1,473	1,473			
100108396	Bayville	NJ		05/25/2023									1,106	1,106			
100108397	Chicago	IL		05/25/2023									538	538			
100108399	Irvington	NJ		05/25/2023									1,204	1,204			
100108400	Little Rock	AR		05/25/2023									305	305			
100108401	Cleveland	OH		05/25/2023									273	273			
100108402	Indianapolis	IN		05/25/2023									363	363			
100108403	Baytown	TX		05/25/2023									1,431	1,431			
100108404	Yonkers	NY		05/25/2023									2,230	2,230			
100108405	Baltimore	MD		05/25/2023									340	340			
100108406	Gary	IN		05/25/2023									392	392			
100108407	Killeen	TX		05/25/2023									532	532			
100108408	Yonkers	NY		05/25/2023									3,085	3,085			
100108409	Baltimore	MD		05/25/2023									347	347			
100108410	Baltimore	MD		05/25/2023									347	347			
100108411	Trenton	NJ		05/25/2023									370	370			
100108412	Baltimore	MD		05/25/2023									340	340			
100108413	Baltimore	MD		05/25/2023									343	343			
100108414	Baltimore	MD		05/25/2023									347	347			
100108415	Washington	DC		05/25/2023									1,951	1,951			
100108416	Waco	TX		05/25/2023									776	776			
100108417	New Haven	CT		05/25/2023									638	638			
100108419	Philadelphia	PA		05/25/2023									873	873			
100108420	Indianapolis	IN		05/25/2023									447	447			
100108421	Pittsburgh	PA		05/25/2023									542	542			
100108422	Staten Island	NY		05/25/2023									4,310	4,310			
100108423	Cleveland	OH		05/25/2023									586	586			
100108424	Hazel Crest	IL		05/25/2023									451	451			
100108425	Schenectady	NY		05/25/2023									579	579			
100108426	Brooklyn	NY		05/25/2023									3,765	3,765			
100108427	Haverstraw	NY		05/25/2023									2,443	2,443			
100108429	Baltimore	MD		05/25/2023									418	418			
100108430	Haverstraw	NY		05/25/2023									1,163	1,163			
100108431	Haverstraw	NY		05/25/2023									1,706	1,706			
100108432	Lake Wales	FL		05/25/2023									609	609			
100108434	Haverstraw	NY		05/25/2023									2,045	2,045			
100108435	Burbank	CA		05/25/2023									1,396	1,396			
100108436	Statesville	NC		05/25/2023									1,047	1,047			
100108437	Milwaukee	WI		05/25/2023									217	217			
100108438	Detroit	MI		05/25/2023									903	903			
100108439	Syracuse	NY		05/25/2023									656	656			
100108440	Deepwater	NJ		05/25/2023									433	433			
100108441	Newark	NJ		05/25/2023									1,705	1,705			
100108442	Woodbury	NY		05/25/2023									1,429	1,429			
100108443	Waterbury	CT		05/25/2023									462	462			
100108444	Berlin	NJ		05/25/2023									1,007	1,007			
100108445	Bronx	NY		05/25/2023									2,097	2,097			
100108446	Mobile	AL		05/25/2023									297	297			
100108447	Brooklyn	NY		05/25/2023									2,919	2,919			
100108449	Lahaina	HI		05/25/2023									4,282	4,282			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100108450	Bronx	NY		05/25/2023									505	505			
100108452	City Of Orange	NJ		05/25/2023									974	974			
100108453	Amityville	NY		05/25/2023									1,830	1,830			
100108454	Irvington	NJ		05/25/2023									904	904			
100108456	North Charleston	SC		05/25/2023									88	88			
100108457	Los Gatos	CA		05/25/2023									5,268	5,268			
100108458	Twin Falls	ID		05/25/2023									1,833	1,833			
100108459	Piedmont	SC		05/25/2023									4,619	4,619			
100108460	Fairhope	AL		05/25/2023									1,341	1,341			
100108461	S Lake Tahoe	CA		05/25/2023									4,885	4,885			
100108462	Gilbert	AZ		05/25/2023									2,772	2,772			
100108463	Austin	TX		05/25/2023									2,180	2,180			
100108464	North Port	FL		05/25/2023									8,641	8,641			
100108465	Del Mar	CA		05/25/2023									6,618	6,618			
100108466	Brigantine	NJ		05/25/2023									1,457	1,457			
100108467	Ennis	TX		05/25/2023									1,164	1,164			
100108468	Clovis	CA		05/25/2023									2,290	2,290			
100108469	Philadelphia	PA		05/25/2023									1,255	1,255			
100108470	Coconut Creek	FL		05/25/2023									927	927			
100108471	Fort Lauderdale	FL		05/25/2023									6,384	6,384			
100108472	Palm Beach Gardens	FL		05/25/2023									3,334	3,334			
100108473	Riverside	CA		05/25/2023									5,590	5,590			
100108474	Ridgefield Park	NJ		05/25/2023									2,662	2,662			
100108475	Linden	NJ		05/25/2023									1,638	1,638			
100108476	Madison	CT		05/25/2023									899	899			
100108477	Lowell	MA		05/25/2023									4,403	4,403			
100108478	Kissimmee	FL		05/25/2023									1,227	1,227			
100108480	Sarasota	FL		05/25/2023									5,254	5,254			
100108482	Somerset	NJ		05/25/2023									1,217	1,217			
100108483	Coachella	CA		05/25/2023									1,537	1,537			
100108484	Westbury	NY		05/25/2023									1,855	1,855			
100108485	Houston	TX		05/25/2023									1,731	1,731			
100108487	Woodland Hills	CA		05/25/2023									4,531	4,531			
100108488	Tampa	FL		05/25/2023									786	786			
100108489	Sarasota	FL		05/25/2023									5,254	5,254			
100108490	Brunswick	GA		05/25/2023									1,076	1,076			
100108491	Baltimore	MD		05/25/2023									420	420			
100108492	Kissimmee	FL		05/25/2023									1,603	1,603			
100108493	San Jose	CA		05/25/2023									4,609	4,609			
100108494	Encino	CA		05/25/2023									6,076	6,076			
100108495	Riviera Beach	FL		05/25/2023									1,445	1,445			
100108496	Pembroke Pines	FL		05/25/2023									1,725	1,725			
100108497	Huntington Beach	CA		05/25/2023									2,088	2,088			
100108498	Frederick	MD		05/25/2023									400	400			
100108499	Fresno	CA		05/25/2023									22,635	22,635			
100108500	Miami	FL		05/25/2023									1,733	1,733			
100108501	Cedar Glen	CA		05/25/2023									1,407	1,407			
100108502	Cedar Glen	CA		05/25/2023									1,817	1,817			
100108503	Yucca Valley	CA		05/25/2023									707	707			
100108507	Lake Havasu City	AZ		05/25/2023									1,019	1,019			
100108509	Enschede	NLD		05/25/2023									1,555	1,596			40

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108510	Veldhoven	NLD		05/25/2023										22	22		22
100108511	Zwolle	NLD		05/25/2023										37	37		37
100108512	Echt/Limburg	NLD		05/25/2023									3,434	3,680	246		246
100108513	Katwijk	NLD		05/25/2023										85	85		85
100108514	Dordrecht/Drechtsteden	NLD		05/25/2023										55	55		55
100108515	Deventer	NLD		05/25/2023										156	156		156
100108516	Schiedam/Vlaardingen	NLD		05/25/2023										52	52		52
100108517	Schiedam/Vlaardingen	NLD		05/25/2023									413	422	9		9
100108518	Heerhugowaard	NLD		05/25/2023										86	86		86
100108519	Heerhugowaard	NLD		05/25/2023										86	86		86
100108520	Den Haag	NLD		05/25/2023										90	90		90
100108521	Rotterdam	NLD		05/25/2023										69	69		69
100108522	Rotterdam	NLD		05/25/2023										122	122		122
100108523	Sneek	NLD		05/25/2023										19	19		19
100108524	Heerlen	NLD		05/25/2023										31	31		31
100108525	Haarlem	NLD		05/25/2023										120	120		120
100108526	Oostburg	NLD		05/25/2023									8,577	8,475	(102)		(102)
100108527	Deventer	NLD		05/25/2023										32	32		32
100108528	Deventer	NLD		05/25/2023										33	33		33
100108529	Lelystad	NLD		05/25/2023										61	61		61
100108530	Lelystad	NLD		05/25/2023									399	408	9		9
100108531	Zierikzee	NLD		05/25/2023										50	50		50
100108532	Zierikzee	NLD		05/25/2023									276	284	7		7
100108533	Tilburg	NLD		05/25/2023										41	41		41
100108534	Schiedam/Vlaardingen	NLD		05/25/2023										45	45		45
100108535	Den Haag	NLD		05/25/2023										109	109		109
100108536	Leiden	NLD		05/25/2023										21	21		21
100108537	Zutphen	NLD		05/25/2023										43	43		43
100108538	Almere	NLD		05/25/2023										673	673		673
100108539	Almere	NLD		05/25/2023										626	626		626
100108540	Almere	NLD		05/25/2023										765	765		765
100108541	Almere	NLD		05/25/2023										624	624		624
100108542	Rotterdam	NLD		05/25/2023										326	326		326
100108543	Almere	NLD		05/25/2023										747	747		747
100108544	Almere	NLD		05/25/2023										649	649		649
100108545	Almere	NLD		05/25/2023										312	312		312
100108546	Groningen	NLD		05/25/2023										37	37		37
100108547	Den Haag	NLD		05/25/2023										95	95		95
100108548	Katwijk	NLD		05/25/2023										96	96		96
100108549	Echt/Limburg	NLD		05/25/2023										96	96		96
100108550	Bussum/Uothoorn/Purmerend	NLD		05/25/2023										71	71		71
100108551	Bussum/Uothoorn/Purmerend	NLD		05/25/2023									438	448	10		10
100108888	Lakeside	CA		05/31/2023									2,491	2,491			
100108889	Estero	FL		05/31/2023									2,850	2,850			
100108890	Port Saint Lucie	FL		05/31/2023									1,090	1,090			
100108891	Maricopa	AZ		05/31/2023									2,079	2,079			
100108892	Fernandina Beach	FL		05/31/2023									5,739	5,739			
100108893	Houston	TX		05/31/2023									4,549	4,549			
100108894	Sacramento	CA		05/31/2023									742	742			
100108895	Woodland Hills	CA		05/31/2023									(2,184)	(2,184)			
100108896	Pflugerville	TX		05/31/2023									3,237	3,237			

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100108897	Lakeside	CA		05/31/2023									1,472	1,472			
100108898	Tracy	CA		05/31/2023									4,167	4,167			
100108899	Lake Elsinore	CA		05/31/2023									1,750	1,750			
100108901	Mooresville	NC		05/31/2023									5,455	5,455			
100108903	Costa Mesa	CA		05/31/2023									4,197	4,197			
100108905	Monroe Township	NJ		05/31/2023									2,506	2,506			
100108906	Ocala	FL		05/31/2023									1,751	1,751			
100108907	Celebration	FL		05/31/2023									3,102	3,102			
100108908	Kiowa	CO		05/31/2023									3,450	3,450			
100108909	Whittier	CA		05/31/2023									5,113	5,113			
100108910	East Stroudsburg	PA		05/31/2023									1,426	1,426			
100108911	West Palm Beach	FL		05/31/2023									1,868	1,868			
100108912	Sedona	AZ		05/31/2023									3,526	3,526			
100108913	Lindenhurst	IL		05/31/2023									13,728	13,728			
100108914	Turlock	CA		05/31/2023									16,921	16,921			
100108915	Kearneysville	WV		05/31/2023									1,901	1,901			
100108916	Yorba Linda	CA		05/31/2023									7,104	7,104			
100108917	San Antonio	TX		05/31/2023									3,181	3,181			
100108918	Galveston	TX		05/31/2023									1,850	1,850			
100108919	Charlotte	NC		05/31/2023									3,477	3,477			
100108920	Frisco	TX		05/31/2023									876	876			
100108921	Port Saint Joe	FL		05/31/2023									1,113	1,113			
100108922	Riverside	CA		05/31/2023									9,396	9,396			
100108923	Odessa	FL		05/31/2023									5,049	5,049			
100108924	Pasadena	TX		05/31/2023									1,945	1,945			
100108925	Orlando	FL		05/31/2023									5,393	5,393			
100108926	Ridgefield	WA		05/31/2023									2,719	2,719			
100108927	Vancouver	WA		05/31/2023									1,754	1,754			
100108928	Valley Center	CA		05/31/2023									2,272	2,272			
100108929	Spring	TX		05/31/2023									2,981	2,981			
100108930	Blaine	WA		05/31/2023									5,988	5,988			
100108931	Bradenton	FL		05/31/2023									1,050	1,050			
100108932	Rancho Cucamonga	CA		05/31/2023									2,992	2,992			
100108933	Pacifica	CA		05/31/2023									4,213	4,213			
100108934	Palm Springs	CA		05/31/2023									5,975	5,975			
100108935	Glenwood Springs	CO		05/31/2023									1,700	1,700			
100108937	Saint Petersburg	FL		05/31/2023									10,834	10,834			
100108938	Woodway	TX		05/31/2023									1,002	1,002			
100108939	Los Angeles	CA		05/31/2023									4,125	4,125			
100108940	Los Angeles	CA		05/31/2023									2,082	2,082			
100108942	Dania Beach	FL		05/31/2023									3,241	3,241			
100108944	Westminster	MD		05/31/2023									1,310	1,310			
100108945	Citrus Heights	CA		05/31/2023									438	438			
100108947	Houston	TX		05/31/2023									592	592			
100108948	West Palm Beach	FL		05/31/2023									2,492	2,492			
100108949	Pilot Point	TX		05/31/2023									419	419			
100108950	Bensenville	IL		05/31/2023									344	344			
100108951	San Antonio	TX		05/31/2023									763	763			
100108953	Phoenix	AZ		05/31/2023									1,800	1,800			
100108954	Glendale	AZ		05/31/2023									1,179	1,179			
100108955	Miami	FL		05/31/2023									1,175	1,175			

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100108956	Cincinnati	OH		05/31/2023									736	736			
100108957	Killeen	TX		05/31/2023									479	479			
100108960	Lexington	NC		05/31/2023									383	383			
100108961	Mcallen	TX		05/31/2023									1,328	1,328			
100108962	Miami	FL		05/31/2023									1,117	1,117			
100108963	Lexington	NC		05/31/2023									584	584			
100108964	Charlotte	NC		05/31/2023									819	819			
100108965	Philadelphia	PA		05/31/2023									397	397			
100108966	Lexington	NC		05/31/2023									306	306			
100108967	Cameron	NC		05/31/2023									902	902			
100108968	Piscataway	NJ		05/31/2023									891	891			
100108971	University Heights	OH		05/31/2023									546	546			
100108972	Memphis	TN		05/31/2023									415	415			
100108973	Passaic	NJ		05/31/2023									2,100	2,100			
100108975	Colorado Springs	CO		05/31/2023									1,239	1,239			
100108976	Danville	KY		05/31/2023									409	409			
100108977	Aptos	CA		05/31/2023									662	662			
100108978	Winter Garden	FL		05/31/2023									655	655			
100108979	Davenport	FL		05/31/2023									781	781			
100108980	Kalama	WA		05/31/2023									1,878	1,878			
100108981	Mammoth Lakes	CA		05/31/2023									1,343	1,343			
100108982	Miami Gardens	FL		05/31/2023									1,186	1,186			
100108983	Lubbock	TX		05/31/2023									238	238			
100108984	Leicester	NC		05/31/2023									1,796	1,796			
100108985	Manalapan	NJ		05/31/2023									1,827	1,827			
100108986	Charlotte	NC		05/31/2023									1,046	1,046			
100108987	Killeen	TX		05/31/2023									304	304			
100108988	Supply	NC		05/31/2023									1,354	1,354			
100108989	Tucson	AZ		05/31/2023									778	778			
100108991	Vacaville	CA		05/31/2023									2,099	2,099			
100108993	Winter Park	FL		05/31/2023									916	916			
100108994	Ferris	TX		05/31/2023									1,977	1,977			
100108995	Williams	AZ		05/31/2023									1,669	1,669			
100108997	Lehigh Acres	FL		05/31/2023									655	655			
100109000	Roselle	IL		05/31/2023									16,848	16,848			
100109001	Lake Arrowhead	CA		05/31/2023									4,124	4,124			
100109002	Kissimmee	FL		05/31/2023									1,246	1,246			
100109003	Alpine	CA		05/31/2023									389	389			
100109004	Saint Louis	MO		05/31/2023									540	540			
100109005	Middletown	CT		05/31/2023									512	512			
100109006	Panama City	FL		05/31/2023									809	809			
100109009	Los Angeles	CA		05/31/2023									5,582	5,582			
100109010	Fort Worth	TX		05/31/2023									504	504			
100109011	Grand Prairie	TX		05/31/2023									1,178	1,178			
100109012	Bakersfield	CA		05/31/2023									3,397	3,397			
100109015	Madera	CA		05/31/2023									693	693			
100109016	Mount Vernon	WA		05/31/2023									16,570	16,570			
100109017	Royse City	TX		05/31/2023									1,698	1,698			
100109018	Olney	MD		05/31/2023									27,489	27,489			
100109021	Corona	CA		05/31/2023									683	683			
100109022	Pacoima	CA		05/31/2023									664	664			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109023	Colton	CA		05/31/2023									1,350	1,350			
100109024	Riverside	CA		05/31/2023									2,300	2,300			
100109025	Riverside	NJ		05/31/2023									517	517			
100109026	Lake Stevens	WA		05/31/2023									2,153	2,153			
100109027	Gresham	OR		05/31/2023									1,217	1,217			
100109028	Bakersfield	CA		05/31/2023									1,402	1,402			
100109029	Silver Spring	MD		05/31/2023									3,921	3,921			
100109030	Hallandale Beach	FL		05/31/2023									1,438	1,438			
100109031	Redondo Beach	CA		06/02/2023									11,980	11,980			
100109032	Washington	DC		06/02/2023									11,247	11,247			
100109034	Loganville	GA		06/02/2023									1,143	1,143			
100109035	Bend	OR		06/02/2023									1,215	1,215			
100109036	Santa Monica	CA		06/02/2023									198,000	198,000			
100109038	Sterling	VA		06/02/2023									2,043	2,043			
100109039	Las Vegas	NV		06/02/2023									1,188	1,188			
100109040	Miami	FL		06/05/2023									3,281	3,281			
100109041	Sugar Land	TX		06/05/2023									17,060	17,060			
100109042	Rancho Cucamonga	CA		06/05/2023									4,978	4,978			
100109043	Waynesboro	VA		06/05/2023									933	933			
100109044	Harlingen	TX		06/05/2023									836	836			
100109045	Las Vegas	NV		06/05/2023									1,943	1,943			
100109046	Miami Beach	FL		06/05/2023									3,732	3,732			
100109047	Plantation	FL		06/05/2023									1,118	1,118			
100109048	Bradenton	FL		06/05/2023									2,991	2,991			
100109051	Atlanta	GA		06/05/2023									1,307	1,307			
100109052	Macon	GA		06/05/2023									685	685			
100109054	Hemet	CA		06/05/2023									744	744			
100109055	Upland	CA		06/05/2023									4,538	4,538			
100109058	Dallas	TX		06/05/2023									1,920	1,920			
100109059	Kissimmee	FL		06/05/2023									973	973			
100109063	Middleton	ID		06/05/2023									25,313	25,313			
100109064	Fort Washington	MD		06/05/2023									1,128	1,128			
100109065	Orange	CA		06/05/2023									2,330	2,330			
100109066	Pleasanton	CA		06/05/2023									12,050	12,050			
100109067	Franklin Park	IL		06/05/2023									891	891			
100109068	Upper Chichester	PA		06/05/2023									627	627			
100109069	Bakersfield	CA		06/05/2023									1,220	1,220			
100109070	Kissimmee	FL		06/05/2023									706	706			
100109071	Laytonville	CA		06/05/2023									1,939	1,939			
100109072	Metairie	LA		06/05/2023									1,164	1,164			
100109073	Maricopa	AZ		06/05/2023									2,241	2,241			
100109074	Marrero	LA		06/05/2023									2,037	2,037			
100109075	Sarasota	FL		06/05/2023									1,880	1,880			
100109077	Wilmington	DE		06/05/2023									1,312	1,312			
100109078	Winchester	VA		06/05/2023									679	679			
100109079	Terrell	TX		06/05/2023									590	590			
100109081	West Sacramento	CA		06/05/2023									2,158	2,158			
100109082	Deerfield Beach	FL		06/05/2023									1,568	1,568			
100109083	Kissimmee	FL		06/05/2023									857	857			
100109084	Gatlinburg	TN		06/05/2023									2,269	2,269			
100109085	Denver	CO		06/05/2023									1,267	1,267			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109086	Hialeah Gardens	FL		06/05/2023									581	581			
100109088	Pocono Lake	PA		06/05/2023									1,672	1,672			
100109089	Corpus Christi	TX		06/05/2023									840	840			
100109090	Galveston	TX		06/05/2023									614	614			
100109091	Norwalk	CT		06/05/2023									1,909	1,909			
100109092	Delray Beach	FL		06/05/2023									2,190	2,190			
100109093	Cairo	NY		06/05/2023									831	831			
100109094	Richardson	TX		06/05/2023									1,729	1,729			
100109097	Fresno	CA		06/05/2023									1,134	1,134			
100109098	Terrell	TX		06/05/2023									544	544			
100109100	Tarpon Springs	FL		06/05/2023									2,163	2,163			
100109103	Bakersfield	CA		06/05/2023									488	488			
100109105	Kissimmee	FL		06/05/2023									1,248	1,248			
100109106	Leesburg	VA		06/05/2023									1,195	1,195			
100109107	Downey	CA		06/05/2023									19,304	19,304			
100109112	Danbury	CT		06/05/2023									1,708	1,708			
100109113	Garfield	NJ		06/05/2023									1,847	1,847			
100109114	Richmond	VA		06/05/2023									905	905			
100109115	Blakeslee	PA		06/05/2023									640	640			
100109116	Greenville	SC		06/05/2023									415	415			
100109117	Windermere	FL		06/05/2023									883	883			
100109119	Sun Valley	CA		06/05/2023									5,654	5,654			
100109120	Cape Coral	FL		06/05/2023									816	816			
100109121	Deerfield Beach	FL		06/05/2023									1,055	1,055			
100109123	Philadelphia	PA		06/05/2023									970	970			
100109125	Neptune	NJ		06/05/2023									970	970			
100109126	Franklin	NC		06/05/2023									539	539			
100109127	Silver Spring	MD		06/05/2023									2,391	2,391			
100109128	Cypress	TX		06/05/2023									6,541	6,541			
100109130	Willimantic	CT		06/05/2023									597	597			
100109131	Springfield	MA		06/05/2023									761	761			
100109132	Maitland	FL		06/05/2023									1,737	1,737			
100109133	N Las Vegas	NV		06/05/2023									455	455			
100109134	San Jose	CA		06/09/2023									4,376	4,376			
100109136	Westminster	CA		06/09/2023									2,850	2,850			
100109137	Palm Bay	FL		06/09/2023									851	851			
100109138	Glendale	CA		06/09/2023									4,975	4,975			
100109139	Garland	TX		06/09/2023									32,294	32,294			
100109140	Midland	TX		06/09/2023									815	815			
100109141	Midland	TX		06/09/2023									476	476			
100109144	Richmond	TX		06/09/2023									1,956	1,956			
100109145	Snellville	GA		06/09/2023									2,085	2,085			
100109146	Northridge	CA		06/09/2023									2,881	2,881			
100109147	Lancaster	CA		06/09/2023									1,448	1,448			
100109148	Madeira Beach	FL		06/09/2023									2,876	2,876			
100109149	Lodi	CA		07/21/2023									1,504	1,504			
100109150	Ponte Vedra	FL		07/21/2023									4,146	4,146			
100109151	Fredericksburg	TX		07/21/2023									3,354	3,354			
100109154	Saint George	UT		07/21/2023									518	518			
100109155	Westport	CT		07/21/2023									1,719	1,719			
100109157	Heber City	UT		07/21/2023									16,432	16,432			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109159	Bakersfield	CA		07/21/2023									1,009	1,009			
100109160	Hilo	HI		07/21/2023									476	476			
100109161	Wheat Ridge	CO		07/21/2023									360,000	360,000			
100109163	Ocala	FL		07/21/2023									860	860			
100109164	Irving	TX		07/21/2023									764	764			
100109166	Rosharon	TX		07/21/2023									1,199	1,199			
100109167	Georgetown	TX		07/21/2023									1,484	1,484			
100109168	Phoenix	AZ		07/21/2023									1,382	1,382			
100109169	Arlington	TX		07/21/2023									2,728	2,728			
100109170	Columbus	OH		07/21/2023									276	276			
100109173	Montgomery	TX		07/21/2023									3,116	3,116			
100109174	Morgan Hill	CA		07/21/2023									54,100	54,100			
100109176	Santa Clarita	CA		07/21/2023									2,688	2,688			
100109177	Santa Clarita	CA		07/21/2023									2,956	2,956			
100109179	Celina	TX		07/21/2023									2,102	2,102			
100109181	Katy	TX		07/21/2023									1,201	1,201			
100109182	Mesa	AZ		07/21/2023									1,505	1,505			
100109183	Pismo Beach	CA		07/21/2023									211,021	211,021			
100109184	Houston	TX		07/21/2023									1,084	1,084			
100109185	Scottsdale	AZ		07/21/2023									1,419	1,419			
100109186	Santa Clarita	CA		07/21/2023									2,846	2,846			
100109188	Charlotte	NC		07/21/2023									2,930	2,930			
100109189	San Diego	CA		07/21/2023									1,881	1,881			
100109190	Whittier	CA		07/21/2023									2,472	2,472			
100109191	Moreno Valley	CA		07/21/2023									1,143	1,143			
100109192	Houston	TX		07/21/2023									8,419	8,419			
100109193	San Rafael	CA		07/21/2023									2,623	2,623			
100109194	Fairburn	GA		07/21/2023									1,177	1,177			
100109195	Santa Monica	CA		07/21/2023									3,675	3,675			
100109197	Palm Desert	CA		07/21/2023									2,013	2,013			
100109201	Riviera Beach	FL		07/21/2023									745	745			
100109203	Denton	TX		07/21/2023									394	394			
100109204	Los Angeles	CA		07/21/2023									6,654	6,654			
100109206	Aubrey	TX		07/21/2023									2,552	2,552			
100109210	Mesa	AZ		07/21/2023									1,314	1,314			
100109211	Mount Prospect	IL		07/21/2023									552	552			
100109212	Turlock	CA		07/21/2023									2,834	2,834			
100109214	Everett	WA		07/21/2023									5,255	5,255			
100109215	Apopka	FL		07/21/2023									2,831	2,831			
100109217	Corona	CA		07/21/2023									2,801	2,801			
100109219	Denver	CO		07/21/2023									1,243	1,243			
100109220	Miami	FL		07/21/2023									782	782			
100109222	San Jose	CA		07/21/2023									1,916	1,916			
100109223	Houston	TX		07/21/2023									388	388			
100109224	Yorba Linda	CA		07/21/2023									3,436	3,436			
100109225	Dallas	TX		07/21/2023									1,877	1,877			
100109226	Corona	CA		07/21/2023									6,527	6,527			
100109228	Altamonte Springs	FL		07/21/2023									644	644			
100109229	Long Beach	CA		07/21/2023									3,249	3,249			
100109231	Chicago	IL		07/21/2023									450	450			
100109232	Sierra Vista	AZ		07/21/2023									344	344			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109233	Phoenix	AZ		07/21/2023									528	528			
100109235	Chicago	IL		07/21/2023									619	619			
100109236	Davenport	FL		07/21/2023									2,456	2,456			
100109238	Memphis	TN		07/21/2023									273	273			
100109239	Jacksonville	FL		07/21/2023									2,000	2,000			
100109241	Gulf Shores	AL		07/21/2023									1,798	1,798			
100109242	Palm Coast	FL		07/21/2023									1,076	1,076			
100109243	Hollywood	FL		07/21/2023									857	857			
100109244	Los Angeles	CA		07/21/2023									634	634			
100109245	Hollywood	FL		07/21/2023									774	774			
100109246	Greenville	SC		07/21/2023									679	679			
100109247	Pittsburgh	PA		07/21/2023									253	253			
100109248	Independence	MO		07/21/2023									316	316			
100109250	Cincinnati	OH		07/21/2023									403	403			
100109251	Jacksonville	FL		07/21/2023									296	296			
100109252	Fort Worth	TX		07/21/2023									880	880			
100109253	Phoenix	AZ		07/21/2023									781	781			
100109255	Palm Bay	FL		07/21/2023									1,016	1,016			
100109256	Granbury	TX		07/21/2023									399	399			
100109257	Tucson	AZ		07/21/2023									932	932			
100109258	Roscommon	MI		07/21/2023									3	3			
100109259	Terre Haute	IN		07/21/2023									221	221			
100109260	Holmes Beach	FL		07/21/2023									2,304	2,304			
100109264	Soap Lake	WA		07/21/2023									592	592			
100109266	Fresno	CA		07/21/2023									412	412			
100109267	Rockwall	TX		07/21/2023									2,785	2,785			
100109268	Greenville	SC		07/21/2023									465	465			
100109269	Greenville	SC		07/21/2023									360	360			
100109270	Ocala	FL		07/21/2023									862	862			
100109273	Oakland	CA		07/21/2023									1,598	1,598			
100109275	Chicago	IL		07/21/2023									390	390			
100109277	Davenport	FL		07/21/2023									1,616	1,616			
100109279	Little Silver	NJ		07/21/2023									1,012	1,012			
100109282	Philadelphia	PA		07/21/2023									734	734			
100109283	Santee	CA		07/21/2023									380	380			
100109286	Gatlinburg	TN		06/12/2023									2,656	2,656			
100109287	Sevierville	TN		06/12/2023									1,771	1,771			
100109288	Sarasota	FL		06/12/2023									2,295	2,295			
100109289	Los Angeles	CA		06/12/2023									1,509	1,509			
100109290	Jersey City	NJ		06/12/2023									2,112	2,112			
100109291	Mahwah	NJ		06/12/2023									1,618	1,618			
100109292	Panama City	FL		06/12/2023									1,887	1,887			
100109293	Brooklyn	NY		06/12/2023									5,403	5,403			
100109294	Lawrence	MA		06/12/2023									2,061	2,061			
100109295	Dallas	TX		06/12/2023									1,837	1,837			
100109296	Medical Lake	WA		06/12/2023									1,171	1,171			
100109297	Farmers Branch	TX		06/12/2023									1,113	1,113			
100109298	Mckinney	TX		06/12/2023									1,269	1,269			
100109299	Atlanta	GA		06/12/2023									1,615	1,615			
100109300	Fort Lauderdale	FL		06/12/2023									1,371	1,371			
100109301	Puyallup	WA		06/12/2023									1,063	1,063			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109302	La Quinta	CA		06/12/2023									2,607	2,607			
100109303	Liberty	NY		06/12/2023									1,309	1,309			
100109304	Port Bolivar	TX		06/12/2023									7,760	7,760			
100109305	Naples	FL		06/12/2023									2,510	2,510			
100109306	North Richland Hills	TX		06/12/2023									1,160	1,160			
100109307	Lakewood	WA		06/12/2023									2,299	2,299			
100109308	Memphis	TN		06/12/2023									919	919			
100109309	Indian Rocks Beach	FL		06/12/2023									1,894	1,894			
100109310	Hillsboro	OR		06/12/2023									1,068	1,068			
100109311	Key West	FL		06/12/2023									3,927	3,927			
100109312	Rockvale	TN		06/12/2023									972	972			
100109313	Palm Coast	FL		06/12/2023									2,974	2,974			
100109315	Hawley	PA		06/12/2023									1,069	1,069			
100109316	Sarasota	FL		06/12/2023									47,578	47,578			
100109317	Alexandria	VA		06/12/2023									301,762	301,762			
100109318	Liberty Hill	TX		06/12/2023									1,009	1,009			
100109319	Lebanon	TN		06/12/2023									1,017	1,017			
100109320	Liberty Hill	TX		06/12/2023									1,002	1,002			
100109321	Galveston	TX		06/12/2023									10,874	10,874			
100109322	South Ogden	UT		06/12/2023									32,508	32,508			
100109323	Saint Louis	MO		06/12/2023									1,147	1,147			
100109324	Katy	TX		06/12/2023									964	964			
100109325	Bonita Springs	FL		06/12/2023									885	885			
100109326	Nutley	NJ		06/12/2023									1,842	1,842			
100109327	Frisco	TX		06/12/2023									2,642	2,642			
100109328	Bastrop	TX		06/12/2023									1,515	1,515			
100109329	Cape Coral	FL		06/12/2023									1,689	1,689			
100109330	New Britain	CT		06/12/2023									1,514	1,514			
100109331	Tucson	AZ		06/12/2023									1,055	1,055			
100109332	Washington	DC		06/12/2023									2,351	2,351			
100109333	Apex	NC		06/12/2023									1,409	1,409			
100109334	Miami	FL		06/12/2023									1,594	1,594			
100109335	Austin	TX		06/12/2023									1,182	1,182			
100109336	Midland	TX		06/12/2023									1,146	1,146			
100109337	Gallatin	TN		06/12/2023									1,077	1,077			
100109338	New City	NY		06/12/2023									1,880	1,880			
100109339	Coatesville	PA		06/12/2023									4,408	4,408			
100109340	Fontana	CA		06/12/2023									1,842	1,842			
100109341	Santa Maria	CA		06/12/2023									1,543	1,543			
100109342	Jupiter	FL		06/12/2023									1,065	1,065			
100109343	Spokane	WA		06/12/2023									1,362	1,362			
100109344	Astoria	NY		06/12/2023									14,530	14,530			
100109345	East Boston	MA		06/12/2023									3,043	3,043			
100109346	Melissa	TX		06/12/2023									1,105	1,105			
100109347	Sonoita	AZ		06/12/2023									1,239	1,239			
100109348	Melissa	TX		06/12/2023									1,114	1,114			
100109349	Haines City	FL		06/12/2023									1,272	1,272			
100109350	Celina	TX		06/12/2023									1,757	1,757			
100109351	Englewood	CO		06/12/2023									2,990	2,990			
100109352	Scranton	PA		06/12/2023									1,323	1,323			
100109353	West Palm Beach	FL		06/12/2023									1,369	1,369			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109354	Venice	FL		06/12/2023									1,266	1,266			
100109355	Salt Lake City	UT		06/12/2023									1,408	1,408			
100109356	Fairfax	VA		06/12/2023									1,463	1,463			
100109357	Clifton	NJ		06/12/2023									1,551	1,551			
100109358	Eustis	FL		06/12/2023									1,255	1,255			
100109359	Fresno	CA		06/12/2023									1,304	1,304			
100109360	Woodland Park	CO		06/12/2023									1,705	1,705			
100109362	Naples	FL		06/12/2023									3,182	3,182			
100109363	Staten Island	NY		06/12/2023									1,473	1,473			
100109364	Georgetown	TX		06/12/2023									1,221	1,221			
100109365	Phoenix	AZ		06/12/2023									2,188	2,188			
100109366	Bradenton	FL		06/12/2023									1,282	1,282			
100109367	Nashville	TN		06/12/2023									3,445	3,445			
100109368	Davenport	FL		06/12/2023									2,249	2,249			
100109369	New Orleans	LA		06/12/2023									1,093	1,093			
100109370	Durango	CO		06/12/2023									2,541	2,541			
100109371	Anchorage	AK		06/12/2023									1,923	1,923			
100109372	Seaside	OR		06/12/2023									2,897	2,897			
100109373	Tucson	AZ		06/12/2023									1,325	1,325			
100109374	Kissimmee	FL		06/12/2023									1,566	1,566			
100109375	Orem	UT		06/12/2023									932	932			
100109376	Wesley Chapel	FL		06/12/2023									1,965	1,965			
100109377	Manteca	CA		06/12/2023									2,681	2,681			
100109378	Concord	CA		06/12/2023									2,842	2,842			
100109379	Port Saint Lucie	FL		06/12/2023									2,012	2,012			
100109381	Miramar Beach	FL		06/13/2023									1,934	1,934			
100109384	Fort Bragg	CA		06/13/2023									1,088	1,088			
100109391	New Haven	CT		06/13/2023									1,193	1,193			
100109393	Santa Rosa Beach	FL		06/13/2023									4,637	4,637			
100109394	Cathedral City	CA		06/13/2023									729	729			
100109395	Lithonia	GA		06/13/2023									665	665			
100109396	Houston	TX		06/13/2023									1,126	1,126			
100109571	Glendora	CA		06/14/2023									3,936	3,936			
100109572	Kelso	WA		06/14/2023									755	755			
100109573	Leominster	MA		06/14/2023									2,049	2,049			
100109574	Fresno	TX		06/14/2023									787	787			
100109576	Jacksonville	FL		06/14/2023									1,208	1,208			
100109577	Sarasota	FL		06/14/2023									857	857			
100109578	Citrus Heights	CA		06/14/2023									2,268	2,268			
100109579	Miami	FL		06/14/2023									1,844	1,844			
100109581	Salinas	CA		06/14/2023									2,028	2,028			
100109582	Charlestown	IN		06/14/2023									2,649	2,649			
100109583	Porter	TX		06/14/2023									570	570			
100109584	Aurora	IL		06/14/2023									585	585			
100109587	La Fayette	GA		06/14/2023									677	677			
100109589	Temecula	CA		06/14/2023									622	622			
100109590	Adelanto	CA		06/14/2023									541	541			
100109591	Miami	FL		06/14/2023									737	737			
100109592	Dallas	TX		06/14/2023									1,106	1,106			
100109593	Greeley	CO		06/14/2023									735	735			
100109595	Norfolk	VA		06/14/2023									461	461			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109596	Baltimore	MD		06/14/2023									555	555			
100109600	Petersburg	VA		06/14/2023									290	290			
100109601	San Antonio	TX		06/14/2023									512	512			
100109606	Hacienda Heights	CA		06/14/2023									3,707	3,707			
100109609	Granada Hills	CA		06/14/2023									2,006	2,006			
100109610	Baltimore	MD		06/14/2023									602	602			
100109611	Fort Worth	TX		06/14/2023									2,068	2,068			
100109612	Greeley	CO		06/14/2023									3,369	3,369			
100109614	Davenport	FL		06/14/2023									1,204	1,204			
100109615	Chicago	IL		06/14/2023									973	973			
100109617	Rockville	MD		06/14/2023									1,861	1,861			
100109618	Los Angeles	CA		06/14/2023									1,361	1,361			
100109619	Palm Bay	FL		06/14/2023									846	846			
100109621	Riverside	CA		06/14/2023									3,401	3,401			
100109622	Houston	TX		06/14/2023									5,100	5,100			
100109623	Middletown	OH		06/14/2023									517	517			
100109626	Mammoth Lakes	CA		06/14/2023									1,844	1,844			
100109627	Collierville	TN		06/14/2023									2,059	2,059			
100109628	Wimauma	FL		06/14/2023									771	771			
100109630	North Hollywood	CA		06/14/2023									1,797	1,797			
100109631	Wright City	MO		06/14/2023									618	618			
100109632	Whittier	CA		06/14/2023									3,048	3,048			
100109633	Plano	TX		06/14/2023									72,912	72,912			
100109634	Mineral Wells	TX		06/14/2023									340	340			
100109635	Baltimore	MD		06/14/2023									373	373			
100109636	Vernon	CT		06/14/2023									649	649			
100109637	Fort Lauderdale	FL		06/14/2023									3,245	3,245			
100109638	Deltona	FL		06/14/2023									1,332	1,332			
100109639	Laurel	MD		06/14/2023									1,838	1,838			
100109640	Holiday	FL		06/14/2023									1,023	1,023			
100109641	Oakland	CA		06/14/2023									2,329	2,329			
100109642	Jurupa Valley	CA		06/14/2023									1,342	1,342			
100109643	Magnolia	TX		06/14/2023									688	688			
100109644	Fairburn	GA		06/14/2023									759	759			
100109645	Tomball	TX		06/14/2023									5,780	5,780			
100109646	College Park	MD		06/14/2023									25,617	25,617			
100109647	Fontana	CA		06/14/2023									1,513	1,513			
100109648	Panama City Beach	FL		06/14/2023									1,032	1,032			
100109649	Kenner	LA		06/14/2023									3,061	3,061			
100109650	Englewood	FL		06/14/2023									1,343	1,343			
100109651	Sacramento	CA		06/14/2023									1,284	1,284			
100109652	Glen Burnie	MD		06/14/2023									679	679			
100109653	Hazel Crest	IL		06/14/2023									476	476			
100109654	Miami	FL		06/14/2023									3,017	3,017			
100109655	Orlando	FL		06/14/2023									808	808			
100109656	Los Gatos	CA		06/14/2023									5,490	5,490			
100109658	Estero	FL		06/14/2023									1,235	1,235			
100109659	Baltimore	MD		06/14/2023									294	294			
100109660	Oakland Park	FL		06/14/2023									2,159	2,159			
100109661	El Paso	TX		06/14/2023									937	937			
100109662	Vacaville	CA		06/14/2023									1,908	1,908			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109663	Honolulu	HI		06/14/2023									2,148	2,148			
100109664	Pauma Valley	CA		06/14/2023									2,505	2,505			
100109667	Fernandina Beach	FL		06/16/2023									1,307	1,307			
100109668	Asheville	NC		06/16/2023									822	822			
100109669	Winnsboro	SC		06/16/2023									690	690			
100109671	Miami	FL		06/16/2023									1,463	1,463			
100109672	Palm Springs	CA		06/16/2023									12,369	12,369			
100109674	Deerfield Beach	FL		06/16/2023									3,516	3,516			
100109675	Kannapolis	NC		06/16/2023									890	890			
100109676	Stockton	CA		06/16/2023									284	284			
100109679	Rancho Cucamonga	CA		06/16/2023									3,187	3,187			
100109680	Silverton	OR		06/16/2023									628	628			
100109682	Browns Mills	NJ		06/16/2023									1,800	1,800			
100109683	Vancouver	WA		06/16/2023									1,046	1,046			
100109684	Mesa	AZ		06/16/2023									832	832			
100109685	East Hartford	CT		06/16/2023									1,958	1,958			
100109686	Chicago	IL		06/16/2023									610	610			
100109687	Gilroy	CA		06/16/2023									834	834			
100109689	Apple Valley	CA		06/16/2023									490	490			
100109690	Little Rock	AR		06/16/2023									3,747	3,747			
100109693	San Diego	CA		06/15/2023									1,255	1,255			
100109694	Tillamook	OR		06/15/2023									617	617			
100109698	Houston	TX		06/16/2023									7,539	7,539			
100109699	Lake Forest	CA		06/16/2023									5,917	5,917			
100109700	Saint Cloud	FL		06/16/2023									31,482	31,482			
100109701	Miami	FL		06/16/2023									2,225	2,225			
100109702	Orinda	CA		06/16/2023									4,862	4,862			
100109703	Northport	AL		06/16/2023									1,061	1,061			
100109704	Paramus	NJ		06/16/2023									6,798	6,798			
100109705	Lilburn	GA		06/16/2023									983	983			
100109707	Emerald Hills	CA		06/16/2023									5,820	5,820			
100109708	Rancho Cucamonga	CA		06/16/2023									1,439	1,439			
100109709	Rancho Cucamonga	CA		06/16/2023									1,239	1,239			
100109711	Sherman Oaks	CA		06/16/2023									4,073	4,073			
100109712	Miami	FL		06/16/2023									529	529			
100109714	Highland	CA		06/16/2023									2,293	2,293			
100109715	Rye	NY		06/16/2023									4,436	4,436			
100109716	Palm Desert	CA		06/16/2023									1,470	1,470			
100109717	Davenport	FL		06/16/2023									815	815			
100109718	Los Angeles	CA		06/16/2023									2,440	2,440			
100109719	Houston	TX		06/16/2023									1,222	1,222			
100109720	Windham	CT		06/16/2023									357	357			
100109721	Incline Village	NV		06/16/2023									8,030	8,030			
100109722	Farmington	NY		06/16/2023									1,111	1,111			
100109724	Bronx	NY		06/16/2023									2,448	2,448			
100109725	Jacksonville	FL		06/16/2023									1,770	1,770			
100109726	Naples	FL		06/16/2023									827	827			
100109727	Plymouth	MA		06/16/2023									2,454	2,454			
100109728	Los Angeles	CA		06/16/2023									4,690	4,690			
100109730	Brunswick Hills	OH		06/16/2023									1,956	1,956			
100109731	Lancaster	SC		06/16/2023									844	844			

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100109732	Bayport	NY		06/16/2023									3,536	3,536			
100109733	Kennewick	WA		06/16/2023									1,371	1,371			
100109734	Miami	FL		06/16/2023									1,435	1,435			
100109735	Fairview	NJ		06/16/2023									971	971			
100109736	Honolulu	HI		06/16/2023									7,864	7,864			
100109737	Dallas	TX		06/16/2023									31,560	31,560			
100109738	Marietta	GA		06/16/2023									766	766			
100109739	Detroit	MI		06/16/2023									853	853			
100109740	Pembroke Pines	FL		06/16/2023									778	778			
100109741	Reno	NV		06/16/2023									19,659	19,659			
100109742	Fontana	CA		06/16/2023									1,330	1,330			
100109743	Fort Pierce	FL		06/16/2023									6,699	6,699			
100109744	San Leandro	CA		06/16/2023									815	815			
100109745	Austin	TX		06/16/2023									920	920			
100109746	Beverly Hills	CA		06/16/2023									3,665	3,665			
100109749	Severna Park	MD		06/16/2023									245	245			
100109751	Naugatuck	CT		06/16/2023									944	944			
100109752	Waterbury	CT		06/16/2023									412	412			
100109753	Macon	GA		06/16/2023									504	504			
100109754	Santa Monica	CA		06/16/2023									7,010	7,010			
100109755	Columbus	OH		06/16/2023									734	734			
100109756	Camarillo	CA		06/16/2023									6,238	6,238			
100109757	Los Angeles	CA		06/16/2023									1,824	1,824			
100109758	Seattle	WA		06/16/2023									103,590	103,590			
100109759	Sacramento	CA		06/16/2023									21,300	21,300			
100109760	Houston	TX		06/16/2023									837	837			
100109761	Temple City	CA		06/16/2023									3,866	3,866			
100109762	Westlake	OH		06/16/2023									1,557	1,557			
100109766	South Pasadena	CA		08/04/2023									1,658	1,658			
100109767	Culver City	CA		08/04/2023									3,000	3,000			
100109768	New Braunfels	TX		08/04/2023									830	830			
100109769	Santa Ana	CA		08/04/2023									1,663	1,663			
100109770	Rancho Mission Viejo	CA		08/04/2023									1,028	1,028			
100109771	San Diego	CA		08/04/2023									3,088	3,088			
100109772	Chandler	AZ		08/04/2023									771	771			
100109773	Oakhurst	CA		08/04/2023									772	772			
100109774	Coral Springs	FL		08/04/2023									8,100	8,100			
100109776	Haleiwa	HI		08/04/2023									5,210	5,210			
100109777	Ocala	FL		08/04/2023									740	740			
100109778	Los Angeles	CA		08/04/2023									400	400			
100109780	Melbourne	FL		08/04/2023									1,071	1,071			
100109781	Palm Desert	CA		08/04/2023									755	755			
100109782	Firestone	CO		08/04/2023									1,234	1,234			
100109783	Napa	CA		08/04/2023									1,762	1,762			
100109784	Altadena	CA		08/04/2023									3,933	3,933			
100109785	Felton	CA		08/04/2023									2,246	2,246			
100109786	Los Angeles	CA		08/04/2023									656	656			
100109787	Spring Branch	TX		08/04/2023									2,447	2,447			
100109788	Bradenton	FL		08/04/2023									3,131	3,131			
100109789	Shoreline	WA		08/04/2023									4,226	4,226			
100109790	La Verkin	UT		08/04/2023									775	775			

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100109791	Key Largo	FL		08/04/2023									676	676			
100109792	Snoqualmie	WA		08/04/2023									141,893	141,893			
100109795	Poulsbo	WA		08/04/2023									1,355	1,355			
100109796	Friday Harbor	WA		08/04/2023									1,632	1,632			
100109797	Yuma	AZ		08/04/2023									304	304			
100109798	Laveen	AZ		08/04/2023									771	771			
100109799	Tallahassee	FL		08/04/2023									250	250			
100109802	Snellville	GA		08/04/2023									449	449			
100109805	Naugatuck	CT		08/04/2023									367	367			
100109806	Miramar Beach	FL		08/04/2023									3,795	3,795			
100109807	Bradenton	FL		08/04/2023									1,657	1,657			
100109809	Kissimmee	FL		08/04/2023									1,589	1,589			
100109810	Lodi	CA		08/04/2023									310	310			
100109811	Greenville	SC		08/04/2023									246	246			
100109812	Ladson	SC		06/22/2023									679	679			
100109813	Irvington	NJ		06/22/2023									1,334	1,334			
100109815	Newark	NJ		06/22/2023									1,896	1,896			
100109816	Central Islip	NY		06/22/2023									2,642	2,642			
100109817	Elizabeth	NJ		06/22/2023									3,417	3,417			
100109818	East Orange	NJ		06/22/2023									1,782	1,782			
100109819	Newark	NJ		06/22/2023									1,810	1,810			
100109820	Newark	NJ		06/22/2023									1,810	1,810			
100109821	Newark	NJ		06/22/2023									1,810	1,810			
100109822	Newark	NJ		06/22/2023									1,917	1,917			
100109823	Crown Point	IN		06/22/2023									411	411			
100109824	Chicago	IL		06/22/2023									236	236			
100109825	Gary	IN		06/22/2023									1,255	1,255			
100109826	Chicago	IL		06/22/2023									637	637			
100109829	Roebling	NJ		06/22/2023									404	404			
100109830	Staten Island	NY		06/22/2023									1,837	1,837			
100109831	East Orange	NJ		06/22/2023									1,197	1,197			
100109832	Lubbock	TX		06/22/2023									237	237			
100109833	Detroit	MI		06/22/2023									335	335			
100109835	Norfolk	VA		06/22/2023									304	304			
100109837	Detroit	MI		06/22/2023									213	213			
100109838	Millville	NJ		06/22/2023									293	293			
100109839	Toms River	NJ		06/22/2023									91,147	91,147			
100109840	North Miami Beach	FL		06/22/2023									1,828	1,828			
100109841	St. Louis	MO		06/22/2023									4,255	4,255			
100109842	Lantana	FL		06/22/2023									1,308	1,308			
100109843	Detroit	MI		06/22/2023									462	462			
100109844	Baltimore	MD		06/22/2023									605	605			
100109845	Orlando	FL		06/22/2023									718	718			
100109846	Philadelphia	PA		06/22/2023									1,066	1,066			
100109847	Uniondale	NY		06/22/2023									1,862	1,862			
100109848	Kingston	PA		06/22/2023									617	617			
100109849	Philadelphia	PA		06/22/2023									488	488			
100109850	Lansing	IL		06/22/2023									543	543			
100109851	Indianapolis	IN		06/22/2023									397	397			
100109852	Kansas City	MO		06/22/2023									460	460			
100109853	Orlando	FL		06/22/2023									755	755			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109855	The Bronx	NY		06/22/2023									13,789	13,789			
100109857	Waterbury	CT		06/22/2023									957	957			
100109858	Chicago	IL		06/22/2023									775	775			
100109859	South Fallsburg	NY		06/22/2023									961	961			
100109860	Dolton	IL		06/22/2023									504	504			
100109861	Wyoming	MI		06/22/2023									478	478			
100109862	Boston	MA		06/22/2023									1,252	1,252			
100109863	Bronx	NY		06/22/2023									1,859	1,859			
100109864	Cleveland	OH		06/22/2023									380	380			
100109865	Oklahoma City	OK		06/22/2023									745	745			
100109866	Marysville	CA		06/22/2023									750	750			
100109867	Oakland	CA		06/22/2023									1,104	1,104			
100109868	Newton	NJ		06/22/2023									650	650			
100109869	East Syracuse	NY		06/22/2023									415	415			
100109870	Hillside	NJ		06/22/2023									1,795	1,795			
100109871	Morrow	GA		06/22/2023									478	478			
100109872	Warren	NJ		06/22/2023									548	548			
100109873	New Orleans	LA		06/22/2023									534	534			
100109874	Bridgeton	NJ		06/22/2023									327	327			
100109875	Clinton Township	MI		06/22/2023									1,003	1,003			
100109876	Philadelphia	PA		06/22/2023									514	514			
100109877	Dolton	IL		06/22/2023									407	407			
100109878	Brooklyn	NY		06/22/2023									2,281	2,281			
100109879	Brentwood	NY		06/22/2023									1,035	1,035			
100109880	Nanuet	NY		06/22/2023									1,549	1,549			
100109882	Kansas City	MO		06/22/2023									438	438			
100109883	Morgantown	WV		06/22/2023									464	464			
100109885	Chicago	IL		06/22/2023									438	438			
100109886	Chicago	IL		06/22/2023									599	599			
100109888	Eastpointe	MI		06/22/2023									402	402			
100109889	Kansas City	MO		06/22/2023									659	659			
100109890	Waterbury	CT		06/22/2023									678	678			
100109891	Exeter	PA		06/22/2023									446	446			
100109892	Tobyhanna	PA		06/22/2023									670	670			
100109893	Eastlake	OH		06/22/2023									455	455			
100109894	Baltimore	MD		06/22/2023									236	236			
100109895	Tyler	TX		06/22/2023									579	579			
100109896	Philadelphia	PA		06/22/2023									989	989			
100109897	Philadelphia	PA		06/22/2023									563	563			
100109898	Brentwood	NY		06/22/2023									1,356	1,356			
100109899	Atlantic City	NJ		06/22/2023									549	549			
100109900	Cleveland	OH		06/22/2023									464	464			
100109901	Cleveland	OH		06/22/2023									427	427			
100109902	Lynwood	IL		06/22/2023									244	244			
100109903	Kansas City	MO		06/22/2023									600	600			
100109904	Baltimore	MD		06/22/2023									384	384			
100109905	Gary	IN		06/22/2023									369	369			
100109906	New Castle	DE		06/22/2023									490	490			
100109907	Atlanta	GA		06/22/2023									417	417			
100109908	Galloway	NJ		06/22/2023									268	268			
100109909	Indianapolis	IN		06/22/2023									153	153			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109910	Rocky Mount	NC		06/22/2023									270	270			
100109911	Shirley	NY		06/22/2023									1,141	1,141			
100109913	Cleveland	OH		06/22/2023									277	277			
100109914	Boise	ID		06/22/2023									1,671	1,671			
100109915	Trenton	NJ		06/22/2023									412	412			
100109916	Las Vegas	NV		06/22/2023									562	562			
100109917	Hamilton	NJ		06/22/2023									500	500			
100109918	Trenton	NJ		06/22/2023									423	423			
100109919	Lansing	IL		06/22/2023									527	527			
100109920	Baltimore	MD		06/22/2023									487	487			
100109921	New Lenox	IL		06/22/2023									835	835			
100109923	Glassboro	NJ		06/22/2023									923	923			
100109924	Waretown	NJ		06/22/2023									808	808			
100109925	Atlanta	GA		06/22/2023									394	394			
100109926	Brooklyn	NY		06/22/2023									2,412	2,412			
100109927	Weiser	ID		06/22/2023									427	427			
100109929	Surfside	FL		06/22/2023									2,769	2,769			
100109930	Meriden	CT		06/22/2023									650	650			
100109931	Philadelphia	PA		06/22/2023									1,100	1,100			
100109932	Kansas City	MO		06/22/2023									8,733	8,733			
100109933	Waterbury	CT		06/22/2023									918	918			
100109934	Philadelphia	PA		06/22/2023									555	555			
100109935	Ocean View	DE		06/22/2023									920	920			
100109936	Conroe	TX		06/22/2023									971	971			
100109937	Brooklyn	NY		06/22/2023									2,667	2,667			
100109938	Lakeland	FL		06/22/2023									425	425			
100109939	Staten Island	NY		06/22/2023									2,173	2,173			
100109940	Woodlyn	PA		06/22/2023									518	518			
100109941	Red Bank	NJ		06/22/2023									1,499	1,499			
100109942	Meriden	CT		06/22/2023									585	585			
100109944	Phillipsburg	NJ		06/22/2023									686	686			
100109946	Temple	TX		06/22/2023									696	696			
100109947	Berlin	NJ		06/22/2023									1,202	1,202			
100109948	Cincinnati	OH		06/22/2023									498	498			
100109950	Allentown	PA		06/22/2023									367	367			
100109952	Chicago	IL		06/22/2023									580	580			
100109955	Lansing	IL		06/22/2023									290	290			
100109957	Ferndale	MI		06/22/2023									520	520			
100109958	Las Vegas	NV		06/22/2023									1,708	1,708			
100109959	Atlanta	GA		06/22/2023									1,415	1,415			
100109960	Conyers	GA		06/22/2023									1,294	1,294			
100109961	Lindenwold	NJ		06/22/2023									338	338			
100109962	Columbus	OH		06/22/2023									2,291	2,291			
100109965	Detroit	MI		06/22/2023									814	814			
100109966	Phoenix	AZ		06/22/2023									933	933			
100109967	Phoenix	AZ		06/22/2023									1,121	1,121			
100109968	Cleveland	OH		06/22/2023									324	324			
100109970	Mount Vernon	NY		06/22/2023									2,366	2,366			
100109971	Bridgeton	NJ		06/22/2023									291	291			
100109972	Philadelphia	PA		06/22/2023									610	610			
100109973	New Albany	IN		06/22/2023									255	255			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109976	Jacksonville	FL		06/22/2023									262	262			
100109978	Gary	IN		06/22/2023									527	527			
100109979	Brooklyn	NY		06/22/2023									2,319	2,319			
100109980	Manahawkin	NJ		06/22/2023									954	954			
100109981	Chicago	IL		06/22/2023									446	446			
100109982	Newburgh	NY		06/22/2023									776	776			
100109983	Brooklyn	NY		06/22/2023									2,129	2,129			
100109984	Johnston	RI		06/22/2023									500	500			
100109985	Columbia	SC		06/22/2023									403	403			
100109986	Plymouth	PA		06/22/2023									605	605			
100109988	Cedar Rapids	IA		06/22/2023									293	293			
100109989	Norcross	GA		06/22/2023									680	680			
100109991	West Haverstraw	NY		06/22/2023									1,523	1,523			
100109992	Lancaster	TX		06/22/2023									1,066	1,066			
100109993	Haverstraw	NY		06/22/2023									1,559	1,559			
100109994	Haverstraw	NY		06/22/2023									1,359	1,359			
100109995	Haverstraw	NY		06/22/2023									1,408	1,408			
100109996	Franklin Township	NJ		06/22/2023									587	587			
100109997	Louisville	KY		06/22/2023									359	359			
100109998	Baltimore	MD		06/22/2023									440	440			
100109999	Trenton	NJ		06/22/2023									587	587			
100110000	Rochester	NY		06/22/2023									494	494			
100110001	Berkeley Township	NJ		06/22/2023									1,062	1,062			
100110002	Waterbury	CT		06/22/2023									263	263			
100110003	New Orleans	LA		06/22/2023									743	743			
100110004	Middle Island	NY		06/22/2023									1,040	1,040			
100110005	Southbury	CT		06/22/2023									989	989			
100110006	Hempstead	NY		06/22/2023									1,685	1,685			
100110007	Huntington	NY		06/22/2023									3,397	3,397			
100110008	Detroit	MI		06/22/2023									412	412			
100110009	Greenville	SC		06/23/2023									344	344			
100110010	San Diego	CA		06/23/2023									3,456	3,456			
100110012	Leesburg	VA		06/23/2023									2,167	2,167			
100110013	Cathedral City	CA		06/23/2023									1,092	1,092			
100110015	Hypoluxo	FL		06/23/2023									512	512			
100110018	Glendale	CA		06/23/2023									4,692	4,692			
100110020	Vero Beach	FL		06/23/2023									645	645			
100110021	Baltimore	MD		06/23/2023									110	110			
100110022	Port Saint Lucie	FL		06/23/2023									1,730	1,730			
100110023	Cincinnati	OH		06/23/2023									598	598			
100110024	Carlisle	PA		06/23/2023									9,821	9,821			
100110025	San Diego	CA		06/23/2023									2,351	2,351			
100110027	Chandler	AZ		06/23/2023									3,811	3,811			
100110028	Miami	FL		06/23/2023									1,410	1,410			
100110029	Prospect Park	PA		06/23/2023									1,009	1,009			
100110030	North Lauderdale	FL		06/23/2023									771	771			
100110031	West Linn	OR		06/23/2023									315,000	315,000			
100110033	Cutler Bay	FL		06/23/2023									497	497			
100110034	Willingboro	NJ		06/23/2023									1,789	1,789			
100110035	Newark	NJ		06/23/2023									21,509	21,509			
100110036	Joshua Tree	CA		06/23/2023									438	438			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110037	Parkville	MD		06/23/2023									866	866			
100110039	Valley Glen	CA		06/23/2023									2,273	2,273			
100110040	Fayetteville	GA		06/23/2023									1,812	1,812			
100110041	Longs	SC		06/23/2023									230	230			
100110042	Baltimore	MD		06/23/2023									771	771			
100110043	Temple Hills	MD		06/23/2023									734	734			
100110044	Miami	FL		06/23/2023									1,669	1,669			
100110045	Ansonia	CT		06/23/2023									720	720			
100110046	Oak Brook	IL		06/23/2023									5,673	5,673			
100110047	Miami	FL		06/23/2023									2,753	2,753			
100110048	Delray Beach	FL		06/23/2023									4,541	4,541			
100110049	Mcallen	TX		06/23/2023									996	996			
100110050	Waterbury	CT		06/23/2023									751	751			
100110051	North Lauderdale	FL		06/23/2023									771	771			
100110053	Castle Rock	CO		06/23/2023									3	3			
100110054	Sarasota	FL		06/23/2023									1,380	1,380			
100110055	Willingboro	NJ		06/23/2023									551	551			
100110056	Naples	FL		06/23/2023									711	711			
100110058	Stockton	CA		06/23/2023									1,405	1,405			
100110059	Brentwood	NY		06/23/2023									1,578	1,578			
100110060	Pikesville	MD		06/23/2023									893	893			
100110061	Cape Coral	FL		06/23/2023									4,095	4,095			
100110062	Houston	TX		06/23/2023									1,315	1,315			
100110063	Silver Spring	MD		06/23/2023									2,012	2,012			
100110064	Port St Lucie	FL		06/23/2023									622	622			
100110066	Pinecrest	FL		06/23/2023									13,710	13,710			
100110067	La Belle	FL		06/23/2023									1,033	1,033			
100110071	Forest Hills	NY		06/23/2023									3,042	3,042			
100110072	Baltimore	MD		06/23/2023									284	284			
100110073	Randallstown	MD		06/23/2023									876	876			
100110075	Bend	OR		06/23/2023									1,360	1,360			
100110076	Buda	TX		06/23/2023									952	952			
100110077	Windsor	CA		06/23/2023									3,319	3,319			
100110078	Orlando	FL		06/23/2023									548	548			
100110079	Hamlin	NY		06/23/2023									375	375			
100110080	Orinda	CA		06/23/2023									1,651	1,651			
100110081	Arvada	CO		06/23/2023									1,018	1,018			
100110082	Westbury	NY		06/23/2023									26	26			
100110084	Coto De Caza	CA		06/23/2023									4,394	4,394			
100110085	Phoenix	AZ		06/23/2023									837	837			
100110086	Sacramento	CA		06/23/2023									385	385			
100110087	Malibu	CA		06/23/2023									5,798	5,798			
100110088	North Middletown	NJ		06/23/2023									651	651			
100110089	Lawndale	CA		06/23/2023									2,705	2,705			
100110090	Kenner	LA		06/23/2023									678	678			
100110091	Pembroke Pines	FL		06/23/2023									1,420	1,420			
100110092	Galveston	TX		06/23/2023									1,179	1,179			
100110093	West Melbourne	FL		06/23/2023									1,685	1,685			
100110094	Gainesville	VA		06/23/2023									3,403	3,403			
100110095	District Heights	MD		06/23/2023									659	659			
100110097	Paterson	NJ		06/23/2023									987	987			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110098	Elizabeth	NJ		06/23/2023									1,251	1,251			
100110099	New Cuyama	CA		06/23/2023									1,391	1,391			
100110100	Palm Coast	FL		06/23/2023									1,273	1,273			
100110101	Holmes Beach	FL		06/23/2023									5,306	5,306			
100110102	Gulfport	FL		06/23/2023									800	800			
100110103	Palatine	IL		06/23/2023									24,924	24,924			
100110104	Las Vegas	NV		06/23/2023									1,648	1,648			
100110105	Phoenix	AZ		06/23/2023									3,042	3,042			
100110106	Wylie	TX		06/23/2023									3,614	3,614			
100110107	Lakeland	FL		06/23/2023									690	690			
100110108	Doral	FL		06/23/2023									1,371	1,371			
100110111	Alhambra	CA		06/23/2023									1,154	1,154			
100110113	Mcdonough	GA		06/23/2023									8,800	8,800			
100110115	San Jose	CA		06/23/2023									2,980	2,980			
100110116	Naples	FL		06/23/2023									2,078	2,078			
100110117	Glendale	CA		06/23/2023									5,470	5,470			
100110119	Homestead	FL		06/23/2023									1,477	1,477			
100110120	Chattahoochee Hills	GA		06/23/2023									725	725			
100110122	Baytown	TX		06/23/2023									480	480			
100110123	Los Cabos	MEX		06/27/2023									1,679	1,679			
100110124	Playas De Rosarito	MEX		06/27/2023									1,018	1,018			
100110125	Puerto Vallarta	MEX		06/27/2023									4,852	4,852			
100110126	Raritan	NJ		06/29/2023									1,232	1,232			
100110127	Howell	NJ		06/29/2023									10,735	10,735			
100110128	South Jordan	UT		06/29/2023									1,694	1,694			
100110130	Shakopee	MN		06/29/2023									1,800	1,800			
100110132	Fort Valley	GA		06/29/2023									749	749			
100110133	Tempe	AZ		06/29/2023									1,294	1,294			
100110134	Cincinnati	OH		06/29/2023									1,007	1,007			
100110135	Kissimmee	FL		06/29/2023									2,875	2,875			
100110136	Long Pond	PA		06/29/2023									501	501			
100110137	Winnetka	IL		06/29/2023									1,906	1,906			
100110138	Los Banos	CA		06/29/2023									1,421	1,421			
100110141	Miami	FL		06/29/2023									789	789			
100110142	Saint Petersburg	FL		06/29/2023									7,878	7,878			
100110144	Leonard	TX		06/29/2023									1,320	1,320			
100110146	Kissimmee	FL		06/29/2023									2,693	2,693			
100110147	Gardena	CA		06/29/2023									3,729	3,729			
100110148	La Quinta	CA		06/29/2023									566	566			
100110149	Saint George	UT		06/29/2023									4,283	4,283			
100110150	Schaumburg	IL		06/29/2023									3,965	3,965			
100110151	Cottonwood	AZ		06/29/2023									751	751			
100110152	Manor	TX		06/29/2023									794	794			
100110153	Perris	CA		06/29/2023									1,268	1,268			
100110156	San Antonio	TX		06/29/2023									941	941			
100110157	Beaverton	OR		06/30/2023									1,342	1,342			
100110158	Rahway	NJ		06/30/2023									1,287	1,287			
100110159	Largo	FL		06/30/2023									1,846	1,846			
100110160	Acworth	GA		06/30/2023									1,535	1,535			
100110161	Hyde Park	UT		06/30/2023									1,721	1,721			
100110162	Chicago	IL		06/30/2023									1,968	1,968			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110163	Wilmington	NC		06/30/2023									1,199	1,199			
100110164	New City	NY		06/30/2023									2,064	2,064			
100110165	La Quinta	CA		06/30/2023									2,011	2,011			
100110166	Mesa	AZ		06/30/2023									2,095	2,095			
100110167	Hendersonville	NC		06/30/2023									1,161	1,161			
100110168	Hypoluxo	FL		06/30/2023									868	868			
100110169	Los Angeles	CA		06/30/2023									2,106	2,106			
100110170	Toms River	NJ		06/30/2023									1,131	1,131			
100110171	Corona	NY		06/30/2023									1,698	1,698			
100110172	Garfield	NJ		06/30/2023									2,128	2,128			
100110173	Flagstaff	AZ		06/30/2023									1,652	1,652			
100110174	Santa Clara	CA		06/30/2023									3,406	3,406			
100110175	Orlando	FL		06/30/2023									1,960	1,960			
100110176	Boca Raton	FL		06/30/2023									2,184	2,184			
100110177	San Diego	CA		06/30/2023									1,707	1,707			
100110178	Salt Lake City	UT		06/30/2023									2,321	2,321			
100110179	San Diego	CA		06/30/2023									2,008	2,008			
100110180	Lakewood	CO		06/30/2023									1,633	1,633			
100110181	Murphys	CA		06/30/2023									2,033	2,033			
100110182	Bald Head Island	NC		06/30/2023									3,109	3,109			
100110183	Redondo Beach	CA		06/30/2023									3,323	3,323			
100110184	Clermont	FL		06/30/2023									1,118	1,118			
100110185	Berkeley	CA		06/30/2023									2,765	2,765			
100110186	Tucson	AZ		06/30/2023									997	997			
100110187	Tucson	AZ		06/30/2023									997	997			
100110188	Tucson	AZ		06/30/2023									997	997			
100110189	Tybee Island	GA		06/30/2023									2,035	2,035			
100110190	Tucson	AZ		06/30/2023									997	997			
100110191	Troy	MI		06/30/2023									1,120	1,120			
100110192	Durham	NC		06/30/2023									2,909	2,909			
100110193	Cary	NC		06/30/2023									1,939	1,939			
100110194	Los Angeles	CA		06/30/2023									2,776	2,776			
100110195	Yucca Valley	CA		06/30/2023									1,157	1,157			
100110196	St Pete Beach	FL		06/30/2023									3,395	3,395			
100110197	Durham	NC		06/30/2023									1,454	1,454			
100110198	Chandler	AZ		06/30/2023									1,785	1,785			
100110199	Durham	NC		06/30/2023									1,232	1,232			
100110200	Lawrenceville	GA		06/30/2023									3,775	3,775			
100110201	Lacey	WA		06/30/2023									1,823	1,823			
100110202	Sparks	NV		06/30/2023									1,270	1,270			
100110203	Leesburg	FL		06/30/2023									1,647	1,647			
100110204	Wilmington	CA		06/30/2023									2,570	2,570			
100110205	Lakeway	TX		06/30/2023									1,752	1,752			
100110206	Newark	NJ		06/30/2023									1,237	1,237			
100110207	San Antonio	TX		06/30/2023									2,974	2,974			
100110208	Portsmouth	RI		06/30/2023									1,504	1,504			
100110209	Harker Heights	TX		06/30/2023									983	983			
100110210	Murrieta	CA		06/30/2023									1,919	1,919			
100110211	Long Beach	CA		06/30/2023									4,221	4,221			
100110212	South Jordan	UT		06/30/2023									1,555	1,555			
100110213	Reno	NV		06/30/2023									1,967	1,967			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110214	Powell	OH		06/30/2023									2,265	2,265			
100110215	Ogden	UT		06/30/2023									1,228	1,228			
100110216	Farmers Branch	TX		06/30/2023									1,171	1,171			
100110217	Yucca Valley	CA		06/30/2023									1,200	1,200			
100110218	Owings Mills	MD		06/30/2023									1,370	1,370			
100110219	Miami	FL		06/30/2023									5,664	5,664			
100110220	Temecula	CA		06/30/2023									1,416	1,416			
100110221	Lincoln	CA		06/30/2023									1,600	1,600			
100110222	Broken Bow	OK		06/30/2023									2,199	2,199			
100110223	Austin	TX		06/30/2023									1,952	1,952			
100110224	San Jose	CA		06/30/2023									1,507	1,507			
100110225	Greenwich	CT		06/30/2023									2,899	2,899			
100110226	Kirkland	WA		06/30/2023									3,398	3,398			
100110227	Bentonville	AR		06/30/2023									1,061	1,061			
100110228	Minneapolis	MN		06/30/2023									1,300	1,300			
100110229	Johns Island	SC		06/30/2023									1,056	1,056			
100110230	Mountain House	CA		06/30/2023									43,980	43,980			
100110231	Aubrey	TX		06/30/2023									1,238	1,238			
100110232	Lebanon	OR		06/30/2023									1,575	1,575			
100110233	Kill Devil Hills	NC		06/30/2023									2,130	2,130			
100110234	Houston	TX		06/30/2023									1,115	1,115			
100110235	Charlottesville	VA		06/30/2023									1,722	1,722			
100110236	Garfield	NJ		06/30/2023									2,092	2,092			
100110237	Las Vegas	NV		06/30/2023									1,820	1,820			
100110238	Oakland	CA		06/30/2023									2,405	2,405			
100110239	Las Vegas	NV		06/30/2023									1,229	1,229			
100110240	Columbus	OH		06/30/2023									1,311	1,311			
100110241	Arden	NC		06/30/2023									7,685	7,685			
100110242	Noblesville	IN		06/30/2023									1,134	1,134			
100110243	Las Vegas	NV		06/30/2023									1,291	1,291			
100110244	North Wildwood	NJ		06/30/2023									1,538	1,538			
100110245	Yakima	WA		06/30/2023									1,903	1,903			
100110246	Oak Island	NC		06/30/2023									1,901	1,901			
100110247	Albuquerque	NM		06/30/2023									2,141	2,141			
100110248	Naperville	IL		06/30/2023									846	846			
100110249	Ellensburg	WA		06/30/2023									1,124	1,124			
100110250	Whittier	CA		06/30/2023									1,354	1,354			
100110251	Ramona	CA		06/30/2023									2,674	2,674			
100110252	Petaluma	CA		06/30/2023									1,520	1,520			
100110253	New Orleans	LA		06/30/2023									1,136	1,136			
100110254	Kill Devil Hills	NC		06/30/2023									5,940	5,940			
100110255	Newark	NJ		06/30/2023									958	958			
100110256	Lakewood	CO		06/30/2023									1,708	1,708			
100110257	Petaluma	CA		06/30/2023									1,520	1,520			
100110258	Madisonville	TX		06/30/2023									1,526	1,526			
100110259	Pocono Pines	PA		06/30/2023									2,522	2,522			
100110260	Haltom City	TX		06/30/2023									1,075	1,075			
100110261	Lancaster	PA		06/30/2023									1,146	1,146			
100110262	Austin	TX		06/30/2023									913	913			
100110263	Sugar Mountain	NC		06/30/2023									1,794	1,794			
100110264	Flower Mound	TX		06/30/2023									2,039	2,039			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110265	Castle Rock	WA		06/30/2023									2,219	2,219			
100110266	Richmond	VA		06/30/2023									913	913			
100110267	Deltaville	VA		06/30/2023									1,947	1,947			
100110268	Richmond Hill	GA		06/30/2023									879	879			
100110269	Pooler	GA		06/30/2023									1,585	1,585			
100110270	Roseland	VA		06/30/2023									1,832	1,832			
100110271	Nags Head	NC		06/30/2023									1,282	1,282			
100110272	Fort Myers	FL		06/30/2023									2,503	2,503			
100110273	Garfield	NJ		06/30/2023									2,153	2,153			
100110274	Nottingham	PA		06/30/2023									1,178	1,178			
100110275	Hot Springs	AR		06/30/2023									2,088	2,088			
100110276	Hurricane	UT		06/30/2023									1,396	1,396			
100110277	Hopatcong	NJ		06/30/2023									2,814	2,814			
100110278	Page	AZ		06/30/2023									1,501	1,501			
100110279	Renton	WA		06/30/2023									1,110	1,110			
100110280	Jacksonville	FL		06/30/2023									3,071	3,071			
100110281	Jackson	NJ		06/30/2023									1,807	1,807			
100110282	Chalmette	LA		06/30/2023									1,181	1,181			
100110283	Heyburn	ID		06/30/2023									1,817	1,817			
100110284	Dewey Beach	DE		06/30/2023									3,584	3,584			
100110285	Austin	TX		06/30/2023									1,206	1,206			
100110286	Los Angeles	CA		06/30/2023									1,205	1,205			
100110287	Ocean Isle	NC		06/30/2023									1,312	1,312			
100110288	Boston	MA		06/30/2023									4,020	4,020			
100110289	Kissimmee	FL		06/30/2023									1,284	1,284			
100110290	Charlotte	NC		06/30/2023									1,041	1,041			
100110291	Manassas	VA		06/30/2023									1,759	1,759			
100110292	Peoria	AZ		06/30/2023									1,431	1,431			
100110293	Carolina Beach	NC		06/30/2023									1,928	1,928			
100110294	Windermere	FL		06/30/2023									1,329	1,329			
100110295	Hamilton	MT		06/30/2023									7,355	7,355			
100110296	Mariposa	CA		06/30/2023									1,548	1,548			
100110297	Baltimore	MD		06/30/2023									1,607	1,607			
100110298	Richmond	VA		06/30/2023									1,132	1,132			
100110299	White Hall	MD		06/30/2023									1,104	1,104			
100110300	Jackson	NJ		06/30/2023									2,859	2,859			
100110301	Petersburg	TN		06/30/2023									1,240	1,240			
100110302	Baltimore	MD		06/30/2023									5,713	5,713			
100110303	Fuquay Varina	NC		06/30/2023									1,690	1,690			
100110304	Saint Peters	MO		06/30/2023									1,203	1,203			
100110305	Estes Park	CO		06/30/2023									3,103	3,103			
100110306	Peoria	AZ		06/30/2023									1,431	1,431			
100110307	Cambridge	MA		06/30/2023									1,620	1,620			
100110308	Oldsmar	FL		06/30/2023									1,444	1,444			
100110309	Nashville	TN		06/30/2023									1,221	1,221			
100110310	La Verkin	UT		06/30/2023									3,087	3,087			
100110311	Hamden	CT		06/30/2023									1,162	1,162			
100110312	Boyd	TX		06/30/2023									1,963	1,963			
100110313	Elizabeth City	NC		06/30/2023									1,199	1,199			
100110314	Los Angeles	CA		06/30/2023									1,920	1,920			
100110315	Clarksville	TN		06/30/2023									2,187	2,187			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110316	Greer	SC		06/30/2023									1,617	1,617			
100110317	Flagstaff	AZ		06/30/2023									953	953			
100110318	Surf City	NC		06/30/2023									2,080	2,080			
100110319	Pomona	CA		06/30/2023									58,528	58,528			
100110320	Wood Village	OR		06/30/2023									1,480	1,480			
100110321	Mesa	AZ		06/30/2023									1,110	1,110			
100110322	Anna	TX		06/30/2023									1,225	1,225			
100110324	Chicago	IL		06/30/2023									1,345	1,345			
100110325	Maywood	NJ		06/30/2023									1,461	1,461			
100110326	Stuart	FL		06/30/2023									1,126	1,126			
100110327	Nashville	TN		06/30/2023									1,785	1,785			
100110328	Nashville	TN		06/30/2023									2,411	2,411			
100110329	Georgetown	TX		06/30/2023									1,243	1,243			
100110330	Pflugerville	TX		06/30/2023									1,621	1,621			
100110331	Bastrop	TX		06/30/2023									2,289	2,289			
100110332	Chicago	IL		06/30/2023									2,137	2,137			
100110333	Pawtucket	RI		06/30/2023									2,454	2,454			
100110334	San Leandro	CA		06/30/2023									1,629	1,629			
100110335	Hood River	OR		06/30/2023									3,380	3,380			
100110336	Clarksburg	MD		06/30/2023									1,755	1,755			
100110337	Elizabeth	NJ		06/30/2023									1,971	1,971			
100110338	Austin	TX		06/30/2023									1,041	1,041			
100110339	Allen	TX		06/30/2023									11,331	11,331			
100110340	Cheyenne	WY		06/30/2023									3,663	3,663			
100110341	Gilbert	AZ		06/30/2023									1,232	1,232			
100110342	Centralia	WA		06/30/2023									1,209	1,209			
100110343	Johns Creek	GA		06/30/2023									2,030	2,030			
100110344	Austin	TX		06/30/2023									1,856	1,856			
100110345	Athens	GA		06/30/2023									3,582	3,582			
100110347	Phoenix	AZ		06/30/2023									2,665	2,665			
100110348	Oak Island	NC		06/30/2023									1,331	1,331			
100110349	Perry Hall	MD		06/30/2023									1,637	1,637			
100110350	Boulder	CO		06/30/2023									19,295	19,295			
100110351	Aubrey	TX		06/30/2023									1,664	1,664			
100110352	Herndon	VA		06/30/2023									1,634	1,634			
100110353	West Palm Beach	FL		06/30/2023									1,821	1,821			
100110354	Glen St Mary	FL		06/30/2023									1,623	1,623			
100110355	Lansdale	PA		06/30/2023									1,179	1,179			
100110356	Tulare	CA		06/30/2023									1,491	1,491			
100110357	Garland	TX		06/30/2023									95,666	95,666			
100110358	North Bay Village	FL		06/30/2023									3,122	3,122			
100110359	El Centro	CA		06/30/2023									902	902			
100110360	Troy	MI		06/30/2023									128,803	128,803			
100110361	Sacramento	CA		06/30/2023									1,151	1,151			
100110362	Blue Ridge	GA		06/30/2023									1,018	1,018			
100110363	Watauga	TX		06/30/2023									944	944			
100110364	Irvine	CA		06/30/2023									1,097	1,097			
100110365	Palm Springs	CA		06/30/2023									3,325	3,325			
100110366	Alexandria	VA		06/30/2023									3,564	3,564			
100110367	San Francisco	CA		06/30/2023									4,352	4,352			
100110368	Bessemer City	NC		06/30/2023									916	916			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110369	The Woodlands	TX		06/30/2023									2,146	2,146			
100110370	Ashburn	VA		06/30/2023									2,839	2,839			
100110371	Palm Springs	CA		06/30/2023									1,509	1,509			
100110372	Austin	TX		06/30/2023									1,318	1,318			
100110373	North Potomac	MD		06/30/2023									1,408	1,408			
100110374	Centreville	VA		06/30/2023									1,477	1,477			
100110375	Saint George	UT		06/30/2023									3,148	3,148			
100110376	Murfreesboro	TN		06/30/2023									24,165	24,165			
100110377	Denver	CO		06/30/2023									56,138	56,138			
100110378	Eagle Mountain	UT		06/30/2023									1,205	1,205			
100110380	Spanaway	WA		06/30/2023									9,329	9,329			
100110381	Dickinson	TX		06/30/2023									1,650	1,650			
100110382	Azusa	CA		06/30/2023									2,067	2,067			
100110383	Fayetteville	AR		06/30/2023									1,119	1,119			
100110384	West Orange	NJ		06/30/2023									1,261	1,261			
100110385	Woodstock	GA		06/30/2023									1,171	1,171			
100110386	Fayetteville	AR		06/30/2023									932	932			
100110387	Lemon Grove	CA		06/30/2023									1,473	1,473			
100110388	Louisburg	KS		06/30/2023									2,018	2,018			
100110389	Corona	CA		06/30/2023									3,230	3,230			
100110390	Miami	FL		06/30/2023									2,096	2,096			
100110391	Las Vegas	NV		06/30/2023									2,452	2,452			
100110392	Gulf Shores	AL		06/30/2023									998	998			
100110393	Aubrey	TX		06/30/2023									1,084	1,084			
100110394	Sarasota	FL		06/30/2023									5,798	5,798			
100110395	Aubrey	TX		06/30/2023									1,621	1,621			
100110396	Myrtle Beach	SC		06/30/2023									14,113	14,113			
100110398	Los Angeles	CA		06/30/2023									2,504	2,504			
100110399	Provo	UT		06/30/2023									1,538	1,538			
100110400	San Diego	CA		06/30/2023									1,606	1,606			
100110401	Danville	IN		06/30/2023									876	876			
100110402	Belleville	NJ		06/30/2023									1,709	1,709			
100110403	Pasadena	CA		06/30/2023									3,554	3,554			
100110404	Spring City	PA		06/30/2023									1,480	1,480			
100110405	San Tan Valley	AZ		06/30/2023									1,450	1,450			
100110406	Glorieta	NM		06/30/2023									2,180	2,180			
100110407	Durham	NC		06/30/2023									1,463	1,463			
100110408	Folsom	CA		06/30/2023									2,472	2,472			
100110409	Suwanee	GA		06/30/2023									1,799	1,799			
100110410	Tarpon Springs	FL		06/30/2023									1,374	1,374			
100110411	Newton	NC		06/30/2023									1,732	1,732			
100110412	Kissimmee	FL		06/30/2023									2,529	2,529			
100110413	Phoenix	AZ		06/30/2023									4,881	4,881			
100110414	Bend	OR		06/30/2023									4,364	4,364			
100110415	Mckinney	TX		06/30/2023									9,420	9,420			
100110416	Hingham	MA		06/30/2023									1,353	1,353			
100110417	Englewood	CO		06/30/2023									1,541	1,541			
100110418	Naples	FL		06/30/2023									1,406	1,406			
100110419	Maywood	IL		06/30/2023									825	825			
100110420	The Woodlands	TX		06/30/2023									1,438	1,438			
100110421	Georgetown	TX		06/30/2023									266,147	266,147			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110422	Centerton	AR		06/30/2023									1,181	1,181			
100110423	Brooksville	FL		06/30/2023									1,254	1,254			
100110424	Fernandina Beach	FL		06/30/2023									1,323	1,323			
100110425	Holmes Beach	FL		06/30/2023									2,457	2,457			
100110426	Laguna Niguel	CA		06/30/2023									1,862	1,862			
100110427	San Juan Capistrano	CA		06/30/2023									2,215	2,215			
100110429	Philadelphia	PA		06/30/2023									1,568	1,568			
100110430	San Antonio	TX		06/30/2023									1,206	1,206			
100110431	Brigantine	NJ		06/30/2023									1,827	1,827			
100110433	Tega Cay	SC		06/30/2023									2,075	2,075			
100110434	Tillamook	OR		06/30/2023									1,770	1,770			
100110435	Las Vegas	NV		06/30/2023									1,162	1,162			
100110436	Johnston	RI		06/30/2023									1,156	1,156			
100110438	Rosharon	TX		06/30/2023									1,434	1,434			
100110439	Scottsdale	AZ		06/30/2023									2,102	2,102			
100110440	Denton	TX		06/30/2023									1,227	1,227			
100110441	Rosharon	TX		06/30/2023									4,365	4,365			
100110442	Rosharon	TX		06/30/2023									1,254	1,254			
100110443	Sherman	TX		06/30/2023									1,264	1,264			
100110444	Alameda	CA		06/30/2023									3,456	3,456			
100110445	Des Moines	WA		06/30/2023									1,878	1,878			
100110446	Los Angeles	CA		06/30/2023									1,993	1,993			
100110447	Castaic	CA		06/30/2023									3,318	3,318			
100110448	Denton	TX		06/30/2023									1,790	1,790			
100110449	Somerville	NJ		06/30/2023									1,884	1,884			
100110450	Flowermound	TX		06/30/2023									1,594	1,594			
100110451	Powell	OH		06/30/2023									1,704	1,704			
100110453	Port Orange	FL		06/30/2023									2,000	2,000			
100110454	Commerce City	CO		06/30/2023									1,681	1,681			
100110455	Bentonville	AR		06/30/2023									2,244	2,244			
100110456	Washington	DC		06/30/2023									2,051	2,051			
100110457	Winnabow	NC		06/30/2023									963	963			
100110458	Kyle	TX		06/30/2023									1,638	1,638			
100110459	Magnolia	TX		06/30/2023									1,307	1,307			
100110460	West Des Moines	IA		06/30/2023									3,608	3,608			
100110461	Hawthorne	CA		06/30/2023									1,686	1,686			
100110462	Washington	DC		06/30/2023									1,596	1,596			
100110463	Gardena	CA		06/30/2023									1,558	1,558			
100110464	Frederick	CO		06/30/2023									1,034	1,034			
100110465	Charlotte	NC		06/30/2023									1,144	1,144			
100110466	Johns Island	SC		06/30/2023									1,251	1,251			
100110467	Hendersonville	TN		06/30/2023									1,362	1,362			
100110468	Lehi	UT		06/30/2023									1,988	1,988			
100110469	Falls Church	VA		06/30/2023									2,758	2,758			
100110470	Asheville	NC		06/30/2023									1,018	1,018			
100110471	Lehi	UT		06/30/2023									2,026	2,026			
100110472	Fullerton	CA		06/30/2023									1,510	1,510			
100110473	Henderson	NV		06/30/2023									1,046	1,046			
100110474	Orlando	FL		06/30/2023									1,127	1,127			
100110475	San Antonio	TX		06/30/2023									934	934			
100110476	San Antonio	TX		06/30/2023									1,322	1,322			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110477	Krum	TX		06/30/2023									1,134	1,134			
100110478	Winter Park	FL		06/30/2023									2,161	2,161			
100110479	Toms River	NJ		06/30/2023									1,947	1,947			
100110480	Modesto	CA		06/30/2023									1,421	1,421			
100110481	Portland	OR		06/30/2023									1,968	1,968			
100110482	Ft Worth	TX		06/30/2023									2,707	2,707			
100110483	Saint Ignatius	MT		06/30/2023									2,513	2,513			
100110484	Kingston	TN		06/30/2023									1,938	1,938			
100110485	Granbury	TX		06/30/2023									1,350	1,350			
100110486	Liberty Hill	TX		06/30/2023									1,358	1,358			
100110487	Bangor	ME		06/30/2023									1,148	1,148			
100110488	Klamath Falls	OR		06/30/2023									968	968			
100110489	Greenwich	CT		06/30/2023									1,232	1,232			
100110490	Charlotte	NC		06/30/2023									2,672	2,672			
100110491	Rowland Heights	CA		06/30/2023									1,978	1,978			
100110492	Adelanto	CA		06/30/2023									893	893			
100110494	Marana	AZ		06/30/2023									1,341	1,341			
100110495	Pittsburgh	PA		06/30/2023									1,211	1,211			
100110496	Beaufort	NC		06/30/2023									1,396	1,396			
100110497	Pomona	CA		06/30/2023									1,379	1,379			
100110498	Hingham	MA		06/30/2023									2,984	2,984			
100110499	Farmington	UT		06/30/2023									1,928	1,928			
100110500	Suwanee	GA		06/30/2023									1,953	1,953			
100110501	Sarasota	FL		06/30/2023									3,113	3,113			
100110502	Jacksonville	FL		06/30/2023									1,492	1,492			
100110503	Cape Coral	FL		06/30/2023									1,709	1,709			
100110504	Lutz	FL		06/30/2023									2,289	2,289			
100110505	Modesto	CA		06/30/2023									1,374	1,374			
100110506	San Diego	CA		06/30/2023									12,180	12,180			
100110507	Henderson	NV		06/30/2023									1,458	1,458			
100110508	Lowell	MA		06/30/2023									2,190	2,190			
100110509	Toms River	NJ		06/30/2023									1,138	1,138			
100110510	Kyle	TX		06/30/2023									1,561	1,561			
100110511	Herriman	UT		06/30/2023									36,932	36,932			
100110512	Galveston	TX		06/30/2023									1,273	1,273			
100110513	Wasilla	AK		06/30/2023									2,212	2,212			
100110514	Fresno	CA		06/30/2023									1,906	1,906			
100110515	Rancho Mission Viejo	CA		06/30/2023									2,562	2,562			
100110516	Tucson	AZ		06/30/2023									1,722	1,722			
100110517	Commerce City	CO		06/30/2023									1,240	1,240			
100110518	Hutchinson Island	FL		06/30/2023									105,700	105,700			
100110519	Belmont	MA		06/30/2023									4,229	4,229			
100110520	Chula Vista	CA		06/30/2023									27,318	27,318			
100110521	Sarasota	FL		06/30/2023									1,503	1,503			
100110522	Issaquah	WA		06/30/2023									3,193	3,193			
100110523	Wake Forest	NC		06/30/2023									9,201	9,201			
100110524	Kissimmee	FL		06/30/2023									1,391	1,391			
100110525	Justin	TX		06/30/2023									1,196	1,196			
100110526	Surprise	AZ		06/30/2023									1,402	1,402			
100110527	Carrollton	TX		06/30/2023									1,044	1,044			
100110528	San Francisco	CA		06/30/2023									4,631	4,631			

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100110529	Newington	CT		06/30/2023									862	862			
100110530	Long Beach	CA		06/30/2023									1,772	1,772			
100110531	Idaho Falls	ID		06/30/2023									1,781	1,781			
100110532	Davenport	FL		06/30/2023									1,404	1,404			
100110533	Carefree	AZ		06/30/2023									6,293	6,293			
100110534	Collingswood	NJ		06/30/2023									991	991			
100110535	Monroe	WA		06/30/2023									1,456	1,456			
100110536	Kissimmee	FL		06/30/2023									1,828	1,828			
100110537	Fairfax	IA		06/30/2023									21,842	21,842			
100110538	Lancaster	CA		06/30/2023									1,512	1,512			
100110539	Metairie	LA		06/30/2023									2,420	2,420			
100110540	Bozeman	MT		06/30/2023									2,067	2,067			
100110541	Prescott	AZ		06/30/2023									961	961			
100110542	Carolina Beach	NC		06/30/2023									1,543	1,543			
100110543	Saint Augustine	FL		06/30/2023									1,582	1,582			
100110544	Hoschton	GA		06/30/2023									1,220	1,220			
100110545	Wesley Chapel	FL		06/30/2023									988	988			
100110546	Glassboro	NJ		06/30/2023									1,109	1,109			
100110547	Saint Augustine	FL		06/30/2023									1,881	1,881			
100110548	Manteca	CA		06/30/2023									1,970	1,970			
100110549	Saint Augustine	FL		06/30/2023									6,566	6,566			
100110550	Saint Augustine	FL		06/30/2023									1,260	1,260			
100110551	Rosharon	TX		06/30/2023									2,125	2,125			
100110552	Rosharon	TX		06/30/2023									1,403	1,403			
100110553	Pennsburg	PA		06/30/2023									1,311	1,311			
100110554	Saint Augustine	FL		06/30/2023									1,698	1,698			
100110555	Tucson	AZ		06/30/2023									1,114	1,114			
100110556	Port Saint Joe	FL		06/30/2023									1,486	1,486			
100110557	Mound	MN		06/30/2023									2,732	2,732			
100110558	Uhland	TX		06/30/2023									1,132	1,132			
100110559	Fort Worth	TX		06/30/2023									6,103	6,103			
100110560	Rosharon	TX		06/30/2023									1,973	1,973			
100110561	Smyrna	GA		06/30/2023									1,284	1,284			
100110562	Dunwoody	GA		06/30/2023									4,202	4,202			
100110563	Lakeland	FL		06/30/2023									1,231	1,231			
100110564	Kennesaw	GA		06/30/2023									1,370	1,370			
100110565	East Point	GA		06/30/2023									1,014	1,014			
100110566	Durango	CO		06/30/2023									2,389	2,389			
100110568	Draper	UT		06/30/2023									1,797	1,797			
100110569	Miami	FL		06/30/2023									2,291	2,291			
100110570	Harrisburg	NC		06/30/2023									46,806	46,806			
100110571	Bradenton	FL		06/30/2023									1,243	1,243			
100110572	Folsom	CA		06/30/2023									2,849	2,849			
100110573	Marietta	GA		06/30/2023									2,358	2,358			
100110574	Pasadena	CA		06/30/2023									2,376	2,376			
100110575	Charlotte	NC		06/30/2023									1,154	1,154			
100110576	Fort Myers	FL		06/30/2023									1,895	1,895			
100110577	Las Vegas	NV		06/30/2023									918	918			
100110578	Sparks	NV		06/30/2023									1,928	1,928			
100110579	Vineland	NJ		06/30/2023									1,295	1,295			
100110580	Philadelphia	PA		06/30/2023									923	923			

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100110581	Wills Point	TX		06/30/2023									1,608	1,608			
100110582	New Fairview	TX		06/30/2023									1,567	1,567			
100110583	Stillwater	OK		06/30/2023									1,244	1,244			
100110584	Oak Island	NC		06/30/2023									1,483	1,483			
100110585	Davenport	FL		06/30/2023									1,757	1,757			
100110586	Victorville	CA		06/30/2023									1,088	1,088			
100110587	Woonsocket	RI		06/30/2023									1,223	1,223			
100110588	Canonsburg	PA		06/30/2023									1,375	1,375			
100110589	Phoenix	AZ		06/30/2023									601,818	601,818			
100110590	Mount Juliet	TN		06/30/2023									1,560	1,560			
100110591	San Antonio	TX		06/30/2023									942	942			
100110592	San Antonio	TX		06/30/2023									956	956			
100110593	Prosper	TX		06/30/2023									3,045	3,045			
100110594	Surprise	AZ		06/30/2023									7,753	7,753			
100110595	Inlet Beach	FL		06/30/2023									2,514	2,514			
100110596	Rancho Santa Margarita	CA		06/30/2023									1,416	1,416			
100110597	Miami	FL		06/30/2023									1,660	1,660			
100110598	South Padre Island	TX		06/30/2023									1,815	1,815			
100110600	Charleston	SC		06/30/2023									1,182	1,182			
100110601	Vancouver	WA		06/30/2023									1,328	1,328			
100110602	Englewood	FL		06/30/2023									1,257	1,257			
100110603	Gulfport	FL		06/30/2023									4,784	4,784			
100110604	Sunland	CA		06/30/2023									1,693	1,693			
100110605	Knoxville	TN		06/30/2023									1,743	1,743			
100110606	Queen Creek	AZ		06/30/2023									1,926	1,926			
100110607	Metairie	LA		06/30/2023									1,101	1,101			
100110608	Lauderhill	FL		06/30/2023									1,472	1,472			
100110609	Kissimmee	FL		06/30/2023									2,726	2,726			
100110610	Lowell	MA		06/30/2023									2,179	2,179			
100110611	Pilot Point	TX		06/30/2023									2,485	2,485			
100110612	Davenport	FL		06/30/2023									1,720	1,720			
100110613	Englewood	FL		06/30/2023									1,051	1,051			
100110614	New Oxford	PA		06/30/2023									4,541	4,541			
100110615	Cedar Park	TX		06/30/2023									1,699	1,699			
100110616	Grants Pass	OR		06/30/2023									5,113	5,113			
100110617	Surprise	AZ		06/30/2023									137,076	137,076			
100110618	Modesto	CA		06/30/2023									117,447	117,447			
100110619	Cameron	NC		06/30/2023									1,189	1,189			
100110620	Almond	NC		06/30/2023									1,319	1,319			
100110621	Rio Rancho	NM		06/30/2023									1,145	1,145			
100110622	Sun City West	AZ		06/30/2023									1,251	1,251			
100110623	Spring	TX		06/30/2023									2,191	2,191			
100110624	Nashville	TN		06/30/2023									7,302	7,302			
100110625	Los Angeles	CA		06/30/2023									6,231	6,231			
100110626	Lakewood	NJ		06/30/2023									1,924	1,924			
100110627	Houston	TX		06/30/2023									16,486	16,486			
100110628	Sevierville	TN		06/30/2023									2,662	2,662			
100110629	Bogart	GA		06/30/2023									1,179	1,179			
100110630	Fort Worth	TX		06/30/2023									86,616	86,616			
100110631	Newark	CA		06/30/2023									5,117	5,117			
100110632	Chandler	AZ		06/30/2023									1,332	1,332			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110633	Sun City West	AZ		06/30/2023									1,588	1,588			
100110634	Chino Hills	CA		06/30/2023									64,558	64,558			
100110635	Keizer	OR		06/30/2023									969	969			
100110636	Phoenix	AZ		06/30/2023									865	865			
100110637	Mesa	AZ		06/30/2023									1,654	1,654			
100110638	Orlando	FL		06/30/2023									1,065	1,065			
100110639	Vienna	VA		06/30/2023									1,781	1,781			
100110640	Burbank	CA		06/30/2023									2,210	2,210			
100110641	Las Vegas	NV		06/30/2023									905	905			
100110642	Long Branch	NJ		06/30/2023									1,866	1,866			
100110643	Flemington	NJ		06/30/2023									1,451	1,451			
100110644	San Marcos	CA		06/30/2023									1,668	1,668			
100110645	Avondale	PA		06/30/2023									5,980	5,980			
100110646	Anchorage	AK		06/30/2023									2,374	2,374			
100110647	Jacksonville	FL		06/30/2023									1,108	1,108			
100110648	Chicago	IL		06/30/2023									7,192	7,192			
100110649	Round Rock	TX		06/30/2023									1,297	1,297			
100110650	Atlanta	GA		06/30/2023									1,606	1,606			
100110651	Sammamish	WA		06/30/2023									3,280	3,280			
100110652	Crystal Beach	TX		06/30/2023									2,041	2,041			
100110653	The Colony	TX		06/30/2023									1,248	1,248			
100110654	Clermont	FL		06/30/2023									1,198	1,198			
100110655	Largo	FL		06/30/2023									1,039	1,039			
100110656	Westminster	CO		06/30/2023									1,724	1,724			
100110657	Sherman	TX		06/30/2023									1,670	1,670			
100110658	Ridgefield	WA		06/30/2023									2,350	2,350			
100110659	Henrico	VA		06/30/2023									1,228	1,228			
100110660	Miami	FL		06/30/2023									2,325	2,325			
100110661	Ridgefield	WA		06/30/2023									2,350	2,350			
100110662	Fort Collins	CO		06/30/2023									3,870	3,870			
100110663	N Topsail Beach	NC		06/30/2023									1,949	1,949			
100110664	Prineville	OR		06/30/2023									1,612	1,612			
100110665	Winston Salem	NC		06/30/2023									1,255	1,255			
100110666	Garner	NC		06/30/2023									19,250	19,250			
100110667	Prineville	OR		06/30/2023									1,612	1,612			
100110668	Miami	FL		06/30/2023									1,484	1,484			
100110669	Prineville	OR		06/30/2023									1,612	1,612			
100110670	Charlestown	MA		06/30/2023									1,780	1,780			
100110671	Quincy	MA		06/30/2023									2,017	2,017			
100110672	Rosemead	CA		06/30/2023									7,733	7,733			
100110673	North Myrtle Beach	SC		06/30/2023									1,214	1,214			
100110674	Tucson	AZ		06/30/2023									1,092	1,092			
100110675	Manor	TX		06/30/2023									1,138	1,138			
100110676	White Plains	NY		06/30/2023									1,662	1,662			
100110677	Wayne	NJ		06/30/2023									2,320	2,320			
100110678	Clifton	NJ		06/30/2023									2,070	2,070			
100110679	Pooler	GA		06/30/2023									2,953	2,953			
100110680	Dublin	OH		06/30/2023									1,245	1,245			
100110681	Spring City	TN		06/30/2023									916	916			
100110682	Upland	CA		08/11/2023									7,799	7,799			
100110683	Fremont	CA		08/11/2023									2,033	2,033			

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100110684	Santa Ynez	CA		08/11/2023									7,831	7,831			
100110685	Omaha	NE		08/11/2023									957	957			
100110686	Los Angeles	CA		08/11/2023									1,433	1,433			
100110687	Saratoga Springs	UT		08/11/2023									1,384	1,384			
100110688	San Antonio	TX		08/11/2023									718	718			
100110691	Queen Creek	AZ		08/11/2023									1,265	1,265			
100110692	Commerce City	CO		08/11/2023									987	987			
100110693	Cypress	TX		08/11/2023									708	708			
100110694	Houston	TX		08/11/2023									1,639	1,639			
100110695	Pompano Beach	FL		08/11/2023									303	303			
100110696	Coachella	CA		08/11/2023									1,042	1,042			
100110697	Lehigh Acres	FL		08/11/2023									628	628			
100110698	Saint Petersburg	FL		08/11/2023									607	607			
100110699	Orange City	FL		08/11/2023									834	834			
100110700	Altadena	CA		08/11/2023									2,526	2,526			
100110702	Highlands Ranch	CO		08/11/2023									1,429	1,429			
100110703	Plano	TX		08/11/2023									2,107	2,107			
100110705	Hayward	CA		08/11/2023									2,765	2,765			
100110706	Kissimmee	FL		08/11/2023									668	668			
100110707	Port Saint Lucie	FL		08/11/2023									2,130	2,130			
100110708	Sacramento	CA		08/11/2023									733	733			
100110709	Fort Myers	FL		08/11/2023									1,833	1,833			
100110710	Bonita	CA		08/11/2023									1,460	1,460			
100110711	Los Angeles	CA		08/11/2023									1,348	1,348			
100110712	Bokeelia	FL		08/11/2023									2,031	2,031			
100110714	Glendale	CA		08/11/2023									4,693	4,693			
100110715	Miami	FL		08/11/2023									933	933			
100110717	Encino	CA		08/11/2023									6,721	6,721			
100110718	Yorkville	IL		08/11/2023									919	919			
100110720	Rialto	CA		08/11/2023									2,634	2,634			
100110721	Miami	FL		08/11/2023									935	935			
100110722	Georgetown	TX		08/11/2023									1,040	1,040			
100110723	Los Angeles	CA		08/11/2023									1,456	1,456			
100110724	San Antonio	TX		08/11/2023									958	958			
100110725	Redondo Beach	CA		08/11/2023									2,186	2,186			
100110726	San Diego	CA		08/11/2023									1,212	1,212			
100110727	Ramona	CA		08/11/2023									1,227	1,227			
100110729	Deerfield Beach	FL		08/11/2023									1,117	1,117			
100110730	Escondido	CA		08/11/2023									1,848	1,848			
100110731	El Paso	TX		08/11/2023									9,184	9,184			
100110732	Hollywood	FL		08/11/2023									1,652	1,652			
100110733	Aptos	CA		08/11/2023									1,547	1,547			
100110734	West Palm Beach	FL		08/11/2023									674	674			
100110735	Miami	FL		08/11/2023									938	938			
100110736	Pipe Creek	TX		08/11/2023									1,791	1,791			
100110737	South Lake Tahoe	CA		08/11/2023									2,641	2,641			
100110742	North Myrtle Beach	SC		08/11/2023									1,227	1,227			
100110748	Middletown	CT		08/11/2023									413	413			
100110749	Jacksonville	FL		08/11/2023									152	152			
100110750	Enfield	CT		08/11/2023									515	515			
100110751	Hamden	CT		08/11/2023									279	279			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110752	Denton	TX		08/11/2023									436	436			
100110753	Chicago	IL		08/11/2023									666	666			
100110754	Heath	OH		08/11/2023									710	710			
100110755	Saint Petersburg	FL		08/11/2023									323	323			
100110756	Charlotte	NC		08/11/2023									2,933	2,933			
100110757	Mount Pleasant	SC		08/11/2023									1,839	1,839			
100110758	Aptos	CA		08/11/2023									920	920			
100110759	Caldwell	ID		08/11/2023									699	699			
100110760	Kissimmee	FL		08/11/2023									1,295	1,295			
100110762	Alabaster	AL		08/11/2023									390	390			
100110763	Phoenix	AZ		08/11/2023									326	326			
100110764	Richmond Hill	GA		08/11/2023									320	320			
100110766	Lithonia	GA		08/11/2023									551	551			
100110768	Dearborn	MI		08/11/2023									496	496			
100110770	Monroe	GA		08/11/2023									201	201			
100110771	Monroe	GA		08/11/2023									201	201			
100110772	Spokane	WA		08/11/2023									10,000	10,000			
100110773	Salt Lake City	UT		08/11/2023									710	710			
100110776	Miami	FL		08/11/2023									302	302			
100110777	Dartford	GBR		06/28/2023									(53)	(53)			(53)
100110778	Lelystad	NLD		06/28/2023									382	383	1		1
100110779	Amsterdam/Amstelveen	NLD		06/28/2023										14	14		14
100110780	Franeker	NLD		06/28/2023										(6)	(6)		(6)
100110781	Maarssen	NLD		06/28/2023										16	16		16
100110782	Schiedam/Vlaardingen	NLD		06/28/2023									1,283	1,271	(12)		(12)
100110784	Alkmaar	NLD		06/28/2023										14	14		14
100110786	Den Haag	NLD		06/28/2023										63	63		63
100110787	Arnhem	NLD		06/28/2023									124	124	(1)		(1)
100110788	Den Haag	NLD		06/28/2023										8	8		8
100110789	Katwijk	NLD		06/28/2023										12	12		12
100110790	Arnhem	NLD		06/28/2023										4	4		4
100110791	Almelo	NLD		06/28/2023									267	264	(2)		(2)
100110792	Zierikzee	NLD		06/28/2023										52	52		52
100110793	Lelystad	NLD		06/28/2023										(11)	(11)		(11)
100110794	Haarlem	NLD		06/28/2023										73	73		73
100110795	Castricum	NLD		06/28/2023										(11)	(11)		(11)
100110796	Lelystad	NLD		06/28/2023									13,097	13,149	52		52
100110797	Schiedam/Vlaardingen	NLD		06/28/2023										31	31		31
100110798	Amsterdam	NLD		06/28/2023									250,587	251,091	504		504
100110799	Arnhem	NLD		06/28/2023										8	8		8
100110800	Alkmaar	NLD		06/28/2023									150	149	(1)		(1)
100110801	Gorinchem	NLD		06/28/2023										(8)	(8)		(8)
100110802	Rotterdam	NLD		06/28/2023										7	7		7
100110803	Den Haag	NLD		06/28/2023										11	11		11
100110804	Amsterdam	NLD		06/28/2023										15	15		15
100110805	Almelo	NLD		06/28/2023										6	6		6
100110806	Alkmaar	NLD		06/28/2023										(9)	(9)		(9)
100110807	Hilversum	NLD		06/28/2023									26,194	25,778	(416)		(416)
100110808	Groningen	NLD		06/28/2023									611	614	3		3
100110809	Rotterdam	NLD		06/28/2023										(10)	(10)		(10)
100110810	Evanston	IL		06/29/2023									1,023	1,023			

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100110813	Clairton	PA		06/29/2023									1,121	1,121			
100110814	Merced	CA		06/29/2023									4,983	4,983			
100110815	Houston	TX		06/29/2023									734	734			
100110817	Las Vegas	NV		06/29/2023									2,262	2,262			
100110819	Ashland	OH		06/29/2023									817	817			
100110820	Hampton	VA		06/29/2023									3,344	3,344			
100110821	Wesley Chapel	FL		06/29/2023									2,250	2,250			
100110823	Miami Gardens	FL		06/29/2023									2,478	2,478			
100110824	Houston	TX		06/29/2023									487	487			
100110827	Cincinnati	OH		06/29/2023									1,006	1,006			
100110828	Youngsville	LA		06/29/2023									2,761	2,761			
100110829	Lithonia	GA		06/29/2023									2,017	2,017			
100110830	Taylor	MI		06/29/2023									2,689	2,689			
100110832	Magnolia	TX		06/29/2023									6,327	6,327			
100110834	Philadelphia	PA		06/29/2023									2,736	2,736			
100110836	Gainesville	FL		06/29/2023									1,902	1,902			
100110837	Mattoon	IL		06/29/2023									310	310			
100110838	Riverdale	IL		06/29/2023									1,400	1,400			
100110839	St. Louis	MO		06/29/2023									2,497	2,497			
100110840	N Lauderdale	FL		06/29/2023									2,042	2,042			
100110841	Port Arthur	TX		06/29/2023									1,617	1,617			
100110842	Taylorsville	NC		06/29/2023									2,452	2,452			
100110843	Griffin	GA		06/29/2023									2,019	2,019			
100110844	Talladega	AL		06/29/2023									1,653	1,653			
100110845	Boaz	AL		06/29/2023									2,825	2,825			
100110846	Montgomery	AL		06/29/2023									1,412	1,412			
100110848	Milwaukee	WI		06/29/2023									5,022	5,022			
100110849	Warner Robins	GA		06/29/2023									2,787	2,787			
100110850	Hollister	MO		06/29/2023									2,655	2,655			
100110851	Box Springs	GA		06/29/2023									413	413			
100110852	Greensboro	NC		06/29/2023									702	702			
100110853	Philadelphia	PA		06/29/2023									956	956			
100110855	Willow Spring	NC		06/29/2023									974	974			
100110856	Chesterfield	SC		06/29/2023									2,882	2,882			
100110857	Muskegon	MI		06/29/2023									2,077	2,077			
100110858	Dothan	AL		06/29/2023									8,931	8,931			
100110859	Ecorse	MI		06/29/2023									944	944			
100110860	Tennille	GA		06/29/2023									1,471	1,471			
100110861	Plant City	FL		06/29/2023									1,161	1,161			
100110863	Memphis	TN		06/29/2023									4,904	4,904			
100110864	Conneaut	OH		06/29/2023									428	428			
100110866	Coral Springs	FL		06/29/2023									1,443	1,443			
100110867	Carson	VA		06/29/2023									3,738	3,738			
100110868	Waynesville	GA		06/29/2023									369	369			
100110870	Leessummit	MO		06/29/2023									6,148	6,148			
100110871	Athens	GA		06/29/2023									840	840			
100110872	Columbia	SC		06/29/2023									1,910	1,910			
100110873	Houston	TX		06/29/2023									1,516	1,516			
100110874	Chandler	AZ		06/29/2023									1,793	1,793			
100110876	Saint Louis	MO		06/29/2023									1,676	1,676			
100110878	Shelby	AL		06/29/2023									731	731			

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100110879	Poughkeepsie	NY		06/29/2023									9,964	9,964			
100110880	Saintlouis	MO		06/29/2023									1,447	1,447			
100110882	Chicago	IL		06/29/2023									2,544	2,544			
100110883	Tallahassee	FL		06/29/2023									1,085	1,085			
100110885	Celoron	NY		06/29/2023									1,819	1,819			
100110886	Heathsville	VA		06/29/2023									3,767	3,767			
100110888	Ogema	WI		06/29/2023									2,594	2,594			
100110889	Dewitt	NE		06/29/2023									492	492			
100110890	Acworth	GA		06/29/2023									3,434	3,434			
100110891	Oak Forest	IL		06/29/2023									3,410	3,410			
100110893	Grifton	NC		06/29/2023									2,702	2,702			
100110894	Kenton	DE		06/29/2023									3,555	3,555			
100110895	Asheville	NC		06/29/2023									3,847	3,847			
100110897	Salem	NJ		06/29/2023									3,575	3,575			
100110898	Maxton	NC		06/29/2023									1,874	1,874			
100110899	Friendship	TN		06/29/2023									1,568	1,568			
100110901	Lady Lake	FL		06/29/2023									5,769	5,769			
100110902	Midville	GA		06/29/2023									805	805			
100110904	Palmdale	CA		06/29/2023									2,404	2,404			
100110905	Gainesville	GA		06/29/2023									4,912	4,912			
100110906	Newark	OH		06/29/2023									335	335			
100110907	Maidenrock	WI		06/29/2023									3,157	3,157			
100110908	Elon College	NC		06/29/2023									433	433			
100110910	Tuscaloosa	AL		06/29/2023									11,034	11,034			
100110911	Toledo	OH		06/29/2023									2,474	2,474			
100110912	Albany	GA		06/29/2023									3,631	3,631			
100110914	Douglasville	GA		06/29/2023									4,324	4,324			
100110915	Averill Park	NY		06/29/2023									8,923	8,923			
100110916	Montgomery	AL		06/29/2023									6,924	6,924			
100110918	Conneaut	OH		06/29/2023									2,401	2,401			
100110919	Elkhart	IN		06/29/2023									1,680	1,680			
100110920	Altoona	AL		06/29/2023									1,545	1,545			
100110922	Irwin	PA		06/29/2023									5,418	5,418			
100110923	Rock Hill	SC		06/29/2023									1,395	1,395			
100110924	Lagrange	GA		06/29/2023									5,748	5,748			
100110925	Hawley	PA		06/29/2023									5,981	5,981			
100110927	Dillwyn	VA		06/29/2023									520	520			
100110928	Columbia	MO		06/29/2023									1,750	1,750			
100110929	Sanger	CA		06/29/2023									5,281	5,281			
100110930	San Bernardino	CA		06/29/2023									2,006	2,006			
100110933	Green Cove Sp	FL		06/29/2023									3,068	3,068			
100110934	Oceanside	CA		06/29/2023									4,615	4,615			
100110935	Fort Lauderdale	FL		06/29/2023									80,090	80,090			
100110936	Savannah	GA		06/29/2023									4,273	4,273			
100110937	Benson	AZ		06/29/2023									419	419			
100110938	Saint Clair	PA		06/29/2023									2,814	2,814			
100110939	Port Huron	MI		06/29/2023									734	734			
100110940	Moreno Valley	CA		06/29/2023									4,443	4,443			
100110941	Conroe	TX		06/29/2023									1,776	1,776			
100110942	Oceanside	CA		06/29/2023									4,536	4,536			
100110943	Stuarts Draft	VA		06/29/2023									7,250	7,250			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110944	Clovis	NM		06/29/2023									2,807	2,807			
100110945	Lebanon	VA		06/29/2023									2,402	2,402			
100110949	Bethel Park	PA		06/29/2023									1,124	1,124			
100110950	Yelm	WA		06/29/2023									1,183	1,183			
100110951	Palmdale	CA		06/29/2023									3,233	3,233			
100110955	Hampton	VA		06/29/2023									582	582			
100110956	Waxhaw	NC		06/29/2023									6,318	6,318			
100110957	Dearborn Hts	MI		06/29/2023									6,576	6,576			
100110958	North Augusta	SC		06/29/2023									1,914	1,914			
100110961	Columbus	OH		06/29/2023									1,395	1,395			
100110962	Hollidaysburg	PA		06/29/2023									148	148			
100110964	Southampton	PA		06/29/2023									2,644	2,644			
100110965	Round Rock	TX		06/29/2023									8,170	8,170			
100110966	Lawrenceville	GA		06/29/2023									5,096	5,096			
100110969	Naugatuck	CT		06/29/2023									4,782	4,782			
100110970	Salisbury	NC		06/29/2023									4,593	4,593			
100110971	Ball Ground	GA		06/29/2023									2,765	2,765			
100110972	Taylor	MI		06/29/2023									4,635	4,635			
100110973	Pittsburgh	PA		06/29/2023									3,169	3,169			
100110976	Warner Robins	GA		06/29/2023									8,033	8,033			
100110977	Downers Grove	IL		06/29/2023									14,095	14,095			
100110980	Cedar Hill	TX		06/29/2023									7,417	7,417			
100110981	Plymouth Meeting	PA		06/29/2023									6,111	6,111			
100110982	Paso Robles	CA		06/29/2023									7,155	7,155			
100110983	Hialeah	FL		06/29/2023									2,110	2,110			
100110984	Duluth	GA		06/29/2023									4,323	4,323			
100110986	Jersey City	NJ		06/29/2023									3,744	3,744			
100110987	Brooksville	FL		06/29/2023									1,772	1,772			
100110989	Davenport	FL		06/29/2023									2,017	2,017			
100110991	Janesville	WI		06/29/2023									628	628			
100110992	Franklin	KY		06/29/2023									2,616	2,616			
100110994	Oklahoma City	OK		06/29/2023									2,244	2,244			
100110995	Woodbridge	VA		06/29/2023									4,257	4,257			
100110997	Denver	CO		06/29/2023									2,946	2,946			
100110999	Alvin	TX		06/29/2023									3,990	3,990			
100111000	East Saint Louis	IL		06/29/2023									2,481	2,481			
100111001	Oviedo	FL		06/29/2023									2,449	2,449			
100111002	Anderson	IN		06/29/2023									6,371	6,371			
100111003	Nathalie	VA		06/29/2023									2,085	2,085			
100111005	Hampton	VA		06/29/2023									3,524	3,524			
100111007	Wichita	KS		06/29/2023									3,099	3,099			
100111008	Palmetto	FL		06/29/2023									5,451	5,451			
100111009	Wapello	IA		06/29/2023									2,172	2,172			
100111011	Richmond	MO		06/29/2023									2,050	2,050			
100111012	Cleveland	OH		06/29/2023									3,511	3,511			
100111013	Rncho Cucamonga	CA		06/29/2023									7,672	7,672			
100111014	Corinth	ME		06/29/2023									3,607	3,607			
100111015	Waukegan	IL		06/29/2023									1,021	1,021			
100111016	San Angelo	TX		06/29/2023									2,403	2,403			
100111017	Mesa	AZ		06/29/2023									2,420	2,420			
100111018	Phoenix	AZ		06/29/2023									3,298	3,298			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111019	Cathedral City	CA		06/29/2023									1,251	1,251			
100111021	Southeast	NY		06/29/2023									11,478	11,478			
100111022	San Francisco	CA		06/29/2023									8,379	8,379			
100111024	Taylor	MI		06/29/2023									5,229	5,229			
100111026	Aberdeen	WA		06/29/2023									7,831	7,831			
100111027	Detroit	MI		06/29/2023									541	541			
100111028	White Oak	PA		06/29/2023									3,821	3,821			
100111030	Oakland	CA		06/29/2023									10,939	10,939			
100111032	Tulsa	OK		06/29/2023									4,676	4,676			
100111033	Buxton	ME		06/29/2023									3,236	3,236			
100111034	Mount Morris	MI		06/29/2023									2,194	2,194			
100111036	Hobart	IN		06/29/2023									1,632	1,632			
100111038	Lithonia	GA		06/29/2023									3,130	3,130			
100111039	Salineville	OH		06/29/2023									1,134	1,134			
100111040	Lansing	MI		06/29/2023									1,244	1,244			
100111041	Rock City	IL		06/29/2023									3,638	3,638			
100111042	La Puente	CA		06/29/2023									4,479	4,479			
100111043	Sacramento	CA		06/29/2023									1,211	1,211			
100111044	Baltimore	MD		06/29/2023									1,713	1,713			
100111045	West Berlin	NJ		06/29/2023									1,906	1,906			
100111047	Saddle Brook	NJ		06/29/2023									2,713	2,713			
100111048	Overland Park	KS		06/29/2023									8,179	8,179			
100111049	Mount Arlington	NJ		06/29/2023									3,477	3,477			
100111050	Minerva	NY		06/29/2023									1,508	1,508			
100111051	Ocean Grove	NJ		06/29/2023									2,943	2,943			
100111052	Dallas	TX		06/29/2023									703	703			
100111053	Cohoes	NY		06/29/2023									791	791			
100111055	Saint Albans	NY		06/29/2023									3,817	3,817			
100111056	Bradenton	FL		06/29/2023									1,388	1,388			
100111058	Madison	AL		06/29/2023									2,426	2,426			
100111059	San Antonio	TX		06/29/2023									2,579	2,579			
100111063	Memphis	TN		06/29/2023									2,802	2,802			
100111064	Wildwood	NJ		06/29/2023									1,828	1,828			
100111066	Staten Island	NY		06/29/2023									2,379	2,379			
100111067	West Bend	WI		06/29/2023									2,891	2,891			
100111068	Los Angeles	CA		06/29/2023									5,024	5,024			
100111069	Santa Maria	CA		06/29/2023									3,237	3,237			
100111071	Cross	SC		06/29/2023									469	469			
100111073	Buffalo	NY		06/29/2023									938	938			
100111074	Daly City	CA		06/29/2023									7,068	7,068			
100111075	Haverhill	MA		06/29/2023									3,980	3,980			
100111076	Lake Forest	CA		06/29/2023									7,312	7,312			
100111077	Jacksonville	FL		06/29/2023									3,143	3,143			
100111079	Columbua	OH		06/29/2023									1,299	1,299			
100111080	Riverside	CA		06/29/2023									3,371	3,371			
100111083	Hesperia	CA		06/29/2023									4,523	4,523			
100111084	El Paso	TX		06/29/2023									3,577	3,577			
100111086	Woodruff	SC		06/29/2023									3,726	3,726			
100111087	Alexandria	IN		06/29/2023									3,145	3,145			
100111088	Phoenix	AZ		06/29/2023									559	559			
100111089	Marietta	GA		06/29/2023									14,923	14,923			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111091	Roxbury	CT		06/29/2023									2,662	2,662			
100111092	Laurium	MI		06/29/2023									3,671	3,671			
100111094	Sherman Oaks	CA		06/29/2023									7,924	7,924			
100111095	Savannah	GA		06/29/2023									3,122	3,122			
100111098	Oxnard	CA		06/29/2023									10,726	10,726			
100111099	Bloomington	CA		06/29/2023									1,559	1,559			
100111100	Frakes	KY		06/29/2023									3,106	3,106			
100111101	Hostetter	PA		06/29/2023									2,594	2,594			
100111102	Lima	OH		06/29/2023									1,930	1,930			
100111104	The Colony	TX		06/29/2023									2,062	2,062			
100111106	New Haven	MI		06/29/2023									527	527			
100111107	Millville	NJ		06/29/2023									1,468	1,468			
100111108	Cherry Creek	NY		06/29/2023									3,415	3,415			
100111110	Scranton	PA		06/29/2023									367	367			
100111112	New Haven	CT		06/29/2023									4,135	4,135			
100111113	Dolton	IL		06/29/2023									2,845	2,845			
100111114	Orlando	FL		06/29/2023									1,928	1,928			
100111115	Cleveland	NC		06/29/2023									6,105	6,105			
100111117	Crystal Lake	IL		06/29/2023									2,906	2,906			
100111118	Anaheim	CA		06/29/2023									2,942	2,942			
100111119	Rancho Cucamonga	CA		06/29/2023									6,139	6,139			
100111121	Pine Hill	NJ		06/29/2023									2,739	2,739			
100111122	Thomaston	CT		06/29/2023									7,528	7,528			
100111123	Loxahatchee	FL		06/29/2023									4,607	4,607			
100111126	Highlands Ranch	CO		06/29/2023									744	744			
100111127	Muscle Shoals	AL		06/29/2023									5,506	5,506			
100111131	Stockton	CA		06/29/2023									8,808	8,808			
100111133	Murphysboro	IL		06/29/2023									2,311	2,311			
100111134	Tuscaloosa	AL		06/29/2023									2,086	2,086			
100111135	Chicago	IL		06/29/2023									1,845	1,845			
100111136	Rome	GA		06/29/2023									2,533	2,533			
100111137	Haleyville	AL		06/29/2023									5,973	5,973			
100111138	Rigby	ID		06/29/2023									2,560	2,560			
100111139	Millport	NY		06/29/2023									5,062	5,062			
100111140	Dover	DE		06/29/2023									1,707	1,707			
100111141	Windsor Locks	CT		06/29/2023									6,471	6,471			
100111143	Tahlequah	OK		06/29/2023									3,876	3,876			
100111144	Cedar Grove	NJ		06/29/2023									8,728	8,728			
100111147	Bethlehem	PA		06/29/2023									2,912	2,912			
100111148	Memphis	TN		06/29/2023									2,074	2,074			
100111152	Tiptonville	TN		06/29/2023									2,301	2,301			
100111153	Jacksonville	NC		06/29/2023									771	771			
100111154	Gloversville	NY		06/29/2023									5,906	5,906			
100111155	Chase Mills	NY		06/29/2023									2,418	2,418			
100111156	Destrehan	LA		06/29/2023									3,926	3,926			
100111157	Memphis	TN		06/29/2023									2,526	2,526			
100111158	Macon	GA		06/29/2023									1,878	1,878			
100111159	Erie	PA		06/29/2023									2,050	2,050			
100111160	Allentown	PA		06/29/2023									1,091	1,091			
100111161	Birmingham	AL		06/29/2023									2,377	2,377			
100111162	Honesdale	PA		06/29/2023									933	933			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111163	Memphis	TN		06/29/2023									1,056	1,056			
100111166	Adams	MN		06/29/2023									3,819	3,819			
100111167	Boyne City	MI		06/29/2023									3,516	3,516			
100111168	Gardnerville	NV		06/29/2023									3,336	3,336			
100111169	Canton	MI		06/29/2023									2,428	2,428			
100111170	University Park	IL		06/29/2023									1,907	1,907			
100111171	Elyria	OH		06/29/2023									1,193	1,193			
100111172	Owings Mills	MD		06/29/2023									4,917	4,917			
100111173	Jackson	TN		06/29/2023									606	606			
100111174	Elkton	MD		06/29/2023									2,007	2,007			
100111178	Elmwood Park	IL		06/29/2023									3,365	3,365			
100111179	Mccoole	MD		06/29/2023									1,391	1,391			
100111180	Renton	WA		06/29/2023									3,221	3,221			
100111182	Easton	PA		06/29/2023									1,285	1,285			
100111183	Hollywood	FL		06/29/2023									4,760	4,760			
100111184	Chicago	IL		06/29/2023									521	521			
100111185	Wixom	MI		06/29/2023									1,806	1,806			
100111186	Haines City	FL		06/29/2023									5,104	5,104			
100111189	Taylors	SC		06/29/2023									4,842	4,842			
100111190	Las Vegas	NV		06/29/2023									2,286	2,286			
100111191	Wappingers Falls	NY		06/29/2023									3,761	3,761			
100111192	Lynbrook	NY		06/29/2023									4,650	4,650			
100111193	Springfield	PA		06/29/2023									2,794	2,794			
100111194	Sanford	FL		06/29/2023									2,591	2,591			
100111196	Miami	FL		06/29/2023									(9)	(9)			
100111197	Joliet	IL		06/29/2023									5,503	5,503			
100111198	Warren	MI		06/29/2023									1,739	1,739			
100111199	Camby	IN		06/29/2023									480	480			
100111200	Tolleson	AZ		06/29/2023									1,422	1,422			
100111201	Davison	MI		06/29/2023									2,181	2,181			
100111202	Marshalltown	IA		06/29/2023									856	856			
100111203	Sacramento	CA		06/29/2023									8,536	8,536			
100111204	Hasbrouck Heights	NJ		06/29/2023									4,103	4,103			
100111205	New Orleans	LA		06/29/2023									2,762	2,762			
100111206	Chicago	IL		06/29/2023									2,585	2,585			
100111207	Katy	TX		06/29/2023									4,929	4,929			
100111208	Santa Maria	CA		06/29/2023									9,432	9,432			
100111209	Plains	MT		06/29/2023									1,830	1,830			
100111210	Orange	CA		06/29/2023									10,202	10,202			
100111213	Aurora	IN		06/29/2023									1,460	1,460			
100111214	Katy	TX		06/29/2023									2,922	2,922			
100111215	North Palm Beach	FL		06/29/2023									4,526	4,526			
100111217	Petaluma	CA		06/29/2023									3,564	3,564			
100111218	Drummonds	TN		06/29/2023									5,153	5,153			
100111220	Compton	CA		06/29/2023									5,493	5,493			
100111221	Phoenix	AZ		06/29/2023									3,950	3,950			
100111222	Fairfax	VA		06/29/2023									10,455	10,455			
100111223	Reading	MI		06/29/2023									3,857	3,857			
100111224	Richmond	CA		06/29/2023									3,911	3,911			
100111226	Antioch	CA		06/29/2023									5,141	5,141			
100111227	Clearwater	FL		06/29/2023									4,770	4,770			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111228	Simi Valley	CA		06/29/2023									7,847	7,847			
100111229	Everett	WA		06/29/2023									6,131	6,131			
100111230	Calexico	CA		06/29/2023									1,969	1,969			
100111232	Sun City West	AZ		06/29/2023									3,806	3,806			
100111233	Bryn Mawr	PA		06/29/2023									4,836	4,836			
100111234	Delray Beach	FL		06/29/2023									2,050	2,050			
100111235	Bellevue	WA		06/29/2023									3,250	3,250			
100111236	Paterson	NJ		06/29/2023									1,622	1,622			
100111237	Northridge	CA		06/29/2023									6,145	6,145			
100111239	West Des Moines	IA		06/29/2023									2,514	2,514			
100111240	Asbury Park	NJ		06/29/2023									2,848	2,848			
100111241	Boca Raton	FL		06/29/2023									2,292	2,292			
100111242	Southbury	CT		06/29/2023									5,252	5,252			
100111243	Houston	TX		06/29/2023									2,254	2,254			
100111244	Oceanside	CA		06/29/2023									2,420	2,420			
100111245	Tucson	AZ		06/29/2023									2,596	2,596			
100111246	Columbia	MD		06/29/2023									3,356	3,356			
100111247	Thornton	CO		06/29/2023									7,404	7,404			
100111248	Cleveland	OH		06/29/2023									5,575	5,575			
100111251	Kenosha	WI		06/29/2023									1,276	1,276			
100111253	Columbus	OH		06/29/2023									3,957	3,957			
100111254	Graceville	FL		06/29/2023									4,046	4,046			
100111255	Chicago Heights	IL		06/29/2023									3,358	3,358			
100111256	Indianapolis	IN		06/29/2023									3,957	3,957			
100111257	Petersburg	IN		06/29/2023									2,283	2,283			
100111262	Anniston	AL		06/29/2023									1,865	1,865			
100111263	Chula Vista	CA		06/29/2023									4,431	4,431			
100111264	Hemet	CA		06/29/2023									2,176	2,176			
100111265	Park Ridge	IL		06/29/2023									1,888	1,888			
100111267	Clinton	SC		06/29/2023									1,988	1,988			
100111268	Bridgeton	MO		06/29/2023									6,528	6,528			
100111269	Savannah	GA		06/29/2023									4,210	4,210			
100111270	Atlanta	GA		06/29/2023									3,109	3,109			
100111271	West Liberty	KY		06/29/2023									806	806			
100111272	Shakopee	MN		06/29/2023									6,281	6,281			
100111273	Kalamazoo	MI		06/29/2023									1,800	1,800			
100111275	Newburgh Heights	OH		06/29/2023									1,520	1,520			
100111276	Troy	AL		06/29/2023									3,890	3,890			
100111277	Greenwood	SC		06/29/2023									829	829			
100111278	Kansas City	MO		06/29/2023									3,157	3,157			
100111280	Chicago	IL		06/29/2023									1,798	1,798			
100111281	Philadelphia	PA		06/29/2023									952	952			
100111282	Pittsburgh	PA		06/29/2023									2,847	2,847			
100111285	Dix Hills	NY		06/29/2023									7,751	7,751			
100111287	Lake Suzy	FL		06/29/2023									865	865			
100111290	Concord	CA		06/29/2023									10,464	10,464			
100111291	Los Angeles	CA		06/29/2023									2,992	2,992			
100111292	Little Rock	AR		06/29/2023									2,592	2,592			
100111294	Jacksonville	FL		06/29/2023									3,708	3,708			
100111295	Fallbrook	CA		06/29/2023									5,413	5,413			
100111297	Youngstown	OH		06/29/2023									765	765			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111299	Chula Vista	CA		06/29/2023									5,655	5,655			
100111301	Bridgeport	CT		06/29/2023									1,018	1,018			
100111302	Mcallen	TX		06/29/2023									3,460	3,460			
100111303	Wheeling	WV		06/29/2023									5,332	5,332			
100111304	Martinsburg	WV		06/29/2023									5,131	5,131			
100111305	Port Huron	MI		06/29/2023									3,797	3,797			
100111308	Fort Lauderdale	FL		06/29/2023									3,752	3,752			
100111310	Franklin	VA		06/29/2023									2,817	2,817			
100111311	Red Springs	NC		06/29/2023									354	354			
100111312	Bluffton	SC		06/29/2023									7,594	7,594			
100111314	Chapman	NE		06/29/2023									2,316	2,316			
100111315	Tuscaloosa	AL		06/29/2023									3,042	3,042			
100111316	Chicago	IL		06/29/2023									3,964	3,964			
100111317	Camdenton	MO		06/29/2023									1,832	1,832			
100111318	Sandstone	WV		06/29/2023									3,659	3,659			
100111319	Baltimore	MD		06/29/2023									3,652	3,652			
100111320	Montague	NJ		06/29/2023									1,358	1,358			
100111321	Ocala	FL		06/29/2023									1,949	1,949			
100111323	Scranton	PA		06/29/2023									1,804	1,804			
100111324	Drexel Hill	PA		06/29/2023									1,062	1,062			
100111325	Muskogee	OK		06/29/2023									1,886	1,886			
100111326	Mooresville	NC		06/29/2023									32,731	32,731			
100111327	Richton Park	IL		06/29/2023									4,002	4,002			
100111330	Decatur	IL		06/29/2023									1,748	1,748			
100111331	Tucson	AZ		06/29/2023									1,056	1,056			
100111332	Levittown	PA		06/29/2023									6,639	6,639			
100111333	Pompano Beach	FL		06/29/2023									1,907	1,907			
100111334	Maple Grove	MN		06/29/2023									1,908	1,908			
100111335	Port Richey	FL		06/29/2023									2,379	2,379			
100111336	Kannapolis	NC		06/29/2023									2,712	2,712			
100111339	North Miami	FL		06/29/2023									1,814	1,814			
100111341	Mobile	AL		06/29/2023									3,262	3,262			
100111342	Tulare	CA		06/29/2023									1,816	1,816			
100111343	Saint Louis	MO		06/29/2023									3,219	3,219			
100111344	Coral Gables	FL		06/29/2023									19,893	19,893			
100111346	Catonsville	MD		06/29/2023									3,779	3,779			
100111347	Lakewood	WA		06/29/2023									3,747	3,747			
100111349	Emerson	NJ		06/29/2023									12,145	12,145			
100111351	Chicago	IL		06/29/2023									1,684	1,684			
100111353	Randolph	AL		06/29/2023									1,403	1,403			
100111355	Pineville	NC		06/29/2023									9,620	9,620			
100111357	Benson	AZ		06/29/2023									6,105	6,105			
100111358	San Jose	CA		06/29/2023									2,853	2,853			
100111360	Lynwood	IL		06/29/2023									2,172	2,172			
100111361	Greenwood	IN		06/29/2023									3,700	3,700			
100111363	Hayward	CA		06/29/2023									14,566	14,566			
100111364	Brookfield	WI		06/29/2023									1,324	1,324			
100111365	Kansas City	MO		06/29/2023									478	478			
100111366	Rocky Mount	VA		06/29/2023									3,241	3,241			
100111367	Liverpool	PA		06/29/2023									1,755	1,755			
100111369	Doylestown	PA		06/29/2023									8,135	8,135			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111370	Miami	FL		06/29/2023									8,331	8,331			
100111371	Akron	OH		06/29/2023									5,187	5,187			
100111373	Kansas City	MO		06/29/2023									2,255	2,255			
100111374	Astoria	NY		06/29/2023									11,309	11,309			
100111375	Detroit	MI		06/29/2023									3,307	3,307			
100111376	Charlotte	NC		06/29/2023									1,413	1,413			
100111377	Pitcaira	PA		06/29/2023									3,549	3,549			
100111381	Shelman	GA		06/29/2023									2,544	2,544			
100111382	Northridge	CA		06/29/2023									11,551	11,551			
100111384	Prospect Park	NJ		06/29/2023									2,746	2,746			
100111388	Delray Beach	FL		06/29/2023									3,173	3,173			
100111389	Bayboro	NC		06/29/2023									3,448	3,448			
100111390	Freedom	PA		06/29/2023									2,627	2,627			
100111391	Stockton	CA		06/29/2023									2,636	2,636			
100111392	Paterson	NJ		06/29/2023									2,654	2,654			
100111393	Streamwood	IL		06/29/2023									9,078	9,078			
100111394	Dayton	OH		06/29/2023									8,077	8,077			
100111396	Montgomery	AL		06/29/2023									370	370			
100111397	Phoenix	AZ		06/29/2023									2,792	2,792			
100111398	Irvine	CA		06/29/2023									14,976	14,976			
100111399	Memphis	TN		06/29/2023									1,511	1,511			
100111407	Chicago	IL		06/29/2023									2,071	2,071			
100111408	Redford	MI		06/29/2023									1,506	1,506			
100111409	Andover	MN		06/29/2023									28,052	28,052			
100111411	Garfield	NJ		06/29/2023									4,879	4,879			
100111412	Pensacola	FL		06/29/2023									1,368	1,368			
100111414	Jesup	GA		06/29/2023									2,462	2,462			
100111418	Newport News	VA		06/29/2023									1,994	1,994			
100111419	Reedsville	WI		06/29/2023									2,033	2,033			
100111420	Killingworth	CT		06/29/2023									3,164	3,164			
100111423	Newport News	VA		06/29/2023									883	883			
100111425	Manhasset	NY		06/29/2023									7,411	7,411			
100111426	Stevenson Ranch	CA		06/29/2023									5,362	5,362			
100111429	Valley Stream	NY		06/29/2023									1,144	1,144			
100111430	Alpharetta	GA		06/29/2023									2,460	2,460			
100111432	Menifee	CA		06/29/2023									2,219	2,219			
100111433	Elizabethtown	NC		06/29/2023									825	825			
100111434	Ypsilanti	MI		06/29/2023									638	638			
100111435	Pompano Beach	FL		06/29/2023									1,854	1,854			
100111437	Covington	GA		06/29/2023									3,393	3,393			
100111439	Mc Leansville	NC		06/29/2023									2,540	2,540			
100111440	Tonganoxie	KS		06/29/2023									952	952			
100111441	Rome	GA		06/29/2023									5,598	5,598			
100111443	Washington	DC		06/29/2023									1,696	1,696			
100111444	Cleveland	OH		06/29/2023									944	944			
100111445	Knoxville	TN		06/29/2023									1,573	1,573			
100111446	Cleveland	OH		06/29/2023									934	934			
100111448	Baltimore	MD		06/29/2023									2,362	2,362			
100111449	Sparks	NV		06/29/2023									2,002	2,002			
100111451	Temple Hills	MD		06/29/2023									2,672	2,672			
100111452	Lowell	MI		06/29/2023									1,633	1,633			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111453	Centreville	VA		06/29/2023									2,347	2,347			
100111455	San Diego	CA		06/29/2023									3,475	3,475			
100111457	Portsmouth	VA		06/29/2023									2,232	2,232			
100111458	Hallandale	FL		06/29/2023									2,950	2,950			
100111459	Memphis	TN		06/29/2023									1,712	1,712			
100111461	Kenosha	WI		06/29/2023									1,761	1,761			
100111462	Leawood	KS		06/29/2023									7,886	7,886			
100111465	Vacaville	CA		06/29/2023									5,114	5,114			
100111467	Ashland	OR		06/29/2023									3,283	3,283			
100111469	Fairview	OR		06/29/2023									5,284	5,284			
100111470	Mesa	AZ		06/29/2023									1,513	1,513			
100111471	Sutter Creek	CA		06/29/2023									3,510	3,510			
100111474	Riverside	CA		06/29/2023									2,480	2,480			
100111475	Stamford	CT		06/29/2023									859	859			
100111476	Arlington	TX		06/29/2023									2,522	2,522			
100111478	Fort Washington	MD		06/29/2023									1,359	1,359			
100111479	Somerset	NJ		06/29/2023									3,058	3,058			
100111480	Bronx	NY		06/29/2023									4,489	4,489			
100111481	Katy	TX		06/29/2023									4,744	4,744			
100111482	Euclid	OH		06/29/2023									1,301	1,301			
100111483	Sumter	SC		06/29/2023									2,115	2,115			
100111484	Houston	TX		06/29/2023									1,844	1,844			
100111485	Windsor Locks	CT		06/29/2023									1,154	1,154			
100111488	Waterford	WI		06/29/2023									10,918	10,918			
100111490	Englewood	NJ		06/29/2023									3,442	3,442			
100111491	Jamaica	NY		06/29/2023									6,742	6,742			
100111492	Denver	CO		06/29/2023									12,228	12,228			
100111494	La Jolla	CA		06/29/2023									4,351	4,351			
100111496	Stone Mountain	GA		06/29/2023									748	748			
100111499	Ladera Ranch	CA		06/29/2023									2,226	2,226			
100111502	Crystal Beach	FL		06/29/2023									3,303	3,303			
100111505	Miami	FL		06/29/2023									4,856	4,856			
100111506	Stone Mountain	GA		06/29/2023									746	746			
100111507	Austin	TX		06/29/2023									3,387	3,387			
100111508	Kaunakakai	HI		06/29/2023									2,631	2,631			
100111509	Standish	ME		06/29/2023									2,675	2,675			
100111510	Youngstown	OH		06/29/2023									745	745			
100111512	Riverside	CA		06/29/2023									2,632	2,632			
100111514	Norman Park	GA		06/29/2023									3,831	3,831			
100111515	Chicago	IL		06/29/2023									4,015	4,015			
100111516	Miami	FL		06/29/2023									6,548	6,548			
100111517	Bedminster	NJ		06/29/2023									1,594	1,594			
100111518	Montgomery	AL		06/29/2023									645	645			
100111519	Spring Arbor	MI		06/29/2023									9,639	9,639			
100111520	Freetown	IN		06/29/2023									2,690	2,690			
100111523	Hartsfield	GA		06/29/2023									2,631	2,631			
100111524	Ethel	LA		06/29/2023									2,223	2,223			
100111525	Rockwell	NC		06/29/2023									198	198			
100111526	Lenoir	NC		06/29/2023									2,925	2,925			
100111527	Opa Locka	FL		06/29/2023									566	566			
100111528	Bellingham	WA		06/29/2023									2,721	2,721			

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100111529	San Diego	CA		06/29/2023									4,186	4,186			
100111530	Frederick	MD		06/29/2023									1,187	1,187			
100111531	Decatur	GA		06/29/2023									2,820	2,820			
100111532	Fairhaven	MA		06/29/2023									1,899	1,899			
100111535	Cumming	GA		06/29/2023									2,687	2,687			
100111537	Brookville	OH		06/29/2023									5,148	5,148			
100111538	Unionville	NY		06/29/2023									6,664	6,664			
100111541	Philadelphia	PA		06/29/2023									2,059	2,059			
100111542	Virginia Beach	VA		06/29/2023									3,578	3,578			
100111543	Philadelphia	PA		06/29/2023									2,321	2,321			
100111544	Lawrenceville	GA		06/29/2023									5,790	5,790			
100111545	Memphis	TN		06/29/2023									939	939			
100111546	Ridgewood	NY		06/29/2023									2,956	2,956			
100111547	Columbus	OH		06/29/2023									577	577			
100111548	Bowie	MD		06/29/2023									3,866	3,866			
100111549	Memphis	TN		06/29/2023									688	688			
100111550	Vineland	NJ		06/29/2023									943	943			
100111551	Lorain	OH		06/29/2023									2,050	2,050			
100111553	Springfield	MA		06/29/2023									2,901	2,901			
100111554	Jamaica	NY		06/29/2023									2,296	2,296			
100111555	Fort Lauderdale	FL		06/29/2023									2,550	2,550			
100111556	New Orleans	LA		06/29/2023									2,124	2,124			
100111557	Douglasville	GA		06/29/2023									1,453	1,453			
100111559	Marlton	NJ		06/29/2023									2,190	2,190			
100111560	Broken Arrow	OK		06/29/2023									3,009	3,009			
100111562	Baytown	TX		06/29/2023									4,451	4,451			
100111563	Jacksonville	FL		06/29/2023									2,179	2,179			
100111565	Lithonia	GA		06/29/2023									1,413	1,413			
100111566	Jacksonville	NC		06/29/2023									3,887	3,887			
100111569	Austell	GA		06/29/2023									1,847	1,847			
100111570	Lancaster	TX		06/29/2023									4,891	4,891			
100111571	Old Lyme	CT		06/29/2023									2,749	2,749			
100111572	Clare	MI		06/29/2023									87	87			
100111573	Rex	GA		06/29/2023									1,115	1,115			
100111574	Covington	GA		06/29/2023									1,524	1,524			
100111575	Union City	GA		06/29/2023									1,061	1,061			
100111577	Braselton	GA		06/29/2023									5,780	5,780			
100111580	Stratford	CT		06/29/2023									1,096	1,096			
100111582	Peachland	NC		06/29/2023									1,715	1,715			
100111584	Whitesboro	NJ		06/29/2023									1,119	1,119			
100111585	Newton	NJ		06/29/2023									1,387	1,387			
100111588	Hackensack	NJ		06/29/2023									10,158	10,158			
100111591	Atlanta	GA		06/29/2023									1,305	1,305			
100111593	Richmond	VA		06/29/2023									2,787	2,787			
100111594	Princeton	NJ		06/29/2023									1,742	1,742			
100111596	Browns Mills	NJ		06/29/2023									760	760			
100111598	Miami	FL		06/29/2023									532	532			
100111599	Akron	OH		06/29/2023									331	331			
100111601	Wichita Falls	TX		06/29/2023									1,803	1,803			
100111603	Bessemer	AL		06/29/2023									1,775	1,775			
100111605	Grants	NM		06/29/2023									190	190			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111606	Orlando	FL		06/29/2023									809	809			
100111607	Fayetteville	GA		06/29/2023									2,874	2,874			
100111610	Birmingham	AL		06/29/2023									5,519	5,519			
100111612	Grants	NM		06/29/2023									195	195			
100111613	Saint Albans	ME		06/29/2023									1,573	1,573			
100111614	Pensacola	FL		06/29/2023									493	493			
100111615	Salisbury	NC		06/29/2023									2,860	2,860			
100111616	Mount Carmel	PA		06/29/2023									79	79			
100111617	Rogers	AR		06/29/2023									2,493	2,493			
100111618	Portland	OR		06/29/2023									3,679	3,679			
100111619	Trenton	NJ		06/29/2023									1,024	1,024			
100111620	Covington	KY		06/29/2023									817	817			
100111621	Plant City	FL		06/29/2023									2,370	2,370			
100111624	Gary	IN		06/29/2023									2,307	2,307			
100111625	Chicago Heights	IL		06/29/2023									1,478	1,478			
100111626	Lexington Park	MD		06/29/2023									3,470	3,470			
100111630	Goshen	IN		06/29/2023									1,209	1,209			
100111631	Atlanta	GA		06/29/2023									2,587	2,587			
100111633	Philadelphia	PA		06/29/2023									1,338	1,338			
100111635	West Edmeston	NY		06/29/2023									5,251	5,251			
100111637	Severn	MD		06/29/2023									3,853	3,853			
100111638	Lake Wales	FL		06/29/2023									477	477			
100111639	Shreveport	LA		06/29/2023									1,608	1,608			
100111640	Hamburg	NY		06/29/2023									1,583	1,583			
100111641	Fitzgerald	GA		06/29/2023									2,245	2,245			
100111642	Leesburg	FL		06/29/2023									1,277	1,277			
100111644	West Memphis	AR		06/29/2023									2,703	2,703			
100111645	Richmond	VA		06/29/2023									3,584	3,584			
100111646	Washington	DC		06/29/2023									1,740	1,740			
100111648	Miami	FL		06/29/2023									9,135	9,135			
100111652	Corona	CA		06/29/2023									52,321	52,321			
100111653	Macon	GA		06/29/2023									302	302			
100111656	New Market	AL		06/29/2023									3,732	3,732			
100111657	Saint Louis	MO		06/29/2023									390	390			
100111658	Goodyear	AZ		06/29/2023									3,514	3,514			
100111659	Dayton	OH		06/29/2023									1,832	1,832			
100111662	Bogalusa	LA		06/29/2023									2,767	2,767			
100111664	Tampa	FL		06/29/2023									3,128	3,128			
100111665	Johnston	RI		06/29/2023									1,817	1,817			
100111668	Hartville	OH		06/29/2023									5,195	5,195			
100111670	Las Vegas	NV		06/29/2023									6,555	6,555			
100111672	Houston	TX		06/29/2023									1,022	1,022			
100111673	Big Spring	TX		06/29/2023									8,109	8,109			
100111674	Utica	MI		06/29/2023									766	766			
100111675	La Habra	CA		06/29/2023									846	846			
100111677	Paramount	CA		06/29/2023									2,319	2,319			
100111678	Rehoboth Beach	DE		06/29/2023									7,506	7,506			
100111679	Rockford	IL		06/29/2023									306	306			
100111680	District Heights	MD		06/29/2023									5,553	5,553			
100111681	Jewett City	CT		06/29/2023									6,850	6,850			
100111683	Detroit	MI		06/29/2023									1,058	1,058			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111684	Plant City	FL		06/29/2023									3,913	3,913			
100111685	Lima	OH		06/29/2023									1,109	1,109			
100111688	Miami	FL		06/29/2023									3,934	3,934			
100111691	Devon	PA		06/29/2023									474	474			
100111693	Lancaster	SC		06/29/2023									2,919	2,919			
100111696	Sacramento	CA		06/29/2023									3,880	3,880			
100111697	Miami	FL		06/29/2023									1,901	1,901			
100111700	Newmarket	NH		06/29/2023									3,038	3,038			
100111701	Milwaukee	WI		06/29/2023									2,945	2,945			
100111702	Hesperia	CA		06/29/2023									4,868	4,868			
100111705	Woodbridge	VA		06/29/2023									2,798	2,798			
100111707	Osage Beach	MO		06/29/2023									1,764	1,764			
100111708	Wilmington	NC		06/29/2023									3,159	3,159			
100111710	Reading	PA		06/29/2023									413	413			
100111711	Levittown	PA		06/29/2023									5,858	5,858			
100111712	Upper Darby	PA		06/29/2023									2,812	2,812			
100111713	Fort Lauderdale	FL		06/29/2023									3,039	3,039			
100111715	Newnan	GA		06/29/2023									5,770	5,770			
100111716	Jackson	WI		06/29/2023									1,056	1,056			
100111717	Fairview	OK		06/29/2023									176	176			
100111719	Brockton	MA		06/29/2023									7,880	7,880			
100111720	Chicago	IL		06/29/2023									3,334	3,334			
100111723	Wilmington	DE		06/29/2023									1,774	1,774			
100111726	Richmond Hill	GA		06/29/2023									2,694	2,694			
100111728	Memphis	TN		06/29/2023									2,301	2,301			
100111730	Charlotte	NC		06/29/2023									4,006	4,006			
100111734	Lancaster	CA		06/29/2023									2,720	2,720			
100111735	Richmond	VA		06/29/2023									3,280	3,280			
100111738	Morocco	IN		06/29/2023									476	476			
100111739	Argyle	NY		06/29/2023									4,223	4,223			
100111740	Staten Island	NY		06/29/2023									14,347	14,347			
100111741	Prairieville	LA		06/29/2023									3,986	3,986			
100111742	Miami	FL		06/29/2023									1,325	1,325			
100111743	Spokane	WA		06/29/2023									1,454	1,454			
100111745	Seattle	WA		06/29/2023									2,169	2,169			
100111746	Fairfield	AL		06/29/2023									2,812	2,812			
100111747	Fountain Inn	SC		06/29/2023									653	653			
100111749	Eagle Springs	NC		06/29/2023									557	557			
100111750	Wyncote	PA		06/29/2023									2,226	2,226			
100111751	Wildomar	CA		06/29/2023									1,140	1,140			
100111752	Fremont	CA		06/29/2023									4,520	4,520			
100111753	Melvindale	MI		06/29/2023									530	530			
100111754	Detroit	MI		06/29/2023									407	407			
100111755	Kearney	NE		06/29/2023									1,292	1,292			
100111756	Chicago	IL		06/29/2023									772	772			
100111757	Baltimore	MD		06/29/2023									918	918			
100111758	Redford	MI		06/29/2023									857	857			
100111759	Fort Lauderdale	FL		06/29/2023									429	429			
100111765	Novi	MI		06/29/2023									8,001	8,001			
100111766	Temperance	MI		06/29/2023									537	537			
100111767	Silver Spring	MD		06/29/2023									2,878	2,878			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111768	Houston	TX		06/29/2023									1,220	1,220			
100111770	Tucson	AZ		06/29/2023									2,267	2,267			
100111772	Opa Locka	FL		06/29/2023									3,812	3,812			
100111774	Gypsum	CO		06/29/2023									1,280	1,280			
100111775	Benzonia	MI		06/29/2023									952	952			
100111776	Lexington	NY		06/29/2023									13,021	13,021			
100111777	Las Vegas	NV		06/29/2023									976	976			
100111778	Baton Rouge	LA		06/29/2023									2,390	2,390			
100111780	Hialeah	FL		06/29/2023									6,083	6,083			
100111783	Sterling	IL		06/29/2023									317	317			
100111784	Miami	FL		06/29/2023									8,305	8,305			
100111785	Las Vegas	NV		06/29/2023									2,801	2,801			
100111787	Rydal	GA		06/29/2023									8,052	8,052			
100111789	Truckee	CA		06/29/2023									1,675	1,675			
100111790	Frankfort	IL		06/29/2023									6,370	6,370			
100111791	Phoenix	AZ		06/29/2023									3,344	3,344			
100111792	Temple Hills	MD		06/29/2023									1,337	1,337			
100111793	Cleveland	OH		06/29/2023									3,260	3,260			
100111796	Milwaukee	WI		06/29/2023									1,348	1,348			
100111797	Brierfield	AL		06/29/2023									5,404	5,404			
100111799	Pine Plains	NY		06/29/2023									1,567	1,567			
100111801	San Antonio	TX		06/29/2023									422	422			
100111802	Wichita	KS		06/29/2023									590	590			
100111803	Toledo	OH		06/29/2023									1,390	1,390			
100111804	Lithonia	GA		06/29/2023									1,144	1,144			
100111807	Newburgh	NY		06/29/2023									3,619	3,619			
100111809	Indio	CA		06/29/2023									1,849	1,849			
100111810	Saint Simons Island	GA		06/29/2023									4,265	4,265			
100111811	Longwood	FL		06/29/2023									3,758	3,758			
100111814	Washington	IN		06/29/2023									2,352	2,352			
100111815	Fayetteville	GA		06/29/2023									1,918	1,918			
100111816	Evans City	PA		06/29/2023									5,319	5,319			
100111820	Dodge City	KS		06/29/2023									2,226	2,226			
100111821	Goshen	NY		06/29/2023									7,222	7,222			
100111822	Plano	IL		06/29/2023									556	556			
100111824	Chatsworth	CA		06/29/2023									1,816	1,816			
100111825	Huntington	NY		06/29/2023									4,386	4,386			
100111827	Levittown	NY		06/29/2023									2,636	2,636			
100111828	Linden	NJ		06/29/2023									2,060	2,060			
100111830	Newnan	GA		06/29/2023									3,444	3,444			
100111831	Charlotte	NC		06/29/2023									9,989	9,989			
100111832	Ravenna	OH		06/29/2023									3,328	3,328			
100111834	Valley Stream	NY		06/29/2023									2,445	2,445			
100111838	Grand Rapids	MI		06/29/2023									1,588	1,588			
100111839	Jonesboro	GA		06/29/2023									(3,172)	(3,172)			
100111840	Livonia	MI		06/29/2023									8,574	8,574			
100111844	Barrington	IL		06/29/2023									2,101	2,101			
100111845	Springfield Gardens	NY		06/29/2023									1,729	1,729			
100111846	Los Banos	CA		06/29/2023									4,015	4,015			
100111847	San Bernardino	CA		06/29/2023									10,750	10,750			
100111848	Rockwood	PA		06/29/2023									425	425			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111850	Nevada	MO		06/29/2023									141	141			
100111851	Lincoln Park	MI		06/29/2023									1,031	1,031			
100111852	Ridgefield Park	NJ		06/29/2023									6,015	6,015			
100111855	Munster	IN		06/29/2023									2,043	2,043			
100111858	Brick	NJ		06/29/2023									3,811	3,811			
100111860	Henrico	VA		06/29/2023									7,847	7,847			
100111861	Manassas	VA		06/29/2023									744	744			
100111862	Warren	MI		06/29/2023									2,010	2,010			
100111863	Greenville	AL		06/29/2023									2,557	2,557			
100111864	Phoenix	AZ		06/29/2023									8,839	8,839			
100111866	Saint Louis	MO		06/29/2023									1,130	1,130			
100111873	Americus	GA		06/29/2023									12,109	12,109			
100111876	Sneads	FL		06/29/2023									1,917	1,917			
100111877	Massillon	OH		06/29/2023									219	219			
100111878	El Paso	TX		06/29/2023									1,475	1,475			
100111879	Springdale	AR		06/29/2023									6,779	6,779			
100111880	High Point	NC		06/29/2023									328	328			
100111881	Greenwood	SC		06/29/2023									121	121			
100111882	Marcus Hook	PA		06/29/2023									2,995	2,995			
100111885	Myrtle Beach	SC		06/29/2023									2,554	2,554			
100111886	Hagerstown	MD		06/29/2023									7,729	7,729			
100111887	Jefferson	NC		06/29/2023									926	926			
100111889	Las Vegas	NV		06/29/2023									765	765			
100111890	Soldiers Grove	WI		06/29/2023									5,938	5,938			
100111891	Sulphur	LA		06/29/2023									540	540			
100111892	Laurel	MD		06/29/2023									1,488	1,488			
100111893	Pottstown	PA		06/29/2023									1,981	1,981			
100111894	Des Moines	IA		06/29/2023									1,044	1,044			
100111895	Mission	KS		06/29/2023									1,221	1,221			
100111896	Chattanooga	TN		06/29/2023									1,612	1,612			
100111897	Harrisburg	PA		06/29/2023									1,020	1,020			
100111901	Naperville	IL		06/29/2023									5,173	5,173			
100111902	El Paso	TX		06/29/2023									920	920			
100111905	Telford	PA		06/29/2023									1,317	1,317			
100111908	Saint Michaels	MD		06/29/2023									1,581	1,581			
100111909	Saint Peters	MO		06/29/2023									1,951	1,951			
100111910	Loxahatchee	FL		06/29/2023									2,626	2,626			
100111911	Lindale	TX		06/29/2023									1,062	1,062			
100111912	Henrico	VA		06/29/2023									1,208	1,208			
100111915	Bronx	NY		06/29/2023									3,966	3,966			
100111919	Wheaton	IL		06/29/2023									1,791	1,791			
100111920	Aurora	IL		06/29/2023									1,343	1,343			
100111923	Concord	NC		06/29/2023									804	804			
100111925	Havertown	PA		06/29/2023									8,763	8,763			
100111926	Rupert	ID		06/29/2023									310	310			
100111928	Visalia	CA		06/29/2023									1,227	1,227			
100111930	Federalsburg	MD		06/29/2023									1,935	1,935			
100111933	Hugo	MN		06/29/2023									2,139	2,139			
100111938	Middle River	MD		06/29/2023									3,120	3,120			
100111939	Jacksonville	FL		06/29/2023									5,813	5,813			
100111940	Orange City	FL		06/29/2023									2,853	2,853			

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100111941	Upper Darby	PA		06/29/2023									1,233	1,233			
100111944	Portland	OR		06/29/2023									2,622	2,622			
100111945	Newnan	GA		06/29/2023									3,629	3,629			
100111947	Upper Marlboro	MD		06/29/2023									1,375	1,375			
100111948	Winter Garden	FL		06/29/2023									4,443	4,443			
100111949	Stuart	FL		06/29/2023									2,682	2,682			
100111950	Lithonia	GA		06/29/2023									4,445	4,445			
100111951	Calera	AL		06/29/2023									949	949			
100111952	Tobyhanna	PA		06/29/2023									3,200	3,200			
100111955	Marshall	MO		06/29/2023									9,280	9,280			
100111958	Saylorsburg	PA		06/29/2023									5,919	5,919			
100111959	Chandler	AZ		06/29/2023									777	777			
100111960	Senoia	GA		06/29/2023									1,411	1,411			
100111961	Piqua	OH		06/29/2023									651	651			
100111962	Hanover	PA		06/29/2023									4,543	4,543			
100111963	Greer	SC		06/29/2023									1,626	1,626			
100111965	West Palm Beach	FL		06/29/2023									1,971	1,971			
100111966	Mandeville	LA		06/29/2023									8,303	8,303			
100111968	Decatur	GA		06/29/2023									1,022	1,022			
100111970	Hanson	MA		06/29/2023									391	391			
100111971	Ventura	CA		06/29/2023									9,834	9,834			
100111972	Kannapolis	NC		06/29/2023									593	593			
100111973	Glendale	CA		06/29/2023									8,045	8,045			
100111974	San Diego	CA		06/29/2023									21,059	21,059			
100111975	Pearson	GA		06/29/2023									1,807	1,807			
100111976	Houston	TX		06/29/2023									1,261	1,261			
100111978	Seattle	WA		06/29/2023									7,101	7,101			
100111980	San Marcos	CA		06/29/2023									11,135	11,135			
100111983	Jamaica	NY		06/29/2023									4,975	4,975			
100111984	Abilene	TX		06/29/2023									2,658	2,658			
100111985	Brentwood	TN		06/29/2023									6,710	6,710			
100111987	Rockaway Beach	OR		06/29/2023									9,030	9,030			
100111989	Burrillville	RI		06/29/2023									5,321	5,321			
100111991	Buffalo	NY		06/29/2023									2,907	2,907			
100111993	Reno	NV		06/29/2023									3,824	3,824			
100111994	Atlanta	GA		06/29/2023									3,768	3,768			
100111996	Bisbee	AZ		06/29/2023									2,813	2,813			
100111997	Allen	TX		06/29/2023									3,768	3,768			
100111998	Boise	ID		06/29/2023									10,198	10,198			
100111999	Norristown	PA		06/29/2023									1,319	1,319			
100112001	Fort Worth	TX		06/29/2023									3,149	3,149			
100112005	Saint Louis	MO		06/29/2023									1,770	1,770			
100112006	Arlington	TX		06/29/2023									734	734			
100112007	Staten Island	NY		06/29/2023									2,097	2,097			
100112009	Cherryville	NC		06/29/2023									1,667	1,667			
100112011	Grand Junction	CO		06/29/2023									2,900	2,900			
100112012	Jackson	NJ		06/29/2023									4,196	4,196			
100112014	Foley	AL		06/29/2023									1,510	1,510			
100112019	Lexington	TN		06/29/2023									361	361			
100112020	Olathe	KS		06/29/2023									2,986	2,986			
100112021	Albuquerque	NM		06/29/2023									1,838	1,838			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112022	Copperas Cove	TX		06/29/2023									745	745			
100112025	Seattle	WA		06/29/2023									3,787	3,787			
100112026	Cherry Hill	NJ		06/29/2023									6,842	6,842			
100112027	Fort Mill	SC		06/29/2023									1,957	1,957			
100112028	Racine	WI		06/29/2023									4,867	4,867			
100112029	Atco	NJ		06/29/2023									3,981	3,981			
100112030	Portage	PA		06/29/2023									3,574	3,574			
100112031	Burleson	TX		06/29/2023									1,859	1,859			
100112032	Milwaukee	WI		06/29/2023									1,527	1,527			
100112033	Nazareth	PA		06/29/2023									488	488			
100112034	Citrus Heights	CA		06/29/2023									3,924	3,924			
100112035	Cypress	TX		06/29/2023									317	317			
100112037	Port Chester	NY		06/29/2023									5,848	5,848			
100112038	Glen Burnie	MD		06/29/2023									3,531	3,531			
100112039	Staunton	VA		06/29/2023									1,062	1,062			
100112041	Richardson	TX		06/29/2023									973	973			
100112043	West Springfield	MA		06/29/2023									3,549	3,549			
100112044	Milwaukee	WI		06/29/2023									1,585	1,585			
100112045	Brooklyn	NY		06/29/2023									4,355	4,355			
100112048	Skokie	IL		06/29/2023									2,877	2,877			
100112049	Philadelphia	PA		06/29/2023									2,212	2,212			
100112051	Cedar Park	TX		06/29/2023									960	960			
100112052	Dadeville	AL		06/29/2023									1,215	1,215			
100112053	Lansing	MI		06/29/2023									524	524			
100112057	Orange Park	FL		06/29/2023									818	818			
100112058	Harvey	LA		06/29/2023									4,168	4,168			
100112061	Reisterstown	MD		06/29/2023									1,384	1,384			
100112063	Hanson	MA		06/29/2023									3,673	3,673			
100112064	Miami	FL		06/29/2023									3,125	3,125			
100112066	Rockaway Park	NY		06/29/2023									5,658	5,658			
100112067	Atlanta	GA		06/29/2023									3,536	3,536			
100112069	Hackettstown	NJ		06/29/2023									5,014	5,014			
100112070	Lafayette	LA		06/29/2023									474	474			
100112071	Hardinsburg	KY		06/29/2023									305	305			
100112074	Dickinson	TX		06/29/2023									1,437	1,437			
100112075	Topeka	KS		06/29/2023									2,338	2,338			
100112076	Kirbyville	MO		06/29/2023									5,830	5,830			
100112078	Chicago	IL		06/29/2023									11,068	11,068			
100112080	Elmer	NJ		06/29/2023									6,358	6,358			
100112081	Hammond	IN		06/29/2023									2,311	2,311			
100112082	Poughkeepsie	NY		06/29/2023									3,767	3,767			
100112083	Brooklyn	NY		06/29/2023									9,723	9,723			
100112084	Lake Alfred	FL		06/29/2023									452	452			
100112086	Hanover	PA		06/29/2023									880	880			
100112088	Sugar Land	TX		06/29/2023									858	858			
100112090	South Bend	IN		06/29/2023									3,500	3,500			
100112091	Indianapolis	IN		06/29/2023									3,592	3,592			
100112092	Naperville	IL		06/29/2023									8,001	8,001			
100112093	Overland Park	KS		06/29/2023									5,360	5,360			
100112096	Houston	TX		06/29/2023									1,932	1,932			
100112100	Columbiana	AL		06/29/2023									1,381	1,381			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112101	Houston	TX		06/29/2023									4,836	4,836			
100112102	Bridgeport	CT		06/29/2023									5,197	5,197			
100112103	Bessemer	AL		06/29/2023									2,638	2,638			
100112104	Rolling Meadows	IL		06/29/2023									4,869	4,869			
100112105	Saint Marys	GA		06/29/2023									5,994	5,994			
100112106	Caldwell	ID		06/29/2023									3,004	3,004			
100112107	Smyrna	DE		06/29/2023									3,011	3,011			
100112108	Vineland	NJ		06/29/2023									2,433	2,433			
100112111	Bellevue	NE		06/29/2023									4,370	4,370			
100112114	Port Jervis	NY		06/29/2023									1,613	1,613			
100112115	Columbia City	IN		06/29/2023									211	211			
100112117	Rhome	TX		06/29/2023									544	544			
100112118	New Kensington	PA		06/29/2023									1,693	1,693			
100112119	Kingwood	TX		06/29/2023									4,061	4,061			
100112120	Williamsburg	OH		06/29/2023									728	728			
100112122	Fonda	NY		06/29/2023									869	869			
100112123	Lakeland	FL		06/29/2023									15,014	15,014			
100112124	Leavenworth	KS		06/29/2023									435	435			
100112126	Greensboro	NC		06/29/2023									3,593	3,593			
100112127	Hampden	ME		06/29/2023									2,391	2,391			
100112128	Shawnee	OK		06/29/2023									354	354			
100112129	Fayetteville	NC		06/29/2023									402	402			
100112130	Tampa	FL		06/29/2023									1,280	1,280			
100112131	Savannah	GA		06/29/2023									3,627	3,627			
100112132	Miami	FL		06/29/2023									2,853	2,853			
100112133	Jacksonville	FL		06/29/2023									5,060	5,060			
100112134	Mexico	MO		06/29/2023									568	568			
100112135	Philadelphia	PA		06/29/2023									3,225	3,225			
100112137	Mineral	VA		06/29/2023									5,929	5,929			
100112139	Schenectady	NY		06/29/2023									963	963			
100112140	Lansing	MI		06/29/2023									7,386	7,386			
100112142	La Marque	TX		06/29/2023									1,741	1,741			
100112143	Justin	TX		06/29/2023									2,675	2,675			
100112144	Coeur Dalene	ID		06/29/2023									1,009	1,009			
100112145	Waterbury	CT		06/29/2023									388	388			
100112148	Atlanta	GA		06/29/2023									31	31			
100112149	Wesley Chapel	FL		06/29/2023									1,440	1,440			
100112153	Bradford	NH		06/29/2023									1,327	1,327			
100112155	Miami	FL		06/29/2023									2,232	2,232			
100112156	Saint Cloud	FL		06/29/2023									2,392	2,392			
100112159	Napa	CA		06/29/2023									324	324			
100112160	Palm Bay	FL		06/29/2023									5,856	5,856			
100112162	Roosevelt	NY		06/29/2023									1,548	1,548			
100112163	Houston	TX		06/29/2023									885	885			
100112164	Casselberry	FL		06/29/2023									1,594	1,594			
100112166	Tavernier	FL		06/29/2023									1,356	1,356			
100112168	Kirkland	WA		06/29/2023									3,277	3,277			
100112169	Liberty	MO		06/29/2023									673	673			
100112171	Orlando	FL		06/29/2023									1,363	1,363			
100112173	Victoria	TX		06/29/2023									3,351	3,351			
100112174	Germantown	TN		06/29/2023									18,892	18,892			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112175	Orlando	FL		06/29/2023									2,444	2,444			
100112176	Shelton	CT		06/29/2023									966	966			
100112177	Midlothian	VA		06/29/2023									1,869	1,869			
100112179	Fayetteville	GA		06/29/2023									1,687	1,687			
100112180	Jacksonville	FL		06/29/2023									1,300	1,300			
100112181	Warsaw	MO		06/29/2023									13,895	13,895			
100112183	Quincy	FL		06/29/2023									1,817	1,817			
100112184	Greencastle	PA		06/29/2023									3,425	3,425			
100112185	Riverview	FL		06/29/2023									1,552	1,552			
100112187	Miami	FL		06/29/2023									1,028	1,028			
100112188	Brooklyn	NY		06/29/2023									1,281	1,281			
100112190	Woodstock	GA		06/29/2023									608	608			
100112191	Cottage Grove	MN		06/29/2023									4,186	4,186			
100112195	Lawrence	KS		06/29/2023									777	777			
100112196	Chicago	IL		06/29/2023									3,108	3,108			
100112199	Stanwood	WA		06/29/2023									6,385	6,385			
100112200	Maryland Heig	MO		06/29/2023									6,003	6,003			
100112201	Middletown	DE		06/29/2023									4,774	4,774			
100112202	Moncks Corner	SC		06/29/2023									670	670			
100112203	Saint Charles	MO		06/29/2023									6,540	6,540			
100112204	Montgomery	AL		06/29/2023									2,067	2,067			
100112205	Hartselle	AL		06/29/2023									1,793	1,793			
100112206	South Elgin	IL		06/29/2023									5,217	5,217			
100112207	Marietta	OH		06/29/2023									2,054	2,054			
100112208	Wetmore	MI		06/29/2023									3,519	3,519			
100112211	Clover	SC		06/29/2023									2,403	2,403			
100112212	Chicago	IL		06/29/2023									2,051	2,051			
100112213	Lawrenceville	GA		06/29/2023									2,289	2,289			
100112217	Baltimore	MD		06/29/2023									2,992	2,992			
100112218	Binghamton	NY		06/29/2023									344	344			
100112219	El Paso	TX		06/29/2023									498	498			
100112222	Lexington	GA		06/29/2023									1,303	1,303			
100112223	Chula Vista	CA		06/29/2023									5,114	5,114			
100112225	Willingboro	NJ		06/29/2023									1,553	1,553			
100112226	Phoenix	IL		06/29/2023									391	391			
100112227	Gilbert	AZ		06/29/2023									4,382	4,382			
100112228	Staten Island	NY		06/29/2023									6,657	6,657			
100112229	Suwanee	GA		06/29/2023									4,356	4,356			
100112234	Nashville	TN		06/29/2023									7,202	7,202			
100112235	Sonoma	CA		06/29/2023									4,128	4,128			
100112236	Middletown	OH		06/29/2023									3,347	3,347			
100112237	Waukesha	WI		06/29/2023									3,534	3,534			
100112238	Maringouin	LA		06/29/2023									1,181	1,181			
100112239	Brownsville	PA		06/29/2023									1,478	1,478			
100112240	Stoutsville	OH		06/29/2023									1,617	1,617			
100112241	Tucson	AZ		06/29/2023									221	221			
100112242	Lindenwold	NJ		06/29/2023									1,783	1,783			
100112243	Everett	WA		06/29/2023									3,306	3,306			
100112246	Marietta	GA		06/29/2023									4,281	4,281			
100112247	La Marque	TX		06/29/2023									2,719	2,719			
100112248	Sacramento	CA		06/29/2023									3,426	3,426			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112249	Bronx	NY		06/29/2023									8,294	8,294			
100112250	Kansas City	MO		06/29/2023									2,670	2,670			
100112251	Mountlake Terrace	WA		06/29/2023									2,452	2,452			
100112252	West Chester	PA		06/29/2023									3,995	3,995			
100112254	Corvallis	OR		06/29/2023									3,624	3,624			
100112256	Renton	WA		06/29/2023									3,483	3,483			
100112257	Sturgeon Lake	MN		06/29/2023									2,183	2,183			
100112259	Methuen	MA		06/29/2023									8,509	8,509			
100112260	Bush	LA		06/29/2023									1,268	1,268			
100112262	Bolingbrook	IL		06/29/2023									4,830	4,830			
100112264	El Mirage	AZ		06/29/2023									1,343	1,343			
100112265	Arlington Heights	IL		06/29/2023									1,352	1,352			
100112266	Springboro	OH		06/29/2023									3,185	3,185			
100112267	Casper	WY		06/29/2023									1,643	1,643			
100112269	Santa Ana	CA		06/29/2023									9,196	9,196			
100112271	Reston	VA		06/29/2023									1,573	1,573			
100112273	Hollywood	SC		06/29/2023									2,089	2,089			
100112274	Scarborough	ME		06/29/2023									2,974	2,974			
100112277	Fresno	CA		06/29/2023									8,062	8,062			
100112278	South Hamilton	MA		06/29/2023									12,411	12,411			
100112279	Richmond	TX		06/29/2023									5,616	5,616			
100112281	Woodland Park	CO		06/29/2023									906	906			
100112282	Shrewsbury	MA		06/29/2023									5,961	5,961			
100112284	King City	CA		06/29/2023									2,432	2,432			
100112285	Washington	DC		06/29/2023									3,980	3,980			
100112288	Phoenix	AZ		06/29/2023									3,759	3,759			
100112289	Middle River	MD		06/29/2023									7,278	7,278			
100112291	Staten Island	NY		06/29/2023									10,234	10,234			
100112292	Waldorf	MD		06/29/2023									11,891	11,891			
100112293	Sabinal	TX		06/29/2023									1,467	1,467			
100112294	Milwaukee	WI		06/29/2023									2,213	2,213			
100112296	Alexandria	VA		06/29/2023									3,012	3,012			
100112297	Baltimore	MD		06/29/2023									3,309	3,309			
100112298	Bristow	OK		06/29/2023									339	339			
100112299	Spring	TX		06/29/2023									595	595			
100112301	Bowie	MD		06/29/2023									6,920	6,920			
100112302	Odenton	MD		06/29/2023									4,627	4,627			
100112303	Riverdale	GA		06/29/2023									1,587	1,587			
100112304	Central Islip	NY		06/29/2023									8,603	8,603			
100112305	Baltimore	MD		06/29/2023									702	702			
100112306	Aurora	CO		06/29/2023									1,815	1,815			
100112307	Memphis	TN		06/29/2023									2,101	2,101			
100112309	Lockport	NY		06/29/2023									526	526			
100112311	Lake Panasoffkee	FL		06/29/2023									3,273	3,273			
100112312	Little Rock	AR		06/29/2023									241	241			
100112313	Hutchinson	KS		06/29/2023									864	864			
100112318	Bloomington	IL		06/29/2023									3,232	3,232			
100112319	Power	MT		06/29/2023									792	792			
100112322	Miami	FL		06/29/2023									4,871	4,871			
100112323	Cincinnati	OH		06/29/2023									3,952	3,952			
100112324	Hawley	PA		06/29/2023									8,964	8,964			

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100112326	Bossier City	LA		06/29/2023									1,510	1,510			
100112327	Cottage Grove	MN		06/29/2023									668	668			
100112328	Linwood	NJ		06/29/2023									1,745	1,745			
100112331	Gonzales	TX		06/29/2023									436	436			
100112332	Daytona Beach	FL		06/29/2023									4,137	4,137			
100112333	Kaukauna	WI		06/29/2023									1,849	1,849			
100112335	Ferndale	MI		06/29/2023									960	960			
100112336	Miami	FL		06/29/2023									464	464			
100112339	Kansas City	MO		06/29/2023									1,484	1,484			
100112340	Leominster	MA		06/29/2023									785	785			
100112342	Anson	ME		06/29/2023									268	268			
100112343	Houston	TX		06/29/2023									494	494			
100112345	Orlando	FL		06/29/2023									3,545	3,545			
100112346	Cumming	GA		06/29/2023									7,043	7,043			
100112347	Coram	NY		06/29/2023									4,948	4,948			
100112348	Gilbert	PA		06/29/2023									10,721	10,721			
100112350	Desert Hot Springs	CA		06/29/2023									2,215	2,215			
100112351	Jacksonville	FL		06/29/2023									576	576			
100112355	Fallbrook	CA		06/29/2023									7,827	7,827			
100112357	El Paso	TX		06/29/2023									2,333	2,333			
100112361	Redford	MI		06/29/2023									2,679	2,679			
100112362	Spokane	WA		06/29/2023									2,016	2,016			
100112363	Woodbridge	VA		06/29/2023									1,121	1,121			
100112364	Egg Harbor Township	NJ		06/29/2023									4,709	4,709			
100112365	Daytona Beach	FL		06/29/2023									3,601	3,601			
100112366	Mercer	PA		06/29/2023									1,069	1,069			
100112368	West Helena	AR		06/29/2023									2,029	2,029			
100112369	Gretna	LA		06/29/2023									186	186			
100112370	Elk Mound	WI		06/29/2023									300	300			
100112371	College Place	WA		06/29/2023									863	863			
100112373	Fishkill	NY		06/29/2023									5,723	5,723			
100112374	El Paso	TX		06/29/2023									128	128			
100112375	Lawson	MO		06/29/2023									2,601	2,601			
100112379	Philadelphia	PA		06/29/2023									344	344			
100112380	Shreveport	LA		06/29/2023									3,079	3,079			
100112381	Stevens Point	WI		06/29/2023									7,833	7,833			
100112383	Skokie	IL		06/29/2023									5,288	5,288			
100112384	Mcdonough	GA		06/29/2023									1,876	1,876			
100112385	Richmond	KY		06/29/2023									188	188			
100112387	Oakland	CA		06/29/2023									3,096	3,096			
100112388	Lafayette	LA		06/29/2023									1,262	1,262			
100112389	Morrison	TN		06/29/2023									1,628	1,628			
100112390	Itasca	IL		06/29/2023									2,666	2,666			
100112391	Chicago	IL		06/29/2023									1,542	1,542			
100112392	Suitland	MD		06/29/2023									722	722			
100112398	South Lyon	MI		06/29/2023									1,295	1,295			
100112399	Richmond	TX		06/29/2023									4,516	4,516			
100112400	Hempstead	NY		06/29/2023									5,388	5,388			
100112402	Hesperia	CA		06/29/2023									1,138	1,138			
100112405	Buford	GA		06/29/2023									3,742	3,742			
100112406	Sanford	FL		06/29/2023									2,956	2,956			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112407	Highland	IL		06/29/2023									1,588	1,588			
100112408	Omaha	NE		06/29/2023									7,537	7,537			
100112410	Wyandanch	NY		06/29/2023									1,589	1,589			
100112412	Trenton	NJ		06/29/2023									3,364	3,364			
100112413	Mcdonough	GA		06/29/2023									11,675	11,675			
100112415	Old Bridge	NJ		06/29/2023									2,995	2,995			
100112417	Hillsboro	MO		06/29/2023									6,519	6,519			
100112419	Trenton	NJ		06/29/2023									1,429	1,429			
100112421	Alexandria	OH		06/29/2023									6,703	6,703			
100112422	Orlando	FL		06/29/2023									2,251	2,251			
100112425	Los Angeles	CA		06/29/2023									2,815	2,815			
100112426	Coatesville	PA		06/29/2023									1,323	1,323			
100112428	Polk City	FL		06/29/2023									1,883	1,883			
100112429	Las Vegas	NV		06/29/2023									4,148	4,148			
100112430	Farmington	MI		06/29/2023									3,505	3,505			
100112431	Fiskdale	MA		06/29/2023									2,860	2,860			
100112432	Memphis	TN		06/29/2023									2,838	2,838			
100112433	Tujunga	CA		06/29/2023									4,023	4,023			
100112434	Cedar Rapids	IA		06/29/2023									2,055	2,055			
100112435	North Bergen	NJ		06/29/2023									5,258	5,258			
100112436	Edgewood	MD		06/29/2023									1,164	1,164			
100112437	Temple	TX		06/29/2023									849	849			
100112439	Winston Salem	NC		06/29/2023									887	887			
100112440	Havertown	PA		06/29/2023									2,525	2,525			
100112441	Dundalk	MD		06/29/2023									1,068	1,068			
100112442	Ham Lake	MN		06/29/2023									3,266	3,266			
100112444	West Covina	CA		06/29/2023									2,203	2,203			
100112445	Collinsville	IL		06/29/2023									1,268	1,268			
100112446	Santa Monica	CA		06/29/2023									21,151	21,151			
100112447	Springfield	OH		06/29/2023									1,366	1,366			
100112448	Saddle Brook	NJ		06/29/2023									5,231	5,231			
100112449	Cheshire	CT		06/29/2023									2,362	2,362			
100112453	Bellerose	NY		06/29/2023									12,222	12,222			
100112454	Chicago	IL		06/29/2023									5,544	5,544			
100112455	Otis Orchards	WA		06/29/2023									1,868	1,868			
100112456	Cincinnati	OH		06/29/2023									691	691			
100112457	Havre	MT		06/29/2023									1,269	1,269			
100112458	East Amherst	NY		06/29/2023									1,679	1,679			
100112459	Elberton	GA		06/29/2023									2,002	2,002			
100112460	Clatskanie	OR		06/29/2023									5,298	5,298			
100112461	Daytona Beach	FL		06/29/2023									3,732	3,732			
100112464	Stanton	CA		06/29/2023									3,680	3,680			
100112465	Montgomery	AL		06/29/2023									2,954	2,954			
100112466	Reno	NV		06/29/2023									1,704	1,704			
100112467	Pahrump	NV		06/29/2023									1,907	1,907			
100112469	El Dorado	CA		06/29/2023									4,441	4,441			
100112470	Fall River	MA		06/29/2023									9,455	9,455			
100112472	Littlestown	PA		06/29/2023									3,512	3,512			
100112473	Philadelphia	PA		06/29/2023									870	870			
100112475	Algonquin	IL		06/29/2023									6,378	6,378			
100112476	Chino Valley	AZ		06/29/2023									10,346	10,346			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112478	Columbia	TN		06/29/2023									1,406	1,406			
100112480	Waterville	OH		06/29/2023									2,181	2,181			
100112481	Glendale Heights	IL		06/29/2023									2,365	2,365			
100112483	Randallstown	MD		06/29/2023									2,199	2,199			
100112484	Saint Louis	MO		06/29/2023									840	840			
100112485	Lilburn	GA		06/29/2023									3,352	3,352			
100112487	Highland Mills	NY		06/29/2023									3,150	3,150			
100112488	River Edge	NJ		06/29/2023									5,204	5,204			
100112490	Philadelphia	PA		06/29/2023									563	563			
100112491	Romeoville	IL		06/29/2023									1,198	1,198			
100112492	Jamaica	NY		06/29/2023									3,476	3,476			
100112493	Mansfield	MA		06/29/2023									1,732	1,732			
100112494	Elgin	IL		06/29/2023									3,115	3,115			
100112497	Kansas City	MO		06/29/2023									1,068	1,068			
100112498	Verona	PA		06/29/2023									1,997	1,997			
100112499	Kansas City	KS		06/29/2023									892	892			
100112500	Miami	FL		06/29/2023									4,866	4,866			
100112502	Lake Orion	MI		06/29/2023									5,778	5,778			
100112504	Riverton	IA		06/29/2023									989	989			
100112505	Tampa	FL		06/29/2023									3,461	3,461			
100112506	Cleveland	OH		06/29/2023									4,319	4,319			
100112509	Downs	IL		06/29/2023									2,609	2,609			
100112510	Crouse	NC		06/29/2023									9,504	9,504			
100112511	Columbia	SC		06/29/2023									912	912			
100112513	Old Orchard Beach	ME		06/29/2023									5,729	5,729			
100112514	Baldwin	GA		06/29/2023									1,679	1,679			
100112515	La Grange	IL		06/29/2023									5,901	5,901			
100112517	Missouri City	TX		06/29/2023									4,672	4,672			
100112518	Shirley	NY		06/29/2023									13,242	13,242			
100112520	Baltimore	MD		06/29/2023									437	437			
100112521	Philadelphia	PA		06/29/2023									680	680			
100112522	Baltimore	MD		06/29/2023									2,223	2,223			
100112524	New Boston	NH		06/29/2023									4,134	4,134			
100112525	Gilford	NH		06/29/2023									4,704	4,704			
100112528	La Porte	IN		06/29/2023									2,299	2,299			
100112529	Allentown	PA		06/29/2023									995	995			
100112530	North Miami Beach	FL		06/29/2023									5,223	5,223			
100112531	Louisville	KY		06/29/2023									3,557	3,557			
100112532	Virginia Beach	VA		06/29/2023									2,520	2,520			
100112533	Portland	OR		06/29/2023									8,674	8,674			
100112534	Estill Springs	TN		06/29/2023									1,544	1,544			
100112536	Mentor	OH		06/29/2023									1,074	1,074			
100112542	Gaithersburg	MD		06/29/2023									5,996	5,996			
100112544	West Frankfort	IL		06/29/2023									3,753	3,753			
100112545	Elkmont	AL		06/29/2023									1,911	1,911			
100112547	Mount Vernon	NY		06/29/2023									17,034	17,034			
100112548	Havana	FL		06/29/2023									5,870	5,870			
100112551	Cleveland	OH		06/29/2023									3,218	3,218			
100112552	Gonzales	LA		06/29/2023									1,114	1,114			
100112553	Pine Bluff	AR		06/29/2023									1,115	1,115			
100112554	Gastonia	NC		06/29/2023									2,139	2,139			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112555	Tarboro	NC		06/29/2023									1,001	1,001			
100112557	Frankfort	IN		06/29/2023									774	774			
100112558	Manteca	CA		06/29/2023									8,088	8,088			
100112559	Red Lion	PA		06/29/2023									2,831	2,831			
100112560	Lithonia	GA		06/29/2023									2,427	2,427			
100112561	New Kent	VA		06/29/2023									1,291	1,291			
100112563	Randallstown	MD		06/29/2023									7,776	7,776			
100112564	Boston	MA		06/29/2023									6,181	6,181			
100112565	Fort Lauderdale	FL		06/29/2023									211	211			
100112566	Herington	KS		06/29/2023									1,310	1,310			
100112567	Kokomo	IN		06/29/2023									1,381	1,381			
100112568	Bowie	MD		06/29/2023									3,221	3,221			
100112570	Orange Park	FL		06/29/2023									1,135	1,135			
100112571	Mount Laurel	NJ		06/29/2023									2,701	2,701			
100112573	Independence	IA		06/29/2023									496	496			
100112577	Gray	ME		06/29/2023									2,840	2,840			
100112579	Philadelphia	PA		06/29/2023									2,467	2,467			
100112581	Warner Robins	GA		06/29/2023									296	296			
100112583	Bushkill	PA		06/29/2023									3,550	3,550			
100112584	Hesperia	CA		06/29/2023									2,528	2,528			
100112585	Kulpmont	PA		06/29/2023									749	749			
100112587	Turbeville	SC		06/29/2023									1,873	1,873			
100112588	Guyton	GA		06/29/2023									935	935			
100112590	Cumberland	MD		06/29/2023									365	365			
100112591	Laurinburg	NC		06/29/2023									1,702	1,702			
100112593	Baltimore	MD		06/29/2023									524	524			
100112595	Mount Laurel	NJ		06/29/2023									20,634	20,634			
100112596	Miami	FL		06/29/2023									2,062	2,062			
100112597	Richmond	VA		06/29/2023									12,439	12,439			
100112598	Bakersfield	CA		06/29/2023									12,370	12,370			
100112599	Philadelphia	PA		06/29/2023									1,247	1,247			
100112601	The Woodlands	TX		06/29/2023									3,939	3,939			
100112602	Columbia	KY		06/29/2023									1,568	1,568			
100112604	Deer Park	NY		06/29/2023									3,708	3,708			
100112608	Yucca Valley	CA		06/29/2023									3,564	3,564			
100112609	Williston	VT		06/29/2023									4,347	4,347			
100112611	Gastonia	NC		06/29/2023									5,675	5,675			
100112612	Yuma	AZ		06/29/2023									1,339	1,339			
100112613	Belgrade	ME		06/29/2023									450	450			
100112615	Lancaster	PA		06/29/2023									1,158	1,158			
100112617	Houma	LA		06/29/2023									2,460	2,460			
100112621	Baltimore	MD		06/29/2023									2,174	2,174			
100112622	Lancaster	PA		06/29/2023									503	503			
100112623	Woodbridge	VA		06/29/2023									1,307	1,307			
100112624	Marion	VA		06/29/2023									748	748			
100112625	Columbia	SC		06/29/2023									1,034	1,034			
100112626	Montrose	MI		06/29/2023									2,194	2,194			
100112627	Conroe	TX		06/29/2023									896	896			
100112628	Oklahoma City	OK		06/29/2023									4,316	4,316			
100112630	Irvine	CA		06/29/2023									4,782	4,782			
100112632	Alexandria	VA		06/29/2023									4,973	4,973			

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100112633	Midland	TX		06/29/2023									2,687	2,687			
100112634	Gray	GA		06/29/2023									2,377	2,377			
100112635	Warren	MI		06/29/2023									686	686			
100112636	Dalton	GA		06/29/2023									1,905	1,905			
100112637	Neosho	MO		06/29/2023									709	709			
100112639	Harrisburg	PA		06/29/2023									353	353			
100112640	Dallas	TX		06/29/2023									2,072	2,072			
100112641	Caledonia	MO		06/29/2023									634	634			
100112643	Baton Rouge	LA		06/29/2023									1,920	1,920			
100112644	Ringwood	NJ		06/29/2023									3,235	3,235			
100112646	Franklin	OH		06/29/2023									11,686	11,686			
100112648	Palm Springs	CA		06/29/2023									5,352	5,352			
100112649	Warner Robins	GA		06/29/2023									6,462	6,462			
100112650	Winston Salem	NC		06/29/2023									892	892			
100112651	Indiana	PA		06/29/2023									3,080	3,080			
100112652	Yuma	AZ		06/29/2023									3,574	3,574			
100112654	Springfield	VT		06/29/2023									1,466	1,466			
100112656	Newport News	VA		06/29/2023									2,803	2,803			
100112659	Rockville	MD		06/29/2023									1,943	1,943			
100112662	Pittsburgh	PA		06/29/2023									414	414			
100112664	Highlands	NJ		06/29/2023									8,151	8,151			
100112665	Greenville	GA		06/29/2023									1,255	1,255			
100112666	Walden	NY		06/29/2023									2,445	2,445			
100112668	Milwaukee	WI		06/29/2023									724	724			
100112669	Wingate	NC		06/29/2023									1,840	1,840			
100112670	Chambersburg	PA		06/29/2023									1,536	1,536			
100112671	Charleston	SC		06/29/2023									2,122	2,122			
100112672	Cleveland	OH		06/29/2023									1,362	1,362			
100112676	Spotsylvania	VA		06/29/2023									3,702	3,702			
100112677	Lake Ariel	PA		06/29/2023									4,736	4,736			
100112678	Desert Hot Springs	CA		06/29/2023									2,170	2,170			
100112679	Thorofare	NJ		06/29/2023									2,136	2,136			
100112680	Dania Beach	FL		06/29/2023									2,235	2,235			
100112681	Manassas	VA		06/29/2023									5,270	5,270			
100112682	Altamonte Springs	FL		06/29/2023									1,806	1,806			
100112683	Little Falls	NY		06/29/2023									538	538			
100112684	Fairview	PA		06/29/2023									5,982	5,982			
100112685	Hampton	VA		06/29/2023									2,423	2,423			
100112686	Hampton	VA		06/29/2023									1,775	1,775			
100112689	Bowie	MD		06/29/2023									7,578	7,578			
100112690	Milwaukee	WI		06/29/2023									2,689	2,689			
100112691	Troutman	NC		06/29/2023									593	593			
100112693	Seagrove	NC		06/29/2023									6,340	6,340			
100112695	St Peters	MO		06/29/2023									1,060	1,060			
100112697	Montgomery	AL		06/29/2023									1,063	1,063			
100112698	Bradenton	FL		06/29/2023									1,854	1,854			
100112699	Montville	NJ		06/29/2023									12,525	12,525			
100112700	Lexington	SC		06/29/2023									2,701	2,701			
100112701	Brandywine	MD		06/29/2023									3,217	3,217			
100112702	Newport News	VA		06/29/2023									2,246	2,246			
100112703	Fordyce	AR		06/29/2023									139	139			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112704	Rutland	VT		06/29/2023									711	711			
100112705	Ukiah	CA		06/29/2023									4,196	4,196			
100112709	San Luis	AZ		06/29/2023									1,259	1,259			
100112710	Berkeley Heights	NJ		06/29/2023									5,741	5,741			
100112713	Gainesville	GA		06/29/2023									2,873	2,873			
100112716	Tomball	TX		06/29/2023									3,612	3,612			
100112717	Sylmar	CA		06/29/2023									3,746	3,746			
100112718	Santa Ana	CA		06/29/2023									5,289	5,289			
100112719	Piermont	NY		06/29/2023									6,693	6,693			
100112720	Folsom	CA		06/29/2023									5,139	5,139			
100112722	Indian Trail	NC		06/29/2023									3,752	3,752			
100112723	Ladera Ranch	CA		06/29/2023									3,974	3,974			
100112726	Marietta	GA		06/29/2023									4,358	4,358			
100112727	Antioch	CA		06/29/2023									4,896	4,896			
100112729	Saint George	SC		06/29/2023									1,698	1,353		(346)	(346)
100112731	St Louis	MO		06/29/2023									9,724	7,271		(2,453)	(2,453)
100112732	Strongsville	OH		06/29/2023									7,677	5,898		(1,779)	(1,779)
100112734	Cotati	CA		06/29/2023									13,211	13,211			
100112735	Boise	ID		06/29/2023									3,878	2,902		(976)	(976)
100112736	Malden	MA		06/29/2023									6,113	6,113			
100112737	Boise	ID		06/29/2023									2,681	2,007		(674)	(674)
100112738	Hyde Park	MA		06/29/2023									5,390	5,390			
100112739	Gilbert	AZ		06/29/2023									2,050	2,050			
100112740	Cambridge	MA		06/29/2023									4,843	4,843			
100112741	Dawsonville	GA		06/29/2023									1,586	1,586			
100112742	Dorchester	MA		06/29/2023									3,987	3,987			
100112743	Dorchester	MA		06/29/2023									4,168	4,168			
100112745	Honolulu	HI		06/29/2023									6,816	6,816			
100112749	Edna	TX		06/29/2023									3,057	2,287		(769)	(769)
100112750	El Cajon	CA		06/29/2023									3,987	3,987			
100112751	Macomb	MI		06/29/2023									13,042	9,764		(3,278)	(3,278)
100112752	Charleston	SC		06/29/2023									6,687	5,485		(1,202)	(1,202)
100112753	Chicago	IL		06/29/2023									1,207	1,207			
100112754	Romulus	MI		06/29/2023									3,836	3,836			
100112756	Silver Spring	MD		06/29/2023									25,347	18,780		(6,568)	(6,568)
100112758	Murrieta	CA		06/29/2023									21,209	15,971		(5,238)	(5,238)
100112759	Farmington Hills	MI		06/29/2023									9,085	6,859		(2,226)	(2,226)
100112760	Fairfield	CT		06/29/2023									14,770	11,131		(3,639)	(3,639)
100112762	Los Angeles Area	CA		06/29/2023									14,510	14,510			
100112763	Southlake	TX		06/29/2023									17,986	13,457		(4,529)	(4,529)
100112764	Mooresville	NC		06/29/2023									7,421	6,802		(619)	(619)
100112766	Naples	FL		06/29/2023									5,585	4,178		(1,407)	(1,407)
100112768	Wentzville	MO		06/29/2023									3,383	3,383			
100112771	Rosedale	NY		06/29/2023									11,878	11,878			
100112772	Hanford	CA		06/29/2023									8,710	8,710			
100112773	Jeannette	PA		06/29/2023									1,933	1,933			
100112774	Shreveport	LA		06/29/2023									1,460	1,460			
100112775	Conyers	GA		06/29/2023									3,279	3,279			
100112778	Chicago	IL		06/29/2023									2,046	2,046			
100112781	Birmingham	AL		06/29/2023									1,862	1,862			
100112782	Sauk Village	IL		06/29/2023									1,418	1,061		(357)	(357)

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100112784	Edgemoor	SC		06/29/2023									608	608			
100112785	Lumber Bridge	NC		06/29/2023									835	835			
100112787	Memphis	TN		06/29/2023									2,609	2,609			
100112788	Copiague	NY		06/29/2023									5,198	5,198			
100112790	Edgewood	MD		06/29/2023									2,919	2,919			
100112795	Tampa	FL		06/29/2023									9,835	9,835			
100112798	Brockton	MA		06/29/2023									9,077	9,077			
100112799	Wailua	HI		06/29/2023									3,440	3,440			
100112800	Mastic Beach	NY		06/29/2023									6,755	6,755			
100112801	Danville	IL		06/29/2023									2,910	2,910			
100112804	Park Forest	IL		06/29/2023									3,652	3,652			
100112806	East Aurora	NY		06/29/2023									3,619	3,619			
100112808	Garden City	MI		06/29/2023									1,874	1,874			
100112809	Fort Lauderdale	FL		06/29/2023									2,787	2,787			
100112812	Hayward	CA		06/29/2023									17,516	17,516			
100112813	Pell City	AL		06/29/2023									442	442			
100112814	South Holland	IL		06/29/2023									5,786	5,786			
100112815	Trenton	NJ		06/29/2023									314	314			
100112816	Chicago	IL		06/29/2023									7,610	7,610			
100112817	Chicago	IL		06/29/2023									4,888	4,888			
100112819	Tahlequah	OK		06/29/2023									874	874			
100112820	Palatine	IL		06/29/2023									4,366	4,366			
100112821	Roanoke	VA		06/29/2023									1,892	1,892			
100112822	Round Lake	IL		06/29/2023									4,540	4,540			
100112823	Peralta	NM		06/29/2023									3,366	3,366			
100112824	Central Square	NY		06/29/2023									3,823	3,823			
100112825	Upper Darby	PA		06/29/2023									1,142	1,142			
100112826	Little Rock	AR		06/29/2023									2,446	2,446			
100112831	Weslaco	TX		06/29/2023									2,627	2,627			
100112832	Cologne	NJ		06/29/2023									3,929	3,929			
100112834	Chicago	IL		06/29/2023									602	602			
100112835	Antelope	CA		06/29/2023									5,485	5,485			
100112836	Carol Stream	IL		06/29/2023									2,150	2,150			
100112837	York	PA		06/29/2023									1,421	1,421			
100112839	Chicago	IL		06/29/2023									1,514	1,514			
100112840	Danville	VA		06/29/2023									9,543	9,543			
100112841	Carpentersville	IL		06/29/2023									1,542	1,542			
100112843	South Chicago Heights	IL		06/29/2023									4,396	4,396			
100112844	Los Angeles	CA		06/29/2023									9,190	9,190			
100112846	Liberty	NY		06/29/2023									3,364	3,364			
100112847	Wilkes Barre	PA		06/29/2023									1,407	1,407			
100112848	Norwich	NY		06/29/2023									2,333	2,333			
100112852	Kansas City	MO		06/29/2023									3,350	3,350			
100112853	Vevay	IN		06/29/2023									476	476			
100112854	Rock Rapids	IA		06/29/2023									2,085	2,085			
100112855	Philadelphia	PA		06/29/2023									2,341	2,341			
100112856	Downey	CA		06/29/2023									3,666	3,666			
100112858	Trenton	NJ		06/29/2023									4,152	4,152			
100112860	Philadelphia	PA		06/29/2023									6,037	6,037			
100112861	Fredericksbur	VA		06/29/2023									14,574	14,574			
100112862	Odenville	AL		06/29/2023									636	636			

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100112863	Fernley	NV		06/29/2023									2,300	2,300			
100112864	San Jacinto	CA		06/29/2023									4,030	4,030			
100112865	Melbourne	FL		06/29/2023									2,396	2,396			
100112866	Stockton	CA		06/29/2023									5,192	5,192			
100112867	Wichita	KS		06/29/2023									2,804	2,804			
100112869	Dearborn Heights	MI		06/29/2023									2,150	2,150			
100112870	Oklahoma City	OK		06/29/2023									2,684	2,684			
100112872	Windermere	FL		06/29/2023									11,696	11,696			
100112874	Tobyhanna	PA		06/29/2023									2,122	2,122			
100112875	Newberry Springs	CA		06/29/2023									3,293	3,293			
100112876	Greenfield	WI		06/29/2023									1,371	1,371			
100112877	Mckinleyville	CA		06/29/2023									12,672	12,672			
100112878	Jacksonville	FL		06/29/2023									2,081	2,081			
100112879	Dayton	OH		06/29/2023									5,509	5,509			
100112880	Waukegan	IL		06/29/2023									4,388	4,388			
100112881	Boca Raton	FL		06/29/2023									5,206	5,206			
100112882	Redford	MI		06/29/2023									2,175	2,175			
100112883	Chickasaw	AL		06/29/2023									2,146	2,146			
100112886	Muncie	IN		06/29/2023									2,830	2,830			
100112887	Bakersfield	CA		06/29/2023									13,624	13,624			
100112891	Pleasant Plai	OH		06/29/2023									1,644	1,644			
100112893	Flagler Beach	FL		06/29/2023									3,340	3,340			
100112894	Deltona	FL		06/29/2023									2,644	2,644			
100112896	Sicklerville	NJ		06/29/2023									1,542	1,542			
100112897	Lansing	IL		06/29/2023									3,990	3,990			
100112899	Long Beach	CA		06/29/2023									2,300	2,300			
100112900	Miami	FL		06/29/2023									5,370	5,370			
100112901	Kingston	MA		06/29/2023									3,696	3,696			
100112903	Tucson	AZ		06/29/2023									3,913	3,913			
100112904	Fort Lauderdale	FL		06/29/2023									4,698	4,698			
100112905	Detroit	MI		06/29/2023									1,245	1,245			
100112906	Opa Locka	FL		06/29/2023									3,030	3,030			
100112907	Des Moines	IA		06/29/2023									2,358	2,358			
100112909	Phoenix	AZ		06/29/2023									1,604	1,604			
100112911	Wapato	WA		06/29/2023									3,745	3,745			
100112912	Montgomery	AL		06/29/2023									2,652	2,652			
100112913	Valrico	FL		06/29/2023									2,733	2,733			
100112914	Worcester	MA		06/29/2023									3,726	3,726			
100112915	Modesto	CA		06/29/2023									2,392	2,392			
100112918	North Lauderdale	FL		06/29/2023									5,554	5,554			
100112920	Clearwater	FL		06/29/2023									1,350	1,350			
100112923	Mastic	NY		06/29/2023									3,383	3,383			
100112924	Gainesville	FL		06/29/2023									9,623	9,623			
100112925	Miami	FL		06/29/2023									3,260	3,260			
100112926	North Brunswick	NJ		06/29/2023									5,293	5,293			
100112927	Dayton	OH		06/29/2023									2,402	2,402			
100112928	Augusta	GA		06/29/2023									2,103	2,103			
100112929	Orlando	FL		06/29/2023									1,129	1,129			
100112930	Midwest City	OK		06/29/2023									3,548	3,548			
100112931	Kenosha	WI		06/29/2023									3,879	3,879			
100112933	Abilene	KS		06/29/2023									4,638	4,638			

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100112936	Chicago	IL		06/29/2023									3,463	3,463			
100112937	Howard	PA		06/29/2023									2,418	2,418			
100112938	Shadow Hills	CA		06/29/2023									17,536	17,536			
100112940	Baton Rouge	LA		06/29/2023									1,881	1,881			
100112943	Pittsburgh	PA		06/29/2023									1,998	1,998			
100112945	Saint Louis	MO		06/29/2023									2,529	2,529			
100112947	Cleveland	OK		06/29/2023									1,728	1,728			
100112948	Miami	FL		06/29/2023									1,684	1,684			
100112950	Middletown	NY		06/29/2023									2,229	2,229			
100112952	Weston	FL		06/29/2023									3,458	3,458			
100112953	Melbourne	FL		06/29/2023									1,389	1,389			
100112954	Chatchee	AL		06/29/2023									1,791	1,791			
100112955	Jamesville	NC		06/29/2023									1,170	1,170			
100112957	Los Angeles	CA		06/29/2023									2,128	2,128			
100112959	Detroit	MI		06/29/2023									2,992	2,992			
100112960	Blue Island	IL		06/29/2023									7,627	7,627			
100112961	Bradenton	FL		06/29/2023									2,181	2,181			
100112963	Sun Valley	NV		06/29/2023									7,195	7,195			
100112964	Amityville	NY		06/29/2023									3,700	3,700			
100112966	New Milford	CT		06/29/2023									12,126	12,126			
100112967	Indianapolis	IN		06/29/2023									8,292	8,292			
100112968	Atlanta	GA		06/29/2023									3,168	3,168			
100112969	PembrOKe Pines	FL		06/29/2023									598	598			
100112970	East Patchogue	NY		06/29/2023									3,355	3,355			
100112971	Callahan	FL		06/29/2023									6,522	6,522			
100112972	Philadelphia	PA		06/29/2023									4,680	4,680			
100112974	Hyattsville	MD		06/29/2023									1,675	1,675			
100112975	New Milford	CT		06/29/2023									3,639	3,639			
100112976	Chicago	IL		06/29/2023									6,279	6,279			
100112977	Perth Amboy	NJ		06/29/2023									3,480	3,480			
100112978	Port Saint Lucie	FL		06/29/2023									4,454	4,454			
100112979	Wayne	NJ		06/29/2023									7,172	7,172			
100112980	Columbus	OH		06/29/2023									881	881			
100112982	Miami	FL		06/29/2023									1,766	1,766			
100112983	Baltimore	MD		06/29/2023									3,385	3,385			
100112984	Jacksonville	FL		06/29/2023									2,249	2,249			
100112985	Chicago	IL		06/29/2023									2,271	2,271			
100112986	Jacksonville	FL		06/29/2023									1,639	1,639			
100112987	Burbank	IL		06/29/2023									3,417	3,417			
100112991	Milwaukee	WI		06/29/2023									2,746	2,746			
100112992	Chicago	IL		06/29/2023									3,430	3,430			
100112995	Lacey	WA		06/29/2023									3,801	3,801			
100112996	Hoffman Estates	IL		06/29/2023									7,997	7,997			
100112997	Hudson	FL		06/29/2023									3,246	3,246			
100112998	Griffith	IN		06/29/2023									2,488	2,488			
100112999	San Bernardino	CA		06/29/2023									2,359	2,359			
100113001	Baltimore	MD		06/29/2023									1,547	1,547			
100113003	Raisin City	CA		06/29/2023									4,977	4,977			
100113007	Omaha	NE		06/29/2023									1,076	1,076			
100113008	Euclid	OH		06/29/2023									908	908			
100113010	Forest Park	IL		06/29/2023									1,442	1,442			

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100113012	Forest Park	IL		06/29/2023									3,390	3,390			
100113013	Worcester	MA		06/29/2023									2,797	2,797			
100113015	Riverview	FL		06/29/2023									1,192	1,192			
100113019	Ripley	TN		06/29/2023									2,065	2,065			
100113020	Wesley Chapel	FL		06/29/2023									3,803	3,803			
100113021	Monticello	AR		06/29/2023									2,162	2,162			
100113022	Chicago	IL		06/29/2023									2,645	2,645			
100113023	Conway Springs	KS		06/29/2023									4,108	3,076		(1,033)	(1,033)
100113024	Mill City	OR		06/29/2023									2,959	2,215		(745)	(745)
100113025	Cassville	WI		06/29/2023									344	344			
100113026	Muskogee	OK		06/29/2023									1,610	1,610			
100113028	Spotswood	NJ		06/29/2023									9,255	9,255			
100113030	Locust Fork	AL		06/29/2023									1,104	838		(266)	(266)
100113031	Drexel Hill	PA		06/29/2023									1,253	1,253			
100113032	Palm Bay	FL		06/29/2023									2,126	2,126			
100113034	Bessemer	AL		06/29/2023									114	114			
100113035	Ridgecrest	CA		06/29/2023									1,502	1,231		(270)	(270)
100113036	Davie	FL		06/29/2023									7,564	6,300		(1,264)	(1,264)
100113038	Canton	GA		06/29/2023									1,611	1,295		(316)	(316)
100113040	West Hazleton	PA		06/29/2023									4,558	3,411		(1,146)	(1,146)
100113042	Coral Springs	FL		06/29/2023									13,079	10,893		(2,186)	(2,186)
100113043	Baltimore	MD		06/29/2023									761	761			
100113044	Dothan	AL		06/29/2023									1,960	1,649		(311)	(311)
100113045	Port Angeles	WA		06/29/2023									9,657	8,723		(934)	(934)
100113046	Mount Pleasant	OH		06/29/2023									12,656	12,546		(110)	(110)
100113048	North Las Vegas	NV		06/29/2023									5,018	3,757		(1,261)	(1,261)
100113049	Toney	AL		06/29/2023									2,105	1,744		(361)	(361)
100113051	Brooklyn	NY		06/29/2023									7,541	5,721		(1,820)	(1,820)
100113052	St Petersburg	FL		06/29/2023									845	845			
100113054	Alachua	FL		06/29/2023									7,568	7,148		(419)	(419)
100113056	Milwaukee	WI		06/29/2023									4,849	3,214		(1,635)	(1,635)
100113057	Warner Robins	GA		06/29/2023									1,370	1,370			
100113058	Fort Lauderdale	FL		06/29/2023									1,447	1,205		(242)	(242)
100113060	Douglasville	GA		06/29/2023									5,717	4,756		(961)	(961)
100113061	Jones	AL		06/29/2023									2,429	2,057		(373)	(373)
100113063	Covington	GA		06/29/2023									3,021	2,516		(504)	(504)
100113064	Stone Mountain	GA		06/29/2023									3,866	2,971		(895)	(895)
100113065	South Ozone Park	NY		06/29/2023									4,324	3,236		(1,088)	(1,088)
100113066	Oklahoma City	OK		06/29/2023									1,386	1,038		(348)	(348)
100113067	Rio Rancho	NM		06/29/2023									4,787	3,593		(1,194)	(1,194)
100113071	Staten Island	NY		06/29/2023									6,477	4,849		(1,628)	(1,628)
100113072	Hanover	PA		06/29/2023									2,719	2,036		(683)	(683)
100113073	Chicago	IL		06/29/2023									6,029	4,518		(1,511)	(1,511)
100113074	Loganville	GA		06/29/2023									2,622	1,964		(658)	(658)
100113075	Huntington	NY		06/29/2023									4,628	3,467		(1,162)	(1,162)
100113076	Edina	MN		06/29/2023									6,504	6,504			
100113078	Hull	GA		06/29/2023									2,177	1,814		(364)	(364)
100113079	Chicago	IL		06/29/2023									2,065	1,720		(345)	(345)
100113080	Covington	GA		06/29/2023									2,077	1,555		(522)	(522)
100113084	Snellville	GA		06/29/2023									2,375	2,375			
100113087	Ballwin	MO		06/29/2023									3,624	3,624			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113088	Knoxville	TN		06/29/2023									16,241	16,241			
100113089	Valdosta	GA		06/29/2023									2,023	2,023			
100113090	Anaheim	CA		06/29/2023									7,808	7,808			
100113093	Albuquerque	NM		06/29/2023									2,182	2,182			
100113094	Adairsville	GA		06/29/2023									2,477	2,477			
100113095	Anaheim	CA		06/29/2023									6,060	6,060			
100113098	Van Etten	NY		06/29/2023									1,767	1,767			
100113099	Dallas	GA		06/29/2023									2,874	2,874			
100113100	Scotts Valley	CA		06/29/2023									9,300	9,300			
100113101	Lithonia	GA		06/29/2023									1,757	1,757			
100113102	Jonesboro	GA		06/29/2023									836	836			
100113103	Florissant	MO		06/29/2023									2,588	2,588			
100113104	Douglasville	GA		06/29/2023									1,651	1,651			
100113106	Alta Loma	CA		06/29/2023									4,871	4,871			
100113107	Glendora	CA		06/29/2023									5,953	5,953			
100113108	Kings Park	NY		06/29/2023									4,336	4,336			
100113110	Lawndale	CA		06/29/2023									108,673	108,673			
100113113	Dalton	GA		06/29/2023									1,402	1,402			
100113115	St Paul	MN		06/29/2023									5,505	5,505			
100113116	The Colony	TX		06/29/2023									4,008	4,008			
100113117	Dallas	TX		06/29/2023									3,113	3,113			
100113118	Madison	AL		06/29/2023									6,977	6,977			
100113121	Dallas	TX		06/29/2023									3,574	3,574			
100113123	Desert Hot Spring	CA		06/29/2023									4,874	4,874			
100113126	Philadelphia	PA		06/29/2023									2,077	2,077			
100113127	South Richmond Hill	NY		06/29/2023									5,013	5,013			
100113128	Zephyrhills	FL		06/29/2023									3,892	3,892			
100113129	Aliso Viejo	CA		06/29/2023									8,538	8,538			
100113130	Fort Smith	AR		06/29/2023									1,562	1,562			
100113132	Cicero	IL		06/29/2023									5,214	5,214			
100113133	Siler City	NC		06/29/2023									494	494			
100113135	St Paul	MN		06/29/2023									1,505	1,505			
100113136	Hamilton	OH		06/29/2023									3,503	3,503			
100113137	Fontana	CA		06/29/2023									7,025	7,025			
100113138	San Ysidro	CA		06/29/2023									2,707	2,707			
100113139	Pembroke Pines	FL		06/29/2023									6,890	6,890			
100113140	Oriskany Falls	NY		06/29/2023									2,421	2,421			
100113142	Bartlett	IL		06/29/2023									7,900	7,900			
100113143	Rockport	MA		06/29/2023									2,602	2,602			
100113144	Miami	FL		06/29/2023									5,866	5,866			
100113146	La Place	LA		06/29/2023									3,403	3,403			
100113147	Miami	FL		06/29/2023									3,622	3,622			
100113148	Miami	FL		06/29/2023									4,359	4,359			
100113149	Pinecrest	FL		06/29/2023									9,765	9,765			
100113150	Pompano Beach	FL		06/29/2023									5,337	5,337			
100113151	Miami	FL		06/29/2023									3,429	3,429			
100113152	Haines City	FL		06/29/2023									8,055	8,055			
100113154	Coconut Creek	FL		06/29/2023									1,523	1,523			
100113155	Miami	FL		06/29/2023									1,957	1,957			
100113156	Vancouver	WA		06/29/2023									3,229	3,229			
100113158	North Miami Beach	FL		06/29/2023									6,778	6,778			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113159	Tenafly	NJ		06/29/2023									1,479	1,479			
100113160	Miami	FL		06/29/2023									4,303	4,303			
100113161	Holiday	FL		06/29/2023									2,423	2,423			
100113162	Miami	FL		06/29/2023									2,516	2,516			
100113163	Miami	FL		06/29/2023									3,304	3,304			
100113164	Grand Rapids	MI		06/29/2023									1,152	1,152			
100113165	Miami Beach	FL		06/29/2023									248	248			
100113166	Pembroke Pines	FL		06/29/2023									3,936	3,936			
100113167	Davenport	FL		06/29/2023									2,223	2,223			
100113168	Des Moines	IA		06/29/2023									225	225			
100113169	Miami	FL		06/29/2023									9,323	9,323			
100113170	Lexington	SC		06/29/2023									3,194	3,194			
100113171	Aventura	FL		06/29/2023									9,424	9,424			
100113172	Ft. Myers	FL		06/29/2023									6,297	6,297			
100113174	Sunny Isles	FL		06/29/2023									14,664	14,664			
100113175	Pembroke Pines	FL		06/29/2023									2,460	2,460			
100113176	Miami	FL		06/29/2023									18,201	18,201			
100113177	Orlando	FL		06/29/2023									4,649	4,649			
100113178	Davenport	FL		06/29/2023									3,759	3,759			
100113179	West Palm Beach	FL		06/29/2023									5,943	5,943			
100113180	Surfside	FL		06/29/2023									27,519	27,519			
100113181	Miami	FL		06/29/2023									10,661	10,661			
100113183	Aventura	FL		06/29/2023									3,483	3,483			
100113184	Boca Raton	FL		06/29/2023									2,537	2,537			
100113185	Clermont	FL		06/29/2023									4,985	4,985			
100113186	Lake Worth	FL		06/29/2023									7,129	7,129			
100113187	Miami Beach	FL		06/29/2023									4,325	4,325			
100113188	Miami Lakes	FL		06/29/2023									4,764	4,764			
100113190	Weston	FL		06/29/2023									4,196	4,196			
100113191	Key Biscayne	FL		06/29/2023									22,821	22,821			
100113192	Cleveland	OH		06/29/2023									1,612	1,612			
100113193	Deerfield Beach	FL		06/29/2023									3,139	3,139			
100113194	Miami	FL		06/29/2023									7,572	7,572			
100113195	Miami Beach	FL		06/29/2023									8,082	8,082			
100113196	Miami	FL		06/29/2023									6,938	6,938			
100113197	Gwynn Oak	MD		06/29/2023									5,619	5,619			
100113198	Mesquite	TX		06/29/2023									2,393	2,393			
100113200	Richmond	VA		06/29/2023									6,176	6,176			
100113201	Houston	TX		06/29/2023									1,861	1,861			
100113203	Jefferson City	MO		06/29/2023									2,012	2,012			
100113204	Atlanta	GA		06/29/2023									5,481	5,481			
100113206	La Marque	TX		06/29/2023									1,713	1,713			
100113208	Salisbury	MD		06/29/2023									2,238	2,238			
100113209	Jamaica	NY		06/29/2023									1,038	1,038			
100113211	Winfield	KS		06/29/2023									1,396	1,396			
100113214	Simi Valley	CA		06/29/2023									3,820	3,820			
100113215	El Paso	TX		06/29/2023									263	263			
100113217	Princeton	IL		06/29/2023									378	378			
100113219	Hialeah	FL		06/29/2023									7,491	7,491			
100113220	Atlanta	GA		06/29/2023									1,543	1,543			
100113221	Fremont	MI		06/29/2023									862	862			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113222	Waianae	HI		06/29/2023									759	759			
100113224	Green Bay	WI		06/29/2023									1,069	1,069			
100113229	Thornville	OH		06/29/2023									354	354			
100113230	Cherry Hill	NJ		06/29/2023									3,477	3,477			
100113232	Mount Pocono	PA		06/29/2023									2,392	2,392			
100113233	Kennebunk	ME		06/29/2023									10,113	10,113			
100113235	Hyde Park	MA		06/29/2023									1,226	1,226			
100113237	Pensacola	FL		06/29/2023									217	217			
100113238	Palm Bay	FL		06/29/2023									202	202			
100113240	Sedona	AZ		06/29/2023									4,101	4,101			
100113241	Milwaukee	WI		06/29/2023									860	860			
100113243	Marietta	GA		06/29/2023									2,305	2,305			
100113244	New Bedford	MA		06/29/2023									2,034	2,034			
100113245	Easley	SC		06/29/2023									1,239	1,239			
100113247	Detroit	MI		06/29/2023									476	476			
100113248	Antrim	NH		06/29/2023									15,482	15,482			
100113249	Margate	FL		06/29/2023									4,456	4,456			
100113250	Fellsmere	FL		06/29/2023									25,286	25,286			
100113251	Philadelphia	PA		06/29/2023									2,411	2,411			
100113252	Sarasota	FL		06/29/2023									4,681	4,681			
100113253	Warren	MI		06/29/2023									945	945			
100113254	Moultrie	GA		06/29/2023									417	417			
100113255	Calumet City	IL		06/29/2023									985	985			
100113256	Atlanta	GA		06/29/2023									6,084	6,084			
100113257	Philadelphia	PA		06/29/2023									8,236	8,236			
100113258	Rockville	MD		06/29/2023									5,018	5,018			
100113259	Elkton	MD		06/29/2023									908	908			
100113261	Kansas City	MO		06/29/2023									1,278	1,278			
100113262	Stockton	CA		06/29/2023									673	673			
100113263	Stratford	CT		06/29/2023									23,066	23,066			
100113264	Clinton Township	MI		06/29/2023									2,196	2,196			
100113266	Tampa	FL		06/29/2023									5,002	5,002			
100113267	Philadelphia	PA		06/29/2023									486	486			
100113268	Benton	AR		06/29/2023									2,970	2,970			
100113270	Jamaica	NY		06/29/2023									9,177	9,177			
100113271	Simpsonville	SC		06/29/2023									1,820	1,820			
100113272	Lemoore	CA		06/29/2023									2,576	2,576			
100113273	Greer	SC		06/29/2023									2,460	2,460			
100113274	Arlington Heights	IL		06/29/2023									1,162	1,162			
100113275	North Charleston	SC		06/29/2023									1,641	1,641			
100113276	Overland	MO		06/29/2023									5,190	5,190			
100113278	Chicago	IL		06/29/2023									4,856	4,856			
100113279	Pendleton	SC		06/29/2023									1,770	1,770			
100113280	Kent	WA		06/29/2023									3,810	3,810			
100113281	Limerick	PA		06/29/2023									20,578	20,578			
100113282	Bellmore	NY		06/29/2023									5,055	5,055			
100113283	Wallingford	CT		06/29/2023									2,434	2,434			
100113284	Philadelphia	PA		06/29/2023									1,676	1,676			
100113285	Orangeburg	SC		06/29/2023									3,164	3,164			
100113287	Sunbury	PA		06/29/2023									4,317	4,317			
100113288	Hurricane	WV		06/29/2023									13,415	13,415			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113289	Tempe	AZ		06/29/2023									2,060	2,060			
100113290	Aurora	IL		06/29/2023									2,633	2,633			
100113291	West Haven	CT		06/29/2023									2,964	2,964			
100113292	Panama City	FL		06/29/2023									5,954	5,954			
100113293	Pensacola	FL		06/29/2023									3,422	3,422			
100113295	Florissant	MO		06/29/2023									1,298	1,298			
100113296	Newport News	VA		06/29/2023									3,011	3,011			
100113298	Scranton	PA		06/29/2023									7,149	7,149			
100113303	Omaha	NE		06/29/2023									446	446			
100113304	Mannington	WV		06/29/2023									1,257	1,257			
100113305	Hunlock Creek	PA		06/29/2023									795	795			
100113307	Redford	MI		06/29/2023									4,172	4,172			
100113308	Ripon	CA		06/29/2023									5,732	5,732			
100113310	Thousand Oaks	CA		06/29/2023									10,296	10,296			
100113311	Raleigh	NC		06/29/2023									9,743	9,743			
100113312	Columbus	OH		06/29/2023									2,084	2,084			
100113314	Silver Spring	MD		06/29/2023									9,138	9,138			
100113315	Sandy	UT		06/29/2023									4,754	4,754			
100113318	Tampa	FL		06/29/2023									5,208	5,208			
100113320	Philadelphia	PA		06/29/2023									1,189	1,189			
100113321	Daly City	CA		06/29/2023									57,032	57,032			
100113322	Gainesville	FL		06/29/2023									3,598	3,598			
100113323	Boca Raton	FL		06/29/2023									4,966	4,966			
100113325	Suffolk	VA		06/29/2023									7,898	7,898			
100113329	Apple Valley	CA		06/29/2023									8,685	8,685			
100113330	Livermore	CA		06/29/2023									15,164	15,164			
100113331	Chicago	IL		06/29/2023									1,742	1,742			
100113332	Coatesville	PA		06/29/2023									2,036	2,036			
100113334	Central Islip	NY		06/29/2023									5,621	5,621			
100113336	Sylvester	GA		06/29/2023									2,669	2,669			
100113337	Akron	OH		06/29/2023									2,931	2,931			
100113338	Sanford	NC		06/29/2023									2,579	2,579			
100113339	Dekalb	IL		06/29/2023									6,995	6,995			
100113341	Centreville	VA		06/29/2023									13,926	13,926			
100113342	Columbus	GA		06/29/2023									3,808	3,808			
100113343	Ladson	SC		06/29/2023									4,241	4,241			
100113344	Dade City	FL		06/29/2023									5,500	5,500			
100113346	Vulcan	MI		06/29/2023									5,748	5,748			
100113347	Chicago	IL		06/29/2023									1,011	1,011			
100113348	Clover	SC		06/29/2023									5,748	5,748			
100113349	Cincinnati	OH		06/29/2023									1,617	1,617			
100113350	Coram	NY		06/29/2023									3,247	3,247			
100113351	Ukiah	CA		06/29/2023									7,619	7,619			
100113352	Lancaster	PA		06/29/2023									9,050	9,050			
100113354	Whitefield	ME		06/29/2023									2,355	2,355			
100113356	Reading	PA		06/29/2023									5,130	5,130			
100113358	Point Pleasant Be	NJ		06/29/2023									6,428	6,428			
100113359	Spokane Valley	WA		06/29/2023									4,040	4,040			
100113360	Pembroke Pines	FL		06/29/2023									2,333	2,333			
100113362	Fort Lauderdale	FL		06/29/2023									1,489	1,489			
100113363	Largo	FL		06/29/2023									10,483	10,483			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113364	Staten Island	NY		06/29/2023									2,731	2,731			
100113365	Boynton Beach	FL		06/29/2023									1,704	1,704			
100113366	Lynchburg	VA		06/29/2023									2,577	2,577			
100113368	North Brunswick	NJ		06/29/2023									3,605	3,605			
100113374	Hialeah	FL		06/29/2023									907	907			
100113375	Oxnard	CA		06/29/2023									3,016	3,016			
100113376	Miami	FL		06/29/2023									3,486	3,486			
100113379	Winter Park	FL		06/29/2023									3,328	3,328			
100113380	Pinellas Park	FL		06/29/2023									1,696	1,696			
100113382	Randallstown	MD		06/29/2023									8,735	8,735			
100113383	Altamonte Springs	FL		06/29/2023									2,684	2,684			
100113385	Ventnor City	NJ		06/29/2023									2,578	2,578			
100113387	Orlando	FL		06/29/2023									1,523	1,368		(154)	(154)
100113388	Plant City	FL		06/29/2023									629	629			
100113390	Chicago	IL		06/29/2023									1,692	1,692			
100113391	Dunedin	FL		06/29/2023									6,765	6,765			
100113392	Kissimmee	FL		06/29/2023									3,450	3,450			
100113396	North Bergen	NJ		06/29/2023									2,037	2,037			
100113399	Chicago	IL		06/29/2023									4,627	4,627			
100113400	Chicago	IL		06/29/2023									2,229	2,229			
100113402	Hoffman Estates	IL		06/29/2023									2,023	2,023			
100113405	Aventura	FL		06/29/2023									3,728	3,728			
100113406	Hialeah	FL		06/29/2023									1,425	1,303		(122)	(122)
100113408	Albany	NY		06/29/2023									693	693			
100113410	Hialeah	FL		06/29/2023									1,689	1,689			
100113411	Chicago	IL		06/29/2023									10,012	10,012			
100113412	Miami	FL		06/29/2023									1,687	1,687			
100113416	Midlothian	IL		06/29/2023									546	546			
100113417	Randallstown	MD		06/29/2023									3,060	3,060			
100113419	Miami	FL		06/29/2023									5,043	5,043			
100113421	Niles	IL		06/29/2023									4,933	4,933			
100113422	Chicago	IL		06/29/2023									5,610	5,610			
100113424	Miami	FL		06/29/2023									4,346	4,346			
100113425	Miami Gardens	FL		06/29/2023									2,242	2,242			
100113426	Miami	FL		06/29/2023									1,257	1,257			
100113430	Miami	FL		06/29/2023									1,126	1,126			
100113431	Scottsdale	AZ		06/29/2023									9,021	9,021			
100113432	Ocean Pines	MD		06/29/2023									9,405	9,405			
100113433	Chicago	IL		06/29/2023									6,856	6,856			
100113436	Pompton Lakes	NJ		06/29/2023									1,740	1,740			
100113437	Los Lunas	NM		06/29/2023									1,225	1,225			
100113439	Saint Peters	MO		06/29/2023									5,125	5,125			
100113440	Miami Lakes	FL		06/29/2023									914	914			
100113442	New Hyde Park	NY		06/29/2023									5,246	5,246			
100113443	Milwaukee	WI		06/29/2023									3,253	3,253			
100113445	Chandler	AZ		06/29/2023									3,377	3,377			
100113446	Jamaica	NY		06/29/2023									7,102	7,102			
100113448	El Paso	TX		06/29/2023									1,008	1,008			
100113449	Hollywood	FL		06/29/2023									1,337	1,337			
100113450	Sanger	CA		06/29/2023									4,107	4,107			
100113451	Glen Allen	VA		06/29/2023									14,207	14,207			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113452	Bayside	NY		06/29/2023									6,255	6,255			
100113453	Saint Bonifacius	MN		06/29/2023									32,065	32,065			
100113454	Galva	IL		06/29/2023									8,825	8,825			
100113455	Joliet	IL		06/29/2023									6,134	6,134			
100113456	Fort Mill	SC		06/29/2023									2,448	2,448			
100113458	Lithonia	GA		06/29/2023									877	877			
100113459	Yonkers	NY		06/29/2023									4,203	4,203			
100113461	Turlock	CA		06/29/2023									2,742	2,742			
100113462	Moreno Valley	CA		06/29/2023									2,724	2,724			
100113464	Gilbert	AZ		06/29/2023									5,223	5,223			
100113465	Oceanside	CA		06/29/2023									3,087	3,087			
100113467	Savannah	GA		06/29/2023									629	629			
100113468	Portage	PA		06/29/2023									1,953	1,953			
100113469	Chicago	IL		06/29/2023									1,537	1,537			
100113471	West Palm Beach	FL		06/29/2023									2,306	2,306			
100113473	Bethlehem	PA		06/29/2023									3,688	3,688			
100113475	Glenside	PA		06/29/2023									1,939	1,939			
100113479	Wellsville	OH		06/29/2023									4,041	4,041			
100113480	Boulder	CO		06/29/2023									4,540	4,540			
100113481	Waterbury	CT		06/29/2023									1,391	1,391			
100113483	Douglassville	PA		06/29/2023									1,975	1,798		(176)	(176)
100113484	San Clemente	CA		06/29/2023									11,544	11,544			
100113485	Stewartsville	NJ		06/29/2023									1,150	1,150			
100113486	Florissant	MO		06/29/2023									5,387	5,387			
100113487	Seattle	WA		06/29/2023									3,614	3,614			
100113488	Mc Gehee	AR		06/29/2023									187	187			
100113491	Atlanta	GA		06/29/2023									4,972	4,972			
100113492	Wilmington	DE		06/29/2023									357	357			
100113493	Detroit	MI		06/29/2023									1,267	1,267			
100113494	Santa Ana	CA		06/29/2023									3,514	3,514			
100113497	Pico Rivera	CA		06/29/2023									2,659	2,659			
100113499	Williamstown	NJ		06/29/2023									8,653	8,653			
100113500	Blue Springs	MO		06/29/2023									10,112	10,112			
100113502	Asheville	NC		06/29/2023									1,110	1,110			
100113503	Saint Louis	MO		06/29/2023									2,728	2,728			
100113504	Miami	FL		06/29/2023									2,955	2,955			
100113505	Imperial	MO		06/29/2023									2,568	2,568			
100113507	Hot Springs Village	AR		06/29/2023									5,556	5,556			
100113508	Paso Robles	CA		06/29/2023									2,990	2,990			
100113509	Poughkeepsie	NY		06/29/2023									4,165	4,165			
100113510	Arnold	MO		06/29/2023									5,741	5,741			
100113511	Suffolk	VA		06/29/2023									4,348	4,348			
100113512	Racine	WI		06/29/2023									485	485			
100113513	Merrillville	IN		06/29/2023									14,346	14,346			
100113517	Syosset	NY		06/29/2023									5,256	5,256			
100113518	Yorkville	IL		06/29/2023									530	530			
100113519	Woodbridge	VA		06/29/2023									3,392	3,392			
100113521	Aiken	SC		06/29/2023									483	483			
100113522	Atlanta	GA		06/29/2023									4,347	4,347			
100113524	Lansing	MI		06/29/2023									2,726	2,726			
100113526	Trussville	AL		06/29/2023									11,800	11,800			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113529	West Milford	NJ		06/29/2023									1,329	1,329			
100113532	Courtland	VA		06/29/2023									977	977			
100113533	Kennebunkport	ME		06/29/2023									5,843	5,843			
100113534	San Diego	CA		06/29/2023									3,741	3,741			
100113535	Bergenfield	NJ		06/29/2023									4,234	4,234			
100113537	Aurora	CO		06/29/2023									1,105	1,105			
100113538	Salisbury	MD		06/29/2023									1,548	1,548			
100113540	Omaha	NE		06/29/2023									875	875			
100113543	Tyrone	GA		06/29/2023									960	960			
100113546	North Easton	MA		06/29/2023									5,922	5,922			
100113548	Enterprise	AL		06/29/2023									2,761	2,761			
100113549	Steger	IL		06/29/2023									424	424			
100113551	Waldorf	MD		06/29/2023									3,638	3,638			
100113552	Wichita	KS		06/29/2023									7,395	7,395			
100113553	New Orleans	LA		06/29/2023									1,900	1,900			
100113554	Madison	MO		06/29/2023									2,737	2,737			
100113555	Henderson	NY		06/29/2023									1,331	1,331			
100113556	Leander	TX		06/29/2023									7,454	7,454			
100113557	Florence	SC		06/29/2023									3,293	3,293			
100113559	Indianapolis	IN		06/29/2023									2,657	2,657			
100113561	Mckeesport	PA		06/29/2023									1,682	1,682			
100113562	Chicago	IL		06/29/2023									12,235	12,235			
100113564	Virginia Beach	VA		06/29/2023									871	871			
100113565	Flagstaff	AZ		06/29/2023									914	914			
100113567	Las Vegas	NV		06/29/2023									2,778	2,778			
100113570	Bowie	MD		06/29/2023									2,055	2,055			
100113574	Thomasville	NC		06/29/2023									1,296	1,296			
100113575	Newnan	GA		06/29/2023									1,771	1,771			
100113576	Bethel	CT		06/29/2023									22,999	22,999			
100113577	Palm Bay	FL		06/29/2023									914	914			
100113579	Colorado Springs	CO		06/29/2023									906	906			
100113580	Whittier	CA		06/29/2023									3,361	3,361			
100113581	Opelika	AL		06/29/2023									3,042	3,042			
100113582	Aztec	NM		06/29/2023									1,610	1,610			
100113585	Florence	AZ		06/29/2023									2,194	2,194			
100113586	Tampa	FL		06/29/2023									1,969	1,969			
100113587	Riverdale	GA		06/29/2023									1,130	1,130			
100113588	Norfolk	VA		06/29/2023									2,008	2,008			
100113589	Deltona	FL		06/29/2023									1,363	1,363			
100113591	Gilbert	AZ		06/29/2023									4,254	4,254			
100113593	Waterford	WI		06/29/2023									7,502	7,502			
100113594	Windsor Mill	MD		06/29/2023									2,409	2,409			
100113595	Clarkston	WA		06/29/2023									928	928			
100113596	Ringwood	NJ		06/29/2023									2,179	2,179			
100113597	Capitol Heights	MD		06/29/2023									15,742	15,742			
100113598	Miami	FL		06/29/2023									3,810	3,810			
100113600	Shawnee	KS		06/29/2023									1,900	1,900			
100113601	Prescott	AZ		06/29/2023									1,526	1,526			
100113603	Atlanta	GA		06/29/2023									1,207	1,207			
100113605	Saint Louis	MO		06/29/2023									2,537	2,537			
100113606	Los Angeles	CA		06/29/2023									4,261	4,261			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113608	Milwaukee	WI		06/29/2023									788	788			
100113610	Brunswick	MD		06/29/2023									2,173	2,173			
100113611	Rohnert Park	CA		06/29/2023									4,927	4,927			
100113613	Riverside	NJ		06/29/2023									3,373	3,373			
100113614	Oxford	GA		06/29/2023									2,170	2,170			
100113615	Miami	FL		06/29/2023									2,869	2,869			
100113616	Berkeley	IL		06/29/2023									1,943	1,943			
100113617	Defuniak Springs	FL		06/29/2023									1,803	1,803			
100113618	Riverdale	GA		06/29/2023									1,017	1,017			
100113619	Norcross	GA		06/29/2023									1,994	1,994			
100113620	Clearlake	CA		06/29/2023									2,197	2,197			
100113627	Brooklyn	NY		06/29/2023									4,077	4,077			
100113629	Greenwood	SC		06/29/2023									2,371	2,371			
100113632	Mount Prospect	IL		06/29/2023									1,854	1,854			
100113633	Paramus	NJ		06/29/2023									4,436	4,436			
100113634	Frederick	MD		06/29/2023									1,798	1,798			
100113635	Trumbull	CT		06/29/2023									4,099	4,099			
100113636	Mcdonough	GA		06/29/2023									1,591	1,591			
100113639	Vineland	NJ		06/29/2023									1,382	1,382			
100113640	Upper Marlboro	MD		06/29/2023									2,863	2,863			
100113641	Columbia	SC		06/29/2023									5,082	5,082			
100113642	Raleigh	NC		06/29/2023									442	442			
100113643	Los Angeles	CA		06/29/2023									10,698	10,698			
100113645	Edenton	NC		06/29/2023									3,052	3,052			
100113647	Lake Havasu City	AZ		06/29/2023									3,550	3,550			
100113648	Macon	GA		06/29/2023									1,481	1,481			
100113650	Milwaukee	WI		06/29/2023									1,967	1,967			
100113651	Reynoldsville	PA		06/29/2023									3,081	3,081			
100113653	Pine Bluff	AR		06/29/2023									1,831	1,831			
100113657	Carson	CA		06/29/2023									4,472	4,472			
100113659	Bonita Springs	FL		06/29/2023									1,046	1,046			
100113663	Rochester	NY		06/29/2023									1,867	1,867			
100113664	Tucson	AZ		06/29/2023									1,823	1,823			
100113665	Ashland	OR		06/29/2023									2,101	2,101			
100113666	Riverdale	GA		06/29/2023									2,497	2,497			
100113668	Phoenix	AZ		06/29/2023									2,976	2,976			
100113669	Knoxville	TN		06/29/2023									3,978	3,978			
100113671	Pembroke Pines	FL		06/29/2023									6,681	6,681			
100113672	Capon Bridge	WV		06/29/2023									6,215	6,215			
100113673	Columbus	GA		06/29/2023									1,078	1,078			
100113674	Woodstock	CT		06/29/2023									1,644	1,644			
100113675	Fairfield	CA		06/29/2023									3,136	3,136			
100113676	San Antonio	TX		06/29/2023									3,477	3,477			
100113677	Aquinnah	MA		06/29/2023									23,539	23,539			
100113680	Mineral Ridge	OH		06/29/2023									1,751	1,751			
100113683	Antioch	TN		06/29/2023									1,670	1,670			
100113685	Kingston	PA		06/29/2023									3,930	3,930			
100113686	Tonawanda	NY		06/29/2023									2,780	2,780			
100113688	Tower	MN		06/29/2023									3,988	3,988			
100113689	Chicago	IL		06/29/2023									4,580	4,580			
100113690	San Diego	CA		06/29/2023									3,056	3,056			

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100113692	Los Angeles	CA		06/29/2023									1,935	1,935			
100113693	Detroit	MI		06/29/2023									2,808	2,808			
100113694	Baltimore	MD		06/29/2023									444	444			
100113695	Hesperia	CA		06/29/2023									4,797	4,797			
100113696	Oakland	CA		06/29/2023									5,694	5,694			
100113697	Petersburg	VA		06/29/2023									2,456	2,456			
100113698	Suffolk	VA		06/29/2023									5,021	5,021			
100113699	Laurinburg	NC		06/29/2023									3,651	3,651			
100113700	Milford	PA		06/29/2023									13,253	13,253			
100113701	Bradenton	FL		06/29/2023									1,347	1,347			
100113702	Lindsay	CA		06/29/2023									2,592	2,592			
100113703	Marion	IN		06/29/2023									5,110	5,110			
100113707	Euharlee	GA		06/29/2023									2,906	2,906			
100113708	Riesel	TX		06/29/2023									1,525	1,525			
100113710	Syracuse	NY		06/29/2023									3,309	3,309			
100113711	Cathedral City	CA		06/29/2023									3,960	3,960			
100113712	Jourdanton	TX		06/29/2023									2,570	2,570			
100113714	Hartford	CT		06/29/2023									3,525	3,525			
100113715	Cowpens	SC		06/29/2023									1,604	1,604			
100113716	Westbrook	ME		06/29/2023									1,868	1,868			
100113717	Paw Paw Twp	MI		06/29/2023									1,930	1,930			
100113718	Grandy	NC		06/29/2023									4,122	4,122			
100113720	Baltimore	MD		06/29/2023									3,165	3,165			
100113722	Overland Park	KS		06/29/2023									9,467	9,467			
100113725	Philadelphia	PA		06/29/2023									1,845	1,845			
100113727	Valparaiso	IN		06/29/2023									4,918	4,918			
100113728	La Puente	CA		06/29/2023									2,570	2,570			
100113730	Los Banos	CA		06/29/2023									1,403	1,403			
100113731	Decatur	GA		06/29/2023									1,556	1,556			
100113733	Minneapolis	MN		06/29/2023									3,404	3,404			
100113734	Brooklyn	MI		06/29/2023									1,816	1,816			
100113735	Houston	TX		06/29/2023									1,028	1,028			
100113736	Washington	DC		06/29/2023									6,448	6,448			
100113737	Mount Carmel	PA		06/29/2023									1,093	1,093			
100113738	Grand Rapids	MI		06/29/2023									3,572	3,572			
100113740	Hurst	TX		06/29/2023									(2,963)	(2,963)			
100113741	Piscataway	NJ		06/29/2023									5,488	5,488			
100113743	Rockford	IL		06/29/2023									791	791			
100113748	Cartersville	GA		06/29/2023									1,463	1,463			
100113749	Shamokin	PA		06/29/2023									328	328			
100113750	Harmony	PA		06/29/2023									10,169	10,169			
100113752	Georgetown	SC		06/29/2023									563	563			
100113755	Florissant	MO		06/29/2023									885	885			
100113757	Hopewell	VA		06/29/2023									969	969			
100113758	Albuquerque	NM		06/29/2023									687	687			
100113760	Honolulu	HI		06/29/2023									4,707	4,707			
100113761	Chicago Heights	IL		06/29/2023									1,980	1,980			
100113762	Phoenix	AZ		06/29/2023									240	240			
100113763	Crest Hill	IL		06/29/2023									650	650			
100113764	Minneapolis	MN		06/29/2023									1,931	1,931			
100113766	Williamstown	NJ		06/29/2023									347	347			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113767	Fairbury	NE		06/29/2023									1,205	1,205			
100113769	Fort Lauderdale	FL		06/29/2023									3,904	3,904			
100113770	Dallas	TX		06/29/2023									1,114	1,114			
100113772	Ardsley	NY		06/29/2023									742	742			
100113774	Roscommon	MI		06/29/2023									302	302			
100113775	Addison	IL		06/29/2023									1,819	1,819			
100113776	Macomb	MI		06/29/2023									2,161	2,161			
100113779	Arnold	MO		06/29/2023									9,541	9,541			
100113780	Mesa	AZ		06/29/2023									4,395	4,395			
100113783	Arkansas City	KS		06/29/2023									2,552	2,552			
100113784	Orchard Park	NY		06/29/2023									869	869			
100113785	Orlando	FL		06/29/2023									1,250	1,250			
100113786	Fredericksburg	VA		06/29/2023									12,986	12,986			
100113787	Stafford	VA		06/29/2023									990	990			
100113789	Pine Bush	NY		06/29/2023									1,239	1,239			
100113791	Chicago	IL		06/29/2023									6,411	6,411			
100113792	Deltona	FL		06/29/2023									3,346	3,346			
100113793	Athol	MA		06/29/2023									3,514	3,514			
100113796	Dover	NJ		06/29/2023									4,032	4,032			
100113799	Snow Camp	NC		06/29/2023									280	280			
100113802	Bloomingdale	IL		06/29/2023									949	949			
100113803	Nampa	ID		06/29/2023									1,396	1,396			
100113804	Murrieta	CA		06/29/2023									4,387	4,387			
100113805	Miami	FL		06/29/2023									1,529	1,529			
100113806	Solomon	KS		06/29/2023									6,379	6,379			
100113807	Ozark	AL		06/29/2023									407	407			
100113808	Upper Marlboro	MD		06/29/2023									9,530	9,530			
100113809	Lilburn	GA		06/29/2023									1,516	1,516			
100113811	Norwood	MA		06/29/2023									2,945	2,945			
100113812	Lakewood	OH		06/29/2023									1,355	1,355			
100113813	New Castle	DE		06/29/2023									145	145			
100113815	Chicago Heights	IL		06/29/2023									1,137	1,137			
100113816	Kenosha	WI		06/29/2023									4,280	4,280			
100113818	Vernon	NJ		06/29/2023									2,155	2,155			
100113820	Ashburn	VA		06/29/2023									2,905	2,905			
100113821	Hanover	PA		06/29/2023									8,968	8,968			
100113822	Toms River	NJ		06/29/2023									2,804	2,804			
100113823	Puyallup	WA		06/29/2023									9,166	9,166			
100113825	Brooklyn	NY		06/29/2023									1,233	1,233			
100113827	Maitland	FL		06/29/2023									6,424	6,424			
100113829	Kansas City	KS		06/29/2023									7,383	7,383			
100113830	Kirkland	WA		06/29/2023									1,006	1,006			
100113831	Saint Louis	MO		06/29/2023									4,479	4,479			
100113832	Houston	TX		06/29/2023									4,595	4,595			
100113833	Weston	FL		06/29/2023									3,751	3,751			
100113835	Glenn Dale	MD		06/29/2023									4,024	4,024			
100113837	St Petersburg	FL		06/29/2023									2,682	2,682			
100113838	Miami	FL		06/29/2023									3,120	3,120			
100113839	Homestead	FL		06/29/2023									1,717	1,717			
100113841	Brady	TX		06/29/2023									214	214			
100113842	Hallandale Beach	FL		06/29/2023									2,932	2,932			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113843	Sunny Isles	FL		06/29/2023									1,947	1,947			
100113845	Miami	FL		06/29/2023									4,957	4,957			
100113846	Plainville	CT		06/29/2023									5,605	5,605			
100113848	Key Biscayne	FL		06/29/2023									14,378	14,378			
100113849	Afton	VA		06/29/2023									19,377	19,377			
100113851	Key Biscayne	FL		06/29/2023									134,235	134,235			
100113852	Weston	FL		06/29/2023									12,585	12,585			
100113853	Mishawaka	IN		06/29/2023									1,241	1,241			
100113854	Delray	FL		06/29/2023									42,350	42,350			
100113855	Key Biscayne	FL		06/29/2023									15,618	15,618			
100113856	Aventura	FL		06/29/2023									9,111	9,111			
100113858	Key West	FL		06/29/2023									24,484	24,484			
100113859	Rockville	MD		06/29/2023									34,109	34,109			
100113860	Miami	FL		06/29/2023									18,464	18,464			
100113861	Silver Spring	MD		06/29/2023									43,053	43,053			
100113862	Palm Harbor	FL		06/29/2023									15,202	15,202			
100113863	Washington	DC		06/29/2023									15,367	15,367			
100113864	Key Biscayne	FL		06/29/2023									11,418	11,418			
100113865	Longboat Key	FL		06/29/2023									39,159	39,159			
100113866	Highland Park	IL		06/29/2023									20,272	20,272			
100113867	Aventura	FL		06/29/2023									1,682	1,682			
100113868	Sudbury	MA		06/29/2023									13,753	13,753			
100113869	Deerfield	IL		06/29/2023									35,336	35,336			
100113870	Sarasota	FL		06/29/2023									23,923	23,923			
100113872	Burr Ridge	IL		06/29/2023									14,238	14,238			
100113874	Bradenton Beach	FL		06/29/2023									30,710	30,710			
100113876	Davie	FL		06/29/2023									1,437	1,437			
100113878	Miami	FL		06/29/2023									9,445	9,445			
100113879	Chevy Chase	MD		06/29/2023									34,883	34,883			
100113881	N. Miami	FL		06/29/2023									20,245	20,245			
100113882	New York	NY		06/29/2023									28,332	28,332			
100113883	Atlanta	GA		06/29/2023									1,065	1,065			
100113887	Annandale	VA		06/29/2023									86,557	86,557			
100113888	Sunny Isles	FL		06/29/2023									10,154	10,154			
100113889	Raeford	NC		06/29/2023									1,219	1,219			
100113891	Phoenix	MD		06/29/2023									14,066	13,914		(153)	(153)
100113892	Naples	FL		06/29/2023									18,751	18,751			
100113893	Aventura	FL		06/29/2023									21,991	21,991			
100113897	Chicago	IL		06/29/2023									5,370	5,370			
100113898	San Diego	CA		06/29/2023									(615)	(615)			
100113899	Brookeville	MD		06/29/2023									(605)	(605)			
100113900	Miami Gardens	FL		06/29/2023									4,443	4,443			
100113902	Miami	FL		06/29/2023									5,091	5,091			
100113903	Park Ridge	NJ		06/29/2023									18,183	18,183			
100113904	Hawthorn Woods	IL		06/29/2023									24,137	24,137			
100113905	Kissimmee	FL		06/29/2023									7,390	7,390			
100113906	Sterling	VA		06/29/2023									17,354	17,261		(93)	(93)
100113907	Aldie	VA		06/29/2023									25,448	25,448			
100113908	Annapolis	MD		06/29/2023									7,612	7,612			
100113910	Alexandria	VA		06/29/2023									9,975	9,975			
100113911	Dallas	TX		06/29/2023									5,467	5,467			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113912	Worcester	MA		06/29/2023									7,006	7,006			
100113914	Randolph	NJ		06/29/2023									13,771	13,771			
100113915	Windermere	FL		06/29/2023									35,739	35,739			
100113917	Los Angeles	CA		06/29/2023									9,441	9,441			
100113918	Ceres	CA		06/29/2023									485	485			
100113920	Madison	TN		06/29/2023									779	779			
100113921	Houston	TX		06/29/2023									3,717	3,717			
100113922	Irvine	CA		06/29/2023									1,387	1,387			
100113923	Atlanta	GA		06/29/2023									2,887	2,887			
100113924	Houston	TX		06/29/2023									197	197			
100113925	Houma	LA		06/29/2023									2,924	2,924			
100113926	Houma	LA		06/29/2023									765	765			
100113927	Indianapolis	IN		06/29/2023									613	613			
100113928	San Antonio	TX		06/29/2023									7,454	7,454			
100113929	Seymour	IN		06/29/2023									4,801	4,801			
100113930	Dallas	GA		06/29/2023									474	474			
100113932	Logan	OH		06/29/2023									743	743			
100113933	Callahan	FL		06/29/2023									2,284	2,284			
100113934	Minneapolis	MN		06/29/2023									4,958	4,958			
100113935	Terre Haute	IN		06/29/2023									2,577	2,577			
100113936	Brainerd	MN		06/29/2023									3,324	3,324			
100113937	Fort Lauderdale	FL		06/29/2023									2,012	2,012			
100113938	Mesa	AZ		06/29/2023									8,325	8,325			
100113939	Pocatello	ID		06/29/2023									19,304	19,304			
100113941	Stone Mountain	GA		06/29/2023									5,214	5,214			
100113942	Marstons Mills	MA		06/29/2023									396	396			
100113943	South Houston	TX		06/29/2023									276	276			
100113944	Durham	NC		06/29/2023									467	467			
100113945	Houston	TX		06/29/2023									2,279	2,279			
100113946	Tucson	AZ		06/29/2023									4,436	4,436			
100113947	Wichita	KS		06/29/2023									2,742	2,742			
100113948	Upper Marlboro	MD		06/29/2023									4,494	4,494			
100113949	Clayton	DE		06/29/2023									441	441			
100113951	Sicklerville	NJ		06/29/2023									3,638	3,638			
100113952	Bossier City	LA		06/29/2023									2,058	2,058			
100113953	Bonne Terre	MO		06/29/2023									1,153	1,153			
100113955	Savannah	GA		06/29/2023									3,128	3,128			
100113956	Longwood	FL		06/29/2023									2,541	2,541			
100113957	Conyers	GA		06/29/2023									974	974			
100113958	Milwaukee	WI		06/29/2023									469	469			
100113959	Houston	TX		06/29/2023									3,477	3,477			
100113961	Pittsburgh	PA		06/29/2023									1,352	1,352			
100113962	Springfield	IL		06/29/2023									2,560	2,560			
100113963	Tiverton	RI		06/29/2023									361	361			
100113964	La Salle	IL		06/29/2023									1,300	1,300			
100113965	Hyndman	PA		06/29/2023									2,461	2,461			
100113966	Duncanville	TX		06/29/2023									882	882			
100113967	Clearwater	FL		06/29/2023									6,976	6,976			
100113968	Raleigh	NC		06/29/2023									484	484			
100113969	Pittsburgh	PA		06/29/2023									352	352			
100113970	Denver	CO		06/29/2023									1,051	1,051			

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100113971	Gray	LA		06/29/2023									4,008	4,008			
100113974	Miami	FL		06/29/2023									6,553	6,553			
100113975	Monroe Township	NJ		06/29/2023									2,042	2,042			
100113976	Sunrise	FL		06/29/2023									1,740	1,740			
100113977	Akron	OH		06/29/2023									1,684	1,684			
100113978	Portland	OR		06/29/2023									16,995	16,995			
100113980	Ellenwood	GA		06/29/2023									7,097	7,097			
100113981	Canonsburg	PA		06/29/2023									791	791			
100113983	Federal Way	WA		06/29/2023									1,102	1,102			
100113984	Council	ID		06/29/2023									4,512	4,512			
100113986	Boise	ID		06/29/2023									7,145	7,145			
100113987	Chicago	IL		06/29/2023									1,170	1,170			
100113988	Lakewood	NJ		06/29/2023									164	164			
100113989	Douglas	AZ		06/29/2023									278	278			
100113990	Palmyra	VA		06/29/2023									4,369	4,369			
100113991	Kansas City	MO		06/29/2023									4,109	4,109			
100113992	Johnson City	TN		06/29/2023									445	445			
100113993	Chesterfield	MI		06/29/2023									727	727			
100113994	Elyria	OH		06/29/2023									424	424			
100113995	Stroudsburg	PA		06/29/2023									1,295	1,295			
100113996	Fairburn	GA		06/29/2023									1,296	1,296			
100113998	Colorado Springs	CO		06/29/2023									1,939	1,939			
100113999	Sandersville	GA		06/29/2023									2,590	2,590			
100114001	Mount Morris	MI		06/29/2023									3,773	3,773			
100114003	West Palm Beach	FL		06/29/2023									5,803	5,803			
100114004	Concho	AZ		06/29/2023									336	336			
100114006	Martinsville	VA		06/29/2023									1,279	1,279			
100114009	Brighton	UT		06/29/2023									3,139	3,139			
100114010	Loxahatchee	FL		06/29/2023									7,181	7,181			
100114012	Madera	CA		06/29/2023									564	564			
100114014	Federal Way	WA		06/29/2023									716	716			
100114016	Saint Louis	MO		06/29/2023									440	440			
100114017	North Highlands	CA		06/29/2023									4,672	4,672			
100114018	Bonner Springs	KS		06/29/2023									5,423	5,423			
100114020	Memphis	TN		06/29/2023									239	239			
100114021	Acworth	GA		06/29/2023									614	614			
100114022	Brooklyn	NY		06/29/2023									1,166	1,166			
100114023	Fullerton	CA		06/29/2023									2,780	2,780			
100114024	Jacksonville	FL		06/29/2023									7,801	7,801			
100114026	Elmwood Park	NJ		06/29/2023									2,342	2,342			
100114027	Orland Park	IL		06/29/2023									775	775			
100114029	Pendleton	IN		06/29/2023									5,910	5,910			
100114031	Waukegan	IL		06/29/2023									883	883			
100114032	Placerville	CO		06/29/2023									1,498	1,498			
100114033	Norfolk	VA		06/29/2023									340	340			
100114034	Ladera Ranch	CA		06/29/2023									1,928	1,928			
100114035	Thomaston	GA		06/29/2023									886	886			
100114036	Safford	AZ		06/29/2023									1,436	1,436			
100114038	Aurora	IL		06/29/2023									340	340			
100114039	Alpharetta	GA		06/29/2023									365	365			
100114040	Canton	GA		06/29/2023									4,961	4,961			

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100114041	Winter Garden	FL		06/29/2023									1,714	1,714			
100114044	Fort Wayne	IN		06/29/2023									658	658			
100114045	North Hollywood	CA		06/29/2023									1,128	1,128			
100114048	Tampa	FL		06/29/2023									294	294			
100114049	Chicago	IL		06/29/2023									7,243	7,243			
100114050	Miami	FL		06/29/2023									3,800	3,800			
100114051	Ontario	CA		06/29/2023									1,620	1,620			
100114052	Henderson	NV		06/29/2023									1,140	1,140			
100114053	Opa Locka	FL		06/29/2023									581	581			
100114055	Cincinnati	OH		06/29/2023									3,644	3,644			
100114056	Inverness	FL		06/29/2023									527	527			
100114057	Cincinnati	OH		06/29/2023									2,820	2,820			
100114058	Grosse Pointe	MI		06/29/2023									598	598			
100114059	Fairfield	ID		06/29/2023									3,762	3,762			
100114061	Phoenix	AZ		06/29/2023									7,149	7,149			
100114062	Wilmington	NC		06/29/2023									6,712	6,712			
100114063	Cranston	RI		06/29/2023									1,839	1,839			
100114064	Denton	TX		06/29/2023									2,018	2,018			
100114068	Harwood Heights	IL		06/29/2023									1,819	1,819			
100114069	Grand Rapids	MI		06/29/2023									1,226	1,226			
100114070	Wernersville	PA		06/29/2023									3,778	3,778			
100114071	Saint Louis	MO		06/29/2023									1,511	1,511			
100114072	Auburn	MA		06/29/2023									2,359	2,359			
100114073	Stuyvesant	NY		06/29/2023									605	605			
100114074	Detroit	MI		06/29/2023									2,146	2,146			
100114075	Montgomery	AL		06/29/2023									460	460			
100114077	Elizabeth	PA		06/29/2023									458	458			
100114078	Pittsburgh	PA		06/29/2023									287	287			
100114079	Milwaukee	WI		06/29/2023									2,794	2,794			
100114080	San Gabriel	CA		06/29/2023									995	995			
100114081	Fall Creek	WI		06/29/2023									2,549	2,549			
100114083	Watsonville	CA		06/29/2023									4,397	4,397			
100114084	Tucker	GA		06/29/2023									3,511	3,511			
100114086	Clementon	NJ		06/29/2023									1,417	1,417			
100114088	Greenwood	SC		06/29/2023									1,283	1,283			
100114089	Arlington	TX		06/29/2023									914	914			
100114091	Montoursville	PA		06/29/2023									1,874	1,874			
100114093	Beloit	WI		06/29/2023									652	652			
100114094	Cresson	PA		06/29/2023									226	226			
100114096	Racine	WI		06/29/2023									3,523	3,523			
100114097	Greensboro	NC		06/29/2023									526	526			
100114098	Madison	WI		06/29/2023									2,708	2,708			
100114099	Curtiss	WI		06/29/2023									232	232			
100114101	West Allis	WI		06/29/2023									1,480	1,480			
100114102	Madison	WI		06/29/2023									2,312	2,312			
100114103	Peoria	IL		06/29/2023									758	758			
100114104	Milwaukee	WI		06/29/2023									3,252	3,252			
100114105	Bonduel	WI		06/29/2023									1,814	1,814			
100114106	Bayfield	WI		06/29/2023									787	787			
100114107	Pound	WI		06/29/2023									773	773			
100114108	Beaver Dam	WI		06/29/2023									897	897			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114109	Oronoco	MN		06/29/2023									5,019	5,019			
100114110	Galesville	WI		06/29/2023									3,903	3,903			
100114111	Gresham	WI		06/29/2023									1,980	1,980			
100114112	St Paul	MN		06/29/2023									9,006	9,006			
100114113	Rockford	IL		06/29/2023									2,378	2,378			
100114114	Hammond	WI		06/29/2023									2,963	2,963			
100114115	Cicero	NY		06/29/2023									3,968	3,968			
100114116	Fayetteville	NC		06/29/2023									2,939	2,939			
100114117	Waunakee	WI		06/29/2023									1,245	1,245			
100114118	Tulsa	OK		06/29/2023									10,877	10,877			
100114119	Minocqua	WI		06/29/2023									3,306	3,306			
100114120	Indianapolis	IN		06/29/2023									1,215	1,215			
100114121	Wauwatosa	WI		06/29/2023									2,452	2,452			
100114123	Oak Creek	WI		06/29/2023									1,395	1,395			
100114124	Rosholt	WI		06/29/2023									806	806			
100114128	Rossville	GA		06/29/2023									3,275	3,275			
100114129	Abbeville	LA		06/29/2023									2,463	2,463			
100114130	Windsor Locks	CT		06/29/2023									1,037	1,037			
100114131	Maple Heights	OH		06/29/2023									5,893	5,893			
100114133	Sumiton	AL		06/29/2023									4,649	4,649			
100114134	Raleigh	NC		06/29/2023									527	527			
100114135	Menominee	MI		06/29/2023									776	776			
100114136	Des Moines	IA		06/29/2023									1,443	1,443			
100114137	Miami	FL		06/29/2023									13,508	13,508			
100114138	Florissant	MO		06/29/2023									427	427			
100114139	Zephyrhills	FL		06/29/2023									3,428	3,428			
100114140	Wales	ME		06/29/2023									5,353	5,353			
100114141	Newport News	VA		06/29/2023									3,646	3,646			
100114144	Southgate	MI		06/29/2023									3,856	3,856			
100114145	Pipersville	PA		06/29/2023									4,714	4,714			
100114146	San Antonio	TX		06/29/2023									2,146	2,146			
100114147	Azusa	CA		06/29/2023									5,512	5,512			
100114149	Lathrop	MO		06/29/2023									5,684	5,684			
100114151	Stillwater	MN		06/29/2023									3,773	3,773			
100114152	Kinsale	VA		06/29/2023									3,091	3,091			
100114153	Baltimore	MD		06/29/2023									2,352	2,352			
100114154	Abingdon	VA		06/29/2023									12,281	12,281			
100114155	Fort Lauderdale	FL		06/29/2023									2,734	2,734			
100114156	Vacherie	LA		06/29/2023									320	320			
100114157	Stanley	NC		06/29/2023									1,855	1,855			
100114159	Weatherby	MO		06/29/2023									3,899	3,899			
100114160	Renfrew	PA		06/29/2023									4,081	4,081			
100114161	New Oxford	PA		06/29/2023									5,233	5,233			
100114162	West Columbia	SC		06/29/2023									4,146	4,146			
100114163	Marion	KY		06/29/2023									2,635	2,635			
100114164	Carterville	MO		06/29/2023									1,168	1,168			
100114165	Lake Havasu City	AZ		06/29/2023									1,420	1,420			
100114166	Santee	SC		06/29/2023									1,229	1,229			
100114168	Oklahoma City	OK		06/29/2023									1,774	1,774			
100114170	Howard City	MI		06/29/2023									1,573	1,573			
100114173	Long Beach	CA		06/29/2023									6,681	6,681			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114175	Clarkson	KY		06/29/2023									8,649	8,649			
100114176	Auburn	AL		06/29/2023									5,094	5,094			
100114177	Aurora	IL		06/29/2023									3,408	3,408			
100114179	Jacksonville	FL		06/29/2023									4,192	4,192			
100114180	Gainesville	GA		06/29/2023									3,875	3,875			
100114181	Lakeland	FL		06/29/2023									1,735	1,735			
100114183	Atlanta	GA		06/29/2023									1,888	1,888			
100114185	Grand Junction	IA		06/29/2023									3,477	3,477			
100114187	Baltimore	MD		06/29/2023									2,583	2,583			
100114188	Lawton	OK		06/29/2023									4,462	4,462			
100114189	Los Angeles	CA		06/29/2023									2,116	2,116			
100114190	Lawndale	NC		06/29/2023									1,100	1,100			
100114191	Fresno	CA		06/29/2023									219	219			
100114192	Kirkwood	NY		06/29/2023									1,137	1,137			
100114194	Watsonville	CA		06/29/2023									5,818	5,818			
100114196	Dearborn	MI		06/29/2023									2,368	2,368			
100114197	Stockton	CA		06/29/2023									1,252	1,252			
100114200	Winter Gardens	FL		06/29/2023									410	410			
100114202	Norfolk	VA		06/29/2023									1,498	1,498			
100114204	Bakersfield	CA		06/29/2023									2,151	2,151			
100114205	Greenville	PA		06/29/2023									6,767	6,767			
100114206	Pharr	TX		06/29/2023									10,251	10,251			
100114207	Lauderdill	FL		06/29/2023									3,126	3,126			
100114208	Fortson	GA		06/29/2023									8,400	8,400			
100114209	Oakland	CA		06/29/2023									3,313	3,313			
100114213	Island Lake	IL		06/29/2023									1,356	1,356			
100114214	Kannapolis	NC		06/29/2023									3,737	3,737			
100114215	Mesquite	TX		06/29/2023									3,610	3,610			
100114217	Norfolk	VA		06/29/2023									2,310	2,310			
100114218	Thomson	GA		06/29/2023									6,388	6,388			
100114219	Pine Top	KY		06/29/2023									5,164	5,164			
100114220	Philadelphia	PA		06/29/2023									2,794	2,794			
100114223	Holiday	FL		06/29/2023									2,080	2,080			
100114224	Kansas City	MO		06/29/2023									2,765	2,765			
100114225	Saint Louis	MO		06/29/2023									579	579			
100114226	Coweta	OK		06/29/2023									2,363	2,363			
100114228	Louisville	KY		06/29/2023									2,948	2,948			
100114229	Saint Marys	GA		06/29/2023									1,288	1,288			
100114230	Wapato	WA		06/29/2023									5,552	5,552			
100114231	Douglasville	GA		06/29/2023									2,357	2,357			
100114233	Corpus Christi	TX		06/29/2023									3,253	3,253			
100114234	San Antonio	TX		06/29/2023									262	262			
100114235	Smyrna	GA		06/29/2023									2,625	2,625			
100114236	Houston	TX		06/29/2023									2,013	2,013			
100114238	North Huntington	PA		06/29/2023									3,864	3,864			
100114239	Bridgeport	CT		06/29/2023									8,291	8,291			
100114243	Wichita	KS		06/29/2023									3,359	3,359			
100114244	Gold Creek	MT		06/29/2023									9,100	9,100			
100114246	Miami	FL		06/29/2023									4,966	4,966			
100114247	Rahway	NJ		06/29/2023									7,283	7,283			
100114248	Los Angeles	CA		06/29/2023									12,250	12,250			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114249	Bridgeport	CT		06/29/2023									4,648	4,648			
100114251	Royal Palm Beach	FL		06/29/2023									4,262	4,262			
100114253	Savage	MN		06/29/2023									3,717	3,717			
100114254	Richmond	VA		06/29/2023									9,576	9,576			
100114255	Pueblo	CO		06/29/2023									3,985	3,985			
100114256	Lenoir	NC		06/29/2023									1,925	1,925			
100114257	Slaughter	LA		06/29/2023									2,799	2,799			
100114259	Rock Spring	GA		06/29/2023									3,624	3,624			
100114260	Primghar	IA		06/29/2023									3,708	3,708			
100114262	Akron	OH		06/29/2023									3,892	3,892			
100114263	Milano	TX		06/29/2023									3,865	3,865			
100114264	Indianapolis	IN		06/29/2023									3,368	3,368			
100114266	Redwood	NY		06/29/2023									4,011	4,011			
100114267	Washington	DC		06/29/2023									5,509	5,509			
100114268	Winterville	NC		06/29/2023									7,170	7,170			
100114271	Los Angeles	CA		06/29/2023									33,618	33,618			
100114272	Middletown	OH		06/29/2023									1,089	1,089			
100114274	Louisville	KY		06/29/2023									2,220	2,220			
100114275	Fremont	IN		06/29/2023									3,980	3,980			
100114276	Clearwater	KS		06/29/2023									2,343	2,343			
100114278	Summerhill	PA		06/29/2023									2,972	2,972			
100114279	Frederick	MD		06/29/2023									1,676	1,676			
100114280	Bishopville	SC		06/29/2023									503	503			
100114281	Visalia	CA		06/29/2023									1,091	1,091			
100114282	Kalkaska	MI		06/29/2023									2,351	2,351			
100114284	Pixley	CA		06/29/2023									2,161	2,161			
100114285	Montgomery	AL		06/29/2023									1,242	1,242			
100114287	Springfield	MO		06/29/2023									1,958	1,958			
100114289	Auburn	GA		06/29/2023									2,778	2,778			
100114290	Elgin	IL		06/29/2023									4,890	4,890			
100114291	Egg Harbor Township	NJ		06/29/2023									2,753	2,753			
100114292	Romeoville	IL		06/29/2023									1,400	1,400			
100114293	Brooklyn	NY		06/29/2023									2,829	2,829			
100114295	Glendale	AZ		06/29/2023									1,793	1,793			
100114297	Rockaway	NJ		06/29/2023									5,141	5,141			
100114298	Bolingbrook	IL		06/29/2023									1,288	1,288			
100114304	West Orange	NJ		06/29/2023									5,454	5,454			
100114305	Philadelphia	PA		06/29/2023									2,602	2,602			
100114307	Torrington	CT		06/29/2023									5,712	5,712			
100114308	Denver	CO		06/29/2023									2,661	2,661			
100114309	Houston	TX		06/29/2023									1,199	1,199			
100114311	Sacramento	CA		06/29/2023									2,189	2,189			
100114314	Mableton	GA		06/29/2023									1,459	1,459			
100114316	Chesapeake	VA		06/29/2023									1,324	1,324			
100114318	Saint Louis	MO		06/29/2023									2,169	2,169			
100114319	Glendale Heights	IL		06/29/2023									1,258	1,258			
100114320	Richland	NJ		06/29/2023									1,988	1,988			
100114321	Roselle	NJ		06/29/2023									3,953	3,953			
100114323	East Walpole	MA		06/29/2023									7,448	7,448			
100114324	Bellflower	CA		06/29/2023									5,291	5,291			
100114327	Greenville	KY		06/29/2023									198	198			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114329	Atlanta	GA		06/29/2023									2,558	2,558			
100114331	Rock Hill	SC		06/29/2023									2,549	2,549			
100114332	Newburg	MO		06/29/2023									1,275	1,275			
100114333	Flagstaff	AZ		06/29/2023									1,880	1,880			
100114335	Lima	OH		06/29/2023									1,162	1,162			
100114336	Mound	MN		06/29/2023									830	830			
100114340	Newnan	GA		06/29/2023									2,460	2,460			
100114342	Bowie	MD		06/29/2023									5,019	5,019			
100114343	Peebles	OH		06/29/2023									2,400	2,400			
100114346	Dundalk	MD		06/29/2023									7,791	7,791			
100114347	Nampa	ID		06/29/2023									2,891	2,891			
100114349	Baldwin Park	CA		06/29/2023									226	226			
100114350	Florissant	MO		06/29/2023									1,987	1,987			
100114351	Westwego	LA		06/29/2023									2,622	2,622			
100114352	Rushville	MO		06/29/2023									1,269	1,269			
100114355	Chicago	IL		06/29/2023									6,878	6,878			
100114360	Eunice	LA		06/29/2023									1,151	1,151			
100114361	Canton	OH		06/29/2023									1,567	1,567			
100114362	South Gibson	PA		06/29/2023									4,335	4,335			
100114364	Milaca	MN		06/29/2023									6,601	6,601			
100114366	Houston	TX		06/29/2023									383	383			
100114367	Longville	LA		06/29/2023									702	702			
100114368	Macomb	MI		06/29/2023									1,115	1,115			
100114369	Detroit	MI		06/29/2023									2,259	2,259			
100114370	Florence	NJ		06/29/2023									574	574			
100114371	Dayton	OH		06/29/2023									196	196			
100114372	Gatlinburg	TN		06/29/2023									4,532	4,532			
100114373	Country Club Hills	IL		06/29/2023									1,785	1,785			
100114374	Poughkeepsie	NY		06/29/2023									1,973	1,973			
100114375	Saco	ME		06/29/2023									4,768	4,768			
100114377	Winter Haven	FL		06/29/2023									370	370			
100114378	Baltimore	MD		06/29/2023									79	79			
100114380	Moncks Corner	SC		06/29/2023									522	522			
100114381	Coweta	OK		06/29/2023									3,975	3,975			
100114383	Hyattsville	MD		06/29/2023									1,063	1,063			
100114384	Brentwood	NY		06/29/2023									3,585	3,585			
100114385	Lafayette	LA		06/29/2023									1,411	1,411			
100114388	Trenton	NJ		06/29/2023									5,283	5,283			
100114390	Winter Haven	FL		06/29/2023									2,043	2,043			
100114392	Fort Worth	TX		06/29/2023									231	231			
100114393	Fairburn	GA		06/29/2023									4,501	4,501			
100114398	Wadena	MN		06/29/2023									425	425			
100114400	Waterford	CT		06/29/2023									1,683	1,683			
100114401	Tyler	TX		06/29/2023									500	500			
100114403	Cedar Rapids	IA		06/29/2023									4,905	4,905			
100114404	Philadelphia	PA		06/29/2023									693	693			
100114405	Seymour	CT		06/29/2023									691	691			
100114406	Columbia Falls	MT		06/29/2023									35,488	35,488			
100114407	Pittsburgh	PA		06/29/2023									132	449		317	317
100114408	Lutz	FL		06/29/2023									1,426	1,426			
100114410	Kaukauna	WI		06/29/2023									2,547	2,547			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114412	Windsor Mill	MD		06/29/2023									2,288	2,288			
100114414	Des Moines	IA		06/29/2023									1,830	1,830			
100114415	Baton Rouge	LA		06/29/2023									2,197	2,197			
100114420	Closter	NJ		06/29/2023									6,291	6,291			
100114421	Hillsboro	ND		06/29/2023									1,930	1,930			
100114423	Secaucus	NJ		06/29/2023									4,285	4,285			
100114424	Cohoes	NY		06/29/2023									1,940	1,940			
100114425	Danielson	CT		06/29/2023									1,944	1,944			
100114427	Saratoga	CA		06/29/2023									6,956	6,956			
100114428	Martinsburg	WV		06/29/2023									2,340	2,340			
100114429	Kannapolis	NC		06/29/2023									1,235	1,235			
100114430	Sarasota	FL		06/29/2023									5,311	5,311			
100114431	North Riverside	IL		06/29/2023									3,164	3,164			
100114437	Covington	GA		06/29/2023									5,152	5,152			
100114438	Nazareth	PA		06/29/2023									1,464	1,464			
100114439	Trinity	FL		06/29/2023									1,589	1,589			
100114441	Blaine	TN		06/29/2023									892	892			
100114442	North Lauderdale	FL		06/29/2023									350	350			
100114443	Lawrenceville	GA		06/29/2023									2,495	2,495			
100114444	Lafayette	LA		06/29/2023									1,847	1,847			
100114445	Manteno	IL		06/29/2023									10,846	10,846			
100114446	Pittsburgh	PA		06/29/2023									200	200			
100114447	Hanover Park	IL		06/29/2023									1,060	1,060			
100114448	Bly	OR		06/29/2023									4,093	4,093			
100114449	Beach Park	IL		06/29/2023									5,980	5,980			
100114450	Denville	NJ		06/29/2023									669	669			
100114453	Pensacola	FL		06/29/2023									1,255	1,255			
100114454	Mt Laurel	NJ		06/29/2023									5,838	5,838			
100114455	Hartford City	IN		06/29/2023									2,501	2,501			
100114457	Cape May Court House	NJ		06/29/2023									1,781	1,781			
100114458	Decatur	GA		06/29/2023									1,432	1,432			
100114460	Carrollton	GA		06/29/2023									1,364	1,364			
100114461	Latrobe	PA		06/29/2023									2,054	2,054			
100114464	Wichita	KS		06/29/2023									1,069	1,069			
100114465	Longview	TX		06/29/2023									1,750	1,750			
100114466	San Diego	CA		06/29/2023									57,196	57,196			
100114467	Durham	NC		06/29/2023									5,232	5,232			
100114469	Shelby Twp	MI		06/29/2023									3,952	3,952			
100114471	Lakeland	FL		06/29/2023									1,545	1,545			
100114474	Gibsonton	FL		06/29/2023									3,758	3,758			
100114475	San Francisco	CA		06/29/2023									7,873	7,873			
100114476	Baltimore	MD		06/29/2023									2,205	2,205			
100114477	Glenside	PA		06/29/2023									1,922	1,922			
100114478	Bethel	CT		06/29/2023									3,361	3,361			
100114479	Bellefonte	PA		06/29/2023									5,647	5,647			
100114482	Columbus	OH		06/29/2023									2,064	2,064			
100114485	Gorham	ME		06/29/2023									4,243	4,243			
100114486	Apple Valley	CA		06/29/2023									2,072	2,072			
100114487	Whitesville	KY		06/29/2023									34,682	34,682			
100114488	Seattle	WA		06/29/2023									5,593	5,593			
100114489	Hamilton	MO		06/29/2023									1,595	1,595			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114490	King City	CA		06/29/2023									5,498	5,498			
100114491	Maywood	CA		06/29/2023									4,622	4,622			
100114492	Fairfax	VA		06/29/2023									6,095	6,095			
100114493	Omaha	NE		06/29/2023									3,480	3,480			
100114494	Birmingham	AL		06/29/2023									1,116	1,116			
100114500	Vacaville	CA		06/29/2023									4,938	4,938			
100114501	Nampa	ID		06/29/2023									4,632	4,632			
100114502	Remsen	NY		06/29/2023									972	972			
100114504	Lehighton	PA		06/29/2023									3,346	3,346			
100114508	Claremore	OK		06/29/2023									2,280	2,280			
100114509	Decatur	GA		06/29/2023									1,645	1,645			
100114511	Riverside	CA		06/29/2023									4,196	4,196			
100114512	Tarzana	CA		06/29/2023									10,202	10,202			
100114516	Acton Area	CA		06/29/2023									1,165	1,165			
100114517	Rowlett	TX		06/29/2023									704	704			
100114518	Mission Viejo	CA		06/29/2023									2,428	2,428			
100114519	Miami	FL		06/29/2023									1,789	1,789			
100114520	Tampa	FL		06/29/2023									1,655	1,655			
100114522	Chicago	IL		06/29/2023									673	673			
100114523	Moreno Valley	CA		06/29/2023									1,667	1,667			
100114524	Philadelphia	PA		06/29/2023									785	785			
100114525	Dallas	TX		06/29/2023									480	480			
100114526	Bayville	NJ		06/29/2023									1,090	1,090			
100114528	Riverside	CA		06/29/2023									3,146	3,146			
100114529	Bakersfield	CA		06/29/2023									789	789			
100114530	Philadelphia	PA		06/29/2023									738	738			
100114531	Fort Lauderdale	FL		06/29/2023									518	518			
100114532	Mattapan	MA		06/29/2023									1,677	1,677			
100114533	Hillsboro	IL		06/29/2023									720	720			
100114534	Sturgeon Bay	WI		06/29/2023									25,740	25,740			
100114535	Moreno Valley	CA		06/29/2023									1,572	1,572			
100114536	Chicago	IL		06/29/2023									1,921	1,921			
100114537	Junction City	OR		06/29/2023									1,106	1,106			
100114538	Jacksonville	FL		06/29/2023									681	681			
100114539	Providence	RI		06/29/2023									651	651			
100114540	Niantic	CT		06/29/2023									684	684			
100114541	Buford	GA		06/29/2023									559	559			
100114542	Norco	CA		06/29/2023									3,088	3,088			
100114543	Charleston	SC		06/29/2023									1,128	1,128			
100114544	Ceres	CA		06/29/2023									8,405	8,405			
100114545	Nashua	NH		06/29/2023									2,456	2,456			
100114547	Burlington	MA		06/29/2023									4,694	4,694			
100114548	Las Vegas	NV		06/29/2023									544	544			
100114549	Moreno Valley	CA		06/29/2023									1,925	1,925			
100114550	Del Rio	TX		06/29/2023									581	581			
100114552	Florida City	FL		06/29/2023									967	967			
100114555	Lithonia	GA		06/29/2023									504	504			
100114556	Sandwich	MA		06/29/2023									9,980	9,980			
100114557	Wallingford	CT		06/29/2023									536	536			
100114558	Oxnard	CA		06/29/2023									2,207	2,207			
100114559	Atwater	CA		06/29/2023									485	485			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114560	Waterbury	CT		06/29/2023									599	599			
100114561	Chicago	IL		06/29/2023									670	670			
100114562	Surprise	AZ		06/29/2023									3,244	3,244			
100114563	Highland	CA		06/29/2023									2,885	2,885			
100114565	Tilghman	MD		06/29/2023									661	661			
100114566	Tulsa	OK		06/29/2023									473	473			
100114567	Beach Park	IL		06/29/2023									944	944			
100114568	Philadelphia	PA		06/29/2023									350	350			
100114569	Manteca	CA		06/29/2023									970	970			
100114570	Clinton	UT		06/29/2023									2,808	2,808			
100114571	Chicago	IL		06/29/2023									1,299	1,299			
100114573	Manor	TX		06/29/2023									873	873			
100114574	Clearwater	FL		06/29/2023									102	102			
100114575	Red Bluff	CA		06/29/2023									1,406	1,406			
100114576	Yuma	AZ		06/29/2023									1,628	1,628			
100114577	Aurora	IL		06/29/2023									21,002	21,002			
100114579	Bakersfield	CA		06/29/2023									789	789			
100114581	Lanham	MD		06/29/2023									926	926			
100114582	Victorville	CA		06/29/2023									695	695			
100114583	Jacksonville	FL		06/29/2023									529	529			
100114584	Elmwood Park	IL		06/29/2023									685	685			
100114586	Glen Burnie	MD		06/29/2023									456	456			
100114587	Las Vegas	NV		06/29/2023									1,811	1,811			
100114588	Kissimmee	FL		06/29/2023									449	449			
100114589	Tomball	TX		06/29/2023									850	850			
100114592	Bakersfield	CA		06/29/2023									899	899			
100114593	Calabasas	CA		06/29/2023									12,135	12,135			
100114594	Egg Harbor Township	NJ		06/29/2023									2,297	2,297			
100114595	Lutz	FL		06/29/2023									1,123	1,123			
100114599	Bakersfield	CA		06/29/2023									607	607			
100114600	Houston	TX		06/29/2023									748	748			
100114601	Chino	CA		06/29/2023									1,974	1,974			
100114602	Morrow	OH		06/29/2023									4,805	4,805			
100114603	Frisco	TX		06/29/2023									7,872	7,872			
100114604	Raeford	NC		06/29/2023									335	335			
100114605	Nashville	TN		06/29/2023									3,530	3,530			
100114606	El Cajon	CA		06/29/2023									3,324	3,324			
100114607	Ocean Isle Beach	NC		06/29/2023									6,159	6,159			
100114608	Leominster	MA		06/29/2023									887	887			
100114609	Gilbert	AZ		06/29/2023									1,949	1,949			
100114610	Westwego	LA		06/29/2023									501	501			
100114611	Belding	MI		06/29/2023									585	585			
100114612	Ellijay	GA		06/29/2023									1,486	1,486			
100114613	Decatur	GA		06/29/2023									380	380			
100114614	Sarasota	FL		06/29/2023									1,163	1,163			
100114615	Orange Park	FL		06/29/2023									530	530			
100114616	Great Falls	MT		06/29/2023									692	692			
100114617	California City	CA		06/29/2023									80	80			
100114618	Watertown	MA		06/29/2023									1,880	1,880			
100114619	Prescott	AZ		06/29/2023									1,828	1,828			
100114620	Saint Paul	MN		06/29/2023									689	689			

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100114621	Durham	NC		06/29/2023									544	544			
100114622	Gwynn Oak	MD		06/29/2023									1,738	1,738			
100114623	Fontana	CA		06/29/2023									1,445	1,445			
100114624	Chicago	IL		06/29/2023									843	843			
100114625	Huntington Beach	CA		06/29/2023									1,509	1,509			
100114626	Wellington	CO		06/29/2023									10,189	10,189			
100114627	Owings Mills	MD		06/29/2023									902	902			
100114628	Marshville	NC		06/29/2023									526	526			
100114629	Lancaster	CA		06/29/2023									1,309	1,309			
100114630	Paramount	CA		06/29/2023									2,172	2,172			
100114632	Orlando	FL		06/29/2023									1	1			
100114633	Los Angeles	CA		06/29/2023									1,679	1,679			
100114634	Webster	MA		06/29/2023									5,209	5,209			
100114638	Downey	CA		06/29/2023									2,041	2,041			
100114639	Los Angeles	CA		06/29/2023									988	988			
100114640	Compton	CA		06/29/2023									1,530	1,530			
100114641	Henderson	NV		06/29/2023									2,943	2,943			
100114642	Killeen	TX		06/29/2023									1,105	1,105			
100114643	Naples	FL		06/29/2023									1,530	1,530			
100114644	Edmond	OK		06/29/2023									539	539			
100114645	Lancaster	CA		06/29/2023									606	606			
100114646	Atlanta	GA		06/29/2023									530	530			
100114647	Prosper	TX		06/29/2023									1,314	1,314			
100114648	Palm Springs	CA		06/29/2023									4,005	4,005			
100114649	Charlotte	NC		06/29/2023									660	660			
100114650	Dallas	TX		06/29/2023									1,618	1,618			
100114651	West Simsbury	CT		06/29/2023									706	706			
100114652	Davenport	FL		06/29/2023									531	531			
100114653	Port Saint Lucie	FL		06/29/2023									537	537			
100114654	Tehachapi	CA		06/29/2023									271	271			
100114655	Kenner	LA		06/29/2023									496	496			
100114656	Clayton	NC		06/29/2023									1,321	1,321			
100114657	Rancho Cucamonga	CA		06/29/2023									3,091	3,091			
100114659	Oakland	CA		06/29/2023									3,571	3,571			
100114660	Henderson	NV		06/29/2023									1,184	1,184			
100114661	Henderson	NV		06/29/2023									1,933	1,933			
100114662	Mission	TX		06/29/2023									399	399			
100114664	Novi	MI		06/29/2023									185	185			
100114665	Maywood	CA		06/29/2023									2,783	2,783			
100114666	Lake Park	FL		06/29/2023									932	932			
100114667	Thornton	CO		06/29/2023									611	611			
100114668	Foresthill	CA		06/29/2023									1,804	1,804			
100114669	Baltimore	MD		06/29/2023									959	959			
100114670	Los Angeles	CA		06/29/2023									2,766	2,766			
100114672	Santa Clarita	CA		06/29/2023									3,602	3,602			
100114673	Naples	FL		06/29/2023									3,144	3,144			
100114674	Annapolis	MD		06/29/2023									864	864			
100114675	Temple City	CA		06/29/2023									8,441	8,441			
100114676	Virginia Beach	VA		06/29/2023									1,678	1,678			
100114677	Perris	CA		06/29/2023									1,636	1,636			
100114678	Newnan	GA		06/29/2023									2,449	2,449			

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100114679	Shrewsbury	MA		06/29/2023									173,428	173,428			
100114682	Monrovia	CA		06/29/2023									2,850	2,850			
100114683	Humble	TX		06/29/2023									2,474	2,474			
100114684	East Hartford	CT		06/29/2023									591	591			
100114686	Litchfield Park	AZ		06/29/2023									1,110	1,110			
100114687	Santa Clarita	CA		06/29/2023									2,393	2,393			
100114688	Henrico	VA		06/29/2023									759	759			
100114689	Corpus Christi	TX		06/29/2023									1,348	1,348			
100114690	North Miami Beach	FL		06/29/2023									1,282	1,282			
100114691	Houston	TX		06/29/2023									5,433	5,433			
100114692	Trabuco Canyon	CA		06/29/2023									6,979	6,979			
100114693	Hillsboro	OR		06/29/2023									1,452	1,452			
100114694	Willis	TX		06/29/2023									3,176	3,176			
100114695	San Jacinto	CA		06/29/2023									941	941			
100114696	Oakland	CA		06/29/2023									2,124	2,124			
100114697	Greeley	CO		06/29/2023									1,207	1,207			
100114698	Bennett	CO		06/29/2023									1,095	1,095			
100114699	Nashville	TN		06/29/2023									5,101	5,101			
100114700	Menifee	CA		06/29/2023									1,090	1,090			
100114701	Riverside	CA		06/29/2023									2,450	2,450			
100114702	Fullerton	CA		06/29/2023									2,420	2,420			
100114703	Las Vegas	NV		06/29/2023									810	810			
100114704	Kempner	TX		06/29/2023									1,020	1,020			
100114706	Upland	CA		06/29/2023									2,061	2,061			
100114707	West Palm Beach	FL		06/29/2023									1,473	1,473			
100114708	North Port	FL		06/29/2023									706	706			
100114709	Spotsylvania	VA		06/29/2023									940	940			
100114710	Long Beach	CA		06/29/2023									1,910	1,910			
100114711	Waldorf	MD		06/29/2023									601	601			
100114712	Los Angeles	CA		06/29/2023									550	550			
100114713	Fort Myers	FL		06/29/2023									1,787	1,787			
100114714	Oakland Park	FL		06/29/2023									3,455	3,620		165	165
100114715	Bowie	MD		06/29/2023									1,074	1,074			
100114716	Braselton	GA		06/29/2023									1,392	1,392			
100114718	Sylmar	CA		06/29/2023									1,160	1,160			
100114720	Riverside	CA		06/29/2023									3,554	3,554			
100114722	Hayfork	CA		06/29/2023									696	696			
100114723	Dallas	TX		06/29/2023									2,113	2,113			
100114724	Bakersfield	CA		06/29/2023									430	430			
100114725	Los Angeles	CA		06/29/2023									3,310	3,310			
100114727	Kissimmee	FL		06/29/2023									705	705			
100114728	La Puente	CA		06/29/2023									682	682			
100114729	Minneapolis	MN		07/07/2023									754	754			
100114730	Boca Raton	FL		07/07/2023									2,557	2,557			
100114731	Lauderhill	FL		07/07/2023									1,550	1,550			
100114732	Rodanthe	NC		07/07/2023									2,336	2,336			
100114733	Port Saint Lucie	FL		07/07/2023									1,211	1,211			
100114734	Topeka	KS		07/07/2023									361	361			
100114735	Deer Park	NY		07/07/2023									4,239	4,239			
100114736	Oakhurst	NJ		07/07/2023									2,903	2,903			
100114738	Cape Coral	FL		07/07/2023									1,388	1,663		276	276

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114739	Waverly	GA		07/07/2023									506	506			
100114740	Frederick	MD		07/07/2023									1,098	1,098			
100114742	Brentwood	NY		07/07/2023									1,931	1,931			
100114743	Rockville	MD		07/07/2023									3,025	3,025			
100114745	Cathedral City	CA		07/07/2023									1,210	1,210			
100114746	Raymond	CA		07/07/2023									1,619	1,619			
100114747	Pismo Beach	CA		07/07/2023									3,494	3,494			
100114749	Phoenix	AZ		07/07/2023									14,816	14,816			
100114750	Miami	FL		07/07/2023									7,113	7,113			
100114751	Hilton Head Island	SC		07/07/2023									1,659	1,659			
100114752	Carpinteria	CA		07/07/2023									1,572	1,572			
100114753	Palm Springs	CA		07/07/2023									1,700	1,700			
100114754	Sevierville	TN		07/07/2023									1,422	1,422			
100114756	Mount Holly	NJ		07/07/2023									4,671	4,671			
100114757	Holmes Beach	FL		07/07/2023									3,166	3,166			
100114758	Murrieta	CA		07/07/2023									1,931	1,931			
100114759	Seabrook	NH		07/07/2023									3,282	3,282			
100114760	Merced	CA		07/07/2023									937	937			
100114761	Naples	FL		07/07/2023									8	8			
100114762	New York	NY		07/07/2023									2,500	2,500			
100114763	Sedona	AZ		07/07/2023									2,434	2,434			
100114765	Brooklyn	NY		07/07/2023									4,188	4,188			
100114766	La Belle	FL		07/07/2023									297	297			
100114767	Huntington Beach	CA		07/07/2023									74,183	74,183			
100114768	Las Vegas	NV		07/07/2023									1,606	1,606			
100114769	Pittsburg	CA		07/07/2023									1,524	1,524			
100114770	Los Angeles	CA		07/07/2023									3,221	3,221			
100114771	Tallahassee	FL		07/07/2023									375	375			
100114772	Colorado Springs	CO		07/07/2023									1,360	1,360			
100114773	Hemet	CA		07/07/2023									1,129	1,129			
100114774	Boca Raton	FL		07/07/2023									2,298	2,298			
100114775	Norridge	IL		07/07/2023									2,252	2,252			
100114776	Manvel	TX		07/07/2023									1,310	1,310			
100114779	Leander	TX		07/07/2023									4,555	4,555			
100114780	Loxley	AL		07/07/2023									482	482			
100114781	Seattle	WA		07/07/2023									4,223	4,223			
100114788	Chicago	IL		07/07/2023									821	821			
100114789	Hollywood	FL		07/07/2023									9,090	9,090			
100114791	Mesa	AZ		07/07/2023									962	962			
100114793	Sevierville	TN		07/10/2023									1,242	1,242			
100114795	Holmes Beach	FL		07/10/2023									1,380	1,380			
100114796	Berlin	MD		07/10/2023									1,932	1,932			
100114797	Las Vegas	NV		07/10/2023									997	997			
100114798	Naples	FL		07/10/2023									2,536	2,536			
100114799	Heber	UT		07/10/2023									1,167	1,167			
100114800	Lake Forest	CA		07/10/2023									27,149	27,149			
100114801	Oakland Park	FL		07/10/2023									1,040	1,040			
100114802	Port Charlotte	FL		07/10/2023									2,111	2,111			
100114803	Seaside Park	NJ		07/10/2023									1,421	1,421			
100114804	Port Saint Lucie	FL		07/10/2023									992	992			
100114805	Minneapolis	MN		07/10/2023									753	753			

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100114806	Lake Arrowhead	CA		07/10/2023									1,930	1,930			
100114807	Port Bolivar	TX		07/10/2023									1,359	1,359			
100114808	Palm Bay	FL		07/10/2023									1,190	1,190			
100114809	Mariposa	CA		07/10/2023									935	935			
100114811	Lewes	DE		07/10/2023									865	865			
100114812	Maggie Valley	NC		07/10/2023									1,181	1,181			
100114813	The Villages	FL		07/10/2023									4,757	4,757			
100114814	Kissimmee	FL		07/10/2023									23,334	23,334			
100114815	Niantic	CT		07/10/2023									1,806	1,806			
100114816	Willow Spring	NC		07/10/2023									942	942			
100114817	Peoria	AZ		07/10/2023									1,652	1,652			
100114819	Fort Lauderdale	FL		07/10/2023									1,238	1,238			
100114820	Surprise	AZ		07/10/2023									1,387	1,387			
100114821	Dunedin	FL		07/10/2023									42,262	42,262			
100114822	Millville	DE		07/10/2023									1,196	1,196			
100114824	Boca Raton	FL		07/10/2023									1,834	1,834			
100114825	Palmetto	FL		07/10/2023									6,748	6,748			
100114826	Hutchinson Island	FL		07/10/2023									2,333	2,333			
100114827	Venice	FL		07/10/2023									10,615	10,615			
100114829	Thornton	CO		07/10/2023									1,439	1,439			
100114830	Ocean Pines	MD		07/10/2023									814	814			
100114831	Ellenwood	GA		07/10/2023									1,217	1,217			
100114832	North Fort Myers	FL		07/10/2023									1,919	1,919			
100114833	Crestview	FL		07/10/2023									922	922			
100114835	West Glacier	MT		07/10/2023									5,429	5,429			
100114836	Myrtle Beach	SC		07/10/2023									211,634	211,634			
100114837	Las Vegas	NV		07/10/2023									1,618	1,618			
100114838	Bryson City	NC		07/10/2023									1,324	1,324			
100114840	Saint Marys	GA		07/10/2023									1,387	1,387			
100114842	Millville	DE		07/10/2023									1,531	1,531			
100114843	Frederick	MD		07/10/2023									1,225	1,225			
100114844	Fulshear	TX		07/10/2023									1,046	1,046			
100114846	San Antonio	TX		07/10/2023									1,242	1,242			
100114847	Franklin	TX		07/10/2023									990	990			
100114848	Claremont	NC		07/10/2023									1,291	1,291			
100114849	Fowlerville	MI		07/10/2023									1,717	1,717			
100114853	Coolin	ID		07/10/2023									1,141	1,141			
100114854	Fallon	NV		07/10/2023									1,234	1,234			
100114856	Wenonah	NJ		07/10/2023									1,480	1,480			
100114857	Ocean Isle Beach	NC		07/10/2023									851	851			
100114858	Broken Bow	OK		07/10/2023									1,529	1,529			
100114859	Fuquay Varina	NC		07/10/2023									1,888	1,888			
100114861	Fulshear	TX		07/10/2023									3,782	3,782			
100114862	Orlando	FL		07/10/2023									11,255	11,255			
100114865	Vero Beach	FL		07/10/2023									922	922			
100114866	Austin	TX		07/10/2023									1,176	1,176			
100114867	Moneta	VA		07/10/2023									1,390	1,390			
100114868	Covington	GA		07/10/2023									4,744	4,744			
100114870	Surprise	AZ		07/10/2023									1,175	1,175			
100114871	Atlantic Beach	NC		07/10/2023									871	871			
100114872	Kissimmee	FL		07/10/2023									1,104	1,104			

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100114874	Venice	FL		07/10/2023									1,895	1,895			
100114875	Fort Worth	TX		07/10/2023									1,176	1,176			
100114877	Clermont	FL		07/10/2023									1,002	1,002			
100114878	Sussex	NJ		07/10/2023									1,928	1,928			
100114883	Thousand Oaks	CA		07/13/2023									8,749	8,749			
100114885	San Diego	CA		07/13/2023									100	100			
100114886	Houston	TX		07/13/2023									689	689			
100114887	Odessa	TX		07/13/2023									2,956	2,956			
100114888	Van Nuys	CA		07/13/2023									2,919	2,919			
100114890	Naples	FL		07/13/2023									358	358			
100114891	Burbank	CA		07/13/2023									3,610	3,610			
100114892	Lake Forest	CA		07/13/2023									812	812			
100114893	Duluth	GA		07/13/2023									1,342	1,342			
100114896	Atlanta	GA		07/13/2023									492	492			
100114897	Houston	TX		07/13/2023									356	356			
100114898	Lauderhill	FL		07/13/2023									937	937			
100114899	San Diego	CA		07/13/2023									100	100			
100114901	Richmond	VA		07/13/2023									2,583	2,583			
100114905	Pasadena	CA		07/13/2023									3,742	3,742			
100114907	Cumming	GA		07/13/2023									2,423	2,423			
100114909	Peachtree City	GA		07/13/2023									3,000	3,000			
100114910	Miami	FL		07/13/2023									2,004	2,004			
100114911	Odessa	TX		07/13/2023									667	667			
100114912	Belleview	FL		07/13/2023									455	455			
100114913	Calabasas	CA		07/13/2023									2,572	2,572			
100114914	Santa Ana	CA		07/13/2023									1,562	1,562			
100114915	Encino	CA		07/13/2023									7,330	7,330			
100114916	Los Angeles	CA		07/13/2023									4,104	4,104			
100114917	Tarzana	CA		07/13/2023									2,191	2,191			
100114918	Visalia	CA		07/13/2023									3,133	3,133			
100114919	Roswell	GA		07/13/2023									1,159	1,159			
100114920	Highlands Ranch	CO		07/13/2023									1,749	1,749			
100114921	Aurora	CO		07/13/2023									1,169	1,169			
100114922	Anaheim	CA		07/13/2023									1,850	1,850			
100114923	Stockton	CA		07/13/2023									882	882			
100114924	Costa Mesa	CA		07/13/2023									12,137	12,137			
100114925	San Antonio	TX		07/13/2023									814	814			
100114926	Winter Garden	FL		07/13/2023									4,340	4,340			
100114927	Phelan	CA		07/13/2023									594	594			
100114929	Garland	TX		07/13/2023									1,666	1,666			
100114930	Anaheim	CA		07/13/2023									1,657	1,657			
100114931	La Crescenta	CA		07/13/2023									1,889	1,889			
100114933	Houston	TX		07/13/2023									986	986			
100114934	Lake Havasu City	AZ		07/13/2023									2,654	2,654			
100114935	Elk Grove	CA		07/13/2023									1,271	1,271			
100114936	Houston	TX		07/13/2023									1,010	1,010			
100114937	Sherwood Forest	CA		07/13/2023									2,814	2,814			
100114938	Wausau	WI		07/13/2023									1,181	1,181			
100114940	Jacksonville	FL		07/13/2023									416	416			
100114943	Lake Forest	CA		07/13/2023									6,006	6,006			
100114944	Pasadena	CA		07/13/2023									3,534	3,534			

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100114945	Concord	CA		07/13/2023									1,362	1,362			
100114946	West Chester	PA		07/13/2023									8,780	8,780			
100114947	Fontana	CA		07/13/2023									2,241	2,241			
100114948	Naples	FL		07/13/2023									2,141	2,141			
100114950	Red Lion	PA		07/13/2023									2,180	2,180			
100114951	Porterville	CA		07/13/2023									1,071	1,071			
100114953	Denver	CO		07/14/2023									4,378	4,378			
100114954	Tacoma	WA		07/14/2023									3,573	3,573			
100114956	Nashville	TN		07/14/2023									474	474			
100114957	Salt Lake City	UT		07/14/2023									1,917	1,917			
100114958	Van Nuys	CA		07/14/2023									2,383	2,383			
100114959	Palm Springs	CA		07/14/2023									4,010	4,010			
100114960	Arlington	WA		07/14/2023									2,880	2,880			
100114961	Elk Grove	CA		07/14/2023									1,198	1,198			
100114962	Redwood City	CA		07/14/2023									4,180	4,180			
100114966	Dallas	TX		07/14/2023									433	433			
100114970	Woodstock	GA		07/14/2023									16,154	16,154			
100114972	Anna	TX		07/14/2023									916	916			
100114973	Marana	AZ		07/14/2023									667	667			
100114974	Dripping Springs	TX		07/14/2023									1,126	1,126			
100114975	Kissimmee	FL		07/14/2023									830	830			
100114976	Dripping Springs	TX		07/14/2023									17,231	17,231			
100114977	Anna	TX		07/14/2023									924	924			
100114978	Houston	TX		07/14/2023									2,690	2,690			
100114979	Charlotte	NC		07/14/2023									1,219	1,219			
100114980	Bakersfield	CA		07/14/2023									604	604			
100114981	Charlotte	NC		07/14/2023									1,613	1,613			
100114982	Houston	TX		07/14/2023									2,712	2,712			
100114983	Fort Myers	FL		07/14/2023									3,036	3,036			
100114984	Princeton	TX		07/14/2023									865	865			
100114985	Lawrenceville	GA		07/14/2023									1,209	1,209			
100114986	Raleigh	NC		07/14/2023									891	891			
100114987	Pueblo	CO		07/14/2023									791	791			
100114988	Charlotte	NC		07/14/2023									856	856			
100114989	Charlotte	NC		07/14/2023									756	756			
100114990	Denton	TX		07/14/2023									1,153	1,153			
100114991	Horsham	PA		07/14/2023									1,277	1,277			
100114992	Chicago	IL		07/14/2023									626	626			
100114993	Richmond	TX		07/14/2023									788	788			
100114995	Raleigh	NC		07/14/2023									959	959			
100114996	San Antonio	TX		07/14/2023									700	700			
100114997	Melissa	TX		07/14/2023									1,346	1,346			
100114998	Auburn	CA		07/14/2023									954	954			
100114999	Kansas City	MO		07/14/2023									838	838			
100115000	Fresno	CA		07/14/2023									956	956			
100115001	Oro Valley	AZ		07/14/2023									604	604			
100115002	Lincoln	CA		07/14/2023									1,427	1,427			
100115003	Stockton	CA		07/14/2023									877	877			
100115004	Lady Lake	FL		07/14/2023									910	910			
100115005	Knoxville	TN		07/14/2023									1,634	1,634			
100115006	Knoxville	TN		07/14/2023									1,597	1,597			

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100115007	Knoxville	TN		07/14/2023									1,484	1,484			
100115008	Tracy	CA		07/14/2023									1,294	1,294			
100115009	Barstow	CA		07/14/2023									870	870			
100115010	Oxnard	CA		07/14/2023									1,556	1,556			
100115011	Plainsboro	NJ		07/14/2023									596	596			
100115012	Las Vegas	NV		07/14/2023									871	871			
100115013	San Diego	CA		07/14/2023									2,590	2,590			
100115014	Manassas	VA		07/14/2023									1,180	1,180			
100115015	Maple Grove	MN		07/14/2023									1,431	1,431			
100115016	Navarre	FL		07/14/2023									1,323	1,323			
100115017	Kissimmee	FL		07/14/2023									1,278	1,278			
100115018	New Braunfels	TX		07/14/2023									1,139	1,139			
100115019	Celina	TX		07/14/2023									1,173	1,173			
100115020	Oakland	CA		07/14/2023									22,332	22,332			
100115021	Winter Garden	FL		07/14/2023									1,057	1,057			
100115022	Malvern	PA		07/14/2023									1,385	1,385			
100115023	Bayonne	NJ		07/14/2023									2,699	2,699			
100115024	Knoxville	TN		07/14/2023									767	767			
100115025	Dawsonville	GA		07/14/2023									892	892			
100115026	Fontana	CA		07/14/2023									1,650	1,650			
100115027	Lawrenceville	GA		07/14/2023									1,238	1,238			
100115028	Lake Havasu City	AZ		07/14/2023									21,242	21,242			
100115029	Mesa	AZ		07/14/2023									690	690			
100115030	Spring	TX		07/14/2023									749	749			
100115031	Port Aransas	TX		07/14/2023									1,211	1,211			
100115032	Palm Springs	CA		07/14/2023									1,264	1,264			
100115033	Bakersfield	CA		07/14/2023									615	615			
100115034	Florida City	FL		07/14/2023									496	496			
100115035	Tampa	FL		07/14/2023									1,741	1,741			
100115036	Florida City	FL		07/14/2023									505	505			
100115037	Nampa	ID		07/14/2023									1,064	1,064			
100115038	North Branch	MN		07/14/2023									625	625			
100115039	Bend	OR		07/14/2023									1,388	1,388			
100115040	Malakoff	TX		07/14/2023									1,374	1,374			
100115041	Quartz Hill	CA		07/14/2023									1,000	1,000			
100115042	Sanger	CA		07/14/2023									907	907			
100115043	Galveston	TX		07/14/2023									1,061	1,061			
100115044	Lancaster	CA		07/14/2023									1,276	1,276			
100115045	Itasca	IL		07/14/2023									584	584			
100115046	Fort Lauderdale	FL		07/14/2023									24,868	24,868			
100115047	Laveen	AZ		07/14/2023									908	908			
100115048	Rio Rancho	NM		07/14/2023									564	564			
100115049	Wentzville	MO		07/14/2023									819	819			
100115050	Morgantown	WV		07/14/2023									2,388	2,388			
100115051	Kingsland	GA		07/14/2023									1,148	1,148			
100115052	Charleston	SC		07/14/2023									750	750			
100115053	Laguna Beach	CA		07/14/2023									1,039	1,039			
100115054	Wentzville	MO		07/14/2023									1,774	1,774			
100115055	Waikoloa	HI		07/14/2023									2,824	2,824			
100115056	Davenport	FL		07/14/2023									929	929			
100115057	Spring Hill	FL		07/14/2023									1,085	1,085			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115058	Anchorage	AK		07/14/2023									976	976			
100115059	Mebane	NC		07/14/2023									1,242	1,242			
100115060	Auburn	CA		07/14/2023									914	914			
100115061	Duluth	MN		07/14/2023									1,404	1,404			
100115062	Youngsville	NC		07/14/2023									803	803			
100115063	Wakefield	RI		07/14/2023									1,924	1,924			
100115064	Buckley	WA		07/14/2023									1,277	1,277			
100115065	Princeton	TX		07/14/2023									1,063	1,063			
100115066	Princeton	TX		07/14/2023									773	773			
100115067	Princeton	TX		07/14/2023									935	935			
100115068	Charlotte	NC		07/14/2023									719	719			
100115069	Charlotte	NC		07/14/2023									1,585	1,585			
100115070	Davenport	FL		07/14/2023									1,144	1,144			
100115071	Charlotte	NC		07/14/2023									968	968			
100115072	Manteca	CA		07/14/2023									2,041	2,041			
100115073	Melrose Park	IL		07/14/2023									986	986			
100115074	Melissa	TX		07/14/2023									1,737	1,737			
100115075	Princeton	TX		07/14/2023									722	722			
100115076	Hutto	TX		07/14/2023									1,079	1,079			
100115077	Fort Worth	TX		07/14/2023									903	903			
100115078	Fort Worth	TX		07/14/2023									921	921			
100115079	Parrish	FL		07/14/2023									852	852			
100115080	Arlington	TX		07/14/2023									1,215	1,215			
100115081	Saint Cloud	FL		07/14/2023									1,063	1,063			
100115082	Salem	OR		07/14/2023									1,193	1,193			
100115083	Princeton	TX		07/14/2023									737	737			
100115084	Princeton	TX		07/14/2023									737	737			
100115085	Roxboro	NC		07/14/2023									890	890			
100115086	Dublin	CA		07/14/2023									103,878	103,878			
100115087	Bay Harbor Islands	FL		07/14/2023									2,254	2,254			
100115088	Manteca	CA		07/14/2023									1,871	1,871			
100115089	Dawsonville	GA		07/14/2023									957	957			
100115090	Canton	MA		07/14/2023									1,247	1,247			
100115091	Farmington	MN		07/14/2023									58,650	58,650			
100115092	Smyrna	GA		07/14/2023									1,126	1,126			
100115093	Apollo Beach	FL		07/14/2023									3,471	3,471			
100115094	Richmond	TX		07/14/2023									2,600	2,600			
100115095	Georgetown	TX		07/14/2023									734	734			
100115096	Philadelphia	PA		07/14/2023									685	685			
100115097	Valencia	CA		07/14/2023									1,324	1,324			
100115098	Milford	CT		07/14/2023									45,511	45,511			
100115099	San Diego	CA		07/14/2023									2,792	2,792			
100115100	Chicago	IL		07/14/2023									968	968			
100115101	Eagle Mountain	UT		07/14/2023									759	759			
100115102	Daytona Beach Shores	FL		07/14/2023									1,675	1,675			
100115103	Island Park	ID		07/14/2023									1,530	1,530			
100115104	Kailua Kona	HI		07/14/2023									1,830	1,830			
100115105	Elk Grove	CA		07/14/2023									1,265	1,265			
100115106	Wilmington	NC		07/14/2023									1,211	1,211			
100115107	Royse City	TX		07/14/2023									613	613			
100115108	Jensen Beach	FL		07/14/2023									1,180	1,180			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115109	Minneapolis	MN		07/14/2023									1,771	1,771			
100115110	Germantown	MD		07/14/2023									965	965			
100115111	Cathedral City	CA		07/14/2023									1,371	1,371			
100115113	Beverly Hills	CA		07/17/2023									10,573	10,573			
100115114	Sacramento	CA		07/17/2023									3,074	3,074			
100115115	Beverly Hills Area Los Angele	CA		07/17/2023									6,996	6,996			
100115119	Key West	FL		07/17/2023									2,749	2,749			
100115120	Philadelphia	PA		07/17/2023									366	366			
100115123	Newark	NJ		07/17/2023									1,563	1,563			
100115124	Cincinnati	OH		07/17/2023									359	359			
100115125	Waterbury	CT		07/17/2023									753	753			
100115126	Cincinnati	OH		07/17/2023									373	373			
100115127	Cincinnati	OH		07/17/2023									366	366			
100115128	Cincinnati	OH		07/17/2023									619	619			
100115130	Lockland	OH		07/17/2023									484	484			
100115131	Trenton	NJ		07/17/2023									429	429			
100115133	Chicago	IL		07/17/2023									458	458			
100115134	East Orange	NJ		07/17/2023									1,319	1,319			
100115135	Saint Joseph	MO		07/17/2023									146	146			
100115136	Port Jervis	NY		07/17/2023									602	602			
100115137	Chicago	IL		07/17/2023									369	369			
100115138	Saint Joseph	MO		07/17/2023									157	157			
100115140	Hammond	IN		07/17/2023									215	215			
100115141	Trenton	NJ		07/17/2023									341	341			
100115142	Waterbury	CT		07/17/2023									750	750			
100115143	Andover	NJ		07/17/2023									762	762			
100115144	Loch Sheldrake	NY		07/17/2023									495	495			
100115145	Waterbury	CT		07/17/2023									604	604			
100115146	Chicago	IL		07/17/2023									495	495			
100115147	Scranton	PA		07/17/2023									281	281			
100115148	Detroit	MI		07/17/2023									574	574			
100115149	Roosevelt	NY		07/17/2023									1,611	1,611			
100115150	Chicago	IL		07/17/2023									387	387			
100115151	Shirley	NY		07/17/2023									1,031	1,031			
100115152	St. Louis	MO		07/17/2023									228	228			
100115153	Mastic Beach	NY		07/17/2023									965	965			
100115154	Miami Beach	FL		07/17/2023									502	502			
100115155	Johnson City	TN		07/17/2023									409	409			
100115156	Newark	NJ		07/17/2023									1,534	1,534			
100115157	Schenectady	NY		07/17/2023									480	480			
100115158	Newark	NJ		07/17/2023									1,562	1,562			
100115159	Sicklerville	NJ		07/17/2023									387	387			
100115160	Philadelphia	PA		07/17/2023									346	346			
100115161	Newark	NJ		07/17/2023									1,413	1,413			
100115162	Monticello	NY		07/17/2023									659	659			
100115163	Paterson	NJ		07/17/2023									1,123	1,123			
100115164	Cicero	IL		07/17/2023									502	502			
100115165	Monroe	NY		07/17/2023									622	622			
100115166	Newark	NJ		07/17/2023									1,372	1,372			
100115167	Newark	NJ		07/17/2023									1,259	1,259			
100115168	Newark	NJ		07/17/2023									1,417	1,417			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115169	Newark	NJ		07/17/2023									1,446	1,446			
100115170	Newark	NJ		07/17/2023									1,385	1,385			
100115171	Newark	NJ		07/17/2023									1,338	1,338			
100115172	Newark	NJ		07/17/2023									1,509	1,509			
100115173	East Moline	IL		07/17/2023									279	279			
100115174	Trenton	NJ		07/17/2023									270	270			
100115175	Elmwood Park	IL		07/17/2023									1,100	1,100			
100115176	Trenton	NJ		07/17/2023									358	358			
100115177	Cleveland	OH		07/17/2023									206	206			
100115178	Ozone Park	NY		07/17/2023									1,208	1,208			
100115179	Baltimore	MD		07/17/2023									724	724			
100115180	Cleveland	OH		07/17/2023									383	383			
100115181	Richmond	VA		07/17/2023									366	366			
100115182	Glenwood	IL		07/17/2023									448	448			
100115183	Kansas City	MO		07/17/2023									337	337			
100115184	Berkley	MI		07/17/2023									1,185	1,185			
100115185	Linden	NJ		07/17/2023									1,402	1,402			
100115186	Trenton	NJ		07/17/2023									360	360			
100115187	Norman	OK		07/17/2023									426	426			
100115188	Charleroi	PA		07/17/2023									209	209			
100115189	Waterbury	CT		07/17/2023									464	464			
100115190	Kalamazoo	MI		07/17/2023									378	378			
100115191	Cleveland	OH		07/17/2023									197	197			
100115192	Brookhaven	NY		07/17/2023									1,192	1,192			
100115193	Philadelphia	PA		07/17/2023									409	409			
100115194	Fort Valley	GA		07/17/2023									300	300			
100115195	The Bronx	NY		07/17/2023									703	703			
100115196	Webster	MA		07/17/2023									605	605			
100115197	Posen	IL		07/17/2023									493	493			
100115198	Elizabeth	NJ		07/17/2023									1,040	1,040			
100115199	Scranton	PA		07/17/2023									484	484			
100115200	Huntington Station	NY		07/17/2023									908	908			
100115201	Humble	TX		07/17/2023									396	396			
100115202	Huntington	NY		07/17/2023									1,169	1,169			
100115203	Henrico	VA		07/17/2023									450	450			
100115204	Jacksonville	AR		07/17/2023									328	328			
100115205	Kansas City	MO		07/17/2023									380	380			
100115206	Kansas City	MO		07/17/2023									497	497			
100115207	Baltimore	MD		07/17/2023									377	377			
100115208	Beverly	NJ		07/17/2023									554	554			
100115209	Waterbury	CT		07/17/2023									592	592			
100115210	Tampa	FL		07/17/2023									582	582			
100115211	Boise	ID		07/17/2023									1,385	1,385			
100115212	Highland Mills	NY		07/17/2023									864	864			
100115213	Bridgeton	NJ		07/17/2023									344	344			
100115214	Indianapolis	IN		07/17/2023									255	255			
100115216	Bronx	NY		07/17/2023									1,526	1,526			
100115217	Hamilton	NJ		07/17/2023									1,827	1,827			
100115218	Carpentersville	IL		07/17/2023									594	594			
100115220	Hamilton	NJ		07/17/2023									227	227			
100115221	Halethorpe	MD		07/17/2023									530	530			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115222	Hazel Park	MI		07/17/2023									280	280			
100115223	Spring Hill	FL		07/17/2023									552	552			
100115224	Kansas City	MO		07/17/2023									554	554			
100115225	Syracuse	NY		07/17/2023									400	400			
100115227	Southfield	MI		07/17/2023									231	231			
100115228	Slidell	LA		07/17/2023									349	349			
100115229	Toms River	NJ		07/17/2023									444	444			
100115230	Philadelphia	PA		07/17/2023									320	320			
100115231	Bloomingburg	NY		07/17/2023									928	928			
100115232	Haverstraw	NY		07/17/2023									744	744			
100115233	Stony Point	NY		07/17/2023									1,508	1,508			
100115234	Haverstraw	NY		07/17/2023									1,153	1,153			
100115235	West Palm Beach	FL		07/17/2023									613	613			
100115236	Haverstraw	NY		07/17/2023									1,274	1,274			
100115237	Trenton	NJ		07/17/2023									517	517			
100115238	Margate	FL		07/17/2023									711	711			
100115239	Columbus	GA		07/17/2023									303	303			
100115240	Garland	TX		07/17/2023									1,753	1,753			
100115241	Danbury	CT		07/17/2023									903	903			
100115242	Flemington	NJ		07/17/2023									1,211	1,211			
100115243	Milwaukee	WI		07/17/2023									552	552			
100115245	Trenton	NJ		07/17/2023									442	442			
100115246	Greensboro	NC		07/17/2023									286	286			
100115247	Charleroi	PA		07/17/2023									342	342			
100115248	Long Branch	NJ		07/17/2023									808	808			
100115249	Oklahoma City	OK		07/17/2023									262	262			
100115250	Turnersville	NJ		07/17/2023									481	481			
100115251	Paterson	NJ		07/17/2023									1,219	1,219			
100115252	Trenton	NJ		07/17/2023									407	407			
100115253	Daphne	AL		07/17/2023									773	773			
100115254	Daphne	AL		07/17/2023									634	634			
100115255	Atlantic City	NJ		07/17/2023									977	977			
100115256	Scranton	PA		07/17/2023									467	467			
100115257	Pemberton Township	NJ		07/17/2023									337	337			
100115258	Kansas City	MO		07/17/2023									351	351			
100115259	Gloucester Township	NJ		07/17/2023									722	722			
100115260	Dolton	IL		07/17/2023									290	290			
100115261	Dolton	IL		07/17/2023									279	279			
100115262	Kingston	NY		07/17/2023									291	291			
100115263	Lutz	FL		07/17/2023									514	514			
100115264	Kingston	NY		07/17/2023									898	898			
100115265	Park Forest	IL		07/17/2023									334	334			
100115266	Chicago	IL		07/17/2023									441	441			
100115267	Lake Worth	FL		07/17/2023									928	928			
100115268	Allentown	PA		07/17/2023									399	399			
100115269	Southampton	NY		07/17/2023									1,461	1,461			
100115270	Madrid	IA		07/17/2023									880	880			
100115271	Baltimore	MD		07/17/2023									416	416			
100115273	New Orleans	LA		07/17/2023									736	736			
100115274	Galloway	NJ		07/17/2023									245	245			
100115275	Hickory	NC		07/17/2023									624	624			

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100115276	Henryetta	OK		07/17/2023									267	267			
100115277	Philadelphia	PA		07/17/2023									1,519	1,519			
100115278	Brooklyn	NY		07/17/2023									1,622	1,622			
100115279	Henryetta	OK		07/17/2023									196	196			
100115280	Henryetta	OK		07/17/2023									201	201			
100115281	Henryetta	OK		07/17/2023									291	291			
100115282	Pittston	PA		07/17/2023									506	506			
100115283	Markham	IL		07/17/2023									254	254			
100115285	Saraland	AL		07/17/2023									463	463			
100115286	Bridgeton	NJ		07/17/2023									318	318			
100115287	Northfield	OH		07/17/2023									498	498			
100115289	Gary	IN		07/17/2023									757	757			
100115291	North Charleston	SC		07/17/2023									396	396			
100115293	Perth Amboy	NJ		07/17/2023									477	477			
100115294	Stratford	CT		07/17/2023									792	792			
100115295	South Gate	CA		07/17/2023									1,790	1,790			
100115296	Thornton	CO		07/17/2023									2,227	2,227			
100115297	Valencia	CA		07/17/2023									1,684	1,684			
100115298	Sevierville	TN		07/17/2023									1,566	1,566			
100115299	Corona	CA		07/17/2023									1,525	1,525			
100115300	Yucca Valley	CA		07/17/2023									2,333	2,333			
100115302	Bellflower	CA		07/17/2023									1,790	1,790			
100115303	Lancaster	CA		07/17/2023									1,855	1,855			
100115306	Montclair	CA		07/17/2023									1,681	1,681			
100115308	Indio	CA		07/17/2023									541	541			
100115309	Puyallup	WA		07/17/2023									12	12			
100115310	Milton	WA		07/17/2023									2	2			
100115311	Houston	TX		07/17/2023									3,212	3,212			
100115312	Oakland	CA		07/17/2023									1,669	1,669			
100115313	Palm Coast	FL		07/17/2023									930	930			
100115314	Camano Island	WA		07/17/2023									6,458	6,458			
100115315	Long Beach	CA		07/17/2023									2,295	2,295			
100115316	Webster	WI		07/17/2023									650	650			
100115318	Celina	TX		07/17/2023									2,848	2,848			
100115319	Sunrise	FL		07/17/2023									866	866			
100115320	Windsor	CO		07/17/2023									2,612	2,612			
100115321	Los Angeles	CA		07/17/2023									1,591	1,591			
100115322	Phoenix	AZ		07/17/2023									279	279			
100115323	Long Beach	CA		07/17/2023									273	273			
100115324	Reno	NV		07/17/2023									3,388	3,388			
100115325	Pasadena	TX		07/17/2023									748	748			
100115326	Chatsworth	CA		07/17/2023									9,739	9,739			
100115327	Moreno Valley	CA		07/17/2023									803	803			
100115328	Holly Hill	FL		07/17/2023									856	856			
100115329	San Diego	CA		07/17/2023									5,045	5,045			
100115330	Bakersfield	CA		07/17/2023									499	499			
100115332	Miami	FL		07/17/2023									1,687	1,687			
100115333	Minneola	FL		07/17/2023									1,005	1,005			
100115334	Boynton Beach	FL		07/17/2023									953	953			
100115336	North Miami Beach	FL		07/17/2023									2,362	2,362			
100115337	Saint Augustine	FL		07/17/2023									4,133	4,133			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115338	Holiday	FL		07/17/2023									708	708			
100115339	Vancouver	WA		07/17/2023									844	844			
100115340	Honolulu	HI		07/17/2023									1,032	1,032			
100115341	Andover	MA		07/17/2023									2,297	2,297			
100115342	Oakland	CA		07/17/2023									1,812	1,812			
100115343	Whittier	CA		07/17/2023									1,774	1,774			
100115344	Newark	NJ		07/17/2023									992	992			
100115345	Venice	FL		07/17/2023									1,809	1,809			
100115346	Los Angeles	CA		07/17/2023									9,165	9,165			
100115347	Huntington Park	CA		07/17/2023									21,239	21,239			
100115348	Elizabeth	NJ		07/17/2023									1,086	1,086			
100115349	Cypress	TX		07/17/2023									999	999			
100115350	Pueblo	CO		07/17/2023									559	559			
100115351	Paterson	NJ		07/17/2023									4,410	4,410			
100115352	Oakland	CA		07/17/2023									1,326	1,326			
100115353	Henderson	NV		07/17/2023									620	620			
100115354	Ocean Ridge	FL		07/17/2023									3,240	3,240			
100115355	Littlerock	CA		07/17/2023									1,544	1,544			
100115356	Upland	CA		07/17/2023									1,875	1,875			
100115357	Makawao	HI		07/17/2023									2,785	2,785			
100115359	Laredo	TX		07/17/2023									2,468	2,468			
100115360	Whittier	CA		07/17/2023									1,212	1,212			
100115361	Hardeeville	SC		07/17/2023									555	555			
100115363	Destrehan	LA		07/17/2023									629	629			
100115364	East Orange	NJ		07/17/2023									849	849			
100115365	Cresskill	NJ		07/17/2023									1,526	1,526			
100115367	Tampa	FL		07/17/2023									1,533	1,533			
100115368	Palm Coast	FL		07/17/2023									52,972	52,972			
100115371	Park Rapids	MN		07/17/2023									787	787			
100115372	Los Angeles	CA		07/17/2023									749	749			
100115373	Freedom	NH		07/17/2023									949	949			
100115375	Chicago	IL		07/17/2023									1,102	1,102			
100115376	Chicago	IL		07/17/2023									662	662			
100115377	Montclair	CA		07/17/2023									2,686	2,686			
100115378	Manchester	PA		07/17/2023									322	322			
100115379	Clute	TX		07/17/2023									4,846	4,846			
100115380	Fredericksburg	VA		07/17/2023									1,401	1,401			
100115382	Richmond	TX		07/17/2023									3,407	3,407			
100115383	Sunrise	FL		07/17/2023									496	496			
100115384	South Gate	CA		07/17/2023									3,165	3,165			
100115385	North Lauderdale	FL		07/17/2023									1,196	1,196			
100115386	Mesa	AZ		07/17/2023									561	561			
100115387	Salinas	CA		07/17/2023									1,070	1,070			
100115388	Taylor	TX		07/17/2023									485	485			
100115389	Riverside	CA		07/17/2023									3,379	3,379			
100115390	Atlanta	GA		07/17/2023									1,052	1,052			
100115391	Palm Coast	FL		07/17/2023									11,942	11,942			
100115392	Atlanta	GA		07/17/2023									1,052	1,052			
100115393	Jacksonville	FL		07/17/2023									596	596			
100115394	Atlanta	GA		07/17/2023									1,052	1,052			
100115395	Atlanta	GA		07/17/2023									1,052	1,052			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115396	Atlanta	GA		07/17/2023									1,052	1,052			
100115397	Lake Geneva	WI		07/17/2023									1,042	1,042			
100115398	Atlanta	GA		07/17/2023									1,620	1,620			
100115399	Sacramento	CA		07/17/2023									1,214	1,214			
100115400	Norwalk	CT		07/17/2023									1,347	1,347			
100115401	Bowie	MD		07/17/2023									5,853	5,853			
100115402	Arcadia	CA		07/17/2023									3,728	3,728			
100115403	Dawsonville	GA		07/17/2023									554	554			
100115404	Virginia Beach	VA		07/17/2023									808	808			
100115406	Daly City	CA		07/17/2023									3,516	3,516			
100115407	Kissimmee	FL		07/17/2023									1,490	1,490			
100115408	Raleigh	NC		07/17/2023									967	967			
100115409	Washington	DC		07/17/2023									2,940	2,940			
100115410	Orlando	FL		07/17/2023									627	627			
100115411	Downey	CA		07/17/2023									4,962	4,962			
100115412	Palm Coast	FL		07/17/2023									502	502			
100115413	Brawley	CA		07/17/2023									724	724			
100115414	Knoxville	TN		07/17/2023									511	511			
100115415	Fort Worth	TX		07/17/2023									646	646			
100115416	Fayetteville	GA		07/17/2023									654	654			
100115417	Panorama City	CA		07/17/2023									1,236	1,236			
100115418	Los Angeles	CA		07/17/2023									1,337	1,337			
100115419	Mission Viejo	CA		07/17/2023									3,031	3,031			
100115420	Atlanta	GA		07/17/2023									776	776			
100115421	Ormond Beach	FL		07/17/2023									2,425	2,425			
100115422	Fontana	CA		07/17/2023									4,266	4,266			
100115424	Miami	FL		07/17/2023									1,413	1,413			
100115425	New Braunfels	TX		07/17/2023									677	677			
100115426	San Diego	CA		07/17/2023									5,448	5,448			
100115427	Del Haven	NJ		07/17/2023									1,662	1,662			
100115429	Yakima	WA		07/17/2023									1,324	1,324			
100115430	Fort Lauderdale	FL		07/17/2023									724	724			
100115431	Phoenix	AZ		07/17/2023									1,293	1,293			
100115432	Menifee	CA		07/17/2023									2,965	2,965			
100115433	Tampa	FL		07/17/2023									731	731			
100115434	Visalia	CA		07/17/2023									775	775			
100115435	New Braunfels	TX		07/17/2023									1,820	1,820			
100115436	Anaheim	CA		07/17/2023									1,015	1,015			
100115438	Fort Lauderdale	FL		07/17/2023									1,625	1,625			
100115439	Los Angeles	CA		07/17/2023									1,417	1,417			
100115441	National City	CA		07/17/2023									2,994	2,994			
100115442	Long Beach	CA		07/17/2023									622	622			
100115443	North Chesterfield	VA		07/17/2023									379	379			
100115444	Santa Ana	CA		07/17/2023									506	506			
100115445	Phoenix	AZ		07/17/2023									1,459	1,459			
100115446	Essex	MD		07/17/2023									580	580			
100115447	Saint George	UT		07/17/2023									573	573			
100115448	Los Angeles	CA		07/17/2023									2,735	2,735			
100115449	Long Beach	CA		07/17/2023									4,090	4,090			
100115450	New Caney	TX		07/17/2023									418	418			
100115451	Rancho Cucamonga	CA		07/17/2023									17,936	17,936			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115452	Crowley	TX		07/17/2023									24,300	24,300			
100115453	Aurora	CO		07/17/2023									990	990			
100115454	Los Angeles	CA		07/17/2023									7,384	7,384			
100115455	West Palm Beach	FL		07/17/2023									1,570	1,570			
100115456	Los Angeles	CA		07/17/2023									1,444	1,444			
100115458	Santa Rosa	CA		07/17/2023									992	992			
100115459	Rancho Cucamonga	CA		07/17/2023									5,232	5,232			
100115461	Phillipsburg	NJ		07/17/2023									437	437			
100115462	Litchfield Park	AZ		07/17/2023									1,169	1,169			
100115463	Saint Cloud	FL		07/17/2023									901	901			
100115464	Rock Hill	SC		07/17/2023									302	302			
100115465	Foster City	CA		07/17/2023									2,451	2,451			
100115466	Las Vegas	NV		07/17/2023									2,141	2,141			
100115468	District Heights	MD		07/17/2023									2,320	2,320			
100115469	Los Angeles	CA		07/17/2023									1,356	1,356			
100115470	Elkridge	MD		07/17/2023									728	728			
100115471	Los Angeles	CA		07/17/2023									1,499	1,499			
100115472	Bermuda Dunes	CA		07/17/2023									4,962	4,962			
100115473	Middleburg	FL		07/17/2023									(1,705)	(1,705)			
100115474	Los Angeles	CA		07/17/2023									4,307	4,307			
100115475	Coeur D'Alene	ID		07/17/2023									1,276	1,276			
100115476	Charlotte	NC		07/17/2023									1,219	1,219			
100115477	Glendale	CA		07/17/2023									3,418	3,418			
100115478	Arcadia	CA		07/17/2023									23,847	23,847			
100115479	Park Row	TX		07/17/2023									18,000	18,000			
100115480	Snellville	GA		07/17/2023									886	886			
100115481	Tempe	AZ		07/17/2023									2,142	2,142			
100115482	Bend	OR		07/17/2023									1,912	1,912			
100115483	Salinas	CA		07/17/2023									1,221	1,221			
100115484	Rancho Palos Verdes	CA		07/17/2023									3,653	3,653			
100115486	Concord	CA		07/17/2023									1,720	1,720			
100115488	Anaheim	CA		07/17/2023									2,323	2,323			
100115489	West Chicago	IL		07/17/2023									1,859	1,859			
100115490	Baxter	TN		07/17/2023									486	486			
100115491	Lake Saint Louis	MO		07/17/2023									714	714			
100115492	Pooler	GA		07/17/2023									714	714			
100115493	Hacienda Heights	CA		07/17/2023									1,790	1,790			
100115495	Gainesville	GA		07/17/2023									616	616			
100115496	Davenport	FL		07/17/2023									918	918			
100115497	Palisade	CO		07/17/2023									1,130	1,130			
100115498	Davidsonville	MD		07/17/2023									10,217	10,217			
100115499	Apple Valley	CA		07/17/2023									827	827			
100115500	North Las Vegas	NV		07/17/2023									15,155	15,155			
100115501	Lakeland	FL		07/17/2023									852	852			
100115502	Granbury	TX		07/17/2023									2,340	2,340			
100115503	Fontana	CA		07/17/2023									596	596			
100115504	Austin	TX		07/17/2023									798	798			
100115505	Gilbert	AZ		07/17/2023									2,110	2,110			
100115506	Stockton	CA		07/17/2023									797	797			
100115507	Kennewick	WA		07/17/2023									1,110	1,110			
100115508	Columbia	SC		07/17/2023									277	277			

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100115510	Dallas	TX		07/17/2023									750	750			
100115511	Las Vegas	NV		07/17/2023									712	712			
100115512	Stockton	CA		07/17/2023									785	785			
100115515	Long Beach	CA		07/17/2023									1,658	1,658			
100115516	Stockton	CA		07/17/2023									806	806			
100115518	Stockton	CA		07/17/2023									992	992			
100115519	Granite Bay	CA		07/17/2023									4,069	4,069			
100115520	Fridley	MN		07/17/2023									1,814	1,814			
100115521	Long Beach	CA		07/17/2023									1,918	1,918			
100115523	Los Angeles	CA		07/17/2023									485	485			
100115524	Cave Springs	AR		07/17/2023									445	445			
100115525	Los Angeles	CA		07/17/2023									2,605	2,605			
100115527	Florida City	FL		07/17/2023									983	983			
100115529	Boca Raton	FL		07/19/2023									1,855	1,855			
100115530	Palm Springs	FL		07/19/2023									577	577			
100115532	Phoenix	AZ		07/19/2023									678	678			
100115533	Ocean City	MD		07/19/2023									39	39			
100115534	Miami	FL		07/19/2023									1,220	1,220			
100115535	Bradenton Beach	FL		07/19/2023									3,101	3,101			
100115536	Saint Albans	WV		07/19/2023									274	274			
100115537	Phoenix	AZ		07/19/2023									678	678			
100115538	Saint James	NY		07/19/2023									5,488	5,488			
100115539	Brownsburg	IN		07/19/2023									5,814	5,814			
100115541	Rockwall	TX		07/19/2023									453	453			
100115542	Coral Springs	FL		07/19/2023									1,160	1,160			
100115543	Providence	RI		07/19/2023									747	747			
100115544	Georgetown	TX		07/19/2023									1,256	1,256			
100115545	New York	NY		07/19/2023									1,356	1,356			
100115546	Lehigh Acres	FL		07/19/2023									877	877			
100115547	Sacramento	CA		07/19/2023									767	767			
100115549	Indianapolis	IN		07/19/2023									572	572			
100115550	Plantation	FL		07/19/2023									1,548	1,548			
100115551	Florence	OR		07/19/2023									1,244	1,244			
100115552	Key Largo	FL		07/19/2023									1,366	1,366			
100115553	Attleboro	MA		07/19/2023									1,096	1,096			
100115554	Leominster	MA		07/19/2023									612	612			
100115555	Philadelphia	PA		07/19/2023									1,706	1,706			
100115556	Riverside	CA		07/19/2023									2,574	2,574			
100115557	Apollo Beach	FL		07/19/2023									1,672	1,672			
100115558	North Las Vegas	NV		07/19/2023									626	626			
100115559	Las Vegas	NV		07/19/2023									645	645			
100115560	Riverside	NJ		07/19/2023									985	985			
100115561	Myrtle Beach	SC		07/19/2023									274	274			
100115562	Glendale	AZ		07/19/2023									2,944	2,944			
100115563	Concord	NC		07/19/2023									559	559			
100115565	Atlanta	GA		07/19/2023									653	653			
100115566	Gaithersburg	MD		07/19/2023									7,836	7,836			
100115567	Arlington	TX		07/19/2023									3,360	3,360			
100115568	Houston	TX		07/19/2023									394	394			
100115569	Kissimmee	FL		07/19/2023									1,564	1,564			
100115570	Modesto	CA		07/19/2023									5,411	5,411			

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100115571	Deer Park	NY		07/19/2023									1,268	1,268			
100115572	Sterling	MA		07/19/2023									871	871			
100115573	Gulf Shores	AL		07/19/2023									2,044	2,044			
100115574	Baltimore	MD		07/19/2023									697	697			
100115575	Baltimore	MD		07/19/2023									1,308	1,308			
100115576	San Tan Valley	AZ		07/19/2023									1,235	1,235			
100115577	Wesley Chapel	FL		07/19/2023									1,520	1,520			
100115578	Loxahatchee	FL		07/19/2023									832	832			
100115580	Hopkinton	MA		07/19/2023									3,887	3,887			
100115581	Clearwater	FL		07/19/2023									1,658	1,658			
100115582	Gaffney	SC		07/19/2023									455	455			
100115583	Venice	FL		07/19/2023									787	787			
100115584	Bay Point	CA		07/19/2023									965	965			
100115585	New Castle	DE		07/19/2023									377	377			
100115588	Columbus	OH		07/19/2023									633	633			
100115589	Brookeland	TX		07/19/2023									1,083	1,083			
100115590	Ceres	CA		07/19/2023									482	482			
100115591	Jacksonville	FL		07/19/2023									493	493			
100115592	Frederick	MD		07/19/2023									517	517			
100115593	San Antonio	TX		07/19/2023									508	508			
100115594	Doral	FL		07/19/2023									2,701	2,701			
100115595	Houston	TX		07/19/2023									1,008	1,008			
100115596	Miami	FL		07/19/2023									1,037	1,037			
100115597	Pompano Beach	FL		07/19/2023									694	694			
100115598	Indian Land	SC		07/19/2023									525	525			
100115600	Wellington	FL		07/19/2023									6,990	6,990			
100115601	Fresno	TX		07/19/2023									640	640			
100115602	Crestline	CA		07/19/2023									654	654			
100115603	Miami Beach	FL		07/19/2023									3,258	3,258			
100115604	Crestline	CA		07/19/2023									550	550			
100115605	Chicago	IL		07/19/2023									585	585			
100115606	Bronx	NY		07/19/2023									1,248	1,248			
100115608	Sublimity	OR		07/19/2023									1,269	1,269			
100115609	Othello	WA		07/19/2023									553	553			
100115610	Colleyville	TX		07/19/2023									3,151	3,151			
100115611	Castalian Springs	TN		07/19/2023									1,124	1,124			
100115612	Fresno	CA		07/19/2023									882	882			
100115613	Hollywood	FL		07/19/2023									606	606			
100115614	Bullhead City	AZ		07/19/2023									506	506			
100115615	Gaithersburg	MD		07/19/2023									1,052	1,052			
100115616	Daly City	CA		07/19/2023									3,226	3,226			
100115617	Norfolk	VA		07/19/2023									7,491	7,491			
100115619	Mayview	MO		07/19/2023									1,276	1,276			
100115620	Granby	CO		07/19/2023									479	479			
100115621	Scottsdale	AZ		07/19/2023									1,781	1,781			
100115622	Phelan	CA		07/19/2023									1,068	1,068			
100115623	Westerville	OH		07/19/2023									846	846			
100115624	Pinole	CA		07/19/2023									1,229	1,229			
100115625	Parker	CO		07/19/2023									1,176	1,176			
100115626	Brooklyn	NY		07/19/2023									9,442	9,442			
100115627	Indio	CA		07/19/2023									293	293			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115628	Westlake Village	CA		07/19/2023									3,984	3,984			
100115629	Miami	FL		07/19/2023									530	530			
100115630	Tulare	CA		07/19/2023									813	813			
100115631	Lubbock	TX		07/19/2023									218	218			
100115632	Ventnor City	NJ		07/19/2023									653	653			
100115633	Hemet	CA		07/19/2023									808	808			
100115634	Anaheim	CA		07/19/2023									2,768	2,768			
100115635	Cathedral City	CA		07/19/2023									1,352	1,352			
100115636	Pomona	CA		07/19/2023									162	162			
100115637	Phoenix	OR		07/19/2023									1,221	1,221			
100115638	Katy	TX		07/19/2023									1,644	1,644			
100115639	Belvidere	IL		07/19/2023									377	377			
100115640	Vero Beach	FL		07/19/2023									525	525			
100115641	Reunion	FL		07/19/2023									785	785			
100115642	Fontana	CA		07/19/2023									1,477	1,477			
100115643	Kissimmee	FL		07/19/2023									660	660			
100115644	Beverly Hills	CA		07/19/2023									4,052	4,052			
100115645	Stanhope	NJ		07/19/2023									12,645	12,645			
100115646	Garden Grove	CA		07/19/2023									2,152	2,152			
100115647	Pennsauken	NJ		07/19/2023									398	398			
100115648	Howell	NJ		07/19/2023									152	152			
100115650	Las Vegas	NV		07/19/2023									3,363	3,363			
100115651	Baltimore	MD		07/19/2023									2,595	2,595			
100115652	Moorpark	CA		07/19/2023									1,405	1,405			
100115653	Davenport	FL		07/19/2023									854	854			
100115654	Tewksbury	MA		07/19/2023									1,306	1,306			
100115655	Austin	AR		07/19/2023									5,319	5,319			
100115656	Deerfield Beach	FL		07/19/2023									723	723			
100115657	Sacramento	CA		07/19/2023									1,819	1,819			
100115658	Navarre	FL		07/19/2023									1,143	1,143			
100115660	Marysville	WA		07/20/2023									1,405	1,405			
100115661	Aventura	FL		07/20/2023									1,213	1,213			
100115662	Cumming	GA		07/20/2023									36,725	36,725			
100115663	Highlands	NC		07/20/2023									2,201	2,201			
100115664	South Plainfield	NJ		07/20/2023									71,889	71,889			
100115665	Linden	NJ		07/20/2023									1,540	1,540			
100115666	Wasilla	AK		07/20/2023									3,454	3,454			
100115667	Lincoln City	OR		07/20/2023									6,121	6,121			
100115668	Atlanta	GA		07/20/2023									1,170	1,170			
100115669	Basye	VA		07/20/2023									863	863			
100115670	Fernandina Beach	FL		07/20/2023									1,326	1,326			
100115671	Athens	GA		07/20/2023									1,487	1,487			
100115672	Astoria	NY		07/20/2023									6,737	6,737			
100115673	Phoenix	AZ		07/20/2023									1,125	1,125			
100115674	Jacksonville	FL		07/20/2023									954	954			
100115675	Ocala	FL		07/20/2023									3,047	3,047			
100115676	Wesley Chapel	FL		07/20/2023									1,820	1,820			
100115677	Fountain	CO		07/20/2023									832	832			
100115678	Alpharetta	GA		07/20/2023									1,651	1,651			
100115679	Rockwall	TX		07/20/2023									1,199	1,199			
100115680	Minneapolis	MN		07/20/2023									863	863			

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100115681	Stateline	NV		07/20/2023									2,053	2,053			
100115682	Franklin	TN		07/20/2023									1,162	1,162			
100115683	Las Vegas	NV		07/20/2023									1,034	1,034			
100115684	Bakersfield	CA		07/20/2023									1,157	1,157			
100115685	Renton	WA		07/20/2023									1,827	1,827			
100115686	Broomfield	CO		07/20/2023									1,468	1,468			
100115687	Duluth	MN		07/20/2023									887	887			
100115688	Aubrey	TX		07/20/2023									1,087	1,087			
100115689	Raleigh	NC		07/20/2023									21,200	21,200			
100115690	Arroyo Grande	CA		07/20/2023									2,845	2,845			
100115691	Apple Valley	CA		07/20/2023									753	753			
100115692	Waldorf	MD		07/20/2023									858	858			
100115693	Kent	WA		07/20/2023									3,820	3,820			
100115694	Naples	FL		07/20/2023									1,704	1,704			
100115695	Omaha	NE		07/20/2023									1,006	1,006			
100115696	Los Angeles	CA		07/20/2023									3,741	3,741			
100115697	Broadlands	VA		07/20/2023									1,691	1,691			
100115698	Oakland	CA		07/20/2023									1,728	1,728			
100115699	Lakewood	NJ		07/20/2023									852	852			
100115700	Logan	UT		07/20/2023									963	963			
100115701	Verona	NJ		07/20/2023									1,738	1,738			
100115702	El Cajon	CA		07/20/2023									1,548	1,548			
100115703	Glassboro	NJ		07/20/2023									3,685	3,685			
100115704	Sparks	NV		07/20/2023									1,397	1,397			
100115705	Howell	NJ		07/20/2023									1,220	1,220			
100115706	Hartford	CT		07/20/2023									854	854			
100115707	Buford	GA		07/20/2023									954	954			
100115708	Tucker	GA		07/20/2023									902	902			
100115709	Rancho Cordova	CA		07/20/2023									1,558	1,558			
100115710	Lake Havasu City	AZ		07/20/2023									1,862	1,862			
100115711	Katy	TX		07/20/2023									1,181	1,181			
100115712	Richardson	TX		07/20/2023									1,196	1,196			
100115713	Yardley	PA		07/20/2023									860	860			
100115714	Chickasha	OK		07/20/2023									902	902			
100115715	Bradenton	FL		07/20/2023									22,773	22,773			
100115716	Hallandale Beach	FL		07/20/2023									704	704			
100115717	Philadelphia	PA		07/20/2023									943	943			
100115718	Spokane	WA		07/20/2023									1,098	1,098			
100115719	Scottsdale	AZ		07/20/2023									3,013	3,013			
100115720	North Myrtle Beach	SC		07/20/2023									5,288	5,288			
100115721	Columbus	OH		07/20/2023									975	975			
100115722	Winter Park	FL		07/20/2023									31,218	31,218			
100115723	Delray Beach	FL		07/20/2023									3,316	3,316			
100115724	Wilmington	NC		07/20/2023									736	736			
100115725	Red Oak	TX		07/20/2023									2,513	2,513			
100115726	Washington	DC		07/20/2023									36,735	36,735			
100115727	Las Vegas	NV		07/20/2023									1,895	1,895			
100115728	Renton	WA		07/20/2023									866	866			
100115729	Virginia Beach	VA		07/20/2023									905	905			
100115730	Seminole	FL		07/20/2023									1,193	1,193			
100115731	South Gate	CA		07/20/2023									2,371	2,371			

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100115732	Arlington	TX		07/20/2023									2,629	2,629			
100115733	West Haven	CT		07/20/2023									1,076	1,076			
100115734	Kailua Kona	HI		07/20/2023									12,862	12,862			
100115735	Palmetto Bay	FL		07/20/2023									1,871	1,871			
100115736	Lutz	FL		07/20/2023									1,201	1,201			
100115737	Baltimore	MD		07/20/2023									3,232	3,232			
100115738	Tulare	CA		07/20/2023									723	723			
100115739	Schwenksville	PA		07/20/2023									1,000	1,000			
100115740	Schwenksville	PA		07/20/2023									1,073	1,073			
100115741	Lawrenceville	GA		07/20/2023									952	952			
100115742	Richmond Hill	GA		07/20/2023									1,238	1,238			
100115743	Gainesville	GA		07/20/2023									760	760			
100115744	Gainesville	GA		07/20/2023									785	785			
100115745	Oldsmar	FL		07/20/2023									1,165	1,165			
100115746	Savage	MN		07/20/2023									1,313	1,313			
100115747	Bakersfield	CA		07/20/2023									979	979			
100115748	Opelika	AL		07/20/2023									1,043	1,043			
100115749	Houston	TX		07/20/2023									889	889			
100115750	Fort Worth	TX		07/20/2023									885	885			
100115751	Howell	NJ		07/20/2023									1,380	1,380			
100115752	Kissimmee	FL		07/20/2023									1,327	1,327			
100115753	Fort Worth	TX		07/20/2023									994	994			
100115754	Carolina Beach	NC		07/20/2023									994	994			
100115755	Warwick	RI		07/20/2023									974	974			
100115756	Ione	CA		07/20/2023									1,217	1,217			
100115757	Kissimmee	FL		07/20/2023									877	877			
100115758	Linwood	NJ		07/20/2023									375,977	375,977			
100115759	Tampa	FL		07/20/2023									847	847			
100115760	Bastrop	TX		07/20/2023									832	832			
100115761	Lake Lure	NC		07/20/2023									684	684			
100115762	Herndon	VA		07/20/2023									1,018	1,018			
100115763	Grand Prairie	TX		07/20/2023									3,462	3,462			
100115764	Rosharon	TX		07/20/2023									1,116	1,116			
100115765	Woodstock	GA		07/20/2023									2,174	2,174			
100115766	Palmer	AK		07/20/2023									744	744			
100115767	Maple Shade	NJ		07/20/2023									684	684			
100115768	Cape Coral	FL		07/20/2023									787	787			
100115769	Bradenton	FL		07/20/2023									1,720	1,720			
100115770	Las Vegas	NV		07/20/2023									1,087	1,087			
100115771	Fort Lauderdale	FL		07/20/2023									1,202	1,202			
100115772	Prescott Valley	AZ		07/20/2023									1,361	1,361			
100115773	Homestead	FL		07/20/2023									2,110	2,110			
100115774	Columbia	SC		07/20/2023									775	775			
100115775	Albuquerque	NM		07/20/2023									2,021	2,021			
100115776	Smithville	TN		07/20/2023									1,079	1,079			
100115777	Malvern	PA		07/20/2023									1,097	1,097			
100115778	Dallas	TX		07/20/2023									1,566	1,566			
100115779	Captain Cook	HI		07/20/2023									816	816			
100115780	Moreno Valley	CA		07/20/2023									1,061	1,061			
100115781	Fayetteville	AR		07/20/2023									1,280	1,280			
100115782	Wauwatosa	WI		07/20/2023									766	766			

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100115783	New Albany	OH		07/20/2023									988	988			
100115784	Rocklin	CA		07/20/2023									1,324	1,324			
100115785	Shelton	CT		07/20/2023									1,711	1,711			
100115786	Anna	TX		07/20/2023									1,017	1,017			
100115787	Staten Island	NY		07/20/2023									2,144	2,144			
100115788	Payson	AZ		07/20/2023									984	984			
100115789	Orlando	FL		07/20/2023									1,271	1,271			
100115790	Midlothian	VA		07/20/2023									1,349	1,349			
100115791	Kodak	TN		07/20/2023									749	749			
100115792	Rogers	AR		07/20/2023									875	875			
100115793	Weston	TX		07/20/2023									1,059	1,059			
100115794	North Myrtle Beach	SC		07/20/2023									1,494	1,494			
100115795	Palm Coast	FL		07/20/2023									1,070	1,070			
100115796	Bronx	NY		07/20/2023									1,994	1,994			
100115797	New Smyrna Beach	FL		07/20/2023									2,051	2,051			
100115798	Durham	NC		07/20/2023									1,105	1,105			
100115799	Murrells Inlet	SC		07/20/2023									905	905			
100115800	Lake Arrowhead	CA		07/20/2023									1,175	1,175			
100115801	Winchester	CA		07/20/2023									2,172	2,172			
100115802	Reno	NV		07/20/2023									1,482	1,482			
100115803	Los Angeles	CA		07/20/2023									1,329	1,329			
100115804	Raleigh	NC		07/20/2023									1,299	1,299			
100115805	Social Circle	GA		07/20/2023									3,611	3,611			
100115806	Ocean City	MD		07/20/2023									871	871			
100115807	Surprise	AZ		07/20/2023									1,694	1,694			
100115808	Central Falls	RI		07/20/2023									1,446	1,446			
100115809	Doral	FL		07/20/2023									8,059	8,059			
100115810	Wesley Chapel	FL		07/20/2023									988	988			
100115811	Everett	WA		07/20/2023									2,250	2,250			
100115812	Nokomis	FL		07/20/2023									1,187	1,187			
100115813	Belleville	NJ		07/20/2023									1,993	1,993			
100115814	Big Bear Lake	CA		07/20/2023									1,050	1,050			
100115815	El Monte	CA		07/20/2023									2,735	2,735			
100115816	Marathon	FL		07/20/2023									1,240	1,240			
100115817	Santa Rosa Beach	FL		07/20/2023									1,156	1,156			
100115818	Long Branch	NJ		07/20/2023									893	893			
100115819	Coconut Creek	FL		07/20/2023									1,737	1,737			
100115820	Houston	TX		07/20/2023									772	772			
100115821	Rosemount	MN		07/20/2023									1,800	1,800			
100115822	Columbus	OH		07/20/2023									1,539	1,539			
100115823	Bentonville	AR		07/20/2023									1,659	1,659			
100115824	Tucson	AZ		07/20/2023									882	882			
100115825	North Myrtle Beach	SC		07/20/2023									1,045	1,045			
100115826	Fredericksburg	TX		07/20/2023									4,909	4,909			
100115827	Reno	NV		07/20/2023									931	931			
100115828	Glendale	AZ		07/20/2023									761	761			
100115829	Seattle	WA		07/20/2023									1,971	1,971			
100115830	North Port	FL		07/20/2023									1,043	1,043			
100115831	Kissimmee	FL		07/20/2023									752	752			
100115832	Spokane Valley	WA		07/20/2023									1,305	1,305			
100115833	Saint Augustine	FL		07/20/2023									986	986			

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100115834	North Myrtle Beach	SC		07/20/2023									5,011	5,011			
100115835	Davenport	FL		07/20/2023									910	910			
100115836	Richmond Hill	GA		07/20/2023									2,926	2,926			
100115837	Fort Worth	TX		07/20/2023									1,082	1,082			
100115838	Glassboro	NJ		07/20/2023									815	815			
100115839	Rio Rancho	NM		07/20/2023									1,264	1,264			
100115840	Chestertown	MD		07/20/2023									1,148	1,148			
100115841	Fort Worth	TX		07/20/2023									1,493	1,493			
100115842	Denton	TX		07/20/2023									1,222	1,222			
100115843	Azle	TX		07/20/2023									3,027	3,027			
100115844	Fort Worth	TX		07/20/2023									2,250	2,250			
100115845	Bentonville	AR		07/20/2023									926	926			
100115846	New Market	AL		07/20/2023									1,031	1,031			
100115847	Hialeah	FL		07/20/2023									236,630	236,630			
100115848	Atlanta	GA		07/20/2023									1,092	1,092			
100115849	Fort Collins	CO		07/20/2023									743	743			
100115850	Atlanta	GA		07/20/2023									2,018	2,018			
100115851	Las Vegas	NV		07/20/2023									1,630	1,630			
100115852	Big Bear Lake	CA		07/20/2023									924	924			
100115853	Tigard	OR		07/20/2023									1,377	1,377			
100115854	Grafton	OH		07/20/2023									824	824			
100115855	Sarasota	FL		07/20/2023									1,582	1,582			
100115856	Rio Rancho	NM		07/20/2023									1,498	1,498			
100115857	Miami	FL		07/20/2023									999	999			
100115858	Charlotte	NC		07/20/2023									170	170			
100115859	Auburn	GA		07/20/2023									792	792			
100115860	Pooler	GA		07/20/2023									999	999			
100115861	Pueblo West	CO		07/20/2023									(221)	(221)			
100115862	Aurora	IL		07/20/2023									779	779			
100115863	Newark	NJ		07/20/2023									5,000	5,000			
100115864	Aubrey	TX		07/20/2023									4,588	4,588			
100115865	Manchester	MO		07/20/2023									873	873			
100115866	Chandler	AZ		07/20/2023									804	804			
100115867	Sultan	WA		07/20/2023									51,402	51,402			
100115868	Port Richey	FL		07/20/2023									844	844			
100115869	Myrtle Beach	SC		07/20/2023									5,178	5,178			
100115870	Reading	PA		07/20/2023									900	900			
100115871	Belton	MO		07/20/2023									1,161	1,161			
100115872	Gore	OK		07/20/2023									909	909			
100115873	Fort Myers	FL		07/20/2023									1,603	1,603			
100115874	Durham	NC		07/20/2023									3,453	3,453			
100115875	Colorado Springs	CO		07/20/2023									1,236	1,236			
100115876	Phoenix	AZ		07/20/2023									1,299	1,299			
100115877	Seminole	FL		07/20/2023									916	916			
100115878	Lehi	UT		07/20/2023									1,258	1,258			
100115879	Oak Island	NC		07/20/2023									1,493	1,493			
100115880	Eatonton	GA		07/20/2023									1,775	1,775			
100115881	Oak Island	NC		07/20/2023									1,035	1,035			
100115882	Decatur	GA		07/20/2023									2,400	2,400			
100115883	Hutto	TX		07/20/2023									901	901			
100115884	Orlando	FL		07/20/2023									1,842	1,842			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115885	Greenville	SC		07/20/2023									735	735			
100115886	New Orleans	LA		07/20/2023									1,013	1,013			
100115887	North Port	FL		07/20/2023									889	889			
100115888	Saint Cloud	FL		07/20/2023									948	948			
100115889	Corpus Christi	TX		07/20/2023									1,397	1,397			
100115890	North Miami Beach	FL		07/20/2023									1,250	1,250			
100115891	Greensboro	NC		07/20/2023									1,697	1,697			
100115892	Fair Oaks	CA		07/20/2023									1,578	1,578			
100115893	Katy	TX		07/20/2023									1,158	1,158			
100115894	Cypress	TX		07/20/2023									880	880			
100115895	Queen Creek	AZ		07/20/2023									2,477	2,477			
100115896	Fort Worth	TX		07/20/2023									107,917	107,670		(246)	(246)
100115897	Brooklyn	NY		07/20/2023									2,057	2,057			
100115898	Kyle	TX		07/20/2023									995	995			
100115899	Ellijay	GA		07/20/2023									873	873			
100115900	Glassboro	NJ		07/20/2023									915	915			
100115901	Spring Hill	TN		07/20/2023									1,100	1,100			
100115902	Wesley Chapel	FL		07/20/2023									1,069	1,069			
100115903	Hutto	TX		07/20/2023									6,867	6,867			
100115904	San Antonio	TX		07/20/2023									12,928	12,928			
100115905	Mesquite	TX		07/20/2023									987	987			
100115906	Forth Worth	TX		07/20/2023									61,676	61,676			
100115907	Conroe	TX		07/20/2023									984	984			
100115908	Carmichael	CA		07/20/2023									1,401	1,401			
100115909	Rosharon	TX		07/20/2023									2,233	2,233			
100115910	Hutto	TX		07/20/2023									943	943			
100115911	El Monte	CA		07/20/2023									4,464	4,464			
100115912	Eugene	OR		07/20/2023									1,278	1,278			
100115913	Sacramento	CA		07/20/2023									1,461	1,461			
100115914	Miami	FL		07/20/2023									859	859			
100115915	Irvine	CA		07/20/2023									1,364	1,364			
100115916	Flowery Branch	GA		07/20/2023									1,555	1,555			
100115917	Spring Hill	FL		07/20/2023									1,469	1,469			
100115918	Gainesville	FL		07/20/2023									1,087	1,087			
100115919	Winthrop	MA		07/20/2023									1,696	1,696			
100115920	Lincoln	RI		07/20/2023									957	957			
100115921	Washington	DC		07/20/2023									1,104	1,104			
100115922	Tempe	AZ		07/20/2023									1,086	1,086			
100115923	Seminole	FL		07/20/2023									1,642	1,642			
100115924	Naples	FL		07/20/2023									1,097	1,097			
100115925	Goodyear	AZ		07/20/2023									1,874	1,874			
100115926	Florida City	FL		07/20/2023									1,213	1,213			
100115927	Aurora	CO		07/20/2023									703	703			
100115928	Elk Grove Village	IL		07/20/2023									1,023	1,023			
100115929	Phoenix	AZ		07/20/2023									943	943			
100115930	Lewisville	TX		07/20/2023									1,039	1,039			
100115931	Rockville	MD		07/20/2023									1,434	1,434			
100115932	Export	PA		07/20/2023									1,081	1,081			
100115933	Reedville	VA		07/20/2023									1,144	1,144			
100115934	Oviedo	FL		07/20/2023									3,073	3,073			
100115935	Cape Coral	FL		07/20/2023									953	953			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115936	Henderson	NV		07/20/2023									1,982	1,982			
100115937	Nashville	TN		07/20/2023									1,684	1,684			
100115938	Garnet Valley	PA		07/20/2023									1,138	1,138			
100115939	Surfside Beach	SC		07/20/2023									104,336	104,336			
100115940	Sevierville	TN		07/20/2023									1,549	1,549			
100115941	Jacksonville	FL		07/20/2023									895	895			
100115942	Fort Walton Beach	FL		07/20/2023									15,548	15,548			
100115943	Port Charlotte	FL		07/20/2023									934	934			
100115944	Hialeah	FL		07/20/2023									1,254	1,254			
100115945	Bothell	WA		07/20/2023									2,246	2,246			
100115946	Madison	TN		07/20/2023									2,276	2,276			
100115947	Buford	GA		07/20/2023									7,203	7,203			
100115948	Metairie	LA		07/20/2023									1,329	1,329			
100115949	Wallington	NJ		07/20/2023									2,024	2,024			
100115950	Hilton Head Island	SC		07/20/2023									1,063	1,063			
100115951	Kingsland	TX		07/20/2023									1,291	1,291			
100115952	Budd Lake	NJ		07/20/2023									1,035	1,035			
100115953	Wareham	MA		07/20/2023									925	925			
100115954	Yreka	CA		07/20/2023									780	780			
100115955	Las Vegas	NV		07/20/2023									1,106	1,106			
100115956	Surprise	AZ		07/20/2023									1,495	1,495			
100115957	Roswell	GA		07/20/2023									1,733	1,733			
100115958	Bayonne	NJ		07/20/2023									1,538	1,538			
100115959	Arlington	TX		07/20/2023									1,056	1,056			
100115960	Westfield	IN		07/20/2023									872	872			
100115961	Salisbury	MD		07/20/2023									1,285	1,285			
100115962	Littlerock	CA		07/20/2023									1,213	1,213			
100115963	Garland	TX		07/20/2023									4,497	4,497			
100115964	Leland	NC		07/20/2023									731	731			
100115965	Lilburn	GA		07/20/2023									888	888			
100115966	Billings	MT		07/20/2023									1,888	1,888			
100115967	Beaumont	CA		07/20/2023									1,038	1,038			
100115968	Seaside Heights	NJ		07/20/2023									834	834			
100115969	Wesley Chapel	FL		07/20/2023									1,362	1,362			
100115970	Raleigh	NC		07/20/2023									1,295	1,295			
100115971	Marietta	GA		07/20/2023									893	893			
100115972	Shorewood	MN		07/20/2023									964	964			
100115973	Tullahoma	TN		07/20/2023									1,104	1,104			
100115974	Lamoine	ME		07/20/2023									1,074	1,074			
100115975	Hutto	TX		07/20/2023									842	842			
100115976	Beaufort	SC		07/20/2023									737	737			
100115977	Clemson	SC		07/20/2023									1,092	1,092			
100115978	Upland	CA		07/20/2023									1,432	1,432			
100115979	Austin	TX		07/20/2023									1,843	1,843			
100115980	Orlando	FL		07/20/2023									1,090	1,090			
100115981	Redlands	CA		07/20/2023									885	885			
100115982	Lake Lotawana	MO		07/20/2023									863	863			
100115984	Melissa	TX		07/20/2023									840	840			
100115985	Chattanooga	TN		07/20/2023									753	753			
100115986	Benbrook	TX		07/20/2023									669	669			
100115987	Austin	TX		07/20/2023									1,649	1,649			

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100115988	Austin	TX		07/20/2023									38,859	38,859			
100115989	Richmond	VA		07/20/2023									706	706			
100115990	Olney	MD		07/20/2023									1,350	1,350			
100115991	Kissimmee	FL		07/20/2023									1,934	1,934			
100115992	Kissimmee	FL		07/20/2023									1,014	1,014			
100115993	Westampton	NJ		07/20/2023									937	937			
100115994	Houston	TX		07/20/2023									1,059	1,059			
100115995	Kennewick	WA		07/20/2023									730	730			
100115996	Cape Coral	FL		07/20/2023									1,509	1,509			
100115997	Rockwall	TX		07/20/2023									711	711			
100115998	Rosharon	TX		07/20/2023									1,131	1,131			
100115999	Tempe	AZ		07/20/2023									800	800			
100116000	Saratoga Springs	UT		07/20/2023									1,262	1,262			
100116001	Kissimmee	FL		07/20/2023									1,730	1,730			
100116002	Leonia	NJ		07/20/2023									1,997	1,997			
100116003	Cape Coral	FL		07/20/2023									716	716			
100116004	Coarsegold	CA		07/20/2023									1,048	1,048			
100116005	Reno	NV		07/20/2023									2,012	2,012			
100116007	Fairhope	AL		07/20/2023									765	765			
100116008	Vista	CA		07/20/2023									1,134	1,134			
100116009	Sacramento	CA		07/20/2023									800	800			
100116010	Fort Worth	TX		07/20/2023									845	845			
100116011	Lexington Park	MD		07/20/2023									671	671			
100116012	Owings Mills	MD		07/20/2023									770	770			
100116013	Sugar Land	TX		07/20/2023									1,066	1,066			
100116014	Bend	OR		07/20/2023									7,646	7,646			
100116015	Bloomington	MN		07/20/2023									1,443	1,443			
100116016	Austin	TX		07/20/2023									1,295	1,295			
100116017	Suwanee	GA		07/20/2023									1,510	1,510			
100116018	Tampa	FL		07/20/2023									1,305	1,305			
100116019	Hillsboro	OR		07/20/2023									930	930			
100116020	Saint Louis	MO		07/20/2023									669	669			
100116021	Braselton	GA		07/20/2023									1,000	1,000			
100116022	Nashville	GA		07/20/2023									922	922			
100116024	Celebration	FL		07/20/2023									3,161	3,161			
100116025	Kissimmee	FL		07/20/2023									3,053	3,053			
100116026	Naples	FL		07/20/2023									5,062	5,062			
100116030	Thousand Oaks	CA		07/20/2023									5,502	5,502			
100116032	Downey	CA		07/20/2023									2,950	2,950			
100116037	North Myrtle Beach	SC		07/20/2023									3,556	3,556			
100116041	Porterville	CA		07/20/2023									554	554			
100116045	Sylmar	CA		07/20/2023									4,833	4,833			
100116048	Sandy Springs	GA		07/20/2023									4,004	4,004			
100116049	Incline Village	NV		07/20/2023									4,941	4,941			
100116050	Hallandale Beach	FL		07/20/2023									3,086	3,086			
100116051	Reno	NV		07/20/2023									10,034	10,034			
100116052	Jacksonville	FL		07/20/2023									10,645	10,645			
100116053	Palmdale	CA		07/20/2023									3,806	3,806			
100116057	Las Vegas	NV		07/20/2023									2,511	2,511			
100116058	Gulf Shores	AL		07/20/2023									2,378	2,378			
100116061	The Villages	FL		07/20/2023									2,634	2,634			

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100116062	Miramar	FL		07/20/2023									3,217	3,217			
100116063	Ojai	CA		07/20/2023									4,368	4,368			
100116064	Norwalk	CT		07/20/2023									3,059	3,059			
100116065	Beaverton	OR		07/20/2023									8,941	8,941			
100116066	Ramsey	NJ		07/20/2023									1,355	1,355			
100116067	Marysville	WA		07/20/2023									2,936	2,936			
100116068	Lauderhill	FL		07/20/2023									813	813			
100116069	Sparks	NV		07/20/2023									3,789	3,789			
100116070	Pearland	TX		07/20/2023									1,660	1,660			
100116071	Upland	CA		07/20/2023									14,057	14,057			
100116072	Pasadena	CA		07/20/2023									15,761	15,761			
100116073	Miami Gardens	FL		07/20/2023									2,291	2,291			
100116074	Irvine	CA		07/20/2023									29,282	29,282			
100116076	(Shadow Hills Area)Los Angeles	CA		07/20/2023									14,705	14,705			
100116077	American Canyon	CA		07/20/2023									740	740			
100116078	Van Nuys Area Los Angeles	CA		07/20/2023									9,208	9,208			
100116079	Edgartown	MA		07/20/2023									5,638	5,638			
100116080	Royse City	TX		07/20/2023									3,825	3,825			
100116081	San Jose	CA		07/20/2023									43,645	43,645			
100116082	Orlando	FL		07/20/2023									9,734	9,734			
100116083	Thornton	CO		07/20/2023									3,625	3,625			
100116084	Tarzana Area Los Angeles	CA		07/20/2023									15,935	15,935			
100116085	(Van Nuys Area) Los Angeles	CA		07/20/2023									3,950	3,950			
100116086	Mountain View	CA		07/20/2023									21,688	21,688			
100116087	Compton	CA		07/20/2023									6,110	6,110			
100116088	North Hollywood Area Los Ange	CA		07/20/2023									6,801	6,801			
100116089	San Pablo	CA		07/20/2023									10,706	10,706			
100116092	Harbor City Area Los Angeles	CA		07/20/2023									4,052	4,052			
100116094	Daly City	CA		07/20/2023									32,587	32,587			
100116095	San Bernardino	CA		07/20/2023									6,694	6,694			
100116096	Katy	TX		07/20/2023									16,588	16,588			
100116098	Anaheim	CA		07/20/2023									10,514	10,514			
100116099	Woodland Hills Area Los Angel	CA		07/20/2023									9,939	9,939			
100116100	Forney	TX		07/20/2023									3,061	3,061			
100116101	La Canada Flintridge	CA		07/20/2023									43,951	43,951			
100116102	Forney	TX		07/20/2023									2,917	2,917			
100116103	Forney	TX		07/20/2023									2,878	2,878			
100116104	Lancaster	CA		07/20/2023									8,565	8,565			
100116105	Glendale	CA		07/20/2023									7,714	7,714			
100116106	Canyon Country Area Santa Cla	CA		07/20/2023									3,952	3,952			
100116107	Elk Grove	CA		07/20/2023									9,189	9,189			
100116108	Katy	TX		07/20/2023									4,201	4,201			
100116109	Philadelphia	PA		07/20/2023									5,118	5,118			
100116110	Granada Hills	CA		07/20/2023									14,277	14,277			
100116111	(North Hollywood Area) Los Ang	CA		07/20/2023									8,392	8,392			
100116112	Sunland Area Los Angeles	CA		07/20/2023									20,146	20,146			
100116113	Temecula	CA		07/20/2023									9,969	9,969			
100116114	(North Hollywood Area) Los An	CA		07/20/2023									14,152	14,152			
100116115	Orlando	FL		07/20/2023									5,433	5,433			
100116116	Cypress	CA		07/20/2023									15,992	15,992			
100116117	San Francisco	CA		07/20/2023									14,071	14,071			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116118	Huntington Beach	CA		07/20/2023									16,864	16,864			
100116119	Herriman	UT		07/20/2023									6,111	6,111			
100116120	Laredo	TX		07/20/2023									8,897	8,897			
100116121	Alhambra	CA		07/20/2023									3,699	3,699			
100116122	Hampton	VA		07/20/2023									3,439	3,439			
100116123	Los Angeles	CA		07/20/2023									15,014	15,014			
100116124	Miami	FL		07/20/2023									6,308	6,308			
100116125	Elgin	IL		07/20/2023									5,746	5,746			
100116126	Encino	CA		07/20/2023									20,768	20,768			
100116127	San Francisco	CA		07/20/2023									7,595	7,595			
100116128	Glendale	CA		07/20/2023									64,504	64,504			
100116129	Madera	CA		07/20/2023									3,814	3,814			
100116131	San Francisco	CA		07/20/2023									9,609	9,609			
100116132	Houston	TX		07/20/2023									2,963	2,963			
100116133	Garden Grove	CA		07/20/2023									9,152	9,152			
100116134	Tracy	CA		07/20/2023									8,843	8,843			
100116135	Downey	CA		07/20/2023									21,660	21,660			
100116136	Frazier Park Area	CA		07/20/2023									4,661	4,661			
100116137	Pico Rivera	CA		07/20/2023									35,702	35,702			
100116138	South San Francisco	CA		07/20/2023									44,660	44,660			
100116139	Fishers	IN		07/20/2023									3,760	3,760			
100116140	Orlando	FL		07/20/2023									3,190	3,190			
100116141	Monterey Park	CA		07/20/2023									49,838	49,838			
100116142	Clarksburg	MD		07/20/2023									5,997	5,997			
100116143	San Francisco	CA		07/20/2023									29,771	29,771			
100116144	Daly City	CA		07/20/2023									13,999	13,999			
100116145	Alachua	FL		07/20/2023									4,188	4,188			
100116146	San Jose	CA		07/20/2023									13,084	13,084			
100116147	La Canada Flintridge	CA		07/20/2023									25,968	25,968			
100116148	San Francisco	CA		07/20/2023									7,399	7,399			
100116149	Houston	TX		07/20/2023									3,752	3,752			
100116150	Burbank	CA		07/20/2023									14,865	14,865			
100116151	Sunland	CA		07/20/2023									15,054	15,054			
100116152	Wildomar	CA		07/20/2023									5,687	5,687			
100116153	Florence	SC		07/20/2023									8,542	8,542			
100116154	San Lorenzo	CA		07/20/2023									8,282	8,282			
100116155	Winter Garden	FL		07/20/2023									5,026	5,026			
100116156	Westminster	CA		07/20/2023									18,961	18,961			
100116157	Lawrenceville	GA		07/20/2023									5,046	5,046			
100116158	Totowa	NJ		07/20/2023									4,644	4,644			
100116159	Emerson	NJ		07/20/2023									5,305	5,305			
100116161	Ridgefield	NJ		07/20/2023									7,701	7,701			
100116162	Lawrenceville	GA		07/20/2023									4,057	4,057			
100116163	Riverside	CA		07/20/2023									7,578	7,578			
100116164	(Hollywood Area) Los Angeles	CA		07/20/2023									13,658	13,658			
100116168	St. George	UT		07/20/2023									9,593	9,593			
100116169	San Marino	CA		07/20/2023									10,683	10,683			
100116170	Moreno Valley	CA		07/20/2023									3,839	3,839			
100116171	Jurupa Valley	CA		07/20/2023									6,947	6,947			
100116172	Marshfield	WI		07/20/2023									903	903			
100116173	San Juan Capistrano	CA		07/20/2023									15,690	15,690			

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100116174	Hayward	CA		07/20/2023									8,043	8,043			
100116175	Salt Lake City	UT		07/20/2023									5,966	5,966			
100116176	Fort Pierce	FL		07/20/2023									2,576	2,576			
100116177	Diamond Bar (Walnut Area)	CA		07/20/2023									6,409	6,409			
100116179	Elk Grove	CA		07/20/2023									7,416	7,416			
100116180	Spring Valley	CA		07/20/2023									3,769	3,769			
100116181	Moreno Valley	CA		07/20/2023									3,121	3,121			
100116182	Miami Beach	FL		07/20/2023									8,778	8,778			
100116183	Chicago	IL		07/20/2023									4,971	4,971			
100116184	Woodbridge	NJ		07/20/2023									6,103	6,103			
100116185	Taylorsville	UT		07/20/2023									10,463	10,463			
100116186	Ellenwood	GA		07/20/2023									3,708	3,708			
100116187	Florida City	FL		07/20/2023									3,203	3,203			
100116188	Los Banos	CA		07/20/2023									4,192	4,192			
100116189	Sacramento	CA		07/20/2023									2,581	2,581			
100116190	Indio	CA		07/20/2023									119,498	119,498			
100116192	Antioch	CA		07/20/2023									4,568	4,568			
100116193	Heber	UT		07/20/2023									87,490	87,490			
100116195	Seabrook	TX		07/20/2023									2,294	2,294			
100116198	Jacksonville Beach	FL		07/20/2023									5,973	5,973			
100116199	Ridgewood	NY		07/20/2023									14,784	14,784			
100116200	Brooklyn	NY		07/20/2023									13,874	13,874			
100116201	Beverly Hills	CA		07/20/2023									13,058	13,058			
100116202	Deltona	FL		07/20/2023									2,055	2,055			
100116203	Mesa	AZ		07/20/2023									2,268	2,268			
100116206	Brooklyn	NY		07/20/2023									8,671	8,671			
100116207	Kissimmee	FL		07/20/2023									3,944	3,944			
100116211	Plymouth	MI		07/20/2023									9,161	9,161			
100116214	Orange Park	FL		07/20/2023									2,899	2,899			
100116215	Auburn	AL		07/20/2023									1,960	1,960			
100116216	Houston	TX		07/20/2023									2,937	2,937			
100116218	Lindenhurst	NY		07/20/2023									3,962	3,962			
100116219	West Hartford	CT		07/20/2023									3,823	3,823			
100116220	Boca Raton	FL		07/20/2023									32	32			
100116222	West Chicago	IL		07/20/2023									4,288	4,288			
100116228	St Albans	NY		07/20/2023									9,438	9,438			
100116229	Vero Beach	FL		07/20/2023									3,429	3,429			
100116230	Bakersfield	CA		07/20/2023									4,039	4,039			
100116231	Suffolk	VA		07/20/2023									1,551	1,551			
100116232	Lake Worth	FL		07/20/2023									6,545	6,545			
100116233	Newark	NJ		07/20/2023									3,575	3,575			
100116234	Riverside	CA		07/20/2023									5,714	5,714			
100116235	Portsmouth	VA		07/20/2023									1,662	1,662			
100116236	Royal Palm Beach	FL		07/20/2023									4,746	4,746			
100116239	Spotswood	NJ		07/20/2023									1,529	1,529			
100116240	Markham	IL		07/20/2023									1,599	1,599			
100116241	Atlantic City	NJ		07/20/2023									1,421	1,421			
100116242	Panama City Beach	FL		07/20/2023									5,010	5,010			
100116243	Key Largo	FL		07/20/2023									2,827	2,827			
100116245	El Cajon	CA		07/20/2023									9,158	9,158			
100116248	Chicago	IL		07/20/2023									195	195			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116249	Decatur	GA		07/20/2023									1,432	1,432			
100116253	Davenport	FL		07/20/2023									5,096	5,096			
100116254	Hickory	NC		07/20/2023									2,830	2,830			
100116255	Biscayne Park	FL		07/20/2023									8,761	8,761			
100116256	Clifton Heights	PA		07/20/2023									2,240	2,240			
100116257	Miami	FL		07/20/2023									6,790	6,790			
100116258	East Orange	NJ		07/20/2023									4,563	4,563			
100116260	Honeoye Falls	NY		07/20/2023									5,978	5,978			
100116261	Silver Spring	MD		07/20/2023									8,126	8,126			
100116263	Simi Valley Area	CA		07/20/2023									17,209	17,209			
100116264	Mt. Pleasant	MI		07/20/2023									1,525	1,525			
100116266	Miami	FL		07/20/2023									1,969	1,969			
100116267	Monroe	LA		07/20/2023									1,543	1,543			
100116268	Orlando	FL		07/20/2023									1,287	1,287			
100116269	Euclid	OH		07/20/2023									863	863			
100116270	Pittsburgh	PA		07/20/2023									1,540	1,540			
100116271	Bronx	NY		07/20/2023									13,726	13,726			
100116273	Denison	TX		07/20/2023									3,212	3,212			
100116274	Hopwood	PA		07/20/2023									1,341	1,341			
100116277	Davenport	FL		07/20/2023									4,266	4,266			
100116278	Stone Mountain	GA		07/20/2023									6	6			
100116279	Kissimmee	FL		07/20/2023									4,812	4,812			
100116280	Kissimmee	FL		07/20/2023									3,204	3,204			
100116281	Waldorf	MD		07/20/2023									1,843	1,843			
100116283	Champions Gate	FL		07/20/2023									4,043	4,043			
100116284	Orlando	FL		07/20/2023									2,411	2,411			
100116285	Sunny Isles Beach	FL		07/20/2023									1,103	1,103			
100116286	Largo	FL		07/20/2023									5,163	5,163			
100116287	Miramar	FL		07/20/2023									1,917	1,917			
100116288	Folsom	CA		07/20/2023									16,980	16,980			
100116289	Kissimmee	FL		07/20/2023									10,254	10,254			
100116290	Ontario	CA		07/20/2023									12,618	12,618			
100116291	Simi Valley	CA		07/20/2023									8,741	8,741			
100116292	Houston	TX		07/20/2023									5,209	5,209			
100116293	El Cajon	CA		07/20/2023									4,897	4,897			
100116294	Adelanto	CA		07/20/2023									4,395	4,395			
100116295	Tucson	AZ		07/20/2023									5,173	5,173			
100116296	Antioch	CA		07/20/2023									22,831	22,831			
100116297	Riverton	UT		07/20/2023									13,083	13,083			
100116298	Salt Lake City	UT		07/20/2023									4,956	4,956			
100116299	Sugar Land	TX		07/20/2023									3,676	3,676			
100116300	Rosemead	CA		07/20/2023									16,967	16,967			
100116301	Missouri City	TX		07/20/2023									5,266	5,266			
100116302	Woodbridge	NJ		07/20/2023									3,122	3,122			
100116303	Corona	CA		07/20/2023									11,212	11,212			
100116304	Brooklyn	NY		07/20/2023									5,656	5,656			
100116305	Benjamin	UT		07/20/2023									11,702	11,702			
100116306	Palmdale	CA		07/20/2023									8,379	8,379			
100116307	Syosset	NY		07/20/2023									5,773	5,773			
100116308	Flushing	NY		07/20/2023									5,884	5,884			
100116309	Howard Beach	NY		07/20/2023									11,143	11,143			

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100116310	Woodhaven	NY		07/20/2023									23,441	23,441			
100116311	Bayside	NY		07/20/2023									65,698	65,698			
100116312	Staten Island	NY		07/20/2023									5,941	5,941			
100116313	Brooklyn	NY		07/20/2023									80,013	80,013			
100116314	Brooklyn	NY		07/20/2023									14,433	14,433			
100116315	Brooklyn	NY		07/20/2023									17,679	17,679			
100116316	Little Neck	NY		07/20/2023									8,671	8,671			
100116317	Bellmore	NY		07/20/2023									6,391	6,391			
100116318	New Hyde Park	NY		07/20/2023									107,828	107,828			
100116319	Flushing	NY		07/20/2023									27,064	27,064			
100116320	Brooklyn	NY		07/20/2023									14,335	14,335			
100116321	Staten Island	NY		07/20/2023									8,749	8,749			
100116322	Mount Laurel	NJ		07/20/2023									2,429	2,429			
100116323	Staten Island	NY		07/20/2023									8,079	8,079			
100116324	Staten Island	NY		07/20/2023									8,120	8,120			
100116325	Franklin Square	NY		07/20/2023									9,398	9,398			
100116326	Staten Island	NY		07/20/2023									8,980	8,980			
100116327	Arcadia	CA		07/20/2023									23,392	23,392			
100116328	Thousand Oaks	CA		07/20/2023									12,594	12,594			
100116329	Longview	WA		07/20/2023									4,328	4,328			
100116330	Indianapolis	IN		07/20/2023									2,229	2,229			
100116331	Scottsdale	AZ		07/20/2023									15,517	15,517			
100116332	Englewood	CO		07/20/2023									6,879	6,879			
100116333	Pacific Beach	WA		07/20/2023									5,840	5,840			
100116335	Baytown	TX		07/20/2023									2,407	2,407			
100116336	Oakhurst	CA		07/20/2023									11,105	11,105			
100116337	Sevierville	TN		07/20/2023									11,429	11,429			
100116338	Los Angeles	CA		07/20/2023									11,720	11,720			
100116341	South Padre Island	TX		07/20/2023									5,928	5,928			
100116342	South Padre Island	TX		07/20/2023									5,928	5,928			
100116343	Broken Bow	OK		07/20/2023									9,112	9,112			
100116346	Leander	TX		07/20/2023									3,956	3,956			
100116347	Broken Bow	OK		07/20/2023									15,319	15,319			
100116349	Charlotte	NC		07/20/2023									5,967	5,967			
100116350	Duluth	GA		07/20/2023									5,518	5,518			
100116351	Tustin	CA		07/20/2023									6,982	6,982			
100116352	Winter Garden	FL		07/20/2023									6,138	6,138			
100116353	Galt	CA		07/20/2023									5,973	5,973			
100116354	Gaithersburg	MD		07/20/2023									2,982	2,982			
100116355	Palisades Park	NJ		07/20/2023									24,523	24,523			
100116356	San Francisco	CA		07/20/2023									15,587	15,587			
100116357	Big Bear Lake	CA		07/20/2023									4,897	4,897			
100116358	La Puente	CA		07/20/2023									6,286	6,286			
100116359	Wesley Chapel	FL		07/20/2023									20,979	20,979			
100116360	(Burbank Area) Los Angeles	CA		07/20/2023									15,393	15,393			
100116361	San Francisco	CA		07/20/2023									27,667	27,667			
100116362	Redwood City	CA		07/20/2023									11,821	11,821			
100116363	Smithfield	NC		07/20/2023									1,959	1,959			
100116364	San Francisco	CA		07/20/2023									6,736	6,736			
100116365	Plymouth	PA		07/20/2023									1,861	1,861			
100116368	Temecula	CA		07/20/2023									10,384	10,384			

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100116369	East Cleveland	OH		07/20/2023									777	777			
100116375	Ronkonkoma	NY		07/20/2023									5,734	5,734			
100116376	Lutz	FL		07/20/2023									4,361	4,361			
100116377	Jacksonville	FL		07/20/2023									1,684	1,684			
100116380	Moore	OK		07/20/2023									1,670	1,670			
100116382	Dolton	IL		07/20/2023									1,041	1,041			
100116383	Miami	FL		07/20/2023									7,302	7,302			
100116385	Somerdale	NJ		07/20/2023									1,990	1,990			
100116388	Allentown	PA		07/20/2023									3,699	3,699			
100116389	Lakeland	FL		07/20/2023									1,680	1,680			
100116391	Petoskey	MI		07/20/2023									6,232	6,232			
100116392	Oxnard	CA		07/20/2023									4,988	4,988			
100116394	Fort Washington	MD		07/20/2023									4,143	4,143			
100116396	Jacksonville	FL		07/20/2023									1,132	1,132			
100116397	Altamonte Springs	FL		07/20/2023									2,276	2,276			
100116398	West Jordan	UT		07/20/2023									4,103	4,103			
100116399	Doral	FL		07/20/2023									4,189	4,189			
100116400	Titusville	FL		07/20/2023									1,950	1,950			
100116401	Spring	TX		07/20/2023									6,222	6,222			
100116402	Leesburg	FL		07/20/2023									2,946	2,946			
100116404	Bryan	TX		07/20/2023									3,609	3,609			
100116405	Philadelphia	PA		07/20/2023									2,274	2,274			
100116406	Calera	AL		07/20/2023									2,389	2,389			
100116409	Kissimmee	FL		07/20/2023									1,918	1,918			
100116410	Flushing	NY		07/20/2023									18,794	18,794			
100116411	Marietta	GA		07/20/2023									4,191	4,191			
100116414	Las Vegas	NV		07/20/2023									6,986	6,986			
100116415	Jamaica	NY		07/20/2023									8,389	8,389			
100116416	Anaheim	CA		07/20/2023									6,076	6,076			
100116419	Coral Gables	FL		07/20/2023									58,152	58,152			
100116421	Aventura	FL		07/20/2023									5,321	5,321			
100116422	Angels Camp	CA		07/20/2023									5,316	5,316			
100116423	Marysville	CA		07/20/2023									2,162	2,162			
100116424	Litchfield Park	AZ		07/20/2023									8,760	8,760			
100116426	Ranger	GA		07/20/2023									1,955	1,955			
100116427	Jacksonville	FL		07/20/2023									1,500	1,500			
100116428	Sevierville	TN		07/20/2023									7,783	7,783			
100116429	Santa Rosa	CA		07/20/2023									12,477	12,477			
100116431	Anderson	CA		07/20/2023									1,953	1,953			
100116435	Rome	GA		07/20/2023									816	816			
100116436	Hialeah	FL		07/20/2023									1,552	1,552			
100116437	Queens Village	NY		07/20/2023									4,994	4,994			
100116441	Cape Canaveral	FL		07/20/2023									1,179	1,179			
100116442	San Diego	CA		07/20/2023									2,334	2,334			
100116443	San Diego	CA		07/20/2023									2,170	2,170			
100116444	Richmond Hill	NY		07/20/2023									5,849	5,849			
100116445	Plano	TX		07/20/2023									3,281	3,281			
100116446	Los Angeles	CA		07/20/2023									8,468	8,468			
100116447	Newark	CA		07/20/2023									3,681	3,681			
100116448	Palmdale	CA		07/20/2023									2,490	2,490			
100116451	Tomball	TX		07/20/2023									10,488	10,488			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116452	West Palm Beach	FL		07/20/2023									6,627	6,627			
100116455	Miami	FL		07/20/2023									866	866			
100116456	Methuen	MA		07/20/2023									1,094	1,094			
100116457	Paterson	NJ		07/20/2023									3,101	3,101			
100116458	Lake Park	FL		07/20/2023									725	725			
100116462	New Hyde Park	NY		07/20/2023									4,689	4,689			
100116465	Austin	TX		07/20/2023									3,132	3,132			
100116466	Verdi	NV		07/20/2023									2,149	2,149			
100116468	Kissimmee	FL		07/20/2023									5,029	5,029			
100116470	Miami	FL		07/20/2023									5,280	5,280			
100116471	Kissimmee	FL		07/20/2023									7,188	7,188			
100116472	Doral	FL		07/20/2023									5,690	5,690			
100116474	Miami	FL		07/20/2023									6,723	6,723			
100116475	Miami	FL		07/20/2023									2,924	2,924			
100116476	Destin	FL		07/20/2023									4,058	4,058			
100116477	Staten Island	NY		07/20/2023									6,168	6,168			
100116478	Kissimmee	FL		07/20/2023									3,807	3,807			
100116480	Kissimmee	FL		07/20/2023									4,470	4,470			
100116481	Princeton	NJ		07/20/2023									10,099	10,099			
100116482	San Francisco	CA		07/20/2023									13,605	13,605			
100116483	Doral	FL		07/20/2023									5,690	5,690			
100116484	Laguna Niguel	CA		07/20/2023									260,446	260,446			
100116485	Boca Raton	FL		07/20/2023									5,462	5,462			
100116486	Palmdale	CA		07/20/2023									4,332	4,332			
100116488	Redondo Beach	CA		07/20/2023									17,064	17,064			
100116489	Wallingford	PA		07/20/2023									3,060	3,060			
100116490	Rutherfordton	NC		07/20/2023									4,176	4,176			
100116491	Celina	TX		07/20/2023									7,060	7,060			
100116492	League City	TX		07/20/2023									5,383	5,383			
100116494	Rancho Cucamonga	CA		07/20/2023									11,032	11,032			
100116495	Austin	TX		07/20/2023									17,773	17,773			
100116497	Wofford Heights	CA		07/20/2023									2,116	2,116			
100116498	Twentynine Palms	CA		07/20/2023									1,908	1,908			
100116501	Bloomington	IN		07/20/2023									6,625	6,625			
100116503	Laguna Niguel	CA		07/20/2023									1,000	1,000			
100116504	Calabasas	CA		07/20/2023									2,154	2,154			
100116505	Covina Area	CA		07/20/2023									11,653	11,653			
100116506	Rancho Cucamonga	CA		07/20/2023									7,713	7,713			
100116508	Concord	CA		07/20/2023									3,336	3,336			
100116509	Tulsa	OK		07/20/2023									2,146	2,146			
100116511	Fort Washington	MD		07/20/2023									1,597	1,597			
100116512	Concord	CA		07/20/2023									11,690	11,690			
100116515	Burbank	CA		07/20/2023									21,470	21,470			
100116516	Indianapolis	IN		07/20/2023									4,350	4,350			
100116517	Tulsa	OK		07/20/2023									1,663	1,663			
100116518	El Cajon	CA		07/20/2023									6,929	6,929			
100116520	Saratoga Springs	UT		07/20/2023									6,152	6,152			
100116521	Miami	FL		07/20/2023									3,850	3,850			
100116522	Jamaica	NY		07/20/2023									5,249	5,249			
100116523	Walnut	CA		07/20/2023									23,777	23,777			
100116525	Mentone	CA		07/20/2023									1,497	1,497			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116526	Oakland	CA		07/20/2023									10,458	10,458			
100116528	Panama City Beach	FL		07/20/2023									3,921	3,921			
100116529	Las Vegas	NV		07/20/2023									5,092	5,092			
100116530	Cocoa Beach	FL		07/20/2023									5,684	5,684			
100116531	Stockbridge	GA		07/20/2023									494	494			
100116533	Norwich	CT		07/20/2023									5,528	5,528			
100116534	Chicago	IL		07/20/2023									3,246	3,246			
100116535	Philadelphia	PA		07/20/2023									3,082	3,082			
100116539	Phoenix	AZ		07/20/2023									29,929	29,929			
100116541	Kansas City	MO		07/20/2023									21,055	21,055			
100116542	Waco	TX		07/20/2023									8,197	8,197			
100116543	Keyport	NJ		07/20/2023									4,472	4,472			
100116544	Pinole	CA		07/20/2023									5,155	5,155			
100116546	Pittsburgh	PA		07/20/2023									4,459	4,459			
100116547	Pinole	CA		07/20/2023									5,214	5,214			
100116548	Camillus	NY		07/20/2023									1,723	1,723			
100116549	Baltimore	MD		07/20/2023									20,410	20,410			
100116550	Houston	TX		07/20/2023									6,425	6,425			
100116551	Midlothian	VA		07/20/2023									3,033	3,033			
100116553	San Antonio	TX		07/20/2023									6,867	6,867			
100116554	Camden	SC		07/20/2023									1,713	1,713			
100116556	Rosenberg	TX		07/20/2023									1,432	1,432			
100116557	Philadelphia	PA		07/20/2023									9,328	9,328			
100116560	Kissimmee	FL		07/20/2023									1,595	1,595			
100116561	Winter Garden	FL		07/20/2023									1,478	1,478			
100116563	Kissimmee	FL		07/20/2023									868	868			
100116564	Wesley Chapel	FL		07/20/2023									1,939	1,939			
100116567	Murrieta	CA		07/20/2023									3,039	3,039			
100116568	Austin	TX		07/20/2023									982	982			
100116569	Winter Garden	FL		07/20/2023									2,894	2,894			
100116570	Bokeelia	FL		07/20/2023									1,819	1,819			
100116571	Philadelphia	PA		07/20/2023									702	702			
100116572	San Antonio	TX		07/20/2023									1,169	1,169			
100116574	Los Angeles	CA		07/20/2023									2,511	2,511			
100116575	Leesburg	FL		07/20/2023									1,409	1,409			
100116576	North Las Vegas	NV		07/20/2023									1,877	1,877			
100116579	Apollo Beach	FL		07/20/2023									1,203	1,203			
100116580	Rockville	MD		07/20/2023									791	791			
100116581	Portland	OR		07/20/2023									2,496	2,496			
100116584	Garden Grove	CA		07/20/2023									2,365	2,365			
100116585	Los Angeles	CA		07/20/2023									2,458	2,458			
100116587	Blanchard	OK		07/20/2023									1,608	1,608			
100116588	Crestline	CA		07/20/2023									4,081	4,081			
100116589	San Francisco	CA		07/20/2023									3,910	3,910			
100116590	Miami Beach	FL		07/20/2023									3,066	3,066			
100116591	Los Angeles	CA		07/20/2023									7,849	7,849			
100116592	Fort Pierce	FL		07/20/2023									818	818			
100116593	Salinas	CA		07/20/2023									10,802	10,802			
100116594	Ontario	CA		07/20/2023									4,261	4,261			
100116595	San Jose	CA		07/20/2023									9,414	9,414			
100116596	El Cajon	CA		07/20/2023									4,290	4,290			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116597	Colorado Springs	CO		07/20/2023									724	724			
100116598	Perris	CA		07/20/2023									2,033	2,033			
100116599	Los Angeles (Northridge Area)	CA		07/20/2023									6,393	6,393			
100116600	Dinuba	CA		07/20/2023									1,627	1,627			
100116601	La Jolla	CA		07/20/2023									12,797	12,797			
100116602	Woodbridge	VA		07/20/2023									4,468	4,468			
100116603	Orange Park	FL		07/20/2023									2,407	2,407			
100116604	Dix Hills	NY		07/20/2023									8,046	8,046			
100116605	Wellington	FL		07/20/2023									4,111	4,111			
100116607	Los Angeles	CA		07/20/2023									15	15			
100116608	Houston	TX		07/20/2023									4,754	4,754			
100116609	Tomball	TX		07/20/2023									10,706	10,706			
100116611	Rancho Palos Verdes	CA		07/20/2023									14,361	14,361			
100116612	Apopka	FL		07/20/2023									4,132	4,132			
100116613	Chino	CA		07/20/2023									10,699	10,699			
100116614	Prosper	TX		07/20/2023									6,242	6,242			
100116615	Braselton	GA		07/20/2023									5,910	5,910			
100116616	Charleston	SC		07/20/2023									2,439	2,439			
100116617	Bensenville	IL		07/20/2023									6,993	6,993			
100116618	Madera	CA		07/20/2023									6,222	6,222			
100116619	Orlando	FL		07/20/2023									4,131	4,131			
100116620	Fontana	CA		07/20/2023									14,074	14,074			
100116621	Chino	CA		07/20/2023									11,909	11,909			
100116622	Los Angeles	CA		07/20/2023									12,347	12,347			
100116623	West Hills	CA		07/20/2023									5,942	5,942			
100116624	San Dimas	CA		07/20/2023									10,754	10,754			
100116625	Sugar Land	TX		07/20/2023									3,854	3,854			
100116626	Pembroke Pines	FL		07/20/2023									7,171	7,171			
100116627	San Francisco	CA		07/20/2023									13,079	13,079			
100116629	North Highlands	CA		07/20/2023									25,305	25,305			
100116630	Buford	GA		07/20/2023									6,894	6,894			
100116631	Tujunga Area Los Angeles	CA		07/20/2023									17,073	17,073			
100116633	Fontana	CA		07/20/2023									9,070	9,070			
100116634	Los Angeles	CA		07/20/2023									54,664	54,664			
100116635	San Francisco	CA		07/20/2023									16,709	16,709			
100116636	Arcadia	CA		07/20/2023									13,939	13,939			
100116637	Clarksville	TN		07/20/2023									10,226	10,226			
100116638	(Northrige Area) Los Angeles	CA		07/20/2023									20,216	20,216			
100116639	Elk Grove	CA		07/20/2023									3,717	3,717			
100116640	Daly City	CA		07/20/2023									12,407	12,407			
100116641	League City	TX		07/20/2023									3,418	3,418			
100116642	Corona	CA		07/20/2023									8,301	8,301			
100116643	Chicago	IL		07/20/2023									18,603	18,603			
100116644	Area Of Torrance	CA		07/20/2023									6,143	6,143			
100116645	Azusa	CA		07/20/2023									7,461	7,461			
100116646	Los Angeles	CA		07/20/2023									14,309	14,309			
100116647	Los Angeles	CA		07/20/2023									16,329	16,329			
100116648	Pleasanton	CA		07/20/2023									49,134	49,134			
100116649	Orlando	FL		07/20/2023									6,700	6,700			
100116650	Diamond Bar	CA		07/20/2023									12,788	12,788			
100116651	Fontana	CA		07/20/2023									5,581	5,581			

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100116652	Cedar City	UT		07/20/2023									4,788	4,788			
100116654	Forest Hills	NY		07/20/2023									11,382	11,382			
100116655	Miami Beach	FL		07/20/2023									3,818	3,818			
100116656	Plainsboro	NJ		07/20/2023									1,583	1,583			
100116658	Kissimmee	FL		07/20/2023									4,096	4,096			
100116659	Newburgh	NY		07/20/2023									5,414	5,414			
100116660	Downey	CA		07/20/2023									4,331	4,331			
100116661	Inglewood	CA		07/20/2023									12,399	12,399			
100116662	Miami	FL		07/20/2023									4,787	4,787			
100116664	Surfside	FL		07/20/2023									8,411	8,411			
100116667	Doral	FL		07/20/2023									3,694	3,694			
100116668	Miami	FL		07/20/2023									(2,509)	(2,509)			
100116669	Victorville	CA		07/20/2023									16,404	16,404			
100116671	West Valley	UT		07/20/2023									4,421	4,421			
100116672	Paradise	CA		07/20/2023									7,205	7,205			
100116673	Houston	TX		07/20/2023									2,088	2,088			
100116674	Calera	AL		07/20/2023									2,337	2,337			
100116675	Honolulu	HI		07/20/2023									17,263	17,263			
100116676	Tucson	AZ		07/20/2023									3,244	3,244			
100116677	Titusville	FL		07/20/2023									4,994	4,994			
100116678	Las Vegas	NV		07/20/2023									2,501	2,501			
100116679	Augusta	GA		07/20/2023									10,505	10,505			
100116681	Sarasota	FL		07/20/2023									4,494	4,494			
100116682	Las Vegas	NV		07/20/2023									84,079	84,079			
100116683	Mesa	AZ		07/20/2023									6,513	6,513			
100116685	Hyde Park	MA		07/20/2023									11,044	11,044			
100116686	Orlando	FL		07/20/2023									1,880	1,880			
100116687	Sugar Land	TX		07/20/2023									5,641	5,641			
100116688	Richmond	TX		07/20/2023									3,352	3,352			
100116690	Fort Washington	MD		07/20/2023									6,089	6,089			
100116691	Brookshire	TX		07/20/2023									5,408	5,408			
100116692	Waltham	MA		07/20/2023									8,048	8,048			
100116694	San Diego	CA		07/20/2023									20,220	20,220			
100116695	Rockville	MD		07/20/2023									23,379	23,379			
100116696	Los Angeles	CA		07/20/2023									11,589	11,589			
100116697	Las Vegas	NV		07/20/2023									7,804	7,804			
100116698	Las Vegas	NV		07/20/2023									5,083	5,083			
100116699	Katy	TX		07/20/2023									4,883	4,883			
100116701	Clermont	FL		07/20/2023									3,860	3,860			
100116702	Garden Grove	CA		07/20/2023									12,292	12,292			
100116703	Atlanta	GA		07/20/2023									5,631	5,631			
100116704	Eastvale	CA		07/20/2023									4,904	4,904			
100116705	Tomball	TX		07/20/2023									3,590	3,590			
100116707	Anna	TX		07/20/2023									4,521	4,521			
100116708	Celina	TX		07/20/2023									10,592	10,592			
100116709	Union City	CA		07/20/2023									12,181	12,181			
100116710	Dauphin Island	AL		07/20/2023									14,239	14,239			
100116711	Fernandina Beach	FL		07/20/2023									8,692	8,692			
100116712	Edmond	OK		07/20/2023									4,175	4,175			
100116713	Winter Garden	FL		07/20/2023									10,375	10,375			
100116715	Placentia	CA		07/20/2023									5,718	5,718			

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100116716	Granada Hills	CA		07/20/2023									14,088	14,088			
100116717	Pomona	CA		07/20/2023									7,171	7,171			
100116718	San Francisco	CA		07/20/2023									9,514	9,514			
100116719	San Diego	CA		07/20/2023									38,737	38,737			
100116720	Seattle	WA		07/20/2023									12,531	12,531			
100116721	(Newhall Area) Santa Clarita	CA		07/20/2023									57,959	57,959			
100116722	Los Angeles	CA		07/20/2023									6,624	6,624			
100116723	Homestead	FL		07/20/2023									3,361	3,361			
100116724	Orlando	FL		07/20/2023									3,458	3,458			
100116726	Sylmar	CA		07/20/2023									10,235	10,235			
100116728	Bell	CA		07/20/2023									2,735	2,735			
100116729	Brandon	FL		07/20/2023									4,733	4,733			
100116733	Winter Park	FL		07/20/2023									5,243	5,243			
100116735	Orlando	FL		07/20/2023									2,139	2,139			
100116736	Davenport	FL		07/20/2023									3,694	3,694			
100116737	Jacksonville	FL		07/20/2023									3,431	3,431			
100116738	Irvine	CA		07/20/2023									23,722	23,722			
100116739	Los Angeles	CA		07/20/2023									16,688	16,688			
100116740	Burbank	CA		07/20/2023									11,044	11,044			
100116741	Fairless Hills	PA		07/20/2023									12,515	12,515			
100116742	Miramar	FL		07/20/2023									6,193	6,193			
100116743	Orlando	FL		07/20/2023									8,718	8,718			
100116744	Clarksville	TN		07/20/2023									4,042	4,042			
100116746	Bakersfield	CA		07/20/2023									4,795	4,795			
100116747	Woodbridge	VA		07/20/2023									3,746	3,746			
100116748	Modesto	CA		07/20/2023									7,892	7,892			
100116749	Fort Myers	FL		07/20/2023									5,137	5,137			
100116750	Cedar Park	TX		07/20/2023									7,063	7,063			
100116751	Hoover	AL		07/20/2023									18,610	18,610			
100116752	Orlando	FL		07/20/2023									5,596	5,596			
100116753	Round Rock	TX		07/20/2023									7,587	7,587			
100116754	Woodland Hills Area Los Angel	CA		07/20/2023									9,982	9,982			
100116755	Lake Arrowhead Area	CA		07/20/2023									3,958	3,958			
100116756	Elk Grove	CA		07/20/2023									8,905	8,905			
100116757	Conroe	TX		07/20/2023									3,919	3,919			
100116758	Ozone Park	NY		07/20/2023									24,079	24,079			
100116759	Tustin	CA		07/20/2023									11,411	11,411			
100116761	Flushing	NY		07/20/2023									62,434	62,434			
100116762	Elmhurst	NY		07/20/2023									9,214	9,214			
100116763	Flushing	NY		07/20/2023									13,541	13,541			
100116764	Fresh Meadows	NY		07/20/2023									22,793	22,793			
100116765	Brooklyn	NY		07/20/2023									14,433	14,433			
100116766	Brooklyn	NY		07/20/2023									11,732	11,732			
100116767	East Brunswick	NJ		07/20/2023									3,459	3,459			
100116768	Parsippany	NJ		07/20/2023									7,361	7,361			
100116769	Paterson	NJ		07/20/2023									4,263	4,263			
100116770	Sayreville	NJ		07/20/2023									5,778	5,778			
100116771	Brooklyn	NY		07/20/2023									15,127	15,127			
100116772	Coral Springs	FL		07/20/2023									2,671	2,671			
100116773	Staten Island	NY		07/20/2023									9,043	9,043			
100116774	Braselton	GA		07/20/2023									5,282	5,282			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116775	West Covina	CA		07/20/2023									8,914	8,914			
100116776	San Jose	CA		07/20/2023									19,492	19,492			
100116777	Frederick	MD		07/20/2023									43,476	43,476			
100116778	Kissimmee	FL		07/20/2023									8,361	8,361			
100116780	Richmond	CA		07/20/2023									7,016	7,016			
100116781	San Jose	CA		07/20/2023									8,845	8,845			
100116782	Philadelphia	PA		07/20/2023									3,659	3,659			
100116783	Murfreesboro	TN		07/20/2023									7,349	7,349			
100116784	West Covina	CA		07/20/2023									8,102	8,102			
100116785	Hesperia	CA		07/20/2023									5,972	5,972			
100116786	Kissimmee	FL		07/20/2023									4,618	4,618			
100116787	Glendale	CA		07/20/2023									18,470	18,470			
100116789	Glendale	CA		07/20/2023									17,141	17,141			
100116790	Rosamond Area	CA		07/20/2023									1,896	1,896			
100116793	Brandon	FL		07/20/2023									4,326	4,326			
100116794	Pomona	CA		07/20/2023									11,974	11,974			
100116795	Davenport	FL		07/20/2023									4,805	4,805			
100116796	Carrollton	TX		07/20/2023									4,123	4,123			
100116797	Plano	TX		07/20/2023									4,317	4,317			
100116798	Virginia Beach	VA		07/20/2023									6,431	6,431			
100116799	Livermore	CA		07/20/2023									12,932	12,932			
100116800	Palm Coast	FL		07/20/2023									4,241	4,241			
100116801	Alameda	CA		07/20/2023									9,330	9,330			
100116802	Mooresville	NC		07/20/2023									4,931	4,931			
100116803	Kirkland	WA		07/20/2023									14,047	14,047			
100116804	Davenport	FL		07/20/2023									4,800	4,800			
100116805	Palmdale	CA		07/20/2023									4,408	4,408			
100116806	Castro Valley	CA		07/20/2023									14,604	14,604			
100116808	Burbank	CA		07/20/2023									10,719	10,719			
100116809	Lawndale	CA		07/20/2023									9,933	9,933			
100116810	Monterey Park	CA		07/20/2023									16,388	16,388			
100116811	Spanaway	WA		07/20/2023									5,743	5,743			
100116813	Buford	GA		07/20/2023									6,234	6,234			
100116814	(Van Nuys Area)Los Angeles	CA		07/20/2023									12,705	12,705			
100116816	La Habra Heights	CA		07/20/2023									22,575	22,575			
100116817	Van Nuys Area Los Angeles	CA		07/20/2023									6,729	6,729			
100116818	Irvine	CA		07/20/2023									8,199	8,199			
100116819	Temecula	CA		07/20/2023									6,982	6,982			
100116820	Wildwood	FL		07/20/2023									12,883	12,883			
100116821	Fort Wayne	IN		07/20/2023									3,887	3,887			
100116822	Las Vegas	NV		07/20/2023									3,834	3,834			
100116823	Las Vegas	NV		07/20/2023									3,592	3,592			
100116824	Garden Grove	CA		07/20/2023									13,059	13,059			
100116825	Jacksonville	IL		07/20/2023									18,062	18,062			
100116826	Eastvale	CA		07/20/2023									10,553	10,553			
100116827	Winter Garden	FL		07/20/2023									4,405	4,405			
100116828	West Covina	CA		07/20/2023									9,154	9,154			
100116829	Mission Viejo	CA		07/20/2023									4,140	4,140			
100116830	Santa Ana	CA		07/20/2023									7,641	7,641			
100116831	Sanford	NC		07/20/2023									124,186	124,186			
100116832	Duluth	GA		07/20/2023									18,048	18,048			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116833	Las Vegas	NV		07/20/2023									6,197	6,197			
100116834	Homestead	FL		07/20/2023									3,170	3,170			
100116835	Lawrenceville	GA		07/20/2023									4,343	4,343			
100116836	Dallas	TX		07/20/2023									15,230	15,230			
100116837	Buford	GA		07/20/2023									5,215	5,215			
100116838	Katy	TX		07/20/2023									4,208	4,208			
100116839	Chesterfield	VA		07/20/2023									2,265	2,265			
100116840	Lansing	KS		07/20/2023									1,224	1,224			
100116841	Portland	OR		07/20/2023									3,148	3,148			
100116842	Ontario	CA		07/20/2023									12,040	12,040			
100116843	Springville	UT		07/20/2023									5,100	5,100			
100116844	Santaquin	UT		07/20/2023									17,982	17,982			
100116845	Aurora	CO		07/20/2023									10,824	10,824			
100116846	St George	UT		07/20/2023									4,329	4,329			
100116847	Rancho Santa Margarita	CA		07/20/2023									13,664	13,664			
100116848	Los Angeles	CA		07/20/2023									13,800	13,800			
100116849	Lakeland	FL		07/20/2023									1,285	1,285			
100116850	Selma	CA		07/20/2023									2,725	2,725			
100116851	Las Vegas	NV		07/20/2023									4,424	4,424			
100116852	Rockledge	FL		07/20/2023									20,149	20,149			
100116853	Aubrey	TX		07/20/2023									3,946	3,946			
100116854	Los Angeles Area	CA		07/20/2023									1,979	1,979			
100116856	Oakland	CA		07/20/2023									12,549	12,549			
100116857	Sugar Land	TX		07/20/2023									2,430	2,430			
100116859	Greenwood Village	CO		07/20/2023									4,407	4,407			
100116860	Minneapolis	MN		07/20/2023									2,889	2,889			
100116862	Morgan	PA		07/20/2023									985	985			
100116865	League City	TX		07/20/2023									1,450	1,450			
100116866	Miami	FL		07/20/2023									1,607	1,607			
100116868	Hacienda Heights	CA		07/20/2023									5,860	5,860			
100116869	Torrance	CA		07/20/2023									2,067	2,067			
100116870	Houston	TX		07/20/2023									3,208	3,208			
100116871	Cocoa Beach	FL		07/20/2023									4,845	4,845			
100116872	Bechtelsville	PA		07/20/2023									6,800	6,800			
100116873	Ocala	FL		07/20/2023									1,126	1,126			
100116874	Atlanta	GA		07/20/2023									12,985	12,985			
100116875	Conway	AR		07/20/2023									1,722	1,722			
100116877	Upper Chichester	PA		07/20/2023									2,345	2,345			
100116878	Las Vegas	NV		07/20/2023									827	827			
100116879	Kissimmee	FL		07/20/2023									256,003	256,003			
100116880	Pittsburgh	PA		07/20/2023									2,002	2,002			
100116882	Arleta	CA		07/20/2023									5,230	5,230			
100116883	San Diego	CA		07/20/2023									12,201	12,201			
100116884	(Granada Hills Area) Los Ange	CA		07/20/2023									7,669	7,669			
100116885	Bakersfield	CA		07/20/2023									2,944	2,944			
100116886	Hyattsville	MD		07/20/2023									1,593	1,593			
100116888	Bellevue	WA		07/20/2023									15,399	15,399			
100116889	Brentwood	CA		07/20/2023									7,120	7,120			
100116891	Flower Mound	TX		07/20/2023									1,985	1,985			
100116892	Los Angeles	CA		07/20/2023									3,022	3,022			
100116894	La Crescenta	CA		07/20/2023									3,506	3,506			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116895	Glendale	AZ		07/20/2023									3,384	3,384			
100116896	Colfax	CA		07/20/2023									3,948	3,948			
100116897	Orlando	FL		07/20/2023									1,809	1,809			
100116898	Lewisville	TX		07/20/2023									6,516	6,516			
100116901	Robertsdale	AL		07/20/2023									3,761	3,761			
100116902	Simi Valley	CA		07/20/2023									15,683	15,683			
100116903	Tiverton	RI		07/20/2023									2,591	2,591			
100116904	Jersey City	NJ		07/20/2023									5,092	5,092			
100116905	Hazleton	PA		07/20/2023									1,054	1,054			
100116907	Mesa	AZ		07/20/2023									3,825	3,825			
100116910	Newark	NJ		07/20/2023									5,928	5,928			
100116913	Brooklyn	NY		07/20/2023									27,261	27,261			
100116914	Miami	FL		07/20/2023									10,130	10,130			
100116915	Blue Ridge	GA		07/20/2023									4,992	4,992			
100116919	San Antonio	TX		07/20/2023									2,669	2,669			
100116921	San Antonio	TX		07/20/2023									3,403	3,403			
100116922	Little Elm	TX		07/20/2023									6,317	6,317			
100116923	Somerset	PA		07/20/2023									2,511	2,511			
100116925	Los Angeles	CA		07/20/2023									17,778	17,778			
100116930	Los Angeles	CA		07/20/2023									49,422	49,422			
100116931	Verona	PA		07/20/2023									1,467	1,467			
100116932	Yucca Valley	CA		07/20/2023									6,272	6,272			
100116933	San Diego	CA		07/20/2023									15,011	15,011			
100116934	Lewisville	TX		07/20/2023									3,391	3,391			
100116935	Deltona	FL		07/20/2023									2,021	2,021			
100116936	Clearwater	FL		07/20/2023									4,052	4,052			
100116937	Baltimore	MD		07/20/2023									1,520	1,520			
100116939	Saint Cloud	FL		07/20/2023									8,211	8,211			
100116940	Greenville	TX		07/20/2023									6,416	6,416			
100116941	Hampton	VA		07/20/2023									3,379	3,379			
100116943	Sherman Oaks Area Los Angeles	CA		07/20/2023									22,652	22,652			
100116945	Wilmington	DE		07/20/2023									3,902	3,902			
100116946	Los Angeles	CA		07/20/2023									29,032	29,032			
100116947	Las Vegas	NV		07/20/2023									6,200	6,200			
100116948	Seattle	WA		07/20/2023									15,334	15,334			
100116949	Lewisville	TX		07/20/2023									8,463	8,463			
100116950	Rosenberg	TX		07/20/2023									3,869	3,869			
100116951	Perris	CA		07/20/2023									3,418	3,418			
100116952	Diamond Bar	CA		07/20/2023									6,379	6,379			
100116953	Bakersfield	CA		07/20/2023									10,178	10,178			
100116954	Miami	FL		07/20/2023									4,242	4,242			
100116956	Doral	FL		07/20/2023									3,603	3,603			
100116957	Weehawken	NJ		07/20/2023									12,993	12,993			
100116959	Madison	AL		07/20/2023									3,309	3,309			
100116960	Atlanta	GA		07/20/2023									7,256	7,256			
100116961	Davenport	FL		07/20/2023									7,253	7,253			
100116963	Houston	TX		07/20/2023									2,402	2,402			
100116964	Juno Beach	FL		07/20/2023									7,148	7,148			
100116965	Snellville	GA		07/20/2023									2,854	2,854			
100116968	Miami	FL		07/20/2023									9,392	9,392			
100116969	Phoenix	AZ		07/20/2023									2,515	2,515			

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100116971	Kissimmee	FL		07/20/2023									4,489	4,489			
100116972	Dawsonville	GA		07/20/2023									2,183	2,183			
100116973	Porterville	CA		07/20/2023									1,089	1,089			
100116974	Fair Lawn	NJ		07/20/2023									6,425	6,425			
100116975	Huffman	TX		07/20/2023									5,025	5,025			
100116976	Bayside	NY		07/20/2023									10,806	10,806			
100116977	Pineville	NC		07/20/2023									2,532	2,532			
100116978	Staten Island	NY		07/20/2023									6,608	6,608			
100116979	Pineville	NC		07/20/2023									2,625	2,625			
100116980	Cincinnati	OH		07/20/2023									2,653	2,653			
100116981	Pineville	NC		07/20/2023									2,783	2,783			
100116982	Pineville	NC		07/20/2023									2,625	2,625			
100116983	Pineville	NC		07/20/2023									2,783	2,783			
100116984	Chicago	IL		07/20/2023									1,449	1,449			
100116985	Newark	NJ		07/20/2023									12,626	12,626			
100116986	College Park	GA		07/20/2023									1,914	1,914			
100116987	New London	CT		07/20/2023									3,726	3,726			
100116988	Saint Louis	MO		07/20/2023									1,334	1,334			
100116989	Bushkill	PA		07/20/2023									2,136	2,136			
100116992	Essington	PA		07/20/2023									5,236	5,236			
100116993	Kissimmee	FL		07/20/2023									4,391	4,391			
100116994	Richmond	TX		07/20/2023									2,672	2,672			
100116995	Jacksonville	FL		07/20/2023									3,571	3,571			
100116996	Kihei	HI		07/20/2023									6,579	6,579			
100116997	Newark	NJ		07/20/2023									3,589	3,589			
100116998	Jacksonville	FL		07/20/2023									2,336	2,336			
100116999	Austin	TX		07/20/2023									7,606	7,606			
100117000	Sicklerville	NJ		07/20/2023									3,219	3,219			
100117001	Deer Park	TX		07/20/2023									2,540	2,540			
100117002	Palatka	FL		07/20/2023									6,601	6,601			
100117003	Memphis	TN		07/20/2023									1,688	1,688			
100117004	Houston	TX		07/20/2023									5,198	5,198			
100117005	Phoenix	AZ		07/20/2023									1,684	1,684			
100117008	Philadelphia	PA		07/20/2023									3,854	3,854			
100117009	Albuquerque	NM		07/20/2023									2,386	2,386			
100117010	Philadelphia	PA		07/20/2023									1,869	1,869			
100117011	Melbourne	FL		07/20/2023									3,763	3,763			
100117013	Jamaica	NY		07/20/2023									12,185	12,185			
100117014	Upper Darby	PA		07/20/2023									2,153	2,153			
100117015	Richmond	VA		07/20/2023									1,593	1,593			
100117016	Jackson	TN		07/20/2023									1,859	1,859			
100117017	Jackson	TN		07/20/2023									2,042	2,042			
100117018	Miami	FL		07/20/2023									3,040	3,040			
100117019	Jackson	TN		07/20/2023									1,665	1,665			
100117020	Jackson	TN		07/20/2023									2,289	2,289			
100117022	Caldwell	ID		07/20/2023									3,681	3,681			
100117024	Jackson	TN		07/20/2023									1,014	1,014			
100117025	Jackson	TN		07/20/2023									1,536	1,536			
100117026	Jackson	TN		07/20/2023									1,268	1,268			
100117027	Conyers	GA		07/20/2023									2,828	2,828			
100117028	Scranton	PA		07/20/2023									2,611	2,611			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117029	Grand Rapids	MI		07/20/2023									2,113	2,113			
100117030	Jacksonville	FL		07/20/2023									4,947	4,947			
100117031	La Porte	IN		07/20/2023									1,495	1,495			
100117032	Baltimore	MD		07/20/2023									586	586			
100117033	Greenville	SC		07/20/2023									1,998	1,998			
100117034	Visalia	CA		07/20/2023									2,337	2,337			
100117035	Vancouver	WA		07/20/2023									3,256	3,256			
100117037	Dallas	TX		07/20/2023									2,735	2,735			
100117038	Acworth	GA		07/20/2023									2,280	2,280			
100117039	Memphis	TN		07/20/2023									1,365	1,365			
100117040	Petersburg	VA		07/20/2023									1,155	1,155			
100117041	Lexington	NC		07/20/2023									2,352	2,352			
100117042	Springfield	GA		07/20/2023									1,776	1,776			
100117043	Fresno	CA		07/20/2023									4,413	4,413			
100117044	Vineland	NJ		07/20/2023									2,381	2,381			
100117045	Shreveport	LA		07/20/2023									782	782			
100117046	Greensboro	NC		07/20/2023									1,350	1,350			
100117047	Greeley	CO		07/20/2023									1,608	1,608			
100117048	Alexandria	VA		07/20/2023									2,675	2,675			
100117049	Concord	CA		07/20/2023									28,269	28,269			
100117051	Mansfield	TX		07/20/2023									2,767	2,767			
100117052	Washington	DC		07/20/2023									3,732	3,732			
100117053	City Of Lake Forest	CA		07/20/2023									8,794	8,794			
100117054	Arnold	MO		07/20/2023									2,644	2,644			
100117055	Millville	NJ		07/20/2023									850	850			
100117056	Sarasota	FL		07/20/2023									2,942	2,942			
100117057	Pearland	TX		07/20/2023									7,918	7,918			
100117058	Naugatuck	CT		07/20/2023									2,918	2,918			
100117059	Brick	NJ		07/20/2023									1,704	1,704			
100117061	Jersey City	NJ		07/20/2023									6,737	6,737			
100117062	Albertson	NY		07/20/2023									3,715	3,715			
100117064	Brooklyn	NY		07/20/2023									373	373			
100117065	Mastic	NY		07/20/2023									4,056	4,056			
100117066	Lighthouse Point	FL		07/20/2023									9,197	9,197			
100117067	Miami	FL		07/20/2023									4,754	4,754			
100117068	Chestnut Hill	MA		07/20/2023									14,400	14,400			
100117069	Sevierville	TN		07/20/2023									5,321	5,321			
100117070	Staten Island	NY		07/20/2023									1,485	1,485			
100117071	Sayville	NY		07/20/2023									4,131	4,131			
100117072	Wailua	HI		07/20/2023									6,908	6,908			
100117074	Lake Worth	FL		07/20/2023									4,436	4,436			
100117076	Anaheim	CA		07/20/2023									3,941	3,941			
100117077	Phillipsburg	NJ		07/20/2023									1,246	1,246			
100117078	Lancaster	TX		07/20/2023									1,668	1,668			
100117079	Lake Placid	FL		07/20/2023									1,627	1,627			
100117080	Fayetteville	NC		07/20/2023									3,144	3,144			
100117081	Deltona	FL		07/20/2023									2,472	2,472			
100117083	Buffalo	NY		07/20/2023									2,993	2,993			
100117084	Wantagh	NY		07/20/2023									6,085	6,085			
100117085	Fremont	CA		07/20/2023									17	17			
100117086	Robbinsville	NJ		07/20/2023									3,296	3,296			

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100117088	Candler	NC		07/20/2023									6,029	6,029			
100117089	Charlotte	NC		07/20/2023									4,143	4,143			
100117090	Panorama City	CA		07/20/2023									8,432	8,432			
100117091	Asheville	NC		07/20/2023									3,264	3,264			
100117092	Asheville	NC		07/20/2023									2,131	2,131			
100117094	Elmont	NY		07/20/2023									6,709	6,709			
100117096	Miramar Beach	FL		07/20/2023									18,524	18,524			
100117100	Los Angeles	CA		07/20/2023									4,341	4,341			
100117101	Garden Grove	CA		07/20/2023									6,167	6,167			
100117102	Albany	NY		07/20/2023									3,445	3,445			
100117104	Paterson	NJ		07/20/2023									7,210	7,210			
100117108	Los Angeles	CA		07/20/2023									1,832	1,832			
100117109	Atlanta	GA		07/20/2023									3,118	3,118			
100117110	East Elmhurst	NY		07/20/2023									7,154	7,154			
100117111	Brooklyn	NY		07/20/2023									9,227	9,227			
100117112	Flushing	NY		07/20/2023									8,039	8,039			
100117113	Staten Island	NY		07/20/2023									8,444	8,444			
100117114	Brooklyn	NY		07/20/2023									13,825	13,825			
100117115	Houston	TX		07/20/2023									491	491			
100117116	Brooklyn	NY		07/20/2023									6,961	6,961			
100117117	Staten Island	NY		07/20/2023									7,872	7,872			
100117119	Westbury	NY		07/20/2023									6,929	6,929			
100117120	Whitestone	NY		07/20/2023									18,223	18,223			
100117121	Staten Island	NY		07/20/2023									11,405	11,405			
100117122	Staten Island	NY		07/20/2023									7,144	7,144			
100117123	Malba	NY		07/20/2023									36,813	36,813			
100117124	Valley Stream	NY		07/20/2023									11,133	11,133			
100117125	Flushing	NY		07/20/2023									84,757	84,757			
100117126	Corona	NY		07/20/2023									23,271	23,271			
100117127	Staten Island	NY		07/20/2023									91,685	91,685			
100117128	Great Neck	NY		07/20/2023									8,783	8,783			
100117129	Brooklyn	NY		07/20/2023									10,075	10,075			
100117130	Staten Island	NY		07/20/2023									5,971	5,971			
100117131	Staten Island	NY		07/20/2023									7,389	7,389			
100117132	Brooklyn	NY		07/20/2023									28,351	28,351			
100117133	Forest Hills	NY		07/20/2023									11,405	11,405			
100117134	Flushing	NY		07/20/2023									14,358	14,358			
100117135	Staten Island	NY		07/20/2023									7,375	7,375			
100117136	Staten Island	NY		07/20/2023									7,410	7,410			
100117137	Roslyn	NY		07/20/2023									11,384	11,384			
100117138	Staten Island	NY		07/20/2023									21,437	21,437			
100117139	Brooklyn	NY		07/20/2023									88,683	88,683			
100117140	Astoria	NY		07/20/2023									4,149	4,149			
100117141	Bayside	NY		07/20/2023									20,517	20,517			
100117142	Maywood	NJ		07/20/2023									6,135	6,135			
100117143	Syosset	NY		07/20/2023									11,930	11,930			
100117144	Woodside	NY		07/20/2023									58,124	58,124			
100117145	Bayside	NY		07/20/2023									7,139	7,139			
100117146	Oceanside	NY		07/20/2023									6,126	6,126			
100117147	Whitestone	NY		07/20/2023									30,459	30,459			
100117148	Arcadia	CA		07/20/2023									12,941	12,941			

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100117149	Mather	CA		07/20/2023									3,253	3,253			
100117150	Rego Park	NY		07/20/2023									7,020	7,020			
100117151	Savannah	GA		07/20/2023									3,168	3,168			
100117152	Little Neck	NY		07/20/2023									14,706	14,706			
100117153	Centereach	NY		07/20/2023									3,088	3,088			
100117154	Fairfield	CA		07/20/2023									903	903			
100117155	Clermont	FL		07/20/2023									2,714	2,714			
100117156	Pembroke Pines	FL		07/20/2023									1,493	1,493			
100117158	Atlanta	GA		07/20/2023									4,329	4,329			
100117162	Houston	TX		07/20/2023									2,430	2,430			
100117164	Sacramento	CA		07/20/2023									4,243	4,243			
100117165	Gilroy	CA		07/20/2023									16,201	16,201			
100117166	Monrovia	CA		07/20/2023									7,121	7,121			
100117167	Merced	CA		07/20/2023									3,161	3,161			
100117171	Superior	CO		07/20/2023									5,356	5,356			
100117172	Bakersfield	CA		07/20/2023									2,813	2,813			
100117173	Palm Beach Gardens	FL		07/20/2023									56,840	56,840			
100117174	Fresno	CA		07/20/2023									4,761	4,761			
100117176	Woods Cross	UT		07/20/2023									3,962	3,962			
100117177	La Mesa	CA		07/20/2023									15,213	15,213			
100117178	Los Angeles	CA		07/20/2023									12,732	12,732			
100117179	Arcadia	OK		07/20/2023									19,290	19,290			
100117180	Miami	FL		07/20/2023									4,047	4,047			
100117182	Burleson	TX		07/20/2023									4,846	4,846			
100117185	Glendale	AZ		07/20/2023									10,132	10,132			
100117186	Los Angeles	CA		07/20/2023									115,555	115,555			
100117187	Hoboken	NJ		07/20/2023									2,856	2,856			
100117188	Clearwater	FL		07/20/2023									1,339	1,339			
100117189	Colton	CA		07/20/2023									44,230	44,230			
100117190	Davenport	FL		07/20/2023									6,033	6,033			
100117191	Lubbock	TX		07/20/2023									67,357	67,357			
100117193	Labelle	FL		07/20/2023									1,391	1,391			
100117194	Mineral Bluff	GA		07/20/2023									9,437	9,437			
100117196	Sevierville	TN		07/20/2023									6,748	6,748			
100117199	Spring	TX		07/20/2023									5,071	5,071			
100117201	Panama City Beach	FL		07/20/2023									1,989	1,989			
100117203	Cottonwood	AZ		07/20/2023									2,962	2,962			
100117205	Galena	IL		07/20/2023									1,615	1,615			
100117206	Savannah	GA		07/20/2023									2,828	2,828			
100117207	Tampa	FL		07/20/2023									1,094	1,094			
100117208	Naples	FL		07/20/2023									10,000	10,000			
100117212	Palm City	FL		07/20/2023									1,268	1,268			
100117215	Calhoun	GA		07/20/2023									1,500	1,500			
100117218	Windermere	FL		07/20/2023									3,045	3,045			
100117219	Panama City Beach	FL		07/20/2023									4,295	4,295			
100117220	Katy	TX		07/20/2023									3,127	3,127			
100117221	Oradell	NJ		07/20/2023									6,000	6,000			
100117222	Philadelphia	PA		07/20/2023									31,355	31,355			
100117224	La Puente Area	CA		07/20/2023									5,746	5,746			
100117225	Irvine	CA		07/20/2023									4,333	4,333			
100117226	Elk Grove	CA		07/20/2023									9,891	9,891			

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100117227	Los Angeles	CA		07/20/2023									13,430	13,430			
100117228	Conroe	TX		07/20/2023									5,564	5,564			
100117229	Allen	TX		07/20/2023									26,917	26,917			
100117230	Agua Dulce Area	CA		07/20/2023									8,056	8,056			
100117231	Fort Worth	TX		07/20/2023									4,670	4,670			
100117232	Katy	TX		07/20/2023									4,521	4,521			
100117233	Pasadena	CA		07/20/2023									3,992	3,992			
100117234	Bryan	TX		07/20/2023									3,737	3,737			
100117235	Sugar Land	TX		07/20/2023									5,018	5,018			
100117236	Richmond	TX		07/20/2023									7,914	7,914			
100117237	Houston	TX		07/20/2023									2,236	2,236			
100117238	Houston	TX		07/20/2023									2,551	2,551			
100117239	Sugar Land	TX		07/20/2023									2,630	2,630			
100117240	Leander	TX		07/20/2023									5,398	5,398			
100117243	Jurupa Valley	CA		07/20/2023									5,638	5,638			
100117248	Las Vegas	NV		07/20/2023									2,663	2,663			
100117250	Sunrise	FL		07/20/2023									1,988	1,988			
100117252	Vancouver	WA		07/20/2023									4,489	4,489			
100117256	Sandy Springs	GA		07/20/2023									457	457			
100117257	Orlando	FL		07/20/2023									1,182	1,182			
100117259	Manassas	VA		07/20/2023									1,658	1,658			
100117260	Manassas	VA		07/20/2023									1,853	1,853			
100117262	Monroe	NC		07/20/2023									2,438	2,438			
100117264	Casselberry	FL		07/20/2023									2,758	2,758			
100117265	Saint Cloud	FL		07/20/2023									2,514	2,514			
100117268	Oakland	CA		07/20/2023									2,426	2,426			
100117269	Apopka	FL		07/20/2023									1,331	1,331			
100117270	Philadelphia	PA		07/20/2023									1,011	1,011			
100117271	Rosenberg	TX		07/20/2023									2,086	2,086			
100117273	Big Bear City	CA		07/20/2023									2,162	2,162			
100117274	Rosedale	NY		07/20/2023									6,578	6,578			
100117276	Rosenberg	TX		07/20/2023									1,998	1,998			
100117277	Warrington	PA		07/20/2023									1,982	1,982			
100117279	Tuscaloosa	AL		07/20/2023									767	767			
100117280	Fort Lauderdale	FL		07/20/2023									5,048	5,048			
100117283	Antioch	TN		07/20/2023									1,870	1,870			
100117284	Houston	TX		07/20/2023									2,569	2,569			
100117288	Cheektowaga	NY		07/20/2023									1,640	1,640			
100117294	Tiverton	RI		07/20/2023									1,772	1,772			
100117295	Mansfield	NJ		07/20/2023									964	964			
100117297	Fresno	CA		07/20/2023									(1)	(1)			
100117298	Groton	CT		07/20/2023									1,070	1,070			
100117299	Homestead	FL		07/20/2023									2,329	2,329			
100117304	Chicago	IL		07/20/2023									10,132	10,132			
100117305	Philadelphia	PA		07/20/2023									1,680	1,680			
100117306	Houston	TX		07/20/2023									1,051	1,051			
100117307	Eastvale	CA		07/20/2023									11,202	11,202			
100117308	Paterson	NJ		07/20/2023									6,699	6,699			
100117309	Miami	FL		07/20/2023									1,953	1,953			
100117310	Clearwater	FL		07/20/2023									6,621	6,621			
100117311	Chino	CA		07/20/2023									6,955	6,955			

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100117313	Clermont	FL		07/20/2023									4,211	4,211			
100117314	Los Angeles	CA		07/20/2023									8,643	8,643			
100117315	Kissimmee	FL		07/20/2023									6,944	6,944			
100117316	Las Vegas	NV		07/20/2023									2,872	2,872			
100117317	Manassas	VA		07/20/2023									3,763	3,763			
100117318	Farmingdale	NY		07/20/2023									7,572	7,572			
100117320	Pompano Beach	FL		07/20/2023									4,774	4,774			
100117322	Bakersfield	CA		07/20/2023									1,799	1,799			
100117323	Lawrence	KS		07/20/2023									1,069	1,069			
100117324	Pawleys Island	SC		07/20/2023									2,180	2,180			
100117326	Newton	NJ		07/20/2023									3,090	3,090			
100117327	Pomona	CA		07/20/2023									4,592	4,592			
100117328	Las Vegas	NV		07/20/2023									4,102	4,102			
100117329	Jackson	TN		07/20/2023									3,520	3,520			
100117330	Miami	FL		07/20/2023									9,689	9,689			
100117331	Palm Springs	CA		07/20/2023									3,946	3,946			
100117332	Palmdale	CA		07/20/2023									2,509	2,509			
100117333	Rialto	CA		07/20/2023									6,156	6,156			
100117334	Houston	TX		07/20/2023									2,594	2,594			
100117336	Paterson	NJ		07/20/2023									5,719	5,719			
100117337	Orlando	FL		07/20/2023									1,967	1,967			
100117340	Hampton	GA		07/20/2023									3,147	3,147			
100117341	Grovetown	GA		07/20/2023									1,570	1,570			
100117343	Niles	MI		07/20/2023									1,394	1,394			
100117344	Los Angeles	CA		07/20/2023									16,890	16,890			
100117345	Dallas	TX		07/20/2023									3,587	3,587			
100117346	Haiku	HI		07/20/2023									3,986	3,986			
100117348	Scottsdale	AZ		07/20/2023									13,492	13,492			
100117349	Glendale	AZ		07/20/2023									9,003	9,003			
100117350	San Diego	CA		07/20/2023									2,740	2,740			
100117352	Fresno	CA		07/20/2023									32,357	32,357			
100117353	Honolulu	HI		07/20/2023									6,140	6,140			
100117354	Oakland	CA		07/20/2023									7,565	7,565			
100117355	Ocoee	FL		07/20/2023									4,342	4,342			
100117356	Ocoee	FL		07/20/2023									4,734	4,734			
100117357	Los Angeles Area	CA		07/20/2023									7,230	7,230			
100117359	Cordova	TN		07/20/2023									4,431	4,431			
100117360	Mckinney	TX		07/20/2023									4,524	4,524			
100117361	San Leandro	CA		07/20/2023									9,274	9,274			
100117362	Katy	TX		07/20/2023									64,657	64,657			
100117363	Stratford	CT		07/20/2023									4,836	4,836			
100117364	(Valley Village Area)Los Angel	CA		07/20/2023									7,303	7,303			
100117365	Cypress	TX		07/20/2023									3,728	3,728			
100117366	San Jose	CA		07/20/2023									12,183	12,183			
100117367	Diamond Bar	CA		07/20/2023									8,641	8,641			
100117368	Piedmont	CA		07/20/2023									38,723	38,723			
100117369	Arcadia	CA		07/20/2023									16,157	16,157			
100117370	Los Angeles	CA		07/20/2023									2,165	2,165			
100117371	Melissa	TX		07/20/2023									4,957	4,957			
100117372	Victorville	CA		07/20/2023									5,810	5,810			
100117373	Fort Worth	TX		07/20/2023									4,890	4,890			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117374	Wilson	NC		07/20/2023									6,376	6,376			
100117375	Naples	FL		07/20/2023									2,485	2,485			
100117376	Corinth	TX		07/20/2023									5,708	5,708			
100117377	Plano	TX		07/20/2023									5,888	5,888			
100117379	La Puente Area	CA		07/20/2023									10,650	10,650			
100117380	Philadelphia	PA		07/20/2023									21,603	21,603			
100117381	Yorba Linda	CA		07/20/2023									22,392	22,392			
100117382	San Jose	CA		07/20/2023									11,093	11,093			
100117383	Sacramento	CA		07/20/2023									7,710	7,710			
100117384	Herald	CA		07/20/2023									6,450	6,450			
100117385	Cerritos	CA		07/20/2023									11,141	11,141			
100117386	Carson	CA		07/20/2023									10,824	10,824			
100117387	Henderson	NV		07/20/2023									8,563	8,563			
100117388	La Mirada	CA		07/20/2023									11,429	11,429			
100117389	Redondo Beach	CA		07/20/2023									88,006	88,006			
100117390	Long Beach	CA		07/20/2023									8,498	8,498			
100117391	Katy	TX		07/20/2023									6,138	6,138			
100117392	Phoenix	AZ		07/20/2023									4,982	4,982			
100117393	Los Angeles	CA		07/20/2023									17,982	17,982			
100117394	Lake Arrowhead	CA		07/20/2023									9,502	9,502			
100117395	Las Vegas	NV		07/20/2023									7,162	7,162			
100117396	(Reseda Area) Los Angeles	CA		07/20/2023									8,880	8,880			
100117398	Fresno	CA		07/20/2023									3,959	3,959			
100117399	Daly City	CA		07/20/2023									14,282	14,282			
100117400	Garden Grove	CA		07/20/2023									5,184	5,184			
100117401	Lynwood	CA		07/20/2023									27,576	27,576			
100117402	Chino	CA		07/20/2023									8,673	8,673			
100117403	San Marcos	TX		07/20/2023									10,278	10,278			
100117404	Beverly Hills	CA		07/20/2023									16,495	16,495			
100117405	Oakland	CA		07/20/2023									4,759	4,759			
100117406	Fresno	CA		07/20/2023									3,059	3,059			
100117407	Carson	CA		07/20/2023									6,636	6,636			
100117408	Houston	TX		07/20/2023									2,871	2,871			
100117410	Richmond	TX		07/20/2023									3,971	3,971			
100117411	San Ramon	CA		07/20/2023									23,442	23,442			
100117412	Anaheim	CA		07/20/2023									8,914	8,914			
100117413	Irvine	CA		07/20/2023									14,798	14,798			
100117414	Upland	CA		07/20/2023									8,681	8,681			
100117415	Ontario	CA		07/20/2023									8,725	8,725			
100117416	Baldwin Park	CA		07/20/2023									6,617	6,617			
100117418	Fontana	CA		07/20/2023									7,946	7,946			
100117419	Flushing	NY		07/20/2023									17,303	17,303			
100117420	Ontario	CA		07/20/2023									6,854	6,854			
100117421	Bayonne	NJ		07/20/2023									6,829	6,829			
100117422	Woodside	NY		07/20/2023									23,345	23,345			
100117423	Philadelphia	PA		07/20/2023									2,519	2,519			
100117424	Waterbury	CT		07/20/2023									1,317	1,317			
100117426	Orlando	FL		07/20/2023									7,437	7,437			
100117430	Cathedral City	CA		07/20/2023									1,702	1,702			
100117431	Elk Grove	CA		07/20/2023									4,466	4,466			
100117433	Washington	DC		07/20/2023									3,488	3,488			

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100117435	Miami	FL		07/20/2023									3,515	3,515			
100117436	Destin	FL		07/20/2023									2,910	2,910			
100117437	Doral	FL		07/20/2023									2,018	2,018			
100117438	Altadena	CA		07/20/2023									(15,694)	(15,694)			
100117439	Ellenwood	GA		07/20/2023									1,031	1,031			
100117440	Lancaster	CA		07/20/2023									3,883	3,883			
100117442	Las Vegas	NV		07/20/2023									2,031	2,031			
100117443	Newark	NJ		07/20/2023									2,971	2,971			
100117445	Danbury	CT		07/20/2023									1,904	1,904			
100117446	Buchanan	NY		07/20/2023									6,204	6,204			
100117450	Brooklyn	NY		07/20/2023									1,960	1,960			
100117451	Oakland	CA		07/20/2023									3,470	3,470			
100117452	Los Angeles (Encino Area)	CA		07/20/2023									5,977	5,977			
100117454	Kingwood	TX		07/20/2023									1,226	1,226			
100117456	Desert Hot Springs	CA		07/20/2023									2,595	2,595			
100117458	Lompoc	CA		07/20/2023									2,265	2,265			
100117460	Monterey	CA		07/20/2023									23,419	23,419			
100117461	Palm Springs	CA		07/20/2023									6,262	6,262			
100117462	Sparks	NV		07/20/2023									4,523	4,523			
100117463	Belleair	FL		07/20/2023									4,909	4,909			
100117465	Atlantic City	NJ		07/20/2023									1,927	1,927			
100117466	Phoenix	AZ		07/20/2023									1,315	1,315			
100117468	Columbus	OH		07/20/2023									1,293	1,293			
100117470	Locust Grove	GA		07/20/2023									4,244	4,244			
100117472	Columbus	OH		07/20/2023									1,208	1,208			
100117473	Columbus	OH		07/20/2023									1,370	1,370			
100117474	Savannah	GA		07/20/2023									2,578	2,578			
100117476	Gobles	MI		07/20/2023									4,499	4,499			
100117477	Asheville	NC		07/20/2023									4,156	4,156			
100117478	Ocean City	MD		07/20/2023									2,332	2,332			
100117479	Kingston	NY		07/20/2023									3,300	3,300			
100117481	Gulf Shores	AL		07/20/2023									3,304	3,304			
100117482	Fort Walton Beach	FL		07/20/2023									1,647	1,647			
100117483	Gouldsboro	PA		07/20/2023									1,963	1,963			
100117484	Sevierville	TN		07/20/2023									7,335	7,335			
100117485	Lexington	KY		07/20/2023									8,479	8,479			
100117487	Destin	FL		07/20/2023									4,804	4,804			
100117488	Gainesville	GA		07/20/2023									6,132	6,132			
100117489	Pocono Lake	PA		07/20/2023									1,842	1,842			
100117490	Loveland	CO		07/20/2023									5,214	5,214			
100117491	Coral Gables	FL		07/20/2023									25,534	25,534			
100117492	Northridge Area Los Angeles	CA		07/20/2023									11,967	11,967			
100117493	Las Vegas	NV		07/20/2023									1,293	1,293			
100117494	Helena	MT		07/20/2023									2,921	2,921			
100117495	Carson	CA		07/20/2023									2,211	2,211			
100117497	Sanford	FL		07/20/2023									2,527	2,527			
100117498	Bradenton	FL		07/20/2023									2,100	2,100			
100117499	Westbury	NY		07/20/2023									4,228	4,228			
100117500	Bay Harbor Islands	FL		07/20/2023									3,828	3,828			
100117502	Gig Harbor	WA		07/20/2023									5,619	5,619			
100117503	Kissimmee	FL		07/20/2023									1,266	1,266			

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100117505	Oak Lawn	IL		07/20/2023									3,112	3,112			
100117509	Palmdale	CA		07/20/2023									2,104	2,104			
100117510	Pinecrest	FL		07/20/2023									7,639	7,639			
100117511	Barstow	CA		07/20/2023									2,618	2,618			
100117513	Winter Haven	FL		07/20/2023									1,939	1,939			
100117518	Miami	FL		07/20/2023									2,442	2,442			
100117520	Haines City	FL		07/20/2023									2,804	2,804			
100117521	Kissimmee	FL		07/20/2023									2,201	2,201			
100117522	Galveston	TX		07/20/2023									947	947			
100117524	Las Vegas	NV		07/20/2023									1,929	1,929			
100117525	San Diego	CA		07/20/2023									3,269	3,269			
100117526	Stanwood	WA		07/20/2023									3,749	3,749			
100117527	Henderson	NV		07/20/2023									20,120	20,120			
100117528	El Cajon	CA		07/20/2023									6,579	6,579			
100117529	Los Angeles (Woodland Hills Ar	CA		07/20/2023									8,284	8,284			
100117530	Fresno	CA		07/20/2023									5,915	5,915			
100117531	Stockton	CA		07/20/2023									7,541	7,541			
100117532	San Jose	CA		07/20/2023									11,725	11,725			
100117533	Redondo Beach	CA		07/20/2023									13,780	13,780			
100117534	Perris	CA		07/20/2023									4,003	4,003			
100117535	Chicago	IL		07/20/2023									3,416	3,416			
100117536	Fountain Valley	CA		07/20/2023									97,847	97,847			
100117537	Clarksville	TN		07/20/2023									1,799	1,799			
100117538	Fremont	CA		07/20/2023									20,309	20,309			
100117539	Highland	CA		07/20/2023									3,135	3,135			
100117540	Palmdale	CA		07/20/2023									2,126	2,126			
100117541	(Van Nuys Area) Los Angeles	CA		07/20/2023									6,996	6,996			
100117543	Jacksonville	OR		07/20/2023									17,278	17,278			
100117545	Garden Grove	CA		07/20/2023									8,761	8,761			
100117546	Pasadena	CA		07/20/2023									6,639	6,639			
100117547	San Jose	CA		07/20/2023									6,580	6,580			
100117548	Huntington Beach	CA		07/20/2023									42,120	42,120			
100117549	Round Rock	TX		07/20/2023									3,395	3,395			
100117550	Moreno Valley	CA		07/20/2023									4,329	4,329			
100117552	Huntington Beach	CA		07/20/2023									7,691	7,691			
100117553	San Jose	CA		07/20/2023									9,809	9,809			
100117554	Jurupa Valley	CA		07/20/2023									5,786	5,786			
100117556	Stockton	CA		07/20/2023									3,959	3,959			
100117557	Marysville	WA		07/20/2023									3,314	3,314			
100117558	Indianapolis	IN		07/20/2023									1,436	1,436			
100117559	Los Angeles (Arleta Area)	CA		07/20/2023									2,728	2,728			
100117560	Myrtle Beach	SC		07/20/2023									990	990			
100117561	Stuart	FL		07/20/2023									846	846			
100117562	Altamonte Springs	FL		07/20/2023									1,713	1,713			
100117563	Chandler	AZ		07/20/2023									1,108	1,108			
100117564	Miami	FL		07/20/2023									3,789	3,789			
100117565	Cypress	TX		07/20/2023									4,368	4,368			
100117566	Spring	TX		07/20/2023									3,098	3,098			
100117567	Kissimmee	FL		07/20/2023									2,958	2,958			
100117568	Salinas	CA		07/20/2023									6,816	6,816			
100117569	Davenport	FL		07/20/2023									1,441	1,441			

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100117570	Winter Haven	FL		07/20/2023									1,560	1,560			
100117571	Sunrise	FL		07/20/2023									4,224	4,224			
100117572	Sunnyvale	CA		07/20/2023									15,092	15,092			
100117573	Westlake Village	CA		07/20/2023									10,540	10,540			
100117574	San Bernardino	CA		07/20/2023									59,804	59,804			
100117575	Daly City	CA		07/20/2023									7,461	7,461			
100117576	Brentwood	MD		07/20/2023									2,931	2,931			
100117579	Los Angeles	CA		07/20/2023									5,085	5,085			
100117580	(Arleta Area)Los Angeles	CA		07/20/2023									4,340	4,340			
100117581	Kissimmee	FL		07/20/2023									4,342	4,342			
100117582	Des Plaines	IL		07/20/2023									2,604	2,604			
100117583	San Diego	CA		07/20/2023									4,655	4,655			
100117584	Herriman	UT		07/20/2023									2,616	2,616			
100117585	Antioch	CA		07/20/2023									5,572	5,572			
100117586	La Porte	TX		07/20/2023									1,852	1,852			
100117587	Atherton	CA		07/20/2023									28,508	28,508			
100117588	Katy	TX		07/20/2023									105,953	105,953			
100117589	Orlando	FL		07/20/2023									6,597	6,597			
100117590	Katy	TX		07/20/2023									2,147	2,147			
100117591	Gaithersburg	MD		07/20/2023									3,578	3,578			
100117592	Colonial Heights	VA		07/20/2023									2,209	2,209			
100117593	Haines City	FL		07/20/2023									5,731	5,731			
100117594	Kirkland	WA		07/20/2023									15,347	15,347			
100117597	Lakewood	WA		07/20/2023									2,254	2,254			
100117599	Ellicott City	MD		07/20/2023									2,835	2,835			
100117601	Sevierville	TN		07/20/2023									1,888	1,888			
100117602	Cocoa Beach	FL		07/20/2023									5,261	5,261			
100117603	Louisville	KY		07/20/2023									1,586	1,586			
100117604	St. Augustine	FL		07/20/2023									4,205	4,205			
100117605	Surf City	NC		07/20/2023									3,220	3,220			
100117606	Ellijay	GA		07/20/2023									1,443	1,443			
100117607	Manchester	NH		07/20/2023									3,421	3,421			
100117608	Garden Grove	CA		07/20/2023									3,817	3,817			
100117611	Porter	TX		07/20/2023									2,315	2,315			
100117612	Boca Raton	FL		07/20/2023									882	882			
100117614	Boca Raton	FL		07/20/2023									1,799	1,799			
100117615	Spring	TX		07/20/2023									2,818	2,818			
100117616	San Antonio	TX		07/20/2023									130,319	130,319			
100117617	Charlotte	NC		07/20/2023									2,163	2,163			
100117619	Conroe	TX		07/20/2023									990	990			
100117620	Gainesville	GA		07/20/2023									1,647	1,647			
100117623	Myrtle Beach	SC		07/20/2023									1,511	1,511			
100117624	Orlando	FL		07/20/2023									1,277	1,277			
100117628	Woodbridge	VA		07/20/2023									1,021	1,021			
100117632	Tucson	AZ		07/20/2023									1,449	1,449			
100117634	Fresh Meadows	NY		07/20/2023									2,196	2,196			
100117635	Portage	IN		07/20/2023									1,323	1,323			
100117636	Waterbury	CT		07/20/2023									953	953			
100117639	Mastic	NY		07/20/2023									1,318	1,318			
100117640	Panama City Beach	FL		07/20/2023									5,056	5,056			
100117643	Orlando	FL		07/20/2023									641	641			

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100117646	Kissimmee	FL		07/20/2023									865	865			
100117649	Oxnard	CA		07/20/2023									3,516	3,516			
100117650	Ocala	FL		07/20/2023									592	592			
100117651	Parkland	FL		07/20/2023									3,022	3,022			
100117652	New Braunfels	TX		07/20/2023									1,285	1,285			
100117654	Houston	TX		07/20/2023									1,690	1,690			
100117655	Myrtle Beach	SC		07/20/2023									870	870			
100117656	Bonita Springs	FL		07/20/2023									2,414	2,414			
100117657	Nashville	TN		07/20/2023									2,219	2,219			
100117658	Las Vegas	NV		07/20/2023									3,512	3,512			
100117659	Daytona Beach Shores	FL		07/20/2023									1,263	1,263			
100117662	Lafayette	CA		07/20/2023									16,145	16,145			
100117663	Orlando	FL		07/20/2023									2,468	2,468			
100117664	Beaumont	CA		07/20/2023									2,117	2,117			
100117666	Hesperia	CA		07/20/2023									1,189	1,189			
100117668	Buena Park	CA		07/20/2023									13,368	13,368			
100117669	Littleton	CO		07/20/2023									3,752	3,752			
100117671	Salem	OR		07/20/2023									1,529	1,529			
100117673	Hilton Head Island	SC		07/20/2023									2,089	2,089			
100117675	Gatlinburg	TN		07/20/2023									4,104	4,104			
100117676	Kissimmee	FL		07/20/2023									6,407	6,407			
100117677	West Des Moines	IA		07/20/2023									3,524	3,524			
100117678	Davenport	FL		07/20/2023									4,822	4,822			
100117679	Philadelphia	PA		07/20/2023									1,022	1,022			
100117680	Hanford	CA		07/20/2023									1,888	1,888			
100117681	Durango	CO		07/20/2023									3,431	3,431			
100117682	Wichita	KS		07/20/2023									893	893			
100117683	Tampa	FL		07/20/2023									3,221	3,221			
100117684	Riverhead	NY		07/20/2023									1,831	1,831			
100117685	Naperville	IL		07/20/2023									9,533	9,533			
100117686	Davenport	FL		07/20/2023									4,395	4,395			
100117687	Woodland Park	NJ		07/20/2023									3,710	3,710			
100117688	Clermont	FL		07/20/2023									4,450	4,450			
100117689	Cypress	TX		07/20/2023									4,563	4,563			
100117690	Allen	TX		07/20/2023									3,018	3,018			
100117691	Davenport	FL		07/20/2023									4,901	4,901			
100117692	Columbia	SC		07/20/2023									14,756	14,756			
100117693	Santa Clarita	CA		07/20/2023									3,381	3,381			
100117694	West Hartford	CT		07/20/2023									3,425	3,425			
100117695	Clermont	FL		07/20/2023									4,046	4,046			
100117698	Marathon	FL		07/20/2023									27,096	27,096			
100117699	Long Beach	CA		07/20/2023									5,190	5,190			
100117700	Calimesa	CA		07/20/2023									6,512	6,512			
100117701	Cibolo	TX		07/20/2023									5,747	5,747			
100117702	Renton	WA		07/20/2023									396,436	396,436			
100117703	Elk Grove	CA		07/20/2023									4,611	4,611			
100117704	Stockton	CA		07/20/2023									4,574	4,574			
100117705	Pasadena	CA		07/20/2023									5,447	5,447			
100117706	Riverton	UT		07/20/2023									2,928	2,928			
100117707	Rosemead	CA		07/20/2023									5,936	5,936			
100117708	Palmdale	CA		07/20/2023									3,826	3,826			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117710	Katy	TX		07/20/2023									33,815	33,815			
100117711	Palmdale Area	CA		07/20/2023									4,553	4,553			
100117712	Los Angeles	CA		07/20/2023									2,559	2,559			
100117713	Area Of Arleta Los Angeles	CA		07/20/2023									7,903	7,903			
100117714	Temecula	CA		07/20/2023									6,517	6,517			
100117715	Elk Grove	CA		07/20/2023									6,193	6,193			
100117716	Orange	CA		07/20/2023									23,737	23,737			
100117717	(Granada Hills Area) Los Angel	CA		07/20/2023									8,652	8,652			
100117718	Englewood Cliffs	NJ		07/20/2023									5,375	5,375			
100117719	Escondido	CA		07/20/2023									5,158	5,158			
100117720	Plano	TX		07/20/2023									3,171	3,171			
100117721	Brownsville	TX		07/20/2023									6,712	6,712			
100117723	Castro Valley	CA		07/20/2023									6,855	6,855			
100117724	Round Rock	TX		07/20/2023									3,987	3,987			
100117725	West Covina	CA		07/20/2023									3,785	3,785			
100117726	Coral Springs	FL		07/20/2023									5,174	5,174			
100117727	San Leandro	CA		07/20/2023									5,933	5,933			
100117728	West Valley City	UT		07/20/2023									2,004	2,004			
100117729	Los Angeles	CA		07/20/2023									25,234	25,234			
100117730	Lubbock	TX		07/20/2023									2,095	2,095			
100117731	Frisco	TX		07/20/2023									6,814	6,814			
100117732	Sugar Land	TX		07/20/2023									5,469	5,469			
100117735	Melissa	TX		07/20/2023									2,775	2,775			
100117736	Pacifica	CA		07/20/2023									8,209	8,209			
100117737	Magnolia	TX		07/20/2023									45,085	45,085			
100117738	Austin	TX		07/20/2023									2,786	2,786			
100117739	Philadelphia	PA		07/20/2023									1,175	1,175			
100117741	Suwanee	GA		07/20/2023									6,134	6,134			
100117742	Yorkville	IL		07/20/2023									2,244	2,244			
100117743	Tampa	FL		07/20/2023									4,917	4,917			
100117745	Orange	CA		07/20/2023									3,853	3,853			
100117746	Elk Grove	CA		07/20/2023									3,703	3,703			
100117747	Katy	TX		07/20/2023									1,934	1,934			
100117748	Miami	FL		07/20/2023									1,207	1,207			
100117750	Miami	FL		07/20/2023									10,423	10,423			
100117752	Saint Cloud	FL		07/20/2023									3,631	3,631			
100117754	Los Angeles	CA		07/20/2023									3,484	3,484			
100117756	Buford	GA		07/20/2023									3,714	3,714			
100117757	Baton Rouge	LA		07/20/2023									6,517	6,517			
100117759	Buford	GA		07/20/2023									2,845	2,845			
100117760	Lakeland	FL		07/20/2023									3,177	3,177			
100117761	Laguna Niguel	CA		07/20/2023									19,474	19,474			
100117762	Northridge	CA		07/20/2023									21,616	21,616			
100117763	Fridley	MN		07/20/2023									2,575	2,575			
100117766	Arlington	TX		07/20/2023									2,231	2,231			
100117767	Seattle	WA		07/20/2023									5,222	5,222			
100117769	Fulshear	TX		07/20/2023									3,006	3,006			
100117770	Renton	WA		07/20/2023									3,282	3,282			
100117771	Fairfax	VA		07/20/2023									5,201	5,201			
100117772	North Brunswick	NJ		07/20/2023									1,659	1,659			
100117773	Rosemead	CA		07/20/2023									5,060	5,060			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117775	(West Hills Area) Los Angeles	CA		07/20/2023									6,682	6,682			
100117776	Fort Walton Beach	FL		07/20/2023									1,731	1,731			
100117777	New Caney	TX		07/20/2023									1,665	1,665			
100117778	Bellevue	WA		07/20/2023									4,834	4,834			
100117779	Bakersfield	CA		07/20/2023									2,300	2,300			
100117781	Fishers	IN		07/20/2023									57,709	57,709			
100117782	Richmond	TX		07/20/2023									3,488	3,488			
100117783	Torrance	CA		07/20/2023									1,655	1,655			
100117784	Miami	FL		07/20/2023									3,184	3,184			
100117786	Concord	NC		07/20/2023									3,405	3,405			
100117787	Gardena	CA		07/20/2023									1,461	1,461			
100117790	Alameda	CA		07/20/2023									7,189	7,189			
100117791	Sonoma	CA		07/20/2023									10,244	10,244			
100117792	Edmond	OK		07/20/2023									1,554	1,554			
100117793	Santa Clarita Area	CA		07/20/2023									4,345	4,345			
100117794	Upper Darby	PA		07/20/2023									23,331	23,331			
100117795	North Hills Area City Of Los	CA		07/20/2023									5,069	5,069			
100117797	Greenville	TX		07/20/2023									20,509	20,509			
100117799	Greenville	TX		07/20/2023									2,646	2,646			
100117801	Napa	CA		07/20/2023									10,345	10,345			
100117803	Gardena	CA		07/20/2023									958	958			
100117804	Fresno	CA		07/20/2023									3,956	3,956			
100117805	Rowland Heights	CA		07/20/2023									4,709	4,709			
100117806	Katy	TX		07/20/2023									1,937	1,937			
100117807	Peoria	AZ		07/20/2023									2,849	2,849			
100117808	Loganville	GA		07/20/2023									1,729	1,729			
100117810	Randolph	MA		07/20/2023									3,277	3,277			
100117812	Washington	NC		07/20/2023									1,731	1,731			
100117814	Destin	FL		07/20/2023									2,383	2,383			
100117816	San Leandro	CA		07/20/2023									8,390	8,390			
100117820	Jamaica	NY		07/20/2023									3,246	3,246			
100117823	Central Islip	NY		07/20/2023									1,807	1,807			
100117824	Kissimmee	FL		07/20/2023									1,401	1,401			
100117826	San Diego	CA		07/20/2023									2,174	2,174			
100117828	East Brunswick	NJ		07/20/2023									2,283	2,283			
100117831	Pembroke Park	FL		07/20/2023									332	332			
100117832	Orlando	FL		07/20/2023									1,138	1,138			
100117833	Houston	TX		07/20/2023									754	754			
100117834	Clearwater	FL		07/20/2023									1,270	1,270			
100117835	Paramus	NJ		07/20/2023									(2)	(2)			
100117836	Miami	FL		07/20/2023									8,674	8,674			
100117837	Port Saint Lucie	FL		07/20/2023									1,806	1,806			
100117839	Houston	TX		07/20/2023									614	614			
100117840	Los Angeles	CA		07/20/2023									(12,764)	(12,764)			
100117841	Sugar Land	TX		07/20/2023									1,137	1,137			
100117842	Katy	TX		07/20/2023									2,630	2,630			
100117843	Davenport	FL		07/20/2023									2,483	2,483			
100117844	Rohnert Park	CA		07/20/2023									20,871	20,871			
100117846	Mount Kisco	NY		07/20/2023									2,327	2,327			
100117847	Katy	TX		07/20/2023									1,521	1,521			
100117848	Cedar Rapids	IA		07/20/2023									450	450			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117849	Fulshear	TX		07/20/2023									2,162	2,162			
100117850	Orlando	FL		07/20/2023									1,713	1,713			
100117851	Folsom	CA		07/20/2023									8,518	8,518			
100117852	Davenport	FL		07/20/2023									3,714	3,714			
100117853	Maiden	NC		07/20/2023									2,265	2,265			
100117854	Ruskin	FL		07/20/2023									(4,162)	(4,162)			
100117855	Tacoma	WA		07/20/2023									2,095	2,095			
100117858	Los Angeles	CA		07/20/2023									37,511	37,511			
100117859	Menifee	CA		07/20/2023									2,985	2,985			
100117860	Hasbrouck Heights	NJ		07/20/2023									5,811	5,811			
100117861	Bartlett	TN		07/20/2023									1,676	1,676			
100117862	Newark	NJ		07/20/2023									1,420	1,420			
100117863	Miami Shores	FL		07/20/2023									5,443	5,443			
100117864	Boston	MA		07/20/2023									227	227			
100117865	Boston	MA		07/20/2023									220	220			
100117867	Coral Springs	FL		07/20/2023									760	760			
100117868	Panama City Beach	FL		07/20/2023									1,157	1,157			
100117869	West Palm Beach	FL		07/20/2023									1,521	1,521			
100117870	Panama City Beach	FL		07/20/2023									2,523	2,523			
100117871	Hollywood	FL		07/20/2023									881	881			
100117873	Missouri City	TX		07/20/2023									2,151	2,151			
100117874	Orlando	FL		07/20/2023									1,756	1,756			
100117875	Miami	FL		07/20/2023									3,575	3,575			
100117876	Philadelphia	PA		07/20/2023									2,202	2,202			
100117879	Orlando	FL		07/20/2023									1,088	1,088			
100117883	Tamarac	FL		07/20/2023									2,060	2,060			
100117887	Los Angeles	CA		07/20/2023									6,333	6,333			
100117888	Santa Rosa Beach	FL		07/20/2023									9,546	9,546			
100117889	Woodland Park	NJ		07/20/2023									1,819	1,819			
100117891	Bakersfield	CA		07/20/2023									2,464	2,464			
100117892	Miami Beach	FL		07/20/2023									1,242	1,242			
100117893	Atlanta	GA		07/20/2023									10,333	10,333			
100117894	Sylmar	CA		07/20/2023									6,522	6,522			
100117895	Rockport	MA		07/20/2023									2,009	2,009			
100117897	Ocala	FL		07/20/2023									4,266	4,266			
100117898	Boca Raton	FL		07/20/2023									847	847			
100117899	Manassas	VA		07/20/2023									2,280	2,280			
100117900	Boca Raton	FL		07/20/2023									873	873			
100117901	Victorville	CA		07/20/2023									2,602	2,602			
100117903	Waterbury	CT		07/20/2023									365	365			
100117908	La Verne	CA		07/20/2023									5,306	5,306			
100117910	San Jose	CA		07/20/2023									2,237	2,237			
100117911	Glendale	AZ		07/20/2023									1,433	1,433			
100117912	Davenport	FL		07/20/2023									1,832	1,832			
100117913	Union City	CA		07/20/2023									1,986	1,986			
100117914	West Palm Beach	FL		07/20/2023									2,871	2,871			
100117917	Austin	TX		07/20/2023									1,625	1,625			
100117919	Bothell	WA		07/20/2023									1,315	1,315			
100117920	Raleigh	NC		07/20/2023									2,805	2,805			
100117922	Winnetka (City Of Los Angeles)	CA		07/20/2023									3,848	3,848			
100117923	Philadelphia	PA		07/20/2023									1,393	1,393			

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100117924	Edinburg	TX		07/20/2023									679	679			
100117925	Anaheim	CA		07/20/2023									4,902	4,902			
100117927	Riverside	CA		07/20/2023									1,065	1,065			
100117928	Moreno Valley	CA		07/20/2023									3,752	3,752			
100117930	Lake Stevens	WA		07/20/2023									13,119	13,119			
100117931	(Van Nuys Area) Los Angeles	CA		07/20/2023									4,557	4,557			
100117932	Katy	TX		07/20/2023									2,562	2,562			
100117933	College Station	TX		07/20/2023									23,115	23,115			
100117934	Los Angeles	CA		07/20/2023									1,855	1,855			
100117935	Las Vegas	NV		07/20/2023									2,931	2,931			
100117936	Wylie	TX		07/20/2023									174,057	174,057			
100117937	Escondido	CA		07/20/2023									10,123	10,123			
100117938	Rosemead	CA		07/20/2023									4,247	4,247			
100117941	Ellicott City	MD		07/20/2023									4,309	4,309			
100117942	Millbrae	CA		07/20/2023									16,386	16,386			
100117943	Fayetteville	NC		07/20/2023									1,062	1,062			
100117945	Katy	TX		07/20/2023									2,976	2,976			
100117946	Sun City Center	FL		07/20/2023									3,053	3,053			
100117947	Katy	TX		07/20/2023									4,829	4,829			
100117948	Wesley Chapel	FL		07/20/2023									4,121	4,121			
100117949	Lynwood	CA		07/20/2023									6,126	6,126			
100117950	Houston	TX		07/20/2023									2,721	2,721			
100117951	Alhambra	CA		07/20/2023									8,617	8,617			
100117953	Fort Walton Beach	FL		07/20/2023									4,524	4,524			
100117954	Winter Haven	FL		07/20/2023									3,825	3,825			
100117955	San Diego	CA		07/20/2023									8,005	8,005			
100117956	Redmond	WA		07/20/2023									11,528	11,528			
100117959	Houston	TX		07/20/2023									3,141	3,141			
100117960	Redlands	CA		07/20/2023									6,490	6,490			
100117961	San Lorenzo	CA		07/20/2023									10,565	10,565			
100117963	Palmdale	CA		07/20/2023									1,534	1,534			
100117965	Warminster	PA		07/20/2023									1,937	1,937			
100117966	New London	CT		07/20/2023									1,851	1,851			
100117969	Olivehurst	CA		07/20/2023									1,020	1,020			
100117970	Las Vegas	NV		07/20/2023									1,073	1,073			
100117975	South Gate	CA		07/20/2023									3,266	3,266			
100117976	Marietta	GA		07/20/2023									781	781			
100117977	Junction City	CA		07/20/2023									808	808			
100117979	North Miami Beach	FL		07/20/2023									16,415	16,415			
100117980	Stratford	CT		07/20/2023									1,589	1,589			
100117983	Miami Shores	FL		07/20/2023									4,074	4,074			
100117987	League City	TX		07/20/2023									760	760			
100117988	Frisco	TX		07/20/2023									1,472	1,472			
100117989	Boca Raton	FL		07/20/2023									1,132	1,132			
100117992	Lake Wylie	SC		07/20/2023									1,769	1,769			
100117993	Kissimmee	FL		07/20/2023									2,923	2,923			
100117994	Zephyrhills	FL		07/20/2023									1,549	1,549			
100117995	Wellington	FL		07/20/2023									16,645	16,645			
100117998	Meriden	CT		07/20/2023									2,037	2,037			
100117999	Eagle Mountain	UT		07/20/2023									3,272	3,272			
100118000	Monroeville	PA		07/20/2023									1,381	1,381			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118002	North Fort Myers	FL		07/20/2023									38,509	38,509			
100118004	Rancho Cordova	CA		07/20/2023									7,763	7,763			
100118005	San Jose	CA		07/20/2023									13,709	13,709			
100118006	Stuarts Draft	VA		07/20/2023									3,573	3,573			
100118007	Los Angeles	CA		07/20/2023									5,577	5,577			
100118008	Ontario	CA		07/20/2023									8,719	8,719			
100118009	Los Angeles	CA		07/20/2023									15,311	15,311			
100118010	Ontario	CA		07/20/2023									7,348	7,348			
100118011	Ontario	CA		07/20/2023									6,783	6,783			
100118012	Tujunga	CA		07/20/2023									12,853	12,853			
100118013	Los Angeles	CA		07/20/2023									13,721	13,721			
100118014	San Jose	CA		07/20/2023									11,420	11,420			
100118015	Temple City	CA		07/20/2023									14,998	14,998			
100118016	Chino	CA		07/20/2023									7,331	7,331			
100118017	Westminster	CA		07/20/2023									7,923	7,923			
100118018	Montclair	CA		07/20/2023									4,326	4,326			
100118019	Hacienda Heights	CA		07/20/2023									9,738	9,738			
100118020	San Juan Capistrano	CA		07/20/2023									21,872	21,872			
100118021	Westminster	CA		07/20/2023									6,685	6,685			
100118022	Gardena	CA		07/20/2023									25,956	25,956			
100118023	Fountain Valley	CA		07/20/2023									7,314	7,314			
100118024	Rancho Cucamonga	CA		07/20/2023									6,954	6,954			
100118025	Ontario	CA		07/20/2023									8,260	8,260			
100118026	Buena Park	CA		07/20/2023									7,766	7,766			
100118027	Fontana	CA		07/20/2023									4,899	4,899			
100118028	Corona	CA		07/20/2023									4,903	4,903			
100118029	Garden Grove	CA		07/20/2023									7,542	7,542			
100118030	Mcdonough	GA		07/20/2023									3,293	3,293			
100118031	Herndon	VA		07/20/2023									3,230	3,230			
100118032	Westminster	CA		07/20/2023									9,045	9,045			
100118034	San Francisco	CA		07/20/2023									13,052	13,052			
100118035	Fresno	CA		07/20/2023									45,658	45,658			
100118036	Miami	FL		07/20/2023									7,599	7,599			
100118037	Houston	TX		07/20/2023									3,966	3,966			
100118038	Falls Church	VA		07/20/2023									8,010	8,010			
100118039	Irvington	NJ		07/20/2023									9,610	9,610			
100118041	Englewood	OH		07/20/2023									4,680	4,680			
100118042	Hamilton	NJ		07/20/2023									2,529	2,529			
100118043	Baltimore	MD		07/20/2023									2,519	2,519			
100118044	Newark	NJ		07/20/2023									8,461	8,461			
100118045	Parma	OH		07/20/2023									1,362	1,362			
100118046	Miami	FL		07/20/2023									15,340	15,340			
100118047	Scranton	PA		07/20/2023									2,397	2,397			
100118048	Quakertown	PA		07/20/2023									3,173	3,173			
100118049	Baltimore	MD		07/20/2023									1,188	1,188			
100118050	Sparrows Point	MD		07/20/2023									5,303	5,303			
100118051	Maple Heights	OH		07/20/2023									1,547	1,547			
100118052	Beloit	WI		07/20/2023									931	931			
100118053	Baltimore	MD		07/20/2023									218	218			
100118054	Hampton Bays	NY		07/20/2023									11,247	11,247			
100118055	Dundalk	MD		07/20/2023									1,001	1,001			

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100118056	Independence	MO		07/20/2023									861	861			
100118057	Marion	IN		07/20/2023									1,191	1,191			
100118058	Hauppauge	NY		07/20/2023									11,062	11,062			
100118059	Saint Bernard	OH		07/20/2023									1,998	1,998			
100118063	Chattanooga	TN		07/20/2023									2,453	2,453			
100118064	Miami Beach	FL		07/20/2023									4,700	4,700			
100118066	Orlando	FL		07/20/2023									2,806	2,806			
100118067	Ozone Park	NY		07/20/2023									4,826	4,826			
100118068	Altamonte Springs	FL		07/20/2023									691	691			
100118069	Altamonte Springs	FL		07/20/2023									793	793			
100118070	Atlanta	GA		07/20/2023									1,543	1,543			
100118071	Lake Worth	FL		07/20/2023									2,925	2,925			
100118072	Stratford	CT		07/20/2023									1,803	1,803			
100118073	Ogden	UT		07/20/2023									1,530	1,530			
100118074	Lake Worth	FL		07/20/2023									1,926	1,926			
100118075	Pflugerville	TX		07/20/2023									968	968			
100118077	Charlotte	NC		07/20/2023									773	773			
100118079	Weston	CT		07/20/2023									3,266	3,266			
100118080	Cape Coral	FL		07/20/2023									1,046	1,046			
100118081	Orlando	FL		07/20/2023									1,424	1,424			
100118082	Kissimmee	FL		07/20/2023									1,895	1,895			
100118083	Fresno	CA		07/20/2023									1,491	1,491			
100118084	Montague	CA		07/20/2023									1,121	1,121			
100118086	Miami	FL		07/20/2023									1,797	1,797			
100118087	North Riverside	IL		07/20/2023									812	812			
100118089	Haines City	FL		07/20/2023									1,567	1,567			
100118092	Champions Gate	FL		07/20/2023									2,365	2,365			
100118093	Knoxville	TN		07/20/2023									1,240	1,240			
100118094	Charlotte	NC		07/20/2023									1,299	1,299			
100118097	Milton	GA		07/20/2023									13,111	13,111			
100118098	Brooklyn	NY		07/20/2023									1,154	1,154			
100118099	Las Vegas	NV		07/20/2023									1,037	1,037			
100118100	Santa Barbara	CA		07/20/2023									8,596	8,596			
100118101	Boca Raton	FL		07/20/2023									16,259	16,259			
100118104	Wall Township	NJ		07/20/2023									1,134	1,134			
100118105	Bakersfield	CA		07/20/2023									1,633	1,633			
100118108	Odenton	MD		07/20/2023									28,044	28,044			
100118109	Rancho Cucamonga	CA		07/20/2023									7,810	7,810			
100118110	Westminster	MD		07/20/2023									3,803	3,803			
100118111	Rancho Cucamonga	CA		07/20/2023									10,120	10,120			
100118112	Littlerock	CA		07/20/2023									4,228	4,228			
100118113	Sacramento	CA		07/20/2023									6,483	6,483			
100118115	Glendora	CA		07/20/2023									8,085	8,085			
100118116	Santa Ana	CA		07/20/2023									4,287	4,287			
100118117	Stanton	CA		07/20/2023									4,979	4,979			
100118118	Sacramento	CA		07/20/2023									5,178	5,178			
100118120	Punta Gorda	FL		07/20/2023									1,566	1,566			
100118121	Joelton	TN		07/20/2023									1,721	1,721			
100118122	Dallas	TX		07/20/2023									700	700			
100118125	Miami	FL		07/20/2023									56,128	56,128			
100118126	Davenport	FL		07/20/2023									1,623	1,623			

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100118127	Port Saint Lucie	FL		07/20/2023									2,138	2,138			
100118129	Congers	NY		07/20/2023									2,708	2,708			
100118130	Pasadena	TX		07/20/2023									479	479			
100118132	Orlando	FL		07/20/2023									796	796			
100118136	West Palm Beach	FL		07/20/2023									1,282	1,282			
100118137	Honolulu	HI		07/20/2023									1,124	1,124			
100118139	Hemet	CA		07/20/2023									2,493	2,493			
100118140	Loxahatchee	FL		07/20/2023									7,914	7,914			
100118141	Renton	WA		07/20/2023									2,436	2,436			
100118142	Pittsburg	CA		07/20/2023									3,759	3,759			
100118143	Las Vegas	NV		07/20/2023									4,037	4,037			
100118144	Sarasota	FL		07/20/2023									1,310	1,310			
100118145	Corpus Christi	TX		07/20/2023									962	962			
100118146	Sunny Isles Beach	FL		07/20/2023									1,417	1,417			
100118147	New York	NY		07/20/2023									17,821	17,821			
100118148	Myrtle Beach	SC		07/20/2023									1,321	1,321			
100118150	Saugus	CA		07/20/2023									3,748	3,748			
100118151	Myrtle Beach	SC		07/20/2023									1,802	1,802			
100118153	Cordova	TN		07/20/2023									1,415	1,415			
100118154	Missouri City	TX		07/20/2023									833	833			
100118155	Orlando	FL		07/20/2023									1,149	1,149			
100118156	Panama City Beach	FL		07/20/2023									1,305	1,305			
100118159	Decatur	GA		07/20/2023									486	486			
100118161	Long Beach	CA		07/20/2023									1,517	1,517			
100118162	Stockton	CA		07/20/2023									3,787	3,787			
100118163	Doral	FL		07/20/2023									2,481	2,481			
100118164	Metairie	LA		07/20/2023									1,732	1,732			
100118165	Charlotte	NC		07/20/2023									1,246	1,246			
100118174	Destin	FL		07/20/2023									3,729	3,729			
100118179	San Antonio	TX		07/20/2023									212	212			
100118181	West Chester	PA		07/20/2023									1,705	1,705			
100118183	Kissimmee	FL		07/20/2023									976	976			
100118184	Myrtle Beach	SC		07/20/2023									1,074	1,074			
100118185	Woodstock	GA		07/20/2023									3,755	3,755			
100118186	Deltona	FL		07/20/2023									1,706	1,706			
100118187	Lake Forest	CA		07/20/2023									6,955	6,955			
100118189	Houston	TX		07/20/2023									1,111	1,111			
100118192	Shawnee	KS		07/20/2023									2,910	2,910			
100118194	Rowland Heights	CA		07/20/2023									4,485	4,485			
100118195	Sherman Oaks	CA		07/21/2023									7,932	7,932			
100118196	Vineyard	UT		07/21/2023									2,187	2,187			
100118197	Pittsburg	CA		07/21/2023									240,084	240,084			
100118199	Indianapolis	IN		07/21/2023									892	892			
100118200	Wesley Chapel	FL		07/21/2023									1,879	1,879			
100118201	Phoenix	AZ		07/21/2023									334	334			
100118202	Montgomery	IL		07/21/2023									1,591	1,591			
100118203	Orlando	FL		07/21/2023									9,391	9,391			
100118204	Atlanta	GA		07/21/2023									839	839			
100118627	Garland	TX		07/25/2023									991	991			
100118628	Elk Grove	CA		07/25/2023									1,159	1,159			
100118630	Fresh Meadows	NY		07/25/2023									2,980	2,980			

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100118631	Framingham	MA		07/25/2023									1,443	1,443			
100118632	Mesa	AZ		07/25/2023									1,367	1,367			
100118633	Hallandale Beach	FL		07/25/2023									3,041	3,041			
100118634	New Orleans	LA		07/25/2023									733	733			
100118637	Ortonville	MI		07/25/2023									2,427	2,427			
100118638	Clarence	NY		07/25/2023									663	663			
100118639	Bronx	NY		07/25/2023									1,929	1,929			
100118640	Boca Raton	FL		07/25/2023									1,310	1,310			
100118642	Chico	CA		07/25/2023									2,567	2,567			
100118643	Brooklyn	NY		07/25/2023									604	604			
100118644	Scottsdale	AZ		07/25/2023									1,228	1,228			
100118645	Doral	FL		07/25/2023									12,189	12,189			
100118647	Clovis	CA		07/25/2023									1,207	1,207			
100118648	Plantation	FL		07/25/2023									862	862			
100118649	Carrollton	TX		07/25/2023									4,515	4,515			
100118650	Lawndale	CA		07/25/2023									1,843	1,843			
100118654	Chester	MD		07/25/2023									851	851			
100118655	Cape Coral	FL		07/25/2023									653	653			
100118657	Ocala	FL		07/25/2023									526	526			
100118658	Charlotte	NC		07/25/2023									572	572			
100118659	Miami	FL		07/25/2023									376	376			
100118660	Clarkdale	AZ		07/25/2023									928	928			
100118661	East Aurora	NY		07/25/2023									1,399	1,399			
100118662	Roslyn	NY		07/25/2023									2,292	2,292			
100118663	Mount Vernon	NY		07/25/2023									2,001	2,001			
100118664	Norridge	IL		07/25/2023									816	816			
100118665	Lake City	FL		07/25/2023									354	354			
100118666	Austin	TX		07/25/2023									2,785	2,785			
100118667	Trabuco Canyon	CA		07/25/2023									4,812	4,812			
100118668	Bronx	NY		07/25/2023									1,731	1,731			
100118670	Graham	TX		07/25/2023									9,352	9,352			
100118671	Glen Cove	NY		07/25/2023									1,827	1,827			
100118672	Hialeah	FL		07/25/2023									1,227	1,227			
100118673	Chatsworth	CA		07/25/2023									3,713	3,713			
100118674	Redding	CT		07/25/2023									63,297	63,297			
100118675	Jacksonville	FL		07/25/2023									562	562			
100118676	Reunion	FL		07/25/2023									1,170	1,170			
100118677	Auburn	CA		07/25/2023									1,147	1,147			
100118678	Riverside	CA		07/25/2023									1,323	1,323			
100118679	Sarasota	FL		07/25/2023									3,257	3,257			
100118680	Wrentham	MA		07/25/2023									1,974	1,974			
100118682	Zephyr Cove	NV		07/25/2023									1,125	1,125			
100118684	Sunny Isles Beach	FL		07/25/2023									10,128	10,128			
100118685	Royal Palm Beach	FL		07/25/2023									574	574			
100118686	Riverside	CT		07/25/2023									600	600			
100118687	Scottsdale	AZ		07/25/2023									1,252	1,252			
100118688	Southwest Ranches	FL		07/25/2023									2,922	2,922			
100118689	Fort Worth	TX		07/25/2023									4,466	4,466			
100118690	Plantation	FL		07/25/2023									105,000	105,000			
100118691	Long Beach	CA		07/25/2023									35,789	35,789			
100118692	Saint Paul	MN		07/25/2023									548	548			

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100118693	Reston	VA		07/25/2023									833	833			
100118694	Highland	CA		07/25/2023									1,661	1,661			
100118695	East Falmouth	MA		07/25/2023									1,283	1,283			
100118696	Houston	TX		07/25/2023									1,235	1,235			
100118697	West Jordan	UT		07/25/2023									1,174	1,174			
100118698	Walnut Creek	CA		07/25/2023									1,172	1,172			
100118699	Pasadena	CA		07/25/2023									3,005	3,005			
100118701	Mckinleyville	CA		07/25/2023									757	757			
100118702	Houston	TX		07/25/2023									357	357			
100118703	Mckinleyville	CA		07/25/2023									8,990	8,990			
100118704	Miami	FL		07/25/2023									1,955	1,955			
100118705	Logandale	NV		07/25/2023									975	975			
100118706	Duncan	SC		07/25/2023									777	777			
100118707	New London	CT		07/25/2023									557	557			
100118708	Wellington	FL		07/25/2023									2,969	2,969			
100118709	Chester	CT		07/25/2023									2,281	2,281			
100118710	Spartanburg	SC		07/25/2023									1,381	1,381			
100118711	Farmingdale	NY		07/25/2023									1,133	1,133			
100118713	Honolulu	HI		07/25/2023									2,438	2,438			
100118714	Bellflower	CA		07/25/2023									2,026	2,026			
100118715	Shirley	NY		07/25/2023									1,083	1,083			
100118716	West Covina	CA		07/25/2023									1,229	1,229			
100118717	Lakewood	CA		07/25/2023									1,872	1,872			
100118718	Decatur	GA		07/25/2023									881	881			
100118719	Avondale Estates	GA		07/25/2023									1,553	1,553			
100118720	Naples	FL		07/25/2023									82,690	82,690			
100118721	Bakersfield	CA		07/25/2023									732	732			
100118722	Santa Rosa Valley	CA		07/25/2023									5,904	5,904			
100118723	Palm Coast	FL		07/25/2023									1,004	1,004			
100118724	Henderson	NV		07/25/2023									572	572			
100118725	Los Angeles	CA		07/25/2023									2,646	2,646			
100118726	Warner Robins	GA		07/25/2023									508	508			
100118727	Van Nuys	CA		07/25/2023									3,122	3,122			
100118731	Apple Valley	CA		07/25/2023									1,205	1,205			
100118732	Dublin	OH		07/25/2023									1,595	1,595			
100118734	Lantana	FL		07/25/2023									532	532			
100118735	Concord	NC		07/25/2023									123	123			
100118736	Vero Beach	FL		07/25/2023									393	393			
100118737	Boynton Beach	FL		07/25/2023									1,007	1,007			
100118738	Parrish	FL		07/25/2023									1,433	1,433			
100118741	Goose Creek	SC		07/25/2023									589	589			
100118742	Mount Pleasant	SC		07/25/2023									1,647	1,647			
100118743	Hanahan	SC		07/25/2023									1,679	1,679			
100118744	San Jose	CA		07/25/2023									4,018	4,018			
100118745	Davenport	FL		07/25/2023									473	473			
100118746	Boynton Beach	FL		07/25/2023									492	492			
100118747	Truckee	CA		07/25/2023									2,122	2,122			
100118748	Paradise Valley	AZ		07/25/2023									5,959	5,959			
100118749	La Quinta	CA		07/25/2023									1,189	1,189			
100118750	Plantation	FL		07/25/2023									832	832			
100118751	Blue Springs	MO		07/25/2023									782	782			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118753	Panama City Beach	FL		07/25/2023									773	773			
100118754	North Myrtle Beach	SC		07/25/2023									1,261	1,261			
100118755	San Jose	CA		07/25/2023									3,855	3,855			
100118757	Cape Canaveral	FL		07/25/2023									644	644			
100118758	Naples	FL		07/25/2023									5,421	5,421			
100118759	Naples	FL		07/25/2023									1,695	1,695			
100118761	Mulberry	FL		07/25/2023									641	641			
100118762	Cumming	GA		07/25/2023									1,565	1,565			
100118763	Newport Beach	CA		07/25/2023									2,092	2,092			
100118764	La Mesa	CA		07/25/2023									797	797			
100118765	Roseville	CA		07/25/2023									1,446	1,446			
100118766	Fairfax	VT		07/25/2023									1,164	1,164			
100118767	Largo	FL		07/25/2023									1,867	1,867			
100118768	Hickory	NC		07/25/2023									719	719			
100118770	Plant City	FL		07/25/2023									1,820	1,820			
100118771	Oak Lawn	IL		07/25/2023									1,052	1,052			
100118772	Fullerton	CA		07/25/2023									2,087	2,087			
100118775	Poinciana	FL		07/25/2023									607	607			
100118776	Long Beach	CA		07/25/2023									1,409	1,409			
100118777	Miami	FL		07/25/2023									1,292	1,292			
100118778	Gilroy	CA		07/25/2023									2,755	2,755			
100118779	Hollywood	FL		07/25/2023									899	899			
100118780	Miami	FL		07/25/2023									1,332	1,332			
100118781	Encino	CA		07/25/2023									1,926	1,926			
100118782	Conroe	TX		07/25/2023									1,007	1,007			
100118783	Lafayette	IN		07/25/2023									273	273			
100118785	Bend	OR		07/25/2023									2,997	2,997			
100118786	Costa Mesa	CA		07/25/2023									4,084	4,084			
100118787	Panama City Beach	FL		07/25/2023									394	394			
100118789	Reno	NV		07/25/2023									2,319	2,319			
100118790	Santa Rosa	CA		07/25/2023									2,428	2,428			
100118791	San Rafael	CA		07/25/2023									3,186	3,186			
100118792	Covina	CA		07/25/2023									4,277	4,277			
100118794	Studio City	CA		07/25/2023									2,356	2,356			
100118796	Los Angeles	CA		07/25/2023									1,927	1,927			
100118797	Fort Lauderdale	FL		07/25/2023									2,755	2,755			
100118798	San Diego	CA		08/30/2023									1,372	1,372			
100118800	Bryn Mawr	PA		08/30/2023									2,650	2,650			
100118802	Davenport	FL		08/30/2023									1,231	1,231			
100118803	Buda	TX		08/30/2023									8,063	8,063			
100118804	Round Rock	TX		08/30/2023									700	700			
100118806	Crawfordville	FL		08/30/2023									240	240			
100118808	Richmond	TX		08/30/2023									1,429	1,429			
100118810	Holmes Beach	FL		08/30/2023									1,208	1,208			
100118811	Doral	FL		08/30/2023									856	856			
100118812	Homestead	FL		08/30/2023									755	755			
100118813	Hialeah	FL		08/30/2023									696	696			
100118814	Van Nuys	CA		08/30/2023									1,497	1,497			
100118815	Jurupa Valley	CA		08/30/2023									698	698			
100118816	Oakland Park	FL		08/30/2023									1,513	1,513			
100118817	Chicago	IL		08/30/2023									553	553			

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100118818	Chatsworth	CA		08/30/2023									1,425	1,425			
100118819	Fallbrook	CA		08/30/2023									1,345	1,345			
100118820	Auburn	GA		08/30/2023									909	909			
100118821	Boca Raton	FL		08/30/2023									1,879	1,879			
100118822	Houston	TX		08/30/2023									278	278			
100118823	Statesville	NC		08/30/2023									271	271			
100118824	Jacksonville	FL		08/30/2023									21,763	21,763			
100118826	Los Angeles	CA		08/30/2023									4,090	4,090			
100118827	Jurupa Valley	CA		08/30/2023									21,045	21,045			
100118828	Newport	KY		08/30/2023									2,341	2,341			
100118829	Fresno	CA		08/30/2023									532	532			
100118830	West Palm Beach	FL		08/30/2023									943	943			
100118831	Pleasant View	UT		08/30/2023									3,904	3,904			
100118832	Fort Lauderdale	FL		08/30/2023									385	385			
100118833	North Hollywood	CA		08/30/2023									7,628	7,628			
100118836	Snellville	GA		08/30/2023									1,413	1,413			
100118838	Moreno Valley	CA		08/30/2023									942	942			
100118839	Los Angeles	CA		08/30/2023									1,837	1,837			
100118840	Bolingbrook	IL		08/30/2023									273	273			
100118841	Lake Arrowhead	CA		08/30/2023									446	446			
100118842	Jamul	CA		08/30/2023									4,160	4,160			
100118843	Manteca	CA		08/30/2023									929	929			
100118844	Irvine	CA		08/30/2023									36,091	36,091			
100118847	Bainbridge Island	WA		08/30/2023									1,647	1,647			
100118849	Orlando	FL		08/30/2023									939	939			
100118850	Clovis	CA		08/30/2023									2,217	2,217			
100118851	Los Angeles	CA		08/30/2023									5,124	5,124			
100118852	Poway	CA		08/30/2023									6,356	6,356			
100118853	Santa Rosa Beach	FL		08/30/2023									2,509	2,509			
100118854	Torrance	CA		08/30/2023									200	200			
100118855	Tampa	FL		08/30/2023									937	937			
100118856	West Palm Beach	FL		08/30/2023									568	568			
100118858	San Rafael	CA		08/30/2023									1,683	1,683			
100118859	Decatur	GA		08/30/2023									210	210			
100118860	Castle Rock	CO		08/30/2023									2,573	2,573			
100118862	Crown Point	IN		08/30/2023									235	235			
100118863	Wilsonville	OR		08/30/2023									1,484	1,484			
100118864	Bellingham	WA		08/30/2023									1,865	1,865			
100118865	North Las Vegas	NV		08/30/2023									883	883			
100118866	Fort Myers	FL		08/30/2023									726	726			
100118867	Capitola	CA		08/30/2023									2,288	2,288			
100118869	Lake Geneva	WI		08/30/2023									551	551			
100118873	San Luis Obispo	CA		08/30/2023									1,014	1,014			
100118875	Miami	FL		08/30/2023									1,690	1,690			
100118876	Palm Beach Gardens	FL		08/30/2023									2,304	2,304			
100118877	Lehi	UT		08/30/2023									1,671	1,671			
100118878	Wildwood	NJ		08/30/2023									2,904	2,904			
100118879	Fort Lauderdale	FL		08/30/2023									625	625			
100118880	Moore	OK		08/30/2023									215	215			
100118881	Los Angeles	CA		08/30/2023									949	949			
100118882	Vacaville	CA		08/30/2023									1,865	1,865			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118883	Chicago	IL		08/30/2023									734	734			
100118884	Santa Cruz	CA		08/30/2023									1,433	1,433			
100118888	Delray Beach	FL		08/30/2023									258	258			
100118889	Kaysville	UT		08/30/2023									1,048	1,048			
100118892	Tucker	GA		08/30/2023									11,132	11,132			
100118893	Long Beach	CA		08/30/2023									1,760	1,760			
100118896	Lakeside	CA		08/30/2023									1,678	1,678			
100118898	Vandalia	OH		08/30/2023									561	561			
100118900	Venice Area Los Angeles	CA		08/30/2023									749	749			
100118901	Napa	CA		08/30/2023									155	155			
100118905	Taylors	SC		08/30/2023									304	304			
100118911	Missouri City	TX		07/27/2023									336	336			
100118912	Vallejo	CA		07/27/2023									1,747	1,747			
100118913	Tehachapi	CA		07/27/2023									639	639			
100118914	Missouri City	TX		07/27/2023									2,024	2,024			
100118915	Ontario	CA		07/27/2023									1,233	1,233			
100118916	Victorville	CA		07/27/2023									1,005	1,005			
100118917	Madera	CA		07/27/2023									1,120	1,120			
100118918	Palmdale	CA		07/27/2023									1,145	1,145			
100118919	Mesa	AZ		07/27/2023									1,391	1,391			
100118920	Frisco	TX		07/27/2023									4,032	4,032			
100118921	Austin	TX		07/27/2023									1,995	1,995			
100118922	Gardner	MA		07/27/2023									1,757	1,757			
100118923	Upton	MA		07/27/2023									2,192	2,192			
100118924	Alpharetta	GA		07/27/2023									3,465	3,465			
100118925	Fort Washington	MD		07/27/2023									1,260	1,260			
100118926	Los Angeles	CA		07/27/2023									4,258	4,258			
100118927	Woodbridge	VA		07/27/2023									851	851			
100118928	Pahrump	NV		07/27/2023									1,001	1,001			
100118930	Lincolnwood	IL		07/27/2023									1,186	1,186			
100118931	Los Angeles	CA		07/27/2023									3,966	3,966			
100118932	Frederick	MD		07/27/2023									1,841	1,841			
100118934	Fontana	CA		07/27/2023									720	720			
100118935	Houston	TX		07/27/2023									473	473			
100118936	Fort Pierce	FL		07/27/2023									970	970			
100118937	New Carrollton	MD		07/27/2023									174	174			
100118938	Davie	FL		07/27/2023									755	755			
100118939	Fort Myers	FL		07/27/2023									1,798	1,798			
100118940	La Verne	CA		07/27/2023									3,668	3,668			
100118941	Santa Clarita	CA		07/27/2023									1,244	1,244			
100118942	Oklahoma City	OK		07/27/2023									1,222	1,222			
100118943	Phoenix	AZ		07/27/2023									583	583			
100118944	Aubrey	TX		07/27/2023									1,183	1,183			
100118945	Addison	IL		07/27/2023									1,839	1,839			
100118946	Orlando	FL		07/27/2023									1,579	1,579			
100118948	Cedar Hill	TX		07/27/2023									1,423	1,423			
100118949	Aurora	CO		07/27/2023									807	807			
100118950	Alvin	TX		07/27/2023									2,403	2,403			
100118951	Oak Hills	CA		07/27/2023									1,601	1,601			
100118952	Tuttle	OK		07/27/2023									632	632			
100118953	Heath	TX		07/27/2023									3,357	3,357			

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100118954	Spokane	WA		07/27/2023									981	981			
100118955	Thousand Oaks	CA		07/27/2023									2,024	2,024			
100118956	San Tan Valley	AZ		07/27/2023									737	737			
100118957	Port Saint Lucie	FL		07/27/2023									1,671	1,671			
100118958	Lompoc	CA		07/27/2023									1,330	1,330			
100118959	El Paso	TX		07/27/2023									409	409			
100118960	Holden	MA		07/27/2023									4,674	4,674			
100118961	Ontario	CA		07/27/2023									36,742	36,742			
100118962	Panama City Beach	FL		07/27/2023									743	743			
100118963	Bend	OR		07/27/2023									1,938	1,938			
100118964	Burien	WA		07/27/2023									3,744	3,744			
100118966	El Cajon	CA		07/27/2023									7,948	7,948			
100118967	Annapolis	MD		07/27/2023									571	571			
100118968	Dearborn	MI		07/27/2023									332	332			
100118969	Venice	FL		07/27/2023									1,084	1,084			
100118970	Easton	PA		07/27/2023									1,125	1,125			
100118971	Jurupa Valley	CA		07/27/2023									1,796	1,796			
100118972	Colorado Springs	CO		07/27/2023									1,021	1,021			
100118973	Los Angeles	CA		07/27/2023									3,237	3,237			
100118974	Norfolk	VA		07/27/2023									551	551			
100118975	Buena Park	CA		07/27/2023									1,801	1,801			
100118976	Hagerstown	MD		07/27/2023									290	290			
100118977	Bluffdale	UT		07/27/2023									989	989			
100118978	Marathon	FL		07/27/2023									1,222	1,222			
100118979	Tempe	AZ		07/27/2023									2,572	2,572			
100118980	Las Vegas	NV		07/27/2023									912	912			
100118981	Whittier	CA		07/27/2023									2,709	2,709			
100118982	West Jordan	UT		07/27/2023									2,169	2,169			
100118983	San Bernardino	CA		07/27/2023									1,517	1,517			
100118984	Kingsburg	CA		07/27/2023									5,770	5,770			
100118985	Thousand Oaks	CA		07/27/2023									1,830	1,830			
100118986	Coppell	TX		07/27/2023									1,748	1,748			
100118987	Scottsdale	AZ		07/27/2023									17,087	17,087			
100118988	Palmdale	CA		07/27/2023									1,034	1,034			
100118989	Houma	LA		07/27/2023									841	841			
100118990	Hurst	TX		07/27/2023									945	945			
100118991	Houston	TX		07/27/2023									892	892			
100118992	Gaithersburg	MD		07/27/2023									1,117	1,117			
100118993	Liberty Hill	TX		07/27/2023									1,724	1,724			
100118995	Deerfield Beach	FL		07/27/2023									561	561			
100118996	Loveland	OH		07/27/2023									1,437	1,437			
100118997	Rockville	MD		07/27/2023									1,106	1,106			
100118999	Santa Clarita	CA		07/27/2023									1,195	1,195			
100119000	Bradenton	FL		07/27/2023									5,975	5,975			
100119002	Moreno Valley	CA		07/27/2023									1,266	1,266			
100119003	Hardeeville	SC		07/27/2023									442	442			
100119004	Valrico	FL		07/27/2023									528	528			
100119008	Long Beach	CA		07/27/2023									1,517	1,517			
100119009	Lowell	MA		07/27/2023									1,111	1,111			
100119011	North Adams	MA		07/27/2023									564	564			
100119012	Dekalb	IL		07/27/2023									285	285			

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100119013	Miami	FL		07/27/2023									796	796			
100119015	Baltimore	MD		07/27/2023									734	734			
100119016	Washington	DC		07/27/2023									382	382			
100119017	Rosedale	MD		07/27/2023									470	470			
100119018	Temecula	CA		07/27/2023									1,497	1,497			
100119019	Selma	TX		07/27/2023									429	429			
100119020	Milwaukee	WI		07/27/2023									1,069	1,069			
100119021	Gretna	LA		07/27/2023									280	280			
100119022	Gretna	LA		07/27/2023									395	395			
100119023	Davenport	FL		07/27/2023									97,796	97,796			
100119026	Lake Isabella	CA		07/27/2023									350	350			
100119027	Aurora	CO		07/27/2023									448	448			
100119028	Ocala	FL		07/27/2023									325	325			
100119029	Spokane	WA		07/27/2023									1,948	1,948			
100119030	Fort Morgan	CO		07/27/2023									244	244			
100119031	Goose Creek	SC		07/27/2023									492	492			
100119033	Saint Louis	MO		07/27/2023									416	416			
100119035	Fort Worth	TX		07/27/2023									387	387			
100119039	Haslet	TX		07/27/2023									286	286			
100119040	Los Angeles	CA		07/27/2023									1,994	1,994			
100119041	Los Angeles	CA		07/27/2023									3,814	3,814			
100119042	Pine Mountain Club	CA		07/27/2023									664	664			
100119043	Lees Summit	MO		07/27/2023									378	378			
100119044	Safety Harbor	FL		07/27/2023									590	590			
100119046	Brutus	MI		07/27/2023									2,650	2,650			
100119047	Mcdonough	GA		07/27/2023									741	741			
100119048	Wauconda	IL		07/27/2023									265	265			
100119050	Phoenix	AZ		07/27/2023									603	603			
100119051	Boca Raton	FL		07/27/2023									1,349	1,349			
100119052	Chicago	IL		07/27/2023									415	415			
100119054	Desoto	TX		07/27/2023									801	801			
100119055	Norfolk	VA		07/27/2023									474	474			
100119056	North Grosvenordale	CT		07/27/2023									470	470			
100119057	Bakersfield	CA		07/27/2023									355	355			
100119058	South Gate	CA		07/27/2023									2,875	2,875			
100119059	Schiller Park	IL		07/27/2023									983	983			
100119060	Louisville	KY		07/27/2023									396	396			
100119061	Chicago	IL		07/27/2023									940	940			
100119062	Boston	MA		07/27/2023									2,881	2,881			
100119063	Bakersfield	CA		07/27/2023									716	716			
100119064	Glen Allen	VA		07/27/2023									478	478			
100119065	Riverside	CA		07/27/2023									917	917			
100119066	Joliet	IL		07/27/2023									300	300			
100119067	Las Vegas	NV		07/27/2023									700	700			
100119068	Santa Rosa	CA		07/27/2023									1,075	1,075			
100119069	Modesto	CA		07/27/2023									588	588			
100119070	Brooklyn	MD		07/27/2023									302	302			
100119071	East Hartford	CT		07/27/2023									325	325			
100119072	Canyon Lake	CA		07/27/2023									1,787	1,787			
100119073	Baltimore	MD		07/27/2023									354	354			
100119074	Stow	MA		07/27/2023									320	320			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119075	Gaithersburg	MD		07/27/2023									668	668			
100119076	Burbank	IL		07/27/2023									607	607			
100119077	Thousand Oaks	CA		07/27/2023									697	697			
100119078	Seminole	FL		07/27/2023									686	686			
100119079	Glendale	AZ		07/27/2023									1,036	1,036			
100119080	Smyrna	DE		07/27/2023									680	680			
100119081	Santa Ana	CA		07/27/2023									1,672	1,672			
100119082	Lake Elsinore	CA		07/27/2023									845	845			
100119084	Rogers	AR		07/27/2023									561	561			
100119085	Conyers	GA		07/27/2023									447	447			
100119086	Fort Walton Beach	FL		07/31/2023									1,122	1,122			
100119087	Loveland	CO		07/31/2023									2,065	2,065			
100119088	New Canaan	CT		07/31/2023									8,659	8,659			
100119089	Paradise Valley	AZ		07/31/2023									9,762	9,762			
100119090	Boise	ID		07/31/2023									1,305	1,305			
100119093	Newark	NJ		07/31/2023									1,365	1,365			
100119095	Union City	NJ		07/28/2023									9,712	9,712			
100119097	Cincinnati	OH		07/28/2023									3,523	3,523			
100119099	Sugar Land	TX		07/28/2023									2,886	2,886			
100119101	Fort Lauderdale	FL		07/28/2023									8,548	8,548			
100119102	San Leandro	CA		07/28/2023									7,090	7,090			
100119104	Miami	FL		07/28/2023									4,916	4,916			
100119106	Palm Springs	CA		07/28/2023									4,898	4,898			
100119110	(Sunland Area) Los Angeles	CA		07/28/2023									4,327	4,327			
100119111	Katy	TX		07/28/2023									8,462	8,462			
100119112	Katy	TX		07/28/2023									4,572	4,572			
100119114	Santa Ana	CA		07/28/2023									6,160	6,160			
100119116	Round Rock	TX		07/28/2023									2,695	2,695			
100119118	Round Lake	IL		07/28/2023									1,505	1,505			
100119119	Castro Valley	CA		07/28/2023									9,419	9,419			
100119120	Big Bear City	CA		07/28/2023									2,934	2,934			
100119121	San Antonio	TX		07/28/2023									3,316	3,316			
100119124	Bellevue	WA		07/28/2023									1,093	1,093			
100119126	Fontana	CA		07/28/2023									8,017	8,017			
100119127	Owensboro	KY		07/28/2023									4,337	4,337			
100119129	Baldwin Park	CA		07/28/2023									7,516	7,516			
100119130	Clovis	CA		07/28/2023									5,600	5,600			
100119132	Jurupa Valley	CA		07/28/2023									5,331	5,331			
100119135	Glasgow	KY		07/31/2023									2,330	2,330			
100119136	Little River	SC		07/31/2023									805	805			
100119141	Neptune Beach	FL		07/31/2023									1,139	1,139			
100119146	San Tan Valley	AZ		07/31/2023									1,449	1,449			
100119147	Port Saint Lucie	FL		07/31/2023									820	1,022		202	202
100119152	Pinedale	AZ		07/31/2023									924	1,152		228	228
100119154	Sedona	AZ		07/31/2023									1,317	1,317			
100119156	Mount Pleasant	SC		07/31/2023									1,079	1,344		265	265
100119157	Toms River	NJ		07/31/2023									1,251	1,469		217	217
100119159	Fontana	CA		07/31/2023									1,925	1,925			
100119163	Lenexa	KS		07/31/2023									1,079	1,079			
100119164	Santa Rosa Beach	FL		07/31/2023									1,050	1,308		258	258
100119165	Orlando	FL		07/31/2023									803	1,001		198	198

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119168	Katy	TX		07/31/2023									1,138	1,138			
100119169	Myrtle Beach	SC		07/31/2023									1,383	1,656		273	273
100119173	Meridian	ID		07/31/2023									983	983			
100119174	Greeley	CO		07/31/2023									985	985			
100119175	Rosharon	TX		07/31/2023									982	1,225		243	243
100119176	Palm Coast	FL		07/31/2023									1,012	1,012			
100119177	Port Saint Joe	FL		07/31/2023									1,040	1,040			
100119179	Summerville	SC		07/31/2023									1,532	1,910		378	378
100119180	Columbus	OH		07/31/2023									730	730			
100119181	Wauwatosa	WI		07/31/2023									720	720			
100119182	Saint Petersburg	FL		07/31/2023									2,509	3,335		826	826
100119183	Joshua	TX		07/31/2023									1,152	1,437		285	285
100119184	Port Isabel	TX		07/31/2023									5,777	5,964		187	187
100119185	Broken Bow	OK		07/31/2023									1,798	2,240		443	443
100119186	Millville	DE		07/31/2023									1,799	2,243		444	444
100119187	Saint Cloud	FL		07/31/2023									1,348	1,348			
100119188	North Las Vegas	NV		07/31/2023									905	905			
100119190	Las Vegas	NV		07/31/2023									1,200	1,497		297	297
100119191	Alpharetta	GA		07/31/2023									1,169	1,459		290	290
100119192	Fort Worth	TX		07/31/2023									1,147	1,432		285	285
100119193	Collierville	TN		07/31/2023									1,441	1,441			
100119194	Brooklyn Park	MN		07/31/2023									844	844			
100119195	Hamilton	NJ		07/31/2023									844	844			
100119196	Leesburg	FL		07/31/2023									874	874			
100119197	Mohave Valley	AZ		07/31/2023									701	701			
100119198	Winchester	VA		07/31/2023									725	725			
100119200	Germantown	TN		07/31/2023									776	776			
100119201	Hatteras	NC		07/31/2023									871	871			
100119203	Newark	NJ		07/31/2023									1,384	1,384			
100119204	Wilmington	NC		07/31/2023									994	994			
100119205	Leominster	MA		07/31/2023									1,258	1,258			
100119207	Cedar City	UT		07/31/2023									2,037	2,294		257	257
100119208	Panama City Beach	FL		07/31/2023									959	1,197		237	237
100119209	Minneapolis	MN		07/31/2023									1,263	1,263			
100119210	Myrtle Beach	SC		07/31/2023									1,008	1,008			
100119211	Peoria	AZ		07/31/2023									167,433	167,433			
100119212	Lynn	MA		07/31/2023									2,603	3,245		642	642
100119213	Philadelphia	PA		07/31/2023									1,350	1,350			
100119214	Wasilla	AK		07/31/2023									1,627	2,030		403	403
100119215	Miami	FL		07/31/2023									1,535	1,939		404	404
100119216	Owens Cross Roads	AL		07/31/2023									1,765	2,116		350	350
100119217	Dugspur	VA		07/31/2023									972	972			
100119218	Presque Isle	WI		07/31/2023									1,496	1,496			
100119219	Las Vegas	NV		07/31/2023									1,129	1,408		279	279
100119220	Perth Amboy	NJ		07/31/2023									882	1,100		217	217
100119221	Braselton	GA		07/31/2023									1,340	1,673		333	333
100119222	Fresno	CA		07/31/2023									2,104	2,104			
100119223	Monroe	NY		07/31/2023									843	843			
100119224	North Chesterfield	VA		07/31/2023									1,012	1,012			
100119225	East Boston	MA		07/31/2023									3,203	3,203			
100119226	San Pablo	CA		07/31/2023									2,925	3,559		634	634

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119227	Nashville	TN		07/31/2023									1,030	1,484		454	454
100119228	Mineral	VA		07/31/2023									1,009	1,257		248	248
100119229	Irvington	NJ		07/31/2023									1,220	1,220			
100119230	Litchfield Park	AZ		07/31/2023									833	833			
100119231	Honolulu	HI		07/31/2023									1,010	1,010			
100119232	Lake Arrowhead	CA		07/31/2023									2,746	3,288		542	542
100119233	Franklin	NC		07/31/2023									103,321	103,531		210	210
100119234	Minneapolis	MN		07/31/2023									848	848			
100119235	Prescott	AZ		07/31/2023									1,440	1,440			
100119236	Riverside	CA		07/31/2023									885	1,105		219	219
100119237	Georgetown	TX		07/31/2023									1,040	1,246		206	206
100119238	Plainfield	IL		07/31/2023									796	796			
100119239	Lees Summit	MO		07/31/2023									1,444	1,826		381	381
100119240	Clarksville	TN		07/31/2023									1,402	1,402			
100119241	Clearwater Beach	FL		07/31/2023									1,546	1,546			
100119242	Ventnor City	NJ		07/31/2023									1,585	2,208		624	624
100119243	Elkton	MD		07/31/2023									101,811	101,811			
100119244	Caldwell	ID		07/31/2023									1,463	1,463			
100119245	Austin	TX		07/31/2023									1,314	1,574		260	260
100119246	Galveston	TX		07/31/2023									1,526	1,526			
100119247	Venice	FL		07/31/2023									1,631	1,631			
100119248	Parrish	FL		07/31/2023									3,253	4,056		803	803
100119249	Surprise	AZ		07/31/2023									1,339	1,604		265	265
100119250	Lakehead	CA		07/31/2023									2,149	2,149			
100119251	Jerome	ID		07/31/2023									1,140	1,140			
100119252	Manhattan	KS		07/31/2023									792	792			
100119253	Austin	TX		07/31/2023									2,646	3,299		653	653
100119254	Denver	CO		07/31/2023									1,247	1,554		307	307
100119255	West Wildwood	NJ		07/31/2023									2,966	2,966			
100119256	Yarmouth	MA		07/31/2023									2,816	2,816			
100119257	Kissimmee	FL		07/31/2023									1,400	1,676		277	277
100119258	Columbus	OH		07/31/2023									1,042	1,042			
100119259	Nashville	TN		07/31/2023									1,626	2,029		403	403
100119260	Anchorage	AK		07/31/2023									1,798	1,798			
100119261	Corona	CA		07/31/2023									1,343	1,674		331	331
100119262	Miami Beach	FL		07/31/2023									2,330	2,905		575	575
100119263	Norcross	GA		07/31/2023									3,908	103,908		100,000	100,000
100119264	Peoria	AZ		07/31/2023									1,823	2,184		361	361
100119265	Chandler	AZ		07/31/2023									3,039	3,039			
100119266	Littleton	CO		07/31/2023									1,504	1,504			
100119267	Aurora	CO		07/31/2023									1,803	2,248		445	445
100119268	Lehi	UT		07/31/2023									2,311	2,549		238	238
100119269	Rocklin	CA		07/31/2023									1,760	2,108		348	348
100119270	Denver	CO		07/31/2023									1,972	2,458		486	486
100119272	Davenport	FL		07/31/2023									2,415	2,892		477	477
100119273	Bakersfield	CA		07/31/2023									1,031	1,285		254	254
100119274	Brighton	CO		07/31/2023									1,092	1,361		269	269
100119275	Quincy	MA		07/31/2023									2,988	3,729		741	741
100119276	Hoschton	GA		07/31/2023									1,183	1,476		292	292
100119277	Englewood	FL		07/31/2023									8,479	10,615		2,136	2,136
100119278	Tampa	FL		07/31/2023									323,614	323,614			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119279	Portland	OR		07/31/2023									1,640	1,640			
100119280	Rockwall	TX		07/31/2023									3,652	4,180		529	529
100119281	Weston	TX		07/31/2023									3,632	4,349		717	717
100119282	Fountain Valley	CA		07/31/2023									1,807	1,807			
100119283	Sunny Isles Beach	FL		07/31/2023									2,214	2,214			
100119284	Venice	FL		07/31/2023									1,279	1,279			
100119285	Arlington	VA		07/31/2023									1,962	2,448		487	487
100119286	Elk Grove	CA		07/31/2023									2,598	3,883		1,285	1,285
100119287	Butler	TN		07/31/2023									2,226	2,775		550	550
100119288	Liberty Hill	TX		07/31/2023									1,547	1,547			
100119289	Indian Trail	NC		07/31/2023									13,375	15,692		2,316	2,316
100119290	Austin	TX		07/31/2023									940	940			
100119291	Portland	OR		07/31/2023									2,209	2,209			
100119292	Bradenton	FL		07/31/2023									1,252	1,252			
100119293	San Juan Island	WA		07/31/2023									2,584	2,584			
100119294	Mission Viejo	CA		07/31/2023									2,147	2,147			
100119295	Broken Bow	OK		07/31/2023									2,230	2,779		550	550
100119296	Los Angeles	CA		07/31/2023									212,495	213,092		596	596
100119297	Oceanside	CA		07/31/2023									306,157	307,110		953	953
100119298	Riverbank	CA		07/31/2023									1,083	1,083			
100119299	Lakewood	NJ		07/31/2023									1,317	1,317			
100119300	Temecula	CA		07/31/2023									1,623	2,023		400	400
100119301	San Fernando	CA		07/31/2023									1,652	2,059		407	407
100119302	Arnold	CA		07/31/2023									1,365	1,365			
100119303	Smyrna	GA		07/31/2023									1,052	1,052			
100119304	Waxhaw	NC		07/31/2023									2,002	2,002			
100119305	Bellingham	WA		07/31/2023									2,214	2,214			
100119306	Santa Rosa	CA		07/31/2023									8,056	8,056			
100119307	Layton	UT		07/31/2023									723	723			
100119308	Delaware	OH		07/31/2023									726	726			
100119309	Lancaster	CA		07/31/2023									1,099	1,099			
100119310	Chicago	IL		07/31/2023									1,206	1,206			
100119311	Annapolis	MD		07/31/2023									1,455	1,455			
100119312	Ocala	FL		07/31/2023									10,874	10,874			
100119313	Island Lake	IL		07/31/2023									847	847			
100119314	Fort Worth	TX		07/31/2023									1,963	1,963			
100119315	Parrish	FL		07/31/2023									993	993			
100119316	Brooklyn Park	MN		07/31/2023									1,742	1,742			
100119317	Hurricane	UT		07/31/2023									1,359	1,359			
100119318	Charlotte	NC		07/31/2023									723	723			
100119319	Everett	WA		07/31/2023									1,700	1,700			
100119320	Port Orange	FL		07/31/2023									926	926			
100119321	Saint Simons Island	GA		07/31/2023									1,712	1,712			
100119322	Kissimmee	FL		07/31/2023									2,096	2,096			
100119323	Washington	UT		07/31/2023									1,359	1,359			
100119324	Davenport	FL		07/31/2023									17,323	17,323			
100119325	Azusa	CA		07/31/2023									2,675	2,675			
100119326	Tooele	UT		07/31/2023									1,067	1,067			
100119327	Crestone	CO		07/31/2023									764	764			
100119328	Duluth	GA		07/31/2023									1,041	1,041			
100119329	Lakewood	NJ		07/31/2023									2,012	2,012			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119330	East Bridgewater	MA		07/31/2023									1,213	1,213			
100119331	Marco Island	FL		07/31/2023									1,787	1,787			
100119332	Debary	FL		07/31/2023									864	864			
100119333	Hermitage	PA		07/31/2023									992	992			
100119334	Somers Point	NJ		07/31/2023									953	953			
100119335	Simi Valley	CA		07/31/2023									1,712	1,712			
100119336	Newberg	OR		07/31/2023									2,583	2,583			
100119337	Chestnut Hill Cove	MD		07/31/2023									853	853			
100119338	Morrisville	NC		07/31/2023									1,929	1,929			
100119339	Plantation	FL		07/31/2023									1,702	1,702			
100119340	Richmond	TX		07/31/2023									1,285	1,285			
100119341	Rockville	MD		07/31/2023									2,309	2,309			
100119342	Lake Dallas	TX		07/31/2023									933	933			
100119343	Saint Louis	MO		07/31/2023									767	767			
100119344	Turlock	CA		07/31/2023									9,997	9,997			
100119345	Pacific Beach	WA		07/31/2023									4,010	4,010			
100119346	Edisto Island	SC		07/31/2023									2,061	2,061			
100119347	Cave Creek	AZ		07/31/2023									1,950	1,950			
100119348	Denver	CO		07/31/2023									935	935			
100119349	Little Rock	AR		07/31/2023									767	767			
100119350	Ocean City	MD		07/31/2023									3,708	3,708			
100119351	Houston	TX		07/31/2023									1,271	1,271			
100119353	Jackson	NJ		07/31/2023									1,501	1,501			
100119354	Melissa	TX		07/31/2023									5,022	5,022			
100119355	Mckinney	TX		07/31/2023									1,105	1,105			
100119356	Wakefield	MA		07/31/2023									1,855	1,855			
100119357	Melissa	TX		07/31/2023									992	992			
100119358	Boca Raton	FL		07/31/2023									1,050	1,050			
100119359	Melissa	TX		07/31/2023									1,166	1,166			
100119360	Cumming	GA		07/31/2023									1,077	1,077			
100119361	Spokane Valley	WA		07/31/2023									1,619	1,619			
100119362	Santa Ana	CA		07/31/2023									2,811	2,811			
100119363	Pflugerville	TX		07/31/2023									854	854			
100119364	Hastings	MN		07/31/2023									747	747			
100119365	Howell	NJ		07/31/2023									1,521	1,521			
100119366	Waxhaw	NC		07/31/2023									1,731	1,731			
100119367	Braselton	GA		07/31/2023									1,159	1,159			
100119368	Indio	CA		07/31/2023									1,623	1,623			
100119369	Big Bear Lake	CA		07/31/2023									1,384	1,384			
100119370	Harvest	AL		07/31/2023									1,026	1,026			
100119371	Lewisville	TX		07/31/2023									1,209	1,209			
100119372	Las Vegas	NV		07/31/2023									16,125	16,125			
100119373	Monroe	NC		07/31/2023									814	814			
100119374	Rockport	TX		07/31/2023									1,057	1,057			
100119375	Acworth	GA		07/31/2023									668	668			
100119376	Fayetteville	GA		07/31/2023									12,775	12,775			
100119377	Del Valle	TX		07/31/2023									1,533	1,533			
100119378	Royse City	TX		07/31/2023									2,470	2,470			
100119379	Peninsula	OH		07/31/2023									938	938			
100119380	San Jacinto	CA		07/31/2023									1,283	1,283			
100119381	Westampton	NJ		07/31/2023									747	747			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119382	Cape Coral	FL		07/31/2023									801	801			
100119383	Melissa	TX		07/31/2023									1,151	1,151			
100119384	Mesquite	TX		07/31/2023									698	698			
100119385	Indio	CA		07/31/2023									1,217	1,217			
100119386	Moab	UT		07/31/2023									1,411	1,411			
100119387	Kimberly	AL		07/31/2023									841	841			
100119388	Daphne	AL		07/31/2023									1,041	1,041			
100119389	Palm Bay	FL		07/31/2023									1,168	1,168			
100119390	Mesquite	TX		07/31/2023									1,206	1,206			
100119391	Fort Worth	TX		07/31/2023									1,082	1,082			
100119392	Elizabeth	NJ		07/31/2023									1,853	1,853			
100119393	Davenport	FL		07/31/2023									2,462	2,462			
100119394	Graham	WA		07/31/2023									1,656	1,656			
100119395	Simi Valley	CA		07/31/2023									1,970	1,970			
100119396	Nashville	TN		07/31/2023									1,709	1,709			
100119397	Downingtown	PA		07/31/2023									920	920			
100119398	Asbury Park	NJ		07/31/2023									1,567	1,567			
100119399	Braselton	GA		07/31/2023									1,403	1,403			
100119400	Moreno Valley	CA		07/31/2023									1,962	1,962			
100119401	Sacramento	CA		07/31/2023									2,225	2,225			
100119402	Anaheim	CA		07/31/2023									1,923	1,923			
100119403	Prospect Park	NJ		07/31/2023									1,282	1,282			
100119404	Austin	TX		07/31/2023									2,113	2,113			
100119405	Davenport	FL		07/31/2023									4,147	4,147			
100119406	Denver	CO		07/31/2023									712	712			
100119407	New Orleans	LA		07/31/2023									816	816			
100119408	Lake Stevens	WA		07/31/2023									2,358	2,358			
100119409	Puyallup	WA		07/31/2023									2,176	2,176			
100119410	Sealy	TX		07/31/2023									1,388	1,388			
100119411	Gulf Shores	AL		07/31/2023									77,365	77,365			
100119412	Waterford	NY		07/31/2023									995	995			
100119414	Apollo Beach	FL		07/31/2023									925	925			
100119415	Nolensville	TN		07/31/2023									1,278	1,278			
100119416	Springfield	MA		07/31/2023									787	787			
100119417	Scottsdale	AZ		07/31/2023									1,387	1,387			
100119418	Fort Collins	CO		07/31/2023									1,339	1,339			
100119419	Aromas	CA		07/31/2023									1,702	1,702			
100119420	Saint George	UT		07/31/2023									998	998			
100119421	Queen Creek	AZ		07/31/2023									1,315	1,315			
100119422	Broken Bow	OK		07/31/2023									1,625	1,625			
100119423	Lexington	KY		07/31/2023									7,269	7,269			
100119424	Venice	FL		07/31/2023									1,057	1,057			
100119425	Scottsdale	AZ		07/31/2023									3,239	3,239			
100119426	Quinton	VA		07/31/2023									830	830			
100119427	Neptune	NJ		07/31/2023									1,347	1,347			
100119428	Indianapolis	IN		07/31/2023									918	918			
100119429	Irvine	CA		07/31/2023									1,920	1,920			
100119430	Burtonsville	MD		07/31/2023									1,193	1,193			
100119431	Charlottesville	VA		07/31/2023									52,235	52,235			
100119432	Mt Juliet	TN		07/31/2023									1,422	1,422			
100119433	Seminole	FL		07/31/2023									1,440	1,440			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119434	Heber Springs	AR		07/31/2023									1,109	1,109			
100119435	Colleyville	TX		07/31/2023									951	951			
100119436	Little Elm	TX		07/31/2023									822	822			
100119437	Wheeler	OR		07/31/2023									1,072	1,072			
100119438	Kissimmee	FL		07/31/2023									1,625	1,625			
100119439	Round Rock	TX		07/31/2023									1,687	1,687			
100119440	Hackettstown	NJ		07/31/2023									2,325	2,325			
100119441	Clinton	CT		07/31/2023									1,022	1,022			
100119442	Hampton	GA		07/31/2023									742	742			
100119443	Houston	TX		07/31/2023									932	932			
100119444	Henderson	NV		07/31/2023									1,100	1,100			
100119445	Westminster	CO		07/31/2023									1,258	1,258			
100119446	Cypress	TX		07/31/2023									814	814			
100119447	Tucson	AZ		07/31/2023									935	935			
100119448	Saint Paul	MN		07/31/2023									1,228	1,228			
100119449	Aurora	IL		07/31/2023									814	814			
100119450	Englewood	CO		07/31/2023									910	910			
100119451	North Las Vegas	NV		07/31/2023									1,004	1,004			
100119452	Wesley Chapel	FL		07/31/2023									1,024	1,024			
100119453	La Vergne	TN		07/31/2023									4,225	4,225			
100119454	San Diego	CA		07/31/2023									1,943	1,943			
100119455	El Portal	FL		07/31/2023									2,050	2,050			
100119456	Grass Valley	CA		07/31/2023									1,118	1,118			
100119457	Miami	FL		07/31/2023									1,975	1,975			
100119458	Pawtucket	RI		07/31/2023									966	966			
100119459	Virginia Beach	VA		07/31/2023									848	848			
100119460	Durham	NC		07/31/2023									6,957	6,957			
100119461	Raleigh	NC		07/31/2023									1,001	1,001			
100119462	Kingsland	GA		07/31/2023									746	746			
100119463	Madison	AL		07/31/2023									1,500	1,500			
100119464	Braselton	GA		07/31/2023									1,217	1,217			
100119465	Rosenberg	TX		07/31/2023									2,170	2,170			
100119466	Belmar	NJ		07/31/2023									1,868	1,868			
100119467	Azusa	CA		07/31/2023									1,065	1,065			
100119468	Harrisburg	PA		07/31/2023									1,004	1,004			
100119469	Kissimmee	FL		07/31/2023									1,802	1,802			
100119470	Madison	AL		07/31/2023									1,185	1,185			
100119471	Loganville	GA		07/31/2023									1,437	1,437			
100119472	Oakland	TN		07/31/2023									825	825			
100119473	Arlington	TX		07/31/2023									874	874			
100119474	Madison	WI		07/31/2023									12,082	12,082			
100119475	Palmdale	CA		07/31/2023									1,319	1,319			
100119476	Wilmington	NC		07/31/2023									893	893			
100119477	Villa Rica	GA		07/31/2023									953	953			
100119478	Maryville	TN		07/31/2023									1,257	1,257			
100119479	Mansfield	TX		07/31/2023									41,920	41,920			
100119480	Midland	TX		07/31/2023									1,050	1,050			
100119481	Charlotte	NC		07/31/2023									1,217	1,217			
100119482	Lithia	FL		07/31/2023									679	679			
100119483	Greenville	TX		07/31/2023									662	662			
100119484	Bentonville	AR		07/31/2023									1,599	1,599			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119485	Walton	KY		07/31/2023									915	915			
100119486	Sun City	AZ		07/31/2023									2,351	2,351			
100119487	Mebane	NC		07/28/2023									1,148	1,148			
100119488	Georgetown	ME		07/28/2023									883	883			
100119489	Tracy	CA		07/28/2023									1,723	1,723			
100119490	Lawrenceville	GA		07/28/2023									905	905			
100119491	Plymouth	MN		07/28/2023									947	947			
100119492	Atlanta	GA		07/28/2023									747	747			
100119493	Astoria	NY		07/28/2023									1,597	1,597			
100119494	Kannapolis	NC		07/28/2023									777	777			
100119495	Vallejo	CA		07/28/2023									1,390	1,390			
100119496	Lawrenceville	GA		07/28/2023									2,671	2,671			
100119498	Charlotte	NC		07/28/2023									775	775			
100119499	Lawrenceville	GA		07/28/2023									886	886			
100119500	Princeton	TX		07/28/2023									701	701			
100119501	Stockton	CA		07/28/2023									59,454	59,454			
100119502	Anna	TX		07/28/2023									885	885			
100119503	Laveen	AZ		07/28/2023									764	764			
100119504	Hutto	TX		07/28/2023									748	748			
100119505	Charlotte	NC		07/28/2023									521	521			
100119506	Vancouver	WA		07/28/2023									899	899			
100119507	Weeki Wachee	FL		07/28/2023									745	745			
100119508	Princeton	TX		07/28/2023									791	791			
100119509	Anna	TX		07/28/2023									897	897			
100119510	Charlotte	NC		07/28/2023									703	703			
100119511	Minneola	FL		07/28/2023									955	955			
100119512	Anna	TX		07/28/2023									708	708			
100119513	Princeton	TX		07/28/2023									701	701			
100119514	Anna	TX		07/28/2023									898	898			
100119515	Moncks Corner	SC		07/28/2023									863	863			
100119516	North Bergen	NJ		07/28/2023									1,281	1,281			
100119517	Durham	NC		07/28/2023									796	796			
100119518	Houston	TX		07/28/2023									628	628			
100119519	West Covina	CA		07/28/2023									620	620			
100119520	Fort Walton Beach	FL		07/28/2023									719	719			
100119521	Houston	TX		07/28/2023									643	643			
100119522	Dawsonville	GA		07/28/2023									870	870			
100119523	Lawrenceville	GA		07/28/2023									819	819			
100119524	Georgetown	TX		07/28/2023									960	960			
100119525	Cold Springs	CA		07/28/2023									959	959			
100119526	Georgetown	TX		07/28/2023									1,062	1,062			
100119527	Holbrook	NY		07/28/2023									1,727	1,727			
100119528	New Braunfels	TX		07/28/2023									8,189	8,189			
100119529	Broomfield	CO		07/28/2023									1,368	1,368			
100119531	Minneola	FL		07/28/2023									1,009	1,009			
100119532	Fairview	TN		07/28/2023									1,292	1,292			
100119533	Snellville	GA		07/28/2023									987	987			
100119534	Charlotte	NC		07/28/2023									1,247	1,247			
100119535	Manor	TX		07/28/2023									1,546	1,546			
100119536	Midlothian	VA		07/28/2023									930	930			
100119537	Humble	TX		07/28/2023									6,945	6,945			

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100119538	Las Vegas	NV		07/28/2023									830	830			
100119539	Tobyhanna	PA		07/28/2023									863	863			
100119540	Boynton Beach	FL		07/28/2023									682	682			
100119541	Westlake	FL		07/28/2023									3,897	3,897			
100119542	Chicago	IL		07/28/2023									629	629			
100119543	West Sacramento	CA		07/28/2023									989	989			
100119544	Northglenn	CO		07/28/2023									54,185	54,185			
100119545	Mebane	NC		07/28/2023									538	538			
100119546	Apex	NC		07/28/2023									2,003	2,003			
100119547	Dawsonville	GA		07/28/2023									985	985			
100119548	Westlake	FL		07/28/2023									1,864	1,864			
100119549	Moseley	VA		07/28/2023									38,023	38,023			
100119550	Jensen Beach	FL		07/28/2023									1,043	1,043			
100119551	Zimmerman	MN		07/28/2023									656	656			
100119552	Perris	CA		07/28/2023									1,212	1,212			
100119553	Phoenix	OR		07/28/2023									806	806			
100119554	Houston	TX		07/28/2023									3,813	3,813			
100119555	Charlotte	NC		07/28/2023									808	808			
100119556	Hoboken	NJ		07/28/2023									11,577	11,577			
100119557	Heerlen	NLD		07/28/2023									695	679	(17)		(17)
100119558	Emmen	NLD		07/28/2023									317	300	(17)		(17)
100119559	Schiedam/Vlaardingen	NLD		07/28/2023										(42)	(42)		(42)
100119560	Eindhoven	NLD		07/28/2023										(9)	(9)		(9)
100119561	Amsterdam	NLD		07/28/2023										(3)	(3)		(3)
100119562	Rotterdam	NLD		07/28/2023										(47)	(47)		(47)
100119563	Maastricht	NLD		07/28/2023										(3)	(3)		(3)
100119564	Rotterdam	NLD		07/28/2023									761	741	(20)		(20)
100119565	Amsterdam	NLD		07/28/2023										(11)	(11)		(11)
100119566	Amsterdam/Amstelveen	NLD		07/28/2023										9	9		9
100119567	Utrecht	NLD		07/28/2023										(7)	(7)		(7)
100119568	Almere	NLD		07/28/2023										(8)	(8)		(8)
100119569	Almere	NLD		07/28/2023									3,330	3,239	(91)		(91)
100119570	Almere	NLD		07/28/2023									700	684	(16)		(16)
100119571	Amsterdam/Amstelveen	NLD		07/28/2023										(8)	(8)		(8)
100119572	Rotterdam	NLD		07/28/2023										(12)	(12)		(12)
100119573	Heerlen	NLD		07/28/2023										(30)	(30)		(30)
100119574	Den Haag	NLD		07/28/2023										(20)	(20)		(20)
100119575	Den Haag	NLD		07/28/2023										(38)	(38)		(38)
100119576	Almere	NLD		07/28/2023										(12)	(12)		(12)
100119577	Tilburg	NLD		07/28/2023										(80)	(80)		(80)
100119578	Zaandam	NLD		07/28/2023										(12)	(12)		(12)
100119579	Zaandam	NLD		07/28/2023										3	3		3
100119580	Delft	NLD		07/28/2023										9	9		9
100119581	Almere	NLD		07/28/2023									2,949	2,871	(78)		(78)
100119582	Groningen	NLD		07/28/2023										(9)	(9)		(9)
100119583	Rotterdam	NLD		07/28/2023										(39)	(39)		(39)
100119584	Rotterdam	NLD		07/28/2023										8	8		8
100119585	Almere	NLD		07/28/2023										(31)	(31)		(31)
100119586	Rotterdam	NLD		07/28/2023										(8)	(8)		(8)
100119587	Utrecht	NLD		07/28/2023										(5)	(5)		(5)
100119588	Amsterdam	NLD		07/28/2023										(3)	(3)		(3)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119589	Heemstede	NLD		07/28/2023										(6)	(6)		(6)
100119593	Riverside	CA		07/31/2023									1,992	1,992			
100119594	Corona	CA		07/31/2023									4,354	4,354			
100119595	Visalia	CA		07/31/2023									787	787			
100119596	San Diego	CA		07/31/2023									666	666			
100119597	Gardena	CA		07/31/2023									485	485			
100119599	West Columbia	SC		07/31/2023									2,541	2,541			
100119600	Union	OH		07/31/2023									187	187			
100119601	Gainesville	FL		07/31/2023									952	952			
100119602	Collierville	TN		07/31/2023									90,315	90,315			
100119603	Miami	FL		07/31/2023									1,686	1,686			
100119604	Garden Grove	CA		07/31/2023									2,196	2,196			
100119605	Houston	TX		07/31/2023									287	287			
100119606	Wylie	TX		07/31/2023									1,142	1,142			
100119607	Santa Ana	CA		07/31/2023									1,365	1,365			
100119608	Canton	GA		07/31/2023									923	923			
100119609	Lawrenceville	GA		07/31/2023									2,581	2,581			
100119610	Los Angeles	CA		07/31/2023									794	794			
100119611	Spring	TX		07/31/2023									1,084	1,084			
100119612	San Jose	CA		07/31/2023									4,028	4,028			
100119613	San Jose	CA		07/31/2023									1,723	1,723			
100119614	Long Beach	CA		07/31/2023									1,441	1,441			
100119615	Surprise	AZ		07/31/2023									612	612			
100119616	Johns Creek	GA		07/31/2023									3,706	3,706			
100119617	Gilroy	CA		07/31/2023									2,134	2,134			
100119618	Tacoma	WA		07/31/2023									702	702			
100119619	Perris	CA		07/31/2023									590	590			
100119620	Visalia	CA		07/31/2023									460	460			
100119621	Oceanside	CA		07/31/2023									708	708			
100119622	Corona	CA		07/31/2023									1,629	1,629			
100119632	Gardena	CA		08/04/2023									1,626	1,626			
100119634	Cleveland	OH		08/04/2023									878	878			
100119635	Ventura	CA		08/04/2023									1,371	1,371			
100119636	Payson	AZ		08/04/2023									2,064	2,064			
100119637	Yuma	AZ		08/04/2023									705	705			
100119638	Tomball	TX		08/04/2023									650	650			
100119639	Newark	NJ		08/04/2023									751	751			
100119640	West Chester	OH		08/04/2023									12,826	12,826			
100119641	Concord	NC		08/04/2023									504	504			
100119642	Herriman	UT		08/04/2023									830	830			
100119643	Westchester	IL		08/04/2023									504	504			
100119644	Hesperia	CA		08/04/2023									963	963			
100119645	East Palo Alto	CA		08/04/2023									1,873	1,873			
100119646	Phelan	CA		08/04/2023									597	597			
100119647	Modesto	CA		08/04/2023									810	810			
100119648	Lindenwold	NJ		08/04/2023									3,787	3,787			
100119650	Corona	CA		08/08/2023									1,520	1,520			
100119651	Oakland	CA		08/08/2023									1,779	1,779			
100119652	Miami Springs	FL		08/08/2023									1,035	1,035			
100119657	Fontana	CA		08/08/2023									8,099	8,099			
100119660	Las Vegas	NV		08/08/2023									499	499			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119661	Dade City	FL		08/08/2023									629	629			
100119662	Fresno	TX		08/08/2023									589	589			
100119663	Rancho Mission Viejo	CA		08/08/2023									1,063	1,063			
100119664	Weeki Wachee	FL		08/08/2023									1,178	1,178			
100119665	Gardena	CA		08/08/2023									2,045	2,045			
100119666	Redlands	CA		08/08/2023									873	873			
100119667	Pico Rivera	CA		08/08/2023									988	988			
100119668	Baltimore	MD		08/08/2023									291	291			
100119669	Newnan	GA		08/08/2023									209	209			
100119670	Landis	NC		08/08/2023									375	375			
100119671	Port Orange	FL		08/08/2023									958	958			
100119672	Aiken	SC		08/08/2023									1,862	1,862			
100119673	Newark	NJ		08/08/2023									989	989			
100119674	Newark	NJ		08/08/2023									1,088	1,088			
100119675	Newark	NJ		08/08/2023									991	991			
100119676	Newark	NJ		08/08/2023									1,022	1,022			
100119677	Newark	NJ		08/08/2023									976	976			
100119678	Trenton	NJ		08/08/2023									158	158			
100119679	Bridgeport	CT		08/08/2023									1,076	1,076			
100119680	Newton	NJ		08/08/2023									917	917			
100119681	Waterbury	CT		08/08/2023									577	577			
100119682	Holyoke	MA		08/08/2023									515	515			
100119683	Newark	NJ		08/08/2023									1,058	1,058			
100119684	Newark	NJ		08/08/2023									1,043	1,043			
100119685	Port Jervis	NY		08/08/2023									372	372			
100119686	Hamilton Township	NJ		08/08/2023									454	454			
100119687	Sloatsburg	NY		08/08/2023									492	492			
100119688	Trenton	NJ		08/08/2023									178	178			
100119689	Baltimore	MD		08/08/2023									373	373			
100119690	Youngstown	OH		08/08/2023									145	145			
100119691	City Of Orange	NJ		08/08/2023									854	854			
100119692	Pocono Summit	PA		08/08/2023									414	414			
100119693	South Fallsburg	NY		08/08/2023									235	235			
100119694	Hartford	CT		08/08/2023									538	538			
100119695	Hartford	CT		08/08/2023									594	594			
100119696	Dolton	IL		08/08/2023									284	284			
100119697	Miami Beach	FL		08/08/2023									515	515			
100119698	Chicago	IL		08/08/2023									420	420			
100119699	Baltimore	MD		08/08/2023									264	264			
100119700	Newark	NJ		08/08/2023									1,076	1,076			
100119701	Atlantic City	NJ		08/08/2023									1,195	1,195			
100119702	Parkville	MD		08/08/2023									374	374			
100119703	Newark	NJ		08/08/2023									1,124	1,124			
100119704	Baltimore	MD		08/08/2023									321	321			
100119705	Akron	OH		08/08/2023									246	246			
100119706	Baltimore	MD		08/08/2023									300	300			
100119707	Paterson	NJ		08/08/2023									983	983			
100119708	East Orange	NJ		08/08/2023									692	692			
100119709	Chicago	IL		08/08/2023									513	513			
100119710	Moorestown	NJ		08/08/2023									426	426			
100119711	Monroe	GA		08/08/2023									384	384			

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100119712	Matteson	IL		08/08/2023									238	238			
100119713	Baltimore	MD		08/08/2023									360	360			
100119714	Toms River	NJ		08/08/2023									670	670			
100119715	Baltimore	MD		08/08/2023									314	314			
100119716	Chicago	IL		08/08/2023									511	511			
100119717	Baltimore	MD		08/08/2023									348	348			
100119718	Baltimore	MD		08/08/2023									370	370			
100119719	Baltimore	MD		08/08/2023									312	312			
100119720	Detroit	MI		08/08/2023									207	207			
100119721	North Ridgeville	OH		08/08/2023									314	314			
100119723	Detroit	MI		08/08/2023									248	248			
100119724	Springfield	MA		08/08/2023									663	663			
100119725	Gloucester City	NJ		08/08/2023									300	300			
100119726	Bellmawr	NJ		08/08/2023									242	242			
100119727	Orlando	FL		08/08/2023									566	566			
100119728	East Orange	NJ		08/08/2023									992	992			
100119729	Racine	WI		08/08/2023									380	380			
100119730	Paterson	NJ		08/08/2023									514	514			
100119731	Staten Island	NY		08/08/2023									1,539	1,539			
100119732	Windsor	CT		08/08/2023									541	541			
100119733	Highland Park	MI		08/08/2023									166	166			
100119734	Chicago	IL		08/08/2023									419	419			
100119735	Killeen	TX		08/08/2023									133	133			
100119736	Highland Park	MI		08/08/2023									157	157			
100119737	Trenton	NJ		08/08/2023									275	275			
100119738	Chicago	IL		08/08/2023									440	440			
100119739	Kansas City	MO		08/08/2023									190	190			
100119740	Bronx	NY		08/08/2023									1,159	1,159			
100119741	Paterson	NJ		08/08/2023									615	615			
100119742	Euclid	OH		08/08/2023									272	272			
100119743	Scranton	PA		08/08/2023									395	395			
100119744	Yonkers	NY		08/08/2023									1,382	1,382			
100119745	Hyattsville	MD		08/08/2023									347	347			
100119746	Baltimore	MD		08/08/2023									266	266			
100119748	Hartford	CT		08/08/2023									688	688			
100119749	Yonkers	NY		08/08/2023									990	990			
100119750	East Orange	NJ		08/08/2023									848	848			
100119751	Weiser	ID		08/08/2023									368	368			
100119752	Mount Vernon	NY		08/08/2023									1,188	1,188			
100119753	Marquette	MI		08/08/2023									355	355			
100119754	Valdosta	GA		08/08/2023									189	189			
100119755	St. Clair Shores	MI		08/08/2023									467	467			
100119756	Kansas City	MO		08/08/2023									378	378			
100119757	Bethany	OK		08/08/2023									464	464			
100119758	Florissant	MO		08/08/2023									186	186			
100119759	Scranton	PA		08/08/2023									493	493			
100119760	Williamsburg	VA		08/08/2023									412	412			
100119761	Cleveland	OH		08/08/2023									322	322			
100119762	Miami	FL		08/08/2023									824	824			
100119763	Ardmore	PA		08/08/2023									500	500			
100119764	Millville	NJ		08/08/2023									236	236			

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100119765	Lansing	IL		08/08/2023									296	296			
100119766	Millville	NJ		08/08/2023									229	229			
100119767	Kokomo	IN		08/08/2023									212	212			
100119768	Markham	IL		08/08/2023									265	265			
100119769	Blue Island	IL		08/08/2023									377	377			
100119770	Anchorage	AK		08/08/2023									647	647			
100119771	Scranton	PA		08/08/2023									243	243			
100119772	Bronx	NY		08/08/2023									695	695			
100119773	Chicago	IL		08/08/2023									569	569			
100119774	Scranton	PA		08/08/2023									349	349			
100119775	Orlando	FL		08/08/2023									414	414			
100119776	Covington	KY		08/08/2023									435	435			
100119777	Newark	NJ		08/08/2023									1,964	1,964			
100119778	Stone Mountain	GA		08/08/2023									254	254			
100119779	Newark	NJ		08/08/2023									1,240	1,240			
100119780	Lake Park	GA		08/08/2023									287	287			
100119781	Newark	NJ		08/08/2023									1,754	1,754			
100119782	Scranton	PA		08/08/2023									373	373			
100119783	Racine	WI		08/08/2023									215	215			
100119784	Vineland	NJ		08/08/2023									459	459			
100119785	Valdosta	GA		08/08/2023									228	228			
100119786	Memphis	TN		08/08/2023									156	156			
100119788	Stone Mountain	GA		08/08/2023									546	546			
100119789	Gary	IN		08/08/2023									300	300			
100119790	Odessa	TX		08/08/2023									248	248			
100119791	Newark	NJ		08/08/2023									1,054	1,054			
100119792	Newark	NJ		08/08/2023									1,064	1,064			
100119793	Newark	NJ		08/08/2023									1,019	1,019			
100119794	Newark	NJ		08/08/2023									1,066	1,066			
100119795	Bayonne	NJ		08/08/2023									1,219	1,219			
100119796	North Lauderdale	FL		08/08/2023									249	249			
100119797	Kansas City	MO		08/08/2023									269	269			
100119799	Trenton	NJ		08/08/2023									316	316			
100119800	Woodridge	NY		08/08/2023									369	369			
100119801	Baltimore	MD		08/08/2023									305	305			
100119802	Poughkeepsie	NY		08/08/2023									478	478			
100119803	New Orleans	LA		08/08/2023									378	378			
100119804	Locust Grove	GA		08/08/2023									446	446			
100119805	Scranton	PA		08/08/2023									181	181			
100119806	Suffolk	VA		08/08/2023									339	339			
100119807	Nyack	NY		08/08/2023									954	954			
100119808	East Chicago	IN		08/08/2023									443	443			
100119809	Portsmouth	VA		08/08/2023									454	454			
100119810	Brentwood	NY		08/08/2023									955	955			
100119811	Baltimore	MD		08/08/2023									311	311			
100119812	The Bronx	NY		08/08/2023									1,434	1,434			
100119814	Chicago	IL		08/08/2023									751	751			
100119815	Baltimore	MD		08/08/2023									281	281			
100119816	Midland	TX		08/08/2023									304	304			
100119817	Hazel Crest	IL		08/08/2023									316	316			
100119818	Odessa	TX		08/08/2023									239	239			

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100119819	Houston	TX		08/08/2023									733	733			
100119820	St. Cloud	FL		08/08/2023									679	679			
100119821	Winter Haven	FL		08/08/2023									260	260			
100119822	Bay Shore	NY		08/08/2023									790	790			
100119823	Oak Ridge	TN		08/08/2023									251	251			
100119824	Houston	TX		08/08/2023									249	249			
100119825	Orlando	FL		08/08/2023									647	647			
100119826	Decatur	GA		08/08/2023									644	644			
100119828	Manville	NJ		08/08/2023									635	635			
100119829	Independence	MO		08/08/2023									245	245			
100119830	Gary	IN		08/08/2023									289	289			
100119831	Cedarville	NJ		08/08/2023									594	594			
100119832	Ishpeming	MI		08/08/2023									170	170			
100119833	Kansas City	MO		08/08/2023									729	729			
100119834	Wyandanch	NY		08/08/2023									662	662			
100119835	Gary	IN		08/08/2023									185	185			
100119836	Spring Valley	NY		08/08/2023									853	853			
100119837	College Park	MD		08/08/2023									803	803			
100119838	Indianapolis	IN		08/08/2023									129	129			
100119839	Chicago	IL		08/08/2023									631	631			
100119840	Lincolnshire	IL		08/08/2023									1,023	1,023			
100119841	Jonesboro	GA		08/08/2023									325	325			
100119842	Chicago	IL		08/08/2023									436	436			
100119843	Milwaukee	WI		08/08/2023									338	338			
100119844	Englewood	NJ		08/08/2023									1,045	1,045			
100119845	Redford	MI		08/08/2023									216	216			
100119846	Syracuse	NY		08/08/2023									164	164			
100119847	Rochester	NY		08/08/2023									284	284			
100119848	St. Petersburg	FL		08/08/2023									727	727			
100119849	Mesa	AZ		08/10/2023									963	963			
100119850	Hughson	CA		08/10/2023									2,985	2,985			
100119851	Gardena	CA		08/10/2023									2,310	2,310			
100119852	Las Vegas	NV		08/10/2023									1,020	1,020			
100119853	Delray Beach	FL		08/10/2023									606	606			
100119854	Tucson	AZ		08/10/2023									564	564			
100119855	Valencia	CA		08/10/2023									4,513	4,513			
100119856	Pittsburgh	PA		08/10/2023									1,178	1,178			
100119857	Myrtle Beach	SC		08/10/2023									408	408			
100119858	Pittsburgh	PA		08/10/2023									829	829			
100119859	Clifton Township	PA		08/10/2023									3,693	3,693			
100119862	San Antonio	TX		08/10/2023									128	128			
100119863	Hampton	VA		08/10/2023									386	386			
100119864	Hampton	VA		08/10/2023									381	381			
100119865	Palm Desert	CA		08/10/2023									934	934			
100119866	Blythe	CA		08/10/2023									272	272			
100119867	Glenwood Springs	CO		08/10/2023									805,018	805,018			
100119868	New Orleans	LA		08/10/2023									6,455	6,455			
100119870	Hurst	TX		08/10/2023									513	513			
100119871	Saint Cloud	FL		08/10/2023									1,317	1,317			
100119872	Miami Beach	FL		08/10/2023									1,168	1,168			
100119873	Summertown	TN		08/10/2023									535	535			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119874	Seattle	WA		08/10/2023									92,440	92,440			
100119875	Davie	FL		08/10/2023									976	976			
100119876	Enterprise	AL		08/10/2023									381	381			
100119877	Valley Center	KS		08/10/2023									1,290	1,290			
100119878	Sartell	MN		08/10/2023									2,301	2,301			
100119879	Aventura	FL		08/10/2023									638	638			
100119880	Tampa	FL		08/10/2023									3,489	3,489			
100119881	Lake Zurich	IL		08/10/2023									394	394			
100119882	Las Cruces	NM		08/10/2023									1,237	1,237			
100119883	San Jose	CA		08/10/2023									1,813	1,813			
100119884	Miami	FL		08/10/2023									1,022	1,022			
100119885	East Elmhurst	NY		08/10/2023									977	977			
100119886	Joliet	IL		08/10/2023									1,082	1,082			
100119887	Waynesville	OH		08/10/2023									369	369			
100119888	Lake Bluff	IL		08/10/2023									1,815	1,815			
100119889	Parker	CO		08/10/2023									6,957	6,957			
100119890	Doylestown	PA		08/10/2023									1,800	1,800			
100119891	Escondido	CA		08/10/2023									3,333	3,333			
100119892	Dearborn Hts	MI		08/10/2023									502	502			
100119893	Rahway	NJ		08/10/2023									885	885			
100119894	Falls Church	VA		08/10/2023									519	519			
100119895	Eagle	CO		08/10/2023									2,991	2,991			
100119896	Salisbury	NH		08/10/2023									2,794	2,794			
100119897	Miramar	FL		08/10/2023									4,040	4,040			
100119898	Palmetto	FL		08/10/2023									1,167	1,167			
100119899	Little River	SC		08/10/2023									857	857			
100119900	Parkland	FL		08/10/2023									885	885			
100119901	Kissimmee	FL		08/10/2023									803	803			
100119902	Dunellen	NJ		08/10/2023									772	772			
100119903	Conroe	TX		08/10/2023									482	482			
100119904	San Tan Valley	AZ		08/10/2023									645	645			
100119905	Wellington	FL		08/10/2023									1,701	1,701			
100119906	Riverside	CA		08/10/2023									1,921	1,921			
100119907	St Pete Beach	FL		08/10/2023									535	535			
100119908	Sylmar	CA		08/10/2023									875	875			
100119909	Arvada	CO		08/10/2023									1,089	1,089			
100119910	Greenville	SC		08/10/2023									4,533	4,533			
100119911	Tempe	AZ		08/10/2023									629	629			
100119912	Deerfield Beach	FL		08/10/2023									5,170	3,248		(1,922)	(1,922)
100119913	Pembroke	MA		08/10/2023									1,813	1,813			
100119914	Tracy	CA		08/10/2023									1,277	1,277			
100119916	Carmel	IN		08/10/2023									1,600	1,600			
100119917	Dallas	TX		08/10/2023									4,534	4,534			
100119918	New York	NY		08/10/2023									4,161	4,161			
100119919	Phoenix	AZ		08/10/2023									692	692			
100119920	Stuart	FL		08/10/2023									1,119	1,119			
100119921	Phoenix	AZ		08/10/2023									678	678			
100119922	Phoenix	AZ		08/10/2023									680	680			
100119923	Las Vegas	NV		08/10/2023									4,471	4,471			
100119924	Dundalk	MD		08/10/2023									311	311			
100119925	Phoenix	AZ		08/10/2023									678	678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119926	Middle River	MD		08/10/2023									636	636			
100119927	Franklin Square	NY		08/10/2023									312	312			
100119928	Huntington Beach	CA		08/10/2023									4,128	4,128			
100119931	Seneca	SC		08/10/2023									991	991			
100119932	Tacoma	WA		08/10/2023									1,238	1,238			
100119933	Las Vegas	NV		08/10/2023									(40)	765		805	805
100119934	Riverside	CA		08/10/2023									1,840	1,840			
100119935	Germantown	MD		08/10/2023									580	580			
100119936	Cream Ridge	NJ		08/10/2023									822	822			
100119937	Clovis	CA		08/10/2023									931	931			
100119938	Macungie	PA		08/10/2023									842	842			
100119939	Lake Butler	FL		08/10/2023									246	246			
100119940	Hyattsville	MD		08/10/2023									597	597			
100119941	Atlanta	GA		08/10/2023									1,321	1,321			
100119942	Akron	OH		08/10/2023									136	136			
100119943	Kennesaw	GA		08/10/2023									787	787			
100119944	Miami	FL		08/10/2023									395	395			
100119945	Augusta	GA		08/11/2023									1,024	1,024			
100119946	Aliso Viejo	CA		08/11/2023									1,650	1,650			
100119947	Chula Vista	CA		08/11/2023									1,365	1,365			
100119948	Providence	RI		08/11/2023									1,456	1,456			
100119949	Ham Lake	MN		08/11/2023									2,357	2,357			
100119950	St Simons Island	GA		08/11/2023									658	658			
100119951	Concord	CA		08/11/2023									1,493	1,493			
100119952	Santa Clarita	CA		08/11/2023									1,512	1,512			
100119953	Santa Rosa	CA		08/11/2023									685	685			
100119954	Kirkland	WA		08/11/2023									742	742			
100119955	Conyers	GA		08/11/2023									1,088	1,088			
100119956	Henderson	NV		08/11/2023									780	780			
100119957	Santa Ana	CA		08/11/2023									2,426	2,426			
100119958	N Hollywood	CA		08/11/2023									1,362	1,362			
100119959	Yuma	AZ		08/11/2023									837	837			
100119960	Rahway	NJ		08/11/2023									1,149	1,149			
100119961	Murrieta	CA		08/11/2023									143,724	143,724			
100119962	North Wildwood	NJ		08/11/2023									1,271	1,271			
100119963	Nashville	TN		08/11/2023									653	653			
100119964	Compton	CA		08/11/2023									1,101	1,101			
100119965	Allen	TX		08/11/2023									816	816			
100119966	Largo	FL		08/11/2023									1,010	1,010			
100119967	Lutz	FL		08/11/2023									28,774	28,774			
100119968	Manassas	VA		08/11/2023									801	801			
100119969	Boise	ID		08/11/2023									1,239	1,239			
100119970	Charlotte	NC		08/11/2023									681	681			
100119971	Smyrna	GA		08/11/2023									639	639			
100119972	St Simons Island	GA		08/11/2023									967	967			
100119973	Dallas	TX		08/11/2023									1,121	1,121			
100119974	Magna	UT		08/11/2023									596	596			
100119975	La Quinta	CA		08/11/2023									1,799	1,799			
100119976	Gulf Breeze	FL		08/11/2023									606	606			
100119977	Denver	NC		08/11/2023									1,457	1,457			
100119978	Duck	NC		08/11/2023									1,797	1,797			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119979	Desert Hot Springs	CA		08/11/2023									1,204	1,204			
100119980	Crofton	MD		08/11/2023									903	903			
100119981	North Wales	PA		08/11/2023									634	634			
100119982	Charlotte	NC		08/11/2023									1,028	1,028			
100119983	Blue Ridge	GA		08/11/2023									1,362	1,362			
100119984	Wake Forest	NC		08/11/2023									794	794			
100119985	Cincinnati	OH		08/11/2023									733	733			
100119986	Lake Wales	FL		08/11/2023									814	814			
100119987	Spokane	WA		08/11/2023									1,285	1,285			
100119988	Jupiter	FL		08/11/2023									828	828			
100119989	Providence	RI		08/11/2023									850	850			
100119990	Lancaster	MA		08/11/2023									650	650			
100119991	Woodbridge	VA		08/11/2023									986	986			
100119992	Orlando	FL		08/11/2023									911	911			
100119993	Yakima	WA		08/11/2023									703	703			
100119994	Pittsburgh	PA		08/11/2023									733	733			
100119995	Rocklin	CA		08/11/2023									1,123	1,123			
100119996	Henderson	NV		08/11/2023									1,152	1,152			
100119997	Summerville	SC		08/11/2023									524	524			
100119998	Lake Geneva	WI		08/11/2023									908	908			
100119999	Las Vegas	NV		08/11/2023									678	678			
100120000	Ithaca	NY		08/11/2023									26,103	26,103			
100120001	Hanover	MD		08/11/2023									1,136	1,136			
100120002	Manhattan	KS		08/11/2023									766	766			
100120003	Shoreline	WA		08/11/2023									2,106	2,106			
100120004	Morgan Hill	CA		08/11/2023									1,902	1,902			
100120005	Hermitage	TN		08/11/2023									660	660			
100120006	Fontana	CA		08/11/2023									1,362	1,362			
100120007	Roswell	GA		08/11/2023									702	702			
100120008	Nashville	TN		08/11/2023									1,127	1,127			
100120009	North Las Vegas	NV		08/11/2023									2,137	2,137			
100120010	Pensacola	FL		08/11/2023									2,784	2,784			
100120011	New Braunfels	TX		08/11/2023									838	838			
100120012	Southampton	PA		08/11/2023									1,028	1,028			
100120013	Howell	NJ		08/11/2023									1,538	1,538			
100120014	Bloomingdale	GA		08/11/2023									1,066	1,066			
100120015	Lewisville	TX		08/11/2023									1,000	1,000			
100120016	Mckinney	TX		08/11/2023									2,236	2,236			
100120017	Austin	AR		08/11/2023									813	813			
100120018	Estes Park	CO		08/11/2023									1,127	1,127			
100120019	Henderson	NV		08/11/2023									768	768			
100120020	Naples	FL		08/11/2023									668	668			
100120021	Vineyard	UT		08/11/2023									886	886			
100120022	Lakewood	NJ		08/11/2023									1,047	1,047			
100120023	Davenport	FL		08/11/2023									690	690			
100120024	Stockton	CA		08/11/2023									726	726			
100120025	Teaneck	NJ		08/11/2023									1,182	1,182			
100120026	Saint Louis	MO		08/11/2023									528	528			
100120027	Eureka	CA		08/11/2023									722	722			
100120028	Richmond	VA		08/11/2023									852	852			
100120029	Lehigh Acres	FL		08/11/2023									646	646			

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100120030	Cape Coral	FL		08/11/2023									1,037	1,037			
100120031	Philadelphia	PA		08/11/2023									1,343	1,343			
100120032	Fresno	CA		08/11/2023									834	834			
100120033	Lehigh Acres	FL		08/11/2023									636	636			
100120034	Richmond	VA		08/11/2023									598	598			
100120035	Lehigh Acres	FL		08/11/2023									646	646			
100120036	Clinton	CT		08/11/2023									3,030	3,030			
100120037	Braselton	GA		08/11/2023									969	969			
100120038	Midland	TX		08/11/2023									961	961			
100120039	East Rutherford	NJ		08/11/2023									792	792			
100120040	Austin	TX		08/11/2023									1,123	1,123			
100120041	Baltimore	MD		08/11/2023									787	787			
100120042	Madison	AL		08/11/2023									891	891			
100120043	Clearwater	FL		08/11/2023									748	748			
100120044	Hartford	CT		08/11/2023									577	577			
100120045	Surfside Beach	SC		08/11/2023									569	569			
100120046	Sidney	OH		08/11/2023									947	947			
100120047	Fredericksburg	TX		08/11/2023									1,549	1,549			
100120048	Hartford	CT		08/11/2023									549	549			
100120049	Richmond	TX		08/11/2023									5,783	5,783			
100120050	Prior Lake	MN		08/11/2023									534	534			
100120051	Castle Rock	CO		08/11/2023									730	730			
100120052	Phoenix	AZ		08/11/2023									577	577			
100120053	Boise	ID		08/11/2023									545	545			
100120054	Fort Lauderdale	FL		08/11/2023									1,495	1,495			
100120055	Port St Lucie	FL		08/11/2023									580	580			
100120056	Jackson	NJ		08/11/2023									924	924			
100120057	Chandler	AZ		08/11/2023									1,004	1,004			
100120058	Gilbert	AZ		08/11/2023									874	874			
100120059	Phoenix	AZ		08/11/2023									588	588			
100120060	Durham	NC		08/11/2023									1,485	1,485			
100120061	Torrance	CA		08/11/2023									2,382	2,382			
100120062	Parrish	FL		08/11/2023									1,786	1,786			
100120063	Denver	CO		08/11/2023									1,726	1,726			
100120064	Phoenix	AZ		08/11/2023									568	568			
100120065	Tempe	AZ		08/11/2023									701	701			
100120066	Middleton	WI		08/11/2023									713	713			
100120067	Sevierville	TN		08/11/2023									1,352	1,352			
100120068	Daytona Beach Shores	FL		08/11/2023									1,028	1,028			
100120069	Chandler	AZ		08/11/2023									827	827			
100120070	Sarasota	FL		08/11/2023									730	730			
100120071	Durham	NC		08/11/2023									883	883			
100120072	Aston	PA		08/11/2023									617	617			
100120073	Herriman	UT		08/11/2023									5,435	5,435			
100120074	Frisco	TX		08/11/2023									839	839			
100120075	Paterson	NJ		08/11/2023									909	909			
100120076	Kissimmee	FL		08/11/2023									874	874			
100120077	Gulf Shores	AL		08/11/2023									850	850			
100120078	New Braunfels	TX		08/11/2023									608	608			
100120079	Adel	IA		08/11/2023									660	660			
100120080	Woodbridge	NJ		08/11/2023									1,638	1,638			

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100120081	Herriman	UT		08/11/2023									1,183	1,183			
100120082	Mesquite	TX		08/11/2023									1,914	1,914			
100120083	Pocono Lake	PA		08/11/2023									552	552			
100120084	Roseville	MN		08/11/2023									506	506			
100120085	Tucson	AZ		08/11/2023									559	559			
100120086	Austin	TX		08/11/2023									1,728	1,728			
100120087	Kissimmee	FL		08/11/2023									1,740	1,740			
100120088	Miramar Beach	FL		08/11/2023									1,517	1,517			
100120089	Wellington	FL		08/11/2023									897	897			
100120090	Miami	FL		08/11/2023									2,439	2,439			
100120091	Vancouver	WA		08/11/2023									572	572			
100120093	Roselle Park	NJ		08/11/2023									558	558			
100120094	Pickerington	OH		08/11/2023									981	981			
100120095	Anchorage	AK		08/11/2023									550	550			
100120096	Lackawaxen	PA		08/11/2023									823	823			
100120097	Worcester	MA		08/11/2023									572	572			
100120098	Bogota	NJ		08/11/2023									2,505	2,505			
100120099	Harrisburg	NC		08/11/2023									686	686			
100120100	East Orange	NJ		08/11/2023									845	845			
100120101	Wellford	SC		08/11/2023									548	548			
100120102	Decatur	GA		08/11/2023									2,854	2,854			
100120103	Paramus	NJ		08/11/2023									1,546	1,546			
100120104	Little Elm	TX		08/11/2023									709	709			
100120105	Jersey City	NJ		08/11/2023									1,072	1,072			
100120106	Houston	TX		08/11/2023									655	655			
100120107	Black Diamond	WA		08/11/2023									693	693			
100120108	Takoma Park	MD		08/11/2023									587	587			
100120109	Saint Augustine	FL		08/11/2023									563	563			
100120110	Fort Worth	TX		08/11/2023									875	875			
100120111	Azle	TX		08/11/2023									833	833			
100120112	New Orleans	LA		08/11/2023									654	654			
100120113	Sherman	TX		08/11/2023									693	693			
100120114	Daphne	AL		08/11/2023									714	714			
100120115	Rosharon	TX		08/11/2023									815	815			
100120116	Salt Lake City	UT		08/11/2023									1,580	1,580			
100120117	Charlotte	NC		08/11/2023									705	705			
100120118	Claremont	CA		08/11/2023									1,454	1,454			
100120119	Port Aransas	TX		08/11/2023									846	846			
100120120	Fort Worth	TX		08/11/2023									880	880			
100120121	Minneapolis	MN		08/11/2023									498	498			
100120122	Monroe	NC		08/11/2023									527	527			
100120123	Paterson	NJ		08/11/2023									685	685			
100120124	Toms River	NJ		08/11/2023									948	948			
100120125	Caldwell	ID		08/11/2023									1,462	1,462			
100120126	Chandler	AZ		08/11/2023									924	924			
100120127	Redding	CA		08/11/2023									794	794			
100120128	Denton	TX		08/11/2023									1,171	1,171			
100120129	Dawsonville	GA		08/11/2023									568	568			
100120130	Raleigh	NC		08/11/2023									971	971			
100120131	Lake Lure	NC		08/11/2023									1,183	1,183			
100120132	Scottsdale	AZ		08/11/2023									915	915			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120133	Chesapeake	VA		08/11/2023									615	615			
100120134	Smithfield	NC		08/11/2023									1,100	1,100			
100120135	Dawsonville	GA		08/11/2023									29,378	29,378			
100120136	Henderson	NV		08/11/2023									964	964			
100120137	Dawsonville	GA		08/11/2023									799	799			
100120138	Parrish	FL		08/11/2023									1,139	1,139			
100120139	Bothell	WA		08/11/2023									1,373	1,373			
100120140	Manchester	NJ		08/11/2023									1,554	1,554			
100120141	Lutherville Timonium	MD		08/11/2023									77,899	77,899			
100120142	Boise	ID		08/11/2023									2,188	2,188			
100120143	Saint Augustine	FL		08/11/2023									1,190	1,190			
100120144	Dearborn	MI		08/11/2023									625	625			
100120145	Jamul	CA		08/11/2023									2,895	2,895			
100120146	Cadillac	MI		08/11/2023									1,082	1,082			
100120147	Daniel Island	SC		08/11/2023									451	451			
100120148	Destin	FL		08/11/2023									591	591			
100120149	Grand Prairie	TX		08/11/2023									5,734	5,734			
100120150	Pepper Pike	OH		08/11/2023									674	674			
100120152	Chicago	IL		08/11/2023									389	389			
100120153	Woodburn	OR		08/11/2023									414	414			
100120154	Attalla	AL		08/14/2023									493	493			
100120157	Corona	CA		08/14/2023									1,962	1,962			
100120159	Cincinnati	OH		08/14/2023									364	364			
100120160	Rockville	MD		08/14/2023									1,240	1,240			
100120162	Sherman Oaks	CA		08/14/2023									660	660			
100120164	Knoxville	TN		08/14/2023									554	554			
100120165	Doral	FL		08/14/2023									1,411	1,411			
100120166	Fort Myers	FL		08/14/2023									508	508			
100120167	Galena	OH		08/14/2023									660	660			
100120169	Citrus Springs	FL		08/14/2023									330	330			
100120170	Dayton	KY		08/14/2023									204	204			
100120171	Roanoke	VA		08/14/2023									218	218			
100120190	Las Vegas	NV		08/18/2023									2,168	2,168			
100120191	Miramar	FL		08/18/2023									3,795	3,795			
100120192	Santa Clarita	CA		08/18/2023									7,030	7,030			
100120193	Homestead	FL		08/18/2023									(2,103)	(2,103)			
100120194	Davie	FL		08/18/2023									2,664	2,004		(660)	(660)
100120195	Doral	FL		08/18/2023									246	246			
100120196	Sylmar	CA		08/18/2023									716	479		(237)	(237)
100120198	Gustine	CA		08/18/2023									688	688			
100120199	Valley Village	CA		08/18/2023									4,059	4,059			
100120200	Highland Park	MI		08/18/2023									70	70			
100120201	Hollis	NY		08/18/2023									2,073	2,073			
100120202	Brooklyn	NY		08/18/2023									2,131	2,131			
100120203	Southington	CT		08/18/2023									403	403			
100120204	Mansfield	NY		08/18/2023									431	288		(143)	(143)
100120205	Brockton	MA		08/18/2023									614	614			
100120206	Lewisville	NC		08/18/2023									1,961	1,961			
100120207	Whitestone	NY		08/18/2023									3,433	3,433			
100120208	Fresno	CA		08/18/2023									1,286	1,286			
100120209	Maplewood	NJ		08/18/2023									1,059	1,059			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120210	Brooklyn	NY		08/18/2023									4,853	4,853			
100120211	Largo	FL		08/18/2023									581	581			
100120212	Las Vegas	NV		08/18/2023									804	804			
100120213	Sandston	VA		08/18/2023									413	413			
100120214	Garland	TX		08/18/2023									899	602		(298)	(298)
100120215	Los Angeles	CA		08/18/2023									226	226			
100120216	Leesburg	FL		08/18/2023									785	785			
100120217	Brooklyn	NY		08/18/2023									4,424	4,424			
100120218	Port Saint Lucie	FL		08/18/2023									1	1			
100120219	Peachtree City	GA		08/18/2023									5,602	5,602			
100120220	North Haledon	NJ		08/18/2023									680	455		(225)	(225)
100120221	Doral	FL		08/18/2023									1,008	1,008			
100120222	Bloomington	IL		08/18/2023									383	383			
100120223	Rockport	TX		08/18/2023									693	693			
100120224	Des Plaines	IL		08/18/2023									508	508			
100120225	Great Neck	NY		08/18/2023									2,015	2,015			
100120226	Surprise	AZ		08/18/2023									588	588			
100120227	Cambridge	MA		08/18/2023									3,339	3,339			
100120228	Hartwell	GA		08/18/2023									1,335	893		(442)	(442)
100120229	Irvine	CA		08/18/2023									1,352	1,352			
100120230	Debary	FL		08/18/2023									965	965			
100120231	North Huntingdon	PA		08/18/2023									569	569			
100120232	New Orleans	LA		08/18/2023									395	395			
100120233	Fort Lauderdale	FL		08/18/2023									495	495			
100120235	San Jose	CA		08/18/2023									1,984	1,984			
100120236	Suffern	NY		08/18/2023									2,371	2,371			
100120237	Sacramento	CA		08/18/2023									1,367	1,367			
100120239	Decatur	AL		08/18/2023									275	275			
100120240	Brooklyn	NY		08/18/2023									1,445	967		(478)	(478)
100120241	Albuquerque	NM		08/18/2023									341	341			
100120242	Houston	TX		08/18/2023									333	333			
100120243	Nashville	TN		08/18/2023									2,065	2,065			
100120244	Venice	CA		08/18/2023									3,007	3,007			
100120245	Jupiter	FL		08/18/2023									4,101	4,101			
100120246	Mount Pleasant	UT		08/18/2023									357	239		(118)	(118)
100120247	Miami	FL		08/18/2023									559	559			
100120248	Fort Collins	CO		08/18/2023									2,175	2,175			
100120250	Studio City	CA		08/18/2023									3,846	3,846			
100120251	Ocala	FL		08/18/2023									18,723	18,723			
100120253	Schenectady	NY		08/18/2023									227	227			
100120254	Baltimore	MD		08/18/2023									265	265			
100120255	New Orleans	LA		08/18/2023									323	323			
100120257	Scottsdale	AZ		08/18/2023									1,084	1,084			
100120258	Winchester	VA		08/18/2023									1,161	776		(385)	(385)
100120259	Pembroke Pines	FL		08/18/2023									326	326			
100120260	Clarksville	TN		08/18/2023									544	544			
100120261	Three Forks	MT		08/18/2023									152	152			
100120263	Bothell	WA		08/18/2023									2,781	2,781			
100120264	Virginia Beach	VA		08/18/2023									335	335			
100120265	Morrison	CO		08/18/2023									1,253	1,253			
100120266	Chattanooga	TN		08/18/2023									649	649			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120267	Chatham Twsp	NJ		08/18/2023									1,351	1,351			
100120268	Apple Valley	CA		08/18/2023									1,510	1,510			
100120269	Coachella	CA		08/18/2023									979	979			
100120270	Mammoth Lakes	CA		08/18/2023									1,324	1,324			
100120271	Brooklyn	NY		08/18/2023									1,479	1,479			
100120273	Los Angeles	CA		08/18/2023									4,639	4,639			
100120274	Chicago	IL		08/18/2023									1,578	1,578			
100120275	South San Francisco	CA		08/18/2023									2,022	2,022			
100120276	Jacksonville	FL		08/18/2023									404	404			
100120277	Cooper City	FL		08/18/2023									242	242			
100120278	Danville	CA		08/18/2023									4,006	4,006			
100120279	Lehigh Acres	FL		08/18/2023									596	596			
100120280	Miami	FL		08/18/2023									1,179	1,179			
100120281	Riverside	CA		08/18/2023									883	883			
100120282	San Bernardino	CA		08/18/2023									515	515			
100120283	Atlanta	GA		08/18/2023									493	493			
100120284	Ocala	FL		08/18/2023									347	347			
100120286	Miami	FL		08/18/2023									770	770			
100120288	Conway	SC		08/18/2023									15,815	15,815			
100120289	Statesboro	GA		08/18/2023									833	833			
100120290	Lake Worth	TX		08/18/2023									546	546			
100120291	Mansfield	TX		08/18/2023									1,582	1,582			
100120292	Washougal	WA		08/18/2023									1,827	1,827			
100120293	Denver	CO		08/18/2023									979	979			
100120294	Lauderdale	FL		08/18/2023									1,019	1,019			
100120295	Euless	TX		08/18/2023									1,136	1,136			
100120296	Clarkston	MI		08/18/2023									364,108	364,108			
100120297	Stonington	CT		08/18/2023									1,248	1,248			
100120298	Townsend	MT		08/18/2023									1,313	1,313			
100120299	Cambria Heights	NY		08/18/2023									785	785			
100120301	Victorville	CA		08/18/2023									403	403			
100120303	Ashland	MA		08/18/2023									1,127	1,127			
100120304	Suisun City	CA		08/18/2023									1,207	1,207			
100120305	Palm Desert	CA		08/18/2023									2,373	2,373			
100120306	Austin	TX		08/18/2023									539	539			
100120307	Mobile	AL		08/18/2023									466	466			
100120308	Monroeville	PA		08/18/2023									572	572			
100120309	Rehoboth Beach	DE		08/18/2023									599	599			
100120311	Riverdale	GA		08/18/2023									724	724			
100120312	Delray Beach	FL		08/18/2023									2,920	2,920			
100120313	Coral Gables	FL		08/18/2023									1,078	1,078			
100120315	Morrow	GA		08/18/2023									400	400			
100120317	Brunswick	GA		08/18/2023									1,129	1,129			
100120318	Richardson	TX		08/18/2023									876	876			
100120319	Morganton	GA		08/18/2023									1,524	1,524			
100120320	Celina	TX		08/18/2023									1,267	1,267			
100120321	Fairfield	CA		08/18/2023									1,387	1,387			
100120323	Hilton Head Island	SC		08/18/2023									431	431			
100120324	Deland	FL		08/18/2023									534	534			
100120326	Deerfield Beach	FL		08/18/2023									523	523			
100120327	Longmont	CO		08/18/2023									656	656			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120328	Shoreline	WA		08/18/2023									1,597	1,597			
100120329	Corona	CA		08/18/2023									2,432	2,432			
100120331	Warner Robins	GA		08/18/2023									666	666			
100120332	Casselberry	FL		08/18/2023									1,017	1,017			
100120333	San Diego	CA		08/18/2023									1,056	1,056			
100120334	Torrance	CA		08/18/2023									3,276	3,276			
100120335	Biscayne Park	FL		08/18/2023									1,370	1,370			
100120336	Bracey	VA		08/18/2023									1,212	1,212			
100120338	North Charleston	SC		08/18/2023									269	269			
100120339	Brandon	FL		08/18/2023									379	379			
100120342	Eloy	AZ		08/18/2023									402	402			
100120343	North Charleston	SC		08/18/2023									243	243			
100120344	Saint Louis	MO		08/18/2023									235	235			
100120345	Rockledge	FL		08/18/2023									598	598			
100120346	Las Vegas	NV		08/18/2023									2,386	2,386			
100120347	Hollywood	FL		08/18/2023									1,059	1,059			
100120348	Bloomfield Hills	MI		08/18/2023									1,872	1,872			
100120349	Ladera Ranch	CA		08/18/2023									2,986	2,986			
100120350	Jupiter	FL		08/18/2023									920	920			
100120351	Marietta	GA		08/18/2023									1,526	1,526			
100120353	Port Saint Lucie	FL		08/18/2023									698	698			
100120354	Boca Raton	FL		08/18/2023									551	551			
100120355	Auburn	GA		08/18/2023									1,078	1,078			
100120356	Pompano Beach	FL		08/18/2023									1,303	1,303			
100120358	Pearland	TX		08/18/2023									563	563			
100120359	Clearlake	CA		08/18/2023									416	416			
100120360	Oakland	CA		08/18/2023									886	886			
100120361	Laurel	MD		08/18/2023									3,592	3,592			
100120362	Rockford	MI		08/18/2023									311	311			
100120363	Florissant	MO		08/18/2023									211	211			
100120364	Clifton	VA		08/18/2023									2,768	2,768			
100120366	Oakdale	CA		08/18/2023									805	805			
100120367	Kissimmee	FL		08/18/2023									515	515			
100120368	Parkville	MD		08/18/2023									254	254			
100120369	Los Angeles	CA		08/18/2023									666	666			
100120370	Charlotte	NC		08/18/2023									264	264			
100120371	Atlanta	GA		08/18/2023									411	411			
100120372	Las Vegas	NV		08/18/2023									689	689			
100120373	New Haven	CT		08/18/2023									216	216			
100120374	Horizon City	TX		08/18/2023									232	232			
100120376	Corvallis	OR		08/18/2023									544	544			
100120377	Miami	FL		08/18/2023									454	454			
100120378	Houston	TX		08/18/2023									440	440			
100120380	Clearfield	UT		08/18/2023									662	662			
100120381	Los Angeles	CA		08/18/2023									818	818			
100120382	Pasadena	CA		08/18/2023									605	605			
100120383	Honolulu	HI		08/18/2023									2,206	2,206			
100120384	Spring	TX		08/18/2023									99	99			
100120385	Tampa	FL		08/18/2023									1,012	1,012			
100120386	Decatur	GA		08/18/2023									324	324			
100120387	Wildomar	CA		08/18/2023									819	819			

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100120388	Los Angeles	CA		08/18/2023									1,446	1,446			
100120389	Antioch	TN		08/18/2023									345	345			
100120390	Columbia	TN		08/18/2023									380	380			
100120391	Long Beach	CA		08/18/2023									1,328	1,328			
100120392	Fontana	CA		08/18/2023									478	478			
100120393	Largo	FL		08/18/2023									384	384			
100120394	Clovis	CA		08/18/2023									410	410			
100120395	Hesperia	CA		08/18/2023									368	368			
100120396	Erda	UT		08/18/2023									444	444			
100120397	Highland	CA		08/18/2023									616	616			
100120398	Boston	MA		08/18/2023									1,138	1,138			
100120399	Coldspring	TX		08/18/2023									819	819			
100120400	Houston	TX		08/18/2023									483	483			
100120401	North Easton	MA		08/18/2023									286	286			
100120403	Milwaukee	WI		08/18/2023									318	318			
100120405	Conroe	TX		08/18/2023									574	574			
100120407	Taft	CA		08/18/2023									499	499			
100120408	Katy	TX		08/18/2023									1,367	1,367			
100120409	Lake Forest	CA		08/18/2023									271	271			
100120410	Saint Louis	MO		08/18/2023									301	301			
100120411	Stockton	CA		08/18/2023									575	575			
100120412	Baltimore	MD		08/18/2023									260	260			
100120413	(Northridge Area) Los Angeles	CA		08/18/2023									7,455	7,455			
100120415	Houston	TX		08/18/2023									727	727			
100120416	Baltimore	MD		08/18/2023									199	199			
100120417	Lusby	MD		08/18/2023									279	279			
100120418	Tucson	AZ		08/18/2023									188	188			
100120419	Glendale	CA		08/18/2023									1,527	1,527			
100120420	Kelseyville	CA		08/18/2023									715	715			
100120421	Rock Hill	SC		08/18/2023									241	241			
100120422	Wilkesboro	NC		08/18/2023									217	217			
100120423	Wolcott	CT		08/18/2023									760	760			
100120424	Prosper	TX		08/18/2023									1,939	1,939			
100120425	Forney	TX		08/18/2023									250	250			
100120426	Dallas	TX		08/18/2023									238	238			
100120427	Greenfield	CA		08/18/2023									894	894			
100120428	Los Angeles	CA		08/18/2023									1,791	1,791			
100120429	Dallas	TX		08/18/2023									1,004	1,004			
100120430	La Puente	CA		08/18/2023									789	789			
100120431	Phoenix	AZ		08/18/2023									279	279			
100120432	Glenwood	NJ		08/18/2023									644	644			
100120433	Houston	TX		08/18/2023									640	640			
100120434	Montgomery	TX		08/18/2023									519	519			
100120435	Wildomar	CA		08/18/2023									933	933			
100120437	Sugar Land	TX		08/18/2023									329	329			
100120439	Ashland	KY		08/18/2023									205	205			
100120440	Portsmouth	VA		08/18/2023									146	146			
100120441	San Bernardino	CA		08/18/2023									529	529			
100120442	Houston	TX		08/18/2023									300	300			
100120443	Cypress	CA		08/18/2023									2,393	2,393			
100120446	Los Angeles	CA		08/18/2023									1,318	1,318			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120447	Fairfield	CA		08/18/2023									1,165	1,165			
100120448	Suitland	MD		08/18/2023									408	408			
100120449	Fort Lauderdale	FL		08/18/2023									879	879			
100120450	Las Vegas	NV		08/18/2023									307	307			
100120451	Chicago	IL		08/18/2023									952	952			
100120452	Port Saint Lucie	FL		08/18/2023									393	393			
100120453	Washington	DC		08/18/2023									809	809			
100120454	Gainesville	FL		08/18/2023									125	125			
100120455	El Dorado Hills	CA		08/18/2023									817	817			
100120456	Fort Washington	MD		08/18/2023									514	514			
100120457	Orland Park	IL		08/18/2023									714	714			
100120458	Chapel Hill	NC		08/18/2023									282	282			
100120459	Dearborn	MI		08/18/2023									897	897			
100120460	Jacksonville	FL		08/18/2023									3,020	3,020			
100120461	East Los Angeles	CA		08/18/2023									711	711			
100120462	Jurupa Valley	CA		08/18/2023									549	549			
100120463	Clinton Township	MI		08/18/2023									169	169			
100120464	Waltham	MA		08/18/2023									1,732	1,732			
100120465	Salinas	CA		08/18/2023									941	941			
100120466	Texas City	TX		08/18/2023									115	115			
100120467	Los Angeles	CA		08/18/2023									436	436			
100120468	Hialeah	FL		08/18/2023									566	566			
100120469	Bensalem	PA		08/18/2023									500	500			
100120470	Bakersfield	CA		08/18/2023									959	959			
100120471	Roseburg	OR		08/18/2023									457	457			
100120472	Charleston	SC		08/18/2023									449	449			
100120473	Racine	WI		08/18/2023									497	497			
100120474	Fort Lauderdale	FL		08/18/2023									2,501	2,501			
100120475	Los Angeles	CA		08/18/2023									249	249			
100120476	San Antonio	TX		08/18/2023									266	266			
100120477	Houston	TX		08/18/2023									274	274			
100120478	Edgartown	MA		08/18/2023									1,841	1,841			
100120479	El Segundo	CA		08/18/2023									1,309	1,309			
100120480	Temple Hills	MD		08/18/2023									3,044	3,044			
100120481	Ponte Vedra Beach	FL		08/18/2023									651	651			
100120482	Mangonia Park	FL		08/18/2023									456	456			
100120483	Potomac	MD		08/18/2023									1,842	1,842			
100120484	White Hall	AR		08/18/2023									176	176			
100120485	San Dimas	CA		08/18/2023									1,337	1,337			
100120486	Hawthorne	FL		08/18/2023									970	970			
100120487	Spring	TX		08/18/2023									606	606			
100120488	Santa Clarita	CA		08/18/2023									1,501	1,501			
100120489	Atlanta	GA		08/18/2023									645	645			
100120490	Nipomo	CA		08/18/2023									283	283			
100120491	Davenport	FL		08/18/2023									327	327			
100120492	Littlerock	CA		08/18/2023									525	525			
100120493	Corinna	ME		08/18/2023									415	415			
100120494	Reseda	CA		08/18/2023									404	404			
100120496	Valley Center	CA		08/18/2023									1,447	1,447			
100120497	Canyon Country	CA		08/18/2023									3,812	3,812			
100120498	Atlanta	GA		08/18/2023									1,421	1,421			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120499	Visalia	CA		08/18/2023									323	323			
100120500	Ontario	CA		08/18/2023									112	112			
100120501	San Jacinto	CA		08/18/2023									464	464			
100120502	Stephens City	VA		08/18/2023									307	307			
100120503	Norfolk	VA		08/18/2023									21,422	21,422			
100120504	Boston	MA		08/18/2023									2,856	2,856			
100120505	Reno	NV		08/18/2023									480	480			
100120506	Forest Hill	MD		08/18/2023									550	550			
100120507	El Cajon	CA		08/18/2023									1,584	1,584			
100120508	Riverwoods	IL		08/18/2023									2,842	2,842			
100120509	Clinton	CT		08/18/2023									221	221			
100120510	Fort Lauderdale	FL		08/18/2023									869	869			
100120511	Fort Worth	TX		08/18/2023									694	694			
100120512	Genoa	NV		08/18/2023									336	336			
100120513	Los Angeles	CA		08/18/2023									436	436			
100120514	Norcross	GA		08/18/2023									218	218			
100120515	Howell	MI		08/18/2023									694	694			
100120516	Maxwell	TX		08/18/2023									430	430			
100120517	Indianapolis	IN		08/18/2023									2,166	2,166			
100120518	Washington	DC		08/18/2023									748	748			
100120519	Murrieta	CA		08/18/2023									2,249	2,249			
100120520	Temecula	CA		08/18/2023									2,595	2,595			
100120521	Milwaukee	WI		08/18/2023									477	477			
100120522	Kyle	TX		08/18/2023									388	388			
100120523	Bellefonte	PA		08/18/2023									473	473			
100120524	Greenville	NC		08/18/2023									238	238			
100120525	Ridgefield	WA		08/18/2023									1,450	1,450			
100120526	Aptos	CA		08/18/2023									1,058	1,058			
100120527	Estes Park	CO		08/18/2023									1,797	1,797			
100120528	Jacksonville	FL		08/18/2023									366	366			
100120529	The Dalles	OR		08/18/2023									303	303			
100120530	Cliffside Park	NJ		08/18/2023									918	918			
100120531	Aurora	CO		08/18/2023									652	652			
100120532	Victorville	CA		08/18/2023									458	458			
100120533	Granbury	TX		08/18/2023									305	305			
100120534	Henderson	NV		08/18/2023									3,751	3,751			
100120535	Riverside	CA		08/18/2023									586	586			
100120536	Marietta	GA		08/18/2023									532	532			
100120538	Lake Los Angeles	CA		08/18/2023									503	503			
100120539	Parkville	MD		08/18/2023									200	200			
100120540	Lutz	FL		08/18/2023									347	347			
100120541	Groton	CT		08/18/2023									536	536			
100120542	Chicago	IL		08/18/2023									291	291			
100120543	Liberty Hill	TX		08/18/2023									380	380			
100120544	Riverside	CA		08/18/2023									1,139	1,139			
100120545	Moreno Valley	CA		08/18/2023									506	506			
100120546	Boca Raton	FL		08/18/2023									1,305	1,305			
100120547	Los Angeles	CA		08/18/2023									1,248	1,248			
100120548	Jeffersonville	IN		08/18/2023									282	282			
100120549	Spicewood	TX		08/18/2023									1,302	1,302			
100120550	Downey	CA		08/18/2023									1,543	1,543			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120552	Santa Rosa Beach	FL		08/18/2023									316	316			
100120553	Las Vegas	NV		08/18/2023									1,044	1,044			
100120554	West Hollywood	CA		08/18/2023									2,103	2,103			
100120555	West Point	CA		08/18/2023									195	195			
100120556	Riverside	CA		08/18/2023									3,946	3,946			
100120557	Canyon Country	CA		08/18/2023									224	224			
100120558	Visalia	CA		08/18/2023									368	368			
100120559	Christmas	FL		08/18/2023									986	986			
100120560	Kissimmee	FL		08/18/2023									552	552			
100120561	Weston	FL		08/18/2023									4,054	4,054			
100120562	Phoenix	AZ		08/18/2023									381	381			
100120563	Atlanta	GA		08/18/2023									643	643			
100120564	Minneapolis	MN		08/18/2023									365	365			
100120565	Surprise	AZ		08/18/2023									794	794			
100120566	Safford	AZ		08/18/2023									285	285			
100120567	Aurora	CO		08/18/2023									265	265			
100120568	Scottsdale	AZ		08/18/2023									4,055	4,055			
100120569	Sacramento	CA		08/18/2023									321	321			
100120570	Bakersfield	CA		08/18/2023									310	310			
100120572	Fresno	CA		08/18/2023									410	410			
100120573	Stow	OH		08/18/2023									254	254			
100120574	South Fulton	GA		08/18/2023									548	548			
100120575	Corona	CA		08/18/2023									3,051	3,051			
100120576	Perrysburg	OH		08/18/2023									503	503			
100120577	Colorado Springs	CO		08/18/2023									401	401			
100120578	Round Lake Beach	IL		08/18/2023									380	380			
100120579	Baltimore	MD		08/18/2023									404	404			
100120580	Pikesville	MD		08/18/2023									408	408			
100120581	Concord	CA		08/18/2023									630	630			
100120582	Corona	CA		08/18/2023									1,186	1,186			
100120583	Palmdale	CA		08/18/2023									414	414			
100120584	Hemet	CA		08/18/2023									537	537			
100120585	Miami Shores	FL		08/18/2023									2,606	2,606			
100120586	Greer	SC		08/18/2023									314	314			
100120587	Bakersfield	CA		08/18/2023									386	386			
100120588	Falls Church	VA		08/18/2023									1,120	1,120			
100120589	Santa Clarita	CA		08/18/2023									1,829	1,829			
100120590	Las Vegas	NV		08/18/2023									479	479			
100120591	Phoenix	AZ		08/18/2023									295	295			
100120592	Washington	DC		08/18/2023									55,965	55,965			
100120593	Phoenix	AZ		08/18/2023									468	468			
100120595	Lake Elsinore	CA		08/18/2023									495	495			
100120596	Houston	TX		08/18/2023									406	406			
100120597	Hyattsville	MD		08/18/2023									225	225			
100120598	Bakersfield	CA		08/18/2023									309	309			
100120599	Lanham	MD		08/18/2023									608	608			
100120600	Redondo Beach	CA		08/18/2023									1,692	1,692			
100120601	Columbia	TN		08/18/2023									477	477			
100120602	Acton	CA		08/18/2023									510	510			
100120603	Frisco	TX		08/18/2023									4,084	4,084			
100120604	Manteca	CA		08/18/2023									1,946	1,946			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120605	Vacaville	CA		08/18/2023									833	833			
100120606	Largo	FL		08/18/2023									510	510			
100120608	Orlando	FL		08/18/2023									470	470			
100120609	Southfield	MI		08/18/2023									117	117			
100120610	Victorville	CA		08/18/2023									192	192			
100120611	Severna Park	MD		08/18/2023									1,319	1,319			
100120612	Fort Lauderdale	FL		08/18/2023									614	614			
100120613	Phoenix	AZ		08/18/2023									3,283	3,283			
100120615	Troutdale	OR		08/18/2023									763	763			
100120616	Fort Worth	TX		08/18/2023									613	613			
100120617	Vancouver	WA		08/18/2023									427	427			
100120619	Atlanta	GA		08/18/2023									709	709			
100120620	Corona	CA		08/18/2023									1,132	1,132			
100120621	Baltimore	MD		08/18/2023									671	671			
100120622	Los Angeles	CA		08/18/2023									587	587			
100120623	El Segundo	CA		08/18/2023									1,215	1,215			
100120624	South Gate	CA		08/18/2023									466	466			
100120625	Los Angeles	CA		08/18/2023									525	525			
100120626	Bloomfield	NJ		08/18/2023									951	951			
100120627	Temecula	CA		08/18/2023									892	892			
100120628	Woodbridge	VA		08/18/2023									620	620			
100120629	Homestead	FL		08/18/2023									1,301	1,301			
100120630	Gardena	CA		08/18/2023									1,561	1,561			
100120631	Jacksonville	FL		08/18/2023									477	477			
100120632	San Antonio	TX		08/18/2023									247	247			
100120633	Overland Park	KS		08/18/2023									359	359			
100120634	Columbia	SC		08/18/2023									265	265			
100120635	Wesley Chapel	FL		08/18/2023									301	301			
100120636	Villa Park	CA		08/21/2023									4,077	4,077			
100120637	Richmond	TX		08/21/2023									920	920			
100120638	Murfreesboro	TN		08/21/2023									500	500			
100120639	Moreno Valley	CA		08/21/2023													
100120640	San Bernardino	CA		08/21/2023									509	509			
100120642	Tucson	AZ		08/21/2023									503	503			
100120643	Jackson	NJ		08/21/2023									715	715			
100120644	Anaheim	CA		08/21/2023									2,198	2,198			
100120645	Temecula	CA		08/21/2023									2,464	2,464			
100120646	Wildwood Crest	NJ		08/21/2023									316	316			
100120647	Hallandale Beach	FL		08/21/2023									494	494			
100120648	Glen Allen	VA		08/24/2023									1,014	1,014			
100120649	Westminster	MD		08/24/2023									556	556			
100120650	Parrish	FL		08/24/2023									587	587			
100120651	Peabody	MA		08/24/2023									1,621	1,621			
100120652	Spotswood	NJ		08/24/2023									185	185			
100120653	Miami	FL		08/24/2023									857	857			
100120654	Anchorage	AK		08/24/2023									2,495	2,495			
100120655	Fort Lauderdale	FL		08/24/2023									3,681	3,681			
100120656	Gold Beach	OR		08/24/2023									489	489			
100120657	Hot Springs	AR		08/24/2023									333	333			
100120658	Exeter	CA		08/24/2023									1,452	1,452			
100120659	Kissimmee	FL		08/24/2023									1,351	1,351			

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100120660	Miami Shores	FL		08/24/2023									2,982	2,982			
100120661	Naples	FL		08/24/2023									2,273	2,273			
100120662	Loxahatchee	FL		08/24/2023									1,955	1,955			
100120664	Navarre	FL		08/24/2023									843	843			
100120665	Duncanville	TX		08/24/2023									765	765			
100120666	Edgewater	FL		08/24/2023									775	775			
100120667	Orlando	FL		08/24/2023									.495	.495			
100120668	Bermuda Dunes	CA		08/24/2023									1,589	1,589			
100120669	San Juan Capistrano	CA		08/24/2023									1,103	1,103			
100120670	Baltimore	MD		08/24/2023									50	50			
100120671	San Francisco	CA		08/24/2023									9,925	9,925			
100120672	Douglasville	GA		08/24/2023									1,520	1,520			
100120673	Rancho Mirage	CA		08/24/2023									3,146	3,146			
100120674	Anna Maria	FL		08/24/2023									5,084	5,084			
100120675	Gardner	MA		08/24/2023									637	637			
100120676	Deerfield Beach	FL		08/24/2023									296	296			
100120677	Kissimmee	FL		08/24/2023									285	285			
100120678	Tampa	FL		08/24/2023									717	717			
100120679	Aldie	VA		08/24/2023									3,230	3,230			
100120680	Davie	FL		08/24/2023									2,137	2,137			
100120681	Snellville	GA		08/24/2023									376	376			
100120682	Waxahachie	TX		08/24/2023									637	637			
100120684	Anna	TX		08/25/2023									563	563			
100120685	Clifton	NJ		08/25/2023									648	648			
100120686	Anna	TX		08/25/2023									640	640			
100120687	Parker	CO		08/25/2023									.922	.922			
100120688	Colorado Springs	CO		08/25/2023									485	485			
100120689	Nashville	TN		08/25/2023									897	897			
100120690	Goodlettsville	TN		08/25/2023									1,086	1,086			
100120691	Temecula	CA		08/25/2023									749	749			
100120692	Sacramento	CA		08/25/2023									589	589			
100120693	Mebane	NC		08/25/2023									6,248	6,248			
100120694	Fremont	CA		08/25/2023									5,990	5,990			
100120695	Bradenton	FL		08/25/2023									1,096	1,096			
100120696	Lagrange	GA		08/25/2023									849	849			
100120697	Las Vegas	NV		08/25/2023									570	570			
100120698	Beaumont	CA		08/25/2023									311	311			
100120699	Charlotte	NC		08/25/2023									.549	.549			
100120700	Manteca	CA		08/25/2023									26,375	26,375			
100120701	Princeton	TX		08/25/2023									627	627			
100120702	Princeton	TX		08/25/2023									798	798			
100120703	Kerhonkson	NY		08/25/2023									574	574			
100120704	Anna	TX		08/25/2023									763	763			
100120705	Charlotte	NC		08/25/2023									561	561			
100120706	Princeton	TX		08/25/2023									719	719			
100120707	Broomfield	CO		08/25/2023									1,390	1,390			
100120708	Brookings	OR		08/25/2023									639	639			
100120709	Ponder	TX		08/25/2023									520	520			
100120710	Princeton	TX		08/25/2023									501	501			
100120711	Lawrenceville	GA		08/25/2023									869	869			
100120712	Mooresville	NC		08/25/2023									798	798			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120713	Cape Coral	FL		08/25/2023									679	679			
100120714	Hauppauge	NY		08/25/2023									2,200	2,200			
100120715	Henrico	VA		08/25/2023									5,477	5,477			
100120716	Charlotte	NC		08/25/2023									572	572			
100120717	Princeton	TX		08/25/2023									472	472			
100120718	San Antonio	TX		08/25/2023									488	488			
100120720	Ruskin	FL		08/25/2023									699	699			
100120721	Gold Beach	OR		08/25/2023									949	949			
100120722	Monroe	NC		08/25/2023									965	965			
100120723	East Hanover	NJ		08/25/2023									2,119	2,119			
100120724	Katy	TX		08/25/2023									532	532			
100120725	Clifton	NJ		08/25/2023									905	905			
100120726	Bayonne	NJ		08/25/2023									21,838	21,838			
100120727	Raleigh	NC		08/25/2023									575	575			
100120728	Elk Grove Village	IL		08/25/2023									750	750			
100120729	Princeton	TX		08/25/2023									838	838			
100120730	San Antonio	TX		08/25/2023									798	798			
100120731	Ozone Park	NY		08/25/2023									1,833	1,833			
100120732	Lebanon	TN		08/25/2023									855	855			
100120733	Las Vegas	NV		08/25/2023									552	552			
100120734	Raleigh	NC		08/25/2023									1,191	1,191			
100120735	Liberty Hill	TX		08/25/2023									773	773			
100120736	Hermitage	TN		08/25/2023									598	598			
100120737	Winston Salem	NC		08/25/2023									722	722			
100120738	Santa Maria	CA		08/25/2023									939	939			
100120739	Denver	CO		08/25/2023									563	563			
100120740	Rancho Mirage	CA		08/25/2023									809	809			
100120741	Boise	ID		08/25/2023									1,832	1,832			
100120742	Aurora	CO		08/25/2023									475	475			
100120743	Tenafly	NJ		08/25/2023									1,339	1,339			
100120744	Castle Rock	CO		08/25/2023									921	921			
100120746	Sacramento	CA		08/25/2023									869	869			
100120747	Princeton	TX		08/25/2023									618	618			
100120748	San Tan Valley	AZ		08/25/2023									660	660			
100120749	Davenport	FL		08/25/2023									632	632			
100120750	Houston	TX		08/25/2023									475	475			
100120751	Anna	TX		08/25/2023									712	712			
100120752	Cumming	GA		08/25/2023									952	952			
100120753	Hutto	TX		08/25/2023									5,166	5,166			
100120754	Bonita Springs	FL		08/25/2023									655	655			
100120755	Wesley Chapel	FL		08/25/2023									591	591			
100120756	Kirkland	WA		08/25/2023									757	757			
100120757	Philadelphia	PA		08/25/2023									504	504			
100120758	Hutto	TX		08/25/2023									1,340	1,340			
100120759	Anna	TX		08/25/2023									661	661			
100120760	Orange Beach	AL		08/25/2023									1,381	1,381			
100120761	Helen	GA		08/25/2023									796	796			
100120762	Oro Valley	AZ		08/25/2023									321	321			
100120763	Laurel	MD		08/25/2023									1,199	1,199			
100120764	Chevy Chase	MD		08/25/2023									1,083	1,083			
100120765	North Chesterfield	VA		08/25/2023									499	499			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120766	Los Angeles	CA		08/25/2023									8	8			
100120767	Baton Rouge	LA		08/25/2023									636	636			
100120768	San Tan Valley	AZ		08/25/2023									1,727	1,727			
100120769	Phoenix	AZ		08/25/2023									1,372	1,372			
100120770	Dallas	TX		08/25/2023									666	666			
100120771	Aurora	IL		08/25/2023									523	523			
100120772	San Antonio	FL		08/25/2023									4,768	4,768			
100120773	Imperial Beach	CA		08/25/2023									1,542	1,542			
100120774	Oakhurst	CA		08/25/2023									964	964			
100120775	Murrieta	CA		08/25/2023									2,619	2,619			
100120776	Allen	TX		08/25/2023									5,525	5,525			
100120778	Manassas	VA		08/25/2023									680	680			
100120779	Buena Vista	CO		08/25/2023									978	978			
100120780	Winter Garden	FL		08/25/2023									888	888			
100120781	Torrance	CA		08/25/2023									2,287	2,287			
100120783	Napa	CA		08/25/2023									1,317	1,317			
100120784	Miramar	FL		08/25/2023									1,018	1,018			
100120785	Mount Juliet	TN		08/25/2023									1,065	1,065			
100120786	Delray Beach	FL		08/25/2023									185	185			
100120787	Winfield	KS		08/25/2023									428	428			
100120788	Lakewood	CA		08/25/2023									16,146	16,146			
100120789	Logan	OH		08/25/2023									1,522	1,522			
100120790	Nezperce	ID		08/25/2023									193	193			
100120791	Sevierville	TN		08/25/2023									957	957			
100120792	Reno	NV		08/25/2023									1,786	1,786			
100120793	Conyers	GA		08/25/2023									376	376			
100120794	Newfield	NJ		08/25/2023									254	254			
100120795	Denver	CO		08/25/2023									826	826			
100120796	Waterbury	CT		08/25/2023									312	312			
100120797	Houston	TX		08/25/2023									559	559			
100120798	Universal City	TX		08/25/2023									810	810			
100120799	Garner	NC		08/25/2023									1,326	1,326			
100120800	Silver Spring	MD		08/25/2023									750	750			
100120801	Marlton	NJ		08/25/2023									1,841	1,841			
100120802	Chandler	AZ		08/25/2023									1,139	1,139			
100120803	Solon	OH		08/25/2023									3,332	3,332			
100120804	Broken Bow	OK		08/25/2023									1,800	1,800			
100120805	Naples	FL		08/25/2023									1,200	1,200			
100120806	West Yarmouth	MA		08/25/2023									1,124	1,124			
100120807	Montebello	CA		08/25/2023									14,469	14,469			
100120808	Covington	LA		08/25/2023									893	893			
100120809	Gretna	VA		08/25/2023									301	301			
100120810	Panama City Beach	FL		08/25/2023									652	652			
100120811	Olathe	KS		08/25/2023									1,133	1,133			
100120813	San Francisco	CA		08/25/2023									1,759	1,759			
100120814	Granada Hills	CA		08/25/2023									1,463	1,463			
100120815	Waterbury	CT		08/25/2023									272	272			
100120816	Grand Rapids	MI		08/25/2023									369	369			
100120817	Huntersville	NC		08/25/2023									333	333			
100120819	Lubbock	TX		08/25/2023									428	428			
100120820	Miami	FL		08/25/2023									1,305	1,305			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120821	Eloy	AZ		08/25/2023									325	325			
100120823	Tobyhanna	PA		08/25/2023									1,237	1,237			
100120824	Cape Coral	FL		08/25/2023									1,147	1,147			
100120825	Mabelvale	AR		08/25/2023									319	319			
100120828	Goodyear	AZ		08/25/2023									895	895			
100120829	Key West	FL		08/25/2023									1,464	1,464			
100120830	Sevierville	TN		08/25/2023									825	825			
100120831	Miami	FL		08/25/2023									2,253	2,253			
100120832	Wilson	WY		08/25/2023									2,412	2,412			
100120833	Davie	FL		08/25/2023									784	784			
100120836	Fort Myers	FL		08/25/2023									2,481	2,481			
100120837	Davenport	FL		08/25/2023									910	910			
100120838	Rehoboth Beach	DE		08/25/2023									2,654	2,654			
100120839	Yuma	AZ		08/25/2023									604	604			
100120840	Irvington	NJ		08/25/2023									974	974			
100120841	Hillsboro Beach	FL		08/25/2023									812	812			
100120844	Desert Hot Springs	CA		08/25/2023									955	955			
100120845	Lake Forest	IL		08/25/2023									3,217	3,217			
100120846	South Beloit	IL		08/25/2023									208	208			
100120847	Destin	FL		08/25/2023									687	687			
100120848	New Haven	IN		08/25/2023									373	373			
100120849	Seattle	WA		08/25/2023									878	878			
100120850	Saint Petersburg	FL		08/25/2023									453	453			
100120851	Fort Myers	FL		08/25/2023									475	475			
100120852	Roseville	MI		08/25/2023									352	352			
100120853	Litchfield Park	AZ		08/25/2023									719	719			
100120855	Miami	FL		08/25/2023									804	804			
100120856	Memphis	TN		08/25/2023									263	263			
100120861	Stanton	CA		08/28/2023									5,983	5,983			
100120862	La Verne	CA		08/28/2023									2,251	2,251			
100120863	Edgecliff Village	TX		08/28/2023									606	606			
100120864	Fort Worth	TX		08/28/2023									751	751			
100120866	Cooper City	FL		08/28/2023									550	550			
100120867	Miami Beach	FL		08/28/2023									642	642			
100120868	Miami	FL		08/28/2023									407	407			
100120869	Parker	CO		08/28/2023									836	836			
100120870	Sherman Oaks	CA		08/28/2023									1,993	1,993			
100120871	Keller	TX		08/28/2023									1,048	1,048			
100120872	Miami	FL		08/28/2023									835	835			
100120873	Denver	CO		08/28/2023									4,540	4,540			
100120874	Manor	TX		08/28/2023									972	972			
100120875	Santa Ana	CA		08/28/2023									292	292			
100120876	Garden Grove	CA		08/28/2023									5,202	5,202			
100120877	Oak Creek	WI		08/28/2023									464	464			
100120878	Sherman Oaks	CA		08/28/2023									2,407	2,407			
100120879	Alvin	TX		08/28/2023									372	372			
100120880	Tulare	CA		08/28/2023									1,006	1,006			
100120881	Chula Vista	CA		08/28/2023									729	729			
100120882	Corona	CA		08/28/2023									1,207	1,207			
100120883	Galveston	TX		08/28/2023									1,921	1,921			
100120884	Pinetop	AZ		08/30/2023									1,043	1,043			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120885	Hayden	ID		08/30/2023									934	934			
100120886	Sevierville	TN		08/30/2023									1,236	1,236			
100120887	Ponte Vedra	FL		08/30/2023									1,585	1,585			
100120888	Syracuse	UT		08/30/2023									970	970			
100120889	Kissimmee	FL		08/30/2023									1,550	1,550			
100120890	Conway	SC		08/30/2023									631	631			
100120891	Mcdonough	GA		08/30/2023									874	874			
100120892	Laguna Niguel	CA		08/30/2023									1,497	1,497			
100120893	Laguna Niguel	CA		08/30/2023									1,005	1,005			
100120894	Debary	FL		08/30/2023									673	673			
100120895	Ocean City	MD		08/30/2023									544	544			
100120896	Los Angeles	CA		08/30/2023									3,359	3,359			
100120897	Tucson	AZ		08/30/2023									713	713			
100120898	Sausalito	CA		08/30/2023									1,966	1,966			
100120899	Hardeeville	SC		08/30/2023									791	791			
100120900	Shoreline	WA		08/30/2023									1,496	1,496			
100120901	South Jordan	UT		08/30/2023									1,466	1,466			
100120902	Falls Church	VA		08/30/2023									1,002	1,002			
100120903	Aventura	FL		08/30/2023									708	708			
100120904	Port Angeles	WA		08/30/2023									1,214	1,214			
100120905	Duck Creek Village	UT		08/30/2023									1,810	1,810			
100120906	Oxford	FL		08/30/2023									687	687			
100120907	Alhambra	CA		08/30/2023									1,173	1,173			
100120908	Danbury	WI		08/30/2023									643	643			
100120909	Citra	FL		08/30/2023									1,610	1,610			
100120910	Leavenworth	WA		08/30/2023									2,006	2,006			
100120911	Moseley	VA		08/30/2023									907	907			
100120912	Scottsdale	AZ		08/30/2023									1,618	1,618			
100120913	Rehoboth Beach	DE		08/30/2023									1,303	1,303			
100120914	Clayton	GA		08/30/2023									2,198	2,198			
100120915	Gulf Shores	AL		08/30/2023									550	550			
100120916	Pinetop	AZ		08/30/2023									593	593			
100120917	Boone	NC		08/30/2023									1,283	1,283			
100120918	Villas	NJ		08/30/2023									52,891	52,891			
100120919	Orlando	FL		08/30/2023									1,384	1,384			
100120920	Upper Arlington	OH		08/30/2023									722	722			
100120921	Kissimmee	FL		08/30/2023									680	680			
100120922	Cape Coral	FL		08/30/2023									656	656			
100120923	Santa Rosa Beach	FL		08/30/2023									640	640			
100120924	Smithville	TN		08/30/2023									526	526			
100120925	Mount Pleasant	SC		08/30/2023									643	643			
100120926	Troutman	NC		08/30/2023									14,019	14,019			
100120927	Compton	CA		08/30/2023									1,168	1,168			
100120928	Lewes	DE		08/30/2023									703	703			
100120929	Big Bear City	CA		08/30/2023									1,136	1,136			
100120930	Coloma	MI		08/30/2023									1,476	1,476			
100120931	North Cape May	NJ		08/30/2023									1,149	1,149			
100120932	Pensacola	FL		08/30/2023									750	750			
100120933	Leland	NC		08/30/2023									797	797			
100120934	Goldsboro	NC		08/30/2023									1,144	1,144			
100120935	Kerman	CA		08/30/2023									1,385	1,385			

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100120936	Oak Island	NC		08/30/2023									935	935			
100120937	Summerville	SC		08/30/2023									1,163	1,163			
100120938	Georgetown	TX		08/30/2023									1,133	1,133			
100120939	Poinciana	FL		08/30/2023									792	792			
100120940	Hardeeville	SC		08/30/2023									1,757	1,757			
100120941	Port Saint Joe	FL		08/30/2023									870	870			
100120942	Gold Canyon	AZ		08/30/2023									1,313	1,313			
100120943	Myrtle Beach	SC		08/30/2023									1,210	1,210			
100120944	Apex	NC		08/30/2023									1,159	1,159			
100120945	Hanover	PA		08/30/2023									936	936			
100120946	Coeur Dalene	ID		08/30/2023									141,029	141,029			
100120947	South Kingstown	RI		08/30/2023									564	564			
100120948	Oak Island	NC		08/30/2023									853	853			
100120949	Orange Beach	AL		08/30/2023									1,277	1,277			
100120950	Packwood	WA		08/30/2023									940	940			
100120951	Gouldsboro	PA		08/30/2023									710	710			
100120952	Elbert	CO		08/30/2023									1,216	1,216			
100120953	Parrish	FL		08/30/2023									914	914			
100120954	Silver Spring	MD		08/30/2023									1,113	1,113			
100120955	Methuen	MA		08/30/2023									671	671			
100120956	Natchitoches	LA		08/30/2023									510	510			
100120957	Winter Garden	FL		08/30/2023									760	760			
100120958	Millsboro	DE		08/30/2023									1,357	1,357			
100120959	Reno	NV		08/30/2023									6,543	6,543			
100120961	Port Charlotte	FL		08/30/2023									981	981			
100120962	Charlotte	NC		08/30/2023									1,179	1,179			
100120963	Madison	AL		08/30/2023									1,190	1,190			
100120964	Santa Rosa Beach	FL		08/30/2023									975	975			
100120965	Barrington	NH		08/30/2023									701	701			
100120966	Las Vegas	NV		08/30/2023									2,407	2,407			
100120967	Northport	AL		08/30/2023									1,420	1,420			
100120968	Ocala	FL		08/30/2023									675	675			
100120969	Lakeway	TX		08/30/2023									997	997			
100120970	Sicklerville	NJ		08/30/2023									554	554			
100120971	Springfield	IL		08/30/2023									630	630			
100120972	Celina	TX		08/30/2023									1,411	1,411			
100120973	Waynesville	NC		08/30/2023									1,041	1,041			
100120974	Burnsville	NC		08/30/2023									1,182	1,182			
100120975	Leland	NC		08/30/2023									1,138	1,138			
100120976	Ocala	FL		08/30/2023									868	868			
100120977	Rhododendron	OR		08/30/2023									1,148	1,148			
100120978	Derry	NH		08/30/2023									2,478	2,478			
100120979	Ijamsville	MD		08/30/2023									1,301	1,301			
100120980	Bushnell	FL		08/30/2023									1,253	1,253			
100120981	Ellijay	GA		08/30/2023									676	676			
100120982	Nashville	TN		08/30/2023									636	636			
100120983	Lytle Creek	CA		08/30/2023									913	913			
100120984	Birchwood	WI		08/30/2023									1,038	1,038			
100120985	Lake Havasu City	AZ		08/30/2023									1,129	1,129			
100120986	Frisco	TX		08/30/2023									2,176	2,176			
100120987	Brunswick	ME		08/30/2023									747	747			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120988	Houston	TX		08/30/2023									764	764			
100120989	Erie	PA		08/30/2023									151,420	151,420			
100120990	Fair Oaks	CA		08/30/2023									599	599			
100120991	Ocean Pines	MD		08/30/2023									718	718			
100120992	Vero Beach	FL		08/30/2023									6,228	6,228			
100120993	Melbourne	FL		08/30/2023									854	854			
100120994	Sun Valley	ID		08/30/2023									1,359	1,359			
100120995	Clearwater Beach	FL		08/30/2023									908	908			
100120996	Merced	CA		08/30/2023									868	868			
100120997	Kingsport	TN		08/30/2023									49,955	49,955			
100120998	Fernandina Beach	FL		08/30/2023									731	731			
100120999	Georgetown	TX		08/30/2023									1,005	1,005			
100121000	Ocean City	MD		08/30/2023									680	680			
100121001	Hot Springs	AR		08/30/2023									725	725			
100121002	Big Bear City	CA		08/30/2023									1,431	1,431			
100121003	Bradley Beach	NJ		08/30/2023									1,301	1,301			
100121004	Lakeville	PA		08/30/2023									1,793	1,793			
100121005	Venice	FL		08/30/2023									1,924	1,924			
100121006	Davenport	FL		08/30/2023									1,975	1,975			
100121007	New Braunfels	TX		08/30/2023									997	997			
100121008	Lathrop	CA		08/30/2023									1,127	1,127			
100121009	Miramar	FL		08/30/2023									692	692			
100121010	Saint Albans	ME		08/30/2023									684	684			
100121011	Broken Bow	OK		08/30/2023									1,365	1,365			
100121012	Dallas	TX		08/30/2023									1,214	1,214			
100121013	Winston Salem	NC		08/30/2023									503	503			
100121014	Phoenix	AZ		08/30/2023									1,084	1,084			
100121015	Lincoln City	OR		08/30/2023									1,765	1,765			
100121016	Kissimmee	FL		08/30/2023									631	631			
100121017	Oak Harbor	WA		08/30/2023									1,176	1,176			
100121018	Santa Fe	NM		08/30/2023									1,134	1,134			
100121019	Tracy City	TN		08/30/2023									843	843			
100121020	Southport	NC		08/30/2023									632	632			
100121021	Broken Bow	OK		08/30/2023									1,627	1,627			
100121022	Big Bear City	CA		08/30/2023									1,985	1,985			
100121023	Rockport	TX		08/30/2023									660	660			
100121024	Edgewater	FL		08/30/2023									695	695			
100121025	Nashville	TN		08/30/2023									542	542			
100121026	Naples	FL		08/30/2023									1,399	1,399			
100121027	Beech Mountain	NC		08/30/2023									1,159	1,159			
100121028	Palmetto	FL		08/30/2023									1,613	1,613			
100121029	Bandera	TX		08/30/2023									774	774			
100121030	Mustang	OK		08/30/2023									587	587			
100121031	Henderson	NV		08/30/2023									959	959			
100121032	Kissimmee	FL		08/30/2023									1,474	1,474			
100121033	Raleigh	NC		08/30/2023									521	521			
100121034	Fernandina Beach	FL		08/30/2023									1,246	1,246			
100121035	Hillsboro	OR		08/30/2023									1,014	1,014			
100121036	Charlotte	NC		08/30/2023									759	759			
100121037	San Antonio	TX		08/30/2023									923	923			
100121038	Holland	MI		08/30/2023									2,157	2,157			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100121039	Sarasota	FL		08/30/2023									21,522	21,522			
100121040	Madera	CA		08/30/2023									185	185			
100121041	Vallejo	CA		08/30/2023									439	439			
100121042	Everett	WA		08/30/2023									522	522			
100121043	Channelview	TX		08/30/2023									180	180			
100121044	Houston	TX		08/30/2023									539	539			
100121046	Oxnard	CA		08/30/2023									237	237			
100121047	Palmetto Bay	FL		08/30/2023									21,167	21,167			
100121048	Coto De Caza	CA		08/30/2023									3,533	3,533			
100121050	Amerstdam	NLD		08/28/2023										121	121		121
100121051	Amerstdam	NLD		08/28/2023									6,663	6,743	80		80
100121052	Amerstdam	NLD		08/28/2023										11	11		11
100121053	Amerstdam	NLD		08/28/2023										26	26		26
100121054	Amerstdam	NLD		08/28/2023										46	46		46
100121055	Amerstdam	NLD		08/28/2023										96	96		96
100121056	Amerstdam	NLD		08/28/2023										26	26		26
100121057	Amerstdam	NLD		08/28/2023										60	60		60
100121058	Amerstdam	NLD		08/28/2023									196	197	1		1
100121059	Amerstdam	NLD		08/28/2023										28	28		28
100121060	Amerstdam	NLD		08/28/2023										52	52		52
100121061	Amerstdam	NLD		08/28/2023										24	24		24
100121062	Amerstdam	NLD		08/28/2023									20,334	20,596	262		262
100121063	Amerstdam	NLD		08/28/2023										22	22		22
100121064	Amerstdam	NLD		08/28/2023										45	45		45
100121065	Amerstdam	NLD		08/28/2023									299	300	1		1
100121066	Amerstdam	NLD		08/28/2023										22	22		22
100121067	Amerstdam	NLD		08/28/2023										23	23		23
100121068	Amerstdam	NLD		08/28/2023										2	2		2
100121069	Amerstdam	NLD		08/28/2023										46	46		46
100121070	Amerstdam	NLD		08/28/2023									186	189	3		3
100121071	Amerstdam	NLD		08/28/2023										42	42		42
100121072	Amerstdam	NLD		08/28/2023										55	55		55
100121073	Amerstdam	NLD		08/28/2023										22	22		22
100121074	Amerstdam	NLD		08/28/2023										58	58		58
100121075	Amerstdam	NLD		08/28/2023										22	22		22
100121076	Amerstdam	NLD		08/28/2023										27	27		27
100121077	Amerstdam	NLD		08/28/2023									340	341	1		1
100126272	Methuen	MA		08/30/2023									306	306			
100126273	Irvine	CA		08/30/2023									1,653	1,653			
100126274	Gunnison	CO		08/30/2023									1,255	1,255			
100126275	Temecula	CA		08/30/2023									1,798	1,798			
100126276	Manchester	NH		08/30/2023									513	513			
100126277	Littleton	CO		08/30/2023									4,416	4,416			
100126278	Fort Lauderdale	FL		08/30/2023									2,075	2,075			
100126279	Fort Meade	FL		08/30/2023									424	424			
100126280	Irvington	NJ		08/30/2023									1,030	1,030			
100126281	Irvington	NJ		08/30/2023									1,038	1,038			
100126282	Irvington	NJ		08/30/2023									896	896			
100126283	Newark	NJ		08/30/2023									1,203	1,203			
100126284	Little Ferry	NJ		08/30/2023									949	949			
100126285	Sicklerville	NJ		08/30/2023									794	794			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126286	Wilson	NC		08/30/2023									220	220			
100126287	Newark	NJ		08/30/2023									1,329	1,329			
100126288	Hammonton	NJ		08/30/2023									330	330			
100126290	Waterbury	CT		08/30/2023									909	909			
100126292	Chicago	IL		08/30/2023									305	305			
100126293	Detroit	MI		08/30/2023									273	273			
100126294	Waukegan	IL		08/30/2023									292	292			
100126295	Medford	NY		08/30/2023									746	746			
100126296	Waterbury	CT		08/30/2023									609	609			
100126297	Bronx	NY		08/30/2023									931	931			
100126298	Hicksville	NY		08/30/2023									1,034	1,034			
100126299	Irvington	NJ		08/30/2023									980	980			
100126300	Bath	PA		08/30/2023									651	651			
100126301	Mastic Beach	NY		08/30/2023									693	693			
100126302	Waterbury	CT		08/30/2023									378	378			
100126303	Ocala	FL		08/30/2023									398	398			
100126304	Cleveland	OH		08/30/2023									353	353			
100126305	Trenton	NJ		08/30/2023									348	348			
100126306	New Britain	CT		08/30/2023									698	698			
100126307	Coram	NY		08/30/2023									611	611			
100126308	Nesconset	NY		08/30/2023									1,252	1,252			
100126309	Central Islip	NY		08/30/2023									660	660			
100126310	Trenton	NJ		08/30/2023									332	332			
100126311	Bethlehem	PA		08/30/2023									350	350			
100126312	Lowell	MA		08/30/2023									1,382	1,382			
100126313	Waterbury	CT		08/30/2023									724	724			
100126314	Torrington	CT		08/30/2023									489	489			
100126315	Newark	NJ		08/30/2023									1,135	1,135			
100126316	Miami	FL		08/30/2023									1,133	1,133			
100126317	East Orange	NJ		08/30/2023									509	509			
100126318	East Orange	NJ		08/30/2023									1,053	1,053			
100126319	Newark	NJ		08/30/2023									1,106	1,106			
100126320	Newark	NJ		08/30/2023									775	775			
100126321	East Orange	NJ		08/30/2023									922	922			
100126322	Torrington	CT		08/30/2023									464	464			
100126323	Torrington	CT		08/30/2023									446	446			
100126325	Scranton	PA		08/30/2023									258	258			
100126326	Trenton	NJ		08/30/2023									277	277			
100126327	Bayonne	NJ		08/30/2023									1,211	1,211			
100126328	Enfield	CT		08/30/2023									386	386			
100126329	New Caney	TX		08/30/2023									393	393			
100126330	Detroit	MI		08/30/2023									576	576			
100126331	Westfield	MA		08/30/2023									556	556			
100126333	Waterbury	CT		08/30/2023									278	278			
100126334	Baltimore	MD		08/30/2023									513	513			
100126335	Toms River	NJ		08/30/2023									325	325			
100126336	Waterbury	CT		08/30/2023									363	363			
100126337	Baltimore	MD		08/30/2023									538	538			
100126338	Davenport	FL		08/30/2023									566	566			
100126339	Covington	KY		08/30/2023									527	527			
100126340	Pittston	PA		08/30/2023									221	221			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126341	Covington	KY		08/30/2023									489	489			
100126342	Carpentersville	IL		08/30/2023									337	337			
100126343	Exeter	PA		08/30/2023									344	344			
100126344	Hollywood	FL		08/30/2023									462	462			
100126345	Bridgeton	NJ		08/30/2023									480	480			
100126346	Fort Lauderdale	FL		08/30/2023									363	363			
100126347	Bridgeton	NJ		08/30/2023									323	323			
100126348	Plymouth	PA		08/30/2023									144	144			
100126349	Plymouth	PA		08/30/2023									142	142			
100126350	Elsmere	KY		08/30/2023									485	485			
100126351	Monticello	NY		08/30/2023									522	522			
100126352	Waterbury	CT		08/30/2023									454	454			
100126353	Hammond	IN		08/30/2023									194	194			
100126354	Waterbury	CT		08/30/2023									352	352			
100126355	Hammond	IN		08/30/2023									174	174			
100126356	Kansas City	MO		08/30/2023									587	587			
100126357	Newark	NJ		08/30/2023									1,091	1,091			
100126358	Syracuse	NY		08/30/2023									243	243			
100126359	Hammond	IN		08/30/2023									165	165			
100126361	Columbia	NJ		08/30/2023									1,130	1,130			
100126362	Hammond	IN		08/30/2023									161	161			
100126363	Kannapolis	NC		08/30/2023									182	182			
100126364	Wilkes-Barre Township	PA		08/30/2023									224	224			
100126365	Elyria	OH		08/30/2023									320	320			
100126366	Mcloud	OK		08/30/2023									956	956			
100126367	Absecon	NJ		08/30/2023									183	183			
100126369	Baltimore	MD		08/30/2023									207	207			
100126370	Passaic	NJ		08/30/2023									1,307	1,307			
100126371	Detroit	MI		08/30/2023									269	269			
100126372	Dolton	IL		08/30/2023									367	367			
100126373	Spring Valley	NY		08/30/2023									487	487			
100126374	Bay Shore	NY		08/30/2023									506	506			
100126375	Coshocton	OH		08/30/2023									220	220			
100126376	Brooklyn	NY		08/30/2023									1,287	1,287			
100126377	Chicago Heights	IL		08/30/2023									276	276			
100126378	Kansas City	MO		08/30/2023									272	272			
100126379	Taylors	SC		08/30/2023									638	638			
100126380	Hamilton	NJ		08/30/2023									385	385			
100126381	Belleville	NJ		08/30/2023									1,027	1,027			
100126382	Absecon	NJ		08/30/2023									753	753			
100126383	Philadelphia	PA		08/30/2023									354	354			
100126384	Cape May Court House	NJ		08/30/2023									278	278			
100126385	Exeter	PA		08/30/2023									337	337			
100126386	Sylmar	CA		08/30/2023									1,026	1,026			
100126387	Baltimore	MD		08/30/2023									435	435			
100126388	Salisbury	NC		08/30/2023									328	328			
100126389	Chesapeake	VA		08/30/2023									529	529			
100126390	Baltimore	MD		08/30/2023									868	868			
100126391	Marietta	GA		08/30/2023									557	557			
100126392	Bronx	NY		08/30/2023									1,047	1,047			
100126393	Baton Rouge	LA		08/30/2023									621	621			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126394	Baltimore	MD		08/30/2023									305	305			
100126395	Baltimore	MD		08/30/2023									316	316			
100126396	Baltimore	MD		08/30/2023									355	355			
100126397	Henrico	VA		08/30/2023									327	327			
100126398	Baltimore	MD		08/30/2023									344	344			
100126399	Baltimore	MD		08/30/2023									380	380			
100126400	Baltimore	MD		08/30/2023									342	342			
100126401	Baltimore	MD		08/30/2023									296	296			
100126402	Baltimore	MD		08/30/2023									221	221			
100126403	Baker	LA		08/30/2023									165	165			
100126404	Baltimore	MD		08/30/2023									271	271			
100126405	Ridgewood	NY		08/30/2023									1,968	1,968			
100126406	Baltimore	MD		08/30/2023									267	267			
100126407	Haverstraw	NY		08/30/2023									693	693			
100126408	Atlanta	GA		08/30/2023									355	355			
100126410	Andover	NJ		08/30/2023									975	975			
100126411	Columbus	OH		08/30/2023									465	465			
100126412	New Orleans	LA		08/30/2023									257	257			
100126413	Columbus	OH		08/30/2023									490	490			
100126414	Fort Lauderdale	FL		08/30/2023									469	469			
100126415	Fort Lauderdale	FL		08/30/2023									577	577			
100126416	Fort Lauderdale	FL		08/30/2023									445	445			
100126417	Lauderhill	FL		08/30/2023									516	516			
100126418	Baton Rouge	LA		08/30/2023									371	371			
100126419	Memphis	TN		08/30/2023									213	213			
100126420	Hamilton	NJ		08/30/2023									554	554			
100126421	Baltimore	MD		08/30/2023									296	296			
100126422	Jamaica	NY		08/30/2023									1,054	1,054			
100126423	Endicott	NY		08/30/2023									881	881			
100126424	Fisherville	KY		08/30/2023									502	502			
100126425	Albany	NY		08/30/2023									420	420			
100126426	Syracuse	NY		08/30/2023									182	182			
100126427	Pittsburgh	PA		08/30/2023									214	214			
100126428	Fort Worth	TX		08/30/2023									161	161			
100126429	Scranton	PA		08/30/2023									335	335			
100126430	Missouri City	TX		08/30/2023									373	373			
100126431	Paterson	NJ		08/30/2023									761	761			
100126432	Big Spring	TX		08/30/2023									169	169			
100126433	Tampa	FL		08/30/2023									297	297			
100126434	Cranston	RI		08/30/2023									802	802			
100126435	Paterson	NJ		08/30/2023									844	844			
100126436	Chicago Heights	IL		08/30/2023									453	453			
100126437	Warren	MI		08/30/2023									101	101			
100126438	Indianapolis	IN		08/30/2023									205	205			
100126439	Rocky Mount	VA		08/30/2023									453	453			
100126440	Philadelphia	PA		08/30/2023									1,585	1,585			
100126441	Humboldt	TN		08/30/2023									807	807			
100126442	Frackville	PA		08/30/2023									470	470			
100126443	Lakeland	FL		08/30/2023									5,102	5,102			
100126444	Montrose	GA		08/30/2023									3,917	3,917			
100126445	Shelby	NC		08/30/2023									1,708	1,708			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126446	Oswego	NY		08/30/2023									3,807	3,807			
100126447	Granite City	IL		08/30/2023									2,830	2,830			
100126448	Tuscaloosa	AL		08/30/2023									3,935	3,935			
100126451	Conyers	GA		08/30/2023									11,707	11,707			
100126452	Bowling Green	KY		08/30/2023									4,395	4,395			
100126454	Saint Louis	MO		08/30/2023									563	563			
100126455	Pulaski	NY		08/30/2023									2,365	2,365			
100126456	Homer	NY		08/30/2023									1,280	1,280			
100126457	Altoona	PA		08/30/2023									2,658	2,658			
100126458	Mahanoy City	PA		08/30/2023									2,362	2,362			
100126459	Albany	GA		08/30/2023									2,479	2,479			
100126460	Cochran	GA		08/30/2023									3,296	3,296			
100126461	Philadelphia	PA		08/30/2023									2,259	2,259			
100126462	Owensboro	KY		08/30/2023									419	419			
100126463	Macon	GA		08/30/2023									689	689			
100126465	Sherburne	NY		08/30/2023									896	896			
100126466	South Charleston	OH		08/30/2023									5,506	5,506			
100126468	Duncanville	TX		08/30/2023									3,097	3,097			
100126469	Jeffersonville	IN		08/30/2023									4,107	4,107			
100126470	Morgantown	KY		08/30/2023									1,118	1,118			
100126471	Rome	GA		08/30/2023									3,998	3,998			
100126472	Litchfield Park	AZ		08/30/2023									1,175	1,175			
100126475	Toms River	NJ		08/30/2023									3,396	3,396			
100126476	Thonotosassa	FL		08/30/2023									1,737	1,737			
100126478	Tifton	GA		08/30/2023									8,418	8,418			
100126479	Palmdale	CA		08/30/2023									1,812	1,812			
100126480	Saint Louis	MO		08/30/2023									1,461	1,461			
100126481	Decatur	GA		08/30/2023									3,050	3,050			
100126482	Sylvania	OH		08/30/2023									1,157	1,157			
100126483	Springfield	MO		08/30/2023									2,478	2,478			
100126484	Lynwood	CA		08/30/2023									4,623	4,623			
100126485	Katy	TX		08/30/2023									1,205	1,205			
100126486	Clayton	IN		08/30/2023									3,525	3,525			
100126487	San Antonio	TX		08/30/2023									1,726	1,726			
100126488	Stringtown	OK		08/30/2023									2,017	2,017			
100126489	Lockport	IL		08/30/2023									3,573	3,573			
100126490	Buford	GA		08/30/2023									3,089	3,089			
100126491	Hamptonville	NC		08/30/2023									1,460	1,460			
100126492	Eureka	CA		08/30/2023									4,431	4,431			
100126493	Humble	TX		08/30/2023									2,152	2,152			
100126494	Woodburn	OR		08/30/2023									5,295	5,295			
100126496	Sanford	FL		08/30/2023									2,025	2,025			
100126497	Lithia	FL		08/30/2023									1,772	1,772			
100126498	Miami	FL		08/30/2023									3,454	3,454			
100126499	Augusta	GA		08/30/2023									3,357	3,357			
100126500	Memphis	TN		08/30/2023									404	404			
100126501	Arlington	TX		08/30/2023									2,284	2,284			
100126502	San Antonio	TX		08/30/2023									4,972	4,972			
100126503	North Babylon	NY		08/30/2023									12,499	12,499			
100126504	Cleveland	OH		08/30/2023									261	261			
100126506	Crawfordsville	IN		08/30/2023									2,027	2,027			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126507	Mabelvale	AR		08/30/2023									2,184	2,184			
100126508	Montgomery	AL		08/30/2023									1,784	1,784			
100126509	Bakersfield	CA		08/30/2023									1,173	1,173			
100126510	Westminster	MD		08/30/2023									3,390	3,390			
100126511	Rochester	NY		08/30/2023									1,520	1,520			
100126512	Montgomery	AL		08/30/2023									1,843	1,843			
100126514	El Paso	TX		08/30/2023									1,768	1,768			
100126515	Greer	SC		08/30/2023									7,151	7,151			
100126516	Renovo	PA		08/30/2023									522	522			
100126517	Kearneysville	WV		08/30/2023									412	412			
100126518	Baltimore	MD		08/30/2023									4,668	4,668			
100126519	Stokesdale	NC		08/30/2023									576	576			
100126520	Buffalo	NY		08/30/2023									1,754	1,754			
100126521	Tallahassaee	FL		08/30/2023									5,751	5,751			
100126522	Valley	AL		08/30/2023									3,220	3,220			
100126523	Oxford	FL		08/30/2023									772	772			
100126524	Ft Lauderdale	FL		08/30/2023									785	785			
100126525	Dana	IL		08/30/2023									3,382	3,382			
100126526	Grayson	KY		08/30/2023									3,820	3,820			
100126527	Leavenworth	KS		08/30/2023									4,483	4,483			
100126530	Baltimore	MD		08/30/2023									2,868	2,868			
100126531	Winston Salem	NC		08/30/2023									5,240	5,240			
100126532	Kinston	NC		08/30/2023									5,548	5,548			
100126534	Knowlesville	NY		08/30/2023									2,232	2,232			
100126535	Toledo	OH		08/30/2023									5,779	5,779			
100126536	Okmulgee	OK		08/30/2023									3,855	3,855			
100126537	Carbondale	PA		08/30/2023									2,948	2,948			
100126538	Philadelphia	PA		08/30/2023									4,073	3,666		(408)	(408)
100126539	Conway	SC		08/30/2023									6,796	6,796			
100126540	Beaumont	TX		08/30/2023									2,042	2,042			
100126541	Jonesboro	GA		08/30/2023									9,192	9,192			
100126542	Florence	SC		08/30/2023									1,811	1,811			
100126543	Philadelphia	PA		08/30/2023									1,047	1,047			
100126544	San Diego	CA		08/30/2023									2,611	2,611			
100126545	Greeley	CO		08/30/2023									4,305	4,305			
100126546	Augusta	GA		08/30/2023									5,475	5,475			
100126547	Peoria	IL		08/30/2023									2,889	2,889			
100126548	Buffalo	NY		08/30/2023									2,834	2,834			
100126549	Jacksonville	FL		08/30/2023									4,342	4,342			
100126550	Windsor	CT		08/30/2023									2,987	2,987			
100126551	Milwaukee	WI		08/30/2023									674	674			
100126552	Blue Island	IL		08/30/2023									2,272	2,272			
100126553	Dingmans Ferry	PA		08/30/2023									3,864	3,864			
100126554	Santee	SC		08/30/2023									1,262	1,262			
100126555	Macon	GA		08/30/2023									644	644			
100126556	Kansas City	MO		08/30/2023									514	514			
100126557	La Place	LA		08/30/2023									12,326	12,326			
100126558	Montclair	NJ		08/30/2023									6,578	6,578			
100126560	American Canyon	CA		08/30/2023									3,005	3,005			
100126561	Brockton	MA		08/30/2023									7,361	7,361			
100126562	Lancaster	CA		08/30/2023									8,199	8,199			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126563	Jacksonville	FL		08/30/2023									1,738	1,738			
100126564	Bridgeport	NJ		08/30/2023									3,103	3,103			
100126565	Arlington	TX		08/30/2023									3,330	3,330			
100126566	Chicago	IL		08/30/2023									2,659	2,659			
100126567	Waukesha	WI		08/30/2023									1,514	1,514			
100126568	Columbia	SC		08/30/2023									3,235	6,031		2,796	2,796
100126569	Dorchester	NJ		08/30/2023									1,282	1,282			
100126570	Kankakee	IL		08/30/2023									4,703	4,703			
100126571	Grand Rapids	MI		08/30/2023									776	776			
100126572	East Point	GA		08/30/2023									2,915	2,915			
100126573	Dallas	TX		08/30/2023									2,407	2,407			
100126574	Bastrop	LA		08/30/2023									2,524	2,524			
100126575	Hazel Crest	IL		08/30/2023									2,295	2,295			
100126576	Lakeland	FL		08/30/2023									1,634	1,634			
100126577	Houston	TX		08/30/2023									5,587	5,587			
100126578	Lake Worth	FL		08/30/2023									12,160	12,160			
100126579	Morrill	ME		08/30/2023									3,799	3,799			
100126581	Baltimore	MD		08/30/2023									1,566	1,566			
100126582	San Marcos	TX		08/30/2023									1,350	1,350			
100126583	Compton	CA		08/30/2023									1,298	1,298			
100126584	Clinton	ME		08/30/2023									1,351	1,351			
100126585	Greenwell Sprin	LA		08/30/2023									323	323			
100126586	Windham	ME		08/30/2023									2,417	2,417			
100126587	Conley	GA		08/30/2023									4,027	4,027			
100126588	Riverdale	GA		08/30/2023									2,577	2,577			
100126589	College Park	GA		08/30/2023									3,713	3,713			
100126591	Douglasville	GA		08/30/2023									15,220	15,220			
100126592	Fullerton	CA		08/30/2023									(2,668)	4,111		6,780	6,780
100126593	Belleville	IL		08/30/2023									1,049	1,049			
100126594	Speedwell	TN		08/30/2023									712	712			
100126595	Raleigh	NC		08/30/2023									3,770	3,770			
100126596	Tucson	AZ		08/30/2023									373,671	373,671			
100126597	Montgomery	AL		08/30/2023									1,416	1,416			
100126598	Sophia	NC		08/30/2023									4,349	4,349			
100126599	Houston	TX		08/30/2023									4,428	4,428			
100126600	Riverside	CA		08/30/2023									4,936	4,936			
100126601	Billings	MO		08/30/2023									3,698	3,698			
100126602	Ottawa	KS		08/30/2023									2,619	2,619			
100126603	Hebron	CT		08/30/2023									2,364	2,364			
100126604	Merillville	IN		08/30/2023									3,751	3,751			
100126605	Toledo	OH		08/30/2023									2,153	2,153			
100126606	Ormond Beach	FL		08/30/2023									2,987	2,987			
100126607	Sebring	FL		08/30/2023									2,656	2,656			
100126608	Augusta	GA		08/30/2023									1,532	1,532			
100126609	Des Moines	IA		08/30/2023									5,055	5,055			
100126611	Chicago	IL		08/30/2023									3,070	3,070			
100126612	Chicago	IL		08/30/2023									25,200	25,200			
100126613	Rayville	LA		08/30/2023									5,157	5,157			
100126614	Baltimore	MD		08/30/2023									3,476	3,476			
100126615	Detroit	MI		08/30/2023									2,484	2,484			
100126616	Detroit	MI		08/30/2023									2,474	2,474			

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100126617	Grand Rapids	MI		08/30/2023									2,956	2,956			
100126618	Mount Morris	MI		08/30/2023									75	75			
100126619	Thompsonvil	MI		08/30/2023									1,141	1,141			
100126620	Saint Louis	MO		08/30/2023									3,927	3,927			
100126621	Middletown	NY		08/30/2023									21,284	21,284			
100126622	Rochester	NY		08/30/2023									90	90			
100126623	Rochester	NY		08/30/2023									3,292	3,292			
100126624	Brunswick	OH		08/30/2023									8,846	8,846			
100126625	Huber Heights	OH		08/30/2023									6,713	6,713			
100126626	Youngstown	OH		08/30/2023									1,192	1,192			
100126627	Tulsa	OK		08/30/2023									5,941	5,941			
100126628	Scranton	PA		08/30/2023									5,527	5,527			
100126629	Verona	PA		08/30/2023									623	623			
100126630	West Chester	PA		08/30/2023									7,660	7,660			
100126631	St Matthews	SC		08/30/2023									276	276			
100126632	Williamston	SC		08/30/2023									3,906	3,906			
100126633	Madison	TN		08/30/2023									3,138	3,138			
100126634	Crewe	VA		08/30/2023									4,255	4,255			
100126635	N Chesterfld	VA		08/30/2023									7,673	7,673			
100126636	Richmond	VA		08/30/2023									3,120	3,120			
100126638	Gary	IN		08/30/2023									2,064	2,064			
100126639	Franklin	AL		08/30/2023									3,356	3,356			
100126641	Dayton	OH		08/30/2023									1,676	1,676			
100126642	St Louis	MO		08/30/2023									1,435	1,435			
100126643	Hartford	CT		08/30/2023									2,340	2,340			
100126644	Byron	GA		08/30/2023									605	605			
100126645	Chicago	IL		08/30/2023									52	52			
100126646	Hillsboro	KY		08/30/2023									343	343			
100126647	Hammond	LA		08/30/2023									5,397	5,397			
100126648	Newark	OH		08/30/2023									3,341	3,341			
100126649	Pueblo	CO		08/30/2023									3,391	3,391			
100126650	Cleveland	OH		08/30/2023									4,132	4,132			
100126651	Powder Springs	GA		08/30/2023									1,119	1,119			
100126653	Greenville	SC		08/30/2023									3,641	3,641			
100126654	Chicago	IL		08/30/2023									4,301	4,301			
100126655	Memphis	TN		08/30/2023									2,760	2,760			
100126656	Rocky Mount	NC		08/30/2023									1,781	1,781			
100126658	Bradenton	FL		08/30/2023									2,288	2,288			
100126659	Dover	NH		08/30/2023									3,178	3,178			
100126660	Mountain View	CA		08/30/2023									10,535	10,535			
100126662	Rancho Cucamonga	CA		08/30/2023									9,430	9,430			
100126663	Coatesville	PA		08/30/2023									1,241	1,241			
100126664	Ellenwood	GA		08/30/2023									5,853	5,853			
100126665	Philadelphia	PA		08/30/2023									1,550	1,550			
100126666	Chicago	IL		08/30/2023									5,546	5,546			
100126667	Madison	OH		08/30/2023									1,692	1,692			
100126668	Miami Beach	FL		08/30/2023									9,502	9,502			
100126669	Belington	WV		08/30/2023									405	405			
100126670	Piscatway	NJ		08/30/2023									3,043	3,043			
100126671	Shreveport	LA		08/30/2023									399	399			
100126672	Irvington	NJ		08/30/2023									5,459	5,459			

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100126673	Phoenix	AZ		08/30/2023									1,772	1,772			
100126674	Spartanburg	SC		08/30/2023									4,588	4,588			
100126675	St Charles	IL		08/30/2023									6,573	6,573			
100126676	Morton Grove	IL		08/30/2023									1,979	1,979			
100126677	Alford	FL		08/30/2023									3,637	3,637			
100126678	Stockton	CA		08/30/2023									4,757	4,757			
100126679	Galloway	NJ		08/30/2023									967	967			
100126680	Two Rivers	WI		08/30/2023									2,685	2,685			
100126681	Bristol	FL		08/30/2023									2,343	2,343			
100126682	Kokomo	IN		08/30/2023									451	451			
100126683	Royal Palm Beach	FL		08/30/2023									1,380	1,380			
100126684	Boyton Beach	FL		08/30/2023									7,020	7,020			
100126685	Delray Beach	FL		08/30/2023									6,884	6,884			
100126686	Philaelphia	PA		08/30/2023									3,961	3,961			
100126687	Gadsden	SC		08/30/2023									5,287	5,287			
100126688	Patterson	NY		08/30/2023									8,905	8,905			
100126689	Forsyth	GA		08/30/2023									2,710	2,710			
100126690	Philadelphia	PA		08/30/2023									8,533	8,533			
100126691	Hartsdale	NY		08/30/2023									8,715	8,715			
100126692	Fortworth	TX		08/30/2023									6,157	6,157			
100126693	Southport	FL		08/30/2023									2,192	2,192			
100126694	Catlettsburg	KY		08/30/2023									2,984	2,984			
100126695	Molino	FL		08/30/2023									961	961			
100126696	Hutchinson	KS		08/30/2023									903	903			
100126697	Woodstock	GA		08/30/2023									6,868	6,868			
100126699	Chicago Heights	IL		08/30/2023									2,608	2,608			
100126700	Yukon	OK		08/30/2023									3,966	3,966			
100126701	Birmingham	AL		08/30/2023									1,594	1,594			
100126702	Schererville	IN		08/30/2023									3,018	3,018			
100126703	Opa Locka	FL		08/30/2023									4,716	4,716			
100126704	Spencerport	NY		08/30/2023									1,902	1,902			
100126705	West Palm Beach	FL		08/30/2023									5,534	5,534			
100126706	Silver Springs	NV		08/30/2023									1,705	1,705			
100126708	Riverdale	GA		08/30/2023									664	664			
100126709	Jacksonville	FL		08/30/2023									5,254	5,254			
100126710	North Fort Myers	FL		08/30/2023									909	909			
100126711	Jerome	ID		08/30/2023									6,084	6,084			
100126712	Oak Creek	WI		08/30/2023									21,088	21,088			
100126713	Evansville	IN		08/30/2023									1,425	1,425			
100126715	Winter Haven	FL		08/30/2023									4,545	4,545			
100126716	Pilot Mtn	NC		08/30/2023									4,288	4,288			
100126717	Lawnside	NJ		08/30/2023									2,573	2,573			
100126718	Baltimore	MD		08/30/2023									629	629			
100126719	Chester	PA		08/30/2023									985	985			
100126720	Roseville	MI		08/30/2023									1,676	1,676			
100126721	Vale	NC		08/30/2023									1,707	1,707			
100126722	Bowie	MD		08/30/2023									2,863	2,863			
100126723	Apopka	FL		08/30/2023									1,494	1,494			
100126724	Stewartstown	PA		08/30/2023									9,429	9,429			
100126725	Old Town	FL		08/30/2023									5,579	5,579			
100126726	Franklin	OH		08/30/2023									3,953	3,953			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126727	Temple	GA		08/30/2023									904	904			
100126728	Palm Bay	FL		08/30/2023									3,104	3,104			
100126729	Harrisburg	PA		08/30/2023									5,654	5,654			
100126732	Westmoreland	TN		08/30/2023									565	565			
100126733	Union City	PA		08/30/2023									2,094	2,094			
100126734	Bellflower	CA		08/30/2023									5,089	5,089			
100126735	Mc Cormick	SC		08/30/2023									6,100	6,100			
100126736	Philadelphia	PA		08/30/2023									1,752	1,752			
100126737	Dallas	GA		08/30/2023									6,537	6,537			
100126738	Spokane	WA		08/30/2023									3,513	3,513			
100126739	Melfa	VA		08/30/2023									1,747	1,747			
100126740	Saint Stephen	SC		08/30/2023									2,507	2,507			
100126741	Lawrenceville	GA		08/30/2023									5,693	5,693			
100126742	Victoria	TX		08/30/2023									803	803			
100126743	Bonners Ferry	ID		08/30/2023									5,169	5,169			
100126744	Guilford	CT		08/30/2023									9,322	9,322			
100126745	Port Huron	MI		08/30/2023									3,084	3,084			
100126746	Fredericksbrg	VA		08/30/2023									2,448	2,448			
100126747	Fillmore	NY		08/30/2023									2,849	2,849			
100126750	Stone Mountain	GA		08/30/2023									2,901	2,901			
100126752	Fullerton	CA		08/30/2023									18,661	18,661			
100126753	Huntington	IN		08/30/2023									3,543	3,543			
100126754	Upper Darby	PA		08/30/2023									2,119	2,119			
100126755	Munhall	PA		08/30/2023									1,534	1,534			
100126757	Hesperia	CA		08/30/2023									4,318	4,318			
100126758	Belleville	MI		08/30/2023									6,440	6,440			
100126759	Belle Center	OH		08/30/2023									5,572	5,572			
100126760	Toledo	OH		08/30/2023									1,186	1,186			
100126761	Indianapolis	IN		08/30/2023									4,711	4,711			
100126762	Merrillville	IN		08/30/2023									2,597	2,597			
100126763	Milwaukee	WI		08/30/2023									5,020	5,020			
100126765	Weldon	NC		08/30/2023									4,152	4,152			
100126766	Edwardsville	IL		08/30/2023									3,173	3,173			
100126767	Selma	AL		08/30/2023									4,156	4,156			
100126768	Streetsboro	OH		08/30/2023									8,034	8,034			
100126769	Lawrenceville	GA		08/30/2023									7,111	7,111			
100126770	Port Orange	FL		08/30/2023									8,906	8,906			
100126771	Marrero	LA		08/30/2023									2,586	2,586			
100126772	Franklin	OH		08/30/2023									2,442	2,442			
100126774	Desoto	TX		08/30/2023									3,914	3,914			
100126775	El Paso	TX		08/30/2023									1,846	1,846			
100126776	Palmdale	CA		08/30/2023									6,640	6,640			
100126777	Morton	PA		08/30/2023									807	807			
100126778	South Windsor	CT		08/30/2023									1,193	1,193			
100126779	Athol	MA		08/30/2023									988	988			
100126780	Chester	IL		08/30/2023									2,865	2,865			
100126781	El Paso	TX		08/30/2023									1,980	1,980			
100126782	New Orleans	LA		08/30/2023									2,613	2,613			
100126783	Carlsbad	CA		08/30/2023									33,942	33,942			
100126784	Miami	FL		08/30/2023									7,652	7,652			
100126785	Port Angeles	WA		08/30/2023									10,651	10,651			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126786	Tucson	AZ		08/30/2023									12,933	12,933			
100126787	Ligonier	IN		08/30/2023									1,666	1,666			
100126788	Orlando	FL		08/30/2023									4,932	4,932			
100126789	Middletown	RI		08/30/2023									1,205	1,205			
100126790	Gardnerville	NV		08/30/2023									1,663	1,663			
100126791	Cheraw	SC		08/30/2023									3,173	3,173			
100126792	Cranbury	NJ		08/30/2023									5,154	5,154			
100126794	Virginia Beach	VA		08/30/2023									1,783	1,783			
100126795	Inman	SC		08/30/2023									3,279	3,279			
100126796	Haddon Town	NJ		08/30/2023									2,975	2,975			
100126797	Blooming Prairie	MN		08/30/2023									1,663	1,663			
100126798	Saratoga Spgs	NY		08/30/2023									1,748	1,748			
100126799	Mentor On The Lake	OH		08/30/2023									1,233	1,233			
100126801	Tracy	CA		08/30/2023									7,833	7,833			
100126802	Provincetown	MA		08/30/2023									3,532	3,532			
100126803	Murfreesboro	TN		08/30/2023									984	984			
100126804	Laurel	MD		08/30/2023									7,190	7,190			
100126805	Blue Island	IL		08/30/2023									1,035	1,035			
100126806	Chicago	IL		08/30/2023									2,436	2,436			
100126807	Tampa	FL		08/30/2023									1,466	1,466			
100126808	Kennebunk	ME		08/30/2023									4,260	4,260			
100126809	Bartlesville	OK		08/30/2023									129	129			
100126810	Pomona	CA		08/30/2023									2,699	2,699			
100126811	Bangor	ME		08/30/2023									2,330	2,330			
100126812	Saint Marys	WV		08/30/2023									901	901			
100126813	Parkville	MD		08/30/2023									200	200			
100126814	Newark	NJ		08/30/2023									3,923	3,923			
100126815	San Diego	CA		08/30/2023									6,418	6,418			
100126816	Brewerton	NY		08/30/2023									1,936	1,936			
100126817	Lewisville	NC		08/30/2023									612	612			
100126818	Daphne	AL		08/30/2023									2,816	2,816			
100126819	Evanston	IL		08/30/2023									3,631	3,631			
100126822	Las Vegas	NV		08/30/2023									2,944	2,944			
100126823	Miami	FL		08/30/2023									3,513	3,513			
100126825	Westland	MI		08/30/2023									823	823			
100126826	Harrisville	NY		08/30/2023									394	394			
100126828	Birmingham	AL		08/30/2023									3,974	3,974			
100126830	Chicago	IL		08/30/2023									6,699	6,699			
100126831	Columbus	OH		08/30/2023									1,364	1,364			
100126833	Boca Raton	FL		08/30/2023									2,125	2,125			
100126834	Clearwater	FL		08/30/2023									5,321	5,321			
100126835	Topeka	KS		08/30/2023									2,188	2,188			
100126836	Bastrop	LA		08/30/2023									3,044	3,044			
100126838	Pittston	PA		08/30/2023									1,327	1,327			
100126839	New Fairfield	CT		08/30/2023									5,407	5,407			
100126840	Baltimore	MD		08/30/2023									1,089	1,089			
100126842	Dublin	OH		08/30/2023									923	923			
100126843	Wilmington	DE		08/30/2023									4,891	4,891			
100126844	Pacific	MO		08/30/2023									260	260			
100126845	Freedom	IN		08/30/2023									1,904	1,904			
100126846	Detroit	MI		08/30/2023									1,386	1,386			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126847	Lamont	CA		08/30/2023									3,781	3,781			
100126848	Lawrenceville	GA		08/30/2023									3,098	3,098			
100126849	Ecorse	MI		08/30/2023									2,847	2,847			
100126850	Cordova	SC		08/30/2023									1,738	1,738			
100126851	Toledo	OH		08/30/2023									881	881			
100126852	Phoenix	AZ		08/30/2023									1,873	1,873			
100126853	Kimball	MI		08/30/2023									1,646	1,646			
100126854	Selden	NY		08/30/2023									2,020	2,020			
100126855	Lovingston	VA		08/30/2023									9,855	9,855			
100126856	Pleasantville	NJ		08/30/2023									3,443	3,443			
100126857	Russellville	AR		08/30/2023									5,458	5,458			
100126858	Phoenix	AZ		08/30/2023									425	425			
100126861	Philadelphia	PA		08/30/2023									2,920	2,920			
100126862	Merrick	NY		08/30/2023									3,258	3,258			
100126863	Apopka	FL		08/30/2023									1,655	1,655			
100126864	Beaverton	OR		08/30/2023									4,962	4,962			
100126865	Fredericksburg	VA		08/30/2023									3,985	3,985			
100126867	Chicago	IL		08/30/2023									1,997	1,997			
100126868	Sicklerville	NJ		08/30/2023									1,502	1,502			
100126870	Newman	CA		08/30/2023									1,350	1,350			
100126871	Hillsboro	OH		08/30/2023									4,837	4,837			
100126872	Belton	SC		08/30/2023									4,230	4,230			
100126873	Paducah	KY		08/30/2023									4,559	4,559			
100126874	Tampa	FL		08/30/2023									2,613	2,613			
100126876	Hialeah	FL		08/30/2023									1,307	1,307			
100126877	Miami	FL		08/30/2023									1,463	1,463			
100126878	Hialeah	FL		08/30/2023									3,627	3,627			
100126879	Miami	FL		08/30/2023									1,585	1,585			
100126880	Miami	FL		08/30/2023									2,977	2,977			
100126881	Miami	FL		08/30/2023									3,195	3,195			
100126882	Miami	FL		08/30/2023									2,934	2,934			
100126883	Miami	FL		08/30/2023									3,921	3,921			
100126884	Leesburg	VA		08/30/2023									531	531			
100126885	South Bend	IN		08/30/2023									4,389	4,389			
100126886	Hubbard	OH		08/30/2023									4,161	4,161			
100126887	Lenoir	NC		08/30/2023									1,443	1,443			
100126888	Palm Bay	FL		08/30/2023									7,932	7,932			
100126889	Anderson	IN		08/30/2023									1,820	1,820			
100126890	Jamaica	NY		08/30/2023									5,953	5,953			
100126892	Knoxville	TN		08/30/2023									3,820	3,820			
100126893	National Park	NJ		08/30/2023									2,139	2,139			
100126894	Lafayette	LA		08/30/2023									3,950	3,950			
100126895	East Saint Louis	IL		08/30/2023									2,500	2,500			
100126896	Wilmington	NC		08/30/2023									2,207	2,207			
100126897	Bellmawr	NJ		08/30/2023									1,758	1,758			
100126898	Houston	TX		08/30/2023									9,474	9,474			
100126899	Fayetteville	NC		08/30/2023									2,310	2,310			
100126900	Chesapeake	WV		08/30/2023									1,263	1,263			
100126901	Chipley	FL		08/30/2023									10,391	10,391			
100126902	Rushsylvania Village	OH		08/30/2023									2,387	2,387			
100126903	Hialeah	FL		08/30/2023									1,509	1,509			

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100126904	Cahokia	IL		08/30/2023									328	328			
100126905	Rochester	NY		08/30/2023									490	490			
100126906	Mayodan	NC		08/30/2023									3,688	3,688			
100126907	Poughkeepsie	NY		08/30/2023									9,603	9,603			
100126908	Mableton	GA		08/30/2023									1,066	1,066			
100126910	Morriston	FL		08/30/2023									643	643			
100126911	St Clair Shores	MI		08/30/2023									1,250	1,250			
100126912	Jackson	OH		08/30/2023									1,960	1,960			
100126913	Old Forge	PA		08/30/2023									609	609			
100126914	Albertson	NY		08/30/2023									19,574	19,574			
100126915	Chester	MD		08/30/2023									1,904	1,904			
100126916	Baker	LA		08/30/2023									193	193			
100126917	Coram	NY		08/30/2023									14,401	14,401			
100126918	Conroe	TX		08/30/2023									803	803			
100126919	Charlotte	NC		08/30/2023									2,965	2,965			
100126920	San Diego	CA		08/30/2023									7,606	7,606			
100126922	Tampa	FL		08/30/2023									1,047	1,047			
100126923	Chicago	IL		08/30/2023									5,350	5,350			
100126924	Vallejo	CA		08/30/2023									9,521	9,521			
100126925	Santa Cruz	CA		08/30/2023									14,017	14,017			
100126926	Paducah	KY		08/30/2023									290	290			
100126927	Lebanon	IN		08/30/2023									5,022	5,022			
100126928	San Francisco	CA		08/30/2023									24,696	24,696			
100126930	Harper Woods	MI		08/30/2023									1,114	1,114			
100126931	Delray Beach	FL		08/30/2023									5,996	5,996			
100126932	Erie	PA		08/30/2023									1,753	1,753			
100126933	Ontario	CA		08/30/2023									4,557	4,557			
100126934	Palm Harbor	FL		08/30/2023									6,594	6,594			
100126935	Hemet	CA		08/30/2023									3,389	3,389			
100126936	Miami	FL		08/30/2023									1,262	1,262			
100126937	Hadley	PA		08/30/2023									5,316	5,316			
100126938	Champlain	NY		08/30/2023									5,912	5,912			
100126939	Liverpool	NY		08/30/2023									3,180	3,180			
100126940	Philadelphia	PA		08/30/2023									746	746			
100126941	Merkel	TX		08/30/2023									12,521	12,521			
100126942	East Saint Louis	IL		08/30/2023									4,058	4,058			
100126943	Bellmawr	NJ		08/30/2023									9,254	9,254			
100126946	Monroe	MI		08/30/2023									4,369	4,369			
100126947	Schenectady	NY		08/30/2023									5,185	5,185			
100126948	Chicago	IL		08/30/2023									9,409	9,409			
100126949	Cinti	OH		08/30/2023									11,342	11,342			
100126950	Buford	GA		08/30/2023									5,717	5,717			
100126951	Juneau	AK		08/30/2023									9,791	9,791			
100126952	Rivesville	WV		08/30/2023									1,420	1,420			
100126954	Milwaukee	WI		08/30/2023									811	811			
100126955	Pleasant Grov	AL		08/30/2023									928	928			
100126956	Palmyra	VA		08/30/2023									2,726	2,726			
100126958	Atlanta	GA		08/30/2023									3,729	3,729			
100126961	Huntsville	AL		08/30/2023									3,453	3,453			
100126962	Boynton Beach	FL		08/30/2023									5,468	5,468			
100126963	Lake Wales	FL		08/30/2023									4,006	4,006			

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100126964	Sandy	UT		08/30/2023									7,130	7,130			
100126965	Saint Louis	MO		08/30/2023									247	247			
100126967	Granville	NY		08/30/2023									140	140			
100126968	South Webster	OH		08/30/2023									292	292			
100126969	Toledo	OH		08/30/2023									109	109			
100126970	Philadelphia	PA		08/30/2023									2,407	2,407			
100126972	Parkland	FL		08/30/2023									2,810	2,810			
100126974	Rockford	IL		08/30/2023									732	732			
100126976	Milwaukee	WI		08/30/2023									3,054	3,054			
100126977	Katy	TX		08/30/2023									4,708	4,708			
100126978	West Palm Beach	FL		08/30/2023									1,922	1,922			
100126979	Dorchester	MA		08/30/2023									2,053	2,053			
100126980	Charleston	WV		08/30/2023									2,638	2,638			
100126981	Stevensville	MD		08/30/2023									1,295	1,295			
100126983	Clifton	NJ		08/30/2023									6,196	6,196			
100126984	Springboro	OH		08/30/2023									3,486	3,486			
100126985	Hazel Crest	IL		08/30/2023									958	958			
100126986	Hartsville	SC		08/30/2023									2,137	2,137			
100126987	Lawrenceville	GA		08/30/2023									1,436	1,436			
100126988	Cleveland	OH		08/30/2023									580	580			
100126989	Baltimore	MD		08/30/2023									1,232	1,232			
100126990	New Orleans	LA		08/30/2023									1,299	1,299			
100126991	Kansas City	KS		08/30/2023									1,374	1,374			
100126992	Mableton	GA		08/30/2023									3,458	3,458			
100126993	Dallas	TX		08/30/2023									5,558	5,558			
100126994	Columbia	SC		08/30/2023									560	560			
100126995	Plymouth	NC		08/30/2023									2,125	2,125			
100126996	Saint Cloud	FL		08/30/2023									6,819	6,819			
100126997	Key West	FL		08/30/2023									37,870	37,870			
100126998	Wawarsing	NY		08/30/2023									4,663	4,663			
100126999	Syracuse	NY		08/30/2023									4,008	4,008			
100127000	Lincolnton	GA		08/30/2023									3,197	3,197			
100127001	Vernon	CT		08/30/2023									1,862	1,862			
100127002	Hazleton	PA		08/30/2023									644	644			
100127003	Lisbon	ME		08/30/2023									1,462	1,462			
100127006	San Jose	CA		08/30/2023									10,318	10,318			
100127007	Millville	NJ		08/30/2023									1,840	1,840			
100127008	Clinton	TN		08/30/2023									912	912			
100127009	Atlanta	GA		08/30/2023									3,385	3,385			
100127010	Houston	TX		08/30/2023									1,508	1,508			
100127011	Athens	AL		08/30/2023									2,574	2,574			
100127013	Tahuya	WA		08/30/2023									4,059	4,059			
100127014	Stuart	FL		08/30/2023									2,702	2,702			
100127015	Mount Vernon	NY		08/30/2023									7,612	7,612			
100127017	Springfield	MA		08/30/2023									2,913	2,913			
100127018	San Antonio	TX		08/30/2023									1,121	1,121			
100127019	Albuquerque	NM		08/30/2023									1,451	1,451			
100127020	Galt	CA		08/30/2023									2,594	2,594			
100127022	Matteson	IL		08/30/2023									4,217	4,217			
100127023	Sarasota	FL		08/30/2023									2,452	2,452			
100127024	Woodbine	NJ		08/30/2023									5,973	5,973			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127025	North Vernon	IN		08/30/2023									2,553	2,553			
100127026	Dallas	TX		08/30/2023									3,606	1,751		(1,855)	(1,855)
100127027	Los Lunas	NM		08/30/2023									3,925	3,925			
100127028	Niagara Falls	NY		08/30/2023									1,922	1,922			
100127029	Hialeah	FL		08/30/2023									3,296	3,296			
100127030	Chicago	IL		08/30/2023									8,905	8,905			
100127031	Butler	PA		08/30/2023									2,698	4,332		1,634	1,634
100127033	Daytona Beach	FL		08/30/2023									2,195	2,195			
100127036	Pittsburgh	PA		08/30/2023									11,313	11,313			
100127037	Glen Burnie	MD		08/30/2023									12,545	12,545			
100127038	Elkridge	MD		08/30/2023									3,639	3,639			
100127039	Jacksonville	FL		08/30/2023									757	757			
100127040	Milford	CT		08/30/2023									4,234	4,234			
100127041	Knoxville	TN		08/30/2023									3,348	3,348			
100127042	Lincolnville	KS		08/30/2023									1,833	1,833			
100127044	Milwaukee	WI		08/30/2023									2,813	2,813			
100127045	Newport	KY		08/30/2023									2,833	2,833			
100127046	Port Huron	MI		08/30/2023									292	292			
100127047	Willis	TX		08/30/2023									3,029	3,029			
100127048	Kissimmee	FL		08/30/2023									4,073	4,073			
100127049	Shreveport	LA		08/30/2023									2,670	2,670			
100127050	Saint Louis	MO		08/30/2023									2,574	2,574			
100127051	Centerline	MI		08/30/2023									1,004	1,004			
100127052	Mesa	AZ		08/30/2023									3,707	3,707			
100127053	Greenville	NC		08/30/2023									908	908			
100127055	Aztec	NM		08/30/2023									3,071	3,071			
100127056	Lebanon Jct	KY		08/30/2023									3,313	3,313			
100127057	Detroit	MI		08/30/2023									1,976	1,976			
100127058	Ilion	NY		08/30/2023									2,280	2,280			
100127059	Dunn Loring	VA		08/30/2023									8,771	8,771			
100127060	Falls Church	VA		08/30/2023									14,154	14,154			
100127061	Napa	CA		08/30/2023									(47)	(47)			
100127062	Brooklyn	NY		08/30/2023									31,847	31,847			
100127063	New City	NY		08/30/2023									7,720	7,720			
100127064	Cincinnati	OH		08/30/2023									1,730	1,730			
100127065	Baltimore	MD		08/30/2023									2,141	2,141			
100127066	Toledo	OH		08/30/2023									909	909			
100127067	Kansas City	KS		08/30/2023									2,143	2,143			
100127068	Philadelphia	PA		08/30/2023									1,741	1,741			
100127069	Port Huron	MI		08/30/2023									1,966	1,966			
100127070	Philadelphia	PA		08/30/2023									265	265			
100127071	Detroit	MI		08/30/2023									2,131	2,131			
100127072	Port Arthur	TX		08/30/2023									3,041	3,041			
100127073	Nashville	TN		08/30/2023									3,365	3,365			
100127074	Upper Marlbor	MD		08/30/2023									12,127	12,127			
100127075	Cleveland	OH		08/30/2023									3,078	3,078			
100127076	Fort Lauderdale	FL		08/30/2023									8,335	8,335			
100127077	Red Springs	NC		08/30/2023									814	814			
100127078	Cairo	IL		08/30/2023									13	13			
100127079	Gary	IN		08/30/2023									1,094	1,094			
100127080	Las Vegas	NV		08/30/2023									45,293	45,293			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127081	Imler	PA		08/30/2023									2,780	2,780			
100127083	Douglas	GA		08/30/2023									3,144	3,144			
100127084	Jacksonville	NC		08/30/2023									11,046	11,046			
100127085	Greencastle	IN		08/30/2023									2,415	2,415			
100127086	Atlanta	GA		08/30/2023									740	740			
100127087	Memphis	TN		08/30/2023									3,198	3,198			
100127089	Cleveland	OH		08/30/2023									1,468	1,468			
100127090	Grayson	GA		08/30/2023									16,314	16,314			
100127091	Cape Coral	FL		08/30/2023									2,442	2,442			
100127093	Tulare	CA		08/30/2023									7,973	7,973			
100127095	Windsor	VA		08/30/2023									2,274	2,274			
100127096	Prairieville	LA		08/30/2023									2,034	2,034			
100127097	Stonewood	WV		08/30/2023									2,795	2,795			
100127098	Gary	IN		08/30/2023									3,947	3,947			
100127099	Earlimart	CA		08/30/2023									6,094	6,094			
100127100	Riverside	NJ		08/30/2023									2,441	2,441			
100127101	Richmond	VA		08/30/2023									2,176	2,176			
100127104	Milford	PA		08/30/2023									4,637	4,637			
100127105	Grand Rapids	MI		08/30/2023									649	649			
100127106	Arlington	TX		08/30/2023									7,121	7,121			
100127107	Orlando	FL		08/30/2023									6,704	6,704			
100127108	Des Moines	IA		08/30/2023									1,109	1,109			
100127109	Miramar	FL		08/30/2023									2,807	2,807			
100127110	Lauderhill	FL		08/30/2023									2,999	2,999			
100127111	Union Grove	WI		08/30/2023									15,481	15,481			
100127112	Tampa	FL		08/30/2023									3,957	3,957			
100127113	Tulsa	OK		08/30/2023									5,653	5,653			
100127115	Kalamazoo	MI		08/30/2023									8,145	8,145			
100127116	Desmoines	IA		08/30/2023									2,000	2,000			
100127118	La Pine	OR		08/30/2023									2,367	2,367			
100127119	Jacksonville	FL		08/30/2023									3,065	3,065			
100127120	Sharpsburg	GA		08/30/2023									1,091	1,091			
100127121	Richmond	VA		08/30/2023									7,310	7,310			
100127122	New Castle	DE		08/30/2023									16,132	16,132			
100127123	N Charleston	SC		08/30/2023									2,227	2,227			
100127124	Joliet	MT		08/30/2023									402	402			
100127125	Hockley	TX		08/30/2023									2,223	2,223			
100127126	Eldridge	IA		08/30/2023									8,723	8,723			
100127127	Jasper	GA		08/30/2023									3,176	3,176			
100127128	Nashville	TN		08/30/2023									530	530			
100127129	Inglewood	CA		08/30/2023									2,366	2,366			
100127130	Orlando	FL		08/30/2023									5,250	5,250			
100127131	Birmingham	AL		08/30/2023									2,499	2,499			
100127132	San Antonio	TX		08/30/2023									1,227	1,227			
100127134	Philipsburg	PA		08/30/2023									5,936	5,936			
100127135	Cleveland	OH		08/30/2023									5,404	5,404			
100127136	Kaysville	UT		08/30/2023									3,408	3,408			
100127137	Oklahoma City	OK		08/30/2023									5,057	5,057			
100127138	Gideon	MO		08/30/2023									1,896	1,896			
100127140	Memphis	TN		08/30/2023									2,594	2,594			
100127141	Bolivar	TN		08/30/2023									2,378	2,378			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127143	Atlanta	GA		08/30/2023									3,105	3,105			
100127144	Bakersfield	CA		08/30/2023									4,488	4,488			
100127145	Miami	FL		08/30/2023									11,483	11,483			
100127146	Harrisburg	PA		08/30/2023									5,221	5,221			
100127147	St. Louis	MO		08/30/2023									996	996			
100127148	Schaumburg	IL		08/30/2023									2,904	2,904			
100127150	Elkhart	IN		08/30/2023									2,993	2,993			
100127151	Philadelphia	PA		08/30/2023									3,169	3,169			
100127152	Saratoga Spgs	NY		08/30/2023									5,095	5,095			
100127153	Fayetteville	NC		08/30/2023									491	491			
100127154	Somerset	NJ		08/30/2023									2,675	2,675			
100127155	Yukon	OK		08/30/2023									476	476			
100127156	Philadelphia	PA		08/30/2023									2,599	2,599			
100127157	West Palm Beach	FL		08/30/2023									1,897	1,897			
100127158	Philadelphia	PA		08/30/2023									1,768	1,768			
100127159	Miami	FL		08/30/2023									3,250	3,250			
100127160	Rocky Ford	GA		08/30/2023									3,429	3,429			
100127161	Carlisle	SC		08/30/2023									363	363			
100127162	Johnson City	NY		08/30/2023									2,887	2,887			
100127163	Hopewell	VA		08/30/2023									5,070	5,070			
100127164	Cleveland	OH		08/30/2023									8,219	8,219			
100127165	Orlando	FL		08/30/2023									3,292	3,292			
100127166	Baltimore	MD		08/30/2023									3,058	3,058			
100127167	Louisville	KY		08/30/2023									2,632	2,632			
100127168	Gary	IN		08/30/2023									2,854	2,854			
100127169	Atlanta	GA		08/30/2023									121,347	121,347			
100127170	Minneapolis	MN		08/30/2023									2,085	2,085			
100127171	Queensbury	NY		08/30/2023									3,233	3,233			
100127172	Oxnard	CA		08/30/2023									15,117	15,117			
100127173	Delhi	CA		08/30/2023									4,141	4,141			
100127174	Fairburn	GA		08/30/2023									15,764	15,764			
100127175	Miami	FL		08/30/2023									7,112	7,112			
100127176	Brooklyn	NY		08/30/2023									31,145	31,145			
100127177	Aventura	FL		08/30/2023									21,091	21,091			
100127178	Bradenton	FL		08/30/2023									15,930	15,930			
100127179	Port Murray	NJ		08/30/2023									4,533	4,533			
100127180	Hialeah Gardens	FL		08/30/2023									2,596	2,596			
100127181	La Canada Flintridge	CA		08/30/2023									11,911	11,911			
100127182	Somerville	MA		08/30/2023									6,104	6,104			
100127183	Dorchester	MA		08/30/2023									3,683	3,683			
100127184	Pittsburgh	PA		08/30/2023									649	649			
100127185	Memphis	TN		08/30/2023									1,025	1,025			
100127186	Bronx	NY		08/30/2023									8,282	8,282			
100127187	Key West	FL		08/30/2023									66,423	66,423			
100127188	Scottsdale	AZ		08/30/2023									13,797	13,797			
100127189	Woodland Hills	UT		08/30/2023									48,309	48,309			
100127190	Roseville	CA		08/30/2023									8,134	8,134			
100127191	Valrico	FL		08/30/2023									18,209	18,209			
100127192	West Point	GA		08/30/2023									10,312	10,312			
100127193	Stpete	FL		08/30/2023									1,030	1,030			
100127194	Bolingbrook	IL		08/30/2023									985	985			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127195	Milwaukee	WI		08/30/2023									9,546	9,546			
100127197	Hope Mills	NC		08/30/2023									4,210	4,210			
100127198	Baltimore	MD		08/30/2023									5,820	5,820			
100127200	Baltimore	MD		08/30/2023									1,835	1,835			
100127201	Saint Peters	MO		08/30/2023									4,801	4,801			
100127202	Decatur	GA		08/30/2023									1,837	1,837			
100127203	Ellijay	GA		08/30/2023									1,500	1,500			
100127204	Lake Park	GA		08/30/2023									1,621	1,621			
100127205	Ellenwood	GA		08/30/2023									4,949	4,949			
100127206	St Louis	MO		08/30/2023									1,398	1,398			
100127209	Hickory	NC		08/30/2023									2,528	2,528			
100127210	Mount Carmel	PA		08/30/2023									699	699			
100127211	Saint Louis	MO		08/30/2023									3,999	3,999			
100127212	Bethel	VT		08/30/2023									912	912			
100127213	Loganville	GA		08/30/2023									10,848	10,848			
100127214	Canadohta Lake	PA		08/30/2023									71	71			
100127215	Trafford	AL		08/30/2023									3,478	3,478			
100127216	Henderson	NC		08/30/2023									3,132	3,132			
100127218	Waukegan	IL		08/30/2023									2,863	2,863			
100127219	Chicago	IL		08/30/2023									500	500			
100127220	Sheboygan	WI		08/30/2023									747	747			
100127221	Kalispell	MT		08/30/2023									622	622			
100127222	Watkinsville	GA		08/30/2023									5,688	5,688			
100127223	Philadelphia	PA		08/30/2023									881	881			
100127224	Cincinnati	OH		08/30/2023									819	819			
100127225	Raymore	MO		08/30/2023									8,611	8,611			
100127226	Port St Lucie	FL		08/30/2023									2,787	2,787			
100127227	Brown Deer	WI		08/30/2023									6,054	6,054			
100127228	Lauderdale Lakes	FL		08/30/2023									1,782	1,782			
100127229	Milwaukee	WI		08/30/2023									821	821			
100127230	Tempe	AZ		08/30/2023									4,088	4,088			
100127231	Fayetteville	NC		08/30/2023									10,824	10,824			
100127232	Clifton	NJ		08/30/2023									7,150	7,150			
100127233	Moorpark	CA		08/30/2023									8,294	8,294			
100127234	Alexandria	VA		08/30/2023									8,547	8,547			
100127235	Santa Fe	NM		08/30/2023									10,759	10,759			
100127237	Marietta	GA		08/30/2023									3,684	3,684			
100127238	San Jose	CA		08/30/2023									37,657	31,164		(6,492)	(6,492)
100127239	Chelsea	OK		08/30/2023									4,525	4,525			
100127240	Magnolia	TX		08/30/2023									3,857	3,857			
100127243	Boaz	AL		08/30/2023									4,283	4,283			
100127244	Axton	VA		08/30/2023									515	515			
100127245	Lake Charles	LA		08/30/2023									1,991	1,991			
100127247	Muskogee	OK		08/30/2023									2,396	2,396			
100127248	Lewistown	PA		08/30/2023									2,499	2,499			
100127249	Pleasant Grov	AL		08/30/2023									2,511	2,511			
100127250	Newtown	CT		08/30/2023									15,833	15,833			
100127251	Norwich	CT		08/30/2023									42	42			
100127252	Clearwater	FL		08/30/2023									3,846	3,846			
100127254	Navarre	FL		08/30/2023									1,606	1,606			
100127255	Opa Locka	FL		08/30/2023									3,892	3,892			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127256	Belmont	NC		08/30/2023									910	910			
100127258	Hialeah	FL		08/30/2023									2,305	2,305			
100127259	Cleveland	OH		08/30/2023									1,092	1,092			
100127260	Saginaw	MI		08/30/2023									1,585	1,585			
100127261	Finleyville	PA		08/30/2023									8,335	8,335			
100127262	West Bath	ME		08/30/2023									5,663	5,663			
100127263	Owatonna	MN		08/30/2023									2,774	2,774			
100127264	Prescott	AZ		08/30/2023									2,351	2,351			
100127265	Blair	OK		08/30/2023									1,743	1,743			
100127266	Albertville	AL		08/30/2023									3,196	3,196			
100127267	Rochester	PA		08/30/2023									1,677	1,677			
100127268	Walker	WV		08/30/2023									1,640	1,640			
100127269	Chicago	IL		08/30/2023									3,182	3,182			
100127270	Gadsden	AL		08/30/2023									5,437	5,437			
100127271	Birmingham	AL		08/30/2023									1,884	1,884			
100127272	Hazel Crest	IL		08/30/2023									719	719			
100127273	Baldwin	NY		08/30/2023									6,185	6,185			
100127274	Stone Mountain	GA		08/30/2023									4,243	4,243			
100127275	San Antonio	TX		08/30/2023									181	181			
100127276	Selma	AL		08/30/2023									438	438			
100127277	Davenport	IA		08/30/2023									636	636			
100127278	Lakewood	WA		08/30/2023									392	392			
100127279	Staten Island	NY		08/30/2023									804	804			
100127280	Cloverdale	IN		08/30/2023									306	306			
100127281	Somerset	NJ		08/30/2023									350	350			
100127282	Fort Lauderdale	FL		08/30/2023									250	250			
100127283	Atco	NJ		08/30/2023									962	962			
100127284	East Orange	NJ		08/30/2023									3,413	3,413			
100127285	Saint Petersburg	FL		08/30/2023									1,971	1,971			
100127286	Richmond	VA		08/30/2023									1,718	1,718			
100127287	Newport News	VA		08/30/2023									1,409	1,409			
100127288	Cumming	GA		08/30/2023									5,904	5,904			
100127289	Birmingham	AL		08/30/2023									3,280	3,280			
100127290	Long Branch	NJ		08/30/2023									5,829	5,829			
100127291	Larose	LA		08/30/2023									10,635	10,635			
100127292	Santa Maria	CA		08/30/2023									4,506	4,506			
100127293	Virginia Beach	VA		08/30/2023									1,665	1,665			
100127294	Harvey	LA		08/30/2023									279	279			
100127295	Lawrenceburg	KY		08/30/2023									2,360	2,360			
100127296	Stockton	CA		08/30/2023									1,878	1,878			
100127297	Broad Brook	CT		08/30/2023									2,794	2,794			
100127298	Falls Church	VA		08/30/2023									5,142	5,142			
100127299	East Hartford	CT		08/30/2023									1,750	1,750			
100127300	Montgomery	AL		08/30/2023									993	993			
100127301	Tyler	TX		08/30/2023									3,268	3,268			
100127303	Sterling	VA		08/30/2023									592	592			
100127304	Cream Ridge	NJ		08/30/2023									2,670	2,670			
100127305	Goodells	MI		08/30/2023									5,420	5,420			
100127306	Whiting	NJ		08/30/2023									557	557			
100127307	Altamonte Springs	FL		08/30/2023									1,215	1,215			
100127308	Riverbank	CA		08/30/2023									2,136	2,136			

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100127310	Houston	TX		08/30/2023									4,645	4,645			
100127312	Wilmington	DE		08/30/2023									933	933			
100127313	Connersville	IN		08/30/2023									3,010	3,010			
100127314	Toms River	NJ		08/30/2023									3,742	3,742			
100127315	Decatur	GA		08/30/2023									3,526	3,526			
100127316	Virginia Beach	VA		08/30/2023									338	338			
100127317	Kearny	NJ		08/30/2023									4,234	4,234			
100127318	Floral Park	NY		08/30/2023									6,404	6,404			
100127319	Henryville	PA		08/30/2023									697	697			
100127320	Des Moines	IA		08/30/2023									6,449	6,449			
100127321	Lawrenceville	GA		08/30/2023									1,618	1,618			
100127322	Phillipsburg	NJ		08/30/2023									4,245	4,245			
100127323	Milwaukee	WI		08/30/2023									1,319	1,319			
100127324	Rocky River	OH		08/30/2023									3,678	3,678			
100127325	Kaplan	LA		08/30/2023									1,363	1,363			
100127326	Reading	PA		08/30/2023									1,765	1,765			
100127327	Clark	NJ		08/30/2023									14,802	14,802			
100127329	Hillsborough	NH		08/30/2023									490	490			
100127330	Evansville	IN		08/30/2023									2,087	2,087			
100127331	Gadsden	AL		08/30/2023									1,815	1,815			
100127332	Orange Park	FL		08/30/2023									3,240	3,240			
100127333	Virginia Beach	VA		08/30/2023									393	393			
100127336	Windsor	CA		08/30/2023									2,069	2,069			
100127337	Norfolk	VA		08/30/2023									3,026	3,026			
100127338	Archie	MO		08/30/2023									4,174	4,174			
100127339	Oviedo	FL		08/30/2023									5,203	5,203			
100127340	Wellington	KS		08/30/2023									2,162	2,162			
100127341	West New York	NJ		08/30/2023									5,624	5,624			
100127342	Boonton	NJ		08/30/2023									5,148	5,148			
100127343	Orlando	FL		08/30/2023									3,889	3,889			
100127344	East Haven	CT		08/30/2023									1,207	1,207			
100127345	Kent	WA		08/30/2023									6,480	6,480			
100127346	Mobile	AL		08/30/2023									3,395	3,395			
100127347	Lafayette	LA		08/30/2023									3,153	3,153			
100127349	Modesto	CA		08/30/2023									236	236			
100127350	Gig Harbor	WA		08/30/2023									3,044	3,044			
100127351	Kingwood	TX		08/30/2023									5,766	5,766			
100127352	Ponchatoula	LA		08/30/2023									4,508	4,508			
100127353	El Paso	TX		08/30/2023									629	629			
100127354	Pleasantville	NJ		08/30/2023									1,519	1,519			
100127355	Barling	AR		08/30/2023									237	237			
100127357	Miami	FL		08/30/2023									4,060	4,060			
100127358	La Place	LA		08/30/2023									1,523	1,523			
100127359	Somerset	NJ		08/30/2023									943	943			
100127360	Fort Worth	TX		08/30/2023									5,902	5,902			
100127361	Miami	FL		08/30/2023									3,660	3,660			
100127362	Durango	CO		08/30/2023									2,871	2,871			
100127363	Williamsburg	VA		08/30/2023									3,485	3,485			
100127364	New Port Richey	FL		08/30/2023									6,581	6,581			
100127365	Nutley	NJ		08/30/2023									3,881	3,881			
100127367	Canton	GA		08/30/2023									2,196	2,196			

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100127368	Farmingdale	NY		08/30/2023									3,696	3,696			
100127370	Manassas	VA		08/30/2023									4,682	4,682			
100127371	Sacramento	CA		08/30/2023									3,461	3,461			
100127372	Wilmington	VT		08/30/2023									4,207	4,207			
100127373	Tracy	CA		08/30/2023									5,305	5,305			
100127374	Wilmington	CA		08/30/2023									4,425	4,425			
100127375	Philadelphia	PA		08/30/2023									5,341	5,341			
100127376	Miami	FL		08/30/2023									3,151	3,151			
100127377	Opa Locka	FL		08/30/2023									2,668	2,668			
100127378	Eau Claire	WI		08/30/2023									2,835	2,835			
100127379	Baldwin	NY		08/30/2023									8,519	8,519			
100127380	Aurora	CO		08/30/2023									4,600	4,600			
100127381	Casper	WY		08/30/2023									1,044	1,044			
100127382	Midlothian	TX		08/30/2023									4,311	4,311			
100127384	Parker	CO		08/30/2023									3,749	3,749			
100127385	Chesapeake	VA		08/30/2023									3,883	3,883			
100127386	Marietta	GA		08/30/2023									3,903	3,903			
100127387	Myrtle Beach	SC		08/30/2023									(759)	438		1,197	1,197
100127388	Chicago	IL		08/30/2023									7,383	7,383			
100127390	Costa Mesa	CA		08/30/2023									1,992	1,992			
100127391	River Forest	IL		08/30/2023									5,814	5,814			
100127393	Richmond	VA		08/30/2023									3,241	3,241			
100127394	Miami	FL		08/30/2023									590	590			
100127395	Newport News	VA		08/30/2023									3,211	3,211			
100127397	Houma	LA		08/30/2023									3,408	3,408			
100127398	Silver Spring	MD		08/30/2023									6,377	6,377			
100127399	Holbrook	NY		08/30/2023									7,546	7,546			
100127400	Dallas	TX		08/30/2023									5,559	5,559			
100127401	Alexandria	VA		08/30/2023									4,707	4,707			
100127402	Woodbridge	VA		08/30/2023									5,321	5,321			
100127468	Gilbert	AZ		09/08/2023									572	572			
100127469	Goodyear	AZ		09/08/2023									592	592			
100127470	Holly Springs	NC		09/08/2023									654	654			
100127471	Mechanicsburg	PA		09/08/2023									575	575			
100127472	Oakland	CA		09/08/2023									787	787			
100127473	Ship Bottom	NJ		09/08/2023									1,025	1,025			
100127474	Portland	OR		09/08/2023									1,129	1,129			
100127475	Dallas	TX		09/08/2023									3,369	3,369			
100127476	Murphy	NC		09/08/2023									512	512			
100127477	Savannah	GA		09/08/2023									550	550			
100127478	Cliffside Park	NJ		09/08/2023									813	813			
100127479	West Grove	PA		09/08/2023									670	670			
100127480	Elizabeth	NJ		09/08/2023									1,052	1,052			
100127481	Austin	TX		09/08/2023									721	721			
100127482	Hawthorne	CA		09/08/2023									2,335	2,335			
100127483	Providence	RI		09/08/2023									993	993			
100127484	Pigeon Forge	TN		09/08/2023									1,081	1,081			
100127485	Fair Oaks	CA		09/08/2023									1,149	1,149			
100127486	Chicago	IL		09/08/2023									942	942			
100127487	Stockton	CA		09/08/2023									562	562			
100127488	Escondido	CA		09/08/2023									1,065	1,065			

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100127489	Franklin	TN		09/08/2023									469	469			
100127490	Ogden	UT		09/08/2023									734	734			
100127491	Crystal Beach	TX		09/08/2023									769	769			
100127492	Waldorf	MD		09/08/2023									623	623			
100127493	Atlanta	GA		09/08/2023									520	520			
100127494	Atlanta	GA		09/08/2023									1,073	1,073			
100127495	Durham	NC		09/08/2023									489	489			
100127496	San Diego	CA		09/08/2023									1,688	1,688			
100127497	North Myrtle Beach	SC		09/08/2023									831	831			
100127498	Nashville	TN		09/08/2023									1,133	1,133			
100127499	Roswell	GA		09/08/2023									849	849			
100127500	Riverside	CA		09/08/2023									959	959			
100127501	Carolina Beach	NC		09/08/2023									1,206	1,206			
100127502	Carolina Beach	NC		09/08/2023									1,218	1,218			
100127503	Vienna	VA		09/08/2023									1,915	1,915			
100127504	Houston	TX		09/08/2023									531	531			
100127505	Lanham	MD		09/08/2023									773	773			
100127506	Canyon Lake	TX		09/08/2023									1,887	1,887			
100127507	St Simons Island	GA		09/08/2023									582	582			
100127508	Ladson	SC		09/08/2023									660	660			
100127509	Charleston	SC		09/08/2023									1,015	1,015			
100127510	Fox Lake	IL		09/08/2023									529	529			
100127511	Wilmington	NC		09/08/2023									1,229	1,229			
100127512	Gun Barrel City	TX		09/08/2023									1,250	1,250			
100127513	Grand Junction	CO		09/08/2023									616	616			
100127514	Deerfield Beach	FL		09/08/2023									798	798			
100127515	Austin	TX		09/08/2023									947	947			
100127516	Richmond	VA		09/08/2023									1,158	1,158			
100127517	Port Saint Joe	FL		09/08/2023									642	642			
100127518	Sahuarita	AZ		09/08/2023									547	547			
100127519	Long Beach	CA		09/08/2023									2,294	2,294			
100127520	Dawsonville	GA		09/08/2023									1,747	1,747			
100127521	Aubrey	TX		09/08/2023									639	639			
100127522	Crescent City	CA		09/08/2023									828	828			
100127523	Crescent City	CA		09/08/2023									859	859			
100127524	Bloomingdale	GA		09/08/2023									1,066	1,066			
100127525	Indian Land	SC		09/08/2023									1,104	1,104			
100127526	Wilmington	DE		09/08/2023									746	746			
100127527	Gilbert	AZ		09/08/2023									191	191			
100127528	Colorado Springs	CO		09/08/2023									3,445	3,445			
100127529	San Marcos	TX		09/08/2023									784	784			
100127530	Philadelphia	PA		09/08/2023									2,006	2,006			
100127531	Davenport	FL		09/08/2023									690	690			
100127532	Murfreesboro	TN		09/08/2023									1,037	1,037			
100127533	Fort Worth	TX		09/08/2023									810	810			
100127534	New Braunfels	TX		09/08/2023									762	762			
100127535	Monroe	NY		09/08/2023									960	960			
100127536	Lehi	UT		09/08/2023									1,119	1,119			
100127537	Rosharon	TX		09/08/2023									758	758			
100127538	Windsor Mill	MD		09/08/2023									588	588			
100127539	Katy	TX		09/08/2023									723	723			

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100127540	Newark	NJ		09/08/2023									1,092	1,092			
100127541	Pasadena	CA		09/08/2023									1,826	1,826			
100127542	Siloam Springs	AR		09/08/2023									1,053	1,053			
100127543	Brentwood	CA		09/08/2023									52,601	52,601			
100127544	Volcano	HI		09/08/2023									863	863			
100127545	Antioch	TN		09/08/2023									705	705			
100127546	Fresno	CA		09/08/2023									960	960			
100127547	Coopersburg	PA		09/08/2023									1,064	1,064			
100127548	Victoria	TX		09/08/2023									720	720			
100127549	Bakersfield	CA		09/08/2023									903	903			
100127550	Alexandria	VA		09/08/2023									878	878			
100127551	Fresno	CA		09/08/2023									1,035	1,035			
100127552	Orlando	FL		09/08/2023									721	721			
100127553	Braselton	GA		09/08/2023									815	815			
100127554	Montgomery	TX		09/08/2023									1,103	1,103			
100127555	Gretna	LA		09/08/2023									546	546			
100127556	Tulare	CA		09/08/2023									582	582			
100127557	Winter Garden	FL		09/08/2023									1,243	1,243			
100127558	Glendale	AZ		09/08/2023									751	751			
100127559	Las Vegas	NV		09/08/2023									1,104	1,104			
100127560	Herriman	UT		09/08/2023									1,090	1,090			
100127561	Antioch	CA		09/08/2023									561	561			
100127562	Zebulon	NC		09/08/2023									4,498	4,498			
100127563	Bryant	AR		09/08/2023									639	639			
100127564	Sacramento	CA		09/08/2023									710	710			
100127565	Leander	TX		09/08/2023									1,311	1,311			
100127566	Jacksonville	FL		09/08/2023									541	541			
100127567	Lehi	UT		09/08/2023									1,860	1,860			
100127568	Kyle	TX		09/08/2023									1,366	1,366			
100127569	Richmond	VA		09/08/2023									707	707			
100127570	Superior	CO		09/08/2023									1,253	1,253			
100127571	Sacramento	CA		09/08/2023									828	828			
100127572	Minneapolis	MN		09/08/2023									1,398	1,398			
100127573	Pinellas Park	FL		09/08/2023									778	778			
100127574	Coopersburg	PA		09/08/2023									1,053	1,053			
100127575	Vero Beach	FL		09/08/2023									672	672			
100127576	Pflugerville	TX		09/08/2023									100,813	100,813			
100127577	Miami	FL		09/08/2023									819	819			
100127578	Las Vegas	NV		09/08/2023									12,912	12,912			
100127579	Springfield	OR		09/08/2023									812	812			
100127580	White Bear Township	MN		09/08/2023									587	587			
100127581	Lancaster	CA		09/08/2023									787	787			
100127582	Salem	OR		09/08/2023									614	614			
100127583	Jacksonville	FL		09/08/2023									17,105	17,105			
100127584	Mesquite	TX		09/08/2023									516	516			
100127585	New Castle	CO		09/08/2023									1,524	1,524			
100127586	Cedar City	UT		09/08/2023									606	606			
100127587	Raleigh	NC		09/08/2023									560	560			
100127588	Lawrenceville	GA		09/08/2023									533	533			
100127589	Irving	TX		09/08/2023									1,319	1,319			
100127590	Rockledge	FL		09/08/2023									657	657			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127591	Roselle	NJ		09/08/2023									520	520			
100127592	Braselton	GA		09/08/2023									944	944			
100127593	Sparks	NV		09/08/2023									1,393	1,393			
100127594	Antelope	CA		09/08/2023									814	814			
100127595	Heber City	UT		09/08/2023									1,438	1,438			
100127596	San Antonio	TX		09/08/2023									781	781			
100127597	Olivehurst	CA		09/08/2023									719	719			
100127599	Garner	NC		09/08/2023									573	573			
100127600	Valdez	NM		09/08/2023									806	806			
100127601	Heber City	UT		09/08/2023									877	877			
100127602	Tucson	AZ		09/08/2023									738	738			
100127603	Herriman	UT		09/08/2023									1,043	1,043			
100127604	Keaau	HI		09/08/2023									752	752			
100127605	Pflugerville	TX		09/08/2023									612	612			
100127606	Detroit	MI		09/08/2023									415	415			
100127607	San Angelo	TX		09/08/2023									666	666			
100127608	Poughkeepsie	NY		09/08/2023									782	782			
100127609	Indianapolis	IN		09/08/2023									803	803			
100127610	Los Angeles	CA		09/08/2023									2,087	2,087			
100127611	Gwynn	VA		09/08/2023									1,187	1,187			
100127612	Denver	CO		09/08/2023									887	887			
100127613	Raleigh	NC		09/08/2023									674	674			
100127614	Greeley	CO		09/08/2023									639	639			
100127615	Jamaica Beach	TX		09/08/2023									2,149	2,149			
100127616	Raleigh	NC		09/08/2023									844	844			
100127617	Ocean City	MD		09/08/2023									457	457			
100127618	Athol	ID		09/08/2023									534	534			
100127619	Orlando	FL		09/08/2023									1,094	1,094			
100127620	Unity	NH		09/08/2023									676	676			
100127621	Laurel	MD		09/08/2023									643	643			
100127622	Georgetown	TX		09/08/2023									2,753	2,753			
100127623	Marysville	WA		09/08/2023									1,407	1,407			
100127624	Delray Beach	FL		09/08/2023									612	612			
100127625	Madison	AL		09/08/2023									1,376	1,376			
100127626	Phoenix	AZ		09/08/2023									820	820			
100127627	Modesto	CA		09/08/2023									1,071	1,071			
100127628	Sacramento	CA		09/08/2023									150,835	150,835			
100127629	Clifton	NJ		09/08/2023									1,367	1,367			
100127630	Converse	TX		09/08/2023									623	623			
100127631	West Des Moines	IA		09/08/2023									606	606			
100127632	Miami	FL		09/08/2023									1,059	1,059			
100127633	San Tan Valley	AZ		09/08/2023									1,080	1,080			
100127634	Landisville	NJ		09/08/2023									643	643			
100127635	Denver	CO		09/08/2023									1,094	1,094			
100127636	North Las Vegas	NV		09/08/2023									510	510			
100127637	Memphis	TN		09/08/2023									688	688			
100127638	Eugene	OR		09/08/2023									1,033	1,033			
100127639	East Rutherford	NJ		09/08/2023									1,602	1,602			
100127640	La Mirada	CA		09/08/2023									1,627	1,627			
100127641	Phoenix	AZ		09/08/2023									879	879			
100127642	Edgewater	MD		09/08/2023									480	480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127643	Spring	TX		09/08/2023									540	540			
100127644	Saint George	UT		09/08/2023									631	631			
100127645	Saint Paul	MN		09/08/2023									357	357			
100127646	Vero Beach	FL		09/08/2023									531	531			
100127647	Englewood	FL		09/08/2023									706	706			
100127648	Boca Raton	FL		09/08/2023									1,548	1,548			
100127649	Hudson	NY		09/08/2023									308	308			
100127650	Upper Darby	PA		09/08/2023									145	145			
100127651	Anna Maria	FL		09/08/2023									3,402	3,402			
100127652	Saint Augustine	FL		09/08/2023									431	431			
100127653	Miami	FL		09/08/2023									737	737			
100127654	Ocala	FL		09/08/2023									158	158			
100127655	La Canada Flintridge	CA		09/08/2023									1,344	1,344			
100127656	West Palm Beach	FL		09/08/2023									509	509			
100127657	Holly Springs	NC		09/08/2023									774	774			
100127658	West Palm Beach	FL		09/08/2023									619	619			
100127659	Linden	NJ		09/08/2023									118	118			
100127661	Woburn	MA		09/08/2023									972	972			
100127662	Loch Arbour	NJ		09/08/2023									3,900	3,900			
100127664	Niceville	FL		09/08/2023									234	234			
100127665	Staten Island	NY		09/08/2023									851	851			
100127666	Orange Beach	AL		09/08/2023									1,135	1,135			
100127668	Myrtle Beach	SC		09/08/2023									170	170			
100127669	Goose Creek	SC		09/08/2023									311	311			
100127670	Boynton Beach	FL		09/08/2023									1,619	1,619			
100127671	Worth	IL		09/08/2023									749	749			
100127672	Denison	TX		09/08/2023									843	843			
100127673	North Charleston	SC		09/08/2023									305	305			
100127674	Bakersfield	CA		09/08/2023									1,423	1,423			
100127675	O Fallon	IL		09/08/2023									202	202			
100127676	Sarasota	FL		09/08/2023									1,006	1,006			
100127677	Mastic	NY		09/08/2023									291	291			
100127678	Edwards	CO		09/08/2023									2,966	2,966			
100127679	Acworth	GA		09/08/2023									523	523			
100127680	Freehold	NJ		09/08/2023									1,275	1,275			
100127681	Plano	TX		09/08/2023									384	384			
100127682	Parrish	FL		09/08/2023									595	595			
100127683	Loganville	GA		09/08/2023									2,383	2,383			
100127684	Boca Raton	FL		09/08/2023									524	524			
100127685	Orlando	FL		09/08/2023									725	725			
100127686	Modesto	CA		09/08/2023									707	707			
100127687	Miami	FL		09/08/2023									218	218			
100127690	Everett	WA		09/08/2023									563	563			
100127691	Tracy	CA		09/08/2023									1,043	1,043			
100127692	Las Vegas	NV		09/08/2023									364	364			
100127693	Panama City Beach	FL		09/08/2023									429	429			
100127694	Las Vegas	NV		09/08/2023									236	236			
100127695	Gilbert	AZ		09/08/2023									958	958			
100127696	North Tustin	CA		09/08/2023									1,031	1,031			
100127697	Sykesville	MD		09/08/2023									538	538			
100127698	Bridgeport	CT		09/08/2023									1,507	1,507			

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100127699	Vero Beach	FL		09/08/2023									2,069	2,069			
100127700	Prescott	AZ		09/08/2023									1,217	1,217			
100127701	Hilliard	OH		09/08/2023									981	981			
100127702	Miami	FL		09/08/2023									2,681	2,681			
100127703	Perrysburg	OH		09/08/2023									826	826			
100127705	Baltimore	MD		09/08/2023									100	100			
100127706	San Bernardino	CA		09/08/2023									431	431			
100127707	Davenport	FL		09/08/2023									341	341			
100127708	Effort	PA		09/08/2023									1,170	1,170			
100127709	Canton	GA		09/08/2023									559	559			
100127710	Toms River	NJ		09/08/2023									992	992			
100127711	Fulshear	TX		09/08/2023									381	381			
100127712	Rogers	AR		09/08/2023									20,133	20,133			
100127713	Deer Park	TX		09/08/2023									303	303			
100127714	Roselle	NJ		09/08/2023									399	399			
100127715	Shelton	CT		09/08/2023									757	757			
100127716	Sunrise	FL		09/08/2023									600	600			
100127717	Lawrenceville	GA		09/08/2023									506	506			
100127718	Los Angeles	CA		09/08/2023									2,942	2,942			
100127719	Philadelphia	PA		09/08/2023									136	136			
100127720	Howell	NJ		09/08/2023									387	387			
100127721	Easton	PA		09/08/2023									478	478			
100127926	Oak Ridge	TN		09/08/2023									518	518			
100127927	Bartlett	TN		09/08/2023									403	403			
100127928	Louisville	KY		09/08/2023									455	455			
100127929	Kansas City	KS		09/08/2023									184	184			
100127930	Clarksville	TN		09/08/2023									444	444			
100127931	Manassas	VA		09/08/2023									422	422			
100127932	Antioch	TN		09/08/2023									926	926			
100127933	Lexington	KY		09/08/2023									247	247			
100127934	Antioch	TN		09/08/2023									554	554			
100127935	Severn	MD		09/08/2023									964	964			
100127936	Clarksville	TN		09/08/2023									608	608			
100127937	Waldorf	MD		09/08/2023									3,510	3,510			
100127938	Springfield	TN		09/08/2023									315	315			
100127939	Columbia	TN		09/08/2023									1,255	1,255			
100127940	Ashland	MA		09/08/2023									1,394	1,394			
100127941	Hendersonville	TN		09/08/2023									432	432			
100127942	Morristown	TN		09/08/2023									1,294	1,294			
100127943	Goodlettsville	TN		09/08/2023									1,468	1,468			
100127944	Jeffersontown	KY		09/08/2023									7,012	7,012			
100127945	Murfreesboro	TN		09/08/2023									455	455			
100127946	Nashville	TN		09/08/2023									1,283	1,283			
100127947	Antioch	TN		09/08/2023									567	567			
100127948	Smyrna	TN		09/08/2023									678	678			
100127949	Hermitage	TN		09/08/2023									3,867	3,867			
100127950	Fort Wayne	IN		09/08/2023									436	436			
100127951	Murfreesboro	TN		09/08/2023									21,842	21,842			
100127952	Antioch	TN		09/08/2023									144	144			
100127953	Mount Juliet	TN		09/08/2023									650	650			
100127954	Williamsburg	VA		09/08/2023									535	535			

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100127955	Baltimore	MD		09/08/2023									413	413			
100127956	Lampasas	TX		09/08/2023									1,446	1,446			
100127957	Clarksville	TN		09/08/2023									402	402			
100127958	Mesa	AZ		09/08/2023									735	735			
100127959	La Vergne	TN		09/08/2023									6,627	6,627			
100127960	Coconut Creek	FL		09/08/2023									14,056	14,056			
100127961	Portland	TN		09/08/2023									271	271			
100127962	Springfield	TN		09/08/2023									620	620			
100127963	Smyrna	TN		09/08/2023									397	397			
100127964	Hermitage	TN		09/08/2023									3,018	3,018			
100127965	Unionville	TN		09/08/2023									9,522	9,522			
100127966	Gallatin	TN		09/08/2023									877	877			
100127967	Springfield	TN		09/08/2023									715	715			
100127968	Indianapolis	IN		09/08/2023									491	491			
100127969	Gallatin	TN		09/08/2023									373	373			
100127970	Smyrna	TN		09/08/2023									1,348	1,348			
100127971	Jeffersonville	IN		09/08/2023									247	247			
100127972	Murfreesboro	TN		09/08/2023									2,389	2,389			
100127973	Memphis	TN		09/08/2023									452	452			
100127974	Antioch	TN		09/08/2023									1,010	1,010			
100127975	Goodlettsville	TN		09/08/2023									599	599			
100127976	Winston	GA		09/08/2023									345	345			
100127977	Antioch	TN		09/08/2023									663	663			
100127978	Burnsville	MN		09/08/2023									1,416	1,416			
100127979	Greenbrier	TN		09/08/2023									276	276			
100127980	Antioch	TN		09/08/2023									578	578			
100127981	Evansville	IN		09/08/2023									295	295			
100127982	Durham	NC		09/08/2023									765	765			
100127983	Clarksville	TN		09/08/2023									534	534			
100127984	Antioch	TN		09/08/2023									1,293	1,293			
100127985	Shelbyville	TN		09/08/2023									511	511			
100127986	Las Vegas	NV		09/08/2023									1,076	1,076			
100127987	Hixson	TN		09/08/2023									388	388			
100127988	Lexington	KY		09/08/2023									378	378			
100127989	Antioch	TN		09/08/2023									566	566			
100127990	Nashville	TN		09/08/2023									1,480	1,480			
100127991	Portland	TN		09/08/2023									703	703			
100127992	Antioch	TN		09/08/2023									897	897			
100127993	Silver Spring	MD		09/08/2023									984	984			
100127994	Columbia	TN		09/08/2023									1,019	1,019			
100127995	Arlington	MA		09/08/2023									568	568			
100127996	Cordova	TN		09/08/2023									1,480	1,480			
100127997	Colorado Springs	CO		09/08/2023									1,289	1,289			
100127998	Murfreesboro	TN		09/08/2023									1,289	1,289			
100127999	Lebanon	TN		09/08/2023									1,457	1,457			
100128000	Kent	WA		09/08/2023									1,210	1,210			
100128001	Manor	TX		09/08/2023									175	175			
100128002	Springfield	TN		09/08/2023									2,028	2,028			
100128003	Murfreesboro	TN		09/08/2023									416	416			
100128004	Fredericksburg	VA		09/08/2023									15,729	15,729			
100128005	Memphis	TN		09/08/2023									118	118			

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100128006	Marlborough	MA		09/08/2023									1,736	1,736			
100128007	Shelbyville	TN		09/08/2023									779	779			
100128008	Pelham	AL		09/08/2023									439	439			
100128009	Apple Valley	CA		09/08/2023									606	606			
100128010	Sequatchie	TN		09/08/2023									519	519			
100128011	Knoxville	TN		09/08/2023									2,552	2,552			
100128012	Oak Ridge	TN		09/08/2023									256	256			
100128013	Roanoke	VA		09/08/2023									413	413			
100128014	Memphis	TN		09/08/2023									897	897			
100128015	Clarksville	TN		09/08/2023									456	456			
100128016	Clarksville	TN		09/08/2023									736	736			
100128017	Mount Airy	MD		09/08/2023									816	816			
100128018	Thompsons Station	TN		09/08/2023									643	643			
100128019	Louisville	KY		09/08/2023									412	412			
100128020	La Vergne	TN		09/08/2023									1,115	1,115			
100128021	Chapmansboro	TN		09/08/2023									1,207	1,207			
100128022	Accokeek	MD		09/08/2023									2,122	2,122			
100128023	Goodlettsville	TN		09/08/2023									2,194	2,194			
100128024	Cincinnati	OH		09/08/2023									334	334			
100128025	Lemoore	CA		09/08/2023									537	537			
100128026	Portland	TN		09/08/2023									616	616			
100128027	Nashville	TN		09/08/2023									573	573			
100128028	Cincinnati	OH		09/08/2023									348	348			
100128029	Antioch	TN		09/08/2023									625	625			
100128030	Indianapolis	IN		09/08/2023									1,565	1,565			
100128031	Antioch	TN		09/08/2023									824	824			
100128032	Antioch	TN		09/08/2023									368	368			
100128033	Knoxville	TN		09/08/2023									770	770			
100128034	Montgomery	AL		09/08/2023									312	312			
100128035	Steuben	ME		09/08/2023									111	111			
100128036	Zebulon	NC		09/08/2023									572	572			
100128037	Woodbridge	VA		09/08/2023									1,402	1,402			
100128038	Fairdale	KY		09/08/2023									223	223			
100128039	Nashville	TN		09/08/2023									1,024	1,024			
100128040	Nashville	TN		09/08/2023									271	271			
100128041	Smyrna	TN		09/08/2023									508	508			
100128042	Mc Minnville	TN		09/08/2023									751	751			
100128043	Springfield	TN		09/08/2023									1,412	1,412			
100128044	Baltimore	MD		09/08/2023									512	512			
100128045	Memphis	TN		09/08/2023									1,329	1,329			
100128046	La Vergne	TN		09/08/2023									723	723			
100128047	Hyattsville	MD		09/08/2023									650	650			
100128048	Nashville	TN		09/08/2023									1,142	1,142			
100128049	La Vergne	TN		09/08/2023									473	473			
100128050	Indianapolis	IN		09/08/2023									527	527			
100128051	Columbia	TN		09/08/2023									209	209			
100128052	Springfield	TN		09/08/2023									642	642			
100128053	Clarksville	TN		09/08/2023									475	475			
100128054	La Vergne	TN		09/08/2023									1,128	1,128			
100128055	Clarksville	TN		09/08/2023									33,005	33,005			
100128056	Memphis	TN		09/08/2023									211	211			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128057	Southbridge	MA		09/08/2023									578	578			
100128058	Portland	TN		09/08/2023									219	219			
100128059	Evansville	IN		09/08/2023									339	339			
100128060	Smyrna	TN		09/08/2023									836	836			
100128061	Springfield	TN		09/08/2023									815	815			
100128062	Fresno	CA		09/08/2023									553	553			
100128063	La Vergne	TN		09/08/2023									515	515			
100128064	Murfreesboro	TN		09/08/2023									1,552	1,552			
100128065	Antioch	TN		09/08/2023									2,385	2,385			
100128066	Clayton	NC		09/08/2023									404	404			
100128067	Antioch	TN		09/08/2023									858	858			
100128068	Madison	TN		09/08/2023									10,111	10,111			
100128069	Shelbyville	TN		09/08/2023									561	561			
100128070	Bell Buckle	TN		09/08/2023									388	388			
100128071	Spring Hill	TN		09/08/2023									684	684			
100128072	La Vergne	TN		09/08/2023									341	341			
100128073	Louisville	KY		09/08/2023									337	337			
100128074	Mc Minnville	TN		09/08/2023									732	732			
100128075	Hopkins	SC		09/08/2023									590	590			
100128076	Cleveland	TN		09/08/2023									427	427			
100128077	Franklin	KY		09/08/2023									574	574			
100128078	Bowie	MD		09/08/2023									555	555			
100128079	Murfreesboro	TN		09/08/2023									1,324	1,324			
100128080	Bealeton	VA		09/08/2023									652	652			
100128081	Uxbridge	MA		09/08/2023									1,081	1,081			
100128082	Memphis	TN		09/08/2023									20,468	20,468			
100128083	Shelbyville	KY		09/08/2023									513	513			
100128084	Campobello	SC		09/08/2023									544	544			
100128085	Santa Ana	CA		09/08/2023									842	842			
100128086	Mount Juliet	TN		09/08/2023									1,834	1,834			
100128087	Sevierville	TN		09/08/2023									209	209			
100128088	Columbia	TN		09/08/2023									435	435			
100128089	Antioch	TN		09/08/2023									7,265	7,265			
100128090	Goodlettsville	TN		09/08/2023									1,080	1,080			
100128091	Nashville	TN		09/08/2023									418	418			
100128092	Portland	TN		09/08/2023									1,530	1,530			
100128093	White House	TN		09/08/2023									1,306	1,306			
100128094	Smyrna	TN		09/08/2023									760	760			
100128095	Memphis	TN		09/08/2023									446	446			
100128096	Louisville	KY		09/08/2023									358	358			
100128097	Antioch	TN		09/08/2023									2,661	2,661			
100128098	Bowling Green	KY		09/08/2023									672	672			
100128099	Cincinnati	OH		09/08/2023									647	647			
100128100	Houston	TX		09/08/2023									368	368			
100128101	Louisville	KY		09/08/2023									280	280			
100128102	West Chester	OH		09/08/2023									8,463	8,463			
100128103	Murfreesboro	TN		09/08/2023									918	918			
100128104	Antioch	TN		09/08/2023									807	807			
100128105	Petersburg	TN		09/08/2023									759	759			
100128106	Marietta	PA		09/08/2023									230	230			
100128107	Antioch	TN		09/08/2023									2,841	2,841			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128108	Cincinnati	OH		09/08/2023									883	883			
100128109	Nashville	TN		09/08/2023									680	680			
100128110	Springfield	TN		09/08/2023									419	419			
100128111	Madison	TN		09/08/2023									244	244			
100128112	Woodbury	TN		09/08/2023									2,078	2,078			
100128113	Spring Hill	TN		09/08/2023									541	541			
100128114	Springfield	VA		09/08/2023									1,005	1,005			
100128115	Clarksville	TN		09/08/2023									788	788			
100128116	Clarksville	TN		09/08/2023									634	634			
100128117	Smyrna	TN		09/08/2023									779	779			
100128118	Nashville	TN		09/08/2023									569	569			
100128119	Florence	KY		09/08/2023									669	669			
100128120	Houston	TX		09/08/2023									277	277			
100128121	Pleasant View	TN		09/08/2023									567	567			
100128122	Alabaster	AL		09/08/2023									408	408			
100128123	Hermitage	TN		09/08/2023									764	764			
100128124	Dracut	MA		09/08/2023									1,564	1,564			
100128125	Rossville	GA		09/08/2023									586	586			
100128126	Waldorf	MD		09/08/2023									490	490			
100128127	Lewisburg	TN		09/08/2023									1,677	1,677			
100128128	Louisville	KY		09/08/2023									232	232			
100128129	Elko New Market	MN		09/08/2023									1,348	1,348			
100128130	View Park	CA		09/11/2023									1,405	1,405			
100128131	Corona	CA		09/11/2023									733	733			
100128132	Mulberry	FL		09/11/2023									551	551			
100128133	Bass Lake	CA		09/11/2023									1,279	1,279			
100128135	Apache Junction	AZ		09/11/2023									671	671			
100128136	Conyers	GA		09/11/2023									925	925			
100128137	Manvel	TX		09/11/2023									599	599			
100128138	Richmond	VA		09/11/2023									430	430			
100128139	Marshall	VA		09/11/2023									995	995			
100128140	Parkland	FL		09/11/2023									3,755	3,755			
100128141	Apopka	FL		09/11/2023									484	484			
100128143	Allentown	PA		09/11/2023									792	792			
100128144	Baltimore	MD		09/11/2023									82	82			
100128145	Lavallette	NJ		09/18/2023									1,104	1,104			
100128146	Ocean City	NJ		09/18/2023									803	803			
100128147	Coolidge	AZ		09/18/2023									397	397			
100128148	Kill Devil Hills	NC		09/18/2023									1,458	1,458			
100128149	Puyallup	WA		09/18/2023									593	593			
100128150	Winter Haven	FL		09/18/2023									1,144	1,144			
100128151	Pembroke Pines	FL		09/18/2023									447	447			
100128152	Fort Worth	TX		09/18/2023									510	510			
100128153	Philadelphia	PA		09/18/2023									1,158	1,158			
100128154	Lewes	DE		09/18/2023									615	615			
100128155	Lawrenceville	GA		09/18/2023									1,351	1,351			
100128156	West Wildwood	NJ		09/18/2023									425	425			
100128157	Ocala	FL		09/18/2023									407	407			
100128158	Naples	FL		09/18/2023									843	843			
100128159	Davenport	FL		09/18/2023									1,072	1,072			
100128160	Gulf Shores	AL		09/18/2023									815	815			

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100128161	Atlanta	GA		09/18/2023									436	436			
100128162	Cape May	NJ		09/18/2023									399	399			
100128163	Haines City	FL		09/18/2023									412	412			
100128164	Palmetto	FL		09/18/2023									535	535			
100128165	Vineland	NJ		09/18/2023									393	393			
100128166	Austin	TX		09/18/2023									445	445			
100128167	Myrtle Beach	SC		09/18/2023									4,100	4,100			
100128168	Novi	MI		09/18/2023									393	393			
100128169	Red Lodge	MT		09/18/2023									1,394	1,394			
100128170	Little Egg Harbor Twp	NJ		09/18/2023									822	822			
100128171	Missouri City	TX		09/18/2023									697	697			
100128172	Wilmington	VT		09/18/2023									658	658			
100128173	Richardson	TX		09/18/2023									646	646			
100128174	Joshua Tree	CA		09/18/2023									648	648			
100128175	Sevierville	TN		09/18/2023									515	515			
100128176	Charlotte	NC		09/18/2023									386	386			
100128177	Palm Springs	CA		09/18/2023									854	854			
100128178	Meridian	ID		09/18/2023									511	511			
100128179	Mckinney	TX		09/18/2023									456	456			
100128180	Kissimmee	FL		09/18/2023									861	861			
100128181	Flagstaff	AZ		09/18/2023									776	776			
100128182	Calabash	NC		09/18/2023									843	843			
100128183	N Topsail Beach	NC		09/18/2023									1,276	1,276			
100128184	Forestville	CA		09/18/2023									420	420			
100128185	Shelton	WA		09/18/2023									1,792	1,792			
100128186	Odessa	FL		09/18/2023									785	785			
100128187	Milford	DE		09/18/2023									1,248	1,248			
100128188	Bristol	TN		09/18/2023									1,672	1,672			
100128189	Naples	FL		09/18/2023									513	513			
100128190	Reno	NV		09/18/2023									560	560			
100128191	Blairsville	GA		09/18/2023									517	517			
100128192	Elizabeth City	NC		09/18/2023									666	666			
100128193	Virginia Beach	VA		09/18/2023									730	730			
100128194	Pensacola	FL		09/18/2023									581	581			
100128195	Henderson	NV		09/18/2023									705	705			
100128196	Luray	VA		09/18/2023									394	394			
100128197	Plattsburg	MO		09/18/2023									349	349			
100128198	Bayville	NJ		09/18/2023									647	647			
100128199	Roanoke Rapids	NC		09/18/2023									418	418			
100128200	Menahga	MN		09/18/2023									498	498			
100128201	Slatyfork	WV		09/18/2023									351	351			
100128202	Novato	CA		09/18/2023									1,361	1,361			
100128203	Bunnell	FL		09/18/2023									531	531			
100128204	Jacksonville	FL		09/18/2023									649	649			
100128205	Waco	TX		09/18/2023									30,494	30,494			
100128206	Suwanee	GA		09/18/2023									446	446			
100128207	Columbia	MD		09/18/2023									6,684	6,684			
100128208	Flagstaff	AZ		09/18/2023									902	902			
100128209	Henderson	NV		09/18/2023									12,294	12,294			
100128210	College Station	TX		09/18/2023									1,209	1,209			
100128211	Wesley Chapel	FL		09/18/2023									529	529			

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100128212	Argyle	TX		09/18/2023									388	388			
100128213	Little River	SC		09/18/2023									742	742			
100128214	Brigantine	NJ		09/18/2023									634	634			
100128215	Bellingham	WA		09/18/2023									569	569			
100128216	Wesley Chapel	FL		09/18/2023									777	777			
100128217	Vero Beach	FL		09/18/2023									613	613			
100128218	Kissimmee	FL		09/14/2023									338	338			
100128219	Red Bank	NJ		09/14/2023									404	404			
100128220	Garland	TX		09/14/2023									288	288			
100128221	American Canyon	CA		09/14/2023									412	412			
100128223	Houston	TX		09/14/2023									841	841			
100128224	Las Cruces	NM		09/14/2023									849	849			
100128226	Moreno Valley	CA		09/14/2023									568	568			
100128227	Fort Lauderdale	FL		09/14/2023									461	461			
100128228	Sanford	MI		09/14/2023									307	307			
100128229	Fort Lauderdale	FL		09/14/2023									461	461			
100128230	Oxford	MA		09/14/2023									269	269			
100128231	Fort Lauderdale	FL		09/14/2023									461	461			
100128232	Memphis	TN		09/14/2023									223	223			
100128233	Parkland	FL		09/14/2023									590	590			
100128234	Las Vegas	NV		09/14/2023									666	666			
100128235	Elkton	MD		09/14/2023									114	114			
100128236	Galveston	TX		09/14/2023									322	322			
100128237	Bishop	CA		09/14/2023									255	255			
100128238	Micanopy	FL		09/14/2023									310	310			
100128239	Miami	FL		09/14/2023									794	794			
100128241	Philadelphia	PA		09/14/2023									168	168			
100128242	Clermont	FL		09/14/2023									241	241			
100128243	Keystone Heights	FL		09/14/2023									94	94			
100128246	Harrisonburg	VA		09/14/2023									124	124			
100128247	Kansas City	MO		09/14/2023									86	86			
100128248	Apple Valley	CA		09/14/2023									364	364			
100128249	Jacksonville	FL		09/14/2023									89	89			
100128251	Bakersfield	CA		09/14/2023									161	161			
100128252	Katy	TX		09/14/2023									288	288			
100128253	Lake Elsinore	CA		09/14/2023									223	223			
100128254	Midland	TX		09/14/2023									715	715			
100128255	Columbus	OH		09/14/2023									120	120			
100128256	San Jacinto	CA		09/14/2023									199	199			
100128257	Napa	CA		09/14/2023									2,393	2,393			
100128258	Pennsville	NJ		09/14/2023									94	94			
100128259	Miami	FL		09/14/2023									61	61			
100128260	Spokane	WA		09/14/2023									248	248			
100128261	San Antonio	TX		09/14/2023									227	227			
100128263	Rialto	CA		09/14/2023									210	210			
100128265	Spokane	WA		09/14/2023									921	921			
100128266	Brookfield	CT		09/14/2023									336	336			
100128267	Royse City	TX		09/14/2023									517	517			
100128268	Stockton	CA		09/14/2023									848	848			
100128269	Colorado Springs	CO		09/14/2023									99	99			
100128271	Norfolk	VA		09/14/2023									95	95			

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100128272	Meriden	CT		09/14/2023									148	148			
100128273	Dallas	TX		09/14/2023									91	91			
100128274	Palm Springs	CA		09/14/2023									1,154	1,154			
100128276	Boron	CA		09/14/2023									97	97			
100128277	Los Angeles	CA		09/14/2023									665	665			
100128278	South Salt Lake City	UT		09/14/2023									83	83			
100128280	Highland	CA		09/14/2023									755	755			
100128281	Phoenix	AZ		09/14/2023									385	385			
100128283	La Puente	CA		09/14/2023									371	371			
100128284	Los Angeles	CA		09/14/2023									566	566			
100128286	Miami	FL		09/14/2023									233	233			
100128287	Carolina Beach	NC		09/14/2023									1,743	1,743			
100128288	South Pasadena	CA		09/14/2023									(2,187)	264		2,452	2,452
100128289	Garden Grove	CA		09/14/2023									1,991	1,991			
100128290	Baltimore	MD		09/14/2023									157	157			
100128291	Reisterstown	MD		09/14/2023									296	296			
100128292	Odessa	FL		09/14/2023									504	504			
100128293	Denton	TX		09/14/2023									418	418			
100128294	Fallbrook	CA		09/14/2023									429	429			
100128295	Pasadena	TX		09/14/2023									144	144			
100128296	Big Bear City	CA		09/14/2023									423	423			
100128297	Broken Bow	OK		09/14/2023									250	250			
100128298	Philadelphia	PA		09/14/2023									249	249			
100128299	Lake Ozark	MO		09/14/2023									574	574			
100128300	Twentynine Palms	CA		09/14/2023									274	274			
100128302	Woodbridge	VA		09/14/2023									457	457			
100128304	Baltimore	MD		09/14/2023									222	222			
100128305	Woodbridge	VA		09/14/2023									281	281			
100128306	Bonita	CA		09/14/2023									562	562			
100128307	Lexington	KY		09/14/2023									200	200			
100128308	La Mesa	CA		09/14/2023									1,513	1,513			
100128309	Chino	CA		09/14/2023									1,324	1,324			
100128310	Visalia	CA		09/14/2023									596	596			
100128311	Woodward	OK		09/14/2023									157	157			
100128312	Richmond	VA		09/14/2023									236	236			
100128316	Encinitas	CA		09/14/2023									1,917	1,917			
100128317	Jonesboro	GA		09/14/2023									113	113			
100128318	Stafford	VA		09/14/2023									808	808			
100128319	Gaithersburg	MD		09/14/2023									176	176			
100128320	Riverdale	MD		09/14/2023									285	285			
100128321	Baltimore	MD		09/14/2023									139	139			
100128322	Baltimore	MD		09/14/2023									561	561			
100128323	Houston	TX		09/14/2023									129	129			
100128324	Hilton Head Island	SC		09/14/2023									89	89			
100128325	Franklin	WI		09/14/2023									166	166			
100128326	Chandler	AZ		09/14/2023									638	638			
100128327	Reisterstown	MD		09/14/2023									255	255			
100128331	Capitol Heights	MD		09/14/2023									132	132			
100128334	Las Vegas	NV		09/14/2023									213	213			
100128336	Orlando	FL		09/14/2023									360	360			
100128337	San Jacinto	CA		09/14/2023									274	274			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128338	Hagerstown	MD		09/14/2023									144	144			
100128339	Kansas City	KS		09/14/2023									85	85			
100128340	Fort Washington	MD		09/14/2023									264	264			
100128341	Spring Hill	FL		09/14/2023									189	189			
100128342	Savannah	GA		09/14/2023									345	345			
100128343	Virginia Beach	VA		09/14/2023									432	432			
100128344	Nashville	TN		09/14/2023									476	476			
100128345	Miami	FL		09/14/2023									211	211			
100128346	Lorain	OH		09/14/2023									48	48			
100128348	Atlanta	GA		09/14/2023									201	201			
100128349	Decatur	GA		09/14/2023									368	368			
100128350	Los Angeles	CA		09/14/2023									594	594			
100128352	Atlanta	GA		09/14/2023									218	218			
100128353	Atlanta	GA		09/14/2023									199	199			
100128354	Atlanta	GA		09/14/2023									240	240			
100128355	Atlanta	GA		09/14/2023									174	174			
100128356	Frisco	TX		09/14/2023									89,139	91,900		2,761	2,761
100128357	Cooper City	FL		09/14/2023									1,549	1,549			
100128358	Harlingen	TX		09/14/2023									105	105			
100128362	Phoenix	AZ		09/14/2023									268	268			
100128363	Kenner	LA		09/14/2023									417	417			
100128364	Austin	TX		09/15/2023									1,844	1,844			
100128365	Los Angeles	CA		09/15/2023									794	794			
100128366	Bella Collina	FL		09/15/2023									3,683	3,683			
100128368	Liberty Hill	TX		09/15/2023									1,565	1,565			
100128369	Bunker Hill	WV		09/15/2023									376	376			
100128370	Northfield	OH		09/15/2023									286	286			
100128371	Columbus	OH		09/15/2023									313	313			
100128372	Cape Coral	FL		09/15/2023									1,288	1,288			
100128373	Plano	TX		09/15/2023									762	762			
100128374	Fountain Valley	CA		09/15/2023									1,309	1,309			
100128375	Silver Spring	MD		09/15/2023									975	975			
100128376	Goodyear	AZ		09/15/2023									2,013	2,013			
100128377	Bonsall	CA		09/15/2023									2,300	2,300			
100128378	Lehigh Acres	FL		09/15/2023									1,003	1,003			
100128380	La Mesa	CA		09/15/2023									2,147	2,147			
100128381	Mccordsville	IN		09/15/2023									895	895			
100128383	Lake Forest	CA		09/15/2023									1,707	1,707			
100128384	Mckinney	TX		09/15/2023									4,673	4,673			
100128385	Tampa	FL		09/15/2023									669	669			
100128386	Kansas City	KS		09/15/2023									248	248			
100128387	Tallahassee	FL		09/15/2023									441	441			
100128388	San Antonio	TX		09/15/2023									437	437			
100128389	Stuart	FL		09/15/2023									237	237			
100128390	San Francisco	CA		09/15/2023									2,605	2,605			
100128391	Kissimmee	FL		09/15/2023									1,590	1,590			
100128392	Hobart	IN		09/15/2023									178	178			
100128393	Snowmass Village	CO		09/15/2023									1,496	1,496			
100128394	Crofton	MD		09/15/2023									524	524			
100128395	East Stroudsburg	PA		09/15/2023									751	751			
100128396	San Juan Capistrano	CA		09/15/2023									3,432	3,432			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128397	Surfside Beach	TX		09/15/2023									601	601			
100128398	Atlanta	GA		09/15/2023									1,686	1,686			
100128399	Baltimore	MD		09/15/2023									287	287			
100128400	Fortson	GA		09/15/2023									161	161			
100128401	Rio Rico	AZ		09/15/2023									274	274			
100128402	Galveston	TX		09/15/2023									515	515			
100128403	Bradenton	FL		09/15/2023									823	823			
100128404	Sun City	AZ		09/15/2023									1,592	1,592			
100128405	Orlando	FL		09/15/2023									699	699			
100128406	La Quinta	CA		09/15/2023									1,133	1,133			
100128407	Surprise	AZ		09/15/2023									445	445			
100128408	Huntley	IL		09/15/2023									440	440			
100128409	Guyton	GA		09/15/2023									949	949			
100128410	Sebastian	FL		09/15/2023									275	275			
100128411	Stockbridge	GA		09/15/2023									684	684			
100128412	Greenleaf	WI		09/15/2023									335	335			
100128414	Pearland	TX		09/15/2023									821	821			
100128415	Garland	TX		09/15/2023									940	940			
100128416	Cookeville	TN		09/15/2023									180	180			
100128417	Ukiah	CA		09/15/2023									1,306	1,306			
100128418	Capitol Hgts	MD		09/15/2023									313	313			
100128419	Brookshire	TX		09/15/2023									266	266			
100128420	Owings Mills	MD		09/15/2023									478	478			
100128421	Taylor	TX		09/15/2023									249	249			
100128422	Marietta	GA		09/15/2023									1,222	1,222			
100128423	Mckinney	TX		09/15/2023									358	358			
100128424	New River	AZ		09/15/2023									627	627			
100128425	Sanford	FL		09/15/2023									423	423			
100128427	Johnson City	TN		09/15/2023									391	391			
100128428	Manhattan	MT		09/15/2023									1,280	1,280			
100128429	North Miami Beach	FL		09/15/2023									230	230			
100128430	Mc Gaheysville	VA		09/15/2023									613	613			
100128431	Kingston	PA		09/15/2023									228	135			(93)
100128432	San Antonio	TX		09/15/2023									173	173			
100128433	Miami	FL		09/15/2023									918	918			
100128434	Naples	FL		09/15/2023									4,262	4,262			
100128435	Newark	NJ		09/15/2023									561	561			
100128436	Barnegat	NJ		09/15/2023									1,393	1,393			
100128437	Hartford	CT		09/15/2023									659	659			
100128438	Passaic	NJ		09/15/2023									463	463			
100128439	Derby	CT		09/15/2023									212	212			
100128440	Bronx	NY		09/15/2023									1,283	1,283			
100128441	Davenport	FL		09/15/2023									173	173			
100128442	New Haven	CT		09/15/2023									326	326			
100128443	Hollywood	FL		09/15/2023									721	721			
100128444	Diamond Bar	CA		09/15/2023									1,530	1,530			
100128445	Huntington Station	NY		09/15/2023									505	505			
100128446	Enfield	CT		09/15/2023									169	169			
100128447	Isle Of Palms	SC		09/15/2023									2,472	2,472			
100128448	Miami	FL		09/15/2023									896	896			
100128449	Wallingford	CT		09/15/2023									172	172			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128450	N Charleston	SC		09/15/2023									364	364			
100128451	Walloon Lake	MI		09/15/2023									3,006	3,006			
100128452	Spokane	WA		09/15/2023									541	541			
100128453	Grand Haven	MI		09/15/2023									482	482			
100128454	Littleton	CO		09/15/2023									489	489			
100128455	Mcallen	TX		09/15/2023									344	344			
100128456	National City	CA		09/15/2023									1,165	1,165			
100128457	Roseland	VA		09/15/2023									258	258			
100128458	Memphis	TN		09/15/2023									141	141			
100128459	Gainesville	FL		09/15/2023									271	271			
100128460	Jurupa Valley	CA		09/15/2023									919	919			
100128462	Philadelphia	PA		09/15/2023									676	676			
100128463	Owensboro	KY		09/15/2023									648	648			
100128464	Louisville	KY		09/15/2023									7,575	7,575			
100128465	Killeen	TX		09/15/2023									339	339			
100128466	Sandia Park	NM		09/15/2023									766	766			
100128467	Coral Springs	FL		09/15/2023									210	210			
100128468	Ennis	MT		09/15/2023									1,581	1,581			
100128469	Burnet	TX		09/15/2023									792	792			
100128470	Palm Bay	FL		09/15/2023									255	255			
100128471	East Stroudsburg	PA		09/15/2023									620	620			
100128472	East Stroudsburg	PA		09/15/2023									638	638			
100128473	North Miami Beach	FL		09/15/2023									25,026	25,026			
100128474	Aurora	CO		09/15/2023									760	760			
100128475	Miami	FL		09/15/2023									2,189	2,189			
100128476	Orlando	FL		09/15/2023									2,490	2,490			
100128477	Prosper	TX		09/15/2023									687	687			
100128478	Gardena	CA		09/15/2023									11,288	11,288			
100128479	Westlake	FL		09/15/2023									1,982	1,982			
100128480	Flagstaff	AZ		09/15/2023									2,021	2,021			
100128481	Littleton	CO		09/15/2023									636	636			
100128482	East Hartford	CT		09/15/2023									664	664			
100128483	Dania Beach	FL		09/15/2023									221	221			
100128484	Fresno	CA		09/15/2023									397	397			
100128485	Southfield	MI		09/15/2023									203	203			
100128486	Murrells Inlet	SC		09/15/2023									1,197	1,197			
100128487	Reseda	CA		09/15/2023									702	702			
100128488	Gastonia	NC		09/15/2023									5,541	5,541			
100128489	Murfreesboro	TN		09/15/2023									2,066	2,066			
100128491	Flower Mound	TX		09/15/2023									2,683	2,683			
100128492	Edinburg	TX		09/15/2023									1,264	1,264			
100128493	Denver	CO		09/15/2023									470	470			
100128494	Nokomis	FL		09/15/2023									683	683			
100128495	Corpus Christi	TX		09/15/2023									199	199			
100128496	Hialeah	FL		09/15/2023									470	470			
100128497	Las Vegas	NV		09/15/2023									219	219			
100128498	Eaton	CO		09/15/2023									670	670			
100128499	Castroville	TX		09/15/2023									1,718	1,618		(100)	(100)
100128500	Hampton	VA		09/15/2023									317	317			
100128501	Titusville	FL		09/15/2023									264	264			
100128502	Milwaukee	WI		09/15/2023									181	181			

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100128503	Columbia	SC		09/15/2023									110	110			
100128504	Miramar	FL		09/15/2023									851	851			
100128505	Seattle	WA		09/15/2023									714	714			
100128506	Eastlake	OH		09/15/2023									334	334			
100128507	North Las Vegas	NV		09/15/2023									471	471			
100128508	Seminole	FL		09/15/2023									722	722			
100128509	Manville	NJ		09/15/2023									204	204			
100128510	Tampa	FL		09/15/2023									310	310			
100128511	Las Vegas	NV		09/15/2023									402	402			
100128512	Euless	TX		09/15/2023									395	395			
100128513	Joshua Tree	CA		09/15/2023									606	606			
100128514	Hendersonville	TN		09/15/2023									214	214			
100128515	Melbourne	FL		09/15/2023									269	269			
100128516	Miami	FL		09/15/2023									526	526			
100128517	Miami	FL		09/15/2023									268	268			
100128518	Van Nuys	CA		09/15/2023									1,815	1,815			
100128519	Nashville	TN		09/15/2023									1,224	1,224			
100128520	Valencia	CA		09/15/2023									151,217	151,217			
100128521	Wildomar	CA		09/15/2023									2	2			
100128522	Ortonville	MN		09/15/2023									159	159			
100128523	Grants Pass	OR		09/15/2023									357	357			
100128524	Peachtree Cor	GA		09/15/2023									147	147			
100128525	Fort Worth	TX		09/15/2023									457	457			
100128526	Melbourne	FL		09/15/2023									1,317	1,317			
100128527	Hialeah	FL		09/15/2023									235	235			
100128528	Panama City	FL		09/15/2023									4,427	4,427			
100128529	Beltsville	MD		09/15/2023									352	352			
100128530	Tallahassee	FL		09/15/2023									159	159			
100128531	Miami	FL		09/15/2023									234	234			
100128532	Charlotte	NC		09/15/2023									281	281			
100128533	Youngstown	OH		09/15/2023									190	190			
100128534	Montebello	CA		09/18/2023									4,621	4,621			
100128535	Los Angeles	CA		09/18/2023									5,805	5,805			
100128536	Eastvale	CA		09/18/2023									1,775	1,775			
100128537	Richmond	VA		09/18/2023									152	152			
100128708	Glen Rock	NJ		09/21/2023									608	608			
100128709	Lyndhurst	NJ		09/21/2023									241	241			
100128710	Northridge	CA		09/21/2023									3,225	3,225			
100128711	Oakland Park	FL		09/21/2023									934	934			
100128712	Nantucket	MA		09/21/2023									1,430	1,430			
100128713	Philadelphia	PA		09/21/2023									286	286			
100128714	Las Vegas	NV		09/21/2023									202	202			
100128715	Andersonville	TN		09/21/2023									443	443			
100128716	Fresno	CA		09/21/2023									1,310	1,310			
100128717	Royal Palm Beach	FL		09/21/2023									395	395			
100128718	New Haven	IN		09/21/2023									148	148			
100128721	Lake Worth	FL		09/21/2023									128	128			
100128722	Maple Grove	MN		09/21/2023									69,329	69,329			
100128723	Orlando	FL		09/21/2023									337	337			
100128724	Holliston	MA		09/21/2023									643	643			
100128725	Fletcher	NC		09/21/2023									419	419			

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100128726	Middletown	DE		09/21/2023									532	532			
100128727	Medford	NY		09/21/2023									497	497			
100128728	Jacksonville	FL		09/21/2023									218	218			
100128729	Pittsburgh	PA		09/21/2023									228	228			
100128730	Jacksonville	FL		09/21/2023									480	480			
100128731	Aurora	CO		09/21/2023									571	571			
100128732	Pittsburg	CA		09/21/2023									239	239			
100128733	Daytona Beach	FL		09/21/2023									469	469			
100128734	Charlotte	NC		09/21/2023									710	710			
100128735	Largo	FL		09/21/2023									171	171			
100128737	Houston	TX		09/21/2023									291	291			
100128738	Greece	NY		09/21/2023									813	813			
100128739	Houston	TX		09/21/2023									296	296			
100128740	Baltimore	MD		09/21/2023									262	262			
100128741	George West	TX		09/21/2023									371	371			
100128742	Bryson City	NC		09/21/2023									303	303			
100128743	Hempstead	NY		09/21/2023									1,530	1,530			
100128744	Richland	WA		09/21/2023									1,827	1,827			
100128746	Mesa	AZ		09/21/2023									263	263			
100128747	Houston	TX		09/21/2023									8,455	8,455			
100128749	Princeton	TX		09/21/2023									342	342			
100128750	Middletown	CT		09/21/2023									351	351			
100128751	Upland	CA		09/21/2023									631	631			
100128752	Coachella	CA		09/21/2023									474	474			
100128753	Celina	TX		09/21/2023									1,420	1,420			
100128754	Tulare	CA		09/21/2023									133	133			
100128757	Portland	OR		09/21/2023									736	736			
100128758	Portland	OR		09/21/2023									736	736			
100128760	Baltimore	MD		09/21/2023									300	300			
100128761	Baltimore	MD		09/21/2023									344	344			
100128762	Yorktown	VA		09/21/2023									1,397	1,397			
100128763	Baltimore	MD		09/21/2023									192	192			
100128764	Deer Park	TX		09/21/2023									928	928			
100128765	Porterville	CA		09/21/2023									398	398			
100128766	Grand Rapids	MI		09/21/2023									260	260			
100128767	Manassas	VA		09/21/2023									469	469			
100128768	Springfield	VA		09/21/2023									1,091	1,091			
100128770	Fort Mohave	AZ		09/21/2023									242	242			
100128771	Cedar Hill	TX		09/21/2023									1,090	1,090			
100128773	Boca Raton	FL		09/21/2023									1,341	1,341			
100128774	Scottsdale	AZ		09/21/2023									1,249	1,249			
100128775	Round Rock	TX		09/21/2023									274	274			
100128776	Simpsonville	SC		09/21/2023									470	470			
100128777	Norwalk	CT		09/21/2023									220	220			
100128778	Bellaire	MI		09/21/2023									97	97			
100128779	South San Francisco	CA		09/21/2023									519	519			
100128780	Washington	DC		09/21/2023									720	720			
100128781	Visalia	CA		09/21/2023									316	316			
100128782	Virginia Beach	VA		09/21/2023									235	235			
100128783	Marietta	GA		09/21/2023									279	279			
100128784	St. Cloud	FL		09/21/2023									228	228			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128785	Ellicott City	MD		09/21/2023									557	557			
100128786	Seabrook Island	SC		09/21/2023									1,069	1,069			
100128787	Naples	FL		09/21/2023									2,199	2,199			
100128788	Long Beach	CA		09/21/2023									557	557			
100128789	Conroe	TX		09/21/2023									507	507			
100128790	White Plains	NY		09/21/2023									380	380			
100128791	Oviedo	FL		09/21/2023									206	206			
100128792	Redington Shores	FL		09/21/2023									449	449			
100128793	Redington Shores	FL		09/21/2023									449	449			
100128794	Cypress	TX		09/21/2023									239	239			
100128795	Orlando	FL		09/21/2023									205	205			
100128796	North Hills	CA		09/21/2023									1,881	1,881			
100128797	Mesquite	TX		09/21/2023									192	192			
100128798	Silver Spring	MD		09/21/2023									942	942			
100128799	Baltimore	MD		09/21/2023									109	109			
100128801	Downey	CA		09/21/2023									1,185	1,185			
100128802	Long Beach	CA		09/21/2023									967	967			
100128803	San Antonio	TX		09/21/2023									469	469			
100128804	Sacramento	CA		09/21/2023									398	398			
100128805	Fall River	MA		09/21/2023									383	383			
100128806	Los Angeles	CA		09/21/2023									509	509			
100128807	Brooklyn	NY		09/21/2023									4,850	4,850			
100128808	Rancho Santa Fe	CA		09/21/2023									939	939			
100128809	Eldred	NY		09/21/2023									859	859			
100128810	Stone Mountain	GA		09/21/2023									233	233			
100128811	Haltom City	TX		09/21/2023									265	265			
100128812	Inwood	NY		09/21/2023									270	270			
100128813	Kermit	TX		09/21/2023									41	41			
100128814	Cumming	GA		09/21/2023									191	191			
100128815	West Covina	CA		09/21/2023									964	964			
100128816	Sausalito	CA		09/21/2023									6,081	6,081			
100128817	Berkeley	NJ		09/21/2023									409	409			
100128818	Pagosa Springs	CO		09/21/2023									235	235			
100128819	Berkeley	CA		09/21/2023									1,444	1,444			
100128820	Hudson	FL		09/21/2023									2,607	2,607			
100128821	Alpine	CA		09/21/2023									1,105	1,105			
100128822	Seminole	FL		09/21/2023									318	318			
100128823	San Diego	CA		09/21/2023									1,498	1,498			
100128824	Lake Worth Beach	FL		09/21/2023									275	275			
100128826	Reston	VA		09/21/2023									888	888			
100128827	Bay Harbor Islands	FL		09/21/2023									508	508			
100128828	West Palm Beach	FL		09/21/2023									630	630			
100128829	Miami	FL		09/21/2023									2,614	2,614			
100128830	Foley	AL		09/21/2023									249	249			
100128831	Vista	CA		09/21/2023									741	741			
100128832	Cooper City	FL		09/21/2023									591	591			
100128833	Vancouver	WA		09/21/2023									185	185			
100128834	Lithia	FL		09/21/2023									380	380			
100128835	Springfield	TN		09/21/2023									432	432			
100128836	Rochester	MN		09/21/2023									461	461			
100128837	Mission Viejo	CA		09/21/2023									845	845			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128838	Saint Augustine	FL		09/21/2023									484	484			
100128839	Imperial Beach	CA		09/21/2023									1,023	1,023			
100128840	Tacoma	WA		09/21/2023									1,605	1,605			
100128841	Beltsville	MD		09/21/2023									200	200			
100128842	Charlottesville	VA		09/21/2023									423	423			
100128844	Harmony	PA		09/21/2023									206	206			
100128845	North Lauderdale	FL		09/21/2023									532	532			
100128847	Mililani	HI		09/21/2023									1,922	1,922			
100128848	Othello	WA		09/21/2023									222	222			
100128849	Glenview	IL		09/21/2023									915	915			
100128850	Casper	WY		09/21/2023									559	559			
100128851	Palm Beach Gardens	FL		09/21/2023									975	975			
100128852	Brooklyn	NY		09/21/2023									4,066	4,066			
100128853	Tampa	FL		09/21/2023									238	238			
100128854	South Bend	IN		09/21/2023									226	226			
100128857	Sachse	TX		09/21/2023									3,777	3,777			
100128858	Salinas	CA		09/21/2023									1,899	1,899			
100128859	Great Neck	NY		09/21/2023									3,591	3,591			
100128860	San Jose	CA		09/21/2023									1,251	1,251			
100128861	Mahwah	NJ		09/21/2023									2,017	2,017			
100128862	Franklin	TN		09/21/2023									271	271			
100128863	East Hampton	NY		09/21/2023									1,421	1,421			
100128864	Ridgefield	WA		09/21/2023									626	626			
100128865	Hialeah	FL		09/21/2023									554	554			
100128866	Glendale	CA		09/21/2023									6,399	6,399			
100128867	Cheshire	CT		09/21/2023									326	326			
100128868	Long Beach	CA		09/21/2023									1,386	1,386			
100128869	Staten Island	NY		09/21/2023									21,661	21,661			
100128870	Memphis	TN		09/21/2023									2,550	2,550			
100128871	Burleson	TX		09/21/2023									185	185			
100128872	Muttontown	NY		09/21/2023									3,040	3,040			
100128873	Henderson	NV		09/21/2023									1,063	1,063			
100128874	Brooklyn	NY		09/21/2023									11,004	11,004			
100128875	Morrison	CO		09/21/2023									297	297			
100128876	Granbury	TX		09/21/2023									321	321			
100128877	Las Vegas	NV		09/21/2023									890	890			
100128878	Tarzana	CA		09/21/2023									1,368	1,368			
100128879	Brick Township	NJ		09/21/2023									573	573			
100128880	Westchester	IL		09/21/2023									20,348	20,348			
100128881	Palmer	MA		09/21/2023									348	348			
100128882	Carmichael	CA		09/21/2023									2,303	2,303			
100128883	Mission Viejo	CA		09/21/2023									1,570	1,570			
100128884	Idaho Falls	ID		09/21/2023									452	452			
100128885	Lexington	KY		09/21/2023									218	218			
100128886	Cary	NC		09/21/2023									533	533			
100128887	Williamston	SC		09/21/2023									580	580			
100128888	Centerport	NY		09/21/2023									6,703	6,703			
100128889	North Charleston	SC		09/21/2023									261	261			
100128890	Hanahan	SC		09/21/2023									417	417			
100128891	Brooklyn	NY		09/21/2023									2,965	2,965			
100128892	Brooklyn	NY		09/21/2023									1,225	1,225			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128893	Albuquerque	NM		09/21/2023									1,324	1,324			
100128894	Petaluma	CA		09/21/2023									817	817			
100128895	Boca Raton	FL		09/21/2023									1,859	1,859			
100128896	Lucas	TX		09/21/2023									3,997	3,997			
100128898	Kingsland	TX		09/21/2023									2,340	2,340			
100128899	Rancho Santa Fe	CA		09/21/2023									3,325	3,325			
100128900	San Mateo	CA		09/21/2023									1,881	1,881			
100128901	Woodstock	GA		09/21/2023									35,966	35,966			
100128902	Laurel	MD		09/21/2023									578	578			
100128904	Sandwich	MA		09/21/2023									1,730	1,730			
100128905	Oxford	GA		09/21/2023									344	344			
100128906	Santa Ana	CA		09/21/2023									1,643	1,643			
100128908	Melville	NY		09/21/2023									5,856	5,856			
100128909	Los Angeles	CA		09/21/2023									1,633	1,633			
100128910	Southampton	NY		09/21/2023									5,088	5,088			
100128911	Visalia	CA		09/21/2023									325	325			
100128912	San Diego	CA		09/21/2023									1,735	1,735			
100128913	Riverside	CA		09/21/2023									1,144	1,144			
100128914	Overgaard	AZ		09/21/2023									444	444			
100128915	Tallahassee	FL		09/21/2023									569	569			
100128917	Coral Springs	FL		09/21/2023									712	712			
100128918	Bermuda Dunes	CA		09/22/2023									1,831	1,831			
100128919	Garland	TX		09/22/2023									255	255			
100128920	Richmond	TX		09/22/2023									649	649			
100128921	Fernandina Beach	FL		09/22/2023									763	763			
100128922	(Rancho Cascades Area) Los Ang	CA		09/22/2023									688	688			
100128923	San Pablo	CA		09/22/2023									486	486			
100128924	Apple Valley	CA		09/22/2023									468	468			
100128925	Richmond	TX		09/22/2023									609	609			
100128926	Anaheim	CA		09/22/2023									1,162	1,162			
100128927	Hemet	CA		09/22/2023									668	668			
100128928	Mammoth Lakes	CA		09/22/2023									855	855			
100128930	Rancho Santa Margarita	CA		09/22/2023									758	758			
100128931	Burbank	CA		09/22/2023									1,407	1,407			
100128932	Macon	GA		09/22/2023									477	477			
100128933	Berea	OH		09/22/2023									274	274			
100128934	Cleveland	OH		09/22/2023									286	286			
100128935	Lawrenceville	GA		09/22/2023									184	184			
100128936	Visalia	CA		09/22/2023									544	544			
100128937	Joshua Tree	CA		09/22/2023									1,105	1,105			
100128938	Denver	CO		09/22/2023									229	229			
100129221	Camas	WA		11/03/2023									644	644			
100129224	Sedona	AZ		11/03/2023									492	492			
100129225	North Logan	UT		11/03/2023									313	313			
100129226	Oxnard	CA		11/03/2023									371	371			
100129227	Tampa	FL		11/03/2023									635	635			
100129228	Marathon	FL		11/03/2023									242	242			
100129229	Winter Park	FL		11/03/2023									284	284			
100129230	Sarasota	FL		11/03/2023									900	900			
100129231	Bothell	WA		11/03/2023									425	425			
100129234	Cathedral City	CA		11/03/2023									449	449			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129235	Jacksonville	FL		11/03/2023									375	375			
100129236	Fresno	CA		11/03/2023									363	363			
100129237	Oceanside	CA		11/03/2023									985	985			
100129238	Sedona	AZ		11/03/2023									392	392			
100129239	Brookhaven	GA		11/03/2023									929	929			
100129245	Phillipsburg	NJ		11/03/2023									401	401			
100129246	Mountain View	HI		11/03/2023									544	544			
100129249	Houston	TX		11/03/2023									207	207			
100129258	Winter Garden	FL		11/03/2023									617	617			
100129262	Palm Springs	CA		11/03/2023									216	216			
100129265	Green Valley	AZ		11/03/2023									72	72			
100129266	Baltimore	MD		11/03/2023									72	72			
100129267	Henderson	NV		09/25/2023									3,556	3,556			
100129268	Chicago	IL		09/25/2023									3,377	3,377			
100129269	Atlanta	GA		09/25/2023									1,291	1,291			
100129270	Scottsdale	AZ		09/25/2023									3,100	3,100			
100129271	Paradise Valley	AZ		09/25/2023									537	537			
100129272	Portland	OR		09/25/2023									714	714			
100129273	Cromwell	MN		09/25/2023									630	630			
100129274	Port Saint Lucie	FL		09/25/2023									110	110			
100129275	Buckley	WA		09/25/2023									609	609			
100129276	Camden	ME		09/25/2023									859	859			
100129277	Twain Harte	CA		09/25/2023									692	692			
100129278	Marana	AZ		09/25/2023									52,434	52,434			
100129279	Woodstock	GA		09/25/2023									554	554			
100129280	Anna	TX		09/25/2023									237	237			
100129281	Princeton	TX		09/25/2023									407	407			
100129282	Niantic	CT		09/25/2023									327	327			
100129283	Princeton	TX		09/25/2023									405	405			
100129284	Las Vegas	NV		09/25/2023									6,330	6,330			
100129285	Phoenix	AZ		09/25/2023									399	399			
100129286	Princeton	TX		09/25/2023									368	368			
100129287	Las Vegas	NV		09/25/2023									908	908			
100129288	Chaumont	NY		09/25/2023									326	326			
100129289	Roseville	CA		09/25/2023									743	743			
100129290	Ocala	FL		09/25/2023									170	170			
100129291	Jupiter	FL		09/25/2023									675	675			
100129292	Los Angeles	CA		09/25/2023									509	509			
100129293	Ocean View	DE		09/25/2023									852	852			
100129294	Tucson	AZ		09/25/2023									521	521			
100129295	Asbury Park	NJ		09/25/2023									1,350	1,350			
100129296	Jacksonville	OR		09/25/2023									458	458			
100129297	Sacramento	CA		09/25/2023									876	876			
100129298	Aurora	IL		09/25/2023									338	338			
100129299	Livermore	CA		09/25/2023									403	403			
100129300	Lawrenceville	GA		09/25/2023									1,454	1,454			
100129301	Hercules	CA		09/25/2023									354	354			
100129302	Dumfries	VA		09/25/2023									481	481			
100129303	Anna	TX		09/25/2023									57,128	57,128			
100129304	Mebane	NC		09/25/2023									1,280	1,280			
100129306	Zephyrhills	FL		09/25/2023									431	431			

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100129307	Charlotte	NC		09/25/2023									376	376			
100129308	North Port	FL		09/25/2023									386	386			
100129309	Jensen Beach	FL		09/25/2023									773	773			
100129310	Charlotte	NC		09/25/2023									394	394			
100129311	Dawsonville	GA		09/25/2023									735	735			
100129312	Brookfield	VT		09/25/2023									237	237			
100129313	Davenport	FL		09/25/2023									657	657			
100129314	Charlotte	NC		09/25/2023									309	309			
100129315	Centralia	WA		09/25/2023									337	337			
100129316	Salinas	CA		09/25/2023									7,745	7,745			
100129317	Willits	CA		09/25/2023									464	464			
100129318	Vancouver	WA		09/25/2023									542	542			
100129319	Dawsonville	GA		09/25/2023									571	571			
100129320	Princeton	TX		09/25/2023									358	358			
100129321	Manor	TX		09/25/2023									385	385			
100129322	Charlotte	NC		09/25/2023									502	502			
100129323	Roswell	NM		09/25/2023									377	377			
100129324	Dawsonville	GA		09/25/2023									430	430			
100129325	Rehoboth Beach	DE		09/25/2023									1,394	1,394			
100129326	Minneola	FL		09/25/2023									688	688			
100129327	Salt Lake Cty	UT		09/25/2023									393	393			
100129328	Sacramento	CA		09/25/2023									557	557			
100129329	Queen Creek	AZ		09/25/2023									961	961			
100129330	Oxnard	CA		09/25/2023									667	667			
100129331	Little Elm	TX		09/25/2023									800	800			
100129332	Indio	CA		09/25/2023									542	542			
100129333	Manor	TX		09/25/2023									480	480			
100129334	Dawsonville	GA		09/25/2023									412	412			
100129335	Ocala	FL		09/25/2023									345	345			
100129336	Dawsonville	GA		09/25/2023									845	845			
100129337	La Mesa	CA		09/25/2023									1,709	1,709			
100129338	Pompano Beach	FL		09/25/2023									337	337			
100129339	Princeton	TX		09/25/2023									11,464	11,464			
100129340	Winters	CA		09/25/2023									556	556			
100129341	Prosper	TX		09/25/2023									980	980			
100129342	Garner	NC		09/25/2023									469	469			
100129343	Sevierville	TN		09/25/2023									961	961			
100129344	Waddell	AZ		09/25/2023									529	529			
100129345	Denton	TX		09/25/2023									40,549	40,549			
100129346	Princeton	TX		09/25/2023									1,166	1,166			
100129347	Huntington Beach	CA		09/25/2023									611	611			
100129348	Queen Creek	AZ		09/25/2023									693	693			
100129349	Zebulon	NC		09/25/2023									542	542			
100129350	Lawrenceville	GA		09/25/2023									6,985	6,985			
100129351	Eden Prairie	MN		09/25/2023									417	417			
100129352	Princeton	TX		09/25/2023									1,389	1,389			
100129353	Garner	NC		09/25/2023									574	574			
100129355	Post Falls	ID		09/25/2023									281	281			
100129356	Palm Springs	CA		09/25/2023									1,165	1,165			
100129357	Princeton	TX		09/25/2023									394	394			
100129358	Princeton	TX		09/25/2023									437	437			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129359	North Port	FL		09/25/2023									400	400			
100129360	Charlotte	NC		09/25/2023									442	442			
100129361	Zebulon	NC		09/25/2023									427	427			
100129362	West Palm Bch	FL		09/25/2023									512	512			
100129363	Kapolei	HI		09/25/2023									346	346			
100129364	Dawsonville	GA		09/25/2023									581	581			
100129365	Miami	FL		09/25/2023									548	548			
100129366	Raleigh	NC		09/25/2023									416	416			
100129367	North Charleston	SC		09/25/2023									345	345			
100129368	Lake Elsinore	CA		09/25/2023									724	724			
100129369	Stanwood	WA		09/25/2023									554	554			
100129370	Gilbert	AZ		09/25/2023									1,130	1,130			
100129371	Lawrenceville	GA		09/25/2023									425	425			
100129372	Garner	NC		09/25/2023									578	578			
100129373	Idaho Falls	ID		09/25/2023									523	523			
100129374	Lemon Grove	CA		09/25/2023									2,369	2,369			
100129375	Fruita	CO		09/26/2023									658	658			
100129376	Stafford Township	NJ		09/26/2023									521	521			
100129377	El Paso	TX		09/26/2023									485	485			
100129378	Corolla	NC		09/26/2023									1,095	1,095			
100129379	Aubrey	TX		09/26/2023									471	471			
100129380	Austin	TX		09/26/2023									666	666			
100129381	Houston	TX		09/26/2023									528	528			
100129382	Mckinney	TX		09/26/2023									478	478			
100129383	Pasadena	CA		09/26/2023									969	969			
100129384	Los Angeles	CA		09/26/2023									1,320	1,320			
100129385	Las Vegas	NV		09/26/2023									449	449			
100129386	Plano	TX		09/26/2023									548	548			
100129387	Myrtle Beach	SC		09/26/2023									12,769	13,027		258	258
100129388	Manzanita	OR		09/26/2023									721	721			
100129389	Knoxville	TN		09/26/2023									438	438			
100129390	Bellingham	WA		09/26/2023									826	826			
100129391	Ann Arbor	MI		09/26/2023									899	899			
100129392	Bellflower	CA		09/26/2023									545	818		273	273
100129393	Huntington Beach	CA		09/26/2023									1,154	1,654		500	500
100129394	Shasta Lake	CA		09/26/2023									568	568			
100129395	Austin	TX		09/26/2023									855	855			
100129396	Mc Allen	TX		09/26/2023									747	747			
100129397	Wilmington	DE		09/26/2023									460	460			
100129398	Celina	TX		09/26/2023									537	537			
100129399	Garden Grove	CA		09/26/2023									652	652			
100129400	Fort Worth	TX		09/26/2023									553	553			
100129401	Mission	TX		09/26/2023									532	532			
100129402	Indianapolis	IN		09/26/2023									625	625			
100129403	Salt Lake City	UT		09/26/2023									731	487		(244)	(244)
100129404	Nashville	TN		09/26/2023									460	460			
100129405	Indianapolis	IN		09/26/2023									763	986		223	223
100129406	Walnut	CA		09/26/2023									1,045	1,045			
100129407	Cedar Park	TX		09/26/2023									623	623			
100129409	Morro Bay	CA		09/26/2023									1,326	1,772		446	446
100129410	Elk Grove	CA		09/26/2023									759	759			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129411	San Diego	CA		09/26/2023									662	662			
100129412	Norwood	NC		09/29/2023									339	339			
100129413	Tracy	CA		09/29/2023									594	594			
100129414	Rolling Meadows	IL		09/29/2023									397	397			
100129415	Mesa	AZ		09/29/2023									1,325	1,325			
100129416	Tomball	TX		09/29/2023									574	574			
100129417	Katy	TX		09/29/2023									560	560			
100129418	Savannah	GA		09/29/2023									543	543			
100129419	Westfield	IN		09/29/2023									1,347	1,347			
100129420	Phoenix	AZ		09/29/2023									423	423			
100129421	Gatlinburg	TN		09/29/2023									1,138	1,138			
100129422	San Diego	CA		09/29/2023									630	630			
100129423	Portland	OR		09/29/2023									1,761	1,761			
100129424	Los Angeles	CA		09/29/2023									1,339	1,339			
100129425	American Fork	UT		09/29/2023									1,002	1,002			
100129426	Chula Vista	CA		09/29/2023									1,604	1,604			
100129427	Ocala	FL		09/29/2023									1,380	1,380			
100129428	San Diego	CA		09/29/2023									851	851			
100129429	Paso Robles	CA		09/29/2023									836	836			
100129430	Cypress	CA		09/29/2023									795	795			
100129431	Las Vegas	NV		09/29/2023									1,019	1,019			
100129432	Fillmore	UT		09/29/2023									734	734			
100129433	Wichita	KS		09/29/2023									573	573			
100129434	Hollywood	FL		09/29/2023									1,552	1,552			
100129435	Cincinatti	OH		09/29/2023									1,740	1,740			
100129436	Richland	WA		09/29/2023									471	471			
100129437	Richmond	TX		09/29/2023									363	363			
100129438	Naples	FL		09/29/2023									1,964	1,964			
100129439	Virginia Beach	VA		09/29/2023									364	364			
100129440	Frederick	MD		09/29/2023									444	444			
100129441	Youngstown	FL		09/29/2023									376	376			
100129442	Dayton	NJ		09/29/2023									567	567			
100129443	Rotonda West	FL		09/29/2023									393	393			
100129444	Brunswick	GA		09/29/2023									375	375			
100129445	Placentia	CA		09/29/2023									629	629			
100129446	Carolina Beach	NC		09/29/2023									826	826			
100129447	Mooresville	NC		09/29/2023									838	838			
100129448	Kannapolis	NC		09/29/2023									449	449			
100129449	Greenville	SC		09/29/2023									618	618			
100129450	Lakewood	NJ		09/29/2023									1,213	1,213			
100129451	Belton	MO		09/29/2023									403	403			
100129452	Los Ranchos De Albuquerque	NM		09/29/2023									359	359			
100129453	Murfreesboro	TN		09/29/2023									429	429			
100129454	Kill Devil Hills	NC		09/29/2023									1,354	1,354			
100129455	Olympia	WA		09/29/2023									1,159	1,159			
100129456	Pittsburgh	PA		09/29/2023									746	746			
100129457	Schaumburg	IL		09/29/2023									580	580			
100129458	Van Nuys	CA		09/29/2023									1,662	1,662			
100129459	Las Vegas	NV		09/29/2023									962	962			
100129460	Piedmont	OK		09/29/2023									682	682			
100129461	Seattle	WA		09/29/2023									1,024	1,024			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129462	Hallandale Beach	FL		09/29/2023									1,265	1,265			
100129463	Falls Church	VA		09/29/2023									662	662			
100129464	Hallandale Beach	FL		09/29/2023									1,265	1,265			
100129465	Cumming	GA		09/29/2023									510	510			
100129466	Fernandina Beach	FL		09/29/2023									496	496			
100129467	Scottsdale	AZ		09/29/2023									902	902			
100129468	Tujunga	CA		09/29/2023									1,072	1,072			
100129469	Canton	GA		09/29/2023									402	402			
100129470	Helena	MT		09/29/2023									3,776	3,776			
100129471	Gunter	TX		09/29/2023									488	488			
100129472	Washington	DC		09/29/2023									668	668			
100129473	Killeen	TX		09/29/2023									536	536			
100129474	Avondale	AZ		09/29/2023									424	424			
100129475	Captain Cook	HI		09/29/2023									1,381	1,381			
100129476	Granite Shls	TX		09/29/2023									348	348			
100129477	Loxahatchee	FL		09/29/2023									575	575			
100129478	Porterville	CA		09/29/2023									436	436			
100129479	Fairmount Heights	MD		09/29/2023									477	477			
100129480	Miami Beach	FL		09/29/2023									422	422			
100129481	Elk Grove	CA		09/29/2023									587	587			
100129482	Palm Springs	CA		09/29/2023									309	309			
100129483	Spring Valley	NY		09/29/2023									1,305	1,305			
100129484	Lancaster	TN		09/29/2023									765	765			
100129485	Henderson	NV		09/29/2023									529	529			
100129486	Raleigh	NC		09/29/2023									653	653			
100129487	Ferndale	WA		09/29/2023									454	454			
100129488	Pahoa	HI		09/29/2023									1,655	1,655			
100129489	Perry Hall	MD		09/29/2023									424	424			
100129490	New Brunswick	NJ		09/29/2023									680	680			
100129491	Toms River	NJ		09/29/2023									1,545	1,545			
100129492	Murrells Inlet	SC		09/29/2023									367	367			
100129493	Elk Grove	CA		09/29/2023									717	717			
100129494	Mount Pleasant	SC		09/29/2023									424	424			
100129495	Santa Ana	CA		09/29/2023									1,267	1,267			
100129496	Halethorpe	MD		09/29/2023									372	372			
100129497	Nashville	TN		09/29/2023									6,932	6,932			
100129498	Roseville	CA		09/29/2023									653	653			
100129499	San Antonio	TX		09/29/2023									361	361			
100129500	Castle Rock	CO		09/29/2023									788	788			
100129501	Minneapolis	MN		09/29/2023									475	475			
100129502	Springville	CA		09/29/2023									506	506			
100129503	Alhambra	CA		09/29/2023									1,228	1,228			
100129504	Elizabeth	NJ		09/29/2023									629	629			
100129505	Davis	CA		09/29/2023									587	587			
100129506	Puyallup	WA		09/29/2023									737	737			
100129507	Marysville	WA		09/29/2023									860	860			
100129508	Apache Junction	AZ		09/29/2023									586	586			
100129509	Aliso Viejo	CA		09/29/2023									878	878			
100129510	Manteca	CA		09/29/2023									660	660			
100129511	Destin	FL		09/29/2023									2,802	2,802			
100129512	Pagosa Springs	CO		09/29/2023									666	666			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129513	Richmond	TX		09/29/2023									389	389			
100129514	Crystal	MN		09/29/2023									582	582			
100129515	Pooler	GA		09/29/2023									668	668			
100129516	Miami Lakes	FL		09/29/2023									977	977			
100129517	Washington	UT		09/29/2023									506	506			
100129518	Castro Valley	CA		09/29/2023									21,147	21,147			
100129519	Atlanta	GA		09/29/2023									736	736			
100129520	Boston	MA		09/29/2023									1,104	1,104			
100129521	Los Angeles	CA		09/29/2023									203,011	203,011			
100129522	Los Angeles	CA		09/29/2023									1,732	1,732			
100129523	Los Angeles	CA		09/29/2023									1,698	1,698			
100129524	San Fernando	CA		09/29/2023									1,733	1,733			
100129525	Idaho Falls	ID		09/29/2023									785	785			
100129526	North Las Vegas	NV		09/29/2023									683	683			
100129527	Dumfries	VA		09/29/2023									424	424			
100129528	Scottsdale	AZ		09/29/2023									773	773			
100129529	Dana Point	CA		09/29/2023									1,831	1,831			
100129530	Hyattsville	MD		09/29/2023									844	844			
100129531	Hoschton	GA		09/29/2023									411	411			
100129532	Honolulu	HI		09/29/2023									849	849			
100129533	Wildwood Crest	NJ		09/29/2023									1,591	1,591			
100129534	Big Bear Lake	CA		09/29/2023									446	446			
100129535	Port Charlotte	FL		09/29/2023									630	630			
100129536	Garfield	NJ		09/29/2023									865	865			
100129537	Victorville	CA		09/29/2023									35,444	35,444			
100129538	Jackson	NJ		09/29/2023									522	522			
100129539	Saint George	UT		09/29/2023									357	357			
100129540	Saint Augustine	FL		09/29/2023									345	345			
100129541	Puyallup	WA		09/29/2023									815	815			
100129542	Saint Augustine	FL		09/29/2023									345	345			
100129543	Galivants Ferry	SC		09/29/2023									832	832			
100129544	Davenport	FL		09/29/2023									435	435			
100129545	San Antonio	TX		09/29/2023									2,343	2,343			
100129546	Heber City	UT		09/29/2023									891	891			
100129547	Merced	CA		09/29/2023									666	666			
100129548	Merced	CA		09/29/2023									681	681			
100129549	Green Cove Springs	FL		09/29/2023									655	655			
100129550	Marysville	WA		09/29/2023									720	720			
100129551	Myrtle Beach	SC		09/29/2023									552	552			
100129552	Kyle	TX		09/29/2023									472	472			
100129553	Shafter	CA		09/29/2023									533	533			
100129554	Merced	CA		09/29/2023									710	710			
100129555	Henderson	NV		09/29/2023									574	574			
100129556	Merced	CA		09/29/2023									642	642			
100129557	Saint Augustine	FL		09/29/2023									506	506			
100129558	Summerville	SC		09/29/2023									697	697			
100129559	Temple	TX		09/29/2023									527	527			
100129560	New Market	AL		09/29/2023									486	486			
100129561	Frederick	MD		09/29/2023									926	926			
100129562	Windsor	CO		09/29/2023									795	795			
100129563	Bentonville	AR		09/29/2023									616	616			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129564	Paterson	NJ		09/29/2023									1,102	1,102			
100129565	Media	PA		09/29/2023									693	693			
100129566	Fish Camp	CA		09/29/2023									1,809	1,809			
100129567	Coventry Township	OH		09/29/2023									1,826	1,826			
100129568	Jackson	NJ		09/29/2023									671	671			
100129569	Avon	OH		09/29/2023									411	411			
100129570	Mccall	ID		09/29/2023									654	654			
100129571	Philadelphia	PA		09/29/2023									1,141	1,141			
100129572	Medford	OR		09/29/2023									577	577			
100129573	Napa	CA		09/29/2023									956	956			
100129574	Dana Point	CA		09/29/2023									1,862	1,862			
100129576	Henderson	NV		09/29/2023									717	717			
100129577	Manteca	CA		09/29/2023									745	745			
100129578	Sargent	TX		09/29/2023									557	557			
100129579	Denton	TX		09/29/2023									684	684			
100129580	Dallas	TX		09/29/2023									525	525			
100129581	Flower Mound	TX		09/29/2023									1,798	1,798			
100129582	Oconomowoc	WI		09/29/2023									657	657			
100129583	Ship Bottom	NJ		09/29/2023									2,948	2,948			
100129584	Cutler Bay	FL		09/29/2023									973	973			
100129585	Surf City	NC		09/29/2023									846	846			
100129586	Norfolk	VA		09/29/2023									618	618			
100129587	Sunset Beach	NC		09/29/2023									708	708			
100129588	Las Vegas	NV		09/29/2023									398	398			
100129589	Houston	TX		09/29/2023									583	583			
100129590	Duenweg	MO		09/29/2023									433	433			
100129591	San Diego	CA		09/29/2023									691	691			
100129592	Ellijay	GA		09/29/2023									646	646			
100129593	Amarillo	TX		09/29/2023									373	373			
100129594	Saluda	NC		09/29/2023									656	656			
100129595	West Chester	PA		09/29/2023									473	473			
100129596	Lees Summit	MO		09/29/2023									927	927			
100129597	Chicago	IL		09/29/2023									858	858			
100129598	Salt Lake City	UT		09/29/2023									883	883			
100129599	Chicago	IL		09/29/2023									483	483			
100129600	Lees Summit	MO		09/29/2023									844	844			
100129601	Lees Summit	MO		09/29/2023									868	868			
100129602	Lees Summit	MO		09/29/2023									1,269	1,269			
100129603	Newberry	FL		09/29/2023									395	395			
100129604	Davenport	FL		09/29/2023									817	817			
100129605	Loganville	GA		09/29/2023									568	568			
100129606	Folsom	CA		09/29/2023									918	918			
100129607	Foley	AL		09/29/2023									749	749			
100129608	Newberry	FL		09/29/2023									415	415			
100129609	Walla Walla	WA		09/29/2023									633	633			
100129610	Newberry	FL		09/29/2023									388	388			
100129611	Lees Summit	MO		09/29/2023									972	972			
100129612	Leander	TX		09/29/2023									703	703			
100129613	Franklin	TN		09/29/2023									4,439	4,439			
100129614	Sterling	VA		09/29/2023									2,147	2,147			
100129615	Miami	FL		09/29/2023									742	742			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129616	Jersey City	NJ		09/29/2023									433	433			
100129617	Victorville	CA		09/29/2023									811	811			
100129618	Allentown	PA		09/29/2023									417	417			
100129619	Locust Grove	GA		09/29/2023									475	475			
100129620	Davenport	FL		09/29/2023									674	674			
100129621	Las Vegas	NV		09/29/2023									434	434			
100129622	Leland	NC		09/29/2023									588	588			
100129623	Fort Worth	TX		09/29/2023									384	384			
100129624	Nashville	TN		09/29/2023									578	578			
100129625	Deer Park	WA		09/29/2023									787	787			
100129627	Indianapolis	IN		09/29/2023									464	464			
100129628	Farmersville	TX		09/29/2023									642	642			
100129629	Mckinney	TX		09/29/2023									716	716			
100129630	Washington	UT		09/29/2023									3,170	3,170			
100129631	Richmond	TX		09/29/2023									397	397			
100129632	Lavon	TX		09/29/2023									408	408			
100129633	Baldwin Park	CA		09/29/2023									1,185	1,185			
100129634	San Leandro	CA		09/29/2023									926	926			
100129635	Panama City Beach	FL		09/29/2023									572	572			
100129636	New Orleans	LA		09/29/2023									724	724			
100129637	Soldotna	AK		09/29/2023									373	373			
100129638	Lynchburg	VA		09/29/2023									343	343			
100129639	Lancaster	CA		09/29/2023									507	507			
100129640	Ontario	CA		09/29/2023									849	849			
100129641	Salt Lake City	UT		09/29/2023									804	804			
100129642	Oviedo	FL		09/29/2023									403	403			
100129643	Troy	MI		09/29/2023									444	444			
100129644	San Antonio	TX		09/29/2023									379	379			
100129645	Highlands Ranch	CO		09/29/2023									796	796			
100129646	Mckinney	TX		09/29/2023									370	370			
100129647	Centerton	AR		09/29/2023									679	679			
100129648	Holly Springs	GA		09/29/2023									526	526			
100129649	West Springfield	MA		09/29/2023									481	481			
100129650	Charlotte	NC		09/29/2023									443	443			
100129651	Sunny Isles Beach	FL		09/29/2023									370	370			
100129652	Cincinnati	OH		09/29/2023									396	396			
100129653	Salt Lake Cty	UT		09/29/2023									323	323			
100129655	Ooltewah	TN		09/29/2023									721	721			
100129656	Roseville	CA		09/29/2023									476	476			
100129657	Naples	FL		09/29/2023									1,063	1,063			
100129658	Caldwell	NJ		09/29/2023									885	885			
100129659	Skiatook	OK		09/29/2023									481	481			
100129660	Corolla	NC		09/29/2023									4,003	4,003			
100129661	Grand Rapids	MI		09/29/2023									434	434			
100129662	Parker	CO		09/29/2023									877	877			
100129663	Prosper	TX		09/29/2023									946	946			
100129664	Garner	NC		09/29/2023									394	394			
100129665	Leander	TX		09/29/2023									440	440			
100129666	Kissimmee	FL		09/29/2023									564	564			
100129667	Chandler	AZ		09/29/2023									708	708			
100129668	Landers	CA		09/29/2023									408	408			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129669	Meridian	ID		09/29/2023									370	370			
100129670	Lansdale	PA		09/29/2023									363	363			
100129671	Monroe	NY		09/29/2023									881	881			
100129672	Wilmington	NC		09/29/2023									813	813			
100129673	Groveland	FL		09/29/2023									5,960	5,960			
100129674	Kissimmee	FL		09/29/2023									413	413			
100129675	Lynn	MA		09/29/2023									878	878			
100129676	Broadview Heights	OH		09/29/2023									896	896			
100129677	Elk Grove	CA		09/29/2023									631	631			
100129678	Converse	TX		09/29/2023									961	961			
100129679	San Tan Valley	AZ		09/29/2023									365	365			
100129680	Converse	TX		09/29/2023									961	961			
100129681	Fort Walton Beach	FL		09/29/2023									517	517			
100129682	Oceanside	CA		09/29/2023									1,018	1,018			
100129683	Forney	TX		09/29/2023									363	363			
100129684	Pocatello	ID		09/29/2023									345	345			
100129685	Warren	OH		09/29/2023									359	359			
100129686	Rogers	AR		09/29/2023									445	445			
100129687	Nashville	TN		09/29/2023									777	777			
100129688	Atoka	TN		09/29/2023									754	754			
100129689	Denver	CO		09/29/2023									675	675			
100129690	Casa Grande	AZ		09/29/2023									441	441			
100129691	Aubrey	TX		09/29/2023									533	533			
100129692	Greensboro	NC		09/29/2023									357	357			
100129693	Rocky River	OH		09/29/2023									506	506			
100129694	Miami	FL		09/29/2023									905	905			
100129695	Lawrenceville	GA		09/29/2023									509	509			
100129696	Elmwood Park	IL		09/29/2023									359	359			
100129697	Granbury	TX		09/29/2023									565	565			
100129698	Mt Angel	OR		09/29/2023									519	519			
100129699	Kansas City	KS		09/29/2023									706	706			
100129700	Las Vegas	NV		09/29/2023									758	758			
100129701	Silver Spring	MD		09/29/2023									724	724			
100129702	Fresno	CA		09/29/2023									33,702	33,702			
100129703	Parker	CO		09/29/2023									703	703			
100129704	Rogers	AR		09/29/2023									668	668			
100129705	Haverstraw	NY		09/29/2023									449	449			
100129706	Madison	AL		09/29/2023									778	778			
100129707	Sherman	TX		09/29/2023									570	570			
100129708	Lehi	UT		09/29/2023									515	515			
100129709	Orem	UT		09/29/2023									1,110	1,110			
100129710	Quincy	CA		09/29/2023									653	653			
100129711	Las Vegas	NV		09/29/2023									1,094	1,094			
100129712	Bella Vista	AR		09/29/2023									438	438			
100129713	Grand Rapids	MI		09/29/2023									1,576	1,576			
100129714	Cape Coral	FL		09/29/2023									364	364			
100129715	Beaufort	SC		09/29/2023									392	392			
100129716	Newark	NJ		09/29/2023									520	520			
100129717	Meridian	ID		09/29/2023									958	958			
100129718	Davenport	FL		09/29/2023									783	783			
100129719	Leander	TX		09/29/2023									464	464			

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129720	Jersey City	NJ		09/29/2023									822	822			
100129721	Parkville	MD		09/29/2023									900	900			
100129722	Gatlinburg	TN		09/29/2023									962	962			
100129723	Bogota	NJ		09/29/2023									490	490			
100129724	Las Vegas	NV		09/29/2023									1,852	1,852			
100129725	Mooresville	NC		09/29/2023									639	639			
100129726	Garner	NC		09/29/2023									396	396			
100129727	Quinton	VA		09/29/2023									346	346			
100129728	Nashville	TN		09/29/2023									767	767			
100129729	Georgetown	TX		09/29/2023									419	419			
100129730	Orlando	FL		09/29/2023									613	613			
100129731	Weldon Spring	MO		09/29/2023									763	763			
100129732	Orange City	FL		09/29/2023									430	430			
100129733	Albuquerque	NM		09/29/2023									348	348			
100129739	United Kingdom	GBR		09/26/2023										286	286		286
100129740	United Kingdom	GBR		09/26/2023										103	103		103
100129741	United Kingdom	GBR		09/26/2023										28	28		28
100129742	United Kingdom	GBR		09/26/2023										20	20		20
100129743	United Kingdom	GBR		09/26/2023										75	75		75
100129744	Los Angeles	CA		09/27/2023									266	266			
100129745	Los Angeles	CA		09/27/2023									253	253			
100129746	Miami	FL		09/27/2023									292	292			
100129747	Fort Lauderdale	FL		09/27/2023									228	228			
100129748	Fort Lauderdale	FL		09/27/2023									228	228			
100129749	Los Angeles	CA		09/27/2023									1,208	1,208			
100129750	Baltimore	MD		09/27/2023									85	85			
100129751	Houston	TX		09/27/2023									78	78			
100129757	Spokane Valley	WA		09/27/2023									124	124			
100129758	Atlanta	GA		09/27/2023									237	237			
100129759	Woodland Hills	CA		09/27/2023									534	534			
100129760	Upland	CA		09/27/2023									727	727			
100129763	Thousand Oaks	CA		09/27/2023									299	299			
100129766	Los Angeles	CA		09/27/2023									482	482			
100129767	Area Of Olivehurst	CA		09/27/2023									230	230			
100129768	Bowie	MD		09/27/2023									663	663			
100129770	San Francisco	CA		09/27/2023									820	820			
100129773	Slatington	PA		09/27/2023									197	197			
100129774	Dallas	TX		09/27/2023									241	241			
100129775	Corona	CA		09/27/2023									406	406			
100129778	Whittier	NC		09/27/2023									361	361			
100129779	Tacoma	WA		09/27/2023									332	332			
100129782	Fresno	CA		09/27/2023									107	107			
100129785	Duluth	GA		09/27/2023									202	202			
100129786	Las Vegas	NV		09/27/2023									255	255			
100129787	Palm Bay	FL		09/27/2023									408	408			
100129789	Anna	TX		09/27/2023									158	158			
100129791	Apple Valley	CA		09/27/2023									447	447			
100129792	Bakersfield	CA		09/27/2023									183	183			
100129793	San Bernardino	CA		09/27/2023									269	269			
100129797	Thornton	CO		09/27/2023									69	69			
100129799	Las Vegas	NV		09/27/2023									96	96			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129801	Highland	CA		09/27/2023									255	255			
100129802	Sarasota	FL		09/27/2023									227	227			
100129803	Antioch	CA		09/27/2023									173	173			
100129804	Mohave Valley	AZ		09/27/2023									106	106			
100129805	Charleston	SC		09/27/2023									559	559			
100129806	Hollywood	FL		09/27/2023									201	201			
100129807	Carson City	NV		09/27/2023									64	64			
100129809	Bakersfield	CA		09/27/2023									78	78			
100129810	Kansas City	MO		09/27/2023									130	130			
100129814	Three Oaks	MI		09/27/2023									109	109			
100129815	Houston	TX		09/27/2023									131	131			
100129816	Pendleton	IN		09/27/2023									163	163			
100129817	Long Beach	CA		09/27/2023									138	138			
100129819	Dacula	GA		09/27/2023									327	327			
100129820	Salt Lake City	UT		09/27/2023									298	298			
100129821	Dacula	GA		09/27/2023									323	323			
100129824	Crestline	CA		09/27/2023									217	217			
100129825	Palmdale	CA		09/27/2023									330	330			
100129826	La Quinta	CA		09/27/2023									546	546			
100129828	Corona	CA		09/27/2023									304	304			
100129829	San Diego	CA		09/27/2023									375	375			
100129831	Duarte	CA		09/27/2023									253	253			
100129832	Orlando	FL		09/27/2023									161	161			
100129835	Clearwater	FL		09/27/2023									1,072	1,072			
100129837	Bloomfield Hills	MI		09/27/2023									622	622			
100129839	Rialto	CA		09/27/2023									196	196			
100129840	Lawrenceville	GA		09/27/2023									182	182			
100129843	San Diego	CA		09/27/2023									427	427			
100129844	San Diego	CA		09/27/2023									399	399			
100129845	San Diego	CA		09/27/2023									487	487			
100129846	Wilton Manors	FL		09/27/2023									482	482			
100129851	Mount Juliet	TN		09/27/2023									341	341			
100129860	Cutler Bay	FL		09/27/2023									332	332			
100129861	Houston	TX		09/27/2023									231	231			
100129862	Richmond	TX		09/27/2023									275	275			
100129863	Houston	TX		09/27/2023									271	271			
100129864	West Palm Beach	FL		09/27/2023									1,545	1,545			
100129865	West Springfield	MA		09/27/2023									473	473			
100129866	Newark	NJ		09/27/2023									990	990			
100129867	Westfield	MA		09/27/2023									484	484			
100129868	Cleveland	OH		09/27/2023									130	130			
100129869	Springfield	MA		09/27/2023									488	488			
100129870	Indian Orchard	MA		09/27/2023									524	524			
100129871	Cleveland Heights	OH		09/27/2023									332	332			
100129872	Bridgeport	CT		09/27/2023									821	821			
100129873	Milwaukee	WI		09/27/2023									121	121			
100129874	Savannah	GA		09/27/2023									603	603			
100129875	New Windsor	NY		09/27/2023									653	653			
100129877	Park Forest	IL		09/27/2023									241	241			
100129878	Park Forest	IL		09/27/2023									230	230			
100129879	Atlantic City	NJ		09/27/2023									130	130			

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100129880	North East	MD		09/27/2023									241	241			
100129881	Miami	FL		09/27/2023									445	445			
100129882	Torrington	CT		09/27/2023									404	404			
100129883	Cedarville	NJ		09/27/2023									266	266			
100129884	East Quogue	NY		09/27/2023									830	830			
100129885	Old Forge	PA		09/27/2023									275	275			
100129886	Waterbury	CT		09/27/2023									711	711			
100129887	Warminster	PA		09/27/2023									156	156			
100129888	Fontana	CA		09/27/2023									621	621			
100129889	Waterbury	CT		09/27/2023									500	500			
100129891	New Haven	CT		09/27/2023									702	702			
100129892	Wilmington	DE		09/27/2023									300	300			
100129893	Chicago	IL		09/27/2023									394	394			
100129894	Hartford	CT		09/27/2023									658	658			
100129895	Cleveland	OH		09/27/2023									159	159			
100129896	Monroe	NC		09/27/2023									535	535			
100129897	Kansas City	MO		09/27/2023									295	295			
100129898	Cleveland	OH		09/27/2023									160	160			
100129900	Baltimore	MD		09/27/2023									363	363			
100129901	Portage	IN		09/27/2023									317	317			
100129902	Euclid	OH		09/27/2023									187	187			
100129903	Jacksonville	FL		09/27/2023									213	213			
100129904	Kansas City	MO		09/27/2023									358	358			
100129905	Riverhead	NY		09/27/2023									605	605			
100129906	Kansas City	MO		09/27/2023									290	290			
100129908	Hamilton Township	NJ		09/27/2023									414	414			
100129909	Baltimore	MD		09/27/2023									372	372			
100129910	Baltimore	MD		09/27/2023									390	390			
100129911	The Bronx	NY		09/27/2023									1,026	1,026			
100129912	Hazel Crest	IL		09/27/2023									290	290			
100129913	Paterson	NJ		09/27/2023									758	758			
100129914	Chicago	IL		09/27/2023									336	336			
100129915	Staten Island	NY		09/27/2023									999	999			
100129916	Cleveland	OH		09/27/2023									129	129			
100129917	Lakemore	OH		09/27/2023									154	154			
100129918	Round Lake Beach	IL		09/27/2023									282	282			
100129919	Bayport	NY		09/27/2023									929	929			
100129920	Round Lake Beach	IL		09/27/2023									158	158			
100129921	Scranton	PA		09/27/2023									430	430			
100129922	Milton	FL		09/27/2023									335	335			
100129923	Baltimore	MD		09/27/2023									118	118			
100129924	Uniondale	NY		09/27/2023									920	920			
100129925	Westland	MI		09/27/2023									155	155			
100129926	Independence	MO		09/27/2023									358	358			
100129927	Bronx	NY		09/27/2023									1,381	1,381			
100129928	Cherry Hill	NJ		09/27/2023									408	408			
100129929	Kansas City	MO		09/27/2023									306	306			
100129930	Cleveland	OH		09/27/2023									136	136			
100129931	Lockport	IL		09/27/2023									394	394			
100129932	Oneonta	NY		09/27/2023									275	275			
100129933	Trenton	NJ		09/27/2023									339	339			

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100129934	South Bend	IN		09/27/2023									200	200			
100129935	Florence	KY		09/27/2023									314	314			
100129936	Kansas City	MO		09/27/2023									449	449			
100129937	Clayton	NJ		09/27/2023									260	260			
100129938	Kansas City	MO		09/27/2023									454	454			
100129939	Chicago	IL		09/27/2023									135	135			
100129941	Waterbury	CT		09/27/2023									579	579			
100129942	Philadelphia	PA		09/27/2023									452	452			
100129943	Monticello	IN		09/27/2023									403	403			
100129944	Lancaster	PA		09/27/2023									313	313			
100129945	Knoxville	TN		09/27/2023									340	340			
100129946	Chicago	IL		09/27/2023									719	719			
100129947	Rockford	TN		09/27/2023									369	369			
100129948	Fitchburg	MA		09/27/2023									754	754			
100129949	Calumet City	IL		09/27/2023									264	264			
100129950	Houma	LA		09/27/2023									173	173			
100129952	Goshen	NY		09/27/2023									578	578			
100129953	Mays Landing	NJ		09/27/2023									336	336			
100129954	Miami	FL		09/27/2023									1,279	1,279			
100129955	Covington	KY		09/27/2023									240	240			
100129957	Wilmington	DE		09/27/2023									311	311			
100129958	Central Islip	NY		09/27/2023									626	626			
100129959	Stafford	VA		09/27/2023									258	258			
100129960	Port Charlotte	FL		09/27/2023									783	783			
100129961	Detroit	MI		09/27/2023									184	184			
100129962	Milwaukee	WI		09/27/2023									124	124			
100129963	Farmingdale	NY		09/27/2023									951	951			
100129964	Miami Beach	FL		09/27/2023									260	260			
100129965	Hicksville	NY		09/27/2023									1,102	1,102			
100129966	Chicago	IL		09/27/2023									259	259			
100129967	Riviera Beach	FL		09/27/2023									291	291			
100129968	Garfield	NJ		09/27/2023									463	463			
100129969	Yonkers	NY		09/27/2023									969	969			
100129970	Irvington	NJ		09/27/2023									252	252			
100129971	Rocky Face	GA		09/27/2023									366	366			
100129972	Rocky Face	GA		09/27/2023									366	366			
100129973	Miami	FL		09/27/2023									1,147	1,147			
100129974	Cedartown	GA		09/27/2023									226	226			
100129975	Garfield Heights	OH		09/27/2023									159	159			
100129976	Sparrow Bush	NY		09/27/2023									548	548			
100129977	Nanuet	NY		09/27/2023									873	873			
100129978	Fairborn	OH		09/27/2023									225	225			
100129979	Dayton	OH		09/27/2023									210	210			
100129980	Mastic	NY		09/27/2023									715	715			
100129981	New Haven	CT		09/27/2023									434	434			
100129982	Catskill	NY		09/27/2023									400	400			
100129983	East Orange	NJ		09/27/2023									529	529			
100129984	Cleveland	OH		09/27/2023									128	128			
100129985	Atlantic City	NJ		09/27/2023									440	440			
100129986	Norfolk	VA		09/27/2023									392	392			
100129987	Mays Landing	NJ		09/27/2023									157	157			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129988	Houston	TX		09/27/2023									178	178			
100129989	Oklahoma City	OK		09/27/2023									272	272			
100129990	Farmingville	NY		09/27/2023									779	779			
100129991	Poughkeepsie	NY		09/27/2023									486	486			
100129992	Oklahoma City	OK		09/27/2023									234	234			
100129994	Oklahoma City	OK		09/27/2023									238	238			
100129995	Spring Valley	NY		09/27/2023									920	920			
100129996	Wellston	OK		09/27/2023									218	218			
100129997	Oklahoma City	OK		09/27/2023									218	218			
100129998	Eastpointe	MI		09/27/2023									205	205			
100129999	Philadelphia	PA		09/27/2023									345	345			
100130000	Oklahoma City	OK		09/27/2023									183	183			
100130001	Lynbrook	NY		09/27/2023									1,424	1,424			
100130002	Port Orange	FL		09/27/2023									187	187			
100130003	Winter Haven	FL		09/27/2023									307	307			
100130004	Camden	NJ		09/27/2023									98	98			
100130005	Ashland	KY		09/27/2023									312	312			
100130006	Philadelphia	PA		09/27/2023									410	410			
100130007	Goshen	NY		09/27/2023									585	585			
100130008	Ashland	KY		09/27/2023									163	163			
100130009	Bloomingburg	NY		09/27/2023									430	430			
100130010	Montgomery	NY		09/27/2023									509	509			
100130011	Crest Hill	IL		09/27/2023									168	168			
100130012	Chester	PA		09/27/2023									257	257			
100130013	Millville	NJ		09/27/2023									231	231			
100130014	Middle Township	NJ		09/27/2023									304	304			
100130015	Galloway	NJ		09/27/2023									151	151			
100130016	Lufkin	TX		09/27/2023									227	227			
100130017	Lufkin	TX		09/27/2023									227	227			
100130018	Lufkin	TX		09/27/2023									236	236			
100130019	Lufkin	TX		09/27/2023									225	225			
100130020	Columbus	OH		09/27/2023									415	415			
100130021	Sharon Hill	PA		09/27/2023									335	335			
100130022	Central Islip	NY		09/27/2023									763	763			
100130023	Allentown	PA		09/27/2023									216	216			
100130024	City Of Orange	NJ		09/27/2023									555	555			
100130025	Lufkin	TX		09/27/2023									239	239			
100130026	Lufkin	TX		09/27/2023									266	266			
100130027	Cape May Court House	NJ		09/27/2023									429	429			
100130028	New Orleans	LA		09/27/2023									325	325			
100130029	Milwaukee	WI		09/27/2023									262	262			
100130030	Philadelphia	PA		09/27/2023									321	321			
100130031	Bloomingdale	IL		09/27/2023									357	357			
100130032	Brooklyn	MD		09/27/2023									267	267			
100130033	Eagle River	AK		09/27/2023									450	450			
100130034	Arlington	TX		09/27/2023									455	455			
100130035	Buffalo	NY		09/27/2023									293	293			
100130036	Lenoir	NC		09/27/2023									179	179			
100130037	Staten Island	NY		09/27/2023									1,521	1,521			
100130038	South Bend	IN		09/27/2023									223	223			
100130039	Chicago	IL		09/27/2023									320	320			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130040	Philadelphia	PA		09/27/2023									261	261			
100130041	Kansas City	MO		09/27/2023									311	311			
100130042	Lake City	FL		09/27/2023									224	224			
100130043	New Britain	CT		09/27/2023									625	625			
100130045	Baltimore	MD		09/27/2023									228	228			
100130046	Lanham	MD		09/27/2023									11,186	11,186			
100130047	Rio Rancho	NM		09/27/2023									362	362			
100130048	Ambridge	PA		09/27/2023									235	235			
100130049	Clarksville	TN		09/27/2023									367	367			
100130050	Scranton	PA		09/27/2023									156	156			
100130051	Memphis	TN		09/27/2023									187	187			
100130052	Chester	NY		09/27/2023									339	339			
100130053	Wyandanch	NY		09/27/2023									2,817	2,817			
100130054	Lorain	OH		09/27/2023									133	133			
100130055	Kansas City	MO		09/27/2023									163	163			
100130056	Warren	MI		09/27/2023									192	192			
100130058	Cleveland	OH		09/27/2023									124	124			
100130059	Fort Wayne	IN		09/27/2023									144	144			
100130060	Dunmore	PA		09/27/2023									258	258			
100130061	Milton	FL		09/27/2023									226	226			
100130062	Houston	TX		09/27/2023									260	260			
100130098	Amerstdam	NLD		09/26/2023									353	389	36		36
100130099	Amerstdam	NLD		09/26/2023										51	51		51
100130100	Amerstdam	NLD		09/26/2023										101	101		101
100130101	Amerstdam	NLD		09/26/2023										40	40		40
100130102	Amerstdam	NLD		09/26/2023										46	46		46
100130103	Amerstdam	NLD		09/26/2023										63	63		63
100130104	Amerstdam	NLD		09/26/2023										58	58		58
100130105	Amerstdam	NLD		09/26/2023										48	48		48
100130106	Amerstdam	NLD		09/26/2023										780	780		780
100130107	Amerstdam	NLD		09/26/2023										294	294		294
100130108	Amerstdam	NLD		09/26/2023									451	486	35		35
100130109	Amerstdam	NLD		09/26/2023										105	105		105
100130110	Amerstdam	NLD		09/26/2023										105	105		105
100130111	Amerstdam	NLD		09/26/2023										172	172		172
100130112	Amerstdam	NLD		09/26/2023									2,537	2,620	83		83
100130113	Amerstdam	NLD		09/26/2023										84	84		84
100130114	Amerstdam	NLD		09/26/2023										94	94		94
100130115	Amerstdam	NLD		09/26/2023										69	69		69
100130116	Amerstdam	NLD		09/26/2023										73	73		73
100130117	Amerstdam	NLD		09/26/2023									302	316	14		14
100130118	Amerstdam	NLD		09/26/2023										17	17		17
100130119	Amerstdam	NLD		09/26/2023									367	405	38		38
100130120	Amerstdam	NLD		09/26/2023										30	30		30
100130121	Amerstdam	NLD		09/26/2023										66	66		66
100130122	Amerstdam	NLD		09/26/2023									455	474	18		18
100130123	Amerstdam	NLD		09/26/2023										96	96		96
100130124	Amerstdam	NLD		09/26/2023										73	73		73
100130125	Amerstdam	NLD		09/26/2023										121	121		121
100130126	Amerstdam	NLD		09/26/2023										51	51		51
100130127	Amerstdam	NLD		09/26/2023									269	329	60		60

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130128	Amerstdam	NLD		09/26/2023										181	181		181
100130129	Amerstdam	NLD		09/26/2023									80	86	6		6
100130130	Amerstdam	NLD		09/26/2023										60	60		60
100130131	Amerstdam	NLD		09/26/2023									236	249	12		12
100130132	Amerstdam	NLD		09/26/2023									356	447	91		91
100130133	Amerstdam	NLD		09/26/2023										61	61		61
100130134	Amerstdam	NLD		09/26/2023										140	140		140
100130135	Amerstdam	NLD		09/26/2023										65	65		65
100130136	Amerstdam	NLD		09/26/2023										81	81		81
100130140	San Antonio	TX		11/15/2023									300	300			
100130145	Chicago	IL		11/15/2023									136	136			
100130149	Baytown	TX		11/15/2023									114	114			
100130152	Oxford	NJ		11/15/2023									267	267			
100130160	Scranton	PA		11/15/2023									60	60			
100130169	Laguna Niguel	CA		11/15/2023									11,110	11,110			
100130172	Honolulu	HI		11/15/2023									293	293			
100130178	Arcadia	CA		11/15/2023									1,652	1,652			
100130180	Boca Raton	FL		11/15/2023									239	239			
100130182	Omaha	NE		11/15/2023									147	147			
100130183	Klamath Falls	OR		11/15/2023									94	94			
100130185	San Diego	CA		11/15/2023									284	284			
100130189	Sandy	UT		11/15/2023									105	105			
100130194	Saint Clair Shores	MI		11/15/2023									97	97			
100130196	Palm Springs	CA		11/15/2023									296	296			
100130197	Stuart	FL		11/15/2023									236	236			
100130201	Houston	TX		11/15/2023									292	292			
100130210	Auburn	WA		11/15/2023									352	352			
100130211	Seattle	WA		11/15/2023									48	48			
100130213	Lighthouse Point	FL		11/15/2023									1,636	1,636			
100130216	Fort Mohave	AZ		11/15/2023									157	157			
100130223	Georgetown	TX		11/15/2023									635	635			
100130226	Simi Valley	CA		11/15/2023									2,416	2,416			
100130228	Pinole	CA		11/15/2023									612	612			
100130229	Norwalk	CA		11/15/2023									268	268			
100130233	Las Vegas	NV		11/15/2023									210	210			
100130236	Lynwood	CA		09/28/2023									553	553			
100130237	Plainfield	IL		09/28/2023									677	677			
100130238	Saint George	UT		09/28/2023									1,422	1,422			
100130240	Lexington	SC		09/28/2023									460	460			
100130241	Rome	GA		09/28/2023									257	257			
100130242	Marietta	GA		09/28/2023									298	298			
100130244	Wills Point	TX		09/28/2023									363	363			
100130245	Indian River	MI		09/28/2023									511	511			
100130246	Columbia	SC		09/28/2023									237	237			
100130247	Davenport	FL		09/28/2023									487	487			
100130248	Humble	TX		09/28/2023									1,070	1,070			
100130249	Bakersfield	CA		09/28/2023									1,154	1,154			
100130251	Norristown	PA		09/28/2023									91	91			
100130252	Katy	TX		09/28/2023									2,481	2,481			
100130253	Vacaville	CA		09/28/2023									746	746			
100130254	Heber City	UT		09/28/2023									412	412			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130255	Los Banos	CA		09/28/2023									10,449	10,449			
100130256	Big Sky	MT		09/28/2023									1,519	1,519			
100130257	Batesburg	SC		09/28/2023									9,198	9,198			
100130258	Lompoc	CA		09/28/2023									821	821			
100130260	Auburn	WA		09/28/2023									171	171			
100130261	Shreveport	LA		09/28/2023									195	195			
100130262	Azusa	CA		09/28/2023									475	475			
100130265	Atlanta	GA		09/28/2023									608	608			
100130266	Bakersfield	CA		09/28/2023									229	229			
100130267	Pemberton	NJ		09/28/2023									155	155			
100130268	San Antonio	TX		09/28/2023									214	214			
100130269	Bakersfield	CA		09/28/2023									707	707			
100130270	Litchfield Park	AZ		09/28/2023									314	314			
100130271	Chicago	IL		09/28/2023									244	244			
100130272	Goodyear	AZ		09/28/2023									373	373			
100130273	Buckeye	AZ		09/28/2023									371	371			
100130274	Goodyear	AZ		09/28/2023									381	381			
100130275	Seguin	TX		09/28/2023									155	155			
100130276	Willingboro	NJ		09/28/2023									328	328			
100130277	Durham	NC		09/28/2023									367	367			
100130278	Grayslake	IL		09/28/2023									273	273			
100130279	Roselle	NJ		09/28/2023									309	309			
100130280	Smyrna	TN		09/28/2023									341	341			
100130281	San Jacinto	CA		09/28/2023									577	577			
100130282	Charlotte	NC		09/28/2023									222	222			
100130283	Dekalb	IL		09/28/2023									193	193			
100130284	Kissimmee	FL		09/28/2023									288	288			
100130285	San Diego	CA		09/28/2023									1,113	1,113			
100130286	Homestead	FL		09/28/2023									382	382			
100130287	Saint Clair Shores	MI		09/28/2023									330	330			
100130288	Miami	FL		09/28/2023									376	376			
100130289	Atlantic Beach	SC		09/28/2023									438	438			
100130290	Port Saint Lucie	FL		09/28/2023									285	285			
100130291	Albany	NY		09/28/2023									225	225			
100130292	Riverview	FL		09/28/2023									415	415			
100130293	Nutley	NJ		09/28/2023									1,089	1,089			
100130294	Dripping Springs	TX		09/28/2023									1,260	1,260			
100130295	La Habra	CA		09/28/2023									1,740	1,740			
100130296	Las Vegas	NV		09/28/2023									343	343			
100130297	Saint Augustine	FL		09/28/2023									462	462			
100130298	Columbus	OH		09/28/2023									155	155			
100130299	North Las Vegas	NV		09/28/2023									413	413			
100130301	Upland	CA		09/28/2023									1,254	1,254			
100130302	Roseville	CA		09/28/2023									835	835			
100130303	Las Vegas	NV		09/28/2023									250	250			
100130304	Trenton	NJ		09/28/2023									115	115			
100130305	Salisbury	NC		09/28/2023									184	184			
100130306	Lakeside	CA		09/28/2023									788	788			
100130307	Stuart	FL		09/28/2023									1,830	1,830			
100130308	Summerfield	FL		09/28/2023									234	234			
100130309	Denver	CO		09/28/2023									370	370			

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100130310	Buffalo	WY		09/28/2023									1,314	1,314			
100130311	San Antonio	TX		09/28/2023									413	413			
100130312	West Hills	CA		09/28/2023									1,016	1,016			
100130313	Van Nuys	CA		09/28/2023									6,394	6,394			
100130314	Zephyrhills	FL		09/28/2023									477	477			
100130315	Fort Lauderdale	FL		09/28/2023									136	136			
100130316	Pacific Palisades	CA		09/28/2023									2,255	2,255			
100130317	Wesley Chapel	FL		09/28/2023									2,938	2,938			
100130319	Temecula	CA		09/28/2023									1,110	1,110			
100130320	Akron	OH		09/28/2023									173	173			
100130321	Springfield	VA		09/28/2023									1,786	1,786			
100130322	Port Orange	FL		09/28/2023									570	570			
100130323	Placerville	CA		09/28/2023									630	630			
100130324	Waterbury	CT		09/28/2023									295	295			
100130325	Tacoma	WA		09/28/2023									874	874			
100130326	Lehigh Acres	FL		09/28/2023									153	153			
100130327	Derby	CT		09/28/2023									245	245			
100130328	Cleveland	OH		09/28/2023									249	249			
100130329	Apple Valley	CA		09/28/2023									243	243			
100130330	Phoenix	AZ		09/28/2023									951	951			
100130331	Queen Creek	AZ		09/28/2023									1,155	1,155			
100130332	Baltimore	MD		09/28/2023									115	115			
100130333	Great Barrington	MA		09/28/2023									1,523	1,523			
100130334	Asheboro	NC		09/28/2023									212	212			
100130335	Baytown	TX		09/28/2023									208	208			
100130336	Seminole	FL		09/28/2023									610	610			
100130337	Dallas	TX		09/28/2023									922	922			
100130338	Helotes	TX		09/28/2023									329	329			
100130339	Edinburg	TX		09/28/2023									155	155			
100130340	Yakima	WA		09/28/2023									196	196			
100130341	Ocala	FL		09/28/2023									298	298			
100130342	Ocala	FL		09/28/2023									291	291			
100130343	Hillsboro	OR		09/28/2023									144	144			
100130344	Peoria	IL		09/28/2023									115	115			
100130345	Stuart	FL		09/28/2023									980	980			
100130346	Davenport	FL		09/28/2023									394	394			
100130347	Cary	IL		09/28/2023									219	219			
100130348	Tobyhanna	PA		09/28/2023									302	302			
100130350	Austin	TX		09/28/2023									744	744			
100130351	Port Saint Lucie	FL		09/28/2023									455	455			
100130352	Greenville	MI		09/28/2023									266	266			
100130353	Jewett	TX		09/28/2023									274	274			
100130354	Port Saint Lucie	FL		09/28/2023									862	862			
100130356	Arlington	TX		09/28/2023									793	793			
100130357	Washington	DC		09/28/2023									1,103	1,103			
100130358	Novato	CA		09/28/2023									1,936	1,936			
100130359	Sandpoint	ID		09/28/2023									734	734			
100130360	Phoenix	AZ		09/28/2023									743	743			
100130361	Phoenix	AZ		09/28/2023									580	580			
100130362	Myrtle Beach	SC		09/28/2023									447	447			
100130363	Vonore	TN		09/28/2023									2,037	2,037			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130364	Libertyville	IL		09/28/2023									209	209			
100130365	Las Vegas	NV		09/28/2023									276	276			
100130366	Katy	TX		09/28/2023									1,026	1,026			
100130367	Cleveland	OH		09/28/2023									69	69			
100130368	Pottsboro	TX		09/28/2023									423	423			
100130369	Arlington	VA		09/28/2023									167	167			
100130370	Chicago	IL		09/28/2023									239	239			
100130371	Indianapolis	IN		09/28/2023									69	69			
100130372	Plymouth	MI		09/28/2023									371	371			
100130373	Chamblee	GA		09/28/2023									504	504			
100130374	Morongo Valley	CA		09/28/2023									230	230			
100130375	Ocala	FL		09/28/2023									356	356			
100130376	Denver	CO		09/28/2023									255	255			
100130377	Arizona City	AZ		09/28/2023									189	189			
100130379	Monroe	GA		09/28/2023									303	303			
100130380	Pinole	CA		09/28/2023									554	554			
100130381	Winter Garden	FL		09/28/2023									449	449			
100130382	Bridgeport	CT		09/28/2023									167	167			
100130383	Lubbock	TX		09/28/2023									107	107			
100130384	Arcadia	FL		09/28/2023									48	48			
100130385	Baton Rouge	LA		09/28/2023									53	53			
100130386	Kirkland	WA		09/28/2023									4,329	4,329			
100130387	Jacksonville	FL		09/28/2023									204	204			
100130388	Stephens City	VA		09/28/2023									120	120			
100130389	The Villages	FL		09/28/2023									277	277			
100130390	Palmetto	FL		09/28/2023									472	472			
100130391	Los Angeles	CA		09/28/2023									3,724	3,724			
100130392	Granby	CT		09/28/2023									148	148			
100130394	Spencer	OK		09/28/2023									48	48			
100130395	Orlando	FL		09/28/2023									251	251			
100130396	Brunswick	GA		09/28/2023									331	331			
100130397	Atlanta	GA		09/28/2023									267	267			
100130398	Corpus Christi	TX		09/28/2023									57	57			
100130400	Brownsville	TX		09/28/2023									57	57			
100130401	Gallatin	TN		09/28/2023									5,950	5,950			
100130402	Jamaica	NY		09/28/2023									196	196			
100130403	Bellmore	NY		09/28/2023									273	273			
100130405	Tamarac	FL		09/28/2023									192	192			
100130406	Port Saint Lucie	FL		09/28/2023									347	347			
100130407	Austin	TX		09/28/2023									183	183			
100130408	Meridian	ID		09/28/2023									137	137			
100130409	Cortlandt Manor	NY		09/28/2023									215	215			
100130410	Norristown	PA		09/28/2023									58	58			
100130411	Tacoma	WA		09/28/2023									311	311			
100130412	Atlantic City	NJ		09/28/2023									97	97			
100130413	Hollywood	FL		09/28/2023									184	184			
100130414	Suffern	NY		09/28/2023									231	231			
100130415	Wichita	KS		09/28/2023									65	65			
100130417	Suffern	NY		09/28/2023									206	206			
100130418	Woodbridge	VA		09/28/2023									351	351			
100130419	Robbinsville	NJ		09/28/2023									61	61			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130421	Randallstown	MD		09/28/2023									152	152			
100130422	Randallstown	MD		09/28/2023									143	143			
100130424	West Palm Beach	FL		09/28/2023									121	121			
100130425	Tulsa	OK		09/28/2023									153	153			
100130427	Lexington Park	MD		09/28/2023									50	50			
100130428	Naples	FL		09/28/2023									339	339			
100130429	Hempstead	NY		09/28/2023									504	504			
100130430	Los Angeles	CA		09/28/2023									399	399			
100130431	Gainesville	FL		09/28/2023									124	124			
100130432	Cherry Hill	NJ		09/28/2023									246	246			
100130433	Jacksonville	NC		09/28/2023									8,276	8,276			
100130434	Fort Lauderdale	FL		09/28/2023									134	134			
100130435	Davenport	FL		09/28/2023									178	178			
100130436	Evans	CO		09/28/2023									121	121			
100130437	Fall River	MA		09/28/2023									576	576			
100130438	Kalama	WA		09/28/2023									2,545	2,545			
100130439	Norwich	CT		09/28/2023									125	125			
100130440	Stuart	FL		09/28/2023									356	356			
100130441	Akron	OH		09/28/2023									129	129			
100130442	Yorktown Heights	NY		09/28/2023									1,918	1,918			
100130443	Las Vegas	NV		09/28/2023									256	256			
100130444	Artesia	CA		09/28/2023									309	309			
100130445	Philadelphia	PA		09/28/2023									76	76			
100130446	New Milford	CT		09/28/2023									1,894	1,894			
100130447	Naples	FL		09/28/2023									245	245			
100130449	Houston	TX		09/28/2023									1,241	1,241			
100130450	Ridgewood	NY		09/28/2023									600	600			
100130451	Midland	TX		09/28/2023									600	600			
100130452	Saint Cloud	FL		09/28/2023									560	560			
100130453	Central Islip	NY		09/28/2023									392	392			
100130454	Port Chester	NY		09/28/2023									496	496			
100130455	Stockton	CA		09/28/2023									356	356			
100130457	Dundalk	MD		09/28/2023									10,332	10,332			
100130458	Huntingburg	IN		09/28/2023									111	111			
100130459	Ventura	CA		09/28/2023									469	469			
100131570	Casa Grande	AZ		10/05/2023									245	245			
100131571	Tujunga	CA		10/05/2023									542	542			
100131572	Panama City Beach	FL		10/05/2023									240	240			
100131573	Macon	GA		10/05/2023									188	188			
100131575	Salem	OR		10/05/2023									185	185			
100131576	Walnut	CA		10/05/2023									974	974			
100131577	Melrose Park	IL		10/05/2023									248	248			
100131578	Los Angeles	CA		10/05/2023									817	817			
100131579	Wildwood Crest	NJ		10/05/2023									236	236			
100131580	Salem	OR		10/05/2023									277	277			
100131581	Indian Trail	NC		10/06/2023									276	276			
100131582	Blue Ridge	GA		10/06/2023									310	310			
100131583	Lincoln City	OR		10/06/2023									527	527			
100131584	Youngsville	NC		10/06/2023									199	199			
100131585	Oceanside	CA		10/06/2023									557	557			
100131586	Rocky Mount	MO		10/06/2023									233	233			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131587	Fredericksburg	TX		10/06/2023									508	508			
100131588	Broken Bow	OK		10/06/2023									252	252			
100131589	Ogden	UT		10/06/2023									429	429			
100131590	Kalispell	MT		10/06/2023									654	654			
100131591	Kissimmee	FL		10/06/2023									227	227			
100131592	Aurora	CO		10/06/2023									205	205			
100131593	Dacono	CO		10/06/2023									283	283			
100131594	Ocala	FL		10/06/2023									170	170			
100131595	Santee	CA		10/06/2023									218	218			
100131596	Angel Fire	NM		10/06/2023									300	300			
100131597	Raleigh	NC		10/06/2023									40,214	40,214			
100131598	Sunset Beach	NC		10/06/2023									246	246			
100131599	Frederick	MD		10/06/2023									253	253			
100131600	Mckinney	TX		10/06/2023									256	256			
100131601	Pawling	NY		10/06/2023									229	229			
100131602	Fanwood	NJ		10/06/2023									402	402			
100131603	Saint George	UT		10/06/2023									303	303			
100131604	Apache Junction	AZ		10/06/2023									500	500			
100131605	Kissimmee	FL		10/06/2023									320	320			
100131606	Rockledge	FL		10/06/2023									387	387			
100131607	Tucson	AZ		10/06/2023									2,016	2,016			
100131608	Murrells Inlet	SC		10/06/2023									171	171			
100131609	Irving	TX		10/06/2023									10,290	10,290			
100131610	Cocoa Beach	FL		10/06/2023									243	243			
100131611	Spokane	WA		10/06/2023									280	280			
100131612	Springfield	MA		10/06/2023									173	173			
100131613	Scranton	PA		10/06/2023									179	179			
100131614	Trenton	OH		10/06/2023									181	181			
100131615	Westfield	IN		10/06/2023									420	420			
100131616	Kissimmee	FL		10/06/2023									457	457			
100131617	Rio Rancho	NM		10/06/2023									516	516			
100131618	Tujunga	CA		10/06/2023									413	413			
100131619	Billings	MT		10/06/2023									280	280			
100131620	Davenport	FL		10/06/2023									306	306			
100131621	Atlanta	GA		10/06/2023									289	289			
100131622	Dallas	TX		10/06/2023									202	202			
100131623	Ocala	FL		10/06/2023									357	357			
100131624	Herriman	UT		10/06/2023									308	308			
100131625	Eugene	OR		10/06/2023									381	381			
100131626	Winchester	VA		10/06/2023									244	244			
100131627	Rancho Mirage	CA		10/06/2023									511	511			
100131628	Columbia	TN		10/06/2023									1,123	1,123			
100131629	Palm Desert	CA		10/06/2023									4,313	4,313			
100131630	Rotonda West	FL		10/06/2023									573	573			
100131631	Altus	OK		10/06/2023									253	253			
100131632	Strasburg	CO		10/06/2023									296	296			
100131633	Battle Ground	WA		10/06/2023									191	191			
100131634	Landers	CA		10/06/2023									182	182			
100131635	Shirley	NY		10/06/2023									187	187			
100131636	Sacramento	CA		10/06/2023									714	714			
100131637	Lancaster	CA		10/06/2023									224	224			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131638	Zionsville	IN		10/06/2023									262	262			
100131639	Winter Park	CO		10/06/2023									365	365			
100131640	Washington	DC		10/06/2023									1,488	1,488			
100131641	Martinez	CA		10/06/2023									736	736			
100131642	Sanger	CA		10/06/2023									479	479			
100131643	Kyle	TX		10/06/2023									194	194			
100131644	Plumas Lake	CA		10/06/2023									351	351			
100131645	Prairie View	TX		10/06/2023									164	164			
100131646	Liberty Hill	TX		10/06/2023									268	268			
100131647	Edgewater	FL		10/06/2023									248	248			
100131648	Ocean City	MD		10/06/2023									549	549			
100131649	Dagsboro	DE		10/06/2023									205	205			
100131650	Miami	FL		10/06/2023									566	566			
100131651	Frisco	TX		10/06/2023									(34,520)	(34,520)			
100131652	Indio	CA		10/06/2023									295	295			
100131653	Portland	OR		10/06/2023									265	265			
100131654	Hot Springs	AR		10/06/2023									185	185			
100131655	Mohave Valley	AZ		10/06/2023									217	217			
100131656	The Villages	FL		10/06/2023									588	588			
100131657	Sarasota	FL		10/06/2023									500	500			
100131658	Reno	NV		10/06/2023									529	529			
100131659	Bend	OR		10/06/2023									390	390			
100131660	Tabernash	CO		10/06/2023									818	818			
100131661	Sherman	TX		10/06/2023									325	325			
100131662	Miami	FL		10/06/2023									357	357			
100131663	Chestnut Ridge	NY		10/06/2023									444	444			
100131664	Virginia Beach	VA		10/06/2023									257	257			
100131665	Eagle Mountain	UT		10/06/2023									318	318			
100131666	Pomona	CA		10/06/2023									283	283			
100131667	Converse	TX		10/06/2023									477	477			
100131668	Port Aransas	TX		10/06/2023									330	330			
100131669	Waddell	AZ		10/06/2023									367	367			
100131670	Palm Coast	FL		10/06/2023									312	312			
100131671	Jersey City	NJ		10/06/2023									548	548			
100131672	Jersey City	NJ		10/06/2023									284	284			
100131673	Tucson	AZ		10/06/2023									174	174			
100131674	Indianapolis	IN		10/06/2023									237	237			
100131675	Beechgrove	TN		10/06/2023									465	465			
100131676	Nashville	TN		10/06/2023									1,504	1,504			
100131678	Warminster	PA		10/06/2023									491	491			
100131679	Smyrna	TN		10/06/2023									846	846			
100131680	Arvada	CO		10/06/2023									660	660			
100131682	Hopkins	SC		10/06/2023									226	226			
100131683	Gwynn Oak	MD		10/06/2023									492	492			
100131684	Clarksville	TN		10/06/2023									417	417			
100131685	Louisville	KY		10/06/2023									152	152			
100131686	Louisville	KY		10/06/2023									124	124			
100131687	Tuscaloosa	AL		10/06/2023									2,757	2,757			
100131688	Oakley	CA		10/06/2023									466	466			
100131689	Mesa	AZ		10/06/2023									376	376			
100131690	Antioch	TN		10/06/2023									621	621			

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100131691	Hermitage	TN		10/06/2023									1,585	1,585			
100131692	Methuen	MA		10/06/2023									605	605			
100131693	Murfreesboro	TN		10/06/2023									238	238			
100131694	Marietta	GA		10/06/2023									68	68			
100131695	Palmyra	VA		10/06/2023									367	367			
100131696	Riverside	CA		10/06/2023									417	417			
100131697	Huntington Park	CA		10/06/2023									311	311			
100131698	Nashville	TN		10/06/2023									418	418			
100131699	Greensboro	MD		10/06/2023									178	178			
100131700	Seattle	WA		10/06/2023									1,020	1,020			
100131701	Baltimore	MD		10/06/2023									2,149	2,149			
100131702	Goodlettsville	TN		10/06/2023									610	610			
100131703	Owensboro	KY		10/06/2023									113	113			
100131704	Murfreesboro	TN		10/06/2023									393	393			
100131705	Jackson	TN		10/06/2023									1,273	1,273			
100131706	Pinson	AL		10/06/2023									1,319	1,319			
100131708	Annandale	VA		10/06/2023									800	800			
100131709	Decatur	GA		10/06/2023									180	180			
100131710	Des Moines	WA		10/06/2023									368	368			
100131711	Modesto	CA		10/06/2023									626	626			
100131712	Indianapolis	IN		10/06/2023									1,291	1,291			
100131713	Evansville	IN		10/06/2023									495	495			
100131715	Amelia Court House	VA		10/06/2023									10,320	10,320			
100131716	Concord	NC		10/06/2023									353	353			
100131717	Warsaw	IN		10/06/2023									270	270			
100131718	Montgomery Village	MD		10/06/2023									236	236			
100131719	Murfreesboro	TN		10/06/2023									1,804	1,804			
100131720	Hanover Park	IL		10/06/2023									868	868			
100131721	Odenton	MD		10/06/2023									481	481			
100131723	Holliston	MA		10/06/2023									608	608			
100131724	Washington	DC		10/06/2023									571	571			
100131725	Demossville	KY		10/06/2023									330	330			
100131726	Leominster	MA		10/06/2023									802	802			
100131727	Chattanooga	TN		10/06/2023									101	101			
100131729	Essex	MD		10/06/2023									304	304			
100131730	Allentown	PA		10/06/2023									271	271			
100131732	Harrisonburg	VA		10/06/2023									340	340			
100131734	Durham	NC		10/06/2023									1,491	1,491			
100131735	Fort Myers	FL		10/06/2023									643	643			
100131736	Knoxville	TN		10/06/2023									549	549			
100131737	Antioch	TN		10/06/2023									384	384			
100131738	Lexington	SC		10/06/2023									391	391			
100131739	Ashland City	TN		10/06/2023									659	659			
100131740	Nashville	TN		10/06/2023									663	663			
100131741	Windsor Mill	MD		10/06/2023									373	373			
100131742	Columbia	TN		10/06/2023									348	348			
100131744	Manchester	TN		10/06/2023									1,043	1,043			
100131745	Clarksville	TN		10/06/2023									459	459			
100131746	Indianapolis	IN		10/06/2023									126	126			
100131748	Orange Beach	AL		10/06/2023									252	252			
100131749	Nashville	TN		10/06/2023									545	545			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131750	Smyrna	TN		10/06/2023									288	288			
100131751	Murfreesboro	TN		10/06/2023									1,898	1,898			
100131753	Maineville	OH		10/06/2023									582	582			
100131754	Memphis	TN		10/06/2023									298	298			
100131755	Moreno Valley	CA		10/06/2023									1,303	1,303			
100131756	Woodstock	VA		10/06/2023									270	270			
100131757	Bakersfield	CA		10/06/2023									506	506			
100131758	Bowling Green	KY		10/06/2023									215	215			
100131759	Nashville	TN		10/06/2023									746	746			
100131760	Lexington	KY		10/06/2023									631	631			
100131761	Stevensville	MD		10/06/2023									428	428			
100131763	Rockville	MD		10/06/2023									366	366			
100131765	Manchester	TN		10/06/2023									610	610			
100131766	Chicago	IL		10/06/2023									409	409			
100131767	Lanham	MD		10/06/2023									717	717			
100131768	Summertown	TN		10/06/2023									583	583			
100131770	Laurel	MD		10/06/2023									549	549			
100131771	Olympia	WA		10/06/2023									1,525	1,525			
100131772	Baltimore	MD		10/06/2023									213	213			
100131773	Gaston	SC		10/06/2023									159	159			
100131774	Vallejo	CA		10/06/2023									497	497			
100131775	Antioch	TN		10/06/2023									777	777			
100131777	Silver Spring	MD		10/06/2023									1,669	1,669			
100131778	Antioch	TN		10/06/2023									853	853			
100131779	Westwego	LA		10/06/2023									302	302			
100131781	Los Angeles	CA		10/06/2023									362	362			
100131782	Huntington Park	CA		10/06/2023									321	321			
100131783	Sherwood	OR		10/06/2023									368	368			
100131784	Splendora	TX		10/06/2023									338	338			
100131785	Lake Elsinore	CA		10/06/2023									134	134			
100131787	Dallastown	PA		10/06/2023									116	116			
100131791	Palmetto	FL		10/06/2023									316	316			
100131795	Lehi	UT		10/06/2023									538	538			
100131797	Glendale	CA		10/06/2023									421	421			
100131798	Neptune	NJ		10/06/2023									231	231			
100131799	Happy Valley	OR		10/06/2023									299	299			
100131800	Irving	TX		10/06/2023									513	513			
100131801	Midwest City	OK		10/06/2023									131	131			
100131802	Los Angeles	CA		10/06/2023									352	352			
100131803	El Sobrante	CA		10/06/2023									481	481			
100131804	Portland	ME		10/06/2023									106	106			
100131805	Camarillo	CA		10/06/2023									458	458			
100131806	San Jose	CA		10/06/2023									345	345			
100131807	Los Angeles	CA		10/06/2023									594	594			
100131808	Powell	OH		10/06/2023									284	284			
100131809	Midlothian	TX		10/06/2023									80	80			
100131811	North Hills	CA		10/06/2023									449	449			
100131812	Knoxville	TN		10/06/2023									105	105			
100131814	Mount Vernon	WA		10/06/2023									158	158			
100131815	Dumfries	VA		10/06/2023									291	291			
100131816	Apple Valley	CA		10/06/2023									334	334			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131817	Virginia Beach	VA		10/06/2023									175	175			
100131818	San Jacinto	CA		10/06/2023									333	333			
100131819	Livonia	MI		10/06/2023									218	218			
100131820	Derwood	MD		10/06/2023									295	295			
100131821	Knightdale	NC		10/06/2023									238	238			
100131822	Los Angeles	CA		10/06/2023									874	874			
100131825	Los Angeles	CA		10/06/2023									523	523			
100131826	Frisco	TX		10/06/2023									528	528			
100131827	Las Vegas	NV		10/06/2023									650	650			
100131828	Paso Robles	CA		10/06/2023									260	260			
100131829	Fillmore	CA		10/06/2023									313	313			
100131830	Cypress	TX		10/06/2023									546	546			
100131831	Riverside	CA		10/06/2023									243	243			
100131833	Shafter	CA		10/06/2023									459	459			
100131834	Mullica Hill	NJ		10/06/2023									256	256			
100131835	Destin	FL		10/06/2023									419	419			
100131836	South Yarmouth	MA		10/06/2023									188	188			
100131837	Seabrook	TX		10/06/2023									83	83			
100131838	Bakersfield	CA		10/06/2023									144	144			
100131839	Dundalk	MD		10/06/2023									192	192			
100131840	Maple Grove	MN		10/06/2023									129	129			
100131842	Suisun City	CA		10/06/2023									350	350			
100131843	Hyannis	MA		10/06/2023									362	362			
100131844	Fairfield	CA		10/06/2023									262	262			
100131845	Perris	CA		10/06/2023									260	260			
100131846	Palmdale	CA		10/06/2023									352	352			
100131847	Lincoln	NE		10/06/2023									42	42			
100131848	Chicago	IL		10/06/2023									99	99			
100131849	Baltimore	MD		10/06/2023									165	165			
100131850	Silver Spring	MD		10/06/2023									105	105			
100131852	Chicago	IL		10/06/2023									98	98			
100131854	Danbury	CT		10/06/2023									188	188			
100131855	Claremont	CA		10/06/2023									362	362			
100131856	Houston	TX		10/06/2023									135	135			
100131857	Menifee	CA		10/06/2023									159	159			
100131858	Fort Worth	TX		10/06/2023									234	234			
100131859	Purcell	OK		10/06/2023									72	72			
100131860	Orlando	FL		10/06/2023									170	170			
100131861	Brookfield	CT		10/06/2023									247	247			
100131862	Joliet	IL		10/06/2023									116	116			
100131864	Myrtle Beach	SC		10/06/2023									131	131			
100131866	New London	CT		10/06/2023									61	61			
100131869	Corpus Christi	TX		10/06/2023									113	113			
100131870	Punta Gorda	FL		10/06/2023									333	333			
100131871	Kissimmee	FL		10/06/2023									114	114			
100131874	Upper Marlboro	MD		10/06/2023									65	65			
100131875	Scottsdale	AZ		10/06/2023									308	308			
100131876	Baltimore	MD		10/06/2023									72	72			
100131877	Dallas	TX		10/06/2023									109	109			
100131878	Miami Gardens	FL		10/06/2023									265	265			
100131879	La Crosse	WI		10/06/2023									116	116			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131880	Grand Junction	CO		10/06/2023									107	107			
100131881	Hernando Beach	FL		10/06/2023									147	147			
100131882	Raytown	MO		10/06/2023									72	72			
100131883	Charleston	SC		10/06/2023									128	128			
100131885	Chowchilla	CA		10/06/2023									152	152			
100131886	Deltona	FL		10/06/2023									143	143			
100131887	Chowchilla	CA		10/06/2023									165	165			
100131888	Independence	MO		10/06/2023									57	57			
100131889	Chowchilla	CA		10/06/2023									165	165			
100131890	Columbus	OH		10/06/2023									119	119			
100131891	Lubbock	TX		10/06/2023									75	75			
100131892	Miami	FL		10/06/2023									561	561			
100131893	Yuma	AZ		10/06/2023									76	76			
100131894	Redlands	CA		10/06/2023									126	126			
100131895	Clinton Township	MI		10/06/2023									105	105			
100131896	Brockton	MA		10/06/2023									175	175			
100131897	Fayetteville	NC		10/06/2023									41	41			
100131898	Kissimmee	FL		10/06/2023									144	144			
100131899	Shafter	CA		10/06/2023									282	282			
100131900	Willimantic	CT		10/06/2023									106	106			
100131902	Carolina Beach	NC		10/13/2023									402	402			
100131903	Del Valle	TX		10/13/2023									198	198			
100131904	Argyle	TX		10/13/2023									711	711			
100131905	San Luis Obispo	CA		10/13/2023									316	316			
100131906	Bend	OR		10/13/2023									756	756			
100131907	Passaic	NJ		10/13/2023									216	216			
100131908	San Luis Obispo	CA		10/13/2023									391	391			
100131909	Cheney	WA		10/13/2023									192	192			
100131910	Austin	TX		10/13/2023									1,109	1,109			
100131911	Dallas	TX		10/13/2023									6,283	6,283			
100131912	Atlanta	GA		10/13/2023									2,271	2,271			
100131913	Tacoma	WA		10/13/2023									618	618			
100131914	Concord	NC		10/13/2023									878	878			
100131915	Seven Devils	NC		10/13/2023									387	387			
100131916	Boise	ID		10/13/2023									454	454			
100131917	Weehawken	NJ		10/13/2023									626	626			
100131918	Glen Ellyn	IL		10/13/2023									220	220			
100131919	North Myrtle Beach	SC		10/13/2023									293	293			
100131920	Liberty Hill	TX		10/13/2023									234	234			
100131921	Little Silver	NJ		10/13/2023									431	431			
100131922	Rockwall	TX		10/13/2023									205	205			
100131923	Boise	ID		10/13/2023									185	185			
100131924	Bartlett	IL		10/13/2023									211	211			
100131925	Winston Salem	NC		10/13/2023									208	208			
100131926	Broken Bow	OK		10/13/2023									351	351			
100131927	Manahawkin	NJ		10/13/2023									227	227			
100131928	Spring Hill	TN		10/13/2023									237	237			
100131929	Humble	TX		10/13/2023									405	405			
100131930	Sarasota	FL		10/13/2023									236	236			
100131931	Asheville	NC		10/13/2023									227	227			
100131932	Arvada	CO		10/13/2023									171	171			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131933	Katy	TX		10/13/2023									220	220			
100131934	Wake Forest	NC		10/13/2023									293	293			
100131935	Waddell	AZ		10/13/2023									342	342			
100131936	Suwanee	GA		10/13/2023									281	281			
100131937	Batavia	IL		10/13/2023									357	357			
100131938	Kyle	TX		10/13/2023									289	289			
100131939	Nampa	ID		10/13/2023									201	201			
100131940	Lancaster	CA		10/13/2023									280	280			
100131941	Kansas City	MO		10/13/2023									1,671	1,671			
100131942	North Plains	OR		10/13/2023									313	313			
100131943	Salt Lake City	UT		10/13/2023									479	479			
100131944	Garden City	UT		10/13/2023									1,339	1,339			
100131945	Fort Worth	TX		10/13/2023									172	172			
100131946	Fontana	CA		10/13/2023									381	381			
100131947	Manhattan	IL		10/13/2023									386	386			
100131948	Casa Grande	AZ		10/13/2023									447	447			
100131949	Avondale	AZ		10/13/2023									402	402			
100131950	Panama City Beach	FL		10/13/2023									514	514			
100131951	Cape Coral	FL		10/13/2023									449	449			
100131952	Newark	NJ		10/13/2023									358	358			
100131953	Palm Beach Gardens	FL		10/13/2023									537	537			
100131954	Tucson	AZ		10/13/2023									359	359			
100131955	Riggins	ID		10/13/2023									195	195			
100131956	Oro Valley	AZ		10/13/2023									213	213			
100131957	Morrisville	NC		10/13/2023									550	550			
100131958	Allen	TX		10/13/2023									197	197			
100131959	Richmond Hill	GA		10/13/2023									355	355			
100131960	New Smyrna Beach	FL		10/13/2023									690	690			
100131961	Decatur	GA		10/13/2023									228	228			
100131962	Hendersonville	NC		10/13/2023									202	202			
100131963	Medina	OH		10/13/2023									363	363			
100131964	Riverside	CA		10/13/2023									843	843			
100131965	Casa Grande	AZ		10/13/2023									185	185			
100131966	San Antonio	TX		10/13/2023									403	403			
100131967	Doral	FL		10/13/2023									452	452			
100131968	Blairsville	GA		10/13/2023									212	212			
100131969	Las Vegas	NV		10/13/2023									247	247			
100131970	Murfreesboro	TN		10/13/2023									178	178			
100131971	Las Vegas	NV		10/13/2023									336	336			
100131972	Columbia	MD		10/13/2023									248	248			
100131973	Bowie	MD		10/13/2023									311	311			
100131974	Missoula	MT		10/13/2023									299	299			
100131975	Gilbert	AZ		10/13/2023									220	220			
100131976	Las Vegas	NV		10/13/2023									175	175			
100131977	Port Aransas	TX		10/13/2023									522	522			
100131978	San Diego	CA		10/13/2023									366	366			
100131979	Palisade	CO		10/13/2023									205	205			
100131980	Germantown	TN		10/13/2023									218	218			
100131981	Turlock	CA		10/13/2023									382	382			
100131982	Cape Coral	FL		10/13/2023									517	517			
100131983	Clarksville	TN		10/13/2023									195	195			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100131984	Durham	NC		10/13/2023									267	267			
100131985	Truckee	CA		10/13/2023									406	406			
100131986	Conway	AR		10/13/2023									215	215			
100131987	Ontario	CA		10/13/2023									511	511			
100131988	Cumming	GA		10/13/2023									728	728			
100131989	Orem	UT		10/13/2023									749	749			
100131990	Spokane	WA		10/13/2023									163	163			
100131991	Bountiful	UT		10/13/2023									385	385			
100131992	Bakersfield	CA		10/13/2023									554	554			
100131993	Palm Bay	FL		10/13/2023									172	172			
100131994	Bentonville	AR		10/13/2023									444	444			
100131995	Boerne	TX		10/13/2023									189	189			
100131996	Crofton	MD		10/13/2023									188	188			
100131997	Eugene	OR		10/13/2023									25,101	25,101			
100131998	Pooler	GA		10/13/2023									319	319			
100131999	Matagorda	TX		10/13/2023									245	245			
100132000	Port Orchard	WA		10/13/2023									703	703			
100132001	Durham	NC		10/13/2023									210	210			
100132002	Katy	TX		10/13/2023									205	205			
100132003	Glassboro	NJ		10/13/2023									8,485	8,485			
100132004	West Jordan	UT		10/13/2023									230	230			
100132005	Cumming	GA		10/13/2023									227	227			
100132006	Vancouver	WA		10/13/2023									1,639	1,639			
100132007	Lockhart	TX		10/13/2023									169	169			
100132008	Phoenix	AZ		10/13/2023									367	367			
100132009	Bigelow	AR		10/13/2023									180	180			
100132010	Converse	TX		10/13/2023									477	477			
100132011	Portland	OR		10/13/2023									694	694			
100132012	Lutz	FL		10/13/2023									1,128	1,128			
100132013	Hixson	TN		10/13/2023									321	321			
100132014	Portland	OR		10/13/2023									448	448			
100132015	Bend	OR		10/13/2023									466	466			
100132016	Saint Augustine	FL		10/13/2023									202	202			
100132017	Murfreesboro	TN		10/13/2023									260	260			
100132018	Charlotte	NC		10/13/2023									682	682			
100132019	Panama City	FL		10/13/2023									213	213			
100132020	Beaumont	CA		10/13/2023									325	325			
100132021	Kissimmee	FL		10/13/2023									245	245			
100132022	Yuma	AZ		10/13/2023									188	188			
100132023	Fort Worth	TX		10/13/2023									184	184			
100132024	Newark	NJ		10/13/2023									192	192			
100132025	Prospect Park	NJ		10/13/2023									397	397			
100132026	Fort Lauderdale	FL		10/13/2023									415	415			
100132027	Nampa	ID		10/13/2023									603	603			
100132028	Paterson	NJ		10/13/2023									338	338			
100132029	Fort Lauderdale	FL		10/13/2023									452	452			
100132030	Philadelphia	PA		10/13/2023									333	333			
100132031	Durham	NC		10/13/2023									232	232			
100132032	Cary	NC		10/13/2023									311	311			
100132033	Forest Lake	MN		10/13/2023									366	366			
100132034	Dawsonville	GA		10/13/2023									221	221			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132035	Bellevue	WA		10/13/2023									10,310	10,310			
100132036	Glendale	AZ		10/13/2023									250	250			
100132037	Pelham	NH		10/13/2023									398	398			
100132039	Suwanee	GA		10/13/2023									241	241			
100132040	Shoreline	WA		10/13/2023									433	433			
100132041	Birmingham	MI		10/13/2023									244	244			
100132042	Angier	NC		10/13/2023									231	231			
100132043	Everett	WA		10/13/2023									613	613			
100132044	Escondido	CA		10/13/2023									401	401			
100132045	Spanaway	WA		10/13/2023									285	285			
100132046	Joshua Tree	CA		10/13/2023									211	211			
100132047	Providence	RI		10/13/2023									468	468			
100132048	Glenview	IL		10/13/2023									1,060	1,060			
100132049	Phoenix	AZ		10/13/2023									187	187			
100132050	Boston	MA		10/13/2023									228	228			
100132051	Oviedo	FL		10/13/2023									406	406			
100132052	Merced	CA		10/13/2023									242	242			
100132053	Pompano Beach	FL		10/13/2023									1,337	1,337			
100132054	Fort Lauderdale	FL		10/13/2023									196	196			
100132055	Murrieta	CA		10/13/2023									640	640			
100132056	Tampa	FL		10/13/2023									272	272			
100132057	Leander	TX		10/13/2023									321	321			
100132058	Glassboro	NJ		10/13/2023									242	242			
100132059	Ellijay	GA		10/13/2023									275	275			
100132060	Melissa	TX		10/13/2023									290	290			
100132061	Dawsonville	GA		10/13/2023									202	202			
100132062	Loganville	GA		10/13/2023									265	265			
100132063	Saratoga Springs	NY		10/13/2023									242	242			
100132064	Columbia	MO		10/13/2023									267	267			
100132065	Frisco	TX		10/13/2023									301	301			
100132066	Paige	TX		10/13/2023									329	329			
100132067	Georgetown	TX		10/13/2023									304	304			
100132068	San Diego	CA		10/13/2023									601	601			
100132069	Gainesville	GA		10/13/2023									212	212			
100132070	Elizabeth	NJ		10/13/2023									329	329			
100132071	Loganville	GA		10/13/2023									240	240			
100132072	Staten Island	NY		10/13/2023									672	672			
100132073	Saint Paul	MN		10/13/2023									310	310			
100132074	Coventry Township	OH		10/13/2023									839	839			
100132075	Monsey	NY		10/13/2023									225	225			
100132076	Elizabeth	NJ		10/13/2023									422	422			
100132077	Aventura	FL		10/13/2023									246	246			
100132078	Muscoy	CA		10/13/2023									267	267			
100132079	Fresno	CA		10/13/2023									736	736			
100132080	Los Angeles	CA		10/13/2023									418	418			
100132081	Pooler	GA		10/13/2023									341	341			
100132082	Yorba Linda	CA		10/13/2023									324	324			
100132083	Temple	TX		10/13/2023									190	190			
100132084	Montgomery	AL		10/13/2023									184	184			
100132085	Angel Fire	NM		10/13/2023									746	746			
100132086	Saint Johns	FL		10/13/2023									564	564			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132087	Heber City	UT		10/13/2023									815	815			
100132088	Mesquite	TX		10/13/2023									200	200			
100132089	Boston	MA		10/13/2023									509	509			
100132090	Bordentown	NJ		10/13/2023									380	380			
100132091	Jersey City	NJ		10/13/2023									297	297			
100132092	Marietta	GA		10/13/2023									709	709			
100132093	Converse	TX		10/13/2023									965	965			
100132094	Salt Lake City	UT		10/13/2023									630	630			
100132095	Tiverton	RI		10/13/2023									224	224			
100132096	Jacksonville	FL		10/13/2023									247	247			
100132097	Wyoming	MI		10/13/2023									228	228			
100132098	Gilchrist	TX		10/13/2023									363	363			
100132099	Hamilton	NJ		10/13/2023									314	314			
100132100	Chelan	WA		10/13/2023									278	278			
100132101	Rockville	IN		10/13/2023									244	244			
100132102	Fort Myers	FL		10/13/2023									180	180			
100132103	Cape Coral	FL		10/13/2023									661	661			
100132104	Peterborough	NH		10/13/2023									(1,650)	(1,650)			
100132105	Nampa	ID		10/13/2023									198	198			
100132106	Nampa	ID		10/13/2023									198	198			
100132107	Lakeland	FL		10/13/2023									176	176			
100132108	Lakeland	FL		10/13/2023									176	176			
100132109	Puyallup	WA		10/13/2023									274	274			
100132110	Peachtree City	GA		10/13/2023									215	215			
100132111	Woonsocket	RI		10/13/2023									258	258			
100132112	Lancaster	PA		10/13/2023									167	167			
100132113	Jackson	NJ		10/13/2023									255	255			
100132114	North Chesterfield	VA		10/13/2023									221	221			
100132115	Ooltewah	TN		10/13/2023									182	182			
100132116	Lawndale	CA		10/13/2023									375	375			
100132117	South Yarmouth	MA		10/13/2023									283	283			
100132118	Davenport	FL		10/13/2023									204	204			
100132119	Saint Augustine	FL		10/13/2023									171	171			
100132120	Saint Augustine	FL		10/13/2023									334	334			
100132121	Woodbridge	VA		10/13/2023									223	223			
100132122	Huger	SC		10/13/2023									346	346			
100132123	Daytona Beach	FL		10/13/2023									178	178			
100132124	Saint Augustine	FL		10/13/2023									442	442			
100132125	Puyallup	WA		10/13/2023									8,017	8,017			
100132126	Puyallup	WA		10/13/2023									50,586	50,586			
100132127	Roseville	CA		10/13/2023									313	313			
100132128	Kennewick	WA		10/13/2023									614	614			
100132129	Sherman	TX		10/13/2023									178	178			
100132130	Mint Hill	NC		10/13/2023									45,229	45,229			
100132131	Hendersonvlle	NC		10/13/2023									294	294			
100132132	Saratoga Springs	UT		10/13/2023									253	253			
100132133	Baton Rouge	LA		10/13/2023									165	165			
100132134	Rogers	AR		10/13/2023									203	203			
100132135	Port Saint Joe	FL		10/13/2023									285	285			
100132136	Denton	TX		10/13/2023									303	303			
100132137	Ankeny	IA		10/13/2023									294	294			

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100132138	Fort Worth	TX		10/13/2023									274	274			
100132139	Murrells Inlet	SC		10/13/2023									188	188			
100132140	Windsor	CO		10/13/2023									316	316			
100132141	Converse	TX		10/13/2023									956	956			
100132142	Cresson	TX		10/13/2023									560	560			
100132143	Wilmington	NC		10/13/2023									178	178			
100132144	Concord	NC		10/13/2023									636	636			
100132145	Portland	OR		10/13/2023									871	871			
100132236	Denton	TX		10/13/2023									439	439			
100132237	Charlotte	NC		10/13/2023									405	405			
100132238	Anna	TX		10/13/2023									378	378			
100132239	Buckley	WA		10/13/2023									240	240			
100132240	Anna	TX		10/13/2023									237	237			
100132241	Anna	TX		10/13/2023									218	218			
100132242	Anna	TX		10/13/2023									232	232			
100132243	Daytona Beach	FL		10/13/2023									196	196			
100132244	Anna	TX		10/13/2023									718	718			
100132245	Anna	TX		10/13/2023									239	239			
100132246	Anna	TX		10/13/2023									454	454			
100132247	Maricopa	AZ		10/13/2023									440	440			
100132248	Daytona Beach	FL		10/13/2023									201	201			
100132249	Casa Grande	AZ		10/13/2023									256	256			
100132250	Wendell	NC		10/13/2023									403	403			
100132251	Winter Garden	FL		10/13/2023									328	328			
100132252	Lewes	DE		10/13/2023									411	411			
100132253	Garner	NC		10/13/2023									1,326	1,326			
100132254	Lathrop	CA		10/13/2023									388	388			
100132255	Salisbury	MA		10/13/2023									434	434			
100132256	Anna	TX		10/13/2023									201,201	201,201			
100132257	Deephaven	MN		10/13/2023									238	238			
100132258	Lebanon	TN		10/13/2023									235	235			
100132259	Charlotte	NC		10/13/2023									201	201			
100132260	Melissa	TX		10/13/2023									25,403	25,403			
100132261	Mebane	NC		10/13/2023									323	323			
100132263	Garner	NC		10/13/2023									301	301			
100132264	Davenport	FL		10/13/2023									172	172			
100132265	Daytona Beach	FL		10/13/2023									251	251			
100132266	Katy	TX		10/13/2023									258	258			
100132267	Seaside Park	NJ		10/13/2023									316	316			
100132268	Bethesda	MD		10/13/2023									1,088	1,088			
100132269	Montgomery Center	VT		10/13/2023									213	213			
100132270	Maricopa	AZ		10/13/2023									403	403			
100132271	Loganville	GA		10/13/2023									338	338			
100132272	Hermosa Beach	CA		10/13/2023									1,013	1,013			
100132273	Kingman	AZ		10/13/2023									538	538			
100132274	Watauga	TX		10/13/2023									201	201			
100132275	Frederick	MD		10/13/2023									264	264			
100132276	Kirkland	WA		10/13/2023									317	317			
100132277	Leander	TX		10/13/2023									370	370			
100132278	Lake Lure	NC		10/13/2023									533	533			
100132279	Cypress	TX		10/13/2023									246	246			

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100132280	Miami	FL		10/13/2023									248	248			
100132281	Cherry Hill	NJ		10/13/2023									224	224			
100132282	Mahwah	NJ		10/13/2023									281	281			
100132283	Tomball	TX		10/13/2023									215	215			
100132284	Shandaken	NY		10/13/2023									468	468			
100132285	Bremerton	WA		10/13/2023									539	539			
100132286	Lebanon	TN		10/13/2023									284	284			
100132287	Tujunga	CA		10/13/2023									512	512			
100132288	Bridgton	ME		10/13/2023									319	319			
100132289	Landing	NJ		10/13/2023									301	301			
100132290	Katy	TX		10/13/2023									355	355			
100132291	Wall	NJ		10/13/2023									500	500			
100132292	Frankford	DE		10/13/2023									106,406	106,406			
100132293	Loganville	GA		10/13/2023									600	600			
100132294	Grayslake	IL		10/13/2023									702	702			
100132295	Naples	FL		10/13/2023									279	279			
100132296	Stephenson	VA		10/13/2023									220	220			
100132297	Overland Park	KS		10/13/2023									229	229			
100132298	Mooresville	NC		10/13/2023									213	213			
100132299	Milpitas	CA		10/13/2023									435	435			
100132300	Hunter	NY		10/13/2023									379	379			
100132301	St Augustine	FL		10/13/2023									223	223			
100132302	Orlando	FL		10/13/2023									530	530			
100132303	Melissa	TX		10/13/2023									790	790			
100132304	Lake Ariel	PA		10/13/2023									471	471			
100132305	Princeton	TX		10/13/2023									169	169			
100132306	Eugene	OR		10/13/2023									205	205			
100132307	Woodstock	GA		10/13/2023									297	297			
100132308	Mankato	MN		10/13/2023									347	347			
100132310	Indio	CA		10/13/2023									387	387			
100132311	Seattle	WA		10/13/2023									336	336			
100132312	Cleveland	OH		10/13/2023									154	154			
100132313	Port Orchard	WA		10/13/2023									293	293			
100132314	Winter Garden	FL		10/13/2023									223	223			
100132315	Stoughton	WI		10/13/2023									169	169			
100132316	Johnstown	CO		10/13/2023									435	435			
100132317	Miami	FL		10/13/2023									182	182			
100132318	Elk Grove	CA		10/13/2023									550	550			
100132319	Austell	GA		11/03/2023									352	352			
100132321	Hiram	GA		11/03/2023									346	346			
100132323	Powder Springs	GA		11/03/2023									386	386			
100132324	Cape Fair	MO		11/03/2023									353	353			
100132325	Monroe	NC		11/03/2023									986	986			
100132326	Camdenton	MO		11/03/2023									1,224	1,224			
100132327	Lutz	FL		11/03/2023									177	177			
100132328	Rancho Cordova	CA		11/03/2023									431	431			
100132329	Manteca	CA		11/03/2023									425	425			
100132330	Davenport	FL		11/03/2023									621	621			
100132332	Homestead	FL		11/03/2023									281	281			
100132333	Rockwall	TX		11/03/2023									659	659			
100132334	Nipomo	CA		11/03/2023									1,856	1,856			

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100132335	Mcdonough	GA		11/03/2023									293	293			
100132336	Gardena	CA		11/03/2023									840	840			
100132337	Corona	CA		11/03/2023									710	710			
100132338	Citrus Heights	CA		11/03/2023									472	472			
100132339	Cutler Bay	FL		11/03/2023									358	358			
100132340	Beaverton	OR		11/03/2023									516	516			
100132342	Saint Charles	MO		11/03/2023									223	223			
100132343	Fontana	CA		11/03/2023									677	677			
100132344	Palm Harbor	FL		11/03/2023									838	838			
100132345	Escondido	CA		11/03/2023									732	732			
100132346	Kingsville	MD		11/03/2023									746	746			
100132347	Las Vegas	NV		11/03/2023									435	435			
100132348	Clovis	CA		11/03/2023									498	498			
100132349	Port Saint Lucie	FL		11/03/2023									456	456			
100132350	Chino	CA		11/03/2023									1,008	1,008			
100132351	Anaheim	CA		11/03/2023									321	321			
100132352	Scottsdale	AZ		11/03/2023									301	301			
100132353	Durham	NC		11/03/2023									421	421			
100132354	Anthem	AZ		11/03/2023									1,099	1,099			
100132355	Canton	GA		11/03/2023									337	337			
100132356	Cle Elum	WA		11/03/2023									1,628	1,628			
100132357	Los Angeles	CA		11/03/2023									507	507			
100132358	Deerfield	FL		11/03/2023									359	359			
100132359	Spanish Fork	UT		11/03/2023									460	460			
100132361	Georgetown	TX		11/03/2023									302	302			
100132362	Allen	TX		11/03/2023									292	292			
100132363	Randallstown	MD		11/03/2023									882	882			
100132365	Sarasota	FL		11/03/2023									680	680			
100132366	Philadelphia	PA		11/03/2023									72	72			
100132369	Temecula	CA		11/03/2023									709	709			
100132371	Sparks	NV		11/03/2023									312	312			
100132373	Fridley	MN		11/03/2023									125	125			
100132374	Spring Hill	FL		11/03/2023									298	298			
100132376	Sparks	NV		11/03/2023									207	207			
100132377	Anaheim	CA		11/03/2023									585	585			
100132378	Spring Hill	FL		11/03/2023									320	320			
100132379	Salinas	CA		11/03/2023									663	663			
100132380	Okmulgee	OK		11/03/2023									88	88			
100132381	Austin	TX		11/03/2023									606	606			
100132384	Islamorada	FL		11/03/2023									1,141	1,141			
100132387	Jacksonville	FL		11/03/2023									103	103			
100132389	Aurora	CO		11/03/2023									200	200			
100132391	Chesapeake Beach	MD		11/03/2023									314	314			
100132392	Memphis	TN		11/03/2023									84	84			
100132393	Memphis	TN		11/03/2023									79	79			
100132394	Mill Valley	CA		11/03/2023									353	353			
100132395	Memphis	TN		11/03/2023									77	77			
100132396	Memphis	TN		11/03/2023									88	88			
100132397	Chino	CA		11/03/2023									773	773			
100132399	Memphis	TN		11/03/2023									79	79			
100132400	Memphis	TN		11/03/2023									106	106			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132401	Ontario	CA		11/03/2023									223	223			
100132402	Pinellas Park	FL		11/03/2023									131	131			
100132403	San Jose	CA		11/03/2023									597	597			
100132406	La Puente	CA		11/03/2023									1,131	1,131			
100132409	San Diego	CA		11/03/2023									333	333			
100132411	Houston	TX		11/03/2023									204	204			
100132412	Manhattan Beach	CA		11/03/2023									933	933			
100132413	Hoover	AL		11/03/2023									38,635	38,635			
100132414	Lithia	FL		11/03/2023									421	421			
100132415	Port Saint Joe	FL		11/03/2023									872	872			
100132416	Fayetteville	GA		11/03/2023									543	543			
100132417	Morristown	NJ		11/03/2023									926	926			
100132418	Clarkston	GA		11/03/2023									182	182			
100132419	Cape Coral	FL		11/03/2023									227	227			
100132420	Pigeon Forge	TN		11/03/2023									545	545			
100132421	Houston	TX		11/03/2023									226	226			
100132422	Fountain Hills	AZ		11/03/2023									258	258			
100132423	Scottsdale	AZ		11/03/2023									821	821			
100132424	Modesto	CA		11/03/2023									168	168			
100132425	North East	MD		11/03/2023									117	117			
100132428	West Palm Beach	FL		11/03/2023									199	199			
100132429	Windermere	FL		11/03/2023									724	724			
100132431	Dallas	TX		11/03/2023									141	141			
100132432	Winter Haven	FL		11/03/2023									262	262			
100132433	Oxnard	CA		11/03/2023									271	271			
100132434	Princeton Junction	NJ		11/03/2023									669	669			
100132436	Wailuku	HI		11/03/2023									809	809			
100132437	Palmdale	CA		11/03/2023									408	408			
100132439	Atlanta	GA		11/03/2023									491	491			
100132440	Prosper	TX		11/03/2023									926	926			
100132442	Odessa	FL		11/03/2023									426	426			
100132443	Lake Placid	NY		11/03/2023									196	196			
100132444	Montague	NJ		11/03/2023									54	54			
100132445	Sterling	VA		11/03/2023									847	847			
100132447	Vista	CA		11/03/2023									416	416			
100132448	Micco	FL		11/03/2023									140	140			
100132449	Lynwood	CA		11/03/2023									319	319			
100132450	Cape Coral	FL		11/03/2023									358	358			
100132451	Austin	TX		11/03/2023									403	403			
100132453	San Jose	CA		11/03/2023									441	441			
100132456	Clearwater	FL		11/03/2023									129	129			
100132458	Rancho Cordova	CA		11/03/2023									286	286			
100132459	Los Angeles	CA		11/03/2023									346	346			
100132461	Kissimmee	FL		11/03/2023									153	153			
100132462	Miami	FL		11/03/2023									388	388			
100132463	Roswell	GA		11/03/2023									522	522			
100132464	Wilmington	NC		11/03/2023									185	185			
100132465	Gaithersburg	MD		11/03/2023									1,243	1,243			
100132466	Livermore	CA		11/03/2023									1,011	1,011			
100132469	Ewa Beach	HI		11/03/2023									393	393			
100132470	Hanford	CA		11/03/2023									183	183			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132471	Wolcott	CT		11/03/2023									113	113			
100132472	Fort Myers	FL		11/03/2023									125	125			
100132473	Clearwater	FL		11/03/2023									267	267			
100132475	Palm Harbor	FL		11/03/2023									191	191			
100132476	Fresno	CA		11/03/2023									161	161			
100132477	Dallas	TX		11/03/2023									289	289			
100132478	Daphne	AL		11/03/2023									146	146			
100132479	Reisterstown	MD		11/03/2023									465	465			
100132480	Vero Beach	FL		11/03/2023									268	268			
100132481	Vero Beach	FL		11/03/2023									254	254			
100132482	Greenville	SC		11/03/2023									198	198			
100132483	Wilmington	NC		11/03/2023									126	126			
100132484	Loganville	GA		11/03/2023									194	194			
100132485	Manteca	CA		11/03/2023									274	274			
100132487	New Hope	PA		11/03/2023									3,053	3,053			
100132488	Saint Petersburg	FL		11/03/2023									205	205			
100132489	Los Angeles	CA		11/03/2023									249	249			
100132490	Helena	MT		11/03/2023									460	460			
100132491	South Padre Island	TX		11/03/2023									138	138			
100132493	Reynoldsburg	OH		11/03/2023									309	309			
100132494	Newberry	FL		11/03/2023									210	210			
100132496	Katy	TX		11/03/2023									271	271			
100132497	Glendale	AZ		11/03/2023									723	723			
100132498	Mantoloking	NJ		11/03/2023									1,348	1,348			
100132501	Bowie	MD		11/03/2023									475	475			
100132502	Las Vegas	NV		11/03/2023									261	261			
100132503	Menifee	CA		11/03/2023									319	319			
100132504	Kyle	TX		11/03/2023									236	236			
100132505	Bakersfield	CA		11/03/2023									228	228			
100132506	Davenport	FL		11/03/2023									201	201			
100132507	Hermosa Beach	CA		11/03/2023									1,292	1,292			
100132508	Pasco	WA		11/03/2023									137	137			
100132509	New Market	AL		11/03/2023									123	123			
100132510	Melbourne	FL		11/03/2023									682	682			
100132511	Sevierville	TN		11/03/2023									306	306			
100132512	Fresno	CA		11/03/2023									245	245			
100132514	Bothell	WA		11/03/2023									487	487			
100132516	Locust Grove	GA		11/03/2023									209	209			
100132517	Ijamsville	MD		11/03/2023									344	344			
100132518	Redington Beach	FL		11/03/2023									326	326			
100132519	Holyoke	MA		11/03/2023									124	124			
100132520	Roseville	CA		11/03/2023									324	324			
100132522	Rancho Cucamonga	CA		11/03/2023									229	229			
100132523	New Braunfels	TX		11/03/2023									244	244			
100132526	Dayton	OH		11/03/2023									110	110			
100132527	Saint Louis	MO		11/03/2023									100	100			
100132528	Fontana	CA		11/03/2023									290	290			
100132530	Saint Louis	MO		11/03/2023									100	100			
100132531	Brooklyn	NY		11/03/2023									863	863			
100132532	Pennsauken	NJ		11/03/2023									119	119			
100132533	Parkland	FL		11/03/2023									568	568			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132534	Santa Monica	CA		11/03/2023									641	641			
100132535	San Mateo	CA		11/03/2023									1,157	1,157			
100132536	Montville	NJ		11/03/2023									144	144			
100132537	Pigeon Forge	TN		11/03/2023									685	685			
100132538	Port Aransas	TX		11/03/2023									679	679			
100132539	Anaheim	CA		11/03/2023									388	388			
100132541	Mount Prospect	IL		11/03/2023									418	418			
100132543	Phoenix	AZ		11/03/2023									707	707			
100132544	Concord	CA		11/03/2023									279	279			
100132545	North Lauderdale	FL		11/03/2023									269	269			
100132546	Lake City	FL		11/03/2023									142	142			
100132548	Ewa Beach	HI		11/03/2023									105	105			
100132549	Angier	NC		11/03/2023									2,695	2,695			
100132550	Seattle	WA		11/03/2023									1,161	1,161			
100132551	Lehi	UT		11/03/2023									653	653			
100132552	Martinez	CA		11/03/2023									1,191	1,191			
100132553	Nederland	TX		11/03/2023									116	116			
100132554	Shawnee	OK		11/03/2023									193	193			
100132555	Huntington Beach	CA		11/03/2023									542	542			
100132556	Loxahatchee	FL		11/03/2023									261	261			
100132557	Washington	DC		11/03/2023									337	337			
100132558	Casa Grande	AZ		11/03/2023									180	180			
100132559	Montvale	NJ		11/03/2023									648	648			
100132560	La Palma	CA		11/03/2023									396	396			
100132562	Cleveland	GA		11/03/2023									135	135			
100132564	Indio	CA		11/03/2023									932	932			
100132566	Homestead	FL		11/03/2023									265	265			
100132567	Clermont	FL		11/03/2023									320	320			
100132568	Valparaiso	IN		11/03/2023									122	122			
100132569	Danville	CA		11/03/2023									525	525			
100132570	Miami	FL		11/03/2023									325	325			
100132571	Stockton	CA		11/03/2023									203	203			
100132573	Wilkes-Barre	PA		11/03/2023									122	122			
100132575	Davenport	FL		11/03/2023									1,737	1,737			
100132576	Valencia	CA		11/03/2023									1,093	1,093			
100132577	Des Plaines	IL		11/03/2023									141	141			
100132578	Buena Park	CA		11/03/2023									609	609			
100132579	Boca Raton	FL		11/03/2023									266	266			
100132582	Phoenix	AZ		11/03/2023									650	650			
100132584	Chappaqua	NY		11/03/2023									753	753			
100132586	Henderson	NV		11/03/2023									233	233			
100132587	Woodinville	WA		11/03/2023									1,055	1,055			
100132588	Arnold	CA		11/03/2023									552	552			
100132589	Murrells Inlet	SC		11/03/2023									292	292			
100132590	Columbus	OH		11/03/2023									130	130			
100132591	Murrells Inlet	SC		11/03/2023									292	292			
100132592	Murrells Inlet	SC		11/03/2023									292	292			
100132593	Murrells Inlet	SC		11/03/2023									292	292			
100132594	Hialeah	FL		11/03/2023									386	386			
100132595	Camden	AR		11/03/2023									1,155	1,155			
100132597	Phoenix	AZ		11/03/2023									325	325			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132598	Englewood	FL		11/03/2023									386	386			
100132600	Plains Township	PA		11/03/2023									145	145			
100132601	Anaheim	CA		11/03/2023									744	744			
100132603	Windermere	FL		11/03/2023									524	524			
100132604	Wilmington	DE		11/03/2023									176	176			
100132605	Santa Ana	CA		11/03/2023									1,458	1,458			
100132606	Winter Garden	FL		11/03/2023									330	330			
100132607	Santa Rosa Beach	FL		11/03/2023									498	498			
100132608	Harker Heights	TX		11/03/2023									127	127			
100132609	Phoenix	AZ		11/03/2023									203	203			
100132610	Williamsburg	VA		11/03/2023									151	151			
100132611	Melbourne	FL		11/03/2023									80	80			
100132612	Palmdale	CA		11/03/2023									279	279			
100132613	Swartz Creek	MI		11/03/2023									77	77			
100132614	Thousand Oaks	CA		11/03/2023									955	955			
100132615	Auburn	WA		11/03/2023									675	675			
100132616	Tampa	FL		11/03/2023									339	339			
100132617	Queens	NY		11/03/2023									1,201	1,201			
100132618	Vista	CA		11/03/2023									954	954			
100132620	Gilbert	AZ		11/03/2023									381	381			
100132625	Clearwater	FL		11/03/2023									187	187			
100132627	Hedgesville	WV		11/03/2023									284	284			
100132628	Glendale	CA		11/03/2023									1,115	1,115			
100132629	Rio Rico	AZ		11/03/2023									143	143			
100132631	Marysville	WA		11/03/2023									323	323			
100132632	Chicago	IL		11/03/2023									378	378			
100132633	El Dorado Hills	CA		11/03/2023									348	348			
100132634	Lawtey	FL		11/03/2023									121	121			
100132635	Austin	TX		11/03/2023									830	830			
100132636	Palm Bay	FL		11/03/2023									508	508			
100132637	Ruskin	FL		11/03/2023									97	97			
100132640	Pittsburg	CA		11/03/2023									1,086	1,086			
100132641	Lynnwood	WA		11/03/2023									167	167			
100132642	Pendleton	KY		11/03/2023									203	203			
100132645	Kapolei	HI		11/03/2023									382	382			
100132646	Yakima	WA		11/03/2023									193	193			
100132650	Salinas	CA		11/03/2023									370	370			
100132652	Thermal	CA		11/03/2023									105	105			
100132656	Auburn	WA		11/03/2023									245	245			
100132658	Austin	TX		11/03/2023									594	594			
100132661	Phoenix	AZ		11/03/2023									99	99			
100132662	Cedar Park	TX		11/03/2023									329	329			
100132663	Sacramento	CA		11/03/2023									383	383			
100132664	Mission Viejo	CA		11/03/2023									774	774			
100132665	Walla Walla	WA		11/03/2023									116	116			
100132666	Stockton	CA		11/03/2023									665	665			
100132669	Vero Beach	FL		11/03/2023									460	460			
100132670	Gilroy	CA		11/03/2023									436	436			
100132671	Wesley Chapel	FL		11/03/2023									117	117			
100132672	Moreno Valley	CA		11/03/2023									102	102			
100132673	Carrollton	TX		11/03/2023									205	205			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132674	Avondale	AZ		11/03/2023									198	198			
100132675	Westlake Village	CA		11/03/2023									1,074	1,074			
100132676	Salt Lake City	UT		11/03/2023									559	559			
100132677	Doral	FL		11/03/2023									812	812			
100132678	Snellville	GA		11/03/2023									432	432			
100132679	Southwest Ranches	FL		11/03/2023									657	657			
100132680	Ewing	NJ		11/03/2023									156	156			
100132681	Acworth	GA		11/03/2023									615	615			
100132682	Mansfield	TX		11/03/2023									162	162			
100132683	West Palm Beach	FL		11/03/2023									431	431			
100132685	Southgate	MI		11/03/2023									120	120			
100132686	Inglewood	CA		11/03/2023									7,620	7,620			
100132687	Marysville	WA		11/03/2023									330	330			
100132689	Chatsworth	CA		11/03/2023									419	419			
100132690	North Myrtle Beach	SC		11/03/2023									1,729	1,729			
100132691	Bayonne	NJ		11/03/2023									246	246			
100132692	Lawrenceville	GA		11/03/2023									203	203			
100132693	Northridge Area Los Angeles	CA		11/03/2023									1,292	1,292			
100132695	Loveland	OH		11/03/2023									257	257			
100132696	Desoto	TX		11/03/2023									288	288			
100132697	Clearwater	FL		11/03/2023									107	107			
100132698	Bradenton	FL		11/03/2023									248	248			
100132699	Columbus	OH		11/03/2023									173	173			
100132700	Mechanicsville	VA		11/03/2023									240	240			
100132701	Las Vegas	NV		11/03/2023									200	200			
100132702	Los Angeles	CA		11/03/2023									169	169			
100132703	Ontario	CA		11/03/2023									1,441	1,441			
100132704	Norfolk	VA		11/03/2023									388	388			
100132705	Riverside	CA		11/03/2023									446	446			
100132706	Magnolia	TX		11/03/2023									626	626			
100132707	Queen Creek	AZ		11/03/2023									287	287			
100132708	Palm Coast	FL		11/03/2023									125	125			
100132709	Whittier	CA		11/03/2023									301	301			
100132711	Denver	CO		11/03/2023									214	214			
100132712	Orlando	FL		11/03/2023									114	114			
100132714	Memphis	TN		11/03/2023									60	60			
100132716	Haworth	NJ		11/03/2023									129	129			
100132717	Odenton	MD		11/03/2023									174	174			
100132718	Snohomish	WA		11/03/2023									732	732			
100132719	Salem	NJ		11/03/2023									623	623			
100132720	Bend	OR		11/03/2023									230	230			
100132721	Miami	FL		11/03/2023									903	903			
100132722	Reno	NV		11/03/2023									157	157			
100132724	Darby	PA		11/03/2023									63	63			
100132725	Fullerton	CA		11/03/2023									1,128	1,128			
100132726	Spokane Valley	WA		11/03/2023									205	205			
100132729	Nashville	TN		11/03/2023									333	333			
100132730	North Miami Beach	FL		11/03/2023									496	496			
100132731	Chesapeake Beach	MD		11/03/2023									318	318			
100132732	Austin	TX		11/03/2023									1,081	1,081			
100132733	Fredericksburg	VA		11/03/2023									150	150			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132734	Deland	FL		11/03/2023									105	105			
100132735	Eatonton	GA		11/03/2023									474	474			
100132736	Kingston	NY		11/03/2023									440	440			
100132737	Madison Heights	MI		11/03/2023									72	72			
100132738	Daytona Beach	FL		11/03/2023									60	60			
100132739	Rockford	IL		11/03/2023									101	101			
100132740	Vallejo	CA		11/03/2023									224	224			
100132742	Greer	SC		11/03/2023									85	85			
100132743	Mount Juliet	TN		11/03/2023									368	368			
100132746	Chandler	AZ		11/03/2023									300	300			
100132749	Guerneville	CA		11/03/2023									732	732			
100132750	Miami	FL		11/03/2023									843	843			
100132751	Greenfield	WI		11/03/2023									17	17			
100132752	Palmdale	CA		11/03/2023									252	252			
100132753	San Bernardino	CA		11/03/2023									239	239			
100132754	Little Rock	AR		11/03/2023									105	105			
100132755	Los Angeles	CA		11/03/2023									198	198			
100132756	Coeur D Alene	ID		11/03/2023									464	464			
100132757	Bell	CA		11/03/2023									293	293			
100132759	Las Vegas	NV		11/03/2023									161	161			
100132760	Bryn Mawr	PA		11/03/2023									740	740			
100132761	Katy	TX		11/03/2023									118	118			
100132762	Nashville	TN		11/03/2023									788	788			
100132763	Freeport	NY		11/03/2023									1,453	1,453			
100132764	Spring Branch	TX		11/03/2023									362	362			
100132771	Charlotte	NC		11/03/2023									415	415			
100132773	Pittsburg	CA		11/03/2023									337	337			
100132774	Pembroke Pines	FL		11/03/2023									281	281			
100132776	Moreno Valley	CA		11/03/2023									715	715			
100132777	Inglewood	CA		11/03/2023									396	396			
100132778	Orlando	FL		11/03/2023									110	110			
100132779	Fayetteville	NC		11/03/2023									229	229			
100132782	Miami	FL		11/03/2023									142	142			
100132784	Dallas	TX		11/03/2023									326	326			
100132786	Modesto	CA		11/03/2023									99	99			
100132789	Los Angeles	CA		11/03/2023									87	87			
100132790	Yucca Valley	CA		11/03/2023									207	207			
100132791	Irvine	CA		11/03/2023									775	775			
100132792	San Diego	CA		11/03/2023									415	415			
100132794	Phoenix	AZ		11/03/2023									213	213			
100132795	Cheltenham	PA		11/03/2023									168	168			
100132796	Mentone	CA		11/03/2023									309	309			
100132797	Port St. Lucie	FL		11/03/2023									196	196			
100132798	Daly City	CA		11/03/2023									213	213			
100132799	Moneta	VA		11/03/2023									200	200			
100132800	Cayce	SC		11/03/2023									624	624			
100132802	Columbia	SC		11/03/2023									691	691			
100132803	Palm Springs	CA		11/03/2023									157	157			
100132804	Spring Valley	CA		11/03/2023									508	508			
100132805	Royse City	TX		11/03/2023									270	270			
100132806	Raleigh	NC		11/03/2023									390	390			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132807	Atlanta	GA		11/03/2023									795	795			
100132808	San Diego	CA		11/03/2023									761	761			
100132809	Bradenton	FL		11/03/2023									2,000	2,000			
100132810	Miami	FL		11/03/2023									245	245			
100132811	Lewisville	TX		11/03/2023									270	270			
100132812	Davenport	FL		11/03/2023									373	373			
100132813	Orange	CA		11/03/2023									426	426			
100132814	Reunion	FL		11/03/2023									364	364			
100132815	Sylmar Area Los Angeles	CA		11/03/2023									244	244			
100132816	Lake Isabella	CA		11/03/2023									131	131			
100132818	Phoenix	AZ		11/03/2023									588	588			
100132819	Gatlinburg	TN		11/03/2023									705	705			
100132820	Sandy Springs	GA		11/03/2023									1,626	1,626			
100132821	Reseda	CA		11/03/2023									373	373			
100132822	West Palm Beach	FL		11/03/2023									2,078	2,078			
100132824	Redondo Beach	CA		11/03/2023									1,826	1,826			
100132825	Bloomington	MN		11/03/2023									123	123			
100132826	Irvine	CA		11/03/2023									3,635	3,635			
100132827	Maryville	TN		11/03/2023									5,125	5,125			
100132828	Lancaster	CA		11/03/2023									327	327			
100132830	Cathedral City	CA		11/03/2023									216	216			
100133052	Loganville	GA		11/29/2023									9,000	9,000			
100133053	Davenport	FL		11/29/2023									168	168			
100133058	Houston	TX		11/29/2023									146	146			
100133071	Garfield	NJ		11/29/2023									329	329			
100133082	Houston	TX		11/29/2023									114	114			
100133091	Honolulu	HI		11/29/2023									234	234			
100133111	Houston	TX		11/29/2023									1,097	1,097			
100133121	Annandale	VA		11/29/2023									118	118			
100133126	Houston	TX		11/29/2023									786	786			
100133148	Lawrenceville	GA		11/29/2023									205	205			
100133156	Virginia Beach	VA		11/29/2023									157	157			
100133160	Las Vegas	NV		11/29/2023									124	124			
100133162	Arlington	TX		11/29/2023									267	267			
100133172	Los Angeles Area Of Van Nuys	CA		11/29/2023									233	233			
100133173	Westminster	CA		11/29/2023									423	423			
100133213	Indio	CA		11/29/2023									316	316			
100133229	Garland	TX		11/29/2023									161	161			
100133232	Las Vegas	NV		11/29/2023									88	88			
100133234	Fulshear	TX		11/29/2023									285	285			
100133281	Los Angeles	CA		11/29/2023									249	249			
100133317	Seattle	WA		11/29/2023									4,572	4,572			
100133348	Farmingville	NY		11/21/2023									323	323			
100133359	Celina	TX		11/21/2023									(120)	(120)			
100133361	Royal Palm Beach	FL		11/21/2023									204	204			
100133365	West Hills	CA		11/21/2023									415	415			
100133371	Palos Verdes Peninsula	CA		11/21/2023									578	578			
100133377	Honolulu	HI		11/21/2023									575	575			
100133383	Greensboro	NC		11/21/2023									164	164			
100133399	Yucaipa	CA		11/21/2023									398	398			
100133410	Imperial Beach	CA		11/21/2023									870	870			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133416	Nashville	TN		10/19/2023									1,033	1,033			
100133417	Nashville	TN		10/19/2023									315	315			
100133418	Draper	UT		10/19/2023									1,217	1,217			
100133419	Ypsilanti	MI		10/19/2023									89	89			
100133420	San Pedro	CA		10/19/2023									176	176			
100133421	Miami Beach	FL		10/19/2023									368	368			
100133422	Monroe	NC		10/19/2023									490	490			
100133423	Midland	TX		10/19/2023									369	369			
100133424	Mc Kees Rocks	PA		10/19/2023									267	267			
100133425	Lancaster	CA		10/19/2023									237	237			
100133426	Newark	DE		10/19/2023									276	276			
100133427	Lehigh Acres	FL		10/19/2023									338	338			
100133428	Sneads Ferry	NC		10/19/2023									263	263			
100133429	Vian	OK		10/19/2023									80	80			
100133430	Williamstown	KY		10/19/2023									500	500			
100133431	Baltimore	MD		10/19/2023									120	120			
100133432	Columbus	OH		10/19/2023									88	88			
100133433	Riverside	CA		10/19/2023									166	166			
100133434	Stuart	FL		10/19/2023									319	319			
100133435	Port Aransas	TX		10/19/2023									223	223			
100133438	Orlando	FL		10/19/2023									1,221	1,221			
100133439	Pompano Beach	FL		10/19/2023									314	314			
100133440	Sunnyvale	TX		10/19/2023									345	345			
100133441	Lutz	FL		10/19/2023									652	652			
100133442	Bakersfield	CA		10/19/2023									109	109			
100133443	Cincinnati	OH		10/19/2023									324	324			
100133444	Fort Worth	TX		10/19/2023									523	523			
100133445	Hauula	HI		10/19/2023									1,660	1,660			
100133446	Fleming Island	FL		10/19/2023									706	706			
100133447	Ontario	CA		10/19/2023									2,471	2,471			
100133448	Richmond	VA		10/19/2023									229	229			
100133449	Eads	TN		10/19/2023									1,209	1,209			
100133451	Jordan	MN		10/19/2023									512	512			
100133452	Los Angeles	CA		10/19/2023									3,215	3,215			
100133453	Ocala	FL		10/19/2023									150	150			
100133454	Waddell	AZ		10/19/2023									1,197	1,197			
100133455	Chicago	IL		10/19/2023									754	754			
100133456	Leander	TX		10/19/2023									31	31			
100133457	Culpeper	VA		10/19/2023									339	339			
100133458	Encinitas	CA		10/19/2023									3,521	3,521			
100133459	Indianapolis	IN		10/19/2023									73	73			
100133460	Houston	TX		10/19/2023									126	126			
100133461	Homestead	FL		10/19/2023									629	629			
100133462	Clovis	CA		10/19/2023									418	418			
100133463	Decatur	GA		10/19/2023									390	390			
100133464	Lake Worth	FL		10/19/2023									264	264			
100133465	Ceres	CA		10/19/2023									319	319			
100133466	Omaha	NE		10/19/2023									192	192			
100133468	Kyle	TX		10/19/2023									176	176			
100133469	Oak Park	MI		10/19/2023									59	59			
100133470	San Diego	CA		10/19/2023									223	223			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133471	Pearland	TX		10/19/2023									535	535			
100133472	Mission Viejo	CA		10/19/2023									347	347			
100133473	Schaumburg	IL		10/19/2023									154	154			
100133475	Jersey City	NJ		10/19/2023									313	313			
100133476	Hackensack	NJ		10/19/2023									937	937			
100133477	Lakewood	WA		10/19/2023									436	436			
100133478	Chicago	IL		10/19/2023									460	460			
100133479	Friendswood	TX		10/19/2023									1,243	1,243			
100133480	Kirbyville	TX		10/19/2023									632	632			
100133481	Bridgeport	CT		10/19/2023									218	218			
100133482	Katy	TX		10/19/2023									212	212			
100133483	North Port	FL		10/19/2023									208	208			
100133484	Antioch	TN		10/19/2023									110	110			
100133485	Blairsville	GA		10/19/2023									286	286			
100133486	Chicago	IL		10/19/2023									156	156			
100133487	Jacksonville	FL		10/19/2023									970	970			
100133488	Tracy	CA		10/19/2023									486	486			
100133489	Oxford	NC		10/19/2023									380	380			
100133491	Levittown	PA		10/19/2023									337	337			
100133493	Frankfort	IL		10/19/2023									696	696			
100133494	Mableton	GA		10/19/2023									92	92			
100133496	Miami	FL		10/19/2023									88	88			
100133497	West Deptford	NJ		10/19/2023									42	42			
100133498	Hollywood	FL		10/19/2023									304	304			
100133499	Jersey City	NJ		10/19/2023									379	379			
100133500	Richmond	VA		10/19/2023									76	76			
100133502	Newark	NJ		10/19/2023									195	195			
100133503	Palm Springs	FL		10/19/2023									153	153			
100133504	Harvey Cedars	NJ		10/19/2023									641	641			
100133505	Sarasota	FL		10/19/2023									2,275	2,275			
100133508	Pond Eddy	NY		10/19/2023									121	121			
100133509	Miami Gardens	FL		10/19/2023									130	130			
100133510	Southport	NC		10/19/2023									224	224			
100133511	Poughkeepsie	NY		10/19/2023									194	194			
100133512	Puyallup	WA		10/19/2023									160	160			
100133513	Denver	CO		10/19/2023									1,187	1,187			
100133514	Port Charlotte	FL		10/19/2023									376	376			
100133516	Elk Grove	CA		10/19/2023									482	482			
100133517	Phoenix	AZ		10/19/2023									198	198			
100133518	Milford	MA		10/19/2023									217	217			
100133519	Newcastle	OK		10/19/2023									668	668			
100133521	Greenville	SC		10/19/2023									107	107			
100133522	Piscataway	NJ		10/19/2023									255	255			
100133523	Havana	FL		10/19/2023									339	339			
100133524	Los Angeles	CA		10/19/2023									279	279			
100133525	Houston	TX		10/19/2023									139	139			
100133527	Plainfield City	NJ		10/19/2023									145	145			
100133528	Camarillo	CA		10/19/2023									708	708			
100133529	Monroe	NY		10/19/2023									991	991			
100133530	Drexel Hill	PA		10/19/2023									117	117			
100133532	Chino	CA		10/19/2023									435	435			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133533	Laguna Beach	CA		10/19/2023									1,407	1,407			
100133534	Miami	FL		10/19/2023									170	170			
100133535	Frisco	TX		10/19/2023									908	908			
100133536	Livingston Manor	NY		10/19/2023									107	107			
100133537	Blue Ridge	GA		10/19/2023									160	160			
100133539	Newark	NJ		10/19/2023									844	844			
100133540	Menifee	CA		10/19/2023									206	206			
100133541	Snohomish	WA		10/19/2023									376	376			
100133542	Peekskill	NY		10/19/2023									147	147			
100133544	Scottsdale	AZ		10/19/2023									3,228	3,228			
100133545	Knoxville	TN		10/19/2023									129	129			
100133546	Hot Springs	AR		10/19/2023									281	281			
100133547	South Holland	IL		10/19/2023									93	93			
100133548	Stafford	VA		10/19/2023									249	249			
100133549	Fontana	CA		10/19/2023									515	515			
100133550	Chadds Ford	PA		10/19/2023									381	381			
100133551	Sands Point	NY		10/19/2023									2,260	2,260			
100133552	South Ozone Park	NY		10/19/2023									394	394			
100133553	Sierra Vista	AZ		10/19/2023									9,341	9,341			
100133556	Danbury	CT		10/19/2023									161	161			
100133557	Superior	CO		10/23/2023									420	420			
100133558	Blue Ridge	GA		10/23/2023									224	224			
100133559	Pleasant Hill	CA		10/23/2023									570	570			
100133560	Manor	TX		10/23/2023									225	225			
100133561	Santa Rosa	CA		10/23/2023									185	185			
100133562	Ottawa	OH		10/23/2023									197	197			
100133563	Las Vegas	NV		10/23/2023									402	402			
100133564	Savannah	GA		10/23/2023									214	214			
100133565	Tampa	FL		10/23/2023									298	298			
100133566	Toms River	NJ		10/23/2023									211	211			
100133567	Media	PA		10/23/2023									452	452			
100133568	Lawrenceville	GA		10/23/2023									294	294			
100133569	Fort Lauderdale	FL		10/23/2023									504	504			
100133570	Atlanta	GA		10/23/2023									117,367	117,367			
100133571	Skokie	IL		10/23/2023									254	254			
100133572	Big Bear Lake	CA		10/23/2023									603	603			
100133573	Moorpark	CA		10/23/2023									15,973	15,973			
100133574	Grand Marais	MN		10/23/2023									549	549			
100133575	Arlington	VA		10/23/2023									333	333			
100133576	Kennewick	WA		10/23/2023									217	217			
100133577	Osprey	FL		10/23/2023									374	374			
100133578	Los Angeles	CA		10/23/2023									524	524			
100133579	Midvale	UT		10/23/2023									209	209			
100133580	Fort Mitchell	AL		10/23/2023									193	193			
100133581	Denton	TX		10/23/2023									249	249			
100133582	Rockford	MI		10/23/2023									273	273			
100133583	Orlando	FL		10/23/2023									234	234			
100133584	Westampton	NJ		10/23/2023									192	192			
100133585	Bayonne	NJ		10/23/2023									414	414			
100133586	East Ridge	TN		10/23/2023									489	489			
100133587	Edmonds	WA		10/23/2023									835	835			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133588	Traverse City	MI		10/23/2023									209	209			
100133589	Rockmart	GA		10/23/2023									342	342			
100133590	Houston	TX		10/23/2023									470	470			
100133591	Charlotte	NC		10/23/2023									3,223	3,223			
100133592	Point Venture	TX		10/23/2023									188	188			
100133593	Point Venture	TX		10/23/2023									188	188			
100133594	Newark	NJ		10/23/2023									288	288			
100133595	Summerville	SC		10/23/2023									296	296			
100133596	West Palm Beach	FL		10/23/2023									236	236			
100133597	Ladson	SC		10/23/2023									298	298			
100133599	Fort Lauderdale	FL		10/23/2023									423	423			
100133600	Las Vegas	NV		10/23/2023									266	266			
100133601	Point Venture	TX		10/23/2023									188	188			
100133602	Aurora	CO		10/23/2023									244	244			
100133603	Eustis	FL		10/23/2023									184	184			
100133604	Point Venture	TX		10/23/2023									188	188			
100133605	Darlington	MD		10/23/2023									394	394			
100133606	Point Venture	TX		10/23/2023									188	188			
100133607	Point Venture	TX		10/23/2023									188	188			
100133608	Nags Head	NC		10/23/2023									333	333			
100133609	Milwaukee	WI		10/23/2023									353	353			
100133610	Summerville	SC		10/23/2023									586	586			
100133611	Saint Petersburg	FL		10/23/2023									683	683			
100133612	Aubrey	TX		10/23/2023									267	267			
100133613	Sun City West	AZ		10/23/2023									300	300			
100133614	Dallas	TX		10/23/2023									367	367			
100133615	Saint Petersburg	FL		10/23/2023									398	398			
100133616	New Port Richey	FL		10/23/2023									400	400			
100133617	Plantation	FL		10/23/2023									614	614			
100133618	Barnegat	NJ		10/23/2023									253	253			
100133619	Uhland	TX		10/23/2023									165	165			
100133620	Jackson Township	NJ		10/23/2023									248	248			
100133621	Van Nuys	CA		10/23/2023									873	873			
100133622	Miami	FL		10/23/2023									282	282			
100133623	Bloomingdale	GA		10/23/2023									522	522			
100133624	Bloomingdale	GA		10/23/2023									538	538			
100133625	Lockhart	TX		10/23/2023									241	241			
100133626	Murfreesboro	TN		10/23/2023									1,197	1,197			
100133627	Fort Worth	TX		10/23/2023									860	860			
100133628	Marysville	WA		10/23/2023									363	363			
100133629	Madera	CA		10/23/2023									320	320			
100133630	Dallas	GA		10/23/2023									961	961			
100133631	Vancouver	WA		10/23/2023									649	649			
100133632	Argyle	TX		10/23/2023									824	824			
100133633	Brenham	TX		10/23/2023									227	227			
100133634	Fairhope	AL		10/23/2023									279	279			
100133635	Madera	CA		10/23/2023									322	322			
100133636	East Falmouth	MA		10/23/2023									215	215			
100133637	Corpus Christi	TX		10/23/2023									174	174			
100133638	Medford	OR		10/23/2023									320	320			
100133639	Roseville	CA		10/23/2023									754	754			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133640	Elk Grove	CA		10/23/2023									393	393			
100133641	Fort Lee	NJ		10/23/2023									244	244			
100133642	Keaau	HI		10/23/2023									221	221			
100133643	Mccall	ID		10/23/2023									409	409			
100133644	Ooltewah	TN		10/23/2023									380	380			
100133645	Irvington	NJ		10/23/2023									2,356	2,356			
100133646	Hialeah	FL		10/23/2023									317	317			
100133647	East Wenatchee	WA		10/23/2023									528	528			
100133648	Palm Desert	CA		10/23/2023									530	530			
100133649	Bartlett	NH		10/23/2023									224	224			
100133650	Melissa	TX		10/23/2023									292	292			
100133651	Memphis	TN		10/23/2023									205	205			
100133652	Austin	TX		10/23/2023									12,765	12,765			
100133653	Blue Springs	MO		10/23/2023									196	196			
100133654	Georgetown	TX		10/23/2023									186	186			
100133655	Jacksonville	AR		10/23/2023									204	204			
100133656	Smyrna	TN		10/23/2023									4,569	4,569			
100133657	Charlotte	NC		10/23/2023									205	205			
100133658	Orlando	FL		10/23/2023									205	205			
100133659	Orlando	FL		10/23/2023									423	423			
100133660	Monroe	NC		10/23/2023									195	195			
100133661	Apex	NC		10/23/2023									499	499			
100133662	Charlotte	NC		10/23/2023									207	207			
100133663	Kill Devil Hills	NC		10/23/2023									321	321			
100133664	Monroe	NC		10/23/2023									360	360			
100133665	Monroe	NC		10/23/2023									206	206			
100133666	Durham	NC		10/23/2023									525	525			
100133667	Charlotte	NC		10/23/2023									1,395	1,395			
100133668	Park City	UT		10/23/2023									3,518	3,518			
100133669	Monroe	NC		10/23/2023									185	185			
100133670	Gainesville	GA		10/23/2023									214	214			
100133671	Parlin	NJ		10/23/2023									185	185			
100133672	Justin	TX		10/23/2023									232	232			
100133673	Las Vegas	NV		10/23/2023									239	239			
100133674	Monroe	NC		10/23/2023									361	361			
100133675	Colorado Springs	CO		10/23/2023									401	401			
100133676	Colorado Springs	CO		10/23/2023									603	603			
100133677	Spring	TX		10/23/2023									381	381			
100133678	Miami	FL		10/23/2023									1,366	1,366			
100133679	Hutto	TX		10/23/2023									188	188			
100133680	Pflugerville	TX		10/23/2023									271	271			
100133681	Belmont	NC		10/23/2023									291	291			
100133682	Wilmore	KY		10/23/2023									242	242			
100133683	Tualatin	OR		10/23/2023									356	356			
100133684	Glenview	IL		10/23/2023									344	344			
100133685	Boone	NC		10/23/2023									169	169			
100133686	Kissimmee	FL		10/23/2023									278	278			
100133687	Vero Beach	FL		10/23/2023									190	190			
100133688	White Plains	GA		10/23/2023									833	833			
100133689	Cartersville	GA		10/23/2023									184	184			
100133690	Virginia Beach	VA		10/23/2023									186	186			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133691	Baton Rouge	LA		10/23/2023									173	173			
100133692	Gulfport	FL		10/23/2023									176	176			
100133693	Las Vegas	NV		10/23/2023									539	539			
100133694	Tigard	OR		10/23/2023									323	323			
100133695	Austin	TX		10/23/2023									331	331			
100133696	Dacula	GA		10/23/2023									415	415			
100133698	Coatesville	PA		10/23/2023									219	219			
100133699	Winter Garden	FL		10/23/2023									388	388			
100133700	Wilmington	NC		10/23/2023									266	266			
100133701	Rockledge	FL		10/23/2023									539	539			
100133702	Westampton	NJ		10/23/2023									196	196			
100133703	Puyallup	WA		10/23/2023									331	331			
100133704	Henderson	NV		10/23/2023									300	300			
100133705	Fort Worth	TX		10/23/2023									271	271			
100133706	Pooler	GA		10/23/2023									317	317			
100133707	Murfreesboro	TN		10/23/2023									342	342			
100133708	North Port	FL		10/23/2023									555	555			
100133709	Madera	CA		10/23/2023									320	320			
100133710	Port Orchard	WA		10/23/2023									346	346			
100133711	Cedar City	UT		10/23/2023									212	212			
100133712	Port Saint Joe	FL		10/23/2023									356	356			
100133713	Roseville	CA		10/23/2023									330	330			
100133715	Rosharon	TX		10/23/2023									238	238			
100133716	Durham	NC		10/23/2023									281	281			
100133717	Highlands Ranch	CO		10/23/2023									423	423			
100133718	Lehi	UT		10/23/2023									292	292			
100133719	Garden Valley	ID		10/23/2023									221	221			
100133720	Sandia Park	NM		10/23/2023									296	296			
100133721	Rosharon	TX		10/23/2023									841	841			
100133722	Loganville	GA		10/23/2023									255	255			
100133723	Shelbyville	KY		10/23/2023									245	245			
100133724	Madison	AL		10/23/2023									520	520			
100133725	Loganville	GA		10/23/2023									305	305			
100133726	Peachtree City	GA		10/23/2023									171	171			
100133727	Tucson	AZ		10/23/2023									346	346			
100133728	Elk Grove	CA		10/23/2023									372	372			
100133729	Pipersville	PA		10/23/2023									448	448			
100133730	Davenport	FL		10/23/2023									340	340			
100133731	Port St Lucie	FL		10/23/2023									229	229			
100133732	Hutto	TX		10/23/2023									361	361			
100133733	Las Vegas	NV		10/23/2023									311	311			
100133734	Phoenix	AZ		10/23/2023									382	382			
100133735	Glenview	IL		10/23/2023									510	510			
100133736	Gilbert	AZ		10/23/2023									321	321			
100133737	Panama City Beach	FL		10/23/2023									403	403			
100133738	Las Vegas	NV		10/23/2023									313	313			
100133739	Wimberley	TX		10/23/2023									417	417			
100133740	Whittier	CA		10/23/2023									381	381			
100133741	Hanover	MD		10/23/2023									169	169			
100133742	Queen Creek	AZ		10/23/2023									212	212			
100133743	Kissimmee	FL		10/23/2023									198	198			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133744	Chicago	IL		10/23/2023									452	452			
100133745	The Villages	FL		10/23/2023									176	176			
100133746	Leander	TX		10/23/2023									495	495			
100133747	Raleigh	NC		10/23/2023									172	172			
100133748	Hickory	NC		10/23/2023									247	247			
100133749	New Britain	PA		10/23/2023									288	288			
100133750	Bend	OR		10/23/2023									403	403			
100133751	Port Saint Lucie	FL		10/23/2023									279	279			
100133752	Narragansett	RI		10/23/2023									570	570			
100133753	Jacksonville	FL		10/23/2023									227	227			
100133754	Washington	DC		10/23/2023									1,345	1,345			
100133755	Stone Mountain	GA		10/23/2023									176	176			
100133756	Naperville	IL		10/23/2023									185	185			
100133757	Pittsboro	NC		10/23/2023									243	243			
100133758	Reno	NV		10/23/2023									335	335			
100133759	Wildwood	NJ		10/23/2023									613	613			
100133760	New Orleans	LA		10/23/2023									198	198			
100133761	Schaumburg	IL		10/23/2023									202	202			
100133762	Navarre	FL		10/23/2023									210	210			
100133871	Cypress	TX		10/24/2023									665	665			
100133872	Dallas	TX		10/24/2023									1,096	1,096			
100133873	Pompano Beach	FL		10/24/2023									314	314			
100133874	Tampa	FL		10/24/2023									269	269			
100133877	Woodland	WA		10/24/2023									161	161			
100133879	(Encino Area) Los Angeles	CA		10/24/2023									33,978	33,978			
100133880	League City	TX		10/24/2023									214	214			
100133881	Haltom City	TX		10/24/2023									197	197			
100133882	North Miami Beach	FL		10/24/2023									223	223			
100133883	Hialeah	FL		10/24/2023									622	622			
100133895	Cibolo	TX		11/29/2023									259	259			
100133901	Detroit	MI		11/29/2023									99	99			
100133917	San Diego	CA		10/25/2023									3,795	3,795			
100133919	San Francisco	CA		10/25/2023									291	291			
100133920	Kyburz	CA		10/25/2023									221	221			
100133921	Nashville	TN		10/25/2023									287	287			
100133931	Lansdale	PA		10/25/2023									305	305			
100133934	Webster	MA		10/25/2023									569	569			
100133935	Collingdale	PA		10/25/2023									249	249			
100133936	Goldsboro	NC		10/25/2023									308	308			
100133937	Cincinnati	OH		10/25/2023									344	344			
100133938	Trenton	NJ		10/25/2023									282	282			
100133939	Anderson	SC		10/25/2023									137	137			
100133940	New Haven	CT		10/25/2023									550	550			
100133941	Newark	NJ		10/25/2023									813	813			
100133942	Waterbury	CT		10/25/2023									521	521			
100133943	Hartford	CT		10/25/2023									645	645			
100133944	Baltimore	MD		10/25/2023									460	460			
100133945	Pleasantville	NJ		10/25/2023									215	215			
100133946	Waterbury	CT		10/25/2023									622	622			
100133947	Allentown	PA		10/25/2023									380	380			
100133948	Chicago	IL		10/25/2023									212	212			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133949	Fayetteville	NC		10/25/2023									121	121			
100133950	Nanuet	NY		10/25/2023									593	593			
100133951	Detroit	MI		10/25/2023									308	308			
100133952	Nanuet	NY		10/25/2023									757	757			
100133953	Harriman	NY		10/25/2023									422	422			
100133954	Milwaukee	WI		10/25/2023									146	146			
100133955	Baltimore	MD		10/25/2023									207	207			
100133956	Philadelphia	PA		10/25/2023									417	417			
100133957	Chicago	IL		10/25/2023									240	240			
100133958	Covington	KY		10/25/2023									258	258			
100133959	Waterbury	CT		10/25/2023									557	557			
100133960	Waterbury	CT		10/25/2023									567	567			
100133961	Erlanger	KY		10/25/2023									327	327			
100133962	Minersville	PA		10/25/2023									155	155			
100133963	Indianapolis	IN		10/25/2023									245	245			
100133964	Trenton	NJ		10/25/2023									341	341			
100133965	Trenton	NJ		10/25/2023									437	437			
100133966	Baltimore	MD		10/25/2023									152	152			
100133967	Cleveland	OH		10/25/2023									156	156			
100133968	Liberty	NY		10/25/2023									1,552	1,552			
100133969	Middletown	NY		10/25/2023									236	236			
100133970	Kansas City	MO		10/25/2023									316	316			
100133971	Paulsboro	NJ		10/25/2023									148	148			
100133972	Norman	OK		10/25/2023									224	224			
100133973	Hartford	CT		10/25/2023									399	399			
100133974	Mchenry	IL		10/25/2023									332	332			
100133975	Naugatuck	CT		10/25/2023									498	498			
100133976	Boca Raton	FL		10/25/2023									3,460	3,460			
100133977	Louisville	KY		10/25/2023									462	462			
100133978	Johnson City	TN		10/25/2023									131	131			
100133979	Chicago	IL		10/25/2023									408	408			
100133980	Atlantic City	NJ		10/25/2023									391	391			
100133981	Chicago	IL		10/25/2023									355	355			
100133982	Chicago	IL		10/25/2023									415	415			
100133983	Kingston Borough	PA		10/25/2023									386	386			
100133984	Baltimore	MD		10/25/2023									300	300			
100133986	South Fallsburg	NY		10/25/2023									361	361			
100133987	Buffalo	NY		10/25/2023									183	183			
100133988	Shirley	NY		10/25/2023									697	697			
100133989	Tampa	FL		10/25/2023									802	802			
100133990	Buffalo	NY		10/25/2023									228	228			
100133991	Warren	MI		10/25/2023									125	125			
100133992	Binghamton	NY		10/25/2023									236	236			
100133993	South Holland	IL		10/25/2023									441	441			
100133994	Ambridge	PA		10/25/2023									207	207			
100133995	Paulsboro	NJ		10/25/2023									498	498			
100133997	Cleveland	OH		10/25/2023									138	138			
100133998	Yonkers	NY		10/25/2023									1,402	1,402			
100133999	Southbury	CT		10/25/2023									280	280			
100134000	Pompano Beach	FL		10/25/2023									295	295			
100134001	Brooklyn	NY		10/25/2023									1,850	1,850			

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100134002	Bethlehem	PA		10/25/2023									242	242			
100134003	Harriman	NY		10/25/2023									615	615			
100134004	Tampa	FL		10/25/2023									463	463			
100134005	Kansas City	MO		10/25/2023									263	263			
100134006	Chicago	IL		10/25/2023									187	187			
100134007	Clarksville	TN		10/25/2023									350	350			
100134008	Amarillo	TX		10/25/2023									194	194			
100134009	Bay Shore	NY		10/25/2023									739	739			
100134011	Baltimore	MD		10/25/2023									262	262			
100134012	Crown Point	IN		10/25/2023									288	288			
100134013	Hempstead	NY		10/25/2023									1,001	1,001			
100134014	Lawrence	PA		10/25/2023									178	178			
100134015	Cleveland	OH		10/25/2023									291	291			
100134017	Philadelphia	PA		10/25/2023									519	519			
100134018	La Marque	TX		10/25/2023									239	239			
100134019	Carol Stream	IL		10/25/2023									251	251			
100134020	Trenton	NJ		10/25/2023									189	189			
100134021	Euclid	OH		10/25/2023									163	163			
100134022	Scranton	PA		10/25/2023									351	351			
100134023	Kansas City	MO		10/25/2023									304	304			
100134024	Liberty	NY		10/25/2023									7,120	7,120			
100134025	Philadelphia	PA		10/25/2023									347	347			
100134026	Trenton	NJ		10/25/2023									273	273			
100134027	Mishawaka	IN		10/25/2023									224	224			
100134028	Detroit	MI		10/25/2023									194	194			
100134030	Jamaica	NY		10/25/2023									843	843			
100134031	Milwaukee	WI		10/25/2023									251	251			
100134032	South Bend	IN		10/25/2023									102	102			
100134033	Liberty	NY		10/25/2023									404	404			
100134034	Enterprise	AL		10/25/2023									194	194			
100134035	Atlantic City	NJ		10/25/2023									322	322			
100134036	Danville	VA		10/25/2023									241	241			
100134037	East Chicago	IN		10/25/2023									361	361			
100134038	Spring Valley	NY		10/25/2023									1,278	1,278			
100134039	Jackson	TN		10/25/2023									229	229			
100134040	Waterbury	CT		10/25/2023									284	284			
100134041	Highland Mills	NY		10/25/2023									558	558			
100134042	South Milwaukee	WI		10/25/2023									261	261			
100134043	Yonkers	NY		10/25/2023									1,155	1,155			
100134044	Trenton	NJ		10/25/2023									260	260			
100134045	Seminole	OK		10/25/2023									196	196			
100134046	Seminole	OK		10/25/2023									222	222			
100134047	Cypress	TX		10/25/2023									325	325			
100134048	Scranton	PA		10/25/2023									211	211			
100134049	New Windsor	NY		10/25/2023									369	369			
100134050	Miami	FL		10/25/2023									1,120	1,120			
100134051	Absecon	NJ		10/25/2023									524	524			
100134052	Milwaukee	WI		10/25/2023									284	284			
100134053	Lufkin	TX		10/25/2023									210	210			
100134054	Lake Villa	IL		10/25/2023									354	354			
100134055	Odessa	TX		10/25/2023									233	233			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134056	Elizabeth	NJ		10/25/2023									925	925			
100134057	Lufkin	TX		10/25/2023									210	210			
100134058	Hudson	NY		10/25/2023									432	432			
100134059	Ringwood	NJ		10/25/2023									426	426			
100134060	Brooklyn	NY		10/25/2023									901	901			
100134061	Derby	CT		10/25/2023									396	396			
100134062	Santa Clarita	CA		10/27/2023									188	188			
100134063	Chino	CA		10/27/2023									410	410			
100134064	Silverthorne	CO		10/27/2023									3,047	3,047			
100134065	Fountain Valley	CA		10/27/2023									1,227	1,227			
100134066	Porter Ranch	CA		10/27/2023									1,350	1,350			
100134067	Lawrenceville	GA		10/27/2023									1,195	1,195			
100134068	Miami	FL		10/27/2023									1,011	1,011			
100134069	League City	TX		10/27/2023									97	97			
100134074	Indianapolis	IN		10/27/2023									292	292			
100134075	Pinecrest	FL		10/27/2023									1,720	1,720			
100134076	Hanford	CA		10/27/2023									229	229			
100134077	Phoenix	AZ		10/27/2023									175	175			
100134254	New Carrolltn	MD		10/27/2023									151	151			
100134255	Beverly Hills	FL		10/27/2023									324	324			
100134256	Forked River	NJ		10/27/2023									126	126			
100134257	Leander	TX		10/27/2023									1,901	1,901			
100134258	Norcross	GA		10/27/2023									214	214			
100134259	Las Vegas	NV		10/27/2023									1,080	1,080			
100134260	Lehigh Acres	FL		10/27/2023									191	191			
100134261	Pennsauken	NJ		10/27/2023									496	496			
100134262	Los Angeles	CA		10/27/2023									1,502	1,502			
100134263	Silver Spring	MD		10/27/2023									73	73			
100134264	Margate	FL		10/27/2023									177	177			
100134266	Atlanta	GA		10/27/2023									360	360			
100134267	Mint Hill	NC		10/27/2023									423	423			
100134268	Petersburg	VA		10/27/2023									100	100			
100134269	Paterson	NJ		10/27/2023									131	131			
100134270	Haines City	FL		10/27/2023									137	137			
100134271	Myrtle Beach	SC		10/27/2023									179	179			
100134272	Palmdale	CA		10/27/2023									187	187			
100134273	Roselle	NJ		10/27/2023									5,490	5,490			
100134274	San Diego	CA		10/27/2023									1,015	1,015			
100134275	Fulshear	TX		10/27/2023									197	197			
100134276	Myrtle Beach	SC		10/27/2023									68	68			
100134277	La Mesa	CA		10/27/2023									1,289	1,289			
100134278	Lexington	SC		10/27/2023									211	211			
100134279	Los Angeles	CA		10/27/2023									376	376			
100134280	Maple Valley	WA		10/27/2023									485	485			
100134282	Blairstown	NJ		10/27/2023									831	831			
100134283	Memphis	TN		10/27/2023									75	75			
100134284	Aurora	CO		10/27/2023									1,117	1,117			
100134285	Beavercreek	OH		10/27/2023									170	170			
100134286	Miami	FL		10/27/2023									231	231			
100134287	Harper Woods	MI		10/27/2023									116	116			
100134288	Pinellas Park	FL		10/27/2023									131	131			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134289	Miami	FL		10/27/2023									162	162			
100134290	Cornelius	OR		10/27/2023									1,181	1,181			
100134291	Lake Forest	CA		10/27/2023									464	464			
100134292	Phoenix	AZ		10/27/2023									692	692			
100134293	Pembroke Pines	FL		10/27/2023									420	420			
100134294	Lehigh Acres	FL		10/27/2023									192	192			
100134296	Glenn Dale	MD		10/27/2023									587	587			
100134297	Madison	AL		10/27/2023									435	435			
100134300	Heber Springs	AR		10/27/2023									151	151			
100134301	Gilroy	CA		10/27/2023									631	631			
100134302	Warren	NJ		10/27/2023									781	781			
100134303	Kenner	LA		10/27/2023									158	158			
100134304	Lutz	FL		10/27/2023									322	322			
100134305	Franklin	TN		10/27/2023									190	190			
100134306	Montverde	FL		10/27/2023									186	186			
100134308	Lockport	IL		10/27/2023									7,914	7,914			
100134309	Lynn	MA		10/27/2023									717	717			
100134310	Katy	TX		10/27/2023									630	630			
100134311	Caddo Mills	TX		10/27/2023									277	277			
100134312	Lake Worth	FL		10/27/2023									496	496			
100134313	St. Cloud	FL		10/27/2023									10,117	10,117			
100134314	Quinton	VA		10/27/2023									70	70			
100134315	Show Low	AZ		10/27/2023									249	249			
100134316	Ocala	FL		10/27/2023									98	98			
100134317	Ocala	FL		10/27/2023									94	94			
100134319	Houston	TX		10/27/2023									147	147			
100134320	Dumont	NJ		10/27/2023									1,267	1,267			
100134321	Lakewood	CO		10/27/2023									166	166			
100134322	San Angelo	TX		10/27/2023									402	402			
100134323	Columbus	GA		10/27/2023									71	71			
100134324	Middletown	OH		10/27/2023									63	63			
100134325	Waldo	OH		10/27/2023									127	127			
100134327	Spokane Valley	WA		10/27/2023									212	212			
100134328	Charleston	SC		10/27/2023									239	239			
100134329	Glendale	AZ		10/27/2023									643	643			
100134330	Gulf Shores	AL		10/27/2023									120	120			
100134331	Payson	AZ		10/27/2023									174	174			
100134332	Cleveland	OH		10/27/2023									44	44			
100134333	Chicago	IL		10/27/2023									1,094	1,094			
100134334	Davenport	FL		10/27/2023									115	115			
100134335	Woodbury	NY		10/27/2023									572	572			
100134337	La Porte	IN		10/27/2023									126	126			
100134338	Chester	VA		10/27/2023									143	143			
100134339	Dallas	TX		10/27/2023									384	384			
100134340	Panama City	FL		10/27/2023									76	76			
100134341	Citrus Heights	CA		10/27/2023									411	411			
100134342	Phoenix	AZ		10/27/2023									156	156			
100134344	Dauphin Island	AL		10/27/2023									206	206			
100134345	Jefferson	GA		10/27/2023									416	416			
100134346	Waianae	HI		10/27/2023									467	467			
100134347	Miami	FL		10/27/2023									143	143			

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100134348	Charlotte	NC		10/27/2023									100	100			
100134349	Richmond	VA		10/27/2023									97	97			
100134350	Tyler	TX		10/27/2023									148	148			
100134351	Peachtree Cor	GA		10/27/2023									509	509			
100134353	Conover	NC		10/27/2023									392	392			
100134354	Modesto	CA		10/27/2023									189	189			
100134355	Panama City Beach	FL		10/27/2023									191	191			
100134356	Philadelphia	PA		10/27/2023									51	51			
100134357	Placentia	CA		10/27/2023									1,306	1,306			
100134358	Santa Rosa Beach	FL		10/27/2023									798	798			
100134361	Clemmons	NC		10/27/2023									453	453			
100134362	Philadelphia	PA		10/27/2023									59	59			
100134363	Coral Springs	FL		10/27/2023									367	367			
100134365	Broken Arrow	OK		10/27/2023									236	236			
100134366	Newaygo	MI		10/27/2023									461,215	461,215			
100134367	Miami	FL		10/27/2023									475	475			
100134368	Coto De Caza Area	CA		10/27/2023									419	419			
100134369	Westlake	OH		10/27/2023									454	454			
100134370	Brooklyn	NY		10/27/2023									813	813			
100134371	Paso Robles	CA		10/27/2023									188	188			
100134372	Beaumont	TX		10/27/2023									38,810	38,810			
100134373	Hollister	CA		10/27/2023									421	421			
100134374	Orlando	FL		10/27/2023									202	202			
100134375	Columbus	OH		10/27/2023									180	180			
100134376	Fort Worth	TX		10/27/2023									604	604			
100134377	Palm Beach Gardens	FL		10/27/2023									270	270			
100134378	Greenacres	FL		10/27/2023									209	209			
100134379	College Station	TX		10/27/2023									815	815			
100134380	Los Angeles	CA		10/27/2023									1,074	1,074			
100134381	San Diego	CA		10/27/2023									2,901	2,901			
100134382	Alexandria	VA		10/27/2023									669	669			
100134383	Fullerton	CA		10/27/2023									5,362	5,362			
100134384	Newbury Park	CA		10/27/2023									807	807			
100134385	Thousand Oaks	CA		10/27/2023									889	889			
100134387	Temple	NH		10/27/2023									232	232			
100134388	Clifton	NJ		10/27/2023									238	238			
100134389	Phoenix	AZ		10/27/2023									266	266			
100134390	Wellington	FL		10/27/2023									332	332			
100134391	Chicago	IL		10/27/2023									157	157			
100134392	Paterson	NJ		10/27/2023									407	407			
100134393	Valley Spgs	CA		10/27/2023									432	432			
100134394	Amerstdam	NLD		10/27/2023										181	181		181
100134395	Amerstdam	NLD		10/27/2023									47	47	47		47
100134396	Amerstdam	NLD		10/27/2023									43	43	43		43
100134397	Amerstdam	NLD		10/27/2023										438	438		438
100134398	Amerstdam	NLD		10/27/2023										466	466		466
100134399	Amerstdam	NLD		10/27/2023										70	70		70
100134400	Amerstdam	NLD		10/27/2023									3,416	3,557	141		141
100134401	Amerstdam	NLD		10/27/2023										430	430		430
100134402	Amerstdam	NLD		10/27/2023										849	849		849
100134403	Amerstdam	NLD		10/27/2023										79	79		79

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134404	Amerstdam	NLD		10/27/2023										122	122		122
100134405	Amerstdam	NLD		10/27/2023										1,410	1,410		1,410
100134406	Amerstdam	NLD		10/27/2023										115	115		115
100134407	Amerstdam	NLD		10/27/2023										65	65		65
100134408	Amerstdam	NLD		10/27/2023										97	97		97
100134409	Amerstdam	NLD		10/27/2023									157	166	9		9
100134410	Amerstdam	NLD		10/27/2023										1,931	1,931		1,931
100134411	Amerstdam	NLD		10/27/2023									1,127	1,174	47		47
100134412	Amerstdam	NLD		10/27/2023										72	72		72
100134413	Amerstdam	NLD		10/27/2023										129	129		129
100134414	Amerstdam	NLD		10/27/2023										101	101		101
100134415	Amerstdam	NLD		10/27/2023										484	484		484
100134416	Amerstdam	NLD		10/27/2023									829	871	42		42
100134417	Amerstdam	NLD		10/27/2023										595	595		595
100134418	Amerstdam	NLD		10/27/2023										282	282		282
100134419	Amerstdam	NLD		10/27/2023										58	3		3
100134420	Amerstdam	NLD		10/27/2023									55	58	3		3
100134421	Amerstdam	NLD		10/27/2023										65	65		65
100134422	Amerstdam	NLD		10/27/2023										137	137		137
100134423	Amerstdam	NLD		10/27/2023										74	74		74
100134424	Amerstdam	NLD		10/27/2023										53	53		53
100134425	Amerstdam	NLD		10/27/2023										125	125		125
100134426	Amerstdam	NLD		10/27/2023										104	104		104
100134427	Amerstdam	NLD		10/27/2023										88	88		88
100134428	Amerstdam	NLD		10/27/2023										178	178		178
100134429	Amerstdam	NLD		10/27/2023									145	157	12		12
100134433	Port Saint Lucie	FL		10/30/2023										135	135		135
100134434	Broadway	VA		10/30/2023									311	311			
100134435	Lake Worth	FL		10/30/2023									214	214			
100134437	Meriden	CT		10/30/2023									103	103			
100134439	Glen Cove	NY		10/30/2023									108	108			
100134441	Ozone Park	NY		10/30/2023									882	882			
100134442	New York	NY		10/30/2023									460	460			
100134443	Paterson	NJ		10/30/2023									342	342			
100134444	Brooklyn	NY		10/30/2023									347	347			
100134445	Las Vegas	NV		10/30/2023									333	333			
100134447	Bayonne	NJ		10/30/2023									720	720			
100134449	Plymouth	PA		10/30/2023									373	373			
100134450	Willis	TX		10/30/2023									1,789	1,789			
100134451	Cortlandt Manor	NY		10/30/2023									184	184			
100134452	Upper Darby	PA		10/30/2023									350	350			
100134454	Sylvania	OH		10/30/2023									300	300			
100134455	Provincetown	MA		10/30/2023									39	39			
100134456	North Arlington	NJ		10/30/2023									249	249			
100134457	Brooklyn	NY		10/30/2023									303	303			
100134459	Boerne	TX		10/30/2023									1,012	1,012			
100134463	Henderson	NV		10/30/2023									936	936			
100134465	Ozone Park	NY		10/30/2023									949	949			
100134467	Laguna Niguel	CA		10/30/2023									416	416			
100134471	Los Angeles	CA		10/30/2023									562	562			
100134473	Loganville	GA		10/30/2023									25,468	25,468			
													281	281			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134474	Fresno	CA		10/30/2023									125	125			
100134476	Collierville	TN		10/30/2023									357	357			
100134477	Parkville	MD		10/30/2023									154	154			
100134478	Fresno	CA		10/30/2023									306	306			
100134479	Cape Coral	FL		10/30/2023									300	300			
100134482	Encino	CA		10/30/2023									344	344			
100134483	San Diego	CA		10/30/2023									368	368			
100134484	West Milford	NJ		10/30/2023									130	130			
100134485	Brick Township	NJ		10/30/2023									176	176			
100134488	Humble	TX		10/30/2023									1,359	1,359			
100134490	Fresno	CA		10/30/2023									680	680			
100134492	Harrisburg	PA		10/30/2023									128	128			
100134493	Hialeah	FL		10/30/2023									219	219			
100134494	North Middletown	NJ		10/30/2023									240	240			
100134495	Davenport	FL		10/30/2023									290	290			
100134496	Front Royal	VA		10/30/2023									214	214			
100134497	Hamden	CT		10/30/2023									132	132			
100134498	Kennesaw	GA		10/30/2023									191	191			
100134500	Lighthouse Point	FL		10/30/2023									414	414			
100134502	San Marcos	CA		10/30/2023									605	605			
100134503	Ridgefield	CT		10/30/2023									619	619			
100134504	Hollywood	FL		10/30/2023									815	815			
100134505	Feeding Hills	MA		10/30/2023									158	158			
100134506	Feeding Hills	MA		10/30/2023									353	353			
100134511	Hempstead	NY		10/30/2023									202	202			
100134512	Elk Grove	CA		10/30/2023									464	464			
100134514	Branson	MO		10/30/2023									158	158			
100134515	Fort Pierce	FL		10/30/2023									102	102			
100134518	Branson	MO		10/30/2023									158	158			
100134520	Everett	WA		10/30/2023									269	269			
100134521	Napa	CA		10/30/2023									904	904			
100134522	Boca Raton	FL		10/30/2023									652	652			
100134523	Rosedale	NY		10/30/2023									379	379			
100134525	Panorama City	CA		10/30/2023									199	199			
100134527	Fort Worth	TX		10/30/2023									131	131			
100134528	Columbus	OH		10/30/2023									61	61			
100134529	Philadelphia	PA		10/30/2023									35	35			
100134530	Rowland Heights	CA		10/30/2023									344	344			
100134532	Binghamton	NY		10/30/2023									68	68			
100134533	Sevierville	TN		10/30/2023									820	820			
100134534	Palm Coast	FL		10/30/2023									174	174			
100134535	North Port	FL		10/30/2023									684	684			
100134536	Louisville	KY		10/30/2023									124	124			
100134538	Rio Linda	CA		10/30/2023									353	353			
100134542	Columbus	OH		10/30/2023									82	82			
100134543	Rochester	MN		10/30/2023									144	144			
100134544	Massapequa	NY		10/30/2023									240	240			
100134545	Mishawaka	IN		10/30/2023									56	56			
100134548	Pompton Plains	NJ		10/30/2023									541	541			
100134549	San Bernardino	CA		10/30/2023									162	162			
100134550	Los Angeles	CA		10/30/2023									3,376	3,376			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134552	Freeport	NY		10/30/2023									215	215			
100134553	Kearny	NJ		10/30/2023									188	188			
100134554	Hutchinson Island	FL		10/30/2023									461	461			
100134555	Los Angeles	CA		10/30/2023									265	265			
100134556	Vineland	NJ		10/30/2023									149	149			
100134557	Norwalk	CT		10/30/2023									153	153			
100134558	Bennettsville	SC		10/30/2023									122	122			
100134559	Miami	FL		10/30/2023									306	306			
100134560	Lanham	MD		10/30/2023									221	221			
100134561	Philadelphia	PA		10/30/2023									46	46			
100134562	Woodbridge	VA		10/30/2023									156	156			
100134563	Leesburg	VA		10/30/2023									190,242	190,242			
100134564	Land O' Lakes	FL		10/30/2023									360	360			
100134565	Inglewood	CA		10/30/2023									649	649			
100134566	Torrance	CA		10/30/2023									3,715	3,715			
100134567	Lynn	MA		10/30/2023									183	183			
100134568	Bonaire	GA		10/30/2023									326	326			
100134569	Saint Louis	MO		10/30/2023									2,537	2,537			
100134570	Bradenton	FL		10/30/2023									164	164			
100134571	Davison	MI		10/30/2023									115	115			
100134572	Meridian	ID		10/30/2023									199	199			
100134573	Las Vegas	NV		10/30/2023									312	312			
100134574	Saint Petersburg	FL		10/30/2023									228	228			
100134575	Cave Creek	AZ		10/30/2023									243	243			
100134576	Panama City Beach	FL		10/30/2023									175	175			
100134578	Anchorage	AK		10/30/2023									262	262			
100134579	Dublin	OH		10/30/2023									115	115			
100134580	Columbus	OH		10/30/2023									169	169			
100134581	Oak Creek	WI		10/30/2023									207	207			
100134582	Washington	DC		10/30/2023									820	820			
100134586	Park City	UT		10/30/2023									553	553			
100134589	Pittsboro	NC		10/30/2023									218	218			
100134590	Cooper City	FL		10/30/2023									697	697			
100134615	Lakeland	FL		10/30/2023									246	246			
100134616	Bradenton	FL		10/30/2023									270	270			
100134617	Jensen Beach	FL		10/30/2023									163	163			
100134618	Corpus Christi	TX		10/30/2023									138	138			
100134619	Commerce City	CO		10/30/2023									286	286			
100134620	North Haledon	NJ		10/30/2023									196	196			
100134621	Pembroke Pines	FL		10/30/2023									89	89			
100134622	Wesley Chapel	FL		10/30/2023									442	442			
100134623	Scott Township	PA		10/30/2023									80	80			
100134624	Casselberry	FL		10/30/2023									206	206			
100134625	Los Angeles	CA		10/30/2023									382	382			
100134628	Port Charlotte	FL		10/30/2023									114	114			
100134629	Van Nuys	CA		10/30/2023									1,182	1,182			
100134632	Friendswood	TX		10/30/2023									186	186			
100134634	Erie	PA		10/30/2023									41	41			
100134635	Quincy	MA		10/30/2023									340	340			
100134636	Mansfield	TX		10/30/2023									189	189			
100134637	Houston	TX		10/30/2023									180	180			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134638	Bedford	TX		10/30/2023									175	175			
100134640	Philadelphia	PA		10/30/2023									377	377			
100134641	Livingston	LA		10/30/2023									923	923			
100134642	Auburndale	FL		10/30/2023									311	311			
100134643	Dearborn	MI		10/30/2023									188	188			
100134644	Winter Haven	FL		10/30/2023									106	106			
100134645	Gardena Area City Of Los Ange	CA		10/30/2023									252	252			
100134646	Carmel	IN		10/30/2023									307	307			
100134647	Granger	IN		10/30/2023									213	213			
100134648	Mesquite	TX		10/30/2023									331	331			
100134650	Coral Springs	FL		10/30/2023									305	305			
100134651	Park Forest	IL		10/30/2023									111	111			
100134652	Fort Lauderdale	FL		10/30/2023									120	120			
100134653	Houston	TX		10/30/2023									89	89			
100134654	Duluth	GA		10/30/2023									1,280	1,280			
100134655	Hawthorne	CA		10/30/2023									335	335			
100134656	Monroe	NJ		10/30/2023									350	350			
100134657	Hanford	CA		10/30/2023									149	149			
100134658	Brick	NJ		10/30/2023									620	620			
100134659	Puyallup	WA		10/30/2023									338	338			
100134660	Covina Area	CA		10/30/2023									363	363			
100134661	Markham	IL		10/30/2023									37	37			
100134662	Atlanta	GA		10/30/2023									155	155			
100134663	Lakeville	PA		10/30/2023									353	353			
100134664	(North Hills Area) In The City	CA		10/30/2023									428	428			
100134666	Pasadena	TX		10/30/2023									128	128			
100134667	Lehigh Acres	FL		10/30/2023									219	219			
100134668	Upper Darby	PA		10/30/2023									86	86			
100134670	Temple	TX		10/30/2023									157	157			
100134671	San Jose	CA		10/30/2023									3,260	3,260			
100134672	Westminster	CA		10/30/2023									679	679			
100134673	Wilmington	DE		10/30/2023									271	271			
100134675	Palm Coast	FL		10/30/2023									469	469			
100134676	Philadelphia	PA		10/30/2023									57	57			
100134677	Plantation	FL		10/30/2023									111	111			
100134678	Ontario	OR		10/30/2023									108	108			
100134679	Baltimore	MD		10/30/2023									225	225			
100134680	Ramrod Key	FL		10/30/2023									490	490			
100134682	Kissimmee	FL		10/30/2023									147	147			
100134683	San Francisco	CA		10/30/2023									830	830			
100134684	Victorville	CA		10/30/2023									228	228			
100134686	Compton	CA		10/30/2023									179	179			
100134687	New Hartford	NY		10/30/2023									89	89			
100134688	Moreno Valley	CA		10/30/2023									425	425			
100134690	Dearborn Heights	MI		10/30/2023									680	680			
100134691	Cartersville	GA		10/30/2023									139	139			
100134692	Cartersville	GA		10/30/2023									273	273			
100134693	Rex	GA		10/30/2023									360	360			
100134694	Manor	TX		10/30/2023									242	242			
100134695	Yuba City	CA		10/30/2023									279	279			
100134697	Lawrenceville	GA		10/30/2023									130	130			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134698	Northridge Area	CA		10/30/2023									505	505			
100134699	Apple Valley	CA		10/30/2023									357	357			
100134700	Hayward	CA		10/30/2023									450	450			
100134701	Cincinnati	OH		10/30/2023									103	103			
100134702	San Jose	CA		10/30/2023									410	410			
100134703	Burbank	IL		10/30/2023									154	154			
100134704	South Bend	IN		10/30/2023									60	60			
100134705	Columbia	SC		10/30/2023									237	237			
100134707	Dearborn	MI		10/30/2023									78	78			
100134710	Tampa	FL		10/30/2023									290	290			
100134711	Glendale	CA		10/30/2023									854	854			
100134712	Houston	TX		10/30/2023									100	100			
100134713	Merced	CA		10/30/2023									168	168			
100134714	Doral	FL		10/30/2023									168	168			
100134715	Saint Augustine	FL		10/30/2023									285	285			
100134716	Altamonte Springs	FL		10/30/2023									30,101	30,101			
100134717	Mesa	AZ		10/30/2023									223	223			
100134718	Las Vegas	NV		10/30/2023									202	202			
100134719	Van Nuys Area Los Angeles	CA		10/30/2023									385	385			
100134720	San Jose	CA		10/30/2023									782	782			
100134722	Buford	GA		10/30/2023									409	409			
100134723	Tampa	FL		10/30/2023									325	325			
100134724	Los Angeles	CA		10/30/2023									2,071	2,071			
100134725	Lexington	SC		10/30/2023									89	89			
100134726	City Of Burbank	CA		10/30/2023									531	531			
100134727	Jamison	PA		10/30/2023									28,199	28,199			
100134728	Greenwood	SC		10/30/2023									2,872	2,872			
100134729	(North Hills Area) Los Angeles	CA		10/30/2023									376	376			
100134730	Carlisle	PA		10/30/2023									96	96			
100134731	Los Angeles	CA		10/30/2023									1,068	1,068			
100134732	Davenport	FL		10/30/2023									128	128			
100134734	Rockledge	FL		10/30/2023									358	358			
100134736	Panorama City Area Los Angele	CA		10/30/2023									502	502			
100134737	Melissa	TX		10/30/2023									920	920			
100134738	Jackson	NJ		10/30/2023									238	238			
100134739	Millville	NJ		10/30/2023									74	74			
100134740	Frisco	TX		10/30/2023									175	175			
100134741	Stuart	FL		10/30/2023									132	132			
100134742	Altamonte Springs	FL		10/30/2023									137	137			
100134743	Orlando	FL		10/30/2023									205	205			
100134744	Riverside	CA		10/30/2023									293	293			
100134745	Chula Vista	CA		10/30/2023									447	447			
100134746	Winchester	CA		10/30/2023									233	233			
100134747	Inglewood	CA		10/30/2023									292	292			
100134748	Garland	TX		10/30/2023									326	326			
100134749	Fresno	CA		10/30/2023									110	110			
100134750	Gainesville	FL		10/30/2023									153	153			
100134751	Philadelphia	PA		10/30/2023									67	67			
100134752	Parrish	FL		10/30/2023									420	420			
100134753	Orlando	FL		10/30/2023									403	403			
100134754	Wesley Chapel	FL		10/30/2023									254	254			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134756	Odessa	FL		10/30/2023									225	225			
100134758	Scottsdale	AZ		10/30/2023									442	442			
100134759	Port Orange	FL		10/30/2023									101	101			
100134760	Kissimmee	FL		10/30/2023									1,739	1,739			
100134761	Holly Hill	FL		10/30/2023									101	101			
100134762	Cypress	TX		10/30/2023									188	188			
100134763	Winchester	CA		10/30/2023									264	264			
100134765	Lake Hiawatha	NJ		10/30/2023									170	170			
100134766	Floresville	TX		10/30/2023									3,258	3,258			
100134767	Houston	TX		10/30/2023									82	82			
100134768	Bradenton	FL		10/30/2023									152	152			
100134769	Porter	TX		10/30/2023									387	387			
100134770	Seminole	FL		10/30/2023									283	283			
100134772	Kissimmee	FL		10/30/2023									117	117			
100134775	Wilton	CA		10/30/2023									916	916			
100134776	Arlington	TX		10/30/2023									2,898	2,898			
100134777	Lutz	FL		10/30/2023									702	702			
100134780	Lemon Grove	CA		10/30/2023									351	351			
100134781	Land O' Lakes	FL		10/30/2023									431	431			
100134782	Winter Springs	FL		10/30/2023									277	277			
100134784	Gun Barrel City	TX		10/30/2023									167	167			
100134785	Victorville	CA		10/30/2023									201	201			
100134786	Huntington Beach	CA		10/30/2023									503	503			
100134787	Homeland	CA		10/30/2023									304	304			
100134788	Hawthorne	CA		10/30/2023									407	407			
100134789	Tampa	FL		10/30/2023									221	221			
100134790	Championsgate	FL		10/30/2023									302	302			
100134791	Glendora	CA		10/30/2023									1,015	1,015			
100134793	Harrington Park	NJ		10/30/2023									525	525			
100134794	Land O' Lakes	FL		10/30/2023									373	373			
100134795	Winter Garden	FL		10/30/2023									1,128	1,128			
100134796	San Joaquin	CA		10/30/2023									1,716	1,716			
100134797	San Joaquin	CA		10/30/2023									2,997	2,997			
100134798	Kissimmee	FL		10/30/2023									184	184			
100134799	Houston	TX		10/30/2023									449	449			
100134802	Orlando	FL		10/30/2023									179	179			
100134803	Anaheim	CA		10/30/2023									233	233			
100134805	Houston	TX		10/30/2023									171	171			
100134807	San Lorenzo	CA		10/30/2023									424	424			
100134809	Placentia	CA		10/30/2023									227	227			
100134810	Orlando	FL		10/30/2023									195	195			
100134811	San Gabriel	CA		10/30/2023									1,229	1,229			
100134812	Cedar Hill	TX		10/30/2023									227	227			
100134813	Hideaway	TX		10/30/2023									146	146			
100134814	Compton	CA		10/30/2023									293	293			
100134815	Deltona	FL		10/30/2023									179	179			
100134816	Area Of Sun Valley Los Angele	CA		10/30/2023									637	637			
100134817	Los Angeles Arleta Area	CA		10/30/2023									645	645			
100134818	San Antonio	TX		10/30/2023									195	195			
100134819	College Station	TX		10/30/2023									176	176			
100134821	Tujunga Area	CA		10/30/2023									274	274			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134823	Riverside	CA		10/30/2023									399	399			
100134824	Pennsauken	NJ		10/30/2023									85	85			
100134825	Lake Wales	FL		10/30/2023									98	98			
100134826	San Diego	CA		10/30/2023									268	268			
100134827	Westminster	CA		10/30/2023									976	976			
100134828	Sugar Land	TX		10/30/2023									224	224			
100134830	Houston	TX		10/30/2023									103	103			
100134831	Los Angeles	CA		10/30/2023									186	186			
100134833	Naples	FL		10/30/2023									347	347			
100134834	Utica	NY		10/30/2023									65	65			
100134835	Garden Grove	CA		10/30/2023									134	134			
100134838	Aventura	FL		10/30/2023									83	83			
100134840	Houston	TX		10/30/2023									1,899	1,899			
100134841	Rancho Palos Verdes	CA		10/30/2023									1,208	1,208			
100134842	San Francisco	CA		10/30/2023									631	631			
100134843	San Diego	CA		10/30/2023									467	467			
100134845	Allentown	PA		10/30/2023									1,090	1,090			
100134846	Davenport	FL		10/30/2023									268	268			
100134850	Dublin	CA		10/30/2023									1,243	1,243			
100134851	Colonie	NY		10/30/2023									218	218			
100134852	Pico Rivera	CA		10/30/2023									192	192			
100134854	Eden	NC		10/30/2023									275	275			
100134856	Miami	FL		10/30/2023									243	243			
100134857	San Antonio	TX		10/30/2023									150	150			
100134859	Baltimore	MD		10/30/2023									43	43			
100134860	Bronx	NY		10/30/2023									509	509			
100134866	Irondequoit	NY		10/30/2023									474	474			
100134867	Apex	NC		10/30/2023									9,452	9,452			
100134869	Lincoln	RI		10/30/2023									304	304			
100134870	Slingerlands	NY		10/30/2023									134	134			
100134871	Beaumont	TX		10/30/2023									27	27			
100134872	Pendergrass	GA		10/30/2023									4,159	4,159			
100134873	Irvine	CA		10/30/2023									493	493			
100134876	Foxboro	MA		10/30/2023									743	743			
100134877	Philadelphia	PA		10/30/2023									78	78			
100134878	Vidalia	GA		10/30/2023									67	67			
100134880	West Palm Beach	FL		10/30/2023									268	268			
100134881	Newark	DE		10/30/2023									140	140			
100134882	El Monte	CA		10/30/2023									127	127			
100134883	Taylor	MI		10/30/2023									749	749			
100134885	Las Vegas	NV		10/30/2023									197	197			
100134886	Indianapolis	IN		10/30/2023									1,344	1,344			
100134888	Harrisburg	PA		10/30/2023									38	38			
100134889	Columbus	OH		10/30/2023									159	159			
100134890	Chesapeake	VA		10/30/2023									173	173			
100134892	Monticello	NY		10/30/2023									118	118			
100134893	Wilmington	DE		10/30/2023									126	126			
100134894	Medina	TN		10/30/2023									8,100	8,100			
100134895	Kansas City	MO		10/30/2023									155	155			
100134899	Garden Grove	CA		10/30/2023									431	431			
100134902	Santa Monica	CA		10/30/2023									1,696	1,696			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134904	San Leandro	CA		10/30/2023									176	176			
100134905	Los Angeles	CA		10/30/2023									403	403			
100134908	Doral	FL		10/30/2023									152	152			
100134909	Durham	NC		10/30/2023									181	181			
100134910	(Pacoima Area) Los Angeles	CA		10/30/2023									275	275			
100134911	Shelby	NC		10/30/2023									3,295	3,295			
100134914	Enfield	CT		10/30/2023									684	684			
100134915	Gainesville	FL		10/30/2023									295	295			
100134917	Greensboro	NC		10/30/2023									133	133			
100134918	Detroit	MI		10/30/2023									58	58			
100134920	Bixby	OK		10/30/2023									186	186			
100134921	Drexel Hill	PA		10/30/2023									157	157			
100134922	South Bend	IN		10/30/2023									65	65			
100134924	Seminole	FL		10/30/2023									317	317			
100134925	Memphis	TN		10/30/2023									41	41			
100134927	Seattle	WA		10/30/2023									535	535			
100134928	San Diego	CA		10/30/2023									304	304			
100134929	Lawrenceville	GA		10/30/2023									150	150			
100134930	Saint Cloud	FL		10/30/2023									186	186			
100134931	East Quogue	NY		10/30/2023									1,285	1,285			
100134933	Orland Park	IL		10/30/2023									112	112			
100134934	Silver Spring	MD		10/30/2023									229	229			
100134936	Glendale	CA		10/30/2023									654	654			
100134937	Henderson	NV		10/30/2023									154	154			
100134938	Fort Oglethorpe	GA		10/30/2023									1,193	1,193			
100134939	Glassboro	NJ		10/30/2023									147	147			
100134940	Winter Haven	FL		10/30/2023									138	138			
100134942	Henderson	NV		10/30/2023									154	154			
100134944	Area Of Corona	CA		10/30/2023									346	346			
100134945	Potomac	MD		10/30/2023									262	262			
100134946	Columbia	SC		10/30/2023									124	124			
100134947	Winter Haven	FL		10/30/2023									133	133			
100134951	Las Vegas	NV		10/30/2023									217	217			
100134953	Lawrenceville	GA		10/30/2023									187	187			
100134954	York	PA		10/30/2023									125	125			
100134957	Murray	UT		10/30/2023									169	169			
100134958	Fort Lee	NJ		10/30/2023									137	137			
100134963	San Diego	CA		10/30/2023									4,489	4,489			
100134964	Kannapolis	NC		10/30/2023									82	82			
100134965	Lake Forest	CA		10/30/2023									647	647			
100134966	Palmetto Bay	FL		10/30/2023									126	126			
100134967	Chicago	IL		10/30/2023									93	93			
100134969	Sacramento	CA		10/30/2023									159	159			
100134970	Lilburn	GA		10/30/2023									624	624			
100134971	Savannah	GA		10/30/2023									20,000	20,000			
100134972	Burbank	CA		10/30/2023									260	260			
100134974	Dayton	OH		10/30/2023									123	123			
100134979	Atlanta	GA		10/30/2023									193	193			
100134981	Nuevo	CA		10/30/2023									259	259			
100134982	New London	CT		10/30/2023									141	141			
100134983	Washington	DC		10/30/2023									130	130			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134984	Los Angeles	CA		10/30/2023									914	914			
100134986	Mobile	AL		10/30/2023									111	111			
100134988	San Jose	CA		10/30/2023									531	531			
100134989	Fort Worth	TX		10/30/2023									132	132			
100134995	San Jose	CA		10/30/2023									457	457			
100134996	Allen	TX		10/30/2023									186	186			
100134999	Holly Springs	GA		10/30/2023									976	976			
100135003	Vacaville	CA		10/30/2023									258	258			
100135011	Chicago	IL		10/30/2023									4,067	4,067			
100135017	Saratoga	CA		10/30/2023									435	435			
100135020	Westminster	CA		10/30/2023									5,597	5,597			
100135021	Pinecrest	FL		10/30/2023									564	564			
100135024	Grayson	GA		10/30/2023									206	206			
100135025	Hahira	GA		10/30/2023									112	112			
100135026	Greensboro	NC		10/30/2023									254	254			
100135027	Los Angeles	CA		10/30/2023									576	576			
100135029	San Pablo	CA		10/30/2023									357	357			
100135031	Dacula	GA		10/30/2023									236	236			
100135036	Houston	TX		10/30/2023									60	60			
100135037	Marietta	GA		10/30/2023									482	482			
100135041	Kissimmee	FL		10/30/2023									156	156			
100135043	Lithonia	GA		10/30/2023									230	230			
100135047	Sevierville	TN		11/01/2023									530	530			
100135049	Orlando	FL		11/01/2023									401	401			
100135050	Monsey	NY		11/01/2023									1,494	2,239		745	745
100135051	Cosby	TN		11/01/2023									234	468		234	234
100135052	Miami	FL		11/01/2023									527	527			
100135053	Redondo Beach	CA		11/01/2023									526	526			
100135054	San Diego	CA		11/01/2023									441	441			
100135055	Wilmington	DE		11/01/2023									181	181			
100135056	San Antonio	FL		11/01/2023									215	215			
100135057	Leonardtown	MD		11/01/2023									698	1,046		348	348
100135058	Honolulu	HI		11/01/2023									487	487			
100135059	Round Rock	TX		11/01/2023									2,328	2,328			
100135060	Mechanicsville	VA		11/01/2023									196	196			
100135061	Saint Paul	MN		11/01/2023									243	243			
100135062	Las Cruces	NM		11/01/2023									271	271			
100135063	Crystal Beach	TX		11/01/2023									442	442			
100135064	Palm Beach Gardens	FL		11/01/2023									457	457			
100135065	Sherman	TX		11/01/2023									167	167			
100135066	Aiea	HI		11/01/2023									445	445			
100135068	Roseville	CA		11/01/2023									310	310			
100135069	Edmond	OK		11/01/2023									218	218			
100135070	Paterson	NJ		11/01/2023									361	361			
100135072	Lynnwood	WA		11/01/2023									702	702			
100135073	Cape Coral	FL		11/01/2023									833	833			
100135074	Spring Hill	FL		11/01/2023									654	654			
100135075	Madera	CA		11/01/2023									323	323			
100135076	Tulare	CA		11/01/2023									652	970		319	319
100135077	Denton	TX		11/01/2023									634	950		316	316
100135078	Von Ormy	TX		11/01/2023									247	247			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135079	Madera	CA		11/01/2023									343	343			
100135080	Santa Paula	CA		11/01/2023									455	455			
100135081	Cedar City	UT		11/01/2023									409	409			
100135082	Richmond	TX		11/01/2023									218	218			
100135083	Spring Hill	TN		11/01/2023									305	305			
100135084	Chincoteague Island	VA		11/01/2023									357	534		178	178
100135085	Davenport	FL		11/01/2023									219	219			
100135088	North Plains	OR		11/01/2023									331	331			
100135089	Bradenton	FL		11/01/2023									339	339			
100135090	Homosassa	FL		11/01/2023									298	298			
100135092	Myrtle Beach	SC		11/01/2023									349	698		349	349
100135093	Destin	FL		11/01/2023									213	213			
100135094	Avondale	AZ		11/01/2023									222	222			
100135095	Saddle Brook	NJ		11/01/2023									660	660			
100135096	Navarre	FL		11/01/2023									181	181			
100135097	Henderson	NV		11/01/2023									3,906	3,906			
100135098	Humble	TX		11/01/2023									326	326			
100135099	Pigeon Forge	TN		11/01/2023									291	291			
100135100	Missoula	MT		11/01/2023									379	379			
100135101	Charlotte	NC		11/01/2023									326	326			
100135103	Douglasville	GA		11/01/2023									526	526			
100135105	Marietta	GA		11/01/2023									186	186			
100135106	Arlington	TX		11/01/2023									1,229	1,229			
100135107	Dauphin Island	AL		11/01/2023									279	279			
100135108	Salem	OR		11/01/2023									264	264			
100135109	North Fort Myers	FL		11/01/2023									257	257			
100135110	Durham	NC		11/01/2023									220	220			
100135111	Vero Beach	FL		11/01/2023									518	776		258	258
100135112	Denton	TX		11/01/2023									319	319			
100135113	Newport News	VA		11/01/2023									752	752			
100135114	Palm Bay	FL		11/01/2023									334	334			
100135115	Fort Worth	TX		11/01/2023									869	869			
100135117	Pocono Lake	PA		11/01/2023									289	289			
100135118	Yorkville	IL		11/01/2023									257	513		257	257
100135119	Lawrenceville	GA		11/01/2023									323	323			
100135120	Reddick	FL		11/01/2023									175	175			
100135121	Grayson	GA		11/01/2023									300	300			
100135122	Freeport	TX		11/01/2023									507	507			
100135123	New Smyrna Beach	FL		11/01/2023									164	164			
100135124	N Cape May	NJ		11/01/2023									413	618		206	206
100135125	Saint Helena Island	SC		11/01/2023									339	339			
100135126	Suwanee	GA		11/01/2023									321	321			
100135129	Maurepas	LA		11/01/2023									202	404		202	202
100135130	Northwood	NH		11/01/2023									402	402			
100135131	Diamond Bar	CA		11/03/2023									11,727	11,727			
100135133	Franklin	TN		11/03/2023									715	715			
100135135	Fort Mill	SC		11/03/2023									262	262			
100135136	Visalia	CA		11/03/2023									95	95			
100135138	Riviera Beach	FL		11/03/2023									82	82			
100135139	Westmont	IL		11/03/2023									247	247			
100135172	Los Angeles	CA		11/07/2023									4,901	4,901			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135173	Gaithersburg	MD		11/07/2023									648	648			
100135175	Aventura	FL		11/07/2023									1,521	1,521			
100135176	Los Angeles	CA		11/07/2023									4,016	4,016			
100135177	Winter Garden	FL		11/07/2023									1,766	1,766			
100135178	Brooklyn	NY		11/07/2023									2,508	2,508			
100135180	Yucca Valley	CA		11/07/2023									717	717			
100135181	Severn	MD		11/07/2023									1,034	1,034			
100135182	Encino	CA		11/07/2023									6,452	6,452			
100135183	San Antonio	TX		11/07/2023									207	207			
100135184	Henderson	NV		11/07/2023									996	996			
100135186	Las Vegas	NV		11/07/2023									2,530	2,530			
100135187	New York	NY		11/07/2023									548	548			
100135188	Stone Mountain	GA		11/07/2023									452	452			
100135189	Chester	MD		11/07/2023									431	431			
100135190	Wailuku	HI		11/07/2023									293	293			
100135191	Miami	FL		11/07/2023									529	529			
100135192	Burbank	CA		11/07/2023									3,313	3,313			
100135193	West Palm Beach	FL		11/07/2023									212	212			
100135194	Northridge	CA		11/07/2023									2,756	2,756			
100135195	Upper Marlboro	MD		11/07/2023									360	360			
100135196	Lake Worth	FL		11/07/2023									932	932			
100135197	Prosper	TX		11/07/2023									764	764			
100135198	Glendale	CA		11/07/2023									1,537	1,537			
100135199	Lemon Grove	CA		11/07/2023									846	846			
100135200	North Port	FL		11/07/2023									694	694			
100135201	Suffern	NY		11/07/2023									413	413			
100135202	Owatonna	MN		11/07/2023									288	288			
100135203	Attleboro	MA		11/07/2023									355	355			
100135204	Brooklyn	NY		11/07/2023									951	951			
100135205	Celina	TX		11/07/2023									1,823	1,823			
100135206	Broken Bow	OK		11/07/2023									364	364			
100135207	Lawrenceville	GA		11/07/2023									670	670			
100135209	Charleston	SC		11/08/2023									430	430			
100135214	Silverthorne	CO		11/08/2023									1,000	1,000			
100135222	Ashland	VA		11/08/2023													
100135224	Jonesborough	TN		11/08/2023									197	197			
100135225	North Myrtle Beach	SC		11/08/2023									125	125			
100135226	Clarksville	TN		11/08/2023									708	708			
100135229	Miami Beach	FL		11/08/2023									11,736	11,736			
100135234	Dacula	GA		11/08/2023									307	307			
100135237	Knoxville	TN		11/08/2023									216	216			
100135241	Jasper	GA		11/08/2023									415	415			
100135245	Winter Haven	FL		11/08/2023									167	167			
100135246	Canon City	CO		11/08/2023									229	229			
100135247	Union	WA		11/08/2023									291	291			
100135248	Crossville	TN		11/08/2023									171	171			
100135249	Palmetto	FL		11/08/2023									291	291			
100135252	Little River	SC		11/08/2023									216	216			
100135253	Fort Mohave	AZ		11/08/2023									6	6			
100135257	Daytona Beach	FL		11/08/2023									300	300			
100135259	Beaufort	NC		11/08/2023									1,216	1,216			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135260	Rockledge	FL		11/08/2023													
100135262	New Smyrna Beach	FL		11/08/2023									328	328			
100135264	Parrish	FL		11/08/2023									314	314			
100135266	Comanche	TX		11/08/2023									305	305			
100135268	La Grande	OR		11/08/2023									466	466			
100135269	Groesbeck	TX		11/08/2023									324	324			
100135272	Wells	ME		11/08/2023									592	592			
100135275	Richmond	TX		11/08/2023									311	311			
100135276	Vernon	AZ		11/08/2023									180	180			
100135277	Rockaway Beach	OR		11/08/2023									273	273			
100135281	Woodstock	GA		11/08/2023									280	280			
100135288	Gatlinburg	TN		11/13/2023									327	327			
100135291	Houston	TX		11/13/2023									214	214			
100135297	Ivins	UT		11/13/2023									1,194	1,194			
100135298	New Port Richey	FL		11/13/2023									266	266			
100135302	Miami	FL		11/13/2023									162	162			
100135305	Arlington	TX		11/13/2023									197	197			
100135306	St Simons Island	GA		11/13/2023									367	367			
100135310	Reedley	CA		11/13/2023									156	156			
100135312	Killeen	TX		11/13/2023									360	360			
100135318	Argyle	TX		11/13/2023									30,000	30,000			
100135323	Glenside	PA		11/13/2023									191	191			
100135326	Gulf Shores	AL		11/13/2023									197	197			
100135328	Raleigh	NC		11/13/2023									100	100			
100135331	Toms River	NJ		11/13/2023									(376)	(376)			
100135338	Nashville	TN		11/13/2023									605	605			
100135339	Clifton	NJ		11/13/2023									1	1			
100135340	West Palm Beach	FL		11/13/2023									207	207			
100135341	Nashville	TN		11/13/2023									150	150			
100135342	Addison	PA		11/13/2023									276	276			
100135344	Chattanooga	TN		11/13/2023									219	219			
100135345	Evans	GA		11/13/2023									500	500			
100135349	Windermere	FL		11/13/2023									200	200			
100135353	Celina	TX		11/13/2023									1,264	1,264			
100135362	Holly Lake Ranch	TX		11/13/2023									103	103			
100135365	Placerville	CA		11/13/2023													
100135366	Frisco	TX		11/13/2023													
100135369	Poinciana	FL		11/13/2023									170	170			
100135373	Henderson	NV		11/13/2023									429	429			
100135375	Sunset Beach	NC		11/13/2023									269	269			
100135377	Franklin	TN		11/13/2023									492	492			
100135381	San Antonio	FL		11/13/2023									1	1			
100135389	Fair Play	SC		11/13/2023									156	156			
100135393	Sebring	FL		11/13/2023									275	275			
100135395	Carmel	IN		11/13/2023									283	283			
100135396	Oxnard	CA		11/13/2023									439	439			
100135400	Ocean Isle Beach	NC		11/13/2023									256	256			
100135401	Indian Shores	FL		11/13/2023									487	487			
100135402	The Villages	FL		11/13/2023									167	167			
100135404	Townsend	TN		11/13/2023									189	189			
100135409	Pooler	GA		11/13/2023									199	199			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135411	Midland	TX		11/13/2023									500	500			
100135414	Las Vegas	NV		11/13/2023									760	760			
100135416	Waynesville	NC		11/13/2023									347	347			
100135423	Shrewsbury	MA		11/13/2023													
100135426	Cary	IL		11/13/2023									248	248			
100135431	Cambridge	MA		11/13/2023									1,221	1,221			
100135433	Henrico	VA		11/13/2023									20,000	20,000			
100135450	Myrtle Beach	SC		11/13/2023									1,015	1,015			
100135451	Conover	NC		11/13/2023									240	240			
100135457	Summerville	SC		11/13/2023									1,800	1,800			
100135464	Leland	NC		11/13/2023									272	272			
100135465	Glassboro	NJ		11/13/2023									3,357	3,357			
100135468	Kaufman	TX		11/13/2023									188	188			
100135469	Lathrop	CA		11/13/2023									500	500			
100135470	Chapel Hill	TN		11/13/2023									584	584			
100135471	Lakeville	MN		11/13/2023									267	267			
100135479	North Las Vegas	NV		11/13/2023									325	325			
100135480	Roseville	CA		11/13/2023									4	4			
100135483	Millville	DE		11/13/2023									279	279			
100135485	Winter Garden	FL		11/13/2023									1,500	1,500			
100135487	Pflugerville	TX		11/13/2023									10,315	10,315			
100135488	Casa Grande	AZ		11/13/2023									68	68			
100135492	Las Vegas	NV		11/13/2023									283	283			
100135494	White House	TN		11/13/2023									282	282			
100135495	Lewes	DE		11/13/2023									335	335			
100135504	Merced	CA		11/13/2023													
100135512	Conway	SC		11/13/2023									171	171			
100135514	Murfreesboro	TN		11/13/2023									200	200			
100135519	Rancho Cordova	CA		11/13/2023									203	203			
100135521	Knoxville	TN		11/13/2023									152	152			
100135527	North Las Vegas	NV		11/13/2023									228	228			
100135534	Norcross	GA		11/13/2023									608	608			
100135544	Henderson	NV		11/13/2023									643	643			
100135545	Pepeekeo	HI		11/13/2023									350	350			
100135549	Payson	AZ		11/13/2023									212	212			
100135550	Richmond	VA		11/13/2023													
100135559	Alpharetta	GA		11/13/2023									37	37			
100135561	Peoria	AZ		11/13/2023									10,284	10,284			
100135563	Totowa	NJ		11/13/2023									336	336			
100135569	Hyattsville	MD		11/13/2023									1,914	1,914			
100135570	Buda	TX		11/13/2023									102	102			
100135571	Medford	MA		11/13/2023									328	328			
100135574	Fort Worth	TX		11/13/2023									175	175			
100135585	San Diego	CA		11/09/2023									317	317			
100135589	Charlotte	NC		11/09/2023									159	159			
100135591	Alexandria	VA		11/09/2023									239	239			
100135592	Lancaster	CA		11/09/2023									200	200			
100135596	Elgin	SC		11/09/2023									198	198			
100135597	Patterson	CA		11/09/2023									487	487			
100135601	Huntsville	UT		11/09/2023									603	603			
100135606	Saline	MI		11/09/2023									141	141			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135609	Houston	TX		11/09/2023									7,682	7,682			
100135610	Portland	OR		11/09/2023									830	830			
100135614	Krum	TX		11/09/2023									134	134			
100135617	Nashville	TN		11/09/2023									529	529			
100135620	Kissimmee	FL		11/09/2023									552	552			
100135621	Thornton	CO		11/09/2023									173	173			
100135622	Ocean City	NJ		11/09/2023									1,977	1,977			
100135623	Bayville	NJ		11/09/2023									148	148			
100135626	Jacksonville	NC		11/09/2023									122	122			
100135629	Plano	TX		11/09/2023									513	513			
100135630	Heber	UT		11/09/2023									584	584			
100135631	Brick	NJ		11/09/2023									1,065	1,065			
100135633	Charlotte	NC		11/09/2023									622	622			
100135634	Winnsboro	TX		11/09/2023									60	60			
100135636	Granbury	TX		11/09/2023									775,000	775,000			
100135646	Bozeman	MT		11/09/2023									843	843			
100135648	St Augustine	FL		11/09/2023									646	646			
100135649	Nolensville	TN		11/09/2023									739	739			
100135653	Monroe Township	NJ		11/09/2023									99	99			
100135657	Hollister	CA		11/09/2023									481	481			
100135658	South Lake Tahoe	CA		11/09/2023									566	566			
100135659	Las Vegas	NV		11/09/2023									591	591			
100135660	Davenport	FL		11/09/2023									475	475			
100135662	Berkeley	CA		11/09/2023									1,300	1,300			
100135666	Fort Myers	FL		11/09/2023									224	224			
100135668	Broken Bow	OK		11/09/2023									310	310			
100135670	Bayville	NJ		11/09/2023									331	331			
100135672	Altamonte Spg	FL		11/09/2023									201	201			
100135674	Miami	FL		11/09/2023									1,000	1,000			
100135675	Conroe	TX		11/09/2023									114	114			
100135676	San Juan Capistrano	CA		11/09/2023									401	401			
100135679	Las Vegas	NV		11/09/2023									425	425			
100135681	Magnolia	TX		11/09/2023									99	99			
100135682	Sylvania	OH		11/09/2023									324	324			
100135683	Braintree	MA		11/09/2023									216	216			
100135686	Chula Vista	CA		11/09/2023									460	460			
100135687	Alexandria	VA		11/09/2023									165	165			
100135689	Plainfield	NJ		11/09/2023									127	127			
100135690	Federal Way	WA		11/09/2023									387	387			
100135692	Ogden	UT		11/09/2023									909	909			
100135694	East Providence	RI		11/09/2023									69	69			
100135697	Branson	MO		11/09/2023									355	355			
100135699	Decatur	GA		11/09/2023									160	160			
100135700	Philadelphia	PA		11/09/2023									85	85			
100135701	Philadelphia	PA		11/09/2023									59	59			
100135704	Leominster	MA		11/10/2023									432	432			
100135710	Surprise	AZ		11/10/2023									186	186			
100135711	Pineville	NC		11/10/2023									437	437			
100135712	Lompoc	CA		11/10/2023									304	304			
100135713	Richburg	SC		11/10/2023									169	169			
100135714	Hermitage	TN		11/10/2023									244	244			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135716	Anna	TX		11/10/2023									213	213			
100135719	Wendell	NC		11/10/2023									312	312			
100135722	Buda	TX		11/10/2023									346	346			
100135723	Long Branch	NJ		11/10/2023									219	219			
100135725	West Covina	CA		11/10/2023									364	364			
100135735	Henderson Harbor	NY		11/10/2023									175	175			
100135736	Jensen Beach	FL		11/10/2023									278	278			
100135737	Lincoln	CA		11/10/2023									170	170			
100135738	Teaneck	NJ		11/10/2023									201	201			
100135740	Angier	NC		11/10/2023									234	234			
100135743	Lakewood	CO		11/10/2023									7,419	7,419			
100135749	Dripping Springs	TX		11/10/2023									205	205			
100135750	Maricopa	AZ		11/10/2023									217	217			
100135755	Charlotte	NC		11/10/2023									216	216			
100135757	Lewes	DE		11/10/2023									484	484			
100135759	Charlotte	NC		11/10/2023									210	210			
100135767	Cerritos	CA		11/10/2023									880	880			
100135772	Fairfield	CA		11/10/2023									231	231			
100135773	Las Vegas	NV		11/10/2023									218	218			
100135775	Isle Of Palms	SC		11/10/2023									370	370			
100135776	Monticello	FL		11/10/2023									182,504	182,504			
100135777	Lake Arrowhead	CA		11/10/2023									837	837			
100135778	Antioch	CA		11/10/2023									185	185			
100135779	Chester	VA		11/10/2023									257	257			
100135782	Antioch	CA		11/10/2023									235	235			
100135783	Chico	CA		11/10/2023									442	442			
100135789	Cranberry Township	PA		11/10/2023									285	285			
100135797	Pittsburgh	PA		11/10/2023									171	171			
100135798	Lake Worth	FL		11/10/2023									304	304			
100135802	Charlotte	NC		11/10/2023									207	207			
100135803	Mesa	AZ		11/10/2023									178	178			
100135804	Melissa	TX		11/10/2023									277	277			
100135805	Wallington	NJ		11/10/2023									321	321			
100135806	Fort Worth	TX		11/10/2023									198	198			
100135808	Yucaipa	CA		11/10/2023									221	221			
100135812	Aurora	CO		11/10/2023									20,225	20,225			
100135817	Coachella	CA		11/10/2023									392	392			
100135819	Melissa	TX		11/10/2023									202	202			
100135820	Elgin	IL		11/10/2023									1,250	1,250			
100135826	Seattle	WA		11/10/2023									442	442			
100135829	Mebane	NC		11/10/2023									262	262			
100135832	Little Egg Harbor Twp	NJ		11/10/2023									208	208			
100135836	Vero Beach	FL		11/10/2023									139	139			
100135837	Olympia	WA		11/10/2023									309	309			
100135841	Elk Grove	CA		11/10/2023									252	252			
100135842	San Juan Capistrano	CA		11/10/2023									88,500	88,500			
100135846	Lawrenceville	GA		11/10/2023									241	241			
100135865	Coral Springs	FL		11/13/2023									354	354			
100135883	Wasilla	AK		11/13/2023									145	145			
100135888	Parker	TX		11/13/2023									943	943			
100135891	Taneytown	MD		11/13/2023									121	121			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135892	Baltimore	MD		11/13/2023									116	116			
100135893	Baltimore	MD		11/13/2023									73	73			
100135903	Chester	PA		11/13/2023									40	40			
100135906	Labelle	FL		11/13/2023									102	102			
100135908	Dekalb	IL		11/13/2023									47	47			
100135909	Oakland Park	FL		11/13/2023									6,599	6,599			
100135911	Rotonda West	FL		11/13/2023									188	188			
100135915	Philadelphia	PA		11/13/2023									124	124			
100135919	Los Angeles	CA		11/13/2023									265	265			
100135920	Atlantic Highlands	NJ		11/13/2023									1,309	1,309			
100135922	Woodhaven	NY		11/13/2023									418	418			
100135924	Olney	MD		11/13/2023									393	393			
100135927	Dowagiac	MI		11/13/2023									65	65			
100135929	Hillsboro	OR		11/13/2023									340	340			
100135930	Santa Monica	CA		11/15/2023									173	173			
100135939	Pepper Pike	OH		11/15/2023									4,215	4,215			
100135950	Bay Point	CA		11/15/2023									129	129			
100136188	Anaheim	CA		11/20/2023									354	354			
100136190	Fresno	CA		11/20/2023									205	205			
100136199	Toms River	NJ		11/20/2023									197	197			
100136202	Tampa	FL		11/20/2023									220	220			
100136206	Naples	FL		11/20/2023									223	223			
100136214	Seaside Heights	NJ		11/20/2023									241	241			
100136215	Bend	OR		11/20/2023									475	475			
100136220	Des Plaines	IL		11/20/2023									286	286			
100136222	Naperville	IL		11/20/2023									187	187			
100136226	Arnold	CA		11/20/2023									320	320			
100136229	Duarte	CA		11/20/2023									421	421			
100136235	Sterling	VA		11/20/2023									187	187			
100136236	Little Elm	TX		11/20/2023									237	237			
100136241	Northlake	TX		11/20/2023									249	249			
100136250	Liberty Hill	TX		11/20/2023									197	197			
100136252	Miramar Beach	FL		11/20/2023									244	244			
100136254	Columbia	MD		11/20/2023									266	266			
100136260	Los Angeles	CA		11/20/2023									381	381			
100136263	Toney	AL		11/20/2023									147	147			
100136268	Avondale	AZ		11/20/2023									189	189			
100136269	Richmond	VA		11/20/2023									10,000	10,000			
100136272	Arden	NC		11/20/2023									159	159			
100136286	Waikoloa	HI		11/20/2023									326	326			
100136290	Mclean	VA		11/20/2023									446	446			
100136299	Lady Lake	FL		11/20/2023									140	140			
100136301	Seaside Heights	NJ		11/20/2023									204	204			
100136305	Katy	TX		11/20/2023									30	30			
100136315	Old Orchd Bch	ME		11/20/2023									202	202			
100136320	Bullhead City	AZ		11/20/2023									258	258			
100136324	Houston	TX		11/20/2023									149	149			
100136325	Sugarloaf	CA		11/20/2023									196	196			
100136328	Henderson	NV		11/20/2023									844	844			
100136329	Sarasota	FL		11/20/2023									200	200			
100136334	Roseville	CA		11/20/2023									355	355			

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100136338	Bloomingdale	GA		11/20/2023									281	281			
100136353	Cottage Grove	MN		11/20/2023									164	164			
100136354	Blue Springs	MO		11/20/2023									236	236			
100136356	San Marcos	CA		11/20/2023									10,273	10,273			
100136359	Odessa	FL		11/20/2023									214	214			
100136360	Taylor	TX		11/20/2023									242	242			
100136375	Gilbert	AZ		11/20/2023									152	152			
100136376	Belmont	NC		11/20/2023									818	818			
100136378	Bradenton	FL		11/20/2023									333	333			
100136379	Melissa	TX		11/20/2023									40,189	40,189			
100136389	Davenport	FL		11/20/2023									326	326			
100136390	Discovery Bay	CA		11/20/2023													
100136392	Lehi	UT		11/20/2023									216	216			
100136393	Orlando	FL		11/20/2023									2,804	2,804			
100136394	Lees Summit	MO		11/20/2023													
100136397	Auburndale	FL		11/20/2023									196	196			
100136398	Ooltewah	TN		11/20/2023									192	192			
100136399	Vancouver	WA		11/20/2023									229	229			
100136400	Rock Hill	SC		11/20/2023									168	168			
100136401	Surf City	NC		11/20/2023									533	533			
100136404	Hernando	FL		11/20/2023									228	228			
100136405	Merriam	KS		11/20/2023									141	141			
100136406	Flagstaff	AZ		11/20/2023									324	324			
100136412	Jamestown	TN		11/20/2023									148	148			
100136416	Northampton	PA		11/20/2023									259	259			
100136420	Katy	TX		11/20/2023									61,350	61,350			
100136422	Sarasota	FL		11/20/2023									20,401	20,401			
100136424	Ocala	FL		11/20/2023									192	192			
100136425	Jacksonville	FL		11/20/2023									228	228			
100136427	Palm Coast	FL		11/20/2023									383	383			
100136429	Ridgeland	SC		11/20/2023									291	291			
100136430	Port Orchard	WA		11/20/2023									314	314			
100136431	Coachella	CA		11/20/2023									399	399			
100136435	Bulverde	TX		11/20/2023									288	288			
100136437	Dawsonville	GA		11/20/2023									315	315			
100136438	Maricopa	AZ		11/20/2023									217	217			
100136439	Saint Cloud	FL		11/20/2023									228	228			
100136440	Myrtle Beach	SC		11/20/2023									317	317			
100136441	Saint John	IN		11/20/2023									307	307			
100136444	North Fort Myers	FL		11/20/2023									336	336			
100136447	Naples	FL		11/20/2023									249	249			
100136449	Raleigh	NC		11/20/2023									567	567			
100136451	Myrtle Beach	SC		11/20/2023									341	341			
100136453	Puyallup	WA		11/20/2023									25,000	25,000			
100136454	Greenville	NC		11/20/2023									262	262			
100136455	Winchester	VA		11/20/2023									223	223			
100136456	Port Charlotte	FL		11/20/2023									253	253			
100136464	Fort Worth	TX		11/20/2023									275	275			
100136465	Lehi	UT		11/20/2023									269	269			
100136481	Newberry	FL		11/20/2023									196	196			
100136487	Merced	CA		11/20/2023									312	312			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136493	Buckeye	AZ		11/20/2023									326	326			
100136494	Loveland	CO		11/20/2023									346	346			
100136495	Myrtle Beach	SC		11/20/2023									305	305			
100136500	Roseville	CA		11/20/2023									328	328			
100136507	Georgetown	SC		11/20/2023									198	198			
100136512	Lewes	DE		11/20/2023									478	478			
100136513	Wallingford	CT		11/20/2023									138	138			
100136523	Prescott	AZ		11/20/2023									277	277			
100136526	Kissimmee	FL		11/20/2023									236	236			
100136529	Safety Harbor	FL		11/20/2023									175	175			
100136540	Myrtle Beach	SC		11/20/2023									194	194			
100136542	Parker	CO		11/20/2023									296	296			
100136547	Gulf Shores	AL		11/20/2023									262	262			
100136548	Balch Springs	TX		11/20/2023									288	288			
100136559	Houston	TX		11/20/2023									371	371			
100136563	Ellijay	GA		11/20/2023									300	300			
100136846	Saint Cloud	FL		11/27/2023									953	953			
100136849	Youngsville	NC		11/27/2023									170	170			
100136854	Ardmore	PA		11/27/2023									200	200			
100136855	Vail	CO		11/27/2023									395	395			
100136860	Winter Springs	FL		11/27/2023									195	195			
100136861	Georgetown	TX		11/27/2023									25,000	25,000			
100136863	Stony Brook	NY		11/27/2023									407	407			
100136865	Fort Worth	TX		11/27/2023									190	190			
100136866	Longs	SC		11/27/2023									242	242			
100136868	Kenai	AK		11/27/2023									215	215			
100136875	Las Vegas	NV		11/27/2023									393	393			
100136880	Hutto	TX		11/27/2023									221	221			
100136881	Amherst	MA		11/27/2023									139	139			
100136886	Palm Coast	FL		11/27/2023									161	161			
100136887	Leesburg	FL		11/27/2023									180	180			
100136891	Henderson	NV		11/27/2023									177	177			
100136895	Auburndale	FL		11/27/2023									234	234			
100136897	Punta Gorda	FL		11/27/2023									212	212			
100136899	Myrtle Beach	SC		11/27/2023									210	210			
100136909	Snohomish	WA		11/27/2023									519	519			
100136926	Waterbury	CT		11/28/2023									94	94			
100136929	Commerce City	CO		11/28/2023									208	208			
100136932	Watertown	MA		11/28/2023									493	493			
100136934	Bridgeville	PA		11/28/2023									277	277			
100136940	Auburn	GA		11/28/2023									194	194			
100136941	Roseville	CA		11/28/2023									3,000	3,000			
100136946	Katy	TX		11/28/2023									164	164			
100136947	Owens Cross Roads	AL		11/28/2023									161	161			
100136949	Palm Bay	FL		11/28/2023									158	158			
100136951	College Station	TX		11/28/2023									1,827	1,827			
100136953	Sinking Spring	PA		11/28/2023									188	188			
100136960	Republic	MO		11/28/2023									191	191			
100136975	Tracy City	TN		11/28/2023									294	294			
100136976	Hampstead	NC		11/28/2023									6	6			
100136979	Royal Palm Beach	FL		11/28/2023									342	342			

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100136983	Las Vegas	NV		11/28/2023									236	236			
100136988	Saint Louis	MO		11/28/2023									208	208			
100136989	Saint Louis	MO		11/28/2023									202	202			
100136990	Mcallen	TX		11/28/2023									262	262			
100136993	Ocala	FL		11/28/2023									2,660	2,660			
100136997	Cape Coral	FL		11/28/2023									178	178			
100136998	Columbus	OH		11/28/2023									162	162			
100137003	Rockport	IN		11/28/2023									1,366	1,366			
100137008	Gulf Shores	AL		11/28/2023									372	372			
100137010	New Market	AL		11/28/2023									161	161			
100137017	Stephens City	VA		11/28/2023									219	219			
100137021	Merced	CA		11/28/2023									346	346			
100137032	Loganville	GA		11/28/2023									64	64			
100137038	Victorville	CA		11/28/2023									3,521	3,521			
100137040	Athens	GA		11/28/2023									398	398			
100137043	Port Saint Lucie	FL		11/28/2023									263	263			
100137047	Lenoir City	TN		11/28/2023									214	214			
100137048	San Juan	TX		11/28/2023									288	288			
100137050	Prescott Valley	AZ		11/28/2023									628	628			
100137052	Myrtle Beach	SC		11/28/2023									293	293			
100137061	Pigeon Forge	TN		11/28/2023									320	320			
100137067	Kennesaw	GA		11/28/2023									278	278			
100137071	Seguin	TX		11/28/2023									380	380			
100137073	Burbank	CA		11/28/2023									529	529			
100137076	Gulf Shores	AL		11/28/2023									341	341			
100137080	Lindon	UT		11/28/2023									413	413			
100137092	Houston	TX		11/28/2023									179	179			
100137094	Orlando	FL		11/28/2023									294	294			
100137096	Liberty	TN		11/28/2023									190	190			
100137102	Mineral Bluff	GA		11/28/2023									450	450			
100137106	Chicago	IL		11/28/2023									195	195			
100137107	Manassas	VA		11/28/2023									1,110	1,110			
100137108	Garland	TX		11/28/2023									264	264			
100137110	Nashua	NH		11/28/2023									750	750			
100137112	Dickinson	TX		11/28/2023									14,155	14,155			
100137113	Annapolis	MD		11/28/2023									226	226			
100137114	Grand Haven	MI		11/28/2023									390	390			
100137116	Annapolis	MD		11/28/2023									172	172			
100137120	Plantation	FL		11/28/2023									1,308	1,308			
100137121	Suwanee	GA		11/28/2023									136	136			
100137123	Castro Valley	CA		11/28/2023									608	608			
100137128	Baltimore	MD		11/28/2023									141	141			
100137134	Buena Vista	GA		11/28/2023									212	212			
100137137	Kennesaw	GA		11/28/2023									73	73			
100137153	Mesa	AZ		11/28/2023									406	406			
100137155	Stockton	CA		11/28/2023									267	267			
100137162	Clifton	NJ		11/28/2023									89	89			
100137169	West Palm Beach	FL		11/28/2023									400	400			
100137171	Kremmling	CO		11/28/2023									204	204			
100137176	New Bedford	MA		11/28/2023									197	197			
100137178	Damascus	OR		11/28/2023									926	926			

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100137195	Avon Lake	OH		11/28/2023									194	194			
100137214	Paradise	TX		11/28/2023									289	289			
100137215	Lakeland	FL		11/28/2023									2,153	2,153			
100137223	Philadelphia	PA		11/29/2023									269	269			
100137225	Pensacola	FL		11/29/2023									276	276			
100137230	Naples	FL		11/29/2023									256	256			
100137233	Solon	OH		11/29/2023									211	211			
100137234	Candler	NC		11/29/2023									165	165			
100137247	Amerstdam	NLD		11/28/2023										1	1		1
100137248	Amerstdam	NLD		11/28/2023										1	1		1
100137249	Amerstdam	NLD		11/28/2023										7	7		7
100137250	Amerstdam	NLD		11/28/2023										2	2		2
100137251	Amerstdam	NLD		11/28/2023										1	1		1
100137252	Amerstdam	NLD		11/28/2023										4	4		4
100137253	Amerstdam	NLD		11/28/2023										1	1		1
100137254	Amerstdam	NLD		11/28/2023										7	7		7
100137255	Amerstdam	NLD		11/28/2023													
100137256	Amerstdam	NLD		11/28/2023										7	7		7
100137257	Amerstdam	NLD		11/28/2023										1	1		1
100137258	Amerstdam	NLD		11/28/2023										22	22		22
100137259	Amerstdam	NLD		11/28/2023													
100137260	Amerstdam	NLD		11/28/2023										2	2		2
100137261	Amerstdam	NLD		11/28/2023										4	4		4
100137262	Amerstdam	NLD		11/28/2023										(109)	(109)		(109)
100137263	Amerstdam	NLD		11/28/2023									209	209	1		1
100137264	Amerstdam	NLD		11/28/2023										48	48		48
100137265	Amerstdam	NLD		11/28/2023										1	1		1
100137266	Amerstdam	NLD		11/28/2023										7	7		7
100137267	Amerstdam	NLD		11/28/2023										9	9		9
100137268	Amerstdam	NLD		11/28/2023										6	6		6
100137269	Amerstdam	NLD		11/28/2023										3	3		3
100137270	Amerstdam	NLD		11/28/2023										1	1		1
100137271	Amerstdam	NLD		11/28/2023										2	2		2
100137272	Amerstdam	NLD		11/28/2023										2	2		2
100137273	Amerstdam	NLD		11/28/2023										117	117		117
100137274	Amerstdam	NLD		11/28/2023													
100137275	Amerstdam	NLD		11/28/2023										1	1		1
100137276	Amerstdam	NLD		11/28/2023										9	9		9
100137277	Amerstdam	NLD		11/28/2023										2	2		2
100137278	Amerstdam	NLD		11/28/2023										114	114		114
100137279	Amerstdam	NLD		11/28/2023									474	475	1		1
100137280	Amerstdam	NLD		11/28/2023										1	1		1
100137281	Amerstdam	NLD		11/28/2023										1	1		1
100137282	Amerstdam	NLD		11/28/2023										2	2		2
100137283	Amerstdam	NLD		11/28/2023										(3)	(3)		(3)
100137284	Amerstdam	NLD		11/28/2023										3	3		3
100137285	Amerstdam	NLD		11/28/2023										(19)	(19)		(19)
100137286	Amerstdam	NLD		11/28/2023										(1)	(1)		(1)
100137287	Amerstdam	NLD		11/28/2023										(8)	(8)		(8)
100137288	Amerstdam	NLD		11/28/2023										(65)	(65)		(65)
100137289	Amerstdam	NLD		11/28/2023										(3)	(3)		(3)

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100138923	Walden	NY		12/21/2023									3,600	3,600			
100138925	Washington	DC		12/21/2023									9,464	9,464			
100138926	Bordentown City	NJ		12/21/2023									5,659	5,659			
100138928	Tuskegee	AL		12/21/2023									7,847	7,847			
100138929	Ludlow	MO		12/21/2023									3,208	3,208			
100138930	New Castle	PA		12/21/2023									2,056	2,056			
100138931	Martinez	CA		12/21/2023									24,555	24,555			
100138932	Buffalo	NY		12/21/2023									4,026	4,026			
100138933	Edinburg	TX		12/21/2023									2,619	2,619			
100138934	Bronx	NY		12/21/2023									11,530	11,530			
100138935	Newportnews	VA		12/21/2023									6,269	6,269			
100138936	Franklin	VA		12/21/2023									3,355	3,355			
100138937	Riceboro	GA		12/21/2023									4,223	4,223			
100138938	Xenia	OH		12/21/2023									3,581	3,581			
100138939	Brooklyn	NY		12/21/2023									1,481	1,481			
100138940	Lebanon	PA		12/21/2023									547	547			
100138941	Homestead	FL		12/21/2023									1,284	1,284			
100138942	Akron	OH		12/21/2023									3,011	3,011			
100138943	Monticello	FL		12/21/2023									2,855	2,855			
100138944	Sandpoint	ID		12/21/2023									2,035	2,035			
100138945	Fort Pierce	FL		12/21/2023									901	901			
100138946	Orange Park	FL		12/21/2023									1,252	1,252			
100138947	Okeechobee	FL		12/21/2023									1,298	1,298			
100138948	Tampa	FL		12/21/2023									1,303	1,303			
100138949	Miramar	FL		12/21/2023									4,063	4,063			
100138950	Miami	FL		12/21/2023									461	461			
100138951	Wolcott	CT		12/21/2023									2,912	2,912			
100138952	Kansas City	KS		12/21/2023									3,990	3,990			
100138953	Dadeville	AL		12/21/2023									3,694	3,694			
100138954	Miami	FL		12/21/2023									1,488	1,488			
100138955	Union Bridge	MD		12/21/2023									4,006	4,006			
100138956	Romeoville	IL		12/21/2023									3,320	3,320			
100138957	Lake Panasoffkee	FL		12/21/2023									2,155	2,155			
100138958	Birmingham	AL		12/21/2023									3,957	3,957			
100138959	Hollywood	FL		12/21/2023									1,133	1,133			
100138960	Milleville	NJ		12/21/2023									1,561	1,561			
100138961	Hollywood	FL		12/21/2023									14,383	14,383			
100138962	Kearny	NJ		12/21/2023									12,095	12,095			
100138963	Hollywood	FL		12/21/2023									5,078	5,078			
100138964	Miami	FL		12/21/2023									2,382	2,382			
100138965	Brooklyn	NY		12/21/2023									16,142	16,142			
100138966	Flushing	NY		12/21/2023									33,137	33,137			
100138967	Brooklyn	NY		12/21/2023									8,845	8,845			
100138968	Quincy	MA		12/21/2023									9,189	9,189			
100138969	Opa Locka	FL		12/21/2023									1,847	1,847			
100138970	Palos Park	IL		12/21/2023									3,333	3,333			
100138971	Miami	FL		12/21/2023									289	289			
100138972	Seattle	WA		12/21/2023									2,396	2,396			
100138973	Los Angeles	CA		12/21/2023									51,371	51,371			
100138974	Newport News	VA		12/21/2023									4,260	4,260			
100138975	Parker	PA		12/21/2023									3,627	3,627			

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100138976	Ewing	NJ		12/21/2023									2,132	2,132			
100138977	Fresno	CA		12/21/2023									2,138	2,138			
100138978	San Francisco	CA		12/21/2023									36,710	36,710			
100138979	Albany	GA		12/21/2023									2,867	2,867			
100138980	Sunrise	FL		12/21/2023									4,438	4,438			
100138981	Detroit	MI		12/21/2023									3,288	3,288			
100138982	Temecula	CA		12/21/2023									25,054	25,054			
100138983	Frewsburg	NY		12/21/2023									944	944			
100138984	Apollo Beach	FL		12/21/2023									4,109	4,109			
100138985	Ozone Park	NY		12/21/2023									7,310	7,310			
100138986	Jackson	NJ		12/21/2023									4,117	4,117			
100138987	Akron	OH		12/21/2023									750	750			
100138988	Bethel	OH		12/21/2023									1,650	1,650			
100138989	Jacksonville	FL		12/21/2023									3,641	3,641			
100138990	Jeffersonville	IN		12/21/2023									1,821	1,821			
100138991	Ukiah	CA		12/21/2023									6,665	6,665			
100138992	Fair Lawn	NJ		12/21/2023									2,775	2,775			
100138993	Austin	TX		12/21/2023									10,420	10,420			
100138994	Chicago	IL		12/21/2023									1,528	1,528			
100138995	Elyria	OH		12/21/2023									597	597			
100138996	Tucker	GA		12/21/2023									10,800	10,800			
100138997	Chuluota	FL		12/21/2023									7,184	7,184			
100138998	Hollywood	FL		12/21/2023									3,437	3,437			
100138999	Columbus	GA		12/21/2023									2,561	2,561			
100139000	Dayton	OH		12/21/2023									161	161			
100139001	Baltimore	MD		12/21/2023									16,990	16,990			
100139002	Miami	FL		12/21/2023									2,638	2,638			
100139003	West Palm Beach	FL		12/21/2023									1,875	1,875			
100139004	Acworth	GA		12/21/2023									2,905	2,905			
100139005	Wayne	WV		12/21/2023									451	451			
100139006	Glenwood	IL		12/21/2023									501	501			
100139007	Niles	OH		12/21/2023									2,106	2,106			
100139008	Williamstown	NJ		12/21/2023									527	527			
100139009	Orlando	FL		12/21/2023									2,346	2,346			
100139010	Miami	FL		12/21/2023									3,792	3,792			
100139011	Sorrento	FL		12/21/2023									1,956	1,956			
100139012	Flushing	NY		12/21/2023									3,126	3,126			
100139013	Plainfield	IL		12/21/2023									3,328	3,328			
100139014	Bartow	FL		12/21/2023									2,451	2,451			
100139015	Union	NJ		12/21/2023									3,324	3,324			
100139016	Peoria	IL		12/21/2023									429	429			
321040302	Ashland	OR		03/04/2023										(111)	(111)		(111)
322070432	Portland	OR		03/04/2023									844,562	844,562			
322080079	Kennewick	WA		03/04/2023									203,223	203,223			
322080272	Kennewick	WA		03/04/2023									30,308	30,308			
322120959	Seattle	WA		05/02/2023									164	164			
322120960	Oro Valley	AZ		03/16/2023									802	802			
323020097	Hilmar	CA		05/02/2023									1,483,933	1,483,933			
323050514	Tucson	AZ		06/30/2023									458	458			
323080917	Portland	OR		10/20/2023									738,272	738,272			
323090191	Portland	OR		10/30/2023									617,500	617,500			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
720041801	Derby	GBR		03/31/2021										(6,471)	(6,471)		(6,471)
720049401	London	GBR		06/30/2023										(4,529)	(4,529)		(4,529)
730202125	Los Angeles	CA		12/27/2023									6,813	6,813			
730242788	Los Angeles	CA		12/27/2023									5,398	5,398			
730242934	Los Angeles	CA		12/27/2023									2,255	2,255			
750000021	Ventura	CA		02/10/2023									823,956	823,956			
750000024	Greensboro	NC		04/04/2023									1,103,346	1,103,346			
750000026	Bronx	NY		06/23/2023									183,051	183,051			
750000032	Los Angeles	CA		09/22/2023									76,746	76,746			
3300004589	Kearny	NJ		08/24/2023									404	404			
3310025856	Jersey City	NJ		10/22/2021		97,863							97,863	97,863			
3310027990	Bellevue	WA		03/09/2022		2,970							2,970	2,970			
3310030325	Upper Darby	PA		01/31/2022		56,268							56,268	56,268			
3310031591	Spring Valley	NY		03/22/2022		14,256							14,256	14,256			
3310034716	Hartford	CT		07/07/2022		108,478							108,478	108,478			
3310040152	Perth Amboy	NJ		10/19/2022		48,411							48,411	48,411			
3310041261	Brooklyn	NY		11/10/2022		59,400							59,400	59,400			
3310041618	Monroe	CT		11/10/2022		146,482							146,482	146,482			
3310041983	Waterbury	CT		11/10/2022		114,965							114,965	114,965			
3310042127	Huntington Station	NY		11/10/2022		13							13	13			
3310042884	Mansfield	OH		02/27/2023									17,820	17,820			
3310042885	Mansfield	OH		02/27/2023									19,898	19,898			
3310047268	Bronx	NY		02/13/2023									3,713	3,713			
3310048895	Syracuse	NY		06/29/2023									14,969	14,969			
3310052017	Waterbury	CT		06/29/2023									246,510	246,510			
3310052361	Waterbury	CT		06/08/2023									17,365	17,365			
3310053119	Waterbury	CT		05/18/2023									30,124	30,124			
3310053565	Massapequa	NY		06/08/2023									20	20			
3310053715	Oxford	NC		08/31/2023									7,425	7,425			
3310054192	Columbus	OH		06/21/2023									6,990	6,990			
3320043210	Hewitt	NJ		01/10/2023									336,600	336,600			
3320046377	Chicago	IL		02/27/2023									186,272	186,272			
3320046462	Newburgh	NY		02/27/2023									434,273	434,273			
3320047690	Brooklyn	NY		03/15/2023									87,863	87,863			
3320048066	Chicago	IL		02/27/2023									193,252	193,252			
3320048850	Cape Coral	FL		04/04/2023									99,000	99,000			
3320051099	Miami	FL		05/18/2023									372,237	372,237			
3320054715	Bloomingburg	NY		06/21/2023									99,000	99,000			
4010041669	Victoria	NY		02/02/2023									3,655	3,655			
4010042472	Woodstown	NJ		03/22/2023									4,096	4,096			
4010042670	Houston	TX		07/27/2023									1,480	1,480			
4010043124	Trenton	NY		02/02/2023									2,309	2,309			
4010043477	Center Point	AL		03/22/2023									1,721	1,721			
4010043947	Niagara Falls	NY		04/26/2023									2,410	2,410			
4010044076	St. Louis	MO		03/22/2023									132	132			
4010044711	Wallingford	CT		02/02/2023									2,530	2,530			
4010044766	Universal City	TX		02/02/2023									3,366	3,366			
4010044975	Orchard Lake	MI		03/22/2023									4,086	4,086			
4010044997	Baltimore	MD		03/22/2023									1,670	1,670			
4010045149	Kansas City	MO		03/22/2023									4,556	4,556			
4010045173	Grandview	MO		03/22/2023									5,914	5,914			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010045383	Trenton	NY		02/02/2023									3,571	3,571			
4010045410	Patchogue	NY		02/02/2023									10,459	10,459			
4010045575	Mastic Beach	NY		02/02/2023									9,699	9,699			
4010045840	Barneget Township	NJ		02/02/2023									3,940	3,940			
4010045878	Lake Charles	LA		02/02/2023									707	707			
4010045915	Trenton	NJ		03/22/2023									1,972	1,972			
4010045916	Statesville	NC		03/22/2023									5,434	5,434			
4010046062	Philadelphia	PA		03/22/2023									1,756	1,756			
4010046064	Bellbrook	OH		02/02/2023									5,985	5,985			
4010046212	Columbus	OH		03/22/2023									4,257	4,257			
4010046246	Jackson	TN		03/22/2023									5,125	5,125			
4010046291	Beverly Hills	FL		03/22/2023									3,148	3,148			
4010046310	Riverhead	NY		02/02/2023									10,872	10,872			
4010046328	Riverhead	NY		02/02/2023									10,848	10,848			
4010046416	Trenton	NJ		03/22/2023									1,632	1,632			
4010046507	Riverhead	NY		02/02/2023									10,211	10,211			
4010046675	Trenton	NJ		03/22/2023									1,807	1,807			
4010046745	Trenton	NJ		05/31/2023									1,346	1,346			
4010046844	Cleveland	OH		03/22/2023									1,721	1,721			
4010047071	Chicago	IL		03/22/2023									3,324	3,324			
4010047314	Trenton	NJ		03/22/2023									3,025	3,025			
4010047330	Statesville	NC		03/22/2023									4,698	4,698			
4010047358	Atlantic Higlands	NJ		04/26/2023									3,714	3,714			
4010047432	Detroit	MI		03/22/2023									2,282	2,282			
4010047797	Warren	MI		03/22/2023									3,190	3,190			
4010047947	Memphis	TN		03/22/2023									1,949	1,949			
4010048014	Waterbury	CT		03/22/2023									5,479	5,479			
4010048071	Central Islip	NY		03/22/2023									8,651	8,651			
4010048163	Otisville	NY		03/22/2023									8,424	8,424			
4010048318	Waterbury	CT		03/22/2023									1,886	1,886			
4010049159	Macon	GA		04/26/2023									2,623	2,623			
4010049172	Trenton	NJ		04/26/2023									3,548	3,548			
4010049298	Wilmington	OH		05/31/2023									2,041	2,041			
4010049372	Trenton	NJ		04/26/2023									1,808	1,808			
4010049486	Camden	NJ		05/31/2023									1,442	1,442			
4010049855	Waterbury	CT		04/26/2023									9,913	9,913			
4010049947	Salem	NJ		05/31/2023									2,285	2,285			
4010050291	Chicago	IL		05/31/2023									3,088	3,088			
4010050363	Uniondale	NY		04/26/2023									8,609	8,609			
4010050365	Patchogue	NY		04/26/2023									8,404	8,404			
4010050366	Patchogue	NY		04/26/2023									8,612	8,612			
4010050367	Mastic Beach	NY		04/26/2023									8,196	8,196			
4010050442	Detroit	MI		04/26/2023									2,025	2,025			
4010051195	Camden	NJ		05/31/2023									2,840	2,840			
4010051393	Dundalk	MD		05/31/2023									3,463	3,463			
4010051448	Fulton	NY		07/27/2023									1,343	1,343			
4010051548	Cullman	AL		07/27/2023									2,685	2,685			
4010052507	Inkster	MI		07/27/2023									2,319	2,319			
4010052534	Detroit	MI		07/27/2023									1,124	1,124			
4010052822	Baltimore	MD		08/24/2023									2,025	2,025			
4010052935	Spring Hill	FL		09/28/2023									909	909			

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4010053289	Buffalo	NY		08/24/2023									534	534			
4010053295	Woodruff	SC		06/20/2023									992	992			
4010053712	Irvington	NJ		06/20/2023									4,753	4,753			
4010053836	Troy	NY		06/20/2023									1,038	1,038			
4010053838	Akron	OH		06/20/2023									2,238	2,238			
4010053963	Trenton	NJ		06/20/2023									1,528	1,528			
4010053994	Beachwood	NJ		07/27/2023									4,059	4,059			
4010054105	Trenton	NJ		07/27/2023									1,419	1,419			
4010054178	Middle River	MD		08/24/2023									1,579	1,579			
4010054314	Mastic Beach	NY		06/20/2023									6,009	6,009			
4010054420	Shirley	NY		07/27/2023									5,274	5,274			
4010054500	Sparta	MI		07/27/2023									968	968			
4010054606	Charlotte	NC		08/24/2023									2,509	2,509			
4010054722	Little Egg Harbor	NJ		08/24/2023									1,102	1,102			
4010054738	Mastic Beach	NY		07/27/2023									5,174	5,174			
4010054741	Mastic Beach	NY		07/27/2023									5,272	5,272			
4010054947	Trenton	NJ		07/27/2023									4,054	4,054			
4010055081	Fulton	NY		07/27/2023									1,469	1,469			
4010055162	Warren	MI		08/24/2023									1,823	1,823			
4010055228	Chicago	IL		08/24/2023									2,199	2,199			
4010055270	Rockmart	GA		08/24/2023									1,679	1,679			
4010055390	Mastic Beach	NY		08/24/2023									2,257	2,257			
4010055423	Warner Robins	GA		08/24/2023									2,436	2,436			
4010055714	Milwaukee	WI		08/24/2023									573	573			
4010055716	Trenton	NJ		09/28/2023									259	259			
4010055770	Woodridge	NY		08/24/2023									649	649			
4010056172	Mastic Beach	NY		07/27/2023									4,953	4,953			
4010056182	Cherry Hill	NJ		07/27/2023									1,049	1,049			
4010056305	Crystal River	FL		08/24/2023									2,861	2,861			
4010056553	Gloucester City	NJ		08/24/2023									562	562			
4010056850	Baltimore	MD		08/24/2023									427	427			
4010056932	Troy	NY		08/24/2023									369	369			
4010056950	Trenton	NJ		08/24/2023									1,095	1,095			
4010057058	Trenton	NJ		08/24/2023									579	579			
4010058151	Marysville	CA		09/28/2023									991	991			
4010058316	Chicago	IL		08/24/2023									903	903			
4010058416	Toms River	NJ		09/28/2023									533	533			
4010058785	Mastic Beach	NY		09/28/2023									1,045	1,045			
4010058786	Trenton	NJ		09/28/2023									475	475			
4010059000	Lorain	OH		09/28/2023									349	349			
4010059015	St. Louis	MO		10/27/2023									999	999			
4010059054	Riverhead	NY		09/28/2023									805	805			
4010059653	Trenton	NJ		10/27/2023									1,580	1,580			
4010059803	Baton Rouge	LA		10/27/2023									564	564			
4010060029	Waterbury	CT		09/28/2023									742	742			
4010060715	Baltimore	MD		10/27/2023									541	541			
4010060729	Baltimore	MD		10/27/2023									857	857			
4010060734	Baltimore	MD		10/27/2023									874	874			
4010061168	Bridgeton	NJ		10/27/2023									666	666			
4010061173	Bridgeton	NJ		10/27/2023									628	628			
4010061240	Hamilton Township	NJ		10/27/2023									1,416	1,416			

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4010061646	Waterbury	CT		10/27/2023									1,741	1,741			
4020122468	Chicago	IL		03/12/2021		249,003							249,003	249,003			
4020247080	Newark	NJ		03/12/2021		97,864							97,864	97,864			
4020255940	Elizabeth	NJ		03/12/2021		110,078							110,078	110,078			
4020256394	Griffin	GA		03/12/2021		35,602							35,602	35,602			
4020323972	Collierville	TN		06/03/2021		57,066							57,066	57,066			
0S41001	Lake Forest	CA		08/15/2017		99,761							99,761	99,761			
0S41044	W Covina	CA		08/15/2017		42,862							42,862	42,862			
0S41073	Pocatello	ID		07/12/2005		76,468							76,468	76,468			
0299999. Mortgages with partial repayments						453,206,063						492	591,775,326	587,882,463	(4,172,383)	279,520	(3,892,863)
100060360	Needville	TX		06/01/2021	09/21/2023	162,757		(57)			(57)		162,700	163,425		725	725
100060387	Houston	TX		06/01/2021	05/21/2023	111,974		(4)			(4)		111,970	112,483		513	513
100060553	Powhatan	VA		06/01/2021	07/21/2023	168,428		(54)			(54)		168,374	169,036		662	662
100060583	Jeffersonville	IN		06/01/2021	02/21/2023	141,562		(17)			(17)		141,545	142,194		649	649
100060621	Richmond	TX		06/01/2021	08/21/2023	242,481		(71)			(71)		242,410	243,590		1,179	1,179
100060691	Hinckley	MN		06/01/2021	08/21/2023	99,021		(46)			(46)		98,975	99,465		490	490
100060826	Alexandria	LA		06/01/2021	09/21/2023	80,273		47			47		80,320	80,612		293	293
100060850	Three Rivers	TX		06/01/2021	02/21/2023	79,234							79,234	75,718		(3,516)	(3,516)
100060904	Blue Mound	TX		06/01/2021	06/21/2023	114,815		(35)			(35)		114,779	115,339		560	560
100060914	El Paso	TX		06/01/2021	01/23/2023	86,749		1			1		86,750	87,042		292	292
100060922	Plattsmouth	NE		06/01/2021	05/21/2023	78,385		3			3		78,388	78,740		353	353
100061002	Baltimore	MD		06/01/2021	11/21/2023	81,692		5			5		81,697	82,058		361	361
100061011	Glen Burnie	MD		06/01/2021	02/21/2023	270,520		(2)			(2)		270,518	302,201		31,683	31,683
100061052	Ft Worth	TX		06/01/2021	01/21/2023	153,730							153,730	154,430		700	700
100061240	Auburn	MI		06/01/2021	01/23/2023	128,319		(30)			(30)		128,289	128,910		622	622
100061247	Humble	TX		06/01/2021	05/21/2023	151,445		(35)			(35)		151,411	152,129		719	719
100061257	Henderson	NV		06/01/2021	08/21/2023	274,550		(68)			(68)		274,482	275,560		1,078	1,078
100061342	Jacksonville	FL		06/01/2021	08/21/2023	115,017		(57)			(57)		114,960	115,545		585	585
100061343	Baltimore	MD		06/01/2021	03/21/2023	72,592		(47)			(47)		72,545	72,928		383	383
100061381	Grafton	OH		06/01/2021	08/21/2023	88,780		(22)			(22)		88,757	89,144		386	386
100061401	Hillside	IL		06/01/2021	07/21/2023	131,590		(55)			(55)		131,534	132,191		657	657
100061407	Jonesboro	GA		06/01/2021	06/21/2023	136,704		(33)			(33)		136,671	137,188		517	517
100061437	Memphis	TN		06/01/2021	04/21/2023	150,667		(7)			(7)		150,661	151,006		345	345
100061576	Collingswood Aka Oakl	NJ		07/01/2021	03/23/2023	158,046							158,046	137,959		(20,087)	(20,087)
100061597	Canandaigua	NY		07/01/2021	09/21/2023	164,353		(32)			(32)		164,320	201,731		37,410	37,410
100061633	Cadiz	KY		07/01/2021	02/21/2023	121,826		198			198		122,024	120,043		(1,981)	(1,981)
100061671	Plymouth	MA		07/01/2021	05/21/2023	301,691		(183)			(183)		301,508	298,744		(2,764)	(2,764)
100061698	Schenectady	NY		07/01/2021	02/21/2023	123,166		(43)			(43)		123,123	118,488		(4,635)	(4,635)
100061747	Suffolk	VA		07/01/2021	09/21/2023	208,893		261			261		209,154	206,444		(2,710)	(2,710)
100061792	Mcdonough	GA		07/01/2021	07/21/2023	167,979		(109)			(109)		167,870	165,162		(2,708)	(2,708)
100061922	Jacksonville	FL		07/01/2021	01/23/2023	130,255		1			1		130,256	130,532		276	276
100061925	Utica	NY		07/01/2021	05/21/2023	76,621		3			3		76,624	76,508		(116)	(116)
100061936	Cape Coral	FL		07/01/2021	06/22/2023	204,916		46			46		204,962	211,502		6,540	6,540
100062001	Yonkers	NY		07/01/2021	08/21/2023	457,029		(53)			(53)		456,976	456,766		(210)	(210)
100062072	Woonsocket	RI		07/01/2021	08/23/2023	217,063		(18)			(18)		217,045	256,453		39,407	39,407
100062175	Des Moines	IA		07/01/2021	08/23/2023	79,362							79,362	88,283		8,921	8,921
100062292	Severn	MD		07/01/2021	09/21/2023	394,950		116			116		395,066	390,890		(4,177)	(4,177)
100062306	Austin	TX		07/01/2021	08/21/2023	165,215		297			297		165,512	162,670		(2,842)	(2,842)
100062348	Dallas	OR		07/01/2021	01/23/2023	279,582		(4)			(4)		279,577	204,205		(75,372)	(75,372)
100062444	Woodbridge	VA		07/01/2021	03/21/2023	553,076		600			600		553,675	407,179		(146,497)	(146,497)
100062458	Sand Springs	OK		07/01/2021	02/21/2023	128,403		136			136		128,539	127,501		(1,038)	(1,038)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062467	Churchville	VA		07/01/2021	08/21/2023	195,039		(279)			(279)		194,760	193,113		(1,647)	(1,647)
100062538	Cornelius	NC		07/01/2021	12/21/2023	139,428		13			13		139,441	137,537		(1,904)	(1,904)
100062549	Middlefield	OH		07/01/2021	11/21/2023	162,036		(23)			(23)		162,013	114,680		(47,333)	(47,333)
100062557	Willingboro	NJ		07/01/2021	11/21/2023	160,711		88			88		160,799	159,457		(1,342)	(1,342)
100062593	Madison	MD		07/01/2021	06/21/2023	214,956		133			133		215,089	212,767		(2,322)	(2,322)
100062596	Menahga	MN		07/01/2021	05/21/2023	127,423							127,423	132,240		4,817	4,817
100062608	Pennsauken	NJ		07/01/2021	05/21/2023	108,370							108,370	116,747		8,376	8,376
100062640	Stockton	CA		07/01/2021	11/21/2023	425,100		263			263		425,363	419,048		(6,315)	(6,315)
100062696	Piedmont	SC		07/01/2021	01/23/2023	131,119		(5)			(5)		131,113	129,045		(2,068)	(2,068)
100062701	Decatur	GA		07/01/2021	06/22/2023	154,074		(1)			(1)		154,074	157,582		3,508	3,508
100062747	Harrisburg	PA		07/01/2021	01/23/2023	93,302		(4)			(4)		93,298	92,164		(1,134)	(1,134)
100062789	Eldridge	IA		07/01/2021	06/21/2023	163,182		70			70		163,252	160,925		(2,328)	(2,328)
100062797	Chesapeake	VA		07/01/2021	01/23/2023	204,280		255			255		204,535	201,315		(3,221)	(3,221)
100062803	Clayton	GA		07/01/2021	01/23/2023	74,257							74,258	74,256		(1)	(1)
100062817	Simmesport	LA		07/01/2021	11/21/2023	85,535		565			565		86,100	83,618		(2,482)	(2,482)
100062832	Mechanicsville	VA		07/01/2021	06/22/2023	225,732		37			37		225,769	232,509		6,740	6,740
100062842	Palmdale	CA		07/01/2021	06/21/2023	412,005		633			633		412,639	405,365		(7,274)	(7,274)
100062843	Paris	MO		07/01/2021	01/21/2023	84,557		(85)			(85)		84,472	82,725		(1,747)	(1,747)
100062859	Elmont	NY		07/01/2021	08/23/2023	363,335		(43)			(43)		363,292	360,529		(2,764)	(2,764)
100062883	Columbus	GA		07/01/2021	07/21/2023	254,985		205			205		255,189	251,369		(3,820)	(3,820)
100063002	Fayetteville	NC		07/01/2021	03/21/2023	211,662		155			155		211,817	209,266		(2,551)	(2,551)
100063048	Pottstown	PA		07/01/2021	04/21/2023	199,113		15			15		199,129	208,726		9,597	9,597
100063100	Plano	IL		07/01/2021	05/21/2023	173,477		193			193		173,670	174,337		668	668
100063118	Cincinnati	OH		07/01/2021	01/23/2023	71,193		(2)			(2)		71,191	80,872		9,681	9,681
100063139	Villa Rica	GA		07/01/2021	05/21/2023	137,596		(1)			(1)		137,595	137,573		(23)	(23)
100063211	Justin	TX		07/01/2021	01/23/2023	91,985							91,985	90,747		(1,238)	(1,238)
100063248	Hamburg	NY		07/01/2021	09/21/2023	125,588		(42)			(42)		125,545	126,565		1,020	1,020
100063272	Lexington	KY		07/01/2021	09/21/2023	143,640		109			109		143,749	141,710		(2,039)	(2,039)
100063285	Kankakee	IL		07/01/2021	09/21/2023	99,993		489			489		100,482	98,692		(1,791)	(1,791)
100063293	Midlothian	VA		07/01/2021	09/21/2023	175,863		(144)			(144)		175,718	175,149		(570)	(570)
100063421	Harrisburg	PA		07/01/2021	02/21/2023	258,755		(9)			(9)		258,746	277,556		18,810	18,810
100063474	Norfolk	VA		07/01/2021	06/21/2023	142,854		73			73		142,927	141,480		(1,446)	(1,446)
100063482	Philadelphia	PA		07/01/2021	01/23/2023	124,404		1			1		124,405	124,683		278	278
100063490	Concordia	KS		07/01/2021	01/23/2023	58,159							58,159	56,649		(1,510)	(1,510)
100063504	North Kingstown	RI		07/01/2021	05/23/2023	235,176							235,176	274,784		39,608	39,608
100063509	Faribault	MN		07/01/2021	02/21/2023	131,350		(77)			(77)		131,273	127,512		(3,760)	(3,760)
100063512	District Heights	MD		07/01/2021	02/21/2023	124,858		(15)			(15)		124,843	122,895		(1,948)	(1,948)
100063517	Saint Cloud	FL		07/01/2021	03/23/2023	171,741		119			119		171,860	169,265		(2,594)	(2,594)
100063518	Statesville	NC		07/01/2021	09/21/2023	97,968		127			127		98,094	93,855		(4,239)	(4,239)
100063519	Vancouver	WA		07/01/2021	05/21/2023	182,283		41			41		182,324	179,496		(2,827)	(2,827)
100063533	Foster	WV		07/01/2021	05/21/2023	96,988		360			360		97,348	94,424		(2,924)	(2,924)
100063737	Woodbury	NJ		07/01/2021	07/21/2023	121,693		(75)			(75)		121,619	122,890		1,272	1,272
100063814	Washington	DC		07/01/2021	01/23/2023	285,184		25			25		285,209	292,431		7,222	7,222
100063908	Tannersville	PA		07/01/2021	04/21/2023	251,594		(36)			(36)		251,558	228,018		(23,540)	(23,540)
100064056	Williston	ND		07/01/2021	02/21/2023	240,233		1,001			1,001		241,233	247,262		6,029	6,029
100064077	Mechanicsburg	PA		07/01/2021	07/21/2023	111,772		(820)			(820)		110,953	114,906		3,953	3,953
100064139	Denham Springs	LA		07/01/2021	11/21/2023	120,109		(380)			(380)		119,729	124,235		4,506	4,506
100064142	Groveland	NY		07/01/2021	03/23/2023	105,165		(7)			(7)		105,158	112,091		6,933	6,933
100064144	Poughkeepsie	NY		07/01/2021	03/23/2023	201,848							201,848	261,080		59,232	59,232
100064195	Elmont	NY		07/01/2021	06/21/2023	277,525		(2,139)			(2,139)		275,386	285,252		9,867	9,867
100064215	Orlando	FL		07/01/2021	05/21/2023	132,568		(23)			(23)		132,546	137,122		4,577	4,577

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100064407	Mt Ephraim	NJ		07/01/2021	06/22/2023	94,417		14			14		94,431	100,545		6,114	6,114
100064414	Attleboro	MA		07/01/2021	03/21/2023	248,772		1,059			1,059		249,831	258,347		8,516	8,516
100064422	North Dansville	NY		07/01/2021	07/21/2023	128,297		(296)			(296)		128,001	132,822		4,821	4,821
100064437	Hughesville	MD		07/01/2021	06/21/2023	303,304		1,730			1,730		305,034	313,786		8,752	8,752
100064497	Glenn Heights	TX		07/01/2021	06/21/2023	98,194		(114)			(114)		98,081	99,554		1,473	1,473
100064506	Bushkill	PA		07/01/2021	01/23/2023	76,632							76,632	83,234		6,602	6,602
100064509	Hewitt	NJ		07/01/2021	05/21/2023	248,249							248,249	265,644		17,395	17,395
100064536	Saint Cloud	FL		07/01/2021	08/21/2023	123,184		(346)			(346)		122,838	127,806		4,968	4,968
100064548	Chicago	IL		07/01/2021	09/21/2023	67,419		1			1		67,420	79,724		12,303	12,303
100064554	Jacksonville	FL		07/01/2021	11/21/2023	155,718		(163)			(163)		155,555	159,736		4,181	4,181
100064576	Riverdale	GA		07/01/2021	02/21/2023	131,883		(12)			(12)		131,872	134,810		2,938	2,938
100064577	Cincinnati	OH		07/01/2021	12/21/2023	125,002		157			157		125,159	130,954		5,795	5,795
100064582	Elida	OH		07/01/2021	08/21/2023	97,984		(67)			(67)		97,917	98,939		1,022	1,022
100064590	Aiken	SC		07/01/2021	03/23/2023	165,761		11			11		165,773	163,435		(2,338)	(2,338)
100064592	Shippensburg	PA		07/01/2021	03/23/2023	106,670							106,670	108,388		1,718	1,718
100064659	Pemberton	NJ		07/01/2021	12/21/2023	157,010		(607)			(607)		156,403	164,642		8,239	8,239
100066014	Anza	CA		08/02/2021	11/21/2023	187,711		78			78		187,788	185,530		(2,258)	(2,258)
100066077	Arlington	TX		08/02/2021	02/21/2023	107,937							107,937	111,737		3,801	3,801
100066091	Carpentersville	IL		08/02/2021	05/21/2023	125,780		(3)			(3)		125,777	125,794		18	18
100066138	Berea	OH		08/02/2021	05/21/2023	112,953		47			47		112,999	112,054		(945)	(945)
100066142	Reynoldsburg	OH		08/02/2021	04/21/2023	155,307		(1)			(1)		155,306	157,733		2,427	2,427
100066175	Hewitt	TX		08/02/2021	11/21/2023	149,401		421			421		149,822	146,907		(2,915)	(2,915)
100066214	Bessemer	AL		08/02/2021	09/21/2023	123,569		169			169		123,738	121,938		(1,800)	(1,800)
100066218	Topeka	KS		08/02/2021	02/21/2023	87,516		(9)			(9)		87,507	87,740		233	233
100066236	Philadelphia	PA		08/02/2021	01/23/2023	126,108		(1)			(1)		126,107	125,277		(830)	(830)
100066287	E Wareham	MA		08/02/2021	12/21/2023	216,440		9			9		216,449	216,373		(76)	(76)
100066311	Woodbury	NJ		08/02/2021	03/21/2023	94,745							94,744	94,781		37	37
100066418	Rockledge	FL		08/02/2021	08/23/2023	105,150		(9)			(9)		105,141	89,244		(15,897)	(15,897)
100066455	East Hartford	CT		08/02/2021	09/21/2023	147,481		(25)			(25)		147,455	150,621		3,165	3,165
100066553	Crystal City	MO		08/02/2021	02/21/2023	134,365		180			180		134,545	132,696		(1,850)	(1,850)
100066608	Linden	NJ		08/02/2021	12/21/2023	116,436							116,436	116,389		(47)	(47)
100066609	Philadelphia	PA		08/02/2021	12/21/2023	102,045		(2)			(2)		102,043	101,917		(126)	(126)
100066632	Havelock	NC		08/02/2021	07/21/2023	107,066		(84)			(84)		106,982	105,236		(1,745)	(1,745)
100066637	Buda	TX		08/02/2021	06/21/2023	219,379		110			110		219,489	217,819		(1,670)	(1,670)
100066708	Minooka	IL		08/02/2021	03/21/2023	152,721		(19)			(19)		152,702	152,838		136	136
100066726	Stowe	VT		08/02/2021	07/21/2023	184,507		(13)			(13)		184,494	189,375		4,881	4,881
100066735	Plattsburgh	NY		08/02/2021	04/21/2023	137,592		12			12		137,604	137,514		(89)	(89)
100066834	Opelika	AL		08/02/2021	01/21/2023	103,000		(76)			(76)		102,924	104,338		1,414	1,414
100066846	Turnersville	NJ		08/02/2021	09/21/2023	216,992							216,992	225,655		8,663	8,663
100066869	Houston	TX		08/02/2021	01/21/2023	158,401		60			60		158,460	157,654		(807)	(807)
100067004	Clayton	DE		08/02/2021	01/21/2023	199,329		(105)			(105)		199,224	205,140		5,916	5,916
100067061	Meriden	CT		08/02/2021	01/23/2023	105,065		7			7		105,072	107,036		1,964	1,964
100067092	Pittsburgh	PA		08/02/2021	11/21/2023	100,428		(37)			(37)		100,391	102,906		2,515	2,515
100067093	Oliver Springs	TN		08/02/2021	01/21/2023	68,325		(22)			(22)		68,302	68,903		600	600
100067129	Freeburg	IL		08/02/2021	02/21/2023	182,163		(17)			(17)		182,145	198,512		16,367	16,367
100067300	Spring	TX		08/02/2021	06/21/2023	156,056		12			12		156,068	158,892		2,824	2,824
100067312	Dundee	FL		08/02/2021	12/21/2023	150,096		(23)			(23)		150,074	153,974		3,900	3,900
100067359	Grandview	TX		08/02/2021	12/21/2023	130,058							130,058	146,712		16,654	16,654
100068760	Decatur	GA		09/01/2021	11/21/2023	65,052		178			178		65,231	63,383		(1,847)	(1,847)
100068764	Eagle Pass	TX		09/01/2021	02/21/2023	70,988		(50)			(50)		70,937	66,878		(4,060)	(4,060)
100068765	Union Point	GA		09/01/2021	01/21/2023	64,832		117			117		64,949	63,608		(1,342)	(1,342)

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100068817	Miami	FL		09/01/2021	07/21/2023	58,980		10			10		58,990	58,919		(71)	(71)
100068914	Fords	NJ		09/01/2021	10/21/2023	204,459		585			585		205,044	201,748		(3,296)	(3,296)
100068940	Bethalto	IL		09/01/2021	09/21/2023	190,507		75			75		190,583	189,278		(1,305)	(1,305)
100069141	Cedar Hill	MO		09/01/2021	01/23/2023	134,186							134,186	125,037		(9,149)	(9,149)
100069181	Roy	UT		09/01/2021	04/21/2023	106,520		(1)			(1)		106,519	106,523		4	4
100069451	Rothville	MO		09/01/2021	12/21/2023	65,258		18			18		65,276	64,306		(970)	(970)
100069567	Lawrenceville	GA		09/01/2021	07/21/2023	142,065		(5)			(5)		142,060	140,441		(1,620)	(1,620)
100069676	Pilesgrove	NJ		09/01/2021	11/21/2023	192,785		(320)			(320)		192,465	197,109		4,644	4,644
100070159	Parma Heights	OH		09/01/2021	11/21/2023	144,864		(152)			(152)		144,712	150,044		5,332	5,332
100070165	San Angelo	TX		09/01/2021	03/23/2023	121,675							121,675	127,632		5,957	5,957
100070197	Clarksboro	NJ		09/01/2021	12/21/2023	257,842		854			854		258,696	269,049		10,353	10,353
100070544	Corpus Christi	TX		10/01/2021	07/21/2023	108,653							108,653	108,663		11	11
100070551	Colchester	CT		10/01/2021	01/21/2023	145,230		122			122		145,352	143,407		(1,945)	(1,945)
100070613	Kingstree	SC		10/01/2021	08/23/2023	109,983		(14)			(14)		109,970	116,218		6,248	6,248
100070644	Moore	OK		10/01/2021	12/21/2023	106,209		294			294		106,503	104,921		(1,582)	(1,582)
100070658	Albany	NY		10/01/2021	11/21/2023	118,133		78			78		118,211	117,135		(1,076)	(1,076)
100070675	Amarillo	TX		10/01/2021	01/23/2023	229,754							229,754	264,247		34,493	34,493
100070698	Leesburg	FL		10/01/2021	04/21/2023	163,282		(1)			(1)		163,281	171,423		8,142	8,142
100070792	Rising Sun	MD		10/01/2021	02/21/2023	184,869		(191)			(191)		184,678	184,080		(598)	(598)
100070852	West Carrollton	OH		10/01/2021	01/23/2023	88,334							88,334	88,280		(54)	(54)
100070922	Sandy Creek	NY		10/01/2021	10/21/2023	128,010		47			47		128,057	126,078		(1,979)	(1,979)
100070932	Winston Salem	NC		10/01/2021	05/21/2023	139,551		76			76		139,628	138,207		(1,420)	(1,420)
100070937	Holtsville	NY		10/01/2021	01/23/2023	266,460		(6)			(6)		266,454	264,492		(1,962)	(1,962)
100070954	Humboldt	IA		10/01/2021	05/21/2023	108,929		(34)			(34)		108,895	108,354		(541)	(541)
100070967	Cassadaga	NY		10/01/2021	02/21/2023	141,561		266			266		141,827	139,158		(2,669)	(2,669)
100070973	Daytona Beach	FL		10/01/2021	06/21/2023	176,568		7			7		176,575	176,169		(407)	(407)
100070982	Maricopa	AZ		10/01/2021	07/21/2023	223,012		49			49		223,061	221,927		(1,134)	(1,134)
100070988	Williamstown	NJ		10/01/2021	06/21/2023	250,177		2			2		250,178	249,905		(274)	(274)
100071008	West Milford	NJ		10/01/2021	11/21/2023	218,380		68			68		218,448	216,824		(1,624)	(1,624)
100071251	Jacksonville	NC		10/01/2021	05/23/2023	135,755		7			7		135,763	110,595		(25,168)	(25,168)
100071266	Roswell	NM		10/01/2021	08/21/2023	112,481		(7)			(7)		112,474	112,452		(23)	(23)
100071307	Fairburn	GA		10/01/2021	04/21/2023	164,217		23			23		164,240	161,713		(2,527)	(2,527)
100071389	Mcdonough	GA		10/01/2021	03/23/2023	217,083		59			59		217,142	213,660		(3,482)	(3,482)
100071960	Carmel Valley	CA		11/19/2021	10/19/2023	1,084,290		(157)			(157)		1,084,132	907,907		(176,226)	(176,226)
100072189	Nuevo	CA		11/01/2021	04/21/2023	95,090		(301)			(301)		94,789	88,883		(5,905)	(5,905)
100073409	Syracuse	NY		11/01/2021	11/21/2023	79,247		101			101		79,348	77,695		(1,653)	(1,653)
100073423	Three Rivers	MI		11/01/2021	05/21/2023	114,748		52			52		114,800	111,811		(2,989)	(2,989)
100074270	El Monte	CA		12/09/2021	10/19/2023	275,259		(996)			(996)		274,263	208,359		(65,904)	(65,904)
100074394	Fort Mill	SC		12/02/2021	10/31/2023	89,702		(1,618)			(1,618)		88,084	82,083		(6,002)	(6,002)
100074432	Detroit	MI		12/02/2021	12/14/2023	157,071		(360)			(360)		156,710	130,737		(25,974)	(25,974)
100074599	Buffalo	NY		12/01/2021	01/23/2023	43,860		(3)			(3)		43,856	42,722		(1,134)	(1,134)
100074613	East Prairie	MO		12/01/2021	01/23/2023	108,890							108,890	100,234		(8,656)	(8,656)
100074628	Worcester	MA		12/01/2021	08/21/2023	137,597		43			43		137,639	135,580		(2,059)	(2,059)
100074648	Eastpointe	MI		12/01/2021	08/21/2023	56,415		27			27		56,442	56,142		(300)	(300)
100074748	Ozark	AL		12/01/2021	04/21/2023	43,745		455			455		44,200	41,310		(2,890)	(2,890)
100074783	Garfield Heights	OH		12/01/2021	04/21/2023	88,279		(156)			(156)		88,123	86,044		(2,079)	(2,079)
100074847	Baltimore	MD		12/01/2021	01/21/2023	146,472		42			42		146,514	144,205		(2,309)	(2,309)
100074905	Lacey	WA		12/01/2021	02/21/2023	270,260		(124)			(124)		270,136	267,167		(2,970)	(2,970)
100074926	Zephyrhills	FL		12/01/2021	02/21/2023	172,146		(8)			(8)		172,137	190,878		18,740	18,740
100075110	Duncanville	TX		12/01/2021	01/23/2023	86,464		(1)			(1)		86,463	85,754		(709)	(709)
100075167	Gary	IN		12/01/2021	02/21/2023	67,528		268			268		67,796	65,564		(2,232)	(2,232)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075176	Hutto	TX		12/01/2021	03/23/2023	182,886		34			34		182,920	144,529		(38,391)	(38,391)
100075193	Virginia Beach	VA		12/01/2021	05/21/2023	197,144		90			90		197,233	194,863		(2,371)	(2,371)
100075200	Upper Marlboro	MD		12/01/2021	11/21/2023	418,661		(1,200)			(1,200)		417,461	414,384		(3,077)	(3,077)
100075211	Ingleside	TX		12/01/2021	02/21/2023	97,980		93			93		98,073	94,233		(3,840)	(3,840)
100075310	Shepherdsville	KY		12/01/2021	08/21/2023	137,397		23			23		137,420	135,000		(2,420)	(2,420)
100075313	Yorktown Heights	NY		12/01/2021	05/21/2023	317,014							317,014	328,077		11,063	11,063
100075324	Glen Burnie	MD		12/01/2021	05/21/2023	274,114		274			274		274,388	296,595		22,207	22,207
100075330	Palos Hills	IL		12/01/2021	05/21/2023	107,064		15			15		107,079	106,378		(701)	(701)
100075351	Conyers	GA		12/01/2021	02/21/2023	141,562		41			41		141,603	139,088		(2,515)	(2,515)
100075359	Walker	LA		12/01/2021	12/21/2023	142,890		431			431		143,322	137,805		(5,517)	(5,517)
100075384	Overland	MO		12/01/2021	08/21/2023	169,823		(1,523)			(1,523)		168,300	164,383		(3,916)	(3,916)
100075397	Independence	MO		12/01/2021	08/21/2023	116,120		(330)			(330)		115,791	113,790		(2,001)	(2,001)
100075475	Dayton	OH		12/01/2021	07/21/2023	71,882		(6)			(6)		71,877	61,346		(10,530)	(10,530)
100075481	Isanti	MN		12/01/2021	01/23/2023	211,671		86			86		211,757	208,931		(2,825)	(2,825)
100075484	Homestead	FL		12/01/2021	02/21/2023	196,371		82			82		196,454	195,561		(893)	(893)
100075486	Anderson	IN		12/01/2021	02/21/2023	80,739		(15)			(15)		80,724	78,557		(2,167)	(2,167)
100075508	Girard	OH		12/01/2021	01/23/2023	69,027		(3)			(3)		69,024	67,637		(1,387)	(1,387)
100075522	Laredo	TX		12/01/2021	02/21/2023	117,436		(33)			(33)		117,403	112,419		(4,984)	(4,984)
100075628	La Verkin	UT		12/01/2021	11/21/2023	247,279		506			506		247,785	242,529		(5,256)	(5,256)
100075645	Lake City	FL		12/01/2021	02/21/2023	112,325		(25)			(25)		112,300	108,448		(3,852)	(3,852)
100075658	Bella Vista	AR		12/01/2021	01/21/2023	149,385		237			237		149,622	145,694		(3,928)	(3,928)
100075680	Winslow	ME		12/01/2021	04/21/2023	135,858		17			17		135,875	141,017		5,142	5,142
100075748	Hutto	TX		12/01/2021	01/23/2023	289,043		(3)			(3)		289,040	288,452		(588)	(588)
100075796	Montgomery	AL		12/01/2021	06/21/2023	53,240		9			9		53,249	52,957		(292)	(292)
100076433	Hollywood	FL		12/23/2021	10/19/2023	113,753		(189)			(189)		113,564	92,537		(21,027)	(21,027)
100076441	Wantagh	NY		12/23/2021	10/31/2023	642,842		83			83		642,925	621,142		(21,783)	(21,783)
100076464	Springfield	OH		12/21/2021	12/14/2023	258,805		(619)			(619)		258,186	216,219		(41,967)	(41,967)
100076672	Aptos	CA		12/30/2021	10/31/2023	180,289		(149)			(149)		180,140	150,443		(29,697)	(29,697)
100076808	Laughlin	NV		12/27/2021	10/31/2023	84,971		(613)			(613)		84,358	69,318		(15,040)	(15,040)
100076910	Kenton	OH		01/03/2022	12/21/2023	162,629		203			203		162,832	159,404		(3,429)	(3,429)
100076912	Anchorage	AK		01/03/2022	03/23/2023	38,087		(97)			(97)		37,990	36,746		(1,244)	(1,244)
100076924	Palmer	MA		01/03/2022	03/23/2023	146,125		(24)			(24)		146,101	155,847		9,746	9,746
100076925	Taylorville	IL		01/03/2022	11/21/2023	106,695		414			414		107,109	104,312		(2,797)	(2,797)
100076935	Albany	NY		01/03/2022	01/23/2023	79,647		(2)			(2)		79,644	78,593		(1,051)	(1,051)
100076964	Kerman	CA		01/03/2022	02/21/2023	96,270		(87)			(87)		96,183	91,854		(4,329)	(4,329)
100076968	Alvin	TX		01/03/2022	06/21/2023	40,924		(229)			(229)		40,695	38,768		(1,927)	(1,927)
100076974	Atlanta	GA		01/03/2022	08/21/2023	111,598		(605)			(605)		110,993	104,604		(6,390)	(6,390)
100077012	Natick	MA		01/03/2022	02/21/2023	265,317		(120)			(120)		265,198	254,910		(10,288)	(10,288)
100077018	Pontiac	MI		01/03/2022	09/21/2023	33,907		50			50		33,958	33,135		(823)	(823)
100077087	Sicklerville	NJ		01/03/2022	01/21/2023	71,655		191			191		71,846	70,206		(1,640)	(1,640)
100077145	Eagle Lake	FL		01/03/2022	06/21/2023	69,740		(35)			(35)		69,704	68,801		(903)	(903)
100077155	Pulaski	TN		01/03/2022	01/21/2023	70,898		58			58		70,956	70,329		(628)	(628)
100077162	Dallas	TX		01/03/2022	09/21/2023	164,893		280			280		165,173	162,166		(3,006)	(3,006)
100077181	Keithville	LA		01/03/2022	08/21/2023	120,290		(176)			(176)		120,114	118,977		(1,137)	(1,137)
100077200	Tooele	UT		01/03/2022	05/21/2023	214,710		96			96		214,806	212,041		(2,764)	(2,764)
100077237	Westmorland	CA		01/03/2022	09/21/2023	44,332		(12)			(12)		44,320	42,987		(1,333)	(1,333)
100077238	Rio Grande	NJ		01/03/2022	01/23/2023	71,264		(7)			(7)		71,257	68,472		(2,785)	(2,785)
100077256	Stafford	VA		01/03/2022	12/21/2023	157,342		100			100		157,442	155,813		(1,628)	(1,628)
100077293	Ocala	FL		01/03/2022	01/23/2023	189,362		(11)			(11)		189,351	186,122		(3,229)	(3,229)
100077364	Fort Pierce	FL		01/03/2022	11/21/2023	115,518		423			423		115,941	111,679		(4,262)	(4,262)
100077384	Waterloo	NY		01/03/2022	06/22/2023	114,783		(140)			(140)		114,643	115,692		1,048	1,048

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077393	Marion	OH		01/03/2022	03/23/2023	79,815		(6)			(6)		79,808	83,271		3,463	3,463
100077497	Sherwood	AR		01/03/2022	01/23/2023	182,486		(10)			(10)		182,476	178,325		(4,151)	(4,151)
100077519	Imlay City	MI		01/03/2022	06/21/2023	133,310		(86)			(86)		133,224	130,807		(2,417)	(2,417)
100077532	San Antonio	TX		01/03/2022	01/21/2023	165,949		(219)			(219)		165,730	159,136		(6,594)	(6,594)
100077533	Ashland	KY		01/03/2022	05/21/2023	123,956		(113)			(113)		123,843	120,215		(3,628)	(3,628)
100077553	Hopewell	VA		01/03/2022	05/21/2023	132,043		(1,222)			(1,222)		130,821	127,234		(3,587)	(3,587)
100077554	Silex	MO		01/03/2022	07/21/2023	240,806		(1,023)			(1,023)		239,783	234,959		(4,824)	(4,824)
100077557	Du Quoin	IL		01/03/2022	02/21/2023	56,830		(13)			(13)		56,817	54,943		(1,874)	(1,874)
100077573	Slidell	LA		01/03/2022	09/21/2023	106,705		23			23		106,728	111,029		4,300	4,300
100077610	Spring Hill	FL		01/03/2022	01/23/2023	166,297		(266)			(266)		166,031	159,787		(6,245)	(6,245)
100077623	Du Quoin	IL		01/03/2022	02/21/2023	151,255		(34)			(34)		151,221	146,106		(5,114)	(5,114)
100077648	Park Forest	IL		01/03/2022	04/21/2023	82,931		43			43		82,974	81,083		(1,891)	(1,891)
100077652	Cleburne	TX		01/03/2022	02/21/2023	122,542		(24)			(24)		122,518	118,848		(3,670)	(3,670)
100077673	Auburn	NY		01/03/2022	07/21/2023	89,869		(107)			(107)		89,761	87,920		(1,841)	(1,841)
100077678	Uvalde	TX		01/03/2022	02/21/2023	92,616		(23)			(23)		92,593	88,980		(3,613)	(3,613)
100077679	Tallahassee	FL		01/03/2022	09/21/2023	132,037		11			11		132,047	129,381		(2,666)	(2,666)
100077690	Salem	AL		01/03/2022	02/21/2023	194,614							194,614	185,792		(8,822)	(8,822)
100077704	Florence	KY		01/03/2022	01/23/2023	141,211		(5)			(5)		141,206	139,153		(2,053)	(2,053)
100077970	Crestwood	IL		01/06/2022	12/14/2023	183,642		(547)			(547)		183,096	140,762		(42,334)	(42,334)
100078188	Cape Coral	FL		02/10/2022	10/19/2023	3,388,570		36			36		3,388,607	2,818,976		(569,631)	(569,631)
100078282	Long Beach	CA		02/10/2022	10/19/2023	288,089		(230)			(230)		287,859	226,033		(61,827)	(61,827)
100078491	Long Beach	CA		02/02/2022	10/31/2023	461,722		20			20		461,742	402,850		(58,892)	(58,892)
100078726	Glendale	CA		02/25/2022	10/31/2023	381,605		(130)			(130)		381,476	330,353		(51,122)	(51,122)
100079314	Lake Worth	FL		03/17/2022	04/28/2023	216,576		(143)			(143)		216,433	216,589		156	156
100079344	Oakland	CA		03/17/2022	10/19/2023	1,193,297		3,211			3,211		1,196,508	1,036,638		(159,871)	(159,871)
100079353	Chicago	IL		03/17/2022	12/14/2023	407,722		(119)			(119)		407,604	330,631		(76,972)	(76,972)
100079442	Boca Raton	FL		03/17/2022	10/31/2023	1,162,537		2,982			2,982		1,165,519	1,054,426		(111,093)	(111,093)
100079490	Minneapolis	MN		04/25/2022	10/31/2023	762,359		568			568		762,927	683,542		(79,386)	(79,386)
100079585	San Rafael	CA		04/08/2022	02/22/2023	1,098,977		(112)			(112)		1,098,865	1,099,601		736	736
100080210	Ocean City	MD		02/25/2022	12/14/2023	536,682		(914)			(914)		535,769	464,077		(71,691)	(71,691)
100080211	Staten Island	NY		02/25/2022	10/19/2023	416,836		255			255		417,091	400,414		(16,677)	(16,677)
100080245	Wellsville	NY		02/25/2022	10/19/2023	132,695		(246)			(246)		132,449	105,750		(26,699)	(26,699)
100080386	Fort Lauderdale	FL		04/14/2022	04/28/2023	366,538		(62)			(62)		366,476	366,108		(368)	(368)
100080404	Stockton	CA		04/14/2022	10/19/2023	594,046		(669)			(669)		593,376	539,983		(53,393)	(53,393)
100080434	Laveen	AZ		03/10/2022	10/31/2023	737,628		(768)			(768)		736,860	654,111		(82,749)	(82,749)
100080441	Staten Island	NY		03/10/2022	12/14/2023	473,921		(239)			(239)		473,681	403,055		(70,626)	(70,626)
100080469	Ashland	OR		03/10/2022	10/31/2023	727,611		(419)			(419)		727,192	652,077		(75,115)	(75,115)
100080482	Hollywood	FL		03/10/2022	10/19/2023	1,030,585		440			440		1,031,025	981,357		(49,668)	(49,668)
100080495	Eagle	ID		03/10/2022	10/19/2023	523,832		(512)			(512)		523,320	482,600		(40,720)	(40,720)
100080502	Malverne	NY		03/15/2022	10/19/2023	475,266		(44)			(44)		475,222	428,139		(47,083)	(47,083)
100080503	Hawthorn Woods	IL		03/10/2022	10/19/2023	830,040		652			652		830,692	778,541		(52,151)	(52,151)
100080760	N Wildwood	NJ		03/10/2022	10/31/2023	643,333		(632)			(632)		642,701	588,027		(54,675)	(54,675)
100080946	Cocoa Beach	FL		03/17/2022	10/31/2023	1,847,149		(1,993)			(1,993)		1,845,156	1,544,695		(300,461)	(300,461)
100082189	Manteca	CA		04/14/2022	10/31/2023	797,564		(1,144)			(1,144)		796,421	712,154		(84,267)	(84,267)
100082200	Modesto	CA		04/14/2022	10/19/2023	777,262		(31)			(31)		777,231	752,059		(25,172)	(25,172)
100082599	Quogue	NY		04/14/2022	12/14/2023	1,975,383		(983)			(983)		1,974,400	1,786,779		(187,621)	(187,621)
100082902	Waxahachie	TX		05/17/2022	10/31/2023	912,725		(730)			(730)		911,995	831,890		(80,105)	(80,105)
100082903	Sonora	CA		05/17/2022	10/19/2023	1,285,589		(923)			(923)		1,284,665	1,210,125		(74,541)	(74,541)
100082981	Sarasota	FL		05/05/2022	10/19/2023	356,214		(273)			(273)		355,940	333,988		(21,952)	(21,952)
100083003	Phoenix	AZ		05/05/2022	12/31/2023	613,806		(684)			(684)		613,122	614,578		1,456	1,456
100083006	Vineyard Haven	MA		05/05/2022	10/31/2023	1,661,047		(2,166)			(2,166)		1,658,881	1,532,145		(126,736)	(126,736)

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083180	Hutchinson Island	FL		05/26/2022	10/19/2023	3,655,520		(88)			(88)		3,655,431	3,479,546		(175,886)	(175,886)
100083248	Katy	TX		05/10/2022	04/28/2023	320,702		(135)			(135)		320,568	320,464		(104)	(104)
100083493	Issaquah	WA		06/06/2022	10/19/2023	862,739		(6)			(6)		862,734	859,399		(3,335)	(3,335)
100083575	Scottsdale	AZ		07/25/2022	07/28/2023	1,614,189		(461)			(461)		1,613,728	1,548,639		(65,089)	(65,089)
100083577	Frisco	TX		07/25/2022	07/28/2023	529,985		(192)			(192)		529,793	498,352		(31,441)	(31,441)
100083579	Norristown	PA		07/25/2022	07/28/2023	282,485		(59)			(59)		282,426	267,122		(15,304)	(15,304)
100083582	Yucca Valley	CA		07/25/2022	08/11/2023	543,370		(100)			(100)		543,270	526,198		(17,071)	(17,071)
100083583	Phoenix	AZ		07/25/2022	07/28/2023	621,205		(143)			(143)		621,061	601,555		(19,506)	(19,506)
100083584	Riverview	FL		07/25/2022	08/11/2023	176,408		(124)			(124)		176,283	172,288		(3,995)	(3,995)
100083593	Eastvale	CA		07/25/2022	07/28/2023	904,284		(68)			(68)		904,216	859,076		(45,140)	(45,140)
100083605	Glenwood Springs	CO		07/25/2022	07/28/2023	546,845		(17)			(17)		546,828	522,536		(24,292)	(24,292)
100083607	Saint George	UT		07/25/2022	07/28/2023	570,063		11			11		570,074	552,596		(17,478)	(17,478)
100083611	Chula Vista	CA		07/25/2022	08/11/2023	1,183,185		(185)			(185)		1,183,000	1,152,844		(30,155)	(30,155)
100083612	Miramar	FL		07/25/2022	07/28/2023	482,356		76			76		482,433	471,765		(10,668)	(10,668)
100083613	Fort Myers	FL		07/25/2022	07/28/2023	580,392		301			301		580,692	566,327		(14,365)	(14,365)
100083616	West Covina	CA		07/25/2022	08/11/2023	624,062		420			420		624,482	603,857		(20,624)	(20,624)
100083617	Cary	NC		07/25/2022	08/11/2023	601,035		187			187		601,221	576,512		(24,710)	(24,710)
100083618	Gambier	OH		07/25/2022	07/28/2023	268,309		50			50		268,359	259,633		(8,726)	(8,726)
100083620	Glendale	CA		07/25/2022	07/28/2023	2,370,295		54			54		2,370,349	2,230,395		(139,954)	(139,954)
100083621	Fairfield	CA		07/25/2022	08/11/2023	835,382		(201)			(201)		835,181	813,443		(21,738)	(21,738)
100083624	Olivehurst	CA		07/25/2022	08/11/2023	355,905		54			54		355,959	343,277		(12,682)	(12,682)
100083628	Pensacola	FL		07/25/2022	08/11/2023	311,747		(39)			(39)		311,708	300,153		(11,555)	(11,555)
100083635	Riverside	CA		07/25/2022	07/28/2023	502,007		(497)			(497)		501,510	476,984		(24,526)	(24,526)
100083646	Rancho Santa Fe	CA		07/25/2022	07/28/2023	1,730,221		(19)			(19)		1,730,202	1,591,606		(138,596)	(138,596)
100083647	Torrance	CA		07/25/2022	08/11/2023	1,025,926		675			675		1,026,602	990,670		(35,931)	(35,931)
100083648	Fort Gratiot	MI		07/25/2022	07/28/2023	384,072		(42)			(42)		384,031	374,064		(9,966)	(9,966)
100083666	Cary	NC		06/23/2022	02/23/2023	457,819		(38)			(38)		457,781	458,350		570	570
100083671	North Port	FL		06/21/2022	10/19/2023	757,765		(526)			(526)		757,239	723,798		(33,441)	(33,441)
100084010	New York	NY		06/27/2022	12/14/2023	2,113,525		(693)			(693)		2,112,832	2,020,710		(92,122)	(92,122)
100084110	Joelton	TN		07/25/2022	07/28/2023	575,183		(75)			(75)		575,108	567,593		(7,515)	(7,515)
100084112	Miami	FL		07/25/2022	07/28/2023	554,579		(163)			(163)		554,416	527,452		(26,964)	(26,964)
100084113	Miami	FL		07/25/2022	08/11/2023	123,470		(285)			(285)		123,185	116,727		(6,458)	(6,458)
100084114	Denver	CO		07/25/2022	07/28/2023	718,392		50			50		718,443	699,402		(19,041)	(19,041)
100084367	Kailua Kona	HI		08/12/2022	07/28/2023	1,298,266		(367)			(367)		1,297,899	1,226,712		(71,188)	(71,188)
100084372	Lancaster	TX		08/12/2022	07/28/2023	321,833		(269)			(269)		321,564	305,857		(15,707)	(15,707)
100084374	Eastvale	CA		08/12/2022	08/11/2023	812,284		(150)			(150)		812,134	788,855		(23,280)	(23,280)
100084376	Monroe	NC		08/12/2022	08/11/2023	421,011		(111)			(111)		420,899	411,768		(9,131)	(9,131)
100084378	Houston	TX		08/12/2022	08/11/2023	275,441		(242)			(242)		275,199	258,547		(16,652)	(16,652)
100084379	Villanova	PA		08/12/2022	04/28/2023	823,775		(101)			(101)		823,674	823,833		159	159
100084381	Newport	OR		08/12/2022	08/11/2023	410,458		(220)			(220)		410,238	379,504		(30,734)	(30,734)
100084385	Leander	TX		08/12/2022	07/28/2023	607,626		(328)			(328)		607,298	582,520		(24,778)	(24,778)
100084387	Clayton	CA		08/12/2022	08/11/2023	927,290		133			133		927,423	879,885		(47,538)	(47,538)
100084391	Pinellas Park	FL		08/12/2022	08/11/2023	341,026		(207)			(207)		340,820	315,200		(25,620)	(25,620)
100084396	Seal Beach	CA		08/12/2022	08/11/2023	1,385,111		(47)			(47)		1,385,064	1,323,247		(61,817)	(61,817)
100084399	Acampo	CA		08/12/2022	08/11/2023	733,209		282			282		733,492	731,138		(2,354)	(2,354)
100084402	Chicago	IL		08/12/2022	07/28/2023	253,326		(309)			(309)		253,017	241,426		(11,591)	(11,591)
100084403	El Cajon	CA		08/12/2022	07/28/2023	1,188,517		(565)			(565)		1,187,952	1,148,651		(39,301)	(39,301)
100084404	Brookshire	TX		08/12/2022	07/28/2023	335,584		(117)			(117)		335,467	325,872		(9,595)	(9,595)
100084414	Merced	CA		08/12/2022	07/28/2023	451,797		(252)			(252)		451,545	437,105		(14,441)	(14,441)
100084421	Frankfort	IL		08/12/2022	07/28/2023	685,769		(50)			(50)		685,719	673,309		(12,409)	(12,409)
100084422	Claremont	CA		08/12/2022	08/11/2023	522,656		(144)			(144)		522,512	522,403		(109)	(109)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084424	Miami	FL		08/12/2022	08/11/2023	814,244		(43)			(43)		814,201	762,430		(51,771)	(51,771)
100084426	Denver	CO		08/12/2022	08/11/2023	455,951		(31)			(31)		455,920	438,895		(17,024)	(17,024)
100084433	Ontario	CA		08/12/2022	07/28/2023	631,462		(141)			(141)		631,321	601,723		(29,598)	(29,598)
100084437	Rock Hill	SC		08/12/2022	08/11/2023	802,966		(119)			(119)		802,846	764,908		(37,939)	(37,939)
100084438	Corpus Christi	TX		08/12/2022	07/28/2023	439,041		(149)			(149)		438,892	402,133		(36,759)	(36,759)
100084439	Tamarac	FL		08/12/2022	07/28/2023	417,251		(505)			(505)		416,746	393,839		(22,906)	(22,906)
100084440	Durango	CO		08/12/2022	07/28/2023	497,001		(169)			(169)		496,832	497,891		1,058	1,058
100084465	Montgomery	TX		09/02/2022	08/11/2023	507,228		(101)			(101)		507,127	495,735		(11,392)	(11,392)
100084472	Milford	MI		09/02/2022	07/28/2023	302,855		(105)			(105)		302,750	292,399		(10,350)	(10,350)
100084475	Spicewood	TX		09/02/2022	07/28/2023	1,736,300		(347)			(347)		1,735,953	1,615,918		(120,035)	(120,035)
100084476	Sandusky	OH		09/02/2022	07/28/2023	100,824		(9)			(9)		100,815	98,340		(2,475)	(2,475)
100084477	Matthews	NC		09/02/2022	08/11/2023	1,086,054		(155)			(155)		1,085,899	1,077,348		(8,551)	(8,551)
100084490	Pittsburg	CA		09/02/2022	08/11/2023	689,805		(70)			(70)		689,735	684,293		(5,442)	(5,442)
100084496	Leander	TX		09/02/2022	07/28/2023	777,165		(55)			(55)		777,110	760,215		(16,895)	(16,895)
100084504	Santa Ana	CA		09/02/2022	07/28/2023	951,921		(684)			(684)		951,237	943,559		(7,679)	(7,679)
100084516	Burtonsville	MD		09/02/2022	08/11/2023	472,398		(103)			(103)		472,296	466,342		(5,954)	(5,954)
100084654	Atlanta	GA		08/02/2022	12/14/2023	111,453		(177)			(177)		111,276	92,493		(18,783)	(18,783)
100084863	Visalia	CA		07/25/2022	07/28/2023	221,653		(38)			(38)		221,614	217,173		(4,441)	(4,441)
100084865	Seattle	WA		07/25/2022	07/28/2023	309,455		(128)			(128)		309,327	306,075		(3,252)	(3,252)
100084916	Salinas	CA		09/29/2022	08/11/2023	485,602		(244)			(244)		485,359	476,228		(9,130)	(9,130)
100084917	Salinas	CA		09/29/2022	08/11/2023	487,846		(239)			(239)		487,606	478,766		(8,840)	(8,840)
100084922	Jacksonville	FL		09/29/2022	08/11/2023	505,033		(194)			(194)		504,840	486,848		(17,991)	(17,991)
100084931	Basalt	CO		09/29/2022	07/28/2023	486,967		(66)			(66)		486,901	479,499		(7,402)	(7,402)
100084943	Irvine	CA		09/29/2022	08/11/2023	1,354,094		(16)			(16)		1,354,078	1,354,437		359	359
100084952	Kailua Kona	HI		09/29/2022	07/28/2023	478,939		117			117		479,056	471,874		(7,182)	(7,182)
100084959	Palm Springs	CA		09/29/2022	08/11/2023	1,110,196		21			21		1,110,217	1,097,960		(12,257)	(12,257)
100084962	Glasgow	KY		09/29/2022	07/28/2023	116,842		(77)			(77)		116,765	112,047		(4,718)	(4,718)
100084965	Gilbert	AZ		09/29/2022	07/28/2023	429,141		(13)			(13)		429,128	421,858		(7,270)	(7,270)
100084966	Gilbert	AZ		09/29/2022	07/28/2023	372,667		(31)			(31)		372,637	360,794		(11,842)	(11,842)
100084967	Honolulu	HI		09/29/2022	07/28/2023	1,335,766		(274)			(274)		1,335,492	1,281,110		(54,382)	(54,382)
100084976	Portland	OR		09/29/2022	08/11/2023	329,853		(237)			(237)		329,615	318,048		(11,567)	(11,567)
100084979	Haddam	CT		09/29/2022	08/11/2023	357,672		32			32		357,704	349,040		(8,664)	(8,664)
100084984	Navarre	FL		09/29/2022	07/28/2023	521,343		(196)			(196)		521,147	516,425		(4,722)	(4,722)
100084985	Vero Beach	FL		09/29/2022	07/28/2023	366,941		(231)			(231)		366,710	350,839		(15,870)	(15,870)
100084996	Lombard	IL		09/29/2022	07/28/2023	194,475		(88)			(88)		194,386	193,008		(1,379)	(1,379)
100084999	Elgin	SC		09/29/2022	07/28/2023	254,394		(136)			(136)		254,258	250,495		(3,764)	(3,764)
100085001	Haines City	FL		09/29/2022	08/11/2023	253,717		(102)			(102)		253,615	244,070		(9,545)	(9,545)
100085002	Fontana	CA		09/29/2022	08/11/2023	570,307		(117)			(117)		570,190	570,721		531	531
100085003	Laurel	MD		09/29/2022	08/11/2023	382,925		(167)			(167)		382,758	384,446		1,688	1,688
100085011	Columbia	SC		08/12/2022	07/28/2023	563,278		37			37		563,315	567,416		4,100	4,100
100085012	Long Beach	CA		08/12/2022	08/11/2023	1,997,615		(757)			(757)		1,996,858	1,991,641		(5,218)	(5,218)
100085013	New River	AZ		08/12/2022	10/31/2023	615,880		(285)			(285)		615,595	615,932		337	337
100085017	San Diego	CA		08/12/2022	08/11/2023	1,972,890		(153)			(153)		1,972,737	1,937,388		(35,350)	(35,350)
100085019	Hermosa Beach	CA		08/12/2022	07/28/2023	544,529		(518)			(518)		544,011	531,811		(12,200)	(12,200)
100085988	Reisterstown	MD		08/12/2022	07/28/2023	277,718		(133)			(133)		277,584	267,313		(10,271)	(10,271)
100085989	Lancaster	CA		08/12/2022	07/28/2023	261,613		(83)			(83)		261,530	264,186		2,655	2,655
100085990	Houston	TX		08/12/2022	07/28/2023	200,678		(16)			(16)		200,662	201,333		671	671
100086009	Hoffman Estates	IL		09/02/2022	07/28/2023	120,194		(88)			(88)		120,106	106,397		(13,710)	(13,710)
100086012	Aubrey	TX		09/02/2022	08/11/2023	488,477		(244)			(244)		488,233	480,386		(7,847)	(7,847)
100086018	Ellicott City	MD		09/02/2022	08/11/2023	819,620		(805)			(805)		818,815	826,272		7,456	7,456
100086019	San Diego	CA		09/02/2022	08/11/2023	920,538		(536)			(536)		920,002	921,781		1,779	1,779

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086020	Fairfield	CA		09/02/2022	08/11/2023	523,267		(221)			(221)		523,046	521,305		(1,741)	(1,741)
100086024	Tacoma	WA		09/02/2022	07/28/2023	265,504		(77)			(77)		265,428	265,062		(365)	(365)
100086025	Irving	TX		09/02/2022	07/28/2023	1,075,701		(123)			(123)		1,075,578	1,055,746		(19,832)	(19,832)
100086028	Grass Valley	CA		09/02/2022	05/10/2023	353,287		134			134		353,421	352,956		(465)	(465)
100086030	Dixon	CA		09/02/2022	07/28/2023	572,331		(175)			(175)		572,156	578,186		6,030	6,030
100086034	Oceanside	CA		09/02/2022	07/28/2023	397,368		(147)			(147)		397,221	398,406		1,186	1,186
100086124	National City	CA		10/07/2022	08/11/2023	725,687		(18)			(18)		725,669	733,698		8,029	8,029
100086133	Denver	CO		10/07/2022	08/11/2023	502,434		(184)			(184)		502,250	490,059		(12,191)	(12,191)
100086145	Lake Worth	FL		10/07/2022	08/11/2023	704,999		(200)			(200)		704,799	683,064		(21,735)	(21,735)
100086161	Crockett	TX		10/07/2022	07/28/2023	266,683		(120)			(120)		266,563	241,725		(24,837)	(24,837)
100086170	Clearwater	FL		10/07/2022	07/28/2023	470,621		(508)			(508)		470,113	470,957		844	844
100086175	Sun City West	AZ		10/07/2022	07/28/2023	271,579		(309)			(309)		271,270	260,995		(10,275)	(10,275)
100086177	Sachse	TX		10/07/2022	08/11/2023	379,559		(130)			(130)		379,429	368,499		(10,930)	(10,930)
100086180	Union City	NJ		10/07/2022	08/11/2023	519,695		(80)			(80)		519,615	504,347		(15,268)	(15,268)
100086187	Irving	TX		10/07/2022	07/28/2023	515,636		(1,037)			(1,037)		514,599	502,437		(12,162)	(12,162)
100086188	Santa Clarita	CA		10/07/2022	08/11/2023	635,981		(86)			(86)		635,895	631,889		(4,006)	(4,006)
100086207	Los Angeles (Van Nuys Area)	CA		10/07/2022	07/28/2023	653,978		(253)			(253)		653,725	650,630		(3,095)	(3,095)
100086209	North Hills Area	CA		10/07/2022	08/11/2023	695,584		(23)			(23)		695,562	689,526		(6,036)	(6,036)
100086223	Lawrenceville	GA		10/07/2022	07/28/2023	420,123		(323)			(323)		419,801	396,640		(23,161)	(23,161)
100086227	Phoenix	AZ		10/07/2022	07/28/2023	310,970		(115)			(115)		310,855	300,905		(9,950)	(9,950)
100086230	Upland	CA		10/07/2022	07/28/2023	609,938		(261)			(261)		609,677	606,944		(2,734)	(2,734)
100086231	Irving	TX		10/07/2022	07/28/2023	487,592		(478)			(478)		487,115	487,799		685	685
100086233	Waterford Works	NJ		10/07/2022	05/10/2023	488,472		247			247		488,720	511,949		23,229	23,229
100086363	Indio	CA		09/02/2022	07/28/2023	351,807		(244)			(244)		351,563	352,328		765	765
100086517	Staten Island	NY		09/30/2022	10/19/2023	445,341		578			578		445,919	483,510		37,591	37,591
100086555	Miami	FL		09/30/2022	01/22/2023	1,105,734		(18)			(18)		1,105,717	1,106,605		888	888
100086766	Tustin	CA		10/04/2022	08/11/2023	1,208,581		(795)			(795)		1,207,786	1,238,557		30,771	30,771
100086770	Phoenix	AZ		10/04/2022	07/28/2023	496,356		(9,424)			(9,424)		486,932	492,717		5,784	5,784
100086772	Coto De Caza	CA		10/04/2022	08/11/2023	992,122		(20,040)			(20,040)		972,082	1,008,218		36,135	36,135
100086774	Rio Rancho	NM		10/04/2022	08/11/2023	253,413		(89)			(89)		253,324	244,815		(8,509)	(8,509)
100086776	Rancho Santa Margarita	CA		10/04/2022	08/11/2023	1,451,083		(29,916)			(29,916)		1,421,166	1,471,888		50,722	50,722
100086777	Dana Point	CA		10/04/2022	08/11/2023	1,806,065		(38,289)			(38,289)		1,767,775	1,839,994		72,218	72,218
100086778	Sugar Land	TX		10/04/2022	07/28/2023	997,874		(203)			(203)		997,671	983,456		(14,215)	(14,215)
100086781	Corona	CA		10/04/2022	08/11/2023	510,922		(10,796)			(10,796)		500,127	518,791		18,664	18,664
100086782	Pinehurst	NC		10/04/2022	08/11/2023	321,081		(40)			(40)		321,041	312,799		(8,242)	(8,242)
100086783	Roscoe	IL		10/04/2022	08/11/2023	188,628		(90)			(90)		188,538	181,896		(6,642)	(6,642)
100086784	El Paso	TX		10/04/2022	08/11/2023	189,755		(130)			(130)		189,625	185,655		(3,970)	(3,970)
100086787	Redding	CA		10/04/2022	08/11/2023	550,264		(297)			(297)		549,967	552,636		2,670	2,670
100086788	Mission Viejo	CA		10/04/2022	08/11/2023	918,166		(331)			(331)		917,835	924,579		6,744	6,744
100086789	Albuquerque	NM		10/04/2022	08/11/2023	295,749		(136)			(136)		295,613	290,185		(5,428)	(5,428)
100086793	Los Angeles Northridg	CA		10/04/2022	05/09/2023	2,026,367		(24)			(24)		2,026,342	2,026,468		126	126
100086794	El Paso	TX		10/04/2022	08/11/2023	159,533		(3,241)			(3,241)		156,292	157,253		961	961
100086795	Oceanside	CA		10/04/2022	08/11/2023	663,383		(148)			(148)		663,234	661,647		(1,587)	(1,587)
100086798	Chicago	IL		10/04/2022	08/11/2023	180,636		(147)			(147)		180,489	176,364		(4,124)	(4,124)
100086801	Summerville	SC		10/04/2022	08/11/2023	231,094		1,136			1,136		232,230	205,674		(26,556)	(26,556)
100086858	Everett	WA		10/07/2022	08/11/2023	1,237,071		13			13		1,237,085	1,248,713		11,629	11,629
100086860	Bullard	TX		10/07/2022	07/28/2023	537,995		159			159		538,153	534,571		(3,582)	(3,582)
100086870	Lilburn	GA		10/07/2022	07/28/2023	718,774		142			142		718,917	702,054		(16,863)	(16,863)
100086876	Reynoldsburg	OH		10/07/2022	07/28/2023	189,897		(57)			(57)		189,839	183,634		(6,206)	(6,206)
100086885	North Hills	CA		10/07/2022	08/11/2023	651,409		10			10		651,419	653,095		1,676	1,676
100086895	Miami	FL		10/07/2022	08/11/2023	1,209,173							1,209,173	1,188,796		(20,377)	(20,377)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086980	Cudjoe Key	FL		11/04/2022	08/11/2023	730,357		(214)			(214)		730,144	735,271		5,127	5,127
100086983	Miramar	FL		11/04/2022	07/28/2023	676,001		(268)			(268)		675,734	653,448		(22,286)	(22,286)
100086985	Medford	OR		11/04/2022	07/28/2023	383,995		(203)			(203)		383,793	381,986		(1,806)	(1,806)
100086986	Naples	FL		11/04/2022	07/28/2023	501,923		(220)			(220)		501,703	506,958		5,255	5,255
100086996	Miramar	FL		11/04/2022	08/11/2023	626,719		(216)			(216)		626,502	603,237		(23,265)	(23,265)
100086999	Menifee	CA		11/04/2022	08/11/2023	392,043		29			29		392,073	395,335		3,262	3,262
100087000	Commerce Township	MI		11/04/2022	07/28/2023	514,889		(26)			(26)		514,862	532,811		17,948	17,948
100087002	Colton	CA		11/04/2022	08/11/2023	433,499		(226)			(226)		433,273	430,908		(2,364)	(2,364)
100087009	Florence	AZ		11/17/2022	07/28/2023	367,439		(7)			(7)		367,432	364,467		(2,966)	(2,966)
100087018	Landenberg	PA		11/04/2022	08/11/2023	523,620		(69)			(69)		523,551	521,208		(2,343)	(2,343)
100087019	Salt Lake City	UT		11/04/2022	07/28/2023	657,479		32			32		657,512	645,454		(12,057)	(12,057)
100087022	Cedarpines Park	CA		11/04/2022	07/28/2023	323,415		(76)			(76)		323,339	313,813		(9,526)	(9,526)
100087025	Fullerton	CA		11/04/2022	08/11/2023	975,105		(21)			(21)		975,084	974,558		(526)	(526)
100087027	Riverside	CA		11/04/2022	08/11/2023	683,804		(95)			(95)		683,708	684,689		980	980
100087030	Los Angeles	CA		11/04/2022	07/28/2023	1,127,894		(7)			(7)		1,127,887	1,155,622		27,735	27,735
100087041	Liberty Hill	TX		11/04/2022	07/28/2023	545,137		(206)			(206)		544,931	541,814		(3,117)	(3,117)
100087044	Thousand Oaks	CA		11/04/2022	07/28/2023	1,087,366		(254)			(254)		1,087,112	1,062,252		(24,860)	(24,860)
100087052	Cedar Park	TX		11/04/2022	07/28/2023	400,201		(166)			(166)		400,035	375,201		(24,834)	(24,834)
100087053	Lubbock	TX		11/04/2022	08/11/2023	1,152,986		134			134		1,153,120	1,152,973		(146)	(146)
100087069	Pompano Beach	FL		11/04/2022	07/28/2023	543,064		(206)			(206)		542,858	545,685		2,827	2,827
100087073	Lake Worth	FL		11/04/2022	08/11/2023	457,658		3			3		457,661	432,569		(25,091)	(25,091)
100087085	San Antonio	FL		11/04/2022	07/28/2023	407,918		(240)			(240)		407,678	407,087		(591)	(591)
100087092	Dearborn Heights	MI		11/04/2022	07/28/2023	426,427		10			10		426,437	441,286		14,849	14,849
100087116	Stockton	CA		11/04/2022	08/11/2023	1,605,288		(241)			(241)		1,605,048	1,614,588		9,541	9,541
100087123	Los Angeles	CA		11/04/2022	07/28/2023	1,302,244		(428)			(428)		1,301,816	1,235,370		(66,445)	(66,445)
100087124	Montverde	FL		11/04/2022	08/11/2023	298,191		(24)			(24)		298,166	287,283		(10,883)	(10,883)
100087272	Spanish Fork	UT		10/25/2022	10/19/2023	831,607		(1,105)			(1,105)		830,502	888,340		57,838	57,838
100087324	Big Sky	MT		10/25/2022	10/19/2023	1,610,933		4,125			4,125		1,615,058	1,601,065		(13,993)	(13,993)
100087393	Clovis	CA		10/25/2022	10/31/2023	383,220		1,096			1,096		384,317	377,243		(7,073)	(7,073)
100087410	Flagstaff	AZ		10/25/2022	10/19/2023	1,112,523		1,374			1,374		1,113,897	1,054,416		(59,480)	(59,480)
100087447	Cottonwood	CA		10/25/2022	10/19/2023	861,352		1,538			1,538		862,890	851,718		(11,172)	(11,172)
100087520	Niagara Falls	NY		10/25/2022	03/09/2023	182,277		105			105		182,382	182,762		380	380
100087676	Hawthorne	CA		09/29/2022	08/11/2023	893,571		(284)			(284)		893,286	894,589		1,303	1,303
100087685	Mesa	AZ		09/29/2022	07/28/2023	505,327		(224)			(224)		505,103	458,455		(46,648)	(46,648)
100087686	Mount Pleasant	SC		09/29/2022	07/28/2023	339,684		(175)			(175)		339,508	322,730		(16,778)	(16,778)
100087692	Olympia	WA		09/29/2022	07/28/2023	678,307		(227)			(227)		678,080	660,153		(17,927)	(17,927)
100087696	Honolulu	HI		09/29/2022	07/28/2023	1,084,049		(89)			(89)		1,083,960	1,070,852		(13,108)	(13,108)
100087697	Red Oak	TX		09/29/2022	08/11/2023	592,489		(96)			(96)		592,393	576,091		(16,301)	(16,301)
100087701	Palm Harbor	FL		09/29/2022	07/28/2023	430,980		(153)			(153)		430,826	437,516		6,690	6,690
100087702	Hurst	TX		09/29/2022	07/28/2023	310,971		(143)			(143)		310,829	314,204		3,375	3,375
100087705	Vancouver	WA		09/29/2022	08/11/2023	707,862		(13)			(13)		707,849	708,370		521	521
100087708	Encinitas	CA		09/29/2022	08/11/2023	1,578,242		(51)			(51)		1,578,191	1,539,210		(38,981)	(38,981)
100087709	Naples	FL		09/29/2022	07/28/2023	1,090,661		(578)			(578)		1,090,083	1,050,283		(39,800)	(39,800)
100087710	Clifton	NJ		09/29/2022	07/28/2023	380,999		(93)			(93)		380,907	382,540		1,634	1,634
100087713	Roanoke	TX		09/29/2022	08/11/2023	268,699		(18)			(18)		268,680	236,160		(32,520)	(32,520)
100087715	Tarpon Springs	FL		09/29/2022	07/28/2023	422,927		(142)			(142)		422,785	428,390		5,605	5,605
100087721	Arroyo Grande	CA		10/07/2022	07/28/2023	370,547		(79)			(79)		370,468	373,318		2,851	2,851
100087746	Addison	IL		11/17/2022	07/28/2023	206,786		30			30		206,816	216,744		9,927	9,927
100087758	Miami	FL		11/17/2022	08/11/2023	1,034,867		86			86		1,034,953	1,002,218		(32,735)	(32,735)
100087760	Stanwood	MI		11/17/2022	07/28/2023	432,801		87			87		432,888	439,356		6,468	6,468
100087761	Northbrook	IL		11/17/2022	07/28/2023	272,805		(28)			(28)		272,777	276,164		3,387	3,387

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087765	San Diego	CA		11/17/2022	07/28/2023	490,361		(202)			(202)		490,159	496,026		5,866	5,866
100087766	Conroe	TX		11/17/2022	07/28/2023	390,608		(116)			(116)		390,492	383,193		(7,299)	(7,299)
100087767	Sunny Isles Beach	FL		11/17/2022	07/28/2023	382,985		(170)			(170)		382,815	384,641		1,827	1,827
100087768	Fullerton	CA		11/17/2022	08/11/2023	734,055		134			134		734,189	751,660		17,471	17,471
100087769	Sacramento	CA		11/17/2022	07/28/2023	1,106,168		(297)			(297)		1,105,871	1,104,796		(1,075)	(1,075)
100087775	North Miami Beach	FL		11/17/2022	07/28/2023	335,251		280			280		335,531	336,972		1,442	1,442
100087783	Menifee	CA		11/17/2022	07/28/2023	1,165,636		(384)			(384)		1,165,252	1,187,296		22,044	22,044
100087786	La Habra	CA		11/17/2022	08/11/2023	815,204		21			21		815,225	799,426		(15,799)	(15,799)
100087791	Malvern	PA		11/17/2022	08/11/2023	1,115,936		61			61		1,115,997	1,136,024		20,027	20,027
100087795	Los Angeles	CA		11/17/2022	07/28/2023	1,998,715		(174)			(174)		1,998,541	1,994,968		(3,572)	(3,572)
100087800	Cypress	TX		11/17/2022	07/28/2023	283,975		(300)			(300)		283,675	276,360		(7,315)	(7,315)
100087804	Fairborn	OH		11/17/2022	07/28/2023	395,227		124			124		395,351	419,081		23,729	23,729
100088053	Freeport	NY		10/25/2022	10/31/2023	424,520		223			223		424,744	434,168		9,425	9,425
100088192	Conroe	TX		10/13/2022	12/14/2023	1,307,577		(333)			(333)		1,307,244	1,287,978		(19,266)	(19,266)
100088212	Los Angeles	CA		10/19/2022	10/31/2023	1,586,522		(445)			(445)		1,586,077	1,552,312		(33,766)	(33,766)
100088300	Deltona	FL		11/10/2022	12/14/2023	584,574		(10)			(10)		584,564	587,521		2,957	2,957
100088349	Rhome	TX		01/06/2023	10/31/2023			(260)			(260)		578,971	567,787		(11,184)	(11,184)
100088396	Hines	OR		01/06/2023	09/30/2023			(187)			(187)		184,476	184,621		145	145
100088797	Morgan Hill	CA		11/15/2022	02/22/2023	952,249		15			15		952,265	952,223		(41)	(41)
100088798	Tampa	FL		11/15/2022	03/22/2023	799,611		70			70		799,681	799,566		(115)	(115)
100088799	Round Rock	TX		11/15/2022	01/22/2023	466,806		(9)			(9)		466,797	466,825		28	28
100088811	Cape Coral	FL		11/15/2022	03/22/2023	111,481		(8)			(8)		111,473	111,484		11	11
100088856	Turlock	CA		11/15/2022	01/22/2023	467,595		(11)			(11)		467,585	467,617		32	32
100089002	Winter Haven	FL		11/04/2022	07/28/2023	140,375		(491)			(491)		139,884	133,384		(6,500)	(6,500)
100089006	Fort Pierce	FL		11/04/2022	07/28/2023	316,893		(147)			(147)		316,746	319,918		3,173	3,173
100089019	Fort Lauderdale	FL		11/04/2022	07/28/2023	158,830		(121)			(121)		158,708	151,895		(6,813)	(6,813)
100089020	Northridge	CA		11/04/2022	08/11/2023	1,590,546		(6)			(6)		1,590,540	1,581,724		(8,815)	(8,815)
100089026	Rio Linda	CA		11/04/2022	07/28/2023	633,979		(335)			(335)		633,644	640,357		6,713	6,713
100089033	Vallejo	CA		11/04/2022	07/28/2023	362,383		(38)			(38)		362,345	374,463		12,119	12,119
100089034	Oakdale	CA		11/04/2022	07/28/2023	650,352		(158)			(158)		650,194	642,561		(7,633)	(7,633)
100089043	Springfield	OR		11/04/2022	07/28/2023	417,649		33			33		417,683	419,248		1,565	1,565
100089045	West Hills	CA		11/04/2022	08/11/2023	988,171		205			205		988,376	1,003,138		14,762	14,762
100089373	Cottonwood	AZ		11/17/2022	07/28/2023	401,244		(31)			(31)		401,213	400,423		(789)	(789)
100089376	Salinas	CA		11/17/2022	07/28/2023	258,494		(89)			(89)		258,405	256,913		(1,492)	(1,492)
100089378	Thornville	OH		11/17/2022	08/11/2023	140,558		(132)			(132)		140,426	141,595		1,169	1,169
100089379	Raleigh	NC		11/17/2022	08/11/2023	2,808,642		108			108		2,808,750	2,819,362		10,612	10,612
100089385	Orlando	FL		11/17/2022	07/28/2023	931,568		(164)			(164)		931,404	916,422		(14,981)	(14,981)
100089395	Eastvale	CA		11/17/2022	07/28/2023	805,770		(202)			(202)		805,568	796,503		(9,065)	(9,065)
100089407	Murrells Inlet	SC		11/17/2022	07/28/2023	1,944,157		909			909		1,945,067	1,885,253		(59,814)	(59,814)
100089408	Pioneertown	CA		11/17/2022	07/28/2023	1,106,790		50			50		1,106,841	1,109,895		3,054	3,054
100089576	Miami	FL		01/30/2023	10/19/2023			227			227		1,255,543	1,323,083		67,539	67,539
100089977	Conroe	TX		11/13/2023	03/17/2023			(67)			(67)		349,269	349,336		67	67
100090066	Westport	CT		01/13/2023	05/22/2023			30			30		555,778	555,755		(24)	(24)
100090069	Paterson	NJ		01/13/2023	06/28/2023			(45)			(45)		337,376	337,408		33	33
100090083	York	PA		01/13/2023	04/22/2023			(29)			(29)		370,223	370,246		23	23
100090134	Phoenix	AZ		01/13/2023	07/22/2023			(710)			(710)		1,788,482	1,789,852		1,370	1,370
100090240	Cape Coral	FL		11/13/2023	05/22/2023			9			9		263,304	263,295		(9)	(9)
100090387	Davenport	FL		12/28/2022	10/31/2023	419,798		(430)			(430)		419,368	406,733		(12,634)	(12,634)
100090425	Chowchilla	CA		12/28/2022	10/31/2023	226,989		(73)			(73)		226,916	222,523		(4,392)	(4,392)
100090430	Katy	TX		12/28/2022	09/30/2023	871,162		(271)			(271)		870,891	871,972		1,081	1,081
100090742	Macomb	MI		01/09/2023	10/31/2023			(114)			(114)		267,619	267,720		101	101

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090858	Mullica Hill	NJ		01/06/2023	09/30/2023			(40)			(40)		474,966	475,004		38	38
100090885	West Hollywood	CA		01/31/2023	10/19/2023			253			253		165,264	161,228		(4,036)	(4,036)
100090946	Pahrump	NV		01/31/2023	10/19/2023			425			425		384,970	423,025		38,055	38,055
100090948	Miami	FL		01/31/2023	10/19/2023			50			50		524,696	542,930		18,234	18,234
100091014	Centerville	MA		01/31/2023	10/31/2023			(30)			(30)		465,146	471,742		6,596	6,596
100091025	Centerville	MA		01/31/2023	10/31/2023			(8)			(8)		472,287	479,695		7,408	7,408
100091080	Middletown	MD		01/31/2023	10/31/2023			(312)			(312)		282,385	267,928		(14,457)	(14,457)
100091128	Calumet City	IL		01/31/2023	12/14/2023			(8)			(8)		152,482	152,149		(333)	(333)
100091187	Phoenix	AZ		01/31/2023	10/31/2023			140			140		263,339	261,096		(2,243)	(2,243)
100091189	San Diego	CA		01/31/2023	10/19/2023			(15)			(15)		455,018	447,869		(7,149)	(7,149)
100091205	Tampa	FL		01/31/2023	10/31/2023			(288)			(288)		363,166	355,765		(7,401)	(7,401)
100091230	Newark	NJ		11/13/2023	10/19/2023			33			33		313,537	312,816		(721)	(721)
100091529	Columbus	OH		01/20/2023	08/31/2023			(19)			(19)		222,490	215,400		(7,090)	(7,090)
100091577	Los Angeles	CA		03/07/2023	10/19/2023			(224)			(224)		1,019,256	1,046,770		27,514	27,514
100091653	Chicago	IL		01/27/2023	10/31/2023			124			124		252,951	254,059		1,109	1,109
100091675	Cape May Court House	NJ		01/27/2023	10/31/2023			(338)			(338)		445,319	436,838		(8,481)	(8,481)
100091676	Boca Raton	FL		01/27/2023	10/19/2023			1,330			1,330		1,295,710	1,304,833		9,123	9,123
100091984	Alexandria	VA		11/13/2023	07/13/2023			(17)			(17)		324,583	324,600		17	17
100099582	Rocklin	CA		04/06/2023	09/30/2023			(216)			(216)		1,024,024	1,024,226		202	202
100099914	Wesley Chapel	FL		03/28/2023	06/22/2023			(53)			(53)		165,042	151,450		(13,592)	(13,592)
100099950	Escondido	CA		03/28/2023	06/22/2023			(40)			(40)		571,007	562,500		(8,507)	(8,507)
100100085	Miami Shores	FL		03/28/2023	06/28/2023			(94)			(94)		731,022	731,079		58	58
100100276	Phoenix	AZ		11/13/2023	10/31/2023			1			1		1,004,396	1,004,395		(1)	(1)
100100365	Port Chester	NY		04/27/2023	10/19/2023			1,175			1,175		521,969	535,404		13,435	13,435
100100480	Woodhaven	NY		04/27/2023	10/31/2023			1,955			1,955		394,182	435,794		41,612	41,612
100100516	Lithonia	GA		04/27/2023	10/19/2023			(91)			(91)		506,542	514,425		7,883	7,883
100100530	Mill Creek	WA		04/27/2023	10/31/2023			(196)			(196)		2,096,721	2,060,685		(36,036)	(36,036)
100100541	Wildwood Crest	NJ		04/27/2023	10/19/2023			(107)			(107)		748,733	747,332		(1,400)	(1,400)
100100589	Lathrup Village	MI		04/27/2023	10/19/2023			(90)			(90)		110,782	103,486		(7,296)	(7,296)
100100594	Atlantic City	NJ		04/27/2023	10/31/2023			(113)			(113)		131,753	127,956		(3,798)	(3,798)
100100622	Dayton	OH		04/27/2023	10/19/2023			(60)			(60)		125,939	122,546		(3,394)	(3,394)
100100741	Stockton	CA		04/28/2023	10/19/2023			244			244		426,749	416,739		(10,010)	(10,010)
100100748	Maricopa	AZ		04/28/2023	10/19/2023			139			139		247,774	247,657		(117)	(117)
100100797	Los Banos	CA		04/28/2023	10/19/2023			167			167		374,606	360,597		(14,009)	(14,009)
100100814	Kent	WA		04/28/2023	10/31/2023			150			150		411,702	402,973		(8,730)	(8,730)
100100815	Hollister	CA		04/28/2023	10/31/2023			392			392		739,384	709,899		(29,485)	(29,485)
100100882	New Milford	CT		04/28/2023	10/31/2023			1,721			1,721		487,844	546,318		58,473	58,473
100100893	Brooklyn Park	MN		04/28/2023	10/31/2023			456			456		425,831	422,256		(3,574)	(3,574)
100100924	Waterford Works	NJ		04/28/2023	12/14/2023			634			634		671,834	706,049		34,215	34,215
100100926	Davenport	FL		04/28/2023	10/19/2023			75			75		310,127	318,064		7,937	7,937
100100930	Bowie	MD		04/28/2023	10/31/2023			(93)			(93)		687,408	687,521		112	112
100100933	Reunion	FL		04/28/2023	10/31/2023			537			537		1,464,568	1,691,282		226,714	226,714
100100940	Blissfield	MI		04/28/2023	10/19/2023			122			122		159,390	164,823		5,434	5,434
100100946	S Barrington	IL		04/28/2023	12/14/2023			1,067			1,067		1,212,582	1,200,817		(11,765)	(11,765)
100101003	Albert Lea	MN		04/28/2023	10/31/2023			879			879		290,395	306,554		16,159	16,159
100101005	Phoenix	AZ		04/28/2023	10/19/2023			2,403			2,403		1,273,736	1,265,640		(8,096)	(8,096)
100101094	Bristol	PA		04/28/2023	10/19/2023			338			338		160,086	152,782		(7,304)	(7,304)
100101095	Bristol	PA		04/28/2023	10/31/2023			347			347		164,186	167,395		3,209	3,209
100101098	Brackenridge	PA		04/28/2023	10/31/2023			(1)			(1)		127,259	127,259		1	1
100101103	Tampa	FL		04/28/2023	10/19/2023			1,197			1,197		386,612	391,358		4,746	4,746
100101104	Joshua Tree	CA		04/28/2023	10/31/2023			340			340		649,215	658,504		9,289	9,289

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100101106	Wickliffe	OH		04/28/2023	10/19/2023			16			16		133,720	129,586		(4,134)	(4,134)
100101108	Cleveland	OH		04/28/2023	10/31/2023			(6)			(6)		98,082	94,926		(3,155)	(3,155)
100101111	Charlotte	NC		04/28/2023	10/31/2023			(166)			(166)		2,121,235	2,018,399		(102,836)	(102,836)
100101112	Charlotte	NC		04/28/2023	10/31/2023			(222)			(222)		1,632,738	1,551,113		(81,626)	(81,626)
100101113	Center Valley	PA		04/28/2023	10/19/2023			273			273		239,940	240,506		566	566
100101121	Bakersfield	CA		04/28/2023	12/14/2023			5,501			5,501		779,621	796,747		17,126	17,126
100101123	Euclid	OH		04/28/2023	10/19/2023			(82)			(82)		134,120	129,861		(4,258)	(4,258)
100101125	Taft	CA		04/28/2023	10/31/2023			198			198		103,926	105,795		1,869	1,869
100101148	Trenton	NJ		04/28/2023	10/31/2023			4,844			4,844		1,023,321	1,078,465		55,144	55,144
100101163	Newburgh	NY		11/13/2023	10/31/2023			8,363			8,363		380,191	379,861		(331)	(331)
100101169	Copiague	NY		04/28/2023	10/19/2023			4,125			4,125		710,960	759,002		48,042	48,042
100101179	Trenton	NJ		04/28/2023	10/19/2023			3,448			3,448		773,840	764,086		(9,753)	(9,753)
100101185	Trenton	NJ		04/28/2023	10/31/2023			2,132			2,132		477,569	518,533		40,964	40,964
100101200	Bronx	NY		04/28/2023	10/31/2023			839			839		553,737	558,842		5,105	5,105
100101205	Trenton	NJ		04/28/2023	10/31/2023			1,545			1,545		395,201	423,560		28,359	28,359
100101206	Trenton	NJ		04/28/2023	10/31/2023			1,967			1,967		432,044	478,642		46,597	46,597
100101207	Trenton	NJ		04/28/2023	10/31/2023			1,704			1,704		377,794	404,566		26,772	26,772
100101867	Scottsdale	AZ		04/06/2023	10/31/2023			(404)			(404)		1,031,708	1,047,332		15,624	15,624
100101871	Ponte Vedra Beach	FL		04/06/2023	10/31/2023			(562)			(562)		1,065,410	1,056,676		(8,734)	(8,734)
100101878	Mohave Valley	AZ		04/06/2023	10/19/2023			(82)			(82)		528,559	525,954		(2,605)	(2,605)
100101898	Cleveland	OH		04/06/2023	10/31/2023			(111)			(111)		126,574	121,284		(5,290)	(5,290)
100101899	Cleveland	OH		04/06/2023	10/19/2023			(74)			(74)		115,405	110,805		(4,600)	(4,600)
100101909	Joliet	IL		04/06/2023	10/19/2023			35			35		228,398	226,675		(1,723)	(1,723)
100101914	Newark	NJ		04/06/2023	10/19/2023			(220)			(220)		735,202	729,132		(6,070)	(6,070)
100101937	Detroit	MI		04/14/2023	10/19/2023			(101)			(101)		209,037	201,715		(7,323)	(7,323)
100102004	Antioch	CA		04/14/2023	10/31/2023			(30)			(30)		149,947	152,265		2,318	2,318
100102119	Osage Beach	MO		04/14/2023	12/14/2023			115			115		497,215	511,258		14,044	14,044
100102198	Oak Bluffs	MA		04/14/2023	10/19/2023			(43)			(43)		940,024	941,925		1,901	1,901
100102358	Indianapolis	IN		06/07/2023	11/30/2023			(282)			(282)		162,453	162,424		(29)	(29)
100102376	Medford	MA		06/07/2023	10/31/2023			647			647		860,836	860,752		(84)	(84)
100102435	Plano	TX		06/07/2023	11/30/2023			(79)			(79)		412,448	412,450		2	2
100102447	Kent	WA		06/07/2023	11/30/2023			128			128		419,726	429,256		9,530	9,530
100102513	Spokane Valley	WA		11/13/2023	10/31/2023			(189)			(189)		335,300	335,488		189	189
100102515	Spokane	WA		11/13/2023	10/31/2023			(140)			(140)		230,467	230,607		140	140
100102529	Miami Beach	FL		11/13/2023	11/30/2023			(14)			(14)		144,213	144,227		14	14
100102532	Fallbrook	CA		06/07/2023	10/31/2023			13			13		96,630	97,774		1,145	1,145
100102543	Lakeside	AZ		06/07/2023	10/31/2023			(145)			(145)		787,753	804,688		16,935	16,935
100102575	Baltimore	MD		06/07/2023	11/30/2023			(62)			(62)		153,374	153,350		(24)	(24)
100102585	Camden	NJ		06/07/2023	10/19/2023			(32)			(32)		170,780	169,503		(1,277)	(1,277)
100102602	New Britain	CT		06/07/2023	11/30/2023			(44)			(44)		158,525	158,542		17	17
100102777	Westlake	FL		06/22/2023	08/11/2023			(20)			(20)		683,695	683,281		(414)	(414)
100102791	Nashville	TN		11/13/2023	12/10/2023			1			1		520,101	520,100		(1)	(1)
100103023	Bronx	NY		06/22/2023	10/31/2023			(242)			(242)		408,537	407,923		(614)	(614)
100103035	Seatac	WA		11/13/2023	12/10/2023			(52)			(52)		590,389	590,441		52	52
100103228	Boynton Beach	FL		04/26/2023	10/31/2023			(203)			(203)		517,065	515,225		(1,840)	(1,840)
100103236	Atlantic City	NJ		04/27/2023	12/14/2023			(181)			(181)		201,075	192,190		(8,885)	(8,885)
100103405	Frazier Park	CA		06/16/2023	10/31/2023			(126)			(126)		200,227	190,458		(9,769)	(9,769)
100103522	Cumberland Center	ME		05/08/2023	10/19/2023			16			16		477,400	498,205		20,805	20,805
100103550	Port Saint Lucie	FL		05/08/2023	12/14/2023			(14)			(14)		443,420	455,238		11,818	11,818
100103553	Meriden	CT		05/08/2023	10/31/2023			(70)			(70)		245,845	242,860		(2,985)	(2,985)
100103564	Bridgeport	CT		05/08/2023	10/19/2023			(72)			(72)		285,443	287,260		1,817	1,817

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107852	Tacoma	WA		05/23/2023	10/31/2023			(156)			(156)		342,905	340,650		(2,254)	(2,254)
100107911	Kalispell	MT		06/29/2023	10/19/2023			46			46		840,466	861,884		21,418	21,418
100107923	Wardensville	WV		06/29/2023	12/14/2023			(127)			(127)		208,706	203,764		(4,942)	(4,942)
100107925	Newark	NJ		06/29/2023	10/31/2023			(118)			(118)		422,979	417,630		(5,348)	(5,348)
100107969	East Hampton	NY		05/22/2023	10/19/2023			(233)			(233)		772,699	754,987		(17,712)	(17,712)
100108107	Maywood	IL		05/24/2023	12/14/2023			(31)			(31)		256,032	258,412		2,380	2,380
100108124	Lancaster	CA		05/24/2023	10/31/2023			(143)			(143)		395,649	406,146		10,497	10,497
100108137	Chicago	IL		05/24/2023	10/19/2023			280			280		724,093	776,719		52,626	52,626
100108202	Hollister	CA		05/24/2023	10/31/2023			(172)			(172)		694,262	708,976		14,714	14,714
100108222	Tinley Park	IL		05/24/2023	10/19/2023			(7)			(7)		495,793	503,476		7,683	7,683
100108250	Fall River	MA		05/24/2023	10/31/2023			(187)			(187)		484,528	489,217		4,690	4,690
100108269	Miami Gardens	FL		05/24/2023	10/31/2023			(143)			(143)		443,849	448,039		4,190	4,190
100108287	Hyattsville	MD		05/24/2023	10/31/2023			(214)			(214)		389,877	381,807		(8,069)	(8,069)
100108291	Baltimore	MD		05/24/2023	10/31/2023			(219)			(219)		294,467	280,142		(14,325)	(14,325)
100108297	Sandy	OR		05/24/2023	10/19/2023			2			2		149,655	147,845		(1,810)	(1,810)
100108902	Renton	WA		05/31/2023	10/31/2023			(105)			(105)		829,948	830,984		1,036	1,036
100108904	Sicklerville	NJ		05/31/2023	12/14/2023			11			11		399,171	398,096		(1,075)	(1,075)
100108943	Ocala	FL		05/31/2023	10/31/2023			(184)			(184)		231,204	219,646		(11,558)	(11,558)
100108958	Texas City	TX		11/13/2023	10/31/2023			(21)			(21)		140,040	140,061		21	21
100108998	Miami Shores	FL		05/31/2023	10/19/2023			(25)			(25)		639,874	647,413		7,538	7,538
100109013	Chicago	IL		05/31/2023	10/31/2023			(88)			(88)		616,746	605,412		(11,334)	(11,334)
100109019	La Marque	TX		11/13/2023	10/31/2023			(16)			(16)		165,145	165,160		16	16
100109057	Berwyn	IL		11/13/2023	10/19/2023			(3)			(3)		267,630	266,848		(782)	(782)
100109076	Southwest Ranches	FL		06/05/2023	10/31/2023			(997)			(997)		3,485,832	3,419,429		(66,403)	(66,403)
100109080	North Wildwood	NJ		06/05/2023	10/31/2023			(213)			(213)		783,687	777,765		(5,922)	(5,922)
100109096	Orange	NJ		06/05/2023	10/31/2023			(148)			(148)		459,150	448,148		(11,002)	(11,002)
100109122	Pleasantville	NJ		06/05/2023	10/31/2023			(116)			(116)		115,911	108,889		(7,022)	(7,022)
100109124	Pleasantville	NJ		06/05/2023	10/19/2023			(76)			(76)		101,423	96,552		(4,871)	(4,871)
100109165	Newark	NJ		07/21/2023	10/19/2023			86			86		544,149	572,079		27,930	27,930
100109196	Fort Lauderdale	FL		07/21/2023	10/19/2023			(6)			(6)		456,760	460,295		3,535	3,535
100109199	West Palm Beach	FL		07/21/2023	10/31/2023			(78)			(78)		271,920	274,129		2,209	2,209
100109216	Mesa	AZ		07/21/2023	10/31/2023			(149)			(149)		863,896	892,315		28,419	28,419
100109221	North Miami	FL		07/21/2023	10/19/2023			(60)			(60)		446,647	442,690		(3,957)	(3,957)
100109227	Chicago	IL		07/21/2023	10/31/2023			(96)			(96)		317,539	320,315		2,776	2,776
100109237	Calumet City	IL		07/21/2023	10/19/2023			(35)			(35)		101,326	95,611		(5,714)	(5,714)
100109249	Lanesborough	MA		07/21/2023	10/31/2023			(125)			(125)		555,323	565,665		10,342	10,342
100109263	Saint Simons Island	GA		07/21/2023	10/19/2023			88			88		536,332	540,284		3,952	3,952
100109285	Bridgeport	CT		07/21/2023	10/19/2023			(36)			(36)		267,181	271,058		3,877	3,877
100109385	West Chester	PA		06/13/2023	10/19/2023			(237)			(237)		1,027,256	1,006,533		(20,723)	(20,723)
100109585	Salinas	CA		06/14/2023	12/14/2023			(98)			(98)		532,010	520,771		(11,239)	(11,239)
100109594	Fort Lauderdale	FL		06/14/2023	10/19/2023			(69)			(69)		369,080	373,718		4,639	4,639
100109605	Miami	FL		06/14/2023	10/19/2023			(25)			(25)		696,685	711,958		15,273	15,273
100109678	North Fort Myers	FL		06/16/2023	10/19/2023			(124)			(124)		939,047	936,265		(2,782)	(2,782)
100109747	Freeport	NY		06/16/2023	10/19/2023			(78)			(78)		386,620	377,094		(9,525)	(9,525)
100109750	Uniondale	NY		06/16/2023	10/19/2023			(102)			(102)		454,562	445,702		(8,859)	(8,859)
100110014	Rochester	MI		06/23/2023	12/14/2023			(90)			(90)		814,472	805,798		(8,674)	(8,674)
100110065	East Stroudsburg	PA		06/23/2023	10/19/2023			(5)			(5)		407,983	410,431		2,448	2,448
100110069	Bridgeton	NJ		06/23/2023	12/14/2023			(115)			(115)		133,952	127,668		(6,285)	(6,285)
100114527	Daytona Beach	FL		06/29/2023	10/19/2023			(24)			(24)		104,450	106,145		1,695	1,695
100114546	Bakersfield	CA		06/29/2023	10/31/2023			(91)			(91)		173,575	168,474		(5,101)	(5,101)
100114572	Wellington	FL		06/29/2023	10/31/2023			(394)			(394)		1,422,223	1,439,941		17,718	17,718

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114585	North Miami	FL		06/29/2023	10/19/2023			10			10		492,447	517,163		24,717	24,717
100114680	Chicago	IL		06/29/2023	10/19/2023			(81)			(81)		423,447	413,896		(9,551)	(9,551)
100114786	Twinsburg	OH		07/07/2023	10/31/2023			(137)			(137)		374,744	375,228		485	485
100114939	Lodi	CA		07/13/2023	10/19/2023			(35)			(35)		720,658	727,377		6,719	6,719
100115369	Hialeah	FL		07/17/2023	10/19/2023			(20)			(20)		422,931	425,045		2,114	2,114
100115423	Snowmass Village	CO		07/17/2023	10/19/2023			429			429		149,063	148,460		(603)	(603)
100115437	Lodi	CA		07/17/2023	10/19/2023			(22)			(22)		839,444	856,620		17,176	17,176
100115467	West Yarmouth	MA		07/17/2023	10/31/2023			(111)			(111)		360,896	362,745		1,849	1,849
100115514	Salida	CA		07/17/2023	10/31/2023			(199)			(199)		419,675	408,633		(11,041)	(11,041)
100115526	Tampa	FL		07/17/2023	10/19/2023			(8)			(8)		374,265	379,591		5,326	5,326
100115586	Baltimore	MD		07/19/2023	10/31/2023			(42)			(42)		88,048	87,852		(196)	(196)
100115587	Baltimore	MD		07/19/2023	12/14/2023			(34)			(34)		88,267	87,888		(379)	(379)
100115599	Cape May	NJ		07/19/2023	10/19/2023								861,199	851,002		(10,196)	(10,196)
100115607	Rye	NY		07/19/2023	10/19/2023			12,629			12,629		2,751,104	2,665,525		(85,578)	(85,578)
100115618	Fort Lauderdale	FL		07/19/2023	10/19/2023			(3)			(3)		110,405	111,189		784	784
100115649	Tamarac	FL		07/19/2023	10/31/2023			(122)			(122)		387,470	382,721		(4,749)	(4,749)
100115659	Bridgeport	CT		07/19/2023	10/31/2023			(124)			(124)		281,902	276,593		(5,310)	(5,310)
100116374	White Haven	PA		07/20/2023	12/14/2023			6,479			6,479		647,829	645,405		(2,424)	(2,424)
100116407	Oak Bluffs	MA		07/20/2023	10/19/2023			3,386			3,386		887,908	1,039,401		151,494	151,494
100116412	Santa Cruz	CA		07/20/2023	10/31/2023			579			579		118,664	133,651		14,987	14,987
100116432	Newark	NJ		07/20/2023	10/19/2023			(28)			(28)		325,755	327,938		2,183	2,183
100116536	Providence	RI		07/20/2023	10/31/2023			13,179			13,179		1,882,728	2,146,169		263,441	263,441
100116538	Las Cruces	NM		07/20/2023	10/19/2023			1,039			1,039		360,677	382,788		22,110	22,110
100116545	Paterson	NJ		07/20/2023	10/31/2023			1,094			1,094		146,884	175,340		28,455	28,455
100116565	Peekskill	NY		07/20/2023	10/31/2023			3			3		315,558	336,571		21,013	21,013
100116732	Staten Island	NY		07/20/2023	10/19/2023			1,086			1,086		665,096	741,786		76,690	76,690
100116881	Las Vegas	NV		07/20/2023	10/19/2023			402			402		416,830	441,634		24,804	24,804
100117097	Fort Lee	NJ		07/20/2023	10/31/2023			460			460		282,180	321,041		38,860	38,860
100117263	Atlantic City	NJ		07/20/2023	10/31/2023			(76)			(76)		117,045	113,483		(3,563)	(3,563)
100117290	Middletown	NY		07/20/2023	10/31/2023			(43)			(43)		254,285	268,003		13,718	13,718
100117506	Mount Vernon	NY		07/20/2023	10/19/2023			144			144		456,442	508,789		52,347	52,347
100117600	Galena	IL		07/20/2023	10/31/2023			532			532		418,832	440,124		21,292	21,292
100117647	Colonie	NY		07/20/2023	10/19/2023			1			1		265,384	271,106		5,721	5,721
100117856	Stamford	CT		07/20/2023	10/31/2023			259			259		847,297	927,181		79,884	79,884
100118095	West Babylon	NY		07/20/2023	10/19/2023			56			56		410,141	482,418		72,277	72,277
100118119	Anaheim	CA		07/20/2023	10/19/2023			89			89		293,699	296,512		2,813	2,813
100118167	Knoxville	TN		07/20/2023	10/19/2023			4			4		99,731	96,816		(2,915)	(2,915)
100118169	Holiday	FL		07/20/2023	10/31/2023			(199)			(199)		328,587	317,861		(10,726)	(10,726)
100118170	Powell	TN		07/20/2023	10/31/2023			(3)			(3)		98,947	99,272		324	324
100118635	Deer Park	NY		07/25/2023	10/19/2023			(25)			(25)		528,495	533,550		5,055	5,055
100118646	Davie	FL		07/25/2023	10/19/2023			(198)			(198)		609,063	607,319		(1,745)	(1,745)
100118700	Kingston	NY		07/25/2023	12/14/2023			(67)			(67)		353,341	350,646		(2,695)	(2,695)
100118728	New City	NY		07/25/2023	10/19/2023			(8)			(8)		482,392	479,279		(3,114)	(3,114)
100118795	Fort Pierce	FL		07/25/2023	10/31/2023			(435)			(435)		1,645,880	1,558,284		(87,596)	(87,596)
100118933	Estell Manor	NJ		07/27/2023	10/31/2023			(9)			(9)		391,964	427,092		35,129	35,129
100118947	West Palm Beach	FL		07/27/2023	12/14/2023			(77)			(77)		1,184,655	1,161,600		(23,055)	(23,055)
100118994	Boca Raton	FL		07/27/2023	10/19/2023			21			21		640,124	676,752		36,628	36,628
100118998	Streamwood	IL		07/27/2023	12/14/2023			21			21		332,424	339,131		6,707	6,707
100119045	Stockton	CA		07/27/2023	12/14/2023			87			87		391,123	430,305		39,182	39,182
100120316	Memphis	TN		08/18/2023	11/30/2023			(28)			(28)		170,046	170,068		23	23
100120322	Uintah	UT		08/18/2023	11/30/2023			(61)			(61)		320,129	320,173		44	44

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128843	Farmers Branch	TX		11/13/2023	12/31/2023			(146)			(146)		433,453	433,600		146	146
100135179	Las Vegas	NV		11/07/2023	12/31/2023			(240)			(240)		701,409	701,967		558	558
100135872	Austin	TX		11/13/2023	12/31/2023			(162)			(162)		540,508	540,670		162	162
0399999. Mortgages disposed						234,496,470		(62,689)			(62,689)		345,974,274	341,354,549		(4,619,725)	(4,619,725)
7200365	Washington	DC		05/28/2021		33,884,266			5,536,106		(5,536,106)		74,199,999	74,199,999			
100010956	Riverdale	IL		01/27/2017		52,591		4,521			4,521		57,111	57,111			
100011129	Louisville	KY		12/23/2016		32,017		299			299		32,316	24,958		(7,358)	(7,358)
100011623	Glen Burnie	MD		03/08/2017		234,891		125,358			125,358		360,249	360,249			
100012761	Worcester	MA		05/25/2017		160,510		26,844			26,844		187,353			(187,353)	(187,353)
100014618	Philadelphia	PA		09/27/2017		860,768		(48,325)			(48,325)		812,443	779,000		(33,443)	(33,443)
100026219	Ridgecrest	CA		09/20/2018		167,676		32,789			32,789		200,465	176,300		(24,165)	(24,165)
100026428	Bakersfield	CA		09/26/2018		135,440		8,382			8,382		143,822	143,822			
100029071	Stockton	CA		10/26/2018		226,230		44,323			44,323		270,553	270,553			
100029822	Waretown	NJ		10/26/2018		85,245		17,155			17,155		102,400	102,400			
100045614	Truxton	AZ		11/25/2020		38,583		5,683			5,683		44,266	44,266			
100053515	Rensselaer	IN		03/23/2021		52,668		(9,390)			(9,390)		43,278	43,278			
100054276	Savannah	TN		03/23/2021		56,977		(4,316)			(4,316)		52,661	52,661			
100054320	Campbell	OH		03/23/2021		46,722		(6,946)			(6,946)		39,776	39,776			
100054710	Springfield	OH		03/23/2021		78,820		(18,811)			(18,811)		60,009	60,009			
100054758	Cincinnati	OH		03/23/2021		120,600		(2,695)			(2,695)		117,904	117,906		1	1
100055715	Terryville	CT		03/23/2021		90,853		(6,188)			(6,188)		84,665	84,661		(4)	(4)
100055801	Memphis	TN		03/23/2021		8,118							8,118	8,118			
0499999. Mortgages transferred						36,332,974		168,683	5,536,106		(5,367,423)		76,817,390	76,565,068		(252,322)	(252,322)
0599999 - Totals						1,980,609,129		1,382,849	5,536,106		(4,153,257)	1,503,431	2,929,078,439	2,906,543,622	(5,281,919)	(17,252,874)	(22,534,793)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	LBR Co-Invest Debtco II, L.P.										540,198	36,938							
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated											540,198	36,938							XXX
	Apollo Starmoon CEPF Co-Invest, L.P.										5,206,402	(693,343)						247,955	
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated											5,206,402	(693,343)						247,955	XXX
	CD&R Friends & Family Feeder Fund X L.P. 50167297		CAYMAN ISLANDS	CYM	CD&R ASSOCIATES X, L.P.		06/27/2023		12,571,291	11,879,185	11,879,185	(692,106)					1,300,086	1,319,998	9.150
	Cibus Fund L.P, 50139898		ST PETER PORT	GGY	CIBUS INVESTMENTS LIMITED		12/27/2022	3	15,865,859	12,022,895	12,022,895	(3,842,964)					2,513,977	7,153,057	5.870
1BA466-45-2	GNWA Debt Holdco, LLC 1BA466452		WILMINGTON	DE	LEVINE LEICHTMAN CAPITAL PARTNERS		11/12/2013	3	446,133	1,035,815	1,035,815	432,903					(1)		4.190
	Gryphon Partners IV, L.P. 50139900		WILMINGTON	DE	GRYPHON GENPAR IV, L.P.		12/27/2022	3	8,033,219	6,464,253	6,464,253	(1,568,966)					3,099,807	973,250	0.950
	Hollyport Secondary Opportunities VI, L.P. 50167298		JERSEY		HOLLYPORT SECONDARY OPPORTUNITIES MANAGEMENT LIMITED		06/27/2023		12,738,852	13,451,554	13,451,554	712,702						4,867,500	5.480
	L Catteron VIII Offshore, L.P. 50139895		WILMINGTON	DE	CATTERON MANAGING PARTNER VIII, LLC		12/27/2022	3	6,025,361	5,208,376	5,208,376	(816,985)					764,391		0.250
	NB Secondary Opportunities Offshore Fund IV LP 50139897		WILMINGTON	DE	NB SECONDARY OPPORTUNITIES ASSOCIATES IV GP LLC		12/27/2022	3	2,553,861	2,688,794	2,688,794	134,934					(69,395)	1,031,889	0.340
	Riverside Micro-Cap Fund IV, L.P. 50139896		WILMINGTON	DE	RMCF IV ASSOCIATES, L.P.		12/27/2022	3	14,691,267	13,614,912	13,614,912	(1,076,355)					(10,019)	1,341,940	1.540
1BA111-32-2	SPT Capital Management, L.P. 1BA111322		WILMINGTON	DE	SPT GP LTD.		02/01/2012	13	1		1	1							0.080
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299		LUXEMBOURG	LUX	STEPSTONE SECONDAREIS III (GP) SARL		06/27/2023		8,169,705	7,948,625	7,948,625	(221,080)					459,558	1,967,693	1.620
	Warwick European Opportunities Fund II (USD) LP 50139893		CAYMAN ISLAND	CYM	WARWICK EUROPEAN OPPORTUNITIES FUND II (GP) LIMITED		12/27/2022		13,550,872	9,501,921	9,501,921	(4,048,950)					3,993,094		9.430
	Warwick European Opportunities Fund III (USD) Limited 50139899		CAYMAN ISLANDS	CYM	WARWICK EUROPEAN OPPORTUNITIES FUND II (GP) LIMITED		12/27/2022		10,363,007	10,297,506	10,297,506	(65,502)					(2)	3,734,918	2.880
	Athene Momentum Investor, L.P.										3,398,455	383,795						99,359	
	Atlas Securitized Products Holdings LP										1,500,544	1,500,544							
	BSI, LLC										196,376	(1,453,599)							
	Cohesive Capital Partners Fund IV, L.P.										4,950,478	(263,803)						44,518,877	
	Cohesive Capital Partners II, L.P.										20,495,711	(50,812)						2,293,573	
	Cohesive Capital Partners III, L.P.										41,281,117	2,502,227						5,022,211	
	CSHC Co-Invest Unblocked, LLC										13,708,613	1,523,723							
	Haveli VC Gaming Fund I										4,390,276	(370,695)						22,163,560	
	Hunter Point Capital Investors Offshore, L.P.										4,683,383	(1,076,147)						42,194,368	
	LBR Co-Invest										9,272,309	1,808,588							
	Levine Leichtman Capital Partners Europe II SCSp										7,176,675	684,093						1,279,168	
	Levine Leichtman Capital Partners V, L.P.										1,194,655	834,119						3,690,145	
	Levine Leichtman Capital Partners VI, L.P.										54,186,066	11,304,669						3,093,255	
	LLCP-A Investment Partnership, L.P.										5,753,874	556,873						944,852	
	NOVA Infrastructure Fund I, L.P.										21,610,568	2,929,792						7,887,228	
	NOVA Infrastructure GP I, L.P.										272,872	102,977						12,477	
	NOVA Infrastructure Holdings, LP										18,405	(99,141)							
	Reservoir Strategic Partners Fund, L.P.										10,356,068	1,002,529							
	SCHF US, LP										49,929,753	222,157						12,432,267	
	Sofinnova Digital Medicine I										2,965,579	(211,732)						11,934,977	
	Warwick European Opportunities Fund II (USD) LP										4,770,651	(191,193)							
	Haveli Investments Software Fund I, L.P.										24,284,678							173,189,378	
	Perella Weinberg Partners ABV Opportunity Fund III LP										6,580,303	(1,315,397)						499,971	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
1999999. Joint Venture Interests - Common Stock - Unaffiliated									105,009,428	94,113,837	387,091,247	9,271,199					12,051,496	353,645,908	XXX
	A-A Offshore Java 2021-1 L.P. 50085795		CAYMAN ISLANDS	CYM	ATHENE USA		03/25/2021		1	4,858,553	4,858,553	(4,295,890)					2,192,945		80.540
	A-A SPN-7 (RRH - IAFAMD), L.P. 50139891		CAYMAN ISLANDS	CYM	REDDING RIDGE ADVISORS LLC		12/27/2022		19,596,928	23,733,118	23,733,118	3,625,181					(1)		1.300
	AltsCo - Core (A-A Offshore AAA) 50123034		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		563,766,332	645,786,436									
	AltsCo - Core (A-A Offshore AAA) 50123065		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		03/31/2022		4,207,248,617	4,957,968,315									
	AltsCo - Core (A-A Offshore AAA) 50123066		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		616,239,002	722,104,477									
	AltsCo - Core (A-A Offshore AAA) 50158284		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/03/2023		10,000,000	10,795,352									
	AltsCo - Core (A-A Offshore AAA) 50158285		CAYMAN ISLANDS	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/03/2023		870,000,000	914,958,786									
	AP Highlands Co-Invest, L.P. 50167300		WILMINGTON	DE	APOLLO ADVISORS IX, L.P.		06/27/2023		22,438,453	21,289,484	21,289,484	(1,148,969)					(10,003)		2.000
	Motive Capital Fund II-B, LP 50139890		WILMINGTON	DE	MOTIVE CAPITAL FUND II GP		12/27/2022	1	9,728,584	11,520,889	11,520,889	1,792,306					(520,510)	3,203,756	1.320
BANOZM-EU-4	Cayman Universe Holdings, LLC										14,995,490	2,669,409							
	AA Concrete Investor, L.P										4,893,374	180,456							
	AA Direct, L.P.										29,552,841	6,459,708						48,220,570	
	A-A Funding Holdco Offshore I, LLC										106,663,698	11,631,308						1,082,124	
	A-A Funding Holdco Offshore II, LLC										106,663,698	11,631,308						107,130,260	
	AA Otter Investor, LP										124,882,996	(44,086,442)						46,401	
	AA RRH, L.P.										517,205,048	87,241,150						1,135,209	
	AA Sequoia Holdings, L.P.										24,511,223	293,626						50,737,882	
	A-A SPN-2 (ANRP III - AAA), L.P.										74,051,766	3,797,971						14,718,165	
	A-A SPN-21 (S3ESH), L.P.										8,184,070	(1,297,735)						342,935	
	A-A SPN-8 (AIOFII - AAA), L.P.										93,652,877	3,887,423						71,987,406	
	AA Tundra Investor LP										105,574,237	12,149,075							
	AA Visionbridge Holdings, L.P.										995,599	1,063							
	AGRE MHC Coinvest L.P.										47,876,597	4,839,347						15,206,376	
	AP CADMA HOLDINGS, L.P.										41,066,900	(2,243,172)						41,167,637	
	Apollo Infra Equity International Fund, L.P.																		
	Apollo Infra Equity US Fund, L.P.										33,919,897	626,341						18,406,950	
	Apollo Natural Resources Partners II, L.P.										12,890,133	621,644						5,680,616	
	Apollo Natural Resources Partners, L.P.										235,936	(5,090)						373,932	
	Apollo USRE Granite Coinvest L.P.										87,758,397	9,413,026						28,972,805	
	Athene HD Investor, L.P.										14,918,543	2,983,660							
	Athene Petros Investor, L.P.										45,987,529	4,052,469						55,975,316	
	Athene Wessex Investor A, L.P.										218,867,762	2,750,672						8,747,451	
	Eliant Invest Holding, L.P.										57,700,813	1,838,576						1,315,234	
	Freedom Parent, LP										625,675,802	167,663,026							
	MidCap Class A Notes										474,413,083	103,183,291							
	MidCap Ordinary Shares										3,229	388							
	Motive Capital Fund II-A, LP										51,585,364	4,724,482						15,309,131	
	Motive Early Stage, LP										19,594,016	(4,265,652)						25,023,936	
	A-A SPN-23 (S3ESH1-AAA), L.P.										100,756,988	21,362,405						159,447,537	
	AAA Aviation Holdings, L.P.										221,307,035	15,150,113						25,650,249	
	AAA Equipment, L.P.										32,433,163	(107,836)						8,197,091	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	A-A SPN-11 (HVFII - AAA), L.P.										149,747,568	15,610,891						107,166,844	
	A-A SPN-18 (AIMF - AAA), L.P.										96,394,652	(5,632,062)						36,840,580	
	A-A SPN-19 (AIFIX - AAA), L.P.										77,470,994	10,922,805						20,113,302	
	A-A SPN-20 (AIFX) L.P.										87,594,873	9,682,728						407,153,029	
	Apollo GP Solutions, L.P.										51,796,091	11,297,489						20,260,336	
	Apollo Hybrid Value Fund, L.P.										90,371,408	11,262,508						105,302,466	
	AA Net Lease, L.P.										380,702,780	51,084,679							
	A-A SPN-22 (AIOFIII-AAA), L.P.										(1,421,545)	(1,421,545)						198,916,277	
	Apollo Infrastructure Company LLC										25,045,322	180,788						24,864,535	
2099999. Joint Venture Interests - Common Stock - Affiliated									6,319,017,917	7,313,015,409	4,317,922,293	530,106,917					1,662,430	1,628,696,338	XXX
1BANOP-GV-7	Praedium IX Multifamily Value Fund, L.P. 1BANOPGV7		WILMINGTON	DE	TPF IX GP LLC		08/02/2018		208,189	157,334	157,334	(50,855)					814,431	515,999	5.200
	AG Essential Housing Fund II, L.P.										41,083,308	2,304,101						56,454,926	
	Bishop Senior Living Coinvest L.P.										12,773,675	(2,780,523)						2,642,293	
	Carlyle Europe Realty Feeder Fund, S.C.SP.										27,125,219	1,663,412						2,909,348	
	C-III Recovery Fund II L.P.										10,531,965	(3,697,471)						3,118,507	
	C-III Recovery Fund III L.P.										46,149,719	(2,462,419)						2,539,947	
	ESO Capital Real Assets Fund I S.C.Sp										26,859,910	1,810,624							
	Griffis Premium Apartment Fund IV, L.P.										35,640,773	7,406,231						745,936	
	Island NYC Recovery Fund I L.P.										9,916,947	1,924,325						6,601,779	
	Island Recovery Fund IV, LP										818,353	(396,063)						23,431,602	
	Pretium Olympus JV, LP										130,164,822	(919,271)						3,457,929	
	Pretium Residential Real Estate Fund II, L.P.										14,789,797	(437,735)						6,424,472	
	Rockbridge Hospitality Fund VII L.P.										10,333,202	372,736						2,322,689	
	SFR Delos Partners, L.P.										162,450,655	(12,458,026)							
2199999. Joint Venture Interests - Real Estate - Unaffiliated									208,189	157,334	528,795,679	(7,720,935)					814,431	111,165,427	XXX
999999-99-6	AAIA RML, LLC		West Des Moines	IA			01/01/2023			1,847,652	1,847,652								
1BANOP-DR-5	Apollo Asia Hurstville Co-Investment Fund L.P. 1BANOPDR5		WILMINGTON	DE	APOLLO ASIA HURSTVILLE CO-INVESTMENT ADVISORS L.P.		09/04/2018		14,042,710	11,277,666	11,277,666	(1,073,929)						1,607,290	100.000
1BANOV-91-P	Apollo Asia Perth Co-Investment Fund L.P. 1BANOV91P		WILMINGTON	DE	APOLLO ASIA HURSTVILLE CO-INVESTMENT ADVISORS L.P.		08/14/2019		8,267,355	10,465,427	10,465,427	129,856						1,332,645	100.000
1BANOD-S4-J	Apollo Asia Real Estate Fund, L.P. 1BANODS4J		CAYMAN ISLAND	CYM	APOLLO ASIA REAL ESTATE ADVISORS L.P.		09/23/2016		27,293,603	36,926,297	36,926,297	(8,666,239)					4,671,021	17,853,297	17.120
	Apollo Asia Real Estate Fund, L.P. 50139892		CAYMAN ISLAND	CYM	APOLLO ASIA REAL ESTATE ADVISORS L.P.		12/27/2022		9,405,140	8,037,717	8,037,717	(1,887,189)					1,042,937		3.730
	A-A Euro Investment Fund (Lux) SCSP										29,297,127	(6,635,005)						2,562,478	
	A-A SPN-12 (ROYCE - AAA), L.P.										54,523,818	2,954,853						11,555,912	
	AGRE U.S. Real Estate Fund, L.P.										60,696	(47,615)						1,984,909	
	Apollo 100 West Putnam Investor, L.P.										36,296,534	(2,588,384)						1,521,049	
	Apollo Asia Real Estate AAC Fund, L.P.										31,846,862	487,209						53,224,190	
	Apollo U.S. Real Estate Fund II L.P.										46,523,089	(5,972,342)						8,598,137	
	Apollo USREF II (Williams Square Coinvest) L.P.										13,913,525	(6,894,454)						932,319	
	ARIS										52,876,338	3,403,602							
	Bluewater Investment Holdings, LLC										39,415,668	5,375,054						97,395,386	
	NNN AGP Opportunities Fund II, L.P.											(182,090)							
	NNN AGP Opportunities Fund III, L.P.											(1,906,986)							
	NNN AGP Opportunities Fund, L.P.											(68,297)							

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	NNN Investor 1,L.P.											(7,931,392)							
	NNN Investor 2 (Auto), L.P.											(8,955,726)							
	NNN Opportunities Fund IV, L.P.											(133,816)							
	NNN Opportunities Fund, L.P.											(10,400,809)							
	A-A SPN-5 (USREIII - AAA), L.P.										67,001,648	6,904,613						45,572,290	
2299999. Joint Venture Interests - Real Estate - Affiliated									59,008,808	68,554,759	440,310,063	(44,089,083)					5,713,958	244,139,901	XXX
	Builders Capital 50138689		Puyallup	WA			05/17/2023		480,000,000	481,152,000	480,000,000								
	Builders Capital 50192917		Puyallup	WA			12/20/2023		120,000,000	120,000,000	120,000,000								
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated									600,000,000	601,152,000	600,000,000								XXX
	Italian AIF 50131317		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		07/05/2022		69,520,967	77,010,811	77,010,811	3,193,167				2,063,748	926,671		42.070
	Italian AIF 50131319		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		07/05/2022		64,599,932	74,015,443	74,015,443	4,398,697				1,992,942	1,287,179		57.930
	Italian AIF 50194248		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		12/11/2023		93,570,127	96,258,673	96,258,673	343,570				2,344,976			
	Italian AIF 50195469		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		12/18/2023		1,852,670	1,876,960	1,876,960	3,922				20,368			
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									229,543,696	249,161,886	249,161,886	7,939,355				6,422,034	2,213,851		XXX
1BA000-NM-1 .	Fundamental Partners II LP 1BA000NM1		WILMINGTON	DE	FUNDAMENTAL PARTNERS II GP LLC		10/31/2013	2	1	214,916	214,916	(1,097,441)					46,045	60,317,323	16.670
	Advance Purchaser LLC										6,173,924	2,461,571						35,540,638	
	Andean Social Infrastructure Fund I LP										26,050,843	(546,399)						8,728,213	
	Castlelake Aviation III Stable Yield, L.P.										28,363,471	356,311						7,776,701	
	C-III High Yield Real Estate Debt Fund IV L.P.										2,684,731	(346,114)						171,026	
	Fortress MSR Opportunities Fund I										3,389,993	(120,389)						1,039,317	
	Fortress MSR Opportunities Fund II										462,020	17,395						225,501	
	Guggenheim Private Debt Fund Note Issuer 2.0, LLC										5,192,104	2,116,848							
	Guggenheim Private Debt Fund Note Issuer, LLC										597,519	(155,064)							
	HPS - Mezzanine Partners III, L.P.										16,771,514	2,055,099						2,042,637	
	Insight Partners Opportunities Fund I										10,388,912	1,251,046						343,857	
	International Infrastructure Finance Company II, L.P.										12,687,117	1,434,252						169,892	
	IPI Partners II-A, L.P.										23,900,486	2,715,646						3,265,992	
	JCR Commercial Real Estate Finance Fund IIIB, L.P.										55,606	(162,221)						1,256,358	
	JCR Income Plus Fund IV, L.P.										4,336,688	180,943						437,616	
	Jefferies Direct Lending Fund II										14,345,252	3,253,643						11,424,135	
	Matter Real Assets Fund II										13,841,925	(605,002)						25,910,399	
	Oxenwood Logistics Fund I, SLP										23,826,603	(3,714,483)						12,804,563	
	SVB Innovation Credit Growth Fund IX, LP										17,804,926	1,547,773						33,602,316	
2599999. Joint Venture Interests - Other - Unaffiliated									1	214,916	211,088,550	10,643,414					46,045	205,056,483	XXX
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901		CAYMAN ISLAND	CYM	APOLLO EPF ADVISORS III, L.P.		12/27/2022	3	14,075,135	12,483,005	12,483,005	(703,647)					1,059,474		
	A-A Asia Private Credit Fund (Feeder), L.P.										968,620	576,442						12,276,541	
	AA Infrastructure Fund 1 LTD										71,812,768	19,493,267							
	AA Otter AssetCo Investor, L.P.										69,906,655	(731,392)						90,704,176	
	A-A SPN-17 (EPF IV - AAA), L.P.										20,931,792	2,228,909						105,818,644	
	AA WH Holdco, L.P.										7,157,059	2,539,828						13,381,955	

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	AP HV Holdings, L.P.										37,513,897	7,683,113							
	AP Oak Aggregator, L.P.										6,421,296	7,536,113						28,550,599	
	Apollo Asia Real Estate AAC Fund II, L.P.																	124,322,673	
	Apollo Credit Opportunity Fund III, L.P.										2,006,798	1,304,438						1,794,910	
	Apollo Credit Secondaries Fund I (A), L.P.										72,485,347	6,630,071						61,103,173	
	Apollo European Principal Finance Fund (Feeder), L.P.										73,788	793						1,024,969	
	Apollo European Principal Finance Fund II (Dollar A), L.P.										496,672	(245,567)						4,486,306	
	Apollo European Principal Finance Fund III (Dollar B), L.P.										13,596,743	191,655						6,058,277	
	Apollo Gretel Investor L.P										157,664,521	14,105,730						5,544,791	
	Apollo Structured Credit Recovery Fund IV										3,425,583	4,010,475						65,695,158	
	Financial Credit Investment III, LP										70,783,917	5,513,176						87,727,583	
	A-A SPN-10 (AROY - AAA), L.P.										44,980,706	94,275						15,546,324	
	A-A SPN-15 (AREVII - AAA), L.P.										(1,385,515)	820,017						74,593,604	
	A-A SPN-16 (Accord Plus - AAA), L.P.										118,558,761	13,708,090						49,318,012	
	A-A SPN-3 (FCI IV - AAA), L.P.										6,801,124	445,926						41,290,605	
	A-A SPN-4 (ANAF - AAA), L.P.										108,650,065	4,583,966						4,363,159	
	A-A SPN-6 (AREV - AAA), L.P.										(2,153,134)	1,651,004						99,458,139	
	Apollo Clean Transition Capital										121,565,121	2,847,493						378,201,614	
	A-A SPN-13 (ULYSSES - AAA), L.P.										10,854,247	144,455						188,664	
	A-A SPN-14 (GIBRALTAR - AAA), L.P.										15,216,920	2,163,892						167,044	
	A-A SPN-24 (AOPII-AAA), L.P.										(1,288,253)	(1,288,253)						248,645,347	
2699999. Joint Venture Interests - Other - Affiliated									14,075,135	12,483,005	969,528,503	95,304,268					1,059,474	1,520,262,266	XXX
166498-AA-9	Chesterfield Reinsurance Compa		Chesterfield	MO		1.F FE	03/23/2023		109,250,000	110,342,500	109,250,000						5,985,990		
256141-AB-8	DOCTORS CO INT		Napa	CA		2.B FE	01/12/2022		37,250,000	29,974,881	37,250,000						1,671,512		
29226R-AA-5	EMPLOYERS MUTUAL		Des Moines	IA		2.A FE	08/15/2019		6,546,670	6,632,133	6,549,772		3,102				191,188		
309588-AC-5	FARMERS EXCH CAP		Los Angeles	CA		2.A FE	04/12/2017		2,502,360	2,059,174	2,231,314		(45,412)				139,742		
30958P-AA-1	FARMERS EXCH CAP		Los Angeles	CA		2.A FE	07/25/2016		12,082,992	10,565,715	11,786,884		(47,734)				678,505		
30958Q-AA-9	FARMERS EXCH CAP		Los Angeles	CA		2.A FE	10/26/2017		4,494,678	3,626,965	4,427,297		(12,350)				214,127		
309601-AE-2	FARMERS INS EXCH		Los Angeles	CA		2.A FE	10/10/2017		4,000,000	3,080,402	4,000,000						183,141		
401378-AA-2	GUARDIAN LIFE IN		New York	NY		1.D FE	03/07/2018		4,170,245	3,365,207	3,944,296		(43,065)				217,562		
401378-AB-0	GUARDIAN LIFE IN		New York	NY		1.D FE	01/26/2017		9,939,699	8,947,620	9,938,397		(302)				482,625		
401378-AC-8	GUARDIAN LIFE IN		New York	NY		1.D FE	01/17/2017		12,018,830	10,299,110	12,018,285		(169)				582,000		
530790-AC-1	LIBERTY MUT INS		Boston	MA		2.A FE	03/31/2017		1,950,313	1,618,604	1,671,178		(46,679)				119,696		
575767-AL-2	MASS MUTUAL LIFE		Springfield	MA		1.D FE	03/20/2017		22,144,001	17,764,921	22,125,212		(10,487)				1,004,500		
575767-AN-8	MASS MUTUAL LIFE		Springfield	MA		1.D FE	10/10/2019		2,619,000	1,812,463	2,619,000						97,663		
575767-AK-4	MASS MUTUAL LIFE		Springfield	MA		1.D FE	10/20/2016		1,695,311	1,427,884	1,698,087		440				78,930		
575767-AM-0	MASS MUTUAL LIFE		Springfield	MA		1.D FE	03/26/2021		18,000,000	16,513,459	18,000,000						913,860		
575767-AR-9	MASS MUTUAL LIFE		Springfield	MA		1.D FE	11/18/2021		3,615,990	2,946,591	3,616,645		427				63,999		
575767-AT-5	MASS MUTUAL LIFE		Springfield	MA		1.D FE	01/19/2023		7,510,572	7,272,835	7,503,757		(6,815)				395,937		
644162-AB-5	MET LIFE		New York	NY		1.F FE	07/10/2015		5,031,880	4,010,506	4,017,329		(139,591)				308,953		
636792-AB-9	NATL LIFE INS-VT		Springfield	MA		1.G FE	07/10/2018		26,932,440	24,420,555	26,934,308		358				1,009,167		
64952G-AF-5	NEW YORK LIFE		New York	NY		1.C FE	03/07/2018		272,229	231,183	258,744		(2,561)				13,531		
64952G-AQ-1	NEW YORK LIFE		New York	NY		1.C FE	04/01/2019		5,361,012	4,668,007	5,362,475		251				240,300		
	NGM INSURANCE CO		Jacksonville	FL		1.G FE	10/28/2016		50,000,000	47,000,000	50,000,000						3,625,000		
668138-AA-8	NORTHWESTERN MUT		Milwaukee	WI		1.C FE	09/21/2017		21,505,876	17,839,320	21,554,519		10,426				847,000		
668138-AC-4	NORTHWESTERN MUT		Milwaukee	WI		1.C FE	09/12/2019		19,437,679	11,947,499	19,191,886		(59,485)				580,797		

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
69448F-AA-9 ..	PAC LIFE INSUR		Newport Beach	CA		1.F FE	10/17/2017		15,944,770	12,605,462	15,946,990		398				688,000		
7620ET-AA-7 .	RGA Reinsurance Company		Springfield	MA		1.F FE	11/29/2021		170,000,000	137,534,964	170,000,000						5,708,214		
878091-BF-3 ..	TEACHERS INS&AN		New York	NY		1.D FE	05/03/2017		28,276,829	24,265,966	28,236,778		(13,644)				1,186,419		
878091-BG-1 .	TEACHERS INS&AN		New York	NY		1.D FE	09/09/2020		517,530	366,019	516,257		(404)				16,500		
878091-BC-0 ..	TEACHERS INS&AN		New York	NY		1.D FE	07/08/2016		67,586,092	57,241,078	63,855,301		(599,638)				3,410,615		
878091-BD-8 ..	TEACHERS INS&AN		New York	NY		1.D FE	01/10/2017		9,885,860	8,548,827	9,750,192		(22,148)				441,000		
95765P-AA-7 ..	WESTERN & SOUTH		Cincinnati	OH		1.D FE	01/17/2019		17,310,738	16,298,481	17,317,576		1,581				959,044		
2799999. Surplus Debentures, etc - Unaffiliated									697,853,597	605,228,332	691,572,479		(1,033,500)				32,055,516		XXX
	USB LIHTC 2022-4, LLC 50139064		WILMINGTON	DE	USB LIHTC FUND 2022-4, LLC		11/16/2022		13,031,920	9,334,829	8,610,527	(4)	(4,187,743)						95.000
	Citi - ESG LIHTC Partners I, LLC 50139063		WILMINGTON	DE	CITIBANK, N.A.		02/08/2023		69,705,749	26,840,185	21,321,443		(48,384,309)						12.060
	USB LIHTC Fund 2023-5, LLC 50185462		WILMINGTON	DE	USB LIHTC 2023-5, LLC		10/05/2023		10,789,239	11,677,780	10,588,603		(200,636)						95.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									93,526,908	47,852,794	40,520,573	(4)	(52,772,687)						XXX
37187A-AL-8 .	Genesis Financial Gnfl 20		WILMINGTON	DE			06/13/2023		4,931,390	4,931,390	4,930,996		(393)						
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									4,931,390	4,931,390	4,930,996		(393)						XXX
	A.A. Diversified, LP										245,852,103	6,431,071						29,837,442	
	AA MMF 1 Holdco LP										28,502,286	7,359,418						11,524,712	
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated											274,354,389	13,790,490						41,362,153	XXX
	AA Pencil Holdings, L.P.										59,249,140	9,713,022						119,300,037	
	AOP Finance Partners, L.P.										127,717,927	17,333,426						53,101,831	
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated											186,967,067	27,046,448						172,401,868	XXX
A4126#-AA-4 ..	ESG LINZ - SUD LEVERAGED LEASE						02/01/2007		72,160,425	72,160,425	72,160,425								
895285-10-4 ..	TRENWICK AMERICA LLC						04/27/2011		6	6	6								
	Sprout Pref Equity 50111863		WILIMINGTON	DE	SPROUT HOLDINGS, LLC		12/17/2021		162,898	162,898	162,898							20,000,000	
	WOODS 2018-17A C 2.10886% 22 Apr 31										4,921,110	619,530							
	PRUDENTIAL FINANCIAL INC 5.125% 01 Mar 52										2,379,686	214,463							
5899999. Any Other Class of Assets - Unaffiliated									72,323,329	72,323,329	79,624,125	833,993						20,000,000	XXX
	Apollo Aligned Alternatives, L.P.										159,934,995	6,839,034						39,458,595	
	ATLAS SEC PRODUCTS C 0 7/1/29										(166,974)	(166,974)							
	ATLAS SEC PRODUCTS C 0 7/1/30										(166,974)	(166,974)							
	ATLAS SEC PRODUCTS C 7/1/31										(166,974)	(166,974)							
5999999. Any Other Class of Assets - Affiliated											159,434,074	6,338,113						39,458,595	XXX
6099999. Total - Unaffiliated									1,573,852,841	1,425,973,932	2,544,163,848	13,064,605	(53,806,581)				44,967,488	689,867,819	XXX
6199999. Total - Affiliated									6,621,645,556	7,643,215,059	6,602,884,677	635,743,164				6,422,034	10,649,713	3,646,569,076	XXX
6299999 - Totals									8,195,498,397	9,069,188,991	9,147,048,525	648,807,769	(53,806,581)			6,422,034	55,617,201	4,336,436,895	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ..$		1C ..$	46,367,624	1D ..$	201,139,784	1E ..$
1B	2A ...$	30,666,445	2B ..$	37,250,000	2C ..$				
1C	3A ...$		3B ..$		3C ..$				
1D	4A ...$		4B ..$		4C ..$				
1E	5A ...$		5B ..$		5C ..$				
1F	6 .....$								

1F ..$	299,214,319	1G ..$	76,934,308		

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLANDS	CYM	Purchase	06/27/2023		12,920,170	5,972	1,319,998	9.150
	Cibus Fund L.P, 50139898	ST PETER PORT	GGY	Contribution	12/27/2022	3		1,037,349	7,153,057	5.870
	Gryphon Partners IV, L.P. 50139900	WILMINGTON	DE	Contribution	12/27/2022	3		4,583,476	973,250	0.950
	Hollyport Secondary Opportunities VI, L.P. 50167298	JERSEY		Purchase	06/27/2023		8,982,568	4,491,284	4,867,500	5.480
	Riverside Micro-Cap Fund IV, L.P. 50139896	WILMINGTON	DE	Contribution	12/27/2022	3		8,372,794	1,341,940	1.540
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Purchase	06/27/2023		8,502,236	604,635	1,967,693	1.620
	Warwick European Opportunities Fund II (USD) LP 50139893	CAYMAN ISLAND	CYM	Contribution	12/27/2022			5,435,041		9.430
	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLANDS	CYM	Contribution	12/27/2022			7,721,597	3,734,918	2.880
	NB Secondary Opportunities Offshore Fund IV LP	WILMINGTON	DE	Contribution	12/27/2022			111,154		
	L Catteron VIII Offshore, L.P.	WILMINGTON	DE	Contribution	12/27/2022			519,273		
1999999. Joint Venture Interests - Common Stock - Unaffiliated							30,404,974	32,882,576	21,358,356	XXX
	A-A SPN-7 (RRH - IAFAMD), L.P. 50139891	CAYMAN ISLANDS	CYM	Contribution	12/27/2022			5,634,440		
	AltsCo - Core (A-A Offshore AAA) 50123065	CAYMAN ISLANDS	CYM	Contribution	03/31/2022			88,402,695		
	AltsCo - Core (A-A Offshore AAA) 50158284	CAYMAN ISLANDS	CYM	Purchase	04/03/2023		10,000,000			
	AltsCo - Core (A-A Offshore AAA) 50158285	CAYMAN ISLANDS	CYM	Purchase	04/03/2023		150,000,000	720,000,000		
	AP Highlands Co-Invest, L.P. 50167300	WILMINGTON	DE	Purchase	06/27/2023		22,438,453			
	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Contribution	12/27/2022	1		3,928,216		3,203,755.650
2099999. Joint Venture Interests - Common Stock - Affiliated							182,438,453	817,965,350		XXX
999999-99-6	AAIA RML, LLC	West Des Moines	IA	Purchase	01/01/2023		176,300	2,175,143		
1BAN0D-S4-J	Apollo Asia Real Estate Fund, L.P.	CAYMAN ISLANDS	CYM	Contribution	09/23/2016			3,150,135		
	Apollo Asia Real Estate Fund, L.P. 50139892	CAYMAN ISLAND	CYM	Contribution	12/27/2022			685,744		
2299999. Joint Venture Interests - Real Estate - Affiliated							176,300	6,011,022		XXX
	Builders Capital 50138689	Puyallup	WA	Purchase	05/17/2023		480,000,000			
	Builders Capital 50192917	Puyallup	WA	Purchase	12/20/2023		120,000,000			
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							600,000,000			XXX
	Italian AIF 50131317	LUXEMBOURG	LUX	Contribution	07/05/2022			28,845,390		
	Italian AIF 50131319	LUXEMBOURG	LUX	Contribution	07/05/2022			11,695,123		
	Italian AIF 50194248	LUXEMBOURG	LUX	Purchase	12/11/2023		90,409,101	3,161,026		
	Italian AIF 50195469	LUXEMBOURG	LUX	Purchase	12/18/2023		1,852,670			
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							92,261,771	43,701,539		XXX
	Apollo European Principal Finance Fund III (Dollar B), L.P.	CAYMAN ISLANDS	CYM	Contribution	12/27/2022			5,705,358		
2699999. Joint Venture Interests - Other - Affiliated								5,705,358		XXX
166498-AA-9	Chesterfield Reinsurance Compa	Chesterfield	MO	Purchase	03/23/2023		115,000,000			
29226R-AA-5	EMPLOYERS MUTUAL	Des Moines	IA	Purchase	08/15/2019			6,546,670		
575767-AN-8	MASS MUTUAL LIFE	Springfield	MA	Purchase	10/10/2019			2,619,000		
575767-AR-9	MASS MUTUAL LIFE	Springfield	MA	Purchase	11/18/2021			1,631,650		
575767-AT-5	MASS MUTUAL LIFE	Springfield	MA	Purchase	01/19/2023		7,510,572			
636792-AB-9	NATL LIFE INS-VT	Springfield	MA	Purchase	07/10/2018			19,970,789		
95765P-AA-7	WESTERN & SOUTH	Cincinnati	OH	Purchase	01/17/2019			9,952,322		
2799999. Surplus Debentures, etc - Unaffiliated							122,510,572	40,720,431		XXX
	USB LIHTC 2022-4, LLC 50139064	WILMINGTON	DE	Contribution	11/16/2022			2,271,471		95.000
	Citi - ESG LIHTC Partners I, LLC 50139063	WILMINGTON	DE	Purchase	02/08/2023		50,000,000	19,705,749		12.060
	USB LIHTC Fund 2023-5, LLC 50185462	WILMINGTON	DE	Purchase	10/05/2023		10,789,239			95.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							60,789,239	21,977,220		XXX
37187A-AL-8	Genesis Financial Gnfl 20	WILMINGTON	DE	Purchase	06/13/2023		6,693,428			
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							6,693,428			XXX
BAN0ZF-HM-4	MidCap Class B Notes	DUBLIN	IRL	Purchase	03/02/2023		7,914,509			
BAN0ZF-HN-2	MidCap Class C Notes	DUBLIN	IRL	Purchase	03/02/2023		8,446			
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							7,922,954			XXX
6099999. Total - Unaffiliated							820,398,213	95,580,227	21,358,356	XXX
6199999. Total - Affiliated							282,799,479	873,383,270		XXX
6299999 - Totals							1,103,197,692	968,963,497	21,358,356	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Correction	12/27/2022	10/12/2023	62,433							62,433	62,433				
	L Catteron VIII Offshore, L.P. 50139895	WILMINGTON	DE	Correction	12/27/2022	11/22/2023	178,961							178,961	178,961				
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLANDS	CYM	Distribution	06/27/2023	12/22/2023	354,851							354,851	354,851				
	Cibus Fund L.P, 50139898	ST PETER PORT	GGY	Distribution	12/27/2022	11/23/2023	2,777,141							2,777,141	2,777,141				1,167,349
	Gryphon Partners IV, L.P. 50139900	WILMINGTON	DE	Distribution	12/27/2022	12/07/2023	1,055,560							1,055,560	1,055,560				
	Hollyport Secondary Opportunities VI, L.P. 50167298	JERSEY		Distribution	06/27/2023	12/11/2023	735,000							735,000	735,000				
	L Catteron VIII Offshore, L.P. 50139895	WILMINGTON	DE	Distribution	12/27/2022	11/22/2023	159,969							159,969	159,969				93,435
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	10/12/2023	330,222							330,222	330,222				(3,783)
	Riverside Micro-Cap Fund IV, L.P. 50139896	WILMINGTON	DE	Distribution	12/27/2022	05/08/2023	340,780							340,780	340,780				1
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Distribution	06/27/2023	12/27/2023	937,166							937,166	937,166				
	Warwick European Opportunities Fund II (USD) LP 50139893	CAYMAN ISLAND	CYM	Distribution	12/27/2022	10/20/2023	660,180							660,180	660,180				
	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLANDS	CYM	Distribution	12/27/2022	09/16/2023	502,119							502,119	502,119				2
1999999. Joint Venture Interests - Common Stock - Unaffiliated							8,094,382							8,094,382	8,094,382				1,257,005
	AA Sequoia Holdings, L.P. 50131463	WILMINGTON	DE	Final Distribution	07/29/2022	02/22/2023	42,008,042	(456,784)				(456,784)		41,551,258	42,008,042		456,784	456,784	
	AltsCo - Core (A-A Offshore AAA) 50123065	CAYMAN ISLANDS	CYM	Distribution	03/31/2022	12/01/2023	670,000,000							670,000,000	670,000,000				
	AltsCo - Core (A-A Offshore AAA) 50123066	CAYMAN ISLANDS	CYM	Distribution	04/01/2022	04/03/2023	90,000,000							90,000,000	90,000,000				
2099999. Joint Venture Interests - Common Stock - Affiliated							802,008,042	(456,784)				(456,784)		801,551,258	802,008,042		456,784	456,784	
1BAN0P-GV-7	Praedium IX Multifamily Value Fund, L.P.	WILMINGTON	DE	Correction	08/02/2018	12/31/2023	(208,189)							(208,189)	(642,972)		(434,783)	(434,783)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							(208,189)							(208,189)	(642,972)		(434,783)	(434,783)	
999999-99-6	AAIA RML, LLC	West Des Moines	IA	Sale	01/01/2023	12/31/2023	1,271,651							1,271,651	1,126,593		(145,058)	(145,058)	
1BAN0D-S4-J	Apollo Asia Real Estate Fund, L.P. 1BAN0DS4J	CAYMAN ISLAND	CYM	Distribution	09/23/2016	12/22/2023	11,531,478							11,531,478	11,531,478				2,156,447
	Apollo Asia Real Estate Fund, L.P. 50139892	CAYMAN ISLAND	CYM	Distribution	12/27/2022	12/22/2023	2,510,254							2,510,254	2,510,254				414,171
2299999. Joint Venture Interests - Real Estate - Affiliated							15,313,382							15,313,382	15,168,325		(145,058)	(145,058)	2,570,618
	LAKEVIEW/BAYVIEW EBO BAN1OYZQ0	Horsham	PA	Distribution	01/24/2021	04/28/2023	236,051,344		771,712			771,712		236,823,056	236,823,056				
	MFA FINANCIAL INC BAN0Z5HQ7	New York	NY	Distribution	09/30/2020	04/25/2023	9,474,865		(6)			(6)		9,474,859	9,474,859				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							245,526,209		771,706			771,706		246,297,915	246,297,915				
	Italian AIF 50131317	LUXEMBOURG	LUX	Distribution	07/05/2022	12/27/2023	3,056,678						(194,638)	2,862,040	2,862,040	194,638		194,638	
	Italian AIF 50131319	LUXEMBOURG	LUX	Distribution	07/05/2022	12/27/2023	4,248,775						(279,372)	3,969,403	3,969,403	279,372		279,372	
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							7,305,453						(474,010)	6,831,443	6,831,443	474,010		474,010	
1BA000-NM-1	Fundamental Partners II LP 1BA000NM1	WILMINGTON	DE	Distribution	10/31/2013	01/04/2023	2,667,508							2,667,508	2,667,508				806,628
2599999. Joint Venture Interests - Other - Unaffiliated							2,667,508							2,667,508	2,667,508				806,628
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Distribution	12/27/2022	12/22/2023	1,455,717							1,455,717	1,455,717				
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Correction	12/27/2022	12/22/2023	315,794							315,794	315,794				
2699999. Joint Venture Interests - Other - Affiliated							1,771,511							1,771,511	1,771,511				
166498-AA-9	Chesterfield Reinsurance Compa	Chesterfield	MO	Partial Sale	03/23/2023	12/15/2023	5,750,000							5,750,000	5,750,000				
636792-AB-9	NATL LIFE INS-VT	Montpelier	VT	Partial Sale	07/10/2018	08/29/2023	19,970,789							19,970,789	19,970,789				667,917
95765P-AA-7	WESTERN & SOUTH	Cincinnati	OH	Partial Sale	01/17/2019	08/29/2023	9,952,317							9,952,317	9,952,317				
2799999. Surplus Debentures, etc - Unaffiliated							35,673,106							35,673,106	35,673,106				667,917
37187A-AL-8	Genesis Financial Gnfl 20	WILMINGTON	DE	Sale	06/13/2023	12/17/2023	1,762,038							1,762,038	1,762,038				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							1,762,038							1,762,038	1,762,038				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BANOZF-HM-4	MidCap Class B Notes	DUBLIN	IRL	Sale	03/02/2023	04/03/2023	15,930,037		(101,019)			(101,019)		15,829,018	34,503,318		18,674,301	18,674,301	
BANOZF-HN-2	MidCap Class C Notes	DUBLIN	IRL	Sale	03/02/2023	04/03/2023	16,891							16,891	16,891				
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							15,946,928		(101,019)			(101,019)		15,845,909	34,520,209		18,674,301	18,674,301	
6099999. Total - Unaffiliated							293,515,054		771,706			771,706		294,286,760	293,851,977		(434,783)	(434,783)	2,731,550
6199999. Total - Affiliated							842,345,316	(456,784)	(101,019)			(557,803)	(474,010)	841,313,503	860,299,530	474,010	18,986,027	19,460,037	2,570,618
6299999 - Totals							1,135,860,370	(456,784)	670,687			213,903	(474,010)	1,135,600,263	1,154,151,507	474,010	18,551,244	19,025,254	5,302,168

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-FE-8	TSY INFL IX N/B STRIP PRINC	@			1.A	2,403,742	36.0450	2,126,679	5,900,000	2,495,287		85,704				3.526	N/A			12/08/2022	08/15/2048
912810-EW-4	TSY INFL IX N/B US TREASURY N/B				1.A	845,250	103.0990	824,789	800,000	830,220		(13,447)			6.000	4.109	FA	18,130	48,000	11/16/2022	02/15/2026
912810-FJ-2	TSY INFL IX N/B US TREASURY N/B				1.A	451,531	110.8220	443,290	400,000	443,876		(6,848)			6.125	3.929	FA	9,254	24,500	11/16/2022	08/15/2029
912810-QW-1	TSY INFL IX N/B TREASURY BOND				1.A	1,175,234	84.8350	1,187,695	1,400,000	1,183,795		7,672			3.000	4.214	MN	5,423	42,000	11/16/2022	05/15/2042
912810-RJ-9	TSY INFL IX N/B TREASURY BOND				1.A	491,719	82.9060	497,438	600,000	495,133		3,061			3.000	4.271	MN	2,324	18,000	11/16/2022	11/15/2044
912810-SA-7	TSY INFL IX N/B TREASURY BOND				1.A	1,667,250	81.7030	1,593,208	1,950,000	1,675,799		6,705			3.000	3.902	FA	22,096	58,500	09/29/2022	02/15/2048
912810-SC-3	TSY INFL IX N/B TREASURY BOND				1.A	1,115,715	83.5310	1,060,845	1,270,000	1,120,267		3,640			3.125	3.874	MN	5,124	39,688	09/29/2022	05/15/2048
912810-SD-1	TSY INFL IX N/B TREASURY BOND				1.A	3,601,108	81.6400	3,420,736	4,190,000	3,618,496		13,624			3.000	3.860	FA	47,479	125,700	09/29/2022	08/15/2048
912810-SH-2	TSY INFL IX N/B TREASURY BOND				1.A	601,836	79.6410	565,453	710,000	604,875		2,430			2.875	3.785	MN	2,636	20,413	09/29/2022	05/15/2049
912810-SJ-8	TSY INFL IX N/B TREASURY BOND				1.A	81,847	69.9690	76,966	110,000	82,634		624			2.250	3.770	FA	935	2,475	09/29/2022	08/15/2049
912810-SP-4	TSY INFL IX N/B TREASURY BOND				1.A	59,070	55.8520	55,852	100,000	60,150		859			1.375	3.753	FA	519	1,375	09/29/2022	08/15/2050
912810-ST-6	TSY INFL IX N/B TREASURY BOND				1.A	7,443,595	66.4620	7,131,325	10,730,000	7,584,070		131,904			1.375	3.729	MN	19,050	147,538	12/08/2022	11/15/2040
912810-SW-9	TSY INFL IX N/B US TREASURY N/B	SD			1.A	1,416,031	72.0390	1,368,744	1,900,000	1,436,369		18,868			1.875	3.826	FA	13,456	35,625	12/08/2022	02/15/2041
912810-TA-6	TSY INFL IX N/B US TREASURY N/B				1.A	609,117	69.7500	627,746	900,000	620,874		10,444			1.750	4.270	FA	5,949	15,750	11/16/2022	08/15/2041
912810-TB-4	TSY INFL IX N/B US TREASURY N/B				1.A	431,252,738	63.3830	293,148,040	462,500,000	432,703,917		768,946			1.875	2.183	MN	1,119,720	8,671,875	02/07/2022	11/15/2051
912810-TC-2	TSY INFL IX N/B US TREASURY N/B				1.A	912,511,719	72.5160	688,901,430	950,000,000	915,438,878		1,553,281			2.000	2.247	MN	2,453,297	19,000,000	02/07/2022	11/15/2041
912810-TH-1	TSY INFL IX N/B US TREASURY N/B				1.A	4,194,750	87.9610	4,222,106	4,800,000	4,217,786		20,687			3.250	4.202	MN	20,143	156,000	11/16/2022	05/15/2042
912810-TR-9	TSY INFL IX N/B US TREASURY N/B				1.A	131,779,837	92.6180	128,461,665	138,700,000	131,864,961		85,125			3.625	3.906	MN	649,204	2,513,938	08/02/2023	05/15/2053
912810-TS-7	TSY INFL IX N/B US TREASURY N/B				1.A	316,585,940	95.5080	310,879,191	325,500,000	316,788,424		202,484			3.875	4.073	MN	1,628,618	6,306,563	08/02/2023	05/15/2043
912810-TT-5	TSY INFL IX N/B US TREASURY N/B				1.A	110,893,287	101.2590	125,055,038	123,500,000	110,947,721		54,434			4.125	4.764	FA	1,924,234		11/15/2023	08/15/2053
912810-TU-2	TSY INFL IX N/B US TREASURY N/B				1.A	441,080,860	102.2660	487,040,396	476,250,000	441,335,603		254,743			4.375	4.958	FA	7,870,096		12/08/2023	08/15/2043
912810-TV-0	TSY INFL IX N/B US TREASURY N/B				1.A	12,947,040	112.3450	13,481,424	12,000,000	12,946,010		(1,030)			4.750	4.276	MN	73,599		12/08/2023	11/15/2053
912810-TW-8	TSY INFL IX N/B US TREASURY N/B				1.A	120,153,966	107.4450	120,876,030	112,500,000	120,146,319		(7,646)			4.750	4.236	MN	689,990		12/28/2023	11/15/2043
912828-4N-7	TSY INFL IX N/B US TREASURY N/B				1.A	1,137,094	95.9060	1,150,878	1,200,000	1,148,871		10,530			2.875	3.944	MN	4,455	34,500	11/16/2022	05/15/2028
912828-5M-8	TSY INFL IX N/B TREASURY NOTE				1.A	1,914,219	96.6100	1,932,192	2,000,000	1,928,728		12,993			3.125	3.931	MN	8,070	62,500	11/16/2022	11/15/2028
912828-6T-2	TSY INFL IX N/B TREASURY NOTE				1.A	547,500	92.7270	556,362	600,000	555,664		7,290			2.375	3.912	MN	1,840	14,250	11/16/2022	05/15/2029
912828-6X-3	TSY INFL IX N/B US TREASURY N/B				1.A	1,540,869	95.4850	1,571,869	1,646,200	1,572,853		28,499			2.125	4.090	MN	3,059	34,982	11/16/2022	05/31/2026
912828-M5-6	TSY INFL IX N/B US TREASURY N/B				1.A	662,594	96.3210	674,244	700,000	676,012		11,976			2.250	4.154	MN	2,034	15,750	11/16/2022	11/15/2025
912828-P4-6	TSY INFL IX N/B US TREASURY N/B				1.A	1,664,156	94.7660	1,705,788	1,800,000	1,709,147		40,007			1.625	4.122	FA	11,048	29,250	11/16/2022	02/15/2026
912828-R3-6	TSY INFL IX N/B US TREASURY N/B				1.A	460,391	94.3520	471,760	500,000	472,539		10,836			1.625	4.080	MN	1,049	8,125	11/16/2022	05/15/2026
912828-X8-8	TSY INFL IX N/B US TREASURY N/B				1.A	935,000	94.9690	949,691	1,000,000	950,160		13,535			2.375	3.964	MN	3,067	23,750	11/16/2022	05/15/2027
912828-YB-0	TSY INFL IX N/B US TREASURY N/B				1.A	348,000	89.0160	356,064	400,000	355,792		6,925			1.625	3.827	FA	2,455	6,500	11/16/2022	08/15/2029
91282C-BH-3	TSY INFL IX N/B US TREASURY N/B	SD			1.A	1,683,497	92.3830	1,579,750	1,710,000	1,697,684		5,872			0.375	0.724	JJ	2,683	6,415	08/16/2021	01/31/2026
91282C-BZ-3	TSY INFL IX N/B US TREASURY N/B				1.A	869,375	89.5310	895,314	1,000,000	894,084		22,046			1.250	3.936	AO	2,152	12,500	11/16/2022	04/30/2028
91282C-CR-0	TSY INFL IX N/B US TREASURY N/B				1.A	1,873,781	87.9760	1,935,483	2,200,000	1,932,679		52,432			1.000	3.923	JJ	9,207	22,000	11/16/2022	07/31/2028
91282C-DJ-7	TSY INFL IX N/B US TREASURY N/B				1.A	441,977,734	83.0470	384,094,318	462,500,000	445,682,377		1,959,012			1.375	1.871	MN	821,128	6,359,375	02/07/2022	11/15/2031
91282C-EP-2	TSY INFL IX N/B US TREASURY N/B				1.A	1,483,375	92.7190	1,483,506	1,600,000	1,495,043		10,443			2.875	3.793	MN	5,940	46,000	11/16/2022	05/15/2032
91282C-HC-8	TSY INFL IX N/B US TREASURY N/B				1.A	79,251,302	96.0160	78,493,219	81,750,000	79,375,426		124,124			3.375	3.742	MN	356,253	1,379,531	08/02/2023	05/15/2033
91282C-HT-1	TSY INFL IX N/B US TREASURY N/B				1.A FE	70,161,246	99.9150	74,686,283	74,750,000	70,250,145		88,899			3.875	4.655	FA	1,094,082		11/09/2023	08/15/2033
91282C-JJ-1	TSY INFL IX N/B US TREASURY N/B				1.A FE	11,188,325	105.0470	11,555,195	11,000,000	11,187,344		(981)			4.500	4.282	MN	63,915		12/08/2023	11/15/2033
91282C-JL-6	TSY INFL IX N/B US TREASURY N/B				1.A FE	75,644,197	101.0620	75,796,815	75,000,000	75,644,197					4.875	1.897	MN	319,672		12/22/2023	11/30/2025
91282C-JS-1	TSY INFL IX N/B US TREASURY N/B				1.A	14,991,261	100.0000	15,000,003	15,000,000	14,991,261					4.250	4.263	JD	3,503		12/28/2023	12/31/2025
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured				1.A	786,000	99.4810	781,918	786,000	786,000					4.960	4.960	MN	4,981	18,126	11/18/2023	11/15/2027
15405E-AD-0	CENTRAL MAINE MTN SER F				2.A FE	6,500,000	99.1790	6,446,643	6,500,000	6,500,000					5.700	5.700	MS	123,500	370,500	10/20/2005	11/01/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,218,983,098	XXX	2,855,163,381	3,380,352,200	3,228,447,470		5,600,702			XXX	XXX	XXX	19,425,369	45,671,994	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38375B-AE-2	GNR 2011-61 FR GNR 2010-H02 DI			4	1.A	521,702	5.6910	342,167		315,712		1,270			2.096	15.815	MON	10,563	206,655	01/01/2023	02/20/2060
38375B-GQ-9	GNR 2011-61 FR GNR 2010-H24 FI			4	1.A	216,775	3.7640	99,018		137,683		(13,069)			1.590	(3.799)	MON	3,463	89,781	06/08/2015	10/20/2060
38375B-KB-7	GNR 2011-61 FR GNR 2011-H05 AI			4	1.A	270,151	2.0910	227,015		270,151		(27,529)	11,257		1.598	(1.428)	MON	14,439	170,386	04/21/2016	12/20/2060
38375B-KT-8	GNR 2011-61 FR GNR 2011-H08 CI			4	1.A	96,526	1.4050	41,994		74,788		1,776			1.049	(4.735)	MON	2,597	31,131	01/21/2016	02/20/2061
38375B-KW-1	GNR 2011-61 FR GNR 2011-H08 DI			4	1.A	108,237	2.4480	69,138		104,158		(8,452)	4,229		1.667	(4.037)	MON	3,922	47,360	04/27/2016	02/20/2061
38375B-LP-5	GNR 2011-61 FR GNR 2011-H11 BI			4	1.A	340,057	2.5650	163,368		146,635		(27,700)			1.338	16.516	MON	7,065	111,472	04/01/2023	04/20/2061
38375B-QQ-8	GNR 2011-61 FR GNR 2012-H08 SI			4	1.A	296,404	2.3860	231,626		296,404		(74,843)	33,310		1.185	(0.770)	MON	9,588	116,371	09/01/2023	04/20/2062
38375B-SB-9	GNR 2011-61 FR GNR 2012-H12 FI			4	1.A	170,676	1.7120	99,740		144,460		2,952			1.037	(4.663)	MON	4,977	61,021	05/15/2017	05/20/2062
38375B-TS-1	GNR 2011-61 FR GNR 2012-H14 KI			4	1.A	46,729	1.5690	20,577		34,543		3,459			0.952	1.805	MON	1,030	12,356	05/05/2017	07/20/2062
38375B-Y3-0	GNR 2011-61 FR GNR 2013-H11 FI			4	1.A	91,022	4.6270	55,364		27,294		1,032			1.810	77.782	MON	1,785	39,186	11/01/2023	04/20/2063
38375B-ZF-2	GNR 2011-61 FR GNR 2012-H27 SI			4	1.A	159,312	3.4130	62,212		81,427		3,541			1.834	(1.679)	MON	2,785	47,177	09/01/2023	10/20/2062
38375B-ZT-2	GNR 2011-61 FR GNR 2012-H29 SI			4	1.A	487,709	2.8490	349,400		487,709		(62,218)	53,369		1.698	0.140	MON	17,272	210,222	05/19/2016	10/20/2062
38375U-BG-4	GNR 2011-61 FR GNR 2013-H25 SI			4	1.A	416,793	3.1780	309,655		416,793		(76,324)	30,627		1.569	(1.752)	MON	12,676	157,893	02/01/2023	10/20/2063
38375U-EE-6	GNR 2011-61 FR GNR 2014-H03 SI			4	1.A	502,658	2.5660	308,878		502,658		(60,807)	53,802		1.606	(0.916)	MON	16,043	192,206	03/23/2017	01/20/2064
38375U-FN-5	GNR 2011-61 FR GNR 2014-H10 BI			4	1.A	932,409	3.0830	645,124		868,443		(203,011)	14,000		1.355	(0.073)	MON	23,476	248,710	09/01/2023	04/20/2064
38375U-FR-6	GNR 2011-61 FR GNR 2014-H10 GI			4	1.A	272,976	2.9270	150,941		265,033		(35,056)	6,731		1.665	(3.488)	MON	7,140	86,484	10/14/2016	04/20/2064
38375U-PY-0	GNR 2011-61 FR GNR 2014-H19 GI			4	1.A	2,373,647	3.8130	971,037		1,368,656		(289,555)			1.693	(2.586)	MON	35,741	412,661	05/18/2016	09/20/2064
38375U-QG-8	GNR 2011-61 FR GNR 2014-H20 AI			4	1.A	1,102,302	2.5090	734,891		1,102,302		(153,355)	144,877		1.475	(1.699)	MON	35,761	424,669	05/18/2016	10/20/2064
38375U-QS-2	GNR 2011-61 FR GNR 2014-H20 LI			4	1.A	614,704	6.6260	545,876		516,169		(15,434)			1.416	17.356	MON	9,679	53,433	12/01/2023	10/20/2064
38375U-TN-0	GNR 2011-61 FR GNR 2015-H03 BI			4	1.A	794,562	2.7630	554,188		794,562		(221,417)	258,473		1.605	(2.031)	MON	26,698	316,576	10/18/2016	01/20/2065
38375U-VC-1	GNR 2011-61 FR GNR 2015-H08 DI			4	1.A	639,382	3.4920	483,400		604,243		(129,779)	10,305		1.232	4.203	MON	14,184	208,023	05/01/2023	03/20/2065
38375U-VZ-0	GNR 2011-61 FR GNR 2015-H09 BI			4	1.A	114,269	2.6340	61,797		105,567		(24,092)	247		1.630	(10.296)	MON	3,165	38,018	07/21/2016	03/20/2065
38375U-WN-6	GNR 2011-61 FR GNR 2016-H11 CI			4	1.A	883,728	2.9370	604,224		883,728		(251,566)	257,356		1.702	(1.522)	MON	29,043	351,843	05/16/2016	05/20/2066
38375U-ZG-8	GNR 2011-61 FR GNR 2017-H09 GI			4	1.A	407,397	2.6450	290,883		407,397		(73,352)	69,990		1.605	(1.776)	MON	14,630	173,519	05/25/2017	03/20/2067
38376E-TN-5	GNR 2011-61 FR GNR 2009-H01 FI			4	1.A	377,549	4.0970	241,611		171,515		(6,923)			1.818	21.914	MON	9,024	136,056	03/01/2023	11/20/2059
38376R-2Y-1	GNR 2011-61 FR GNR 2017-H12 BI			4	1.A	1,086,727	3.6330	686,820		1,086,727		(192,413)	119,457		1.832	(1.571)	MON	28,663	340,383	06/13/2017	05/20/2067
38376R-5B-8	GNR 2011-61 FR GNR 2017-H14 VI			4	1.A	570,353	3.0200	355,364		570,353		(88,643)	93,600		1.666	(1.549)	MON	16,274	194,499	06/19/2017	06/20/2067
38376R-DN-3	GNR 2011-61 FR GNR 2015-H16 TI			4	1.A	1,447,383	3.8700	1,031,328		1,447,383		151,453	374,395		0.333	1.425	MON	7,041	88,542	12/01/2023	07/20/2065
38376R-DS-2	GNR 2011-61 FR GNR 2015-H16 LI			4	1.A	1,626,309	3.8070	1,112,945		1,626,309		(384,472)	101,811		1.982	(1.686)	MON	48,067	627,997	07/09/2015	07/20/2065
38376R-FS-0	GNR 2011-61 FR GNR 2015-H19 LI			4	1.A	1,087,912	4.7400	731,578		1,087,912		132,289	240,938		0.516	0.035	MON	6,427	85,911	04/01/2023	08/20/2065
38376R-FT-8	GNR 2011-61 FR GNR 2015-H19 MI			4	1.A	780,052	4.5240	538,781		780,052		76,922	119,719		0.480	0.063	MON	4,584	54,027	12/01/2023	08/20/2065
38376R-GS-9	GNR 2011-61 FR GNR 2015-H22 BI			4	1.A	267,572	3.4830	125,737		181,420		(24,529)			1.774	2.351	MON	5,316	62,070	05/01/2023	09/20/2065
38376R-HT-6	GNR 2011-61 FR GNR 2015-H24 BI			4	1.A	123,789	2.2470	40,012		75,543		36,543			1.613	(1.311)	MON	2,373	27,077	07/21/2016	08/20/2065
38376R-JQ-0	GNR 2011-61 FR GNR 2015-H26 AI			4	1.A	1,200,528	3.7400	851,060		1,200,528		(350,080)	70,513		1.828	(2.181)	MON	34,514	416,174	04/01/2023	10/20/2065
38376R-KL-9	GNR 2011-61 FR GNR 2015-H28 CI			4	1.A	82,784	1.5830	22,787		34,850		171			1.205	5.190	MON	1,422	16,814	02/19/2016	10/20/2065
38376R-M5-2	GNR 2011-61 FR GNR 2016-H26 BI			4	1.A	361,306	2.0120	254,789		361,306		23,928	99,378		1.340	(1.039)	MON	14,050	166,098	12/13/2016	10/20/2066
38376R-N5-1	GNR 2011-61 FR GNR 2016-H26 MI			4	1.A	409,690	3.2360	262,170		409,690		(70,872)	110,871		1.743	(1.115)	MON	11,708	139,645	02/23/2017	12/20/2066
38376R-NN-2	GNR 2011-61 FR GNR 2016-H03 BI			4	1.A	574,846	2.6310	389,941		574,846		(188,572)	172,190		1.666	(2.523)	MON	20,456	244,881	01/19/2016	01/20/2066
38376R-NQ-5	GNR 2011-61 FR GNR 2016-H03 CI			4	1.A	199,609	2.3250	130,038		188,413		(42,405)	5,098		0.887	(2.201)	MON	4,115	50,446	12/01/2023	11/20/2065
38376R-NX-0	GNR 2011-61 FR GNR 2016-H01 IO			4	1.A	210,807	2.1680	83,109		107,894		5,194			1.515	3.638	MON	4,797	65,399	01/22/2016	12/20/2065
38376R-NY-8	GNR 2011-61 FR GNR 2016-H01 BI			4	1.A	1,059,549	2.2840	720,041		1,059,549		(302,055)	193,909		1.379	(2.482)	MON	35,851	407,065	07/01/2023	11/20/2065
38376R-QH-2	GNR 2011-61 FR GNR 2016-H04 AI			4	1.A	603,503	2.8320	415,842		603,503		(145,847)	79,082		1.612	(1.983)	MON	19,589	240,515	01/01/2023	02/20/2066
38376R-RC-2	GNR 2011-61 FR GNR 2016-H07 CI			4	1.A	1,062,032	2.7500	718,781		1,062,032		(201,070)	240,312		1.572	(1.544)	MON	34,066	411,283	03/21/2016	03/20/2066
38376R-RP-3	GNR 2011-61 FR GNR 2016-H07 LI			4	1.A	1,199,800	2.6250	795,564		1,199,800		(305,659)	144,157		1.480	(1.657)	MON	37,237	432,813	10/01/2023	01/20/2066
38376R-SA-5	GNR 2011-61 FR GNR 2016-H06 MI			4	1.A	1,255,229	1.8550	790,844		1,255,229		(252,256)	143,511		0.721	(0.351)	MON	25,541	390,951	12/01/2023	02/20/2066

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376R-SC-1	GNR 2011-61 FR GNR 2016-H06 GI			4	1.A	270,155	1.5430	78,236		121,222		10,524			1.221	(3.730)	MON	5,136	63,715	03/18/2016	03/20/2066
38376R-SY-3	GNR 2011-61 FR GNR 2016-H09 TI			4	1.A	765,679	2.8100	526,378		765,679		(212,620)	194,805		1.614	(1.720)	MON	25,129	299,030	04/18/2016	04/20/2066
38376R-T5-5	GNR 2011-61 FR GNR 2017-H04 KI			4	1.A	168,868	2.6360	112,438		168,868		(25,486)	27,484		1.499	(1.232)	MON	5,294	63,002	06/02/2017	01/20/2067
38376R-TF-3	GNR 2011-61 FR GNR 2016-H09 AI			4	1.A	527,802	2.6190	351,160		527,802		(147,147)	81,847		1.475	(2.405)	MON	16,400	195,049	08/26/2016	03/20/2066
38376R-UM-6	GNR 2011-61 FR GNR 2016-H10 CI			4	1.A	1,701,956	2.7850	1,172,677		1,701,956		(372,865)	320,638		1.633	(1.768)	MON	56,845	675,893	05/11/2016	05/20/2066
38376R-VB-9	GNR 2011-61 FR GNR 2016-H13 AI			4	1.A	695,222	2.2010	462,331		695,222		93,786	106,453		1.472	(0.659)	MON	25,596	301,273	11/03/2016	03/20/2066
38376R-WU-6	GNR 2011-61 FR GNR 2016-H16 IO			4	1.A	1,475,641	3.0310	982,896		1,475,641		(123,194)	594,253		0.191	0.511	MON	3,882	346,667	07/26/2016	06/20/2066
38376R-WW-2	GNR 2011-61 FR GNR 2016-H15 IO			4	1.A	1,369,401	2.7610	918,235		1,369,401		(175,519)	173,535		1.642	(1.403)	MON	45,213	529,702	09/15/2016	07/20/2066
38377E-X2-5	GNR 2011-61 FR GNR 2010-H07 BI			4	1.A	482,915	4.6970	250,881		169,570		(99,259)			1.989	43.525	MON	8,873	139,277	12/01/2023	04/20/2060
38378U-8F-7	GNR 2011-61 FR GNR 2015-H04 BI			4	1.A	670,833	2.4990	470,925		670,833		(263,364)	163,112		1.632	(2.609)	MON	25,483	297,969	05/01/2023	02/20/2065
38380L-C9-2	GNR 2011-61 FR GNR 2019-H15 IL			4	1.A	309,127	3.5390	187,379		309,127		(50,520)	64,015		1.729	(1.047)	MON	7,591	90,836	09/06/2019	08/20/2069
38380L-VM-2	GNR 2011-61 FR GNR 2019-H10 CI			4	1.A	458,736	6.4150	337,840		458,736		92	12,759			3.635	MON			08/01/2023	06/20/2069
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						36,343,791	XXX	23,573,031		33,475,426		(5,228,397)	4,996,415		XXX	XXX	XXX	904,279	11,408,212	XXX	XXX
38376G-W5-5	GNR 2011-61 FR GNR 2011-86 Z	CF		4	1.A	1,437,978	84.0690	1,136,530	1,351,910	1,431,715		(10,155)			3.636	2.769	MON	4,096	48,168	12/01/2023	04/16/2053
38378B-A8-2	GNR 2011-61 FR GNR 2012-100 B	CF		4	1.A	5,193,298	86.3420	4,485,466	5,195,000	5,191,237		(579)			2.307	2.307	MON	9,987	109,861	03/19/2020	11/16/2051
38378B-AP-4	GNR 2011-61 FR GNR 2011-164 Z	CF		4	1.A	1,045,370	81.3350	808,793	994,402	1,053,413		(5,459)			3.482	2.782	MON	2,885	34,173	12/01/2023	07/16/2053
38378B-AX-7	GNR 2011-61 FR GNR 2011-161 Z	CF		4	1.A	513,058	94.2870	460,062	487,936	512,751		(3,247)			3.765	2.130	MON	1,531	17,851	09/01/2023	04/16/2053
38378B-CP-2	GNR 2011-61 FR GNR 2012-2 Z	CF		4	1.A	562,432	93.8530	505,901	539,037	561,394		(4,157)			3.419	2.315	MON	1,536	18,091	12/01/2023	12/16/2051
38378B-DK-2	GNR 2011-61 FR GNR 2012-19 Z	CF		4	1.A	479,633	94.1720	433,663	460,501	482,490		(298)			3.500	2.006	MON	1,343	16,116	03/19/2020	08/16/2052
38378B-EQ-8	GNR 2011-61 FR GNR 2012-28 Z	CF		4	1.A	479,425	93.0740	437,531	470,091	484,434		(191)			3.250	2.395	MON	1,273	15,278	03/19/2020	01/16/2052
38378B-SW-0	GNR 2011-61 FR GNR 2012-46 Z	CF		4	1.A	550,683	86.6770	459,115	529,688	552,190		(3,309)			3.455	2.758	MON	1,525	17,958	12/01/2023	09/16/2053
38378B-YH-6	GNR 2011-61 FR GNR 2012-86 Z	CF		4	1.A	885,568	92.5630	804,791	869,455	894,411		(419)			3.065	2.201	MON	2,221	26,657	03/19/2020	12/16/2053
38378B-YW-3	GNR 2011-61 FR GNR 2012-85 B	CF		4	1.A	1,440,418	86.2270	1,236,348	1,433,838	1,436,931		(460)			2.719	2.606	MON	3,249	39,427	03/19/2020	09/16/2052
38378K-5P-0	GNR 2011-61 FR GNR 2013-141 ND	CF		4	1.A	1,389,087	79.9600	1,113,838	1,393,000	1,389,949		259			2.900	2.938	MON	3,366	40,397	03/19/2020	02/16/2052
38378K-SU-4	GNR 2011-61 FR GNR 2013-74 AG	CF		4	1.A	1,309,479	85.3230	1,125,295	1,318,865	1,312,108		772			2.526	2.625	MON	2,776	33,410	03/19/2020	12/16/2053
38378K-UH-0	GNR 2011-61 FR GNR 2013-85 BC	CF		4	1.A	1,077,426	84.5730	913,385	1,080,000	1,077,182		251			2.802	2.841	MON	2,519	30,228	03/19/2020	02/16/2049
38378N-6Q-1	GNR 2011-61 FR GNR 2014-93 ZC	CF		4	1.A	7,994,313	93.9190	7,312,374	7,785,826	8,074,272		(4,502)			3.432	2.504	MON	22,266	279,757	03/19/2020	11/16/2055
38378X-EH-0	GNR 2011-61 FR GNR 2014-103 DT	CF		4	1.A	2,470,719	83.6750	2,002,700	2,393,435	2,443,890		(7,463)			3.400	3.056	MON	6,781	81,377	03/19/2020	05/16/2055
38378X-LE-9	GNR 2011-61 FR GNR 2014-124 DY	CF		4	1.A	4,185,179	87.6450	3,529,527	4,027,077	4,129,178		(16,506)			3.500	3.020	MON	11,746	140,948	03/19/2020	05/16/2054
38378X-SN-2	GNR 2011-61 FR GNR 2014-134 Z	CF		4	1.A	1,828,320	70.0720	1,303,046	1,859,569	1,861,017		(480)			2.605	2.591	MON	4,037	47,778	12/01/2023	11/16/2055
38379K-3D-8	GNR 2011-61 FR GNR 2015-174 Z	CF		4	1.A	2,263,986	89.9350	2,062,456	2,293,282	2,304,499		(2,817)			3.000	2.885	MON	5,733	67,693	12/01/2023	11/16/2055
38379K-3R-7	GNR 2011-61 FR GNR 2015-169 C	CF		4	1.A	4,010,190	79.4110	3,175,158	3,998,371	4,007,039		227			3.000	2.952	MON	9,996	119,951	03/19/2020	07/16/2057
38379K-5Y-0	GNR 2011-61 FR GNR 2015-163 Z			4	1.A	5,775,410	74.0260	4,353,754	5,881,421	5,891,466		(1,633)			3.002	2.988	MON	14,714	173,738	12/01/2023	12/16/2057
38379K-7T-9	GNR 2011-61 FR GNR 2015-173 BC	CF		4	1.A	3,790,641	72.9950	2,758,467	3,778,993	3,786,644		(1,091)			3.000	2.980	MON	9,447	113,370	03/19/2020	09/16/2055
38379K-F8-6	GNR 2011-61 FR GNR 2015-120 Z	CF		4	1.A	3,062,751	81.7440	2,476,358	3,029,410	3,108,135		(6,812)			3.250	2.962	MON	8,205	96,744	12/01/2023	03/16/2057
38379K-G3-6	GNR 2011-61 FR GNR 2015-140 B	CF		4	1.A	4,115,883	82.3200	3,374,812	4,099,628	4,108,655		(2,193)			3.000	2.948	MON	10,249	122,989	03/19/2020	06/16/2057
38379K-GN-2	GNR 2011-61 FR GNR 2015-58 B	CF		4	1.A	906,779	94.1700	850,983	903,670	904,282		(908)			2.900	2.818	MON	2,184	26,206	03/19/2020	07/16/2044
38379K-GQ-5	GNR 2011-61 FR GNR 2015-58 Z	CF		4	1.A	2,971,850	88.1640	2,592,286	2,940,296	3,010,535		(8,993)			3.243	2.884	MON	7,946	93,674	12/01/2023	01/16/2055
38379K-J6-6	GNR 2011-61 FR GNR 2015-130 Z	CF		4	1.A	4,349,163	71.2850	3,170,285	4,447,331	4,438,357		62			2.909	2.933	MON	10,780	127,325	12/01/2023	07/16/2057
38379K-JT-6	GNR 2011-61 FR GNR 2015-47 E	CF		4	1.A	3,943,108	78.0780	3,012,435	3,858,258	3,919,087		(5,748)			3.068	2.893	MON	9,865	118,371	03/19/2020	01/16/2057
38379K-KQ-0	GNR 2011-61 FR GNR 2015-59 Z	CF		4	1.A	2,121,255	83.7070	1,752,177	2,093,235	2,151,503		(4,863)			3.250	2.950	MON	5,669	61,210	12/01/2023	06/16/2056
38379K-RH-3	GNR 2011-61 FR GNR 2015-71 Z	CF		4	1.A	4,810,649	84.8350	4,023,971	4,743,302	4,867,880		(14,483)			3.250	2.891	MON	12,846	151,477	12/01/2023	03/16/2057
38379K-UF-3	GNR 2011-61 FR GNR 2015-93 Z	CF		4	1.A	7,848,744	80.2720	6,179,434	7,698,136	7,945,108		(24,201)			3.069	2.689	MON	19,690	232,552	12/01/2023	11/16/2054
38379K-VE-5	GNR 2011-61 FR GNR 2015-109 C	CF		4	1.A	9,459,966	83.5830	7,869,605	9,415,283	9,438,572		(6,520)			3.000	2.941	MON	23,538	282,459	03/19/2020	01/16/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38379R-7F-4	GNR 2011-61 FR GNR 2017-151 B	CF		4	1.A	3,945,256	63.7620	2,525,321	3,960,520	3,946,871		471			2.950	2.987	MON	9,736	116,835	03/19/2020	09/16/2057
38379R-AH-6	GNR 2011-61 FR GNR 2015-183 C	CF		4	1.A	5,005,073	78.6010	3,991,730	5,078,470	5,028,574		5,603			2.800	2.992	MON	11,850	142,197	03/19/2020	09/16/2057
38379R-B6-9	GNR 2011-61 FR GNR 2017-86 Z	CF		4	1.A	4,301,137	67.0910	3,177,803	4,736,560	4,386,590		25,764			2.500	3.320	MON	9,868	116,826	12/01/2023	05/16/2059
38379R-CB-7	GNR 2011-61 FR GNR 2015-188 Z	CF		4	1.A	1,862,668	83.3120	1,569,364	1,883,716	1,880,838		(24)			3.000	3.022	MON	4,709	55,604	12/01/2023	07/16/2057
38379R-HB-2	GNR 2011-61 FR GNR 2016-36 IO			4	1.A	241,985	2.5470	229,910		241,985		(62,854)	44,373		0.657	(1.509)	MON	4,945	119,795	03/19/2020	08/16/2057
38379R-HU-0	GNR 2011-61 FR GNR 2016-39 DE	CF		4	1.A	1,947,739	79.0770	1,514,976	1,915,830	1,937,011		(2,919)			3.000	2.836	MON	4,790	57,475	03/19/2020	07/16/2049
38379R-K5-1	GNR 2011-61 FR GNR 2017-100 Z	CF		4	1.A	4,263,700	64.7950	3,042,246	4,695,216	4,355,406		27,397			2.500	3.338	MON	9,782	115,806	12/01/2023	05/16/2059
38379R-N3-3	GNR 2011-61 FR GNR 2017-108 Z	CF		4	1.A	4,513,371	65.2950	3,115,230	4,770,976	4,628,983		6,652			2.750	2.995	MON	10,933	129,268	12/01/2023	08/16/2059
38379R-N7-4	GNR 2011-61 FR GNR 2017-105 B	CF		4	1.A	1,054,166	67.7080	710,938	1,050,000	1,053,039		(329)			3.000	2.975	MON	2,625	31,500	03/19/2020	05/16/2059
38379R-NS-8	GNR 2011-61 FR GNR 2017-29 D	CF		4	1.A	3,510,476	71.5210	2,503,219	3,500,000	3,507,600		(783)			3.000	2.986	MON	8,750	105,000	03/19/2020	12/16/2058
38379R-P7-2	GNR 2011-61 FR GNR 2017-106 AW	CF		4	1.A	1,923,264	70.4030	1,422,614	2,020,672	1,950,467		8,967			2.600	3.145	MON	4,378	52,537	03/19/2020	06/16/2052
38379R-PR-8	GNR 2011-61 FR GNR 2017-44 C	CF		4	1.A	3,936,544	78.7480	3,149,927	4,000,000	3,954,738		6,791			2.700	2.909	MON	9,000	108,000	03/19/2020	04/17/2051
38379R-RZ-8	GNR 2011-61 FR GNR 2017-54 B	CF		4	1.A	2,293,694	79.2350	1,835,075	2,316,000	2,301,795		2,954			2.750	2.895	MON	5,308	63,690	03/19/2020	10/16/2047
38379R-WA-7	GNR 2011-61 FR GNR 2017-76 B	CF		4	1.A	5,055,234	73.6050	3,854,623	5,236,926	5,091,564		59			2.600	3.018	MON	11,347	136,160	03/19/2020	12/16/2056
38379R-WZ-2	GNR 2011-61 FR GNR 2017-72 D	CF		4	1.A	7,139,700	66.3430	5,000,293	7,537,000	7,225,535		23,588			2.500	2.942	MON	15,702	188,425	03/19/2020	04/16/2057
38379R-YD-9	GNR 2011-61 FR GNR 2017-69 Z	CF		4	1.A	3,319,961	68.8690	2,516,443	3,653,970	3,388,306		21,319			2.500	3.349	MON	7,612	90,124	12/01/2023	07/16/2059
38379R-ZG-1	GNR 2011-61 FR GNR 2017-89 B	CF		2	1.A	5,572,553	86.2190	5,172,283	5,999,000	5,619,421		47,140			3.000	4.260	MON	14,998	137,475	03/21/2023	07/16/2059
38379R-ZQ-9	GNR 2011-61 FR GNR 2017-90 B	CF		4	1.A	1,104,141	78.0870	866,769	1,110,000	1,106,310		581			2.750	2.820	MON	2,544	30,525	03/19/2020	12/16/2057
38379U-AH-9	GNR 2011-61 FR GNR 2015-189 ZE	CF		4	1.A	2,576,166	85.8280	2,236,053	2,605,280	2,623,332		(2,460)			3.000	2.899	MON	6,513	76,903	12/01/2023	01/16/2057
38379U-FK-7	GNR 2011-61 FR GNR 2016-30 Z	CF		4	1.A	1,972,103	81.6560	1,528,017	1,871,289	1,991,242		(9,001)			3.719	3.069	MON	5,800	68,213	12/01/2023	08/16/2055
38379U-FV-3	GNR 2011-61 FR GNR 2016-24 IO			4	1.A	364,008	2.2390	143,385		173,727		(39,148)			0.587	(4.745)	MON	3,134	67,585	03/19/2020	09/16/2057
38379U-GF-7	GNR 2011-61 FR GNR 2016-22 C	CF		4	1.A	3,113,283	70.5170	2,125,711	3,014,445	3,091,015		(6,053)			3.250	2.979	MON	8,164	97,969	03/19/2020	11/16/2055
38379U-NE-2	GNR 2011-61 FR GNR 2016-45 B	CF		2	1.A	5,138,439	80.9740	4,493,800	5,549,671	5,162,696		25,125			3.000	4.985	MON	13,874	154,350	01/26/2023	02/16/2058
38379U-NX-0	GNR 2011-61 FR GNR 2016-52 Z	CF		4	1.A	1,399,066	75.0780	1,077,012	1,434,530	1,425,751		490			2.998	3.071	MON	3,585	42,303	12/01/2023	03/16/2058
38379U-PN-0	GNR 2011-61 FR GNR 2016-59 E	CF		4	1.A	2,291,813	79.5120	1,757,638	2,210,527	2,265,574		(8,069)			3.498	3.089	MON	6,443	77,333	03/19/2020	10/16/2055
38380J-BY-3	GNR 2011-61 FR GNR 2017-157 B	CF		4	1.A	3,224,525	73.3790	2,493,932	3,398,720	3,278,197		15,903			2.500	3.067	MON	7,081	84,968	03/19/2020	12/16/2059
38380J-GJ-1	GNR 2011-61 FR GNR 2017-171 E	CF		4	1.A	3,803,329	69.7570	2,790,281	4,000,000	3,852,420		14,274			2.500	2.967	MON	8,333	100,000	03/19/2020	09/16/2059
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						177,146,155	XXX	140,565,139	178,919,564	178,239,311		(34,478)	44,373		XXX	XXX	XXX	445,803	5,352,100	XXX	XXX
0109999999. Total - U.S. Government Bonds						3,432,473,044	XXX	3,019,301,551	3,559,271,764	3,440,162,207		337,827	5,040,788		XXX	XXX	XXX	20,775,451	62,432,306	XXX	XXX
168863-CE-6	CHILE Senior Unsecured	C	D		1.G FE	2,056,250	82.4720	1,443,265	1,750,000	2,028,511		(8,166)			3.860	2.919	JD	1,876	67,550	06/19/2020	06/21/2047
168863-DL-9	CHILE Senior Unsecured	C	D	2	1.F FE	24,860,000	76.2070	16,956,086	22,250,000	24,647,306		(62,546)			3.500	2.900	JJ	337,458	778,750	06/19/2020	01/25/2050
168863-DN-5	CHILE Senior Unsecured		D	2	1.F FE	506,210	86.0750	430,373	500,000	504,745		(544)			2.550	2.416	JJ	5,454	12,750	03/25/2021	01/27/2032
168863-DS-4	CHILE Senior Unsecured	C	D	2	1.F FE	7,920,000	76.1660	6,093,291	8,000,000	7,926,579		3,133			3.100	3.169	MN	37,200	248,000	11/17/2021	05/07/2041
29135L-AJ-9	ABU DHABI GOVT Senior Unsecured	C	D		1.C FE	26,926,025	84.1270	19,349,201	23,000,000	26,622,438		(89,430)			3.875	3.004	AO	185,677	891,250	06/22/2020	04/16/2050
455780-CT-1	INDONESIA (REP) Senior Unsecured		D		2.B FE	1,135,000	90.0140	900,143	1,000,000	1,125,552		(2,803)			4.200	3.476	AO	8,867	42,000	06/17/2020	10/15/2050
45846A-AA-8	INTERCHILE Senior Secured		D	2	2.A FE	43,045,000	82.7190	34,741,875	42,000,000	42,710,279		(85,202)			4.500	4.334	JD	5,250	1,890,000	11/17/2021	06/30/2056
46513J-XN-6	STATE OF ISRAEL Senior Unsecured	C	D		1.E FE	22,732,500	71.3260	14,978,452	21,000,000	22,646,413		(41,596)			3.375	2.942	JJ	326,813	708,750	11/17/2021	01/15/2050
698299-BB-9	PANAMA Senior Unsecured		D		2.C FE	1,124,833	67.3970	684,076	1,015,000	1,120,103		(1,917)			4.300	3.712	AO	7,517	43,645	07/28/2021	04/29/2053
698299-BH-6	PANAMA Senior Unsecured		D	2	2.C FE	6,100,000	69.7500	3,487,497	5,000,000	6,014,079		(24,776)			4.500	3.309	AO	46,875	225,000	06/17/2020	04/16/2050
698299-BL-7	PANAMA Senior Unsecured		D	2	2.C FE	10,162,350	60.2350	5,421,155	9,000,000	10,112,274		(15,325)			3.870	3.282	JJ	152,865	348,300	09/22/2020	07/23/2060
698299-BM-5	PANAMA Senior Unsecured		D	2	2.C FE	1,845,000	67.5750	1,013,624	1,500,000	1,825,370		(5,693)			4.500	3.371	AO	16,875	67,500	06/19/2020	04/01/2056
715638-DQ-2	REPUBLIC OF PERU Senior Unsecured		D	2	2.B FE	1,459,396	62.7410	1,019,539	1,625,000	1,464,718		2,228			2.780	3.240	JD	3,765	45,175	07/28/2021	12/01/2060
74727P-AY-7	QATAR STATE OF Senior Unsecured	C	D		1.D FE	6,000,000	101.1860	6,071,174	6,000,000	6,000,000					5.103	5.103	AO	57,834	306,180	04/12/2018	04/23/2048
76721R-AA-6	RIO SMART LIGHT Secured		B		1.B FE	7,295,400	104.7500	7,590,086	7,245,905	7,350,965		(3,599)		59,165	12.250	11.967	MS	249,028	442,336	08/04/2023	09/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80413T-AJ-8	SAUDI INT BOND Senior Unsecured		D		1.E FE	9,153,780	94.8480	7,587,855	8,000,000	9,068,964		(25,744)			5.000	4.119	AO	82,222	400,000	06/17/2020	04/17/2049
80413T-AK-5	SAUDI INT BOND Senior Unsecured		D		1.E FE	2,972,340	100.1140	3,003,431	3,000,000	2,984,060		2,615			4.375	4.489	AO	27,344	131,250	01/09/2019	04/16/2029
91086Q-AV-0	UNITED MEXICAN Senior Unsecured		D		2.B FE	25,471,250	101.4520	20,797,689	20,500,000	24,846,030		(186,593)			6.050	4.217	JJ	585,674	1,240,250	06/17/2020	01/11/2040
91086Q-AZ-1	UNITED MEXICAN Senior Unsecured		D		2.B FE	1,998,145	89.8980	2,000,231	2,225,000	1,998,166		21			5.750	6.405	AO	28,075		12/22/2023	10/12/2110
91086Q-BF-4	UNITED MEXICAN Senior Unsecured		D		2.B FE	3,376,000	83.7800	2,680,958	3,200,000	3,361,548		(4,354)			4.600	4.245	JJ	64,604	147,200	06/19/2020	01/23/2046
91087B-AK-6	UNITED MEXICAN Senior Unsecured		D	2	2.B FE	555,697	96.5760	463,565	480,000	540,510		(6,538)			4.750	2.981	AO	4,053	22,800	08/17/2021	04/27/2032
91087B-AL-4	UNITED MEXICAN Senior Unsecured		D	2	2.B FE	1,294,605	87.2050	1,020,298	1,170,000	1,288,528		(2,297)			5.000	4.356	AO	10,400	58,500	03/25/2021	04/27/2051
B06100-47-4	INTERCHILE Senior Secured		D	2	2.A FE	1,204,910	82.7190	1,158,063	1,400,000	1,210,829		758			4.500	5.574	JD	175	31,500	08/18/2022	06/30/2056
G2182G-AC-7	CK HUTCH INTL 21 Senior Unsecured		D	2	1.F FE	10,450,000	78.6540	7,865,402	10,000,000	10,410,751		(18,906)			3.125	2.816	AO	65,972	312,500	11/17/2021	04/15/2041
M8489S-AK-3	QATAR STATE OF Senior Unsecured		D		1.C FE	5,285,200	97.5180	3,900,725	4,000,000	5,181,702		(30,495)			4.817	3.116	MS	57,269	192,680	06/17/2020	03/14/2049
M87068-AT-5	STATE OF ISRAEL Senior Unsecured		D		1.D FE	38,879,050	72.0390	24,824,491	34,460,000	38,675,303		(60,296)			3.800	3.226	MN	174,597	1,309,480	06/23/2020	05/13/2060
N0431#-AL-4	Aruba government SR NTS		D		2.B PL	13,000,000	99.8580	12,981,597	13,000,000	13,000,000					6.100	6.100	MN	121,153	793,000	05/06/2016	05/06/2024
N0727E-AA-4	Aruba government ARUBA GOVERNMENT		D		2.B PL	22,681,296	103.5000	21,736,242	21,001,200	22,564,036		79,235			10.775	6.315	JD	125,713	1,131,437	05/10/2023	06/12/2027
X93622-GG-1	HUNGARY Senior Unsecured		D		2.C FE	252,750	101.9610	254,903	250,000	252,525		(176)			5.500	5.372	JD	573	13,750	08/04/2022	06/16/2034
Y20721-BB-4	INDONESIA (REP) Senior Unsecured		D		2.B FE	14,673,932	104.2790	12,304,926	11,800,000	14,409,519		(101,463)			5.250	3.576	JJ	282,217	619,500	11/22/2021	01/17/2042
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						314,416,919	XXX	242,760,213	285,372,105	311,891,803		(690,469)		59,165	XXX	XXX	XXX	3,073,395	12,521,033	XXX	XXX
0309999999. Total - All Other Government Bonds						314,416,919	XXX	242,760,213	285,372,105	311,891,803		(690,469)		59,165	XXX	XXX	XXX	3,073,395	12,521,033	XXX	XXX
13063A-5E-0	CALIFORNIA BABS CA TXB-VAR PURP				1.C FE	6,277,276	120.6630	4,826,520	4,000,000	5,867,898		(159,572)			7.500	2.345	AO	75,000	300,000	08/17/2021	04/01/2034
13063B-JC-7	CALIFORNIA BABS CALIFORNIA BABS				1.C FE	915,595	126.4260	657,415	520,000	875,437		(16,701)			7.600	2.570	MN	6,587	39,520	08/17/2021	11/01/2040
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A				1.C	17,714,716	93.9560	16,644,005	17,714,716	17,714,716					4.000	4.033	MON	59,049	59,049	05/17/2017	04/01/2034
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						24,907,587	XXX	22,127,940	22,234,716	24,458,051		(176,273)			XXX	XXX	XXX	140,636	398,569	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						24,907,587	XXX	22,127,940	22,234,716	24,458,051		(176,273)			XXX	XXX	XXX	140,636	398,569	XXX	XXX
167560-PL-9	CHICAGO WTR TXB-BAB CHICAGO WTR TXB-BAB				1.B FE	2,074,920	105.5880	2,111,760	2,000,000	2,049,317		(2,649)			5.720	5.447	JD	9,533	114,400	10/29/2010	12/01/2038
54438C-NZ-1	LOS ANGELES CCD-REF LOS ANGELES CNTY CL	SD			1.B FE	1,794,607	118.5730	1,559,235	1,315,000	1,721,168		(16,033)			6.600	4.082	FA	36,163	86,790	01/18/2019	08/01/2042
544646-ZR-6	LOS ANGELES USD-BABS LOS ANGELES USD	SD			1.D FE	131,834	113.1630	113,163	100,000	117,039		(1,620)			6.758	4.343	JJ	3,379	6,758	10/30/2012	07/01/2034
592112-DR-4	MET GOVT-TXB-B-BABS NASHVILLE GOVT-BABS	CF			1.B FE	9,000,000	104.6610	9,419,490	9,000,000	9,000,000					5.707	5.706	JJ	256,815	513,630	06/04/2010	07/01/2034
718814-ZZ-2	PHOENIX-TXB-BAB-A PHOENIX-TXB-BAB-B	CF			1.B FE	23,841,415	103.8750	24,410,625	23,500,000	23,638,674		(10,634)			5.269	5.145	JJ	619,108	1,268,600	05/28/2010	07/01/2034
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						36,842,776	XXX	37,614,273	35,915,000	36,526,198		(30,936)			XXX	XXX	XXX	924,998	1,990,178	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						36,842,776	XXX	37,614,273	35,915,000	36,526,198		(30,936)			XXX	XXX	XXX	924,998	1,990,178	XXX	XXX
010869-EG-6	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B	@			2.A FE	5,021,541	72.5130	9,756,624	13,455,000	9,283,133		580,279				6.560	N/A			06/19/2014	10/01/2029
010869-EH-4	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B	@			2.A FE	5,919,445	63.1000	11,482,938	18,198,000	10,993,593		692,186				6.610	N/A			06/19/2014	10/01/2031
010869-EJ-0	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B	@			2.A FE	6,821,203	61.6800	14,000,126	22,698,000	12,762,018		812,782				6.690	N/A			06/19/2014	10/01/2032
047870-SN-1	ATLANTA-TXBL-REF-REV ATLANTA-TXBL-REF-REV			2	1.D FE	6,908,067	80.4620	5,531,763	6,875,000	6,899,210		(3,266)			2.257	2.201	MN	25,861	155,169	05/26/2021	11/01/2035
072024-XF-4	BAY AREA TOLL AUTHORITY BAY AREA CA TOLL AUTH				1.C FE	1,500,000	87.3330	1,309,995	1,500,000	1,500,000					1.869	1.869	AO	7,009	28,035	03/03/2021	04/01/2029
114894-ZW-1	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	11,000,000	83.1080	9,141,880	11,000,000	11,000,000					3.477	3.476	AO	95,618	382,470	11/01/2019	10/01/2043
18085P-MT-8	CLARK ARPT-TXB-C-BABS CLARK ARPT-TXB-C-BABS				1.D FE	20,014,459	114.7340	20,606,226	17,960,000	19,670,569		(56,878)			6.820	5.926	JJ	612,436	1,224,872	01/18/2019	07/01/2045
235036-6Z-8	DALLAS FT WORTH INTL AIRPORT DALLAS-FORT WORTH-C			2	1.E FE	1,014,450	79.2580	792,580	1,000,000	1,010,119		(1,324)			3.089	2.924	MN	5,148	30,890	08/26/2020	11/01/2040
250336-EZ-3	DESCHUTES CNTY HOSP FACS AUTH DESCHUTES CO HOSP FAC				1.F FE	6,000,000	77.5270	4,651,620	6,000,000	6,000,000					3.985	3.985	JJ	119,550	239,100	10/09/2020	01/01/2050
295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018			2	1.D	11,313,250	96.6180	10,930,687	11,313,250	11,313,250					4.520	4.520	AO	127,840	511,359	04/16/2018	04/01/2038
353187-EV-5	COUNTY OF FRANKLIN OH FRANKLIN CO -TXBL-REV			2	1.C FE	800,000	65.4530	523,624	800,000	800,000					2.877	2.877	MN	3,836	23,016	10/15/2020	11/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38122N-A8-5	GOLDEN ST TOBACCO -B GOLDEN ST TOBACCO -B				1.D FE	5,000,000	93.1030	4,655,150	5,000,000	5,000,000					1.600	1.600	JD	6,667	80,000	09/30/2021	06/01/2026
38122N-B4-3	GOLDEN ST TOBACCO -B GOLDEN ST TOBACCO -B				1.D FE	3,000,000	85.6440	2,569,320	3,000,000	3,000,000					2.346	2.346	JD	5,865	70,380	09/30/2021	06/01/2030
38122N-D3-3	GOLDEN ST TOBACCO -B GOLDEN ST TOBACCO-A1			2	1.F FE	2,000,000	82.5040	1,650,080	2,000,000	2,000,000					3.037	3.037	JD	5,062	30,370	12/08/2021	06/01/2032
38122N-D4-1	GOLDEN ST TOBACCO -B GOLDEN ST TOBACCO-A1			2	1.G FE	11,228,686	78.5820	8,958,348	11,400,000	11,249,499		11,008			3.487	3.634	JD	33,127	397,518	01/26/2022	06/01/2036
38122N-D5-8	GOLDEN ST TOBACCO -B GOLDEN ST TOBACCO-A1			2	1.G FE	2,500,000	75.0710	1,876,775	2,500,000	2,500,000					3.714	3.713	JD	7,738	92,850	12/08/2021	06/01/2041
414008-CU-4	HARRIS COUNTY CULTURAL EDUCATI HARRIS CO CULTURAL				1.F FE	7,491,314	79.7010	5,929,754	7,440,000	7,482,036		(3,004)			3.344	3.284	MN	31,790	248,794	10/22/2020	11/15/2037
45506D-6P-5	INDIANA FIN AUTH-TXBL INDIANA ST FIN AUTH R				1.D FE	1,000,000	85.1280	851,280	1,000,000	1,000,000					3.287	3.287	MS	10,957	32,870	10/30/2019	03/01/2034
45506D-6Q-3	INDIANA FIN AUTH-TXBL INDIANA ST FIN AUTH R				1.D FE	1,020,000	84.5450	862,359	1,020,000	1,020,000					3.630	3.630	MS	12,342	37,026	10/30/2019	03/01/2039
45506E-CH-4	INDIANA FIN AUTH-TXBL INDIANA FIN AUTH-TXBL				1.F FE	4,000,000	79.7860	3,191,440	4,000,000	4,000,000					2.672	2.671	JJ	53,440	106,880	10/01/2021	07/01/2034
45506E-CJ-0	INDIANA FIN AUTH-TXBL INDIANA FIN AUTH-TXBL				1.F FE	4,000,000	82.3860	3,295,440	4,000,000	4,000,000					2.772	2.772	JJ	55,440	110,880	10/01/2021	07/01/2035
45506E-CK-7	INDIANA FIN AUTH-TXBL INDIANA FIN AUTH-TXBL				1.F FE	4,000,000	82.1530	3,286,120	4,000,000	4,000,000					2.872	2.872	JJ	57,440	114,880	10/01/2021	07/01/2036
47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A				1.G FE	14,331,768	103.4710	14,654,263	14,162,736	14,301,768		(2,558)			6.730	6.729	MON	55,601	953,152	05/26/2010	06/10/2055
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS				1.B	11,650,758	102.0620	11,890,965	11,650,758	11,650,758					5.242	5.299	MON	35,626	610,733	07/12/2010	12/10/2032
487312-AC-4	KEENAN FT DETRIC Unsecured				1.C FE	12,778,303	98.4500	12,580,229	12,778,303	12,778,303					5.896	5.896	MN	96,269	753,409	01/19/2011	05/15/2033
487312-AD-2	KEENAN FT DETRIC SECD REV BDS SER 2019	C			1.D FE	8,000,000	80.8670	6,469,387	8,000,000	8,000,000					4.166	4.165	MN	42,586	333,280	04/03/2019	11/15/2048
544495-UG-7	L A WTR & PWR-BABS L A WTR & PWR-BABS	CF			1.D FE	12,000,000	105.2870	12,634,440	12,000,000	12,000,000					5.716	5.716	JJ	342,960	685,920	05/20/2010	07/01/2039
544495-WA-8	L A WTR & PWR-BABS LA DEPT WTR/PWR-BABS	CF			1.C FE	11,000,000	120.2430	13,226,730	11,000,000	11,000,000					6.603	6.602	JJ	363,165	726,330	12/01/2010	07/01/2050
575579-WW-3	MASSACHUSETTS BAY TRANSPORTATI MASS BAY TRANS AUTH				1.B FE	3,374,390	104.7040	2,669,952	2,550,000	3,203,903		(40,293)			5.869	3.381	JJ	74,830	149,660	07/08/2019	07/01/2040
64971M-T4-4	NYC FIN AUTH NYC TRANSL FIN-QSCB				1.A FE	5,052,949	100.2750	5,013,750	5,000,000	5,014,237		(3,826)			5.267	5.173	MN	43,892	263,350	05/19/2010	05/01/2027
64972F-K8-8	NYC MUN WTR FIN -BABS NYC MUN WTR-BABS	CF			1.B FE	2,781,047	111.8860	2,819,527	2,520,000	2,716,969		(6,401)			5.952	5.275	JD	6,666	149,990	05/06/2010	06/15/2042
66285W-E5-1	N TEX TWY AUTH-BABS N TX TOLL AUTH-TXBL			2	1.D FE	9,000,000	76.0430	6,843,870	9,000,000	9,000,000					3.011	3.010	JJ	135,495	270,990	05/06/2021	01/01/2043
66285W-FB-7	N TEX TWY AUTH-BABS N TX HWY-TXB-B				1.D FE	2,386,885	120.0320	2,310,616	1,925,000	2,377,655		(9,230)			6.718	4.895	JJ	64,661	64,661	03/30/2023	01/01/2049
686507-CW-2	ORLANDO UTILITIES COMMISSION ORLANDO UTL BABS	CF			1.C FE	20,000,000	105.7390	21,147,800	20,000,000	20,000,000					5.662	5.662	AO	283,100	1,132,400	01/21/2010	10/01/2040
697388-AM-8	PALO ALTO CALIF WTR REV PALO ALTO-A-BABS			2	1.B FE	10,853,393	100.0810	10,823,760	10,815,000	10,835,507		(1,707)			5.950	5.922	JD	53,624	643,493	10/07/2009	06/01/2035
702274-AW-1	PASADENA CALIF PUB FING AUTH PASADENA PUB FIN-BABS				1.C FE	2,397,881	119.2330	2,408,507	2,020,000	2,386,209		(11,673)			7.148	5.384	MS	48,130	72,195	03/30/2023	03/01/2043
702274-BD-2	PASADENA CALIF PUB FING AUTH PASADENA FING-TXB-D	SD			1.C FE	630,936	120.9700	556,462	460,000	608,511		(4,750)			7.148	4.596	MS	10,960	32,881	10/23/2018	03/01/2043
73358W-EK-6	PORT AUTH-174TH PORT AUTH NY/NJ #168				1.D FE	23,500,000	100.6010	23,641,235	23,500,000	23,500,000					4.926	4.926	AO	289,403	1,157,610	09/27/2011	10/01/2051
786744-JH-6	SAGINAW HOSPITAL FINANCE AUTH SAGINAW MI HOSP -K			2	1.E FE	3,650,000	64.2470	2,345,016	3,650,000	3,650,000					3.385	3.384	JJ	61,776	123,553	02/28/2020	07/01/2050
792905-DV-0	HOUSING & REDEV AUTH OF ST PAU ST PAUL HSG-B-TXBL				1.F FE	2,000,000	97.5140	1,950,280	2,000,000	2,000,000					4.089	4.089	JJ	40,890	81,780	05/29/2015	07/01/2026
792905-DW-8	HOUSING & REDEV AUTH OF ST PAU ST PAUL HSG-B-TXBL				1.F FE	2,000,000	96.4200	1,928,400	2,000,000	2,000,000					4.189	4.189	JJ	41,890	83,780	05/29/2015	07/01/2027
79765R-SV-2	SAN FRANCISCO WTR-BAB SAN FRANCISCO UTILS-B	CF			1.D FE	9,895,200	105.7000	10,570,000	10,000,000	9,935,655		4,395			6.000	6.085	MN	100,000	600,000	06/10/2010	11/01/2040
79765R-TL-3	SAN FRANCISCO WTR-BAB SAN FRANCISCO WTR-BAB	CF			1.D FE	37,782,442	122.8890	45,253,874	36,825,000	37,590,644		(24,304)			6.950	6.740	MN	426,556	2,559,338	10/23/2018	11/01/2050
83755V-L5-1	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH				1.E FE	1,000,000	79.0780	790,780	1,000,000	1,000,000					3.693	3.693	JJ	18,465	36,930	11/06/2019	07/01/2042
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS				1.D	10,005,000	108.1210	10,817,514	10,005,000	10,005,000					6.350	6.349	MS	187,066		09/16/2010	09/15/2042
882667-AZ-1	TX ST PRIV ACTIVITY-B TX ST PRIV ACTIVITY-B				2.B FE	3,000,000	80.9530	2,428,590	3,000,000	3,000,000					3.922	3.922	JD	327	117,660	12/11/2019	12/31/2049
91412G-DZ-5	UNIVERSITY OF CALIFORNIA UNIV CA REVS-BABS				1.D FE	2,065,995	108.7430	1,832,320	1,685,000	1,989,503		(16,737)			5.946	4.168	MN	12,802	100,190	01/18/2019	05/15/2045
91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS				2.A	11,923,570	106.7410	12,727,282	11,923,570	11,923,570					6.270	6.352	MON	43,610	447,322	11/12/2008	11/10/2033
914440-KJ-0	UNIV MA BLDG-BABS UNIV MA BLDG-BABS			2	1.C FE	620,000	100.0280	620,174	620,000	620,000					6.423	6.422	MN	6,637	39,823	10/15/2009	05/01/2029
915137-5F-6	UNIV TX REVS-C-BABS UNIV TX REVS-D-BABS				1.A FE	2,241,265	102.0610	2,092,251	2,050,000	2,170,750		(6,859)			5.134	4.521	FA	39,760	105,247	08/20/2010	08/15/2042
915217-RY-1	UNIVERSITY OF VIRGINIA UNIV VA-TXB	CF			1.A FE	12,731,985	112.4520	14,056,500	12,500,000	12,666,514		(6,326)			6.200	6.066	MS	258,333	775,000	04/16/2009	09/01/2039
940093-2L-0	WASHINGTON ST UNIV WASHINGTON UNIV-BABS				1.F FE	4,873,520	120.6760	4,827,040	4,000,000	4,872,376		(1,144)			7.399	5.126	AO	73,990		12/22/2023	04/01/2041
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						375,079,702	XXX	387,785,643	404,799,617	389,281,259		1,900,370			XXX	XXX	XXX	4,536,236	16,988,036	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31298G-PM-6	FG G18711 FG C47628			4	1.A	1,152	103.3840	1,065	1,031	1,142		(10)			6.000	1.514	MON	5	62	08/31/2011	02/01/2031
3132DP-UJ-5	FR SB8040 FR SD2385				1.A	18,978,662	91.8920	18,897,072	20,564,367	19,013,625		34,964			3.500	4.621	MON	59,979	359,876	06/28/2023	07/01/2052
3132DP-UN-6	FR SB8040 FR SD2389				1.A	20,671,614	92.7260	20,760,789	22,389,292	20,679,330		7,717			3.500	4.670	MON	65,302	391,813	06/28/2023	05/01/2052
3132DQ-KZ-8	FR SB8040 FR SD3012				1.A	16,879,554	89.0340	17,147,871	19,259,965	16,917,978		38,424			3.000	4.872	MON	48,150	192,600	08/01/2023	05/01/2052
3132DQ-NN-2	FR SB8040 FR SD3097				1.A	124,021,114	91.7920	133,265,491	145,182,079	124,202,345		181,231			3.500	5.579	MON	423,448	560,170	11/14/2023	06/01/2052
3133BB-B7-3	FR SB8040 FR QE1862				1.A	53,109,382	91.7920	57,421,726	62,556,372	53,179,911		70,529			3.500	5.770	MON	182,456	182,456	11/02/2023	05/01/2052
31358S-4Z-1	FANNIE MAE FNMA_01-T1 FNGT 2001-T1 A2			4	1.A	352,662	99.2770	348,587	351,126	351,126					4.885	5.625	MON	1,429	16,825	01/25/2001	10/25/2040
3136A4-ZR-3	FNR 2012-25 RA FNR 2012-25 RA				1.A		0.0310										MON			01/31/2023	03/25/2042
31371H-F2-9	Fannie Mae Pool FN 252285			4	1.A	10,551	100.9910	9,127	9,037	9,534		(109)			7.000	3.591	MON	53	632	08/31/2011	12/01/2028
31376Z-UY-7	Fannie Mae Pool FN			4	1.A	1,084	101.2440	1,096	1,083	1,083					3.550	5.829	MON	3	44	04/11/1997	04/01/2027
31379H-QZ-6	Fannie Mae Pool FN 419972			4	1.A	1,476	103.3670	1,331	1,288	1,362		(24)			6.500	1.749	MON	7	84	08/31/2011	04/01/2028
31394C-7F-3	FNGT 2005-T1 A3 FNGT 2005-T1 A3				1.B FE	2	2.9520	544,666		2							MON		8,413	01/31/2023	05/25/2035
31394D-JW-1	FANNIEMAE WHOLE LOAN FNMA_05-W FNW 2005-W2 A8			4	1.A	706,414	101.3290	729,943	720,371	712,848		(217)			5.410	5.663	MON	3,248	38,972	03/23/2005	05/25/2035
31396W-LT-1	FNW 2007-W5 2A3 FNW 2007-W5 1A3				6. *		0.0320	450							0.010		MON	95		01/31/2023	06/25/2037
31396W-LU-8	FNW 2007-W5 2A3 FNW 2007-W5 2A3				1.A		0.0330	50							0.010		MON	10		01/31/2023	06/25/2037
31396X-E6-7	FNR 2012-25 RA FNR 2007-106 A5				6. *		0.0500	639									MON			01/31/2023	10/25/2037
3140MG-MF-5	Fannie Mae Pool FN BV3057				1.A	11,005,773	92.7010	11,025,999	11,894,115	11,020,002		14,229			3.500	4.641	MON	34,691	208,147	06/23/2023	02/01/2052
3140MP-6W-6	Fannie Mae Pool FN BV9884				1.A	41,489,335	91.7920	45,583,845	49,659,949	41,544,870		55,535			3.500	5.850	MON	144,842	144,842	10/27/2023	06/01/2052
3140MQ-A8-2	Fannie Mae Pool FN BV9930				1.A	12,152,071	91.7920	12,145,220	13,231,245	12,174,620		22,549			3.500	4.622	MON	38,591	231,547	06/21/2023	06/01/2052
3140QK-BN-7	Fannie Mae Pool FN CB0044				1.A	46,370,802	89.0360	46,217,298	51,908,371	46,417,056		46,253			3.000	4.546	MON	129,771	778,626	06/21/2023	04/01/2051
3140QP-AA-5	Fannie Mae Pool FN CB3600				1.A	102,534,808	91.9590	105,003,099	114,185,274	102,723,548		188,740			3.500	4.859	MON	333,040	1,665,202	07/06/2023	05/01/2052
3140QP-E3-7	Fannie Mae Pool FN CB3753				1.A	115,855,025	94.7980	126,443,785	133,382,292	115,965,237		110,212			4.000	5.824	MON	444,608	444,608	10/24/2023	06/01/2052
3140XD-TN-6	Fannie Mae Pool FN FM9556				1.A	12,973,149	88.5750	13,139,531	14,834,403	12,998,440		25,291			3.000	4.967	MON	37,086	148,344	08/08/2023	11/01/2051
3140XF-5F-4	Fannie Mae Pool FN FS0845				1.A	38,628,813	88.5130	38,586,602	43,594,499	38,705,284		76,472			3.000	4.673	MON	108,986	435,945	07/17/2023	02/01/2052
3140XG-JS-9	Fannie Mae Pool FN FS1172				1.A	9,731,078	88.5430	9,914,346	11,197,213	9,745,853		14,775			3.000	4.893	MON	27,993	111,972	08/02/2023	11/01/2051
3140XH-BG-1	Fannie Mae Pool FN FS1838				1.A	15,955,639	89.1680	16,434,411	18,430,844	15,987,284		31,644			3.000	4.956	MON	46,077	184,308	08/03/2023	12/01/2051
3140XM-BW-5	Fannie Mae Pool FN FS5452				1.A	66,747,755	92.0470	72,095,847	78,325,198	66,839,009		91,254			3.500	5.603	MON	228,448	456,897	10/05/2023	06/01/2052
31418E-DE-7	Fannie Mae Pool FN MA4600				1.A	44,481,052	91.7420	45,811,350	49,934,877	44,555,380		74,329			3.500	4.915	MON	145,643	582,574	08/14/2023	05/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						752,658,967	XXX	791,531,236	861,614,291	753,746,869		1,083,788			XXX	XXX	XXX	2,503,856	7,145,064	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,127,738,669	XXX	1,179,316,879	1,266,413,908	1,143,028,128		2,984,158			XXX	XXX	XXX	7,040,092	24,133,100	XXX	XXX
000000-00-0	GOLDMAN SACHS GP Senior Unsecured				1.F FE	14,667,041	103.3670	11,409,610	11,038,015	13,400,744		(227,539)		424,103	4.880	2.351	AUG	203,099	532,164	04/20/2021	08/16/2033
000000-00-0	THERMO FISHER Senior Unsecured			2	1.G FE	6,513,451	71.9120	4,762,563	6,622,809	6,532,844		2,337		198,229	1.875	1.932	OCT	30,959	118,924	04/20/2021	10/01/2049
00003#-AC-7	A&E TELEVISION NETWORKS LLC SR NTS SER C				1.G YE	15,422,175	98.6330	15,288,039	15,500,000	15,493,453		9,895			3.780	3.847	FA	209,948	585,900	10/01/2015	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS LLC SR NTS SER D				1.G YE	5,000,000	97.1270	4,856,329	5,000,000	5,000,000					3.980	3.980	FA	71,308	199,000	08/22/2012	08/22/2027
001055-AD-4	AFLAC INC Senior Unsecured	C			1.G FE	26,898,610	113.3910	22,676,972	19,999,000	25,551,769		(234,851)			6.900	4.451	JD	53,664	1,379,931	05/16/2018	12/17/2039
001055-AQ-5	AFLAC INC Senior Unsecured			2	1.G FE	16,735,608	95.3420	14,439,525	15,145,000	15,879,027		(284,327)			2.875	0.939	AO	91,922	435,419	12/14/2020	10/15/2026
001055-AR-3	AFLAC INC Senior Unsecured	C		2	1.G FE	24,332,370	82.5930	20,648,215	25,000,000	24,425,640		14,783			4.000	4.156	AO	211,111	1,000,000	01/18/2017	10/15/2046
001055-AV-4	AFLAC INC Senior Unsecured				1.G FE	5,017,170	99.3060	3,962,238	3,989,928	3,989,928				(296,766)	1.159	1.159	AO	9,377	46,019	10/12/2018	10/18/2030
001055-AW-2	AFLAC INC Senior Unsecured				1.G FE	11,773,625	98.0740	9,182,737	9,363,030	9,363,030				(696,412)	1.488	1.488	AO	28,251	138,647	10/12/2018	10/18/2033
0010EP-AF-5	AEP TEXAS INC Senior Unsecured				2.A FE	10,593,858	108.5500	10,355,692	9,540,000	10,023,274		(39,001)			6.650	5.923	FA	239,666	634,410	11/20/2006	02/15/2033
00115A-AH-2	AEP TRANSMISSION COMPANY LLC Senior Unsecured	C		2	1.F FE	2,993,060	80.6260	2,418,782	3,000,000	2,993,954		154			3.750	3.763	JD	9,375	112,500	05/07/2018	12/01/2047
001192-AH-6	SOUTHERN GAS Senior Unsecured	C		2	2.A FE	4,618,391	102.2810	3,411,056	3,335,000	4,480,212		(41,750)			5.875	3.204	MS	57,691	157,979	07/01/2021	03/15/2041
001306-AB-5	AHS HOSPITAL CORP Unsecured	C			1.D FE	2,010,906	97.4420	1,790,990	1,838,000	1,991,564		(4,217)			5.024	4.418	JJ	46,171	92,341	01/18/2019	07/01/2045
001306-AC-3	AHS HOSPITAL CORP BDS SER 2021	C		2	1.D FE	5,875,365	66.1270	3,967,648	6,000,000	5,882,475		2,629			2.780	2.881	JJ	83,400	166,800	03/18/2021	07/01/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00138C-AU-2	COREBRIDGE GF Senior Secured				1.F FE	999,000	101.3210	1,013,213	1,000,000	999,152		152			5.750	5.787	JJ	28,431		06/28/2023	07/02/2026
00206R-BH-4	AT&T INC Senior Unsecured	C		2	2.B FE	7,964,005	87.3130	6,813,041	7,803,000	7,923,229		(4,575)			4.300	4.175	JD	14,912	335,529	09/30/2013	12/15/2042
00206R-CP-5	AT&T INC Senior Unsecured	RA		2	2.B FE	14,718,699	94.9730	14,245,905	15,000,000	14,795,309		12,383			4.500	4.649	MN	86,250	675,000	08/10/2022	05/15/2035
00206R-DE-9	AT&T INC Senior Unsecured				2.B FE	7,359,753	103.5320	7,226,519	6,980,000	7,285,003		(11,469)			6.350	5.920	MS	130,507	443,230	03/03/2016	03/15/2040
00206R-DG-4	AT&T INC Senior Unsecured	C			2.B FE	6,356,400	110.2040	5,057,273	4,589,000	6,123,396		(64,514)			6.375	3.697	MS	97,516	292,549	06/17/2020	03/01/2041
00206R-DR-0	AT&T INC Senior Unsecured	C		2	2.B FE	27,343,197	100.5700	27,153,776	27,000,000	27,311,817		(928)			5.250	5.112	MS	472,500	1,312,500	12/19/2022	03/01/2037
00206R-DS-8	AT&T INC Senior Unsecured	C		2	2.B FE	4,226,158	100.0350	4,251,487	4,250,000	4,228,982		442			5.450	5.488	MS	77,208	231,625	01/31/2017	03/01/2047
00206R-DT-6	AT&T INC Senior Unsecured			2	2.B FE	23,396,250	101.2920	21,271,417	21,000,000	23,276,516		(36,403)			5.700	4.982	MS	399,000	1,197,000	06/17/2020	03/01/2057
00206R-FS-6	AT&T INC Senior Unsecured			2	2.B FE	7,582,756	93.9950	7,049,591	7,500,000	7,579,689		(829)			5.300	5.233	FA	151,271	397,500	11/30/2018	08/15/2058
00206R-FU-1	AT&T INC Senior Unsecured			2	2.B FE	5,060,192	96.5700	4,828,509	5,000,000	5,055,774		(1,045)			5.150	5.072	FA	97,993	257,500	11/30/2018	02/15/2050
00206R-FW-7	AT&T INC Senior Unsecured	C		2	2.B FE	10,247,756	96.7430	9,674,254	10,000,000	10,200,706		(11,074)			4.900	4.691	FA	186,472	490,000	07/18/2019	08/15/2037
00206R-GL-0	AT&T INC Senior Unsecured			2	2.B FE	19,997,525	97.8090	17,900,096	18,301,000	19,454,858		(281,105)			4.100	2.386	FA	283,462	750,341	01/18/2022	02/15/2028
00206R-GQ-9	AT&T INC Senior Unsecured	RA		2	2.B FE	5,318,065	97.9890	4,899,443	5,000,000	5,195,101		(29,361)			4.300	3.558	FA	81,222	215,000	07/18/2019	02/15/2030
00206R-JL-7	AT&T INC Senior Unsecured			2	2.B FE	8,221,059	91.2060	7,729,675	8,475,000	8,245,731		5,781			4.850	5.058	JJ	189,534	411,038	05/15/2019	07/15/2045
00206R-JW-3	AT&T INC Senior Unsecured			2	2.B FE	9,857,136	86.1590	11,887,757	13,797,519	11,042,095		123,842		343,906	2.600	4.466	MAY	221,888	350,091	10/28/2022	05/19/2038
00206R-KD-3	AT&T INC Senior Unsecured			2	2.B FE	4,997,600	75.7740	3,788,694	5,000,000	4,997,857		81			3.100	3.103	FA	64,583	155,000	07/27/2020	02/01/2043
00206R-KE-1	AT&T INC Senior Unsecured			2	2.B FE	2,498,029	71.8800	1,797,000	2,500,000	2,498,168		39			3.300	3.304	FA	34,375	82,500	12/22/2020	02/01/2052
00206R-KH-4	AT&T INC Senior Unsecured			2	2.B FE	3,495,916	82.7320	2,895,629	3,500,000	3,497,008		323			2.250	2.261	FA	32,813	78,750	09/29/2020	02/01/2032
00206R-KJ-0	AT&T INC Senior Unsecured			1	2.B FE	611,476	72.6690	446,917	615,000	611,623		64			3.500	3.530	MS	6,338	21,525	09/09/2021	09/15/2053
00206R-LV-2	AT&T INC Senior Unsecured			1	2.B FE	1,164,837	71.8350	841,908	1,172,000	1,165,053		93			3.650	3.680	MS	12,596	42,778	09/09/2021	09/15/2059
002824-AV-2	ABBOTT LABS Senior Unsecured	C			1.D FE	5,655,982	114.6040	6,566,797	5,730,000	5,677,240		2,042			6.000	6.093	AO	85,950	343,800	03/26/2009	04/01/2039
002824-BB-5	ABBOTT LABS Senior Unsecured			2	1.D FE	15,348,465	97.9510	13,713,200	14,000,000	14,324,728		(338,335)			2.950	0.512	MS	121,606	413,000	12/14/2020	03/15/2025
002824-BF-6	ABBOTT LABS Senior Unsecured	RA		2	1.D FE	12,917,766	98.5250	11,361,903	11,532,000	12,165,150		(251,711)			3.750	1.593	MN	37,239	402,450	09/28/2023	11/30/2026
002824-BG-4	ABBOTT LABS Senior Unsecured	RA		2	1.D FE	34,072,108	102.5820	33,345,237	32,506,000	33,806,267		(97,649)			4.750	4.287	MN	132,959	1,069,035	12/12/2023	11/30/2036
002824-BH-2	ABBOTT LABS Senior Unsecured			2	1.D FE	199,009	102.5530	205,106	200,000	199,043		34			4.900	4.935	MN	844	9,800	02/17/2023	11/30/2046
002824-BQ-2	ABBOTT LABS Senior Unsecured			2	1.D FE	3,815,007	84.7550	3,390,194	4,000,000	3,864,516		19,371			1.400	1.958	JD	156	56,000	05/27/2021	06/30/2030
00287Y-AM-1	ABBVIE INC Senior Unsecured	C			1.G FE	3,185,288	93.0260	3,023,358	3,250,000	3,176,035		167			4.400	4.568	MN	21,847	115,500	06/21/2023	11/06/2042
00287Y-AQ-2	ABBVIE INC Senior Unsecured			2	1.G FE	13,285,375	98.2590	13,264,981	13,500,000	13,296,809		6,964			3.600	4.745	MN	63,450	126,000	12/18/2023	05/14/2025
00287Y-AR-0	ABBVIE INC Senior Unsecured			2	1.G FE	17,398,462	97.9490	17,141,142	17,500,000	17,401,501		(2,738)			4.500	4.551	MN	102,813	697,500	12/12/2023	05/14/2035
00287Y-AS-8	ABBVIE INC Senior Unsecured	C		2	1.G FE	12,633,948	95.4230	12,166,422	12,750,000	12,643,248		2,763			4.700	4.762	MN	78,235	599,250	01/26/2023	05/14/2045
00287Y-AV-1	ABBVIE INC Senior Unsecured			2	1.G FE	1,378,543	95.8380	1,437,566	1,500,000	1,382,178		3,634			4.300	5.167	MN	8,421	32,250	06/21/2023	05/14/2036
00287Y-BD-0	ABBVIE INC Senior Unsecured			2	1.G FE	3,990,492	98.0760	3,334,597	3,400,000	3,955,293		(15,147)			4.875	3.799	MN	21,640	165,750	07/21/2021	11/14/2048
00287Y-BF-5	ABBVIE INC Senior Unsecured			2	1.G FE	2,387,358	99.5280	1,990,562	2,000,000	2,239,643		(49,657)			4.250	1.552	MN	11,097	85,000	12/23/2020	11/14/2028
00287Y-BX-6	ABBVIE INC Senior Unsecured	C		2	1.G FE	13,931,250	93.5150	11,689,379	12,500,000	13,464,439		(161,296)			3.200	1.757	MN	44,444	400,000	01/19/2021	11/21/2029
00287Y-BZ-1	ABBVIE INC Senior Unsecured			2	1.G FE	14,246,100	97.7860	14,667,950	15,000,000	14,660,695		363,994			2.600	5.241	MN	43,333	390,000	11/08/2022	11/21/2024
00287Y-CA-5	ABBVIE INC Senior Unsecured	C		2	1.G FE	22,153,798	90.6580	18,779,873	20,715,000	21,968,335		(59,211)			4.050	3.519	MN	93,218	805,444	03/25/2021	11/21/2039
00287Y-CY-3	ABBVIE INC Senior Unsecured			2	1.G FE	2,699,064	98.2050	2,946,149	3,000,000	2,702,043		2,979			4.550	5.762	MS	40,192		11/16/2023	03/15/2035
00287Y-CZ-0	ABBVIE INC Senior Unsecured			2	1.G FE	7,791,537	94.9250	6,644,776	7,000,000	7,712,364		(26,525)			4.625	3.844	AO	80,938	323,750	11/17/2020	10/01/2042
00287Y-DA-4	ABBVIE INC Senior Unsecured			2	1.G FE	2,871,590	97.5100	2,827,792	2,900,000	2,873,855		729			4.850	4.920	JD	6,251	140,650	11/17/2020	06/15/2044
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME F SR SECD NTS SER D				1.A FE	15,848,179	89.2030	14,272,438	16,000,000	15,857,634		9,456			3.700	3.815	FA	231,867	573,500	03/31/2023	08/10/2032
003009-B8-5	ABERDEEN ASIA PACIFIC INCOME F SR SECD NTS SER E				1.A FE	8,000,000	86.5140	6,921,117	8,000,000	8,000,000					3.730	3.730	JD	9,947	298,400	05/24/2019	06/19/2034
00440E-AH-0	ACE INA HOLDINGS Senior Unsecured				1.F FE	20,483,728	116.7940	22,967,463	19,665,000	20,224,298		(37,026)			6.700	6.327	MN	168,354	1,317,555	09/08/2015	05/15/2036
00440E-AQ-0	ACE INA HOLDINGS Senior Unsecured	C			1.F FE	9,748,021	91.1110	7,721,636	8,475,000	9,607,102		(42,252)			4.150	3.211	MS	105,514	351,713	05/27/2021	03/13/2043
00440E-AV-9	ACE INA HOLDINGS Senior Unsecured			2	1.F FE	25,337,718	97.2400	23,611,746	24,282,000	24,781,235		(282,017)			3.350	2.299	MN	131,055	681,122	12/07/2023	05/03/2026
00440E-AW-7	ACE INA HOLDINGS Senior Unsecured	C		2	1.F FE	6,957,283	94.3370	6,532,833	6,925,000	6,951,358		(896)			4.350	4.320	MN	48,533	301,238	04/01/2016	11/03/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774C-AB-3	AECOM TECHNOLOGY Senior Unsecured			2	3.C FE	6,749,438	99.4310	6,858,750	6,898,000	6,776,212		27,067			5.125	5.731	MS	104,093	353,523	03/09/2023	03/15/2027
00817Y-AF-5	AETNA INC Senior Unsecured				2.B FE	10,323,290	112.0920	11,209,242	10,000,000	10,304,351		(17,421)			6.625	6.254	JD	29,444	662,500	08/10/2022	06/15/2036
00817Y-AG-3	AETNA INC Senior Unsecured				2.B FE	3,168,210	112.5460	3,376,392	3,000,000	3,167,581		(629)			6.750	6.148	JD	9,000	101,250	11/21/2023	12/15/2037
00817Y-AZ-1	AETNA INC Senior Unsecured			2	2.B FE	3,395,904	78.3510	2,350,544	3,000,000	3,363,608		(10,579)			3.875	3.134	FA	43,917	116,250	08/10/2021	08/15/2047
00912X-AY-0	AIR LEASE CORP Senior Unsecured	RA		2	2.B FE	1,978,900	94.7890	1,895,780	2,000,000	1,990,825		2,136			3.625	3.752	JD	6,042	72,500	11/13/2017	12/01/2027
00914A-AJ-1	AIR LEASE CORP Senior Unsecured				2.B FE	8,518,005	95.3400	8,580,605	9,000,000	8,527,646		9,641			2.875	5.635	JJ	119,313		12/18/2023	01/15/2026
00914A-AL-6	AIR LEASE CORP Senior Unsecured			2	2.B FE	28,716,375	99.5390	29,861,841	30,000,000	29,872,657		1,021,066			0.700	4.268	FA	79,333	210,000	12/07/2022	02/15/2024
00914A-AQ-5	AIR LEASE CORP Senior Unsecured			2	2.B FE	3,910,250	87.5310	4,376,542	5,000,000	4,091,494		161,248			2.100	6.699	MS	35,000	105,000	11/14/2022	09/01/2028
00914A-AS-1	AIR LEASE CORP Senior Unsecured	RA		2	2.B FE	18,714,459	84.7970	18,655,237	22,000,000	18,825,981		83,162			2.875	5.030	JJ	291,653	258,750	12/12/2023	01/15/2032
010392-EC-8	ALABAMA POWER CO Senior Unsecured	RA			1.G FE	9,271,520	103.4660	9,311,942	9,000,000	9,135,624		(11,302)			5.700	5.487	FA	193,800	513,000	09/22/2005	02/15/2033
010392-FG-8	ALABAMA POWER CO Senior Unsecured	RA			1.G FE	2,918,250	83.7590	2,512,772	3,000,000	2,932,983		2,424			4.100	4.279	JJ	56,717	123,000	03/17/2017	01/15/2042
010392-FU-7	ALABAMA POWER CO Senior Unsecured			2	1.E FE	1,493,160	81.1850	1,217,772	1,500,000	1,495,327		658			1.450	1.499	MS	6,404	21,750	08/24/2020	09/15/2030
01185*-AA-3	ALASKA VENTURES LLC SR SECD NTS				2.C PL	13,169,029	97.1700	12,796,317	13,169,029	13,169,029					4.670	4.698	MJSD	1,708	614,994	12/18/2017	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SR SECD NTS				2.C PL	2,031,179	97.0110	1,970,477	2,031,179	2,031,179					4.670	4.696	MJSD	263	94,856	08/12/2019	06/30/2033
012873-AK-1	OVINTIV INC Senior Unsecured				2.C FE	9,535,098	110.1580	9,473,615	8,600,000	9,188,900		(48,509)			7.375	6.254	MN	105,708	634,250	04/17/2023	11/01/2031
01400E-AC-7	ALCON FINANCE CO SENIOR			2	2.B FE	9,928,374	80.5450	7,571,238	9,400,000	9,881,462		(11,743)			3.800	3.493	MS	97,238	357,200	10/04/2019	09/23/2049
017175-AF-7	ALLEGHANY CORP Senior Unsecured				1.E FE	19,853,960	75.4460	15,089,190	20,000,000	19,861,074		2,993			3.250	3.288	FA	245,556	650,000	08/26/2021	08/15/2051
018522-A@-1	ALLETE INC 1ST MTG				1.F Z	4,578,750	104.7620	4,714,289	4,500,000	4,575,093		(3,657)			5.690	5.500	MS	85,350	256,050	01/20/2023	03/01/2036
018522-D#-6	ALLETE INC 1ST MTG				1.F	10,000,000	106.7930	10,679,259	10,000,000	10,000,000					6.000	6.000	AO	126,667	600,000	02/17/2010	04/15/2040
020002-AJ-0	ALLSTATE CORP Senior Unsecured	C			2.A FE	9,212,720	111.4810	8,918,507	8,000,000	8,851,145		(37,137)			6.900	5.799	MN	70,533	552,000	05/24/2010	05/15/2038
020002-AS-0	ALLSTATE CORP Senior Unsecured	RA			2.A FE	5,260,875	104.0410	5,462,167	5,250,000	5,256,260		(387)			5.550	5.536	MN	42,088	291,375	05/10/2005	05/09/2035
020002-AT-8	ALLSTATE CORP Senior Unsecured	C			2.A FE	5,085,000	106.7720	5,338,623	5,000,000	5,052,890		(2,892)			5.950	5.828	AO	74,375	297,500	11/03/2006	04/01/2036
020002-AY-7	ALLSTATE CORP Senior Unsecured	C			2.A FE	3,593,076	89.8730	3,145,571	3,500,000	3,580,672		(2,704)			5.200	5.004	JJ	83,922	182,000	10/23/2018	01/15/2042
020002-BA-8	ALLSTATE CORP Senior Unsecured				2.A FE	647,733	89.8950	449,476	500,000	632,035		(2,599)			4.500	2.740	JD	1,000	11,250	10/28/2020	06/15/2043
020002-BC-4	ALLSTATE CORP Senior Unsecured			2	2.A FE	1,259,280	85.3610	853,612	1,000,000	1,234,292		(7,420)			4.200	2.789	JD	1,867	42,000	07/01/2020	12/15/2046
02005N-BS-8	ALLY FINANCIAL Subordinated			2	3.A FE	7,825,440	100.2220	8,017,751	8,000,000	7,836,526		11,086			6.700	7.007	FA	203,978	269,489	02/08/2023	02/14/2033
02079K-AC-1	ALPHABET INC Senior Unsecured			2	1.C FE	1,471,392	94.6070	1,513,713	1,600,000	1,481,818		10,426			1.998	5.041	FA	12,077		09/28/2023	08/15/2026
02079K-AE-7	ALPHABET INC Senior Unsecured	C		2	1.C FE	3,990,190	69.6630	4,339,989	6,230,000	4,012,929		22,738			1.900	5.101	FA	44,718		09/21/2023	08/15/2040
02079K-AF-4	ALPHABET INC Senior Unsecured	C		2	1.C FE	15,587,106	62.8450	16,811,062	26,750,000	15,616,240		29,134			2.050	4.844	FA	207,164		12/14/2023	08/15/2050
02079K-AG-2	ALPHABET INC Senior Unsecured			2	1.C FE	1,959,173	61.9580	1,239,163	2,000,000	1,961,368		662			2.250	2.329	FA	17,000	45,000	08/12/2020	08/15/2060
021345-AA-1	ALTA WIND HOLDINGS LLC Secured				2.C FE	2,706,641	105.3750	2,618,404	2,484,844	2,701,560		(2,709)			7.000	5.735	JD	483	86,976	01/03/2018	06/30/2035
02209S-AQ-6	ALTRIA GROUP INC Senior Unsecured	C			2.B FE	4,681,040	83.0840	3,323,379	4,000,000	4,550,058		(19,592)			4.500	3.514	MN	29,500	180,000	07/06/2016	05/02/2043
02209S-AS-2	ALTRIA GROUP INC Senior Unsecured				2.B FE	2,981,340	99.8480	2,995,439	3,000,000	2,999,827		2,120			4.000	4.073	JJ	50,333	120,000	10/28/2013	01/31/2024
02209S-AV-5	ALTRIA GROUP INC Senior Unsecured			2	2.B FE	4,925,750	75.2530	3,762,635	5,000,000	4,936,711		1,695			3.875	3.960	MS	56,510	193,750	09/13/2016	09/16/2046
02209S-BC-6	ALTRIA GROUP INC Senior Unsecured			2	2.B FE	991,056	99.0730	990,725	1,000,000	993,092		2,036			4.400	4.747	FA	16,744	22,000	05/09/2023	02/14/2026
02209S-BD-4	ALTRIA GROUP INC Senior Unsecured	C		2	2.B FE	7,588,161	99.7340	6,482,689	6,500,000	7,202,776		(134,386)			4.800	2.432	FA	118,733	312,000	04/16/2021	02/14/2029
02209S-BF-9	ALTRIA GROUP INC Senior Unsecured	C		2	2.B FE	18,757,200	101.5240	14,213,290	14,000,000	18,406,271		(104,509)			5.950	3.941	FA	317,003	833,000	06/17/2020	02/14/2049
02209S-BH-5	ALTRIA GROUP INC Senior Unsecured			2	2.B FE	5,083,909	96.4790	4,823,954	5,000,000	5,033,296		(25,985)			2.350	1.811	MN	17,951	117,500	01/13/2022	05/06/2025
02209S-BJ-1	ALTRIA GROUP INC Senior Unsecured	C		2	2.B FE	11,970,887	91.0420	10,014,619	11,000,000	11,656,797		(99,980)			3.400	2.337	MN	57,139	374,000	12/18/2020	05/06/2030
02209S-BL-6	ALTRIA GROUP INC Senior Unsecured	C		2	2.B FE	8,990,550	81.5700	7,341,288	9,000,000	8,992,807		794			2.450	2.461	FA	90,038	220,500	02/01/2021	02/04/2032
02209S-BM-4	ALTRIA GROUP INC Senior Unsecured			2	2.B FE	6,958,770	73.5210	5,146,478	7,000,000	6,963,166		1,561			3.400	3.441	FA	97,183	238,000	02/01/2021	02/04/2041
02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED			2	2.C PL	9,539,779	98.6410	9,410,152	9,539,779	9,539,779					5.950	5.996	MJSD	1,577	569,207	08/05/2022	09/30/2037
02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED				2.C PL	14,000,000	108.9550	15,253,758	14,000,000	14,000,000					7.300	7.369	MJSD	2,839	229,950	10/10/2023	09/30/2038
023135-AQ-9	AMAZON.COM INC Senior Unsecured	C		2	1.E FE	14,541,930	102.9930	12,359,202	12,000,000	14,090,450		(67,875)			4.950	3.721	JD	42,900	594,000	07/22/2016	12/05/2044
023135-BF-2	AMAZON.COM INC Senior Unsecured	C		2	1.E FE	16,460,016	92.9310	15,333,694	16,500,000	16,469,323		1,677			3.875	3.893	FA	229,109	639,375	06/06/2018	08/22/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
023135-BJ-4	AMAZON.COM INC Senior Unsecured	C		2	1.E FE	21,909,821	90.3770	20,334,713	22,500,000	21,971,756		12,662			4.050	4.207	FA	326,531	911,250	10/23/2018	08/22/2047
023135-BM-7	AMAZON.COM INC Senior Unsecured			2	1.E FE	991,883	92.4560	924,558	1,000,000	992,439		99			4.250	4.293	FA	15,229	42,500	06/06/2018	08/22/2057
023135-BQ-8	AMAZON.COM INC Senior Unsecured				1.D FE	1,483,568	94.8500	1,517,594	1,600,000	1,500,238		16,670			0.800	5.417	JD	996	6,400	09/28/2023	06/03/2025
023135-BS-4	AMAZON.COM INC Senior Unsecured				1.D FE	4,465,833	84.8090	4,494,873	5,300,000	4,468,985		3,152			1.500	4.322	JD	6,183		12/19/2023	06/03/2030
023135-BT-2	AMAZON.COM INC Senior Unsecured			2	1.D FE	6,411,400	66.8130	6,681,330	10,000,000	6,414,576		3,176			2.500	4.946	JD	19,444		12/12/2023	06/03/2050
023135-BU-9	AMAZON.COM INC Senior Unsecured			2	1.D FE	8,426,740	66.9710	9,375,901	14,000,000	8,443,458		16,718			2.700	5.113	JD	29,400	189,000	09/07/2023	06/03/2060
023135-BX-3	AMAZON.COM INC Senior Unsecured				1.D FE	3,207,050	92.4650	3,236,270	3,500,000	3,213,471		6,421			1.000	4.700	MN	4,764		12/07/2023	05/12/2026
023135-CA-2	AMAZON.COM INC Senior Unsecured	C		2	1.D FE	8,706,894	78.7240	8,659,642	11,000,000	8,816,785		80,119			2.875	4.527	MN	43,045	316,250	10/07/2022	05/12/2041
023135-CC-8	AMAZON.COM INC Senior Unsecured			2	1.D FE	3,226,477	73.7480	3,929,307	5,328,000	3,229,740		3,263			3.250	5.859	MN	23,569	86,580	10/18/2023	05/12/2061
023135-CJ-3	AMAZON.COM INC Senior Unsecured			2	1.D FE	4,694,213	87.7920	5,487,014	6,250,000	4,699,216		5,004			3.950	5.733	AO	53,490	123,438	10/06/2023	04/13/2052
023135-CQ-7	AMAZON.COM INC Senior Unsecured			2	1.D FE	9,992,900	102.7210	10,272,097	10,000,000	9,993,855		883			4.650	4.662	JD	38,750	465,000	11/29/2022	12/01/2029
023135-CR-5	AMAZON.COM INC Senior Unsecured				1.D FE	6,399,311	102.8350	6,889,944	6,700,000	6,404,308		4,997			4.700	5.327	JD	26,242	157,450	11/16/2023	12/01/2032
023608-AJ-1	AMEREN CORP Senior Unsecured	RA		2	2.A FE	7,981,040	91.2450	7,299,639	8,000,000	7,986,625		1,647			3.500	3.527	JJ	129,111	280,000	03/31/2020	01/15/2031
023608-AK-8	AMEREN CORP Senior Unsecured			2	2.B FE	10,458,252	88.4440	9,286,633	10,500,000	10,474,270		5,810			1.750	1.811	MS	54,104	183,750	03/16/2021	03/15/2028
023608-AQ-5	AMEREN CORP Senior Unsecured				2.B FE	14,966,100	100.5310	15,079,578	15,000,000	14,966,100					5.000	5.050	JJ	20,833		12/18/2023	01/15/2029
02361D-AQ-3	AMEREN ILLINOIS Senior Secured			2	1.F FE	9,608,039	86.9620	8,609,215	9,900,000	9,640,894		6,835			4.150	4.335	MS	120,973	410,850	10/23/2018	03/15/2046
02361D-AT-7	AMEREN ILLINOIS Secured	C		2	1.F FE	10,504,006	92.2580	9,225,798	10,000,000	10,468,841		(6,372)			4.500	4.182	MS	132,500	405,000	12/22/2021	03/15/2049
02361D-AY-6	AMEREN ILLINOIS Secured	C		2	1.F FE	9,629,130	93.5630	9,356,294	10,000,000	9,669,813		30,830			3.850	4.310	MS	128,333	387,139	09/01/2022	09/01/2032
02507*-AD-6	AMERICAN CENTURY COMPANIES INC SR NTS SER D				2.B YE	15,000,000	96.0890	14,413,283	15,000,000	15,000,000					3.970	3.970	AO	107,521	595,500	10/26/2017	10/26/2027
02507*-AE-4	AMERICAN CENTURY COMPANIES INC SR NTS SER E				2.B YE	10,000,000	94.3000	9,429,981	10,000,000	10,000,000					4.070	4.070	AO	73,486	407,000	10/26/2017	10/26/2029
025537-AU-5	AMERICAN ELECTRIC POWER COMPAN Junior Subordinated			2	2.C FE	12,538,638	85.0300	11,992,631	14,104,000	12,556,440		13,782			3.875	4.464	FA	206,467	546,530	09/27/2022	02/15/2062
025816-CA-5	AMERICAN EXPRESS Senior Unsecured			2	1.F FE	6,984,460	98.8790	6,921,523	7,000,000	6,995,449		2,322			4.200	4.237	MN	44,917	294,000	11/01/2018	11/06/2025
025816-CY-3	AMERICAN EXPRESS Senior Unsecured				1.F FE	9,802,800	98.4700	9,847,040	10,000,000	9,808,102		5,302			3.950	5.226	FA	164,583		12/18/2023	08/01/2025
025816-DC-0	AMERICAN EXPRESS Senior Unsecured			2	1.F FE	14,988,150	100.3010	15,045,179	15,000,000	14,991,391		3,241			4.900	4.929	FA	281,750	361,375	02/13/2023	02/13/2026
025816-DE-6	AMERICAN EXPRESS Senior Unsecured			2	1.F FE	13,500,000	99.7430	13,465,243	13,500,000	13,500,000					4.990	4.981	MN	112,275	336,825	04/26/2023	05/01/2026
025816-DF-3	AMERICAN EXPRESS Senior Unsecured			2	1.F FE	30,000,000	99.9290	29,978,607	30,000,000	30,000,000					5.043	5.043	MN	252,150	756,450	04/26/2023	05/01/2034
025816-DG-1	AMERICAN EXPRESS Senior Unsecured				1.F FE	7,000,000	101.1120	7,077,860	7,000,000	7,000,000					5.389	5.389	JJ	160,323		07/25/2023	07/28/2027
02666T-AB-3	AMERICAN HOMES 4 Senior Unsecured	RA		2	2.B FE	7,958,880	99.1410	7,931,255	8,000,000	7,976,735		3,900			4.900	4.965	FA	148,089	392,000	01/15/2019	02/15/2029
02666T-AC-1	AMERICAN HOMES 4 Senior Unsecured			2	2.B FE	1,379,182	82.5320	1,155,451	1,400,000	1,383,860		1,919			2.375	2.544	JJ	15,332	33,250	06/30/2021	07/15/2031
02666T-AD-9	AMERICAN HOMES 4 Senior Unsecured			2	2.B FE	2,449,050	68.9220	1,723,050	2,500,000	2,451,567		1,035			3.375	3.485	JJ	38,906	84,375	06/30/2021	07/15/2051
026874-AZ-0	AMERICAN INTERNA Senior Unsecured				2.B FE	7,158,979	106.4270	6,266,433	5,888,000	6,972,880		(47,014)			6.250	4.242	MN	61,333	324,625	04/17/2023	05/01/2036
026874-DA-2	AMERICAN INTERNA Senior Unsecured	C		2	2.B FE	7,689,171	90.8380	6,949,091	7,650,000	7,681,860		(990)			4.500	4.468	JJ	157,781	344,250	10/09/2014	07/16/2044
026874-DB-0	AMERICAN INTERNA Senior Unsecured			2	2.B FE	9,207,741	80.4130	6,605,099	8,214,000	9,152,616		(18,219)			4.375	3.723	JJ	165,706	359,363	06/17/2020	01/15/2055
026874-DC-8	AMERICAN INTERNA Senior Unsecured			2	2.B FE	548,180	90.5540	498,046	550,000	548,826		84			3.875	3.899	JJ	9,827	21,313	01/12/2015	01/15/2035
026874-DH-7	AMERICAN INTERNA Senior Unsecured	C		2	2.B FE	5,033,250	97.8670	4,893,372	5,000,000	5,008,809		(4,035)			3.900	3.810	AO	48,750	195,000	04/05/2017	04/01/2026
026874-DL-8	AMERICAN INTERNA Senior Unsecured	C		2	2.B FE	3,830,310	94.9320	2,847,956	3,000,000	3,759,053		(21,025)			4.750	3.218	AO	35,625	142,500	06/17/2020	04/01/2048
026874-DS-3	AMERICAN INTERNA Senior Unsecured				2.A FE	2,188,104	101.3000	2,431,209	2,400,000	2,190,996		2,892			5.125	6.387	MS	32,117		10/26/2023	03/27/2033
02772A-AA-7	AMER NATL GROUP Senior Unsecured			2	2.B FE	10,060,158	96.2570	9,625,718	10,000,000	10,053,981		(5,207)			6.144	6.057	JD	30,720	614,400	08/10/2022	06/13/2032
03027X-AJ-9	AMERICAN TOWER Senior Unsecured			2	2.C FE	2,991,390	98.7760	2,963,269	3,000,000	2,997,899		924			4.400	4.435	FA	49,867	132,000	01/08/2016	02/15/2026
03027X-AM-2	AMERICAN TOWER Senior Unsecured	RA		2	2.C FE	4,996,650	94.7510	4,737,575	5,000,000	4,998,849		356			3.125	3.133	JJ	72,049	156,250	09/28/2016	01/15/2027
03027X-AX-8	AMERICAN TOWER Senior Unsecured			2	2.C FE	4,420,752	93.8130	4,427,988	4,720,000	4,423,051		2,299			2.750	5.007	JJ	59,852		12/20/2023	01/15/2027
03027X-BS-8	AMERICAN TOWER Senior Unsecured			2	2.C FE	4,750,912	82.9210	3,980,223	4,800,000	4,760,973		4,555			2.300	2.416	MS	32,507	110,400	09/30/2021	09/15/2031
03027X-BZ-2	AMERICAN TOWER Senior Unsecured				2.C FE	8,958,960	104.1750	9,375,712	9,000,000	8,961,777		2,817			5.650	5.710	MS	149,725	271,200	02/28/2023	03/15/2033
03027X-CD-0	AMERICAN TOWER Senior Unsecured				2.C FE	7,473,750	103.7110	7,778,338	7,500,000	7,475,779		2,029			5.550	5.594	JJ	249,750		05/22/2023	07/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS Senior Unsecured				2.A FE	4,954,260	84.6840	5,081,030	6,000,000	4,959,252		4,992			2.650	5.331	JJ	73,317		12/12/2023	01/15/2032
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS SR NTS SER A				2.A	5,000,000	94.8330	4,741,639	5,000,000	5,000,000					4.320	4.320	AO	54,000	216,000	09/19/2018	10/01/2030
03028P-G*-1	AMERICAN TRANSMISSION COMPANY SR NTS SER A				1.F	3,500,000	80.8310	2,829,091	3,500,000	3,500,000					3.970	3.970	JJ	59,826	138,950	11/15/2016	01/26/2047
03028P-G@-9	AMERICAN TRANSMISSION COMPANY SR NTS SER B				1.F	3,500,000	80.8310	2,829,091	3,500,000	3,500,000					3.970	3.970	JJ	59,826	138,950	01/26/2017	01/26/2047
03030#-AA-2	AMERICAN TRANSMISSION COMPANY SR NTS				1.F	10,000,000	104.5370	10,453,702	10,000,000	10,000,000					5.590	5.590	JD	46,583	559,000	08/01/2005	12/01/2035
03030#-AB-0	AMERICAN TRANSMISSION COMPANY SR NTS				1.F	14,000,000	107.3820	15,033,537	14,000,000	14,000,000					5.910	5.910	FA	344,750	827,400	08/01/2007	08/01/2037
03040W-AP-0	AMERICAN WATER Senior Unsecured	C		2	2.A FE	2,975,040	83.0330	2,490,975	3,000,000	2,978,617		558			4.000	4.048	JD	10,000	120,000	11/14/2016	12/01/2046
03040W-AS-4	AMERICAN WATER Senior Unsecured	C		2	2.A FE	9,898,700	96.3570	9,635,729	10,000,000	9,947,218		10,100			3.750	3.874	MS	125,000	375,000	11/02/2018	09/01/2028
03040W-AV-7	AMERICAN WATER Senior Unsecured			2	2.A FE	8,454,950	86.6920	7,368,787	8,500,000	8,458,989		893			4.150	4.181	JD	29,396	352,750	05/06/2019	06/01/2049
03040W-AX-3	AMERICAN WATER Senior Unsecured			2	2.A FE	6,379,470	76.8750	6,918,723	9,000,000	6,393,348		13,878			3.450	5.557	MN	51,750	155,250	09/07/2023	05/01/2050
03063#-AA-2	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER A				2.B FE	5,000,000	98.1290	4,906,429	5,000,000	5,000,000					4.680	4.680	JJ	112,450	234,000	11/06/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER B				2.B FE	17,000,000	97.0230	16,493,926	17,000,000	17,000,000					4.860	4.860	JJ	397,035	826,200	11/06/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER C				2.B FE	10,000,000	92.2940	9,229,387	10,000,000	10,000,000					4.100	4.100	JJ	197,028	410,000	04/26/2019	01/08/2030
030981-AK-0	AMERIGAS PARTNER Senior Unsecured			2	4.A FE	3,000,000	98.7930	2,963,775	3,000,000	3,000,000					5.500	5.500	MN	18,792	165,000	12/13/2016	05/20/2025
031162-BC-3	AMGEN INC Senior Unsecured			2	2.A FE	2,504,909	104.0940	1,821,645	1,750,000	2,406,749		(31,516)			5.750	2.843	MS	29,628	100,625	01/27/2021	03/15/2040
031162-BK-5	AMGEN INC Senior Unsecured	C		2	2.A FE	3,110,100	98.7400	2,962,204	3,000,000	3,095,215		(3,421)			5.150	4.877	MN	19,742	154,500	02/27/2019	11/15/2041
031162-CR-9	AMGEN INC Senior Unsecured			2	2.A FE	659,471	77.8900	479,803	616,000	653,581		(979)			3.150	2.670	FA	7,007	9,702	10/28/2020	02/21/2040
031162-CY-4	AMGEN INC Senior Unsecured			1	2.A FE	13,285,027	64.3400	8,494,831	13,203,000	13,280,912		(1,726)			2.770	2.740	MS	121,908	365,723	05/19/2021	09/01/2053
031162-DJ-6	AMGEN INC Senior Unsecured	C		2	2.A FE	9,999,800	95.2590	9,525,896	10,000,000	9,999,970		58			4.200	4.200	MS	140,000	435,167	08/15/2022	03/01/2033
031162-DM-9	AMGEN INC Senior Unsecured				2.A FE	15,594,404	100.2930	15,645,769	15,600,000	15,596,224		1,820			5.250	5.268	MS	270,725	147,000	12/18/2023	03/02/2025
031162-DN-7	AMGEN INC Senior Unsecured			2	2.A FE	5,000,000	100.0520	5,002,586	5,000,000	5,000,000					5.507	5.507	MS	91,018	137,675	02/15/2023	03/02/2026
031162-DU-1	AMGEN INC Senior Unsecured			2	2.A FE	4,966,468	105.3930	5,480,455	5,200,000	4,967,016		548			5.750	6.050	MS	98,836		09/22/2023	03/02/2063
032654-AV-7	ANALOG DEVICES Senior Unsecured				1.F FE	14,258,780	85.2600	13,641,650	16,000,000	14,274,509		11,866			2.100	3.664	AO	84,000	126,000	12/12/2023	10/01/2031
032654-AW-5	ANALOG DEVICES Senior Unsecured			2	1.F FE	3,493,442	75.3360	2,762,587	3,667,000	3,500,339		5,815			2.800	3.114	AO	25,669	102,676	01/20/2023	10/01/2041
032654-AX-3	ANALOG DEVICES Senior Unsecured			2	1.F FE	5,302,792	71.9320	6,330,056	8,800,000	5,314,951		12,159			2.950	5.854	AO	64,900		10/03/2023	10/01/2051
03522A-AG-5	ANHEUSER-BUSCH Senior Unsecured			1	1.G FE	9,664,117	98.2020	9,820,204	10,000,000	9,713,916		36,212			3.650	5.115	FA	152,083	18,250	09/28/2023	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH Senior Unsecured	M		1	2.C FE	33,580,259	99.9560	32,485,781	32,500,000	33,325,927		(56,913)			4.700	4.410	FA	636,458	1,492,250	02/28/2023	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH Senior Unsecured	C		1	1.G FE	23,627,435	98.2950	21,624,957	22,000,000	23,464,700		(42,718)			4.900	4.407	FA	449,167	1,078,000	04/16/2021	02/01/2046
03523T-BT-4	ANHEUSER-BUSCH Senior Unsecured			2	1.G FE	11,633,000	92.4050	10,749,435	11,633,000	11,633,000					4.439	4.439	AO	121,925	516,389	08/17/2017	10/06/2048
03523T-BU-1	ANHEUSER-BUSCH Senior Unsecured	C		2	1.G FE	2,284,404	105.5920	2,323,016	2,200,000	2,282,509		(1,896)			5.450	5.082	JJ	52,623	59,950	06/21/2023	01/23/2039
03523T-BW-7	ANHEUSER-BUSCH Senior Unsecured			2	1.G FE	1,650,437	112.3720	1,797,956	1,600,000	1,648,425		(388)			5.800	5.601	JJ	40,729	46,400	01/23/2019	01/23/2059
035240-AG-5	ANHEUSER-BUSCH Senior Unsecured	C			1.G FE	8,527,387	100.2930	7,818,813	7,796,000	8,388,653		(22,736)			4.950	4.326	JJ	177,944	348,777	02/28/2023	01/15/2042
035240-AM-2	ANHEUSER-BUSCH Senior Unsecured	C		2	1.G FE	10,404,795	95.1880	9,970,918	10,475,000	10,424,922		1,929			4.375	4.416	AO	96,748	458,281	06/08/2021	04/15/2038
035240-AR-1	ANHEUSER-BUSCH Senior Unsecured			2	1.G FE	2,988,416	104.0960	3,122,888	3,000,000	2,989,218		802			4.900	4.961	JJ	64,517	49,000	09/06/2023	01/23/2031
035240-AV-2	ANHEUSER-BUSCH Senior Unsecured	RA		2	1.G FE	1,995,800	95.2680	1,905,352	2,000,000	1,997,264		374			3.500	3.524	JD	5,833	70,000	04/01/2020	06/01/2030
03666H-AB-7	ANTARES HOLDINGS SENIOR			2	2.B FE	5,006,913	101.7950	5,089,734	5,000,000	5,005,167		(1,745)			8.500	8.419	MN	50,764	425,000	03/09/2023	05/18/2025
03666H-AC-5	ANTARES HOLDINGS Senior Unsecured	RA		2	2.B FE	14,523,012	93.0190	13,673,736	14,700,000	14,612,761		31,918			3.950	4.199	JJ	267,744	580,650	01/21/2021	07/15/2026
03666H-AD-3	ANTARES HOLDINGS Senior Unsecured			2	2.B FE	6,330,198	88.6860	6,429,763	7,250,000	6,496,845		160,383			2.750	6.492	JJ	91,934	135,438	03/30/2023	01/15/2027
03666H-AE-1	ANTARES HOLDINGS Senior Unsecured			2	2.B FE	7,655,300	90.1180	7,660,061	8,500,000	7,674,234		16,630			3.750	6.863	JJ	146,979	56,250	12/12/2023	07/15/2027
036752-AB-9	WELLPOINT INC Senior Unsecured	C		2	2.B FE	19,925,015	96.9540	17,936,568	18,500,000	19,309,454		(214,085)			3.650	2.377	JD	56,271	675,250	02/24/2021	12/01/2027
036752-AD-5	WELLPOINT INC Senior Unsecured			2	2.B FE	2,999,970	89.5490	2,686,478	3,000,000	3,000,010					4.375	4.375	JD	10,938	131,250	11/14/2017	12/01/2047
036752-AP-8	WELLPOINT INC Senior Unsecured			2	2.B FE	3,693,732	86.7240	3,642,421	4,200,000	3,772,787		49,819			2.550	4.201	MS	31,535	107,100	05/20/2022	03/15/2031
036752-AU-7	WELLPOINT INC Senior Unsecured	C		2	2.B FE	3,316,440	91.5420	3,661,675	4,000,000	3,319,258		2,818			4.550	5.777	MN	23,256	91,000	09/21/2023	05/15/2052
036752-AW-3	WELLPOINT INC Senior Unsecured			2	2.B FE	9,373,760	104.6710	9,211,025	8,800,000	9,337,312		(36,448)			5.500	4.627	AO	102,178	458,456	04/06/2023	10/15/2032
037411-AW-5	APACHE CORP Senior Unsecured	SD		2	2.C FE	10,326,150	85.7440	8,574,350	10,000,000	10,259,481		(6,562)			5.100	4.865	MS	170,000	382,500	04/05/2018	09/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03770D-A#-0	Apollo Debt Solutions BDC SR NTS			2	2.C PL	14,026,364	100.7520	14,105,266	14,000,000	14,021,831		(4,533)			8.210	8.112	JJ	517,230	574,700	06/13/2023	01/19/2026
03770D-A*-4	Apollo Debt Solutions BDC SR NTS			2	2.C Z	21,968,012	100.7210	22,158,542	22,000,000	21,977,028		9,016			8.210	8.261	JJ	812,790	1,043,582	06/13/2023	12/21/2025
03770D-B#-9	Apollo Debt Solutions BDC SR NTS SER A-B				2.C FE	60,000,000	102.8760	61,725,336	60,000,000	60,000,000					8.620	8.628	JJ	1,336,100		08/10/2023	09/28/2028
037735-CX-3	APPALACHIAN PWR Senior Unsecured			2	1.G FE	4,965,800	84.7950	4,239,775	5,000,000	4,968,675		656			4.500	4.542	MS	75,000	225,000	03/04/2019	03/01/2049
037735-CY-1	APPALACHIAN PWR Senior Unsecured	C		2	1.G FE	3,976,360	74.7510	2,990,051	4,000,000	3,977,993		485			3.700	3.733	MN	24,667	148,000	05/12/2020	05/01/2050
037833-AL-4	APPLE INC Senior Unsecured	M			1.B FE	5,483,019	89.2830	5,115,904	5,730,000	5,520,378		6,899			3.850	4.125	MN	34,929	220,605	09/05/2018	05/04/2043
037833-AT-7	APPLE INC Senior Unsecured				1.B FE	4,107,920	97.4770	3,899,087	4,000,000	4,089,579		(2,716)			4.450	4.284	MN	27,194	178,000	02/10/2016	05/06/2044
037833-BA-7	APPLE INC Senior Unsecured	C			1.B FE	7,243,040	83.6260	6,690,041	8,000,000	7,361,731		18,887			3.450	4.013	FA	108,867	276,000	02/13/2017	02/09/2045
037833-BG-4	APPLE INC Senior Unsecured				1.B FE	868,237	98.1350	883,219	900,000	879,988		11,750			3.200	4.903	MN	3,840	28,800	02/28/2023	05/13/2025
037833-BH-2	APPLE INC Senior Unsecured	C			1.B FE	3,240,690	94.8830	2,846,491	3,000,000	3,201,252		(5,939)			4.375	3.909	MN	17,500	131,250	06/16/2016	05/13/2045
037833-BX-7	APPLE INC Senior Unsecured			2	1.B FE	137,867	99.2840	99,284	100,000	134,462		(1,178)			4.650	2.565	FA	1,653	4,650	01/14/2021	02/23/2046
037833-DG-2	APPLE INC Senior Unsecured	C		2	1.B FE	4,359,010	85.6370	4,281,847	5,000,000	4,373,779		14,330			3.750	4.622	MN	25,000	187,500	12/20/2022	11/13/2047
037833-DT-4	APPLE INC Senior Unsecured				1.B FE	1,496,624	95.3740	1,525,988	1,600,000	1,512,047		15,423			1.125	5.371	MN	2,500	9,000	09/28/2023	05/11/2025
037833-EB-2	APPLE INC Senior Unsecured	M		2	1.B FE	13,332,351	92.7180	12,980,468	14,000,000	13,615,951		174,651			0.700	2.031	FA	38,928	98,000	05/25/2022	02/08/2026
037833-EC-0	APPLE INC Senior Unsecured			2	1.B FE	9,875,200	89.0510	8,905,062	10,000,000	9,919,337		18,971			1.200	1.403	FA	47,667	120,000	08/24/2021	02/08/2028
037833-ES-5	APPLE INC Senior Unsecured				1.B FE	4,234,615	99.9390	4,247,405	4,250,000	4,234,972		357			4.421	4.580	MN	27,662		12/07/2023	05/08/2026
03842*-BM-7	AQUA PENNSYLVANIA INC 1ST MTG				1.E	10,000,000	82.4040	8,240,432	10,000,000	10,000,000					4.020	4.020	JD	33,500	402,000	05/09/2019	05/31/2049
03939C-AA-1	ARCH CAPITAL FIN Senior Unsecured	RA		2	2.A FE	3,443,384	97.2930	3,405,248	3,500,000	3,457,966		12,747			4.011	4.444	JD	6,239	140,385	11/09/2022	12/15/2026
03939C-AB-9	ARCH CAPITAL FIN Senior Unsecured	C		2	2.A FE	7,000,000	93.3980	6,537,894	7,000,000	7,000,000					5.031	5.031	JD	15,652	352,170	11/29/2016	12/15/2046
039483-BE-1	ARCHER-DANIELS Senior Unsecured	C			1.F FE	24,446,621	93.5790	22,319,430	23,851,000	24,302,353		(16,005)			4.535	4.383	MS	285,434	1,081,643	04/03/2020	03/26/2042
039483-BL-5	ARCHER-DANIELS Senior Unsecured			2	1.F FE	997,100	95.4060	954,061	1,000,000	999,171		303			2.500	2.533	FA	9,722	25,000	08/08/2016	08/11/2026
039483-BQ-4	ARCHER-DANIELS Senior Unsecured	C		2	1.F FE	6,184,063	93.5010	5,843,785	6,250,000	6,189,524		1,259			4.500	4.565	MS	82,813	281,250	11/28/2018	03/15/2049
039936-AA-7	ARES FIN CO IV Senior Unsecured			2	2.A FE	8,028,756	72.2720	7,949,926	11,000,000	8,036,987		6,118			3.650	5.475	FA	167,292		12/12/2023	02/01/2052
04010L-AV-5	ARES CAPITAL COR Senior Unsecured			2	2.C FE	975,751	97.8680	978,680	1,000,000	988,700		9,167			4.250	5.262	MS	14,167	42,500	07/29/2022	03/01/2025
04010L-AY-9	ARES CAPITAL COR Senior Unsecured			2	2.C FE	9,151,500	95.8890	9,588,901	10,000,000	9,491,089		304,144			3.250	6.790	JJ	149,861	325,000	11/16/2022	07/15/2025
04010L-BA-0	ARES CAPITAL COR Senior Unsecured			2	2.C FE	15,082,608	91.2960	14,150,803	15,500,000	15,257,323		90,999			2.150	2.793	JJ	153,665	333,250	01/21/2022	07/15/2026
04010L-BB-8	ARES CAPITAL COR Senior Unsecured	C		2	2.C FE	13,086,986	88.7280	11,534,670	13,000,000	13,057,493		(12,713)			2.875	2.763	JD	16,611	373,750	12/06/2021	06/15/2028
04010L-BE-2	ARES CAPITAL COR Senior Unsecured				2.C FE	5,955,420	103.1280	6,187,691	6,000,000	5,959,918		4,498			7.000	7.249	JJ	172,667		07/27/2023	01/15/2027
04014F-2*-2	Ares Dynamic Credit Allocation MRPS SER A			2	1.F PL	6,500,000	22.8880	5,950,870	260,000	6,500,000					2.580	2.588	JAJO	40,993	167,700	06/16/2021	07/15/2026
04014F-3*-1	Ares Dynamic Credit Allocation MRPS SER B			2	1.F PL	4,000,000	22.7720	3,643,498	160,000	4,000,000					2.580	2.588	JAJO	25,227	103,200	06/16/2021	09/15/2026
04014F-4*-0	Ares Dynamic Credit Allocation MRPS SER C			2	1.F PL	6,000,000	21.7830	5,227,862	240,000	6,000,000					3.030	3.041	JAJO	44,440	181,800	06/16/2021	09/15/2028
04015K-AB-6	ARES FINAN CO II SENIOR	C		2	2.A FE	5,986,260	88.6100	5,316,589	6,000,000	5,990,629		1,284			3.250	3.277	JD	8,667	195,000	06/10/2020	06/15/2030
04018V-AA-1	ARES FIN III LLC Subordinated			2	2.C FE	7,937,354	85.1590	7,357,694	8,640,000	7,938,320		4,207			4.125	4.590	JD	990	332,104	08/16/2023	06/30/2051
04316J-AA-7	ARTHUR J GALLAGH Senior Unsecured			2	2.B FE	5,091,190	82.6730	4,761,129	5,759,000	5,171,943		59,791			2.400	3.882	MN	19,965	114,216	08/29/2022	11/09/2031
04316J-AB-5	ARTHUR J GALLAGH Senior Unsecured			2	2.B FE	3,503,460	67.2890	4,037,345	6,000,000	3,512,019		8,559			3.050	6.172	MS	56,933		09/27/2023	03/09/2052
04316J-AD-1	ARTHUR J GALLAGH Senior Unsecured			2	2.B FE	15,272,001	102.0530	15,614,054	15,300,000	15,273,794		1,793			5.500	5.524	MS	278,163	420,750	02/27/2023	03/02/2033
04316J-AE-9	ARTHUR J GALLAGH Senior Unsecured	C			2.B FE	24,749,500	102.0910	25,522,775	25,000,000	24,752,168		2,668			5.750	5.821	MS	475,174	718,750	02/27/2023	03/02/2053
04316J-AF-6	ARTHUR J GALLAGH Senior Unsecured				2.B FE	7,185,960	109.2680	7,867,312	7,200,000	7,185,960					6.500	6.528	FA	76,700		10/30/2023	02/15/2034
04316J-AG-4	ARTHUR J GALLAGH Senior Unsecured				2.B FE	7,900,480	117.0180	9,361,434	8,000,000	7,900,480					6.750	6.849	FA	88,500		10/30/2023	02/15/2054
043178-BE-7	ARTHUR J GALLAGHER & CO SR NTS SER EE				2.A FE	5,000,000	95.8910	4,794,529	5,000,000	5,000,000					4.440	4.440	JD	11,100	222,000	04/11/2018	06/13/2030
043436-AU-8	ASBURY AUTO GRP Senior Unsecured			2	3.B FE	800,000	95.6380	765,100	800,000	800,000					4.500	4.500	MS	12,000	36,000	11/09/2020	03/01/2028
043436-AV-6	ASBURY AUTO GRP Senior Unsecured			2	3.B FE	800,000	93.6560	749,250	800,000	800,000					4.750	4.750	MS	12,667	38,000	11/09/2020	03/01/2030
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B				1.D	2,341,069	101.1010	2,366,839	2,341,069	2,341,069					5.080	5.112	MJSD	3,634	118,926	06/20/2005	06/20/2030
04621W-AA-8	ASSURED GUARANTY Senior Unsecured	C			1.G FE	2,851,125	113.0650	2,826,615	2,500,000	2,731,681		(15,815)			7.000	5.802	JD	14,583	175,000	06/17/2014	06/01/2034
04621W-AD-2	ASSURED GUARANTY Senior Unsecured	RA		2	2.A FE	5,983,020	88.0490	5,282,969	6,000,000	5,986,971		1,526			3.150	3.183	JD	8,400	189,000	05/19/2021	06/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04636N-AA-1	ASTRAZENECA FIN Senior Unsecured	C		2	1.F FE	21,672,450	92.6400	20,844,101	22,500,000	21,967,855		208,435			1.200	2.203	MN	24,750	270,000	08/02/2022	05/28/2026
04636N-AC-7	ASTRAZENECA FIN Senior Unsecured	C			1.F FE	14,998,650	98.2070	14,731,089	15,000,000	14,999,815		452			0.700	0.703	MN	9,625	105,000	05/25/2021	05/28/2024
04774#-AA-0	Atlanta Falcons Stadium Compan SR SECD NTS SER A				2.B PL	12,093,556	86.4530	10,455,276	12,093,556	12,093,556					3.590	3.590	MS	144,720	434,159	08/25/2016	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Compan SR SECD NTS SER B				2.B PL	8,757,403	86.4530	7,571,062	8,757,403	8,757,403					3.590	3.590	MS	104,797	314,391	11/01/2016	09/01/2042
05073*-AC-5	AUDAX GROUP LP SR NTS SER C			2	1.F PL	10,000,000	79.5710	7,957,107	10,000,000	10,000,000					3.510	3.510	JJ	163,800	351,000	10/15/2021	01/13/2034
052769-AD-8	AUTODESK INC Senior Unsecured	C		2	2.A FE	11,368,563	99.4050	11,323,234	11,391,000	11,386,413		2,420			4.375	4.399	JD	22,149	498,356	06/02/2015	06/15/2025
052769-AG-1	AUTODESK INC Senior Unsecured	RA		2	2.A FE	4,988,750	90.3100	4,515,489	5,000,000	4,992,830		1,073			2.850	2.876	JJ	65,708	142,500	01/07/2020	01/15/2030
052769-AH-9	AUTODESK INC Senior Unsecured			2	2.A FE	17,032,235	85.5810	17,544,107	20,500,000	17,220,694		164,626			2.400	4.847	JD	21,867	372,000	12/12/2023	12/15/2031
05330K-AA-3	autopistas metropolitanas de p SR SECD NTS				2.C FE	3,969,359	101.9700	4,060,947	3,982,500	3,969,643		284			6.750	6.873	MJSD	747	134,409	09/06/2023	06/30/2035
053332-AR-3	AUTOZONE INC Senior Unsecured			2	2.B FE	5,298,119	97.7280	5,311,508	5,435,000	5,414,229		15,474			3.250	3.556	AO	37,290	176,638	06/03/2015	04/15/2025
053332-AV-4	AUTOZONE INC Senior Unsecured	RA		2	2.B FE	8,487,455	97.1790	8,260,212	8,500,000	8,495,048		1,332			3.750	3.768	JD	26,563	318,750	02/02/2018	06/01/2027
053332-AY-8	AUTOZONE INC Senior Unsecured			2	2.B FE	24,616,305	98.2210	22,590,832	23,000,000	23,587,362		(481,162)			3.625	1.473	AO	176,014	833,750	01/13/2022	04/15/2025
053332-BA-9	AUTOZONE INC Senior Unsecured	RA		2	2.B FE	13,439,395	81.2700	11,117,750	13,680,000	13,506,179		22,902			1.650	1.843	JJ	104,082	225,720	01/21/2021	01/15/2031
053332-BB-7	AUTOZONE INC Senior Unsecured			2	2.B FE	3,844,120	99.0840	3,963,352	4,000,000	3,844,883		763			4.750	5.318	FA	79,167		12/12/2023	08/01/2032
053332-BF-8	AUTOZONE INC Senior Unsecured				2.B FE	9,983,600	101.6820	10,168,207	10,000,000	9,984,310		710			5.200	5.221	FA	231,111		07/18/2023	08/01/2033
053332-BH-4	AUTOZONE INC Senior Unsecured				2.B FE	1,810,890	111.1940	2,001,490	1,800,000	1,810,771		(119)			6.550	6.466	MN	21,615		10/26/2023	11/01/2033
053484-AB-7	AVALONBAY COMMUN Senior Unsecured			2	1.G FE	7,990,480	83.8570	6,708,532	8,000,000	7,992,349		866			2.050	2.063	JJ	75,622	164,000	09/08/2021	01/15/2032
053484-AE-1	AVALONBAY COMMUN Senior Unsecured				1.G FE	29,981,700	104.2170	31,265,016	30,000,000	29,981,794		94			5.300	5.308	JD	106,000		12/04/2023	12/07/2033
05367A-AH-6	AVIATION CAPITAL Senior Unsecured	C		2	2.C FE	19,222,221	98.2760	18,967,231	19,300,000	19,283,683		8,727			4.875	4.926	AO	235,219	940,875	09/14/2015	10/01/2025
05369A-AN-1	AVIATION CAPITAL Senior Unsecured			2	2.C FE	14,879,850	102.2790	15,341,783	15,000,000	14,895,787		15,937			6.250	6.438	AO	197,917	500,000	03/29/2023	04/15/2028
05379B-D#-1	AVISTA CORP 1ST MTG				1.G	7,000,000	62.9590	4,407,152	7,000,000	7,000,000					3.070	3.070	MS	54,322	214,900	06/30/2020	09/30/2050
05526D-AZ-8	BAT CAPITAL CORP Senior Unsecured	C		2	2.B FE	10,857,078	98.4570	10,830,230	11,000,000	10,970,526		39,419			3.222	3.637	FA	133,892	338,310	02/28/2023	08/15/2024
05526D-BD-6	BAT CAPITAL CORP Senior Unsecured	C		2	2.B FE	2,000,000	84.1450	1,682,902	2,000,000	2,000,000					4.390	4.390	FA	33,169	87,800	11/20/2018	08/15/2037
05526D-BN-4	BAT CAPITAL CORP Senior Unsecured	C		2	2.B FE	9,000,000	98.3640	8,852,741	9,000,000	9,000,000					4.906	4.906	AO	109,159	441,540	03/30/2020	04/02/2030
05526D-BQ-7	BAT CAPITAL CORP Senior Unsecured			2	2.B FE	1,000,000	85.7820	857,821	1,000,000	1,000,000					5.282	5.282	AO	13,058	52,820	03/30/2020	04/02/2050
05526D-BT-1	BAT CAPITAL CORP Senior Unsecured			2	2.B FE	1,000,000	73.7150	737,155	1,000,000	1,000,000					3.734	3.734	MS	9,957	37,340	09/22/2020	09/25/2040
05565E-AT-2	BMW US Capital LLC Senior Unsecured	RA		2	1.F FE	2,088,660	96.1070	2,018,254	2,100,000	2,095,877		1,176			3.300	3.364	AO	16,363	69,300	03/30/2017	04/06/2027
05565E-BH-7	BMW US Capital LLC SENIOR			2	1.F FE	27,337,559	99.4320	26,100,984	26,250,000	26,357,529		(499,257)			3.150	1.226	AO	167,672	826,875	01/10/2022	04/18/2024
05565E-BU-8	BMW US Capital LLC Senior Unsecured				1.F FE	20,083,610	97.3870	19,477,340	20,000,000	20,017,535		(28,435)			0.750	0.607	FA	57,917	150,000	09/02/2021	08/12/2024
05601*-AA-0	BOBS NE II (OMAHA NE) CTL PT T P/T CERTS				1.G	36,578,387	85.5050	31,276,386	36,578,387	36,578,387					3.630	3.657	MON	59,013	1,237,715	01/02/2020	12/31/2045
057224-AZ-0	BAKER HUGHES Senior Unsecured	C			1.G FE	16,280,644	100.8330	16,839,184	16,700,000	16,396,390		10,789			5.125	5.288	MS	252,008	855,875	02/26/2019	09/15/2040
05723K-AF-7	BAKER HUGHES Senior Unsecured	C		2	1.G FE	7,617,772	84.9820	6,798,598	8,000,000	7,653,111		7,468			4.080	4.366	JD	14,507	326,400	10/15/2019	12/15/2047
05724B-AA-7	BAKER HUGHES Senior Unsecured	C		2	1.G FE	2,360,024	99.9730	2,399,346	2,400,000	2,364,863		4,695			4.486	4.755	MN	17,944	107,664	12/20/2022	05/01/2030
059165-EC-0	BALTIMORE GAS Senior Unsecured				1.G FE	103,646	110.2130	104,703	95,000	100,718		(302)			6.350	5.677	AO	1,508	6,033	01/24/2012	10/01/2036
059165-EH-9	BALTIMORE GAS Senior Unsecured	C		2	1.G FE	1,998,160	77.5290	1,550,575	2,000,000	1,998,449		44			3.500	3.505	FA	26,444	70,000	08/15/2016	08/15/2046
059165-EJ-5	BALTIMORE GAS Senior Unsecured	C		2	1.F FE	4,959,950	79.9180	3,995,924	5,000,000	4,965,094		900			3.750	3.795	FA	70,833	187,500	08/21/2017	08/15/2047
059165-EQ-9	BALTIMORE GAS Senior Unsecured			2	1.F FE	9,995,100	103.5160	10,351,574	10,000,000	9,995,597		497			5.400	5.403	JD	45,000	301,500	05/08/2023	06/01/2053
06051G-EN-5	BANK OF AMER CRP Senior Unsecured	C			1.G FE	26,080,560	108.1050	23,242,526	21,500,000	25,468,798		(148,954)			5.875	4.358	FA	505,250	1,263,125	06/17/2020	02/07/2042
06051G-FC-8	BANK OF AMER CRP Senior Unsecured				1.G FE	4,813,320	98.3110	3,932,445	4,000,000	4,668,185		(21,889)			5.000	3.802	JJ	88,889	200,000	07/08/2016	01/21/2044
06051G-FF-1	BANK OF AMER CRP Senior Unsecured				1.G FE	6,973,750	99.7170	6,980,218	7,000,000	6,999,212		3,092			4.000	4.046	AO	70,000	280,000	03/27/2014	04/01/2024
06051G-FG-9	BANK OF AMER CRP Senior Unsecured	C			1.G FE	9,045,100	97.7900	7,823,201	8,000,000	8,870,590		(27,235)			4.875	4.080	AO	97,500	390,000	10/14/2016	04/01/2044
06051G-FH-7	BANK OF AMER CRP Subordinated				2.A FE	5,155,327	99.0880	4,954,385	5,000,000	5,041,253		(61,928)			4.200	2.913	FA	72,917	210,000	02/24/2022	08/26/2024
06051G-FM-6	BANK OF AMER CRP Subordinated	C			2.A FE	993,970	98.7150	987,152	1,000,000	999,241		688			4.000	4.074	JJ	17,667	40,000	01/16/2015	01/22/2025
06051G-FP-9	BANK OF AMER CRP Subordinated				2.A FE	14,694,250	98.3830	14,757,471	15,000,000	14,703,058		8,808			3.950	5.539	AO	115,208		12/18/2023	04/21/2025
06051G-FQ-7	BANK OF AMER CRP Subordinated	C			1.G FE	3,495,555	91.7370	3,210,791	3,500,000	3,496,280		99			4.750	4.758	AO	32,326	166,250	04/16/2015	04/21/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-GA-1	BANK OF AMER CRP Senior Unsecured	C		2	1.G FE	15,000,000	95.2430	14,286,429	15,000,000	15,000,000					3.248	3.248	AO	94,733	487,200	10/18/2016	10/21/2027
06051G-GF-0	BANK OF AMER CRP Senior Unsecured	C		2	1.G FE	3,000,000	96.1920	2,885,751	3,000,000	3,000,000					3.824	3.824	JJ	51,305	114,720	01/17/2017	01/20/2028
06051G-GG-8	BANK OF AMER CRP Senior Unsecured			2	1.G FE	8,000,000	90.2810	7,222,515	8,000,000	8,000,000					4.443	4.443	JJ	158,961	355,440	01/17/2017	01/20/2048
06051G-GM-5	BANK OF AMER CRP Senior Unsecured			2	1.G FE	5,187,968	90.4590	4,183,736	4,625,000	5,111,009		(10,644)			4.244	3.241	AO	36,531	98,143	12/22/2021	04/24/2038
06051G-HD-4	BANK OF AMER CRP Senior Unsecured	RA		2	1.E FE	3,362,280	94.1920	2,825,765	3,000,000	3,212,777		(51,556)			3.419	1.569	JD	3,134	102,570	01/19/2021	12/20/2028
06051G-HF-9	BANK OF AMER CRP Senior Unsecured				1.F FE										3.550		MS		30,175	06/17/2020	03/05/2024
06051G-HK-8	BANK OF AMER CRP Senior Unsecured				1.E FE										6.634		JAJO		54,536	06/17/2020	07/23/2024
06051G-HM-4	BANK OF AMER CRP Senior Unsecured			2	1.G FE	7,000,000	96.7030	6,769,176	7,000,000	7,000,000					4.271	4.270	JJ	130,384	298,970	07/18/2018	07/23/2029
06051G-HQ-5	BANK OF AMER CRP Senior Unsecured			2	1.G FE	213,533	94.8910	208,761	220,000	214,572		760			3.974	4.440	FA	3,497	8,743	08/16/2022	02/07/2030
06051G-HU-6	BANK OF AMER CRP Senior Unsecured	C		2	1.E FE	8,664,493	87.6430	7,042,151	8,035,000	8,576,700		(14,505)			4.078	3.483	AO	61,893	265,784	10/28/2020	04/23/2040
06051G-JL-4	BANK OF AMER CRP Senior Unsecured			2	1.G FE	1,433,926	81.2480	1,234,965	1,520,000	1,444,874		8,007			1.922	2.593	AO	5,437	29,214	08/16/2022	10/24/2031
06051G-JP-5	BANK OF AMER CRP Senior Unsecured			2	1.G FE	5,615,790	84.5020	5,463,045	6,465,000	5,717,606		74,494			2.651	4.343	MS	52,368	171,387	08/16/2022	03/11/2032
06051G-JR-1	BANK OF AMER CRP Senior Unsecured				1.G FE	1,938,040	98.4370	1,968,741	2,000,000	1,947,552		9,512			0.976	3.037	AO	3,741	9,760	10/02/2023	04/22/2025
06051G-JT-7	BANK OF AMER CRP Senior Unsecured			2	1.G FE	782,215	84.5390	752,399	890,000	795,033		9,365			2.687	4.223	AO	4,584	23,914	08/16/2022	04/22/2032
06051G-KA-6	BANK OF AMER CRP Senior Unsecured			2	1.G FE	967,939	81.5510	937,834	1,150,000	988,850		15,313			2.299	4.272	JJ	11,750	26,439	08/16/2022	07/21/2032
06051G-KC-2	BANK OF AMER CRP Subordinated			2	2.A FE	1,795,095	79.4850	1,740,732	2,190,000	1,824,341		21,383			2.482	4.188	MS	15,099	54,356	08/16/2022	09/21/2036
06051G-KD-0	BANK OF AMER CRP Senior Unsecured			2	1.G FE	786,076	82.9500	754,848	910,000	799,935		10,129			2.572	4.232	AO	4,616	23,405	08/16/2022	10/20/2032
06051G-KJ-7	BANK OF AMER CRP Senior Unsecured			2	1.G FE	8,914,900	92.7400	9,273,961	10,000,000	9,120,795		189,795			2.551	4.952	FA	104,166	255,100	11/28/2022	02/04/2028
06051G-KK-4	BANK OF AMER CRP Senior Unsecured			2	1.G FE	4,000,000	85.0610	3,402,434	4,000,000	4,000,000					2.972	2.971	FA	48,543	118,880	02/01/2022	02/04/2033
06051G-KQ-1	BANK OF AMER CRP Senior Unsecured	RA		2	1.G FE	3,141,503	95.4820	2,959,927	3,100,000	3,136,786		(3,590)			4.571	4.399	AO	25,191	141,701	08/16/2022	04/27/2033
06051G-KW-8	BANK OF AMER CRP Senior Unsecured			2	1.G FE	9,738,500	100.0580	10,005,820	10,000,000	9,783,213		41,124			4.948	5.492	JJ	218,537	494,800	11/30/2022	07/22/2028
06051G-KY-4	BANK OF AMER CRP Senior Unsecured	C		2	1.G FE	2,015,319	98.9190	1,998,154	2,020,000	2,014,709		(72)			5.015	5.036	JJ	44,742	86,258	02/28/2023	07/22/2033
06051G-LA-5	BANK OF AMER CRP Senior Unsecured				1.G FE	24,778,369	99.2630	24,815,763	25,000,000	24,779,636		1,267			4.827	5.198	JJ	533,195		12/28/2023	07/22/2026
06051G-LH-0	BANK OF AMER CRP Senior Unsecured			2	1.E FE	20,000,000	100.7170	20,143,472	20,000,000	20,000,000					5.288	5.288	AO	193,893	528,800	04/19/2023	04/25/2034
06406H-CX-5	BANK OF NY MELLO Senior Unsecured			2	1.F FE	19,919,629	98.6620	18,745,700	19,000,000	19,221,515		(359,788)			3.250	1.322	MS	188,681	617,500	01/18/2022	09/11/2024
06406R-AB-3	BANK OF NY MELLO Senior Unsecured			2	1.F FE	15,275,225	96.2440	13,955,323	14,500,000	14,983,210		(149,917)			3.442	2.315	FA	199,636	499,090	01/13/2022	02/07/2028
06406R-AR-8	BANK OF NY MELLO Senior Unsecured	RA		2	1.F FE	5,826,629	82.3620	5,765,314	7,000,000	6,014,571		118,573			1.650	3.950	JJ	49,088	115,500	05/23/2022	01/28/2031
06406R-BH-9	BANK OF NY MELLO Senior Unsecured	C		2	1.F FE	5,940,426	95.6580	5,739,473	6,000,000	5,947,055		4,435			4.289	4.404	JD	12,867	257,340	07/14/2022	06/13/2033
06406R-BM-8	BANK OF NY MELLO Senior Unsecured			2	1.F FE	2,067,900	106.2340	2,124,686	2,000,000	2,067,633		(267)			5.834	5.347	AO	21,391		12/12/2023	10/25/2033
06406R-BQ-9	BANK OF NY MELLO Senior Unsecured			2	1.E FE	32,486,400	100.0280	32,509,029	32,500,000	32,486,565		165			4.947	4.954	AO	290,293	556,538	12/18/2023	04/26/2027
06406R-BR-7	BANK OF NY MELLO Senior Unsecured			2	1.E FE	9,000,000	99.6010	8,964,123	9,000,000	9,000,000					4.967	4.967	AO	80,714	223,515	04/19/2023	04/26/2034
06406Y-AA-0	BANK OF NY MELLO Subordinated			2	1.F FE	7,228,254	93.5680	7,485,422	8,000,000	7,234,533		6,279			3.300	5.282	FA	93,867		12/12/2023	08/23/2029
06763A-A#-8	Barings Private Credit Corpora SR NTS SER C			2	2.C	15,000,000	91.0770	13,661,482	15,000,000	15,000,000					3.500	3.500	JJ	221,667	525,000	07/28/2021	07/29/2026
06763A-A*-2	Barings Private Credit Corpora SR NTS SER A			2	2.C	15,000,000	91.0770	13,661,482	15,000,000	15,000,000					3.500	3.500	JJ	221,667	525,000	07/22/2021	07/29/2026
06849R-AG-7	BARRICK NA FIN Senior Unsecured				2.A FE	2,146,552	106.2940	2,125,874	2,000,000	2,126,169		(4,394)			5.700	5.147	MN	9,817	114,000	10/30/2018	05/30/2041
06849R-AK-8	BARRICK NA FIN Senior Unsecured				2.A FE	3,907,480	107.3040	4,292,172	4,000,000	3,907,814		334			5.750	5.952	MN	38,333		11/16/2023	05/01/2043
070101-C#-5	BASIN ELEC POWER 1ST MTG 2008 SER E				1.F	3,250,000	107.2530	3,485,707	3,250,000	3,250,000					7.690	7.689	JD	9,719	249,925	12/17/2008	12/17/2028
070101-D#-4	BASIN ELEC POWER 1ST MTG 2009 SER C				1.F	5,333,333	99.7070	5,317,715	5,333,333	5,333,333					4.890	4.889	AO	45,640		10/21/2009	10/28/2027
070101-E@-5	BASIN ELEC POWER 1ST MTG 11 SER A				1.F	5,552,400	96.5620	5,361,513	5,552,400	5,552,400					4.000	4.000	AO	55,524	222,096	10/31/2011	10/01/2031
070101-F#-2	BASIN ELEC POWER 1ST MTG 11 SER B				1.F	8,154,942	94.6290	7,716,964	8,154,942	8,154,942					4.100	4.100	JD	14,860	334,353	07/07/2015	06/15/2034
07177M-AB-9	BAXALTA INC Senior Unsecured			2	2.A FE	5,901,880	98.4310	5,862,541	5,956,000	5,936,545		6,656			4.000	4.230	JD	5,294	226,320	06/28/2023	06/23/2025
07177M-AN-3	BAXALTA INC Senior Unsecured			2	2.A FE	3,973,895	100.2240	4,008,948	4,000,000	3,977,571		551			5.250	5.294	JD	4,667	210,000	05/27/2016	06/23/2045
071813-CB-3	BAXTER INTL Senior Unsecured			2	2.B FE	14,627,964	80.3760	12,860,118	16,000,000	14,781,024		129,387			1.730	2.805	AO	69,200	276,800	03/30/2023	04/01/2031
07274E-AG-8	BAYER US FINANCE Senior Unsecured				2.B FE	10,689,850	98.1580	9,815,784	10,000,000	10,171,463		(220,732)			3.375	1.130	AO	77,813	337,500	08/17/2021	10/08/2024
07274N-AL-7	BAYER US FIN II SENIOR	RA		2	2.B FE	4,655,578	95.1570	3,872,870	4,070,000	4,458,139		(77,379)			4.375	2.229	JD	7,914	178,063	05/26/2021	12/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07274N-AY-9	BAYER US FIN II Senior Unsecured				2.B FE	4,988,694	99.1880	4,959,419	5,000,000	4,997,091		1,670			5.500	5.538	FA	103,889	275,000	06/25/2018	08/15/2025
07274N-BA-0	BAYER US FIN II Senior Unsecured	RA			2.B FE	14,549,417	98.0560	15,198,652	15,500,000	14,753,178		42,530			5.500	6.081	JJ	357,576	852,500	06/25/2018	07/30/2035
07274N-BC-6	BAYER US FIN II Senior Unsecured				2.B FE	10,645,620	94.4820	9,448,237	10,000,000	10,528,701		(24,161)			5.875	5.341	AO	124,028	587,500	06/25/2018	04/15/2038
07274N-BD-4	BAYER US FIN II Senior Unsecured			1	2.B FE	282,887	69.4980	208,495	300,000	282,887					3.600	4.098	JJ	4,980	10,800	06/25/2018	07/15/2042
07274N-BH-5	BAYER US FIN II Senior Unsecured			2	2.B FE	2,923,609	77.0570	2,273,183	2,950,000	2,923,609					4.700	4.876	JJ	63,933	138,650	06/25/2018	07/15/2064
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS BDS SER 2021	C		2	1.D FE	15,023,813	83.0300	12,454,458	15,000,000	15,016,680		(2,459)			1.777	1.758	MN	34,059	266,550	01/21/2021	11/15/2030
072863-AJ-2	BAYLOR SCOTT & WHITE HOLDINGS BDS SER 2021	C		2	1.D FE	6,000,000	68.6660	4,119,943	6,000,000	6,000,000					2.839	2.839	MN	21,766	170,340	01/14/2021	11/15/2050
073096-B*-9	Bayport Polymers LLC SR NTS			2	1.E PL	20,000,000	98.3580	19,671,564	20,000,000	20,000,000					5.150	5.150	FA	389,111	515,000	01/20/2023	02/15/2035
07316#-AA-8	BAYSTATE MEDICAL CENTER INC SR SECD NTS SER Q				1.E	13,000,000	77.0490	10,016,352	13,000,000	13,000,000					3.400	3.400	JJ	221,000	442,000	09/11/2019	07/01/2049
07330M-AA-5	BRANCH BKG & TR Subordinated			2	1.F FE	11,471,940	95.9820	11,037,970	11,500,000	11,492,350		2,514			3.800	3.825	AO	74,047	437,000	09/22/2014	10/30/2026
075887-BW-8	BECTON DICKINSON Senior Unsecured			2	2.B FE	4,226,093	96.8890	4,148,800	4,282,000	4,234,732		8,639			3.700	4.045	JD	11,002	158,434	04/26/2023	06/06/2027
075887-BX-6	BECTON DICKINSON Senior Unsecured			2	2.B FE	5,626,725	93.6570	4,799,941	5,125,000	5,591,885		(13,269)			4.669	4.036	JD	16,617	239,286	04/16/2021	06/06/2047
075887-CJ-6	BECTON DICKINSON Senior Unsecured	C		2	2.B FE	4,782,283	89.4670	4,025,997	4,500,000	4,691,284		(28,993)			2.823	2.080	MN	14,468	127,035	05/27/2021	05/20/2030
084423-AU-6	BERKLEY (WR) Senior Unsecured			2	2.A FE	7,535,880	80.3830	6,430,660	8,000,000	7,502,754		(9,298)			4.000	4.333	MN	40,889	160,000	12/12/2023	05/12/2050
084423-AW-2	BERKLEY (WR) Senior Unsecured			2	2.A FE	16,982,228	63.8540	11,749,077	18,400,000	17,001,397		12,881			3.150	3.488	MS	146,510	579,600	09/01/2022	09/30/2061
084659-AM-3	MIDAMERICAN ENER Senior Unsecured			2	1.G FE	2,775,570	94.9000	2,846,993	3,000,000	2,817,187		37,607			3.250	4.841	AO	20,583	97,500	11/18/2022	04/15/2028
084659-AP-6	MIDAMERICAN ENER Senior Unsecured			2	1.G FE	2,281,196	79.1690	1,820,880	2,300,000	2,283,389		401			3.800	3.846	JJ	40,301	87,400	05/02/2018	07/15/2048
084664-BU-4	BERKSHIRE HATH Senior Unsecured	C			1.C FE	24,136,120	96.6260	24,156,510	25,000,000	24,090,017		27,838			4.400	4.687	MN	140,556	1,100,000	09/20/2022	05/15/2042
084664-BV-2	BERKSHIRE HATH Senior Unsecured				1.C FE	3,286,530	94.4450	2,833,352	3,000,000	3,232,654		(8,066)			4.300	3.734	MN	16,483	129,000	06/17/2016	05/15/2043
084664-CQ-2	BERKSHIRE HATH Senior Unsecured			2	1.C FE	7,661,424	92.3820	7,159,632	7,750,000	7,669,904		1,802			4.200	4.268	FA	122,967	325,500	01/18/2019	08/15/2048
084664-CR-0	BERKSHIRE HATH Senior Unsecured			2	1.C FE	18,306,496	93.4950	17,296,568	18,500,000	18,324,188		3,844			4.250	4.312	JJ	362,549	786,250	01/18/2019	01/15/2049
084664-CW-9	BERKSHIRE HATH Senior Unsecured	C		2	1.C FE	963,514	83.8770	838,769	1,000,000	972,978		3,699			1.450	1.876	AO	3,061	14,500	05/27/2021	10/15/2030
084670-BK-3	BERKSHIRE HATHWY Senior Unsecured				1.C FE	11,876,050	97.5150	10,726,629	11,000,000	11,718,911		(25,060)			4.500	4.004	FA	192,500	495,000	03/14/2017	02/11/2043
084670-BS-6	BERKSHIRE HATHWY Senior Unsecured			2	1.C FE	1,525,920	97.3280	1,557,255	1,600,000	1,533,024		7,104			3.125	5.158	MS	14,722		09/28/2023	03/15/2026
084670-CG-1	BERKSHIRE HATHWY Senior Unsecured				1.C FE	9,365,488	78.3170	5,555,162	7,093,205	7,093,205				(527,585)	1.108	1.108	MS	23,578	78,748	04/20/2021	09/13/2049
08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A				6. Z	16,200,000	68.5000	14,796,000	21,600,000	14,796,000	(162,000)				7.000	13.159	JAJO	256,200		10/01/2019	09/30/2031
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS				2.B Z	13,508,096	87.1050	11,766,228	13,508,096	13,508,096					3.280	3.294	MJSD	1,231	449,219	01/30/2020	06/30/2037
092113-AM-1	BLACK HILLS CORP Senior Unsecured			2	2.A FE	3,442,259	95.6020	3,518,141	3,680,000	3,553,595		37,886			3.150	4.365	JJ	53,452	115,920	10/17/2022	01/15/2027
09247X-AL-5	BLACKROCK INC Senior Unsecured	C			1.D FE	15,489,425	99.5720	14,935,821	15,000,000	15,051,480		(238,611)			3.500	1.880	MS	150,208	525,000	02/25/2022	03/18/2024
09247X-AT-8	BLACKROCK INC Senior Unsecured			2	1.D FE	10,395,420	100.9240	10,597,041	10,500,000	10,400,383		4,963			4.750	4.877	MN	49,875	249,375	05/17/2023	05/25/2033
09256B-AG-2	BLACKSTONE HLDGS Senior Unsecured				1.E FE	6,980,096	91.8960	6,432,704	7,000,000	6,984,560		425			5.000	5.017	JD	15,556	350,000	04/03/2014	06/15/2044
09261B-AA-8	BLACKSTONE HLDGS Senior Unsecured	RA		2	1.E FE	10,190,638	78.2710	7,983,629	10,200,000	10,193,309		864			1.600	1.610	MS	41,253	163,200	12/14/2020	03/30/2031
09261B-AB-6	BLACKSTONE HLDGS Senior Unsecured	C		2	1.E FE	20,588,700	62.6520	12,974,538	20,709,000	20,596,819		2,775			2.800	2.829	MS	146,574	579,852	03/02/2021	09/30/2050
09261B-AC-4	BLACKSTONE HLDGS Senior Unsecured			2	1.E FE	9,902,400	87.1290	8,712,924	10,000,000	9,934,101		13,649			1.625	1.775	FA	65,903	162,500	08/24/2021	08/05/2028
09261B-AD-2	BLACKSTONE HLDGS Senior Unsecured			2	1.E FE	2,058,201	78.4320	2,196,090	2,800,000	2,083,014		24,813			2.000	6.054	JJ	23,489		08/21/2023	01/30/2032
09261B-AH-3	BLACKSTONE HLDGS Senior Unsecured			2	1.E FE	6,542,000	68.8580	6,885,810	10,000,000	6,544,554		2,554			3.200	5.675	JJ	134,222		12/12/2023	01/30/2052
09261B-AJ-9	BLACKSTONE HLDGS Senior Unsecured			2	1.E FE	20,424,603	103.7380	20,747,588	20,000,000	20,340,043		(79,336)			5.900	5.391	MN	190,111	1,180,000	12/05/2022	11/03/2027
09261H-AB-3	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured				2.C FE	14,977,763	97.1090	14,566,340	15,000,000	14,992,457		10,527			1.750	1.822	MS	77,292	262,500	08/10/2022	09/15/2024
09261H-AH-0	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured				2.C FE	9,994,706	96.7550	9,675,460	10,000,000	9,997,967		2,231			2.350	2.373	MN	25,458	235,000	08/10/2022	11/22/2024
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured			2	2.C FE	2,992,123	91.8990	2,756,970	3,000,000	2,994,430		1,622			3.250	3.312	MS	28,708	97,500	08/10/2022	03/15/2027
09261H-AP-2	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured			2	2.C FE	9,999,497	96.5870	9,658,729	10,000,000	9,999,828		171			2.700	2.702	JJ	124,500	270,000	08/10/2022	01/15/2025
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured			2	2.C FE	11,629,640	90.4740	11,761,675	13,000,000	11,780,816		149,696			4.000	6.157	JJ	239,778	340,000	03/30/2023	01/15/2029
09261H-B*-7	BLACKSTONE PRIVATE CREDIT FUND SR NTS SER D			2	2.C FE	38,811,501	101.3270	39,821,546	39,300,000	38,914,471		84,800			7.490	7.795	AO	654,127	2,943,570	09/29/2022	10/11/2027
09261H-BB-2	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured				2.C FE	4,942,400	104.1240	5,206,210	5,000,000	4,943,315		538			7.300	7.581	MN	34,472		11/16/2023	11/27/2028
09261X-AD-4	BLACKSTONE SEC Senior Unsecured			2	2.C FE	19,789,653	88.9450	17,789,092	20,000,000	19,855,690		44,030			2.125	2.366	FA	160,556	425,000	06/30/2022	02/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09522*-AA-8	BLUE AND GOLD TENANT LLC SR SECD NTS				1.G PL	21,000,000	83.1660	17,464,960	21,000,000	21,000,000					3.650	3.649	MS	193,754	766,500	01/01/2020	03/31/2045
097023-BL-8	BOEING CO Senior Unsecured			2	2.C FE	86,865	72.9820	72,982	100,000	88,429		328			3.500	4.341	MS	1,167	3,500	10/23/2018	03/01/2045
097023-BV-6	BOEING CO Senior Unsecured			2	2.C FE	4,769,600	74.9800	3,749,007	5,000,000	4,801,601		5,187			3.650	3.912	MS	60,833	182,500	02/14/2017	03/01/2047
097023-BX-2	BOEING CO Senior Unsecured			2	2.C FE	4,890,900	94.1150	4,705,763	5,000,000	4,950,013		10,959			3.250	3.510	MS	54,167	162,500	02/21/2018	03/01/2028
097023-BY-0	BOEING CO Senior Unsecured			2	2.C FE	3,810,920	81.7450	3,269,810	4,000,000	3,852,098		7,699			3.550	3.892	MS	47,333	142,000	02/21/2018	03/01/2038
097023-BZ-7	BOEING CO Senior Unsecured			2	2.C FE	4,175,325	74.7180	3,362,317	4,500,000	4,212,243		6,924			3.625	4.042	MS	54,375	163,125	02/21/2018	03/01/2048
097023-CA-1	BOEING CO Senior Unsecured			2	2.C FE	1,950,820	94.5330	1,890,657	2,000,000	1,973,964		4,829			3.450	3.747	MN	11,500	69,000	10/29/2018	11/01/2028
097023-CB-9	BOEING CO Senior Unsecured			2	2.C FE	4,666,650	77.9300	3,896,512	5,000,000	4,698,663		6,744			3.850	4.245	MN	32,083	192,500	10/29/2018	11/01/2048
097023-CF-0	BOEING CO Senior Unsecured			2	2.C FE	1,911,540	74.9090	1,498,178	2,000,000	1,916,377		1,062			3.825	4.049	MS	25,500	76,500	02/13/2019	03/01/2059
097023-CJ-2	BOEING CO Senior Unsecured	C.		2	2.C FE	16,454,349	88.4330	14,591,417	16,500,000	16,465,284		2,726			3.600	3.625	MN	99,000	594,000	03/29/2021	05/01/2034
097023-CW-3	BOEING CO Senior Unsecured			2	2.C FE	6,880,832	103.7530	5,816,390	5,606,000	6,810,813		(27,375)			5.805	4.366	MN	54,238	209,328	12/12/2023	05/01/2050
097023-CZ-6	BOEING CO Senior Unsecured				2.C FE	19,574,445	99.6780	19,736,206	19,800,000	19,787,644		146,435			1.950	2.713	FA	160,875	386,100	08/24/2022	02/01/2024
097023-DE-2	BOEING CO Senior Unsecured				2.C FE	25,708,700	99.6120	26,895,243	27,000,000	26,904,186		1,027,302			1.433	5.409	FA	157,988	386,910	12/06/2022	02/04/2024
097023-DG-7	BOEING CO Senior Unsecured	RA.		2	2.C FE	10,000,000	94.5570	9,455,731	10,000,000	10,000,000					2.196	2.196	FA	89,670	219,600	02/02/2021	02/04/2026
09951L-AC-7	BOOZ ALLEN & HAM Senior Unsecured				2.C FE	10,279,100	105.8320	10,583,229	10,000,000	10,278,335		(765)			5.950	5.571	FA	242,958		12/12/2023	08/04/2033
100743-AJ-2	BOSTON GAS CO Senior Unsecured				2.A FE	8,000,000	85.1950	6,815,624	8,000,000	8,000,000					4.487	4.487	FA	135,607	358,960	02/14/2012	02/15/2042
100743-AK-9	BOSTON GAS CO Senior Unsecured	RA.		2	2.A FE	8,492,010	93.7230	7,966,461	8,500,000	8,496,840		821			3.150	3.161	FA	111,563	267,750	07/31/2017	08/01/2027
10075E-AQ-1	BOSTON GAS CO Senior Unsecured				2.A FE	3,892,800	100.0140	4,000,553	4,000,000	3,999,748		7,855			6.980	7.199	AO	69,800	279,200	02/15/1994	01/15/2024
101137-AZ-0	BOSTON SCIENTIFC Senior Unsecured				2.A FE	14,351,480	95.7720	14,365,859	15,000,000	14,354,425		2,945			1.900	5.088	JD	23,915		12/28/2023	06/01/2025
10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS				2.C PL	23,510,688	91.2580	21,455,364	23,510,688	23,510,688					3.920	3.920	JD	2,560	921,619	11/22/2019	09/30/2038
10373Q-AE-0	BP CAP MKTS AMER Senior Unsecured			2	1.F FE	1,802,780	99.4420	1,789,960	1,800,000	1,802,467		(313)			4.234	4.200	MN	11,643	70,920	05/12/2023	11/06/2028
10373Q-AT-7	BP CAP MKTS AMER Senior Unsecured			2	1.F FE	4,601,241	96.8380	4,454,530	4,600,000	4,598,539		295			3.119	3.127	MN	22,717	143,474	08/10/2022	05/04/2026
10373Q-BE-9	BP CAP MKTS AMER Senior Unsecured			2	1.F FE	1,528,768	97.7390	1,563,830	1,600,000	1,535,884		7,116			3.410	5.445	FA	21,218		09/28/2023	02/11/2026
10373Q-BK-5	BP CAP MKTS AMER Senior Unsecured			2	1.F FE	7,627,680	97.2940	7,783,524	8,000,000	7,700,820		73,140			3.543	4.795	AO	66,923	283,440	02/14/2023	04/06/2027
10373Q-BL-3	BP CAP MKTS AMER Senior Unsecured	RA.		2	1.F FE	3,483,690	95.7950	2,873,858	3,000,000	3,317,296		(49,593)			3.633	1.771	AO	25,734	108,990	07/23/2020	04/06/2030
10373Q-BM-1	BP CAP MKTS AMER Senior Unsecured	C.		2	1.F FE	14,487,417	84.6460	12,231,278	14,450,000	14,476,057		(3,846)			1.749	1.719	FA	98,986	252,731	12/14/2020	08/10/2030
10373Q-BR-0	BP CAP MKTS AMER Senior Unsecured	C.		2	1.F FE	4,000,000	77.6030	3,104,101	4,000,000	4,000,000					3.060	3.060	JD	4,760	122,400	06/14/2021	06/17/2041
10373Q-BU-3	BP CAP MKTS AMER Senior Unsecured			2	1.F FE	5,000,000	100.8030	5,040,134	5,000,000	5,000,000					4.812	4.810	FA	92,230	120,300	02/09/2023	02/13/2033
10373Q-BV-1	BP CAP MKTS AMER Senior Unsecured			2	1.F FE	7,499,850	101.8760	7,640,684	7,500,000	7,499,850					4.893	4.894	MS	112,131	122,325	05/09/2023	09/11/2033
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS				2.A PL	12,402,763	88.8420	11,018,906	12,402,763	12,402,763					3.770	3.770	MS	118,195	467,584	10/13/2016	09/30/2041
10921U-2E-7	BRIGHTHS FIN GLB Senior Secured	RA.			1.G FE	9,988,300	86.3510	8,635,135	10,000,000	9,992,305		1,621			2.000	2.018	JD	1,667	200,000	06/21/2021	06/28/2028
10922N-AF-0	BRIGHTHOUSE FINA Senior Unsecured	C.		2	2.B FE	1,178,645	80.1120	1,240,932	1,549,000	1,205,135		5,173			4.700	6.568	JD	1,820	72,803	01/23/2019	06/22/2047
10922N-AG-8	BRIGHTHOUSE FINA Senior Unsecured			2	2.B FE	1,137,090	101.4630	1,014,630	1,000,000	1,092,790		(13,171)			5.625	3.907	MN	7,188	56,250	06/17/2020	05/15/2030
110122-CQ-9	BRISTOL-MYERS Senior Unsecured	C.		2	1.F FE	1,276,369	90.2870	902,868	1,000,000	1,234,895		(13,062)			4.125	2.265	JD	1,833	41,250	09/28/2020	06/15/2039
110122-DH-8	BRISTOL-MYERS Senior Unsecured			2	1.F FE	9,374,179	93.8930	8,215,667	8,750,000	9,315,313		(18,039)			4.625	4.145	MN	51,710	404,688	07/16/2020	05/15/2044
110122-DK-1	BRISTOL-MYERS Senior Unsecured			2	1.F FE	4,987,350	88.2990	4,414,962	5,000,000	4,988,499		270			4.350	4.366	MN	27,792	217,500	07/16/2020	11/15/2047
110122-DL-9	BRISTOL-MYERS Senior Unsecured			2	1.F FE	7,140,089	90.8900	6,526,836	7,181,000	7,143,131		845			4.550	4.586	FA	118,895	326,736	07/16/2020	02/20/2048
110122-DZ-8	BRISTOL-MYERS Senior Unsecured				1.F FE	15,962,880	109.0670	17,450,669	16,000,000	15,963,257		377			5.900	5.931	MN	125,867		10/30/2023	11/15/2033
110122-EB-0	BRISTOL-MYERS Senior Unsecured				1.F FE	1,994,340	114.6880	2,293,769	2,000,000	1,994,351		11			6.250	6.271	MN	16,667		10/30/2023	11/15/2053
110122-EC-8	BRISTOL-MYERS Senior Unsecured				1.F FE	12,398,140	116.1010	14,396,530	12,400,000	12,398,159		19			6.400	6.401	MN	105,813		10/30/2023	11/15/2063
11042W-AA-4	BRIT AIR 2020-1 Secured				2.A FE	1,111,805	102.1250	1,135,431	1,111,805	1,111,805					8.375	8.461	FMAN	11,898	93,114	11/17/2020	11/15/2028
11044M-AA-4	BRIT AIR 2020-1 Senior Secured			1	1.G FE	5,762,490	92.4790	5,471,083	5,916,043	5,765,503		603			4.250	4.737	FMAN	32,127	88,270	09/30/2022	11/15/2032
11133T-AE-3	BROADRIDGE FINAN Senior Unsecured			2	2.B FE	4,997,850	85.3890	4,269,426	5,000,000	4,998,338		203			2.600	2.605	MN	21,667	130,000	05/06/2021	05/01/2031
11134L-AH-2	BRDCOM CRP / FIN Senior Unsecured			2	2.B FE	10,033,927	97.5670	10,311,853	10,569,000	10,160,774		121,072			3.875	5.267	JJ	188,847	409,549	12/28/2022	01/15/2027
11135F-AQ-4	BROADCOM INC Senior Unsecured			2	2.C FE	2,223,850	95.5940	2,389,858	2,500,000	2,230,823		6,973			4.150	6.091	MN	13,257	51,875	10/11/2023	11/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11135F-BE-0	BROADCOM INC Senior Unsecured	RA		2	2.C FE	3,328,294	89.7670	2,991,937	3,333,000	3,330,170		637			1.950	1.971	FA	24,553	64,994	01/21/2021	02/15/2028
11135F-BF-7	BROADCOM INC Senior Unsecured	RA		2	2.C FE	7,981,760	82.3700	6,589,593	8,000,000	7,985,790		1,237			2.600	2.622	FA	78,578	182,000	01/04/2021	02/15/2033
11135F-BJ-9	BROADCOM INC Senior Unsecured	C		2	2.C FE	7,034,302	79.5000	5,692,176	7,160,000	7,046,834		4,570			3.500	3.623	FA	94,671	250,600	06/16/2021	02/15/2041
11135F-BL-4	BROADCOM INC Senior Unsecured			2	2.C FE	7,376,820	87.1890	7,847,054	9,000,000	7,444,274		65,882			3.469	5.713	AO	65,911	173,450	12/12/2023	04/15/2034
11135F-BP-5	BROADCOM INC Senior Unsecured	M		2	2.C FE	6,966,700	82.2040	5,754,258	7,000,000	6,970,930		1,987			3.137	3.179	MN	28,059	219,590	09/30/2021	11/15/2035
11135F-BQ-3	BROADCOM INC Senior Unsecured	RA		2	2.C FE	1,990,486	81.1140	1,622,285	2,000,000	1,991,587		520			3.187	3.227	MN	8,145	63,740	09/30/2021	11/15/2036
11135F-BT-7	BROADCOM INC Senior Unsecured				2.C FE	5,095,140	94.3560	5,661,367	6,000,000	5,109,062		13,922			4.150	6.495	AO	52,567		10/26/2023	04/15/2032
11283#-AB-7	BROOKFIELD POWER NEW YORK FINA SR SECD NTS SER 2				2.B PL	4,000,000	100.0580	4,002,327	4,000,000	4,000,000					5.910	5.910	JD	9,850	236,400	12/16/2005	12/16/2025
11283#-AF-8	BROOKFIELD POWER NEW YORK FINA SR SECD NTS SER 6				2.B PL	13,000,000	91.0400	11,835,169	13,000,000	13,000,000					4.290	4.290	JD	23,238	557,700	12/19/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LL SR SECD NTS				2.B PL	14,000,000	89.3940	12,515,122	14,000,000	14,000,000					4.398	4.421	MJSD	1,710	615,720	07/10/2017	07/10/2032
114259-AP-9	BROOKLYN UNION Senior Unsecured			2	2.A FE	851,937	80.9880	688,397	850,000	851,766		(47)			4.504	4.489	MS	11,804	38,284	01/18/2019	03/10/2046
114259-AQ-7	BROOKLYN UNION Senior Unsecured	C		2	2.A FE	9,000,000	77.9250	7,013,224	9,000,000	9,000,000					4.273	4.273	MS	113,235	384,570	03/09/2018	03/15/2048
114259-AT-1	BROOKLYN UNION SENIOR			2	2.A FE	2,000,000	92.7730	1,855,463	2,000,000	2,000,000					3.865	3.865	MS	25,123	77,300	02/27/2019	03/04/2029
114259-AU-8	BROOKLYN UNION SENIOR			2	2.A FE	9,000,000	79.6740	7,170,680	9,000,000	9,000,000					4.487	4.487	MS	131,245	403,830	02/27/2019	03/04/2049
114259-AV-6	BROOKLYN UNION Senior Unsecured	C		2	2.A FE	10,000,000	97.8190	9,781,904	10,000,000	10,000,000					4.632	4.632	FA	187,853	463,200	08/02/2022	08/05/2027
114259-AW-4	BROOKLYN UNION Senior Unsecured	C		2	2.A FE	15,000,000	93.9140	14,087,081	15,000,000	15,000,000					4.866	4.866	FA	296,015	729,900	08/02/2022	08/05/2032
12117#-AA-9	BUREAU VERITAS HOLDINGS INC GTD SR NTS				2.C	10,000,000	96.3070	9,630,718	10,000,000	10,000,000					3.670	3.670	MS	122,333	367,000	09/01/2017	09/01/2027
12189L-AE-1	BURLINGTON NORTH Senior Unsecured			2	1.D FE	1,799,016	105.1290	1,429,758	1,360,000	1,736,728		(8,539)			5.400	3.246	JD	6,120	36,720	10/22/2020	06/01/2041
12189L-AG-6	BURLINGTON NORTH Senior Unsecured	C		2	1.D FE	4,226,859	99.5850	3,883,829	3,900,000	4,141,393		(9,196)			4.950	4.432	MS	56,843	193,050	05/08/2012	09/15/2041
12189L-AK-7	BURLINGTON NORTH Senior Unsecured	C		2	1.D FE	11,532,254	92.2360	10,593,315	11,485,000	11,541,634		(2,906)			4.375	4.328	MS	167,490	502,469	07/19/2019	09/01/2042
12189L-AT-8	BURLINGTON NORTH Senior Unsecured			2	1.G FE	5,387,250	98.9190	4,945,959	5,000,000	4,999,904		(157,064)			3.400	(0.024)	MS	56,667	170,000	08/25/2021	09/01/2024
12189L-AZ-4	BURLINGTON NORTH Senior Unsecured	C		2	1.D FE	9,282,851	85.4680	8,777,581	10,270,000	9,295,966		5,100			3.900	4.529	FA	166,888	273,000	10/19/2023	08/01/2046
12189L-BJ-9	BURLINGTON NORTH Senior Unsecured			2	1.G FE	2,983,410	94.5980	2,837,931	3,000,000	2,984,004		281			4.450	4.483	JJ	61,558	147,592	05/31/2022	01/15/2053
12189L-BK-6	BURLINGTON NORTH Senior Unsecured				1.G FE	9,994,600	104.5460	10,454,578	10,000,000	9,994,600					5.200	5.204	AO	109,778	182,000	06/05/2023	04/15/2054
12189T-AG-9	BURLINGTON NORTH Senior Unsecured	C			1.D FE	1,279,740	108.5700	1,085,703	1,000,000	1,102,801		(23,787)			6.875	4.012	JD	5,729	68,750	05/18/2015	12/01/2027
12189T-AR-5	BURLINGTON NORTH Senior Unsecured				1.D FE	5,554,600	118.3130	5,915,629	5,000,000	5,237,252		(27,296)			7.950	7.041	FA	150,167	397,500	03/13/2002	08/15/2030
12189T-AZ-7	BURLINGTON NORTH Senior Unsecured				1.D FE	114,748	112.6130	118,243	105,000	111,625		(332)			6.150	5.476	MN	1,076	6,458	10/28/2011	05/01/2037
1248EP-CN-1	CCO HOLDINGS LLC Senior Unsecured			2	3.C FE	5,258,135	85.6750	4,283,750	5,000,000	5,174,534		(32,769)			4.500	3.697	MN	37,500	225,000	05/17/2021	05/01/2032
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS				3.A PL	10,388,062	100.1820	10,407,004	10,388,062	10,388,062					6.340	6.389	MJSD	1,829	164,651	03/31/2011	12/31/2031
12523@-AA-9	CC TUGS LLC SR SECD NTS				3.B PL	5,920,688	97.8910	5,795,809	5,920,688	5,920,688					6.400	6.449	MJSD	1,053	378,924	06/04/2018	09/30/2030
12542R-G@-3	CHS INC SR NTS SER O				2.C	17,000,000	99.1250	16,851,206	17,000,000	17,000,000					4.820	4.820	JD	50,074	819,400	09/04/2015	06/09/2026
12542R-L#-5	CHS INC SR NTS SER AA				2.C	19,060,814	86.7880	18,919,722	21,800,000	19,069,423		8,609			3.580	5.339	MN	127,905	207,640	12/18/2023	11/02/2032
12542R-L@-7	CHS INC SR NTS SER Z				2.C	20,943,388	89.1580	20,952,044	23,500,000	20,954,467		11,079			3.480	5.364	MN	134,028	191,400	12/18/2023	11/02/2030
12542R-M*-8	CHS INC SR NTS SER BB				2.C	19,215,168	83.7660	19,014,875	22,700,000	19,222,534		7,367			3.730	5.460	MN	138,766	223,800	12/18/2023	11/02/2035
125523-AH-3	CIGNA GROUP/THE Senior Unsecured			1	2.A FE	2,994,342	99.0910	2,972,730	3,000,000	2,995,012		670			4.375	4.414	AO	27,708	65,625	04/26/2023	10/15/2028
125523-AJ-9	CIGNA GROUP/THE Senior Unsecured			1	2.A FE	4,510,368	96.8290	4,357,296	4,500,000	4,508,717		(432)			4.800	4.781	FA	81,600	216,000	08/27/2019	08/15/2038
125523-AK-6	CIGNA GROUP/THE Senior Unsecured			1	1.G FE	10,002,640	95.0350	8,363,077	8,800,000	9,930,776		(30,446)			4.900	4.028	JD	19,164	431,200	07/21/2021	12/15/2048
125523-BH-2	CIGNA GROUP/THE Senior Unsecured	RA		1	2.A FE	8,378,684	97.8990	7,642,003	7,806,000	8,316,808		(18,927)			5.375	4.810	FA	158,505	419,573	07/13/2020	02/15/2042
125523-QL-2	CIGNA GROUP/THE Senior Unsecured			2	2.A FE	2,060,075	87.6370	2,190,929	2,500,000	2,072,569		12,494			2.400	5.711	MS	17,667		10/11/2023	03/15/2030
125968-AA-1	CGA CAP CREDIT LSB PT TR 17-CT P/T CERTS				1.D	31,000,000	76.7900	23,805,005	31,000,000	31,000,000					4.228	4.228	MON	76,456	1,310,680	11/14/2017	12/10/2041
12610#-AB-9	BANK5 2023-5YR4 B SR NTS SER B				2.B	3,000,000	85.8040	2,574,129	3,000,000	3,000,000					3.480	3.480	AO	17,690	104,400	08/07/2019	10/30/2031
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS				2.C	30,548,229	89.2770	27,272,528	30,548,229	30,548,229					3.820	3.821	JD	3,242	1,166,942	09/27/2019	12/31/2038
126117-AW-0	CNA FINANCIAL Senior Unsecured			2	2.B FE	491,908	83.3480	416,739	500,000	493,985		833			2.050	2.247	FA	3,872	10,250	06/21/2021	08/15/2030
126117-AX-8	CNA FINANCIAL Senior Unsecured			2	2.A FE	15,927,800	103.3440	16,535,112	16,000,000	15,931,998		4,198			5.500	5.558	JD	39,111	496,222	12/12/2023	06/15/2033
12626P-AF-0	CRH AMERICA INC Senior Unsecured				2.A FE	1,118,400	107.4000	1,074,003	1,000,000	1,062,129		(4,665)			6.400	5.568	AO	13,511	64,000	02/03/2005	10/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12626P-AN-3	CRH AMERICA INC Senior Unsecured			2	2.A FE	2,963,310	100.3420	3,010,260	3,000,000	2,968,878		779			5.125	5.206	MN	18,365	153,750	05/12/2015	05/18/2045
126307-AQ-0	CSC HOLDINGS LLC Senior Unsecured			2	4.B FE	1,429,000	92.4090	1,320,525	1,429,000	1,429,000					5.500	5.500	AO	16,592	78,595	09/09/2016	04/15/2027
126307-BB-2	CSC HOLDINGS LLC SENIOR			2	4.B FE	8,000,000	75.6380	6,051,000	8,000,000	8,000,000					4.125	4.125	JD	27,500	330,000	06/02/2020	12/01/2030
126408-GH-0	CSX CORP Senior Unsecured				1.G FE	4,195,875	110.3070	4,136,529	3,750,000	4,039,794		(15,733)			6.000	5.165	AO	56,250	225,000	08/18/2010	10/01/2036
126408-GK-3	CSX CORP Senior Unsecured				1.G FE	2,466,710	111.7590	2,710,161	2,425,000	2,453,397		(1,357)			6.150	6.021	MN	24,856	149,138	11/06/2009	05/01/2037
126408-GS-6	CSX CORP Senior Unsecured				1.G FE	2,474,238	112.7480	2,444,370	2,168,000	2,390,862		(8,440)			6.220	5.273	AO	22,850	134,850	07/19/2010	04/30/2040
126408-HC-0	CSX CORP Senior Unsecured	C		2	1.G FE	2,395,291	84.3070	2,048,672	2,430,000	2,399,616		638			3.950	4.027	MN	15,998	95,985	06/21/2016	05/01/2050
126408-HF-3	CSX CORP Senior Unsecured	C		2	1.G FE	16,406,115	83.2550	13,737,106	16,500,000	16,420,189		2,156			3.800	3.832	MN	104,500	627,000	10/13/2016	11/01/2046
126408-HG-1	CSX CORP Senior Unsecured			2	1.G FE	4,885,250	85.4300	4,271,483	5,000,000	4,890,867		861			4.250	4.363	MN	35,417	212,500	11/04/2016	11/01/2066
126408-HK-2	CSX CORP Senior Unsecured			2	1.G FE	3,488,240	89.0590	3,117,081	3,500,000	3,489,570		241			4.300	4.320	MS	50,167	150,500	02/15/2018	03/01/2048
126408-HN-6	CSX CORP Senior Unsecured			2	1.G FE	1,004,520	95.2220	952,222	1,000,000	1,004,176		(90)			4.750	4.721	MN	6,069	47,500	01/18/2019	11/15/2048
126408-HU-0	CSX CORP Senior Unsecured			2	2.A FE	2,998,140	97.2770	2,918,298	3,000,000	2,998,222		82			4.100	4.108	MN	15,717	123,000	07/21/2022	11/15/2032
126650-AQ-3	CVS PASS-THROUGH TRUST P/T CERTS				2.B FE	3,815,938	100.0000	3,827,854	3,827,854	3,819,129		3,191			5.789	6.086	MON	12,926	184,662	03/06/2023	01/10/2026
126650-BY-5	CVS PASS-THROUGH TRUST P/T CERTS				2.B FE	1,436,017	101.0020	1,245,920	1,233,554	1,344,649		(10,455)			5.926	4.084	MON	4,264	73,100	10/06/2014	01/10/2034
126650-CL-2	CVS HEALTH CORP Senior Unsecured			2	2.B FE	22,097,456	98.6150	22,188,465	22,500,000	22,157,120		59,664			3.875	4.905	JJ	389,922	242,188	12/18/2023	07/20/2025
126650-CM-0	CVS HEALTH CORP Senior Unsecured	C		2	2.B FE	16,258,606	98.4710	15,476,686	15,717,000	16,100,864		(27,700)			4.875	4.582	JJ	342,663	766,204	07/18/2019	07/20/2035
126650-CN-8	CVS HEALTH CORP Senior Unsecured			2	2.B FE	1,178,600	94.8810	948,812	1,000,000	1,148,999		(4,409)			5.125	4.065	JJ	22,920	51,250	04/27/2016	07/20/2045
126650-CX-6	CVS HEALTH CORP Senior Unsecured	RA		2	2.B FE	1,528,207	98.3650	1,524,656	1,550,000	1,539,645		2,176			4.300	4.475	MS	17,773	66,650	03/06/2018	03/25/2028
126650-CY-4	CVS HEALTH CORP Senior Unsecured	C		2	2.B FE	18,510,020	94.7460	17,248,588	18,205,000	18,467,488		(7,580)			4.780	4.623	MS	232,053	817,500	10/28/2020	03/25/2038
126650-CZ-1	CVS HEALTH CORP Senior Unsecured			2	2.B FE	2,982,900	93.5460	2,806,389	3,000,000	2,984,627		317			5.050	5.087	MS	40,400	151,500	03/06/2018	03/25/2048
126650-DN-7	CVS HEALTH CORP Senior Unsecured	RA		2	2.B FE	10,977,182	82.6350	9,089,878	11,000,000	10,984,152		2,230			1.750	1.773	FA	69,514	192,500	12/18/2020	08/21/2030
126650-DP-2	CVS HEALTH CORP Senior Unsecured			2	2.B FE	2,222,744	71.4050	1,613,753	2,260,000	2,227,349		1,048			2.700	2.809	FA	22,035	50,760	01/08/2021	08/21/2040
126650-DQ-0	CVS HEALTH CORP Senior Unsecured			2	2.B FE	2,004,862	82.3210	1,646,414	2,000,000	2,003,512		(539)			1.875	1.848	FA	12,813	37,500	12/21/2020	02/28/2031
126650-DU-1	CVS HEALTH CORP Senior Unsecured			2	2.B FE	7,985,840	102.1960	8,175,645	8,000,000	7,986,792		952			5.250	5.273	FA	151,667	210,000	02/13/2023	02/21/2033
126650-DY-3	CVS HEALTH CORP Senior Unsecured				2.B FE	3,875,370	102.6910	4,107,632	4,000,000	3,877,788		2,418			5.300	5.722	JD	17,667	105,411	10/11/2023	06/01/2033
12737#-AA-9	CSFV CORE II LLC SR NTS SER 21A				1.G PL	6,000,000	83.9800	5,038,791	6,000,000	6,000,000					2.770	2.770	AO	41,550	166,200	03/04/2021	04/01/2031
12739@-AA-9	CED NV VA FINANCING HOLDINGS SR SECD NTS				2.C	19,608,125	80.6990	15,823,630	19,608,125	19,608,125					3.770	3.770	JD	2,053	734,880	03/17/2021	12/31/2046
128125-*6-0	Calamos Strategic Total Return MRPS				1.D FE	24,000,000	23.0990	22,174,800	960,000	24,000,000					3.660	3.688	MON	73,200	878,400	02/17/2022	05/24/2027
130789-Y@-3	CALIFORNIA WATER SERVICE CO 1ST MTG SER WWW				1.D	5,000,000	84.0760	4,203,818	5,000,000	5,000,000					4.070	4.070	JD	11,306	203,500	04/26/2019	06/11/2049
131347-CM-6	CALPINE CORP LN1			2	3.A FE	10,070,893	95.4670	9,546,709	10,000,000	10,036,450		(16,071)			4.500	4.318	FA	170,000	450,000	10/08/2021	02/15/2028
133434-AB-6	CAMERON LNG LLC SR SECD NTS	RA		2	1.F FE	1,115,440	86.4230	864,227	1,000,000	1,093,531		(7,615)			3.302	2.311	JJ	15,226	33,020	01/20/2021	01/15/2035
133434-AD-2	CAMERON LNG LLC SR SECD NTS	RA		2	1.F FE	3,000,000	84.8920	2,546,747	3,000,000	3,000,000					3.701	3.701	JJ	51,197	111,030	12/05/2019	01/15/2039
14040H-BW-4	CAPITAL ONE FINL Senior Unsecured			2	2.A FE	2,994,060	95.0030	2,850,092	3,000,000	2,997,302		600			3.800	3.824	JJ	47,817	114,000	01/25/2018	01/31/2028
141781-AC-8	CARGILL INC Senior Unsecured				1.F FE	2,700,341	103.6270	2,362,700	2,280,000	2,340,566		(32,037)			7.375	5.756	AO	42,038	168,150	12/08/2006	10/01/2025
141781-BF-0	CARGILL INC Senior Unsecured				1.F FE	4,778,789	95.7840	4,749,944	4,959,000	4,804,905		3,814			4.760	4.995	MN	24,916	236,048	11/23/2015	11/23/2045
143106-2*-2	Carlyle Tactical Private Credi MRPS				1.G PL	19,000,000	23.1600	17,601,790	760,000	19,000,000					3.660	3.660	MJSD	46,360	695,400	02/18/2022	03/07/2027
143106-A*-3	Carlyle Tactical Private Credi MRPS			2	1.G PL	10,000,000	24.8040	9,921,700	400,000	10,000,000					6.000	6.045	MJSD	50,000	600,000	08/19/2022	09/01/2027
14313*-AB-9	CARMAX AUTO SUPERSTORES INC GTD SR NTS SER B				2.C	2,000,000	96.3060	1,926,117	2,000,000	2,000,000					4.170	4.170	AO	14,827	83,400	06/22/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES INC GTD SR NTS SER C				2.C	5,000,000	94.4130	4,720,649	5,000,000	5,000,000					4.270	4.270	AO	37,956	213,500	06/22/2016	04/27/2028
14448C-AT-1	CARRIER GLOBAL Senior Unsecured				2.B FE	7,497,450	101.4200	7,606,524	7,500,000	7,497,555		105			5.800	5.818	MN	37,458		11/15/2023	11/30/2025
14448C-AY-0	CARRIER GLOBAL Senior Unsecured				2.B FE	1,747,253	108.1870	1,893,280	1,750,000	1,747,253					5.900	5.922	MS	8,891		11/15/2023	03/15/2034
14448C-BA-1	CARRIER GLOBAL Senior Unsecured				2.B FE	1,247,938	115.5930	1,444,918	1,250,000	1,247,938					6.200	6.213	MS	6,674		11/15/2023	03/15/2054
14456#-AA-4	Carrix Inc GTD SR NTS SER A				2.C PL	3,000,000	98.4720	2,954,157	3,000,000	3,000,000					4.960	4.960	JJ	62,413	148,800	07/19/2017	07/31/2027
14456#-AB-2	Carrix Inc GTD SR NTS SER B				2.C PL	20,000,000	97.8550	19,570,905	20,000,000	20,000,000					5.060	5.060	JJ	424,478	1,012,000	07/19/2017	07/31/2029
147528-H*-7	CASEYS GENERAL STORES INC SR NTS SER H				2.B PL	13,000,000	83.7280	10,884,653	13,000,000	13,000,000					2.960	2.960	FA	154,989	384,800	03/03/2020	08/06/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
149123-CF-6	CATERPILLAR INC Senior Unsecured	C		2	1.F FE	2,231,233	79.3390	1,586,785	2,000,000	2,211,448		(5,840)			3.250	2.670	MS	18,417	65,000	07/07/2020	09/19/2049
14912L-6G-1	CATERPILLAR FINL Senior Unsecured				1.F FE	17,642,795	98.4830	15,757,264	16,000,000	16,390,166		(423,333)			3.250	0.579	JD	43,333	520,000	06/24/2021	12/01/2024
14913R-2P-1	CATERPILLAR FINL Senior Unsecured				1.F FE	12,483,000	96.8520	12,106,561	12,500,000	12,496,001		5,683			0.600	0.646	MS	22,500	75,000	09/07/2021	09/13/2024
14913R-2V-8	CATERPILLAR FINL Senior Unsecured				1.F FE	1,546,976	98.3430	1,573,483	1,600,000	1,554,896		7,920			3.400	5.573	MN	7,253	27,200	09/28/2023	05/13/2025
14913U-AA-8	CATERPILLAR FINL Senior Unsecured				1.F FE	2,971,680	99.8900	2,996,699	3,000,000	2,972,308		628			4.350	4.765	MN	16,675		12/07/2023	05/15/2026
14918A-AD-1	CATHOLIC HLTH SRVS OF LONG ISL BDS SER 2020			2	1.G FE	7,000,000	70.0460	4,903,247	7,000,000	7,000,000					3.368	3.368	JJ	117,880	235,760	08/26/2020	07/01/2050
15135B-AR-2	CENTENE CORP Senior Unsecured			1	2.C FE	6,409,571	96.6540	6,282,534	6,500,000	6,433,876		14,933			4.250	4.534	JD	12,278	276,250	08/03/2022	12/15/2027
15135B-AT-8	CENTENE CORP Senior Unsecured			1	2.C FE	6,420,750	96.2610	6,256,939	6,500,000	6,434,065		9,331			4.625	4.823	JD	13,361	300,625	08/03/2022	12/15/2029
15135B-AW-1	CENTENE CORP Senior Unsecured			2	2.C FE	1,004,375	86.6660	866,659	1,000,000	1,003,227		(436)			3.000	2.946	AO	6,333	30,000	04/16/2021	10/15/2030
151895-C#-4	CENTERPOINT PROPERTIES TRUST SR NTS SER D				1.G FE	9,000,000	97.0910	8,738,175	9,000,000	9,000,000					3.790	3.790	JJ	143,073	341,100	07/30/2015	07/30/2025
151895-D@-5	CENTERPOINT PROPERTIES TRUST SR NTS SER F				1.G FE	5,000,000	95.8600	4,793,012	5,000,000	5,000,000					3.750	3.750	FA	65,625	187,500	08/25/2016	08/25/2026
151895-E@-4	CENTERPOINT PROPERTIES TRUST SR NTS SER I				1.G FE	25,000,000	85.2940	21,323,561	25,000,000	25,000,000					3.320	3.320	MN	126,806	830,000	10/09/2019	11/06/2031
15189T-AV-9	CENTERPOINT ENERGY INC Senior Unsecured			2	2.B FE	595,602	96.7530	578,585	598,000	596,733		231			4.250	4.299	MN	4,236	25,415	10/03/2018	11/01/2028
15189T-AW-7	CENTERPOINT ENERGY INC Senior Unsecured	RA		2	2.B FE	9,983,000	97.8820	9,788,245	10,000,000	9,997,642		3,467			2.500	2.536	MS	83,333	250,000	08/12/2019	09/01/2024
15189T-BA-4	CENTERPOINT ENERGY INC Senior Unsecured			2	2.B FE	3,295,157	92.3230	3,046,673	3,300,000	3,297,646		248			1.450	1.480	JD	3,988	23,925	06/18/2021	06/01/2026
15189W-AD-2	CENTERPOINT ENERGY RESOURCE CO Senior Unsecured	RA			2.A FE	4,246,440	109.2240	4,368,973	4,000,000	4,172,236		(7,715)			6.625	6.158	MN	44,167	265,000	02/01/2010	11/01/2037
15189W-AJ-9	CENTERPOINT ENERGY RESOURCE CO Senior Unsecured	C		2	2.A FE	3,976,680	84.0520	3,362,069	4,000,000	3,979,581		501			4.100	4.134	MS	54,667	164,000	08/21/2017	09/01/2047
15189W-AP-5	CENTERPOINT ENERGY RESOURCE CO Senior Unsecured			2	1.G FE	14,913,479	97.3170	14,597,576	15,000,000	14,924,000		7,236			4.400	4.472	JJ	330,000	576,889	01/19/2023	07/01/2032
15189X-AM-0	CENTERPOINT HOUS Secured			2	1.F FE	11,382,410	81.5080	9,780,959	12,000,000	11,482,313		18,285			3.550	3.874	FA	177,500	426,000	01/18/2019	08/01/2042
15189X-AN-8	CENTERPOINT HOUS Secured			2	1.F FE	3,904,314	92.1530	3,501,817	3,800,000	3,890,786		(2,865)			4.500	4.319	AO	42,750	171,000	10/23/2018	04/01/2044
15189X-AS-7	CENTERPOINT HOUS Secured			2	1.F FE	3,982,560	86.0380	3,441,514	4,000,000	3,984,559		375			3.950	3.975	MS	52,667	158,000	02/26/2018	03/01/2048
15189X-AT-5	CENTERPOINT HOUS Secured	C		2	1.F FE	9,939,300	88.8030	8,880,318	10,000,000	9,945,014		1,203			4.250	4.286	FA	177,083	425,000	01/10/2019	02/01/2049
15189X-AZ-1	CENTERPOINT HOUS Secured			2	1.F FE	29,893,500	98.5970	29,578,974	30,000,000	29,905,350		9,196			4.450	4.494	AO	333,750	1,394,333	09/12/2022	10/01/2032
15189Y-AF-3	CENTERPOINT ENERGY RESOURCE CO Senior Unsecured	C		2	1.G FE	2,394,284	83.2880	1,998,907	2,400,000	2,395,949		560			1.750	1.777	AO	10,500	42,000	01/08/2021	10/01/2030
15502#-AA-5	CENTRAL PORT LLC SR SECD NTS				3.A	20,680,000	94.4840	19,539,221	20,680,000	20,680,000					4.860	4.796	JD	2,792	502,524	10/17/2019	11/05/2029
159864-AE-7	CHARLES RIVER LA Senior Unsecured			2	3.B FE	5,856,795	96.1250	5,767,500	6,000,000	5,867,385		18,224			4.250	4.787	MN	42,500	255,000	03/30/2023	05/01/2028
161175-BL-7	CHARTER COMM OPT Senior Secured			2	2.C FE	1,160,578	85.4030	860,009	1,007,000	1,150,990		(3,615)			5.375	4.378	MN	9,021	54,126	03/25/2021	05/01/2047
16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS				2.A	11,182,587	87.7640	9,814,279	11,182,587	11,182,587					4.589	4.633	MON	29,935	85,528	02/10/2020	06/10/2044
16411Q-AG-6	CHENIERE ENERGYP Senior Unsecured			2	2.C FE	14,362,638	95.7450	14,601,113	15,250,000	14,430,497		67,860			4.500	5.606	AO	171,563	270,000	12/18/2023	10/01/2029
16411Q-AP-6	CHENIERE ENERGYP Senior Unsecured				2.C FE	2,494,350	102.6540	2,566,338	2,500,000	2,494,626		276			5.950	5.980	JD	413	78,094	06/06/2023	06/30/2033
16412X-AL-9	CHENIERE CORP CH Senior Secured				2.B FE	6,090,720	79.3840	6,350,690	8,000,000	6,130,493		22,025			2.742	5.941	JD	609	109,680	09/29/2023	12/31/2039
166756-AH-9	CHEVRON USA INC Senior Unsecured			2	1.D FE	1,153,060	64.3800	1,287,608	2,000,000	1,154,755		1,695			2.343	5.334	FA	18,093		11/16/2023	08/12/2050
166756-AR-7	CHEVRON USA INC Senior Unsecured			2	1.D FE	11,916,247	98.7040	11,844,527	12,000,000	11,949,062		11,390			3.850	3.965	JJ	213,033	462,000	12/16/2020	01/15/2028
166764-BW-9	CHEVRON CORP Senior Unsecured				1.D FE	1,505,056	96.0060	1,536,099	1,600,000	1,519,223		14,167			1.554	5.457	MN	3,453	12,432	09/28/2023	05/11/2025
166764-BX-7	CHEVRON CORP Senior Unsecured	C		2	1.D FE	10,605,400	92.9540	9,295,353	10,000,000	10,315,280		(96,657)			1.995	0.990	MN	27,708	199,500	12/17/2020	05/11/2027
166764-BY-5	CHEVRON CORP Senior Unsecured	C		2	1.D FE	2,000,000	88.6570	1,773,133	2,000,000	2,000,000					2.236	2.236	MN	6,211	44,720	05/07/2020	05/11/2030
166764-CA-6	CHEVRON CORP Senior Unsecured			2	1.D FE	5,499,365	75.4760	6,226,778	8,250,000	5,508,225		8,860			3.078	5.470	MN	35,269	96,188	12/12/2023	05/11/2050
167885-A@-1	CHICAGO PARKING METERS LLC SR SECD NTS				2.C PL	10,000,000	97.7000	9,769,972	10,000,000	10,000,000					4.930	4.930	MJSD	1,369	493,000	01/16/2019	12/30/2025
167885-B*-2	CHICAGO PARKING METERS LLC SR SECD NTS				2.C PL	5,000,000	92.0090	4,600,441	5,000,000	5,000,000					5.420	5.457	MJSD	753	271,000	01/16/2019	12/30/2038
168298-AG-8	CHICK-FIL-A INC SR NTS SER G				2.B	7,000,000	84.7660	5,933,603	7,000,000	7,000,000					2.090	2.090	AO	25,196	146,300	10/16/2020	10/29/2030
16876D-AA-6	CHILDREN'S HS/DC BDS SER 2020			2	1.E FE	999,618	65.4170	654,169	1,000,000	999,629		7			2.928	2.930	JJ	13,501	29,280	08/27/2020	07/15/2050
169905-AF-3	CHOICE HOTELS Senior Unsecured			2	2.C FE	10,502,092	88.5690	10,096,838	11,400,000	10,606,364		86,433			3.700	5.062	JD	35,150	421,800	04/03/2023	12/01/2029
169905-AG-1	CHOICE HOTELS Senior Unsecured			2	2.C FE	3,435,167	86.0330	2,796,075	3,250,000	3,382,996		(17,373)			3.700	3.029	JJ	55,449	120,250	04/01/2021	01/15/2031
171232-AQ-4	CHUBB CORP Senior Unsecured				1.F FE	3,990,542	110.8650	4,118,640	3,715,000	3,983,837		(6,705)			6.000	5.240	MN	30,958	111,450	06/27/2023	05/11/2037
171232-AS-0	CHUBB CORP Senior Unsecured				1.F FE	4,804,400	116.1730	5,808,638	5,000,000	4,860,669		5,580			6.500	6.807	MN	41,528	325,000	08/01/2008	05/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171239-AG-1	ACE INA HOLDINGS Senior Unsecured	C		2	1.F FE	9,629,729	82.4510	8,026,567	9,735,000	9,660,934		10,424			1.375	1.495	MS	39,413	133,856	12/17/2020	09/15/2030
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2011 SER A				1.G	23,999,999	98.2440	23,578,624	23,999,999	23,999,999					4.750	4.748	MS	335,667	1,140,000	01/21/2011	03/15/2041
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-B				1.G	4,892,381	73.4980	3,595,794	4,892,381	4,892,381					2.910	2.910	AO	24,124	142,368	09/22/2020	10/30/2050
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-A				1.G	3,000,000	84.7040	2,541,116	3,000,000	3,000,000					2.380	2.380	AO	12,098	71,400	09/22/2020	10/30/2039
171484-AG-3	CHURCHILL DOWNS Senior Unsecured			2	4.A FE	3,945,000	99.0630	3,962,500	4,000,000	3,960,529		10,739			5.500	5.838	AO	55,000	220,000	07/27/2022	04/01/2027
172062-AF-8	CINCINNATI FINL Senior Unsecured				1.G FE	11,893,125	107.1920	17,097,104	15,950,000	14,285,913		291,569			6.920	9.920	MN	141,033	1,103,740	05/14/2009	05/15/2028
17260G-2@-1	CION Ares Diversified Credit F MRPS SER A			2	1.F PL	24,000,000	22.9220	22,005,000	960,000	24,000,000					2.680	2.689	JAJO	108,987	643,200	06/30/2021	07/30/2026
17260G-3@-0	CION Ares Diversified Credit F MRPS SER B			2	1.F PL	26,000,000	22.8110	23,723,175	1,040,000	26,000,000					2.680	2.689	JAJO	118,069	696,800	06/30/2021	09/30/2026
17260G-4@-9	CION Ares Diversified Credit F MRPS SER C			2	1.F PL	20,000,000	21.7950	17,436,128	800,000	20,000,000					3.070	3.083	JAJO	104,039	614,000	06/30/2021	09/30/2028
17260G-5@-8	CION Ares Diversified Credit F MRPS SER D				1.F PL	10,000,000	22.8180	9,127,322	400,000	10,000,000					2.960	2.960	JAJO	69,889	296,000	12/10/2021	01/06/2027
17260G-8@-5	CION Ares Diversified Credit F MRPS SER G			2	1.F PL	10,000,000	25.9610	10,384,572	400,000	10,000,000					7.230	7.296	JAJO	170,708	251,042	03/03/2023	06/01/2028
17275R-AD-4	CISCO SYSTEMS Senior Unsecured	C			1.D FE	7,324,368	111.3190	6,679,154	6,000,000	7,085,647		(50,244)			5.900	4.264	FA	133,733	354,000	10/23/2018	02/15/2039
17275R-AF-9	CISCO SYSTEMS Senior Unsecured				1.D FE	1,367,476	106.9420	1,428,750	1,336,000	1,367,234		(243)			5.500	5.282	JJ	33,882		09/20/2023	01/15/2040
17275R-AN-2	CISCO SYSTEMS Senior Unsecured				1.E FE	10,500,376	99.8710	9,987,064	10,000,000	10,041,734		(237,244)			3.625	1.226	MS	117,813	362,500	01/21/2022	03/04/2024
17288X-AB-0	CITADEL LP SENIOR			2	2.B FE	9,264,700	97.5180	9,463,104	9,704,000	9,300,881		36,181			4.875	6.401	JJ	215,510		09/12/2023	01/15/2027
172967-AL-5	CITIGROUP INC Senior Unsecured				1.G FE	1,041,580	103.4850	1,034,850	1,000,000	1,004,542		(3,036)			7.875	7.520	MN	10,063	78,750	04/02/1996	05/15/2025
172967-BL-4	CITIGROUP INC Subordinated	C			2.B FE	11,610,310	108.8190	11,268,156	10,355,000	11,295,822		(54,448)			6.625	5.223	JD	30,490	624,572	12/22/2021	06/15/2032
172967-BU-4	CITIGROUP INC Subordinated				2.B FE	6,974,060	104.2960	7,300,731	7,000,000	6,987,083		1,040			5.875	5.901	FA	147,365	411,250	11/30/2004	02/22/2033
172967-CC-3	CITIGROUP INC Subordinated				2.B FE	8,370,040	105.5610	7,389,257	7,000,000	7,938,877		(75,291)			6.000	4.312	AO	71,167	420,000	07/25/2017	10/31/2033
172967-DR-9	CITIGROUP INC Subordinated				2.B FE	2,027,900	106.9300	2,138,597	2,000,000	2,019,823		(1,022)			6.125	6.012	FA	42,875	122,500	07/25/2013	08/25/2036
172967-EW-7	CITIGROUP INC Senior Unsecured	C			1.G FE	5,206,050	128.9330	3,868,002	3,000,000	4,907,781		(95,306)			8.125	2.981	JJ	112,396	243,750	05/27/2021	07/15/2039
172967-HA-2	CITIGROUP INC Subordinated				2.B FE	4,613,935	112.6110	3,378,319	3,000,000	4,453,409		(51,638)			6.675	3.308	MS	60,075	200,250	05/26/2021	09/13/2043
172967-HB-0	CITIGROUP INC Subordinated				2.B FE	3,192,595	100.5050	3,216,174	3,200,000	3,193,286		1,533			5.500	5.631	MS	52,800	93,500	05/30/2023	09/13/2025
172967-JT-9	CITIGROUP INC Subordinated				2.B FE	9,959,200	98.8620	9,886,217	10,000,000	9,992,957		4,631			4.400	4.451	JD	25,667	440,000	06/03/2015	06/10/2025
172967-KA-8	CITIGROUP INC Subordinated	C			2.B FE	4,728,150	97.7890	4,644,960	4,750,000	4,741,897		1,946			4.450	4.500	MS	54,018	211,375	09/23/2015	09/29/2027
172967-KG-5	CITIGROUP INC Senior Unsecured				1.G FE	2,998,682	97.6420	2,929,254	3,000,000	2,997,709		958			3.700	3.737	JJ	52,108	111,000	08/10/2022	01/12/2026
172967-KR-1	CITIGROUP INC Subordinated				2.B FE	8,055,243	89.1760	5,618,079	6,300,000	7,936,511		(49,870)			4.750	3.127	MN	35,744	299,250	07/21/2021	05/18/2046
172967-LD-1	CITIGROUP INC Senior Unsecured	C		2	1.G FE	7,000,000	96.8120	6,776,806	7,000,000	7,000,000					3.887	3.887	JJ	129,243	272,090	01/04/2017	01/10/2028
172967-LP-4	CITIGROUP INC Senior Unsecured	RA		2	1.G FE	9,000,000	95.3010	8,577,065	9,000,000	9,000,000					3.668	3.666	JJ	143,969	330,120	07/17/2017	07/24/2028
172967-LU-3	CITIGROUP INC Senior Unsecured	M		2	1.G FE	12,000,000	86.5520	10,386,284	12,000,000	12,000,000					3.878	3.878	JJ	202,949	465,360	01/17/2018	01/24/2039
172967-LW-9	CITIGROUP INC Senior Unsecured	RA		2	1.G FE	5,000,000	96.3620	4,818,082	5,000,000	5,000,000					4.075	4.073	AO	38,486	203,750	04/16/2018	04/23/2029
172967-MD-0	CITIGROUP INC Senior Unsecured			2	1.G FE	7,850,214	92.5380	6,847,816	7,400,000	7,823,079		(11,739)			4.650	4.245	JJ	151,022	344,100	08/17/2021	07/23/2048
172967-ME-8	CITIGROUP INC Senior Unsecured	RA		2	1.G FE	3,000,000	94.9810	2,849,423	3,000,000	3,000,000					3.980	3.978	MS	33,498	119,400	03/13/2019	03/20/2030
172967-MQ-1	CITIGROUP INC Senior Unsecured	RA		2	1.G FE	9,433,750	97.2800	9,338,875	9,600,000	9,437,573		3,823			3.106	3.887	AO	68,746	142,876	12/07/2023	04/08/2026
17327C-AR-4	CITIGROUP INC Subordinated				2.B FE	3,000,000	103.3500	3,100,486	3,000,000	3,000,000					6.174	6.174	MN	17,493	92,610	05/22/2023	05/25/2034
18013R-AA-5	CLAREMONT MCKENNA COLLEGE BNDS SER 2019	C		2	1.D FE	7,024,374	73.9550	4,659,172	6,300,000	6,964,178		(17,656)			3.378	2.797	JJ	106,407	212,814	06/17/2020	01/01/2050
18055#-BB-7	CLARION LION PROPERTIES FUND H SR NTS SER Z				1.G	10,000,000	93.1120	9,311,168	10,000,000	10,000,000					4.390	4.390	FA	182,917	439,000	11/02/2018	02/01/2030
184692-4@-7	CLEARBRIDGE ENERGY MLP FUND IN MRPS SER F				1.F FE	800,000	97.8540	782,832	800,000	800,000					6.160	6.208	FMAN	6,297	29,280	11/03/2022	06/11/2025
18539U-AC-9	CLEARWAY ENERGY SENIOR			2	3.B FE	9,875,863	96.6430	9,664,337	10,000,000	9,903,661		19,979			4.750	5.006	MS	139,861	475,000	08/10/2022	03/15/2028
186108-CL-8	CLEVELAND ELECTRIC ILLUMINATIN Senior Unsecured	RA		2	2.B FE	5,044,840	94.9570	4,747,869	5,000,000	5,038,382		(4,902)			4.550	4.415	MN	29,069	227,500	08/26/2022	11/15/2030
186108-E@-1	CLEVELAND ELECTRIC ILLUMINATIN SR NTS SER B				2.B	15,000,000	73.3980	11,009,637	15,000,000	15,000,000					3.230	3.230	FA	201,875	484,500	07/20/2020	08/01/2040
18685@-AA-0	Cliffwater Corporate Lending F SR SECD NTS SER A			2	1.C PL	35,000,000	93.8910	32,861,980	35,000,000	35,000,000					4.100	4.100	MS	370,708	1,435,000	03/21/2022	03/28/2027
191216-CR-9	COCA-COLA CO/THE Senior Unsecured				1.E FE	1,514,640	97.7280	1,563,643	1,600,000	1,520,263		5,623			3.375	5.066	MS	14,400		09/28/2023	03/25/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
191216-DC-1	COCA-COLA CO/THE Senior Unsecured	C		2	1.E FE	8,776,778	67.3320	5,946,077	8,831,000	8,780,821		1,269			2.500	2.529	MS	65,006	220,775	09/14/2020	03/15/2051
191216-DE-7	COCA-COLA CO/THE Senior Unsecured	C		2	1.E FE	2,657,694	82.4350	2,201,011	2,670,000	2,661,169		1,156			1.375	1.423	MS	10,810	36,713	12/18/2020	03/15/2031
191216-DL-1	COCA-COLA CO/THE Senior Unsecured	C			1.E FE	2,438,925	75.6370	2,836,391	3,750,000	2,443,735		4,810			3.000	5.479	MS	36,250		10/05/2023	03/05/2051
19565C-AA-8	COLONIAL ENTERPRISES INC GTD SR NTS	RA		2	1.G FE	3,997,960	91.0390	3,641,552	4,000,000	3,998,630		191			3.250	3.256	MN	16,611	130,000	05/06/2020	05/15/2030
195869-AG-7	COLONIAL PIPELIN SR NTS	RA			1.G FE	12,780,470	115.7370	12,731,049	11,000,000	11,870,428		(77,559)			7.630	6.384	MN	72,273	839,300	06/03/2004	04/15/2032
195869-AJ-1	COLONIAL PIPELIN SR NTS				1.G FE	12,212,780	108.3030	12,996,358	12,000,000	12,109,283		(9,280)			6.580	6.440	FA	269,780	789,600	06/06/2007	08/28/2032
195869-AL-6	COLONIAL PIPELIN SR NTS	C			1.G FE	996,050	104.8280	1,048,279	1,000,000	997,307		121			6.375	6.405	FA	26,563	63,750	08/08/2007	08/01/2037
198280-AF-6	COLUMBIA PIPELIN Senior Unsecured	C		2	2.A FE	18,359,227	98.8820	18,293,085	18,500,000	18,471,543		1,024			4.500	4.584	JD	69,375	798,750	06/28/2023	06/01/2025
19828T-AB-2	COLUMBIA PIPE OC Senior Unsecured				2.A FE	2,937,660	104.7770	3,143,295	3,000,000	2,938,696		1,036			6.036	6.311	MN	71,929		11/16/2023	11/15/2033
199575-AT-8	COLUMBUS SO PWR Senior Unsecured	C			2.A FE	11,366,970	110.5980	11,612,835	10,500,000	10,938,926		(36,112)			6.600	6.035	MS	231,000	693,000	02/02/2006	03/01/2033
20030N-AC-5	COMCAST CORP Senior Unsecured				1.G FE	5,818,400	116.9700	5,848,479	5,000,000	5,421,996		(33,770)			7.050	5.851	MS	103,792	352,500	05/06/2005	03/15/2033
20030N-BE-0	COMCAST CORP Senior Unsecured	C			1.G FE	4,186,468	94.4040	3,035,090	3,215,000	4,076,654		(17,957)			4.650	2.788	JJ	68,935	74,749	10/22/2020	07/15/2042
20030N-BG-5	COMCAST CORP Senior Unsecured	C			1.G FE	767,554	89.2820	776,751	870,000	769,907		2,353			4.500	5.481	JJ	18,053	19,575	03/21/2023	01/15/2043
20030N-BN-0	COMCAST CORP Senior Unsecured				1.G FE	1,538,256	97.7980	1,564,767	1,600,000	1,546,127		7,871			3.375	5.575	FA	20,400		09/28/2023	08/15/2025
20030N-BP-5	COMCAST CORP Senior Unsecured			2	1.G FE	8,919,556	96.7530	8,635,227	8,925,000	8,920,953		262			4.400	4.405	FA	148,353	392,700	05/19/2015	08/15/2035
20030N-BQ-3	COMCAST CORP Senior Unsecured	C		2	1.G FE	13,720,475	94.0380	12,695,096	13,500,000	13,684,073		(5,261)			4.600	4.498	FA	234,600	621,000	02/10/2016	08/15/2045
20030N-BT-7	COMCAST CORP Senior Unsecured	M		2	1.G FE	33,884,846	83.9850	28,555,046	34,000,000	33,935,701		2,996			3.200	3.215	JJ	501,689	1,088,000	04/01/2021	07/15/2036
20030N-BU-4	COMCAST CORP Senior Unsecured	C		2	1.G FE	20,533,002	77.6250	17,155,167	22,100,000	20,732,736		36,513			3.400	3.806	JJ	346,479	751,400	02/08/2018	07/15/2046
20030N-BZ-3	COMCAST CORP Senior Unsecured	C		2	1.G FE	10,436,192	84.6000	8,883,046	10,500,000	10,444,272		1,385			4.000	4.035	FA	158,667	420,000	08/08/2017	08/15/2047
20030N-CH-2	COMCAST CORP Senior Unsecured	C		2	1.G FE	15,435,635	96.7050	14,505,737	15,000,000	15,190,609		(53,181)			3.550	3.160	MN	88,750	532,500	11/17/2022	05/01/2028
20030N-CL-3	COMCAST CORP Senior Unsecured	C		2	1.G FE	3,247,855	97.0280	3,153,410	3,250,000	3,248,283		80			4.600	4.605	AO	31,561	149,500	10/02/2018	10/15/2038
20030N-CN-9	COMCAST CORP Senior Unsecured			2	1.G FE	4,991,247	98.8460	4,942,308	5,000,000	4,991,593		120			4.950	4.960	AO	52,250	247,500	02/07/2023	10/15/2058
20030N-CR-0	COMCAST CORP Senior Unsecured			2	1.G FE	7,456,615	99.4940	7,462,074	7,500,000	7,490,643		27,839			3.700	4.142	AO	58,583	277,500	02/16/2023	04/15/2024
20030N-CU-3	COMCAST CORP Senior Unsecured			2	1.G FE	999,430	98.6300	986,305	1,000,000	999,651		43			4.250	4.256	AO	8,972	42,500	10/02/2018	10/15/2030
20030N-DS-7	COMCAST CORP Senior Unsecured	C		2	1.G FE	26,536,000	67.7590	17,980,417	26,536,000	26,536,000					2.887	2.887	MN	127,682	766,094	06/07/2022	11/01/2051
20030N-DZ-1	COMCAST CORP Senior Unsecured				1.G FE	3,769,763	101.1400	3,792,736	3,750,000	3,769,227		(535)			5.250	4.954	MN	29,531		12/07/2023	11/07/2025
20030N-EB-3	COMCAST CORP Senior Unsecured	C			1.G FE	2,473,275	106.7240	2,668,093	2,500,000	2,473,908		633			5.500	5.651	MN	17,569	68,750	10/11/2023	11/15/2032
20030N-EG-2	COMCAST CORP Senior Unsecured				1.G FE	9,953,000	105.5280	10,552,816	10,000,000	9,953,327		327			5.500	5.529	MN	70,278	284,167	05/01/2023	05/15/2064
20271R-AS-9	COMMONWEALTH BANK OF AUSTRALIA Senior Unsecured				1.D FE	6,000,000	101.3070	6,078,397	6,000,000	6,000,000					5.499	5.499	MS	99,899		09/05/2023	09/12/2025
202795-HK-9	COMMONWEALTH EDI Secured				1.F FE	8,348,245	107.0360	8,027,735	7,500,000	8,032,600		(33,338)			5.900	5.081	MS	130,292	442,500	12/09/2011	03/15/2036
202795-JH-4	COMMONWEALTH EDI Secured	C		2	1.F FE	1,303,715	95.2320	1,134,217	1,191,000	1,239,047		(21,549)			2.550	0.703	JD	1,350	30,371	12/23/2020	06/15/2026
202795-JJ-0	COMMONWEALTH EDI Secured	C		2	1.F FE	5,961,060	79.6450	4,778,728	6,000,000	5,967,193		926			3.650	3.686	JD	9,733	219,000	06/20/2016	06/15/2046
202795-JL-5	COMMONWEALTH EDI Secured	C		2	1.F FE	9,975,000	80.8090	8,080,910	10,000,000	9,978,185		565			3.750	3.764	FA	141,667	375,000	08/16/2017	08/15/2047
202795-JM-3	COMMONWEALTH EDI Secured	C		2	1.F FE	4,999,050	85.0660	4,253,294	5,000,000	4,999,215		19			4.000	4.001	MS	66,667	200,000	02/12/2018	03/01/2048
20454P-AC-7	COMPEER FIN Subordinated			2	2.B FE	12,914,148	57.0000	7,410,000	13,000,000	12,923,623		4,853			3.375	3.433	JD	36,563	438,750	02/02/2022	06/01/2036
205887-AX-0	CONAGRA BRANDS Senior Unsecured				2.C FE	3,648,239	117.0060	3,125,225	2,671,000	3,069,354		(47,851)			8.250	5.555	MS	64,883	220,358	01/27/2005	09/15/2030
20606#-AD-4	Concession Financial Holdings Sr Secd HoldCo Notes			2	2.C PL	7,000,000	90.4260	6,329,791	7,000,000	7,000,000					6.160	6.160	AO	80,251	431,200	07/26/2022	10/24/2042
207597-DV-4	CONN LIGHT & PWR Secured	M			1.E FE	10,624,960	109.4760	10,947,619	10,000,000	10,389,268		(20,937)			6.350	5.902	JD	52,917	635,000	09/27/2006	06/01/2036
207597-EG-6	CONN LIGHT & PWR Secured			2	1.E FE	2,809,150	88.8400	2,443,107	2,750,000	2,801,719		(1,658)			4.300	4.160	AO	24,964	118,250	01/18/2019	04/15/2044
207597-EJ-0	CONN LIGHT & PWR Secured			2	1.E FE	2,483,341	96.1310	2,403,284	2,500,000	2,489,420		3,075			3.200	3.340	MS	23,556	80,000	07/29/2022	03/15/2027
20825C-AQ-7	CONOCOPHILLIPS Senior Unsecured	C			1.F FE	10,580,029	115.6050	10,404,472	9,000,000	10,493,271		(61,268)			6.500	4.928	FA	243,750	520,000	04/17/2023	02/01/2039
20825C-AY-0	CONOCOPHILLIPS Senior Unsecured			2	1.F FE	17,161,821	98.5040	14,775,566	15,000,000	16,593,655		(347,591)			4.300	1.765	FA	243,667	645,000	05/09/2022	08/15/2028
20825C-BA-1	CONOCOPHILLIPS Senior Unsecured			2	1.F FE	6,883,809	84.9780	5,948,447	7,000,000	6,903,750		12,140			2.400	2.613	FA	63,467	168,000	05/09/2022	02/15/2031
20826F-BC-9	CONOCOPHIL CO Senior Unsecured	M		2	1.F FE	29,188,725	84.9430	19,791,668	23,300,000	28,904,274		(240,010)			3.758	2.121	MS	257,820	753,479	04/03/2023	03/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20826F-BD-7	CONOCOPHIL CO Senior Unsecured	C		2	1.F FE	9,519,223	81.5270	6,773,223	8,308,000	9,490,744		(22,997)			4.025	3.310	MS	98,461	253,897	12/12/2023	03/15/2062
20826F-BE-5	CONOCOPHIL CO Senior Unsecured			2	1.F FE	11,925,240	103.6370	12,436,380	12,000,000	11,925,697		457			5.300	5.342	MN	81,267	303,867	05/09/2023	05/15/2053
20826F-BF-2	CONOCOPHIL CO Senior Unsecured				1.F FE	1,163,880	102.8860	1,234,632	1,200,000	1,164,261		381			5.050	5.448	MS	22,557		11/16/2023	09/15/2033
20826F-BG-0	CONOCOPHIL CO Senior Unsecured				1.F FE	4,534,150	106.4320	5,321,611	5,000,000	4,535,614		1,464			5.550	6.236	MS	103,292		10/18/2023	03/15/2054
20826F-BH-8	CONOCOPHIL CO Senior Unsecured				1.F FE	2,752,723	108.5160	3,092,692	2,850,000	2,753,115		392			5.700	5.923	MS	60,468		09/25/2023	09/15/2063
209111-EH-2	CON EDISON CO Senior Unsecured	C			1.G FE	3,986,360	102.9320	4,117,284	4,000,000	3,992,330		492			5.300	5.323	MS	70,667	212,000	03/07/2005	03/01/2035
209111-EQ-2	CON EDISON CO Senior Unsecured	C			1.G FE	14,957,250	103.5380	15,530,727	15,000,000	14,972,892		1,387			5.700	5.720	JD	71,250	855,000	11/28/2006	12/01/2036
209111-EU-3	CON EDISON CO Senior Unsecured				1.G FE	5,123,866	115.3970	4,442,800	3,850,000	4,867,117		(38,667)			6.750	4.258	AO	64,969	197,438	08/09/2018	04/01/2038
209111-EY-5	CON EDISON CO Senior Unsecured	C			1.G FE	5,681,350	101.1280	5,056,379	5,000,000	5,567,879		(24,000)			5.500	4.493	JD	22,917	275,000	10/23/2018	12/01/2039
209111-FL-2	CON EDISON CO Senior Unsecured	C		2	1.G FE	12,951,900	81.2470	10,562,053	13,000,000	12,958,331		1,071			3.875	3.896	JD	22,389	503,750	06/05/2017	06/15/2047
209111-FN-8	CON EDISON CO Senior Unsecured			2	1.G FE	8,964,360	82.5860	7,432,763	9,000,000	8,966,866		454			4.000	4.020	MN	46,000	360,000	11/13/2017	11/15/2057
209111-FV-0	CON EDISON CO Senior Unsecured			2	1.G FE	8,497,025	84.1580	7,153,430	8,500,000	8,497,338		59			4.125	4.127	MN	44,802	350,625	05/06/2019	05/15/2049
209111-GA-5	CON EDISON CO Senior Unsecured				1.G FE	1,677,080	86.2870	1,725,745	2,000,000	1,678,780		1,700			2.400	5.008	JD	2,133	24,000	12/12/2023	06/15/2031
209111-GF-4	CON EDISON CO Senior Unsecured				1.G FE	9,948,728	105.1820	10,518,234	10,000,000	9,948,854		126			5.500	5.567	MS	59,583		11/20/2023	03/15/2034
209111-GG-2	CON EDISON CO Senior Unsecured				1.G FE	28,239,225	110.6370	31,531,576	28,500,000	28,239,473		248			5.900	5.966	MN	182,163		11/20/2023	11/15/2053
21036P-AQ-1	CONSTELLATION BR Senior Unsecured			2	2.B FE	1,953,553	97.5230	1,950,456	2,000,000	1,962,694		9,140			3.700	4.385	JD	5,139	74,000	03/24/2023	12/06/2026
21036P-AS-7	CONSTELLATION BR Senior Unsecured			2	2.B FE	5,675,850	96.4430	4,822,167	5,000,000	5,350,838		(110,238)			3.500	1.192	MN	25,278	175,000	01/05/2021	05/09/2027
210385-AB-6	CONSTL ENRGY GEN Senior Unsecured			2	2.B FE	19,997,200	103.0260	20,605,140	20,000,000	19,997,883		683			5.600	5.603	MS	373,333	581,778	02/21/2023	03/01/2028
210385-AC-4	CONSTL ENRGY GEN Senior Unsecured			2	2.B FE	15,996,160	104.9820	16,797,072	16,000,000	15,996,653		493			5.800	5.803	MS	309,333	482,044	02/21/2023	03/01/2033
210385-AD-2	CONSTL ENRGY GEN Senior Unsecured				2.B FE	32,005,360	107.1960	34,302,611	32,000,000	32,003,823		(1,537)			6.125	6.124	JJ	500,889		09/27/2023	01/15/2034
210385-AE-0	CONSTL ENRGY GEN Senior Unsecured				2.B FE	15,491,220	113.1990	16,979,922	15,000,000	15,491,076		(144)			6.500	6.253	AO	249,167		12/12/2023	10/01/2053
210518-DA-1	CONSUMERS ENERGY COMPANY Secured			2	1.F FE	9,958,200	84.9500	8,495,011	10,000,000	9,963,542		922			3.950	3.974	JJ	182,139	395,000	02/15/2017	07/15/2047
210518-DP-8	CONSUMERS ENERGY COMPANY Secured			2	1.E FE	9,992,500	93.4570	9,345,689	10,000,000	9,993,419		651			3.600	3.609	FA	136,000	364,000	08/01/2022	08/15/2032
212168-AA-6	CONTINENTAL WIND LLC SR SECD NTS	C			2.B FE	3,021,687	102.2430	2,645,816	2,587,777	2,909,831		(10,127)			6.000	3.034	FA	52,187	2,570	09/15/2020	02/28/2033
21871X-AH-2	COREBRIDGE FIN Senior Unsecured			2	2.A FE	7,854,168	90.5610	8,150,500	9,000,000	7,891,472		37,303			3.900	5.797	AO	83,850	97,500	12/12/2023	04/05/2032
21871X-AK-5	COREBRIDGE FIN Senior Unsecured			2	2.A FE	4,311,127	84.6080	4,230,411	5,000,000	4,323,873		12,746			4.350	5.536	AO	51,958	108,750	05/31/2023	04/05/2042
21871X-AS-8	COREBRIDGE FIN Senior Unsecured				2.A FE	39,923,200	102.3630	40,945,360	40,000,000	39,923,200					5.750	5.774	JJ	146,944		12/05/2023	01/15/2034
219350-BM-6	CORNING INC Senior Unsecured				2.A FE	8,013,954	95.8280	5,777,702	6,029,224	6,029,224				(448,447)	1.153	1.153	FA	26,455	70,856	08/06/2019	08/14/2031
219350-BN-4	CORNING INC Senior Unsecured				2.A FE	3,017,018	81.8500	1,857,852	2,269,826	2,269,826				(168,827)	1.513	1.513	FA	13,069	35,004	08/06/2019	08/12/2039
22160K-AM-7	COSTCO COMPANIES Senior Unsecured			2	1.E FE	1,488,624	96.4680	1,543,481	1,600,000	1,495,669		7,045			3.000	5.126	MN	5,733	24,000	09/28/2023	05/18/2027
22160K-AN-5	COSTCO COMPANIES Senior Unsecured	C		2	1.E FE	7,177,365	90.8510	6,359,595	7,000,000	7,095,452		(28,309)			1.375	0.955	JD	2,941	96,250	02/12/2021	06/20/2027
22160K-AQ-8	COSTCO COMPANIES Senior Unsecured	C		2	1.E FE	12,205,627	83.7180	11,469,343	13,700,000	12,268,518		40,038			1.750	3.137	AO	47,284	152,250	12/12/2023	04/20/2032
22160N-AA-7	COSTAR GROUP INC SENIOR			2	2.C FE	6,852,550	85.4080	6,405,635	7,500,000	6,897,320		73,102			2.800	4.151	JJ	96,833	210,000	12/08/2022	07/15/2030
999A32-41-8	WALGREEN CO SECURED				2.B	1,885,458	97.8710	1,845,308	1,885,458	1,885,458					5.520	4.911	MON	4,626	17,346	09/28/2005	09/15/2030
223611-A#-1	COWBOYS STADIUM LP SR SECD NTS				2.A PL	28,611,138	95.3440	25,721,350	26,977,387	28,378,280		(36,390)			3.950	2.916	MS	269,362		04/27/2022	03/31/2034
223611-A@-3	COWBOYS STADIUM LP SECURED				2.A PL	27,306,629	93.1390	24,648,191	26,463,759	27,186,739		(19,078)			3.460	2.911	MS	231,455		04/27/2022	03/31/2034
224044-BR-7	COX COMMUNICATIONS INC Senior Unsecured				2.B FE	3,043,560	100.0770	3,002,312	3,000,000	3,033,068		(1,625)			6.450	6.324	JD	16,125	193,500	09/22/2015	12/01/2036
224044-BV-8	COX COMMUNICATIONS INC Senior Unsecured				2.B FE	9,121,220	125.1580	10,012,612	8,000,000	8,876,566		(31,273)			8.375	7.177	MS	223,333	670,000	04/28/2016	03/01/2039
224044-CC-9	COX COMMUNICATIONS INC Senior Unsecured			2	2.B FE	1,145,665	85.0900	1,147,014	1,348,000	1,174,431		4,823			4.500	5.593	JD	169	60,660	12/29/2016	06/30/2043
224044-CE-5	COX COMMUNICATIONS INC Senior Unsecured			2	2.B FE	10,275,290	98.3420	9,834,222	10,000,000	10,032,541		(37,391)			3.850	3.455	FA	160,417	385,000	10/12/2016	02/01/2025
224044-CF-2	COX COMMUNICATIONS INC Senior Unsecured	RA		2	2.B FE	4,274,760	94.2140	3,768,568	4,000,000	4,250,306		(2,176)			4.800	4.020	FA	80,000	96,000	12/22/2021	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC Senior Unsecured	RA		2	2.B FE	18,548,332	96.0700	18,253,273	19,000,000	18,720,971		74,443			3.350	3.924	MS	187,414	552,750	04/25/2023	09/15/2026
224044-CJ-4	COX COMMUNICATIONS INC Senior Unsecured	RA		2	2.B FE	5,937,598	95.2390	5,714,330	6,000,000	5,974,132		6,565			3.500	3.628	FA	79,333	210,000	01/16/2018	08/15/2027
224044-CK-1	COX COMMUNICATIONS INC Senior Unsecured			2	2.B FE	8,944,740	84.5370	7,608,344	9,000,000	8,951,201		1,119			4.600	4.638	FA	156,400	414,000	07/24/2017	08/15/2047
224044-CM-7	COX COMMUNICATIONS INC Senior Unsecured			2	2.B FE	495,947	64.7580	323,791	500,000	496,240		91			2.950	2.991	AO	3,688	14,750	09/18/2020	10/01/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
226373-AP-3	ENERGY TRANSFER Senior Unsecured				2.C FE	5,982,540	100.0580	6,003,450	6,000,000	5,983,165		625			5.750	5.979	AO	86,250		12/18/2023	04/01/2025
22819K-AB-6	CROWN AMER/CAP Senior Unsecured			2	3.B FE	2,000,000	97.4880	1,949,750	2,000,000	2,000,000					4.250	4.250	MS	21,486	85,000	08/14/2017	09/30/2026
22822V-AC-5	CROWN CASTLE INT Senior Unsecured			2	2.B FE	5,186,120	96.7800	5,138,998	5,310,000	5,273,346		13,934			3.700	3.998	JD	8,732	196,470	12/15/2016	06/15/2026
22822V-AE-1	CROWN CASTLE INT Senior Unsecured			2	2.B FE	9,415,512	96.9090	9,690,888	10,000,000	9,458,377		42,865			4.000	5.900	MS	133,333		09/27/2023	03/01/2027
22822V-AH-4	CROWN CASTLE INT Senior Unsecured	C		2	2.B FE	14,609,545	95.0180	14,015,196	14,750,000	14,687,452		15,448			3.650	3.774	MS	179,458	538,375	09/12/2018	09/01/2027
22822V-AK-7	CROWN CASTLE INT Senior Unsecured			2	2.B FE	2,988,450	95.1100	2,853,299	3,000,000	2,994,783		1,147			3.800	3.846	FA	43,067	114,000	01/09/2018	02/15/2028
22822V-AY-7	CROWN CASTLE INT Senior Unsecured			2	2.B FE	997,430	83.4330	834,332	1,000,000	998,018		236			2.500	2.529	JJ	11,528	25,000	06/15/2021	07/15/2031
22822V-BC-4	CROWN CASTLE INT Senior Unsecured			2	2.B FE	25,285,620	99.0720	25,263,306	25,500,000	25,290,262		4,642			5.100	5.210	MN	216,750	668,313	10/11/2023	05/01/2033
22822V-BD-2	CROWN CASTLE INT Senior Unsecured				2.B FE	49,830,500	102.2800	51,140,040	50,000,000	49,832,290		1,790			5.600	5.673	JD	194,444		12/04/2023	06/01/2029
22966R-AC-0	CUBESMART LP Senior Unsecured			2	2.B FE	6,113,656	97.7220	5,912,154	6,050,000	6,062,328		(7,334)			4.000	3.868	MN	30,922	242,000	07/29/2022	11/15/2025
22966R-AD-8	CUBESMART LP Senior Unsecured	C		2	2.B FE	2,858,731	95.0920	2,852,766	3,000,000	2,891,181		28,620			3.125	4.578	MS	31,250	62,500	03/30/2023	09/01/2026
22966R-AG-1	CUBESMART LP Senior Unsecured			2	2.B FE	9,770,315	81.6850	8,060,722	9,868,000	9,793,782		9,558			2.000	2.114	FA	74,558	197,360	08/26/2021	02/15/2031
22966R-AJ-5	CUBESMART LP Senior Unsecured			2	2.B FE	8,530,860	83.2540	9,157,936	11,000,000	8,556,500		25,640			2.500	5.987	FA	103,889		12/12/2023	02/15/2032
232806-A#-6	Cypress Semiconductor Corporat SR NTS SER C			2	2.B FE	6,000,000	87.1700	5,230,225	6,000,000	6,000,000					3.100	3.099	JD	7,750	186,000	03/26/2021	06/16/2031
232806-A@-8	Cypress Semiconductor Corporat SR NTS SER B			2	2.B FE	9,000,000	89.2750	8,034,733	9,000,000	9,000,000					2.830	2.830	JD	10,613	254,700	03/26/2021	06/16/2029
232806-B*-9	Cypress Semiconductor Corporat SR NTS SER D			2	2.B FE	11,000,000	85.1430	9,365,688	11,000,000	11,000,000					3.270	3.270	JD	14,988	359,700	03/26/2021	06/16/2033
23311R-AA-4	DCP MIDSTREAM OP Senior Unsecured				2.C FE	6,263,640	109.5590	6,573,551	6,000,000	6,260,060		(3,580)			6.750	6.274	MS	119,250	126,563	09/13/2023	09/15/2037
23311V-AF-4	DCP MIDSTREAM OP Senior Unsecured			2	2.C FE	2,877,552	98.1810	2,945,438	3,000,000	2,879,741		2,190			5.600	5.943	AO	42,000	84,000	05/04/2023	04/01/2044
23311V-AK-3	DCP MIDSTREAM OP Senior Unsecured			2	2.C FE	5,055,780	86.8950	5,213,700	6,000,000	5,060,188		4,408			3.250	5.684	FA	73,667		12/12/2023	02/15/2032
233331-AY-3	DTE ENERGY CO Senior Unsecured	M		2	2.B FE	26,935,886	94.6240	24,001,454	25,365,000	26,140,426		(291,220)			2.850	1.596	AO	180,726	708,653	01/13/2022	10/01/2026
23338V-AB-2	DTE ELECTRIC CO Secured				1.F FE	5,652,007	99.5940	5,693,763	5,717,000	5,705,310		53,303			3.650	4.668	MS	61,442	208,671	01/19/2023	03/15/2024
23338V-AF-3	DTE ELECTRIC CO Secured	C		2	1.E FE	1,374,284	81.3060	1,219,593	1,500,000	1,387,861		2,959			3.700	4.219	JD	4,625	55,500	01/18/2019	06/01/2046
23338V-AJ-5	DTE ELECTRIC CO Secured			2	1.E FE	4,862,100	84.2320	5,053,940	6,000,000	4,863,212		1,112			3.950	5.325	MS	79,000		12/12/2023	03/01/2049
23338V-AM-8	DTE ELECTRIC CO Secured	RA		2	1.E FE	1,996,640	87.7600	1,755,201	2,000,000	1,997,667		292			2.625	2.643	MS	17,500	52,500	03/31/2020	03/01/2031
23338V-AN-6	DTE ELECTRIC CO Secured			2	1.E FE	1,498,725	90.1990	1,352,985	1,500,000	1,499,207		178			1.900	1.913	AO	7,125	28,500	03/22/2021	04/01/2028
23338V-AP-1	DTE ELECTRIC CO Secured	C		2	1.E FE	4,958,250	73.8830	3,694,127	5,000,000	4,960,620		882			3.250	3.294	AO	40,625	162,500	03/22/2021	04/01/2051
23357*-AR-2	DTE GAS COMPANY 1ST MTG 21 SER C				1.F	7,000,000	81.3450	5,694,128	7,000,000	7,000,000					2.070	2.070	JD	12,075	144,900	09/21/2021	12/01/2031
23351-CU-6	DAIMLER FINANCE Senior Unsecured				1.F FE	3,201,750	96.7620	2,902,846	3,000,000	3,124,563		(39,689)			3.450	2.023	JJ	50,313	103,500	01/12/2022	01/06/2027
23386#-AJ-1	DAIRY FARMERS OF AMERICA INC SR NTS SER C				2.B	10,000,000	95.6160	9,561,555	10,000,000	10,000,000					3.960	3.960	JD	15,400	396,000	12/17/2012	12/17/2027
23386#-AM-4	DAIRY FARMERS OF AMERICA INC SR NTS SER A				2.B	5,000,000	91.8690	4,593,472	5,000,000	5,000,000					3.400	3.400	JJ	82,639	170,000	01/04/2017	01/06/2029
23386#-AV-4	DAIRY FARMERS OF AMERICA INC SR NTS SER I				2.B FE	4,000,000	96.0710	3,842,852	4,000,000	4,000,000					5.030	5.030	JJ	97,806	201,200	01/03/2019	01/03/2034
233898-AA-9	DAIRYLAND POWER COOPERATIVE 1ST MTG SER 13A				1.G	14,758,333	88.5920	13,074,746	14,758,333	14,758,333					3.420	3.434	MJSD	1,402	504,735	03/12/2013	03/30/2043
235851-AV-4	DANAHER CORP Senior Unsecured	C		2	1.G FE	5,181,433	67.1910	3,518,145	5,236,000	5,185,330		1,288			2.600	2.651	AO	34,034	136,136	01/08/2021	10/01/2050
235851-AW-2	DANAHER CORP Senior Unsecured			2	1.G FE	2,662,240	69.6000	2,784,011	4,000,000	2,663,292		1,052			2.800	5.043	JD	6,533		12/12/2023	12/10/2051
244199-BA-2	DEERE & CO Senior Unsecured				1.F FE	3,790,590	116.7950	3,503,838	3,000,000	3,333,679		(37,452)			7.125	5.244	MS	70,063	213,750	07/05/2005	03/03/2031
244199-BH-7	DEERE & CO Senior Unsecured			2	1.F FE	19,526,099	97.5780	17,564,040	18,000,000	18,437,399		(360,562)			2.750	0.719	AO	104,500	495,000	12/14/2020	04/15/2025
24422E-WF-2	JOHN DEERE CAP Senior Unsecured				1.F FE	1,546,704	98.4210	1,574,733	1,600,000	1,554,353		7,649			3.400	5.502	JD	3,778	27,200	09/28/2023	06/06/2025
24422E-WH-8	JOHN DEERE CAP Senior Unsecured	C			1.F FE	2,992,620	96.3400	2,890,193	3,000,000	2,993,600		629			3.900	3.930	JD	7,800	117,000	06/01/2022	06/07/2032
24422E-WJ-4	JOHN DEERE CAP Senior Unsecured				1.F FE	29,985,000	99.1140	29,734,131	30,000,000	29,991,353		4,861			4.050	4.068	MS	381,375	1,215,000	09/06/2022	09/08/2025
24422E-WP-0	JOHN DEERE CAP Senior Unsecured				1.F FE	3,001,350	100.6300	3,018,904	3,000,000	3,001,350					4.800	4.775	JJ	68,800		12/07/2023	01/09/2026
24422E-XE-4	JOHN DEERE CAP Senior Unsecured				1.F FE	6,403,020	105.3900	6,850,353	6,500,000	6,404,966		1,946			5.150	5.345	MS	105,074		10/11/2023	09/08/2033
246114-AA-0	DELAWARE LIFE GLOBAL FUNDING FABN SER 21-1				2.A FE	28,000,000	93.8830	26,287,338	28,000,000	28,000,000					2.662	2.662	JD	4,141	745,360	06/24/2021	06/29/2026
246114-AC-6	DELAWARE LIFE GLOBAL FUNDING Secured				2.A FE	21,000,000	95.0080	19,951,692	21,000,000	21,000,000					3.530	3.530	MS	228,568	741,300	02/23/2022	03/10/2027
24618#-AV-2	Delaware North Cos Inc SR NTS SER 17A				2.C	4,000,000	94.8270	3,793,077	4,000,000	4,000,000					4.040	4.040	JD	4,938	161,600	01/11/2022	12/20/2027
24618#-AW-0	Delaware North Cos Inc SR NTS SER 17B				2.C	2,000,000	89.2540	1,785,073	2,000,000	2,000,000					4.290	4.290	JD	2,622	85,800	01/11/2022	12/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
246688-AF-2	DELHAIZE AMERICA Senior Unsecured	C			2.A FE	38,226,249	118.3040	39,040,198	33,000,000	35,699,933		(269,912)			9.000	7.520	AO	627,000	2,970,000	06/05/2009	04/15/2031
24703D-BL-4	DELL INT / EMC Senior Unsecured				2.B FE	2,436,375	105.3360	2,633,408	2,500,000	2,437,674		1,299			5.750	6.111	FA	59,896		10/11/2023	02/01/2033
24703T-AB-2	DELL INT / EMC Senior Unsecured	C		2	2.B FE	11,558,955	99.1040	11,396,959	11,500,000	11,487,215		(9,843)			4.000	4.134	JJ	212,111	375,000	06/06/2023	07/15/2024
24703T-AC-0	DELL INT / EMC Senior Unsecured	C		2	2.B FE	6,991,771	101.0520	7,073,660	7,000,000	6,996,790		1,938			5.850	5.882	JJ	188,825	409,500	06/22/2021	07/15/2025
24703T-AD-8	DELL INT / EMC Senior Unsecured			2	2.B FE	10,173,100	102.3020	10,230,222	10,000,000	10,170,151		(2,949)			6.020	5.190	JD	26,756	150,500	12/18/2023	06/15/2026
24703T-AE-6	DELL INT / EMC Senior Unsecured			2	2.B FE	18,358,278	100.1760	18,332,234	18,300,000	18,330,948		(19,289)			4.900	4.821	AO	224,175	269,500	12/20/2023	10/01/2026
248798-AA-4	DENTON CNTY ELECTRIC COOPERATI 1ST MTG SER 12A				1.F FE	35,645,873	91.9250	32,767,322	35,645,873	35,645,873					3.750	3.749	AO	334,180	151,327	09/13/2012	10/01/2040
250847-EA-4	DTE ELECTRIC CO Senior Secured	RA			1.F FE	4,586,300	103.9070	5,195,352	5,000,000	4,719,324		12,523			5.700	6.317	AO	71,250	285,000	08/15/2007	10/01/2037
251799-AA-0	DEVON ENERGY Senior Unsecured				2.B	12,876,074	116.4230	12,608,595	10,830,000	12,062,446		(117,533)			7.950	6.127	AO	181,764	860,985	05/23/2017	04/15/2032
25179M-AL-7	DEVON ENERGY Senior Unsecured	C		2	2.B FE	20,506,300	96.7250	19,344,994	20,000,000	20,399,507		(14,552)			5.600	5.415	JJ	516,444	1,120,000	12/14/2022	07/15/2041
25179M-AN-3	DEVON ENERGY Senior Unsecured			2	2.B FE	4,127,600	87.4820	3,499,300	4,000,000	4,107,520		(3,840)			4.750	4.529	MN	24,278	190,000	02/07/2018	05/15/2042
25179M-BD-4	DEVON ENERGY Senior Unsecured			2	2.B FE	3,950,000	100.8240	4,032,940	4,000,000	3,958,544		8,544			5.250	5.557	AO	44,333	210,000	02/21/2023	10/15/2027
25179M-BE-2	DEVON ENERGY Senior Unsecured			2	2.B FE	10,120,000	101.1410	10,114,125	10,000,000	10,071,762		(46,216)			5.875	5.356	JD	26,111	587,500	12/13/2022	06/15/2028
25179S-AD-2	DEVON ENERGY Senior Unsecured				2.B FE	11,564,013	115.3800	11,538,037	10,000,000	11,418,079		(141,798)			7.875	5.594	MS	199,063	787,500	12/20/2022	09/30/2031
25278X-AV-1	DIAMONDBACK ENER Senior Unsecured			2	2.B FE	10,374,900	106.9040	10,690,371	10,000,000	10,373,582		(1,318)			6.250	5.710	MS	184,028		12/12/2023	03/15/2033
253393-AF-9	DICK'S SPORTING Senior Unsecured	C		2	2.C FE	17,978,580	85.3630	15,365,306	18,000,000	17,982,286		1,522			3.150	3.164	JJ	261,450	409,500	01/10/2022	01/15/2032
253393-AG-7	DICK'S SPORTING Senior Unsecured			2	2.C FE	3,388,830	71.3460	3,567,311	5,000,000	3,398,938		10,108			4.100	6.629	JJ	94,528	82,000	08/01/2023	01/15/2052
25389J-AR-7	DIGITAL REALTY Senior Unsecured			2	2.B FE	7,479,264	96.4450	7,715,592	8,000,000	7,557,443		78,179			3.700	5.403	FA	111,822	148,000	04/12/2023	08/15/2027
25389J-AU-0	DIGITAL REALTY Senior Unsecured			2	2.B FE	8,833,173	93.7760	7,502,077	8,000,000	8,572,937		(102,067)			3.600	2.149	JJ	144,000	288,000	05/27/2021	07/01/2029
25389J-AV-8	DIGITAL REALTY Senior Unsecured	C		2	2.B FE	19,922,748	102.0140	20,402,806	20,000,000	19,926,451		3,704			5.550	5.653	JJ	511,833	710,400	11/14/2023	01/15/2028
254687-DV-5	WALT DISNEY CO Senior Unsecured				1.G FE	6,032,217	115.6220	6,648,283	5,750,000	5,966,424		(17,620)			6.550	6.005	MS	110,895	376,625	11/22/2019	03/15/2033
254687-DZ-6	WALT DISNEY CO Senior Unsecured	M			1.G FE	11,844,640	113.2330	9,058,616	8,000,000	11,020,260		(240,062)			6.200	2.285	JD	22,044	496,000	06/17/2020	12/15/2034
254687-EB-8	WALT DISNEY CO Senior Unsecured	C			1.G FE	6,072,920	114.6080	4,584,339	4,000,000	5,664,563		(119,054)			6.400	2.380	JD	11,378	256,000	06/17/2020	12/15/2035
254687-EH-5	WALT DISNEY CO Senior Unsecured	C			1.G FE	15,221,695	117.8170	12,311,902	10,450,000	14,434,980		(229,161)			6.650	3.191	MN	88,796	694,925	06/17/2020	11/15/2037
254687-ER-3	WALT DISNEY CO Senior Unsecured				1.G FE	266,982	112.5600	275,773	245,000	264,456		(675)			6.150	5.432	FA	5,692	15,068	11/22/2019	02/15/2041
254687-EZ-5	WALT DISNEY CO Senior Unsecured				1.G FE	4,493,403	133.9000	5,155,168	3,850,000	4,447,921		(12,228)			7.750	6.420	JD	24,865	298,375	11/22/2019	12/01/2045
254687-FB-7	WALT DISNEY CO Senior Unsecured			1	1.G FE	998,974	96.0740	960,741	1,000,000	999,075		22			4.750	4.757	MN	6,069	47,500	11/22/2019	11/15/2046
254687-FX-9	WALT DISNEY CO Senior Unsecured	RA			1.G FE	4,996,600	89.0300	4,451,479	5,000,000	4,997,785		283			2.650	2.657	JJ	61,833	132,500	05/11/2020	01/13/2031
254687-FY-7	WALT DISNEY CO Senior Unsecured	C		2	1.G FE	9,135,400	84.5520	8,455,229	10,000,000	9,176,522		32,001			3.500	4.176	MN	46,667	350,000	09/21/2022	05/13/2040
25468P-DB-9	WALT DISNEY CO Senior Unsecured	C			1.G FE	6,022,716	89.4200	5,365,180	6,000,000	6,020,118		(620)			4.125	4.101	JD	20,625	247,500	01/18/2019	06/01/2044
25470D-AD-1	DISCOVERY COMMUN Senior Unsecured	C			2.C FE	16,617,560	101.1130	13,144,741	13,000,000	16,143,881		(137,508)			6.350	4.238	JD	68,792	825,500	06/17/2020	06/01/2040
25470D-AG-4	DISCOVERY COMMUN Senior Unsecured				2.C FE	2,853,821	82.8840	2,610,857	3,150,000	2,904,254		7,391			4.950	5.634	MN	19,924	155,925	08/21/2015	05/15/2042
25470D-AJ-8	DISCOVERY COMMUN Senior Unsecured				2.C FE	4,519,250	84.4910	4,224,560	5,000,000	4,588,380		11,699			4.875	5.578	AO	60,938	243,750	02/14/2017	04/01/2043
25470D-AL-3	DISCOVERY COMMUN Senior Unsecured	C		2	2.C FE	3,985,320	99.7550	3,990,206	4,000,000	3,996,141		1,627			4.900	4.947	MS	59,889	196,000	03/08/2016	03/11/2026
25470D-AS-8	DISCOVERY COMMUN Senior Unsecured			2	2.C FE	8,123,111	89.3220	7,145,725	8,000,000	8,084,852		54			5.000	4.846	MS	112,222	275,000	03/30/2023	09/20/2037
25470D-BE-8	DISCOVERY COMMUN Senior Unsecured			2	2.C FE	9,962,533	97.7640	9,776,368	10,000,000	9,990,480		6,230			3.950	4.018	JD	17,556	395,000	04/02/2019	06/15/2025
25730#-AB-6	MOUNTAINWEST PIPELINE LLC SR NTS SER B				2.C	10,000,000	84.5700	8,456,969	10,000,000	10,000,000					3.910	3.910	JJ	164,003	391,000	11/30/2017	01/31/2038
25746U-AN-9	DOMINION ENERGY Senior Unsecured				2.B FE	5,026,250	107.4660	5,373,291	5,000,000	5,013,828		(1,083)			6.300	6.260	MS	92,750	315,000	04/07/2004	03/15/2033
25746U-BM-0	DOMINION ENERGY Senior Unsecured	C		2	2.B FE	3,588,840	92.5340	3,025,867	3,270,000	3,503,624		(9,184)			4.900	4.303	FA	66,763	160,230	09/30/2013	08/01/2041
25746U-CY-3	DOMINION ENERGY Senior Unsecured			2	2.B FE	1,000,000	98.6120	986,119	1,000,000	1,000,000					4.250	4.250	JD	3,542	42,500	05/30/2018	06/01/2028
25746U-DQ-9	DOMINION ENERGY Senior Unsecured			2	2.B FE	6,909,560	92.2320	6,456,230	7,000,000	6,911,399		1,378			4.850	4.933	FA	128,256	335,728	08/09/2022	08/15/2052
260003-AG-3	DOVER CORP Senior Unsecured				2.A FE	3,493,630	112.9350	3,952,717	3,500,000	3,495,529		185			6.600	6.614	MS	68,017	231,000	03/11/2008	03/15/2038
260543-DG-5	DOW CHEMICAL CO Senior Unsecured				2.A FE	3,017,700	110.3930	3,311,804	3,000,000	3,017,579		(121)			6.300	6.215	MS	55,650		10/26/2023	03/15/2033
26138E-AS-8	KEURIG DR PEPPER Senior Unsecured	RA		2	2.B FE	8,938,495	97.2880	8,269,440	8,500,000	8,702,016		(121,400)			3.400	1.906	MN	36,928	289,000	01/13/2022	11/15/2025
263901-AA-8	DUKE ENERGY IND Secured	C			1.F FE	14,420,133	111.7440	10,559,827	9,450,000	13,631,199		(230,933)			6.350	2.674	FA	226,695	600,075	06/17/2020	08/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
264399-ED-4	DUKE ENERGY CAROLINAS LLC Senior Unsecured				2.A FE	2,982,600	110.2630	3,307,878	3,000,000	2,991,268		718			6.450	6.494	AO	40,850	193,500	10/03/2002	10/15/2032
26441C-AT-2	DUKE ENERGY CORP Senior Unsecured			2	2.B FE	4,374,525	77.1280	3,470,777	4,500,000	4,392,251		2,790			3.750	3.908	MS	56,250	168,750	11/10/2016	09/01/2046
26441C-AX-3	DUKE ENERGY CORP Senior Unsecured			2	2.B FE	519,714	94.6100	473,052	500,000	512,843		(3,634)			3.150	2.350	FA	5,950	15,750	02/03/2022	08/15/2027
26441C-BM-6	DUKE ENERGY CORP Senior Unsecured			2	2.B FE	9,975,200	76.9060	7,690,593	10,000,000	9,977,572		936			3.300	3.317	JD	14,667	330,000	06/07/2021	06/15/2041
26441C-BP-9	DUKE ENERGY CORP Junior Subordinated			2	2.C FE	4,835,425	78.4840	5,018,235	6,394,000	4,841,639		5,170			3.250	4.414	JJ	95,821	168,903	04/25/2023	01/15/2082
26441C-BT-1	DUKE ENERGY CORP Senior Unsecured	C		2	2.B FE	9,985,600	96.8790	9,687,890	10,000,000	9,987,285		1,199			4.500	4.518	FA	170,000	455,000	08/08/2022	08/15/2032
26441C-BW-4	DUKE ENERGY CORP Senior Unsecured			2	2.B FE	11,986,920	101.2350	12,148,205	12,000,000	11,989,440		2,371			5.000	5.025	JD	38,333	600,000	12/05/2022	12/08/2027
26442C-AN-4	DUKE ENERGY CAROLINAS LLC Secured			2	1.F FE	1,343,465	85.7690	1,076,396	1,255,000	1,331,235		(2,929)			4.000	3.545	MS	12,689	50,200	07/19/2019	09/30/2042
26442C-AT-1	DUKE ENERGY CAROLINAS LLC Secured	C		2	1.F FE	3,608,241	78.8280	3,153,134	4,000,000	3,616,950		8,133			3.700	4.324	JD	12,333	148,000	12/20/2022	12/01/2047
26442E-AG-5	CINC GAS & ELEC Secured			2	1.F FE	6,487,780	85.3680	5,548,910	6,500,000	6,489,082		238			4.300	4.311	FA	116,458	279,500	01/03/2019	02/01/2049
26442U-AM-6	DUKE ENERGY PROG Secured	C		2	1.F FE	3,503,050	68.3120	3,415,622	5,000,000	3,534,932		24,983			2.900	4.833	FA	54,778	145,000	09/16/2022	08/15/2051
26860#-AA-8	PIO PICO LLC SR SECD NTS				1.G PL	9,930,385	89.6970	8,907,264	9,930,385	9,930,385					4.170	4.169	JD	1,150	414,097	02/11/2015	12/31/2041
26875P-AN-1	EOG RESOURCES IN Senior Unsecured	RA		2	1.G FE	6,896,340	92.1850	6,452,949	7,000,000	6,928,085		4,970			3.900	4.014	AO	68,250	273,000	11/08/2016	04/01/2035
26875P-AQ-4	EOG RESOURCES IN Senior Unsecured	RA		2	1.G FE	6,005,765	99.1310	5,387,795	5,435,000	5,893,959		(17,430)			5.100	4.155	JJ	127,813	207,876	12/22/2021	01/15/2036
26884A-BE-2	ERP OPERATING LP Senior Unsecured			2	1.G FE	10,303,730	85.6780	8,139,376	9,500,000	10,166,086		(20,793)			4.500	3.995	JD	35,625	427,500	07/12/2016	06/01/2045
26884A-BG-7	ERP OPERATING LP Senior Unsecured	C		2	1.G FE	883,071	95.1720	770,891	810,000	852,552		(12,344)			3.250	1.622	FA	10,969	26,325	06/30/2021	08/01/2027
26884A-BH-5	ERP OPERATING LP Senior Unsecured	RA		2	1.G FE	4,886,300	80.2770	4,013,864	5,000,000	4,900,433		2,457			4.000	4.133	FA	83,333	200,000	07/31/2017	08/01/2047
26884A-BJ-1	ERP OPERATING LP Senior Unsecured			2	1.G FE	2,733,555	95.8180	2,634,998	2,750,000	2,742,508		1,640			3.500	3.571	MS	32,083	96,250	02/01/2018	03/01/2028
26884L-AF-6	EQT CORP Senior Unsecured			2	2.C FE	2,283,288	95.8270	2,299,843	2,400,000	2,300,720		17,432			3.900	5.127	AO	23,400	46,800	04/04/2023	10/01/2027
26884L-AN-9	EQT CORP Senior Unsecured			2	2.C FE	10,424,040	89.2920	10,715,029	12,000,000	10,534,863		110,823			3.625	5.675	MN	55,583	435,000	04/17/2023	05/15/2031
26884T-AE-2	ERAC USA FINANCE Senior Unsecured				2.A FE	1,369,299	104.1750	1,328,237	1,275,000	1,349,873		(2,443)			5.625	5.125	MS	21,117	71,719	02/06/2014	03/15/2042
26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS				3.A	2,307,250	92.9650	2,144,944	2,307,250	2,307,250					4.820	4.819	JD	309	111,209	10/12/2018	12/31/2042
27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES SR NTS SER A				2.B	11,000,000	91.5440	10,069,891	11,000,000	11,000,000					3.730	3.730	MS	124,230	410,300	07/02/2019	09/12/2029
27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES SR NTS SER B				2.B	15,000,000	89.1230	13,368,464	15,000,000	15,000,000					3.830	3.830	MS	173,946	574,500	07/02/2019	09/12/2031
27616#-AF-2	EASTERLY GOVERNMENT PROPERTIES SR NTS SER C				2.B	12,000,000	86.2400	10,348,745	12,000,000	12,000,000					3.980	3.980	MS	144,607	477,600	07/02/2019	09/12/2034
27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES SR NTS SER A				2.B	4,000,000	88.3880	3,535,510	4,000,000	4,000,000					2.620	2.620	AO	22,416	104,800	04/15/2021	10/14/2028
278865-AV-2	ECOLAB INC Senior Unsecured	RA		2	1.G FE	7,552,860	95.2010	6,854,437	7,200,000	7,386,995		(72,770)			2.700	1.641	MN	32,400	194,400	02/24/2021	11/01/2026
278865-AW-0	ECOLAB INC Senior Unsecured	C		2	1.G FE	3,375,300	78.8130	2,758,461	3,500,000	3,392,952		2,782			3.700	3.901	MN	21,583	129,500	11/14/2016	11/01/2046
278865-BA-7	ECOLAB INC Senior Unsecured			2	1.G FE	1,989,618	87.8700	1,757,391	2,000,000	1,990,867		225			3.950	3.980	JD	6,583	79,000	04/17/2018	12/01/2047
278865-BD-1	ECOLAB INC Senior Unsecured	RA		2	1.G FE	16,246,573	96.2050	16,354,864	17,000,000	16,415,882		132,394			3.250	4.202	JD	46,042	552,500	10/12/2022	12/01/2027
281020-AR-8	EDISON INTL Senior Unsecured			2	2.C FE	997,690	99.3130	993,130	1,000,000	999,359		470			4.950	5.002	AO	10,450	49,500	03/31/2020	04/15/2025
281020-AX-5	EDISON INTL Junior Subordinated			2	3.A FE	24,300,000	102.3860	24,879,798	24,300,000	24,300,000					8.125	8.122	JD	87,750	1,530,141	03/01/2023	06/15/2053
281020-AZ-0	EDISON INTL Junior Subordinated				3.A FE	33,500,000	100.8130	33,772,188	33,500,000	33,500,000					7.875	7.875	JD	175,875		12/04/2023	06/15/2054
28336L-BH-1	KINDER MORGAN Senior Unsecured				2.B FE	4,439,935	110.4260	4,803,544	4,350,000	4,412,834		(2,817)			7.420	7.247	FA	121,935	322,770	04/01/2011	02/15/2037
28370T-AD-1	KINDER MORGAN EN Senior Unsecured	RA			2.B FE	10,216,168	113.6830	9,094,675	8,000,000	9,852,627		(66,848)			7.500	5.384	MN	76,667	600,000	07/29/2020	11/15/2040
28370T-AG-4	KINDER MORGAN EN Senior Unsecured			2	2.B FE	9,840,851	99.5010	9,950,136	10,000,000	9,962,815		108,298			4.300	5.446	MN	71,667	430,000	11/14/2022	05/01/2024
28622H-AB-7	WELLPOINT INC Senior Unsecured				2.B FE	3,892,200	100.0400	4,001,588	4,000,000	3,892,712		512			4.750	5.121	FA	71,778		12/12/2023	02/15/2033
28932M-AD-7	ELM RD GEN STAT SR SECD NTS SER A	C			1.F FE	15,000,000	101.5700	15,235,550	15,000,000	15,000,000					6.090	6.089	FA	355,250	913,500	02/03/2010	02/11/2040
28932M-AJ-4	ELM RD GEN STAT SR SECD NTS SER B				1.F FE	5,000,000	92.8920	4,644,619	5,000,000	5,000,000					5.848	5.847	JJ	131,580	292,400	01/12/2011	01/19/2041
291011-AQ-7	EMERSON ELECTRIC Senior Unsecured				1.F FE	983,350	109.0650	1,090,655	1,000,000	991,922		693			6.000	6.122	FA	22,667	60,000	08/14/2002	08/15/2032
292480-AJ-9	ENERGY TRANSFER Senior Unsecured	C		2	2.C FE	15,951,865	87.7880	14,441,059	16,450,000	16,018,300		11,010			5.000	5.206	MN	105,097	822,500	01/10/2017	05/15/2044
292480-AK-6	ENERGY TRANSFER Senior Unsecured			2	2.C FE	1,467,133	97.9190	1,468,780	1,500,000	1,476,419		6,636			4.400	4.936	MS	19,433	66,000	08/24/2022	03/15/2027
292480-AL-4	ENERGY TRANSFER Senior Unsecured			2	2.C FE	6,919,866	99.6290	6,973,998	7,000,000	6,932,571		12,705			4.950	5.199	MN	44,275	346,500	02/06/2023	05/15/2028
292480-AM-2	ENERGY TRANSFER Senior Unsecured			2	2.C FE	1,403,298	95.3730	1,430,600	1,500,000	1,419,990		11,751			4.150	5.244	MS	18,329	62,250	07/27/2022	09/15/2029
292505-AD-6	OVINTIV INC Senior Unsecured				2.C FE	2,579,992	105.7150	2,558,298	2,420,000	2,531,872		(10,480)			6.500	5.795	FA	59,424	157,300	07/19/2018	08/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
292505-AE-4	OVINTIV INC Senior Unsecured				2.C FE	4,415,315	103.9640	4,819,753	4,636,000	4,460,753		7,019			6.625	7.029	FA	116,029	191,198	04/27/2023	08/15/2037
29250R-AG-1	ENBRIDGE ENERGY Senior Unsecured	C			2.A FE	6,841,050	102.2460	7,157,194	7,000,000	6,905,234		5,762			6.300	6.474	JD	19,600	441,000	01/25/2006	12/15/2034
29250R-AP-1	ENBRIDGE ENERGY Senior Unsecured	RA			2.A FE	3,559,095	117.2380	3,517,142	3,000,000	3,391,987		(18,048)			7.500	6.080	AO	47,500	225,000	12/14/2011	04/15/2038
29250R-AT-3	ENBRIDGE ENERGY Senior Unsecured			2	2.A FE	8,182,251	98.2290	7,874,011	8,016,000	8,169,785		(2,891)			5.500	5.308	MS	129,815	412,940	10/28/2020	09/15/2040
292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS				2.C FE	750,000	99.2730	744,550	750,000	750,000					5.625	5.662	FMAN	5,859	42,188	08/11/2017	08/11/2024
29273R-BE-8	ENERGY TRANSFER Senior Unsecured	RA		2	2.C FE	13,702,294	94.8440	13,722,046	14,468,000	13,869,199		35,904			4.900	5.389	MS	208,741	685,216	03/23/2023	03/15/2035
29273R-BG-3	ENERGY TRANSFER Senior Unsecured			2	2.C FE	7,942,000	99.3740	7,949,902	8,000,000	7,986,486		6,163			4.750	4.838	JJ	175,222	380,000	06/18/2015	01/15/2026
29273V-AP-5	ENERGY TRANSFER Senior Unsecured			2	2.C FE	4,998,700	102.1260	5,106,307	5,000,000	4,999,621		921			5.550	5.552	FA	104,833	185,771	12/05/2022	02/15/2028
29273V-AU-4	ENERGY TRANSFER Senior Unsecured				2.C FE	5,993,160	108.4660	6,507,939	6,000,000	5,993,160					6.550	6.567	JD	32,750	52,400	10/10/2023	12/01/2033
29278N-AF-0	ENERGY TRANSFER Senior Unsecured			2	2.C FE	3,301,352	99.9160	3,297,220	3,300,000	3,302,178		(114)			4.950	4.933	JD	7,260	163,350	04/26/2023	06/15/2028
29278N-AH-6	ENERGY TRANSFER Senior Unsecured			2	2.C FE	988,705	99.6030	996,033	1,000,000	997,518		8,417			4.500	5.382	AO	9,500	45,000	12/14/2022	04/15/2024
29278N-AR-4	ENERGY TRANSFER Senior Unsecured			2	2.C FE	1,709,720	89.3330	1,786,668	2,000,000	1,709,945		225			5.000	6.114	MN	12,778		12/12/2023	05/15/2050
29279F-AA-7	ENERGY TRANSFER Senior Unsecured	C		2	2.C FE	9,255,600	103.8580	8,308,625	8,000,000	9,179,955		(23,026)			6.250	5.186	AO	105,556	500,000	06/17/2020	04/15/2049
29336U-AD-9	ENLINK MIDSTREAM Senior Unsecured			2	3.A FE	23,280,140	82.8130	20,703,125	25,000,000	23,497,070		34,610			5.050	5.527	AO	315,625	1,262,500	12/22/2016	04/01/2045
29360A-AB-6	ENSTAR FINANCE Junior Subordinated			2	2.C FE	15,802,500	84.6980	13,551,680	16,000,000	15,808,751		4,942			5.500	5.594	JJ	405,778	880,000	09/27/2022	01/15/2042
29364D-AT-7	ENTERGY ARKANSAS Secured	C		2	1.F FE	295,649	91.8090	275,428	300,000	296,145		102			4.950	5.050	JD	660	14,850	10/23/2018	12/15/2044
29364G-AL-7	ENTERGY CORPORATION Senior Unsecured	C		2	2.B FE	2,161,480	87.9270	1,758,540	2,000,000	2,107,087		(16,118)			2.800	1.882	JD	2,489	56,000	07/15/2020	06/15/2030
29364W-AK-4	ENTERGY LA LLC Secured				1.F FE	27,159,017	100.0400	24,509,905	24,500,000	25,300,038		(947,944)			5.400	1.442	MN	220,500	1,323,000	01/10/2022	11/01/2024
29364W-AT-5	ENTERGY LA LLC Secured	C		2	1.F FE	1,060,069	93.5720	935,720	1,000,000	1,009,530		(17,268)			5.000	3.201	JJ	23,056	50,000	12/23/2020	07/15/2044
29364W-AV-0	ENTERGY LA LLC Secured			2	1.F FE	13,991,708	92.3580	12,521,026	13,557,000	13,671,771		(169,941)			4.950	3.643	JJ	309,439	671,072	01/24/2022	01/15/2045
29364W-AW-8	ENTERGY LA LLC Secured			2	1.F FE	3,653,550	94.1980	3,532,407	3,750,000	3,709,202		8,752			3.250	3.528	AO	30,469	121,875	12/15/2016	04/01/2028
29364W-AY-4	ENTERGY LA LLC Secured			2	1.F FE	2,788,110	93.8960	2,816,874	3,000,000	2,827,784		39,674			2.400	4.649	AO	18,000	36,000	04/21/2023	10/01/2026
29364W-BA-5	ENTERGY LA LLC Secured	RA		2	1.F FE	9,984,400	93.3820	9,338,212	10,000,000	9,989,289		945			4.000	4.014	MS	117,778	400,000	03/20/2018	03/15/2033
29364W-BB-3	ENTERGY LA LLC Secured	C		2	1.F FE	5,988,660	84.2020	5,052,133	6,000,000	5,989,921		229			4.200	4.211	MS	84,000	252,000	08/08/2018	09/01/2048
293658-AB-2	Entergy New Orleans LLC 1ST MTG				2.B	8,000,000	96.9120	7,752,980	8,000,000	8,000,000					3.000	3.000	MS	70,667	240,000	03/12/2020	03/15/2025
29365@-AD-8	Entergy New Orleans LLC 1ST MTG				2.B	5,000,000	92.0830	4,604,169	5,000,000	5,000,000					4.190	4.190	MN	24,442	209,500	11/09/2021	11/19/2031
29365T-AD-6	ENTERGY TEXAS Secured	C		2	1.G FE	4,990,800	95.8300	4,791,510	5,000,000	4,992,280		194			5.150	5.162	JD	21,458	257,500	05/18/2015	06/01/2045
29365T-AF-1	ENTERGY TEXAS Secured			2	1.G FE	8,976,420	95.2920	8,576,260	9,000,000	8,989,868		2,375			3.450	3.481	JD	25,875	310,500	11/14/2017	12/01/2027
29365T-AH-7	ENTERGY TEXAS Secured			2	1.G FE	1,943,031	91.5240	1,619,969	1,770,000	1,918,373		(4,048)			4.500	3.726	MS	20,134	62,325	10/28/2020	03/30/2039
29365T-AK-0	ENTERGY TEXAS Senior Secured	C		2	1.G FE	5,159,529	80.9910	4,195,331	5,180,000	5,165,467		1,870			1.750	1.792	MS	26,691	90,650	10/15/2020	03/15/2031
29366M-AA-6	ENTERGY ARKANSAS Secured			2	1.F FE	1,988,140	84.8320	1,696,638	2,000,000	1,989,213		235			4.200	4.235	AO	21,000	84,000	03/13/2019	04/01/2049
29366M-AB-4	ENTERGY ARKANSAS Secured	C		2	1.F FE	5,569,507	63.2110	3,532,254	5,588,000	5,570,738		422			2.650	2.666	JD	6,581	148,082	09/10/2020	06/15/2051
293791-AF-6	ENTERPRISE PRODU Senior Unsecured	RA			1.G FE	4,788,976	115.0760	5,017,301	4,360,000	4,694,104		(24,021)			6.875	5.780	MS	99,917	254,719	03/24/2023	03/01/2033
293791-AP-4	ENTERPRISE PRODU Senior Unsecured	C			1.G FE	10,001,650	114.6810	11,468,146	10,000,000	10,001,177		(76)			6.650	6.648	AO	140,389	665,000	10/25/2006	10/15/2034
29379V-AG-8	ENTERPRISE PRODU Senior Unsecured				1.G FE	2,748,163	109.7390	2,469,122	2,250,000	2,639,173		(16,619)			6.125	4.571	AO	29,094	137,813	03/31/2021	10/15/2039
29379V-AM-5	ENTERPRISE PRODU Senior Unsecured				1.G FE	339,085	122.5950	367,785	300,000	338,575		(510)			7.550	6.182	AO	4,782	11,325	09/06/2023	04/15/2038
29379V-AQ-6	ENTERPRISE PRODU Senior Unsecured				1.G FE	19,637,216	113.6720	18,130,662	15,950,000	18,997,773		(118,495)			6.450	4.764	MS	342,925	1,028,775	02/28/2023	09/01/2040
29379V-AT-0	ENTERPRISE PRODU Senior Unsecured	C			1.G FE	3,017,991	108.7690	2,501,698	2,300,000	2,930,658		(25,923)			5.950	3.760	FA	57,021	136,850	06/17/2020	02/01/2041
29379V-AW-3	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	3,753,565	96.2940	3,394,370	3,525,000	3,711,354		(6,595)			4.850	4.423	FA	64,586	170,963	08/30/2016	08/15/2042
29379V-AY-9	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	1,971,160	91.5840	1,831,676	2,000,000	1,976,905		746			4.450	4.541	FA	33,622	89,000	12/23/2014	02/15/2043
29379V-BA-0	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	3,025,080	96.1860	2,885,574	3,000,000	3,020,499		(614)			4.850	4.796	MS	42,842	145,500	10/02/2014	03/15/2044
29379V-BC-6	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	2,105,320	98.2570	1,965,142	2,000,000	2,089,785		(2,520)			5.100	4.756	FA	38,533	102,000	11/01/2016	02/15/2045
29379V-BE-2	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	13,123,560	98.7400	11,848,764	12,000,000	12,301,815		(343,235)			3.750	0.850	FA	170,000	450,000	08/02/2021	02/15/2025
29379V-BH-5	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	5,094,360	98.5320	4,926,595	5,000,000	5,021,539		(11,353)			3.700	3.452	FA	69,889	185,000	11/08/2016	02/15/2026
29379V-BQ-5	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	14,979,750	88.2000	13,229,969	15,000,000	14,981,991		421			4.250	4.258	FA	240,833	637,500	02/01/2018	02/15/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BU-6	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	5,304,900	94.7520	5,685,126	6,000,000	5,306,340		1,440			4.800	5.669	FA	120,000		11/22/2023	02/01/2049
29379V-BW-2	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	8,098,900	87.1530	8,715,329	10,000,000	8,102,277		3,377			4.200	5.591	JJ	176,167		11/22/2023	01/31/2050
29379V-BX-0	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	2,894,697	90.5400	2,444,590	2,700,000	2,827,095		(20,389)			2.800	1.942	JJ	31,710	75,600	07/30/2020	01/31/2030
29379V-BZ-5	ENTERPRISE PRODU Senior Unsecured			2	1.G FE	2,980,800	81.4300	2,442,887	3,000,000	2,981,697		225			3.950	3.982	JJ	49,704	118,500	01/06/2020	01/31/2060
29379V-CD-3	ENTERPRISE PRODU Senior Unsecured				1.G FE	3,639,382	104.7250	3,874,818	3,700,000	3,640,607		1,225			5.350	5.577	JJ	83,029		11/16/2023	01/31/2033
294429-AR-6	EQUIFAX INC Senior Unsecured	RA		2	2.B FE	9,987,805	95.4640	9,355,455	9,800,000	9,893,376		(48,958)			2.600	2.074	JD	11,324	254,800	01/13/2022	12/15/2025
294429-AS-4	EQUIFAX INC Senior Unsecured	RA		2	2.B FE	6,998,900	89.7340	6,281,405	7,000,000	6,999,224		64			3.100	3.101	MN	27,728	217,000	04/28/2020	05/15/2030
294429-AV-7	EQUIFAX INC Senior Unsecured			2	2.B FE	7,987,270	101.0880	8,087,008	8,000,000	7,991,221		3,951			5.100	5.131	JD	18,133	513,400	02/17/2023	12/15/2027
29444U-BK-1	EQUINIX INC Senior Unsecured	RA		2	2.B FE	18,625,112	93.3390	18,014,417	19,300,000	18,980,597		182,377			1.000	1.992	MS	56,828	193,000	01/13/2022	09/15/2025
29444U-BM-7	EQUINIX INC Senior Unsecured			2	2.B FE	4,971,900	66.6030	3,330,166	5,000,000	4,973,731		603			2.950	2.978	MS	43,431	147,500	09/23/2020	09/15/2051
29444U-BQ-8	EQUINIX INC Senior Unsecured			2	2.B FE	1,997,120	92.3650	1,847,299	2,000,000	1,998,606		573			1.450	1.480	MN	3,706	29,000	05/03/2021	05/15/2026
29444U-BT-2	EQUINIX INC Senior Unsecured			2	2.B FE	6,389,786	72.6930	6,542,356	9,000,000	6,417,732		27,946			3.400	5.394	FA	115,600	153,000	04/14/2023	02/15/2052
29669*-AA-9	ESSENTIA HEALTH SR SECD NTS QQQ				1.G	34,973,484	95.9890	33,570,620	34,973,484	34,973,484					3.990	3.989	FA	527,167	273,616	02/22/2013	02/15/2035
29669*-AB-7	ESSENTIA HEALTH SR SECD NTS SER VVV				1.G	4,754,722	88.8450	4,224,335	4,754,722	4,754,722					3.900	3.900	FA	70,053	185,434	12/21/2016	02/15/2040
29717P-AV-9	ESSEX PORTFOLIO Senior Unsecured	C		2	2.A FE	11,473,164	83.4290	9,594,378	11,500,000	11,479,242		2,234			2.650	2.675	MS	89,732	304,750	04/08/2021	03/15/2032
29717P-AW-7	ESSEX PORTFOLIO Senior Unsecured			2	2.A FE	11,078,843	79.1230	8,901,351	11,250,000	11,129,777		15,859			1.650	1.812	JJ	85,594	185,625	12/18/2020	01/15/2031
29717P-AY-3	ESSEX PORTFOLIO Senior Unsecured			2	2.A FE	1,961,235	87.7040	1,754,070	2,000,000	1,975,521		5,579			1.700	2.008	MS	11,333	34,000	05/26/2021	03/01/2028
29736R-AC-4	ESTEE LAUDER CO Senior Unsecured	C			1.F FE	5,329,850	110.6210	5,531,031	5,000,000	5,311,035		(15,602)			6.000	5.343	MN	38,333	300,000	10/05/2022	05/15/2037
29736R-AF-7	ESTEE LAUDER CO Senior Unsecured	C			1.F FE	1,107,535	81.8270	981,926	1,200,000	1,120,238		2,774			3.700	4.219	FA	16,773	44,400	01/18/2019	08/15/2042
29736R-AQ-3	ESTEE LAUDER CO Senior Unsecured	C		2	1.F FE	2,046,228	88.8530	1,821,483	2,050,000	2,047,517		359			2.600	2.621	AO	11,252	53,300	04/07/2020	04/15/2030
29736R-AS-9	ESTEE LAUDER CO Senior Unsecured			2	1.F FE	9,989,700	99.6410	9,964,140	10,000,000	9,990,924		1,224			4.375	4.398	MN	55,903	222,396	05/09/2023	05/15/2028
29736R-AT-7	ESTEE LAUDER CO Senior Unsecured			2	1.F FE	12,323,775	100.5550	12,569,396	12,500,000	12,327,345		3,570			4.650	4.831	MN	74,271	295,469	10/11/2023	05/15/2033
30037D-AB-1	EVERGY METRO Secured			2	1.F FE	3,994,920	100.0250	4,000,982	4,000,000	3,995,273		353			4.950	4.966	AO	41,800	103,950	04/03/2023	04/15/2033
30037F-AA-8	EVERGY MISSOURI Secured			2	1.G FE	19,961,200	100.6230	20,124,636	20,000,000	19,968,966		7,414			5.150	5.194	JD	45,778	1,058,611	11/28/2022	12/15/2027
30040W-AH-1	EVERSOURCE ENERG Senior Unsecured	C		2	2.A FE	1,175,400	72.6830	726,830	1,000,000	1,160,972		(4,403)			3.450	2.585	JJ	15,908	34,500	08/11/2020	01/15/2050
30040W-AK-4	EVERSOURCE ENERG Senior Unsecured			2	2.A FE	7,997,760	81.4660	6,517,270	8,000,000	7,998,477		216			1.650	1.653	FA	49,867	132,000	08/11/2020	08/15/2030
30040W-AQ-1	EVERSOURCE ENERG Senior Unsecured			2	2.A FE	9,228,977	94.6830	9,468,271	10,000,000	9,409,623		168,831			2.900	4.938	MS	96,667	290,000	12/02/2022	03/01/2027
30040W-AT-5	EVERSOURCE ENERG Senior Unsecured				2.A FE	3,034,470	102.8900	3,086,706	3,000,000	3,034,122		(348)			5.450	5.142	MS	54,500		12/07/2023	03/01/2028
30040W-AU-2	EVERSOURCE ENERG Senior Unsecured			2	2.A FE	12,480,500	100.6570	12,582,164	12,500,000	12,481,558		1,058			5.125	5.145	MN	81,858	327,431	05/08/2023	05/15/2033
30161M-AG-8	CONSTL ENRGY GEN Senior Unsecured				2.B FE	1,954,620	107.2210	2,144,429	2,000,000	1,956,553		1,561			6.250	6.472	AO	31,250	125,000	09/30/2022	10/01/2039
30161M-AN-3	CONSTL ENRGY GEN Senior Unsecured			2	2.B FE	11,796,760	100.4270	12,051,244	12,000,000	11,802,152		5,392			5.600	5.746	JD	29,867	672,000	04/14/2023	06/15/2042
30161N-AQ-4	EXELON CORP Senior Unsecured	C		2	2.B FE	9,972,674	95.8900	9,589,025	10,000,000	9,980,931		1,210			4.950	4.972	JD	22,000	495,000	05/19/2016	06/15/2035
30161N-AS-0	EXELON CORP Senior Unsecured	C		2	2.B FE	4,983,265	95.3680	4,768,387	5,000,000	4,985,784		358			5.100	5.122	JD	11,333	255,000	05/19/2016	06/15/2045
30161N-AU-5	EXELON CORP Senior Unsecured			2	2.B FE	7,899,420	96.9400	7,755,222	8,000,000	7,846,744		(25,141)			3.400	4.230	AO	57,422	68,000	12/18/2023	04/15/2026
30161N-BK-6	EXELON CORP Senior Unsecured			2	2.B FE	19,979,000	102.0720	20,414,436	20,000,000	19,981,354		2,354			5.300	5.313	MS	312,111	600,667	02/16/2023	03/15/2033
30161N-BL-4	EXELON CORP Senior Unsecured	C		2	2.B FE	14,953,650	101.5390	15,230,924	15,000,000	14,955,026		1,376			5.600	5.621	MS	247,333	476,000	02/16/2023	03/15/2053
30225V-A@-6	EXTRA SPACE STORAGE LP SR NTS				2.B	7,000,000	94.9840	6,648,865	7,000,000	7,000,000					4.390	4.390	JJ	139,992	307,300	04/17/2018	07/17/2028
30225V-AJ-6	EXTRA SPACE STOR Senior Unsecured			2	2.B FE	9,982,300	102.6270	10,262,703	10,000,000	9,984,732		2,432			5.700	5.741	AO	142,500	289,750	03/21/2023	04/01/2028
30225V-AL-1	EXTRA SPACE STORAGE LP Senior Unsecured			2	2.B FE	5,013,800	96.5160	4,534,310	4,698,000	4,963,374		(50,426)			3.500	0.957	JJ	82,215		07/25/2023	07/01/2026
30225V-AQ-0	EXTRA SPACE STORAGE LP Senior Unsecured			2	2.B FE	4,465,400	82.4470	3,710,116	4,500,000	4,467,134		1,734			2.400	2.504	AO	22,800	54,000	07/25/2023	10/15/2031
30225V-AR-8	EXTRA SPACE STOR Senior Unsecured				2.B FE	24,928,000	104.6450	26,161,310	25,000,000	24,928,000					5.900	5.948	JJ	122,917		11/27/2023	01/15/2031
30231G-AN-2	EXXON MOBIL CORP Senior Unsecured	C		2	1.D FE	180,483	82.3480	164,696	200,000	182,853		496			3.567	4.181	MS	2,279	7,134	10/23/2018	03/06/2045
30231G-AT-9	EXXON MOBIL CORP Senior Unsecured			2	1.D FE	2,019,472	97.1630	2,040,430	2,100,000	2,027,317		7,845			3.043	4.736	MS	21,301	15,215	09/28/2023	03/01/2026
30231G-AW-2	EXXON MOBIL CORP Senior Unsecured			2	1.D FE	2,000,000	89.3280	1,786,566	2,000,000	2,000,000					4.114	4.114	MS	27,427	82,280	02/29/2016	03/01/2046
30231G-AY-8	EXXON MOBIL CORP Senior Unsecured			2	1.D FE	19,248,082	80.2360	20,058,952	25,000,000	19,529,469		225,765			2.995	5.032	FA	280,781	748,750	10/14/2022	08/16/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30231G-BF-8	EXXON MOBIL CORP Senior Unsecured	C		2	1.D FE	11,558,196	92.5530	11,106,404	12,000,000	11,584,527		16,891			4.227	4.529	MS	143,718	507,240	06/27/2022	03/19/2040
30231G-BM-3	EXXON MOBIL CORP Senior Unsecured	C		2	1.D FE	11,131,456	78.5960	12,143,045	15,450,000	11,140,614		9,158			3.452	5.416	AO	112,593	107,875	12/12/2023	04/15/2051
30231G-BN-1	EXXON MOBIL CORP Senior Unsecured	C		2	1.D FE	2,216,269	89.3640	1,966,005	2,200,000	2,211,309		(1,622)			2.610	2.522	AO	12,122	57,420	11/20/2020	10/15/2030
302520-AC-5	FNB CORP Senior Unsecured			2	2.B FE	6,990,200	99.5430	6,967,994	7,000,000	6,994,428		3,157			5.150	5.201	FA	126,175	360,500	08/18/2022	08/25/2025
302570-AW-6	NEXTERA ENERGY Junior Subordinated				2.B FE	4,500,000	90.6560	4,532,813	5,000,000	5,477,230		967,719			7.724	3.667	JAJO	97,622	347,135	04/25/2017	10/01/2066
302570-AX-4	NEXTERA ENERGY Junior Subordinated				2.B FE	3,442,500	90.0580	3,602,300	4,000,000	3,992,783		546,577			7.771	5.042	MJSD	14,679	297,128	12/04/2019	06/15/2067
302635-AJ-6	FS KKR CAPITAL Senior Unsecured				2.C FE	4,992,300	96.8490	4,842,438	5,000,000	4,997,960		2,576			1.650	1.703	AO	18,104	82,500	10/04/2021	10/12/2024
302635-AK-3	FS KKR CAPITAL Senior Unsecured			2	2.C FE	1,993,640	87.2130	1,744,265	2,000,000	1,995,508		857			3.125	3.176	AO	13,715	62,500	10/04/2021	10/12/2028
302635-AL-1	FS KKR CAPITAL Senior Unsecured			2	2.C FE	6,748,720	91.1760	7,294,073	8,000,000	6,940,988		192,268			3.250	7.586	JJ	119,889	130,000	03/30/2023	07/15/2027
302635-AM-9	FS KKR CAPITAL Senior Unsecured				2.C FE	4,965,950	106.0010	5,300,025	5,000,000	4,965,950					7.875	8.032	JJ		43,750	11/13/2023	01/15/2029
30288*-AC-4	FLNG LIQUEFACTIO SR SECD NTS SER A				2.B FE	12,742,500	92.4440	11,779,643	12,742,500	12,742,500					4.280	4.280	JD	1,515	545,379	12/13/2017	06/30/2038
30290Y-AF-8	FS Global Credit Opportunities MRPS SER 2027			2	1.D FE	10,000,000	91.1390	9,113,885	10,000,000	10,000,000					2.950	2.950	JJ	123,736	295,000	10/21/2021	01/31/2027
30303M-8G-0	META PLATFORMS Senior Unsecured	C			1.E FE	32,570,695	97.4060	33,118,094	34,000,000	32,827,334		255,426			3.500	4.539	FA	449,556	672,194	08/21/2023	08/15/2027
30303M-8H-8	META PLATFORMS Senior Unsecured	C			1.E FE	49,289,573	95.2580	49,057,927	51,500,000	49,474,790		184,275			3.850	4.389	FA	749,039	1,162,379	12/29/2022	08/15/2032
30303M-8J-4	META PLATFORMS Senior Unsecured			2	1.E FE	6,666,117	91.9550	6,436,836	7,000,000	6,668,157		2,040			4.450	4.751	FA	117,678	131,028	12/12/2023	08/15/2052
30303M-8K-1	META PLATFORMS Senior Unsecured			2	1.E FE	6,757,352	93.5410	6,641,387	7,100,000	6,759,316		1,948			4.650	4.926	FA	124,723	281,596	07/31/2023	08/15/2062
30303M-8N-5	META PLATFORMS Senior Unsecured			2	1.E FE	2,396,425	103.1970	2,579,935	2,500,000	2,398,370		1,945			4.950	5.511	MN	15,813	66,000	10/11/2023	05/15/2033
30303M-8Q-8	META PLATFORMS Senior Unsecured			2	1.E FE	40,200,125	108.6950	45,380,142	41,750,000	40,207,457		7,333			5.600	5.864	MN	298,744	1,246,933	10/18/2023	05/15/2053
30303M-8R-6	META PLATFORMS Senior Unsecured			2	1.E FE	15,952,320	109.6530	17,544,523	16,000,000	15,952,981		661			5.750	5.769	MN	117,556	490,667	05/01/2023	05/15/2063
30306V-A@-8	FLNG LIQUEFACTIO SR SECD NTS				2.C FE	8,610,000	92.5760	7,970,825	8,610,000	8,610,000					4.360	4.362	JD	1,043	375,396	07/24/2019	06/30/2039
30313R-AA-7	FS KKR CAPITAL SENIOR			2	2.C FE	3,000,000	97.4000	2,921,998	3,000,000	3,000,000					4.250	4.250	FA	48,521	127,500	02/11/2020	02/14/2025
30321L-2A-9	F&G GLOBAL FUND Secured	RA			1.G FE	10,996,810	90.7360	9,980,924	11,000,000	10,998,372		632			1.750	1.756	JD	535	192,500	06/23/2021	06/30/2026
30321L-2B-7	F&G GLOBAL FUND Senior Secured				1.G FE	14,996,850	96.7530	14,512,922	15,000,000	14,999,235		1,055			0.900	0.907	MS	37,875	135,000	09/15/2021	09/20/2024
30321L-2C-5	F&G GLOBAL FUND Senior Secured				1.G FE	28,112,600	85.3340	25,600,326	30,000,000	28,431,989		283,117			2.000	3.147	MS	168,333	600,000	11/22/2022	09/20/2028
30321L-2E-1	F&G GLOBAL FUND Secured				1.G FE	4,996,700	98.7980	4,939,917	5,000,000	4,998,269		1,070			5.150	5.174	JJ	124,458	257,500	06/28/2022	07/07/2025
303250-AE-4	FAIR ISAAC CORP Senior Unsecured			2	3.B FE	1,975,000	99.4760	1,989,510	2,000,000	1,979,684		4,684			5.250	5.714	MN	13,417	52,500	05/30/2023	05/15/2026
30571#-AA-0	FAIRVIEW HEALTH SERVICES SECD REV BDS				2.A	29,061,230	93.0740	27,048,537	29,061,230	29,061,230					4.160	4.160	MN	154,477	751,508	09/02/2015	11/15/2043
31428X-AT-3	FEDEX CORP Senior Unsecured				2.B FE	2,861,370	83.5780	2,507,354	3,000,000	2,894,635		3,703			3.875	4.148	FA	48,438	116,250	01/25/2013	08/01/2042
31428X-AU-0	FEDEX CORP Senior Unsecured	C			2.B FE	4,439,131	85.3760	3,999,861	4,685,000	4,479,461		6,626			4.100	4.441	AO	40,551	192,085	02/16/2017	04/15/2043
31428X-AW-6	FEDEX CORP Senior Unsecured	C			2.B FE	15,465,188	97.0310	13,865,727	14,290,000	15,286,514		(29,905)			5.100	4.565	JJ	336,053	728,790	03/02/2017	01/15/2044
31428X-AX-4	FEDEX CORP Senior Unsecured	C			2.B FE	5,548,286	101.3480	5,067,421	5,000,000	5,381,866		(30,504)			4.900	3.969	JJ	112,972	245,000	07/27/2018	01/15/2034
31428X-BD-7	FEDEX CORP Senior Unsecured				2.B FE	1,005,060	81.1670	811,670	1,000,000	1,004,867		(41)			4.500	4.474	FA	18,750	45,000	01/08/2018	02/01/2065
31428X-BS-4	FEDEX CORP Senior Unsecured	C		2	2.B FE	6,949,110	95.1110	6,657,743	7,000,000	6,953,501		933			4.950	4.997	AO	71,225	346,500	10/15/2018	10/17/2048
31431B-AD-1	FEDNAT HOLDING Senior Unsecured				6. *	828,450	11.8350	828,450	7,000,000	828,450	158,524	90,444	1,213,918		5.000	41.192	AO		(175,000)	04/19/2021	04/19/2026
314353-AA-1	FEDEX 2020-1 AA Secured				1.D FE	2,512,162	83.9010	2,113,252	2,518,746	2,513,210		120			1.875	1.910	FA	17,185	31,484	06/15/2021	08/20/2035
314382-AA-0	FELLS POINT FUND Senior Unsecured			2	2.B FE	3,669,888	94.2650	3,770,584	4,000,000	3,736,224		66,336			3.046	5.399	JJ	51,105	60,920	02/24/2023	01/31/2027
31575F-AA-4	FIDELIS INS HLD SENIOR			2	2.C FE	44,559,450	90.2680	40,620,591	45,000,000	44,691,188		39,333			4.875	5.000	JD	6,094	2,193,750	06/11/2020	06/30/2030
316773-CH-1	FIFTH THIRD BANK Subordinated				2.B FE	2,854,830	118.6440	3,559,314	3,000,000	2,888,693		3,878			8.250	8.711	MS	82,500	247,500	11/10/2009	03/01/2038
31847R-AH-5	FIRST AMERICAN Senior Unsecured			2	2.B FE	2,307,630	79.1160	2,373,484	3,000,000	2,396,330		61,730			2.400	5.691	FA	27,200	72,000	07/14/2022	08/15/2031
337358-BH-7	WACHOVIA CORP Subordinated				2.B FE	2,077,790	105.8090	1,719,399	1,625,000	1,767,403		(51,518)			7.574	3.962	FA	51,282	123,078	04/05/2017	08/01/2026
337738-AP-3	FISERV INC Senior Unsecured	C		2	2.B FE	9,993,300	98.1770	9,817,715	10,000,000	9,998,907		737			3.850	3.858	JD	32,083	385,000	05/19/2015	06/01/2025
337738-AR-9	FISERV INC Senior Unsecured	C		2	2.B FE	2,994,150	97.8170	2,934,512	3,000,000	2,996,933		572			4.200	4.224	AO	31,500	126,000	09/20/2018	10/01/2028
337738-AS-7	FISERV INC Senior Unsecured			2	2.B FE	4,219,431	98.5220	3,940,896	4,000,000	4,033,243		(79,727)			2.750	0.740	JJ	55,000	110,000	08/24/2021	07/01/2024
337738-AV-0	FISERV INC Senior Unsecured			2	2.B FE	4,969,400	88.4110	4,420,557	5,000,000	4,971,900		585			4.400	4.437	JJ	110,000	220,000	06/10/2019	07/01/2049
337738-BB-3	FISERV INC Senior Unsecured			2	2.B FE	10,672,050	92.5730	9,257,333	10,000,000	10,353,693		(106,217)			2.250	1.138	JD	18,750	225,000	12/17/2020	06/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337738-BC-1	FISERV INC Senior Unsecured	RA		2	2.B FE	1,996,480	87.9430	1,758,858	2,000,000	1,997,659		330			2.650	2.670	JD	4,417	53,000	05/11/2020	06/01/2030
33830G-AA-9	FIVE CORNERS III Senior Unsecured			2	1.G FE	22,500,000	106.3180	23,921,631	22,500,000	22,500,000					5.791	5.791	FA	492,235	568,242	03/01/2023	02/15/2033
33834D-AA-2	FIVE CORNERS II SENIOR	RA		2	1.G FE	3,389,695	88.9770	3,109,747	3,495,000	3,382,546		13,073			2.850	3.352	MN	12,728	99,608	12/01/2022	05/15/2030
33835P-AA-4	FIVE CORNERS IV Senior Unsecured			2	1.G FE	4,000,000	108.7940	4,351,763	4,000,000	4,000,000					5.997	5.997	FA	90,621	104,614	03/01/2023	02/15/2053
33972P-AA-7	FLNG LIQUEFACTIO SR SECD NTS				2.B FE	8,441,000	88.1740	7,442,734	8,441,000	8,441,000					4.125	4.125	MS	88,015	348,191	07/12/2016	03/31/2038
340711-AW-0	FLORIDA GAS TRAN SR NTS			2	2.B FE	5,986,500	98.3930	5,903,575	6,000,000	5,997,524		1,523			4.350	4.378	JJ	120,350	261,000	07/07/2015	07/15/2025
340711-AY-6	FLORIDA GAS TRAN SR NTS			2	2.B FE	997,630	85.8550	858,553	1,000,000	998,396		224			2.550	2.577	JJ	12,750	25,500	06/10/2020	07/01/2030
34107#-AA-5	Florida Pipeline Funding LLC SR SECURED NT SER A				3.A PL	21,000,000	94.8250	19,913,185	21,000,000	21,000,000					4.700	4.700	FA	372,867	987,000	06/30/2021	05/01/2028
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A				2.B PL	26,320,809	84.2110	22,164,985	26,320,809	26,320,809					2.920	2.919	FA	290,348	768,568	06/30/2021	08/15/2038
341081-EQ-6	FLORIDA PWR & LT Secured	O			1.E FE	7,579,709	107.2190	8,175,433	7,625,000	7,599,629		1,776			5.625	5.668	AO	107,227	428,906	01/19/2007	04/01/2034
341081-FG-7	FLORIDA PWR & LT Secured			2	1.E FE	1,806,527	88.9890	1,468,325	1,650,000	1,784,150		(5,341)			4.050	3.438	JD	5,569	66,825	07/19/2019	06/01/2042
341081-FZ-5	FLORIDA PWR & LT Secured	RA		2	1.D FE	21,038,154	97.6780	19,535,694	20,000,000	20,347,243		(294,963)			2.850	1.338	AO	142,500	570,000	01/13/2022	04/01/2025
341081-GM-3	FLORIDA PWR & LT Secured			2	1.D FE	3,394,763	105.0510	3,939,403	3,750,000	3,395,814		1,052			5.300	5.988	AO	49,688		10/05/2023	04/01/2053
341081-GR-2	FLORIDA PWR & LT Senior Unsecured			2	1.E FE	8,995,770	100.2090	9,018,844	9,000,000	8,996,573		803			4.450	4.467	MN	51,175	196,913	05/15/2023	05/15/2026
341099-CL-1	FLORIDA PWR CORP Secured	C			1.F FE	13,048,152	112.6650	9,520,189	8,450,000	12,304,943		(217,252)			6.400	2.595	JD	24,036	540,800	06/17/2020	06/15/2038
341099-CR-8	FLORIDA PWR CORP Secured			2	1.F FE	1,458,162	82.9870	1,033,183	1,245,000	1,434,060		(3,985)			3.850	2.788	MN	6,125	23,966	10/22/2020	11/15/2042
34489*-AE-9	FOOTBALL CLUB TERM NTS 2033 SECD CERTS SER 18-E				1.F FE	3,000,000	94.6040	2,838,106	3,000,000	3,000,000					4.210	4.210	OCT	30,873	128,054	06/06/2018	10/05/2033
34490@-AB-0	Football Club Term Nts 20-xi SECD CERTS 20-XI-B				1.F FE	1,600,000	96.4410	1,543,057	1,600,000	1,600,000					2.680	2.680	OCT	10,482	43,476	07/17/2020	10/05/2025
34490@-AC-8	Football Club Term Nts 20-xi SECD CERTS 20-XI-C				1.F FE	20,041,560	94.7420	19,658,933	20,750,000	20,084,740		43,181			2.970	3.875	OCT	150,645	624,834	08/18/2023	10/05/2027
34490@-AD-6	Football Club Term Nts 20-xi SECD CERTS 20-XI-D				1.F FE	6,000,000	89.3010	5,358,056	6,000,000	6,000,000					3.330	3.330	OCT	47,730	202,575	07/17/2020	10/05/2032
34490@-AE-4	Football Club Term Nts 20-xi SECD CERTS 20-XI-E				1.F FE	4,000,000	87.2550	3,490,194	4,000,000	4,000,000					3.530	3.530	OCT	33,731	143,161	07/17/2020	10/05/2035
34490@-AF-1	Football Club Term Nts 20-xi SECD CERTS 20-XI-F				1.F FE	3,789,500	85.1420	3,226,448	3,789,500	3,789,500					3.850	3.850	OCT	34,853	147,922	07/17/2020	10/05/2040
34490@-AG-9	Football Club Term Nts 20-xi SECD CERTS 20-XI-G				1.F FE	400,000	96.4410	385,764	400,000	400,000					2.680	2.680	OCT	2,620	10,869	07/17/2020	10/05/2025
34490@-AH-7	Football Club Term Nts 20-xi SECD CERTS 20-XI-H				1.F FE	2,483,300	94.7420	2,352,724	2,483,300	2,483,300					2.970	2.970	OCT	18,029	74,778	07/17/2020	10/05/2027
34490@-AK-0	Football Club Term Nts 20-xi SECD CERTS 20-XI-J				1.F FE	2,210,500	85.1420	1,882,059	2,210,500	2,210,500					3.850	3.850	OCT	20,330	86,286	07/17/2020	10/05/2040
34501*-AE-3	FOOTBALL CLUB TERM NOTES 2023- SECD CERTS 23-XV-E				1.F FE	15,000,000	105.7250	15,858,793	15,000,000	15,000,000					5.670	5.670	OCT	207,900	451,238	03/09/2023	10/05/2038
34501*-AF-0	FOOTBALL CLUB TERM NOTES 2023- SECD CERTS 23-XV-F				1.F FE	15,000,000	105.0950	15,764,305	15,000,000	15,000,000					5.720	5.720	OCT	209,733	455,217	03/09/2023	10/05/2043
34502*-AD-4	FOOTBALL CLUB TERM NTS 2032 SECD CERTS 17-D				1.F FE	22,742,917	90.8410	20,893,442	23,000,000	22,760,067		17,150			3.560	3.694	OCT	200,151	830,172	03/31/2023	10/05/2032
34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS				2.C	12,467,991	86.8950	10,730,776	12,349,098	12,456,449		(4,858)			4.720	4.654	MON	25,906	582,878	12/17/2021	06/15/2042
345397-XL-2	FORD MOTOR CRED Senior Unsecured				3.A FE	2,077,480	97.2150	1,944,290	2,000,000	2,015,971		(9,582)			4.134	3.613	FA	33,761	82,680	11/01/2016	08/04/2025
347990-AB-9	WALGREEN CO SECURED				2.B	1,362,869	100.8390	1,374,304	1,362,869	1,362,869					5.850	5.526	MON	5,758	6,704	05/03/2006	04/05/2031
34959E-AA-7	FORTINET INC Senior Unsecured	C		2	2.A FE	18,150,445	91.7530	16,820,986	18,333,000	18,250,253		36,772			1.000	1.208	MS	53,981	183,330	08/12/2021	03/15/2026
34959E-AB-5	FORTINET INC Senior Unsecured			2	2.A FE	7,990,620	83.5860	8,358,600	10,000,000	8,007,741		17,121			2.200	5.596	MS	64,778		12/12/2023	03/15/2031
34959J-AH-1	FORTIVE CORP Senior Unsecured			2	2.B FE	2,211,314	85.0470	1,700,933	2,000,000	2,180,268		(5,250)			4.300	3.697	JD	3,822	86,000	06/14/2017	06/15/2046
349631-AN-1	BEAM SUNTORY Senior Unsecured				2.A FE	4,773,240	100.5440	5,027,207	5,000,000	4,858,822		7,655			5.875	6.211	JJ	135,451	293,750	04/18/2006	01/15/2036
35086@-AA-9	FOUR CORNERS OPERATING PARTNER SR GTD NTS SER A				2.B FE	2,000,000	99.0610	1,981,219	2,000,000	2,000,000					4.680	4.680	JD	6,240	93,600	06/07/2017	06/07/2024
35086@-AE-1	FOUR CORNERS OPERATING PARTNER SR GTD NTS SER E				2.B FE	3,000,000	86.7030	2,601,093	3,000,000	3,000,000					3.150	3.148	JD	6,300	94,500	06/09/2020	06/09/2029
35086@-AF-8	FOUR CORNERS OPERATING PARTNER SR GTD NTS SER F				2.B FE	7,000,000	84.9480	5,946,373	7,000,000	7,000,000					3.200	3.200	JD	14,933	224,000	04/01/2020	04/08/2030
35086@-AG-6	FOUR CORNERS OPERATING PARTNER SR GTD NTS SER G				2.B FE	7,000,000	85.1250	5,958,724	7,000,000	7,000,000					2.740	2.740	AO	33,032	191,800	01/29/2021	04/30/2029
35086@-AH-4	FOUR CORNERS OPERATING PARTNER SR GTD NTS SER H				2.B FE	8,000,000	80.9280	6,474,263	8,000,000	8,000,000					2.990	2.990	AO	41,196	239,200	01/29/2021	04/29/2031
35137L-AH-8	FOX CORP Senior Unsecured	RA		2	2.B FE	3,000,000	99.5070	2,985,196	3,000,000	3,000,000					4.709	4.708	JJ	61,217	141,270	04/01/2020	01/25/2029
35137L-AJ-4	FOX CORP Senior Unsecured	C		2	2.B FE	12,500,000	97.6170	12,202,115	12,500,000	12,500,000					5.476	5.476	JJ	296,617	383,320	04/01/2020	01/25/2039
35137L-AK-1	FOX CORP Senior Unsecured	C		1	2.B FE	14,663,200	96.1090	9,610,904	10,000,000	14,272,737		(114,911)			5.576	3.083	JJ	241,627	557,600	06/17/2020	01/25/2049
35137L-AL-9	FOX CORP Senior Unsecured			2	2.B FE	2,828,088	92.3580	2,308,961	2,500,000	2,718,158		(33,822)			3.500	1.956	AO	20,174	87,500	09/09/2020	04/08/2030
36143L-2A-2	GA GLOBAL FNDING Secured	RA			1.F FE	8,350,386	92.2850	7,715,035	8,360,000	8,355,984		1,809			1.625	1.649	JJ	62,642	125,125	01/08/2021	01/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36143L-2C-8	GA GLOBAL FNDING Secured				1.F FE	22,949,170	95.8920	22,055,257	23,000,000	22,988,014		17,003			0.800	0.875	MS	55,200	184,000	09/07/2021	09/13/2024
36143L-2D-6	GA GLOBAL FNDING Secured				1.F FE	30,735,200	85.7050	26,568,482	31,000,000	30,809,618		37,515			1.950	2.086	MS	177,992	604,500	01/25/2022	09/15/2028
36143L-2J-3	GA GLOBAL FNDING Secured				1.F FE	2,999,160	97.9550	2,938,641	3,000,000	2,999,631		277			3.850	3.860	AO	25,667	115,500	04/04/2022	04/11/2025
36158F-AA-8	SWISS RE SOLUTIO Senior Unsecured		O		1.F FE	3,297,480	103.5630	3,106,894	3,000,000	3,052,780		(22,646)			7.000	6.103	FA	79,333	210,000	05/21/2007	02/15/2026
36158F-AD-2	SWISS RE SOLUTIO Senior Unsecured		M		1.F FE	28,938,230	111.9800	26,875,217	24,000,000	26,091,423		(257,702)			7.750	6.096	JD	82,667	1,860,000	12/18/2006	06/15/2030
361841-AH-2	GLP CAP/FIN II Senior Unsecured			2	2.C FE	2,948,351	99.6340	2,989,032	3,000,000	2,964,782		13,733			5.375	5.927	AO	34,042	161,250	10/18/2022	04/15/2026
361841-AP-4	GLP CAP/FIN II Senior Unsecured			2	2.C FE	2,007,600	91.3660	1,827,323	2,000,000	2,004,809		(703)			4.000	3.954	JJ	36,889	80,000	10/16/2019	01/15/2030
36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS				1.A	13,363,695	97.1690	12,985,319	13,363,695	13,363,695					4.560	4.603	MON	27,084	101,564	06/13/2017	05/15/2038
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS				2.B PL	9,475,276	83.6600	7,926,999	9,475,276	9,475,276					3.770	3.770	JD	992	357,326	01/30/2020	12/31/2044
36257@-AA-0	GSW ARENA HOLDINGS LLC SR SECD NTS				2.B PL	1,000,000	93.3970	933,973	1,000,000	1,000,000					4.150	4.170	MJSD	115	41,500	08/13/2020	06/30/2030
363576-AB-5	ARTHUR J GALLAGH Senior Unsecured			2	2.B FE	9,057,090	74.1550	9,534,092	12,857,000	9,075,537		15,552			3.500	5.615	MN	51,249	99,995	12/12/2023	05/20/2051
36472T-AA-7	GANNETT CO INC Senior Unsecured			2	4.A	22,154,156	93.3530	21,564,535	23,100,000	22,452,931		86,524			6.000	6.530	JD	115,500	1,182,270	09/06/2023	12/01/2027
36962G-XZ-2	GEN ELEC CAP CRP Senior Unsecured				2.A	914,990	113.8730	1,054,463	926,000	920,606		476			6.750	6.844	MS	18,404	62,505	03/13/2002	03/15/2032
370334-CG-7	GENERAL MILLS IN Senior Unsecured		RA	2	2.B FE	4,989,900	98.5820	4,929,118	5,000,000	4,995,143		1,011			4.200	4.225	AO	43,167	210,000	04/03/2018	04/17/2028
370334-CH-5	GENERAL MILLS IN Senior Unsecured			2	2.B FE	4,992,200	93.5170	4,675,855	5,000,000	4,993,763		304			4.550	4.562	AO	46,764	227,500	04/03/2018	04/17/2038
370334-CJ-1	GENERAL MILLS IN Senior Unsecured			2	2.B FE	1,087,811	93.9810	1,127,772	1,200,000	1,097,001		1,745			4.700	5.334	AO	11,593	56,400	01/23/2019	04/17/2048
370334-CT-9	GENERAL MILLS IN Senior Unsecured				2.B FE	2,336,275	101.3660	2,534,138	2,500,000	2,339,159		2,884			4.950	5.861	MS	31,625		10/11/2023	03/29/2033
37045V-AH-3	GENERAL MOTORS C Senior Unsecured				2.B FE	954,830	95.4080	954,083	1,000,000	967,998		2,025			5.000	5.383	AO	12,500	50,000	04/18/2016	04/01/2035
37045V-AJ-9	GENERAL MOTORS C Senior Unsecured		C		2.B FE	6,945,740	89.7630	6,283,435	7,000,000	6,953,139		1,172			5.200	5.253	AO	91,000	364,000	05/18/2017	04/01/2045
37045V-AK-6	GENERAL MOTORS C Senior Unsecured		C	2	2.B FE	7,142,554	107.2010	6,968,087	6,500,000	7,019,116		(30,599)			6.600	5.658	AO	107,250	429,000	07/18/2019	04/01/2036
37045V-AN-0	GENERAL MOTORS C Senior Unsecured			2	2.B FE	976,981	97.5870	975,869	1,000,000	982,817		4,100			4.200	4.705	AO	10,500	42,000	07/29/2022	10/01/2027
37045V-AP-5	GENERAL MOTORS C Senior Unsecured			2	2.B FE	4,045,157	94.5280	3,781,106	4,000,000	4,039,217		(1,943)			5.150	5.050	AO	51,500	206,000	07/14/2020	04/01/2038
37045X-BT-2	GEN MOTORS FIN Senior Unsecured		C	2	2.B FE	6,989,850	98.1220	6,868,522	7,000,000	6,996,435		1,073			4.350	4.368	JJ	138,717	304,500	01/11/2017	01/17/2027
37045X-CD-6	GEN MOTORS FIN Senior Unsecured			2	2.B FE	4,848,006	98.2720	4,913,607	5,000,000	4,907,775		59,769			3.500	5.758	MN	26,250	87,500	06/06/2023	11/07/2024
37045X-DD-5	GEN MOTORS FIN Senior Unsecured			2	2.B FE	2,994,210	92.5660	2,776,985	3,000,000	2,997,617		1,158			1.250	1.290	JJ	18,021	37,500	01/05/2021	01/08/2026
37045X-DK-9	GEN MOTORS FIN Senior Unsecured			2	2.B FE	19,963,600	91.6990	18,339,790	20,000,000	19,981,878		7,229			1.500	1.538	JD	17,500	300,000	06/07/2021	06/10/2026
37045X-DU-7	GEN MOTORS FIN Senior Unsecured				2.B FE	9,756,150	97.9950	9,799,465	10,000,000	9,764,140		7,990			3.800	5.753	AO	88,667		12/18/2023	04/07/2025
37045X-EN-2	GEN MOTORS FIN Senior Unsecured				2.B FE	29,975,400	102.4250	30,727,401	30,000,000	29,975,400					5.800	5.817	JJ	116,000		12/04/2023	01/07/2029
372460-D#-9	GENUINE PARTS CO SR NTS SER L				2.B	35,329,500	90.0270	29,811,536	33,114,045	33,114,045				1,005,131	2.520	2.520	AO	141,397	654,055	10/30/2017	10/30/2029
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC SR SECD NTS				1.G PL	13,987,994	78.5920	10,993,511	13,987,994	13,987,994					3.580	3.596	MJSD	1,391	500,770	03/30/2021	06/30/2051
373298-BN-7	GEORGIA-PACIFIC Senior Unsecured				1.G FE	509,123	103.9880	389,956	375,000	399,306		(12,001)			7.375	3.834	JD	2,305	27,656	01/02/2013	12/01/2025
373334-JN-2	GEORGIA POWER Senior Unsecured		C		2.A FE	5,830,505	103.0770	5,109,541	4,957,000	5,647,490		(31,000)			5.950	4.654	FA	122,892	294,942	04/06/2017	02/01/2039
373334-JS-1	GEORGIA POWER Senior Unsecured				2.A FE	2,971,080	93.2870	2,798,601	3,000,000	2,979,176		800			4.750	4.811	MS	47,500	142,500	08/26/2010	09/01/2040
373334-JW-2	GEORGIA POWER Senior Unsecured		C		2.A FE	4,783,218	88.7720	4,083,510	4,600,000	4,752,492		(5,581)			4.300	4.041	MS	58,241	197,800	11/13/2017	03/15/2042
374593-A*-2	GIANTS STADIUM LLC SR SECD NTS SER 2010				2.B PL	10,403,333	112.1920	11,671,697	10,403,333	10,403,333					7.100	7.101	AO	184,659		06/30/2010	04/01/2040
375558-AS-2	GILEAD SCIENCES Senior Unsecured		C	2	2.A FE	12,637,184	107.0900	9,209,716	8,600,000	12,105,040		(155,783)			5.650	2.701	JD	40,492	485,900	06/17/2020	12/01/2041
375558-AZ-6	GILEAD SCIENCES Senior Unsecured			2	2.A FE	9,812,400	98.4570	9,845,722	10,000,000	9,819,631		7,231			3.500	5.232	FA	145,833		12/18/2023	02/01/2025
375558-BA-0	GILEAD SCIENCES Senior Unsecured			2	2.A FE	1,086,680	92.7770	927,770	1,000,000	1,070,411		(2,172)			4.500	3.995	FA	18,750	45,000	03/12/2015	02/01/2045
375558-BD-4	GILEAD SCIENCES Senior Unsecured			2	2.A FE	6,408,693	95.7220	5,647,580	5,900,000	6,299,154		(13,572)			4.750	4.238	MS	93,417	280,250	02/28/2023	03/01/2046
377372-AE-7	GLAXOSMITHKLINE Senior Unsecured		M		1.F FE	32,709,006	116.5220	32,038,785	27,496,000	31,592,948		(199,304)			6.375	4.896	MN	223,978	1,752,870	09/05/2018	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE Senior Unsecured		M		1.F FE	11,304,242	93.5300	11,490,197	12,285,000	11,311,435		2,202			4.200	4.834	MS	147,625	95,970	12/12/2023	03/18/2043
377372-AN-7	GLAXOSMITHKLINE Senior Unsecured				1.F FE	9,607,200	98.6670	9,866,686	10,000,000	9,678,927		64,815			3.875	4.696	MN	49,514	387,500	11/18/2022	05/15/2028
378272-AH-1	GLENCORE FDG LLC Senior Unsecured				2.A FE	3,621,920	99.6580	3,986,309	4,000,000	3,981,890		53,393			4.625	6.048	AO	31,861	185,000	09/15/2015	04/29/2024
378272-AY-4	GLENCORE FDG LLC Senior Unsecured		RA	2	2.A FE	2,987,100	85.4810	2,564,438	3,000,000	2,991,043		1,218			2.500	2.549	MS	25,000	75,000	08/24/2020	09/01/2030
378272-BQ-0	GLENCORE FDG LLC Senior Unsecured				2.A FE	39,846,400	109.5710	43,828,308	40,000,000	39,849,024		2,624			6.500	6.553	AO	613,889		09/27/2023	10/06/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37940X-AA-0	GLOBAL PAYMENTS INC Senior Unsecured			2	2.C FE	9,997,500	96.9350	9,693,508	10,000,000	9,999,462		467			2.650	2.655	FA	100,111	265,000	08/07/2019	02/15/2025
37940X-AB-8	GLOBAL PAYMENTS INC Senior Unsecured	C		2	2.C FE	6,978,020	90.7620	6,353,316	7,000,000	6,986,789		2,110			3.200	3.237	FA	84,622	224,000	08/07/2019	08/15/2029
37940X-AC-6	GLOBAL PAYMENTS INC Senior Unsecured			2	2.C FE	5,516,955	79.9270	5,994,561	7,500,000	5,531,930		14,975			4.150	6.209	FA	117,583	155,625	07/20/2023	08/15/2049
37940X-AD-4	GLOBAL PAYMENTS INC Senior Unsecured			2	2.C FE	996,730	88.0020	880,025	1,000,000	997,808		309			2.900	2.938	MN	3,706	29,000	05/07/2020	05/15/2030
37940X-AE-2	GLOBAL PAYMENTS INC Senior Unsecured			2	2.C FE	2,243,109	91.9450	2,068,764	2,250,000	2,246,960		1,172			1.200	1.263	MS	9,000	9,000	03/02/2021	03/01/2026
37940X-AQ-5	GLOBAL PAYMENTS INC Senior Unsecured			2	2.C FE	23,989,300	101.0510	25,262,792	25,000,000	24,009,961		20,661			5.400	5.991	FA	510,000		12/12/2023	08/15/2032
37959E-30-0	GLOBE LIFE INC Junior Subordinated			2	2.C FE	21,600,000	118.7930	16,236,720	864,000	21,600,000					4.250	4.250	MJSD	40,800	918,000	06/09/2021	06/15/2061
37959G-AA-5	GLOBAL ATLANTI SENIOR	C		2	2.B FE	3,993,200	92.2320	3,689,282	4,000,000	3,995,743		633			4.400	4.421	AO	37,156	176,000	09/30/2019	10/15/2029
37959G-AB-3	GLOBAL ATLANTI Senior Unsecured	M		2	2.B FE	8,384,292	82.0420	6,891,566	8,400,000	8,387,822		1,428			3.125	3.147	JD	11,667	262,500	06/14/2021	06/15/2031
37959G-AC-1	GLOBAL ATLANTI Subordinated			2	3.A FE	29,448,252	86.4480	28,873,675	33,400,000	29,496,303		39,417			4.700	5.490	AO	331,402	1,464,050	08/16/2023	10/15/2051
37959G-AD-9	GLOBAL ATLANTI Senior Unsecured				2.B FE	2,739,442	111.0880	3,110,467	2,800,000	2,741,637		2,195			7.950	8.272	JD	9,893	111,300	06/16/2023	06/15/2033
38141E-C2-3	GOLDMAN SACHS GP Senior Unsecured			2	2.A FE	1,241,223	99.1600	1,238,507	1,249,000	1,248,201		1,493			3.850	3.976	JJ	23,108	48,087	01/23/2019	07/08/2024
38141G-A3-8	GOLDMAN SACHS GP Junior Subordinated				3.A FE	15,000,000	104.4960	15,674,414	15,000,000	15,000,000					7.500	7.500	FA	415,625		08/14/2023	02/10/2124
38141G-FD-1	GOLDMAN SACHS GP Subordinated	C			2.B FE	7,014,791	110.3980	7,164,852	6,490,000	6,872,160		(17,639)			6.750	6.107	AO	109,519	438,075	09/30/2013	10/01/2037
38141G-GM-0	GOLDMAN SACHS GP Senior Unsecured				2.A FE	1,513,030	111.4020	1,114,020	1,000,000	1,445,397		(19,858)			6.250	2.920	FA	26,042	62,500	06/17/2020	02/01/2041
38141G-VR-2	GOLDMAN SACHS GP Subordinated				2.B FE	3,010,380	98.2690	2,948,078	3,000,000	3,006,115		(3,200)			4.250	4.132	AO	24,792	127,500	08/10/2022	10/21/2025
38141G-VS-0	GOLDMAN SACHS GP Senior Unsecured			2	2.A FE	2,477,100	95.4310	2,385,784	2,500,000	2,480,551		496			4.750	4.808	AO	23,090	118,750	10/16/2015	10/21/2045
38141G-WB-6	GOLDMAN SACHS GP Senior Unsecured	M		2	2.A FE	14,350,730	97.3450	12,654,795	13,000,000	13,560,179		(266,737)			3.850	1.708	JJ	215,493	500,500	01/05/2021	01/26/2027
38141G-WL-4	GOLDMAN SACHS GP Senior Unsecured	RA		2	2.A FE	5,000,000	95.5620	4,778,125	5,000,000	5,000,000					3.691	3.689	JD	13,329	184,550	05/31/2017	06/05/2028
38141G-WQ-3	GOLDMAN SACHS GP Senior Unsecured	C		2	2.A FE	2,080,810	98.3330	1,966,666	2,000,000	2,014,628		(19,442)			3.272	2.274	MS	16,724	65,440	07/16/2020	09/29/2025
38141G-WV-2	GOLDMAN SACHS GP Senior Unsecured			2	2.A FE	500,000	95.0050	475,024	500,000	500,000					3.814	3.814	AO	3,602	19,070	01/18/2018	04/23/2029
38141G-XA-7	GOLDMAN SACHS GP Senior Unsecured			2	1.F FE	2,490,031	90.8800	1,893,929	2,084,000	2,433,278		(13,845)			4.411	2.964	AO	17,364	68,591	03/25/2021	04/23/2039
38141G-ZM-9	GOLDMAN SACHS GP Senior Unsecured			2	1.F FE	4,208,331	85.9890	4,385,451	5,100,000	4,265,520		57,189			3.102	5.392	FA	55,810	79,101	02/28/2023	02/24/2033
38145G-AH-3	GOLDMAN SACHS GP Senior Unsecured			2	2.A FE	2,493,525	96.4420	2,411,062	2,500,000	2,497,902		682			3.500	3.531	MN	10,938	87,500	11/10/2016	11/16/2026
38148L-AE-6	GOLDMAN SACHS GP Senior Unsecured			2	2.A FE	9,769,300	98.0530	9,805,307	10,000,000	9,776,166		6,866			3.750	5.440	MN	40,625		12/18/2023	05/22/2025
38148L-AF-3	GOLDMAN SACHS GP Subordinated				2.B FE	9,935,000	96.9710	9,697,124	10,000,000	9,944,867		1,382			5.150	5.193	MN	55,792	515,000	05/19/2015	05/22/2045
38148Y-AA-6	GOLDMAN SACHS GP Senior Unsecured	C		2	2.A FE	6,605,407	87.4160	5,620,857	6,430,000	6,578,290		(4,494)			4.017	3.790	AO	43,766	239,614	10/28/2020	10/31/2038
38173M-AA-0	GOLUB CAPITAL Senior Unsecured			2	2.C FE	28,681,036	99.4690	27,851,267	28,000,000	28,024,174		(190,847)			3.375	2.702	AO	199,500	945,000	12/14/2022	04/15/2024
38173M-AB-8	GOLUB CAPITAL Senior Unsecured			2	2.C FE	1,988,346	91.0030	1,820,050	2,000,000	1,994,133		556			2.500	2.615	FA	17,639		06/16/2021	08/24/2026
38173M-AC-6	GOLUB CAPITAL Senior Unsecured			2	2.C FE	31,629,120	88.4740	28,311,600	32,000,000	31,785,151		65,678			2.050	2.274	FA	247,822	656,000	07/27/2021	02/15/2027
38173M-AD-4	GOLUB CAPITAL Senior Unsecured				2.C FE	31,656,640	104.9010	33,568,451	32,000,000	31,660,837		4,197			7.050	7.310	JD	162,933		11/30/2023	12/05/2028
381758-AC-1	Golub Capital Partners Private SENIOR			2	2.B PL	22,500,000	92.0540	20,712,191	22,500,000	22,500,000					3.770	3.770	FA	299,244	848,250	01/31/2022	02/24/2027
381758-AD-9	Golub Capital Partners Private SENIOR			2	2.B PL	15,500,000	92.1940	14,290,053	15,500,000	15,500,000					3.820	3.820	FA	208,880	592,100	01/31/2022	02/24/2027
38239K-AA-6	GOODMAN US GTD SR NTS	RA		2	2.A FE	2,995,200	85.8520	2,575,554	3,000,000	2,996,333		188			4.500	4.512	AO	28,500	135,000	09/19/2017	10/15/2037
384802-AB-0	WW GRAINGER INC Senior Unsecured			2	1.E FE	2,243,226	96.7750	1,935,491	2,000,000	2,218,415		(7,236)			4.600	3.813	JD	4,089	92,000	06/10/2020	06/15/2045
384802-AC-8	WW GRAINGER INC Senior Unsecured			2	1.E FE	6,295,790	84.2640	5,561,435	6,600,000	6,333,442		7,112			3.750	4.024	MN	31,625	247,500	10/23/2018	05/15/2046
384802-AD-6	WW GRAINGER INC Senior Unsecured			2	1.E FE	15,094,890	90.4330	13,564,997	15,000,000	15,083,041		(2,204)			4.200	4.162	MN	80,500	630,000	12/20/2017	05/15/2047
39121J-AE-0	GREAT RIVER ENERGY Secured	C			1.G FE	34,825,864	105.3580	33,438,715	31,738,111	34,363,882		(64,917)			6.254	4.512	JJ	992,451	221,255	04/25/2022	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG SER 2008A	C			1.G FE	5,603,763	111.6530	6,256,764	5,603,763	5,603,763					7.233	7.233	JJ	202,660	115,806	05/01/2008	07/01/2038
39949#-AA-6	GROUND LEASE TR 16B (URBAN TOW P/T CERTS				1.F PL	21,081,630	80.7240	16,952,027	21,000,000	21,070,188		(2,108)			4.715	4.735	MON	44,007	990,150	12/07/2017	05/15/2052
39951#-AA-1	GROUND LEASE TRUST A - 2018A P/T CERTS				2.A PL	44,819,460	88.7160	39,762,005	44,819,460	44,819,460					4.580	4.624	MON	91,233	2,052,731	02/20/2018	02/15/2051
399528-AA-2	GROUND LEASE TR 18E (TRIANGLE P/T CERTS				2.A PL	34,000,000	87.6600	29,804,388	34,000,000	34,000,000					5.180	5.236	MON	78,276	1,761,200	11/16/2018	11/15/2054
402740-AB-0	Gulfstream Natural Gas System SR NTS				2.B FE	6,038,030	100.6460	6,038,781	6,000,000	6,005,881		(2,949)			6.190	6.133	MN	61,900	371,400	05/30/2007	11/01/2025
402740-AD-6	Gulfstream Natural Gas System SR NTS	RA		2	2.B FE	17,993,160	98.0660	17,651,839	18,000,000	17,998,556		797			4.600	4.605	MS	243,800	828,000	09/21/2015	09/15/2025
402740-AE-4	Gulfstream Natural Gas System SR NTS			2	2.B FE	6,204,605	91.8760	5,053,201	5,500,000	6,134,268		(16,298)			5.950	5.059	AO	69,086	327,250	04/04/2019	10/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
404119-BU-2	HCA INC Senior Secured			2	2.C FE	4,012,500	99.1350	3,965,407	4,000,000	4,003,837		(1,352)			4.500	4.461	FA	68,000	180,000	08/19/2016	02/15/2027
404119-BV-0	HCA INC Senior Unsecured			2	2.C FE	10,071,250	96.4970	9,649,715	10,000,000	10,063,497		(1,453)			5.500	5.450	JD	24,444	550,000	03/02/2018	06/15/2047
404119-BW-8	HCA INC Senior Unsecured			2	2.C FE	13,051,555	103.4580	11,380,359	11,000,000	12,223,984		(243,938)			5.875	3.243	FA	269,271	646,250	06/17/2020	02/01/2029
404201-AB-3	HSBC BANK USA NA Subordinated				1.F FE	14,283,310	98.9390	12,862,121	13,000,000	13,923,037		(60,081)			5.625	4.807	FA	276,250	731,250	03/28/2017	08/15/2035
404201-AD-9	HSBC BANK USA NA Subordinated				1.F FE	3,315,225	116.0700	2,652,210	2,285,000	3,111,647		(20,590)			7.000	3.814	JJ	73,755	79,975	02/27/2020	01/15/2039
40440V-A@-4	HPS Corporate Lending Fund SR NTS			2	2.C PL	10,000,000	101.8200	10,182,044	10,000,000	10,000,000					8.430	8.430	MN	110,058	843,000	10/28/2022	11/14/2027
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B				2.C PL	85,000,000	103.0950	87,630,733	85,000,000	85,000,000					8.800	8.800	MS	2,223,222		08/18/2023	09/14/2028
40440V-B@-3	HPS Corporate Lending Fund SR NTS SER A-A				2.C PL	65,000,000	102.3950	66,556,627	65,000,000	65,000,000					8.670	8.670	MS	1,674,996		08/18/2023	09/14/2027
404530-AC-1	HACKENSACK MERIDIAN HEALTH BDS SER 2020			2	1.D FE	1,000,000	71.4120	714,124	1,000,000	1,000,000					2.675	2.675	MS	8,917	26,750	08/20/2020	09/01/2041
404530-AD-9	HACKENSACK MERIDIAN HEALTH BDS SER 2020			2	1.D FE	1,000,000	69.1960	691,957	1,000,000	1,000,000					2.875	2.875	MS	9,583	28,750	08/20/2020	09/01/2050
406216-AW-1	HALLIBURTON CO Senior Unsecured				2.A FE	8,509,713	117.9930	8,967,450	7,600,000	8,479,463		(11,282)			6.700	5.537	MS	149,931	67,000	11/21/2023	09/15/2038
406216-AY-7	HALLIBURTON CO Senior Unsecured				2.A FE	18,656,398	124.4690	21,159,655	17,000,000	18,491,970		(67,205)			7.450	6.475	MS	372,914	1,266,500	04/16/2021	09/15/2039
406216-BA-8	HALLIBURTON CO Senior Unsecured			2	2.A FE	1,987,141	91.4170	1,828,341	2,000,000	1,988,587		407			4.500	4.547	MN	11,500	90,000	07/14/2020	11/15/2041
406216-BE-0	HALLIBURTON CO Senior Unsecured			2	2.A FE	4,947,627	93.9020	4,350,471	4,633,000	4,904,656		(3,674)			4.750	4.305	FA	91,695	220,068	12/04/2017	08/01/2043
406216-BG-5	HALLIBURTON CO Senior Unsecured			2	2.A FE	2,819,353	98.1020	2,731,151	2,784,000	2,791,517		(4,354)			3.800	3.630	MN	13,518	105,792	11/16/2016	11/15/2025
406216-BJ-9	HALLIBURTON CO Senior Unsecured			2	2.A FE	43,574,655	98.6830	44,210,177	44,800,000	43,586,734		47,001			4.850	5.146	MN	277,636	2,041,850	11/16/2023	11/15/2035
406216-BK-6	HALLIBURTON CO Senior Unsecured			2	2.A FE	14,193,420	96.5830	13,521,581	14,000,000	14,165,184		(4,484)			5.000	4.909	MN	89,444	700,000	09/09/2016	11/15/2045
406216-BL-4	HALLIBURTON CO Senior Unsecured			2	2.A FE	2,009,603	90.1070	1,802,139	2,000,000	2,006,880		(1,078)			2.920	2.855	MS	19,467	58,400	05/14/2021	03/01/2030
41242*-BC-5	Hardwood Funding Llc SR NTS SER AA				1.G FE	4,000,000	95.6070	3,824,278	4,000,000	4,000,000					3.520	3.520	JD	9,387	140,800	02/29/2016	06/07/2028
41242*-BM-3	HARDWOOD FUNDING LLC SR NTS SER JJ				1.G FE	6,000,000	93.0190	5,581,167	6,000,000	6,000,000					4.060	4.060	JD	16,240	243,600	08/08/2018	06/07/2033
41242*-BN-1	HARDWOOD FUNDING LLC SR NTS SER KK				1.G FE	6,000,000	90.2640	5,415,828	6,000,000	6,000,000					4.230	4.230	JD	16,920	253,800	08/08/2018	06/07/2038
413875-AN-5	HARRIS CORP Senior Unsecured				2.B FE	9,454,601	109.5590	9,902,993	9,039,000	9,355,787		(10,752)			6.150	5.822	JD	24,707	555,899	05/12/2011	12/15/2040
413875-AS-4	HARRIS CORP Senior Unsecured			2	2.B FE	23,116,656	99.1300	22,006,942	22,200,000	22,967,787		(59,316)			4.854	4.427	AO	191,571	1,077,588	01/18/2022	04/27/2035
413875-AT-2	HARRIS CORP Senior Unsecured			2	2.B FE	2,228,540	98.9400	1,978,793	2,000,000	2,191,545		(5,565)			5.054	4.350	AO	17,970	101,080	05/05/2016	04/27/2045
413875-AW-5	HARRIS CORP Senior Unsecured			2	2.B FE	3,999,600	98.9230	3,956,901	4,000,000	3,999,831		34			4.400	4.401	JD	7,822	176,000	05/23/2018	06/15/2028
416515-AP-9	HARTFORD FINANCIAL SERVICES GR Senior Unsecured				2.A FE	1,255,000	107.3520	1,347,266	1,255,000	1,255,000					6.100	6.100	AO	19,139	76,555	10/10/2006	10/01/2041
41781#-AA-3	HARVEY STONE LLC SR SECD NTS				2.C PL	12,398,231	98.3900	12,198,626	12,398,231	12,398,231					4.910	4.910	JD	1,691	608,753	08/24/2015	04/15/2026
42225U-AH-7	HEALTHCARE RLTY Senior Unsecured			2	2.B FE	13,100,357	80.3640	10,744,609	13,370,000	13,162,380		26,278			2.000	2.235	MS	78,734	267,400	08/10/2021	03/15/2031
42225U-AM-6	HEALTHCARE RLTY Senior Unsecured			2	2.B FE	3,956,597	77.6860	3,146,292	4,050,000	3,970,868		9,913			2.050	2.345	MS	24,446	83,025	07/22/2022	03/15/2031
422418-AK-5	HEARST COMMUNICATIONS INC GTD SR NTS SER D				1.G	5,000,000	95.6530	4,782,660	5,000,000	5,000,000					4.120	4.120	JD	17,167	206,000	05/18/2018	06/01/2030
422418-AL-3	HEARST COMMUNICATIONS INC GTD SR NTS SER E				1.G	12,000,000	94.1590	11,299,129	12,000,000	12,000,000					4.270	4.270	JD	42,700	512,400	05/18/2018	06/01/2033
42251#-AM-6	H-E-B LP GTD SR NTS SER A				1.G	4,000,000	98.6700	3,946,806	4,000,000	4,000,000					4.050	4.050	JD	7,200	162,000	12/15/2011	12/15/2027
42251#-AN-4	H-E-B LP GTD SR NTS SER B				1.G	4,000,000	98.0490	3,921,964	4,000,000	4,000,000					4.250	4.250	JD	7,556	170,000	12/15/2011	12/17/2029
42251#-AP-9	H-E-B LP GTD SR NTS SER C				1.G	7,000,000	97.8370	6,848,609	7,000,000	7,000,000					4.350	4.350	JD	13,533	304,500	12/15/2011	12/16/2030
42251#-AQ-7	H-E-B LP GTD SR NTS SER D				1.G	6,000,000	98.0740	5,884,443	6,000,000	6,000,000					4.550	4.550	JD	12,133	273,000	12/15/2011	12/15/2032
42251#-AR-5	H-E-B LP GTD SR NTS SER E				1.G	16,000,000	97.6110	15,617,697	16,000,000	16,000,000					4.700	4.700	JD	33,422	752,000	12/15/2011	12/17/2035
42251#-AZ-7	H-E-B LP GTD SR NTS SER F				1.G	9,000,000	90.0650	8,105,847	9,000,000	9,000,000					4.220	4.220	MS	96,005	379,800	03/30/2016	03/30/2040
427096-AH-5	HERCULES CAPITAL Senior Unsecured			2	2.C FE	15,959,040	90.3850	14,461,605	16,000,000	15,977,145		8,033			2.625	2.680	MS	122,500	420,000	09/13/2021	09/16/2026
427866-BB-3	HERSHEY COMPANY Senior Unsecured				1.F FE	7,274,900	75.7270	7,572,682	10,000,000	7,277,396		2,496			3.125	5.015	MN	39,931		12/12/2023	11/15/2049
431282-AT-9	HIGHWOODS REALTY Senior Unsecured			2	2.B FE	1,994,858	77.8700	1,557,408	2,000,000	1,996,336		457			3.600	2.628	FA	21,667	52,000	08/27/2020	02/01/2031
431571-AB-4	HILLENBRAND INC Senior Unsecured			2	3.A FE	6,054,668	99.1230	6,070,288	6,124,000	6,057,806		3,138			5.000	5.433	MS	90,159		11/14/2023	09/15/2026
433248-AA-5	HINES GLOBAL REAL ESTATE HOLDI GREEN SR NTS SER A				1.F PL	17,000,000	79.6400	13,538,788	17,000,000	17,000,000					2.730	2.730	JJ	215,291	464,100	06/23/2021	07/14/2031
433248-AB-3	HINES GLOBAL REAL ESTATE HOLDI GREEN SR NTS SER B				1.F PL	16,000,000	76.2100	12,193,610	16,000,000	16,000,000					2.880	2.880	JJ	213,760	460,800	06/23/2021	07/14/2033
433248-AC-1	HINES GLOBAL REAL ESTATE HOLDI GREEN SR NTS SER C				1.F PL	17,000,000	71.8330	12,211,553	17,000,000	17,000,000					3.030	3.030	JJ	238,949	515,100	06/23/2021	07/14/2036
437076-AS-1	HOME DEPOT INC Senior Unsecured				1.F FE	20,309,145	111.9680	19,258,573	17,200,000	19,807,499		(176,142)			5.875	4.199	JD	42,104	1,010,500	06/17/2020	12/16/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-AV-4	HOME DEPOT INC Senior Unsecured	C		2	1.F FE	17,628,172	111.8630	12,976,151	11,600,000	16,794,078		(244,030)			5.950	2.628	AO	172,550	690,200	06/17/2020	04/01/2041
437076-BA-9	HOME DEPOT INC Senior Unsecured			2	1.F FE	3,411,960	91.4170	3,656,666	4,000,000	3,416,979		5,019			4.200	5.430	AO	42,000	84,000	09/14/2023	04/01/2043
437076-BD-3	HOME DEPOT INC Senior Unsecured			2	1.F FE	1,598,820	99.4730	1,492,090	1,500,000	1,586,072		(2,707)			4.875	4.434	FA	27,625	73,125	10/23/2018	02/15/2044
437076-BH-4	HOME DEPOT INC Senior Unsecured			2	1.F FE	7,144,296	90.8130	5,630,403	6,200,000	7,053,696		(26,548)			4.250	3.350	AO	65,875	263,500	05/14/2021	04/01/2046
437076-BW-1	HOME DEPOT INC Senior Unsecured			2	1.F FE	4,965,650	98.5630	4,928,141	5,000,000	4,981,376		3,356			3.900	3.984	JD	13,542	195,000	11/27/2018	12/06/2028
437076-CE-0	HOME DEPOT INC Senior Unsecured	C		2	1.F FE	19,671,307	87.4740	17,494,754	20,000,000	19,789,022		48,527			0.900	1.157	MS	53,000	180,000	08/24/2021	03/15/2028
437076-CF-7	HOME DEPOT INC Senior Unsecured	C		2	1.F FE	4,901,848	81.8320	4,091,608	5,000,000	4,927,247		8,674			1.375	1.588	MS	20,243	55,000	05/27/2021	03/15/2031
437076-CP-5	HOME DEPOT INC Senior Unsecured			2	1.F FE	2,150,975	92.3360	2,308,412	2,500,000	2,158,129		7,154			3.250	5.311	AO	17,153	40,625	10/11/2023	04/15/2032
437076-CR-1	HOME DEPOT INC Senior Unsecured			2	1.F FE	32,932,176	99.2220	32,743,253	33,000,000	32,960,236		22,022			4.000	4.074	MS	388,667	1,305,333	09/13/2022	09/15/2025
437076-CT-7	HOME DEPOT INC Senior Unsecured	C		2	1.F FE	13,137,025	101.3880	13,940,835	13,750,000	13,141,089		3,541			4.950	5.245	MS	200,406	489,500	10/05/2023	09/15/2052
437076-CU-4	HOME DEPOT INC Senior Unsecured				1.F Z	44,988,550	100.6100	45,274,545	45,000,000	44,989,053		503			5.125	5.147	AO	172,969		12/07/2023	04/30/2025
438516-AR-7	HONEYWELL INTL Senior Unsecured	0			1.F FE	12,106,920	109.8460	12,083,088	11,000,000	11,687,727		(40,044)			5.700	5.009	MS	184,617	627,000	09/30/2009	03/15/2036
438516-AT-3	HONEYWELL INTL Senior Unsecured	C			1.F FE	24,213,203	109.5570	25,745,848	23,500,000	24,015,470		(21,019)			5.700	5.464	MS	394,408	969,000	11/22/2023	03/15/2037
438516-CB-0	HONEYWELL INTL Senior Unsecured			2	1.F FE	1,497,920	95.5220	1,528,359	1,600,000	1,512,602		14,682			1.350	5.410	JD	1,800	10,800	09/28/2023	06/01/2025
438516-CE-4	HONEYWELL INTL Senior Unsecured	C		2	1.F FE	5,403,101	90.8080	5,448,477	6,000,000	5,593,094		119,825			1.100	3.377	MS	22,000	66,000	05/25/2022	03/01/2027
438516-CF-1	HONEYWELL INTL Senior Unsecured			2	1.F FE	2,435,649	83.6890	2,510,675	3,000,000	2,461,862		18,733			1.750	4.544	MS	17,500	17,500	12/12/2023	09/01/2031
438516-CM-6	HONEYWELL INTL Senior Unsecured			2	1.F FE	7,278,100	100.7070	7,553,033	7,500,000	7,283,771		5,671			4.500	4.862	JJ	210,000		10/11/2023	01/15/2034
44106M-BB-7	HOSPITALITY PROP Senior Unsecured			2	4.B FE	98,954	82.8450	82,845	100,000	99,339		97			4.950	5.084	AO	1,238	4,950	09/10/2019	10/01/2029
44107T-AV-8	HOST HOTELS&RES Senior Unsecured			2	2.C FE	6,656,199	97.7820	6,519,103	6,667,000	6,665,130		1,224			4.000	4.020	JD	11,852	266,680	05/06/2015	06/15/2025
44107T-AW-6	HOST HOTELS&RES Senior Unsecured			2	2.C FE	6,977,100	98.3850	6,886,950	7,000,000	6,994,376		2,519			4.500	4.541	FA	131,250	315,000	10/08/2015	02/01/2026
44107T-AX-4	HOST HOTELS&RES Senior Unsecured			2	2.C FE	2,005,460	99.4940	1,989,874	2,000,000	2,000,560		(4,900)			3.875	3.555	MN	9,903	77,500	03/17/2023	04/01/2024
44107T-BA-3	HOST HOTELS&RES Senior Unsecured			2	2.C FE	7,193,760	84.2380	6,739,020	8,000,000	7,208,207		4,904			2.900	4.330	JD	10,311	116,000	12/12/2023	12/15/2031
444859-AZ-5	HUMANA INC Senior Unsecured				2.B FE	1,585,903	123.1500	1,354,655	1,100,000	1,456,721		(16,530)			8.150	4.977	JD	3,984	89,650	06/05/2014	06/15/2038
444859-BE-1	HUMANA INC Senior Unsecured	C		2	2.B FE	17,599,808	95.3360	12,393,629	13,000,000	17,098,989		(147,275)			4.950	2.883	AO	160,875	643,500	07/15/2020	10/01/2044
444859-BF-8	HUMANA INC Senior Unsecured			2	2.B FE	5,742,500	97.9700	4,898,505	5,000,000	5,375,435		(123,679)			3.950	1.350	MS	58,153	197,500	12/23/2020	03/15/2027
444859-BK-7	HUMANA INC Senior Unsecured			2	2.B FE	5,423,200	92.7140	4,635,694	5,000,000	5,300,432		(52,554)			3.125	1.942	FA	59,028	156,250	08/17/2021	08/15/2029
444859-BL-5	HUMANA INC Senior Unsecured			2	2.B FE	2,370,740	83.1920	1,663,832	2,000,000	2,340,188		(8,990)			3.950	2.983	FA	29,844	79,000	06/17/2020	08/15/2049
444859-BY-7	HUMANA INC Senior Unsecured				2.B FE	9,852,500	107.2090	10,720,912	10,000,000	9,853,623		1,123			5.950	6.146	MS	85,944		11/02/2023	03/15/2034
44569*-BK-6	HUNT OIL COMPANY SR NTS SER C				3.C	20,000,000	97.5000	19,500,000	20,000,000	20,000,000					6.250	6.250	JJ	534,722	1,250,000	07/27/2010	07/27/2026
44569*-BL-4	HUNT OIL COMPANY SR NTS SER D				3.C	5,000,000	93.5000	4,675,000	5,000,000	5,000,000					6.350	6.350	JJ	135,819	317,500	07/27/2010	07/27/2028
44569*-BM-2	HUNT OIL COMPANY SR NTS SER E				3.C	10,000,000	90.2500	9,025,000	10,000,000	10,000,000					6.550	6.550	JJ	280,194	655,000	07/27/2010	07/27/2030
446150-AX-2	HUNTINGTON BANCS INC Subordinated			2	2.A FE	5,480,459	76.0390	4,258,208	5,600,000	5,492,224		7,096			2.487	2.668	FA	52,614	139,272	05/05/2022	08/15/2036
44644M-AH-4	TOF NATIONAL BK Senior Unsecured			2	1.G FE	5,000,000	98.8030	4,940,125	5,000,000	5,000,000					5.699	5.683	MN	34,036	284,950	11/14/2022	11/18/2025
44644M-AJ-0	TOF NATIONAL BK Senior Unsecured			2	1.G FE	14,964,750	101.1520	15,172,818	15,000,000	14,971,253		6,503			5.650	5.688	JJ	402,563	546,167	11/14/2022	01/10/2030
448579-AF-9	HYATT HOTELS Senior Unsecured			2	2.C FE	5,995,200	99.2940	5,957,666	6,000,000	5,998,759		521			4.850	4.860	MS	85,683	291,000	02/29/2016	03/15/2026
448579-AG-7	HYATT HOTELS Senior Unsecured			2	2.C FE	957,056	97.2160	972,156	1,000,000	965,753		6,273			4.375	5.205	MS	12,882	43,750	08/10/2022	09/15/2028
448579-AQ-5	HYATT HOTELS Senior Unsecured				2.C FE	1,499,625	102.3650	1,535,475	1,500,000	1,499,735		110			5.750	5.756	JJ	41,927		06/26/2023	01/30/2027
44891A-BL-0	HYUNDAI CAP AMER Senior Unsecured			2	2.A FE	9,647,000	106.3970	10,639,745	10,000,000	9,691,164		38,653			6.375	6.992	AO	146,979	637,500	11/08/2022	04/08/2030
44891A-BS-5	HYUNDAI CAP AMER Senior Unsecured	RA		2	2.A FE	2,936,666	91.9300	2,757,904	3,000,000	2,972,637		13,196			1.300	1.762	JJ	18,742	39,000	03/25/2021	01/08/2026
44891A-BV-8	HYUNDAI CAP AMER Senior Unsecured				2.A FE	4,999,700	97.9460	4,897,313	5,000,000	4,999,954		101			0.875	0.877	JD	2,066	43,750	06/10/2021	06/14/2024
44891A-BW-6	HYUNDAI CAP AMER Senior Unsecured	RA		2	2.A FE	10,974,590	91.4070	10,054,788	11,000,000	10,987,266		5,047			1.500	1.548	JD	7,333	165,000	06/16/2021	06/15/2026
44891A-BX-4	HYUNDAI CAP AMER Senior Unsecured	RA		2	2.A FE	9,939,100	87.3600	8,736,042	10,000,000	9,960,218		8,433			2.000	2.094	JD	8,889	200,000	06/10/2021	06/15/2028
44891A-BY-2	HYUNDAI CAP AMER Senior Unsecured				2.A FE	4,991,000	96.9290	4,846,435	5,000,000	4,997,842		3,009			1.000	1.061	MS	14,444	50,000	09/14/2021	09/17/2024
44891A-CF-2	HYUNDAI CAP AMER Senior Unsecured				2.A FE	1,997,720	100.5920	2,011,840	2,000,000	1,998,281		561			5.800	5.861	JD	1,611	58,000	06/21/2023	06/26/2025
449538-AB-9	IFM US COLONIAL PIPELINE 2 LLC SR SECD NTS				2.C PL	28,000,000	90.7590	25,412,400	28,000,000	28,000,000					3.640	3.640	JJ	469,964	1,019,200	01/02/2020	01/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
450636-AA-3	ITR CONCESSION CO LLC SR SECD NTS			2	2.B FE	18,790,659	96.0640	18,540,352	19,300,000	18,935,807		145,148			4.197	5.493	JJ	373,510	405,011	05/09/2023	07/15/2025
450636-AC-9	ITR CONCESSION CO LLC SR SECD NTS	RA		2	2.B FE	37,500,000	90.2040	33,826,496	37,500,000	37,500,000					5.183	5.183	JJ	896,227	1,943,625	07/16/2015	07/15/2035
450636-E#-8	ITR CONCESSION CO LLC Senior Secured				2.B FE	12,000,000	70.7140	8,485,689	12,000,000	12,000,000					4.010	4.010	MS	141,687	481,200	02/16/2022	03/15/2052
450636-E*-2	ITR CONCESSION CO LLC Senior Secured				2.B FE	4,800,000	83.9830	4,031,206	4,800,000	4,800,000					3.290	3.290	MS	46,499	157,920	02/16/2022	03/15/2032
454889-AQ-9	IND MICH POWER Senior Unsecured			2	1.G FE	1,011,561	89.6680	896,682	1,000,000	1,010,352		(278)			4.550	4.475	MS	13,397	45,500	01/18/2019	03/15/2046
454889-AR-7	IND MICH POWER Senior Unsecured	C		2	1.G FE	10,308,070	78.1320	8,203,810	10,500,000	10,331,824		4,310			3.750	3.854	JJ	196,875	393,750	02/06/2018	07/01/2047
455434-BL-3	INDIANAPOLIS P&L 1ST MTG	C			1.G FE	7,999,280	108.7320	8,698,598	8,000,000	7,999,308		26			6.600	6.601	JD	44,000	528,000	06/12/2007	06/01/2037
455434-BQ-2	INDIANAPOLIS P&L 1ST MTG			2	1.G FE	922,786	86.5730	637,177	736,000	902,940		(3,295)			4.650	3.061	JD	2,852	17,112	10/22/2020	06/01/2043
455434-BT-6	INDIANAPOLIS P&L 1ST MTG	C		2	1.F FE	7,726,553	82.4610	6,844,296	8,300,000	7,786,765		13,144			4.050	4.491	MN	56,025	336,150	01/18/2019	05/01/2046
45774*-AA-7	INOVA HEALTH SYSTEM FOUNDATION SR NTS				1.C	1,000,000	71.3550	713,552	1,000,000	1,000,000					2.670	2.670	MN	3,412	26,700	09/02/2020	05/15/2048
458140-AK-6	INTEL CORP Senior Unsecured	C			1.F FE	41,981,759	97.7480	36,655,530	37,500,000	41,292,146		(145,202)			4.800	3.997	AO	450,000	1,800,000	07/19/2019	10/01/2041
458140-AT-7	INTEL CORP Senior Unsecured	C		2	1.F FE	23,120,659	101.6970	20,634,329	20,290,000	22,815,233		(85,345)			4.900	3.975	JJ	419,778	994,210	06/17/2020	07/29/2045
458140-AV-2	INTEL CORP Senior Unsecured			2	1.F FE	1,955,420	88.1980	1,763,951	2,000,000	1,961,759		1,010			4.100	4.233	MN	9,567	82,000	12/19/2016	05/19/2046
458140-BM-1	INTEL CORP Senior Unsecured	C		2	1.F FE	14,944,127	95.0020	9,927,672	10,450,000	14,566,061		(110,662)			4.750	2.633	MS	132,367	496,375	06/17/2020	03/25/2050
458140-BN-9	INTEL CORP Senior Unsecured			2	1.F FE	9,076,080	99.3600	5,961,581	6,000,000	8,915,608		(47,087)			4.950	2.792	MS	79,200	297,000	06/17/2020	03/25/2060
458140-BT-6	INTEL CORP Senior Unsecured			2	1.F FE	5,014,450	88.5210	4,426,071	5,000,000	5,009,652		(2,070)			1.600	1.555	FA	30,889	80,000	08/24/2021	08/12/2028
458140-CA-6	INTEL CORP Senior Unsecured			2	1.F FE	14,975,700	97.9420	14,691,240	15,000,000	14,978,542		2,038			4.150	4.170	FA	252,458	622,500	08/02/2022	08/05/2032
458140-CD-0	INTEL CORP Senior Unsecured				1.F FE	19,971,035	100.7540	20,150,792	20,000,000	19,974,749		3,714			4.875	4.939	FA	381,875	390,000	09/06/2023	02/10/2026
458140-CG-3	INTEL CORP Senior Unsecured				1.F FE	2,434,775	104.5340	2,613,358	2,500,000	2,436,078		1,303			5.200	5.561	FA	50,917		10/11/2023	02/10/2033
45866F-AF-1	INTERCONTINENT Senior Unsecured			2	1.G FE	7,454,240	95.4240	7,633,917	8,000,000	7,548,144		93,904			3.100	4.782	MS	73,022	248,000	02/21/2023	09/15/2027
45866F-AL-8	INTERCONTINENT Senior Unsecured			2	1.G FE	3,999,082	72.1060	2,740,040	3,800,000	3,984,350		(4,823)			3.000	2.738	JD	5,067	114,000	10/29/2020	06/15/2050
45866F-AN-4	INTERCONTINENT Senior Unsecured			2	1.G FE	8,043,493	79.9290	8,152,746	10,200,000	8,274,101		166,455			1.850	4.488	MS	55,562	188,700	02/28/2023	09/15/2032
45866F-AP-9	INTERCONTINENT Senior Unsecured			2	1.G FE	7,703,250	74.6950	7,469,455	10,000,000	7,836,932		85,297			2.650	4.507	MS	78,028	265,000	05/31/2022	09/15/2040
45866F-AQ-7	INTERCONTINENT Senior Unsecured			2	1.G FE	1,202,979	67.9650	1,291,332	1,900,000	1,208,206		5,226			3.000	5.246	MS	16,783	57,000	02/28/2023	09/15/2060
45866F-AV-6	INTERCONTINENT Senior Unsecured			2	1.G FE	2,996,820	99.5990	2,987,981	3,000,000	2,997,536		392			4.350	4.367	JD	5,800	130,500	05/12/2022	06/15/2029
45866F-AW-4	INTERCONTINENT Senior Unsecured			2	1.G FE	9,652,700	99.6090	9,960,934	10,000,000	9,654,234		1,534			4.600	5.074	MS	135,444		12/12/2023	03/15/2033
459200-BB-6	IBM CORP Senior Unsecured				1.G FE	5,073,650	109.5960	5,479,803	5,000,000	5,036,154		(3,029)			5.875	5.770	MN	26,111	293,750	02/24/2003	11/29/2032
459506-AR-2	INTERNATIONAL FL SR NTS	RA		2	2.C FE	1,509,048	72.0550	1,080,826	1,500,000	1,508,108		(374)			3.268	3.225	MN	6,264	49,020	04/14/2021	11/15/2040
460146-CF-8	INTL PAPER CO Senior Unsecured				2.B FE	23,207,067	120.1990	20,542,001	17,090,000	22,448,762		(245,307)			7.300	4.435	MN	159,412	1,247,570	05/26/2021	11/15/2039
460146-CM-3	INTL PAPER CO Senior Unsecured	C		2	2.B FE	14,893,350	100.1500	15,022,434	15,000,000	14,925,153		4,591			5.000	5.057	MS	220,833	750,000	05/14/2015	09/15/2035
460690-BR-0	INTERPUBLIC GRP Senior Unsecured	RA		2	2.B FE	11,034,495	98.4870	8,863,871	9,000,000	10,403,329		(218,280)			4.750	1.980	MS	108,063	427,500	01/14/2021	03/30/2030
461070-AP-9	INTERSTATE POWER Senior Unsecured	C		2	2.A FE	3,575,340	97.3240	2,919,720	3,000,000	3,350,882		(75,262)			4.100	1.401	MS	32,458	123,000	12/18/2020	09/26/2028
46266T-AA-6	IQVIA INC SENIOR			2	3.B FE	3,588,750	98.3360	3,540,094	3,600,000	3,591,998		2,125			5.000	5.073	MN	23,000	180,000	08/03/2022	05/15/2027
464338-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1			2	1.E PL	44,919,209	89.7820	40,329,362	44,919,209	44,919,209					3.410	3.434	MON	68,078	1,531,745	02/03/2020	06/15/2039
465685-AD-7	ITC HOLDINGS COR SR NTS				2.B FE	4,763,750	104.7020	5,235,087	5,000,000	4,843,052		7,579			6.375	6.746	MS	80,573	318,750	06/12/2007	09/30/2036
46625H-HF-0	JPMORGAN CHASE Senior Unsecured	C			1.F FE	13,288,900	114.6710	9,747,038	8,500,000	12,503,691		(229,257)			6.400	2.483	MN	69,511	544,000	06/17/2020	05/15/2038
46625H-JB-7	JPMORGAN CHASE Senior Unsecured	C			1.F FE	17,508,172	106.4410	15,998,025	15,030,000	17,100,049		(76,635)			5.600	4.459	JJ	388,108	841,680	09/05/2018	07/15/2041
46625H-JM-3	JPMORGAN CHASE Subordinated	C			1.G FE	4,408,710	105.1880	3,155,628	3,000,000	4,248,664		(46,957)			5.625	2.843	FA	63,281	168,750	06/17/2020	08/16/2043
46625H-JZ-4	JPMORGAN CHASE Subordinated				1.G FE	548,603	98.0640	539,354	550,000	549,591		127			4.125	4.152	JD	1,008	22,688	12/04/2014	12/15/2026
46625H-LL-2	JPMORGAN CHASE Subordinated				1.G FE	2,138,080	95.9210	1,918,426	2,000,000	2,116,930		(3,185)			4.950	4.521	JD	8,250	99,000	04/08/2016	06/01/2045
46625H-MN-7	JPMORGAN CHASE Senior Unsecured	C		2	1.F FE	14,764,246	98.6050	14,692,088	14,900,000	14,839,872		36,712			3.900	4.172	JJ	267,952	581,100	10/18/2022	07/15/2025
46625H-NJ-5	JPMORGAN CHASE Subordinated	C			1.G FE	8,018,722	98.8400	7,907,185	8,000,000	8,018,151		(4,394)			4.250	4.184	AO	85,000	340,000	08/10/2022	10/01/2027
46625H-RY-8	JPMORGAN CHASE Senior Unsecured			2	1.F FE	14,073,480	96.6670	14,500,100	15,000,000	14,250,316		161,575			3.782	5.155	FA	236,375	567,300	11/28/2022	02/01/2028
46647P-AJ-5	JPMORGAN CHASE Senior Unsecured	C		2	1.F FE	28,000,000	88.7380	24,846,570	28,000,000	28,000,000					3.882	3.881	JJ	474,035	1,086,960	07/17/2017	07/24/2038
46647P-AN-6	JPMORGAN CHASE Senior Unsecured	C		2	1.F FE	15,000,000	83.2070	12,480,986	15,000,000	15,000,000					3.897	3.897	JJ	256,553	584,550	01/16/2018	01/23/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46647P-AR-7	JPMORGAN CHASE Senior Unsecured			2	1.F FE	1,100,000	96.3720	1,060,097	1,100,000	1,100,000					4.005	4.003	AO	8,322	44,055	04/16/2018	04/23/2029
46647P-AV-8	JPMORGAN CHASE Senior Unsecured	RA		2	1.F FE	6,000,000	97.2170	5,833,034	6,000,000	6,000,000					4.203	4.201	JJ	109,979	252,180	07/16/2018	07/23/2029
46647P-BM-7	JPMORGAN CHASE Senior Unsecured			2	1.E FE	2,737,664	77.1740	1,940,935	2,515,000	2,708,299		(4,844)			3.109	2.531	AO	14,987	39,096	10/28/2020	04/22/2041
46647P-CH-7	JPMORGAN CHASE Senior Unsecured			2	1.E FE	1,923,540	97.9020	1,958,031	2,000,000	1,934,470		10,930			0.824	3.209	JD	1,373	8,240	10/02/2023	06/01/2025
46647P-CK-0	JPMORGAN CHASE Senior Unsecured			2	1.E FE	10,021,500	97.7510	9,775,068	10,000,000	10,003,470		(7,705)			0.969	0.891	JD	1,346	96,900	08/19/2021	06/23/2025
46647P-CZ-7	JPMORGAN CHASE Senior Unsecured				1.E FE	14,734,050	98.4570	14,768,568	15,000,000	14,738,344		4,294			4.080	4.877	AO	110,500		12/18/2023	04/26/2026
46647P-DK-9	JPMORGAN CHASE Subordinated			2	1.G FE	14,965,139	103.4340	15,515,172	15,000,000	14,960,037		(5,102)			5.717	5.743	MS	254,883	514,530	09/06/2023	09/14/2033
46647P-DR-4	JPMORGAN CHASE Senior Unsecured				1.E FE	2,500,000	101.5560	2,538,900	2,500,000	2,500,000					5.350	5.350	JD	11,146	66,875	05/24/2023	06/01/2034
46647P-DY-9	JPMORGAN CHASE Senior Unsecured				1.E FE	7,500,000	108.5210	8,139,085	7,500,000	7,500,000					6.254	6.254	AO	88,598		10/16/2023	10/23/2034
46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS				1.E	26,611,917	94.4280	24,486,451	25,931,222	26,483,720		(20,837)			4.433	4.241	MON	51,087	1,149,459	06/28/2016	12/15/2045
47015P-AD-0	NCBJ DPR_20-1 NCBJ DPR 2020-1			4	3.A FE	20,000,000	94.7500	18,950,000	20,000,000	20,000,000					5.250	5.283	MJSD	46,667	1,050,000	12/14/2020	09/15/2030
47233J-BH-0	JEFFERIES GROUP Senior Unsecured	RA			2.B FE	3,958,640	93.8460	3,753,844	4,000,000	3,976,512		3,331			4.150	4.261	JJ	72,856	166,000	01/18/2018	01/23/2030
47233J-DX-3	JEFFERIES GROUP Senior Unsecured			2	2.B FE	2,983,857	81.9010	2,457,044	3,000,000	2,987,630		1,222			2.750	2.803	AO	17,417	82,500	04/16/2021	10/15/2032
47233W-BM-0	JEFFERIES GROUP Senior Unsecured				2.B FE	8,408,320	102.5970	8,720,714	8,500,000	8,413,428		5,108			5.875	6.134	JJ	221,944		10/11/2023	07/21/2028
478045-AA-5	JOHN SEVIER COMB SECD NTS 2012 SER A	C			1.C FE	5,687,417	94.3530	5,366,248	5,687,417	5,687,417					4.626	4.626	JJ	121,318		01/17/2012	01/15/2042
478160-BA-1	JOHNSON&JOHNSON Senior Unsecured				1.A FE	125,620	104.1530	119,776	115,000	122,912		(305)			4.850	4.282	MN	713	5,578	09/30/2013	05/15/2041
478160-BJ-2	JOHNSON&JOHNSON Senior Unsecured	C		2	1.A FE	7,795,980	102.6680	6,160,099	6,000,000	7,402,042		(136,127)			4.375	1.684	JD	18,958	262,500	01/20/2021	12/05/2033
478160-CL-6	JOHNSON&JOHNSON Senior Unsecured			2	1.A FE	1,899,646	88.8040	1,420,862	1,600,000	1,850,200		(8,103)			3.400	2.070	JJ	25,084	27,200	10/28/2020	01/15/2038
478160-CS-1	JOHNSON&JOHNSON Senior Unsecured	C		2	1.A FE	2,102,700	66.3840	2,489,417	3,750,000	2,109,059		6,359			2.250	5.349	MS	28,125		10/05/2023	09/01/2050
478165-AF-0	SC Johnson & Son Inc SR NTS	RA			2.A FE	15,208,580	104.3320	13,563,146	13,000,000	14,207,995		(107,492)			5.750	4.481	FA	282,389	747,500	06/19/2012	02/15/2033
478165-AH-6	SC Johnson & Son Inc SR NTS			2	2.A FE	8,431,740	93.4260	7,474,058	8,000,000	8,385,720		(9,997)			4.750	4.408	AO	80,222	380,000	01/18/2019	10/15/2046
48125L-RU-8	JPMORGAN CHASE BANK NA Senior Unsecured				1.C FE	50,000,000	100.9420	50,470,795	50,000,000	50,000,000					5.110	5.110	JD	163,236		12/05/2023	12/08/2026
48126B-AA-1	JPMORGAN CHASE Senior Unsecured				1.F FE	7,591,990	103.9470	7,276,319	7,000,000	7,464,206		(15,855)			5.400	4.844	JJ	183,750	378,000	01/31/2014	01/06/2042
482480-AE-0	KLA CORP Senior Unsecured			2	1.F FE	15,952,426	99.6300	15,841,211	15,900,000	15,918,986		(29,389)			4.650	4.450	MN	123,225	739,350	01/19/2023	11/01/2024
482480-AF-7	KLA CORP Senior Unsecured	C		2	1.F FE	1,259,582	106.1910	1,258,357	1,185,000	1,235,846		(3,690)			5.650	5.108	MN	11,159	66,953	07/07/2016	11/01/2034
482480-AG-5	KLA CORP Senior Unsecured			2	1.F FE	3,983,101	99.6320	3,985,286	4,000,000	3,989,531		1,691			4.100	4.156	MS	48,289	143,500	04/05/2023	03/15/2029
482480-AJ-9	KLA CORP Senior Unsecured	C		2	1.F FE	994,245	76.5300	765,300	1,000,000	994,601		128			3.300	3.331	MS	11,000	33,000	06/02/2021	03/01/2050
482480-AL-4	KLA CORP Senior Unsecured			2	1.F FE	1,270,646	102.3780	1,330,918	1,300,000	1,273,819		2,431			4.650	4.942	JJ	27,874	64,144	09/22/2022	07/15/2032
482480-AM-2	KLA CORP Senior Unsecured			2	1.F FE	4,894,650	101.2510	5,062,528	5,000,000	4,896,700		1,709			4.950	5.088	JJ	114,125	262,625	12/02/2022	07/15/2052
482480-AN-0	KLA CORP Senior Unsecured			2	1.F FE	861,727	104.6130	941,517	900,000	862,023		297			5.250	5.515	JJ	21,788	23,625	02/28/2023	07/15/2062
48250A-AA-1	KKR GROUP FINAN Senior Unsecured			2	1.F FE	6,976,721	91.9850	6,176,814	6,715,000	6,941,900		(4,757)			5.125	4.849	JD	28,679	325,822	02/27/2020	06/01/2044
48252A-AA-9	KKR GR FIN CO SENIOR	RA		2	1.F FE	7,866,340	93.9150	7,783,716	8,288,000	7,894,068		57,514			3.750	4.701	JJ	155,400	310,800	12/01/2022	07/01/2029
48252M-AA-3	KKR GROUP FINANC Senior Unsecured	C		2	1.F FE	9,202,638	70.9560	8,159,939	11,500,000	9,235,421		32,847			3.500	4.770	FA	140,875	402,500	02/08/2023	08/25/2050
48253M-10-4	KKR GRP FIN IX Subordinated			2	2.A FE	20,750,000	19.3450	16,056,350	830,000	20,750,000					4.625	4.625	JAJO	239,922	959,688	03/24/2021	04/01/2061
48255B-AA-4	KKR GRP FIN X Senior Unsecured			2	1.F FE	5,123,920	68.9900	5,519,174	8,000,000	5,125,891		1,971			3.250	5.885	JD	11,556	130,000	12/12/2023	12/15/2051
48255G-AA-3	KKR GROUP FINANC Senior Unsecured			2	1.F FE	11,888,315	97.9570	11,950,785	12,200,000	11,904,472		15,723			4.850	5.208	MN	72,319	533,500	11/16/2023	05/17/2032
483007-AJ-9	KAISER ALUMINUM SENIOR			2	3.C FE	1,000,000	92.6950	926,953	1,000,000	1,000,000					4.625	4.625	MS	15,417	46,250	11/19/2019	03/01/2028
485134-BQ-2	EVERGY METRO Senior Secured	C		2	1.F FE	4,986,450	84.4960	4,224,817	5,000,000	4,988,154		291			4.200	4.216	JD	9,333	210,000	06/13/2017	06/15/2047
485134-BR-0	EVERGY METRO Secured	C		2	1.F FE	4,995,650	84.2470	4,212,355	5,000,000	4,996,210		89			4.200	4.205	MS	61,833	210,000	02/26/2018	03/15/2048
485134-BS-8	EVERGY METRO Secured			2	1.F FE	5,967,240	82.2920	4,937,528	6,000,000	5,970,175		658			4.125	4.157	AO	61,875	247,500	03/18/2019	04/01/2049
485260-BK-8	KANSAS GAS & EL Secured				1.F FE	4,039,850	108.0760	4,647,286	4,300,000	4,114,095		7,654			6.530	7.021	JD	12,480	280,790	01/28/2009	12/15/2037
48666K-AY-5	KB HOME Senior Unsecured			2	3.B FE	1,000,000	96.1140	961,138	1,000,000	1,000,000					4.800	4.800	MN	6,133	48,000	10/21/2019	11/15/2029
491674-BJ-5	KENTUCKY UTIL Secured	C		2	1.F FE	4,065,888	90.2470	3,609,898	4,000,000	4,057,392		(1,818)			4.650	4.538	MN	23,767	186,000	10/23/2018	11/15/2043
491674-BM-8	KENTUCKY UTIL Secured	C		2	1.F FE	3,100,110	73.4610	2,203,837	3,000,000	3,092,253		(2,283)			3.300	3.126	JD	8,250	99,000	05/27/2020	06/01/2050
49177J-AB-8	KENVUE INC Senior Unsecured				1.F FE	18,436,681	100.8870	18,520,894	18,358,000	18,426,185		(10,495)			5.500	5.181	MS	277,665		10/19/2023	03/22/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49177J-AD-4	KENVUE INC Senior Unsecured				1.F FE	1,595,776	101.1550	1,618,478	1,600,000	1,596,135		359			5.350	5.466	MS	23,540		10/19/2023	03/22/2026
49177J-AF-9	KENVUE INC Senior Unsecured			2	1.F FE	8,488,332	102.5370	8,715,669	8,500,000	8,488,955		623			5.050	5.084	MS	118,044		10/19/2023	03/22/2028
49177J-AK-8	KENVUE INC Senior Unsecured			2	1.F FE	13,082,907	103.1230	14,024,770	13,600,000	13,090,838		7,931			4.900	5.420	MS	183,260		11/16/2023	03/22/2033
49177J-AM-4	KENVUE INC Senior Unsecured			2	1.F FE	12,934,629	104.2030	13,754,844	13,200,000	12,936,412		1,783			5.100	5.266	MS	185,130		10/20/2023	03/22/2043
49177J-AP-7	KENVUE INC Senior Unsecured			2	1.F FE	9,841,400	103.6390	10,363,874	10,000,000	9,841,649		249			5.050	5.155	MS	138,875		12/12/2023	03/22/2053
49271V-AC-4	KEURIG DR PEPPER Senior Unsecured			2	2.B FE	4,597,860	94.7500	3,789,985	4,000,000	4,505,295		(29,413)			4.985	3.759	MN	19,940	199,400	09/30/2020	05/25/2038
49271V-AD-2	KEURIG DR PEPPER Senior Unsecured			2	2.B FE	2,000,000	98.4220	1,968,433	2,000,000	2,000,000					5.085	5.085	MN	10,170	101,700	05/31/2019	05/25/2048
49271V-AF-7	KEURIG DR PEPPER Senior Unsecured	RA		2	2.B FE	14,294,709	100.2670	14,349,238	14,311,000	14,294,744		36			4.597	4.625	MN	65,788	183,880	12/26/2023	05/25/2028
49271V-AJ-9	KEURIG DR PEPPER Senior Unsecured			2	2.B FE	249,358	91.9700	229,924	250,000	249,574		60			3.200	3.230	MN	1,333	8,000	04/07/2020	05/01/2030
49327M-3G-7	KEY BANK NA Senior Unsecured			2	2.A FE	7,493,775	97.6780	7,325,867	7,500,000	7,495,615		1,840			4.700	4.730	JJ	151,771	176,250	01/23/2023	01/26/2026
49338C-AB-9	KEYSPAN GAS EAST Unsecured			2	2.A FE	2,189,920	93.2730	1,865,458	2,000,000	2,084,700		(35,146)			2.742	0.933	FA	20,717	54,840	12/21/2020	08/15/2026
49427R-AN-2	KILROY REALTY LP Senior Unsecured			2	2.B FE	2,259,010	95.2080	1,839,419	1,932,000	2,138,098		(40,954)			4.750	2.343	JD	4,079	91,770	12/21/2020	12/15/2028
49427R-AP-7	KILROY REALTY LP Senior Unsecured			2	2.B FE	8,848,896	84.9550	7,136,202	8,400,000	8,709,670		(48,573)			3.050	2.374	FA	96,787	256,200	01/21/2021	02/15/2030
49427R-AQ-5	KILROY REALTY LP Senior Unsecured			2	2.B FE	3,462,944	75.7490	2,651,207	3,500,000	3,471,907		2,774			2.500	2.602	MN	11,181	87,500	08/27/2020	11/15/2032
494368-AS-2	KIMBERLY-CLARK Senior Unsecured				1.F FE	10,189,330	106.1550	10,615,459	10,000,000	10,052,256		(11,199)			6.375	6.225	JJ	318,750	637,500	09/11/2003	01/01/2028
494368-CC-5	KIMBERLY-CLARK Senior Unsecured	RA		2	1.F FE	11,469,788	89.5110	10,186,312	11,380,000	11,429,032		(13,561)			1.050	0.926	MS	35,183	119,490	12/16/2020	09/15/2027
494368-CD-3	KIMBERLY-CLARK Senior Unsecured			2	1.F FE	8,256,300	84.5820	8,458,155	10,000,000	8,265,061		8,761			2.000	4.669	MN	32,778		12/12/2023	11/02/2031
49446R-AM-1	KIMCO REALTY Senior Unsecured			2	2.A FE	4,551,470	81.3690	3,742,988	4,600,000	4,559,936		1,134			4.250	4.313	AO	48,875	195,500	03/23/2015	04/01/2045
494550-AQ-9	KINDER MORGAN EN Senior Unsecured				2.B FE	9,632,320	113.6540	9,092,338	8,000,000	9,037,915		(79,786)			7.300	5.542	FA	220,622	584,000	09/29/2014	08/15/2033
494550-AW-6	KINDER MORGAN EN Senior Unsecured				2.B FE	6,950,100	111.2530	5,562,630	5,000,000	6,655,993		(87,371)			6.950	3.870	JJ	160,236	347,500	06/17/2020	01/15/2038
494550-BD-7	KINDER MORGAN EN Senior Unsecured				2.B FE	495,590	105.4280	527,138	500,000	496,705		118			6.500	6.568	MS	10,833	32,500	09/11/2009	09/01/2039
494550-BF-2	KINDER MORGAN EN Senior Unsecured				2.B FE	1,999,500	105.4020	1,581,028	1,500,000	1,939,175		(17,993)			6.550	4.110	MS	28,929	98,250	06/17/2020	09/15/2040
494550-BK-1	KINDER MORGAN EN Senior Unsecured				2.B FE	16,385,040	95.5020	15,280,253	16,000,000	16,332,765		(10,999)			5.625	5.440	MS	300,000	900,000	08/09/2018	09/01/2041
494550-BS-4	KINDER MORGAN EN Senior Unsecured				2.B FE	562,304	99.8570	549,214	550,000	550,000		(1,717)			4.150	3.771	FA	9,510	22,825	02/23/2017	02/01/2024
49456B-AR-2	KINDER MORGAN Senior Unsecured			2	2.B FE	3,467,047	82.7420	2,895,955	3,500,000	3,476,812		2,988			2.000	2.101	FA	26,444	70,000	01/07/2021	02/15/2031
49456B-AS-0	KINDER MORGAN Senior Unsecured			2	2.B FE	1,182,780	67.3260	807,915	1,200,000	1,183,989		370			3.250	3.326	FA	16,250	39,000	07/27/2020	08/01/2050
497266-AC-0	KIRBY CORP Senior Unsecured			2	2.C FE	19,971,800	96.5670	19,313,364	20,000,000	19,987,101		2,777			4.200	4.217	MS	280,000	840,000	02/07/2018	03/01/2028
50076Q-AE-6	KRAFT HEINZ FOOD Senior Unsecured				2.B FE	672,077	96.8160	677,709	700,000	672,687		610			5.000	5.335	JD	2,625	35,000	05/01/2023	06/04/2042
50076Q-AN-6	KRAFT HEINZ FOOD Senior Unsecured				2.B FE	1,593,696	112.8640	1,354,365	1,200,000	1,509,499		(13,137)			6.500	4.269	FA	30,767	78,000	09/09/2016	02/09/2040
50076Q-AR-7	KRAFT HEINZ FOOD Senior Unsecured				2.B FE	2,557,560	115.5190	2,310,385	2,000,000	2,456,782		(20,386)			6.875	4.737	JJ	59,201	137,500	07/14/2020	01/26/2039
50077L-AB-2	KRAFT HEINZ FOOD Senior Unsecured	C		2	2.B FE	31,975,293	87.7810	28,089,917	32,000,000	31,958,746		(1,150)			4.375	4.377	JD	116,667	1,400,000	06/17/2020	06/01/2046
50077L-AL-0	KRAFT HEINZ FOOD Senior Unsecured			2	2.B FE	25,358,923	100.8030	24,192,646	24,000,000	24,944,461		(67,652)			5.000	4.532	JJ	553,333	1,200,000	05/27/2020	07/15/2035
50077L-AZ-9	KRAFT HEINZ FOOD Senior Unsecured			2	2.B FE	5,120,379	95.1150	4,677,731	4,918,000	5,109,568		(3,949)			4.875	4.612	AO	59,938	239,753	01/21/2021	10/01/2049
501044-CK-5	KROGER CO Senior Unsecured				2.A FE	2,486,050	113.8160	2,845,409	2,500,000	2,490,141		394			6.900	6.944	AO	36,417	172,500	03/19/2008	04/15/2038
501044-CR-0	KROGER CO Senior Unsecured			2	2.A FE	1,038,260	94.1910	941,906	1,000,000	1,031,989		(1,126)			5.000	4.732	AO	10,556	50,000	08/23/2017	04/15/2042
501044-CY-5	KROGER CO Senior Unsecured				2.A FE	1,650,097	99.8270	1,664,119	1,667,000	1,665,816		14,033			4.000	4.873	FA	27,783	66,680	11/16/2022	02/01/2024
501044-DC-2	KROGER CO Senior Unsecured			2	2.A FE	11,220,531	97.2930	9,729,264	10,000,000	10,465,232		(250,692)			3.500	0.932	FA	145,833	350,000	12/14/2020	02/01/2026
501044-DE-8	KROGER CO Senior Unsecured	C		2	2.A FE	16,778,745	94.5980	15,608,691	16,500,000	16,704,232		(90,147)			2.650	2.083	AO	92,308	437,250	01/14/2021	10/15/2026
501044-DF-5	KROGER CO Senior Unsecured			2	2.A FE	12,106,330	79.0110	10,271,478	13,000,000	12,221,375		19,553			3.875	4.287	AO	106,347	503,750	12/18/2017	10/15/2046
501044-DJ-7	KROGER CO Senior Unsecured	RA		2	2.A FE	2,993,397	96.8740	2,906,207	3,000,000	2,995,550		1,139			3.700	3.745	FA	46,250	111,000	07/29/2022	08/01/2027
501044-DK-4	KROGER CO Senior Unsecured	C		2	2.A FE	8,934,840	89.9770	8,097,939	9,000,000	8,942,025		1,282			4.650	4.695	JJ	192,975	418,500	07/17/2017	01/15/2048
501044-DM-0	KROGER CO Senior Unsecured			2	2.B FE	498,187	100.4780	502,389	500,000	498,255		69			5.400	5.426	JJ	12,450	13,500	04/05/2023	01/15/2049
501044-DP-3	KROGER CO Senior Unsecured	RA		2	2.B FE	3,991,440	85.7280	3,429,103	4,000,000	3,994,369		819			2.200	2.224	MN	14,667	88,000	04/21/2020	05/01/2030
501044-DQ-1	KROGER CO Senior Unsecured			2	2.B FE	2,993,130	80.9520	2,428,572	3,000,000	2,995,048		656			1.700	1.725	JJ	23,517	51,000	01/05/2021	01/15/2031
50202*-AA-9	LIDL US LLC SR NTS				2.A	5,000,000	97.8160	4,890,778	5,000,000	5,000,000					4.460	4.460	MS	74,333	223,619	08/12/2022	09/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50202*-AB-7	LIDL US LLC SR NTS				2.A	3,000,000	96.8950	2,906,860	3,000,000	3,000,000					4.520	4.520	MS	45,200	135,977	08/12/2022	09/01/2029
502431-AP-4	HARRIS CORP Senior Unsecured				2.B FE	24,451,680	102.1420	24,513,962	24,000,000	24,448,510		(3,170)			5.400	4.732	JJ	543,600		12/20/2023	01/15/2027
502431-AQ-2	HARRIS CORP Senior Unsecured				2.B FE	9,952,360	103.9350	10,393,536	10,000,000	9,954,019		1,659			5.400	5.457	JJ	226,500		12/12/2023	07/31/2033
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS				2.A PL	19,393,013	82.8340	16,063,986	19,393,013	19,393,013					3.360	3.359	JD	1,810	325,803	06/30/2020	06/30/2045
50249A-AG-8	LYB INT FIN III Senior Unsecured	C		2	2.B FE	1,777,713	85.6820	1,542,281	1,800,000	1,783,386		2,242			2.250	2.399	AO	10,125	40,500	06/08/2021	10/01/2030
50540R-AQ-5	LABORATORY CORP Senior Unsecured			2	2.B FE	5,878,380	98.3000	5,897,974	6,000,000	5,883,046		4,666			3.600	5.475	FA	90,000		12/18/2023	02/01/2025
50540R-AS-1	LABORATORY CORP Senior Unsecured			2	2.B FE	3,609,220	92.3690	3,694,771	4,000,000	3,616,326		7,106			4.700	5.472	FA	78,333	94,000	04/14/2023	02/01/2045
50540R-AU-6	LABORATORY CORP Senior Unsecured	RA		2	2.B FE	14,182,874	96.6880	14,019,831	14,500,000	14,211,652		22,083			3.600	4.183	MS	174,000	324,000	09/14/2023	09/01/2027
512807-AT-5	LAM RESEARCH Senior Unsecured	C		2	1.G FE	2,795,440	100.1230	2,002,462	2,000,000	2,726,871		(20,120)			4.875	2.822	MS	28,708	97,500	06/17/2020	03/15/2049
512807-AW-8	LAM RESEARCH Senior Unsecured			2	1.G FE	5,766,657	71.5190	3,933,536	5,500,000	5,746,561		(6,581)			2.875	2.635	JD	7,028	158,125	10/28/2020	06/15/2050
512807-AX-6	LAM RESEARCH Senior Unsecured			2	1.G FE	997,855	69.8500	698,499	1,000,000	997,965		30			3.125	3.134	JD	1,389	31,250	02/24/2021	06/15/2060
513075-BR-1	LAMAR MEDIA CORP Senior Unsecured			2	3.C FE	1,000,000	94.4970	944,968	1,000,000	1,000,000					3.750	3.745	JJ	17,292	37,500	10/20/2020	02/15/2028
513075-BT-7	LAMAR MEDIA CORP Senior Unsecured			2	3.B FE	1,012,361	92.2080	922,083	1,000,000	1,007,873		(1,726)			4.000	3.793	JD	1,778	40,000	04/16/2021	02/15/2030
518058-AJ-7	LASALLE PROPERTY FUND REIT INC GTD SER NTS SER I			2	2.B	5,000,000	80.4940	4,024,724	5,000,000	5,000,000					2.730	2.730	FA	53,463	136,500	11/10/2021	02/10/2032
526057-CV-4	LENNAR CORP Senior Unsecured			2	2.B FE	464,379	100.2350	481,126	480,000	467,097		2,718			5.000	5.871	JD	1,067	24,000	03/09/2023	06/15/2027
52678@-AA-8	LERADO INVESTMENTS LLC SR SECD NTS				2.B PL	1,715,882	87.5020	1,501,425	1,715,882	1,715,882					3.860	3.879	MJSD	184	67,949	03/09/2021	03/31/2036
53079E-BG-8	LIBERTY MUTUAL Senior Unsecured			1	2.B FE	9,091,003	98.0000	8,820,026	9,000,000	9,015,675		(11,800)			4.569	4.526	FA	171,338	274,140	08/04/2023	02/01/2029
53079E-BK-9	LIBERTY MUTUAL SENIOR			2	2.B FE	2,173,440	72.4210	1,448,423	2,000,000	2,165,845		(2,268)			3.950	3.540	MN	10,094	79,000	06/17/2020	05/15/2060
531546-AB-5	Liberty Utilities Finance GP 1 GTD SR NTS	RA		2	2.B FE	7,176,768	81.4150	5,861,912	7,200,000	7,183,847		2,222			2.050	2.086	MS	43,460	152,100	09/24/2020	09/15/2030
532457-BT-4	ELI LILLY & CO Senior Unsecured			2	1.E FE	2,425,990	89.3500	2,189,064	2,450,000	2,428,305		491			3.950	4.006	MS	28,495	96,775	03/20/2019	03/15/2049
532457-BX-5	ELI LILLY & CO Senior Unsecured			1	1.E FE	11,053,476	75.9530	8,383,695	11,038,015	10,983,182		1,630		333,319	1.700	1.715	NOV	31,274	179,860	10/29/2019	11/01/2049
532457-CE-6	ELI LILLY & CO Senior Unsecured			2	1.E FE	14,975,250	99.9390	14,990,892	15,000,000	14,981,856		6,606			5.000	5.060	FA	258,333	375,000	02/23/2023	02/27/2026
532457-CF-3	ELI LILLY & CO Senior Unsecured			2	1.E FE	9,994,540	102.5240	10,252,430	10,000,000	9,994,970		430			4.700	4.703	FA	161,889		12/12/2023	02/27/2033
532457-CG-1	ELI LILLY & CO Senior Unsecured			2	1.E FE	3,377,513	103.5900	3,884,619	3,750,000	3,378,804		1,291			4.875	5.565	FA	62,969		10/05/2023	02/27/2053
536218-BG-0	Lion Industrial Properties LP SR NTS				2.A	10,000,000	97.9800	9,797,953	10,000,000	10,000,000					5.390	5.390	FA	223,086	269,500	01/19/2023	02/02/2033
539830-BC-2	LOCKHEED MARTIN Senior Unsecured	C		2	1.G FE	5,204,368	91.6320	4,581,597	5,000,000	5,154,268		(11,922)			3.600	3.255	MS	60,000	180,000	07/19/2019	03/01/2035
539830-BD-0	LOCKHEED MARTIN Senior Unsecured	C		2	1.G FE	4,586,050	86.4530	5,403,324	6,250,000	4,593,959		7,909			3.800	6.033	MS	79,167		10/18/2023	03/01/2045
539830-BK-4	LOCKHEED MARTIN Senior Unsecured	C		2	1.G FE	17,354,646	98.9600	17,317,920	17,500,000	17,290,776		(28,372)			4.500	4.585	MN	100,625	337,500	11/28/2023	05/15/2036
539830-BL-2	LOCKHEED MARTIN Senior Unsecured	C		2	1.G FE	17,657,791	98.1270	16,509,903	16,825,000	17,538,792		(21,006)			4.700	4.386	MN	101,043	790,775	03/29/2019	05/15/2046
539830-BN-8	LOCKHEED MARTIN Senior Unsecured			2	1.G FE	5,151,180	89.3230	5,359,352	6,000,000	5,151,883		703			4.090	5.025	MS	72,257		12/12/2023	09/15/2052
539830-BT-5	LOCKHEED MARTIN Senior Unsecured			2	1.G FE	9,026,600	89.8320	8,983,156	10,000,000	9,032,836		6,236			4.300	4.858	JD	19,111	430,000	04/27/2023	06/15/2062
539830-BZ-1	LOCKHEED MARTIN Senior Unsecured				1.G FE	998,200	100.7680	1,007,678	1,000,000	998,386		186			4.450	4.491	MN	5,686	21,014	05/23/2023	05/15/2028
539830-CA-5	LOCKHEED MARTIN Senior Unsecured				1.G FE	20,530,776	101.9580	22,124,882	21,700,000	20,550,831		20,055			4.750	5.435	FA	389,394	15,833	11/16/2023	02/15/2034
540424-AP-3	LOEWS CORP Senior Unsecured				1.G FE	10,574,400	108.7030	10,870,319	10,000,000	10,572,871		(1,529)			6.000	5.309	FA	250,000		12/12/2023	02/01/2035
540424-AR-9	LOEWS CORP Senior Unsecured			2	1.G FE	2,267,650	88.6920	2,217,292	2,500,000	2,297,206		6,257			4.125	4.771	MN	13,177	103,125	10/23/2018	05/15/2043
540424-AT-5	LOEWS CORP Senior Unsecured	RA		2	1.G FE	12,147,923	91.5950	10,991,428	12,000,000	12,107,958		(16,393)			3.200	3.034	MN	49,067	384,000	06/30/2021	05/15/2030
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SR SECD NTS				1.E	35,406,001	114.8920	40,678,711	35,406,001	35,406,001					6.880	6.881	JD	6,766	1,515,031	11/26/2013	12/31/2047
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SR SECD NTS				2.C PL	33,745,316	80.1260	27,038,912	33,745,316	33,745,316					4.490	4.490	JD	4,209	1,515,165	03/23/2018	06/30/2051
546676-AV-9	LOUISVILLE G & E Secured	C		2	1.F FE	1,022,113	88.3090	883,091	1,000,000	1,019,370		(616)			4.650	4.499	MN	5,942	46,500	01/18/2019	11/15/2043
546676-AX-5	LOUISVILLE G & E Secured	C		2	1.F FE	391,109	86.5830	346,334	400,000	392,113		210			4.375	4.518	AO	4,375	17,500	10/23/2018	10/01/2045
548661-CJ-4	LOWE'S COS INC Senior Unsecured	C			2.A FE	4,117,455	105.0610	4,727,738	4,500,000	4,262,703		13,398			5.500	6.135	AO	52,250	247,500	04/12/2007	10/15/2035
548661-CL-9	LOWE'S COS INC Senior Unsecured	RA			2.A FE	10,645,720	108.0070	11,880,737	11,000,000	10,773,335		11,490			5.800	6.034	AO	134,689	638,000	01/23/2007	10/15/2036
548661-CR-6	LOWE'S COS INC Senior Unsecured			2	2.A FE	2,997,450	100.1870	3,005,608	3,000,000	2,998,115		68			5.800	5.806	AO	36,733	174,000	04/12/2010	04/15/2040
548661-DJ-3	LOWE'S COS INC Senior Unsecured			2	2.A FE	1,530,032	88.4670	1,238,540	1,400,000	1,507,763		(3,243)			4.375	3.841	MS	18,035	61,250	03/15/2016	09/15/2045
548661-DQ-7	LOWE'S COS INC Senior Unsecured	C		2	2.A FE	8,470,781	82.9130	7,068,337	8,525,000	8,477,870		1,190			4.050	4.087	MN	55,626	345,263	04/19/2017	05/03/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DW-4	LOWE'S COS INC Senior Unsecured			2	2.A FE	2,806,240	97.0340	1,940,683	2,000,000	2,742,562		(18,752)			5.125	3.038	AO	21,639	102,500	06/17/2020	04/15/2050
548661-DX-2	LOWE'S COS INC Senior Unsecured			2	2.A FE	11,008,036	87.9900	9,678,944	11,000,000	11,004,765		(1,106)			1.300	1.289	AO	30,189	143,000	12/16/2020	04/15/2028
548661-EQ-6	LOWE'S COS INC Senior Unsecured			2	2.A FE	6,369,450	102.8010	6,682,045	6,500,000	6,371,858		2,408			5.150	5.415	JJ	167,375	52,072	10/11/2023	07/01/2033
548661-ER-4	LOWE'S COS INC Senior Unsecured			2	2.A FE	1,997,360	106.3420	2,126,830	2,000,000	1,997,360					5.750	5.760	JJ	57,500	29,069	03/28/2023	07/01/2053
548661-ES-2	LOWE'S COS INC Senior Unsecured			2	2.A FE	4,992,300	105.3170	5,265,831	5,000,000	4,992,349		40			5.850	5.860	AO	73,125	117,650	03/28/2023	04/01/2063
549271-AF-1	LUBRIZOL CORP Senior Unsecured	C			1.C FE	5,373,362	117.8790	5,251,518	4,455,000	5,312,824		(52,593)			6.500	4.250	AO	72,394	289,575	03/24/2023	10/01/2034
55280M-AA-4	MAS GEORGIA LFG SECD NTS SER 15				3.C PL	11,475,809	90.7360	10,412,703	11,475,809	11,475,809					5.000	4.999	JD	47,816	573,790	06/05/2015	12/01/2035
55336V-AA-8	MPLX LP Senior Unsecured			2	2.B FE	18,765,498	98.5540	19,020,835	19,300,000	19,191,957		74,780			4.000	4.517	FA	291,644	732,000	06/28/2023	02/15/2025
55336V-AJ-9	MPLX LP Senior Unsecured			2	2.B FE	3,080,627	99.4540	2,983,622	3,000,000	3,012,594		(10,758)			4.875	4.485	JD	12,188	146,250	09/27/2016	06/01/2025
55336V-AL-4	MPLX LP Senior Unsecured			2	2.B FE	4,965,200	92.9030	4,645,159	5,000,000	4,969,379		666			5.200	5.246	MS	86,667	260,000	02/07/2017	03/01/2047
55336V-AM-2	MPLX LP Senior Unsecured	C		2	2.B FE	22,109,267	89.2610	19,994,390	22,400,000	22,056,712		4,454			4.500	4.592	AO	212,800	1,008,000	12/20/2022	04/15/2038
55336V-AP-5	MPLX LP Senior Unsecured			2	2.B FE	6,185,660	85.5050	4,702,799	5,500,000	6,167,692		(9,280)			4.900	4.215	AO	56,894	269,500	12/09/2021	04/15/2058
55336V-AR-1	MPLX LP Senior Unsecured	C		2	2.B FE	22,709,380	96.3590	20,273,881	21,040,000	21,969,341		(246,739)			4.000	2.785	MS	247,804	761,600	06/28/2023	03/15/2028
55336V-AS-9	MPLX LP Senior Unsecured			2	2.B FE	995,169	99.3800	993,798	1,000,000	995,848		678			4.800	4.893	FA	18,133	48,000	01/26/2023	02/15/2029
55336V-AT-7	MPLX LP Senior Unsecured			2	2.B FE	4,901,550	96.9660	4,848,310	5,000,000	4,908,540		1,626			5.500	5.637	FA	103,889	275,000	11/07/2018	02/15/2049
55336V-BN-9	MPLX LP Senior Unsecured			2	2.B FE	386,228	97.7100	390,840	400,000	387,819		1,591			4.250	5.118	JD	1,417	8,500	06/01/2023	12/01/2027
55336V-BP-4	MPLX LP Senior Unsecured			2	2.B FE	6,295,872	91.7170	6,420,159	7,000,000	6,304,359		8,167			5.200	5.977	JD	30,333	364,000	05/09/2023	12/01/2047
55336V-BQ-2	MPLX LP Senior Unsecured			2	2.B FE	498,659	86.3430	431,715	500,000	499,009		135			2.650	2.683	FA	5,006	13,250	06/08/2021	08/15/2030
55336V-BR-0	MPLX LP Senior Unsecured			2	2.B FE	4,921,965	93.3260	4,666,302	5,000,000	4,958,272		18,623			1.750	2.146	MS	29,167	87,500	01/13/2022	03/01/2026
55336V-BU-3	MPLX LP Senior Unsecured			2	2.B FE	14,914,950	98.1070	14,716,025	15,000,000	14,924,834		7,079			4.950	5.022	MS	247,500	783,750	08/08/2022	09/01/2032
55336V-BV-1	MPLX LP Senior Unsecured			2	2.B FE	4,185,785	98.0960	4,414,302	4,500,000	4,190,102		4,317			5.000	5.984	MS	75,000		12/12/2023	03/01/2033
55903V-AZ-6	WARNERMEDIA HLDG Senior Unsecured				2.C FE	3,907,649	97.9150	3,916,598	4,000,000	3,939,752		32,103			3.638	4.942	MS	42,848	72,760	05/01/2023	03/15/2025
55903V-BA-0	WARNERMEDIA HLDG Senior Unsecured			2	2.C FE	13,931,471	95.8620	14,187,546	14,800,000	14,054,313		122,842			3.755	5.491	MS	163,635	277,870	07/13/2023	03/15/2027
55903V-BD-4	WARNERMEDIA HLDG Senior Unsecured			2	2.C FE	3,000,000	88.4730	2,654,192	3,000,000	3,000,000					5.050	5.050	MS	44,608	75,750	05/01/2023	03/15/2042
55903V-BG-7	WARNERMEDIA HLDG Senior Unsecured			2	2.C FE	5,004,800	99.9800	4,999,016	5,000,000	5,003,779		(1,021)			6.412	5.948	MS	94,399		12/07/2023	03/15/2026
559080-AC-0	MAGELLAN MID Senior Unsecured				2.B FE	4,824,100	104.4590	5,222,971	5,000,000	4,880,291		5,436			6.400	6.674	MN	53,333	320,000	12/10/2007	05/01/2037
56081#-BN-9	Major League Baseball Trust SECD NTS SER 32				1.F FE	6,000,000	90.2660	5,415,966	6,000,000	6,000,000					3.530	3.530	JD	12,355	211,800	12/11/2017	12/10/2032
56081#-BP-4	Major League Baseball Trust SECD NTS SER 33				1.F FE	8,500,000	88.4380	7,517,191	8,500,000	8,500,000					4.010	4.010	JD	19,883	340,850	02/15/2018	12/10/2038
56081#-CE-8	Major League Baseball Trust SECD NTS SER 48				1.F FE	5,000,000	91.0890	4,554,458	5,000,000	5,000,000					2.560	2.560	JD	7,467	128,000	04/08/2021	12/10/2028
56081#-CL-2	Major League Baseball Trust SECD NTS SER 54				1.F FE	5,000,000	96.5060	4,825,286	5,000,000	5,000,000					1.420	1.420	JD	4,142	71,000	08/19/2021	12/10/2024
56081#-CP-3	Major League Baseball Trust SECD NTS SER 56				1.F FE	6,000,000	92.1780	5,530,674	6,000,000	6,000,000					1.760	1.760	JD	6,160	97,734	08/19/2021	12/10/2026
565130-AA-9	MAPLE GROVE FUND Senior Unsecured			2	2.A FE	9,017,015	71.0750	6,752,126	9,500,000	9,023,826		5,927			4.161	4.449	FA	149,334	395,295	11/15/2022	08/15/2051
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER A				3.B PL	6,756,134	98.0240	6,622,610	6,756,134	6,756,134					4.560	4.561	JJ	150,617	308,080	09/19/2018	09/30/2025
56585A-AH-5	MARATHON PETRO Senior Unsecured	C		2	2.B FE	12,819,203	88.9550	12,572,038	14,133,000	12,806,100		10,909			4.750	5.473	MS	197,666	433,818	06/15/2023	09/15/2044
56585A-BD-3	MARATHON PETRO Senior Unsecured	RA		2	2.B FE	13,119,976	95.7030	11,359,958	11,870,000	12,599,709		(173,007)			3.800	2.184	AO	112,765	451,060	12/14/2020	04/01/2028
571676-AD-7	MARS INC NTS			2	1.E FE	4,125,919	88.0150	4,400,738	5,000,000	4,167,438		34,198			3.875	5.503	AO	48,438	193,750	10/11/2022	04/01/2039
571676-AF-2	MARS INC Senior Unsecured			2	1.E FE	5,066,044	84.5270	4,226,334	5,000,000	5,059,761		(1,420)			3.950	3.874	AO	49,375	197,500	03/28/2019	04/01/2049
571676-AN-5	MARS INC NTS			2	1.E FE	6,997,760	71.2910	4,990,385	7,000,000	6,998,076		94			2.375	2.377	JJ	76,198	166,250	07/13/2020	07/16/2040
571676-AQ-8	MARS INC NTS	C		2	1.E FE	1,015,702	62.6030	626,031	1,000,000	1,014,382		(395)			2.450	2.376	JJ	11,229	24,500	07/21/2020	07/16/2050
571676-AU-9	MARS INC Senior Unsecured			2	1.E FE	8,000,000	100.5890	8,047,087	8,000,000	8,000,000					4.650	4.650	AO	73,367	186,000	04/17/2023	04/20/2031
571676-AV-7	MARS INC Senior Unsecured			2	1.E FE	11,981,040	100.6730	12,080,712	12,000,000	11,982,094		1,054			4.750	4.770	AO	112,417	285,000	04/17/2023	04/20/2033
57169*-AT-4	MARS INC SR NTS SER J				1.E	20,000,000	98.5210	19,704,229	20,000,000	20,000,000					3.490	3.490	AO	155,111	698,000	10/11/2012	10/11/2024
57169*-AU-1	MARS INC SR NTS SER K				1.E	7,500,000	97.4190	7,306,391	7,500,000	7,500,000					3.740	3.740	AO	62,333	280,500	10/11/2012	10/11/2027
57169*-BA-4	MARS INC SR NTS SER Q				1.E	11,000,000	84.1010	9,251,095	11,000,000	11,000,000					3.340	3.340	MS	95,932	367,400	09/27/2016	09/27/2036
57169*-BM-8	MARS INC SR NTS SER Y-1				1.E	17,400,000	88.2780	15,360,342	17,400,000	17,400,000					4.270	4.270	MS	189,873	742,980	03/29/2017	03/29/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
571748-BG-6	MARSH & MCLENNAN Senior Unsecured			2	1.G FE	797,035	99.7060	797,651	800,000	797,368		333			4.375	4.447	MS	10,306	17,500	05/01/2023	03/15/2029
571748-BJ-0	MARSH & MCLENNAN Senior Unsecured			2	1.G FE	250,326	97.3790	243,448	250,000	250,326					4.900	4.891	MS	3,607	12,250	02/06/2023	03/15/2049
571748-BT-8	MARSH & MCLENNAN Senior Unsecured			2	1.G FE	14,914,200	105.2920	15,793,766	15,000,000	14,915,330		1,130			5.450	5.489	MS	240,708	422,375	03/06/2023	03/15/2053
571748-BU-5	MARSH & MCLENNAN Senior Unsecured				1.G FE	3,777,598	105.7000	4,016,612	3,800,000	3,778,550		952			5.400	5.467	MS	62,700		12/12/2023	09/15/2033
571900-BB-4	MARRIOTT INTL Senior Unsecured			2	2.B FE	6,889,466	99.4970	6,964,796	7,000,000	6,973,852		84,386			3.600	4.925	AO	53,200	252,000	01/19/2023	04/15/2024
571903-AX-1	MARRIOTT INTL Senior Unsecured			2	2.B FE	2,396,629	91.6140	2,290,350	2,500,000	2,406,913		6,424			4.500	4.951	AO	28,125	112,500	05/25/2022	10/01/2034
571903-BD-4	MARRIOTT INTL Senior Unsecured	C		2	2.B FE	5,833,933	100.7140	5,035,706	5,000,000	5,250,381		(196,567)			5.750	1.685	MN	47,917	287,500	12/22/2020	05/01/2025
571903-BF-9	MARRIOTT INTL Senior Unsecured			2	2.B FE	5,068,445	89.1290	5,347,729	6,000,000	5,079,626		11,181			3.500	5.744	AO	44,333	43,750	12/05/2023	10/15/2032
571903-BG-7	MARRIOTT INTL Senior Unsecured			2	2.B FE	6,749,520	86.6830	6,934,611	8,000,000	6,756,188		6,668			2.850	5.464	AO	48,133		12/12/2023	04/15/2031
571903-BM-4	MARRIOTT INTL Senior Unsecured				2.B FE	10,118,400	101.8730	10,187,267	10,000,000	10,116,933		(1,467)			5.450	4.980	MS	160,472		12/18/2023	09/15/2026
57541@-AA-2	MASPARC AND MOBILITY LLC SR SECD NTS SER A				2.B PL	10,054,000	93.5760	9,408,153	10,054,000	10,054,000					4.220	4.220	MS	107,248	424,279	04/26/2019	03/31/2029
57541@-AC-8	MASPARC AND MOBILITY LLC SR SECD NTS SER C				2.B PL	5,000,000	85.9340	4,296,688	5,000,000	5,000,000					4.770	4.770	MS	60,288	238,500	04/26/2019	03/31/2039
575634-AU-4	MASS ELECTRIC CO Senior Unsecured	RA		2	2.A FE	8,000,000	79.2530	6,340,209	8,000,000	8,000,000					1.729	1.728	MN	14,216	138,320	11/19/2020	11/24/2030
57629W-6F-2	MASSMUTUAL GLBL Senior Secured				1.B FE	7,994,480	99.5500	7,963,985	8,000,000	7,995,725		1,245			4.500	4.525	AO	81,000	178,000	04/04/2023	04/10/2026
57629W-DL-1	MASSMUTUAL GLBL Senior Secured				1.B FE	9,995,600	101.1920	10,119,234	10,000,000	9,996,449		797			5.050	5.060	JD	33,667	505,000	11/30/2022	12/07/2027
579780-AP-2	MCCORMICK Senior Unsecured			2	2.B FE	4,979,650	85.8600	4,292,996	5,000,000	4,982,158		434			4.200	4.224	FA	79,333	210,000	08/09/2017	08/15/2047
579780-AT-4	MCCORMICK Senior Unsecured			2	2.B FE	7,994,880	100.4260	8,034,074	8,000,000	7,995,294		414			4.950	4.958	AO	83,600	207,900	04/03/2023	04/15/2033
58013M-EC-4	MCDONALD'S CORP Senior Unsecured	RA			2.A FE	3,712,770	113.6310	3,408,922	3,000,000	3,556,302		(30,719)			6.300	4.428	AO	39,900	189,000	06/17/2020	10/15/2037
58013M-EF-7	MCDONALD'S CORP Senior Unsecured	C			2.A FE	18,434,530	113.9620	15,954,634	14,000,000	17,675,179		(203,487)			6.300	3.812	MS	294,000	882,000	06/17/2020	03/01/2038
58013M-EN-0	MCDONALD'S CORP Senior Unsecured				2.A FE	3,884,440	84.4300	3,377,183	4,000,000	3,904,366		3,580			3.700	3.885	FA	55,911	148,000	12/04/2017	02/15/2042
58013M-EZ-3	MCDONALD'S CORP Senior Unsecured	C		2	2.A FE	23,244,402	99.0720	20,805,034	21,000,000	22,596,098		(110,875)			4.700	3.864	JD	60,317	987,000	07/18/2019	12/09/2035
58013M-FA-7	MCDONALD'S CORP Senior Unsecured			2	2.A FE	4,000,000	98.4740	3,938,970	4,000,000	4,000,000					4.875	4.875	JD	11,917	195,000	12/02/2015	12/09/2045
58013M-FC-3	MCDONALD'S CORP Senior Unsecured	C		2	2.A FE	7,967,260	91.4430	7,315,437	8,000,000	7,971,350		693			4.450	4.475	MS	118,667	356,000	03/14/2018	03/01/2047
58013M-FJ-8	MCDONALD'S CORP Senior Unsecured	C		2	2.A FE	10,144,623	91.5790	8,607,529	9,399,000	9,894,003		(86,706)			2.625	1.606	MS	82,241	246,724	01/21/2021	09/01/2029
58013M-FP-4	MCDONALD'S CORP Senior Unsecured	C		2	2.A FE	13,485,824	96.7820	11,383,484	11,762,000	12,682,300		(269,747)			3.500	1.101	JJ	205,835	411,670	12/28/2020	07/01/2027
581557-BC-8	MCKESSON CORP Senior Unsecured			2	2.A FE	2,586,326	90.5500	2,241,120	2,475,000	2,567,404		(2,835)			4.883	4.593	MS	35,585	120,854	03/22/2016	03/15/2044
585055-AT-3	MEDTRONIC INC Senior Unsecured	C			1.G FE	15,468,445	104.2120	15,110,672	14,500,000	15,195,288		(27,088)			5.550	5.111	MS	236,954	804,750	05/06/2010	03/15/2040
585055-BT-2	MEDTRONIC INC Senior Unsecured				1.G FE	5,894,140	97.8330	5,870,002	6,000,000	5,866,309		(3,959)			4.375	4.624	MS	77,292	87,500	12/12/2023	03/15/2035
58933Y-AR-6	MERCK & CO INC Senior Unsecured			2	1.E FE	14,553,400	97.8320	14,674,731	15,000,000	14,656,188		98,616			2.750	4.899	FA	161,563	137,500	12/18/2023	02/10/2025
58933Y-AV-7	MERCK & CO INC Senior Unsecured			2	1.E FE	11,874,960	91.1170	10,933,981	12,000,000	11,896,765		4,872			3.900	3.976	MS	148,200	468,000	03/05/2019	03/07/2039
58933Y-AW-5	MERCK & CO INC Senior Unsecured			2	1.E FE	1,973,820	88.4730	1,769,467	2,000,000	1,976,205		534			4.000	4.076	MS	25,333	80,000	03/05/2019	03/07/2049
58933Y-BA-2	MERCK & CO INC Senior Unsecured			2	1.E FE	1,286,746	72.7230	919,941	1,265,000	1,283,758		(495)			2.350	2.239	JD	578	14,864	10/28/2020	06/24/2040
58933Y-BK-0	MERCK & CO INC Senior Unsecured			2	1.E FE	12,341,950	100.9270	12,615,876	12,500,000	12,345,127		3,177			4.500	4.662	MN	68,750	281,250	10/11/2023	05/17/2033
58933Y-BM-6	MERCK & CO INC Senior Unsecured				1.E FE	16,411,350	103.0260	18,287,074	17,750,000	16,417,180		5,830			5.000	5.519	MN	108,472	443,750	10/05/2023	05/17/2053
58933Y-BN-4	MERCK & CO INC Senior Unsecured			2	1.E FE	16,178,988	104.5570	16,990,537	16,250,000	16,179,329		342			5.150	5.176	MN	102,285	418,438	05/08/2023	05/17/2063
59001A-AY-8	MERITAGE HOMES Senior Unsecured			2	2.C FE	261,736	99.7980	261,469	262,000	261,847		111			6.000	6.044	JD	1,310	15,720	03/09/2023	06/01/2025
59022C-AJ-2	BANK OF AMER CRP Subordinated	C			2.A FE	4,203,230	107.0300	3,210,895	3,000,000	4,015,523		(49,120)			6.110	2.967	JJ	77,393	122,200	12/22/2021	01/29/2037
59023V-AA-8	BANK OF AMER CRP Subordinated	C			2.A FE	3,340,100	122.4680	2,449,365	2,000,000	3,127,638		(62,367)			7.750	2.918	MN	20,236	155,000	06/17/2020	05/14/2038
59156R-AJ-7	METLIFE INC Senior Unsecured				1.G FE	8,562,560	112.5230	9,001,848	8,000,000	8,312,128		(21,146)			6.375	5.870	JD	22,667	510,000	03/18/2005	06/15/2034
59156R-AM-0	METLIFE INC Senior Unsecured	SD			1.G FE	3,570,205	107.6960	3,769,374	3,500,000	3,544,379		(4,868)			5.700	5.539	JD	8,867	128,250	10/11/2023	06/15/2035
59156R-BD-9	METLIFE INC Senior Unsecured	C			1.G FE	3,300,270	88.9530	2,668,575	3,000,000	3,265,655		(10,007)			4.125	3.475	FA	47,438	123,750	05/12/2020	08/13/2042
59156R-BM-9	METLIFE INC Senior Unsecured				1.G FE	1,614,377	97.8270	1,614,147	1,650,000	1,644,739		4,357			3.000	3.281	MS	16,500	49,500	03/28/2016	03/01/2025
59156R-BR-8	METLIFE INC Senior Unsecured	C		2	1.G FE	6,972,700	95.1800	6,662,630	7,000,000	6,976,756		584			4.600	4.624	MN	42,933	322,000	11/09/2015	05/13/2046
59156R-BX-5	METLIFE INC Senior Unsecured				1.G FE	5,201,679	97.3160	3,934,615	4,043,127	4,043,127				(300,723)	1.189	1.189	MN	5,074	47,107	05/15/2019	05/23/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59182*-AE-6	Metlife Core Property Holdings GTD SR NTS SER 21-C				2.B	10,000,000	80.9150	8,091,504	10,000,000	10,000,000					2.670	2.670	MON	13,350	243,583	12/02/2021	12/13/2031
59182*-AF-3	Metlife Core Property Holdings GTD SR NTS SER 21-D				2.B	10,000,000	77.9880	7,798,816	10,000,000	10,000,000					2.810	2.810	MON	14,050	281,000	12/02/2021	12/13/2033
591894-CC-2	METROPLTN EDISON Senior Unsecured			2	2.B FE	2,560,357	97.1320	2,428,295	2,500,000	2,538,593		(7,492)			4.300	3.934	JJ	49,569	107,500	08/10/2022	01/15/2029
592688-C@-2	METTLER-TOLEDO INTERNATIONAL I SR NTS SER 19-B				2.B	21,090,000	78.0410	16,366,977	20,972,228	20,972,228				636,583	1.300	1.300	MN	41,653	268,489	10/24/2019	11/06/2034
592688-D*-3	METTLER-TOLEDO INTERNATIONAL I SR NTS SER 20-A				2.B	13,050,500	72.2800	8,576,641	11,865,866	11,865,866				360,172	1.060	1.060	MS	35,637	121,625	12/04/2020	03/19/2036
594457-BT-9	DTE GAS COMPANY Senior Secured				1.F FE	4,950,920	102.9070	5,145,368	5,000,000	4,975,712		1,950			5.700	5.769	MS	83,917	285,000	02/18/2003	03/15/2033
594457-D*-1	DTE GAS COMPANY 1ST MTG 08 SER F				1.F	2,000,000	108.1860	2,163,729	2,000,000	2,000,000					6.780	6.780	JD	6,027	135,600	06/26/2008	06/15/2028
594918-AM-6	MICROSOFT CORP Senior Unsecured	C			1.A FE	5,578,749	113.0270	4,777,645	4,227,000	5,192,205		(40,624)			5.300	3.512	FA	88,990	224,031	12/11/2012	02/08/2041
594918-AR-5	MICROSOFT CORP Senior Unsecured				1.A FE	90,002	87.7160	87,716	100,000	91,411		295			3.500	4.162	MN	447	3,500	10/23/2018	11/15/2042
594918-BE-3	MICROSOFT CORP Senior Unsecured			2	1.A FE	20,405,250	90.6040	22,650,940	25,000,000	20,421,624		16,374			4.000	5.193	FA	386,111		09/25/2023	02/12/2055
594918-BJ-2	MICROSOFT CORP Senior Unsecured			2	1.A FE	6,144,843	97.7010	6,204,000	6,350,000	6,156,446		11,603			3.125	4.877	MN	31,970	25,000	12/07/2023	11/03/2025
594918-BM-5	MICROSOFT CORP Senior Unsecured			2	1.A FE	2,285,840	101.7840	2,035,683	2,000,000	2,258,462		(4,064)			4.750	4.021	MN	15,306	95,000	04/28/2016	11/03/2055
594918-BR-4	MICROSOFT CORP Senior Unsecured	C		2	1.A FE	4,470,863	95.5450	4,299,544	4,500,000	4,491,577		3,096			2.400	2.475	FA	42,900	108,000	10/26/2016	08/08/2026
594918-BS-2	MICROSOFT CORP Senior Unsecured			2	1.A FE	4,980,650	92.0570	4,602,839	5,000,000	4,986,313		852			3.450	3.477	FA	68,521	172,500	08/01/2016	08/08/2036
594918-BT-0	MICROSOFT CORP Senior Unsecured			2	1.A FE	7,741,390	87.6610	7,012,874	8,000,000	7,778,176		5,856			3.700	3.883	FA	117,578	296,000	12/19/2016	08/08/2046
594918-BZ-6	MICROSOFT CORP Senior Unsecured			2	1.A FE	2,433,242	98.2310	1,964,619	2,000,000	2,381,698		(6,784)			4.100	2.342	FA	33,028		12/22/2021	02/06/2037
594918-CA-0	MICROSOFT CORP Senior Unsecured	C		2	1.A FE	14,959,650	97.1260	14,568,957	15,000,000	14,965,008		876			4.250	4.266	FA	256,771	637,500	01/30/2017	02/06/2047
594918-CC-6	MICROSOFT CORP Senior Unsecured	C		2	1.A FE	32,932,103	68.4470	34,360,635	50,200,000	32,899,709		49,461			2.525	4.746	JD	105,629	674,175	10/02/2023	06/01/2050
594918-CE-2	MICROSOFT CORP Senior Unsecured	C		1	1.A FE	16,576,954	73.7870	14,240,854	19,300,000	16,609,465		16,865			2.921	3.660	MS	162,862	381,191	10/06/2023	03/17/2052
595620-AR-6	MIDAMERICAN ENER Secured			2	1.F FE	3,994,360	83.6300	3,345,192	4,000,000	3,995,122		123			3.950	3.958	FA	65,833	158,000	01/23/2017	08/01/2047
595620-AX-3	MIDAMERICAN ENER Secured				1.F FE	2,476,475	105.4680	2,636,707	2,500,000	2,476,817		342			5.350	5.471	JJ	42,354		10/11/2023	01/15/2034
59562E-AH-8	MIDAMERICAN ENER Secured				1.F FE	22,006,200	107.5140	23,653,148	22,000,000	22,004,288		(203)			5.800	5.798	FA	482,044	1,276,000	11/08/2006	10/15/2036
59562V-AM-9	MIDAMERICAN ENER Senior Unsecured	C			1.G FE	9,789,132	108.2560	9,546,006	8,818,000	9,603,051		(54,553)			6.125	5.046	AO	135,026	540,103	06/17/2020	04/01/2036
595658-AA-9	MIDCONTINENT INDEPENDENT SYSTE SR NTS				1.E	19,000,000	83.2620	15,819,840	19,000,000	19,000,000					3.910	3.910	AO	177,471	742,900	10/05/2017	10/05/2047
59748T-AA-7	MIDLAND COGEN SR SECD NTS				3.A FE	2,302,651	98.5000	2,268,111	2,302,651	2,302,651					6.000	5.998	MS	40,680	106,276	08/24/2011	03/15/2025
59833C-AC-6	MIDWEST CONNECTO GTD SR NTS			2	2.B FE	9,985,300	96.2210	9,622,120	10,000,000	9,991,673		1,371			4.625	4.643	AO	115,625	462,500	03/07/2019	04/01/2029
599191-AA-1	MILEAGE PLUS HLD LN1			2	2.C FE	35,393,516	100.6510	35,625,815	35,395,423	35,389,217		330			6.500	6.555	MJSD	70,299	575,176	05/17/2023	06/20/2027
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL SR SECD NTS SER B				1.G PL	13,401,845	102.9310	13,794,705	13,401,845	13,401,845					6.000	6.045	MJSD	2,234	201,028	08/26/2010	06/30/2032
60040*-AB-2	MILLENNIUM PARKING GARAGES LLC SR SECD NTS SER B				2.B FE	20,000,000	88.0350	17,607,004	20,000,000	20,000,000					3.840	3.859	MJSD	2,133	768,000	11/22/2016	11/22/2032
605417-BZ-6	MISS POWER CO Senior Unsecured	C			2.A FE	16,591,232	85.5270	15,600,116	18,240,000	16,808,022		47,824			4.250	4.907	MS	228,253	775,200	01/18/2019	03/15/2042
607120-FQ-0	Mobile Airport Authority SR NTS				1.F	70,000,000	97.5880	68,311,852	70,000,000	70,000,000					5.130	5.162	FMAN	518,700	2,783,025	01/20/2023	11/09/2042
610202-BP-7	MONONGAHELA PWR Secured	C		2	1.G FE	1,878,441	98.5500	1,971,001	2,000,000	1,879,849		1,408			5.400	5.917	JD	4,800	54,000	08/09/2023	12/15/2043
610202-BR-3	MONONGAHELA PWR Secured	RA		2	1.G FE	4,997,900	95.4210	4,771,071	5,000,000	4,999,206		218			3.550	3.555	MN	22,681	177,500	05/09/2017	05/15/2027
617446-7X-1	MORGAN STANLEY Subordinated				2.A FE	9,939,950	99.8840	9,988,384	10,000,000	9,941,382		1,432			5.000	5.327	MN	51,389		12/18/2023	11/24/2025
617446-8C-6	MORGAN STANLEY Senior Unsecured	RA			1.G FE	9,991,800	98.6340	9,863,419	10,000,000	9,998,497		916			4.000	4.010	JJ	175,556	400,000	07/20/2015	07/23/2025
617446-8J-1	MORGAN STANLEY Senior Unsecured			2	1.E FE	43,410,600	98.4180	44,287,997	45,000,000	43,881,698		471,098			2.720	4.388	JJ	540,600	612,000	04/20/2023	07/22/2025
617446-8L-6	MORGAN STANLEY Senior Unsecured			2	1.E FE	2,171,940	87.4620	1,749,234	2,000,000	2,112,902		(17,540)			2.699	1.714	JJ	23,841	53,980	07/22/2020	01/22/2031
617446-8R-3	MORGAN STANLEY Senior Unsecured			2	1.E FE	15,693,598	96.0830	15,373,341	16,000,000	15,851,411		80,733			0.864	1.387	AO	26,880	138,240	01/13/2022	10/21/2025
617446-HD-4	MORGAN STANLEY Senior Unsecured	RA			1.G FE	20,787,439	118.1600	20,264,425	17,150,000	18,993,260		(172,105)			7.250	5.602	AO	310,844	1,243,375	10/17/2013	04/01/2032
61744Y-AK-4	MORGAN STANLEY Senior Unsecured	RA		2	1.G FE	4,000,000	95.5920	3,823,676	4,000,000	4,000,000					3.591	3.591	JJ	63,441	143,640	07/19/2017	07/22/2028
61744Y-AL-2	MORGAN STANLEY Senior Unsecured	C		2	1.G FE	12,986,320	87.8570	11,421,374	13,000,000	12,989,394		528			3.971	3.978	JJ	228,002	516,230	07/27/2017	07/22/2038
61744Y-AP-3	MORGAN STANLEY Senior Unsecured			2	1.G FE	1,500,000	95.4950	1,432,420	1,500,000	1,500,000					3.772	3.772	JJ	24,675	56,580	01/18/2018	01/24/2029
61746B-CY-0	MORGAN STANLEY Senior Unsecured	RA			1.G FE	2,495,150	103.1900	2,579,738	2,500,000	2,498,992		346			6.250	6.267	FA	61,632	156,250	08/10/2006	08/09/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61746B-DZ-6	MORGAN STANLEY Senior Unsecured				1.G FE	137,717	98.0030	135,244	138,000	137,932		31			3.875	3.900	JJ	2,288	5,348	01/22/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY Senior Unsecured	RA			1.G FE	9,899,900	97.0060	9,700,562	10,000,000	9,965,422		10,503			3.625	3.746	JJ	162,118	362,500	01/17/2017	01/20/2027
61746B-EG-7	MORGAN STANLEY Senior Unsecured	C			1.G FE	10,912,900	90.3230	9,935,571	11,000,000	10,924,322		1,859			4.375	4.423	JJ	212,552	481,250	01/18/2017	01/22/2047
61747Y-DY-8	MORGAN STANLEY Senior Unsecured				1.G FE	5,207,901	90.4200	4,498,379	4,975,000	5,191,156		(7,433)			4.300	3.975	JJ	91,512	213,925	08/17/2021	01/27/2045
61747Y-EA-9	MORGAN STANLEY Senior Unsecured			2	1.E FE	14,945,250	97.7970	14,669,604	15,000,000	14,979,218		14,543			0.790	0.889	MN	10,204	118,500	08/24/2021	05/30/2025
61747Y-EB-7	MORGAN STANLEY Senior Unsecured				1.E FE	1,962,540	99.7070	1,994,142	2,000,000	1,969,432		6,892			0.791	2.261	JJ	6,899		10/02/2023	01/22/2025
61747Y-EC-5	MORGAN STANLEY Senior Unsecured			2	1.E FE	10,628,400	91.3990	10,967,875	12,000,000	10,766,533		138,133			1.512	4.687	JJ	81,144		07/20/2023	07/20/2027
61747Y-EF-8	MORGAN STANLEY Subordinated			2	2.A FE	14,000,000	79.3420	11,107,820	14,000,000	14,000,000					2.484	2.483	MS	101,430	347,760	09/13/2021	09/16/2036
61747Y-EL-5	MORGAN STANLEY Senior Unsecured			2	1.E FE	6,500,000	85.3030	5,544,664	6,500,000	6,500,000					2.943	2.942	JJ	85,020	191,295	01/19/2022	01/21/2033
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured			2	1.E FE	15,986,040	100.1610	16,025,826	16,000,000	15,989,241		3,201			5.050	5.074	JJ	343,400	424,200	02/17/2023	01/28/2027
61747Y-FE-0	MORGAN STANLEY Senior Unsecured			2	1.E FE	20,000,000	100.1350	20,027,096	20,000,000	20,000,000					5.250	5.248	AO	204,167	525,000	04/19/2023	04/21/2034
617482-V9-2	MORGAN STANLEY SENIOR UNSECURED	C			1.G FE	19,065,000	115.8350	13,900,207	12,000,000	18,204,731		(252,166)			6.375	2.788	JJ	333,625	765,000	06/17/2020	07/24/2042
61761J-3R-8	MORGAN STANLEY Senior Unsecured	C			1.G FE	8,798,339	95.7860	7,662,850	8,000,000	8,390,442		(148,636)			3.125	1.192	JJ	106,944	250,000	05/26/2021	07/27/2026
617700-A*-0	MORNINGSTAR INC SR NTS				2.B	3,000,000	84.4840	2,534,511	3,000,000	3,000,000					2.320	2.320	AO	11,793	69,600	09/23/2020	10/26/2030
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A				1.G PL	10,760,597	79.0500	8,506,301	10,760,597	10,760,597					3.320	3.334	MJSD	992	357,252	05/20/2021	07/12/2051
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B			2	1.G PL	9,480,524	79.2700	7,515,168	9,480,524	9,480,524					3.440	3.455	MJSD	906	326,130	05/20/2021	07/12/2051
61774A-A*-4	Morgan Stanley Direct Lending Sr Nts			2	2.C PL	80,000,000	100.9600	80,767,884	80,000,000	80,000,000					7.550	7.544	FA	2,315,333	3,123,813	08/24/2022	09/13/2025
623115-AF-9	MT SINAI HOSP BDS SER 2020	C		2	2.A FE	10,000,000	70.2790	7,027,850	10,000,000	10,000,000					3.391	3.391	JJ	169,550	339,100	09/16/2020	07/01/2050
62676#-AA-7	MURPHY'S BOWL LLC SR SECD NTS SER A				1.F PL	27,000,000	71.8520	19,399,920	27,000,000	27,000,000					3.200	3.200	JD	2,400	544,000	02/15/2022	06/30/2056
62676#-AB-5	MURPHY'S BOWL LLC SR SECD NTS SER B				1.F PL	13,000,000	72.9900	9,488,658	13,000,000	13,000,000					3.300	3.300	JD	1,192	511,500	10/25/2021	06/30/2056
62829D-2B-5	Mutual of Omaha Cos Global Fun Secured				1.E FE	19,983,600	102.3640	20,472,836	20,000,000	19,983,753		153			5.450	5.469	JD	57,528		12/05/2023	12/12/2028
628530-BK-2	MYLAN INC SENIOR UNSECURED			1	2.C FE	997,678	97.2810	972,811	1,000,000	998,837		240			4.550	4.580	AO	9,606	45,500	01/09/2019	04/15/2028
62854A-AP-9	MYLAN NV Senior Unsecured	C		2	2.C FE	5,186,543	83.4620	4,173,081	5,000,000	5,174,614		(4,869)			5.250	4.976	JD	11,667	262,500	05/27/2021	06/15/2046
62883*-AE-2	NATF America LLC SER 6 SECD NTS			2	1.C FE	19,521,531	88.3650	17,250,152	19,521,531	19,521,531					4.250	4.250	MJSD	36,874	829,665	06/17/2021	06/15/2028
62883*-AF-9	NATF America LLC SER 7 SECD NTS			2	1.C FE	39,043,063	86.4680	33,759,662	39,043,063	39,043,063					4.000	4.018	MJSD	69,410	1,561,723	10/08/2021	10/15/2028
62927@-AA-6	NHL US FUNDING LP SECD TERM NTS 1				2.B PL	2,000,000	98.9190	1,978,381	2,000,000	2,000,000					4.180	4.201	MJSD	4,412	83,600	09/29/2014	09/29/2024
62927@-AB-4	NHL US FUNDING LP SECD TERM NTS 2				2.B PL	15,000,000	98.5470	14,782,052	15,000,000	15,000,000					4.330	4.353	MJSD	34,279	649,500	09/29/2014	09/29/2026
62927@-AD-0	NHL US FUNDING LP SECD TERM NTS 4				2.B PL	8,464,923	96.6610	8,182,250	8,464,923	8,464,923					4.120	4.141	MJSD	18,407	348,755	06/28/2018	07/12/2028
62927@-AE-8	NHL US FUNDING LP SECD TERM NTS SER 5				2.B PL	10,856,707	94.8830	10,301,222	10,856,707	10,856,707					4.220	4.242	MJSD	24,180	458,153	06/28/2018	07/12/2030
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS				1.E	4,145,255	92.4160	3,830,860	4,145,255	4,145,255					3.670	3.698	MON	6,761	102,864	02/02/2017	09/15/2037
62963#-AE-1	NRP OPERATING LLC SR NTS SER E				3.B	1,026,282	99.5340	1,021,495	1,026,282	1,026,282					5.820	5.819	MS	15,430		03/28/2007	03/28/2024
62963#-AJ-0	NRP OPERATING LLC SR NTS SER I				3.B	2,584,842	96.9270	2,505,398	2,584,842	2,584,842					5.030	5.028	JD	10,835	65,009	04/20/2011	12/01/2026
62964*-AA-2	NYSARC INC SR SECD NTS				1.E PL	4,164,499	102.2480	4,258,130	4,164,499	4,164,499					5.730	5.730	JJ	118,650		08/24/2005	07/02/2035
62979*-AC-1	NSA OP LP SR NTS SER C				2.A FE	6,000,000	84.7040	5,082,219	6,000,000	6,000,000					2.990	2.989	FA	60,298	179,400	10/24/2020	08/05/2030
62979*-AD-9	NSA OP LP SR NTS SER D				2.A FE	5,000,000	81.0640	4,053,195	5,000,000	5,000,000					3.090	3.089	FA	51,929	154,500	10/24/2020	08/05/2032
631005-BJ-3	NARRAGANSETT EL SENIOR	RA		2	1.G FE	2,643,096	91.3320	2,373,713	2,599,000	2,627,551		(4,345)			3.395	3.190	AO	20,098	88,236	04/16/2020	04/09/2030
63111X-AG-6	NASDAQ INC Senior Unsecured				2.B FE	5,995,200	101.0100	6,060,586	6,000,000	5,996,370		1,170			5.650	5.693	JD	2,825	169,500	06/22/2023	06/28/2025
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SR NTS SER A				1.E FE	426,238	99.9300	425,941	426,238	426,238					5.600	5.597	AO	5,039		02/25/2008	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SR NTS SER B				1.E FE	266,399	99.9300	266,213	266,399	266,399					5.600	5.599	AO	3,149	8,951	04/15/2008	03/31/2024
636180-BN-0	NATIONAL FUEL GA Senior Unsecured			2	2.C FE	5,836,342	94.8820	5,811,552	6,125,000	5,879,101		39,684			3.950	5.154	MS	71,237	130,844	05/03/2023	09/15/2027
636180-BP-5	NATIONAL FUEL GA Senior Unsecured			2	2.C FE	2,027,270	97.8920	1,957,845	2,000,000	2,016,474		(3,277)			4.750	4.543	MS	31,667	95,000	06/23/2020	09/01/2028
63636#-AC-0	National Hockey League Inc SR SECD NTS SER C				2.A PL	21,000,000	94.1480	19,771,029	21,000,000	21,000,000					3.710	3.710	JD	34,627	779,100	08/10/2017	08/10/2029
63636#-AF-3	NATIONAL HOCKEY LEAGUE SR SECD NTS SER F				2.A PL	8,000,000	95.2530	7,620,265	8,000,000	8,000,000					3.020	3.020	JD	10,738	241,600	12/15/2020	01/06/2027
63636#-AG-1	NATIONAL HOCKEY LEAGUE SR SECD NTS SER G				2.A PL	7,000,000	94.2600	6,598,222	7,000,000	7,000,000					3.150	3.150	JD	9,800	220,500	12/15/2020	01/06/2028
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS				1.C FE	6,746,905	92.8620	6,265,304	6,746,905	6,746,905					3.600	3.600	MN	31,036	218,962	01/01/2018	11/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
637432-CT-0	NATL RURAL UTIL Senior Unsecured	C			1.F FE	1,202,710	119.6770	1,196,769	1,000,000	1,103,739		(9,439)			8.000	6.352	MS	26,667	80,000	10/23/2007	03/01/2032
637432-PB-5	NATL RURAL UTIL Subordinated			2	2.A FE	7,500,000	103.5540	7,766,569	7,500,000	7,500,000					7.125	7.122	MS	157,344	161,797	05/17/2023	09/15/2053
63743H-EW-8	NATL RURAL UTIL Senior Unsecured	C		2	1.F FE	4,957,347	91.8300	4,591,509	5,000,000	4,979,048		8,358			1.000	1.174	JD	2,222	50,000	05/26/2021	06/15/2026
63743H-FH-0	NATL RURAL UTIL Senior Unsecured			2	1.F FE	13,990,060	99.8720	13,982,016	14,000,000	13,993,348		3,288			4.450	4.473	MS	186,900	370,339	02/02/2023	03/13/2026
637639-AJ-4	NATIONAL SECS CL Senior Unsecured				1.B FE	5,597,872	100.5660	5,631,710	5,600,000	5,598,480		608			5.150	5.170	MN	24,834	144,200	05/22/2023	05/30/2025
637639-AK-1	NATIONAL SECS CL Senior Unsecured				1.B FE	7,479,675	102.0930	7,656,986	7,500,000	7,481,819		2,144			5.000	5.062	MN	32,292	187,500	05/22/2023	05/30/2028
638585-BF-5	BANK OF AMER CRP Subordinated	C			2.A FE	2,111,148	106.5130	2,130,258	2,000,000	2,099,207		(11,941)			6.800	5.463	MS	40,044	68,000	05/30/2023	03/15/2028
638612-AL-5	NATIONWIDE FIN Senior Unsecured	C			2.A FE	2,309,580	91.2040	1,824,075	2,000,000	2,266,945		(7,748)			5.300	4.323	MN	12,661	106,000	11/15/2017	11/18/2044
63906#-AD-1	NATWEST MARKETS SECURITIES INC SR NTS SER B				1.F FE	36,000,000	97.6070	35,138,473	36,000,000	36,000,000					3.140	3.140	AO	210,380	1,130,400	10/03/2019	10/24/2024
63906#-AE-9	NATWEST MARKETS SECURITIES INC SR NTS SER C				1.F FE	14,000,000	94.8710	13,281,874	14,000,000	14,000,000					3.380	3.380	AO	88,068	473,200	10/03/2019	10/24/2026
641062-AL-8	NESTLE HOLDINGS Senior Unsecured			2	1.D FE	3,424,613	92.0120	3,680,476	4,000,000	3,431,384		6,771			3.900	5.303	MS	42,033		09/25/2023	09/24/2038
641062-AN-4	NESTLE HOLDINGS Senior Unsecured			2	1.D FE	890,884	89.8750	898,752	1,000,000	893,249		2,291			4.000	4.737	MS	10,778	40,000	12/20/2022	09/24/2048
641062-AS-3	NESTLE HOLDINGS Senior Unsecured	RA		2	1.D FE	18,018,868	89.0910	16,481,772	18,500,000	18,150,897		87,405			1.000	1.512	MS	54,472	185,000	08/03/2022	09/15/2027
641062-AU-8	NESTLE HOLDINGS Senior Unsecured				1.D FE	30,000,000	96.7870	29,035,953	30,000,000	30,000,000					0.606	0.606	MS	54,035	181,800	09/07/2021	09/14/2024
64116#-AD-5	NETRALITY PROPERTIES LP GTD SR NTS SER D				2.C PL	7,000,000	99.4670	6,962,684	7,000,000	7,000,000					5.240	5.240	AO	86,606	366,800	04/06/2017	04/06/2024
64116#-AG-8	NETRALITY PROPERTIES LP SR SECD FRN			2	2.C PL	17,801,309	100.0050	18,000,969	18,000,000	17,845,561		44,252			8.034	6.820	JAJO	341,445	860,579	05/24/2023	04/06/2026
644188-BG-8	NEW ENG POWER Senior Unsecured	C		2	1.G FE	7,000,000	64.1040	4,487,249	7,000,000	7,000,000					2.807	2.807	AO	46,393	196,490	10/01/2020	10/06/2050
649840-CT-0	NY STATE ELECTRI Senior Unsecured	RA		2	1.G FE	2,494,625	79.9470	1,998,687	2,500,000	2,495,747		499			2.150	2.174	AO	13,438	53,750	09/21/2021	10/01/2031
651639-AP-1	NEWMONT GOLDCORP Senior Unsecured	C		2	2.A FE	19,656,765	97.7850	19,683,076	20,129,000	19,569,331		(18,024)			4.875	5.055	MS	288,935	323,164	12/12/2023	03/15/2042
651639-AV-8	NEWMONT GOLDCORP Senior Unsecured			1	2.A FE	18,021,497	102.2420	17,125,542	16,750,000	17,871,382		(43,020)			5.450	4.881	JD	55,787	858,375	11/16/2023	06/09/2044
651639-AW-6	NEWMONT GOLDCORP Senior Unsecured				2.A FE	7,332,398	107.5570	7,744,099	7,200,000	7,332,523		125			5.875	5.645	AO	105,750		12/19/2023	04/01/2035
651639-AY-2	NEWMONT GOLDCORP Senior Unsecured	C		2	2.A FE	5,278,945	86.2720	4,313,598	5,000,000	5,187,750		(27,148)			2.250	1.639	AO	28,125	112,500	07/23/2020	10/01/2030
651639-AZ-9	NEWMONT GOLDCORP Senior Unsecured			2	2.A FE	6,961,813	85.5400	7,698,640	9,000,000	7,048,108		72,759			2.600	5.862	JJ	107,900	78,000	10/26/2023	07/15/2032
65163L-AA-7	NEWMONT GOLDCORP NEWMONT / NEWCREST FIN 3.25% 1	RA			2.A FE	10,568,129	90.1690	9,181,039	10,182,000	10,567,660		(469)			3.250	2.593	MN	44,122		12/28/2023	05/13/2030
65339K-AT-7	NEXTERA ENERGY Senior Unsecured			2	2.A FE	7,559,280	96.5100	7,720,786	8,000,000	7,643,987		84,707			3.550	5.017	MN	47,333	284,000	02/14/2023	05/01/2027
65339K-BJ-8	NEXTERA ENERGY Senior Unsecured			2	2.A FE	5,536,445	94.6530	5,647,967	5,967,000	5,600,906		60,204			3.500	4.838	AO	52,211	208,845	12/02/2022	04/01/2029
65339K-BP-4	NEXTERA ENERGY Senior Unsecured				2.A FE	10,070,400	100.9640	10,096,403	10,000,000	10,068,229		(2,171)			6.051	5.432	MS	201,700		12/18/2023	03/01/2025
65339K-CB-4	NEXTERA ENERGY Junior Subordinated			2	2.B FE	14,423,450	84.6880	12,279,688	14,500,000	14,423,565		115			3.800	3.822	MS	162,239	541,500	08/16/2023	03/15/2082
65339K-CD-0	NEXTERA ENERGY Senior Unsecured				2.A FE	14,601,484	99.3570	14,903,504	15,000,000	14,929,299		311,642			2.940	5.115	MS	122,500	441,000	12/14/2022	03/21/2024
65342Q-AB-8	NEXTERA ENERGY O Senior Unsecured			2	3.A FE	1,371,580	96.5000	1,351,000	1,400,000	1,378,825		5,089			4.500	4.952	MS	18,550	63,000	07/29/2022	09/15/2027
654106-AE-3	NIKE INC Senior Unsecured			2	1.E FE	4,680,750	88.6680	4,344,710	4,900,000	4,705,629		5,386			3.875	4.153	MN	31,646	189,875	01/18/2019	11/01/2045
654106-AM-5	NIKE INC Senior Unsecured	C			1.E FE	2,607,450	82.5320	3,094,964	3,750,000	2,611,823		4,373			3.375	5.595	MS	33,047		10/05/2023	03/27/2050
65473P-AJ-4	NISOURCE INC Senior Unsecured	M		2	2.B FE	6,555,663	93.5480	5,846,748	6,250,000	6,449,426		(30,521)			3.600	3.008	MN	37,500	225,000	05/28/2020	05/01/2030
65473P-AL-9	NISOURCE INC Senior Unsecured			2	2.B FE	10,991,640	80.9770	8,907,523	11,000,000	10,994,160		765			1.700	1.708	FA	70,644	187,000	08/12/2020	02/15/2031
65473P-AN-5	NISOURCE INC Senior Unsecured			2	2.B FE	6,988,030	102.0430	7,142,975	7,000,000	6,989,742		1,712			5.250	5.289	MS	92,896	189,875	03/21/2023	03/30/2028
65473P-AP-0	NISOURCE INC Senior Unsecured				2.B FE	996,270	103.3120	1,033,117	1,000,000	996,476		206			5.400	5.448	JD	150	30,300	05/30/2023	06/30/2033
65473Q-AX-1	NISOURCE INC Senior Unsecured			2	2.B FE	982,273	104.2990	740,523	710,000	950,260		(5,333)			5.950	3.323	JD	1,878	21,123	10/22/2020	06/15/2041
65473Q-BF-9	NISOURCE INC Senior Unsecured			2	2.B FE	5,995,080	86.1340	5,168,055	6,000,000	5,995,646		105			4.375	4.380	MN	33,542	262,500	05/11/2017	05/15/2047
65473Q-BG-7	NISOURCE INC Senior Unsecured			2	2.B FE	9,798,470	81.1000	7,947,810	9,800,000	9,798,891		21			3.950	3.951	MS	97,850	387,100	12/20/2017	03/30/2048
65539*-AE-3	North Haven Private Income Fun SR NTS				2.B PL	104,000,000	102.6490	106,754,970	104,000,000	104,000,000					8.920	8.930	MS	773,067		11/03/2023	03/01/2027
65539*-AF-0	North Haven Private Income Fun SR NTS				2.B PL	71,500,000	104.2630	74,548,052	71,500,000	71,500,000					9.070	9.076	MS	540,421		11/03/2023	03/01/2029
655663-D*-0	NORDSON CORPORATION SR NTS SER 12-B				2.A	3,800,000	98.3520	3,737,363	3,800,000	3,800,000					3.130	3.130	JJ	51,210		07/26/2012	07/26/2024
655844-AF-5	NORFOLK SOUTHERN Senior Unsecured	C			2.A FE	9,158,011	111.3190	8,616,070	7,740,000	8,641,605		(43,903)			7.050	5.784	MN	90,945	545,670	08/31/2006	05/01/2037
655844-AW-8	NORFOLK SOUTHERN Senior Unsecured				2.A FE	428,383	100.6850	458,115	455,000	451,803		2,161			5.590	6.130	MN	3,109	25,435	05/01/2007	05/17/2025
655844-BM-9	NORFOLK SOUTHERN Senior Unsecured			2	2.A FE	1,744,948	85.9300	1,499,470	1,745,000	1,744,998					3.950	3.950	AO	17,232	68,928	09/04/2012	10/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-BY-3	NORFOLK SOUTHERN Senior Unsecured	C		2	2.A FE	13,843,990	86.3830	12,093,596	14,000,000	13,858,601		3,301			4.150	4.217	FA	198,508	581,000	03/08/2019	02/28/2048
655844-CT-3	NORFOLK SOUTHERN Senior Unsecured				2.A FE	9,998,500	106.1470	10,614,743	10,000,000	9,998,500					5.550	5.553	MS	60,125		11/20/2023	03/15/2034
655844-CU-0	NORFOLK SOUTHERN Senior Unsecured				2.A FE	2,991,630	111.9390	3,358,176	3,000,000	2,991,630					5.950	5.969	MS	19,338		11/20/2023	03/15/2064
662352-A*-4	NORTHWELL HEALTHCARE INC SR SECD NTS				1.G	9,070,560	97.0570	8,803,604	9,070,560	9,070,560					4.200	4.200	MN	63,494	380,964	10/08/2014	05/01/2030
662352-AB-9	NORTHWELL HEALTHCARE INC SECD BDS SER 2013A	C			1.G FE	116,997	106.3810	106,381	100,000	114,953		(435)			6.150	4.957	MN	1,025	6,150	10/23/2018	11/01/2043
665228-D#-6	NORTHERN ILLINOIS GAS COMPANY 1ST MTG				1.D	7,000,000	85.1890	5,963,219	7,000,000	7,000,000					3.620	3.620	FA	99,248	253,400	08/10/2017	08/10/2037
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY 1ST MTG				1.D	10,000,000	87.5500	8,754,964	10,000,000	10,000,000					4.080	4.080	FA	153,000	408,000	08/03/2018	08/16/2039
665228-H#-2	NORTHERN ILLINOIS GAS COMPANY 1ST MTG				1.D	2,500,000	62.2930	1,557,326	2,500,000	2,500,000					2.770	2.770	MS	23,083	69,250	08/11/2020	08/31/2050
665228-J*-4	NORTHERN ILLINOIS GAS COMPANY 1ST MTG				1.D	2,000,000	58.2760	1,165,527	2,000,000	2,000,000					2.870	2.870	MN	7,334	57,400	08/11/2020	11/06/2060
665501-AL-6	NORTHERN NAT GAS SR BDS	C		2	1.G FE	4,999,150	83.9930	4,199,667	5,000,000	4,999,222		17			4.300	4.301	JJ	99,139	215,000	07/12/2018	01/15/2049
665772-CA-5	NORTHERN ST PR-M Secured	RA			1.E FE	11,942,330	100.8900	12,106,763	12,000,000	11,966,814		2,021			5.250	5.282	JJ	290,500	630,000	08/25/2005	07/15/2035
665772-CB-3	NORTHERN ST PR-M Secured	C			1.E FE	2,813,068	111.4850	2,619,887	2,350,000	2,644,356		(16,891)			6.250	4.892	JD	12,240	146,875	10/13/2010	06/01/2036
665772-CJ-6	NORTHERN ST PR-M Secured	C		2	1.E FE	5,640,908	80.2220	5,214,431	6,500,000	5,762,279		25,454			3.400	4.291	FA	83,489	221,000	10/23/2018	08/15/2042
665772-CT-4	NORTHERN ST PR-M Secured			2	1.E FE	9,261,126	85.9150	7,990,124	9,300,000	9,270,959		3,642			2.250	2.297	AO	52,313	209,250	03/23/2021	04/01/2031
665772-CU-1	NORTHERN ST PR-M Secured	C		2	1.E FE	4,981,450	74.0230	3,701,161	5,000,000	4,982,461		376			3.200	3.219	AO	40,000	160,000	03/23/2021	04/01/2052
665772-CX-5	NORTHERN ST PR-M Secured			2	1.E FE	20,946,317	101.3110	21,528,581	21,250,000	20,948,421		2,104			5.100	5.193	MN	138,479	562,948	10/16/2023	05/15/2053
665789-BA-0	NORTHERN STATES POWER CO (WISC Secured	C		2	1.E FE	1,992,580	81.5970	1,631,939	2,000,000	1,993,295		152			4.200	4.222	MS	28,000	84,000	09/05/2018	09/01/2048
666807-BH-4	NORTHROP GRUMMAN Senior Unsecured	C			2.A FE	4,413,868	96.2520	4,182,160	4,345,000	4,405,192		(1,878)			4.750	4.641	JD	17,199	217,638	10/26/2018	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN Senior Unsecured	C		2	2.A FE	4,755,290	84.3590	4,428,842	5,250,000	4,839,556		11,390			3.850	4.420	AO	42,671	202,125	05/20/2015	04/15/2045
666807-BP-6	NORTHROP GRUMMAN Senior Unsecured	C		2	2.A FE	8,985,960	85.9140	7,732,218	9,000,000	8,987,686		304			4.030	4.039	AO	76,570	362,700	10/10/2017	10/15/2047
666807-BU-5	NORTHROP GRUMMAN Senior Unsecured	C		2	2.A FE	4,431,030	103.2450	3,097,364	3,000,000	4,314,999		(34,096)			5.250	2.843	MN	26,250	157,500	06/17/2020	05/01/2050
666807-CE-0	NORTHROP GRUMMAN Senior Unsecured	C			2.A FE	35,784,367	116.5080	37,305,865	32,020,000	35,249,122		(354,475)			7.750	5.989	FA	937,474	2,481,550	06/15/2022	02/15/2031
666807-CH-3	NORTHROP GRUMMAN Senior Unsecured			2	2.A FE	16,866,550	100.8630	17,146,785	17,000,000	16,870,805		4,255			4.700	4.802	MS	235,261	424,958	11/16/2023	03/15/2033
666807-CJ-9	NORTHROP GRUMMAN Senior Unsecured				2.A FE	7,590,000	99.1920	7,935,364	8,000,000	7,590,402		402			4.950	5.296	MS	116,600		12/12/2023	03/15/2053
667274-AA-2	NORTHWELL HEALTHCARE INC SECD BDS SER 2016A			2	1.G FE	2,640,560	81.3360	2,122,871	2,610,000	2,642,710		(1,902)			3.979	3.857	MN	17,309	103,852	06/24/2021	11/01/2046
667274-AB-0	NORTHWELL HEALTHCARE INC SECD BDS SER 2017A			2	1.G FE	5,000,000	93.9630	4,698,138	5,000,000	5,000,000					3.391	3.391	MN	28,258	169,550	09/19/2017	11/01/2027
667274-AC-8	NORTHWELL HEALTHCARE INC SECD BDS SER 2017A	C		2	1.G FE	14,408,551	84.8780	11,034,098	13,000,000	14,290,431		(36,584)			4.260	3.613	MN	92,300	553,800	06/24/2021	11/01/2047
66765R-BR-6	NORTHWEST NATURAL GAS CO 1ST MTG SER B	C			1.F FE	12,000,000	104.3560	12,522,761	12,000,000	12,000,000					5.660	5.660	JD	54,713	679,200	02/20/2003	02/25/2033
66815L-2D-0	NW MUTUAL GLOBAL Senior Secured	RA			1.A FE	9,990,800	88.1780	8,817,751	10,000,000	9,994,068		1,282			1.700	1.714	JD	14,167	170,000	05/24/2021	06/01/2028
66989H-AF-5	NOVARTIS CAPITAL Senior Unsecured				1.D FE	1,870,570	87.4670	1,749,337	2,000,000	1,889,075		3,865			3.700	4.128	MS	20,556	74,000	10/23/2018	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL Senior Unsecured	C			1.D FE	3,177,525	96.0270	2,880,806	3,000,000	3,155,404		(4,858)			4.400	4.025	MN	20,167	132,000	01/18/2019	05/06/2044
66989H-AJ-7	NOVARTIS CAPITAL Senior Unsecured			2	1.D FE	1,524,768	97.3490	1,557,589	1,600,000	1,533,152		8,384			3.000	5.360	MN	5,467	24,000	09/28/2023	11/20/2025
66989H-AR-9	NOVARTIS CAPITAL Senior Unsecured			2	1.D FE	891,415	88.0720	880,720	1,000,000	909,749		11,794			2.200	3.752	FA	8,372	22,000	06/10/2022	08/14/2030
66989H-AS-7	NOVARTIS CAPITAL Senior Unsecured			2	1.D FE	6,940,200	72.3910	7,239,077	10,000,000	6,943,011		2,811			2.750	4.795	FA	104,653		12/12/2023	08/14/2050
67021C-AF-4	NSTAR ELECTRIC Senior Unsecured	C			1.F FE	24,635,978	101.4680	23,591,401	23,250,000	24,245,786		(38,742)			5.500	5.108	MS	376,521	1,278,750	05/06/2010	03/15/2040
670346-AH-8	NUCOR CORP Senior Unsecured	C			1.G FE	10,710,530	114.1890	12,104,071	10,600,000	10,794,149		(3,528)			6.400	6.180	JD	56,533	678,400	05/08/2023	12/01/2037
670346-AQ-8	NUCOR CORP Senior Unsecured	C		2	1.G FE	1,303,162	91.4810	914,805	1,000,000	1,276,209		(8,082)			4.400	2.801	MN	7,333	44,000	07/16/2020	05/01/2048
670346-AS-4	NUCOR CORP Senior Unsecured	C		2	1.G FE	12,318,790	90.6430	10,423,944	11,500,000	12,045,584		(82,964)			2.700	1.880	JD	25,875	310,500	06/30/2021	06/01/2030
670346-AV-7	NUCOR CORP Senior Unsecured			2	1.G FE	10,386,700	89.9380	10,792,583	12,000,000	10,396,248		9,548			3.125	5.131	AO	93,750		12/12/2023	04/01/2032
67059T-AE-5	NUSTAR LOGISTICS Senior Unsecured				3.C FE	1,000,000	99.5000	995,000	1,000,000	1,000,000					5.625	5.625	AO	9,844	56,250	04/20/2017	04/28/2027
67103H-AH-0	O'REILLY AUTOMOT Senior Unsecured	C		2	2.B FE	11,634,000	96.6720	9,667,164	10,000,000	11,067,195		(195,773)			3.900	1.732	JD	32,500	390,000	01/19/2021	06/01/2029
67103H-AK-3	O'REILLY AUTOMOT Senior Unsecured			2	2.B FE	10,846,295	81.5460	8,890,935	10,903,000	10,862,137		5,265			1.750	1.806	MS	56,181	190,803	12/14/2020	03/15/2031
67103H-AL-1	O'REILLY AUTOMOT Senior Unsecured			2	2.B FE	14,458,268	98.9270	14,344,447	14,500,000	14,435,021		(16,293)			4.700	4.749	JD	30,289	587,500	12/12/2023	06/15/2032
67103H-AM-9	O'REILLY AUTOMOT Senior Unsecured				2.B FE	6,109,680	102.5350	6,152,089	6,000,000	6,108,264		(1,416)			5.750	5.068	MN	39,292		12/18/2023	11/20/2026
674003-B#-4	Oaktree Capital Management LP GTD SER NTS SER A				1.G FE	10,000,000	89.6340	8,963,379	10,000,000	10,000,000					3.640	3.640	JJ	160,767	364,000	05/01/2020	07/22/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
674003-B@-6	Oaktree Capital Management LP GTD SR NTS				1.G FE	3,702,480	86.8190	3,472,775	4,000,000	3,788,902		18,743			3.780	4.502	JD	5,460	151,200	12/10/2018	12/18/2032
674003-C@-5	Oaktree Capital Management LP GTD SR NTS			2	1.G FE	5,000,000	74.7570	3,737,859	5,000,000	5,000,000					3.060	3.060	JJ	67,575	153,000	10/14/2021	01/12/2037
67401P-AB-4	OAKTREE SPECIAL Senior Unsecured			2	2.C FE	1,969,604	97.0700	1,941,404	2,000,000	1,992,149		6,553			3.500	3.852	FA	24,500	70,000	06/23/2020	02/25/2025
67403A-AA-7	OAKTREE STRATEG Senior Unsecured				2.C FE	3,482,360	105.5420	3,693,972	3,500,000	3,482,739		379			8.400	8.526	MN	38,383		11/07/2023	11/14/2028
674599-CX-1	OCCIDENTAL PETE Senior Unsecured			2	2.C FE	12,331,757	78.6320	10,371,523	13,190,000	12,374,273		25,195			4.300	4.854	FA	214,264	348,085	01/12/2023	08/15/2039
674599-DC-6	OCCIDENTAL PETE Senior Unsecured				2.C FE	6,024,270	100.7860	6,047,130	6,000,000	6,023,952		(318)			5.550	5.352	MS	98,050		12/18/2023	03/15/2026
674599-DF-9	OCCIDENTAL PETE Senior Unsecured				2.C FE	2,822,512	106.1940	2,973,433	2,800,000	2,822,199		(313)			6.450	6.358	MS	53,177		09/14/2023	09/15/2036
674599-DJ-1	OCCIDENTAL PETE Senior Unsecured				2.C FE	2,087,500	103.4380	2,068,750	2,000,000	2,083,473		(3,041)			6.200	5.799	MS	36,511	124,000	08/11/2022	03/15/2040
674599-DL-6	OCCIDENTAL PETE Senior Unsecured			1	2.C FE	5,032,560	108.3560	5,417,775	5,000,000	5,032,455		(105)			6.600	6.543	MS	97,167		09/21/2023	03/15/2046
674599-DQ-5	OCCIDENTAL PETE Senior Unsecured				2.C FE	5,890,385	104.8520	5,242,588	5,000,000	5,457,401		(108,514)			7.125	4.473	AO	75,208	356,250	09/18/2019	10/15/2027
674599-DR-3	OCCIDENTAL PETE Senior Unsecured				2.C FE	9,810,645	106.4500	9,442,115	8,870,000	9,401,176		(104,570)			7.150	5.587	MN	81,037	634,205	09/18/2019	05/15/2028
674599-EF-8	OCCIDENTAL PETE Senior Unsecured				2.C FE	15,463,500	103.7610	16,186,760	15,600,000	15,468,693		5,193			6.125	6.275	JJ	477,750		12/12/2023	01/01/2031
675553-A@-0	OCHSNER CLINIC FOUNDATION SR SECD NTS SER B				1.C FE	33,000,000	81.3430	26,843,251	33,000,000	33,000,000					4.130	4.130	MN	174,148	1,362,900	06/10/2020	05/15/2045
675553-AA-9	OCHSNER CLINIC FOUNDATION SECD BDS SER 2015			2	1.G FE	5,941,325	102.0040	5,197,104	5,095,000	5,844,475		(20,591)			5.897	4.776	MN	38,391	300,452	10/23/2018	05/15/2045
67555J-AA-4	OCHSNER LSU HLTH SECD BDS SER 2021			2	2.C FE	34,225,729	67.7680	23,312,171	34,400,000	34,262,372		16,589			2.510	2.569	MN	110,328	863,440	09/28/2021	05/15/2031
67623C-AF-6	OFFICE PPTY INCO Senior Unsecured			2	5.A FE	2,994,150	50.0820	1,502,460	3,000,000	2,995,332		514			3.450	3.473	AO	21,850	103,500	09/21/2021	10/15/2031
677050-AK-2	OGLETHORPE POWER Secured				2.A FE	11,939,330	83.3260	10,082,494	12,100,000	11,963,645		3,933			4.550	4.636	JD	45,879	550,550	04/10/2017	06/01/2044
677050-AL-0	OGLETHORPE POWER Secured			2	2.A FE	5,725,245	79.4020	4,605,300	5,800,000	5,734,799		1,568			4.250	4.327	AO	61,625	246,500	03/28/2017	04/01/2046
677050-AT-3	OGLETHORPE POWER Secured				2.A FE	19,705,600	107.8510	21,570,176	20,000,000	19,705,816		216			6.200	6.310	JD	89,556		11/28/2023	12/01/2053
677347-CH-7	OHIO EDISON CO Senior Unsecured			2	2.A FE	4,172,582	101.7040	4,068,166	4,000,000	4,159,187		(13,395)			5.500	4.937	JJ	101,444	110,000	01/19/2023	01/15/2033
67740Q-AG-1	CONSTELATION INS SENIOR				2.C FE	1,938,940	95.7560	1,915,128	2,000,000	1,954,029		4,653			6.625	7.032	MN	22,083	132,500	07/15/2020	05/01/2031
67740Q-AH-9	CONSTELATION INS SENIOR			2	2.C FE	4,884,240	95.0380	4,656,851	4,900,000	4,889,100		1,265			6.800	6.845	JJ	145,312	333,200	03/25/2020	01/24/2030
677415-CF-6	COLUMBUS SO PWR Senior Unsecured				2.A FE	2,857,225	110.4350	2,760,877	2,500,000	2,681,094		(14,877)			6.600	5.576	FA	62,333	165,000	09/14/2005	02/15/2033
67773#-AE-0	OHIO VALLEY ELEC SR NTS 07-A TR A				2.C	1,072,468	99.8200	1,070,542	1,072,468	1,072,468					5.900	5.899	JD	2,812	63,305	01/29/2020	02/15/2026
67773#-AF-7	OHIO VALLEY ELEC SR NTS 07-A TR B				2.C FE	269,900	99.8210	269,416	269,900	269,900					5.900	5.900	JD	708	15,924	09/14/2007	02/15/2026
67773#-AG-5	OHIO VALLEY ELEC SR NTS 07-A TR C				2.C	272,710	99.8200	272,220	272,710	272,710					5.900	5.899	JD	715	8,067	11/20/2023	02/15/2026
67773#-AJ-9	OHIO VALLEY ELEC SR NTS SER 08-B				2.C	1,557,523	100.5430	1,565,978	1,557,523	1,557,523					6.710	6.711	AO	22,063		06/16/2008	02/15/2026
678858-BL-4	OKLAHOMA GAS & E Senior Unsecured		RA		1.G FE	4,967,900	104.2700	5,213,512	5,000,000	4,976,018		848			5.850	5.896	JD	24,375	292,500	06/03/2010	06/01/2040
678858-BR-1	OKLAHOMA GAS & E Senior Unsecured		C	2	1.G FE	11,991,840	83.9010	10,068,170	12,000,000	11,992,926		178			4.150	4.154	AO	124,500	498,000	03/28/2017	04/01/2047
678858-BS-9	OKLAHOMA GAS & E Senior Unsecured		C	2	1.G FE	12,958,660	79.4830	10,332,769	13,000,000	12,964,022		919			3.850	3.868	FA	189,078	500,500	08/08/2017	08/15/2047
678858-BU-4	OKLAHOMA GAS & E Senior Unsecured		C	2	1.G FE	6,707,669	91.4980	5,418,528	5,922,000	6,432,607		(84,516)			3.300	1.707	MS	57,542	195,426	10/05/2020	03/15/2030
678858-BV-2	OKLAHOMA GAS & E Senior Unsecured		C	2	1.G FE	23,023,761	90.9950	22,748,755	25,000,000	23,345,319		224,772			3.250	4.476	AO	203,125	812,500	09/01/2022	04/01/2030
678858-BX-8	OKLAHOMA GAS & E Senior Unsecured			2	1.G FE	8,293,520	104.5170	8,361,351	8,000,000	8,276,377		(17,143)			5.400	4.900	JJ	199,200	228,000	04/18/2023	01/15/2033
678858-BY-6	OKLAHOMA GAS & E Senior Unsecured			2	1.G FE	4,975,550	105.1310	5,256,538	5,000,000	4,975,770		220			5.600	5.634	AO	70,000	138,444	03/21/2023	04/01/2053
679574-A*-4	Old Dominion Electric Cooperat 1ST MTG 11 SER A				1.E YE	4,533,333	99.4630	4,508,978	4,533,333	4,533,333					4.830	4.830	JD	18,247	218,960	04/07/2011	12/01/2040
679574-A@-2	Old Dominion Electric Cooperat 1ST MTG 11 SER B				1.E	18,700,000	104.3690	19,516,995	18,700,000	18,700,000					5.540	5.540	JD	86,332	517,990	04/07/2011	12/01/2040
681919-BA-3	OMNICOM GP/OMNI Senior Unsecured			2	2.A FE	10,841,000	98.6150	9,861,510	10,000,000	10,168,736		(287,519)			3.650	0.746	MN	60,833	365,000	08/23/2021	11/01/2024
681919-BB-1	OMNICOM GP/OMNI Senior Unsecured		M	2	2.A FE	12,722,093	86.8930	10,557,448	12,150,000	12,535,742		(59,943)			2.450	1.891	AO	50,439	297,675	12/18/2020	04/30/2030
681919-BC-9	OMNICOM GP/OMNI Senior Unsecured			2	2.A FE	1,181,320	96.9550	969,548	1,000,000	1,119,534		(17,957)			4.200	2.122	JD	3,500	42,000	06/17/2020	06/01/2030
681919-BD-7	OMNICOM GP/OMNI Senior Unsecured			2	2.A FE	1,671,000	85.9130	1,718,255	2,000,000	1,672,689		1,689			2.600	5.243	FA	21,667		12/12/2023	08/01/2031
68217F-AA-0	OMNICOM GP/OMNI Senior Unsecured		C	2	2.A FE	8,741,977	97.4850	8,383,712	8,600,000	8,634,993		(16,480)			3.600	3.390	AO	65,360	309,600	02/02/2017	04/15/2026
68233D-AP-2	ONCOR ELECTRIC D Senior Secured		C		1.F FE	6,783,876	116.5480	7,925,242	6,800,000	6,767,732		702			7.250	7.299	JJ	227,328	493,000	12/12/2008	01/15/2033
68233D-AT-4	ONCOR ELECTRIC D Senior Secured				1.F FE	17,572,985	114.4040	17,732,609	15,500,000	16,520,096		(96,455)			7.000	5.985	MN	180,833	1,085,000	10/05/2009	05/01/2032
68233J-BG-8	ONCOR ELECTRIC D Secured			2	1.F FE	2,657,086	86.7680	2,603,031	3,000,000	2,664,231		6,931			4.100	4.882	MN	15,717	123,000	12/20/2022	11/15/2048
68233J-CH-5	ONCOR ELECTRIC D Secured			2	1.F FE	1,385,672	93.9270	1,408,905	1,500,000	1,387,138		1,466			4.600	5.105	JD	5,750	69,000	03/21/2023	06/01/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68233J-CK-8	ONCOR ELECTRIC D Secured			2	1.F FE	19,981,294	99.2680	19,853,518	20,000,000	19,983,908		2,613			4.550	4.561	MS	267,944	927,694	01/20/2023	09/15/2032
68233J-CM-4	ONCOR ELECTRIC D Secured			2	1.F FE	8,917,636	98.9660	8,906,940	9,000,000	8,919,290		1,655			4.950	5.009	MS	131,175	454,163	02/16/2023	09/15/2052
68233J-CP-7	ONCOR ELECTRIC D Senior Secured			2	1.F FE	9,521,200	99.4760	9,947,623	10,000,000	9,526,384		5,184			4.950	5.272	MS	145,750	247,500	05/08/2023	09/15/2052
68233J-CR-3	ONCOR ELECTRIC D Senior Secured				1.F FE	6,242,940	106.6610	6,399,668	6,000,000	6,242,076		(864)			5.650	5.124	MN	45,200		12/12/2023	11/15/2033
682680-AS-2	ONEOK INC Senior Unsecured		RA	2	2.B FE	6,989,150	97.2470	6,807,319	7,000,000	6,995,665		1,120			4.000	4.019	JJ	130,667	280,000	07/10/2017	07/13/2027
682680-AU-7	ONEOK INC Senior Unsecured			2	2.B FE	6,482,255	98.6400	6,411,595	6,500,000	6,491,037		1,739			4.550	4.584	JJ	136,374	295,750	06/19/2018	07/15/2028
682680-BH-5	ONEOK INC Senior Unsecured				2.B FE	2,796,808	101.7630	2,849,355	2,800,000	2,797,163		355			5.550	5.583	MN	54,822		08/10/2023	11/01/2026
682680-BL-6	ONEOK INC Senior Unsecured				2.B FE	6,038,520	105.9920	6,359,510	6,000,000	6,039,259		739			6.050	5.954	MS	128,058		12/12/2023	09/01/2033
682680-BN-2	ONEOK INC Senior Unsecured		C		2.B FE	13,927,200	112.1810	15,705,407	14,000,000	13,927,923		723			6.625	6.665	MS	327,201		09/25/2023	09/01/2053
68268N-AC-7	ONEOK PARTNERS Senior Unsecured		C		2.B FE	6,727,882	109.0400	6,542,416	6,000,000	6,622,177		(32,937)			6.650	5.507	AO	99,750	399,000	07/21/2020	10/01/2036
68268N-AD-5	ONEOK PARTNERS Senior Unsecured				2.B FE	3,254,378	111.5230	3,066,896	2,750,000	3,116,967		(17,470)			6.850	5.460	AO	39,768	188,375	02/04/2014	10/15/2037
68278A-AA-7	ONESKY CLASS A Secured				1.F PL	40,888,507	92.7720	37,788,862	40,733,077	40,856,810		(17,623)			3.875	3.782	JJ	745,359	1,578,980	01/28/2022	07/15/2029
683720-AA-4	OPEN TEXT HLDING SENIOR			2	3.C FE	1,000,000	90.7500	907,500	1,000,000	1,000,000					4.125	4.125	FA	15,583	41,250	02/03/2020	02/15/2030
68389X-AE-5	ORACLE CORP Senior Unsecured		M		2.B FE	70,840,889	110.9620	61,484,299	55,410,000	67,067,767		(598,823)			6.500	4.451	AO	760,348	3,601,650	06/17/2020	04/15/2038
68389X-AH-8	ORACLE CORP Senior Unsecured		C		2.B FE	13,616,086	106.5410	9,641,975	9,050,000	12,935,012		(192,833)			6.125	2.716	JJ	266,378	535,938	10/28/2020	07/08/2039
68389X-AM-7	ORACLE CORP Senior Unsecured		C		2.B FE	22,456,001	98.2810	17,297,539	17,600,000	21,742,871		(188,376)			5.375	3.464	JJ	436,211	946,000	06/17/2020	07/15/2040
68389X-BC-8	ORACLE CORP Senior Unsecured			2	2.B FE	14,518,900	97.1870	14,578,062	15,000,000	14,531,946		13,046			2.950	5.337	MN	56,542		12/18/2023	05/15/2025
68389X-BE-4	ORACLE CORP Senior Unsecured		C	2	2.B FE	15,195,796	89.2350	14,277,549	16,000,000	15,188,205		40,295			3.900	4.389	MN	79,733	624,000	12/19/2022	05/15/2035
68389X-BF-1	ORACLE CORP Senior Unsecured			2	2.B FE	6,769,470	82.2890	5,760,261	7,000,000	6,805,665		5,435			4.125	4.325	MN	36,896	288,750	02/21/2017	05/15/2045
68389X-BH-7	ORACLE CORP Senior Unsecured		C	2	2.B FE	13,929,910	87.1780	12,145,707	13,932,000	13,930,596		86			3.850	3.851	JJ	247,332	536,382	06/29/2016	07/15/2036
68389X-BJ-3	ORACLE CORP Senior Unsecured			2	2.B FE	31,677,936	80.4870	25,594,755	31,800,000	31,696,099		2,764			4.000	4.022	JJ	586,533	1,272,000	11/01/2016	07/15/2046
68389X-BN-4	ORACLE CORP Senior Unsecured			2	2.B FE	549,390	95.1010	523,058	550,000	549,741		62			3.250	3.263	MN	2,284	17,875	11/07/2017	11/15/2027
68389X-BP-9	ORACLE CORP Senior Unsecured			2	2.B FE	996,240	85.3780	853,781	1,000,000	997,113		155			3.800	3.827	MN	4,856	38,000	11/07/2017	11/15/2037
68389X-BQ-7	ORACLE CORP Senior Unsecured		C	2	2.B FE	4,478,895	79.7350	3,588,072	4,500,000	4,481,459		456			4.000	4.027	MN	23,000	180,000	11/07/2017	11/15/2047
68389X-BW-4	ORACLE CORP Senior Unsecured		C	2	2.B FE	3,179,655	79.9430	2,246,387	2,810,000	3,129,854		(8,235)			3.600	2.707	AO	25,290	50,580	10/28/2020	04/01/2040
68389X-CB-9	ORACLE CORP Senior Unsecured			2	2.B FE	1,553,765	76.6220	1,532,435	2,000,000	1,557,298		3,533			4.100	5.504	MS	21,867	82,000	01/19/2023	03/25/2061
68389X-CE-3	ORACLE CORP Senior Unsecured			2	2.B FE	1,720,380	88.6120	1,772,249	2,000,000	1,721,901		1,521			2.875	5.206	MS	15,333		12/12/2023	03/25/2031
686514-AH-3	ORLANDO HEALTH REV BDS SER 2020A			2	1.E FE	500,000	73.9060	369,531	500,000	500,000					3.327	3.327	AO	4,159	16,635	09/30/2020	10/01/2050
686514-AM-2	ORLANDO HEALTH REV BDS SER 2020B		C		1.E FE	1,333,000	81.9840	1,092,844	1,333,000	1,333,000					2.891	2.891	AO	9,634	38,537	09/30/2020	10/01/2035
686514-AN-0	ORLANDO HEALTH REV BDS SER 2020B		C		1.E FE	7,800,000	77.5750	6,050,887	7,800,000	7,800,000					3.477	3.477	AO	67,802	271,206	09/30/2020	10/01/2042
686515-AA-5	ORLANDO HEALTH REV BDS SER 2016C		M		1.F FE	1,652,689	89.3980	1,519,768	1,700,000	1,658,304		490			4.416	4.603	AO	18,768	13,248	01/18/2019	10/01/2044
68902V-AK-3	OTIS WORLDWIDE Senior Unsecured				2.B FE	1,631,460	89.0040	1,780,086	2,000,000	1,639,742		8,282			2.565	6.139	FA	19,380		10/26/2023	02/15/2030
68902V-AL-1	OTIS WORLDWIDE Senior Unsecured			2	2.B FE	3,091,400	80.2220	3,208,860	4,000,000	3,093,159		1,759			3.112	5.207	FA	47,026		12/12/2023	02/15/2040
68902V-AM-9	OTIS WORLDWIDE Senior Unsecured			2	2.B FE	6,585,399	77.7440	4,664,620	6,000,000	6,541,387		(14,356)			3.362	2.860	FA	76,205	201,720	05/14/2021	02/15/2050
690470-AA-0	OVINTIV INC Senior Unsecured				2.C FE	14,099,154	100.4910	14,169,208	14,100,000	14,099,201		47			5.650	5.655	MN	101,794	365,131	05/16/2023	05/15/2025
690470-AB-8	OVINTIV INC Senior Unsecured			2	2.C FE	2,999,190	102.0620	3,061,845	3,000,000	2,999,207		17			5.650	5.657	MN	21,658	77,688	05/16/2023	05/15/2028
690470-AC-6	OVINTIV INC Senior Unsecured			2	2.C FE	12,725,484	103.4620	13,243,132	12,800,000	12,728,837		3,353			6.250	6.327	JJ	468,889		10/26/2023	07/15/2033
690470-AD-4	OVINTIV INC Senior Unsecured				2.C FE	2,108,220	110.5450	2,210,905	2,000,000	2,108,220					7.100	6.677	JJ	83,228		12/12/2023	07/15/2053
690742-AH-4	OWENS CORNING Senior Unsecured			2	2.B FE	3,941,600	87.0840	3,483,365	4,000,000	3,947,933		1,182			4.400	4.489	JJ	73,822	176,000	01/23/2018	01/30/2048
69120V-AU-5	BLUE OWL CREDIT Senior Unsecured				2.C FE	19,751,600	103.3480	20,669,522	20,000,000	19,752,733		1,133			7.750	8.046	JJ	116,250		11/27/2023	01/15/2029
69121D-AA-8	BLUE OWL CAPITAL SENIOR			1	2.C FE	6,787,115	98.5430	6,352,053	6,446,000	6,529,508		(99,493)			4.625	3.008	MN	28,985	298,128	04/30/2021	11/26/2024
69121K-AE-4	BLUE OWL CAPITAL Senior Unsecured			2	2.C FE	3,163,040	93.1190	2,979,809	3,200,000	3,182,386		6,509			3.400	3.629	JJ	50,169	108,800	12/01/2020	07/15/2026
69121K-AG-9	BLUE OWL CAPITAL Senior Unsecured			2	2.C FE	24,751,000	87.8400	21,960,030	25,000,000	24,835,897		33,996			2.875	3.034	JD	39,931	718,750	06/04/2021	06/11/2028
69122J-AC-0	OWL ROCK CAPITAL Senior Unsecured			2	2.C FE	18,995,227	88.7740	16,867,013	19,000,000	18,996,604		968			3.125	3.131	AO	128,646	593,750	09/29/2022	04/13/2027
69331C-AH-1	PG&E CORP Senior Secured			2	3.C FE	13,178,500	97.5060	12,675,780	13,000,000	13,099,130		(36,743)			5.000	4.672	JJ	325,000	650,000	10/08/2021	07/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69331C-AJ-7	PG&E CORP Senior Secured			2	3.C FE	4,000,000	96.7400	3,869,583	4,000,000	4,000,000					5.250	5.250	JJ	105,000	210,000	06/18/2020	07/01/2030
693475-AZ-8	PNC FINANCIAL Senior Unsecured			2	1.G FE	2,616,810	87.1210	2,613,623	3,000,000	2,681,877		44,633			2.550	4.574	JJ	33,788	76,500	07/07/2022	01/22/2030
693475-BL-8	PNC FINANCIAL Senior Unsecured			2	1.G FE	15,000,000	99.3160	14,897,327	15,000,000	15,000,000					4.758	4.752	JJ	307,288	360,815	01/19/2023	01/26/2027
69349L-AR-9	PNC BANK NA Subordinated				1.G FE	5,985,360	96.0180	5,761,102	6,000,000	5,992,576		1,450			4.050	4.080	JJ	104,625	243,000	07/23/2018	07/26/2028
69351U-AR-4	PPL ELECTRIC UTI Secured			2	1.E FE	1,914,721	94.6060	1,726,561	1,825,000	1,902,691		(2,560)			4.750	4.417	JJ	39,973	86,688	10/23/2018	07/15/2043
69351U-AU-7	PPL ELECTRIC UTI Secured			2	1.E FE	865,687	85.6020	770,422	900,000	869,212		763			3.950	4.180	JD	2,963	35,550	01/18/2019	06/01/2047
69351U-AW-3	PPL ELECTRIC UTI Secured	C		2	1.E FE	2,949,630	72.0970	2,162,900	3,000,000	2,954,393		1,146			3.000	3.086	AO	22,500	90,000	09/03/2019	10/01/2049
693627-AY-7	DUKE ENERGY IND Senior Unsecured				2.A FE	12,809,320	107.1330	13,927,297	13,000,000	12,878,871		6,745			6.120	6.232	AO	167,960	795,600	04/09/2008	10/15/2035
694308-HW-0	PACIFIC GAS&ELEC Secured			2	2.C FE	10,707,300	93.3090	9,330,899	10,000,000	10,399,595		(103,585)			3.300	2.161	JD	27,500	330,000	12/16/2020	12/01/2027
694308-JG-3	PACIFIC GAS&ELEC Secured			2	2.C FE	8,395,740	82.8410	7,290,049	8,800,000	8,402,810		3,502			2.500	3.167	FA	91,667	170,000	12/12/2023	02/01/2031
694308-JH-1	PACIFIC GAS&ELEC Secured			2	2.C FE	12,885,530	73.4190	9,544,518	13,000,000	12,900,915		4,066			3.300	3.360	FA	178,750	412,500	06/17/2020	08/01/2040
694308-JJ-7	PACIFIC GAS&ELEC Secured			2	2.C FE	19,962,534	69.3490	14,032,703	20,235,000	19,979,528		5,380			3.500	3.572	FA	295,094	708,225	03/25/2021	08/01/2050
694308-JW-8	PACIFIC GAS&ELEC Secured			2	2.C FE	4,776,432	91.2910	4,381,977	4,800,000	4,784,515		3,196			3.000	3.078	JD	6,400	144,000	06/01/2021	06/15/2028
694308-KK-2	PACIFIC GAS&ELEC Secured			2	2.C FE	5,579,896	108.9470	6,101,050	5,600,000	5,580,077		181			6.700	6.728	AO	93,800	188,642	03/28/2023	04/01/2053
694476-AA-0	PACIFIC LIFECORP Senior Unsecured				1.G FE	11,487,800	109.5450	10,954,481	10,000,000	10,896,382		(68,690)			6.600	5.401	MS	194,333	660,000	11/07/2012	09/15/2033
694476-AE-2	PACIFIC LIFECORP Senior Unsecured	C		2	1.G FE	7,510,101	72.2330	5,417,465	7,500,000	7,509,857		(289)			3.350	3.342	MS	73,979	251,250	04/16/2021	09/15/2050
694476-AF-9	PACIFIC LIFECORP Senior Unsecured			2	1.G FE	44,933,400	100.0160	45,007,124	45,000,000	44,934,605		937			5.400	5.410	MS	715,500	2,430,000	09/08/2022	09/15/2052
695114-CX-4	PACIFICORP Secured	C		2	1.F FE	1,392,834	69.8050	1,326,297	1,900,000	1,399,408		6,574			3.300	5.102	MS	18,462	31,350	03/21/2023	03/15/2051
698900-AG-2	OVINTIV INC Senior Unsecured				2.C FE	11,346,222	108.8390	10,356,017	9,515,000	10,595,901		(110,531)			7.200	5.384	MN	114,180	685,080	11/28/2017	11/01/2031
702138-AA-2	TV-MOB LLC P/T CERTS				1.D	8,904,971	73.2890	6,526,377	8,904,971	8,904,971					3.230	3.252	MON	12,784	47,938	11/16/2020	03/15/2051
708696-BX-6	PENN ELEC CO Senior Unsecured			2	2.A FE	2,098,061	98.0780	1,961,550	2,000,000	2,035,374		(33,185)			4.150	2.418	AO	17,522	83,000	02/03/2022	04/15/2025
709599-AX-2	PENSKE TRUCK LEASING CO LP SR NTS			2	2.B FE	6,990,270	97.0090	6,790,634	7,000,000	6,996,429		1,005			4.200	4.217	AO	73,500	294,000	03/13/2017	04/01/2027
709599-BE-3	PENSKE TRUCK LEASING CO LP SR NTS			2	2.B FE	4,986,600	97.9360	4,896,820	5,000,000	4,995,580		1,987			4.450	4.495	JJ	93,944	222,500	01/22/2019	01/29/2026
709599-BU-7	PENSKE TRUCK LEASING CO LP Senior Unsecured				2.B FE	6,592,278	100.4690	6,630,978	6,600,000	6,593,728		1,450			5.750	5.793	MN	39,004	189,750	05/22/2023	05/24/2026
709599-BV-5	PENSKE TRUCK LEASING CO LP Senior Unsecured				2.B FE	1,495,935	105.0220	1,575,329	1,500,000	1,496,302		367			6.200	6.247	JD	4,133	51,925	05/22/2023	06/15/2030
71427Q-AB-4	PERN RIC INT FIN Senior Unsecured	RA		2	2.A FE	4,957,900	80.6760	4,033,781	5,000,000	4,970,137		3,837			1.625	1.713	AO	20,313	81,250	09/28/2020	04/01/2031
71427Q-AC-2	PERN RIC INT FIN Senior Unsecured	C		2	2.A FE	1,948,000	66.5740	1,331,475	2,000,000	1,951,730		1,185			2.750	2.880	AO	13,750	55,000	09/28/2020	10/01/2050
717081-CY-7	PFIZER INC Senior Unsecured	SD			1.F FE	6,800,229	123.8250	6,816,589	5,505,000	6,511,971		(43,050)			7.200	5.400	MS	116,706	396,360	10/23/2018	03/15/2039
717081-DE-0	PFIZER INC Senior Unsecured	C			1.F FE	35,298,214	92.0720	31,534,650	34,250,000	35,153,871		(30,067)			4.300	4.101	JD	65,456	1,472,750	01/18/2019	06/15/2043
717081-EA-7	PFIZER INC Senior Unsecured	C			1.F FE	7,752,247	96.5210	6,756,469	7,000,000	7,396,526		(131,435)			3.000	1.048	JD	9,333	210,000	05/26/2021	12/15/2026
717081-EC-3	PFIZER INC Senior Unsecured	C			1.F FE	7,961,520	93.2080	7,456,630	8,000,000	7,971,979		1,619			4.000	4.035	JD	14,222	320,000	11/14/2016	12/15/2036
717081-EP-4	PFIZER INC Senior Unsecured			2	1.F FE	6,837,040	97.4550	6,821,853	7,000,000	6,914,712		16,224			3.600	3.886	MS	74,200	252,000	11/01/2018	09/15/2028
717081-EV-1	PFIZER INC Senior Unsecured			2	1.F FE	9,836,700	87.6120	8,761,167	10,000,000	9,851,530		3,317			4.000	4.095	MS	117,778	400,000	03/04/2019	03/15/2049
717081-EX-7	PFIZER INC Senior Unsecured				1.F FE	1,482,592	94.6920	1,515,064	1,600,000	1,499,548		16,956			0.800	5.497	MN	1,173	6,400	09/28/2023	05/28/2025
717081-EZ-2	PFIZER INC Senior Unsecured	C		2	1.F FE	716,076	73.4640	506,898	690,000	712,479		(592)			2.550	2.304	MN	1,613	8,798	10/22/2020	05/28/2040
71713U-AW-2	PHARMACIA LLC Senior Unsecured				1.F FE	8,792,950	109.0880	8,727,050	8,000,000	8,251,580		(43,074)			6.600	5.854	JD	44,000	528,000	02/10/2003	12/01/2028
718172-AC-3	PHILIP MORRIS IN Senior Unsecured	C			1.F FE	9,828,172	112.8790	9,594,685	8,500,000	9,605,792		(57,041)			6.375	4.984	MN	67,734	525,938	06/17/2020	05/16/2038
718172-AM-1	PHILIP MORRIS IN Senior Unsecured				1.F FE	4,896,045	88.9160	4,445,802	5,000,000	4,911,804		3,153			4.375	4.520	MN	27,951	218,750	08/09/2018	11/15/2041
718172-AU-3	PHILIP MORRIS IN Senior Unsecured	C			1.F FE	2,023,440	82.0960	1,641,912	2,000,000	2,018,832		(684)			3.875	3.804	FA	27,986	77,500	04/01/2016	08/21/2042
718172-BD-0	PHILIP MORRIS IN Senior Unsecured				1.F FE	1,357,850	94.0200	940,201	1,000,000	1,318,390		(11,864)			4.875	2.779	MN	6,229	48,750	07/20/2020	11/15/2043
718172-CE-7	PHILIP MORRIS IN Senior Unsecured			2	1.F FE	970,760	94.6440	946,440	1,000,000	986,677		2,922			3.125	3.471	MS	10,330	31,250	01/29/2018	03/02/2028
718172-CH-0	PHILIP MORRIS IN Senior Unsecured			2	1.F FE	11,859,318	99.1380	11,896,586	12,000,000	11,973,093		79,039			2.875	3.560	MN	57,500	345,000	08/24/2022	05/01/2024
718172-CN-7	PHILIP MORRIS IN Senior Unsecured			2	1.F FE	4,981,050	95.6310	4,781,542	5,000,000	4,992,239		5,714			1.500	1.618	MN	12,500	75,000	01/13/2022	05/01/2025
718172-CR-8	PHILIP MORRIS IN Senior Unsecured			2	1.F FE	3,957,463	91.7440	3,669,764	4,000,000	3,980,297		8,292			0.875	1.089	MN	5,833	35,000	05/14/2021	05/01/2026
718172-CS-6	PHILIP MORRIS IN Senior Unsecured	C		2	1.F FE	1,921,103	82.3620	1,647,233	2,000,000	1,941,220		7,884			1.750	2.216	MN	5,833	35,000	05/27/2021	11/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718172-CV-9	PHILIP MORRIS IN Senior Unsecured			2	1.F FE	9,951,300	101.7950	10,179,487	10,000,000	9,961,173		8,816			5.125	5.237	MN	62,639	512,500	11/15/2022	11/17/2027
718172-CW-7	PHILIP MORRIS IN Senior Unsecured			2	1.F FE	4,995,700	104.9890	5,249,430	5,000,000	4,996,283		520			5.625	5.640	MN	34,375	281,250	11/15/2022	11/17/2029
718546-AH-7	PHILLIPS 66 Senior Unsecured	C			2.A FE	40,165,482	107.9100	33,775,714	31,300,000	38,716,660		(277,204)			5.875	4.014	MN	306,479	1,838,875	06/17/2020	05/01/2042
718546-AR-5	PHILLIPS 66 Senior Unsecured			2	2.A FE	3,996,000	97.3430	3,893,703	4,000,000	3,998,163		395			3.900	3.912	MS	45,933	156,000	02/26/2018	03/15/2028
718546-AV-6	PHILLIPS 66 Senior Unsecured			2	2.A FE	10,622,427	98.4630	9,846,306	10,000,000	10,238,424		(197,029)			3.850	1.810	AO	87,694	385,000	01/13/2022	04/09/2025
718546-AW-4	PHILLIPS 66 Senior Unsecured	RA		2	2.A FE	5,811,241	84.3870	4,919,746	5,830,000	5,816,657		1,758			2.150	2.186	JD	5,571	125,345	12/14/2020	12/15/2030
718546-AZ-7	PHILLIPS 66 Senior Unsecured			2	2.A FE	1,200,223	92.9400	1,115,281	1,200,000	1,200,108		(54)			1.300	1.295	FA	5,893	15,600	05/12/2021	02/15/2026
718547-AF-9	PHILLIPS 66 CO Senior Unsecured			2	2.A FE	1,999,272	96.9930	1,939,864	2,000,000	1,999,443		171			3.550	3.561	AO	17,750	35,500	05/02/2023	10/01/2026
718547-AH-5	PHILLIPS 66 CO Senior Unsecured	C		2	2.A FE	3,992,265	96.3360	3,853,447	4,000,000	3,993,386		1,121			3.750	3.793	MS	50,000	75,000	05/02/2023	03/01/2028
718547-AP-7	PHILLIPS 66 CO Senior Unsecured			2	2.A FE	5,466,168	93.5520	5,145,341	5,500,000	5,466,921		753			4.900	4.944	AO	67,375	134,750	05/02/2023	10/01/2046
718547-AT-9	PHILLIPS 66 CO Senior Unsecured			2	2.A FE	19,942,805	100.9700	19,964,885	19,773,000	19,928,988		(13,817)			4.950	4.723	JD	81,564	266,200	12/26/2023	12/01/2027
720186-AG-0	PIEDMONT NAT GAS Senior Unsecured			2	2.A FE	3,546,557	89.8540	3,144,874	3,500,000	3,540,577		(1,312)			4.650	4.558	FA	67,813	162,750	10/23/2018	08/01/2043
724060-AA-6	PIPELINE FUNDING SR SECD BDS	C			2.B FE	14,286,800	106.3350	15,191,813	14,286,800	14,286,800					7.500	7.501	JJ	494,085		10/15/2009	01/15/2030
72650R-AM-4	PLAINS ALL AMER Senior Unsecured				2.B FE	5,183,550	105.6470	5,282,330	5,000,000	5,118,238		(6,109)			6.700	6.420	MN	42,806	335,000	12/22/2006	05/15/2036
73020*-AL-7	PNG COMPANIES LLC SR SECD NTS SER 17-C-3				1.F FE	15,000,000	88.6890	13,303,357	15,000,000	15,000,000					3.630	3.630	JD	19,663	544,500	12/18/2017	12/18/2032
73102Q-AA-4	POLAR TANKERS INC Senior Unsecured	C			1.F FE	6,543,523	103.2580	6,756,727	6,543,523	6,543,523					5.951	5.950	MN	55,166	389,492	05/07/2007	05/10/2037
731572-AB-9	RALPH LAUREN Senior Unsecured	C		2	1.G FE	8,454,665	90.6450	7,614,141	8,400,000	8,438,882		(6,148)			2.950	2.863	JD	11,013	247,800	05/05/2021	06/15/2030
73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS				1.F	6,985,367	105.1960	7,348,347	6,985,367	6,985,367					6.000	6.075	MON	18,628	69,854	06/26/2008	06/15/2033
736508-G*-7	Portland General Electric Comp 1ST MTG				1.F	6,000,000	108.1010	6,486,049	6,000,000	6,000,000					6.260	6.260	MN	62,600	375,600	05/24/2006	05/01/2031
736508-K*-2	Portland General Electric Comp 1ST MTG				1.F	5,000,000	100.9850	5,049,239	5,000,000	5,000,000					5.430	5.430	MN	43,742	271,500	11/03/2009	05/03/2040
736508-Q8-4	Portland General Electric Comp 1ST MTG				1.F	5,000,000	84.2350	4,211,761	5,000,000	5,000,000					4.300	4.300	AO	45,389	215,000	01/30/2019	04/15/2049
736508-S#-0	Portland General Electric Comp 1ST MTG				1.F	8,000,000	81.8520	6,548,140	8,000,000	8,000,000					2.100	2.100	MS	42,467	168,000	07/15/2021	09/30/2031
736508-S*-4	Portland General Electric Comp 1ST MTG				1.F	8,000,000	80.8290	6,466,294	8,000,000	8,000,000					2.320	2.320	JD	10,827	185,600	11/18/2020	12/10/2032
736508-T*-3	Portland General Electric Comp 1ST MTG				1.F	10,000,000	77.7320	7,773,203	10,000,000	10,000,000					2.200	2.200	JJ	101,444	220,000	07/15/2021	01/15/2034
737679-DE-7	POTOMAC ELEC PWR Secured			2	1.F FE	10,203,200	89.3820	8,938,210	10,000,000	10,168,437		(5,946)			4.150	4.021	MS	122,194	415,000	05/15/2017	03/15/2043
74005P-BD-5	PRAXAIR INC Senior Unsecured	C		2	1.F FE	2,737,400	83.7080	2,092,712	2,500,000	2,707,302		(8,399)			3.550	2.961	MN	13,313	88,750	04/03/2020	11/07/2042
740189-AH-8	PRECISION CASTPARTS CORP Senior Unsecured			2	1.C FE	4,744,800	87.3010	4,365,027	5,000,000	4,795,858		6,879			3.900	4.214	JJ	89,917	195,000	05/14/2015	01/15/2043
740816-AD-5	PRESIDENT AND FELLOWS OF HARVA Unsecured				1.A FE	2,748,100	110.2410	2,204,830	2,000,000	2,500,862		(25,679)			5.625	3.445	AO	28,125	112,500	07/18/2012	10/01/2038
74170*-BE-8	PRIME PROPERTY FUND LLC SR NTS SER CC				1.G	8,000,000	78.3830	6,270,628	8,000,000	8,000,000					2.560	2.560	AO	44,373	204,800	09/22/2020	10/13/2032
74170*-BF-5	PRIME PROPERTY FUND LLC SR NTS SER DD				1.G	6,000,000	73.4170	4,404,998	6,000,000	6,000,000					2.710	2.710	AO	35,230	162,600	09/22/2020	10/13/2035
74170*-BH-1	PRIME PROPERTY FUND LLC SR NTS SER FF				1.G	5,000,000	78.2700	3,913,516	5,000,000	5,000,000					2.680	2.680	MS	36,106	134,000	03/03/2021	03/24/2033
74170*-BJ-7	PRIME PROPERTY FUND LLC SR NTS SER GG				1.G	12,000,000	73.7580	8,850,938	12,000,000	12,000,000					2.830	2.830	MS	91,503	339,600	03/03/2021	03/24/2036
74251V-AA-0	PRINCIPAL FINL Senior Unsecured	RA			1.G FE	41,638,906	107.3630	45,253,311	42,150,000	41,775,927		16,666			6.050	6.146	AO	538,349	2,550,075	11/04/2009	10/15/2036
74251V-AN-2	PRINCIPAL FINL Senior Unsecured	C		2	1.G FE	6,060,674	85.0430	5,187,631	6,100,000	6,068,171		629			4.300	4.333	MN	33,516	262,300	07/18/2019	11/15/2046
74251V-AT-9	PRINCIPAL FINL Senior Unsecured			2	1.G FE	17,980,380	102.5540	18,459,659	18,000,000	17,981,854		1,474			5.375	5.389	MS	284,875	502,563	03/06/2023	03/15/2033
74251V-AU-6	PRINCIPAL FINL Senior Unsecured			2	1.G FE	9,975,100	101.6230	10,162,277	10,000,000	9,975,520		420			5.500	5.517	MS	161,944	285,694	03/06/2023	03/15/2053
74256L-AU-3	PRINCIPAL LIFE II Senior Secured	RA			1.E FE	997,340	95.4470	954,469	1,000,000	999,317		283			3.000	3.031	AO	6,083	30,000	04/11/2016	04/18/2026
74264*-AG-1	Spring Renewables Holdco Llc SR NTS SER E				1.F	2,500,000	84.7470	2,118,674	2,500,000	2,500,000					2.720	2.719	JJ	31,356	68,000	07/15/2020	10/15/2030
74264*-AH-9	Spring Renewables Holdco Llc SR NTS SER FF				1.F	6,000,000	81.3580	4,881,471	6,000,000	6,000,000					2.820	2.819	JJ	78,020	169,200	07/15/2020	10/15/2032
742718-DB-2	PROCTER & GAMBLE Senior Unsecured	SD			1.D FE	5,265,800	116.0080	5,800,382	5,000,000	5,155,567		(10,539)			5.800	5.411	FA	109,556	290,000	04/28/2009	08/15/2034
742718-DF-3	PROCTER & GAMBLE Senior Unsecured	M			1.D FE	42,793,138	112.3350	44,456,426	39,575,000	41,696,578		(111,636)			5.550	4.990	MS	707,733	2,196,413	06/07/2011	03/05/2037
742718-FY-0	PROCTER & GAMBLE Senior Unsecured				1.D FE	13,361,042	99.2270	13,266,645	13,370,000	13,363,706		2,664			4.100	4.124	JJ	236,018	274,085	01/23/2023	01/26/2026
74276#-AH-1	Principal US Property Portfoli SR NTS SER B				1.G	8,000,000	80.8820	6,470,525	8,000,000	8,000,000					2.990	2.990	AO	57,142	239,200	01/27/2022	04/05/2034
743263-AE-5	PROGRESS ENERGY Senior Unsecured	C			2.B FE	4,210,643	115.5490	3,339,379	2,890,000	3,816,968		(115,374)			7.750	2.782	MS	74,658	223,975	06/17/2020	03/01/2031
743263-AG-0	PROGRESS ENERGY Senior Unsecured				2.B FE	5,098,450	113.7110	5,685,555	5,000,000	5,046,970		(4,408)			7.000	6.843	AO	59,306	350,000	02/08/2002	10/30/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743263-AP-0	PROGRESS ENERGY Senior Unsecured				2.B FE	1,564,791	105.4240	1,191,292	1,130,000	1,509,598		(9,183)			6.000	3.275	JD	5,650	33,900	10/28/2020	12/01/2039
743315-AL-7	PROGRESSIVE CORP Senior Unsecured				1.F FE	6,141,492	111.4600	6,433,495	5,772,000	5,965,726		(16,245)			6.250	5.763	JD	30,063	360,750	10/07/2009	12/01/2032
743315-AQ-6	PROGRESSIVE CORP Senior Unsecured	C			1.F FE	1,607,139	81.0320	1,620,641	2,000,000	1,617,330		9,876			3.700	5.206	JJ	31,861	74,000	12/20/2022	01/26/2045
743315-AS-2	PROGRESSIVE CORP Senior Unsecured			2	1.F FE	21,796,491	88.4180	19,451,916	22,000,000	21,804,065		4,533			4.125	4.183	AO	191,583	907,500	12/20/2022	04/15/2047
743315-AT-0	PROGRESSIVE CORP Senior Unsecured			2	1.F FE	3,966,920	89.3870	3,575,464	4,000,000	3,970,533		687			4.200	4.249	MS	49,467	168,000	03/09/2018	03/15/2048
743315-BB-8	PROGRESSIVE CORP Senior Unsecured				1.F FE	5,996,460	102.7800	6,166,811	6,000,000	5,996,835		375			4.950	4.957	JD	13,200	165,000	05/22/2023	06/15/2033
74340*-AN-4	Prologis Targeted US Logistics SR NTS SER 2020-C				1.G PL	11,000,000	85.8230	9,440,484	11,000,000	11,000,000					3.140	3.140	JJ	167,903	345,400	01/02/2020	01/06/2032
74340*-AP-9	Prologis Targeted US Logistics SR NTS SER 2020-D				1.G PL	14,000,000	81.5390	11,415,402	14,000,000	14,000,000					3.240	3.240	JJ	220,500	453,600	01/02/2020	01/06/2035
74340*-AX-2	Prologis Targeted US Logistics SR NTS SER 21-A				1.G PL	9,000,000	82.3840	7,414,573	9,000,000	9,000,000					2.320	2.320	AO	44,080	208,800	03/02/2021	03/30/2031
74340*-AY-0	Prologis Targeted US Logistics SR NTS SER 21-B				1.G PL	9,000,000	81.7750	7,359,739	9,000,000	9,000,000					2.320	2.320	JJ	96,280	208,800	03/02/2021	07/01/2031
74340*-AZ-7	Prologis Targeted US Logistics SR NTS SER 21-C				1.G PL	8,000,000	78.4300	6,274,426	8,000,000	8,000,000					2.420	2.420	AO	40,871	193,600	03/02/2021	03/30/2033
74340*-BA-1	Prologis Targeted US Logistics SR NTS SER 21-D				1.G PL	8,000,000	77.9170	6,233,327	8,000,000	8,000,000					2.420	2.420	JJ	89,271	193,600	03/02/2021	07/01/2033
74340X-BJ-9	PROLOGIS LP Senior Unsecured	C		2	1.G FE	1,975,640	88.7280	1,774,564	2,000,000	1,977,946		483			4.375	4.449	MS	25,764	87,500	06/11/2018	09/15/2048
74340X-BN-0	PROLOGIS LP Senior Unsecured			2	1.G FE	7,351,000	92.5310	7,402,514	8,000,000	7,457,514		106,514			2.125	4.361	AO	35,889	85,000	04/17/2023	04/15/2027
74340X-BQ-3	PROLOGIS LP Senior Unsecured	C		2	1.G FE	5,568,330	59.3840	3,563,015	6,000,000	5,600,576		10,349			2.125	2.465	AO	26,917	127,500	10/28/2020	10/15/2050
74340X-BR-1	PROLOGIS LP Senior Unsecured			2	1.G FE	2,325,194	80.9370	2,023,418	2,500,000	2,373,041		17,258			1.250	2.055	AO	6,597	31,250	03/05/2021	10/15/2030
74340X-BS-9	PROLOGIS LP Senior Unsecured	C		2	1.G FE	17,495,456	81.0400	14,587,261	18,000,000	17,620,514		48,086			1.625	1.937	MS	86,125	292,500	08/26/2021	03/15/2031
74340X-BT-7	PROLOGIS LP Senior Unsecured	C		2	1.G FE	9,966,500	100.6770	10,067,746	10,000,000	9,969,298		2,602			4.625	4.667	JJ	213,264	378,993	09/15/2022	01/15/2033
74340X-CE-9	PROLOGIS LP Senior Unsecured			2	1.G FE	21,282,664	101.4630	21,915,913	21,600,000	21,290,155		7,491			4.750	4.939	JD	45,600	671,333	09/14/2023	06/15/2033
74340X-CF-6	PROLOGIS LP Senior Unsecured				1.G FE	5,232,598	104.2530	5,681,775	5,450,000	5,233,477		880			5.250	5.520	JD	12,717	110,250	12/14/2023	06/15/2053
74340X-CH-2	PROLOGIS LP Senior Unsecured				1.G FE	8,719,620	103.3720	9,303,485	9,000,000	8,723,203		3,583			5.125	5.521	JJ	234,469		12/12/2023	01/15/2034
743756-AE-8	ST JOSEPH HLTH BDS SER 2018A	C		2	1.F FE	14,000,000	78.4750	10,986,483	14,000,000	14,000,000					3.930	3.930	AO	137,550	550,200	01/30/2018	10/01/2048
74382P-A#-4	PROVIDENCE ST JOSEPH HEALTH OB DIR OB SER 23C				1.F FE	95,000,000	98.9820	94,033,356	95,000,000	95,000,000					5.710	5.708	AO	1,356,125	3,314,972	02/08/2023	10/01/2043
744320-AV-4	PRUDENTIAL FIN Junior Subordinated			2	2.B FE	8,500,000	98.6780	8,387,641	8,500,000	8,500,000					5.375	5.375	MN	58,378	456,875	05/13/2015	05/15/2045
744320-AW-2	PRUDENTIAL FIN Junior Subordinated	C		2	2.B FE	15,421,606	93.3260	14,465,473	15,500,000	15,357,255		(5,355)			4.500	4.289	MS	205,375	427,500	03/09/2023	09/15/2047
744320-AY-8	PRUDENTIAL FIN Senior Unsecured	C		2	1.G FE	5,640,811	82.0990	4,104,939	5,000,000	5,584,415		(16,559)			3.905	3.193	JD	13,017	195,250	07/07/2020	12/07/2047
744320-BJ-0	PRUDENTIAL FIN Junior Subordinated			2	2.B FE	1,999,660	93.9550	1,879,100	2,000,000	2,006,137		970			5.125	4.521	FA	35,021	102,500	02/24/2022	03/01/2052
744320-BK-7	PRUDENTIAL FIN Junior Subordinated			2	2.B FE	3,500,000	99.7390	3,490,877	3,500,000	3,500,000					6.000	5.997	MS	70,000	218,167	08/08/2022	09/01/2052
744320-BL-5	PRUDENTIAL FIN Junior Subordinated	C		2	2.B FE	20,000,000	104.3130	20,862,500	20,000,000	20,000,000					6.750	6.747	MS	450,000	690,000	02/22/2023	03/01/2053
744320-AH-8	PRUDENTIAL FIN Senior Unsecured	C			1.G FE	12,637,080	97.8010	11,247,069	11,500,000	12,310,049		(57,362)			5.400	4.567	JD	31,050	621,000	10/06/2016	06/13/2035
744320-BD-6	PRUDENTIAL FIN Senior Unsecured	C			1.G FE	7,935,024	115.6970	6,941,837	6,000,000	7,510,350		(78,762)			6.625	4.211	JD	33,125	397,500	07/18/2019	12/01/2037
744320-BQ-7	PRUDENTIAL FIN Senior Unsecured	C			1.G FE	2,319,452	108.2990	1,914,727	1,768,000	2,263,765		(9,125)			6.200	3.895	MN	14,006	78,616	12/22/2021	11/15/2040
744320-BU-8	PRUDENTIAL FIN Senior Unsecured	C			1.G FE	2,351,580	103.5820	2,071,633	2,000,000	2,285,816		(10,112)			5.800	4.617	MN	14,500	116,000	06/20/2016	11/16/2041
744320-BY-0	PRUDENTIAL FIN Senior Unsecured				1.G FE	6,845,280	97.0700	5,992,105	6,173,000	6,733,096		(17,674)			5.100	4.405	FA	118,933	314,823	10/05/2016	08/15/2043
744320-CA-1	PRUDENTIAL FIN Senior Unsecured				1.G FE	8,962,250	93.1660	7,919,137	8,500,000	8,887,323		(11,755)			4.600	4.263	MN	49,961	391,000	09/13/2016	05/15/2044
744320-CE-3	PRUDENTIAL FIN Senior Unsecured	C		2	1.G FE	2,992,890	88.9270	2,667,825	3,000,000	2,993,479		132			4.350	4.364	FA	45,675	130,500	02/20/2019	02/25/2050
744320-CF-0	PRUDENTIAL FIN Senior Unsecured			2	1.G FE	993,180	79.3090	793,090	1,000,000	993,713		132			3.700	3.737	MS	11,100	37,000	09/10/2019	03/13/2051
744448-CM-1	PUBLIC SERV COLO Secured	C		2	1.F FE	1,823,808	72.3280	1,518,895	2,100,000	1,852,878		6,369			3.550	4.379	JD	3,313	74,550	01/18/2019	06/15/2046
744448-CV-1	PUBLIC SERV COLO Secured	C		2	1.E FE	6,098,592	82.3540	5,105,924	6,200,000	6,123,247		7,734			1.875	2.055	JD	5,167	101,250	05/26/2021	06/15/2031
744538-AA-7	PUB SVC NEW HAMP 1ST MTG				1.E FE	2,993,070	102.3700	3,071,089	3,000,000	2,995,920		257			5.600	5.616	AO	42,000	168,000	09/28/2005	10/05/2035
744560-AR-7	PUBLIC SERVICE Senior Secured	C			1.F FE	5,422,400	105.5580	5,277,918	5,000,000	5,279,507		(14,220)			5.800	5.213	MN	48,333	290,000	05/06/2010	05/01/2037
744560-AZ-9	PUBLIC SERVICE Secured			2	1.F FE	1,288,451	86.3860	1,036,626	1,200,000	1,275,796		(3,026)			3.950	3.472	MN	7,900	47,400	07/19/2019	05/01/2042
744560-BQ-8	PUBLIC SERVICE Secured			2	1.F FE	463,112	83.7270	418,636	500,000	467,291		874			3.800	4.259	MS	6,333	19,000	10/23/2018	03/01/2046
744560-BT-2	PUBLIC SERVICE Secured			2	1.F FE	2,691,627	80.6060	2,418,192	3,000,000	2,722,031		6,631			3.600	4.219	JD	9,000	108,000	01/18/2019	12/01/2047
744573-AQ-9	PUBLIC SERVICE Senior Unsecured			2	2.B FE	3,992,640	82.1200	3,284,782	4,000,000	3,994,996		710			1.600	1.620	FA	24,178	64,000	08/12/2020	08/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744573-AX-4	PUBLIC SERVICE Senior Unsecured				2.B FE	22,437,675	107.5680	24,202,771	22,500,000	22,438,970		1,295			6.125	6.162	AO	333,047		10/02/2023	10/15/2033
74460W-AD-9	PUBLIC STORAGE Senior Unsecured	C		2	1.F FE	2,641,650	90.0820	2,702,450	3,000,000	2,730,522		55,702			1.850	4.136	MN	9,250	55,500	05/18/2022	05/01/2028
74460W-AF-4	PUBLIC STORAGE Senior Unsecured				1.F FE	2,464,975	103.4320	2,585,809	2,500,000	2,466,365		1,390			5.125	5.434	JJ	55,165		10/11/2023	01/15/2029
74460W-AG-2	PUBLIC STORAGE Senior Unsecured				1.F FE	3,604,288	103.5690	3,935,639	3,800,000	3,606,743		2,455			5.100	5.797	FA	80,750		11/16/2023	08/01/2033
74460W-AH-0	PUBLIC STORAGE Senior Unsecured				1.F FE	11,841,783	105.0320	12,690,961	12,083,000	11,842,947		1,165			5.350	5.484	FA	278,329		12/12/2023	08/01/2053
745332-BU-9	PUGET SOUND ENER Senior Secured	RA			1.F FE	5,000,250	101.4060	5,070,276	5,000,000	5,000,250					5.483	5.482	JD	22,846	274,150	09/21/2005	06/01/2035
745332-BX-3	PUGET SOUND ENER Senior Secured	C			1.F FE	4,189,823	107.9040	4,388,465	4,067,000	4,147,546		(3,893)			6.274	6.054	MS	75,132	255,164	04/02/2007	03/15/2037
745332-CC-8	PUGET SOUND ENER Senior Secured	RA			1.F FE	3,532,860	99.4880	2,777,693	2,792,000	3,421,618		(26,676)			5.764	3.901	JJ	74,207	160,931	07/18/2019	07/15/2040
745332-CG-9	PUGET SOUND ENER Senior Secured			2	1.F FE	4,738,050	85.9840	3,869,289	4,500,000	4,701,649		(6,098)			4.300	3.982	MN	22,038	193,500	04/25/2017	05/20/2045
745332-CL-8	PUGET SOUND ENER Secured			2	1.F FE	7,499,775	104.1410	7,810,538	7,500,000	7,499,983		208			5.448	5.448	JD	34,050	219,055	05/15/2023	06/01/2053
745867-AM-3	PULTEGROUP INC Senior Unsecured				2.B FE	1,430,828	118.0630	1,511,200	1,280,000	1,420,926		(9,902)			7.875	6.183	JD	4,480	100,800	03/09/2023	06/15/2032
745867-AW-1	PULTEGROUP INC Senior Unsecured			2	2.B FE	2,989,814	101.2800	2,942,169	2,905,000	2,921,652		(8,946)			5.500	5.169	MS	53,258	131,313	03/09/2023	03/01/2026
745867-AX-9	PULTEGROUP INC Senior Unsecured	RA		2	2.B FE	9,010,000	100.5390	9,048,522	9,000,000	9,003,313		(1,051)			5.000	4.986	JJ	207,500	450,000	08/15/2016	01/15/2027
74736K-AH-4	QORVO INC Senior Unsecured			2	2.C FE	2,652,924	95.1960	2,503,648	2,630,000	2,643,091		(3,124)			4.375	4.231	AO	24,291	115,063	08/28/2020	10/15/2029
74762E-AG-7	QUANTA SERVICES Senior Unsecured				2.C FE	20,572,668	96.4290	19,894,176	20,631,000	20,609,835		27,207			0.950	1.087	AO	48,999	195,995	10/04/2022	10/01/2024
74762E-AH-5	QUANTA SERVICES Senior Unsecured			2	2.C FE	11,716,734	82.7880	11,590,334	14,000,000	11,744,056		23,630			2.350	4.736	JJ	151,706	82,250	12/12/2023	01/15/2032
74762E-AJ-1	QUANTA SERVICES Senior Unsecured			2	2.C FE	596,880	73.6600	441,961	600,000	597,147		119			3.050	3.085	AO	4,575	18,300	11/10/2021	10/01/2041
74834L-AQ-3	QUEST DIAGNOSTIC Senior Unsecured				2.B FE	1,216,322	98.6250	1,233,798	1,251,000	1,225,706		919			5.750	5.947	JJ	30,172	71,933	11/12/2009	01/30/2040
74834L-AY-6	QUEST DIAGNOSTIC Senior Unsecured			2	2.B FE	213,947	91.6690	152,170	166,000	209,232		(1,483)			4.700	3.004	MS	1,972	7,802	09/15/2020	03/30/2045
74834L-BB-5	QUEST DIAGNOSTIC Senior Unsecured	RA		2	2.B FE	6,603,720	89.4220	5,365,342	6,000,000	6,418,985		(62,841)			2.950	1.766	JD	492	177,000	12/30/2020	06/30/2030
74834L-BC-3	QUEST DIAGNOSTIC Senior Unsecured			2	2.B FE	1,170,929	87.3240	934,370	1,070,000	1,143,073		(9,360)			2.800	1.791	JD	83	29,960	12/18/2020	06/30/2031
74834L-BD-1	QUEST DIAGNOSTIC Senior Unsecured				2.B FE	11,993,640	110.9640	13,315,676	12,000,000	11,993,867		227			6.400	6.406	MN	128,000		10/30/2023	11/30/2033
74837H-D*-4	QUESTAR GAS COMPANY SR NTS SER A				1.G	15,000,000	82.4530	12,368,015	15,000,000	15,000,000					2.210	2.210	FA	124,313	331,500	06/11/2021	08/16/2031
74837H-D@-2	QUESTAR GAS COMPANY SR NTS SER B				1.G	25,000,000	67.5000	16,875,104	25,000,000	25,000,000					3.150	3.150	FA	295,313	787,500	06/11/2021	08/16/2051
749868-AX-9	RREEF AMERICA REIT II INC SR NTS SER A				1.G	5,000,000	94.7370	4,736,872	5,000,000	5,000,000					4.140	4.140	FA	69,575	207,000	05/31/2018	08/31/2029
750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS				2.A	9,684,796	82.0140	7,942,913	9,684,796	9,684,796					3.744	3.773	MON	21,152	386,810	02/11/2020	02/10/2049
75086#-AA-3	RAINIER GSA PORTFOLIO I LLC LSE REV BDS 15-A				1.F	7,546,296	98.7760	7,453,915	7,546,296	7,546,296					4.820	4.868	MON	16,166	363,731	07/01/2015	06/15/2036
75144*-AM-1	RPT REALTY LP SR GTD NTS				2.C FE	7,017,500	91.3170	6,392,188	7,000,000	7,012,794		(2,341)			3.640	3.599	MN	21,941	254,800	10/19/2021	11/30/2028
75144*-AP-4	RPT REALTY LP SR GTD NTS SER B				2.C FE	5,000,000	96.4140	4,820,678	5,000,000	5,000,000					4.570	4.570	JD	6,347	228,500	12/21/2017	12/21/2027
75513E-CG-4	UNITED TECH CORP Senior Unsecured			2	2.A FE	1,952,080	99.5420	1,990,836	2,000,000	1,992,487		35,815			3.200	5.074	MS	18,844	64,000	11/09/2022	03/15/2024
75513E-CH-2	UNITED TECH CORP Senior Unsecured			2	2.A FE	7,949,232	96.4910	6,947,378	7,200,000	7,616,323		(136,758)			3.500	1.493	MS	74,200	252,000	07/13/2021	03/15/2027
75513E-CK-5	UNITED TECH CORP Senior Unsecured	C		2	2.A FE	4,980,028	87.6480	4,382,407	5,000,000	4,981,590		448			4.350	4.375	AO	45,917	217,500	12/08/2020	04/15/2047
75513E-CN-9	UNITED TECH CORP Senior Unsecured	C		2	2.A FE	1,999,660	83.4040	1,668,084	2,000,000	1,999,698		9			2.375	2.377	MS	13,986		11/01/2021	03/15/2032
75513E-CR-0	UNITED TECH CORP Senior Unsecured			2	2.A FE	2,376,450	101.9880	2,549,703	2,500,000	2,378,727		2,277			5.150	5.841	FA	44,347		10/11/2023	02/27/2033
75513E-CW-9	UNITED TECH CORP Senior Unsecured				2.A FE	2,112,020	108.6100	2,172,209	2,000,000	2,111,622		(398)			6.100	5.382	MS	17,961		12/12/2023	03/15/2034
75513E-CX-7	UNITED TECH CORP Senior Unsecured				2.A FE	3,985,000	115.8990	4,635,948	4,000,000	3,985,000					6.400	6.429	MS	37,689		11/06/2023	03/15/2054
756109-AX-2	REALTY INCOME Senior Unsecured			2	1.G FE	1,116,070	90.8720	908,720	1,000,000	1,079,665		(10,851)			3.250	1.990	JJ	14,986	32,500	07/22/2020	01/15/2031
756109-BA-1	REALTY INCOME Senior Unsecured	C		2	1.G FE	2,949,128	77.7660	2,332,984	3,000,000	2,960,570		3,872			1.800	1.957	MS	15,900	54,000	01/12/2021	03/15/2033
756109-BP-8	REALTY INCOME Senior Unsecured			2	1.G FE	2,996,370	105.4530	3,163,599	3,000,000	2,996,712		282			5.625	5.641	AO	36,563	168,750	10/03/2022	10/13/2032
756109-BQ-6	REALTY INCOME Senior Unsecured			2	1.G FE	15,938,880	99.9400	15,990,325	16,000,000	15,957,566		18,686			5.050	5.189	JJ	377,067	404,000	01/09/2023	01/13/2026
756109-BS-2	REALTY INCOME Senior Unsecured			2	1.G FE	3,957,960	100.6930	4,027,726	4,000,000	3,963,091		5,131			4.700	4.912	JD	8,356	125,856	04/05/2023	12/15/2028
756109-BT-0	REALTY INCOME Senior Unsecured			2	1.G FE	7,841,600	100.1020	8,008,182	8,000,000	7,851,711		10,111			4.900	5.148	JJ	279,844		04/05/2023	07/15/2033
75702@-AA-9	RED ROCK HARNETT LLC SECD NT				1.D	8,724,301	98.8340	8,622,604	8,724,301	8,724,301					4.990	5.042	MON	25,395	435,343	03/28/2012	06/10/2038
759351-AM-1	REINSURANCE GRP Senior Unsecured	C		2	2.A FE	16,197,657	97.2170	15,554,715	16,000,000	16,114,591		(44,508)			3.950	3.640	MS	186,089	632,000	02/11/2022	09/15/2026
759351-AP-4	REINSURANCE GRP Senior Unsecured	C		2	2.A FE	18,899,680	89.9090	17,082,640	19,000,000	18,931,799		9,366			3.150	3.212	JD	26,600	598,500	06/04/2020	06/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759351-AR-0	REINSURANCE GRP Senior Unsecured				2.A FE	1,494,585	105.0480	1,575,725	1,500,000	1,495,060		475			6.000	6.043	MS	50,750		06/05/2023	09/15/2033
760759-AN-0	REPUBLIC SVCS Senior Unsecured			2	2.A FE	14,549,973	107.7310	15,680,189	14,555,000	14,551,027		93			5.700	5.702	MN	106,009	829,635	05/06/2011	05/15/2041
760759-AX-8	REPUBLIC SVCS Senior Unsecured	C		2	2.A FE	11,767,380	81.2430	11,374,047	14,000,000	12,103,804		220,842			1.450	3.564	FA	76,689	203,000	06/17/2022	02/15/2031
760759-BA-7	REPUBLIC SVCS Senior Unsecured	C		2	2.A FE	1,995,880	83.6540	1,673,075	2,000,000	1,996,552		87			2.375	2.396	MS	13,986		11/01/2021	03/15/2033
760759-BC-3	REPUBLIC SVCS Senior Unsecured			2	2.A FE	7,343,275	102.3520	7,676,424	7,500,000	7,346,696		3,421			5.000	5.258	AO	93,750	127,083	10/11/2023	04/01/2034
760759-BH-2	REPUBLIC SVCS Senior Unsecured				2.A FE	19,886,400	102.1560	20,431,270	20,000,000	19,886,809		409			5.000	5.073	JD	52,778		12/07/2023	12/15/2033
76169#-AL-7	REYES HOLDINGS LLC SR SECD NTS SER 18A-B				1.G PL	4,000,000	98.9970	3,959,878	4,000,000	4,000,000					4.410	4.410	JD	8,820	176,400	12/13/2018	12/13/2025
76169#-AQ-6	REYES HOLDINGS LLC SR SECD NTS SER 18A-F				1.G PL	6,000,000	98.9590	5,937,528	6,000,000	6,000,000					4.700	4.700	JD	14,100	282,000	12/13/2018	12/13/2030
761713-AZ-9	REYNOLDS AMERICA Senior Unsecured				2.B FE	15,895,731	97.1990	12,519,198	12,880,000	15,455,093		(80,781)			6.150	4.585	MS	233,235	792,120	08/06/2020	09/15/2043
761713-BA-3	REYNOLDS AMERICA Senior Unsecured	C		2	2.B FE	1,991,160	98.1540	1,963,084	2,000,000	1,993,614		378			5.700	5.738	FA	43,067	114,000	06/09/2015	08/15/2035
761713-BB-1	REYNOLDS AMERICA Senior Unsecured			2	2.B FE	11,495,635	93.9930	10,057,297	10,700,000	11,368,320		(18,929)			5.850	5.334	FA	236,470	625,950	03/29/2016	08/15/2045
761713-BG-0	REYNOLDS AMERICA Senior Unsecured	RA		2	2.B FE	6,978,790	98.9050	6,923,347	7,000,000	6,996,320		2,409			4.450	4.488	JD	16,440	311,500	06/09/2015	06/12/2025
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021				1.G Z	24,537,544	75.7810	18,594,907	24,537,544	24,537,544					3.310	3.309	JJ	406,096	812,193	10/22/2021	07/01/2051
771196-BX-9	ROCHE HLDGS INC Senior Unsecured			2	1.C FE	12,092,454	84.2410	12,636,180	15,000,000	12,178,333		85,879			2.076	4.969	JD	15,570	155,700	09/14/2023	12/13/2031
771196-BY-7	ROCHE HLDGS INC Senior Unsecured			2	1.C FE	2,200,071	67.5220	2,532,089	3,750,000	2,205,100		5,029			2.607	5.514	JD	4,888	48,881	10/12/2023	12/13/2051
773903-AJ-8	ROCKWELL AUTOMAT Senior Unsecured			2	1.G FE	5,990,820	90.2880	5,417,290	6,000,000	5,991,643		184			4.200	4.209	MS	84,000	252,000	02/27/2019	03/01/2049
778296-AE-3	ROSS STORES INC Senior Unsecured	C		2	2.A FE	1,340,840	96.4980	964,978	1,000,000	1,315,973		(7,374)			5.450	3.566	AO	11,506	54,500	06/17/2020	04/15/2050
778296-AF-0	ROSS STORES INC Senior Unsecured			2	2.A FE	994,375	91.7240	917,245	1,000,000	997,615		269			0.875	0.981	AO	1,847	4,375	10/23/2020	04/15/2026
778296-AG-8	ROSS STORES INC Senior Unsecured			2	2.A FE	6,285,880	82.3790	6,590,359	8,000,000	6,301,614		15,734			1.875	5.441	AO	31,667		12/12/2023	04/15/2031
78349A-AB-9	RWJ BARNABAS HEALTH INC REV BDS SER 2016			2	1.D FE	1,864,450	84.5540	1,691,072	2,000,000	1,878,784		3,110			3.949	4.375	JJ	39,490	78,980	01/18/2019	07/01/2046
78387G-AM-5	AT&T INC Senior Unsecured	RA			2.B FE	9,141,760	107.0670	8,565,366	8,000,000	8,762,204		(53,516)			6.450	5.254	JD	22,933	516,000	06/04/2015	06/15/2034
78412D-A#-6	SEMCO ENERGY INC GTD 1ST MTG SER				1.E	2,560,000	86.4680	2,213,579	2,560,000	2,560,000					2.450	2.450	AO	12,196	129,360	04/21/2020	04/21/2030
78412D-B@-7	SEMCO ENERGY INC SEMCO ENERGY INC 2.45% 4/21/20				1.E Z	5,440,000	90.6670	4,932,291	5,440,000	5,440,000					2.450	2.450	AO	25,916	66,640	03/29/2023	04/21/2030
78433L-AA-4	SCE REC FUND Senior Secured				1.A FE	3,836,152	85.3640	3,284,934	3,848,158	3,839,619		1,052			0.861	0.918	MN	4,234	33,133	02/24/2021	11/15/2031
78433L-AB-2	SCE REC FUND Senior Secured				1.A FE	2,527,517	76.9740	1,962,830	2,550,000	2,531,491		203			1.942	2.014	MN	6,328	24,761	03/16/2021	05/15/2038
78433L-AG-1	SCE REC FUND Senior Secured				1.A FE	14,455,089	98.4450	14,231,648	14,456,389	14,456,389		1,300			4.697	4.697	JD	30,179	430,044	04/19/2023	06/15/2040
78433L-AH-9	SCE REC FUND Senior Secured				1.A FE	9,998,938	100.5250	10,052,500	10,000,000	10,000,000		1,062			5.112	5.112	JD	22,720	323,760	04/19/2023	12/15/2047
78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS				1.G	7,986,006	93.1460	7,438,612	7,986,006	7,986,006					4.340	4.379	MON	15,404	346,593	03/23/2018	03/15/2038
784558-AA-2	SH 130 Concession Co LLC SR SECD				2.A PL	26,000,000	109.3460	28,429,903	26,000,000	26,000,000					6.850	6.850	MJSD	4,947	351,253	10/13/2023	12/30/2038
784558-AB-0	SH 130 Concession Co LLC SR SECD				2.A PL	24,000,000	114.7840	27,548,183	24,000,000	24,000,000					7.020	7.082	MJSD	4,680	332,280	10/13/2023	12/30/2053
78486Q-AE-1	SVB FINANCIAL GR Senior Unsecured			2	6. *	13,380,955	66.6880	15,344,127	23,009,000	13,381,073		512	9,211,359		3.125	3.504	JD			03/30/2023	06/05/2030
78486Q-AF-8	SVB FINANCIAL GR Senior Unsecured			2	6. *	4,546,885	66.8750	5,323,250	7,960,000	4,546,885		2,292	3,334,849		1.800	1.937	FA		71,640	08/26/2021	02/02/2031
78486Q-AH-4	SVB FINANCIAL GR Senior Unsecured			2	6. *	5,409,450	66.8750	6,018,750	9,000,000	5,409,450		362	3,582,705		2.100	2.118	MN			05/06/2021	05/15/2028
78488@-AG-0	SVF HOLDING REAL ESTATE INVEST SR GTD NTS SER A				2.A	5,000,000	98.6700	4,933,483	5,000,000	5,000,000					4.110	4.110	FA	77,633	205,500	08/01/2018	08/15/2024
78512*-AA-5	S&E REPLACEMENT POWER LLC SR SECD NTS				1.D PL	6,477,379	98.1190	6,355,524	6,477,379	6,477,379					4.120	4.157	MON	741	266,881	01/04/2017	05/31/2029
785592-AM-8	SABINE PASS LIQU Senior Secured				2.A FE	17,193,798	100.2230	17,238,320	17,200,000	17,194,421		623			5.625	5.647	MS	322,500		12/18/2023	03/01/2025
785592-AS-5	SABINE PASS LIQU Senior Secured			2	2.A FE	31,264,287	100.5110	31,359,404	31,200,000	31,251,288		(12,999)			5.000	4.928	MS	459,333	780,000	04/14/2023	03/15/2027
785592-AU-0	SABINE PASS LIQU Senior Secured				2.A FE	7,661,590	98.0750	7,846,008	8,000,000	7,691,519		29,928			4.200	5.234	MS	98,933	168,000	07/20/2023	03/15/2028
785592-AZ-9	SABINE PASS LIQU Senior Secured				2.A FE	15,691,960	105.6840	16,909,419	16,000,000	15,699,906		7,946			5.900	6.191	MS	277,956		12/12/2023	09/15/2037
785592-B*-6	SABINE PASS LIQU SR SECD NTS				2.A FE	65,000,000	85.3660	55,487,734	65,000,000	65,000,000					3.080	3.080	MS	589,478	2,002,000	07/12/2021	09/15/2037
79466L-AJ-3	SALESFORCE.COM Senior Unsecured			2	1.F FE	1,682,555	85.4450	1,708,891	2,000,000	1,712,800		30,245			1.950	4.191	JJ	17,983	19,500	01/19/2023	07/15/2031
79466L-AK-0	SALESFORCE.COM Senior Unsecured			2	1.F FE	2,373,718	76.5840	2,680,433	3,500,000	2,383,998		10,281			2.700	5.569	JJ	43,575		10/03/2023	07/15/2041
79466L-AL-8	SALESFORCE.COM Senior Unsecured	C		2	1.F FE	15,692,833	71.7450	17,218,680	24,000,000	15,716,808		23,975			2.900	5.290	JJ	320,933		12/12/2023	07/15/2051
79588T-AC-4	SAMMONS FINANCIA Senior Unsecured	M		2	2.A FE	18,489,640	95.0150	17,577,816	18,500,000	18,495,996		1,081			4.450	4.457	MN	112,053	823,250	05/09/2017	05/12/2027
797440-BV-5	SAN DIEGO G & E Secured			2	1.F FE	9,534,800	79.8440	7,984,395	10,000,000	9,581,262		10,078			3.750	4.023	JD	31,250	375,000	02/04/2019	06/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
806851-AG-6	SCHLUMBERGER HLD Senior Unsecured	C		2	2.A FE	320,791	98.5930	316,483	321,000	320,952		23			4.000	4.008	JD	357	12,840	12/10/2015	12/21/2025
806851-AH-4	SCHLUMBERGER HLD Senior Unsecured	RA		2	2.A FE	7,260,810	99.0470	6,933,275	7,000,000	7,169,168		(30,251)			4.300	3.767	MN	50,167	301,000	03/26/2021	05/01/2029
806851-AJ-0	SCHLUMBERGER HLD Senior Unsecured			2	2.A FE	1,962,168	99.2800	1,985,595	2,000,000	1,989,106		26,939			3.750	5.428	MN	12,500	75,000	02/28/2023	05/01/2024
806851-AK-7	SCHLUMBERGER HLD Senior Unsecured	RA		2	2.A FE	3,961,374	97.1870	3,815,558	3,926,000	3,944,079		(3,961)			3.900	3.779	MN	18,714	153,114	04/11/2019	05/17/2028
808513-BR-5	CHARLES SCHWAB Senior Unsecured			2	1.F FE	11,506,618	91.6010	11,633,361	12,700,000	11,623,882		81,167			1.150	4.984	MN	19,473	34,500	12/12/2023	05/13/2026
808513-CE-3	CHARLES SCHWAB Senior Unsecured				1.F FE	2,370,050	103.3710	2,584,270	2,500,000	2,372,114		2,064			5.853	6.539	MN	17,071	73,163	10/11/2023	05/19/2034
808513-CG-8	CHARLES SCHWAB Senior Unsecured				1.F FE	1,594,176	102.6570	1,642,505	1,600,000	1,594,701		525			5.875	6.011	FA	33,161		09/28/2023	08/24/2026
81211K-AY-6	SEALED AIR CORP SENIOR			2	3.B FE	1,016,250	94.4300	944,300	1,000,000	1,008,543		(2,125)			4.000	3.749	JD	3,333	40,000	02/25/2020	12/01/2027
81257@-AA-6	Seattle Arena Company LLC SR SECD NTS			2	2.C PL	30,000,000	79.5070	23,852,222	30,000,000	30,000,000					3.500	3.500	MS	265,417	1,050,000	08/27/2021	03/31/2046
816851-AP-4	SEMPRA Senior Unsecured				2.B FE	31,372,615	105.4920	27,955,361	26,500,000	30,501,140		(185,696)			6.000	4.588	AO	335,667	1,590,000	06/17/2020	10/15/2039
816851-BG-3	SEMPRA Senior Unsecured	C		2	2.B FE	14,023,923	95.4670	12,124,317	12,700,000	13,449,782		(194,048)			3.400	1.754	FA	179,917	431,800	12/21/2020	02/01/2028
816851-BH-1	SEMPRA Senior Unsecured	C		2	2.B FE	8,786,190	85.7130	7,714,163	9,000,000	8,829,196		8,570			3.800	3.974	FA	142,500	342,000	11/02/2018	02/01/2038
816851-BJ-7	SEMPRA Senior Unsecured			2	2.B FE	11,094,214	82.0690	9,848,240	12,000,000	11,155,027		17,414			4.000	4.469	FA	200,000	480,000	01/26/2023	02/01/2048
816851-BM-0	SEMPRA Junior Subordinated			2	2.C FE	1,667,000	85.8760	1,431,546	1,667,000	1,667,000					4.125	4.122	AO	17,191	68,764	11/15/2021	04/01/2052
816851-BR-9	SEMPRA Senior Unsecured				2.B FE	5,422,828	103.7660	5,810,877	5,600,000	5,425,575		2,747			5.500	5.924	FA	160,844		12/12/2023	08/01/2033
81685V-AA-1	SEMPRA INFRASTRU Senior Unsecured			2	2.C FE	4,945,150	82.4090	4,120,426	5,000,000	4,954,565		4,843			3.250	3.380	JJ	74,931	162,500	01/06/2022	01/15/2032
81728U-AA-2	SENSATA TECH INC SENIOR			2	3.B FE	2,067,217	93.2500	1,922,815	2,062,000	2,065,610		(517)			4.375	4.342	FA	34,080	90,213	07/06/2020	02/15/2030
817565-CD-4	SERVICE CORP Senior Unsecured			2	3.C FE	4,880,000	97.1340	4,856,680	5,000,000	4,908,415		20,387			4.625	5.143	JD	10,278	231,250	08/10/2022	12/15/2027
817826-AD-2	7-ELEVEN INC Senior Unsecured	C		2	2.B FE	11,838,095	87.6580	10,518,914	12,000,000	11,899,256		23,449			1.300	1.511	FA	61,100	156,000	05/27/2021	02/10/2028
819892-AL-4	SHARP HEALTHCARE BDS SER 2020B	C		2	1.D FE	5,834,000	65.1510	3,800,920	5,834,000	5,834,000					2.680	2.680	FA	65,146	156,351	09/17/2020	08/01/2050
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A				2.C FE	5,000,000	103.3200	5,166,002	5,000,000	5,000,000					6.950	7.010	JAJO	58,882	347,500	05/02/2011	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G				1.B FE	20,000,000	97.7360	19,547,193	20,000,000	20,000,000					4.480	4.505	JAJO	151,822		05/02/2011	04/30/2032
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF				4.B Z	52,000,000	100.0000	52,000,000	52,000,000	52,000,000					7.000	7.061	MJSD	30,333	309,111	12/11/2023	08/31/2027
826418-BE-4	SIERRA PAC POWER Secured	RA			1.F FE	5,474,300	110.5610	5,528,058	5,000,000	5,324,523		(15,205)			6.750	6.040	JJ	168,750	337,500	09/30/2009	07/01/2037
826418-BM-6	SIERRA PAC POWER Secured	C		2	1.F FE	5,319,003	95.2620	4,977,418	5,225,000	5,275,410		(23,668)			2.600	2.120	MN	22,642	135,850	01/13/2022	05/01/2026
828807-CV-7	SIMON PROP GP LP Senior Unsecured			2	1.G FE	9,726,020	97.7980	9,779,834	10,000,000	9,732,132		6,112			3.500	5.196	MS	116,667		12/18/2023	09/01/2025
828807-CY-1	SIMON PROP GP LP Senior Unsecured			2	1.G FE	1,994,740	96.1400	1,922,800	2,000,000	1,998,293		549			3.250	3.281	MN	5,597	65,000	11/15/2016	11/30/2026
828807-DC-8	SIMON PROP GP LP Senior Unsecured	C		2	1.G FE	3,254,826	96.0030	3,144,094	3,275,000	3,267,278		2,070			3.375	3.448	JD	4,913	110,531	05/22/2017	06/15/2027
828807-DE-4	SIMON PROP GP LP Senior Unsecured	C		2	1.G FE	9,921,400	95.4870	9,548,700	10,000,000	9,965,855		8,007			3.375	3.469	JD	28,125	337,500	11/30/2017	12/01/2027
828807-DL-8	SIMON PROP GP LP Senior Unsecured			2	1.G FE	7,896,880	90.1320	7,210,563	8,000,000	7,935,319		15,073			1.750	1.957	FA	58,333	140,000	05/27/2021	02/01/2028
828807-DX-2	SIMON PROP GP LP Senior Unsecured				1.G FE	3,952,240	117.8100	4,712,380	4,000,000	3,952,240					6.650	6.741	JJ	38,422		11/06/2023	01/15/2054
82894*-BA-4	JR SIMPLOT CO SR NTS SER B				2.C	4,000,000	94.7750	3,791,009	4,000,000	4,000,000					4.730	4.730	MN	31,533	189,200	02/01/2019	05/01/2031
83012A-AA-7	SIXTH STREET Senior Unsecured			2	2.C FE	1,802,600	91.5100	1,830,205	2,000,000	1,805,889		3,289			2.500	6.650	FA	20,833		12/12/2023	08/01/2026
830867-AA-5	DELTA/SKYMILES Senior Secured				2.B FE	15,684,294	98.7610	15,782,068	15,980,000	15,755,536		35,581			4.500	6.107	JAJO	141,823		06/28/2023	10/20/2025
830867-AB-3	DELTA/SKYMILES Senior Secured				2.B FE	101,885,057	98.5600	94,162,761	95,539,000	99,671,727		(1,135,015)			4.750	3.409	JAJO	895,015	4,538,103	08/01/2022	10/20/2028
832248-BB-3	SMITHFIELD FOODS Senior Unsecured			2	2.C FE	6,069,947	95.6490	5,099,055	5,331,000	5,821,324		(89,155)			5.200	3.194	AO	69,303	277,212	03/25/2021	04/01/2029
832248-BC-1	SMITHFIELD FOODS Senior Unsecured			2	2.C FE	47,703,316	82.1450	38,607,962	47,000,000	47,513,014		(70,811)			3.000	2.815	AO	297,667	1,410,000	12/23/2021	10/15/2030
83416W-AA-1	SOLAR STAR FUND SR SECD NTS SER A				2.B FE	19,290,087	99.3610	18,487,598	18,606,413	19,058,293		(35,917)			5.375	4.924	JD	2,778	1,000,095	04/12/2017	06/30/2035
837004-BW-9	SOUTH CAROL E&G Secured	C			1.F FE	7,667,030	104.2320	7,296,209	7,000,000	7,324,512		(27,573)			5.800	5.152	JJ	187,211	406,000	02/16/2005	01/15/2033
837004-CB-4	SOUTH CAROL E&G Secured	C			1.F FE	4,995,150	108.8270	5,441,328	5,000,000	4,996,706		146			6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
837004-CJ-7	SOUTH CAROL E&G Secured			2	1.F FE	9,158,065	95.2070	5,522,007	5,800,000	9,019,878		(41,568)			5.100	2.809	JD	24,650	295,800	07/22/2020	06/01/2065
838518-J@-8	SOUTH JERSEY INDUSTRIES INC SR NTS SER 23D				2.B Z	8,000,000	103.2130	8,257,078	8,000,000	8,000,000					6.330	6.330	FA	208,187		07/21/2023	08/03/2035
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09B				1.F	3,823,528	100.8970	3,857,823	3,823,528	3,823,528					5.410	5.409	JJ	103,426		11/19/2009	01/01/2028
84055*-AB-4	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09A				1.F	14,166,665	106.7180	15,118,391	14,166,665	14,166,665					5.980	5.979	JJ	423,583		11/19/2009	01/01/2040
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 13A				1.F	7,333,333	87.7160	6,432,495	7,333,333	7,333,333					3.300	3.300	MN	30,922	242,000	05/15/2013	11/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A				1.F	5,833,333	92.6260	5,403,183	5,833,333	5,833,333					4.160	4.159	FA	91,674	242,667	07/31/2018	08/15/2048
842400-EV-1	SOUTHERN CAL ED Secured				1.G FE	2,210,400	104.4390	2,088,771	2,000,000	2,116,914		(7,554)			5.750	5.062	AO	28,750	115,000	06/07/2005	04/01/2035
842400-FH-1	SOUTHERN CAL ED Secured	C			1.G FE	7,275,387	105.3620	6,001,399	5,696,000	7,051,112		(71,843)			5.950	3.759	FA	141,213	338,912	09/28/2020	02/01/2038
842400-FL-2	SOUTHERN CAL ED Secured				1.G FE	2,620,339	106.6330	2,132,658	2,000,000	2,534,747		(25,732)			6.050	3.730	MS	35,628	121,000	05/12/2021	03/15/2039
842400-FQ-1	SOUTHERN CAL ED Secured			2	1.G FE	683,600	90.3450	533,033	590,000	671,677		(1,920)			4.500	3.381	MS	8,850	13,275	10/28/2020	09/01/2040
842400-GG-2	SOUTHERN CAL ED Secured	C		2	1.G FE	17,946,167	81.8950	14,741,037	18,000,000	17,952,178		1,162			4.000	4.017	AO	180,000	720,000	10/23/2018	04/01/2047
842400-GJ-6	SOUTHERN CAL ED Secured			2	1.G FE	9,276,650	95.9520	9,595,183	10,000,000	9,413,505		123,456			3.650	5.235	MS	121,667	365,000	11/18/2022	03/01/2028
842400-GN-7	SOUTHERN CAL ED Secured			2	1.G FE	8,845,526	98.0500	8,167,585	8,330,000	8,549,498		(151,839)			3.700	1.805	FA	128,421	308,210	01/13/2022	08/01/2025
842400-GU-1	SOUTHERN CAL ED Secured			2	1.G FE	13,256,200	86.1120	11,194,583	13,000,000	13,170,092		(26,501)			2.250	2.017	JD	24,375	292,500	01/07/2022	06/01/2030
842400-HD-8	SOUTHERN CAL ED Secured			2	1.G FE	1,992,660	86.1270	1,722,533	2,000,000	1,994,357		683			2.500	2.542	JD	4,167	50,000	06/09/2021	06/01/2031
842400-HM-8	SOUTHERN CAL ED Secured	C		2	1.G FE	8,789,800	86.7680	7,809,098	9,000,000	8,810,681		17,968			2.750	3.023	FA	103,125	110,000	11/08/2022	02/01/2032
842400-HR-7	SOUTHERN CAL ED Secured			2	1.G FE	3,041,592	100.8720	3,026,146	3,000,000	3,041,048		(532)			5.450	5.355	JD	13,625	163,500	12/20/2022	06/01/2052
842400-HT-3	SOUTHERN CAL ED Secured				1.G FE	2,091,780	107.6500	2,153,003	2,000,000	2,091,410		(370)			5.950	5.295	MN	19,833		12/12/2023	11/01/2032
842400-HX-4	SOUTHERN CAL ED Secured			2	1.G FE	2,993,580	107.6200	3,228,601	3,000,000	2,993,692		112			5.875	5.890	JD	14,688	92,531	05/17/2023	12/01/2053
842434-QL-4	SOUTHERN CAL GAS Secured	C		2	1.D FE	1,497,236	87.7000	1,333,038	1,520,000	1,500,097		591			4.450	4.550	MS	19,916	67,640	10/23/2018	03/15/2044
84243Q-AH-6	SOUTHERN CAL GAS Senior Unsecured				1.F FE	1,000,000	102.4390	1,024,392	1,000,000	1,000,000					5.670	5.670	MS	18,900	56,700	01/12/1998	01/18/2028
842587-CW-5	SOUTHERN COMPANY (THE) Senior Unsecured	C		2	2.B FE	4,978,950	91.9770	4,598,852	5,000,000	4,985,100		885			4.250	4.281	JJ	106,250	212,500	05/19/2016	07/01/2036
842587-CX-3	SOUTHERN COMPANY (THE) Senior Unsecured	C		2	2.B FE	12,228,420	88.2030	10,584,371	12,000,000	12,193,238		(5,600)			4.400	4.283	JJ	264,000	528,000	09/26/2016	07/01/2046
842587-DJ-3	SOUTHERN COMPANY (THE) Junior Subordinated			2	2.C FE	2,000,000	91.2500	1,825,000	2,000,000	2,000,000					3.750	3.747	MS	22,083	75,000	05/03/2021	09/15/2051
842587-DM-6	SOUTHERN COMPANY (THE) Senior Unsecured				2.B FE	19,957,200	100.3920	20,078,336	20,000,000	19,974,059		13,716			5.150	5.228	AO	243,194	1,030,000	10/03/2022	10/06/2025
84265V-AG-0	SOUTHERN COPPER Senior Unsecured				2.A FE	2,545,000	96.9780	1,939,550	2,000,000	2,488,472		(18,091)			5.250	3.473	MN	15,458	105,000	09/29/2020	11/08/2042
8426EP-AB-4	SOUTHERN GAS Senior Unsecured	C		2	2.A FE	8,901,310	78.2380	7,041,388	9,000,000	8,914,316		2,250			3.950	4.014	AO	88,875	355,500	11/10/2017	10/01/2046
8426EP-AC-2	SOUTHERN GAS Senior Unsecured	C		2	2.A FE	12,969,450	84.9100	11,038,245	13,000,000	12,973,587		634			4.400	4.414	MN	49,256	572,000	05/04/2017	05/30/2047
8426EP-AD-0	SOUTHERN GAS Senior Unsecured	C		2	2.A FE	1,488,911	81.6530	1,224,789	1,500,000	1,492,187		1,030			1.750	1.829	JJ	12,104	26,250	10/07/2020	01/15/2031
8426EP-AG-3	SOUTHERN GAS Senior Unsecured				2.A FE	9,989,400	105.2130	10,521,341	10,000,000	9,989,649		249			5.750	5.764	MS	170,903		09/11/2023	09/15/2033
843646-AH-3	SOUTHERN POWER Senior Unsecured				2.B FE	2,064,780	94.3240	1,886,471	2,000,000	2,053,957		(1,876)			5.150	4.920	MS	30,328	103,000	04/27/2017	09/15/2041
843830-A#-7	SOUTHERN STAR CENTRAL CORP SR NTS SER 2020C				2.C FE	1,000,000	91.3130	913,126	1,000,000	1,000,000					4.390	4.390	JJ	20,365	43,900	05/13/2020	07/14/2030
843830-A@-9	SOUTHERN STAR CENTRAL CORP SR NTS SER 2020B				2.C FE	1,000,000	94.9590	949,595	1,000,000	1,000,000					4.240	4.240	JJ	19,669	42,400	05/13/2020	07/14/2027
843830-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SR NTS				2.B FE	14,000,000	90.1700	12,623,859	14,000,000	14,000,000					3.790	3.790	JJ	246,139	530,600	05/13/2020	07/14/2030
845437-BL-5	SOUTHWESTN EL PR Senior Unsecured				2.A FE	1,663,862	106.5880	1,300,369	1,220,000	1,610,152		(8,973)			6.200	3.582	MS	22,272	37,820	10/22/2020	03/15/2040
845437-BQ-4	SOUTHWESTN EL PR Senior Unsecured			2	2.A FE	7,904,340	75.7110	6,056,865	8,000,000	7,915,386		2,042			3.850	3.918	FA	128,333	308,000	02/09/2018	02/01/2048
845743-BL-6	SOUTHWN PUB SERV Senior Unsecured	RA			2.B FE	1,217,288	103.4120	1,034,124	1,000,000	1,175,064		(10,192)			6.000	4.211	AO	15,000	60,000	07/18/2019	10/01/2036
846150-AA-8	SPACE FLORIDA GTD SR SECD NTS				2.B Z	80,000,000	101.4110	81,128,564	80,000,000	80,000,000					6.050	6.050	AO	1,210,000	1,519,222	05/17/2023	04/01/2053
84756N-AE-9	SPECTRA PARTNERS Senior Unsecured			2	2.A FE	2,388,564	102.6950	2,182,277	2,125,000	2,337,814		(6,378)			5.950	5.125	MS	33,717	126,438	02/06/2014	09/25/2043
84756N-AF-6	SPECTRA PARTNERS Senior Unsecured			2	2.A FE	1,307,617	97.8540	1,221,212	1,248,000	1,267,811		(20,423)			3.500	1.813	MS	12,861	43,680	01/13/2022	03/15/2025
84929X-AA-7	SPOWER FINANCE 3 LLC Sr Sec'd nts				2.C PL	36,811,715	100.8100	37,110,012	36,811,715	36,811,715					6.370	6.028	JD	6,514	1,174,289	05/24/2023	06/30/2048
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS				2.C PL	16,983,455	96.1200	16,324,519	16,983,455	16,983,455					5.000	5.000	AO	212,293	849,741	06/19/2013	04/01/2039
85234@-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS				1.F YE	28,412,752	94.6470	26,891,703	28,412,752	28,412,752					4.420	4.419	JJ	627,922	1,255,844	06/30/2015	01/01/2038
85238@-AA-1	STADCO LA LLC SR SECD NTS				2.C PL	45,000,000	73.8850	33,248,338	45,000,000	45,000,000					3.750	3.767	FMAN	215,625	1,687,500	07/15/2021	05/15/2056
853496-AC-1	STANDARD INDS IN Senior Unsecured			2	3.B FE	10,000,000	97.8130	9,781,250	10,000,000	10,000,000					5.000	5.000	FA	188,889	500,000	02/02/2017	02/15/2027
853496-AD-9	STANDARD INDS IN Senior Unsecured			2	3.B FE	7,290,638	96.5810	7,488,879	7,754,000	7,296,136		5,498			4.750	6.433	JJ	169,834		12/12/2023	01/15/2028
854502-AH-4	STANLEY BLACK Senior Unsecured			2	2.A FE	4,621,578	98.0570	4,535,140	4,625,000	4,623,185		329			4.250	4.259	MN	25,116	196,563	10/30/2018	11/15/2028
855244-AS-8	STARBUCKS CORP Senior Unsecured			2	2.A FE	11,878,795	91.3770	10,965,265	12,000,000	11,889,424		2,028			4.500	4.560	MN	69,000	540,000	12/05/2019	11/15/2048
855244-AU-3	STARBUCKS CORP Senior Unsecured	C		2	2.A FE	9,143,600	90.7610	8,259,216	9,100,000	9,139,295		(1,017)			4.450	4.419	FA	152,981	404,950	12/05/2019	08/15/2049
855244-AZ-2	STARBUCKS CORP Senior Unsecured				2.A FE	5,946,105	88.4430	6,129,965	6,931,000	5,952,150		6,045			2.550	5.004	MN	22,584		12/11/2023	11/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
855244-BC-2	STARBUCKS CORP Senior Unsecured			2	2.A FE	8,712,500	89.7860	8,978,608	10,000,000	8,718,699		6,199			3.000	4.934	FA	114,167		12/12/2023	02/14/2032
855244-BF-5	STARBUCKS CORP Senior Unsecured			2	2.A FE	14,970,600	102.0190	15,302,799	15,000,000	14,972,632		2,032			4.800	4.825	FA	272,000	358,000	02/07/2023	02/15/2033
857477-BF-9	STATE STREET CRP Subordinated	C		2	1.F FE	3,047,079	89.5840	2,601,507	2,904,000	3,008,342		(9,735)			3.031	2.367	MN	14,670	60,514	12/22/2021	11/01/2034
857477-BN-2	STATE STREET CRP Senior Unsecured			2	1.F FE	1,093,725	90.0060	900,055	1,000,000	1,064,238		(9,545)			3.152	2.051	MS	7,968	31,520	10/29/2020	03/30/2031
857477-BP-7	STATE STREET CRP Subordinated	C			1.F FE	4,987,681	83.3770	4,168,866	5,000,000	4,990,286		1,236			2.200	2.229	MS	36,056	110,000	12/06/2021	03/03/2031
857477-BZ-5	STATE STREET CRP Senior Unsecured			2	1.E FE	7,500,000	99.4990	7,462,451	7,500,000	7,500,000					4.857	4.850	JJ	156,841	182,138	01/23/2023	01/26/2026
857477-CB-7	STATE STREET CRP Senior Unsecured			2	1.E FE	10,500,000	100.1950	10,520,484	10,500,000	10,500,000					5.104	5.104	MN	64,013	267,960	05/15/2023	05/18/2026
857477-CC-5	STATE STREET CRP Senior Unsecured			2	1.E FE	22,410,280	100.9690	22,717,935	22,500,000	22,410,605		325			5.159	5.209	MN	138,648	477,208	12/12/2023	05/18/2034
857477-CD-3	STATE STREET CRP Senior Unsecured				1.E FE	10,000,000	101.3630	10,136,322	10,000,000	10,000,000					5.272	5.272	FA	216,738		07/31/2023	08/03/2026
857477-CG-6	STATE STREET CRP Senior Subordinated				1.F FE	8,750,000	106.2820	9,299,647	8,750,000	8,750,000					6.113	6.113	MN	59,432		11/16/2023	11/21/2034
858119-BF-6	STEEL DYNAMICS Senior Unsecured			2	2.B FE	2,544,586	100.5980	2,547,141	2,532,000	2,533,860		(1,858)			5.000	4.920	JD	5,627	126,600	05/16/2017	12/15/2026
858119-BM-1	STEEL DYNAMICS Senior Unsecured	C		2	2.B FE	33,915,611	90.7790	32,135,766	35,400,000	33,732,239		16,108			3.250	3.959	JJ	530,508	656,500	12/12/2023	01/15/2031
85855C-AA-8	STELLANTIS FIN Senior Unsecured			2	2.A FE	9,600,000	90.8790	8,724,362	9,600,000	9,600,000					1.711	1.711	JJ	69,353	164,256	09/08/2021	01/29/2027
85855C-AB-6	STELLANTIS FIN Senior Unsecured			2	2.A FE	1,624,900	84.0200	1,680,402	2,000,000	1,626,752		1,852			2.691	5.719	MS	15,847		12/12/2023	09/15/2031
85855C-AD-2	STELLANTIS FIN Senior Unsecured			2	2.A FE	2,487,500	102.9190	2,572,965	2,500,000	2,490,046		2,118			5.625	5.737	JJ	66,016	117,188	09/07/2022	01/12/2028
85855C-AE-0	STELLANTIS FIN Senior Unsecured			2	2.A FE	8,492,520	107.6540	9,150,567	8,500,000	8,493,251		565			6.375	6.387	MS	164,068	541,875	09/07/2022	09/12/2032
85917A-AB-6	WEBSTER FINL Subordinated			2	2.A FE	8,655,000	88.1330	7,931,953	9,000,000	8,692,252		37,252			4.000	4.653	JD	2,000	359,000	02/22/2023	12/30/2029
85917A-AC-4	WEBSTER FINL Subordinated			2	2.A FE	34,497,850	87.9310	29,896,567	34,000,000	34,256,354		(133,291)			3.875	3.447	MN	219,583	1,317,500	08/10/2022	11/01/2030
86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS				2.C PL	17,600,000	100.1090	17,619,246	17,600,000	17,600,000					5.150	5.149	JJ	412,916	906,400	07/01/2019	07/17/2029
862121-A#-7	STORE CAPITAL SR NTS SER C				2.C FE	16,977,672	99.9850	16,997,409	17,000,000	16,982,039		4,367			4.730	4.779	MN	89,344	638,550	06/28/2023	04/28/2026
862121-A@-9	STORE CAPITAL SR NTS SER B				2.C FE	15,000,000	99.8880	14,983,237	15,000,000	15,000,000					5.240	5.240	MN	87,333	786,000	11/19/2015	11/21/2024
862121-AA-8	STORE CAPITAL Senior Unsecured			2	2.C FE	1,992,875	92.9270	1,858,550	2,000,000	1,995,902		866			4.500	4.554	MS	26,500	90,000	06/16/2020	03/15/2028
862121-AD-2	STORE CAPITAL Senior Unsecured			2	2.C FE	2,996,310	75.8220	2,274,661	3,000,000	2,997,028		332			2.700	2.714	JD	6,750	81,000	11/09/2021	12/01/2031
86275#-AA-1	Strategic Credit Opportunities Unsecured			2	2.B PL	10,000,000	92.7240	9,272,356	10,000,000	10,000,000					4.250	4.250	JAJO	106,250	425,000	03/19/2021	04/01/2026
863667-AJ-0	STRYKER CORP Senior Unsecured			2	2.A FE	1,977,880	96.8110	1,936,222	2,000,000	1,981,086		476			4.625	4.694	MS	27,236	92,500	03/03/2016	03/15/2046
864486-AK-1	SUBURBAN PROPANE Senior Unsecured			2	4.A FE	4,000,000	100.0880	4,003,500	4,000,000	4,000,000					5.875	5.875	MS	78,333	235,000	02/07/2017	03/01/2027
86765B-AP-4	ENERGY TRANSFER Senior Unsecured	C		2	2.C FE	12,386,645	92.5660	11,570,709	12,500,000	12,402,505		2,609			5.300	5.364	AO	165,625	662,500	05/09/2017	04/01/2044
86765B-AQ-2	ENERGY TRANSFER Senior Unsecured	C		2	2.C FE	2,594,075	93.3480	2,333,707	2,500,000	2,580,693		(2,131)			5.350	5.097	MN	17,090	133,750	07/14/2016	05/15/2045
86765B-AS-8	ENERGY TRANSFER Senior Unsecured			2	2.C FE	859,716	100.9680	870,348	862,000	861,461		258			5.950	5.985	JD	4,274	51,289	11/12/2015	12/01/2025
86765B-AT-6	ENERGY TRANSFER Senior Unsecured			2	2.C FE	1,993,920	97.2180	1,944,369	2,000,000	1,998,229		651			3.900	3.937	JJ	35,967	78,000	07/07/2016	07/15/2026
867914-BS-1	TRUIST FINANCIAL Senior Unsecured			2	1.G FE	8,360,357	98.3690	7,869,527	8,000,000	8,136,691		(115,604)			4.000	2.495	MN	53,333	320,000	01/13/2022	05/01/2025
871503-AU-2	SYMANTEC CORP Senior Unsecured				3.C FE	234,505	99.4190	238,605	240,000	236,559		2,054			5.000	6.176	AO	2,533	12,000	03/09/2023	04/15/2025
871829-BD-8	SYSCO CORP Senior Unsecured			2	2.B FE	4,317,703	89.1200	3,737,673	4,194,000	4,297,993		(2,981)			4.500	4.320	AO	47,183	188,730	07/06/2016	04/01/2046
87227L-AA-5	TCF NATIONAL BK Subordinated			2	2.A FE	11,675,870	97.7160	11,725,895	12,000,000	11,737,239		35,129			4.125	4.580	JJ	246,125	247,500	06/28/2022	07/02/2029
872540-AQ-2	TJX COS INC Senior Unsecured	C		2	1.F FE	17,346,940	94.7570	16,108,688	17,000,000	16,971,143		(88,000)			2.250	2.204	MS	112,625	270,000	12/07/2023	09/15/2026
872540-AT-6	TJX COS INC Senior Unsecured	RA		2	1.F FE	13,279,093	96.5740	10,816,253	11,200,000	12,623,623		(222,345)			3.875	1.655	AO	91,622	434,000	01/21/2021	04/15/2030
872540-AU-3	TJX COS INC Senior Unsecured			2	1.F FE	639,385	94.8700	474,352	500,000	629,009		(3,253)			4.500	3.048	AO	4,750	22,500	09/09/2020	04/15/2050
872540-AW-9	TJX COS INC Senior Unsecured			2	1.F FE	3,209,280	82.9120	3,316,494	4,000,000	3,213,527		4,247			1.600	4.798	MN	8,178		12/12/2023	05/15/2031
87264A-AX-3	T-MOBILE USA INC Senior Unsecured			1	2.B FE	645,332	90.6220	508,391	561,000	636,275		(1,840)			4.375	3.279	AO	5,181	12,272	05/27/2021	04/15/2040
87264A-BF-1	T-MOBILE USA INC Senior Unsecured			2	2.B FE	4,470,592	94.9330	4,271,972	4,500,000	4,478,273		2,988			3.875	3.963	AO	36,813	174,375	05/25/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC Senior Unsecured	C		1	2.B FE	8,874,511	74.9160	6,742,405	9,000,000	8,886,398		4,948			3.000	3.095	FA	102,000	270,000	12/06/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC Senior Unsecured			1	2.B FE	997,934	72.4430	724,431	1,000,000	998,077		43			3.300	3.311	FA	12,467	33,000	05/25/2021	02/15/2051
87264A-BR-5	T-MOBILE USA INC Senior Unsecured			2	2.B FE	9,424,150	94.8490	9,484,939	10,000,000	9,435,234		11,084			2.250	5.090	FA	85,000		12/18/2023	02/15/2026
87264A-BZ-7	T-MOBILE USA INC Senior Unsecured	C		1	2.B FE	5,106,865	93.2160	4,660,775	5,000,000	5,047,607		(22,986)			1.500	1.027	FA	28,333	75,000	05/25/2021	02/15/2026
87264A-CB-9	T-MOBILE USA INC Senior Unsecured	C		2	2.B FE	8,143,200	86.2310	6,855,341	7,950,000	8,094,314		(19,194)			2.550	2.263	FA	76,585	202,725	05/25/2021	02/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87264A-CV-5	T-MOBILE USA INC Senior Unsecured			2	2.B FE	23,535,449	102.5670	24,615,960	24,000,000	23,575,470		35,523			5.200	5.450	JJ	575,467	1,040,000	11/14/2022	01/15/2033
87264A-CY-9	T-MOBILE USA INC Senior Unsecured	C			2.B FE	4,278,385	100.6380	4,528,730	4,500,000	4,281,752		3,367			5.050	5.713	JJ	104,788		12/12/2023	07/15/2033
87264A-DB-8	T-MOBILE USA INC Senior Unsecured			2	2.B FE	4,979,750	106.5110	5,325,542	5,000,000	4,979,750					5.750	5.779	JJ	132,569	51,111	05/08/2023	01/15/2054
873050-CM-1	TTX CO SR NTS			2	1.F FE	1,992,169	86.2850	1,811,988	2,100,000	2,003,276		2,436			4.200	4.529	JJ	44,100	88,200	01/18/2019	07/01/2046
873050-CN-9	TTX CO SR NTS			2	1.F FE	3,243,110	92.7070	3,012,992	3,250,000	3,243,764		130			4.600	4.613	FA	62,292	149,500	01/11/2019	02/01/2049
873050-CP-4	TTX CO Senior Unsecured			2	1.F FE	5,245,550	107.1840	5,359,183	5,000,000	5,240,691		(4,553)			5.650	5.297	JD	23,542	288,778	12/02/2022	12/01/2052
875127-AV-4	TAMPA ELECTRIC Senior Unsecured	RA			1.G FE	5,037,850	109.1680	5,458,380	5,000,000	5,024,391		(1,254)			6.550	6.492	MN	41,847	327,500	05/22/2006	05/15/2036
875127-AW-2	TAMPA ELECTRIC Senior Unsecured	RA			1.G FE	1,988,660	106.6100	2,132,208	2,000,000	1,992,435		355			6.150	6.192	MN	15,717	123,000	05/22/2007	05/15/2037
875127-BA-9	TAMPA ELECTRIC Senior Unsecured	C		2	1.G FE	3,558,247	87.0910	3,113,520	3,575,000	3,561,552		407			4.100	4.127	JD	6,514	146,575	09/30/2013	06/15/2042
87612B-BG-6	TARGA RES PRTNRS Senior Unsecured			2	2.C FE	1,005,833	98.9030	989,025	1,000,000	1,002,128		(970)			5.000	4.889	JJ	23,056	50,000	10/16/2019	01/15/2028
87612B-BU-5	TARGA RES PRTNRS Senior Unsecured				2.C FE	1,802,038	91.2260	1,824,519	2,000,000	1,802,538		500			4.000	5.538	JJ	36,889		12/22/2023	01/15/2032
87612E-AF-3	TARGET CORP Senior Unsecured				1.F FE	10,835,250	113.7130	11,371,346	10,000,000	10,367,636		(37,583)			7.000	6.373	JJ	322,778	700,000	09/26/2002	07/15/2031
87612E-AU-0	TARGET CORP Senior Unsecured	C			1.F FE	20,086,962	121.7400	18,194,019	14,945,000	19,070,356		(209,412)			7.000	4.352	JJ	482,391	1,046,150	09/05/2018	01/15/2038
87612E-BA-3	TARGET CORP Senior Unsecured				1.F FE	5,394,216	90.6460	4,532,317	5,000,000	5,340,200		(12,893)			4.000	3.497	JJ	100,000	200,000	07/19/2019	07/01/2042
87612E-BD-7	TARGET CORP Senior Unsecured				1.F FE	1,058,910	99.1910	991,911	1,000,000	1,003,516		(6,887)			3.500	2.787	JJ	17,500	35,000	01/13/2015	07/01/2024
87612E-BF-2	TARGET CORP Senior Unsecured				1.F FE	5,988,840	83.1580	4,989,500	6,000,000	5,990,844		261			3.625	3.635	AO	45,917	217,500	06/23/2016	04/15/2046
87612E-BL-9	TARGET CORP Senior Unsecured			2	1.F FE	11,179,782	97.0200	11,254,375	11,600,000	11,202,547		22,765			2.250	5.028	AO	55,100	18,000	12/18/2023	04/15/2025
87612E-BP-0	TARGET CORP Senior Unsecured	C		2	1.F FE	37,263,650	101.1980	37,949,329	37,500,000	37,273,664		8,490			4.500	4.583	MS	496,875	1,583,750	10/11/2023	09/15/2032
87612E-BR-6	TARGET CORP Senior Unsecured			2	1.F FE	8,311,900	99.3860	9,938,646	10,000,000	8,317,651		5,751			4.800	6.035	JJ	221,333		10/05/2023	01/15/2053
87612G-AD-3	TARGA RESOURCES Senior Unsecured			2	2.C FE	10,397,300	108.3670	10,836,700	10,000,000	10,397,300					6.500	6.201	FA	245,556		12/12/2023	02/15/2053
87612G-AF-8	TARGA RESOURCES Senior Unsecured				2.C FE	10,794,492	108.5220	11,720,358	10,800,000	10,794,492					6.500	6.508	MS	101,400		11/06/2023	03/30/2034
879369-AF-3	TELEFLEX INC Senior Unsecured			2	3.B FE	2,279,500	97.5330	2,292,022	2,350,000	2,296,450		12,164			4.625	5.284	MN	13,888	108,688	08/10/2022	11/15/2027
880451-AZ-2	TENNESSEE GAS PL SENIOR	RA		2	2.B FE	998,010	88.4330	884,328	1,000,000	998,711		188			2.900	2.923	MS	9,667	29,000	02/19/2020	03/01/2030
88104L-AG-8	TERRAFORM POWER SENIOR			2	3.C FE	10,284,000	93.4100	9,527,836	10,200,000	10,245,968		(10,233)			4.750	4.626	JJ	223,408	484,500	02/25/2020	01/15/2030
882384-A*-1	TEXAS EASTERN TR SR NTS				1.G PL	15,000,000	72.1080	10,816,207	15,000,000	15,000,000					3.100	3.100	AO	116,250	465,000	09/11/2020	10/01/2040
882384-AE-0	TEXAS EASTERN TR SR NTS	C		2	1.G FE	3,469,095	82.5410	2,888,920	3,500,000	3,472,629		649			4.150	4.202	JJ	66,976	145,250	01/04/2018	01/15/2048
882508-BK-9	TEXAS INSTRUMENT Senior Unsecured			2	1.E FE	8,000,000	92.0570	7,364,583	8,000,000	8,000,000					1.125	1.124	MS	26,500	90,000	09/07/2021	09/15/2026
882508-BL-7	TEXAS INSTRUMENT Senior Unsecured			2	1.E FE	3,990,200	85.2970	3,411,882	4,000,000	3,992,286		920			1.900	1.927	MS	22,378	76,000	09/07/2021	09/15/2031
882508-BP-8	TEXAS INSTRUMENT Senior Unsecured	C		2	1.E FE	14,956,350	94.8940	14,234,174	15,000,000	14,961,453		3,734			3.650	3.685	FA	205,313	547,500	08/10/2022	08/16/2032
882508-BQ-6	TEXAS INSTRUMENT Senior Unsecured			2	1.E FE	8,201,073	89.2090	7,582,726	8,500,000	8,207,187		4,911			4.100	4.310	FA	130,688	333,125	02/16/2023	08/16/2052
882508-BV-5	TEXAS INSTRUMENT Senior Unsecured			2	1.E FE	9,982,700	101.7990	10,179,946	10,000,000	9,985,532		2,790			4.600	4.639	FA	173,778	341,167	11/15/2022	02/15/2028
882508-CB-8	TEXAS INSTRUMENT Senior Unsecured			2	1.E FE	5,018,225	103.7600	5,188,004	5,000,000	5,014,821		(3,404)			4.900	4.848	MS	72,819	61,250	10/11/2023	03/14/2033
882926-AA-6	TEXAS INSTRUMENT Senior Unsecured			2	1.E FE	11,182,135	102.6380	12,060,017	11,750,000	11,183,423		1,288			5.050	5.340	MN	70,875	296,688	10/05/2023	05/18/2063
883556-BG-6	THERMO FISHER Senior Unsecured	C		2	1.G FE	12,470,205	104.5520	11,735,968	11,225,000	12,252,565		(32,594)			5.300	4.581	FA	247,885	594,925	01/18/2019	02/01/2044
883556-BY-7	THERMO FISHER Senior Unsecured			2	1.G FE	3,452,080	89.5400	3,581,596	4,000,000	3,452,715		635			4.100	5.103	FA	61,956		12/12/2023	08/15/2047
883556-BZ-4	THERMO FISHER Senior Unsecured	C		2	1.G FE	10,803,900	91.2080	9,120,778	10,000,000	10,535,734		(92,581)			2.600	1.579	AO	65,000	260,000	01/20/2021	10/01/2029
883556-CC-4	THERMO FISHER Senior Unsecured			2	1.G FE	4,369,084	85.4860	3,774,377	4,415,206	4,393,342		2,605		133,285	0.875	0.939	OCT	9,632	36,999	04/20/2021	10/01/2031
883556-CK-6	THERMO FISHER Senior Unsecured			2	1.G FE	6,607,129	89.3030	5,849,375	6,550,000	6,588,652		(7,976)			1.750	1.617	AO	24,199	114,625	08/17/2021	10/15/2028
883556-CV-2	THERMO FISHER Senior Unsecured				1.G FE	5,029,550	101.4290	5,071,450	5,000,000	5,029,071		(479)			4.953	4.712	FA	96,996		12/07/2023	08/10/2026
883556-CX-8	THERMO FISHER Senior Unsecured				1.G FE	4,296,336	104.3910	4,593,201	4,400,000	4,298,677		2,341			5.086	5.396	FA	87,649		09/21/2023	08/10/2033
883556-CY-6	THERMO FISHER Senior Unsecured				1.G FE	4,127,825	106.0410	4,506,763	4,250,000	4,128,505		680			5.404	5.641	FA	89,954		10/19/2023	08/10/2043
883556-CZ-3	THERMO FISHER Senior Unsecured				1.G FE	39,972,400	101.4940	40,597,780	40,000,000	39,973,024		624			5.000	5.025	JD	144,444		11/28/2023	12/05/2026
883556-DB-5	THERMO FISHER Senior Unsecured				1.G FE	24,961,500	104.6790	26,169,710	25,000,000	24,961,500					5.200	5.218	JJ	93,889		11/28/2023	01/31/2034
88428L-AA-0	THIRD POINT Senior Unsecured				2.C FE	37,375,000	96.4170	35,915,509	37,250,000	37,284,162		(28,668)			7.000	6.913	FA	999,542	2,607,500	07/31/2020	02/13/2025
88579E-AC-9	3M CO Senior Unsecured				1.G FE	4,978,800	108.8840	5,444,188	5,000,000	4,986,250		681			5.700	5.730	MS	83,917	285,000	03/26/2007	03/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88675@-AB-3	Tiger Global Management LLC Sr. Nts			2	1.F PL	40,000,000	85.1370	34,054,896	40,000,000	40,000,000					3.820	3.818	AO	331,067	1,528,000	03/02/2022	04/13/2029
88732J-AN-8	TIME WARNER CABL Senior Secured				2.C FE	10,106,560	103.2540	10,325,359	10,000,000	10,078,435		(3,016)			7.300	7.212	JJ	365,000	730,000	08/12/2008	07/01/2038
88948A-BA-4	Toll Road Investors Partnershi INS REV BDS 99B	@			3.B FE	4,592,000	92.8930	8,360,350	9,000,000	8,385,695		511,955				6.400	N/A			06/19/2014	02/15/2025
88948A-BD-8	Toll Road Investors Partnershi INS REV BDS 99B	@			3.B FE	12,640,336	75.1800	14,449,688	19,220,000	15,275,625		826,978				5.646	N/A			08/03/2022	02/15/2028
891598-AA-8	Total Terminals International TERM LOAN B				2.B	19,971,440	100.6830	20,136,562	20,000,000	19,971,707		267			7.360	7.405	MJSD	12,266	941,241	05/24/2023	07/30/2026
89236T-GT-6	TOYOTA MTR CRED Senior Unsecured				1.E FE	8,599,328	96.6310	8,793,444	9,100,000	8,861,763		204,360			1.800	4.227	FA	62,790	163,800	09/20/2022	02/13/2025
89236T-GX-7	TOYOTA MTR CRED Senior Unsecured				1.E FE	1,541,216	97.7810	1,564,488	1,600,000	1,550,657		9,441			3.000	5.592	AO	12,000		09/28/2023	04/01/2025
89236T-GY-5	TOYOTA MTR CRED Senior Unsecured	C			1.E FE	5,496,315	94.0400	5,172,173	5,500,000	5,497,555		346			3.375	3.383	AO	46,406	185,625	03/27/2020	04/01/2030
89236T-KG-9	TOYOTA MTR CRED Senior Unsecured				1.E FE	9,999,600	99.4510	9,945,074	10,000,000	9,999,852		198			4.400	4.402	MS	123,444	440,000	09/15/2022	09/20/2024
89236T-KU-8	TOYOTA MTR CRED Senior Unsecured				1.E FE	2,372,400	100.6850	2,517,123	2,500,000	2,376,043		3,643			4.550	5.482	MN	13,903	56,559	10/11/2023	05/17/2030
89236T-KZ-7	TOYOTA MTR CRED Senior Unsecured				1.E FE	5,056,600	101.2740	5,063,688	5,000,000	5,054,949		(1,651)			5.600	4.912	MS	85,556		12/07/2023	09/11/2025
89256A-AA-9	TRADEMARK ROYALTY 2019-1 LLC CL A CERTS				1.G PL	44,462,605	86.3460	38,391,872	44,462,605	44,462,605					4.850	4.790	JAN	1,982,723	1,975,749	12/15/2022	01/31/2060
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC CL A CERTS				1.G PL	4,000,000	81.2500	3,250,012	4,000,000	4,000,000					4.350	4.304	JAN	159,983	170,393	02/02/2021	01/31/2060
893574-AH-6	TRANSCONT GAS PL Senior Unsecured	C		2	2.A FE	12,952,501	104.8830	10,698,052	10,200,000	10,916,905		(372,341)			7.850	3.831	FA	333,625	800,700	08/17/2021	02/01/2026
893574-AP-8	TRANSCONT GAS PL Senior Unsecured	RA		2	2.B FE	2,993,784	90.7120	2,721,373	3,000,000	2,995,629		608			3.250	3.276	MN	12,458	97,500	12/11/2020	05/15/2030
893647-BE-6	TRANSDIGM INC Secured			2	4.A FE	1,975,100	100.0120	2,000,233	2,000,000	1,978,086		2,986			6.250	6.794	MS	36,806	62,500	09/06/2023	03/15/2026
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS				1.F	8,490,837	72.0890	6,120,992	8,490,837	8,490,837					2.750	2.750	MS	68,752	233,498	03/05/2020	03/31/2050
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY SR NTS SER B				2.C	14,000,000	99.5180	13,932,505	14,000,000	14,000,000					5.660	5.660	JD	48,424	792,400	12/09/2009	12/09/2024
89417E-AM-1	TRAVELERS COS Senior Unsecured	C		2	1.F FE	13,865,140	86.7030	12,138,402	14,000,000	13,880,974		2,989			4.000	4.056	MN	48,222	560,000	08/30/2018	05/30/2047
89417E-AP-4	TRAVELERS COS Senior Unsecured	C		2	1.F FE	8,966,070	87.7710	7,899,382	9,000,000	8,969,146		688			4.100	4.122	MS	119,925	369,000	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COS Senior Unsecured			2	1.F FE	1,805,850	66.4360	1,993,091	3,000,000	1,830,186		20,061			2.550	5.320	AO	13,600	76,500	10/11/2022	04/27/2050
89420G-AE-9	TRAVELERS PPTY Senior Unsecured				1.F FE	9,769,042	114.3020	10,720,410	9,379,000	9,843,208		(18,604)			6.375	5.577	MS	176,052	517,459	08/10/2022	03/15/2033
896516-AA-9	TRINITY HEALTH BDS SER 2015				1.D FE	4,368,156	87.5450	4,031,466	4,605,000	4,394,758		5,573			4.125	4.453	JD	15,830	189,956	10/23/2018	12/01/2045
89788J-AD-1	BRANCH BKG & TR Senior Unsecured				1.F FE	19,892,144	99.9770	19,995,416	20,000,000	19,995,590		95,769			5.580	2.632	JAJO	234,496	988,934	12/14/2022	01/17/2024
89788K-AA-4	BRANCH BKG & TR Subordinated	C		2	1.F FE	5,694,809	82.9450	4,634,148	5,587,000	5,661,904		(11,742)			2.250	2.010	MS	38,411	125,708	02/24/2021	03/11/2030
89788M-AE-2	TRUIST FINANCIAL Senior Unsecured	C		2	1.G FE	5,500,000	86.5220	4,758,735	5,500,000	5,500,000					1.887	1.887	JD	6,919	103,785	06/02/2021	06/07/2029
89837L-AB-1	TRUSTEES OF PRINCETON UNIVERSI BDS 2009 SER A				1.A FE	29,091,802	112.9610	28,906,762	25,590,000	28,004,442		(111,326)			5.700	4.798	MS	486,210	1,458,630	07/18/2012	03/01/2039
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1				2.C FE	3,804,175	100.8310	3,835,793	3,804,175	3,804,175					5.980	5.980	MS	66,983		04/26/2006	09/15/2029
90226#-AA-3	2014 REPLACEMENT POWER STATUTO SR SECD NTS				1.D PL	11,086,305	97.4130	10,799,535	11,086,305	11,086,305					3.850	3.883	MON	1,186	426,823	01/13/2015	05/31/2029
902494-AZ-6	TYSON FOODS INC Senior Unsecured	RA		2	2.B FE	16,948,858	97.0860	15,096,878	15,550,000	16,625,766		(92,996)			4.875	3.990	FA	286,379	758,063	10/16/2020	08/15/2034
902494-BC-6	TYSON FOODS INC Senior Unsecured	M		2	2.B FE	13,437,060	95.6870	11,482,454	12,000,000	12,757,625		(233,606)			3.550	1.493	JD	34,317	426,000	01/19/2021	06/02/2027
902494-BD-4	TYSON FOODS INC Senior Unsecured	C		2	2.B FE	9,024,380	83.9450	7,135,351	8,500,000	8,981,147		(14,659)			4.550	4.139	JD	31,155	386,750	10/15/2020	06/02/2047
902494-BH-5	TYSON FOODS INC Senior Unsecured			2	2.B FE	13,171,569	91.0240	11,742,137	12,900,000	13,146,767		(6,089)			5.100	4.957	MS	169,958	657,900	06/27/2019	09/28/2048
902494-BJ-1	TYSON FOODS INC Senior Unsecured			2	2.B FE	3,032,950	98.0810	2,942,432	3,000,000	3,019,830		(9,345)			4.000	3.656	MS	40,000	120,000	07/29/2022	03/01/2026
90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS				1.D	30,563,868	90.4690	27,650,870	30,563,868	30,563,868					3.276	3.251	MAR	834,497	1,001,396	11/10/2016	03/01/2040
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS				1.G	7,574,667	99.8580	7,563,905	7,574,667	7,574,650		2			4.900	4.950	MON	30,930	30,930	11/17/2011	11/01/2027
906548-CS-9	UNION ELECTRIC Secured	C		2	1.F FE	5,473,710	63.9880	3,519,362	5,500,000	5,475,559		607			2.625	2.648	MS	42,510	144,375	10/01/2020	03/15/2051
907818-DL-9	Union Pacific Corporation Senior Unsecured			2	1.G FE	10,311	88.3320	8,833	10,000	10,232		(9)			4.300	4.116	JD	19	430	08/17/2012	06/15/2042
907818-EC-8	Union Pacific Corporation Senior Unsecured			2	1.G FE	4,570,350	82.2330	4,111,650	5,000,000	4,606,110		5,917			3.875	4.339	FA	80,729	193,750	03/16/2017	02/01/2055
907818-EJ-3	Union Pacific Corporation Senior Unsecured	C		2	1.G FE	6,543,380	85.6530	5,139,151	6,000,000	6,449,189		(14,009)			4.050	3.545	MS	81,000	243,000	12/07/2016	03/01/2046
907818-EK-0	Union Pacific Corporation Senior Unsecured	C		2	1.G FE	2,329,778	75.6440	2,269,316	3,000,000	2,345,788		15,524			3.350	4.965	FA	37,967	100,500	12/20/2022	08/15/2046
907818-EQ-7	Union Pacific Corporation Senior Unsecured			2	1.G FE	8,331,875	88.9600	8,451,227	9,500,000	8,369,915		38,040			3.600	4.794	MS	100,700	171,000	06/29/2023	09/15/2037
907818-ER-5	Union Pacific Corporation Senior Unsecured			2	1.G FE	3,041,460	83.4020	2,502,069	3,000,000	3,039,713		(337)			4.100	4.035	MS	36,217	123,000	11/13/2017	09/15/2067
907818-FC-7	Union Pacific Corporation Senior Unsecured	C		2	1.G FE	1,489,455	88.9230	1,333,838	1,500,000	1,490,408		207			4.300	4.342	MS	21,500	64,500	02/11/2019	03/01/2049
907818-GD-4	Union Pacific Corporation Senior Unsecured			2	1.G FE	5,276,382	101.6960	5,084,800	5,000,000	5,274,094		(2,288)			5.150	4.835	JJ	115,160	175,601	01/20/2023	01/20/2063

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-GE-2	Union Pacific Corporation Senior Unsecured			2	1.G FE	14,990,100	100.6490	15,097,298	15,000,000	14,992,804		2,704			4.750	4.774	FA	257,292	356,250	02/13/2023	02/21/2026
90932L-AJ-6	UNTD AIR 23-1 A Secured				1.F FE	5,500,000	101.3480	5,574,140	5,500,000	5,500,000					5.800	5.798	JJ	169,247		06/12/2023	01/15/2036
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO SR NTS SER B				1.G PL	16,000,000	94.9400	15,190,434	16,000,000	16,000,000					4.240	4.240	JD	18,844	678,400	12/21/2016	12/21/2031
910637-V8-3	UNITED ILLUMINATING COMPANY SR NTS SER L				1.G	5,000,000	80.6880	4,034,404	5,000,000	5,000,000					2.250	2.250	JJ	47,188	112,500	08/25/2021	01/31/2032
911308-AB-0	UNITED PARCEL SERVICE OF AMERI Senior Unsecured				1.F FE	12,877,300	116.2600	11,626,009	10,000,000	10,801,005		(102,589)			7.620	6.061	AO	190,500	762,000	10/22/2002	04/01/2030
911312-AJ-5	UNITED PARCEL Senior Unsecured				1.F FE	3,019,860	114.7260	2,294,520	2,000,000	2,849,897		(49,682)			6.200	2.574	JJ	57,178	124,000	06/17/2020	01/15/2038
911312-AR-7	UNITED PARCEL Senior Unsecured				1.F FE	1,789,304	85.5570	1,711,143	2,000,000	1,818,652		6,165			3.625	4.337	AO	18,125	72,500	10/23/2018	10/01/2042
911312-BJ-4	UNITED PARCEL Senior Unsecured				1.F FE										5.627		JAJO		26,626	04/26/2023	04/01/2023
911312-BM-7	UNITED PARCEL Senior Unsecured	C		2	1.F FE	6,710,230	95.8870	5,753,233	6,000,000	6,403,619		(108,569)			3.050	1.148	MN	23,383	183,000	02/24/2021	11/15/2027
911312-BN-5	UNITED PARCEL Senior Unsecured			2	1.F FE	3,708,535	85.4560	3,418,252	4,000,000	3,715,649		6,406			3.750	4.214	MN	19,167	150,000	12/20/2022	11/15/2047
911312-BQ-8	UNITED PARCEL Senior Unsecured	C		2	1.F FE	2,997,990	91.3020	2,739,053	3,000,000	2,998,167		40			4.250	4.254	MS	37,542	127,500	03/13/2019	03/15/2049
911312-BW-5	UNITED PARCEL Senior Unsecured			2	1.F FE	1,337,027	106.9940	962,942	900,000	1,311,898		(10,805)			5.300	2.795	AO	11,925	47,700	08/17/2021	04/01/2050
911312-BX-3	UNITED PARCEL Senior Unsecured				1.F FE	7,480,356	98.9950	7,523,606	7,600,000	7,489,228		8,872			3.900	5.116	AO	74,100		12/18/2023	04/01/2025
911312-BZ-8	UNITED PARCEL Senior Unsecured				1.F FE	11,263,710	103.8480	11,942,534	11,500,000	11,268,016		4,306			4.875	5.148	MS	183,760		12/12/2023	03/03/2033
91159H-HM-5	US BANCORP Subordinated			2	1.G FE	13,633,930	96.1250	12,832,720	13,350,000	13,461,714		(47,787)			3.100	2.712	AO	73,573	413,850	04/02/2020	04/27/2026
91159H-HN-3	US BANCORP Senior Unsecured			2	1.G FE	8,231,067	93.8640	7,509,122	8,000,000	8,130,929		(51,340)			2.375	1.697	JJ	83,917	190,000	01/13/2022	07/22/2026
91159H-JD-3	US BANCORP Senior Unsecured	C		2	1.G FE	3,000,000	83.7660	2,512,980	3,000,000	3,000,000					2.677	2.676	JJ	34,355		01/20/2022	01/27/2033
912828-WJ-5	TSY INFL IX N/B TREASURY NOTE	O			1.A	3,260,211	99.0230	3,213,311	3,245,000	3,245,742		(1,696)			2.500	2.445	MN	10,475	81,028	08/12/2014	05/15/2024
913017-BA-6	UNITED TECH CORP Senior Unsecured	C			2.A FE	6,504,750	113.1490	5,091,693	4,500,000	5,858,646		(223,476)			7.500	1.892	MS	99,375	337,500	01/19/2021	09/15/2029
913017-BJ-7	UNITED TECH CORP Senior Unsecured				2.A FE	7,164,426	103.3990	7,237,945	7,000,000	7,098,685		(18,947)			5.400	5.179	MN	63,000	216,000	09/21/2023	05/01/2035
913017-BK-4	UNITED TECH CORP Senior Unsecured	C			2.A FE	18,749,237	108.5070	16,764,361	15,450,000	18,132,835		(179,593)			6.050	4.144	JD	77,894	934,725	01/14/2021	06/01/2036
913017-BP-3	UNITED TECH CORP Senior Unsecured	C			2.A FE	24,767,834	109.0020	20,110,923	18,450,000	23,712,366		(280,351)			6.125	3.555	JJ	521,084	1,130,063	06/17/2020	07/15/2038
913017-BS-7	UNITED TECH CORP Senior Unsecured	C			2.A FE	18,747,685	104.1450	14,689,706	14,105,000	18,083,275		(179,146)			5.700	3.400	AO	169,730	785,318	10/28/2020	04/15/2040
913017-BT-5	UNITED TECH CORP Senior Unsecured				2.A FE	6,878,445	91.2980	6,390,858	7,000,000	6,884,678		3,898			4.500	4.634	JD	26,250	315,000	05/20/2022	06/01/2042
913017-CJ-6	UNITED TECH CORP Senior Unsecured	C		2	2.A FE	13,662,260	79.6700	10,357,118	13,000,000	13,612,795		(20,512)			3.750	3.428	MN	81,250	487,500	06/03/2020	11/01/2046
913017-CP-2	UNITED TECH CORP Senior Unsecured	C		2	2.A FE	8,579,585	83.6970	7,114,231	8,500,000	8,574,374		(2,361)			4.050	3.987	MN	54,506	344,250	01/25/2021	05/04/2047
913017-CW-7	UNITED TECH CORP Senior Unsecured	C		2	2.A FE	1,801,313	92.3980	1,385,975	1,500,000	1,771,366		(3,964)			4.450	2.902	MN	8,344	33,375	12/22/2021	11/16/2038
913017-DD-8	UNITED TECH CORP Senior Unsecured			2	2.A FE	9,793,600	98.6300	9,863,002	10,000,000	9,798,985		5,385			3.950	5.254	FA	148,125		12/18/2023	08/16/2025
91319#-AG-6	Veolia Utility Resources LLC SR NTS				1.F	5,000,000	99.4620	4,973,082	5,000,000	5,000,000					4.920	4.920	JJ	105,917	246,000	01/26/2010	01/26/2025
91324P-AR-3	UNITEDHEALTH GRP Senior Unsecured				1.F FE	3,971,160	109.5400	4,381,581	4,000,000	3,982,373		967			5.800	5.851	MS	68,311	232,000	02/27/2006	03/15/2036
91324P-BQ-4	UNITEDHEALTH GRP Senior Unsecured			2	1.F FE	2,390,480	110.1570	2,203,131	2,000,000	2,296,182		(11,591)			5.950	4.660	FA	44,956	119,000	01/31/2014	02/15/2041
91324P-BU-5	UNITEDHEALTH GRP Senior Unsecured			2	1.F FE	6,015,492	96.0720	5,428,086	5,650,000	5,948,853		(11,874)			4.625	4.187	MN	33,390	261,313	02/07/2018	11/15/2041
91324P-CP-5	UNITEDHEALTH GRP Senior Unsecured				1.F FE	1,555,968	98.6530	1,578,445	1,600,000	1,561,894		5,926			3.750	5.383	JJ	27,667		09/28/2023	07/15/2025
91324P-CQ-3	UNITEDHEALTH GRP Senior Unsecured	RA			1.F FE	11,085,080	100.3640	11,040,014	11,000,000	11,057,929		(3,759)			4.625	4.566	JJ	234,590	508,750	07/21/2015	07/15/2035
91324P-CX-8	UNITEDHEALTH GRP Senior Unsecured	C		2	1.F FE	2,977,590	89.3420	2,680,270	3,000,000	2,980,715		486			4.200	4.244	JJ	58,100	126,000	12/15/2016	01/15/2047
91324P-DK-5	UNITEDHEALTH GRP Senior Unsecured				1.F FE	998,280	98.0290	980,289	1,000,000	999,149		172			3.850	3.871	JD	1,711	38,500	06/14/2018	06/15/2028
91324P-DL-3	UNITEDHEALTH GRP Senior Unsecured	C		2	1.F FE	5,886,987	89.8650	5,391,926	6,000,000	5,898,059		2,283			4.250	4.363	JD	11,333	255,000	10/23/2018	06/15/2048
91324P-DQ-2	UNITEDHEALTH GRP Senior Unsecured			2	1.F FE	497,950	92.0670	460,337	500,000	498,134		40			4.450	4.475	JD	989	22,250	12/13/2018	12/15/2048
91324P-DX-7	UNITEDHEALTH GRP Senior Unsecured			2	1.F FE	2,922,096	86.5460	2,596,392	3,000,000	2,939,119		8,757			2.000	2.345	MN	7,667	60,000	01/14/2022	05/15/2030
91324P-EC-2	UNITEDHEALTH GRP Senior Unsecured			2	1.F FE	4,366,390	92.7890	4,407,492	4,750,000	4,374,769		8,379			1.150	4.709	MN	6,980		12/07/2023	05/15/2026
91324P-ER-9	UNITEDHEALTH GRP Senior Unsecured				1.F FE	2,477,850	105.7540	2,643,841	2,500,000	2,478,371		521			5.350	5.471	FA	50,528		10/11/2023	02/15/2033
91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS				1.G PL	40,377,463	80.6630	32,569,774	40,377,463	40,377,463					3.620	3.636	MJSD	4,060	1,461,664	03/09/2020	06/30/2050
91412N-AK-6	University of Chicago/The BDS SER 2014B			2	1.C FE	1,362,598	89.7980	1,257,172	1,400,000	1,367,677		1,093			4.411	4.597	AO	15,439	61,754	10/23/2018	10/01/2044
91412N-BC-3	University of Chicago/The BDS SER 2018C			2	1.C FE	8,750,000	88.1660	7,714,483	8,750,000	8,750,000					4.003	4.003	AO	87,566	350,263	09/06/2018	10/01/2053
918204-BB-3	VF CORP Senior Unsecured	RA		2	2.C FE	5,990,160	91.4740	5,488,443	6,000,000	5,995,106		1,391			2.800	2.826	AO	31,733	168,000	04/21/2020	04/23/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
918204-BC-1	VF CORP Senior Unsecured			2	2.C FE	2,143,777	83.4780	1,669,556	2,000,000	2,097,904		(15,022)			2.950	2.085	AO	11,144	59,000	05/26/2021	04/23/2030
91913Y-AE-0	VALERO ENERGY Senior Unsecured	C			2.B FE	24,317,020	115.2420	25,641,292	22,250,000	23,375,967		(107,458)			7.500	6.662	AO	352,292	1,668,750	03/31/2021	04/15/2032
91913Y-AL-4	VALERO ENERGY Senior Unsecured				2.B FE	4,080,302	110.1010	3,303,019	3,000,000	3,927,387		(52,407)			6.625	3.689	JD	8,833	198,750	01/24/2022	06/15/2037
91913Y-AT-7	VALERO ENERGY Senior Unsecured				2.B FE	3,807,360	93.0400	3,721,603	4,000,000	3,837,029		4,129			4.900	5.220	MS	57,711	196,000	06/03/2015	03/15/2045
91913Y-BD-1	VALERO ENERGY Senior Unsecured			2	2.B FE	10,244,039	72.6940	10,177,111	14,000,000	10,283,895		39,857			3.650	5.527	JD	42,583	511,000	04/13/2023	12/01/2051
92047W-AD-3	VALVOLINE INC SENIOR			2	4.A FE	1,950,500	99.4980	1,989,958	2,000,000	1,958,567		5,753			4.250	4.643	AO	17,944	85,000	08/10/2022	02/15/2030
92277G-AE-7	VENTAS REALTY LP Senior Unsecured			2	2.A FE	3,143,118	97.7510	2,932,539	3,000,000	3,043,356		(51,156)			3.500	1.747	FA	43,750	105,000	01/13/2022	02/01/2025
92277G-AF-4	VENTAS REALTY LP Senior Unsecured			2	2.A FE	9,797,200	81.0440	8,104,403	10,000,000	9,831,991		4,660			4.375	4.499	FA	182,292	437,500	05/04/2015	02/01/2045
92277G-AJ-6	VENTAS REALTY LP Senior Unsecured			2	2.A FE	2,005,137	94.9470	1,898,949	2,000,000	2,002,336		(840)			3.250	3.203	AO	13,722	65,000	06/16/2020	10/15/2026
92343V-BG-8	VERIZON COMM INC Senior Unsecured	C		2	2.A FE	4,213,472	84.3540	4,234,569	5,020,000	4,339,691		21,431			3.850	4.966	MN	32,212	193,270	03/30/2017	11/01/2042
92343V-CQ-5	VERIZON COMM INC Senior Unsecured	C		2	2.A FE	10,488,607	96.3410	10,436,664	10,833,000	10,503,030		5,675			4.400	4.749	MN	79,442	421,652	10/11/2023	11/01/2034
92343V-CV-4	VERIZON COMM INC Senior Unsecured	C			2.A FE	9,901,013	94.4370	9,443,691	10,000,000	9,940,055		2,939			4.272	4.329	JJ	196,987	427,200	07/18/2019	01/15/2036
92343V-CZ-5	VERIZON COMM INC Senior Unsecured				2.A FE	3,124,741	93.1850	2,922,282	3,136,000	3,125,755		139			4.672	4.692	MS	43,140	146,514	04/05/2016	03/15/2055
92343V-DC-5	VERIZON COMM INC Senior Unsecured				2.A FE	6,996,290	85.9240	6,014,674	7,000,000	6,996,938		81			4.125	4.128	FA	109,083	288,750	07/27/2016	08/15/2046
92343V-DR-2	VERIZON COMM INC Senior Unsecured				2.A FE	5,203,200	96.8780	4,843,877	5,000,000	5,163,734		(7,361)			4.812	4.512	MS	70,843	240,600	12/18/2017	03/15/2039
92343V-DS-0	VERIZON COMM INC Senior Unsecured				2.A FE	10,668,011	100.5470	9,501,701	9,450,000	10,564,053		(24,204)			5.012	4.247	AO	99,989	473,634	05/08/2019	04/15/2049
92343V-DU-5	VERIZON COMM INC Senior Unsecured				2.A FE	4,961,500	103.9870	5,199,325	5,000,000	4,970,386		1,515			5.250	5.313	MS	76,563	262,500	03/13/2017	03/16/2037
92343V-DV-3	VERIZON COMM INC Senior Unsecured				2.A FE	3,154,620	104.9990	3,149,965	3,000,000	3,136,994		(3,008)			5.500	5.160	MS	48,125	165,000	03/21/2017	03/16/2047
92343V-EA-8	VERIZON COMM INC Senior Unsecured	RA			2.A FE	15,504,130	97.5910	15,126,596	15,500,000	15,502,993		(303)			4.500	4.497	FA	273,188	697,500	12/07/2017	08/10/2033
92343V-EU-4	VERIZON COMM INC Senior Unsecured			2	2.A FE	3,040,153	96.8960	2,931,106	3,025,000	3,034,197		(1,493)			4.016	3.953	JD	9,449	121,484	09/10/2019	12/03/2029
92343V-FT-6	VERIZON COMM INC Senior Unsecured	C		2	2.A FE	7,493,025	72.3470	5,426,060	7,500,000	7,493,885		145			2.650	2.656	MN	22,635	99,375	11/10/2020	11/20/2040
92556V-AC-0	UPJOHN INC Senior Unsecured			2	2.C FE	10,507,277	90.7390	9,073,867	10,000,000	10,310,706		(91,234)			2.300	1.337	JD	5,750	230,000	10/29/2021	06/22/2027
92556V-AD-8	UPJOHN INC Senior Unsecured			2	2.C FE	3,158,553	84.6960	2,540,872	3,000,000	3,120,092		(17,932)			2.700	2.013	JD	2,025	81,000	10/29/2021	06/22/2030
92556V-AE-6	UPJOHN INC Senior Unsecured	C		2	2.C FE	14,996,245	74.5780	11,037,603	14,800,000	14,978,620		(5,550)			3.850	3.746	JD	14,245	525,525	10/29/2021	06/22/2040
92556V-AF-3	UPJOHN INC Senior Unsecured			2	2.C FE	8,007,403	70.5300	5,642,417	8,000,000	8,007,351		(179)			4.000	3.994	JD	8,000	320,000	10/29/2021	06/22/2050
92564R-AE-5	VICI PROPERTIES SENIOR			2	2.C FE	6,000,000	91.2020	5,472,148	6,000,000	6,000,000					4.125	4.125	FA	93,500	247,500	01/22/2020	08/15/2030
927804-FA-7	VIRGINIA EL&PWR Senior Unsecured	C			2.A FE	14,138,000	108.7670	15,227,374	14,000,000	14,086,405		(4,818)			6.000	5.927	JJ	387,333	840,000	04/20/2007	01/15/2036
927804-FB-5	VIRGINIA EL&PWR Senior Unsecured				2.A FE	2,991,720	105.7480	3,172,440	3,000,000	2,994,536		260			6.000	6.020	MN	23,000	180,000	05/14/2007	05/15/2037
927804-FG-4	VIRGINIA EL&PWR Senior Unsecured	C			2.A FE	4,177,935	136.9920	3,157,672	2,305,000	3,906,972		(60,771)			8.875	3.034	MN	26,139	146,659	10/28/2020	11/15/2038
927804-FP-4	VIRGINIA EL&PWR Senior Unsecured	C		2	2.A FE	2,066,908	91.9930	1,839,851	2,000,000	2,058,291		(1,907)			4.650	4.423	FA	35,133	93,000	01/18/2019	08/15/2043
927804-FU-3	VIRGINIA EL&PWR Senior Unsecured			2	2.A FE	13,302,088	97.0820	11,649,864	12,000,000	12,488,522		(269,809)			3.150	0.852	JJ	174,300	378,000	12/14/2020	01/15/2026
927804-FZ-2	VIRGINIA EL&PWR Senior Unsecured			2	2.A FE	14,254,050	97.2310	14,584,677	15,000,000	14,394,024		126,103			3.800	4.864	AO	142,500	570,000	11/17/2022	04/01/2028
92826C-AD-4	VISA INC Senior Unsecured			2	1.D FE	1,528,176	97.6230	1,561,966	1,600,000	1,535,927		7,751			3.150	5.337	JD	2,380	25,200	09/28/2023	12/14/2025
92826C-AF-9	VISA INC Senior Unsecured			2	1.D FE	4,991,650	93.3240	4,666,187	5,000,000	4,992,968		189			4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92826C-AQ-5	VISA INC Senior Unsecured	C		2	1.D FE	7,209,446	61.9540	8,363,841	13,500,000	7,235,246		25,801			2.000	5.258	FA	102,000		10/06/2023	08/15/2050
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS				1.F PL	27,776,497	74.8110	20,779,842	27,776,497	27,776,497					2.570	2.579	MJSD	1,983	178,464	12/01/2020	10/14/2049
928563-AC-9	VMWARE LLC Senior Unsecured			2	2.C FE	16,778,030	97.1110	16,994,338	17,500,000	16,883,718		105,688			3.900	4.970	FA	246,458	341,250	04/21/2023	08/21/2027
928563-AE-5	VMWARE LLC Senior Unsecured			2	2.C FE	10,944,192	99.2470	11,115,695	11,200,000	10,993,141		48,949			4.650	5.255	MN	66,547	520,800	02/14/2023	05/15/2027
928563-AH-8	VMWARE LLC Senior Unsecured				2.C FE	8,540,105	97.1710	8,915,453	9,175,000	8,942,211		359,927			1.000	5.205	FA	34,661	91,750	11/16/2022	08/15/2024
928563-AJ-4	VMWARE LLC Senior Unsecured			2	2.C FE	9,983,000	91.4950	9,149,484	10,000,000	9,991,007		3,342			1.400	1.435	FA	52,889	140,000	07/20/2021	08/15/2026
928563-AK-1	VMWARE LLC Senior Unsecured			2	2.C FE	11,925,620	87.8160	10,537,914	12,000,000	11,949,860		10,284			1.800	1.895	FA	81,600	216,000	08/23/2021	08/15/2028
928563-AL-9	VMWARE LLC Senior Unsecured			2	2.C FE	11,675,080	82.7180	12,076,840	14,600,000	11,714,460		25,909			2.200	5.357	FA	121,342	35,200	12/12/2023	08/15/2031
928668-BL-5	VOLKSWAGEN GRP GTD NTS			2	2.A FE	999,694	93.0030	930,033	1,000,000	999,869		68			1.250	1.257	MN	1,285	12,500	06/02/2021	11/24/2025
92890H-AC-6	WEA FINANCE LLC/ Senior Unsecured			2	2.A FE	13,056,870	97.3820	12,416,245	12,750,000	12,781,322		(68,501)			3.750	3.196	MS	138,125	478,125	08/15/2019	09/17/2024
92890H-AD-4	WEA FINANCE LLC/ Senior Unsecured	C		2	2.A FE	12,673,974	71.8740	8,624,866	12,000,000	12,590,363		(18,236)			4.750	4.378	MS	164,667	570,000	07/18/2019	09/17/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92928Q-AD-0	WEA FINANCE LLC Senior Unsecured	C		2	2.B FE	5,968,200	68.9970	4,139,795	6,000,000	5,971,138		612			4.625	4.658	MS	77,854	277,500	09/12/2018	09/20/2048
929328-AF-9	WSFS FIN CORP Senior Unsecured			2	1.G FE	19,858,078	77.2630	15,452,500	20,000,000	19,878,990		15,073			2.750	2.844	JD	32,083	550,000	08/10/2022	12/15/2030
92939U-AD-8	WEC ENERGY GROUP INC Senior Unsecured	C		2	2.A FE	10,054,000	88.5190	8,851,925	10,000,000	10,029,883		(8,087)			1.375	1.289	AO	29,028	137,500	12/21/2020	10/15/2027
92939U-AH-9	WEC ENERGY GROUP INC Senior Unsecured			2	2.A FE	6,994,960	99.8860	6,991,985	7,000,000	6,996,990		1,618			5.000	5.026	MS	91,389	350,000	09/22/2022	09/27/2025
92939U-AK-2	WEC ENERGY GROUP INC Senior Unsecured			2	2.A FE	20,056,600	99.2150	19,842,974	20,000,000	20,042,903		(13,697)			4.750	4.635	JJ	453,889	469,722	04/04/2023	01/09/2026
92939U-AM-8	WEC ENERGY GROUP INC Senior Unsecured				2.A FE	10,120,800	101.8160	10,181,589	10,000,000	10,119,261		(1,539)			5.600	5.118	MS	169,556		12/18/2023	09/12/2026
92940P-AG-9	WRKCO INC Senior Unsecured	C		2	2.B FE	7,939,990	86.1810	7,429,694	8,621,000	8,012,901		50,048			3.000	3.874	JD	11,495	258,630	07/20/2022	06/15/2033
92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO 1ST MTG				1.F	3,562,965	102.1340	3,638,981	3,562,965	3,562,965					6.140	6.185	JAJO	37,069	218,766	12/31/2007	01/31/2028
92976G-AG-6	WACHOVIA CORP Subordinated				2.A FE	2,054,860	104.9520	2,099,034	2,000,000	2,037,009		(1,870)			5.850	5.648	FA	48,750	117,000	09/22/2010	02/01/2037
92976G-AJ-0	WACHOVIA CORP Subordinated	C			2.A FE	11,443,993	111.7810	8,819,514	7,890,000	10,870,774		(108,429)			6.600	3.226	JJ	240,119	326,370	10/22/2020	01/15/2038
929771-AE-3	WACHOVIA CORP Subordinated				2.B FE	3,136,603	102.9400	3,088,198	3,000,000	3,088,191		(47,027)			6.605	4.831	AO	49,538	198,150	12/20/2022	10/01/2025
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS				2.B PL	23,842,315	91.0250	21,702,570	23,842,315	23,842,315					2.750	2.751	JD	1,821	505,533	12/17/2020	12/31/2032
929903-AM-4	WACHOVIA CORP Subordinated	C			2.B FE	6,646,370	101.4670	7,102,694	7,000,000	6,785,679		12,580			5.500	5.867	FA	160,417	385,000	04/26/2007	08/01/2035
93002*-AA-1	WEC INFRASTRUCTURE WIND HOLDIN SR SECD				2.C	62,840,706	102.4650	64,389,830	62,840,706	62,840,706					6.380	6.379	JD	11,137	2,405,304	10/25/2022	12/31/2031
931142-BF-9	WALMART INC Senior Unsecured				1.C FE	11,779,200	118.1850	11,818,509	10,000,000	10,677,426		(88,539)			7.550	6.203	FA	285,222	755,000	02/05/2002	02/15/2030
931142-CB-7	WALMART INC Senior Unsecured	C			1.C FE	7,078,050	109.3300	7,653,107	7,000,000	7,047,388		(2,897)			5.250	5.172	MS	122,500	367,500	01/15/2009	09/01/2035
931142-CK-7	WALMART INC Senior Unsecured	C			1.C FE	3,171,600	121.4080	2,428,168	2,000,000	2,994,262		(61,767)			6.500	2.244	FA	49,111	130,000	01/21/2021	08/15/2037
931142-CM-3	WALMART INC Senior Unsecured	C			1.C FE	5,174,048	118.0800	4,723,202	4,000,000	4,937,839		(47,755)			6.200	4.026	AO	52,356	248,000	08/09/2018	04/15/2038
931142-EW-9	WALMART INC Senior Unsecured	C			1.C FE	22,945,440	99.1690	22,808,951	23,000,000	22,952,644		5,822			3.900	4.027	MS	279,067	780,000	12/07/2023	09/09/2025
931142-FA-6	WALMART INC Senior Unsecured			2	1.C FE	10,395,424	99.5040	10,348,461	10,400,000	10,396,427		1,003			4.000	4.016	AO	87,822	204,533	04/12/2023	04/15/2026
931142-FC-2	WALMART INC Senior Unsecured			2	1.C FE	7,984,560	99.8070	7,984,573	8,000,000	7,985,903		1,343			4.000	4.032	AO	67,556	157,333	04/12/2023	04/15/2030
931142-FE-8	WALMART INC Senior Unsecured			2	1.C FE	18,106,650	97.3450	18,252,236	18,750,000	18,108,933		2,283			4.500	4.709	AO	178,125	414,844	10/05/2023	04/15/2053
939653-A*-2	ELMIE COMMUNITIES SR NTS				2.B YE	7,000,000	87.2360	6,106,485	7,000,000	7,000,000					3.440	3.439	JJ	111,036	240,800	09/22/2020	12/29/2030
941848-F#-5	WATERS CORPORATION SR GTD NTS SER O				2.B	18,000,000	83.9370	15,108,647	18,000,000	18,000,000					2.250	2.250	MS	133,875	405,000	11/19/2020	03/03/2031
946848-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS				4.A	3,193,630	98.4260	3,143,370	3,193,630	3,193,630					6.420	6.506	MON	570	34,172	12/30/2005	01/18/2027
94973V-AH-0	WELLPOINT INC Senior Unsecured	M			2.B FE	18,659,490	107.2540	19,809,899	18,470,000	18,572,448		(6,699)			5.950	5.880	JD	48,843	1,098,965	06/09/2010	12/15/2034
94973V-AL-1	WELLPOINT INC Senior Unsecured				2.B FE	5,003,470	106.9470	5,347,349	5,000,000	5,002,124		(123)			5.850	5.845	JJ	134,875	292,500	01/19/2006	01/15/2036
949746-JM-4	WELLS FARGO & COMPANY Senior Unsecured	C			2.A FE	15,459,870	103.7760	17,641,913	17,000,000	16,084,772		56,480			5.375	6.048	FA	365,500	913,750	02/13/2008	02/07/2035
949746-RF-0	WELLS FARGO & COMPANY Subordinated	C			2.B FE	9,404,618	100.0010	6,735,088	6,735,000	9,133,639		(80,419)			5.606	3.187	JJ	174,099	356,962	08/10/2021	01/15/2044
94974B-FY-1	WELLS FARGO & COMPANY Subordinated				2.B FE	995,343	97.7850	977,847	1,000,000	996,990		1,157			4.100	4.232	JD	41,000	3,189	08/10/2022	06/03/2026
94974B-GL-8	WELLS FARGO & COMPANY Subordinated				2.B FE	4,781,760	98.0200	4,704,974	4,800,000	4,793,582		1,634			4.300	4.341	JJ	91,160	206,400	07/15/2015	07/22/2027
94974B-GQ-7	WELLS FARGO & COMPANY Subordinated	C			2.B FE	17,449,010	91.3670	15,532,334	17,000,000	17,380,942		(10,252)			4.900	4.732	MN	101,811	833,000	04/08/2016	11/17/2045
94974B-GT-1	WELLS FARGO & COMPANY Subordinated				2.B FE	654,240	84.4990	481,644	570,000	648,413		(2,265)			4.400	3.509	JD	1,184	25,080	05/05/2021	06/14/2046
94978#-AH-0	Wec 2001a (cvs Health) P/T CERTS				2.B	2,010,625	100.0230	2,011,090	2,010,625	2,010,625					7.530	7.648	MON	8,832	23,542	06/15/2020	01/10/2024
94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS				2.B	2,339,007	100.4740	2,350,101	2,339,007	2,339,007					5.610	5.675	MON	7,654	21,870	07/29/2005	08/10/2027
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS				3.C	2,200,148	99.9850	2,199,807	2,200,148	2,200,148					6.350	6.434	MON	8,150	139,709	06/29/2006	07/10/2026
94978#-FG-7	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-A				1.D	18,307	106.1260	19,429	18,307	18,307					5.720	5.720	JJ	483	966	09/26/2006	09/26/2029
94978#-FH-5	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-B				1.D	263,903	106.1530	280,142	263,903	263,903					5.720	5.721	JJ	6,961		09/26/2006	09/26/2029
94978#-FJ-1	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-C				1.D	14,318	106.1240	15,195	14,318	14,318					5.720	5.720	JJ	378		09/26/2006	09/26/2029
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A				1.D	67,762	104.5050	70,814	67,762	67,762					5.720	5.720	JJ	1,787		09/26/2006	01/15/2028
94978#-FM-4	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-B				1.D	33,264	103.3610	34,382	33,264	33,264					5.720	5.721	JJ	877	1,894	09/26/2006	01/15/2028
94978#-FN-2	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-C				1.D	49,076	105.0150	51,537	49,076	49,076					5.720	5.720	JJ	1,294	2,807	09/26/2006	09/26/2029
94978#-FP-7	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-D				1.D	131,770	104.9330	138,269	131,770	131,770					5.720	5.720	JJ	3,476		09/26/2006	09/26/2029
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A				1.E	137,828	102.1590	140,803	137,828	137,828					5.670	5.670	JJ	3,604	7,815	01/30/2007	01/30/2030
94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B				1.E	479,760	101.6470	487,662	479,760	479,760					5.670	5.670	JJ	12,543	27,202	01/30/2007	01/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94980V-AG-3	WACHOVIA CORP Subordinated	C			2.A FE	5,371,785	103.5470	4,659,631	4,500,000	5,115,854		(35,413)			5.950	4.518	FA	92,969	267,750	06/24/2015	08/26/2036
94988J-6F-9	WACHOVIA CORP Senior Unsecured				1.D FE	50,000,000	101.2620	50,631,010	50,000,000	50,000,000					5.254	5.254	JD	145,944		12/04/2023	12/11/2026
95000U-2A-0	WELLS FARGO & COMPANY Senior Unsecured			2	2.A FE	24,044,350	95.4150	23,853,758	25,000,000	24,045,943		1,593			3.584	4.548	MN	97,145	179,200	12/28/2023	05/22/2028
95000U-2H-5	WELLS FARGO & COMPANY Senior Unsecured			2	2.A FE	1,018,882	97.4370	974,373	1,000,000	1,005,701		(6,762)			2.406	1.711	AO	4,077	24,060	01/13/2022	10/30/2025
95000U-2M-4	WELLS FARGO & COMPANY Senior Unsecured			2	2.A FE	2,634,608	95.3450	1,811,549	1,900,000	2,594,654		(17,209)			5.013	2.993	AO	23,018	95,247	08/17/2021	04/04/2051
95000U-2Q-5	WELLS FARGO & COMPANY Senior Unsecured			2	2.A FE	3,151,002	75.8040	2,286,244	3,016,000	3,133,566		(2,885)			3.068	2.769	AO	15,679	23,764	10/28/2020	04/30/2041
95000U-2X-0	WELLS FARGO & COMPANY Senior Unsecured			2	2.A FE	14,665,700	98.1140	14,717,121	15,000,000	14,671,094		5,394			3.908	4.919	AO	107,470		12/18/2023	04/25/2026
95000U-3B-7	WELLS FARGO & COMPANY Senior Unsecured			2	2.A FE	16,420,340	97.4480	16,566,214	17,000,000	16,440,994		20,654			4.897	5.340	JJ	360,746	318,305	12/12/2023	07/25/2033
95000U-3E-1	WELLS FARGO & COMPANY Senior Unsecured				1.E FE	3,500,000	102.2050	3,577,181	3,500,000	3,500,000					5.574	5.574	JJ	84,539		07/18/2023	07/25/2029
95000U-3H-4	WELLS FARGO & COMPANY Senior Unsecured				1.E FE	7,500,000	108.7260	8,154,485	7,500,000	7,500,000					6.491	6.491	AO	91,956		10/16/2023	10/23/2034
95040Q-AC-8	WELLTOWER INC Senior Unsecured			2	2.A FE	574,260	98.7000	493,498	500,000	528,670		(14,049)			4.250	1.335	AO	5,313	21,250	09/15/2020	04/01/2026
95040Q-AD-6	WELLTOWER INC Senior Unsecured			2	2.A FE	4,947,400	98.1930	4,909,668	5,000,000	4,974,067		5,386			4.250	4.384	AO	44,861	212,500	08/09/2018	04/15/2028
95040Q-AF-1	WELLTOWER INC Senior Unsecured			2	2.A FE	3,983,160	95.0480	3,801,932	4,000,000	3,984,765		309			4.950	4.977	MS	66,000	198,000	08/09/2018	09/01/2048
955278-C@-3	WEST PENN POWER COMPANY 1ST MTG				1.G	15,000,000	78.2520	11,737,802	15,000,000	15,000,000					4.220	4.220	JD	52,750	633,000	05/09/2019	06/01/2059
955306-B#-1	West Pharmaceutical Services I SR NTS SER B				1.G	5,000,000	98.8750	4,943,728	5,000,000	5,000,000					3.820	3.820	JJ	93,378	191,000	07/05/2012	07/05/2024
955306-C*-4	West Pharmaceutical Services I SR NTS SER C				1.G	15,400,000	96.8220	14,910,513	15,400,000	15,400,000					4.020	4.020	JJ	302,661	619,080	07/05/2012	07/05/2027
95709T-AK-6	EVERGY KANSAS Secured	C		2	1.F FE	3,045,420	86.3840	2,591,515	3,000,000	3,039,540		(1,275)			4.625	4.521	MS	46,250	138,750	10/23/2018	09/01/2043
957576-AA-9	WESTERN & SOUTH Senior Unsecured	M			1.F FE	18,162,021	103.3200	16,230,577	15,709,000	17,551,448		(154,123)			5.750	4.240	JJ	416,507	903,268	08/16/2022	07/15/2033
957638-AD-1	WESTERN ALLIANCE BANCORP Subordinated			2	3.A FE	19,568,862	88.3590	17,228,312	19,498,000	19,538,844		(15,822)			3.000	2.911	JD	25,997	584,940	01/21/2022	06/15/2031
958254-AD-6	WESTERN GAS PART Senior Unsecured	C		2	2.C FE	2,600,150	90.6200	2,265,501	2,500,000	2,581,896		(2,338)			5.450	5.183	AO	34,063	136,250	04/03/2014	04/01/2044
958254-AE-4	WESTERN GAS PART Senior Unsecured			2	2.C FE	1,464,375	97.6150	1,464,232	1,500,000	1,481,259		12,488			3.950	4.874	JD	4,938	59,250	08/19/2022	06/01/2025
958254-AF-1	WESTERN GAS PART Senior Unsecured			2	2.C FE	493,593	98.4180	492,092	500,000	495,760		1,555			4.650	5.015	JJ	11,625	23,250	08/10/2022	07/01/2026
958254-AJ-3	WESTERN GAS PART Senior Unsecured			2	2.C FE	13,949,872	87.8870	14,413,509	16,400,000	13,975,846		25,974			5.300	6.524	MS	289,733	434,600	07/20/2023	03/01/2048
958254-AL-8	WESTERN GAS PART Senior Unsecured			2	2.C FE	2,730,000	89.0960	2,672,875	3,000,000	2,736,054		4,484			5.500	6.202	FA	62,333	165,000	08/19/2022	08/15/2048
958667-AC-1	WESTERN GAS PART Senior Unsecured			2	2.C FE	14,375,924	93.7030	14,055,482	15,000,000	14,379,855		37,584			4.050	4.837	FA	253,125	645,000	08/19/2022	02/01/2030
958667-AE-7	WESTERN GAS PART Senior Unsecured			2	2.C FE	7,978,240	103.9660	8,317,243	8,000,000	7,979,387		1,147			6.150	6.187	AO	123,000	241,900	03/30/2023	04/01/2033
960413-AS-1	WESTLAKE CHEM Senior Unsecured				2.B FE	8,735,300	91.2480	9,124,808	10,000,000	8,736,785		1,485			5.000	6.030	FA	188,889		12/12/2023	08/15/2046
960413-AX-0	WESTLAKE CHEM Senior Unsecured				2.B FE	9,285,400	97.0700	9,706,958	10,000,000	9,738,669		404,033			0.875	5.206	FA	33,056	87,500	11/14/2022	08/15/2024
960413-AY-8	WESTLAKE CHEM Senior Unsecured			2	2.B FE	2,093,041	70.5460	1,834,202	2,600,000	2,108,010		11,537			2.875	4.325	FA	28,239	57,500	08/24/2023	08/15/2041
960413-BA-9	WESTLAKE CHEM Senior Unsecured			2	2.B FE	3,232,540	64.6170	3,230,834	5,000,000	3,232,918		378			3.375	5.652	FA	63,750		12/22/2023	08/15/2061
963320-AV-8	WHIRLPOOL CORPORATION Senior Unsecured			2	2.B FE	2,168,200	84.7170	1,694,348	2,000,000	2,142,024		(3,985)			4.500	4.010	JD	7,500	90,000	07/06/2016	06/01/2046
969457-BB-5	WILLIAMS COS INC Senior Unsecured				2.B FE	6,633,818	112.6850	7,136,351	6,333,000	6,484,441		(16,121)			7.500	7.063	JJ	219,016	474,975	11/05/2009	01/15/2031
969457-BM-1	WILLIAMS COS INC Senior Unsecured				2.B FE	6,050,135	121.6010	6,039,935	4,967,000	5,620,109		(58,808)			8.750	6.636	MS	127,969	434,613	08/10/2022	03/15/2032
969457-BV-1	WILLIAMS COS INC Senior Unsecured	C		2	2.B FE	4,660,000	101.1420	5,057,083	5,000,000	4,703,181		6,990			5.750	6.269	JD	5,590	287,500	08/10/2016	06/24/2044
969457-BW-9	WILLIAMS COS INC Senior Unsecured			2	2.B FE	25,020,586	99.5140	24,878,460	25,000,000	24,959,083		20,897			4.550	4.655	JD	22,118	1,137,500	11/16/2022	06/24/2024
969457-BX-7	WILLIAMS COS INC Senior Unsecured	C		2	2.B FE	5,585,300	91.5480	4,577,379	5,000,000	5,417,870		(58,130)			3.500	2.140	MN	22,361	175,000	01/20/2021	11/15/2030
969457-BZ-2	WILLIAMS COS INC Senior Unsecured			2	2.B FE	9,963,500	97.4850	9,748,461	10,000,000	9,967,728		3,014			4.650	4.696	FA	175,667	474,042	08/03/2022	08/15/2032
969457-CA-6	WILLIAMS COS INC Senior Unsecured			2	2.B FE	3,405,658	97.1780	3,401,231	3,500,000	3,406,140		529			5.300	5.484	FA	70,078	147,811	07/20/2023	08/15/2052
969457-CJ-7	WILLIAMS COS INC Senior Unsecured			2	2.B FE	8,990,190	104.5030	9,405,294	9,000,000	8,991,062		872			5.650	5.664	MS	149,725	272,613	02/27/2023	03/15/2033
96949L-AB-1	WILLIAMS COS INC Senior Unsecured	C		2	2.B FE	4,953,450	98.2620	4,913,095	5,000,000	4,989,814		5,655			4.000	4.125	MS	58,889	200,000	09/19/2016	09/15/2025
96949L-AC-9	WILLIAMS COS INC Senior Unsecured	C		2	2.B FE	4,720,150	94.2570	4,712,862	5,000,000	4,756,230		5,740			5.100	5.487	MS	75,083	255,000	08/12/2016	09/15/2045
96949L-AD-7	WILLIAMS COS INC Senior Unsecured			2	2.B FE	6,472,795	96.4010	6,266,034	6,500,000	6,477,962		3,579			3.750	3.854	JD	10,833	243,750	05/24/2023	06/15/2027
96950F-AF-1	WILLIAMS COS INC Senior Unsecured	C			2.B FE	20,533,560	106.9410	20,669,529	19,328,000	20,247,799		(32,965)			6.300	5.841	AO	257,062	1,217,664	02/28/2023	04/15/2040
96950F-AP-9	WILLIAMS COS INC Senior Unsecured	C		2	2.B FE	17,200,395	91.4840	16,467,122	18,000,000	17,310,077		17,454			4.900	5.200	JJ	406,700	882,000	11/09/2016	01/15/2045
96950F-AQ-7	WILLIAMS COS INC Senior Unsecured			2	2.B FE	12,813,353	98.4750	12,801,702	13,000,000	12,906,596		85,635			3.900	4.616	JJ	233,783	507,000	12/28/2022	01/15/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
976656-BZ-0	WISCONSIN ELECTR Senior Unsecured	C			1.G FE	1,432,962	105.9450	1,483,226	1,400,000	1,431,696		(1,266)			5.700	5.454	JD	6,650	79,800	02/28/2023	12/01/2036
976656-CJ-5	WISCONSIN ELECTR Senior Unsecured	C		2	1.G FE	981,653	84.3540	843,537	1,000,000	983,663		434			4.300	4.417	JD	1,911	43,000	01/18/2019	12/15/2045
976656-CK-2	WISCONSIN ELECTR Senior Unsecured	C		2	1.F FE	3,978,560	87.3600	3,494,398	4,000,000	3,980,673		428			4.300	4.332	AO	36,311	172,000	10/01/2018	10/15/2048
976657-AG-1	WEC ENERGY GROUP INC Senior Unsecured	C			2.A FE	5,247,135	105.7540	5,393,429	5,100,000	5,175,205		(5,937)			6.200	5.990	AO	79,050	316,200	07/15/2003	04/01/2033
976657-AH-9	WEC ENERGY GROUP INC Junior Subordinated				2.B FE	6,598,762	89.5750	7,151,668	7,984,000	7,512,166		905,719			7.754	5.530	FMAN	80,822	550,490	05/30/2023	05/15/2067
976826-BP-1	WISCONSIN P&L Senior Unsecured			2	2.A FE	11,375,551	81.5780	9,789,302	12,000,000	11,467,011		58,058			1.950	2.562	MS	68,250	234,000	06/01/2022	09/16/2031
976826-BQ-9	WISCONSIN P&L Senior Unsecured	C		2	2.A FE	34,351,300	94.8390	33,193,629	35,000,000	34,424,606		54,296			3.950	4.178	MS	460,833	1,443,944	08/29/2022	09/01/2032
976843-BJ-0	WISCONSIN PUBLIC Senior Unsecured			2	1.F FE	11,553,949	93.0380	10,234,171	11,000,000	11,485,302		(14,491)			4.752	4.421	MN	87,120	522,720	10/23/2018	11/01/2044
983024-AN-0	WYETH Senior Unsecured	C			1.F FE	11,801,342	109.5390	10,514,637	9,599,000	11,507,215		(105,572)			5.950	3.926	AO	142,785	404,541	09/19/2023	04/01/2037
98371#-AA-9	Xhd Ltd (home Depot) SECD NTS				1.F	1,490,405	99.9970	1,490,361	1,490,405	1,490,405					5.840	5.911	MON	3,868	14,507	12/19/2002	01/15/2024
98385X-AM-8	XTO ENERGY INC. Senior Unsecured				1.D FE	2,060,322	115.9330	1,938,402	1,672,000	1,933,921		(13,067)			6.750	5.134	FA	47,025	112,860	02/23/2011	08/01/2037
98389B-AH-3	XCEL ENERGY INC Senior Unsecured	C			2.A FE	10,640,830	112.0660	11,766,905	10,500,000	10,591,323		(4,681)			6.500	6.398	JJ	341,250	682,500	08/16/2006	07/01/2036
98389B-AN-0	XCEL ENERGY INC Senior Unsecured	C		2	2.A FE	2,928,488	89.4010	2,574,737	2,880,000	2,914,682		(1,458)			4.800	4.691	MS	40,704	138,240	09/30/2013	09/15/2041
98389B-AY-6	XCEL ENERGY INC Senior Unsecured	RA		2	2.A FE	2,491,750	92.6870	2,317,176	2,500,000	2,494,573		744			3.400	3.438	JD	7,083	85,000	03/27/2020	06/01/2030
984798-AB-0	YANKEE STADIUM HOLDINGS LLC SR SECD NTS				2.B PL	31,000,000	93.2790	28,916,478	31,000,000	31,000,000					4.690	4.690	JD	121,158	1,453,900	06/01/2020	06/01/2040
98978V-AH-6	ZOETIS INC Senior Unsecured	C		2	2.A FE	15,397,103	95.8230	14,373,417	15,000,000	15,310,439		(10,489)			4.700	4.534	FA	293,750	705,000	11/01/2013	02/01/2043
98978V-AK-9	ZOETIS INC Senior Unsecured	RA		2	2.A FE	7,995,650	99.4150	7,953,193	8,000,000	7,999,015		487			4.500	4.507	MN	48,000	360,000	11/09/2015	11/13/2025
D2740*-AG-2	Portigon Ag (new York Branch) SUB NTS SER 2				1.C YE	18,406,522	103.4970	18,766,713	18,132,667	18,231,845		(5,478)			6.030	5.739	JAN	1,087,409	(106,145)	04/20/2017	01/02/2027
D2740*-AH-0	Portigon Ag (new York Branch) SUB NTS SER 12				1.C YE	14,293,001	103.4890	14,570,802	14,079,507	14,157,966		(1,227)			6.030	5.733	JAN	844,342	106,145	04/20/2017	01/02/2027
G4938#-AA-6	IRES RESIDENTIAL PROPERTIES LT SR SECD NTS SER A				2.C PL	8,000,000	92.7780	7,422,273	8,000,000	8,000,000					3.440	3.440	MS	84,853	276,950	02/12/2020	03/10/2027
G6750*-AF-9	THE 1887 COMPANY LIMITED SR SECD NTS SER F				2.C	14,521,100	87.2840	12,235,920	14,018,453	14,018,453				722,831	3.210	3.210	JJ	213,746	441,516	10/11/2018	01/10/2034
G7605#-AA-1	ROADSTER FINANCE DAC SR SECD NTS SER A				2.C FE	7,799,891	91.9150	6,640,715	7,224,882	7,224,882				219,301	2.290	2.290	AO	33,550	161,170	10/17/2017	10/18/2032
G7605#-AB-9	ROADSTER FINANCE DAC SR SECD NTS SER B				2.C FE	32,174,550	86.8860	25,894,465	29,802,640	29,802,640				904,618	2.760	2.760	AO	166,795	801,274	10/17/2017	10/18/2036
G8090*-AC-1	FIRST OMEGA SHIPPING INC SR SECD GTD NTS SER C				2.C	13,000,000	87.5970	11,387,601	13,000,000	13,000,000					3.830	3.830	MS	165,967	497,900	02/27/2020	03/01/2035
G9400#-AB-2	WMR FOUR LTD SR SECD NTS SER B				2.C PL	3,807,394	98.3370	3,744,083	3,807,394	3,807,394					5.350	5.387	MJSD	566	203,696	12/14/2017	09/30/2033
L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D				2.C Z	23,933,525	92.9390	22,800,166	24,532,293	24,532,293				1,264,955	3.820	3.819	JD	2,603	932,276	06/25/2019	04/01/2032
N9061@-AB-6	VTTI BV SR NTS SER B				3.A	5,000,000	99.1270	4,956,332	5,000,000	5,000,000					4.870	4.870	JD	10,822	243,500	07/01/2018	12/15/2025
N9061@-AC-4	VTTI BV SR NTS SER C				3.A	15,000,000	99.0800	14,861,980	15,000,000	15,000,000					4.970	4.970	JD	33,133	745,500	07/01/2018	12/15/2027
N9061@-AG-5	VTTI BV SR NTS SER B				3.A	2,000,000	95.8350	1,916,703	2,000,000	2,000,000					4.050	4.050	JD	3,600	81,000	12/13/2017	12/15/2027
N9061@-AH-3	VTTI BV SR NTS SER C				3.A	4,000,000	93.8630	3,754,522	4,000,000	4,000,000					4.150	4.150	JD	7,378	166,000	12/13/2017	12/15/2029
Q3080#-AA-3	DWPF FINANCE PTY LTD SR GTD NTS SER A				1.F	1,000,000	92.7640	927,638	1,000,000	1,000,000					4.140	4.140	MN	4,485	41,400	04/18/2018	05/22/2030
Q4822#-AB-2	ISPT FINANCE PTY LTD GTD SER NTS SER 19-B				1.F YE	3,454,000	83.9230	2,858,837	3,406,505	3,406,505				3,014	3.570	3.570	FA	41,551	117,355	05/30/2019	08/28/2031
Q5426#-AC-7	L&K FINANCE PTY LTD SR GTD NTS				2.A FE	5,000,000	97.0450	4,852,249	5,000,000	5,000,000					4.820	4.820	JD	12,719	241,000	06/01/2022	06/12/2030
Q5426#-AD-5	L&K FINANCE PTY LTD SR GTD NTS				2.A FE	10,000,000	96.0830	9,608,307	10,000,000	10,000,000					4.970	4.970	JD	26,231	497,000	06/01/2022	06/12/2033
R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS				2.B PL	21,838,717	96.0000	21,713,708	22,618,445	22,618,445				686,552	2.750	2.758	MJSD	1,728	611,174	06/27/2017	08/05/2027
U2538N-AC-7	DIGITAL STOUT HOLDING LLC Senior Unsecured			2	2.B FE	33,431,909	92.3990	28,260,859	30,585,716	30,974,674		(69,759)		1,604,041	3.300	3.012	JUL	457,783	1,032,689	02/21/2018	07/19/2029
U84258-AF-6	SOUTHERN COMPANY (THE) Junior Subordinated			2	2.C FE	3,299,047	85.9680	2,846,732	3,311,404	3,212,995		998		97,470	1.875	1.951	SEP	18,321	59,861	01/12/2022	09/15/2081
V5000*-AA-3	FIRST OMEGA SHIPPING INC Secured				2.C	10,000,000	86.8600	8,686,006	10,000,000	10,000,000					3.480	3.480	MS	87,967	348,000	02/18/2022	03/30/2031
008474-C#-3	AGNICO EAGLE MINES LTD SR NTS SER A		A		2.A FE	3,000,000	98.8310	2,964,930	3,000,000	3,000,000					4.420	4.420	JD	737	132,600	06/29/2017	06/29/2025
008474-D*-6	AGNICO EAGLE MINES LTD SR NTS SER B		A		2.A FE	4,000,000	99.1120	3,964,461	4,000,000	4,000,000					4.640	4.640	JD	1,031	185,600	06/29/2017	06/29/2027
008474-D@-4	AGNICO EAGLE MINES LTD SR NTS SER C		A		2.A FE	10,000,000	98.4920	9,849,170	10,000,000	10,000,000					4.740	4.740	JD	2,633	474,000	06/29/2017	06/29/2029
013716-AU-9	RIO TINTO ALCAN Senior Unsecured	C	A		1.F FE	13,730,202	109.9110	14,288,409	13,000,000	13,387,259		(28,252)			6.125	5.728	JD	35,389	796,250	08/01/2007	12/15/2033
013716-AW-5	RIO TINTO ALCAN Senior Unsecured	C	A		1.F FE	4,791,019	106.2160	3,504,068	3,299,000	4,494,864		(91,492)			5.750	2.152	JD	15,808	189,693	09/29/2020	06/01/2035
01626P-AG-1	ALIMEN COUCHE Senior Unsecured		A	2	2.A FE	8,995,590	84.1620	7,574,540	9,000,000	8,996,112		91			4.500	4.503	JJ	174,375	405,000	07/19/2017	07/26/2047
01626P-AH-9	ALIMEN COUCHE Senior Unsecured		A	2	2.A FE	3,728,762	96.1470	3,845,876	4,000,000	3,752,396		23,635			3.550	5.483	JJ	61,139	24,850	09/13/2023	07/26/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01626P-AM-8	ALIMEN COUCHE SENIOR	RA	A	2	2.A FE	5,115,381	89.2850	4,226,736	4,734,000	4,987,459		(40,729)			2.950	1.971	JJ	60,516	139,653	12/07/2020	01/25/2030
01626P-AN-6	ALIMEN COUCHE SENIOR		A	2	2.A FE	7,562,180	76.6420	5,364,923	7,000,000	7,522,388		(13,081)			3.800	3.358	JJ	115,267	266,000	10/28/2020	01/25/2050
06368B-GS-1	BANK OF MONTREAL Subordinated	C	A	2	2.A FE	17,086,718	92.0660	15,651,162	17,000,000	17,048,050		(11,236)			3.803	3.725	JD	28,734	646,510	05/28/2020	12/15/2032
06368D-H7-2	BANK OF MONTREAL Subordinated		A	2	2.A FE	32,108,162	81.2780	29,260,224	36,000,000	32,288,886		171,860			3.088	4.072	JJ	528,048	988,160	04/17/2023	01/10/2037
06368F-AC-3	BANK OF MONTREAL Senior Unsecured		A		1.F FE	10,842,770	91.2190	10,946,226	12,000,000	10,859,172		16,402			1.250	5.053	MS	44,167		12/18/2023	09/15/2026
06368L-AP-1	BANK OF MONTREAL Senior Unsecured		A		1.F FE	14,219,585	99.3000	14,150,274	14,250,000	14,235,051		14,332			4.250	4.403	MS	180,005	568,438	05/17/2023	09/14/2024
06368L-C5-3	BANK OF MONTREAL Senior Unsecured		A		1.F FE	25,000,000	101.3950	25,348,833	25,000,000	25,000,000					5.266	5.266	JD	73,139		12/05/2023	12/11/2026
06368L-NT-9	BANK OF MONTREAL Senior Unsecured		A		1.F FE	1,998,580	101.0380	2,020,763	2,000,000	1,998,834		254			5.300	5.326	JD	7,656	53,000	05/30/2023	06/05/2026
06368L-WT-9	BANK OF MONTREAL Senior Unsecured		A		1.F FE	16,000,000	101.5930	16,254,907	16,000,000	16,000,000					5.920	5.920	MS	252,587		09/18/2023	09/25/2025
064159-8N-9	BANK NOVA SCOTIA Junior Subordinated		A	2	2.C FE	38,430,000	76.9080	30,378,628	39,500,000	38,433,835		3,034			3.625	3.736	JAJO	254,556	1,431,875	09/27/2022	10/27/2081
064159-HB-5	BANK NOVA SCOTIA Subordinated	C	A		2.A FE	16,288,452	98.4670	16,247,043	16,500,000	16,321,169		82,998			4.500	5.083	JD	30,938	742,500	11/15/2022	12/16/2025
06417X-AE-1	BANK NOVA SCOTIA Senior Unsecured		A		1.F FE	1,231,245	84.0450	1,260,675	1,500,000	1,245,669		14,424			2.450	5.028	FA	15,210	18,375	06/02/2023	02/02/2032
06417X-AG-6	BANK NOVA SCOTIA Subordinated		A	2	2.A FE	3,238,312	89.6800	3,138,799	3,500,000	3,256,993		12,249			4.588	5.321	MN	25,425	160,580	06/23/2022	05/04/2037
06417X-AN-1	BANK NOVA SCOTIA Senior Unsecured		A		1.F FE	19,982,400	99.8310	19,966,156	20,000,000	19,987,505		5,105			4.750	4.782	FA	393,194	475,000	01/24/2023	02/02/2026
06418G-AC-1	BANK NOVA SCOTIA Senior Unsecured		A		1.F FE	12,019,590	100.4720	12,056,681	12,000,000	12,019,212		(378)			5.450	5.333	JD	34,517	136,250	12/18/2023	06/12/2025
06418J-AC-5	BANK NOVA SCOTIA Senior Unsecured		A		1.F FE	44,955,450	103.7920	46,706,400	45,000,000	44,955,450					5.650	5.661	FA	169,500		11/29/2023	02/01/2034
067901-AA-6	BARRICK GOLD COR Senior Unsecured	C	A		2.A FE	6,957,510	104.3840	7,306,868	7,000,000	6,976,011		1,543			5.800	5.843	MN	51,878	406,000	11/09/2004	11/15/2034
11271L-AB-8	BROOKFIELD FIN Senior Unsecured	C	A	2	1.G FE	19,843,800	87.7390	17,547,800	20,000,000	19,861,347		3,110			4.700	4.749	MS	263,722	940,000	09/11/2017	09/20/2047
11271L-AC-6	BROOKFIELD FIN Senior Unsecured	RA	A	2	1.G FE	17,439,450	96.4000	16,870,058	17,500,000	17,472,621		6,093			3.900	3.942	JJ	295,750	682,500	01/11/2018	01/25/2028
11271L-AF-9	BROOKFIELD FIN Senior Unsecured	C	A	2	1.G FE	10,923,443	73.3230	8,065,539	11,000,000	10,928,240		1,546			3.500	3.538	MS	97,319	385,000	04/29/2021	03/30/2051
11271L-AK-8	BROOKFIELD FIN Senior Unsecured		A		1.G FE	84,642,980	106.4430	89,944,681	84,500,000	84,642,279		(701)			6.350	6.327	JJ	402,431		12/12/2023	01/05/2034
136055-AA-8	CAN IMPERIAL BK Secured		A		1.C FE	4,607,059	108.9600	4,992,559	4,582,015	4,590,144		(824)			7.262	7.208	AO	74,868	332,848	05/31/2002	04/10/2032
136375-BD-3	CANADIAN NATL RR Senior Unsecured	RA	A		1.F FE	3,474,480	109.4140	3,282,419	3,000,000	3,151,225		(28,504)			6.900	5.626	JJ	95,450	207,000	11/22/2006	07/15/2028
136375-BL-5	CANADIAN NATL RR Senior Unsecured	O	A		1.F FE	1,151,970	112.8220	1,128,220	1,000,000	1,082,348		(5,701)			6.250	5.227	FA	26,042	62,500	07/06/2005	08/01/2034
136375-BQ-4	CANADIAN NATL RR Senior Unsecured		A		1.F FE	2,592,620	113.4460	2,268,918	2,000,000	2,478,456		(25,181)			6.375	4.097	MN	16,292	127,500	02/01/2019	11/15/2037
136375-BZ-4	CANADIAN NATL RR Senior Unsecured		A	2	1.F FE	3,518,099	91.5860	3,205,524	3,500,000	3,515,769		(505)			4.500	4.465	MN	23,625	157,500	10/23/2018	11/07/2043
136375-CK-6	CANADIAN NATL RR Senior Unsecured	C	A	2	1.F FE	6,923,980	77.4220	5,419,524	7,000,000	6,936,558		1,877			3.200	3.257	FA	92,711	224,000	07/28/2016	08/02/2046
136375-CV-2	CANADIAN NATL RR Senior Unsecured	C	A	2	1.F FE	11,317,465	93.3660	10,270,313	11,000,000	11,288,330		(6,735)			4.450	4.275	JJ	218,915	489,500	01/18/2019	01/20/2049
136375-DC-3	CANADIAN NATL RR Senior Unsecured		A	2	1.G FE	467,085	95.2980	476,491	500,000	470,472		2,741			3.850	4.693	FA	7,807	19,250	10/04/2022	08/05/2032
13645R-BE-3	CANADIAN PACIFIC Senior Unsecured		A	2	2.B FE	3,494,820	92.2490	3,228,725	3,500,000	3,496,920		1,019			1.750	1.781	JD	4,934	61,250	11/17/2021	12/02/2026
13645R-BF-0	CANADIAN PACIFIC Senior Unsecured	C	A	2	2.B FE	25,839,821	92.4710	28,666,041	31,000,000	26,461,025		463,226			2.450	4.683	JD	61,182	759,500	09/23/2022	12/02/2031
13645R-BG-8	CANADIAN PACIFIC Senior Unsecured		A	2	2.B FE	25,550,280	90.2790	27,535,083	30,500,000	25,668,145		117,552			3.000	4.270	JD	73,708	915,000	05/01/2023	12/02/2041
13648T-AD-9	CANADIAN PACIFIC Senior Unsecured	C	A	2	2.B FE	4,333,061	88.3500	4,417,487	5,000,000	4,346,117		13,057			4.300	5.397	MN	27,472	123,028	04/20/2023	05/15/2043
15135U-AF-6	CENOVUS ENERGY Senior Unsecured		A		2.B FE	27,001,753	109.0070	24,226,848	22,225,000	25,801,717		(144,524)			6.750	5.225	MN	191,691	1,432,688	06/21/2023	11/15/2039
15135U-AM-1	CENOVUS ENERGY Senior Unsecured		A	2	2.B FE	9,998,038	97.6140	9,761,438	10,000,000	9,999,414		163			4.250	4.252	AO	89,722	425,000	12/11/2017	04/15/2027
15135U-AP-4	CENOVUS ENERGY Senior Unsecured		A	2	2.B FE	22,353,876	95.9070	20,619,917	21,500,000	22,226,493		(45,779)			5.250	4.868	JD	50,167	1,128,750	01/19/2023	06/15/2037
15135U-AR-0	CENOVUS ENERGY Senior Unsecured		A	2	2.B FE	4,995,591	95.1130	4,755,662	5,000,000	4,996,062		82			5.400	5.406	JD	12,000	270,000	12/11/2017	06/15/2047
15135U-AS-8	CENOVUS ENERGY Senior Unsecured		A	2	2.B FE	15,019,350	100.2340	15,035,075	15,000,000	15,012,087		(7,263)			5.375	5.316	JJ	371,771	806,250	12/06/2022	07/15/2025
15135U-AW-9	CENOVUS ENERGY Senior Unsecured		A	2	2.B FE	10,925,856	82.9990	10,623,892	12,800,000	10,975,939		48,206			2.650	4.738	JJ	156,409	106,000	09/22/2023	01/15/2032
194693-A*-8	COLLIERS INTERNATIONAL GROUP I GTD SR NTS SER B		A		2.C	10,000,000	80.9700	8,096,952	10,000,000	10,000,000					3.020	3.020	AO	70,467	302,000	07/13/2021	10/07/2031
20557#-AF-8	COMPUTERSHARE US GTD SR NTS SER A				2.B	10,000,000	97.9880	9,798,807	10,000,000	10,000,000					4.220	4.220	MN	48,061	422,000	09/12/2018	11/20/2025
29250N-AL-9	ENBRIDGE INC Senior Unsecured	C	A	2	2.A FE	11,385,559	98.6710	10,853,758	11,000,000	11,131,584		(46,409)			4.250	3.772	JD	38,958	467,500	07/29/2022	12/01/2026
29250N-AR-6	ENBRIDGE INC Senior Unsecured		A	2	2.A FE	8,424,048	96.5990	7,938,507	8,218,000	8,327,868		(32,434)			3.700	3.258	JJ	140,208	304,066	12/18/2020	07/15/2027
29250N-AW-5	ENBRIDGE INC Subordinated		A	2	2.C FE	1,000,000	93.0730	930,731	1,000,000	1,000,000					6.250	6.250	MS	20,833	62,500	02/26/2018	03/01/2078
29250N-BF-1	ENBRIDGE INC Senior Unsecured		A	2	2.A FE	2,987,520	81.8390	2,455,182	3,000,000	2,989,847		244			2.500	2.540	FA	31,250		06/24/2021	08/01/2033
29250N-BH-7	ENBRIDGE INC Senior Unsecured		A	2	2.A FE	9,999,500	91.6430	9,164,283	10,000,000	9,999,719		99			1.600	1.601	AO	38,667	160,000	09/29/2021	10/04/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250N-BN-4	ENBRIDGE INC Subordinated		A	2	2.C FE	10,000,000	98.7710	9,877,083	10,000,000	10,000,000					7.375	7.375	JJ	340,069	604,340	09/15/2022	01/15/2083
29250N-BP-9	ENBRIDGE INC Subordinated		A	2	2.C FE	4,400,000	100.6880	4,430,250	4,400,000	4,400,000					7.625	7.625	JJ	154,703	274,924	09/15/2022	01/15/2083
29250N-BQ-7	ENBRIDGE INC Senior Unsecured		A	2	2.A FE	10,000,000	99.6660	9,966,567	10,000,000	10,000,000					5.969	5.969	MS	187,360	298,450	03/06/2023	03/08/2026
29250N-BR-5	ENBRIDGE INC Senior Unsecured		A	2	2.A FE	2,014,460	103.9780	2,079,561	2,000,000	2,014,440		(20)			5.700	5.596	MS	35,783		12/12/2023	03/08/2033
29250N-BS-3	ENBRIDGE INC Subordinated		A		2.C FE	2,400,000	103.8440	2,492,250	2,400,000	2,400,000					8.250	8.250	JJ	52,800		09/18/2023	01/15/2084
318069-A@-0	FINNING INTERNATIONAL INC SR NTS SER B		A		2.A FE	31,500,000	99.9130	31,472,729	31,500,000	31,500,000					4.080	4.080	JJ	578,340	1,285,200	01/19/2012	01/19/2024
36485M-AK-5	GARDA SECURITY SECURED		A	2	4.B FE	10,505,938	96.5000	10,132,500	10,500,000	10,502,269		(1,929)			4.625	4.605	FA	183,458	485,625	10/08/2021	02/15/2027
36720#-AD-1	GAS TRANSMISSION NORTHWEST SR NTS				1.G	3,000,000	101.6980	3,050,946	3,000,000	3,000,000					5.690	5.690	JD	14,225	170,700	06/01/2005	06/01/2035
448055-AD-5	CENOVUS ENERGY Senior Unsecured		A		2.B FE	513,910	107.0000	535,000	500,000	513,194		(576)			6.800	6.506	MS	10,011	34,000	09/22/2022	09/15/2037
450319-B*-8	ITC MIDWEST LLC 1ST MTG SER E				1.F	15,000,000	96.6060	14,490,958	15,000,000	15,000,000					3.500	3.500	JD	1,458	525,000	01/19/2012	01/19/2027
53278L-B@-5	LINAMAR CORPORATION SR NTS				2.C	23,382,800	83.1460	18,355,238	22,076,030	22,076,030				670,088	1.370	1.370	JJ	126,857	299,565	10/29/2020	01/31/2031
56501R-AD-8	MANULIFE FIN COR Senior Unsecured		A		1.G FE	9,964,500	101.4670	10,146,717	10,000,000	9,969,156		709			5.375	5.399	MS	174,688	537,500	03/01/2016	03/04/2046
56501R-AE-6	MANULIFE FIN COR Subordinated		A	2	2.A FE	2,344,017	94.7370	2,202,644	2,325,000	2,332,103		(2,084)			4.061	3.957	FA	33,309	94,418	10/20/2017	02/24/2032
62928@-AB-3	NHL CANADA FUNDING LP SECD TERM NTS 4		A		2.B PL	1,423,077	96.6610	1,375,556	1,423,077	1,423,077					4.120	4.141	MJSD	3,094	58,631	06/28/2018	07/12/2028
62928@-AC-1	NHL CANADA FUNDING LP SECD TERM NTS SER 5		A		2.B PL	4,143,293	94.8830	3,931,301	4,143,293	4,143,293					4.220	4.242	MJSD	9,228	174,847	06/28/2018	07/12/2030
66815P-AB-6	Northwestern Hydro Acquisition SR SECD BDS 2019-2				2.A FE	14,869,888	84.7870	12,798,975	15,095,479	15,095,479				322,248	3.877	3.838	DEC	4,771	586,225	03/06/2019	12/31/2036
66816D-AB-2	Northwestern Hydro Acquisition SR SECD BDS 2019-2				2.A FE	22,355,527	85.6900	19,402,974	22,643,218	22,643,218				483,372	3.940	3.900	DEC	7,273	893,627	03/06/2019	12/31/2038
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A				2.A FE	9,932,661	91.4330	8,911,758	9,746,737	9,746,737				208,067	4.115	4.111	JD	3,306	401,442	06/05/2018	06/30/2042
67077M-AF-5	NUTRIEN LTD Senior Unsecured	C.	A		2.B FE	48,862,616	104.6230	45,218,121	43,220,000	47,666,575		(246,149)			5.875	4.792	JD	211,598	2,539,175	09/22/2022	12/01/2036
67077M-AN-8	NUTRIEN LTD Senior Unsecured		A	2	2.B FE	6,628,214	92.5040	6,832,358	7,386,000	6,626,658		5,517			4.125	5.333	MS	89,709	57,173	12/12/2023	03/15/2035
67077M-AP-3	NUTRIEN LTD Senior Unsecured		A	2	2.B FE	5,146,852	111.8080	4,472,322	4,000,000	4,883,304		(51,333)			7.125	4.747	MN	30,083	285,000	03/23/2018	05/23/2036
67077M-AR-9	NUTRIEN LTD Senior Unsecured		A	2	2.B FE	1,870,680	93.7830	1,875,652	2,000,000	1,870,736		56			4.900	5.443	JD	8,167		12/21/2023	06/01/2043
67077M-AW-8	NUTRIEN LTD Senior Unsecured	RA.	A	2	2.B FE	14,668,406	90.4070	13,470,613	14,900,000	14,577,307		(7,752)			2.950	3.274	MN	58,607	359,900	07/20/2023	05/13/2030
748148-QR-7	QUEBEC PROVINCE Senior Unsecured		A		1.D FE	11,575,250	116.7710	11,677,126	10,000,000	10,573,266		(81,356)			7.500	6.288	MS	220,833	750,000	07/19/2002	09/15/2029
775109-BN-0	ROGERS COMMUNIC Senior Unsecured		A	2	2.C FE	5,730,095	84.7940	4,494,057	5,300,000	5,691,435		(9,237)			4.350	3.884	MN	38,425	230,550	06/27/2019	05/01/2049
780082-AD-5	ROYAL BK CANADA Subordinated		A		1.G FE	9,828,921	99.2540	9,776,558	9,850,000	9,844,800		2,338			4.650	4.677	JJ	195,933	458,025	01/22/2016	01/27/2026
78016E-YH-4	ROYAL BK CANADA Senior Unsecured	C.	A		1.E FE	8,314,800	84.2970	8,429,721	10,000,000	8,540,691		151,966			2.300	4.533	MN	37,056	230,000	06/29/2022	11/03/2031
78016E-ZH-3	ROYAL BK CANADA Senior Unsecured		A		1.E FE	22,476,360	99.2430	22,329,628	22,500,000	22,492,731		12,424			3.970	4.028	JJ	384,594	888,288	09/13/2022	07/26/2024
78016F-ZX-5	ROYAL BK CANADA Senior Unsecured		A		1.E FE	6,450,060	101.8070	6,617,454	6,500,000	6,450,896		836			5.000	5.104	FA	135,417	124,375	12/12/2023	02/01/2033
78016F-ZY-3	ROYAL BK CANADA Senior Unsecured		A		1.E FE	25,955,700	100.0660	26,017,207	26,000,000	25,959,969		4,269			4.950	5.070	AO	235,950	342,650	12/18/2023	04/25/2025
78016F-ZZ-0	ROYAL BK CANADA Senior Unsecured		A		1.E FE	34,996,150	101.0900	35,381,623	35,000,000	34,996,688		538			5.200	5.204	JJ	813,944		07/13/2023	07/20/2026
78016H-ZQ-6	ROYAL BK CANADA Senior Unsecured		A		1.E FE	13,927,638	101.5540	14,623,717	14,400,000	13,934,524		6,886			5.000	5.437	MN	118,000	339,167	11/16/2023	05/02/2033
878742-AE-5	TECK RESOURC Senior Unsecured	C.	A		2.C FE	2,328,736	104.6200	2,092,407	2,000,000	2,262,495		(16,456)			6.125	4.662	AO	30,625	122,500	08/22/2019	10/01/2035
87971M-BK-8	TELUS CORPORATION Senior Unsecured		A	2	2.B FE	5,061,320	83.9450	3,693,559	4,400,000	5,001,651		(14,951)			4.300	3.476	JD	8,409	189,200	10/03/2019	06/15/2049
884903-AY-1	THOMSON CORP Senior Unsecured	C.	A		2.A FE	13,793,446	103.3770	12,715,319	12,300,000	13,504,925		(93,160)			5.500	4.342	FA	255,567	258,500	12/18/2023	08/15/2035
884903-BH-7	THOMSON CORP Senior Unsecured		A		2.A FE	6,866,815	104.1080	7,287,566	7,000,000	6,901,305		3,504			5.850	5.987	AO	86,450	409,500	04/20/2010	04/15/2040
884903-BM-6	THOMSON CORP Senior Unsecured		A	2	2.A FE	8,560,630	82.1690	6,984,374	8,500,000	8,550,478		(1,768)			4.500	4.452	MN	40,375	382,500	02/02/2018	05/23/2043
884903-BP-9	THOMSON CORP Senior Unsecured		A	2	2.A FE	5,225,950	99.9330	4,996,641	5,000,000	5,199,348		(5,768)			5.650	5.318	MN	29,819	282,500	10/26/2018	11/23/2043
89114T-ZE-5	TORONTO DOM BANK Senior Unsecured	C.	A		1.E FE	27,478,000	96.8300	26,628,137	27,500,000	27,494,887		7,350			0.700	0.727	MS	59,354	192,500	09/07/2021	09/10/2024
89114T-ZQ-8	TORONTO DOM BANK Senior Unsecured	C.	A		1.E FE	10,325,179	83.8420	9,851,477	11,750,000	10,480,297		120,020			2.450	4.011	JJ	135,141	241,938	06/21/2023	01/12/2032
89115A-2C-5	TORONTO DOM BANK Senior Unsecured		A		1.E FE	6,842,290	98.1520	6,870,648	7,000,000	6,843,589		1,299			4.108	4.821	JD	18,372		12/18/2023	06/08/2027
89115A-2E-1	TORONTO DOM BANK Senior Unsecured	C.	A		1.E FE	11,334,176	97.3100	11,482,622	11,800,000	11,339,627		5,451			4.456	5.014	JD	33,593	365,392	12/12/2023	06/08/2032
89115A-2S-0	TORONTO DOM BANK Senior Unsecured		A		1.E FE	25,000,000	101.9540	25,488,415	25,000,000	25,000,000					5.532	5.532	JJ	630,033		07/10/2023	07/17/2026
89115A-2V-3	TORONTO DOM BANK Senior Unsecured		A		1.E FE	10,000,000	102.0280	10,202,773	10,000,000	10,000,000					5.264	5.264	JD	29,244		12/04/2023	12/11/2026
891160-MJ-9	TORONTO DOM BANK Subordinated		A	2	1.F FE	872,441	96.0390	864,350	900,000	874,238		1,455			3.625	4.053	MS	9,606	26,281	06/23/2023	09/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89117F-8Z-5	TORONTO DOM BANK Junior Subordinated		A	2	2.A FE	20,000,000	104.2600	20,851,900	20,000,000	20,000,000					8.125	7.183	JAJO	275,347	1,688,194	10/06/2022	10/31/2082
89346D-AE-7	TRANSALTA CORP Senior Unsecured		A		3.A FE	3,037,440	99.9640	2,998,918	3,000,000	3,033,019		(1,137)			6.500	6.390	MS	57,417	195,000	05/02/2019	03/15/2040
89352H-AE-9	TRANSCANADA PL Senior Unsecured		A	2	2.B FE	4,283,744	116.4050	3,454,904	2,968,000	4,006,666		(51,187)			7.250	4.054	FA	81,290	215,180	01/10/2018	08/15/2038
89352H-AW-9	TRANSCANADA PL Senior Unsecured		A	2	2.B FE	985,330	97.3770	973,769	1,000,000	992,566		1,509			4.250	4.439	MN	5,431	42,500	10/10/2018	05/15/2028
89352H-AX-7	TRANSCANADA PL Senior Unsecured		A	2	2.B FE	17,821,500	92.4570	18,491,366	20,000,000	17,859,715		32,920			4.750	5.835	MN	121,389	712,500	10/03/2023	05/15/2038
89352H-AZ-2	TRANSCANADA PL Senior Unsecured		A	2	2.B FE	4,312,620	95.6860	3,827,444	4,000,000	4,297,480		(1,950)			5.100	4.562	MS	60,067	153,000	12/22/2021	03/15/2049
89352H-BB-4	TRANSCANADA PL Senior Unsecured		A	2	2.A FE	9,997,100	96.4390	9,643,929	10,000,000	9,999,237		969			1.000	1.010	AO	21,944	100,000	10/07/2021	10/12/2024
89352H-BE-8	TRANSCANADA PL Senior Unsecured		A		2.A FE	10,003,950	100.0760	10,007,579	10,000,000	10,003,950					6.203	6.178	MS	192,982		12/18/2023	03/09/2026
89356B-AC-2	TRANSCANADA TRUS Junior Subordinated		A	2	2.C FE	3,909,063	88.8100	3,552,400	4,000,000	3,910,584		272			5.300	5.427	MS	62,422	212,000	06/07/2018	03/15/2077
C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A		A		3.B YE	16,625,000	91.4750	15,207,779	16,625,000	16,625,000					4.480	4.479	FA	285,507	744,800	08/13/2015	08/13/2030
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2		A		2.A PL	3,500,000	100.8720	3,530,532	3,500,000	3,500,000					6.160	6.156	MS	71,867	111,300	01/03/2023	08/30/2025
C5847*-AC-7	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 3		A		2.A PL	8,000,000	99.0490	7,923,882	8,000,000	8,000,000					4.990	4.990	AO	86,493	399,200	01/03/2023	10/13/2026
C5847*-AF-0	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2		A		2.A PL	10,000,000	80.3010	8,030,092	10,000,000	10,000,000					2.890	2.890	AO	66,631	289,000	01/03/2023	10/08/2033
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN SR SECD NTS				2.B PL	25,356,562	88.9400	21,543,541	24,222,606	24,222,606				517,088	4.560	4.586	MJSD	3,068	1,202,476	02/11/2022	06/30/2051
C7052@-AB-3	GCT Global Container Terminals sr secured				2.B PL	25,663,586	108.7540	28,729,602	26,417,088	26,417,088				753,503	6.300	6.296	JD	76,467	484,374	08/22/2023	08/31/2038
G2270@-AB-6	COLLIERS INTERNATIONAL EMEA FI GTD SR NTS SER A				2.C	29,670,070	80.6740	22,262,131	27,595,037	27,595,037				837,609	1.520	1.520	AO	97,870	408,669	07/13/2021	10/07/2031
000000-00-0	CRED SUIS NY AP WRHS LP - Egypt Repurcha		C		1.F FE										7.401		MON		(717,927)	04/29/2023	11/21/2023
000000-00-0	Banesco Panama SA BANESCO TL 07/15/24		D		1.F FE							7,756			8.987		JAJO			06/22/2021	07/15/2024
000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39		D		2.C Z	14,424,935	99.4650	14,919,750	15,000,000	15,228,920		(15,124)			7.795	3.222	MJSD	55,212	306,406	05/29/2015	09/15/2024
000000-00-0	Viettel Peru SAC Senior Secured		D		3.B Z	83,030,950	93.0000	78,410,625	84,312,500	83,505,587		245,316			4.885	5.334	MS	1,350,023	4,415,851	02/25/2022	02/25/2028
F1000#-AB-4	AKIEM HOLDING SAS SR SECD NTS		B		2.C FE	11,154,000	90.1320	9,948,771	11,038,015	11,038,015				335,044	1.550	1.551	JD	475	169,772	07/23/2019	09/05/2029
000000-00-0	RIO TINTO FINANCE PLC Senior Unsecured		B		1.F FE	4,789,856	98.7110	3,773,917	3,823,215	4,137,012		(53,205)		220,146	4.000	2.479	DEC	8,775	150,551	03/09/2018	12/11/2029
G6655@-AB-2	NORTHERN GAS NETWORKS LTD SR NTS SER B		B		2.A Z	17,191,200	90.4180	14,979,836	16,567,263	16,567,263				854,255	2.970	2.970	JJ	233,723	482,779	10/11/2018	01/10/2031
000000-00-0	RED DORSAL LTD Senior Secured		D		2.C FE										5.875		JAJO		189,056	10/31/2023	10/12/2031
000000-00-0	TS ENERGY ITALY SPA Senior Secured		B		1.F FE										4.200		JD		(1,497,476)	09/02/2023	06/30/2032
B1401#-AC-1	BRUSSELS AIRPORT COMPANY NV/SA GTD SER SECD NTS		B		2.A FE	11,160,000	81.5160	8,997,798	11,038,015	11,038,015				335,044	1.640	1.640	MS	60,341	175,627	05/22/2019	06/05/2034
000000-00-0	GLME 6A D GLME 6A D		B		2.C FE	12,094,825	99.0560	12,573,914	12,693,717	12,531,350		(9,685)		446,210	8.219	7.844	JAJO	211,557	247,629	09/25/2023	01/20/2036
000000-00-0	CRED SUIS NY AP WRHS Sub DC LLC - Egypt		C		1.F FE										7.440		MON		3,131,206	09/27/2023	01/01/9999
001201-A#-9	AGL ENERGY LTD GTD SR NTS SER C		D		2.B	9,229,800	88.4850	8,848,534	10,000,000	9,577,473		(422,527)			3.760		JD	24,022	564,000	10/29/2018	12/08/2028
001201-A@-1	AGL ENERGY LTD GTD SR NTS SER B		D		2.B	30,000,000	97.9750	29,392,506	30,000,000	30,000,000					5.280	5.280	MS	497,200	1,584,000	09/08/2010	09/08/2025
001201-E#-5	Agl Energy Ltd GD SR NT		D		2.B FE	46,000,000	106.1180	48,814,446	46,000,000	46,000,000					7.910	7.910	JD	414,396		11/02/2023	12/08/2035
00131L-AK-1	AIA GROUP Subordinated		D	2	1.F FE	5,091,850	76.1740	3,808,717	5,000,000	5,083,788		(2,017)			3.200	3.068	MS	46,667	80,000	11/17/2021	09/16/2040
00182E-BF-5	ANZ NZ INTL/LDN Senior Unsecured	M	D		1.E FE	3,991,600	95.3900	3,815,613	4,000,000	3,996,685		864			3.450	3.475	JJ	62,867	138,000	07/11/2017	07/17/2027
00182E-BJ-7	ANZ NZ INTL/LDN Senior Unsecured	C	D		1.E FE	2,989,710	94.7970	2,843,903	3,000,000	2,995,390		1,041			3.450	3.491	JJ	46,000	103,500	01/16/2018	01/21/2028
00182E-BN-8	ANZ NZ INTL/LDN Senior Unsecured	M	D		1.E FE	9,984,500	91.5960	9,159,559	10,000,000	9,992,204		3,081			1.250	1.282	JD	3,125	125,000	06/15/2021	06/22/2026
00182Y-AA-3	ANZ BANK NZ LTD Subordinated		D	2	1.G FE	4,956,112	100.0220	5,001,119	5,000,000	4,957,956		1,844			5.548	5.672	FA	107,878	194,180	07/20/2023	08/11/2032
00185A-AB-0	AON PLC Senior Unsecured		D		2.A FE	8,350,290	81.6840	7,351,519	9,000,000	8,453,702		17,495			4.250	4.739	JD	20,188	382,500	04/17/2017	12/12/2042
00185A-AH-7	AON PLC Senior Unsecured		D	2	2.A FE	6,731,580	92.0730	5,524,354	6,000,000	6,626,459		(18,907)			4.750	4.007	MN	36,417	285,000	11/07/2017	05/15/2045
00205G-AD-9	APA INFRASTRUCTURE LTD Senior Unsecured		D	2	2.B FE	10,938,080	97.2100	10,693,052	11,000,000	10,975,268		6,294			4.250	4.319	JJ	215,569	467,500	03/22/2017	07/15/2027
00386S-AB-8	TAQA ABU DHABI Senior Unsecured		D		1.D FE	6,693,750	117.8200	5,891,021	5,000,000	6,357,757		(80,837)			6.500	3.804	AO	57,778	325,000	07/23/2019	10/27/2036
00388W-AG-6	TAQA ABU DHABI Senior Unsecured		D		1.D FE	5,997,769	102.7000	6,161,978	6,000,000	5,998,675		178			4.875	4.879	AO	55,250	268,125	09/06/2023	04/23/2030
00388W-AH-4	TAQA ABU DHABI Senior Unsecured		D		1.D FE	14,856,347	84.7300	12,709,562	15,000,000	14,848,741		968			4.000	4.056	AO	146,667	600,000	03/21/2023	10/03/2049
00401M-AA-4	ABU DHABI CRUDE Senior Secured		D		1.C FE	12,494,282	95.3550	11,919,414	12,500,000	12,495,297		709			3.650	3.657	JD	1,267	456,250	07/29/2022	11/02/2029
00652M-AE-2	ADANI PORTS AND Senior Unsecured		D		2.C FE	24,770,274	86.5430	20,078,064	23,200,000	24,291,773		(177,360)			4.375	3.429	JJ	501,861	1,015,000	07/08/2021	07/03/2029
00652M-AH-5	ADANI PORTS AND Senior Unsecured		D		2.C FE	26,000,000	76.3130	19,841,250	26,000,000	26,000,000					3.100	3.100	FA	333,594	806,000	01/26/2021	02/02/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00654U-AA-0	ADANI INTERNATIO Senior Secured		D	2	2.C FE	25,515,004	82.7190	21,363,298	25,826,250	25,605,423		6,198			3.000	3.193	MS	195,849		01/15/2021	02/16/2031
00774M-AC-9	AERCAP IRELAND Senior Unsecured		D	2	2.B FE	9,547,840	97.6740	9,767,386	10,000,000	9,735,689		185,238			3.500	6.167	JJ	161,389	262,500	05/30/2023	01/15/2025
00774M-AW-5	AERCAP IRELAND Senior Unsecured		D	2	2.B FE	735,106	91.3660	776,612	850,000	745,866		10,760			3.000	5.958	AO	4,392	12,750	05/30/2023	10/29/2028
00774M-AX-3	AERCAP IRELAND Senior Unsecured		D	2	2.B FE	13,551,585	87.0860	14,369,109	16,500,000	13,588,959		37,374			3.300	6.094	JJ	228,388		12/12/2023	01/30/2032
00774M-AY-1	AERCAP IRELAND Senior Unsecured		D	2	2.B FE	4,988,457	85.7080	5,056,787	5,900,000	5,004,227		15,076			3.400	5.332	AO	34,548	93,500	10/26/2023	10/29/2033
00774M-BE-4	AERCAP IRELAND Senior Unsecured		D		2.B FE	21,045,181	105.6220	22,391,868	21,200,000	21,049,970		4,789			6.150	6.280	MS	347,680		09/19/2023	09/30/2030
00774M-BF-1	AERCAP IRELAND Senior Unsecured		D		2.B FE	5,154,750	103.6180	5,180,922	5,000,000	5,153,431		(1,319)			6.450	5.419	AO	34,938		12/18/2023	04/15/2027
007924-AJ-2	AEGON LTD Subordinated		D	2	2.C FE	1,000,000	95.2890	952,893	1,000,000	1,000,000					5.500	5.500	AO	12,222	55,000	04/04/2018	04/11/2048
00913R-AD-8	AIR LIQUIDE FIN Senior Unsecured		D	2	1.F FE	5,246,260	95.3870	5,246,309	5,500,000	5,412,706		30,055			2.500	3.109	MS	35,903	137,500	01/30/2018	09/27/2026
00913R-AE-6	AIR LIQUIDE FIN Senior Unsecured	C	D	2	1.F FE	9,761,673	81.7080	8,415,874	10,300,000	9,829,010		12,441			3.500	3.798	MS	94,131	360,500	10/03/2018	09/27/2046
009279-AC-4	AIRBUS SE Senior Unsecured	C	D	2	1.F FE	1,141,429	86.8350	1,042,016	1,200,000	1,147,443		1,303			3.950	4.248	AO	10,665	47,400	01/18/2019	04/10/2047
018820-AB-6	ALLIANZ SE Jr Subordinated		D	2	1.G FE	4,626,250	79.7100	4,942,025	6,200,000	4,628,465		1,495			3.200	4.263	APR	132,818	198,400	09/21/2022	04/30/2124
020564-AE-0	ALPEK SA DE CV Senior Unsecured		D	2	2.C FE	19,527,647	85.4750	16,650,530	19,480,000	19,517,990		(4,865)			3.250	3.218	FA	221,585	633,100	11/22/2021	02/25/2031
02364W-AW-5	AMERICA MOVIL SA Senior Unsecured		D		2.A FE	2,080,057	110.1000	1,585,438	1,440,000	1,999,270		(13,419)			6.125	3.071	MS	22,295	44,100	10/28/2020	03/30/2040
02364W-BH-7	AMERICA MOVIL SA Senior Unsecured		D	2	1.G FE	2,871,893	94.6050	2,459,729	2,600,000	2,786,322		(34,524)			3.625	2.124	AO	18,065	94,250	06/24/2021	04/22/2029
034863-AX-8	ANGLO AMERICAN Senior Unsecured		D	2	2.A FE	11,350,856	85.3180	9,331,217	10,937,000	11,230,186		(41,927)			2.625	2.177	MS	88,521	287,096	01/20/2021	09/10/2030
034863-BA-7	ANGLO AMERICAN Senior Unsecured		D	2	2.A FE	997,500	85.2370	852,373	1,000,000	998,127		230			2.875	2.904	MS	8,306	28,750	03/15/2021	03/17/2031
034863-BD-1	ANGLO AMERICAN Senior Unsecured		D	2	2.A FE	26,858,520	101.0020	27,270,545	27,000,000	26,865,715		7,195			5.500	5.569	MN	243,375	742,500	04/27/2023	05/02/2033
03512T-AB-7	ANGLOGOLD HOLDS Senior Unsecured		D		3.A FE	931,700	98.5260	758,650	770,000	916,349		(5,816)			6.500	4.804	AO	10,566	50,050	03/29/2021	04/15/2040
03512T-AE-1	ANGLOGOLD HOLDS Senior Unsecured		D	2	2.C FE	16,023,375	87.2650	13,640,466	15,631,000	15,920,294		(39,263)			3.750	3.429	AO	146,541	586,163	11/22/2021	10/01/2030
04342J-AA-5	ASB BANK LIMITED Subordinated		D	2	1.G FE	4,000,000	98.4160	3,936,640	4,000,000	4,000,000					5.284	5.284	JD	8,220	211,360	06/08/2022	06/17/2032
04365X-AA-6	ASCOT GROUP LTD Senior Unsecured		D	2	2.C FE	25,500,000	82.5520	21,050,640	25,500,000	25,500,000					4.250	4.250	JD	48,167	1,083,750	12/11/2020	12/15/2030
046353-AD-0	ASTRAZENECA PLC Senior Unsecured	C	D		1.G FE	59,937,299	117.1550	67,481,228	57,600,000	59,205,425		(74,997)			6.450	6.143	MS	1,093,920	3,715,200	04/06/2010	09/15/2037
046353-AL-2	ASTRAZENECA PLC Senior Unsecured		D		1.G FE	1,533,744	97.8630	1,565,815	1,600,000	1,541,176		7,432			3.375	5.466	MN	6,750	27,000	09/28/2023	11/16/2025
046353-AN-8	ASTRAZENECA PLC Senior Unsecured	C	D	2	1.F FE	17,395,495	96.1930	14,909,856	15,500,000	16,502,677		(306,669)			3.125	1.062	JD	25,564	484,375	01/20/2021	06/12/2027
046353-AT-5	ASTRAZENECA PLC Senior Unsecured		D	2	1.G FE	2,991,371	98.7470	2,962,415	3,000,000	2,992,396		1,025			4.000	4.056	JJ	54,667	60,000	05/05/2023	01/17/2029
046353-AV-0	ASTRAZENECA PLC Senior Unsecured	RA	D	2	1.F FE	9,866,096	92.1140	9,211,391	10,000,000	9,937,323		27,116			0.700	0.980	AO	16,139	70,000	05/26/2021	04/08/2026
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI SR NTS SER B		D		2.C	1,000,000	97.7170	977,169	1,000,000	1,000,000					4.750	4.750	JJ	22,431	47,500	05/09/2018	07/11/2025
052528-AK-2	AUST & NZ BANK Subordinated		D		2.A FE	499,760	97.6160	488,080	500,000	499,933		26			4.400	4.406	MN	2,567	22,000	05/12/2016	05/19/2026
052528-AM-8	AUST & NZ BANK Subordinated	C	D	2	2.A FE	12,993,400	80.8410	12,236,073	15,136,000	12,999,711		6,311			2.570	4.022	MN	38,900	131,995	12/12/2023	11/25/2035
052528-AP-1	AUST & NZ BANK Subordinated		D		2.A FE	24,719,500	107.9190	25,900,644	24,000,000	24,667,437		(50,674)			6.742	6.329	JD	103,377	1,483,240	11/16/2023	12/08/2032
05253J-AX-9	AUST & NZ BK NY Senior Unsecured		D		1.D FE	2,500,000	100.9330	2,523,337	2,500,000	2,500,000					5.375	5.375	JJ	66,441		06/26/2023	07/03/2025
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS		D		2.B FE	14,775,000	98.9430	14,618,878	14,775,000	14,775,000					4.820	4.818	MS	180,017	712,155	08/24/2018	09/30/2030
054536-AA-5	AXA SA Subordinated	C	D		1.G FE	5,462,640	120.0180	5,400,816	4,500,000	4,951,883		(49,432)			8.600	6.766	JD	17,200	387,000	07/10/2007	12/15/2030
05523R-AD-9	BAE SYSTEMS PLC Senior Unsecured		D	2	2.A FE	5,626,613	92.3020	5,538,091	6,000,000	5,658,977		43,829			3.400	4.409	AO	43,067	204,000	12/01/2022	04/15/2030
05523R-AE-7	BAE SYSTEMS PLC Senior Unsecured		D	2	2.A FE	4,725,002	70.9640	4,731,177	6,667,000	4,727,330		1,856			3.000	4.952	MS	58,892	20,010	12/12/2023	09/15/2050
05530Q-AK-6	BAT INTL FINANCE Senior Unsecured		D		2.B FE	1,046,819	98.2490	1,031,619	1,050,000	1,049,455		356			3.950	3.987	JD	1,843	41,475	06/10/2015	06/15/2025
05533U-AG-3	BBVA BANCOMER SA Subordinated		D	2	3.B FE	1,153,340	93.8470	985,394	1,050,000	1,126,227		(11,526)			5.875	4.420	MS	18,506	61,688	11/22/2021	09/13/2034
05541V-AF-3	BG ENERGY CAP Senior Unsecured		D		1.E FE	6,879,880	95.2340	6,666,379	7,000,000	6,908,367		3,061			5.125	5.239	AO	75,736	358,750	10/06/2011	10/15/2041
055450-AH-3	BHP FINANCE USA Senior Unsecured	C	D		1.F FE	3,194,510	103.5250	3,105,756	3,000,000	3,033,861		(14,267)			6.420	5.857	MS	64,200	192,600	09/07/2006	03/01/2026
055451-AV-0	BHP FINANCE USA Senior Unsecured		D		1.F FE	2,093,638	101.3160	1,697,045	1,675,000	2,040,355		(12,711)			5.000	3.465	MS	21,170	83,750	07/19/2019	09/30/2043
055451-BF-4	BHP FINANCE USA Senior Unsecured		D		1.F FE	3,927,960	109.3620	4,374,461	4,000,000	3,928,257		297			5.500	5.625	MS	69,056		09/05/2023	09/08/2053
05551C-AA-3	Bib Central American Card Rece Senior Unsecured		D		1.G FE	12,600,104	96.8090	12,197,987	12,600,104	12,600,104					3.500	3.514	JAJO	105,351	441,004	12/05/2022	01/07/2030
05565A-GF-4	BNP PARIBAS Junior Subordinated		D	2	2.C FE	3,990,000	98.6240	3,944,946	4,000,000	3,990,000					7.000	7.018	FA	105,000	280,000	08/17/2018	01/01/9999
05578A-AP-3	BPCE Senior Preferred	C	D		1.E FE	8,460,815	92.1700	7,834,475	8,500,000	8,483,654		7,832			1.000	1.095	JJ	38,014	85,000	01/12/2021	01/20/2026
05581K-AG-6	BNP PARIBAS Senior Preferred		D		1.D FE	88,662,180	104.5840	92,033,718	88,000,000	88,661,529		(651)			5.894	5.799	JD	375,906		12/28/2023	12/05/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05600L-AB-2	BMW FINANCE NV SENIOR	RA	D	2	1.F FE	5,290,804	98.1640	5,399,011	5,500,000	5,429,749		109,635			2.400	4.518	FA	50,233	132,000	09/22/2022	08/14/2024
05890M-AB-9	BANC CRED INVERS Senior Unsecured	C	D	2	1.G FE	43,225,160	85.5560	37,644,609	44,000,000	43,376,955		69,810			2.875	3.081	AO	270,569	1,265,000	10/06/2021	10/14/2031
059520-AC-0	BANCO DE CHILE Senior Unsecured	C	D	2	1.F FE	9,757,800	86.3610	8,636,146	10,000,000	9,801,504		21,566			2.990	3.276	JD	18,272	299,000	12/06/2021	12/09/2031
05964H-AB-1	BANCO SANTANDER Senior Unsecured		D		1.G FE	2,338,699	96.9260	2,423,142	2,500,000	2,344,347		5,648			4.250	6.385	AO	23,611		11/14/2023	04/11/2027
05964H-AZ-8	BANCO SANTANDER Senior Preferred		D		1.F FE	4,318,200	111.1310	4,445,247	4,000,000	4,317,100		(1,100)			6.938	5.866	MN	41,628		12/12/2023	11/07/2033
05968D-AA-8	BANCO INTER PERU Subordinated		D	2	3.A FE	1,385,000	99.7440	1,396,418	1,400,000	1,392,526		1,160			6.625	6.748	MS	26,279	92,750	02/02/2016	03/19/2029
05971U-2D-8	BANCO DE CREDITO Subordinated		D	2	2.C FE	8,792,520	91.8810	8,085,560	8,800,000	8,794,243		644			3.250	3.260	MS	72,294	286,000	03/23/2021	09/30/2031
05971W-AD-5	BANCO SANTAND Senior Unsecured	C	D	2	1.G FE	10,340,000	87.1980	8,719,778	10,000,000	10,273,391		(32,000)			3.177	2.774	AO	57,363	317,700	11/17/2021	10/26/2031
059895-AV-4	BANGKOK BANK/HK Subordinated		D	2	2.C FE	3,184,802	84.3980	2,709,160	3,210,000	3,187,803		1,360			3.466	3.534	MS	30,287	111,259	10/08/2021	09/23/2036
064255-AX-0	BK TOKYO-MIT UFJ Senior Unsecured		D		1.E FE	5,111,111	91.6140	4,695,218	5,125,000	5,113,752		328			4.700	4.717	MS	74,270	240,875	03/04/2014	03/10/2044
06738E-AN-5	BARCLAYS PLC Senior Unsecured		D		2.A FE	14,665,050	98.6500	14,797,514	15,000,000	14,671,562		6,512			4.375	5.529	JJ	308,073		12/18/2023	01/12/2026
06738E-AU-9	BARCLAYS PLC Senior Unsecured		D	2	2.A FE	2,000,000	97.2640	1,945,273	2,000,000	2,000,000					4.337	4.337	JJ	41,202	86,740	01/03/2017	01/10/2028
06738E-CF-0	BARCLAYS PLC Senior Unsecured		D	2	2.A FE	15,000,000	100.9810	15,147,173	15,000,000	15,000,000					5.829	5.819	MN	126,295	437,175	05/02/2023	05/09/2027
06738E-CG-8	BARCLAYS PLC Senior Unsecured		D	2	2.A FE	27,000,000	103.6960	27,997,850	27,000,000	27,000,000					6.224	6.224	MN	242,736	840,240	05/02/2023	05/09/2034
06738E-CH-6	BARCLAYS PLC Subordinated		D		2.A FE	2,500,000	106.5190	2,662,984	2,500,000	2,500,000					7.119	7.119	JD	1,978	88,988	06/20/2023	06/27/2034
06849A-AB-5	BARRICK INTL BAN Senior Unsecured		D		1.G FE	13,464,775	109.6290	13,703,610	12,500,000	13,374,596		(15,532)			6.350	5.576	AO	167,569	158,750	12/12/2023	10/15/2036
06849U-AD-7	BARRICK PD AU FI Senior Unsecured	C	D		1.G FE	15,370,575	107.1110	14,679,580	13,705,000	15,076,110		(54,624)			5.950	5.004	AO	172,150	794,474	09/06/2023	10/15/2039
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI SR NTS		D		2.A PL	19,859,577	100.0090	19,861,342	19,859,577	19,859,577					5.900	5.900	FA	442,648	1,171,715	03/15/2017	02/15/2042
08860H-AC-8	BHARTI AIRTEL Senior Unsecured		D	2	2.C FE	5,092,250	88.3130	4,513,664	5,111,000	5,096,486		1,700			3.250	3.293	JD	12,919	166,108	06/30/2021	06/03/2031
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1		D		1.G FE	9,079,068	97.4480	8,847,327	9,079,068	9,079,068					4.180	4.201	JAJO	88,551	379,505	03/19/2018	04/07/2028
09659T-2A-8	BNP PARIBAS Subordinated		D	2	2.A FE	4,983,950	93.9780	4,698,925	5,000,000	4,988,987		957			4.375	4.404	MS	72,917	218,750	02/22/2018	03/01/2033
09659T-2C-4	BNP PARIBAS Subordinated	CF	D		2.A FE	4,938,900	69.9120	3,495,595	5,000,000	4,945,806		2,422			2.824	2.905	JJ	60,794	175,272	01/21/2021	01/26/2041
09659W-2C-7	BNP PARIBAS Senior Unsecured		D		1.G FE	3,474,520	94.4850	3,306,975	3,500,000	3,488,953		2,613			3.500	3.588	MN	15,313	122,500	01/08/2018	11/16/2027
10554T-AB-1	BRASKEM NL Senior Unsecured		D	2	3.A FE	2,969,850	81.7630	2,452,875	3,000,000	2,986,370		3,015			4.500	4.625	JJ	64,125	135,000	10/05/2017	01/10/2028
111021-AE-1	BRITISH TELECOMM Senior Unsecured		D		2.B FE	6,106,240	124.0010	4,960,043	4,000,000	5,082,601		(127,418)			9.625	4.974	JD	17,111	385,000	01/31/2014	12/15/2030
11778B-AB-8	BSKYB FINANCE UK Senior Unsecured	C	D		1.G FE	8,288,458	113.3300	6,997,020	6,174,000	7,881,863		(90,275)			6.500	3.595	AO	84,721	358,248	12/22/2021	10/15/2035
12563D-AB-1	CK HUT INTL 19II Senior Unsecured	C	D	2	1.F FE	12,849,850	76.7040	9,971,527	13,000,000	12,863,233		3,275			3.375	3.437	MS	140,156	438,750	09/03/2019	09/06/2049
12661P-AF-6	CSL FINANCE PLC Senior Unsecured		D	2	1.G FE	2,467,018	94.4980	2,456,957	2,600,000	2,467,817		799			4.950	5.260	AO	22,880	128,700	04/17/2023	04/27/2062
15239X-AA-6	CABCORP Senior Unsecured		D	2	3.B FE	1,782,500	94.4760	1,889,529	2,000,000	1,814,058		27,669			5.250	7.396	AO	18,667	105,000	11/09/2022	04/27/2029
200447-AH-3	COMISION FEDERAL Senior Unsecured		D	2	2.B FE	1,972,696	83.5520	1,671,043	2,000,000	1,979,552		2,493			3.348	3.512	FA	26,412	66,960	03/05/2021	02/09/2031
202712-BJ-3	COM BK AUSTRALIA Subordinated	C	D		2.A FE	12,830,788	80.1370	11,691,130	14,589,000	12,821,782		(1,855)			4.316	5.155	JJ	299,089	284,381	12/12/2023	01/10/2048
202712-BK-0	COM BK AUSTRALIA SUB	C	D	2	2.A FE	3,070,091	89.4460	2,665,500	2,980,000	3,039,454		(9,608)			3.610	3.217	MS	32,572	35,378	09/17/2020	09/12/2034
202712-BL-8	COM BK AUSTRALIA SUB		D		2.A FE	858,402	79.0620	624,587	790,000	848,567		(1,461)			3.743	3.141	MS	8,953	14,785	10/28/2020	09/12/2039
202712-BS-3	COM BK AUSTRALIA Subordinated		D		2.A FE	4,242,900	87.8120	4,390,589	5,000,000	4,309,013		64,167			3.784	5.937	MS	56,234	189,200	12/16/2022	03/14/2032
2027A0-HR-3	COM BK AUSTRALIA Subordinated	C	D		2.A FE	4,989,650	98.4970	4,924,856	5,000,000	4,997,616		1,151			4.500	4.526	JD	13,750	225,000	12/02/2015	12/09/2025
2027A0-JN-0	COM BK AUSTRALIA Senior Unsecured		D		1.D FE	3,080,620	86.1390	2,584,172	3,000,000	3,071,856		(1,878)			3.900	3.746	JJ	54,925	117,000	04/03/2020	07/12/2047
210314-AB-6	TRANSMANTARO Senior Unsecured		D		2.C FE	4,988,251	94.2610	4,288,857	4,550,000	4,876,803		(33,564)			4.700	3.678	AO	44,552	213,850	03/30/2021	04/16/2034
21684A-AB-2	COOPERATIEVE RAB Subordinated	C	D		2.A FE	1,423,551	102.6470	1,026,471	1,000,000	1,390,819		(13,999)			5.750	3.104	JD	4,792	57,500	08/10/2021	12/01/2043
21684A-AD-8	COOPERATIEVE RAB Subordinated	C	D		2.A FE	33,681,622	99.5790	29,375,725	29,500,000	33,273,374		(121,245)			5.250	4.282	FA	632,406	1,548,750	12/06/2021	08/04/2045
21684A-AF-3	COOPERATIEVE RAB Subordinated	C	D		2.A FE	11,111,443	95.9490	10,554,425	11,000,000	11,076,356		(28,605)			3.750	3.461	JJ	183,333	412,500	02/11/2022	07/21/2026
21685W-CJ-4	COOPERATIEVE RAB Senior Preferred	RA	D		1.D FE	7,289,492	105.6950	6,637,650	6,280,000	7,098,341		(31,447)			5.250	4.188	MN	33,886	329,700	02/21/2017	05/24/2041
225313-AF-2	CRED AGRICOLE SA Subordinated	C	D		2.A FE	4,464,953	98.4310	4,380,189	4,450,000	4,452,231		(1,792)			4.375	4.332	MS	56,243	194,688	02/15/2017	03/17/2025
225313-AK-1	CRED AGRICOLE SA Subordinated	C	D	2	2.A FE	763,368	93.5310	722,993	773,000	766,513		583			4.000	4.112	JJ	14,687	30,920	01/30/2018	01/10/2033
22535W-AB-3	CREDIT AGRICOLE Senior Unsecured	RA	D		1.G FE	11,916,980	97.1490	11,657,923	12,000,000	11,971,057		8,788			4.125	4.211	JJ	235,125	495,000	02/09/2017	01/10/2027
22535W-AH-0	CRED AGRICOLE SA Senior Non Preferred	C	D	2	1.G FE	15,000,000	92.0990	13,814,891	15,000,000	15,000,000					1.247	1.247	JJ	80,535	187,050	01/19/2021	01/26/2027
225401-AF-5	UBS GROUP Senior Unsecured		D	2	1.G FE	3,206,293	94.3490	3,019,182	3,200,000	3,202,825		(637)			3.869	3.845	JJ	58,121	123,808	01/09/2018	01/12/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225401-AM-0	UBS GROUP SENIOR	C	D	2	1.G FE	1,042,327	97.8690	978,685	1,000,000	1,009,333		(13,307)			2.593	1.238	MS	7,923	25,930	06/30/2021	09/11/2025
225401-AP-3	UBS GROUP SENIOR	C	D	2	1.G FE	4,841,207	93.3380	4,293,564	4,600,000	4,767,532		(24,801)			4.194	3.518	AO	48,231	192,924	12/18/2020	04/01/2031
22546Q-AP-2	CRED SUIS NY Senior Unsecured		D		1.E FE	2,028,320	98.5830	1,971,663	2,000,000	2,002,898		(4,095)			3.625	3.410	MS	22,556	72,500	02/23/2017	09/09/2024
22550L-2C-4	CRED SUIS NY Senior Unsecured		D		1.E FE	2,994,870	96.9410	2,908,217	3,000,000	2,998,623		1,047			2.950	2.987	AO	20,158	88,500	04/06/2020	04/09/2025
23291K-AG-0	DH EUROPE Senior Unsecured		D	2	1.G FE	999,520	97.4400	974,402	1,000,000	999,913		97			2.200	2.210	MN	2,811	22,000	10/29/2019	11/15/2024
23291K-AH-8	DH EUROPE Senior Unsecured	C	D	2	1.G FE	6,239,462	90.5180	6,336,263	7,000,000	6,339,124		96,744			2.600	4.445	MN	23,256	182,000	12/20/2022	11/15/2029
23636A-AR-2	DANSKE BANK A/S Senior Unsecured		D		2.A FE	998,720	96.9260	969,261	1,000,000	999,362		127			4.375	4.391	JD	2,309	43,750	06/05/2018	06/12/2028
24668P-AE-7	KONINKLIJKE Senior Unsecured	C	D		2.A FE	7,316,233	103.2570	6,334,802	6,135,000	7,141,071		(30,133)			5.700	4.302	AO	87,424	321,195	12/22/2021	10/01/2040
251526-CS-6	DEUTSCHE BANK NY Senior Non Preferred		D		2.A FE	5,119,150	104.6680	5,233,411	5,000,000	5,118,262		(888)			6.720	6.167	JJ	152,133		12/07/2023	01/18/2029
25156P-AC-7	DEUTSCHE TEL FIN Senior Unsecured		D		2.A FE	12,978,900	120.5780	12,057,818	10,000,000	11,218,434		(148,172)			8.750	6.415	JD	38,889	875,000	06/03/2003	06/15/2030
26139P-AB-9	DP WORLD CRESCEN Senior Unsecured		D		2.B FE	12,444,102	99.8190	12,577,157	12,600,000	12,455,754		11,651			4.848	5.123	MS	161,196	305,424	08/04/2023	09/26/2028
268317-AE-4	ELEC DE FRANCE Senior Unsecured		D		2.A FE	9,912,400	99.3120	9,931,235	10,000,000	9,936,172		2,386			5.600	5.661	JJ	239,556	560,000	01/21/2010	01/27/2040
268317-AP-9	ELEC DE FRANCE Senior Unsecured		D	2	2.A FE	22,517,460	94.8700	21,820,199	23,000,000	22,661,661		20,772			4.750	4.916	AO	236,708	1,092,500	10/07/2015	10/13/2035
279158-AL-3	ECOPETROL SA Senior Unsecured		D	2	3.A FE	2,827,500	98.2380	2,947,150	3,000,000	2,874,722		44,472			5.375	7.241	JD	2,240	161,250	12/09/2022	06/26/2026
279158-AN-9	ECOPETROL SA Senior Unsecured		D	2	3.A FE	12,663,750	99.1240	10,903,687	11,000,000	12,292,301		(180,111)			6.875	4.636	AO	130,243	756,250	11/17/2021	04/29/2030
28504D-AC-7	ELEC DE FRANCE Senior Unsecured		D	2	2.A FE	2,697,219	108.3510	2,925,465	2,700,000	2,697,343		124			6.250	6.264	MN	17,813	84,375	05/17/2023	05/23/2033
28504D-AD-5	ELEC DE FRANCE Senior Unsecured		D	2	2.A FE	1,787,814	113.1590	2,036,859	1,800,000	1,787,890		76			6.900	6.954	MN	13,110	62,100	05/17/2023	05/23/2053
29245V-AE-5	ENTEL CHILE SA Senior Unsecured		D	2	2.C FE	18,876,602	80.4170	15,182,647	18,880,000	18,876,524		132			3.050	3.052	MS	171,152	575,840	09/09/2021	09/14/2032
29249B-AA-3	ENA MASTER TRUST Senior Secured		D	2	2.B FE	5,222,150	70.3290	3,446,114	4,900,000	5,200,216		(7,693)			4.000	3.617	MN	22,867	196,000	01/13/2021	05/19/2048
29266M-AF-6	IBERDROLA INTL Senior Unsecured		D		2.A FE	6,676,140	116.3950	6,983,715	6,000,000	6,444,709		(23,400)			6.750	5.905	JJ	186,750	405,000	11/06/2009	07/15/2036
29287@-AB-7	ENGINE LEASE FINANCE CORPORATI SR NTS SER B	C			2.B PL	5,000,000	95.1560	4,757,785	5,000,000	5,000,000					4.630	4.630	MN	21,864	231,500	10/25/2018	11/27/2028
29287@-AE-1	ENGINE LEASE FINANCE CORPORATI SR NTS SER D	C			2.B PL	10,000,000	92.9660	9,296,577	10,000,000	10,000,000					4.730	4.730	JJ	215,478	473,000	10/25/2018	01/17/2031
29446M-AD-4	STATOIL ASA Senior Unsecured		D	2	1.D FE	1,540,848	97.6990	1,563,184	1,600,000	1,550,269		9,421			2.875	5.457	AO	10,861	23,000	09/28/2023	04/06/2025
29446M-AG-7	STATOIL ASA Senior Unsecured		D	2	1.D FE	2,736,550	86.5310	2,068,087	2,390,000	2,689,623		(7,746)			3.625	2.647	AO	20,456	43,319	10/28/2020	04/06/2040
31503A-AA-2	FERMACA ENTERPR Senior Secured		D	2	2.B FE	11,565,490	96.9130	10,771,177	11,114,332	11,466,473		(6,480)			6.375	5.829	MS	179,103		07/18/2019	03/30/2038
35177P-AL-1	FRANCE TELECOM Senior Unsecured	RA	D		2.A FE	20,145,180	123.7710	18,565,640	15,000,000	17,480,366		(269,724)			9.000	6.109	MS	450,000	1,350,000	09/19/2005	03/01/2031
358070-AB-6	FRESNILLO PLC Senior Unsecured	C	D	2	2.B FE	38,015,667	77.1250	28,462,981	36,905,000	37,966,923		(24,439)			4.250	4.066	AO	387,759	1,568,463	03/30/2023	10/02/2050
36164Q-NA-2	GE CAPITAL INTL Senior Preferred		D		2.B FE	7,447,639	97.0010	6,855,083	7,067,000	7,356,632		(19,091)			4.418	3.977	MN	39,895	312,220	03/25/2021	11/15/2035
36165R-AC-9	GCC SAB DE CV Senior Unsecured		D	2	2.C FE	4,999,400	85.6660	4,283,275	5,000,000	4,999,995		1			3.614	3.614	AO	35,638	180,700	01/10/2022	04/20/2032
37959D-AB-0	GLOBO COMMUN PAR Senior Unsecured		D		3.B FE	1,000,000	86.4380	864,375	1,000,000	1,000,000					4.875	4.875	JJ	21,531	48,750	01/16/2020	01/22/2030
40049J-AT-4	GRUPO TELEVISA Senior Unsecured		D		2.B FE	10,201,512	117.4690	8,239,297	7,014,000	8,726,431		(166,610)			8.500	4.853	MS	182,169	596,190	10/26/2012	03/11/2032
40049J-BA-4	GRUPO TELEVISA Senior Unsecured		D	2	2.B FE	2,321,373	86.0320	1,720,646	2,000,000	2,295,923		(8,995)			5.000	3.952	MN	13,333	100,000	06/08/2021	05/13/2045
40049J-BE-6	GRUPO TELEVISA Senior Unsecured		D	2	2.B FE	6,898,963	88.9360	5,038,222	5,665,000	6,803,104		(26,405)			5.250	3.972	MN	30,567	297,413	02/21/2020	05/24/2049
40053X-AA-7	GRUPO ENERGIA B Senior Unsecured	C	D	2	2.B FE	13,463,956	95.0000	12,511,500	13,170,000	13,333,870		(47,981)			4.875	4.615	MN	82,038	468,000	12/22/2023	05/15/2030
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured		D		3.C FE	40,586,406	98.3160	40,404,037	41,095,953	40,636,234		24,636			6.750	7.659	JAJO	647,261		12/20/2023	10/07/2026
404280-AP-4	HSBC HOLDINGS Subordinated		D		2.A FE	1,986,800	99.5580	1,991,159	2,000,000	1,999,675		1,574			4.250	4.332	MS	25,264	85,000	03/05/2014	03/14/2024
404280-AU-3	HSBC HOLDINGS Subordinated		D		2.A FE	1,103,476	97.8150	1,075,963	1,100,000	1,100,720		(418)			4.250	4.208	FA	17,272	46,750	04/19/2016	08/18/2025
404280-BB-4	HSBC HOLDINGS Senior Unsecured		D		1.G FE	1,992,940	97.4400	1,948,806	2,000,000	1,998,047		762			3.900	3.943	MN	7,800	78,000	05/18/2016	05/25/2026
404280-BH-1	HSBC HOLDINGS Subordinated		D		2.A FE	749,940	97.8030	733,526	750,000	749,980		6			4.375	4.376	MN	3,464	32,813	11/16/2016	11/23/2026
404280-BK-4	HSBC HOLDINGS Senior Unsecured	C	D	2	1.G FE	24,953,502	96.4220	24,635,724	25,550,000	24,954,605		1,103			4.041	4.653	MS	309,743	404,100	12/26/2023	03/13/2028
404280-BP-3	HSBC HOLDINGS Junior Subordinated		D	2	2.C FE	3,000,000	96.7820	2,903,465	3,000,000	3,000,000					6.500	6.500	MS	53,083	195,000	03/19/2018	03/23/2124
404280-CF-4	HSBC HOLDINGS Senior Unsecured		D		1.G FE	998,750	99.2390	992,392	1,000,000	999,149		114			4.950	4.966	MS	12,513	49,500	03/25/2020	03/31/2030
404280-CS-6	HSBC HOLDINGS Senior Unsecured		D		1.G FE	950,570	98.0510	980,510	1,000,000	964,492		13,922			0.976	3.592	MN	1,003	4,880	06/02/2023	05/24/2025
404280-CT-4	HSBC HOLDINGS Senior Unsecured		D	2	1.G FE	6,275,850	83.7270	6,279,549	7,500,000	6,275,850					2.804	5.231	MN	22,198		12/28/2023	05/24/2032
404280-DZ-9	HSBC HOLDINGS Senior Unsecured		D		1.G FE	10,112,000	101.4220	10,142,190	10,000,000	10,111,315		(685)			5.887	5.541	FA	224,033		12/18/2023	08/14/2027
45262B-AA-1	IMPERIAL BRANDS SENIOR		D	2	2.B FE	4,975,250	98.8880	4,944,384	5,000,000	4,996,979		5,177			3.125	3.233	JJ	67,274	156,250	07/23/2019	07/26/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45262B-AC-7	IMPERIAL BRANDS SENIOR		D	2	2.B FE	33,490,091	93.5440	29,821,799	31,880,000	33,062,197		(202,804)			3.875	3.110	JJ	531,887	1,235,350	12/23/2021	07/26/2029
453140-AF-2	IMPERIAL BRANDS Senior Unsecured	RA	D	2	2.B FE	9,967,973	98.3270	9,832,741	10,000,000	9,992,217		1,701			4.250	4.272	JJ	188,889	425,000	11/08/2017	07/21/2025
456472-AB-5	INDUSTRIAS PENOL Senior Unsecured	C	D	2	2.B FE	2,606,000	93.8560	2,440,263	2,600,000	2,603,638		(571)			4.150	4.120	MS	32,670	107,900	10/01/2019	09/12/2029
456472-AC-3	INDUSTRIAS PENOL Senior Unsecured	C	D	2	2.B FE	3,330,000	90.7500	2,722,500	3,000,000	3,308,105		(6,071)			5.650	4.933	MS	51,321	169,500	02/07/2020	09/12/2049
456472-AD-1	INDUSTRIAS PENOL Senior Unsecured	C	D	2	2.B FE	2,854,250	81.0000	1,984,500	2,450,000	2,829,929		(8,392)			4.750	3.807	FA	46,873	116,375	12/22/2020	08/06/2050
45685N-AA-4	ING GROEP NV SENIOR		D		1.G FE	32,936,250	99.3820	29,814,600	30,000,000	31,520,388		(732,159)			4.625	2.043	JJ	674,479	1,387,500	01/18/2022	01/06/2026
456873-AF-5	TRANE TECH LUX Senior Unsecured		D	2	2.A FE	6,551,076	92.8480	6,035,143	6,500,000	6,546,567		(1,028)			4.500	4.452	MS	81,250	292,500	03/22/2019	03/21/2049
461127-F#-4	Intertek Finance PLC GTD SR NTS SER B		D		2.A	15,000,000	89.7540	13,463,116	15,000,000	15,000,000					2.330	2.330	MS	102,908	349,500	12/02/2021	03/15/2028
461127-F@-6	Intertek Finance PLC GTD SR NTS SER A		D		2.A	10,000,000	92.3330	9,233,273	10,000,000	10,000,000					2.240	2.240	JJ	104,533	224,000	12/02/2021	01/13/2027
461127-G*-7	Intertek Finance PLC GTD SR NTS SER C		D		2.A	18,000,000	88.1650	15,869,759	18,000,000	18,000,000					2.470	2.470	MS	130,910	444,600	12/02/2021	03/15/2029
48021P-A*-9	JONES LANG LASALLE FINANCE BV GTD SR NTS SER A		B		2.A	10,136,250	93.6640	9,304,735	9,934,213	9,934,213				301,539	1.960	1.960	MN	24,880	191,668	06/27/2017	06/27/2027
48021P-A@-7	JONES LANG LASALLE FINANCE BV GTD SR NTS SER B		B		2.A	7,885,850	90.7480	7,011,728	7,726,610	7,726,610				234,531	2.210	2.210	MN	21,819	168,089	06/27/2017	06/27/2029
48126P-AA-0	KAZMUNAYGAS NAT Senior Unsecured		D	2	2.B FE	5,558,185	83.0850	4,453,339	5,360,000	5,522,422		(15,855)			3.500	3.103	AO	40,126	187,600	11/22/2021	04/14/2033
482466-AG-4	HANA BAN Junior Subordinated		D	2	2.C FE	12,645,405	90.4690	12,665,675	14,000,000	12,645,474		69			3.500	3.884	AO	98,000		12/22/2023	04/19/2124
48667Q-AQ-8	KAZMUNAYGAS NAT Senior Unsecured		D		2.B FE	4,029,000	99.1590	3,371,398	3,400,000	3,836,622		(61,668)			5.375	3.118	AO	34,012	182,750	10/07/2020	04/24/2030
500472-AC-9	KONINKLIJKE PHILIPS NV Senior Unsecured		D		2.A FE	4,949,875	111.7920	5,589,612	5,000,000	4,964,276		1,441			6.875	6.955	MS	105,035	343,750	03/06/2008	03/11/2038
50247V-AB-5	LYB INTL FIN Senior Unsecured		D		2.B FE	1,103,960	95.6970	956,974	1,000,000	1,084,541		(2,628)			5.250	4.590	JJ	24,208	52,500	03/12/2015	07/15/2043
532522-AA-7	LIMA METRO LINE Senior Secured		D		2.C FE	16,399,899	98.7600	14,820,760	15,006,860	16,023,542		(24,788)			5.875	4.505	JAJO	210,617		05/27/2021	07/05/2034
539439-AQ-2	LLOYDS BK GR PLC Senior Unsecured	RA	D	2	1.G FE	5,000,000	94.1880	4,709,381	5,000,000	5,000,000					3.574	3.574	MN	26,805	178,700	10/31/2017	11/07/2028
539439-AT-6	LLOYDS BK GR PLC Senior Unsecured	C	D		1.G FE	3,489,430	98.3310	3,441,572	3,500,000	3,494,516		1,042			4.550	4.588	FA	59,719	159,250	08/09/2018	08/16/2028
539439-AU-3	LLOYDS BK GR PLC Junior Subordinated		D	2	2.C FE	15,614,000	98.6400	14,598,773	14,800,000	15,272,800		(111,200)			7.500	5.536	MJSD	12,333	1,110,000	09/20/2022	03/27/2124
53944Y-AE-3	LLOYDS BK GR PLC Subordinated		D		2.A FE	10,000,000	80.7310	8,073,119	10,000,000	10,000,000					4.344	4.344	JJ	207,547	434,400	01/04/2018	01/09/2048
53944Y-AF-0	LLOYDS BK GR PLC Senior Unsecured		D		1.G FE	1,004,978	98.8790	988,786	1,000,000	1,002,526		(1,779)			4.450	4.256	MN	6,551	44,500	07/29/2022	05/08/2025
552081-AM-3	LYONDELLBASELL Senior Unsecured		D	2	2.B FE	7,178,496	87.4540	6,668,354	7,625,000	7,187,316		1,399			4.625	4.980	FA	122,450	260,156	12/12/2023	02/26/2055
55276V-AK-8	MDGH GMTN RSC Senior Unsecured		D		1.C FE	1,822,438	80.4260	1,327,030	1,650,000	1,807,793		(4,018)			3.700	3.150	MN	9,158	61,050	03/04/2020	11/07/2049
556079-AD-3	MACQUARIE BK LTD Subordinated		D	2	2.B FE	9,768,324	80.5610	8,056,063	10,000,000	9,801,746		13,089			3.052	3.251	MS	100,038	305,200	05/27/2021	03/03/2036
55607P-AF-2	MACQUARIE GROUP Senior Unsecured	C	D	2	1.F FE	7,500,000	90.0990	6,757,452	7,500,000	7,500,000					1.629	1.629	MS	33,259	122,175	06/15/2021	09/23/2027
55607P-AG-0	MACQUARIE GROUP Senior Unsecured	C	D	2	1.F FE	1,500,000	82.0260	1,230,392	1,500,000	1,500,000					2.691	2.691	JD	561	40,701	06/15/2021	06/23/2032
55608J-AP-3	MACQUARIE GROUP Senior Unsecured	C	D	2	1.F FE	11,507,581	98.9820	11,382,933	11,500,000	11,508,980		(748)			5.033	5.014	JJ	266,889	465,553	04/05/2023	01/15/2030
55608J-BG-2	MACQUARIE GROUP Senior Unsecured	C	D	2	1.F FE	30,000,000	101.3090	30,392,628	30,000,000	30,000,000					5.491	5.491	MN	237,943	1,921,850	08/02/2022	11/09/2033
55608J-BN-7	MACQUARIE GROUP Senior Unsecured		D		1.F FE	1,000,000	102.4860	1,024,860	1,000,000	1,000,000					5.887	5.887	JD	2,616	29,435	06/05/2023	06/15/2034
55608J-BQ-0	MACQUARIE GROUP Senior Unsecured		D		1.F FE	50,000,000	104.7380	52,368,770	50,000,000	50,000,000					6.255	6.255	JD	208,500		11/29/2023	12/07/2034
55608X-AB-3	MACQUARIE BK LTD Subordinated		D		2.B FE	2,985,652	98.6870	2,960,615	3,000,000	2,992,556		4,860			4.875	5.056	JD	8,531	146,250	08/10/2022	06/10/2025
56059#-AA-6	MAINFREIGHT LEASE FINANCE TRUS P/T CERTS		D		2.B	30,983,629	89.6740	27,784,168	30,983,629	30,983,629					4.606	4.650	MON	63,427	237,851	03/15/2023	03/15/2053
602736-AA-8	MINEJESA CAPITAL Senior Secured		D		2.C FE	22,634,383	95.3710	21,840,048	22,900,000	22,655,496		14,519			4.625	4.977	FA	414,824	851,000	12/22/2023	08/10/2030
60284M-AB-8	Minera Mexico SA Senior Unsecured	C	D	2	2.A FE	4,936,650	80.5080	4,025,417	5,000,000	4,940,968		1,159			4.500	4.578	JJ	96,875	225,000	09/19/2019	01/26/2050
632525-AS-0	NATL AUSTRALIABK SUB	C	D	2	2.A FE	8,218,720	90.6170	8,155,571	9,000,000	8,181,857		(8,903)			3.933	4.956	FA	146,504	39,330	12/12/2023	08/02/2034
632525-AU-5	NATL AUSTRALIABK Subordinated	C	D		2.A FE	7,948,130	81.7210	6,537,645	8,000,000	7,960,283		5,425			2.332	2.413	FA	67,369	186,560	09/22/2021	08/21/2030
632525-AW-1	NATL AUSTRALIABK Subordinated	C	D		2.A FE	11,881,920	66.1250	7,934,953	12,000,000	11,895,520		4,739			2.648	2.712	JJ	147,405	317,760	01/20/2021	01/14/2041
632525-AY-7	NATL AUSTRALIABK Subordinated		D		2.A FE	1,534,395	83.8730	1,258,092	1,500,000	1,527,143		(3,275)			2.990	2.718	MN	4,983	44,850	09/23/2021	05/21/2031
63254A-AS-7	NATL AUS BANK/NY Senior Unsecured		D		1.D FE	19,583,279	95.1080	18,070,604	19,000,000	19,335,911		(128,757)			2.500	1.782	JJ	222,986	475,000	01/13/2022	07/12/2026
63859W-AE-9	NATIONWIDE BLDG Subordinated		D		2.A FE	4,082,239	96.0260	4,066,708	4,235,000	4,185,127		16,952			4.000	4.467	MS	50,349	169,400	02/01/2017	09/14/2026
638602-BP-6	NATIONWIDE BLDG Senior Preferred		D		1.E FE	6,973,610	98.2100	6,874,683	7,000,000	6,995,190		2,942			3.900	3.946	JJ	121,333	273,000	07/14/2015	07/21/2025
639057-AB-4	NATWEST GROUP Subordinated		D	2	2.A FE	767,340	82.7870	827,869	1,000,000	783,305		12,567			3.032	5.542	MN	2,779	30,320	09/20/2022	11/28/2035
654579-AK-7	NIPPON LIFE INS Subordinated		D	2	1.G FE	70,118,706	82.6620	58,111,695	70,300,000	70,124,535		3,520			2.900	2.912	MS	594,621	2,042,135	05/18/2022	09/16/2051
65557F-AH-9	NORDEA BANK AB Subordinated	C	D	2	1.G FE	8,000,000	93.6250	7,490,030	8,000,000	8,000,000					4.625	4.625	MS	111,000	370,000	09/06/2018	09/13/2033
65559C-AA-9	NORDEA BANK AB Jr Subordinated		D	2	2.B FE	23,340,000	98.8180	23,716,291	24,000,000	23,340,357		51			6.625	6.812	MS	419,583	1,590,000	09/20/2022	03/26/2124

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
656029-AJ-4	NORINCHUKIN BANK Senior Unsecured		D		1.F FE	7,500,000	100.0950	7,507,158	7,500,000	7,500,000					4.867	4.867	MS	108,494	365,025	09/07/2022	09/14/2027
656029-AK-1	NORINCHUKIN BANK Senior Unsecured	C	D		1.F FE	39,654,314	101.2890	40,515,684	40,000,000	39,688,240		27,424			5.071	5.182	MS	602,886	2,028,400	10/05/2022	09/14/2032
656531-AM-2	STATOIL ASA Senior Unsecured	C	D		1.D FE	12,285,909	109.6760	11,728,782	10,694,000	11,136,260		(103,041)			7.250	5.995	MS	211,058	775,315	09/08/2006	09/23/2027
685218-AB-5	FRANCE TELECOM Senior Unsecured		D	2	2.A FE	2,173,560	104.1990	2,083,979	2,000,000	2,140,892		(4,191)			5.500	4.935	FA	44,306	110,000	06/05/2014	02/06/2044
68560E-AB-4	MEXICHEM SAB Senior Unsecured		D	2	2.C FE	593,460	83.1000	498,600	600,000	594,764		627			2.875	3.008	MN	2,396	17,250	11/22/2021	05/11/2031
69313Q-AA-7	PA AUTOPISTA Senior Secured		B		3.A FE	13,933,204	86.2500	11,692,756	13,556,819	13,345,431		24,922		2,676,974	6.050	6.276	JD	38,201	883,058	06/10/2021	06/15/2036
69370P-AE-1	PT PERTAMINA Senior Unsecured		D		2.B FE	4,000,000	89.6880	3,587,500	4,000,000	4,000,000					4.700	4.700	JJ	78,856	188,000	07/23/2019	07/30/2049
69370R-AE-7	PT PERTAMINA Senior Unsecured		D		2.B FE	1,827,500	89.6880	1,524,688	1,700,000	1,819,075		(2,539)			4.700	4.248	JJ	33,514	79,900	06/18/2020	07/30/2049
69370R-AG-2	PT PERTAMINA Senior Unsecured		D	2	2.B FE	503,750	83.4300	417,148	500,000	503,509		(76)			4.175	4.130	JJ	9,278	20,875	06/18/2020	01/21/2050
69370R-AJ-6	PT PERTAMINA Senior Unsecured		D	2	2.B FE	2,010,000	79.8490	1,596,975	2,000,000	2,009,702		(118)			4.150	4.124	FA	29,050	83,000	06/17/2020	02/25/2060
714264-AK-4	PERNOD-RICARD SA Senior Unsecured		D		2.A FE	2,998,350	104.7980	2,829,555	2,700,000	2,934,950		(8,067)			5.500	4.775	JJ	68,475	148,500	06/05/2014	01/15/2042
71531Q-AD-3	PERSHING SQUARE Senior Unsecured		D	2	2.B FE	5,975,404	81.1730	4,870,381	6,000,000	5,981,772		2,326			3.250	3.300	MN	24,917	195,000	05/26/2021	11/15/2030
71568P-AP-4	PERUSAHAAN LISTR Senior Unsecured		D	2	2.B FE	585,981	78.2610	469,566	600,000	586,737		272			4.000	4.138	JD	67	24,000	03/25/2021	06/30/2050
71647N-AY-5	PETROBRAS GLOB Senior Unsecured		D		3.B FE	999,125	101.6600	1,016,600	1,000,000	999,286		161			5.999	6.019	JJ	25,662	29,995	06/16/2023	01/27/2028
71647N-BD-0	PETROBRAS GLOB Senior Unsecured		D		3.B FE	1,221,500	99.2190	992,195	1,000,000	1,207,955		(3,819)			6.900	5.383	MS	19,550	69,000	03/02/2020	03/19/2049
716743-AR-0	PETRONAS CAP LTD Senior Unsecured		D	2	1.G FE	36,781,463	92.4490	26,995,201	29,200,000	36,388,355		(178,401)			4.550	3.149	AO	258,339	1,328,600	11/22/2021	04/21/2050
716973-AA-0	PFIZER INVSTMNT Senior Unsecured		D		1.F FE	22,450,575	99.7990	22,454,737	22,500,000	22,454,036		3,461			4.650	4.803	MN	122,063	290,625	12/18/2023	05/19/2025
716973-AE-2	PFIZER INVSTMNT Senior Unsecured		D	2	1.F FE	13,079,560	100.0930	13,412,449	13,400,000	13,086,515		6,955			4.750	5.063	MN	74,258	318,250	10/11/2023	05/19/2033
716973-AF-9	PFIZER INVSTMNT Senior Unsecured		D	2	1.F FE	26,100,172	99.9110	27,175,721	27,200,000	26,112,086		11,914			5.110	5.446	MN	162,157	694,960	09/21/2023	05/19/2043
716973-AG-7	PFIZER INVSTMNT Senior Unsecured		D	2	1.F FE	11,413,368	102.4030	12,032,295	11,750,000	11,414,649		1,281			5.300	5.494	MN	72,654	311,375	10/05/2023	05/19/2053
716973-AH-5	PFIZER INVSTMNT Senior Unsecured		D	2	1.F FE	19,079,100	101.2960	19,752,743	19,500,000	19,080,701		1,601			5.340	5.474	MN	121,485	480,600	11/28/2023	05/19/2063
74348D-AA-5	PROMIGAS SA Senior Unsecured		D	2	2.C FE	455,000	89.9380	449,688	500,000	464,363		5,154			3.750	5.191	AO	3,906	18,750	02/23/2022	10/16/2029
74365P-AA-6	PROSUS NV Senior Unsecured		D	2	2.C FE	1,000,000	87.7420	877,415	1,000,000	1,000,000					3.680	3.679	JJ	16,356	36,800	01/14/2020	01/21/2030
74365P-AG-3	PROSUS NV Senior Unsecured		D	2	2.C FE	4,000,000	92.7680	3,710,719	4,000,000	4,000,000					3.257	3.254	JJ	58,626	130,280	01/11/2022	01/19/2027
74730D-AE-3	QATAR ENERGY Senior Unsecured		D	2	1.D FE	19,926,200	76.8790	15,375,844	20,000,000	19,933,019		2,825			3.125	3.150	JJ	293,403	625,000	06/30/2021	07/12/2041
74977R-DJ-0	COOPERATIEVE RAB Senior Unsecured	RA	D	2	1.G FE	13,424,143	93.0920	12,446,380	13,370,000	13,389,977		(11,404)			1.004	0.917	MS	36,169	134,235	12/21/2020	09/24/2026
74977R-DK-7	COOPERATIEVE RAB Senior Non Preferred	C	D	2	1.G FE	13,156,119	91.6320	12,217,360	13,333,000	13,236,300		29,852			1.106	1.342	FA	52,022	147,463	05/26/2021	02/24/2027
75735G-AA-6	REDE D'OR FIN Senior Unsecured		D	2	3.B FE	1,000,000	89.9920	899,922	1,000,000	1,000,000					4.500	4.500	JJ	19,875	45,000	01/14/2020	01/22/2030
759470-AX-5	RELIANCE INDUSTR Senior Unsecured		D		2.B FE	2,008,764	95.6260	2,051,171	2,145,000	2,020,487		11,722			3.667	5.330	MN	39,329	6,773	08/04/2023	11/30/2027
75968N-AD-3	RENAISSANCERE Senior Unsecured	C	D	2	1.G FE	11,214,091	93.4740	10,469,096	11,200,000	11,215,045		(4,344)			3.600	3.557	AO	85,120	403,200	08/25/2020	04/15/2029
75968N-AE-1	RENAISSANCERE Senior Unsecured		D		1.G FE	7,478,025	101.1570	7,586,799	7,500,000	7,478,974		949			5.750	5.789	JD	31,146	215,625	05/31/2023	06/05/2033
767201-AL-0	RIO TINTO FINANC Senior Unsecured	C	D		1.F FE	4,509,052	103.3390	4,107,724	3,975,000	4,426,702		(18,073)			5.200	4.248	MN	33,876	206,700	07/29/2022	11/02/2040
767201-AT-3	RIO TINTO FINANC Senior Unsecured	C	D	2	1.F FE	4,224,831	68.8240	2,925,004	4,250,000	4,226,060		562			2.750	2.779	MN	19,155	116,875	12/20/2021	11/02/2051
76720A-AG-1	RIO TINTO FINANC Senior Unsecured		D	2	1.F FE	5,878,260	90.6850	5,441,072	6,000,000	5,891,059		3,493			4.125	4.263	FA	89,375	247,500	10/30/2018	08/21/2042
78448T-AE-2	SMBC AVIATION CA Senior Preferred		D	2	2.A FE	979,780	99.3990	993,987	1,000,000	998,420		5,353			3.550	4.108	AO	7,494	35,500	04/30/2020	04/15/2024
78448T-AF-9	SMBC AVIATION CA Senior Unsecured	C	D	2	2.A FE	40,797,207	88.1910	35,893,574	40,700,000	40,762,352		(14,311)			2.300	2.261	JD	41,604	936,100	12/06/2021	06/15/2028
78448T-AG-7	SMBC AVIATION CA Senior Unsecured		D	2	2.A FE	7,481,475	91.3300	6,849,728	7,500,000	7,489,448		3,647			1.900	1.952	AO	30,083	142,500	10/07/2021	10/15/2026
78448T-AH-5	SMBC AVIATION CA Senior Unsecured		D	2	2.A FE	17,969,580	101.0030	18,180,614	18,000,000	17,973,154		3,574			5.450	5.489	MN	158,050	490,500	04/26/2023	05/03/2028
78448T-AK-8	SMBC AVIATION CA Senior Unsecured		D		2.A FE	21,682,170	101.3140	23,302,291	23,000,000	21,702,628		20,458			5.700	6.494	JJ	568,100		12/12/2023	07/25/2033
78467K-B*-7	SSE PLC SR NTS SER D		D		2.A	20,000,000	99.3350	19,867,039	20,000,000	20,000,000					4.010	4.010	AO	167,083	802,000	04/16/2012	04/16/2024
786584-A#-9	SAFRAN SA SR NTS SER C		D		1.G	40,000,000	99.8400	39,936,052	40,000,000	40,000,000					4.430	4.430	FA	698,956	1,772,000	02/09/2012	02/09/2024
806854-AL-9	SCHLUMBERGER INV Senior Unsecured		D	2	1.F FE	27,522,312	101.6000	28,244,722	27,800,000	27,526,023		3,711			4.850	4.981	MN	172,283	528,650	12/12/2023	05/15/2033
822582-AD-4	SHELL INTL FIN Senior Unsecured	C	D		1.D FE	41,623,354	115.3020	43,814,604	38,000,000	40,571,955		(108,615)			6.375	5.692	JD	107,667	2,422,500	04/27/2011	12/15/2038
822582-AT-9	SHELL INTL FIN Senior Unsecured	C	D		1.E FE	13,164,001	84.5990	12,508,867	14,786,000	13,275,043		28,400			3.625	4.412	FA	193,553	390,993	09/25/2023	08/21/2042
822582-AY-8	SHELL INTL FIN Senior Unsecured	C	D		1.D FE	6,398,420	94.6530	5,797,521	6,125,000	6,354,570		(7,364)			4.550	4.266	FA	107,604	278,688	03/29/2017	08/12/2043
822582-BD-3	SHELL INTL FIN Senior Unsecured	C	D		1.D FE	8,964,727	98.2040	8,564,375	8,721,000	8,795,009		(78,498)			3.250	2.602	MN	39,366	257,433	09/28/2023	05/11/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-BE-1	SHELL INTL FIN Senior Unsecured		D		1.D FE	6,693,705	95.4320	6,441,651	6,750,000	6,712,485		2,533			4.125	4.187	MN	38,672	278,438	05/06/2015	05/11/2035
822582-BQ-4	SHELL INTL FIN Senior Unsecured	C	D		1.D FE	29,246,172	86.7640	25,343,846	29,210,000	29,260,859		(2,590)			4.000	3.984	MN	165,523	1,168,400	07/18/2019	05/10/2046
822582-BT-8	SHELL INTL FIN Senior Unsecured		D		1.D FE	8,248,968	96.4530	7,957,363	8,250,000	8,197,805		(26,343)			2.875	3.143	MN	33,602	150,938	12/07/2023	05/10/2026
822582-BY-7	SHELL INTL FIN Senior Unsecured	C	D		1.D FE	9,294,050	83.2820	8,328,165	10,000,000	9,389,289		15,878			3.750	4.168	MS	113,542	375,000	07/11/2017	09/12/2046
822582-CC-4	SHELL INTL FIN Senior Unsecured		D	2	1.D FE	10,418,920	97.3900	9,738,970	10,000,000	10,103,650		(134,432)			2.000	0.643	MN	30,000	200,000	08/19/2021	11/07/2024
822582-CG-5	SHELL INTL FIN Senior Unsecured		D	2	1.D FE	5,454,900	91.2900	4,564,520	5,000,000	5,313,040		(49,145)			2.750	1.651	AO	32,465	137,500	01/21/2021	04/06/2030
82481L-AD-1	SHIRE ACQ INV IE Senior Unsecured		D	2	2.A FE	14,605,470	96.2060	14,430,852	15,000,000	14,774,560		33,517			3.200	3.780	MS	130,667	384,000	12/07/2023	09/23/2026
82620K-AT-0	SIEMENS FINAN GTD NTS	C	D		1.E FE	18,942,438	91.4300	17,371,641	19,000,000	18,950,037		1,249			4.200	4.218	MS	232,750	798,000	01/18/2019	03/16/2047
82620K-AU-7	SIEMENS FINAN GTD NTS	RA	D		1.E FE	3,096,869	96.5660	2,993,544	3,100,000	3,098,878		326			3.400	3.412	MS	30,742	105,400	03/07/2017	03/16/2027
82968F-AA-2	SIRIUSPOINT LTD Senior Unsecured		D	2	2.C FE	2,682,090	91.5770	2,747,322	3,000,000	2,732,850		46,321			4.600	8.121	MN	23,000	92,000	06/01/2023	11/01/2026
83192P-AA-6	SMITH & NEPHEW Senior Unsecured		D	2	2.B FE	4,406,648	82.8230	4,194,975	5,065,000	4,502,060		68,917			2.032	3.871	AO	22,014	102,921	08/10/2022	10/14/2030
83368T-BL-1	SOCIETE GENERALE Subordinated		D	2	2.C FE	4,657,440	99.7900	4,989,483	5,000,000	4,686,595		22,555			6.221	7.144	JD	13,824	311,050	09/21/2022	06/15/2033
85771P-AC-6	STATOIL ASA Senior Unsecured	C	D		1.D FE	17,881,279	102.5960	13,352,828	13,015,000	17,286,250		(202,141)			5.100	2.647	FA	247,068	663,765	12/23/2020	08/17/2040
85771P-AE-2	STATOIL ASA Senior Unsecured	SD	D		1.D FE	1,883,754	92.6490	1,866,875	2,015,000	1,909,813		3,684			4.250	4.684	MN	9,040	85,638	03/08/2016	11/23/2041
85771P-AK-8	STATOIL ASA Senior Unsecured		D		1.D FE	70,917,158	99.9350	72,452,919	72,500,000	72,444,838		1,400,817			2.650	4.652	JJ	885,910	1,921,250	12/14/2022	01/15/2024
85771P-AL-6	STATOIL ASA Senior Unsecured	SD	D		1.D FE	805,617	88.2070	793,860	900,000	822,068		2,443			3.950	4.632	MN	4,543	35,550	03/08/2016	05/15/2043
85771P-AQ-5	STATOIL ASA Senior Unsecured		D		1.D FE	3,240,624	98.3400	2,950,193	3,000,000	3,209,323		(6,589)			4.800	4.275	MN	21,200	144,000	10/23/2018	11/08/2043
86964W-AH-5	SUZANO AUSTRIA Senior Unsecured		D	2	2.C FE	1,911,875	96.7040	1,692,327	1,750,000	1,860,202		(16,710)			5.000	3.779	JJ	40,347	87,500	10/07/2020	01/15/2030
86964W-AJ-1	SUZANO AUSTRIA Senior Unsecured		D	2	2.C FE	13,081,162	88.1030	11,523,872	13,080,000	13,006,891		2,350			3.750	3.796	JJ	226,175	490,500	12/07/2022	01/15/2031
87124V-AE-9	SYDNEY AIRPORT F GTD SR SECD NTS		D	2	2.A FE	9,633,359	97.5720	9,757,239	10,000,000	9,665,187		31,828			3.375	6.033	AO	57,188		11/14/2023	04/30/2025
87124V-AF-6	SYDNEY AIRPORT F GTD SR SECD NTS	RA	D	2	2.A FE	7,013,698	96.7600	6,773,201	7,000,000	7,003,176		(1,447)			3.625	3.602	AO	44,406	253,750	04/02/2020	04/28/2026
874060-AX-4	TAKEDA PHARM Senior Unsecured		D	2	2.A FE	2,571,045	85.6370	2,569,099	3,000,000	2,646,885		48,516			2.050	4.215	MS	15,546	61,500	06/01/2022	03/31/2030
879385-AD-4	TELEFONICA EUROP Senior Unsecured		D		2.C FE	2,502,120	117.3320	2,346,643	2,000,000	2,211,059		(24,623)			8.250	6.296	MS	165,000	165,000	12/12/2003	09/15/2030
87938W-AX-1	TELEFONICA EMIS Senior Unsecured		D	2	2.C FE	997,600	96.8440	774,753	800,000	981,531		(4,223)			5.520	4.056	MS	14,720	44,160	12/09/2019	03/01/2049
87938X-AB-7	TELEFONICA MOVIL Senior Unsecured		D	2	2.C FE	1,126,450	74.4400	967,716	1,300,000	1,147,634		15,167			3.537	5.382	MN	5,492	45,981	08/03/2022	11/18/2031
88034Q-AC-1	TENGIZCH FIN INT Secured		D	2	3.A FE	1,017,271	82.6980	826,977	1,000,000	1,012,652		(1,855)			3.250	3.022	FA	12,278	32,500	06/08/2021	08/15/2030
89153V-AV-1	TOTAL CAP INTL Senior Unsecured		D	2	1.E FE	5,502,840	73.4610	5,876,852	8,000,000	5,506,456		3,616			3.127	5.341	MN	22,236	62,540	12/12/2023	05/29/2050
89153V-AX-7	TOTAL CAP INTL Senior Unsecured	C	D	2	1.E FE	11,223,920	77.6040	10,864,556	14,000,000	11,371,569		96,476			2.986	4.554	JD	2,322	418,040	07/08/2022	06/29/2041
89366L-AE-4	TRANSELEC SA Senior Unsecured		D	2	2.B FE	1,977,140	93.8210	1,876,413	2,000,000	1,989,427		1,863			3.875	3.992	JJ	36,382	77,500	07/07/2016	01/12/2029
89387Y-AC-5	TRNSPRTA DE GAS Senior Unsecured		D	2	2.C FE	523,125	98.4410	492,203	500,000	517,201		(3,285)			5.550	4.708	MN	4,625	27,750	02/23/2022	11/01/2028
89388A-AA-0	TRANSPORT GAS PE Senior Unsecured		D		2.A FE	30,125,500	98.4900	31,024,429	31,500,000	31,145,469		144,719			4.250	4.776	AO	226,844	1,338,750	10/26/2015	04/30/2028
89400P-AE-3	TRANSURBAN FIN GTD SR SECD NTS		D	2	2.A FE	6,938,610	97.9500	6,856,483	7,000,000	6,985,200		6,651			4.125	4.232	FA	119,510	288,750	10/27/2015	02/02/2026
89680Y-AB-1	TRITON CONTAINER GTD SR SECD NTS		D	2	2.C FE	4,994,700	97.7830	4,889,147	5,000,000	4,999,223		1,778			1.150	1.186	JD	3,833	57,500	05/26/2021	06/07/2024
89680Y-AC-9	TRITON CONTAINER GTD SR SECD NTS		D	2	2.C FE	14,000,651	79.9330	11,190,628	14,000,000	14,000,327		(160)			3.150	3.149	JD	19,600	441,000	05/26/2021	06/15/2031
89681L-AA-0	TRITON CONTAINER Senior Unsecured		D	2	2.C FE	4,980,000	79.9630	3,998,138	5,000,000	4,983,567		455			3.250	3.296	MS	47,847		01/11/2022	03/15/2032
902133-AG-2	TYCO ELECTRONICS Senior Unsecured	M	D		1.G FE	11,633,490	118.2040	12,411,407	10,500,000	11,294,005		(35,619)			7.125	6.294	AO	187,031	748,125	05/06/2010	10/01/2037
902133-AY-3	TYCO ELECTRONICS Senior Unsecured		D	2	1.G FE	2,940,990	86.6930	2,600,775	3,000,000	2,951,056		5,338			2.500	2.726	FA	30,625	75,000	02/01/2022	02/04/2032
902613-AC-2	UBS GROUP Senior Unsecured	C	D	2	1.G FE	18,191,340	91.7440	16,513,909	18,000,000	18,079,343		(37,471)			1.364	1.149	JJ	102,982	245,520	12/18/2020	01/30/2027
902613-AD-0	UBS GROUP Junior Subordinated		D	2	2.C FE	4,000,000	79.3430	3,173,717	4,000,000	4,000,000					4.375	4.375	FA	68,542	175,000	02/01/2021	01/01/9999
902613-AE-8	UBS GROUP Senior Unsecured	C	D	2	1.G FE	1,928,763	79.9200	1,598,393	2,000,000	1,944,373		6,121			2.095	2.476	FA	16,294	41,900	05/27/2021	02/11/2032
902613-BB-3	UBS GROUP Senior Unsecured	C	D		1.G FE	17,366,386	98.7320	16,960,190	17,178,000	17,332,046		(34,341)			4.550	4.135	AO	158,491	390,800	06/12/2023	04/17/2026
90351D-AB-3	UBS GROUP Senior Unsecured	C	D		1.G FE	5,703,950	97.9350	4,896,769	5,000,000	5,260,468		(148,345)			4.125	1.078	MS	55,573	206,250	12/21/2020	09/24/2025
90351D-AF-4	UBS GROUP Senior Unsecured		D		1.G FE	997,790	97.5300	975,300	1,000,000	999,416		238			4.125	4.152	AO	8,708	41,250	03/29/2016	04/15/2026
90352J-AC-7	UBS GROUP Senior Unsecured	C	D	2	1.G FE	14,750,000	96.6140	14,250,555	14,750,000	14,750,000					4.253	4.253	MS	170,770	627,318	03/16/2017	03/23/2028
91911T-AH-6	VALE OVERSEAS Senior Unsecured		D		2.C FE	25,418,647	109.0170	22,239,507	20,400,000	24,603,725		(240,459)			6.875	4.692	MN	155,833	1,402,500	06/18/2020	11/21/2036
91911T-AQ-6	VALE OVERSEAS Senior Unsecured		D	2	2.C FE	11,820,835	91.9850	10,670,224	11,600,000	11,770,012		(23,799)			3.750	3.488	JJ	209,042	435,000	11/17/2021	07/08/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91912E-AA-3	VALE Senior Unsecured		D		2.C FE	1,248,403	97.6320	976,322	1,000,000	1,228,132		(8,169)			5.625	3.895	MS	17,188	56,250	06/08/2021	09/11/2042
92838*-AA-3	VIsta Jet 2022 1 EETC P/T CERTS SER 22		D		2.A PL	6,974,923	98.8380	6,893,845	6,974,923	6,974,923					6.850	6.842	AO	114,137	540,159	08/08/2022	04/05/2032
92841E-AA-7	VISTAJET P/T TRUST 21-1A P/T CERTS SER 21-1A		C		2.A PL	9,452,030	88.7750	9,430,402	10,622,765	9,497,160		45,130			3.875	7.347	FA	155,505	205,816	07/31/2023	02/15/2030
94244E-AA-6	WATFORD HOLDING SENIOR		D	2	2.A FE	26,786,795	92.4130	23,103,240	25,000,000	25,290,899		(561,111)			6.500	4.138	JJ	807,986	1,625,000	03/25/2021	07/02/2029
961214-EF-6	WESTPAC BANKING Subordinated		D	2	2.A FE	1,699,748	91.7450	1,376,179	1,500,000	1,630,611		(21,674)			4.110	2.427	JJ	26,886	61,650	12/31/2020	07/24/2034
961214-EG-4	WESTPAC BANKING Subordinated		D		2.A FE	1,725,769	87.4890	1,749,777	2,000,000	1,736,726		7,221			4.421	5.706	JJ	38,561	66,315	06/28/2023	07/24/2039
961214-EL-3	WESTPAC BANKING Senior Unsecured		D		1.D FE	3,244,838	89.8580	2,695,734	3,000,000	3,170,185		(26,566)			2.650	1.659	JJ	36,438	79,500	02/22/2021	01/16/2030
961214-EM-1	WESTPAC BANKING Subordinated	C	D	2	2.A FE	1,032,150	96.3610	963,615	1,000,000	1,008,063		(7,226)			2.894	2.142	FA	11,817	28,940	07/29/2020	02/04/2030
961214-EP-4	WESTPAC BANKING Subordinated		D	2	2.A FE	1,579,980	81.4640	1,629,274	2,000,000	1,581,217		1,237			2.668	5.032	MN	6,818		12/12/2023	11/15/2035
961214-ER-0	WESTPAC BANKING Senior Unsecured	C	D		1.D FE	4,996,150	92.1420	4,607,091	5,000,000	4,998,107		766			1.150	1.166	JD	4,472	57,500	05/25/2021	06/03/2026
961214-FG-3	WESTPAC BANKING Subordinated		D	2	2.A FE	1,000,000	99.5460	995,455	1,000,000	1,000,000					5.405	5.405	FA	21,170	54,050	08/03/2022	08/10/2033
961214-FH-1	WESTPAC BANKING Senior Unsecured		D		1.D FE	14,991,750	100.2380	15,035,652	15,000,000	14,996,163		4,084			5.350	5.383	AO	162,729	735,625	11/09/2022	10/18/2024
961214-FK-4	WESTPAC BANKING Senior Unsecured		D		1.D FE	5,000,000	103.3250	5,166,254	5,000,000	5,000,000					5.457	5.457	MN	32,590	272,850	11/09/2022	11/18/2027
961214-FL-2	WESTPAC BANKING Senior Unsecured		D		1.D FE	12,106,150	101.6400	12,196,849	12,000,000	12,104,059		(2,091)			5.512	5.020	MN	80,843		12/18/2023	11/17/2025
961214-FP-3	WESTPAC BANKING Subordinated		D		2.A FE	2,000,000	109.1450	2,182,909	2,000,000	2,000,000					6.820	6.820	MN	16,671		11/08/2023	11/17/2033
96122U-AA-2	WESTPAC BK NZ Junior Subordinated		D	2	2.B FE	2,679,176	91.8940	2,756,820	3,000,000	2,679,416		240			5.000	5.601	MS	41,667	75,000	07/31/2023	03/21/2124
980236-AQ-6	WOODSIDE FINANCE GTD SR NTS		D	2	2.A FE	21,330,300	96.3010	19,260,122	20,000,000	20,926,663		(175,034)			4.500	3.449	MS	292,500	900,000	08/17/2021	03/04/2029
98420E-AB-1	XLIT LTD Senior Unsecured		D		1.F FE	2,776,064	96.4860	1,929,726	2,000,000	2,723,070		(6,991)			5.250	2.860	JD	4,667	52,500	12/22/2021	12/15/2043
98420E-AD-7	XLIT LTD Subordinated	C	D		1.G FE	19,419,553	94.4610	18,227,181	19,296,000	19,417,271		(6,575)			5.500	5.432	MS	268,268	1,006,280	05/18/2023	03/31/2045
A2002*-AK-9	BOREALIS AG SR NTS SER A		D		2.A YE	5,000,000	92.3050	4,615,231	5,000,000	5,000,000					3.800	3.800	JD	10,556	190,000	11/07/2019	12/11/2029
A2002*-AL-7	BOREALIS AG SR NTS SER B		D		2.A YE	3,000,000	90.0670	2,702,007	3,000,000	3,000,000					3.900	3.900	JD	6,500	117,000	11/07/2019	12/11/2031
A2002*-AM-5	BOREALIS AG SR NTS SER C		D		2.A YE	2,000,000	86.8390	1,736,783	2,000,000	2,000,000					4.000	4.000	JD	4,444	80,000	11/07/2019	12/11/2034
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH SR NTS SER D		D		1.G PL	15,000,000	96.8780	14,531,749	15,000,000	15,000,000					3.660	3.660	JJ	237,900	549,000	07/25/2017	07/25/2027
A9098Y-AB-4	UNIQA INSURANCE Subordinated		B	2	2.B FE	2,244,768	102.9600	1,818,358	1,766,082	1,929,345		(61,571)		61,262	6.000	2.247	JUL	45,744	106,502	09/25/2019	07/27/2046
A9T51K-AC-6	VIENNA INSURANCE Junior Subordinated		B	2	1.G FE	9,374,450	99.3000	8,001,307	8,057,751	8,248,668		(88,885)		259,486	3.750	2.601	MAR	251,805	291,928	06/29/2018	03/02/2046
B0R399-AC-8	AG INSURANCE Subordinated		B	2	1.G FE	19,106,143	96.3640	17,763,225	18,433,485	18,483,461		(56,485)		566,690	3.500	3.179	JUN	326,112	635,236	06/27/2018	06/30/2047
B1401#-AG-2	BRUSSELS AIRPORT COMPANY NV/SA GTD SER SECD NTS B1		B		2.A FE	29,440,059	87.1880	23,963,209	27,484,657	27,484,657				834,259	2.550	2.550	JD	44,777	682,225	11/13/2020	12/08/2035
B7000#-AA-7	Puratos Group NV SR NTS SER A		B		2.B	24,370,926	72.1600	15,930,053	22,076,030	22,076,030				670,088	1.840	1.840	JJ	203,099	397,696	06/10/2021	07/01/2041
B7000#-AB-5	Puratos Group NV SR NTS SER B		B		2.B	36,556,389	79.4600	26,312,297	33,114,045	33,114,045				1,005,131	1.560	1.560	JJ	258,290	505,766	06/10/2021	07/01/2042
B7000*-AB-9	MONTEA NV SR NTS SER B		B		3.A	21,410,221	81.3830	16,169,445	19,868,427	19,868,427				603,079	1.280	1.280	JD	5,651	253,060	03/17/2021	06/23/2031
BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2		D		3.B FE	37,857,143	100.5000	38,285,714	38,095,238	38,785,153		(14,833)			9.876	7.308	MJSD	177,656	955,359	05/31/2023	12/15/2027
BJ4675-55-6	DAIMLER INTL FIN Senior Unsecured		B		1.F FE	5,983,771	98.0410	5,410,884	5,519,007	5,692,037		(66,575)		176,650	2.000	0.792	AUG	39,809	108,950	02/16/2022	08/22/2026
BK6156-28-9	UBS GROUP Jr Subordinated		D	2	2.C FE	23,442,250	94.8830	24,669,655	26,000,000	23,447,554		3,666			5.125	5.607	JUL	562,611	1,332,500	09/21/2022	07/29/2124
B09001-55-9	INVERSIONES CMPC Senior Unsecured		D	2	2.B FE	7,809,375	85.4380	7,262,193	8,500,000	7,930,518		54,720			3.000	4.075	AO	60,208	225,000	02/17/2022	04/06/2031
BP8908-37-1	INDOFOOD CBP SUK Senior Unsecured		D	2	2.C FE	3,290,438	86.9810	3,000,835	3,450,000	3,318,292		3,862			3.398	3.996	JD	7,164	58,616	02/09/2022	06/09/2031
BR0696-80-6	SWEDBANK AB Jr Subordinated		D	2	2.C FE	5,944,000	78.3890	6,271,131	8,000,000	5,944,713		535			4.000	5.392	MS	92,444	320,000	09/20/2022	03/17/2124
BR4834-96-5	BP CAP MKY BV Senior Unsecured		B		1.F FE	9,410,839	71.1870	11,786,522	16,557,022	10,668,628		196,721		338,218	1.467	4.347	SEP	67,323	234,507	10/31/2022	09/21/2041
BS4149-83-4	TELEFONICA MOVIL Senior Unsecured		D	2	2.C FE	459,966	74.4400	393,786	529,000	468,309		6,053			3.537	5.340	MN	2,235	18,711	08/10/2022	11/18/2031
BT3302-12-7	RELIANCE INDUSTR Senior Unsecured		D		2.B FE	4,535,625	85.7820	4,289,122	5,000,000	4,608,133		10,717			2.875	4.027	JJ	67,483		03/07/2022	01/12/2032
BT4309-49-3	PROSUS NV Senior Unsecured		D	2	2.C FE	747,500	86.5590	865,595	1,000,000	771,570		19,499			4.193	8.113	JJ	18,869	41,930	09/30/2022	01/19/2032
BU3987-48-6	ISRAEL ELECTRIC Secured		D		2.A FE	2,990,580	85.0080	2,550,236	3,000,000	2,992,075		817			3.750	3.788	FA	40,313	112,500	02/15/2022	02/22/2032
BY4737-24-7	ZURICH FINANCE (IRELAND) DAC Subordinated		B	2	1.F FE	2,218,132	96.6180	2,462,621	2,548,810	2,244,971		1,830		25,010	5.125	5.994	MN	13,562	64,039	08/29/2023	11/23/2052
D0R6AW-0A-3	ALLIANZ SE Subordinated		B	2	1.E FE	21,659,701	98.0950	20,031,304	20,420,328	20,714,648		(88,375)		636,432	3.099	2.615	JUL	309,497	622,276	06/27/2018	07/06/2047
D6702Z-AB-2	HANNOVER RUECKV Subordinated		B	2	1.F FE	3,285,419	86.3430	2,859,172	3,311,404	3,191,403		6,012		96,501	1.750	1.996	OCT	13,142	55,587	02/11/2022	10/08/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
E5000*-AB-0	ESPAI BARCA FT Sr Nts		B		2.B PL	27,282,450	107.7030	29,720,551	27,595,037	27,595,037				312,587	6.610	6.612	JD	5,067	1,061,678	03/31/2023	06/30/2043
E5000*-AC-8	ESPAI BARCA FT Sr Nts		B		2.B PL	27,282,450	109.6500	30,257,840	27,595,037	27,595,037				312,587	7.220	7.221	JD	5,534	1,159,654	03/31/2023	06/30/2047
E5444#-AH-7	Futbol Club Barcelona SL SR SECD NTS SER E2		B		2.B PL	9,367,963	93.7880	8,177,460	8,719,105	8,719,105				264,656	1.890	1.890	AO	41,198	159,789	08/04/2021	10/01/2031
E5444#-AJ-3	Futbol Club Barcelona SL SR SECD NTS SER E2		B		2.B PL	4,683,981	89.0040	3,880,175	4,359,552	4,359,552				132,328	2.070	2.070	AO	22,561	87,507	08/04/2021	10/01/2031
E7347B-AC-1	MAPFRE Senior Unsecured		B		1.G FE	8,465,471	98.0280	8,656,277	8,830,412	8,829,064		1,024		268,005	1.625	1.625	MAY	88,755	140,465	03/08/2017	05/19/2026
E7347B-AF-4	MAPFRE Subordinated		B	2	2.B FE	9,060,259	98.8160	7,635,128	7,726,610	8,019,748		(92,571)		252,421	4.375	3.096	MAR	254,915	333,995	03/26/2018	03/31/2047
E02837-96-8	FRANCE TELECOM Senior Unsecured		B		2.A FE	3,795,095	108.8580	4,161,891	3,823,215	3,837,849				42,755	5.625	5.490	JAN	202,094		08/29/2023	01/23/2034
EH8406-12-4	ELEC DE FRANCE Senior Unsecured		B		2.A FE	9,956,457	106.6350	11,687,070	10,959,882	11,045,289		(1,014)		569,471	6.125	5.930	JUN	389,606	659,914	11/02/2022	06/02/2034
F0164#-AC-6	AIR LIQUIDE FIN SR NTS SER B		D		1.G	14,000,000	98.4200	13,778,752	14,000,000	14,000,000					3.260	3.260	MS	136,920	456,400	09/13/2012	09/13/2024
F0164#-AD-4	AIR LIQUIDE FIN SR NTS SER C		D		1.G	6,000,000	96.1620	5,769,731	6,000,000	6,000,000					3.460	3.460	MS	62,280	207,600	09/13/2012	09/13/2027
F0609N-AU-2	AXA SA Subordinated		B	2	1.G FE	21,815,992	98.3960	19,185,593	19,498,394	20,804,780		(105,493)		1,081,778	5.625	4.705	JAN	1,051,711	1,052,714	06/27/2018	01/16/2054
F1000#-AA-6	AKIEM HOLDING SAS SR SECD NTS		B		2.C PL	9,465,563	86.7730	8,128,186	9,367,135	9,367,135				284,327	1.750	1.751	JD	455	162,981	07/23/2019	09/05/2034
F1000#-AC-2	AKIEM HOLDING SAS SR SECD NTS		B		2.C PL	11,904,478	77.5680	8,561,949	11,038,015	11,038,015				335,044	1.500	1.500	JD	460	164,295	03/18/2021	04/13/2036
F1000#-AD-0	AKIEM HOLDING SAS SR SECD NTS		B		2.C PL	16,666,269	73.7930	11,403,371	15,453,221	15,453,221				469,061	2.020	2.020	JD	867	309,751	03/18/2021	04/13/2041
F1369#-AL-7	BUREAU VERITAS SA SR NTS		D		2.C	10,000,000	91.3950	9,139,537	10,000,000	10,000,000					3.210	3.210	JJ	141,775	321,000	01/01/2020	01/22/2030
F15561-BG-1	SCOR SE Subordinated		B	2	1.G FE	17,206,174	98.5340	14,791,618	15,011,700	15,571,522		(129,127)		485,856	3.625	2.685	MAY	321,152	528,891	03/13/2018	05/27/2048
F1876N-AV-4	CNP ASSURANCES Subordinated		B	2	1.G FE	1,500,168	99.8110	1,432,237	1,434,942	1,443,977		(6,169)		44,084	4.250	3.749	JUN	34,991	59,156	09/19/2016	06/05/2045
F1876N-AX-0	CNP ASSURANCES Subordinated		B	2	1.G FE	5,782,093	100.9260	5,013,090	4,967,107	5,213,292		(70,462)		163,474	4.500	2.938	JUN	123,974	217,585	06/27/2018	06/10/2047
F2276J-PP-4	CRED AGRICOLE SA Junior Subordinated		B	2	2.C FE	5,976,874	93.3490	4,945,848	5,298,247	5,602,750		(72,689)		174,931	4.000	2.491	MJSD	3,474	208,675	11/12/2021	03/23/2124
F22799-AD-6	CRDT AGR ASSR Subordinated		B	2	2.A FE	14,062,866	101.2480	13,634,474	13,466,378	13,818,580		(70,068)		423,634	4.750	4.075	SEP	167,778	612,534	12/06/2017	09/27/2048
F2977#-AA-3	ELIS SA SR NTS SER A		B		2.C PL	11,219,945	94.1490	10,392,170	11,038,015	11,038,015				335,044	2.700	2.700	AO	55,466	292,316	04/24/2019	04/24/2029
F3152*-AJ-3	Ermewa SAS SECURED		B		2.A PL	27,298,835	84.8490	23,414,219	27,595,037	27,595,037				837,609	1.900	1.900	JJ	249,045	515,328	03/07/2022	07/10/2032
F3152*-AL-8	Ermewa SAS SECURED		B		2.A PL	16,379,301	78.8500	13,055,274	16,557,022	16,557,022				502,566	2.230	2.230	JJ	175,380	362,899	03/07/2022	07/10/2037
F3152*-AM-6	Ermewa SAS SECURED		D		2.A PL	10,000,000	85.0220	8,502,200	10,000,000	10,000,000					3.290	3.290	JJ	156,275	329,000	03/07/2022	07/10/2032
F5616K-AC-8	LA MONDIALE Subordinated		D	2	2.A FE	17,811,686	97.0900	16,116,870	16,600,000	17,069,140		(138,663)			5.875	4.872	JJ	419,899	975,250	03/20/2018	01/26/2047
F7754#-AB-9	SAFRAN SA SR NTS SER B		D		1.G	42,000,000	87.2990	36,665,633	42,000,000	42,000,000					3.300	3.300	JD	7,700	1,386,000	06/18/2020	06/29/2032
F9094#-AA-6	Exeltium Sa Subordinated		B		3.C PL	14,300,128	89.4900	12,495,568	13,963,089	14,208,765		10,784		4,525	9.400	8.797	JD	10,938	665,062	11/30/2019	12/31/2031
F9382D-AB-0	TOTALENERGIES SE Junior Subordinated		B	2	1.G FE	1,136,749	80.2190	885,454	1,103,801	1,082,094		44		32,842	2.125	2.160	JAN	21,913	23,124	10/18/2021	01/25/2124
F9731#-AJ-6	VICAT SA SR NTS SER A		B		2.C	17,471,318	85.5760	14,168,780	16,557,022	16,557,022				502,566	1.270	1.270	MN	18,107	206,540	10/21/2021	11/30/2031
F9731#-AK-3	VICAT SA SR NTS SER B		B		2.C	11,647,545	77.9110	8,599,852	11,038,015	11,038,015				335,044	1.570	1.570	MN	14,923	170,220	10/21/2021	11/30/2036
G0110T-AA-4	ADMIRAL GROUP Subordinated		B		2.B FE	2,292,019	99.6040	1,904,029	1,911,607	1,936,637		(45,303)		104,327	5.500	3.153	JJ	45,712	103,735	11/30/2017	07/25/2024
G0398N-Z6-2	ANTOFAGASTA Senior Unsecured	C.	D	2	2.B FE	3,886,000	82.8130	3,312,500	4,000,000	3,910,708		11,822			2.375	2.738	AO	20,319	95,000	11/17/2021	10/14/2030
G0488*-AA-2	ATLANTICA YIELD PLC SR SECD NTS		B		2.C PL	40,596,400	94.6920	38,672,858	40,840,655	40,840,655				1,239,662	1.960	1.960	MJSD	24,459	783,848	02/06/2020	06/20/2026
G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC SR NTS SER M		D		1.F	7,000,000	99.5150	6,966,050	7,000,000	7,000,000					3.920	3.920	MS	70,124	274,400	03/29/2012	03/29/2024
G0683Q-ND-7	AVIVA PLC Subordinated		B	2	2.A FE	16,500,596	104.1260	12,341,029	11,851,965	14,756,602		(153,307)		777,888	6.875	4.531	MN	93,504	2,708,849	06/27/2018	05/20/2058
G0809L-HV-4	BARCLAYS PLC Senior Unsecured		B	2	2.A FE	12,882,709	98.3990	14,988,557	15,232,461	14,515,519		193,146		454,855	2.885	4.511	JAN	403,337	289,895	10/31/2022	01/31/2027
G08820-DU-6	BAT INTL FINANCE Senior Unsecured		B		2.B FE	5,005,444	98.6970	6,288,971	6,372,024	5,615,791		38,323		291,659	6.000	7.497	NOV	39,586	374,789	11/02/2022	11/24/2034
G08820-EG-6	BAT INTL FINANCE Senior Unsecured		B		2.B FE	6,177,663	90.9010	4,170,397	4,587,857	5,655,679		(49,101)		297,347	5.750	3.784	JUL	129,739	262,787	10/14/2021	07/05/2040
G1279M-G9-1	BP CAPITAL PLC Senior Unsecured		B		2.B FE	5,067,899	97.4700	4,303,504	4,415,206	4,799,008		(43,879)		148,593	2.822	1.680	APR	91,052	123,276	02/11/2022	04/07/2032
G1279M-RW-8	BP CAPITAL PLC Senior Unsecured		B		2.B FE	6,586,117	97.0490	6,798,689	7,005,403	6,738,441		77,257		75,068	2.030	5.573	FA	54,102		08/29/2023	02/14/2025
G1320*-AB-0	Breedon Holdings Ltd SR NTS SER B		B		2.C	18,091,991	83.1860	13,781,647	16,567,263	16,567,263				854,255	2.340	2.340	MS	105,533	372,783	06/23/2021	09/23/2031
G1320*-AF-1	Breedon Employee Services Irel SR NTS SER F		B		2.C	9,409,994	84.4710	7,459,153	8,830,412	8,830,412				268,035	1.330	1.330	MS	31,971	114,417	06/23/2021	09/23/2031
G1591#-BH-4	BRITVIC PLC SR NTS SER N		B		2.C	6,522,987	81.1580	5,171,399	6,372,024	6,372,024				328,560	2.190	2.190	MN	18,219	135,369	05/14/2020	05/14/2032
G1591#-BJ-0	BRITVIC PLC SR NTS SER O		B		2.C	4,334,399	81.7140	3,607,857	4,415,206	4,415,206				134,018	1.150	1.150	MN	6,629	49,560	05/14/2020	05/14/2032
G1746#-AA-4	CADENT FINANCE PLC GTD SECD NTS SER 1		D		1.G FE	8,000,000	93.0530	7,444,239	8,000,000	8,000,000					4.070	4.070	MS	92,253	325,600	02/15/2019	03/19/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G2018*-AA-7	Enfinium Holdings Limited SECURED		B		2.B PL	26,636,124	71.8780	18,320,296	25,488,097	25,488,097				1,314,239	3.230	3.230	JD	2,287	816,754	11/25/2021	12/31/2047
G2242#-AB-9	COATS GROUP FINANCE COMPANY LT SR NTS SER B		D		2.C	8,000,000	94.6040	7,568,332	8,000,000	8,000,000					4.070	4.070	JD	22,611	325,600	12/06/2017	12/06/2027
G2335P-EL-9	CLOVERIE PLC Subordinated		D	2	1.E FE	6,764,300	98.8130	6,324,000	6,400,000	6,520,930		(45,381)			5.625	4.738	JUN	187,000	360,000	06/28/2018	06/24/2046
G24524-BC-6	COUNTRY GARDEN Senior Secured		D	2	6. *	313,023	8.3040	415,199	5,000,000	326,031		(2,120)	4,795,439		5.625	5.099	JJ	130,469	281,250	01/21/2020	01/14/2030
G24524-BD-4	COUNTRY GARDEN Secured		D	2	6. *	36,819	8.2430	48,631	590,000	42,894		2,443	567,224		5.125	4.184	JJ	14,027	30,238	07/30/2021	01/14/2027
G24524-BF-9	COUNTRY GARDEN Senior Secured		D	2	6. *	121,618	8.4040	164,386	1,956,000	125,687		(5,884)	1,898,401		4.800	3.975	FA	37,816	93,888	09/30/2020	08/06/2030
G24524-BK-8	COUNTRY GARDEN Senior Secured		D	2	6. FE	2,020,237	8.2880	2,652,198	32,000,000	2,096,471		39,194	30,369,315		3.875	3.672	AO		620,000	04/20/2021	10/22/2030
G2687*-AA-7	Dawsongroup plc SR FRN SER B		B		2.B PL	13,508,037	99.7250	12,709,052	12,744,049	12,744,049				657,119	6.327	1.830	MS	207,661	625,454	01/28/2022	03/31/2026
G30290-AA-0	Eastlands Arena Limited SR SECD NTS		B		2.A Z	99,848,805	78.5390	75,068,125	95,580,364	95,141,081		20,058		2,011,471	4.000	4.059	JAJO	754,023	3,207,869	11/23/2021	10/20/2048
G3704M-AA-5	FWD LTD Senior Unsecured		D		2.B FE	10,126,954	99.2840	9,644,412	9,714,000	9,751,586		(49,631)			5.000	4.455	MS	130,869	530,067	01/27/2015	09/24/2024
G3768B-AK-0	GAZPROM PJSC Senior Unsecured		D		6. *	912,343	58.1880	1,669,981	2,870,000	912,343					2.950	27.521	JJ	36,218	42,333	06/22/2023	01/27/2029
G4378*-AG-4	HEATHROW AIRPORT LTD SR SECD NTS SER A		B		2.A	35,347,500	74.6580	23,786,187	31,860,121	31,860,121				1,642,798	2.610	2.610	JD	9,239	829,066	03/27/2018	06/27/2036
G4378*-AH-2	HEATHROW AIRPORT LTD SR SECD NTS SER A		B		2.A	19,556,969	75.6210	14,455,782	19,116,073	19,116,073				985,679	2.920	2.920	JJ	254,286	553,699	04/17/2019	07/17/2037
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC GTD SR SECD NTS		D		1.G PL	33,071,947	97.7210	32,318,280	33,071,947	33,071,947					3.790	3.790	MS	316,838	341,844	10/29/2012	03/30/2028
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC SR NTS SER B		D		2.B	48,500,000	98.2880	47,669,804	48,500,000	48,500,000					4.660	4.660	MS	577,581	2,260,100	09/29/2016	09/29/2024
G4635U-AK-7	HSBC HOLDINGS Subordinated		B		2.A FE	19,821,156	110.3360	14,061,309	12,744,049	17,604,584		(263,854)		931,139	7.000	3.516	APR	651,907	870,874	11/20/2017	04/07/2038
G4635U-AN-1	HSBC HOLDINGS Subordinated		B		2.A FE	31,013,093	107.0820	23,199,237	21,664,883	25,213,541		(744,486)		1,381,829	6.750	2.934	SEP	447,504	1,428,981	03/15/2018	09/11/2028
G4721V-LE-2	IMPERIAL BRANDS Senior Unsecured		B	2	2.B FE	61,099,988	92.4750	44,783,340	48,427,384	54,356,426		(670,118)		2,878,167	4.875	3.124	JUN	1,341,677	2,301,357	07/26/2021	06/07/2032
G49368-AA-0	IPUT PROPERTY FUND SR SECD NTS SER A		B		1.G PL	5,393,976	85.0480	4,693,830	5,519,007	5,519,007				167,522	1.100	1.100	MN	7,083	59,617	05/19/2020	05/19/2030
G49368-AB-8	IPUT PROPERTY FUND SR SECD NTS SER B		B		1.G PL	6,472,771	81.8250	5,419,135	6,622,809	6,622,809				201,026	1.250	1.250	MN	9,658	81,296	05/19/2020	05/19/2032
G49368-AD-4	IPUT Property Fund SR SECD NTS SER D		B		1.G PL	26,068,230	73.2050	18,584,744	25,387,434	25,387,434				770,601	1.480	1.480	MS	124,201	364,893	12/02/2021	03/02/2037
G4989#-AA-4	JACKSON SQUARE AVIATION IRELAN GTD SR NTS SER A		D		2.A PL	10,000,000	97.9210	9,792,110	10,000,000	10,000,000					3.520	3.516	JD	10,756	352,000	09/28/2017	09/28/2024
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN GTD SR NTS SER C		D		2.A PL	30,000,000	94.0470	28,214,193	30,000,000	30,000,000					3.840	3.839	JD	35,200	1,152,000	09/28/2017	09/28/2027
G5146M-AA-6	JMH CO LTD Senior Unsecured		D	2	1.E FE	10,150,000	79.2910	7,929,077	10,000,000	10,131,971		(9,127)			2.875	2.745	AO	65,486	287,500	01/21/2022	04/09/2036
G5146M-AB-4	JMH CO LTD Senior Unsecured		D	2	1.E FE	7,588,500	85.1120	6,383,388	7,500,000	7,569,776		(9,013)			2.500	2.356	AO	42,708	187,500	11/17/2021	04/09/2031
G5365S-AA-7	RL FINANCE NO3 Subordinated		B		2.A FE	14,648,269	102.3880	12,917,872	12,616,608	13,320,169		(136,968)		700,763	6.125	4.740	NOV	103,458	741,235	03/13/2018	11/13/2028
G5436F-CC-4	LEGAL & GENL FIN Senior Unsecured		B		2.C FE	3,591,383	108.7960	2,773,009	2,548,810	3,163,139		(59,293)		168,236	5.875	2.851	APR	110,875	146,840	06/27/2018	04/05/2033
G54404-AL-5	LEGAL & GENL GRP Subordinated		B	2	2.A FE	15,498,404	99.3210	13,670,159	13,763,572	14,906,122		(34,240)		771,603	5.500	4.849	JD	10,342	754,736	03/13/2018	06/27/2064
G54897-AB-2	LIMA METRO LINE Senior Secured		D		2.C FE	22,966,406	91.7810	19,424,278	21,163,667	22,706,042		(45,399)			4.350	3.118	JAJO	219,926	178,430	01/19/2022	04/05/2036
G5600#-AP-7	LondonMetric Property PLC SR NTS SER G		B		2.C	20,839,412	71.3380	13,637,005	19,116,073	19,116,073				985,679	2.430	2.430	MS	129,033	448,555	03/17/2021	04/28/2036
G5600#-AQ-5	LondonMetric Property PLC SR NTS SER H		B		2.C	20,839,412	70.9800	13,568,617	19,116,073	19,116,073				985,679	2.430	2.430	MS	129,033	448,555	03/17/2021	06/16/2036
G5631S-AB-3	LOGAN GROUP CO Senior Unsecured		D	2	6. *	2,283,909	6.8880	571,721	8,300,000	571,721	277,011	127,711	1,712,188		5.250	52.353	AO			04/20/2021	10/19/2025
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS		B		2.B PL	25,101,654	82.0160	19,921,543	24,289,802	24,289,802				1,252,451	3.120	3.120	JD	2,105	753,914	11/28/2017	12/31/2042
G6076#-AB-1	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS		B		2.B PL	18,438,000	75.8830	13,538,881	17,841,668	17,841,668				919,967	3.340	3.340	JD	1,655	592,823	11/28/2017	12/31/2045
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS		B		2.B PL	10,802,483	83.4250	8,967,676	10,749,384	10,749,384				554,269	2.550	2.550	JD	761	329,691	03/02/2022	12/31/2039
G6076#-AF-2	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 2B PP		B		2.B PL	20,590,431	62.9010	12,825,791	20,390,478	20,390,478				1,051,391	3.020	3.020	JD	1,711	612,600	01/02/2020	12/31/2050
G6302*-AB-1	MOTO INVESTMENT LIMITED Senior Secured		B	2	2.B PL	26,436,144	78.6660	20,050,437	25,488,097	25,488,097				1,314,239	3.270	3.270	JD	39,358	827,248	02/25/2022	06/15/2037
G66558-AC-0	NORTHERN GAS NETWORKS LTD SR NTS		B		2.A	18,990,000	72.5490	13,868,540	19,116,073	19,116,073				985,679	2.710	2.710	JJ	246,072	508,288	06/26/2019	06/26/2039
G66558-AD-8	NORTHERN GAS NETWORKS LTD SR NTS SER A		B		2.A	26,283,755	71.3500	17,276,538	24,213,692	24,213,692				1,248,527	2.020	2.020	MS	133,148	470,330	06/30/2021	09/23/2036
G6970*-AW-6	Peel Ports PP Finance Limited Senior Secured F		B		2.B PL	32,776,140	98.8010	31,478,243	31,860,121	31,860,121				1,642,798	6.607	4.348	JJ	1,042,567	977,132	02/11/2022	12/06/2029
G6994Y-AB-9	PENSION INS Subordinated		B		2.A FE	10,642,690	105.7850	7,953,945	7,518,989	8,334,480		(284,581)		468,097	8.000	3.923	NOV	62,283	589,668	03/20/2018	11/23/2026
G7016V-AD-3	PERSHING SQUARE Senior Unsecured		D	2	2.A FE	20,003,800	81.1730	16,234,602	20,000,000	20,003,118		(399)			3.250	3.247	MN	83,056	650,000	04/20/2021	11/15/2030
G7016V-AE-1	PERSHING SQUARE Senior Unsecured		D	2	2.A FE	25,914,200	78.8060	20,489,487	26,000,000	25,931,149		7,683			3.250	3.289	AO	211,250	845,000	09/28/2021	10/01/2031
G7289N-GE-3	M&G PLC Subordinated		B	2	2.A FE	13,012,795	96.3230	10,188,602	10,577,560	12,034,274		(43,998)		625,218	6.340	5.214	JD	23,820	669,957	06/27/2018	12/19/2063
G7289N-KB-4	M&G PLC Subordinated		B	2	2.B FE	4,857,627	91.6130	4,670,105	5,097,619	4,888,168		3,474		251,879	5.560	5.845	JJ	127,775	281,591	12/15/2016	07/20/2055

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7304*-AB-7	QUADGAS FINANCE PLC GTD SECD NTS SER 2		B		2.B FE	39,843,000	86.1360	32,931,576	38,232,146	38,232,146				1,971,358	3.070	3.070	JD	35,864	1,174,279	10/31/2017	10/31/2029
G7304*-AJ-0	QUADGAS FINANCE PLC GTD SECD NTS SER 9		B		2.B FE	13,062,060	72.7520	9,271,507	12,744,049	12,744,049				657,119	2.930	2.929	JD	11,409	373,576	10/23/2020	01/21/2036
G7334@-AW-3	Rrpf Engine Leasing Ltd SR SECD NTS SER CC		D		2.C FE	7,000,000	89.9640	6,297,500	7,000,000	7,000,000					4.610	4.610	FA	125,494	322,700	01/18/2019	02/11/2031
G7576P-AA-4	RIYAD SUKUK LTD Subordinated		D	2	2.C FE	9,404,035	96.6450	9,664,538	10,000,000	9,490,083		71,667			3.174	4.121	FA	111,090	317,400	10/18/2022	02/25/2030
G7705H-AC-2	RSA INSURANCE Subordinated		B	2	1.G FE	4,020,168	98.5410	3,272,640	3,321,099	3,415,298		(55,759)		183,350	5.125	3.414	OCT	38,599	163,475	03/16/2018	10/10/2045
G7737#-AC-8	SGN MIDCO LTD GTD SR SECD NTS SER 3		B		2.C PL	2,797,300	88.9180	2,266,346	2,548,810	2,548,810				131,424	2.900	2.900	MS	21,969	71,543	03/14/2018	03/14/2030
G7737#-AD-6	SGN MIDCO LTD GTD SR SECD NTS SER 3		B		2.C PL	6,993,250	83.6670	5,331,307	6,372,024	6,372,024				328,560	3.020	3.020	MS	57,196	186,258	03/14/2018	03/14/2033
G7737#-AE-4	SGN MIDCO LTD GTD SR SECD NTS SER 5		B		2.B PL	15,385,150	76.1820	10,679,491	14,018,453	14,018,453				722,831	3.110	3.110	MS	129,581	421,980	03/14/2018	03/14/2038
G7895*-AN-6	Scottish Mortgage Investment T SR NTS SER M		D		1.E	21,000,000	65.2110	13,694,220	21,000,000	21,000,000					2.990	2.990	JJ	289,532	627,900	12/02/2021	01/19/2052
G7898#-AB-5	SCOTLAND GAS NETWORKS PLC SR NTS SER B		B		2.A	19,740,000	83.5070	15,963,348	19,116,073	19,116,073				985,679	2.870	2.870	MS	143,254	524,777	06/27/2018	09/27/2033
G79723-AC-9	SCOTTISH WIDOWS Subordinated		B		2.A FE	15,870,125	109.3850	13,800,733	12,616,608	14,996,349		(71,505)		779,809	7.000	5.320	JUN	478,881	885,725	03/16/2018	06/16/2043
G7996#-AF-7	SEGRO PLC SR NTS SER A		B		1.G PL	9,703,600	82.8360	7,771,933	9,382,313	9,382,313				284,787	1.350	1.350	AO	23,925	123,821	07/17/2020	10/23/2032
G7996#-AG-5	SEGRO PLC SR NTS SER B		B		1.G PL	11,418,000	77.3230	8,534,944	11,038,015	11,038,015				335,044	1.450	1.450	AO	30,232	156,462	07/17/2020	10/23/2035
G7996#-AH-3	SEGRO PLC SR NTS SER C		B		1.G PL	7,996,800	71.9060	5,555,921	7,726,610	7,726,610				234,531	1.830	1.830	AO	26,708	138,226	07/17/2020	10/23/2040
G7S40B-AA-3	ROTHESAY LIFE Subordinated		B		2.A FE	2,918,349	103.2740	2,632,251	2,548,810	2,698,792		(75,204)		140,932	8.000	4.514	OCT	35,098	193,888	09/25/2019	10/30/2025
G8056*-AG-4	SEVERN TRENT WATER LTD SR NTS SER A		D		2.A Z	10,000,000	97.3040	9,730,439	10,000,000	10,000,000					4.110	4.110	MN	61,650	410,960	08/07/2018	11/07/2028
G81269-AA-3	SHIMAO GROUP HOL Senior Unsecured		D	2	6. *	340,597	4.0850	106,414	2,605,000	106,414		11,528	234,183		4.600	49.134	JJ			06/10/2021	07/13/2030
G8249*-AC-1	SOCIETY OF LLOYD'S THE SR NTS SER C		B		1.E	29,509,000	82.3260	24,130,849	29,311,312	29,311,312				1,511,374	2.610	2.610	JJ	340,011	758,030	01/01/2020	01/21/2035
G8249*-AD-9	SOCIETY OF LLOYD'S THE SR NTS SER D		B		1.E	34,654,500	68.8090	23,676,608	34,408,931	34,408,931				1,774,222	2.810	2.810	JJ	429,729	958,049	01/01/2020	01/21/2045
G82539-AE-0	SOCIETY LLOYD'S Subordinated		B	2	1.F FE	18,429,257	96.9840	15,325,969	15,802,620	16,383,926		(190,004)		867,126	4.875	3.554	FEB	692,285	726,606	03/20/2018	02/07/2047
G8287#-AB-2	SOUTHERN GAS NETWORKS PLC SR NTS SER B		B		2.A	17,108,000	83.5070	13,834,901	16,567,263	16,567,263				854,255	2.870	2.870	MS	124,153	454,807	06/27/2018	09/27/2033
G87602-AC-5	TENGIZCH FIN INT Senior Secured		D	2	3.A FE	6,090,000	82.6980	4,961,860	6,000,000	6,069,104		(10,124)			3.250	3.042	FA	73,667	195,000	11/17/2021	08/15/2030
G8781#-AB-3	THAMES WATER UTILITIES FINANCE GTD SECD SR NTS CL A-2		D		2.B	19,000,000	99.5140	18,907,679	19,000,000	19,000,000					4.020	4.020	FA	263,087	763,800	02/27/2012	02/27/2024
G8781#-AC-1	THAMES WATER UTILITIES FINANCE GTD SECD SR NTS CL A-3		D		2.B	15,000,000	94.9530	14,242,899	15,000,000	15,000,000					4.220	4.220	FA	218,033	633,000	02/27/2012	02/27/2027
G8781@-AE-9	THAMES WATER UTILITIES LTD GTD SECD SR NTS CL A-7		B		2.A	21,312,000	81.2530	15,532,428	19,116,073	19,116,073				985,679	2.550	2.550	MS	134,051	468,697	03/22/2018	03/22/2030
G9000#-AD-2	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER D		B		2.A PL	18,187,550	71.7200	13,710,053	19,116,073	19,116,073				985,679	2.790	2.790	JJ	245,928	529,884	08/21/2019	01/15/2050
G9000#-AE-0	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER A		B		2.A PL	24,732,885	85.8140	19,138,414	22,302,085	22,302,085				1,149,959	2.470	2.469	JJ	254,008	547,294	05/26/2021	07/15/2036
G9000#-AF-7	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER B		B		2.A PL	10,599,808	77.4420	7,401,891	9,558,036	9,558,036				492,840	2.750	2.750	JJ	121,201	261,144	05/26/2021	07/15/2036
G9000#-AG-5	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER C		B		2.A PL	14,133,077	71.7880	9,148,696	12,744,049	12,744,049				657,119	2.960	2.960	JJ	173,942	374,781	05/26/2021	07/15/2041
G9000#-AH-3	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER D		B		2.A PL	10,592,622	66.8990	6,394,245	9,558,036	9,558,036				492,840	2.990	2.990	JJ	131,779	283,934	05/26/2021	07/15/2046
G9006@-AL-0	TRANSMISSION FINANCE DAC SECD SR NTS SER 11		B		2.B YE	36,107,200	80.5890	28,465,260	35,321,648	35,321,648				1,072,140	2.420	2.420	MN	135,341	843,243	05/04/2016	05/04/2036
G9338#-AF-0	VESUVIUS HOLDINGS LTD GTD SR NTS SER B		B		2.B PL	10,598,850	92.7750	9,216,459	9,934,213	9,934,213				301,539	2.120	2.120	JD	8,775	208,354	12/13/2017	12/16/2029
G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS		B		2.B FE	55,569,534	76.2220	40,219,520	52,766,555	52,766,555				2,720,793	2.900	2.900	MS	386,808	1,471,445	11/16/2021	03/31/2043
G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A		D		2.C PL	3,807,395	98.3370	3,744,084	3,807,395	3,807,395					5.350	5.387	MJSD	566	84,733	12/14/2017	09/30/2033
G98508-AF-0	YORKSHIRE WATER FINANCE PLC GTD SECD SR NTS A-6		D		1.G	30,000,000	99.9860	29,995,823	30,000,000	30,000,000					3.870	3.870	FA	419,250	1,160,964	01/05/2012	01/05/2024
G9897U-AD-5	ZURICH FINANCE (IRELAND) DAC Subordinated		B	2	1.E FE	3,310,564	87.3380	2,892,125	3,311,404	3,209,835		2,767		97,260	1.875	2.013	SEP	17,812	59,962	02/11/2022	09/17/2050
K21628-AB-2	DANISH CROWN A/S GTD SR NTS SER B		D		2.C	5,000,000	99.4250	4,971,244	5,000,000	5,000,000					5.090	5.090	JD	12,725	254,500	06/13/2012	06/13/2024
K21628-AD-8	DANISH CROWN A/S GTD SR NTS SER B		D		2.C	8,000,000	94.3560	7,548,474	8,000,000	8,000,000					3.770	3.770	JD	25,133	301,600	06/01/2016	06/01/2028
K26095-AB-3	DANICA PENSION Subordinated		B	2	2.B FE	17,712,080	98.9850	15,951,873	16,115,502	16,534,347		(232,412)		509,916	4.375	2.802	SEP	181,079	674,712	09/25/2019	09/29/2045
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS		D		2.A FE	8,199,453	95.9010	7,863,351	8,199,453	8,199,453					4.110	4.130	MJSD	936	232,925	06/27/2013	08/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
K7653Q-AF-2	ORSTED A/S Junior Subordinated		B	2	3.A FE	5,945,761	87.9080	4,851,656	5,519,007	5,613,020		(25,403)		172,309	1.750	1.271	DEC	5,542	94,176	11/03/2021	12/09/2122
L0175#-AD-4	ALPHA TRAINS FINANCE SA SECD FRN SER 16-2		B		2.B YE	31,770,000	97.7390	32,365,391	33,114,045	33,114,045				1,005,131	5.187	1.134	JD	4,771	1,548,473	12/13/2016	12/31/2028
L0175#-AE-2	ALPHA TRAINS FINANCE SA SR SECD NTS SER 19		B		2.B FE	17,502,400	79.9160	14,113,736	17,660,824	17,660,824				536,070	1.380	1.380	JD	677	241,843	10/02/2019	09/30/2031
L3009#-AA-6	ERGEA GROUP SARL GTD SECD SR NTS		B		2.B PL	22,410,079	103.1050	23,651,538	22,939,287	22,939,287				529,208	7.160	7.160	MN	223,556	796,470	04/20/2023	05/12/2030
L3009#-AB-4	ERGEA GROUP SARL GTD SECD SR NTS		B		2.B PL	22,410,079	104.0490	23,867,996	22,939,287	22,939,287				529,208	7.320	7.320	MN	228,552	814,268	04/20/2023	05/12/2033
L3009#-AC-2	ERGEA GROUP SARL GTD SECD SR NTS		B		2.B PL	22,410,079	104.2290	23,909,276	22,939,287	22,939,287				529,208	7.440	7.440	MN	232,299	827,617	04/20/2023	05/12/2035
L5124@-AA-3	INSENBORN ADJACENT INVESTMENTS Senior Secured		B		2.B PL	8,330,036	98.8780	8,731,347	8,830,412	8,830,412				268,035	3.910	3.869	SEP	87,276	451,905	05/11/2022	09/30/2042
L6076T-AB-5	LOARRE INVEST Senior Secured		B		3.C FE	35,212,405	98.7730	38,159,195	38,633,052	37,100,747		121,938		1,766,404	6.500	7.409	MN	320,869	1,237,718	06/14/2023	05/15/2029
L8367#-AD-5	Shurgard Luxembourg Sarl GTD SR NTS SER A		B		2.C	16,923,000	97.5700	16,154,668	16,557,022	16,557,022				502,566	2.620	2.620	JD	7,230	430,375	06/25/2015	06/25/2025
L8367#-AE-3	Shurgard Luxembourg Sarl GTD SR NTS SER B		B		2.C	11,282,000	95.9350	10,589,309	11,038,015	11,038,015				335,044	2.770	2.770	JD	5,096	303,343	06/25/2015	06/25/2027
L8749#-AA-0	STADIUM FINANCE COMPANY SARL SR SECD NTS SER A		B		1.G PL	2,196,047	83.2470	1,787,339	2,147,033	2,147,033				65,170	2.220	2.208	JUL	19,992	47,591	03/26/2019	07/30/2049
L8749#-AB-8	STADIUM FINANCE COMPANY SARL SR SECD NTS SER B		B		1.G PL	12,085,363	84.6970	10,007,451	11,815,626	11,815,626				358,647	2.370	2.356	JUL	117,457	279,598	03/26/2019	07/30/2049
L8749#-AC-6	STADIUM FINANCE COMPANY SARL SR SECD NTS SER C		B		1.G PL	5,496,103	85.9660	4,619,324	5,373,433	5,373,433				163,103	2.500	2.485	JUL	56,346	134,129	03/26/2019	07/30/2049
L8749#-AD-4	STADIUM FINANCE COMPANY SARL SR SECD NTS		B		1.G PL	13,495,732	76.7020	10,159,663	13,245,618	13,245,618				402,053	1.520	1.514	JUL	84,448	234,527	11/23/2021	07/30/2049
L8923Y-AJ-8	SWISS RE FIN Subordinated		B	2	1.F FE	2,326,984	92.9840	2,052,711	2,207,603	2,233,098		(3,632)		68,025	2.534	2.320	APR	37,905	55,865	02/11/2022	04/30/2050
L8992#-AB-2	SYNGENTA FINANCE NV GTD SR NTS SER B		D		2.B	26,612,500	99.2990	24,824,865	25,000,000	25,288,633		(140,062)			5.350	4.717	JD	85,451	1,337,500	03/06/2012	12/08/2025
L8992#-AC-0	SYNGENTA FINANCE NV GTD SR NTS SER C		D		2.B Z	9,147,800	97.0580	9,705,752	10,000,000	9,461,865		29,646			5.590	6.236	JD	35,714	559,000	10/30/2007	12/08/2035
L9031*-AB-7	TERMINAL INVESTMENT LTD SA GTD SECD SR NTS		D		2.B PL	8,000,000	99.1640	7,933,154	8,000,000	8,000,000					5.100	5.100	AO	81,600	408,000	03/22/2018	04/19/2028
L9031*-AC-5	TERMINAL INVESTMENT LTD SA GTD SECD SR NTS		D		2.B PL	11,000,000	98.6840	10,855,292	11,000,000	11,000,000					5.200	5.200	AO	114,400	572,000	03/22/2018	04/19/2030
L9619*-AA-9	VAL FINANCE COMPANY SARL SR SECD		B		1.G PL	44,242,661	117.1440	54,307,343	46,359,663	46,359,663				2,117,001	5.220	5.153	NOV	309,219		10/19/2023	11/15/2053
L9619@-AB-5	VTG FINANCE SA SR SECD NTS SER 2		B		2.B FE	15,246,140	79.0710	11,346,298	14,349,419	14,349,419				435,557	1.700	1.700	AO	42,012	238,525	10/01/2020	10/29/2035
L9619@-AC-3	VTG FINANCE SA SR SECD NTS SER 3		B		2.B FE	18,778,311	72.9900	12,890,590	17,660,824	17,660,824				536,070	1.980	1.980	AO	60,223	341,922	10/01/2020	10/29/2040
M0R52W-AB-9	ABU DHABI CRUDE Senior Secured		D	1	1.C FE	25,627,500	92.3130	20,770,313	22,500,000	25,197,054		(129,167)			4.600	3.582	JD	2,875	1,035,000	06/17/2020	11/02/2047
M1586M-AC-1	BANK HAPOALIM Subordinated		D	2	2.B FE	10,100,000	86.9220	8,692,188	10,000,000	10,059,668		(20,643)			3.255	3.033	JJ	144,667	325,500	11/17/2021	01/21/2032
M7031A-BE-0	MIZRAHI TEFAHOT Subordinated		D	2	2.C FE	13,948,500	88.8750	13,331,250	15,000,000	13,914,957		(15,430)			3.077	4.131	AO	107,695	153,850	12/22/2023	04/07/2031
M8180A-AE-8	QATAR ENERGY Senior Unsecured		D	2	1.C FE	13,599,660	76.8790	10,250,306	13,333,000	13,577,351		(10,867)			3.125	2.987	JJ	195,597	416,656	11/17/2021	07/12/2041
M8180A-AF-5	QATAR ENERGY Senior Unsecured		D	2	1.C FE	23,212,000	73.4520	16,453,335	22,400,000	23,174,976		(18,076)			3.300	3.110	JJ	347,013	739,200	11/17/2021	07/12/2051
M8237R-AA-2	SAUDI ARAB OIL Senior Unsecured		D		1.E FE	55,257,400	90.3950	44,112,555	48,800,000	54,490,996		(282,920)			4.250	3.274	AO	432,083	2,074,000	11/17/2021	04/16/2039
N00890-PB-8	AEGON LTD Subordinated		B	2	2.C FE	15,110,783	99.6080	14,073,204	14,128,659	14,172,029		(141,201)		439,264	4.000	2.973	APR	387,573	565,402	12/21/2017	04/25/2044
N00927-GL-6	AEGON LTD Senior Unsecured		B		2.C FE	8,824,953	114.5240	6,275,857	5,479,941	7,802,772		(113,797)		413,679	6.625	3.210	JD	13,963	362,517	06/27/2018	12/16/2039
N0709G-AG-8	ASR NEDERLAND NV Subordinated		B	2	2.C FE	18,350,993	101.4470	16,124,775	15,894,741	16,327,277		(250,652)		515,480	5.125	3.451	SEP	209,216	779,550	03/16/2018	09/29/2045
N1420M-P9-1	BMW FINANCE NV Senior Unsecured		B		1.F FE	12,537,665	94.8400	11,515,248	12,141,816	12,160,312		(7,041)		369,522	0.750	0.688	JUL	42,562	91,864	02/18/2022	07/13/2026
N22615-SM-6	COOPERATIEVE RAB Subordinated		D	2	2.A FE	2,071,043	99.2970	2,184,544	2,200,000	2,091,983		17,472			4.000	5.073	AO	19,800	88,000	10/18/2022	04/10/2029
N22616-HJ-3	COOPERATIEVE RAB Junior Subordinated		B	2	2.C FE	6,982,723	82.5920	5,469,877	6,622,809	6,645,483		(5,293)		202,115	3.100	3.012	JD	1,683	204,387	11/03/2021	06/29/2124
N22635-CP-4	COOPERATIEVE RAB Subordinated		B		2.A FE	25,223,801	101.1870	19,342,900	19,116,073	20,917,338		(490,383)		1,135,942	5.250	2.534	SEP	297,260	983,355	01/17/2018	09/14/2027
N2319@-AD-7	CORBION NV SUB NTS SER B		B		2.C	5,772,739	91.9160	5,072,828	5,519,007	5,519,007				167,522	2.010	2.010	JD	9,244	108,399	11/05/2021	12/01/2028
N2563P-BU-7	ARGENTUM NETH Subordinated		D	2	2.A FE	1,623,750	99.0210	1,485,317	1,500,000	1,528,189		(16,451)			5.750	4.469	AUG	32,583	86,250	06/07/2017	08/15/2050
N2563P-BX-1	ARGENTUM NET Subordinated		B	2	1.E FE	11,106,115	98.6880	9,803,920	9,934,213	10,171,937		(87,237)		315,244	3.500	2.570	OCT	86,449	332,988	03/26/2018	10/01/2046
N2563P-BY-9	ARGENTUM NETH Subordinated		D	2	2.A FE	16,088,625	98.0850	14,908,920	15,200,000	15,576,440		(93,358)			5.625	4.803	AUG	323,000	855,000	03/26/2018	08/15/2052
N2563P-CU-6	ARGENTUM NET Subordinated		D	2	1.E FE	1,150,718	96.6660	966,663	1,000,000	1,103,521		(21,863)			5.125	2.594	JUN	29,896	51,250	10/19/2021	06/01/2048
N3024N-JL-5	ELM BV FOR HELVE Subordinated		B	2	1.G FE	18,777,496	95.6370	16,256,837	16,998,543	17,356,164		(94,082)		534,041	3.375	2.756	SEP	147,344	549,012	03/20/2018	09/29/2047
N30330-AH-5	E.ON INTL FIN BV Senior Unsecured		B		2.B FE	9,976,427	107.2240	12,024,969	11,214,763	10,978,867		8,291		566,456	5.875	6.010	OCT	113,412	626,500	10/31/2022	10/30/2037
N42818-BK-0	KONINKLIJKE VOPAK NV SR NTS SER V		D		2.B	20,000,000	99.8830	19,976,561	20,000,000	20,000,000					5.620	5.620	JD	37,467	1,124,000	12/18/2009	12/19/2024
N42818-BZ-7	KONINKLIJKE VOPAK NV SR NTS SER AA		D		2.B	1,000,000	88.4800	884,798	1,000,000	1,000,000					3.270	3.270	JD	1,090	32,700	07/01/2020	12/19/2030
N42818-CC-7	KONINKLIJKE VOPAK NV SR NTS SER DD		D		2.B YE	1,000,000	85.7450	857,447	1,000,000	1,000,000					3.370	3.370	JD	1,123	33,700	07/01/2020	12/19/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N4281@-CJ-2	KONINKLIJKE VOPAK NV SUB NTS SER C		D		2.C	2,000,000	91.1470	1,822,939	2,000,000	2,000,000					4.070	4.070	JD	2,713	81,400	07/01/2020	12/19/2028
N57445-AB-9	MINEJESA CAPITAL Senior Secured		D		2.C FE	1,045,000	87.5140	875,141	1,000,000	1,033,106		(317)			5.625	5.222	FA	22,031		11/15/2017	08/10/2037
N5946*-AC-5	NSI NV TERM LOAN		B		2.C	11,285,000	83.0860	9,171,042	11,038,015	11,038,015				335,044	1.700	1.700	FA	72,452	183,812	07/03/2019	08/12/2031
N5946*-AE-1	NSI NV TERM LOAN		B		2.C	36,652,413	86.7970	28,742,107	33,114,045	33,114,045				1,005,131	1.420	1.420	JD	20,899	464,679	05/27/2021	06/15/2029
N5S29S-AB-5	MDGH GMTN RSC Senior Unsecured		D	2	1.C FE	31,539,000	80.4260	24,127,815	30,000,000	31,421,926		(34,809)			3.700	3.419	MN	166,500	1,110,000	06/17/2020	11/07/2049
N5S29S-AX-7	MDGH GMTN RSC Senior Unsecured		D	2	1.C FE	38,675,000	83.5780	29,252,125	35,000,000	38,400,916		(81,104)			3.950	3.384	MN	153,611	1,382,500	06/17/2020	05/21/2050
N64038-AA-5	NN GROUP NV Subordinated		B	2	2.B FE	3,984,770	99.9610	3,861,781	3,863,305	3,867,944		(17,051)		117,945	4.625	4.118	APR	130,835	176,719	07/11/2016	04/08/2044
N64038-AF-4	NN GROUP NV Subordinated		B	2	2.B FE	15,027,482	100.5190	13,425,357	13,355,998	13,843,515		(116,051)		431,546	4.625	3.600	JAN	597,406	607,192	03/20/2018	01/13/2048
N7338@-AC-5	RED ELECTRICA DE ESPANA FINANC SR GTD NTS SER C		D		2.A	2,000,000	100.0150	2,000,305	2,000,000	2,000,000					5.310	5.310	AO	21,240	106,200	10/19/2005	10/19/2025
N7891*-AB-8	AVR-AFVALVERWERKING BV GTD SR SECD NTS SER B		D		2.A PL	19,700,000	98.5000	19,404,558	19,700,000	19,700,000					4.320	4.320	JD	2,364	851,040	12/10/2014	12/10/2024
N7S88V-C9-5	COOPERATIEVE RAB Subordinated		B		2.A FE	23,095,151	97.0820	18,558,229	19,116,073	20,469,820		(244,280)		1,084,292	4.625	3.145	MAY	538,684	862,262	10/17/2018	05/23/2029
N8505#-AB-0	TENNET HOLDING BV SR NTS SER B		B		1.G	10,262,700	91.7000	9,109,714	9,934,213	9,934,213				301,539	1.830	1.830	JJ	79,283	181,096	10/24/2018	01/24/2031
N8578G-AB-0	THERMO FISHER Senior Unsecured		B	2	1.G FE	10,679,498	72.1150	7,402,832	10,265,354	10,200,362		1,777		309,486	2.000	2.018	OCT	42,071	196,713	11/11/2021	10/18/2051
N8578G-AC-8	THERMO FISHER Senior Unsecured		B	2	1.G FE	3,972,388	75.9500	2,934,194	3,863,305	3,799,256		3,181		115,085	1.625	1.725	OCT	12,864	60,151	11/11/2021	10/18/2041
N8578G-AD-6	THERMO FISHER Senior Unsecured		B	2	1.G FE	23,059,453	83.3760	18,406,100	22,076,030	22,026,948		4,867		668,237	1.125	1.145	OCT	50,892	237,959	11/11/2021	10/18/2033
N9373N-HS-6	VOLKSWAGEN INTFN Junior Subordinated		B	2	2.C FE	1,336,153	97.0180	1,070,888	1,103,801	1,219,597		(25,546)		38,973	4.625	2.134	JUN	26,223	50,440	10/14/2021	06/27/2124
N98371-AC-6	ZIGGO BV Senior Secured		D	2	4.A FE	15,718,875	89.3910	13,408,650	15,000,000	15,396,613		(113,149)			4.875	3.992	AO	154,375	731,250	01/13/2021	01/15/2030
P0606*-AA-9	Aes Mexico Generation Holdings SECURED		D		2.C PL	19,258,822	93.5000	18,006,999	19,258,822	19,258,822					5.620	5.661	MJSD	3,007	270,586	11/26/2019	11/26/2027
P09252-AK-6	BANCO DE BOGOTA Subordinated		D		3.C FE	6,682,278	98.7130	6,420,261	6,504,000	6,556,372		(20,161)			6.250	5.879	MN	55,329	406,500	07/12/2016	05/12/2026
P16236-AG-9	BBVA BANCO CONT Subordinated		D	2	2.C FE	23,480,016	98.8750	22,178,651	22,431,000	22,677,219		(329,687)			5.250	3.699	MS	323,848	1,177,628	08/05/2021	09/22/2029
P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB		D		2.B PL	8,888,889	102.2500	9,088,889	8,888,889	8,888,889					5.626	5.552	MJSD	23,614	342,279	07/13/2023	07/15/2033
P3143N-BF-0	CODELCO INC Senior Unsecured	C.	D	2	2.A FE	5,096,000	72.2320	3,611,607	5,000,000	5,089,055		(2,098)			3.700	3.593	JJ	77,597	185,000	06/17/2020	01/30/2050
P35968-AA-3	EVM Energia Del Valle de Mexic SECURED		D		2.B PL	7,000,000	85.0000	5,950,000	7,000,000	7,000,000					6.020	6.022	JD	1,171	421,400	10/01/2019	12/31/2040
P3R94G-AA-7	CORP FINANCIERA Subordinated		D	2	3.A FE	5,615,043	99.2780	5,311,352	5,350,000	5,392,647		(77,023)			5.250	3.741	JJ	129,515	280,875	10/04/2021	07/15/2029
P40008-AA-1	ELETRANS SA SR SECD NTS		D		1.G FE	10,307,282	94.0500	9,693,968	10,307,282	10,307,282					4.060	4.060	JD	3,487	418,842	01/11/2023	12/28/2037
BAN11Q-VD-9	GLOBAL BANK CORP Global Bank Corp		D		2.A PL	52,603,005	97.0000	51,196,600	52,780,000	53,422,832		(39,650)			8.682	3.457	MJSD	395,357	1,260,037	03/31/2023	12/20/2027
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR		D		2.C FE	15,612,625	96.0000	14,988,120	15,612,625	15,612,625					5.850	5.848	JJ	383,095		02/02/2018	01/31/2037
Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A		D		1.G FE	4,164,555	93.1540	3,879,450	4,164,555	4,164,555					4.320	4.319	JJ	84,457	179,909	01/15/2019	01/12/2034
Q0695*-AB-8	AURIZON FINANCE PTY LTD Senior Unsecured		D		2.A FE	25,000,000	101.0640	25,266,051	25,000,000	25,000,000					6.780	6.780	JJ	729,792		06/21/2023	07/26/2033
Q0695*-AC-6	AURIZON FINANCE PTY LTD Senior Unsecured		D		2.A FE	31,000,000	101.4500	31,449,374	31,000,000	31,000,000					6.880	6.880	JJ	918,289		06/21/2023	07/26/2035
Q0697#-AB-2	AUSGRID FINANCE PTY LTD GTD SR SECD NTS SER B		D		2.A FE	15,000,000	92.0050	13,800,710	15,000,000	15,000,000					3.600	3.600	AO	135,000	540,000	09/06/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD GTD SR SECD NTS SER C		D		2.A FE	10,000,000	88.3110	8,831,124	10,000,000	10,000,000					3.750	3.750	AO	93,750	375,000	09/06/2017	10/01/2032
Q0832*-AD-8	AUSTRALIA PACIFIC AIRPORTS MEL SR SECD NTS		D		2.A FE	20,000,000	98.7250	19,744,922	20,000,000	20,000,000					4.770	4.770	MS	292,678	965,667	09/15/2011	09/15/2026
Q1298@-AA-7	CPOF FINANCE PTY LTD SR GTD NTS SER A		D		2.B FE	10,000,000	97.3560	9,735,565	10,000,000	10,000,000					4.340	4.340	MS	114,528	434,000	06/26/2018	09/26/2025
Q1298@-AB-5	CPOF FINANCE PTY LTD SR GTD NTS SER B		D		2.B FE	5,000,000	94.7660	4,738,303	5,000,000	5,000,000					4.490	4.490	MS	59,243	224,500	06/26/2018	09/26/2028
Q1629#-AF-4	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER C		D		2.B	15,000,000	96.5590	14,483,832	15,000,000	15,000,000					4.190	4.190	FA	225,213	628,500	08/22/2012	08/22/2027
Q1629#-AQ-0	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER C		D		2.B	5,000,000	90.3220	4,516,099	5,000,000	5,000,000					4.070	4.070	JD	9,044	203,500	06/15/2017	06/15/2032
Q1842#-AE-8	Agl Energy Ltd GTD SR SECD NTS		D		2.B	18,000,000	98.0310	17,645,557	18,000,000	18,000,000					4.380	4.380	MS	205,860	788,400	03/27/2013	03/27/2025
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT SR GTD NTS SER A		D		2.A FE	3,000,000	95.8850	2,876,556	3,000,000	3,000,000					4.610	4.610	FA	48,789	138,300	05/24/2018	08/24/2028
Q2600@-AC-4	COATES GROUP PTY LIMITED SR NTS SER 22-C		D		2.C PL	10,000,000	78.8960	7,889,570	10,000,000	10,000,000					3.270	3.270	JJ	153,508	327,000	11/17/2021	01/12/2034
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD SR SECD NTS SER D		D		2.B FE	12,000,000	88.5240	10,622,929	12,000,000	12,000,000					3.770	3.770	MS	118,127	452,400	09/27/2017	09/27/2032
Q3079#-AC-2	DBCT FINANCE PTY LTD GTD SR SECD NTS SER A		D		2.C YE	21,900,000	98.2190	21,509,964	21,900,000	21,900,000					3.840	3.840	MS	254,624	840,960	09/12/2012	09/12/2024
Q3092*-AA-3	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS SER 21A		D		2.C FE	10,000,000	86.7150	8,671,503	10,000,000	10,000,000					4.450	4.450	MS	119,903	445,000	11/02/2021	03/02/2032
Q3092*-AB-1	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS SER 21B		D		2.C FE	27,000,000	83.9890	22,677,152	27,000,000	27,000,000					4.600	4.600	MS	334,650	1,242,000	11/02/2021	03/02/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS		D		2.B FE	30,000,000	102.0990	30,629,619	30,000,000	30,000,000					7.060	7.060	JJ	1,029,583		03/30/2023	07/06/2033
Q3393*-AH-4	ELECTRANET PTY LTD SR SECD NTS 13-B		D		2.B	9,000,000	97.3320	8,759,892	9,000,000	9,000,000					3.710	3.710	MN	42,665	338,400	05/15/2013	05/15/2025
Q3393*-AJ-0	ELECTRANET PTY LTD SR SECD NTS SER 13-C		D		2.B	9,000,000	94.6840	8,521,552	9,000,000	9,000,000					3.910	3.910	MN	44,965	356,400	05/15/2013	05/15/2028
Q3647#-AC-5	EVOLUTION MINING FIN PTY LTD GTD SR NTS SER C		D		2.C PL	6,000,000	84.9530	5,097,173	6,000,000	6,000,000					3.060	3.060	FA	69,870	183,600	11/16/2021	02/14/2031
Q3647#-AD-3	EVOLUTION MINING FIN PTY LTD GTD SR NTS SER 23-A		D		2.C PL	20,000,000	102.9350	20,587,077	20,000,000	20,000,000					6.190	6.190	FA	443,617		06/01/2023	08/22/2033
Q3647#-AE-1	EVOLUTION MINING FIN PTY LTD GTD SR NTS SER 23-B		D		2.C PL	35,000,000	103.5210	36,232,359	35,000,000	35,000,000					6.290	6.290	FA	788,871		06/01/2023	08/22/2035
Q3793#-AB-9	First Gas Ltd GTD SR SECD NTS 20-B		D		2.B FE	8,000,000	80.1080	6,408,605	8,000,000	8,000,000					2.420	2.420	MS	52,702	193,600	11/24/2020	03/23/2033
Q3793#-AC-7	First Gas Ltd GTD SR SECD FRNS 20-C		B		2.B FE	29,958,100	99.8050	27,118,598	27,171,681	27,171,681				(120,376)	7.620	4.800	MJSD	46,214	1,598,172	11/24/2020	03/23/2036
Q39710-AG-4	General Property Trust GTD SR NTS SER G		D		1.F	18,500,000	90.7030	16,780,093	18,500,000	18,500,000					3.630	3.630	JD	20,520	671,550	12/20/2017	12/20/2029
Q39720-AA-6	GTA FINANCE COMPANY PTY LTD GTD SR NTS SER A		D		2.B FE	15,000,000	96.7430	14,511,419	15,000,000	15,000,000					4.220	4.220	JD	29,892	633,000	12/14/2015	12/14/2025
Q3973#-AC-9	GPT WHOLESALE OFFICE FUND NO1 GTD SR NTS		D		1.G	6,000,000	91.9150	5,514,880	6,000,000	6,000,000					4.400	4.400	FA	105,600	396,000	10/17/2018	02/07/2032
Q3974*-AA-6	GIP Capricorn FinCo Pty Ltd GTD SR SECD NTS		D		2.B PL	89,000,000	87.6910	78,044,808	89,000,000	89,000,000					3.110	3.122	MJSD	7,689	2,767,900	06/30/2021	12/31/2034
Q5664#-AA-2	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER A		D		2.B FE	8,000,000	95.1160	7,609,280	8,000,000	8,000,000					4.190	4.190	AO	83,800	335,200	06/27/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER B		D		2.B FE	2,000,000	92.9360	1,858,722	2,000,000	2,000,000					4.270	4.270	AO	21,350	85,400	06/27/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER C		D		2.B FE	2,000,000	89.6740	1,793,470	2,000,000	2,000,000					4.340	4.340	AO	21,700	86,800	06/27/2018	10/01/2033
Q5995#-AF-1	MERIDIAN ENERGY LTD SR GTD NTS 19-1B		D		2.A	13,000,000	89.9280	11,690,667	13,000,000	13,000,000					3.960	3.960	AO	88,660	514,800	04/26/2019	04/29/2031
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD GTD SR SECD NTS SER A		D		2.B FE	10,000,000	92.0900	9,208,953	10,000,000	10,000,000					4.010	4.010	JJ	189,361	401,000	03/14/2018	07/11/2030
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER B		D		2.B FE	10,000,000	91.0690	9,106,883	10,000,000	10,000,000					3.180	3.180	MS	92,750	318,000	09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER C		D		2.B FE	17,000,000	87.7370	14,915,250	17,000,000	17,000,000					3.330	3.330	MS	165,113	566,100	09/16/2016	09/16/2031
Q6518@-AG-7	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER G		D		2.B FE	19,000,000	89.0000	16,910,045	19,000,000	19,000,000					3.800	3.800	AO	150,417	722,000	10/16/2017	10/16/2032
Q7160#-AH-2	ORICA FINANCE LTD GTD SR NTS SER D		D		2.B FE	10,000,000	103.3950	10,339,521	10,000,000	10,000,000					5.900	5.900	AO	108,167	590,000	10/25/2010	10/25/2030
Q7160#-AL-3	ORICA FINANCE LTD GTD SR NTS SER A		D		2.B FE	5,000,000	97.4810	4,874,073	5,000,000	5,000,000					4.330	4.330	MN	34,881	216,500	05/03/2017	05/03/2027
Q7160#-AP-4	ORICA FINANCE LTD GTD SR NTS SER 20-B		D		2.B	25,000,000	89.2640	22,315,881	25,000,000	25,000,000					3.400	3.400	AO	158,194	850,000	06/12/2020	10/24/2030
Q7397#-AP-9	Pratt Finance Proprietary Ltd SR GTD NTS SER H		D		2.B PL	8,333,333	101.2530	8,437,764	8,333,333	8,333,333					6.250	6.298	FMAN	82,465	520,833	05/05/2014	11/04/2026
Q7397#-AT-1	PRATT FINANCE PROPRIETARY LTD SR GTD NTS SER L		D		2.B PL	2,162,375	84.6830	1,693,670	2,000,000	2,140,875		(10,221)			3.880	3.194	JJ	36,213	106,400	07/22/2021	07/13/2036
Q7724#-AG-3	Powerco Ltd GTD SR SECD NTS SER A		D		2.B	10,000,000	97.7590	9,775,889	10,000,000	10,000,000					3.400	3.400	JJ	149,222	340,000	01/23/2013	01/23/2025
Q7724#-AH-1	Powerco Ltd GTD SR SECD NTS SER B		D		2.B FE	20,000,000	94.9930	18,998,606	20,000,000	20,000,000					3.600	3.600	JJ	316,000	720,000	01/23/2013	01/23/2028
Q7724#-AK-4	POWERCO LTD GTD SR SECD FRNS		B		2.B FE	15,072,200	102.0960	14,193,163	13,901,790	13,901,790				(61,588)	7.470	3.755	FMAN	130,875	935,252	11/16/2017	11/16/2029
Q7724#-AM-0	POWERCO LTD GTD SR SECD FRN 18B		B		2.B FE	10,303,500	101.7760	9,646,859	9,478,493	9,478,493				(41,992)	7.440	3.835	MJSD	36,609	645,913	08/16/2018	12/13/2030
Q7794#-AC-7	QPH FINANCE CO PTY LTD GTD SR SECD NTS SER C		D		2.B FE	21,000,000	98.7860	20,745,140	21,000,000	21,000,000					4.130	4.130	FA	310,783	867,300	08/22/2012	08/22/2024
Q7794#-AH-6	QPH FINANCE CO PTY LTD GTD SR SECD NTS SER B		D		2.B FE	8,000,000	93.1890	7,455,106	8,000,000	8,000,000					4.110	4.110	FA	130,607	328,800	07/18/2018	08/08/2030
Q8059@-AA-1	Registry Finance Pty Ltd GTD SR SECD NTS SER A		D	2	1.F PL	6,000,000	80.1210	4,807,284	6,000,000	6,000,000					2.800	2.800	MS	49,467	168,000	11/18/2021	03/15/2037
Q8059@-AB-9	Registry Finance Pty Ltd GTD SR SECD NTS SER B		B		1.F PL	3,629,237	78.5750	2,676,658	3,406,505	3,406,505				3,014	4.220	4.220	MS	42,328	138,406	11/18/2021	03/15/2047
Q8059@-AC-7	Registry Finance Pty Ltd GTD SR SECD NTS SER C		B		1.F PL	6,532,627	77.0100	4,722,031	6,131,709	6,131,709				5,426	4.180	4.180	MS	75,468	246,769	11/18/2021	03/15/2052
Q8501*-AD-1	SHOPPING CENTRES AUSTRALASIA P GTD SR NTS SER D		D		2.A	10,000,000	95.0310	9,503,099	10,000,000	10,000,000					4.410	4.410	MS	133,525	441,000	06/12/2018	09/12/2028
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA P GTD SR NTS SER E		D		2.A FE	3,000,000	92.4100	2,772,309	3,000,000	3,000,000					4.610	4.610	MS	41,874	138,300	06/12/2018	09/12/2031
Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LTD GTD SR NTS SER A		D		1.G FE	10,000,000	94.3320	9,433,200	10,000,000	10,000,000					3.090	3.090	FA	109,008	309,050	08/24/2016	08/24/2026
Q8773@-AK-4	STOCKLAND TRUST MANAGEMENT LTD GTD SR NTS SER B		D		1.G FE	15,000,000	90.8820	13,632,317	15,000,000	15,000,000					3.190	3.190	FA	168,804	478,575	08/24/2016	08/24/2028
Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE GTD SR SECD NTS SER F		D		2.B FE	12,000,000	93.9110	11,269,376	12,000,000	12,000,000					3.550	3.550	JD	13,017	426,000	12/20/2016	12/20/2028
Q9194*-AG-4	TRANSURBAN QUEENSLAND FINANCE GTD SR SECD NTS SER G		D		2.B FE	6,000,000	90.3300	5,419,803	6,000,000	6,000,000					3.700	3.700	JD	6,783	222,000	12/20/2016	12/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	TRANSURBAN QUEENSLAND FINANCE GTD SR SECD NTS SER																				
Q9194*-AN-9	M		D		2.B FE	7,000,000	90.7150	6,350,039	7,000,000	7,000,000					4.160	4.160	MN	37,209	291,200	03/27/2019	05/15/2034
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES SR NTS SER A		D		1.B FE	5,000,000	82.8440	4,142,213	5,000,000	5,000,000					3.970	3.970	MN	32,532	198,500	11/02/2017	11/02/2047
Q9389#-AG-5	VECTOR LTD SR NTS 17-1-B		D		2.A FE	14,000,000	92.8730	13,002,249	14,000,000	14,000,000					3.590	3.590	AO	92,143	502,600	10/25/2017	10/25/2029
Q9469*-AB-3	Visy Kraft Holdings Pty Ltd SR SECD NTS SER B		B		2.C	32,281,122	82.7320	23,673,538	28,614,643	28,614,643				25,321	4.060	4.060	AO	245,259	1,108,636	01/28/2021	04/15/2036
Q9582*-AC-3	WELLINGTON ELECTRICITY DISTRIB FRN SER C		B		2.C	24,102,691	100.9300	22,322,156	22,116,484	22,116,484				(97,980)	7.140	4.240	JAJO	333,129	1,144,260	08/19/2021	01/16/2029
Q9860U-AA-3	WESTFIELD AMERICA MANAGEMENT L Senior Unsecured		B	2	2.A FE	40,279,905	86.6300	32,016,668	36,957,741	36,853,896		17,095		1,897,933	2.625	2.662	MAR	736,244	937,096	03/02/2018	03/30/2029
R2284#-AB-6	STATNETT SF SR NTS SER A		D		1.F	10,000,000	94.1720	9,417,176	10,000,000	10,000,000					3.170	3.170	JJ	140,008	317,000	01/22/2013	01/22/2028
R2284#-AC-4	STATNETT SF SR NTS SER B		D		1.F	23,000,000	88.5360	20,363,255	23,000,000	23,000,000					3.510	3.510	JJ	356,558	807,300	01/22/2013	01/22/2033
R2284#-AF-7	STATNETT SF SR NTS SER B		D		1.F	12,000,000	92.4280	11,091,344	12,000,000	12,000,000					3.220	3.220	MS	386,400	386,400	06/12/2013	06/12/2029
R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS		D		2.C PL	17,291,852	96.6910	16,719,609	17,291,852	17,291,852					4.660	4.660	MS	203,688	805,800	01/18/2017	03/30/2032
R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS		D		2.C PL	1,316,393	98.2790	1,293,734	1,316,393	1,316,393					4.870	4.865	FA	21,548	64,108	07/25/2018	07/27/2029
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A		D		1.G PL	3,237,082	98.2310	3,211,939	3,269,780	3,250,777		1,966			5.300	5.503	MON	481	173,466	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B		D		1.G PL	3,237,082	98.4720	3,219,826	3,269,780	3,250,428		1,944			6.110	6.339	MON	555	174,685	06/24/2016	04/30/2031
T01498-AA-7	ASR MEDIA AND SPONSORSHIP SPA Sr Secured		B		2.C PL	24,251,360	104.5950	28,863,145	27,595,037	27,595,037				837,609	6.040	6.040	AO	282,420	1,476,812	10/13/2022	10/30/2027
T0486V-AC-7	ASSICURAZIONI Subordinated		B	2	2.B FE	5,893,557	104.1550	5,863,289	5,629,388	5,757,546		(29,508)		175,396	5.500	4.773	OCT	55,832	139,263	10/24/2016	10/27/2047
T36792-DC-9	ENEL (ENTNZENEL) Senior Unsecured		B		2.B FE	2,129,066	105.2030	2,681,413	2,548,810	2,367,789		8,685		122,523	5.750	6.453	JUN	76,863	108,707	11/01/2022	06/22/2037
V6179#-AB-0	MESTAMO MARINE LTD SR SECD GTD NTS		D		2.C	26,330,413	99.2520	26,133,426	26,330,413	26,330,413					5.060	5.060	JD	22,205	719,666	06/25/2014	06/25/2024
W0805#-AN-8	ASSA ABLOY FINANCIAL SERVICES GTD SR NTS SER M		D		1.G	5,000,000	98.6400	4,931,982	5,000,000	5,000,000					3.630	3.631	MN	22,688	181,500	08/09/2012	08/09/2024
W2710@-AB-6	ELLEVIO AB (PUBL) GTD SECD NTS SER 3		B		2.B FE	30,000,000	95.3460	23,972,365	25,142,574	25,142,574				835,587	2.780	2.778	FA	236,188	664,248	10/26/2016	10/26/2028
W2710@-AF-7	ELLEVIO AB (PUBL) GTD SECD NTS SER 7		D		2.B FE	15,000,000	88.8820	13,332,300	15,000,000	15,000,000					3.440	3.438	FA	173,433	516,000	10/25/2016	10/27/2031
X4771#-AK-5	LANDSNET HF SR NTS SER B		D		2.B	3,000,000	90.0340	2,701,023	3,000,000	3,000,000					3.800	3.800	FA	41,483	114,000	02/03/2020	02/20/2031
X4771#-AL-3	LANDSNET HF SR NTS SER C		D		2.B	5,000,000	88.8220	4,441,079	5,000,000	5,000,000					3.850	3.850	FA	70,049	192,500	02/03/2020	02/20/2032
X5151*-AF-7	LANDSVIRKJUN SR NTS SER C		D		1.G FE	4,000,000	98.3340	3,933,352	4,000,000	4,000,000					4.300	4.300	MS	53,989	172,000	03/08/2018	03/08/2025
X5151*-AG-5	LANDSVIRKJUN SR NTS SER D		D		1.G FE	7,000,000	96.8110	6,776,773	7,000,000	7,000,000					4.410	4.410	MS	96,898	308,700	03/08/2018	03/08/2028
X5587X-AA-9	M6 DUNA Secured		B		1.C FE	3,296,700	98.0000	3,162,297	3,226,834	3,091,984		26,265		(772,150)	4.406	4.771	MS	37,123		04/08/2014	03/31/2025
X75653-HE-2	SAMPO OYJ Senior Unsecured		B	2	1.F FE	2,078,841	96.9650	1,926,548	1,986,843	1,983,288		827		60,136	1.625	1.662	FEB	27,775	31,280	06/28/2018	02/21/2028
Y00130-RP-4	ADANI PORTS AND Senior Unsecured		D		2.C FE	538,150	86.5430	432,717	500,000	526,006		(4,237)			4.375	3.333	JJ	10,816	21,875	01/13/2021	07/03/2029
Y0606W-CC-2	BANGKOK BANK/HK Subordinated		D	2	2.C FE	1,306,455	84.3980	1,265,963	1,500,000	1,320,594		10,082			3.466	4.727	MS	14,153	51,990	08/02/2022	09/23/2036
Y458J4-AD-6	KASIKORNBANK PCL Subordinated		D	2	3.A FE	3,500,000	92.1140	3,223,986	3,500,000	3,500,000					3.343	3.343	AO	28,926	117,005	11/04/2019	10/02/2031
Y6886M-AE-0	PETRONAS CAP LTD Senior Unsecured		D	2	1.G FE	6,011,400	85.5610	5,133,659	6,000,000	6,009,313		(1,052)			2.480	2.458	JJ	63,240	148,800	11/17/2021	01/28/2032
Y7563*-AC-1	Seaspan Holdco III Ltd SR SECD NTS SER C		D		2.B PL	8,000,000	86.3290	6,906,332	8,000,000	8,000,000					4.060	4.060	MJSD	23,458	325,050	05/12/2021	06/05/2033
Y7563*-AD-9	Seaspan Holdco III Ltd SR SECD NTS SER D		D		2.B PL	9,000,000	84.3100	7,587,933	9,000,000	9,000,000					4.260	4.260	MJSD	27,690	383,400	05/12/2021	06/05/2036
Z07033-15-2	SVENSKA HNDLSBKN Jr Subordinated		D	2	2.B FE	1,710,000	90.3180	1,806,355	2,000,000	1,710,660		298			4.375	5.057	MAR	72,917	87,500	09/20/2022	03/01/2124
ZP6250-38-2	PHOENIX GRP Junior Subordinated		D	2	2.B FE	17,595,000	95.4910	17,570,390	18,400,000	17,596,497		133			5.625	5.883	AO	186,875	1,035,000	09/13/2022	04/26/2124
Z05578-60-9	ADANI TRANSMISSI Senior Secured		D		2.C FE	247,811	78.9640	182,240	230,790	246,008		303			4.250	3.288	MN	1,090	4,904	12/24/2020	05/21/2036
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						31,196,750,338	XXX	29,085,420,588	30,740,398,410	30,931,966,932	273,535	(21,095,976)	56,919,581	104,459,177	XXX	XXX	XXX	326,274,024	1,005,597,225	XXX	XXX
23321P-PF-9	DIjma 1994-6 DIjma 1994-6				6. *	13,989	47.7500	13,989	29,296	13,989							MON			01/31/2023	05/25/2024
96799A-BR-0	Wmf 1995-m1 Wmf 1995-m1				6. *				2,312,643								MON			01/31/2023	12/29/2024
23299A-QP-7	DIjabs 2000-06 DIjabs 2000-06				6. *				93,970,285								MON			01/31/2023	03/25/2028
12599H-QL-1	Cityh 1997-b Cityh 1997-b				6. *				197,500,000								MON			01/31/2023	05/25/2028
23299A-QN-2	DIjab 2000-5 DIjab 2000-5				6. *				132,832,573								MON			01/31/2023	09/25/2030
23399B-DJ-2	DIj Mortgage Acc 2000-05 DIj Mortgage Acc 2000-05				6. *				132,832,573								MON			01/31/2023	09/25/2030
74399A-QM-6	Pbhe 1999-3 Pbhe 1999-3				6. *	3,040	0.4690	3,040	648,611	3,040					0.487		MON			01/31/2023	01/25/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74399A-QN-4	Pbhe 1999-3 Pbhe 1999-3				6. *	26,020	0.6250	26,020	4,163,223	26,020					0.443		MON			01/31/2023	01/25/2031
12599H-RT-3	Csfb 2001-s13 Csfb 2001-s13				6. *				80,000,000								MON			01/31/2023	06/25/2031
05599B-CC-3	Credit Suisse Fi 2001-he16 Credit Suisse Fi 2001-he16				6. *				282,801,000								MON			01/31/2023	10/25/2031
69199A-BZ-5	Csfb 2002-np14 Csfb 2002-np14				6. *	1	10.0000	1	10	1					11.357		MON			01/31/2023	11/25/2031
79399B-MF-2	Cbs 2001-cb4 Cbs 2001-cb4				6. *				254,399,537								MON			01/31/2023	12/01/2031
31799A-EV-5	Fbmsc 1993-mm Fbmsc 1993-mm				6. *				53,613,686						0.814		MON			01/31/2023	12/25/2031
05599B-CD-1	Credit Suisse Fi 2001-he17 Credit Suisse Fi 2001-he17				6. *				410,000,050								MON			01/31/2023	01/25/2032
781100-AC-6	Saco 2006-12 Saco 2006-12				6. *	1	81.7500	1	2	1							MON		366,732	01/31/2023	03/25/2032
05599B-CF-6	Csfb 2001-he20 Csfb 2001-he20				6. *				280,000,050								MON			01/31/2023	04/25/2032
22540V-V8-2	Csfb 2002-he11 Csfb 2002-he11				6. *				515,000,050								MON			01/31/2023	10/25/2032
00077S-AC-0	Abshe 2003-he1 Abshe 2003-he1				6. *				187,010,762								MON			01/31/2023	01/15/2033
00077S-AB-2	Abshe 2003-he1 Abshe 2003-he1				6. *				50,000,000						3.500		MON			01/31/2023	01/15/2033
76199A-JD-1	Rfc 2003-hs2 Rfc 2003-hs2				6. *	16,186	30.0000	16,186	53,953	16,186							MON			01/31/2023	04/25/2033
576435-AR-2	Mars 2004-2 Mars 2004-2				6. *	19,064	76.7240	51,321	66,890	19,064					5.250		MON		3,982	01/31/2023	03/28/2034
576435-AV-3	Mars 2005-1 Mars 2005-1				6. *	443	8.1250	443	5,457	443					5.000		MON			01/31/2023	10/28/2034
149992-03-4	Abshe Aeg 2004-he9 Abshe Aeg 2004-he9				6. *				557,530,563								MON			01/31/2023	12/25/2034
949243-AT-8	Rascnim 2004-nt11 Rascnim 2004-nt11				6. *				3,500,000						2.000		MON			01/31/2023	12/25/2034
05999A-VV-8	Lbahc 2005-2 Sn Lbahc 2005-2 Sn				6. *				125,338,000								MON			01/31/2023	04/25/2035
54239Q-AW-2	Lbmlt Nim 2005-wl2 Lbmlt Nim 2005-wl2				6. *				2,755,716,668								MON			01/31/2023	08/25/2035
149991-99-4	Absn 2006-he1 Absn 2006-he1				6. *				1,101,821,450								MON			01/31/2023	01/27/2036
000000-00-0	Preferred Hvnim Nim Preferred Hvnim Nim				6. *				15,607,700								MON		(1,560)	01/31/2023	03/20/2036
000000-00-0	Ncmt 2006-1 Ncmt 2006-1				1.A Z	25,000	100.0000	25,000	25,000	25,000							MON			01/31/2023	03/25/2036
12647Y-BU-2	Csmc 2013-15r Csmc 2013-15r				6. *				100								MON			01/31/2023	03/27/2036
149992-04-2	Abshe Aeg Nim 2006-he7 Abshe Aeg Nim 2006-he7				6. *				1,034,013,878								MON			01/31/2023	11/27/2036
00082V-AB-8	Absn 2007-h1 Absn 2007-h1				6. *				706,532,307								MON			01/31/2023	12/27/2036
12647W-AU-7	Csr 2013-14r Csr 2013-14r				6. *				100								MON			01/31/2023	01/25/2037
23334M-20-9	DsIn07a1 A DsIn07a1 A				6. *				2,190,000								MON			01/31/2023	03/19/2037
000000-00-0	Ncmt 2007-1 Ncmt 2007-1				1.A Z	25,000	100.0000	25,000	25,000	25,000							MON			01/31/2023	04/25/2037
12648E-NE-8	Csr 2014-2r Csr 2014-2r				6. *				100								MON			01/31/2023	04/25/2037
225490-AA-9	Csmcn 2007-2n Csmcn 2007-2n				6. *				711,960,208								MON			01/31/2023	04/25/2037
225490-AC-5	Csmcn 2007-2n Csmcn 2007-2n				6. *				711,960,208								MON			01/31/2023	04/25/2037
88155X-98-0	Tmts 2006-5 Tmts 2006-5				6. *				874,163,964								MON			01/31/2023	07/25/2037
88155Y-99-6	Tmts 2006-7 Tmts 2006-7				6. *				87,500,417								MON			01/31/2023	07/25/2037
22599V-A0-2	Wamu 2001-ar5 Wamu 2001-ar5				6. *				82,575,363								MON			01/31/2023	12/19/2039
12651M-AE-8	Csr 1976-3r Csr 1976-3r				6. *		3.0000		1								MON		786,389	01/31/2023	09/25/2046
G54794-20-4	Liber 2020-2 Liber 2020-2				6. *				1,350								MON			01/31/2023	02/12/2047
G7305P-10-4	Pyx 2007-1 Pyx 2007-1				6. *				24,300								MON			01/31/2023	03/06/2047
12653T-CE-9	Csmc 2018-j1 Csmc 2018-j1				6. *	100	100.0000	100	100	100							MON			01/31/2023	02/25/2048
000000-00-0	Csmc 2018-sp3 Csmc 2018-sp3				6. *	100	100.0000	100	100	100					3.555		MON			01/31/2023	06/25/2048
000000-00-0	EUROPEAN RESIDENTIAL LOAN SECU ERLS 2019-NPL2 A			4	1.F FE	25,000,807	98.7750	25,109,921	25,421,358	25,271,422		52,975		217,640	5.000	8.350	MON		21,184	08/04/2023	02/24/2058
000778-AA-8	ABSN 1999-1 ALGI ABSN 1999-1 ALGI				1.A FM				1,211,232						7.000		MON			01/31/2023	06/24/2029
00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A				1.A FM	2,530,485	71.3990	2,867,860	4,016,642	2,524,353		(6,132)			6.350	12.405	MON	4,251	189,593	01/31/2023	12/26/2029
00192J-AD-8	APS 2016-1 3A APS 2016-1 3A			4	1.A FM	620,973	16.7670	612,492	3,652,909	620,973		(66,757)		85,555	2.466	5.986	MON	1,501	202,450	09/23/2022	09/30/2055

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00192J-AE-6	APS 2016-1 3A APS 2016-1 4A			4	3.B FM	2,901,808	49.4300	1,702,517	3,444,283	1,775,683		(147,635)			7.996	6.150	MON	4,590	227,811	03/18/2016	05/30/2050
00203Y-AJ-9	AQNIM 2002-N4A NOTE AQNIM 2002-N4A NOTE				6. FM				1,386,092						10.330		MON			01/31/2023	09/25/2032
00212F-BL-3	ASG 2009-2 M25 ASG 2009-2 M25			4	1.A FM	9,804,115	77.5360	10,257,610	13,229,540	12,139,342		29,607			3.033	4.525	MON	33,440	416,607	10/01/2023	05/24/2036
00212J-BN-1	ASG 2009-3 M35 ASG 2009-3 M35			4	1.G FM	10,849,744	79.4030	10,108,200	12,730,296	10,902,169		84,065	4,685		3.461	4.978	MON	36,714	431,294	08/10/2022	03/26/2037
00213G-BL-0	ASG RESECURITIZATION TRUST ASG ASG 2012-1 M36			4	4.B FM	2,483,893	80.7880	1,991,949	2,465,654	2,509,695		5,024			4.319	3.397	MON	8,874	98,011	08/14/2015	04/28/2036
00214W-AC-5	APS 2016-3 2A APS 2016-3 2A			4	2.A FE	2,245,094	149.5310	2,277,506	1,523,101	2,264,628		19,534			7.720	2.800	MON	1,633	3,277	12/22/2023	11/27/2046
00252F-AR-2	AMIT 2004-1 B2 AMIT 2004-1 B2				6. FM				1,614,029						9.970		MON			01/31/2023	01/25/2035
00252F-BF-7	AMIT 2005-1 M8 AMIT 2005-1 M8				6. FM				2,000,000						7.870		MON			01/31/2023	06/25/2035
00252F-BG-5	AMIT 2005-1 M8 AMIT 2005-1 M9				6. FM				3,000,000						9.220		MON			01/31/2023	06/25/2035
00252F-DA-6	AMIT 2005-4 M8 AMIT 2005-4 M8				6. FM				4,500,000						7.450		MON			01/31/2023	10/25/2035
00252F-DB-4	AMIT 2005-4 M8 AMIT 2005-4 M9				6. FM				4,500,000						8.095		MON			01/31/2023	10/25/2035
00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3				1.A FM	661,403	89.4210	969,558	1,084,267	699,251		37,848			6.740	17.193	MON	6,090	69,035	01/31/2023	03/25/2033
004375-EA-5	ACCR 2005-3 M7 ACCR 2005-3 M7				1.A FM		19.3540	712,419	3,681,000						7.150		MON		1,984	01/31/2023	09/25/2035
004375-EC-1	ACCR 2005-3 M7 ACCR 2005-3 M9				6. FM	500			3,562,000		(500)				8.020		MON			01/31/2023	09/25/2035
004375-FA-4	ACCR 2006-1 M1 ACCR 2006-1 M4				6. FM				2,000,000						5.920		MON			01/31/2023	04/25/2036
004375-FE-6	ACCR 2006-1 M1 ACCR 2006-1 M8				6. FM				2,000,000						6.620		MON			01/31/2023	04/25/2036
004375-FF-3	ACCR 2006-1 M1 ACCR 2006-1 M9				6. FM				4,000,000						7.570		MON			01/31/2023	04/25/2036
00437N-AJ-1	ACCR 2006-2 M5 ACCR 2006-2 M5				6. FM			1	10,300,000						5.850		MON			01/31/2023	09/25/2036
00437N-AK-8	ACCR 2006-2 M5 ACCR 2006-2 M6				6. FM			1	5,000,000						5.920		MON			01/31/2023	09/25/2036
00437N-AM-4	ACCR 2006-2 M5 ACCR 2006-2 M8				6. FM			1	5,000,000						6.520		MON			01/31/2023	09/25/2036
00438Q-AJ-3	ACCR 2007-1 M8 ACCR 2007-1 M5				6. FM			1	5,000,000						5.840		MON			01/31/2023	02/25/2037
00438Q-AL-8	ACCR 2007-1 M8 ACCR 2007-1 M7				6. FM				2,836,000						6.320		MON			01/31/2023	02/25/2037
00438Q-AM-6	ACCR 2007-1 M8 ACCR 2007-1 M8				6. FM				3,000,000						6.770		MON			01/31/2023	02/25/2037
00441T-AF-0	ACE 2006-HE3 M1 ACE 2006-HE3 M1				1.A FM				191,821		(25,242)	25,242			5.905		MON			01/31/2023	06/25/2036
004421-CH-4	ACE 2003-HS1 M3 ACE 2003-HS1 M3			4	1.A FM	1,468,891	97.5520	1,644,375	1,685,643	1,641,766		8,967			9.220	5.571	MON	2,590	61,163	08/29/2016	06/25/2033
004421-SF-1	ACE 2005-HE6 M5 ACE 2005-HE6 B2				6. *				2						8.470		MON			01/31/2023	10/25/2035
004421-TS-2	ACE 2005-SD3 M3 ACE 2005-SD3 M3				1.A FM	230	0.3300	4,861	1,472,007	230					7.970		MON		6,003	01/31/2023	08/25/2045
004421-YB-3	ACE 2006-SL2 A ACE 2006-SL2 A				1.A FM	272,239	2.8740	431,717	15,020,098	300,760		28,520			5.810	100.757	MON	14,544		01/31/2023	01/25/2036
00442B-AD-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C			4	1.A FM	670,424	37.4770	625,318	1,668,554	663,163		(18,944)	38,196		5.790	7.834	MON	1,610	20,810	01/08/2018	10/25/2036
00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D			4	1.A FM	2,295,667	37.4730	2,161,879	5,769,224	2,271,282		(54,950)	130,471		5.970	8.013	MON	5,740	65,044	03/01/2023	10/25/2036
00442E-AJ-4	ACE 2006-NC3 M2 ACE 2006-NC3 M1				6. FE				23,047						5.830		MON			01/31/2023	12/25/2036
00442V-AE-7	ACE SECURITIES CORP ACE_06-ASP ACE 2006-ASP3 A2D			4	1.A FM	2,865,363	91.3440	3,060,733	3,350,794	3,195,888		29,196			5.950	5.216	MON	3,323	95,921	06/25/2018	06/25/2036
00443K-AD-2	ACE 2006-ASP6 A2B ACE 2006-ASP6 A2B			4	1.A FM	2,261,322	35.1400	2,342,785	6,667,056	2,235,013		(59,552)	117,862		5.710	8.674	MON	6,345	75,037	11/09/2022	12/25/2036
00443L-AA-6	ACE 2007-HE1 M7 ACE 2007-HE1 A1			4	1.A FM	1,063,271	52.0410	999,103	1,919,852	1,058,915		(9,948)	28,238		5.770	6.948	MON	1,846	35,837	12/14/2017	01/25/2037
00443L-AB-4	ACE 2007-HE1 M7 ACE 2007-HE1 A2A			4	1.A FM	1,355,046	59.9790	1,321,772	2,203,724	1,349,162		(5,884)			5.650	7.638	MON	2,075	40,995	04/06/2017	01/25/2037
00443L-AC-2	ACE 2007-HE1 M7 ACE 2007-HE1 A2B			4	1.A FM	1,168,838	59.9780	1,142,888	1,905,519	1,163,872		(4,966)			5.710	7.685	MON	1,813	35,448	04/06/2017	01/25/2037
00443L-AD-0	ACE 2007-HE1 M7 ACE 2007-HE1 A2C			4	1.A FM	1,263,489	59.9760	1,236,361	2,061,442	1,258,147		(5,341)			5.810	7.700	MON	1,996	38,349	04/06/2017	01/25/2037
00443L-AE-8	ACE 2007-HE1 M7 ACE 2007-HE1 A2D			4	1.A FM	8,771	59.9720	7,528	12,552	8,118		207			5.970	14.409	MON	12	233	04/06/2017	01/25/2037
007036-AW-6	ARMT 2004-1 CB6 ARMT 2004-1 CB IX				6. *	93	0.0010	93		93							MON			01/31/2023	01/25/2035
007036-CQ-7	ARMT 2004-2 7X ARMT 2004-2 7X				6. *				7,468,569								MON			01/31/2023	02/25/2035
007036-EK-8	ARMT 2004-4 5X ARMT 2004-4 5X				6. *				9,628,011								MON			01/31/2023	03/25/2035
007036-FB-7	ARMT 2004-5 7X ARMT 2004-5 CB1				1.A FM	261,853	79.7470	298,316	374,076	275,361		13,507			4.521	12.166	MON	1,409	12,476	01/31/2023	04/25/2035
007036-FR-2	ARMT 2005-1 CB8 ARMT 2005-1 2A22			4	1.A FM	2,133	99.9280	2,267	2,269	2,269		15			4.870	3.724	MON	9	101	01/15/2014	05/25/2035
007036-GL-4	ARMT 2005-1 CB8 ARMT 2005-1 5X				6. *				6,176,158								MON			01/31/2023	05/25/2035
007036-HM-1	ARMT 2005-2 6X ARMT 2005-2 6X				6. *				11,052,807								MON			01/31/2023	06/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
007036-HV-1	ARMT 2005-3 8X ARMT 2005-3 2A1			4	1.A FM										3.961		MON		(2,146)	03/29/2023	07/25/2035
007036-KC-9	ARMT 2005-4 7X ARMT 2005-4 2A1			4	1.A FM	54,042	90.0010	57,721	64,134	61,883		155			5.237	5.921	MON	280	3,119	08/29/2016	08/25/2035
007036-LD-6	ARMT 2005-4 7X ARMT 2005-4 7X				6. *		0.0100	842									MON			01/31/2023	08/25/2035
007036-MQ-6	ARMT 2005-7 P ARMT 2005-7 1A1			4	1.A FM	892,355	73.0770	778,551	1,065,388	728,389		(16,239)			4.907	10.226	MON	4,357	46,580	08/29/2016	10/25/2035
007036-NX-0	ARMT 2005-7 P ARMT 2005-7 7X				6. *		0.0010	107									MON			01/31/2023	10/25/2035
007036-PD-2	ARMT 2005-6A P ARMT 2005-6A 1A31			4	1.A FM	1,033,821	91.5280	987,453	1,078,856	1,044,289		(2,413)			5.970	6.408	MON	1,073	54,718	03/17/2015	11/25/2035
007036-PL-4	ARMT 2005-6A P ARMT 2005-6A 1B1				6.										6.470		MON		1,080	11/30/2023	11/25/2035
007036-QA-7	ARMT 2005-6A P ARMT 2005-6A P				6. *				5,229,350								MON			01/31/2023	11/25/2035
007036-RK-4	ARMT 2005-8 P ARMT 2005-8 7X				6. *		0.0010	142									MON			01/31/2023	11/25/2035
007036-RL-2	ARMT 2005-8 P ARMT 2005-8 P				6. *				50,153,917								MON			01/31/2023	11/25/2035
007037-AB-0	ARMT 2007-1 P ARMT 2007-1 2A1			4	4.C FM	1,462,423	80.6770	1,216,484	1,507,850	1,476,034		13,611			4.856	4.670	MON	6,102	70,755	04/07/2020	03/25/2037
007037-BC-7	ARMT 2007-1 P ARMT 2007-1 P				6. *		0.0010	197									MON			01/31/2023	03/25/2037
00703R-AA-8	ARMT 2007-3 P ARMT 2007-3 1A1			4	1.A FM	389,655	87.6980	337,919	385,320	416,849		3,988			4.801	5.599	MON	1,541	17,447	06/08/2017	11/25/2037
00764M-CF-2	AABST 2004-3 M1 AABST 2004-3 M1			4	1.A FM	994,918	101.4070	1,027,051	1,012,803	1,017,137		19,971			6.370	6.876	MON	1,075	42,767	10/27/2022	09/25/2034
00764M-CV-7	AABST 2004-4 M2 AABST 2004-4 M3			4	1.A FM	1,208,021	103.1240	1,738,197	1,685,547	1,471,427		55,156			7.495	9.106	MON	2,106	69,433	08/29/2016	10/25/2034
00764M-EC-7	AABST 2004-6 N AABST 2004-6 B3				6. FM			1	7,000,000						8.320		MON			01/31/2023	03/25/2035
00764M-ED-5	AABST 2004-6 N AABST 2004-6 N				6. FM				803,456						4.750		MON			01/31/2023	03/25/2035
00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1				1.A FE	249,979	87.2070	262,651	301,180	252,819		2,840			1.065	5.620	MON	53	2,940	01/31/2023	09/25/2065
01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1				1.A FM	966,132	84.7010	1,185,974	1,400,192	974,209		8,077			5.950	10.832	MON	1,389	41,594	01/31/2023	07/25/2037
021460-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-16CB A4			4	1.A FM	953,850	55.7850	672,207	1,204,995	691,812		(40,981)			6.000	5.924	MON	6,025	71,682	04/26/2016	06/25/2036
021468-AG-8	CWALT 2006-14CB A1 CWALT 2006-14CB A7			4	1.A FM	824,673	56.2280	789,498	1,404,104	788,905		(35,768)			6.000	7.867	MON	7,021	53,508	03/01/2023	06/25/2036
021469-AA-9	CWALT 2006-J3 B2 CWALT 2006-J3 1A1				1.A FM	92,927	32.0350	117,898	368,027	88,291		(4,636)			5.870	20.926	MON	360	19,996	04/25/2023	05/25/2036
02146Q-AA-1	CWALT 2006-OA10 1A1 CWALT 2006-OA10 1A1				4.C FM	2,896,686	90.6320	2,766,917	3,052,929	3,351,207		144,104			5.972	4.104	MON	15,193	120,391	01/14/2021	08/25/2046
02146T-AJ-6	CWALT 2006-24CB B1 CWALT 2006-24CB A9			4	1.A FM	1,084,048	56.4170	838,032	1,485,413	879,415		(50,794)			6.000	6.552	MON	7,427	88,916	04/07/2020	08/25/2036
02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13				1.A FM	158,350	42.9780	170,137	395,875	152,225		(6,125)			5.820	17.147	MON	384	19,853	01/31/2023	08/25/2036
02147B-AH-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-7T2 A8			4	1.A FM	1,004,845	43.4370	855,059	1,968,524	941,889		(62,956)			6.000	4.723	MON	9,843	109,649	04/21/2020	04/25/2037
02147F-AV-8	CWALT 2006-18CB A6 CWALT 2006-18CB A11				1.A FM	222,862	42.1340	268,289	636,748	212,092		(10,770)			5.970	20.510	MON	633	32,694	01/31/2023	07/25/2036
02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15				1.A FM	323,253	34.8990	336,751	964,933	305,205		(18,047)			6.000	17.481	MON	965	51,352	01/31/2023	07/25/2036
02147Q-AH-5	CWALT 2006-19CB A9 CWALT 2006-19CB A8			4	1.F FM	815,657	58.6590	624,629	1,064,844	663,422		(37,162)			6.000	6.471	MON	5,324	63,868	04/07/2020	08/25/2036
02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9				1.A FM	314,599	47.4030	382,382	806,663	302,254		(12,345)			6.000	19.653	MON	807	42,671	01/31/2023	08/25/2036
02147Q-AQ-5	CWALT 2006-19CB A9 CWALT 2006-19CB A15			4	1.C FM	363,099	58.5390	278,533	475,805	294,926		(16,552)			6.000	6.493	MON	2,379	28,538	04/07/2020	08/25/2036
02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23				1.A FM	314,300	45.3530	365,502	805,899	301,544		(12,756)			5.870	19.186	MON	788	40,834	01/31/2023	08/25/2036
02147R-AG-5	CWALT 2006-23CB 1A7 CWALT 2006-23CB 1A7			4	3.C FM	855,432	92.8590	812,075	874,524	881,310		2,621			6.000	5.485	MON	4,373	52,443	04/21/2020	08/25/2036
02147R-AJ-9	CWALT 2006-23CB 1A7 CWALT 2006-23CB 1A9			4	1.A FM	1,785,885	92.8590	1,844,550	1,986,399	1,842,947		7,709			6.000	7.150	MON	9,932	84,899	06/28/2023	08/25/2036
02147U-AA-1	CWALT 2006-37R A1 CWALT 2006-37R A1			4	1.A FM	1,105,353	39.5220	1,017,039	2,573,347	1,048,553		(56,800)			6.070	13.579	MON	2,602	128,616	03/01/2023	04/25/2036
02147V-AD-3	CWALT 2006-25CB A6 CWALT 2006-25CB A4			4	1.A FM	1,260,638	56.3960	974,775	1,728,441	1,001,379		(67,235)			6.000	6.327	MON	8,642	103,413	04/07/2020	10/25/2036
02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6				3.C FM	346,058	99.3750	390,792	393,248	331,817		(14,241)			8.005	2.712	MON	525	32,266	01/31/2023	10/25/2036
02147W-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-26CB A5			4	1.A FM	3,494,201	52.0010	2,712,564	5,216,363	2,711,137		(188,521)			6.000	6.858	MON	26,082	355,761	04/07/2020	09/25/2036
02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12				1.A FM	167,213	59.5280	164,526	276,385	160,190		(7,022)			6.000	8.194	MON	1,382	15,176	01/31/2023	11/25/2036
02148D-AA-8	CWALT 2007-HY3 3A2 CWALT 2007-HY3 1A1			4	1.A FM	482,753	81.0560	509,521	628,606	532,295		18,211			7.179	5.815	MON	3,761	11,842	04/07/2020	03/25/2047
02148D-AF-7	CWALT 2007-HY3 3A2 CWALT 2007-HY3 3A2				6. *										3.913		MON		1,310	01/31/2023	03/25/2047
02148F-AF-2	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A6			4	1.A FM	409,805	84.6690	394,282	465,675	398,959		(2,961)			5.750	6.822	MON	2,231	26,688	04/07/2020	04/25/2037
02148F-AG-0	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A7			4	3.A FM	953,466	84.6690	872,035	1,029,935	928,263		(8,840)			5.750	5.813	MON	4,935	59,026	04/21/2020	04/25/2037
02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1				1.A FM	330,967	12.8660	415,421	3,228,947	321,133		(9,834)			5.920	32.844	MON	3,185	59,035	01/31/2023	01/25/2037
02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A				1.A FM	998,936	88.2300	1,049,243	1,189,209	1,008,839		9,903			4.282	9.099	MON	4,244	52,900	01/31/2023	03/25/2047

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02148L-AB-8	CWALT 2007-HY2 2A CWALT 2007-HY2 2A			4	1.A FM	5,221,844	95.1140	5,645,864	5,935,911	5,595,410		125,361			4.002	9.053	MON	19,797	173,599	06/28/2023	03/25/2047
02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1				1.A FM	2,035,115	43.9260	2,449,168	5,575,658	1,951,855		(83,260)			6.000	18.313	MON	5,576	354,722	01/31/2023	01/25/2037
02149F-AP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-43CB 1A14			4	1.A FM	3,647,960	53.7330	2,784,227	5,181,636	2,899,570		(180,732)			5.750	6.163	MON	24,829	296,403	04/07/2020	02/25/2037
02149H-AD-2	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A4			4	1.A FM	1,623,819	56.5980	1,326,653	2,344,005	1,334,250		(68,774)			6.457	6.505	MON	12,612	122,851	07/14/2023	03/25/2037
02149H-BR-0	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A15			4	1.A FM	306,887	56.5970	241,730	427,103	245,131		(13,612)			5.750	6.345	MON	2,047	24,327	04/07/2020	03/25/2037
02149L-AA-9	CWALT 2007-OA2 2A3 CWALT 2007-OA2 1A1			4	1.A FM	505,030	83.0130	657,928	792,556	656,933		13,680			5.852	9.621	MON	3,865	28,421	03/15/2016	03/25/2047
02149M-CH-0	CWALT 2007-J1 3A1 CWALT 2007-J1 3A1				5.B FM	792,386	68.5500	757,045	1,104,370	1,072,112		69,349			5.917	4.534	MON	5,445	60,991	12/07/2020	11/25/2036
02149M-CL-1	CWALT 2007-J1 3A1 CWALT 2007-J1 3A4				6. FM	48,053	163.8440	57,468	35,075	52,300		4,247			4.078	17.993	MON	119	5,666	01/31/2023	11/25/2036
02149V-AJ-8	CWALT 2007-3T1 M CWALT 2007-3T1 1A9			4	1.F FM	1,613,537	46.4530	1,149,769	2,475,147	1,291,256		(104,083)			6.000	5.899	MON	12,376	160,760	04/21/2020	04/25/2037
02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1			4	1.A FM	1,735,076	54.9320	1,601,840	2,916,044	1,661,319		(73,757)			6.000	6.546	MON	14,580	130,712	03/01/2023	04/25/2037
02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19				1.A FM	857,095	41.0960	951,967	2,316,473	827,067		(30,028)			5.920	18.288	MON	2,285	117,971	01/31/2023	04/25/2037
02150E-BG-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A31			4	3.B FM	2,321,556	51.2990	1,459,042	2,844,172	1,673,751		(103,845)			5.500	4.544	MON	13,036	155,701	08/04/2016	04/25/2037
02150E-CB-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A4				6. FE	269,044	6.7260	361,910		255,379		(13,665)			5.480	(7.086)	MON	4,915	105,809	01/31/2023	04/25/2037
02150E-CC-5	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A5				1.A FM	753,324	35.3670	951,537	2,690,441	713,021		(40,302)			5.990	22.727	MON	2,685	121,402	01/31/2023	04/25/2037
02150P-AR-9	CWALT 2007-OA6 P CWALT 2007-OA6 P				6. *				49,106,789								MON			01/31/2023	06/25/2037
02150V-AD-7	CWALT 2007-HY7C A1 CWALT 2007-HY7C A4			4	1.A FM	1,876,694	85.7860	1,782,321	2,077,641	2,023,949		15,853			5.930	5.386	MON	2,053	71,962	11/07/2017	08/25/2037
02150W-AA-1	CWALT 2007-HY5R 2A1A CWALT 2007-HY5R 2A1A				6. *		93.0000								2.983		MON		111	01/31/2023	03/25/2047
02151A-AF-7	CWALT 2007-19 1A12 CWALT 2007-19 1A6				6. *		0.0010	135		135	(77)	211			2.000		MON			07/01/2023	08/25/2037
02151A-AG-5	CWALT 2007-19 1A12 CWALT 2007-19 1A7				6. FE		0.1990	46,898		370		370			0.010		MON		1,631	07/25/2023	08/25/2037
02151A-AQ-3	CWALT 2007-19 1A12 CWALT 2007-19 1A15				6. FE		0.7380	2,179		5		5			0.120		MON		280	07/25/2023	08/25/2037
02151A-BK-5	CWALT 2007-19 1A12 CWALT 2007-19 1A34			4	2.B FM	1,324,696	49.2700	1,069,422	2,170,524	1,245,377		(79,320)			6.000	4.817	MON	10,853	131,075	07/01/2023	08/25/2037
02151C-AC-0	CWALT 2007-15CB B2 CWALT 2007-15CB A3			4	1.A FM	458,570	59.7970	358,052	598,780	380,425		(19,057)			5.750	6.560	MON	2,869	34,408	04/07/2020	07/25/2037
02151C-AE-6	CWALT 2007-15CB B2 CWALT 2007-15CB A5			4	1.A FM	2,646,101	59.7970	2,066,079	3,455,159	2,206,996		(111,053)			5.750	6.452	MON	16,556	198,544	04/07/2020	07/25/2037
02151H-AC-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-17CB 1A3			4	1.A FM	1,776,088	53.1760	1,550,460	2,915,709	1,709,942		(85,661)	2,578		5.750	6.275	MON	13,971	166,442	04/07/2020	08/25/2037
02151N-AC-6	CWALT 2007-18CB 1A6 CWALT 2007-18CB 1A3				6. *		0.2820	79,700							0.030		MON		7,226	01/31/2023	08/25/2037
02152A-AY-5	CWALT 2007-16CB 4A7 CWALT 2007-16CB 5A1			4	1.A FM	970,177	51.6980	855,087	1,653,988	908,197		(61,980)			6.250	6.261	MON	8,615	100,305	06/29/2016	08/25/2037
02152A-AZ-2	CWALT 2007-16CB 4A7 CWALT 2007-16CB 5A2			4	1.A FM	363,760	51.6980	226,695	438,494	241,147		(17,113)			6.250	6.232	MON	2,284	26,592	06/29/2016	08/25/2037
02152A-BS-7	CWALT 2007-16CB 4A7 CWALT 2007-16CB 4A7			4	1.A FM	1,168,263	76.9960	1,031,818	1,340,101	1,077,546		(25,435)			6.000	6.305	MON	6,701	80,246	04/07/2020	08/25/2037
02152A-BS-7	CWALT 2007-16CB 4A7 CWALT 2007-16CB 4A7			4	4.B FM	142,384	76.9960	114,795	149,093	132,777		(3,558)			6.000	4.471	MON	745	8,928	12/03/2020	08/25/2037
02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1				1.A FM	1,050,144	32.1430	1,088,849	3,387,561	994,868		(55,276)			5.940	19.239	MON	3,352	156,754	01/31/2023	08/25/2037
02660K-AB-8	AHMA 2006-5 A2 AHMA 2006-5 A2				6. *										5.982		MON		12,237	12/29/2023	11/25/2046
02660T-AN-3	AMERICAN HOME MORTGAGE INVESTM AHM 2004-1 3A			4	1.A FM	737,110	105.0450	815,138	775,990	779,582		18,909			7.278	6.967	MON	4,707	28,374	08/29/2016	04/25/2044
02660T-BU-6	AHM 2004-3 3A AHM 2004-3 6A5			4	1.A FM	1,409,282	90.3110	1,288,847	1,427,121	1,390,335		(3,366)			6.090	4.673	MON	7,243	63,414	01/07/2014	10/25/2034
02660W-AE-6	AHMA 2006-1 M7 AHMA 2006-1 2A3				6. *										5.750		MON		9,087	01/31/2023	05/25/2046
02660Y-AC-6	AHM 2006-2 4M1 AHM 2006-2 4M1				6. *				269,321						6.070		MON	272		01/31/2023	02/25/2036
026933-AA-9	AMERICAN HOME MORTGAGE INVESTM AHM 2007-A 4A			4	1.A FM	3,786,594	26.1880	3,819,726	14,585,992	3,789,522		2,927			6.370	16.897	MON	15,487	21,192	12/22/2023	07/25/2046
03072S-LV-5	AMSI 2003-11 M1 AMSI 2003-11 M1			4	1.A FM	134,492	99.7130	138,595	138,994	134,342		(137)			6.505	7.876	MON	151	6,368	10/12/2022	12/25/2033
03072S-SB-2	AMSI 2004-R5 M7 AMSI 2004-R5 M5				6. *										9.145		MON		172	01/31/2023	07/25/2034
03464T-AC-3	AOMT 2022-3 A3 AOMT 2022-3 A3				1.G FE	73,243	89.4040	77,037	86,168	73,480		237			4.136	6.581	MON	297	2,976	01/31/2023	01/25/2067
040104-BG-5	ARGENT SECURITIES INC. ARSI_03 ARSI 2003-W3 M2			4	1.A FM	2,878,510	96.9930	2,905,335	2,995,392	2,949,110		3,961			8.170	4.776	MON	4,079	123,241	08/29/2016	09/25/2033
04541G-CY-6	ABSHE 2002-HE3 2X ABSHE 2002-HE3 2X				6. *				10,863,221								MON			01/31/2023	10/15/2032
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1			4	1.A FM	507,646	91.5890	521,086	568,942	538,044		2,467			6.445	5.372	MON	611	21,103	06/20/2017	12/25/2034
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC 2003-AHL1 M1			4	1.A FM	24,816	99.4480	26,665	26,813	18,358		2,110			6.745	16.434	MON	30		08/29/2016	03/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04542B-HN-5	ABFC 2004-FF1 M2 ABFC 2004-FF1 M2				6. FM	7,612	21.1180	8,297	39,288	7,612					7.645		MON			01/31/2023	01/25/2034
04542B-JY-9	ASSET BACKED FUNDING CERTIFICA ABFC 2004-OPT5 A1			4	1.A FM	1,605,843	97.4110	1,698,118	1,743,246	1,687,723		7,888			6.170	5.809	MON	1,793	86,807	03/29/2017	06/25/2034
05529D-AA-0	BCAPB 2007-AB1 A1 BCAPB 2007-AB1 A1			2	1.A FM	2,549,187	38.7470	2,045,282	5,278,549	2,007,286		(69,207)			5.620	9.124	MON	4,944	69,246	01/25/2017	03/25/2037
05530V-AA-7	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1A			4	1.A FM	597,212	92.6630	612,061	660,522	622,262		2,638			5.890	6.453	MON	648	27,457	06/08/2015	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1B			4	1.A FM	658,832	92.4230	675,458	730,834	686,274		1,038			5.750	7.947	MON	700	40,936	06/08/2015	04/25/2037
05531W-AC-0	BCAP LLC TRUST BCAP_09-RR1 BCAP 2009-RR1 1A3			4	4.B FM	986,655	49.3990	749,677	1,517,590	899,666		(54,465)			5.750	3.965	MON	7,272	87,181	07/21/2015	07/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP 2009-RR3 3A2			4	5.B FM	3,176,236	81.4460	3,204,582	3,934,613	4,100,929		38,326			6.000	3.538	MON	19,673	236,078	09/22/2016	07/26/2037
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2				1.A FM	9,156,816	51.7070	9,967,763	19,277,508	8,938,622		(218,194)			6.500	11.430	MON	104,420	991,902	01/31/2023	07/26/2037
05532K-AB-7	BCAP 2009-RR13 19A2 BCAP 2009-RR13 15A2			4	1.A FM	452,554	87.0660	434,905	499,514	463,305		9,915			6.000	5.913	MON	2,498	29,971	10/19/2016	07/26/2037
05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2			4	1.A FM	711,399	91.1530	722,239	792,338	717,527		6,128			4.876	7.281	MON	3,219	24,773	03/01/2023	12/26/2035
05532M-AE-7	BCAP LLC TRUST BCAP_09-RR15 BCAP 2009-RR15 3A2			4	1.A FM	2,181,603	72.8130	1,880,211	2,582,260	1,961,704		(65,185)			4.658	6.225	MON	10,024	107,866	10/28/2015	02/26/2036
05532T-BR-2	BCAP 2010-RR1 5A6 BCAP 2010-RR1 5A6			4	1.A FM	2,295,020	85.3170	2,330,352	2,731,419	2,332,802		37,782			4.272	8.126	MON	9,723	73,757	03/30/2023	12/26/2036
05532T-DE-9	BCAP 2010-RR1 5A6 BCAP 2010-RR1 8A6			4	1.A FM	750,128	90.9590	865,048	951,034	818,876		674			5.040	8.526	MON	3,995	41,887	10/28/2015	05/20/2035
05532V-AV-9	BCAP 2010-RR2 4A6 BCAP 2010-RR2 3A5			4	4.A FM	787,755	73.5240	656,733	893,224	763,607		(24,148)			5.500	4.761	MON	4,094	49,127	06/20/2017	02/26/2036
05532V-BB-2	BCAP 2010-RR2 4A6 BCAP 2010-RR2 4A6			4	6. FM	574,548	65.0570	516,741	794,296	516,741	(57,807)	(47,701)	16,561		6.070	(0.359)	MON	803	29,704	05/18/2023	08/26/2037
05533C-QC-5	BCAP 2010-RR6 25A9 BCAP 2010-RR6 25A9				1.A FM	1,449,821	73.3770	1,479,174	2,015,844	1,431,517		(18,305)			5.865	8.443	MON	9,195	46,908	07/14/2023	02/28/2036
05533H-AL-1	BCAP 2010-RR10 5A2 BCAP 2010-RR10 1A11			4	3.B FM	1,210,088	92.6890	1,191,433	1,285,404	1,279,317		53,804			6.086	3.562	MON	6,519	65,369	10/28/2015	09/27/2036
05533H-AT-4	BCAP 2010-RR10 5A2 BCAP 2010-RR10 2A7			4	1.A FM	1,120,446	89.7720	1,141,385	1,271,428	1,172,668		(4,964)			5.278	6.517	MON	5,593	58,780	10/28/2015	12/27/2034
05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2			4	4.A FM	8,271,320	85.1680	7,657,035	8,990,535	9,543,188		163,455			402.026	4.055	MON	30,148	324,435	08/25/2017	11/27/2036
05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2				4.A F										402.026		MON		272	08/25/2017	11/27/2036
05533T-AM-3	BCAP LLC TRUST BCAP_11-RR2 BCAP 2011-RR2 2A7			4	1.A FM	1,587,141	88.0320	1,996,104	2,267,467	1,797,985		(1,563)			4.781	11.011	MON	9,033	100,962	06/09/2016	11/26/2036
05533W-BF-0	BCAP LLC TRUST BCAP_11-RR3 BCAP 2011-RR3 5A4			4	1.A FM	3,957,748	68.9810	3,569,545	5,174,665	3,931,341		(26,407)			3.278	5.872	MON	14,133	162,967	01/27/2017	11/27/2037
05533X-AC-6	BCAP LLC TRUST BCAP_11-RR4 BCAP 2011-RR4 8A1			4	4.C FM	1,503,580	41.6840	777,890	1,866,142	954,595		(70,562)			5.250	5.322	MON	8,164	100,944	03/15/2019	02/26/2036
05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4			4	4.B FM	884,834	64.7480	641,042	990,065	762,158		(26,864)			5.500	4.677	MON	4,538	54,094	07/26/2016	10/26/2035
05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4			4	4.C FM	1,177,237	64.7480	854,723	1,320,087	1,052,733		(39,043)			5.500	4.004	MON	6,050	72,125	01/13/2021	10/26/2035
05535D-AM-6	BCF 1997-R2 B4 BCF 1997-R1 WAC				1.A FM	38,581	49.1500	59,258	120,566	39,747		1,165			2.097		MON		3,139	01/31/2023	03/25/2037
05535D-BF-0	BCF 1997-R2 B4 BCF 1997-R2 2B1				6. *	289	4.8750	289	5,922	289					3.454		MON		25	01/31/2023	12/25/2035
05535D-BL-7	BCF 1997-R2 B4 BCF 1997-R2 1B3				1.A FM	84	38.3130	17,085	44,593	84					3.502		MON		1,356	01/31/2023	12/25/2035
05535V-BB-9	BCAP 2011-RR6 11A8 BCAP 2011-RR6 11A8			4	2.C FM	1,969,584	85.7260	1,818,158	2,120,897	1,987,729		978			4.618	5.838	MON	8,163	88,321	05/27/2015	07/26/2035
05539B-CB-8	BCAP 2012-RR3 10A9 BCAP 2012-RR3 4A7			4	1.A FM	1,362,413	90.3000	1,339,054	1,482,899	1,453,428		3,738			4.765	5.057	MON	5,888	59,879	10/28/2015	11/26/2034
05539B-DE-1	BCAP 2012-RR3 10A9 BCAP 2012-RR3 7A7			4	1.A FM	1,153,683	96.1350	1,220,458	1,269,527	1,243,024		8,596			4.916	6.133	MON	5,200	54,216	10/28/2015	04/26/2035
05539D-BS-8	BCAP 2012-RR5 6A2 BCAP 2012-RR5 7A7			4	4.A FM	179,120	92.8800	184,990	199,172	210,986		11,609			6.240	4.451	MON	1,036	13,226	10/28/2015	10/26/2036
05539D-BZ-2	BCAP 2012-RR5 6A2 BCAP 2012-RR5 8A7			4	1.A FM	638,341	86.2100	632,489	733,658	682,397		(14,702)			5.698	5.843	MON	1,277	40,203	06/22/2017	07/26/2036
05540F-AQ-5	BCAP 2012-RR2 5A16 BCAP 2012-RR2 2A7			4	1.A FM	12,914,949	88.9960	13,041,674	14,654,302	13,139,787		224,838			3.916	7.916	MON	47,827	440,732	03/01/2023	12/26/2036
05541C-AL-2	BCAP LLC TRUST BCAP_12-RR7 BCAP 2012-RR7 2A4			4	1.D Z										5.020		MON		4,357	12/01/2023	07/26/2036
05541H-AP-2	BCAP 2012-RR10 2A2 BCAP 2012-RR10 6A6			4	3.A FM	1,376,461	93.2650	1,683,868	1,805,466	1,765,323		16,388			5.205	5.291	MON	7,831	78,818	11/18/2016	11/21/2035
05541H-BF-3	BCAP 2012-RR10 2A2 BCAP 2012-RR10 9A2			4	1.A FM	3,931,418	91.3440	3,856,245	4,221,657	4,220,582		29,656			5.566	5.807	MON	19,581	198,757	07/28/2015	10/26/2035
05541Y-BC-3	BCAP LLC TRUST BCAP_12-RR11 BCAP 2012-RR11 8A4			4	5. FM												MON		12,227	12/01/2023	01/26/2037
05541Y-BJ-8	BCAP LLC TRUST BCAP_12-RR11 BCAP 2012-RR11 11A2			4	1.A FM	2,289,144	92.7060	2,316,712	2,499,001	2,418,815		31,285			6.180	7.391	MON	12,869	129,879	10/28/2015	09/26/2036
05542J-AF-9	BCAP LLC TRUST BCAP_13-RR3 BCAP 2013-RR3 3A2			4	1.A FM	4,768,344	71.4340	4,228,977	5,920,150	4,452,825		(315,518)			3.900	6.829	MON	19,240	218,028	01/11/2017	05/26/2036
05543A-AF-7	BCAP LLC TRUST BCAP_14-RR1 BCAP 2014-RR1 2A2			4	3.B FM	2,262,606	88.0720	2,020,496	2,294,150	2,307,391		7,975			4.590	4.515	MON	8,776	92,844	08/29/2017	01/26/2036
05543D-AF-1	BCAP 2014-RR2 9A2 BCAP 2014-RR2 2A2			4	3.A FM	2,178,179	72.8570	1,947,775	2,673,419	2,097,683		(58,050)			5.500	5.442	MON	12,253	146,834	08/03/2022	02/26/2036
05543D-BQ-6	BCAP 2014-RR2 9A2 BCAP 2014-RR2 9A2			4	1.A FM	4,807,952	23.5780	4,434,973	18,809,473	4,679,076		(141,316)	4,383		1.098	6.050	MON	17,208	230,556	02/01/2023	07/26/2036
05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1				6. FM	647,039	90.1390	1,098,392	1,218,550	632,005		(15,034)			5.740	11.456	MON	1,166	29,823	06/26/2023	07/25/2037
05569G-AF-3	BNCMT 2007-1 M1 BNCMT 2007-1 M1				6. Z				17,710						5.710		MON			01/31/2023	03/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
059469-AB-2	BOAA 2006-7 A6 BOAA 2006-7 A2			4	1.A FM	209,565	88.8020	141,124	489,971	149,286		(11,110)			5.707	5.803	MON	2,330	7,599	04/07/2020	10/25/2036
05946X-JJ-3	BAFC 2004-B CB6 BAFC 2004-B 4A1			4	1.A FM	904,907	94.9140	884,308	931,693	944,009		4,043			5.404	4.674	MON	4,196	39,628	02/27/2015	11/20/2034
05946X-Q9-7	BAFC 2005-7 XB6 BAFC 2005-7 1A1			4	3.B FM	527,325	87.4660	851,868	973,941	987,180		(14,335)			5.850	6.718	MON	949	43,433	02/18/2016	11/25/2035
05946X-QS-5	BAFC 2005-A CB6 BAFC 2005-A 2A1			4	4.B FM	735,874	89.7620	690,846	769,644	761,859		4,637			4.255	5.068	MON	2,729	30,542	03/12/2014	03/20/2035
05946X-XW-8	BAFC 2005-E DB6 BAFC 2005-E 8A1			4	5.A FM	1,881,072	84.0200	2,719,146	3,236,323	2,728,816		47,467			6.488	6.599	MON	17,498	98,314	08/29/2016	06/20/2035
05946X-YT-4	BAFC 2005-F 1B6 BAFC 2005-F 1X				6. *	15,468	1.9730	162,749		15,468							MON		17,084	01/31/2023	09/20/2035
05948K-K5-7	BANC OF AMERICA ALTERNATIVE LO BOAA 2005-8 1CB3			4	1. FM										5.721		MON		15,548	12/01/2023	09/25/2035
05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3				1.A FM	628,962	83.5730	641,029	767,027	633,601		4,638			5.500	8.630	MON	3,516	35,155	01/31/2023	12/25/2035
05948X-TD-3	BANC OF AMERICA MORTGAGE SECUR BOAMS 2003-H 1A1			4	1.A FM	82,943	78.8790	66,481	84,283	84,530		(40)			2.621	2.537	MON	184	2,209	01/06/2015	09/25/2033
05949A-ZE-3	BANK OF AMERICA MORTGAGE SECUR BOAMS 2004-L 2A1			4	1.A FM	215,690	95.6700	212,082	221,681	219,188		2,169			5.033	6.098	MON	930	9,351	05/21/2015	01/25/2035
05949C-BZ-8	BOAMS 2005-F 2A2 BOAMS 2005-F 2A1			4	1.A FM	345,209	93.9790	349,548	371,942	360,740		1,745			5.217	6.300	MON	1,617	17,175	12/10/2014	07/25/2035
05949C-FW-1	BOAMS 2005-H 2A1 BOAMS 2005-H 2A1			4	1.A FM	1,307,115	91.3970	1,297,231	1,419,342	1,308,647		(189)			5.139	6.766	MON	6,079	62,600	03/29/2018	09/25/2035
05949C-GA-8	BOAMS 2005-H 2A1 BOAMS 2005-H 2A5			4	1.A FM	77,946	91.3970	76,679	83,897	79,042		(9)			5.139	6.185	MON	359	3,700	03/29/2016	09/25/2035
05949C-GD-2	BOAMS 2005-H 2A1 BOAMS 2005-H 4A1			4	1.A FM	12,960	99.5200	12,999	13,062	13,017		44			6.330	3.516	MON	69	667	09/08/2022	09/25/2035
05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-J 2A1			4	1.A FM	290,070	94.3020	294,758	312,570	301,756		3,149			5.222	6.689	MON	1,360	13,014	05/13/2020	11/25/2035
05949C-RS-7	BOAMS 2006-A B6 BOAMS 2006-A 2A1			4	1.A FM	308,475	90.3230	306,994	339,884	312,273		1,190			3.887	6.278	MON	1,101	13,161	09/23/2022	02/25/2036
05950L-AC-6	BOAMS 2006-3 1A3 BOAMS 2006-3 1A3				6. *		5.2800	6,125							7.200		MON		2,170	01/31/2023	10/25/2036
05950M-AH-3	BAFC 2006-G 3A2 BAFC 2006-G 3A2			4	1.A FM	1,747,506	99.2320	1,938,187	1,953,189	1,889,559		37,974			7.380	9.724	MON	12,344	84,346	04/07/2020	07/20/2036
05950P-AD-5	BAFC 2006-H 2A3 BAFC 2006-H 2A1			4	1.C FM	116,926	85.9110	117,278	136,511	131,916		598			4.653	5.195	MON	529	5,742	06/08/2015	09/20/2046
05950P-AF-0	BAFC 2006-H 2A3 BAFC 2006-H 2A3			4	3.A FM	1,120,035	85.9250	1,014,995	1,181,259	1,170,871		4,907			4.653	4.627	MON	4,580	49,687	06/26/2014	09/20/2046
05951F-AB-0	BAFC 2007-1 1B6 BAFC 2007-1 TA1B				1.A FM	514,280	89.8600	559,195	622,294	515,755		1,475			5.846	8.460	MON	3,031	13,069	07/14/2023	01/25/2037
05951F-AF-1	BAFC 2007-1 1B6 BAFC 2007-1 TA4				1.A FM	1,606,316	89.2720	1,649,620	1,847,849	1,607,903		1,587			6.590	7.221	MON	10,147	38,806	07/14/2023	01/25/2037
05951F-BC-7	BAFC 2007-1 1B6 BAFC 2007-1 1A2			4	1.A FM	280,831	85.5470	288,727	337,508	280,998		1,270			6.000	6.479	MON	1,688	20,251	04/07/2020	01/25/2037
05951F-BD-5	BAFC 2007-1 1B6 BAFC 2007-1 1A3			4	1.A FM	366,348	85.5470	376,647	440,282	366,565		1,656			6.000	6.479	MON	2,201	26,417	04/07/2020	01/25/2037
05951G-AC-6	BAFC 2007-2 TA2 BAFC 2007-2 TA2			4	1.A FM	2,357,025	88.6130	2,378,794	2,684,485	2,363,664		3,580			5.600	8.291	MON	2,505	20,093	12/22/2023	03/25/2037
05951G-AQ-5	BAFC 2007-2 TA2 BAFC 2007-2 1A2			4	5.B FM	930,607	75.8710	740,773	976,353	938,433		16,314			6.000	2.203	MON	4,882	52,586	04/07/2020	03/25/2037
05952D-AB-4	BAFC 2007-A M1 BAFC 2007-A 2A1			4	1.A FM	354,677	90.0800	359,304	398,870	363,748		966			5.792	6.121	MON	770	15,829	04/24/2019	02/20/2047
05952D-AD-0	BAFC 2007-A M1 BAFC 2007-A M1				6. Z		40.4190	9,259	22,908						5.907		MON		610	01/31/2023	02/20/2047
05952F-AG-8	BOAMS 2007-2 A7 BOAMS 2007-2 A7			4	1.A FM	1,898,951	73.6480	1,757,026	2,385,701	1,916,557		34,836	37,408		5.500	4.725	MON	10,934	130,477	04/21/2020	05/25/2037
05952F-AL-7	BOAMS 2007-2 A7 BOAMS 2007-2 A11			4	1.A FM	818,565	76.5510	826,421	1,079,567	870,940		21,348			6.150	5.330	MON	5,533	66,021	04/07/2020	05/25/2037
05954C-AA-6	BOAMS 2007-3 1A1 BOAMS 2007-3 1A1			4	3.A FM	873,019	79.9290	767,613	960,367	889,310		11,854			6.000	5.598	MON	4,802	61,781	05/13/2020	09/25/2037
05955C-AC-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A2			4	1.A FM	289,168	82.9300	277,234	334,299	312,955		(67)			4.205	5.479	MON	1,171	13,180	09/06/2016	05/20/2036
05955C-AD-9	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A4			4	1.A FM	19,372	82.9300	18,360	22,139	20,921		75			4.205	5.306	MON	78	873	03/07/2017	05/20/2036
05955G-AQ-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2			4	2.C FM	1,743,298	87.3520	1,727,014	1,977,068	1,807,886		(22,202)			5.057	4.910	MON	8,331	83,893	10/28/2015	11/26/2035
05955Y-AB-5	BAFC 2010-R3 2A3 BAFC 2010-R3 1A2			4	2.A FM	1,241,383	51.6880	974,325	1,885,019	1,056,968		(131,768)			5.722	4.871	MON	8,989	91,238	05/27/2015	12/26/2035
05955Y-AE-9	BAFC 2010-R3 2A3 BAFC 2010-R3 2A3			4	1.A FM	1,095,344	87.4210	1,033,819	1,182,579	1,126,620		6,586			3.949	5.708	MON	3,892	45,268	05/27/2015	05/26/2035
05956D-BC-7	BAFC 2010-R5 1A3 BAFC 2010-R5 4A6			4	1.A FM	911,609	84.4500	843,909	999,297	946,953		3,088			4.311	5.252	MON	3,590	39,872	10/28/2015	08/26/2036
05956E-AC-6	BANC OF AMERICA FUNDING CORP B BAFC 2010-R6 1A3			4	1.A FM	1,469,060	93.2650	1,539,451	1,650,629	1,567,823		11,724			5.500	6.582	MON	7,565	90,785	09/09/2016	02/26/2035
05956R-AD-5	BAFC 2010-R11A 1A4 BAFC 2010-R11A 1A4				1.A FM	1,655,310	89.2590	1,727,577	1,935,469	1,660,501		5,191			4.621	7.748	MON	7,454	52,750	07/14/2023	08/26/2035
05956Y-AD-0	BAFC 2012-R2 2A3 BAFC 2012-R2 1A4			4	1.A FM	1,567,494	89.8200	1,765,043	1,965,080	1,883,219		33,320			4.404	7.089	MON	7,212	78,583	10/28/2015	08/26/2046
05956Y-AK-4	BAFC 2012-R2 2A3 BAFC 2012-R2 2A3			4	4.A FM	12,412,518	87.5810	12,509,766	14,283,677	14,530,712		256,582			4.489	4.743	MON	53,435	570,371	10/28/2015	10/26/2036
05956Y-AR-9	BAFC 2012-R2 2A3 BAFC 2012-R2 3A4			4	2.B FM	1,873,732	84.2950	2,021,723	2,398,377	2,379,348		45,400			4.018	5.439	MON	8,030	82,648	10/28/2015	11/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2			4	1.A FM	3,077,907	71.3920	2,883,316	4,038,724	3,567,257		84,830			2.726	4.890	MON	917	112,869	03/09/2017	09/26/2036
05990R-AU-5	BAFC 2015-R4 6A3 BAFC 2015-R4 6A3			4	1.A FM	10,951,925	90.2200	10,520,965	11,661,414	11,038,376		54,694			3.524	4.846	MON	4,566	391,854	05/25/2022	08/27/2036
05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1				1.A FM	24,710	100.1770	25,259	25,214	25,214		504			5.932	8.116	MON	125	665	01/31/2023	09/26/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-DN-6	BAFC 2005-D B5 BAFC 2005-D A2				1.A FM	632,566	94.6670	721,481	762,128	637,073		4,506			4.772	11.428	MON	3,031	27,954	01/31/2023	05/25/2035
06606F-AK-7	BAMH 1997-2 A1O BAMH 1997-2 A1O				6. FE		0.1620	15,639							0.150		MON		11,740	01/31/2023	04/10/2028
07324F-AD-2	BAYV 2007-B 1A3 BAYV 2007-B 1A3				1.A FM	910,238	28.0550	1,318,017	4,698,000	930,765		20,527			7.719	14.889	MON	30,220	88,279	01/31/2023	08/28/2047
07324S-CN-0	BAYC 2005-3A A2 BAYC 2005-3A 1O				6. *	1						(1)			2.870		MON			01/31/2023	11/25/2035
073250-BG-6	BAYV 2004-B M1 BAYV 2004-B M1				5.A FM	7,861	3.0590	3,563	116,465	7,861					7.211		MON		7,399	01/31/2023	05/28/2039
07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11				1.A	362,148	92.6060	424,521	458,415	363,614		1,466			5.000	8.593	MON	382	21,011	01/31/2023	10/25/2051
07383U-HW-8	BSSP 2004-10 A BSSP 2004-10 A				6. FM		0.0010	94	9,317,847						7.500		MON		708	01/31/2023	12/22/2034
07384M-2D-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-8 14A1			4	1.A FM	11,487	86.8640	10,642	12,252	12,159		135			2.158	6.024	MON	37	454	12/09/2020	11/25/2034
07384M-G6-3	BSARM 2004-1 12A3 BSARM 2004-1 12A3				3.C FE	568,849	91.6720	613,867	669,631	570,693		1,194				9.002	MON	2,367		07/14/2023	04/25/2034
07384M-N3-2	BSARM 2004-2 22A BSARM 2004-2 22A			4	1.A FM	323,967	97.3270	325,507	334,447	336,918		2,883				6.233	MON	1,550	15,685	01/05/2017	05/25/2034
07384M-TZ-5	BSARM 2003-1 B3 BSARM 2003-1 B3				6. *				1,042						4.657		MON		6	01/31/2023	04/25/2033
07384Y-KS-4	BSABS 2003-AC4 BB BSABS 2003-AC4 BB				6. FE										6.750		MON		408	12/01/2023	09/25/2033
07384Y-PY-6	BSABS 2004-HE1 M2 BSABS 2004-HE1 M2			4	1.A FM	276,507	119.9850	329,984	275,021	292,876		12,089			7.420	13.139	MON	340	16,021	08/10/2022	02/25/2034
07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1				1.A FM	521,256	91.3790	780,848	854,518	411,053		(110,203)			5.190	36.359	MON	3,696	28,826	01/31/2023	02/25/2036
07386H-F7-1	BALTA 2006-2 23A1 BALTA 2006-2 23A1				1.A FM	1,394,232	79.5300	1,393,568	1,752,248	1,396,095		1,863			4.037	7.840	MON	5,895	29,255	07/14/2023	03/25/2036
07386H-FM-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-1 M			4	2.C FM	858,400	91.6600	843,764	920,536	899,759		1,199			4.868	5.241	MON	3,734	39,213	05/08/2014	02/25/2034
07386H-GW-5	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-2 M			4	1.A FM	736,348	91.2100	750,418	822,735	780,279		4,691			4.744	6.604	MON	3,253	35,616	10/15/2015	03/25/2034
07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1				1.A FM	528,187	85.9420	803,420	934,844	541,127		12,940			5.910	18.435	MON	921	20,328	01/31/2023	04/25/2036
07386H-QW-4	BALTA 2005-2 2A1 BALTA 2005-2 2A1			4	1.A FM	3,435,710	90.1520	3,498,283	3,880,427	3,416,142		(19,568)			4.920	7.594	MON	15,911	162,960	06/28/2018	04/25/2035
07386H-RF-0	BALTA 2005-2 2A1 BALTA 2005-2 2B1				1.A FM	21,008	22.5390	118,279	524,779	22,532		1,524			2.504	63.963	MON	1,095	5,707	07/25/2023	04/25/2035
07386H-RU-7	BALTA 2005-3 3A3 BALTA 2005-3 1A1			4	1.A FM	3,358,254	88.3410	3,499,095	3,960,892	3,537,228		(13,697)			3.905	6.732	MON	12,890	147,347	12/15/2016	04/25/2035
07386H-SA-0	BALTA 2005-3 3A3 BALTA 2005-3 3A3				1.A FM	2,140,219	91.4300	2,030,932	2,221,296	2,174,313		2,879			4.579	5.240	MON	8,475	93,377	09/29/2021	03/25/2035
07386H-SE-2	BALTA 2005-3 3A3 BALTA 2005-3 B1				1.A FM	107,204	56.6310	564,655	997,069	111,323		4,120			4.504	49.041	MON	3,742	18,224	07/25/2023	04/25/2035
07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1				1.A FM	614,646	75.9570	624,299	821,910	657,993		226,840	107,199		4.347	0.382	MON	2,977	29,130	01/31/2023	07/25/2035
07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1				1.A FM	505,514	43.4450	535,657	1,232,962	455,823		(49,691)			4.766	11.793	MON	4,897	108,732	01/31/2023	09/25/2035
07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 11A1			4	1.A FM	1,082,870	90.3500	1,062,176	1,175,619	1,125,867		5,318			6.010	5.417	MON	1,178	44,024	12/10/2014	10/25/2035
07386H-WT-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 12A1			4	1.A FM	71,841	97.1900	75,179	77,353	76,437		589			6.010	5.173	MON	77	2,982	08/30/2016	10/25/2035
07386H-XN-6	BALTA 2005-9 26A2 BALTA 2005-9 11A1			4	1.A FM	3,448,133	92.1830	2,519,889	2,733,577	2,334,992		(1,265,474)			5.990	8.552	MON	2,729	80,078	08/10/2022	11/25/2035
07386H-YW-5	BALTA 2005-10 23A1 BALTA 2005-10 11A1				5.C FE	1,352,895	95.0570	1,478,592	1,555,480	1,324,664		(37,064)	32,528		5.970	(0.613)	MON	1,548	37,805	07/14/2023	01/25/2036
07386H-ZE-4	BALTA 2005-10 23A1 BALTA 2005-10 22A1			4	1.A FM	603,031	91.9560	572,674	622,771	605,015		(1,470)			5.151	5.679	MON	2,673	27,717	08/24/2022	01/25/2036
07386H-ZG-9	BALTA 2005-10 23A1 BALTA 2005-10 23A1			4	1.A FM	9,342,350	90.0500	9,227,731	10,247,374	9,141,768		(200,582)			4.671	7.319	MON	39,891	428,206	11/18/2016	01/25/2036
07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A				1.A FM	333,669	92.9270	376,985	405,677	339,465		5,796			5.690	8.267	MON	385	10,123	01/31/2023	05/25/2037
07386R-AF-6	BSABS 2007-HE4 2A BSABS 2007-HE4 M1				6. *				948,251						5.920		MON		16,770	01/31/2023	05/25/2037
073870-AG-2	BALTA 2007-2 2A1 BALTA 2007-2 2A1			4	1.A FM	1,570,517	74.3880	1,538,856	2,068,677	1,557,583		(12,934)			3.884	5.917	MON	6,696	78,267	01/04/2017	04/25/2037
073871-BL-8	BALTA 2006-4 31A1 BALTA 2006-4 31A1			4	5.A FM	1,952,920	65.6940	1,500,525	2,284,117	1,729,090		(89,157)			4.459	4.075	MON	8,487	94,058	04/06/2020	07/25/2036
073871-BN-4	BALTA 2006-4 31A1 BALTA 2006-4 32A1			4	1.D FM	596,091	49.6880	430,942	867,293	478,331		(34,070)			4.237	3.978	MON	3,063	34,304	06/10/2015	07/25/2036
073875-AA-4	BALTA 2006-7 221A BALTA 2006-7 1A1			4	1.A FM	177,242	85.6980	195,051	227,603	181,747		1,294			5.810	7.823	MON	220	7,019	04/07/2020	12/25/2046
073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1			4	1.E FM	1,510,945	100.7190	1,529,730	1,518,805	1,510,459		(487)			6.000	6.085	MON	7,594	75,940	03/21/2023	09/25/2035
073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1				1.A FM	396,879	98.7960	404,228	409,153	409,153		12,275			6.205	5.047	MON	423	19,002	01/31/2023	09/25/2035
073879-6S-2	BSABS 2006-HE1 1M4 BSABS 2006-HE1 1M4				1.A FM	1,599,846	145.4060	2,944,639	2,025,122	1,852,266		252,420			6.490	21.720	MON	2,190	76,290	01/31/2023	12/25/2035
073879-CD-8	BSABS 2005-HE2 M4 BSABS 2004-HE5 M2			4	1.A FM	41,427	97.3050	42,364	43,537	43,444		323			7.345	8.918	MON	53	2,378	02/11/2014	07/25/2034
073879-PS-1	BSABS 2005-HE1 M2 BSABS 2005-HE1 M2			4	1.A FM	600,430	101.3480	611,644	603,511	601,255		669			6.715	5.859	MON	675	32,252	10/27/2022	01/25/2035
073879-RC-4	BSABS 2005-HE2 M4 BSABS 2005-HE2 M4				6. *				1,000		(13)	13			7.270	8,888.000	MON	1		07/25/2023	02/25/2035
073879-TW-8	BSABS 2005-HE4 M4 BSABS 2005-HE4 M4				1.A FM	185,023	89.2640	1,047,769	1,173,786	190,225		5,202			7.345	41.626	MON	1,437	16,090	07/25/2023	04/25/2035
073879-XF-0	BSABS 2005-AC3 2B4 BSABS 2005-AC3 1M1				1.A FM	74,936	47.6700	476,770	1,000,153	77,798		2,861			5.920	103.651	MON	987	4,734	07/25/2023	07/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
073879-XG-8	BSABS 2005-AC3 2B4 BSABS 2005-AC3 1M2 6.38747% 25				6. *				1,000						6.445		MON	1		07/25/2023	07/25/2035
073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A				1.A FM	487,463	93.8080	644,058	686,567	491,358		3,895			6.000	12.849	MON	3,433	26,951	01/31/2023	07/25/2035
07387A-AA-3	BSARM 2005-1 1A1 BSARM 2005-1 1A1			4	1.A FM	3,677,721	93.9840	3,756,261	3,996,719	3,752,521		(3,791)			4.900	7.983	MON	16,321	179,300	04/07/2020	03/25/2035
07387A-AW-5	BSARM 2005-3 2A1 BSARM 2005-3 2A1			4	1.A FM	907,174	90.4360	914,047	1,010,712	928,121		(10,532)			4.874	7.626	MON	4,105	46,242	04/07/2020	06/25/2035
07387A-BL-8	BSARM 2005-4 1A1 BSARM 2005-4 1A1			4	1.A FM	4,328,224	91.6340	4,289,688	4,681,314	4,232,239		(95,984)			5.190	7.855	MON	20,245	172,745	03/01/2023	08/25/2035
07387A-BP-9	BSARM 2005-4 1A1 BSARM 2005-4 2A3				1.A FM	675,190	96.8590	672,542	694,354	691,399		6,833			4.781	6.057	MON	2,766	30,498	11/05/2021	08/25/2035
07387A-BR-5	BSARM 2005-4 1A1 BSARM 2005-4 3A1			4	1.A FM	307,629	89.8810	302,393	336,438	307,150		313			5.030	7.393	MON	1,410		06/28/2023	08/25/2035
07387A-DX-0	BSARM 2005-7 1A2 BSARM 2005-7 1A2				6. *				1,000		(8)	8			7.791	7.791	MON	6		07/25/2023	08/25/2035
07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1			4	1.A FM	2,137,341	94.4630	2,048,915	2,169,009	2,142,917		1,410			7.680	5.797	MON	13,882	104,012	08/24/2022	10/25/2035
07387A-GZ-2	BSARM 2006-1 A4 BSARM 2006-1 A1			4	1.A FM	1,739,253	95.7520	1,711,089	1,786,992	1,754,556		2,558			7.300	6.051	MON	10,871	75,736	09/17/2019	02/25/2036
07387A-HC-2	BSARM 2006-1 A4 BSARM 2006-1 A4				1.A FM	247,997	75.4130	759,475	1,007,093	272,291		24,294			7.660	111.792	MON	6,429	27,377	01/31/2023	02/25/2036
07387R-AB-4	BALTA 2007-3 1A2 BALTA 2007-3 1A2				6. *				1						5.740		MON			01/31/2023	11/25/2046
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4				1.A FM	1,490,122	133.5780	3,791,273	2,838,256	1,813,672		323,549			6.415	46.738	MON	3,035	84,010	09/25/2023	12/25/2035
07387U-QE-9	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1A1			4	1.A FM	3,981,159	52.7730	3,983,471	7,548,360	3,974,106		(7,053)			6.250	6.127	MON	39,314		12/22/2023	02/25/2036
07387U-CG-4	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1M1				6. *		8.7810	16,280	185,399						6.145		MON			01/31/2023	02/25/2036
073881-AD-6	BSARM 2007-3 1A1 BSARM 2007-3 2A1			4	1.A FM	3,652,128	81.8010	3,259,730	3,984,947	3,654,660		25,214	32,601		3.730	5.288	MON	12,386	142,837	04/07/2020	05/25/2047
073882-AA-0	BALTA 2006-4 31A1 BSARM 2006-4 1A1			4	1.A FM	41,072	96.7120	47,059	48,659	38,023					5.793	9.896	MON	2,566		01/31/2023	10/25/2036
073882-AD-4	BALTA 2006-4 31A1 BSARM 2006-4 2A2				1.A FM	1,271,774	84.2520	1,274,596	1,512,831	1,288,714		10,531			4.419	6.820	MON	5,571	54,062	03/01/2023	10/25/2036
073888-AQ-2	BSABS 2006-SD3 2X1 BSABS 2006-SD3 23A1			4	1.A FM	1,533,973	90.3280	1,964,227	2,174,560	1,685,535		(38,416)			5.979	9.716	MON	10,834	76,703	08/29/2016	07/25/2036
073888-AR-0	BSABS 2006-SD3 2X1 BSABS 2006-SD3 2X1				6. FE		0.4690	23,521									MON		6,843	01/31/2023	07/25/2036
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2				1.A FM	656,190	572.1550	4,194,870	733,170	882,484		226,294			5.950	35.263	MON	727	29,052	04/25/2023	06/25/2036
07388D-AA-6	BSARM 2006-2 2A1 BSARM 2006-2 1A1			4	1.A FM	198,250	86.8550	215,911	248,586	200,984		6,054			3.989	9.692	MON	826	9,603	08/29/2016	07/25/2036
07388D-AS-7	BSARM 2006-2 2A1 BSARM 2006-2 3A2			4	1.A FM	752,135	88.0410	779,245	885,088	798,512		6,306			4.211	6.298	MON	3,106	34,971	09/09/2016	07/25/2036
07389K-AC-5	BSAAT 2007-1 1A1 BSAAT 2007-1 1X1				6. *		0.0010	1,117									MON			01/31/2023	09/25/2047
07389K-AF-8	BSAAT 2007-1 1A1 BSAAT 2007-1 2X1				6. *		0.0010	200							0.321		MON			01/31/2023	09/25/2047
07389P-AE-0	BSABS 2006-AQ1 1M1 BSABS 2006-AQ1 1M1				6. *				1,000		(10)	10			5.740	5.740	MON	1		07/25/2023	10/25/2036
073914-F6-5	SAMI 1998-2 A5 SAMI 1998-2 A5				1.A FM	4	1.3670		23		(3)				6.750		MON			01/31/2023	05/02/2030
07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A				1.A FM	526,704	99.8900	935,332	936,363	552,314		25,610			5.950	25.166	MON	929	31,897	01/31/2023	11/25/2036
07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G				1.A FM	1,738,221	84.1280	1,851,059	2,200,280	1,774,605		36,383			5.690	11.846	MON	2,087	59,586	01/31/2023	06/25/2047
07400N-AH-3	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1B1				1.A FM		4.6550	9,043	194,248	9,043	(46,285)	55,328			5.850		MON			01/31/2023	06/25/2047
07401A-AA-5	BSMF 2006-AR2 1A1 BSMF 2006-AR2 1A1			2	1.A FM	2,927,049	84.8860	2,900,565	3,417,019	3,108,908		10,392			5.870	4.637	MON	3,343	96,871	05/25/2022	09/25/2046
07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1			4	1.A FM	791,912	92.8920	817,506	880,064	794,413		1,274			7.774	8.497	MON	5,701	42,811	10/12/2022	12/25/2046
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR4 A1			4	1.A FM	330,792	93.4180	389,077	416,490	344,793		3,997			5.890	8.968	MON	409	14,637	04/08/2014	12/25/2036
07401L-AB-9	BSMF 2006-AR1 1A2 BSMF 2006-AR1 1A2				6. FE	169,390	113.7920	885,550	778,218	170,108		718			5.970	73.794	MON	774	10,984	11/27/2023	07/25/2036
07401M-AG-6	BSMF 2007-AR1 2A3 BSMF 2007-AR1 2A3			4	1.A FM	5,579,111	87.7700	5,622,147	6,405,543	5,890,704		126,604			5.870	8.532	MON	6,267	212,866	09/28/2017	02/25/2037
07401V-AB-7	BSMF 2007-AR3 21A1 BSMF 2007-AR3 1A2				6. FE	336,097	97.1170	1,718,964	1,769,988	352,058		15,961			5.650	147.133	MON	1,667	26,655	07/25/2023	03/25/2037
07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A				1.A FM	319,233	95.8700	402,695	420,043	321,786		2,554			5.910	18.113	MON	414	21,786	01/31/2023	08/25/2037
07402F-AB-1	BSSP 2007-R6 1A2 BSSP 2007-R6 1A2				6. *				1						2.693		MON			01/31/2023	01/26/2036
07402F-AC-9	BSSP 2007-R6 1A2 BSSP 2007-R6 2A1			4	3.A FM	654,505	75.5640	569,997	754,329	649,149		(5,357)			3.993	4.676	MON	2,510	27,762	01/11/2017	12/26/2046
07402P-AK-9	BSSP 2007-R8 5A2 BSSP 2007-R8 5A2				6. FM		0.2510	21,341	8,494,113						5.291		MON			01/31/2023	04/25/2037
07820Q-BQ-7	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 4A	C		4	1.A FM	143,886	99.9650	155,538	155,592	150,752		2,221			4.853	7.292	MON	629	6,645	08/29/2016	02/22/2035
10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3				1.A	287,521	93.6050	349,525	373,404	291,709		4,188			3.500	12.640	MON	1,089	10,891	01/31/2023	10/25/2044
10569E-AA-9	BRAVO 2021-NQM2 A1 BRAVO 2021-NQM2 A1				1.A FE	49,141	92.8350	53,671	57,813	53,237		4,096			0.970	12.936	MON	47	467	01/31/2023	03/25/2060
12464Y-AA-7	CBASS 2007-CB5 M9 CBASS 2007-CB5 A1			4	1.A FM	1,865,623	61.4390	1,684,599	2,741,886	1,745,293		(5,805)			5.530	6.567	MON	2,527	73,994	01/13/2015	04/25/2037
12464Y-AB-5	CBASS 2007-CB5 M9 CBASS 2007-CB5 A2			4	1.A FM	1,503,293	62.1100	1,386,612	2,232,527	1,404,861		(4,278)			5.640	6.748	MON	2,099	60,364	02/12/2014	04/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12465M-AA-2	CBASS 2006-CB9 M1 CBASS 2006-CB9 A1			4	1.A FM	1,264,820	44.1040	1,018,797	2,309,980	1,080,487		(14,719)			5.590	7.256	MON	2,152	49,411	10/06/2020	11/25/2036
12479D-AC-2	CBASS 2006-CB7 M2 CBASS 2006-CB7 A3			4	1.A FM	711,048	69.5340	735,411	1,057,620	717,627		(4,399)			5.690	8.131	MON	1,003	26,598	08/29/2016	10/25/2036
12489W-GD-0	CBASS 1999-CB1 1B1 CBASS 2002-CB6 M2V			4	1.A FM	1,285,083	91.4170	1,285,083	1,405,730	1,285,083		44,425	94,837		8.845	5.740	MON	2,072	34,455	08/29/2016	01/25/2033
12489W-NB-6	CBASS 1999-CB1 1B1 CBASS 2005-CB5 M3				1.A FM	443,834	95.6590	673,917	704,499	463,138		19,304			6.160	12.686	MON	723	16,190	01/31/2023	08/25/2035
1248MB-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1			2	1.A FM	8,405,562	29.3160	6,681,974	22,793,078	8,140,482		(371,074)	53,183		5.740	4.502	MON	21,805	275,714	06/17/2020	02/25/2037
1248MP-AH-7	CBASS 1999-CB1 1B1 CBASS 2007-MX1 M4				6. FE		0.0160	71		451,510					6.532		MON			01/31/2023	12/25/2036
12499A-QE-3	C-BASS Mortgage Loan Asset-Bac C-BASS Mortgage Loan Asset-Bac				6. *	349,600	430,000.0000	326,800	76	326,800	(22,800)						MON		(122,459)	01/31/2023	01/30/2053
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2				1.A FM	347,273	99.0480	440,982	445,222	358,614		11,341			7.270	12.004	MON	539	25,267	01/31/2023	07/25/2034
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A				1.A FE	32,190	95.8270	39,547	41,269	39,058		6,868			0.898	26.441	MON	6	15,067	01/31/2023	06/25/2036
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2				1.E FE	975,954	80.2710	1,269,545	1,581,570	969,872		(6,081)			2.000		MON			12/25/2023	02/25/2052
12543D-AA-6	CWHL 2006-11 B4 CWHL 2006-11 1A1			4	4.C FM	2,303,406	44.8850	1,668,164	3,716,508	1,967,478		(203,297)			6.000	3.157	MON	18,583	214,316	01/17/2019	06/25/2036
12543P-AP-8	CWHL 2006-21 A6 CWHL 2006-21 A14			4	4.C FM	509,233	48.2440	387,721	803,661	454,355		(33,131)			6.000	4.037	MON	4,018	45,884	04/21/2020	02/25/2037
12543R-AP-4	CWHL 2007-3 B5 CWHL 2007-3 A14				1.A FM	165,845	36.9510	175,090	473,842	157,519		(8,326)			5.870	17.782	MON	463	22,190	01/31/2023	04/25/2037
12543W-AF-5	CWHL 2006-18 B3 CWHL 2006-18 2A4				1.A FM	1,383,655	57.4890	1,357,180	2,360,779	1,350,991		(32,663)			6.000	7.504	MON	11,804	55,145	07/14/2023	12/25/2036
12543W-AJ-7	CWHL 2006-18 B3 CWHL 2006-18 2A7			4	1.A FM	1,436,889	57.4890	1,409,396	2,451,607	1,402,603		(34,286)			6.000	7.511	MON	12,258	57,266	07/14/2023	12/25/2036
12544A-AA-3	CWHL 2006-20 X CWHL 2006-20 1A1			4	2.A FM	1,091,396	50.8090	920,838	1,812,347	986,982		(72,240)			6.000	6.015	MON	9,062	111,880	06/01/2023	02/25/2037
12544A-BP-9	CWHL 2006-20 X CWHL 2006-20 X				6. FE		0.2440	12,333							0.093		MON		3,042	01/31/2023	02/25/2037
12544C-AG-6	CWHL 2007-2 A16 CWHL 2007-2 A7			4	2.B FM	882,274	47.9940	751,567	1,565,976	775,913		(71,175)			5.850	5.618	MON	7,634	86,286	08/10/2022	03/25/2037
12544C-AR-2	CWHL 2007-2 A16 CWHL 2007-2 A16				1.A FM	312,680	48.9810	321,582	656,541	300,329		(12,351)			6.000	7.747	MON	3,283	19,311	07/14/2023	03/25/2037
12544D-AL-3	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-14 A11			4	1.A FM	816,624	39.9340	727,511	1,821,787	484,678		(25,452)			5.870	27.548	MON	1,782	95,961	12/22/2016	09/25/2037
12544T-AD-6	CWHL 2007-7 M CWHL 2007-7 A4			4	1.A FM	1,582,277	50.0390	1,095,450	2,189,210	1,218,593		(74,127)			5.750	6.079	MON	10,490	125,844	03/31/2021	06/25/2037
12544T-AM-6	CWHL 2007-7 M CWHL 2007-7 A12			4	1.A FM	309,458	48.3410	211,110	436,713	233,690		(14,346)			5.500	6.168	MON	2,002	24,012	04/07/2020	06/25/2037
12544V-AB-5	CWHL 2007-5 B4 CWHL 2007-5 A2			4	1.C FM	788,122	51.1040	546,661	1,069,702	604,323		(37,847)			5.750	5.607	MON	5,126	65,993	04/07/2020	05/25/2037
12544X-AQ-8	CWHL 2007-9 B2 CWHL 2007-9 A6			4	4.A FM	1,324,395	48.8870	1,003,765	2,053,217	1,203,883		(77,865)			5.750	4.215	MON	9,838	117,951	05/15/2020	07/25/2037
12545A-AD-6	CWHL 2007-8 1A1 CWHL 2007-8 1A4			4	2.B FM	874,761	48.7830	767,966	1,574,239	807,916		(66,844)			6.000	5.562	MON	7,871	75,814	03/01/2023	01/25/2038
12545C-AU-4	CWHL 2007-10 A19 CWHL 2007-10 A19			4	1.A FM	2,483,282	50.5140	2,389,981	4,731,318	2,330,147		(153,135)			6.000	7.417	MON	23,657	232,579	03/06/2023	07/25/2037
12545C-AW-0	CWHL 2007-10 A19 CWHL 2007-10 A21			4	1.A FM	1,221,784	50.4090	875,482	1,736,756	888,202		(73,678)			6.000	6.523	MON	8,684	99,876	04/07/2020	07/25/2037
12566Q-AE-3	CMALT 2007-A1 B2 CMALT 2007-A1 1A5			4	1.A FM	402,707	89.9300	414,295	460,687	421,496		4,414			6.000	6.886	MON	2,303	27,510	09/15/2016	01/25/2037
12566Q-AG-8	CMALT 2007-A1 B2 CMALT 2007-A1 1A7			4	1.A FM	377,964	89.9300	388,840	432,382	395,599		4,143			6.000	6.886	MON	2,162	25,820	09/15/2016	01/25/2037
12566R-AD-3	CMALT 2006-A6 1A4 CMALT 2006-A6 1A4			4	3.C FM	1,282,512	92.4450	1,234,221	1,335,090	1,294,928		9,247			6.000	7.019	MON	6,675	79,771	02/28/2019	11/25/2036
12566W-AM-2	CMALT 2007-A5 1A12 CMALT 2007-A5 1A12				1.A FM	230,452	64.1710	221,964	345,894	230,209		(243)				7.786	N/A			07/14/2023	05/25/2037
12567A-AG-2	CMALT 2007-A3 1A10 CMALT 2007-A3 1A7			4	3.A FM	319,122	88.9410	312,332	351,166	325,262		4,104			5.750	6.711	MON	1,683	20,192	04/21/2020	03/25/2037
12567A-AK-3	CMALT 2007-A3 1A10 CMALT 2007-A3 1A10				6. *		0.0010	71									MON			01/31/2023	03/25/2037
12587P-AA-8	BSSP 2004-10 A BSSP 2007-R1 A1				1.A FM			242,725							7.970		MON			01/31/2023	02/27/2037
12592U-BA-9	CSMLT 2015-1 AIOS CSMLT 2015-1 AIOS				1.F FE	2,041	0.7780	158,679		2,041					0.232		MON		38,677	01/31/2023	05/25/2045
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2				1.A FM	1,072,167	27.8490	1,299,742	4,667,039	944,035		(128,132)			6.944	12.631	MON	27,006	192,253	12/01/2023	07/27/2036
12596M-AM-8	CSMC 2019-RPL1 SA CSMC 2019-RPL1 SA				6. *	291,109	94.1870	274,187	291,109	274,187	(16,922)				3.770		MON	915	13,211	01/31/2023	07/25/2058
12596X-AH-5	CSMC 2019-AFC1 AIOS CSMC 2019-AFC1 AIOS				6. *	9		9		9							MON		3,932	01/31/2023	07/25/2049
12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1				1.A FE	565,143	93.3700	606,521	649,589	585,591		20,449			1.506	9.716	MON	815	28,108	01/31/2023	04/27/2065
12627H-AY-6	CSAB 2006-2 P CSAB 2006-2 P				6. *				11								MON			01/31/2023	09/25/2036
12628K-AZ-5	CSAB 2006-3 X CSAB 2006-3 P				6. *				10								MON			01/31/2023	11/25/2036
12629E-CK-9	CSAB 2007-1 PP CSAB 2007-1 4A4				6. *				785						5.820		MON		1	01/31/2023	05/25/2037
126331-AG-2	CSFB 2005-FIX1 P CSFB 2002-HI23 CE				6. *				121,824								MON			01/31/2023	10/25/2032

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12633P-CL-6	CSFB 2005-FIX1 P CSFB 2004-FR1N A				1.A FM				39,152						5.000		MON			01/31/2023	11/27/2034
12633P-DA-9	HEATN 2005-1 B HEATN 2005-1 A				6. FM		0.0010	25	2,529,330						4.750		MON			01/31/2023	06/27/2035
12633P-DG-6	HEATN 2005-3 B HEATN 2005-3 A				6. FM		0.0010	45	4,464,182						5.250		MON			01/31/2023	09/27/2035
12633P-DV-3	HEATN 2005-6 B HEATN 2005-6 A				6. FM		0.0010	31	3,096,233						6.000		MON			01/31/2023	01/27/2036
12633P-DW-1	HEATN 2005-6 B HEATN 2005-6 B				6. *				30,608,684								MON			01/31/2023	01/27/2036
12633P-DX-9	ARMTN 2005-5 B ARMTN 2005-5 A				1.A FM	90			1,276,383		(90)				6.000		MON		6,471	02/03/2023	02/27/2036
126378-AN-8	CSMC 2007-1 PP CSMC 2007-1 1M1				6. *										6.532		MON		37,912	01/31/2023	02/25/2037
126378-AY-4	CSMC 2007-1 PP CSMC 2007-1 4A1				1.A FM	46,211	15.3760	78,951	513,460	47,777		1,566			6.500		MON		2,856	01/31/2023	02/25/2037
126378-CC-0	CSMC 2007-1 PP CSMC 2007-1 PP				6. *				17,853,257								MON			01/31/2023	02/25/2037
126379-AB-2	CSMC 2007-4 PP CSMC 2007-4 1A2				6. *		10.2470	7,405	72,270						5.870		MON		3,331	01/31/2023	06/25/2037
126379-BF-2	CSMC 2007-4 PP CSMC 2007-4 PP				6. *				21,818,506								MON			01/31/2023	06/25/2037
126380-BP-8	CSMC 2006-9 ARL CSMC 2006-9 4A3				6. FE		0.0010	42							0.500		MON			01/31/2023	11/25/2036
126380-BQ-6	CSMC 2006-9 ARL CSMC 2006-9 4A4				6. FE		0.0010	42							0.050		MON			01/31/2023	11/25/2036
12638D-AB-2	CSMC 2007-7 ARL CSMC 2007-7 1A2				6. *		9.0670	9,409	103,765						6.500		MON		4,530	01/31/2023	03/25/2038
12638D-AC-0	CSMC 2007-7 ARL CSMC 2007-7 1A3				6. *										0.021		MON		41	01/31/2023	03/25/2038
12638E-AJ-3	CSMC 2006-OF2 X CSMC 2006-OF2 X				6. *				2,929,566								MON			01/31/2023	05/25/2036
12638G-AJ-8	CSMC 2006-OF3 X CSMC 2006-OF3 X				6. *				12,457,905								MON			01/31/2023	10/25/2036
12638P-BV-0	CSMC 2007-3 PP CSMC 2007-3 4A6				1.A FM	36,396	79.4420	50,949	64,134	35,721		(675)			5.720	13.592	MON	61	3,163	01/31/2023	04/25/2037
12638P-CB-3	CSMC 2007-3 PP CSMC 2007-3 4A12				6. *	6,523	8.0230	17,816		6,523					6.750		MON		2,872	01/31/2023	04/25/2037
12639M-AT-2	CSMC 2010-15R 2B1 CSMC 2010-15R 2B1				6. Z		0.0020		16,968						0.010		MON			01/31/2023	05/26/2036
12639P-AB-4	CSMC 2007-6 ARL CSMC 2007-6 A2				1.A FM	37	2.4250	1,925	79,374	37					6.421		MON		1,123	02/27/2023	10/25/2037
126405-AM-1	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 AIOS				6. *	1,676,699	0.9920	1,835,386		1,655,938		(20,761)			0.300	25.564	MON	46,254	485,706	01/31/2023	01/25/2060
126405-AN-9	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 XS				6. *	2,112,150	3.9010	2,234,440		1,986,894		(125,256)			1.601	22.412	MON	76,414	708,303	01/31/2023	01/25/2060
126405-AQ-2	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 SA				6. *	219,905	92.4520	203,306		203,306	(16,599)						MON		7,756	01/31/2023	01/25/2060
12641T-CC-8	CSMC 2009-5R 2A3 CSMC 2009-5R 3A2			4	5.A FM	3,177,833	77.0300	3,319,832	4,309,807	3,149,813		(92,352)			3.896	2.352	MON	13,993	150,449	11/18/2016	06/25/2036
12642H-AR-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-9R 2A2			4	1.A FM	1,218,871	96.9450	1,298,506	1,339,430	1,308,933		18,116			7.220	7.394	MON	8,059	57,321	10/28/2015	03/26/2036
12642L-BS-0	CSMC 2009-13R 2A2 CSMC 2009-13R 2A2			4	1.A FM	1,012,129	62.5940	952,452	1,521,635	1,003,878		(32,487)	37,013		6.000	5.510	MON	7,608	91,349	08/10/2022	01/26/2037
12644W-AF-3	CSMC 2010-16 R1 CSMC 2010-16 FB				6. *				2,357,483								N/A			01/31/2023	06/25/2050
12645B-AC-5	CSMC 2010-17R 8B1 CSMC 2010-17R 1A2			4	1.B FM	1,979,769	95.7680	1,966,026	2,052,903	2,057,603		10,616			5.286	5.511	MON	9,044	90,694	03/03/2017	06/26/2036
12645B-EA-5	CSMC 2010-17R 8B1 CSMC 2010-17R 8B1				1.A FM	1,115	49.2710	175,786	356,771	1,115					0.010		MON	11		01/31/2023	02/26/2035
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2			4	1.A FM	3,058,850	84.3580	2,748,153	3,257,743	3,036,472		(22,378)			4.097	7.298	MON	11,123	114,048	03/30/2023	11/27/2035
12645L-BP-3	CSMC 2011-5R 4A2 CSMC 2011-5R 5A2			4	4.B FM	2,346,469	77.8090	2,094,070	2,691,279	2,433,947		(42,481)			4.306	4.229	MON	9,658	104,583	08/16/2017	02/27/2047
12645Q-AC-2	CSMC 2011-6R 1A2 CSMC 2011-6R 1A2			4	6. FM	2,252,036	82.7320	2,252,036	2,722,098	2,252,036		22,895	37,521		4.595	7.319	MON	10,423	115,251	02/09/2016	03/25/2036
12645V-AC-1	CSMC 2011-12R 2A2 CSMC 2011-12R 1A2			4	1.A FM	2,768,825	65.1440	2,462,922	3,780,720	2,797,662		85,351	95,571		2.855	5.455	MON	8,994	93,945	01/10/2014	10/27/2037
12645V-AY-3	CSMC 2011-12R 2A2 CSMC 2011-12R 2A2			4	1.A FM	2,678,579	86.2450	2,701,512	3,132,377	2,707,197		28,617			3.657	8.362	MON	9,547	85,470	03/30/2023	02/27/2037
12645Y-BA-8	CSMC 2011-16R 5A2 CSMC 2011-16R 5A2			4	1.A FM	1,575,855	89.5480	1,575,639	1,759,539	1,577,079		1,224			2.722	7.699	MON	3,991		12/22/2023	09/27/2035
12646D-AU-0	CSMC 2012-4R 2A2 CSMC 2012-4R 4A2			4	1.A										4.551		MON		13,269	12/01/2023	08/27/2037
12646J-AW-3	CSMC 2009-3R 28A2 CSMC 2012-7R 2A2				2.B FM	1,453,655	73.0860	1,207,874	1,652,670	1,417,974		(35,681)			4.863	4.894	MON	6,698	74,260	12/10/2020	06/26/2036
12646N-AL-8	CSMC 2009-3R 28A2 CSMC 2012-10R 2A2			4	1.A FM	576,334	65.0320	520,730	800,725	582,261		17,955	19,432		2.855	5.889	MON	1,905	19,897	11/01/2016	10/26/2037
12646U-AX-6	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X1				1.A FE	445	1.7340	24,706		445					0.500		MON		5,818	01/31/2023	03/25/2043
12646U-AY-4	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X2				1.A FE	3,435	1.4620	160,681		3,435					0.471		MON		46,373	01/31/2023	03/25/2043
12646W-AW-4	CSMC 2013-IVR2 AIOS CSMC 2013-IVR2 AIOS				1.F FE	1,966	0.7850	154,274		1,966							MON		37,073	01/31/2023	04/25/2043
12647C-AS-6	CSMC 2013-5R 2A2 CSMC 2013-5R 2A2				6. *				26						0.325		MON		469	01/31/2023	04/27/2037
12647J-BU-5	CSMC 2013-HYB1 AIOS CSMC 2013-HYB1 AIOS				1.F FE	13	0.5450	1,257		13					0.232		MON		354	01/31/2023	04/25/2043
12647M-BM-6	CSMC 2013-6 APP CSMC 2013-6 1X14				1.A FE	16	0.3290	51,470		16					0.227		MON		25,881	01/31/2023	07/25/2028

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12647M-DX-0	CSMC 2013-6 APP CSMC 2013-6 IOS1				1.F FE	1,827	0.3410	62,345		1,827							MON		31,434	01/31/2023	07/25/2028
12647P-AE-8	CSMC 2013-7 APP CSMC 2013-7 AX1				1.A FE	39	0.1230	48,151		39					0.044		MON		11,897	01/31/2023	08/25/2043
12648F-AV-1	CSMC 2014-SAF1 AX12 CSMC 2014-SAF1 AIOS				1.F FE	867	0.7500	65,045		867					0.232		MON		14,078	01/31/2023	03/25/2044
12648H-BG-9	CSMC 2014-IVR2 B3 CSMC 2014-IVR2 AIOS				1.F FE	2,418	0.7720	186,754		2,418					0.232		MON		45,486	01/31/2023	04/25/2044
12648J-DS-7	CSMC 2014-4R 16A4 CSMC 2014-4R 16A4				1.A FM	693,343	99.2200	709,215	714,787	1,009,757		316,414			5.670	50.499	MON	338	26,292	01/31/2023	02/27/2036
12648P-CN-5	CSMC 2014-6R 14C CSMC 2014-6R 9A1				1.A FM	240,714	95.0400	247,324	260,231	246,133		5,420			2.750	7.310	MON	596	12,665	01/31/2023	12/27/2035
12648T-AV-1	CSMC 2014-IVR3 B3 CSMC 2014-IVR3 AIOS				1.F FE	1,252	0.7830	98,039		1,252					0.232		MON		20,553	01/31/2023	07/25/2044
12649K-AR-8	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX5				1.A FE	292	1.7270	16,157		292					0.500		MON		3,409	01/31/2023	12/25/2044
12649K-AS-6	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX6				1.A FE	30	1.7270	5,122		30					0.500		MON		1,074	01/31/2023	12/25/2044
12649K-AZ-0	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AIOS				1.F FE	1,524	0.7610	116,020		1,524					0.232		MON		25,837	01/31/2023	12/25/2044
12649N-AA-9	CSMC 2015-1 AIOS CSMC 2015-1 AX5				1.A FE	1,109	1.1620	128,782		1,109					0.400		MON		35,618	01/31/2023	01/25/2045
12649N-AX-9	CSMC 2015-1 AIOS CSMC 2015-1 AIOS				1.F FE	2,428	0.7840	190,363		2,428					0.232		MON		44,356	01/31/2023	01/25/2045
12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC				6. *	778,180	37.2500	1,449,360		778,180						27.581	MON			01/31/2023	04/27/2030
12649R-AK-8	CSMC 2015-2 AX4 CSMC 2015-2 AX4				1.A FE	323	1.8140	37,466		323					0.500		MON		7,362	01/31/2023	02/25/2045
12649R-BA-9	CSMC 2015-2 AX4 CSMC 2015-2 AIOS				1.F FE	2,015	0.7870	158,607		2,015					0.232		MON		36,504	01/31/2023	02/25/2045
12649X-AA-7	CSMC 2015-3 AIOS CSMC 2015-3 AX3				1.A FE	377	0.7850	75,720		377					0.312		MON		74,611	01/31/2023	03/25/2045
12649X-BG-3	CSMC 2015-3 AIOS CSMC 2015-3 AIOS				1.F FE	1,155	0.7840	90,600		1,155					0.232		MON		17,808	01/31/2023	03/25/2045
12650U-AA-9	CSMLT 2015-3 APP CSMLT 2015-3 1AX2				1.A FE	919	0.7660	72,104		919					0.320		MON		21,045	01/31/2023	11/25/2045
12650U-AL-5	CSMLT 2015-3 APP CSMLT 2015-3 2AX2				1.A FE	364	0.0010	62		364							MON			01/31/2023	10/25/2030
12650U-BH-3	CSMLT 2015-3 APP CSMLT 2015-3 AIOS				1.F FE	2,523	0.7430	187,381		2,523					0.232		MON		46,239	01/31/2023	11/25/2045
12651R-AJ-6	CSMC 2017-FHA1 X CSMC 2017-FHA1 X				6. *				52,511,612								MON		6,233	01/31/2023	04/25/2047
12651Y-AA-0	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 A1				1.A FE	60,468	93.2070	64,782	69,504	60,377		(91)			4.000	6.658	MON	232	2,317	01/31/2023	08/01/2057
12651Y-AW-2	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 AIOS				6. *	14		14		14							MON		10,368	01/31/2023	08/01/2057
12653T-CB-5	CSMC 2018-J1 AIOS CSMC 2018-J1 AIOS				6. *	4			421,765,090		(4)				0.010		MON		34,238	01/31/2023	02/25/2048
12654P-AD-0	CSMC 2018-RPL9 SA CSMC 2018-RPL9 A2IO				1.A FE	211,838	0.4720	319,756	67,788,056	211,838					0.177		MON		108,076	01/31/2023	09/25/2057
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1				2.A Z	26,567,196	100.2780	26,475,467	26,402,183	26,529,295		(37,901)			7.205	9.038	MON	147,964	1,998,668	06/02/2023	07/25/2047
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2				2.A Z	9,711,294	16.3200	9,581,613	58,710,862	13,655,265		3,943,971				37.677	MON		188,565	11/02/2023	07/25/2047
12657X-AJ-7	CSMC 2021-JR1 R CSMC 2021-JR1 SA				6. *				441,022								MON		168,949	01/31/2023	09/27/2066
12657X-AP-3	CSMC 2021-JR1 R CSMC 2021-JR1 PT2				6. *	682,718	37.2950	771,576	2,068,842	682,718							MON		38,595	01/31/2023	07/26/2060
12658Q-AA-0	CSMCM 2021-RP11 CERT CSMCM 2021-RP11 CERT				6. *	316,379	75.6760	308,410	407,538	308,410	(7,969)				3.778		MON		36,509	01/31/2023	10/27/2061
12659A-AE-6	CSMC 2021-RP11 R CSMC 2021-RP11 AIOS				6. *	30		30		30					0.200		MON		482,875	01/31/2023	10/25/2061
12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A				1.A FE	388,820	91.9420	406,240	441,841	393,366		4,546			2.870	6.383	MON	1,057	10,567	01/31/2023	01/25/2067
12660K-AC-5	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 A1				6. *	49,521	96.3820	57,505	59,664	51,677		2,156			1.668	9.065	MON	83	829	01/31/2023	09/27/2060
12661N-AG-9	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B1				3.C FE	9,593,846	66.1510	11,037,233	16,684,950	9,699,312		105,466			4.265	8.665	MON	59,301	592,485	01/31/2023	03/25/2067
12661N-AH-7	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B2				4.C FE	8,602,926	55.4730	9,594,411	17,295,750	8,689,057		86,132			4.265	9.743	MON	61,472	553,248	01/31/2023	03/25/2067
12661N-AJ-3	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B3				6. *	2,649,255	27.5900	3,480,564	12,615,501	2,449,092		(200,164)			4.262	12.270	MON	44,806	448,261	01/31/2023	03/25/2067
12661N-AK-0	CSMC 2022-NQM3 XS CSMC 2022-NQM3 AIOS				6. *	24,035	0.0250	121,833		22,576		(1,459)			0.002	43.082	MON	864	9,031	01/31/2023	03/25/2067
12661N-AL-8	CSMC 2022-NQM3 XS CSMC 2022-NQM3 XS				6. *	1,030,529	0.3090	1,132,208		1,030,529						12.721	MON		418,520	01/31/2023	03/25/2067
12661X-BM-3	CSMC 2021-INV1 A5 CSMC 2021-INV1 AX4				1.A FE	98,775	2.0650	141,859		97,701		(1,074)			0.400	20.267	MON	2,290	22,904	01/31/2023	07/25/2056
12661X-BU-5	CSMC 2021-INV1 A5 CSMC 2021-INV1 AIOS				6. *	127,073	0.1980	201,512		126,561		(512)			0.040	24.963	MON	3,389	35,123	01/31/2023	07/25/2056
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1				1.A FE	169,642	85.1310	180,521	212,052	173,376		3,735			1.179	6.682	MON	208	20,612	01/31/2023	02/25/2066
12662G-AD-0	CSMC 2021-RPL4 AIOS CSMC 2021-RPL4 A2				6. *	80,300	94.8370	104,321	110,000	82,387		2,087			3.559	7.733	MON	326	3,263	01/31/2023	12/27/2060
12662J-AA-0	CSMCM 2022-RPL1 CERT CSMCM 2022-RPL1 CERT				6. *	276,898	80.1920	251,234	313,290	251,234	(25,664)				4.231		MON		35,674	01/31/2023	04/25/2061
12662T-AA-8	CSMC 2022-7R 1A1 CSMC 2022-7R 1A1				6. Z	6,569,239	99.4470	6,565,755	6,602,250	6,565,755	(11,091)	7,608			8.841	9.062	MON	6,486	178,578	11/10/2023	10/25/2066
12662T-AC-4	CSMC 2022-7R 1A1 CSMC 2022-7R 1A2				2.A Z	5,417,502	24.2410	10,506,248	43,340,013	6,348,321		930,819				18.646	N/A		(62,403)	01/31/2023	10/25/2066

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12664V-AL-7	CSMC 2022-NQM2 XS CSMC 2022-NQM2 XS				1.A Z												MON		28,177	12/01/2023	02/25/2067
12666C-AF-0	CWL 2006-23 B CWL 2006-23 M1				6. FM	2,638,685	73.2480	2,574,244	3,514,404	2,574,244	(142,709)	78,268			5.720	5.184	MON	3,350	65,597	05/25/2023	05/25/2037
12666U-AD-5	CWL 2006-15 A5A CWL 2006-15 A4			2	1.A FM	6,228,954	96.8410	6,247,100	6,450,875	6,427,723		198,769			4.347	6.762	MON	23,367	210,568	03/06/2023	10/25/2046
126670-JY-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB9 3A2A			4	3.C FM	577,232	91.5400	582,317	636,135	623,888		11,016			7.884	5.521	MON	4,179	24,092	05/17/2019	02/20/2036
126671-6K-7	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-5 M1			4	1.A FM	202,552	100.7010	213,707	212,219	212,720		2,660			6.325	5.692	MON	224	11,661	04/14/2015	08/25/2034
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-1 M2			4	1.A FM	278,453	100.9600	301,693	298,823	298,855		2,871			6.295	5.692	MON	314	13,865	08/29/2016	03/25/2034
126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2				1.A FM	547,481	79.2000	713,929	901,424	540,428		(7,054)			6.220	12.362	MON	934	34,343	05/25/2023	11/25/2035
126673-CS-9	CWL 2007-SEA1 1M5 CWL 2004-ECC2 M3			4	1.A FM	10,105	100.2160	11,623	11,598	11,588		155			6.520	4.325	MON	13	585	02/25/2014	11/25/2034
126673-DR-0	CWL 2004-7 MF1 CWL 2004-7 MF2			4	1.A FM	3,488,533	95.0140	3,332,478	3,507,337	3,480,449		(5,060)			4.169	4.219	MON	12,186	147,606	08/02/2022	10/25/2034
126673-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A				1.A FM	45,682	98.6220	63,454	64,341	46,716		1,034			5.756	28.816	MON	175	3,181	01/31/2023	02/15/2034
126673-L8-3	AMIT 2005-2 M9 AMIT 2005-2 M9				6. FM				3,000,000						8.245		MON			01/31/2023	07/25/2035
126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4				1.F FM	806,644	68.9930	1,135,768	1,646,212	906,121		99,477			6.370	10.143	MON	1,748	40,009	12/26/2023	08/25/2035
12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1				6. FM	677,860	87.8760	911,836	1,037,641	690,018		12,158			5.920	4.995	MON	1,024	9,987	12/26/2023	12/25/2036
12667F-4Q-5	CWALT 2005-7CB B4 CWALT 2005-7CB 2A5			4	1.A FM	995,620	75.3960	1,146,038	1,520,031	996,444		824			5.500	13.254	MON	1,393	67,295	01/31/2023	03/01/2038
12667F-4T-9	CWALT 2005-7CB B4 CWALT 2005-7CB 2A8				1.A FM	813,129	75.3960	928,885	1,232,014	811,816		(1,313)			5.500	13.075	MON	1,129	59,606	01/31/2023	03/01/2038
12667F-5F-8	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A4			4	2.A FM	3,434,041	86.7830	3,159,847	3,641,075	3,336,012		(30,035)			5.500	5.667	MON	16,688	200,248	01/16/2014	04/25/2035
12667F-5H-4	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A6			4	1.A FM	9,405	86.8100	8,431	9,712	8,750		(86)			5.500	6.030	MON	45	534	02/05/2015	04/25/2035
12667F-5H-4	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A6			4	1.E FM	544,124	86.8100	481,781	554,984	505,049		(5,236)			5.500	5.797	MON	2,544	30,521	05/02/2014	04/25/2035
12667F-5W-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J2 1A1			4	1.A FM	2,099,478	78.6640	1,976,045	2,512,014	2,021,748		(4,989)			5.500	8.565	MON	2,303	133,717	12/07/2015	04/25/2035
12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1				1.A FM	514,610	78.4560	1,261,698	1,608,156	541,164		26,554			5.756	30.173	MON	7,714	79,199	01/31/2023	04/25/2034
12667F-NW-1	CWALT 2004-17CB 1A1 CWALT 2004-17CB 1A1			4	1.A FM	2,841,524	92.7330	3,031,502	3,269,057	2,891,988		50,861			5.062	8.945	MON	13,720	145,708	11/07/2014	09/25/2034
12667F-SR-7	CWALT 2004-J8 M CWALT 2004-J8 M				6. FM	5	0.0820	40	48,814	5					5.500		MON			01/31/2023	09/25/2034
12667F-WV-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-27CB A2			4	1.A FM	1,572,427	86.9460	1,531,987	1,762,000	1,556,652		292			5.500	6.592	MON	8,076	96,396	04/07/2020	12/25/2034
12667F-X5-9	CWALT 2005-3CB 1A14 CWALT 2005-3CB 1A7			4	1.A FM	4,654,674	85.0890	4,378,833	5,146,181	4,637,966		(16,451)			5.500	6.350	MON	23,587	282,716	04/07/2020	03/25/2035
12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1			4	1.A FM	1,495,679	73.0500	1,502,270	2,056,494	1,466,866		(28,813)			6.130	9.600	MON	2,101	78,452	03/01/2023	10/25/2035
12667G-5G-4	CWALT 2005-40CB A1 CWALT 2005-40CB A1			4	1.A FM	5,392,020	67.2200	5,335,021	7,936,710	5,246,008		(146,011)			5.500	7.811	MON	36,377	327,387	03/06/2023	10/25/2035
12667G-5S-8	CWALT 2005-43 B4 CWALT 2005-43 1A1			4	1.A FM	2,720,910	80.4000	2,476,444	3,080,168	2,810,185		75,273			3.987	5.682	MON	10,234	113,880	04/07/2020	10/25/2035
12667G-7G-2	CWALT 2005-46CB A1 CWALT 2005-46CB A13				5.B FE	3,871	4.1240	28,377		3,871					4.800		MON		284	01/31/2023	10/25/2035
12667G-7H-0	CWALT 2005-46CB A1 CWALT 2005-46CB A14			4	1.A FM	721,674	72.6700	610,348	839,885	655,326		(18,015)			5.500	6.054	MON	3,849	46,135	04/07/2020	10/25/2035
12667G-AH-6	CWALT 2005-13CB A8 CWALT 2005-13CB A8			4	1.A FM	269,436	85.8210	252,368	294,064	262,822		(2,067)			5.500	6.344	MON	1,348	16,169	04/06/2020	05/25/2035
12667G-DA-8	CWALT 2005-J3 B3 CWALT 2005-J3 1A1			4	1.A FM	4,054,843	73.7530	3,973,899	5,388,137	4,050,900		6,204			5.500	7.981	MON	4,939	289,530	11/09/2022	05/25/2035
12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5				1.A FM	1,144,695	85.0770	1,217,345	1,430,869	1,156,245		11,550			5.500	10.386	MON	1,312	70,824	01/31/2023	05/25/2035
12667G-H8-9	CWALT 2005-J8 B3 CWALT 2005-J8 1A1			4	1.A FM	409,058	69.7180	405,038	580,965	364,156		(7,226)			5.500	12.107	MON	533	34,944	06/25/2015	07/25/2035
12667G-L8-4	CWALT 2005-27 2A3 CWALT 2005-27 1A2			4	1.A FM	1,396,147	93.0830	1,408,317	1,512,964	1,391,988		(4,159)			6.412	7.269	MON	8,084	55,194	03/01/2023	08/25/2035
12667G-MA-8	CWALT 2005-22T1 A5 CWALT 2005-22T1 A5			4	1.G FM	1,301,862	55.3740	1,180,146	2,131,233	1,301,862		(59,504)	39,780		5.500	4.683	MON	9,768	109,316	08/10/2022	06/25/2035
12667G-T8-6	CWALT 2005-J9 B1 CWALT 2005-J9 1A6			4	1.A FM	1,067,584	55.7820	981,753	1,759,981	1,067,584		(36,256)	15,768		5.500	5.846	MON	8,067	99,162	04/07/2020	08/25/2035
12667G-TS-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-26CB A6			4	1.A FM	480,891	73.1160	399,175	545,947	426,177		(11,794)			5.500	6.122	MON	2,502	29,977	05/06/2016	07/25/2035
12667G-VF-7	CWALT 2005-J6 B3 CWALT 2005-J6 1A5				1.A FM	162,174	79.8210	170,328	213,387	162,075		(99)			5.500	9.912	MON	196	10,571	01/31/2023	07/25/2035
12667G-X5-7	CWALT 2005-34CB B3 CWALT 2005-34CB 1A10			4	1.A FM	872,957	59.3570	839,134	1,413,696	705,875		(17,895)			5.500	16.371	MON	1,296	75,787	03/27/2020	09/25/2035
12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1			4	1.A FM	828,932	57.4620	952,637	1,657,864	817,027		(11,904)			5.750	16.150	MON	1,589	76,303	01/31/2023	08/25/2035
12667G-XK-4	CWALT 2005-30CB B3 CWALT 2005-30CB 1A1				1.A FM	1,705,184	66.1580	1,790,661	2,706,641	1,678,123		(27,061)			5.500	10.955	MON	2,481	135,554	01/31/2023	08/25/2035
12667G-YX-5	CWALT 2005-31 1A1 CWALT 2005-31 1A1			4	1.A FM	1,960,910	90.5270	2,169,599	2,396,638	2,066,239		(5,346)			6.030	9.386	MON	2,409	100,992	06/16/2020	08/25/2035
12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1				1.A FM	8,465,177	65.2560	16,247,129	24,897,578	9,638,445		1,173,269			5.700	12.266	MON	23,652	930,630	01/31/2023	05/25/2037
126683-AB-7	CWL 2006-S5 A2 CWL 2006-S5 A2				6. *		82.0000					222,851			5.681		MON		79,989	01/31/2023	06/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668A-5X-9	CWALT 2005-82 A1 CWALT 2005-82 A1			4	1.A FM	4,923,715	80.2600	4,877,808	6,077,494	4,955,016		31,301			6.010	8.734	MON	6,088	287,959	03/01/2023	02/25/2036
12668A-C4-5	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1				1.A FM	244,701	64.7990	262,088	404,464	239,351		(5,350)			5.500	11.214	MON	371	28,213	01/31/2023	11/25/2035
12668A-CG-8	CWALT 2005-51 4A1 CWALT 2005-51 1A1			4	1.A FM	1,956,792	95.2340	1,980,584	2,079,703	1,966,302		5,161			6.112	6.945	MON	4,237	98,383	08/10/2022	11/20/2035
12668A-CP-8	CWALT 2005-51 4A1 CWALT 2005-51 2A1			4	1.A FM	894,410	84.1210	1,000,952	1,189,897	963,996		221			6.072	8.924	MON	2,408	48,004	06/11/2018	11/20/2035
12668A-FM-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-48T1 A6			4	1.A FM	1,635,618	57.9900	1,265,608	2,182,466	1,365,328		(59,868)			5.500	5.809	MON	10,003	120,937	04/07/2020	11/25/2035
12668A-FW-0	CWALT 2005-52CB 1A10 CWALT 2005-52CB 1A1			4	1.A FM	771,380	64.3440	708,017	1,100,364	652,831		(14,986)			5.500	12.097	MON	1,009	58,466	04/17/2014	11/25/2035
12668A-GN-9	CWALT 2005-56 2A3 CWALT 2005-56 1A1			4	1.A FM	739,507	90.1700	751,363	833,273	740,959		1,315			6.930	7.077	MON	962	33,062	10/18/2022	11/25/2035
12668A-GT-6	CWALT 2005-56 2A3 CWALT 2005-56 2A2			4	4.C FM	492,303	82.5450	495,637	600,442	613,305		19,859			6.969	2.749	MON	3,487	23,604	10/14/2014	11/25/2035
12668A-HG-3	CWALT 2005-56 2A3 CWALT 2005-56 5A3				1.A FM	3,170	2.5600	569	22,227	569	(22,948)	20,347			6.250	5.183	MON	23	3,520	02/27/2023	11/25/2035
12668A-LV-5	CWALT 2005-56 2A3 CWALT 2005-56 2A3			4	1.A FM	3,319,899	80.7430	3,240,235	4,013,043	3,322,504		2,604			6.512	8.054	MON	21,777		12/22/2023	11/25/2035
12668A-NU-5	CWALT 2005-54CB 1A2 CWALT 2005-54CB 1A2				5.C FE		3.8080	380							4.850		MON		3	01/31/2023	11/25/2035
12668A-PB-5	CWALT 2005-54CB 1A2 CWALT 2005-54CB 1A9			4	1.A FM	1,381,098	76.1710	1,233,403	1,619,252	1,267,943		(22,546)			5.500	7.155	MON	7,422	88,715	04/07/2020	11/25/2035
12668A-QH-1	CWALT 2005-51 4A1 CWALT 2005-51 4A1			4	1.A FM	3,612,668	89.2510	4,008,454	4,491,195	3,691,117		2,366			6.112	8.962	MON	9,150	207,494	12/09/2020	11/20/2035
12668A-RH-0	CWALT 2005-59 B5 CWALT 2005-59 1A2C				1.A FM	5,556	70.6670	15,102	21,370	5,556					6.492		MON		660	01/31/2023	11/20/2035
12668A-TT-2	CWALT 2005-62 2X2 CWALT 2005-62 2A1			4	3.A FM	693,990	82.0400	610,495	744,142	699,618		(1,195)			6.012	3.714	MON	3,728	14,505	01/13/2021	12/25/2035
12668A-US-2	CWALT 2005-60T1 A3 CWALT 2005-60T1 A3				1.A FM	220,970	40.3550	222,930	552,425	211,357		(9,613)			5.500	14.982	MON	506	25,095	01/31/2023	12/25/2035
12668A-UV-5	CWALT 2005-60T1 A3 CWALT 2005-60T1 A6			4	1.A FM	257,922	46.0030	199,559	433,796	182,637		(10,209)			6.250	15.090	MON	452	20,940	06/05/2014	12/25/2035
12668A-V6-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-73CB 2A4			4	1.A FM	2,075,540	54.2290	1,567,284	2,890,103	1,609,695		(122,569)			5.750	5.823	MON	13,848	166,173	04/07/2020	01/25/2036
12668A-WK-7	CWALT 2005-58 A3 CWALT 2005-58 A3				6. *				2						6.922		MON			01/31/2023	12/20/2035
12668A-XB-6	CWALT 2005-63 B4 CWALT 2005-63 1A1			4	1.A FM	405,930	91.9140	452,157	491,936	445,123		5,068			4.632	7.911	MON	1,899	19,071	12/12/2016	12/25/2035
12668A-YA-7	CWALT 2005-62 2X2 CWALT 2005-62 1X3				6. FE												MON		7	01/31/2023	12/25/2035
12668A-ZX-6	CWALT 2005-64CB 1A4 CWALT 2005-64CB 1A12			4	1.A FM	1,404,237	83.4900	1,436,293	1,720,316	1,400,644		4,062			5.500	9.389	MON	1,577	93,491	06/20/2017	12/25/2035
12668B-BN-2	CWALT 2005-81 A1 CWALT 2005-81 A1			4	1.A FM	9,682,188	83.9900	9,886,894	11,771,528	9,655,420		(38,923)	86,255		6.030	8.408	MON	11,831	500,365	11/15/2021	02/25/2037
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5			4	1.A FM	1,942,977	81.3260	2,152,376	2,646,602	1,920,984		(15,294)			6.570	11.493	MON	2,897	127,660	01/31/2023	02/25/2036
12668B-FD-0	CWALT 2005-86CB A5 CWALT 2005-86CB A4			4	1.A FM	1,182,254	62.1120	970,254	1,562,104	973,238		(48,533)			5.500	6.534	MON	7,160	85,842	04/07/2020	02/25/2036
12668B-FE-8	CWALT 2005-86CB A5 CWALT 2005-86CB A5				5.C FE	243,307	62.1140	257,259	414,170	238,161		(5,146)			5.500	8.245	MON	1,898	9,491	07/14/2023	02/25/2036
12668B-GD-9	CWALT 2005-80CB 2A1 CWALT 2005-80CB 2A1			4	4.B FM	2,223,040	93.9200	2,208,952	2,351,962	2,239,951		16,911			6.000	7.011	MON	11,760	117,598	02/15/2023	02/25/2036
12668B-KF-9	CWALT 2006-J1 B5 CWALT 2006-J1 1A9			4	3.C FM	538,695	72.6080	449,303	618,810	493,209		(14,044)			5.500	5.132	MON	2,836	33,987	04/21/2020	02/25/2036
12668B-KH-5	CWALT 2006-J1 B5 CWALT 2006-J1 1A11			4	1.G FM	2,205,626	72.6080	2,049,645	2,822,907	2,152,258		(53,368)			5.500	6.020	MON	12,938	155,044	04/07/2020	02/25/2036
12668B-PM-9	CWALT 2006-4CB 2A4 CWALT 2006-4CB 1A1			4	4.C FM	80,288	51.3030	67,903	132,357	83,900		5,284			6.000	25.609	MON	662	7,936	08/10/2022	04/25/2036
12668B-PR-8	CWALT 2006-4CB 2A4 CWALT 2006-4CB 1A5			4	1.A FM	161,743	51.2850	136,837	266,815	145,560		(11,060)			6.000	6.189	MON	1,334	15,999	08/10/2022	04/25/2036
12668B-PS-6	CWALT 2006-4CB 2A4 CWALT 2006-4CB 1A6			4	1.A FM	1,398,620	51.3030	1,182,881	2,305,671	1,258,714		(95,609)			6.000	6.189	MON	11,528	138,249	08/10/2022	04/25/2036
12668B-QA-4	CWALT 2006-4CB 2A4 CWALT 2006-4CB 2A6			4	4.B FM	177,016	76.1250	138,725	182,232	166,114		(4,588)			5.500	3.756	MON	835	10,023	01/13/2021	04/25/2036
12668B-RX-3	CWALT 2006-6CB B1 CWALT 2006-6CB 1A2			4	1.A FM	1,181,861	75.4840	1,314,278	1,741,130	1,216,744		447			5.500	11.409	MON	1,596	92,431	01/08/2016	05/25/2036
12668B-TG-8	CWALT 2006-J2 B4 CWALT 2006-J2 A4			4	1.A FM	410,099	41.6030	373,722	898,310	265,513		(12,553)			6.000	25.092	MON	898	50,956	04/11/2014	04/25/2036
12668B-TK-9	CWALT 2006-J2 B4 CWALT 2006-J2 A7			4	1.A FM	1,191,279	52.1990	782,137	1,498,381	831,212		(54,593)			6.000	7.045	MON	7,492	89,283	02/25/2014	04/25/2036
12668B-UA-9	CWALT 2006-6CB B1 CWALT 2006-6CB 1A10			4	4.B FM	1,162,468	82.0280	957,079	1,166,766	1,145,738		(16,102)			5.500	3.605	MON	5,348	63,993	01/13/2021	05/25/2036
126694-2A-5	CWHL 2006-10 B5 CWHL 2006-10 1A4				1.A FM	517,993	36.5640	610,959	1,670,944	481,368		(36,625)			5.970	22.449	MON	1,662	69,165	01/31/2023	05/25/2036
126694-2C-1	CWHL 2006-10 B5 CWHL 2006-10 1A6			4	5.A FM	65,899	47.0530	42,908	91,190	55,829		4,090			6.000	29.434	MON	456	6,280	04/07/2020	05/25/2036
126694-2K-3	CWHL 2006-10 B5 CWHL 2006-10 1A13				1.A FM	164,032	35.3050	166,604	471,896	160,621		(3,411)			5.770	16.234	MON	454	13,718	07/14/2023	05/25/2036
126694-3H-9	CWHL 2006-8 B4 CWHL 2006-8 3A1				1.A FM	189,439	9.7580	187,195	1,918,368	110,774		(78,665)			6.000	20.169	MON	9,592	204,571	01/31/2023	05/25/2036
126694-BQ-0	CWHL 2005-HYB6 B2 CWHL 2005-HYB6 4A1B			4	1.A FM	182,931	101.3560	207,961	205,178	199,214		6,309			4.587	11.098	MON	784	8,364	08/16/2016	10/20/2035
126694-D2-1	CWHL 2006-HYB2 2A1B CWHL 2006-HYB2 2A1B			4	1.A FM	607,307	90.3190	663,792	734,945	616,946		5,760			4.286	9.942	MON	2,476	29,274	04/21/2020	04/20/2036
126694-EP-9	CWHL 2005-18 B3 CWHL 2005-18 A7				3.C FM	58,968	69.5920	58,625	84,240	60,439		1,471			19.525	13.361	MON	274	4,192	01/31/2023	10/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126694-G9-3	CWHL 2006-J2 B3 CWHL 2006-J2 1A1			4	1.A FM	804,770	61.5650	729,792	1,185,403	739,946		(42,606)			6.000	7.136	MON	5,927	71,124	08/10/2022	04/25/2036
126694-KV-9	CWHL 2005-24 B5 CWHL 2005-24 A29			4	3.C FM	239,079	55.1710	155,894	282,567	177,440		(10,799)			5.000	4.053	MON	1,177	14,059	11/14/2013	11/25/2035
126694-M7-0	CWHL 2006-0A5 1A2 CWHL 2006-0A5 1A2				4.C FM	3,065	1.9650	458	23,283	1,717		(1,347)			6.070		MON		2,177	04/25/2023	04/25/2046
126694-MH-8	CWHL 2005-HYB7 6A1 CWHL 2005-HYB7 6A1				1.A FM	2,381,533	82.0140	2,321,785	2,830,945	2,400,863		19,331			4.316	8.115	MON	10,477	48,568	07/14/2023	11/20/2035
126694-N5-3	CWHL 2006-0A5 1A2 CWHL 2006-0A5 3A2				1.A FM	37,839	82.0120	119,355	145,534	35,137		(2,702)			6.070	48.985	MON	147	5,241	01/31/2023	04/25/2046
126694-NV-6	CWHL 2005-27 B5 CWHL 2005-27 2A1			4	1.A FM	1,121,952	44.1650	1,010,509	2,288,016	1,010,859		(88,940)			5.500	6.291	MON	10,487	90,879	08/10/2022	12/25/2035
126694-TQ-1	CWHL 2005-30 B5 CWHL 2005-30 A1				1.A FM	404,115	57.0020	465,363	816,393	390,182		(13,933)			6.120	17.853	MON	832	43,250	01/31/2023	01/25/2036
126694-TU-2	CWHL 2005-30 B5 CWHL 2005-30 A5			4	1.A FM	421,321	64.5990	291,617	451,428	312,643		(17,044)			5.500	5.660	MON	2,069	24,829	04/30/2014	01/25/2036
126694-V9-6	CWALT 2006-0A2 X2 CWALT 2006-0A2 X2				6. FE		0.1100	16,662									MON		1,322	01/31/2023	05/20/2046
126694-VM-7	CWHL 2005-HY10 3A1A CWHL 2005-HY10 3A1A			4	1.A FM	343,075	89.5480	357,164	398,850	386,574		7,450			4.574	6.415	MON	1,509	15,618	10/30/2014	02/20/2036
126694-WE-4	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 1A1				1.A FM	2,584,284	90.3770	2,757,647	3,051,266	2,640,975		31,294			4.565	8.599	MON	10,860	85,421	03/01/2023	03/20/2036
126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1			4	1.A FM	193,243	87.2340	205,577	235,662	195,621		2,378			4.353	10.205	MON	815	7,455	01/31/2023	03/20/2036
126694-X7-8	CWHL 2006-9 B5 CWHL 2006-9 A14				4.C FM	514,288	47.2990	324,003	685,003	386,992		(34,269)			5.500	2.769	MON	3,140	39,305	01/13/2021	05/25/2036
126694-XP-8	CWHL 2006-J1 B5 CWHL 2006-J1 1A1			4	1.A FM	612,576	51.4920	433,987	842,819	447,120		(36,772)			5.750	6.361	MON	4,039	47,899	04/07/2020	02/25/2036
12669D-2Y-3	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-HYB2 1A1			4	1.A FM	86,602	86.1630	74,586	86,564	86,690		(29)			3.454	3.408	MON	249	2,950	10/28/2014	07/19/2033
12669D-6A-1	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-J3 1A3			4	1.A FM	38,329	92.8460	35,946	38,716	38,428		11			4.000	4.374	MON	129	1,549	03/17/2015	05/25/2033
12669D-BV-9	CWHL 2002-19 M CWHL 2002-19 M				1.A FM	23,446	23.7250	114,104	480,936	2,642		(20,803)			6.250	(193.159)	MON	2,505	4,970	01/31/2023	11/25/2032
12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M				1.A FM	68,849	90.8250	89,331	98,356	69,899		1,050			4.580	14.479	MON	375	3,598	01/31/2023	05/19/2033
12669F-2G-7	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-20 1A1			4	1.A FM	4,797,419	93.5310	5,082,564	5,434,082	4,897,279		52,468			6.270	11.246	MON	5,679	314,014	06/12/2014	10/25/2034
12669F-D5-9	CWHL 2004-10 M CWHL 2004-10 M				1.A FM	132,652	78.8750	298,940	379,005	138,516		5,864			5.000	33.814	MON	1,579	15,792	01/31/2023	07/25/2034
12669F-D6-7	CWHL 2004-10 M CWHL 2004-10 B1				6. *		1.0000								5.000		MON			01/31/2023	07/25/2034
12669F-M6-7	CWHL 2004-12 4A1 CWHL 2004-12 7A1			4	1.A FM	2,184,195	94.0050	2,244,666	2,387,819	2,196,785		12,590			5.441	8.642	MON	10,826	96,327	02/15/2023	08/25/2034
12669F-N2-5	CWHL 2004-12 4A1 CWHL 2004-12 9A1			4	1.A FM	5,921,687	94.1790	6,006,976	6,378,286	5,953,710		32,022			5.184	7.129	MON	27,640	230,293	03/01/2023	08/25/2034
12669F-P2-3	CWHL 2004-12 4A1 CWHL 2004-12 1M				6. FM	1,602	31.2050	39,997	128,177	1,602					12.517		MON		3,398	01/31/2023	08/25/2034
12669F-QD-8	CWHL 2004-3 M CWHL 2004-3 M				1.A FM	243,053	80.3200	330,879	411,954	256,963		13,910			5.750	20.662	MON	1,974	19,740	01/31/2023	04/25/2034
12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1				6. *	1	0.0160	1	6,821	1					5.250		MON		1,686	01/31/2023	06/25/2034
12669F-W8-2	CWHL 2004-16 1A1 CWHL 2004-16 1A1			4	1.A FM	647,409	89.9960	626,614	696,272	648,784		9			6.270	9.354	MON	727	40,870	06/11/2021	09/25/2034
12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A			4	3.B FM	168,884	81.4350	175,578	215,606	214,758		3,836			4.776	4.613	MON	858	8,072	12/07/2015	11/25/2034
12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A			4	3.C FM	42,808	81.4350	44,164	54,233	54,370		962			4.776	4.451	MON	216	2,030	12/03/2014	11/25/2034
12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A			4	4.A FM	141,251	81.4350	142,798	175,353	178,823		3,082			4.776	4.029	MON	698	6,565	02/25/2015	11/25/2034
12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A			4	4.B FM	85,326	81.4350	84,020	103,175	107,564		1,789			4.776	3.492	MON	411	3,863	11/12/2014	11/25/2034
12669G-BA-8	CWHL 2004-HYB6 A2 CWHL 2004-HYB6 A2			4	1.A FM	229,453	95.2310	249,015	261,485	237,273		1,776			5.279	8.458	MON	1,150	11,518	03/31/2020	11/20/2034
12669G-CX-7	CWHL 2004-24 M CWHL 2004-24 M				1.A FM	3,838	11.5800	94,808	818,759	3,838					5.500		MON		3,791	01/31/2023	12/25/2034
12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M				1.A FM	114,654	78.0520	357,961	458,618	137,723		23,069			5.500	47.135	MON	2,102	26,196	01/31/2023	12/25/2034
12669G-JB-8	CWHL 2004-29 3A1 CWHL 2004-29 2A1			4	1.A FM	569,432	94.6600	605,762	639,934	607,449		2,324			6.130	7.765	MON	654	37,360	05/08/2019	02/25/2035
12669G-KC-4	CWHL 2004-25 1A5 CWHL 2004-25 1A5			4	1.A FM	2,365,103	91.6350	2,479,368	2,705,709	2,434,322		47,736			6.170	8.473	MON	2,782	130,351	08/29/2016	02/25/2035
12669G-LL-3	CWHL 2005-HYB1 1B3 CWHL 2005-HYB1 2A1			4	1.A FM	406,371	95.8020	516,857	539,507	504,634		39,643			6.150	17.648	MON	553	28,258	12/11/2013	03/25/2035
12669G-PT-2	CWHL 2005-2 B3 CWHL 2005-2 2A3			4	1.A FM	1,521,984	93.5450	1,496,456	1,599,713	1,554,977		4,758			6.150	6.497	MON	1,640	74,683	01/13/2021	03/25/2035
12669G-RQ-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A1			4	1.A FM	2,396,912	82.5750	2,369,390	2,869,379	2,310,007		81,781			6.050	10.196	MON	2,893	112,232	05/12/2015	03/25/2035
12669G-SN-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A3			4	1.A FM	2,424,584	82.7560	2,401,004	2,901,293	2,331,302		87,065			6.110	10.259	MON	2,954	102,781	12/11/2013	03/25/2035
12669G-SN-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A3			4	1.A F										6.110		MON		(129)	12/11/2013	03/25/2035
12669G-TS-0	CWHL 2005-3 1A2 CWHL 2005-3 1A4			4	1.A FM	930,807	82.9930	922,001	1,110,937	931,203		2,138			6.190	9.716	MON	1,146	50,080	01/13/2021	04/25/2035
12669G-YN-5	CWHL 2005-10 A3 CWHL 2005-10 A3			4	1.A FM	906,045	84.1720	892,051	1,059,792	902,406		3,639			5.500	7.570	MON	4,857	51,050	02/22/2023	05/25/2035
12669L-AF-7	CWL 2007-6 M1 CWL 2007-6 M1				1.A FM				146,970		(11,727)	11,727			5.890		MON			01/31/2023	09/25/2037
12669U-CB-4	COUNTRYWIDE HOME LOAN MORTGAGE CWHL 2004-R2 1AF1			4	1.A FM	237,619	90.0340	244,533	271,600	253,693		2,492			5.877	7.388	MON	1,330	9,654	10/23/2020	11/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12669Y-AC-6	CWHL 2006-J4 A8 CWHL 2006-J4 A3				1.A FM	195,050	41.3810	198,678	480,124	188,565		(6,485)			6.250	9.106	MON	2,501	8,067	07/14/2023	09/25/2036
12669Y-AE-2	CWHL 2006-J4 A8 CWHL 2006-J4 A5				1.A FM	959,906	41.3810	965,870	2,334,118	927,729		(32,177)			6.250	8.842	MON	12,157	39,219	07/14/2023	09/25/2036
12669Y-AH-5	CWHL 2006-J4 A8 CWHL 2006-J4 A8				1.A FM	803,934	42.9960	801,524	1,864,194	776,836		(27,097)			6.500	8.664	MON	10,098	32,576	07/14/2023	09/25/2036
12669Y-AW-2	CWHL 2006-J4 A8 CWHL 2006-J4 A11				1.A FM	404,630	41.3810	407,767	985,409	391,081		(13,550)			6.250	8.875	MON	5,132	16,557	07/14/2023	09/25/2036
12670F-AF-7	CWL 2007-8 BF CWL 2007-9 M1				1.A FM	552,300	75.2960	2,672,184	3,548,917	629,943		77,643			5.730	19.323	MON	3,389	191,812	01/31/2023	06/25/2047
144531-AE-0	CARR 2004-NC1 M1 CARR 2004-NC1 M1			4	1.A FM	344,547	100.2830	389,321	388,222	380,282		3,254			6.370	6.349	MON	412	17,457	11/05/2013	05/25/2034
14727Q-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C			4	1.F FE	9,127,674	96.8440	9,467,078	9,775,626	9,691,913		134,507			4.000	6.225	MON	6,517	350,434	12/26/2023	10/25/2068
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A				5.A FE	358,447	76.0930	545,504	716,894	309,289		(49,158)			5.970	16.204	MON	713	49,927	01/31/2023	06/25/2038
152314-KA-7	CXHE 2004-B M6 CXHE 2004-B M6				6. FM	339,760	57.4220	534,511	930,849	335,497		(4,263)			7.345	15.300	MON	1,140	41,690	01/31/2023	03/25/2034
161546-DC-7	CFAB 2002-3 2M1 CFAB 2002-3 2M1			4	1.A FM	584,159	100.1030	600,468	599,847	583,308		(544)			6.325	7.825	MON	632	35,993	12/14/2022	08/25/2032
161546-DM-5	CHASE FUNDING MORTGAGE LOAN AS CFAB 2002-4 1M1			4	1.A FM	213,137	132.4030	289,920	218,968	237,567		(6,068)			5.101	12.287	MON	931	29,319	08/29/2016	02/25/2032
161546-EQ-5	CFAB 2003-2 1A5 CFAB 2003-2 1A5			4	1.A FM	61,792	98.9280	59,546	60,191	61,576		(24)			5.166	4.011	MON	259	3,119	08/10/2022	01/25/2033
161546-JH-0	CFAB 2004-2 1A5 CFAB 2004-2 1A5			4	1.A FM	516,694	98.8290	513,100	519,179	516,672		26			6.200	5.113	MON	2,682	27,844	09/08/2022	02/26/2035
161546-JH-0	CFAB 2004-2 1A5 CFAB 2004-2 1A5			4	1.A F										6.200		MON		(2,615)	09/08/2022	02/26/2035
16162W-LC-1	CHASE 2005-S1 2A3 CHASE 2005-S1 2A3				6. *		0.0200	5							6.750		MON		279	01/31/2023	05/25/2035
16162X-AC-1	CHASE 2006-S3 1A3 CHASE 2006-S3 1A3				1.A FM	14,113	42.4990	70,137	165,030	13,999		(114)			6.000	76.092	MON	825	5,498	07/25/2023	11/25/2036
161630-BL-1	CHASE 2007-A1 13M2 CHASE 2007-A1 11A5			4	1.A FM	2,522,491	91.9660	2,754,220	2,994,837	2,524,295		14,032			4.114	8.377	MON	10,267	118,285	04/07/2020	03/25/2037
161630-CF-3	CHASE 2007-A1 13M2 CHASE 2007-A1 13A1				1.A FM	59,504	90.4520	54,094	59,805	59,824		(40)			3.847	3.735	MON	192	2,246	06/11/2021	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2 CHASE 2007-A1 13M2			4	1.A FM	2,210,521	90.4520	2,386,090	2,637,972	2,212,838		13,404			3.847	8.302	MON	8,456	99,052	04/07/2020	03/25/2037
161631-AZ-9	CHASE 2007-S5 2A1 CHASE 2007-S5 2A1				1.A FM	130,779	5.8560	127,633	2,179,642	129,662		(1,116)			5.500	15.677	MON	9,990	52	01/31/2023	07/25/2037
16163C-AN-2	CHASE 2006-A1 4A1 CHASE 2006-A1 4A1			4	1.A FM	310,714	86.0840	315,727	366,767	316,190		584			4.371	8.542	MON	1,336		06/28/2023	09/25/2036
16163H-AH-4	CHASE 2007-S3 1A8 CHASE 2007-S3 1A8			4	1.C FM	356,509	42.2080	287,221	680,490	323,285		(21,846)			5.750	6.398	MON	3,261	38,843	08/10/2022	05/25/2037
16165L-AF-7	CFLX 2006-1 A4 CFLX 2006-1 A4			4	3.C FM	17,333,556	81.0070	14,240,188	17,578,920	17,648,648		105,947			6.300	3.029	MON	92,289	723,010	02/06/2017	06/25/2036
16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3				5.A FM	801,532	86.4380	816,203	944,267	924,980		442,182	211,239		6.000	2.553	MON	4,721	47,213	01/31/2023	02/25/2035
16165T-AY-9	CFLX 2005-2 B3 CFLX 2005-2 1A2			4	4.B FM	3,192,548	69.4230	2,383,820	3,433,737	2,716,184		(152,321)			6.500	3.812	MON	18,599	221,523	11/17/2017	06/25/2035
16165T-AZ-6	CFLX 2005-2 B3 CFLX 2005-2 2A1			4	5.A FM	930,648	65.9790	902,522	1,367,903	890,394		(53,159)	12,249		6.000	5.155	MON	6,840	81,976	08/10/2022	06/25/2035
16165Y-AC-6	CFLX 2007-M1 2F4 CFLX 2007-M1 1A3			4	1.F FM	459,822	89.9650	494,778	549,966	462,078		3,462			6.150	7.891	MON	564	20,764	03/31/2014	08/25/2037
16165Y-AT-9	CFLX 2007-M1 2F4 CFLX 2007-M1 2F4			4	1.A FM	1,820,812	78.2880	1,531,126	1,955,760	1,680,869		48,319			4.204	5.790	MON	6,852	69,204	04/21/2020	08/25/2037
16678R-CC-9	CCMFC 2004-4A A1 CCMFC 2004-4A A1				1.A FM	3,686	94.4280	4,641	4,915	3,686					5.700		MON		194	01/31/2023	10/25/2035
16678R-CL-9	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004-BA A1			4	1.A FM	605,816	96.5000	651,201	674,821	631,710		(335)			5.790	9.538	MON	651	43,890	08/29/2016	10/25/2035
16678R-CV-7	CCMFC 2005-1A N10 CCMFC 2005-1A B1				1.A FM	66,281	75.1000	140,218	186,707	69,006		2,725			5.840	25.195	MON	182	1,656	01/31/2023	01/25/2036
16678R-DM-6	CCMFC 2005-2A N10 CCMFC 2005-2A B1				1.A FM	193,287	60.3910	376,538	623,505	211,648		18,362			5.840	21.943	MON	607	22,210	01/31/2023	05/25/2036
16678R-DV-6	CCMFC 2005-3A B1 CCMFC 2005-3A B1				1.A FM	151,210	72.3440	478,214	661,028	169,714		18,504			5.850	30.963	MON	645	26,494	01/31/2023	07/25/2036
16678R-ED-5	CCMFC 2005-BA B1 CCMFC 2005-BA B1				1.A FM	290,616	85.9190	361,876	421,183	285,500		(5,116)			5.870	21.031	MON	412	7,522	01/31/2023	06/25/2036
16678R-FC-6	CCMFC 2006-1A A2 CCMFC 2006-1A A2			4	3.B FM	1,911,006	75.3250	1,885,700	2,503,423	1,973,776		62,770			5.670	3.932	MON	2,366	11,891	12/22/2023	12/25/2046
16678R-FD-4	CCMFC 2006-1A A2 CCMFC 2006-1A B1				6. *										5.810		MON		16,694	01/31/2023	12/25/2046
16678R-FF-9	CCMFC 2006-1A A2 CCMFC 2006-1A B3				6. *										3.749		MON		1,569	01/31/2023	12/25/2046
16678R-FL-6	CCMFC 2004-1A I0 CCMFC 2004-1A I0				1.B FE	756	2.3010	111,349		756					1.135		MON		37,674	01/31/2023	01/25/2035
16678R-FM-4	CCMFC 2004-2A I0 CCMFC 2004-2A I0				6. *	752	2.2170	166,829		752					1.163		MON		59,754	01/31/2023	05/25/2035
16678R-FW-2	CCMFC 2005-1A N10 CCMFC 2005-1A N10				4.A FE	47	0.3680	17,194		47					0.194		MON		5,244	01/31/2023	01/25/2036
16678R-FX-0	CCMFC 2005-2A N10 CCMFC 2005-2A N10				6. *	1,028	0.7500	49,358		1,028					0.357		MON		20,263	01/31/2023	05/25/2036
16678R-GD-3	CCMFC 2005-AA N10 CCMFC 2005-AA N10				6. *	12	0.6430	7,717		12					0.307		MON		2,118	01/31/2023	01/25/2037
16678R-GE-1	CCMFC 2005-BA B1 CCMFC 2005-BA N10				1.A FE	367	0.6750	15,852		367					0.323		MON		4,348	01/31/2023	06/25/2036
16678W-AB-2	CCMFC 2006-2A B1 CCMFC 2006-2A A2			4	1.A FM	417,011	79.3270	374,336	471,892	426,592		5,947			5.650	5.947	MON	444	17,701	08/10/2022	04/25/2047
16678Y-AA-0	CCMFC 2006-3A B1 CCMFC 2006-3A A1			4	1.A FM	3,786,991	99.2120	4,459,830	4,495,246	5,126,305		248,467			5.600	6.578	MON	4,196	143,214	11/02/2016	08/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
170257-AG-4	CWHL 2006-16 B5 CWHL 2006-16 3A3			4	1.A FM	73,852	27.8530	28,374	101,872	28,374	(23,292)	11,133			6.500	97.611	MON	552	7,354	05/05/2016	11/25/2036
170257-AH-2	CWHL 2006-16 B5 CWHL 2006-16 3A4			4	1.A FM	687,238	27.8530	620,249	2,226,905	687,238		(88,189)	69,250		6.500	6.304	MON	12,062	160,754	05/05/2016	11/25/2036
172973-4L-0	CMSI 2005-8 B1 CMSI 2005-8 B1				1.A FM	69,536	28.3600	272,004	959,116	75,142		5,606			5.077	25.779	MON	4,058	26,946	01/31/2023	11/25/2035
17307G-3F-3	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 3A1			4	1.A FM	133,291	92.9870	132,146	142,112	133,990		1,458	4,064		7.220	5.216	MON	855	5,700	01/17/2018	03/25/2036
17307G-6L-7	CMLTI 2006-AR2 1A2 CMLTI 2006-AR2 1A2			4	1.A FM	172,991	95.0110	192,797	202,922	192,262		8,024			4.412	11.434	MON	746	8,198	04/02/2020	03/25/2036
17307G-CX-4	CMLTI 2004-1 B6 CMLTI 2003-HE3 M3			4	1.A FM	1,065,861	104.7690	1,317,629	1,257,653	1,292,370		31,312			8.995	8.929	MON	1,885	90,766	01/15/2014	12/25/2033
17307G-F9-4	CMLTI 2005-8 2A3 CMLTI 2005-8 2A3				1.A FM	1,827,701	91.3730	1,886,002	2,064,077	1,833,715		6,014			5.500	7.607	MON	9,460	47,302	07/14/2023	09/25/2035
17307G-TH-1	CMLTI 2005-3 2A2 CMLTI 2005-3 2A2				1.A FM	421,757	97.1390	440,693	453,674	425,461		3,705			5.322	9.180	MON	2,012	9,994	07/14/2023	08/25/2035
17307G-VM-7	CMLTI 2004-1 B6 CMLTI 2005-WF2 AF6B			4	1.A FM	2,971,916	94.8020	2,927,129	3,087,611	2,783,102		556			6.050	6.180	MON	15,567	178,798	09/13/2019	08/25/2035
173097-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2				1.A FM	114,896	80.3940	115,462	143,620	113,043		(1,853)			5.500	6.014	MON	658	6,583	01/31/2023	11/25/2035
173097-AK-2	CMLTI 2009-12 5A2 CMLTI 2009-12 5A2			4	1.A FM	341,183	50.0550	326,796	652,876	319,274		(21,909)			4.422	6.802	MON	2,406	30,903	03/01/2023	07/25/2037
17309B-AB-3	CMLTI 2006-WF2 A2C CMLTI 2006-WF2 A2C			4	1.A FM	1,397,351	37.7530	1,316,419	3,486,959	1,320,797		(70,367)			6.352	6.752	MON	18,458	86,419	11/09/2022	05/25/2036
17309K-AK-3	CMALT 2006-A3 1A3 CMALT 2006-A3 1A10			4	1.A FM	3,203,693	87.8230	3,194,729	3,637,686	3,203,693		36,782	59,737		6.000	7.137	MON	18,188	180,735	03/30/2023	07/25/2036
17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1			4	1.A FM	132,953	92.5270	135,230	146,152	138,635		1,249			5.610	5.911	MON	137	3,012	03/10/2017	09/25/2036
17309Y-AE-7	CMLTI 2006-FX1 A5 CMLTI 2006-FX1 A5			4	1.A FM	1,053,301	60.2040	988,080	1,641,213	1,038,792		(7,083)			7.755	4.637	MON	10,606	12,469	06/28/2023	10/25/2036
17310B-BD-5	CMSI 2006-3 1A10 CMSI 2006-3 1A10				6. *		0.0010	135									MON			01/31/2023	06/25/2036
17310D-AN-0	CMSI 2006-4 2A10 CMSI 2006-4 1A10				6. *		0.0010	56									MON			01/31/2023	08/25/2036
17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A				1.A FM	913,261	87.6350	1,143,340	1,304,659	920,252		6,991			5.373	11.363	MON	5,841	50,281	01/31/2023	11/25/2036
17311L-AA-9	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A1A			2	1.A FM	2,447,545	85.9390	2,471,267	2,875,597	2,457,591		10,046			4.751	7.962	MON	11,386	73,048	05/18/2023	04/25/2037
17311L-AB-7	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A2A			2	1.A FM	2,659,602	90.4300	2,675,474	2,958,605	2,762,592		83,607			4.522	9.545	MON	11,149	107,204	03/01/2023	04/25/2037
17311W-AA-5	CMLTI 2007-AR4 2B1 CMLTI 2007-AR4 1A1A				2.A FM	160,312	87.0750	143,760	165,100	164,766		495			4.203	4.376	MON	578	6,644	06/11/2021	03/25/2037
17312V-AW-8	CMLTI 2007-6 1A3A CMLTI 2007-6 2A5				6. *	682,757	13.5860	876,378		681,830		(927)			1.180	0.800	MON	1,271	87,330	04/25/2023	05/25/2037
17313F-AK-8	CMLTI 2007-AR8 1B1 CMLTI 2007-AR8 1B1				6. *												MON		4,255	01/31/2023	08/25/2047
17313F-AR-3	CMLTI 2007-AR8 1B1 CMLTI 2007-AR8 2A1A			2	1.A FM	1,207,804	89.3790	1,184,343	1,325,073	1,238,930		24,860			4.504	5.612	MON	4,973	54,824	08/10/2022	07/25/2037
17314U-AJ-7	CMLTI 2004-1 B6 CMLTI 2009-1 2A2			4	2.A FM	2,298,816	57.1600	1,805,688	3,158,995	2,078,362		(135,715)			4.793	4.318	MON	12,619	135,137	10/28/2015	06/25/2037
17315G-AF-5	CMLTI 2009-5 5A2 CMLTI 2009-5 3A2			4	6. FM	112,290	715.7570	885,005	123,646	790,051		584,581			5.500	9.322	MON	567	6,802	03/24/2016	06/25/2036
17315G-AK-4	CMLTI 2009-5 5A2 CMLTI 2009-5 5A2			4	1.A FM	929,034	76.4240	918,968	1,202,455	908,922		(20,113)			5.323	10.129	MON	5,334	41,217	03/01/2023	01/25/2037
17315J-BK-7	CMLTI 2009-6 13A2 CMLTI 2009-6 16A2				1.A FM	292,469	85.1310	302,067	354,826	293,292		824			6.000	8.292	MON	1,774	8,871	07/14/2023	03/25/2036
17316A-AB-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-10 1A2			4	2.B FM	1,150,239	89.3570	1,065,102	1,191,958	1,195,935		2,003			5.662	5.177	MON	5,624	56,139	03/03/2017	09/25/2033
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A2			4	4.C FM	392,940	86.7920	363,560	418,886	392,351		(589)			5.750	5.323	MON	2,007	24,131	11/30/2016	12/25/2036
17318V-AB-8	CMLTI 2011-9 1A2 CMLTI 2011-9 1A2			4	1.A FM	915,780	92.3320	943,687	1,022,064	934,332		18,552			4.522	10.492	MON	3,852	23,514	10/01/2023	04/25/2037
17319B-AB-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-6 1A2			4	1.A FM	1,319,370	92.3320	1,534,733	1,662,198	1,540,214		50,640			4.522	9.886	MON	6,264	69,253	10/15/2015	04/25/2037
17319N-AF-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 3A2			4	1.A FM	1,636,742	87.8180	1,791,105	2,039,554	1,786,744		9,041			3.789	8.305	MON	6,440	74,659	08/25/2016	04/25/2037
17321H-AB-4	CMLTI 2013-6 2A2 CMLTI 2013-6 1A2			4	1.A FM	2,380,154	93.4650	2,377,733	2,543,980	2,510,833		13,901			5.720	5.721	MON	2,424	114,490	10/28/2015	11/25/2035
17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2			4	3.C FM	5,102,138	91.5700	4,991,233	5,450,741	5,410,203		94,808			4.662	5.643	MON	21,177	238,684	04/06/2017	04/25/2036
17322N-AH-7	CMLTI 2014-J1 A10 CMLTI 2014-J1 A10				1.A FE	185	0.3570	66,175		185					0.127		MON		19,459	01/31/2023	06/25/2044
17323L-AC-1	CMLTI 2015-3 1A2 CMLTI 2015-3 1A2			4	1.A FM	2,576,689	98.9980	2,585,970	2,612,148	2,608,918		32,362			5.740	5.470	MON	2,499	120,722	12/14/2022	03/25/2036
17323X-AL-5	CMLTI 2015-5 5A2 CMLTI 2015-5 4A2			4	1.A FM	4,332,544	92.0930	4,080,491	4,430,853	4,435,772		11,927			5.010	4.579	MON	18,500	189,838	08/03/2017	04/20/2035
17327R-AC-4	CMLTI 2019-RP1 M2 CMLTI 2019-RP1 M2				1.D	200,750	90.4690	248,791	275,000	204,332		3,582			4.000	7.511	MON	917	9,153	01/31/2023	01/25/2066
17327R-AD-2	CMLTI 2019-RP1 M2 CMLTI 2019-RP1 M3				1.F	234,600	86.5770	298,691	345,000	237,535		2,935			4.000	7.372	MON	1,150	11,482	01/31/2023	01/25/2066
17328P-CB-7	CMLTI 2004-1 B6 CMLTI 2020-EXP2 B3W			4	1.G	1,463,648	90.0700	1,286,118	1,427,903	1,461,516		(891)			3.911	3.521	MON	4,653	13,944	12/22/2021	08/25/2050
178779-CR-3	CITYH 1997-C A3 CITYH 1997-C A3				1.A FM	51,641	8.7210	52,983	607,537	51,563		(77)			7.880	112.161	MON	3,989	107,078	01/31/2023	07/25/2028
18976W-AG-6	BSSP 2004-10 A BSSP 2006-21N 2A2				6. FM				832,500						6.000		MON			01/31/2023	09/26/2036
19685E-AD-3	COLT 2022-2 M1 COLT 2022-2 M1				2.B FE	1,481,078	78.1390	1,172,091	1,500,000	1,480,056		(249)			3.953	4.054	MON	4,942	59,530	02/18/2022	02/25/2067
20753X-AB-0	CAS 2022-R03 1M2 CAS 2022-R03 1M2				1.A	4,448,875	104.7860	4,662,997	4,450,000	4,451,123		36			8.837	8.986	MON	6,554	376,896	08/03/2022	03/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20754A-AB-9	CAS 2021-R03 1M2 CAS 2021-R03 1M2				1.A	8,195,625	98.9560	8,906,009	9,000,000	8,367,961		127,155			6.987	9.169	MON	10,481	593,912	09/28/2022	12/25/2041
20754K-AB-7	CAS 2021-R02 2M2 CAS 2021-R02 2M2				1.A	141,483	99.4590	161,743	162,624	145,579		4,096			7.337	11.786	MON	199	10,531	01/31/2023	11/25/2041
20754L-AB-5	CAS 2022-R01 1M2 CAS 2022-R01 1M2				1.A	4,700,000	100.3660	5,018,279	5,000,000	4,753,859		50,661			7.237	8.806	MON	6,031	342,590	12/08/2022	12/25/2041
20754M-CB-1	CAS 2022-R07 1M2 CAS 2022-R07 1M2			2	1.C	1,908,698	108.5500	2,051,589	1,890,000	1,907,013		(2,016)			9.987	9.980	MON	3,146	182,053	07/12/2022	06/25/2042
22540A-3K-2	CS First Boston Mortgage Secur CS First Boston Mortgage Secur				1.A FM	297,203	37.1510	288,663	777,000	347,064		49,861			0.900	17.644	MON	78		01/31/2023	01/30/2053
22540V-2L-5	CSFB 2005-FIX1 P CSFB 2002-HE16 M1			4	1.A FM	843,725	100.2790	863,320	860,915	856,894		13,168			6.790	7.205	MON	974	32,648	03/16/2023	10/25/2032
22540V-4R-0	CSFB 2005-FIX1 P CSFB 2002-AR21 1A1				6. *		72.0890	41	56						0.098		MON			01/31/2023	06/25/2032
22540V-BW-1	CSFB 2005-FIX1 P CSFB 2001-HE20 AIO				1.E FE										13.470		MON		606	01/31/2023	04/25/2032
22540V-BY-7	CSFB 2005-FIX1 P CSFB 2001-HE20 M1			4	1.A FM	498,349	95.1870	552,904	580,863	534,333		5,017			6.595	6.979	MON	638	30,365	08/29/2016	04/25/2032
22540V-CR-1	CSFB 2005-FIX1 P CSFB 2001-HE22 AIO				1.D FE										13.470		MON		8,064	01/31/2023	02/25/2032
22540V-S3-7	CSFB 2005-FIX1 P CSFB 2002-10 1X				6. *				850,466								MON			01/31/2023	05/25/2032
22540V-UN-0	CSFB 2005-FIX1 P CSFB 2002-HE1 X				6. *				5,240,733						4.880		MON			01/31/2023	08/25/2032
22540V-Y2-2	CSFB 2005-FIX1 P CSFB 2002-AR13 5X				6. *				2								MON			01/31/2023	05/25/2032
22541I-AD-9	ARMTN 2006-6 B ARMTN 2006-6 A				6. FM				1,392,628						6.500		MON			01/31/2023	04/27/2036
22541N-3X-5	HEAT 2005-1 AIOS HEAT 2003-3 X				6. *				5,823,996								MON			01/31/2023	08/25/2033
22541N-4X-4	CSFB 2005-FIX1 P CSFB 2003-AR12 3A1			4	1.A FM	84,917	97.7070	92,484	94,655	89,738		1,018			6.190	10.267	MON	98	5,480	08/29/2016	04/25/2033
22541N-5N-5	CSFB 2005-FIX1 P CSFB 2003-AR12 4X				6. *				763,337								MON			01/31/2023	04/25/2033
22541N-AL-3	HEAT 2005-1 AIOS HEAT 2002-1 X				6. *				9,237,533								MON			01/31/2023	11/25/2032
22541N-DF-3	CSFB 2005-FIX1 P CSFB 2002-22 CX				6. *				12,131,525								MON			01/31/2023	07/25/2032
22541N-E9-6	FFML 2003-FFA X2 FFML 2003-FFA 1AS				6. *	8,373	17.2500	8,373	48,538	8,373							MON			01/31/2023	02/25/2033
22541N-F6-1	CSFB 2005-FIX1 P CSFB 2003-7 1B5				6. *				1						5.750		MON			01/31/2023	02/25/2033
22541N-N7-0	HEAT 2005-1 AIOS HEAT 2003-2 X				6. *				6,790,746								MON			01/31/2023	08/25/2033
22541N-NM-7	CSFB 2005-FIX1 P CSFB 2002-AR28 1A1			4	1.A FM	88,881	95.1170	85,611	90,006	92,363		212			4.924	4.207	MON	369	3,877	10/28/2014	11/25/2032
22541N-PQ-6	CSFB 2002-29 1B4 CSFB 2002-29 AX	C.			1.B FE		10.1540	22,741		1,802		1,802			7.000		MON		11,682	09/01/2023	10/25/2032
22541N-TX-7	CSFB 2005-FIX1 P CSFB 2002-30 2X				6. *	2	0.0040	2		2					7.000		MON		1,884	01/31/2023	11/25/2032
22541N-W9-6	CSFB 2005-FIX1 P CSFB 2003-8 4PPA				1.A FM										5.750		MON		159	12/01/2023	04/22/2033
22541N-YM-5	CSFB 2005-FIX1 P CSFB 2002-AR33 5X				1.A Z	12,642	25.8400	12,564	48,624	12,642							MON		2,912	01/31/2023	01/25/2033
22541N-YY-9	HEAT 2005-1 AIOS HEAT 2003-1 X				6. *				5,646,332								MON			01/31/2023	06/25/2033
22541N-ZZ-5	CSFB 2005-FIX1 P CSFB 2003-AR2 5X				1.A Z	100,763	12.5700	105,550	839,694	100,763							MON		73	01/31/2023	02/25/2033
22541Q-2J-0	CSFB 2003-AR30 ARL CSFB 2003-AR30 CB1			4	1.A FM	4,543,894	88.5100	4,468,658	5,048,774	4,949,627		28,247			5.124	5.452	MON	21,558	229,121	12/08/2016	01/25/2034
22541Q-3P-5	HEAT 2005-1 AIOS HEAT 2003-8 AIOS				6. *												MON		10,156	01/31/2023	04/25/2034
22541Q-5M-0	CSFB 2005-FIX1 P CSFB 2004-AR1 6X				6. *				1,928,279								MON			01/31/2023	02/25/2034
22541Q-7U-0	CSFB 2005-FIX1 P CSFB 2004-AR2 6X				6. *				2,025,749								MON			01/31/2023	03/25/2034
22541Q-FF-4	CSFB 2003-AR18 4X CSFB 2003-AR18 2X				1.B FE	7	0.0010	2		7							MON			01/31/2023	07/25/2033
22541Q-MA-7	CSFB 2005-FIX1 P CSFB 2003-19 1A4			4	1.A FM	321,551	93.4020	327,578	350,717	322,820		1,270			5.250	7.041	MON	1,534	14,043	03/21/2023	07/25/2033
22541Q-NS-7	HEAT 2003-5 AIOS HEAT 2003-5 AIOS				6. *		0.1510	7,565									MON		11,228	01/31/2023	12/25/2033
22541Q-NW-8	HEAT 2003-5 AIOS HEAT 2003-5 X				6. *				5,779,703								MON			01/31/2023	12/25/2033
22541Q-UH-3	CSFB 2003-AR24 ARL CSFB 2003-AR24 6X				1.A Z	300,833	24.8400	298,908	1,203,333	300,833							MON			01/31/2023	09/25/2033
22541S-6E-3	CSFB 2005-FIX1 P CSFB 2005-FIX1 AIOS				6. *										0.322		MON		46,598	01/31/2023	05/25/2035
22541S-6F-0	CSFB 2005-FIX1 P CSFB 2005-FIX1 P				6. *				30,151,305								MON			01/31/2023	05/25/2035
22541S-6G-8	CSFB 2005-FIX1 P CSFB 2005-FIX1 X				6. *				30,151,305								MON			01/31/2023	05/25/2035
22541S-DL-9	CSFB 2005-FIX1 P CSFB 2004-AR3 6X				6. *				2,184,640								MON			01/31/2023	04/25/2034
22541S-ED-6	CSFB 2005-FIX1 P CSFB 2004-AR3 3X				6. *		2.6410	5,927									MON		604	01/31/2023	04/25/2034
22541S-FK-9	CSFB 2004-AR4 5X CSFB 2004-AR4 2X				6. *		0.6520	1,165							0.306		MON		355	01/31/2023	05/25/2034

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22541S-G2-8	CSFB 2005-FIX1 P CSFB 2004-AA1 M2			4	1.A FM	152,584	93.5680	158,633	169,538	153,959		1,375			6.520	10.056	MON	184	7,862	01/31/2023	02/25/2035
22541S-JQ-2	CSFB 2004-AR5 11X CSFB 2004-AR5 2X				6. *										0.197		MON		281	01/31/2023	06/25/2034
22541S-JR-0	CSFB 2004-AR5 11X CSFB 2004-AR5 9X				6. *										0.301		MON		378	01/31/2023	06/25/2034
22541S-KG-2	CSFB 2004-AR5 11X CSFB 2004-AR5 11X				6. *				2,881,815								MON			01/31/2023	06/25/2034
22541S-L4-8	CSFB 2005-FIX1 P CSFB 2004-AA1 AIOS				6. *										0.307		MON		21,541	01/31/2023	02/25/2035
22541S-UQ-9	CSFB 2004-4 ARL CSFB 2004-4 3A4				1.A FM	3,431	93.0230	4,256	4,575	3,431					5.500		MON		168	01/31/2023	08/25/2034
22541S-XY-9	CSFB 2005-FIX1 P CSFB 2004-AR8 CB1X				6. *		0.0100	1,258									MON			01/31/2023	09/25/2034
22541S-YE-2	CSFB 2005-FIX1 P CSFB 2004-AR8 8X				6. *				4,415,470								MON			01/31/2023	09/25/2034
22541S-YU-6	HEMT 2005-4 X2 HEMT 2004-4 X1				6. *				922,883								MON			01/31/2023	12/25/2034
22541S-YV-4	HEMT 2005-4 X2 HEMT 2004-4 X2				6. *				922,883								MON			01/31/2023	12/25/2034
225458-2F-4	CSFB 2005-FIX1 P CSFB 2005-8 5A3				1.A FM	871,560	24.6490	999,201	4,053,770	819,907		(51,653)			5.870	26.546	MON	3,964	128,157	04/25/2023	09/25/2035
225458-4S-4	HEMT 2005-4 X2 HEMT 2005-4 X2				6. *				2,670,848								MON			01/31/2023	01/25/2036
225458-5X-2	CSFB 2005-9 CB6 CSFB 2005-9 4A4				6. *		0.2920	12,370							0.050		MON		1,763	01/31/2023	10/25/2035
225458-D8-8	HEMT 2005-4 X2 HEMT 2005-3 X2				6. *				1,207,607								MON			01/31/2023	11/25/2035
225458-DE-5	HEMT 2005-4 X2 HEMT 2005-1 X1				6. *				1,308,267								MON			01/31/2023	06/25/2035
225458-DF-2	HEMT 2005-4 X2 HEMT 2005-1 X2				6. *				1,308,268								MON			01/31/2023	06/25/2035
225458-LU-0	CSFB 2005-3 ARL CSFB 2005-3 DB1				1.A FM	97,278	23.5270	217,968	926,456	112,236		14,958			5.531	48.012	MON	4,270	45,815	01/31/2023	07/25/2035
225458-NL-8	CSFB 2005-AGE1 X CSFB 2005-AGE1 X				6. *				14,059,581								MON			01/31/2023	02/25/2032
225458-PP-7	CSFB 2005-4 ARL CSFB 2005-4 2A2				4.C FE		0.4150	9,746							0.100		MON		447	01/31/2023	06/25/2035
225458-PV-4	CSFB 2005-4 ARL CSFB 2005-4 2A8				5.B FE		0.5450	12,805							0.150		MON		1,036	01/31/2023	06/25/2035
225458-UC-0	CSFB 2005-FIX1 P CSFB 2005-5 3A6				6. *		0.1610	367							0.050		MON		69	01/31/2023	07/25/2035
225458-VC-9	CSFB 2005-FIX1 P CSFB 2005-5 ES				6. *				709,347,560								MON			01/31/2023	07/25/2035
225458-Y2-8	CSFB 2005-FIX1 P CSFB 2005-8 3A5			4	3.B FM	159,533	83.1860	152,154	182,909	157,114		(1,604)			6.000	6.669	MON	183	10,903	08/10/2022	09/25/2035
225458-ZD-3	CSFB 2005-FIX1 P CSFB 2005-6 X				6. *				9,847,818								MON			01/31/2023	07/25/2035
22545K-AB-7	CSMCN 2007-4A R2 CSMCN 2007-1A R2				6. *				53,689,699								MON			01/31/2023	02/25/2037
22545U-AH-2	CSSLT 2006-1 X CSSLT 2006-1 X				6. *				1,911,852								MON			01/31/2023	10/25/2034
22545U-AJ-8	CSSLT 2006-1 X CSSLT 2006-1 AIOS				6. *												MON		1,714	01/31/2023	10/25/2034
22546A-AB-8	RAMPN 2006-RZ5 D RAMPN 2006-RZ5 B				1.A FM				2,849,170						10.000		MON			01/31/2023	08/27/2046
22546A-AC-6	RAMPN 2006-RZ5 D RAMPN 2006-RZ5 C				1.A FM				1,250,000						10.000		MON			01/31/2023	08/27/2046
22546A-AD-4	RAMPN 2006-RZ5 D RAMPN 2006-RZ5 D				6. *				37,224,659								MON			01/31/2023	08/27/2046
225470-DV-2	CSFB 2005-10 6B6 CSFB 2005-10 2A1			4	6. FM	33,095	18.3900	6,268	34,081	6,268					5.250	6.667	MON			08/29/2016	06/25/2023
225470-EC-3	CSFB 2005-10 6B6 CSFB 2005-10 5A1			4	1.A FM	1,122,396	70.2670	1,063,457	1,513,448	1,006,903		(13,833)			6.170	10.414	MON	1,556	81,996	01/09/2014	11/25/2035
225470-FP-3	CSFB 2005-10 6B6 CSFB 2005-10 10A5				1.A FM				147						6.000		MON		3	01/31/2023	11/25/2035
225470-R2-1	CSMC 2006-3 X CSMC 2006-3 5A7				1.A FM	505,754	30.0890	593,860	1,973,674	470,576		(35,178)			6.000	8.571	MON	9,868	51,555	01/31/2023	04/25/2036
225470-RU-9	CSFB 2005-FIX1 P CSFB 2005-12 3A1			4	1.A FM	2,266,137	14.1910	2,125,089	14,975,199	2,136,354		(256,707)	94,911		7.000	5.685	MON	87,355	647,630	01/01/2023	01/25/2036
225470-SD-6	CSFB 2005-FIX1 P CSFB 2005-12 DX1				6. *	5,686	6.6410	15,496		5,750		64			6.500		MON		7,047	02/03/2023	01/25/2036
225470-UG-6	CSMC 2006-CF1 R1 CSMC 2006-CF1 X				6. *				14,875,365								MON			01/31/2023	11/25/2035
225470-W3-3	HEMT 2006-2 2X1 HEMT 2006-2 1A2				1.A FM	814	0.3340	27,193	8,140,000	814					5.910		MON		26,124	01/31/2023	07/25/2036
225492-AJ-6	CSMC 2008-2R 2A3 CSMC 2008-2R 2A3				6. FE	7,968	36.8000	314,646		13,164		5,196			6.000		MON		43,257	11/01/2023	07/25/2037
2254W0-EP-6	CSFB 2005-FIX1 P CSFB 2002-34 AX				6. *										6.500		MON		14,569	01/31/2023	01/25/2033
2254W0-GA-7	CSFB 2005-FIX1 P CSFB 2003-1 1X				1.B FE		10.5000	27,372							7.000		MON		14,728	01/31/2023	02/25/2033
2254W0-LX-1	HEMT 2005-HF1 X1 HEMT 2005-HF1 P				6. *				2,191,053								MON			01/31/2023	02/25/2036
2254W0-LY-9	HEMT 2005-HF1 X1 HEMT 2005-HF1 X1				6. *				2,191,053								MON			01/31/2023	02/25/2036
2254W0-MF-9	ARMT 2005-12 ARL ARMT 2005-12 2A1			4	4.B FM	1,569,874	76.1140	1,394,344	1,831,925	1,548,563		(35,742)	376		4.706	4.844	MON	7,184	75,829	03/10/2017	03/25/2036
2254W0-NP-6	CSFB 2005-FIX1 P CSFB 2005-11 4A1				1.A FM	283,963	19.7480	280,392	1,419,816	254,926		(29,037)			7.000	4.997	MON	8,282	27,261	01/31/2023	12/25/2035

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22942J-AU-7	CSMC 2006-6 ARL CSMC 2006-6 DX			4	5.B GI	308,345	17.2360	305,326		299,124		(9,221)			6.500	16.677	MON	9,595	40,984	07/31/2023	07/25/2036
22942K-AZ-3	CSMC 2006-7 ARL CSMC 2006-7 5A2				6. *	24,550	11.5250	353,663		22,220		(2,331)			7.070	112.657	MON	3,616	18,032	01/31/2023	08/25/2036
22942K-BE-9	CSMC 2006-7 ARL CSMC 2006-7 7A1			4	1.A FM	404,690	78.4400	399,695	509,556	395,083		(4,366)			6.000	9.736	MON	510	29,105	08/10/2022	08/25/2036
22943H-AQ-9	CSAB 2006-1 X CSAB 2006-1 P				6. *				14,903,694								MON			01/31/2023	06/25/2036
22944B-AG-3	CSMC 2007-5 PP CSMC 2007-5 1A7				6. *	57	0.0010	568		568	(1,019)	1,530					MON			02/03/2023	08/25/2037
22944P-AH-0	CSMC 2013-TH1 AIOS CSMC 2013-TH1 AIOS				6. *	3,877	0.7480	46,419		3,877					0.230		MON		10,432	01/31/2023	02/25/2043
22945A-AG-4	CSMC 2017-RPL1 B3 CSMC 2017-RPL1 B3				6.	363,256	41.2500	457,532	1,109,178	348,223		(15,032)			2.962	5.509	MON	2,738	21,224	01/31/2023	07/25/2057
23242G-AE-4	CWALT 2006-OA16 M9 CWALT 2006-OA16 A2			4	1.A FM	1,274,499	90.0280	1,228,613	1,364,706	1,279,456		4,129			5.850	5.888	MON	1,331	59,069	08/10/2022	10/25/2046
23243Z-AA-2	CWLN 2006-14 N CWLN 2006-14 N				1.A FM				2,751,586						7.000		MON			01/31/2023	04/25/2037
23244F-AD-6	CWALT 2006-J7 1A1 CWALT 2006-J7 2X2A				6.										0.054		MON		32,052	12/01/2023	11/20/2046
23244F-AU-8	CWALT 2006-J7 1A1 CWALT 2006-J7 2X2B				6.												MON		6,018	12/01/2023	11/20/2046
23332U-AP-9	DSLA 2004-AR2 A1A DSLA 2004-AR2 A1A			4	1.A FM	3,694,230	92.6430	4,053,608	4,375,516	3,758,591		(5,853)			6.290	9.887	MON	9,938	207,214	08/29/2016	11/19/2044
23332U-BG-8	DSLA 2004-AR3 2A2A DSLA 2004-AR3 2A2A			4	1.A FM	88,147	93.1940	86,767	93,104	88,456		147			6.210	5.684	MON	209	4,812	08/24/2022	07/19/2044
23332U-CM-4	DSLA 2005-AR1 2A1A DSLA 2005-AR1 2A1A			4	1.A FM	344,740	97.3060	346,514	356,108	347,498		2,758			5.970	7.416	MON	768	7,803	06/28/2023	02/19/2045
23332U-DC-5	DSLA 2005-AR2 2A1A DSLA 2005-AR2 2A1A			4	1.A FM	115,857	94.7000	120,453	127,195	123,651		612			5.890	5.948	MON	271	5,160	06/13/2017	03/19/2045
23332U-FW-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 2A1B			4	1.A FM	1,731,724	88.0010	1,562,178	1,775,182	1,896,495		22,400			6.210	4.694	MON	3,981	61,760	07/25/2017	10/19/2045
25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8				6. *	664	115.1100	113,179	98,322	664					5.990		MON		11,029	02/27/2023	02/25/2037
25150X-AB-8	DBALT 2007-OA5 A1A DBALT 2007-OA5 A2				1.A FM	1,548,728	78.8690	1,607,195	2,037,799	1,554,247		5,519			5.770	8.326	MON	1,960	76,264	01/31/2023	08/25/2047
25151D-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1			2	4.A FM	2,056,946	85.8580	2,046,983	2,384,151	2,055,457		(1,488)			5.780	8.471	MON	2,297	53,249	07/14/2023	08/25/2035
25151D-LF-8	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1			4	1.A FM	369,296	68.1660	341,269	500,646	356,419		(12,876)			3.872	4.965	MON	1,615	17,403	08/29/2016	02/25/2036
25151R-AH-7	DBALT 2007-AR1 A6 DBALT 2007-AR1 A6				6. *				71,366						5.970		MON		1,958	01/31/2023	01/25/2047
25151T-AE-0	DBALT 2007-BAR1 A5 DBALT 2007-BAR1 A5				6. *										5.710		MON		736	01/31/2023	03/25/2037
25151U-AB-3	DBALT 2007-AR2 A6 DBALT 2007-AR2 A2				6. *				166,656						5.810		MON		3,987	01/31/2023	03/25/2037
25151U-AF-4	DBALT 2007-AR2 A6 DBALT 2007-AR2 A6				6. *				25,720						5.770		MON		578	01/31/2023	03/25/2037
25151Y-AE-9	DBALT 2007-1 1A3C DBALT 2007-1 1A3C				6. *		95.0000								5.630		MON		586	01/31/2023	08/25/2037
251563-FE-7	DMSI 2004-4 1A5 DMSI 2004-4 7AR2			4	1.A FM	91,876	94.7420	96,049	101,380	96,203		179			5.920	7.242	MON	100	4,537	12/12/2014	06/25/2034
29256P-AY-0	ECR 2005-4 M3 ECR 2005-4 M3			4	1.A FM	757,653	98.6950	845,387	856,562	846,210		9,872			6.175	6.182	MON	882	29,453	02/28/2023	01/25/2036
29445F-AX-6	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3			4	1.A FM	111,500	102.0830	122,061	119,571	124,412		4,939			7.120	2.395	MON	142	7,300	06/24/2014	01/25/2034
294751-BX-9	EQABS 2003-1 M1 EQABS 2003-1 M1			4	1.A FM	22,497	99.0000	22,961	23,193	23,043		9			4.860	5.062	MON	94	1,062	11/20/2014	08/25/2033
294751-EZ-1	EQUITY ONE ABS INC EQABS_04-3 EQABS 2004-3 M1			4	1.A FM	186,518	91.9530	175,895	191,287	186,404		213			3.882	4.160	MON	619	7,487	08/29/2016	07/25/2034
30246Q-AN-3	FBRSI 2005-2 M7 FBRSI 2005-2 M7				6. FM			2	16,000,000						7.345		MON			01/31/2023	09/25/2035
30246Q-AP-8	FBRSI 2005-2 M7 FBRSI 2005-2 M8				6. FM			1	5,000,000						7.495		MON			01/31/2023	09/25/2035
30246Q-BK-8	FBRSI 2005-5 M7 FBRSI 2005-3 M8				6. FM				3,200,000						7.720		MON			01/31/2023	10/25/2035
30246Q-BL-6	FBRSI 2005-5 M7 FBRSI 2005-3 M9				6. FM				1,500,000						8.245		MON			01/31/2023	10/25/2035
30246Q-BZ-5	FBRSI 2005-4 M8 FBRSI 2005-4 M5				6. FM				2,321,619						6.520		MON			01/31/2023	10/25/2035
30246Q-CA-9	FBRSI 2005-4 M8 FBRSI 2005-4 M6				6. FM				1,180,055						6.565		MON			01/31/2023	10/25/2035
30246Q-CB-7	FBRSI 2005-4 M8 FBRSI 2005-4 M7				6. FM			1	6,432,000						8.470		MON			01/31/2023	10/25/2035
30246Q-CC-5	FBRSI 2005-4 M8 FBRSI 2005-4 M8				6. FM				3,353,000						8.470		MON			01/31/2023	10/25/2035
30246Q-CV-3	FBRSI 2005-5 M7 FBRSI 2005-5 M7				6. FM				3,500,000						8.470		MON			01/31/2023	11/25/2035
30246Q-DA-8	FBRSI 2005-5 M7 FBRSI 2005-5 M12				6. FM				1,549,187						8.845		MON			01/31/2023	11/25/2035
316599-AF-6	FMIC 2006-3 M6 FMIC 2006-3 M1				6. FM			3	28,915,000						5.860		MON			01/31/2023	11/25/2036
316599-AG-4	FMIC 2006-3 M6 FMIC 2006-3 M2				6. FM			1	8,300,000						5.920		MON			01/31/2023	11/25/2036
316599-AL-3	FMIC 2006-3 M6 FMIC 2006-3 M6				6. FM				4,700,000						6.145		MON			01/31/2023	11/25/2036
31659E-AE-8	FMIC 2006-2 M9 FMIC 2006-2 M1				6. FM				4,300,000						5.935		MON			01/31/2023	07/25/2036
31659E-AN-8	FMIC 2006-2 M9 FMIC 2006-2 M9				6. FM				2,000,000						8.320		MON			01/31/2023	07/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31659T-BU-8	FMIC 2004-3 M7 FMIC 2004-3 M7				6. FM				1,972,596						.8.695		MON			01/31/2023	08/25/2034
31659T-CF-0	FMIC 2004-4 M5 FMIC 2004-4 M5				6. FM			1	6,295,000						.8.170		MON			01/31/2023	10/25/2035
31659T-DF-9	FMIC 2005-1 M6 FMIC 2005-1 M6				1.A FM	714,446	79.9600	872,173	1,090,757	747,492		33,046			6.640	12.636	MON	1,207	15,962	01/31/2023	03/25/2035
31659T-DH-5	FMIC 2005-1 M8 FMIC 2005-1 M8				6. FM				2,000,000						7.495		MON			01/31/2023	03/25/2035
31659T-DJ-1	FMIC 2005-1 M9 FMIC 2005-1 M9				6. FM			1	7,500,000						.8.470		MON			01/31/2023	03/25/2035
31659T-DY-8	FMIC 2005-2 M5 FMIC 2005-2 M5				6. FM		0.0010	84	8,433,000						.6.430		MON			01/31/2023	12/25/2035
31659T-DZ-5	FMIC 2005-2 M6 FMIC 2005-2 M6				6. FM		0.0010	70	6,983,000						.6.550		MON			01/31/2023	12/25/2035
31659T-EL-5	FMIC 2005-3 M3 FMIC 2005-3 M3				6. FM		0.0160	3,127	20,000,000						.6.190		MON			01/31/2023	02/25/2036
31659T-FG-5	FMIC 2006-1 M7 FMIC 2006-1 M7				6. FM				4,529,000						.7.120		MON			01/31/2023	05/25/2036
31659T-FJ-9	FMIC 2006-1 M9 FMIC 2006-1 M9				6. FM				2,000,000						.8.920		MON			01/31/2023	05/25/2036
31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A				1.A FM	325,119	1.2610	450,346	35,727,392	255,851		(69,268)			.5.910	21.593	MON	35,191	315,865	01/31/2023	01/25/2037
31659Y-AA-2	FMIC 2007-1 1A FMIC 2007-1 1A				1.A FM	9,134,781	83.4990	8,779,242	10,514,251	9,408,141		123,570			.5.728	4.394	MON	10,038	106,828	09/29/2021	04/25/2047
317384-AA-3	Finance of America Structured FASST 2022-S5				1.A FE	57,917,712	94.9270	59,370,686	62,543,492	58,547,732		628,530			.3.000	6.697	MON	26,060	532,156	11/14/2023	05/25/2062
31739D-AA-2	Finance of America Structured FASST 2023-S3 A1				1.A FE	232,859,847	94.6880	236,110,448	249,357,569	233,864,023		1,004,175			.4.500	7.215	MON	187,018	3,206,225	12/22/2023	08/25/2073
32027L-AF-2	FFML 2006-FF14 A6 FFML 2006-FF14 A6				1.A FM	960,120	78.5230	1,196,683	1,524,000	992,805		32,685			.5.780	9.154	MON	1,468	44,961	01/31/2023	10/25/2036
32027N-GD-7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF1 M2			4	1.A FM	109,185	95.6840	109,726	114,675	109,512		785			.7.180	5.716	MON	137	4,967	08/29/2016	11/25/2034
32027N-JT-9	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF5 A1			4	1.A FM	3,894,136	93.0760	3,933,178	4,225,774	4,080,957		15,680			.6.190	4.828	MON	4,360	151,327	08/29/2016	08/25/2034
32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6				1.A FM	56,452	90.1780	135,751	150,538	59,941		3,489			.7.345	21.834	MON	184	4,378	01/31/2023	01/25/2035
32027N-NS-6	FFML 2004-FF8 M3 FFML 2004-FF8 M3			4	1.A FM	932,964	98.6070	933,834	947,021	937,446		859			.6.895	7.362	MON	1,088	59,598	01/09/2018	10/25/2034
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1				1.A FM	1,998,123	70.1910	2,397,024	3,414,989	2,041,581		43,458			.5.845	9.697	MON	3,327	83,251	11/27/2023	08/25/2036
32051G-2Y-0	FHAMS 2006-FA2 1A1 FHAMS 2006-FA2 1A4				6. *	7,056	5.8720	147,330		7,056					.5.500		MON		8,236	01/31/2023	05/25/2036
32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1				1.A FM	6,702	78.9380	6,871	8,704	6,702					.6.107		MON		349	01/31/2023	12/25/2035
32051G-BU-8	FHAMS 2004-AA5 B6 FHAMS 2004-AA5 2A2				6. *										.0.125		MON		142	01/31/2023	12/25/2034
32051G-J5-5	FHASI 2005-AR6 B6 FHASI 2005-AR6 2A1B			4	1.A FM	642,371	61.5070	464,563	755,305	456,972		(51,131)			.4.846	8.399	MON	3,050	31,348	06/08/2015	01/25/2036
32051G-KH-7	FHAMS 2005-FA3 B6 FHAMS 2005-FA3 1AP0				1.A FM	35,595	48.2270	55,375	114,823	36,800		1,205				22.941	N/A		(113)	01/31/2023	05/25/2035
32051G-L7-8	FHAMS 2005-FA11 1A4A FHAMS 2005-FA11 1A4A			4	1.A FM	1,142,583	44.1320	1,012,427	2,294,066	1,060,650		(81,934)			.5.750	6.509	MON	10,992	109,897	02/22/2023	02/25/2036
32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1			4	1.B FM	398,407	85.6600	355,483	414,991	392,524		(5,515)			.5.450	5.407	MON	1,885	20,916	04/07/2020	08/25/2035
32051G-T2-1	FHAMS 2006-FA1 1A7 FHAMS 2006-FA1 1A7			4	1.A FM	636,199	43.5740	611,127	1,402,491	611,846		(12,610)			.5.750	5.062	MON	6,720	20,161	06/28/2023	04/25/2036
32051G-YL-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA8 1A6			4	1.A FM	1,001,703	41.5020	900,912	2,170,777	980,447		(21,256)			.5.500	11.988	MON	1,990	49,747	08/04/2023	11/25/2035
32052O-AD-1	FHASI 2007-2 B1 FHASI 2007-2 1A4			4	1.A FM	1,447,486	43.4470	796,977	1,834,349	613,867		(115,304)			.5.750	14.632	MON	8,790	70,187	01/28/2016	05/25/2037
32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3				1.A FM	358,615	29.6750	483,729	1,630,067	329,267		(29,348)			.5.970	33.095	MON	1,621	82,472	01/31/2023	02/25/2037
32052N-AC-3	FHAMS 2006-AA4 2A1 FHAMS 2006-AA4 2A1			4	1.A FM	3,453,886	44.2460	3,053,267	6,900,605	3,072,010		(381,876)			.5.441	7.449	MON	31,289	297,608	02/15/2023	07/25/2036
32052O-AA-0	FHAMS 2006-AA5 A1 FHAMS 2006-AA5 A1				1.A FM	47,905	76.3040	65,274	85,544	45,899		(2,005)			.5.751	18.571	MON	410	3,760	01/31/2023	09/25/2036
32055G-AF-8	FHASI 2007-AR2 3A1 FHASI 2007-AR2 3A1				1.A FM				11,637								MON			01/31/2023	07/25/2037
32056J-AG-9	FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR3 3A1			4	1.A FM	484,285	38.8710	425,184	1,093,838	367,548		(72,521)			.3.579	12.457	MON	3,263	39,174	04/07/2020	11/25/2037
32113J-AG-0	FNLC 2005-1 M6 FNLC 2005-1 M6				6. FM				939,556						.6.385		MON			01/31/2023	05/25/2035
32113J-AL-9	FNLC 2005-1 M6 FNLC 2005-1 M10				6. FM				3,002,143						.7.420		MON			01/31/2023	05/25/2035
32113J-AM-7	FNLC 2005-1 M6 FNLC 2005-1 M11				6. FM				3,203,467						.7.450		MON			01/31/2023	05/25/2035
32113J-AP-0	FNLC 2005-1 M6 FNLC 2005-1 M13				6. FM				3,014,021						.8.170		MON			01/31/2023	05/25/2035
35564K-B3-2	STACR 2022-DNA5 M1B STACR 2022-HQA2 M1B				1.D	8,101,688	105.7180	8,563,122	8,100,000	8,101,440		(153)			.9.337	9.507	MON	12,606	726,986	07/26/2022	07/25/2042
35564K-HE-2	STACR 2021-DNA5 M2 STACR 2021-DNA5 M2				1.A	18,691,239	100.6490	19,093,433	18,970,270	18,789,257		64,009			.6.987	7.956	MON	22,092	1,067,175	05/17/2023	01/25/2034
35564K-PV-5	STACR 2022-DNA1 M1B STACR 2022-DNA1 M1B				1.A	12,606,300	100.2220	13,890,815	13,860,000	12,822,876		149,976			.7.187	9.087	MON	16,603	942,653	10/11/2022	01/25/2042
35564K-RF-8	STACR 2022-DNA2 M1B STACR 2022-DNA2 M1B				1.A	2,010,188	101.3080	2,157,851	2,130,000	2,028,412		16,909			.7.737	9.114	MON	2,747	156,712	12/06/2022	02/25/2042
35564K-UX-5	STACR 2022-DNA3 M1B STACR 2022-DNA3 M1B				1.A	12,412,413	102.9220	13,256,376	12,880,000	12,496,002		51,421			.8.237	9.055	MON	17,683	1,012,743	10/06/2022	04/25/2042
35564K-YP-8	STACR 2022-DNA5 M1B STACR 2022-DNA5 M1B				1.B	16,611,550	108.0140	17,919,504	16,590,000	16,624,029		(3,426)			.9.837	9.984	MON	27,200	1,303,186	09/30/2022	06/25/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1				1.B FE	7,093	100.1430	7,556	7,546	7,305		212			6.401	20.027	MON	8	425	01/31/2023	11/25/2048
35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2			4	1.A FM	86,469	93.4830	86,918	92,978	89,802		40			6.400	4.322	MON	99	3,399	10/22/2013	07/25/2034
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6				6. FM	651	0.6250	647	103,515	647		(4)			7.570		MON			03/27/2023	11/25/2034
35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5				4.C FM	281,643	77.6090	602,977	776,945	309,016		27,373			6.520	14.374	MON	844	8,889	06/26/2023	01/25/2035
35729T-AF-9	FHLT 2006-C M1 FHLT 2006-C M1				6. Z				561,975						5.770		MON			01/31/2023	10/25/2036
35729V-AF-4	FHLT 2006-D 1A1 FHLT 2006-D M1				6. Z				65,789						5.700		MON			01/31/2023	11/25/2036
357523-AR-0	FRENT 2005-C NOTE FRENT 2005-C NOTE				6. FM				493,601						5.584		MON			01/31/2023	07/25/2035
36157R-HX-6	GECMS 1998-HE2 B1 GECMS 1998-HE2 B1				6. *	57			57		(57)				6.905		MON			05/01/2023	09/25/2028
36167C-AA-4	GCAT 2019-RPL1 A1 GCAT 2019-RPL1 A1				1.A	28,233	95.1470	32,365	34,015	28,999		766			2.650	9.932	MON	75	600	01/31/2023	10/25/2068
36168W-AA-9	GCAT 2022-NQM5 A1 GCAT 2022-NQM5 A1	C			1.A	75,788,770	101.8640	79,722,502	78,263,598	76,434,970		546,217			5.710	6.742	MON	372,404	4,528,346	10/14/2022	08/25/2067
361856-BJ-5	GMACM 2001-HE2 IA2 GMACM 2001-HE2 IA2				6. *	1	415.0000	1		1					5.930		MON		3,574	01/31/2023	12/25/2026
36185M-BJ-0	GMACM 2005-AR6 2A1 GMACM 2005-AR6 2A1			4	1.A FM	5,063,103	80.0110	4,864,212	6,079,456	5,063,103		22,413	43,255		3.644	6.665	MON	18,462	89,357	07/14/2023	11/19/2035
36185N-7L-8	GMACM 2005-AR3 5A1 GMACM 2005-AR3 5A1			4	1.A FM	363,667	91.1100	329,176	361,296	361,296					3.870	3.625	MON	1,165	13,228	10/08/2014	06/19/2035
36185N-Q9-4	GMACM 2003-GH2 B GMACM 2003-GH2 B				1.A FM	83,626	34.6500	144,884	418,132	106,381		22,755			5.500	15.228	MON	1,916	26,468	01/31/2023	10/25/2033
36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2			4	1.A FM	918,438	73.8510	947,579	1,283,099	786,683		(27,098)				11.393	MON		48,299	11/14/2013	11/26/2035
36190B-AH-2	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 4A2			4	3.B Z										19.985		MON		52,254	11/14/2013	02/26/2037
36190D-AB-1	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 1A2			4	1.A FM	5,706,727	94.3000	6,080,735	6,448,279	6,311,476		25,559			4.903	5.745	MON	26,348	269,316	11/14/2013	02/26/2036
36190D-AF-2	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 3A2			4	1.A FM	174,050	95.8670	219,549	229,014	219,256		5,207			6.106	12.743	MON	1,165	10,636	11/14/2013	11/26/2035
36190F-AE-0	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-3R 2A2			4	1.A FM	1,744,978	75.4930	1,770,441	2,345,184	1,728,075		(16,903)			5.582	12.997	MON	10,910	115,343	11/14/2013	07/25/2035
36228F-2Y-1	GSR 2004-6F B1 GSR 2004-6F B1				1.A FM	70,106	85.7560	110,312	128,635	71,436		1,330			6.096	20.419	MON	653	5,690	01/31/2023	05/25/2034
36228F-4K-9	GSAA 2004-4 M2 GSAA 2004-4 M2			4	1.A FM	372,686	111.4690	461,993	414,458	448,774		24,872			7.420	8.879	MON	513	16,599	08/29/2016	05/25/2034
3622EC-AB-2	GSAA 2007-5 2A1A GSAA 2007-5 2A1A			4	1.A FM	1,982,636	91.8390	2,148,159	2,339,054	2,171,996		44,590			5.710	5.281	MON	2,226	35,174	01/26/2017	04/25/2047
3622EQ-AA-3	GSAA 2007-1 1A1 GSAA 2007-1 1A1			4	1.A FM	1,734,811	30.9340	1,015,479	3,282,765	955,063		(46,145)			5.630	10.532	MON	3,080	47,220	01/18/2017	02/25/2037
3622EQ-AA-3	GSAA 2007-1 1A1 GSAA 2007-1 1A1			4	5.B FM	1	30.9340	1	2	1					5.630	0.799	MON			01/31/2023	02/25/2037
3622MW-AC-7	GSR 2007-3F 2A1 GSR 2007-3F 2A1			2	6. FM	908,536	261.5430	1,087,731	415,890	1,083,329		174,793			5.750	6.711	MON	1,993	11,392	06/06/2023	05/25/2037
3622MW-AF-0	GSR 2007-3F 2A1 GSR 2007-3F 2A5			4	6. FM	84,682	261.5430	235,420	90,012	227,793		61,329			5.750	7.464	MON	431	5,177	11/14/2013	05/25/2037
3622MW-AS-2	GSR 2007-3F 2A1 GSR 2007-3F 3A6			4	3.A FM	508,129	74.3530	423,477	569,549	444,820		(4,293)			6.000	5.529	MON	2,848	34,221	07/20/2015	05/25/2037
362334-CJ-1	GSAAN 2006-2 NOTE GSAAN 2006-2 NOTE				1.A FM				13,231						6.000		MON			01/31/2023	12/25/2035
362334-CM-4	GSR 2006-2F 1A1 GSR 2006-2F 1A1			2	3.A FM	1,342,677	86.8840	1,209,246	1,391,796	1,352,087		9,410			5.000	5.160	MON	5,799	69,590	02/03/2014	02/25/2036
362334-CQ-5	GSR 2006-2F 1A1 GSR 2006-2F 2A4			4	4.B FM	804,703	88.9530	747,879	840,756	817,378		931			5.750	5.109	MON	4,029	48,343	11/14/2013	02/25/2036
362334-EN-0	GSAMP 2006-NC1 CE GSAMP 2006-NC1 CE				6. *	93			99		(93)						MON			02/03/2023	02/25/2036
362334-MF-8	GSAA 2006-6 AF4 GSAA 2006-6 AF4			4	1.A FM	3,540,869	29.3120	1,798,106	6,134,281	1,745,148		(108,414)			6.621	7.501	MON	33,848	93,258	06/23/2015	03/25/2036
362334-MG-6	GSAA 2006-6 AF4 GSAA 2006-6 AF5			4	1.A FM	267,358	29.3120	150,165	512,304	154,954		(9,949)			6.741	6.281	MON	2,878	7,788	07/20/2016	03/25/2036
362334-MH-4	GSAA 2006-6 AF4 GSAA 2006-6 AF6			4	1.A FM	3,990,736	36.4250	2,845,379	7,811,508	3,092,753		(160,530)			6.504	5.385	MON	42,336	118,756	08/10/2022	03/25/2036
362334-NB-6	GSAA 2006-7 AF3 GSAA 2006-7 AF2			4	1.A FM	1,089,238	39.0510	584,313	1,496,283	637,230		(39,993)			5.995	5.299	MON	7,475	33,623	02/21/2019	03/25/2046
362341-3C-1	GSMPS 2006-RP1 1AF1 GSMPS 2006-RP1 1AF1			2	1.A FM	3,784,059	82.1130	3,758,516	4,577,248	3,764,132		(19,927)			5.820	7.056	MON	4,438	169,278	03/01/2023	01/25/2036
362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1			4	1.A FM	1,683,163	95.1010	1,725,875	1,814,774	1,777,913		26,799			4.630	6.826	MON	7,002	72,027	06/28/2018	01/25/2036
362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1			4	3.A FM	106,359	95.1010	102,300	107,569	111,710		1,502			4.630	5.308	MON	415	4,269	05/17/2019	01/25/2036
362341-4D-8	GSR 2006-AR1 2A1 GSR 2006-AR1 2A4			4	1.A FM	447,335	94.1720	465,326	494,123	488,633		6,169			4.630	6.207	MON	1,906	19,639	06/23/2015	01/25/2036
362341-8H-5	GSR 2006-1F 1A6 GSR 2006-1F 6A3			4	1.A FM	69,059	25.0310	69,002	275,671	63,941		10,208	32,502		7.500	9.334	MON	1,723	15,741	11/14/2013	02/25/2036
362341-DS-5	GSR 2005-6F 3A18 GSR 2005-6F 2A1			4	1.A FM	251,070	85.1600	243,547	285,989	251,107		621			5.770	8.712	MON	275	15,354	08/10/2022	07/25/2035
362341-DZ-9	GSR 2005-6F 3A18 GSR 2005-6F 3A6			4	1.A FM	286,994	78.8190	260,354	330,320	290,052		663			5.800	8.711	MON	319	17,731	05/20/2014	07/25/2035
362341-EM-7	GSR 2005-6F 3A18 GSR 2005-6F 3A18			2	1.A FM	564,929	84.6300	539,698	637,716	565,601		518			5.500	7.983	MON	2,923		07/14/2023	07/25/2035
362341-F7-9	GSAMN 2005-WMC2 NOTE GSAMN 2005-WMC2 NOTE				6. FM				2,699,873						5.500		MON			01/31/2023	11/25/2035
362341-FN-4	GSR 2005-AR4 3A5 GSR 2005-AR4 3A5			4	1.A FM	731,130	69.7420	718,040	1,029,567	715,741		(15,389)			4.496	8.626	MON	3,857	19,060	07/14/2023	07/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
362341-LL-1	GSMPS 2005-RP3 1AF GSMPS 2005-RP3 1AF			2	1.A FM	920,757	82.0280	866,106	1,055,866	930,287		(5,542)			5.820	5.805	MON	1,024	47,165	02/07/2017	09/25/2035
362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B				6. Z		2.5130	11	420						6.010		MON		9	01/31/2023	11/25/2030
362341-Q4-4	GSR 2005-9F 2B6 GSR 2005-9F 1A2			4	1.A FM	188,578	78.1540	180,870	231,430	184,196		210			5.500	10.267	MON	212	12,847	09/11/2015	12/25/2035
362341-WE-5	GSR 2005-8F 2A7 GSR 2005-8F 4A1			4	4.A FM	1,093,753	42.2070	554,755	1,314,353	628,841		(63,117)			6.000	4.350	MON	6,572	85,083	06/01/2023	11/25/2035
362341-WZ-8	GSR 2005-AR7 5A1 GSR 2005-AR7 2A1			4	1.A FM	78,900	90.3340	81,456	90,171	81,102		403			4.489	10.773	MON	337	3,804	04/07/2020	11/25/2035
362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2			4	1.A FM	1,738,832	55.6480	1,629,988	2,929,116	1,666,985		(71,847)			5.970	8.560	MON	2,914	59,853	03/01/2023	12/25/2035
362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1			4	1.A FM	520,155	31.3210	495,105	1,580,731	487,552		(32,604)			5.610	10.236	MON	1,478	17,810	03/01/2023	12/25/2046
362351-AC-2	GSAA 2006-20 1A1 GSAA 2006-20 2A1A			4	1.A FM	1,476,829	52.6310	1,129,156	2,145,417	1,175,605		(41,671)			5.570	8.255	MON	1,992	25,264	01/29/2020	12/25/2046
36242D-4T-7	GSR 2005-AR3 2B5 GSR 2005-AR3 3A1			4	1.A FM	758,381	75.3720	708,905	940,542	652,914		(22,455)			5.365	12.713	MON	4,205	44,846	04/07/2020	05/25/2035
36242D-7Y-3	GSR 2005-5F B2 GSR 2005-5F B2				6. *		0.0160	109	694,153						5.736		MON		11,649	01/31/2023	06/25/2035
36242D-AY-9	GSAMP TRUST GSAMP_04-SD1 GSAMP 2004-SD1 M2			4	1.A FM	2,556,084	89.8010	2,747,559	3,059,621	2,711,311		13,130			7.870	5.884	MON	4,013	81,214	08/29/2016	06/25/2034
36242D-FH-1	GSR 2004-10F B2 GSR 2004-10F B2				6. FM	7,202	0.7650	6,293	823,110	6,293	(909)				6.058		MON		39,170	01/31/2023	09/25/2034
36242D-JK-0	GSAA 2004-9 B1 GSAA 2004-9 B1				1.A FM	54,698	76.4280	283,422	370,836	65,374		11,625			9.970	91.752	MON	616	3,022	01/31/2023	09/25/2034
36242D-KR-3	GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-12 1A1			4	1.A FM	310,164	91.1700	306,811	336,525	319,957		1,189			5.810	7.717	MON	326	18,219	03/17/2015	12/25/2034
36242D-MB-6	GSR 2004-13F B1 GSR 2004-13F B1				1.A FM	230,032	59.4200	455,614	766,773	243,433		13,401			6.730	27.740	MON	4,300	9,354	01/31/2023	11/25/2034
36242D-PB-3	GSR 2004-14 2B6 GSR 2004-14 1A1			4	1.A FM	118,932	90.8250	121,031	133,257	124,370		287			5.800	8.391	MON	129	7,196	02/19/2015	12/25/2034
36242D-T5-2	GSMPS 2005-RP2 1AF GSMPS 2005-RP2 1AF			2	1.A FM	938,725	92.1930	949,153	1,029,530	943,083		3,356			5.820	6.819	MON	998	48,113	08/10/2022	03/25/2035
36242D-XG-3	GSMPS 2005-RP1 1AF GSMPS 2005-RP1 1AF			2	1.A FM	11,399,487	86.0170	11,292,612	13,128,302	11,316,527		18,028			5.820	7.227	MON	12,730	646,884	03/01/2023	01/25/2035
36242D-Y3-1	GSR 2005-4F B3 GSR 2005-4F 6A1			4	1.A FM	8,922	96.5940	8,677	8,983	8,932		10			6.500	6.877	MON	49	584	10/22/2014	02/25/2035
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-13 AF3			4	1.A FM	642,050	31.6940	315,340	994,945	295,220		17,546			6.040	8.180	MON	5,008	17,586	11/01/2013	07/25/2036
36245R-AA-7	GSAA 2007-6 A4 GSAA 2007-6 1A1			4	1.A FM	1,549,899	59.5710	1,426,595	2,394,787	1,539,475		10,424			5.710	7.175	MON	2,279	33,906	03/21/2017	05/25/2047
36245R-AB-5	GSAA 2007-6 A4 GSAA 2007-6 1A2			4	1.A FM	901,677	59.6700	821,324	1,376,442	895,150		6,526			5.910	6.941	MON	1,356	19,488	08/10/2022	05/25/2047
36250B-AH-9	GSMBS 2014-EB1A 2A4 GSMBS 2014-EB1A 2A4				1.A	5,903	98.4430	8,185	8,314	5,903					4.459		MON		215	01/31/2023	07/25/2044
36251E-AH-2	GSMSC 2015-1R 2B GSMSC 2015-1R 2B			4	1.A FM	6,748,423	90.8030	6,872,226	7,568,308	6,562,988		185,435			4.671	8.098	MON	29,462	316,256	01/10/2022	01/26/2036
362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1			2	1.A FM	3,943,648	69.8780	3,816,762	5,462,043	3,969,231		48,277	21,515		3.601	6.879	MON	16,389	218,325	11/01/2023	08/27/2037
362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1			2	1.A F										3.601		MON		(106)	04/07/2020	08/27/2037
362561-AB-8	GSMSC 2007-NIM1 N2 GSMSC 2007-NIM1 N2				6. FM		0.0010	13	1,340,420						8.000		MON			01/31/2023	08/25/2046
362611-AF-2	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 3A3			4	5.A FM	241,398	98.9860	260,006	262,668	278,827		8,286			6.250	5.826	MON	1,368	16,417	11/14/2013	09/25/2036
362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4			4	1.A FM	454,562	50.0460	299,517	598,483	305,287		27,566			6.500	7.825	MON	3,242	32,060	11/14/2013	09/25/2036
362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17			4	1.G FM	1,662,937	46.3180	1,001,932	2,163,171	1,080,653		97,973			6.000	6.675	MON	10,816	106,963	02/04/2016	09/25/2036
362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17			4	2.C FM	331,131	46.3180	205,181	442,985	224,373		20,462			6.000	6.403	MON	2,215	21,904	07/12/2018	09/25/2036
362636-AK-8	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 2A5			4	1.A Z										5.750		MON		8,671	11/14/2013	02/25/2037
362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6			4	4.B FM	773,300	55.8660	598,213	1,070,807	684,864		37,808			6.000	4.831	MON	5,354	58,401	11/14/2013	03/25/2037
36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1				1.A FM	549,572	2.2280	408,215	18,319,057	407,309		142,263			6.585	5.807	MON	100,526	30,898	01/31/2023	05/25/2036
36298N-AC-8	GSR 2006-7F 5A2 GSR 2006-7F 1A1			4	1.A FM	175,029	75.8870	160,999	212,156	133,959		2,548			5.000	13.164	MON	884	10,608	11/14/2013	08/25/2036
36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2				6. FE	353,308	5.2520	333,576		288,658		64,650			7.100	9.972	MON	7,516	99,388	01/31/2023	08/25/2036
367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1				1.A FM	10,754,407	74.1620	12,365,461	16,673,500	11,150,014		395,606			6.130	8.935	MON	17,035	691,601	01/31/2023	12/25/2035
38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4				1.A FM	988,839	96.6260	1,165,219	1,205,901	975,368		13,471			6.471	12.505	MON	6,503	61,120	01/31/2023	05/25/2036
38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2				4.A FM	218,741	90.8760	203,880	224,349	216,048		2,693			5.750	7.561	MON	1,075	10,449	01/31/2023	10/25/2036
39538A-AB-2	GPMF 2006-AR5 A1B GPMF 2006-AR5 A1B				6. *		0.0200								5.590		MON		16,923	01/31/2023	10/25/2046
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1				1.A FM	1,704,206	69.7720	4,825,178	6,915,646	2,024,156		319,950			6.010	40.112	MON	6,928	327,561	05/25/2023	10/25/2045
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1				1.A F										6.010		MON		7,617	01/31/2023	10/25/2045
39538W-BY-3	GPMF 2005-AR4 2A1 GPMF 2005-AR4 4A1A			4	1.A FM	116,329	93.2360	133,899	143,612	107,017		19,633			6.090	8.360	MON	146	8,270	07/14/2016	10/25/2045
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1			4	1.A FM	5,346,381	61.9060	4,662,250	7,531,159	4,747,211		590,416			6.030	11.020	MON	7,569	216,749	06/28/2023	11/25/2045
39538W-EL-8	GPMF 2005-AR5 2A1 GPMF 2005-AR5 3A2				1.A FM	206,838	83.2820	341,106	409,581	138,012		68,826			6.010	39.093	MON	410	17,508	01/31/2023	11/25/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39538W-GF-9	GPMF 2006-AR2 3A2 GPMF 2006-AR2 G3A1			4	1.A FM	4,911,275	95.9690	4,880,210	5,085,189	4,833,141		26,637			5.610	7.616	MON	5,545	260,463	08/10/2022	03/25/2036
39538W-GG-7	GPMF 2006-AR2 3A2 GPMF 2006-AR2 3A2				1.A FM	7,198	96.0790	36,735	38,234	7,233		35			6.110		MON	39	685	07/25/2023	03/25/2036
39538W-HC-5	GPMF 2006-AR3 3A1 GPMF 2006-AR3 3A1				1.A FM	998	100.6860	1,086	1,079	1,079		81			5.930	20.611	MON	1	35	01/31/2023	04/25/2036
39539F-AB-0	GPMF 2006-AR4 M1 GPMF 2006-AR4 A1B				6. *										5.590		MON		47	01/31/2023	09/25/2046
39539F-AF-1	GPMF 2006-AR4 M1 GPMF 2006-AR4 A3B				6. *										5.730		MON		1,267	01/31/2023	09/25/2046
39539F-AM-6	GPMF 2006-AR4 M1 GPMF 2006-AR4 A6C				6. *										5.760		MON		605	01/31/2023	09/25/2046
41161G-AC-7	HVMLT 2006-8 B6 HVMLT 2006-8 2A1A			4	5.B Z										5.852		MON		281	12/01/2023	07/21/2036
41161M-AA-8	HVMLT 2006-5 1A1A HVMLT 2006-5 1A1A			4	1.A FM	10,083,936	37.9280	9,682,174	25,527,768	9,549,733		(534,203)			5.922	10.885	MON	125,975	764,601	03/06/2023	07/19/2047
41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A			4	1.A FM	9,188,108	55.4140	8,993,655	16,230,058	8,234,206		(354,941)			5.830	10.306	MON	34,167	619,095	09/19/2023	07/19/2046
41161M-AE-0	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1C				1.A Z										6.010		MON		647	12/01/2023	07/19/2046
41161P-BV-4	HVMLT 2006-5 1A1A HVMLT 2003-2 1A			4	1.A FM	100,543	96.9850	101,084	104,226	102,487		191			6.210	7.235	MON	216	6,027	10/28/2014	10/19/2033
41161P-DX-8	HVMLT 2004-4 X1 HVMLT 2004-4 X1				6. *		1.6960	33,154									MON			01/31/2023	06/19/2034
41161P-GZ-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A1				1.G FM	559,355	92.1390	549,744	596,645	569,938		(2,271)			5.502	3.157	MON	2,736	28,806	12/09/2020	11/19/2034
41161P-HU-0	HVMLT 2004-9 4A3 HVMLT 2004-9 4A1A			4	1.A FM	107,817	90.7580	114,029	125,641	106,000		(1,238)			6.230	8.620	MON	283	6,360	12/03/2014	12/19/2034
41161P-K4-4	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A			4	1.D FM	2,214,450	85.5930	2,045,767	2,390,106	2,211,037		(9,969)	415		4.950	6.444	MON	9,860	105,740	03/10/2022	02/25/2036
41161P-KA-0	HVMLT 2004-11 2A2A HVMLT 2004-11 2A2A			4	1.A FM	649,516	82.2160	648,380	788,626	604,168		(19,266)			6.110	9.455	MON	1,740	36,360	10/28/2016	01/19/2035
41161P-KD-4	HVMLT 2004-11 2A2A HVMLT 2004-11 3A1A			4	3.B FM	690,874	88.6130	681,971	769,604	719,904		28,682			6.170	2.379	MON	1,715	35,482	08/10/2022	01/19/2035
41161P-KH-5	HVMLT 2004-11 2A2A HVMLT 2004-11 3A3			4	1.A FM	186,576	88.5890	250,995	283,325	241,686		11,634			6.230	5.371	MON	637	13,061	08/29/2016	01/19/2035
41161P-KH-5	HVMLT 2004-11 2A2A HVMLT 2004-11 3A3			4	4.A FM	29,685	88.5890	31,306	35,339	34,013		1,663			6.230	1.521	MON	80	1,629	06/20/2017	01/19/2035
41161P-KH-5	HVMLT 2004-11 2A2A HVMLT 2004-11 3A3			4	4.B FM	82,278	88.5890	81,669	92,188	90,780		4,454			6.230	0.856	MON	207	4,250	07/17/2018	01/19/2035
41161P-L5-0	HVMLT 2006-4 2A1A HVMLT 2006-4 2A1B				6. *				1,109						5.950		MON		5	01/31/2023	05/19/2046
41161P-LD-3	HVMLT 2005-1 2A1A HVMLT 2005-1 2A1A			4	1.A FM	137,857	96.1730	148,968	154,895	139,679		1,822			6.010	9.769	MON	336	6,217	01/31/2023	03/19/2035
41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A			4	1.A FM	6,348,837	34.5310	5,327,634	15,428,523	5,365,857		(215,304)			5.990	12.384	MON	33,371	242,600	12/22/2023	05/19/2035
41161P-QU-0	HVMLT 2005-8 1A2A HVMLT 2005-8 1A2A			4	1.G FM	6,054,576	67.4930	5,366,834	7,951,732	5,617,784		(285,076)			6.130	7.383	MON	17,601	330,495	03/21/2017	09/19/2035
41161P-TN-3	HVMLT 2005-10 2A1A HVMLT 2005-10 2A1A			4	4.A FM	737,685	68.8790	575,712	835,835	664,883		(27,273)			6.090	6.150	MON	1,838	37,482	06/11/2021	11/19/2035
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11			4	1.A FM	708,095	69.9740	832,745	1,190,076	690,786		(17,309)			7.058	12.248	MON	7,000	35,001	01/31/2023	10/19/2035
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11			4	3.B FM	3,209,703	69.9740	2,686,431	3,839,180	3,033,870		(90,390)			7.058	5.670	MON	22,581	157,186	01/12/2016	10/19/2035
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11			4	3.C FM	780,954	69.9740	629,952	900,264	725,921		(21,483)			7.058	5.312	MON	5,295	36,859	06/10/2021	10/19/2035
41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12			4	1.A FM	4,526,785	71.9210	4,294,830	5,971,631	4,455,250		(135,029)	41,774		6.970	6.580	MON	15,030	246,831	08/10/2022	10/19/2035
41161P-WB-5	HVMLT 2005-13 2A12 HVMLT 2005-13 2A11			4	1.A FM	915,665	49.8990	882,290	1,768,166	854,473		(61,192)			6.030	12.189	MON	3,850	65,655	10/19/2023	02/19/2036
41161P-XU-2	HVMLT 2005-15 3A12 HVMLT 2005-15 X3B				6. FE		0.0010	2							0.151		MON			01/31/2023	10/20/2045
41161P-YX-5	HVMLT 2005-16 1A1A HVMLT 2005-16 2A1B				1.A Z										6.130		MON		(329)	12/01/2023	01/19/2036
41161U-AC-6	HVMLT 2006-6 2A1A HVMLT 2006-6 2A1A			4	3.C FM	615,778	47.3580	477,213	1,007,674	595,345		(41,679)	4,106		4.695	2.168	MON	3,942	41,923	12/11/2019	08/19/2036
41162B-AA-1	HVMLT 2006-SB1 A1B HVMLT 2006-SB1 A1A			4	1.A FM	5,897,057	84.8200	6,262,695	7,383,523	5,954,705		69,179			5.862	8.626	MON	36,067	214,797	10/25/2022	12/19/2036
41162C-AC-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-10 2A1A			4	1.A FM	5,445,881	87.8740	6,246,743	7,108,723	5,875,180		41,264			5.650	7.472	MON	14,503	185,478	08/29/2016	11/19/2036
41162D-AD-1	HVMLT 2006-12 2A2A HVMLT 2006-12 2A13			4	4.A FM	391,088	93.7960	427,705	455,997	483,330		10,554			5.950	5.301	MON	980	15,534	05/24/2017	12/19/2036
41162D-AF-6	HVMLT 2006-12 2A2A HVMLT 2006-12 2A2A			4	1.A FM	8,527,358	89.0420	8,495,864	9,541,407	8,922,486		12,106			5.850	4.869	MON	20,155	328,514	02/21/2018	01/19/2038
41164L-AB-5	HVMLT 2007-2 2A1A HVMLT 2007-2 2A1A			4	1.A FM	901,570	83.1660	926,473	1,114,002	901,518		(517)			5.790	7.428	MON	1,075	2,958	06/28/2023	05/25/2038
41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2				1.A FM	200,052	2.9240	6,802	232,618	6,802	(186,062)	(7,187)			5.890	34.125	MON	495	7,602	01/31/2023	03/19/2037
41164U-AB-5	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1A			4	1.A FM	1,468,087	92.0840	1,403,810	1,524,493	1,478,814		7,792			5.870	4.969	MON	3,231	52,910	08/10/2022	05/19/2037
41164U-AD-1	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1C				6. *		123.5640	65,924	53,352						6.050		MON		1,510	01/31/2023	05/19/2037
41165A-AD-4	HVMLT 2007-5 A1A HVMLT 2007-5 A1C				1.A FM	41,142	27.4050	65,362	238,503	29,070		(12,072)			5.750	73.188	MON	495	5,882	01/31/2023	09/19/2037
436944-AT-9	HEMT 2006-3 X1 HEMT 2006-3 X1				6. *		0.0010	20									MON			01/31/2023	09/25/2036
437084-AM-8	HEAT 2005-1 AIOS HEAT 2003-7 AIOS				6. *												MON		17,075	01/31/2023	03/25/2034
437084-AN-6	HEAT 2005-1 AIOS HEAT 2003-7 X				6. *				10,957,021								MON			01/31/2023	03/25/2034

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437084-AV-8	HEAT 2004-1 AIOS HEAT 2004-1 M1			4	1.A FM	294,642	99.5580	322,991	324,424	314,136		2,110			6.415	7.449	MON	347	17,702	08/29/2016	06/25/2034
437084-BC-9	HEAT 2004-1 AIOS HEAT 2004-1 AIOS				6. *												MON		19,939	01/31/2023	08/25/2034
437084-CN-4	HEAT 2005-1 AIOS HEAT 2004-3 AIOS				6. *												MON		10,645	01/31/2023	08/25/2034
437084-DK-9	HEAT 2004-4 AIOS HEAT 2004-4 AIOS				6. *												MON		4,006	01/31/2023	10/25/2034
437084-DX-1	HEAT 2005-1 AIOS HEAT 2004-5 M2			4	1.A FM	355,849	99.6880	372,110	373,275	372,907		959			6.415	5.304	MON	399	17,978	09/23/2022	11/25/2034
437084-EH-5	HEAT 2005-1 AIOS HEAT 2004-5 AIOS				6. *				12,900,980								MON		28,120	01/31/2023	11/25/2034
437084-FE-1	HEAT 2004-6 X HEAT 2004-6 AIOS				6. *												MON		14,698	01/31/2023	12/25/2034
437084-FF-8	HEAT 2004-6 X HEAT 2004-6 X				6. *				12,012,993								MON			01/31/2023	12/25/2034
437084-GE-0	HEAT 2004-7 AIOS HEAT 2004-7 AIOS				6. *												MON		39,172	01/31/2023	01/25/2035
437084-HD-1	HEAT 2005-1 AIOS HEAT 2004-8 AIOS				6. *												MON		38,859	01/31/2023	03/25/2035
437084-HF-6	HEAT 2005-1 AIOS HEAT 2004-8 X				6. *				19,321,761								MON			01/31/2023	03/25/2035
437084-JC-1	HEAT 2005-1 AIOS HEAT 2005-1 AIOS				6. *												MON		27,177	01/31/2023	05/25/2035
437084-KB-1	HEAT 2005-2 AIOS HEAT 2005-2 AIOS				6. *		0.0810	21,307									MON		36,588	01/31/2023	07/25/2035
437084-LS-3	HEAT 2005-4 R2 HEAT 2005-4 M7				1.A FM	1,694,508	89.1360	2,096,095	2,351,570	1,751,389		56,882			7.150	11.332	MON	2,802	59,731	10/25/2023	10/25/2035
437084-MS-2	HEAT 2005-5 AIOS HEAT 2005-5 AIOS				6. *		0.0750	26,512									MON		21,190	01/31/2023	11/25/2035
437084-NQ-5	HEAT 2005-6 AIOS HEAT 2005-6 AIOS				6. *		0.0830	21,684									MON		31,997	01/31/2023	12/25/2035
437084-PL-4	HEAT 2005-7 AIOS HEAT 2005-7 AIOS				6. *		0.0630	27,261									MON		22,510	01/31/2023	01/25/2036
437084-QM-1	HEAT 2005-8 AIOS HEAT 2005-8 AIOS				6. *		0.0350	23,988									MON		16,990	01/31/2023	02/25/2036
437084-RN-8	HEAT 2005-9 AIOS HEAT 2005-9 AIOS				6. *		0.0490	20,163									MON		16,714	01/31/2023	04/25/2036
437084-SK-3	HEAT 2006-1 AIOS HEAT 2006-1 AIOS				6. *		0.0200	7,179									MON		5,833	01/31/2023	04/25/2036
437084-UF-1	HEAT 2006-2 AIOS HEAT 2006-2 AIOS				6. *		0.0280	7,377									MON		6,112	01/31/2023	05/25/2036
437084-UU-8	HEAT 2006-3 R2 HEAT 2006-3 M3				6. FM	311,058	211.8920	1,243,587	586,898	327,952		16,895			6.115	23.584	MON	598	22,738	10/25/2023	07/25/2036
437084-VF-0	HEAT 2006-3 R2 HEAT 2006-3 AIOS				6. *		0.0010	710									MON		1,964	01/31/2023	07/25/2036
437084-WF-9	HEAT 2006-4 AIOS HEAT 2006-4 AIOS				6. *		0.0010	836							0.061		MON			01/31/2023	08/25/2036
437089-AD-7	INDS 2006-1 A4 INDS 2006-1 A4				1.A FM	824,259	46.0490	1,755,189	3,811,600	757,315		(66,943)			6.666	(3.056)	MON	21,173	650	01/31/2023	05/25/2036
43708A-AH-5	INHEL 2002-A AR INHEL 2002-A M2				6. FM	225,690	48.6060	219,399	451,380	219,399		(17,568)	11,277		7.345	10.821	MON	553	29,438	01/31/2023	05/25/2033
437096-AV-2	HEAT 2006-5 AIOS HEAT 2006-5 AIOS				6. *		0.0010	342							0.097		MON			01/31/2023	10/25/2036
437097-AU-2	HEAT 2006-6 AIOS HEAT 2006-6 AIOS				6. *		0.0010	366							0.134		MON			01/31/2023	11/25/2036
43709J-AS-1	HEMT 2006-4 X1 HEMT 2006-4 X1				6. *				2,377,606								MON			01/31/2023	11/25/2036
43709N-AD-5	HEAT 2006-7 AIOS HEAT 2006-7 2A3			4	1.A FM	2,637,090	87.0710	3,016,639	3,464,558	2,745,903		78,770			5.770	9.331	MON	3,332	84,696	04/26/2018	01/25/2037
43709N-AU-7	HEAT 2006-7 AIOS HEAT 2006-7 AIOS				6. *		0.0010	578									MON		46	01/31/2023	01/25/2037
43709P-AD-0	HEMT 2006-5 X2 HEMT 2006-5 A3				1.A FM	1,328	0.1790	61,005	34,000,000	1,328					5.970		MON		20,974	01/31/2023	01/25/2037
43709P-AS-7	HEMT 2006-5 X2 HEMT 2006-5 X1				6. *				6,381,232								MON			01/31/2023	01/25/2037
43709P-AT-5	HEMT 2006-5 X2 HEMT 2006-5 X2				6. *				6,381,232								MON			01/31/2023	01/25/2037
43709Q-AU-0	HEAT 2006-8 AIOS HEAT 2006-8 AIOS				6. *		0.0010	634									MON		325	01/31/2023	03/25/2037
43709X-AD-3	INABS 2006-E 2A3 INABS 2006-E 2A2			4	1.A FM	1,047,966	67.2590	1,054,630	1,568,003	1,046,469		(1,497)			5.590	7.166	MON	1,461	3,288	12/22/2023	04/25/2037
43709X-AE-1	INABS 2006-E 2A3 INABS 2006-E 2A3			4	1.A FM	5,307,397	67.2780	5,342,049	7,940,251	5,299,818		(7,579)			5.640	7.164	MON	7,464	16,651	12/22/2023	04/25/2037
43709Y-AR-0	HEMT 2006-6 XS HEMT 2006-6 X1				6. *				1,536,974								MON			01/31/2023	03/25/2037
43709Y-AT-6	HEMT 2006-6 XS HEMT 2006-6 XS				6. *										0.098		MON		697	01/31/2023	03/25/2037
43710A-BE-7	HEMT 2007-1 X1 HEMT 2007-1 X1				6. *				1,683,597								MON			01/31/2023	05/25/2037
43710K-AU-0	HEAT 2007-2 AIOS HEAT 2007-2 AIOS				6. *		0.0010	855									MON			01/31/2023	07/25/2037
43710L-AV-6	HEAT 2007-1 AIOS HEAT 2007-1 AIOS				6. *		0.0010	532							0.002		MON		1,016	01/31/2023	05/25/2037
43710T-AU-1	HEAT 2007-3 AIOS HEAT 2007-3 AIOS				6. *		0.0010	444	44,158,838								MON			01/31/2023	08/25/2037
43739E-AB-3	HMBT 2004-1 2A HMBT 2004-1 2A			4	1.A FM	333,863	96.4690	333,998	346,223	335,340		1,031			6.330	8.005	MON	365	20,096	08/10/2022	08/25/2029
43739E-CJ-4	HMBT 2005-5 B1 HMBT 2005-5 B1				6. FM		0.0100	503	5,003,600						8.620		MON			01/31/2023	01/25/2036

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43739E-CQ-8	HOMEBANC MORTGAGE TRUST HMBT_0 HMBT 2006-1 3A1			4	1.										3.618		MON		415	12/01/2023	04/25/2037
44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A				1.A FM	224,092	34.5910	209,500	605,653	218,228		(5,864)			5.730	9.573	MON	578	10,268	01/31/2023	12/25/2036
45254N-KY-2	IMM 2004-9 1A1 IMM 2004-9 1A2			4	1.A FM	461,233	96.5220	539,371	558,806	466,228		4,230			6.350	13.616	MON	591	31,653	08/29/2016	01/25/2035
45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2				1.A FM	171,569	96.3320	189,973	197,205	173,982		2,414			6.270	15.316	MON	206	10,889	01/31/2023	04/25/2035
45254N-PL-5	IMM 2005-4 1M5 IMM 2005-4 1M5				6. *		89.1760	106,135	119,017						6.150		MON	122	15,205	01/31/2023	05/25/2035
45254N-PQ-4	IMM 2005-4 1M5 IMM 2005-4 1B1				6. *		91.3560	116,279	127,282						6.770		MON	144	20,987	01/31/2023	05/25/2035
45254N-PV-3	IMM 2005-5 M3 IMM 2005-5 A2			4	1.A FM	453,170	90.7540	485,667	535,147	471,748		1,756			5.690	10.183	MON	507	29,933	08/29/2016	08/25/2035
45254N-QA-8	IMM 2005-5 M3 IMM 2005-5 M3				6. *		28.6070	17,015	59,478						6.050		MON		4,478	01/31/2023	08/25/2035
45254N-RW-9	IMPAC CMB TRUST IMM_05-8 IMM 2005-8 2M2			4	1.A FM	301,508	93.3900	316,844	339,271	318,969		1,162			6.595	9.371	MON	373	20,610	08/29/2016	02/25/2036
45254T-QW-7	IMSA 2004-4 M5 IMSA 2004-4 M5				1.G FM	2,773,159	90.1450	2,596,054	2,879,870	2,785,853		21,671	48,738		7.120	6.230	MON	3,417	128,651	01/07/2022	02/25/2035
45254T-SN-5	IMSA 2005-2 A1M IMSA 2005-2 A1M				6. *		0.0010		587						6.250		MON		3	01/31/2023	03/25/2036
45254T-SS-4	IMSA 2005-2 A1M IMSA 2005-2 A2D			4	1.A FM	746,710	80.7980	831,940	1,029,656	696,526		6,898			6.330	10.648	MON	1,086	40,450	08/29/2016	03/25/2036
45254T-TZ-7	IMSA 2006-1 1A12 IMSA 2006-1 2M2			4	1.A FM	238,323	95.1910	266,976	280,463	261,967		3,570			6.400	9.587	MON	299	16,048	08/29/2016	05/25/2036
452559-AD-9	IMSA 2007-1 AM IMSA 2007-1 AM				6. *				32,513						5.910		MON		179	01/31/2023	03/25/2037
45255R-AZ-0	IMSA 2006-3 A7 IMSA 2006-3 A7				1.A FM	12,816,401	81.5660	13,225,179	16,214,120	13,165,227		348,827			6.010	6.489	MON	16,241	365,613	07/14/2023	11/25/2036
452563-AA-7	IMSAN 2007-3 N IMSAN 2007-3 N				1.A FM				5,986,628						8.000		MON			01/31/2023	09/25/2037
452565-AA-2	IMSAN 2007-2 N IMSAN 2007-2 N				1.A FM				4,630,623						8.000		MON		40	01/31/2023	05/25/2037
456606-GD-8	INHEL 2004-C M10 INHEL 2004-C M10				6. FM	16,642	4.5360	40,258	887,563	4,346		(12,296)			10.345	(122.321)	MON	1,530	41,504	01/31/2023	03/25/2035
45660L-4E-6	RAST 2005-A15 5A1 RAST 2005-A15 3A1			4	4.C FM	1,544,463	76.3380	1,293,380	1,694,272	1,515,197		(29,266)			5.750	4.279	MON	8,118	97,133	10/07/2015	02/25/2036
45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1				1.A FM	2,028,062	38.4380	2,287,547	5,951,264	1,931,337		(96,726)			5.750	12.083	MON	28,516	226,645	04/01/2023	02/25/2036
45660L-4W-6	INDX 2005-AR33 1A1 INDX 2005-AR33 1A1				1.A FM	2,986,851	73.1330	2,862,200	3,913,707	2,980,624		(6,228)			3.623	6.532	MON	11,817	57,009	07/14/2023	01/25/2036
45660L-6K-0	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3			4	4.A FM	1,368,620	41.7320	986,684	2,364,331	1,257,028		(71,717)			6.000	4.782	MON	11,822	131,576	04/21/2020	04/25/2036
45660L-BW-8	RAST 2004-A10 A2 RAST 2004-A10 A2			4	1.A FM	3,525,675	93.2680	3,548,942	3,805,108	3,539,377		13,701			5.500	7.108	MON	17,440	174,401	02/15/2023	02/25/2035
45660L-CN-7	INDX 2005-AR2 B6 INDX 2005-AR2 2A2A			4	1.A FM	1,189,508	86.8310	1,173,505	1,351,478	1,128,490		(61,019)			6.150	5.118	MON	1,385	70,348	08/10/2022	02/25/2035
45660L-EJ-4	INDX 2005-AR4 2A2 INDX 2005-AR4 2A2				6. FM	10,090	100.3560	11,877	11,835	10,090					6.150		MON		123	01/31/2023	03/25/2035
45660L-F8-7	INDX 2005-AR23 2B3 INDX 2005-AR23 5A1				4.C FM	7,624,228	61.7290	5,680,165	9,201,827	7,134,119		(271,963)			4.142	2.782	MON	31,761	342,104	05/27/2021	11/25/2035
45660L-GE-3	INDX 2005-AR6 2A2 INDX 2005-AR6 2A2				6. FE	2,444,425	80.7380	2,438,175	3,019,851	2,438,175	(166,462)	160,213			6.130	6.631	MON	3,085	59,187	07/14/2023	04/25/2035
45660L-GQ-6	INDX 2005-AR5 B1 INDX 2005-AR5 1A1			4	2.C FM	66,884	88.5250	72,501	81,899	80,707		4,010			3.465	4.986	MON	236	2,707	08/05/2015	05/25/2035
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR7 6A1			4	1.A FM	1,963,148	58.9460	1,958,871	3,323,151	1,958,962		(4,186)			3.638	7.510	MON	10,073		12/22/2023	06/25/2035
45660L-MX-4	INDX 2005-AR9 3A1 INDX 2005-AR9 3A1			4	1.A FM	5,462,068	78.2150	5,585,622	7,141,394	5,413,240		(48,828)			4.461	9.073	MON	26,550	222,741	03/30/2023	07/25/2035
45660L-RU-5	INDX 2005-AR14 1A1A INDX 2005-AR14 1A1A			4	1.A FM	5,370,896	70.9760	4,925,851	6,940,179	4,986,469		(143,126)			6.030	8.617	MON	6,975	302,588	06/17/2015	07/25/2035
45660L-RZ-4	INDX 2005-AR14 1A1A INDX 2005-AR14 2A1C				6. *		22.7840	12,859	56,439						6.250		MON		1,701	01/31/2023	07/25/2035
45660L-T2-5	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A14 A3			4	4.B FM	1,096,743	49.8490	850,893	1,706,938	1,025,193		(71,550)			5.500	3.496	MON	7,823	77,420	10/01/2023	12/25/2035
45660L-TS-8	RAST 2005-A9 B4 RAST 2005-A9 A5			4	5.A FM	466,960	61.3230	377,502	615,593	454,608		(15,658)	2,747		5.500	3.658	MON	2,821	33,847	10/10/2013	07/25/2035
45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1			4	1.A FM	2,629,702	74.5090	2,649,437	3,555,869	2,615,452		(14,250)			4.830	8.037	MON	14,313	42,943	09/06/2023	09/25/2035
45660L-VN-6	INDX 2005-AR15 B6 INDX 2005-AR15 A3				6. *		0.0010	168									MON			01/31/2023	09/25/2035
45660L-WD-7	INDX 2005-AR18 2A1B INDX 2005-AR18 2A1A			4	1.A FM	616,192	51.2870	592,891	1,156,035	593,296		(22,896)			6.090	9.091	MON	1,173	37,828	03/21/2023	10/25/2036
45660L-WE-5	INDX 2005-AR18 2A1B INDX 2005-AR18 2A1B			4	1.A FM	1,235,023	51.2750	1,062,044	2,071,252	1,151,030		(52,765)			7.030	7.462	MON	2,427	86,840	07/21/2022	10/25/2036
45660L-WF-2	INDX 2005-AR18 2A1B INDX 2005-AR18 2A2C				1.A FM	62,752	51.6530	71,239	137,917	60,846		(1,906)			6.690	12.132	MON	154	5,282	01/31/2023	10/25/2036
45660L-WG-0	INDX 2005-AR18 2A1B INDX 2005-AR18 2A3A				6.										6.350		MON		691	12/01/2023	10/25/2036
45660L-WS-4	INDX 2005-AR18 2A1B INDX 2005-AR18 1X				6. FE	112	0.0100	1,129		112							MON			01/31/2023	10/25/2036
45660L-X3-8	INDX 2005-AR31 AX INDX 2005-AR31 AX				6. *		0.0010	283									MON			01/31/2023	01/25/2036
45660L-Y3-7	INDX 2005-AR29 A2 INDX 2005-AR29 A2				6. *				554,402						3.796		MON		11,485	01/31/2023	01/25/2036
45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3				6. FM	293,125	66.4820	243,594	366,406	243,594	(142,421)	92,890			4.363	9.632	MON	1,332	24,517	01/31/2023	10/25/2035
45660L-YW-3	INDB 2005-1 A1 INDB 2005-1 A1				3.A FM	4,113,267	66.1780	4,219,940	6,376,663	4,073,302		(39,965)			6.070	7.574	MON	6,451	70,630	07/14/2023	11/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660N-2J-3	INDX 2004-AR8 B6 INDX 2004-AR8 2A2A			4	1.A FM	1,126,402	90.5330	1,138,630	1,257,694	1,164,607		1,220			6.270	6.301	MON	1,314	50,162	02/20/2018	11/25/2034
45660N-5F-8	INDX 2004-AR9 5C INDX 2004-AR9 5C				6. *				4,076,818								MON			01/31/2023	11/25/2034
45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1			4	1.A FM	71,656	77.5580	77,187	99,522	71,784		128			6.250	10.261	MON	104	3,467	01/31/2023	12/25/2034
45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1			4	4.B FM	552,658	77.5580	525,050	676,976	585,128		(961)			6.250	6.004	MON	705	25,385	03/03/2014	12/25/2034
45660N-6S-9	INDX 2004-AR11 B6 INDX 2004-AR11 2A			4	1.A FM	1,048,194	89.7790	1,031,536	1,148,978	1,094,585		5,361			4.699	5.868	MON	4,499	46,138	04/11/2019	12/25/2034
45660N-S2-2	INDX 2004-AR5 B6 INDX 2004-AR5 1A1			4	4.C FM	350,060	61.5590	305,114	495,647	318,132		(13,170)			6.290	7.815	MON	520	20,583	10/25/2023	08/25/2034
45660N-S4-8	INDX 2004-AR5 B6 INDX 2004-AR5 2A1B				1.A FM	30,466	89.0200	35,685	40,087	30,452		(14)			6.270	10.037	MON	42	1,446	01/31/2023	08/25/2034
45660N-T8-8	INDX 2004-AR7 B4 INDX 2004-AR7 A1				1.F FM	918,533	87.0480	938,114	1,077,697	924,126		5,593			6.350	7.595	MON	1,140	25,683	07/14/2023	09/25/2034
45660N-T9-6	INDX 2004-AR7 B4 INDX 2004-AR7 A2			4	1.A FM	1,894,674	90.2700	1,898,309	2,102,912	1,886,884		(7,749)			6.330	6.749	MON	2,218	94,461	06/12/2014	09/25/2034
45661E-AX-2	INDX 2006-AR4 A1B INDX 2006-AR4 A1C				6. *	1,655	99.1300	76,166	76,835	1,655					6.150		MON		4,377	01/31/2023	05/25/2046
45661E-CM-4	INDX 2006-AR5 2A1 INDX 2006-AR5 2A1				1.A FM	2,272,588	89.7820	2,200,506	2,450,951	2,325,002		36,448			3.437	6.704	MON	7,019	86,097	07/21/2022	05/25/2036
45661E-DB-7	INDX 2006-AR7 3A2 INDX 2006-AR7 3A2				6. *		11.8290	9,593	81,101						3.526		MON		2,135	01/31/2023	05/25/2036
45661E-GC-2	INDX 2006-AR9 2A1 INDX 2006-AR9 1A1			4	5.B FM	745,253	56.0750	631,483	1,126,133	733,470		(14,930)	25,886		3.726	5.495	MON	3,497	39,655	04/07/2020	06/25/2036
45661E-GH-1	INDX 2006-AR9 2A1 INDX 2006-AR9 3A2			4	2.C FM	844,128	84.7020	761,203	898,678	846,878		2,313			5.820	4.461	MON	871	51,855	08/10/2022	06/25/2036
45661H-AK-3	INDX 2006-AR25 B2 INDX 2006-AR25 4A2			4	1.A Z										3.419		MON		37,928	12/01/2023	09/25/2036
45662D-AC-9	INDX 2006-AR29 A3 INDX 2006-AR29 A3				1.A FM	555,217	100.2230	585,456	584,156	561,717		6,500			5.810	7.732	MON	566	10,573	07/14/2023	11/25/2036
45662F-AB-6	INDA 2006-AR3 1A2 INDA 2006-AR3 1A2				6. *		40.3040	19,297	47,878						4.259		MON	368	1,637	01/31/2023	12/25/2036
456654-AB-8	IMJA 2007-A2 2A2 IMJA 2007-A2 1A2				6. *				92,909						6.000		MON		2,517	01/31/2023	10/25/2037
456654-AD-4	IMJA 2007-A2 2A2 IMJA 2007-A2 2A2				1.A FM				136,866						6.500		MON		5,116	01/31/2023	10/25/2037
456672-AD-6	IMSC 2007-AR1 2A2 IMSC 2007-AR1 2A2				6. *				64,142						3.940		MON		1,637	01/31/2023	06/25/2037
456673-AA-0	INDA 2007-AR3 1A1 INDA 2007-AR3 1A1				1.A FM	1,829,005	86.3430	1,846,159	2,138,159	1,821,685		(7,320)			4.661	7.576	MON	8,305	41,885	07/14/2023	07/25/2037
456674-AA-8	INDA 2007-AR4 1A1 INDA 2007-AR4 1A1				1.F FM	5,441,475	81.9990	5,142,733	6,271,668	5,423,467		(18,007)			4.667	7.276	MON	24,393	146,177	07/14/2023	08/25/2037
456674-AD-2	INDA 2007-AR4 1A1 INDA 2007-AR4 2A2				1.A FM	4,269	9.4190	8,041	85,375	4,269					3.841		MON		9,656	01/31/2023	08/25/2037
45667Q-AB-7	INDX 2006-AR31 A2 INDX 2006-AR31 A2				1.A FM	2,693	42.6950	22,997	53,863	2,693					3.834		MON		1,053	01/31/2023	11/25/2036
45667S-AM-9	INDX 2006-AR35 2A1B INDX 2006-AR35 2A1B				6. *		59.9050	4,437	7,406						5.930		MON		(334)	01/31/2023	01/25/2037
45667W-AA-6	INDX 2006-R1 A3 INDX 2006-FLX1 A1			4	1.A FM	975,083	90.1440	1,032,368	1,145,248	1,048,858		1,831			5.890	5.728	MON	1,124	42,063	01/23/2017	11/25/2036
456681-AE-5	INDX 2007-AR13 4A1 INDX 2007-AR13 4A1			2	1.A FM	4,157,275	65.4750	3,967,726	6,059,875	4,157,586		12,206	20,802		3.326	5.794	MON	16,798	200,387	07/21/2022	07/25/2037
45668G-AB-8	INDX 2006-AR14 M9 INDX 2006-AR14 1A1B				6. *										5.750		MON		10,333	01/31/2023	11/25/2046
45668L-AA-9	INDX 2006-AR37 1B6 INDX 2006-AR37 1A1				3.B FM	5,130,665	78.6980	4,251,117	5,401,804	5,116,269		(49,284)	52,308		3.959	3.588	MON	17,821	211,188	05/27/2021	02/25/2037
45668N-AQ-0	INDX 2006-AR41 C INDX 2006-AR41 C				6. *				3,632,965								MON			01/31/2023	02/25/2037
45669E-AV-8	INDX 2007-AR5 C INDX 2007-AR5 C				6. *				49,492,256								MON			01/31/2023	05/25/2037
45669N-AT-3	INDX 2007-AR19 3A1 INDX 2007-AR19 3A1				1.A FM	1,309,237	69.5180	1,332,351	1,916,549	1,290,848		(18,389)			3.685	7.456	MON	5,886	29,444	07/14/2023	09/25/2037
45669W-AE-6	INDX 2007-FLX5 2A3 INDX 2007-FLX5 2A3				6. *		1.6270								5.760		MON		1,619	01/31/2023	08/25/2037
45669Y-AT-9	INDX 2007-AR9 3A2 INDX 2007-AR9 3A2				6. *				534,999						3.342		MON		7,416	01/31/2023	04/25/2037
45670A-AL-5	INDX 2007-FLX3 P INDX 2007-FLX3 P				6. *				38,103,421								MON			01/31/2023	06/25/2037
45670A-AM-3	INDX 2007-FLX3 P INDX 2007-FLX3 C				6. *				38,103,421								MON			01/31/2023	06/25/2037
45670C-AC-1	INDX 2007-AR7 2A1 INDX 2007-AR7 2A1				1.A FM	357,075	79.0670	361,660	457,408	358,105		1,029			3.088	7.163	MON	1,177	5,881	07/14/2023	06/25/2037
45670E-AA-1	INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1			4	1.A FM	599,491	68.3470	623,259	911,907	607,961		(9,182)			5.620	8.923	MON	854	35,734	11/14/2013	03/25/2047
45670R-AC-8	INDA 2007-AR6 2A1 INDA 2007-AR6 2A1			4	1.A FM	8,957,206	87.7070	8,833,120	10,071,199	9,299,504		79,335			4.283	6.724	MON	35,948	395,567	04/07/2020	10/25/2037
464187-AJ-2	IRWHE 2003-A CE IRWHE 2003-A CE				6. *				7,456,259								MON			01/31/2023	10/25/2027
466247-BZ-5	JPMMT 2004-A1 B4 JPMMT 2004-A1 B4				6. FM	14	0.0160	14	87,686	14					5.250		MON			01/31/2023	02/25/2034
466247-F5-7	JPMMT 2006-A1 3A4 JPMMT 2006-A1 3A2			4	1.A FM	760,873	70.6310	622,747	881,695	623,718		(22,401)			4.704	7.142	MON	3,456	36,017	04/20/2016	02/25/2036
466247-J4-6	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A1				1.A FM	1,012,907	88.1150	1,007,074	1,142,914	1,013,613		706			4.218	7.243	MON	4,018	19,919	07/14/2023	04/25/2036
466247-J7-9	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A4			4	1.A FM	1,643,849	88.1150	1,654,384	1,877,537	1,642,847		(1,001)			4.218	7.593	MON	6,600	64,160	02/15/2023	04/25/2036
466247-K2-8	JPMMT 2006-A2 2A2 JPMMT 2006-A2 3A2			4	3.B FM	356,780	81.2430	314,300	386,865	369,465		6,291			4.285	5.365	MON	1,382	15,891	01/13/2021	04/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466247-MH-3	JPMMT 2005-A1 IB4 JPMMT 2005-A1 IB4				6. *				1,000		(8)	8			2.751	8,869.006	MON	2		07/25/2023	02/25/2035
466247-RD-7	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 1B2				6. FE	23,981	8.2550	106,588	1,291,245	24,769		788			4.660	1,990.809	MON	5,015		07/25/2023	06/25/2035
466247-RF-2	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 2BA1 3.233398% 2				6. FE				1,000						3.233		MON	3		07/25/2023	06/25/2035
466247-ST-1	JPMMT 2005-A5 IB2 JPMMT 2005-A5 IB2				6. FE				1,000		(7)	7			3.059	8,844.866	MON	3		07/25/2023	08/25/2035
466247-UG-6	JPMMT 2005-A6 7A1 JPMMT 2005-A6 7A1			4	1.A FM	401,029	90.9060	400,141	440,171	401,323		295			5.048	8.611	MON	1,851		12/22/2023	08/25/2035
466247-WS-8	JPMMT 2005-A7 2A5 JPMMT 2005-A7 2A5			4	1.A FM	666,914	92.4140	679,739	735,536	667,328		326			5.109	6.589	MON	3,131		06/28/2023	10/25/2035
466247-WV-1	JPMMT 2005-A7 2A5 JPMMT 2005-A7 B1				6. FE	149,311	51.3950	785,685	1,528,717	164,978		15,667			5.377	144.983	MON	6,850		07/25/2023	10/25/2035
466247-XK-4	JPMMT 2005-ALT1 3A1 JPMMT 2005-ALT1 3A1				1.A FM	221,978	72.2950	222,984	308,438	219,774		(2,205)			4.738	8.861	MON	1,218	5,869	07/14/2023	10/25/2035
466247-YH-0	JPMMT 2005-A8 1A1 JPMMT 2005-A8 1A1			4	1.A FM	419,436	77.0900	409,448	531,131	417,182		(3,209)			4.879	7.753	MON	2,160	22,190	11/09/2022	11/25/2035
466247-ZY-2	JPMMT 2005-S3 B4 JPMMT 2005-S3 1A11			4	3.C FM	1,948,041	50.6830	1,203,009	2,373,608	1,342,199		(95,068)			6.000	5.531	MON	11,868	143,201	04/22/2014	01/25/2036
46626L-AM-2	JPMAC 2005-OPT1 M8 JPMAC 2005-OPT1 M8 7.51247% 25				6. *				1,000						7.570		MON	1		07/25/2023	06/25/2035
46626L-CE-8	JPMAC 2005-FRE1 M3 JPMAC 2005-FRE1 M3				6. FE	158,164	60.6390	752,369	1,240,737	172,296		14,132			6.145	25.065	MON	1,271	9,300	07/25/2023	10/25/2035
46626L-JT-8	JPMAC 2006-NC1 M3 JPMAC 2006-NC1 M3				6. *				170,540						6.010		MON		4,974	01/31/2023	04/25/2036
466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2				1.A FM	34,400			34,882		(15)	(34,385)			6.130		MON		8,768	06/26/2023	06/25/2037
466278-BR-8	JPALT 2007-A2 11A2 JPALT 2007-A2 4A1			2	1.A FM	1,717,967	87.2570	1,812,387	2,077,059	1,723,365		16,495	56,273		4.340	7.838	MON	7,512	82,863	11/09/2022	05/25/2037
46627M-AP-2	JPALT 2006-A1 2A1 JPALT 2005-S1 2A4			4	3.C FM	230,276	74.6010	183,484	245,955	203,274		(7,340)			5.500	3.762	MON	1,127	12,812	03/26/2019	12/25/2035
46627M-AS-6	JPALT 2006-A1 2A1 JPALT 2005-S1 2A7			4	3.C FM	593,711	74.6010	473,071	634,138	524,094		(18,925)			5.500	3.762	MON	2,906	33,033	03/26/2019	12/25/2035
46627M-CS-4	JPALT 2006-A1 2A1 JPALT 2006-A1 1A1			4	1.A FM	600,504	93.4320	591,648	633,242	573,398		(16,674)			5.930	7.056	MON	626	27,084	08/10/2022	03/25/2036
46627M-CZ-8	JPALT 2006-A1 2A1 JPALT 2006-A1 3A2				1.A FM	285,800	49.4880	471,456	952,668	204,977		(80,823)			4.018	64.310	MON	3,190	20,436	01/31/2023	03/25/2036
46627M-DY-0	JPALT 2006-S1 1A12 JPALT 2006-S1 1A2			4	5.A FM	1,197,383	55.1520	922,358	1,672,379	1,079,208		(78,366)			5.500	2.272	MON	7,665	88,897	06/11/2014	03/25/2036
46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12			2	1.A FM	495,880	54.2240	477,759	881,087	486,897		(8,983)			6.000	6.861	MON	4,405	11,448	09/06/2023	03/25/2036
46627M-ER-4	JPALT 2006-S1 1A12 JPALT 2006-S1 1A19			4	1.A FM	736,742	60.5790	549,916	907,774	522,439		(28,553)			6.500	7.491	MON	4,917	57,032	03/23/2016	03/25/2036
46627M-FU-6	JPALT 2006-S1 1A12 JPALT 2006-S1 3A3			4	2.C FM	195,251	112.9440	243,338	215,449	220,990		6,080			6.030	6.295	MON	1,083	10,311	03/31/2020	03/25/2036
46627M-FV-4	JPALT 2006-S1 1A12 JPALT 2006-S1 3A4			4	1.A FM	4,397,623	81.5490	4,211,996	5,164,963	4,425,583		27,959			6.180	5.826	MON	26,600	179,412	05/18/2023	03/25/2036
466287-AR-0	JPALT 2007-A1 3A1 JPALT 2007-A1 3A1			4	5.A FM	1,222,586	95.9930	1,320,939	1,376,085	1,649,025		36,592			4.127	2.660	MON	4,733	53,376	09/30/2016	03/25/2037
466287-BD-0	JPALT 2007-A1 3A1 JPALT 2007-A1 1A1B				6. *		100.0000								5.530		MON		1,326	01/31/2023	03/25/2037
46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1				1.A FM	748,771	74.5310	900,111	1,207,695	767,657		18,887			4.406	9.492	MON	4,435	4,113	01/31/2023	10/25/2036
46628B-CC-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 4A1			4	2.A FM	785,263	80.0580	743,712	928,966	781,501		6,673	29,503		4.826	6.656	MON	3,736	41,174	03/07/2017	10/25/2036
46628G-AL-3	JPALT 2006-A1 2A1 JPALT 2006-A2 3A1			4	2.B FM	20,994	59.6820	15,730	26,356	16,498		(969)			3.843	5.644	MON	84	941	09/15/2014	05/25/2036
46628G-AL-3	JPALT 2006-A1 2A1 JPALT 2006-A2 3A1			4	2.C FM	8,027	59.6820	6,006	10,063	6,307		(371)			3.843	5.616	MON	32	359	02/11/2015	05/25/2036
46628G-AL-3	JPALT 2006-A1 2A1 JPALT 2006-A2 3A1			4	3.A FM	93,166	59.6820	69,115	115,805	73,153		(4,300)			3.843	5.442	MON	371	4,134	10/22/2013	05/25/2036
46628G-AL-3	JPALT 2006-A1 2A1 JPALT 2006-A2 3A1			4	3.C FM	16,634	59.6820	11,916	19,966	13,023		(768)			3.843	4.743	MON	64	713	05/29/2014	05/25/2036
46628G-AL-3	JPALT 2006-A1 2A1 JPALT 2006-A2 3A1			4	4.B FM	885,054	59.6820	672,701	1,127,144	764,362		(45,275)			3.843	3.915	MON	3,609	40,232	11/09/2020	05/25/2036
46628K-AE-0	JPMMT 2006-A3 3A3 JPMMT 2006-A3 2A3			4	1.A FM	271,874	82.1170	257,275	313,304	271,498		(376)			4.032	6.532	MON	1,053	11,806	02/14/2017	05/25/2036
46628K-AH-3	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A2			4	1.A FM	2,586,090	78.3790	2,263,197	2,887,487	2,594,540		459			4.009	4.762	MON	9,648	110,982	03/04/2020	05/25/2036
46628K-AH-3	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A2			4	3.A FM	539,822	78.3790	448,741	572,523	541,218		(4)			4.009	3.685	MON	1,913	22,005	01/13/2021	05/25/2036
46628Y-BF-6	JPMMT 2006-S2 3A4 JPMMT 2006-S2 3A4				1.A FM	138,522	38.3810	137,691	358,744	132,850		(5,672)			6.250	7.218	MON	1,868	9,424	07/14/2023	07/25/2036
46629A-AK-7	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A10			4	1.A FM	2,187,176	39.3640	1,050,862	2,669,607	1,046,643		(111,457)			6.500	6.120	MON	14,460	98,721	09/01/2023	08/25/2036
46629A-AL-5	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A11			4	1.A FM	697,680	39.3640	595,989	1,514,061	603,073		(64,468)			6.500	5.812	MON	8,201	55,990	09/01/2023	08/25/2036
46629C-AA-5	JPMMT 2006-A5 2A1 JPMMT 2006-A5 1A1			4	1.A FM	77,924	79.4870	101,858	128,145	73,474		(2,219)			4.522	19.900	MON	483	5,359	08/29/2016	08/25/2036
46629C-AE-7	JPMMT 2006-A5 2A1 JPMMT 2006-A5 2A4				1.A FM	696,600	86.4280	759,212	878,437	692,747		(6,304)			4.990	10.085	MON	3,653	38,558	10/29/2021	08/25/2036
46629C-AR-8	JPMMT 2006-A5 2A1 JPMMT 2006-A5 5A1			4	2.B FM	2,899,003	83.5200	2,711,375	3,246,361	2,890,919		(8,083)			4.604	6.224	MON	12,454	136,793	03/10/2022	08/25/2036
46629D-AH-8	JPMMT 2006-A7 2A4 JPMMT 2006-A7 2A1R			4	4.B FM	1,405,247	84.6970	1,221,080	1,441,712	1,414,411		9,164			4.362	4.045	MON	5,240	57,090	06/17/2020	01/25/2037
46629D-AR-6	JPMMT 2006-A7 2A4 JPMMT 2006-A7 2A4			4	1.A FM	1,815,704	82.2860	1,730,185	2,102,649	1,832,122		16,419			4.362	6.551	MON	7,643	83,263	04/07/2020	01/25/2037
46629D-AR-6	JPMMT 2006-A7 2A4 JPMMT 2006-A7 2A4			4	4.B FM	1,318,169	82.2860	1,112,700	1,352,236	1,326,762		8,593			4.362	4.043	MON	4,915	53,547	06/17/2020	01/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46629D-BJ-3	JPMMT 2006-A7 2A4 JPMMT 2006-A7 3A3M			4	1.A FM	650,582	83.2230	633,444	761,139	654,010		(2,689)			5.099	7.445	MON	3,234	32,868	04/07/2020	01/25/2037
46629D-BM-6	JPMMT 2006-A7 2A4 JPMMT 2006-A7 4A1			4	1.A FM	972,566	80.1140	973,079	1,214,616	967,040		(5,526)			4.101	8.251	MON	4,151	35,522	03/30/2023	01/25/2037
46629Q-AE-6	JPMAC 2006-CH2 AF4 JPMAC 2006-CH2 AF4			2	1.A FM	5,927,389	59.2380	5,684,410	9,595,839	5,723,086		(130,845)			5.763	5.964	MON	46,084	176,763	06/28/2023	10/25/2036
46630G-AC-5	JPALT 2006-A1 2A1 JPALT 2006-R4 2A1			4	1.C FM	684,660	69.4380	640,250	922,039	671,029		(13,631)			5.970	8.407	MON	917	48,457	03/01/2023	06/27/2037
46630G-AT-2	JPMMT 2007-A1 7A1 JPMMT 2007-A1 5A3			4	1.A FM	215,213	94.1830	217,076	230,482	229,171		1,859			5.044	5.650	MON	969	9,723	04/11/2014	07/25/2035
46630G-AW-5	JPMMT 2007-A1 7A1 JPMMT 2007-A1 5A6			4	1.A FM	154,747	94.1830	156,591	166,262	155,579		228			5.044	8.514	MON	699		06/28/2023	07/25/2035
46630G-BD-6	JPMMT 2007-A1 7A1 JPMMT 2007-A1 7A3			2	1.A FM	916,698	92.9640	961,119	1,033,866	939,965		5,806			4.917	7.903	MON	4,237	44,620	04/07/2020	07/25/2035
46630K-AC-0	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF3			2	1.A FM	2,084,413	66.9710	2,023,963	3,022,128	2,068,082		(16,331)			6.174	6.269	MON	15,549	77,361	02/22/2023	05/25/2035
46630K-AF-3	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF6			4	1.A FM	535,058	66.9700	476,185	711,041	449,120		(3,956)			4.267	7.653	MON	2,528	21,653	10/13/2016	03/25/2047
46630L-AG-9	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 AF6			4	1.A FM	14,205	97.8720	13,940	14,243	14,189		(10)			4.581	4.584	MON	54	653	08/10/2022	11/25/2036
46630L-AJ-3	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 MF2				1.A FM	954,774	112.6850	1,974,103	1,751,879	1,126,629		171,855			4.581	13.506	MON	6,688	37,062	01/31/2023	11/25/2036
46630M-AG-7	JPMAC 2007-CH2 AF4 JPMAC 2007-CH2 AF6				1.A FM	157,408	51.8010	168,555	325,390	152,816		(4,592)			4.470	9.043	MON	1,212	5,979	01/31/2023	01/25/2037
46630P-AG-0	JPMMT 2007-A2 2A3 JPMMT 2007-A2 2A3			4	1.A FM	2,306,423	77.1250	2,308,697	2,993,457	2,298,864		(208)			4.661	7.822	MON	11,628	127,270	04/07/2020	04/25/2037
46630P-BG-9	JPMMT 2007-A2 2A3 JPMMT 2007-A2 4A3				1.A FM	2	0.3230		30		(2)				3.929		MON		2	01/31/2023	04/25/2037
46630U-AC-8	JPMMT 2007-A3 B2 JPMMT 2007-A3 2A1			4	1.A FM	226,781	86.3330	234,298	271,389	230,129		127			4.703	8.726	MON	1,064	10,948	01/14/2021	05/25/2037
46630W-AC-4	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A3				1.A FM	3,820,734	43.6090	3,684,783	8,449,567	3,690,535		(130,199)			6.000	6.451	MON	42,248	208,066	07/14/2023	06/25/2037
46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4				1.A FM	915,441	32.6590	1,513,755	4,635,035	604,081		(311,360)			6.000	46.827	MON	4,635	197,305	03/25/2023	06/25/2037
46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1			4	3.C FM	1,584,735	78.7890	1,330,037	1,688,097	1,582,760		17,366	18,810		4.425	5.130	MON	6,225	68,550	04/07/2020	06/25/2037
46631N-AT-6	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A18				1.A FM	2,688,703	36.7230	2,611,598	7,111,654	2,600,229		(88,474)			5.970	14.279	MON	7,073	205,106	07/14/2023	08/25/2037
46631N-DT-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A90			4	1.A FM	380,549	55.3190	375,356	678,531	361,255		(19,295)			7.000	8.080	MON	3,958	35,920	03/01/2023	08/25/2037
46631N-EA-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A97			4	1.A FM	1,510,892	51.3250	1,418,756	2,764,258	1,430,517		(80,376)			6.000	5.929	MON	13,821	125,415	05/01/2023	08/25/2037
46632B-AE-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1			4	1.A FM	719,182	65.5270	619,343	945,180	734,222		22,974	16,506		2.855	4.288	MON	2,248	23,486	11/29/2016	10/25/2037
46634D-CC-0	JPMRR 2010-1 6A9 JPMRR 2010-1 5A11			4	2.B FM	1,088,366	37.2310	907,835	2,438,402	917,817		(108,875)			6.000	4.201	MON	12,192	144,433	03/13/2017	03/26/2038
46634D-CP-1	JPMRR 2010-1 6A9 JPMRR 2010-1 6A9			4	1.A FM	1,310,354	87.3500	1,232,052	1,410,485	1,312,761		7,542	1,309		6.960	6.506	MON	8,181	62,157	05/27/2015	09/26/2035
46634F-AJ-2	JPMRR 2010-2 1A9 JPMRR 2010-2 1A9			4	1.A FM	997,149	30.3160	425,366	1,403,094	445,474		(33,053)			4.000	5.226	MON	4,677	50,276	06/22/2016	06/26/2037
46634J-CR-4	JPMRR 2010-4 6A4 JPMRR 2010-4 6A4			4	4.B FM	1,272,260	89.3110	1,287,962	1,442,115	1,473,175		25,731			4.490	4.641	MON	5,396	57,323	10/28/2015	10/26/2036
46634J-CR-4	JPMRR 2010-4 6A4 JPMRR 2010-4 6A4			4	4.B F										4.490		MON		4,811	10/28/2015	10/26/2036
46635A-AH-6	JPMRR 2010-6 2A8 JPMRR 2010-6 1A8			4	5.B FM	2,873,283	85.1460	2,663,894	3,128,615	2,874,818		15,417	47,524		5.143	5.596	MON	13,408	133,662	11/18/2016	10/26/2036
46635F-AD-4	JPMRR 2010-8 1A4 JPMRR 2010-8 1A4			4	1.A FM	2,386,481	97.8260	2,433,467	2,487,537	2,486,119		5,349			7.584	4.344	MON	15,720	99,088	11/02/2016	06/26/2045
46636K-BL-3	JP MORGAN REREMIC JPMRR_11-2 JPMRR 2011-2 3A11			4	1.A FM	1,749,838	80.7020	1,709,925	2,118,810	1,798,994		12,345			4.879	8.762	MON	8,615	98,693	10/26/2015	03/26/2036
46637D-AB-1	JPMRR 2012-1 2A2 JPMRR 2012-1 1A2			4	1.A FM	1,570,068	92.8780	1,598,954	1,721,566	1,611,356		23,901			3.906	7.408	MON	5,604	62,746	08/10/2022	06/26/2035
46637J-BD-3	JPMRR 2012-2 2A8 JPMRR 2012-2 3A8			4	3.B FM	4,845,504	86.4880	4,309,012	4,982,187	4,898,605		53,101			4.489	4.641	MON	18,638	198,031	10/28/2015	10/26/2036
46637J-BZ-4	JPMRR 2012-2 2A8 JPMRR 2012-2 5A8			4	2.C FM	713,223	93.0250	859,024	923,432	891,725		6,658			5.205	5.427	MON	4,005	39,968	11/18/2016	11/21/2035
46637J-CH-3	JPMRR 2012-2 2A8 JPMRR 2012-2 6A6			4	1.A FM	982,464	99.8800	1,226,128	1,227,600	1,216,576		10,315			5.682	7.384	MON	2,131	66,969	07/28/2015	06/21/2036
46637J-CJ-9	JPMRR 2012-2 2A8 JPMRR 2012-2 6A7			4	1.A FM	2,634,263	91.5420	2,593,989	2,833,656	2,635,368		1,137	44,615		5.682	7.548	MON	4,920	156,066	06/20/2017	06/21/2036
46641C-BM-2	JPMMT 2014-1 2AX JPMMT 2014-1 2AX				1.A FE		0.1110	11,907							0.048		MON		3,876	01/31/2023	01/25/2044
47233A-AP-2	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2			4	3.B FM	942,643	61.1060	661,022	1,081,767	789,283		(65,600)			5.249	2.947	MON	4,731	59,447	03/01/2018	11/26/2035
493553-BM-2	KEYOT 1998-P2 B1 KEYOT 1998-P2 B1				6. *										9.000		MON		13,224	01/31/2023	01/25/2029
51223*-AA-2	LAKEVIEW/BAYVIEW EBO LAKEVIEW 4.25 0725				1.G PL	70,000,000	95.1740	66,621,457	70,000,000	70,000,000					4.250	4.250	JJ	1,388,333	2,975,000	07/13/2021	07/13/2025
51223*-AB-0	LAKEVIEW/BAYVIEW EBO LAKEVIEW 4.5 0726				1.G PL	70,000,000	93.3780	65,364,943	70,000,000	70,000,000					4.500	4.500	JJ	1,470,000	3,150,000	07/13/2021	07/13/2026
525161-AD-7	LXS 2006-GP4 2A2 LXS 2006-GP4 2A2				6. *										5.700		MON		13,132	01/31/2023	08/25/2046
52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1				1.A FM	513,200	46.3250	540,313	1,166,363	496,794		(16,406)			5.500	16.643	MON	1,069	57,025	01/31/2023	12/25/2035
52520M-CB-7	LMT 2005-2 3A1 LMT 2005-2 3A4			4	1.A FM	2,719,277	52.7950	1,739,614	3,295,067	1,845,267		(106,182)			5.500	6.756	MON	15,102	181,221	10/04/2013	12/25/2035
52520M-DS-9	LMT 2005-3 4A1 LMT 2005-3 1A6				1.A FM	19,129	45.2400	24,726	54,654	17,537		(1,592)			5.500	12.793	MON	50	2,697	01/31/2023	01/25/2036
52520M-EK-5	LMT 2005-3 4A1 LMT 2005-3 4A1				1.A FM	31,660	92.5060	41,250	44,591	32,182		522			5.032	15.171	MON	187	1,884	01/31/2023	01/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52520M-FE-8	LMT 2006-1 2A1 LMT 2006-1 2A1				1.A FM	1,695,325	82.2870	1,634,968	1,986,903	1,696,572		1,247			5.235	7.889	MON	8,667	43,355	07/14/2023	02/25/2036
52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2				1.A FM	461,704	47.0300	482,532	1,026,009	449,474		(12,230)			6.000	15.191	MON	1,026	49,651	02/01/2023	11/25/2036
52520S-AH-3	LMT 2006-8 3A1 LMT 2006-8 3A1				1.A FM	255,554	12.8510	625,551	4,867,702	256,457		903			5.820	72.904	MON	4,720	135,785	01/31/2023	12/25/2036
52520T-AA-6	LMT 2006-5 1A1 LMT 2006-5 1A1				6. FE	943,741	51.7080	943,422	1,824,532	920,176		(13,150)			6.000	8.296	MON	9,123	30,761	07/14/2023	09/25/2036
52520T-AS-7	LMT 2006-5 1A1 LMT 2006-5 2A1				1.A FM	314,023	13.3880	600,577	4,486,044	315,751		1,728			5.820	55.471	MON	4,350	149,854	03/25/2023	09/25/2036
52521F-AT-4	LMT 2007-1 3A1 LMT 2007-1 3A1				1.A FM	140,474	14.5900	512,373	3,511,838	141,434		961			5.720	97.080	MON	3,347	82,373	07/25/2023	02/25/2037
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2				6. FE	594,437	11.1280	832,124		492,963		(101,474)			6.620	(11.153)	MON	8,251	296,265	11/25/2023	01/25/2037
525221-DJ-3	LXS 2005-6 3A3A LXS 2005-6 3A3A			4	1.A FM	7,090,359	46.1560	5,404,971	11,710,324	5,583,738		(228,270)			5.760	6.112	MON	56,210	293,798	03/15/2016	11/25/2035
525221-EE-3	LXS 2005-8 2A4A LXS 2005-8 2A4A				1.A FM	65,304	114.2760	100,847	88,249	71,758		6,454			6.190	34.248	MON	455	402	01/31/2023	12/25/2035
525221-EN-3	LXS 2005-7N 1A1B LXS 2005-7N 1A1B			4	4.A FM	3,583,414	99.5670	5,447,158	5,470,860	5,006,111		6,081			6.070	9.060	MON	5,535	221,615	03/23/2017	12/25/2035
525221-GA-9	LXS 2005-10 2A4A LXS 2005-10 2A3A				6. *		0.0360								5.011		MON		93,291	01/31/2023	01/25/2036
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A				1.A FM	582,098	85.0800	641,002	753,414	533,974		(48,124)			5.011	10.324	MON	3,146	72,643	09/01/2023	01/25/2036
525221-HA-8	LXS 2006-2N 1A1 LXS 2006-2N 1A1			4	4.A FM	9,434,857	91.0590	8,847,918	9,716,664	9,550,283		57,974			5.990	6.285	MON	9,700	384,524	05/25/2022	02/25/2046
525221-JH-1	LXS 2006-3 A4 LXS 2006-3 A2				6. *		1,504.2000	113	8						5.850		MON		180	01/31/2023	03/25/2036
525226-AE-6	LXS 2006-12N A2A2 LXS 2006-12N A2A2				1.A FM	72	86.5000	74	85	72					5.790		MON		85	01/31/2023	08/25/2046
52522C-AB-9	LXS 2006-14N 1A1B LXS 2006-14N 1A1B			4	3.A FM	8,671,134	102.1960	8,882,178	8,691,336	8,881,964		210,830			5.890	8.208	MON	8,532	237,458	03/30/2023	09/25/2046
52522C-AG-8	LXS 2006-14N 1A1B LXS 2006-14N 3A2			4	2.B FM	278,322	106.6330	363,034	340,453	345,778		10,755			5.710	8.057	MON	324	15,984	06/23/2015	08/25/2036
52522H-AK-8	LXS 2006-8 2A1 LXS 2006-8 3A2				6.										4.719		MON		14	12/01/2023	06/25/2036
52522Q-AU-6	LMT 2007-10 3A8 LMT 2007-10 3A8				6. *	1,401,429	11.9040	2,383,773		1,307,736		(93,693)			6.500	24.292	MON	108,464	201,660	11/01/2023	12/25/2037
52522W-AR-0	LXS 2006-11 M8 LXS 2006-11 M8				6. *				1						7.270		MON			01/31/2023	06/25/2046
525237-AR-4	LXS 2007-10H 2A2 LXS 2007-10H 2A1				1.A FM	2,040,455	80.9290	2,393,215	2,957,182	2,097,252		56,796			5.790	13.860	MON	2,854	108,129	01/31/2023	07/25/2037
525237-AS-2	LXS 2007-10H 2A2 LXS 2007-10H 2A2				1.A FM	757,668	92.6940	883,411	953,041	789,855		32,187			7.500	9.842	MON	5,957	49,567	01/31/2023	07/25/2037
52523D-AB-6	LXS 2006-9 A1B LXS 2006-9 A1B				1.A Z										5.790		MON		91	12/01/2023	05/25/2046
52523K-AL-8	LXS 2006-17 WF42 LXS 2006-17 WF62				1.A FM	158,331	119.7060	272,708	227,815	172,457		14,126			6.080	26.308	MON	1,154	7,825	01/31/2023	11/25/2036
52523L-AB-8	LXS 2006-13 1A2 LXS 2006-13 1A2				1.A										5.810		MON		610	12/01/2023	09/25/2036
52523Q-AB-7	LXS 2006-20 A5 LXS 2006-20 A2				1.A FM	12	0.2610	2	723	12					5.810		MON		725	01/31/2023	01/25/2037
52523Y-AB-0	LXS 2006-19 A2 LXS 2006-19 A2				1.A										5.810		MON		2	12/01/2023	12/25/2036
525245-AA-4	LXS 2007-3 1AA1 LXS 2007-3 1AA1				1.A FM	329,944	82.8420	290,132	350,222	336,816		2,175			5.790	3.690	MON	338	10,606	05/27/2021	03/25/2037
525245-AM-8	LXS 2007-3 1AA1 LXS 2007-3 3BA2				6. *										4.057		MON		198	01/31/2023	03/25/2037
52524M-AB-5	LXS 2007-9 WF5 LXS 2007-9 1A1				1.A Z	1,095	0.3150	3	1,095	1,095					5.710		MON			01/31/2023	06/25/2037
52524M-AX-7	LXS 2007-9 WF5 LXS 2007-9 WF5				1.A FM	357,380	114.7670	488,279	425,453	386,388		29,007			5.022	16.438	MON	1,780	5,751	01/31/2023	04/25/2037
52524P-AK-8	LXS 2007-6 3A4 LXS 2007-6 3A4				1.A FM	2,743,799	78.8050	3,045,420	3,864,506	2,778,276		34,476			4.265	7.706	MON	13,735	250,386	01/31/2023	05/25/2037
52524P-AX-0	LXS 2007-6 3A4 LXS 2007-6 A3				6. *										6.110		MON		6	01/31/2023	05/25/2037
52524P-AZ-5	LXS 2007-6 3A4 LXS 2007-6 3A32				1.A FM	67,167	89.5290	97,778	109,214	71,161		3,994			5.970	14.723	MON	109	4,291	01/31/2023	05/25/2037
52524Y-AA-1	LXS 2007-12N 1A1 LXS 2007-12N 1A1				6. *	3	0.0990		3			(3)			5.670		MON			01/31/2023	07/25/2047
52525B-BJ-0	LXS 2007-16N 2A2 LXS 2007-16N AF3				6. *				1						7.370		MON			01/31/2023	09/25/2047
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2				1.A FM	897,815	126.9210	1,199,486	945,069	922,409		24,593			7.470	14.789	MON	1,177	40,450	01/31/2023	10/25/2037
52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11				1.A FM	117,753	111.9560	189,686	169,429	130,569		12,816			6.090	29.481	MON	172	7,503	01/31/2023	07/25/2047
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22				1.A FM	948,460	93.6890	1,045,420	1,115,835	964,352		15,893			6.270	9.899	MON	1,166	45,553	01/31/2023	07/25/2047
52525L-AT-7	LXS 2007-14H A22 LXS 2007-14H A211			4	1.A										5.990		MON		582	12/01/2023	07/25/2047
542390-AV-4	LBAHC 2005-WL2 NOTE LBAHC 2005-WL2 NOTE				6. FM			1	7,044,501						4.500		MON			01/31/2023	08/25/2045
542514-BZ-6	LBMLT 2002-1 M2 LBMLT 2002-1 M2			4	1.A FM	5,040,358	101.1810	5,935,011	5,865,740	5,724,951		28,858			7.533	6.843	MON	7,364	425,522	08/29/2016	05/25/2032
542514-DK-7	LBMLT 2003-1 M2 LBMLT 2003-1 M2			4	1.A FM	411,878	101.6140	430,900	424,055	423,788		742			8.545	5.767	MON	604	22,220	03/16/2023	03/25/2033
542514-DU-5	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-2 M1			4	1.A FM	2,316,312	100.3290	2,605,921	2,597,378	2,505,517		28,675			6.700	7.678	MON	2,900	128,567	08/29/2016	06/25/2033
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2			4	1.A FM	236,615	98.8050	243,309	246,252	250,956		6,368			6.445	4.083	MON	265	10,094	08/29/2016	10/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542514-RM-8	LBMLT 2006-1 2A4 LBMLT 2006-1 2A4				6. FE	326,109	85.4420	350,744	410,505	326,737		628			6.070	6.602	MON	415	7,136	07/14/2023	02/25/2036
542514-SE-5	LBMLT 2006-WL2 M1 LBMLT 2006-WL2 M1				1.A FM	258,061	102.1780	1,028,996	1,007,066	277,155		19,094			6.055	24.428	MON	1,016	24,195	01/31/2023	01/25/2036
542514-SX-3	LBMLT 2006-WL3 M1 LBMLT 2006-WL3 M1				5.C FM	44,351	175.8530	66,096	37,586	44,554		203			6.055	9.438	MON	38	1,290	01/31/2023	01/25/2036
54251T-AA-7	LBMLT 2006-7 1A LBMLT 2006-7 1A				1.A FM	11,200	53.5060	11,233	20,994	11,157		(44)			5.780	5.248	MON	20	37	12/22/2023	08/25/2036
550279-AA-1	LUM 2005-1 M1 LUM 2005-1 A1			4	1.A FM	226,802	94.1330	221,492	235,297	223,292		(1,459)			5.990	7.069	MON	235	10,138	08/10/2022	11/25/2035
550279-AC-7	LUM 2005-1 M1 LUM 2005-1 M1				1.A FM	280,201	84.7480	1,477,658	1,743,597	291,678		11,477			6.205	40.690	MON	1,803	33,001	07/25/2023	11/25/2035
550279-AN-3	LUM 2006-1 A3 LUM 2006-1 A2				6. *				1						5.790		MON			01/31/2023	04/25/2036
55027A-AV-2	LUM 2006-3 12A2 LUM 2006-3 12A2				1.A FM	81,948	88.1230	419,614	476,167	83,648		1,700			5.990	168.525	MON	475	6,182	07/25/2023	05/25/2036
55027A-AW-0	LUM 2006-3 12A2 LUM 2006-3 12A3				6. *										5.780		MON		1,756	01/31/2023	05/25/2036
55027X-AA-8	LUM 2006-5 A1A LUM 2006-5 A1A			4	1.A FM	348,254	63.4000	398,354	628,316	339,704		(8,550)			5.850	12.267	MON	613	13,986	07/14/2023	07/25/2036
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A				3.B FM	393,609	100.5430	421,007	418,733	402,760		9,151			5.810	10.788	MON	405	21,264	01/31/2023	10/25/2046
55027Y-AD-0	LUM 2006-6 A2A LUM 2006-6 A1			4	1.A FM	431,640	90.4280	442,235	489,044	452,668		(2,917)			5.870	5.322	MON	478	19,321	03/23/2015	10/25/2046
55265K-6X-2	MASTR 2004-1 30PO MASTR 2004-1 30PO				1.A FM	3,008	77.9350	3,875	4,972	3,008							N/A			01/31/2023	02/25/2034
552754-AA-1	MFRA 2020-NQM1 A1 MFRA 2020-NQM1 A1				1.A FE	37,673	92.1040	38,987	42,330	39,205		1,532			1.479	8.347	MON	52	522	01/31/2023	03/25/2065
55275B-AA-5	MABS 2006-NC2 A1 MABS 2006-NC2 A1			4	1.A FM	1,365,501	50.6000	1,365,501	2,698,601	1,365,501		(20,689)	105,214		5.730	6.378	MON	2,577	57,082	05/25/2022	08/25/2036
55291K-AF-4	MABS 2006-WMC3 M1 MABS 2006-WMC3 M1				6. *				136,047						5.860		MON			01/31/2023	08/25/2036
55292A-AE-8	MASTR 2007-1 B6 MASTR 2007-1 1A5				6. *												MON		2,358	01/31/2023	11/25/2037
576434-2H-6	MALT 2006-2 B4 MALT 2006-2 2A1				1.A FM	36,650	9.9960	45,793	458,120	30,753		(5,897)			5.870	16.036	MON	448	9,206	01/31/2023	03/25/2036
576434-SK-1	MALT 2004-6 7A1 MALT 2004-6 7A1			4	1.A FM	2,774,341	94.4350	2,584,417	2,736,711	2,766,255		(3,726)			6.000	5.748	MON	13,684	164,203	04/20/2020	07/25/2034
576434-Y4-0	MALT 2006-1 A2 MALT 2006-1 A2			4	1.A FM	834,781	36.2930	891,069	2,455,237	784,708		(50,073)			6.000	13.759	MON	2,455	123,655	01/31/2023	02/25/2036
576435-AX-9	MASTR Resecuritization Trust 2 MASTR Resecuritization Trust 2				1.A FM	81,858	30.1510	78,979	261,945	88,101		6,243			4.750	55.046	MON	138		01/31/2023	01/30/2053
576436-AS-8	MARP 2005-1 B4 MARP 2005-1 1A2			4	2.A FM	414,472	69.8030	325,988	467,010	357,784		(16,578)			6.500	5.697	MON	2,530	33,704	04/17/2020	08/25/2034
576436-AS-8	MARP 2005-1 B4 MARP 2005-1 1A2			4	3.B FM	1,085,817	69.8030	770,816	1,104,271	871,598		(40,957)			6.500	5.067	MON	5,981	79,696	07/07/2016	08/25/2034
576436-BZ-1	MASD 2006-2 M4 MASD 2005-1 M3			4	1.A FM	1,211,157	99.6690	1,591,385	1,596,668	1,537,524		78,982			6.250	8.612	MON	8,316	49,752	08/29/2016	06/25/2043
576438-AD-7	MARM 2006-2 1A1 MARM 2006-2 3A1			4	1.A FM	229,145	91.8730	229,138	249,408	233,608		3,246			4.889	8.583	MON	1,016	10,281	10/18/2022	01/25/2036
57643M-DQ-4	MASTR 2004-6 B1 MASTR 2004-6 B1				1.A FM	43,711	26.2630	43,525	165,727	48,115		4,404			5.325	49.949	MON	735	7,594	01/31/2023	07/25/2034
57645N-AL-4	MARM 2007-3 1A3 MARM 2007-3 1A3				1.A FM				132,701,000						6.330		MON			01/31/2023	05/25/2047
57645T-AC-1	MARM 2007-HF2 M7 MARM 2007-HF2 A3				6. *				1						6.470		MON		1,084	01/31/2023	09/25/2037
585525-FD-5	MRFC 2001-TBC1 A1 MRFC 2001-TBC1 X				6. *	45	1.4370	64,573		45					0.039		MON		526	01/31/2023	11/15/2031
589929-V6-2	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-D B1			4	1.A FM	102,192	71.2420	80,017	112,316	105,667		(749)			6.415	6.845	MON	120	7,083	07/17/2015	08/25/2028
59020U-2H-7	MLMI 2005-A9 3A1 MLMI 2005-A9 2A1E			4	1.A FM	1,418,945	91.9820	1,427,100	1,551,492	1,435,410		16,466			5.630	8.664	MON	7,279	34,071	07/14/2023	12/25/2035
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1				3.B FM	385,937	66.8190	380,294	569,139	392,561		6,624			6.055	7.684	MON	574	22,664	06/26/2023	01/25/2037
59020U-5U-5	MLMI 2006-A1 2A1 MLMI 2006-A1 1A1			4	1.A FM	15,632	62.4930	12,617	20,190	13,096		(615)			4.412	7.466	MON	74	800	11/19/2014	03/25/2036
59020U-5U-5	MLMI 2006-A1 2A1 MLMI 2006-A1 1A1			4	1.F FM	390,074	62.4930	298,520	477,686	324,541		(15,255)			4.412	6.299	MON	1,756	18,931	05/20/2014	03/25/2036
59020U-5W-1	MLMI 2006-A1 2A1 MLMI 2006-A1 2A1			4	1.A FM	1,295,332	55.5160	1,308,309	2,356,634	1,232,764		(62,568)			3.853	7.134	MON	7,567	77,425	07/14/2023	03/25/2036
59020U-K5-3	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2				1.A Z										6.475		MON		42,717	12/01/2023	07/25/2036
59020U-L3-7	MLCC 2005-3 2A MLCC 2005-3 1A			4	1.A FM	186,124	93.9540	175,670	186,974	189,808		484			5.598	4.606	MON	174	8,415	02/16/2018	11/25/2035
59020U-NN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1	C		4	2.C FM	13,865	93.5490	13,235	14,148	14,396		49			4.757	4.351	MON	56	578	04/16/2015	12/25/2034
59020U-NN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1	C		4	3.A FM	385,269	93.5490	363,597	388,669	400,558		1,189			4.757	3.960	MON	1,541	15,868	12/10/2014	12/25/2034
59020U-TC-9	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-A A2			4	1.A FM	78,757	90.1170	73,392	81,441	79,633		(30)			6.401	4.735	MON	87	4,118	04/24/2015	03/25/2030
59020U-UJ-2	MLCC 2005-1 B2 MLCC 2005-1 1A			4	1.A FM	97,293	95.7590	98,116	102,461	98,481		620			5.623	7.495	MON	480	4,573	02/20/2015	04/25/2035
59020U-XA-8	MLCC 2005-B A1 MLCC 2005-B B2				1.A FM	17,685	61.0710	61,715	101,055	19,846		2,161			6.400	547.309	MON	108	4,583	01/31/2023	07/25/2030
59021G-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D				1.A FM	593,290	11.0860	848,668	7,655,351	592,299		(990)			5.970	23.237	MON	7,617	178,397	01/31/2023	05/25/2037
59022M-AF-8	MLMIN 2004-WMC1 N1 MLMIN 2004-WMC1 N1				6. FM				75,583						4.500		MON			01/31/2023	10/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59022M-AN-1	MLMIN 2005-FFH1 N1 MLMIN 2005-FFH1 N1				6. FM				774,111						4.500		MON			01/31/2023	06/25/2036
59022M-AP-6	OWNIM 2005-3N N1 OWNIM 2005-3N N1				6. FM				2,777,893						4.500		MON			01/31/2023	06/25/2036
59023C-AH-5	MLMI 2006-A3 3A2 MLMI 2006-A3 5A1			4	1.A FM	194,461	96.3130	201,143	208,842	202,270		2,972			4.750	7.447	MON	827	8,876	04/07/2020	05/25/2036
59023N-AP-3	MLMI 2006-AF2 AF1 MLMI 2006-AF2 AF1				1.A FM	3,063	48.7980	3,986	8,168	3,063					6.250		MON		79	01/31/2023	10/25/2036
59023Y-AB-0	MANA 2007-F1 2A7 MANA 2007-F1 2A1			4	1.A FM	1,211,530	39.4380	599,377	1,519,787	628,048		(67,388)			6.000	6.429	MON	7,599	93,038	10/05/2016	03/25/2037
59023Y-AH-7	MANA 2007-F1 2A7 MANA 2007-F1 2A7				1.A FM	1,020,040	37.7450	1,232,036	3,264,129	953,157		(66,883)			6.000	14.830	MON	16,321	170,836	01/31/2023	03/25/2037
59024B-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2			4	1.A FM	1,832,243	80.5150	1,897,444	2,356,623	1,946,114		(1,554)			5.890	5.917	MON	2,313	44,921	06/18/2020	04/25/2037
59024F-AE-4	MANA 2007-A2 A3A MANA 2007-A2 A3B				3.A FM	1,204,754	27.3320	1,119,493	4,095,957	1,182,487		(51,001)	132,416		5.870	8.283	MON	4,007	33,280	05/27/2021	03/25/2037
59024K-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF2			4	3.B FM	49,267	101.7210	54,768	53,841	53,841					5.750	9.981	MON	258	3,096	07/24/2015	05/25/2037
59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C				4.A FM	2,902,144	77.2390	3,799,283	4,918,888	2,833,618		(68,526)			5.950	4.985	MON	4,878	109,040	01/31/2023	05/25/2037
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D				1.A FM	3,591,089	94.6030	4,853,241	5,130,127	3,525,902		(65,187)			5.970	4.673	MON	5,104	139,514	01/31/2023	06/25/2037
59025A-AQ-7	MLMI 2007-SL1 A2 MLMI 2007-SL1 A2				1.A FM	4,877	0.5490	171,284	31,213,000	4,877					6.470		MON		57,088	01/31/2023	02/25/2037
59025J-AD-7	MLMBS 2007-3 3A1 MLMBS 2007-3 3A1				1.B FM	2,677,113	64.2230	2,659,509	4,141,068	2,609,914		215			4.479	7.344	MON	15,457		07/14/2023	06/25/2037
59025Q-AC-3	FFMER 2007-A A3 FFMER 2007-A A3				1.A FM	165,000	1.0240	307,071	30,000,000	235,509		70,509			7.670	125.210	MON	38,350	121,740	01/31/2023	10/25/2027
61690P-AK-7	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R7 5B			4	1.E FM	6,364,128	68.8930	5,759,115	8,359,535	5,899,171		(300,456)			5.802	7.721	MON	16,168	387,635	09/28/2016	12/20/2046
61690T-AA-1	MSRR 2015-R3 1A MSRR 2015-R3 1A			4	1.A FM	1,164,838	100.0400	1,036,516	1,036,103	1,098,255		(8,524)			7.500	4.811	MON	6,476	77,708	05/05/2015	04/26/2047
61690T-AB-9	MSRR 2015-R3 1A MSRR 2015-R3 1B			4	1.A FM	352,769	84.6990	360,080	425,131	378,749		4,524			7.500	9.813	MON	2,657	31,885	05/05/2015	04/26/2047
61690T-AC-7	MSRR 2015-R3 1A MSRR 2015-R3 2A			4	1.A FM	1,066,937	102.6270	960,431	935,848	993,557		(10,924)			8.000	4.844	MON	6,239	74,868	05/05/2015	04/26/2047
61690T-AD-5	MSRR 2015-R3 1A MSRR 2015-R3 2B			4	1.A FM	395,073	85.0470	387,279	455,370	417,135		3,919			8.000	9.858	MON	3,036	36,430	05/05/2015	04/26/2047
61690T-AE-3	MSRR 2015-R3 1A MSRR 2015-R3 3A			4	1.A FM	926,148	100.9640	832,669	824,718	863,544		(8,486)			7.500	4.688	MON	5,154	61,854	05/05/2015	04/26/2047
61690T-AF-0	MSRR 2015-R3 1A MSRR 2015-R3 3B			4	1.A FM	317,407	81.6850	312,092	382,069	349,953		5,080			7.500	8.946	MON	2,388	25,732	05/05/2015	04/26/2047
61690T-AG-8	MSRR 2015-R3 1A MSRR 2015-R3 4A			4	1.A FM	1,407,045	102.3190	1,258,590	1,230,065	1,317,475		(13,696)			8.000	4.660	MON	8,200	98,405	05/05/2015	04/26/2047
61690T-AH-6	MSRR 2015-R3 1A MSRR 2015-R3 4B			4	1.A FM	496,818	78.7530	465,130	590,621	512,901		(797)			8.000	8.126	MON	3,937	44,871	05/05/2015	04/26/2047
61690T-AJ-2	MSRR 2015-R3 1A MSRR 2015-R3 5A			4	1.A FM	561,661	102.3760	502,463	490,803	517,058		(6,834)			8.500	5.107	MON	3,477	41,718	05/05/2015	04/26/2047
61690T-AK-9	MSRR 2015-R3 1A MSRR 2015-R3 5B			4	3.C FM	197,884	65.1130	142,686	219,135	198,268		(1,787)			8.500	7.318	MON	1,552	18,627	05/05/2015	04/26/2047
61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2			4	1.A FM	465,076	101.1880	483,342	477,667	478,891		7,119			6.490	6.178	MON	517	18,242	08/29/2016	09/25/2034
61744C-MK-9	MORGAN STANLEY ABS CAPITAL I M MSAC 2005-NC1 M1			4	1.A FM	1,204,247	97.9040	1,386,853	1,416,548	1,365,082		37,998			6.130	6.910	MON	1,447	70,450	08/29/2016	01/25/2035
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4				1.A FM	557,029	69.7530	613,649	879,750	569,192		12,163			6.355	8.735	MON	932	13,948	05/25/2023	07/25/2035
617451-DT-3	MSAC 2006-HE1 M2 MSAC 2006-HE1 M2				6. FM	229,754	9.9350	51,170	515,066	51,170	(112,820)	(65,764)			6.055	15.421	MON	520	1,984	12/26/2023	01/25/2036
617451-EF-2	MSAC 2006-NC2 M2 MSAC 2006-NC2 A2D			4	1.A FM	1,394,267	98.3120	1,584,558	1,611,758	1,576,248		18,351			6.050	6.867	MON	1,625	73,579	08/29/2016	02/25/2036
61745M-4M-2	MSM 2005-3AR 3A MSM 2005-3AR 1A			2	1.A FM	283,000	53.7780	285,782	531,406	275,190		(7,810)			4.298	9.440	MON	1,903	9,163	07/14/2023	07/25/2035
61746R-AB-7	MSAC 2002-HE3 M1 MSAC 2002-HE3 M1			4	1.A FM	300,811	100.0570	325,779	325,595	309,909		(856)			7.120	9.288	MON	386	16,873	08/29/2016	03/25/2033
61746R-QE-9	MSAC 2003-SD1 A1 MSAC 2003-SD1 A1				1.A FM	21,733	97.2110	25,454	26,185	22,505		772			6.470	9.936	MON	28	1,231	01/31/2023	03/25/2033
61746W-LM-0	MSDWC 2001-NC4 M2 MSDWC 2001-NC4 M2				1.A FM	387,169	176.4730	443,969	251,579	422,322		35,153			7.945	8.352	MON	333	10,055	07/14/2023	01/25/2032
617487-AB-9	MSM 2006-16AX 2A1 MSM 2006-16AX 2A1				1.A FM	627,744	30.0040	660,557	2,201,583	618,090		(9,654)			5.630	10.315	MON	2,066	11,443	07/14/2023	11/25/2036
617487-AE-3	MSM 2006-16AX 2A1 MSM 2006-16AX 2A4				1.A FM	347,515	4.6630	540,132	11,583,828	342,430		(5,084)			5.970	36.923	MON	11,526	109,309	01/31/2023	11/25/2036
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1			4	2.C FM	516,850	85.8630	478,991	557,856	531,333		2,720			6.840	8.181	MON	3,180	29,706	06/11/2014	02/25/2034
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1			4	3.A FM	20,341	85.8630	18,733	21,817	20,860		102			6.840	8.014	MON	124	1,162	08/21/2014	02/25/2034
61748H-KA-8	MSM 2005-4 3A1 MSM 2005-4 3A1			2	1.A FM	190,878	89.2600	188,957	211,692	191,463		438			4.621	6.539	MON	815	9,812	09/23/2022	08/25/2035
61748H-KG-5	MSM 2005-4 3A1 MSM 2005-4 5A4			4	1.A FM	227,256	90.0040	211,694	235,204	225,499		6,239			5.500	5.910	MON	1,078	12,936	08/29/2016	08/25/2035
61748H-KM-2	MSM 2005-4 3A1 MSM 2005-4 6A2				6. *	146,388	15.3070	173,223		137,908		(8,480)			7.200	5.491	MON	1,358	21,896	04/25/2023	08/25/2035
61748H-MK-4	MSM 2005-6AR 3A1 MSM 2005-6AR 3A1			4	1.G FM	108,756	77.0450	99,126	128,660	116,390		4,002			4.838	8.272	MON	519	5,424	01/13/2021	11/25/2035
61748H-NW-7	MSM 2005-7 3A1 MSM 2005-7 3A1				1.A FM	4,388,124	59.3160	4,329,058	7,298,336	4,206,682		(188,843)			4.670	6.994	MON	28,403	342,838	10/25/2022	11/25/2035
61748H-NY-3	MSM 2005-7 3A1 MSM 2005-7 4A1			4	1.G FM	541,228	60.7750	410,526	675,489	462,597		(19,883)			5.500	5.980	MON	3,096	37,152	04/07/2020	11/25/2035
61748H-QW-4	MSM 2005-9AR 1A MSM 2005-9AR 1A			4	1.A FM	1,391,445	78.3390	1,364,017	1,741,181	1,391,445		39,790	49,018		5.760	6.565	MON	1,671	78,033	08/10/2022	12/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61748H-QX-2	MSM 2005-9AR 1A MSM 2005-9AR 1X				6. FE	105,203	0.0010	81		81	(105,123)						MON			01/31/2023	12/25/2035
61748H-VH-1	MSM 2006-2 5A3 MSM 2006-2 2A1			4	1.A FM	1,131,817	89.6530	1,097,086	1,223,706	1,206,672		5,847			5.750	5.690	MON	1,173	69,299	11/05/2014	02/25/2036
61748H-VU-2	MSM 2006-2 5A3 MSM 2006-2 5A3			2	1.A FM	2,307,837	57.3130	2,024,630	3,532,584	2,160,875		(103,012)			5.500	5.941	MON	16,191	192,136	08/10/2022	02/25/2036
61748H-WT-4	MSM 2006-3AR 1A3 MSM 2006-3AR 2A3				3.B FM	2,078,357	64.3300	1,778,397	2,764,501	1,957,066		(94,477)			4.768	4.223	MON	10,984	116,154	10/29/2021	03/25/2036
61748L-AF-9	MSAC 2006-NC4 M1 MSAC 2006-NC4 M1				1.A FM				21,404		(4,648)	4,648			5.890		MON			01/31/2023	06/25/2036
61749L-AF-8	MSM 2006-8AR 3B2 MSM 2006-8AR 2A1			4	3.A FM	888,662	83.6220	906,851	1,084,465	890,247		1,584			3.840	6.445	MON	3,470	35,132	08/29/2016	06/25/2036
61749W-AT-4	MSM 2006-11 3A1 MSM 2006-11 3A1			2	4.A FM	435,600	64.9500	356,775	549,306	413,710		(14,993)			6.000	4.282	MON	2,747	31,566	01/01/2023	08/25/2036
61750P-AD-0	MSM 2006-13AX A4 MSM 2006-13AX A4				1.A FM	307,401	3.8960	1,330,562	34,155,686	311,553		4,152			5.950	141.274	MON	33,871	233,466	04/25/2023	10/25/2036
61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A				1.A FM	510,158	22.5660	479,678	2,125,659	485,262		(24,896)			6.316	6.887	MON	11,188	30,650	01/31/2023	11/25/2036
61750Y-AE-9	MSM 2006-15XS A2A MSM 2006-15XS A4A				1.A FM	115,429	22.0670	115,780	524,679	110,071		(5,358)			6.700	8.465	MON	2,929	5,376	01/31/2023	11/25/2036
61752R-AH-5	MSM 2007-3XS 2A3S MSM 2007-3XS 2A2S			4	1.A FM	906,224	36.6350	824,374	2,250,235	878,349		(27,875)			6.204	6.025	MON	11,633	14,849	05/18/2023	01/25/2047
61752R-AJ-1	MSM 2007-3XS 2A3S MSM 2007-3XS 2A3S			4	1.A FM	2,673,649	36.6340	2,405,267	6,565,637	2,526,049		(87,094)			6.358	6.275	MON	34,786	52,845	06/28/2023	01/25/2047
61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1				1.A FM	468,260	38.1370	440,945	1,156,198	455,148		(13,112)			5.600	6.655	MON	1,079	23,272	01/31/2023	01/25/2037
61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1				5.B FM	151,570	63.1950	208,229	329,500	165,510		13,940			5.750	15.061	MON	316	2,213	01/31/2023	06/25/2037
61755G-AM-5	MSM 2007-12 B3 MSM 2007-12 3A4			4	5.A FM	328,714	40.8350	152,438	373,299	190,946		(18,400)			6.250	3.095	MON	1,944	24,328	07/06/2016	08/25/2037
61755G-BF-9	MSM 2007-12 B3 MSM 2007-12 3A22			4	4.C FM	1,295,342	39.2500	982,444	2,503,026	1,209,716		(116,194)	2,912		6.000	3.346	MON	12,515	156,594	01/26/2017	08/25/2037
61756V-BE-8	MSM 2007-14AR 3A2 MSM 2007-14AR 6A1			4	5.A FM	2,477,581	62.9610	2,089,476	3,318,703	2,435,544		(46,963)	23,220		3.253	4.292	MON	8,996	101,934	05/18/2016	11/25/2037
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2				6. FM	12,927,335	79.7060	15,501,359	19,448,285	12,600,785		(326,636)			7.470	9.498	MON	24,213	923,000	01/31/2023	07/25/2037
61758L-AD-1	MSRR 2009-R1A 2A1B MSRR 2009-R1A 2A1B			4	1.A FM	1,593,421	76.2180	1,578,308	2,070,793	1,579,846		(19,707)	7,198		4.658	8.039	MON	8,039	72,768	02/15/2023	02/26/2036
61758V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C			4	1.A FM	1,481,265	69.8860	1,351,524	1,933,884	1,182,619		(95,619)			5.937	10.896	MON	1,914	108,109	07/12/2016	05/26/2036
61758V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C			4	1.C FM	2,067,309	69.8860	2,162,565	3,094,397	1,989,420		(77,889)			5.937	9.630	MON	3,062	91,887	06/28/2023	05/26/2036
61759D-AF-3	MSRR 2010-R3 1B MSRR 2010-R3 1B			4	1.A FM	2,900,041	91.0290	2,852,928	3,134,088	2,974,979		9,091			4.538	6.431	MON	11,852	68,474	12/22/2023	07/26/2035
61759F-AE-1	MSRR 2010-R4 1C MSRR 2010-R4 1C			4	1.A FM	4,410,982	88.3360	5,373,496	6,083,011	4,356,883		53,255			5.800	12.237	MON	5,880	155,457	10/04/2013	01/26/2036
61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B			4	5.B FM	741,861	66.7910	787,586	1,179,184	717,893		(36,532)	201,945		12.329	2.527	MON	2,423	83,311	05/18/2023	07/26/2036
61759H-BA-4	MSRR 2010-R5 3B MSRR 2010-R5 4B			4	1.A FM	1,093,506	89.7870	1,129,291	1,257,739	1,099,915		6,409				6.181	MON		20,345	05/18/2023	06/26/2036
61759N-AT-1	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R6 2B			4	1.A FM	2,097,363	92.9680	2,055,211	2,210,659	2,196,492		11,221			5.286	5.907	MON	9,739	97,663	11/02/2016	06/21/2036
61759Q-AN-7	MSRR 2010-R7 2C MSRR 2010-R7 2C				1.A FM	18,552	100.4540	24,521	24,410	20,143		1,592			5.500	25.812	MON	112	1,115	01/31/2023	01/26/2037
61761P-AG-0	MSRR 2013-R3 10B2 MSRR 2013-R1 2B2			4	3.A FM	3,286,758	89.3820	3,081,278	3,447,307	3,381,923		58,942			4.504	4.260	MON	12,939	142,632	11/18/2016	07/26/2037
61761P-AK-1	MSRR 2013-R3 10B2 MSRR 2013-R1 3B1			4	1.D Z										4.266		MON		120	12/01/2023	04/26/2036
61761P-AQ-8	MSRR 2013-R3 10B2 MSRR 2013-R1 4B2			4	1.A FM	4,536,191	85.6700	4,598,375	5,367,524	4,609,852		73,660			4.272	7.998	MON	19,108	144,947	03/30/2023	12/26/2036
61762B-CZ-6	MSRR 2013-R3 10B2 MSRR 2013-R3 10B2			4	1.D FM	1,143,957	91.8440	1,093,045	1,190,106	1,195,951		8,315			5.566	5.609	MON	5,520	55,684	11/18/2016	10/26/2035
61762L-AN-3	MSRR 2013-R6 2B2 MSRR 2013-R6 2B2			4	1.A FM	757,908	94.6440	924,091	976,392	942,146		19,593			5.717	8.757	MON	930	44,160	11/18/2016	04/26/2053
61762L-BB-8	MSRR 2013-R6 2B2 MSRR 2013-R6 4B2			4	1.A FM	5,879,245	87.8260	5,966,371	6,793,362	6,213,139		69,020			4.588	7.426	MON	25,973	271,757	02/11/2022	04/26/2053
61762L-BJ-1	MSRR 2013-R6 2B2 MSRR 2013-R6 5B2			4	1.A FM	9,863,865	84.3210	11,520,865	13,663,126	11,162,388		435,680			4.786	9.844	MON	10,898	578,728	12/26/2023	04/26/2053
61762U-AW-3	MSRR 2013-R8 10B2 MSRR 2013-R8 4B2			4	1.A FM	2,111,738	84.5140	2,126,345	2,515,975	2,116,322		4,584			4.753	8.973	MON	9,965	79,381	03/30/2023	09/26/2036
61762U-BD-4	MSRR 2013-R8 10B2 MSRR 2013-R8 5B2			4	1.D FM	2,511,955	92.3480	2,412,440	2,612,326	2,626,851		18,240			5.566	5.584	MON	12,117	110,959	11/18/2016	09/26/2036
61762U-BL-6	MSRR 2013-R8 10B2 MSRR 2013-R8 6B2			4	1.A FM	1,380,298	86.6180	1,678,573	1,937,911	1,664,539		20,406			4.728	9.627	MON	7,636	79,703	11/18/2016	09/26/2036
61762U-CA-9	MSRR 2013-R8 10B2 MSRR 2013-R8 8B2			4	1.A FM	1,325,371	82.6100	1,347,953	1,631,708	1,292,924		(32,447)			5.087	10.806	MON	6,917	60,553	03/01/2023	09/26/2036
61762U-CH-4	MSRR 2013-R8 10B2 MSRR 2013-R8 9B2			4	1.A FM	6,923,406	81.9600	6,620,175	8,077,301	6,920,034		7,287	4,423		5.831	9.000	MON	6,778	414,966	11/18/2016	09/26/2036
61762U-CQ-4	MSRR 2013-R8 10B2 MSRR 2013-R8 10B2			4	1.A FM	1,463,082	87.8090	1,395,136	1,588,837	1,534,030		19,734			6.180	7.489	MON	8,182	82,576	11/18/2016	09/26/2036
61763D-AN-0	MSRR 2013-R9 5B MSRR 2013-R9 2B2			4	1.A FM	1,344,273	57.1490	1,077,703	1,885,784	1,217,607		(78,266)			4.793	4.768	MON	7,533	77,625	11/18/2016	06/26/2046
61763D-BC-3	MSRR 2013-R9 5B MSRR 2013-R9 4B2			4	1.A FM	796,817	111.7080	1,208,830	1,082,137	1,182,657		52,150			4.392	7.920	MON	3,960	42,725	11/18/2016	06/26/2046
61763D-BJ-8	MSRR 2013-R9 5B MSRR 2013-R9 5B			4	1.A FM	2,491,122	86.5890	2,474,300	2,857,513	2,483,625		(7,497)			5.672	10.594	MON	4,975	120,907	03/21/2023	06/26/2046
61763T-AR-6	MSRR 2014-R4 3B2 MSRR 2014-R4 2B			4	1.A FM	2,658,683	93.2610	2,904,265	3,114,124	2,953,750		18,158			4.770	6.442	MON	12,379	133,754	12/29/2016	08/26/2034
61763T-AY-1	MSRR 2014-R4 3B2 MSRR 2014-R4 3B2			4	1.A FM	3,966,900	93.5780	3,869,735	4,135,286	4,092,489		18,063			4.451	4.806	MON	15,338	164,451	06/11/2021	08/26/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61764G-AK-8	MSRR 2014-R7 AX MSRR 2014-R7 AX				6. *		5.4380								2.549		MON		112,617	01/31/2023	01/26/2051
61764W-AD-9	MSRR 2015-R1 2B MSRR 2015-R1 2B			4	1.A FM	2,502,491	88.4440	2,800,416	3,166,313	2,741,281		17,856			4.271	8.041	MON	11,269	146,934	06/28/2023	11/20/2036
61913P-AQ-5	MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2			4	1.A FM	250,099	98.0760	271,423	276,746	267,418		2,384			6.250	8.687	MON	288	16,189	08/29/2016	02/25/2035
61915C-AC-3	MHL 2007-2 B1 MHL 2007-2 B1				6. FE										5.636		MON			01/31/2023	09/25/2037
61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14				1.A FM	1,616,030	79.8630	1,792,510	2,244,486	1,724,555		108,525			6.030	8.115	MON	2,256	48,122	01/31/2023	06/25/2047
62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS				6. *	527,869	1.1750	551,276		527,869					0.500		MON		122,116	01/31/2023	05/25/2056
62943V-AC-5	NRPL 2014-1A B NRPL 2014-1A B				6. *	2	72.1250	2	2	2					2.026		MON			01/31/2023	04/25/2054
62951M-AM-2	NAA 2004-R2 A1 NAA 2004-R2 A1			4	1.A FM	580,599	88.7160	568,001	640,246	561,012		(4,156)			6.500	5.853	MON	3,468	34,121	03/25/2020	10/25/2034
62955R-AB-1	NYMT 2021-SP1 A2 NYMT 2021-SP1 A2				6. *	207,360	94.7740	272,948	288,000	206,893		(467)			3.558	6.324	MON	854	8,540	01/31/2023	08/25/2061
63543V-AJ-2	NCSLT 2006-3 D NCSLT 2006-3 D				6. FE		0.5020	40,121	8,000,000						6.620		MON			01/31/2023	03/25/2032
63543W-AH-4	NCSLT 2006-4 D NCSLT 2006-4 D				6. FE		0.5010	16,547	3,300,000						6.570		MON			01/31/2023	05/25/2032
63860D-AA-6	NSTRN 2006-1 N1 NSTRN 2006-1 N1				1.A FM				38,047						7.750		MON		13	01/31/2023	06/25/2036
643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA NCAMT 2006-ALT1 AF6			4	1.A FM	3,369,988	21.9620	1,096,461	4,992,574	1,151,769		(123,661)			6.667	6.406	MON	27,738	59,087	11/14/2013	07/25/2036
64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4				1.G FE	287,041	98.2970	403,077	410,059	295,235		8,194			5.997	19.710	MON	2,049	24,495	01/31/2023	01/25/2054
64829C-AA-6	NRZT 2015-1A A1 NRZT 2015-1A A1				1.A	75,102	94.6620	83,638	88,355	76,097		995			3.750	8.787	MON	276	2,761	01/31/2023	05/28/2052
64829D-AU-0	NRZT 2014-3A FB NRZT 2014-3A FB				6. *	146,381	40.8560	683,500	1,672,930	164,693		18,311				47.413	N/A			01/31/2023	11/25/2054
64829N-AD-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B1			4	1.A	1,234,181	96.1360	1,098,700	1,142,857	1,193,068		(4,053)			4.500	3.323	MON	4,286	51,429	06/27/2017	05/25/2057
64829N-AF-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B2			4	1.A	868,989	96.0660	773,623	805,305	833,320		(3,922)			4.750	3.789	MON	3,188	38,252	06/27/2017	05/25/2057
64831V-AA-0	NRZT 2022-NQM5 A1 NRZT 2022-NQM5 A1	C.			1.A FE	4,181,010	100.9940	4,262,738	4,220,763	4,220,763		37,629			6.296	6.502	MON	22,145	265,875	10/04/2022	11/25/2052
649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2			4	1.A FM	53,892	83.1320	50,084	60,246	54,670		(666)			4.169	4.459	MON	209	2,370	11/01/2016	05/25/2036
649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2			4	3.A FM	221,393	83.1320	196,367	236,212	228,964		(2,546)			4.169	2.999	MON	821	9,290	06/08/2015	05/25/2036
65535V-EW-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1			4	1.A FM	355,305	97.6490	358,345	366,973	358,777		1,745			6.580	8.582	MON	402	10,372	06/28/2023	10/25/2034
65535V-FM-5	NAA 2004-AR3 M1 NAA 2004-AR3 M1			4	1.A FM	947,789	97.2260	1,122,067	1,154,082	1,080,783		14,994			6.610	9.064	MON	1,272	52,249	08/29/2016	11/25/2034
65535Y-AA-0	NAA 2006-S2 A1 NAA 2006-S2 A1				6. *	28			687		(18)	(10)			5.670		MON			12/26/2023	04/25/2036
65537D-AA-4	NAA 2006-S4 A1 NAA 2006-S4 A1				1.A FM	52,858	1,737.5210	1,232,784	70,951	52,210		(648)			5.810	13.352	MON	69	432	01/31/2023	08/25/2036
65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B				1.A FM	72	84.3970	5,886	6,974	72					5.950		MON		224	04/25/2023	10/25/2036
65537K-AB-6	NHELI 2007-1 2A2 NHELI 2007-1 2A1A			4	1.A FM	347,192	88.2780	468,342	530,530	494,100		3,317			5.790	6.564	MON	512	22,238	08/29/2017	02/25/2037
65537K-AB-6	NHELI 2007-1 2A2 NHELI 2007-1 2A1A			4	2.C FM	101,507	88.2780	90,829	102,889	104,895		728			5.790	4.874	MON	99	4,313	08/24/2021	02/25/2037
65537K-AD-2	NHELI 2007-1 2A2 NHELI 2007-1 2A2			4	1.A FM	1,202,969	88.9090	1,668,523	1,876,657	1,752,379		14,801			5.630	6.757	MON	1,761	78,590	06/19/2014	02/25/2037
65537K-AD-2	NHELI 2007-1 2A2 NHELI 2007-1 2A2			4	3.A FM	535,097	88.9090	480,633	540,588	556,300		4,934			5.630	4.968	MON	507	22,639	08/24/2021	02/25/2037
65537K-AY-6	NHELI 2007-1 2A2 NHELI 2007-1 1A4				1.A FM	78,153	31.2980	81,533	260,509	78,372		219			6.270		MON		2,390	01/31/2023	02/25/2037
65537K-AZ-3	NHELI 2007-1 2A2 NHELI 2007-1 1M1				6. *	3,648			10,943		(3,648)				6.935		MON			01/31/2023	02/25/2037
65537N-AQ-7	NHELI 2007-3 X NHELI 2007-3 X				6. *				5,619,768								MON			01/31/2023	03/25/2037
65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A				1.A FM	895,431	88.4560	1,042,183	1,178,199	900,112		4,681			5.810	9.970	MON	1,141	40,188	01/31/2023	12/25/2036
65539C-BA-3	NMRR 2011-4RA 1A10 NMRR 2011-4RA 3A3			4	1.G FM	1,209,226	90.0860	1,368,841	1,519,478	1,425,629		15,421			4.423	6.872	MON	5,601	59,395	09/07/2016	12/26/2035
65539K-AF-5	NMRR 2010-6RA 1A6 NMRR 2010-6RA 1A6			4	1.A FM	999,894	92.1390	953,689	1,035,058	1,008,714		370			4.095	4.878	MON	3,532		12/07/2021	03/26/2036
65539K-AF-5	NMRR 2010-6RA 1A6 NMRR 2010-6RA 1A6			4	1.B FM	4,015,750	92.1390	3,825,882	4,152,309	4,057,236		70,860	44,838		4.095	4.792	MON	14,171	166,552	02/19/2016	03/26/2036
65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6			4	1.G FM	2,794,947	88.6210	2,533,523	2,858,822	2,817,859		43,011	29,114		7.220	4.505	MON	17,201	114,669	10/28/2015	03/26/2036
65540C-AB-9	NOMURA RESECURITIZATION TRUST NMRR 2013-1R 1A2			4	1.A FM	2,289,413	94.1840	2,686,809	2,852,735	2,735,370		36,929			4.630	7.034	MON	11,006	113,945	11/18/2016	01/26/2036
65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4			4	1.A FM	1,556,068	94.2080	1,770,527	1,879,379	1,831,191		24,428			4.630	6.339	MON	7,251	74,696	11/18/2016	01/26/2036
669884-AN-8	NHEL 2006-1 M8 NHEL 2006-1 M8				1.A FM				600,000						8.395		MON			01/31/2023	05/25/2036
66988U-AD-2	NMFT 2006-MTA1 2A1C NMFT 2006-MTA1 2A1C				1.A FM				5,369,363						6.010		MON			01/31/2023	09/25/2046
68383N-EB-5	OPMAC 2006-1 M1 OPMAC 2006-1 M1				6. FM	374,823	100.7810	490,585	486,783	412,251		37,428			6.025	16.980	MON	489	20,823	01/31/2023	04/25/2036
68389F-EX-8	OOMLT 2004-1 M6 OOMLT 2004-1 M6				6. FM	34,485	40.7500	36,265	88,993	36,265	(1,573)	3,353			10.720	13.693	MON	159	603	01/31/2023	01/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389F-HW-7	OOMLT 2005-3 M5 OOMLT 2005-3 M5				6. FM	125,349	56.3040	392,088	696,381	139,118		13,770			6.475	24.488	MON	752	10,655	01/31/2023	08/25/2035
68403K-AD-7	OOMLT 2007-6 2A4 OOMLT 2007-6 2A4				6. FE	250,434	62.6840	258,842	412,933	252,063		1,629			5.720	8.872	MON	394	3,379	07/14/2023	07/25/2037
69121E-AG-3	OWNIT 2006-5 M1 OWNIT 2006-5 M1				1.A FM				1,242,550		(4,216)	4,216			5.905		MON			01/31/2023	07/25/2037
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1				1.A FM	306,344	45.3870	1,390,393	3,063,443	366,116		59,772			5.845	22.153	MON	2,984	(1,332)	07/25/2023	10/25/2037
69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1				6. *	414,904	96.3140	481,461	499,885	428,428		13,523			2.487	8.821	MON	207	11,396	01/31/2023	07/25/2051
71085P-BQ-5	PCHLT 2005-1 B3 PCHLT 2005-1 B1				1.A FM		7.4820	209,499	2,800,000	2		2			7.795	417.334	MON	3,638	1	01/31/2023	01/25/2035
71085P-BR-3	PCHLT 2005-1 B3 PCHLT 2005-1 B2				6. FM		0.0010	25	2,500,000						7.945		MON			01/31/2023	01/25/2035
71085P-BS-1	PCHLT 2005-1 B3 PCHLT 2005-1 B3				6. FM		0.0010	27	2,744,197						9.370		MON			01/31/2023	01/25/2035
71085P-CF-8	PCHLT 2005-2 M6 PCHLT 2005-2 M6				6. FM				1,200,000						6.520		MON			01/31/2023	05/25/2035
71085P-CH-4	PCHLT 2005-2 M6 PCHLT 2005-2 B2				6. FM			1	8,000,000						7.495		MON			01/31/2023	05/25/2035
71085P-CZ-4	PCHLT 2005-3 M9 PCHLT 2005-3 M9				6. FM		0.0010	36	3,562,000						8.695		MON			01/31/2023	08/25/2035
71085P-DB-6	PCHLT 2005-3 M9 PCHLT 2005-3 M11				6. FM				1,687,000						9.220		MON			01/31/2023	08/25/2035
71085P-DN-0	PCHLT 2005-4 M11 PCHLT 2005-4 M7				6. FM				3,000,000						7.270		MON			01/31/2023	12/25/2035
71085P-DS-9	PCHLT 2005-4 M11 PCHLT 2005-4 M11				6. FM			1	6,817,000						9.970		MON			01/31/2023	12/25/2035
741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1				6. *	594,415	97.1930	713,250	733,846	617,148		22,733			2.240	13.709	MON	183	(1,762)	01/31/2023	09/27/2060
74161B-AL-9	PRIME 2006-1 B2 PRIME 2006-1 3A1			4	1.A FM	985,160	68.3200	1,352,914	1,980,260	1,235,761		94,627			5.820	9.613	MON	1,920	107,139	08/29/2016	06/25/2036
74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15			4	1.C FM	1,858	100.6140	2,493	2,478	2,406		48			6.250	6.288	MON	13	153	10/31/2016	11/25/2036
74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15			4	1.E FM	1,185	100.6140	1,558	1,549	1,509		28			6.250	6.095	MON	8	95	01/26/2017	11/25/2036
74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15			4	2.B FM	98,631	100.6140	122,537	121,790	120,069		1,848			6.250	5.427	MON	634	7,503	05/06/2016	11/25/2036
748956-AC-3	RCKT 2023-CES2 A2 RCKT 2023-CES2 A2				1.C FE	4,426,722	103.1610	4,566,952	4,427,000	4,426,722					7.195	7.190	MON	26,544	79,631	09/13/2023	09/25/2043
749228-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A1			4	3.C FM	1,179,717	78.6710	1,102,720	1,401,685	1,187,454		7,737			6.000	6.219	MON	7,008	84,096	04/21/2020	04/25/2036
749228-AD-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A4			4	4.A FM	1,059,744	78.6710	980,195	1,245,942	1,066,188		6,444			6.000	6.008	MON	6,230	74,752	04/21/2020	04/25/2036
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH6 A1			4	1.A FM	5,116,714	92.8410	5,891,902	6,346,228	5,844,382		(28,038)			5.850	6.165	MON	6,188	262,572	03/13/2018	07/25/2037
74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2				5.C FE	7,843	6.6630	15,202		7,843					5.450		MON		423	01/31/2023	01/25/2037
74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2			4	1.A FM	11,679,779	83.5330	11,392,516	13,638,299	12,945,761		190,173			5.830	6.886	MON	13,252	540,539	10/04/2013	09/25/2036
74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2			4	2.A FM	645,618	83.5330	617,547	739,283	713,262		10,172			5.830	6.543	MON	718	29,301	01/31/2014	09/25/2036
74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH3 A1			4	1.A FM	3,381,856	91.0280	3,805,807	4,180,921	3,808,930		6,755			5.790	6.831	MON	4,035	171,556	01/13/2016	04/25/2037
74923H-AE-1	RALI 2007-QS4 2A1 RALI 2007-QS4 2A1				1.A FM	11,614	19.8010	15,591	78,738	11,656		43			5.800		MON		2,747	01/31/2023	03/25/2037
74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2				1.A FM	1,189,029	72.0110	1,337,862	1,857,858	1,204,694		15,664			5.990	12.647	MON	1,854	87,766	01/31/2023	03/25/2037
74923J-AE-7	RALI 2007-QS5 A2 RALI 2007-QS5 A5			4	1.A FM	883,313	70.9590	832,147	1,172,723	885,716		10,028			5.770	8.766	MON	1,127	62,991	05/19/2021	03/25/2037
74923J-AH-0	RALI 2007-QS5 A2 RALI 2007-QS5 A8			4	6. FE	309,010	9.9630	309,010		309,010	290,169	(45,703)	241,552		1.458	(4.224)	MON	754	50,577	05/19/2021	03/25/2037
74923J-AJ-6	RALI 2007-QS5 A2 RALI 2007-QS5 A9			4	1.A FM	1,475,385	72.1540	1,391,854	1,928,995	1,479,562		15,833			6.000	8.738	MON	1,929	108,414	05/19/2021	03/25/2037
74923T-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO3 A1			4	1.A FM	2,592,250	90.2410	2,757,551	3,055,766	2,769,169		(30,993)			5.790	6.945	MON	2,949	145,545	05/27/2015	03/25/2047
749241-AA-3	RALI 2007-QH9 A1 RALI 2007-QH9 A1			2	4.A FM	539,010	85.0120	516,191	607,196	552,344		9,376			6.288	5.182	MON	3,182	31,199	03/16/2018	11/25/2037
749243-AS-0	RASCN 2004-NT11 NOTE RASCN 2004-NT11 NOTE				6. FM				100,127						4.500		MON			01/31/2023	12/25/2034
74924S-AF-3	RASC 2007-KS1 M2S RASC 2007-KS1 M2S				1.A FM				3,135		(2,613)	2,613			5.740		MON		372	02/27/2023	01/25/2037
74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5			4	4.C FM	384,340	43.6900	321,863	736,700	369,802		(23,819)	36,275		6.000	3.825	MON	3,684	36,413	03/30/2023	01/25/2037
74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2			4	3.A FM	458,942	72.4150	357,517	493,708	401,621		218,419			5.500	5.115	MON	2,263	28,398	03/20/2015	10/26/2035
74928U-BT-3	RBSSP 2009-12 15A2 RBSSP 2009-12 15A2			4	1.A FM	11,148,964	93.9810	11,922,189	12,685,701	12,090,305		103,606			5.913	7.393	MON	6,251	585,270	10/28/2015	10/26/2035
74928W-BQ-5	RBSSP 2009-5 12A3 RBSSP 2009-5 12A3			4	1.A FM	206,920	85.9160	210,358	244,842	209,083		1,399			4.653	8.210	MON	949	10,299	10/18/2022	09/21/2046
74928X-CS-8	RBSSP 2009-6 13A3 RBSSP 2009-6 13A3			4	1.A FM	1,507,091	90.0620	1,625,490	1,804,860	1,657,425		125,272			4.469	6.092	MON	6,721	71,903	11/09/2022	08/26/2035
74931W-AE-8	RBSSP RESECURITIZATION TRUST R RBSSP 2012-10 1A2B			4	3.C FM	2,682,225	90.4430	2,363,310	2,613,047	2,736,799		13,422			4.874	2.825	MON	10,614	119,553	11/18/2016	06/26/2035
74935W-AB-0	RCKT 2023-CES1 M2 RCKT 2023-CES1 A2				1.C FE	1,399,915	100.2370	1,403,323	1,400,000	1,398,882		(1,033)			6.692	6.711	MON	7,807	46,844	06/20/2023	06/25/2043
74935W-AF-1	RCKT 2023-CES1 M2 RCKT 2023-CES1 M1				1.F FE	1,179,988	101.0310	1,192,164	1,180,000	1,178,990		(998)			6.902	6.933	MON	6,787	40,722	06/20/2023	06/25/2043
74935W-AG-9	RCKT 2023-CES1 M2 RCKT 2023-CES1 M2				2.B FE	1,049,971	98.8250	1,037,658	1,050,000	1,048,816		(1,154)			7.981	8.042	MON	6,983	41,900	06/20/2023	06/25/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749407-AC-6	RCKT 2023-CES3 M2 RCKT 2023-CES3 A2				1.C FE	2,640,840	104.7960	2,767,667	2,641,000	2,640,840					7.614	7.639	MON	16,757	16,757	11/13/2023	11/25/2043
749407-AD-4	RCKT 2023-CES3 M2 RCKT 2023-CES3 M1				1.F FE	1,323,947	105.6100	1,398,279	1,324,000	1,323,854		(92)			7.988	8.028	MON	8,813	8,813	11/13/2023	11/25/2043
749583-AD-2	RFMSI 2007-S2 B2 RFMSI 2007-S2 A4			4	1.A FM	291,462	77.7480	300,138	386,042	293,161		1,699			6.000	6.781	MON	1,930	20,145	01/31/2023	02/25/2037
749583-AD-2	RFMSI 2007-S2 B2 RFMSI 2007-S2 A4			4	4.B FM	1,034,784	77.7480	900,415	1,158,127	1,007,293		2,568			6.000	4.116	MON	5,791	69,546	08/29/2016	02/25/2037
74958X-AB-0	RFMSI 2007-SA2 M3 RFMSI 2007-SA2 2A1			4	1.A FM	439,141	79.3310	395,857	498,995	452,695		13,554			4.657	5.033	MON	1,937	21,862	01/15/2016	04/25/2037
749691-BQ-3	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3M				1.A	10,650,514	98.9950	10,869,517	10,979,911	10,803,550		153,002			4.117	5.992	MON	7,534	495,617	12/30/2022	10/25/2054
749691-BR-1	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3N				1.A	10,595,614	98.6870	10,835,771	10,979,911	10,775,689		180,033			3.617	5.825	MON	6,619	436,619	12/30/2022	10/25/2054
749691-BS-9	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3O				1.A	11,665,643	96.9010	11,507,946	11,876,000	11,700,001		34,336			4.117	4.483	MON	8,149	536,065	12/30/2022	10/25/2054
749691-BT-7	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3P				1.A	11,417,438	95.9420	11,394,033	11,876,000	11,516,168		98,679			3.617	4.648	MON	7,160	472,252	12/30/2022	10/25/2054
749691-BV-2	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3R				1.A	10,873,290	92.2420	10,954,699	11,876,000	10,992,347		118,949			3.617	5.085	MON	7,160	472,252	12/30/2022	10/25/2054
749691-C2-5	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3W				1.B	7,930,285	65.5200	7,781,143	11,876,000	7,970,435		39,796			4.117	6.774	MON	8,149	536,065	12/30/2022	10/25/2054
749691-C3-3	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3X				1.B	7,362,959	61.5490	7,309,534	11,876,000	7,424,006		60,642			3.617	6.817	MON	7,160	472,252	12/30/2022	10/25/2054
749691-C4-1	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3Z				6.	2,283,328	33.3720	2,175,391	6,518,693	2,175,391	(118,146)	34,691	113,011		3.617	9.461	MON	3,930	260,437	12/30/2022	10/25/2054
749691-C5-8	RPMLT 2014-1 GRP2 RPMLT 2014-1 GRP2			4	4.B	2,703,676	80.7100	3,887,366	4,816,478	2,981,489		3,922			4.527	11.756	MON	3,634	254,074	11/24/2014	10/25/2054
749691-F7-1	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3Y				6.	2,449,596	36.0460	2,349,753	6,518,693	2,349,753	(108,113)	34,317	41,753		4.117	9.937	MON	4,473	295,401	12/30/2022	10/25/2054
75114H-AD-9	RALI 2006-Q5 2A1 RALI 2006-Q5 2A1			4	2.C FM	1,650,529	92.4340	1,732,986	1,874,843	1,710,885		3,273			5.850	8.152	MON	1,828	75,893	06/28/2023	05/25/2046
75114H-AD-9	RALI 2006-Q5 2A1 RALI 2006-Q5 2A1			4	3.B FM	8,079,767	92.4340	8,038,343	8,696,338	8,111,635		8,724			5.850	7.453	MON	8,479	445,968	08/10/2022	05/25/2046
75114H-AJ-6	RALI 2006-Q5 2A1 RALI 2006-Q5 3A3			4	4.B Z										5.660		MON		8,252	12/01/2023	05/25/2046
75114H-AL-1	RALI 2006-Q5 2A1 RALI 2006-Q5 3A5				6. *	411			411		(411)	33			6.030		MON		9	06/26/2023	05/25/2046
75114N-AA-2	RALI 2006-Q6 A3 RALI 2006-Q6 A1			4	1.A FM	7,131,985	23.2450	7,158,612	30,796,458	7,127,341		(4,644)			5.830	17.918	MON	29,924	54,450	12/22/2023	06/25/2046
75114N-AB-0	RALI 2006-Q6 A3 RALI 2006-Q6 A2			4	1.A FM	5,335,032	23.8300	3,797,407	15,935,688	3,472,091		(44,603)			5.930	19.858	MON	15,750	235,585	12/22/2023	06/25/2046
75114N-AC-8	RALI 2006-Q6 A3 RALI 2006-Q6 A3			4	1.A FM	3,791,051	24.1800	3,805,771	15,739,056	3,788,445		(2,606)			5.990	17.522	MON	15,713	28,416	12/22/2023	06/25/2046
75114P-AD-1	RALI 2006-Q9 1A3B RALI 2006-Q9 1A3B				6. *	16,010			16,011		(16,010)				6.070		MON		630	07/25/2023	12/25/2046
751150-AA-1	RALI 2006-Q7 1A1 RALI 2006-Q7 1A1			4	1.A FM	11,157,626	85.9350	11,207,121	13,041,326	11,841,552		66,853			5.858	7.125	MON	63,663	588,697	08/10/2022	09/25/2046
751150-AA-1	RALI 2006-Q7 1A1 RALI 2006-Q7 1A1			4	3.C FM	1,770,926	85.9350	1,671,218	1,944,737	1,899,154		9,624			5.858	5.615	MON	9,493	87,787	12/12/2018	09/25/2046
751151-AD-3	RALI 2006-QS12 1A4 RALI 2006-QS12 1A4			4	1.A FM	112,378	42.8030	111,553	260,618	109,577		(2,801)			6.000	5.903	MON	1,303	2,782	09/06/2023	09/25/2036
751151-AK-7	RALI 2006-QS12 1A4 RALI 2006-QS12 2A6				6. *		1.2960	20,309							0.450		MON		5,849	01/31/2023	09/25/2036
751151-AM-3	RALI 2006-QS12 1A4 RALI 2006-QS12 2A8				6. *		0.9140	29,607							0.300		MON		7,822	01/31/2023	09/25/2036
75115F-AB-6	RALI 2006-Q8 1A3A RALI 2006-Q8 1A1B				6. *										5.610		MON		24,398	01/31/2023	10/25/2046
75115F-AD-2	RALI 2006-Q8 1A3A RALI 2006-Q8 1A3A			4	2.C FM	2,994,801	94.3200	3,495,395	3,705,909	3,642,322		48,214			5.870	8.453	MON	3,626	203,818	03/18/2015	10/25/2046
75115F-AD-2	RALI 2006-Q8 1A3A RALI 2006-Q8 1A3A			4	3.B FM	368,917	94.3200	419,447	444,709	443,635		5,329			5.870	7.824	MON	435	24,458	11/19/2014	10/25/2046
75115F-AR-1	RALI 2006-Q8 1A3A RALI 2006-Q8 1A4B				6. *	2,135			8,540		(2,135)				6.230		MON		128	01/31/2023	10/25/2046
75115L-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH7 1A1			4	1.A FM	556,086	91.2930	601,829	659,226	592,097		518			5.970	8.509	MON	656	28,616	05/24/2017	08/25/2037
75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12				1.A FM	1,132,210	71.7800	1,310,798	1,826,145	1,147,455		15,246			5.870	13.232	MON	1,786	91,353	01/31/2023	04/25/2037
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2				2.A FM	3,757,027	82.7630	4,365,923	5,275,238	3,831,313		74,287			5.770	10.418	MON	5,073	281,660	10/25/2023	07/25/2036
75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3				1.A FM	763,649	72.1140	933,390	1,294,320	780,204		16,555			5.000	11.984	MON	5,393	60,282	01/31/2023	09/26/2036
75970N-AM-9	RAMC 2005-2 AF5 RAMC 2005-2 AF5			4	1.A FM	810,000	101.6300	813,043	800,000	816,143		(2,112)			5.701	5.357	MON	3,801	44,608	02/08/2017	08/25/2035
75970Q-AD-2	RAMC 2007-2 AF1 RAMC 2007-2 AF1				1.A FM	75,311	27.8200	69,262	248,962	70,768		(4,544)			5.893	5.920	MON	1,223	6,885	01/31/2023	06/25/2037
75971A-AA-2	RENIM 2006-3 N1 RENIM 2006-3 N1				6. FM				2,030,211						6.414		MON			01/31/2023	11/25/2036
759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1			4	1.A FM	1,014,906	90.6790	1,014,389	1,118,654	1,074,747		9,126			6.230	5.044	MON	1,162	33,059	08/29/2016	05/25/2034
759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3			4	1.A FM	1,537,712	90.6750	1,500,799	1,655,132	1,599,730		2,498			6.410	4.243	MON	1,768	48,912	08/29/2016	05/25/2034
759950-GX-0	RAMC 2006-1 AF5 RAMC 2006-1 AF5			4	1.A FM	776,529	49.7020	746,732	1,502,409	752,066		(13,307)			6.166	7.006	MON	7,720	15,846	06/28/2023	05/25/2036
760985-2P-5	RAMP 2004-SL1 SB RAMP 2004-SL1 SB				1.A Z	157,174	4.2210	165,858	3,929,360	157,174							MON			01/31/2023	03/25/2034
760985-B6-7	RAMP 2003-RS9 MII4 RAMP 2003-RS9 MII4				1.A FM	102	16.4310	26,735	162,714	102					8.620		MON		6,972	01/31/2023	10/25/2033
76110H-7A-1	RALI 2005-QA7 A1 RALI 2005-QA7 A1				1.A FM	2,391,418	77.2090	2,323,408	3,009,255	2,412,671		25,088	17,760		4.614	5.209	MON	11,571	56,194	07/14/2023	07/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76110V-TQ-1	RFMS2 2006-HSA2 SB1 RFMS2 2006-HSA2 A14				1.A FM	227,679	4.6810	516,785	11,039,000	182,337		(45,342)			4.573	35.866	MON	42,064	135,656	01/31/2023	03/25/2036
76110W-6P-6	RASC 2005-AHL3 M2 RASC 2005-AHL3 M2				1.A FM	60,418	48.4630	55,246	113,996	68,329		7,911			5.910	8.420	MON	112	4,436	01/31/2023	11/25/2035
76110W-7S-9	RASC 2005-EMX5 SB RASC 2005-EMX5 SB				6. *				696,363								MON			01/31/2023	12/25/2035
76110W-D6-0	RASC 2004-KS8 MII2 RASC 2004-KS8 MII2				1.A FM	296,905	51.9410	447,002	860,595	332,669		35,764			7.090	14.898	MON	1,017	35,138	01/31/2023	09/25/2034
76110W-VW-3	RASC 2003-KS11 MII2 RASC 2003-KS11 MII2			4	1.A FM	240,329	98.2370	240,621	244,940	240,353		24			7.270	6.851	MON	297	1,295	12/22/2023	01/25/2034
761118-DN-5	RALI 2005-QS12 A10 RALI 2005-QS12 A1			4	1.A FM	1,465,319	77.7110	1,353,992	1,742,353	1,487,789		20,065			5.500	7.696	MON	1,597	92,761	08/10/2022	08/25/2035
761118-FL-7	RALI 2005-QA9 B3 RALI 2005-QA9 CB3				3.C FM	2,277,153	88.5370	2,016,115	2,277,153	2,325,590		16,097			4.699	4.204	MON	8,917	98,724	05/27/2021	08/25/2035
761118-GD-4	RALI 2005-QA10 M2 RALI 2005-QA10 A31			4	1.A FM	609,884	71.0860	610,881	859,359	591,634		(17,873)			5.043	8.216	MON	3,611	40,858	11/09/2022	09/25/2035
761118-JJ-8	RALI 2005-QS14 2A1 RALI 2005-QS14 3A1			4	4.C FM	566,799	82.2460	504,991	614,000	571,645		5,241			6.000	5.737	MON	3,070	36,803	07/21/2016	09/25/2035
761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-Q03 A1			4	4.C FM	82,591	79.5550	90,985	114,368	84,608		(1,050)			6.270	10.432	MON	120	6,658	05/04/2016	10/25/2045
761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-Q03 A1			4	5.A FM	5,051,508	79.5550	5,155,243	6,480,121	5,101,123		(62,367)			6.270	9.109	MON	6,772	377,238	06/10/2015	10/25/2045
761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-Q03 A1			4	5.B FM	693,414	79.5550	654,552	822,770	693,414		(8,438)	9,647		6.270	7.758	MON	860	47,896	01/16/2020	10/25/2045
761118-NN-4	RALI 2005-Q04 B2 RALI 2005-Q04 2A1			4	4.B FM	13,485,799	69.3490	13,485,799	19,446,300	13,485,799		(429,468)	194,500		6.030	8.540	MON	19,543	1,084,238	05/16/2018	12/25/2045
761118-QM-3	RALI 2005-Q05 A1 RALI 2005-Q05 A1			4	1.A FM	2,700,228	79.6860	2,890,256	3,627,076	2,984,175		7,874			6.012	8.281	MON	18,171	169,300	09/09/2016	01/25/2046
761118-QM-3	RALI 2005-Q05 A1 RALI 2005-Q05 A1			4	2.C FM	24,847	79.6860	25,566	32,083	27,375		95			6.012	7.533	MON	161	1,498	09/24/2014	01/25/2046
761118-QM-3	RALI 2005-Q05 A1 RALI 2005-Q05 A1			4	4.C FM	291,051	79.6860	250,646	314,543	302,459		1,824			6.012	5.276	MON	1,576	14,682	11/22/2019	01/25/2046
761118-QN-1	RALI 2005-Q05 A1 RALI 2005-Q05 A2				6. *		6.6950		1						6.652		MON			01/31/2023	01/25/2046
761118-SZ-2	RALI 2006-QA1 A11 RALI 2006-QA1 A11				1.A FM	1,655,791	73.1600	1,667,990	2,279,919	1,658,917		3,126			5.042	8.490	MON	9,579	48,026	07/14/2023	01/25/2036
761118-UZ-9	RALI 2006-QS2 1A18 RALI 2006-QS2 1A18				6. FE		0.2060	19,163							0.020		MON		271	01/31/2023	02/25/2036
761118-WP-9	RALI 2006-Q03 A3 RALI 2006-Q03 A1			4	1.A FM	3,617,892	28.3680	3,488,715	12,297,895	3,374,418		(243,474)			5.890	14.177	MON	12,072	329,394	03/01/2023	04/25/2046
761118-WQ-7	RALI 2006-Q03 A3 RALI 2006-Q03 A2			4	1.A FM	3,012,107	29.0170	2,583,409	8,903,086	2,432,982		(105,374)			5.990	14.204	MON	8,888	151,922	12/22/2023	04/25/2046
761118-WR-5	RALI 2006-Q03 A3 RALI 2006-Q03 A3			4	1.A FM	5,909,395	29.9070	5,860,167	19,594,661	5,775,241		(134,154)			6.130	12.579	MON	20,019	182,272	12/22/2023	04/25/2046
761119-AF-3	RAST 2006-A8 3A2 RAST 2006-A8 2A1				1.A FM	485,990	28.3170	420,439	1,484,772	459,834		(26,155)			6.500	6.505	MON	8,043	19,493	07/14/2023	08/25/2036
761119-AQ-9	RAST 2006-A8 3A2 RAST 2006-A8 3A2				1.A FM	1,218,358	45.9620	1,122,768	2,442,822	1,172,612		(45,745)			6.000	7.605	MON	12,214	71,465	07/14/2023	08/25/2036
76111X-VG-5	RFMSI 2005-SA2 2A2 RFMSI 2005-SA2 2A2			4	1.A FM	312,376	94.1580	317,769	337,484	316,061		1,768			5.167	7.606	MON	1,453	15,594	09/23/2022	06/25/2035
76111X-WA-7	RFMSI 2005-SA3 2A1 RFMSI 2005-SA3 2A1			4	1.E FM	112,758	89.2480	109,949	123,195	117,740		634			4.987	6.805	MON	512	5,507	03/30/2016	08/25/2035
76111X-YH-0	RFMSI 2005-SA4 2A2 RFMSI 2005-SA4 2A1			4	1.A FM	185,249	59.1580	126,899	214,507	131,713		(11,091)			5.107	6.484	MON	913	9,964	01/15/2016	09/25/2035
761128-BL-0	RAST 2007-A8 1A4 RAST 2007-A8 1A4				1.A FM				239,442						6.000		MON		(50,813)	01/31/2023	08/25/2037
761128-BM-8	RAST 2007-A8 1A4 RAST 2007-A8 2A6				6. *	1,202			3,606		(1,202)				6.250		MON		26	01/31/2023	08/25/2037
76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2				1.A FM	2,135,171	60.6850	2,324,159	3,829,877	2,173,745		38,574			6.295	10.112	MON	4,018	147,246	03/27/2023	09/25/2045
76112B-CR-9	RAMP 2004-RS9 MII5 RAMP 2004-RS9 MII5				6. *				1						8.245		MON			01/31/2023	09/25/2034
76112B-EE-6	RAMP 2004-RS10 MII3 RAMP 2004-RS10 MII3				1.A FM	22,613	9.7450	48,971	502,507	22,749		137			7.645		MON		20,921	01/31/2023	10/25/2034
76113N-AA-1	RAST 2006-A7CB 1A1 RAST 2006-A7CB 1A1			4	1.A FM	1,244,945	66.1480	1,243,744	1,880,231	1,244,166		(779)			5.970	11.849	MON	1,870	9,321	12/22/2023	07/25/2036
76113N-AQ-6	RAST 2006-A7CB 1A1 RAST 2006-A7CB 3A2				6. *				68,235						6.500		MON		1,717	01/31/2023	07/25/2036
76114A-AB-6	RAST 2006-R2 A2 RAST 2006-R2 A2				1.A FM	202,233	44.9320	206,334	459,214	197,520		(4,713)			6.000	8.310	MON	2,296	12,613	07/14/2023	04/25/2036
76114B-AJ-7	RAST 2006-A14C 2A5 RAST 2006-A14C 2A5				1.A FM	9,324	3.4830	4,772	137,001	9,324					6.000		MON		12,557	08/01/2023	12/25/2036
76114H-AS-4	RAST 2007-A5 B1 RAST 2007-A5 B1				6. *												MON		117,857	01/31/2023	05/25/2037
76114T-AA-7	RAST 2007-R1 A2 RAST 2007-R1 A1				1.A FM	562,600	25.1060	588,660	2,344,724	547,813		(14,787)			5.750	9.500	MON	11,235	25,345	12/01/2023	04/25/2037
76114T-AB-5	RAST 2007-R1 A2 RAST 2007-R1 A2				1.A FM	762,226	27.2890	799,198	2,928,663	742,208		(20,018)			6.250	9.539	MON	15,253	34,410	07/14/2023	04/25/2037
762009-AL-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 1A11			4	4.C FM	191,906	77.1730	168,289	218,067	190,043		1,099			6.000	5.960	MON	1,090	12,375	01/27/2016	06/25/2037
78434K-AA-5	SGR 2022-2 A1 SGR 2022-2 A1	C			1.A FE	39,791,727	101.1750	40,284,278	39,816,604	39,816,604		5,685			5.353	5.374	MON	177,615	2,131,383	07/29/2022	08/25/2062
78434K-AB-3	SGR 2022-2 A1 SGR 2022-2 A2	C			1.C FE	3,257,234	98.9440	3,283,004	3,318,050	3,301,020		40,253			5.353	5.358	MON	14,801	177,615	07/29/2022	08/25/2062
78473N-AA-1	STARM 2007-1 2A1 STARM 2007-1 1A1				1.A FM	220,750	48.4290	207,585	428,640	215,948		(4,802)			4.692	9.958	MON	1,676	17,547	04/01/2023	02/25/2037
78473N-AC-7	STARM 2007-1 2A1 STARM 2007-1 2A1			2	1.A FM	1,312,137	85.6670	1,345,823	1,570,987	1,307,159		(4,978)			4.848	9.758	MON	6,347	59,629	03/06/2023	02/25/2037
785778-EH-0	SACO 2005-2 M4 SACO 2005-2 M4				1.A FM	25,334	98.3390	32,781	33,335	27,134		1,800			6.490	15.383	MON	36	1,724	01/31/2023	04/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M				1.A FM	4,595			120,906	4,595					6.970		MON			09/25/2023	06/25/2036
785778-NJ-6	SACO 2005-10 2M1 SACO 2005-10 2M1				6. *				1,000						6.220		MON			07/25/2023	01/25/2036
785778-PH-8	SACO 2006-2 1M SACO 2006-2 1M				6. *				13,312						6.745		MON		24	01/31/2023	06/25/2036
80382S-AG-3	SASNM 2003-BC2 N2 SASNM 2003-BC2 N2				1.A FM				353,928						8.500		MON			01/31/2023	02/27/2033
805564-SX-0	SAST 2005-3 M6 SAST 2005-3 M6				1.A FM	193,668	15.8650	945,385	5,959,000	196,067		2,399			6.520	54.045	MON	6,475	91,932	01/31/2023	11/25/2035
80556A-AF-4	SAST 2006-3 M3 SAST 2006-3 M2				6. FM				2,000,000						5.950		MON			01/31/2023	10/25/2046
80556A-AG-2	SAST 2006-3 M3 SAST 2006-3 M3				6. FM				4,000,000						5.980		MON			01/31/2023	10/25/2046
80556A-AH-0	SAST 2006-3 M3 SAST 2006-3 M4				6. FM				1,500,000						6.040		MON			01/31/2023	10/25/2046
80556A-AJ-6	SAST 2006-3 M3 SAST 2006-3 M5				6. FM			1	8,400,000						6.070		MON			01/31/2023	10/25/2046
80556A-AK-3	SAST 2006-3 M3 SAST 2006-3 M6				6. FM				4,000,000						6.160		MON			01/31/2023	10/25/2046
80556A-AM-9	SAST 2006-3 M3 SAST 2006-3 B2				6. FM			1	6,050,000						7.050		MON			01/31/2023	10/25/2046
81375H-AD-1	SABR 2006-NC1 M1 SABR 2006-NC1 M1				6. *		0.8420	873	103,679						5.920		MON		790	01/31/2023	03/25/2036
81375W-BP-0	SABR 2004-OP2 M2 SABR 2004-OP2 M2			4	4.C FM	1,378,197	92.0090	1,411,783	1,534,398	1,403,640		25,443			7.045	7.289	MON	1,802	46,685	02/15/2023	08/25/2034
81375W-GB-6	SABN 2005-FR5 NIM SABN 2005-FR5 NIM				6. FM				1,051,981						6.250		MON			01/31/2023	08/25/2035
81375X-AP-9	SABN 2005-FR4 NIM SABN 2005-FR4 NIM				6. FM				251,428						6.000		MON			01/31/2023	01/25/2036
81377J-AB-9	SABR 2007-HE1 A2A SABR 2007-HE1 A2A				1.A FM	123,106	21.3430	118,088	553,285	119,820		(3,286)			5.590	8.892	MON	515	3,594	01/31/2023	12/25/2036
81378G-AE-8	SABR 2007-NC2 M1 SABR 2007-NC2 M1				6. FM	3,891	15.2580	4,025	26,383	3,891					5.815		MON		142	01/31/2023	01/25/2037
81743P-AD-8	SEMT 2003-1 1A SEMT 2003-1 X1B				6. Z		0.0010	29									MON			01/31/2023	04/20/2033
81743P-AH-9	SEMT 2003-1 1A SEMT 2003-1 B1				6. FM	73,232	80.4630	85,398	106,133	75,346		2,114			6.792	22.647	MON	220	5,087	01/31/2023	04/20/2033
81743P-CJ-3	SEMT 2003-5 A1 SEMT 2003-5 A1			4	1.A FM	31,750	93.4530	33,910	36,286	31,572		(179)			6.092	10.994	MON	68	1,936	01/31/2023	09/20/2033
81744F-CG-0	SEMT 2004-6 A1 SEMT 2004-6 A1				2.C FE	284,805	92.4530	291,112	314,877	283,611		(1,195)			6.006	8.104	MON	1,576	7,645	07/14/2023	07/20/2034
81744F-EB-9	SEMT 2004-9 B2 SEMT 2004-9 B2				1.A FM	75,996	59.9540	308,897	515,225	81,326		5,331			6.792	222.042	MON	1,069	(13)	01/31/2023	10/20/2034
81744F-EY-9	SEMT 2004-10 A4 SEMT 2004-10 A4			4	4.C FM	476,445	92.5830	455,561	492,059	480,379		515			6.596	5.875	MON	992	22,562	01/11/2022	11/20/2034
81744F-GP-6	SEMT 2005-1 XA SEMT 2005-1 XA				2.B FE		0.2720	17,931									MON		25	01/31/2023	02/20/2035
81744L-AN-4	SEMT 2007-2 2B6 SEMT 2007-2 2BA1			4	1.A FM	1,538,590	82.0830	1,404,672	1,711,281	1,532,800		(5,791)			4.021	5.508	MON	5,735	64,102	10/27/2016	06/20/2037
81745N-AG-4	SEMT 2014-1 2A1O SEMT 2014-1 2A1O				1.A FE	704	0.6430	77,200		704					0.243		MON		21,839	01/31/2023	04/25/2044
83613A-AQ-5	SVHE 2007-OPT4 M4 SVHE 2007-OPT4 2A2			4	1.A FM	2,044,658	78.8450	2,106,682	2,671,936	2,248,205		31,164			6.420	5.759	MON	2,859	57,357	08/29/2016	09/25/2037
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1				1.A FM	370,999	86.1590	434,895	504,761	376,224		5,225			6.970	8.095	MON	586	14,680	01/31/2023	02/25/2038
863572-UX-9	SASC 1998-8 A3 SASC 1998-8 A3				6. *	1	95.0000	1	1	1					5.990		MON			01/31/2023	08/25/2028
863576-AF-1	SASC 2005-5 2A2 SASC 2005-5 2A2				1.A FM	1,594,460	91.1290	1,547,822	1,698,493	1,593,132		(1,329)			5.500	6.251	MON	7,785	38,910	07/14/2023	04/25/2035
863579-FN-3	SARM 2005-21 3A1 SARM 2004-16 B9				6. *				1						5.132		MON			01/31/2023	11/25/2034
863579-FQ-6	SARM 2004-18 1A1 SARM 2004-18 1A1			4	1.A FM	3,199,082	89.4080	3,252,887	3,638,232	3,210,056		(11,887)			5.278	7.813	MON	16,003	168,199	04/07/2020	12/25/2034
863579-JJ-8	SARM 2005-21 3A1 SARM 2004-19 2A1X				6. *		0.0200	288									MON			01/31/2023	01/25/2035
863579-KH-0	SARM 2005-21 3A1 SARM 2005-2 A2			4	1.A FM	299,700	88.8680	309,244	347,982	328,447		1,837			5.720	6.519	MON	332	7,397	03/04/2015	02/25/2035
863579-PU-6	SARM 2005-21 3A1 SARM 2005-7 B11				1.A FM	35	64.6230	145,779	225,585	35					5.363		MON		9,534	01/31/2023	04/25/2035
863579-VP-0	SARM 2005-17 4A1 SARM 2005-17 4A1				1.A FM	2,240,732	88.6110	2,374,340	2,679,500	2,244,118		3,386			4.564	8.907	MON	10,192	51,005	07/14/2023	08/25/2035
863579-XK-9	SARM 2005-18 3A1 SARM 2005-18 6A1			4	1.F FM	107,192	92.8610	106,197	114,362	109,318		889			5.159	6.700	MON	492	5,188	10/10/2013	09/25/2035
863579-Y6-9	SARM 2005-21 3A1 SARM 2006-3 4A			4	1.A FM	993,405	63.9420	989,386	1,547,322	962,762		(141)			3.813	5.871	MON	4,917		06/28/2023	04/25/2036
86358H-RG-6	SAMI 2002-AR5 X SAMI 2002-AR5 X				6. *		1.0030	19,541									MON			01/31/2023	05/19/2033
86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1				1.A FM	87,945	2.3800	186,036	7,817,364	108,642		20,697			5.690	120.751	MON	7,413	10,194	01/31/2023	02/25/2036
86359A-RJ-4	SASC 2003-9A B1I SASC 2003-9A B1I				1.A FM		0.1010	4	3,641						6.707		MON			01/31/2023	03/25/2033
86359A-ZF-3	SASC 2003-22A B2 SASC 2003-22A B2				1.A FM	204,166	83.4410	688,314	824,912	215,179		11,014			7.121	54.539	MON	4,895		01/31/2023	06/25/2033
86359B-HT-1	SASC 2005-RF5 1A SASC 2004-4XS 1M2				1.A FM	717	15.2830	73,085	478,206	717					4.894		MON			01/31/2023	02/25/2034
86359B-RR-4	SASC 2004-9XS M3 SASC 2004-9XS M3				1.A FM	296,323	83.5160	426,682	510,901	322,064		25,742			5.750	15.829	MON	2,448	15,602	01/31/2023	05/25/2034
86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A			2	1.A FM	1,861,714	88.3800	1,876,279	2,122,972	1,862,482		768			5.820	7.620	MON	2,059	33,886	09/06/2023	03/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86359D-CU-9	SASC 2005-NC2 M8 SASC 2005-NC2 M8				1.A FM	310,345	80.4980	684,442	850,261	328,702		18,356			7.270	16.009	MON	1,030	33,576	01/31/2023	05/25/2035
86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A			2	1.A FM	223,849	90.0280	274,186	304,556	224,428		580			5.820	13.062	MON	295	15,297	01/31/2023	04/25/2035
86359D-KR-7	LXS 2005-1 3A3B LXS 2005-1 3A2A			4	6.										6.080		MON		184	12/01/2023	07/25/2035
86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A			4	1.E FM	333,859	86.7600	330,093	380,466	337,809		876			5.610	4.986	MON	1,779	15,260	02/22/2016	07/25/2035
86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A			4	3.A FM	94,786	86.7600	99,530	114,718	104,759		151			5.610	4.465	MON	536	4,601	11/26/2013	07/25/2035
86359D-MC-8	SASC 2005-RF5 1A SASC 2005-RF3 1A			2	1.A FM	332,142	88.6930	357,369	402,927	334,621		(1,032)			5.820	9.064	MON	391	19,027	04/28/2016	06/25/2035
86359D-ME-4	SASC 2005-RF5 1A SASC 2005-RF3 2A			2	1.A FM	119,112	86.5470	110,843	128,072	112,153		(999)			4.061	6.077	MON	433	5,252	01/23/2015	06/25/2035
86359D-RS-8	SASC 2005-RF5 1A SASC 2005-RF5 1A			2	1.A FM	4,891,642	85.5970	4,792,842	5,599,323	4,920,379		14,509			5.720	7.108	MON	5,336	251,816	05/30/2018	07/25/2035
86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1				1.A FM	265,424	71.6620	352,236	491,525	261,625		(3,799)			5.740	24.648	MON	470	24,529	01/31/2023	05/25/2031
86359D-UQ-8	LXS 2005-5N 3A2 LXS 2005-5N 2A2				1.A FM	569,323	26.5530	790,429	2,976,853	582,531		13,207			5.900	20.808	MON	2,927	89,895	01/31/2023	11/25/2035
86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1				6. FM	104,959	37.3640	77,658	207,840	77,658	(11,893)	(15,409)			6.595	(16.444)	MON	457	9,013	01/31/2023	01/19/2034
86359L-EA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 2A2			4	1.A FM	984,062	86.1160	1,002,821	1,164,496	942,065		(4,410)			5.271	7.811	MON	5,115	54,682	12/11/2013	10/19/2034
86359L-HB-8	SAMI 2005-AR1 B2 SAMI 2005-AR1 B2				6. *				1,000		(14)	14			6.522	8,888.000	MON	2		07/25/2023	04/19/2035
86359L-HX-0	SAMI 2005-AR2 1A1 SAMI 2005-AR2 1A1			4	1.A FM	1,989,273	83.7270	2,279,006	2,721,953	2,005,572		(64,211)			5.930	12.162	MON	2,690	138,290	03/11/2015	05/25/2045
86359L-MJ-5	SAMI 2005-AR4 M1 SAMI 2005-AR4 M1				6. *				34,182						6.265		MON			01/31/2023	12/25/2035
86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1			4	1.A FM	3,216,865	92.8990	3,286,239	3,537,429	3,290,602		(3,004)			6.090	6.567	MON	3,590	161,205	08/08/2016	09/25/2045
86359L-PN-3	SAMI 2005-AR5 B4 SAMI 2005-AR5 B3				6. *	59	2.1760	613	28,160			(59)			7.495		MON	70	171	07/25/2023	07/19/2035
86359L-QS-1	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A1			4	1.A FM	511,687	91.2090	486,249	533,118	489,981		(12,765)			6.389	7.226	MON	2,838	23,128	08/10/2022	03/25/2046
86359L-QT-9	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A2				6. *				1						7.062		MON		87	01/31/2023	03/25/2046
86359L-QU-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 6A1			4	1.A FM	196,090	97.0460	250,551	258,177	234,885		(905)			6.529	14.459	MON	1,405	12,746	08/29/2016	03/25/2046
86359L-RG-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 B1				6. *	1	75.4520	5,857,260	7,762,894	1					6.445		MON		151,816	01/31/2023	03/25/2046
86359L-SB-6	SAMI 2005-AR8 B2 SAMI 2005-AR8 A5				6. *				1						4.427		MON			01/31/2023	02/25/2036
86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2				1.A FM	491,634	96.5500	863,037	893,880	493,987		2,352			6.090	22.069	MON	907	36,119	01/31/2023	02/25/2036
86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1			4	1.A Z										5.910		MON		597	12/01/2023	02/25/2036
86359L-TH-2	SAMI 2006-AR1 3A2A SAMI 2006-AR1 3A2A				1.A FM	163,230	69.4860	854,394	1,229,590	160,992		(2,237)			6.090	101.114	MON	1,248	10,509	07/25/2023	02/25/2036
86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4				1.A FM	81,074	97.2120	87,571	90,082	83,610		2,536			5.810	10.856	MON	87	3,110	01/31/2023	12/25/2036
86360J-AP-6	SAMI 2006-AR5 4A2 SAMI 2006-AR5 4A2				1.A FM	60,666	35.3520	303,758	859,243	59,742		(925)			6.010	120.729	MON	861	10,913	07/25/2023	05/25/2046
86361G-AC-0	STRUCTURED ASSET SECURITIES CO SASC 2006-BC2 A3			4	1.A FM	1,150,966	94.1170	1,262,646	1,341,566	1,275,851		18,274			5.620	5.341	MON	1,257	29,863	08/29/2016	09/25/2036
86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5				1.A Z	1,285,329	81.5270	1,746,482	2,142,215	1,431,618		146,289			5.930	16.034	MON	2,117	51,610	01/31/2023	08/25/2036
86361P-AN-6	SARM 2006-9 4A1 SARM 2006-9 4A1			4	1.A FM	4,165,781	83.7210	4,036,298	4,821,110	4,221,533		12,330			4.233	6.472	MON	17,008	182,407	04/07/2020	10/25/2036
86361W-AA-9	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1A			4	1.A FM	1,322,366	87.4550	1,328,293	1,518,824	1,325,517		3,152			5.870	6.595	MON	1,486	35,142	05/18/2023	10/25/2036
86361W-AE-1	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A4A				1.A FM	277,422	86.3780	413,159	478,313	274,298		(3,124)			5.970	17.612	MON	476	14,710	01/31/2023	10/25/2036
86361X-AA-7	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1BG			4	1.A FM	7,743,590	87.0880	7,566,642	8,688,511	7,743,590		311,334	156,488		5.590	7.902	MON	8,095	385,777	03/01/2023	10/25/2036
86363D-AA-9	SAMI 2007-AR2 1A1 SAMI 2007-AR2 1A1			4	1.A FM	973,904	89.0940	1,064,744	1,195,077	1,043,084		808			5.770	6.332	MON	1,149	42,938	07/21/2015	02/25/2037
86363G-AF-1	SARM 2007-3 3A1 SARM 2007-3 3A1			4	1.A FM	82,964	48.1580	77,676	161,295	80,532		(5,716)	601		4.236	4.941	MON	569	5,866	08/10/2022	04/25/2047
86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1				1.A FM	236,345	93.2320	256,220	274,820	238,723		2,378			6.070	7.203	MON	278	10,343	01/31/2023	08/25/2037
86789M-AL-1	STALT 2005-1F 2A6 STALT 2005-1F 2A1			2	1.A FM	486,845	83.5290	490,061	586,699	486,763		(83)			5.750	9.506	MON	562	22,494	05/08/2023	12/25/2035
872227-AE-3	TBW 2007-2 P02 TBW 2007-2 A3A			4	1.A FM	784,136	30.1030	687,816	2,284,885	782,996		(9,496)	29,782		5.770	9.955	MON	2,197	28,777	08/05/2015	07/25/2037
87222P-AB-9	TBW 2006-6 A2A TBW 2006-6 A2A			4	1.A FM	826,290	24.8970	810,253	3,254,408	814,145		(28,637)	15,557		5.830	11.162	MON	3,162	37,897	07/21/2017	01/25/2037
88155X-AB-1	TMTSN 2006-5 N2 TMTSN 2006-5 N2				1.A FM				10,897,786						7.500		MON			01/31/2023	07/25/2037
881561-3H-5	TMTS 2006-6 1CE1 TMTS 2006-6 1CE1				6. *				9,416,046								MON			01/31/2023	07/25/2037
881561-FQ-2	TERWIN MORTGAGE TRUST TMTS_04- TMTS 2004-5HE M2			4	1.A FM	434,567	95.9310	493,623	514,560	378,504		(29,168)			7.345	13.171	MON	630	23,456	10/18/2013	06/25/2035
881561-FT-6	TMTS 2004-3HE N TMTS 2004-3HE N				6. *		0.0010	5							6.000		MON			01/31/2023	03/25/2035
881561-M3-5	TMTS 2006-1 1M1 TMTS 2006-1 1M1			4	1.A FM	2,479,435	97.6670	3,363,334	3,443,660	3,312,160		29,316			6.175	7.539	MON	3,544	172,976	03/19/2014	01/25/2037
881561-R2-2	TMTS 2006-2HGS P TMTS 2006-2HGS P				6. *				5,758,248								MON			01/31/2023	03/25/2037

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
881561-WT-7	TMTS 2005-9HGS M2 TMTS 2005-9HGS M2				6. *										4.500		MON		108,791	01/31/2023	08/25/2035
881561-Y7-3	TMTS 2006-4SL CE1 TMTS 2006-4SL CE1				6. *				2,291,661								MON			01/31/2023	05/25/2037
881561-Z6-4	TMTS 2006-5 2A3 TMTS 2006-5 2A3			4	1.A FM	4,154,065	58.2070	4,199,980	7,215,615	3,856,515		(226,657)			6.090	6.780	MON	7,324	206,836	07/15/2016	06/25/2037
881562-AA-0	TMTSN 2003-8HE A TMTSN 2003-8HE A				6. *				2						8.000		MON			01/31/2023	12/25/2034
88156E-AA-4	TMTS 2006-17HE A2A TMTS 2006-17HE A2A				6. *										5.630		MON		2,298	01/31/2023	01/25/2038
88156P-AU-5	TMTS 2006-7 2X TMTS 2006-7 1ES				6. *				25,548,848								MON			01/31/2023	07/25/2037
88156P-BE-0	TMTS 2006-7 2X TMTS 2006-7 2X				6. *				10,647,303								MON			01/31/2023	08/25/2037
88156P-BF-7	TMTS 2006-7 2X TMTS 2006-7 2P				6. *				10,647,303								MON			01/31/2023	08/25/2037
88156U-AQ-3	TMTS 2006-8 1CE1 TMTS 2006-8 1CE1				6. *				1,303,191								MON			01/31/2023	08/25/2037
88156U-AV-2	TMTS 2006-8 1CE1 TMTS 2006-8 2A1				1.A FM	548,479	9.6100	752,945	7,835,407	468,237		(80,242)			0.384	40.300	MON	2,505	(37,716)	01/31/2023	08/25/2037
885220-DS-9	THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1			4	1.A FM	574,506	86.5630	607,671	702,002	638,274		3,003			4.879	9.228	MON	2,854	29,417	06/09/2014	06/25/2043
885220-JW-4	TMST 2005-4 B1 TMST 2005-4 B1				6. FM	4	0.8130	4	515	4					4.702		MON		5	01/31/2023	12/25/2045
88522A-AD-3	TMST 2006-4 R TMST 2006-4 A2C				6. *		8.1250		1						3.602		MON			01/31/2023	07/25/2036
88522E-AD-5	TMST 2007-1 A2C TMST 2007-1 A2C				6. *		11.9380		1						2.709		MON			01/31/2023	03/25/2037
89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1				1.A	17,795	98.1820	18,787	19,135	18,375		580			2.750	9.997	MON	44	1,459	01/31/2023	07/25/2057
89169D-AE-1	TPMT 2017-3 B1 TPMT 2017-3 B1	C..		2	1.A	12,809,340	90.2280	11,513,079	12,760,000	12,662,302		(31,734)			3.907	3.706	MON	41,549	484,494	03/21/2023	07/25/2057
89171D-AG-2	TPMT 2015-1 B1 TPMT 2015-1 B1				1.A	177,500	93.6480	234,121	250,000	183,413		5,913			4.448	9.638	MON	927	8,723	01/31/2023	10/25/2053
89171V-AD-9	TPMT 2015-5 M2 TPMT 2015-5 M2	C..		2	1.A	38,271,537	97.7060	40,096,013	41,037,462	40,684,135		210,204			3.500	4.074	MON	119,693	1,436,311	04/08/2016	05/25/2055
89171V-AE-7	TPMT 2015-5 M2 TPMT 2015-5 B1	C..		2	1.A	43,764,225	96.1040	47,139,803	49,050,741	47,427,241		363,474			4.017	5.008	MON	164,208	1,770,450	05/05/2023	05/25/2055
89172U-AF-5	TPMT 2016-4 B2 TPMT 2016-4 B2	C..		2	1.A	13,699,608	92.6130	12,505,519	13,503,000	13,520,678		(35,459)			4.009	3.762	MON	45,116	523,293	03/21/2023	07/25/2056
89172Y-AF-7	TPMT 2016-3 B2 TPMT 2016-3 B2	C..		2	1.A	3,128,779	94.2130	2,826,392	3,000,000	3,061,358		(12,921)			4.130	3.646	MON	10,316	123,130	11/08/2019	04/25/2056
89173F-AD-2	TPMT 2017-1 M2 TPMT 2017-1 M2	C..		2	1.A	74,120,970	93.1520	70,332,404	75,503,000	74,265,618		103,340			3.750	3.985	MON	235,947	2,831,362	08/10/2022	10/25/2056
89175J-AE-0	TPMT 2017-6 B1 TPMT 2017-6 B1	C..		2	1.A	34,534,949	82.6920	29,328,290	35,467,000	34,449,283		(18,520)			3.319	3.408	MON	98,110	1,134,959	11/08/2019	10/25/2057
89175T-AB-4	TPMT 2018-4 M2 TPMT 2018-4 A2				1.A	138,000	83.8300	167,660	200,000	141,692		3,692			3.000	6.866	MON	500	5,000	01/31/2023	06/25/2058
89175T-AD-0	TPMT 2018-4 M2 TPMT 2018-4 M2	C..		2	1.A	10,283,441	72.4050	8,394,660	11,593,973	10,545,286		44,713			3.000	3.749	MON	28,985	347,819	11/08/2019	06/25/2058
89175V-AD-5	TPMT 2018-2 M2 TPMT 2018-2 M2	C..		2	1.A	55,062,867	86.1990	48,394,789	56,143,000	55,096,819		(17,680)			3.500	3.595	MON	163,750	1,932,221	02/11/2022	03/25/2058
89175V-AE-3	TPMT 2018-2 M2 TPMT 2018-2 B1	C..		2	1.E	15,028,222	84.2100	13,242,861	15,726,000	15,036,453		(8,720)			3.680	3.805	MON	48,225	552,365	03/21/2023	03/25/2058
89176E-AD-2	TPMT 2018-1 M2 TPMT 2018-1 M2	C..		2	1.A	17,180,850	90.8810	15,493,457	17,048,007	17,103,630		(13,261)			3.750	3.685	MON	53,275	639,300	05/25/2022	01/25/2058
89176L-AE-4	TPMT 2018-6 M2 TPMT 2018-6 M2			2	1.A	17,686,796	82.7030	15,061,874	18,212,000	17,737,724		22,700			3.750	4.001	MON	56,913	682,950	11/08/2019	03/25/2058
89176V-AD-4	TOWD POINT MORTGAGE TRUST TPMT TPMT 2018-5 M2			4	1.C	11,477,058	77.5320	9,633,785	12,425,611	11,690,521		31,020			3.250	3.752	MON	33,653	403,832	11/08/2019	07/25/2058
89177B-AD-7	TPMT 2019-1 M2 TPMT 2019-1 M2			2	1.A	20,394,912	79.0800	16,610,680	21,005,000	20,440,209		9,125			3.750	3.946	MON	65,641	786,747	11/08/2019	03/25/2058
89177J-AD-0	TPMT 2019-2 M2 TPMT 2019-2 M2	C..		2	1.A	49,978,775	80.0970	41,638,202	51,985,000	50,129,556		8,959			3.750	3.941	MON	162,453	1,916,973	11/08/2019	12/25/2058
89177L-AE-3	TPMT 2019-3 A1 TPMT 2019-3 M1				1.A	108,000	89.7640	134,646	150,000	109,369		1,369			4.250	7.004	MON	531	4,990	01/31/2023	02/25/2059
89177L-AM-5	TPMT 2019-3 A1 TPMT 2019-3 A1				1.A	310,910	96.2850	336,361	349,337	314,443		3,533			3.750	7.233	MON	1,092	10,916	01/31/2023	02/25/2059
89178B-AD-6	TPMT 2019-4 M2 TPMT 2019-4 M2	C..		2	1.E	21,167,344	81.0500	17,020,487	21,000,000	21,024,656		(27,667)			3.750	3.642	MON	65,625	756,250	11/06/2019	10/25/2059
91823D-AA-3	VCAT 2021-NPL4 A1 VCAT 2021-NPL4 A1				6. *	140,249	94.0900	152,555	162,138	144,739		4,489			1.868	9.903	MON	50	2,776	01/31/2023	08/25/2051
924922-AA-5	VERUS 2022-8 A1 VERUS 22-8 A1				1.A FE	61,810,356	101.7710	63,795,260	62,685,273	62,685,273		860,629			6.127	6.109	MON	320,061	3,840,727	01/25/2023	09/25/2067
92537H-AE-1	VERUS 2019-INV2 B1 VERUS 2019-INV2 B1				2.B FE	184,860	93.9180	219,767	234,000	189,337		4,477			4.452	8.083	MON	868	8,681	01/31/2023	07/25/2059
92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1				1.A FE	16,941	92.4010	18,860	20,411	17,016		75			0.820		MON		126	01/31/2023	10/25/2063
929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2				1.A FM	67,211	72.3420	121,548	168,018	17,555		(49,656)			4.821	132.803	MON	675	5,930	02/03/2023	06/25/2033
92922F-4D-7	WAMU 2005-AR14 B5 WAMU 2005-AR14 1A4			4	1.A FM	530,527	90.8420	521,222	573,767	533,944		2,330			4.923	6.547	MON	2,354	21,791	09/23/2022	12/25/2035
92922F-7P-7	WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1			4	1.A FM	1,056,806	93.5610	1,075,054	1,149,040	1,091,020		896			6.010	5.735	MON	1,151	49,480	08/29/2016	12/25/2045
92922F-CA-4	WAMU 2003-AR9 1B3 WAMU 2003-AR9 1B3				6. *		4.6880								4.855		MON		116	01/31/2023	09/25/2033
92922F-L4-8	WAMU 2005-AR6 B12 WAMU 2005-AR6 2AB3			4	1.A FM	1,676,470	97.3300	1,817,213	1,867,056	1,794,999		10,062			6.010	6.863	MON	1,870	85,725	08/29/2016	04/25/2045
92922F-QV-3	WAMU 2004-S2 B3 WAMU 2004-S2 B3				1.A FM	3,336	35.1100	104,127	296,573	3,336					5.463		MON		22,926	01/31/2023	06/25/2034

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-S5-8	WAMU 2005-AR8 2AC3 WAMU 2005-AR8 2AC3			4	1.A FM	2,399,152	92.5710	2,608,027	2,817,336	2,504,703		7,120			6.250	7.733	MON	2,935	126,376	08/29/2016	07/25/2045
92922F-TJ-7	WAMU 2004-AR8 A1 WAMU 2004-AR8 A1			4	1.A FM	738,915	94.3090	789,505	837,145	778,479		143			6.310	7.825	MON	880	41,074	01/24/2017	06/25/2044
92922F-X8-6	WMALT 2005-6 1CB WMALT 2005-6 1CB				1.A FM	280,045	88.2190	301,975	342,300	280,809		764			6.500	8.761	MON	1,854	9,264	07/14/2023	08/25/2035
92925G-AA-1	WAMU 2006-AR16 2A1 WAMU 2006-AR16 1A1			4	3.B FM	3,594,833	90.6620	3,673,273	4,051,611	3,844,784		61,917			4.272	5.807	MON	14,423	144,934	01/08/2016	12/25/2036
92925G-AA-1	WAMU 2006-AR16 2A1 WAMU 2006-AR16 1A1			4	4.A FM	84,959	90.6620	83,586	92,195	90,275		1,313			4.272	5.153	MON	328	3,298	03/13/2018	12/25/2036
92925G-AA-1	WAMU 2006-AR16 2A1 WAMU 2006-AR16 1A1			4	4.B FM	17,048	90.6620	16,531	18,233	18,147		249			4.272	4.819	MON	65	652	09/05/2019	12/25/2036
92926U-AD-3	WAMU 2007-HY2 3B6 WAMU 2007-HY2 2A2			4	1.D FM	2,240,929	91.0160	2,172,970	2,387,472	2,328,414		87,486			4.612	7.834	MON	9,176	84,146	02/15/2023	11/25/2036
93362F-AD-5	WAMU 2006-AR8 LB6 WAMU 2006-AR8 1A4			4	3.A FM	6,962,821	90.1810	6,557,947	7,271,972	7,549,808		121,291			4.407	5.181	MON	26,705	290,803	11/09/2020	08/25/2046
93362F-AD-5	WAMU 2006-AR8 LB6 WAMU 2006-AR8 1A4			4	3.C FM	103,346	90.1810	95,344	105,725	111,794		1,750			4.407	4.760	MON	388	4,228	12/01/2020	08/25/2046
933634-AJ-6	WAMU 2007-HY3 3B6 WAMU 2007-HY3 4A1			4	1.A FM	4,480,855	89.3080	4,649,331	5,205,960	4,602,747		23,822			4.311	7.149	MON	18,701	202,753	09/06/2023	03/25/2037
933635-AC-8	WAMU 2007-0A2 1A WAMU 2007-0A2 CA1B				6. *										5.650		MON		207	01/31/2023	03/25/2047
933636-AA-0	WAMU 2007-HY4 1A1 WAMU 2007-HY4 1A1			4	2.C FM	4,902,570	88.8530	4,999,545	5,626,787	5,450,234		106,977			3.325	5.512	MON	15,592	179,557	04/07/2020	04/25/2037
933636-AC-6	WAMU 2007-HY4 1A1 WAMU 2007-HY4 2A1			4	4.A FM	1,108,828	94.0820	1,149,653	1,221,968	1,240,172		31,746			3.459	5.807	MON	3,522	40,491	01/01/2023	04/25/2037
933636-AJ-1	WAMU 2007-HY4 1A1 WAMU 2007-HY4 4A1			4	1.E FM	30,606	93.2070	33,391	35,825	33,260		534			4.238	7.785	MON	127	1,309	04/07/2020	09/25/2036
933637-AA-8	WAMU 2006-AR18 LB5 WAMU 2006-AR18 1A1			4	1.A FM	1,023,234	85.5920	1,061,543	1,240,236	1,136,228		36,709			3.270	6.911	MON	3,380	36,156	04/07/2020	01/25/2037
93363C-AC-3	WAMU 2006-AR7 2A WAMU 2006-AR7 3A			4	1.A FM	1,712,319	83.2510	1,612,367	1,936,747	1,748,104		5,196			5.977	6.058	MON	9,646	84,693	08/29/2016	07/25/2046
93363N-AB-1	WAMU 2006-AR12 3B4 WAMU 2006-AR12 1A2			4	3.A FM	1,737,757	91.1140	1,818,257	1,995,580	1,912,058		37,943			4.490	6.043	MON	7,467	79,312	04/07/2020	10/25/2036
93363N-AC-9	WAMU 2006-AR12 3B4 WAMU 2006-AR12 1A3			4	3.A FM	371,821	90.8990	388,127	426,986	409,849		8,107			4.490	6.003	MON	1,598	16,970	04/07/2020	10/25/2036
93363N-AN-5	WAMU 2006-AR12 3B4 WAMU 2006-AR12 3A4				6. *										3.739		MON		342	01/31/2023	10/25/2036
93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1			4	3.A FM	2,099,017	85.4170	1,896,297	2,220,058	2,229,068		41,781			4.020	5.188	MON	7,438	76,503	10/29/2021	11/25/2036
93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1			4	4.B FM	499,449	85.4170	443,810	519,583	562,047		9,306			4.020	3.680	MON	1,741	17,905	01/10/2018	11/25/2036
93363P-AD-2	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A4			4	1.A FM	2,849,539	85.4170	2,733,566	3,200,275	3,100,032		61,191			4.020	5.946	MON	10,722	110,282	10/29/2021	11/25/2036
93363Q-AA-6	WAMU 2006-AR15 1A WAMU 2006-AR15 1A				2.B FM	8,837,167	92.7460	8,904,432	9,600,916	9,460,778		218,054			5.852	5.674	MON	46,819	350,785	10/29/2021	11/25/2046
93363R-AB-2	WAMU 2006-AR13 2A1B WAMU 2006-AR13 2A			4	1.A FM	1,553,097	92.5690	1,594,206	1,722,187	1,631,893		6,608			6.512	5.555	MON	9,345	71,962	09/09/2020	10/25/2046
93363T-AB-8	WAMU 2006-AR11 2A WAMU 2006-AR11 2A			4	1.A FM										6.512		MON		(9,914)	12/01/2023	09/25/2046
93363T-AD-4	WAMU 2006-AR11 2A WAMU 2006-AR11 3A1A			4	1.A FM	8,135,901	89.7640	9,166,642	10,211,936	9,541,444		127,490			5.978	7.029	MON	50,872	407,574	12/04/2015	09/25/2046
93363T-AD-4	WAMU 2006-AR11 2A WAMU 2006-AR11 3A1A			4	4.A FM	455,864	89.7640	425,144	473,624	500,567		7,165			5.978	4.473	MON	2,359	18,903	02/12/2020	09/25/2046
93364B-AG-5	WAMU 2007-0A5 1A1B WAMU 2007-0A5 2XPP				5.C FE		0.1530	16,142									MON		748	01/31/2023	06/25/2047
93364C-AG-3	WAMU 2007-0A4 2XPP WAMU 2007-0A4 2XPP				6. *		0.1450	29,642									MON		2,311	01/31/2023	05/25/2047
93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4				1.A FM	444,419	87.4410	485,757	555,524	448,988		4,569			5.760	7.072	MON	533	22,466	01/31/2023	05/25/2037
93364F-AG-6	WAMU 2007-HY7 4B6 WAMU 2007-HY7 3A1			4	3.C FM	15,846,039	86.6580	15,836,706	18,274,901	16,762,406		375,102			4.106	6.429	MON	62,526	700,230	04/07/2020	07/25/2037
93364F-AG-6	WAMU 2007-HY7 4B6 WAMU 2007-HY7 3A1			4	4.A FM	6,377,305	86.6580	6,312,445	7,284,299	6,840,158		149,962			4.106	5.959	MON	24,923	279,109	02/27/2017	07/25/2037
93364F-AG-6	WAMU 2007-HY7 4B6 WAMU 2007-HY7 3A1			4	4.C FM	1,694,024	86.6580	1,603,219	1,850,048	1,794,204		38,164			4.106	5.327	MON	6,330	70,887	04/21/2020	07/25/2037
93364F-AG-6	WAMU 2007-HY7 4B6 WAMU 2007-HY7 3A1			4	5.A FM	6,663,172	86.6580	6,002,572	6,926,719	7,026,015		142,646			4.106	4.474	MON	23,699	265,408	11/09/2020	07/25/2037
939336-6H-1	WMALT 2005-4 5A8 WMALT 2005-4 CB13			4	1.A FM	928,836	82.7320	991,627	1,198,595	918,821		14,279			5.500	10.989	MON	1,099	64,975	07/15/2015	06/25/2035
939336-6Y-4	WMALT 2005-4 5A8 WMALT 2005-4 5A8				1.A FM	565,888	85.9930	598,242	695,685	572,726		6,838			5.500	8.529	MON	3,189	15,942	07/14/2023	06/25/2035
939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M	C.		4	1.A FM	2,280,866	91.2490	2,239,570	2,454,349	2,431,205		10,996			4.632	5.050	MON	9,473	104,897	08/29/2016	08/25/2033
939336-PC-1	WAMU 2003-AR1 A6 WAMU 2003-AR1 A6			4	1.A FM	48,090	94.5680	60,637	64,120	49,148		1,058			4.009	16.414	MON	214	2,144	01/31/2023	03/25/2033
939336-Y3-1	WAMU 2005-AR1 B6 WAMU 2005-AR1 B2				6. FM	6,853	240.6380	776,097	322,517	6,854					6.895		MON		4,175	01/31/2023	01/25/2045
93934F-JQ-6	WMALT 2006-AR1 A1C WMALT 2006-AR1 A1A			4	5.A FM	813,256	87.0130	823,430	946,334	920,993		19,064			5.970	5.051	MON	942	53,281	11/07/2017	02/25/2036
93934F-LT-7	WMALT 2006-2 1A3 WMALT 2006-2 1A3			4	1.A FM	1,420,012	96.3350	1,363,318	1,415,184	1,430,087		10,075			6.000	7.796	MON	7,076	35,339	07/14/2023	03/25/2036
93934F-MP-4	WMALT 2006-AR2 PPP WMALT 2006-AR2 A1B				6. *										5.952		MON		7	01/31/2023	04/25/2046
93934F-NH-1	WMALT 2006-AR2 PPP WMALT 2006-AR2 PPP				6. *				30,575,622								MON			01/31/2023	04/25/2046
939355-AG-8	WMALT 2007-0A3 MB5 WMALT 2007-0A3 CA1C				6. *										5.750		MON		614	01/31/2023	02/25/2047
93935A-AD-4	WMALT 2006-AR5 4A WMALT 2006-AR5 4A			4	1.D FM	1,824,702	80.9690	1,904,885	2,352,619	2,045,652		19,481			6.048	6.439	MON	11,857	80,921	12/09/2016	06/25/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
93935A-AD-4	WMALT 2006-AR5 4A WMALT 2006-AR5 4A			4	4.B FM	2,017,472	80.9690	1,776,773	2,194,395	2,096,466		22,025			6.048	4.793	MON	11,060	75,478	05/04/2021	06/25/2046
93935A-AF-9	WMALT 2006-AR5 4A WMALT 2006-AR5 5A				4.B FM	496,927	92.6110	524,785	566,657	498,450		1,523			6.048	9.221	MON	2,856	7,824	07/14/2023	06/25/2046
93935A-AG-7	WMALT 2006-AR5 4A WMALT 2006-AR5 5A1B				6. *										5.750		MON		23,132	01/31/2023	06/25/2046
93935L-AE-8	WMALT 2006-AR8 3A1C WMALT 2006-AR8 3A1C				6. *										6.110		MON		907	01/31/2023	10/25/2046
93935L-AG-3	WMALT 2006-AR8 3A1C WMALT 2006-AR8 CA1C				6. *										5.770		MON		451	01/31/2023	10/25/2046
93935N-AB-0	WMALT 2007-OA1 B12 WMALT 2007-OA1 2A			4	3.A FM	272,359	83.9740	265,556	316,237	324,218		12,555			5.649	4.979	MON	1,489	11,316	07/09/2018	12/25/2046
93935Q-AE-7	WMALT 2007-OA2 CX1 WMALT 2007-OA2 CX1				6. *	405	0.0340	1,362		405							MON		69	01/31/2023	01/25/2047
93936M-AA-3	WMALT 2007-OA4 A1A WMALT 2007-OA4 A1A			4	1.G FM	2,306,503	85.8160	2,198,193	2,561,517	2,533,093		22,616			5.818	5.147	MON	12,419	85,733	11/15/2017	04/25/2047
93936M-AB-1	WMALT 2007-OA4 A1A WMALT 2007-OA4 A1B				6. *										5.772		MON		11	01/31/2023	04/25/2047
949819-AE-6	WFMBS 2008-1 3B3 WFMBS 2008-1 2A1				6. *				2						6.250		MON			01/31/2023	02/25/2038
94983L-AZ-0	WFMBS 2006-2 B6 WFMBS 2006-2 2A6				6. *				1						5.500		MON			01/31/2023	03/25/2036
94983L-BB-2	WFMBS 2006-2 B6 WFMBS 2006-2 3A1				6. *				1						5.750		MON			01/31/2023	03/25/2036
94983L-BD-8	WFMBS 2006-2 B6 WFMBS 2006-2 4A1				6. *				1						5.750		MON			01/31/2023	03/25/2036
94983R-AD-6	WFMBS 2006-AR5 2A2 WFMBS 2006-AR5 2A1			4	1.A FM	488,120	92.4120	505,600	547,115	501,784		3,602			4.674	9.874	MON	2,131	23,927	04/07/2020	04/25/2036
94983Y-AH-2	WFMBS 2006-AR10 B4 WFMBS 2006-AR10 4A1			4	1.D Z										5.181		MON		2,279	12/01/2023	07/25/2036
94984M-AM-6	WFMBS 2006-AR14 CRB5 WFMBS 2006-AR14 2A1			4	1.A FM	552,367	92.6020	585,375	632,144	568,067		5,607			6.376	8.161	MON	3,359	32,608	04/16/2020	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 B6 WFMBS 2006-AR16 A1			4	1.A FM	712,909	92.8950	722,952	778,244	715,042		27,439	26,308		6.240	9.455	MON	4,047	50,565	03/30/2023	10/25/2036
94985G-BF-2	WFALT 2007-PA3 3A7 WFALT 2007-PA3 3A7				6. *		0.7900	3,746							0.250		MON		808	01/31/2023	07/25/2037
94985J-CA-6	WFMBS 2007-7 A43 WFMBS 2007-7 A49				1.A FM	301,789	89.3670	315,944	353,537	303,363		1,574			6.000	7.366	MON	1,768	8,838	07/14/2023	06/25/2037
94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2				6. FM	344,315	90.0730	375,921	417,352	356,765		12,450			4.990	11.135	MON	1,736	14,775	01/31/2023	03/25/2038
94985W-AN-1	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-11 A13			4	3.B Z										6.000		MON		158	12/01/2023	08/25/2037
94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-AR7 A1			4	1.A FM	556,322	87.4250	544,704	623,051	572,206		9,127			5.887	5.753	MON	3,057	29,640	04/16/2020	12/28/2037
94986L-AK-0	WFMBS 2007-16 2A7 WFMBS 2007-16 2A1				6. *				5						6.000		MON			01/31/2023	12/28/2037
94986M-AB-8	WFMBS 2007-AR10 2A2 WFMBS 2007-AR10 1A2				6. *		13.3750		1						2.609		MON			01/31/2023	01/25/2038
94987U-AG-8	WFMLT 2011-RR2 2A2 WFMLT 2011-RR2 2A2			4	1.A FM	2,663,003	93.9510	2,694,596	2,868,085	2,677,342		14,339			7.070	7.921	MON	16,898	96,948	02/15/2023	02/27/2036
94987V-AL-5	WFMLT 2011-RR3 A5 WFMLT 2011-RR3 A5			4	1.A FM	2,168,188	61.0470	1,841,540	3,016,610	2,113,958		(116,952)			4.285	4.148	MON	10,772	111,670	10/28/2015	03/27/2037
BCC02M-47-0	PBHET 1998-4 X1 PBHET 1998-4 X2				6. *	1		1		1							MON			01/31/2023	01/25/2030
BCC03P-FU-9	PBHET 2000-2 X2 PBHET 2000-2 X2				2.B FE	9,187	0.4380	9,187		9,187							MON			01/31/2023	08/25/2031
BCC05R-EN-0	SBM7 2001-1 OCF SBM7 2001-1 OCF				6. *				460,797								MON			01/31/2023	08/25/2031
BCC0BB-UT-7	ACE 2003-MH1X B2 ACE 2003-MH1X B2				6. *	3,825	29.5000	3,825	12,968	3,825							N/A		(2,831)	01/31/2023	08/15/2030
BCC0PR-TL-6	RSMLT 2006-1 S RSMLT 2006-1 S				6. *				35,182,952								MON			01/31/2023	02/25/2036
BCC0YF-7J-1	CCMFC 2007-2A B2 CCMFC 2007-2X B1				6. *				10						5.800		MON			01/31/2023	05/25/2048
BCC2DW-TD-2	RFMS2 2003-HS3 SBI RFMS2 2003-HS3 SBI				6. *	29,279	10.5000	29,279	278,844	29,279							MON			01/31/2023	09/25/2033
BCC2E6-B3-9	RFMS2 2004-HS1 SBI RFMS2 2004-HS1 SBI				1.A Z	7,626	5.5000	7,626	138,650	7,626							MON			01/31/2023	03/25/2034
000000-00-0	DPF 2021-2 A DPF 2021-2 A		B		1.A FE	37,446,034	100.0050	43,578,590	43,576,215	43,118,644		503,442		1,360,038	4.652	5.288	JAJO	354,754	1,506,328	10/19/2022	04/28/2059
000000-00-0	PRTSQ 2023-NPL1A A PRTSQ 2023-NPL1A A		B		1.E FE	23,544,233	99.7370	23,218,727	23,280,000	23,125,652		(12,170)		(391,713)	7.438	7.134	JAJO	327,074	411,270	07/14/2023	07/25/2063
000000-00-0	TWRBG 2023-2A B TWRBG 2023-2A B		B		1.B FE	2,009,398	100.2870	2,076,850	2,070,908	2,070,908				61,510	7.387	7.427	MJSD	5,029	74,825	05/25/2023	03/20/2065
000000-00-0	TWRBG 2023-2A B TWRBG 2023-2A C		B		1.F FE	2,102,139	100.5160	2,177,667	2,166,488	2,166,488				64,349	8.387	8.447	MJSD	5,974	88,973	05/25/2023	03/20/2065
000000-00-0	CLAVE 2023-1A B CLAVE 2023-1A B		B		1.C FE	52,456,219	98.6140	52,944,857	53,688,905	52,439,201		49,631		(66,649)	5.968	6.200	JAJO	560,727	733,823	07/26/2023	01/28/2076
000000-00-0	CLAVE 2023-1A B CLAVE 2023-1A C		B		1.G FE	38,170,612	98.4560	38,710,270	39,317,409	38,166,407		44,304		(48,509)	6.718	7.021	JAJO	462,235	607,974	07/26/2023	01/28/2076
000778-BM-1	ABSN 2005-KS4 CTFS ABSN 2005-KS4 NOTE		D		1.A FM				1,531,263						4.750		MON			01/31/2023	05/25/2035
000778-BR-0	ABSN 2005-HE5 A ABSN 2005-HE5 A		D		6. FM				1,858,569						5.250		MON			01/31/2023	06/27/2035
045442-AA-8	ABFCN 2005-WMC1 N1 ABFCN 2005-WMC1 N1		D		6. FM				231,989						5.900		MON			01/31/2023	07/26/2035
125879-JG-2	BSNIM 2005-HE11 A1 BSNIM 2005-HE11 A1		D		6. FM				387,579						5.500		MON			01/31/2023	11/25/2035
12587P-AW-0	BSSP 2007-N3 4A2 BSSP 2007-N3 4A1		D		1.A FM				256,287						6.000		MON			01/31/2023	01/26/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12587P-AX-8	BSSP 2007-N3 4A2 BSSP 2007-N3 4A2		D		1.A FM				545,000						6.000		MON			01/31/2023	01/26/2037
12587P-AZ-3	BSSP 2007-N3 4A2 BSSP 2007-N3 5A1		D		1.A FM				527,451						6.000		MON			01/31/2023	03/26/2037
12587P-BU-3	BSSP 2007-N3 4A2 BSSP 2007-N3 9A2		D		1.A FM				2,025,000						6.000		MON			01/31/2023	02/26/2037
12587P-CD-0	BSSP 2007-N1 4A4 BSSP 2007-N4 1A1		C		1.A FM				1,201,435						6.500		MON			01/31/2023	03/25/2037
12587P-CE-8	BSSP 2007-N1 4A4 BSSP 2007-N4 1A2		C		1.A FM				4,390,000						6.500		MON			01/31/2023	03/25/2037
12587P-CU-2	BSSP 2007-N1 4A4 BSSP 2007-N4 4A1		C		1.A FM				943,284						6.500		MON			01/31/2023	04/25/2037
12633P-DE-1	HEATN 2005-2 B HEATN 2005-2 A		D		6. FM		0.0010	18	1,807,810						5.500		MON			01/31/2023	08/27/2035
12633P-DN-1	HEATN 2005-4 C2 HEATN 2005-4 C1		D		6. *				34,397,066								MON			01/31/2023	11/27/2035
12633P-DP-6	HEATN 2005-4 C2 HEATN 2005-4 C2		D		6. *				34,397,066								MON		12,104	01/31/2023	11/27/2035
12633P-DS-0	HEATN 2005-5 B HEATN 2005-5 A		D		1.A FM				6,411,293						5.500		MON			01/31/2023	12/27/2035
12633P-DT-8	HEATN 2005-5 B HEATN 2005-5 B		D		1.A FM				3,000,000						5.500		MON			01/31/2023	12/27/2035
12633P-DU-5	HEATN 2005-5 B HEATN 2005-5 C		D		6. *				35,493,804								MON			01/31/2023	12/27/2035
12633P-EA-8	HEATN 2005-7 C HEATN 2005-7 B		D		6. FM		0.0010	19	1,925,000						6.500		MON			01/31/2023	02/27/2036
12633P-EB-6	HEATN 2005-7 C HEATN 2005-7 C		D		6. *				44,908,584								MON			01/31/2023	02/27/2036
149754-AN-3	ABSN 2004-HE7 A2 ABSN 2004-HE7 A2		D		1.A FM				6,821,046						5.000		MON			01/31/2023	10/27/2034
149754-AQ-6	ABSN 2004-HE9 A2 ABSN 2004-HE9 A2		D		1.A FM				406,798						5.000		MON			01/31/2023	12/25/2034
149754-AZ-6	ABSN 2005-HE6 A1 ABSN 2005-HE6 A1		D		6. FM				1,547,728						5.050		MON			01/31/2023	08/27/2035
149754-BE-2	ABSN 2006-HE1 A1 ABSN 2006-HE1 A1		D		1.A FM				14,940,384						6.000		MON			01/31/2023	01/27/2036
14975A-AA-7	ABSN 2006-HE3 A4 ABSN 2006-HE3 A1		D		1.A FM				3,103,391						5.500		MON			01/31/2023	03/27/2036
14975A-AD-1	ABSN 2006-HE3 A4 ABSN 2006-HE3 A4		D		6. FM				2,390,000								N/A			01/31/2023	03/27/2036
14975T-AA-6	ABSN 2006-HE5 A1 ABSN 2006-HE5 A1		D		6. FM				2,477,683						6.500		MON			01/31/2023	07/27/2036
14975W-AA-9	ABSN 2006-DSRT A1 ABSN 2006-DSRT A1		D		6. *			2	15,000,000						9.600		MON			01/31/2023	11/28/2035
14975X-AA-7	ABSN 2006-HE6 A3 ABSN 2006-HE6 A1		D		6. FM				1,576,902						6.250		MON			01/31/2023	11/25/2036
14975X-AB-5	ABSN 2006-HE6 A3 ABSN 2006-HE6 A2		D		1.A FM				3,770,000						7.500		MON			01/31/2023	11/25/2036
14975X-AC-3	ABSN 2006-HE6 A3 ABSN 2006-HE6 A3		D		1.A FM				7,100,000						7.500		MON			01/31/2023	11/25/2036
14975Y-AC-1	ABSN 2006-HE7 A3 ABSN 2006-HE7 A3		D		1.A FM				5,200,000						7.500		MON			01/31/2023	11/25/2036
18976V-AS-2	BSSP 2007-N1 4A4 BSSP 2006-20N 4A2		C		1.A FM				252,714						6.500		MON			01/31/2023	07/27/2036
18977A-AA-6	BSSP 2007-N1 4A4 BSSP 2007-N1 1A1		D		1.A FM				869,236						6.000		MON			01/31/2023	10/26/2036
18977A-AF-5	BSSP 2007-N1 4A4 BSSP 2007-N1 2A2		D		1.A FM				2,230,000						6.000		MON			01/31/2023	12/27/2036
18977A-AN-8	BSSP 2007-N1 4A4 BSSP 2007-N1 4A1		D		1.A FM				538,263						6.000		MON			01/31/2023	01/26/2037
18977A-AP-3	BSSP 2007-N1 4A4 BSSP 2007-N1 4A2		D		6. FM				588,551						6.000		MON			01/31/2023	01/26/2037
18977A-AR-9	BSSP 2007-N1 4A4 BSSP 2007-N1 4A4		D		1.A FM				1,136,091								N/A			01/31/2023	01/26/2037
18977B-AG-1	BSSP 2007-N1 4A4 BSSP 2006-24 2A2		D		1.A FM				52,967						6.500		MON			01/31/2023	11/27/2036
18977B-BL-9	BSSP 2007-N1 4A4 BSSP 2006-24 8A2		D		1.A FM				248,896						6.500		MON			01/31/2023	09/27/2036
225411-AC-1	HEATN 2005-8 C HEATN 2005-8 C		D		6. *				73,037,895								MON			01/31/2023	03/27/2036
225411-AF-4	HEATN 2005-2 B HEATN 2005-9 A		D		6. FM		0.0010	18	1,765,459						6.500		MON			01/31/2023	05/27/2036
225411-AG-2	HEATN 2005-2 B HEATN 2005-9 B		D		6. FM		0.0010	30	3,000,000						6.500		MON			01/31/2023	05/27/2036
225411-AN-7	HEATN 2005-2 B HEATN 2006-1 D		D		6. *				36,396,453								MON			01/31/2023	05/27/2036
225411-AP-2	HEATN 2006-2 D HEATN 2006-2 A		D		6. FM				254,539						5.500		MON			01/31/2023	06/27/2036
225411-AQ-0	HEATN 2006-2 D HEATN 2006-2 B		D		1.A FM				3,600,000						6.500		MON			01/31/2023	06/27/2036
225411-AR-8	HEATN 2006-2 D HEATN 2006-2 C		D		1.A FM				1,300,000						6.500		MON			01/31/2023	06/27/2036
225411-AS-6	HEATN 2006-2 D HEATN 2006-2 D		D		6. *				27,792,379								MON			01/31/2023	06/27/2036
22542C-AA-0	HEATN 2006-3 E HEATN 2006-3 A		D		6. FM				3,298,408						5.500		MON			01/31/2023	08/27/2036
22542C-AC-6	HEATN 2006-3 E HEATN 2006-3 C		D		1.A FM				5,900,000						6.500		MON			01/31/2023	08/27/2036
22542C-AD-4	HEATN 2006-3 E HEATN 2006-3 D		D		1.A FM				2,000,000						6.500		MON			01/31/2023	08/27/2036

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22542C-AE-2	HEATN 2006-3 E HEATN 2006-3 E		D		6. *				76,315,027								MON			01/31/2023	08/27/2036
22542K-AA-2	HEATN 2006-4 D HEATN 2006-4 A		D		6. FM			1	10,327,410						5.500		MON			01/31/2023	09/27/2036
22542K-AB-0	HEATN 2006-4 D HEATN 2006-4 B		D		1.A FM				6,250,000						6.500		MON			01/31/2023	09/27/2036
22542K-AC-8	HEATN 2006-4 D HEATN 2006-4 C		D		1.A FM				3,000,000						6.500		MON			01/31/2023	09/27/2036
22542K-AD-6	HEATN 2006-4 D HEATN 2006-4 D		D		6. *				88,126,470								MON			01/31/2023	09/27/2036
22545J-AB-0	HEATN 2005-2 B HEATN 2006-6 B		D		1.A FM				2,300,000						6.500		MON			01/31/2023	12/27/2036
22545J-AC-8	HEATN 2005-2 B HEATN 2006-6 C		D		1.A FM				1,100,000						6.500		MON			01/31/2023	12/27/2036
22545J-AD-6	HEATN 2005-2 B HEATN 2006-6 D		D		6. *				36,414,242								MON			01/31/2023	12/27/2036
22545N-AA-3	HEATN 2006-7 A HEATN 2006-7 A		D		6. FM				2,303,732						6.000		MON			01/31/2023	02/25/2037
22545T-AB-8	HEATN 2005-2 B HEATN 2006-8 B		D		1.A FM				4,550,000						10.000		MON			01/31/2023	04/27/2037
22545T-AC-6	HEATN 2005-2 B HEATN 2006-8 C		D		1.A FM				2,250,000						10.000		MON			01/31/2023	04/27/2037
22545T-AD-4	HEATN 2005-2 B HEATN 2006-8 D		D		6. *				63,106,025								MON			01/31/2023	04/27/2037
22546F-AB-7	HEATN 2007-1 D HEATN 2007-1 B		D		1.A FM				1,700,000						10.000		MON			01/31/2023	06/27/2037
22546F-AC-5	HEATN 2007-1 D HEATN 2007-1 C		D		1.A FM				800,000						10.000		MON			01/31/2023	06/27/2037
22546F-AD-3	HEATN 2007-1 D HEATN 2007-1 D		D		6. *				57,589,376								MON			01/31/2023	06/27/2037
22546G-AB-5	HEATN 2007-2 D HEATN 2007-2 B		D		1.A FM				2,650,000						10.000		MON			01/31/2023	08/27/2037
22546G-AC-3	HEATN 2007-2 D HEATN 2007-2 C		D		1.A FM				1,890,000						10.000		MON			01/31/2023	08/27/2037
22546G-AD-1	HEATN 2007-2 D HEATN 2007-2 D		D		6. *				85,493,131								MON			01/31/2023	08/27/2037
22546H-AB-3	HEATN 2007-3 D HEATN 2007-3 B		D		1.A FM				1,700,000						10.000		MON			01/31/2023	09/27/2037
22546H-AC-1	HEATN 2007-3 D HEATN 2007-3 C		D		1.A FM				1,200,000						10.000		MON			01/31/2023	09/27/2037
22546H-AD-9	HEATN 2007-3 D HEATN 2007-3 D		D		6. *				44,549,271								MON			01/31/2023	09/27/2037
23303M-AA-5	DBARN 2007-AR3 2N2 DBARN 2007-AR3 2N1		D		6. FM	7		7	7,024,965	7					8.000		MON			01/31/2023	06/25/2037
23303M-AB-3	DBARN 2007-AR3 2N2 DBARN 2007-AR3 2N2		D		6. FM	5		5	4,540,000	5					9.000		MON			01/31/2023	06/25/2037
23303P-AD-2	DBARN 2007-AHM1 N4 DBARN 2007-AHM1 N4		D		6. FM	6	0.0010	59	5,900,000	6					8.750		MON			01/31/2023	02/25/2047
23332S-AA-7	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N3		D		1.A FM	5			959,862		(5)				8.350		MON			02/19/2023	10/19/2036
23332S-AB-5	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N4		D		1.A FM				2,479,500						8.350		MON			01/31/2023	10/19/2036
23332S-AC-3	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N5		D		6. *				18,160,000								MON			01/31/2023	10/19/2036
23334M-AA-8	DSLAN 2007-AR1 N3 DSLAN 2007-AR1 N3		D		6. FM				1,225,000						8.350		MON			01/31/2023	03/19/2037
29442Q-AB-3	EMLTN 2005-1 N2 EMLTN 2005-1 N2		D		6. FM		0.0010	13	1,284,972						6.414		MON			01/31/2023	04/25/2035
361596-AA-7	GEWMN 2005-2A N1 GEWMN 2005-2A N1		D		6. FM				1,579,123						5.500		MON			01/31/2023	01/25/2036
41161D-AB-6	HVNIM 2006-14 N2 HVNIM 2006-14 N2		D		1.A FM				469,183						8.350		MON			01/31/2023	03/19/2038
41162F-AB-0	HVNIM 2006-9A N4 HVNIM 2006-9A N2		D		6. FM				1,945,483						8.350		MON			01/31/2023	11/19/2036
41162F-AC-8	HVNIM 2006-9A N4 HVNIM 2006-9A N3		D		6. FM				1,785,000						8.350		MON			01/31/2023	11/19/2036
41162F-AD-6	HVNIM 2006-9A N4 HVNIM 2006-9A N4		D		6. FM				2,347,500						8.350		MON			01/31/2023	11/19/2036
41164C-AA-7	HVNIM 2006-10 N4 HVNIM 2006-10 N3		D		1.A FM				1,259,776						8.350		MON			01/31/2023	11/19/2036
41164C-AB-5	HVNIM 2006-10 N4 HVNIM 2006-10 N4		D		1.A FM				2,138,000						8.350		MON			01/31/2023	11/19/2036
41164H-AB-4	HVNIM 2006-12 N3 HVNIM 2006-12 N2		D		6. FM			1	7,829,422						8.350		MON			01/31/2023	12/19/2036
41164J-AA-2	HVNIM 2006-12 N3 HVNIM 2006-12 N3		D		6. FM			1	10,800,000						8.350		MON			01/31/2023	12/19/2036
41164J-AB-0	HVNIM 2006-12 N3 HVNIM 2006-12 N4		D		6. FM			1	5,160,000						8.350		MON			01/31/2023	12/19/2036
418093-AE-0	HASCN 2006-OPT1 A HASCN 2006-OPT1 A		D		6. FM				1,352,481						6.250		MON			01/31/2023	12/26/2035
418094-AA-6	HASCN 2006-FF7 A HASCN 2006-FF7 A		D		6. FM			1	5,537,639						6.750		MON		13	01/31/2023	05/26/2036
418095-AA-3	HASCN 2005-OP1A A HASCN 2005-OP1A A		D		6. FM				101,895						6.250		MON			01/31/2023	11/26/2035
41809P-AA-9	HASCN 2006-FF9 A HASCN 2006-FF9 A		D		6. FM			1	5,478,946						6.750		MON			01/31/2023	06/26/2036
41809Q-AA-7	HASCN 2006-WMC1 A HASCN 2006-WMC1 A		D		6. FM		0.0010	21	2,143,102						7.000		MON			01/31/2023	07/26/2036
507238-AL-7	LSECA 2007-1A C LSECA 2007-1A C		D		6. FE			5	8,629,016						11.168		JAJO			01/31/2023	04/10/2047

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542393-AA-1	LBAHC 2006-2 N1 LBAHC 2006-2 N1		D		6. FM				1,421,286						5.780		MON			01/31/2023	04/25/2046
54240C-AA-8	LBAHC 2006-1 N1 LBAHC 2006-1 N1		D		1.A FM				1,855,107						6.000		MON			01/31/2023	02/25/2046
55271S-AA-2	MANM 2006-6 S1 MANM 2006-6 S1		D		6. FM			1	8,188,184						6.470		MON			01/31/2023	09/26/2046
55271S-AD-6	MANM 2006-6 S1 MANM 2006-6 N2		D		6. FM			1	12,522,000						7.970		MON			01/31/2023	09/26/2046
55275X-AA-7	MANM 2007-1 1N4 MANM 2007-1 1N3		D		6. FM				1,465,800						7.970		MON			01/31/2023	01/25/2047
55275X-AB-5	MANM 2007-1 1N4 MANM 2007-1 1N4		D		6. *			5	50,000,000								N/A			01/31/2023	01/25/2047
55275Y-AB-3	MANM 2007-1 1N4 MANM 2007-1 1N2		D		6. FM				494,905						6.470		MON			01/31/2023	01/25/2047
55311B-AA-1	MLMIN 2004-WM3A N1 MLMIN 2004-WM3A N1		D		1.A FM				7,179						4.500		MON			01/31/2023	01/25/2035
55311W-AA-5	MLMIN 2005-HE1 N1 MLMIN 2005-HE1 N1		D		6. FM		0.0010	10	956,673						4.500		MON			01/31/2023	02/25/2036
576441-AA-7	MANM 2006-5 N2 MANM 2006-5 N2		D		6. FM			1	7,803,509						7.750		MON			01/31/2023	05/26/2046
57644F-AA-6	MANM 2005-CW1A N1 MANM 2005-CW1A N1		D		6. FM	15			417,358		(15)				6.750		MON			02/25/2023	12/26/2035
57645H-AA-1	MANM 2006-4 N2 MANM 2006-4 N2		D		6. FM			1	6,852,346						7.750		MON			01/31/2023	04/25/2036
57646E-AH-2	MANM 2007-2 3N4 MANM 2007-2 3N4		D		6. FM				214,634						8.000		MON			01/31/2023	08/25/2037
63859S-AA-6	NSTRN 2007-B A NSTRN 2007-B A		D		6. FM				802,628						8.750		MON		8	01/31/2023	05/25/2037
63860J-AA-3	NSTRN 2007-A A NSTRN 2007-A A		D		6. FM				276,863						9.790		MON		10	01/31/2023	03/25/2037
63860M-AA-6	NSTRN 2007-C A NSTRN 2007-C A		D		6. FM				262,556						8.000		MON		1	01/31/2023	06/25/2037
65536A-AB-9	NHELN 2006-FM2 N3 NHELN 2006-FM2 N2		D		1.A FM				9,700,000						8.835		MON			01/31/2023	07/25/2036
65536A-AC-7	NHELN 2006-FM2 N3 NHELN 2006-FM2 N3		D		1.A FM				6,420,000						8.835		MON			01/31/2023	07/25/2036
65537V-AB-2	NHELN 2007-2 N3 NHELN 2007-2 N2		D		1.A FM				4,850,000						8.250		MON			01/31/2023	01/25/2037
65537V-AC-0	NHELN 2007-2 N3 NHELN 2007-2 N3		D		1.A FM				3,100,000						8.250		MON			01/31/2023	01/25/2037
656058-AS-3	NORMA 2007-1A H NORMA 2007-1A G		D		6. *				6						11.133		MJSD			01/31/2023	03/11/2049
656058-AU-8	NORMA 2007-1A H NORMA 2007-1A H		D		6. *				10						12.133		MJSD			01/31/2023	03/11/2049
700696-AE-7	PPSIN 2005-WCW2 C PPSIN 2005-WCW2 C		D		1.A FM				4,250,000						5.000		MON			01/31/2023	07/25/2035
700699-AB-7	PPSIN 2005-WCH1 B PPSIN 2005-WCH1 B		D		6. FM				1,278,436						5.000		MON			01/31/2023	02/25/2035
70069X-AD-0	PPSIN 2004-WHQ2 D PPSIN 2004-WHQ2 D		D		6. *				3,030,627						15.000		MON			01/31/2023	02/25/2035
70070A-AA-3	PPSIN 2005-WHQ2 A PPSIN 2005-WHQ2 A		D		6. FM			1	5,920,972						5.192		MON			01/31/2023	05/25/2035
74732X-AF-4	PYXIS 2007-1A D1 PYXIS 2007-1A D1		D		6. *	1		7	11,799,319	1					12.710		MON			01/31/2023	03/06/2047
74951P-DZ-8	RESIF 2005-B B3 RESIF 2005-B B3		D		6. FM	21,270	4.2650	40,323	945,342	21,277		7			6.051		MON		49,482	01/31/2023	06/10/2037
76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1		D		1.A FM	1,576,977	42.3970	1,896,715	4,473,693	1,488,516		(88,461)			5.970	(6.556)	MON	4,450	136,271	01/31/2023	06/25/2037
784205-AB-2	SGMSN 2006-FRE2 N2 SGMSN 2006-FRE2 N2		D		1.A FM				2,500,000						7.750		MON			01/31/2023	07/25/2036
80382Q-AW-2	SAILN 2004-BNCA B SAILN 2004-4A B		D		6. FM		0.0010	3	276,383						7.500		MON			01/31/2023	04/27/2034
80382Q-BB-7	SAILN 2004-BNCA B SAILN 2004-BNCA B		D		6. FE	345,112	0.0060	55	920,299	55	(315,381)	(29,676)			6.750	16.634	MON	690		06/27/2023	09/27/2034
80382S-AM-0	SAILN 2004-BNCA B SAILN 2003-BC2A A		D		1.A FM		0.0010	1	141,210						7.750		MON			01/31/2023	04/27/2033
80382S-AP-3	SAILN 2004-BNCA B SAILN 2003-3 A		D		1.A FM	6,698	150.3600	9,413	6,260	6,698					7.750		MON		1,873	01/31/2023	04/27/2033
80382S-BQ-0	SAILN 2004-BNCA B SAILN 2004-2A B		D		6. FM	307,088	4.9710	321,375	6,465,000	307,088					8.000		MON			01/31/2023	03/27/2034
80382S-CG-1	FINM 2004-1 A FINM 2004-1 A		D		6. FM	206			110,125		(206)				5.250		MON			01/31/2023	06/27/2034
80382S-CX-4	FRENT 2004-3 A FRENT 2004-3 A		D		1.A FM				609						4.500		MON			01/31/2023	11/27/2034
80382S-CY-2	FRENT 2004-3 A FRENT 2004-3 B		D		6. FM		0.0010	39	3,924,353						7.500		MON			01/31/2023	11/27/2034
82001R-AD-9	SHARP 2004-HS1N NOTE SHARP 2004-HS1N NOTE		D		6. FM		0.0010	5	469,872						5.920		MON			01/31/2023	02/25/2034
83610Q-AA-8	SVNIM 2005-2N N1 SVNIM 2005-2N N1		D		6. FM				92,523						4.703		MON			01/31/2023	07/25/2035
83613T-AB-7	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N2		D		6. FM				3,600,000						8.250		MON			01/31/2023	12/25/2036
83613U-AA-6	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N3		D		6. FM				1,840,000						8.250		MON			01/31/2023	12/25/2036
83613U-AB-4	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N4		D		1.A FM				21,171,120						6.500		MON			01/31/2023	12/25/2036
92932L-AB-9	LBAHC 2006-7 N2 LBAHC 2006-7 N2		D		6. FM				3,000,000						7.143		MON			01/31/2023	09/25/2046
92933U-AA-0	WMHEN 2007-WM1 N1 WMHEN 2007-WM1 N1		D		6. FM				4,922,464						6.750		MON			01/31/2023	01/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92933V-AB-6	WMHEN 2007-WM2 N2 WMHEN 2007-WM2 N2		D		1.A FM				12,965,956						7.500		MON			01/31/2023	04/25/2047
93935M-AA-4	WMNIM 2007-HE1 N1 WMNIM 2007-HE1 N1		D		1.A FM				5,117,609						8.500		MON			01/31/2023	11/25/2036
BCC0UG-6P-0	ORIN 2006-2X X ORIN 2006-2X X		D		6. *				1						6.368		JAJO			01/31/2023	12/10/2051
BCC0VX-AB-8	PYXIS 2007-1A D1 PYXIS 2007-1X E		D		6. *	1			6,678,000						6.000		MON			01/31/2023	03/06/2047
BCC0VX-AC-6	PYXIS 2007-1A D1 PYXIS 2007-1X F		D		6. *				6,866,812						6.000		MON			01/31/2023	03/06/2047
BCC0WA-QH-7	LSECA 2007-1A C LSECA 2007-1X C		D		6. FE				6,248,598						11.168		JAJO			01/31/2023	04/10/2047
BCC0X0-S6-0	SQRD 2007-1X SUB SQRD 2007-1X SUB		D		6. *				4,320,000								FMAN			01/31/2023	05/11/2057
BCC0XQ-SW-6	LSECA 2007-1A C LSECA 2007-1X SUB		D		6. *				4,050,000								JAJO			01/31/2023	04/10/2047
BCC21G-UJ-7	PMF 2019-1B C PMF 2019-1B C		B		1.B FE	5,059,881	100.1370	5,867,715	5,859,714	5,789,484		52,875		302,411	7.537	7.764	MJSD	24,198	392,212	10/20/2022	12/12/2055
BCC2JQ-67-7	DOMI 2019-1 C DOMI 2019-1 C		B		1.B FE	1,532,268	100.0220	1,796,278	1,795,885	1,779,599		32,535		57,348	5.625	6.427	MJSD	4,770	85,270	10/12/2022	06/15/2051
BCC2MY-WI-3	DOMI 2020-1 A DOMI 2020-1 C		B		1.B FE	1,393,749	99.5860	1,641,153	1,647,976	1,618,983		29,459		52,158	5.665	6.493	JAJO	19,968	71,023	10/12/2022	04/15/2052
BCC2N7-5C-4	TOGET 2020-1 B TOGET 2020-1 B		B		1.B FE	6,630,010	100.4220	7,604,504	7,572,514	7,572,514		52,328		394,336	7.437	7.479	MON	26,228	500,254	10/17/2022	12/15/2061
BCC2NV-M0-8	CSF 2020-2 B CSF 2020-2 B		B		1.C FE	3,288,957	100.1670	3,829,605	3,823,215	3,765,670		35,200		196,775	6.987	7.213	MJSD	10,245	236,961	10/17/2022	12/17/2057
BCC2PQ-WW-6	DOMI 2020-2 B DOMI 2020-2 A		B		1.A FE	4,892,230	100.3280	5,685,306	5,666,725	5,636,890		63,971		177,649	4.882	5.046	FMAN	36,118	212,474	10/12/2022	11/15/2052
BCC2PQ-XD-7	DOMI 2020-2 B DOMI 2020-2 B		B		1.B FE	3,699,225	99.8640	4,298,973	4,304,826	4,225,202		1,712		458,027	5.502	5.906	FMAN	30,922		10/05/2022	11/15/2052
BCC2PQ-XE-5	DOMI 2020-2 B DOMI 2020-2 C		B		1.B FE	2,765,028	99.3070	3,252,283	3,274,979	3,203,867		44,958		101,885	5.802	6.293	FMAN	24,807	152,803	10/10/2022	11/15/2052
BCC2Q1-3C-6	HOPSH 1 C HOPSH 1 C		B		1.C FE	2,191,616	100.0230	2,549,299	2,548,708	2,497,405		24,355		130,419	7.037	7.517	MON	2,457	159,171	10/20/2022	05/27/2054
BCC2QV-HN-1	CSF 2021-1 B CSF 2021-1 B		B		1.C FE	5,377,126	99.5390	6,269,078	6,298,109	6,178,958		98,595		325,298	6.687	7.782	MJSD	16,153	371,883	10/19/2022	06/17/2058
BCC315-SV-3	CSF 2021-2 B CSF 2021-2 B		B		1.C FE	5,133,231	98.9030	6,050,011	6,117,143	5,829,962		11,874		301,489	6.387	6.968	MJSD	14,985	343,258	10/17/2022	06/17/2058
BCC31K-RV-1	PLRS 2021-1 B PLRS 2021-1 B		B		1.C FE	16,998,116	99.0990	19,922,532	20,103,737	19,492,673		231,983		1,021,577	6.337	7.094	MON	20,941	1,137,288	10/19/2022	12/23/2058
BCC328-9D-7	DPF 2021-2 A DPF 2021-2 B		B		1.B FE	1,354,408	98.4810	1,630,558	1,655,702	1,589,840		40,003		52,353	4.752	5.989	JAJO	13,769	58,800	10/12/2022	04/28/2059
BCC32S-W2-1	DILSK 5 B DILSK 5 B		B		1.B FE	2,653,013	99.2520	3,161,738	3,185,571	3,056,369		45,082		97,160	4.858	5.415	MJSD	5,159	127,030	10/17/2022	12/20/2060
BCC33H-03-7	FSQ 2021-2X B FSQ 2021-2X B		B		1.D FE	5,736,098	99.1200	6,821,220	6,881,786	6,483,557		18,468		335,564	6.437	7.192	MJSD	16,944	391,386	10/19/2022	12/16/2071
BCC33R-C3-2	JPMF 3 B JPMF 3 B		B		1.D FE	3,989,289	98.4490	4,781,404	4,856,727	4,550,611		23,768		285,752	5.085	6.545	JAJO	52,137	103,119	10/10/2022	01/17/2059
BCC353-MH-1	DOMI 2022-1 C DOMI 2022-1 C		B		1.D FE	1,361,690	98.5580	1,631,820	1,655,702	1,564,002		12,616		48,765	5.765	7.031	JAJO	20,416	73,006	10/12/2022	04/15/2054
BCC35K-WR-0	DPF 2022-1 B DPF 2022-1 B		B		1.C FE	4,548,057	99.1560	5,472,424	5,519,007	5,305,014		102,909		171,638	5.302	6.513	JAJO	51,208	226,408	10/10/2022	10/28/2059
BCC366-26-9	MORTI 2022-1 B MORTI 2022-1 B		B		1.D FE	8,217,131	99.7650	9,548,303	9,570,780	9,271,391		14,799		479,064	6.687	7.125	MJSD	10,520	575,433	10/19/2022	03/23/2054
BCC372-QN-4	TOGET 2022-1ST1 B TOGET 2022-1ST1 B		B		1.B FE	4,627,226	100.6580	5,326,146	5,291,329	5,274,592		5,230		272,390	8.187	6.117	MJSD	23,736	386,703	10/07/2022	06/12/2066
G8962C-AB-1	TWRBG 2022-1X B TWRBG 2022-1X B		B		1.B FE	2,165,063	98.5810	2,512,640	2,548,810	2,448,353		55,494		128,616	6.187	8.203	MJSD	5,184	139,139	10/31/2022	12/20/2063
N2115H-AA-3	DOMI 2020-1 A DOMI 2020-1 A		B		1.A FE	10,703,177	100.1620	12,419,014	12,398,872	12,368,665		171,149		392,955	4.765	5.143	JAJO	126,367	423,338	10/12/2022	04/15/2052
N2115K-AA-6	DOMI 2021-1 A DOMI 2021-1 A		B		1.A FE	10,398,082	99.8740	12,154,163	12,169,442	12,021,813		176,287		382,953	4.555	5.135	MJSD	26,176	449,122	10/12/2022	06/15/2053
N28190-AB-0	DPF 2019-1 B DPF 2019-1 B		B		1.B FE	3,215,730	99.9950	3,752,736	3,752,925	3,742,466		64,036		120,215	5.252	5.470	JAJO	34,493	152,078	10/13/2022	10/28/2052
N2819R-AA-0	DPF 2020-1 C DPF 2020-1 A		B		1.A FE	2,648,898	100.0140	3,049,087	3,048,656	3,038,842		32,760		95,429	4.602	5.062	JAJO	24,552	103,688	10/17/2022	07/28/2054
N2819V-AA-1	DPF 2021-1 A DPF 2021-1 A		B		1.A FE	3,373,766	99.9110	3,865,255	3,868,704	3,821,628		24,248		118,099	4.602	4.772	JAJO	31,157	131,578	10/19/2022	07/28/2058
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,292,291,102	XXX	3,334,905,317	19,880,373,004	3,337,536,969	(1,464,408)	7,484,436	3,561,571	7,696,991	XXX	XXX	XXX	15,642,821	157,483,860	XXX	XXX
04002B-AA-3	AREIT 2023-CRE8 C AREIT 2023-CRE8 A				1.A FE	17,517,473	99.2020	17,465,006	17,605,500	17,605,500		88,028			7.470	7.479	MON	51,144	454,677	08/02/2023	08/17/2041
04002B-AE-5	AREIT 2023-CRE8 C AREIT 2023-CRE8 B				1.D FE	5,933,185	99.7210	5,946,344	5,963,000	5,938,146		4,961			8.681	9.114	MON	20,131	179,072	08/02/2023	08/17/2041
04002B-AG-0	AREIT 2023-CRE8 C AREIT 2023-CRE8 B				1.G FE	3,184,000	99.7190	3,191,000	3,200,000	3,186,608		2,608			9.381	9.842	MON	11,674	103,872	08/02/2023	08/17/2041
04410R-AQ-9	AHT1 2018-ASHF F AHT1 2018-ASHF F			4	2.C	43,705,900	95.5740	43,964,242	46,000,000	43,941,485		235,585			9.634	13.511	MON	209,272	909,756	11/14/2023	04/15/2035
05490A-AG-8	BBUBS 2012-TFT E BBUBS 2012-TFT D			4	6. FM	7,852,622	50.5000	4,481,875	8,875,000	4,481,875	(941,370)	45,550			3.678	3.920	MON	26,324	320,276	01/30/2014	06/05/2030
05490A-AJ-2	BBUBS 2012-TFT E BBUBS 2012-TFT E			4	1.A FM	153,790	1.8090	153,790	8,500,000	153,451	5,408,835	112,550	8,246,679		3.678	(57.700)	MON	25,211	306,745	05/06/2014	06/05/2030
05492T-AJ-9	BBCMS 2020-C6 C BBCMS 2020-C6 C	C.			2.B	6,763,950	76.2870	5,273,989	6,913,333	6,741,205		1,880			3.045	3.412	MON	17,543	196,605	06/27/2023	02/15/2053
05493Q-AB-1	BBCMS 2023-5C23 A3 BBCMS 2023-5C23 A3	CF			1.A FE	64,374,156	106.8790	66,799,463	62,500,000	64,277,462		(96,694)			6.675	6.078	MON	347,656		11/16/2023	12/15/2056
05493Q-AE-5	BBCMS 2023-5C23 A3 BBCMS 2023-5C23 B				1.D FE	7,844,089	104.7270	8,168,699	7,800,000	7,813,928		(30,161)			7.703	7.498	MON	50,071		11/16/2023	12/15/2056

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05550M-AZ-7	BBCMS 2019-C3 C BBCMS 2019-C3 C				2.B	2,761,617	82.7910	2,856,297	3,450,000	2,822,807		61,190			4.178	8.498	MON	12,012	96,094	04/20/2023	05/15/2052
05552X-BN-7	BBCMS 2021-C12 C BBCMS 2021-C12 C				1.E	699,375	74.6520	746,518	1,000,000	715,598		16,223			3.205	8.209	MON	2,671	18,696	05/04/2023	11/15/2054
05589F-AA-2	BOP 2019-300M A BOP 2019-300M A			4	2.C PL	98,207,865	89.9270	88,578,233	98,500,000	99,092,412		212,187			5.000	5.988	MON	424,097	4,970,747	09/04/2019	06/03/2029
055984-AA-6	BSPRT 2022-FL9 AS BSPRT 2022-FL9 A				1.A FE	8,674,119	98.9770	8,660,454	8,750,000	8,698,798		24,679			7.658	8.237	MON	31,642	392,282	05/17/2023	07/15/2039
055986-AC-7	BMO 2023-5C1 C BMO 2023-5C1 A3	C			1.A	180,249,948	105.5100	184,642,080	175,000,000	179,875,875		(374,073)			6.534	5.851	MON	952,875	3,811,500	07/27/2023	08/15/2056
055986-AG-8	BMO 2023-5C1 C BMO 2023-5C1 B				1.D FE	15,970,184	101.8790	16,300,680	16,000,000	15,968,461		(1,723)			6.960	6.972	MON	92,800	371,200	07/27/2023	08/15/2056
055986-AH-6	BMO 2023-5C1 C BMO 2023-5C1 C				1.G FE	414,048	97.0420	428,025	441,071	415,494		1,446			7.355	8.741	MON	2,616	10,639	07/27/2023	08/15/2056
05608U-AN-8	BX 2022-GPA D BX 2022-GPA D				1.D	19,976,218	100.1570	20,031,498	20,000,000	19,987,953		7,995			9.423	9.614	MON	88,993	1,688,792	02/24/2023	08/15/2043
05610H-AJ-2	BX 2022-LP2 E BX 2022-LP2 E				1.A	3,226,429	94.6790	3,067,848	3,240,278	3,231,944		112			7.971	8.265	MON	12,197	249,543	02/10/2022	02/15/2039
05610M-AE-2	BX 2022-CSMO D BX 2022-CSMO D	C			1.A	26,720,028	100.0890	27,023,987	27,000,000	26,858,709		138,681			9.699	10.243	MON	123,664	2,289,450	05/25/2023	06/15/2027
05610Q-AC-7	BMO 2023-5C2 B BMO 2023-5C2 A3	CF			1.A	128,749,588	108.2670	135,333,550	125,000,000	128,626,661		(122,927)			7.296	6.397	MON	734,891	734,891	10/20/2023	11/15/2056
05610Q-AH-6	BMO 2023-5C2 B BMO 2023-5C2 C				1.G FE	2,799,771	97.2050	3,017,255	3,104,000	2,809,628		9,857			7.486	9.834	MON	18,738	18,738	10/20/2023	11/15/2056
05610V-AA-0	BSPRT 2023-FL10 AS BSPRT 2023-FL10 A				1.A FE	66,058,050	99.8850	66,313,685	66,390,000	66,083,277		25,227			7.615	7.904	MON	238,729	1,091,117	09/15/2023	09/15/2035
05610V-AC-6	BSPRT 2023-FL10 AS BSPRT 2023-FL10 AS				1.A FE	61,496,250	99.7500	61,845,019	62,000,000	61,496,250					8.215	6.925	MON	240,510		12/19/2023	09/15/2035
05610V-AE-2	BSPRT 2023-FL10 AS BSPRT 2023-FL10 B				1.D FE	22,425,310	99.7510	22,481,907	22,538,000	22,392,112		(33,198)			8.621	8.937	MON	91,750	419,539	09/15/2023	09/15/2035
060352-AG-6	BANK 2017-BNK6 D BANK 2017-BNK6 XA				1.A FE	994,256	1.9950	542,564		615,786		(195,498)			0.905	1.376	MON	17,386	229,273	09/29/2021	07/15/2060
060352-AL-5	BANK 2017-BNK6 D BANK 2017-BNK6 C	C		4	2.B	2,799,878	85.1940	2,385,420	2,800,000	2,797,376		(405)			3.851	3.865	MON	8,986	107,828	07/14/2017	07/15/2060
06211E-AF-8	BANK5 2023-5YR3 B BANK5 2023-5YR3 A3	CF			1.A	76,218,816	106.6950	78,953,974	74,000,000	76,106,821		(111,995)			6.724	6.021	MON	414,647	1,243,940	09/19/2023	09/15/2056
06211F-AV-0	BANK5 2023-5YR4 B BANK5 2023-5YR4 A3	CF			1.A FE	128,745,875	105.0860	131,357,800	125,000,000	128,720,653		(25,222)			6.500	5.782	MON	677,083		11/30/2023	12/15/2056
06211F-BF-4	BANK5 2023-5YR4 B BANK5 2023-5YR4 B				1.D FE	1,785,032	104.1120	1,821,968	1,750,000	1,784,700		(331)			7.786	7.166	MON	11,354		11/30/2023	12/15/2056
065402-BH-1	BANK 2019-BN18 XA BANK 2019-BN18 C			2	2.A	1,487,500	76.7100	1,342,431	1,750,000	1,517,280		29,780			4.358	7.348	MON	6,143	56,140	02/09/2023	05/15/2062
065405-AH-5	BANK 2019-BN16 C BANK 2019-BN16 C	C		2	2.C	3,605,251	85.6990	3,454,509	4,031,000	3,640,615		30,724			4.786	7.064	MON	16,077	111,223	05/03/2023	02/15/2052
06540A-AJ-0	BANK 2019-BN20 C BANK 2019-BN20 C	C		4	3.A	3,604,750	74.1530	2,595,355	3,500,000	3,563,378		(10,448)			3.778	3.357	MON	10,658	129,725	09/13/2019	09/15/2062
06540C-AA-5	BANK 2021-BN35 D BANK 2021-BN35 XD				2.C FE	1,917,084	3.9840	1,293,277		1,554,825		(179,272)			0.766	3.120	MON	17,867	228,527	07/29/2021	06/15/2064
06540C-AG-2	BANK 2021-BN35 D BANK 2021-BN35 D	C			2.B	3,047,995	56.0850	1,857,984	3,312,800	3,103,356		4,717			2.500	3.454	MON	6,902	6,902	07/28/2021	06/15/2064
06540D-AA-3	BANK 2021-BN36 E BANK 2021-BN36 XD				2.C FE	1,263,670	4.0320	875,650		1,041,686		(119,071)			0.806	3.568	MON	12,663	161,676	09/27/2021	09/15/2064
06540R-AJ-3	BANK 2017-BNK9 C BANK 2017-BNK9 B			2	1.A	6,179,799	87.2180	5,233,085	6,000,000	6,073,737		(19,184)			4.031	3.682	MON	20,155	241,860	12/05/2017	11/15/2054
06540R-AK-0	BANK 2017-BNK9 C BANK 2017-BNK9 C	C		2	2.C	18,545,916	75.0010	13,727,343	18,303,000	18,392,188		(16,991)			4.395	4.167	MON	64,876	396,016	12/05/2017	11/15/2054
06541A-AJ-9	BANK 2021-BN31 D BANK 2021-BN31 D	C			2.A	4,046,801	60.1910	2,625,848	4,362,500	4,122,803		29,141			2.500	3.384	MON	9,089	109,062	02/01/2021	02/15/2054
06541A-BZ-2	BANK 2021-BN31 D BANK 2021-BN31 C	C			1.C	6,249,544	72.5480	4,534,253	6,250,000	6,249,879		(776)			2.545	2.543	MON	13,255	159,063	01/28/2021	02/15/2054
06541B-CC-0	BANK 2023-BNK45 C BANK 2023-BNK45 - C	C			1.A	2,488,585	91.4040	2,376,494	2,600,000	2,494,485		5,900			6.488	7.003	MON	13,605	138,320	02/09/2023	02/15/2056
06541J-BS-9	BANK 2021-BN34 D BANK 2021-BN34 D	C			2.B	6,895,293	53.9180	4,002,345	7,423,000	7,010,774		47,009			2.500	3.349	MON	15,465	185,575	06/30/2021	06/15/2063
06541J-BU-4	BANK 2021-BN34 D BANK 2021-BN34 E	C			3.A	4,509,338	53.2710	2,750,375	5,163,000	4,649,574		57,251			2.500	4.064	MON	10,756	129,075	06/14/2021	06/15/2063
06541K-BF-4	BANK 2018-BN12 C BANK 2018-BN12 C	C		4	1.A	4,110,885	85.6480	3,567,244	4,165,000	4,137,711		4,370			4.537	4.651	MON	15,291	148,727	05/15/2018	05/15/2061
06541L-BU-9	BANK 2022-BNK40 C BANK 2022-BNK40 B				1.A	1,756,494	76.6520	1,724,672	2,250,000	1,778,500		22,006			3.507	6.852	MON	6,363	39,004	06/26/2023	03/15/2064
06541L-BZ-8	BANK 2022-BNK40 C BANK 2022-BNK40 C	C			1.A	2,889,210	76.3060	2,289,194	3,000,000	2,905,411		9,087			3.507	3.906	MON	8,484	103,220	02/25/2022	03/15/2064
06541U-AJ-5	BANK 2020-BN30 C BANK 2020-BN30 D	C			1.F	2,465,521	61.4290	1,689,288	2,750,000	2,540,098		25,586			2.500	3.759	MON	5,729	68,750	12/11/2020	12/15/2053
06541U-CK-0	BANK 2020-BN30 C BANK 2020-BN30 C				1.B	3,499,997	73.9830	2,589,397	3,500,000	3,498,941		(380)			2.757	2.759	MON	8,041	96,495	12/11/2020	12/15/2053
06541W-BC-5	BANK 2017-BNK5 B BANK 2017-BNK5 C			4	2.B	6,679,055	86.5920	5,628,457	6,500,000	6,558,005		(14,363)			4.331	3.969	MON	22,700	223,074	06/16/2017	06/15/2060
07324N-AB-9	BAYC 2006-3A A2 BAYC 2006-3A A2			4	3.B FE	1,913,764	96.0620	2,287,090	2,380,852	2,064,918		25,157			5.920	11.520	MON	2,349	133,163	08/29/2016	10/25/2036
07325B-AC-2	BAYC 2006-4A A2 BAYC 2006-4A A2			4	4.A FE	3,596,572	95.4710	4,202,540	4,401,919	3,678,277		10,067			5.875	10.687	MON	4,311	244,051	08/29/2016	12/25/2036
07332V-BG-9	BBCMS 2017-C1 C BBCMS 2017-C1 C	C		4	2.B	13,277,706	87.4980	11,735,267	13,412,000	13,348,047		11,894			4.441	4.589	MON	49,636	595,627	03/01/2017	02/15/2050
07335C-AJ-3	BBCMS 2019-C4 C BBCMS 2019-C4 C				1.F	1,051,750	70.3170	984,439	1,400,000	1,079,525		27,775			3.469	8.740	MON	4,047	28,330	05/04/2023	08/15/2052
08160B-AK-0	BMARK 2018-B5 XA BMARK 2018-B5 C			4	1.F	3,291,875	83.8010	3,352,058	4,000,000	3,365,447		73,572			4.756	9.009	MON	15,342	125,222	04/20/2023	07/15/2051
08161C-AL-5	BMARK 2018-B2 C BMARK 2018-B2 C	C		4	2.A	3,982,400	86.8630	3,474,534	4,000,000	3,996,589		(425)			4.427	4.382	MON	14,286	173,831	02/09/2018	02/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08161H-AK-6	BMARK 2018-B4 C BMARK 2018-B4 C	C		4	1.D	3,075,924	85.0780	2,582,971	3,036,000	3,052,254		(3,906)			4.654	4.454	MON	11,396	139,370	06/28/2018	07/15/2051
08161N-AK-3	BMARK 2020-B16 C BMARK 2020-B16 C				1.G	4,302,404	77.6260	4,395,349	5,662,222	4,403,856		101,452			3.534	8.341	MON	17,243	119,012	05/01/2023	02/15/2053
08161Q-AJ-9	BMARK 2022-B37 B BMARK 2022-B37 B	C			1.A	6,559,523	93.7330	6,561,291	7,000,000	6,602,011		23,613			5.943	6.743	MON	33,547	426,065	10/25/2022	11/15/2055
08162B-BG-6	BMARK 2019-B11 XA BMARK 2019-B11 XA	C			1.A FE	4,281,156	3.6450	2,451,341		2,922,811		(640,887)			1.001	0.126	MON	56,125	720,413	09/27/2021	05/15/2052
08162D-AJ-7	BMARK 2019-B13 C BMARK 2019-B13 C				1.D	1,148,438	79.5060	1,192,592	1,500,000	1,177,071		28,633			3.839	8.684	MON	4,799	38,390	04/20/2023	08/15/2057
08162F-AJ-2	BMARK 2019-B12 C BMARK 2019-B12 C			4	2.A	2,059,991	81.0040	1,620,087	2,000,000	2,034,851		(1,217)			3.873	3.527	MON	6,454	12,909	07/19/2019	08/15/2052
08162F-AN-3	BMARK 2019-B12 C BMARK 2019-B12 D	C			3.B	2,431,152	64.7420	1,618,550	2,500,000	2,449,687		7,531			3.000	3.394	MON	6,250	75,000	06/10/2021	08/15/2052
08162T-BF-9	BMARK 2018-B7 C BMARK 2018-B7 C				2.B	6,882,149	86.4540	6,647,957	7,689,552	6,984,354		102,205			4.998	7.219	MON	31,024	315,660	02/09/2023	05/15/2053
08162U-BC-3	BMARK 2018-B8 C BMARK 2018-B8 C	C		4	2.B	2,963,536	86.1480	2,584,446	3,000,000	2,978,038		3,493			5.004	5.106	MON	12,107	147,367	12/10/2018	01/15/2052
08162X-AL-8	BMARK 2020-B20 C BMARK 2020-B20 D				3.B	1,725,313	55.0090	1,100,175	2,000,000	1,784,503		27,124			2.000	3.819	MON	3,333	40,000	10/05/2021	10/15/2053
08162X-AN-4	BMARK 2020-B20 C BMARK 2020-B20 E	C			4.C	1,478,391	52.8670	951,611	1,800,000	1,552,966		30,479			2.000	4.362	MON	3,000	36,000	06/17/2021	10/15/2053
08163B-AL-5	BMARK 2020-B22 C BMARK 2020-B22 D	C			1.G	4,046,170	55.3920	2,631,130	4,750,000	4,228,094		52,521			2.000	3.796	MON	7,917	78,333	12/18/2020	01/15/2054
08163B-AN-1	BMARK 2020-B22 C BMARK 2020-B22 E	C			2.C	3,063,809	51.8050	1,910,555	3,688,000	3,204,857		57,596			2.000	4.171	MON	6,147	73,760	06/18/2021	01/15/2054
08163B-BH-3	BMARK 2020-B22 C BMARK 2020-B22 C	C			1.C	3,328,712	72.6060	2,417,054	3,329,000	3,328,393		(367)			2.809	2.738	MON	7,477	68,475	12/18/2020	01/15/2054
08163C-AJ-8	BMARK 2021-B24 C BMARK 2021-B24 D	C			2.B	5,255,709	53.2520	3,371,888	6,332,000	5,499,186		19,642			2.000	4.131	MON	10,553	21,107	03/04/2021	03/15/2054
08163C-BJ-7	BMARK 2021-B24 C BMARK 2021-B24 C				1.E	2,999,986	70.8590	2,125,767	3,000,000	2,998,917		(83)			3.293	3.299	MON	8,234	16,467	03/04/2021	03/15/2054
08163D-AX-5	BMARK 2021-B25 D BMARK 2021-B25 E	C			3.A	5,647,875	50.1530	3,510,687	7,000,000	5,945,839		119,400			2.000	4.447	MON	11,667	140,000	06/15/2021	04/15/2054
08163E-AH-8	BMARK 2021-B26 D BMARK 2021-B26 D	C			1.G	4,573,266	53.1520	2,763,926	5,200,000	4,710,979		39,881			2.000	3.458	MON	8,667	74,000	07/30/2021	06/15/2054
08163H-AU-2	BMARK 2021-B27 D BMARK 2021-B27 D	C			1.F	4,855,522	52.9540	2,940,533	5,553,000	4,996,426		12,873			2.000	3.540	MON	9,255	18,510	06/18/2021	07/15/2054
08163M-AK-3	BMARK 2021-B31 C BMARK 2021-B31 C	C			1.G	9,699,406	74.5770	7,234,007	9,700,000	9,697,372		(790)			3.195	3.202	MON	25,826	230,040	12/08/2021	12/15/2054
08163M-AN-7	BMARK 2021-B31 C BMARK 2021-B31 XD				2.C FE	1,562,998	7.1190	1,138,660		1,318,755		(128,976)			1.256	4.286	MON	15,234	190,326	12/08/2021	12/15/2054
08163M-AW-7	BMARK 2021-B31 C BMARK 2021-B31 D				2.C	4,214,447	52.9840	2,649,200	5,000,000	4,347,914		67,283			2.250	4.202	MON	9,375	112,500	12/08/2021	12/15/2054
08163M-AY-3	BMARK 2021-B31 C BMARK 2021-B31 E				3.B	2,672,421	43.0650	1,507,287	3,500,000	2,806,520		68,014			2.250	5.352	MON	6,563	78,750	12/08/2021	12/15/2054
08163T-AE-2	BMARK 2023-V2 C BMARK 2023-V2 B				1.A	3,423,403	101.6230	3,419,590	3,364,985	3,415,745		(7,658)			6.995	6.511	MON	18,982	135,402	05/09/2023	05/15/2055
08163T-AF-9	BMARK 2023-V2 C BMARK 2023-V2 C				1.A	3,919,784	96.7280	3,954,234	4,088,000	3,931,088		11,304			6.995	7.985	MON	23,060	164,495	05/09/2023	05/15/2055
08163V-AG-2	BMARK 2023-V3 B BMARK 2023-V3 B				1.A	5,966,996	101.8680	6,078,479	5,967,000	5,965,616		(218)			6.924	6.951	MON	34,428		07/19/2023	07/15/2056
08163W-AB-1	BMARK 2023-B40 A2 BMARK 2023-B40 A2	CF			1.A FE	99,619,289	104.8690	101,427,538	96,718,000	99,603,641		(15,647)			6.930	6.230	MON	558,563		12/11/2023	12/15/2056
08192G-AC-1	BMARK 2023-V4 A3 BMARK 2023-V4 A3	CF			1.A	72,099,916	106.7480	74,723,684	70,000,000	72,056,505		(43,411)			6.841	6.163	MON	399,055	399,055	11/09/2023	11/15/2056
125039-AK-3	CD 2017-CD6 C CD 2017-CD6 C			4	1.F	5,129,112	76.0830	4,536,835	5,963,000	5,261,851		132,740			4.371	7.898	MON	21,021	213,759	02/08/2023	11/13/2050
125155G-AJ-6	CD 2017-CD3 XA CD 2017-CD3 XA				1.B FE	1,027,788	2.1870	506,080		606,723		(204,683)			1.104	0.685	MON	18,376	204,731	09/29/2021	02/10/2050
12515H-BD-6	CD 2017-CD5 XA CD 2017-CD5 C			2	1.E	8,239,602	85.7110	6,856,857	8,000,000	8,079,161		(26,488)			4.266	3.850	MON	27,521	334,993	07/24/2017	08/15/2050
12524A-AL-3	CEDR 2022-SNAI A CEDR 2022-SNAI D				2.C FE	10,610,325	88.4270	9,550,087	10,800,000	10,734,069		45,158			7.737	8.339	MON	39,460	806,136	02/22/2022	02/15/2039
12524A-AN-9	CEDR 2022-SNAI A CEDR 2022-SNAI E				3.C FE	31,614,752	89.1660	28,533,210	32,000,000	31,835,275		116,055			8.381	8.960	MON	126,648	2,597,430	07/22/2022	02/15/2039
12528A-AL-3	CGDB 2019-MOB G CGDB 2019-MOB F			4	1.A	5,506,665	94.8950	6,013,509	6,337,000	6,331,077		38,668			8.026	8.247	MON	24,017	487,274	06/14/2022	11/15/2036
12528A-AN-9	CGDB 2019-MOB G CGDB 2019-MOB G			4	4.C FE	2,675,250	94.2390	3,392,619	3,600,000	3,609,520		(8,957)			8.468	8.270	MON	14,395	292,437	04/08/2020	11/15/2036
12528Y-AL-7	CF 2019-CF2 D CF 2019-CF2 C				1.F	1,023,361	78.4710	1,047,592	1,335,000	1,046,872		23,511			3.765	8.442	MON	4,043	28,886	05/04/2023	11/15/2052
12592T-AQ-8	COMM 2015-3BP F COMM 2015-3BP F			4	3.A	20,030,918	90.5170	18,847,464	20,822,000	20,477,948		257,741			3.346	4.679	MON	56,192	683,665	02/11/2022	02/10/2035
12597B-BA-6	CSAIL 2019-C17 C CSAIL 2019-C17 C				2.B	2,349,375	79.8140	2,394,424	3,000,000	2,398,691		49,316			3.934	8.463	MON	9,835	68,843	05/16/2023	09/15/2052
12597N-AY-9	CSAIL 2020-C19 E CSAIL 2020-C19 C				2.B	1,735,049	79.7490	1,794,358	2,250,000	1,774,263		39,215			3.734	8.091	MON	6,775	55,280	04/20/2023	03/15/2053
12624Q-AR-4	COMM MORTGAGE TRUST COMM_12-CR COMM 2012-CR4 A3	CF		4	1.A FM	506,825	94.6560	468,044	494,469	494,944		(3,233)			2.853	2.563	MON	1,176	12,932	11/02/2012	10/15/2045
12636M-AG-3	CSAIL 2016-C6 C CSAIL 2016-C6 XA				1.A FE	949,415	3.1460	415,175		485,376		(212,785)			2.021	3.122	MON	20,420	252,480	10/01/2021	01/15/2049
12636M-AL-2	CSAIL 2016-C6 C CSAIL 2016-C6 C			4	1.G	3,824,115	90.2460	3,384,231	3,750,000	3,765,383		(9,901)			5.083	4.749	MON	15,372	187,055	05/17/2016	01/15/2049
12655T-BR-9	COMM 2019-GC44 180B COMM 2019-GC44 C				2.C	3,512,689	76.4220	3,557,965	4,655,700	3,601,358		88,669			3.639	8.622	MON	13,665	97,490	05/01/2023	08/15/2057
17291C-AN-5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2016-C2 F			4	5.C	444,629	52.1380	505,736	970,000	739,554	245,856	59,237			4.391	12.938	MON	3,550	43,241	08/11/2016	08/10/2049
17291E-AA-9	CGCMT 2016-P6 C CGCMT 2016-P6 D	C		4	3.B	3,827,355	75.7660	4,242,920	5,600,000	4,919,739		189,189			3.250	7.482	MON	15,167	182,000	12/06/2016	12/10/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17291E-BA-8	CGCMT 2016-P6 C CGCMT 2016-P6 C	C.		2	1.E	13,201,479	81.0310	11,236,541	13,867,000	13,451,264		35,623			4.338	5.356	MON	48,519	376,710	12/22/2023	12/10/2049
17324K-AA-6	CGCMT 2015-GC35 XA CGCMT 2015-GC35 E			4	5.B	2,935,817	44.4720	2,348,145	5,280,000	3,913,086		335,481			4.607	15.176	MON	19,617	238,778	11/24/2015	11/10/2048
17324K-AC-2	CGCMT 2015-GC35 XA CGCMT 2015-GC35 F			4	6.	753,115	30.2690	608,701	2,011,000	608,701	(570,079)	157,518			4.607	23.532	MON	7,472	90,944	11/24/2015	11/10/2048
17325H-AA-2	CGCMT 2017-P7 C CGCMT 2017-P7 D			4	4.C	6,358,766	59.6350	4,770,801	8,000,000	7,336,147		171,760			3.250	5.956	MON	21,667	260,000	03/31/2017	04/14/2050
17326C-BD-5	CGCMT 2017-B1 C CGCMT 2017-B1 C				2.A	5,389,402	89.2430	5,649,103	6,330,000	5,513,175		123,773			4.251	8.382	MON	21,701	177,256	04/26/2023	08/15/2050
20048E-AE-1	COMM 2013-LC6 D COMM 2013-LC6 D			4	1.A	669,141	94.1250	644,514	684,743	669,422		(1,182)			4.090	5.895	MON	2,260	27,990	09/08/2022	01/10/2046
22945D-AL-7	CSAIL 2019-C15 C CSAIL 2019-C15 XA				1.A FE	1,034,701	3.6790	637,239		713,362		(150,482)			1.192	3.209	MON	14,818	187,785	09/27/2021	03/15/2052
22945D-AU-7	CSAIL 2019-C15 C CSAIL 2019-C15 C				2.A	1,676,602	86.7950	1,707,697	1,967,500	1,704,155		27,553			5.150	8.383	MON	8,171	66,671	04/20/2023	03/15/2052
23312J-AK-9	DBJPM 2017-C6 C DBJPM 2017-C6 C			4	1.G	2,574,881	82.6710	2,066,764	2,500,000	2,527,518		(4,126)			4.174	3.830	MON	8,696	52,175	06/14/2017	06/10/2050
23312L-AU-2	DBJPM 2016-C1 B DBJPM 2016-C1 B				1.C	1,377,520	90.8670	1,414,797	1,557,000	1,409,756		32,236			4.195	9.028	MON	5,443	32,658	06/08/2023	05/10/2049
238021-AE-9	DATA 2023-CNTR C DATA 2023-CNTR B				1.A	21,853,616	98.0340	22,645,755	23,100,000	21,896,225		42,608			5.919	6.605	MON	110,265	562,354	06/30/2023	08/12/2043
238021-AG-4	DATA 2023-CNTR C DATA 2023-CNTR C				1.A	28,678,579	94.6220	30,184,453	31,900,000	28,779,666		101,088			5.919	7.306	MON	152,271	776,584	06/30/2023	08/12/2043
30327M-AA-2	FSRIA 2022-FL5 A FSRIA 2022-FL5 A				1.A FE	19,799,942	98.9380	19,787,696	20,000,000	19,934,366		51,479			7.662	8.064	MON	59,594	1,475,915	06/03/2022	06/19/2037
34706C-AE-9	FORT 2022-FL3 B FORT 2022-FL3 B				1.D FE	20,826,496	96.6040	20,286,907	21,000,000	20,912,180		62,612			8.088	8.570	MON	51,897	1,634,679	07/21/2022	02/23/2039
34706C-AG-4	FORT 2022-FL3 C FORT 2022-FL3 C				1.G FE	17,239,401	96.7330	16,928,280	17,500,000	17,338,338		77,760			8.588	9.382	MON	45,921	1,451,677	12/20/2022	02/23/2039
36251X-AY-3	GSMS 2016-GS4 AS GSMS 2016-GS4 C	C.		4	3.A	9,704,552	87.9210	8,884,907	10,105,609	9,847,501		76,981			4.077	4.968	MON	33,282	404,744	02/11/2022	11/10/2049
36252H-AK-7	GSMS 2017-GS5 C GSMS 2017-GS5 C	C.		4	2.C	6,179,585	86.0600	5,163,593	6,000,000	6,060,801		(19,437)			4.299	3.957	MON	21,495	257,940	03/07/2017	03/10/2050
36252H-AL-5	GSMS 2017-GS5 C GSMS 2017-GS5 D			4	4.C	5,062,623	42.3750	2,542,523	6,000,000	5,631,891		92,998			3.509	5.256	MON	17,545	210,540	03/07/2017	03/10/2050
36253P-AE-2	GSMS 2017-GS6 A3 GSMS 2017-GS6 XA				1.A FE	2,223,119	2.7070	1,161,478		1,357,052		(415,697)			1.155	1.738	MON	36,101	454,602	09/29/2021	05/10/2050
36254C-BA-7	GSMS 2017-GS7 C GSMS 2017-GS7 B			4	1.A	17,188,390	91.6090	15,288,624	16,689,000	16,875,827		(54,037)			3.884	3.537	MON	54,017	648,201	08/11/2017	08/10/2050
36254C-BB-5	GSMS 2017-GS7 C GSMS 2017-GS7 C	C.		4	1.E	34,377,434	85.9150	28,676,729	33,378,000	33,755,412		(107,728)			4.236	3.897	MON	117,824	1,413,892	08/11/2017	08/10/2050
36257H-AA-4	GSMS 2019-GC40 C GSMS 2019-GC40 D				2.B	2,309,375	61.1720	1,529,298	2,500,000	2,365,686		20,347			3.000	4.057	MON	6,250	75,000	03/24/2021	07/10/2052
36257H-BV-7	GSMS 2019-GC40 C GSMS 2019-GC40 C			4	1.E	865,436	81.6710	816,705	1,000,000	888,035		16,414			3.946	6.415	MON	3,288	39,460	08/10/2022	07/10/2052
36258Y-BN-7	GSMS 2020-GC45 SWB GSMS 2020-GC45 C				1.F	506,959	77.5880	515,957	665,000	518,853		11,894			3.651	8.329	MON	1,960	13,974	05/03/2023	02/13/2053
36261P-AY-8	GSMS 2019-GSA1 B GSMS 2019-GSA1 B				1.E	1,820,198	85.9660	1,914,882	2,227,500	1,846,143		25,945			3.511	7.223	MON	6,517	32,587	06/29/2023	11/10/2052
36264Y-AL-4	GSMS 2021-ROSS E GSMS 2021-ROSS E				1.C	2,000,000	62.8760	1,257,518	2,000,000	2,001,398		(2,861)			8.676	8.768	MON	8,194	166,967	05/14/2021	05/15/2026
43300L-AN-0	HILT 2016-HHV E HILT 2016-HHV E			4	1.A	28,267,225	93.4010	32,690,357	35,000,000	32,641,440		699,794			4.333	6.863	MON	122,310	1,488,110	11/22/2016	11/05/2038
45378Y-AS-3	IPT 2018-INDP E IPT 2018-INDP E			4	1.G	6,904,546	93.9290	6,575,024	7,000,000	6,933,502		31,424			4.996	5.579	MON	29,143	349,720	10/18/2022	07/10/2035
46590M-AC-4	JPMCC 2016-JP2 C JPMCC 2016-JP2 D			2	4.C	1,525,966	58.6850	1,173,699	2,000,000	1,840,248		52,101			3.958	7.023	MON	6,344	77,012	07/08/2016	08/15/2049
46590M-AX-8	JPMCC 2016-JP2 C JPMCC 2016-JP2 C	C.		2	2.C	5,803,518	83.2420	4,994,525	6,000,000	5,929,781		3,835			3.958	4.298	MON	19,031	38,823	07/08/2016	08/15/2049
46590R-AL-3	JPMCC 2016-JP3 C JPMCC 2016-JP3 C	C.		2	1.G	4,687,587	80.4690	3,880,219	4,822,000	4,769,400		2,785			3.564	3.863	MON	13,764	28,088	09/22/2016	08/15/2049
46590T-AG-0	JPMDB 2017-C5 XA JPMDB 2017-C5 XA				1.B FE	2,061,132	1.9870	978,481		1,185,242		(419,194)			1.022	2.807	MON	35,794	459,709	09/29/2021	03/15/2050
46591A-BG-9	JPMDB 2018-C8 C JPMDB 2018-C8 C				3.A	2,938,149	85.1600	2,978,894	3,498,000	2,997,267		59,118			4.923	8.906	MON	13,887	105,384	05/12/2023	06/15/2051
46598I-AA-6	JPMCC 2023-CCDC A JPMCC 2023-CCDC A	CF.			1.A FE	58,800,000	102.1840	61,310,118	60,000,000	58,848,637		48,637			7.235	7.811	MON	361,774	1,085,320	09/20/2023	10/05/2040
46639Y-AU-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS			4	1.A	1,764,196	91.7500	1,571,511	1,712,819	1,717,979		5,160			3.216	2.892	MON	4,590	55,084	05/02/2013	04/15/2046
46644A-BH-4	JPMBB 2015-C27 XA JPMBB 2015-C27 XA				1.A FE	1,083,183	0.7840	253,372		356,029		(339,906)			1.274	2.376	MON	30,633	387,813	10/01/2021	02/15/2048
46646R-AQ-6	JPMDB 2016-C4 D JPMDB 2016-C4 C			2	2.C	21,081,370	81.0090	19,311,771	23,839,000	22,459,886		406,422			3.169	5.236	MON	60,449	741,976	10/12/2022	12/15/2049
46648K-BA-3	JPMDB 2017-C7 C JPMDB 2017-C7 C			4	1.F	1,405,289	83.0000	1,411,000	1,700,000	1,440,181		34,892			4.290	9.149	MON	5,881	41,943	05/16/2023	10/15/2050
48128Y-BC-4	JPMCC 2019-COR4 C JPMCC 2019-COR4 C			2	2.B	4,300,974	87.1140	4,536,504	5,207,562	4,381,813		80,840			4.942	9.042	MON	21,444	155,926	06/08/2023	03/10/2052
55283J-AA-8	MAD 2019-650M A MAD 2019-650M A			4	4.B FE	12,400,990	70.8900	9,924,561	14,000,000	12,892,415		149,994			3.575	5.061	MON	40,367	491,128	12/11/2019	12/12/2034
55285B-AA-3	MF1 2022-FL10 A MF1 2022-FL10 A				1.A FE	39,800,000	100.3750	40,150,108	40,000,000	40,000,000					7.993	7.366	MON	124,339	3,079,757	07/26/2022	09/17/2037
55285H-AA-0	MF1 2022-B1 A MF1 2022-B1 A	C.			1.A FE	812,412,059	100.6470	819,040,820	813,776,500	812,979,138		438,986			7.754	7.906	MON	2,453,873	41,375,987	11/14/2023	11/17/2037
55285H-AE-2	MF1 2022-B1 A MF1 2022-B1 B	C.			1.D FE	24,236,682	99.9460	24,283,213	24,296,250	24,247,498		6,523			8.636	8.850	MON	81,597	1,993,388	06/02/2023	11/19/2037
55285H-AG-7	MF1 2022-B1 A MF1 2022-B1 C	C.			1.G FE	51,657,850	99.2600	51,475,740	51,859,375	51,680,966		15,385			9.385	9.683	MON	189,271	4,092,035	06/02/2023	11/19/2037
55285H-AJ-1	MF1 2022-B1 A MF1 2022-B1 D	C.			2.B FE	26,437,601	97.0100	25,733,384	26,526,500	26,448,344		5,351			9.885	10.176	MON	101,971	2,458,949	06/02/2023	11/19/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55285H-AL-6	MF1 2022-B1 A MF1 2022-B1 E	C			2.C FE	35,295,397	96.4530	34,485,489	35,753,750	35,239,817		(61,777)			10.734	11.504	MON	149,247	3,256,610	06/02/2023	11/19/2037
55285H-AN-2	MF1 2022-B1 A MF1 2022-B1 F				2.C FE	42,360,003	100.0520	42,477,017	42,455,000	42,373,546		2,630			11.632	11.959	MON	192,046	4,830,880	11/16/2022	11/19/2037
58403Y-AU-0	MED 2021-MDLN E MED 2021-MDLN E				1.A	94,413,831	97.6720	95,391,858	97,665,281	94,802,218		194,448			8.626	10.446	MON	397,820	3,589,536	11/14/2023	11/15/2038
59319M-AA-1	MF1 2023-FL12 C MF1 2023-FL12 A				1.A FE	39,800,000	99.6800	39,872,056	40,000,000	39,766,683		(33,317)			7.424	7.672	MON	107,229	509,426	09/29/2023	10/19/2038
59319M-AC-7	MF1 2023-FL12 C MF1 2023-FL12 AS				1.A FE	108,520,670	99.7450	108,788,154	109,066,000	108,447,875		(72,795)			8.136	8.389	MON	320,419	1,522,765	09/29/2023	10/19/2038
59319M-AE-3	MF1 2023-FL12 C MF1 2023-FL12 B				1.D FE	25,730,700	99.7440	25,793,819	25,860,000	25,713,654		(17,046)			8.535	8.804	MON	79,699	378,824	09/29/2023	10/19/2038
59319M-AG-8	MF1 2023-FL12 C MF1 2023-FL12 C	C			1.G FE	16,809,132	99.7440	16,850,361	16,893,600	16,799,344		(9,788)			9.135	9.520	MON	55,725	263,255	09/29/2023	10/19/2038
61692C-AA-6	MSC 2021-L6 XA MSC 2021-L6 XD				2.C FE	2,618,481	5.5610	1,786,421		2,082,118		(256,039)			1.078	3.160	MON	25,772	326,445	07/01/2021	06/15/2054
61692C-AG-3	MSC 2021-L6 XA MSC 2021-L6 D				3.A	1,610,459	56.3950	1,035,416	1,836,000	1,655,187		19,951			2.500	4.034	MON	3,825	45,900	06/30/2021	06/15/2054
61692C-AJ-7	MSC 2021-L6 XA MSC 2021-L6 E				4.A	1,137,243	52.0630	716,695	1,376,600	1,183,831		20,684			2.500	4.740	MON	2,868	34,415	06/30/2021	06/15/2054
61692C-BK-3	MSC 2021-L6 XA MSC 2021-L6 XA				1.A FE	3,819,115	5.5130	2,374,099		2,785,616		(460,716)			1.323	1.943	MON	43,373	540,776	07/01/2021	06/15/2054
61692C-BX-5	MSC 2021-L6 XA MSC 2021-L6 C				1.G	1,829,953	76.2240	1,981,823	2,600,000	1,863,939		33,986			3.578	8.714	MON	7,503	45,765	06/26/2023	06/15/2054
61764B-AU-7	MSC 2014-150E G MSC 2014-150E G			2	6.	30,954,752	45.1250	15,568,125	34,500,000	15,568,125	(18,177,503)	923,602			4.438	7.255	MON	123,482	1,502,366	09/16/2014	09/09/2032
61766E-BK-0	MSBAM 2016-C29 C MSBAM 2016-C29 C				1.E	6,175,610	90.5130	6,274,755	6,932,434	6,322,379		146,769			4.874	9.157	MON	27,269	190,471	06/08/2023	05/15/2049
61766L-AC-3	MSBAM 2016-C28 D MSBAM 2016-C28 D			4	4.C	2,109,688	67.1040	2,266,561	3,377,660	2,988,359		134,013			3.000	7.817	MON	8,444	101,330	02/12/2016	01/15/2049
61766L-AE-9	MSBAM 2016-C28 D MSBAM 2016-C28 E1			4	5.B	1,702,039	67.0570	1,749,510	2,609,000	2,206,272		104,211			4.756	10.329	MON	10,006	121,776	11/14/2018	01/15/2049
61766L-AG-4	MSBAM 2016-C28 D MSBAM 2016-C28 E2			4	6.	1,702,039	66.4190	1,732,866	2,609,000	1,732,866	(452,694)	95,743			4.756	10.072	MON	10,006	121,776	11/14/2018	01/15/2049
61766L-AQ-2	MSBAM 2016-C28 D MSBAM 2016-C28 F			4	6.	829,751	65.4590	1,138,331	1,739,000	1,138,331	44,083	84,799			4.756	12.342	MON	6,670	81,169	02/12/2016	01/15/2049
61766L-BX-6	MSBAM 2016-C28 D MSBAM 2016-C28 C	C		4	2.B	3,303,819	81.8530	2,949,658	3,603,604	3,520,070		6,660			4.756	5.825	MON	13,821	14,284	02/12/2016	01/15/2049
61766N-AJ-4	MSBAM 2016-C30 C MSBAM 2016-C30 D			4	3.A	5,741,738	50.1960	4,015,682	8,000,000	7,212,539		247,698			3.000	6.939	MON	20,000	240,000	09/26/2016	09/15/2049
61766N-BG-9	MSBAM 2016-C30 C MSBAM 2016-C30 C	C		4	1.D	8,581,503	83.8840	7,111,231	8,477,500	8,495,796		(11,910)			4.222	4.011	MON	28,871	322,769	06/09/2017	09/15/2049
61767F-AJ-0	MSC 2016-UB11 C MSC 2016-UB11 D	C		2	1.F	11,114,755	75.0770	10,423,616	13,883,912	12,957,503		307,534			3.500	6.275	MON	40,495	485,937	08/12/2016	08/15/2049
61767F-BF-7	MSC 2016-UB11 C MSC 2016-UB11 C	C		2	1.A	9,965,141	86.5040	8,369,460	9,675,200	9,750,084		(32,513)			3.691	3.341	MON	29,759	357,112	08/12/2016	08/15/2049
61767Y-BD-1	MSC 2018-H3 C MSC 2018-H3 B			2	1.D	1,544,987	92.5600	1,388,399	1,500,000	1,521,260		(4,785)			4.620	4.263	MON	5,775	69,300	06/27/2018	07/15/2051
61767Y-BE-9	MSC 2018-H3 C MSC 2018-H3 C	C		4	2.A	2,018,094	86.6180	1,732,368	2,000,000	2,006,276		(2,230)			5.012	4.835	MON	8,085	98,465	06/27/2018	07/15/2051
61768H-AX-4	MSC 2019-L2 XA MSC 2019-L2 XA	C			1.A FE	2,467,313	3.9600	1,534,367		1,755,075		(343,461)			1.168	1.665	MON	32,371	419,050	09/27/2021	03/15/2052
63874T-AN-7	NCMS 2019-LVL E NCMS 2019-LVL E			4	3.C FE	3,488,594	77.0050	2,676,708	3,476,000	3,475,739		(1,387)			4.675	4.594	MON	13,105	159,447	04/12/2019	08/15/2038
65486X-AA-1	NJ 2023-GSP A NJ 2023-GSP A				1.A FE	60,739,134	102.9970	61,798,218	60,000,000	60,733,842		(5,292)			6.697	6.336	MON	334,839		12/08/2023	01/06/2029
86212X-AG-5	STR 2021-1A A4 STR 2023-1A A2				1.C FE	40,874,856	99.5270	40,686,889	40,880,417	40,873,451		(1,405)			6.920	7.017	MON	86,439	1,571,625	05/22/2023	05/20/2053
90117P-AQ-8	AOTA 2015-1211 E AOTA 2015-1211 E			4	2.B	74,660,958	89.0690	73,657,338	82,697,396	80,458,644		1,167,868			4.280	5.892	MON	285,451	3,472,984	12/04/2017	08/10/2035
90276C-AJ-0	UBSCM 2017-C2 B UBSCM 2017-C2 B	C		4	1.A	5,682,462	87.5710	4,831,267	5,517,000	5,578,206		(18,001)			3.993	3.643	MON	18,358	220,294	07/31/2017	08/15/2050
91835B-AA-3	VMC 2022-FL5 A VMC 2022-FL5 A				1.A FE	2,905,368	97.6120	2,888,336	2,959,000	2,959,000		23,259			7.238	7.186	MON	8,329	201,684	07/15/2022	02/18/2039
91835B-AE-5	VMC 2022-FL5 A VMC 2022-FL5 B				1.D FE	11,917,000	94.8470	11,302,921	11,917,000	11,917,000					8.188	8.318	MON	37,947	926,729	03/01/2022	02/18/2039
91835B-AG-0	VMC 2022-FL5 A VMC 2022-FL5 C				1.G FE	11,355,000	94.6720	10,750,019	11,355,000	11,355,000					8.638	8.785	MON	38,144	934,691	03/01/2022	02/18/2039
94989T-BF-0	WFCM 2015-LC22 C WFCM 2015-LC22 C				1.E	5,465,075	93.6040	5,619,029	6,003,000	5,603,075		138,001			4.691	8.882	MON	22,736	184,935	04/26/2023	09/15/2058
95000G-BE-3	WFCM 2016-BNK1 XA WFCM 2016-BNK1 C			2	3.A	3,368,724	55.3730	1,920,877	3,469,000	3,412,581		18,402			3.071	3.695	MON	8,878	106,533	07/21/2021	08/15/2049
95000M-AC-5	WFCM 2016-C36 D WFCM 2016-C36 D			4	5.B	4,578,850	65.7020	4,408,622	6,710,000	5,906,843		246,298			2.942	7.801	MON	16,451	197,408	10/21/2016	11/15/2059
95000M-AJ-0	WFCM 2016-C36 D WFCM 2016-C36 E			4	6.	1,915,518	63.2920	2,100,660	3,319,000	2,100,660	(2,991)	154,522			4.255	10.791	MON	11,390	138,736	10/21/2016	11/15/2059
95000M-AQ-4	WFCM 2016-C36 D WFCM 2016-C36 F			4	6.	413,603	59.0400	922,209	1,562,000	587,793		120,596			4.255	34.326	MON	5,360	65,293	10/21/2016	11/15/2059
95000M-BV-2	WFCM 2016-C36 D WFCM 2016-C36 C	C		4	3.B	13,148,538	70.5600	9,407,721	13,333,000	13,259,947		20,088			4.255	4.363	MON	45,755	557,328	10/21/2016	11/15/2059
95000T-BA-3	WFCM 2017-RB1 XA WFCM 2017-RB1 E			4	5.C	1,736,738	35.0790	918,406	2,618,100	2,189,477		69,665			4.888	5.703	MON	10,320	125,582	03/22/2017	03/15/2050
95000T-BC-9	WFCM 2017-RB1 XA WFCM 2017-RB1 F			4	6.	626,582	29.9510	371,421	1,240,100	371,421	(491,463)	1,750			4.888	(40.858)	MON	4,888	59,484	03/22/2017	03/15/2050
95000Y-BD-6	WFCM 2017-C40 C WFCM 2017-C40 C			4	2.B	1,449,051	89.4020	1,519,833	1,700,000	1,478,539		29,488			4.446	8.565	MON	6,096	43,494	05/18/2023	10/15/2050
95001G-AL-7	WFCM 2017-C42 C WFCM 2017-C42 B			4	1.G	2,832,442	90.3710	2,485,205	2,750,000	2,783,809		(8,795)			4.002	3.653	MON	9,171	110,055	12/12/2017	12/15/2050
95001G-AM-5	WFCM 2017-C42 C WFCM 2017-C42 C	C		4	3.A	9,044,757	88.6500	7,978,538	9,000,000	9,011,445		(4,958)			4.297	4.253	MON	32,228	315,113	12/12/2017	12/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001J-BC-0	WFCM 2018-C44 C WFCM 2018-C44 C				3.A	1,341,362	88.5170	1,386,094	1,565,911	1,361,880		20,518			4.975	8.589	MON	6,283	38,338	06/08/2023	05/15/2051
95001M-AL-4	WFCM 2017-C38 B WFCM 2017-C38 C			2	1.F	7,924,000	87.3470	6,913,553	7,915,000	7,912,691		(941)			3.903	3.896	MON	25,744	168,577	11/13/2020	07/15/2050
95001N-BC-1	WFCM 2018-C45 XA WFCM 2018-C45 B	C..		4	1.A	1,029,955	89.7830	897,831	1,000,000	1,014,155		(3,187)			4.556	4.200	MON	3,797	45,560	06/28/2018	06/16/2051
95002M-BC-2	WFCM 2019-C52 C WFCM 2019-C52 C				3.A	2,802,256	80.5500	2,953,379	3,666,500	2,869,756		67,501			3.561	8.539	MON	10,880	76,162	05/16/2023	08/15/2052
95003C-AW-0	WFCM 2021-C59 C WFCM 2021-C59 C	C..			1.D	1,749,858	72.2400	1,264,202	1,750,000	1,749,361		(190)			3.284	3.292	MON	4,789	57,470	04/22/2021	04/15/2054
055983-AA-8	BSPRT 2022-FL8 C BSPRT 2022-FL8 A		D		1.A FE	19,243,750	97.2080	19,441,516	20,000,000	19,730,357		400,132			6.838	8.455	MON	64,585	1,282,724	10/18/2022	02/15/2037
05602C-AA-2	BSPRT 2021-FL7 A BSPRT 2021-FL7 A		D		1.A FE	4,402,969	98.5620	4,435,300	4,500,000	4,482,402		61,043			6.796	7.739	MON	14,441	289,732	09/22/2022	12/15/2038
40441L-AA-4	HGI 2021-FL1 A HGI 2021-FL1 A		D		1.A FE	1,639,531	97.5140	1,669,741	1,712,304	1,703,151		61,130			6.522	8.722	MON	4,343	105,657	09/27/2022	06/16/2036
40443G-AA-3	HIG 2023-FL1 AS HIG 2023-FL1 A		C		1.A FE	34,825,000	99.6740	34,886,012	35,000,000	34,963,059		138,059			7.632	7.761	MON	96,454	347,328	10/20/2023	09/19/2038
40443G-AC-9	HIG 2023-FL1 AS HIG 2023-FL1 AS		C		1.A FE	31,590,255	99.7390	31,666,288	31,749,000	31,584,426		(5,830)			8.466	8.890	MON	97,057	349,636	10/20/2023	09/19/2038
48275E-AA-4	KREF 2022-FL3 C KREF 2022-FL3 A	C..	D		1.A FE	29,113,825	97.9160	29,531,478	30,160,000	29,871,412		517,816			6.808	8.242	MON	79,853	1,960,770	10/14/2022	02/17/2039
48275E-AG-1	KREF 2022-FL3 C KREF 2022-FL3 C		D		1.G FE	14,000,000	95.2970	13,341,605	14,000,000	14,000,000					7.658	7.754	MON	41,695	1,030,493	02/03/2022	02/17/2039
48275E-AJ-5	KREF 2022-FL3 C KREF 2022-FL3 D		D		2.B FE	5,000,000	95.0550	4,752,773	5,000,000	5,000,000					8.158	8.268	MON	15,863	393,311	02/03/2022	02/17/2039
53946P-AE-0	LNCR 2022-CRE7 B LNCR 2022-CRE7 B		D		1.D FE	15,643,138	95.7680	15,562,276	16,250,000	15,656,144		13,006			7.588	10.621	MON	58,231	143,698	12/22/2023	01/17/2037
53946P-AN-0	LNCR 2022-CRE7 B LNCR 2022-CRE7 C		D		1.G FE	31,000,000	95.3510	29,558,956	31,000,000	31,000,000					7.838	7.951	MON	114,746	2,305,906	02/15/2022	01/17/2037
53948H-AA-4	LNCR 2021-CRE6 D LNCR 2021-CRE6 A		D		1.A FE	9,065,223	97.6970	9,051,670	9,265,000	9,234,570		128,662			6.776	7.687	MON	29,645	594,974	09/22/2022	11/15/2038
55284A-AA-6	MF1 2021-FL7 E MF1 2021-FL7 A		D		1.A FE	10,556,139	97.3230	10,614,830	10,906,776	10,769,293		177,524			6.552	9.653	MON	27,792	534,318	05/17/2023	10/16/2036
55284J-AG-4	MF1 2022-FL8 E MF1 2022-FL8 C		D		1.G FE	11,250,000	96.3860	10,843,452	11,250,000	11,250,000					6.947	7.658	MON	30,394	804,368	01/07/2022	02/19/2037
55284J-AJ-8	MF1 2022-FL8 E MF1 2022-FL8 D		D		2.B FE	12,000,000	95.3170	11,438,005	12,000,000	12,000,000					8.008	8.123	MON	37,372	912,592	01/07/2022	02/19/2037
69380C-AA-6	PFP 2023-10 A PFP 2023-10 A		D		1.A FE	7,562,000	99.8020	7,584,957	7,600,000	7,591,823		29,823			7.723	7.925	MON	22,825	227,316	07/19/2023	09/16/2038
75575A-AA-2	RCMT 2023-FL12 A RCMT 2023-FL12 A		C		1.A FE	18,823,764	100.0350	18,924,981	18,918,356	18,861,480		37,716			7.692	8.401	MON	24,253	744,013	06/12/2023	05/25/2038
78485K-AA-3	STWD 2022-FL3 A STWD 2022-FL3 A		D		1.A FE	19,727,396	96.3620	19,532,541	20,270,000	20,072,067		264,945			6.688	8.727	MON	64,021	1,030,646	05/17/2023	11/15/2038
87277J-AE-1	TRTX 2022-FL5 C TRTX 2022-FL5 B		D		1.D FE	8,945,770	94.5820	8,512,337	9,000,000	8,959,823		14,114			7.788	8.144	MON	33,101	662,964	03/10/2022	02/15/2039
87277J-AG-6	TRTX 2022-FL5 C TRTX 2022-FL5 C		D		1.G FE	23,480,929	91.4270	21,942,574	24,000,000	23,633,393		116,043			8.088	8.913	MON	91,669	1,840,704	08/10/2022	02/15/2039
87277J-AJ-0	TRTX 2022-FL5 C TRTX 2022-FL5 D		D		2.B FE	7,471,022	91.3800	6,853,484	7,500,000	7,472,548		8,429			8.738	9.046	MON	30,949	624,507	03/10/2022	02/15/2039
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A		D		1.A FE	319,490,024	99.6870	319,307,402	320,311,000	319,404,040		(80,814)			8.125	8.390	MON	939,785	10,196,944	09/06/2023	01/19/2040
91836A-AC-0	VMC 2023-PV1 D VMC 2023-PV1 AS		D		1.A FE	49,184,730	99.7400	49,179,720	49,308,000	49,155,389		(29,341)			8.535	8.786	MON	151,972	1,682,597	07/24/2023	01/19/2040
91836A-AE-6	VMC 2023-PV1 D VMC 2023-PV1 B		D		1.D FE	37,438,170	99.7330	37,431,711	37,532,000	37,410,489		(27,681)			8.937	9.193	MON	121,122	1,341,479	07/24/2023	01/19/2040
91836A-AG-1	VMC 2023-PV1 D VMC 2023-PV1 C		D		1.G FE	31,684,590	99.7340	31,679,390	31,764,000	31,656,026		(28,564)			9.986	10.278	MON	114,542	1,311,031	07/24/2023	01/19/2040
91836A-AJ-5	VMC 2023-PV1 D VMC 2023-PV1 D		D		2.B FE	3,890,250	99.7370	3,889,744	3,900,000	3,886,165		(4,085)			12.134	12.525	MON	17,089	209,789	07/24/2023	01/19/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,319,934,303	XXX	4,223,627,058	4,379,943,940	4,325,573,938	(14,937,326)	7,385,939	8,246,679		XXX	XXX	XXX	16,817,675	164,479,624	XXX	XXX
000000-00-0	Micron Semiconductor Products, SK Hynix Inc (Lenovo) ABS Loan				1.F FE										4.320		MON		8,147	01/20/2023	03/30/2024
000000-00-0	SK Hynix Inc SK Hynix Inc ABS Loan				1.F FE										10.500		MON		89,261	07/24/2023	05/11/2024
000000-00-0	INTEL CORP Intel SBLC ABS Loan				1.F FE										10.500		MON		198,742	01/23/2023	05/22/2024
000000-00-0	ADVANCED MICRO Advanced Micro Devices SBLC AB				1.F FE										10.500		MON		43,212	01/17/2023	05/22/2024
000000-00-0	Samsung Semiconductor Europe Samsung Semiconductor Europe				1.F FE										10.500		MON		26,917	01/17/2023	06/15/2024
000000-00-0	Samsung Semiconductor Inc Samsung Semiconductor Inc				1.F FE										10.500		MON		25,925	01/17/2023	06/15/2024
000000-00-0	Micron Semiconductor Products, Micron Semiconductor Products,				1.F FE										10.500		MON		7,752	02/15/2023	06/30/2024
000000-00-0	KIOXIA Singapore Pte Ltd KIOXIA Singapore Pte Ltd				1.F FE										10.500		MON		4,041	02/15/2023	07/15/2024
000000-00-0	KIOXIA America Inc KIOXIA America Inc				1.F FE										10.500		MON		6,630	01/17/2023	07/15/2024

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	KIOXIA Europe GmbH KIOXIA Europe GmbH				1.F FE										10.500		MON		5,773	03/17/2023	07/15/2024
000000-00-0	Micron Semiconductor Products, Micron Semiconductor Products				1.F FE										10.500		MON		965	10/16/2023	09/19/2024
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A			4	1.F Z	28,182,590	99.0900	27,926,129	28,182,590	28,182,590					9.082	9.255	MON	149,305	253,149	10/20/2022	10/15/2025
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A B			4	2.B Z	9,479,894	98.4300	9,331,059	9,479,894	9,479,894					9.752	9.951	MON	53,927	653,894	10/20/2022	10/15/2025
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A C			4	3.B Z	4,023,979	98.0800	3,946,719	4,023,979	4,023,979					10.422	10.650	MON	24,464	308,295	10/20/2022	10/15/2025
000000-00-0	SoftBank Vision Fund II SVF II FINCO CAYMAN LP 5% 23				1.F FE										5.000		JD		1,118,203	10/16/2023	12/22/2025
000000-00-0	Concord Music Royalties LLC Concord Music Royalties LLC				1.F Z	141,679,750	81.7120	122,568,447	150,000,000	141,716,966		37,216			3.150	4.456	JAJO	879,375		10/24/2023	10/20/2073
000000-00-0	Concord Music Royalties LLC Concord Music Royalties LLC				2.B Z	311,695,450	80.2760	264,910,327	330,000,000	311,677,751		(17,699)			3.850	5.194	JAJO	2,364,542		10/24/2023	10/20/2073
00038P-AA-8	AASET 2021-1A A AASET 2021-1A A		RA		1.G FE	1,078,778	90.1950	983,098	1,089,975	1,081,582		1,211			2.950	3.035	MON	1,340	32,154	11/02/2021	11/16/2041
00085K-AS-2	ABPCI 2019-7A A1R ABPCI 2019-7A A1R		RA		1.A FE	33,689,975	99.5470	34,841,590	35,000,000	34,865,642		1,031,474			7.079	7.330	JAJO	454,267	1,962,230	09/29/2023	10/20/2031
00091Y-AA-3	ABPCI 2023-14A C ABPCI 2023-14A A		C		1.A FE	26,102,500	99.6300	26,401,950	26,500,000	26,155,873		53,373			8.040	8.362	JAJO	372,854	1,427,636	01/31/2023	01/30/2035
00091Y-AC-9	ABPCI 2023-14A C ABPCI 2023-14A B				1.C FE	15,960,000	98.6300	16,397,188	16,625,000	16,030,539		70,539			9.340	10.167	JAJO	271,735	1,045,126	01/31/2023	01/30/2035
00091Y-AE-5	ABPCI 2023-14A C ABPCI 2023-14A C		C		1.F FE	15,750,000	100.4650	15,823,269	15,750,000	15,750,000					10.440	10.649	JAJO	287,752	1,109,951	01/31/2023	01/30/2035
00109B-AA-3	AFN 2019-1A A2 AFN 2019-1A A1		C	4	1.A FE	19,775,055	92.2440	19,007,894	20,606,081	19,838,445		61,606			3.780	5.494	MON	23,800	540,910	12/12/2023	05/20/2049
00109B-AB-1	AFN 2019-1A A2 AFN 2019-1A A2		C	4	1.F FE	3,945,168	90.2700	3,563,343	3,947,419	3,945,910		157			4.460	4.508	MON	5,379	176,055	05/24/2019	05/20/2049
00111L-AC-3	AFGE 2023-1 B AFGE 2023-1 B				1.F FE	7,498,724	100.4980	7,537,250	7,499,928	7,498,887		139			7.510	7.631	MON	25,033	374,870	02/22/2023	09/16/2030
00111L-AD-1	AFGE 2023-1 B AFGE 2023-1 C				2.B FE	5,998,201	101.7020	6,102,045	5,999,942	5,998,395		194			9.400	9.591	MON	25,066	433,962	02/22/2023	09/16/2030
00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS				1.E	4,450,415	95.0100	4,186,553	4,406,427	4,440,285		(1,675)			4.450	4.408	MON	5,992	196,086	11/17/2017	08/20/2043
00230@-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS				2.B	22,723,044	83.1590	18,709,230	22,498,063	22,703,554		(7,604)			4.003	3.956	MON	40,027	900,597	05/13/2021	05/15/2046
00255U-AA-3	AASET 2020-1A B AASET 2020-1A A			4	2.A FE	1,707,324	88.4530	1,510,509	1,707,690	1,708,161		963			3.351	3.478	MON	2,543	57,225	03/15/2023	01/16/2040
00392#-AA-0	Abteen 2019 1 ABTEEN 2019-1 A			4	1.B PL	4,174,112	96.9400	4,046,384	4,174,112	4,174,112					3.930	3.877	MON	7,291	164,043	11/29/2022	08/15/2039
00432C-DK-4	ACCSS 2007-A B ACCSS 2007-A B			4	2.B FE	4,953,372	94.6840	4,879,313	5,153,287	4,976,151		10,552			6.191	7.995	FMAN	31,019	301,773	11/03/2022	02/25/2037
00436M-AA-3	AALLC 2018-1 A AALLC 2018-1 A			4	1.F FE	1,541,674	97.8930	1,542,947	1,576,156	1,542,220		546			3.870	5.430	MON	4,914		12/22/2023	12/02/2033
00436M-AB-1	AALLC 2018-1 A AALLC 2018-1 B			4	2.B FE	433,883	97.9990	441,328	450,340	436,288		2,405			4.510	6.813	MON	1,636	16,925	02/22/2023	12/02/2033
006346-AU-4	ADMSO 2018-1 A ADMSO 2018-1 B			4	2.B FE							(1)			5.653		MON		9,422	01/17/2023	11/15/2048
006346-AV-2	ADMSO 2018-1 A ADMSO 2018-1 C			4	3.B FE										7.356		MON		18,390	01/17/2023	11/15/2048
01627A-AB-4	ADC 2021-1A B ADC 2021-1A B				2.B FE	4,325,288	87.6290	4,381,470	5,000,000	4,339,093		13,805			2.482	9.095	MON	5,516	20,683	12/12/2023	08/15/2046
02379#-AA-3	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1B				2.A PL	2,812,695	97.9100	2,863,881	2,925,000	2,860,178		7,423			3.930	8.870	JD	5,109	57,476	05/24/2023	06/15/2024
02379*-AA-7	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1A				1.E PL	6,625,000	94.0110	6,228,255	6,625,000	6,625,000					3.530	3.530	JD	10,394	233,863	06/04/2019	06/15/2026
02665X-AC-3	AMERICAN HOMES 4 RENT LLC AH4R AH4R 2014-SFR3 C		M	4	1.A FE	7,999,501	99.1140	7,929,128	8,000,000	7,985,391		(1,743)			4.596	4.616	MON	30,640	367,680	11/20/2014	12/17/2036
02665X-AD-1	AMERICAN HOMES 4 RENT LLC AH4R AH4R 2014-SFR3 D		M	4	1.A FE	10,999,216	99.2550	10,918,056	11,000,000	10,978,015		(2,662)			5.040	5.066	MON	46,200	554,400	11/20/2014	12/17/2036
02666A-AC-2	AMERICAN HOMES 4 RENT AH4R_15- AH4R 2015-SFR1 C		RA	4	1.A FE	5,249,765	97.9950	5,144,742	5,250,000	5,241,765		(1,004)			4.110	4.124	MON	17,981	215,775	02/26/2015	04/17/2052
02666A-AG-3	AMERICAN HOMES 4 RENT AH4R_15- AH4R 2015-SFR1 XS			4	6. *	2	0.3590	52,684		2							MON			02/26/2015	04/17/2052
03789X-AE-8	DIN 2019-1A A2II DIN 2019-1A A2II		C	4	2.B FE	32,275,305	95.8270	32,255,247	33,660,000	32,302,266		26,961			4.723	6.609	MJSD	114,816	467,577	12/12/2023	06/05/2049
03789X-AF-5	DIN 2019-1A A2II DIN 2023-1A A2				2.B FE	12,800,000	102.6500	13,139,247	12,800,000	12,800,000					7.824	7.553	MJSD	72,329	634,266	03/29/2023	03/05/2053
038779-AB-0	ARBYS 2020-1A A2 ARBYS 2020-1A A2		C	2	2.C FE	2,720,184	91.5280	2,656,605	2,902,500	2,722,038		1,853			3.237	6.061	JAJO	15,920	31,318	12/18/2023	07/30/2050
04546K-AA-6	AASET 2018-2A C AASET 2018-2A A			4	3.A FE	709,998	89.1170	632,748	710,020	710,014		(18)			4.454	4.489	MON	1,318	31,624	11/01/2018	11/18/2038
05070W-AE-3	AUDAX 2023-8A A2 AUDAX 2023-8A A2				1.A FE	6,000,000	100.1410	6,008,460	6,000,000	6,000,000					8.398	8.035	JAJO	64,388		10/20/2023	10/20/2035
05070W-AG-8	AUDAX 2023-8A A2 AUDAX 2023-8A B				1.C FE	13,800,000	100.2230	13,830,774	13,800,000	13,800,000					8.698	8.339	JAJO	153,383		10/20/2023	10/20/2035
05070W-AJ-2	AUDAX 2023-8A A2 AUDAX 2023-8A C				1.F FE	10,400,000	100.7620	10,479,290	10,400,000	10,400,000					9.598	9.256	JAJO	127,553		10/20/2023	10/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05070W-AL-7	AUDAX 2023-8A A2 AUDAX 2023-8A D				2.C FE	8,500,000	100.7270	8,561,761	8,500,000	8,500,000					11.898	11.612	JAJO	129,231		10/20/2023	10/20/2035
05071A-AJ-9	AUDAX 2019-1A CR AUDAX 2019-1A BR	C			1.F FE	20,000,000	95.8540	19,170,820	20,000,000	20,000,000					8.424	8.381	JAJO	327,597	1,568,226	03/26/2021	04/22/2033
05071A-AL-4	AUDAX 2019-1A CR AUDAX 2019-1A CR				2.C FE	9,857,736	93.8400	9,853,221	10,500,000	9,860,408		2,672			9.774	11.356	JAJO	199,551		12/22/2023	04/22/2033
05071G-AE-7	AUDAX 2021-5A C AUDAX 2021-5A C				1.F FE	8,000,000	96.0670	7,685,360	8,000,000	8,000,000					8.524	8.483	JAJO	132,594	635,377	06/17/2021	07/22/2033
05071L-AC-0	AUDAX 2021-6A B AUDAX 2021-6A B				1.C FE	32,944,992	95.7880	32,950,969	34,400,000	32,955,773		10,781			7.628	8.683	JAJO	532,083	46,234	12/22/2023	10/20/2033
05071L-AG-1	AUDAX 2021-6A B AUDAX 2021-6A D				2.C FE	20,800,000	92.2700	19,192,098	20,800,000	20,800,000					9.528	9.505	JAJO	401,862	1,860,515	09/01/2021	10/20/2033
050921-AD-7	AUDAX 2023-7A C AUDAX 2023-7A C				1.F FE	10,000,000	100.4870	10,048,710	10,000,000	10,000,000					10.116	10.107	JAJO	205,126	651,402	01/20/2023	04/20/2035
050921-AF-2	AUDAX 2023-7A C AUDAX 2023-7A D				2.C FE	23,000,000	100.7210	23,165,715	23,000,000	23,000,000					12.416	12.470	JAJO	579,060	1,849,422	01/20/2023	04/20/2035
05377R-DC-5	AESOP 2018-2A A AESOP 2018-2A A	RA		4	1.A FE	1,990,139	99.7640	1,995,273	2,000,000	1,998,165		7,856			4.000	4.659	MON	2,444	73,333	03/17/2023	03/20/2025
05377R-DD-3	AESOP 2018-2A A AESOP 2018-2A B	RA		4	1.E FE	1,991,323	99.7090	1,994,190	2,000,000	1,998,410		7,087			4.270	4.852	MON	2,609	78,283	03/16/2023	03/20/2025
05377R-DE-1	AESOP 2018-2A A AESOP 2018-2A C	M		4	2.B FE	2,983,960	99.8270	2,994,801	3,000,000	2,997,018		12,544			4.950	5.674	MON	4,538	140,250	03/16/2023	03/20/2025
055328-AC-2	BCMM 2018-1A C BMMC 2018-1A A2			4	1.C FE	958,679	99.5950	995,954	1,000,000	971,431		12,206			7.828	9.332	JAJO	15,873	72,213	12/20/2022	10/20/2030
055328-AE-8	BCMM 2018-1A C BMMC 2018-1A B			4	1.F FE	7,295,198	98.1730	7,362,983	7,500,000	7,333,958		38,761			8.678	9.538	JAJO	131,975	467,408	02/28/2023	10/20/2030
055328-AG-3	BCMM 2018-1A C BMMC 2018-1A C			4	2.C FE	7,552,097	94.4160	7,553,240	8,000,000	7,641,099		61,096			9.678	11.321	JAJO	156,996	528,357	08/04/2023	10/20/2030
055401-AC-7	BCMM 2023-1A C BCMM 2023-1A B1				1.C FE	16,000,000	100.9740	16,155,760	16,000,000	16,000,000					9.198	9.181	JAJO	591,097		07/11/2023	07/20/2035
055401-AE-3	BCMM 2023-1A C BCMM 2023-1A C				1.F FE	19,800,000	101.0270	20,003,306	19,800,000	19,789,548		(10,452)			9.948	9.970	JAJO	791,296		07/11/2023	07/20/2035
05554L-AA-0	BXCMM 2021-1A B BXCMM 2021-1A B				1.C FE	2,713,760	98.7300	2,764,440	2,800,000	2,716,348		2,588			7.555	8.327	JAJO	45,249		10/17/2023	01/15/2035
05554L-AC-6	BXCMM 2021-1A B BXCMM 2021-1A C	C			1.F FE	1,859,920	96.4500	1,928,992	2,000,000	1,876,372		15,913			8.255	9.845	JAJO	35,315	116,590	04/26/2023	01/15/2035
05577@-AN-0	BTMU CAPITAL CORP EQUIP NTS 2009-A				1.D	358,333	99.5160	356,600	358,333	358,333					4.830	4.829	AO	3,654		10/15/2009	10/15/2024
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL				1.C FE	74,394,468	100.0000	74,394,468	74,394,468	74,394,468					8.327	8.409	JAJO	1,290,656	5,260,783	04/24/2023	07/01/2029
072917-AE-7	BXCMM 2022-1A C BXCMM 2022-1A B	C			1.C FE	17,500,000	96.8360	16,946,318	17,500,000	17,500,000					7.416	7.350	JAJO	263,159	1,196,588	02/10/2022	04/20/2035
072917-AG-2	BXCMM 2022-1A C BXCMM 2022-1A C	C			1.F FE	25,058,379	97.4920	25,079,514	25,724,584	25,104,551		44,473			8.166	8.706	JAJO	425,960	1,183,819	11/30/2023	04/20/2035
08860D-AC-7	BHG 2022-C C BHG 2022-C C				1.G FE	3,914,375	100.0700	4,002,814	4,000,000	3,926,219		11,844			6.560	7.225	MON	10,204	196,800	03/27/2023	10/17/2035
11042C-AA-8	BRIT AIR 2021-1 Secured				1.E FE	3,699,429	85.6050	3,166,885	3,699,429	3,699,429					2.900	2.910	MJSD	4,768	107,283	07/20/2021	03/15/2035
11042T-AA-1	BRIT AIR 18-1 Secured				1.D FE	1,281,369	93.0250	1,191,988	1,281,369	1,281,369					3.800	3.817	MJSD	1,488	48,762	03/14/2018	09/20/2031
12327B-AA-4	BJETS 2021-1A B BJETS 2021-1A A				1.F FE	7,882,814	92.6470	7,907,643	8,535,221	7,891,943		9,128			2.162	7.086	MON	8,201		12/22/2023	04/15/2036
12327B-AB-2	BJETS 2021-1A B BJETS 2021-1A B				2.A FE	1,263,270	91.6100	1,267,340	1,383,405	1,264,449		1,179			2.918	7.039	MON	1,794		12/22/2023	04/15/2036
12495*-AA-5	CB MED SOUTH LLC SECD NTS				1.F Z	14,839,033	106.9230	12,724,910	11,900,975	13,120,531		(120,068)			6.510	4.496	MON	45,194	774,754	03/31/2009	01/10/2034
12510H-AE-0	CAUTO 2020-1A A5 CAUTO 2020-1A A5	M		4	1.E FE	4,934,455	92.0680	4,544,884	4,936,458	4,936,196		356			3.480	3.508	MON	7,635	171,788	01/15/2020	02/15/2050
12510H-AH-3	CAUTO 2020-1A A5 CAUTO 2020-1A B2	M		4	2.B FE	6,999,503	90.3990	6,327,923	7,000,000	6,999,913		528			4.520	4.565	MON	14,062	240,816	01/15/2020	02/15/2050
12510H-AT-7	CAUTO 2023-1A A2 CAUTO 2023-1A A2				1.E FE	40,483,615	99.7300	41,755,579	41,868,750	40,514,296		30,681			6.500	7.443	MON	120,954	604,771	09/14/2023	09/15/2053
12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS				2.A	23,100,304	91.9660	20,625,597	22,427,479	22,898,532		(25,232)			4.065	3.853	MON	40,519	911,677	09/29/2016	12/15/2041
12702*-AA-4	CVS LSE-BOKD PT PP TR SER 2017 P/T CERTS				2.B	2,345,592	90.5240	2,123,332	2,345,592	2,345,592					3.901	3.932	MON	5,338	91,502	09/27/2017	10/10/2039
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS				2.B	8,348,901	96.3610	8,045,079	8,348,901	8,348,901					4.880	4.929	MON	18,108	407,426	03/21/2018	01/15/2044
12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS			2	1.F	36,624,816	96.6840	35,410,517	36,624,816	36,624,816					4.008	4.028	MJSD	101,939	1,022,303	12/28/2017	12/28/2026
12722@-AA-8	CGA CAPITAL CREDIT LEASE-BACKE P/T CERTS 19-CTL-18				2.A	27,557,016	77.4130	21,332,608	27,557,016	27,557,016					3.664	3.692	MON	30,852	1,019,409	12/17/2019	12/31/2052
12730*-AA-0	CTL PT TRUST (KUM & GO - DES M P/T CERTS				3.A	30,583,390	83.9070	25,661,539	30,583,390	30,583,390					4.650	4.695	MON	63,206	1,422,260	08/14/2020	09/15/2045
12735#-AA-1	Cga Capital Credit Lease-backe P/T CERTS 20-CTL-7				2.C	16,166,881	84.0580	13,589,534	16,166,881	16,166,881					3.967	3.968	MON	28,504	106,890	02/01/2021	09/30/2041
12743*-AA-5	CGA CAP CREDIT LSB PT TR 21-CT P/T CERTS A-1				2.B	9,513,145	81.2430	7,728,747	9,513,145	9,513,145					3.115	3.135	MON	17,286	296,334	05/13/2021	04/10/2046
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS			2	2.C	9,908,351	105.3040	10,433,938	9,908,351	9,908,351					5.980	6.054	MON	26,334	592,519	10/27/2022	10/15/2047
12781*-AA-8	CGA CAP CR LSB PT TR (KIEWIT) P/T CERTS 23-CTL			2	1.E PL	61,573,260	101.9650	62,783,273	61,573,260	61,573,260					5.645	5.711	MON	202,756	1,718,595	05/18/2023	06/30/2043
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT				1.E	28,403,417	96.8640	27,512,608	28,403,417	28,403,398		(2)			4.670	4.715	MON	58,953	1,326,440	02/06/2020	03/15/2044
14855J-AB-1	CLAST 2016-1 A CLAST 2016-1 A			4	1.G FE										4.450		MON		(6,528)	12/01/2023	08/15/2041
14855M-AA-6	CLAST 2019-1A A CLAST 2019-1A A			4	2.B FE	574,757	87.6690	503,882	574,758	575,410		(83)			3.967	3.926	MON	1,013	22,801	04/11/2019	04/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14856C-AA-7	CLAST 2018-1 B CLAST 2018-1 A			4	2.A FE	2,777,844	92.7190	2,575,589	2,777,844	2,777,844					4.125	4.153	MON	5,093	114,586	07/23/2021	06/15/2043
14856J-AA-2	CLAST 2017-1R A CLAST 2017-1R A				2.C FE	1,206,954	92.7240	1,119,147	1,206,966	1,207,102		145			2.741	2.749	MON	1,470	33,083	07/23/2021	08/15/2041
15673V-AC-9	CERB 2022-3A C Cerberus Loan Funding XXXIX -	C			1.B FE	13,000,000	100.2460	13,031,915	13,000,000	13,000,000					8.994	8.915	JAJO	250,080	833,480	12/16/2022	01/20/2033
15673V-AE-5	CERB 2022-3A C Cerberus Loan Funding XXXIX -	C			1.G FE	34,000,000	101.6910	34,574,838	34,000,000	33,975,776		(24,224)			10.644	10.689	JAJO	774,046	2,599,061	12/16/2022	01/20/2033
15674#-AB-5	Cerberus Onshore Levered Iv LI CERB IV LEVERED			4	1.A FE	20,183,267	100.0000	20,166,766	20,166,766	20,199,096		20,361			8.064	6.110	JAJO	347,855	1,529,649	12/06/2022	07/16/2030
15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED			4	1.A FE	13,509,198	100.0000	13,505,238	13,505,238	13,503,506		(4,773)			8.057	8.139	JAJO	232,726	661,772	04/24/2023	07/16/2030
15674V-AE-4	CERB 2023-2A C CERB 2023-2A C				1.G FE	34,250,000	100.2570	34,337,988	34,250,000	34,156,560		(4,500)			9.995	10.058	JAJO	732,206		05/11/2023	07/15/2035
15674X-AE-0	CERB 2022-2A C Cerberus XXXVIII (Cerberus XXV				1.A FE	11,500,000	100.6660	11,576,602	11,500,000	11,500,000					8.544	8.520	JAJO	210,155	838,477	10/26/2022	10/15/2034
15674X-AJ-9	CERB 2022-2A C Cerberus XXXVIII (Cerberus XXV				1.G FE	32,500,000	100.4710	32,653,010	32,500,000	32,495,296		640			10.794	10.824	JAJO	750,324	3,035,858	10/26/2022	10/15/2034
15675A-AC-3	CERB 2023-1A B CERB 2023-1A B				1.B FE	23,400,000	100.1280	23,429,975	23,400,000	23,400,000					8.994	8.438	JAJO	450,143	1,164,888	02/24/2023	03/22/2035
15675A-AE-9	CERB 2023-1A B CERB 2023-1A C	C			1.G FE	48,000,000	100.5060	48,242,928	48,000,000	48,000,000					9.794	9.797	JAJO	1,005,504	2,611,380	02/24/2023	03/22/2035
15675A-AG-4	CERB 2023-1A B CERB 2023-1A D				2.B FE	10,350,000	100.5470	10,406,615	10,350,000	10,350,000					11.794	11.849	JAJO	261,087	682,679	02/24/2023	03/22/2035
15675C-AC-9	CERB 2023-3A B CERB 2023-3A B				1.C FE	2,750,000	99.9910	2,749,764	2,750,000	2,750,000					8.745	8.721	JAJO	73,294	25,859	08/17/2023	09/13/2035
15675Q-AC-2	CERB 2023-4A D CERB 2023-4A B				1.C FE	17,400,000	99.9790	17,396,381	17,400,000	17,400,000					8.745	8.392	JAJO	139,483		11/10/2023	10/15/2035
15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18				1.G	839,486	92.0390	772,654	839,486	839,486					3.440	3.452	MON	1,685	28,878	12/15/2016	12/10/2031
171518-AA-1	CHMML 2021-1A A1 CHMML 2021-1A E				3.C FE	6,860,000	90.8200	6,357,386	7,000,000	6,894,937		10,771			13.820	14.318	JAJO	185,425	934,371	10/01/2021	10/24/2033
17151K-AA-4	CHMML 2021-1A A1 CHMML 2021-1A A1	C			1.A FE	21,053,145	98.9690	22,119,482	22,350,000	21,503,068		367,375			7.160	8.575	JAJO	306,737	1,474,133	11/08/2022	10/24/2033
17151K-AJ-5	CHMML 2021-1A A1 CHMML 2021-1A C				1.G FE	4,600,000	94.0220	4,701,080	5,000,000	4,635,299		35,299			8.260	10.011	JAJO	79,163	297,071	01/25/2023	10/24/2033
193938-AD-9	CASL 2023-A D CASL 2023-A C				1.F FE	1,499,270	95.6170	1,434,259	1,500,000	1,499,556		287			6.060	6.143	MON	1,515	55,298	05/09/2023	05/25/2055
193938-AE-7	CASL 2023-A D CASL 2023-A D				1.G FE	1,499,138	97.9610	1,469,415	1,500,000	1,499,469		331			6.890	6.996	MON	1,723	62,871	05/09/2023	05/25/2055
194262-AK-7	COLLE 2003-1 B1 COLLE 2002-1 B1	RA		4	1.D FE	9,000,000	98.0310	9,803,055	10,000,000	9,787,570		45,210			1.538	5.861	MON	11,798	633,696	03/06/2015	03/01/2042
194262-BK-6	COLLE 2003-1 B1 COLLE 2002-2 B4	RA		4	1.D FE	36,000,000	98.0840	39,233,756	40,000,000	39,015,328		233,032			1.287	6.312	MON	25,391	2,518,480	03/06/2015	03/01/2042
194262-BW-0	COLLE 2003-1 B1 COLLE 2003-1 B1	RA		4	1.D FE	21,294,460	97.9560	23,166,521	23,650,000	23,141,907		96,717			1.703	5.758	MON	23,109	1,477,363	12/09/2022	03/01/2042
194267-AN-0	COLLE 2003-1 B1 COLLE 2007-1 B3	RA		4	1.E FE	6,594,266	92.0000	6,693,000	7,275,000	6,289,915		139,484			1.669	16.452	MON	995	380,929	06/23/2015	01/25/2047
19521U-AA-1	CLGIX 2021-1A A2 CLGIX 2021-1A A2				1.G FE	3,590,719	89.8460	3,234,442	3,600,000	3,621,343		(4,274)			3.300	3.218	MON	1,980	118,800	01/11/2022	12/26/2051
20633K-A#-5	Concord Music Royalties LLC Concord Music Royalties LLC				6. Z	3	17.7590	58,603,624		3					3.190	6,684.863	JAJO	1,959,192		10/24/2023	10/20/2073
20633K-A@-7	Concord Music Royalties LLC Concord Music Royalties LLC Se				6. Z	2	18.3850	27,577,660		2					2.990	6,686.027	JAJO	834,708		10/24/2023	10/20/2073
20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2				1.E FE	506,868,173	101.3620	528,094,926	521,000,000	508,951,723		2,087,393			6.500	7.225	JAJO	6,678,931	28,032,694	12/08/2022	01/20/2073
21868*-AA-5	Core Income Funding I LLC Core Income Funding I LLC				1.C FE	130,000,000	100.0000	130,000,000	130,000,000	130,000,000					7.377	6.760	JAJO	1,944,773	5,097,311	06/20/2023	09/16/2031
21873B-AE-5	CAFL 2021-2 XB CAFL 2021-2 XB				1.A FE	1,682,363	97.9730	1,051,979		1,778,946		191,033			1.870	49.289	MON	19,064	236,542	07/26/2021	07/15/2054
22822R-BH-2	CROWN CASTLE TOW CCI 2018-1 C2	RA		2	1.F FE	5,000,000	95.0450	4,752,271	5,000,000	5,000,000					4.241	4.291	MON	9,424	212,050	06/26/2018	07/15/2028
229640-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014				1.G	6,557,483	98.4910	6,458,531	6,557,483	6,557,483					5.090	5.143	MON	14,834	348,149	08/15/2023	08/15/2034
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS				1.E	13,707,392	91.4750	12,538,874	13,707,392	13,707,392					4.270	4.308	MON	9,755	599,077	07/25/2020	09/25/2042
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS				2.A	29,779,161	93.3270	27,792,015	29,779,161	29,779,161					4.010	4.043	MON	53,073	1,194,144	07/14/2016	10/15/2036
229790-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS				4.B	7,135,361	90.5620	6,461,910	7,135,361	7,135,361					4.694	4.739	MON	14,886	351,865	03/20/2017	12/15/2037
22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1				1.G	4,644,120	87.7560	4,075,510	4,644,120	4,644,120					4.290	4.328	MON	8,855	199,233	05/28/2015	04/15/2045
22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2				1.G	25,199,831	85.5820	21,566,415	25,199,831	25,199,831					4.460	4.501	MON	49,952	1,130,970	05/28/2015	06/15/2049
233046-AF-8	DNKN 2019-1A A23 DNKN 2017-1A A2II	M		4	2.B FE	22,246,888	95.1540	21,273,901	22,357,418	22,286,696		15,318			4.030	4.135	FMAN	102,614	901,004	06/11/2021	11/20/2047
233046-AL-5	DNKN 2019-1A A23 DNKN 2019-1A A23	C		2	2.B FE	19,311,199	93.6010	17,924,507	19,150,000	19,244,834		(15,684)			4.352	4.265	FMAN	94,916	838,236	07/31/2019	05/20/2049
233046-AS-0	DNKN 2019-1A A23 DNKN 2021-1A A23	M			2.B FE	31,850,000	81.0750	25,822,238	31,850,000	31,850,000					2.791	2.945	FMAN	101,240	888,934	10/15/2021	11/20/2051
23342K-AD-6	DRB 2017-A B DRB 2017-A B			2	1.A FE	570,671	99.9670	575,032	575,221	573,361		2,690			3.100	4.070	MON	297	16,346	02/16/2023	05/27/2042
252408-AA-3	WALGREEN CO SECD NTS				2.C	1,085,239	100.3360	1,088,885	1,085,239	1,085,239					5.910	5.982	MON	2,851	64,138	05/31/2006	01/15/2031
25755T-AH-3	DPABS 2018-1A A2II DPABS 2017-1A A23	M		2	2.A FE	16,022,500	95.7420	15,340,206	16,022,500	16,022,500					4.118	5.406	JAJO	120,965	659,807	06/12/2017	07/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25755T-AL-4	DPABS 2018-1A A2II DPABS 2019-1A A2	M		2	2.A FE	11,068,750	90.0380	9,966,131	11,068,750	11,068,750					3.668	3.682	JAJO	74,434	406,002	11/06/2019	10/25/2049
25755T-AP-5	DPABS 2018-1A A2II DPABS 2021-1A A2II				2.A FE	30,732,593	85.9120	26,804,410	31,200,000	30,842,699		57,308			3.151	3.503	JAJO	180,237	983,112	03/10/2022	04/25/2051
26208L-AC-2	HONK 2020-2A A2 HONK 2018-1A A2	RA		4	2.C FE	26,932,500	97.3320	26,213,909	26,932,500	26,932,500					4.739	4.752	JAJO	251,721	1,276,331	04/17/2018	04/20/2048
26209X-AC-5	HONK 2020-2A A2 HONK 2020-2A A2	M		4	2.C FE	3,890,000	89.5660	3,484,107	3,890,000	3,890,000					3.237	3.250	JAJO	24,834	62,960	10/29/2020	01/20/2051
28416D-AC-4	EHGVT 2017-A C EHGVT 2017-A C			2	2.B FE	390,550	99.0290	401,402	405,339	392,809		2,259			3.310	5.889	MON	224	12,299	02/22/2023	03/25/2030
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS			2	2.B	17,863,920	108.2400	19,144,399	17,687,049	17,861,370		(2,332)			6.605	6.616	MON	51,921	1,168,230	10/03/2022	05/15/2055
30259R-AE-5	FMMSR 2020-GT1 A FMMSR 2020-GT1 A				2.C FE	7,497,108	90.2920	6,771,899	7,500,000	7,558,638		25,643			4.450	4.084	MON	5,563	333,750	12/10/2020	01/25/2026
30259R-AK-1	FMMSR 2020-GT1 A FMMSR 2021-GT2 A				2.C FE	54,997,536	86.5070	47,578,999	55,000,000	54,999,056		359			3.850	3.881	MON	35,292	2,117,500	10/15/2021	10/25/2026
30332Y-AA-9	FI 2023-2A A2 FI 2023-2A A1				1.C FE	36,356,043	95.2760	37,137,934	38,979,316	36,429,691		73,648			5.700	7.443	MON	98,748	277,728	10/12/2023	10/15/2053
30332Y-AB-7	FI 2023-2A A2 FI 2023-2A A2				1.F FE	7,791,066	95.0070	7,980,613	8,400,000	7,788,486		(2,580)			6.600	8.605	MON	24,640	69,300	10/12/2023	10/15/2053
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B P/T CERTS				3.C	20,114,523	93.5210	18,811,251	20,114,523	20,114,523					4.950	5.001	MON	71,909	995,669	02/13/2020	01/05/2044
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A			4	1.G FE	692,235	99.0650	685,834	692,307	692,303		60			4.581	4.628	MON	1,410	31,715	02/24/2017	02/15/2042
31809K-AA-1	FI 2023-1 A1 FI 2023-1 A1				1.C FE	37,977,444	102.2220	38,873,331	38,028,378	37,983,917		6,472			6.380	6.499	MON	107,832	1,765,742	03/15/2023	03/15/2053
31809K-AB-9	FI 2023-1 A1 FI 2023-1 A2				1.F FE	40,728,496	97.1400	41,145,354	42,356,583	40,941,456		212,960			6.970	8.039	MON	131,211	2,158,824	03/15/2023	03/15/2053
33767P-AG-3	FKH 2022-SFRA D FKH 2022-SFR2 D				2.C FE	4,164,734	94.1740	4,237,827	4,500,000	4,252,063		58,188			4.500	6.242	MON	16,875	202,500	06/15/2022	07/17/2039
33767P-AJ-7	FKH 2022-SFRA D FKH 2022-SFR2 E1				2.B FE	13,290,719	93.0390	13,955,868	15,000,000	13,728,186		295,867			4.500	7.247	MON	56,250	675,000	06/15/2022	07/17/2039
33767P-AL-2	FKH 2022-SFRA D FKH 2022-SFR2 E2				2.C FE	9,496,721	81.4570	8,960,238	11,000,000	9,878,509		258,567			4.500	7.847	MON	41,250	495,000	06/15/2022	07/17/2039
33768D-AG-9	FKH 2022-SFRA D FKH 2022-SFRA D				2.C FE	19,999,892	89.9550	17,990,966	20,000,000	19,989,306		(7,277)			4.063	4.054	MON	67,717	812,600	03/10/2022	03/17/2039
33768D-AJ-3	FKH 2022-SFRA D FKH 2022-SFRA E1	RA			2.B FE	65,900,845	90.7560	59,810,696	65,903,000	65,862,642		(26,396)			4.559	4.554	MON	250,376	3,012,838	03/10/2022	03/17/2039
33768D-AL-8	FKH 2022-SFRA D FKH 2022-SFRA E2				2.C FE	19,322,391	85.7410	16,567,770	19,323,000	19,310,616		(8,144)			4.807	4.804	MON	77,405	928,857	03/10/2022	03/17/2039
34417M-AB-3	FOCUS 2018-1 A2 FOCUS 2017-1A A2II	RA		2	2.B FE	41,140,000	94.8990	39,041,506	41,140,000	41,140,000					5.093	5.265	JAJO	355,030	2,095,260	03/21/2017	04/30/2047
34964R-AG-8	FCO 2022-19A D Fortress XIX - A	C			1.F FE	6,000,000	99.9920	5,999,496	6,000,000	6,000,000					10.294	10.308	JAJO	132,105	626,443	08/10/2022	10/15/2033
34964R-AJ-2	FCO 2022-19A D Fortress XIX - BBB				2.C FE	3,960,000	99.9880	3,999,532	4,000,000	3,963,396		3,857			12.194	12.507	JAJO	104,325	501,651	08/10/2022	10/15/2033
34966D-AE-2	FCO 2023-8A D FCO 2023-8A B				1.C FE	2,100,000	99.9440	2,098,830	2,100,000	2,100,000					8.778	8.439	JAJO	27,139		10/11/2023	10/22/2034
34966D-AG-7	FCO 2023-8A D FCO 2023-8A C				1.F FE	3,800,000	99.9370	3,797,587	3,800,000	3,800,000					9.728	9.407	JAJO	54,424		10/11/2023	10/22/2034
34966D-AJ-1	FCO 2023-8A D FCO 2023-8A D				2.C FE	8,400,000	99.9610	8,396,716	8,400,000	8,400,000					11.978	11.709	JAJO	148,131		10/11/2023	10/22/2034
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS				1.D	11,189,534	93.2480	10,433,976	11,189,534	11,189,534					4.190	4.226	MON	20,837	78,140	09/16/2019	03/15/2039
361528-AA-0	GBXL 2022-1 B GBXL 2022-1 A	RA			1.F FE	4,676,542	89.4930	4,187,212	4,678,793	4,676,875		160			2.870	2.894	MON	4,103	134,292	02/01/2022	02/20/2052
361528-AB-8	GBXL 2022-1 B GBXL 2022-1 B				2.B FE	3,308,996	86.2040	3,448,167	4,000,000	3,314,853		5,857			3.450	7.648	MON	4,217	23,000	12/12/2023	02/20/2052
362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS				1.D	11,089,566	97.4760	10,809,620	11,089,566	11,089,566					4.047	4.081	MON	19,946	74,799	12/06/2018	06/15/2034
36804P-AF-3	GATX 2005-1 P-TT Secured				2.B FE	53,419	100.0760	53,601	53,560	53,556		13			5.697	5.732	JJ	1,517	2,422	09/26/2006	01/02/2025
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D				4.B PL	8,870,566	100.0000	8,870,566	8,870,566	8,870,566					11.520	11.506	MON	39,740	633,877	06/13/2023	01/17/2026
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E				4.C PL	3,518,686	100.0000	3,518,686	3,518,686	3,518,686					12.150	12.134	MON	16,626	263,756	06/13/2023	01/17/2026
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A				1.B PL	77,387,829	98.6600	76,417,799	77,455,705	77,403,794		11,303			9.250	10.558	MON	318,429	3,102,986	12/26/2023	01/15/2031
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B				1.E PL	8,469,688	99.1700	8,399,390	8,469,688	8,470,079		(385)			10.500	11.575	MON	41,996	326,493	12/26/2023	01/15/2031
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C				2.B PL	12,979,040	99.4400	12,906,357	12,979,040	12,979,073		(40)			12.000	13.348	MON	69,222	605,007	12/26/2023	01/15/2031
37187E-AD-8	Genesis GPCC Trust GPCC 2022-1 D				3.C PL	26,228,267	99.4700	26,108,886	26,248,000	26,233,173		3,267			14.500	16.080	MON	169,154	1,379,699	12/26/2023	01/15/2031
37187E-AE-6	Genesis GPCC Trust GPCC 2022-1 E				4.C PL	8,373,000	99.8000	8,356,254	8,373,000	8,373,000					17.200	18.890	MON	64,007	522,077	12/26/2023	01/15/2031
38172R-AA-0	GOCAP 2021-56A A GOCAP 2021-56A A				1.A FE	24,485,330	98.5360	24,633,875	25,000,000	24,574,109		72,176			7.170	7.773	JAJO	338,594	331,618	12/22/2023	10/25/2033
38172R-AC-6	GOCAP 2021-56A A GOCAP 2021-56A B	C			1.C FE	19,438,150	95.9700	19,194,060	20,000,000	19,469,986		31,836			7.540	7.711	JAJO	284,853	892,735	08/04/2023	10/25/2033
38172R-AE-2	GOCAP 2021-56A A GOCAP 2021-56A C	C			1.F FE	25,548,544	95.4330	24,383,080	25,550,000	25,551,310		669			8.340	8.332	JAJO	402,508	1,997,631	02/15/2022	10/25/2033
38172R-AG-7	GOCAP 2021-56A A GOCAP 2021-56A D				2.A FE	12,248,555	91.9150	11,259,526	12,250,000	12,250,730		309			9.590	9.609	JAJO	221,907	1,113,020	02/15/2022	10/25/2033
38173B-AN-3	GOCAP 2022-61A C1 GOCAP 2022-61A C1	C			1.F FE	6,193,864	100.0390	6,202,412	6,200,000	6,193,854		(10)			9.387	9.414	JAJO	109,938	421,869	09/06/2023	07/25/2035
38178X-AA-1	GCPAF 2021-2A A GCPAF 2021-2A A				1.F FE	843,300	90.5180	841,820	930,000	849,877		6,577			2.944	8.782	JAJO	5,399		11/03/2023	10/19/2029
38179F-AE-1	GSHOR 2022-1A B1 GSHOR 2022-1A B1	C			1.C FE	24,500,000	100.0070	24,501,666	24,500,000	24,500,000					8.887	8.881	JAJO	411,293	1,084,829	04/28/2023	10/25/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38179J-AG-8	GOCAP 2016-30A CR2 GOCAP 2016-30A CR2	C.			1.F FE	40,700,000	95.3030	38,788,321	40,700,000	40,700,000					8.216	8.167	JAJO	678,056	3,113,044	02/15/2022	04/20/2034
38179P-AC-3	GOCAP 2023-67A A2 GOCAP 2023-67A A2	C.			1.A FE	8,000,000	100.9880	8,079,032	8,000,000	8,000,000					8.471	8.385	FMAN	99,770	264,569	05/25/2023	05/09/2036
38179U-AD-0	GOCAP 2023-69A C GOCAP 2023-69A B1				1.C FE	19,500,000	100.1620	19,531,649	19,500,000	19,500,000					8.621	8.162	FMAN	350,179		09/25/2023	11/09/2036
38179U-AF-5	GOCAP 2023-69A C GOCAP 2023-69A C				1.F FE	38,400,000	100.1510	38,457,907	38,400,000	38,400,000					9.371	8.924	FMAN	749,583		09/25/2023	11/09/2036
40171B-AD-6	RPT REALTY LP GCF 2023-6A C				1.F FE	10,500,000	100.3260	10,534,241	10,500,000	10,500,000					9.887	9.424	JAJO	31,722		11/21/2023	01/25/2036
40867#-AD-6	HAMPAC LLC (YUBA CNTY CA) SECD NTS				1.D	8,302,265	92.1020	7,646,535	8,302,265	8,302,265					4.250	4.287	MON	20,583	352,846	12/11/2017	08/10/2042
411707-AF-9	HNGRY 2018-1A A23 HNGRY 2018-1A A23	RA.		2	2.B FE	23,718,352	92.2560	21,853,126	23,687,500	23,759,895		8,344			5.710	6.327	MJSD	41,328	1,352,556	07/08/2020	06/20/2048
42806M-AC-3	HERTZ 2021-1A C HERTZ 2021-1A C	C.			2.B FE	9,997,106	96.3880	9,638,766	10,000,000	9,999,225		861			2.050	2.068	MON	3,417	205,000	06/24/2021	12/26/2025
42806M-AG-4	HERTZ 2021-2A C HERTZ 2021-2A C	M.			2.B FE	9,645,402	89.5570	8,955,702	10,000,000	9,713,675		67,777			2.520	3.592	MON	4,200	236,250	03/30/2023	12/27/2027
44107#-AA-4	SOUTH BROWARD HOSP DIST FLA SR SECD NTS				1.D	1,186,076	99.9730	1,185,755	1,186,076	1,186,076					5.610	5.675	MON	2,957	66,539	06/15/2007	06/15/2025
44107#-AB-2	SOUTH BROWARD HOSP DIST FLA SR SECD NTS SER 2008				1.D	344,813	100.2500	345,677	344,813	344,813					6.000	6.074	MON	920	20,689	08/19/2008	06/15/2025
44148J-AA-7	HWIRE 2021-1 C HWIRE 2021-1 A2	M.			1.F FE	133,693,750	90.6400	121,458,176	134,000,000	134,217,175		(91,887)			2.311	2.263	MON	94,623	3,096,740	11/09/2021	11/20/2051
44148J-AB-5	HWIRE 2021-1 C HWIRE 2021-1 B	M.			2.B FE	26,750,000	89.3440	23,899,648	26,750,000	26,750,000					2.658	2.673	MON	21,725	711,015	11/09/2021	11/20/2051
44148J-AC-3	HWIRE 2021-1 C HWIRE 2021-1 C				3.C FE	10,875,000	89.8310	9,881,409	11,000,000	10,986,575		1,411			4.459	4.546	MON	14,987	490,490	11/09/2021	11/20/2051
45886*-AA-2	UNITED STATES OF AMERICA P/T CERTS SER A				1.E	14,574,523	94.4250	13,714,005	14,523,690	14,571,992		(1,816)			4.549	4.554	MON	29,364	660,683	08/17/2022	09/15/2042
46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08				3.A										6.250		MON		3,516	07/14/2008	10/01/2034
46590U-AA-0	HENDR 2018-2A B HENDR 2018-2A A	RA.		2	1.A FE	3,426,771	88.7640	3,043,354	3,428,573	3,426,771					3.960	4.006	MON	6,034	135,772	10/04/2018	10/15/2075
46616Y-AC-8	HENDR 2012-2A B HENDR 2012-2A B	C.		2	2.A FE	2,233,541	98.7130	2,017,386	2,043,682	2,229,030		(2,428)			6.770	5.251	MON	6,149	138,357	05/25/2022	10/17/2061
46620J-AA-9	HENDR 2017-1A A HENDR 2017-1A A	RA.		4	1.A FE	3,859,337	88.0440	3,400,530	3,862,315	3,859,337					3.990	4.008	MON	7,277	154,106	03/15/2017	08/16/2060
46620V-AA-2	HENDR 2017-2A A HENDR 2017-2A A	RA.		2	1.A FE	8,953,051	84.4330	7,562,721	8,957,093	8,953,051					3.530	3.567	MON	14,053	316,185	08/01/2017	09/15/2072
46621R-AA-0	HENDR 2017-3A B HENDR 2017-3A A	M.		2	1.A FE	7,383,087	85.6380	6,336,054	7,398,680	7,384,840		104			3.800	3.854	MON	12,496	281,150	06/27/2018	02/15/2067
46636S-AC-7	JACK 2019-1A A23 JACK 2019-1A A23	M.		2	2.B FE	14,517,236	93.2910	13,608,787	14,587,500	14,496,279		(8,615)			4.970	5.272	FMAN	72,500	628,332	12/22/2023	08/25/2049
46651T-AA-9	HENDR 2018-1A B HENDR 2018-1A A	RA.		2	1.A FE	19,193,587	86.4980	16,615,402	19,208,981	19,196,438		478			3.740	3.778	MON	31,930	718,416	03/13/2018	10/17/2072
46651T-AB-7	HENDR 2018-1A B HENDR 2018-1A B	RA.		4	2.A FE	1,271,405	83.3960	1,060,299	1,271,405	1,271,405					4.700	4.745	MON	2,656	59,756	03/13/2018	10/15/2074
46670*-AA-0	HENDR 2013-1A A J.G. Wentworth XLVIII, LLC				1.F Z	6,896,225	72.4800	4,998,384	6,896,225	6,896,225					3.125	3.175	MON	9,578	217,066	03/10/2021	10/15/2077
46672@-AA-6	RWJ BARNABAS HEALTH INC P/T CERTS				1.D	68,182,468	78.5140	51,973,805	66,196,572	68,029,460		(8,882)			3.641	3.463	MON	107,121	401,779	11/20/2023	02/15/2053
46673#-AA-3	RWJ BARNABAS HEALTH INC PT CERTS				1.D	15,937,305	79.9540	12,371,324	15,473,112	15,899,557		(18,090)			3.056	2.827	MON	21,016	472,858	11/23/2021	12/15/2046
46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 P/T CERTS				2.B	7,743,579	79.9130	6,188,131	7,743,579	7,743,579					3.214	3.235	MON	11,061	248,873	11/12/2021	12/15/2041
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50				1.G	24,347,174	85.7060	20,761,682	24,224,445	24,333,822		(869)			3.980	3.961	MON	42,850	160,363	03/31/2023	01/15/2050
46676*-AA-4	JLL SEC CR LSB TR (ACE AMERICA P/T CERTS SER 22			2	1.C Z	70,664,023	98.2250	68,757,703	70,000,000	70,642,079		(20,809)			4.807	4.780	MON	149,551	3,406,479	05/25/2022	02/15/2049
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS				1.E	11,727,216	97.3210	11,305,138	11,616,284	11,707,641		(3,746)			4.850	4.817	MON	25,040	517,570	11/08/2018	10/15/2045
47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS				1.E	13,570,967	94.7560	12,731,412	13,435,962	13,530,471		(4,756)			4.410	4.369	MON	26,334	592,526	03/17/2016	09/15/2042
47760Q-AB-9	JIMMY 2017-1A A2II JIMMY 2017-1A A2II	M.		2	2.B FE	23,302,500	94.5570	22,034,033	23,302,500	23,302,500					4.846	6.539	JAJO	191,343	1,129,239	06/27/2017	07/30/2047
48239@-AD-2	WALGREEN CO P/T CERTS 07-C				2.B	1,474,799	101.7510	1,500,628	1,474,799	1,474,799					6.300	6.382	MON	4,129	15,485	10/26/2007	06/15/2032
48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D				1.F	9,701,939	106.2600	10,309,286	9,701,939	9,701,939					6.320	6.403	MON	27,252	102,194	10/17/2007	10/15/2032
48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A				1.F	13,612,466	110.2770	15,011,438	13,612,466	13,612,466					6.970	7.071	MON	42,168	158,156	11/20/2023	06/15/2034
48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A				1.F	8,843,340	116.8430	10,332,850	8,843,340	8,843,340					8.250	8.392	MON	42,559	121,596	03/05/2009	03/10/2034
48239@-AL-4	WALGREEN CO P/T CERTS 09-B				2.B	1,725,094	103.0430	1,777,590	1,725,094	1,725,094					6.620	6.711	MON	5,076	19,034	04/15/2009	08/15/2033
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A				1.F	1,938,557	112.5000	2,180,882	1,938,557	1,938,557					7.500	7.617	MON	6,462	24,232	04/29/2009	06/15/2034
48244@-AB-9	KCPL TRUST 2005-A NT SER B				2.A	1,689,615	99.3330	1,678,346	1,689,615	1,689,615					5.100	5.154	MON	239	13,679	09/30/2005	09/30/2025
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS				2.B PL	1,949,613	78.8450	1,537,176	1,949,613	1,949,613					3.120	3.140	MON	2,703	60,828	11/09/2020	12/31/2035
49549@-AA-1	King James Investments LLC King James Investments LLC				2.A PL	40,869,329	95.2300	39,044,300	41,000,000	40,900,860		29,372			6.750	6.842	MS	818,877	2,729,589	12/15/2022	09/20/2027
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS				2.C	26,463,600	79.3420	20,996,842	26,463,600	26,463,600					4.020	4.053	MON	47,282	169,664	09/15/2023	06/15/2054
50200X-AA-8	LCSS 2018-A A LCSS 2018-A A	RA.		2	1.A FE	10,209,335	87.1560	8,756,230	10,046,593	10,204,311		(2,477)			4.700	4.568	MON	20,986	472,190	05/25/2022	12/15/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS				1.G	16,647,404	91.4940	15,231,408	16,647,404	16,647,404					3.750	3.779	MON	27,746	624,277	10/17/2016	11/15/2035
518889-AE-0	DRB 2017-C C DRB 2017-C C			2	1.C FE	452,108	92.9050	430,974	463,889	453,826		1,718			3.290	4.291	MON	254	6,359	07/31/2023	11/25/2042
55037L-AA-2	LUNRR 2020-1A A LUNRR 2020-1A A			2	2.A FE	2,179,239	88.7740	1,934,618	2,179,262	2,184,398		(1,087)			3.376	3.291	MON	3,270	73,572	02/18/2020	02/15/2045
55037L-AB-0	LUNRR 2020-1A A LUNRR 2020-1A B			4	3.B FE	446,584	74.9170	334,580	446,598	446,273		73			4.335	4.407	MON	860	19,360	02/18/2020	02/15/2045
55360#-AA-2	WALGREEN CO SECURED				2.B YE	1,838,153	97.7570	1,796,921	1,838,153	1,838,153					5.760	5.759	MON	4,706	17,646	05/04/2006	03/15/2031
56847Q-AA-9	MFIT 2022-AA A MFIT 2022-AA A	C			1.A FE	11,057,882	100.6540	11,211,859	11,139,000	11,100,014		42,132			6.450	6.992	MON	21,953	718,466	10/11/2022	10/20/2037
56847Q-AB-7	MFIT 2022-AA A MFIT 2022-AA B				1.D FE	4,969,855	100.9070	5,045,329	5,000,000	4,980,943		9,166			7.200	7.560	MON	11,000	360,000	10/11/2022	10/20/2037
56847Q-AC-5	MFIT 2022-AA A MFIT 2022-AA C	RA			1.G FE	4,967,348	101.5050	5,075,230	5,000,000	4,978,490		9,213			7.900	8.290	MON	12,069	395,000	10/11/2022	10/20/2037
57109N-AC-3	MFT 2022-3A D MFT 2022-3A C				1.G FE	3,294,376	100.5140	3,266,702	3,250,000	3,281,132		(13,244)			6.890	6.427	MON	9,952	186,604	03/01/2023	11/15/2032
589438-AA-4	MERCY HEALTH (MO) P/T CERTS				1.E	4,083,683	94.0130	3,801,595	4,043,689	4,071,912		(2,026)			4.120	4.041	MON	7,404	166,545	01/12/2018	10/15/2036
59010R-AA-2	MRLN 2016-1 A MRLN 2016-1 A			4	2.B FE	1,365,297	88.3270	1,249,226	1,414,323	1,414,323		13,191			4.500	5.752	MON	2,829	63,645	05/27/2021	12/15/2032
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS				1.B	19,633,138	89.1040	17,320,825	19,438,848	19,604,330		(4,405)			4.100	4.055	MON	35,422	796,993	05/17/2019	08/15/2051
62960N-AA-5	NXTC 2020-1A A NXTC 2020-1A A	C			1.A FE	44,337,500	100.0070	45,003,060	45,000,000	44,609,700		272,200			7.528	8.174	JAJO	686,914	2,412,011	03/22/2023	01/20/2031
63943B-AA-1	NAVTR 2021-1 A NAVTR 2021-1 A				1.F FE	15,886,810	88.8380	14,114,106	15,887,501	15,880,663		1,161			2.771	2.799	MON	19,566	440,243	11/05/2021	11/15/2046
66704J-AC-2	NORTHSTAR EDUCATION FINANCE IN NEF 2000-1 B			4	1.F FE	4,576,161	91.5570	4,669,385	5,100,000	4,820,297		(38,973)			7.035	6.357	MON	18,625	336,501	07/24/2014	11/01/2040
66704J-AG-3	NORTHSTAR STD LN-B NEF 2002-1 B1	C		4	1.F FE	29,254,432	90.4230	29,116,106	32,200,000	29,857,147		(70,256)			7.947	5.193	MON	27,966	2,135,787	07/24/2014	04/01/2042
671128-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A				1.C	4,440,819	104.2110	4,627,841	4,440,819	4,440,819					5.700	5.767	MON	11,250	253,127	10/26/2010	09/15/2033
67116*-AA-8	Orcc Ii Financing Ii Llc ORCC LOAN FINANCING II			4	1.C FE	65,000,000	100.0000	65,000,000	65,000,000	65,000,000					8.166	8.249	JAJO	1,076,300	2,689,651	04/04/2023	04/04/2033
68269C-AA-4	OMFIT 2018-2A C OMFIT 2018-2A A	RA		4	1.A FE	17,270,670	99.1950	17,104,733	17,243,613	17,249,432		(10,486)			3.570	3.477	MON	29,070	615,597	06/09/2022	03/14/2033
68269C-AB-2	OMFIT 2018-2A C OMFIT 2018-2A B	RA		4	1.B FE	17,519,685	97.9070	17,153,364	17,520,000	17,519,070		(387)			3.890	3.920	MON	32,183	681,528	03/12/2018	03/14/2033
68269C-AC-0	OMFIT 2018-2A C OMFIT 2018-2A C			4	1.C FE	11,000,000	97.1340	10,684,768	11,000,000	11,000,000					4.040	4.074	MON	20,986	444,400	03/12/2018	03/14/2033
68269C-AD-8	OMFIT 2018-2A C OMFIT 2018-2A D			4	1.F FE	14,000,000	96.7220	13,541,094	14,000,000	14,000,000					4.290	4.324	MON	28,362	600,600	03/12/2018	03/14/2033
68269C-AE-6	OMFIT 2018-2A C OMFIT 2018-2A E			4	2.B FE	4,000,000	95.5680	3,822,730	4,000,000	4,000,000					5.770	5.834	MON	10,899	230,800	03/12/2018	03/14/2033
69120H-AC-6	OR 2023-11A B OR 2023-11A B				1.C FE	7,000,000	100.4590	7,032,158	7,000,000	7,000,000					8.969	8.894	FMAN	81,970	297,414	04/26/2023	05/15/2035
69121B-AA-2	OR 2022-7A A1 OR 2022-7A A1				1.A FE	10,330,649	99.6290	10,461,024	10,500,000	10,330,693		45			7.516	8.116	JAJO	160,024	745,353	12/22/2023	07/20/2033
69121C-AA-0	OR 2022-8A C Owl Rock VIII - AAA				1.A FE	30,000,000	100.0760	30,022,800	30,000,000	30,000,000					7.867	7.143	FMAN	275,349	2,402,973	09/21/2022	11/20/2034
69121C-AC-6	OR 2022-8A C Owl Rock VIII - AA				1.C FE	7,000,000	100.0810	7,005,698	7,000,000	7,000,000					8.867	8.206	FMAN	72,415	637,499	09/21/2022	11/20/2034
69121C-AD-4	OR 2022-8A C Owl Rock VIII - A	C			1.F FE	30,000,000	100.4360	30,130,860	30,000,000	30,000,000					10.267	10.224	FMAN	359,349	3,192,973	09/21/2022	11/20/2034
69122D-AA-7	OR 2019-1A A OR 2019-1A A			4	1.A FE	2,567,542	100.0000	2,591,388	2,591,388	2,568,530		(2,124)			7.429	8.253	FMAN	22,460	182,159	09/08/2022	05/20/2031
69122D-AC-3	OR 2019-1A A OR 2019-1A B			4	1.C FE	17,813,506	100.0000	18,000,000	18,000,000	17,826,096		9,787			8.332	8.711	FMAN	175,392	962,621	09/29/2023	05/20/2031
693342-AA-5	PG&E WILDFIRE Secured				1.A FE	1,646,525	96.3650	1,586,703	1,646,559	1,646,599		(38)			3.594	3.591	JD	4,931	59,177	05/03/2022	06/01/2030
693342-AC-1	PG&E WILDFIRE Secured				1.A FE	4,999,849	95.1970	4,759,850	5,000,000	5,000,304		(41)			4.377	4.376	JD	18,238	218,850	05/03/2022	06/01/2039
693342-AH-0	PG&E WILDFIRE Pacific Gas and Electric Co -A				1.A FE	2,999,852	99.0670	2,972,024	3,000,000	3,001,383		1,655			5.081	5.076	JD	12,703	207,898	07/13/2022	06/01/2041
69346M-AD-1	PNMSR 2021-FT1 A PNMSR 2021-FT1 A				2.C FE	72,250,000	99.5480	71,923,770	72,250,000	72,250,000					8.470	7.534	MON	101,998	2,627,769	11/09/2023	03/25/2026
69346M-AE-9	PNMSR 2021-FT1 A PNMSR 2022-FT1 A				2.C FE	39,749,917	100.7130	40,285,220	40,000,000	39,888,486		(24,457)			9.527	8.575	MON	63,516	3,568,812	02/02/2023	06/25/2027
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A			4	2.B FE	24,216,324	100.2360	25,068,573	25,009,615	24,778,011		37,676			8.120	8.959	MON	33,848	822,289	09/29/2023	08/25/2025
69354W-AF-3	PNMSR 2022-GT1 A PNMSR 2022-GT1 A	M			2.B FE	71,106,150	100.8460	72,104,783	71,500,000	71,321,742		(52,574)			9.587	8.687	MON	114,250	6,513,139	03/24/2023	05/25/2027
694308-KM-8	PACIFIC GAS&ELEC Secured				2.C FE	1,798,362	105.4270	1,897,693	1,800,000	1,798,480		118			6.400	6.412	JD	5,120	60,800	06/01/2023	06/15/2033
69548J-AA-0	PAID 2023-1 A PAID 2023-1 A				1.G FE	3,520,572	100.2600	3,529,732	3,520,572	3,520,572					7.556	7.663	MON	11,823	220,940	02/14/2023	07/15/2030
70337U-10-0	PATRONS' LEGACY PATRNL IV			4	3.C FE	2,067,051	96.7900	2,014,803	2,081,623	2,078,235		947			5.775	5.894	MON	2,671	120,214	06/09/2015	02/23/2025
70338A-10-3	PATRONS' LEGACY PATRNL III			4	1.F FE	3,519,350	96.3700	3,415,506	3,544,159	3,537,633		1,613			5.646	5.766	MON	7,782	200,103	06/09/2015	12/17/2053
70338E-10-5	PATRONS' LEGACY PATRNL II			4	1.F FE	1,253,630	98.6400	1,236,581	1,253,630	1,253,630					5.628	5.694	MON	1,568	70,554	06/09/2015	11/23/2064
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS				1.B	5,022,721	103.6540	5,206,276	5,022,721	5,022,721					6.190	6.269	MON	13,818	395,081	06/09/2009	03/15/2029
718547-AR-3	PHILLIPS 66 CO Senior Unsecured				2.A FE	896,706	102.8160	925,340	900,000	897,144		438			5.300	5.343	JD	133	35,908	06/01/2023	06/30/2033
72703P-AB-9	PLNT 2019-1A A2 PLNT 2018-1A A2II	M		4	2.B FE	7,585,454	97.1820	7,366,376	7,580,000	7,582,927		(116)			4.666	4.828	MJSD	25,544	353,683	07/08/2020	09/05/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72703P-AC-7	PLNT 2019-1A A2 PLNT 2019-1A A2			2	2.B FE	4,800,000	88.0250	4,225,200	4,800,000	4,800,000					3.858	3.875	MJSD	13,374	185,184	11/20/2019	12/05/2049
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A				1.D	803,871	96.6150	776,656	803,871	803,871					3.000	2.999	MS	7,235	24,116	09/13/2012	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B				1.D	834,127	96.6150	805,888	834,127	834,127					3.000	2.999	MS	7,507	25,024	09/13/2012	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C				1.D	761,952	96.6150	736,156	761,952	761,952					3.000	2.999	MS	6,858	22,859	09/13/2012	09/13/2027
73020#-AA-9	PWNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08				1.D FE	6,310,356	109.1530	6,887,950	6,310,356	6,310,137		(13)			6.500	6.588	MON	18,230	68,362	05/22/2008	11/15/2034
74332Y-AJ-8	PROG 2022-SFR5 E2 PROG 2022-SFR5 E1				2.A FE	4,968,866	98.5620	4,928,088	5,000,000	4,973,277		2,981			6.618	6.789	MON	27,575	330,900	06/10/2022	06/17/2039
74332Y-AL-3	PROG 2022-SFR5 E2 PROG 2022-SFR5 E2				2.C FE	2,670,658	98.1220	2,698,357	2,750,000	2,677,594		6,710			6.863	7.749	MON	15,728	100,657	08/04/2023	06/17/2039
74333X-AJ-9	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E1	RA			2.A FE	7,660,980	82.7990	6,353,180	7,673,000	7,660,898		103			3.378	3.403	MON	21,600	259,194	04/18/2022	01/17/2039
74333X-AL-4	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E2				2.C FE	5,245,919	83.0150	4,356,615	5,248,000	5,244,362		(818)			3.527	3.534	MON	15,425	185,097	04/18/2022	01/17/2039
74333X-AN-0	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 F				3.C FE	5,784,757	86.5770	5,010,207	5,787,000	5,782,501		(1,192)			4.420	4.434	MON	21,315	255,785	04/18/2022	01/17/2039
74333X-AQ-3	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 G				4.C FE	5,677,973	83.1330	4,721,935	5,680,000	5,675,569		(1,273)			4.687	4.703	MON	22,185	266,222	04/18/2022	01/17/2039
74333Y-AJ-7	PROG 2022-SFR1 E2 PROG 2022-SFR1 E1	RA			2.A FE	21,475,208	87.4200	18,970,235	21,700,000	21,482,225		(46,716)			3.930	4.141	MON	71,068	852,810	01/27/2022	02/17/2041
74333Y-AL-2	PROG 2022-SFR1 E2 PROG 2022-SFR1 E2				2.C FE	10,567,316	86.4850	9,340,344	10,800,000	10,598,089		(9,457)			3.990	4.394	MON	35,910	395,010	01/27/2022	02/17/2041
74334D-AG-8	PROG 2022-SFR6 D PROG 2022-SFR6 D				2.C FE	3,699,878	99.2240	3,671,304	3,700,000	3,697,049		(2,020)			6.035	6.042	MON	18,608	223,295	07/25/2022	07/20/2039
74842#-AA-1	QUIKTRIP CTL PT TRUST P/T CERTS 11-A				2.A	19,829,622	99.5570	19,741,694	19,829,622	19,829,622					5.050	5.103	MON	72,323	1,001,396	09/02/2011	10/05/2031
76134K-AG-9	VDCR 2023-1A A2B VDCR 2023-1A A2B				1.G FE	29,576,559	93.5940	31,788,871	33,964,828	30,353,759		159,979		617,220	5.250	8.099	MON	79,251	377,446	09/15/2023	09/15/2048
78396Y-AA-1	SESAC 2019-1 A2 SESAC 2019-1 A2	M		4	2.C FE	18,546,007	96.9990	18,110,838	18,671,250	18,547,627		1,620			5.216	5.521	JAJO	178,547	774,120	12/18/2023	07/25/2049
78403D-AH-3	SBA TOWER TRUST SBAC 2014-2A C			4	1.F FE	3,877,520	98.3470	3,933,866	4,000,000	3,938,426		60,906			3.869	5.935	MON	6,878	128,709	02/28/2023	10/15/2024
78433X-AC-4	SALTT 2021-1A B SALTT 2021-1A B				2.B FE	1,024,307	88.6530	1,027,475	1,158,980	1,025,891		1,584			3.821	10.766	MON	1,968		12/22/2023	02/28/2033
78443D-AH-5	SLMA 2007-A C1 SLMA 2007-A C1			4	1.F FE										6.077		MJSD		64,642	12/01/2023	12/16/2041
78443J-AG-4	SLMA 2006-C C SLMA 2006-C C			2	1.D FE	15,225,415	85.4570	15,771,055	18,455,048	17,175,589		207,382			6.037	7.703	MJSD	52,609	1,048,917	08/18/2014	12/15/2039
78449A-AA-0	SLAM 2021-1A B SLAM 2021-1A A	RA			1.F FE	2,531,018	87.8850	2,224,445	2,531,100	2,531,634		(95)			2.434	2.440	MON	2,738	61,607	05/26/2021	06/15/2046
78449A-AC-6	SLAM 2021-1A B SLAM 2021-1A B				2.B FE	3,585,628	85.6340	3,070,585	3,585,725	3,605,762		10,636			3.422	3.829	MON	5,453	122,704	05/26/2021	06/15/2046
78472V-AB-2	SPSS 2021-A B SPSS 2021-A B				1.F FE	60,000,000	80.8410	48,504,696	60,000,000	60,000,000					3.000	3.018	MON	80,000	1,800,000	08/26/2021	09/15/2075
81761T-AC-9	SERV 2020-1 A2II SERV 2020-1 A2II	RA			2.C FE	14,218,548	82.0350	11,664,183	14,218,548	14,218,548					3.337	3.399	JAJO	80,397	479,517	11/20/2020	01/30/2051
81761T-AG-0	SERV 2020-1 A2II SERV 2021-1 A2II	RA			2.C FE	39,623,801	80.4240	31,846,814	39,598,693	39,605,935		7,019			3.113	3.544	JAJO	308,177	1,232,707	07/29/2021	07/30/2051
82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS				2.B	8,996,656	92.6450	8,252,409	8,907,580	8,971,999		(3,730)			4.373	4.318	MON	17,312	389,529	03/29/2017	03/15/2037
83405D-AD-0	SOFI 2017-C B SOFI 2017-C B	C		2	1.B FE	781,480	96.9390	775,510	800,000	787,774		6,293			3.560	4.660	MON	475	23,733	03/09/2023	07/25/2040
85208N-AE-0	SPRINT SPECTRUM SPRNTS 2018-1 A2	M		2	1.F FE	51,182,166	99.5630	50,946,131	51,170,000	51,169,392		(1,536)			5.152	5.181	MJSD	80,553	2,581,538	03/23/2023	09/20/2029
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS				1.C	10,658,286	88.5450	9,437,403	10,658,286	10,658,286					3.670	3.698	MON	17,385	391,159	12/07/2016	09/15/2042
86212V-AE-4	STR 2018-1A A3 STR 2018-1A A2	C		2	1.A FE	4,132,133	94.2830	3,933,077	4,171,548	4,152,763		17,025			4.290	5.051	MON	5,468	178,959	06/09/2022	10/20/2048
86212V-AF-1	STR 2018-1A A3 STR 2018-1A A3	C		4	1.C FE	2,873,769	97.4830	2,802,648	2,875,000	2,927,560		53,086			4.400	7.838	MON	3,865	126,500	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1A A3 STR 2018-1A A4	M		2	1.C FE	14,918,698	93.9000	13,948,077	14,854,167	14,948,425		38,512			4.740	6.597	MON	21,514	704,088	02/11/2022	10/20/2048
86212X-AB-6	STR 2019-1 A2 STR 2019-1 A2	C		2	1.A FE	3,793,620	77.5240	2,940,998	3,793,671	3,793,630		3			3.650	3.678	MON	4,231	138,469	11/06/2019	11/20/2049
86213C-AB-1	STR 2015-1A A2 STR 2015-1A A2	RA		4	1.C FE	18,592,362	95.4150	18,395,671	19,279,703	18,575,924		17,879			4.170	7.258	MON	24,566	174,313	12/22/2023	04/20/2045
86361Y-AA-5	SFS 2006-B B SFS 2006-B A			4	1.A FE	472,318	98.7780	460,664	466,361	469,100		(2,135)			5.189	4.244	MON	1,076	24,199	06/09/2022	03/15/2038
86613X-AA-3	FIBER 2020-1A A2 FIBER 2020-1A A2	RA			1.G FE	4,300,000	92.6480	3,983,868	4,300,000	4,300,000					2.290	4.090	MON	3,009	98,470	12/10/2020	12/20/2050
86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS				1.G	14,971,775	99.7090	14,928,191	14,971,775	14,971,775					5.730	5.798	MON	19,064	142,980	01/17/2020	12/23/2036
869507-AA-1	SPSS 2017-1A A SPSS 2017-1A A	RA		2	1.A FE	14,195,353	87.8640	12,478,802	14,202,467	14,196,901		102			4.190	4.232	MON	26,448	595,083	02/09/2017	01/15/2071
87244B-AA-6	TGIF 2017-1A A2 TGIF 2017-1A A2			4	4.B FE	20,237,850	98.2530	19,920,574	20,274,677	20,274,837		7,209			6.202	7.053	JAJO	213,065	1,257,436	03/20/2018	04/30/2047
87342R-AC-8	BELL 2021-1A A23 BELL 2016-1A A23	RA		4	2.B FE	9,281,250	98.2370	9,117,613	9,281,250	9,281,250					4.970	6.917	FMAN	46,128	461,278	05/04/2016	05/25/2046
87342R-AE-4	BELL 2021-1A A23 BELL 2018-1A A2II	M		2	2.B FE	21,723,484	97.4310	21,344,613	21,907,500	21,747,650		24,166			4.940	5.158	FMAN	108,223	929,307	04/03/2023	11/25/2048
88240T-AB-7	TX ELECTRIC MRKT Texas Electric Market Stabiliz				1.A FE	28,497,284	98.4750	28,065,469	28,500,000	28,501,335		(867)			4.966	4.965	FA	589,713	1,596,155	06/08/2022	02/01/2042
88240T-AC-5	TX ELECTRIC MRKT Texas Electric Market Stabiliz				1.A FE	4,999,506	99.5840	4,979,215	5,000,000	5,000,240		(132)			5.057	5.056	FA	105,354	285,159	06/08/2022	08/01/2046
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE			4	1.F PL	35,943,792	88.3360	31,751,448	35,943,792	35,943,792					4.920	4.970	MON	147,370	1,759,024	10/01/2019	07/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89392@-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A				1.E PL	8,042,498	95.3720	7,670,251	8,042,498	8,042,498					4.380	4.403	JAJO	64,581	364,511	11/15/2023	01/25/2041
89854D-A*-2	Tsg Entertainment Finance Llc TSGE 2017-1 NOTE			4	2.A PL	22,412,783	100.0000	22,412,783	22,412,783	22,412,783					6.250	6.325	MON	23,347	1,414,807	09/29/2017	09/25/2031
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS				1.B	19,603,052	100.1090	19,624,442	19,603,052	19,603,052					5.320	5.379	MON	46,350	176,302	11/10/2011	05/15/2043
90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS				1.G Z	25,918,613	92.3970	23,948,105	25,918,613	25,918,613					3.660	3.676	MJSD	79,052	948,621	10/07/2016	03/01/2038
90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17				1.D	28,735,573	93.8290	26,962,324	28,735,573	28,735,573					4.150	4.171	MJSD	99,377	1,192,526	02/14/2017	03/01/2038
90357#-AW-6	BNSF 2006-V STATUTORY TRUST SER A EQUIP NTS				1.C	46,581	99.8980	46,534	46,581	46,581					5.510	5.510	AO	642		11/30/2006	04/01/2024
90357#-AX-4	BNSF 2006-V STATUTORY TRUST SER B EQUIP NTS				1.C	429,578	99.8990	429,145	429,578	429,578					5.510	5.510	AO	5,917		11/30/2006	04/01/2024
90357#-AY-2	BNSF 2006-V STATUTORY TRUST SER C EQUIP NTS				1.C	221,363	99.8990	221,139	221,363	221,363					5.510	5.510	AO	3,049		11/30/2006	04/01/2024
90357#-AZ-9	BNSF 2006-V STATUTORY TRUST SER D EQUIP NTS				1.C	52,906	99.8990	52,853	52,906	52,906					5.510	5.510	AO	729	2,915	11/30/2006	04/01/2024
90357#-BA-3	BNSF 2006-V STATUTORY TRUST SER E EQUIP NTS				1.C	14,954	99.8990	14,939	14,954	14,954					5.510	5.511	AO	206	824	11/30/2006	04/01/2024
90357#-BB-1	BNSF 2006-V STATUTORY TRUST SER F EQUIP NTS				1.C	16,684	99.8990	16,667	16,684	16,684					5.510	5.510	AO	230	919	11/30/2006	04/01/2024
90931@-AA-5	UNTD AIR 18-1 AA Secured	C			1.E FE	7,063,800	90.9320	6,423,286	7,063,800	7,063,800					3.500	3.499	MS	82,411	247,264	01/31/2018	09/01/2031
90931C-AA-6	UNTD AIR 19-1 AA Secured	C			1.E FE	3,634,790	92.8870	3,376,265	3,634,790	3,634,790					4.150	4.149	FA	52,795	150,916	01/28/2019	02/25/2033
90931G-AA-7	UNTD AIR 20-1 A Secured	RA			1.E FE	12,939,667	101.0230	13,072,039	12,939,667	12,939,667					5.875	5.916	JAJO	160,488	760,205	10/20/2020	10/15/2027
91679R-AA-7	UPSPT 2020-ST3 A UPSPT 2020-ST3 A			2	2.A FE	661,150	99.7890	667,710	669,121	664,576		3,426			3.350	5.305	MON	685	13,076	06/06/2023	04/20/2028
91680@-AA-9	UPSPT 2020-ST2 A UPSPT 2020-ST2 A	RA		2	2.B FE	1,388,497	99.7980	1,395,601	1,398,428	1,393,781		4,739			3.500	4.542	MON	1,496	41,142	05/05/2023	03/20/2028
91824X-AC-4	VCRRL 2022-1A A VCRRL 2022-1A A				1.F FE	16,760,830	97.5700	17,352,766	17,785,000	17,082,104		321,274			5.480	8.678	JAJO	192,216	633,502	09/06/2023	01/20/2033
91863*-AA-3	VPC Synthesis, L.P. VPC Synthesis				2.A PL	82,342,943	85.3700	70,296,171	82,342,943	82,342,943					6.500	6.837	FMAN	674,535	4,052,794	03/21/2022	06/11/2028
91863*-AB-1	VPC Synthesis, L.P. VPC Synthesis				2.C PL	42,123,690	46.2000	19,461,145	42,123,690	28,789,533			13,334,157		6.500	6.837	FMAN	345,068	2,024,938	03/21/2022	06/11/2028
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS				1.E	5,738,567	89.3540	5,127,661	5,738,567	5,738,567					4.000	4.033	MON	10,202	229,543	10/25/2016	01/15/2043
92778*-AA-5	VIRGINIA COMMONWEALTH UNIV P/T CERTS				1.A	20,000,000	83.4130	16,682,543	20,000,000	20,000,000					3.008	3.027	MON	26,738	601,600	06/17/2021	09/15/2049
92943J-AB-1	WPGG US HoldCo SPV LP WPGG US HoldCo SPV LP				1.G Z	350,000,000	100.0000	350,000,000	350,000,000	350,000,000					9.277	8.375	FMAN	2,796,012		11/30/2023	12/01/2028
94108F-AA-8	WAT 2021-A C WAT 2021-A A				1.C PL	67,397,509	100.2900	67,689,284	67,493,553	67,402,951		2,799			7.676	7.823	MON	243,033	1,583,537	12/29/2023	02/18/2031
94108F-AB-6	WAT 2021-A C WAT 2021-A B				1.F PL	8,217,068	99.6800	8,210,637	8,236,995	8,218,248		1,180			8.526	8.722	MON	32,944	407,194	12/29/2023	02/18/2031
94108F-AC-4	WAT 2021-A C WAT 2021-A C				2.C PL	15,799,892	99.0600	15,763,180	15,912,760	15,806,064		6,172			10.226	10.582	MON	76,335	935,680	12/29/2023	02/18/2031
94978#-EL-7	DOW CHEMICAL CO EQUIP NT SER C				2.A	729,076	102.6840	748,644	729,076	729,076					5.670	5.669	JJ	20,440	41,339	06/29/2006	01/03/2029
95058X-AE-8	WEN 2019-1A A2II WEN 2018-1A A2II	RA		2	2.B FE	24,830,926	93.8370	23,374,140	24,909,191	24,889,732		22,433			3.884	3.923	MJSD	42,999	967,473	07/31/2019	03/15/2048
95058X-AH-1	WEN 2019-1A A2II WEN 2019-1A A2II	RA		4	2.B FE	1,796,618	93.1560	1,673,651	1,796,618	1,796,618					4.080	4.098	MJSD	3,258	73,302	06/13/2019	06/15/2049
95712@-AA-5	LOWE'S COS INC SECURED				2.A YE	551,523	99.5080	548,807	551,523	551,523					6.090	4.857	MON	1,493	33,588	06/21/2004	08/15/2024
96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H				1.C	19,770,726	97.6820	19,121,833	19,575,667	19,707,963		(3,059)			4.830	4.798	MON	42,022	503,285	07/16/2012	09/15/2043
97064G-AA-1	WESTF 2021-A A WESTF 2021-A A	RA			1.F FE	15,827,967	82.3740	13,838,064	16,799,169	15,970,199		58,252			3.104	4.617	MON	23,175	534,282	02/09/2022	05/15/2046
97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-A				1.D	80,283	101.4790	81,470	80,283	80,283					4.920	4.919	JJ	1,964	1,867	11/16/2023	07/02/2028
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A				1.D	298,091	99.7640	297,387	298,091	298,091					4.920	4.919	JJ	7,292		11/01/2020	01/02/2026
97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B				1.D	92,636	101.6770	94,190	92,636	92,636					4.920	4.920	JJ	2,266		09/22/2005	07/02/2028
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B				1.D	231,737	99.8340	231,352	231,737	231,737					4.920	4.920	JJ	5,669		09/22/2005	01/02/2026
97181#-LK-7	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-C				1.D	71,611	101.5030	72,687	71,611	71,611					4.920	4.919	JJ	1,752	3,189	12/28/2005	07/02/2028
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C				1.D	445,714	99.8810	445,182	445,714	445,714					4.920	4.919	JJ	10,904		12/21/2005	01/02/2026
97770*-AA-2	Wolf Entertainment Funding LLC Wolf Entertainment TV Rev Sec				2.B PL	47,951,294	97.4440	46,725,889	47,951,294	47,951,294					2.990	3.348	FMAN	163,287	1,433,744	03/25/2021	05/20/2045
98920M-AA-0	ZAXBY 2021-1A A2 ZAXBY 2021-1A A2	M			2.B FE	14,662,500	85.9590	12,603,672	14,662,500	14,662,500					3.238	3.316	JAJO	80,447	474,772	05/27/2021	07/30/2051
G4301U-AF-1	HAIL 2017-1 B HAIL 2017-1 A			4	3.B FE	3,775,115	87.2720	3,315,408	3,798,950	3,793,978		1,445			4.000	4.240	MON	6,754	115,149	01/01/2018	11/15/2037
G7741@-AA-8	SoftBank Vision Fund II SVF II FINCO (CAYMAN) LP DD				1.F PL	28,165,215	98.5000	27,445,822	27,863,779	28,034,226		(134,386)			5.000	4.385	JD	23,220	1,375,714	12/31/2022	12/22/2025
G7741@-AB-6	SoftBank Vision Fund II SVF II FINCO (CAYMAN) LP INC T				1.F PL	406,835,396	98.5000	400,732,865	406,835,396	406,835,396					5.000	5.121	JD	339,029	23,186,958	04/01/2023	12/22/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G8868J-AB-1	Tiger Global Private Investmen Tiger Global Private Investmen				2.A PL	89,859,627	99.5000	89,550,000	90,000,000	89,842,891		(16,736)			9.298	9.335	MJSD	69,736	9,982,826	02/22/2023	02/10/2027
136040-AA-0	CANADIAN HOSPITALITY RECEIVABL CHRF 2015-1 A			4	6. PL	3,785,396	13.0000	2,742,566	21,096,661	2,742,566	(460,716)	38,783			5.850	33.434	AO	209,121	1,284,931	03/25/2015	04/30/2027
428357-AA-5	HIFI 2022-1A A2 HIFI 2022-1A A2	M	A		1.F FE	16,988,917	93.4310	15,883,265	17,000,000	16,991,257		2,515			3.939	3.976	FMAN	111,605	669,630	06/22/2022	02/01/2062
000000-00-0	Samsung Electronics Singapore Samsung Electronics Singapore		C		1.F FE										10.500		MON		17,648	12/01/2023	06/15/2024
000000-00-0	PAF REV-2 2 Pepper Australian Auto A		B		1.F FE	7,382,587	100.0670	7,390,267	7,385,303	7,385,303				6,535	8.805	8.287	MON		596,101	12/02/2022	06/13/2030
000000-00-0	PAF REV-2 2 Pepper Australian Auto BBB		B		2.B FE	10,345,157	100.0560	10,354,730	10,348,962	10,348,962				9,158	9.805	9.308	MON		975,584	12/02/2022	06/13/2030
000000-00-0	BECLO 4A D BECLO 4A D		B	4	2.A FE	1,136,143	94.8860	1,047,352	1,103,801	1,087,918		3,498		32,746	6.615	6.975	JAJO		58,020	10/05/2021	07/15/2030
000000-00-0	AQUE 2017-2X B2 AQUE 2017-2X B2		B	4	1.B FE	1,106,364	93.7520	1,034,840	1,103,801	1,103,801				33,504	2.000	1.899	JAJO		4,660	01/09/2020	10/15/2030
000000-00-0	CADOG 6A DR CADOG 6A DR		B		2.A FE	647,201	96.1600	705,843	734,028	677,915		740		29,974	6.875	9.150	JAJO		10,794	10/05/2023	10/15/2030
000000-00-0	MRLPK 1A C MRLPK 1A C		B	4	2.B FE	3,400,217	95.0100	3,146,152	3,311,404	3,259,871		12,510		97,881	6.365	6.786	JAJO		165,805	10/05/2021	10/15/2030
000000-00-0	GLME 1A B1A GLME 1A C1A	C	B	4	1.E FE	1,133,496	96.1060	1,060,822	1,103,801	1,087,889		4,585		32,659	5.543	5.920	JAJO		46,644	10/05/2021	10/20/2030
000000-00-0	GLME 1A B1A GLME 1A D	C	B	4	2.A FE	1,638,152	92.9770	1,539,421	1,655,702	1,601,671		12,468		47,592	6.343	7.196	JAJO		21,296	09/24/2020	10/20/2030
000000-00-0	HARVT 15A CR HARVT 15A CR	C	B	4	1.E FE	1,707,996	95.9530	1,853,475	1,931,653	1,838,449		25,235		55,336	5.762	7.254	FMAN		12,367	11/22/2030	11/22/2030
000000-00-0	HARVT 15A CR HARVT 15X CR	C	B	4	1.E FE	1,641,979	95.9530	1,588,693	1,655,702	1,643,382		3,521		49,744	5.762	5.873	FMAN		10,600	77,811	01/07/2020	11/22/2030
000000-00-0	PENTA 2018-4A C PENTA 2018-4A C		B		1.E FE	1,819,464	95.8770	1,904,919	1,986,843	1,886,869		21,679		45,726	5.738	7.320	MJSD		4,434	03/22/2023	12/17/2030
000000-00-0	MILPK 1A CE MILPK 1X B	C	B	4	1.E FE	1,639,472	96.7980	1,602,680	1,655,702	1,641,982		3,346		49,708	5.765	5.970	JAJO		20,416	72,962	01/07/2020	01/15/2031
000000-00-0	ANCHE 1A D1E ANCHE 1X CE	C	B	4	1.F FE	3,270,309	95.6400	3,114,247	3,256,214	3,247,959		1,315		98,536	5.865	5.884	JAJO		40,848	146,804	01/07/2020	01/15/2031
000000-00-0	ANCHE 1A D1E ANCHE 1A D1E		B		2.B FE	506,961	95.5110	527,124	551,901	511,914		3,465		1,487	6.975	8.958	JAJO		8,234	8,853	07/12/2023	01/15/2031
000000-00-0	CORDA 10A D CORDA 10A C	C	B	4	1.F FE	1,115,952	95.5060	1,054,192	1,103,801	1,084,761		6,354		32,423	5.541	6.010	JAJO		11,383	48,065	07/24/2020	01/27/2031
000000-00-0	CORDA 10A D CORDA 10A D		B	4	2.B FE	2,523,752	94.6560	2,756,209	2,911,828	2,694,721		36,698		91,043	6.441	8.443	JAJO		34,905	136,984	10/05/2023	01/27/2031
000000-00-0	CADOG 11A CN CADOG 11A CN	C	B	4	1.E FE	4,657,345	95.8450	4,506,799	4,702,194	4,608,599		26,718		138,215	5.852	6.304	FMAN		35,925	221,793	07/15/2020	02/15/2031
000000-00-0	CADOG 11A CN CADOG 11A DN		B	4	2.A FE	1,718,344	94.8950	1,571,175	1,655,702	1,627,677		6,705		48,813	6.802	7.120	FMAN		14,703	93,762	02/01/2021	02/15/2031
000000-00-0	BECLO 1A DR BECLO 1A CR	C	B	4	1.F FE	4,500,262	95.9700	4,422,658	4,608,371	4,596,753		3,590		139,480	5.425	5.465	MJSD		11,806	210,292	02/13/2020	03/15/2031
000000-00-0	BECLO 1A DR BECLO 1A DR		B		2.B FE	235,909	93.9060	259,133	275,950	246,898		(731)		11,720	6.220	9.369	MJSD		811	4,230	10/05/2023	03/15/2031
000000-00-0	AVOCA 15A DR AVOCA 15A DR		B	4	2.A FE	1,814,888	94.8260	1,674,711	1,766,082	1,739,183		5,781		52,334	6.265	6.616	JAJO		23,666	86,715	10/05/2021	04/15/2031
000000-00-0	RPARK 1A B1RN RPARK 1A B1R		B	4	1.A FE	1,162,138	98.6530	1,088,932	1,103,801	1,103,836				33,505	5.465	3.793	JAJO		12,902	45,567	10/05/2021	07/14/2031
000000-00-0	DRYD 2017-51X B1 DRYD 2017-51X C		B	4	1.E FE	1,109,693	98.6590	1,089,000	1,103,801	1,104,223		933		33,480	6.115	6.054	JAJO		14,437	52,546	01/07/2020	07/15/2031
000000-00-0	DRYD 2017-62X D DRYD 2017-62A C	C	B	4	1.E FE	1,947,427	95.9070	1,799,655	1,876,463	1,861,260		4,349		56,152	5.665	5.875	JAJO		22,737	80,906	10/05/2021	07/15/2031
000000-00-0	DRYD 2017-62X D DRYD 2017-62X D		B	4	2.B FE	1,078,468	94.0230	1,037,829	1,103,801	1,084,186		4,640		32,655	6.665	7.159	JAJO		15,735	58,614	12/04/2018	07/15/2031
000000-00-0	BECLO 5A D BECLO 5A B		B	4	1.B FE	5,367,252	97.1050	5,091,286	5,243,057	5,243,057				159,146	5.065	3.801	JAJO		56,801	194,547	09/25/2020	07/16/2031
000000-00-0	ARBR 5A D ARBR 5A B2N	C	B	4	1.C FE	1,159,555	96.9500	1,070,139	1,103,801	1,103,801				33,504	5.325	3.901	MJSD		2,776	49,275	10/05/2021	09/15/2031
000000-00-0	ARBR 5A D ARBR 5A C	C	B	4	1.F FE	6,935,284	96.7360	6,406,654	6,622,809	6,561,228		15,722		197,738	5.775	6.000	MJSD		18,061	325,210	07/06/2021	09/15/2031
000000-00-0	ARBR 5A D ARBR 5A CN	C	B	4	1.F FE	2,858,134	96.7360	2,669,439	2,759,504	2,720,022		9,986		81,661	5.775	6.144	MJSD		7,525	143,158	08/11/2020	09/15/2031
000000-00-0	BECLO 7A B1RE BECLO 7A B1RE		B		1.C FE	2,007,659	96.5160	2,130,695	2,207,603	2,107,128		6,302		93,166	5.275	6.600	JAJO		24,908	26,508	10/05/2023	10/15/2031
000000-00-0	CADOG 12A B1N CADOG 12A CN	C	B	4	1.E FE	1,587,078	95.9380	1,673,156	1,744,006	1,667,505		16,573		51,402	6.265	7.501	JAJO		23,370	85,631	07/12/2022	10/15/2031
000000-00-0	AVOCA 19A C AVOCA 19A C	C	B	4	1.E FE	2,322,693	98.2960	2,169,981	2,207,603	2,199,550		1,721		66,614	6.335	6.397	JAJO		29,913	109,935	10/01/2020	10/15/2031
000000-00-0	AVOCA 19A C AVOCA 19A D		B	4	2.A FE	4,468,724	97.6360	4,095,297	4,194,446	4,195,299		(766)		127,419	7.165	7.133	JAJO		64,280	243,600	10/05/2021	10/15/2031
000000-00-0	PHNXP 1A CRN PHNXP 1X CR		B	4	2.C FE	6,591,915	96.2930	6,377,328	6,622,809	6,534,656		15,623		197,437	7.402	7.748	JAJO		85,789	413,423	12/11/2018	10/29/2031
000000-00-0	PHNXP 1A CRN PHNXP 1A CRN		B		2.C FE	377,615	96.2930	412,401	428,275	396,411		1,268		17,527	7.418	9.471	JAJO		5,560	7,541	10/05/2023	10/29/2031
000000-00-0	ARBR 6A D ARBR 6A D		B	4	2.C FE	1,508,346	98.6100	1,578,262	1,600,512	1,560,890		1,772		50,773	7.902	8.425	FMAN		16,512	30,970	09/20/2023	11/15/2031
000000-00-0	STNPK 1A CN STNPK 1A C		B		2.C FE	1,540,539	96.4830	1,597,475	1,655,702	1,560,310		8,028		11,743	7.294	8.733	FMAN		15,767	57,216	06/22/2023	11/15/2031
000000-00-0	STNPK 1A CN STNPK 1A CE		B	4	2.C FE	1,092,739	96.4830	1,064,983	1,103,801	1,073,322		6,057		32,165	7.302	7.895	FMAN		10,523	68,103	07/22/2020	11/15/2031
000000-00-0	JUBIL 2019-22X D JUBIL 2019-22A D		B	4	2.C FE	1,867,851	98.4510	1,901,726	1,931,653	1,864,268		12,355		55,941	8.002	8.802	FMAN		18,033	132,649	07/29/2020	11/20/2031
000000-00-0	RFTE 2018-1A C RFTE 2018-1A CE	C	B	4	1.E FE	1,162,583	97.9270	1,080,915	1,103,801	1,104,240		(23)		33,520	6.408	6.415	MJSD		2,358	60,889	10/05/2021	12/20/2031
000000-00-0	RFTE 2018-1A C RFTE 2018-1A DN	C	B	4	2.B FE	5,698,000	96.6870	5,336,174	5,519,007	5,519,007				167,522	7.288	7.318	MJSD		13,408	352,666	10/25/2018	12/20/2031
000000-00-0	OZLME 5A DR OZLME 5A B1		B	4	1.C FE	1,675,382	98.2540	1,572,567	1,600,512	1,594,405		1,484		48,276	5.715	5.770	JAJO		19,564	70,098	09/24/2020	01/14/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	OZLME 5A DR OZLME 5X B1		B	4	1.C FE	2,228,300	98.2540	2,169,058	2,207,603	2,207,603				67,009	5.715	5.668	JAJO	26,985	96,643	01/07/2020	01/14/2032
000000-00-0	DRYD 2017-56A B1 DRYD 2017-56A C	C	B	4	1.F FE	17,740,277	96.5150	19,789,706	20,504,217	19,554,782		279,224		619,286	5.715	7.336	JAJO	250,638	903,293	09/27/2022	01/15/2032
000000-00-0	DRYD 2017-56A B1 DRYD 2017-56A D		B	4	2.C FE	3,531,986	94.1970	3,275,202	3,476,975	3,410,447		19,822		101,983	6.565	7.151	JAJO	48,823	181,124	03/23/2021	01/15/2032
000000-00-0	DRYD 2017-56A B1 DRYD 2017-56X D	C	B	4	2.C FE	3,213,813	94.1970	3,119,240	3,311,404	3,254,967		16,434		97,875	6.565	7.083	JAJO	46,498	172,499	12/05/2018	01/15/2032
000000-00-0	DRYD 2018-66A DR DRYD 2018-66A B1		B	4	1.C FE	5,785,913	97.7850	5,429,136	5,552,122	5,552,122				168,527	5.725	4.226	JAJO	66,221	243,806	09/25/2020	01/18/2032
000000-00-0	GLME 2A D GLME 2X D		B	4	2.B FE	1,547,058	93.8410	1,600,334	1,705,373	1,632,342		13,244		49,661	6.843	7.930	JAJO	23,664	94,245	06/09/2022	01/20/2032
000000-00-0	GLME 2A D GLME 2A D		B	4	2.B FE	420,359	93.8410	458,866	488,984	443,140		1,745		21,036	6.843	9.383	JAJO	6,785	7,857	10/05/2023	01/20/2032
000000-00-0	CORDA 12A D CORDA 12A D		B		2.B FE	1,272,673	96.1170	1,326,175	1,379,752	1,289,138		7,296		9,169	7.156	8.882	JAJO	19,198	45,647	06/22/2023	01/23/2032
000000-00-0	CORDA 12A D CORDA 12A DN	C	B	4	2.B FE	3,185,980	96.1170	2,970,631	3,090,644	3,090,644				93,812	7.202	7.136	JAJO	43,281	181,819	11/02/2018	01/23/2032
000000-00-0	CADOG 8A BRN CADOG 8A BRN		B		1.C FE	4,833,788	97.6490	5,268,558	5,395,382	5,168,905		85,908		163,336	5.665	6.460	JAJO	65,375	232,628	10/04/2022	04/15/2032
000000-00-0	CORDA 6A DR CORDA 6A CR	C	B	4	1.F FE	3,523,824	96.3850	3,191,694	3,311,404	3,297,055		3,704		99,730	5.565	5.657	JAJO	39,415	139,323	07/06/2021	04/15/2032
000000-00-0	CORDA 6A DR CORDA 6A DR		B	4	2.B FE	1,340,598	95.2100	1,313,659	1,379,752	1,322,635		9,590		42,916	6.365	7.575	JAJO	18,784	59,296	10/05/2023	04/15/2032
000000-00-0	DRYD 2017-59A D1 DRYD 2017-59A C1	C	B	4	1.F FE	6,401,395	95.3130	6,838,431	7,174,710	6,817,003		50,102		245,819	5.552	6.800	FMAN	52,005	215,153	09/28/2023	05/15/2032
000000-00-0	DRYD 2017-59A D1 DRYD 2017-59X D1	C	B	4	2.C FE	3,210,410	93.4380	3,094,113	3,311,404	3,233,366		17,789		97,144	6.402	6.861	FMAN	27,677	174,331	12/05/2018	05/15/2032
000000-00-0	JUBIL 2019-23A C JUBIL 2019-23A DN	C	B	4	2.C FE	4,429,600	98.9730	4,369,849	4,415,206	4,415,206				134,018	8.115	8.102	JAJO	76,635	298,133	11/07/2019	06/15/2032
000000-00-0	CORDA 16A D CORDA 16A D		B	4	2.B FE	1,124,216	98.7050	1,089,505	1,103,801	1,089,523		2,720		32,885	8.082	8.431	MJSD	3,469	78,765	07/21/2020	06/17/2032
000000-00-0	AVOCA 20A B1 AVOCA 20A B1		B		1.C FE	7,508,282	97.7200	7,954,924	8,140,536	7,874,273		17,831		348,160	5.775	6.623	JAJO	100,553	107,557	10/05/2023	07/15/2032
000000-00-0	DRYD 2013-29A B2RE DRYD 2013-29A CRR	C	B	4	1.F FE	7,515,427	96.2320	7,350,495	7,638,306	7,625,744		2,756		231,418	5.665	5.669	JAJO	92,552	329,189	02/12/2020	07/15/2032
000000-00-0	BECLO 6A DE BECLO 6A D		B		2.B FE	2,413,771	96.1940	2,123,588	2,207,603	2,200,606		1,124		66,664	7.065	7.122	JAJO	33,360	125,949	12/10/2020	07/15/2032
000000-00-0	BECLO 6A DE BECLO 6A DE	C	B	4	2.B FE	3,930,159	96.1940	3,610,100	3,752,925	3,687,809		13,543		110,706	7.065	7.520	JAJO	56,711	214,113	05/21/2021	07/15/2032
000000-00-0	MDPKE 14A DR MDPKE 14A DR		B		2.C FE	3,588,208	95.8540	3,650,231	3,808,115	3,584,797		14,763		(18,175)	7.575	9.135	JAJO	61,699	66,589	07/26/2023	07/15/2032
000000-00-0	ANCHE 3A D ANCHE 3A D		B	4	2.C FE	1,744,622	97.3650	1,612,078	1,655,702	1,656,171		(468)		50,308	7.765	7.737	JAJO	27,499	106,020	10/05/2021	07/15/2032
000000-00-0	ARESE 13A B1 ARESE 13A C1	C	B	4	1.F FE	2,178,911	97.0520	2,142,518	2,207,603	2,173,591		6,628		65,664	6.493	6.825	JAJO	29,066	114,270	06/30/2020	07/20/2032
000000-00-0	ARESE 13A B1 ARESE 13A DN		B	4	2.B FE	6,580,412	97.4280	6,452,437	6,622,809	6,597,769		4,080		200,078	8.093	8.146	JAJO	108,686	448,820	06/18/2020	07/20/2032
000000-00-0	CGMSE 2019-2A A2EB CGMSE 2019-2A A2A		B	4	1.C FE	9,272,496	96.5420	8,525,074	8,830,412	8,830,412				268,035	5.802	4.083	FMAN	66,889	412,906	09/24/2020	08/15/2032
000000-00-0	CORDA 3A CRR CORDA 3A CRR	C	B	4	1.E FE	9,384,690	96.0920	8,644,428	8,995,982	8,916,796		25,744		262,944	5.702	5.792	FMAN	66,969	402,090	03/22/2023	08/15/2032
000000-00-0	HOLPK 1A B2ER HOLPK 1A A2RR		B		1.C FE	12,056,260	96.6890	10,672,502	11,038,015	11,038,015				335,044	5.642	4.256	FMAN	83,035	496,708	12/02/2020	11/14/2032
000000-00-0	HOLPK 1A B2ER HOLPK 1A B2ER		B		1.F FE	2,859,934	95.0960	3,149,000	3,311,404	2,983,519		(4,807)		128,392	4.180	6.703	FMAN	18,456	34,870	09/28/2023	11/14/2032
000000-00-0	HOLPK 1A B2ER HOLPK 1A CRR	C	B	4	2.C FE	6,544,286	97.4590	6,454,523	6,622,809	6,420,153		17,522		77,328	8.392	9.047	FMAN	74,105	352,621	07/26/2023	11/14/2032
000000-00-0	VESPK 1A C VESPK 1A C		B		2.C FE	2,891,789	99.7770	3,138,828	3,145,834	3,009,194		(34,457)		151,862	8.452	9.407	FMAN	33,974	65,157	10/03/2023	11/16/2032
000000-00-0	BECLO 9A C BECLO 9A C	C	B	4	1.F FE	7,054,399	96.6700	6,877,112	7,114,001	6,931,874		19,905		151,421	6.325	6.950	MJSD	21,248	305,330	06/21/2023	12/15/2032
000000-00-0	DRYD 2014-35A DRR DRYD 2014-35A C1VA		B		1.F FE	503,499	95.4150	526,594	551,901	519,988		4,408		12,082	6.572	8.026	JAJO	7,657	23,390	03/22/2023	01/17/2033
000000-00-0	RFTE 2019-1A DE RFTE 2019-1A D	C	B	4	2.C FE	12,974,607	96.4740	12,618,858	13,080,048	12,825,225		42,117		387,163	7.693	8.124	JAJO	204,045	834,076	10/05/2021	01/20/2033
000000-00-0	RFTE 2019-1A DE RFTE 2019-1A DE		B	4	2.C FE	1,589,055	96.4740	1,464,214	1,517,727	1,512,376		851		45,835	7.693	7.731	JAJO	23,676	96,781	09/23/2020	01/20/2033
000000-00-0	PENTA 2020-7A B2N PENTA 2020-7A B1N		B	4	1.C FE	3,303,750	97.1440	3,216,831	3,311,404	3,311,404				100,513	5.606	3.843	JAJO	35,065	145,392	01/28/2020	01/25/2033
000000-00-0	PENTA 2020-7A B2N PENTA 2020-7A B2N		B	4	1.C FE	2,753,125	90.4850	2,496,923	2,759,504	2,759,504				83,761	1.950	1.933	JAJO	9,865	53,109	01/28/2020	01/25/2033
000000-00-0	PENTA 2020-7A B2N PENTA 2020-7A CN	C	B	4	1.F FE	5,506,250	95.6100	5,276,729	5,519,007	5,519,007				167,522	6.006	5.968	JAJO	62,611	264,409	01/28/2020	01/25/2033
000000-00-0	PENTA 2020-7A B2N PENTA 2020-7A DN	C	B	4	2.C FE	5,506,250	94.4830	5,214,518	5,519,007	5,519,007				167,522	7.056	7.035	JAJO	73,557	322,392	01/28/2020	01/25/2033
000000-00-0	CIFCE 2A DN CIFCE 2A B2N		B	4	1.C FE	5,386,995	89.4760	4,938,209	5,519,007	5,495,780		3,699		166,765	1.900	2.002	JAJO	22,137	103,467	02/24/2020	04/15/2033
000000-00-0	DRYD 2017-27A B1RE DRYD 2017-27A B1RE		B		1.C FE	3,019,390	96.4600	3,194,177	3,311,404	3,163,161		7,073		136,698	5.425	6.746	JAJO	38,424		10/12/2023	04/15/2033
000000-00-0	VOYE 3A DE VOYE 3A B2N		B	4	1.C FE	4,340,800	89.9510	3,971,509	4,415,206	4,415,206				134,018	1.900	1.857	JAJO	17,710	82,774	04/01/2020	04/15/2033
000000-00-0	AVOCA 21A D AVOCA 21A C	C	B	4	1.F FE	7,127,314	95.9170	6,881,752	7,174,710	7,162,298		2,317		217,198	6.065	6.060	JAJO	93,073	337,969	10/01/2020	04/15/2033
000000-00-0	CIFCE 2A DN CIFCE 2A CN	C	B	4	1.F FE	12,267,845	96.3540	12,018,155	12,472,957	12,472,957				378,599	5.965	5.915	JAJO	159,136	574,774	02/24/2020	04/15/2033
000000-00-0	VOYE 3A DE VOYE 3A CN	C	B	4	1.F FE	5,208,960	96.0180	5,087,287	5,298,247	5,298,247				160,821	6.065	6.017	JAJO	68,731	249,321	04/01/2020	04/15/2033
000000-00-0	AVOCA 21A D AVOCA 21A D		B	4	2.B FE	8,787,664	94.0290	8,199,315	8,720,032	8,731,095		(2,479)		265,251	7.115	7.055	JAJO	132,703	501,838	07/06/2021	04/15/2033
000000-00-0	VOYE 3A DE VOYE 3A DN		B	4	2.B FE	4,340,800	95.2670	4,206,248	4,415,206	4,415,206				134,018	7.115	7.085	JAJO	67,191	254,098	04/01/2020	04/15/2033
000000-00-0	CIFCE 2A DN CIFCE 2A DN	C	B	4	2.C FE	13,167,325	93.3160	12,180,079	13,052,453	13,061,286		(2,490)		396,736	6.965	6.916	JAJO	194,447	731,297	02/24/2021	04/15/2033
000000-00-0	BAST 2020-3A B1 BAST 2020-3A B2	C	B	4	1.C FE	17,735,998	91.1310	15,239,516	16,722,593	16,846,223				511,344	2.300	1.899	JAJO	81,197	379,506	10/05/2021	01/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	BRGPT 1A C BRGPT 1A B2	C..	B	4	1.C FE	6,440,984	90.8270	5,514,036	6,070,908	6,099,270		(8,231)		185,785	2.100	1.985	JAJO	26,914	125,679	10/05/2021	01/15/2034
000000-00-0	CIFCE 3A D CIFCE 3A C		B		1.F FE	6,489,283	96.6890	5,709,830	5,905,338	5,905,338				179,248	6.465	6.423	JAJO	81,659	301,575	12/10/2020	01/15/2034
000000-00-0	BRGPT 1A C BRGPT 1A C		B		1.F FE	3,651,349	99.4990	3,843,962	3,863,305	3,833,520		(2,610)		184,781	6.925	7.084	JAJO	57,223	61,789	09/28/2023	01/15/2034
000000-00-0	CIFCE 3A D CIFCE 3A D		B		2.C FE	6,913,815	97.1720	6,113,709	6,291,669	6,291,669				190,975	7.565	7.542	JAJO	101,804	390,328	12/10/2020	01/15/2034
000000-00-0	SCULE 7A CE SCULE 7A D		B	4	2.C FE	671,756	98.7080	724,547	734,028	703,863		986		31,121	8.465	9.561	JAJO	13,290	14,426	10/05/2023	01/15/2034
000000-00-0	JUBIL 2020-24A D JUBIL 2020-24A D	C..	B		2.C FE	4,104,429	98.0130	4,057,000	4,139,256	4,000,121		20,949		123,182	7.865	8.710	JAJO	69,632	269,178	11/02/2022	01/16/2034
000000-00-0	CLRPK 1A BRR CLRPK 1A BRR		B		1.F FE	1,653,669	96.7110	1,707,996	1,766,082	1,702,325		685		47,971	6.394	7.128	FMAN	14,743	27,401	09/13/2023	02/15/2034
000000-00-0	OZLME 1A BRRE OZLME 1A CRR		B		1.F FE	1,504,980	95.7810	1,585,845	1,655,702	1,582,598		1,335		76,283	6.293	7.277	JAJO	21,707	24,067	09/28/2023	04/18/2034
000000-00-0	BILB 3A CR BILB 3A BR		B		1.F FE	1,824,657	94.4050	1,875,685	1,986,843	1,881,725		4,042		53,026	5.984	7.029	FMAN	14,862	28,870	09/13/2023	05/17/2034
000000-00-0	BILB 3A CR BILB 3A CR		B		2.C FE	1,184,212	91.3490	1,209,969	1,324,562	1,225,843		1,756		39,874	6.984	8.478	FMAN	11,563	22,701	09/20/2023	05/17/2034
000000-00-0	MDPKE 16A D MDPKE 16A C1	C..	B		1.F FE	12,081,526	96.8910	10,694,821	11,038,015	11,038,015				335,044	6.115	2.224	JAJO	144,370	525,457	04/15/2021	05/25/2034
000000-00-0	MDPKE 16A D MDPKE 16A D		B		2.C FE	8,766,986	93.0520	7,549,278	8,112,941	8,056,867		3,246		230,946	7.165	7.273	JAJO	124,332	457,287	07/12/2023	05/25/2034
000000-00-0	JUBIL 2013-10A CRR JUBIL 2013-10A CRR		B		1.F FE	1,000,655	96.3860	1,063,906	1,103,801	1,044,810		(997)		45,152	6.425	7.610	JAJO	15,169		10/17/2023	07/15/2034
000000-00-0	BECLO 13A D BECLO 13A D		B		2.C FE	1,132,515	96.5150	1,171,870	1,214,182	1,170,418		(169)		38,072	8.069	8.779	JAJO	19,867	23,240	09/20/2023	10/20/2034
000000-00-0	NEUBE 2022-3A D NEUBE 2022-3A D		B		2.C FE	13,921,671	92.2580	14,256,879	15,453,221	14,254,756		(158,962)		492,047	7.138	8.686	JAJO	208,354	261,659	09/21/2023	10/25/2034
000000-00-0	JUBIL 2018-21A C1R JUBIL 2018-21A C1R		B		1.F FE	1,296,556	95.1870	1,365,881	1,434,942	1,340,556		11,513		32,487	6.175	7.733	JAJO	18,952	56,151	03/22/2023	04/15/2035
000000-00-0	BRGPT 2A B1 BRGPT 2A C		B		1.G FE	6,157,946	94.9220	6,312,677	6,650,404	6,236,944		2,163		76,835	5.975	7.318	JAJO	84,991	179,715	06/21/2023	04/15/2035
000000-00-0	PENTA 2018-5A CR PENTA 2018-5A B2R		B		1.C FE	605,250	88.5650	488,790	551,901	551,901				16,752	1.950	1.955	JAJO	2,123	10,620	01/20/2021	04/20/2035
000000-00-0	PENTA 2018-5A CR PENTA 2018-5A CR		B		1.F FE	7,445,160	96.8210	6,572,549	6,788,379	6,788,379				206,052	6.393	6.323	JAJO	88,002	344,587	01/20/2021	04/20/2035
000000-00-0	ARESE 15A C ARESE 15A C		B		1.F FE	1,999,239	94.3950	2,083,867	2,207,603	2,089,166		1,544		88,383	6.075	7.131	JAJO	28,685	30,770	09/29/2023	01/15/2036
000000-00-0	ALBAC 5A C ALBAC 5A C		B		1.F FE	5,192,337	100.1760	5,197,013	5,187,867	5,193,080		5,217		(4,475)	8.475	8.295	JAJO	259,220		04/14/2023	04/15/2036
000000-00-0	PLMER 2021-2A B2 PLMER 2023-1A B1		B		1.C FE	3,575,161	100.2930	3,597,866	3,587,355	3,587,355				12,194	7.225	7.154	JAJO	135,084		05/05/2023	07/15/2036
000000-00-0	PLMER 2021-2A B2 PLMER 2023-1A C		B		1.F FE	5,280,238	100.2910	5,313,670	5,298,247	5,298,247				18,010	7.625	7.565	JAJO	210,930		05/05/2023	07/15/2036
000000-00-0	BECLO 14A C BECLO 14A C		B		1.F FE	11,039,965	100.2900	11,069,970	11,038,015	11,038,015				(1,950)	7.875	7.738	JAJO	480,501		04/28/2023	07/15/2036
000000-00-0	PRVD 9A D PRVD 9A C		B		1.F FE	6,355,192	100.8210	6,677,209	6,622,809	6,622,809				267,617	7.293	6.388	JAJO	24,150		10/20/2023	07/18/2036
000000-00-0	PRVD 9A D PRVD 9A D		B		2.C FE	8,897,268	100.6880	9,335,723	9,271,933	9,271,933				374,664	9.243	8.383	JAJO	42,850		10/20/2023	07/18/2036
000000-00-0	HARVT 31A C HARVT 31A B		B		1.C FE	15,070,365	99.8610	15,321,468	15,342,841	15,342,841				272,476	6.825	5.919	JAJO	55,266		11/16/2023	10/15/2036
000000-00-0	TIKEH 11A D TIKEH 11A C		B		1.F FE	3,457,292	100.2810	3,542,076	3,532,165	3,532,165				74,873	7.215	6.885	JAJO	67,396		08/24/2023	10/15/2036
000000-00-0	HARVT 31A C HARVT 31A C		B		1.F FE	3,252,597	99.8580	3,306,716	3,311,404	3,311,404				58,808	7.475	6.586	JAJO	13,064		11/16/2023	10/15/2036
000000-00-0	TIKEH 11A D TIKEH 11A D		B		2.C FE	3,583,959	98.6830	3,616,343	3,664,621	3,664,621				80,662	8.975	8.664	JAJO	87,146		08/24/2023	10/15/2036
000000-00-0	PLMER 2023-2A D PLMER 2023-2A D		B		2.C FE	9,462,628	100.5290	9,986,765	9,934,213	9,934,213				471,586	9.225	8.925	JAJO	140,010		10/04/2023	10/15/2036
000000-00-0	BOPHO 7A CR BOPHO 7A CR		B		1.F FE	15,448,399	99.6800	16,091,455	16,143,097	16,143,097				694,698	7.672	7.645	JAJO	261,461		09/29/2023	10/17/2036
000000-00-0	CRNCL 2023-17A C CRNCL 2023-17A C		B		1.F FE	6,078,624	100.1260	6,078,582	6,070,908	6,070,908				(7,716)	7.593	7.240	JAJO	130,527		07/26/2023	10/18/2036
000000-00-0	CFOUR 6A D CFOUR 6A C		B		1.F FE	3,861,708	100.2820	3,984,871	3,973,685	3,973,685				111,977	7.088	6.783	JAJO	73,631		09/13/2023	10/25/2036
000000-00-0	CFOUR 6A D CFOUR 6A D		B		2.C FE	3,861,708	100.2520	3,983,687	3,973,685	3,973,685				111,977	8.838	8.561	JAJO	91,982		09/13/2023	10/25/2036
000000-00-0	WILPA 1A D WILPA 1A D		B		2.C FE	8,831,786	100.2970	9,299,433	9,271,933	9,271,933				440,147	9.151	8.587	FMAN	124,159		10/05/2023	11/25/2036
000000-00-0	PENTA 2023-15A D PENTA 2023-15A D		B		2.C FE	6,347,997	100.2930	6,642,187	6,622,809	6,622,809				274,812	9.675	8.826	JAJO	21,359		11/01/2023	01/15/2037
000000-00-0	NCCE 3A C NCCE 3A B		B		1.C FE	11,543,428	100.2310	11,373,325	11,347,079	11,347,079				(196,349)	7.225	7.185	JAJO	295,576		07/18/2023	07/15/2037
000000-00-0	NCCE 3A C NCCE 3A C		B		1.F FE	11,094,268	100.0580	10,911,928	10,905,559	10,905,559				(188,709)	8.225	8.203	JAJO	324,062		07/18/2023	07/15/2037
000000-00-0	INDI 1A C INDI 1A C		B		1.F FE	10,041,540	99.6570	10,450,178	10,486,114	10,486,114				444,574	7.475	7.143	JAJO	115,398		09/27/2023	10/15/2037
000000-00-0	ADAGI X-A CR ADAGI X-A CR		B		1.F FE	10,292,260	100.6520	10,771,075	10,701,355	10,701,355				409,096	7.343	7.290	JAJO	89,494		10/26/2023	10/20/2037
000000-00-0	ADAGI X-A CR ADAGI X-A DR		B		2.C FE	7,600,308	100.4320	7,981,687	7,947,371	7,947,371				347,062	9.493	9.484	JAJO	85,923		10/26/2023	10/20/2037
000370-AE-9	ABBSL 2021-3A C ABBSL 2021-3A C	C..	D		1.F FE	13,551,433	99.1900	14,044,686	14,159,405	13,607,020		55,588			7.778	8.514	JAJO	223,318	751,397	10/04/2023	10/20/2034
00038K-AW-1	ABBSL 2020-1A DR ABBSL 2020-1A CR		D		1.F FE	1,500,000	98.8390	1,482,585	1,500,000	1,500,000					7.894	7.858	JAJO	25,326		01/14/2022	01/15/2035
00038K-AY-7	ABBSL 2020-1A DR ABBSL 2020-1A DR	C..	D		2.C FE	3,864,636	98.3110	3,932,436	4,000,000	3,879,968		10,816			8.844	9.411	JAJO	75,664	164,845	08/10/2022	01/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000823-AJ-3	ABPCI 2017-1A A1R ABPCI 2017-1A A1R	RA	D		1.A FE	25,528,948	99.7190	26,425,482	26,500,000	25,916,948		300,207			7.278	8.600	JAJO	391,082	1,399,342	09/29/2023	04/20/2032
00110D-AA-6	AGCCM 2021-1A C AGCCM 2021-1A A		D		1.A FE	174,516,384	91.8780	160,786,150	175,000,000	174,702,972		87,810			2.820	2.871	AO	904,750	4,935,000	12/23/2021	04/25/2038
00110D-AC-2	AGCCM 2021-1A C AGCCM 2021-1A B		D		1.D FE	37,248,300	88.1390	33,051,975	37,500,000	37,316,834		31,730			3.250	3.350	AO	223,438	1,218,750	12/23/2021	04/25/2038
00110D-AE-8	AGCCM 2021-1A C AGCCM 2021-1A C	C	D		1.G FE	17,042,616	88.3170	15,897,042	18,000,000	17,046,000		3,384			3.650	4.669	AO	120,450	365,000	12/22/2023	04/25/2038
00110D-AG-3	AGCCM 2021-1A C AGCCM 2021-1A D		D		2.C FE	10,444,500	88.6320	9,350,687	10,550,000	10,474,115		10,571			5.750	5.895	AO	111,215	606,625	02/25/2021	04/25/2038
00119A-AG-0	AGL 2023-24A C AGL 2023-24A C		D		1.F FE	5,500,000	100.4330	5,523,821	5,500,000	5,500,000					8.887	8.881	JAJO	92,331	222,670	03/30/2023	07/25/2036
00119C-AC-5	AGL 2022-20A B AGL 2022-20A B	M	D		1.C FE	7,500,000	100.0900	7,506,743	7,500,000	7,500,000					8.366	8.318	JAJO	127,230	653,991	06/30/2022	07/20/2035
00119C-AE-1	AGL 2022-20A B AGL 2022-20A C	C	D		1.F FE	15,120,000	100.0990	15,134,939	15,120,000	15,120,000					9.216	9.188	JAJO	282,557	499,045	06/30/2022	07/20/2035
00119F-AE-4	AGL 2022-21A C AGL 2022-21A C		D		1.F FE	1,241,875	100.1440	1,251,804	1,250,000	1,244,508		461			9.487	9.581	JAJO	21,742	125,490	07/26/2022	07/27/2035
00119F-AG-9	AGL 2022-21A C AGL 2022-21A D	C	D		2.C FE	1,298,220	100.5980	1,327,896	1,320,000	1,302,562		1,352			10.737	11.037	JAJO	25,985	152,226	07/26/2022	07/27/2035
00119H-AL-4	AGL 2019-1A CR AGL 2019-1A CR	C	D		1.F FE	9,900,000	99.6260	9,862,934	9,900,000	9,900,000					7.728	7.668	JAJO	155,136	704,859	10/07/2021	10/20/2034
00119M-AG-4	AGL 2020-3A D AGL 2020-3A C	C	D	4	1.F FE	982,377	99.8310	998,309	1,000,000	983,062		685			7.806	8.179	JAJO	16,696	19,514	09/06/2023	01/15/2033
00119M-AJ-8	AGL 2020-3A D AGL 2020-3A D	C	D		2.C FE	5,261,508	99.4290	5,488,470	5,520,000	5,300,009		27,210			8.956	9.885	JAJO	105,739	396,735	09/27/2023	01/15/2033
00119T-AM-6	AGL 2020-5A DR AGL 2020-5A CR	C	D		1.F FE	11,499,965	99.4770	11,439,844	11,500,000	11,499,832		(238)			7.678	7.617	JAJO	179,042	812,945	12/06/2021	07/20/2034
00119T-AP-9	AGL 2020-5A DR AGL 2020-5A DR	C	D		2.C FE	15,848,222	98.6610	15,884,389	16,100,000	15,867,709		19,487			8.778	9.025	JAJO	286,571	1,261,391	03/21/2023	07/20/2034
00119V-AS-8	AGL 2020-6A DR AGL 2020-6A CR		D		1.F FE	21,859,691	99.7410	22,242,176	22,300,000	21,887,849		28,158			7.828	8.146	JAJO	353,970	704,502	09/06/2023	07/20/2034
00119Y-AG-8	AGL 2021-10A D AGL 2021-10A D	C	D		2.C FE	2,125,000	99.0720	2,105,278	2,125,000	2,125,000					8.556	8.532	JAJO	38,888	168,096	03/29/2021	04/15/2034
00120D-AE-6	AGL 2022-17A C AGL 2022-17A C		D		1.F FE	7,037,140	98.6640	7,153,104	7,250,000	7,046,598		9,458			7.512	8.004	JAJO	105,897	140,721	08/04/2023	01/21/2035
00120J-AG-8	AGL 2021-13A D AGL 2021-13A C	C	D		1.F FE	10,499,685	99.4620	10,443,479	10,500,000	10,484,440		2,810			7.728	7.697	JAJO	164,538	747,577	02/15/2022	10/20/2034
00121D-AG-8	AGL 2022-19A C AGL 2022-19A C		D		1.E FE	904,975	100.1270	901,143	900,000	904,876		(99)			8.912	8.776	JAJO	15,596		11/02/2023	07/21/2035
00177L-AE-0	AMMC 2021-24A C AMMC 2021-24A C		D		1.F FE	6,777,000	98.8390	7,116,394	7,200,000	6,802,109		25,109			7.878	8.942	JAJO	115,016	405,031	03/30/2023	01/20/2035
00177L-AG-5	AMMC 2021-24A C AMMC 2021-24A D		D		2.C FE	1,965,988	98.3280	2,163,218	2,200,000	1,983,685		19,478			9.078	11.091	JAJO	40,497	186,750	10/04/2022	01/20/2035
00192R-AJ-7	ARES 2015-35RA D ARES 2015-35RA C	C	D	4	1.F FE	4,772,306	98.9570	4,799,424	4,850,000	4,778,528		6,892			7.556	7.920	JAJO	78,381	226,627	08/23/2023	07/15/2030
00192R-AL-2	ARES 2015-35RA D ARES 2015-35RA D		D	4	2.C FE	11,779,041	97.5530	11,706,324	12,000,000	11,779,611		570			8.656	9.124	JAJO	222,167	240,346	12/26/2023	07/15/2030
00192W-AG-2	ARES 2021-62A D ARES 2021-62A C	C	D		1.F FE	24,999,490	99.4330	24,858,250	25,000,000	25,012,931		(7,910)			7.690	7.660	JAJO	363,149	1,269,751	02/15/2022	01/25/2034
00192W-AJ-6	ARES 2021-62A D ARES 2021-62A D		D		2.C FE	648,730	98.5630	654,252	663,789	648,913		183			8.740	9.169	JAJO	10,959		11/30/2023	01/25/2034
00840B-AA-7	AGCCM 2021-2A C AGCCM 2021-2A B		D		1.D FE	48,150,000	88.7750	42,745,163	48,150,000	48,150,000					3.151	3.151	MN	185,436	1,517,207	10/20/2021	11/17/2036
00840B-AC-3	AGCCM 2021-2A C AGCCM 2021-2A C		D		1.G FE	32,250,000	89.6780	28,921,220	32,250,000	32,250,000					3.601	3.601	MN	141,939	1,161,323	10/20/2021	11/17/2036
00840B-AE-9	AGCCM 2021-2A C AGCCM 2021-2A D		D		2.C FE	36,000,000	90.7990	32,687,640	36,000,000	36,000,000					5.251	5.250	MN	231,044	1,890,360	10/20/2021	11/17/2036
008511-AQ-0	AGL 2020-7A DR AGL 2020-7A CR	C	D		1.F FE	14,764,683	99.4860	14,922,825	15,000,000	14,783,696		19,705			7.706	7.958	JAJO	247,230	947,989	02/15/2023	07/15/2034
008511-AS-6	AGL 2020-7A DR AGL 2020-7A DR	C	D		2.C FE	4,000,000	98.5730	3,942,908	4,000,000	4,000,000					8.756	8.736	JAJO	74,911	324,506	06/28/2021	07/15/2034
00851T-AJ-5	AGL 2021-11A D AGL 2021-11A C	C	D		1.F FE	6,000,000	99.4990	5,969,910	6,000,000	6,000,000					7.706	7.666	JAJO	98,892	423,053	04/20/2021	04/15/2034
00851T-AL-0	AGL 2021-11A D AGL 2021-11A D	C	D		2.C FE	8,401,750	100.0540	8,404,570	8,400,000	8,405,234		2,114			8.806	8.774	JAJO	158,212	685,709	09/01/2021	04/15/2034
00851W-AG-4	AGL 2021-14A D AGL 2021-14A D		D		2.C FE	7,772,904	97.1590	7,772,688	8,000,000	7,773,647		743			8.724	9.256	JAJO	135,706		12/22/2023	12/02/2034
01448M-AB-5	ALESC 3A A2 ALESC 3A A2		D		1.C FE	4,489,799	91.4380	4,548,875	4,974,846	4,831,114		340,845			6.405	7.136	JAJO	68,158	285,843	12/20/2022	05/01/2034
01448Q-AB-6	ALESC 4A A2 ALESC 4A A2		D		1.C FE	11,319,138	86.4690	11,132,852	12,875,000	11,303,027		(41,346)			6.352	8.423	JAJO	143,109	746,636	12/20/2022	07/30/2034
01448T-AB-0	ALESC 5A A2 ALESC 5A A2		D		1.B FE	2,322,675	88.5000	2,222,235	2,511,000	2,364,588		22,645			6.272	7.635	MJSD	2,625	151,661	02/28/2022	12/23/2034
01448X-AA-3	ALESC 6A A1 ALESC 6A A1		D		1.D FE	1,358,539	94.3750	1,356,069	1,436,895	1,379,777		7,660			6.092	7.888	MJSD	1,459	61,725	10/17/2023	03/23/2035
014495-AC-9	ALESC 13A A2 ALESC 13A A2		D	4	1.D FE	3,995,500	76.2500	3,995,500	5,240,000	3,997,025		1,525			6.022	9.212	MJSD	5,259	82,055	12/22/2023	09/23/2037
014498-AC-3	ALESC 14A A2 ALESC 14A A2		D	4	1.E FE	13,090,832	74.7500	13,058,078	17,469,000	13,095,982		5,150			6.022	9.394	MJSD	17,552	273,554	12/22/2023	09/23/2037
01449C-AG-5	ALESC 8A A2 ALESC 8A A2		D	4	1.A FE	1,572,084	87.5000	1,565,375	1,789,000	1,572,600		517			6.092	8.047	MJSD	1,816	28,338	12/22/2023	12/23/2035
01449W-AA-4	ALESC 10A A1 ALESC 10A A1		D		1.A FE	938,626	92.6250	986,990	1,065,576	951,148		13,911			5.962	10.432	MJSD	1,060	60,973	12/20/2022	09/23/2036
01449W-AB-2	ALESC 10A A1 ALESC 10A A2A		D		1.C FE	18,393,369	81.2000	18,941,524	23,327,000	18,689,262		225,343			6.122	9.016	MJSD	23,828	1,373,051	12/20/2022	09/23/2036
01450A-AB-6	ALESC 11A A1BF ALESC 11A A2		D	4	1.C FE	4,094,250	78.0830	4,138,417	5,300,000	4,170,319		52,623			6.072	9.081	MJSD	5,363	309,247	08/16/2022	12/23/2036
01450A-AF-7	ALESC 11A A1BF ALESC 11A A1BF		D		1.A FE	8,991,630	91.2500	8,918,782	9,774,008	9,099,210		45,152			5.952	8.120	MJSD	9,695	558,277	08/10/2022	12/23/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01450D-AB-0	ALESC 12A A2 ALESC 12A A1		D		1.A FE	4,905,333	88.1250	4,614,153	5,235,919	4,941,888		18,398			5.976	7.359	JAJO	66,924	278,079	11/22/2021	07/15/2037
01450D-AC-8	ALESC 12A A2 ALESC 12A A2		D	4	1.C FE	4,888,579	76.2500	4,884,575	6,406,000	4,890,590		2,011			6.056	9.309	JAJO	82,976		12/22/2023	07/15/2037
01450G-AA-5	ALESC 16A A ALESC 16A A		D		1.E FE	39,597,785	78.0000	36,203,689	46,414,986	39,964,408		99,833			5.942	8.072	MJSD	46,016	2,646,398	01/10/2022	03/23/2038
01450N-AA-0	ALESC 17A A1 ALESC 17A A1		D		1.B FE	31,454,365	88.2500	29,474,584	33,398,962	31,550,019		29,838			6.372	7.218	MJSD	35,470	1,951,330	12/22/2023	09/23/2038
01749B-AD-1	ALLEG 2017-2A D ALLEG 2017-2A D	C	D	4	2.C FE	1,537,296	96.4130	1,595,642	1,655,000	1,555,136		17,311			8.415	10.084	JAJO	29,400	128,790	12/27/2022	01/17/2031
01750H-AJ-1	ALLEG 2019-2A D ALLEG 2019-2A D	C	D	4	2.C FE	2,888,502	99.7750	2,923,393	2,930,000	2,889,919		1,417			9.609	9.924	JAJO	57,872	71,374	09/06/2023	01/19/2033
01750L-AE-3	ALLEG 2018-2A B2 ALLEG 2018-2A B2	C	D	4	1.A FE	500,682	88.8400	444,202	500,000	500,138		(191)			2.560	2.522	JAJO	2,738	12,800	03/29/2021	07/15/2031
01750T-AJ-5	ALLEG 2020-1A C ALLEG 2020-1A C	C	D		1.F FE	10,285,176	100.0370	10,403,890	10,400,000	10,311,373		15,670			8.124	8.297	JAJO	164,284	788,588	05/25/2022	01/21/2032
01750W-AG-4	ALLEG 2021-1A D ALLEG 2021-1A C	C	D		1.G FE	13,500,000	98.6220	13,313,930	13,500,000	13,500,000					7.778	7.719	JAJO	212,918	968,015	05/25/2021	07/20/2034
01750W-AJ-8	ALLEG 2021-1A D ALLEG 2021-1A D	C	D		2.C FE	16,750,000	98.6530	16,524,445	16,750,000	16,750,000					8.878	8.841	JAJO	301,538	1,387,864	05/25/2021	07/20/2034
01751A-AG-1	ALLEG 2021-2A C ALLEG 2021-2A C		D		1.F FE	529,202	99.1880	533,483	537,848	529,340		138			7.806	8.081	JAJO	8,980	10,496	10/04/2023	10/15/2034
01751E-AG-3	ALLEG 2014-1RA B ALLEG 2014-1RA B		D	4	1.C FE	1,973,330	100.1050	2,002,094	2,000,000	1,981,967		6,197			7.824	8.150	JAJO	30,426	72,768	12/22/2023	10/21/2028
03328J-AE-7	ANCHC 2021-19A C ANCHC 2021-19A C	C	D		1.E FE	20,239,027	99.1980	20,831,517	21,000,000	20,304,776		65,749			8.056	8.691	JAJO	361,843	1,276,835	03/02/2023	10/15/2034
03328J-AG-2	ANCHC 2021-19A C ANCHC 2021-19A D	C	D		2.A FE	4,000,000	98.6960	3,947,848	4,000,000	4,000,000					9.206	9.196	JAJO	78,761	342,702	08/27/2021	10/15/2034
03328L-AG-7	ANCHC 2014-4RA D ANCHC 2014-4RA D	C	D	4	2.C FE	1,888,283	97.8350	1,956,702	2,000,000	1,913,512		4,625			8.252	9.421	JAJO	28,882	21,483	08/04/2023	01/28/2031
03328Q-AQ-4	ANCHC 2015-6A CRR ANCHC 2015-6A B1R		D		1.A FE	2,932,452	99.8870	2,996,595	3,000,000	2,976,703		30,346			7.406	7.677	JAJO	47,521	202,429	08/10/2022	07/15/2030
03328Q-BE-0	ANCHC 2015-6A CRR ANCHC 2015-6A CRR		D		1.D FE	1,935,182	99.7220	1,994,432	2,000,000	1,952,054		11,595			7.856	8.624	JAJO	33,606	144,053	08/10/2022	07/15/2030
03328Y-AG-9	ANCHC 2018-1RA C ANCHC 2018-1RA C		D	4	1.F FE	3,880,000	98.0570	4,020,353	4,100,000	3,982,263		4,277			7.456	8.265	JAJO	67,930		02/09/2021	04/13/2031
03328Y-AJ-3	ANCHC 2018-1RA C ANCHC 2018-1RA D	C	D	4	2.C FE	17,667,879	98.4020	18,204,315	18,500,000	17,765,744		97,866			8.356	9.412	JAJO	343,515	1,154,905	08/04/2023	04/13/2031
033291-AS-4	ANCHC 2019-13A CR ANCHC 2019-13A D1R	C	D		2.C FE	13,300,000	98.7250	13,130,385	13,300,000	13,300,000					9.206	9.196	JAJO	261,881	1,139,484	03/22/2021	04/15/2034
033292-AU-7	ANCHC 2013-1A CR ANCHC 2013-1A BR		D	4	1.C FE	2,984,274	99.9430	2,998,275	3,000,000	2,984,993		719			7.806	7.927	JAJO	52,038	59,131	08/23/2023	10/13/2030
033292-AW-3	ANCHC 2013-1A CR ANCHC 2013-1A CR		D	4	2.B FE	4,800,000	100.0080	4,800,398	4,800,000	4,800,000					8.856	8.837	JAJO	94,462	393,691	09/21/2017	10/13/2030
033296-BG-8	ANCHF 2015-1A DR2 ANCHF 2015-1A BR2	RA	D		1.C FE	22,800,000	90.3570	20,601,396	22,800,000	22,800,000					3.006	3.005	JJ	291,281	685,368	06/30/2021	07/28/2037
033296-BJ-2	ANCHF 2015-1A DR2 ANCHF 2015-1A CR2	C	D		1.F FE	8,600,000	90.5190	7,784,591	8,600,000	8,600,000					3.506	3.505	JJ	128,144	301,516	06/30/2021	07/28/2037
033296-BL-7	ANCHF 2015-1A DR2 ANCHF 2015-1A DR2		D		2.B FE	11,750,000	90.2350	10,602,566	11,750,000	11,750,000					5.206	5.202	JJ	259,975	611,705	06/30/2021	07/28/2037
03329F-AS-3	ANCHC 2020-15A DR ANCHC 2020-15A CR	C	D		1.F FE	4,933,340	99.4440	4,972,200	5,000,000	4,934,974		1,634			7.928	8.142	JAJO	80,379	100,149	09/06/2023	07/20/2034
03329F-AU-8	ANCHC 2020-15A DR ANCHC 2020-15A DR		D		2.C FE	5,500,000	98.0850	5,394,648	5,500,000	5,500,000					9.078	9.045	JAJO	101,243	466,869	06/18/2021	07/20/2034
03329K-BE-2	ANCHC 2016-8A CR2 ANCHC 2016-8A CR2	C	D		1.F FE	7,523,414	99.2940	7,562,763	7,616,559	7,531,437		4,751			8.049	8.246	JAJO	112,401	429,835	08/23/2023	10/27/2034
03329L-AY-7	ANCHF 2015-2A BRV ANCHF 2015-2A BRV		D	4	1.D FE	5,712,450	95.4830	5,728,962	6,000,000	5,713,798		1,348			4.628	5.840	AO	50,908		12/22/2023	04/25/2038
03329L-BL-4	ANCHF 2015-2A BRV ANCHF 2015-2A DRV	C	D	4	2.C FE	3,070,000	89.8920	2,759,681	3,070,000	3,070,000					6.353	6.351	AO	35,757	195,037	06/04/2020	04/25/2038
03330A-AE-2	ANCHC 2014-3RA C ANCHC 2014-3RA C	C	D	4	1.F FE	21,667,666	98.1850	21,257,139	21,650,000	21,654,783		(5,015)			7.502	7.457	JAJO	284,231	1,446,352	12/22/2023	01/28/2031
03330A-AG-7	ANCHC 2014-3RA C ANCHC 2014-3RA D	C	D	4	2.C FE	9,100,000	98.9260	9,002,266	9,100,000	9,100,000					8.252	8.228	JAJO	131,413	706,951	01/19/2018	01/28/2031
03330H-BN-6	ANCHF 2019-9A AV ANCHF 2019-9A BR		D		1.C FE	17,200,000	90.3430	15,539,030	17,200,000	17,200,000					3.054	3.053	AO	96,303	525,288	10/15/2021	10/25/2037
03330H-BS-5	ANCHF 2019-9A AV ANCHF 2019-9A CR	C	D		1.F FE	4,000,000	90.9950	3,639,780	4,000,000	4,000,000					3.554	3.553	AO	26,063	142,160	10/15/2021	10/25/2037
03330H-BW-6	ANCHF 2019-9A AV ANCHF 2019-9A DR		D		2.B FE	9,400,000	91.5550	8,606,123	9,400,000	9,400,000					5.204	5.202	AO	89,682	489,176	10/15/2021	10/25/2037
03331A-AJ-0	ANCHC 2021-18A D ANCHC 2021-18A C	C	D		1.F FE	7,999,680	99.2550	7,940,392	8,000,000	7,965,852		2,362			7.906	7.957	JAJO	135,278	580,248	08/10/2021	04/15/2034
03331A-AL-5	ANCHC 2021-18A D ANCHC 2021-18A D		D		2.C FE	4,617,128	97.2010	4,617,029	4,750,000	4,617,479		351			9.106	9.682	JAJO	92,513		12/22/2023	04/15/2034
03331F-AA-8	ANCHF 2019-7A A ANCHF 2019-7A A		D	4	1.A FE	3,872,508	97.0340	3,881,352	4,000,000	3,873,916		1,408			4.620	6.271	AO	33,880		12/22/2023	04/25/2037
03331J-AL-6	ANCHC 2018-10A C ANCHC 2018-10A C		D	4	1.F FE	8,042,613	99.8240	8,235,505	8,250,000	8,068,291		25,678			7.906	8.488	JAJO	139,506	453,065	03/21/2023	10/15/2031
03331J-AN-2	ANCHC 2018-10A C ANCHC 2018-10A D	C	D	4	2.C FE	6,740,124	99.2750	6,949,278	7,000,000	6,786,119		26,707			8.806	9.589	JAJO	131,843	534,475	03/21/2023	10/15/2031
03331K-AE-9	ANCHC 2021-21A C ANCHC 2021-21A C		D		1.F FE	2,861,559	99.2040	2,884,155	2,907,288	2,862,584		1,025			8.078	8.335	JAJO	47,621	59,350	10/04/2023	10/20/2034
03331X-AJ-0	ANCHF 2019-8A DR ANCHF 2019-8A BR	RA	D		1.C FE	13,750,000	90.4750	12,440,340	13,750,000	13,750,000					3.006	3.005	JJ	179,108	413,325	06/30/2021	07/25/2037
03331X-AN-1	ANCHF 2019-8A DR ANCHF 2019-8A CR	C	D		1.F FE	12,000,000	90.3890	10,846,668	12,000,000	12,000,000					3.506	3.505	JJ	182,312	420,720	06/30/2021	07/25/2037
03331X-AQ-4	ANCHF 2019-8A DR ANCHF 2019-8A DR		D		2.A FE	3,300,000	90.3380	2,981,144	3,300,000	3,300,000					5.206	5.204	JJ	74,446	171,798	06/30/2021	07/25/2037
03332A-AA-8	ANCHF 2020-10A DV ANCHF 2020-10A AV	C	D	4	1.A FE	3,780,660	95.0750	3,803,004	4,000,000	3,834,067		51,278			3.619	5.330	JAJO	26,539	117,618	02/15/2023	04/25/2038
03332A-AG-5	ANCHF 2020-10A DV ANCHF 2020-10A DV		D	4	2.C FE	1,126,538	93.0900	1,163,626	1,250,000	1,140,976		14,438			5.719	7.842	JAJO	13,106	53,616	02/15/2023	04/25/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03332P-AG-2	ANCHC 2021-17A C ANCHC 2021-17A C		D		1.F FE	1,721,388	99.2340	1,734,623	1,748,007	1,721,831		442			7.906	8.175	JAJO	29,558	34,553	10/04/2023	07/15/2034
03332P-AJ-6	ANCHC 2021-17A C ANCHC 2021-17A D	C	D		2.C FE	12,700,000	98.6890	12,533,440	12,700,000	12,700,000					9.056	9.043	JAJO	245,993	1,068,817	06/04/2021	07/15/2034
03664T-AN-7	ANTR 2019-1A CR ANTR 2019-1A BR		D		1.C FE	5,400,000	100.2320	5,412,550	5,400,000	5,400,000					8.748	8.390	JAJO	60,364		10/31/2023	01/20/2036
03664T-AQ-0	ANTR 2019-1A CR ANTR 2019-1A CR		D		1.F FE	6,000,000	100.8060	6,048,354	6,000,000	6,000,000					9.648	9.308	JAJO	73,972		10/31/2023	01/20/2036
03664T-AS-6	ANTR 2019-1A CR ANTR 2019-1A DR		D		2.C FE	2,900,000	100.7600	2,922,040	2,900,000	2,900,000					11.648	11.355	JAJO	43,164		10/31/2023	01/20/2036
03665A-AJ-6	ANTR 2017-2A CR ANTR 2017-2A AR	C	D		1.A FE	27,365,983	97.6990	28,341,870	29,009,316	27,763,551		314,695			7.158	8.768	JAJO	421,055	1,504,632	09/29/2023	10/20/2033
03665A-AN-7	ANTR 2017-2A CR ANTR 2017-2A CR	C	D		1.F FE	9,999,970	96.6740	9,667,420	10,000,000	9,999,426		(729)			8.278	8.230	JAJO	167,856	767,742	01/13/2022	10/20/2033
03665A-AQ-0	ANTR 2017-2A CR ANTR 2017-2A DR		D		2.C FE	8,297,608	92.5870	7,788,376	8,412,000	8,306,725		8,913			9.428	9.676	JAJO	160,817	723,482	03/24/2023	10/20/2033
03665G-AH-7	ANTR 2023-1A D ANTR 2023-1A C		D		1.F FE	10,000,000	100.5210	10,052,060	10,000,000	10,000,000					9.478	9.494	JAJO	179,033	591,666	02/03/2023	04/25/2035
03665G-AK-0	ANTR 2023-1A D ANTR 2023-1A D		D		2.C FE	7,000,000	100.7170	7,050,190	7,000,000	6,985,763		(14,237)			11.478	11.594	JAJO	151,768	503,999	02/03/2023	04/25/2035
03665J-AL-2	ANTR 2017-1A DR ANTR 2017-1A CR	C	D		1.F FE	124,049,900	96.2100	120,262,000	125,000,000	124,054,918		5,018			8.378	8.535	JAJO	2,123,545	7,778,812	12/22/2023	04/20/2033
03665J-AM-0	ANTR 2017-1A DR ANTR 2017-1A DR		D		2.C FE	39,000,000	94.4520	36,836,319	39,000,000	39,000,000					9.328	9.300	JAJO	737,675	3,409,383	03/25/2021	04/20/2033
03665L-AA-1	ANTR 2018-3A A1 ANTR 2018-3A A1	C	D		1.A FE	14,171,245	99.7460	14,292,439	14,328,863	14,219,556		48,311			7.128	7.812	JAJO	207,104	500,401	05/03/2023	01/20/2031
03665L-AG-8	ANTR 2018-3A A1 ANTR 2018-3A C	C	D		1.F FE	10,001,000	97.6190	9,761,910	10,000,000	10,007,688		(894)			8.428	8.351	JAJO	170,897	213,076	03/25/2021	01/20/2031
03665M-AC-5	ANTR 2018-1A B ANTR 2018-1A B	C	D		1.C FE	1,855,000	98.7640	1,975,286	2,000,000	1,927,438		66,702			7.328	9.064	JAJO	29,718	134,287	11/03/2022	04/20/2031
03665T-AQ-9	ANTR 2018-2A DR ANTR 2018-2A BR		D		1.C FE	7,640,000	98.2550	7,860,360	8,000,000	7,661,771		21,771			7.698	8.641	JAJO	124,886	304,514	07/06/2023	04/20/2034
03665T-AS-5	ANTR 2018-2A DR ANTR 2018-2A CR	C	D		1.F FE	32,000,000	98.0540	31,377,312	32,000,000	32,000,000					8.516	8.473	JAJO	552,582	2,544,936	04/21/2022	04/20/2034
03665T-AU-0	ANTR 2018-2A DR ANTR 2018-2A DR		D		2.B FE	9,750,000	95.6870	9,329,483	9,750,000	9,750,000					9.766	9.749	JAJO	193,078	898,978	04/21/2022	04/20/2034
03665Y-AG-0	ANTR 2019-2A D ANTR 2019-2A C	C	D	4	1.F FE	5,350,495	100.4070	5,723,193	5,700,000	5,491,765		50,807			9.374	10.752	JAJO	103,894	461,126	03/23/2023	01/23/2032
03665Y-AJ-4	ANTR 2019-2A D ANTR 2019-2A D		D	4	2.C FE	1,110,000	95.3920	1,144,709	1,200,000	1,124,500		14,500			10.424	12.639	JAJO	24,323	118,361	01/05/2023	01/23/2032
03666B-AA-2	ANTR 2021-1A B ANTR 2021-1A A1	C	D		1.A FE	24,237,415	99.0140	24,753,500	25,000,000	24,553,448		249,642			7.170	7.899	JAJO	338,594	1,326,456	09/29/2023	07/25/2033
03666B-AE-4	ANTR 2021-1A B ANTR 2021-1A B	C	D		1.C FE	3,004,140	96.3860	2,891,574	3,000,000	2,992,634		1,589			7.490	7.538	JAJO	42,445	208,701	09/30/2021	07/25/2033
03666B-AG-9	ANTR 2021-1A B ANTR 2021-1A C	C	D		1.F FE	3,650,000	96.2560	3,850,248	4,000,000	3,697,861		45,795			8.390	10.501	JAJO	63,393	314,770	12/13/2022	07/25/2033
03666L-AL-6	ANTR 2020-1A A1R ANTR 2020-1A A1R	C	D		1.A FE	43,645,200	99.1490	45,608,356	46,000,000	44,511,805		694,995			7.134	8.312	JAJO	638,090	3,006,919	09/27/2022	10/23/2033
03666L-AQ-5	ANTR 2020-1A A1R ANTR 2020-1A BR		D		1.C FE	847,115	96.2660	914,523	950,000	869,542		18,223			7.574	9.760	JAJO	13,991	66,327	09/27/2022	10/23/2033
03755H-AJ-2	APEXC 2018-1A D APEXC 2018-1A C	C	D	4	1.E FE	12,128,546	96.1350	11,752,528	12,225,000	12,142,073		13,527			7.590	7.752	JAJO	175,271	826,985	02/13/2023	04/25/2031
03755H-AL-7	APEXC 2018-1A D APEXC 2018-1A D		D	4	2.C FE	6,225,000	92.7430	5,773,252	6,225,000	6,225,000					8.590	8.586	JAJO	101,007	502,481	03/14/2018	04/25/2031
03763Y-BQ-8	APID 2012-11A CR3 APID 2012-11A CR3		D		1.F FE	717,304	99.4450	722,791	726,822	717,597		293			7.665	7.881	JAJO	11,761	14,061	10/04/2023	04/17/2034
03767V-AQ-1	APID 2019-31A CR APID 2019-31A DR	C	D		2.C FE	2,500,000	98.7600	2,468,998	2,500,000	2,500,000					8.756	8.738	JAJO	46,820	202,816	04/28/2021	04/15/2031
03768R-AN-6	APID 2019-32A D APID 2019-32A D		D		2.C FE	767,250	99.7300	822,769	825,000	775,200		6,330			9.178	10.570	JAJO	15,354	70,868	09/20/2022	01/20/2033
03769H-AG-2	APID 2021-37A D APID 2021-37A D	C	D		2.C FE	10,500,000	97.7520	10,263,929	10,500,000	10,500,000					8.724	8.687	JAJO	178,114	855,166	10/01/2021	10/22/2034
04009B-AJ-7	ARES 2022-ALF3A D ARES 2022-ALF3A D		D		2.C FE	9,283,386	100.1530	9,394,389	9,380,000	9,415,693		(366)			9.628	9.577	JAJO	170,591	1,065,471	06/10/2022	07/25/2035
04009G-AG-2	ARES 2019-53A C ARES 2019-53A C		D	4	1.F FE	2,999,982	99.9990	2,999,961	3,000,000	3,000,555		573			8.310	8.277	JAJO	47,785		12/22/2023	04/24/2031
04015N-AK-0	ARES 2015-4A CR ARES 2015-4A BR	C	D	4	1.F FE	3,469,689	99.0520	3,576,753	3,611,000	3,540,447		8,529			7.456	7.994	JAJO	57,585	109,517	12/22/2023	10/15/2030
04015N-AL-8	ARES 2015-4A CR ARES 2015-4A CR		D	4	2.C FE	9,547,950	97.6830	10,266,473	10,510,000	9,684,552		136,602			8.306	10.585	JAJO	186,714	781,593	01/12/2023	10/15/2030
04016N-AX-1	ARES 2017-44A CR ARES 2017-44A CR		D		2.C FE	3,514,961	99.7910	3,752,127	3,760,000	3,532,216		17,099			9.056	10.339	JAJO	72,829	316,441	12/02/2022	04/15/2034
04016U-AL-1	ARES 2017-46A B2 ARES 2017-46A C1		D	4	1.E FE	1,369,340	98.6520	1,381,121	1,400,000	1,370,713		1,373			7.356	7.913	JAJO	22,027	25,728	09/21/2023	01/15/2030
04017E-AL-6	ARES 2014-32RA B ARES 2014-32RA B	C	D	4	1.F FE	1,886,411	98.7100	1,914,968	1,940,000	1,908,042		6,050			7.442	7.773	FMAN	18,848	135,840	12/23/2020	05/15/2030
04017F-AG-4	ARES 2018-48A C ARES 2018-48A C		D	4	1.F FE	2,877,020	98.2770	2,948,313	3,000,000	2,902,072		12,606			7.478	8.310	JAJO	45,490	142,070	05/17/2023	07/20/2030
04017J-AG-6	ARES 2018-49A C ARES 2018-49A C	C	D	4	1.F FE	4,400,910	98.4580	4,430,610	4,500,000	4,422,882		7,676			7.628	8.032	JAJO	66,743	162,792	08/23/2023	07/22/2030
04017Q-AJ-4	ARES 2018-28RA C ARES 2018-28RA D	C	D	4	2.C FE	3,999,996	94.1150	3,764,608	4,000,000	4,000,129		53			8.765	8.739	JAJO	74,014	325,469	04/15/2021	10/17/2030
04018B-AS-6	ARES 2020-55A DR ARES 2020-55A CR	C	D		1.F FE	7,327,563	99.2040	7,440,285	7,500,000	7,345,474		17,356			7.756	8.128	JAJO	124,417	532,608	12/20/2022	07/15/2034
04018F-AG-3	ARES 2021-60A D ARES 2021-60A D		D		2.C FE	727,720	97.7740	787,084	805,000	735,104		6,994			8.607	10.415	JAJO	14,435	64,524	12/13/2022	07/18/2034
04623T-AG-0	MORGN 2018-2A D MORGN 2018-2A D	C	D	4	2.C FE	7,813,172	97.5470	7,803,744	8,000,000	7,825,988		11,620			8.528	9.058	JAJO	138,340	403,496	08/04/2023	04/20/2031
04942J-AG-6	ATCLO 2018-10A C ATCLO 2018-10A C	C	D	4	1.F FE	9,925,766	97.1130	9,808,423	10,100,000	9,956,189		28,578			7.506	7.875	JAJO	162,148	691,714	12/07/2022	01/15/2031
04942U-AJ-5	ATCLO 2018-12A D ATCLO 2018-12A C		D	4	1.F FE	3,828,280	98.9600	3,958,388	4,000,000	3,850,503		22,223			8.030	9.033	JAJO	61,567	230,680	02/28/2023	10/24/2031

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04942U-AL-0	ATCLO 2018-12A D ATCLO 2018-12A D		D	4	2.C FE	3,950,000	89.5250	3,580,988	4,000,000	3,972,902		4,534			8.730	8.888	JAJO	66,934	327,503	08/29/2018	10/24/2031
04942V-AS-3	ATCLO 2019-13A D ATCLO 2019-13A D		D	4	2.C FE	13,740,914	95.9490	13,432,846	14,000,000	13,796,812		31,674			9.784	10.179	JAJO	266,340	1,268,952	03/24/2023	04/22/2031
04943A-AG-4	ATCLO 2017-8A D ATCLO 2017-8A C	C	D	4	1.E FE	6,928,801	99.1810	7,125,134	7,184,000	6,972,245		43,444			8.206	9.308	JAJO	126,090	354,478	08/23/2023	01/16/2030
04943A-AJ-8	ATCLO 2017-8A D ATCLO 2017-8A D	C	D	4	2.B FE	3,000,000	99.3050	2,979,156	3,000,000	3,000,000					9.356	9.352	JAJO	60,034	261,579	06/23/2017	01/16/2030
04965F-AL-5	ATRM 15A D ATRM 15A D		D		2.C FE	1,073,655	98.7860	1,071,332	1,084,500	1,078,918		993			8.674	8.767	JAJO	18,291	87,779	02/10/2021	01/23/2031
04965L-AL-2	ATRM 14A C ATRM 14A C	C	D	4	1.F FE	3,897,150	99.2230	3,968,924	4,000,000	3,927,107		12,372			7.606	8.059	JAJO	65,072	247,179	02/13/2023	08/23/2030
04966H-AJ-5	ATRM 13A D ATRM 13A D	C	D		2.C FE	1,472,356	98.1010	1,569,610	1,600,000	1,489,544		14,526			8.374	10.216	JAJO	26,052	87,897	04/26/2023	11/21/2030
050261-AC-0	AUBRN 2017-1A A2A AUBRN 2017-1A A2B		D	4	1.B FE	519,296	99.2970	523,296	527,000	519,841		545			7.298	7.740	JAJO	7,799	9,708	09/06/2023	10/20/2030
050261-AE-6	AUBRN 2017-1A A2A AUBRN 2017-1A C		D	4	2.C FE	1,166,041	98.6160	1,232,704	1,250,000	1,178,461		12,420			8.728	10.398	JAJO	22,123	101,672	01/19/2023	10/20/2030
05071T-AC-3	AUDAX 2019-2A C AUDAX 2019-2A B	C	C	4	1.F FE	15,032,295	99.0690	15,108,023	15,250,000	15,075,149		56,437			9.624	10.097	JAJO	285,376	1,380,802	12/20/2022	10/22/2029
05071T-AG-4	AUDAX 2019-2A C AUDAX 2019-2A C	C	C	4	2.A FE	8,612,479	96.8190	8,544,277	8,825,000	8,621,678		9,215			10.574	11.460	JAJO	181,446	455,164	10/17/2023	10/22/2029
05072L-AC-9	AUDAX 2020-1A C AUDAX 2020-1A B		D	4	1.C FE	26,985,751	99.2980	26,934,664	27,125,000	27,043,634		46,013			8.178	6.503	JAJO	449,808	1,979,243	12/07/2022	01/20/2030
05072L-AE-5	AUDAX 2020-1A C AUDAX 2020-1A C	C	D	4	1.F FE	10,057,005	98.1810	10,116,570	10,304,000	10,083,405		26,400			9.278	10.167	JAJO	193,853	246,275	08/24/2023	01/20/2030
05072L-AG-0	AUDAX 2020-1A C AUDAX 2020-1A D	C	D	4	2.A FE	3,844,711	95.7270	3,829,076	4,000,000	3,873,498		28,787			10.278	11.515	JAJO	83,365	320,416	02/15/2023	01/20/2030
05072M-AJ-2	AUDAX 2020-4A CR AUDAX 2020-4A BR		D		1.C FE	16,700,000	100.1760	16,729,459	16,700,000	16,700,000					9.098	9.079	JAJO	308,110	754,522	03/17/2023	04/20/2035
05072M-AL-7	AUDAX 2020-4A CR AUDAX 2020-4A CR	C	D		1.F FE	23,342,811	100.5100	23,418,877	23,300,000	23,338,381		(3,704)			9.748	9.721	JAJO	460,588	576,160	09/06/2023	04/20/2035
054974-AC-4	BBAM 2023-3A B BBAM 2023-3A A2		D		1.C FE	11,250,000	100.2010	11,272,590	11,250,000	11,250,000					8.195	7.826	JAJO	247,944		08/16/2023	10/15/2038
054974-AE-0	BBAM 2023-3A B BBAM 2023-3A B		D		1.E FE	16,000,000	100.1950	16,031,152	16,000,000	16,000,000					8.595	8.232	JAJO	369,876		08/16/2023	10/15/2038
054978-AC-5	BBAM 2022-1A C BBAM 2022-1A A2		D		1.C FE	1,000,000	98.6610	986,606	1,000,000	1,000,000					7.344	7.298	JAJO	15,708	67,256	02/14/2022	04/15/2035
054978-AE-1	BBAM 2022-1A C BBAM 2022-1A B	C	D		1.F FE	26,500,000	96.8810	25,673,492	26,500,000	26,500,000					7.594	7.552	JAJO	430,425	1,849,267	02/14/2022	04/15/2035
054978-AG-6	BBAM 2022-1A C BBAM 2022-1A C	C	D		2.C FE	20,500,000	97.9580	20,081,308	20,500,000	20,500,000					8.694	8.674	JAJO	381,202	1,658,570	02/14/2022	04/15/2035
054979-AA-7	BBAM 2022-1A C BBAM 2022-1A D		D		3.C FE	2,452,450	94.7370	2,370,801	2,502,500	2,464,704		1,887			12.194	12.568	JAJO	65,269	291,028	02/14/2022	04/15/2035
054984-AA-7	BBAM 2023-2A C1 BBAM 2023-2A A2	C	D		1.C FE	13,000,000	100.1900	13,024,648	13,000,000	13,000,000					8.045	7.675	JAJO	232,331		09/15/2023	10/15/2038
054984-AC-3	BBAM 2023-2A C1 BBAM 2023-2A B		D		1.E FE	18,750,000	100.1850	18,784,706	18,750,000	18,750,000					8.395	8.031	JAJO	349,676		09/15/2023	10/15/2038
054984-AE-9	BBAM 2023-2A C1 BBAM 2023-2A C1		D		2.B FE	14,400,000	100.5810	14,483,678	14,400,000	14,400,000					9.895	9.561	JAJO	316,551		09/15/2023	10/15/2038
054984-AG-4	BBAM 2023-2A C1 BBAM 2023-2A C2		D		2.C FE	1,700,000	100.5310	1,709,030	1,700,000	1,696,724		(3,277)			12.395	12.155	JAJO	46,815		09/15/2023	10/15/2038
05550G-AN-7	BMMC 2019-1A A2R BMMC 2019-1A A2R		D		1.C FE	12,185,485	95.8000	12,454,039	13,000,000	12,328,380		98,934			7.656	8.909	JAJO	212,876	910,042	08/10/2022	10/15/2033
05553M-AE-1	BCRED 2021-1A C BCRED 2021-1A C		D		1.F FE	1,305,811	99.9970	1,308,236	1,308,280	1,305,791		(21)			7.828	7.812	JAJO	20,766	25,872	10/04/2023	07/20/2034
05553M-AG-6	BCRED 2021-1A C BCRED 2021-1A D	C	D		2.C FE	2,672,552	99.0690	2,674,860	2,700,000	2,672,993		441			9.028	9.210	JAJO	49,427	61,673	09/06/2023	07/20/2034
05553V-AE-1	BCRED 2021-2A C BCRED 2021-2A C		D		1.F FE	9,000,000	99.7530	8,977,725	9,000,000	9,000,000					7.728	7.669	JAJO	141,033	640,781	10/06/2021	10/20/2034
05553V-AG-6	BCRED 2021-2A C BCRED 2021-2A D		D		2.C FE	29,784,500	99.2090	29,861,849	30,100,000	29,790,965		6,465			8.828	9.000	JAJO	538,816	1,278,337	10/04/2023	10/20/2034
056162-AS-9	BABSN 2015-IA CR BABSN 2015-IA CR	C	D	4	1.D FE	1,823,500	98.5670	1,797,377	1,823,500	1,823,500					7.428	7.362	JAJO	27,466	124,285	02/07/2018	01/20/2031
056162-AU-4	BABSN 2015-IA CR BABSN 2015-IA DR		D	4	2.C FE	6,659,062	96.4230	6,556,791	6,800,000	6,659,807		744			8.278	8.792	JAJO	114,142	220,345	12/22/2023	01/20/2031
05682G-AG-3	BCC 2022-2A B BCC 2022-2A B	RA	D		1.C FE	35,447,063	99.4470	36,695,869	36,900,000	35,469,212		22,149			7.328	8.072	JAJO	525,800		11/08/2023	04/22/2035
05683L-AJ-5	BCC 2018-1A D BCC 2018-1A D		D	4	2.C FE	4,600,000	95.1070	4,374,940	4,600,000	4,600,000					8.374	8.331	JAJO	74,900	358,370	03/12/2018	04/23/2031
05683V-AY-0	BCC 2019-1A DR BCC 2019-1A DR		D		2.C FE	1,610,000	98.2690	1,719,706	1,750,000	1,621,649		11,184			9.109	10.704	JAJO	32,766	149,360	12/14/2022	04/19/2034
05684C-AS-4	BCC 2020-3A CR BCC 2020-3A CR		D		1.F FE	875,000	99.5130	995,125	1,000,000	888,468		11,859			7.824	10.137	JAJO	15,213	72,345	10/24/2022	10/23/2034
05685L-AJ-3	BCC 2022-6A D BCC 2022-6A C	C	D		1.F FE	17,820,000	100.1920	18,034,632	18,000,000	17,884,873		11,345			9.662	9.771	JAJO	338,168	1,871,798	07/21/2022	10/22/2035
05765X-AG-6	BOBA 2021-1A C BOBA 2021-1A C		D		1.F FE	1,569,151	99.4620	1,590,399	1,599,008	1,570,327		1,175			7.728	8.029	JAJO	25,057	31,212	08/23/2023	07/20/2034
05766B-AQ-1	BOBA 2020-1A DR BOBA 2020-1A DR		D		2.C FE	673,750	99.5720	697,003	700,000	675,336		1,586			8.828	9.660	JAJO	12,531	15,631	07/27/2023	01/20/2032
05874W-AC-5	BALLY 2022-19A A2 BALLY 2022-19A A2	C	D		1.C FE	20,824,290	99.7270	21,092,155	21,150,000	20,829,169		4,879			7.366	7.602	JAJO	315,158		12/22/2023	04/20/2035
05875Y-AE-6	BALLY 2021-18A B BALLY 2021-18A B		D		1.F FE	3,312,062	99.1210	3,328,405	3,357,918	3,312,688		626			7.706	7.929	JAJO	55,345	64,679	10/04/2023	01/15/2035
05875Y-AG-1	BALLY 2021-18A B BALLY 2021-18A C	C	D		2.C FE	10,450,000	97.8200	10,222,169	10,450,000	10,450,000					8.756	8.736	JAJO	195,706	847,761	11/10/2021	01/15/2035
05876C-AU-7	BALLY 2022-20A CR BALLY 2022-20A CR		D		2.C FE	4,000,000	100.3350	4,013,408	4,000,000	4,000,000					9.545	9.541	JAJO	81,663		09/15/2023	07/15/2034
06760G-AC-5	BABSN 2018-1A C BABSN 2018-1A B	C	D	4	1.E FE	5,291,003	98.5650	5,273,233	5,350,000	5,292,675		1,672			7.406	7.652	JAJO	84,746	192,308	10/24/2023	04/15/2031
06760G-AD-3	BABSN 2018-1A C BABSN 2018-1A C	C	D	4	2.C FE	5,014,100	94.7860	4,834,106	5,100,000	5,019,114		5,014			8.256	8.640	JAJO	90,058	249,414	08/08/2023	04/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06760J-AL-9	BABSN 2018-2A C BABSN 2018-2A C		D		2.B FE	1,377,240	99.6330	1,374,934	1,380,000	1,376,027		335			8.356	8.404	JAJO	24,664	106,373	09/07/2021	04/15/2030
06761K-AS-0	BABSN 2019-3A CR BABSN 2019-3A CR		D		1.F FE	1,335,000	98.9380	1,484,075	1,500,000	1,361,210		22,341			7.578	10.021	JAJO	23,049	104,517	10/24/2022	04/20/2031
06761V-AL-1	BABSN 2019-4A D BABSN 2019-4A D	C	D	4	2.C FE	3,418,231	100.0010	3,400,044	3,400,000	3,415,782		(1,825)			10.056	9.952	JAJO	73,129	142,161	11/02/2023	01/15/2033
06762C-AW-8	BABSN 2020-2A CR BABSN 2020-2A DR	C	D		2.C FE	18,775,108	100.0000	18,799,962	18,800,000	18,776,267		1,159			8.556	8.564	JAJO	344,041	1,371,755	08/08/2023	10/15/2033
06762H-AG-2	BABSN 2023-1A D BABSN 2023-1A D		D		2.C FE	13,000,000	100.4160	13,054,132	13,000,000	13,000,000					10.616	10.620	JAJO	279,845	822,293	02/01/2023	04/20/2036
07134C-AC-1	BATPK 2022-1A D BATPK 2022-1A B1		D		1.C FE	12,000,000	100.3040	12,036,468	12,000,000	12,000,000					8.616	8.468	JAJO	209,652	975,851	09/09/2022	10/20/2035
07134C-AE-7	BATPK 2022-1A D BATPK 2022-1A C	C	D		1.F FE	10,000,000	100.2220	10,022,180	10,000,000	10,000,000					9.866	9.851	JAJO	200,057	942,028	09/09/2022	10/20/2035
07134C-AG-2	BATPK 2022-1A D BATPK 2022-1A D		D		2.C FE	8,076,144	100.9300	8,074,432	8,000,000	8,076,137		(7)			11.096	10.929	JAJO	179,999		12/22/2023	10/20/2035
07378W-AU-2	BCRK 2015-1A CR BCRK 2015-1A CR	C	D	4	1.E FE	4,404,489	98.9320	4,451,927	4,500,000	4,418,495		12,716			7.577	8.022	JAJO	69,144	274,302	02/28/2023	04/20/2031
08179L-AG-6	BSP 2018-14A D BSP 2018-14A C		D	4	1.F FE	7,675,503	98.0420	7,598,216	7,750,000	7,676,890		1,388			7.428	7.635	JAJO	116,730	289,668	11/30/2023	04/20/2031
08179L-AJ-0	BSP 2018-14A D BSP 2018-14A D	C	D	4	2.C FE	4,500,000	97.5550	4,389,953	4,500,000	4,500,000					8.278	8.228	JAJO	75,535	345,489	02/23/2018	04/20/2031
08179P-AJ-1	BSP 2022-27A D1 BSP 2022-27A C		D		1.F FE	1,296,750	100.0670	1,300,867	1,300,000	1,299,476		174			9.066	9.043	JAJO	23,899	127,935	08/18/2022	07/20/2035
08180X-AS-1	BSP 2015-8A BR BSP 2015-8A A2R		D	4	1.C FE	2,460,798	99.3950	2,484,873	2,500,000	2,462,736		1,938			7.128	7.570	JAJO	36,134	44,966	10/17/2023	01/20/2031
08180X-AU-6	BSP 2015-8A BR BSP 2015-8A BR	C	D	4	1.F FE	7,835,625	98.8350	7,807,941	7,900,000	7,838,240		2,614			7.528	7.693	JAJO	120,592	405,991	10/17/2023	01/20/2031
08180X-AW-2	BSP 2015-8A BR BSP 2015-8A CR	C	D	4	2.C FE	4,036,316	95.8010	3,927,845	4,100,000	4,038,635		2,319			8.428	8.787	JAJO	70,068	264,026	10/13/2023	01/20/2031
08181V-AU-9	BSP 2018-16A CR BSP 2018-16A CR	C	D		1.F FE	4,133,304	99.5840	4,112,815	4,130,000	4,125,238		1,035			7.665	7.649	JAJO	66,829	289,982	08/19/2021	01/17/2032
08182B-AS-7	BSP 2019-17A DR BSP 2019-17A DR		D		2.C FE	1,168,750	99.4550	1,243,193	1,250,000	1,178,663		9,680			9.006	10.424	JAJO	24,078	104,568	12/14/2022	07/15/2032
08186R-AW-9	BSP 2020-21A DR BSP 2020-21A DR		D		2.C FE	4,451,954	98.6320	4,438,431	4,500,000	4,457,656		3,016			9.006	9.178	JAJO	86,682	376,444	03/10/2022	10/15/2034
08186U-AN-2	BSP 2020-22A BR BSP 2020-22A BR		D		1.C FE	15,038,520	99.4450	15,215,009	15,300,000	15,042,021		3,501			7.316	7.578	JAJO	226,435		12/22/2023	04/20/2035
09204G-AC-3	BLACK 2019-2A C BLACK 2019-2A A2	C	D	4	1.C FE	19,307,721	99.9990	19,749,882	19,750,000	19,383,282		66,144			7.824	8.261	JAJO	300,461	1,343,337	09/06/2023	07/23/2032
09204G-AE-9	BLACK 2019-2A C BLACK 2019-2A C	C	D	4	2.C FE	7,955,296	99.6180	7,969,432	8,000,000	8,013,798		(1,413)			9.674	9.620	JAJO	150,483	594,877	09/06/2023	07/23/2032
09204W-AC-8	BLACK 2021-1A A2 BLACK 2021-1A A2	C	D		1.C FE	14,697,717	99.4440	14,916,525	15,000,000	14,722,508		24,791			7.574	7.902	JAJO	220,906	347,127	12/22/2023	11/22/2034
09204W-AD-6	BLACK 2021-1A A2 BLACK 2021-1A B	C	D		1.F FE	11,999,592	99.1930	11,903,148	12,000,000	11,999,750		(83)			8.324	8.280	JAJO	194,225	928,799	02/15/2022	11/22/2034
09261M-AA-4	BLKMM 2021-6A A BLKMM 2021-6A A	C	D		1.A FE	11,843,750	99.4130	12,426,625	12,500,000	12,036,995		151,507			7.378	8.910	JAJO	187,007	847,501	09/29/2022	04/20/2033
09628F-AE-9	BLUEM 2017-3A B BLUEM 2017-3A B		D	4	1.C FE	2,126,395	98.9090	2,126,537	2,150,000	2,126,531		135			7.031	7.335	JAJO	32,332		12/22/2023	01/15/2030
09628F-AJ-8	BLUEM 2017-3A B BLUEM 2017-3A D		D		2.C FE	728,250	95.7990	718,492	750,000	735,217		2,383			8.056	8.547	JAJO	12,923	55,537	02/01/2021	01/15/2030
09628J-AQ-4	BLUEM 2015-3A BR BLUEM 2015-3A BR	C	D	4	1.F FE	22,750,000	97.5850	22,200,474	22,750,000	22,750,000					7.428	7.362	JAJO	342,660	1,550,553	03/27/2018	04/20/2031
09628J-AS-0	BLUEM 2015-3A BR BLUEM 2015-3A CR	C	D	4	2.C FE	12,250,000	89.8350	11,004,775	12,250,000	12,250,000					8.278	8.228	JAJO	205,623	940,484	03/27/2018	04/20/2031
09628N-AW-2	BLUEM 2015-4A DR BLUEM 2015-4A DR	C	D	4	2.C FE	10,000,000	94.5620	9,456,160	10,000,000	10,000,000					8.628	8.585	JAJO	174,953	803,228	04/16/2018	04/20/2030
09629V-AE-3	BLUEM 2018-2A D BLUEM 2018-2A B		D	4	1.C FE	1,098,625	99.8660	1,098,529	1,100,000	1,098,805		180			7.342	7.256	FMAN	10,544		12/22/2023	08/15/2031
09629V-AG-8	BLUEM 2018-2A D BLUEM 2018-2A C	C	D	4	1.F FE	8,391,432	98.1620	8,343,787	8,500,000	8,409,164		5,710			7.842	8.018	FMAN	87,021	370,380	12/26/2023	08/15/2031
09629V-AJ-2	BLUEM 2018-2A D BLUEM 2018-2A D	C	D	4	2.C FE	4,701,812	92.7420	4,405,240	4,750,000	4,718,838		4,922			8.792	8.870	FMAN	54,521	397,613	12/01/2020	08/15/2031
09631J-AC-0	BLUEM 2022-34A B1 BLUEM 2022-34A B1		D		1.C FE	6,204,932	99.9940	6,278,617	6,279,000	6,206,139		1,207			7.448	7.632	JAJO	94,837		12/22/2023	04/20/2035
10805Y-AC-5	BRDGS 2020-1A A2 BRDGS 2020-1A A2	C	D		1.C FE	6,923,345	99.6920	6,978,461	7,000,000	6,936,420		9,094			7.728	7.877	JAJO	109,692	498,392	08/10/2022	01/20/2034
10805Y-AE-1	BRDGS 2020-1A A2 BRDGS 2020-1A B		D		1.F FE	4,999,770	99.5240	4,976,195	5,000,000	4,999,799		(364)			8.378	8.334	JAJO	84,942	388,946	03/31/2021	01/20/2034
10805Y-AG-6	BRDGS 2020-1A A2 BRDGS 2020-1A C	C	D		2.C FE	5,069,050	97.5420	4,877,075	5,000,000	5,055,166		(6,878)			9.818	9.565	JAJO	99,542	461,946	05/25/2021	01/20/2034
10806Y-AJ-9	BRDGS 2022-1A D BRDGS 2022-1A D		D		2.B FE	20,771,625	100.1840	21,564,498	21,525,000	20,784,081		12,028			12.016	12.844	JAJO	524,466	2,046,296	11/18/2022	10/20/2034
12481H-AU-9	CBAM 2017-3A CR CBAM 2017-3A CR		D		1.F FE	15,091,731	98.4850	14,979,130	15,209,539	15,103,969		10,264			8.115	8.215	JAJO	260,559	643,494	08/23/2023	07/17/2034
12481K-AW-8	CBAM 2017-2A DR CBAM 2017-2A CR	RA	D		1.F FE	50,000,000	98.4790	49,239,250	50,000,000	50,000,000					7.965	7.923	JAJO	840,732	3,662,759	06/01/2021	07/17/2034
12481K-AY-4	CBAM 2017-2A DR CBAM 2017-2A DR	C	D		2.C FE	25,000,000	98.1350	24,533,725	25,000,000	25,000,000					9.015	8.994	JAJO	475,783	2,097,526	06/01/2021	07/17/2034
12482N-AU-5	CBAM 2019-10A CR CBAM 2019-10A CR		D		1.F FE	14,093,522	99.2170	14,386,393	14,500,000	14,122,927		11,117			7.978	8.594	JAJO	234,570		07/10/2023	04/20/2032
12510T-AC-8	CBAM 2019-11RA B CBAM 2019-11RA B		D		1.C FE	12,156,923	97.5910	12,258,431	12,561,000	12,161,150		4,227			7.410	8.011	JAJO	188,742		12/22/2023	01/20/2035
12528V-AG-4	CFIP 2018-1A C CFIP 2018-1A C		D	4	1.F FE	9,982,270	99.8250	9,982,530	10,000,000	9,984,256		1,986			8.107	8.123	JAJO	168,897		12/22/2023	07/18/2031
12548J-AJ-1	CIFC 2017-3A C CIFC 2017-3A C		D	4	3.A FE	3,927,756	100.0050	4,000,180	4,000,000	3,932,107		4,351			9.328	9.790	JAJO	75,659	94,434	08/08/2023	07/20/2030
12549A-AQ-3	CIFC 2013-1A CR CIFC 2013-1A BR	C	D	4	1.F FE	22,789,474	99.9990	23,099,769	23,100,000	22,812,713		23,152			8.056	8.380	JAJO	398,027	519,260	10/04/2023	07/16/2030
12549A-AS-9	CIFC 2013-1A CR CIFC 2013-1A CR		D	4	2.C FE	2,483,548	100.0050	2,500,118	2,500,000	2,489,487		1,888			9.206	9.314	JAJO	49,226	214,191	12/23/2020	07/16/2030
12551A-AJ-4	CIFC 2017-1A D CIFC 2017-1A D	C	D	4	2.B FE	1,943,403	100.0290	2,000,584	2,000,000	1,972,121		6,879			9.174	9.639	JAJO	35,676	173,061	12/14/2020	04/23/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12551R-AE-8	CIFC 2018-1A D CIFC 2018-1A C	C..	D	4	1.E FE	6,245,019	98.1080	6,475,102	6,600,000	6,299,058		51,121			7.407	8.670	JAJO	101,847	371,238	02/28/2023	04/18/2031
12551R-AG-3	CIFC 2018-1A D CIFC 2018-1A D	C..	D	4	2.C FE	9,261,896	97.5970	9,359,571	9,590,000	9,303,402		27,359			8.307	9.085	JAJO	165,968	510,046	10/17/2023	04/18/2031
12551Y-AE-3	CIFC 2018-3A C CIFC 2018-3A C	C..	D	4	1.E FE	1,444,676	99.4460	1,491,693	1,500,000	1,452,125		7,450			7.557	8.401	JAJO	23,616	80,902	02/28/2023	07/18/2031
12551Y-AG-8	CIFC 2018-3A C CIFC 2018-3A D		D		2.C FE	2,359,530	99.1590	2,478,963	2,500,000	2,378,732		18,340			8.507	9.801	JAJO	44,308	179,848	02/28/2023	07/18/2031
12552M-AJ-7	CIFC 2013-3RA C CIFC 2013-3RA C		D	4	2.C FE	246,832	98.7270	246,817	250,000	246,896		65			8.560	8.875	JAJO	4,102		12/22/2023	04/24/2031
12553S-AL-8	CIFC 2021-6A C CIFC 2021-6A D		D		2.C FE	1,747,164	99.8350	1,911,844	1,915,000	1,765,135		13,603			8.756	10.331	JAJO	35,864	155,357	10/06/2022	10/15/2034
12554A-AY-8	CIFC 2019-2A DR CIFC 2019-2A DR		D		2.C FE	1,130,300	98.7160	1,253,693	1,270,000	1,146,779		12,549			8.665	10.713	JAJO	23,231	102,049	10/06/2022	04/17/2034
12555X-AJ-0	CIFC 2019-6A D CIFC 2019-6A D		D	4	2.C FE	783,446	100.0040	780,030	780,000	783,372		(73)			9.614	9.508	JAJO	16,040	18,773	09/06/2023	01/16/2033
12563E-AE-3	CIFC 2021-1A C CIFC 2021-1A C		D		1.F FE	2,852,414	98.7980	2,865,154	2,900,000	2,855,319		2,905			7.440	7.808	JAJO	40,756	54,940	08/23/2023	04/25/2033
12567H-AJ-1	CIFC 2021-7A D CIFC 2021-7A D		D		2.C FE	4,986,265	98.0140	4,900,685	5,000,000	4,989,018		1,668			8.674	8.681	JAJO	84,330	404,699	03/10/2022	01/23/2035
13875L-AS-7	CANYC 2014-1A BR CANYC 2014-1A BR	C..	D	4	1.F FE	4,266,117	97.1310	4,370,904	4,500,000	4,226,291		(34,964)			7.452	9.074	JAJO	58,684	246,276	05/17/2023	01/30/2031
13875M-AG-1	CANYC 2021-3A D CANYC 2021-3A D	C..	D		2.C FE	8,000,000	96.8640	7,749,136	8,000,000	8,000,000					8.706	8.685	JAJO	148,967	644,959	05/21/2021	07/15/2034
13876L-AN-7	CANYC 2020-1A DR CANYC 2020-1A CR		D		1.F FE	5,689,604	97.5350	6,028,130	6,180,466	5,740,916		42,484			7.706	9.141	JAJO	101,866	282,039	11/30/2023	07/15/2034
13876N-AS-2	CANYC 2020-2A DR CANYC 2020-2A CR		D		1.F FE	1,936,097	99.4590	1,951,808	1,962,419	1,936,466		368			7.706	7.926	JAJO	32,345	37,799	10/04/2023	10/15/2034
13877J-AE-1	CANYC 2022-1A D CANYC 2022-1A C	C..	D		1.F FE	9,394,200	99.1320	9,417,569	9,500,000	9,401,052		6,852			7.603	7.746	JAJO	154,485	598,368	04/14/2023	04/15/2035
13877J-AG-6	CANYC 2022-1A D CANYC 2022-1A D		D		2.C FE	7,849,520	96.2350	7,698,808	8,000,000	7,849,860		340			8.603	8.919	JAJO	147,204	319,961	12/22/2023	04/15/2035
13877L-AE-6	CANYC 2022-2A D CANYC 2022-2A C		D		1.F FE	12,500,000	100.1920	12,524,025	12,500,000	12,500,000					9.303	9.287	JAJO	248,722	835,188	12/08/2022	01/15/2036
13877L-AG-1	CANYC 2022-2A D CANYC 2022-2A D		D		2.C FE	13,365,000	100.4240	13,557,213	13,500,000	13,378,053		13,053			11.143	11.345	JAJO	321,749	1,088,993	12/08/2022	01/15/2036
13887T-AQ-0	CANYC 2019-1A DR CANYC 2019-1A CR	C..	D		1.F FE	6,660,750	98.2590	6,632,489	6,750,000	6,670,871		10,121			7.756	8.016	JAJO	111,975	451,719	03/21/2023	04/15/2032
13887T-AS-6	CANYC 2019-1A DR CANYC 2019-1A DR		D		2.C FE	1,700,000	97.7500	1,661,753	1,700,000	1,700,000					8.756	8.738	JAJO	31,837	137,915	06/11/2021	04/15/2032
13887W-AN-0	CANYC 2019-2A CR CANYC 2019-2A CR		D		1.F FE	429,504	98.5850	429,923	436,093	429,601		96			7.806	8.061	JAJO	7,281	8,510	10/04/2023	10/15/2034
14310K-AY-7	CGMS 2013-4A CRR CGMS 2013-4A CRR	C..	D	4	1.F FE	16,442,037	98.2630	16,581,814	16,875,000	16,502,056		57,790			7.406	7.978	JAJO	267,306	984,095	02/28/2023	01/15/2031
14311X-AE-2	CGMS 2018-1A B CGMS 2018-1A B		D		1.E FE	940,500	98.9400	989,396	1,000,000	948,407		7,907			7.528	8.919	JAJO	15,265	69,171	01/09/2023	04/20/2031
14312Q-AG-8	CGMS 2021-8A C CGMS 2021-8A D		D		2.C FE	2,346,000	98.0920	2,501,343	2,550,000	2,359,612		13,473			8.856	10.385	JAJO	48,301	209,451	12/13/2022	10/15/2034
14312J-BC-5	CGMS 2015-5A BRR CGMS 2015-5A BRR	C..	D		1.F FE	12,000,300	99.9990	12,999,922	13,000,000	12,161,332		133,133			7.978	9.631	JAJO	210,304	958,525	10/12/2022	01/20/2032
14315R-AG-6	CGMS 2018-4A B CGMS 2018-4A B		D		1.E FE	14,904,330	99.4950	14,924,295	15,000,000	14,921,378		1,957			7.748	7.824	JAJO	235,663	796,306	08/23/2023	01/20/2031
14316B-AU-9	CGMS 2019-1A CR CGMS 2019-1A CR		D		2.C FE	2,500,000	99.2380	2,480,945	2,500,000	2,500,000					9.028	8.993	JAJO	45,766	210,949	10/05/2021	04/20/2031
14316E-AS-8	CGMS 2019-2A BR CGMS 2019-2A BR		D		1.F FE	1,780,000	99.8340	1,996,682	2,000,000	1,812,357		27,413			7.856	10.264	JAJO	33,606	144,053	10/24/2022	07/15/2032
14316Y-AJ-4	CGMS 2021-10A D CGMS 2021-10A D		D		2.C FE	1,818,000	99.0130	1,980,250	2,000,000	1,837,377		15,548			8.978	10.641	JAJO	36,410	167,745	09/20/2022	10/20/2034
14317X-AW-6	CGMS 2020-1A BR CGMS 2020-1A BR		D		1.F FE	1,750,000	98.6400	1,972,790	2,000,000	1,777,530		25,131			7.678	10.020	JAJO	31,138	141,384	10/24/2022	07/20/2034
14318L-AG-6	CGMS 2022-5A D CGMS 2022-5A D	C..	D		2.C FE	7,318,600	100.3620	7,426,758	7,400,000	7,019,756		5,314			10.734	11.890	JAJO	169,893		08/05/2022	10/15/2035
14889D-AS-7	CRMN 2014-1A CR CRMN 2014-1A CR		D	4	2.C FE	4,799,595	95.9770	4,798,865	5,000,000	4,800,634		1,039			9.104	10.214	JAJO	88,510		12/22/2023	04/22/2030
14900C-AG-0	CRMN 2018-1A D CRMN 2018-1A C	C..	D	4	1.F FE	9,544,732	99.2790	9,580,404	9,650,000	9,565,748		12,493			8.140	8.358	JAJO	148,378	695,483	02/28/2023	10/25/2031
14900C-AJ-4	CRMN 2018-1A D CRMN 2018-1A D		D	4	2.C FE	11,977,006	99.9990	11,999,904	12,000,000	11,978,644		3,178			9.290	9.346	JAJO	210,578	1,053,818	05/25/2022	10/25/2031
14919B-AJ-5	CATLK 2018-5A D CATLK 2018-5A C		D	4	1.F FE	4,407,113	98.6870	4,440,906	4,500,000	4,419,686		11,520			8.128	8.592	JAJO	74,166	229,220	10/04/2023	10/21/2030
14919B-AL-0	CATLK 2018-5A D CATLK 2018-5A D		D	4	2.C FE	2,805,804	96.6520	2,899,557	3,000,000	2,812,614		6,810			8.928	10.666	JAJO	54,311	67,759	10/13/2023	10/21/2030
15032S-BG-7	CEDF 2014-4A DRR CEDF 2014-4A DRR		D		2.C FE	1,782,720	98.4420	1,968,848	2,000,000	1,805,492		19,867			8.674	10.725	JAJO	33,732	161,880	11/09/2022	07/23/2034
15032D-AX-9	CEDF 2016-6A DRR CEDF 2016-6A DRR	C..	D		2.C FE	5,917,700	97.0540	5,726,168	5,900,000	5,942,830		(5,333)			8.988	8.805	JAJO	107,529	495,446	06/21/2021	04/20/2034
15032E-AU-3	CEDF 2017-8A DR CEDF 2017-8A DR	C..	D		2.C FE	3,944,425	98.5890	4,190,028	4,250,000	3,967,119		21,517			9.165	10.538	JAJO	82,229	363,047	12/14/2022	10/17/2034
15033X-AN-6	CEDF 2019-10A CR CEDF 2019-10A CR	C..	D		1.F FE	6,452,057	99.5900	6,473,331	6,500,000	6,453,633		1,576			7.728	7.844	JAJO	101,857	230,234	09/06/2023	10/20/2032
15034A-AG-0	CEDF 2021-14A C CEDF 2021-14A D		D		2.C FE	4,885,815	99.3800	5,465,878	5,500,000	4,971,547		71,835			8.906	11.409	JAJO	104,768	454,537	10/14/2022	07/15/2033
15672R-AC-9	CERB 2018-3A B CERB 2018-3A B	C..	D	4	1.A FE	1,938,400	99.1880	1,983,756	2,000,000	2,000,000					7.555	5.370	JAJO	32,321	137,984	10/08/2019	07/15/2030
15672R-AE-5	CERB 2018-3A B CERB 2018-3A C		D	4	1.F FE	12,000,000	98.6090	11,833,056	12,000,000	12,000,000					8.405	8.374	JAJO	215,741	931,039	03/25/2021	07/15/2030
15672R-AG-0	CERB 2018-3A B CERB 2018-3A D		D	4	2.B FE	5,501,832	98.2960	5,406,275	5,500,000	5,499,001		(1,659)			9.505	9.503	JAJO	111,821	487,898	01/13/2022	07/15/2030
15673E-AA-1	CERB 2020-1A D CERB 2020-1A A		D		1.A FE	33,909,252	99.9440	34,052,044	34,071,090	33,947,561		38,309			7.506	8.086	JAJO	546,985	1,251,372	05/03/2023	10/15/2031
15673E-AC-7	CERB 2020-1A D CERB 2020-1A C		D	4	1.D FE	7,500,390	98.9420	7,420,665	7,500,000	7,497,564		(1,706)			9.356	9.358	JAJO	150,084	653,941	01/13/2022	10/15/2031

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15673E-AD-5	CERB 2020-1A D CERB 2020-1A D		D	4	1.G FE	3,978,148	99.4530	3,978,128	4,000,000	3,978,353		205			10.956	11.276	JAJO	93,734		12/22/2023	10/15/2031
15673F-AA-8	CERB 2019-2A A1 CERB 2019-2A A1		D		1.A FE	17,463,904	99.9870	18,001,702	18,004,025	17,793,460		273,559			7.456	8.522	JAJO	287,115	1,223,933	10/05/2022	01/15/2032
15674E-AA-0	CERB 2021-1A A CERB 2021-1A A		D		1.A FE	2,360,011	99.8700	2,360,429	2,363,509	2,359,684		(327)			7.156	7.314	JAJO	36,175		11/02/2023	04/15/2032
15674E-AC-6	CERB 2021-1A A CERB 2021-1A B		C		1.A FE	15,999,965	99.2960	15,887,296	16,000,000	15,998,616		(677)			7.556	7.511	JAJO	258,579	1,103,879	12/06/2021	04/15/2032
15674E-AE-2	CERB 2021-1A A CERB 2021-1A C		C		1.D FE	5,000,000	98.4050	4,920,235	5,000,000	5,000,000					8.256	8.221	JAJO	88,292	380,355	02/19/2021	04/15/2032
15674E-AG-7	CERB 2021-1A A CERB 2021-1A D		C		1.G FE	2,000,000	96.5730	1,931,452	2,000,000	2,000,000					9.256	9.242	JAJO	39,595	172,364	03/29/2021	04/15/2032
15674J-AD-3	CERB 2020-3A D CERB 2020-3A D		D		2.C FE	8,749,965	96.2260	8,419,801	8,750,000	8,745,993		(2,445)			10.955	10.999	JAJO	205,035	904,487	01/19/2022	01/15/2033
15674P-AA-5	CERB 2021-3A C CERB 2021-3A A		C		1.A FE	17,355,000	99.3290	17,879,166	18,000,000	17,646,416		235,348			7.216	8.019	JAJO	277,811	1,179,980	09/20/2022	07/23/2033
15674P-AE-7	CERB 2021-3A C CERB 2021-3A C		D		1.G FE	500,875	97.0550	485,273	500,000	500,454		(207)			8.456	8.405	JAJO	9,043	39,047	10/07/2021	07/23/2033
15674R-AG-8	CERB 2021-5A C CERB 2021-5A C		C		1.G FE	6,400,000	95.7330	6,126,906	6,400,000	6,400,000					8.256	8.228	JAJO	113,014	486,847	09/02/2021	09/22/2033
15674R-AJ-2	CERB 2021-5A C CERB 2021-5A D		D		2.B FE	2,800,000	92.3800	2,586,643	2,800,000	2,800,000					9.456	9.451	JAJO	56,630	246,972	09/02/2021	09/22/2033
171519-AE-1	CHMML 2021-2A C CHMML 2021-2A C		C		1.G FE	27,998,988	96.2750	26,956,972	28,000,000	28,025,291		(4,447)			8.276	8.201	JAJO	566,439	1,730,275	02/15/2022	10/01/2032
17275G-AA-4	CIRUS 2018-1A BR CIRUS 2018-1A A		D		1.A FE	7,262,156	98.1950	7,556,074	7,695,000	7,429,897		140,277			4.800	6.778	JJ	160,056	369,360	10/20/2022	01/25/2037
17275G-AL-0	CIRUS 2018-1A BR CIRUS 2018-1A BR		D		1.A FE	15,750,000	92.2390	14,527,595	15,750,000	15,750,000					3.214	3.212	JJ	219,356	506,205	01/11/2021	01/25/2037
17275G-AN-6	CIRUS 2018-1A BR CIRUS 2018-1A CR		C		1.B FE	3,750,000	91.2820	3,423,083	3,750,000	3,750,000					3.514	3.513	JJ	57,103	131,775	01/11/2021	01/25/2037
17275G-AQ-9	CIRUS 2018-1A BR CIRUS 2018-1A DR		D		1.E FE	7,275,000	93.8600	6,828,279	7,275,000	7,275,000					5.514	5.511	JJ	173,829	401,144	01/11/2021	01/25/2037
22845J-AE-1	CRNPT 2021-11A C CRNPT 2021-11A C		C		1.F FE	15,490,448	99.3520	15,896,384	16,000,000	15,564,971		53,880			7.965	8.592	JAJO	269,034	746,938	09/06/2023	01/17/2034
22845J-AG-6	CRNPT 2021-11A C CRNPT 2021-11A D		D		2.C FE	10,510,478	98.2410	10,806,488	11,000,000	10,558,827		48,349			9.265	10.222	JAJO	215,150	734,446	02/28/2023	01/17/2034
22845X-AJ-9	CRNPT 2018-4A C CRNPT 2018-4A C		C	4	1.E FE	4,687,334	97.4010	4,870,045	5,000,000	4,762,971		41,258			7.578	8.885	JAJO	76,831	315,920	06/16/2023	04/20/2031
22846B-AN-7	CRNPT 2019-8A DR CRNPT 2019-8A CR		C		1.F FE	6,750,000	99.1820	6,694,805	6,750,000	6,750,000					7.978	7.922	JAJO	109,196	497,695	10/13/2021	10/20/2034
22846B-AQ-0	CRNPT 2019-8A DR CRNPT 2019-8A DR		C		2.C FE	19,800,000	98.6450	19,531,730	19,800,000	19,800,000					9.378	9.353	JAJO	376,519	1,740,955	10/13/2021	10/20/2034
22846F-AJ-7	CRNPT 2021-10A D CRNPT 2021-10A D		C		2.C FE	3,800,000	98.6740	3,749,597	3,800,000	3,800,000					9.178	9.147	JAJO	70,720	326,421	05/27/2021	07/20/2034
22846M-AG-8	CRNPT 2018-7A D CRNPT 2018-7A D		D	4	2.C FE	3,691,783	96.2090	3,848,348	4,000,000	3,753,175		36,538			9.178	10.809	JAJO	74,442	343,601	05/25/2022	10/20/2031
25211A-AL-3	DWOLF 2017-1A AR DWOLF 2017-1A DR		D		2.C FE	1,372,775	97.3740	1,411,926	1,450,000	1,384,142		10,128			8.506	9.699	JAJO	26,380	113,968	01/09/2023	10/15/2030
25253Y-AC-0	DCF 2019-2A D DCF 2019-2A B		D	4	1.D PL	4,400,000	90.1660	3,967,282	4,400,000	4,400,000					3.350	3.349	JJ	63,873	147,400	10/22/2019	01/25/2038
25253Y-AE-6	DCF 2019-2A D DCF 2019-2A C		D	4	1.G PL	3,150,000	90.5070	2,850,961	3,150,000	3,150,000					3.700	3.699	JJ	50,505	116,550	10/22/2019	01/25/2038
25255A-AA-4	DCF 2019-1A B DCF 2019-1A A		D	4	1.A FE	17,335,816	94.5250	17,014,482	18,000,000	17,510,582		180,055			4.600	5.845	JJ	358,800	828,000	12/20/2022	07/25/2037
25255A-AB-2	DCF 2019-1A B DCF 2019-1A B		C	4	1.B FE	14,670,176	89.0450	13,020,131	14,622,000	14,650,201		(6,998)			2.850	2.800	JJ	180,582	416,727	01/13/2022	07/25/2037
25255A-AC-0	DCF 2019-1A B DCF 2019-1A C		D	4	1.D FE	1,010,000	90.3180	903,178	1,000,000	1,006,376		(1,316)			3.353	3.200	JJ	14,530	33,500	05/05/2021	07/25/2037
25255A-AD-8	DCF 2019-1A B DCF 2019-1A D		D	4	1.F FE	2,851,775	90.8290	2,624,058	2,889,000	2,869,969		3,350			5.050	5.197	JJ	63,221	145,895	05/05/2021	07/25/2037
25255C-AA-0	DCF 2020-3A B DCF 2020-3A A		D	4	1.A FE	14,673,645	92.1850	13,827,765	15,000,000	14,790,285		61,258			2.940	3.411	JAJO	80,850	441,000	02/11/2022	10/25/2038
25255C-AC-6	DCF 2020-3A B DCF 2020-3A B		D	4	1.D FE	22,531,553	90.6860	20,676,454	22,800,000	22,602,833		35,545			3.690	3.902	JAJO	154,242	841,320	01/10/2022	10/25/2038
25255D-AG-5	DCLO 2021-1A B DCLO 2021-1A B		D		1.F FE	13,031,978	99.2170	12,969,496	13,071,849	13,032,642		665			7.806	7.828	JAJO	218,246	801,147	10/04/2023	07/15/2036
25255D-AJ-9	DCLO 2021-1A B DCLO 2021-1A C		D		2.C FE	5,000,000	97.3370	4,866,870	5,000,000	5,000,000					8.956	8.940	JAJO	95,778	415,743	06/29/2021	07/15/2036
25255G-AA-1	DCF 2021-4A A DCF 2021-4A A		D		1.A FE	53,600,000	92.0910	49,360,562	53,600,000	53,600,000					2.940	3.110	JAJO	332,677	1,575,840	12/01/2021	01/15/2040
25255G-AC-7	DCF 2021-4A A DCF 2021-4A B		D		1.D FE	30,001,860	86.9530	26,085,930	30,000,000	30,018,217		(2,848)			3.140	3.140	JAJO	198,867	942,000	02/15/2022	01/15/2040
25255G-AE-3	DCF 2021-4A A DCF 2021-4A C		D		1.G FE	4,280,000	88.6580	3,794,545	4,280,000	4,280,000					3.490	3.505	JAJO	31,534	149,372	12/01/2021	01/15/2040
25255J-AE-7	DCLO 2022-3A A2 DCLO 2022-3A A2		C		1.C FE	3,000,000	99.5110	2,985,330	3,000,000	3,000,000					7.444	7.400	JAJO	47,765	204,801	02/18/2022	04/15/2037
25255J-AG-2	DCLO 2022-3A A2 DCLO 2022-3A B		C		1.F FE	26,000,000	97.1490	25,258,766	26,000,000	26,000,000					7.644	7.603	JAJO	425,084	1,827,519	02/18/2022	04/15/2037
25255J-AJ-6	DCLO 2022-3A A2 DCLO 2022-3A C		C		2.C FE	24,000,000	97.0470	23,291,208	24,000,000	24,000,000					8.694	8.674	JAJO	446,285	1,941,741	02/18/2022	04/15/2037
25255K-AA-2	DCLO 2022-3A A2 DCLO 2022-3A D		D		3.C FE	1,867,250	95.7720	1,843,607	1,925,000	1,877,368		2,769			12.194	12.769	JAJO	50,207	223,867	02/18/2022	04/15/2037
25255N-AE-8	DCLO 2022-4A BR DCLO 2022-4A A2A		D		1.C FE	15,500,000	100.0000	15,500,000	15,500,000	15,500,000					8.594	8.907	JAJO	284,911	949,330	12/08/2022	01/15/2036
25255N-AJ-7	DCLO 2022-4A BR DCLO 2022-4A B		C		1.F FE	25,200,000	100.0000	25,200,000	25,200,000	25,205,550		5,550			9.494	9.485	JAJO	511,720	1,715,896	12/08/2022	01/15/2036
25255N-AL-2	DCLO 2022-4A BR DCLO 2022-4A C1		C		2.B FE	12,833,474	100.0000	13,050,000	13,050,000	12,838,908		5,434			10.894	11.287	JAJO	304,075	923,072	09/06/2023	01/15/2036
25255N-AN-8	DCLO 2022-4A BR DCLO 2022-4A C2		D		2.C FE	4,851,000	100.0000	4,950,000	4,950,000	4,853,390		2,390			11.404	11.886	JAJO	120,738	407,960	12/08/2022	01/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25255P-AA-1	DCLO 2022-4A BR DCLO 2022-4A D		D		3.C FE				4,250,000						13.944		JAJO			12/08/2022	01/15/2036
25255R-AE-9	DCLO 2023-5A C1 DCLO 2023-5A B		D		1.F FE	15,000,000	100.2010	15,030,075	15,000,000	15,000,000					8.245	7.877	JAJO	325,804		09/20/2023	10/15/2036
25255R-AG-4	DCLO 2023-5A C1 DCLO 2023-5A C1		D		2.B FE	13,500,000	100.5980	13,580,690	13,500,000	13,500,000					9.595	9.252	JAJO	341,318		09/20/2023	10/15/2036
26243E-AC-5	DRSLF 2017-53A C DRSLF 2017-53A C	C	D	4	1.E FE	7,813,859	97.6210	8,053,749	8,250,000	7,897,973		58,305			7.356	8.478	JAJO	129,799	453,773	05/17/2023	01/15/2031
26244M-AU-6	DRSLF 2016-45A DR DRSLF 2016-45A DR		D		2.C FE	2,793,000	98.4630	2,953,902	3,000,000	2,816,716		22,165			8.806	10.417	JAJO	56,504	245,176	11/22/2022	10/15/2030
26244R-AC-5	DRSLF 2017-54A C DRSLF 2017-54A C		D		1.F FE	6,853,693	99.1120	6,937,868	7,000,000	6,859,889		6,196			7.809	8.323	JAJO	112,360	138,312	10/13/2023	10/19/2029
26245R-AG-5	DRSLF 2018-58A C DRSLF 2018-58A C		D	4	1.E FE	5,073,880	98.5350	5,123,815	5,200,000	5,081,273		7,393			7.465	8.023	JAJO	81,947	97,939	10/13/2023	07/17/2031
26245X-AU-1	DRSLF 2020-86A DR DRSLF 2020-86A DR		D		2.C FE	6,728,750	97.6130	6,832,938	7,000,000	6,722,304		(6,446)			8.858	9.657	JAJO	130,908	156,878	09/27/2023	07/17/2034
26248K-AG-7	DRSLF 2022-109A C DRSLF 2022-109A C	C	D		1.F FE	2,006,048	99.0000	2,123,548	2,145,000	2,015,702		9,654			7.766	8.872	JAJO	33,778	154,279	01/09/2023	04/20/2035
26250U-AS-4	DRSLF 2013-26A BR DRSLF 2013-26A BR		D	4	1.C FE	8,823,420	98.6820	8,832,021	8,950,000	8,830,253		6,833			7.106	7.552	JAJO	136,028	158,808	10/04/2023	04/15/2029
26251B-AQ-9	DRSLF 2013-28A A3LR DRSLF 2013-28A A3L	C	D	4	1.F FE	13,646,438	99.6320	13,923,628	13,975,000	13,719,654		45,620			7.797	8.195	FMAN	142,539	855,913	02/23/2023	08/15/2030
26251C-AY-0	DRSLF 2018-61A DR DRSLF 2018-61A DR		D		2.C FE	666,750	98.4020	688,815	700,000	665,775		(975)			8.765	9.991	JAJO	12,952	15,509	07/27/2023	01/17/2032
26251L-AG-9	DRSLF 2018-64A C DRSLF 2018-64A C	C	D	4	1.E FE	6,776,838	98.3360	6,883,499	7,000,000	6,790,797		13,959			7.407	8.169	JAJO	108,019	112,269	12/22/2023	04/18/2031
26251L-AJ-3	DRSLF 2018-64A C DRSLF 2018-64A D	C	D	4	2.C FE	3,005,297	96.3270	3,010,231	3,125,000	3,018,895		11,768			8.307	9.173	JAJO	54,082	158,628	09/06/2023	04/18/2031
26252E-AJ-8	DRSLF 2018-70A D DRSLF 2018-70A D		D	4	2.C FE	4,502,000	98.2250	4,469,242	4,550,000	4,511,747		5,885			9.406	9.618	JAJO	91,537	399,453	05/02/2022	01/16/2032
26252J-BA-5	DRSLF 2019-75A DR2 DRSLF 2019-75A DR2		D		2.C FE	5,761,013	96.6040	6,032,939	6,245,000	5,794,968		33,956			8.756	10.259	JAJO	116,955	507,211	01/11/2023	04/15/2034
26252N-AU-3	DRSLF 2019-72A DR DRSLF 2019-72A DR		D		2.C FE	4,710,600	96.5750	4,828,770	5,000,000	4,759,459		33,207			8.642	9.724	FMAN	56,411	410,941	09/20/2022	05/15/2032
27830B-BS-2	EATON 2013-1A B3R EATON 2013-1A B3R		D		1.F FE	890,000	99.7050	997,045	1,000,000	903,543		11,548			7.806	9.907	JAJO	16,696	71,521	10/24/2022	01/15/2034
28622P-AG-8	AWPT 2017-6A D AWPT 2017-6A C	C	D	4	1.B FE	12,058,689	100.0000	12,150,049	12,150,000	12,078,591		16,718			8.356	8.581	JAJO	217,148	864,427	05/17/2023	07/15/2029
28622P-AJ-2	AWPT 2017-6A D AWPT 2017-6A D	C	D	4	2.B FE	8,342,424	100.0050	8,410,387	8,410,000	8,367,118		8,125			9.306	9.492	JAJO	167,395	360,898	08/08/2023	07/15/2029
28622Q-AE-1	AWPT 2014-2A CR AWPT 2014-2A CR	C	D	4	1.B FE	2,454,875	100.0010	2,500,025	2,500,000	2,468,902		9,999			7.855	8.352	JAJO	42,005	108,643	12/22/2023	10/15/2029
28623A-AE-5	AWPT 2016-5A DR AWPT 2016-5A DR	C	D	4	2.C FE	4,716,949	97.1610	4,712,309	4,850,000	4,739,690		11,413			9.190	9.803	JAJO	84,189	241,046	08/04/2023	10/25/2031
28623C-AG-6	AWPT 2018-10A D AWPT 2018-10A C	C	D	4	1.E FE	8,831,367	99.1150	8,920,350	9,000,000	8,839,123		7,756			8.027	8.467	JAJO	146,501	182,568	09/06/2023	10/20/2031
28623C-AJ-0	AWPT 2018-10A D AWPT 2018-10A D		D	4	2.C FE	6,261,300	95.4920	6,016,009	6,300,000	6,274,732		3,798			9.127	9.203	JAJO	116,603	540,101	01/19/2021	10/20/2031
29001L-AQ-4	ELMW2 2019-2A DR ELMW2 2019-2A CR	C	D		1.F FE	15,835,479	99.7970	16,466,439	16,500,000	15,896,141		60,662			7.678	8.383	JAJO	256,887	903,172	02/28/2023	04/20/2034
29001L-AS-0	ELMW2 2019-2A DR ELMW2 2019-2A DR		D		2.C FE	15,350,000	99.3170	15,245,144	15,350,000	15,350,000					8.678	8.636	JAJO	270,109	1,240,738	03/26/2021	04/20/2034
29002G-AD-3	ELMW4 2020-1A C ELMW4 2020-1A C		D	4	1.F FE	494,025	100.0470	500,235	500,000	494,212		188			7.706	7.932	JAJO	8,241	9,631	09/06/2023	04/15/2033
29002L-AE-0	ELM11 2021-4A D ELM11 2021-4A C		D		1.F FE	1,068,000	99.0200	1,188,235	1,200,000	1,081,563		12,739			7.628	9.626	JAJO	18,561	84,222	10/24/2022	10/20/2034
29002L-AG-5	ELM11 2021-4A D ELM11 2021-4A D		D		2.C FE	3,742,516	98.0650	3,917,693	3,995,000	3,785,148		20,479			8.628	9.648	JAJO	69,894	320,894	06/16/2022	10/20/2034
29003E-AE-5	ELMW8 2021-1A C1 ELMW8 2021-1A C1	C	D		1.F FE	11,025,891	99.5530	11,622,848	11,675,000	11,127,083		68,658			7.628	8.566	JAJO	180,583	819,400	10/24/2022	01/20/2034
29003J-AG-9	ELM15 2022-2A B ELM15 2022-2A B		D		1.C FE	21,310,016	99.7220	21,539,866	21,600,000	21,314,184		4,168			7.228	7.457	JAJO	303,585		12/22/2023	04/22/2035
29003W-AE-5	ELM14 2022-1A C ELM14 2022-1A C	C	D		1.E FE	8,703,259	98.8400	8,648,465	8,750,000	8,704,632		1,372			7.566	7.602	JAJO	134,241	390,658	08/04/2023	04/20/2035
29003W-AG-0	ELM14 2022-1A C ELM14 2022-1A D		D		2.C FE	6,250,000	99.0500	6,190,606	6,250,000	6,250,000					8.566	8.523	JAJO	108,560	500,226	02/07/2022	04/20/2035
29246A-AJ-9	EMPWR 2022-1A D EMPWR 2022-1A D	C	D		2.C FE	11,983,890	100.3560	12,042,756	12,000,000	11,990,489		8,058			11.146	11.181	JAJO	271,215	1,271,125	12/20/2022	10/20/2034
29247B-AJ-6	EMPWR 2023-2A D EMPWR 2023-2A C		D		1.F FE	5,500,000	100.4100	5,522,545	5,500,000	5,500,000					8.795	8.776	JAJO	176,737		07/18/2023	07/15/2036
29247B-AL-1	EMPWR 2023-2A D EMPWR 2023-2A D		D		2.C FE	4,500,000	100.4790	4,521,555	4,500,000	4,500,000					10.795	10.822	JAJO	177,603		07/18/2023	07/15/2036
30191E-AJ-4	FDF 2019-5A A FDF 2019-5A BR	C	D		1.C FE	11,783,499	90.4850	10,858,152	12,000,000	11,835,144		36,498			3.500	3.856	JJ	182,000	420,000	08/10/2022	01/25/2038
30191E-AL-9	FDF 2019-5A A FDF 2019-5A CR	C	D		1.F FE	6,440,486	92.5620	6,099,856	6,590,000	6,471,818		22,244			3.919	4.347	JJ	111,914	258,262	08/10/2022	01/25/2038
30191E-AN-5	FDF 2019-5A A FDF 2019-5A DR	C	D		2.B FE	6,371,892	92.6350	6,090,732	6,575,000	6,411,459		28,720			5.769	6.373	JJ	164,368	379,312	08/10/2022	01/25/2038
30258U-AN-9	FDF 2018-4A DR FDF 2018-4A DR		D		1.D FE	24,500,000	92.4410	22,647,923	24,500,000	24,500,000					5.729	5.725	JJ	608,229	1,403,605	12/09/2020	07/25/2036
30259A-AN-2	FDF 2017-3A BR FDF 2017-3A BR		D		1.A FE	9,258,820	92.8410	9,284,090	10,000,000	9,264,546		5,726			3.374	6.115	JJ	146,207		12/22/2023	01/25/2036
31722P-AW-6	FILPK 2018-1A D FILPK 2018-1A D		D		2.C FE	2,226,000	97.2640	2,334,326	2,400,000	2,248,151		22,151			8.556	10.256	JAJO	43,920	189,850	01/09/2023	07/15/2030
33882G-AJ-7	FLAT 2017-1A CR FLAT 2017-1A CR		D		1.D FE	3,858,860	99.4200	3,976,808	4,000,000	3,882,374		23,514			7.542	8.394	FMAN	39,385	217,634	02/28/2023	05/15/2030
34918Q-AQ-5	FWIA 2019-1A CR FWIA 2019-1A CR	C	D		1.F FE	11,333,216	98.1290	11,284,847	11,500,000	11,335,720		2,504			7.878	8.178	JAJO	183,706	254,515	11/30/2023	10/20/2032
34955Y-AE-9	FCBSL 2018-1A B1R FCBSL 2018-1A B1R	RA	D	4	1.C FE	7,901,661	99.0700	7,925,600	8,000,000	7,946,061		13,217			7.444	7.614	JAJO	115,788	520,427	09/29/2022	07/23/2031
34955Y-AG-4	FCBSL 2018-1A B1R FCBSL 2018-1A CR	C	D	4	1.F FE	17,347,435	100.1750	17,280,205	17,250,000	17,312,022		(10,072)			8.124	7.977	JAJO	272,477	1,307,211	03/25/2021	07/23/2031
34955Y-AJ-8	FCBSL 2018-1A B1R FCBSL 2018-1A DR	C	D	4	2.C FE	9,730,019	99.8470	9,984,690	10,000,000	9,764,618		34,599			9.124	9.751	JAJO	177,402	736,087	02/28/2023	07/23/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34956N-AE-2	FCBSL 2019-1A A2 FCBSL 2019-1A B	M	D	4	1.C FE	38,209,000	100.2220	38,084,246	38,000,000	38,163,952		(27,956)			7.824	7.655	JAJO	578,073	2,715,288	02/16/2023	07/23/2032
34956N-AG-7	FCBSL 2019-1A A2 FCBSL 2019-1A C	C	D	4	1.F FE	8,230,273	100.0120	8,251,007	8,250,000	8,228,494		1,941			8.574	8.605	JAJO	137,534	567,683	06/15/2023	07/23/2032
34956N-AJ-1	FCBSL 2019-1A A2 FCBSL 2019-1A D	C	D	4	2.C FE	12,510,150	99.1950	12,647,299	12,750,000	12,549,657		23,357			9.704	10.099	JAJO	240,567	396,429	08/24/2023	07/23/2032
34960J-AW-5	FCO 2015-6I ER FCO 2015-6A BTR	C	D	4	1.C FE	6,882,609	99.0020	6,954,672	7,024,815	6,947,160		42,516			7.718	8.352	JAJO	125,005	468,856	02/28/2023	07/10/2030
34960J-AY-1	FCO 2015-6I ER FCO 2015-6A CR		D	4	1.G FE	2,326,960	98.6150	2,366,762	2,400,000	2,354,931		14,059			8.318	9.174	JAJO	46,027	68,423	12/07/2022	07/10/2030
34960K-AF-9	FCO 2015-6I ER FCO 2015-6I ER		D	4	3.C FE	2,677,984	92.0770	2,486,082	2,700,000	2,685,351		4,591			13.048	13.345	JAJO	81,225	334,399	01/01/2019	07/10/2030
34960N-AU-0	FCBSL 2015-1A CR FCBSL 2015-1A DR		D	4	2.B FE	14,902,480	99.4880	14,923,215	15,000,000	14,927,356		13,053			9.007	9.130	JAJO	281,470	1,266,144	03/10/2022	04/18/2031
34961J-AY-0	FCO 2017-9A DR FCO 2017-9A A1TR	C	D		1.A FE	38,224,816	98.3600	39,344,040	40,000,000	38,855,915		515,773			7.206	8.333	JAJO	616,502	2,094,507	09/29/2023	10/15/2033
34961J-BC-7	FCO 2017-9A DR FCO 2017-9A A2TR	C	D		1.A FE	9,000,000	97.8500	8,806,518	9,000,000	9,000,000					7.456	6.447	JAJO	143,526	611,829	09/20/2021	10/15/2033
34961J-BE-3	FCO 2017-9A DR FCO 2017-9A BR	C	D		1.C FE	6,000,000	94.8650	5,691,924	6,000,000	6,000,000					7.606	6.763	JAJO	97,609	416,986	09/20/2021	10/15/2033
34961J-BG-8	FCO 2017-9A DR FCO 2017-9A CR	C	D		1.G FE	4,200,000	95.4440	4,008,635	4,200,000	4,200,000					8.456	8.430	JAJO	75,962	327,987	09/20/2021	10/15/2033
34961M-AE-7	FCO 2017-9A DR FCO 2017-9A ER		D		3.C FE	16,458,000	90.2450	15,233,272	16,880,000	16,712,525		8,369			13.716	13.931	JAJO	495,204	2,215,949	09/20/2021	10/15/2033
34961P-AG-5	FCBSL 2017-2A C FCBSL 2017-2A C		D	4	1.E FE	13,605,221	99.9990	13,499,852	13,500,000	13,562,329		(16,780)			8.319	8.115	JAJO	255,801	1,030,943	01/13/2022	07/11/2030
34961P-AJ-9	FCBSL 2017-2A C FCBSL 2017-2A D	C	D	4	2.B FE	7,438,956	100.0000	7,500,030	7,500,000	7,449,516		8,886			9.169	9.354	JAJO	156,633	514,531	02/28/2023	07/11/2030
34961W-AL-9	FCO 2018-11A C FCO 2018-11A C		D	4	1.G FE	16,125,438	97.9080	16,154,886	16,500,000	16,140,664		15,226			8.156	9.034	JAJO	287,834	87,370	12/22/2023	04/15/2031
34961W-AN-5	FCO 2018-11A C FCO 2018-11A D		D	4	2.C FE	9,950,000	94.7140	9,471,360	10,000,000	9,975,336		3,283			9.386	9.466	JAJO	200,753	874,955	03/29/2018	04/15/2031
34961X-AA-1	FCO 2018-11A C FCO 2018-11A E		D	4	3.C FE	3,977,000	94.3330	3,867,657	4,100,000	4,041,314		11,468			12.806	13.421	JAJO	112,300	500,513	03/29/2018	04/15/2031
34962D-AE-6	FCBSL 2019-2A A2 FCBSL 2019-2A B	RA	D	4	1.C FE	33,897,404	99.9990	33,999,728	34,000,000	33,913,014		9,567			7.928	7.939	JAJO	546,579	1,925,833	12/22/2023	10/20/2032
34962D-AG-1	FCBSL 2019-2A A2 FCBSL 2019-2A C		D	4	1.F FE	14,731,174	100.0380	15,205,776	15,200,000	14,782,147		50,973			8.878	9.557	JAJO	273,634	950,314	06/28/2023	10/20/2032
34962D-AJ-5	FCBSL 2019-2A A2 FCBSL 2019-2A D	C	D	4	2.C FE	18,254,836	100.0160	18,302,910	18,300,000	18,255,419		583			10.028	10.077	JAJO	372,116	511,918	09/06/2023	10/20/2032
34962H-AC-1	FCBSL 2021-1A B FCBSL 2021-1A B	C	D		1.C FE	51,592,083	99.0090	51,979,515	52,500,000	51,664,563		72,480			7.528	7.874	JAJO	801,399	1,072,003	12/22/2023	04/20/2033
34962H-AE-7	FCBSL 2021-1A B FCBSL 2021-1A C	C	D		1.F FE	20,967,564	99.2400	21,212,465	21,375,000	21,001,031		33,467			8.178	8.551	JAJO	354,457	1,104,078	10/13/2023	04/20/2033
34962H-AG-2	FCBSL 2021-1A B FCBSL 2021-1A D	C	D		2.C FE	6,025,000	96.9030	5,838,382	6,025,000	6,025,000					9.278	9.250	JAJO	113,350	523,652	01/25/2021	04/20/2033
34962U-AG-3	FCO 2021-15A D FCO 2021-15A C		D		1.F FE	10,000,000	96.9020	9,690,230	10,000,000	10,000,000					8.290	8.280	JAJO	156,593	776,782	03/31/2021	04/25/2033
34962U-AJ-7	FCO 2021-15A D FCO 2021-15A D		D		2.C FE	5,000,000	93.5140	4,675,710	5,000,000	5,000,000					9.390	9.404	JAJO	88,685	444,160	03/31/2021	04/25/2033
34962X-AG-7	FCBSL 2020-1A D FCBSL 2020-1A B	M	D	4	1.C FE	21,923,114	100.0000	21,999,956	22,000,000	21,929,942		7,764			7.978	8.000	JAJO	355,899	1,501,665	08/04/2023	10/20/2033
34962X-AJ-1	FCBSL 2020-1A D FCBSL 2020-1A C	C	D	4	1.F FE	7,680,544	99.9090	7,992,728	8,000,000	7,725,070		32,608			8.828	9.588	JAJO	143,207	583,244	02/28/2023	10/20/2033
34963D-AC-9	FCBSL 2021-2A C FCBSL 2021-2A B	M	D		1.C FE	66,191,420	99.0920	66,787,873	67,400,000	66,425,950		136,990			7.578	7.845	JAJO	1,035,678	4,696,231	05/25/2022	07/20/2034
34963D-AE-5	FCBSL 2021-2A C FCBSL 2021-2A C	C	D		1.F FE	21,379,823	99.2480	22,033,012	22,200,000	21,520,906		83,143			8.078	8.673	JAJO	363,637	1,659,371	05/25/2022	07/20/2034
34963D-AQ-8	FCBSL 2021-4A C FCBSL 2021-4A C		D		1.F FE	19,587,500	99.2110	19,842,280	20,000,000	19,591,838		4,338			8.056	8.440	JAJO	344,612		11/14/2023	10/15/2034
34963D-AS-4	FCBSL 2021-4A C FCBSL 2021-4A D		D		2.C FE	913,088	98.1310	981,313	1,000,000	919,457		6,369			9.306	11.019	JAJO	19,904	66,935	02/28/2023	10/15/2034
34963Q-AG-1	FCBSL 2021-3A C FCBSL 2021-3A C	C	D		1.F FE	20,449,983	99.2440	20,841,240	21,000,000	20,502,985		53,002			8.078	8.520	JAJO	343,981	1,348,995	03/08/2023	07/20/2034
34963Q-AJ-5	FCBSL 2021-3A C FCBSL 2021-3A D	C	D		2.C FE	11,000,000	98.7170	10,858,815	11,000,000	11,000,000					9.328	9.300	JAJO	208,062	961,621	07/15/2021	07/20/2034
34963U-AA-5	FCBSL 2021-5A E FCBSL 2021-5A E		D		3.C FE	973,500	91.2520	912,520	1,000,000	971,515		2,441			13.064	13.787	JAJO	25,402	125,328	01/07/2022	10/23/2034
34963V-AC-9	FCO 2022-17A D FCO 2022-17A B	C	D		1.C FE	2,000,000	98.9500	1,978,994	2,000,000	2,000,000					7.344	7.292	JAJO	31,415	134,512	01/21/2022	01/15/2030
34963V-AE-5	FCO 2022-17A D FCO 2022-17A C	C	D		1.F FE	3,500,000	97.8680	3,425,394	3,500,000	3,500,000					8.044	8.006	JAJO	60,217	260,168	01/21/2022	01/15/2030
34963V-AG-0	FCO 2022-17A D FCO 2022-17A D		D		2.C FE	6,500,000	95.1150	6,182,456	6,500,000	6,500,000					9.294	9.282	JAJO	129,211	565,321	01/21/2022	01/15/2030
34963W-AE-3	FCBSL 2021-5A E FCBSL 2021-5A C		D		1.F FE	3,234,199	99.2100	3,259,282	3,285,235	3,235,977		1,778			8.124	8.384	JAJO	51,895	66,913	10/04/2023	10/23/2034
34964H-AG-0	FCBSL 2022-1A D FCBSL 2022-1A C1	C	D		1.F FE	11,000,000	99.2480	10,917,280	11,000,000	11,000,000					8.378	8.370	JAJO	179,201	864,951	04/29/2022	10/23/2034
34964H-AL-9	FCBSL 2022-1A D FCBSL 2022-1A D	C	D		2.C FE	23,000,000	100.2420	23,055,729	23,000,000	23,000,000					10.178	10.210	JAJO	455,193	2,227,133	04/29/2022	10/23/2034
34964W-AG-7	FCBSL 2022-2A D FCBSL 2022-2A C1		D		1.F FE	14,000,000	100.0060	14,000,868	14,000,000	14,000,000					9.845	9.852	JAJO	287,147	1,306,122	09/15/2022	10/18/2033
34965D-AG-8	FCBSL 2023-1A C FCBSL 2023-1A C		D		1.E FE	10,000,000	100.3620	10,036,230	10,000,000	10,000,000					9.412	9.392	JAJO	183,010	536,200	02/09/2023	04/23/2036
34965D-AN-3	FCBSL 2023-1A C FCBSL 2023-1A D2A		D		2.A FE	5,500,000	100.6010	5,533,055	5,500,000	5,493,751		(6,249)			10.912	10.953	JAJO	116,697	343,951	02/09/2023	04/23/2036
349927-AG-8	FCBSL 2022-3A C FCBSL 2022-3A C	C	D		1.F FE	8,196,750	100.1750	8,214,317	8,200,000	8,200,974		4,482			10.086	10.074	JAJO	167,705	355,676	10/31/2023	10/20/2035
349927-AJ-2	FCBSL 2022-3A C FCBSL 2022-3A D1	C	D		2.A FE	14,975,273	100.3610	15,355,264	15,300,000	15,011,024		35,412			11.796	12.263	JAJO	365,965	1,605,376	10/06/2022	10/20/2035
349927-AL-7	FCBSL 2022-3A C FCBSL 2022-3A D2	C	D		2.C FE	5,881,381	100.3550	6,141,714	6,120,000	5,904,181		22,066			13.186	14.091	JAJO	163,636	721,783	10/06/2022	10/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
349936-AC-8	FOBSL 2023-3A B1 FOBSL 2023-3A B1		D		1.C FE	6,100,000	100.0380	6,102,342	6,100,000	6,100,000					8.528	8.305	JAJO	26,011		10/31/2023	01/23/2037
349936-AE-4	FOBSL 2023-3A B1 FOBSL 2023-3A C		D		1.F FE	3,400,000	100.1740	3,405,926	3,400,000	3,400,000					9.228	9.025	JAJO	15,688		10/31/2023	01/23/2037
35455D-AE-7	FPPC 2022-1A D FPPC 2022-1A C	C	D		1.F FE	7,000,000	98.5890	6,901,237	7,000,000	7,000,000					7.894	7.859	JAJO	118,189	513,255	02/04/2022	04/14/2035
35455D-AG-2	FPPC 2022-1A D FPPC 2022-1A D	C	D		2.C FE	14,233,515	96.6940	14,020,558	14,500,000	14,242,121		8,606			9.144	9.472	JAJO	283,587	935,917	08/04/2023	04/14/2035
35459E-AA-9	FPPC 2022-1A D FPPC 2022-1A E		D		3.C FE	3,386,250	95.6790	3,348,755	3,500,000	3,411,380		5,120			12.894	13.520	JAJO	96,525	435,030	02/04/2022	04/14/2035
36321L-AE-9	GALXY 2018-26A C GALXY 2018-26A C	C	D	4	1.E FE	1,180,236	99.8440	1,198,127	1,200,000	1,188,845		2,003			7.784	7.933	FMAN	10,378	88,835	09/26/2019	11/22/2031
37147L-AE-9	GNRT 9A D GNRT 9A C	C	D		1.F FE	5,100,000	99.1970	5,059,032	5,100,000	5,100,000					7.928	7.871	JAJO	81,987	373,451	09/24/2021	10/20/2034
37147L-AG-4	GNRT 9A D GNRT 9A D		D		2.C FE	6,600,000	99.1270	6,542,382	6,600,000	6,600,000					9.028	8.995	JAJO	120,822	556,897	09/24/2021	10/20/2034
37148E-AG-9	GNRT 8A DR GNRT 8A CR		D		1.F FE	1,945,329	99.1920	1,960,978	1,976,956	1,946,044		715			7.878	8.133	JAJO	31,581	39,347	10/04/2023	10/20/2034
37148E-AJ-3	GNRT 8A DR GNRT 8A DR	C	D		2.C FE	2,522,768	99.7810	2,644,207	2,650,000	2,526,991		4,223			9.178	10.101	JAJO	49,318	61,547	08/24/2023	10/20/2034
375415-AE-6	GILBT 2017-1A C GILBT 2017-1A C	C	D	4	1.F FE	2,540,319	99.1340	2,627,043	2,650,000	2,574,292		14,541			7.606	8.382	JAJO	43,110	184,172	12/20/2022	10/15/2030
38136M-AL-2	GLM 2017-2A D GLM 2017-2A C	C	D	4	1.B FE	2,224,084	99.8850	2,247,404	2,250,000	2,232,982		2,376			7.478	7.675	JAJO	34,118	104,711	09/06/2023	11/28/2030
38136N-AW-6	GLM 2020-8A DR GLM 2020-8A DR		D		2.C FE	2,005,720	98.6810	1,973,618	2,000,000	2,008,458		(1,044)			8.778	8.656	JAJO	35,599	163,689	10/07/2021	10/20/2034
38136R-AN-7	GLM 2022-14A D GLM 2022-14A D	C	D		2.C FE	3,017,280	100.1400	3,004,212	3,000,000	3,016,113		(1,167)			9.866	9.750	JAJO	60,017	74,950	08/04/2023	07/20/2035
38137H-CA-4	GLD11 2015-11A DR2 GLD11 2015-11A DR2	C	D	4	2.B FE	9,167,892	98.8290	9,141,683	9,250,000	9,182,623		13,707			8.057	8.236	JAJO	155,266	391,530	12/07/2022	01/18/2031
38137M-AT-4	GLD12 2016-12A DR GLD12 2016-12A DR		D	4	2.C FE	1,234,091	97.8740	1,272,362	1,300,000	1,243,054		8,962			8.574	9.789	JAJO	21,673	80,174	02/07/2023	07/21/2030
38137W-AU-9	GLM 2019-6A CR GLM 2019-6A CR		D		1.E FE	2,392,500	98.5500	2,710,120	2,750,000	2,426,946		31,442			7.516	9.834	JAJO	41,911	190,824	10/24/2022	04/20/2035
38137Y-AW-1	GLM 2019-4A DR GLM 2019-4A DR		D		2.C FE	939,598	98.5660	985,657	1,000,000	949,159		7,306			8.810	10.109	JAJO	16,887	82,687	09/23/2022	04/24/2031
38138B-AL-4	GLM 2018-3A C GLM 2018-3A C	C	D		1.F FE	2,743,525	99.3730	2,782,452	2,800,000	2,749,831		6,064			7.578	8.044	JAJO	43,025	78,853	08/08/2023	04/20/2030
38138L-AS-7	GLM 2020-7A DR GLM 2020-7A DR		D		2.C FE	2,508,825	99.1550	2,478,870	2,500,000	2,511,598		(1,525)			8.828	8.696	JAJO	44,752	205,879	10/07/2021	04/20/2034
38139B-AW-9	GLM 2022-15A DR GLM 2022-15A DR		D		2.C FE	4,802,400	100.3140	4,815,062	4,800,000	4,798,114		(4,286)			9.798	9.799	JAJO	142,151		10/18/2023	10/20/2036
38172C-AN-5	GOCAP 2017-35A DR GOCAP 2017-35A CR	C	D	4	1.C FE	23,098,354	100.0490	23,111,204	23,100,000	23,078,582		(6,709)			8.178	8.160	JAJO	383,063	1,364,431	08/24/2023	07/20/2029
38172C-AQ-8	GOCAP 2017-35A DR GOCAP 2017-35A DR		D	4	2.B FE	21,028,749	100.1400	21,029,295	21,000,000	21,028,867		118			9.428	9.357	JAJO	401,468		12/22/2023	07/20/2029
38172F-AA-6	GOCAP 2017-34A CR GOCAP 2017-34A AR	C	D	4	1.A FE	2,057,440	99.9490	2,080,016	2,081,073	2,066,945		9,504			7.355	7.868	FMAN	23,809	109,847	02/16/2023	03/14/2031
38172F-AG-3	GOCAP 2017-34A CR GOCAP 2017-34A B1R	C	D	4	1.C FE	15,649,449	99.9360	15,989,760	16,000,000	15,750,709		97,628			8.255	8.873	FMAN	205,450	1,242,154	12/20/2022	03/14/2031
38172F-AL-2	GOCAP 2017-34A CR GOCAP 2017-34A CR		D	4	1.F FE	13,840,988	100.1890	14,026,390	14,000,000	13,883,134		31,583			9.305	9.532	FMAN	202,636	1,194,156	02/13/2023	03/14/2031
381740-AE-9	GOCAP 2021-51A C1 GOCAP 2021-51A C1		D		1.F FE	902,500	96.8570	968,572	1,000,000	914,446		11,946			8.505	10.633	FMAN	13,230	80,163	01/05/2023	05/05/2034
38174B-AN-5	GOCAP 2015-22A BR GOCAP 2015-22A BR	RA	D	4	1.B FE	28,339,807	97.8660	28,136,360	28,750,000	28,526,315		24,902			7.178	7.371	JAJO	418,457	1,492,888	12/22/2023	01/20/2031
38174B-AQ-8	GOCAP 2015-22A BR GOCAP 2015-22A CR	C	D	4	1.F FE	10,653,827	98.2020	10,802,242	11,000,000	10,743,144		16,145			7.528	8.147	JAJO	167,912	243,676	03/30/2023	01/20/2031
38174B-AS-4	GOCAP 2015-22A BR GOCAP 2015-22A DR	C	D	4	2.C FE	10,000,000	97.3030	9,730,260	10,000,000	10,000,000					8.378	8.330	JAJO	169,884	777,881	12/11/2017	01/20/2031
38174Y-AC-9	GOCAP 2015-24A DR GOCAP 2015-24A BR	C	D		1.C FE	5,646,600	99.7300	5,983,776	6,000,000	5,728,521		97,823			7.655	9.746	FMAN	71,444	396,393	04/13/2023	11/05/2029
38174Y-AE-5	GOCAP 2015-24A DR GOCAP 2015-24A CR		D	4	1.F FE	10,828,750	97.2180	10,694,013	11,000,000	10,870,341		23,456			8.255	8.587	FMAN	141,247	345,281	03/31/2023	11/05/2029
38174Y-AG-0	GOCAP 2015-24A DR GOCAP 2015-24A DR		D	4	2.C FE	3,500,000	96.9380	3,392,823	3,500,000	3,500,000					9.555	9.469	FMAN	52,020	317,727	10/17/2017	11/05/2029
38175B-AA-2	GOCAP 2018-36A B GOCAP 2018-36A A		D	4	1.A FE	3,271,889	99.7490	3,358,121	3,366,574	3,308,631		14,732			6.955	8.360	FMAN	36,421	217,111	11/08/2022	02/05/2031
38175B-AC-8	GOCAP 2018-36A B GOCAP 2018-36A B	C	D	4	1.C FE	15,909,789	99.6140	15,987,983	16,050,000	15,963,219		9,477			7.305	7.418	FMAN	182,374	901,665	09/29/2023	02/05/2031
38175B-AE-4	GOCAP 2018-36A B GOCAP 2018-36A C	C	D	4	1.F FE	4,400,382	96.7330	4,478,747	4,630,000	4,427,375		26,993			7.755	9.308	FMAN	55,851	190,906	08/04/2023	02/05/2031
38175C-AA-0	GOCAP 2014-21A DR GOCAP 2014-21A AR		D		1.A FE	7,307,682	99.9660	7,528,795	7,531,363	7,427,283		93,607			7.110	8.257	JAJO	101,149	494,919	10/13/2022	01/25/2031
38175C-AC-6	GOCAP 2014-21A DR GOCAP 2014-21A BR	C	D	4	1.C FE	12,401,589	98.0730	12,749,503	13,000,000	12,586,619		130,179			7.440	8.758	JAJO	182,699	866,312	03/30/2023	01/25/2031
38175C-AE-2	GOCAP 2014-21A DR GOCAP 2014-21A CR		D	4	1.F FE	1,999,184	96.9160	1,938,316	2,000,000	1,999,571		186			8.090	8.087	JAJO	30,563	151,303	01/13/2022	01/25/2031
38175C-AG-7	GOCAP 2014-21A DR GOCAP 2014-21A DR		D	4	2.C FE	1,996,000	95.1390	1,902,788	2,000,000	1,997,793		548			9.390	9.442	JAJO	35,474	177,664	01/21/2021	01/25/2031
38175D-AC-4	GOCAP 2018-38A C GOCAP 2018-38A B	C	D	4	1.C FE	11,690,598	98.5850	11,830,164	12,000,000	11,880,769		51,958			7.578	6.565	JAJO	184,394	646,232	08/04/2023	07/20/2030
38175D-AE-0	GOCAP 2018-38A C GOCAP 2018-38A C	C	D	4	1.F FE	48,330,612	97.9140	48,467,628	49,500,000	48,624,947		148,617			8.478	9.171	JAJO	850,961	1,887,923	08/04/2023	07/20/2030
38175G-AE-3	GOCAP 2015-23A ER GOCAP 2015-23A CR	C	D	4	1.F FE	24,216,542	98.7920	25,438,940	25,750,000	24,582,367		230,303			7.478	8.737	JAJO	390,456	1,768,079	12/27/2022	01/20/2031
38175G-AG-8	GOCAP 2015-23A ER GOCAP 2015-23A DR		D	4	2.C FE	9,868,846	97.8400	9,783,970	10,000,000	9,873,641		4,795			8.328	8.623	JAJO	168,870	604,127	10/13/2023	01/20/2031
38175J-AG-2	GOCAP 2013-17A BR GOCAP 2013-17A BR	C	D	4	1.F FE	12,093,953	98.0880	12,261,038	12,500,000	12,170,115		76,112			8.540	9.588	JAJO	201,644	807,896	03/30/2023	10/25/2030
38175N-AA-6	GOCAP 2015-25A AR GOCAP 2015-25A AR		D	4	1.A FE	9,367,811	99.9870	9,566,707	9,567,989	9,428,429		28,360			7.035	8.497	FMAN	104,701	624,781	10/27/2022	05/05/2030
38175N-AC-2	GOCAP 2015-25A AR GOCAP 2015-25A BR		D	4	1.C FE	14,734,390	99.3330	14,899,950	15,000,000	14,977,626		10,237			7.555	7.510	FMAN	176,276	1,058,353	01/13/2022	05/05/2030
38175N-AE-8	GOCAP 2015-25A AR GOCAP 2015-25A CR	C	D	4	1.F FE	15,864,581	98.1040	15,860,147	16,166,667	15,913,797		38,216			8.254	8.822	FMAN	207,570	1,134,913	03/30/2023	05/05/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38175U-AG-7	GCBSL 2018-37A D GCBSL 2018-37A C	C..	D	4	1.F FE	16,925,547	100.1780	17,531,098	17,500,000	17,027,141		89,476			8.028	8.738	JAJO	284,876	1,299,195	12/20/2022	07/20/2030
38175U-AJ-1	GCBSL 2018-37A D GCBSL 2018-37A D	C..	D	4	2.C FE	5,000,000	99.4320	4,971,615	5,000,000	5,000,000					8.978	8.942	JAJO	91,025	335,490	08/15/2018	07/20/2030
38176D-AE-9	GOCAP 2015-26A CR GOCAP 2015-26A CR	C..	D	4	1.F FE	6,487,798	98.8410	6,424,652	6,500,000	6,490,036		980			7.578	7.558	JAJO	99,880	435,481	12/22/2023	04/20/2031
38176D-AG-4	GOCAP 2015-26A CR GOCAP 2015-26A DR	C..	D	4	2.C FE	13,000,000	97.8110	12,715,391	13,000,000	13,000,000					8.528	8.483	JAJO	224,803	1,031,016	03/29/2018	04/20/2031
38176E-AQ-0	GCBSL 2019-40A CR GCBSL 2019-40A CR	C..	D		1.D FE	3,861,716	99.6300	3,985,184	4,000,000	3,880,261		18,545			7.740	8.546	JAJO	58,482	222,392	02/28/2023	01/25/2032
38176K-AE-3	GOCAP 2019-42A C1 GOCAP 2019-42A B	C..	D	4	1.C FE	8,946,248	100.0000	9,000,000	9,000,000	8,970,562		9,078			8.278	8.359	JAJO	151,070	690,970	05/25/2022	04/20/2031
38176K-AG-8	GOCAP 2019-42A C1 GOCAP 2019-42A C1		D	4	1.F FE	42,797,325	100.0000	44,000,000	44,000,000	42,950,204		152,879			9.378	10.219	JAJO	836,710	2,705,173	12/22/2023	04/20/2031
38176Q-AG-5	GCBSL 2019-43A D GCBSL 2019-43A C		D	4	1.F FE	5,940,680	100.1920	6,011,490	6,000,000	5,943,894		3,214			8.628	8.833	JAJO	104,972	189,422	08/23/2023	07/20/2032
38176Q-AJ-9	GCBSL 2019-43A D GCBSL 2019-43A D	C..	D	4	2.C FE	10,785,195	100.0090	10,766,758	10,765,800	10,782,039		(3,156)			9.778	9.722	JAJO	213,456	266,535	10/05/2023	07/20/2032
38176V-AA-7	GOCAP 2020-47A C1 GOCAP 2020-47A A1		D		1.A FE	9,665,000	99.9670	9,996,730	10,000,000	9,772,128		83,452			7.335	8.867	FMAN	114,095	683,324	10/20/2022	05/05/2032
38176V-AC-3	GOCAP 2020-47A C1 GOCAP 2020-47A A2A		D		1.A FE	5,029,110	98.7290	5,035,184	5,100,000	5,035,635		6,525			7.530	7.983	FMAN	59,735	97,093	11/01/2023	05/05/2032
38176V-AG-4	GOCAP 2020-47A C1 GOCAP 2020-47A C1		D		1.F FE	9,084,089	99.7650	9,139,462	9,161,000	9,086,863		8,341			8.905	9.080	FMAN	126,896	378,745	12/22/2023	05/05/2032
38177D-AL-2	GCBSL 2020-48A C GCBSL 2020-48A C	C..	D		1.F FE	1,913,570	99.7880	1,995,768	2,000,000	1,930,776		10,132			8.465	9.283	JAJO	35,740	156,651	05/25/2022	04/17/2033
38177G-AC-5	GCTLF 2020-1A C GCTLF 2020-1A B		D		1.A FE	13,100,000	100.1890	13,124,811	13,100,000	13,100,000					8.428	8.321	JAJO	223,876	791,570	03/29/2023	10/20/2029
38177G-AE-1	GCTLF 2020-1A C GCTLF 2020-1A C		D		1.C FE	3,000,000	100.3920	3,011,745	3,000,000	3,000,000					9.328	9.261	JAJO	56,744	201,754	04/03/2023	10/20/2029
38177J-AJ-4	GCBSL 2020-52A D GCBSL 2020-52A D	C..	D		2.C FE	5,000,000	99.8000	4,990,005	5,000,000	5,000,000					9.778	9.761	JAJO	99,136	459,918	12/04/2020	01/20/2034
38177U-AA-8	GCPAF 2020-1A A2 GCPAF 2020-1A A2		D		1.F FE	8,979,070	92.9100	9,213,549	9,916,588	9,179,030		107,195			3.208	10.858	JAJO	62,741	318,124	10/31/2022	01/22/2029
38177Y-AE-2	GCBSL 2021-53A D GCBSL 2021-53A C		D		1.F FE	3,710,011	99.4840	3,759,953	3,779,474	3,712,788		2,777			7.728	8.028	JAJO	59,226	73,774	08/23/2023	07/20/2034
38178A-AC-7	GCBSL 2019-41A CR GCBSL 2019-41A B1R		D		1.C FE	13,301,526	98.7860	13,187,904	13,350,000	13,313,330		4,729			7.428	7.427	JAJO	201,077	909,885	11/22/2021	01/20/2034
38178A-AE-3	GCBSL 2019-41A CR GCBSL 2019-41A CR		D		1.F FE	1,000,000	99.2250	992,249	1,000,000	1,000,000					8.078	8.026	JAJO	16,380	74,747	01/23/2021	01/20/2034
38178A-AG-8	GCBSL 2019-41A CR GCBSL 2019-41A DR		D		2.C FE	499,250	98.7460	493,731	500,000	499,428		27			9.178	9.172	JAJO	9,305	42,950	03/29/2021	01/20/2034
38178B-AG-6	GOCAP 2017-19RA DR2 GOCAP 2017-19RA CR2	C..	D		1.F FE	14,145,264	99.2370	14,054,824	14,162,915	14,145,684		419			7.978	7.947	JAJO	229,117	981,966	10/04/2023	04/20/2034
38178D-AG-2	GCBSL 2020-50A DR GCBSL 2020-50A CR		D		1.F FE	1,133,408	98.8450	1,149,486	1,162,915	1,133,956		548			7.766	8.182	JAJO	18,313		10/24/2023	04/20/2035
38178E-AG-0	GOCAP 2013-16A CR2 GOCAP 2013-16A CR2	C..	D		1.F FE	42,499,925	97.1070	41,270,433	42,500,000	42,500,977		822			8.540	8.535	JAJO	685,590	3,409,093	01/13/2022	07/25/2033
38178H-AA-6	GCPAF 2021-1A A2 GCPAF 2021-1A A2		D		1.F FE	2,239,982	93.8330	2,101,832	2,239,982	2,239,982					2.773	2.780	JAJO	12,250	62,115	03/19/2021	04/20/2029
38178M-AA-5	GCPAF 2019-1 AR GCPAF 2019-1 AR		D		1.F FE	165,500,000	91.7500	151,846,250	165,500,000	165,500,000					3.100	3.111	JAJO	1,011,849	5,130,500	06/03/2021	07/20/2030
38178T-AG-7	GCBSL 2021-58A D GCBSL 2021-58A C	C..	D		1.F FE	10,000,000	97.6900	9,768,970	10,000,000	10,000,000					7.940	7.923	JAJO	149,982	741,296	11/10/2021	01/25/2035
38178T-AJ-1	GCBSL 2021-58A D GCBSL 2021-58A D	C..	D		2.C FE	10,000,000	97.8290	9,782,930	10,000,000	10,000,000					9.140	9.148	JAJO	172,649	862,963	11/10/2021	01/25/2035
38179B-AG-5	GCBSL 2022-62A C GCBSL 2022-62A C	C..	D		1.F FE	17,000,000	100.0980	17,016,575	17,000,000	17,000,000					9.294	9.286	JAJO	337,935	1,733,472	06/24/2022	07/15/2034
381939-AE-7	GCBSL 2023-70A C GCBSL 2023-70A C		D		1.F FE	4,300,000	100.2050	4,308,832	4,300,000	4,300,000					8.487	8.135	JAJO	45,620		10/20/2023	10/25/2036
390556-AQ-1	GRTLK 2014-1A DR GRTLK 2014-1A CR	C..	D	4	1.B FE	5,832,004	99.5810	5,815,507	5,840,000	5,834,781		1,980			8.356	8.409	JAJO	104,374	450,159	08/10/2022	10/15/2029
390556-AS-7	GRTLK 2014-1A DR GRTLK 2014-1A DR	C..	D	4	1.F FE	3,485,000	97.5820	3,400,740	3,485,000	3,485,000					9.656	9.646	JAJO	71,975	314,439	10/06/2017	10/15/2029
39055T-AS-7	GRTLK 2015-1A CR GRTLK 2015-1A CR		D	4	1.C FE	1,450,005	99.7500	1,496,250	1,500,000	1,475,222		18,413			8.156	9.434	JAJO	26,167	112,590	08/10/2022	01/16/2030
39055T-AU-2	GRTLK 2015-1A CR GRTLK 2015-1A DR	C..	D	4	2.A FE	11,851,720	98.5570	11,826,876	12,000,000	11,915,892		44,027			9.556	9.990	JAJO	245,267	1,070,576	08/10/2022	01/16/2030
390578-AL-6	GRTLK 2019-1A AR GRTLK 2019-1A AR		D		1.A FE	4,646,161	99.8560	4,795,299	4,802,233	4,747,214		85,769			7.216	8.667	JAJO	74,117	314,657	10/14/2022	07/15/2031
39729R-AD-0	GRNPK 2018-1A C GRNPK 2018-1A C	C..	D	4	1.F FE	15,343,914	98.0190	15,437,977	15,750,000	15,396,081		45,246			7.356	7.912	JAJO	247,801	723,275	12/22/2023	04/15/2031
39729R-AE-8	GRNPK 2018-1A C GRNPK 2018-1A D		D	4	2.C FE	7,948,801	94.8940	7,591,480	8,000,000	7,966,763		5,058			8.156	8.231	JAJO	139,556	600,470	12/23/2020	04/15/2031
39808P-AQ-9	GWOLF 2015-1A BR GWOLF 2015-1A BR	C..	D	4	1.F FE	7,002,450	98.4920	6,894,447	7,000,000	7,001,914		(228)			7.640	7.611	JAJO	101,021	497,616	01/13/2022	01/27/2031
39809G-AE-5	GWOLF 2018-1A C GWOLF 2018-1A B	C..	D	4	1.F FE	29,400,000	99.4000	29,223,571	29,400,000	29,400,000					7.590	7.567	JAJO	415,278	2,085,916	03/27/2018	04/26/2031
39809G-AG-0	GWOLF 2018-1A C GWOLF 2018-1A C		D	4	2.C FE	20,409,627	97.1960	20,411,244	21,000,000	20,416,688		7,061			8.590	9.363	JAJO	335,710		12/22/2023	04/26/2031
40172D-AG-4	GUGG 2020-1A DR GUGG 2020-1A DR	C..	D		2.C FE	6,250,000	100.0000	6,250,025	6,250,000	6,250,000					9.406	9.399	JAJO	125,738	548,111	03/26/2021	04/15/2031
40436K-AJ-4	HLM 6A-2015 BR HLM 6A-2015 BR	C..	D	4	1.F FE	10,706,214	98.6920	10,899,309	11,043,750	10,755,919		49,705			7.405	8.026	FMAN	127,207	619,557	02/28/2023	02/05/2031
40436K-AL-9	HLM 6A-2015 BR HLM 6A-2015 CR		D	4	2.C FE	4,774,055	95.2530	4,726,950	4,962,500	4,774,976		921			8.155	9.068	FMAN	62,950	76,624	12/22/2023	02/05/2031
40436X-AG-2	HLM 3A-2014 BR HLM 3A-2014 BR		D	4	1.F FE	4,751,978	99.8880	4,794,610	4,800,000	4,756,316		4,969			8.057	8.349	JAJO	80,570	151,993	08/24/2023	07/18/2029
41154X-AL-9	HARB 2018-1A C HARB 2018-1A C	C..	D	4	1.F FE	8,798,040	99.7670	8,829,353	8,850,000	8,813,105		3,754			7.778	7.828	JAJO	139,579	538,282	08/23/2023	01/20/2031
41154X-AN-5	HARB 2018-1A C HARB 2018-1A D		D		2.C FE	917,500	97.6260	976,255	1,000,000	926,636		9,136			8.578	10.487	JAJO	17,394	79,817	01/05/2023	01/20/2031
43133A-AB-3	HITR 2018-1A A2L HITR 2018-1A A2L		D	4	1.C FE	26,000,000	92.5500	24,063,000	26,000,000	26,000,000					7.668	7.628	JAJO	459,666	1,806,055	08/13/2018	10/10/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
43133J-AA-6	HITR 2019-2A A1 HITR 2019-2A A1		D	4	1.C FE	25,294,511	93.2500	23,725,091	25,442,457	25,442,457					7.393	7.285	FMAN	208,999	1,782,885	01/19/2022	05/22/2039
43133J-AC-2	HITR 2019-2A A1 HITR 2019-2A A2		D	4	1.D FE	8,053,750	94.8750	8,064,375	8,500,000	8,143,239		85,554			8.083	9.460	FMAN	76,341	655,104	12/20/2022	05/22/2039
43133W-AB-5	HITR 2020-3A A2R HITR 2020-3A A1R		D		1.B FE	11,412,148	93.6250	10,902,677	11,645,049	11,429,462		14,714			7.460	7.845	FMAN	77,218	806,167	12/20/2022	07/30/2039
43133Y-AA-3	HITR 4A A2 HITR 4A A1A		D		1.A FE	33,453,039	96.5000	32,282,182	33,453,039	33,453,039					7.862	7.804	JAJO	511,399	2,444,439	01/23/2023	07/23/2042
43133Y-AB-1	HITR 4A A2 HITR 4A A2		D		1.C FE	63,900,000	95.7500	61,184,250	63,900,000	63,900,000					8.312	8.253	JAJO	1,032,757	4,959,968	12/07/2022	07/23/2042
44330G-AG-8	HLM 4A-2014 BR HLM 4A-2014 BR	C	D	4	1.F FE	6,352,595	98.7550	6,419,101	6,500,000	6,374,881		20,589			7.502	8.031	JAJO	85,335	263,969	04/26/2023	01/28/2030
44330G-AJ-2	HLM 4A-2014 BR HLM 4A-2014 CR	C	D	4	2.C FE	19,881,334	96.0900	19,698,368	20,500,000	19,962,087		80,753			8.202	8.885	JAJO	294,246	1,473,660	02/15/2023	01/28/2030
44330Q-AD-3	HLM 12A-18 B HLM 12A-18 B		D	4	1.F FE	2,912,405	98.9180	2,967,525	3,000,000	2,920,466		8,061			7.507	8.201	JAJO	46,919	91,490	10/13/2023	07/18/2031
449258-AC-6	ICG 2018-1A B ICG 2018-1A B	C	D	4	1.E FE	17,499,327	98.1280	17,466,731	17,800,000	17,520,100		20,507			7.444	7.817	JAJO	257,643	562,170	12/22/2023	04/21/2031
449258-AD-4	ICG 2018-1A B ICG 2018-1A C		D	4	2.C FE	4,690,000	90.5200	4,245,374	4,690,000	4,690,000					8.274	8.228	JAJO	75,454	362,798	02/01/2018	04/21/2031
44929B-BA-8	ICG 2014-2A CRR ICG 2014-2A CRR	C	D	4	1.E FE	14,104,344	97.8110	14,170,887	14,488,000	14,136,810		32,466			7.456	8.128	JAJO	231,044	424,079	11/30/2023	01/15/2031
44929B-BC-4	ICG 2014-2A CRR ICG 2014-2A DRR	C	D	4	2.C FE	14,841,049	91.8280	14,262,772	15,532,000	14,886,194		45,145			8.356	9.496	JAJO	277,592	549,389	08/04/2023	01/15/2031
44932T-AC-1	ICG 2018-2A D ICG 2018-2A B		D		1.B FE	3,130,725	99.7550	3,167,221	3,175,000	3,132,725		2,000			7.424	7.776	JAJO	45,832	59,050	10/13/2023	07/22/2031
44932T-AG-2	ICG 2018-2A D ICG 2018-2A D	C	D	4	2.C FE	4,487,033	95.3710	4,291,691	4,500,000	4,491,132		1,517			8.774	8.790	JAJO	76,772	368,779	06/30/2021	07/22/2031
44933W-AE-9	ICG 2015-2RA C ICG 2015-2RA B	C	D	4	1.F FE	5,668,747	99.3650	5,663,816	5,700,000	5,669,366		1,658			8.056	8.154	JAJO	98,214	314,270	08/23/2023	01/16/2033
44933W-AG-4	ICG 2015-2RA C ICG 2015-2RA C	C	D	4	2.C FE	4,928,410	96.5900	4,829,520	5,000,000	4,934,704		6,565			9.156	9.451	JAJO	97,917	366,381	04/26/2023	01/16/2033
46600C-AN-0	IVYH 12A A2AR IVYH 12A A1TR		D		1.A FE	2,841,000	99.0650	2,971,944	3,000,000	2,960,428		114,830			7.278	7.706	JAJO	44,273	199,909	11/08/2022	07/20/2033
46600C-AQ-3	IVYH 12A A2AR IVYH 12A A2AR		D		1.C FE	7,407,716	96.8960	7,945,447	8,200,000	7,798,423		362,299			7.578	8.797	JAJO	126,002	571,352	10/05/2022	07/20/2033
46603V-AB-1	IVYH 14A C IVYH 14A A2	C	D	4	1.C FE	10,235,412	98.9990	10,642,339	10,750,000	10,419,391		135,616			7.357	9.176	JAJO	164,767	548,274	05/18/2023	04/18/2030
46603V-AC-9	IVYH 14A C IVYH 14A B	C	D	4	1.F FE	15,000,000	97.3620	14,604,360	15,000,000	15,000,000					8.007	7.975	JAJO	250,220	1,111,037	04/06/2018	04/18/2030
46604C-AE-6	IVYH 20A C Ivy Hill Middle Market Credit	C	D		1.F FE	5,500,000	100.5100	5,528,028	5,500,000	5,500,000					9.594	9.810	MON	24,917	359,567	02/13/2023	04/20/2035
46604G-AA-5	IVYH 14A C IVYH 14A D		D	4	3.C FE	9,750,000	91.6870	9,168,700	10,000,000	9,862,568		35,659			12.727	13.377	JAJO	265,147	1,219,247	04/06/2018	04/18/2030
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI JAMREC-PP		D		2.C FE	5,156,119	98.9670	5,230,587	5,285,175	5,175,299		5,544			5.625	7.122	JAJO	71,020		08/04/2023	01/08/2027
470170-AE-1	JAMAICA MERCHANT VOUCHER RECEI Secured		D		2.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					6.120	6.165	JAJO	71,400	306,000	08/29/2022	10/07/2032
47047R-AL-0	JTWN 2022-18A D JTWN 2022-18A D	C	D		2.C FE	9,996,000	100.2510	10,225,602	10,200,000	10,061,434		15,195			10.008	10.327	JAJO	192,825	973,618	05/13/2022	07/25/2035
47421M-BA-0	JEFFM 2015-1A CR JEFFM 2015-1A CR	C	D	4	1.F FE	4,989,398	100.1930	5,009,630	5,000,000	4,995,877		473			8.178	8.147	JAJO	82,914	378,807	08/10/2021	10/20/2031
47421M-BC-6	JEFFM 2015-1A CR JEFFM 2015-1A DR	C	D	4	2.C FE	8,961,886	94.8300	8,534,664	9,000,000	8,966,913		4,393			9.228	9.290	JAJO	168,408	777,665	05/25/2022	10/20/2031
481939-AJ-5	Tottenham Hotspur Stadium Ltd KKR 49A C	C	D		1.F FE	8,000,000	100.0020	8,000,120	8,000,000	8,000,000					8.916	8.880	JAJO	144,634	800,974	06/02/2022	07/20/2035
481939-AL-0	Tottenham Hotspur Stadium Ltd KKR 49A D	C	D		2.C FE	8,531,302	100.0590	8,505,024	8,500,000	8,564,572		(3,348)			10.106	9.930	JAJO	174,185	487,756	08/04/2023	07/20/2035
48249V-AU-5	KKR 2013-1A CR KKR 2013-1A CR		D	4	2.B FE	27,520,316	100.0050	27,501,265	27,500,000	27,513,524		(282)			9.306	9.284	JAJO	547,366	2,037,135	03/05/2021	04/15/2029
48250E-AU-9	KKR 30A DR KKR 30A CR	C	D		1.F FE	16,689,500	98.8200	16,503,007	16,700,000	16,692,525		1,524			7.665	7.629	JAJO	270,228	1,172,568	02/09/2022	10/17/2031
48250E-AW-5	KKR 30A DR KKR 30A DR	C	D		2.C FE	11,300,000	98.8900	11,174,581	11,300,000	11,300,000					8.665	8.636	JAJO	206,704	907,982	10/18/2021	10/17/2031
48250G-AU-4	KKR 10 CR KKR 10 CR		D	4	1.C FE	968,086	99.8900	998,895	1,000,000	975,696		7,208			7.847	8.771	MJSD	3,705	75,189	12/20/2022	09/15/2029
48250G-AW-0	KKR 10 CR KKR 10 DR		D	4	2.B FE	14,297,978	100.1090	14,585,808	14,570,000	14,341,996		44,017			8.997	9.545	MJSD	61,899	1,265,367	02/15/2023	09/15/2029
48250L-BA-6	KKR 9 CR2 KKR 9 CR2	C	D		1.E FE	13,810,520	99.9690	13,995,590	14,000,000	13,861,334		30,542			7.756	8.012	JAJO	232,245	994,206	05/25/2022	07/15/2030
48251B-BA-7	KKR 16 BR2 KKR 16 BR2		D		1.F FE	907,739	99.1980	991,976	1,000,000	918,819		9,033			7.928	9.576	JAJO	16,076	73,227	10/18/2022	10/20/2034
48251F-AL-5	KKR 17 C1R KKR 17 C1R		D		1.F FE	954,100	99.0030	990,026	1,000,000	953,735		(365)			7.606	8.547	JAJO	16,268	37,235	06/22/2023	04/15/2034
48251J-AJ-2	KKR 18 D KKR 18 D	C	D	4	2.C FE	5,488,256	100.0060	5,500,308	5,500,000	5,488,492		518			9.257	9.311	JAJO	106,070	311,216	09/06/2023	07/18/2030
48251T-AD-3	KKR 20 D KKR 20 D		D	4	2.C FE	4,876,429	99.0840	4,954,185	5,000,000	4,916,569		1,632			8.406	8.834	JAJO	89,896		11/02/2023	10/16/2030
48252K-AE-9	KKR 21 C KKR 21 C		D	4	1.E FE	11,658,858	98.5540	11,645,164	11,816,000	11,676,366		10,680			7.456	7.728	JAJO	188,433	580,393	08/23/2023	04/15/2031
48252K-AG-4	KKR 21 C KKR 21 D		D	4	2.C FE	2,800,000	97.3610	2,726,114	2,800,000	2,800,000					8.256	8.225	JAJO	49,443	212,999	03/15/2018	04/15/2031
48252R-AS-3	KKR 24 CR KKR 24 CR	C	D		1.E FE	7,100,000	99.3730	7,055,455	7,100,000	7,100,000					7.778	7.718	JAJO	111,979	509,104	07/06/2021	04/20/2032
48252R-AU-8	KKR 24 CR KKR 24 DR		D		2.B FE	4,999,500	99.2400	4,962,015	5,000,000	4,999,700		(44)			8.928	8.893	JAJO	90,518	416,828	08/19/2021	04/20/2032
48252W-AE-3	KKR 22A D KKR 22A C		D	4	1.E FE	4,916,050	99.2760	4,963,795	5,000,000	4,921,200		5,150			7.728	8.098	JAJO	78,352	97,598	08/23/2023	07/20/2031
48252W-AG-8	KKR 22A D KKR 22A D	C	D	4	2.C FE	14,931,061	99.3120	16,187,775	16,300,000	15,141,541		173,138			8.778	10.693	JAJO	290,131	1,196,884	10/13/2023	07/20/2031
48252Y-AG-4	KKR 23 C KKR 23 C		D		1.E FE	1,000,500	99.6650	996,650	1,000,000	1,000,687		(201)			7.928	7.853	JAJO	16,076	73,227	01/13/2021	10/20/2031
48252Y-AJ-8	KKR 23 C KKR 23 D		D	4	2.C FE	1,209,910	99.1410	1,288,830	1,300,000	1,222,724		12,041			8.778	10.355	JAJO	23,139	106,398	12/12/2022	10/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48253H-AS-4	KKR 26 DR KKR 26 CR		D		1.F FE	500,000	98.9940	494,968	500,000	500,000					7.856	7.819	JAJO	8,401	36,013	07/21/2021	10/15/2034
48253U-AE-6	KKR 34A C KKR 34A C	C	D		1.F FE	5,360,295	99.2310	5,411,700	5,453,644	5,363,041		2,746			7.856	8.159	JAJO	91,637	107,114	09/06/2023	07/15/2034
48253U-AG-1	KKR 34A C KKR 34A D	C	D		2.C FE	19,750,000	98.6860	19,490,406	19,750,000	19,750,000					8.956	8.940	JAJO	378,323	1,642,167	06/04/2021	07/15/2034
48253W-AE-2	KKR 28A C KKR 28A C	C	D	4	1.F FE	7,745,277	99.0990	7,927,904	8,000,000	7,781,986		36,709			7.647	8.435	MJSD	28,887	556,015	12/22/2023	03/15/2031
48253W-AG-7	KKR 28A C KKR 28A D		D		2.B FE	1,881,063	98.6960	1,875,215	1,900,000	1,888,949		2,039			8.547	8.750	MJSD	7,668	156,343	06/14/2021	03/15/2031
48253Y-BJ-6	KKR 27A DR KKR 27A DR		D		2.C FE	1,418,250	97.0200	1,503,810	1,550,000	1,431,370		12,728			8.644	10.504	JAJO	28,657	124,620	12/12/2022	10/15/2032
48254F-AL-2	KKR 37A C KKR 37A C		D		1.E FE	3,710,858	98.4520	3,720,953	3,779,474	3,711,586		729			7.928	8.225	JAJO	60,758		11/30/2023	01/20/2035
48254F-AN-8	KKR 37A C KKR 37A D		D		2.B FE	12,546,800	96.5570	12,552,449	13,000,000	12,636,902		26,454			9.028	9.531	JAJO	237,983	1,096,924	01/09/2023	01/20/2035
48254H-AD-6	KKR 32A C KKR 32A C	C	D		1.F FE	1,548,207	99.8110	1,539,579	1,542,500	1,548,664		(1,486)			8.056	7.915	JAJO	26,578	114,220	01/26/2021	01/15/2032
48254Q-AD-6	KKR 33A C KKR 33A C	C	D		1.F FE	13,275,000	98.4390	13,289,238	13,500,000	13,292,505		17,505			7.678	7.925	JAJO	210,180	882,542	04/11/2023	07/20/2034
48254Q-AE-4	KKR 33A C KKR 33A D	C	D		2.C FE	9,086,750	98.6600	9,866,000	10,000,000	9,183,700		78,877			8.778	10.439	JAJO	177,995	818,440	10/12/2022	07/20/2034
48255A-AG-3	KKR 36A D KKR 36A D	C	D		2.C FE	2,886,399	98.1590	2,944,761	3,000,000	2,890,320		3,921			9.056	9.787	JAJO	58,109	68,022	08/04/2023	10/15/2034
48661A-AQ-9	RAD 2018-1A DR RAD 2018-1A DR	C	D		2.B FE	23,386,847	100.0010	24,250,170	24,250,000	23,516,847		89,820			8.306	9.083	JAJO	430,809	1,354,771	10/13/2023	07/15/2031
48661C-AG-7	RAD 2020-7A C RAD 2020-7A D		D	4	2.C FE	330,120	98.7650	345,678	350,000	333,163		2,273			8.615	9.727	JAJO	6,365	27,946	07/30/2020	04/17/2033
48661N-AG-3	RAD 2019-6A D RAD 2019-6A C	C	D	4	1.F FE	7,086,536	100.0010	7,250,080	7,250,000	7,105,117		18,581			8.578	9.054	JAJO	126,106	403,021	03/30/2023	01/20/2033
48661N-AJ-7	RAD 2019-6A D RAD 2019-6A D	C	D	4	2.C FE	4,706,041	100.0100	4,800,466	4,800,000	4,712,007		5,967			9.678	10.124	JAJO	94,197	206,470	09/06/2023	01/20/2033
48661Q-AJ-0	RAD 2020-9A D RAD 2020-9A C	C	D	4	1.F FE	6,876,212	99.5780	6,970,460	7,000,000	6,890,721		12,310			8.256	8.565	JAJO	123,609	532,496	05/25/2022	01/15/2034
48661T-AQ-8	RAD 2018-2A CR RAD 2018-2A DR	C	D		2.C FE	24,234,092	100.0030	24,400,830	24,400,000	24,237,320		3,227			8.556	8.705	JAJO	446,521	1,226,252	10/13/2023	10/15/2031
48661W-AN-8	RAD 2019-3A CR RAD 2019-3A CR		D		1.F FE	6,877,031	98.4480	6,891,325	7,000,000	6,878,583		1,552			7.506	7.918	JAJO	112,380		11/30/2023	04/15/2032
48661Y-AA-2	RAD 2019-4A B1 RAD 2019-4A B1	C	D	4	1.C FE	1,974,718	100.2900	2,005,800	2,000,000	1,977,621		2,903			7.740	8.030	JAJO	29,241	76,607	05/30/2023	04/25/2032
540543-AE-5	LOGN1 2021-1A C LOGN1 2021-1A C	C	D		1.F FE	10,499,795	98.7970	10,373,717	10,500,000	10,462,082		4,009			7.578	7.588	JAJO	161,344	731,609	10/06/2021	07/20/2034
542798-AJ-2	LNGPT 2017-1A C LNGPT 2017-1A C		D	4	2.C FE	1,841,872	93.3730	1,867,464	2,000,000	1,900,415		17,257			8.065	9.380	JAJO	34,052	148,540	12/09/2020	01/17/2030
553205-AG-0	MP3 2013-1A DR MP3 2013-1A CR	C	D	4	1.F FE	2,279,555	97.8790	2,251,224	2,300,000	2,281,235		1,680			7.678	7.866	JAJO	35,809	136,941	08/04/2023	10/20/2030
553205-AJ-4	MP3 2013-1A DR MP3 2013-1A DR		D	4	3.A FE	7,893,524	89.3480	7,147,824	8,000,000	7,934,156		11,746			8.728	8.915	JAJO	141,585	650,696	01/13/2021	10/20/2030
55320R-AN-7	MP7 2015-1A DRR MP7 2015-1A DRR		D	4	2.C FE	4,000,000	95.3020	3,812,080	4,000,000	4,000,000					8.607	8.585	JAJO	71,725	320,614	08/14/2018	10/18/2028
55817A-AU-8	MDPK 2018-32A CR MDPK 2018-32A CR	RA	D		1.F FE	5,000,000	99.0580	4,952,875	5,000,000	5,000,000					7.674	7.616	JAJO	74,608	354,143	03/01/2021	01/22/2031
55817G-AG-6	MDPK 2023-63A C MDPK 2023-63A C		D		1.F FE	5,000,000	100.3640	5,018,180	5,000,000	5,000,000					8.878	8.874	JAJO	86,316	198,767	03/29/2023	04/21/2035
55818K-AZ-4	MDPK 2013-11A CR2 MDPK 2013-11A CR2		D		1.F FE	9,999,930	99.5890	9,958,870	10,000,000	10,000,665		769			7.624	7.567	JAJO	148,243	191,029	06/16/2021	07/23/2029
55818R-BA-3	MDPK 2014-14A DRR MDPK 2014-14A BRR	RA	D		1.B FE	10,448,478	99.7600	10,474,758	10,500,000	10,460,134		8,005			7.374	7.416	JAJO	150,551	711,842	08/10/2022	10/22/2030
55818R-BC-9	MDPK 2014-14A DRR MDPK 2014-14A CRR	C	D	4	1.E FE	576,000	99.9990	599,996	600,000	586,926		2,314			7.874	8.404	JAJO	9,186	43,711	06/17/2020	10/22/2030
55818R-BE-5	MDPK 2014-14A DRR MDPK 2014-14A DRR	C	D	4	2.C FE	5,064,000	99.0520	5,255,720	5,306,000	5,144,009		25,527			8.624	9.381	JAJO	88,975	367,982	05/25/2022	10/22/2030
55818Y-BW-0	MDPK 2015-17A AR2 MDPK 2015-17A CR2	C	D		1.E FE	6,927,710	99.3450	7,053,502	7,100,000	6,947,719		17,912			7.574	8.130	JAJO	104,562	408,222	04/11/2023	07/21/2030
55819D-AL-0	MDPK 2018-31A D MDPK 2018-31A D		D		2.C FE	416,876	98.5540	438,564	445,000	419,983		3,107			8.674	10.084	JAJO	7,505	27,779	03/09/2023	01/23/2031
55819P-AQ-2	MDPK 2019-36A B1R MDPK 2019-36A B1R		D		1.C FE	23,642,939	99.0710	23,836,410	24,060,000	23,646,689		3,750			7.295	7.584	JAJO	375,415		12/22/2023	04/15/2035
55819T-AU-5	MDPK 2016-20A CR MDPK 2016-20A CR	C	D	4	1.F FE	1,908,067	99.1020	1,982,032	2,000,000	1,939,530		9,933			7.549	8.331	JAJO	27,681	124,355	02/07/2023	07/27/2030
55819T-AW-1	MDPK 2016-20A CR MDPK 2016-20A DR		D	4	2.C FE	995,000	98.8630	988,625	1,000,000	996,916		374			8.649	8.716	JAJO	15,857	81,327	01/14/2020	07/27/2030
55819Y-AC-4	MDPK 2017-26A BR MDPK 2017-26A BR	RA	D		1.C FE	4,438,875	99.4340	4,424,800	4,450,000	4,450,000					7.252	5.256	JAJO	56,475	298,621	12/16/2020	07/29/2030
55820B-AQ-0	MDPK 2020-45A DR MDPK 2020-45A DR		D		2.C FE	870,200	98.7130	987,133	1,000,000	883,109		11,229			8.806	11.336	JAJO	18,835	81,632	10/27/2022	07/15/2034
55820C-AJ-4	MDPK 2018-29A C MDPK 2018-29A C	C	D	4	1.F FE	4,884,719	100.0780	4,931,248	4,927,419	4,890,418		4,313			7.857	8.020	JAJO	80,656	178,634	09/06/2023	10/18/2030
55820J-BJ-8	MDPK 2016-21A BRR MDPK 2016-21A BRR		D		1.F FE	1,276,425	99.8320	1,347,737	1,350,000	1,283,617		7,192			7.856	9.038	JAJO	22,684	97,236	01/09/2023	10/15/2032
55820N-AU-5	MDPK 2016-24A DR MDPK 2016-24A DR	C	D	4	2.C FE	10,329,047	100.3530	10,537,086	10,500,000	10,364,370		23,663			9.527	9.876	JAJO	202,855	942,751	01/19/2023	10/20/2029
55820R-AN-2	MDPK 2017-25A BR MDPK 2017-25A BR	C	D		1.F FE	17,806,552	99.4320	18,096,697	18,200,000	17,892,666		61,245			7.740	8.195	JAJO	266,092	987,428	08/24/2022	04/25/2029
55820R-AQ-5	MDPK 2017-25A BR MDPK 2017-25A CR		D		2.C FE	5,152,500	99.3970	5,121,441	5,152,500	5,152,500					8.990	8.995	JAJO	87,497	436,806	03/25/2021	04/25/2029
55820V-AE-3	MDPK 2021-49A D MDPK 2021-49A C	C	D		1.F FE	10,000,000	99.4580	9,945,760	10,000,000	10,000,000					7.709	7.668	JAJO	158,459	711,541	10/08/2021	10/19/2034
55820V-AG-8	MDPK 2021-49A D MDPK 2021-49A D	C	D		2.C FE	25,250,000	99.1150	25,026,436	25,250,000	25,250,000					8.859	8.842	JAJO	459,797	2,091,023	10/08/2021	10/19/2034
55820Y-AE-7	MDPK 2018-27A B MDPK 2018-27A C		D	4	2.C FE	638,625	98.2380	638,549	650,000	641,950		1,319			8.278	8.556	JAJO	10,911	49,904	09/07/2021	04/20/2030
55821A-AE-8	MDPK 2018-28A D MDPK 2018-28A B	C	D		1.C FE	17,621,250	99.6140	18,428,572	18,500,000	17,768,536		152,588			7.256	8.381	JAJO	287,111	1,220,240	10/26/2022	07/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55821A-AG-3	MDPK 2018-28A D MDPK 2018-28A C	C..	D	4	1.F FE	5,196,051	98.7140	5,231,821	5,300,000	5,231,999		8,292			7.506	7.806	JAJO	85,087	288,385	08/23/2023	07/15/2030
55821A-AJ-7	MDPK 2018-28A D MDPK 2018-28A D		D	4	2.C FE	4,409,906	98.0010	4,410,045	4,500,000	4,410,613		707			8.356	8.850	JAJO	80,425		12/12/2023	07/15/2030
55821K-AG-1	MDPK 2021-38A C MDPK 2021-38A C		D		1.F FE	1,760,000	98.8360	1,976,722	2,000,000	1,788,481		24,185			7.565	9.776	JAJO	31,940	138,401	10/24/2022	07/17/2034
55821K-AJ-5	MDPK 2021-38A C MDPK 2021-38A D		D		2.C FE	7,980,000	97.6250	7,809,992	8,000,000	7,940,911		6,750			8.565	8.685	JAJO	144,650	634,708	10/05/2021	07/17/2034
55821T-AE-7	MDPK 2018-30A C MDPK 2018-30A C	C..	D	4	1.F FE	9,915,264	98.7090	10,033,800	10,165,000	9,957,450		28,604			7.356	7.986	JAJO	159,930	287,305	10/24/2023	04/15/2029
55822E-AE-9	MDPK 2021-59A C MDPK 2021-59A C		D		1.E FE	2,685,000	99.3980	2,981,937	3,000,000	2,726,631		39,134			7.757	10.022	JAJO	48,482	214,606	10/24/2022	01/18/2034
55822G-AN-4	MDPK 2022-57A D MDPK 2022-57A D		D		2.C FE	5,837,766	100.0650	6,003,918	6,000,000	5,870,535		13,692			9.737	10.164	JAJO	107,112	687,647	07/27/2022	07/27/2034
55952F-AG-3	MAGNE 2021-31A D MAGNE 2021-31A D	C..	D		2.C FE	3,000,000	99.3580	2,980,737	3,000,000	3,000,000					8.656	8.634	JAJO	55,542	240,346	06/29/2021	07/15/2034
55953H-AY-9	MAGNE 2015-12A DR MAGNE 2015-12A DR		D	4	2.C FE	14,432,975	99.9980	14,499,681	14,500,000	14,432,208		1,277			8.656	8.753	JAJO	268,449	723,358	09/06/2023	10/15/2031
55953U-AE-4	MAGNE 2021-30A D MAGNE 2021-30A C	C..	D		1.F FE	7,716,517	99.5120	7,708,116	7,745,947	7,717,375		858			7.590	7.640	JAJO	111,054	399,573	10/04/2023	10/25/2034
55953U-AG-9	MAGNE 2021-30A D MAGNE 2021-30A D		D		2.C FE	244,198	98.6180	261,337	265,000	246,097		1,779			8.590	10.048	JAJO	4,300	21,391	12/13/2022	10/25/2034
55954E-AW-9	MAGNE 2016-17A DR MAGNE 2016-17A DR		D		2.C FE	3,958,696	99.6160	3,984,620	4,000,000	3,962,710		622			8.578	8.780	JAJO	69,576	203,018	10/13/2023	07/20/2031
55954H-AQ-5	MAGNE 2019-22A CR MAGNE 2019-22A CR	C..	D		1.F FE	6,756,250	99.6800	6,803,180	6,825,000	6,769,738		9,095			7.606	7.766	JAJO	111,030	474,322	07/25/2022	04/15/2031
55954H-AS-1	MAGNE 2019-22A CR MAGNE 2019-22A DR	C..	D		2.C FE	15,803,356	99.9960	15,999,392	16,000,000	15,828,615		24,362			8.756	8.996	JAJO	299,645	1,298,011	12/20/2022	04/15/2031
55954K-AS-4	MAGNE 2017-19A DR MAGNE 2017-19A CR	C..	D		1.F FE	9,700,000	99.5410	9,655,429	9,700,000	9,700,000					7.615	7.566	JAJO	155,935	676,154	03/24/2021	04/17/2034
55954K-AU-9	MAGNE 2017-19A DR MAGNE 2017-19A DR	C..	D		2.C FE	7,453,330	97.1300	7,527,575	7,750,000	7,483,895		29,014			8.565	9.241	JAJO	140,130	614,881	12/20/2022	04/17/2034
55954P-AU-8	MAGNE 2019-21A DR MAGNE 2019-21A DR		D		2.C FE	4,791,425	95.8240	4,791,215	5,000,000	4,792,128		703			8.328	9.140	JAJO	84,435		12/22/2023	04/20/2034
55954T-AU-0	MAGNE 2022-35A DR MAGNE 2022-35A CR		D		1.F FE	4,750,000	100.2500	4,761,851	4,750,000	4,750,000					8.087	8.064	JAJO	72,563		10/10/2023	10/25/2036
55954T-AW-6	MAGNE 2022-35A DR MAGNE 2022-35A DR		D		2.C FE	12,900,000	99.7890	12,872,742	12,900,000	12,900,000					9.387	9.392	JAJO	228,742		10/10/2023	10/25/2036
55954W-AQ-2	MAGNE 2019-24A CR MAGNE 2019-24A CR	C..	D		1.F FE	9,762,220	98.1480	9,814,770	10,000,000	9,770,387		8,167			7.494	7.883	JAJO	160,286	187,257	08/04/2023	04/15/2035
55955A-AG-1	MAGNE 2018-20A D MAGNE 2018-20A D	C..	D	4	2.C FE	11,627,593	97.9280	12,032,915	12,287,500	11,704,569		75,414			8.178	9.397	JAJO	203,761	682,738	03/30/2023	04/20/2031
55955E-AQ-1	MAGNE 2020-27A DR MAGNE 2020-27A CR		D		1.F FE	1,800,000	98.7050	1,974,092	2,000,000	1,821,162		19,662			7.528	9.322	JAJO	30,529	138,342	10/24/2022	10/20/2034
56577P-AG-4	MCLO 2017-9A B MCLO 2017-9A B		D	4	1.E FE	3,766,639	100.0690	3,833,628	3,831,000	3,820,633		2,306			8.056	8.128	JAJO	66,010	283,680	02/24/2017	04/15/2029
56577Q-AE-7	MCLO 2018-11A B MCLO 2018-11A B	C..	D	4	1.F FE	13,790,000	94.2500	12,997,130	13,790,000	13,790,000					7.478	7.413	JAJO	209,103	946,869	02/06/2018	04/20/2031
56578J-AG-7	MCLO 2017-10A B MCLO 2017-10A B	C..	D	4	1.F FE	34,791,364	99.7460	35,609,251	35,700,000	35,104,943		158,152			8.242	8.740	FMAN	384,133	2,789,297	02/02/2022	11/15/2029
56578K-AG-4	MCLO 2018-12A B MCLO 2018-12A B		D	4	1.F FE	4,805,680	96.6360	4,831,775	5,000,000	4,831,003		25,323			8.157	9.072	JAJO	84,969	309,530	02/28/2023	04/18/2031
56606J-AG-2	MP10 2017-1A C MP10 2017-1A C	C..	D	4	1.F FE	10,208,670	98.8930	10,284,830	10,400,000	10,255,875		16,090			8.006	8.441	JAJO	178,086	423,682	09/06/2023	10/15/2030
56607W-AE-8	MP24 2022-1A B MP24 2022-1A B		D		1.C FE	11,550,094	99.4560	12,083,880	12,150,000	11,559,340		9,247			7.448	8.388	JAJO	183,512		11/08/2023	04/20/2035
56844Y-AE-7	SPEAK 2018-5A C SPEAK 2018-5A C	C..	D	4	1.F FE	21,468,106	98.6010	21,988,023	22,300,000	21,571,717		103,611			7.440	8.361	JAJO	313,399	1,026,946	06/28/2023	04/25/2031
56844Y-AG-2	SPEAK 2018-5A C SPEAK 2018-5A D	C..	D	4	2.C FE	2,710,000	97.1150	2,631,822	2,710,000	2,710,000					8.290	8.280	JAJO	42,437	210,511	02/06/2018	04/25/2031
56845N-AE-0	SPEAK 2020-8A C SPEAK 2020-8A C		D		1.F FE	890,000	98.7240	987,238	1,000,000	905,284		13,066			7.678	9.945	JAJO	15,569	70,692	10/24/2022	04/20/2033
60688H-AC-9	MMCAPS XVIII LTD MMCAPS FUND XVIII LTD		D		1.D FE	2,118,750	71.1250	2,133,750	3,000,000	2,366,458		227,982			6.122	19.432	MJSD	3,061	175,024	07/18/2022	12/26/2039
60689W-AM-3	VENTR 2015-22RR C VENTR 2017-28RR BF		D	4	1.A FE	1,341,577	99.2360	1,376,905	1,387,500	1,352,113		10,212			3.779	8.284	JAJO	10,195	92,457	12/20/2022	07/22/2030
60689W-BT-7	VENTR 2015-22RR C VENTR 2014-18RR B		D	4	1.A FE	3,311,101	100.1110	3,353,725	3,350,000	3,340,967		21,044			7.305	8.089	JAJO	52,346	124,162	12/22/2023	10/16/2029
60689W-BV-2	VENTR 2015-22RR C VENTR 2014-18RR C	C..	D	4	1.B FE	2,652,631	100.1560	2,654,126	2,650,000	2,650,789		(751)			7.755	8.358	JAJO	43,959	205,604	04/15/2021	10/16/2029
60689W-BX-8	VENTR 2015-22RR C VENTR 2014-18RR D		D	4	2.B FE	1,601,785	97.0880	1,601,954	1,650,000	1,602,192		407			8.755	10.669	JAJO	30,900		12/22/2023	10/16/2029
60689W-CZ-2	VENTR 2015-22RR C VENTR 2015-22RR C		D	4	1.C FE	1,877,520	100.1450	1,877,723	1,875,000	1,877,857		337			8.006	7.932	JAJO	32,107		12/22/2023	01/16/2031
60689W-DB-4	VENTR 2015-22RR C VENTR 2015-22RR D	C..	D	4	1.F FE	1,675,000	93.9890	1,574,311	1,675,000	1,675,000					9.056	9.042	JAJO	32,444	140,966	02/09/2018	01/16/2031
61774J-AE-4	MSEV 2022-16A B MSEV 2022-16A B		D		1.C FE	17,654,364	98.7600	17,776,818	18,000,000	17,657,301		2,937			7.345	7.675	JAJO	282,784		12/22/2023	04/15/2035
64130T-BE-4	NEUB 2015-20A CRR NEUB 2015-20A CRR		D		1.F FE	1,025,382	99.0510	1,054,889	1,065,000	1,026,125		743			7.556	8.259	JAJO	17,212	39,386	06/22/2023	07/15/2034
64131J-AQ-9	NEUB 2017-25A CR NEUB 2017-25A CR	C..	D		1.F FE	10,999,989	99.1330	10,904,575	11,000,000	11,001,750		8			7.407	7.360	JAJO	169,745	747,844	04/08/2021	10/18/2029
64132J-AU-9	NEUB 2019-31A DR NEUB 2019-31A DR	C..	D		2.C FE	2,890,150	99.2660	2,928,341	2,950,000	2,898,129		7,469			8.928	9.331	JAJO	53,406	245,928	12/12/2022	04/20/2031
64133R-AQ-9	NEUB 2020-38A DR NEUB 2020-38A DR		D		2.C FE	2,997,000	98.3870	2,951,619	3,000,000	2,989,341		871			8.678	8.707	JAJO	52,790	242,492	02/09/2022	10/20/2035
64134M-AE-6	NEUB 2021-45A C NEUB 2021-45A C	C..	D		1.F FE	8,144,792	98.7040	8,587,265	8,700,000	8,215,134		53,580			7.656	8.755	JAJO	142,463	612,304	09/08/2022	10/14/2035
64755R-AU-7	NMC CLO-1A DR NMC CLO-1A CR	C..	D		1.F FE	15,000,000	99.2040	14,880,645	15,000,000	15,000,000					7.856	7.819	JAJO	252,043	1,080,382	10/08/2021	10/15/2034
64755R-AW-3	NMC CLO-1A DR NMC CLO-1A DR	C..	D		2.C FE	21,000,000	97.3080	20,434,596	21,000,000	21,000,000					8.856	8.838	JAJO	397,776	1,724,869	10/08/2021	10/15/2034

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65357L-AN-5	NIAPK 2019-1A DR NIAPK 2019-1A CR		D		1.F FE	10,825,000	100.0430	10,829,611	10,825,000	10,825,000					7.765	7.719	JAJO	177,448	771,037	06/11/2021	07/17/2032
65357L-AQ-8	NIAPK 2019-1A DR NIAPK 2019-1A DR	C	D		2.C FE	16,000,000	97.6820	15,629,056	16,000,000	16,000,000					8.765	8.739	JAJO	296,056	1,301,864	06/11/2021	07/17/2032
66859W-AC-6	WOODS 2017-16A D WOODS 2017-16A C	C	D	4	1.E FE	1,972,100	96.6380	1,932,750	2,000,000	1,985,787		2,889			7.792	7.882	FMAN	20,345	147,361	01/31/2020	11/15/2030
66859W-AD-4	WOODS 2017-16A D WOODS 2017-16A D	C	D	4	2.B FE	2,500,000	95.6510	2,391,283	2,500,000	2,500,000					8.792	8.701	FMAN	28,695	209,548	10/02/2017	11/15/2030
66860C-AG-8	WOODS 2018-14BA D WOODS 2018-14BA C	C	D	2	1.E FE	11,725,390	98.0540	11,766,456	12,000,000	11,747,731		17,152			7.983	8.440	FMAN	130,389	440,330	11/30/2023	11/13/2031
66860C-AJ-2	WOODS 2018-14BA D WOODS 2018-14BA D		D	2	2.B FE	4,308,717	96.1210	4,325,441	4,500,000	4,344,922		21,718			9.033	9.821	FMAN	55,327	387,369	05/25/2022	11/13/2031
66860J-AG-3	WOODS 2018-11BA C WOODS 2018-11BA C	C	D	4	1.F FE	12,500,000	97.9860	12,248,275	12,500,000	12,500,000					7.859	7.821	JAJO	201,928	908,424	04/11/2018	04/19/2031
66860J-AJ-7	WOODS 2018-11BA C WOODS 2018-11BA D	C	D	4	2.C FE	5,000,000	95.2800	4,764,020	5,000,000	5,000,000					8.759	8.739	JAJO	90,021	408,994	04/11/2018	04/19/2031
66860P-AE-4	WOODS 2018-17A D WOODS 2018-17A C	C	D	4	1.E FE	7,213,944	97.4960	7,312,163	7,500,000	7,242,263		28,695			7.524	8.391	JAJO	109,724	390,015	05/25/2023	04/22/2031
66860P-AG-9	WOODS 2018-17A D WOODS 2018-17A D		D	4	2.C FE	13,550,000	94.3360	12,782,555	13,550,000	13,550,000					8.524	8.483	JAJO	224,582		11/09/2023	04/22/2031
670898-AJ-4	OCP 2020-8RA C OCP 2020-8RA C		D		2.C FE	922,500	99.7540	997,535	1,000,000	932,516		9,430			9.415	11.174	JAJO	19,876	87,958	12/14/2022	01/17/2032
67097L-AR-7	OCP 2017-13A CR OCP 2017-13A CR		D		2.C FE	27,887,328	98.8540	27,679,092	28,000,000	27,887,597		269			8.756	8.839	JAJO	524,379	1,817,210	12/26/2023	07/15/2030
67098D-AW-3	OAKC 2019-4A CR OAKC 2019-4A CR		D		1.F FE	2,159,350	99.6210	2,172,191	2,180,466	2,159,929		579			7.724	7.854	JAJO	32,748	42,206	10/04/2023	10/22/2036
67098U-AU-9	OAKC 2020-6A DR OAKC 2020-6A DR	C	D		2.C FE	5,500,000	100.0540	5,502,992	5,500,000	5,500,000					8.827	8.790	JAJO	98,450	452,928	06/17/2021	07/20/2034
67098W-AS-0	OAKC 2020-7A DR OAKC 2020-7A CR		D		1.F FE	1,432,050	98.5540	1,478,306	1,500,000	1,434,613		2,563			7.462	8.243	JAJO	23,008	80,150	04/14/2023	02/24/2037
67098W-AU-5	OAKC 2020-7A DR OAKC 2020-7A DR		D		2.C FE	5,000,000	99.2260	4,961,310	5,000,000	5,000,000					8.497	8.472	JAJO	87,328	198,564	11/09/2023	02/24/2037
67102Q-AZ-1	OAKC 2012-7A BR3 OAKC 2012-7A BR3		D		1.C FE	8,735,625	99.3110	8,937,963	9,000,000	8,752,167		16,542			7.083	7.585	FMAN	74,373	161,329	11/08/2023	02/20/2034
67106B-AS-6	OCP 2014-6A BR OCP 2014-6A BR		D	4	1.F FE	956,560	99.5450	995,452	1,000,000	979,180		4,875			7.815	8.398	JAJO	16,498	71,735	11/28/2018	10/17/2030
67107F-BJ-5	OZLM 2014-8A CRR OZLM 2014-8A CRR	C	D	4	1.G FE	8,837,760	99.5560	9,109,365	9,150,000	8,885,739		47,979			8.815	9.686	JAJO	170,273	647,534	02/15/2023	10/17/2029
67108B-BC-8	OZLMF 2012-2A BR2 OZLMF 2012-2A BR2	C	D	4	1.F FE	5,735,854	99.8100	5,988,612	6,000,000	5,757,879		37,562			7.952	8.981	JAJO	83,496	445,096	12/27/2022	07/30/2031
67108F-AS-5	OZLMF 2013-4A BR OZLMF 2013-4A BR		D	4	1.F FE	1,985,907	100.0010	2,050,010	2,050,000	2,001,394		11,161			7.874	8.608	JAJO	31,386	132,027	02/16/2023	10/22/2030
67109B-DG-6	OHALF 2015-1A CR3 OHALF 2015-1A CR3		D		1.F FE	1,320,000	99.4970	1,492,460	1,500,000	1,337,745		16,665			7.709	9.911	JAJO	23,769	106,731	10/24/2022	01/19/2037
67109Y-AS-3	OAKC 2015-12A CR OAKC 2015-12A CR		D		1.F FE	987,005	99.4670	994,665	1,000,000	987,586		581			7.574	7.844	JAJO	14,727	18,977	10/13/2023	07/23/2030
67110D-AU-1	OCP 2016-11A BR OCP 2016-11A BR	C	D	4	1.F FE	1,728,353	100.0260	1,750,450	1,750,000	1,737,107		3,363			8.092	8.323	JAJO	26,354	132,320	11/26/2018	10/26/2030
67110H-BW-7	OZLM 2015-14A CRR OZLM 2015-14A CRR		D		2.C FE	3,887,975	96.4790	4,389,808	4,550,000	3,956,544		56,857			9.046	11.932	JAJO	88,034	382,467	10/06/2022	07/15/2034
67110U-AQ-2	OHALF 2016-1A CR OHALF 2016-1A CR	C	D		1.F FE	1,755,157	99.2200	1,795,889	1,810,000	1,754,249		(908)			7.628	8.300	JAJO	27,996	67,812	06/22/2023	01/20/2033
67111V-AG-1	OZLM 2018-22A B OZLM 2018-22A B		D	4	1.D FE	929,386	98.5540	985,535	1,000,000	941,419		11,524			7.465	9.126	JAJO	15,759	68,187	12/20/2022	01/17/2031
67112A-AE-1	OZLM 2017-21A C OZLM 2017-21A B	C	D		1.D FE	4,784,945	99.1620	4,958,105	5,000,000	4,814,820		29,875			7.578	8.606	JAJO	76,831	269,902	03/30/2023	01/20/2031
67112M-AE-5	OZLM 2018-20A B OZLM 2018-20A B	C	D	4	1.E FE	4,168,810	98.6330	4,290,514	4,350,000	4,225,637		23,409			7.628	8.359	JAJO	67,284	305,305	12/27/2022	04/20/2031
67113L-AU-0	OCP 2019-17A DR OCP 2019-17A DR		D		2.C FE	1,353,750	98.3290	1,474,938	1,500,000	1,369,787		15,370			8.778	10.926	JAJO	26,699	122,767	12/14/2022	07/20/2032
67115L-AE-4	OAKC 2021-16A D OAKC 2021-16A C		D		1.F FE	1,770,000	98.9750	1,979,504	2,000,000	1,793,789		22,622			7.607	9.745	JAJO	31,696	140,029	10/24/2022	10/18/2034
67115T-AE-7	OAKC 2022-12A C OAKC 2022-12A C		D		1.F FE										8.866		JAJO		77,336	06/27/2022	07/20/2033
67115W-AL-4	OAKC 2018-1A C OAKC 2018-1A D		D		2.C FE	3,139,500	99.2360	3,473,274	3,500,000	3,185,569		46,366			8.728	11.087	JAJO	61,943	284,682	10/27/2022	10/20/2030
67400F-AG-6	OAKCL 2018-1A B OAKCL 2018-1A B	C	D	4	1.F FE	2,944,220	99.8430	2,995,284	3,000,000	2,956,799		7,043			7.928	8.243	JAJO	48,228	219,680	05/25/2022	10/20/2030
67401R-AJ-3	OAKCL 2022-3A D OAKCL 2022-3A D	C	D		2.C FE	2,376,000	100.2970	2,407,118	2,400,000	2,376,750		(311)			11.084	11.313	JAJO	56,897		08/10/2022	07/15/2035
67402C-AW-6	OAKCL 2019-4A D1R OAKCL 2019-4A CR	C	D		1.F FE	3,383,925	99.7500	3,391,486	3,400,000	3,386,859		1,959			7.928	7.963	JAJO	54,658	248,967	09/07/2022	10/20/2032
67402J-AJ-0	OAKCL 2021-1A D OAKCL 2021-1A D	C	D		2.C FE	6,228,723	98.5130	7,097,869	7,205,000	6,454,003		72,824			8.906	11.151	JAJO	137,246	595,437	10/12/2022	07/15/2034
67570Q-AR-2	OCP 2019-16A DR OCP 2019-16A DR		D		2.C FE	6,459,145	98.6050	7,247,468	7,350,000	6,589,770		108,328			8.818	11.531	JAJO	149,432	596,024	10/06/2022	04/10/2033
67572Y-BW-1	OCT22 2014-1A CRR OCT22 2014-1A DRR		D	4	2.C FE	946,942	96.3370	963,365	1,000,000	949,689		2,747			8.424	9.752	JAJO	16,379	21,125	09/06/2023	01/22/2030
67577E-AC-5	OCT56 2021-1A B OCT56 2021-1A B		RA		1.C FE	11,239,313	99.6470	11,658,746	11,700,000	11,245,906		6,594			7.307	8.075	JAJO	182,849		11/08/2023	10/15/2034
67577L-AQ-8	OCT44 2019-1A DR OCT44 2019-1A DR		D		2.C FE	4,509,000	95.7300	4,786,500	5,000,000	4,558,167		40,667			8.906	10.732	JAJO	95,243	413,216	09/22/2022	10/15/2034
67577U-AQ-8	OCT48 2020-3A CR OCT48 2020-3A DR		D		2.C FE	2,392,000	96.7780	2,516,220	2,600,000	2,410,603		17,049			8.778	10.241	JAJO	46,279	212,796	11/21/2022	10/20/2034
67578J-AG-4	OCT51 2021-1A D OCT51 2021-1A D		D		2.C FE	10,000,000	97.0720	9,707,180	10,000,000	10,000,000					8.728	8.687	JAJO	176,981	813,367	10/06/2021	07/20/2034
67590B-AW-0	OCT16 2013-1A CR OCT16 2013-1A CR		D	4	1.F FE	7,993,804	98.3820	8,116,540	8,250,000	8,035,467		8,893			7.515	8.180	JAJO	130,883	109,032	11/02/2023	07/17/2030
67590B-AY-6	OCT16 2013-1A CR OCT16 2013-1A DR		D	4	2.C FE	1,000,000	95.0600	950,604	1,000,000	1,000,000					8.665	8.636	JAJO	18,292	80,353	06/15/2018	07/17/2030
67590Q-BN-6	OCT21 2014-1A BR3 OCT21 2014-1A BR3		D		1.F FE	996,000	97.2940	972,944	1,000,000	998,482		239			7.389	7.313	FMAN	9,852	69,639	09/07/2021	02/14/2031
67590Y-AS-9	OCT26 2016-1A CR OCT26 2016-1A CR		D	4	1.F FE	2,381,750	96.7760	2,419,388	2,500,000	2,434,968		1,985			7.455	8.117	JAJO	39,866		08/20/2019	07/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67592F-AU-3	OCT41 2019-2A CR OCT41 2019-2A CR	C	D		1.F FE	9,200,000	99.1830	9,918,260	10,000,000	9,287,136		75,092			7.806	9.228	JAJO	166,959	715,202	09/21/2022	10/15/2033
675930-AJ-0	OCT59 2022-1A D OCT59 2022-1A D	C	D		2.C FE	5,165,600	97.5820	5,366,994	5,500,000	5,168,500		2,900			9.069	10.180	FMAN	65,123	250,904	06/21/2023	05/15/2035
67690A-AJ-0	OAKC 2021-9A D OAKC 2021-9A C	C	D		1.F FE	10,004,200	99.0030	9,900,320	10,000,000	9,969,125		4,171			7.559	7.579	JAJO	155,376	696,322	10/06/2021	07/19/2035
67690A-AL-5	OAKC 2021-9A D OAKC 2021-9A D	C	D		2.C FE	9,002,940	99.3530	8,941,725	9,000,000	8,944,328		6,264			8.609	8.711	JAJO	159,263	722,504	10/06/2021	07/19/2035
67707C-AU-2	OAKC 2014-10RA CR OAKC 2014-10RA CR	C	D		1.F FE	11,541,019	99.4860	11,492,692	11,552,023	11,553,562		(3,431)			7.678	7.615	JAJO	179,852	683,142	10/04/2023	04/20/2034
67707G-AJ-8	OAKC 2021-8A D OAKC 2021-8A C	C	D		1.F FE	9,256,453	99.2120	9,722,786	9,800,000	9,322,107		62,216			7.557	8.561	JAJO	154,290	681,165	12/20/2022	01/18/2034
682337-AJ-9	OELF 2019-3A BR OELF 2019-3A A2R		D		1.B FE	15,000,000	91.2620	13,689,225	15,000,000	15,000,000					2.950	2.961	JAJO	88,500	442,500	07/08/2021	07/19/2037
682337-AL-4	OELF 2019-3A BR OELF 2019-3A BR	C	D		1.E FE	15,000,000	90.4270	13,564,020	15,000,000	15,000,000					3.351	3.365	JAJO	100,530	502,650	07/08/2021	07/19/2037
682337-AN-0	OELF 2019-3A BR OELF 2019-3A CR		D		2.A FE	11,750,000	90.9450	10,686,061	11,750,000	11,750,000					4.951	4.981	JAJO	116,349	581,742	07/08/2021	07/19/2037
68626C-AE-4	ANTOR 2023-1A D ANTOR 2023-1A C		D		1.F FE	2,100,000	100.1970	2,104,143	2,100,000	2,100,000					8.637	8.284	JAJO	40,789		08/24/2023	10/25/2036
68626F-AC-1	ANTOR 2023-2A C ANTOR 2023-2A B		D		1.C FE	6,000,000	100.2500	6,015,006	6,000,000	6,000,000					8.137	7.771	JAJO	17,631		11/21/2023	01/25/2037
68626F-AE-7	ANTOR 2023-2A C ANTOR 2023-2A C		D		1.F FE	5,760,000	100.1970	5,771,330	5,760,000	5,760,000					8.487	8.131	JAJO	17,654		11/21/2023	01/25/2037
691204-AA-9	OR 2020-3A A2 OR 2020-3A A1L	C	D		1.A FE	12,153,750	99.9270	12,490,863	12,500,000	12,352,530		157,902			7.478	8.244	JAJO	189,542	858,289	09/26/2022	04/20/2032
691204-AC-5	OR 2020-3A A2 OR 2020-3A A2		D		1.A FE	11,946,159	99.0520	12,381,550	12,500,000	12,101,774		122,530			7.678	8.906	JAJO	194,611	662,728	09/29/2023	04/20/2032
69355D-AE-7	PPMC 2018-1A D PPMC 2018-1A C	C	D	4	1.E FE	2,000,500	99.2260	1,984,516	2,000,000	2,000,145		(156)			7.806	7.764	JAJO	33,391	143,040	09/07/2021	07/15/2031
69355D-AG-2	PPMC 2018-1A D PPMC 2018-1A D	C	D	4	2.C FE	5,502,129	96.5290	5,502,176	5,700,000	5,541,416		24,011			8.906	9.630	JAJO	108,576	471,060	05/25/2022	07/15/2031
69356A-AQ-5	PPMC 2020-4A CR PPMC 2020-4A CR	C	D		1.F FE	3,300,000	98.5130	3,250,932	3,300,000	3,300,000					7.757	7.719	JAJO	53,330	236,064	09/29/2021	10/18/2034
69356A-AS-1	PPMC 2020-4A CR PPMC 2020-4A DR		D		2.C FE	4,100,000	94.9940	3,894,770	4,100,000	4,100,000					8.807	8.790	JAJO	75,227	336,943	09/29/2021	10/18/2034
69377P-AN-4	PPMC 2019-2A DR PPMC 2019-2A CR	C	D		1.F FE	4,999,955	99.8040	4,990,195	5,000,000	5,001,390		967			7.859	7.816	JAJO	80,771	360,127	12/06/2021	04/16/2032
69688M-AG-0	PLMRS 2018-2A B PLMRS 2018-2A B	C	D	4	1.F FE	12,981,126	99.3650	13,414,289	13,500,000	13,110,073		65,392			7.556	8.345	JAJO	218,176	721,062	12/22/2023	07/16/2031
69688N-AG-8	PLMRS 2022-2A D PLMRS 2022-2A D		D		2.C FE	18,057,241	100.1520	18,528,120	18,500,000	18,082,760		25,519			9.566	9.972	JAJO	358,851	1,262,445	08/23/2023	07/20/2034
69688X-AU-5	PLMRS 2014-1A BR2 PLMRS 2014-1A A2R2		D	4	1.C FE	4,762,766	99.2930	4,865,367	4,900,000	4,795,795		31,418			7.115	7.873	JAJO	73,599	316,727	12/20/2022	01/17/2031
69689C-BA-3	PLMRS 2015-2A CR2 PLMRS 2015-2A BR2	C	D	4	1.F FE	10,880,367	99.6990	10,966,912	11,000,000	10,901,667		13,196			7.628	7.822	JAJO	170,143	415,578	10/04/2023	07/20/2030
69689C-BC-9	PLMRS 2015-2A CR2 PLMRS 2015-2A CR2		D	4	2.C FE	1,935,882	99.9610	1,999,226	2,000,000	1,950,469		8,773			8.428	9.063	JAJO	34,180	156,592	05/25/2022	07/20/2030
69689Q-AE-5	PLMRS 2022-1A C PLMRS 2022-1A C	C	D		1.F FE	3,750,000	98.5530	3,695,745	3,750,000	3,750,000					7.466	7.403	JAJO	56,771	258,313	01/24/2022	04/20/2035
69689Q-AG-0	PLMRS 2022-1A C PLMRS 2022-1A D		D		2.C FE	2,500,000	97.8880	2,447,208	2,500,000	2,500,000					8.466	8.421	JAJO	42,917	197,556	01/24/2022	04/20/2035
69701X-AG-9	PLMRS 2021-2A C PLMRS 2021-2A D	C	D		2.C FE	3,625,000	98.9750	3,587,858	3,625,000	3,625,000					8.556	8.532	JAJO	66,338	286,753	04/21/2021	07/15/2034
69702E-AE-5	PLMRS 2021-4A C PLMRS 2021-4A C		D		1.F FE	1,320,000	99.0230	1,485,347	1,500,000	1,339,917		16,974			7.606	9.798	JAJO	24,402	104,248	10/24/2022	10/15/2034
69703P-AE-9	PLMRS 2018-1A B PLMRS 2018-1A B		D		1.F FE	945,500	98.9030	989,033	1,000,000	953,561		8,061			7.407	8.767	JAJO	15,431	67,987	01/09/2023	04/18/2031
69915Y-AE-4	PARL 2018-1A B PARL 2018-1A B	C	D	4	1.F FE	2,800,000	97.2280	2,722,376	2,800,000	2,800,000					7.428	7.362	JAJO	42,174	190,840	02/05/2018	04/20/2031
69916H-AJ-9	PARL 2021-1A D PARL 2021-1A D	C	D		2.C FE	1,648,841	95.8630	1,677,599	1,750,000	1,652,111		3,270			9.106	10.275	JAJO	34,084	39,901	08/24/2023	07/15/2034
69916K-AG-8	PARL 2021-2A C PARL 2021-2A C	C	D		2.C FE	13,000,000	95.2090	12,377,196	13,000,000	13,000,000					9.078	9.046	JAJO	239,301	1,103,510	10/26/2021	10/20/2034
69916X-AY-1	PARL 2019-1A DR PARL 2019-1A CR	C	D		1.F FE	1,950,000	97.4250	1,899,782	1,950,000	1,950,000					7.978	7.922	JAJO	31,546	143,779	07/23/2021	07/20/2032
69916X-BA-2	PARL 2019-1A DR PARL 2019-1A DR	C	D		2.C FE	2,800,000	98.1100	2,747,066	2,800,000	2,800,000					9.128	9.096	JAJO	51,826	239,101	07/23/2021	07/20/2032
69917A-AS-3	PARL 2020-1A CR PARL 2020-1A CR		D		2.C FE	225,000	97.3760	243,439	250,000	227,584		2,584			9.078	11.017	JAJO	4,602	21,222	01/05/2023	07/20/2034
700162-AN-0	PAIA 2016-1A CR PAIA 2016-1A BR	C	D	4	1.F FE	29,914,991	99.3110	30,140,919	30,350,000	29,986,079		34,432			7.863	8.098	FMAN	252,494	1,265,412	10/17/2023	08/23/2031
700162-AQ-3	PAIA 2016-1A CR PAIA 2016-1A CR	C	D	4	2.C FE	3,376,770	94.2830	3,299,902	3,500,000	3,406,226		14,016			8.693	9.316	FMAN	32,184	292,572	05/25/2022	08/23/2031
70016R-AJ-4	PAIA 2018-1A C PAIA 2018-1A C	C	D	4	2.C FE	2,389,807	93.6590	2,341,468	2,500,000	2,424,184		8,580			9.008	9.791	JAJO	45,665	149,056	08/04/2023	10/20/2031
70016W-AJ-3	PKBLU 2022-1A D PKBLU 2022-1A C1	C	D		1.F FE	15,000,000	100.2450	15,036,735	15,000,000	15,000,000					9.916	9.902	JAJO	301,606	1,530,690	08/05/2022	10/20/2034
70016W-AL-8	PKBLU 2022-1A D PKBLU 2022-1A D	C	D		2.C FE	7,275,000	100.3170	7,523,783	7,500,000	7,296,300		3,370			11.296	11.910	JAJO	171,791	214,784	08/05/2022	10/20/2034
70017W-AJ-2	PAIA 2019-1A C PAIA 2019-1A C	C	D	4	2.C FE	2,213,868	95.5220	2,388,048	2,500,000	2,264,836		30,320			9.497	11.858	FMAN	31,048	227,013	05/25/2022	05/15/2032
70018C-AE-6	PKBLU 2022-2A B1 PKBLU 2022-2A B	C	D		1.C FE	27,039,840	100.2360	27,063,666	27,000,000	27,039,840					8.666	8.547	JAJO	474,454	1,738,105	03/21/2023	01/20/2035
70018C-AJ-5	PKBLU 2022-2A B1 PKBLU 2022-2A C	C	D		1.E FE	9,000,000	100.1250	9,011,259	9,000,000	8,990,225		(9,775)			9.516	9.525	JAJO	173,664	639,081	12/14/2022	01/20/2035
70018C-AL-0	PKBLU 2022-2A B1 PKBLU 2022-2A D	C	D		2.A FE	11,760,000	100.1480	12,017,748	12,000,000	11,771,878		11,878			11.016	11.461	JAJO	268,052	992,608	12/14/2022	01/20/2035
70018Q-AG-0	PAIA 2021-2A D PAIA 2021-2A D	C	D		2.C FE	2,122,440	96.9190	2,229,128	2,300,000	2,147,455		15,286			9.056	10.455	JAJO	44,550	193,568	05/24/2022	07/15/2034
701631-AC-7	PARLI 2021-2A C PARLI 2021-2A C	C	D		1.F FE	12,000,000	99.2720	11,912,676	12,000,000	12,000,000					8.179	8.089	FMAN	114,507	934,527	07/12/2021	08/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
701631-AD-5	PARLI 2021-2A C PARLI 2021-2A D		D		2.B FE	11,000,000	94.8850	10,437,372	11,000,000	11,000,000					9.329	9.267	FMAN	119,723	984,556	07/12/2021	08/20/2032
721327-AE-4	PIPK 2018-1A D PIPK 2018-1A C	C	D	4	1.F FE	2,000,905	98.7820	1,975,648	2,000,000	2,000,802		(101)			7.760	7.710	JAJO	29,748	144,082	01/31/2022	07/24/2031
721327-AG-9	PIPK 2018-1A D PIPK 2018-1A D	C	D	4	2.C FE	7,881,563	97.4990	7,804,827	8,005,000	7,889,175		10,582			8.810	9.179	JAJO	135,178	450,830	08/04/2023	07/24/2031
72132K-AG-0	PIPK 2018-1A D PIPK 2022-11A C	C	D		1.F FE	5,970,000	100.0950	6,005,712	6,000,000	6,033,843		(2,543)			8.798	8.683	JAJO	99,713	609,227	06/08/2022	07/25/2034
72132K-AJ-4	PIPK 2018-1A D PIPK 2022-11A D		D		2.C FE	9,879,616	100.3770	10,037,690	10,000,000	9,980,295		5,026			10.088	10.162	JAJO	190,555	1,188,453	01/19/2023	07/25/2034
72133C-AE-2	PIPK 2021-8A D PIPK 2021-8A C	C	D		1.F FE	2,000,000	99.3790	1,987,574	2,000,000	2,000,000					7.678	7.617	JAJO	31,138	141,384	06/11/2021	07/20/2034
72133C-AG-7	PIPK 2021-8A D PIPK 2021-8A D	C	D		2.C FE	5,500,000	97.4200	5,358,089	5,500,000	5,500,000					8.778	8.738	JAJO	97,897	450,140	06/11/2021	07/20/2034
72133F-AG-0	PIPK 2021-7A D PIPK 2021-7A D	C	D		2.C FE	5,000,000	98.1870	4,909,340	5,000,000	5,000,000					9.042	8.962	FMAN	43,953	438,068	01/19/2021	02/25/2034
72133L-AH-5	PIPK 2023-12A D PIPK 2023-12A C		D		1.F FE	8,000,000	100.3620	8,028,952	8,000,000	8,000,000					9.216	9.187	JAJO	149,501	483,639	01/13/2023	04/20/2036
72133L-AK-8	PIPK 2023-12A D PIPK 2023-12A D		D		2.C FE	15,124,000	100.6580	15,299,970	15,200,000	15,142,173		18,173			11.246	11.339	JAJO	346,621	1,128,907	01/13/2023	04/20/2036
72133P-AE-3	PIPK 2020-5A C PIPK 2020-5A C	C	D	4	1.F FE	1,473,269	99.3600	1,490,402	1,500,000	1,474,654		1,385			7.928	8.287	JAJO	24,114	30,046	08/04/2023	04/20/2033
72133P-AG-8	PIPK 2020-5A C PIPK 2020-5A D		D	4	2.C FE	2,381,598	98.6570	2,466,418	2,500,000	2,393,912		12,315			8.928	9.904	JAJO	45,259	160,545	03/06/2023	04/20/2033
72134A-AE-5	PIPK 2021-9A C1 PIPK 2021-9A C1	C	D		1.F FE	9,800,000	99.1970	9,721,335	9,800,000	9,800,000					7.749	7.719	JAJO	139,233	707,570	10/01/2021	10/27/2034
72134A-AG-0	PIPK 2021-9A C1 PIPK 2021-9A D	C	D		2.C FE	15,400,000	98.6390	15,190,329	15,400,000	15,400,000					8.899	8.892	JAJO	251,262	1,291,451	10/01/2021	10/27/2034
74041E-AA-3	PRETSL XVI PREFERRED TERM SECS XVI		D		1.A FE	1,310,086	96.8750	1,328,948	1,371,817	1,331,724		16,271			6.122	8.772	MJSD	1,401	80,195	02/09/2022	03/23/2035
74042C-AC-2	PRETSL XXVIII PRETSL 28-A2 A2		D	4	1.B FE	1,765,059	75.5000	1,747,964	2,315,184	2,240,517		475,458			6.022	6.055	MJSD	3,883	26,693	12/22/2023	03/22/2038
74042E-AA-2	PRETSL XVII LTD PREFERRED TERM SECS XVII		D		1.B FE	93,717	89.2500	92,295	103,412	94,808		458			6.022	8.093	MJSD	104	5,929	06/29/2021	06/23/2035
74042E-AB-0	PRETSL XVII LTD PRETSL 17-A2 A2		D	4	1.D FE	2,471,036	78.5000	2,481,385	3,161,000	2,476,471		5,435			6.122	9.280	MJSD	3,225	68,059	12/22/2023	06/23/2035
74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV		D	4	1.D FE	16,864,914	77.4580	16,479,761	21,275,646	17,140,104		59,696			5.972	8.796	MJSD	35,387	661,709	12/22/2023	06/22/2037
74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX		D		1.A FE	4,968,093	90.0000	4,954,394	5,504,882	5,016,144		29,264			5.983	8.433	MJSD	9,148	186,902	10/04/2023	12/22/2035
74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX		D	4	1.B FE	9,407,265	78.1250	9,337,095	11,951,482	9,422,747		15,482			6.063	9.157	MJSD	20,127	144,619	12/22/2023	12/22/2035
74042J-AB-9	PRESTL XXI PRETSL A2		D		1.B FE	8,896,369	76.9380	8,831,799	11,479,186	8,901,443		5,074			5.810	9.002	MJSD	18,526		12/22/2023	03/22/2038
74042M-AA-4	PRETSL XXII LTD PRETSL 22-A1 A1		D	4	1.A FE	4,449,537	92.5830	4,537,895	4,901,417	4,485,983		36,446			5.973	9.629	MJSD	8,132	276,094	02/28/2023	09/22/2036
74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1		D	4	1.E FE	7,358,039	71.7500	7,190,837	10,022,072	7,381,168		19,622			6.263	10.121	MJSD	17,435	110,512	12/22/2023	09/22/2036
74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII		D	4	1.E FE	5,071,597	71.7500	4,984,755	6,947,394	5,074,755		3,158			6.263	10.233	MJSD	12,086	(5,893)	12/22/2023	09/22/2036
74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3		D	4	1.E FE	4,839,935	71.7500	4,715,851	6,572,615	4,861,498		18,056			6.263	10.063	MJSD	11,434	110,512	12/22/2023	09/22/2036
74042Q-AA-5	PRETSL XXVI PREFERRED TERM SECS XXVI		D		1.C FE	7,296,962	85.2500	6,775,282	7,947,545	7,721,965		135,993			5.922	6.197	MJSD	7,844	444,457	03/10/2022	09/22/2037
74042Q-AB-3	PRETSL XXVI PRETSL 26-A2 A2		D	4	1.F FE	5,715,440	76.1880	5,706,079	7,489,521	5,718,609		3,169			6.003	9.303	MJSD	12,488		12/22/2023	09/22/2037
74042W-AA-2	PRETSL XVIII PREFERRED TERM XVIII		D		1.C FE	127,433	98.5000	128,247	130,200	128,115		682			6.002	8.216	MJSD	130	5,776	06/06/2023	09/23/2035
74042W-AB-0	PRETSL XVIII PRETSL 18-A2 A2		D	4	1.C FE	10,483,828	82.8750	10,098,447	12,185,154	10,709,936		136,059			6.102	8.178	MJSD	12,392	707,368	09/06/2023	09/23/2035
74042W-AC-8	PRETSL XVIII PREFERRED TERM XVIII		D		1.F FE	1,654,283	73.0000	1,414,497	1,937,667	1,682,568		12,726			6.372	8.152	MJSD	2,058	118,226	02/14/2022	09/23/2035
74043C-AB-3	PRETSL XXIV PREFERRED TERM XXIV		D		1.D FE	7,393,791	75.6670	7,088,372	9,367,892	7,588,891		81,238			6.013	8.591	MJSD	15,646	531,487	07/27/2022	03/22/2037
74923E-AE-8	RAD 2019-5A DR RAD 2019-5A CR	C	D		1.E FE	19,349,865	99.8000	19,311,242	19,350,000	19,359,460		(1,062)			7.810	7.760	JAJO	289,671	1,403,783	02/15/2022	07/24/2032
74923E-AG-3	RAD 2019-5A DR RAD 2019-5A DR		D		2.C FE	404,180	100.4940	411,999	409,974	404,502		322			8.810	9.128	JAJO	6,923	9,175	08/23/2023	07/24/2032
74981H-CG-3	RACEP 2015-9A BR RACEP 2015-9A BR	C	D	4	1.F FE	1,229,728	97.7700	1,222,126	1,250,000	1,236,899		2,089			7.806	8.045	JAJO	20,870	89,400	03/24/2021	10/15/2030
749979-AE-0	RAD 2023-20A C RAD 2023-20A C		D		1.F FE	1,599,200	100.1080	1,601,728	1,600,000	1,577,095		(22,105)			8.398	8.264	JAJO	43,198		10/17/2023	07/20/2036
75009A-AQ-3	RAD 2023-18A D RAD 2023-18A C	C	D		1.F FE	8,000,000	100.2390	8,019,152	8,000,000	8,000,000					8.644	8.623	JAJO	147,906	421,039	02/02/2023	04/15/2036
75009A-AS-9	RAD 2023-18A D RAD 2023-18A D	C	D		2.C FE	8,000,000	100.5970	8,047,720	8,000,000	7,999,335		(665)			10.644	10.670	JAJO	182,128	522,373	02/02/2023	04/15/2036
75009P-AE-7	RAD 2021-12A D RAD 2021-12A C	C	D		1.F FE	9,000,000	99.4620	8,951,571	9,000,000	9,000,000					7.702	7.791	JAJO	121,306	644,897	10/01/2021	10/30/2034
75009P-AG-2	RAD 2021-12A D RAD 2021-12A D	C	D		2.C FE	12,600,000	96.6860	12,182,373	12,600,000	12,600,000					8.702	8.826	JAJO	191,879	1,030,252	10/01/2021	10/30/2034
75009R-AE-3	RAD 2021-14A C RAD 2021-14A C		D		1.F FE	860,187	99.4480	867,375	872,186	860,352		164			7.656	7.880	JAJO	14,282	16,689	10/04/2023	01/15/2035
750103-AE-3	RAD 2021-15A C RAD 2021-15A C		D		1.F FE	7,875,296	99.1480	7,931,832	8,000,000	7,881,562		6,266			7.728	8.026	JAJO	125,362	156,150	08/23/2023	01/20/2034
75884B-AG-3	REG10 2017-3A D REG10 2017-3A D		D		2.C FE	2,245,500	98.1060	2,207,374	2,250,000	2,245,196		927			8.415	8.440	JAJO	39,970	175,092	09/07/2021	01/17/2031
75884Y-AG-3	REG20 2021-2A D REG20 2021-2A D		D		2.C FE	1,441,469	99.8920	1,600,794	1,602,523	1,457,913		13,685			8.756	10.617	JAJO	30,012	130,007	10/06/2022	10/15/2034
75887X-AJ-6	REG11 2018-1A D REG11 2018-1A D		D		2.C FE	999,200	98.4540	984,542	1,000,000	1,000,904		(113)			8.515	8.463	JAJO	17,976	78,833	10/13/2021	07/17/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75888A-BL-9	REGT7 2016-1A DR2 REGT7 2016-1A CR2	C.	D		1.F FE	12,000,000	99.4730	11,936,700	12,000,000	12,000,000					7.682	7.724	MJSD	30,730	884,622	05/28/2021	06/20/2034
75888A-BN-5	REGT7 2016-1A DR2 REGT7 2016-1A DR2	C.	D		2.C FE	8,000,000	98.6480	7,891,872	8,000,000	8,000,000					8.682	8.744	MJSD	23,153	670,859	05/28/2021	06/20/2034
75888E-AJ-7	REG19 2022-1A C REG19 2022-1A C	C.	D		1.F FE	7,620,648	98.7220	7,555,800	7,653,644	7,621,268		620			7.616	7.634	JAJO	118,197	436,506	10/24/2023	04/20/2035
75888E-AL-2	REG19 2022-1A C REG19 2022-1A D		D		2.C FE	4,000,000	97.9530	3,918,100	4,000,000	4,000,000					8.716	8.676	JAJO	70,695	326,228	02/17/2022	04/20/2035
75888K-AE-4	REGT8 2017-1A C REGT8 2017-1A C	C.	D	4	1.F FE	14,633,453	99.8270	14,974,065	15,000,000	14,724,488		47,097			7.865	8.356	JAJO	249,053	814,143	08/23/2023	10/17/2030
75888M-AJ-9	REG14 2018-3A C REG14 2018-3A C	C.	D	4	1.F FE	13,084,265	100.1530	13,210,128	13,190,000	13,089,476		6,273			7.890	8.072	JAJO	196,580	492,538	08/24/2023	10/25/2031
75888M-AL-4	REG14 2018-3A C REG14 2018-3A D		D	4	2.C FE	1,008,392	100.2800	1,002,797	1,000,000	1,005,856		(892)			8.840	8.696	JAJO	16,698	83,256	06/15/2021	10/25/2031
75888R-AG-4	REG15 2018-4A C REG15 2018-4A B		D	4	1.F FE	19,556,256	99.9960	19,999,260	20,000,000	19,636,769		44,923			7.990	8.451	JAJO	301,853	1,142,101	06/15/2023	10/25/2031
75888R-AJ-8	REG15 2018-4A C REG15 2018-4A C	C.	D	4	2.C FE	4,016,452	99.2010	3,968,020	4,000,000	4,011,923		(1,754)			8.940	8.871	JAJO	67,548	337,078	08/10/2021	10/25/2031
77340E-BA-3	ROCKT 2017-1A CR2 ROCKT 2017-1A CR2	C.	D		1.F FE	15,529,501	99.6370	15,461,253	15,517,551	15,522,866		(2,897)			7.778	7.712	JAJO	244,738	1,059,718	08/23/2023	04/20/2034
77340G-AQ-4	ROCKT 2017-2A DR ROCKT 2017-2A DR		D		2.A FE	1,364,275	98.8100	1,358,640	1,375,000	1,372,545		122			8.506	8.531	JAJO	25,016	108,073	03/24/2021	10/15/2029
77340J-AG-0	ROCKT 2022-1A D ROCKT 2022-1A D	C.	D		2.C FE	15,000,000	100.0990	15,014,775	15,000,000	15,000,000					9.366	9.340	JAJO	284,877	1,322,210	05/06/2022	07/20/2035
77341D-AG-2	ROCKT 2017-3A D ROCKT 2017-3A C	C.	D	4	1.E FE	2,263,307	98.9660	2,276,211	2,300,000	2,268,641		5,334			7.478	7.801	JAJO	34,876	142,484	02/28/2023	10/20/2030
77341D-AJ-6	ROCKT 2017-3A D ROCKT 2017-3A D	C.	D	4	2.C FE	1,888,466	96.7480	1,934,952	2,000,000	1,895,788		7,322			8.328	9.748	JAJO	33,774	42,106	08/04/2023	10/20/2030
77341E-AE-5	ROCKT 2020-1A C ROCKT 2020-1A C		D		1.F FE	7,623,500	99.9990	7,899,945	7,900,000	7,651,503		28,003			8.028	8.792	JAJO	128,601	369,292	04/20/2023	01/20/2032
77341G-AQ-3	ROCKT 2019-2A DR ROCKT 2019-2A DR		D		2.C FE	4,436,675	96.9870	4,606,873	4,750,000	4,475,802		37,538			8.529	9.810	FMAN	47,265	386,731	12/12/2022	08/20/2032
77341K-AG-6	ROCKT 2021-1A C ROCKT 2021-1A C	C.	D		1.F FE	3,130,282	98.2130	3,106,384	3,162,915	3,130,322		379			7.678	7.823	JAJO	49,243	141,382	10/24/2023	07/20/2034
77341K-AJ-0	ROCKT 2021-1A C ROCKT 2021-1A D		D		2.C FE	1,404,750	96.4680	1,447,023	1,500,000	1,413,906		8,579			8.678	9.821	JAJO	26,395	121,246	12/14/2022	07/20/2034
77341L-AE-9	ROCKT 2021-2A C ROCKT 2021-2A C	C.	D		1.F FE	6,000,000	99.2030	5,952,174	6,000,000	6,000,000					7.778	7.719	JAJO	94,630	430,229	06/30/2021	07/20/2034
77341L-AG-4	ROCKT 2021-2A C ROCKT 2021-2A D		D		2.C FE	4,250,000	98.4460	4,183,964	4,250,000	4,250,000					8.928	8.892	JAJO	76,940	354,303	06/30/2021	07/20/2034
77341X-AG-8	ROCKT 2022-3A D ROCKT 2022-3A D		D		2.C FE	12,312,500	100.2330	12,529,100	12,500,000	12,317,221		4,721			11.376	11.733	JAJO	288,345	1,080,321	12/08/2022	01/20/2035
77342J-AE-3	ROCKT 2018-1A C ROCKT 2018-1A C	C.	D	4	1.D FE	9,132,447	99.4470	9,447,437	9,500,000	9,180,670		48,223			7.682	8.512	FMAN	85,364	528,528	03/24/2023	05/20/2031
77342J-AG-8	ROCKT 2018-1A C ROCKT 2018-1A D	C.	D	4	2.B FE	15,225,000	96.6040	14,732,095	15,250,000	15,229,487		3,292			8.629	8.583	FMAN	153,526	1,257,016	09/19/2022	05/20/2031
77342K-AG-5	ROCKT 2018-2A D ROCKT 2018-2A D		D	4	2.C FE	1,008,865	97.9060	979,059	1,000,000	1,006,011		(1,053)			8.778	8.584	JAJO	17,799	81,845	06/15/2021	10/20/2031
77588J-AC-0	RCF 2021-2A C RCF 2021-2A B		D		1.D FE	2,600,000	83.2450	2,164,380	2,600,000	2,600,000					2.925	2.925	AO	13,943	76,050	09/02/2021	10/25/2039
77588J-AE-6	RCF 2021-2A C RCF 2021-2A C	C.	D		1.G FE	2,400,000	81.5310	1,956,739	2,400,000	2,400,000					3.425	3.424	AO	15,070	82,200	09/02/2021	10/25/2039
77588L-AG-6	RMRK 2021-4A C1 RMRK 2021-4A C1	C.	D		2.A FE	3,483,000	95.5260	3,582,233	3,750,000	3,507,669		24,669			8.868	10.189	JAJO	76,673	238,608	01/25/2023	07/10/2034
81881C-AG-2	SHACK 2018-12A D SHACK 2018-12A D		D	4	2.C FE	3,500,000	100.0000	3,499,986	3,500,000	3,500,000					8.828	8.789	JAJO	62,653	288,231	06/15/2018	07/20/2031
81881Q-AW-6	SHACK 2013-3A CR SHACK 2013-3A CR	C.	D	4	1.F FE	9,195,042	98.9680	9,253,461	9,350,000	9,206,505		8,573			7.606	8.049	JAJO	152,107	430,182	10/13/2023	07/15/2030
81883M-AQ-6	SHACK 2019-15A CR SHACK 2019-15A CR		D		1.F FE	8,779,158	99.8060	8,982,522	9,000,000	8,794,675		4,991			7.806	8.361	JAJO	150,263		07/06/2023	01/15/2032
828085-AE-0	SPCLO 2022-1A D Silver Point Specialty Credit		D		1.F FE	2,000,000	100.3130	2,006,254	2,000,000	2,000,000					9.666	9.647	JAJO	39,200	135,528	12/20/2022	01/20/2036
828085-AG-5	SPCLO 2022-1A D Silver Point Specialty Credit		D		2.C FE	11,760,000	100.3050	12,036,636	12,000,000	11,764,611		4,611			11.386	11.800	JAJO	277,055	963,958	12/20/2022	01/20/2036
82808E-AJ-0	SPCLO 2023-2A D1 SPCLO 2023-2A C		D		1.F FE	4,500,000	100.3620	4,516,304	4,500,000	4,500,000					9.098	9.085	JAJO	83,024	179,544	04/14/2023	04/20/2035
82808E-AL-5	SPCLO 2023-2A D1 SPCLO 2023-2A D1		D		2.A FE	10,986,115	100.9180	11,142,692	11,041,322	10,983,638		(2,478)			10.958	11.102	JAJO	245,353	532,379	04/14/2023	04/20/2035
82812L-AG-4	SLVRK 2021-2A C SLVRK 2021-2A C		D		1.F FE	2,859,704	99.1740	2,883,285	2,907,288	2,860,718		1,013			8.078	8.341	JAJO	47,621	59,350	10/04/2023	01/20/2035
83004L-AE-5	SIX10 2016-2RA A2RA SIX10 2016-2RA A2RA		D		1.C FE	15,922,552	99.7730	16,163,226	16,200,000	15,927,543		4,990			7.360	7.687	JAJO	241,779		12/22/2023	01/20/2034
83012F-AG-3	SIXST 2021-17A D SIXST 2021-17A D	C.	D		2.C FE	2,492,500	96.4010	2,410,028	2,500,000	2,492,685		185			8.828	8.849	JAJO	44,752	190,874	09/26/2023	01/20/2034
83012K-AG-2	SIXST 2021-19A D SIXST 2021-19A D	C.	D		2.C FE	12,000,000	98.8580	11,862,948	12,000,000	12,000,000					8.678	8.636	JAJO	211,160	969,957	06/04/2021	07/20/2034
83012Q-AE-4	SIXST 2021-20A C SIXST 2021-20A C	C.	D		1.F FE	6,400,000	99.4510	6,364,870	6,400,000	6,400,000					7.678	7.617	JAJO	99,641	452,422	09/08/2021	10/20/2034
83438J-AA-4	SLOSO 2007-1A A1LB SLOSO 2007-1A A1LA		D	4	1.E FE	48,582,687	85.3850	45,930,717	53,792,489	48,212,782		(526,155)			5.928	7.992	JAJO	735,225	2,801,920	05/25/2022	10/07/2037
83607E-AC-6	SNDPT 2014-1RA B SNDPT 2014-1RA B		D	4	1.B FE	8,500,000	98.7290	8,391,931	8,500,000	8,500,000					7.407	7.365	JAJO	131,166		11/09/2023	07/18/2031
83607P-AG-2	SNDPT 2022-35A D SNDPT 2022-35A C		D		1.F FE	7,200,000	100.1940	7,213,990	7,200,000	7,200,000					9.380	9.392	JAJO	125,687	551,980	12/05/2022	01/26/2036
83607P-AJ-6	SNDPT 2022-35A D SNDPT 2022-35A D		D		2.C FE	9,850,000	100.4520	10,045,200	10,000,000	10,032,917		159,252			11.140	11.135	JAJO	207,320	917,217	12/05/2022	01/26/2036
83610C-AU-5	SNDPT 2016-2A DR SNDPT 2016-2A DR	C.	D	4	1.F FE	12,402,094	100.0920	12,511,438	12,500,000	12,432,537		16,651			9.528	9.807	JAJO	241,504	412,111	05/18/2023	10/20/2028
83611L-AE-0	SNDPT 2013-2RA C SNDPT 2013-2RA C		D	4	1.A FE	4,076,905	99.4440	4,077,220	4,100,000	4,077,151		246			7.556	7.822	JAJO	66,261		12/22/2023	04/15/2029
83614V-AJ-4	SNDPT 2021-1A D SNDPT 2021-1A D		D		2.C FE	2,092,500	93.6840	2,342,105	2,500,000	2,132,520		35,089			9.140	12.466	JAJO	43,162	215,743	11/01/2022	04/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83614X-AW-1	SNDPT 2020-1A DR SNDPT 2020-1A DR		D		2.C FE	1,825,000	92.2090	1,844,180	2,000,000	1,836,757		11,757			9.028	10.698	JAJO	36,613	168,759	01/10/2023	07/20/2034
85572R-AA-7	STARR 2018-1 A STARR 2018-1 A		D	2	2.A FE	401,466	90.8440	414,775	456,579	418,579		17,114			4.089	11.452	MON	830	14,002	03/21/2023	05/15/2043
85573L-AA-9	STARR 2019-1 A STARR 2019-1 A		D	2	2.A FE	1,098,036	90.3350	991,952	1,098,085	1,097,976		(4)			4.089	4.124	MON	1,996	44,901	04/12/2019	03/15/2044
85816V-AC-0	STCR 2017-1A C STCR 2017-1A C	C	D	4	1.E FE	4,205,691	97.8420	4,207,215	4,300,000	4,216,155		10,464			7.556	8.067	JAJO	69,493	231,280	08/04/2023	10/15/2030
85816W-AG-9	STCR 2014-1RA C STCR 2014-1RA C	C	D	4	1.E FE	5,227,892	98.3700	5,213,584	5,300,000	5,229,475		1,583			7.624	8.010	JAJO	78,569	91,948	11/30/2023	04/21/2031
85817E-AG-8	STCR 2019-2A D STCR 2019-2A D		D	4	2.C FE	1,002,600	97.2140	972,143	1,000,000	1,001,203		(485)			10.006	9.983	JAJO	21,401	93,765	11/09/2020	07/15/2032
860444-AS-7	STWRT 2015-1A BR STWRT 2015-1A CR	C	D	4	1.F FE	1,174,375	98.4660	1,230,823	1,250,000	1,213,386		6,824			7.456	8.231	JAJO	19,934	84,978	10/24/2019	01/15/2030
87190C-BE-9	TCW 2020-1A DRR TCW 2020-1A DRR		D		2.C FE	1,003,750	94.1680	1,035,845	1,100,000	1,010,909		7,159			9.078	10.793	JAJO	20,249	93,375	01/10/2023	04/20/2034
871969-AL-5	TCW 2022-1A D1 TCW 2022-1A D1	C	D		2.A FE	14,210,000	95.9620	13,914,447	14,500,000	14,289,808		28,008			8.892	9.179	JAJO	250,703	1,210,536	03/01/2022	04/22/2033
87231B-AG-8	TFLAT 2017-1A C TFLAT 2017-1A C	C	D	4	1.D FE	3,880,438	99.4380	3,977,508	4,000,000	3,897,834		17,013			7.481	8.127	FMAN	37,407	198,098	11/02/2023	11/18/2030
87244C-AL-0	CHMML 2016-1A CR CHMML 2016-1A BR	C	D	4	1.C FE	8,718,014	98.8880	8,899,929	9,000,000	8,803,323		71,491			7.828	8.797	JAJO	142,858	577,702	12/20/2022	10/20/2030
87244C-AN-6	CHMML 2016-1A CR CHMML 2016-1A CR	C	D	4	1.F FE	9,458,916	97.7830	9,447,240	9,661,454	9,484,844		25,928			8.578	9.283	JAJO	168,051	289,638	12/22/2023	10/20/2030
87244C-AQ-9	CHMML 2016-1A CR CHMML 2016-1A DR		D	4	2.C FE	947,317	93.7770	937,773	1,000,000	962,616		9,220			9.578	10.927	JAJO	19,422	89,956	05/25/2022	10/20/2030
87244D-AP-9	WINDR 2013-1A CR WINDR 2013-1A CR	C	D	4	2.B FE	7,217,108	100.0080	7,500,615	7,500,000	7,304,296		35,894			9.328	10.066	JAJO	141,861	655,658	08/24/2022	07/20/2030
87246M-AW-2	TICP 2016-6A DR2 TICP 2016-6A CR2	C	D		1.F FE	10,611,985	99.0120	10,891,331	11,000,000	10,671,349		39,185			7.556	8.135	JAJO	177,773	758,918	10/24/2022	01/15/2034
87246M-AY-8	TICP 2016-6A DR2 TICP 2016-6A DR2	C	D		2.C FE	6,500,000	96.7510	6,288,822	6,500,000	6,500,000					8.556	8.532	JAJO	118,950	514,171	02/08/2021	01/15/2034
87248K-AQ-7	TICP 2016-5A DR TICP 2016-5A DR	C	D	4	2.C FE	6,215,757	100.0100	6,225,604	6,225,000	6,215,418		17			8.815	8.834	JAJO	115,842	301,102	09/06/2023	07/17/2031
87248T-AN-5	TICP 2017-7A BR TICP 2017-7A BR		D	4	1.C FE	7,986,382	99.8400	7,987,160	8,000,000	7,987,839		1,457			7.356	7.348	JAJO	125,867	52,202	11/09/2023	04/15/2033
87248W-AQ-1	TICP 2017-8A BR TICP 2017-8A BR	C	D		1.F FE	1,335,000	99.0700	1,486,049	1,500,000	1,353,561		15,466			7.878	9.860	JAJO	23,962	109,080	10/24/2022	10/20/2034
87249A-AE-5	TICP 2017-9A D TICP 2017-9A C	C	D	4	1.F FE	11,350,096	98.9210	11,573,792	11,700,000	11,398,758		44,845			7.558	8.312	JAJO	179,309	373,402	09/06/2023	01/20/2031
87249A-AG-0	TICP 2017-9A D TICP 2017-9A D		D	4	2.C FE	1,999,974	100.2070	2,004,142	2,000,000	2,000,007		(174)			8.578	8.534	JAJO	34,788	159,634	03/24/2021	01/20/2031
87249C-AE-1	TICP 2018-10A D TICP 2018-10A C	C	D	4	1.E FE	3,962,108	98.9790	3,959,156	4,000,000	3,964,659		2,551			7.578	7.770	JAJO	61,465	177,629	08/23/2023	04/20/2031
87249C-AG-6	TICP 2018-10A D TICP 2018-10A D	C	D	4	2.C FE	6,000,076	100.0020	6,000,108	6,000,000	6,000,099		23			8.478	8.432	JAJO	103,147	315,212	12/22/2023	04/20/2031
87249Q-AE-0	TICP 2018-11A D TICP 2018-11A C	C	D		1.E FE	6,016,998	100.1800	6,010,818	6,000,000	6,007,422		(1,853)			7.828	7.736	JAJO	95,238	433,272	06/30/2021	10/20/2031
87249Q-AG-5	TICP 2018-11A D TICP 2018-11A D		D		2.C FE	1,845,000	99.8070	1,996,142	2,000,000	1,870,935		20,494			8.728	10.473	JAJO	35,396	162,675	11/01/2022	10/20/2031
87250A-AQ-4	TICP 2019-13A DR TICP 2019-13A DR	C	D		2.C FE	2,000,000	99.2710	1,985,414	2,000,000	2,000,000					8.806	8.787	JAJO	37,670	163,264	04/20/2021	04/15/2034
87250C-AS-6	TICP 2019-14A CR TICP 2019-14A CR		D		2.C FE	805,263	99.8250	873,468	875,000	814,720		7,945			8.928	10.579	JAJO	15,841	72,945	10/04/2022	10/20/2032
87250R-AC-8	TICP 2020-15A D TICP 2020-15A C	C	D	4	1.F FE	8,998,509	99.6520	9,018,461	9,050,000	9,000,735		3,077			7.828	7.896	JAJO	143,651	506,700	08/23/2023	04/20/2033
87250R-AD-6	TICP 2020-15A D TICP 2020-15A D	C	D	4	2.C FE	4,999,814	99.3550	4,967,750	5,000,000	4,998,120		(653)			8.828	8.799	JAJO	89,504	351,737	09/06/2023	04/20/2033
87267J-AB-9	TFINS 2018-2A A2 TFINS 2018-2A A2		D	4	1.G FE	12,916,667	92.4170	12,014,167	13,000,000	12,000,000		(916,667)			7.860	8.037	MJSD	8,515	940,401	12/22/2023	09/30/2039
87268R-AA-2	TFINS 2019-2A A1 TFINS 2019-2A A1		D	4	1.B FE	33,622,039	97.0000	33,449,619	34,484,143	33,685,034		46,927			7.949	8.336	FMAN	258,872	2,622,173	08/16/2022	02/28/2039
87268R-AB-0	TFINS 2019-2A A1 TFINS 2019-2A A2		D	4	1.F FE	2,861,000	93.6670	2,810,000	3,000,000	2,869,845		7,732			8.499	9.130	FMAN	24,079	244,852	12/20/2022	02/28/2039
87271L-AL-6	TIA 2016-1A DR TIA 2016-1A B1R	RA	D		1.C FE	10,414,790	99.4250	10,360,033	10,420,000	10,420,000					7.428	5.771	JAJO	156,946	710,187	12/16/2020	07/20/2031
87271L-AN-2	TIA 2016-1A DR TIA 2016-1A CR	C	D	4	1.F FE	10,697,616	99.7390	10,771,844	10,800,000	10,736,091		10,886			8.028	8.134	JAJO	175,809	801,787	01/19/2021	07/20/2031
87271L-AQ-5	TIA 2016-1A DR TIA 2016-1A DR	C	D	4	2.C FE	2,200,000	94.3720	2,076,182	2,200,000	2,200,000					9.178	9.147	JAJO	40,943	188,981	07/18/2018	07/20/2031
874777-AE-5	TALPK 2021-1A C TALPK 2021-1A C		D		1.F FE	1,002,500	99.4360	994,362	1,000,000	1,004,411		(628)			7.628	7.477	JAJO	15,468	70,185	09/07/2021	04/20/2034
88315L-AF-5	TMCL 2020-1A B TMCL 2020-1A B		D	4	2.B FE	2,158,593	95.0990	2,162,037	2,273,465	2,159,686		1,093			4.940	7.352	MON	3,432		12/22/2023	08/21/2045
886313-AG-0	CHMML 2016-1A CR CHMML 2016-1A ER		D	4	3.C FE	3,921,755	92.8380	3,713,524	4,000,000	3,964,980		6,077			13.648	14.043	JAJO	110,699	524,884	08/10/2021	10/20/2030
88675C-AG-7	TKO 2023-1A D1 TKO 2023-1A C		D		1.F FE	24,000,000	100.1360	24,032,736	24,000,000	24,000,000					9.145	9.107	JAJO	1,224,516		05/15/2023	07/15/2034
88675S-AJ-6	TKO 2021-1A C TKO 2021-1A D	C	D		2.C FE	7,451,736	97.2850	7,782,816	8,000,000	7,515,605		44,841			9.607	10.860	JAJO	160,117	722,331	08/10/2022	01/18/2035
88675Y-AG-9	NSI NV TKO 2023-2A C		D		1.F FE	6,500,000	100.1510	6,509,802	6,500,000	6,500,000					8.745	8.391	JAJO	30,000		11/17/2023	01/15/2036
88676N-AG-2	TKO 2022-2A C2B Tikehau CLO	C	D		1.E FE	14,100,000	100.0000	14,100,000	14,100,000	14,100,000					9.816	9.799	JAJO	280,651	985,044	12/21/2022	01/20/2032
88676N-AN-7	TKO 2022-2A C2B Tikehau CLO	C	D		1.E FE	7,821,000	100.0000	7,900,000	7,900,000	7,872,051		51,051			10.426	10.526	JAJO	167,016	587,645	12/21/2022	01/20/2032
894135-AA-0	TRAP 2007-13A A1 TRAP 2007-13A A1		D	4	1.A FE	2,278,408	90.7500	2,245,011	2,473,841	2,286,942		8,534			5.907	7.804	FMAN	21,515	134,709	01/12/2023	11/09/2042
894135-AG-7	TRAP 2007-13A A1 TRAP 2007-13A B		D		1.F FE	4,397,526	67.5260	3,916,496	5,800,000	4,457,999		51,648			6.227	9.199	FMAN	53,174	334,649	12/20/2022	11/09/2042
89413C-AA-5	TRAP 2006-10A B TRAP 2006-10A A1		D		1.A FE	1,038,380	86.5630	990,807	1,144,614	1,034,448		8,299			6.024	8.178	JAJO	16,664	59,867	12/01/2020	07/06/2041
89413C-AE-7	TRAP 2006-10A B TRAP 2006-10A B		D		1.G FE	7,178,699	68.5630	6,513,438	9,500,000	7,307,456		96,759			6.334	9.481	JAJO	145,427	526,748	12/20/2022	07/06/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89413G-AA-6	TRAP 2007-12A A1 TRAP 2007-12A A1		D	4	1.A FE	6,922,303	90.7500	6,823,615	7,519,135	7,019,954		61,345			5.974	8.450	JAJO	108,562	389,462	08/10/2022	04/06/2042
89413G-AG-3	TRAP 2007-12A A1 TRAP 2007-12A B		D		2.A FE	1,547,500	72.4070	1,448,147	2,000,000	1,582,877		16,795			6.244	8.888	JAJO	30,181	109,067	02/16/2022	04/06/2042
89623V-AJ-0	CAVU 2022-1A D CAVU 2022-1A D	C	D		2.C FE	5,940,000	100.6290	6,037,752	6,000,000	5,949,051		8,476			11.242	11.449	JAJO	131,156	641,933	09/20/2022	10/22/2035
89624U-AG-7	CAVU 2021-2A C CAVU 2021-2A C	C	D		1.F FE	4,930,543	99.1970	4,913,841	4,953,644	4,931,196		653			8.090	8.167	JAJO	75,699	294,730	10/04/2023	10/25/2034
89640A-AS-5	TRNTS 2019-10A CR TRNTS 2019-10A CR	C	D		1.F FE	18,000,000	98.4460	17,720,226	18,000,000	18,000,000					7.894	7.858	JAJO	303,914	1,310,706	02/15/2022	01/15/2035
89640E-AE-8	TRNTS 2022-20A C TRNTS 2022-20A C	C	D		1.F FE	2,800,000	100.0730	2,802,030	2,800,000	2,800,000					8.916	8.881	JAJO	50,622	234,037	05/26/2022	07/20/2035
89640E-AG-3	TRNTS 2022-20A C TRNTS 2022-20A D1	C	D		2.A FE	5,544,000	100.2050	5,611,452	5,600,000	5,562,700		2,962			10.116	10.238	JAJO	114,871	536,208	05/26/2022	07/20/2035
89640E-AL-2	TRNTS 2022-20A C TRNTS 2022-20A D2	C	D		2.C FE	2,376,000	99.4880	2,387,712	2,400,000	2,387,097		864			11.266	11.394	JAJO	54,827	257,787	05/26/2022	07/20/2035
89640X-AS-5	TRNTS 2016-4A DR TRNTS 2016-4A CR	C	D	4	1.F FE	15,076,520	99.8110	15,121,412	15,150,000	15,063,643		1,949			8.107	8.231	JAJO	255,878	673,547	08/24/2023	10/18/2031
89641A-AU-9	TRNTS 2016-5A BRR TRNTS 2016-5A DR	C	D	4	1.E FE	6,000,900	100.0350	6,002,118	6,000,000	6,000,885		554			9.740	9.759	JAJO	110,389	92,380	09/29/2023	10/25/2028
89641A-AW-5	TRNTS 2016-5A BRR TRNTS 2016-5A BRR	C	D		1.A FE	11,919,028	99.9490	11,912,985	11,919,028	11,919,028					7.390	7.364	JAJO	166,381		11/09/2023	10/25/2028
89641J-AG-1	TRNTS 2018-9A D TRNTS 2018-9A D		D	4	2.C FE	4,755,312	92.8670	4,643,340	5,000,000	4,805,025		29,516			9.128	10.143	JAJO	92,546	426,966	05/25/2022	01/20/2032
89641Q-AG-5	TRNTS 2020-14A C TRNTS 2020-14A C	C	D		1.F FE	2,587,400	99.6620	2,710,812	2,720,000	2,598,032		10,632			8.640	9.634	JAJO	44,392	220,937	01/10/2023	01/25/2034
89641X-AJ-4	TRNTS 2021-15A C TRNTS 2021-15A D	C	D		2.C FE	10,750,000	95.5330	10,269,819	10,750,000	10,750,000					9.424	9.403	JAJO	196,986	951,613	03/25/2021	04/22/2034
89642J-AE-5	TRNTS 2021-17A C TRNTS 2021-17A C		D		1.F FE	1,550,166	98.2140	1,570,453	1,599,008	1,551,184		1,017			7.978	8.536	JAJO	25,868		10/24/2023	10/20/2034
89820U-AB-0	TFINS 2018-1A B TFINS 2018-1A A2		D	4	1.D FE	11,238,180	88.6670	10,065,171	11,351,697	11,307,951		155,793			4.050	4.328	MJSD	1,277	617,691	04/12/2018	03/30/2039
89820X-AA-6	TFINS 2020-2A A1 TFINS 2020-2A A1		D		1.C FE	22,023,320	95.0000	21,000,907	22,106,218	22,036,521		10,982			3.000	3.116	JAJO	140,006	663,187	06/21/2022	07/15/2041
89821J-AA-6	TFINS 2019-1A A1 TFINS 2019-1A A1		D	4	1.C FE	14,702,717	95.2500	14,789,853	15,527,405	14,725,558		19,324			7.694	8.627	FMAN	199,122	328,841	11/14/2023	02/02/2039
89821M-AB-7	TFINS 2022-1A A1 TFINS 2022-1A A2		D		1.C FE	29,106,383	95.7500	27,869,362	29,106,383	29,106,383					6.080	6.333	JAJO	373,597	2,015,455	08/12/2022	10/15/2039
89822P-AA-1	TFINS 2020-1A A1 TFINS 2020-1A A1		D	4	1.C FE	10,267,856	94.8330	9,916,845	10,457,130	10,299,686		24,918			3.320	3.716	JAJO	73,315	347,281	09/29/2022	04/15/2040
903428-AA-8	US CAP FDG VI TRAP 2007-12A A1		D		1.G FE	1,478,735	78.0000	1,320,072	1,692,401	1,495,672		8,691			5.948	7.331	JAJO	23,208	87,716	02/16/2022	07/10/2043
90342W-AC-1	USCAP 2006-5A A2 USCAP 2006-5A A2		D	4	1.F FE	3,979,800	75.5000	3,642,120	4,824,000	4,192,793		29,830			6.048	7.646	JAJO	67,264	254,903	03/02/2018	10/10/2040
913318-AE-1	UNPPK 2022-1A B UNPPK 2022-1A B		D		1.C FE	23,950,658	99.5640	24,193,979	24,300,000	23,955,550		4,892			7.398	7.633	JAJO	364,560		12/22/2023	04/20/2035
92331A-AN-4	VENTR 2017-28A D VENTR 2017-28A D	C	D	4	2.C FE	12,120,200	93.1650	11,925,094	12,800,000	12,129,201		5,127			9.678	11.241	JAJO	251,193	272,909	12/22/2023	07/20/2030
92331L-AY-6	VENTR 2015-22A CR VENTR 2015-22A CR	C	D	4	1.D FE	13,625,000	96.6700	13,171,219	13,625,000	13,625,000					7.556	7.513	JAJO	220,196	664,049	11/09/2023	01/15/2031
92331M-AC-2	VENTR 2017-26A C VENTR 2017-26A C	C	D	4	1.D FE	2,940,250	99.3880	2,981,646	3,000,000	2,959,859		10,926			8.278	8.788	JAJO	50,357	212,839	02/16/2023	01/20/2029
92331V-AG-3	VENTR 2018-31A D VENTR 2018-31A C1	C	D	4	1.D FE	3,300,000	95.1480	3,139,871	3,300,000	3,300,000					7.628	7.566	JAJO	51,043	231,610	02/23/2018	04/20/2031
92331V-AJ-7	VENTR 2018-31A D VENTR 2018-31A D	C	D	4	2.B FE	2,970,000	88.5160	2,655,477	3,000,000	2,986,428		1,951			8.498	8.567	JAJO	51,695	237,017	02/23/2018	04/20/2031
92331X-AN-4	VENTR 2018-35A D VENTR 2018-35A D		D	4	2.A FE	2,500,000	91.1020	2,277,545	2,500,000	2,500,000					9.174	9.147	JAJO	44,595	214,988	10/17/2018	10/22/2031
92557D-AJ-4	VIBR 2021-13A C VIBR 2021-13A B	C	D		1.F FE	6,000,000	99.2210	5,953,230	6,000,000	6,000,000					7.956	7.920	JAJO	102,100	438,219	04/21/2021	07/15/2034
92557D-AL-9	VIBR 2021-13A C VIBR 2021-13A C	C	D		2.C FE	7,743,025	98.6940	7,648,808	7,750,000	7,759,033		(3,285)			9.506	9.477	JAJO	157,573	687,493	04/21/2021	07/15/2034
92558B-AE-8	VIBR 2017-7A B VIBR 2017-7A B	C	D		1.D FE	2,002,000	99.5020	1,990,030	2,000,000	2,000,060		(179)			8.078	8.023	JAJO	32,760	149,493	09/07/2021	09/15/2030
92558N-AQ-5	VIBR 2019-11A BR VIBR 2019-11A BR		D		1.F FE	3,933,076	99.7990	3,991,940	4,000,000	3,936,613		3,537			8.028	8.375	JAJO	65,115	81,145	08/23/2023	07/20/2032
92558W-AE-2	VIBR 2021-12A B1 VIBR 2021-12A B1		D		1.F FE	572,606	99.2380	577,026	581,458	572,820		214			7.878	8.129	JAJO	9,288	11,573	10/04/2023	01/20/2034
92558W-AG-7	VIBR 2021-12A B1 VIBR 2021-12A C		D		2.C FE	3,996,808	97.7100	3,908,380	4,000,000	4,003,294		(715)			9.328	9.284	JAJO	75,659	349,684	02/18/2021	01/20/2034
92915C-AW-4	VOYA 2016-1A CR VOYA 2016-1A CR	C	D	4	2.C FE	9,000,000	93.5140	8,416,251	9,000,000	9,000,000					8.327	8.279	JAJO	151,976	698,573	01/23/2018	01/20/2031
92917J-AN-7	VOYA 2018-2A D VOYA 2018-2A D	C	D	4	2.C FE	1,364,015	92.4510	1,386,759	1,500,000	1,371,830		7,815			8.406	10.659	JAJO	26,969	31,547	08/04/2023	07/15/2031
92918B-AU-7	VOYA 2019-4A D VOYA 2019-4A CR		D		1.F FE	7,350,000	100.2290	7,517,138	7,500,000	7,340,364		(9,636)			8.057	8.440	JAJO	129,242	151,090	10/03/2023	01/15/2035
92918U-AE-1	VOYA 2022-1A B VOYA 2022-1A B		D		1.C FE	24,739,788	98.9160	24,926,731	25,200,000	24,745,154		5,367			7.298	7.606	JAJO	372,952		12/22/2023	04/20/2035
92920L-AE-7	VOYA 2022-4A D1 VOYA 2022-4A C	C	D		1.F FE	15,000,000	100.0080	15,001,260	15,000,000	15,000,000					9.466	9.443	JAJO	287,919	1,205,390	10/18/2022	10/20/2033
92920L-AG-2	VOYA 2022-4A D1 VOYA 2022-4A D1	C	D		2.C FE	26,950,000	100.0780	27,521,313	27,500,000	27,017,549		65,022			10.776	11.196	JAJO	600,902	2,534,107	10/18/2022	10/20/2033
936557-AG-2	WWICK 2023-2A D WWICK 2023-2A C		D		1.F FE	4,600,000	100.1140	4,605,253	4,600,000	4,600,000					8.845	8.186	JAJO	50,859		10/20/2023	01/15/2037
936557-AJ-6	WWICK 2023-2A D WWICK 2023-2A D		D		2.C FE	3,900,000	100.2600	3,910,140	3,900,000	3,900,000					11.345	10.731	JAJO	55,307		10/20/2023	01/15/2037
948214-AW-1	WPARK 2015-1A CR WPARK 2015-1A CR		D		2.C FE	520,780	96.3840	501,198	520,000	521,347		(269)			8.578	8.467	JAJO	9,045	41,505	09/27/2021	07/20/2030
94860L-AG-0	WEHPK 2022-1A D WEHPK 2022-1A D		D		2.C FE	2,000,000	96.9150	1,938,298	2,000,000	2,000,000					8.762	8.727	JAJO	34,074	165,289	02/25/2022	04/21/2035
94949J-AG-0	WELF 2018-2A C WELF 2018-2A C		D	4	2.C FE	1,914,945	94.6660	1,893,312	2,000,000	1,935,125		9,869			8.878	9.691	JAJO	36,005	165,717	05/25/2022	10/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94949L-AS-9	WELF 2016-2A CR WELF 2016-2A CR	C	D	4	2.A FE	9,968,572	99.9290	9,992,900	10,000,000	9,967,468		4,808			8.628	8.731	JAJO	174,953	565,699	12/22/2023	10/20/2028
94950A-AU-4	WELF 2020-2A DR WELF 2020-2A DR		D		2.C FE	954,486	93.0770	930,765	1,000,000	956,093		1,607			9.456	10.373	JAJO	20,225	23,685	08/04/2023	07/15/2034
94950H-AE-5	WELF 2017-3A B WELF 2017-3A B		D	4	1.E FE	997,346	96.3410	963,409	1,000,000	998,472		375			7.615	7.614	JAJO	16,076	69,708	04/15/2021	01/17/2031
94950H-AG-0	WELF 2017-3A B WELF 2017-3A C		D	4	2.C FE	5,167,018	90.1170	4,731,132	5,250,000	5,195,950		9,805			8.415	8.663	JAJO	93,264	408,548	05/25/2021	01/17/2031
94950J-AE-1	WELF 2018-1A C WELF 2018-1A C	C	D	4	1.F FE	7,751,056	98.5600	7,884,768	8,000,000	7,802,385		26,331			7.615	8.262	JAJO	128,606	375,375	08/24/2023	07/17/2031
94950N-AS-1	WELF 2019-1A BR WELF 2019-1A BR		D		1.F FE	932,500	97.5980	975,978	1,000,000	942,109		9,609			8.028	9.477	JAJO	16,279	74,241	01/05/2023	07/20/2032
94950T-AJ-8	WELF 2022-1A D WELF 2022-1A D	C	D		2.C FE	4,654,050	97.0280	4,608,830	4,750,000	4,678,448		7,668			9.534	9.873	JAJO	96,861	424,646	05/12/2022	04/15/2034
94951M-AG-8	WELF 2017-2A C WELF 2017-2A C		D		2.C FE	5,865,356	99.3530	5,822,103	5,860,000	5,856,764		318			9.078	9.065	JAJO	107,870	497,428	10/12/2021	10/20/2029
94957J-AE-4	WELLI 2023-1A D WELLI 2023-1A C		D		1.F FE	3,600,000	100.1870	3,606,746	3,600,000	3,600,000					8.498	8.133	JAJO	58,639		09/15/2023	10/20/2036
94957J-AG-9	WELLI 2023-1A D WELLI 2023-1A D		D		2.C FE	2,400,000	100.5820	2,413,975	2,400,000	2,400,000					10.248	9.918	JAJO	47,143		09/15/2023	10/20/2036
986252-AW-4	GNRT 4A DR GNRT 4A CR	C	D		1.F FE	7,930,816	99.2590	7,940,728	8,000,000	7,932,067		3,409			7.828	8.008	JAJO	126,985	367,948	10/04/2023	04/20/2032
98625T-AN-5	GNRT 2A CR GNRT 2A CR		D		1.F FE	1,800,000	99.1390	1,982,784	2,000,000	1,836,132		31,186			7.524	9.895	JAJO	29,260	138,624	10/24/2022	01/22/2031
98887V-AE-3	ZAIS7 2017-2A C ZAIS7 2017-2A C	C	D	4	1.F FE	8,348,540	97.9780	8,328,122	8,500,000	8,383,692		29,936			8.106	8.558	JAJO	147,369	633,704	12/07/2022	04/15/2030
98887Y-AE-7	ZAIS 2018-11A B ZAIS 2018-11A B	C	D	4	1.B FE	16,511,937	99.0520	16,838,755	17,000,000	16,579,273		67,089			7.928	8.577	JAJO	273,290	1,031,244	03/30/2023	01/20/2032
98955R-AH-2	OR 2019-2A BR OR 2019-2A BR		D		1.C FE	13,661,102	98.1550	13,741,630	14,000,000	13,673,637		12,535			7.578	8.200	JAJO	215,126		10/24/2023	04/20/2033
BCC2CR-LU-4	CGMSE 2013-1A A2R CGMSE 2013-1A A2R		B		1.C FE	2,542,813	96.9920	2,944,139	3,035,454	2,903,050		63,705		92,894	5.515	7.055	JAJO	35,806	126,200	10/04/2022	04/15/2030
BCC2CT-E3-8	PALMP 1A C PALMP 1A C		B		1.G FE	3,468,062	98.8300	4,363,557	4,415,206	4,072,330		87,223		132,539	7.275	10.258	JAJO	66,918	265,748	10/11/2022	04/18/2030
BCC2CT-E4-6	PALMP 1A C PALMP 1A CNE		B		1.G FE	1,891,704	98.8300	1,745,423	1,766,082	1,766,960		(143)		53,647	7.275	7.226	JAJO	26,767	104,892	07/27/2021	04/18/2030
BCC2DE-1T-9	AVOCA 11A B2R AVOCA 11A B2R		B		1.B FE	6,141,624	100.0000	7,229,864	7,229,900	7,004,798		151,344		223,968	5.515	6.900	JAJO	85,284	300,778	10/04/2022	07/15/2030
BCC2E2-AK-1	CADOG 6A DR CADOG 6A CR		B		1.E FE	1,759,679	96.7020	2,134,798	2,207,603	2,053,167		35,976		66,039	5.965	8.216	JAJO	28,166	101,743	10/12/2022	10/15/2030
BCC2E9-8S-2	BCCE 2017-1A B1NE BCCE 2017-1A B1NE		B		1.A FE	2,277,241	98.0860	2,706,698	2,759,504	2,636,551		57,080		84,937	5.485	7.315	JAJO	31,954	113,937	10/04/2022	10/17/2030
BCC2E9-91-0	BCCE 2017-1A B1NE BCCE 2017-1A B1		B		1.A FE	4,392,131	98.0860	5,142,726	5,243,057	5,026,197		105,713		160,489	5.485	7.175	JAJO	60,712	216,480	10/04/2022	10/17/2030
BCC2EH-AV-4	TIKEH 3A B TIKEH 3A B		B		1.C FE	1,845,933	97.1650	2,145,017	2,207,603	2,107,261		37,422		66,769	5.375	6.848	MJSD	10,218	96,138	10/04/2022	12/01/2030
BCC2EH-B5-0	TIKEH 3A B TIKEH 3A BNE		B		1.C FE	1,387,437	97.1650	1,608,763	1,655,702	1,582,957		27,699		50,125	5.375	6.793	MJSD	7,663	72,103	10/04/2022	12/01/2030
BCC2EJ-T5-7	CRNCL 2018-10A C2R CRNCL 2017-8A B1		B		1.C FE	1,842,483	96.4660	2,135,975	2,214,226	2,107,227		40,406		66,991	5.252	6.942	JAJO	20,351	89,430	10/04/2022	10/30/2030
BCC2EJ-T7-3	CRNCL 2018-10A C2R CRNCL 2017-8A B2NE		B		1.C FE	5,407,619	91.9280	6,341,891	6,898,759	6,227,415		124,600		198,366	2.050	5.485	JAJO	23,964	139,182	10/04/2022	10/30/2030
BCC2EJ-TX-6	HARVT 12A B1R HARVT 12A B1R		B		1.B FE	3,855,906	97.8940	4,559,958	4,658,042	4,427,656		70,940		140,589	5.352	7.056	FMAN	29,085	199,118	10/21/2022	11/18/2030
BCC2EP-MQ-4	WILPK 1A C WILPK 1A C		B		2.A FE	557,776	95.7030	488,041	509,956	509,956				15,479	6.715	6.676	JAJO	7,324	27,314	02/11/2021	01/15/2031
BCC2EQ-E9-9	AVOCA 14A DR AVOCA 14A DR		B		2.B FE	1,656,335	96.0090	2,101,471	2,188,838	1,947,239		42,770		63,484	6.588	9.642	JAJO	32,445	112,946	10/11/2022	01/12/2031
BCC2EU-XE-8	DRYD 2017-56A B1 DRYD 2017-56A B1		B		1.C FE	885,948	97.1750	1,072,619	1,103,801	1,042,873		22,528		33,961	5.165	7.274	JAJO	12,194	42,070	10/11/2022	01/15/2032
BCC2F4-EF-3	CORDA 10A D CORDA 10A B1NE		B		1.C FE	2,806,360	97.2340	3,219,821	3,311,404	3,159,855		47,046		99,223	5.141	6.756	JAJO	31,683	130,963	11/08/2022	01/27/2031
BCC2F4-WC-0	CGMSE 2015-3A A2AR CGMSE 2015-3A A2AR		B		1.C FE	5,258,072	97.5920	6,140,171	6,291,669	6,020,283		145,855		193,673	5.165	6.918	JAJO	69,506	239,630	10/04/2022	07/15/2030
BCC2F5-C4-7	OZLME 3A C OZLME 3A C	C	B		1.F FE	1,130,800	96.2300	1,407,405	1,462,537	1,333,583		34,787		43,865	5.623	8.471	FMAN	8,681	66,475	10/14/2022	08/24/2030
BCC2F5-C7-0	OZLME 3A C OZLME 3A D		B		2.B FE	13,931,132	94.0880	12,658,876	13,454,236	13,356,877		26,614		403,427	6.523	6.595	FMAN	92,638	731,745	10/12/2021	08/24/2030
BCC2F5-NC-7	DRYD 2013-29A B2RE DRYD 2013-29A B2RE		B		1.C FE	2,720,478	92.0870	3,405,126	3,697,735	3,257,194		129,203		111,257	2.050	6.600	JAJO	16,003	74,796	09/30/2022	07/15/2032
BCC2F5-PH-4	DRYD 2013-29A B2RE DRYD 2013-29A DRR		B		2.B FE	11,770,957	93.0860	10,541,959	11,325,003	11,264,142		15,917		340,710	6.565	6.697	JAJO	159,024	589,948	10/12/2021	07/15/2032
BCC2FD-SR-2	HARVT 8A B2RE HARVT 8A B2RE		B		1.B FE	5,345,391	92.2650	6,365,161	6,898,759	6,196,622		196,011		202,786	2.000	6.002	JAJO	29,128	136,141	10/04/2022	01/15/2031
BCC2FK-3K-8	BABSE 2018-1A B1 BABSE 2018-1A B1		B		1.A FE	5,510,917	98.4660	6,521,189	6,622,809	6,332,287		155,109		203,837	4.965	6.999	JAJO	70,331	239,215	10/04/2022	04/15/2031
BCC2FL-6C-1	NEWH 2A B1RE NEWH 2A B1RE		B		1.B FE	5,475,074	96.7460	6,407,276	6,622,809	6,279,968		150,940		201,936	5.047	6.914	FMAN	42,710	260,486	10/04/2022	02/16/2032
BCC2FP-CR-2	MRLPK 1A C MRLPK 1A B	C	B		1.E FE	4,223,563	96.3140	3,827,223	3,973,685	3,967,485		1,196		120,320	5.515	5.509	JAJO	46,873	165,280	07/23/2021	10/15/2030
BCC2FU-M8-2	PRVD 9A D PRVD 1A B2NE	C	B		1.C FE	1,927,540	90.4200	2,495,129	2,759,504	2,343,675		100,377		82,317	2.100	7.539	FMAN	7,566	56,721	09/28/2022	05/14/2031
BCC2FV-KX-7	DRYD 2017-59A D1 DRYD 2017-59A D1		B		2.C FE	231,440	93.4380	257,843	275,950	243,508		1,302		10,767	6.402	9.542	FMAN	4,297	2,306	10/05/2023	05/15/2032
BCC2FY-37-7	CGMSE 2018-1A A2BE CGMSE 2018-1A A2BE	C	B		1.C FE	16,315,339	91.3250	20,161,023	22,076,030	19,810,502		774,880		688,461	2.000	5.988	JAJO	93,210	435,651	09/27/2022	04/15/2031
BCC2G0-7V-3	ACLO 4A B ACLO 4A B		B		1.C FE	2,518,444	97.0640	2,946,324	3,035,454	2,878,962		59,722		91,865	5.065	6.700	JAJO	32,885	112,586	10/04/2022	01/16/2031
BCC2G6-1M-6	HARVT 19A C HARVT 19A B2E		B		1.C FE	2,841,774	92.1290	3,559,217	3,863,305	3,406,440		126,182		116,437	2.050	6.535	JAJO	16,940	78,234	10/13/2022	04/14/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2G6-1P-9	HARVT 19A C HARVT 19A C		B		1.F FE	898,388	96.2980	956,641	993,421	932,804		13,579		20,837	5.665	7.705	JAJO	12,037	35,139	03/22/2023	04/14/2031
BCC2GQ-WR-7	CONTE 5A C CONTE 5A B2		B		1.C FE	908,062	97.7310	1,078,758	1,103,801	1,042,229		16,844		33,106	5.315	7.336	JAJO	12,548	43,696	10/21/2022	01/15/2031
BCC2GQ-WU-0	CONTE 5A C CONTE 5A C		B		1.F FE	3,870,267	96.1110	4,296,556	4,470,396	4,199,074		62,438		155,802	5.765	7.716	JAJO	55,123	197,205	01/05/2023	01/15/2031
BCC2H3-9D-4	ARBR 5A D ARBR 5A DN		B		2.B FE	606,597	94.5050	521,575	551,901	551,901				16,752	6.675	6.649	MJSD	1,740	32,028	02/11/2021	09/15/2031
BCC2HF-0A-2	CADOG 12A B1N CADOG 12A B1N		B		1.B FE	5,517,700	98.3300	6,485,061	6,595,214	6,294,667		135,517		201,226	5.665	7.154	JAJO	79,913	284,235	10/04/2022	10/15/2031
BCC2HR-2Y-2	STNPK 1A CN STNPK 1A CN		B		2.C FE	4,027,431	96.4830	3,666,736	3,800,389	3,772,947		160		122,450	7.302	7.338	FMAN	36,230	213,032	10/05/2023	11/15/2031
BCC2I0-DM-4	PHNXP 1A CRN PHNXP 1A CR		B		2.C FE	2,746,907	96.2930	2,550,931	2,649,124	2,649,124				80,411	7.402	7.387	JAJO	34,315	165,369	02/07/2022	10/29/2031
BCC2I4-5W-3	RFTE 2018-1A C RFTE 2018-1A C	C	B		1.E FE	910,383	97.9270	1,080,915	1,103,801	1,026,439		16,377		32,169	6.408	8.581	MJSD	2,358	60,889	07/18/2022	12/20/2031
BCC2L1-MI-7	CONTE 7A D CONTE 7A D		B	4	2.B FE	1,786,367	97.8000	1,619,283	1,655,702	1,666,327		(1,764)		50,743	7.952	7.740	JAJO	25,601	109,791	03/23/2021	05/14/2032
BCC2LG-22-1	ACLO 3A B2R ACLO 3A B1R		B		1.C FE	1,347,127	96.6710	1,600,579	1,655,702	1,569,498		24,692		50,168	5.365	7.164	JAJO	18,999	66,361	10/11/2022	04/16/2030
BCC2LG-23-9	ACLO 3A B2R ACLO 3A B1RE		B		1.C FE	4,367,300	96.6710	5,068,500	5,243,057	5,043,144		100,407		162,059	5.365	6.654	JAJO	60,165	210,143	10/04/2022	04/16/2030
BCC2LG-25-4	ACLO 3A B2R ACLO 3A B2R		B		1.C FE	5,274,551	90.9850	6,439,560	7,077,575	6,308,981		220,345		214,270	1.800	5.589	JAJO	26,541	125,665	10/13/2022	04/16/2030
BCC2LI-UA-8	HARVT 17A CR HARVT 17A DR	C	B		2.C FE	7,605,717	97.2120	8,584,220	8,830,412	8,054,360		131,620		317,023	7.937	10.192	FMAN	95,396	596,342	01/05/2023	05/11/2032
BCC2LL-7Y-5	ARESE 8A BR ARESE 8A BR		B		1.C FE	1,775,488	97.9500	2,162,347	2,207,603	2,057,545		28,357		65,301	5.585	7.428	JAJO	26,029	93,318	10/14/2022	04/17/2032
BCC2LL-UT-0	BECLO 9A C BECLO 9A D		B		2.B FE	2,667,607	94.3570	2,343,411	2,483,553	2,492,312		(1,484)		75,788	7.525	7.430	MJSD	8,825	165,067	03/23/2021	12/15/2032
BCC2MC-5V-2	DRYD 2014-35A DRR DRYD 2014-35A DRR		B		2.C FE	3,553,761	95.9530	3,670,954	3,825,776	3,593,058		15,853		23,444	8.185	9.713	JAJO	66,107	73,554	07/26/2023	01/17/2033
BCC2MC-6S-8	ARBR 7A B2E ARBR 7A B2		B		1.C FE	1,331,357	98.1250	1,624,661	1,655,702	1,550,024		33,906		50,349	5.725	7.428	MJSD	4,476	80,251	10/14/2022	03/15/2033
BCC2MC-6T-6	ARBR 7A B2E ARBR 7A B2E		B		1.C FE	2,074,333	98.1250	2,545,302	2,593,934	2,398,522		34,166		76,080	5.720	7.757	MJSD	7,007	125,726	09/30/2022	03/15/2033
BCC2ML-TX-2	HARVT 23A D HARVT 23A B1		B		1.C FE	4,608,112	95.9420	5,400,947	5,629,388	5,263,981		120,157		168,790	5.543	7.217	JAJO	63,274	237,891	10/04/2022	10/20/2032
BCC2ML-U1-0	HARVT 23A D HARVT 23A CE		B		1.F FE	3,904,548	95.4960	3,362,518	3,521,127	3,525,805		(1,115)		107,159	6.019	5.935	JAJO	42,976	166,415	05/21/2021	10/20/2032
BCC2ML-U3-6	HARVT 23A D HARVT 23A D		B		2.B FE	9,961,401	93.0510	8,884,401	9,547,883	9,514,543		5,184		288,411	6.993	7.015	JAJO	135,391	542,071	10/12/2021	10/20/2032
BCC2MM-PX-4	SNDPE 3A CE SNDPE 3A CE	C	B		1.F FE	3,247,318	96.4830	3,895,700	4,037,706	3,687,152		45,623		130,013	6.275	8.425	JAJO	54,192	153,373	10/18/2023	04/15/2033
BCC2MN-95-1	ACCUN 4A B1E ACCUN 4A B1E		B		1.C FE	7,437,776	97.4200	9,140,221	9,382,313	8,794,063		191,837		288,505	5.869	7.538	JAJO	111,659	429,517	09/27/2022	04/20/2033
BCC2MR-X7-1	INVSC 4A B1E INVSC 4A B1E	C	B		1.C FE	3,151,726	96.4550	3,726,351	3,863,305	3,632,429		41,610		113,900	5.675	7.211	JAJO	46,894	166,459	10/06/2022	04/15/2033
BCC2MX-JM-1	CGMSE 2020-1A C CGMSE 2020-1A C	C	B		2.C FE	7,322,655	93.4730	6,500,072	6,953,949	6,960,699		(2,654)		211,489	7.265	7.213	JAJO	108,058	410,609	10/14/2021	04/15/2033
BCC2MZ-YQ-0	VOYE 3A DE VOYE 3A B1		B		1.C FE	1,122,496	97.7690	1,367,316	1,398,516	1,332,256		45,522		45,099	5.615	6.833	JAJO	16,796	59,480	10/11/2022	04/15/2033
BCC2PQ-1I-1	ARESE 14A D ARESE 14A D	C	B	4	2.B FE	18,737,670	99.6120	17,592,229	17,660,824	17,752,553		(18,937)		540,350	8.002	7.811	JAJO	274,793	1,184,468	10/05/2021	10/21/2033
BCC2PR-XY-9	SCULE 7A CE SCULE 7A C		B		1.F FE	2,774,228	97.8250	2,915,440	2,980,264	2,887,079		18,356		87,593	6.965	7.782	JAJO	44,398	166,977	05/24/2022	01/15/2034
BCC2QL-8T-0	HNLY 4A D HNLY 4A B2		B		1.C FE	16,829,395	87.6600	13,546,247	15,453,221	15,436,977		3,973		468,131	1.650	1.677	JAJO	46,746	251,657	01/28/2021	04/25/2034
BCC2QL-8U-7	HNLY 4A D HNLY 4A C	C	B		1.F FE	18,029,691	95.8660	15,872,605	16,557,022	16,611,297		(9,328)		505,239	6.056	5.944	JAJO	189,398	801,511	01/28/2021	04/25/2034
BCC2QM-7Y-8	ANCHE 4A D ANCHE 4A D	C	B		2.C FE	11,382,150	95.9730	10,805,351	11,258,775	11,029,280		14,403		251,071	7.156	7.609	JAJO	152,184	582,587	07/12/2023	04/25/2034
BCC2QM-1E-0	CONTE 4A CR CONTE 4A B1R		B		1.C FE	5,588,560	96.9220	4,921,212	5,077,487	5,077,487				154,120	5.302	5.208	JAJO	52,346	202,465	01/29/2021	01/23/2030
BCC2QM-1K-6	CONTE 4A CR CONTE 4A CR	C	B		1.F FE	7,774,283	96.0810	6,893,511	7,174,710	7,174,710				217,778	5.902	5.816	JAJO	82,338	329,036	01/29/2021	01/23/2030
BCC2QM-J3-3	NEUBE 2021-1A D NEUBE 2021-1A C	C	B		1.F FE	5,437,147	94.8140	4,709,513	4,967,107	4,967,107				150,770	6.085	6.019	JAJO	63,808	234,921	02/01/2021	04/17/2034
BCC2QM-J4-1	NEUBE 2021-1A D NEUBE 2021-1A D	C	B		2.C FE	4,875,285	93.0200	4,184,018	4,497,991	4,491,034		1,132		136,250	6.985	6.968	JAJO	66,328	253,260	02/09/2022	04/17/2034
BCC2QP-61-4	AVOCA 22A D AVOCA 22A B2		B		1.C FE	10,022,961	87.8720	8,001,970	9,106,362	9,106,362				276,411	1.650	1.652	JAJO	31,721	148,257	01/29/2021	04/15/2035
BCC2QP-62-2	AVOCA 22A D AVOCA 22A C	C	B		1.F FE	9,415,509	94.4550	8,080,117	8,554,462	8,554,462				259,659	5.965	5.917	JAJO	109,142	394,431	01/29/2021	04/15/2035
BCC2QP-63-0	AVOCA 22A D AVOCA 22A D	C	B		2.C FE	4,033,872	93.4680	3,430,406	3,670,140	3,670,140				111,402	6.865	6.831	JAJO	53,890	202,168	01/29/2021	04/15/2035
BCC2QS-DP-7	PLMER 2021-1A B PLMER 2021-1A B		B		1.C FE	7,206,727	95.9490	9,108,134	9,492,693	8,589,166		238,024		287,480	5.315	7.721	JAJO	107,915	375,739	09/27/2022	04/15/2034
BCC2QZ-6D-6	DRYD 2017-27A B1RE DRYD 2017-27A CR		B		1.F FE	22,552,161	96.3550	21,271,292	22,076,030	21,621,294		105,112		667,147	6.315	6.991	JAJO	298,183	1,094,951	10/12/2022	04/15/2033
BCC2QZ-WM-7	EGLXY 2013-3A BR2 EGLXY 2013-3A BR2		B		1.C FE	3,219,951	96.8670	3,888,767	4,014,526	3,719,186		64,693		119,094	5.369	7.469	JAJO	41,312	165,325	09/29/2022	04/24/2034
BCC2R3-HU-6	HARVT 20A B1R HARVT 20A B1R		B		1.B FE	3,654,032	96.9720	4,281,514	4,415,206	4,196,358		114,183		135,935	5.393	6.768	JAJO	48,284	180,060	10/04/2022	10/20/2031
BCC2R3-HX-0	HARVT 20A B1R HARVT 20A B2R		B		1.B FE	23,454,908	90.0710	19,884,123	22,076,030	22,076,030				670,088	1.600	1.692	JAJO	69,662	348,568	03/01/2021	10/20/2031
BCC2R3-I0-1	HARVT 20A B1R HARVT 20A CR		B		1.E FE	17,591,181	96.1240	15,915,289	16,557,022	16,557,022				502,566	6.093	6.018	JAJO	204,566	790,764	03/01/2021	10/20/2031
BCC2R3-I3-5	HARVT 20A B1R HARVT 20A DR		B		2.B FE	8,500,975	95.9810	7,574,986	7,892,181	7,892,181				239,556	7.093	7.034	JAJO	113,513	455,887	03/01/2021	10/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2R3-K0-8	CORDA 11A B1R CORDA 11A B1R	C..	B		1.B FE	3,439,588	97.4820	4,035,033	4,139,256	3,963,070		47,267		124,431	5.465	6.809	JAJO	48,384	170,028	10/06/2022	10/15/2031
BCC2R3-KG-3	OZLME 1A BRRE OZLME 1A BRRE		B		1.C FE	2,908,605	97.3300	3,598,994	3,697,735	3,367,447		51,308		107,134	5.575	7.822	JAJO	42,948	156,771	09/30/2022	04/18/2034
BCC2R3-UF-4	GRIPK 1A BRR GRIPK 1A A2ER	C..	B		1.B FE	6,814,567	97.6390	8,083,064	8,278,511	7,879,810		151,016		252,802	5.584	6.885	FMAN	52,648	373,096	09/27/2022	11/21/2031
BCC2R5-LU-6	RFTE 2021-1A D RFTE 2021-1A C		B		1.F FE	7,703,981	96.7550	6,835,099	7,064,330	7,060,438		369		214,269	6.343	6.285	JAJO	90,863	355,061	03/05/2021	04/20/2034
BCC2R5-LX-0	RFTE 2021-1A D RFTE 2021-1A D	C..	B		2.C FE	6,918,581	94.1570	5,975,993	6,346,859	6,341,488		477		192,434	7.443	7.409	JAJO	95,792	388,846	03/05/2021	04/20/2034
BCC2R6-UU-4	CONTE 6A CR CONTE 6A CR		B		1.F FE	2,058,483	96.4800	2,183,134	2,262,793	2,128,298		17,336		52,479	6.365	7.739	JAJO	30,806	92,180	03/24/2023	04/15/2034
BCC2R9-6I-2	BECLO 2A BRR BECLO 2A CRR	C..	B		1.G FE	14,906,863	96.1260	13,263,017	13,797,519	13,797,519				418,805	6.315	6.272	JAJO	186,364	683,974	03/19/2021	04/15/2034
BCC2R9-6J-0	BECLO 2A BRR BECLO 2A DRR	C..	B		2.C FE	8,580,292	95.3540	7,893,908	8,278,511	8,131,898		18,129		266,989	7.465	7.823	JAJO	132,181	505,333	01/04/2023	04/15/2034
BCC2R9-9E-8	ANCHE 2A DR ANCHE 2A CR		B		1.G FE	10,738,832	97.2000	9,656,055	9,934,213	9,934,213				301,539	6.365	6.322	JAJO	135,245	497,415	03/23/2021	04/15/2034
BCC2R9-9F-5	ANCHE 2A DR ANCHE 2A DR	C..	B		2.C FE	7,129,391	96.2240	6,346,185	6,595,214	6,595,214				200,189	7.515	7.491	JAJO	106,010	405,871	03/23/2021	04/15/2034
BCC2R9-A3-0	CGMSE 2019-1A CR CGMSE 2019-1A BR		B		1.F FE	14,116,152	95.2510	12,616,517	13,245,618	13,245,618				402,053	6.325	6.293	MJSD	39,562	722,686	03/16/2021	03/15/2032
BCC2R9-A6-3	CGMSE 2019-1A CR CGMSE 2019-1A CR	C..	B		2.C FE	14,106,234	94.3430	12,964,925	13,742,329	13,453,840		24,368		325,400	7.425	7.944	MJSD	48,184	801,476	07/12/2023	03/15/2032
BCC2R9-ZJ-8	BABSE 2021-1A C BABSE 2021-1A D	C..	B		2.C FE	5,058,961	90.7640	4,508,335	4,967,107	4,780,578		11,859		123,032	7.719	8.514	JAJO	73,487	274,008	07/07/2023	04/24/2034
BCC2RD-5W-3	CORDA 12A D CORDA 12A CR	C..	B		1.F FE	13,521,506	96.5810	12,792,777	13,245,618	13,080,614		31,301		399,961	6.202	6.436	JAJO	159,735	647,091	10/20/2022	01/23/2032
BCC2RD-PH-4	AVOCA 13A DRR AVOCA 13A DRR		B		2.C FE	510,401	93.8490	517,954	551,901	514,270		2,375		1,494	7.265	8.790	JAJO	8,576	18,441	07/12/2023	04/15/2034
BCC2RD-TT-4	HARVT 21A DR HARVT 21A B1RE		B		1.B FE	4,876,614	97.8170	5,776,448	5,905,338	5,603,636		156,072		181,792	5.565	7.006	JAJO	70,291	248,116	10/04/2022	07/15/2031
BCC2RD-TY-3	HARVT 21A DR HARVT 21A CR		B		1.E FE	9,858,494	96.7490	8,756,955	9,051,172	9,051,172				274,736	6.265	6.221	JAJO	121,287	444,173	03/26/2021	07/15/2031
BCC2RD-U1-3	HARVT 21A DR HARVT 21A DR		B		2.B FE	6,677,921	96.6650	6,092,492	6,302,707	6,223,406		6,226		160,782	7.365	7.654	JAJO	99,286	349,595	07/12/2023	07/15/2031
BCC2RF-YN-6	CADOG 13A DR CADOG 13A DR		B		2.C FE	3,568,952	96.9050	3,743,740	3,863,305	3,601,263		21,847		10,464	7.365	9.186	JAJO	60,858	131,010	07/12/2023	01/15/2032
BCC2RI-J2-3	ADAGI IV-A CRR ADAGI IV-A CRR	C..	B		1.F FE	5,477,429	95.9570	4,872,179	5,077,487	5,077,487				154,120	6.365	6.322	JAJO	69,125	254,234	04/08/2021	04/15/2034
BCC300-P4-8	OCPE 2019-3A CR OCPE 2019-3A CR	C..	B		1.F FE	8,968,184	97.2170	8,584,635	8,830,412	8,696,661		5,071		320,689	6.293	6.583	JAJO	112,683	323,372	09/28/2023	04/20/2033
BCC300-P7-1	OCPE 2019-3A CR OCPE 2019-3A DR	C..	B		2.C FE	10,730,350	95.6000	9,919,191	10,375,734	10,159,080		14,412		238,569	7.293	7.711	JAJO	153,442	548,582	07/12/2023	04/20/2033
BCC302-B1-5	JUBIL 2013-10A CRR JUBIL 2013-10A BRRE		B		1.C FE	2,017,414	97.6300	2,532,462	2,593,934	2,336,108		35,993		74,361	5.665	8.100	JAJO	31,430	111,613	09/30/2022	07/15/2034
BCC304-HW-7	CRWPK 1A B1R CRWPK 1A B1R	C..	B		1.F FE	5,443,521	96.4110	4,895,251	5,077,487	5,047,014		1,188		165,902	6.225	6.325	MJSD	14,926	246,759	10/03/2023	03/15/2034
BCC304-HZ-0	CRWPK 1A B1R CRWPK 1A B2R	C..	B		1.F FE	1,513,995	88.1630	1,216,435	1,379,752	1,379,752				41,880	2.700	2.709	MJSD	1,656	36,448	04/27/2021	03/15/2034
BCC304-J2-1	CRWPK 1A B1R CRWPK 1A CR	C..	B		2.C FE	8,611,658	94.6150	7,519,389	7,947,371	7,896,916		3,346		225,936	7.075	7.190	MJSD	26,552	477,315	07/12/2023	03/15/2034
BCC305-32-5	ARBR 9A D ARBR 9A C	C..	B		1.G FE	24,752,774	95.3900	21,584,715	22,627,931	22,627,931				686,840	6.265	6.220	JAJO	303,217	1,110,434	04/22/2021	04/15/2034
BCC305-33-3	ARBR 9A D ARBR 9A D	C..	B		2.C FE	7,137,631	93.3430	6,181,955	6,622,809	6,572,023		3,016		185,730	7.215	7.345	JAJO	102,204	373,744	07/12/2023	04/15/2034
BCC305-3P-4	ARESE 11A DR ARESE 11A CR		B		1.E FE	9,061,145	96.1430	7,959,226	8,278,511	8,278,511				251,283	6.165	6.065	JAJO	109,163	398,000	04/21/2021	04/15/2032
BCC305-3S-8	ARESE 11A DR ARESE 11A DR		B		2.B FE	2,063,614	96.6120	2,132,809	2,207,603	2,084,840		15,168		6,058	7.265	9.237	JAJO	34,304	73,764	07/12/2023	04/15/2032
BCC305-ZZ-7	OZLME 2A CR OZLME 2A CR		B		1.F FE	3,294,590	96.3300	3,402,541	3,532,165	3,410,085		4,572		110,924	6.415	7.196	JAJO	48,465	51,984	09/20/2023	04/15/2034
BCC306-00-0	OZLME 2A CR OZLME 2A DR		B		2.C FE	488,389	94.5230	521,673	551,901	493,308		3,486		1,433	7.565	10.079	JAJO	8,930	19,265	07/12/2023	04/15/2034
BCC306-18-2	AVOCA 23A D AVOCA 23A C	C..	B		1.F FE	6,090,728	94.8340	5,233,868	5,519,007	5,519,007				167,522	6.015	5.968	JAJO	71,004	257,224	04/23/2021	04/15/2034
BCC306-19-0	AVOCA 23A D AVOCA 23A D	C..	B		2.B FE	6,090,728	95.1130	5,249,305	5,519,007	5,519,007				167,522	7.015	6.983	JAJO	82,809	312,269	04/23/2021	04/15/2034
BCC306-RG-6	DRYD 2021-103A D DRYD 2020-88A B1		B		1.C FE	2,203,769	96.8040	2,649,948	2,737,428	2,520,354		60,076		81,006	5.693	7.560	JAJO	31,601	119,837	10/04/2022	07/20/2034
BCC30B-KZ-0	CORDA 20A DE CORDA 20A C	C..	B		1.F FE	10,677,457	95.9340	9,350,282	9,746,567	9,743,677		563		295,715	5.916	5.985	MJSD	16,017	498,371	10/13/2021	06/22/2034
BCC30B-L2-2	CORDA 20A DE CORDA 20A D	C..	B		2.C FE	7,267,178	93.9220	6,220,288	6,622,809	6,622,809				201,026	6.916	6.994	MJSD	12,723	404,669	04/29/2021	06/22/2034
BCC30B-V1-3	CADOG 5A DRR CADOG 5A DRR		B		2.A FE	9,723,261	96.1200	9,814,050	10,210,164	9,842,156		17,440		430,080	7.102	7.978	FMAN	94,669	282,001	09/28/2023	05/15/2031
BCC30G-DJ-3	AQUE 2019-3A CR AQUE 2019-3A DR		B		2.C FE	8,185,390	94.0260	7,005,550	7,450,660	7,450,660				226,155	7.102	6.947	FMAN	69,083	444,855	06/15/2021	08/15/2034
BCC30G-LQ-8	SNDPE 1A CR SNDPE 1A CR	C..	B		1.F FE	7,244,714	95.4790	6,323,359	6,622,809	6,622,809				201,026	6.006	5.968	JAJO	75,134	317,291	04/30/2021	05/25/2034
BCC30G-LT-2	SNDPE 1A CR SNDPE 1A DR		B		2.C FE	7,033,410	94.8160	6,096,331	6,429,644	6,429,644				195,163	7.006	6.984	JAJO	85,087	372,370	04/30/2021	05/25/2034
BCC30J-8Z-7	ACLO 8A B1 ACLO 8A B1		B		1.C FE	2,047,398	96.5500	2,397,881	2,483,553	2,317,943		48,611		73,778	5.416	7.107	MJSD	2,245	116,719	11/08/2022	06/23/2034
BCC30M-W5-9	NWDSE 2021-24A B1 NWDSE 2020-21A B1R		B		1.C FE	3,113,910	96.7600	3,738,150	3,863,305	3,585,399		97,967		115,753	5.552	7.228	JAJO	41,707	163,684	07/14/2022	07/22/2034
BCC30M-W7-5	NWDSE 2021-24A B1 NWDSE 2020-21A CR		B		1.F FE	20,481,108	95.1330	17,720,035	18,626,650	18,626,650				565,386	6.102	6.018	JAJO	221,005	891,390	06/01/2021	07/22/2034
BCC30M-W8-3	NWDSE 2021-24A B1 NWDSE 2020-21A DR	C..	B		2.C FE	19,553,988	87.4980	15,573,611	17,798,799	17,798,799				540,258	7.252	7.187	JAJO	250,983	1,055,962	06/01/2021	07/22/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC30P-KZ-9	PENTA 2021-9A D PENTA 2021-9A D		B		2.B FE	6,824,165	93.6130	6,096,467	6,512,429	6,345,592		9,698		156,105	7.056	7.526	JAJO	86,798	335,252	06/22/2023	07/25/2036
BCC30R-TJ-2	VENDM 1A CR VENDM 1A CR	C	B		1.F FE	3,805,855	92.9470	3,334,342	3,587,355	3,585,444		60		108,826	5.993	5.929	JAJO	43,595	167,743	09/16/2021	07/20/2034
BCC30S-T4-3	CGMSE 2017-1A A2BR CGMSE 2017-1A A2AR		B		1.C FE	3,532,563	95.8590	4,232,390	4,415,206	4,042,525		99,902		130,195	5.665	7.634	JAJO	53,498	190,165	10/04/2022	07/15/2034
BCC30S-T5-0	CGMSE 2017-1A A2BR CGMSE 2017-1A A2BR		B		1.C FE	2,265,562	88.0590	2,915,986	3,311,404	2,693,639		85,678		90,615	2.000	6.368	JAJO	13,981	65,348	10/13/2022	07/15/2034
BCC30Y-M5-4	BECLO 3A BR BECLO 3A CR	C	B		1.F FE	7,079,748	93.6700	6,622,313	7,069,849	6,844,647		9,093		200,091	5.972	6.616	JAJO	86,788	206,917	09/13/2023	07/19/2035
BCC30Y-M6-2	BECLO 3A BR BECLO 3A DR		B		2.C FE	4,445,766	91.0300	4,622,036	5,077,487	4,593,247		23,048		124,434	6.972	9.042	JAJO	72,767	126,913	10/03/2023	07/19/2035
BCC30Y-P7-7	CRNCL 2018-10A C1R CRNCL 2018-10A C1R		B		1.F FE	10,338,997	96.0950	9,015,905	9,382,313	9,382,313				284,787	5.965	5.918	JAJO	119,704	432,352	06/03/2021	10/15/2031
BCC30Y-P8-5	CRNCL 2018-10A C1R CRNCL 2018-10A C2R	C	B		1.F FE	5,820,326	87.0660	7,688,260	8,830,412	7,071,151		328,290		248,560	2.350	8.125	JAJO	43,809	204,756	10/12/2022	10/15/2031
BCC30Z-SM-8	CORDA 14A DRE CORDA 14A CR		B		1.E FE	1,212,650	96.1680	1,061,507	1,103,801	1,103,801				33,504	5.962	5.831	FMAN	7,312	54,067	06/08/2021	05/22/2032
BCC30Z-SQ-9	CORDA 14A DRE CORDA 14A DR		B		2.B FE	3,152,891	94.5970	2,714,824	2,869,884	2,869,884				87,111	6.912	6.795	FMAN	22,041	167,657	06/08/2021	05/22/2032
BCC313-4W-2	ACLO 2A CRR ACLO 2A CRR	C	B		1.F FE	1,163,465	95.8600	1,058,103	1,103,801	1,101,389		482		33,394	6.066	6.181	MJSD	1,860	58,091	10/13/2021	06/22/2034
BCC315-80-3	DRYD 2017-52A CR DRYD 2017-52A B2RE		B		1.C FE	4,772,668	91.1390	6,035,982	6,622,809	5,717,122		210,912		195,330	2.000	6.748	FMAN	16,925	129,966	10/12/2022	05/15/2034
BCC315-82-9	DRYD 2017-52A CR DRYD 2017-52A CR		B		1.F FE	8,114,032	95.2200	7,041,944	7,395,470	7,395,470				224,479	6.152	5.976	FMAN	59,399	370,926	06/11/2021	05/15/2034
BCC315-85-2	DRYD 2017-52A CR DRYD 2017-52A DR	C	B		2.C FE	17,695,032	90.9900	15,667,758	17,219,303	16,794,285		79,981		518,033	7.202	7.801	FMAN	161,906	1,043,718	10/12/2022	05/15/2034
BCC315-96-9	CORDA 17A DR CORDA 17A CR	C	B		1.F FE	27,573,967	95.2700	24,344,373	25,553,005	25,553,005				775,626	6.152	5.934	FMAN	183,402	1,296,791	06/18/2021	11/18/2033
BCC315-99-3	CORDA 17A DR CORDA 17A DR	C	B		2.C FE	32,338,368	94.0040	28,171,287	29,968,211	29,968,211				909,644	7.152	6.942	FMAN	250,055	1,820,440	06/18/2021	11/18/2033
BCC315-Y5-3	CONTE 9A D CONTE 9A B2		B		1.C FE	5,914,990	88.7930	4,900,465	5,519,007	5,519,007				167,522	2.000	1.932	JAJO	20,543	109,110	07/02/2021	01/24/2034
BCC315-Y8-7	CONTE 9A D CONTE 9A C	C	B		1.F FE	5,914,990	95.0270	5,244,531	5,519,007	5,519,007				167,522	6.119	6.070	JAJO	64,727	268,505	07/02/2021	01/24/2034
BCC315-YC-8	CONTE 9A D CONTE 9A D	C	B		2.C FE	13,012,978	92.0090	11,171,588	12,141,816	12,141,816				368,548	6.969	6.933	JAJO	162,181	694,137	07/02/2021	01/24/2034
BCC316-HB-7	PRVD 3A DR PRVD 3A CR	C	B		1.F FE	15,265,901	94.1500	13,302,133	14,128,659	14,128,659				428,856	6.075	6.019	JAJO	178,816	669,646	06/23/2021	07/18/2034
BCC316-HF-8	PRVD 3A DR PRVD 3A DR	C	B		2.C FE	13,119,134	93.1290	11,307,492	12,141,816	12,141,816				368,548	7.075	7.057	JAJO	178,965	696,856	06/23/2021	07/18/2034
BCC318-9M-8	PLMER 2021-2A B2 PLMER 2021-2A B2		B		1.C FE	2,968,366	88.6620	3,914,588	4,415,206	3,541,864		121,383		120,052	1.970	6.678	JAJO	18,362	85,823	10/12/2022	04/15/2035
BCC318-B7-8	HARVT 26A D HARVT 26A D		B		2.C FE	3,438,830	93.7070	2,999,571	3,201,024	3,201,024				97,163	7.215	7.185	JAJO	49,398	187,414	06/24/2021	01/15/2034
BCC318-PB-4	SEGOV 2019-6A C2RE SEGOV 2019-6A C2RE	C	B		1.E FE	6,722,477	88.5460	8,796,329	9,934,213	8,082,930		318,982		278,309	2.650	7.838	JAJO	51,920	259,948	10/12/2022	07/20/2032
BCC319-WM-0	HNLY 1A B1R HNLY 1A B1R		B		1.C FE	4,121,112	97.3240	5,156,445	5,298,247	4,816,224		68,697		153,595	5.606	7.796	JAJO	56,104	232,749	10/11/2022	07/25/2034
BCC31B-ZF-7	RKFPK 1A C RKFPK 1A B	C	B		1.F FE	14,804,894	95.0260	13,111,230	13,797,519	13,792,723		867		418,596	5.965	5.925	JAJO	176,035	635,812	10/13/2021	07/16/2034
BCC31B-ZG-5	RKFPK 1A C RKFPK 1A C		B		2.C FE	3,293,378	93.0600	2,850,470	3,063,049	3,063,049				92,975	6.965	6.933	JAJO	45,631	171,699	06/30/2021	07/16/2034
BCC31D-85-5	VOYE 2A CR VOYE 2A CR	C	B		1.F FE	3,896,290	96.6300	4,159,770	4,304,826	4,060,629		31,908		119,376	6.115	7.331	JAJO	56,304	149,210	09/13/2023	07/15/2035
BCC31D-9P-0	PENTA 2019-6A CR PENTA 2019-6A B1R		B		1.C FE	915,755	97.1190	1,071,997	1,103,801	1,040,618		26,756		33,241	5.656	6.993	JAJO	11,793	49,016	07/18/2022	07/25/2034
BCC31J-2N-9	BECLO 11A D BECLO 11A C	C	B		1.F FE	945,500	95.5160	1,186,094	1,241,777	1,101,500		17,199		35,212	6.185	8.765	JAJO	16,214	59,946	10/13/2022	07/17/2034
BCC31K-XC-6	GLME 4A DR GLME 4A CR	C	B		1.F FE	17,736,786	95.1370	15,751,772	16,557,022	16,557,022				502,566	6.143	6.069	JAJO	206,245	799,047	07/08/2021	07/20/2034
BCC31K-XG-7	GLME 4A DR GLME 4A DR	C	B		2.C FE	17,736,786	91.7470	15,190,621	16,557,022	16,557,022				502,566	7.143	7.087	JAJO	239,819	964,689	07/08/2021	07/20/2034
BCC31K-Y4-3	ARBR 3A CRR ARBR 3A B2RR		B		1.C FE	7,678,951	89.4840	9,877,290	11,038,015	9,104,483		271,851		304,446	2.100	6.223	JAJO	48,935	228,717	10/13/2022	07/15/2034
BCC31K-Y5-0	ARBR 3A CRR ARBR 3A CRR	C	B		1.F FE	1,892,334	95.5470	2,372,963	2,483,553	2,204,024		34,026		70,416	6.165	8.743	JAJO	32,749	119,344	10/13/2022	07/15/2034
BCC31L-N7-6	TYMPK 1A CRR TYMPK 1A A2EB		B		1.C FE	3,805,038	90.8420	5,013,593	5,519,007	4,548,626		147,759		153,336	2.100	6.492	JAJO	22,536	114,290	10/13/2022	07/21/2034
BCC31Q-Q3-1	ALBAC 1A CR ALBAC 1A B2R		B		1.C FE	8,485,962	89.5650	7,118,071	7,947,371	7,947,371				241,232	2.150	2.195	JAJO	34,648	168,492	07/27/2021	10/18/2034
BCC31T-R7-5	INVSC 2A B2R INVSC 2A B2R		B		1.C FE	4,534,034	90.8730	6,018,312	6,622,809	5,389,555		171,061		181,270	2.100	6.504	FMAN	17,771	136,619	10/13/2022	08/15/2034
BCC31V-7F-4	ICGE 2021-1A B2E ICGE 2021-1A B2E		B		1.C FE	2,968,366	89.5760	3,954,952	4,415,206	3,539,042		119,727		119,795	2.150	6.919	JAJO	20,040	93,665	10/12/2022	10/15/2034
BCC31V-KQ-5	CIFCE 1A B2RE CIFCE 1A B2RE		B		1.C FE	4,562,651	90.0530	5,715,562	6,346,859	5,415,638		165,446		181,481	2.100	6.042	JAJO	28,138	131,512	10/13/2022	07/15/2032
BCC31Y-WW-3	AVDPK 1A CR AVDPK 1A B1R		B		1.C FE	4,683,671	97.3120	5,639,172	5,794,958	5,407,249		122,883		174,887	5.738	7.326	MJSD	11,084	281,427	10/04/2022	09/20/2034
BCC31Z-71-6	CGMSE 2019-2A A2EB CGMSE 2019-2A A2EB		B		1.C FE	2,379,058	90.8080	3,007,027	3,311,404	2,832,673		88,380		95,115	2.200	6.183	FMAN	9,309	71,481	10/13/2022	08/15/2032
BCC320-BZ-2	NEUBE 2021-2A C NEUBE 2021-2A C		B		1.F FE	466,329	95.1320	577,535	607,091	540,165		7,954		17,080	6.165	8.551	JAJO	8,005	29,173	10/05/2022	04/15/2034
BCC320-P9-5	CONTE 8A B2RE CONTE 8A B2RE		B		1.C FE	3,734,709	89.6060	4,945,334	5,519,007	4,453,772		152,415		150,938	2.100	6.662	JAJO	21,248	114,471	10/13/2022	01/25/2034
BCC321-1J-7	CORDA 9A DR CORDA 9A CR	C	B		1.F FE	2,454,163	95.4690	2,634,476	2,759,504	2,591,938		24,480		113,295	6.152	7.319	FMAN	19,806	138,875	01/04/2023	08/20/2034
BCC321-1K-4	CORDA 9A DR CORDA 9A DR	C	B		2.C FE	9,459,061	93.9020	8,913,819	9,492,693	9,243,267		6,844		342,150	7.252	7.636	FMAN	80,315	436,886	10/03/2023	08/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC323-BR-4	GLME 3A DR GLME 3A DR		B		2.C FE	1,613,666	95.2040	1,733,928	1,821,272	1,703,830		4,179		85,985	7.393	9.027	JAJO	27,303	31,718	10/03/2023	01/20/2032
BCC32F-XN-2	AQUE 2019-4A CR AQUE 2019-4A CR	C	B		1.F FE	1,771,500	96.4090	1,596,253	1,655,702	1,655,702				50,257	5.965	5.918	JAJO	21,124	76,297	09/10/2021	07/15/2032
BCC32G-09-7	BBAME 2A B1 BBAME 2A B1		B		1.C FE	4,480,421	97.5790	5,385,376	5,519,007	5,108,340		112,200		163,469	5.715	7.321	JAJO	67,463	240,456	10/04/2022	10/15/2034
BCC32G-0C-0	BBAME 2A B1 BBAME 2A C	C	B		1.F FE	6,618,603	93.8430	5,800,676	6,181,288	6,181,288				187,625	6.065	6.017	JAJO	80,186	290,874	09/15/2021	10/15/2034
BCC32G-0D-8	BBAME 2A B1 BBAME 2A D	C	B		2.C FE	7,682,307	91.5100	6,565,555	7,174,710	7,174,710				217,778	7.015	6.982	JAJO	107,652	405,557	09/15/2021	10/15/2034
BCC32H-4Q-3	ANCHE 5A D ANCHE 5A D		B		2.C FE	2,897,375	91.7670	2,532,303	2,759,504	2,759,504				83,761	7.165	7.134	JAJO	42,290	160,188	09/27/2021	07/15/2034
BCC32H-KS-1	BRGPT 3A C BRGPT 3A C		B		1.F FE	3,708,438	96.4880	3,727,641	3,863,305	3,746,379		5,677		32,264	6.365	6.936	JAJO	52,595	56,393	08/04/2023	01/15/2036
BCC32N-02-7	AQUE 2020-5A DR AQUE 2020-5A B2R		B		1.C FE	2,579,405	87.6720	2,128,987	2,428,363	2,428,363				73,710	1.950	1.954	JAJO	9,339	46,730	09/22/2021	04/20/2034
BCC32N-03-5	AQUE 2020-5A DR AQUE 2020-5A CR	C	B		1.F FE	5,276,055	94.8730	4,712,458	4,967,107	4,967,107				150,770	5.993	5.918	JAJO	60,363	232,260	09/22/2021	04/20/2034
BCC32N-04-3	AQUE 2020-5A DR AQUE 2020-5A DR		B		2.C FE	5,041,563	92.7060	4,400,157	4,746,346	4,746,346				144,069	6.993	6.934	JAJO	67,304	269,422	09/22/2021	04/20/2034
BCC32N-0F-5	ARBR 8A DR ARBR 8A B2R		B		1.C FE	3,131,052	88.4610	2,636,383	2,980,264	2,980,264				90,462	2.050	2.055	JAJO	12,898	60,283	09/24/2021	10/15/2034
BCC32N-CG-3	ARBR 8A DR ARBR 8A CR	C	B		1.F FE	4,216,839	94.2010	3,743,259	3,973,685	3,973,685				120,616	6.065	6.017	JAJO	51,548	187,077	09/24/2021	10/15/2034
BCC32N-CH-1	ARBR 8A DR ARBR 8A DR		B		2.C FE	5,548,821	90.7540	4,973,670	5,480,374	5,318,792		8,220		115,415	6.965	7.518	JAJO	81,643	242,497	07/26/2023	10/15/2034
BCC32Q-RK-1	ARESE 12A CR ARESE 12A B2R		B		1.C FE	1,171,344	90.8880	1,003,225	1,103,801	1,103,801				33,504	2.000	2.005	JAJO	4,354	21,786	09/24/2021	04/20/2032
BCC32Q-RN-5	ARESE 12A CR ARESE 12A CR	C	B		1.F FE	4,989,926	95.3660	4,484,304	4,702,194	4,702,194				142,729	5.993	5.917	JAJO	57,143	219,873	09/24/2021	04/20/2032
BCC32Q-RR-6	ARESE 12A CR ARESE 12A DR	C	B		2.C FE	5,446,751	95.0300	4,877,578	5,132,677	5,132,677				155,795	6.993	6.932	JAJO	72,783	291,351	09/24/2021	04/20/2032
BCC32S-S9-1	CGMSE 2021-2A A2A CGMSE 2021-2A A2A		B		1.C FE	2,014,659	96.7870	2,510,590	2,593,934	2,331,804		34,791		74,115	5.715	8.047	JAJO	31,708	113,014	09/30/2022	10/15/2035
BCC32S-SC-4	CGMSE 2021-2A A2A CGMSE 2021-2A B	C	B		1.G FE	2,322,611	94.8700	2,094,344	2,207,603	2,207,603				67,009	6.215	6.169	JAJO	29,346	107,234	09/27/2021	10/15/2035
BCC32S-SD-2	CGMSE 2021-2A A2A CGMSE 2021-2A C		B		2.C FE	1,330,608	92.6920	1,534,710	1,655,702	1,426,294		27,507		43,768	7.265	10.305	JAJO	25,728	97,716	12/13/2022	10/15/2035
BCC32T-VB-0	PENTA 2021-2A C PENTA 2021-2A C	C	B		1.F FE	1,861,042	96.1600	2,122,827	2,207,603	2,044,140		20,265		63,022	6.274	7.729	FMAN	21,545	113,146	08/01/2022	11/04/2034
BCC32Y-Z3-3	DERPK 1A B1R DERPK 1A B1R		B		1.C FE	12,865,720	96.5720	15,989,514	16,557,022	15,232,895		355,873		502,394	5.665	7.486	JAJO	200,618	713,118	09/27/2022	10/15/2034
BCC32Y-Z5-8	DERPK 1A B1R DERPK 1A CR	C	B		1.F FE	4,155,317	95.1360	3,780,389	3,973,685	3,973,685				120,616	6.065	6.017	JAJO	51,548	187,077	10/05/2021	10/15/2034
BCC32Y-Z6-6	DERPK 1A B1R DERPK 1A DR		B		2.C FE	16,736,692	90.9290	14,553,329	16,005,122	16,005,122				485,813	6.965	6.931	JAJO	238,434	897,165	10/05/2021	10/15/2034
BCC330-D5-5	ALBAC 3A B2 ALBAC 3A B1		B		1.C FE	3,967,637	98.0560	4,978,755	5,077,487	4,579,420		67,703		145,325	5.705	7.970	MJSD	13,679	245,802	10/05/2022	12/15/2034
BCC330-D6-3	ALBAC 3A B2 ALBAC 3A B2		B		1.C FE	3,870,517	88.2250	5,112,613	5,794,958	4,618,436		157,952		156,509	2.100	6.757	MJSD	5,409	119,064	10/12/2022	12/15/2034
BCC330-L9-8	BLUME 2021-2A B2 BLUME 2021-2A B2		B		1.C FE	2,259,742	87.6290	2,901,744	3,311,404	2,682,802		82,423		89,950	2.050	6.226	JAJO	14,331	66,981	10/13/2022	10/15/2035
BCC331-7N-1	BECLO 10A CR BECLO 10A B1R		B		1.C FE	6,046,752	96.4460	7,114,508	7,376,705	6,821,985		76,209		212,786	5.745	7.451	JAJO	90,644	323,600	10/04/2022	10/15/2034
BCC331-7Q-4	BECLO 10A CR BECLO 10A CR	C	B		1.F FE	7,137,386	94.3910	6,407,626	6,788,379	6,788,379				206,052	6.065	6.017	JAJO	88,061	319,590	10/15/2021	10/15/2034
BCC331-7R-2	BECLO 10A CR BECLO 10A DR	C	B		2.C FE	11,199,313	91.7060	9,768,191	10,651,684	10,651,684				323,317	6.965	6.931	JAJO	158,682	597,079	10/15/2021	10/15/2034
BCC334-7P-0	ANCHE 1A D1E ANCHE 1A D2R		B		2.A FE	6,986,737	87.5130	5,795,819	6,622,809	6,622,809				201,026	3.200	3.209	JAJO	44,741	209,112	10/12/2021	01/15/2031
BCC334-KB-6	PENTA 2021-10A D PENTA 2021-10A C	C	B		1.F FE	18,782,173	95.4110	17,061,034	17,881,584	17,881,584				542,771	6.302	6.135	FMAN	131,471	927,052	10/20/2021	11/20/2034
BCC334-KC-4	PENTA 2021-10A D PENTA 2021-10A D		B		2.C FE	14,550,387	91.4830	12,672,832	13,852,709	13,852,709				420,480	7.302	7.151	FMAN	118,011	855,453	10/20/2021	11/20/2034
BCC335-PX-0	AVOCA 25A D AVOCA 25A C	C	B		1.F FE	19,408,246	95.5830	17,661,424	18,477,637	18,477,637				560,863	6.065	6.018	JAJO	239,699	870,401	10/20/2021	10/15/2034
BCC335-PY-8	AVOCA 25A D AVOCA 25A D		B		2.C FE	9,878,032	92.9680	8,743,025	9,404,389	9,404,389				285,457	6.965	6.932	JAJO	140,101	527,417	10/20/2021	10/15/2034
BCC337-TQ-7	DUNEP 1A DR DUNEP 1A DR	C	B		2.B FE	25,155,474	90.7390	21,634,070	23,842,112	23,842,112				723,695	7.002	6.786	FMAN	194,766	1,400,679	10/21/2021	11/20/2034
BCC339-YT-1	NWDSE 2021-24A B1 NWDSE 2021-24A B1		B		1.C FE	6,046,649	97.1380	7,391,790	7,609,607	6,893,758		94,243		217,029	5.765	7.849	JAJO	93,832	335,536	10/04/2022	10/15/2035
BCC33B-12-1	BABSE 2020-1A DR BABSE 2020-1A BR		B		1.C FE	8,533,852	96.9740	10,704,016	11,038,015	10,110,419		234,037		333,207	5.752	7.611	JAJO	123,454	490,790	09/27/2022	10/21/2034
BCC33B-18-8	BABSE 2020-1A DR BABSE 2020-1A DR		B		2.C FE	3,717,207	89.8340	3,966,369	4,415,206	3,836,889		22,855		96,828	7.402	10.216	JAJO	63,547	115,113	10/05/2023	10/21/2034
BCC33B-8Z-1	OZLME 5A DR OZLME 5A CR		B		1.F FE	17,760,478	96.7030	16,704,936	17,274,493	17,274,493				524,344	6.265	6.221	JAJO	231,481	852,181	10/29/2021	01/14/2032
BCC33B-92-3	OZLME 5A DR OZLME 5A DR	C	B		2.C FE	5,947,559	95.2110	5,780,197	6,070,908	5,861,210		16,533		123,070	7.265	8.104	JAJO	94,336	267,654	07/12/2023	01/14/2032
BCC33C-C8-4	RFTE 2021-2A B RFTE 2021-2A B		B		1.C FE	14,372,661	97.1450	18,100,258	18,632,169	17,029,434		398,333		561,700	5.719	7.632	JAJO	204,235	832,010	09/27/2022	01/24/2035
BCC33C-CC-5	RFTE 2021-2A B RFTE 2021-2A D		B		2.C FE	2,290,107	90.9140	2,057,184	2,262,793	2,251,675		1,450		68,286	7.419	7.489	JAJO	32,176	139,608	01/31/2022	01/24/2035
BCC33D-H5-3	JUBIL 2021-25A B1 JUBIL 2021-25A B1		B		1.C FE	3,641,437	96.9890	4,282,260	4,415,206	4,065,377		49,160		126,285	5.715	7.522	JAJO	53,970	192,451	07/13/2022	10/15/2035
BCC33D-H7-9	JUBIL 2021-25A B1 JUBIL 2021-25A C1		B		1.G FE	5,794,482	95.2820	5,258,632	5,519,007	5,519,007				167,522	6.215	6.169	JAJO	73,365	267,960	10/27/2021	10/15/2035
BCC33J-7J-1	HARVT 25A CR HARVT 25A CR	C	B		1.F FE	11,518,481	96.0400	10,600,910	11,038,015	11,038,015				335,044	6.402	6.324	JAJO	137,405	562,803	11/10/2021	10/21/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC33J-7K-8	HARVT 25A CR HARVT 25A DR		B		2.C FE	24,764,734	94.2220	22,360,394	23,731,732	23,731,732				720,344	7.452	7.392	JAJO	343,873	1,460,453	11/10/2021	10/21/2034
BCC33L-PT-4	AQUE 2021-6A D AQUE 2021-6A C	C	B		1.G FE	34,413,141	93.5230	30,969,182	33,114,045	33,114,045				1,005,131	6.065	6.017	JAJO	429,567	1,558,974	11/11/2021	12/15/2034
BCC33L-PX-5	AQUE 2021-6A D AQUE 2021-6A D	C	B		2.C FE	29,824,722	90.2210	25,892,379	28,698,839	28,698,839				871,114	7.065	7.033	JAJO	433,675	1,637,332	11/11/2021	12/15/2034
BCC33L-ZC-0	BECLO 12A C1 BECLO 12A C1	C	B		1.F FE	17,193,549	94.4070	15,610,163	16,534,946	16,455,440		10,184		499,532	6.085	6.111	JAJO	212,410	782,117	12/16/2022	01/17/2035
BCC33L-ZF-3	BECLO 12A C1 BECLO 12A D	C	B		2.C FE	15,314,751	92.0780	13,436,184	14,592,256	14,592,256				442,928	7.085	7.034	JAJO	218,260	836,227	11/09/2021	01/17/2035
BCC33Q-GP-1	ARESE 15A C ARESE 15A D		B		2.C FE	5,866,005	92.5610	5,925,794	6,402,049	5,874,876		25,205		(16,334)	7.115	8.788	JAJO	97,428	105,011	07/27/2023	01/15/2036
BCC33S-S1-7	CORDA 18A DR CORDA 18A CR		B		1.F FE	11,348,548	95.3770	10,527,772	11,038,015	11,038,015				335,044	6.102	6.069	JAJO	117,869	539,376	11/18/2021	07/29/2034
BCC33S-S2-5	CORDA 18A DR CORDA 18A DR		B		2.C FE	27,803,943	92.5720	25,034,426	27,043,137	27,043,137				820,857	7.102	7.085	JAJO	336,106	1,590,725	11/18/2021	07/29/2034
BCC33X-0Z-1	DRYD 2018-66A DR DRYD 2018-66A DR		B		2.C FE	6,273,590	93.1730	6,402,084	6,871,164	6,313,189		48,746		78,380	7.325	9.465	JAJO	104,857	268,412	06/22/2023	01/18/2032
BCC33X-3V-7	PENTA 2020-8A B1R PENTA 2020-8A B1RE		B		1.C FE	2,334,019	97.7470	2,967,059	3,035,454	2,758,862		54,085		89,765	5.755	8.464	JAJO	37,364	133,487	09/28/2022	01/15/2034
BCC33X-40-4	PENTA 2020-8A B1R PENTA 2020-8A CR		B		1.F FE	11,649,896	96.6100	11,037,037	11,424,345	11,424,345				346,770	6.115	6.071	JAJO	149,423	543,848	11/24/2021	01/15/2034
BCC33X-43-8	PENTA 2020-8A B1R PENTA 2020-8A DR		B		2.C FE	5,627,969	94.6740	5,225,065	5,519,007	5,519,007				167,522	7.215	7.186	JAJO	85,170	323,278	11/24/2021	01/15/2034
BCC33Y-1M-7	HNLY 3A CR HNLY 3A CR		B		1.F FE	13,079,560	95.3970	12,214,763	12,804,097	12,804,097				388,651	6.256	6.222	JAJO	151,305	645,458	11/26/2021	12/25/2035
BCC33Y-1Q-8	HNLY 3A CR HNLY 3A DR		B		2.C FE	11,875,015	94.6440	11,021,382	11,645,106	11,645,106				353,471	7.256	7.239	JAJO	159,605	703,550	11/26/2021	12/25/2035
BCC341-RN-8	ARBR 10A D ARBR 10A D		B		2.C FE	4,840,271	93.1390	5,140,337	5,519,007	5,009,313		46,044		122,998	7.425	9.384	MJSD	19,351	285,569	07/26/2023	06/15/2034
BCC34Q-0B-8	LOGIC 1A D LOGIC 1A C	C	B		1.F FE	8,029,040	96.5590	7,567,288	7,836,991	7,836,991				237,881	6.465	6.423	JAJO	108,369	400,031	02/11/2022	03/15/2035
BCC34Q-0F-9	LOGIC 1A D LOGIC 1A D		B		2.C FE	11,760,847	92.2260	10,587,128	11,479,536	11,479,536				348,446	7.565	7.541	JAJO	185,747	711,820	02/11/2022	03/15/2035
BCC34Q-D8-1	AVOCA 17A ORR AVOCA 17A B2RR		B		1.C FE	16,379,924	90.1340	14,426,008	16,005,122	16,005,122				485,813	2.000	2.002	JAJO	67,577	315,847	01/24/2022	10/15/2032
BCC34Q-D9-9	AVOCA 17A ORR AVOCA 17A ORR	C	B		1.F FE	24,682,510	96.6210	23,847,055	24,681,001	24,473,609		30,721		752,531	6.115	6.275	JAJO	322,810	1,156,006	10/11/2023	10/15/2032
BCC34Q-DB-4	AVOCA 17A ORR AVOCA 17A DRR		B		2.B FE	17,617,172	95.8570	16,326,087	17,031,657	17,014,954		984		516,404	7.215	7.211	JAJO	262,834	997,636	01/24/2022	10/15/2032
BCC34Q-Q9-5	SCULE 9A D SCULE 9A D		B		2.C FE	8,564,969	91.8450	7,603,399	8,278,511	8,278,511				251,283	7.322	7.288	JAJO	139,752	482,250	02/07/2022	04/10/2034
BCC34S-Q6-7	OCPE 2022-5A D OCPE 2022-5A C	C	B		1.F FE	16,706,717	95.1120	15,327,776	16,115,502	16,115,502				489,164	6.343	6.274	JAJO	207,281	810,354	02/02/2022	04/20/2035
BCC34S-Q9-1	OCPE 2022-5A D OCPE 2022-5A D	C	B		2.C FE	13,731,548	91.2510	12,086,706	13,245,618	13,245,618				402,053	7.343	7.289	JAJO	197,227	798,639	02/02/2022	04/20/2035
BCC34Y-ZT-4	DRYD 2015-39A B2RR DRYD 2015-39A B2RR	C	B		1.C FE	21,788,241	87.8950	18,433,603	20,972,228	20,972,228				636,583	2.250	2.256	JAJO	99,618	465,602	02/09/2022	04/15/2035
BCC350-81-8	SNDPE 2A B1R SNDPE 2A B1R		B		1.C FE	1,433,039	97.7810	1,780,849	1,821,272	1,642,055		22,471		51,809	5.702	7.787	JAJO	20,193	80,065	10/05/2022	01/26/2036
BCC351-MC-6	NEUBE 2022-3A D NEUBE 2022-3A C	C	B		1.F FE	9,154,366	95.7380	8,454,060	8,830,412	8,830,412				268,035	6.206	6.171	JAJO	103,514	440,966	02/03/2022	10/25/2034
BCC352-TR-4	CRNCL 2022-15A C CRNCL 2022-15A C	C	B		1.F FE	5,911,644	96.3330	5,529,308	5,739,768	5,739,768				174,223	6.565	6.524	JAJO	80,597	298,701	02/17/2022	04/15/2036
BCC353-63-0	CORDA 23A B1 CORDA 23A B1		B		1.C FE	3,631,693	98.7660	4,360,700	4,415,206	4,129,360		35,597		128,457	6.256	7.619	JAJO	52,174	222,693	10/06/2022	04/25/2036
BCC353-PY-1	SNDPE 8A D SNDPE 8A D		B		2.C FE	16,962,761	93.4190	15,467,339	16,557,022	16,557,022				502,566	7.406	7.391	JAJO	231,618	1,025,750	02/14/2022	04/25/2035
BCC353-TP-6	BBAME 3A B1 BBAME 3A B2		B		1.C FE	11,403,549	87.4610	9,653,969	11,038,015	11,038,015				335,044	2.200	2.206	JAJO	51,265	239,608	02/11/2022	01/15/2036
BCC353-TQ-4	BBAME 3A B1 BBAME 3A C	C	B		1.F FE	18,245,678	94.6330	16,713,003	17,660,824	17,660,824				536,070	6.265	6.220	JAJO	236,658	866,274	02/11/2022	01/15/2036
BCC353-TR-2	BBAME 3A B1 BBAME 3A D	C	B		2.C FE	18,473,749	90.7290	16,223,693	17,881,584	17,881,584				542,771	7.265	7.236	JAJO	277,862	1,055,329	02/11/2022	01/15/2036
BCC359-39-7	AVOCA 26A C AVOCA 26A B2		B		1.C FE	9,625,838	91.5260	8,587,237	9,382,313	9,382,313				284,787	2.750	2.759	JAJO	54,470	254,583	02/23/2022	04/15/2035
BCC359-3B-2	AVOCA 26A C AVOCA 26A C	C	B		1.F FE	9,625,838	95.7690	8,985,366	9,382,313	9,382,313				284,787	6.365	6.323	JAJO	127,731	469,148	02/23/2022	04/15/2035
BCC359-3C-0	AVOCA 26A C AVOCA 26A D		B		2.C FE	12,456,967	92.6940	11,254,699	12,141,816	12,141,816				368,548	7.465	7.441	JAJO	193,866	740,057	02/23/2022	04/15/2035
BCC35D-14-1	OTOPK 1A B OTOPK 1A B		B		1.C FE	3,642,863	99.2420	4,381,756	4,415,206	4,121,864		36,002		128,075	6.152	7.395	FMAN	35,462	221,646	10/11/2022	05/15/2035
BCC35P-QP-5	PSTET 2022-2A B PSTET 2022-2A B		B		1.C FE	2,434,701	99.3650	3,071,031	3,090,644	2,860,923		41,993		91,516	6.465	8.545	JAJO	42,737	157,758	09/28/2022	10/15/2031
BCC35W-4C-8	DRYD 2021-91A D DRYD 2021-91A D		B		2.C FE	5,890,309	96.7180	6,939,214	7,174,710	6,554,434		66,335		230,981	8.825	10.964	JAJO	131,910	447,871	10/05/2023	04/18/2035
BCC35W-4Y-0	PENTA 2022-11A D PENTA 2022-11A D		B		2.C FE										8.802		FMAN		73,648	11/02/2022	11/15/2034
BCC36B-YF-3	MDPK 2023-63A C MDPKE 15A DR		B		2.C FE	5,920,769	97.4380	6,055,189	6,214,402	6,214,402				188,630	8.465	8.460	JAJO	112,516	440,623	04/29/2022	07/15/2036
BCC36F-DS-9	NWDSE 2022-26A D NWDSE 2022-26A C	C	B		1.F FE	12,130,615	99.3490	12,775,522	12,859,287	12,859,287				390,326	7.815	7.797	JAJO	214,948	969,863	05/13/2022	07/15/2035
BCC36F-DT-7	NWDSE 2022-26A D NWDSE 2022-26A D	C	B		2.C FE	14,577,563	96.4650	14,906,888	15,453,221	15,453,221				469,061	9.215	9.226	JAJO	304,581	1,449,052	05/13/2022	07/15/2035
BCC36V-LZ-9	Jubilee CLO 2022-XXVI DAC Jubilee CLO XXVI - A	C	B		1.F FE	6,937,704	100.0640	7,731,571	7,726,610	7,625,123		12,390		232,039	8.735	9.010	JAJO	144,358	640,175	07/26/2022	10/15/2036
BCC36X-Z9-8	CLONP 1A D2 CLONP 1A B1	C	B		1.C FE	13,109,483	100.0230	14,490,756	14,487,395	14,487,395		255,090		452,533	7.664	7.313	FMAN	126,452	1,082,960	07/20/2022	08/21/2035
BCC372-LP-4	HARVT 29A B HARVT 29A B		B		1.C FE	6,538,630	100.3750	7,478,593	7,450,660	7,277,603		86,486		226,400	7.295	7.784	JAJO	116,254	484,477	10/04/2022	07/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC372-LQ-2	HARVT 29A B HARVT 29A C	C..	B		1.F FE	9,356,125	100.1050	10,497,104	10,486,114	10,320,161		17,573		314,397	8.135	8.455	JAJO	182,457	787,202	07/08/2022	07/15/2035
BCC372-LR-0	HARVT 29A B HARVT 29A D		B		2.C FE	7,878,843	100.1480	8,843,437	8,830,412	8,687,610		12,231		264,496	10.365	10.753	JAJO	195,767	898,471	07/08/2022	07/15/2035
BCC372-RL-7	HAYEM 10A B2 Hayfin Emerald 10 Tranche AA		B		1.C FE	21,651,201	99.9500	23,940,468	23,952,492	23,676,436		(253,333)		704,322	5.350	5.684	JAJO	270,530	1,365,759	08/19/2022	04/15/2035
BCC375-0P-0	BABSE 2022-1A C Barings Euro CLO 2022-1 Tranch		B		1.C FE	7,641,290	100.0200	8,832,213	8,830,412	8,719,992		95,973		273,563	8.272	8.631	JAJO	127,829	586,459	10/24/2022	10/28/2034
BCC375-0R-6	BABSE 2022-1A C Barings Euro CLO 2022-1 Tranch		B		1.E FE	7,523,732	100.0070	8,831,048	8,830,412	8,538,034		50,725		263,854	8.972	9.907	JAJO	138,646	643,635	10/24/2022	10/28/2034
BCC377-2J-8	MDPKE 20A D MDPKE 20A B1		B		1.C FE	2,248,990	100.0490	2,484,778	2,483,553	2,483,553		31,308		76,930	7.555	7.065	JAJO	40,133	161,211	07/29/2022	10/15/2036
BCC377-2L-3	MDPKE 20A D MDPKE 20A C	C..	B		1.F FE	6,925,462	100.0540	7,730,744	7,726,610	7,691,414		63,369		236,590	8.685	8.789	JAJO	143,531	601,233	07/29/2022	10/15/2036
BCC377-2M-1	MDPKE 20A D MDPKE 20A D		B		2.C FE	2,042,905	100.2780	2,379,759	2,373,173	2,307,739		27,006		71,939	10.055	10.715	JAJO	51,039	221,786	11/02/2022	10/15/2036
BCC379-KP-0	CORDA 24A B1 CORDA 24A B2		B		1.C FE	3,796,436	99.9250	4,191,308	4,194,446	4,131,820		14,165		126,122	4.790	5.214	JAJO	37,392	216,962	07/29/2022	10/23/2034
BCC379-KQ-8	CORDA 24A B1 CORDA 24A C	C..	B		1.F FE	9,590,996	100.0060	10,597,109	10,596,494	10,511,431		62,261		322,165	8.529	8.740	JAJO	173,224	829,659	07/29/2022	10/23/2034
BCC379-KR-6	CORDA 24A B1 CORDA 24A D	C..	B		2.C FE	4,437,933	100.0710	5,036,919	5,033,335	4,876,782		53,996		150,444	10.119	10.990	JAJO	97,620	481,609	07/29/2022	10/23/2034
BCC37D-JW-8	TIKEH 7A C Tikehau 7 Tranche AA	C..	B		1.C FE	14,597,865	100.2130	16,039,149	16,005,122	15,947,174		234,039		493,851	7.773	7.804	JAJO	252,271	1,097,425	08/02/2022	10/20/2035
BCC37D-JY-4	TIKEH 7A C Tikehau 7 Tranche A	C..	B		1.F FE	9,862,034	100.9640	11,144,410	11,038,015	10,682,925		40,443		325,958	8.513	9.142	JAJO	190,543	846,817	08/02/2022	10/20/2035
BCC37R-DP-8	TRNTE 3A D TRNTE 3A C	C..	B		1.F FE	13,405,754	100.1560	14,924,566	14,901,320	14,835,379		42,759		453,174	8.696	8.798	JAJO	244,766	1,116,955	09/16/2022	01/25/2037
BCC37R-DQ-6	TRNTE 3A D TRNTE 3A D		B		2.C FE	7,783,663	100.2610	8,853,468	8,830,412	8,640,799		44,614		265,271	10.256	10.748	JAJO	171,067	801,274	09/16/2022	01/25/2037
BCC37R-YB-6	CGMSE 2021-2A A2A CGMSE 2022-5A A2A		B		1.C FE	9,070,011	100.1010	10,027,126	10,016,999	10,016,999				304,052	7.706	7.492	JAJO	145,805	656,024	09/16/2022	10/25/2035
BCC37R-YD-2	CGMSE 2021-2A A2A CGMSE 2022-5A B	C..	B		1.F FE	9,794,613	100.0560	10,823,280	10,817,255	10,817,255				328,343	8.706	8.717	JAJO	177,886	816,684	09/16/2022	10/25/2035
BCC37S-JJ-4	CONTE 10A D CONTE 10A C	C..	B		1.F FE	12,171,182	100.0680	13,696,459	13,687,139	13,687,139				415,454	8.502	8.373	FMAN	151,925	1,049,859	09/22/2022	11/15/2036
BCC37S-JK-1	CONTE 10A D CONTE 10A D		B		2.C FE	7,656,066	100.3570	8,861,963	8,830,412	8,653,286		27,079		265,107	9.832	10.141	FMAN	113,349	800,921	09/22/2022	11/15/2036
BCC37V-33-9	ARBR 6A D ARBR 11A C	C..	B		1.F FE	9,107,621	100.4670	10,535,095	10,486,114	10,217,872		37,977		313,298	8.285	8.883	JAJO	185,821	667,832	10/31/2022	01/15/2036
BCC37V-34-7	ARBR 6A D ARBR 11A D	C..	B		2.C FE	6,468,734	100.6410	7,776,169	7,726,610	7,285,728		52,201		225,477	9.605	10.983	JAJO	158,736	583,113	10/31/2022	01/15/2036
BCC37X-DJ-9	PENTA 2022-12A D PENTA 2022-12A B		B		1.C FE	9,709,071	100.1770	10,946,988	10,927,635	10,783,090		8,082		327,912	8.233	8.477	JAJO	182,434	736,514	10/04/2022	10/20/2035
BCC37X-DK-6	PENTA 2022-12A D PENTA 2022-12A C		B		1.F FE	8,736,820	100.1210	9,946,214	9,934,213	9,745,390		36,956		298,579	9.073	9.455	JAJO	182,770	746,098	10/04/2022	10/20/2035
BCC37X-DL-4	PENTA 2022-12A D PENTA 2022-12A D		B		2.C FE	7,566,932	100.1330	8,842,148	8,830,412	8,466,523		52,395		260,918	10.633	11.532	JAJO	190,396	796,021	10/04/2022	10/20/2035
BCC383-Q5-0	ARESE 7A BR Ares Euro XVI Tranche AA		B		1.C FE	8,369,122	100.1580	9,397,090	9,382,313	9,361,528		23,423		286,068	7.975	8.003	JAJO	160,040	572,338	11/02/2022	07/15/2035
BCC383-Q7-6	ARESE 7A BR Ares Euro XVI Tranche A	C..	B		1.F FE	2,133,470	100.1140	2,431,141	2,428,363	2,385,303		4,868		72,800	8.635	8.989	JAJO	44,850	162,376	11/02/2022	07/15/2035
BCC383-Q8-4	ARESE 7A BR Ares Euro XVI Tranche BBB		B		2.C FE	5,937,302	100.2780	6,917,938	6,898,759	6,650,111		24,049		203,817	10.275	11.050	JAJO	151,615	561,827	11/02/2022	07/15/2035
BCC384-JY-3	GROSV 2022-1A C GROSV 2022-1A C	C..	B		1.F FE	18,715,322	100.0240	21,529,338	21,524,129	20,853,071		143,648		643,103	9.453	10.271	FMAN	214,771	1,808,959	10/28/2022	11/24/2035
BCC387-G2-9	DRYD 2021-103A D Dryden 103 - AA Float		B		1.C FE	2,909,278	100.2890	3,320,984	3,311,404	3,260,799		12,182		99,971	7.862	8.143	JAJO	53,515	195,008	11/04/2022	01/19/2036
BCC387-G3-7	DRYD 2021-103A D DRYD 2021-103A B2		B		1.C FE	6,271,275	99.9910	7,174,071	7,174,710	7,017,629		20,434		214,678	7.500	8.004	JAJO	107,621	463,625	11/04/2022	01/19/2036
BCC387-G4-5	DRYD 2021-103A D DRYD 2021-103A C	C..	B		1.F FE	7,390,951	100.2870	8,523,630	8,499,271	8,287,781		34,011		254,339	8.662	9.136	JAJO	151,331	559,849	11/04/2022	01/19/2036
BCC387-G5-2	DRYD 2021-103A D DRYD 2021-103A D		B		2.C FE	2,102,806	100.6430	2,221,796	2,207,603	2,207,717		108		104,802	10.312	10.349	JAJO	46,794	53,975	10/05/2023	01/19/2036
BCC388-DR-5	CORDA 26A D2 CORDA 26A B1		B		1.C FE	22,238,164	100.2870	25,128,130	25,056,294	25,022,965		191,392		775,155	7.805	7.810	JAJO	418,290	1,423,642	11/03/2022	01/15/2037
BCC388-DS-3	CORDA 26A D2 CORDA 26A B2		B		1.C FE	1,939,519	99.7810	2,202,773	2,207,603	2,168,659		4,935		66,229	7.000	7.405	JAJO	32,623	128,466	11/03/2022	01/15/2037
BCC388-DT-1	CORDA 26A D2 CORDA 26A C	C..	B		1.F FE	27,497,129	100.2740	31,544,475	31,458,343	30,770,010		82,352		940,701	8.715	9.135	JAJO	586,397	2,029,929	11/03/2022	01/15/2037
BCC388-DV-6	CORDA 26A D2 CORDA 26A D1	C..	B		2.A FE	19,777,473	101.1470	22,999,210	22,738,311	21,998,355		65,433		710,993	10.125	10.791	JAJO	492,427	1,622,501	10/05/2023	01/15/2037
BCC388-Y0-1	CORDA 26A D2 CORDA 26A D2		B		2.C FE	1,054,032	100.4800	1,109,104	1,103,801	1,106,179		(364)		52,511	11.695	11.723	JAJO	27,611	30,415	10/05/2023	01/15/2037
BCC38Q-60-2	AQUE 2022-7A C AQUE 2022-7A C	C..	B		1.F FE	3,782,271	100.1380	3,868,652	3,863,305	3,863,305				81,034	7.925	7.921	MJSD	14,458	232,996	01/13/2023	03/15/2036
BCC38Q-61-0	AQUE 2022-7A C AQUE 2022-7A D		B		2.C FE	3,241,946	100.7530	3,336,343	3,311,404	3,311,404				69,458	9.775	9.812	MJSD	15,285	249,669	01/13/2023	03/15/2036
BCC3CC-ZB-2	ARESE 17A D ARESE 17A D		B		3.C FE	6,987,454	100.6960	7,335,780	7,285,090	7,285,090				297,636	9.175	8.351	JAJO	50,131		10/19/2023	07/15/2037
G0158Y-AC-2	ALESC 14A A2 ALESC 14X A2		D	4	1.E FE	1,124,063	74.7500	1,121,250	1,500,000	1,124,520		458			6.022	9.107	MJSD	1,507	23,489	12/22/2023	09/23/2037
G0416S-AU-3	ANCHE 1A D1E ANCHE 1X D1E		B	4	2.B FE	2,225,119	95.5110	2,108,495	2,207,603	2,201,081		890		66,773	6.965	7.010	JAJO	32,887	123,747	05/21/2019	01/15/2031
G0445Q-AA-6	FWU LIFE INSURANCE LUX SA ANIMA 1		D	4	2.B PL	7,104,600	100.0000	7,104,600	7,104,600	7,104,600					7.771	8.047	MJSD	10,436	414,052	05/05/2023	12/24/2024
G0457C-AH-7	ARESE 14A D ARESE 14A C		B	4	1.F FE	7,024,583	97.8620	6,481,193	6,622,809	6,654,259		(7,324)		202,559	6.702	6.499	JAJO	86,306	357,649	10/05/2021	10/21/2033
G0R37G-BF-1	ACLO 3A B2R ACLO 3A CNE	C..	B	4	1.F FE	2,277,324	96.5270	2,130,935	2,207,603	2,189,426		5,270		66,042	6.015	6.211	JAJO	28,402	102,832	09/25/2020	04/16/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G22097-CB-6	CLNPK 1A CE CLNPK 1A CE	C..	B	4	1.F FE	4,513,533	97.8520	4,320,385	4,415,206	4,340,369		27,934		129,296	7.024	7.643	FMAN	48,242	258,015	08/11/2020	08/05/2030
G2612P-BU-6	CORDA 5A DR CORDA 5A B1R		B	4	1.C FE	2,897,309	98.0200	3,354,040	3,421,785	3,300,011		64,116		104,974	5.502	6.755	JAJO	36,607	143,519	10/04/2022	07/21/2030
G2612P-CF-8	CORDA 5A DR CORDA 5A CR		B	4	1.F FE	578,560	96.9800	535,231	551,901	548,968		942		16,580	6.052	6.138	JAJO	6,495	26,199	10/01/2020	07/21/2030
G2612P-CM-3	CORDA 5A DR CORDA 5A DR		B	4	2.B FE	1,029,314	96.3490	1,223,032	1,269,372	1,166,403		22,413		36,981	6.952	9.286	JAJO	17,159	71,739	11/08/2022	07/21/2030
G26145-AN-5	CORDA 23A B1 CORDA 23A C		B		1.F FE	704,008	98.7990	699,037	707,537	703,288		174		(894)	7.106	7.209	JAJO	9,497	11,922	07/26/2023	04/25/2036
74042M-AC-0	PRETSL XXII LTD PRETSL 22-A2 A2		D	4	1.B FE	32,754,965	79.0630	31,596,033	39,963,362	33,547,400		346,388			6.033	8.331	MJSD	66,968	2,275,422	05/25/2022	09/22/2036
G8738K-AS-9	TELEREAL SECUR TELSEC C1		B	2	2.B FE	17,598,244	89.5000	14,142,204	15,801,346	15,641,371		31,212		800,418	8.256	8.607	MJSD	75,063	1,160,804	02/02/2015	09/10/2031
G8738K-AT-7	TELEREAL SECUR TELSEC C2		B	2	2.B FE	82,282,685	90.0000	66,492,965	73,881,073	73,575,266		59,047		3,782,219	8.290	8.383	MJSD	352,382	5,427,479	02/02/2015	09/10/2031
G8867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen		D		1.G PL	69,584,136	99.0300	68,909,170	69,584,136	69,584,136					6.580	6.199	MJSD	37,633	2,714,916	12/29/2023	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen		D		1.G PL	73,951,596	99.0300	73,234,266	73,951,596	73,951,596					6.580	6.199	MJSD	39,995	2,840,458	05/12/2022	05/13/2027
G8868K-AA-0	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen		D		2.B PL	218,545,455	100.1100	218,785,855	218,545,455	218,545,455					10.210	11.122	MJSD	183,902	12,382,837	09/29/2023	06/30/2026
G9312@-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK		D		1.F PL	99,754,729	100.0600	100,282,363	100,222,229	99,787,530		32,801			9.880	10.128	FMAN	962,659	6,722,229	11/30/2023	02/28/2028
Q7448@-AA-3	AUSTRALIAN AUTO LOANS TRUST AUSTRALIAN AUTO LOANS TRUST		B		2.A PL	16,417,028	99.7500	14,611,352	14,647,972	14,647,972				(1,769,056)	4.500	9.665	MON	27,465	1,210,517	02/14/2023	12/19/2026
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC		D	4	1.D PL	357,217,653	91.3720	328,687,357	359,725,506	360,243,069		(1,681)			3.800	3.797	MJSD	37,971	13,669,569	10/01/2021	09/30/2045
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides HOLDINGS I LLC A-1 6				2.B PL	632,096,648	100.0000	645,723,873	645,723,873	645,723,873				13,627,225	6.000	6.343	NOV	3,336,240		12/29/2023	11/30/2048
L00048@-AA-9	AP Starlight (Luxembourg) SARL AP Starlight (Luxembourg) - Se		B		2.B Z	438,748,076	100.0000	452,558,612	452,558,612	452,558,612				13,810,536	6.000	5.913	JUN	737,867		10/27/2023	06/15/2049
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						20,371,630,298	XXX	20,021,807,560	20,775,921,718	20,435,340,795	(460,716)	36,264,812	13,334,157	119,770,640	XXX	XXX	XXX	227,970,496	955,193,740	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						59,180,606,041	XXX	56,665,760,523	75,776,637,072	59,030,418,634	(16,588,915)	30,039,211	82,061,988	231,926,808	XXX	XXX	XXX	586,705,016	2,282,754,449	XXX	XXX
020002-AU-5	ALLSTATE CORP Junior Subordinated			2	2.C FE	4,588,360	99.7450	4,698,007	4,710,000	4,585,860		(501)			6.500	6.665	MN	39,119	306,150	07/19/2012	05/15/2057
125896-BV-1	CMS ENERGY CORP Junior Subordinated			2	2.C FE	10,101,857	79.5360	7,953,550	10,000,000	10,077,196		(10,207)			3.750	3.617	JD	31,250	375,000	07/01/2021	12/01/2050
29360A-AA-8	ENSTAR FINANCE Junior Subordinated			2	2.C FE	2,613,625	94.4170	2,738,104	2,900,000	2,624,750		8,853			5.750	6.704	MS	55,583	166,750	09/27/2022	09/01/2040
29379V-BM-4	ENTERPRISE PRODU Junior Subordinated				2.B FE	711,056	99.2500	744,375	750,000	742,411		31,316			8.638	3.539	FMAN	8,278	63,660	12/22/2021	08/16/2077
29379V-BN-2	ENTERPRISE PRODU Junior Subordinated			2	2.B FE	22,824,274	96.1420	21,509,850	22,373,000	22,675,014		(74,781)			5.250	4.839	FA	440,468	1,174,583	01/28/2022	08/16/2077
29379V-BR-3	ENTERPRISE PRODU Junior Subordinated			2	2.B FE	5,050,750	89.7080	4,485,417	5,000,000	5,033,444		(7,105)			5.375	5.193	FA	101,528	268,750	05/26/2021	02/15/2078
59156R-AP-3	METLIFE INC Junior Subordinated			2	2.B FE	6,107,500	103.4110	7,238,770	7,000,000	6,134,188		2,841			6.400	7.352	JD	19,911	448,000	03/22/2010	12/15/2066
744320-AN-2	PRUDENTIAL FIN Junior Subordinated			2	2.B FE	3,184,819	99.5350	3,035,822	3,050,000	3,056,478		(30,932)			5.200	4.145	MS	46,699	158,600	07/18/2019	03/15/2044
759351-AE-9	REINSURANCE GRP Junior Subordinated				2.C FE	7,832,500	86.9500	9,564,500	11,000,000	10,179,804		2,328,856			8.311	4.875	MJSD	43,172	878,925	07/11/2016	12/15/2065
064159-VJ-2	BANK NOVA SCOTIA Junior Subordinated		A	2	2.C FE	913,750	95.7100	957,100	1,000,000	913,795		21			4.900	5.401	MJSD	49,000		10/05/2022	03/04/2124
29250N-AN-5	ENBRIDGE INC Subordinated		A	2	2.C FE	3,311,250	95.1840	2,855,505	3,000,000	3,189,495		(57,794)			6.000	3.780	JJ	83,000	180,000	11/03/2021	01/15/2077
97263C-AA-9	WILTON RE LTD Subordinated		A	2	3.A FE	3,600,000	88.9380	3,201,750	3,600,000	3,600,000					6.000	6.000	AO	41,400	216,000	10/15/2020	04/22/2124
05565Q-DU-9	BP CAPITAL PLC Subordinated		D	2	2.A FE	6,000,000	98.6120	5,916,720	6,000,000	6,000,000					4.375	4.375	MS	72,188	262,500	06/17/2020	03/22/2124
06326B-AA-7	BANK LEUMI ISRL Subordinated		D	2	2.B FE	3,750,000	90.7030	3,401,353	3,750,000	3,750,000					3.275	3.275	JJ	51,854	122,813	01/22/2020	01/29/2031
62878W-AA-6	NBK TIER 1 FIN Junior Subordinated		D	2	2.C FE	11,572,973	96.1750	11,540,978	12,000,000	11,573,092		45			4.500	4.667	MN	51,000	135,000	12/22/2023	05/27/2124
62879N-AA-5	NBK TIER 1 FNC Junior Subordinated		D	2	2.C FE	1,003,121	90.2000	902,004	1,000,000	1,001,630		(642)			3.625	3.553	FA	12,788	36,250	08/10/2021	02/24/2124
86564C-AC-4	SUMITOMO LIFE Subordinated		D	2	1.G FE	10,280,000	85.5500	9,410,454	11,000,000	10,283,764		2,965			3.375	3.640	AO	78,375	371,250	09/27/2022	04/15/2081
G54404-AU-5	LEGAL & GENL GRP Junior Subordinated		B	2	2.B FE	8,959,834	85.3310	10,330,832	12,106,846	10,117,067				521,665	5.625	6.731	MS	182,347	655,280	09/23/2022	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						112,405,669	XXX	110,485,091	120,239,846	115,537,988		2,192,935		521,665	XXX	XXX	XXX	1,362,635	5,868,511	XXX	XXX
1309999999. Total - Hybrid Securities						112,405,669	XXX	110,485,091	120,239,846	115,537,988		2,192,935		521,665	XXX	XXX	XXX	1,362,635	5,868,511	XXX	XXX
59567L-AA-2	MIDCAP FINL ISSR Senior Unsecured			2	4.A FE	110,651,470	93.6250	102,987,500	110,000,000	110,354,193		(136,790)			6.500	6.349	MN	1,191,667	7,150,000	08/17/2021	05/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75000G-AX-4	RRAM 2022-23A C2R RRAM 2022-23A B1R		D		1.E FE	22,340,000	100.2110	22,387,026	22,340,000	22,340,000					8.295	6.696	JAJO	641,210		08/02/2023	10/15/2035
75000G-AZ-9	RRAM 2022-23A C2R RRAM 2022-23A B2R		D		1.F FE	2,900,000	100.2080	2,906,020	2,900,000	2,900,000					8.995	7.411	JAJO	90,285		08/02/2023	10/15/2035
75000G-BB-1	RRAM 2022-23A C2R RRAM 2022-23A C1R		D		2.B FE	15,800,000	100.0600	15,809,496	15,800,000	15,800,000					9.895	8.336	JAJO	541,275		08/02/2023	10/15/2035
75000G-BD-7	RRAM 2022-23A C2R RRAM 2022-23A C2R		D		2.C FE	5,440,000	101.0480	5,497,017	5,440,000	5,440,000					11.845	10.347	JAJO	223,196		08/02/2023	10/15/2035
G0189K-AB-7	Aldar Investments Hybrid Limit Subordinated		D	2	2.C FE	20,000,000	90.2300	18,046,000	20,000,000	20,000,000					5.625	5.625	MS	306,250	1,125,000	03/17/2022	03/23/2124
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						177,131,470	XXX	167,633,059	176,480,000	176,834,193		(136,790)			XXX	XXX	XXX	2,993,883	8,275,000	XXX	XXX
408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A	CF		4	1.A FE	598,137,883	92.2400	551,722,383	598,137,883	598,137,883					2.295	1.996	MON	495,599	13,724,274	09/08/2021	10/18/2052
408203-AC-1	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 B			4	1.D FE	106,408,000	79.7500	92,516,380	116,008,000	106,408,000					3.839	5.480	MON	334,030	2,961,595	12/18/2023	10/18/2052
408203-AE-7	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 C			4	1.G FE	70,595,000	75.3800	61,844,013	82,043,000	70,595,000					6.256	8.325	MON	384,947	2,641,852	12/18/2023	10/18/2052
408203-AG-2	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 D			4	2.C FE	66,026,000	67.7300	50,916,705	75,176,000	66,026,000					8.349	9.346	MON	470,707	4,187,878	12/18/2023	10/18/2052
1439999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						841,166,883	XXX	756,999,481	871,364,883	841,166,883					XXX	XXX	XXX	1,685,283	23,515,599	XXX	XXX
000000-00-0	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Senior (G1)				1.C Z	49,703,363	103.7600	51,880,000	50,000,000	50,041,993		338,630			6.508	6.486	MON	126,544	2,463,552	03/28/2023	12/17/2050
000000-00-0	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Mezz (G1)				1.F Z	25,898,255	103.6600	27,055,260	26,100,000	25,923,521		25,266			7.506	7.642	MON	76,186	1,469,300	03/28/2023	12/17/2050
000000-00-0	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Jr Mezz (G1)				2.B Z	29,235,743	98.6100	31,062,150	31,500,000	29,408,769		173,026			8.756	10.176	MON	107,261	2,068,605	03/28/2023	12/17/2050
04940J-AD-5	Atlas Securitized Products Fun Project Egypt - Atlas				2.B PL										9.857		MON		(519,597)	11/07/2023	02/08/2063
04940K-AC-4	Atlas Securitized Products Fun Atlas Securitized Products Fun				3.C PL										9.857		MON		(582,560)	11/07/2023	02/08/2063
000249-AA-0	Aa Mmf 1 Holdco Gp Llc AA MMF 1 LTD				1.G FE	190,980,000	96.0700	183,474,486	190,980,000	190,980,000					7.349	6.182	JAJO	2,573,140	10,011,247	02/27/2023	10/08/2051
000249-AB-8	Aa Mmf 1 Holdco Gp Llc AA MMF 1 LTD				2.B Z	28,797,120	92.1300	26,533,440	28,800,000	28,766,645		5,458			9.649	9.832	JAJO	509,472	1,390,690	03/31/2022	10/08/2051
000249-AC-6	Aa Mmf 1 Holdco Gp Llc AA MMF 1 LTD				3.B Z	15,140,910	88.4000	13,392,600	15,150,000	15,596,268		(231,951)			13.399	11.571	JAJO	372,160	1,029,431	03/31/2022	10/08/2051
000249-AD-4	Aa Mmf 1 Holdco Gp Llc AA MMF 1 LTD				4.B Z	14,240,025	95.5300	13,613,025	14,250,000	14,091,114		16,267			14.649	15.316	JAJO	382,708	1,059,070	03/31/2022	10/08/2051
00043*-AA-7	AA Warehouse AA Warehouse				1.G PL	229,739,599	98.5500	227,048,238	230,388,877	229,949,805		(7,246)			7.181	7.267	FMAN	2,481,527	5,068,225	05/24/2023	08/08/2036
00043*-AB-5	AA Warehouse AA Warehouse				2.C Z	33,380,207	96.4100	32,181,857	33,380,207	33,422,211		(6,355)			7.329	7.313	FMAN	366,969	1,056,898	09/20/2022	08/08/2036
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N				1.G PL	407,982,772	100.0000	407,982,772	407,982,772	407,514,527		(8,206)			7.677	7.769	JAJO	6,425,014	12,915,156	11/28/2023	03/31/2041
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N				2.C PL	210,056,845	100.0000	210,056,845	210,056,845	209,762,464		732			8.674	8.790	JAJO	3,739,532	7,333,222	11/28/2023	03/31/2041
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN				1.G PL	603,066,667	96.5120	584,498,013	605,622,683	605,078,814		192,245			4.750	4.763	FA	10,867,563	24,256,733	12/18/2023	02/15/2042
00238#-AA-8	AP Hermes Holdings I LLC AP Hermes Holdings I LLC				2.B PL	288,267,829	100.2570	286,618,424	285,884,587	285,884,587				(2,383,242)	6.250	6.184	JUL	7,742,708		07/14/2023	07/25/2048
00238*-AA-2	AP Sunrise LLC AP Sunrise LLC Vonovia Senior			2	2.B PL	317,525,201	102.2210	331,162,360	323,965,927	327,600,528		666,308		9,409,019	6.000	7.229	MAY	11,418,471	150,858	05/31/2023	05/31/2048
00455*-AA-8	ACE CREDIT FUND LP ACE J59738				1.G PL	170,000,000	98.4030	167,284,733	170,000,000	170,000,000					5.420	5.456	JAJO	1,970,772	9,022,496	01/03/2020	04/01/2069
00455*-AB-6	ACE CREDIT FUND LP ACE J59738				1.G PL	32,088,098	99.1940	29,854,317	30,097,032	32,054,337		(12,225)			5.460	5.123	JAJO	351,483	1,610,191	10/01/2021	07/18/2068
037980-AA-7	AAFT 2022-A A AAFT 2022-A A				1.C PL	38,113,902	97.4570	37,635,498	38,617,484	38,148,850		26,935			5.772	6.386	MON	185,750	2,229,001	12/14/2022	07/21/2046
037980-AB-5	AAFT 2022-A A AAFT 2022-A B				1.G PL	9,363,470	95.3650	9,067,347	9,508,000	9,385,756		21,329			6.438	6.833	MON	23,805	612,125	12/14/2022	07/21/2046
037980-AC-3	AAFT 2022-A A AAFT 2022-A C				2.C PL	8,532,514	95.0220	8,260,265	8,693,000	8,550,591		17,284			7.819	8.270	MON	26,433	679,705	12/14/2022	07/21/2046
03837F-AB-5	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E				1.C PL	21,044,516	102.3700	21,702,440	21,200,000	21,050,529		6,013			6.356	6.733	MON	56,145	449,157	09/07/2023	06/01/2046
03837F-AC-3	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E				1.F PL	11,823,608	102.3200	12,212,915	11,936,000	11,827,709		4,102			7.355	7.769	MON	36,581	292,647	09/07/2023	06/01/2046
03837F-AD-1	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E				2.B PL	11,438,828	103.4000	11,971,652	11,578,000	11,443,635		4,808			8.605	9.073	MON	41,514	332,111	09/07/2023	06/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04940J-AD-5	Atlas Securitized Products Fun Project Egypt - Atlas				2.B PL	700,000,000	101.8600	713,020,000	700,000,000	700,000,000					9.857	10.052	MON	4,791,787	10,896,220	11/07/2023	02/08/2063
04940K-AC-4	Atlas Securitized Products Fun Atlas Securitized Products Fun				3.C PL	300,000,000	98.3600	295,080,000	300,000,000	300,000,000					9.857	10.061	MON	2,053,623	4,669,808	11/07/2023	02/08/2063
257812-AA-5	DFLF2 2021-2 E Donlen Fleet Leasing DFLF II				1.B FE	12,750,000	99.5000	12,686,250	12,750,000	12,749,306		114			8.422	8.571	MON	62,638	658,260	04/14/2023	03/31/2036
257812-AB-3	DFLF2 2021-2 E Donlen Fleet Leasing DFLF II				1.E FE	4,250,000	99.5000	4,228,750	4,250,000	4,249,683		51			9.822	10.025	MON	24,350	255,114	04/14/2023	03/31/2036
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B				1.G PL	229,357,931	100.0000	229,357,931	229,357,931	229,358,091		(1)			7.846	7.974	MON	1,450,921	3,536,359	12/28/2023	12/15/2041
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C				2.C PL	114,412,800	100.0000	114,412,800	114,412,800	114,412,891					8.596	8.750	MON	792,842	1,903,867	12/28/2023	12/15/2041
31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE			4	1.E PL	130,121,061	96.2500	125,241,521	130,121,061	130,121,061					5.750	5.814	MON	498,797	7,607,247	10/24/2019	10/22/2029
59565H-AX-3	Midcap Funding Franchise Finan MFFFT 2022-2 Class A FIXED TE				1.F PL	156,600,000	98.3500	154,016,100	156,600,000	156,600,000					5.350	5.411	MON	488,723	8,494,463	06/30/2022	04/14/2033
59565H-AZ-8	Midcap Funding Franchise Finan MFFFT 2022-2 Class C FIXED TE				3.B PL	17,430,000	95.7300	16,685,739	17,430,000	17,430,000					8.250	8.394	MON	83,882	1,457,947	06/30/2022	04/14/2033
59565H-BC-8	Midcap Funding Franchise Finan MFFFT Series 2022-1 Class C Se				3.B PL										11.060		MON		12,881	06/30/2022	04/14/2033
59565H-BE-4	Midcap Funding Franchise Finan MFFFT 2022-2 Class A FLOATING				1.F PL	60,600,000	100.4600	60,878,760	60,600,000	60,600,000					8.158	5.988	MON	247,195	4,787,535	06/30/2022	04/14/2033
59565H-BG-9	Midcap Funding Franchise Finan MFFFT 2022-2 Class C FLOATING				3.B PL	6,300,000	99.2900	6,255,270	6,300,000	6,300,000					11.060	8.938	MON	40,645	682,952	06/30/2022	04/14/2033
64034Q-AD-0	NSLT 2021-BA D NSLT 2021-BA C		RA		1.F FE	30,708,913	83.3010	25,590,049	30,720,000	30,667,535		6,781			3.570	3.625	MON	33,510	1,096,704	06/25/2021	04/20/2062
64034Q-AE-8	NSLT 2021-BA D NSLT 2021-BA D				2.B FE	14,147,783	86.2770	12,209,956	14,152,000	14,121,653		3,647			4.750	4.834	MON	20,540	672,220	06/25/2021	04/20/2062
69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R				1.E FE	20,351,708	100.5380	20,525,297	20,415,491	20,362,721		50,231			6.927	7.059	MON	47,142	844,136	12/11/2023	01/20/2035
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F				1.E FE	56,411,068	100.4760	56,713,149	56,444,567	56,413,314		46,419			6.927	6.694	MON	130,339	2,545,868	12/11/2023	01/20/2035
69346Y-AP-8	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B1-F				1.F FE	379,009,004	96.4270	375,124,778	389,025,000	383,262,622		4,253,618			3.000	4.452	JAJO	2,301,731	5,913,808	01/06/2023	01/20/2035
69346Y-AQ-6	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B2-F				2.A FE	329,463,316	96.1700	326,381,031	339,378,004	333,607,641		4,144,325			3.750	5.436	JAJO	2,509,983	6,363,338	01/06/2023	01/20/2035
69346Y-AR-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D1-F				4.A FE	32,933,774	96.8660	33,017,646	34,086,001	33,371,864		438,090			7.000	9.173	JAJO	470,576	1,193,010	01/06/2023	01/20/2035
69346Y-AT-0	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B-E				2.A FE	17,742,239	100.7910	16,258,890	16,131,286	16,127,679		3,385		495,278	5.493	5.406	JAJO	179,680	399,149	01/06/2023	01/20/2035
69346Y-AU-7	PK AIRFINANCE PAF_19 PK AIRFINANCE 2020 C-F				3.B FE	194,251,007	96.2840	192,635,824	200,070,000	196,582,836		2,331,829			5.000	6.759	JAJO	1,972,912	5,001,750	01/06/2023	01/20/2035
69346Y-AV-5	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 C-E				3.A FE	49,983,392	100.1690	45,537,650	45,460,804	45,441,056		17,662		1,395,438	5.893	5.825	JAJO	543,243	1,215,814	01/06/2023	01/20/2035
69346Y-AW-3	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D-E				4.A FE	68,092,669	100.5370	62,291,750	61,958,806	61,915,073		37,858		1,901,247	7.243	7.202	JAJO	910,001	2,114,054	01/06/2023	01/20/2035
716808-BC-9	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	93,617,889	86.7600	77,912,857	89,802,740	93,088,253		227,669			3.642	3.769	MJSD	27,255	2,489,908	09/29/2023	01/31/2057
716808-BD-7	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	1,910,599	89.9100	1,647,789	1,832,709	1,898,034		(8,259)			4.446	4.567	MJSD	453	28,016	03/31/2022	01/31/2057
716808-BE-5	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	10,322,562	93.1500	9,223,469	9,901,739	10,280,879		(19,046)			3.642	4.293	MJSD	3,005	463,412	04/01/2022	01/31/2057
716808-BF-2	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	210,665	96.2500	194,498	202,076	209,442		(184)			4.446	4.559	MJSD	75	11,096	04/01/2022	01/31/2057
716808-BG-0	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	7,420,455	95.8100	6,819,701	7,117,942	7,405,137		(8,210)			3.642	3.737	MJSD	2,160	363,655	05/18/2022	01/31/2057
716808-BH-8	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	151,438	99.1700	144,058	145,264	151,800		(184)			4.446	4.480	MJSD	54	8,595	05/18/2022	01/31/2057
716808-BJ-4	Petros PACE Finance LLC Petros CPACE Flow				1.C PL	29,403,028	96.0000	27,327,606	28,466,256	29,244,051		(108,180)			3.642	4.402	MJSD	8,640	1,148,150	05/12/2023	01/31/2057
716808-BK-1	Petros PACE Finance LLC Petros CPACE Flow				2.B PL	543,835	99.1100	517,021	521,664	540,257		(2,304)			4.446	4.989	MJSD	193	30,883	05/31/2022	01/31/2057
716808-BS-4	Petros PACE Finance LLC Petros CPACE Flow				1.C Z	3,098,834	96.5900	2,871,140	2,972,503	3,079,597		(12,889)			5.092	4.437	MJSD	1,261	153,462	07/18/2022	01/31/2057
716808-BT-2	Petros PACE Finance LLC Petros CPACE Flow				2.B Z	63,242	99.6500	60,451	60,663	64,110		994			5.890	4.830	MJSD	30	3,623	07/18/2022	01/31/2057
716808-BU-9	Petros PACE Finance LLC Petros PACE Finance LLC				1.C Z	13,933,109	96.2500	12,863,902	13,365,093	13,870,849		(64,727)			5.092	4.411	MJSD	5,671	699,190	09/28/2022	01/31/2057
716808-BV-7	Petros PACE Finance LLC Petros PACE Finance LLC				2.B Z	284,349	99.5300	271,475	272,757	283,151		(1,306)			5.890	5.190	MJSD	134	16,322	09/28/2022	01/31/2057
716808-BW-5	Petros PACE Finance LLC Petros PACE Finance LLC				1.C Z	16,154,766	98.1000	15,201,341	15,495,760	16,085,811		(84,444)			5.092	4.553	MJSD	6,575	838,644	09/02/2022	01/31/2057
716808-BX-3	Petros PACE Finance LLC Petros PACE Finance LLC				2.B Z	329,694	101.2100	320,067	316,240	327,863		(1,645)			5.890	5.363	MJSD	155	19,623	09/02/2022	01/31/2057
716808-CE-4	Petros PACE Finance LLC Petros PACE Finance LLC				1.C Z	37,469,997	104.0500	37,374,445	35,919,698	37,263,147		(153,986)			6.100	5.473	MJSD	18,259	2,227,620	10/03/2022	01/31/2057

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71680@-CF-1	Petros PACE Finance LLC Petros PACE Finance LLC				2.B Z	764,790	107.1100	785,175	733,055	760,582		(3,113)			6.892	6.251	MJSD	421	50,803	10/03/2022	01/31/2057
71680@-CG-9	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert				1.C PL	1,112,064	105.0400	1,120,491	1,066,728	1,109,794		(4,224)			6.195	5.585	MJSD	551	59,843	11/03/2022	01/31/2057
71680@-CH-7	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert				2.B PL	22,695	108.1500	23,544	21,770	22,616		(78)			6.987	6.396	MJSD	13	1,377	11/03/2022	01/31/2057
71680@-CJ-3	Petros PACE Finance LLC Petros PACE Finance LLC				1.C PL	13,426,780	106.3100	13,692,095	12,879,405	13,373,977		(79,438)			6.353	5.531	MJSD	6,819	729,587	11/08/2022	01/31/2057
71680@-CK-0	Petros PACE Finance LLC Petros PACE Finance LLC				2.B PL	274,016	109.4700	287,736	262,845	272,557		(1,418)			7.145	6.342	MJSD	157	16,694	11/08/2022	01/31/2057
71680@-CL-8	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert				1.C PL	3,387,120	106.2300	3,449,470	3,247,171	3,375,716		(11,404)			6.363	5.696	MJSD	1,722	163,572	01/11/2023	01/31/2057
71680@-CM-6	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert				2.B PL	69,092	111.9500	74,188	66,269	68,701		(391)			7.498	6.915	MJSD	41	3,934	01/11/2023	01/31/2057
71680@-CQ-7	Petros PACE Finance LLC Petros CPACE Flow Class A Sub				1.C PL	8,385,363	105.5000	8,485,907	8,043,514	8,355,329		(30,034)			6.278	5.698	MJSD	4,208	259,499	12/20/2022	01/31/2057
71680@-CR-5	Petros PACE Finance LLC Petros CPACE Flow Class B Sub				2.B PL	171,130	111.1900	182,522	164,153	170,528		(601)			7.415	6.777	MJSD	101	9,332	12/20/2022	01/31/2057
71680@-DE-3	Petros PACE Finance LLC Petros CPACE Flow - Class A Su				1.C PL	16,346,400	105.8500	16,597,280	15,680,000	16,356,343		9,943			6.282	5.725	MJSD	8,208	494,291	05/16/2023	01/31/2057
71680@-DF-0	Petros PACE Finance LLC Petros CPACE Flow - Class B Su				2.B PL	333,600	111.7200	357,504	320,000	333,108		(492)			7.418	6.877	MJSD	1,846	8,837	05/16/2023	01/31/2057
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc				1.E FE	12,951,278	98.9900	12,833,788	12,964,732	12,972,440		21,747			8.088	8.218	MON	40,777	700,768	12/07/2023	12/31/2038
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A				1.A FE							76,636			6.272		MON		710,394	12/01/2023	11/18/2038
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B				1.A FE							(264)			6.372		MON		114,148	12/01/2023	11/18/2038
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C				1.D FE							(23)			6.472		MON		36,676	12/01/2023	11/18/2038
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D				2.A FE							(1,855)			7.972		MON		14,679	12/01/2023	11/18/2038
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E				2.B FE										8.972		MON		4,662	12/01/2023	11/18/2038
96328G-AP-2	Wheels Fleet Lease Funding 1 L WFLF 2022-A D				2.A FE	11,856,152	100.6100	11,933,926	11,861,570	11,861,229		16,715			7.974	8.004	MON	55,176	605,961	12/22/2023	02/10/2025
96328G-AQ-0	Wheels Fleet Lease Funding 1 L WFLF 2022-A E				2.B FE	3,951,935	100.7700	3,984,302	3,953,857	3,953,738		6,104			8.974	6.621	MON	20,698	169,731	12/22/2023	02/10/2025
979888-AS-3	WDMNT 2018-4A CR WDMNT 2018-4A A2R	C			1.A FE	9,752,688	94.3950	10,029,426	10,625,000	9,893,624		111,517			7.366	9.083	JAJO	158,698	721,114	09/28/2022	04/20/2034
979888-AW-4	WDMNT 2018-4A CR WDMNT 2018-4A CR	C			1.F FE	63,000,000	96.2880	60,661,377	63,000,000	63,000,000					7.900	8.218	JAJO	1,009,225	4,850,655	02/18/2022	04/20/2034
979888-AY-0	WDMNT 2018-4A CR WDMNT 2018-4A DR				2.C FE	47,000,000	91.9910	43,235,911	47,000,000	47,000,000					9.100	9.444	JAJO	867,281	4,190,576	02/18/2022	04/20/2034
97988F-AC-2	WDMNT 2022-10A C MidCap CLO I (Woodmont 10) Tra				1.C FE	4,923,500	100.0680	5,003,395	5,000,000	4,933,673		10,426			9.416	9.712	JAJO	95,466	412,146	11/04/2022	10/20/2034
97988F-AE-8	WDMNT 2022-10A C MidCap CLO I (Woodmont 10) Tra				1.F FE	39,400,000	100.9040	40,361,640	40,000,000	40,277,648		(19,194)			10.616	10.464	JAJO	861,061	3,745,164	11/04/2022	10/20/2034
97988F-AG-3	WDMNT 2022-10A C WDMNT 2022-10A D				2.C FE	11,151,563	100.4900	11,305,170	11,250,000	11,150,973		(589)			12.496	12.759	JAJO	285,061	1,250,727	01/13/2023	10/20/2034
97988P-BA-3	WDMNT 2017-1A A1RR WDMNT 2017-1A A1RR	C			1.A FE	38,000,000	98.6090	37,471,306	38,000,000	38,000,000					7.177	6.013	JAJO	568,182	2,494,852	09/24/2021	10/18/2033
97988P-BC-9	WDMNT 2017-1A A1RR WDMNT 2017-1A A2RR				1.A FE	2,025,000	97.5400	1,975,181	2,025,000	2,025,000					7.457	6.473	JAJO	31,459	138,700	09/24/2021	10/18/2033
97988P-BE-5	WDMNT 2017-1A A1RR WDMNT 2017-1A BRR	C			1.C FE	37,000,000	96.3030	35,632,221	37,000,000	37,000,000					7.587	6.628	JAJO	584,834	2,581,124	09/24/2021	10/18/2033
97988P-BG-0	WDMNT 2017-1A A1RR WDMNT 2017-1A CRR	C			1.F FE	19,300,000	95.5020	18,431,886	19,300,000	19,300,000					8.307	8.280	JAJO	334,012	1,488,242	09/24/2021	10/18/2033
97988P-BJ-4	WDMNT 2017-1A A1RR WDMNT 2017-1A DRR				2.C FE	12,750,000	92.1000	11,742,776	12,750,000	12,750,000					9.507	9.505	JAJO	252,531	1,138,288	09/24/2021	10/18/2033
97988Q-AL-8	WDMNT 2017-2A A2R WDMNT 2017-2A A1R				1.A FE	60,704,040	98.7630	62,220,690	63,000,000	61,674,754		769,399			7.348	7.960	JAJO	938,684	4,242,739	12/07/2022	04/20/2033
97988Q-AN-4	WDMNT 2017-2A A2R WDMNT 2017-2A A2R	C			1.A FE	4,829,515	99.2340	4,961,700	5,000,000	4,910,781		56,889			7.677	8.171	JAJO	77,841	353,455	08/10/2022	04/20/2033
97988Q-AQ-7	WDMNT 2017-2A A2R WDMNT 2017-2A BR				1.C FE	33,976,687	97.1130	34,232,156	35,250,000	34,067,618		90,931			7.828	8.561	JAJO	559,526	959,235	08/04/2023	04/20/2033
97988Q-AS-3	WDMNT 2017-2A A2R WDMNT 2017-2A CR				1.F FE	10,000,000	96.3750	9,637,480	10,000,000	10,000,000					8.428	8.381	JAJO	170,897	782,952	02/05/2021	04/20/2033
97988Q-AU-8	WDMNT 2017-2A A2R WDMNT 2017-2A DR				2.B FE	9,835,000	92.9340	9,293,410	10,000,000	9,844,683		9,683			9.427	9.789	JAJO	191,167	800,700	07/13/2023	04/20/2033
97988R-AA-0	WDMNT 2022-9A B1 WDMNT 2022-9A A1A				1.A FE	9,996,300	99.2290	10,359,466	10,440,000	10,193,482		595			7.278	8.053	JAJO	143,527		06/23/2022	04/25/2034

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97988R-AG-7	WDMNT 2022-9A B1 WDMNT 2022-9A B1				1.C FE	1,332,000	98.3320	1,415,984	1,440,000	1,363,330		991			7.678	9.016	JAJO	20,885		06/23/2022	04/25/2034
97988T-AC-2	WDMNT 2023-11A D WDMNT 2023-11A A2				1.A FE	8,000,000	100.9460	8,075,680	8,000,000	8,000,000					8.512	8.464	JAJO	132,408	278,939	04/28/2023	04/23/2035
97988T-AE-8	WDMNT 2023-11A D WDMNT 2023-11A B				1.C FE	27,000,000	100.4780	27,128,925	27,000,000	27,003,761		3,761			9.028	9.033	JAJO	462,000	1,003,295	04/28/2023	04/23/2035
97988T-AG-3	WDMNT 2023-11A D WDMNT 2023-11A C	C			1.E FE	16,000,000	101.0010	16,160,224	16,000,000	16,000,000					9.928	9.954	JAJO	301,778	654,545	04/28/2023	04/23/2035
97988W-AA-9	WDMNT 2020-7A A2 WDMNT 2020-7A A1A				1.A FE	8,250,000	99.9530	8,246,081	8,250,000	8,250,000					7.556	5.192	JAJO	133,330	569,185	11/20/2020	01/15/2032
97988W-AE-1	WDMNT 2020-7A A2 WDMNT 2020-7A A2	C			1.A FE	3,750,000	99.1860	3,719,471	3,750,000	3,750,000					7.906	6.028	JAJO	63,412	271,995	11/20/2020	01/15/2032
97988W-AG-6	WDMNT 2020-7A A2 WDMNT 2020-7A B				1.C FE	8,750,000	99.1790	8,678,171	8,750,000	8,750,000					8.256	6.428	JAJO	154,511	665,612	11/20/2020	01/15/2032
97988W-AJ-0	WDMNT 2020-7A A2 WDMNT 2020-7A C				1.F FE	10,000,000	98.4570	9,845,650	10,000,000	10,000,000					9.456	9.448	JAJO	202,251	882,032	11/20/2020	01/15/2032
97988W-AL-5	WDMNT 2020-7A A2 WDMNT 2020-7A D				2.C FE	5,500,000	96.6710	5,316,889	5,500,000	5,500,000					11.056	11.090	JAJO	130,060	574,096	11/20/2020	01/15/2032
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt			4	1.G PL	393,043,208	99.7040	391,961,537	393,126,949	393,046,101		2,893			7.299	7.377	FMAN	4,782,212	11,151,134	12/11/2023	11/01/2034
000000-00-0	RRME 3A DN RRME 3A DN		B	4	2.C FE	388,872	97.3980	417,131	428,275	407,562		669		18,020	7.715	8.954	JAJO	7,067	7,644	10/05/2023	07/15/2032
BL4088-91-2	MIDCAP 2023-1 LO MidCap 2023-1 Loan Fund		D		1.F FE	54,929,688	101.4000	56,403,750	55,625,000	54,929,688					8.948	9.117	JAJO	1,009,344	3,650,970	03/08/2023	01/20/2035
000000-00-0	RRME 16A C2 RRME 16A B1		B		1.E FE	24,577,901	99.6750	25,304,849	25,387,434	25,387,434				809,533	6.825	6.780	JAJO	389,038		09/01/2023	10/15/2036
000000-00-0	RRME 16A C2 RRME 16A C1		B		2.B FE	18,379,996	100.2400	19,030,856	18,985,386	18,985,386				605,390	8.525	8.511	JAJO	363,552		09/01/2023	10/15/2036
000000-00-0	RRME 16A C2 RRME 16A C2		B		2.C FE	2,885,232	101.2080	3,016,272	2,980,264	2,980,264				95,032	10.475	10.506	JAJO	70,145		09/01/2023	10/15/2036
00166F-AJ-5	ALM 2020-1A C ALM 2020-1A B	C	D	4	1.F FE	32,424,773	99.4810	32,313,548	32,482,000	32,427,587		2,815			7.656	7.665	JAJO	531,895	1,994,070	09/06/2023	10/15/2029
00166F-AL-0	ALM 2020-1A C ALM 2020-1A C		D	4	2.C FE	27,579,730	99.8910	27,578,961	27,609,000	27,580,330		600			8.656	8.661	JAJO	511,151	1,867,011	09/06/2023	10/15/2029
00233*-AA-7	AP MAIA HOLDINGS I LLC AP MAIA HOLDINGS I LLC				2.B PL	64,794,427	102.2240	71,394,425	69,841,012	70,299,329		(268,966)		2,118,346	5.500	4.987	AUG	1,483,151	4,020,859	10/19/2022	07/28/2047
55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A		D	4	2.C	630,115	90.8110	621,244	684,111	628,563		(1,552)			4.458	10.169	MON	1,355	20,332	05/04/2023	03/15/2044
74972F-AL-9	RRAM 2018-4A C RRAM 2018-4A C	C	D	4	2.C FE	2,493,000	97.3460	2,433,650	2,500,000	2,494,225		284			8.606	8.642	JAJO	46,018	199,024	06/03/2021	04/15/2030
74980E-AU-2	RRAM 2019-7A C1B RRAM 2019-7A B1B	C	D		1.F FE	45,000,000	98.3840	44,272,665	45,000,000	45,000,000					7.494	7.450	JAJO	721,285	3,094,764	02/02/2022	01/15/2037
74980E-AW-8	RRAM 2019-7A C1B RRAM 2019-7A C1B	C	D		2.C FE	45,000,000	98.0060	44,102,835	45,000,000	45,000,000					8.494	8.469	JAJO	817,535	3,549,764	02/02/2022	01/15/2037
74980P-AE-3	RRAM 2021-14A B RRAM 2021-14A B		D		1.F FE	17,636,192	98.9960	18,314,279	18,500,000	17,732,734		93,323			7.556	8.382	JAJO	298,982	1,276,354	12/20/2022	04/15/2036
74980P-AG-8	RRAM 2021-14A B RRAM 2021-14A C	C	D		2.C FE	9,250,000	98.4270	9,104,516	9,250,000	9,250,000					8.556	8.532	JAJO	169,276	731,708	02/10/2021	04/15/2036
74980Q-AG-6	RRAM 2021-17A C RRAM 2021-17A B		D		1.F FE	32,000,000	98.9740	31,671,584	32,000,000	32,000,000					7.556	7.513	JAJO	517,157	2,207,748	06/11/2021	07/15/2034
74980Q-AJ-0	RRAM 2021-17A C RRAM 2021-17A C		D		2.C FE	33,000,000	98.3890	32,468,337	33,000,000	33,000,000					8.606	8.583	JAJO	607,431	2,627,090	06/11/2021	07/15/2034
74983A-AE-3	RRAM 2021-19A B RRAM 2021-19A B		D		1.F FE	17,640,000	98.9540	17,455,468	17,640,000	17,640,000					7.606	7.564	JAJO	286,969	1,225,939	09/24/2021	10/15/2035
74983A-AG-8	RRAM 2021-19A B RRAM 2021-19A C		D		2.C FE	13,500,000	98.1000	13,243,433	13,500,000	13,500,000					8.706	8.685	JAJO	251,382	1,088,369	09/24/2021	10/15/2035
74988L-AJ-3	RRAM 2018-3A BR2 RRAM 2018-3A BR2		D	4	1.F FE	12,775,493	98.5360	12,908,242	13,100,000	12,798,765		23,272			7.456	8.070	JAJO	208,909	329,857	10/04/2023	01/15/2030
74989H-AJ-1	RRAM 2020-12A CR2 RRAM 2020-12A CR2	C	D		2.C FE	11,525,000	99.7020	11,490,621	11,525,000	11,525,000					9.156	9.145	JAJO	225,699	981,583	12/17/2020	01/15/2036
74989K-AJ-4	RRAM 2017-2A CR RRAM 2017-2A BR	C	D		1.F FE	45,000,000	98.5110	44,329,860	45,000,000	45,000,000					7.456	7.411	JAJO	717,627	3,059,146	03/12/2021	04/15/2036
74989K-AL-9	RRAM 2017-2A CR RRAM 2017-2A CR		D		2.C FE	24,000,000	97.9170	23,500,056	24,000,000	24,000,000					8.456	8.430	JAJO	434,068	1,874,212	03/12/2021	04/15/2036
74989M-AE-1	RRAM 2023-26A B1 RRAM 2023-26A B1	C	D		1.E FE	25,800,000	100.3020	25,877,916	25,800,000	25,800,000					8.294	8.266	JAJO	457,683	1,219,993	02/17/2023	04/15/2038
74989M-AG-6	RRAM 2023-26A B1 RRAM 2023-26A B2		D		1.F FE	5,000,000	100.2380	5,011,910	5,000,000	5,000,000					8.994	8.980	JAJO	96,184	257,141	02/17/2023	04/15/2038
74989M-AJ-0	RRAM 2023-26A B1 RRAM 2023-26A C1	C	D		2.B FE	23,000,000	100.4180	23,096,140	23,000,000	23,000,000					9.894	9.900	JAJO	486,723	1,305,324	02/17/2023	04/15/2038
75000G-AJ-5	RRAM 2022-23A C2R RRAM 2022-23A B		D		1.F FE										9.544		JAJO		271,128	12/01/2023	10/15/2035
75000H-AS-3	RRAM 2022-24A C1R RRAM 2022-24A BR		D		1.E FE	10,080,000	100.1930	10,099,485	10,080,000	10,080,000					8.295	8.150	JAJO	25,549		11/15/2023	01/15/2036
75000H-AU-8	RRAM 2022-24A C1R RRAM 2022-24A C1R		D		2.A FE	8,400,000	99.9560	8,396,279	8,400,000	8,400,000					9.795	9.680	JAJO	25,141		11/15/2023	01/15/2036
75000K-AE-7	RRAM 2023-25A C1 RRAM 2023-25A B2	C	D		1.E FE	24,750,000	100.0790	24,769,478	24,750,000	24,750,000					8.444	8.418	JAJO	446,997	1,240,744	02/01/2023	04/15/2036
75000K-AG-2	RRAM 2023-25A C1 RR 25 - A		D		1.F FE	5,000,000	100.0780	5,003,910	5,000,000	5,002,453		2,453			8.744	8.713	JAJO	93,511	259,905	02/01/2023	04/15/2036
75000K-AJ-6	RRAM 2023-25A C1 RRAM 2023-25A C1		D		2.B FE	20,600,000	100.1900	20,639,222	20,600,000	20,600,000					10.394	10.412	JAJO	457,965	1,280,415	02/01/2023	04/15/2036
75000K-AL-1	RRAM 2023-25A C1 RR 25 - BBB-	C	D		2.C FE	5,900,000	100.1920	5,911,340	5,900,000	5,904,677		4,677			10.844	10.855	JAJO	136,844	383,093	02/01/2023	04/15/2036
78108Y-AS-1	RRAM 2017-1A C1B RRAM 2017-1A B1B		D		1.F FE	41,000,000	98.9880	40,584,998	41,000,000	41,000,000					7.556	7.513	JAJO	662,608	2,828,678	05/21/2021	07/15/2035
78108Y-AU-6	RRAM 2017-1A C1B RRAM 2017-1A C1B		D		2.C FE	33,000,000	98.4090	32,475,069	33,000,000	33,000,000					8.655	8.634	JAJO	610,932	2,643,773	05/21/2021	07/15/2035
78110K-AN-8	RRAM 2019-6A BR RRAM 2019-6A BR	C	D		1.F FE	9,000,000	99.0010	8,910,054	9,000,000	9,000,000					7.556	7.513	JAJO	145,450	620,938	02/17/2021	04/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78110K-AQ-1	RRAM 2019-6A BR RRAM 2019-6A CR	C..	D		2.C FE	4,000,000	98.3800	3,935,216	4,000,000	4,000,000					8.556	8.532	JAJO	73,200	316,417	02/17/2021	04/15/2036
78110T-AG-4	RRAM 2022-21A C RRAM 2022-21A B1	C..	D		1.F FE	2,000,000	100.0990	2,001,974	2,000,000	2,000,000					8.644	8.623	JAJO	36,977	190,656	06/09/2022	07/15/2035
78110T-AJ-8	RRAM 2022-21A C RRAM 2022-21A C	C..	D		2.C FE	16,045,201	100.2790	16,144,919	16,100,000	16,053,675		6,568			9.894	9.953	JAJO	340,706	1,359,778	09/06/2023	07/15/2035
78110V-AG-9	RRAM 2023-27A C1 RRAM 2023-27A B		D		1.F FE	14,280,000	100.2060	14,309,388	14,280,000	14,280,000					8.195	7.831	JAJO	149,532		10/18/2023	10/15/2035
78110V-AL-8	RRAM 2023-27A C1 RRAM 2023-27A C1		D		2.B FE	6,800,000	100.1120	6,807,609	6,800,000	6,800,000					9.395	9.054	JAJO	81,632		10/18/2023	10/15/2035
97988A-AN-9	WDMNT 2017-3A DR WDMNT 2017-3A A2R	C..	D	4	1.A FE	2,828,788	98.6360	2,860,441	2,900,000	2,871,611		29,355			7.578	7.883	JAJO	44,562	202,066	08/10/2022	04/20/2032
97988A-AU-3	WDMNT 2017-3A DR WDMNT 2017-3A DR		D	4	2.C FE	468,750	94.2730	471,367	500,000	471,274		2,524			9.878	11.721	JAJO	10,015	24,451	07/13/2023	04/20/2032
97988U-AS-4	WDMNT 2019-6A DR WDMNT 2019-6A BR		D		1.C FE	4,000,000	98.5670	3,942,684	4,000,000	4,000,000					7.506	6.100	JAJO	64,217	273,950	06/18/2021	07/15/2031
97988U-AU-9	WDMNT 2019-6A DR WDMNT 2019-6A CR	C..	D		1.F FE	7,000,000	97.4020	6,818,154	7,000,000	7,000,000					8.406	8.376	JAJO	125,855	543,106	06/18/2021	07/15/2031
97988U-AW-5	WDMNT 2019-6A DR WDMNT 2019-6A DR		D		2.C FE	7,000,000	95.5180	6,686,260	7,000,000	7,000,000					9.556	9.551	JAJO	143,073	624,501	06/18/2021	07/15/2031
979926-AA-0	WDMNT 2023-12A A1A WDMNT 2023-12A A1A	C..	D		1.A FE	2,969,464	100.1260	2,973,194	2,969,464	2,969,464					7.887	7.860	JAJO	44,241	71,504	05/26/2023	07/25/2031
BCC2H7-1Y-7	ALME 5A B1RE ALME 5A B1RE		B		1.B FE	10,070,042	98.1660	10,835,578	11,038,015	10,873,134		230,067		333,056	5.565	6.132	JAJO	131,385	464,410	06/17/2022	07/15/2031
BCC2QL-QV-5	RRME 6A B RRME 6A A2		B		1.C FE	6,037,262	97.0300	5,355,082	5,519,007	5,519,007				167,522	5.365	5.308	JAJO	63,331	221,298	01/22/2021	04/15/2035
BCC2QL-QY-9	RRME 6A B RRME 6A B		B		1.F FE	24,149,048	96.2330	21,244,360	22,076,030	22,076,030				670,088	6.265	6.220	JAJO	295,822	1,083,350	01/22/2021	04/15/2035
BCC2QL-R1-0	RRME 6A B RRME 6A C	C..	B		2.C FE	15,696,881	94.6320	13,579,143	14,349,419	14,349,419				435,557	7.265	7.235	JAJO	222,976	847,288	01/22/2021	04/15/2035
BCC2QW-MU-7	RRME 1A CR RRME 1A BR	C..	B		1.F FE	36,998,203	97.2200	32,944,655	33,886,706	33,886,706				1,028,584	5.965	5.916	JAJO	432,343	1,561,554	02/23/2021	04/15/2035
BCC2QW-MX-1	RRME 1A CR RRME 1A CR	C..	B		2.C FE	6,970,748	94.3960	6,163,128	6,528,986	6,470,178		1,672		205,753	6.965	7.124	JAJO	97,265	336,611	10/05/2023	04/15/2035
BCC30J-N5-6	RRME 2A CR RRME 2A BR	C..	B		1.F FE	34,340,910	94.9690	29,534,924	31,099,607	31,099,607				943,986	6.015	5.967	JAJO	400,109	1,448,628	05/13/2021	07/15/2035
BCC30J-N8-0	RRME 2A CR RRME 2A CR	C..	B		2.C FE	14,702,626	94.9090	13,651,366	14,383,637	13,916,276		44,173		402,582	7.015	7.659	JAJO	215,817	764,760	10/05/2023	07/15/2035
BCC31R-MB-5	RRME 7A B RRME 7A B	C..	B		1.F FE	34,179,571	94.5960	30,280,506	32,010,243	32,010,243				971,627	6.015	5.966	JAJO	411,825	1,491,046	07/22/2021	01/15/2036
BCC31R-MF-6	RRME 7A B RRME 7A C	C..	B		2.C FE	38,304,692	92.6130	33,223,534	35,873,549	35,873,549				1,088,892	7.015	6.981	JAJO	538,258	2,028,776	07/22/2021	01/15/2036
BCC325-Y4-5	RRME 8A A2 RRME 8A B	C..	B		1.F FE	38,789,761	94.9320	34,579,444	36,425,449	36,425,449				1,105,644	6.115	6.067	JAJO	476,420	1,733,035	08/20/2021	10/15/2036
BCC325-Y7-8	RRME 8A A2 RRME 8A C		B		2.C FE	31,149,353	92.7780	27,138,105	29,250,740	29,250,740				887,866	7.115	7.083	JAJO	445,143	1,683,405	08/20/2021	10/15/2036
BCC32L-1W-4	RRME 9A A2E RRME 9A A2E		B		1.C FE	1,300,523	97.5530	1,615,182	1,655,702	1,509,326		20,088		47,870	5.665	7.739	JAJO	20,062	71,312	10/11/2022	10/15/2036
BCC32L-21-1	RRME 9A A2E RRME 9A C		B		2.C FE	9,379,983	91.8130	8,107,431	8,830,412	8,830,412				268,035	6.965	6.931	JAJO	131,550	494,746	09/17/2021	10/15/2036
BCC32T-P8-4	RRME 10A CN RRME 10A BN	C..	B		1.F FE	39,930,093	94.3800	35,941,105	38,081,151	38,081,151				1,155,901	6.015	5.966	JAJO	489,930	1,773,830	10/08/2021	04/15/2034
BCC32T-PC-5	RRME 10A CN RRME 10A CN	C..	B		2.C FE	17,939,607	92.2190	15,777,746	17,108,923	17,108,923				519,318	7.015	6.982	JAJO	256,708	967,570	10/08/2021	04/15/2034
BCC33P-CQ-5	RRME 5A A2R RRME 5A BRN	C..	B		1.F FE	50,821,132	94.6400	46,486,576	49,119,166	49,119,166				1,490,945	6.065	6.017	JAJO	637,192	2,312,478	11/12/2021	01/15/2037
BCC33P-CT-9	RRME 5A A2R RRME 5A CRN	C..	B		2.C FE	40,828,212	92.2840	36,416,258	39,460,903	39,460,903				1,197,782	7.065	7.032	JAJO	596,304	2,251,331	11/12/2021	01/15/2037
BCC357-T1-0	RRME 11A CN RRME 11A A2BN	C..	B		1.C FE	18,093,611	86.5740	15,289,735	17,660,824	17,660,824				536,070	2.100	2.105	JAJO	78,296	365,947	02/11/2022	03/31/2035
BCC357-T4-4	RRME 11A CN RRME 11A BN	C..	B		1.F FE	42,406,901	94.6560	39,180,331	41,392,556	41,392,556				1,256,414	6.215	6.169	JAJO	550,239	2,009,702	02/11/2022	03/31/2035
BCC357-T7-7	RRME 11A CN RRME 11A CN		B		2.C FE	29,684,831	93.2950	27,031,914	28,974,789	28,974,789				879,490	7.265	7.236	JAJO	450,240	1,710,024	02/11/2022	03/31/2035
G29638-AA-0	AP HANSEL SPV LLC 1st lien		D		2.C PL	245,720,282	98.5220	241,070,213	244,685,801	245,717,910		14,097			6.400	6.320	MS	4,990,515	364,871	10/19/2022	09/19/2047
000000-00-0	Aqua Asset Borrower Trust D Aqua Asset Borrower Tr D - A-2				1.C Z	51,305,431	100.0000	51,305,431	51,305,431	51,305,431					6.530	6.758	MON	27,919		12/04/2023	12/17/2044
000000-00-0	Aqua Asset Borrower Trust D Aqua Asset Borrower Tr D - B				1.F Z	29,547,630	100.0000	29,547,630	29,547,630	29,547,630					7.490	7.250	MON	18,443		12/04/2023	12/17/2044
000000-00-0	Aqua Asset Borrower Trust D Aqua Asset Borrower Tr D - C				2.A Z	17,728,578	100.0000	17,728,578	17,728,578	17,728,578					9.340	9.065	MON	13,799		12/04/2023	12/17/2044
03765#-AA-3	Apollo Total Return Fund - Inv Apollo Total Return Fund - Inv				2.B PL	180,000,000	97.4820	182,967,107	187,692,418	180,074,467		74,467			3.980	4.192	JAJO	1,867,540	3,820,084	04/01/2023	02/01/2077
03842V-AC-1	AQFIT 2021-A C AQFIT 2021-A C				2.C FE	5,161,500	76.4220	4,738,171	6,200,000	5,310,242		94,997			3.140	5.654	MON	7,571	194,680	06/17/2022	07/17/2046
41166L-AA-5	HarbourView Tune Royalty 1 LLC HarbourView Tune Royalty 1 LLC				1.G PL	43,000,000	92.1500	39,624,500	43,000,000	43,000,000					5.410	5.410	MN	200,320	2,326,300	05/12/2022	11/30/2081
64034Q-AC-2	NSLT 2021-BA D NSLT 2021-BA B	C..			1.C FE	27,089,284	83.1710	27,053,488	32,527,471	27,686,157		374,210			2.680	4.575	MON	26,636	990,868	06/17/2022	04/20/2062
64035D-AF-3	NSLT 2021-A D NSLT 2021-A C	RA..			1.F FE	8,522,884	79.8410	6,809,131	8,528,375	8,532,275		(465)			3.750	3.772	MON	9,772	319,814	05/13/2021	04/20/2062
64035D-AG-1	NSLT 2021-A D NSLT 2021-A D	RA..			2.B FE	8,108,054	81.9530	6,648,084	8,112,075	8,119,620		(668)			4.930	4.968	MON	12,220	399,925	05/13/2021	04/20/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64035D-AJ-5	NSLT 2021-A D NSLT 2021-A B2	M			1.C FE	33,492,673	81.2460	30,684,241	37,767,000	34,251,182		495,961			2.850	4.633	MON	32,889	1,076,360	07/15/2022	04/20/2062
64035G-AB-5	NSLT 2021-CA AFX NSLT 2021-CA AFX				1.A FE	6,526,358	88.6520	6,433,062	7,256,549	6,624,976		98,618			1.320	6.094	MON	2,927	71,840	03/28/2023	04/20/2062
96328D-BV-5	WHLS 2020-1A C WHLS 2020-1A B				2.B Z	6,064,442	96.0950	6,198,140	6,450,000	6,358,128		134,430				1.985	MON			10/26/2021	08/20/2029
96328G-BW-3	WHLS 2020-1A C WHLS 2020-1A C				2.B Z	4,546,921	94.1620	4,553,685	4,836,000	4,755,896		101,829				1.948	MON			10/26/2021	08/20/2029
96328G-AV-9	Wheels Fleet Lease Funding 1 L WFLF 2023-1A D				1.D FE	11,702,614	99.7980	11,776,127	11,800,000	11,711,273		8,659			6.850	7.247	MON	29,189	269,433	09/08/2023	04/18/2038
402512-AC-1	GSM 2021-IIIA B GSM 2021-IIIA A2	RA	D		1.C FE	21,000,000	99.2800	20,848,842	21,000,000	21,000,000					7.406	6.065	JAJO	332,647	1,416,986	01/14/2021	04/15/2034
402512-AE-7	GSM 2021-IIIA B GSM 2021-IIIA B	C	D		1.F FE	19,200,000	99.2560	19,057,210	19,200,000	19,200,000					7.956	7.920	JAJO	326,721	1,402,302	01/14/2021	04/15/2034
402512-AG-2	GSM 2021-IIIA B GSM 2021-IIIA C	C	D		2.C FE	21,000,000	97.7020	20,517,441	21,000,000	21,000,000					9.156	9.145	JAJO	411,251	1,788,570	01/14/2021	04/15/2034
402563-AG-5	GSM 2020-1A D GSM 2020-1A C	M	D	4	1.F FE	25,097,004	98.4470	25,103,909	25,500,000	25,144,465		44,798			8.156	8.441	JAJO	444,835	1,913,999	10/14/2022	04/15/2033
402563-AJ-9	GSM 2020-1A D GSM 2020-1A D	C	D	4	2.C FE	4,000,000	97.9550	3,918,188	4,000,000	4,000,000					9.156	9.144	JAJO	78,334	340,684	01/27/2020	04/15/2033
40256G-AE-1	GSM 2021-6A C GSM 2021-6A B	M	D		1.F FE	27,000,000	99.4520	26,852,094	27,000,000	27,000,000					7.706	7.666	JAJO	445,014	1,903,738	09/27/2021	01/15/2037
40256G-AG-6	GSM 2021-6A C GSM 2021-6A C	C	D		2.C FE	11,800,000	97.7390	11,533,167	11,800,000	11,800,000					8.756	8.736	JAJO	220,988	957,281	09/27/2021	01/15/2037
40256L-AE-0	GSM 2021-5A B GSM 2021-5A B	C	D		1.F FE	16,163,657	99.4900	16,167,174	16,250,000	16,174,258		8,759			7.706	7.759	JAJO	267,833	1,145,769	10/18/2022	07/15/2034
40256L-AG-5	GSM 2021-5A B GSM 2021-5A C	C	D		2.C FE	12,000,000	97.8690	11,744,316	12,000,000	12,000,000					8.756	8.736	JAJO	224,734	973,506	05/27/2021	07/15/2034
40257D-AE-7	GSM 2022-7A B GSM 2022-7A B	C	D		1.F FE	5,000,000	96.8020	4,840,120	5,000,000	5,000,000					7.594	7.552	JAJO	81,212	94,892	02/18/2022	07/15/2035
40257D-AG-2	GSM 2022-7A B GSM 2022-7A C	C	D		2.C FE	10,000,000	96.1130	9,611,330	10,000,000	10,000,000					8.594	8.572	JAJO	183,813	798,948	02/18/2022	07/15/2035
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						9,061,456,439	XXX	8,917,170,400	9,082,500,375	9,053,123,043		15,006,554		30,057,043	XXX	XXX	XXX	114,890,725	313,495,212	XXX	XXX
03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2)				3.C PL	109,185,503	91.8180	102,004,445	111,093,750	109,395,616		197,582			10.810	11.434	MON	100,077	12,454,364	12/16/2022	07/29/2029
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B				2.C FE	379,929,117	99.9600	380,074,242	380,225,234	379,968,964		39,886			8.706	8.725	MJSD	275,852	23,216,336	07/21/2023	03/30/2028
92264#-AA-2	Venerable Holdings Inc Venerable Holdings Inc Increme				2.C Z	149,328,750	98.5000	147,539,170	149,785,959	149,359,179		28,823			6.257	6.299	JD	26,034	8,047,433	02/14/2023	05/30/2033
1469999999. Subtotal - Bonds - Affiliated Bank Loans - Acquired						638,443,370	XXX	629,617,857	641,104,943	638,723,759		266,291			XXX	XXX	XXX	401,963	43,718,133	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						10,718,198,162	XXX	10,471,420,797	10,771,450,201	10,709,847,878		15,136,055		30,057,043	XXX	XXX	XXX	119,971,854	389,003,944	XXX	XXX
BANDZF-E7-0	Grp Operating Llc GRP OPERATING TK				6. *							(105,507)			25.200		MON			12/30/2022	12/31/2023
BANDML-05-0	ALPHA SOURCE INC OTHER				6. *	3,168,771	23.4700	2,559,554	10,905,642	2,559,554	(609,217)	801,392	2,101,183		11.980		MJSD		1,257,858	10/01/2023	01/31/2024
BL3561-84-4	SCIENCE APP SAIC TL B2 1L USD				3.A FE	238,599	100.1750	237,976	237,560	237,560		17			(2.578)	(2.564)	MON	(527)	16,790	03/31/2021	03/15/2027
BL3541-10-1	WMG ACQUISITION WMG TL G 1L USD				3.B FE	1,741,998	100.2130	1,740,516	1,736,826	1,736,421		59			7.033	7.143	MON	10,518	126,633	01/20/2021	01/20/2028
BL4277-41-6	NOURYON USA LLC SPCHEM TL B 1L USD				4.A FE	1,526,831	100.5160	1,534,702	1,526,831	1,526,831					27.049	28.614	MON	16,061	15,648	10/19/2023	04/03/2028
BL4122-52-1	INEOS US FINANCE LLC TERM B				3.B FE	1,917,178	100.2500	1,923,981	1,919,183	1,917,397		219			0.289	0.304	MON	477	160,762	03/24/2023	02/16/2030
BL4245-71-0	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART				3.A Z	360,428	100.5000	361,553	359,754	360,428					8.358		MON	919	15,125	07/11/2023	04/20/2030
042688-AA-9	ARPAD SOLAR BORR TERM LN 1L				2.B PL	10,497,952	96.5800	10,138,922	10,497,952	10,497,952					5.250	5.284	JAJO	117,883	223,168	11/01/2019	07/15/2034
08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD				2.C FE	2,395,340	100.3750	2,409,000	2,400,000	2,396,579		1,240			7.640	7.818	MON	15,789	126,392	05/03/2023	10/30/2026
BL3562-44-6	BERRY GLOBAL INC BERY TL Z 1L USD				2.C FE	508,892	100.4380	511,502	509,274	509,082		67			5.040	5.056	MON	2,210	35,233	03/05/2021	07/01/2026
BL3547-59-5	BUCKEYE PARTNERS BPL TL B1 1L USD				3.A FE	1,499,319	100.3700	1,513,065	1,507,487	1,503,717		2,010			(4.263)	(4.181)	MON	(5,533)	114,036	01/27/2021	11/02/2026
BL3492-92-5	CALPINE CORP CPN TL B5 1L USD				3.A FE	753,611	100.3170	760,273	757,874	755,309		614			1.408	1.500	MON	919	58,282	03/31/2021	12/16/2027
BL3128-18-0	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD				3.B FE	1,509,985	99.5140	1,510,835	1,518,214	1,513,501		1,052			6.445	6.942	MON	8,821	105,234	02/04/2020	08/02/2027
302518-A*-6	FNBC OF LA GRANGE INC SUBORDINATED			2	2.B PL	1,108,250	82.7500	1,075,750	1,300,000	1,114,279		6,029	191,750		6.375	9.604	MJSD	230	82,875	12/15/2022	09/30/2029
BL3294-34-7	INGERSOLL-RAND S TERM B				2.B FE	224,822	100.4060	228,496	227,572	226,074		466			0.232	0.439	MON	46	15,189	04/27/2021	03/01/2027
36877#-AA-8	GEMINI RENEWABLES INVESTMENTS TL B				2.C PL	8,724,451	95.1340	8,316,034	8,741,424	8,730,693		1,889			4.827	4.884	JAJO	72,669	421,949	03/13/2019	10/31/2039
411650-AG-2	HARBOURVEST PRTN HAPART TL B 1L USD				3.A Z										9.581		MON	962		12/01/2023	03/01/2025
43289D-AH-6	HILTON WORLDWIDE HLT TL B2 1L USD				2.C FE										1.462		MON	2,792		11/09/2023	06/21/2026
BL4462-74-5	HILTON WORLDWIDE HLT TL B3 1L USD			2	2.C FE	500,398	100.3020	501,510	500,000	500,282		(115)			7.171	7.114	MON	3,088	4,890	11/09/2023	06/21/2028
BL4383-71-9	QUIKRETE HOLDING QUIKHO TL B1 1L USD				3.C FE	1,967,923	100.4170	1,978,205	1,970,000	1,968,048		125			0.265	0.284	MON	449	54,236	08/31/2023	03/18/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B				2.C PL	34,412,330	95.0140	32,785,863	34,506,531	34,458,550		7,993			4.700	4.780	MON	139,656	1,345,395	04/18/2018	12/31/2037
88687@-AA-1	Tillman Networks LLC Tillman Networks				2.A PL	14,134,650	92.7500	13,153,225	14,181,375	14,140,887		6,012			0.436	0.480	MON	5,329	581,826	12/16/2022	08/31/2030
89364M-BU-7	TRANSDIGM INC TDG TL H 1L USD				4.A FE	2,348,954	100.5450	2,362,809	2,350,013	2,349,206		252			0.277	0.288	MON	561	204,670	01/05/2023	02/22/2027
BL3563-04-8	TRONOX FINANCE L TROX TL B 1L USD				3.B FE	617,494	100.0240	617,446	617,301	617,310		10			21.152	22.103	MON	11,244	46,830	03/11/2021	03/13/2028
BL3574-61-5	WEX INC WEX TL B 1L USD				3.C FE	1,165,950	100.4450	1,172,187	1,167,000	1,166,070		120			0.249	0.268	MON	250	52,465	06/13/2023	04/03/2028
BL2552-41-4	INEOS US FINANCE LLC TERM B				3.B FE										11.391		MON		57	10/17/2019	03/31/2024
BL2828-71-5	SELECT MEDICAL SEM TL B 1L USD				3.C FE										2.540		MON		(123)	12/01/2023	03/06/2025
BL2870-02-2	NEXSTAR ESCROW NXST TL B 1L USD				3.B FE	1,167,506	100.1720	1,177,487	1,175,465	1,171,706		1,147			24.332	10.110	MON	9,890	90,161	06/20/2019	09/18/2026
BL3089-54-9	GENESEE & WYOMING INC. TERM				3.B FE	1,894,868	100.3510	1,912,244	1,905,556	1,900,809		1,571			8.232	0.323	MON	394	137,569	03/02/2020	12/30/2026
BL3156-14-0	ADVANCED DRAINAG WMS TL B 1L USD				2.C FE	300,675	101.1880	305,008	301,429	301,087		104			6.892	7.352	MON	1,868	22,496	09/18/2019	09/24/2026
BL3183-08-6	VIRGIN MEDIA BRI VMED TL N 1L USD				3.C FE	3,033,055	99.8200	3,033,419	3,038,904	3,035,790		670			1.255	3.918	MON	10,100	232,034	10/15/2019	01/31/2028
BL3184-19-1	SIX FLAGS THEME SIX TL B 1L USD				3.B FE	1,524,908	100.0550	1,526,743	1,525,911	1,525,545		159			7.964	0.243	MON	305	105,520	02/20/2020	04/17/2026
BL3200-39-3	ABC SUPPLY CO TERM B				3.B FE	1,905,425	100.3750	1,922,181	1,915,000	1,910,919		1,331			8.241	0.310	MON	397	137,560	10/29/2019	01/15/2027
BL3204-21-3	LPL HOLDINGS INC TL				2.C FE	1,067,710	100.1250	1,071,724	1,070,386	1,069,281		508			7.960	0.265	MON	212	73,374	11/07/2019	11/12/2026
BL3207-32-3	OUTFRONT MEDIA CAPITAL LLC TERM B				3.B FE	1,995,000	99.8540	1,997,080	2,000,000	1,997,925		715			7.854	0.265	MON	395	137,080	11/14/2019	11/18/2026
BL3219-28-6	MARRIOTT OWNERSH TL B				3.A FE	2,273,078	100.2500	2,264,607	2,258,959	2,258,959		(12)			7.964	0.232	MON	452	155,953	01/02/2020	09/01/2025
BL3286-66-5	NOURYON USA LLC SPCHEM TL B 1L USD				4.A FE										9.533		MON		33	01/27/2020	10/01/2025
BL3288-02-6	DAVITA INC DVA TL B 1L USD				3.A FE	1,756,745	100.0810	1,750,228	1,748,821	1,748,821					7.980	0.233	MON	351	121,095	02/13/2020	08/12/2026
BL3290-24-6	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD				3.A FE	1,212,340	100.3130	1,217,650	1,213,857	1,213,158		181			7.964	1.884	MON	1,942	83,472	01/30/2020	02/04/2027
BL3290-85-7	LAMAR MEDIA CORP LAMR TL B 1L USD				2.C FE	1,642,448	99.8340	1,684,686	1,687,496	1,666,429		7,220			7.688	0.626	MON	326	114,486	05/12/2020	02/08/2027
BL3291-84-8	SS&C TECH INC TERM B5				3.B FE	1,786,641	100.2410	1,788,702	1,784,410	1,784,410					7.980	0.233	MON	358	123,337	02/06/2020	04/16/2025
BL3292-64-8	TRANSDIGM INC TDG TL G 1L USD				4.A FE												MON		(7,983)	02/14/2020	08/22/2024
BL3392-82-8	MILEAGE PLUS HLD TERM B			2	2.C FE	19,994,300	103.5720	19,935,881	19,248,424	19,817,111		(177,189)			17.006	0.809	MON	57,587	1,468,223	05/24/2023	06/21/2027
BL3545-27-6	CALPINE CORP CPN TL B9 1L USD				3.A FE	2,993,039	100.3210	3,036,476	3,026,775	3,010,843		7,022			8.257	0.473	MON	628	216,900	06/17/2021	04/01/2026
BL3625-15-1	DT MIDSTREAM DTMINC TL B 1L USD				2.C FE	255,255	100.4720	255,892	254,689	255,193		(62)			8.257	0.197	MON	53	11,102	06/13/2023	06/12/2028
BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD				3.A FE	505,079	100.6160	507,429	504,323	504,997		(82)			8.257	0.212	MON	105	18,883	06/13/2023	07/03/2028
BL3638-38-6	QUIKRETE HOLDING QUIKHO TL B1 1L USD				3.C FE										37.347		MON		15	12/01/2023	03/18/2029
BL3646-39-7	PRA HEALTH SCIEN IQLR TL B 1L USD				2.C FE	202,290	100.4850	202,890	201,911	202,249		(41)			9.346	0.620	MON	114	11,772	06/13/2023	07/03/2028
BL3683-98-6	STANDARD INDS IN BMCAUS TL B 1L USD				2.C FE	720,349	100.3310	724,132	721,746	720,489		140			11.379	2.039	MON	1,238	33,250	06/13/2023	09/22/2028
BL3689-59-5	CENTURI GROUP I SWX TL B 1L USD				4.A FE	1,170,688	100.1250	1,177,054	1,175,585	1,171,204		515			8.844	0.358	MON	282	55,216	06/13/2023	08/28/2028
BL3705-69-8	CLEAN HARBORS IN CLH TL B 1L USD				3.A FE	282,488	100.3570	283,064	282,057	282,444		(44)			10.108	0.453	MON	117	10,537	06/13/2023	10/10/2028
BL3753-47-4	SYNAPTICS INC SYNA TL B 1L USD				3.A FE	975,056	99.7500	975,056	977,500	975,700		413			18.260	3.115	MON	2,572	75,510	10/20/2021	12/04/2028
BL3571-66-0	GARDA SECURITY GWCN TL B 1L USD		A		4.B FE	1,371,898	100.3050	1,369,236	1,365,072	1,368,662		(1,546)			2.823	2.743	MON	3,319	139,996	03/31/2021	10/30/2026
BL4416-56-8	BC ULC 1011778 BC ULC BCULC TL B5 1L		A		3.B FE	1,930,685	100.1610	1,933,098	1,930,000	1,930,685					7.608		MON	4,486	49,874	09/21/2023	09/23/2030
BL3501-22-0	EP BCO SA TL B		B		3.C FE	17,676,857	98.6250	16,329,363	16,557,022	16,557,048		(2)		502,567	4.383	4.423	MON	62,493	998,539	03/31/2021	06/25/2026
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL		B		2.B FE	36,489,676	93.1480	28,363,416	30,449,797	33,229,280		35,414		1,017,844	3.438	1.879	JD	2,908	1,051,096	03/05/2021	12/31/2036
BL3284-90-0	ZIGGO BV ZIGGO TL I 1L USD		C		4.A FE	3,763,891	99.8930	3,759,863	3,763,891	3,763,891					1.255	3.891	MON	12,509	287,390	01/17/2020	04/30/2028
BL3290-02-2	TELENET FINANCING USD LLC TNETBB TL AR 1L USD		C		3.C FE	2,950,475	99.6380	2,947,147	2,957,870	2,953,705		674			1.176	3.680	MON	9,214	210,849	01/24/2020	04/28/2028
BL3447-31-7	SKYMILES IP LTD DAL TL B 1L USD		D	2	2.B FE	13,887,798	102.5520	13,700,947	13,360,000	13,774,448		(113,350)			43.899	18.901	MON	241,509	587,782	05/30/2023	10/20/2027
BL3573-84-9	ICON LUX SARL IQLR TL B 1L USD		D		2.C FE	811,919	100.4850	814,325	810,399	811,753		(165)			8.687	0.217	MON	177	47,416	06/13/2023	07/03/2028
BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD		C		3.A FE	549,393	100.2880	550,656	549,078	549,365		(28)			8.257	0.232	MON	114	23,980	06/13/2023	07/23/2029
G1339#-AA-7	BLUECO 22 LIMITED BLUECO 7.44 LIMITED 07/13/2027		B		2.C YE	54,079,316	100.6030	57,693,810	57,348,218	56,791,985		16,433		2,696,239	7.440	7.877	MON	367,411	187,815	10/16/2023	07/13/2027
L0175*-AB-2	ALPHA TRAINS HOLDCO SARL TERM LN FAC		B		3.B	12,529,643	95.5210	10,543,641	11,038,015	11,188,735		(47,991)		345,590	3.530	3.091	JD	1,082	390,899	01/08/2021	03/31/2027
Q8438@-AA-3	74 Rickard Rd Sydney Univ Loan Notes		B		1.C Z	103,389,194	84.1730	83,145,606	98,778,950	98,778,950				(4,610,243)	4.300	4.339	MON	314,198	3,459,697	07/01/2021	01/05/2051
Q8438@-AA-3	74 Rickard Rd Sydney Univ Loan Notes		B		1.C Z				35			(26)			4.300	4.339	MON			07/01/2021	01/05/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						389,413,814	XXX	357,294,145	386,365,329	381,009,341	(609,217)	457,623	2,292,933	(48,003)	XXX	XXX	XXX	1,510,165	15,932,102	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						389,413,814	XXX	357,294,145	386,365,329	381,009,341	(609,217)	457,623	2,292,933	(48,003)	XXX	XXX	XXX	1,510,165	15,932,102	XXX	XXX
2419999999. Total - Issuer Obligations						35,456,517,559	XXX	32,908,990,188	35,165,791,894	35,214,943,894	273,535	(12,436,437)	56,919,581	105,040,007	XXX	XXX	XXX	358,731,176	1,097,310,546	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						4,081,293,860	XXX	4,150,009,584	20,741,987,295	4,124,759,264	(1,464,408)	3,339,827	8,557,986	7,696,991	XXX	XXX	XXX	19,050,956	176,037,136	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						5,338,247,341	XXX	5,121,191,678	5,430,228,387	5,344,980,132	(14,937,326)	7,351,461	8,291,052		XXX	XXX	XXX	18,948,761	193,347,323	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						29,433,086,737	XXX	28,938,977,960	29,858,422,093	29,488,463,838	(460,716)	51,271,366	13,334,157	149,827,683	XXX	XXX	XXX	342,861,221	1,268,688,952	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans						638,443,370	XXX	629,617,857	641,104,943	638,723,759		266,291			XXX	XXX	XXX	401,963	43,718,133	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						389,413,814	XXX	357,294,145	386,365,329	381,009,341	(609,217)	457,623	2,292,933	(48,003)	XXX	XXX	XXX	1,510,165	15,932,102	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						75,337,002,681	XXX	72,106,081,412	92,223,899,941	75,192,880,228	(17,198,132)	50,250,131	89,395,709	262,516,678	XXX	XXX	XXX	741,504,242	2,795,034,192	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ .....11,621,353,084 1B ..$ .....815,919,230 1C ..$ .....4,309,513,331 1D ..$ ..... 2,673,652,998 1E ..$ ..... 3,786,295,399 1F ..$ .....11,597,309,560 1G ..$ 8,739,482,765

1B 2A ...$ ..... 6,504,049,430 2B ..$ ..... 12,473,942,044 2C ..$ 9,875,911,306

1C 3A ...$ ..... 575,835,698 3B ..$ ..... 577,658,129 3C ..$ 858,827,261

1D 4A ...$ ..... 335,118,998 4B ..$ ..... 180,919,523 4C ..$ 75,633,070

1E 5A ...$ ..... 31,927,693 5B ..$ .....23,625,776 5C ..$ 4,544,253

1F 6 .....$ 131,360,680

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
02369G-AA-3	AMER AGCREDIT Junior Subordinated			30,000,000.000	1.00		27,787,500	0.926	27,787,500	30,000,000	70,000	1,575,000		2,212,500			2,212,500		3.A FE	06/09/2021
06055H-60-8	BANK OF AMER CRP Preferred			550,000.000	25.00		10,188,750	18.525	10,188,750	13,750,000		567,189		998,250			998,250		2.B FE	08/18/2021
06055H-AB-9	BANK OF AMER CRP Junior Subordinated			16,500,000.000	1.00		16,537,373	1.002	16,537,373	16,289,708	179,667	1,010,625		385,917	26		385,943		2.B FE	09/08/2022
064058-AL-4	BANK OF NY MELLO Junior Subordinated			5,000,000.000	1.00		4,330,000	0.866	4,330,000	5,000,000	5,729	187,500		256,753			256,753		2.A FE	11/08/2021
10924B-AA-5	BRIGHTHOUSE HOLDINGS LLC Junior Subordinated			5,000,000.000	1.00		4,581,250	0.916	4,581,250	5,556,250	84,861	325,000		32,745	(21,495)		11,250		2.C FE	01/24/2018
12542R-50-6	CHS INC PERP PFD			615,375.000	25.00		15,522,065	25.224	15,522,065	15,384,375		1,092,290		393,071			393,071		3.B	03/04/2014
14019T-AA-4	CAP FARM CREDIT Junior Subordinated			8,600,000.000	1.00		7,761,500	0.903	7,761,500	8,600,000	19,111	430,000		13,155			13,155		3.C FE	01/13/2021
172967-MU-2	CITIGROUP INC Junior Subordinated			19,000,000.000	1.00		17,551,250	0.924	17,551,250	19,000,000	44,333	760,000		964,345			964,345		3.A FE	12/03/2020
190750-86-2	COBANK ACB Preferred			100,000.000	100.00		9,742,500	97.425	9,742,500	10,000,000		620,000		74,950			74,950		2.B FE	11/19/2014
190750-AC-6	COBANK ACB Junior Subordinated			4,000,000.000	1.00		3,893,850	0.973	3,893,850	4,000,000	62,500	250,000		15,050			15,050		2.B FE	04/05/2016
190750-AE-2	COBANK ACB Junior Subordinated			10,000,000.000	1.00		9,838,281	0.984	9,838,281	10,000,000	162,500	720,250		(36,719)			(36,719)		2.B FE	08/16/2022
249670-AB-6	DTCC/THE Junior Subordinated			7,500,000.000	1.00		5,899,813	0.787	5,899,813	7,402,500	7,734	253,125		(128,406)	93		(128,313)		1.F FE	03/01/2022
25746U-DD-8	DOMINION ENERGY Junior Subordinated			39,883,000.000	1.00		38,108,207	0.956	38,108,207	36,852,524	82,425	927,280		1,254,219	1,463		1,255,682		2.C FE	11/28/2023
25746U-DM-8	DOMINION ENERGY Junior Subordinated			10,000,000.000	1.00		8,930,550	0.893	8,930,550	10,000,000	91,833	435,000		485,121			485,121		2.C FE	12/01/2021
26441C-BG-9	DUKE ENERGY CORP Junior Subordinated			1,500,000.000	1.00		1,478,625	0.986	1,478,625	1,448,878	21,328	36,563		29,662	84		29,746		2.C FE	05/04/2023
281020-AS-6	EDISON INTL Junior Subordinated			2,500,000.000	1.00		2,374,780	0.950	2,374,780	2,494,799	39,566	134,375		322,554	1		322,555		3.A FE	02/24/2022
281020-AT-4	EDISON INTL Junior Subordinated			12,400,000.000	1.00		11,592,512	0.935	11,592,512	12,400,000	182,556	620,000		1,081,239			1,081,239		3.A FE	11/04/2021
29273V-AN-0	ENERGY TRANSFER Junior Subordinated			10,097,000.000	1.00		9,642,282	0.955	9,642,282	9,238,014	83,861	396,403		515,670	1,098		516,768		3.B FE	09/29/2023
38144G-AG-6	GOLDMAN SACHS GP Junior Subordinated			8,000,000.000	1.00		7,160,357	0.895	7,160,357	8,000,000	114,367	292,000		700,357			700,357		3.A FE	07/21/2021
446150-AL-8	HUNTINGTON BANCS INC Junior Subordinated			14,000,000.000	1.00		13,298,600	0.950	13,298,600	14,000,000	255,590	1,026,676		253,575			253,575		3.A FE	02/27/2018
48126H-AA-8	JPMORGAN CHASE Junior Subordinated			440,000.000	1.00		444,948	1.011	444,948	412,500	4,693	36,445		11,548			11,548		2.B FE	09/30/2013
48126H-AC-4	JPMORGAN CHASE Junior Subordinated			2,000,000.000	1.00		1,995,175	0.998	1,995,175	1,952,060	30,161	61,000		42,943	172		43,115		2.B FE	05/18/2023
48128B-AF-8	JPMORGAN CHASE Junior Subordinated			5,000,000.000	1.00		4,978,650	0.996	4,978,650	4,796,875	104,167	125,000		181,775			181,775		2.B FE	03/17/2023
61762V-85-3	MORGAN STANLEY Preferred			400,000.000	1,000.00		10,490,000	26.225	10,490,000	10,000,000		650,000		318,196			318,196		2.C FE	07/28/2022
693475-BF-1	PNC FINANCIAL Junior Subordinated			20,000,000.000	1.00		19,510,656	0.976	19,510,656	20,000,000	55,111	1,240,000		(65,232)			(65,232)		2.B FE	08/16/2022
693475-BP-9	PNC FINANCIAL Junior Subordinated			8,000,000.000	1.00		7,490,000	0.936	7,490,000	8,000,000	22,222	427,778		(510,000)			(510,000)		2.B FE	02/02/2023
743315-AU-7	PROGRESSIVE CORP Junior Subordinated			10,000,000.000	1.00		9,979,109	0.998	9,979,109	10,000,000	38,653	872,298		392,442			392,442		2.A FE	03/09/2018
74460W-55-2	PUBLIC STORAGE Preferred			300,000.000	1,000.00		6,517,875	21.726	6,517,875	7,500,000		346,876		822,375			822,375		1.G FE	06/08/2020
74460W-68-5	PUBLIC STORAGE Preferred			800,000.000	1,000.00		19,384,600	24.231	19,384,600	20,693,000		1,030,000		2,360,600			2,360,600		2.A FE	08/03/2022
784860-AG-6	SVB FINANCIAL GR Junior Subordinated			4,167,000.000	1.00		49,483	0.012	49,483	268,251		42,712		1,570,394	6,857	3,898,749	(2,321,498)		6. *	01/26/2021
784860-AJ-0	SVB FINANCIAL GR Junior Subordinated			6,000,000.000	1.00		66,000	0.011	66,000	397,500		60,000		1,623,047	7,457	5,601,304	(3,970,800)		6. *	01/24/2022
784860-AP-6	SVB FINANCIAL GR Junior Subordinated			2,000,000.000	1.00		21,250	0.011	21,250	132,500		21,250		544,905	2,485	1,867,500	(1,320,110)		6. *	10/25/2021
808513-AR-6	CHARLES SCHWAB Junior Subordinated			5,250,000.000	1.00		4,442,813	0.846	4,442,813	5,250,000	21,875	262,500		63,984			63,984		2.C FE	10/25/2017
808513-BJ-3	CHARLES SCHWAB Junior Subordinated			15,000,000.000	1.00		11,805,000	0.787	11,805,000	15,000,000	50,000	600,000		(128,625)			(128,625)		2.C FE	12/08/2020
857477-60-8	STATE STREET CRP Preferred			120,000.000	25.00		3,028,500	25.238	3,028,500	3,000,000		176,982		99,300			99,300		2.A FE	02/25/2014
857477-AQ-6	STATE STREET CRP Junior Subordinated			1,000,000.000	1.00		1,003,750	1.004	1,003,750	999,344	4,365	82,387		2,659	433		3,092		2.A FE	04/28/2023
902973-71-8	US BANCORP Preferred			330,000.000	1,000.00		5,952,788	18.039	5,952,788	8,250,000		330,000		484,688			484,688		2.B FE	01/26/2021
902973-AZ-9	US BANCORP Junior Subordinated			12,000,000.000	1.00		10,755,000	0.896	10,755,000	12,000,000	132,500	636,000		339,000			339,000		2.B FE	02/02/2017
903312-AA-4	USB REALTY CORP Junior Subordinated			22,480,000.000	1.00		16,663,300	0.741	16,663,300	19,248,874	331,272	1,386,077		(4,734,541)	4,054,521		(680,020)		2.B FE	10/04/2019
949746-RG-8	WELLS FARGO & COMPANY Junior Subordinated			13,000,000.000	1.00		12,954,230	0.996	12,954,230	12,999,450	34,089	767,000		1,131,058	(15,873)		1,115,185		2.B FE	05/18/2023
949746-TD-3	WELLS FARGO & COMPANY Junior Subordinated			18,000,000.000	1.00		16,661,250	0.926	16,661,250	18,000,000	31,200	702,000		962,730			962,730		2.B FE	01/19/2021
95002Y-AA-1	WELLS FARGO & COMPANY Junior Subordinated			16,000,000.000	1.00		16,810,000	1.051	16,810,000	16,000,000	54,222	477,833		810,000			810,000		2.B Z	07/17/2023
23332S-20-8	DSLA NIM CORP Preferred		D	50.000	1.00			0.000											6. *	01/31/2023

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
29359U-10-9	ENSTAR GROUP LTD Preferred		D	300,000.000	25.00		7,665,000	25.550	7,665,000	7,500,000		525,000		1,120,800			1,120,800		2.C FE	06/20/2018
41162J-20-5	HARBORVIEW NIM Preferred		D	11,533,350.000	1.00			0.000				(1,153)		(231)	231				6. *	01/31/2023
41164C-20-8	HARBORVIEW NIM Preferred		D	10,707,200.000	1.00			0.000		11		(1,070)		(11)			(11)		6. *	01/31/2023
G7498P-12-7	RENAISSANCERE Preferred		D	280,000.000	1.00		4,953,900	17.693	4,953,900	7,000,000		294,000		375,900			375,900		2.B FE	07/07/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							419,843,322	XXX	419,843,322	448,817,413	2,422,491	22,810,191		17,643,712	4,037,553	11,367,553	10,313,712		XXX	XXX
04651L-30-5	AT&T Mobility II LLC Series B Preferred			710,000.000	1.00		710,355,000	996.120	707,245,200	710,355,000	134,111	26,285,778							2.B PL	06/15/2023
816851-BK-4	SEMPRA Junior Subordinated			3,571,000.000	1.00		3,463,901	0.980	3,498,821	3,463,870	36,752				34		34		2.C FE	12/13/2023
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE MRPS SER E			109,624.000	1.00		1,074,566	9.850	1,079,811	1,074,566	1,850	23,788							1.E FE	06/01/2018
404280-AS-8	HSBC HOLDINGS Junior Subordinated		D	600,000.000	1.00		580,740	0.992	595,397	580,663	11,050	19,125			77		77		2.C FE	06/06/2023
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							715,474,207	XXX	712,419,229	715,474,099	183,763	26,328,691			111		111		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,135,317,529	XXX	1,132,262,551	1,164,291,512	2,606,254	49,138,882		17,643,712	4,037,664	11,367,553	10,313,823		XXX	XXX
G60918-10-8	MIDCAP PREF EQUITY MIDCAP PREF EQUITY			100,000,000.000	1.00			0.041	4,105,727			2,756,913							6. *	08/12/2021
4319999999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred								XXX	4,105,727			2,756,913							XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX	4,105,727			2,756,913							XXX	XXX
4509999999 - Total Preferred Stocks							1,135,317,529	XXX	1,136,368,278	1,164,291,512	2,606,254	51,895,795		17,643,712	4,037,664	11,367,553	10,313,823		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$
1B	2A ...$ 37,725,959	2B ..$ 879,725,651	2C ..$ 91,546,086
1C	3A ...$ 79,764,999	3B ..$ 25,164,347	3C ..$ 7,761,500
1D	4A ...$	4B ..$	4C ..$
1E	5A ...$	5B ..$	5C ..$
1F	6 .....$ 136,733		

1D ..$ 1E ..$ 1,074,566 1F ..$ 5,899,813 1G ..$ 6,517,875

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
050139-70-8	RIESEL HOLDCO LLC RIESEL HOLDCO LLC Units			6,805,556.000	6,805,556	1.000	6,805,556	6,805,556								12/02/2022	
BANDJL-9Q-9	NIELSEN BIOSCIENCES INC NIELSEN BIOSCIENCES INC			25,402.000	580,431	22.850	580,431	213,885				(85,298)		(85,298)		06/30/2017	
89156V-10-6	TOURMALINE OIL CORP COMMON STOCK			466,120.000	20,964,670	44.977	20,964,670	24,002,408				(3,698,985)		(3,698,985)	661,247	11/17/2023	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA			2,769,040.000	276,904,000	100.000	276,904,000	276,904,000		20,261,238						12/15/2023	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					305,254,657	XXX	305,254,657	307,925,849		20,261,238		(3,784,283)		(3,784,283)	661,247	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					305,254,657	XXX	305,254,657	307,925,849		20,261,238		(3,784,283)		(3,784,283)	661,247	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
05383*-10-6	ATHENE RE USA IV, INC.			250,000.000	42,814,567	100.000	42,814,567	66,405,499				(766,080)		(766,080)		12/15/2011	
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY			50,000.000	92,106,503	100.000	92,106,503	81,021,027				8,411,136		8,411,136		08/29/2013	
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK			475,000.000	290,000,640	100.000	290,000,640	258,000,652				5,903,788		5,903,788		10/01/2013	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					424,921,709	XXX	424,921,709	405,427,178				13,548,844		13,548,844		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					424,921,709	XXX	424,921,709	405,427,178				13,548,844		13,548,844		XXX	XXX
5989999999 - Total Common Stocks					730,176,366	XXX	730,176,366	713,353,027		20,261,238		9,764,561		9,764,561	661,247	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,865,493,895	XXX	1,866,544,644	1,877,644,539	2,606,254	72,157,033		27,408,273	11,367,553	20,078,384	661,247	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38376G-W5-5	GNR 2011-61 RR GNR 2011-86 Z 3.636% 04/16/53		12/01/2023	Interest Capitalization		48,169	48,169	
38378B-AP-4	GNR 2011-61 RR GNR 2011-164 Z 3.482% 07/16/53		12/01/2023	Interest Capitalization		34,173	34,173	
38378B-AX-7	GNR 2011-61 RR GNR 2011-161 Z 3.765% 04/16/53		09/01/2023	Interest Capitalization		14,600	14,600	
38378B-CP-2	GNR 2011-61 RR GNR 2012-2 Z 3.419% 12/16/51		12/01/2023	Interest Capitalization		18,091	18,091	
38378B-SW-0	GNR 2011-61 RR GNR 2012-46 Z 3.455% 09/16/53		12/01/2023	Interest Capitalization		17,958	17,958	
38378X-SN-2	GNR 2011-61 RR GNR 2014-134 Z 2.605% 11/16/55		12/01/2023	Interest Capitalization		47,778	47,778	
38379K-3D-8	GNR 2011-61 RR GNR 2015-174 Z 3.000% 11/16/55		12/01/2023	Interest Capitalization		67,693	67,693	
38379K-5Y-0	GNR 2011-61 RR GNR 2015-163 Z 3.002% 12/16/57		12/01/2023	Interest Capitalization		173,738	173,738	
38379K-F8-6	GNR 2011-61 RR GNR 2015-120 Z 3.250% 03/16/57		12/01/2023	Interest Capitalization		96,744	96,744	
38379K-GQ-5	GNR 2011-61 RR GNR 2015-58 Z 3.243% 01/16/55		12/01/2023	Interest Capitalization		93,674	93,674	
38379K-J6-6	GNR 2011-61 RR GNR 2015-130 Z 2.909% 07/16/57		12/01/2023	Interest Capitalization		127,325	127,325	
38379K-KQ-0	GNR 2011-61 RR GNR 2015-59 Z 3.250% 06/16/56		12/01/2023	Interest Capitalization		66,848	66,848	
38379K-RH-3	GNR 2011-61 RR GNR 2015-71 Z 3.250% 03/16/57		12/01/2023	Interest Capitalization		151,477	151,477	
38379K-UF-3	GNR 2011-61 RR GNR 2015-93 Z 3.069% 11/16/54		12/01/2023	Interest Capitalization		232,553	232,553	
38379R-B6-9	GNR 2011-61 RR GNR 2017-86 Z 2.500% 05/16/59		12/01/2023	Interest Capitalization		116,826	116,826	
38379R-CB-7	GNR 2011-61 RR GNR 2015-188 Z 3.000% 07/16/57		12/01/2023	Interest Capitalization		55,604	55,604	
38379R-K5-1	GNR 2011-61 RR GNR 2017-100 Z 2.500% 05/16/59		12/01/2023	Interest Capitalization		115,806	115,806	
38379R-N3-3	GNR 2011-61 RR GNR 2017-108 Z 2.750% 08/16/59		12/01/2023	Interest Capitalization		129,268	129,268	
38379R-YD-9	GNR 2011-61 RR GNR 2017-69 Z 2.500% 07/16/59		12/01/2023	Interest Capitalization		90,124	90,124	
38379R-ZG-1	GNR 2011-61 RR GNR 2017-89 B 3.000% 07/16/59		03/21/2023	AADE - AAIA non-Modco - AAM		5,238,879	5,666,000	9,443
38379U-AH-9	GNR 2011-61 RR GNR 2015-189 ZE 3.000% 01/16/57		12/01/2023	Interest Capitalization		76,903	76,903	
38379U-FK-7	GNR 2011-61 RR GNR 2016-30 Z 3.719% 08/16/55		12/01/2023	Interest Capitalization		68,213	68,213	
38379U-ME-2	GNR 2011-61 RR GNR 2016-45 B 3.000% 02/16/58		01/26/2023	AADE - AAIA non-Modco - AAM		4,493,485	4,911,702	10,233
38379U-NX-0	GNR 2011-61 RR GNR 2016-52 Z 2.998% 03/16/58		12/01/2023	Interest Capitalization		42,303	42,303	
912810-TR-9	TSY INFL IX N/B US TREASURY N/B 3.625% 05/15/53		08/02/2023	Various		131,779,837	138,700,000	362,589
912810-TS-7	TSY INFL IX N/B US TREASURY N/B 3.875% 05/15/43		08/02/2023	Various		345,596,877	355,500,000	1,005,152
912810-TT-5	TSY INFL IX N/B US TREASURY N/B 4.125% 08/15/53		11/15/2023	Various		110,893,287	123,500,000	790,504
912810-TU-2	TSY INFL IX N/B US TREASURY N/B 4.375% 08/15/43		12/08/2023	Various		441,080,860	476,250,000	3,814,007
912810-TV-0	TSY INFL IX N/B US TREASURY N/B 4.750% 11/15/53		12/08/2023	MUFG Securities Americas Inc		12,947,040	12,000,000	38,365
912810-TW-8	TSY INFL IX N/B US TREASURY N/B 4.750% 11/15/43		12/28/2023	Various		120,153,966	112,500,000	503,056
91282C-HC-8	TSY INFL IX N/B US TREASURY N/B 3.375% 05/15/33		08/02/2023	Various		86,524,574	89,250,000	205,687
91282C-HT-1	TSY INFL IX N/B US TREASURY N/B 3.875% 08/15/33		11/09/2023	Various		70,161,246	74,750,000	445,151
91282C-JJ-1	TSY INFL IX N/B US TREASURY N/B 4.500% 11/15/33		12/08/2023	Various		11,188,325	11,000,000	24,602
91282C-JL-6	TSY INFL IX N/B US TREASURY N/B 4.875% 11/30/25		12/22/2023	Various		75,644,197	75,000,000	209,785
91282C-JS-1	TSY INFL IX N/B US TREASURY N/B 4.250% 12/31/25		12/28/2023	Citigroup		14,991,261	15,000,000	3,503
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		01/16/2023	Various		794,666	794,666	18,722
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		11/18/2023	Interest Capitalization		266,589	266,589	
0109999999. Subtotal - Bonds - U.S. Governments						1,433,640,957	1,496,974,825	7,440,799
76721R-AA-6	RIO SMART LIGHT Secured 12.250% 09/20/32	B.	08/04/2023	ALRe Corporate AAM		7,431,180	7,321,360	333,834
91086Q-AZ-1	UNITED MEXICAN Senior Unsecured 5.750% 10/12/10	D.	12/22/2023	ALRe Corporate AAM		1,998,145	2,225,000	24,877
BG6100-47-4	INTERCHILE Senior Secured 4.500% 06/30/56	D.	08/18/2023	Various		1,210,072	1,400,000	22,050
N0727E-AA-4	Aruba government ARUBA GOVERNMENT 10.775% 06/12/27	D.	05/10/2023	No Broker		25,696,411	24,000,900	1,084,845
0309999999. Subtotal - Bonds - All Other Governments						36,335,808	34,947,260	1,465,606
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		05/17/2023	Various		17,816,767	17,816,767	9,898
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,816,767	17,816,767	9,898
3132DP-UJ-5	FR SB8040 FR SD2385 3.500% 07/01/52		06/28/2023	WELLS FARGO SECURITIES		20,207,077	21,895,419	59,604
3132DP-UN-6	FR SB8040 FR SD2389 3.500% 05/01/52		06/28/2023	WELLS FARGO SECURITIES		21,832,568	23,646,715	64,372
3132DQ-KZ-8	FR SB8040 FR SD3012 3.000% 05/01/52		08/01/2023	J.P. Morgan Sec		17,274,473	19,710,577	21,353
3132DQ-NN-2	FR SB8040 FR SD3097 3.500% 06/01/52		11/14/2023	Citigroup		125,145,172	146,509,993	161,503
3133BB-B7-3	FR SB8040 FR QE1862 3.500% 05/01/52		11/02/2023	JPM SECURITIES LLC		53,477,497	62,989,964	73,488
3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52		06/23/2023	BOFA SECURITIES, INC.		11,821,067	12,775,216	32,293
3140MP-6W-6	Fannie Mae Pool FN BV9884 3.500% 06/01/52		10/27/2023	Citigroup		41,561,522	49,746,351	58,037
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52		06/21/2023	CITIGROUP		12,549,571	13,664,045	33,211
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51		06/21/2023	CITIGROUP		48,048,127	53,786,001	112,054
3140QP-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52		07/06/2023	Bank of America		105,529,786	117,520,555	137,107

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3140QP-E3-7	Fannie Mae Pool FN CB3753 4.000% 06/01/52		10/24/2023	WELLS FARGO SECURITIES		117,161,600	134,886,533	179,849
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51		08/08/2023	WELLS FARGO SECURITIES		13,256,552	15,158,466	10,106
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52		07/17/2023	CITIGROUP		39,544,936	44,628,388	48,347
3140XG-JS-9	Fannie Mae Pool FN FS1172 3.000% 11/01/51		08/02/2023	J.P. Morgan Sec		9,955,931	11,455,943	12,411
3140XH-BG-1	Fannie Mae Pool FN FS1838 3.000% 12/01/51		08/03/2023	Bank of America		16,376,447	18,916,932	9,458
3140XM-BW-5	Fannie Mae Pool FN FS5452 3.500% 06/01/52		10/05/2023	BOFA SECURITIES, INC.		67,414,663	79,107,782	69,219
31418E-DE-7	Fannie Mae Pool FN MA4600 3.500% 05/01/52		08/14/2023	WELLS FARGO SECURITIES		45,422,407	50,991,652	69,405
38122N-D3-3	GOLDEN ST TOBACCO -B GOLDEN ST TOBACCO-A1 3.037% 06/01/32		01/01/2023	AAIA Amplify SA NonMod AAM		2,000,000	2,000,000	19,572
66285W-FB-7	N TEX TWY AUTH-BABS N TX HWY-TXB-B 6.718% 01/01/49		03/30/2023	AARE II Surplus ISG		2,386,885	1,925,000	31,971
702274-AW-1	PASADENA CALIF PUB FING AUTH PASADENA PUB FIN-BABS 7.148% 03/01/43		03/30/2023	AARE II Surplus ISG		2,397,881	2,020,000	11,631
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42		09/16/2023	Various		10,005,000	10,005,000	90,003
91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS 6.270% 11/10/33		01/01/2023	Various		5,807,812	5,807,812	26,300
940093-2L-0	WASHINGTON ST UNIV WASHINGTON UNIV-BABS 7.399% 04/01/41		12/22/2023	ALRe Corporate AAM		4,873,520	4,000,000	66,591
0909999999. Subtotal - Bonds - U.S. Special Revenues						794,050,494	903,148,344	1,397,885
23321P-PF-9	Dljma 1994-6 Dljma 1994-6 0.000% 05/25/24		01/31/2023	Credit Suisse		13,989	29,296	
000000-00-0	Wmf 1995-m1 Wmf 1995-m1 0.000% 12/29/24		01/31/2023	Credit Suisse			2,312,643	
000000-00-0	Dljabs 2000-06 Dljabs 2000-06 0.000% 03/25/28		01/31/2023	Credit Suisse			93,970,285	
000000-00-0	Cityh 1997-b Cityh 1997-b 0.000% 05/25/28		01/31/2023	Credit Suisse			197,500,000	
000000-00-0	Dlj Mortgage Acc 2000-05 Dlj Mortgage Acc 2000-05 0.000% 09/25/30		01/31/2023	Credit Suisse			132,832,573	
000000-00-0	Dljab 2000-5 Dljab 2000-5 0.000% 09/25/30		01/31/2023	Credit Suisse			132,832,573	
74399A-QN-4	Pbhe 1999-3 Pbhe 1999-3 0.443% 01/25/31		01/31/2023	Credit Suisse		26,020	4,163,223	
74399A-QM-6	Pbhe 1999-3 Pbhe 1999-3 0.487% 01/25/31		01/31/2023	Credit Suisse		3,040	648,611	
000000-00-0	Csfb 2001-s13 Csfb 2001-s13 0.000% 06/25/31		01/31/2023	Credit Suisse			80,000,000	
000000-00-0	Credit Suisse Fi 2001-he16 Credit Suisse Fi 2001-he16 0.000% 10/25/31		01/31/2023	Credit Suisse			282,801,000	
69199A-BZ-5	Csfb 2002-np14 Csfb 2002-np14 11.357% 11/25/31		01/31/2023	Credit Suisse		1	10	
000000-00-0	Cbs 2001-cb4 Cbs 2001-cb4 0.000% 12/01/31		01/31/2023	Credit Suisse			254,399,537	
000000-00-0	Fbmsc 1993-mm Fbmsc 1993-mm 0.814% 12/25/31		01/31/2023	Credit Suisse			53,613,686	
000000-00-0	Credit Suisse Fi 2001-he17 Credit Suisse Fi 2001-he17 0.000% 01/25/32		01/31/2023	Credit Suisse			410,000,050	
781100-AC-6	Saco 2006-12 Saco 2006-12 0.000% 03/25/32		01/31/2023	Credit Suisse		1	2	
000000-00-0	Csfb 2001-he20 Csfb 2001-he20 0.000% 04/25/32		01/31/2023	Credit Suisse			280,000,050	
000000-00-0	Csfb 2002-he11 Csfb 2002-he11 0.000% 10/25/32		01/31/2023	Credit Suisse			515,000,050	
000000-00-0	Abshe 2003-he1 Abshe 2003-he1 0.000% 01/15/33		01/31/2023	Credit Suisse			187,010,762	
000000-00-0	Abshe 2003-he1 Abshe 2003-he1 3.500% 01/15/33		01/31/2023	Credit Suisse			50,000,000	
76199A-JD-1	Rfc 2003-hs2 Rfc 2003-hs2 0.000% 04/25/33		01/31/2023	Credit Suisse		16,186	53,953	
576435-AR-2	Mars 2004-2 Mars 2004-2 5.250% 03/28/34		01/31/2023	Credit Suisse		19,064	66,890	
576435-AV-3	Mars 2005-1 Mars 2005-1 5.000% 10/28/34		01/31/2023	Credit Suisse		443	5,457	
149992-03-4	Abshe Aeg 2004-he9 Abshe Aeg 2004-he9 0.000% 12/25/34		01/31/2023	Credit Suisse			557,530,563	
749243-AT-8	Rascnim 2004-nt11 Rascnim 2004-nt11 2.000% 12/25/34		01/31/2023	Credit Suisse			3,500,000	
05999A-VV-8	Lbahc 2005-2 Sn Lbahc 2005-2 Sn 0.000% 04/25/35		01/31/2023	Credit Suisse			125,338,000	
54239Q-AW-2	Lbmlt Nim 2005-wl2 Lbmlt Nim 2005-wl2 0.000% 08/25/35		01/31/2023	Credit Suisse			2,755,716,668	
149754-BE-2	Absn 2006-he1 Absn 2006-he1 0.000% 01/27/36		01/31/2023	Credit Suisse			1,101,821,450	
41164J-20-3	Preferred Hvnim Nim Preferred Hvnim Nim 0.000% 03/20/36		01/31/2023	Credit Suisse			15,607,700	
055682-AJ-7	Ncmt 2006-1 Ncmt 2006-1 0.000% 03/25/36		01/31/2023	Credit Suisse		25,000	25,000	
12647Y-BU-2	Csmc 2013-15r Csmc 2013-15r 0.000% 03/27/36		01/31/2023	Credit Suisse			100	
000000-00-0	Abshe Aeg Nim 2006-he7 Abshe Aeg Nim 2006-he7 0.000% 11/27/36		01/31/2023	Credit Suisse			1,034,013,878	
000000-00-0	Absn 2007-h1 Absn 2007-h1 0.000% 12/27/36		01/31/2023	Credit Suisse			706,532,307	
000000-00-0	Csr 2013-14r Csr 2013-14r 0.000% 01/25/37		01/31/2023	Credit Suisse			100	
000000-00-0	Dsln07a1 A Dsln07a1 A 0.000% 03/19/37		01/31/2023	Credit Suisse			2,190,000	
000000-00-0	Csmcn 2007-2n Csmcn 2007-2n 0.000% 04/25/37		01/31/2023	Credit Suisse			711,960,208	
000000-00-0	Csmcn 2007-2n Csmcn 2007-2n 0.000% 04/25/37		01/31/2023	Credit Suisse			711,960,208	
05569Q-AG-9	Ncmt 2007-1 Ncmt 2007-1 0.000% 04/25/37		01/31/2023	Credit Suisse		25,000	25,000	
000000-00-0	Csr 2014-2r Csr 2014-2r 0.000% 04/25/37		01/31/2023	Credit Suisse			100	
000000-00-0	Tmts 2006-7 Tmts 2006-7 0.000% 07/25/37		01/31/2023	Credit Suisse			87,500,417	
000000-00-0	Tmts 2006-5 Tmts 2006-5 0.000% 07/25/37		01/31/2023	Credit Suisse			874,163,964	
000000-00-0	Wamu 2001-ar5 Wamu 2001-ar5 0.000% 12/19/39		01/31/2023	Credit Suisse			82,575,363	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Csr 1976-3r Csr 1976-3r 0.000% 09/25/46		01/31/2023	Credit Suisse			1	
000000-00-0	Liber 2020-2 Liber 2020-2 0.000% 02/12/47		01/31/2023	Credit Suisse			1,350	
000000-00-0	Pyx 2007-1 Pyx 2007-1 0.000% 03/06/47		01/31/2023	Credit Suisse			24,300	
12653T-CE-9	Csmc 2018-j1 Csmc 2018-j1 0.000% 02/25/48		01/31/2023	Credit Suisse		100	100	
12654P-AD-0	Csmc 2018-sp3 Csmc 2018-sp3 3.555% 06/25/48		01/31/2023	Credit Suisse		100	100	
000000-00-0	EUROPEAN RESIDENTIAL LOAN SECU ERLS 2019-NPL2 A 5.000% 02/24/58		08/04/2023	Various		37,311,180	37,612,077	78,359
20633K-AA-6	Concord Music Royalties LLC Concord Music Royalties LLC 3.150% 10/20/73		10/24/2023	PRIVATE		141,679,750	150,000,000	
20633K-A@-7	Concord Music Royalties LLC Concord Music Royalties LLC 3.850% 10/20/73		10/24/2023	PRIVATE		311,695,450	330,000,000	
000778-AA-8	ABSN 1999-1 ALGI ABSN 1999-1 ALGI 7.000% 06/24/29		01/31/2023	Credit Suisse			1,211,232	
00085K-AS-2	ABPCI 2019-7A A1R ABPCI 2019-7A A1R 7.079% 10/20/31		09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		4,978,875	5,000,000	
00091Y-AA-3	ABPCI 2023-14A C ABPCI 2023-14A A 8.040% 01/30/35		01/31/2023	Deutsche Bank Securities Inc		26,102,500	26,500,000	
00091Y-AC-9	ABPCI 2023-14A C ABPCI 2023-14A B 9.340% 01/30/35		01/31/2023	Various		15,960,000	16,625,000	
00091Y-AE-5	ABPCI 2023-14A C ABPCI 2023-14A C 10.440% 01/30/35		01/31/2023	Various		15,750,000	15,750,000	
00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.350% 12/26/29		01/31/2023	Credit Suisse		2,742,024	4,352,419	6,834
00109B-AA-3	AFN 2019-1A A2 AFN 2019-1A A1 3.780% 05/20/49		12/12/2023	ACRA RE II Surplus AAM		6,280,827	6,900,885	15,941
00111L-AC-3	AFGE 2023-1 B AFGE 2023-1 B 7.510% 09/16/30		02/22/2023	TRUIST SECURITIES, INC.		5,999,037	6,000,000	
00111L-AC-3	AFGE 2023-1 B AFGE 2023-1 B 7.510% 09/16/30		02/22/2023	AAIA Amplify SA NonMod AAM		1,499,769	1,499,986	3,755
00111L-AD-1	AFGE 2023-1 B AFGE 2023-1 C 9.400% 09/16/30		02/22/2023	TRUIST SECURITIES, INC.		5,998,259	6,000,000	
001192-AH-6	SOUTHERN GAS Senior Unsecured 5.875% 03/15/41		10/22/2023	AAIA PRT Com SA Modco AAM		1,735,351	1,292,000	21,717
00138C-AU-2	COREBRIDGE GF Senior Secured 5.750% 07/02/26		06/28/2023	Bank of America		999,000	1,000,000	
00203Y-AJ-9	AQNIM 2002-N4A NOTE AQNIM 2002-N4A NOTE 10.330% 09/25/32		01/31/2023	Credit Suisse			1,386,092	
00206R-DR-0	AT&T INC Senior Unsecured 5.250% 03/01/37		12/22/2023	AAIA Amplify SA NonMod AAM		2,421,090	2,000,000	7,583
00212F-BL-3	ASG 2009-2 M25 ASG 2009-2 M25 3.033% 05/24/36		10/01/2023	Interest Capitalization		34,298	34,298	
00214W-AC-5	APS 2016-3 2A APS 2016-3 2A 7.720% 11/27/46		12/22/2023	ALRe Corporate AAM		2,328,939	1,579,983	8,456
00252F-AR-2	AMIT 2004-1 B2 AMIT 2004-1 B2 9.970% 01/25/35		01/31/2023	Credit Suisse			1,614,029	
00252F-BF-7	AMIT 2005-1 M8 AMIT 2005-1 M8 7.870% 06/25/35		01/31/2023	Credit Suisse			2,000,000	
00252F-BG-5	AMIT 2005-1 M8 AMIT 2005-1 M9 9.220% 06/25/35		01/31/2023	Credit Suisse			3,000,000	
00252F-DA-6	AMIT 2005-4 M8 AMIT 2005-4 M8 7.450% 10/25/35		01/31/2023	Credit Suisse			4,500,000	
00252F-DB-4	AMIT 2005-4 M8 AMIT 2005-4 M9 8.095% 10/25/35		01/31/2023	Credit Suisse			4,500,000	
00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		01/31/2023	Credit Suisse		663,042	1,086,954	267
002824-BF-6	ABBOTT LABS Senior Unsecured 3.750% 11/30/26		09/28/2023	Goldman Sachs		1,535,520	1,600,000	20,333
002824-BG-4	ABBOTT LABS Senior Unsecured 4.750% 11/30/36		12/12/2023	Bank of America		9,919,600	10,000,000	18,472
002824-BH-2	ABBOTT LABS Senior Unsecured 4.900% 11/30/46		02/17/2023	STAR Non-Modco FWH		199,009	200,000	2,096
00287Y-AM-1	ABBVIE INC Senior Unsecured 4.400% 11/06/42		06/21/2023	AEL Modco AAM		1,113,088	1,250,000	6,875
00287Y-AQ-2	ABBVIE INC Senior Unsecured 3.600% 05/14/25		12/18/2023	Various		9,791,500	10,000,000	31,500
00287Y-AR-0	ABBVIE INC Senior Unsecured 4.500% 05/14/35		12/12/2023	Bank of America		1,902,860	2,000,000	7,500
00287Y-AR-0	ABBVIE INC Senior Unsecured 4.500% 05/14/35		02/28/2023	AARE Surplus AAM		1,391,452	1,500,000	19,500
00287Y-AS-8	ABBVIE INC Senior Unsecured 4.700% 05/14/45		01/26/2023	AADE - AAIA non-Modco - AAM		963,226	1,000,000	9,400
00287Y-AV-1	ABBVIE INC Senior Unsecured 4.300% 05/14/36		06/21/2023	AEL Modco AAM		1,378,543	1,500,000	6,629
00287Y-CA-5	ABBVIE INC Senior Unsecured 4.050% 11/21/39		11/17/2023	AAIA PRT Com SA Modco AAM		1,873,479	1,655,000	6,889
00287Y-CY-3	ABBVIE INC Senior Unsecured 4.550% 03/15/35		11/16/2023	Various		2,699,064	3,000,000	20,096
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME F SR SECD NTS SER D 3.700% 08/10/32		03/31/2023	SSL FWH AAM		848,179	1,000,000	5,242
00436M-AA-3	AALLC 2018-1 A AALLC 2018-1 A 3.870% 12/02/33		12/22/2023	ALRe Corporate AAM		1,541,674	1,576,156	3,389
00436M-AB-1	AALLC 2018-1 A AALLC 2018-1 B 4.510% 12/02/33		02/22/2023	Jackson Ntl FWH - AAM		592,734	615,216	1,541
004375-EA-5	ACCR 2005-3 M7 ACCR 2005-3 M7 7.150% 09/25/35		01/31/2023	Credit Suisse			3,681,000	
004375-EC-1	ACCR 2005-3 M7 ACCR 2005-3 M9 8.020% 09/25/35		01/31/2023	Credit Suisse		500	3,562,000	
004375-FA-4	ACCR 2006-1 M1 ACCR 2006-1 M4 5.920% 04/25/36		01/31/2023	Credit Suisse			2,000,000	
004375-FE-6	ACCR 2006-1 M1 ACCR 2006-1 M8 6.620% 04/25/36		01/31/2023	Credit Suisse			2,000,000	
004375-FF-3	ACCR 2006-1 M1 ACCR 2006-1 M9 7.570% 04/25/36		01/31/2023	Credit Suisse			4,000,000	
00437N-AJ-1	ACCR 2006-2 M5 ACCR 2006-2 M5 5.850% 09/25/36		01/31/2023	Credit Suisse			10,300,000	
00437N-AK-8	ACCR 2006-2 M5 ACCR 2006-2 M6 5.920% 09/25/36		01/31/2023	Credit Suisse			5,000,000	
00437N-AM-4	ACCR 2006-2 M5 ACCR 2006-2 M8 6.520% 09/25/36		01/31/2023	Credit Suisse			5,000,000	
00438Q-AJ-3	ACCR 2007-1 M8 ACCR 2007-1 M5 5.840% 02/25/37		01/31/2023	Credit Suisse			5,000,000	
00438Q-AL-8	ACCR 2007-1 M8 ACCR 2007-1 M7 6.320% 02/25/37		01/31/2023	Credit Suisse			2,836,000	
00438Q-AM-6	ACCR 2007-1 M8 ACCR 2007-1 M8 6.770% 02/25/37		01/31/2023	Credit Suisse			3,000,000	

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00440E-AV-9	ACE INA HOLDINGS Senior Unsecured 3.350% 05/03/26		12/07/2023	Morgan Stanley		2,902,410	3,000,000	10,608
00440E-AV-9	ACE INA HOLDINGS Senior Unsecured 3.350% 05/03/26		05/09/2023	ALRe Modco - VIAC GA - AAM		1,855,997	1,900,000	1,061
00441T-AF-0	ACE 2006-HE3 M1 ACE 2006-HE3 M1 5.905% 06/25/36		01/31/2023	Credit Suisse			178,783	
004421-TS-2	ACE 2005-SD3 M3 ACE 2005-SD3 M3 7.970% 08/25/45		01/31/2023	Credit Suisse		160	1,023,855	
004421-YB-3	ACE 2006-SL2 A ACE 2006-SL2 A 5.810% 01/25/36		01/31/2023	Credit Suisse		272,239	15,020,098	16,175
00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.970% 10/25/36		03/01/2023	Various		1,349,598	3,167,674	675
00442E-AJ-4	ACE 2006-NC3 M2 ACE 2006-NC3 M1 5.830% 12/25/36		01/31/2023	Credit Suisse		38,718		
007036-AW-6	ARMT 2004-1 CB6 ARMT 2004-1 CB1X 0.000% 01/25/35		01/31/2023	Credit Suisse		97		
007036-CQ-7	ARMT 2004-2 7X ARMT 2004-2 7X 0.000% 02/25/35		01/31/2023	Credit Suisse			7,468,569	
007036-EK-8	ARMT 2004-4 5X ARMT 2004-4 5X 0.000% 03/25/35		01/31/2023	Credit Suisse			9,628,011	
007036-FB-7	ARMT 2004-5 7X ARMT 2004-5 CB1 4.521% 04/25/35		01/31/2023	Credit Suisse		292,840	418,343	59
007036-GL-4	ARMT 2005-1 CB8 ARMT 2005-1 5X 0.000% 05/25/35		01/31/2023	Credit Suisse			6,176,158	
007036-HM-1	ARMT 2005-2 6X ARMT 2005-2 6X 0.000% 06/25/35		01/31/2023	Credit Suisse			11,052,807	
007036-QA-7	ARMT 2005-6A P ARMT 2005-6A P 0.000% 11/25/35		01/31/2023	Credit Suisse			5,229,350	
007036-RL-2	ARMT 2005-8 P ARMT 2005-8 P 0.000% 11/25/35		01/31/2023	Credit Suisse			50,153,917	
00764M-EC-7	AABST 2004-6 N AABST 2004-6 B3 8.320% 03/25/35		01/31/2023	Credit Suisse			7,000,000	
00764M-ED-5	AABST 2004-6 N AABST 2004-6 N 4.750% 03/25/35		01/31/2023	Credit Suisse			803,456	
00774C-AB-3	AECOM TECHNOLOGY Senior Unsecured 5.125% 03/15/27		03/09/2023	AAIA NonModco AAM		3,686,400	3,840,000	95,120
00817Y-AG-3	AETNA INC Senior Unsecured 6.750% 12/15/37		11/21/2023	JEFFERIES FINANCE LLC		3,168,210	3,000,000	89,438
00914A-AJ-1	AIR LEASE CORP Senior Unsecured 2.875% 01/15/26		12/18/2023	Various		8,518,005	9,000,000	108,172
00914A-AS-1	AIR LEASE CORP Senior Unsecured 2.875% 01/15/32		12/12/2023	Various		10,379,500	13,000,000	137,122
00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		01/31/2023	Credit Suisse		287,535	346,428	94
012873-AK-1	OVINTIV INC Senior Unsecured 7.375% 11/01/31		04/17/2023	TD Securities		3,910,680	3,600,000	123,900
01627A-AB-4	ADC 2021-1A B ADC 2021-1A B 2.482% 08/15/46		12/12/2023	ACRA RE II Surplus AAM		4,325,288	5,000,000	9,308
018522-A@-1	ALLETE INC 1ST MTG 5.690% 03/01/36		01/20/2023	Stonecastle Securities		4,578,750	4,500,000	107,399
01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1 5.950% 07/25/37		01/31/2023	Credit Suisse		1,007,723	1,460,468	2,123
020002-BA-8	ALLSTATE CORP Senior Unsecured 4.500% 06/15/43		10/28/2023	AAIA PRT Com SA-AAM-Non Modco		634,634	500,000	813
02005N-BS-8	ALLY FINANCIAL Subordinated 6.700% 02/14/33		02/08/2023	Morgan Stanley		7,825,440	8,000,000	
02079K-AC-1	ALPHABET INC Senior Unsecured 1.998% 08/15/26		09/28/2023	Goldman Sachs		1,471,392	1,600,000	4,174
02079K-AE-7	ALPHABET INC Senior Unsecured 1.900% 08/15/40		09/21/2023	Morgan Stanley		3,990,190	6,230,000	13,152
02079K-AF-4	ALPHABET INC Senior Unsecured 2.050% 08/15/50		12/14/2023	Various		15,587,106	26,750,000	131,267
021345-AA-1	ALTA WIND HOLDINGS LLC Secured 7.000% 06/30/35		01/03/2023	Various		2,704,269	2,484,844	60,879
021468-AG-8	CWALT 2006-14CB A1 CWALT 2006-14CB A7 6.000% 06/25/36		03/01/2023	ALRe Corporate AAM		852,965	1,452,275	
021469-AA-9	CWALT 2006-J3 B2 CWALT 2006-J3 1A1 5.870% 05/25/36		01/31/2023	Credit Suisse		93,629	370,806	354
02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13 5.820% 08/25/36		01/31/2023	Credit Suisse		164,273	410,682	388
02147F-AV-8	CWALT 2006-18CB A6 CWALT 2006-18CB A11 5.970% 07/25/36		01/31/2023	Credit Suisse		232,034	662,953	645
02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15 6.000% 07/25/36		01/31/2023	Credit Suisse		339,334	1,012,937	1,027
02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 6.000% 08/25/36		01/31/2023	Credit Suisse		330,416	847,222	1,125
02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.870% 08/25/36		01/31/2023	Credit Suisse		330,103	846,419	1,059
02147R-AJ-9	CWALT 2006-23CB 1A7 CWALT 2006-23CB 1A9 6.000% 08/25/36		06/28/2023	Midland AAM		962,446	1,042,567	4,692
02147U-AA-1	CWALT 2006-37R A1 CWALT 2006-37R A1 6.070% 04/25/36		03/01/2023	ALRe Corporate AAM		1,159,238	2,698,794	2,330
02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.005% 10/25/36		01/31/2023	Credit Suisse		354,940	403,341	1,232
02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12 6.000% 11/25/36		01/31/2023	Credit Suisse		175,409	289,933	48
02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.920% 01/25/37		01/31/2023	Credit Suisse		331,182	3,231,044	4,085
02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.282% 03/25/47		01/31/2023	Credit Suisse		1,087,270	1,294,369	159
02148L-AB-8	CWALT 2007-HY2 2A CWALT 2007-HY2 2A 4.002% 03/25/47		06/28/2023	AAIA Amplify SA NonMod AAM		1,973,850	2,119,884	6,032
02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 6.000% 01/25/37		01/31/2023	Credit Suisse		2,111,691	5,785,454	7,609
02149H-AD-2	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A4 6.457% 03/25/37		07/14/2023	Piper Jaffray		172,035	325,647	949
02149M-CL-1	CWALT 2007-J1 3A1 CWALT 2007-J1 3A4 4.078% 11/25/36		01/31/2023	Credit Suisse		56,676	41,370	5
02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1 6.000% 04/25/37		03/01/2023	ALRe Corporate AAM		1,785,825	3,001,335	
02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.920% 04/25/37		01/31/2023	Credit Suisse		884,343	2,390,115	3,022
02150E-CB-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A4 5.480% 04/25/37		01/31/2023	Credit Suisse		270,022		1,342
02150E-CC-5	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A5 5.990% 04/25/37		01/31/2023	Credit Suisse		756,062	2,700,221	3,462
02150P-AR-9	CWALT 2007-0A6 P CWALT 2007-0A6 P 0.000% 06/25/37		01/31/2023	Credit Suisse			49,106,789	
02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.940% 08/25/37		01/31/2023	Credit Suisse		1,087,695	3,508,694	4,454

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02209S-BC-6	ALTRIA GROUP INC Senior Unsecured 4.400% 02/14/26		05/09/2023	ALRe Modco - VIAC GA - AAM		991,056	1,000,000	10,389
02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38		10/10/2023	No Broker		14,000,000	14,000,000	73,811
023135-BQ-8	AMAZON.COM INC Senior Unsecured 0.800% 06/03/25		09/28/2023	Goldman Sachs		1,483,568	1,600,000	4,231
023135-BS-4	AMAZON.COM INC Senior Unsecured 1.500% 06/03/30		12/19/2023	Goldman Sachs		4,465,833	5,300,000	3,975
023135-BT-2	AMAZON.COM INC Senior Unsecured 2.500% 06/03/50		12/12/2023	Bank of America		6,411,400	10,000,000	7,639
023135-BU-9	AMAZON.COM INC Senior Unsecured 2.700% 06/03/60		09/07/2023	Bank of America		8,426,740	14,000,000	102,900
023135-BX-3	AMAZON.COM INC Senior Unsecured 1.000% 05/12/26		12/07/2023	Morgan Stanley		3,207,050	3,500,000	2,819
023135-CC-8	AMAZON.COM INC Senior Unsecured 3.250% 05/12/61		10/18/2023	Morgan Stanley		3,226,477	5,328,000	75,998
023135-CJ-3	AMAZON.COM INC Senior Unsecured 3.950% 04/13/52		10/06/2023	Goldman Sachs		4,694,213	6,250,000	121,655
023135-CR-5	AMAZON.COM INC Senior Unsecured 4.700% 12/01/32		11/16/2023	Various		6,399,311	6,700,000	127,918
023608-AQ-5	AMEREN CORP Senior Unsecured 5.000% 01/15/29		12/18/2023	Goldman Sachs		14,966,100	15,000,000	
02361D-AT-7	AMEREN ILLINOIS Secured 4.500% 03/15/49		12/22/2023	AAIA Amplify SA NonMod AAM		1,276,646	1,000,000	1,500
02379#-AA-3	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1B 3.930% 06/15/24		05/24/2023	No Broker		3,511,084	3,600,000	55,413
025816-CY-3	AMERICAN EXPRESS Senior Unsecured 3.950% 08/01/25		12/18/2023	Various		9,802,800	10,000,000	147,576
025816-DC-0	AMERICAN EXPRESS Senior Unsecured 4.900% 02/13/26		02/13/2023	Barclays		14,988,150	15,000,000	
025816-DE-6	AMERICAN EXPRESS Senior Unsecured 4.990% 05/01/26		04/26/2023	Citigroup		13,500,000	13,500,000	
025816-DF-3	AMERICAN EXPRESS Senior Unsecured 5.043% 05/01/34		04/26/2023	Citigroup		30,000,000	30,000,000	
025816-DG-1	AMERICAN EXPRESS Senior Unsecured 5.389% 07/28/27		07/25/2023	Barclays		3,000,000	3,000,000	
025816-DG-1	AMERICAN EXPRESS Senior Unsecured 5.389% 07/28/27		07/25/2023	AAIA PRT Com SA Modco AAM		4,000,000	4,000,000	79,637
02660Y-AC-6	AHM 2006-2 4M1 AHM 2006-2 4M1 6.070% 02/25/36		01/31/2023	Credit Suisse			264,377	
026874-AZ-0	AMERICAN INTERNA Senior Unsecured 6.250% 05/01/36		04/17/2023	STAR Non-Modco FWH		547,068	500,000	14,410
026874-AZ-0	AMERICAN INTERNA Senior Unsecured 6.250% 05/01/36		12/22/2023	AAIA Amplify SA NonMod AAM		1,862,429	1,388,000	35,182
026874-DS-3	AMERICAN INTERNA Senior Unsecured 5.125% 03/27/33		10/26/2023	Goldman Sachs		2,188,104	2,400,000	11,275
026933-AA-9	AMERICAN HOME MORTGAGE INVESTM AHM 2007-A 4A 6.370% 07/25/46		12/22/2023	ALRe Corporate AAM		3,786,594	14,585,993	64,395
03027X-AX-8	AMERICAN TOWER Senior Unsecured 2.750% 01/15/27		12/20/2023	Morgan Stanley		4,420,752	4,720,000	56,607
03027X-BZ-2	AMERICAN TOWER Senior Unsecured 5.650% 03/15/33		02/28/2023	Barclays		8,958,960	9,000,000	
03027X-CD-0	AMERICAN TOWER Senior Unsecured 5.550% 07/15/33		05/22/2023	J.P. Morgan Sec		7,473,750	7,500,000	
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS Senior Unsecured 2.650% 01/15/32		12/12/2023	Bank of America		4,954,260	6,000,000	65,808
03040W-AX-3	AMERICAN WATER Senior Unsecured 3.450% 05/01/50		09/07/2023	WELLS FARGO SECURITIES		6,379,470	9,000,000	112,125
031162-CR-9	AMGEN INC Senior Unsecured 3.150% 02/21/40		10/28/2023	AAIA PRT Com SA-AAM-Non Modco		654,560	616,000	6,845
031162-DM-9	AMGEN INC Senior Unsecured 5.250% 03/02/25		12/18/2023	Various		17,992,820	18,000,000	150,938
031162-DN-7	AMGEN INC Senior Unsecured 5.507% 03/02/26		02/15/2023	Bank of America		15,000,000	15,000,000	
031162-DU-1	AMGEN INC Senior Unsecured 5.750% 03/02/63		09/22/2023	Bank of America		4,966,468	5,200,000	19,933
032654-AV-7	ANALOG DEVICES Senior Unsecured 2.100% 10/01/31		12/12/2023	Bank of America		8,293,100	10,000,000	42,583
032654-AW-5	ANALOG DEVICES Senior Unsecured 2.800% 10/01/41		01/20/2023	Stifel Nicolaus		516,632	667,000	5,862
032654-AX-3	ANALOG DEVICES Senior Unsecured 2.950% 10/01/51		10/03/2023	HSBC		6,025,900	10,000,000	3,278
03464T-AC-3	AOMT 2022-3 A3 AOMT 2022-3 A3 4.136% 01/25/67		01/31/2023	Credit Suisse		79,302	93,297	11
03522A-AG-5	ANHEUSER-BUSCH Senior Unsecured 3.650% 02/01/26		09/28/2023	Goldman Sachs		3,839,800	4,000,000	24,739
03522A-AG-5	ANHEUSER-BUSCH Senior Unsecured 3.650% 02/01/26		05/31/2023	LSW Modco AAM		972,689	1,000,000	12,167
03522A-AG-5	ANHEUSER-BUSCH Senior Unsecured 3.650% 02/01/26		06/28/2023	AAIA Amplify SA NonMod AAM		4,865,215	5,000,000	28,389
03522A-AH-3	ANHEUSER-BUSCH Senior Unsecured 4.700% 02/01/36		02/28/2023	AARE Surplus AAM		1,411,916	1,500,000	5,288
03523T-BU-1	ANHEUSER-BUSCH Senior Unsecured 5.450% 01/23/39		06/21/2023	AEL Modco AAM		2,284,404	2,200,000	49,292
03523T-BW-7	ANHEUSER-BUSCH Senior Unsecured 5.800% 01/23/59		01/23/2023	AAIA PRT Ded WY Modco - AAM		1,648,812	1,600,000	7,991
035240-AG-5	ANHEUSER-BUSCH Senior Unsecured 4.950% 01/15/42		02/28/2023	AARE Surplus AAM		1,401,548	1,500,000	8,869
035240-AR-1	ANHEUSER-BUSCH Senior Unsecured 4.900% 01/23/31		09/06/2023	Various		2,988,416	3,000,000	18,375
03666H-AB-7	ANTARES HOLDINGS SENIOR 8.500% 05/18/25		03/09/2023	AAIA NonModco AAM		5,006,913	5,000,000	131,042
03666H-AD-3	ANTARES HOLDINGS Senior Unsecured 2.750% 01/15/27		03/30/2023	Seaport Global Securities LLC		3,784,542	4,650,000	27,706
03666H-AE-1	ANTARES HOLDINGS Senior Unsecured 3.750% 07/15/27		12/12/2023	Various		6,170,210	7,000,000	103,333
036752-AU-7	WELLPOINT INC Senior Unsecured 4.550% 05/15/52		09/21/2023	Bank of America		3,316,440	4,000,000	65,722
036752-AW-3	WELLPOINT INC Senior Unsecured 5.500% 10/15/32		04/06/2023	Morgan Stanley		9,373,760	8,800,000	211,078
037411-AW-5	APACHE CORP Senior Unsecured 5.100% 09/01/40		04/05/2023	AAIA PRT Com SA Modco AAM		5,204,277	5,000,000	82,875
03770D-A#-0	Apollo Debt Solutions BDC SR NTS 8.210% 01/19/26		06/13/2023	AADE - FABN		14,026,364	14,000,000	459,760
03770D-A*-4	Apollo Debt Solutions BDC SR NTS 8.210% 12/21/25		06/13/2023	AADE - FABN		21,968,012	22,000,000	722,480
03770D-B#-9	Apollo Debt Solutions BDC SR NTS SER A-B 8.620% 09/28/28		08/10/2023	Goldman Sachs		60,000,000	60,000,000	
037833-BG-4	APPLE INC Senior Unsecured 3.200% 05/13/25		02/28/2023	AARE Surplus AAM		868,237	900,000	8,400

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
037833-DT-4	APPLE INC Senior Unsecured 1.125% 05/11/25		09/28/2023	Goldman Sachs		1,496,624	1,600,000	7,050
037833-ES-5	APPLE INC Senior Unsecured 4.421% 05/08/26		12/07/2023	Morgan Stanley		4,234,615	4,250,000	17,223
03789X-AE-8	DIN 2019-1A A2II DIN 2019-1A A2II 4.723% 06/05/49		12/12/2023	ACRA RE II Surplus AAM		22,375,305	23,760,000	21,820
03789X-AF-5	DIN 2019-1A A2II DIN 2023-1A A2 7.824% 03/05/53		03/29/2023	Guggenheim Capital		12,800,000	12,800,000	
038779-AB-0	ARBYS 2020-1A A2 ARBYS 2020-1A A2 3.237% 07/30/50		12/18/2023	MMTL Modco AAM		1,752,684	1,935,000	8,351
039936-AA-7	ARES FIN CO IV Senior Unsecured 3.650% 02/01/52		12/12/2023	Various		5,095,266	8,000,000	78,835
039936-AA-7	ARES FIN CO IV Senior Unsecured 3.650% 02/01/52		01/13/2023	AAIA Amplify SA NonMod AAM		2,935,604	3,000,000	17,033
04002B-AA-3	AREIT 2023-CRE8 C AREIT 2023-CRE8 A 7.470% 08/17/41		08/02/2023	Morgan Stanley		17,517,473	17,605,500	
04002B-AE-5	AREIT 2023-CRE8 C AREIT 2023-CRE8 B 8.681% 08/17/41		08/02/2023	Morgan Stanley		5,933,185	5,963,000	
04002B-AG-0	AREIT 2023-CRE8 C AREIT 2023-CRE8 B 9.381% 08/17/41		08/02/2023	Morgan Stanley		3,184,000	3,200,000	
04010L-BE-2	ARES CAPITAL COR Senior Unsecured 7.000% 01/15/27		07/27/2023	Wells Fargo		5,955,420	6,000,000	
04018V-AA-1	ARES FIN III LLC Subordinated 4.125% 06/30/51		08/16/2023	Various		1,929,084	2,516,000	20,007
04316J-AA-7	ARTHUR J GALLAGH Senior Unsecured 2.400% 11/09/31		11/02/2023	AAIA Amplify SA NonMod AAM		1,992,831	2,000,000	18,400
04316J-AB-5	ARTHUR J GALLAGH Senior Unsecured 3.050% 03/09/52		09/27/2023	Barclays		3,503,460	6,000,000	10,167
04316J-AD-1	ARTHUR J GALLAGH Senior Unsecured 5.500% 03/02/33		02/27/2023	Bank of America		15,272,001	15,300,000	
04316J-AE-9	ARTHUR J GALLAGH Senior Unsecured 5.750% 03/02/53		02/27/2023	Bank of America		24,749,500	25,000,000	
04316J-AF-6	ARTHUR J GALLAGH Senior Unsecured 6.500% 02/15/34		10/30/2023	Bank of America		7,185,960	7,200,000	
04316J-AG-4	ARTHUR J GALLAGH Senior Unsecured 6.750% 02/15/54		10/30/2023	Bank of America		7,900,480	8,000,000	
04410R-AQ-9	AHT1 2018-ASHF F AHT1 2018-ASHF F 9.634% 04/15/35		11/14/2023	Various		43,705,900	46,000,000	343,933
04541G-CY-6	ABSHE 2002-HE3 2X ABSHE 2002-HE3 2X 0.000% 10/15/32		01/31/2023	Credit Suisse			10,863,221	
04542B-HN-5	ABFC 2004-FF1 M2 ABFC 2004-FF1 M2 7.645% 01/25/34		01/31/2023	Credit Suisse		7,612	39,288	
05070W-AE-3	AUDAX 2023-8A A2 AUDAX 2023-8A A2 8.398% 10/20/35		10/20/2023	BNP Paribas		3,600,000	3,600,000	
05070W-AE-3	AUDAX 2023-8A A2 AUDAX 2023-8A A2 8.398% 10/20/35		10/20/2023	AAIA Amplify SA NonMod AAM		2,400,000	2,400,000	13,997
05070W-AG-8	AUDAX 2023-8A A2 AUDAX 2023-8A B 8.698% 10/20/35		10/20/2023	BNP Paribas		13,800,000	13,800,000	
05070W-AJ-2	AUDAX 2023-8A A2 AUDAX 2023-8A C 9.598% 10/20/35		10/20/2023	BNP Paribas		10,400,000	10,400,000	
05070W-AL-7	AUDAX 2023-8A A2 AUDAX 2023-8A D 11.898% 10/20/35		10/20/2023	BNP Paribas		8,500,000	8,500,000	
05071A-AL-4	AUDAX 2019-1A CR AUDAX 2019-1A CR 9.774% 04/22/33		12/22/2023	ALRe Corporate AAM		9,857,736	10,500,000	171,044
05071L-AC-0	AUDAX 2021-6A B AUDAX 2021-6A B 7.628% 10/20/33		10/03/2023	Santander US Capital Markets L		2,295,840	2,400,000	38,694
05071L-AC-0	AUDAX 2021-6A B AUDAX 2021-6A B 7.628% 10/20/33		12/22/2023	ALRe Corporate AAM		30,649,152	32,000,000	427,158
050921-AD-7	AUDAX 2023-7A C AUDAX 2023-7A C 10.116% 04/20/35		01/20/2023	BNP Paribas		10,000,000	10,000,000	
050921-AF-2	AUDAX 2023-7A C AUDAX 2023-7A D 12.416% 04/20/35		01/20/2023	BNP Paribas		23,000,000	23,000,000	
052769-AH-9	AUTODESK INC Senior Unsecured 2.400% 12/15/31		12/12/2023	Bank of America		8,305,900	10,000,000	119,333
052769-AH-9	AUTODESK INC Senior Unsecured 2.400% 12/15/31		01/19/2023	Lincoln Fin Mod - AAM		6,285,103	7,500,000	17,000
05330K-AA-3	autopistas metropolitanas de p SR SECD NTS 6.750% 06/30/35		09/06/2023	AADE BLIC NonModco AAM		4,069,029	4,082,500	50,521
053332-BB-7	AUTOZONE INC Senior Unsecured 4.750% 08/01/32		12/12/2023	Bank of America		3,844,120	4,000,000	70,194
053332-BF-8	AUTOZONE INC Senior Unsecured 5.200% 08/01/33		07/18/2023	Bank of America		9,983,600	10,000,000	
053332-BH-4	AUTOZONE INC Senior Unsecured 6.550% 11/01/33		10/26/2023	Goldman Sachs		1,810,890	1,800,000	1,638
053484-AE-1	AVALONBAY COMMUN Senior Unsecured 5.300% 12/07/33		12/04/2023	Barclays		29,981,700	30,000,000	
05369A-AN-1	AVIATION CAPITAL Senior Unsecured 6.250% 04/15/28		03/29/2023	Deutsche Bank		14,879,850	15,000,000	
05377R-DC-5	AESOP 2018-2A A AESOP 2018-2A A 4.000% 03/20/25		03/17/2023	MMTL Modco AAM		1,980,784	2,000,000	6,000
05377R-DD-3	AESOP 2018-2A A AESOP 2018-2A B 4.270% 03/20/25		03/16/2023	MMTL Modco AAM		1,982,645	2,000,000	6,168
05377R-DE-1	AESOP 2018-2A A AESOP 2018-2A C 4.950% 03/20/25		03/16/2023	MMTL Modco AAM		1,969,289	2,000,000	7,150
05492T-AJ-9	BBCMS 2020-C6 C BBCMS 2020-C6 C 3.045% 02/15/53		06/27/2023	BARCLAYS CAPITAL INC.		640,903	913,333	2,163
05493Q-AB-1	BBCMS 2023-5C23 A3 BBCMS 2023-5C23 A3 6.675% 12/15/56		11/16/2023	BARCLAYS CAPITAL INC.		64,374,156	62,500,000	69,531
05493Q-AE-5	BBCMS 2023-5C23 A3 BBCMS 2023-5C23 B 7.703% 12/15/56		11/16/2023	BARCLAYS CAPITAL INC.		7,844,089	7,800,000	10,014
05526D-AZ-8	BAT CAPITAL CORP Senior Unsecured 3.222% 08/15/24		02/28/2023	AARE Surplus AAM		965,425	1,000,000	1,164
05532B-AE-8	BCMM 2018-1A C BMMC 2018-1A B 8.678% 10/20/30		02/28/2023	AAIA NonModco AAM		7,295,198	7,500,000	63,438
05532B-AG-3	BCMM 2018-1A C BMMC 2018-1A C 9.678% 10/20/30		08/04/2023	AAIA NonModco AAM		2,805,282	3,000,000	11,985
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		01/31/2023	Credit Suisse		9,141,347	19,244,940	4,559
05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2 4.876% 12/26/35		03/01/2023	ALRe Corporate AAM		774,826	862,980	
05532T-BR-2	BCAP 2010-RR1 5A6 BCAP 2010-RR1 5A6 4.272% 12/26/36		03/30/2023	AARE II Surplus ISG		2,398,349	2,854,397	8,090
05532V-BB-2	BCAP 2010-RR2 4A6 BCAP 2010-RR2 4A6 6.070% 08/26/37		05/18/2023	Various		708,834	881,365	2,604
05533C-QC-5	BCAP 2010-RR6 25A9 BCAP 2010-RR6 25A9 5.865% 02/28/36		07/14/2023	Piper Jaffray		1,482,346	2,061,066	4,970
05535D-AM-6	BCF 1997-R2 B4 BCF 1997-R1 WAC 2.097% 03/25/37		01/31/2023	Credit Suisse		39,745	124,205	7
05535D-BF-0	BCF 1997-R2 B4 BCF 1997-R2 2B1 3.454% 12/25/35		01/31/2023	Credit Suisse		6,863	140,783	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05535D-BL-7	BCF 1997-R2 B4 BCF 1997-R2 1B3 3.502% 12/25/35		01/31/2023	Credit Suisse		109	57,877	
055401-AC-7	BCMM 2023-1A C BCMM 2023-1A B1 9.198% 07/20/35		07/11/2023	WELLS FARGO SECURITIES		16,000,000	16,000,000	
055401-AE-3	BCMM 2023-1A C BCMM 2023-1A C 9.948% 07/20/35		07/11/2023	WELLS FARGO SECURITIES		19,800,000	19,800,000	
05540F-AQ-5	BCAP 2012-RR2 5A16 BCAP 2012-RR2 2A7 3.916% 12/26/36		03/01/2023	Various		13,510,213	15,329,651	10,321
05543D-BQ-6	BCAP 2014-RR2 9A2 BCAP 2014-RR2 9A2 1.098% 07/26/36		02/01/2023	Interest Capitalization		20,968	21,642	
05550M-AZ-7	BBCMS 2019-C3 C BBCMS 2019-C3 C 4.178% 05/15/52		04/20/2023	BARCLAYS CAPITAL INC.		2,761,617	3,450,000	9,209
05552X-BN-7	BBCMS 2021-C12 C BBCMS 2021-C12 C 3.205% 11/15/54		05/04/2023	Barclays		699,375	1,000,000	623
05554L-AA-0	BXCMM 2021-1A B BXCMM 2021-1A B 7.555% 01/15/35		10/17/2023	SG Americas Securities LLC		2,713,760	2,800,000	1,763
05554L-AC-6	BXCMM 2021-1A B BXCMM 2021-1A C 8.255% 01/15/35		04/26/2023	AEL Modco AAM		949,920	1,000,000	1,965
05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1 5.740% 07/25/37		01/31/2023	Credit Suisse		582,055	1,113,982	1,148
05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1 5.740% 07/25/37		06/26/2023	Interest Capitalization		20,167	20,167	
05569G-AF-3	BNCMT 2007-1 M1 BNCMT 2007-1 M1 5.710% 03/25/37		01/31/2023	Credit Suisse			17,710	
05577@-AN-0	BTMU CAPITAL CORP EQUIP NTS 2009-A 4.830% 10/15/24		10/15/2023	Various		358,333	358,333	1,010
055984-AA-6	BSPRT 2022-FL9 AS BSPRT 2022-FL9 A 7.658% 07/15/39		05/17/2023	AADE - CATALINA		8,674,119	8,750,000	3,575
055986-AC-7	BMO 2023-5C1 C BMO 2023-5C1 A3 6.534% 08/15/56		07/27/2023	BMO Capital Markets		180,249,948	175,000,000	476,438
055986-AG-8	BMO 2023-5C1 C BMO 2023-5C1 B 6.960% 08/15/56		07/27/2023	BMO Capital Markets		15,970,184	16,000,000	46,400
055986-AH-6	BMO 2023-5C1 C BMO 2023-5C1 C 7.355% 08/15/56		07/27/2023	BMO Capital Markets		414,048	441,071	1,352
05608U-AN-8	BX 2022-GPA D BX 2022-GPA D 9.423% 08/15/43		02/24/2023	NON-BROKER TRADE		10,012,780	10,000,000	31,140
05610M-AE-2	BX 2022-CSMO D BX 2022-CSMO D 9.699% 06/15/27		05/25/2023	AAIA Modco FHLB - AAM		26,720,028	27,000,000	153,183
05610Q-AC-7	BMO 2023-5C2 B BMO 2023-5C2 A3 7.296% 11/15/56		10/20/2023	BMO Capital Markets		128,749,588	125,000,000	195,971
05610Q-AH-6	BMO 2023-5C2 B BMO 2023-5C2 C 7.486% 11/15/56		10/20/2023	BMO Capital Markets		2,799,771	3,104,000	4,997
05610V-AA-0	BSPRT 2023-FL10 AS BSPRT 2023-FL10 A 7.615% 09/15/35		09/15/2023	J.P. Morgan Sec		66,058,050	66,390,000	
05610V-AC-6	BSPRT 2023-FL10 AS BSPRT 2023-FL10 AS 8.215% 09/15/35		12/19/2023	Performance Trust Capital		61,496,250	62,000,000	84,948
05610V-AE-2	BSPRT 2023-FL10 AS BSPRT 2023-FL10 B 8.621% 09/15/35		09/15/2023	J.P. Morgan Sec		22,425,310	22,538,000	
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 8.327% 07/01/29		04/24/2023	MMTL Modco AAM		44,000,000	44,000,000	
059165-EQ-9	BALTIMORE GAS Senior Unsecured 5.400% 06/01/53		05/08/2023	Scotia Capital		9,995,100	10,000,000	
05946X-YT-4	BAFC 2005-F 1B6 BAFC 2005-F 1X 0.000% 09/20/35		01/31/2023	Credit Suisse		16,662		
05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		01/31/2023	Credit Suisse		680,273	829,605	166
05951F-AB-0	BAFC 2007-1 1B6 BAFC 2007-1 TA1B 5.846% 01/25/37		07/14/2023	Piper Jaffray		526,071	636,561	1,757
05951F-AF-1	BAFC 2007-1 1B6 BAFC 2007-1 TA4 6.590% 01/25/37		07/14/2023	Piper Jaffray		1,643,144	1,890,214	5,882
05951G-AC-6	BAFC 2007-2 TA2 BAFC 2007-2 TA2 5.600% 03/25/37		12/22/2023	ALRe Corporate AAM		1,466,562	1,657,736	6,432
05951G-AC-6	BAFC 2007-2 TA2 BAFC 2007-2 TA2 5.600% 03/25/37		06/28/2023	AAIA Amplify SA NonMod AAM		948,540	1,089,869	337
05952D-AD-0	BAFC 2007-A M1 BAFC 2007-A M1 5.907% 02/20/47		01/31/2023	Credit Suisse			17,677	
05956R-AD-5	BAFC 2010-R11A 1A4 BAFC 2010-R11A 1A4 4.621% 08/26/35		07/14/2023	Piper Jaffray		1,691,639	1,977,947	4,330
05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1 5.932% 09/26/46		01/31/2023	Credit Suisse		86,311	88,073	8
06051G-DN-6	BAFC 2005-D B5 BAFC 2005-D A2 4.772% 05/25/35		01/31/2023	Credit Suisse		723,138	871,251	117
06051G-FP-9	BANK OF AMER CRP Subordinated 3.950% 04/21/25		12/18/2023	Various		14,694,250	15,000,000	92,167
06051G-GM-5	BANK OF AMER CRP Senior Unsecured 4.244% 04/24/38		12/22/2023	Various		5,121,653	4,625,000	55,879
06051G-HU-6	BANK OF AMER CRP Senior Unsecured 4.078% 04/23/40		10/28/2023	Various		3,591,205	3,035,000	22,347
06051G-JR-1	BANK OF AMER CRP Senior Unsecured 0.976% 04/22/25		10/02/2023	Goldman Sachs		1,938,040	2,000,000	8,784
06051G-KY-4	BANK OF AMER CRP Senior Unsecured 5.015% 07/22/33		02/28/2023	AARE Surplus AAM		577,221	600,000	3,009
06051G-LA-5	BANK OF AMER CRP Senior Unsecured 4.827% 07/22/26		12/28/2023	Various		24,778,369	25,000,000	516,968
06051G-LH-0	BANK OF AMER CRP Senior Unsecured 5.288% 04/25/34		04/19/2023	Bank of America		20,000,000	20,000,000	
06211E-AF-8	BANK5 2023-5YR3 B BANK5 2023-5YR3 A3 6.724% 09/15/56		09/19/2023	BOFA SECURITIES, INC.		76,218,816	74,000,000	373,182
06211F-AV-0	BANK5 2023-5YR4 B BANK5 2023-5YR4 A3 6.500% 12/15/56		11/30/2023	WELLS FARGO SECURITIES		128,745,875	125,000,000	406,250
06211F-BF-4	BANK5 2023-5YR4 B BANK5 2023-5YR4 B 7.786% 12/15/56		11/30/2023	WELLS FARGO SECURITIES		1,785,032	1,750,000	6,812
06406R-BM-8	BANK OF NY MELLO Senior Unsecured 5.834% 10/25/33		12/12/2023	Bank of America		2,067,900	2,000,000	15,881
06406R-BQ-9	BANK OF NY MELLO Senior Unsecured 4.947% 04/26/27		12/18/2023	Goldman Sachs		32,486,400	32,500,000	74,205
06406R-BR-7	BANK OF NY MELLO Senior Unsecured 4.967% 04/26/34		04/19/2023	Goldman Sachs		9,000,000	9,000,000	
06406Y-AA-0	BANK OF NY MELLO Subordinated 3.300% 08/23/29		12/12/2023	ACRA RE II Surplus AAM		7,228,254	8,000,000	79,933
065402-BH-1	BANK 2019-BN18 XA BANK 2019-BN18 C 4.358% 05/15/62		02/09/2023	Citigroup		1,487,500	1,750,000	2,458
065405-AH-5	BANK 2019-BN16 C BANK 2019-BN16 C 4.786% 02/15/52		05/03/2023	Deutsche Bank		1,855,557	2,165,000	1,151
065405-AH-5	BANK 2019-BN16 C BANK 2019-BN16 C 4.786% 02/15/52		05/03/2023	AAIA Amplify SA NonMod AAM		749,982	866,000	2,072
06540C-AG-2	BANK 2021-BN35 D BANK 2021-BN35 D 2.500% 06/15/64		07/28/2023	PRT 6 ACRA NonModco AAM		3,098,638	3,312,800	4,141
06540R-AK-0	BANK 2017-BNK9 C BANK 2017-BNK9 C 4.395% 11/15/54		12/05/2023	AAIA PRT Com SA Modco AAM		18,409,179	18,303,000	60,458

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06541B-CC-0	BANK 2023-BNK45 C BANK 2023-BNK45 - C 6.488% 02/15/56		02/09/2023	Bank of America		2,488,585	2,600,000	9,978
06541K-BF-4	BANK 2018-BN12 C BANK 2018-BN12 C 4.537% 05/15/61		05/15/2023	AAIA PRT COM SA TX AAM NONMOD		993,249	1,000,000	2,269
06541L-BU-9	BANK 2022-BNK40 C BANK 2022-BNK40 B 3.507% 03/15/64		06/26/2023	BOFA SECURITIES, INC.		1,756,494	2,250,000	5,917
06541W-BC-5	BANK 2017-BNK5 B BANK 2017-BNK5 C 4.331% 06/15/60		06/16/2023	AAIA PRT COM SA TX AAM NONMOD		1,514,261	1,500,000	3,248
06849R-AK-8	BARRICK NA FIN Senior Unsecured 5.750% 05/01/43		11/16/2023	Bank of America		3,907,480	4,000,000	12,139
070101-D#-4	BASIN ELEC POWER 1ST MTG 2009 SER C 4.890% 10/28/27		10/21/2023	Various		5,333,333	5,333,333	5,796
07177M-AB-9	BAXALTA INC Senior Unsecured 4.000% 06/23/25		06/28/2023	AAIA Amplify SA NonMod AAM		581,600	596,000	6,225
071813-CB-3	BAXTER INTL Senior Unsecured 1.730% 04/01/31		03/30/2023	AAIA Modco AAM		387,557	500,000	4,301
072917-AG-2	BXCMM 2022-1A C BXCMM 2022-1A C 8.166% 04/20/35		11/30/2023	Various		12,337,379	12,724,584	211,141
073096-B*-9	Bayport Polymers LLC SR NTS 5.150% 02/15/35		01/20/2023	Direct		20,000,000	20,000,000	
07324F-AD-2	BAYV 2007-B 1A3 BAYV 2007-B 1A3 7.719% 08/28/47		01/31/2023	Credit Suisse		910,239	4,698,000	1,322
073250-BG-6	BAYV 2004-B M1 BAYV 2004-B M1 7.211% 05/28/39		01/31/2023	Credit Suisse		69,585	1,030,895	540
07335C-AJ-3	BBCMS 2019-C4 C BBCMS 2019-C4 C 3.469% 08/15/52		05/04/2023	Barclays		1,051,750	1,400,000	944
07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11 5.000% 10/25/51		01/31/2023	Credit Suisse		384,044	486,132	640
07383U-HW-8	BSSP 2004-10 A BSSP 2004-10 A 7.500% 12/22/34		01/31/2023	Credit Suisse			9,317,847	
07384M-G6-3	BSARM 2004-1 12A3 BSARM 2004-1 12A3 0.000% 04/25/34		07/14/2023	AAIA Amplify SA NonMod AAM		569,499	669,631	789
07384M-TZ-5	BSARM 2003-1 B3 BSARM 2003-1 B3 4.657% 04/25/33		01/31/2023	Credit Suisse			1,118	
07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 5.190% 02/25/36		01/31/2023	Credit Suisse		521,256	854,518	121
07386H-F7-1	BALTA 2006-2 23A1 BALTA 2006-2 23A1 4.037% 03/25/36		07/14/2023	Piper Jaffray		1,407,918	1,769,448	3,198
07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.910% 04/25/36		01/31/2023	Credit Suisse		584,940	1,035,291	1,493
07386H-RF-0	BALTA 2005-2 2A1 BALTA 2005-2 2B1 2.504% 04/25/35		07/25/2023	Wells Fargo		21,665	541,191	
07386H-SE-2	BALTA 2005-3 3A3 BALTA 2005-3 B1 4.504% 04/25/35		07/25/2023	Wells Fargo		109,222	1,015,842	
07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.347% 07/25/35		01/31/2023	Credit Suisse		721,476	1,101,491	148
07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 4.766% 09/25/35		01/31/2023	Credit Suisse		526,676	1,284,576	178
07386H-YW-5	BALTA 2005-10 23A1 BALTA 2005-10 11A1 5.970% 01/25/36		07/14/2023	Piper Jaffray		1,612,213	1,798,641	6,211
07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.690% 05/25/37		01/31/2023	Credit Suisse		371,944	452,212	623
07386R-AF-6	BSABS 2007-HE4 2A BSABS 2007-HE4 M1 5.920% 05/25/37		01/31/2023	Credit Suisse			947,303	
073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1 6.000% 09/25/35		03/21/2023	ALRe Corporate AAM		1,683,551	1,692,309	5,641
073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1 6.205% 09/25/35		01/31/2023	Credit Suisse		444,413	458,158	700
073879-6S-2	BSABS 2006-HE1 1M4 BSABS 2006-HE1 1M4 6.490% 12/25/35		01/31/2023	Credit Suisse		1,598,034	2,022,828	3,259
073879-RC-4	BSABS 2005-HE2 M4 BSABS 2005-HE2 M4 7.270% 02/25/35		07/25/2023	Wells Fargo			1,000	
073879-TW-8	BSABS 2005-HE4 M4 BSABS 2005-HE4 M4 7.345% 04/25/35		07/25/2023	Wells Fargo		184,963	1,173,400	
073879-XF-0	BSABS 2005-AC3 2B4 BSABS 2005-AC3 1M1 5.920% 07/25/35		07/25/2023	Wells Fargo		77,062	1,028,522	
073879-XG-8	BSABS 2005-AC3 2B4 BSABS 2005-AC3 1M2 6.38747% 25 6.445% 07/25/35		07/25/2023	Wells Fargo			1,000	
073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		01/31/2023	Credit Suisse		548,490	772,521	169
07387A-BL-8	BSARM 2005-4 1A1 BSARM 2005-4 1A1 5.190% 08/25/35		03/01/2023	ALRe Corporate AAM		6,683,796	7,229,050	
07387A-BR-5	BSARM 2005-4 1A1 BSARM 2005-4 3A1 5.030% 08/25/35		06/28/2023	AAIA Amplify SA NonMod AAM		306,836	336,438	470
07387A-DX-0	BSARM 2005-7 1A2 BSARM 2005-7 1A2 7.791% 08/25/35		07/25/2023	Wells Fargo			1,000	
07387A-HC-2	BSARM 2006-1 A4 BSARM 2006-1 A4 7.660% 02/25/36		01/31/2023	Credit Suisse		278,829	1,132,303	219
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.415% 12/25/35		07/25/2023	Various		1,490,014	2,838,147	4,125
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.415% 12/25/35		09/25/2023	Interest Capitalization		109	109	
07387U-CE-9	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1A1 6.250% 02/25/36		12/22/2023	ALRe Corporate AAM		3,981,159	7,548,360	27,520
07387U-CG-4	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1M1 6.145% 02/25/36		01/31/2023	Credit Suisse			24,762	
073882-AA-0	BALTA 2006-4 31A1 BSARM 2006-4 1A1 5.793% 10/25/36		01/31/2023	Credit Suisse		9,797	12,323	
073882-AD-4	BALTA 2006-4 31A1 BSARM 2006-4 2A2 4.419% 10/25/36		03/01/2023	ALRe Corporate AAM		674,301	810,636	
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.950% 06/25/36		01/31/2023	Credit Suisse		656,139	733,116	1,066
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.950% 06/25/36		04/25/2023	Interest Capitalization		24	24	
07389P-AE-0	BSABS 2006-AQ1 1M1 BSABS 2006-AQ1 1M1 5.740% 10/25/36		07/25/2023	Wells Fargo			1,000	
073914-F6-5	SAMI 1998-2 A5 SAMI 1998-2 A5 6.750% 05/02/30		01/31/2023	Credit Suisse		4	23	
07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.950% 11/25/36		01/31/2023	Credit Suisse		529,384	941,127	1,368
07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.690% 06/25/47		01/31/2023	Credit Suisse		1,852,233	2,344,598	3,230
07400N-AH-3	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1B1 5.850% 06/25/47		01/31/2023	Credit Suisse			186,312	
07401L-AB-9	BSMF 2006-AR1 1A2 BSMF 2006-AR1 1A2 5.970% 07/25/36		07/25/2023	Wells Fargo		169,264	784,059	
07401L-AB-9	BSMF 2006-AR1 1A2 BSMF 2006-AR1 1A2 5.970% 07/25/36		11/27/2023	Interest Capitalization		1,781	1,781	
07401V-AB-7	BSMF 2007-AR3 21A1 BSMF 2007-AR3 1A2 5.650% 03/25/37		07/25/2023	Wells Fargo		345,803	1,821,103	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.910% 08/25/37		01/31/2023	Credit Suisse		365,644	481,111	694
07402P-AK-9	BSSP 2007-R8 5A2 BSSP 2007-R8 5A2 5.291% 04/25/37		01/31/2023	Credit Suisse		8,494,113		
075887-BW-8	BECTON DICKINSON Senior Unsecured 3.700% 06/06/27		04/26/2023	AAIA NonModco AAM		1,944,093	2,000,000	28,778
08160B-AK-0	BMARK 2018-B5 XA BMARK 2018-B5 C 4.756% 07/15/51		04/20/2023	Goldman Sachs		3,291,875	4,000,000	12,164
08161N-AK-3	BMARK 2020-B16 C BMARK 2020-B16 C 3.534% 02/15/53		05/01/2023	Deutsche Bank		4,302,404	5,662,222	1,112
08162D-AJ-7	BMARK 2019-B13 C BMARK 2019-B13 C 3.839% 08/15/57		04/20/2023	BARCLAYS CAPITAL INC.		1,148,438	1,500,000	3,679
08162F-AJ-2	BMARK 2019-B12 C BMARK 2019-B12 C 3.873% 08/15/52		07/19/2023	PRT 6 ACRA NonModco AAM		2,036,068	2,000,000	3,873
08162T-BF-9	BMARK 2018-B7 C BMARK 2018-B7 C 4.998% 05/15/53		02/09/2023	Various		6,882,149	7,689,552	12,446
08163B-AL-5	BMARK 2020-B22 C BMARK 2020-B22 D 2.000% 01/15/54		12/18/2023	PRT 6 ACRA NonModco AAM		887,428	1,000,000	1,000
08163B-BH-3	BMARK 2020-B22 C BMARK 2020-B22 C 2.809% 01/15/54		12/18/2023	PRT 6 ACRA NonModco AAM		999,888	1,000,000	1,405
08163C-AJ-8	BMARK 2021-B24 C BMARK 2021-B24 D 2.000% 03/15/54		03/04/2023	AAIA PRT COM SA TX AAM NONMOD		5,479,544	6,332,000	6,332
08163C-BJ-7	BMARK 2021-B24 C BMARK 2021-B24 C 3.293% 03/15/54		03/04/2023	AAIA PRT COM SA TX AAM NONMOD		2,999,000	3,000,000	4,940
08163E-AH-8	BMARK 2021-B26 D BMARK 2021-B26 D 2.000% 06/15/54		05/17/2023	AAIA Amplify SA NonMod AAM		1,794,952	2,000,000	2,889
08163H-AU-2	BMARK 2021-B27 D BMARK 2021-B27 D 2.000% 07/15/54		06/18/2023	PRT 6 ACRA NonModco AAM		4,983,554	5,553,000	5,553
08163M-AK-3	BMARK 2021-B31 C BMARK 2021-B31 C 3.195% 12/15/54		12/08/2023	AAIA Amplify SA NonMod AAM		2,999,271	3,000,000	6,923
08163T-AE-2	BMARK 2023-V2 C BMARK 2023-V2 B 6.995% 05/15/55		05/09/2023	Citigroup		3,423,403	3,364,985	15,691
08163T-AF-9	BMARK 2023-V2 C BMARK 2023-V2 C 6.995% 05/15/55		05/09/2023	Citigroup		3,919,784	4,088,000	19,063
08163V-AG-2	BMARK 2023-V3 B BMARK 2023-V3 B 6.924% 07/15/56		07/19/2023	AAIA Amplify SA NonMod AAM		5,965,834	5,967,000	11,476
08163W-AB-1	BMARK 2023-B40 A2 BMARK 2023-B40 A2 6.930% 12/15/56		12/11/2023	JPM SECURITIES LLC		99,619,289	96,718,000	372,375
081926-AC-1	BMARK 2023-V4 A3 BMARK 2023-V4 A3 6.841% 11/15/56		11/09/2023	Citigroup		72,099,916	70,000,000	266,037
084423-AU-6	BERKLEY (WR) Senior Unsecured 4.000% 05/12/50		12/12/2023	Bank of America		3,081,760	4,000,000	12,889
084670-BS-6	BERKSHIRE HATHWY Senior Unsecured 3.125% 03/15/26		09/28/2023	Goldman Sachs		1,525,920	1,600,000	2,361
08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		10/01/2023	Various		16,563,562	22,125,000	25,813
08860D-AC-7	BHG 2022-C C BHG 2022-C C 6.560% 10/17/35		03/27/2023	Goldman Sachs		3,914,375	4,000,000	8,747
09247X-AT-8	BLACKROCK INC Senior Unsecured 4.750% 05/25/33		05/17/2023	J.P. Morgan Sec		10,395,420	10,500,000	
09261B-AD-2	BLACKSTONE HLDGS Senior Unsecured 2.000% 01/30/32		08/21/2023	Various		2,058,201	2,800,000	3,227
09261B-AH-3	BLACKSTONE HLDGS Senior Unsecured 3.200% 01/30/52		12/12/2023	Bank of America		6,542,000	10,000,000	119,111
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured 4.000% 01/15/29		03/30/2023	AAIA NonModco AAM		7,655,612	9,000,000	75,000
09261H-BB-2	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured 7.300% 11/27/28		11/16/2023	AAIA Amplify SA NonMod AAM		4,942,777	5,000,000	14,194
097023-CW-3	BOEING CO Senior Unsecured 5.805% 05/01/50		12/12/2023	Bank of America		1,994,760	2,000,000	13,868
09951L-AC-7	BOOZ ALLEN & HAM Senior Unsecured 5.950% 08/04/33		12/12/2023	Bank of America		10,279,100	10,000,000	214,861
101137-AZ-0	BOSTON SCIENTIFC Senior Unsecured 1.900% 06/01/25		12/28/2023	Various		14,351,480	15,000,000	22,033
10373Q-AE-0	BP CAP MKTS AMER Senior Unsecured 4.234% 11/06/28		05/12/2023	Various		1,552,780	1,550,000	22,958
10373Q-BE-9	BP CAP MKTS AMER Senior Unsecured 3.410% 02/11/26		09/28/2023	Goldman Sachs		1,528,768	1,600,000	7,729
10373Q-BK-5	BP CAP MKTS AMER Senior Unsecured 3.543% 04/06/27		02/14/2023	Royal Bank of Canada		7,627,680	8,000,000	102,353
10373Q-BU-3	BP CAP MKTS AMER Senior Unsecured 4.812% 02/13/33		02/09/2023	Various		5,000,000	5,000,000	
10373Q-BV-1	BP CAP MKTS AMER Senior Unsecured 4.893% 09/11/33		05/09/2023	Morgan Stanley		7,499,850	7,500,000	
10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3 3.500% 10/25/44		01/31/2023	Credit Suisse		352,282	457,510	58
10569E-AA-9	BRAVO 2021-NQM2 A1 BRAVO 2021-NQM2 A1 0.970% 03/25/60		01/31/2023	Credit Suisse		49,141	57,813	2
10922N-AF-0	BRIGHTHOUSE FINA Senior Unsecured 4.700% 06/22/47		01/23/2023	AAIA PRT Ded WY Modco - AAM		1,199,962	1,549,000	12,538
110122-DZ-8	BRISTOL-MYERS Senior Unsecured 5.900% 11/15/33		10/30/2023	JPM SECURITIES LLC		15,962,880	16,000,000	
110122-EB-0	BRISTOL-MYERS Senior Unsecured 6.250% 11/15/53		10/30/2023	Morgan Stanley		1,994,340	2,000,000	
110122-EC-8	BRISTOL-MYERS Senior Unsecured 6.400% 11/15/63		10/30/2023	Morgan Stanley		12,398,140	12,400,000	
11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		09/30/2023	Various		5,540,316	5,694,254	54,451
11135F-AQ-4	BROADCOM INC Senior Unsecured 4.150% 11/15/30		10/11/2023	Morgan Stanley		2,223,850	2,500,000	42,653
11135F-BF-7	BROADCOM INC Senior Unsecured 2.600% 02/15/33		01/04/2023	AAIA Amplify SA NonMod AAM		998,179	1,000,000	3,033
11135F-BL-4	BROADCOM INC Senior Unsecured 3.469% 04/15/34		12/12/2023	Bank of America		3,357,320	4,000,000	22,741
11135F-BT-7	BROADCOM INC Senior Unsecured 4.150% 04/15/32		10/26/2023	Goldman Sachs		5,095,140	6,000,000	10,375
12189L-AE-1	BURLINGTON NORTH Senior Unsecured 5.400% 06/01/41		10/22/2023	AAIA PRT Com SA Modco AAM		1,745,267	1,360,000	5,508
12189L-AZ-4	BURLINGTON NORTH Senior Unsecured 3.900% 08/01/46		10/19/2023	Various		2,338,921	3,270,000	28,316
12189L-BK-6	BURLINGTON NORTH Senior Unsecured 5.200% 04/15/54		06/05/2023	Barclays		9,994,600	10,000,000	
12327B-AA-4	BJETS 2021-1A B BJETS 2021-1A A 2.162% 04/15/36		12/22/2023	ALRe Corporate AAM		7,882,814	8,535,221	3,588
12327B-AB-2	BJETS 2021-1A B BJETS 2021-1A B 2.918% 04/15/36		12/22/2023	ALRe Corporate AAM		1,263,270	1,383,405	785
12489W-NB-6	CBASS 1999-CB1 1B1 CBASS 2005-CB5 M3 6.160% 08/25/35		01/31/2023	Credit Suisse		443,767	704,392	1,067
1248MP-AH-7	CBASS 1999-CB1 1B1 CBASS 2007-MX1 M4 6.532% 12/25/36		01/31/2023	Credit Suisse		453,078		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12499A-QE-3	C-BASS Mortgage Loan Asset-Bac C-BASS Mortgage Loan Asset-Bac 0.000% 01/30/53		01/31/2023	Credit Suisse		349,600	76	
125039-AK-3	CD 2017-CD6 C CD 2017-CD6 C 4.371% 11/13/50		02/08/2023	Citigroup		5,129,112	5,963,000	6,309
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31		03/31/2023	Various		10,728,434	10,728,434	68,018
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 7.270% 07/25/34		01/31/2023	Credit Suisse		338,628	434,138	798
12510H-AH-3	CAUTO 2020-1A A5 CAUTO 2020-1A B2 4.520% 02/15/50		01/15/2023	AIA PRT Ded BMY NonMod AAM		1,999,886	2,000,000	1,004
12510H-AT-7	CAUTO 2023-1A A2 CAUTO 2023-1A A2 6.500% 09/15/53		09/14/2023	SMBC Nikko Securities America		40,610,522	42,000,000	
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		01/31/2023	Credit Suisse		48,489	62,165	11
12528Y-AL-7	CF 2019-CF2 D CF 2019-CF2 C 3.765% 11/15/52		05/04/2023	Barclays		1,023,361	1,335,000	978
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2 2.000% 02/25/52		01/31/2023	Credit Suisse		947,246	1,552,863	793
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2 2.000% 02/25/52		12/25/2023	Interest Capitalization		28,708	28,708	
12542R-L#-5	CHS INC SR NTS SER AA 3.580% 11/02/32		12/18/2023	MMTL Modco AAM		13,260,814	16,000,000	73,191
12542R-L@-7	CHS INC SR NTS SER Z 3.480% 11/02/30		12/18/2023	MMTL Modco AAM		15,443,388	18,000,000	80,040
12542R-M*-8	CHS INC SR NTS SER BB 3.730% 11/02/35		12/18/2023	MMTL Modco AAM		13,215,168	16,700,000	79,594
12543R-AP-4	CWHL 2007-3 B5 CWHL 2007-3 A14 5.870% 04/25/37		01/31/2023	Credit Suisse		169,062	483,036	461
12543W-AF-5	CWHL 2006-18 B3 CWHL 2006-18 2A4 6.000% 12/25/36		07/14/2023	Piper Jaffray		1,383,658	2,360,785	6,689
12543W-AJ-7	CWHL 2006-18 B3 CWHL 2006-18 2A7 6.000% 12/25/36		07/14/2023	Piper Jaffray		1,436,893	2,451,613	6,946
12544C-AR-2	CWHL 2007-2 A16 CWHL 2007-2 A16 6.000% 03/25/37		07/14/2023	Piper Jaffray		313,805	658,902	1,867
12545C-AU-4	CWHL 2007-10 A19 CWHL 2007-10 A19 6.000% 07/25/37		03/06/2023	Jackson Ntl FWH - AAM		2,487,557	4,739,461	3,950
125523-AH-3	CIGNA GROUP/THE Senior Unsecured 4.375% 10/15/28		04/26/2023	AEL Modco AAM		2,994,342	3,000,000	4,010
125523-CL-2	CIGNA GROUP/THE Senior Unsecured 2.400% 03/15/30		10/11/2023	Morgan Stanley		2,060,075	2,500,000	4,667
12566W-AM-2	CMALT 2007-A5 1A12 CMALT 2007-A5 1A12 0.000% 05/25/37		07/14/2023	Piper Jaffray		243,201	365,029	
12587P-AA-8	BSSP 2004-10 A BSSP 2007-R1 A1 7.970% 02/27/37		01/31/2023	Credit Suisse			242,725	
12592U-BA-9	CSMLT 2015-1 AIOS CSMLT 2015-1 AIOS 0.232% 05/25/45		01/31/2023	Credit Suisse		2,172		
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 6.944% 07/27/36		01/31/2023	Credit Suisse		884,634	4,479,161	1,152
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 6.944% 07/27/36		12/01/2023	Interest Capitalization		187,431	187,431	
12596M-AM-8	CSMC 2019-RPL1 SA CSMC 2019-RPL1 SA 3.770% 07/25/58		01/31/2023	Credit Suisse		311,325	311,325	33
12596X-AH-5	CSMC 2019-AFC1 AIOS CSMC 2019-AFC1 AIOS 0.000% 07/25/49		01/31/2023	Credit Suisse		9		
12597B-BA-6	CSAIL 2019-C17 C CSAIL 2019-C17 C 3.934% 09/15/52		05/16/2023	STONEX GROUP INC		2,349,375	3,000,000	5,573
12597N-AY-9	CSAIL 2020-C19 E CSAIL 2020-C19 C 3.734% 03/15/53		04/20/2023	Bank of America		1,735,049	2,250,000	5,368
12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1 1.506% 04/27/65		01/31/2023	Credit Suisse		565,143	649,589	36
126117-AX-8	CNA FINANCIAL Senior Unsecured 5.500% 06/15/33		12/12/2023	Various		15,927,800	16,000,000	123,444
12627H-AY-6	CSAB 2006-2 P CSAB 2006-2 P 0.000% 09/25/36		01/31/2023	Credit Suisse			11	
12628K-AZ-5	CSAB 2006-3 X CSAB 2006-3 P 0.000% 11/25/36		01/31/2023	Credit Suisse			10	
12629E-CK-9	CSAB 2007-1 PP CSAB 2007-1 4A4 5.820% 05/25/37		01/31/2023	Credit Suisse			785	
126331-AG-2	CSFB 2005-FIX1 P CSFB 2002-HI23 CE 0.000% 10/25/32		01/31/2023	Credit Suisse			121,824	
12633P-CL-6	CSFB 2005-FIX1 P CSFB 2004-FR1N A 5.000% 11/27/34		01/31/2023	Credit Suisse			39,152	
12633P-DA-9	HEATN 2005-1 B HEATN 2005-1 A 4.750% 06/27/35		01/31/2023	Credit Suisse			2,529,330	
12633P-DG-6	HEATN 2005-3 B HEATN 2005-3 A 5.250% 09/27/35		01/31/2023	Credit Suisse			4,464,182	
12633P-DV-3	HEATN 2005-6 B HEATN 2005-6 A 6.000% 01/27/36		01/31/2023	Credit Suisse			3,096,233	
12633P-DW-1	HEATN 2005-6 B HEATN 2005-6 B 0.000% 01/27/36		01/31/2023	Credit Suisse			30,608,684	
12633P-DX-9	ARMTN 2005-5 B ARMTN 2005-5 A 6.000% 02/27/36		01/31/2023	Credit Suisse			1,276,293	
12633P-DX-9	ARMTN 2005-5 B ARMTN 2005-5 A 6.000% 02/27/36		02/03/2023	Interest Capitalization		90	90	
126378-AY-4	CSMC 2007-1 PP CSMC 2007-1 4A1 6.500% 02/25/37		01/31/2023	Credit Suisse		46,211	513,461	93
126378-CC-0	CSMC 2007-1 PP CSMC 2007-1 PP 0.000% 02/25/37		01/31/2023	Credit Suisse			18,334,856	
126379-AB-2	CSMC 2007-4 PP CSMC 2007-4 1A2 5.870% 06/25/37		01/31/2023	Credit Suisse			72,450	
126379-BF-2	CSMC 2007-4 PP CSMC 2007-4 PP 0.000% 06/25/37		01/31/2023	Credit Suisse			21,818,506	
12638D-AB-2	CSMC 2007-7 ARL CSMC 2007-7 1A2 6.500% 03/25/38		01/31/2023	Credit Suisse			255,605	
12638E-AJ-3	CSMC 2006-CF2 X CSMC 2006-CF2 X 0.000% 05/25/36		01/31/2023	Credit Suisse			12,385,136	
12638G-AJ-8	CSMC 2006-CF3 X CSMC 2006-CF3 X 0.000% 10/25/36		01/31/2023	Credit Suisse			12,457,905	
12638P-BV-0	CSMC 2007-3 PP CSMC 2007-3 4A6 5.720% 04/25/37		01/31/2023	Credit Suisse		40,654	71,637	66
12638P-CB-3	CSMC 2007-3 PP CSMC 2007-3 4A12 6.750% 04/25/37		01/31/2023	Credit Suisse		6,664		
12639M-AT-2	CSMC 2010-15R 2B1 CSMC 2010-15R 2B1 0.010% 05/26/36		01/31/2023	Credit Suisse			18,584	
12639P-AB-4	CSMC 2007-6 ARL CSMC 2007-6 A2 6.421% 10/25/37		01/31/2023	Credit Suisse			118,188	
12639P-AB-4	CSMC 2007-6 ARL CSMC 2007-6 A2 6.421% 10/25/37		02/27/2023	Interest Capitalization		55	55	
126405-AM-1	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 AIOS 0.300% 01/25/60		01/31/2023	Credit Suisse		1,792,288		2,123

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126405-AN-9	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 XS 1.601% 01/25/60		01/31/2023	Credit Suisse		2,250,615		3,536
126405-AQ-2	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 SA 0.000% 01/25/60		01/31/2023	Credit Suisse		228,862		
12644W-AF-3	CSMC 2010-16 R1 CSMC 2010-16 FB 0.000% 06/25/50		01/31/2023	Credit Suisse			2,357,483	
12645B-EA-5	CSMC 2010-17R 8B1 CSMC 2010-17R 8B1 0.010% 02/26/35		01/31/2023	Credit Suisse		1,115	356,771	
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2 4.097% 11/27/35		03/30/2023	ALRe Corporate AAM		1,000,567	1,128,102	3,077
12645V-AY-3	CSMC 2011-12R 2A2 CSMC 2011-12R 2A2 3.657% 02/27/37		03/30/2023	AARE II Surplus ISG		2,811,047	3,287,286	9,671
12645Y-BA-8	CSMC 2011-16R 5A2 CSMC 2011-16R 5A2 2.722% 09/27/35		12/22/2023	ALRe Corporate AAM		1,575,855	1,759,539	2,794
12646U-AX-6	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43		01/31/2023	Credit Suisse		490		
12646U-AY-4	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X2 0.471% 03/25/43		01/31/2023	Credit Suisse		3,781		
12646W-AW-4	CSMC 2013-IVR2 AIOS CSMC 2013-IVR2 AIOS 0.000% 04/25/43		01/31/2023	Credit Suisse		2,024		
12647C-AS-6	CSMC 2013-5R 2A2 CSMC 2013-5R 2A2 0.325% 04/27/37		01/31/2023	Credit Suisse			26	
12647J-BU-5	CSMC 2013-HYB1 AIOS CSMC 2013-HYB1 AIOS 0.232% 04/25/43		01/31/2023	Credit Suisse		14		
12647M-BM-6	CSMC 2013-6 APP CSMC 2013-6 1X14 0.227% 07/25/28		01/31/2023	Credit Suisse		20		
12647M-DX-0	CSMC 2013-6 APP CSMC 2013-6 IOS1 0.000% 07/25/28		01/31/2023	Credit Suisse		2,319		
12647P-AE-8	CSMC 2013-7 APP CSMC 2013-7 AX1 0.044% 08/25/43		01/31/2023	Credit Suisse		40		
12648F-AV-1	CSMC 2014-SAF1 AX12 CSMC 2014-SAF1 AIOS 0.232% 03/25/44		01/31/2023	Credit Suisse		867		
12648H-BG-9	CSMC 2014-IVR2 B3 CSMC 2014-IVR2 AIOS 0.232% 04/25/44		01/31/2023	Credit Suisse		2,537		
12648J-DS-7	CSMC 2014-4R 16A4 CSMC 2014-4R 16A4 5.670% 02/27/36		01/31/2023	Credit Suisse		693,343	714,787	1,233
12648P-CN-5	CSMC 2014-6R 14C CSMC 2014-6R 9A1 2.750% 12/27/35		01/31/2023	Credit Suisse		328,130	354,735	36
12648T-AV-1	CSMC 2014-IVR3 B3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44		01/31/2023	Credit Suisse		1,464		
12649K-AR-8	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX5 0.500% 12/25/44		01/31/2023	Credit Suisse		330		
12649K-AS-6	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX6 0.500% 12/25/44		01/31/2023	Credit Suisse		32		
12649K-AZ-0	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AIOS 0.232% 12/25/44		01/31/2023	Credit Suisse		1,734		
12649N-AA-9	CSMC 2015-1 AIOS CSMC 2015-1 AX5 0.400% 01/25/45		01/31/2023	Credit Suisse		1,227		
12649N-AX-9	CSMC 2015-1 AIOS CSMC 2015-1 AIOS 0.232% 01/25/45		01/31/2023	Credit Suisse		2,434		
12649P-AH-9	CSMC 2015-RPL1 M4 CSMC 2015-RPL1 M4 0.000% 02/25/57		01/31/2023	Credit Suisse			125	
12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC 0.000% 04/27/30		01/31/2023	Credit Suisse		778,180		
12649R-AK-8	CSMC 2015-2 AX4 CSMC 2015-2 AX4 0.500% 02/25/45		01/31/2023	Credit Suisse		356		
12649R-BA-9	CSMC 2015-2 AX4 CSMC 2015-2 AIOS 0.232% 02/25/45		01/31/2023	Credit Suisse		2,239		
12649X-AA-7	CSMC 2015-3 AIOS CSMC 2015-3 AX3 0.312% 03/25/45		01/31/2023	Credit Suisse		428		
12649X-BG-3	CSMC 2015-3 AIOS CSMC 2015-3 AIOS 0.232% 03/25/45		01/31/2023	Credit Suisse		1,363		
12650U-AA-9	CSMLT 2015-3 APP CSMLT 2015-3 1AX2 0.320% 11/25/45		01/31/2023	Credit Suisse		1,048		
12650U-AL-5	CSMLT 2015-3 APP CSMLT 2015-3 2AX2 0.000% 10/25/30		01/31/2023	Credit Suisse		409		
12650U-BH-3	CSMLT 2015-3 APP CSMLT 2015-3 AIOS 0.232% 11/25/45		01/31/2023	Credit Suisse		2,855		
12651R-AJ-6	CSMC 2017-FHA1 X CSMC 2017-FHA1 X 0.000% 04/25/47		01/31/2023	Credit Suisse			52,511,612	
12651Y-AA-0	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 A1 4.000% 08/01/57		01/31/2023	Credit Suisse		67,295	77,351	9
12651Y-AW-2	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 AIOS 0.000% 08/01/57		01/31/2023	Credit Suisse		15		
12653T-CB-5	CSMC 2018-J1 AIOS CSMC 2018-J1 AIOS 0.010% 02/25/48		01/31/2023	Credit Suisse		4	424,243,093	
12654P-AD-0	CSMC 2018-RPL9 SA CSMC 2018-RPL9 A2IO 0.177% 09/25/57		01/31/2023	Credit Suisse		211,838	67,788,056	334
12655T-BR-9	COMM 2019-GC44 180B COMM 2019-GC44 C 3.639% 08/15/57		05/01/2023	Deutsche Bank		3,512,689	4,655,700	943
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1 7.205% 07/25/47		01/31/2023	Credit Suisse		26,973,986	26,806,445	
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1 7.205% 07/25/47		06/02/2023	Interest Capitalization		1	1	
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		01/31/2023	Credit Suisse		9,516,844	58,565,193	
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		11/02/2023	Interest Capitalization		203,833	203,833	
12657X-AJ-7	CSMC 2021-JR1 R CSMC 2021-JR1 SA 0.000% 09/27/66		01/31/2023	Credit Suisse			459,330	
12657X-AP-3	CSMC 2021-JR1 R CSMC 2021-JR1 PT2 0.000% 07/26/60		01/31/2023	Credit Suisse		775,068	2,348,690	229
12658Q-AA-0	CSMCM 2021-RP11 CERT CSMCM 2021-RP11 CERT 3.778% 10/27/61		01/31/2023	Credit Suisse		334,674	431,105	1,312
12659A-AE-6	CSMC 2021-RP11 R CSMC 2021-RP11 AIOS 0.200% 10/25/61		01/31/2023	Credit Suisse		30		
12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A 2.870% 01/25/67		01/31/2023	Credit Suisse		442,020	502,296	53
12660K-AC-5	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 A1 1.668% 09/27/60		01/31/2023	Credit Suisse		55,067	66,346	3
12661N-AG-9	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B1 4.265% 03/25/67		01/31/2023	Credit Suisse		9,593,846	16,684,950	2,593
12661N-AH-7	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B2 4.265% 03/25/67		01/31/2023	Credit Suisse		8,602,926	17,295,750	2,688
12661N-AJ-3	CSMC 2022-NQM3 XS CSMC 2022-NQM3 B3 4.262% 03/25/67		01/31/2023	Credit Suisse		2,649,255	12,615,501	1,961
12661N-AK-0	CSMC 2022-NQM3 XS CSMC 2022-NQM3 AIOS 0.002% 03/25/67		01/31/2023	Credit Suisse		25,568		32
12661N-AL-8	CSMC 2022-NQM3 XS CSMC 2022-NQM3 XS 0.000% 03/25/67		01/31/2023	Credit Suisse		1,090,527		

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12661X-BM-3	CSMC 2021-INV1 A5 CSMC 2021-INV1 AX4 0.400% 07/25/56		01/31/2023	Credit Suisse		104,881		81
12661X-BU-5	CSMC 2021-INV1 A5 CSMC 2021-INV1 AIOS 0.040% 07/25/56		01/31/2023	Credit Suisse		134,514		120
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		01/31/2023	Credit Suisse		189,917	237,396	8
12662G-AD-0	CSMC 2021-RPL4 AIOS CSMC 2021-RPL4 A2 3.559% 12/27/60		01/31/2023	Credit Suisse		80,300	110,000	11
12662J-AA-0	CSMCM 2022-RPL1 CERT CSMCM 2022-RPL1 CERT 4.231% 04/25/61		01/31/2023	Credit Suisse		298,462	337,689	1,151
12662T-AA-8	CSMC 2022-7R 1A1 CSMC 2022-7R 1A1 8.841% 10/25/66		11/10/2023	Various		6,721,092	6,754,867	20,282
12662T-AC-4	CSMC 2022-7R 1A1 CSMC 2022-7R 1A2 0.000% 10/25/66		01/31/2023	Credit Suisse		5,333,132	42,665,058	
12665D-AQ-3	CVS PASS-THROUGH TRUST P/T CERTS 5.789% 01/10/26		03/06/2023	AAIA ACRA Retail		3,815,938	3,827,854	16,004
12665D-CL-2	CVS HEALTH CORP Senior Unsecured 3.875% 07/20/25		12/18/2023	Various		9,785,900	10,000,000	156,615
12665D-CL-2	CVS HEALTH CORP Senior Unsecured 3.875% 07/20/25		05/09/2023	AAIA Modco AAM		12,311,556	12,500,000	146,658
12665D-CY-4	CVS HEALTH CORP Senior Unsecured 4.780% 03/25/38		10/28/2023	AAIA PRT Com SA Modco AAM		2,519,398	2,205,000	27,228
12665D-DP-2	CVS HEALTH CORP Senior Unsecured 2.700% 08/21/40		10/28/2023	AAIA PRT Com SA Modco AAM		738,858	760,000	7,239
12665D-DU-1	CVS HEALTH CORP Senior Unsecured 5.250% 02/21/33		02/13/2023	Barclays		7,985,840	8,000,000	
12665D-DY-3	CVS HEALTH CORP Senior Unsecured 5.300% 06/01/33		10/11/2023	Various		4,872,300	5,000,000	48,215
12666C-AF-0	CWL 2006-23 B CWL 2006-23 M1 5.720% 05/25/37		01/31/2023	Credit Suisse		2,556,284	3,408,379	4,726
12666C-AF-0	CWL 2006-23 B CWL 2006-23 M1 5.720% 05/25/37		05/25/2023	Interest Capitalization		11,216	11,216	
12666U-AD-5	CWL 2006-15 A5A CWL 2006-15 A4 4.347% 10/25/46		03/06/2023	Jackson Ntl FWH - AAM		7,566,370	7,835,940	6,488
12667G-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 6.220% 11/25/35		01/31/2023	Credit Suisse		518,415	878,669	1,346
12667G-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 6.220% 11/25/35		05/25/2023	Interest Capitalization		38,844	38,844	
12667G-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 5.756% 02/15/34		01/31/2023	Credit Suisse		62,370	87,845	208
12667G-L8-3	AMIT 2005-2 M9 AMIT 2005-2 M9 8.245% 07/25/35		01/31/2023	Credit Suisse			3,000,000	
12667G-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.370% 08/25/35		01/31/2023	Credit Suisse		796,876	1,626,277	2,563
12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.920% 12/25/36		01/31/2023	Credit Suisse		642,008	987,705	1,427
12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.920% 12/25/36		12/26/2023	Interest Capitalization		9,695	9,695	
12667F-4Q-5	CWALT 2005-7CB B4 CWALT 2005-7CB 2A5 5.500% 03/01/38		01/31/2023	Credit Suisse		1,091,997	1,667,171	2,108
12667F-4T-9	CWALT 2005-7CB B4 CWALT 2005-7CB 2A8 5.500% 03/01/38		01/31/2023	Credit Suisse		884,685	1,340,432	1,695
12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1 5.756% 04/25/34		01/31/2023	Credit Suisse		519,769	1,624,278	343
12667F-SR-7	CWALT 2004-J8 M CWALT 2004-J8 M 5.500% 09/25/34		01/31/2023	Credit Suisse		5	51,981	
12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 6.130% 10/25/35		03/01/2023	ALRe Corporate AAM		1,505,876	2,070,515	607
12667G-5G-4	CWALT 2005-40CB A1 CWALT 2005-40CB A1 5.500% 10/25/35		03/06/2023	Jackson Ntl FWH - AAM		5,703,784	8,395,608	6,413
12667G-7G-2	CWALT 2005-46CB A1 CWALT 2005-46CB A13 4.800% 10/25/35		01/31/2023	Credit Suisse		4,113		
12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.500% 05/25/35		01/31/2023	Credit Suisse		1,297,862	1,622,328	2,072
12667G-L8-4	CWALT 2005-27 2A3 CWALT 2005-27 1A2 6.412% 08/25/35		03/01/2023	ALRe Corporate AAM		1,526,444	1,654,162	
12667G-VF-7	CWALT 2005-J6 B3 CWALT 2005-J6 1A5 5.500% 07/25/35		01/31/2023	Credit Suisse		169,994	223,677	218
12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.750% 08/25/35		01/31/2023	Credit Suisse		893,317	1,786,634	2,236
12667G-XK-4	CWALT 2005-30CB B3 CWALT 2005-30CB 1A1 5.500% 08/25/35		01/31/2023	Credit Suisse		1,883,108	2,989,061	4,008
12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.700% 05/25/37		01/31/2023	Credit Suisse		20,438,956	60,114,577	71,801
12668A-5D-3	CWALN 2005-IM1 NOTE CWALN 2005-IM1 NOTE 6.500% 09/25/36		01/31/2023	Credit Suisse			954,463	
12668A-5X-9	CWALT 2005-82 A1 CWALT 2005-82 A1 6.010% 02/25/36		03/01/2023	ALRe Corporate AAM		5,472,545	6,754,931	1,935
12668A-C4-5	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1 5.500% 11/25/35		01/31/2023	Credit Suisse		301,825	498,884	505
12668A-HG-3	CWALT 2005-56 2A3 CWALT 2005-56 5A3 6.250% 11/25/35		01/31/2023	Credit Suisse		21,857	242,853	
12668A-HG-3	CWALT 2005-56 2A3 CWALT 2005-56 5A3 6.250% 11/25/35		02/27/2023	Interest Capitalization		14,909	14,909	
12668A-LV-5	CWALT 2005-56 2A3 CWALT 2005-56 2A3 6.512% 11/25/35		12/22/2023	ALRe Corporate AAM		3,319,899	4,013,044	15,244
12668A-RH-0	CWALT 2005-59 B5 CWALT 2005-59 1A2C 6.492% 11/20/35		01/31/2023	Credit Suisse		5,895	22,671	
12668A-US-2	CWALT 2005-60T1 A3 CWALT 2005-60T1 A3 5.500% 12/25/35		01/31/2023	Credit Suisse		221,066	552,667	538
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 6.570% 02/25/36		01/31/2023	Credit Suisse		1,335,650	1,964,191	2,809
12668B-FE-8	CWALT 2005-86CB A5 CWALT 2005-86CB A5 5.500% 02/25/36		07/14/2023	Piper Jaffray		250,883	427,068	1,109
12668B-GD-9	CWALT 2005-80CB 2A1 CWALT 2005-80CB 2A1 6.000% 02/25/36		02/15/2023	AARE II Surplus ISG		2,359,702	2,496,550	5,825
12669A-2A-5	CWHL 2006-10 B5 CWHL 2006-10 1A4 5.970% 05/25/36		01/31/2023	Credit Suisse		521,189	1,681,255	2,147
12669A-2K-3	CWHL 2006-10 B5 CWHL 2006-10 1A13 5.770% 05/25/36		07/14/2023	Piper Jaffray		165,069	474,880	1,654
12669A-3H-9	CWHL 2006-8 B4 CWHL 2006-8 3A1 6.000% 05/25/36		01/31/2023	Credit Suisse		189,525	1,919,238	320
12669A-EP-9	CWHL 2005-18 B3 CWHL 2005-18 A7 19.525% 10/25/35		01/31/2023	Credit Suisse		59,486	84,979	118
12669A-M7-0	CWHL 2006-OA5 1A2 CWHL 2006-OA5 1A2 6.070% 04/25/46		01/31/2023	Credit Suisse		2,780	37,693	
12669A-M7-0	CWHL 2006-OA5 1A2 CWHL 2006-OA5 1A2 6.070% 04/25/46		04/25/2023	Interest Capitalization		2,958	2,958	
12669A-MH-8	CWHL 2005-HYB7 6A1 CWHL 2005-HYB7 6A1 4.316% 11/20/35		07/14/2023	Piper Jaffray		2,453,447	2,916,430	5,054

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
126694-N5-3	CWHL 2006-OA5 1A2 CWHL 2006-OA5 3A2 6.070% 04/25/46		01/31/2023	Credit Suisse		43,572	167,584	190
126694-TQ-1	CWHL 2005-30 B5 CWHL 2005-30 A1 6.120% 01/25/36		01/31/2023	Credit Suisse		417,000	842,423	1,108
126694-WE-4	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 1A1 4.565% 03/20/36		03/01/2023	ALRe Corporate AAM		1,443,895	1,622,423	
126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 4.353% 03/20/36		01/31/2023	Credit Suisse		239,098	291,583	29
12669D-BV-9	CWHL 2002-19 M CWHL 2002-19 M 6.250% 11/25/32		01/31/2023	Credit Suisse		24,308	498,626	87
12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M 4.580% 05/19/33		01/31/2023	Credit Suisse		78,976	112,823	11
12669F-D5-9	CWHL 2004-10 M CWHL 2004-10 M 5.000% 07/25/34		01/31/2023	Credit Suisse		144,577	413,077	57
12669F-M6-7	CWHL 2004-12 4A1 CWHL 2004-12 7A1 5.441% 08/25/34		02/15/2023	AARE II Surplus ISG		2,530,355	2,766,250	3,973
12669F-N2-5	CWHL 2004-12 4A1 CWHL 2004-12 9A1 5.184% 08/25/34		03/01/2023	ALRe Corporate AAM		6,688,541	7,204,269	
12669F-P2-3	CWHL 2004-12 4A1 CWHL 2004-12 1M 12.517% 08/25/34		01/31/2023	Credit Suisse		1,602	128,177	
12669F-QD-8	CWHL 2004-3 M CWHL 2004-3 M 5.750% 04/25/34		01/31/2023	Credit Suisse		255,964	433,838	69
12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1 5.250% 06/25/34		01/31/2023	Credit Suisse		8	75,630	
12669G-CX-7	CWHL 2004-24 M CWHL 2004-24 M 5.500% 12/25/34		01/31/2023	Credit Suisse		3,838	818,759	
12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.500% 12/25/34		01/31/2023	Credit Suisse		127,682	510,729	78
12669G-YN-5	CWHL 2005-10 A3 CWHL 2005-10 A3 5.500% 05/25/35		02/22/2023	Jackson Ntl FWH - AAM		953,720	1,115,557	3,579
12669L-AF-7	CWL 2007-6 M1 CWL 2007-6 M1 5.890% 09/25/37		01/31/2023	Credit Suisse			146,970	
12669Y-AC-6	CWHL 2006-J4 A8 CWHL 2006-J4 A3 6.250% 09/25/36		07/14/2023	Piper Jaffray		195,054	480,132	1,417
12669Y-AE-2	CWHL 2006-J4 A8 CWHL 2006-J4 A5 6.250% 09/25/36		07/14/2023	Piper Jaffray		959,924	2,334,161	6,889
12669Y-AH-5	CWHL 2006-J4 A8 CWHL 2006-J4 A8 6.500% 09/25/36		07/14/2023	Piper Jaffray		803,948	1,864,228	5,722
12669Y-AW-2	CWHL 2006-J4 A8 CWHL 2006-J4 A11 6.250% 09/25/36		07/14/2023	Piper Jaffray		404,638	985,426	2,908
12670F-AF-7	CWL 2007-8 BF CWL 2007-9 M1 5.730% 06/25/47		01/31/2023	Credit Suisse		539,243	3,465,013	4,814
12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS 4.008% 12/28/26		12/28/2023	Various		14,928,021	14,928,021	99,719
12735#-AA-1	Cga Capital Credit Lease-backe P/T CERTS 20-CTL-7 3.967% 09/30/41		02/01/2023	Various		16,208,911	16,208,911	37,509
12781*-AA-8	CGA CAP CR LSB PT TR (KIEWIT) P/T CERTS 23-CTL 5.645% 06/30/43		05/18/2023	CGA SECURITIES LLC		62,000,000	62,000,000	
14448C-AT-1	CARRIER GLOBAL Senior Unsecured 5.800% 11/30/25		11/15/2023	JPM SECURITIES LLC		7,497,450	7,500,000	
14448C-AY-0	CARRIER GLOBAL Senior Unsecured 5.900% 03/15/34		11/15/2023	Bank of America		1,747,253	1,750,000	
14448C-BA-1	CARRIER GLOBAL Senior Unsecured 6.200% 03/15/54		11/15/2023	JPM SECURITIES LLC		1,247,938	1,250,000	
14727Q-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C 4.000% 10/25/68		12/26/2023	Interest Capitalization		351,216	351,216	
14727Q-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C 4.000% 10/25/68		05/18/2023	AEL Modco AAM		2,272,060	2,379,703	6,081
14913R-2V-8	CATERPILLAR FINL Senior Unsecured 3.400% 05/13/25		09/28/2023	Goldman Sachs		1,546,976	1,600,000	21,004
14913U-AA-8	CATERPILLAR FINL Senior Unsecured 4.350% 05/15/26		12/07/2023	Morgan Stanley		2,971,680	3,000,000	9,425
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.970% 06/25/38		01/31/2023	Credit Suisse		415,574	831,149	1,213
15189T-BA-4	CENTERPOINT ENERGY INC Senior Unsecured 1.450% 06/01/26		06/18/2023	AAIA Amplify SA NonMod AAM		3,297,398	3,300,000	15,418
15189W-AP-5	CENTERPOINT ENERGY RESOURCE CO Senior Unsecured 4.400% 07/01/32		01/19/2023	Lincoln Fin Mod - AAM		4,982,681	5,000,000	11,000
152314-KA-7	CXHE 2004-B M6 CXHE 2004-B M6 7.345% 03/25/34		01/31/2023	Credit Suisse		339,760	930,849	1,732
15502#-AA-5	CENTRAL PORT LLC SR SECD NTS 4.860% 11/05/29		10/17/2023	Various		21,032,500	21,032,500	357,763
15673V-AC-9	CERB 2022-3A C Cerberus Loan Funding XXXIX - 8.994% 01/20/33		12/16/2023	Various		13,000,000	13,000,000	
15673V-AE-5	CERB 2022-3A C Cerberus Loan Funding XXXIX - 10.644% 01/20/33		12/16/2023	Various		34,000,000	34,000,000	
15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 8.057% 07/16/30		04/24/2023	MMTL Modco AAM		15,169,889	15,169,889	25,828
15674V-AE-4	CERB 2023-2A C CERB 2023-2A C 9.995% 07/15/35		05/11/2023	Various		34,161,060	34,250,000	190,183
15675A-AC-3	CERB 2023-1A B CERB 2023-1A B 8.994% 03/22/35		02/24/2023	Natixis UK		23,400,000	23,400,000	
15675A-AE-9	CERB 2023-1A B CERB 2023-1A C 9.794% 03/22/35		02/24/2023	Natixis UK		48,000,000	48,000,000	
15675A-AG-4	CERB 2023-1A B CERB 2023-1A D 11.794% 03/22/35		02/24/2023	Natixis UK		10,350,000	10,350,000	
15675C-AC-9	CERB 2023-3A B CERB 2023-3A B 8.745% 09/13/35		08/17/2023	Natixis UK		2,750,000	2,750,000	
156940-AC-2	CERB 2023-4A D CERB 2023-4A B 8.745% 10/15/35		11/10/2023	WELLS FARGO SECURITIES		17,400,000	17,400,000	
159864-AE-7	CHARLES RIVER LA Senior Unsecured 4.250% 05/01/28		03/30/2023	AARE II Surplus ISG		1,840,060	2,000,000	35,181
16162X-AC-1	CHASE 2006-S3 1A3 CHASE 2006-S3 1A3 6.000% 11/25/36		07/25/2023	Wells Fargo		14,049	164,287	657
16163I-AZ-9	CHASE 2007-S5 2A1 CHASE 2007-S5 2A1 5.500% 07/25/37		01/31/2023	Credit Suisse		131,018	2,183,635	334
16163C-AN-2	CHASE 2006-A1 4A1 CHASE 2006-A1 4A1 4.371% 09/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		315,606	366,767	445
16165M-AH-1	CFLX 2006-2 A6 CFLX 2006-2 A6 0% 25 Sep 36 0.000% 09/25/36		07/25/2023	Wells Fargo		1,000	1,000	
16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000% 02/25/35		01/31/2023	Credit Suisse		694,460	944,844	207
16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		02/10/2023	Various		11,211,304	11,211,304	37,157
16411Q-AG-6	CHENIERE ENERGYP Senior Unsecured 4.500% 10/01/29		12/18/2023	Various		14,362,638	15,250,000	62,094
16411Q-AP-6	CHENIERE ENERGYP Senior Unsecured 5.950% 06/30/33		06/06/2023	Morgan Stanley		2,494,350	2,500,000	
16412X-AL-9	CHENIERE CORP CH Senior Secured 2.742% 12/31/39		09/29/2023	No Broker		6,108,468	8,000,000	76,776

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
166756-AH-9	CHEVRON USA INC Senior Unsecured 2.343% 08/12/50		11/16/2023	Bank of America		1,153,060	2,000,000	12,756
166764-BW-9	CHEVRON CORP Senior Unsecured 1.554% 05/11/25		09/28/2023	Goldman Sachs		1,505,056	1,600,000	9,738
166764-CA-6	CHEVRON CORP Senior Unsecured 3.078% 05/11/50		12/12/2023	Various		5,499,365	8,250,000	85,479
16678R-CC-9	COMFC 2004-4A A1 COMFC 2004-4A A1 5.700% 10/25/35		01/31/2023	Credit Suisse		4,351	5,801	
16678R-CV-7	COMFC 2005-1A NIO COMFC 2005-1A B1 5.840% 01/25/36		01/31/2023	Credit Suisse		67,779	190,926	207
16678R-DM-6	COMFC 2005-2A NIO COMFC 2005-2A B1 5.840% 05/25/36		01/31/2023	Credit Suisse		197,549	637,255	690
16678R-DV-6	COMFC 2005-3A B1 COMFC 2005-3A B1 5.850% 07/25/36		01/31/2023	Credit Suisse		158,181	691,502	751
16678R-ED-5	COMFC 2005-BA B1 COMFC 2005-BA B1 5.870% 06/25/36		01/31/2023	Credit Suisse		312,400	452,754	648
16678R-FC-6	COMFC 2006-1A A2 COMFC 2006-1A A2 5.670% 12/25/46		12/22/2023	ALRe Corporate AAM		1,929,815	2,528,063	9,931
16678R-FL-6	COMFC 2004-1A IO COMFC 2004-1A IO 1.135% 01/25/35		01/31/2023	Credit Suisse		1,159		
16678R-FM-4	COMFC 2004-2A IO COMFC 2004-2A IO 1.163% 05/25/35		01/31/2023	Credit Suisse		846		
16678R-FW-2	COMFC 2005-1A NIO COMFC 2005-1A NIO 0.194% 01/25/36		01/31/2023	Credit Suisse		51		
16678R-FX-0	COMFC 2005-2A NIO COMFC 2005-2A NIO 0.357% 05/25/36		01/31/2023	Credit Suisse		1,226		
16678R-GD-3	COMFC 2005-AA NIO COMFC 2005-AA NIO 0.307% 01/25/37		01/31/2023	Credit Suisse		15		
16678R-GE-1	COMFC 2005-BA B1 COMFC 2005-BA NIO 0.323% 06/25/36		01/31/2023	Credit Suisse		368		
169905-AF-3	CHOICE HOTELS Senior Unsecured 3.700% 12/01/29		04/03/2023	Deutsche Bank		5,778,432	6,400,000	81,564
169905-AF-3	CHOICE HOTELS Senior Unsecured 3.700% 12/01/29		09/14/2023	PRT 6 ACRA NonModco AAM		1,754,537	2,000,000	17,061
171232-AQ-4	CHUBB CORP Senior Unsecured 6.000% 05/11/37		06/27/2023	Stifel Nicolaus		3,990,542	3,715,000	29,720
17151K-AJ-5	CHMML 2021-1A A1 CHMML 2021-1A C 8.260% 10/24/33		01/25/2023	Natixis Bleichroeder Inc		4,600,000	5,000,000	3,090
17260G-B8-5	CION Ares Diversified Credit F MRPS SER G 7.230% 06/01/28		03/03/2023	Direct		10,000,000	400,000	
17275R-AF-9	CISCO SYSTEMS Senior Unsecured 5.500% 01/15/40		09/20/2023	Seaport Global Securities LLC		1,367,476	1,336,000	13,675
17288X-AB-0	CITADEL LP SENIOR 4.875% 01/15/27		09/12/2023	JPM SECURITIES LLC		9,264,700	9,704,000	74,903
17291E-BA-8	CGCMT 2016-P6 C CGCMT 2016-P6 C 4.338% 12/10/49		12/22/2023	ALRe Corporate AAM		1,876,279	2,133,000	5,399
17291E-BA-8	CGCMT 2016-P6 C CGCMT 2016-P6 C 4.338% 12/10/49		12/06/2023	AAIA PRT Com SA-AAM-Non Modco		3,416,885	3,467,000	7,522
172967-BL-4	CITIGROUP INC Subordinated 6.625% 06/15/32		12/22/2023	AAIA Amplify SA NonMod AAM		2,383,256	1,855,000	34,820
172967-HB-0	CITIGROUP INC Subordinated 5.500% 09/13/25		05/30/2023	AAIA NonModco AAM		2,985,510	3,000,000	35,292
172967-MQ-1	CITIGROUP INC Senior Unsecured 3.106% 04/08/26		12/07/2023	Morgan Stanley		4,833,750	5,000,000	27,178
172973-4L-0	CMSI 2005-8 B1 CMSI 2005-8 B1 5.077% 11/25/35		01/31/2023	Credit Suisse		73,417	1,012,654	151
17307G-F9-4	CMLTI 2005-8 2A3 CMLTI 2005-8 2A3 5.500% 09/25/35		07/14/2023	Piper Jaffray		1,885,914	2,129,818	5,532
17307G-TH-1	CMLTI 2005-3 2A2 CMLTI 2005-3 2A2 5.322% 08/25/35		07/14/2023	Piper Jaffray		447,401	481,259	1,004
173097-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2 5.500% 11/25/35		01/31/2023	Credit Suisse		126,310	157,887	24
173097-AK-2	CMLTI 2009-12 5A2 CMLTI 2009-12 5A2 4.422% 07/25/37		03/01/2023	ALRe Corporate AAM		341,770	653,999	
17309K-AK-3	CMALT 2006-A3 1A3 CMALT 2006-A3 1A10 6.000% 07/25/36		03/30/2023	AARE II Surplus ISG		2,305,137	2,621,693	12,672
17309Y-AE-7	CMLTI 2006-FX1 A5 CMLTI 2006-FX1 A5 7.755% 10/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		1,063,527	1,668,914	9,347
17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 5.373% 11/25/36		01/31/2023	Credit Suisse		964,456	1,377,795	204
17311L-AA-9	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A1A 4.751% 04/25/37		05/18/2023	AEL Modco AAM		2,662,684	3,128,361	6,239
17311L-AB-7	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A2A 4.522% 04/25/37		03/01/2023	ALRe Corporate AAM		1,740,077	1,947,915	
17312V-AW-8	CMLTI 2007-6 1A3A CMLTI 2007-6 2A5 1.180% 05/25/37		01/31/2023	Credit Suisse		798,902		3,800
17315G-AK-4	CMLTI 2009-5 5A2 CMLTI 2009-5 5A2 5.323% 01/25/37		03/01/2023	ALRe Corporate AAM		1,051,734	1,361,266	
17315J-BK-7	CMLTI 2009-6 13A2 CMLTI 2009-6 16A2 6.000% 03/25/36		07/14/2023	Piper Jaffray		305,999	371,241	1,052
17318V-AB-8	CMLTI 2011-9 1A2 CMLTI 2011-9 1A2 4.522% 04/25/37		06/28/2023	Various		972,740	1,085,623	2,774
17322N-AH-7	CMLTI 2014-J1 AIO CMLTI 2014-J1 AIO 0.127% 06/25/44		01/31/2023	Credit Suisse		198		
17326C-BD-5	CGCMT 2017-B1 C CGCMT 2017-B1 C 4.251% 08/15/50		04/26/2023	Citigroup		5,389,402	6,330,000	20,211
17327C-AR-4	CITIGROUP INC Subordinated 6.174% 05/25/34		05/22/2023	Citigroup		3,000,000	3,000,000	
17327R-AC-4	CMLTI 2019-RP1 M2 CMLTI 2019-RP1 M2 4.000% 01/25/66		01/31/2023	Credit Suisse		200,750	275,000	31
17327R-AD-2	CMLTI 2019-RP1 M2 CMLTI 2019-RP1 M3 4.000% 01/25/66		01/31/2023	Credit Suisse		234,600	345,000	38
17328P-CB-7	CMLTI 2004-1 B6 CMLTI 2020-EXP2 B3W 3.911% 08/25/50		12/22/2023	AAIA Amplify SA NonMod AAM		1,483,114	1,448,122	4,042
178779-CR-3	CITYH 1997-C A3 CITYH 1997-C A3 7.880% 07/25/28		01/31/2023	Credit Suisse		51,641	607,537	133
18976W-AG-6	BSSP 2004-10 A BSSP 2006-21N 2A2 6.000% 09/26/36		01/31/2023	Credit Suisse			832,500	
191216-CR-9	COCA-COLA CO/THE Senior Unsecured 3.375% 03/25/27		09/28/2023	Goldman Sachs		1,514,640	1,600,000	1,050
191216-DL-1	COCA-COLA CO/THE Senior Unsecured 3.000% 03/05/51		10/05/2023	Goldman Sachs		2,438,925	3,750,000	10,937
193938-AD-9	CASL 2023-A D CASL 2023-A C 6.060% 05/25/55		05/09/2023	BARCLAYS CAPITAL INC.		1,499,270	1,500,000	
193938-AE-7	CASL 2023-A D CASL 2023-A D 6.890% 05/25/55		05/09/2023	BARCLAYS CAPITAL INC.		1,499,138	1,500,000	
194262-BW-0	COLLE 2003-1 B1 COLLE 2003-1 B1 1.703% 03/01/42		12/09/2023	Interest Capitalization		94,600	94,600	
198280-AF-6	COLUMBIA PIPELIN Senior Unsecured 4.500% 06/01/25		06/28/2023	AAIA Amplify SA NonMod AAM		1,470,719	1,500,000	21,750

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
19828T-AB-2	COLUMBIA PIPE OC Senior Unsecured 6.036% 11/15/33		11/16/2023	Various		2,937,660	3,000,000	47,953
20030N-BE-0	COMCAST CORP Senior Unsecured 4.650% 07/15/42		10/22/2023	AAIA PRT Com SA-AAM-Non Modco		4,094,611	3,215,000	67,689
20030N-BG-5	COMCAST CORP Senior Unsecured 4.500% 01/15/43		03/21/2023	AARE Surplus AAM		767,554	870,000	7,178
20030N-BN-0	COMCAST CORP Senior Unsecured 3.375% 08/15/25		09/28/2023	Goldman Sachs		1,538,256	1,600,000	7,050
20030N-CN-9	COMCAST CORP Senior Unsecured 4.950% 10/15/58		02/07/2023	AADE - AAIA non-Modco - AAM		495,207	500,000	7,700
20030N-CR-0	COMCAST CORP Senior Unsecured 3.700% 04/15/24		02/16/2023	Various		4,935,190	5,000,000	60,433
20030N-DZ-1	COMCAST CORP Senior Unsecured 5.250% 11/07/25		12/07/2023	Morgan Stanley		3,769,763	3,750,000	18,594
20030N-EB-3	COMCAST CORP Senior Unsecured 5.500% 11/15/32		10/11/2023	Morgan Stanley		2,473,280	2,500,000	56,528
20030N-EG-2	COMCAST CORP Senior Unsecured 5.500% 05/15/64		05/01/2023	Wells Fargo		9,953,000	10,000,000	
20271R-AS-9	COMMONWEALTH BANK OF AUSTRALIA Senior Unsecured 5.499% 09/12/25		09/05/2023	Morgan Stanley		6,000,000	6,000,000	
20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2 6.500% 01/20/73		12/08/2023	Various		(1,860,714)		
20754K-AB-7	CAS 2021-R02 2M2 CAS 2021-R02 2M2 7.337% 11/25/41		01/31/2023	Credit Suisse		141,483	162,624	228
20825C-AQ-7	CONOCOPHILLIPS Senior Unsecured 6.500% 02/01/39		04/17/2023	ALRe Modco - RLI GA - AAM		2,327,820	2,000,000	27,444
20826F-BC-9	CONOCOPHIL CO Senior Unsecured 3.758% 03/15/42		04/03/2023	Tax Free Exchange		8,117,208	6,500,000	12,214
20826F-BD-7	CONOCOPHIL CO Senior Unsecured 4.025% 03/15/62		12/12/2023	Bank of America		1,575,120	2,000,000	19,901
20826F-BE-5	CONOCOPHIL CO Senior Unsecured 5.300% 05/15/53		05/09/2023	TD Securities		11,925,240	12,000,000	
20826F-BF-2	CONOCOPHIL CO Senior Unsecured 5.050% 09/15/33		11/16/2023	Bank of America		1,163,880	1,200,000	15,655
20826F-BG-0	CONOCOPHIL CO Senior Unsecured 5.550% 03/15/54		10/18/2023	Morgan Stanley		4,534,150	5,000,000	48,562
20826F-BH-8	CONOCOPHIL CO Senior Unsecured 5.700% 09/15/63		09/25/2023	Various		2,752,723	2,850,000	17,543
209111-EU-3	CON EDISON CO Senior Unsecured 6.750% 04/01/38		04/25/2023	AAIA PRT COM SA TX AAM MODCO		2,366,441	1,850,000	30,178
209111-GA-5	CON EDISON CO Senior Unsecured 2.400% 06/15/31		12/12/2023	Bank of America		1,677,080	2,000,000	23,867
209111-GF-4	CON EDISON CO Senior Unsecured 5.500% 03/15/34		11/20/2023	Various		9,948,728	10,000,000	
209111-GG-2	CON EDISON CO Senior Unsecured 5.900% 11/15/53		11/20/2023	MIZUHO		28,239,225	28,500,000	
21036P-AQ-1	CONSTELLATION BR Senior Unsecured 3.700% 12/06/26		03/24/2023	ALRe Modco - GMIB - AAM		1,953,553	2,000,000	22,200
210385-AB-6	CONSTL ENRGY GEN Senior Unsecured 5.600% 03/01/28		02/21/2023	Barclays		19,997,200	20,000,000	
210385-AC-4	CONSTL ENRGY GEN Senior Unsecured 5.800% 03/01/33		02/21/2023	Barclays		39,990,400	40,000,000	
210385-AD-2	CONSTL ENRGY GEN Senior Unsecured 6.125% 01/15/34		09/27/2023	Various		32,005,360	32,000,000	
210385-AE-0	CONSTL ENRGY GEN Senior Unsecured 6.500% 10/01/53		12/12/2023	Bank of America		15,491,220	15,000,000	81,250
212168-AA-6	CONTINENTAL WIND LLC SR SECD NTS 6.000% 02/28/33		09/15/2023	Various		2,919,958	2,587,777	28,466
21868*-AA-5	Core Income Funding I LLC Core Income Funding I LLC 7.377% 09/16/31		06/20/2023	Various		130,000,000	130,000,000	990,436
21871X-AH-2	COREBRIDGE FIN Senior Unsecured 3.900% 04/05/32		12/12/2023	Bank of America		3,531,160	4,000,000	29,900
21871X-AH-2	COREBRIDGE FIN Senior Unsecured 3.900% 04/05/32		05/31/2023	Tax Free Exchange		4,323,008	5,000,000	30,333
21871X-AK-5	COREBRIDGE FIN Senior Unsecured 4.350% 04/05/42		05/31/2023	Tax Free Exchange		4,311,127	5,000,000	33,833
21871X-AS-8	COREBRIDGE FIN Senior Unsecured 5.750% 01/15/34		12/05/2023	Goldman Sachs		39,923,200	40,000,000	
22160K-AM-7	COSTCO COMPANIES Senior Unsecured 3.000% 05/18/27		09/28/2023	Goldman Sachs		1,488,624	1,600,000	17,867
22160K-AQ-8	COSTCO COMPANIES Senior Unsecured 1.750% 04/20/32		12/12/2023	Bank of America		4,787,880	6,000,000	25,569
999A32-41-8	WALGREEN CO SECURED 5.520% 09/15/30		09/28/2023	Various		1,923,730	1,923,730	6,194
222386-AA-2	CWALN 2006-OC3 N CWALN 2006-OC3 N 6.750% 03/25/47		01/31/2023	Credit Suisse			1,235,807	
223611-A#-1	COWBOYS STADIUM LP SR SECD NTS 3.950% 03/31/34		04/27/2023	Various		28,414,670	26,977,387	106,561
223611-A@-3	COWBOYS STADIUM LP SECURED 3.460% 03/31/34		04/27/2023	Various		27,205,817	26,463,759	91,565
224044-CF-2	COX COMMUNICATIONS INC Senior Unsecured 4.800% 02/01/35		12/22/2023	AAIA Amplify SA NonMod AAM		2,325,500	2,000,000	14,933
224044-CG-0	COX COMMUNICATIONS INC Senior Unsecured 3.350% 09/15/26		04/25/2023	AADE - AAIA non-Modco - AAM		4,756,755	5,000,000	18,611
22540A-3K-2	CS First Boston Mortgage Secur CS First Boston Mortgage Secur 0.900% 01/30/53		01/31/2023	Credit Suisse		297,203	777,000	
22540V-2L-5	CSFB 2005-FIX1 P CSFB 2002-HE16 M1 6.790% 10/25/32		03/16/2023	MMTL Modco AAM		962,088	981,689	2,752
22540V-4P-4	CSFB 2005-FIX1 P CSFB 2002-AR21 4X 0.000% 06/25/32		01/31/2023	Credit Suisse			3	
22540V-4R-0	CSFB 2005-FIX1 P CSFB 2002-AR21 1A1 0.098% 06/25/32		01/31/2023	Credit Suisse			59	
22540V-S3-7	CSFB 2005-FIX1 P CSFB 2002-10 1X 0.000% 05/25/32		01/31/2023	Credit Suisse			850,466	
22540V-UN-0	CSFB 2005-FIX1 P CSFB 2002-HE1 X 4.880% 08/25/32		01/31/2023	Credit Suisse			5,240,735	
225411-AD-9	ARMTN 2006-6 B ARMTN 2006-6 A 6.500% 04/27/36		01/31/2023	Credit Suisse			1,392,628	
22541N-3X-5	HEAT 2005-1 AIOS HEAT 2003-3 X 0.000% 08/25/33		01/31/2023	Credit Suisse			5,823,996	
22541N-5N-5	CSFB 2005-FIX1 P CSFB 2003-AR12 4X 0.000% 04/25/33		01/31/2023	Credit Suisse			763,337	
22541N-AL-3	HEAT 2005-1 AIOS HEAT 2002-1 X 0.000% 11/25/32		01/31/2023	Credit Suisse			9,237,533	
22541N-DF-3	CSFB 2005-FIX1 P CSFB 2002-22 CX 0.000% 07/25/32		01/31/2023	Credit Suisse			12,131,525	
22541N-E9-6	FFML 2003-FFA X2 FFML 2003-FFA 1AS 0.000% 02/25/33		01/31/2023	Credit Suisse		8,375	48,539	
22541N-N7-0	HEAT 2005-1 AIOS HEAT 2003-2 X 0.000% 08/25/33		01/31/2023	Credit Suisse			6,790,747	

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22541N-YM-5	CSFB 2005-FIX1 P CSFB 2002-AR33 5X 0.000% 01/25/33		01/31/2023	Credit Suisse		12,642	48,624	
22541N-YY-9	HEAT 2005-1 AIOS HEAT 2003-1 X 0.000% 06/25/33		01/31/2023	Credit Suisse			5,646,332	
22541N-ZZ-5	CSFB 2005-FIX1 P CSFB 2003-AR2 5X 0.000% 02/25/33		01/31/2023	Credit Suisse		100,763	839,694	
22541Q-5M-0	CSFB 2005-FIX1 P CSFB 2004-AR1 6X 0.000% 02/25/34		01/31/2023	Credit Suisse			1,928,279	
22541Q-7U-0	CSFB 2005-FIX1 P CSFB 2004-AR2 6X 0.000% 03/25/34		01/31/2023	Credit Suisse			2,025,751	
22541Q-FF-4	CSFB 2003-AR18 4X CSFB 2003-AR18 2X 0.000% 07/25/33		01/31/2023	Credit Suisse		13		
22541Q-MA-7	CSFB 2005-FIX1 P CSFB 2003-19 1A4 5.250% 07/25/33		03/21/2023	AARE Surplus AAM		329,261	359,127	1,047
22541Q-NW-8	HEAT 2003-5 AIOS HEAT 2003-5 X 0.000% 12/25/33		01/31/2023	Credit Suisse			5,779,703	
22541Q-UH-3	CSFB 2003-AR24 ARL CSFB 2003-AR24 6X 0.000% 09/25/33		01/31/2023	Credit Suisse		300,833	1,203,338	
22541S-6F-0	CSFB 2005-FIX1 P CSFB 2005-FIX1 P 0.000% 05/25/35		01/31/2023	Credit Suisse			30,151,305	
22541S-6G-8	CSFB 2005-FIX1 P CSFB 2005-FIX1 X 0.000% 05/25/35		01/31/2023	Credit Suisse			30,151,305	
22541S-DL-9	CSFB 2005-FIX1 P CSFB 2004-AR3 6X 0.000% 04/25/34		01/31/2023	Credit Suisse			2,184,640	
22541S-G2-8	CSFB 2005-FIX1 P CSFB 2004-AA1 M2 6.520% 02/25/35		01/31/2023	Credit Suisse		183,490	203,878	252
22541S-KG-2	CSFB 2004-AR5 11X CSFB 2004-AR5 11X 0.000% 06/25/34		01/31/2023	Credit Suisse			2,881,815	
22541S-UQ-9	CSFB 2004-4 ARL CSFB 2004-4 3A4 5.500% 08/25/34		01/31/2023	Credit Suisse		3,623	4,830	
22541S-YE-2	CSFB 2005-FIX1 P CSFB 2004-AR8 8X 0.000% 09/25/34		01/31/2023	Credit Suisse			4,415,470	
22541S-YU-6	HEMT 2005-4 X2 HEMT 2004-4 X1 0.000% 12/25/34		01/31/2023	Credit Suisse			922,883	
22541S-YV-4	HEMT 2005-4 X2 HEMT 2004-4 X2 0.000% 12/25/34		01/31/2023	Credit Suisse			922,883	
225458-2F-4	CSFB 2005-FIX1 P CSFB 2005-8 5A3 5.870% 09/25/35		01/31/2023	Credit Suisse		871,395	4,052,999	5,072
225458-4S-4	HEMT 2005-4 X2 HEMT 2005-4 X2 0.000% 01/25/36		01/31/2023	Credit Suisse			2,670,848	
225458-D8-8	HEMT 2005-4 X2 HEMT 2005-3 X2 0.000% 11/25/35		01/31/2023	Credit Suisse			1,207,607	
225458-DE-5	HEMT 2005-4 X2 HEMT 2005-1 X1 0.000% 06/25/35		01/31/2023	Credit Suisse			1,308,267	
225458-DF-2	HEMT 2005-4 X2 HEMT 2005-1 X2 0.000% 06/25/35		01/31/2023	Credit Suisse			1,308,268	
225458-LU-0	CSFB 2005-3 ARL CSFB 2005-3 DB1 5.531% 07/25/35		01/31/2023	Credit Suisse		124,894	1,189,470	183
225458-NL-8	CSFB 2005-AGE1 X CSFB 2005-AGE1 X 0.000% 02/25/32		01/31/2023	Credit Suisse			14,059,581	
225458-VC-9	CSFB 2005-FIX1 P CSFB 2005-5 ES 0.000% 07/25/35		01/31/2023	Credit Suisse			709,347,560	
225458-ZD-3	CSFB 2005-FIX1 P CSFB 2005-6 X 0.000% 07/25/35		01/31/2023	Credit Suisse			9,847,818	
22545K-AB-7	CSMCN 2007-4A R2 CSMCN 2007-1A R2 0.000% 02/25/37		01/31/2023	Credit Suisse			54,797,644	
22545U-AH-2	CSSLT 2006-1 X CSSLT 2006-1 X 0.000% 10/25/34		01/31/2023	Credit Suisse			1,926,077	
22546A-AB-8	RAMPN 2006-RZ5 D RAMPN 2006-RZ5 B 10.000% 08/27/46		01/31/2023	Credit Suisse			2,849,170	
22546A-AC-6	RAMPN 2006-RZ5 D RAMPN 2006-RZ5 C 10.000% 08/27/46		01/31/2023	Credit Suisse			1,250,000	
22546A-AD-4	RAMPN 2006-RZ5 D RAMPN 2006-RZ5 D 0.000% 08/27/46		01/31/2023	Credit Suisse			37,224,659	
225470-FP-3	CSFB 2005-10 6B6 CSFB 2005-10 10A5 6.000% 11/25/35		01/31/2023	Credit Suisse			147	
225470-R2-1	CSMC 2006-3 X CSMC 2006-3 5A7 6.000% 04/25/36		01/31/2023	Credit Suisse		505,754	1,973,674	432
225470-SD-6	CSFB 2005-FIX1 P CSFB 2005-12 DX1 6.500% 01/25/36		01/31/2023	Credit Suisse		6,578		
225470-UG-6	CSMC 2006-OF1 R1 CSMC 2006-OF1 X 0.000% 11/25/35		01/31/2023	Credit Suisse			14,875,365	
225470-W3-3	HEMT 2006-2 2X1 HEMT 2006-2 1A2 5.910% 07/25/36		01/31/2023	Credit Suisse		814	8,140,000	
225492-AJ-6	CSMC 2008-2R 2A3 CSMC 2008-2R 2A3 6.000% 07/25/37		01/31/2023	Credit Suisse		7,968		
2254W0-LX-1	HEMT 2005-HF1 X1 HEMT 2005-HF1 P 0.000% 02/25/36		01/31/2023	Credit Suisse			2,191,053	
2254W0-LY-9	HEMT 2005-HF1 X1 HEMT 2005-HF1 X1 0.000% 02/25/36		01/31/2023	Credit Suisse			2,191,053	
2254W0-NP-6	CSFB 2005-FIX1 P CSFB 2005-11 4A1 7.000% 12/25/35		01/31/2023	Credit Suisse		283,964	1,419,819	362
226373-AP-3	ENERGY TRANSFER Senior Unsecured 5.750% 04/01/25		12/18/2023	Various		5,982,540	6,000,000	71,396
22822V-AE-1	CROWN CASTLE INT Senior Unsecured 4.000% 03/01/27		09/27/2023	Various		9,415,512	10,000,000	23,321
22822V-BC-4	CROWN CASTLE INT Senior Unsecured 5.100% 05/01/33		10/11/2023	Various		25,285,620	25,500,000	59,146
22822V-BD-2	CROWN CASTLE INT Senior Unsecured 5.600% 06/01/29		12/04/2023	JPM SECURITIES LLC		49,830,500	50,000,000	
22942J-AU-7	CSMC 2006-6 ARL CSMC 2006-6 DX 6.500% 07/25/36		07/31/2023	ALRe Modco - VIAC GA - AAM		327,461		10,190
22942K-AZ-3	CSMC 2006-7 ARL CSMC 2006-7 5A2 7.070% 08/25/36		01/31/2023	Credit Suisse		24,550		
22943H-AQ-9	CSAB 2006-1 X CSAB 2006-1 P 0.000% 06/25/36		01/31/2023	Credit Suisse			14,903,694	
22944B-AG-3	CSMC 2007-5 PP CSMC 2007-5 1A7 0.000% 08/25/37		01/31/2023	Credit Suisse		59		
22944P-AH-0	CSMC 2013-TH1 AIOS CSMC 2013-TH1 AIOS 0.230% 02/25/43		01/31/2023	Credit Suisse		4,077		
22945A-AG-4	CSMC 2017-RPL1 B3 CSMC 2017-RPL1 B3 2.962% 07/25/57		01/31/2023	Credit Suisse		363,256	1,109,178	119
22945D-AU-7	CSAIL 2019-C15 C CSAIL 2019-C15 C 5.150% 03/15/52		04/20/2023	Bank of America		1,676,602	1,967,500	6,474
22964@-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		08/15/2023	Interest Capitalization		16,426	16,426	
22966R-AD-8	CUBESMART LP Senior Unsecured 3.125% 09/01/26		03/30/2023	AAIA NonModco AAM		1,868,351	2,000,000	5,035
22966R-AJ-5	CUBESMART LP Senior Unsecured 2.500% 02/15/32		12/12/2023	Various		8,530,860	11,000,000	75,625

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232432-AA-2	CWLN 2006-14 N CWLN 2006-14 N 7.000% 04/25/37		01/31/2023	Credit Suisse			2,751,587	
23311R-AA-4	DCP MIDSTREAM OP Senior Unsecured 6.750% 09/15/37		09/13/2023	JPM SECURITIES LLC		6,263,640	6,000,000	123,750
23311V-AF-4	DCP MIDSTREAM OP Senior Unsecured 5.600% 04/01/44		05/04/2023	MMTL Modco AAM		2,877,552	3,000,000	15,400
23311V-AK-3	DCP MIDSTREAM OP Senior Unsecured 3.250% 02/15/32		12/12/2023	Bank of America		5,055,780	6,000,000	64,458
23312J-AK-9	DBJPM 2017-C6 C DBJPM 2017-C6 C 4.174% 06/10/50		06/14/2023	AAIA PRT Com SA Modco AAM		2,531,644	2,500,000	7,826
23312L-AU-2	DBJPM 2016-C1 B DBJPM 2016-C1 B 4.195% 05/10/49		06/08/2023	Barclays		1,377,520	1,557,000	1,996
23332U-CM-4	DSLA 2005-AR1 2A1A DSLA 2005-AR1 2A1A 5.970% 02/19/45		06/28/2023	AEL Modco AAM		359,347	371,197	466
233331-AY-3	DTE ENERGY CO Senior Unsecured 2.850% 10/01/26		09/25/2023	AAIA Amplify SA NonMod AAM		1,043,289	1,000,000	13,933
23338V-AB-2	DTE ELECTRIC CO Secured 3.650% 03/15/24		01/19/2023	AAIA ACRA Retail		5,652,007	5,717,000	71,875
23338V-AJ-5	DTE ELECTRIC CO Secured 3.950% 03/01/49		12/12/2023	Bank of America		4,862,100	6,000,000	67,808
23342K-AD-6	DRB 2017-A B DRB 2017-A B 3.100% 05/27/42		02/16/2023	ALRe Modco - GMIB - AAM		978,394	986,195	1,783
235851-AW-2	DANAHER CORP Senior Unsecured 2.800% 12/10/51		12/12/2023	Bank of America		2,662,240	4,000,000	1,244
238021-AE-9	DATA 2023-CNTR C DATA 2023-CNTR B 5.919% 08/12/43		06/30/2023	BARCLAYS CAPITAL INC.		21,853,616	23,100,000	72,163
238021-AG-4	DATA 2023-CNTR C DATA 2023-CNTR C 5.919% 08/12/43		06/30/2023	BARCLAYS CAPITAL INC.		28,678,579	31,900,000	99,653
24422E-WF-2	JOHN DEERE CAP Senior Unsecured 3.400% 06/06/25		09/28/2023	Goldman Sachs		1,546,704	1,600,000	17,529
24422E-WP-0	JOHN DEERE CAP Senior Unsecured 4.800% 01/09/26		12/07/2023	Morgan Stanley		3,001,350	3,000,000	60,800
24422E-XE-4	JOHN DEERE CAP Senior Unsecured 5.150% 09/08/33		10/11/2023	Various		6,403,020	6,500,000	22,245
24703D-BL-4	DELL INT / EMC Senior Unsecured 5.750% 02/01/33		10/11/2023	Morgan Stanley		2,436,375	2,500,000	28,750
24703T-AB-2	DELL INT / EMC Senior Unsecured 4.000% 07/15/24		06/06/2023	MMTL Modco AAM		4,186,014	4,250,000	66,583
24703T-AD-8	DELL INT / EMC Senior Unsecured 6.020% 06/15/26		12/18/2023	Various		10,173,100	10,000,000	151,336
24703T-AE-6	DELL INT / EMC Senior Unsecured 4.900% 10/01/26		12/20/2023	Morgan Stanley		12,778,752	12,800,000	141,120
24703T-AE-6	DELL INT / EMC Senior Unsecured 4.900% 10/01/26		02/28/2023	AARE Surplus AAM		489,349	500,000	10,004
248798-AA-4	DENTON CNTY ELECTRIC COOPERATI 1ST MTG SER 12A 3.750% 10/01/40		09/13/2023	Various		31,610,491	31,610,491	115,247
25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.990% 02/25/37		01/31/2023	Credit Suisse			101,461	
25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.990% 02/25/37		02/27/2023	Interest Capitalization		689	689	
25150X-AB-8	DBALT 2007-OA5 A1A DBALT 2007-OA5 A2 5.770% 08/25/47		01/31/2023	Credit Suisse		1,586,066	2,086,928	2,924
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.780% 08/25/35		07/14/2023	Piper Jaffray		2,118,474	2,455,467	8,194
25151R-AH-7	DBALT 2007-AR1 A6 DBALT 2007-AR1 A6 5.970% 01/25/47		01/31/2023	Credit Suisse			61,505	
25151U-AB-3	DBALT 2007-AR2 A6 DBALT 2007-AR2 A2 5.810% 03/25/37		01/31/2023	Credit Suisse			143,894	
25151U-AF-4	DBALT 2007-AR2 A6 DBALT 2007-AR2 A6 5.770% 03/25/37		01/31/2023	Credit Suisse			22,589	
25179M-BD-4	DEVON ENERGY Senior Unsecured 5.250% 10/15/27		02/21/2023	Wells Fargo		3,950,000	4,000,000	74,667
25278X-AV-1	DIAMONDBACK ENER Senior Unsecured 6.250% 03/15/33		12/12/2023	Bank of America		10,374,900	10,000,000	154,514
253393-AF-9	DICK'S SPORTING Senior Unsecured 3.150% 01/15/32		01/10/2023	AAIA Amplify SA NonMod AAM		4,994,941	5,000,000	31,500
253393-AG-7	DICK'S SPORTING Senior Unsecured 4.100% 01/15/52		08/01/2023	Various		3,388,830	5,000,000	73,117
25389J-AR-7	DIGITAL REALTY Senior Unsecured 3.700% 08/15/27		04/12/2023	FTN Financial		7,479,264	8,000,000	48,511
25389J-AV-8	DIGITAL REALTY Senior Unsecured 5.550% 01/15/28		11/14/2023	ACRA RE II Surplus AAM		3,935,868	4,000,000	73,383
25470D-AS-8	DISCOVERY COMMUN Senior Unsecured 5.000% 09/20/37		03/30/2023	SSL FWH AAM		1,745,678	2,000,000	2,778
25470D-AS-8	DISCOVERY COMMUN Senior Unsecured 5.000% 09/20/37		12/22/2023	AAIA Amplify SA NonMod AAM		1,753,902	1,500,000	1,458
260543-DG-5	DOW CHEMICAL CO Senior Unsecured 6.300% 03/15/33		10/26/2023	Goldman Sachs		3,017,700	3,000,000	23,625
26209X-AC-5	HONK 2020-2A A2 HONK 2020-2A A2 3.237% 01/20/51		10/29/2023	AAIA PRT COM SA TX AAM MODCO		3,910,000	3,910,000	23,907
26441C-BP-9	DUKE ENERGY CORP Junior Subordinated 3.250% 01/15/82		04/25/2023	Bank of America		1,825,425	2,394,000	22,045
26875P-AQ-4	EOG RESOURCES IN Senior Unsecured 5.100% 01/15/36		12/22/2023	AAIA Amplify SA NonMod AAM		1,630,413	1,359,000	13,862
26884L-AF-6	EQT CORP Senior Unsecured 3.900% 10/01/27		04/04/2023	Goldman Sachs		2,283,288	2,400,000	1,300
26884L-AN-9	EQT CORP Senior Unsecured 3.625% 05/15/31		04/17/2023	Bank of America		10,424,040	12,000,000	186,083
281020-AX-5	EDISON INTL Junior Subordinated 8.125% 06/15/53		03/01/2023	Bank of America		27,900,000	27,900,000	
281020-AZ-0	EDISON INTL Junior Subordinated 7.875% 06/15/54		12/04/2023	MIZUHO		33,500,000	33,500,000	
28416D-AC-4	EHGVT 2017-A C EHGVT 2017-A C 3.310% 03/25/30		02/22/2023	AAIA ACRA Retail		390,550	405,339	1,006
28622H-AB-7	WELLPOINT INC Senior Unsecured 4.750% 02/15/33		12/12/2023	Bank of America		3,892,200	4,000,000	62,806
29248D-AL-4	ENERGY TRANSFER Senior Unsecured 4.950% 05/15/28		02/06/2023	AADE - AAIA non-Modco - AAM		6,919,866	7,000,000	77,963
292505-AE-4	OVINTIV INC Senior Unsecured 6.625% 08/15/37		04/27/2023	Morgan Stanley		3,543,435	3,500,000	48,951
29250R-AT-3	ENBRIDGE ENERGY Senior Unsecured 5.500% 09/15/40		10/28/2023	AAIA PRT Com SA Modco AAM		1,216,499	1,016,000	15,988
29256P-AY-0	ECR 2005-4 M3 ECR 2005-4 M3 6.175% 01/25/36		02/28/2023	AADE - AAIA non-Modco - AAM		791,914	814,895	120
29273R-BE-8	ENERGY TRANSFER Senior Unsecured 4.900% 03/15/35		03/23/2023	STAR Modco AAM		895,287	968,000	1,054
29273V-AU-4	ENERGY TRANSFER Senior Unsecured 6.550% 12/01/33		10/10/2023	MUFG Securities Americas Inc		5,993,160	6,000,000	
29278N-AF-0	ENERGY TRANSFER Senior Unsecured 4.950% 06/15/28		04/26/2023	AEL Modco AAM		2,003,705	2,000,000	36,025

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
29278N-AR-4	ENERGY TRANSFER Senior Unsecured 5.000% 05/15/50		12/12/2023	Bank of America		1,709,720	2,000,000	8,056
29364W-AY-4	ENTERGY LA LLC Secured 2.400% 10/01/26		04/21/2023	Bank of America		2,788,110	3,000,000	4,800
29365T-AH-7	ENTERGY TEXAS Secured 4.500% 03/30/39		10/28/2023	AAIA PRT Com SA Modco AAM		924,816	770,000	8,470
293791-AF-6	ENTERPRISE PRODU Senior Unsecured 6.875% 03/01/33		03/24/2023	AEL Modco AAM		1,490,065	1,310,000	5,754
29379V-AM-5	ENTERPRISE PRODU Senior Unsecured 7.550% 04/15/38		09/06/2023	AEL FWH AAM		339,085	300,000	8,871
29379V-AQ-6	ENTERPRISE PRODU Senior Unsecured 6.450% 09/01/40		02/28/2023	AARE Surplus AAM		3,394,796	3,200,000	101,480
29379V-BU-6	ENTERPRISE PRODU Senior Unsecured 4.800% 02/01/49		11/22/2023	Morgan Stanley		5,304,900	6,000,000	92,800
29379V-BW-2	ENTERPRISE PRODU Senior Unsecured 4.200% 01/31/50		11/22/2023	Royal Bank of Canada		8,098,900	10,000,000	136,500
29379V-CD-3	ENTERPRISE PRODU Senior Unsecured 5.350% 01/31/33		11/16/2023	Various		3,639,382	3,700,000	46,738
294429-AV-7	EQUIFAX INC Senior Unsecured 5.100% 12/15/27		02/17/2023	Wells Fargo		7,987,270	8,000,000	181,333
29444U-BT-2	EQUINIX INC Senior Unsecured 3.400% 02/15/52		04/14/2023	Barclays		6,389,786	9,000,000	52,780
29669*-AA-9	ESSENTIA HEALTH SR SECD NTS QQQ 3.990% 02/15/35		02/22/2023	Various		28,115,938	28,115,938	252,411
29736R-AS-9	ESTEE LAUDER CO Senior Unsecured 4.375% 05/15/28		05/09/2023	J.P. Morgan Sec		9,989,700	10,000,000	
29736R-AT-7	ESTEE LAUDER CO Senior Unsecured 4.650% 05/15/33		10/11/2023	Various		12,323,775	12,500,000	48,760
30037D-AB-1	EVERGY METRO Secured 4.950% 04/15/33		04/03/2023	Bank of America		3,994,920	4,000,000	
30040W-AT-5	EVERSOURCE ENERG Senior Unsecured 5.450% 03/01/28		12/07/2023	Morgan Stanley		3,034,470	3,000,000	45,417
30040W-AU-2	EVERSOURCE ENERG Senior Unsecured 5.125% 05/15/33		05/08/2023	Barclays		12,480,500	12,500,000	
30161M-AN-3	CONSTL ENRGY GEN Senior Unsecured 5.600% 06/15/42		04/14/2023	Various		11,796,760	12,000,000	219,022
30161N-AU-5	EXELON CORP Senior Unsecured 3.400% 04/15/26		12/18/2023	Various		5,781,900	6,000,000	34,283
30161N-BK-6	EXELON CORP Senior Unsecured 5.300% 03/15/33		02/16/2023	Barclays		19,979,000	20,000,000	
30161N-BL-4	EXELON CORP Senior Unsecured 5.600% 03/15/53		02/16/2023	Barclays		14,953,650	15,000,000	
30225V-AJ-6	EXTRA SPACE STOR Senior Unsecured 5.700% 04/01/28		03/21/2023	J.P. Morgan Sec		9,982,300	10,000,000	
30225V-AL-1	EXTRA SPACE STORAGE LP Senior Unsecured 3.500% 07/01/26		07/25/2023	Tax Free Exchange		5,013,800	4,698,000	10,962
30225V-AQ-0	EXTRA SPACE STORAGE LP Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		4,465,400	4,500,000	30,000
30225V-AR-8	EXTRA SPACE STOR Senior Unsecured 5.900% 01/15/31		11/27/2023	JPM SECURITIES LLC		24,928,000	25,000,000	
30231G-AT-9	EXXON MOBIL CORP Senior Unsecured 3.043% 03/01/26		09/28/2023	Goldman Sachs		1,519,472	1,600,000	4,193
30231G-BM-3	EXXON MOBIL CORP Senior Unsecured 3.452% 04/15/51		12/12/2023	Various		11,131,456	15,450,000	154,405
30246Q-AN-3	FBRSI 2005-2 M7 FBRSI 2005-2 M7 7.345% 09/25/35		01/31/2023	Credit Suisse			16,000,000	
30246Q-AP-8	FBRSI 2005-2 M7 FBRSI 2005-2 M8 7.495% 09/25/35		01/31/2023	Credit Suisse			5,000,000	
30246Q-BK-8	FBRSI 2005-5 M7 FBRSI 2005-3 M8 7.720% 10/25/35		01/31/2023	Credit Suisse			3,200,000	
30246Q-BL-6	FBRSI 2005-5 M7 FBRSI 2005-3 M9 8.245% 10/25/35		01/31/2023	Credit Suisse			1,500,000	
30246Q-BZ-5	FBRSI 2005-4 M8 FBRSI 2005-4 M5 6.520% 10/25/35		01/31/2023	Credit Suisse			2,321,619	
30246Q-CA-9	FBRSI 2005-4 M8 FBRSI 2005-4 M6 6.565% 10/25/35		01/31/2023	Credit Suisse			1,180,055	
30246Q-CB-7	FBRSI 2005-4 M8 FBRSI 2005-4 M7 8.470% 10/25/35		01/31/2023	Credit Suisse			6,432,000	
30246Q-CC-5	FBRSI 2005-4 M8 FBRSI 2005-4 M8 8.470% 10/25/35		01/31/2023	Credit Suisse			3,353,000	
30246Q-CV-3	FBRSI 2005-5 M7 FBRSI 2005-5 M7 8.470% 11/25/35		01/31/2023	Credit Suisse			3,500,000	
30246Q-DA-8	FBRSI 2005-5 M7 FBRSI 2005-5 M12 8.845% 11/25/35		01/31/2023	Credit Suisse			1,549,187	
302635-AL-1	FS KKR CAPITAL Senior Unsecured 3.250% 07/15/27		03/30/2023	AAIA NonModco AAM		6,748,720	8,000,000	54,167
302635-AM-9	FS KKR CAPITAL Senior Unsecured 7.875% 01/15/29		11/13/2023	AAIA Amplify SA NonMod AAM		4,965,950	5,000,000	21,875
30303M-8G-0	META PLATFORMS Senior Unsecured 3.500% 08/15/27		08/21/2023	Various		4,740,880	5,000,000	32,521
30303M-8J-4	META PLATFORMS Senior Unsecured 4.450% 08/15/52		12/12/2023	Bank of America		1,761,400	2,000,000	29,419
30303M-8K-1	META PLATFORMS Senior Unsecured 4.650% 08/15/62		07/31/2023	Bank of America		1,986,548	2,250,000	44,563
30303M-8N-5	META PLATFORMS Senior Unsecured 4.950% 05/15/33		10/11/2023	Morgan Stanley		2,396,425	2,500,000	55,000
30303M-8Q-8	META PLATFORMS Senior Unsecured 5.600% 05/15/53		10/18/2023	Various		45,186,275	46,750,000	631,703
30303M-8R-6	META PLATFORMS Senior Unsecured 5.750% 05/15/63		05/01/2023	Various		15,952,320	16,000,000	
303250-AE-4	FAIR ISAAC CORP Senior Unsecured 5.250% 05/15/26		05/30/2023	AADE Lincoln Modco AAM		1,975,000	2,000,000	4,375
30332Y-AA-9	FI 2023-2A A2 FI 2023-2A A1 5.700% 10/15/53		10/12/2023	Sumitomo Mitsui Banking Corpor		36,375,335	39,000,000	
30332Y-AB-7	FI 2023-2A A2 FI 2023-2A A2 6.600% 10/15/53		10/12/2023	Sumitomo Mitsui Banking Corpor		7,791,066	8,400,000	
30571#-AA-0	FAIRVIEW HEALTH SERVICES SECD REV BDS 4.160% 11/15/43		09/02/2023	Various		22,254,852	22,254,852	439,756
314353-AA-1	FEDEX 2020-1 AA Secured 1.875% 08/20/35		06/15/2023	Various		833,926	839,582	3,323
314382-AA-0	FELLS POINT FUND Senior Unsecured 3.046% 01/31/27		02/24/2023	Various		3,669,888	4,000,000	7,134
316599-AF-6	FMIC 2006-3 M6 FMIC 2006-3 M1 5.860% 11/25/36		01/31/2023	Credit Suisse			28,915,000	
316599-AG-4	FMIC 2006-3 M6 FMIC 2006-3 M2 5.920% 11/25/36		01/31/2023	Credit Suisse			8,300,000	
316599-AL-3	FMIC 2006-3 M6 FMIC 2006-3 M6 6.145% 11/25/36		01/31/2023	Credit Suisse			4,700,000	
31659E-AE-8	FMIC 2006-2 M9 FMIC 2006-2 M1 5.935% 07/25/36		01/31/2023	Credit Suisse			4,300,000	

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31659E-AN-8	FMIC 2006-2 M9 FMIC 2006-2 M9 8.320% 07/25/36		01/31/2023	Credit Suisse			2,000,000	
31659T-BU-8	FMIC 2004-3 M7 FMIC 2004-3 M7 8.695% 08/25/34		01/31/2023	Credit Suisse			1,972,596	
31659T-CF-0	FMIC 2004-4 M5 FMIC 2004-4 M5 8.170% 10/25/35		01/31/2023	Credit Suisse			6,295,000	
31659T-DF-9	FMIC 2005-1 M6 FMIC 2005-1 M6 6.640% 03/25/35		01/31/2023	Credit Suisse		817,943	1,248,767	2,067
31659T-DH-5	FMIC 2005-1 M6 FMIC 2005-1 M8 7.495% 03/25/35		01/31/2023	Credit Suisse			2,000,000	
31659T-DJ-1	FMIC 2005-1 M6 FMIC 2005-1 M9 8.470% 03/25/35		01/31/2023	Credit Suisse			7,500,000	
31659T-DY-8	FMIC 2005-2 M6 FMIC 2005-2 M5 6.430% 12/25/35		01/31/2023	Credit Suisse			8,433,000	
31659T-DZ-5	FMIC 2005-2 M6 FMIC 2005-2 M6 6.550% 12/25/35		01/31/2023	Credit Suisse			6,983,000	
31659T-EL-5	FMIC 2005-3 M3 FMIC 2005-3 M3 6.190% 02/25/36		01/31/2023	Credit Suisse			20,000,000	
31659T-FG-5	FMIC 2006-1 M7 FMIC 2006-1 M7 7.120% 05/25/36		01/31/2023	Credit Suisse			4,529,000	
31659T-FJ-9	FMIC 2006-1 M7 FMIC 2006-1 M9 8.920% 05/25/36		01/31/2023	Credit Suisse			2,000,000	
31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.910% 01/25/37		01/31/2023	Credit Suisse		326,067	35,831,493	51,666
317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		04/25/2023	Interest Capitalization		6,761	6,761	
317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		11/14/2023	ACRA RE II Surplus AAM		49,471,997	53,017,824	83,945
31739D-AA-2	Finance of America Structured FASST 2023-S3 A1 4.500% 08/25/73		08/21/2023	Raymond James		184,791,024	198,000,000	
31739D-AA-2	Finance of America Structured FASST 2023-S3 A1 4.500% 08/25/73		12/22/2023	ALRe Corporate AAM		48,543,685	51,866,374	175,049
31809K-AA-1	FI 2023-1 A1 FI 2023-1 A1 6.380% 03/15/53		03/15/2023	Sumitomo Mitsui Banking Corpor		38,598,234	38,650,000	
31809K-AB-9	FI 2023-1 A1 FI 2023-1 A2 6.970% 03/15/53		03/15/2023	Sumitomo Mitsui Banking Corpor		40,866,401	42,500,000	
32027L-AF-2	FFML 2006-FF14 A6 FFML 2006-FF14 A6 5.780% 10/25/36		01/31/2023	Credit Suisse		960,120	1,524,000	2,140
32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6 7.345% 01/25/35		01/31/2023	Credit Suisse		56,278	150,074	213
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.845% 08/25/36		01/31/2023	Credit Suisse		1,976,300	3,378,291	4,807
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.845% 08/25/36		11/27/2023	Interest Capitalization		848	848	
32051G-2Y-0	FHAMS 2006-FA2 1A1 FHAMS 2006-FA2 1A4 5.500% 05/25/36		01/31/2023	Credit Suisse		7,317		
32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1 6.107% 12/25/35		01/31/2023	Credit Suisse		9,385	12,189	
32051G-KH-7	FHAMS 2005-FA3 B6 FHAMS 2005-FA3 1AP0 0.000% 05/25/35		01/31/2023	Credit Suisse		38,976	125,728	
32051G-L7-8	FHAMS 2005-FA11 1A4A FHAMS 2005-FA11 1A4A 5.750% 02/25/36		02/22/2023	Jackson Ntl FWH - AAM		1,172,650	2,354,434	7,897
32051G-T2-1	FHAMS 2006-FA1 1A7 FHAMS 2006-FA1 1A7 5.750% 04/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		635,288	1,426,819	5,925
32051G-YL-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA8 1A6 5.500% 11/25/35		08/04/2023	AARE Surplus AAM		1,019,431	2,209,196	3,038
32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.970% 02/25/37		01/31/2023	Credit Suisse		358,615	1,630,067	2,082
32052N-AC-3	FHAMS 2006-AA4 2A1 FHAMS 2006-AA4 2A1 5.441% 07/25/36		02/15/2023	AARE II Surplus ISG		3,746,999	7,486,223	13,772
32052Q-AA-0	FHAMS 2006-AA5 A1 FHAMS 2006-AA5 A1 5.751% 09/25/36		01/31/2023	Credit Suisse		55,717	99,494	13
32055G-AF-8	FHASI 2007-AR2 3A1 FHASI 2007-AR2 3A1 0.000% 07/25/37		01/31/2023	Credit Suisse			11,637	
32113J-AG-0	FNLC 2005-1 M6 FNLC 2005-1 M6 6.385% 05/25/35		01/31/2023	Credit Suisse			939,556	
32113J-AL-9	FNLC 2005-1 M6 FNLC 2005-1 M10 7.420% 05/25/35		01/31/2023	Credit Suisse			3,002,143	
32113J-AM-7	FNLC 2005-1 M6 FNLC 2005-1 M11 7.450% 05/25/35		01/31/2023	Credit Suisse			3,203,467	
32113J-AP-0	FNLC 2005-1 M6 FNLC 2005-1 M13 8.170% 05/25/35		01/31/2023	Credit Suisse			3,014,021	
33830G-AA-9	FIVE CORNERS III Senior Unsecured 5.791% 02/15/33		03/01/2023	Credit Suisse		31,500,000	31,500,000	
33835P-AA-4	FIVE CORNERS IV Senior Unsecured 5.997% 02/15/53		03/01/2023	Credit Suisse		10,000,000	10,000,000	
341081-GM-3	FLORIDA PWR & LT Secured 5.300% 04/01/53		10/05/2023	Goldman Sachs		3,394,763	3,750,000	4,969
341081-GR-2	FLORIDA PWR & LT Senior Unsecured 4.450% 05/15/26		05/15/2023	J.P. Morgan Sec		8,995,770	9,000,000	
341099-CR-8	FLORIDA PWR CORP Secured 3.850% 11/15/42		10/22/2023	AAIA PRT Com SA-AAM-Non Modco		1,438,045	1,245,000	5,725
34490@-AC-8	Football Club Term Nts 20-xi SECD CERTS 20-XI-C 2.970% 10/05/27		08/18/2023	Apollo Internal		7,624,860	8,333,300	244,749
34501*-AE-3	FOOTBALL CLUB TERM NOTES 2023- SECD CERTS 23-XV-E 5.670% 10/05/38		03/09/2023	BOFA SECURITIES, INC.		15,000,000	15,000,000	
34501*-AF-0	FOOTBALL CLUB TERM NOTES 2023- SECD CERTS 23-XV-F 5.720% 10/05/43		03/09/2023	BOFA SECURITIES, INC.		15,000,000	15,000,000	
34502*-AD-4	FOOTBALL CLUB TERM NTS 2032 SECD CERTS 17-D 3.560% 10/05/32		03/31/2023	SSL FWH AAM		1,742,917	2,000,000	35,204
347990-AB-9	WALGREEN CO SECURED 5.850% 04/05/31		05/03/2023	Various		1,387,500	1,387,500	225
34959E-AB-5	FORTINET INC Senior Unsecured 2.200% 03/15/31		12/12/2023	Bank of America		7,990,620	10,000,000	48,522
34966D-AE-2	FCO 2023-8A D FCO 2023-8A B 8.778% 10/22/34		10/11/2023	Natixis UK		2,100,000	2,100,000	
34966D-AG-7	FCO 2023-8A D FCO 2023-8A C 9.728% 10/22/34		10/11/2023	Natixis UK		3,800,000	3,800,000	
34966D-AJ-1	FCO 2023-8A D FCO 2023-8A D 11.978% 10/22/34		10/11/2023	Natixis UK		8,400,000	8,400,000	
35137L-AJ-4	FOX CORP Senior Unsecured 5.476% 01/25/39		04/01/2023	AAIA Modco AAM		5,500,000	5,500,000	113,779
35564K-HE-2	STACR 2021-DNA5 M2 STACR 2021-DNA5 M2 6.987% 01/25/34		05/17/2023	AADE - CATALINA		11,418,005	11,480,304	45,359
35564K-YP-8	STACR 2022-DNA5 M1B STACR 2022-DNA5 M1B 9.837% 06/25/42		07/08/2023	AAIA FA ACRA MODCO AAM AFS		12,356,876	12,340,000	31,055
35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 6.401% 11/25/48		01/31/2023	Credit Suisse		36,472	38,800	47
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6 7.570% 11/25/34		01/31/2023	Credit Suisse		569	91,053	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6 7.570% 11/25/34		03/27/2023	Interest Capitalization		4	4	
35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5 6.520% 01/25/35		01/31/2023	Credit Suisse		275,964	761,281	940
35729T-AF-9	FHLT 2006-C M1 FHLT 2006-C M1 5.770% 10/25/36		01/31/2023	Credit Suisse		490,501		
35729V-AF-4	FHLT 2006-D 1A1 FHLT 2006-D M1 5.700% 11/25/36		01/31/2023	Credit Suisse		58,157		
357523-AR-0	FRENT 2005-C NOTE FRENT 2005-C NOTE 5.584% 07/25/35		01/31/2023	Credit Suisse		493,601		
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		09/16/2023	Various		11,266,929	11,266,929	27,538
36143L-2A-2	GA GLOBAL FNDING Secured 1.625% 01/15/26		01/08/2023	AAIA Amplify SA NonMod AAM		659,643	660,000	2,145
361528-AB-8	GBXL 2022-1 B GBXL 2022-1 B 3.450% 02/20/52		12/12/2023	ACRA RE II Surplus AAM		3,308,996	4,000,000	8,433
36157R-HX-6	GECMS 1998-HE2 B1 GECMS 1998-HE2 B1 6.905% 09/25/28		05/01/2023	Interest Capitalization		57	57	
36167C-AA-4	GCAT 2019-RPL1 A1 GCAT 2019-RPL1 A1 2.650% 10/25/68		01/31/2023	Credit Suisse		34,208	41,213	3
36185M-BJ-0	GMACM 2005-AR6 2A1 GMACM 2005-AR6 2A1 3.644% 11/19/35		07/14/2023	Piper Jaffray		5,094,913	6,092,571	9,641
36185N-Q9-4	GMACM 2003-GH2 B GMACM 2003-GH2 B 5.500% 10/25/33		01/31/2023	Credit Suisse		92,152	460,761	70
36228F-2Y-1	GSR 2004-6F B1 GSR 2004-6F B1 6.096% 05/25/34		01/31/2023	Credit Suisse		82,142	150,720	26
3622MW-AC-7	GSR 2007-3F 2A1 GSR 2007-3F 2A1 5.750% 05/25/37		06/06/2023	MMTL Modco AAM		1,121,491	513,372	410
362334-CJ-1	GSAAN 2006-2 NOTE GSAAN 2006-2 NOTE 6.000% 12/25/35		01/31/2023	Credit Suisse		13,231		
362334-EN-0	GSAMP 2006-NC1 CE GSAMP 2006-NC1 CE 0.000% 02/25/36		01/31/2023	Credit Suisse		7		
362334-EN-0	GSAMP 2006-NC1 CE GSAMP 2006-NC1 CE 0.000% 02/25/36		02/03/2023	Interest Capitalization		93	93	
362341-3C-1	GSMPS 2006-RP1 1AF1 GSMPS 2006-RP1 1AF1 5.820% 01/25/36		03/01/2023	ALRe Corporate AAM		4,135,075	5,001,843	4,110
362341-EM-7	GSR 2005-6F 3A18 GSR 2005-6F 3A18 5.500% 07/25/35		07/14/2023	AAIA Amplify SA NonMod AAM		565,083	637,716	974
362341-F7-9	GSAMN 2005-WMC2 NOTE GSAMN 2005-WMC2 NOTE 5.500% 11/25/35		01/31/2023	Credit Suisse		2,699,873		
362341-FN-4	GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.496% 07/25/35		07/14/2023	Piper Jaffray		758,734	1,068,438	2,261
362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B 6.010% 11/25/30		01/31/2023	Credit Suisse		436		
362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2 5.970% 12/25/35		03/01/2023	ALRe Corporate AAM		1,881,218	3,168,970	901
362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1 5.610% 12/25/46		03/01/2023	ALRe Corporate AAM		535,723	1,628,040	430
36242D-7Y-3	GSR 2005-5F B2 GSR 2005-5F B2 5.736% 06/25/35		01/31/2023	Credit Suisse		723,269		
36242D-FH-1	GSR 2004-10F B2 GSR 2004-10F B2 6.058% 09/25/34		01/31/2023	Credit Suisse		8,359	955,345	
36242D-JK-0	GSAA 2004-9 B1 GSAA 2004-9 B1 9.970% 09/25/34		01/31/2023	Credit Suisse		55,650	377,290	755
36242D-MB-6	GSR 2004-13F B1 GSR 2004-13F B1 6.730% 11/25/34		01/31/2023	Credit Suisse		149,480	498,267	92
36242D-XG-3	GSMPS 2005-RP1 1AF GSMPS 2005-RP1 1AF 5.820% 01/25/35		03/01/2023	ALRe Corporate AAM		1,116,562	1,304,579	1,072
362498-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		06/13/2023	Various		13,481,390	13,481,390	35,861
36250B-AH-9	GSMBS 2014-EB1A 2A4 GSMBS 2014-EB1A 2A4 4.459% 07/25/44		01/31/2023	Credit Suisse		7,569	10,661	
362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1 3.601% 08/27/37		11/01/2023	Interest Capitalization		79	79	
362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 06/15/34		12/06/2023	Various		11,132,121	11,132,121	26,280
362561-AB-8	GSMSC 2007-NIM1 N2 GSMSC 2007-NIM1 N2 8.000% 08/25/46		01/31/2023	Credit Suisse			1,340,420	
36258Y-BN-7	GSMS 2020-GC45 SWB GSMS 2020-GC45 C 3.651% 02/13/53		05/03/2023	Performance Trust Capital		506,959	665,000	270
36261P-AY-8	GSMS 2019-GSA1 B GSMS 2019-GSA1 B 3.511% 11/10/52		06/29/2023	BOFA SECURITIES, INC.		1,820,198	2,227,500	435
36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		01/31/2023	Credit Suisse		550,989	18,366,288	4,407
36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		01/31/2023	Credit Suisse		354,716		4,220
363576-AB-5	ARTHUR J GALLAGH Senior Unsecured 3.500% 05/20/51		12/12/2023	Bank of America		7,145,300	10,000,000	23,333
36472T-AA-7	GANNETT CO INC Senior Unsecured 6.000% 12/01/27		09/06/2023	Various		7,750,032	7,878,000	86,032
367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 6.130% 12/25/35		01/31/2023	Credit Suisse		10,653,769	16,517,471	24,876
370334-CJ-1	GENERAL MILLS IN Senior Unsecured 4.700% 04/17/48		01/23/2023	AAIA PRT Ded WY Modco - AAM		1,095,257	1,200,000	19,897
370334-CT-9	GENERAL MILLS IN Senior Unsecured 4.950% 03/29/33		10/11/2023	Morgan Stanley		2,336,275	2,500,000	4,813
37045V-AK-6	GENERAL MOTORS C Senior Unsecured 6.600% 04/01/36		01/23/2023	AAIA PRT Ded WY NonModco - AAM		498,318	500,000	13,108
37045X-CD-6	GEN MOTORS FIN Senior Unsecured 3.500% 11/07/24		06/06/2023	MMTL Modco AAM		4,848,006	5,000,000	14,097
37045X-DU-7	GEN MOTORS FIN Senior Unsecured 3.800% 04/07/25		12/18/2023	Various		9,756,150	10,000,000	72,306
37045X-EN-2	GEN MOTORS FIN Senior Unsecured 5.800% 01/07/29		12/04/2023	MIZUHO		29,975,400	30,000,000	
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26		06/13/2023	AADE - FABN		12,040,115	12,040,115	100,174
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26		06/13/2023	AADE - FABN		4,775,950	4,775,950	41,909
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A 9.250% 01/15/31		12/26/2023	Capital Call Revolver		27,103,688	27,121,132	125,501
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A 9.250% 01/15/31		07/18/2023	No Broker		50,288,803	50,334,573	116,399
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B 10.500% 01/15/31		12/26/2023	Capital Call Revolver		2,965,666	2,965,666	15,576
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B 10.500% 01/15/31		07/18/2023	No Broker		5,504,798	5,504,022	11,237
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C 12.000% 01/15/31		12/26/2023	Capital Call Revolver		4,544,740	4,544,740	27,279
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C 12.000% 01/15/31		07/18/2023	No Broker		8,434,373	8,434,300	25,303

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37187E-AD-8	Genesis GPCC Trust GPCC 2022-1 D 14.500% 01/15/31		12/26/2023	Capital Call Revolver		9,191,000	9,191,000	66,668
37187E-AD-8	Genesis GPCC Trust GPCC 2022-1 D 14.500% 01/15/31		07/18/2023	No Broker		17,038,906	17,057,000	61,832
37187E-AE-6	Genesis GPCC Trust GPCC 2022-1 E 17.200% 01/15/31		12/26/2023	Capital Call Revolver		2,932,000	2,932,000	25,227
37187E-AE-6	Genesis GPCC Trust GPCC 2022-1 E 17.200% 01/15/31		07/18/2023	No Broker		5,441,000	5,441,000	23,396
374593-A*-2	GIANTS STADIUM LLC SR SECD NTS SER 2010 7.100% 04/01/40		06/30/2023	Various		10,403,333	10,403,333	71,812
375558-AZ-6	GILEAD SCIENCES Senior Unsecured 3.500% 02/01/25		12/18/2023	Various		9,812,400	10,000,000	130,764
375558-BD-4	GILEAD SCIENCES Senior Unsecured 4.750% 03/01/46		02/28/2023	AARE Surplus AAM		1,716,893	1,900,000	44,373
377372-AJ-6	GLAXOSMITHKLINE Senior Unsecured 4.200% 03/18/43		12/12/2023	Bank of America		9,046,100	10,000,000	100,333
378272-BQ-0	GLENCORE FDG LLC Senior Unsecured 6.500% 10/06/33		09/27/2023	Bank of America		39,846,400	40,000,000	
37940X-AC-6	GLOBAL PAYMENTS INC Senior Unsecured 4.150% 08/15/49		07/20/2023	Various		5,516,955	7,500,000	128,174
37940X-AE-2	GLOBAL PAYMENTS INC Senior Unsecured 1.200% 03/01/26		02/19/2023	AAIA Amplify SA NonMod AAM		1,499,322	1,500,000	1,300
37940X-AQ-5	GLOBAL PAYMENTS INC Senior Unsecured 5.400% 08/15/32		12/12/2023	Various		23,989,300	25,000,000	233,100
37959G-AC-1	GLOBAL ATLANTI Subordinated 4.700% 10/15/51		08/16/2023	Apollo Internal		3,270,002	4,500,000	71,088
37959G-AD-9	GLOBAL ATLANTI Senior Unsecured 7.950% 06/15/33		06/16/2023	Various		2,739,442	2,800,000	2,385
38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		01/31/2023	Credit Suisse		1,156,701	1,410,611	333
38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2 5.750% 10/25/36		01/31/2023	Credit Suisse		263,495	270,252	43
38141G-A3-8	GOLDMAN SACHS GP Junior Subordinated 7.500% 02/10/24		08/14/2023	Goldman Sachs		6,000,000	6,000,000	
38141G-A3-8	GOLDMAN SACHS GP Junior Subordinated 7.500% 02/10/24		08/14/2023	AAIA PRT ACRA 2 MODCO		9,000,000	9,000,000	211,875
38141G-XA-7	GOLDMAN SACHS GP Senior Unsecured 4.411% 04/23/39		10/22/2023	AAIA Modco AAM		1,265,582	1,058,000	8,426
38141G-ZM-9	GOLDMAN SACHS GP Senior Unsecured 3.102% 02/24/33		02/28/2023	AARE Surplus AAM		4,208,331	5,100,000	1,758
38148L-AE-6	GOLDMAN SACHS GP Senior Unsecured 3.750% 05/22/25		12/18/2023	Various		9,769,300	10,000,000	24,479
38148Y-AA-6	GOLDMAN SACHS GP Senior Unsecured 4.017% 10/31/38		10/28/2023	AAIA PRT Com SA Modco AAM		1,082,784	930,000	6,019
38172R-AA-0	GOCAP 2021-56A A GOCAP 2021-56A A 7.170% 10/25/33		12/22/2023	ALRe Corporate AAM		19,706,580	20,000,000	231,040
38172R-AC-6	GOCAP 2021-56A A GOCAP 2021-56A B 7.540% 10/25/33		08/04/2023	AADE - AAIA non-Modco - AAM		9,438,150	10,000,000	20,870
381738-AN-3	GOCAP 2022-61A C1 GOCAP 2022-61A C1 9.387% 07/25/35		09/06/2023	AADE BLIC NonModco AAM		1,993,864	2,000,000	22,354
38173M-AB-8	GOLUB CAPITAL Senior Unsecured 2.500% 08/24/26		06/16/2023	AAIA Amplify SA NonMod AAM		1,993,577	2,000,000	4,583
38173M-AD-4	GOLUB CAPITAL Senior Unsecured 7.050% 12/05/28		11/30/2023	MBC Nikko Capital Markets Ltd.		31,656,640	32,000,000	
38178X-AA-1	GCPAF 2021-2A A GCPAF 2021-2A A 2.944% 10/19/29		11/03/2023	AADE BLIC NonModco AAM		843,300	930,000	989
38179F-AE-1	GSHOR 2022-1A B1 GSHOR 2022-1A B1 8.887% 10/25/31		04/28/2023	Various		24,500,000	24,500,000	40,816
38179P-AC-3	GOCAP 2023-67A A2 GOCAP 2023-67A A2 8.471% 05/09/36		05/25/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		8,000,000	8,000,000	235,958
38179U-AD-0	GOCAP 2023-69A C GOCAP 2023-69A B1 8.621% 11/09/36		09/25/2023	BNP Paribas		19,500,000	19,500,000	
38179U-AF-5	GOCAP 2023-69A C GOCAP 2023-69A C 9.371% 11/09/36		09/25/2023	BNP Paribas		38,400,000	38,400,000	
39121J-AE-0	GREAT RIVER ENERGY Secured 6.254% 07/01/38		04/25/2023	Various		30,890,983	28,200,295	612,377
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG SER 2008A 7.233% 07/01/38		05/01/2023	Various		4,002,688	4,002,688	100,526
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 6.010% 10/25/45		01/31/2023	Credit Suisse		1,702,577	6,914,017	10,171
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 6.010% 10/25/45		05/25/2023	Interest Capitalization		1,629	1,629	
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 6.030% 11/25/45		05/18/2023	AEL Modco AAM		5,196,880	7,321,330	26,103
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 6.030% 11/25/45		06/28/2023	AAIA Amplify SA NonMod AAM		1,731,205	2,450,679	816
39538W-EL-8	GPMF 2005-AR5 2A1 GPMF 2005-AR5 3A2 6.010% 11/25/46		01/31/2023	Credit Suisse		211,129	418,078	469
39538W-GG-7	GPMF 2006-AR2 3A2 GPMF 2006-AR2 3A2 6.110% 03/25/36		07/25/2023	Wells Fargo		7,370	39,147	
39538W-HC-5	GPMF 2006-AR3 3A1 GPMF 2006-AR3 3A1 5.930% 04/25/36		01/31/2023	Credit Suisse		14,290	15,448	
40171B-AD-6	RPT REALTY LP GCF 2023-6A C 9.887% 01/25/36		11/21/2023	Scotia Capital		10,500,000	10,500,000	
40420Q1-AD-9	HSBC BANK USA NA Subordinated 7.000% 01/15/39		02/27/2023	AAIA PRT Com SA Modco AAM		3,132,237	2,285,000	72,422
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B 8.800% 09/14/28		08/18/2023	Direct		85,000,000	85,000,000	
40440V-B@-3	HPS Corporate Lending Fund SR NTS SER A-A 8.670% 09/14/27		08/18/2023	Direct		65,000,000	65,000,000	
406216-AW-1	HALLIBURTON CO Senior Unsecured 6.700% 09/15/38		11/21/2023	JEFFERIES FINANCE LLC		7,298,148	6,600,000	84,755
406216-BJ-9	HALLIBURTON CO Senior Unsecured 4.850% 11/15/35		11/16/2023	Various		3,759,816	4,200,000	67,496
41161M-AA-8	HVMLT 2006-5 1A1A HVMLT 2006-5 1A1A 5.922% 07/19/47		03/06/2023	AAIA ACRA Retail		10,083,936	25,527,768	14,352
41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A 5.830% 07/19/46		09/19/2023	Interest Capitalization		714	714	
41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A 5.830% 07/19/46		02/28/2023	AARE Surplus AAM		2,952,285	5,182,894	4,996
41161P-L5-0	HVMLT 2006-4 2A1A HVMLT 2006-4 2A1B 5.950% 05/19/46		01/31/2023	Credit Suisse			1,130	
41161P-LD-3	HVMLT 2005-1 2A1A HVMLT 2005-1 2A1A 6.010% 03/19/35		01/31/2023	Credit Suisse		149,580	168,068	327
41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.990% 05/19/35		12/22/2023	ALRe Corporate AAM		1,194,936	3,453,425	1,724
41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.990% 05/19/35		12/22/2023	AAIA Amplify SA NonMod AAM		2,715,041	7,528,239	9,973
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 7.058% 10/19/35		01/31/2023	Credit Suisse		766,372	1,288,021	208

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41161P-WB-5	HVMLT 2005-13 2A12 HVMLT 2005-13 2A11 6.030% 02/19/36		03/01/2023	ALRe Corporate AAM		942,093	1,819,199	2,085
41164L-AB-5	HVMLT 2007-2 2A1A HVMLT 2007-2 2A1A 5.790% 05/25/38		06/28/2023	AAIA Amplify SA NonMod AAM		904,636	1,117,215	2,510
41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.890% 03/19/37		01/31/2023	Credit Suisse		206,818	240,486	457
41164U-AD-1	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1C 6.050% 05/19/37		01/31/2023	Credit Suisse			57,645	
41165A-AD-4	HVMLT 2007-5 A1A HVMLT 2007-5 A1C 5.750% 09/19/37		01/31/2023	Credit Suisse		38,615	223,853	414
427866-BB-3	HERSHEY COMPANY Senior Unsecured 3.125% 11/15/49		12/12/2023	Bank of America		7,274,900	10,000,000	25,174
42806M-AG-4	HERTZ 2021-2A C HERTZ 2021-2A C 2.520% 12/27/27		03/30/2023	BNP Paribas		2,147,500	2,500,000	1,400
431571-AB-4	HILLENBRAND INC Senior Unsecured 5.000% 09/15/26		11/14/2023	ACRA RE II Surplus AAM		6,054,668	6,124,000	50,183
437076-BA-9	HOME DEPOT INC Senior Unsecured 4.200% 04/01/43		09/14/2023	HSBC		3,411,960	4,000,000	77,933
437076-CF-7	HOME DEPOT INC Senior Unsecured 1.375% 03/15/31		01/11/2023	AAIA Amplify SA NonMod AAM		992,575	1,000,000	458
437076-CP-5	HOME DEPOT INC Senior Unsecured 3.250% 04/15/32		10/11/2023	Morgan Stanley		2,150,975	2,500,000	40,174
437076-CT-7	HOME DEPOT INC Senior Unsecured 4.950% 09/15/52		10/05/2023	Goldman Sachs		3,272,325	3,750,000	12,891
437076-CU-4	HOME DEPOT INC Senior Unsecured 5.125% 04/30/25		12/07/2023	Various		44,988,550	45,000,000	4,983
437084-AN-6	HEAT 2005-1 AIOS HEAT 2003-7 X 0.000% 03/25/34		01/31/2023	Credit Suisse			10,957,021	
437084-EH-5	HEAT 2005-1 AIOS HEAT 2004-5 AIOS 0.000% 11/25/34		01/31/2023	Credit Suisse			12,900,980	
437084-FF-8	HEAT 2004-6 X HEAT 2004-6 X 0.000% 12/25/34		01/31/2023	Credit Suisse			12,012,993	
437084-HF-6	HEAT 2005-1 AIOS HEAT 2004-8 X 0.000% 03/25/35		01/31/2023	Credit Suisse			19,321,761	
437084-LS-3	HEAT 2005-4 R2 HEAT 2005-4 M7 7.150% 10/25/35		01/31/2023	Credit Suisse		1,686,676	2,342,605	4,225
437084-LS-3	HEAT 2005-4 R2 HEAT 2005-4 M7 7.150% 10/25/35		10/25/2023	Interest Capitalization		4,910	4,910	
437084-UU-8	HEAT 2006-3 R2 HEAT 2006-3 M3 6.115% 07/25/36		01/31/2023	Credit Suisse		309,436	583,841	494
437084-UU-8	HEAT 2006-3 R2 HEAT 2006-3 M3 6.115% 07/25/36		10/25/2023	Interest Capitalization		4	4	
437089-AD-7	INDS 2006-1 A4 INDS 2006-1 A4 6.666% 05/25/36		01/31/2023	Credit Suisse		824,259	3,811,600	926
43708A-AH-5	INHEL 2002-A AR INHEL 2002-A M2 7.345% 05/25/33		01/31/2023	Credit Suisse		242,688	485,376	688
43709J-AS-1	HEMT 2006-4 X1 HEMT 2006-4 X1 0.000% 11/25/36		01/31/2023	Credit Suisse			2,377,606	
43709P-AD-0	HEMT 2006-5 X2 HEMT 2006-5 A3 5.970% 01/25/37		01/31/2023	Credit Suisse		1,328	34,000,000	
43709P-AS-7	HEMT 2006-5 X2 HEMT 2006-5 X1 0.000% 01/25/37		01/31/2023	Credit Suisse			6,381,232	
43709P-AT-5	HEMT 2006-5 X2 HEMT 2006-5 X2 0.000% 01/25/37		01/31/2023	Credit Suisse			6,381,232	
43709X-AD-3	INABS 2006-E 2A3 INABS 2006-E 2A2 5.590% 04/25/37		12/22/2023	ALRe Corporate AAM		1,055,702	1,579,578	6,117
43709X-AE-1	INABS 2006-E 2A3 INABS 2006-E 2A3 5.640% 04/25/37		12/22/2023	ALRe Corporate AAM		5,346,578	7,998,868	31,256
43709Y-AR-0	HEMT 2006-6 XS HEMT 2006-6 X1 0.000% 03/25/37		01/31/2023	Credit Suisse			1,557,768	
43710A-BE-7	HEMT 2007-1 X1 HEMT 2007-1 X1 0.000% 05/25/37		01/31/2023	Credit Suisse			1,750,866	
43710T-AU-1	HEAT 2007-3 AIOS HEAT 2007-3 AIOS 0.000% 08/25/37		01/31/2023	Credit Suisse			44,549,271	
43739E-CJ-4	HMBT 2005-5 B1 HMBT 2005-5 B1 8.620% 01/25/36		01/31/2023	Credit Suisse			5,003,600	
438516-AT-3	HONEYWELL INTL Senior Unsecured 5.700% 03/15/37		11/22/2023	Various		6,625,573	6,500,000	33,423
438516-CB-0	HONEYWELL INTL Senior Unsecured 1.350% 06/01/25		09/28/2023	Goldman Sachs		1,497,920	1,600,000	7,260
438516-CF-1	HONEYWELL INTL Senior Unsecured 1.750% 09/01/31		12/12/2023	Bank of America		1,613,700	2,000,000	10,014
438516-CM-6	HONEYWELL INTL Senior Unsecured 4.500% 01/15/34		10/11/2023	Various		7,278,100	7,500,000	45,625
44107T-AX-4	HOST HOTELS&RES Senior Unsecured 3.875% 04/01/24		03/17/2023	MMTL Modco AAM		2,005,460	2,000,000	26,264
44107T-BA-3	HOST HOTELS&RES Senior Unsecured 2.900% 12/15/31		12/12/2023	Bank of America		3,252,640	4,000,000	57,678
44107T-BA-3	HOST HOTELS&RES Senior Unsecured 2.900% 12/15/31		11/08/2023	AAIA Amplify SA NonMod AAM		3,950,663	4,000,000	32,867
44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A 5.730% 12/25/36		01/31/2023	Credit Suisse		230,403	622,712	660
444859-BY-7	HUMANA INC Senior Unsecured 5.950% 03/15/34		11/02/2023	JPM SECURITIES LLC		9,852,500	10,000,000	
448579-AQ-5	HYATT HOTELS Senior Unsecured 5.750% 01/30/27		06/26/2023	Goldman Sachs		1,499,625	1,500,000	
44891A-CF-2	HYUNDAI CAP AMER Senior Unsecured 5.800% 06/26/25		06/21/2023	Citigroup		1,997,720	2,000,000	
450636-AA-3	ITR CONCESSION CO LLC SR SECD NTS 4.197% 07/15/25		05/09/2023	AAIA Modco FHLB - AAM		18,790,659	19,300,000	256,507
45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2 6.270% 04/25/35		01/31/2023	Credit Suisse		237,624	273,132	322
45254N-PL-5	IMM 2005-4 1M5 IMM 2005-4 1M5 6.150% 05/25/35		01/31/2023	Credit Suisse			46,284	
45254N-PQ-4	IMM 2005-4 1M5 IMM 2005-4 1B1 6.770% 05/25/35		01/31/2023	Credit Suisse			49,498	
45254N-QA-8	IMM 2005-5 M3 IMM 2005-5 M3 6.050% 08/25/35		01/31/2023	Credit Suisse			33,828	
45254T-SN-5	IMSA 2005-2 A1M IMSA 2005-2 A1M 6.250% 03/25/36		01/31/2023	Credit Suisse			28,819	
452559-AD-9	IMSA 2007-1 AM IMSA 2007-1 AM 5.910% 03/25/37		01/31/2023	Credit Suisse			32,662	
45255R-AZ-0	IMSA 2006-3 A7 IMSA 2006-3 A7 6.010% 11/25/36		07/14/2023	Piper Jaffray		13,156,824	16,644,792	57,882
452563-AA-7	IMSAN 2007-3 N IMSAN 2007-3 N 8.000% 09/25/37		01/31/2023	Credit Suisse			5,986,628	
452565-AA-2	IMSAN 2007-2 N IMSAN 2007-2 N 8.000% 05/25/37		01/31/2023	Credit Suisse			4,630,623	
455434-BQ-2	INDIANAPOLIS P&L 1ST MTG 4.650% 06/01/43		10/22/2023	AAIA PRT Com SA-AAM-Non Modco		906,234	736,000	2,567

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
456606-GD-8	INHEL 2004-C M10 INHEL 2004-C M10 10.345% 03/25/35		01/31/2023	Credit Suisse		16,595	885,044	
45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		01/31/2023	Credit Suisse		2,022,594	5,948,806	1,247
45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		04/01/2023	Interest Capitalization		7,024	7,024	
45660L-4W-6	INDX 2005-AR33 1A1 INDX 2005-AR33 1A1 3.623% 01/25/36		07/14/2023	Piper Jaffray		3,016,801	3,952,951	6,448
45660L-BW-8	RAST 2004-A10 A2 RAST 2004-A10 A2 5.500% 02/25/35		02/15/2023	AARE II Surplus ISG		3,785,366	4,085,381	8,738
45660L-EJ-4	INDX 2005-AR4 2A2 INDX 2005-AR4 2A2 6.150% 03/25/35		01/31/2023	Credit Suisse		2,937	3,445	
45660L-GE-3	INDX 2005-AR6 2A2 INDX 2005-AR6 2A2 6.130% 04/25/35		07/14/2023	Piper Jaffray		2,493,426	3,080,388	10,938
45660L-LR-8	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR7 6A1 3.638% 06/25/35		12/22/2023	ALRe Corporate AAM		1,963,148	3,323,151	7,053
45660L-MX-4	INDX 2005-AR9 3A1 INDX 2005-AR9 3A1 4.461% 07/25/35		03/30/2023	AARE II Surplus ISG		5,822,895	7,613,158	21,174
45660L-RZ-4	INDX 2005-AR14 1A1A INDX 2005-AR14 2A1C 6.250% 07/25/35		01/31/2023	Credit Suisse			52,658	
45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 4.830% 09/25/35		09/06/2023	AADE BLIC NonModco AAM		2,646,511	3,578,600	2,298
45660L-WD-7	INDX 2005-AR18 2A1B INDX 2005-AR18 2A1A 6.090% 10/25/36		03/21/2023	ALRe Corporate AAM		627,784	1,177,782	3,769
45660L-WF-2	INDX 2005-AR18 2A1B INDX 2005-AR18 2A2C 6.690% 10/25/36		01/31/2023	Credit Suisse		63,426	139,398	177
45660L-WS-4	INDX 2005-AR18 2A1B INDX 2005-AR18 1X 0.000% 10/25/36		01/31/2023	Credit Suisse		114		
45660L-Y3-7	INDX 2005-AR29 A2 INDX 2005-AR29 A2 3.796% 01/25/36		01/31/2023	Credit Suisse			413,210	
45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 4.363% 10/25/35		01/31/2023	Credit Suisse		268,866	336,082	33
45660L-YW-3	INDB 2005-1 A1 INDB 2005-1 A1 6.070% 11/25/35		07/14/2023	Piper Jaffray		4,325,776	6,706,110	23,566
45660N-5F-8	INDX 2004-AR9 5C INDX 2004-AR9 5C 0.000% 11/25/34		01/31/2023	Credit Suisse			4,076,818	
45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1 6.250% 12/25/34		01/31/2023	Credit Suisse		82,238	114,220	134
45660N-S4-8	INDX 2004-AR5 B6 INDX 2004-AR5 2A1B 6.270% 08/25/34		01/31/2023	Credit Suisse		32,193	42,360	50
45660N-T8-8	INDX 2004-AR7 B4 INDX 2004-AR7 A1 6.350% 09/25/34		07/14/2023	Piper Jaffray		985,486	1,156,251	4,455
45661E-DB-7	INDX 2006-AR7 3A2 INDX 2006-AR7 3A2 3.526% 05/25/36		01/31/2023	Credit Suisse			65,965	
45662D-AC-9	INDX 2006-AR29 A3 INDX 2006-AR29 A3 5.810% 11/25/36		07/14/2023	Piper Jaffray		581,603	611,917	2,146
45662F-AB-6	INDA 2006-AR3 1A2 INDA 2006-AR3 1A2 4.259% 12/25/36		01/31/2023	Credit Suisse			49,427	
456654-AB-8	IMJA 2007-A2 2A2 IMJA 2007-A2 1A2 6.000% 10/25/37		01/31/2023	Credit Suisse			70,594	
456654-AD-4	IMJA 2007-A2 2A2 IMJA 2007-A2 2A2 6.500% 10/25/37		01/31/2023	Credit Suisse			108,360	
456672-AD-6	IMSC 2007-AR1 2A2 IMSC 2007-AR1 2A2 3.940% 06/25/37		01/31/2023	Credit Suisse			46,679	
456673-AA-0	INDA 2007-AR3 1A1 INDA 2007-AR3 1A1 4.661% 07/25/37		07/14/2023	Piper Jaffray		1,896,063	2,216,553	4,890
456674-AA-8	INDA 2007-AR4 1A1 INDA 2007-AR4 1A1 4.667% 08/25/37		07/14/2023	Piper Jaffray		5,736,060	6,611,198	12,728
456674-AD-2	INDA 2007-AR4 1A1 INDA 2007-AR4 2A2 3.841% 08/25/37		01/31/2023	Credit Suisse		4,472	89,433	
45667Q-AB-7	INDX 2006-AR31 A2 INDX 2006-AR31 A2 3.834% 11/25/36		01/31/2023	Credit Suisse		2,154	43,082	
45667S-AM-9	INDX 2006-AR35 2A1B INDX 2006-AR35 2A1B 5.930% 01/25/37		01/31/2023	Credit Suisse			7,954	
45668N-AQ-0	INDX 2006-AR41 C INDX 2006-AR41 C 0.000% 02/25/37		01/31/2023	Credit Suisse			44,212,919	
45669E-AV-8	INDX 2007-AR5 C INDX 2007-AR5 C 0.000% 05/25/37		01/31/2023	Credit Suisse			49,492,256	
45669N-AT-3	INDX 2007-AR19 3A1 INDX 2007-AR19 3A1 3.685% 09/25/37		07/14/2023	Piper Jaffray		1,334,721	1,953,855	3,185
45669Y-AT-9	INDX 2007-AR9 3A2 INDX 2007-AR9 3A2 3.342% 04/25/37		01/31/2023	Credit Suisse			387,428	
45670A-AL-5	INDX 2007-FLX3 P INDX 2007-FLX3 P 0.000% 06/25/37		01/31/2023	Credit Suisse			38,103,421	
45670A-AM-3	INDX 2007-FLX3 P INDX 2007-FLX3 C 0.000% 06/25/37		01/31/2023	Credit Suisse			38,103,421	
45670C-AC-1	INDX 2007-AR7 2A1 INDX 2007-AR7 2A1 3.088% 06/25/37		07/14/2023	Piper Jaffray		364,762	467,254	685
458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		02/07/2023	JP MORGAN SECURITIES, LTD.		16,000,000	16,000,000	
458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		09/06/2023	AAIA NonModco AAM		3,971,035	4,000,000	14,083
458140-CG-3	INTEL CORP Senior Unsecured 5.200% 02/10/33		10/11/2023	Morgan Stanley		2,434,775	2,500,000	22,750
45866F-AF-1	INTERCONTINENT Senior Unsecured 3.100% 09/15/27		02/21/2023	Morgan Stanley		7,454,240	8,000,000	108,844
45866F-AN-4	INTERCONTINENT Senior Unsecured 1.850% 09/15/32		02/28/2023	AARE Surplus AAM		2,400,793	3,200,000	26,804
45866F-AQ-7	INTERCONTINENT Senior Unsecured 3.000% 09/15/60		02/28/2023	AARE Surplus AAM		1,202,979	1,900,000	25,808
45866F-AW-4	INTERCONTINENT Senior Unsecured 4.600% 03/15/33		12/12/2023	Bank of America		9,652,700	10,000,000	113,722
464187-AJ-2	IRWHE 2003-A CE IRWHE 2003-A CE 0.000% 10/25/27		01/31/2023	Credit Suisse			7,456,259	
46590M-AX-8	JPMCC 2016-JP2 C JPMCC 2016-JP2 C 3.958% 08/15/49		07/08/2023	Various		5,925,946	6,000,000	11,877
46590R-AL-3	JPMCC 2016-JP3 C JPMCC 2016-JP3 C 3.564% 08/15/49		09/22/2023	AAIA PRT Com SA-AAM-Non Modco		4,766,614	4,822,000	8,558
46591A-BG-9	JPMDB 2018-C8 C JPMDB 2018-C8 C 4.923% 06/15/51		05/12/2023	Various		2,938,149	3,498,000	8,902
465981-AA-6	JPMCC 2023-CCDC A JPMCC 2023-CCDC A 7.235% 10/05/40		09/20/2023	JPM SECURITIES LLC		58,800,000	60,000,000	301,478
466247-BZ-5	JPMMT 2004-A1 B4 JPMMT 2004-A1 B4 5.250% 02/25/34		01/31/2023	Credit Suisse		14	87,686	
466247-J4-6	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A1 4.218% 04/25/36		07/14/2023	Piper Jaffray		1,049,795	1,184,536	2,257
466247-J7-9	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A4 4.218% 04/25/36		02/15/2023	AARE II Surplus ISG		1,776,360	2,028,885	2,800
466247-MH-3	JPMMT 2005-A1 IB4 JPMMT 2005-A1 IB4 2.751% 02/25/35		07/25/2023	Wells Fargo			1,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
466247-RD-7	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 1B2 4.660% 06/25/35		07/25/2023	Wells Fargo		24,282	1,307,442	3,696
466247-RF-2	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 2BA1 3.233398% 2 3.233% 06/25/35		07/25/2023	Wells Fargo			1,000	
466247-ST-1	JPMMT 2005-A5 IB2 JPMMT 2005-A5 IB2 3.059% 08/25/35		07/25/2023	Wells Fargo			1,000	
466247-UG-6	JPMMT 2005-A6 7A1 JPMMT 2005-A6 7A1 5.048% 08/25/35		12/22/2023	ALRe Corporate AAM		401,029	440,171	1,297
466247-WS-8	JPMMT 2005-A7 2A5 JPMMT 2005-A7 2A5 5.109% 10/25/35		06/28/2023	AAIA Amplify SA NonMod AAM		667,002	735,536	1,044
466247-WV-1	JPMMT 2005-A7 2A5 JPMMT 2005-A7 B1 5.377% 10/25/35		07/25/2023	Wells Fargo		151,214	1,548,199	4,376
466247-XK-4	JPMMT 2005-ALT1 3A1 JPMMT 2005-ALT1 3A1 4.738% 10/25/35		07/14/2023	Piper Jaffray		233,364	324,259	549
46626L-AM-2	JPMAC 2005-OPT1 M8 JPMAC 2005-OPT1 M8 7.51247% 25 7.570% 06/25/35		07/25/2023	Wells Fargo			1,000	
46626L-CE-8	JPMAC 2005-FRE1 M3 JPMAC 2005-FRE1 M3 6.145% 10/25/35		07/25/2023	Wells Fargo		156,176	1,225,143	
46626L-JT-8	JPMAC 2006-NC1 M3 JPMAC 2006-NC1 M3 6.010% 04/25/36		01/31/2023	Credit Suisse		167,251		
466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2 6.130% 06/25/37		01/31/2023	Credit Suisse			30	
466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2 6.130% 06/25/37		06/26/2023	Interest Capitalization		20,165	20,165	
46627M-CZ-8	JPALT 2006-A1 2A1 JPALT 2006-A1 3A2 4.018% 03/25/36		01/31/2023	Credit Suisse		76,702	255,674	22
46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000% 03/25/36		09/06/2023	AEL FWH AAM		498,709	886,114	738
46627M-FV-4	JPALT 2006-S1 1A12 JPALT 2006-S1 3A4 6.180% 03/25/36		05/18/2023	AEL Modco AAM		2,874,025	3,405,437	9,938
46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 4.406% 10/25/36		01/31/2023	Credit Suisse		969,809	1,564,208	209
46628Y-BF-6	JPMMT 2006-S2 3A4 JPMMT 2006-S2 3A4 6.250% 07/25/36		07/14/2023	Piper Jaffray		138,678	359,148	1,060
46629D-BM-6	JPMMT 2006-A7 2A4 JPMMT 2006-A7 4A1 4.101% 01/25/37		03/30/2023	AARE II Surplus ISG		1,048,600	1,309,573	4,062
46629Q-AE-6	JPMAC 2006-CH2 AF4 JPMAC 2006-CH2 AF4 5.763% 10/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		3,112,583	5,261,859	21,901
466309-AC-5	JPALT 2006-A1 2A1 JPALT 2008-R4 2A1 5.970% 06/27/37		03/01/2023	ALRe Corporate AAM		747,908	1,007,216	853
46630G-AW-5	JPMMT 2007-A1 7A1 JPMMT 2007-A1 5A6 5.044% 07/25/35		06/28/2023	AAIA Amplify SA NonMod AAM		155,351	166,262	233
46630K-AC-0	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF3 6.174% 05/25/35		02/22/2023	Jackson Ntl FWH - AAM		2,147,019	3,112,898	11,211
46630L-AJ-3	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 MF2 4.581% 11/25/36		01/31/2023	Credit Suisse		974,384	1,787,861	299
46630M-AG-7	JPMAC 2007-CH2 AF4 JPMAC 2007-CH2 AF6 4.470% 01/25/37		01/31/2023	Credit Suisse		164,381	339,806	42
46630P-BG-9	JPMMT 2007-A2 2A3 JPMMT 2007-A2 4A3 3.929% 04/25/37		01/31/2023	Credit Suisse		.2	30	
46630W-AC-4	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A3 6.000% 06/25/37		07/14/2023	Piper Jaffray		3,833,833	8,478,536	24,023
46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 6.000% 06/25/37		01/31/2023	Credit Suisse		933,508	4,726,625	6,156
46630W-AD-2	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4 6.000% 06/25/37		03/25/2023	Interest Capitalization		27	27	
46631N-AT-6	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A18 5.970% 08/25/37		07/14/2023	Piper Jaffray		2,708,827	7,164,881	25,865
46631N-DT-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A90 7.000% 08/25/37		03/01/2023	ALRe Corporate AAM		384,131	684,917	
46631N-EA-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A97 6.000% 08/25/37		03/01/2023	ALRe Corporate AAM		1,544,435	2,825,627	
466365-AC-7	JACK 2019-1A A23 JACK 2019-1A A23 4.970% 08/25/49		12/22/2023	ALRe Corporate AAM		1,810,785	1,945,000	7,250
46647P-BM-7	JPMORGAN CHASE Senior Unsecured 3.109% 04/22/41		10/28/2023	Various		2,713,143	2,515,000	14,335
46647P-CH-7	JPMORGAN CHASE Senior Unsecured 0.824% 06/01/25		10/02/2023	Citigroup		1,923,540	2,000,000	5,631
46647P-CZ-7	JPMORGAN CHASE Senior Unsecured 4.080% 04/26/26		12/18/2023	Various		14,734,050	15,000,000	86,700
46647P-DK-9	JPMORGAN CHASE Subordinated 5.717% 09/14/33		09/06/2023	Various		14,965,139	15,000,000	387,327
46647P-DR-4	JPMORGAN CHASE Senior Unsecured 5.350% 06/01/34		05/24/2023	J.P. Morgan Sec		3,500,000	3,500,000	
46647P-DY-9	JPMORGAN CHASE Senior Unsecured 6.254% 10/23/34		10/16/2023	JPM SECURITIES LLC		7,500,000	7,500,000	
46648K-BA-3	JPMDB 2017-C7 C JPMDB 2017-C7 C 4.290% 10/15/50		05/16/2023	Goldman Sachs		1,405,289	1,700,000	3,443
466728-AA-6	RWJ BARNABAS HEALTH INC P/T CERTS 3.641% 02/15/53		08/17/2023	Various		68,112,650	66,268,867	140,750
466728-AA-6	RWJ BARNABAS HEALTH INC P/T CERTS 3.641% 02/15/53		11/20/2023	Interest Capitalization		28	28	
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50 3.980% 01/15/50		03/31/2023	No Broker		24,422,812	24,312,166	56,445
47233W-BM-0	JEFFERIES GROUP Senior Unsecured 5.875% 07/21/28		10/11/2023	Various		8,408,320	8,500,000	33,455
478045-AA-5	JOHN SEVIER COMB SECD NTS 2012 SER A 4.626% 01/15/42		01/17/2023	Various		5,687,417	5,687,417	81,122
478160-CL-6	JOHNSON&JOHNSON Senior Unsecured 3.400% 01/15/38		10/28/2023	AAIA PRT Com SA Modco AAM		1,858,303	1,600,000	24,631
478160-CS-1	JOHNSON&JOHNSON Senior Unsecured 2.250% 09/01/50		10/05/2023	Goldman Sachs		2,102,700	3,750,000	9,141
48125L-RU-8	JPMORGAN CHASE BANK NA Senior Unsecured 5.110% 12/08/26		12/05/2023	JPM SECURITIES LLC		50,000,000	50,000,000	
48128Y-BC-4	JPMCC 2019-COR4 C JPMCC 2019-COR4 C 4.942% 03/10/52		06/08/2023	Various		4,300,974	5,207,562	15,132
482398-AD-2	WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32		10/26/2023	Various		1,496,513	1,496,513	5,500
482398-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		10/17/2023	Various		9,797,538	9,797,538	36,120
482398-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		06/03/2023	Various		13,718,731	13,718,731	55,778
482398-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		11/20/2023	Interest Capitalization		24	24	
482398-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		03/05/2023	Various		8,906,420	8,906,420	53,067
482398-AL-4	WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33		04/15/2023	Various		1,746,176	1,746,176	6,743
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		04/29/2023	Various		1,958,688	1,958,688	8,569

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48244@-AB-9	KCPL TRUST 2005-A NT SER B 5.100% 09/30/25		09/30/2023	Various		1,854,246	1,854,246	1,576
482480-AE-0	KLA CORP Senior Unsecured 4.650% 11/01/24		01/19/2023	AAIA ACRA Retail		2,413,256	2,400,000	24,180
482480-AG-5	KLA CORP Senior Unsecured 4.100% 03/15/29		04/05/2023	ALRe Modco - GMIB - AAM		997,441	1,000,000	2,278
482480-AN-0	KLA CORP Senior Unsecured 5.250% 07/15/62		02/28/2023	AARE Surplus AAM		861,727	900,000	5,644
48250A-AA-1	KKR GROUP FINAN Senior Unsecured 5.125% 06/01/44		02/27/2023	AAIA PRT Com SA-AAM-Non Modco		872,647	715,000	2,748
48252M-AA-3	KKR GROUP FINANC Senior Unsecured 3.500% 08/25/50		02/08/2023	Morgan Stanley		5,700,000	8,000,000	128,333
48255B-AA-4	KKR GRP FIN X Senior Unsecured 3.250% 12/15/51		12/12/2023	Bank of America		5,123,920	8,000,000	129,278
48255G-AA-3	KKR GROUP FINANC Senior Unsecured 4.850% 05/17/32		11/16/2023	Various		9,397,140	9,700,000	161,074
49177J-AB-8	KENVUE INC Senior Unsecured 5.500% 03/22/25		10/19/2023	Tax Free Exchange		18,436,681	18,358,000	75,727
49177J-AD-4	KENVUE INC Senior Unsecured 5.350% 03/22/26		10/19/2023	Tax Free Exchange		1,595,776	1,600,000	6,420
49177J-AF-9	KENVUE INC Senior Unsecured 5.050% 03/22/28		10/19/2023	Tax Free Exchange		8,488,332	8,500,000	32,194
49177J-AK-8	KENVUE INC Senior Unsecured 4.900% 03/22/33		11/16/2023	Various		5,341,124	5,600,000	34,409
49177J-AK-8	KENVUE INC Senior Unsecured 4.900% 03/22/33		10/19/2023	Tax Free Exchange		7,741,783	8,000,000	29,400
49177J-AM-4	KENVUE INC Senior Unsecured 5.100% 03/22/43		10/20/2023	Tax Free Exchange		12,934,629	13,200,000	57,970
49177J-AP-7	KENVUE INC Senior Unsecured 5.050% 03/22/53		12/12/2023	Bank of America		9,841,400	10,000,000	115,028
49271V-AF-7	KEURIG DR PEPPER Senior Unsecured 4.597% 05/25/28		12/26/2023	HSBC		10,294,709	10,311,000	43,450
49327M-3G-7	KEY BANK NA Senior Unsecured 4.700% 01/26/26		01/23/2023	Keybanc Capital Markets		7,493,775	7,500,000	
494368-CD-3	KIMBERLY-CLARK Senior Unsecured 2.000% 11/02/31		12/12/2023	Bank of America		8,256,300	10,000,000	23,333
50076Q-AE-6	KRAFT HEINZ FOOD Senior Unsecured 5.000% 06/04/42		05/01/2023	AEL Modco AAM		672,077	700,000	14,292
501044-DM-0	KROGER CO Senior Unsecured 5.400% 01/15/49		04/05/2023	ALRe Modco - GMIB - AAM		498,187	500,000	6,000
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 06/15/54		02/18/2023	CTL Capital		1,140,600	1,140,600	
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 06/15/54		09/15/2023	No Broker		25,323,000	25,323,000	59,382
502431-AP-4	HARRIS CORP Senior Unsecured 5.400% 01/15/27		12/20/2023	Morgan Stanley		24,451,680	24,000,000	511,200
502431-AQ-2	HARRIS CORP Senior Unsecured 5.400% 07/31/33		12/12/2023	Various		9,952,360	10,000,000	187,800
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS 3.360% 06/30/45		06/30/2023	Various		19,759,228	19,759,228	232,369
50540R-AQ-5	LABORATORY CORP Senior Unsecured 3.600% 02/01/25		12/18/2023	Various		5,878,380	6,000,000	80,700
50540R-AS-1	LABORATORY CORP Senior Unsecured 4.700% 02/01/45		04/14/2023	Various		3,609,220	4,000,000	39,062
50540R-AU-6	LABORATORY CORP Senior Unsecured 3.600% 09/01/27		09/14/2023	Various		5,196,464	5,500,000	7,573
518889-AE-0	DRB 2017-C C DRB 2017-C C 3.290% 11/25/42		07/31/2023	ALRe Modco - GMIB - AAM		452,108	463,889	254
52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		01/31/2023	Credit Suisse		538,495	1,223,852	1,641
52520M-DS-9	LMT 2005-3 4A1 LMT 2005-3 1A6 5.500% 01/25/36		01/31/2023	Credit Suisse		20,196	57,702	
52520M-EK-5	LMT 2005-3 4A1 LMT 2005-3 4A1 5.032% 01/25/36		01/31/2023	Credit Suisse		33,671	47,424	7
52520M-FE-8	LMT 2006-1 2A1 LMT 2006-1 2A1 5.235% 02/25/36		07/14/2023	Piper Jaffray		1,731,065	2,028,790	5,029
52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 6.000% 11/25/36		02/01/2023	Credit Suisse		462,355	1,027,456	1,030
52520S-AH-3	LMT 2006-8 3A1 LMT 2006-8 3A1 5.820% 12/25/36		01/31/2023	Credit Suisse		255,442	4,865,569	4,594
52520T-AA-6	LMT 2006-5 1A1 LMT 2006-5 1A1 6.000% 09/25/36		07/14/2023	AAIA Amplify SA NonMod AAM		932,959	1,823,814	7,903
52520T-AS-7	LMT 2006-5 1A1 LMT 2006-5 2A1 5.820% 09/25/36		01/31/2023	Credit Suisse		313,580	4,479,711	4,230
52521F-AT-4	LMT 2007-1 3A1 LMT 2007-1 3A1 5.720% 02/25/37		01/31/2023	Credit Suisse		140,421	3,510,525	3,246
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		01/31/2023	Credit Suisse		597,910		4,031
525221-EE-3	LXS 2005-8 2A4A LXS 2005-8 2A4A 6.190% 12/25/35		01/31/2023	Credit Suisse		23,288	31,470	
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.011% 01/25/36		01/31/2023	Credit Suisse		611,841	805,061	148
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.011% 01/25/36		09/01/2023	Interest Capitalization		40,428	40,428	
52522C-AB-9	LXS 2006-14N 1A1B LXS 2006-14N 1A1B 5.890% 09/25/46		03/30/2023	AARE II Surplus ISG		9,122,466	9,143,720	4,012
52522Q-AU-6	LMT 2007-10 3A8 LMT 2007-10 3A8 6.500% 12/25/37		01/31/2023	Credit Suisse		1,401,836		4,744
525237-AR-4	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.790% 07/25/37		01/31/2023	Credit Suisse		2,204,087	3,194,329	4,494
525237-AS-2	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500% 07/25/37		01/31/2023	Credit Suisse		815,980	1,026,390	281
52523K-AL-8	LXS 2006-17 WF42 LXS 2006-17 WF62 6.080% 11/25/36		01/31/2023	Credit Suisse		188,195	270,786	46
52524M-AB-5	LXS 2007-9 WF5 LXS 2007-9 1A1 5.710% 06/25/37		01/31/2023	Credit Suisse		2	2	
52524M-AX-7	LXS 2007-9 WF5 LXS 2007-9 WF5 5.022% 04/25/37		01/31/2023	Credit Suisse		341,000	405,953	73
52524P-AK-8	LXS 2007-6 3A4 LXS 2007-6 3A4 4.265% 05/25/37		01/31/2023	Credit Suisse		2,798,245	3,941,189	619
52524P-AZ-5	LXS 2007-6 3A4 LXS 2007-6 3A32 5.970% 05/25/37		01/31/2023	Credit Suisse		68,500	111,381	108
52524Y-AA-1	LXS 2007-12N 1A1 LXS 2007-12N 1A1 5.670% 07/25/47		01/31/2023	Credit Suisse		3	3	
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.470% 10/25/37		01/31/2023	Credit Suisse		992,759	1,045,011	1,982
52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11 6.090% 07/25/47		01/31/2023	Credit Suisse		155,290	223,438	255
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 6.270% 07/25/47		01/31/2023	Credit Suisse		1,123,462	1,321,719	2,044

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
526057-CV-4	LENNAR CORP Senior Unsecured 5.000% 06/15/27		03/09/2023	ALRe Modco - VIAC GA - AAM		464,379	480,000	5,600
53079E-BG-8	LIBERTY MUTUAL Senior Unsecured 4.569% 02/01/29		08/04/2023	AADE - AAIA non-Modco - AAM		2,905,933	3,000,000	1,142
532457-CE-6	ELI LILLY & CO Senior Unsecured 5.000% 02/27/26		02/23/2023	Morgan Stanley		14,975,250	15,000,000	
532457-CF-3	ELI LILLY & CO Senior Unsecured 4.700% 02/27/33		12/12/2023	Bank of America		9,994,540	10,000,000	133,428
532457-CG-1	ELI LILLY & CO Senior Unsecured 4.875% 02/27/53		10/05/2023	Goldman Sachs		3,377,513	3,750,000	21,836
53621@-BG-0	Lion Industrial Properties LP SR NTS 5.390% 02/02/33		01/19/2023	OTHER		10,000,000	10,000,000	
539830-BD-0	LOCKHEED MARTIN Senior Unsecured 3.800% 03/01/45		10/18/2023	JPM SECURITIES LLC		4,586,050	6,250,000	32,194
539830-BK-4	LOCKHEED MARTIN Senior Unsecured 4.500% 05/15/36		11/28/2023	MUFG Securities Americas Inc		9,355,900	10,000,000	18,750
539830-BN-8	LOCKHEED MARTIN Senior Unsecured 4.090% 09/15/52		12/12/2023	Bank of America		5,151,180	6,000,000	60,668
539830-BT-5	LOCKHEED MARTIN Senior Unsecured 4.300% 06/15/62		04/27/2023	Jefferies & Co (PFI)		9,026,600	10,000,000	160,653
539830-BZ-1	LOCKHEED MARTIN Senior Unsecured 4.450% 05/15/28		05/23/2023	Barclays		998,200	1,000,000	
539830-CA-5	LOCKHEED MARTIN Senior Unsecured 4.750% 02/15/34		11/16/2023	Various		20,530,776	21,700,000	143,951
540424-AP-3	LOEWS CORP Senior Unsecured 6.000% 02/01/35		12/12/2023	Bank of America		10,574,400	10,000,000	221,667
54239Q-AV-4	LBAHC 2005-WL2 NOTE LBAHC 2005-WL2 NOTE 4.500% 08/25/45		01/31/2023	Credit Suisse			7,044,514	
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SR SECD NTS 6.880% 12/31/47		11/26/2023	Various		27,112,083	27,112,083	652,859
542514-DK-7	LBMLT 2003-1 M2 LBMLT 2003-1 M2 8.545% 03/25/33		03/16/2023	MMTL Modco AAM		122,006	121,676	442
542514-RM-8	LBMLT 2006-1 2A4 LBMLT 2006-1 2A4 6.070% 02/25/36		07/14/2023	Piper Jaffray		331,631	417,457	1,467
542514-SE-5	LBMLT 2006-WL2 M1 LBMLT 2006-WL2 M1 6.055% 01/25/36		01/31/2023	Credit Suisse		254,439	992,933	1,123
542514-SX-3	LBMLT 2006-WL3 M1 LBMLT 2006-WL3 M1 6.055% 01/25/36		01/31/2023	Credit Suisse		44,121	37,390	42
54251T-AA-7	LBMLT 2006-7 1A LBMLT 2006-7 1A 5.780% 08/25/36		12/22/2023	ALRe Corporate AAM		11,217	21,025	84
548661-EQ-6	LOWE'S COS INC Senior Unsecured 5.150% 07/01/33		10/11/2023	Various		6,369,450	6,500,000	36,479
548661-ER-4	LOWE'S COS INC Senior Unsecured 5.750% 07/01/53		03/28/2023	J.P. Morgan Sec		1,997,360	2,000,000	
548661-ES-2	LOWE'S COS INC Senior Unsecured 5.850% 04/01/63		03/28/2023	J.P. Morgan Sec		3,993,840	4,000,000	
548661-ES-2	LOWE'S COS INC Senior Unsecured 5.850% 04/01/63		03/28/2023	AAIA Amplify SA NonMod AAM		998,469	1,000,000	11,375
549271-AF-1	LUBRIZOL CORP Senior Unsecured 6.500% 10/01/34		03/24/2023	ALRe Modco - VIAC GA - AAM		3,598,348	3,000,000	93,708
550279-AC-7	LUM 2005-1 M1 LUM 2005-1 M1 6.205% 11/25/35		07/25/2023	Wells Fargo		280,201	1,743,598	
55027A-AV-2	LUM 2006-3 12A2 LUM 2006-3 12A2 5.990% 05/25/36		07/25/2023	Wells Fargo		91,680	532,712	
55027X-AA-8	LUM 2006-5 A1A LUM 2006-5 A1A 5.850% 07/25/36		07/14/2023	Piper Jaffray		352,725	636,383	2,151
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.810% 10/25/46		01/31/2023	Credit Suisse		429,881	457,320	646
55265K-6X-2	MASTR 2004-1 30PO MASTR 2004-1 30PO 0.000% 02/25/34		01/31/2023	Credit Suisse		3,227	5,334	
552754-AA-1	MFRA 2020-NQM1 A1 MFRA 2020-NQM1 A1 1.479% 03/25/65		01/31/2023	Credit Suisse		37,673	42,330	2
55285H-AA-0	MF1 2022-B1 A MF1 2022-B1 A 7.754% 11/17/37		06/02/2023	Direct		109,282,497	110,670,000	
55285H-AA-0	MF1 2022-B1 A MF1 2022-B1 A 7.754% 11/17/37		11/14/2023	ACRA RE II Surplus AAM		228,815,291	227,500,000	1,367,694
55285H-AA-0	MF1 2022-B1 A MF1 2022-B1 A 7.754% 11/17/37		06/02/2023	AAIA PRT Ded ATT NonMod AAM		21,906,231	22,137,750	114,062
55285H-AE-2	MF1 2022-B1 A MF1 2022-B1 B 8.636% 11/19/37		06/02/2023	Direct		862,851	870,000	
55285H-AG-7	MF1 2022-B1 A MF1 2022-B1 C 9.385% 11/19/37		06/02/2023	Direct		14,117,664	14,235,000	
55285H-AJ-1	MF1 2022-B1 A MF1 2022-B1 D 9.885% 11/19/37		06/02/2023	Direct		1,906,116	1,940,000	
55285H-AL-6	MF1 2022-B1 A MF1 2022-B1 E 10.734% 11/19/37		06/02/2023	Direct		9,569,341	9,970,000	
55291K-AF-4	MABS 2006-WMC3 M1 MABS 2006-WMC3 M1 5.860% 08/25/36		01/31/2023	Credit Suisse		140,299		
55336V-AA-8	MPLX LP Senior Unsecured 4.000% 02/15/25		06/28/2023	AAIA NonModco AAM		1,940,807	2,000,000	29,556
55336V-AR-1	MPLX LP Senior Unsecured 4.000% 03/15/28		06/28/2023	AAIA Amplify SA NonMod AAM		1,895,777	2,000,000	19,111
55336V-AS-9	MPLX LP Senior Unsecured 4.800% 02/15/29		01/26/2023	AADE - AAIA non-Modco - AAM		995,169	1,000,000	21,467
55336V-BN-9	MPLX LP Senior Unsecured 4.250% 12/01/27		06/01/2023	Jefferies & Co (PFI)		386,228	400,000	189
55336V-BP-4	MPLX LP Senior Unsecured 5.200% 12/01/47		05/09/2023	Jefferies & Co (PFI)		4,302,100	5,000,000	115,556
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33		12/12/2023	Various		4,185,785	4,500,000	43,194
55360#-AA-2	WALGREEN CO SECURED 5.760% 03/15/31		05/04/2023	Various		1,872,054	1,872,054	6,290
55903V-AZ-6	WARNERMEDIA HLDG Senior Unsecured 3.638% 03/15/25		05/01/2023	Tax Free Exchange		3,907,649	4,000,000	18,594
55903V-BA-0	WARNERMEDIA HLDG Senior Unsecured 3.755% 03/15/27		07/13/2023	Goldman Sachs		5,656,140	6,000,000	76,352
55903V-BA-0	WARNERMEDIA HLDG Senior Unsecured 3.755% 03/15/27		05/01/2023	Tax Free Exchange		8,275,331	8,800,000	42,223
55903V-BD-4	WARNERMEDIA HLDG Senior Unsecured 5.050% 03/15/42		05/01/2023	Tax Free Exchange		3,000,000	3,000,000	19,358
55903V-BG-7	WARNERMEDIA HLDG Senior Unsecured 6.412% 03/15/26		12/07/2023	Morgan Stanley		5,004,800	5,000,000	76,588
56585A-AH-5	MARATHON PETRO Senior Unsecured 4.750% 09/15/44		06/15/2023	Morgan Stanley		8,292,700	10,000,000	125,347
57109N-AC-3	MFT 2022-3A D MFT 2022-3A C 6.890% 11/15/32		03/01/2023	Various		3,294,376	3,250,000	9,435
571676-AU-9	MARS INC Senior Unsecured 4.650% 04/20/31		04/17/2023	BNP Paribas		8,000,000	8,000,000	
571676-AV-7	MARS INC Senior Unsecured 4.750% 04/20/33		04/17/2023	J.P. Morgan Sec		11,981,040	12,000,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
571748-BG-6	MARSH & MCLENNAN Senior Unsecured 4.375% 03/15/29		05/01/2023	AEL Modco AAM		797,035	800,000	4,472
571748-BJ-0	MARSH & MCLENNAN Senior Unsecured 4.900% 03/15/49		02/06/2023	AADE NonModco AAM		250,326	250,000	4,798
571748-BT-8	MARSH & MCLENNAN Senior Unsecured 5.450% 03/15/53		03/06/2023	Morgan Stanley		14,914,200	15,000,000	
571748-BU-5	MARSH & MCLENNAN Senior Unsecured 5.400% 09/15/33		12/12/2023	Various		3,777,598	3,800,000	41,130
571900-BB-4	MARRIOTT INTL Senior Unsecured 3.600% 04/15/24		01/19/2023	AAIA ACRA Retail		6,889,466	7,000,000	65,800
571903-BF-9	MARRIOTT INTL Senior Unsecured 3.500% 10/15/32		12/05/2023	Various		5,068,445	6,000,000	60,958
571903-BG-7	MARRIOTT INTL Senior Unsecured 2.850% 04/15/31		12/12/2023	Bank of America		6,749,520	8,000,000	37,367
571903-BM-4	MARRIOTT INTL Senior Unsecured 5.450% 09/15/26		12/18/2023	Various		10,118,400	10,000,000	137,007
57629W-6F-2	MASSMUTUAL GLBL Senior Secured 4.500% 04/10/26		04/04/2023	J.P. Morgan Sec		7,994,480	8,000,000	
576434-2H-6	MALT 2006-2 B4 MALT 2006-2 2A1 5.870% 03/25/36		01/31/2023	Credit Suisse		36,706	458,821	438
576434-Y4-0	MALT 2006-1 A2 MALT 2006-1 A2 6.000% 02/25/36		01/31/2023	Credit Suisse		875,291	2,574,385	3,419
576435-AX-9	MASTR Resecuritization Trust 2 MASTR Resecuritization Trust 2 4.750% 01/30/53		01/31/2023	Credit Suisse		81,858	261,945	35
57643M-DQ-4	MASTR 2004-6 B1 MASTR 2004-6 B1 5.325% 07/25/34		01/31/2023	Credit Suisse		47,194	178,935	26
57645N-AL-4	MARM 2007-3 1A3 MARM 2007-3 1A3 6.330% 05/25/47		01/31/2023	Credit Suisse			132,701,000	
579780-AT-4	MCCORMICK Senior Unsecured 4.950% 04/15/33		04/03/2023	Bank of America		7,994,880	8,000,000	
58403Y-AU-0	MED 2021-MDLN E MED 2021-MDLN E 8.626% 11/15/38		11/14/2023	ACRA RE II Surplus AAM		63,173,675	65,983,331	472,794
585055-BT-2	MEDTRONIC INC Senior Unsecured 4.375% 03/15/35		12/12/2023	Bank of America		3,798,800	4,000,000	43,264
585525-FD-5	MRFC 2001-TBC1 A1 MRFC 2001-TBC1 X 0.039% 11/15/31		01/31/2023	Credit Suisse		71		
58933Y-AR-6	MERCK & CO INC Senior Unsecured 2.750% 02/10/25		12/18/2023	Various		9,750,650	10,000,000	95,868
58933Y-BA-2	MERCK & CO INC Senior Unsecured 2.350% 06/24/40		10/28/2023	AAIA PRT Com SA Modco AAM		1,284,252	1,265,000	330
58933Y-BK-0	MERCK & CO INC Senior Unsecured 4.500% 05/17/33		10/11/2023	Various		12,341,950	12,500,000	45,625
58933Y-BM-6	MERCK & CO INC Senior Unsecured 5.000% 05/17/53		10/05/2023	Goldman Sachs		16,411,350	17,750,000	323,368
58933Y-BN-4	MERCK & CO INC Senior Unsecured 5.150% 05/17/63		05/08/2023	BNP Paribas		16,178,988	16,250,000	
59001A-AY-8	MERITAGE HOMES Senior Unsecured 6.000% 06/01/25		03/09/2023	ALRe Modco - VIAC GA - AAM		419,577	420,000	6,860
59020U-2H-7	MLMI 2005-A9 3A1 MLMI 2005-A9 2A1E 5.630% 12/25/35		07/14/2023	Piper Jaffray		1,584,033	1,732,002	3,823
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 6.055% 01/25/37		01/31/2023	Credit Suisse		369,292	547,100	812
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 6.055% 01/25/37		06/26/2023	Interest Capitalization		5,281	5,281	
59020U-5W-1	MLMI 2006-A1 2A1 MLMI 2006-A1 2A1 3.853% 03/25/36		07/14/2023	Piper Jaffray		234,726	451,188	796
59020U-XA-8	MLCC 2005-B A1 MLCC 2005-B B2 6.400% 07/25/30		01/31/2023	Credit Suisse		27,869	159,253	168
590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.970% 05/25/37		01/31/2023	Credit Suisse		597,474	7,709,342	11,251
59022C-AJ-2	BANK OF AMER CRP Subordinated 6.110% 01/29/37		12/22/2023	AAIA Amplify SA NonMod AAM		1,310,953	1,000,000	9,844
59022M-AF-8	MLMIN 2004-WMC1 N1 MLMIN 2004-WMC1 N1 4.500% 10/25/34		01/31/2023	Credit Suisse			75,583	
59022M-AN-1	MLMIN 2005-FFH1 N1 MLMIN 2005-FFH1 N1 4.500% 06/25/36		01/31/2023	Credit Suisse			774,111	
59022M-AP-6	OWNIM 2005-3N N1 OWNIM 2005-3N N1 4.500% 06/25/36		01/31/2023	Credit Suisse			2,777,893	
59023N-AP-3	MLMI 2006-AF2 AF1 MLMI 2006-AF2 AF1 6.250% 10/25/36		01/31/2023	Credit Suisse		3,121	8,323	
59023Y-AH-7	MANA 2007-F1 2A7 MANA 2007-F1 2A7 6.000% 03/25/37		01/31/2023	Credit Suisse		1,024,856	3,279,540	717
59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.950% 05/25/37		01/31/2023	Credit Suisse		3,019,091	5,117,104	7,438
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.970% 06/25/37		01/31/2023	Credit Suisse		3,821,222	5,458,888	7,967
59025A-AQ-7	MLMI 2007-SL1 A2 MLMI 2007-SL1 A2 6.470% 02/25/37		01/31/2023	Credit Suisse		4,877	31,213,000	
59025J-AD-7	MLMBS 2007-3 3A1 MLMBS 2007-3 3A1 4.479% 06/25/37		07/14/2023	AAIA Amplify SA NonMod AAM		2,609,699	4,141,068	5,152
59025Q-AC-3	FFMER 2007-A A3 FFMER 2007-A A3 7.670% 10/25/27		01/31/2023	Credit Suisse		165,000	30,000,000	44,706
59156R-AM-0	METLIFE INC Senior Unsecured 5.700% 06/15/35		10/11/2023	Morgan Stanley		2,455,675	2,500,000	46,708
59319M-AA-1	MF1 2023-FL12 C MF1 2023-FL12 A 7.424% 10/19/38		09/29/2023	JPM SECURITIES LLC		39,800,000	40,000,000	
59319M-AC-7	MF1 2023-FL12 C MF1 2023-FL12 AS 8.136% 10/19/38		09/29/2023	JPM SECURITIES LLC		108,520,670	109,066,000	
59319M-AE-3	MF1 2023-FL12 C MF1 2023-FL12 B 8.535% 10/19/38		09/29/2023	JPM SECURITIES LLC		25,730,700	25,860,000	
59319M-AG-8	MF1 2023-FL12 C MF1 2023-FL12 C 9.135% 10/19/38		09/29/2023	Various		16,809,132	16,893,600	
594918-BE-3	MICROSOFT CORP Senior Unsecured 4.000% 02/12/55		09/25/2023	Morgan Stanley		20,405,250	25,000,000	125,000
594918-BJ-2	MICROSOFT CORP Senior Unsecured 3.125% 11/03/25		12/07/2023	Various		6,144,843	6,350,000	36,363
594918-BZ-6	MICROSOFT CORP Senior Unsecured 4.100% 02/06/37		12/22/2023	AAIA Amplify SA NonMod AAM		2,388,482	2,000,000	11,617
594918-CC-6	MICROSOFT CORP Senior Unsecured 2.525% 06/01/50		10/02/2023	Various		28,647,529	47,000,000	396,437
594918-CE-2	MICROSOFT CORP Senior Unsecured 2.921% 03/17/52		10/06/2023	Goldman Sachs		3,967,175	6,250,000	11,867
595620-AX-3	MIDAMERICAN ENER Secured 5.350% 01/15/34		10/11/2023	Morgan Stanley		2,476,475	2,500,000	13,375
59748T-AA-7	MIDLAND COGEN SR SECD NTS 6.000% 03/15/25		08/24/2023	Various		531,381	531,381	4,517
599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		05/17/2023	Various		37,074,618	37,080,855	307,977
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL SR SECD NTS SER B 6.000% 06/30/32		08/26/2023	Various		13,820,773	13,820,773	82,925

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607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42		01/20/2023	Direct		70,000,000	70,000,000	
610202-BP-7	MONONGAHELA PWR Secured 5.400% 12/15/43		08/09/2023	Various		1,878,441	2,000,000	16,193
61692C-BX-5	MSC 2021-L6 XA MSC 2021-L6 C 3.578% 06/15/54		06/26/2023	Goldman Sachs		1,829,953	2,600,000	6,980
617446-7X-1	MORGAN STANLEY Subordinated 5.000% 11/24/25		12/18/2023	Various		9,939,950	10,000,000	29,861
617446-8J-1	MORGAN STANLEY Senior Unsecured 2.720% 07/22/25		04/20/2023	Morgan Stanley		43,410,600	45,000,000	312,800
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.355% 07/25/35		01/31/2023	Credit Suisse		544,441	864,192	1,358
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.355% 07/25/35		05/25/2023	Interest Capitalization		7,463	7,463	
617451-DT-3	MSAC 2006-HE1 M2 MSAC 2006-HE1 M2 6.055% 01/25/36		01/31/2023	Credit Suisse		122,012	406,708	460
617451-DT-3	MSAC 2006-HE1 M2 MSAC 2006-HE1 M2 6.055% 01/25/36		12/26/2023	Interest Capitalization		107,477	107,477	
61745M-4M-2	MSM 2005-3AR 3A MSM 2005-3AR 1A 4.298% 07/25/35		07/14/2023	Piper Jaffray		288,054	540,896	1,002
61746R-CE-9	MSAC 2003-SD1 A1 MSAC 2003-SD1 A1 6.470% 03/25/33		01/31/2023	Credit Suisse		27,355	32,958	40
61746W-LM-0	MSDWC 2001-NC4 M2 MSDWC 2001-NC4 M2 7.945% 01/25/32		07/14/2023	Piper Jaffray		473,790	307,864	1,435
61747Y-EB-7	MORGAN STANLEY Senior Unsecured 0.791% 01/22/25		10/02/2023	Morgan Stanley		1,962,540	2,000,000	3,164
61747Y-EC-5	MORGAN STANLEY Senior Unsecured 1.512% 07/20/27		07/20/2023	Morgan Stanley		10,628,400	12,000,000	2,016
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured 5.050% 01/28/27		02/17/2023	Morgan Stanley		15,986,040	16,000,000	18,517
61747Y-FE-0	MORGAN STANLEY Senior Unsecured 5.250% 04/21/34		04/19/2023	Morgan Stanley		20,000,000	20,000,000	
617487-AB-9	MSM 2006-16AX 2A1 MSM 2006-16AX 2A1 5.630% 11/25/36		07/14/2023	Piper Jaffray		639,274	2,242,022	7,276
617487-AE-3	MSM 2006-16AX 2A1 MSM 2006-16AX 2A4 5.970% 11/25/36		01/31/2023	Credit Suisse		347,515	11,583,828	12,886
61748H-KM-2	MSM 2005-4 3A1 MSM 2005-4 6A2 7.200% 08/25/35		01/31/2023	Credit Suisse		178,356		722
61748H-QX-2	MSM 2005-9AR 1A MSM 2005-9AR 1X 0.000% 12/25/35		01/31/2023	Credit Suisse		107,784		
61748L-AF-9	MSAC 2006-NC4 M1 MSAC 2006-NC4 M1 5.890% 06/25/36		01/31/2023	Credit Suisse			20,191	
61750P-AD-0	MSM 2006-13AX A4 MSM 2006-13AX A4 5.950% 10/25/36		01/31/2023	Credit Suisse		307,401	34,155,686	37,843
61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		01/31/2023	Credit Suisse		519,794	2,165,809	499
61750Y-AE-9	MSM 2006-15XS A2A MSM 2006-15XS A4A 6.700% 11/25/36		01/31/2023	Credit Suisse		117,610	534,589	99
61752R-AH-5	MSM 2007-3XS 2A3S MSM 2007-3XS 2A2S 6.204% 01/25/47		05/18/2023	AEL Modco AAM		928,277	2,304,995	6,753
61752R-AJ-1	MSM 2007-3XS 2A3S MSM 2007-3XS 2A3S 6.358% 01/25/47		06/28/2023	AAIA Amplify SA NonMod AAM		1,268,363	3,304,536	15,174
61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.600% 01/25/37		01/31/2023	Credit Suisse		484,323	1,195,858	1,616
61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1 5.750% 06/25/37		01/31/2023	Credit Suisse		141,188	306,931	326
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.470% 07/25/37		01/31/2023	Credit Suisse		12,943,285	19,448,285	36,887
61758L-AD-1	MSRR 2009-R1A 2A1B MSRR 2009-R1A 2A1B 4.658% 02/26/36		02/15/2023	AARE II Surplus ISG		1,806,194	2,327,837	3,679
61758V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.937% 05/26/36		06/28/2023	Various		2,189,729	3,277,637	1,021
61759D-AF-3	MSRR 2010-R3 1B MSRR 2010-R3 1B 4.538% 07/26/35		12/22/2023	ALRe Corporate AAM		1,353,026	1,486,106	3,959
61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B 12.329% 07/26/36		05/18/2023	AEL Modco AAM		1,032,150	1,272,619	4,353
61759H-BA-4	MSRR 2010-R5 3B MSRR 2010-R5 4B 0.000% 06/26/36		05/18/2023	AEL Modco AAM		1,214,623	1,397,047	2,389
61759Q-AN-7	MSRR 2010-R7 2C MSRR 2010-R7 2C 5.500% 01/26/37		01/31/2023	Credit Suisse		25,083	33,005	5
61761P-AQ-8	MSRR 2013-R3 10B2 MSRR 2013-R1 4B2 4.272% 12/26/36		03/30/2023	AARE II Surplus ISG		4,740,426	5,609,189	15,859
61762L-BJ-1	MSRR 2013-R6 2B2 MSRR 2013-R6 5B2 4.786% 04/26/53		12/26/2023	Interest Capitalization		578,669	578,669	
61762U-AW-3	MSRR 2013-R8 10B2 MSRR 2013-R8 4B2 4.753% 09/26/36		03/30/2023	AARE II Surplus ISG		2,327,946	2,773,571	8,628
61762U-CA-9	MSRR 2013-R8 10B2 MSRR 2013-R8 8B2 5.087% 09/26/36		03/01/2023	ALRe Corporate AAM		1,392,234	1,714,026	
61763D-BJ-8	MSRR 2013-R9 5B MSRR 2013-R9 5B 5.672% 06/26/46		03/21/2023	AARE Surplus AAM		3,318,742	3,806,858	525
61764W-AD-9	MSRR 2015-R1 2B MSRR 2015-R1 2B 4.271% 11/20/36		06/28/2023	AAIA Amplify SA NonMod AAM		737,006	863,538	964
61766E-BK-0	MSBAM 2016-C29 C MSBAM 2016-C29 C 4.874% 05/15/49		06/08/2023	Citigroup		6,175,610	6,932,434	3,051
61766L-BX-6	MSBAM 2016-C28 D MSBAM 2016-C28 C 4.756% 01/15/49		02/12/2023	AAIA PRT Com SA-AAM-Non Modco		3,513,410	3,603,604	8,570
61774A-A*-4	Morgan Stanley Direct Lending Sr Nts 7.550% 09/13/25		08/24/2023	PRT 6 ACRA Modco AAM		35,000,000	35,000,000	829,451
61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 6.030% 06/25/47		01/31/2023	Credit Suisse		1,774,115	2,464,048	3,639
62676#-AA-7	MURPHY'S BOWL LLC SR SECD NTS SER A 3.200% 06/30/56		02/15/2023	Various		20,000,000	20,000,000	224,000
62829D-2B-5	Mutual of Omaha Cos Global Fun Secured 5.450% 12/12/28		12/05/2023	JPM SECURITIES LLC		19,983,600	20,000,000	
62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS 0.500% 05/25/56		01/31/2023	Credit Suisse		581,029		941
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		02/02/2023	Various		1,669,928	1,669,928	3,575
62943V-AC-5	NRPL 2014-1A B NRPL 2014-1A B 2.026% 04/25/54		01/31/2023	Credit Suisse		2	2	
62955R-AB-1	NYMT 2021-SP1 A2 NYMT 2021-SP1 A2 3.558% 08/25/61		01/31/2023	Credit Suisse		207,360	288,000	28
62960N-AA-5	NXTC 2020-1A A NXTC 2020-1A A 7.528% 01/20/31		03/22/2023	Various		44,337,500	45,000,000	520,596
62963#-AE-1	NRP OPERATING LLC SR NTS SER E 5.820% 03/28/24		03/28/2023	Various		1,026,282	1,026,282	6,305
62963#-AJ-0	NRP OPERATING LLC SR NTS SER I 5.030% 12/01/26		04/20/2023	Various		3,446,457	3,446,457	74,640
62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35		08/24/2023	Various		4,164,499	4,164,499	82,193

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
63111X-AG-6	NASDAQ INC Senior Unsecured 5.650% 06/28/25		06/22/2023	Various		5,995,200	6,000,000	
63543V-AJ-2	NCSLT 2006-3 D NCSLT 2006-3 D 6.620% 03/25/32		01/31/2023	Credit Suisse			8,000,000	
63543W-AH-4	NCSLT 2006-4 D NCSLT 2006-4 D 6.570% 05/25/32		01/31/2023	Credit Suisse			3,300,000	
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SR NTS SER A 5.600% 03/31/24		02/25/2023	Various		426,238	426,238	1,392
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SR NTS SER B 5.600% 03/31/24		04/15/2023	Various		106,560	106,560	348
636180-BN-0	NATIONAL FUEL GA Senior Unsecured 3.950% 09/15/27		05/03/2023	Barclays		5,346,338	5,625,000	30,859
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS 3.600% 11/15/33		01/01/2023	Various		1,369,590	1,369,590	23,420
637432-PB-5	NATL RURAL UTIL Subordinated 7.125% 09/15/53		05/17/2023	Royal Bank of Canada		7,500,000	7,500,000	
63743H-FH-0	NATL RURAL UTIL Senior Unsecured 4.450% 03/13/26		02/02/2023	Scotia Capital		13,990,060	14,000,000	
637639-AJ-4	NATIONAL SECS CL Senior Unsecured 5.150% 05/30/25		05/22/2023	Citigroup		5,597,872	5,600,000	
637639-AK-1	NATIONAL SECS CL Senior Unsecured 5.000% 05/30/28		05/22/2023	Citigroup		7,479,675	7,500,000	
638585-BF-5	BANK OF AMER CRP Subordinated 6.800% 03/15/28		05/30/2023	AADE Lincoln NonModco AAM		2,111,148	2,000,000	28,333
63860D-AA-6	NSTRN 2006-1 N1 NSTRN 2006-1 N1 7.750% 06/25/36		01/31/2023	Credit Suisse			38,047	
641062-AL-8	NESTLE HOLDINGS Senior Unsecured 3.900% 09/24/38		09/25/2023	Various		3,424,613	4,000,000	793
64116#-AG-8	NETRALITY PROPERTIES LP SR SECD FRN 8.034% 04/06/26		05/24/2023	MMTL Modco AAM		12,801,309	13,000,000	130,830
64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 5.997% 01/25/54		01/31/2023	Credit Suisse		322,753	461,076	77
64829C-AA-6	NRZT 2015-1A A1 NRZT 2015-1A A1 3.750% 05/28/52		01/31/2023	Credit Suisse		87,987	103,514	11
64829D-AU-0	NRZT 2014-3A FB NRZT 2014-3A FB 0.000% 11/25/54		01/31/2023	Credit Suisse		147,716	1,688,183	
651639-AP-1	NEWMONT GOLDCORP Senior Unsecured 4.875% 03/15/42		12/12/2023	Various		12,648,390	13,500,000	158,911
651639-AV-8	NEWMONT GOLDCORP Senior Unsecured 5.450% 06/09/44		11/16/2023	Bank of America		1,835,860	2,000,000	48,747
651639-AW-6	NEWMONT GOLDCORP Senior Unsecured 5.875% 04/01/35		12/19/2023	Various		7,332,398	7,200,000	64,625
651639-AZ-9	NEWMONT GOLDCORP Senior Unsecured 2.600% 07/15/32		10/26/2023	Goldman Sachs		4,601,940	6,000,000	45,500
65163L-AA-7	NEWMONT GOLDCORP NEWMONT / NEWCREST FIN 3.25% 1 3.250% 05/13/30		12/28/2023	Tax Free Exchange		10,568,129	10,182,000	41,364
65339K-AT-7	NEXTERA ENERGY Senior Unsecured 3.550% 05/01/27		02/14/2023	Deutsche Bank		7,559,280	8,000,000	82,833
65339K-BP-4	NEXTERA ENERGY Senior Unsecured 6.051% 03/01/25		12/18/2023	Various		10,070,400	10,000,000	175,647
65339K-CB-4	NEXTERA ENERGY Junior Subordinated 3.800% 03/15/82		08/16/2023	Apollo Internal		423,450	500,000	7,969
654106-AM-5	NIKE INC Senior Unsecured 3.375% 03/27/50		10/05/2023	Goldman Sachs		2,607,450	3,750,000	4,570
65473P-AN-5	NISOURCE INC Senior Unsecured 5.250% 03/30/28		03/21/2023	J.P. Morgan Sec		6,988,030	7,000,000	
65473P-AP-0	NISOURCE INC Senior Unsecured 5.400% 06/30/33		05/30/2023	Mitsubishi		996,270	1,000,000	
65473Q-AX-1	NISOURCE INC Senior Unsecured 5.950% 06/15/41		10/22/2023	AAIA PRT Com SA Modco AAM		955,593	710,000	1,526
65486X-AA-1	NJ 2023-GSP A NJ 2023-GSP A 6.697% 01/06/29		12/08/2023	Goldman Sachs		60,739,134	60,000,000	234,387
65535V-EW-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.580% 10/25/34		06/28/2023	AAIA Amplify SA NonMod AAM		181,357	186,451	476
65535Y-AA-0	NAA 2006-S2 A1 NAA 2006-S2 A1 5.670% 04/25/36		12/26/2023	Interest Capitalization		10	10	
65537D-AA-4	NAA 2006-S4 A1 NAA 2006-S4 A1 5.810% 08/25/36		01/31/2023	Credit Suisse		62,076	83,323	90
65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.950% 10/25/36		01/31/2023	Credit Suisse			6,928	
65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.950% 10/25/36		04/25/2023	Interest Capitalization		72	72	
65537K-AY-6	NHELI 2007-1 2A2 NHELI 2007-1 1A4 6.270% 02/25/37		01/31/2023	Credit Suisse		80,577	268,589	293
65537N-AQ-7	NHELI 2007-3 X NHELI 2007-3 X 0.000% 03/25/37		01/31/2023	Credit Suisse			5,619,768	
65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.810% 12/25/36		01/31/2023	Credit Suisse		985,660	1,296,921	1,832
65539*-AE-3	North Haven Private Income Fun SR NTS 8.920% 03/01/27		11/03/2023	North Haven Private Income Fun		104,000,000	104,000,000	
65539*-AF-0	North Haven Private Income Fun SR NTS 9.070% 03/01/29		11/03/2023	North Haven Private Income Fun		71,500,000	71,500,000	
65539K-AF-5	NMRR 2010-6RA 1A6 NMRR 2010-6RA 1A6 4.095% 03/26/36		12/07/2023	AAIA Amplify SA NonMod AAM		1,008,344	1,035,058	1,177
655663-D*-0	NORDSON CORPORATION SR NTS SER 12-B 3.130% 07/26/24		07/26/2023	Various		3,800,000	3,800,000	33,039
655844-CT-3	NORFOLK SOUTHERN Senior Unsecured 5.550% 03/15/34		11/20/2023	Citigroup		9,998,500	10,000,000	
655844-CU-0	NORFOLK SOUTHERN Senior Unsecured 5.950% 03/15/64		11/20/2023	Citigroup		2,991,630	3,000,000	
665772-CX-5	NORTHERN ST PR-M Secured 5.100% 05/15/53		10/16/2023	Various		20,946,317	21,250,000	28,333
666807-CH-3	NORTHROP GRUMMAN Senior Unsecured 4.700% 03/15/33		11/16/2023	Various		16,866,550	17,000,000	77,028
666807-CJ-9	NORTHROP GRUMMAN Senior Unsecured 4.950% 03/15/53		12/12/2023	Bank of America		7,590,000	8,000,000	97,900
669884-AN-8	NHEL 2006-1 M8 NHEL 2006-1 M8 8.395% 05/25/36		01/31/2023	Credit Suisse			600,000	
66988U-AD-2	NMFT 2006-MTA1 2A1C NMFT 2006-MTA1 2A1C 6.010% 09/25/46		01/31/2023	Credit Suisse			5,369,363	
66989H-AJ-7	NOVARTIS CAPITAL Senior Unsecured 3.000% 11/20/25		09/28/2023	Goldman Sachs		1,524,768	1,600,000	17,600
66989H-AS-7	NOVARTIS CAPITAL Senior Unsecured 2.750% 08/14/50		12/12/2023	Bank of America		6,940,200	10,000,000	91,667
670346-AH-8	NUCOR CORP Senior Unsecured 6.400% 12/01/37		05/08/2023	Jefferies & Co (PFI)		3,541,130	3,100,000	87,627
670346-AV-7	NUCOR CORP Senior Unsecured 3.125% 04/01/32		12/12/2023	Bank of America		10,386,700	12,000,000	71,875
67103H-AL-1	O'REILLY AUTOMOT Senior Unsecured 4.700% 06/15/32		12/12/2023	Various		3,731,620	4,000,000	81,989

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67103H-AM-9	O'REILLY AUTOMOT Senior Unsecured 5.750% 11/20/26		12/18/2023	Various		6,109,680	6,000,000	24,438
67116*-AA-8	Orcc Ii Financing Ii Llc ORCC LOAN FINANCING II 8.166% 04/04/33		04/04/2023	Natixis UK		65,000,000	65,000,000	
67403A-AA-7	OAKTREE STRATEG Senior Unsecured 8.400% 11/14/28		11/07/2023	SMBC Nikko Securities America		3,482,360	3,500,000	
674599-CX-1	OCCIDENTAL PETE Senior Unsecured 4.300% 08/15/39		01/12/2023	Citigroup		2,475,000	3,000,000	54,467
674599-CX-1	OCCIDENTAL PETE Senior Unsecured 4.300% 08/15/39		02/16/2023	AAIA PRT Com SA Modco AAM		9,874,078	10,190,000	161,879
674599-DC-6	OCCIDENTAL PETE Senior Unsecured 5.550% 03/15/26		12/18/2023	Various		6,024,270	6,000,000	83,713
674599-DF-9	OCCIDENTAL PETE Senior Unsecured 6.450% 09/15/36		09/14/2023	Goldman Sachs		2,822,512	2,800,000	1,505
674599-DL-6	OCCIDENTAL PETE Senior Unsecured 6.600% 03/15/46		09/21/2023	BARCLAYS CAPITAL INC.		5,032,560	5,000,000	9,167
674599-EF-8	OCCIDENTAL PETE Senior Unsecured 6.125% 01/01/31		12/12/2023	Various		15,463,500	15,600,000	276,918
677050-AT-3	OGLETHORPE POWER Secured 6.200% 12/01/53		11/28/2023	MUFG Securities Americas Inc		19,705,600	20,000,000	
677347-CH-7	OHIO EDISON CO Senior Unsecured 5.500% 01/15/33		01/19/2023	AAIA ACRA Retail		4,172,582	4,000,000	2,444
67773#-AG-5	OHIO VALLEY ELEC SR NTS 07-A TR C 5.900% 02/15/26		01/21/2023	Various		330,776	330,776	7,644
67773#-AG-5	OHIO VALLEY ELEC SR NTS 07-A TR C 5.900% 02/15/26		11/20/2023	Interest Capitalization		10	10	
67773#-AJ-9	OHIO VALLEY ELEC SR NTS SER 08-B 6.710% 02/15/26		06/16/2023	Various		1,557,523	1,557,523	6,096
678858-BX-8	OKLAHOMA GAS & E Senior Unsecured 5.400% 01/15/33		04/18/2023	Stifel Nicolaus		8,293,520	8,000,000	126,000
678858-BY-6	OKLAHOMA GAS & E Senior Unsecured 5.600% 04/01/53		03/21/2023	MIZUHO		4,975,550	5,000,000	
679574-A@-2	Old Dominion Electric Cooperat 1ST MTG 11 SER B 5.540% 12/01/40		04/07/2023	Various		19,800,000	19,800,000	472,285
681919-BD-7	OMNICOM GP/OMNI Senior Unsecured 2.600% 08/01/31		12/12/2023	Bank of America		1,671,000	2,000,000	19,211
68233J-CH-5	ONCOR ELECTRIC D Secured 4.600% 06/01/52		03/21/2023	AARE Surplus AAM		1,385,672	1,500,000	21,083
68233J-CK-8	ONCOR ELECTRIC D Secured 4.550% 09/15/32		01/20/2023	Tax Free Exchange		19,981,294	20,000,000	333,667
68233J-CM-4	ONCOR ELECTRIC D Secured 4.950% 09/15/52		02/16/2023	ALRe Modco - VIAC GA - AAM		3,940,770	4,000,000	86,900
68233J-CM-4	ONCOR ELECTRIC D Secured 4.950% 09/15/52		01/20/2023	Tax Free Exchange		4,976,865	5,000,000	90,750
68233J-CP-7	ONCOR ELECTRIC D Senior Secured 4.950% 09/15/52		05/08/2023	US Bancorp Investment		9,521,200	10,000,000	77,000
68233J-CR-3	ONCOR ELECTRIC D Senior Secured 5.650% 11/15/33		12/12/2023	Bank of America		6,242,940	6,000,000	29,192
682680-BH-5	ONEOK INC Senior Unsecured 5.550% 11/01/26		08/10/2023	Goldman Sachs		2,796,808	2,800,000	
682680-BL-6	ONEOK INC Senior Unsecured 6.050% 09/01/33		12/12/2023	Various		6,038,520	6,000,000	96,128
682680-BN-2	ONEOK INC Senior Unsecured 6.625% 09/01/53		09/25/2023	Goldman Sachs		13,927,200	14,000,000	34,965
68383N-EB-5	OPMAC 2006-1 M1 OPMAC 2006-1 M1 6.025% 04/25/36		01/31/2023	Credit Suisse		374,823	486,783	547
68389F-EX-8	OOMLT 2004-1 M6 OOMLT 2004-1 M6 10.720% 01/25/34		01/31/2023	Credit Suisse		33,511	86,480	158
68389F-HW-7	OOMLT 2005-3 M5 OOMLT 2005-3 M5 6.475% 08/25/35		01/31/2023	Credit Suisse		125,349	696,381	853
68389X-AH-8	ORACLE CORP Senior Unsecured 6.125% 07/08/39		10/28/2023	AAIA PRT Com SA Modco AAM		851,248	600,000	17,354
68389X-BC-8	ORACLE CORP Senior Unsecured 2.950% 05/15/25		12/18/2023	Various		14,518,900	15,000,000	39,333
68389X-BW-4	ORACLE CORP Senior Unsecured 3.600% 04/01/40		10/28/2023	Various		3,138,089	2,810,000	24,447
68389X-CB-9	ORACLE CORP Senior Unsecured 4.100% 03/25/61		01/19/2023	Lincoln Fin Mod - AAM		1,553,765	2,000,000	25,967
68389X-CE-3	ORACLE CORP Senior Unsecured 2.875% 03/25/31		12/12/2023	Bank of America		1,720,380	2,000,000	12,618
68403K-AD-7	OOMLT 2007-6 2A4 OOMLT 2007-6 2A4 5.720% 07/25/37		07/14/2023	Piper Jaffray		262,998	433,649	1,431
686515-AA-5	ORLANDO HEALTH REV BDS SER 2016C 4.416% 10/01/44		01/18/2023	Various		1,371,702	1,400,000	6,011
68902V-AK-3	OTIS WORLDWIDE Senior Unsecured 2.565% 02/15/30		10/26/2023	Goldman Sachs		1,631,460	2,000,000	10,688
68902V-AL-1	OTIS WORLDWIDE Senior Unsecured 3.112% 02/15/40		12/12/2023	Bank of America		3,091,400	4,000,000	41,148
690470-AA-0	OVINTIV INC Senior Unsecured 5.650% 05/15/25		05/16/2023	Goldman Sachs		14,099,154	14,100,000	
690470-AB-8	OVINTIV INC Senior Unsecured 5.650% 05/15/28		05/16/2023	Goldman Sachs		2,999,190	3,000,000	
690470-AC-6	OVINTIV INC Senior Unsecured 6.250% 07/15/33		10/26/2023	Goldman Sachs		12,725,484	12,800,000	26,042
690470-AD-4	OVINTIV INC Senior Unsecured 7.100% 07/15/53		12/12/2023	Bank of America		2,108,220	2,000,000	76,522
69120H-AC-6	OR 2023-11A B OR 2023-11A B 8.969% 05/15/35		04/26/2023	SMBC Nikko Securities America		7,000,000	7,000,000	
69120V-AU-5	BLUE OWL CREDIT Senior Unsecured 7.750% 01/15/29		11/27/2023	MBC Nikko Capital Markets Ltd.		19,751,600	20,000,000	
69121B-AA-2	OR 2022-7A A1 OR 2022-7A A1 7.516% 07/20/33		12/22/2023	ALRe Corporate AAM		1,046,024	1,050,000	13,810
69121E-AG-3	OWNIT 2006-5 M1 OWNIT 2006-5 M1 5.905% 07/25/37		01/31/2023	Credit Suisse			1,242,550	
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.845% 10/25/37		01/31/2023	Credit Suisse		302,583	3,025,828	4,306
69122D-AC-3	OR 2019-1A A OR 2019-1A B 8.332% 05/20/31		09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		7,808,794	8,000,000	124,194
69346M-AD-1	PNMSR 2021-FT1 A PNMSR 2021-FT1 A 8.470% 03/25/26		11/09/2023	ACRA RE II Surplus AAM		48,750,000	48,750,000	171,416
69346M-AE-9	PNMSR 2021-FT1 A PNMSR 2022-FT1 A 9.527% 06/25/27		02/02/2023	AAIA NonModco AAM		14,874,917	15,000,000	28,334
693475-BL-8	PNC FINANCIAL Senior Unsecured 4.758% 01/26/27		01/19/2023	PNC		15,000,000	15,000,000	
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A 8.120% 08/25/25		09/29/2023	BOFA SECURITIES, INC.		30,389,719	30,400,000	50,639
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A 8.120% 08/25/25		05/01/2023	AEL Modco AAM		2,475,801	2,500,000	3,196
69354W-AF-3	PNMSR 2022-GT1 A PNMSR 2022-GT1 A 9.587% 05/25/27		03/24/2023	AEL Modco AAM		6,928,650	7,000,000	42,458

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1 2.487% 07/25/51		01/31/2023	Credit Suisse		672,870	810,687	514
694308-JG-3	PACIFIC GAS&ELEC Secured 2.500% 02/01/31		12/12/2023	Bank of America		1,611,800	2,000,000	18,472
694308-JH-1	PACIFIC GAS&ELEC Secured 3.300% 08/01/40		06/17/2023	AAIA Modco AAM		984,566	1,000,000	13,475
694308-KK-2	PACIFIC GAS&ELEC Secured 6.700% 04/01/53		03/28/2023	Wells Fargo		5,579,896	5,600,000	
694308-KM-8	PACIFIC GAS&ELEC Secured 6.400% 06/15/33		06/01/2023	J.P. Morgan Sec		1,798,362	1,800,000	
695114-CX-4	PACIFICORP Secured 3.300% 03/15/51		03/21/2023	AARE Surplus AAM		1,392,834	1,900,000	1,045
69548J-AA-0	PAID 2023-1 A PAID 2023-1 A 7.556% 07/15/30		02/14/2023	Cantor Fitzgerald		6,000,000	6,000,000	
702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51		11/16/2023	Various		8,912,159	8,912,159	16,792
709599-BU-7	PENSKE TRUCK LEASING CO LP Senior Unsecured 5.750% 05/24/26		05/22/2023	Bank of America		6,592,278	6,600,000	
709599-BV-5	PENSKE TRUCK LEASING CO LP Senior Unsecured 6.200% 06/15/30		05/22/2023	Bank of America		1,495,935	1,500,000	
71085P-BQ-5	PCHLT 2005-1 B3 PCHLT 2005-1 B1 7.795% 01/25/35		01/31/2023	Credit Suisse			2,800,000	
71085P-BR-3	PCHLT 2005-1 B3 PCHLT 2005-1 B2 7.945% 01/25/35		01/31/2023	Credit Suisse			2,500,000	
71085P-BS-1	PCHLT 2005-1 B3 PCHLT 2005-1 B3 9.370% 01/25/35		01/31/2023	Credit Suisse			2,744,197	
71085P-CF-8	PCHLT 2005-2 M6 PCHLT 2005-2 M6 6.520% 05/25/35		01/31/2023	Credit Suisse			1,200,000	
71085P-CH-4	PCHLT 2005-2 M6 PCHLT 2005-2 B2 7.495% 05/25/35		01/31/2023	Credit Suisse			8,000,000	
71085P-CZ-4	PCHLT 2005-3 M9 PCHLT 2005-3 M9 8.695% 08/25/35		01/31/2023	Credit Suisse			3,562,000	
71085P-DB-6	PCHLT 2005-3 M9 PCHLT 2005-3 M11 9.220% 08/25/35		01/31/2023	Credit Suisse			1,687,000	
71085P-DN-0	PCHLT 2005-4 M11 PCHLT 2005-4 M7 7.270% 12/25/35		01/31/2023	Credit Suisse			3,000,000	
71085P-DS-9	PCHLT 2005-4 M11 PCHLT 2005-4 M11 9.970% 12/25/35		01/31/2023	Credit Suisse			6,817,000	
717081-EX-7	PFIZER INC Senior Unsecured 0.800% 05/28/25		09/28/2023	Goldman Sachs		1,482,592	1,600,000	4,409
717081-EZ-2	PFIZER INC Senior Unsecured 2.550% 05/28/40		10/22/2023	AAIA PRT Com SA Modco AAM		713,071	690,000	1,466
718172-AC-3	PHILIP MORRIS IN Senior Unsecured 6.375% 05/16/38		02/27/2023	AAIA PRT Com SA Modco AAM		685,337	500,000	3,719
718547-AF-9	PHILLIPS 66 CO Senior Unsecured 3.550% 10/01/26		05/02/2023	Tax Free Exchange		1,999,272	2,000,000	6,114
718547-AH-5	PHILLIPS 66 CO Senior Unsecured 3.750% 03/01/28		05/02/2023	Various		3,992,265	4,000,000	25,417
718547-AP-7	PHILLIPS 66 CO Senior Unsecured 4.900% 10/01/46		05/02/2023	Tax Free Exchange		5,466,168	5,500,000	23,207
718547-AR-3	PHILLIPS 66 CO Senior Unsecured 5.300% 06/30/33		06/01/2023	Morgan Stanley		896,706	900,000	8,745
718547-AT-9	PHILLIPS 66 CO Senior Unsecured 4.950% 12/01/27		12/26/2023	Various		19,942,805	19,773,000	51,407
724060-AA-6	PIPELINE FUNDING SR SECD BDS 7.500% 01/15/30		10/15/2023	Various		14,286,800	14,286,800	330,382
730208-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		05/22/2023	Various		6,376,377	6,376,585	24,178
73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS 6.000% 06/15/33		06/26/2023	Various		7,075,909	7,075,909	24,766
741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1 2.240% 09/27/60		01/31/2023	Credit Suisse		772,274	953,425	389
74251V-AT-9	PRINCIPAL FINL Senior Unsecured 5.375% 03/15/33		03/06/2023	Citigroup		17,980,380	18,000,000	
74251V-AU-6	PRINCIPAL FINL Senior Unsecured 5.500% 03/15/53		03/06/2023	Citigroup		9,975,100	10,000,000	
742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		01/23/2023	Goldman Sachs		29,979,900	30,000,000	
743263-AP-0	PROGRESS ENERGY Senior Unsecured 6.000% 12/01/39		10/28/2023	AAIA PRT Com SA Modco AAM		1,518,782	1,130,000	5,085
743315-BB-8	PROGRESSIVE CORP Senior Unsecured 4.950% 06/15/33		05/22/2023	Goldman Sachs		5,996,460	6,000,000	
74332Y-AL-3	PROG 2022-SFR5 E2 PROG 2022-SFR5 E2 6.863% 06/17/39		08/04/2023	AADE - AAIA non-Modco - AAM		1,850,800	1,925,000	1,101
74340X-BN-0	PROLOGIS LP Senior Unsecured 2.125% 04/15/27		04/17/2023	Barclays		7,351,000	8,000,000	1,417
74340X-CE-9	PROLOGIS LP Senior Unsecured 4.750% 06/15/33		09/14/2023	Various		21,282,664	21,600,000	104,606
74340X-CF-6	PROLOGIS LP Senior Unsecured 5.250% 06/15/53		12/14/2023	Various		6,692,818	6,950,000	59,711
74340X-CH-2	PROLOGIS LP Senior Unsecured 5.125% 01/15/34		12/12/2023	Various		8,719,620	9,000,000	193,896
74382P-A#-4	PROVIDENCE ST JOSEPH HEALTH OB DIR OB SER 23C 5.710% 10/01/43		02/08/2023	Royal Bank of Canada		95,000,000	95,000,000	
744320-AW-2	PRUDENTIAL FIN Junior Subordinated 4.500% 09/15/47		03/09/2023	ALRe Modco - VIAC GA - AAM		1,384,106	1,500,000	32,625
744320-AW-2	PRUDENTIAL FIN Junior Subordinated 4.500% 09/15/47		12/22/2023	AAIA Amplify SA NonMod AAM		6,192,930	6,000,000	9,000
744320-BL-5	PRUDENTIAL FIN Junior Subordinated 6.750% 03/01/53		02/22/2023	J.P. Morgan Sec		20,000,000	20,000,000	
744320-BQ-7	PRUDENTIAL FIN Senior Unsecured 6.200% 11/15/40		12/22/2023	AAIA Amplify SA NonMod AAM		1,370,842	1,000,000	22,733
744448-CV-1	PUBLIC SERV COLO Secured 1.875% 06/15/31		03/30/2023	AAIA Amplify SA NonMod AAM		1,580,833	1,600,000	8,500
744573-AX-4	PUBLIC SERVICE Senior Unsecured 6.125% 10/15/33		10/02/2023	JPM SECURITIES LLC		22,437,675	22,500,000	
74460W-AF-4	PUBLIC STORAGE Senior Unsecured 5.125% 01/15/29		10/11/2023	Morgan Stanley		2,464,975	2,500,000	27,405
74460W-AG-2	PUBLIC STORAGE Senior Unsecured 5.100% 08/01/33		11/16/2023	Various		3,604,288	3,800,000	56,270
74460W-AH-0	PUBLIC STORAGE Senior Unsecured 5.350% 08/01/53		12/12/2023	Various		11,841,783	12,083,000	103,036
745332-QL-8	PUGET SOUND ENER Secured 5.448% 06/01/53		05/15/2023	Scotia Capital		7,499,775	7,500,000	
745867-AM-3	PULTEGROUP INC Senior Unsecured 7.875% 06/15/32		03/09/2023	Various		1,430,828	1,280,000	23,520
745867-AW-1	PULTEGROUP INC Senior Unsecured 5.500% 03/01/26		03/09/2023	AAIA NonModco AAM		1,026,314	1,035,000	1,265
74762E-AH-5	QUANTA SERVICES Senior Unsecured 2.350% 01/15/32		12/12/2023	Various		8,750,220	11,000,000	106,468

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74834L-BD-1	QUEST DIAGNOSTIC Senior Unsecured 6.400% 11/30/33		10/30/2023	Morgan Stanley		11,993,640	12,000,000	
748956-AC-3	RCKT 2023-CES2 A2 RCKT 2023-CES2 A2 7.195% 09/25/43		09/13/2023	BOFA SECURITIES, INC.		4,426,722	4,427,000	15,926
74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2 5.450% 01/25/37		01/31/2023	Credit Suisse		8,445		
74923H-AE-1	RALI 2007-QS4 2A1 RALI 2007-QS4 2A1 5.800% 03/25/37		01/31/2023	Credit Suisse		11,768	79,780	
74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.990% 03/25/37		01/31/2023	Credit Suisse		1,286,451	2,010,079	2,577
749243-AS-0	RASCN 2004-NT11 NOTE RASCN 2004-NT11 NOTE 4.500% 12/25/34		01/31/2023	Credit Suisse			100,127	
74924S-AF-3	RASC 2007-KS1 M2S RASC 2007-KS1 M2S 5.740% 01/25/37		01/31/2023	Credit Suisse			3,077	
74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5 6.000% 01/25/37		03/30/2023	AARE II Surplus ISG		325,373	581,031	2,808
74935W-AB-0	RCKT 2023-CES1 M2 RCKT 2023-CES1 A2 6.692% 06/25/43		06/20/2023	MERRILL LYNCH INTERNATIONAL		1,399,915	1,400,000	6,766
74935W-AF-1	RCKT 2023-CES1 M2 RCKT 2023-CES1 M1 6.902% 06/25/43		06/20/2023	MERRILL LYNCH INTERNATIONAL		1,179,988	1,180,000	5,882
74935W-AG-9	RCKT 2023-CES1 M2 RCKT 2023-CES1 M2 7.981% 06/25/43		06/20/2023	MERRILL LYNCH INTERNATIONAL		1,049,971	1,050,000	6,052
749407-AC-6	RCKT 2023-CES3 M2 RCKT 2023-CES3 A2 7.614% 11/25/43		11/13/2023	WELLS FARGO SECURITIES		2,640,840	2,641,000	8,937
749407-AD-4	RCKT 2023-CES3 M2 RCKT 2023-CES3 M1 7.988% 11/25/43		11/13/2023	WELLS FARGO SECURITIES		1,323,947	1,324,000	4,700
749583-AD-2	RFMSI 2007-S2 B2 RFMSI 2007-S2 A4 6.000% 02/25/37		01/31/2023	Credit Suisse		306,409	405,840	68
75114H-AD-9	RALI 2006-Q05 2A1 RALI 2006-Q05 2A1 5.850% 05/25/46		06/28/2023	AAIA Amplify SA NonMod AAM		395,166	434,936	987
75114H-AL-1	RALI 2006-Q05 2A1 RALI 2006-Q05 3A5 6.030% 05/25/46		06/26/2023	Interest Capitalization		452	452	
75114N-AA-2	RALI 2006-Q06 A3 RALI 2006-Q06 A1 5.830% 06/25/46		12/22/2023	ALRe Corporate AAM		7,131,985	30,796,458	124,403
75114N-AB-0	RALI 2006-Q06 A3 RALI 2006-Q06 A2 5.930% 06/25/46		12/22/2023	ALRe Corporate AAM		1,906,554	8,031,415	33,001
75114N-AC-8	RALI 2006-Q06 A3 RALI 2006-Q06 A3 5.990% 06/25/46		12/22/2023	ALRe Corporate AAM		3,791,051	15,739,056	65,327
75114P-AD-1	RALI 2006-Q09 1A3B RALI 2006-Q09 1A3B 6.070% 12/25/46		07/25/2023	Interest Capitalization		7,726	7,726	
751151-AD-3	RALI 2006-QS12 1A4 RALI 2006-QS12 1A4 6.000% 09/25/36		09/06/2023	AEL FWH AAM		112,681	261,321	218
75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.870% 04/25/37		01/31/2023	Credit Suisse		1,239,562	1,999,293	2,502
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.770% 07/25/36		01/31/2023	Credit Suisse		3,706,938	5,221,040	7,315
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.770% 07/25/36		10/25/2023	Interest Capitalization		39,918	39,918	
75513E-CN-9	UNITED TECH CORP Senior Unsecured 2.375% 03/15/32		11/01/2023	AAIA Amplify SA NonMod AAM		1,999,689	2,000,000	1,583
75513E-CR-0	UNITED TECH CORP Senior Unsecured 5.150% 02/27/33		10/11/2023	Morgan Stanley		2,376,450	2,500,000	16,451
75513E-CW-9	UNITED TECH CORP Senior Unsecured 6.100% 03/15/34		12/12/2023	Bank of America		2,112,020	2,000,000	12,200
75513E-CX-7	UNITED TECH CORP Senior Unsecured 6.400% 03/15/54		11/06/2023	Citigroup		7,173,000	7,200,000	
75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000% 09/26/36		01/31/2023	Credit Suisse		809,603	1,372,209	252
756109-BQ-6	REALTY INCOME Senior Unsecured 5.050% 01/13/26		01/09/2023	Wells Fargo		15,938,880	16,000,000	
756109-BS-2	REALTY INCOME Senior Unsecured 4.700% 12/15/28		04/05/2023	Wells Fargo		3,957,960	4,000,000	
756109-BT-0	REALTY INCOME Senior Unsecured 4.900% 07/15/33		04/05/2023	Wells Fargo		7,841,600	8,000,000	
759351-AR-0	REINSURANCE GRP Senior Unsecured 6.000% 09/15/33		06/05/2023	J.P. Morgan Sec		1,494,585	1,500,000	
75970Q-AD-2	RAMC 2007-2 AF1 RAMC 2007-2 AF1 5.893% 06/25/37		01/31/2023	Credit Suisse		75,311	248,962	41
75971A-AA-2	RENIM 2006-3 N1 RENIM 2006-3 N1 6.414% 11/25/36		01/31/2023	Credit Suisse			2,030,211	
759950-GX-0	RAMC 2006-1 AF5 RAMC 2006-1 AF5 6.166% 05/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		765,373	1,502,409	6,691
760759-BA-7	REPUBLIC SVCS Senior Unsecured 2.375% 03/15/33		11/01/2023	AAIA Amplify SA NonMod AAM		1,996,465	2,000,000	1,583
760759-BC-3	REPUBLIC SVCS Senior Unsecured 5.000% 04/01/34		10/11/2023	Various		7,343,275	7,500,000	4,167
760759-BH-2	REPUBLIC SVCS Senior Unsecured 5.000% 12/15/33		12/07/2023	Bank of America		19,886,400	20,000,000	
760985-2P-5	RAMP 2004-SL1 SB RAMP 2004-SL1 SB 0.000% 03/25/34		01/31/2023	Credit Suisse		157,174	3,929,360	
760985-B6-7	RAMP 2003-RS9 MII4 RAMP 2003-RS9 MII4 8.620% 10/25/33		01/31/2023	Credit Suisse		102	162,714	
76110H-7A-1	RALI 2005-QA7 A1 RALI 2005-QA7 A1 4.614% 07/25/35		07/14/2023	Piper Jaffray		2,420,322	3,027,995	6,250
76110V-TQ-1	RFMS2 2006-HSA2 SB1 RFMS2 2006-HSA2 AI4 4.573% 03/25/36		01/31/2023	Credit Suisse		227,679	11,039,000	1,443
76110W-6P-6	RASC 2005-AHL3 M2 RASC 2005-AHL3 M2 5.910% 11/25/35		01/31/2023	Credit Suisse		63,200	119,244	131
76110W-7S-9	RASC 2005-EMX5 SB RASC 2005-EMX5 SB 0.000% 12/25/35		01/31/2023	Credit Suisse			696,363	
76110W-D6-0	RASC 2004-KS8 MII2 RASC 2004-KS8 MII2 7.090% 09/25/34		01/31/2023	Credit Suisse		302,568	877,009	1,194
76110W-VW-3	RASC 2003-KS11 MII2 RASC 2003-KS11 MII2 7.270% 01/25/34		12/22/2023	ALRe Corporate AAM		240,329	244,941	1,234
761118-SZ-2	RALI 2006-QA1 A11 RALI 2006-QA1 A11 5.042% 01/25/36		07/14/2023	Piper Jaffray		1,698,832	2,339,183	5,350
761118-WP-9	RALI 2006-Q03 A3 RALI 2006-Q03 A1 5.890% 04/25/46		03/01/2023	ALRe Corporate AAM		3,617,892	12,297,895	3,441
761118-WQ-7	RALI 2006-Q03 A3 RALI 2006-Q03 A2 5.990% 04/25/46		12/22/2023	Various		2,002,797	6,831,705	27,720
761118-WR-5	RALI 2006-Q03 A3 RALI 2006-Q03 A3 6.130% 04/25/46		12/22/2023	ALRe Corporate AAM		5,909,395	19,594,661	59,959
761119-AF-3	RAST 2006-A8 3A2 RAST 2006-A8 2A1 6.500% 08/25/36		07/14/2023	Piper Jaffray		485,964	1,484,694	4,557
761119-AQ-9	RAST 2006-A8 3A2 RAST 2006-A8 3A2 6.000% 08/25/36		07/14/2023	Piper Jaffray		1,222,494	2,451,117	6,945
761128-BL-0	RAST 2007-A8 1A4 RAST 2007-A8 1A4 6.000% 08/25/37		01/31/2023	Credit Suisse			312,205	
76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 6.295% 09/25/45		01/31/2023	Credit Suisse		2,135,138	3,829,844	5,952

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76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 6.295% 09/25/45		03/27/2023	Interest Capitalization		34	34	
76112B-EE-6	RAMP 2004-RS10 MII3 RAMP 2004-RS10 MII3 7.645% 10/25/34		01/31/2023	Credit Suisse		22,613	502,507	
76113N-AA-1	RAST 2006-A7CB 1A1 RAST 2006-A7CB 1A1 5.970% 07/25/36		12/22/2023	ALRe Corporate AAM		1,244,322	1,879,290	8,394
76113N-AQ-6	RAST 2006-A7CB 1A1 RAST 2006-A7CB 3A2 6.500% 07/25/36		01/31/2023	Credit Suisse			13,871	
76114A-AB-6	RAST 2006-R2 A2 RAST 2006-R2 A2 6.000% 04/25/36		07/14/2023	Piper Jaffray		201,997	458,677	1,300
76114B-AJ-7	RAST 2006-A14C 2A5 RAST 2006-A14C 2A5 6.000% 12/25/36		01/31/2023	Credit Suisse			119,717	
76114B-AJ-7	RAST 2006-A14C 2A5 RAST 2006-A14C 2A5 6.000% 12/25/36		08/01/2023	Interest Capitalization		9,118	9,118	
76114T-AA-7	RAST 2007-R1 A2 RAST 2007-R1 A1 5.750% 04/25/37		07/14/2023	Piper Jaffray		562,280	2,343,391	6,363
76114T-AB-5	RAST 2007-R1 A2 RAST 2007-R1 A2 6.250% 04/25/37		07/14/2023	Piper Jaffray		761,792	2,926,998	8,639
76134K-AG-9	VDCR 2023-1A A2B VDCR 2023-1A A2B 5.250% 09/15/48		09/15/2023	Deutsche Bank Securities Inc		29,576,559	33,274,179	
771196-BX-9	ROCHE HLDGS INC Senior Unsecured 2.076% 12/13/31		09/14/2023	Various		12,092,454	15,000,000	79,130
771196-BY-7	ROCHE HLDGS INC Senior Unsecured 2.607% 12/13/51		10/12/2023	BARCLAYS CAPITAL INC.		2,200,071	3,750,000	33,402
778296-AF-0	ROSS STORES INC Senior Unsecured 0.875% 04/15/26		10/23/2023	AAIA Amplify SA NonMod AAM		997,346	1,000,000	3,938
778296-AG-8	ROSS STORES INC Senior Unsecured 1.875% 04/15/31		12/12/2023	Bank of America		6,285,880	8,000,000	19,583
78396Y-AA-1	SESAC 2019-1 A2 SESAC 2019-1 A2 5.216% 07/25/49		12/18/2023	MMTL Modco AAM		3,704,757	3,830,000	29,411
78403D-AH-3	SBA TOWER TRUST SBAC 2014-2A C 3.869% 10/15/24		02/28/2023	AAIA ACRA Retail		3,877,520	4,000,000	5,589
78412D-B@-7	SEMCO ENERGY INC SEMCO ENERGY INC 2.45% 4/21/20 2.450% 04/21/30		03/29/2023	Tax Free Exchange		5,440,000	5,440,000	58,495
78433L-AB-2	SCE REC FUND Senior Secured 1.942% 05/15/38		03/16/2023	Various		2,531,287	2,550,000	23,522
78433L-AG-1	SCE REC FUND Senior Secured 4.697% 06/15/40		04/19/2023	Royal Bank of Canada		14,998,652	15,000,000	
78433L-AH-9	SCE REC FUND Senior Secured 5.112% 12/15/47		04/19/2023	Royal Bank of Canada		9,998,938	10,000,000	
78433X-AC-4	SALTT 2021-1A B SALTT 2021-1A B 3.821% 02/28/33		12/22/2023	ALRe Corporate AAM		1,024,307	1,158,980	861
78455@-AA-2	SH 130 Concession Co LLC SR SECD 6.850% 12/30/38		10/13/2023	Direct		26,000,000	26,000,000	
78455@-AB-0	SH 130 Concession Co LLC SR SECD 7.020% 12/30/53		10/13/2023	Direct		24,000,000	24,000,000	
78473N-AA-1	STARM 2007-1 2A1 STARM 2007-1 1A1 4.692% 02/25/37		01/31/2023	Credit Suisse		250,075	485,583	46
78473N-AC-7	STARM 2007-1 2A1 STARM 2007-1 2A1 4.848% 02/25/37		03/06/2023	Jackson Ntl FWH - AAM		1,389,473	1,663,579	933
78486Q-AE-1	SVB FINANCIAL GR Senior Unsecured 3.125% 06/05/30		03/30/2023	SSL FWH AAM		555,021	959,000	
785592-AM-8	SABINE PASS LIQU Senior Secured 5.625% 03/01/25		12/18/2023	Various		17,193,798	17,200,000	276,469
785592-AS-5	SABINE PASS LIQU Senior Secured 5.000% 03/15/27		04/14/2023	Various		31,264,287	31,200,000	127,444
785592-AU-0	SABINE PASS LIQU Senior Secured 4.200% 03/15/28		07/20/2023	Various		7,661,590	8,000,000	114,853
785592-AZ-9	SABINE PASS LIQU Senior Secured 5.900% 09/15/37		12/12/2023	Various		15,691,960	16,000,000	148,811
785778-EH-0	SACO 2005-2 M4 SACO 2005-2 M4 6.490% 04/25/35		01/31/2023	Credit Suisse		31,158	40,998	50
785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.970% 06/25/36		01/31/2023	Credit Suisse			938,837	
785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.970% 06/25/36		09/25/2023	Interest Capitalization		354	354	
785778-NJ-6	SACO 2005-10 2M1 SACO 2005-10 2M1 6.220% 01/25/36		07/25/2023	Various			1,000	
785778-PH-8	SACO 2006-2 1M SACO 2006-2 1M 6.745% 06/25/36		01/31/2023	Credit Suisse			13,303	
79466L-AJ-3	SALESFORCE.COM Senior Unsecured 1.950% 07/15/31		01/19/2023	Lincoln Fin Mod - AAM		1,682,555	2,000,000	433
79466L-AK-0	SALESFORCE.COM Senior Unsecured 2.700% 07/15/41		10/03/2023	Various		2,373,718	3,500,000	17,850
79466L-AL-8	SALESFORCE.COM Senior Unsecured 2.900% 07/15/51		12/12/2023	Various		15,692,833	24,000,000	201,791
80382S-AG-3	SASNM 2003-BC2 N2 SASNM 2003-BC2 N2 8.500% 02/27/33		01/31/2023	Credit Suisse			353,928	
805564-SX-0	SAST 2005-3 M6 SAST 2005-3 M6 6.520% 11/25/35		01/31/2023	Credit Suisse		193,668	5,959,000	7,357
80556A-AF-4	SAST 2006-3 M3 SAST 2006-3 M2 5.950% 10/25/46		01/31/2023	Credit Suisse			2,000,000	
80556A-AG-2	SAST 2006-3 M3 SAST 2006-3 M3 5.980% 10/25/46		01/31/2023	Credit Suisse			4,000,000	
80556A-AH-0	SAST 2006-3 M3 SAST 2006-3 M4 6.040% 10/25/46		01/31/2023	Credit Suisse			1,500,000	
80556A-AJ-6	SAST 2006-3 M3 SAST 2006-3 M5 6.070% 10/25/46		01/31/2023	Credit Suisse			8,400,000	
80556A-AK-3	SAST 2006-3 M3 SAST 2006-3 M6 6.160% 10/25/46		01/31/2023	Credit Suisse			4,000,000	
80556A-AM-9	SAST 2006-3 M3 SAST 2006-3 B2 7.050% 10/25/46		01/31/2023	Credit Suisse			6,050,000	
806851-AJ-0	SCHLUMBERGER HLD Senior Unsecured 3.750% 05/01/24		02/28/2023	AAIA Modco AAM		1,962,168	2,000,000	24,375
808513-BR-5	CHARLES SCHWAB Senior Unsecured 1.150% 05/13/26		12/12/2023	ACRA RE II Surplus AAM		8,759,135	9,700,000	8,986
808513-CE-3	CHARLES SCHWAB Senior Unsecured 5.853% 05/19/34		10/11/2023	Morgan Stanley		2,370,050	2,500,000	58,530
808513-CG-8	CHARLES SCHWAB Senior Unsecured 5.875% 08/24/26		09/28/2023	Bank of America		1,594,176	1,600,000	9,922
81375H-AD-1	SABR 2006-NC1 M1 SABR 2006-NC1 M1 5.920% 03/25/36		01/31/2023	Credit Suisse			101,725	
81375W-BP-0	SABR 2004-OP2 M2 SABR 2004-OP2 M2 7.045% 08/25/34		02/15/2023	AARE II Surplus ISG		1,506,560	1,677,310	5,950
81375W-GB-6	SABN 2005-FR5 NIM SABN 2005-FR5 NIM 6.250% 08/25/35		01/31/2023	Credit Suisse			1,051,981	
81375X-AP-9	SABN 2005-FR4 NIM SABN 2005-FR4 NIM 6.000% 01/25/36		01/31/2023	Credit Suisse			251,428	
81377J-AB-9	SABR 2007-HE1 A2A SABR 2007-HE1 A2A 5.590% 12/25/36		01/31/2023	Credit Suisse		125,171	562,564	578

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
81378G-AE-8	SABR 2007-NC2 M1 SABR 2007-NC2 M1 5.815% 01/25/37		01/31/2023	Credit Suisse		3,888	26,363	
816851-BJ-7	SEMPRA Senior Unsecured 4.000% 02/01/48		01/26/2023	AAIA Modco AAM		1,691,804	2,000,000	38,889
816851-BR-9	SEMPRA Senior Unsecured 5.500% 08/01/33		12/12/2023	Various		5,422,828	5,600,000	125,767
81743P-AH-9	SEMT 2003-1 1A SEMT 2003-1 B1 6.792% 04/20/33		01/31/2023	Credit Suisse		87,957	127,473	247
81743P-CJ-3	SEMT 2003-5 A1 SEMT 2003-5 A1 6.092% 09/20/33		01/31/2023	Credit Suisse		39,765	45,446	77
81744F-CG-0	SEMT 2004-6 A1 SEMT 2004-6 A1 6.006% 07/20/34		07/14/2023	Piper Jaffray		292,051	322,888	848
81744F-EB-9	SEMT 2004-9 B2 SEMT 2004-9 B2 6.792% 10/20/34		01/31/2023	Credit Suisse		76,040	515,527	998
81745N-AG-4	SEMT 2014-1 2AIO SEMT 2014-1 2AIO 0.243% 04/25/44		01/31/2023	Credit Suisse		734		
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32		05/02/2023	Various		20,000,000	20,000,000	14,933
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF 7.000% 08/31/27		12/11/2023	Siebert Williams Shank & Co		52,000,000	52,000,000	
828807-CV-7	SIMON PROP GP LP Senior Unsecured 3.500% 09/01/25		12/18/2023	Various		9,726,020	10,000,000	103,347
828807-DX-2	SIMON PROP GP LP Senior Unsecured 6.650% 01/15/54		11/06/2023	Bank of America		5,928,360	6,000,000	
83012A-AA-7	SIXTH STREET Senior Unsecured 2.500% 08/01/26		12/12/2023	Bank of America		1,802,600	2,000,000	18,472
830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		06/28/2023	Various		15,719,955	15,980,000	31,960
83405D-AD-0	SOFI 2017-C B SOFI 2017-C B 3.560% 07/25/40		03/09/2023	ALRe Modco - VIAC GA - AAM		781,480	800,000	1,108
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.970% 02/25/38		01/31/2023	Credit Suisse		387,922	527,785	924
838518-J8-8	SOUTH JERSEY INDUSTRIES INC SR NTS SER 23D 6.330% 08/03/35		07/21/2023	WELLS FARGO SECURITIES		8,000,000	8,000,000	
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09B 5.410% 01/01/28		11/19/2023	Various		3,823,528	3,823,528	71,824
84055*-AB-4	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09A 5.980% 01/01/40		11/19/2023	Various		14,166,665	14,166,665	294,155
842400-FQ-1	SOUTHERN CAL ED Secured 4.500% 09/01/40		10/28/2023	AAIA PRT Com SA Modco AAM		673,596	590,000	8,629
842400-HM-8	SOUTHERN CAL ED Secured 2.750% 02/01/32		01/10/2023	AAIA Amplify SA NonMod AAM		4,998,515	5,000,000	21,389
842400-HT-3	SOUTHERN CAL ED Secured 5.950% 11/01/32		12/12/2023	Bank of America		2,091,780	2,000,000	14,214
842400-HX-4	SOUTHERN CAL ED Secured 5.875% 12/01/53		05/17/2023	J.P. Morgan Sec		4,490,370	4,500,000	
8426EP-AG-3	SOUTHERN GAS Senior Unsecured 5.750% 09/15/33		09/11/2023	Bank of America		9,989,400	10,000,000	
845437-BL-5	SOUTHWESTN EL PR Senior Unsecured 6.200% 03/15/40		10/22/2023	AAIA PRT Com SA Modco AAM		1,619,125	1,220,000	21,641
846150-AA-8	SPACE FLORIDA GTD SR SECD NTS 6.050% 04/01/53		05/17/2023	Direct		80,000,000	80,000,000	
84929X-AA-7	SPOWER FINANCE 3 LLC Sr Sec'd nts 6.370% 06/30/48		05/24/2023	Direct		37,000,000	37,000,000	
85208N-AE-0	SPRINT SPECTRUM SPRNTS 2018-1 A2 5.152% 09/20/29		03/23/2023	AEL Modco AAM		4,981,325	5,000,000	2,147
85208N-AE-0	SPRINT SPECTRUM SPRNTS 2018-1 A2 5.152% 09/20/29		03/14/2023	AAIA PRT Com SA Modco AAM		15,000,000	15,000,000	137,387
853496-AD-9	STANDARD INDS IN Senior Unsecured 4.750% 01/15/28		12/12/2023	ACRA RE II Surplus AAM		7,290,638	7,754,000	150,395
855244-AZ-2	STARBUCKS CORP Senior Unsecured 2.550% 11/15/30		12/11/2023	Goldman Sachs		5,946,105	6,931,000	13,746
855244-BC-2	STARBUCKS CORP Senior Unsecured 3.000% 02/14/32		12/12/2023	Bank of America		8,712,500	10,000,000	100,000
855244-BF-5	STARBUCKS CORP Senior Unsecured 4.800% 02/15/33		02/07/2023	Bank of America		14,970,600	15,000,000	
857477-BF-9	STATE STREET CRP Subordinated 3.031% 11/01/34		12/22/2023	AAIA Amplify SA NonMod AAM		1,875,792	1,815,000	22,311
857477-BZ-5	STATE STREET CRP Senior Unsecured 4.857% 01/26/26		01/23/2023	Goldman Sachs		7,500,000	7,500,000	
857477-CB-7	STATE STREET CRP Senior Unsecured 5.104% 05/18/26		05/15/2023	Bank of America		10,500,000	10,500,000	
857477-CC-5	STATE STREET CRP Senior Unsecured 5.159% 05/18/34		12/12/2023	Bank of America		25,910,280	26,000,000	14,904
857477-CD-3	STATE STREET CRP Senior Unsecured 5.272% 08/03/26		07/31/2023	Morgan Stanley		10,000,000	10,000,000	
857477-CG-6	STATE STREET CRP Senior Subordinated 6.113% 11/21/34		11/16/2023	Citigroup		8,750,000	8,750,000	
858119-BM-1	STEEL DYNAMICS Senior Unsecured 3.250% 01/15/31		12/12/2023	Various		19,826,576	22,400,000	241,511
85855C-AB-6	STELLANTIS FIN Senior Unsecured 2.691% 09/15/31		12/12/2023	Bank of America		1,624,900	2,000,000	13,306
85917A-AB-6	WEBSTER FINL Subordinated 4.000% 12/30/29		02/22/2023	Jackson Ntl FWH - AAM		5,655,000	6,000,000	34,667
862121-A#-7	STORE CAPITAL SR NTS SER C 4.730% 04/28/26		06/28/2023	Various		6,977,672	7,000,000	26,935
86212X-AG-5	STR 2021-1A A4 STR 2023-1A A2 6.920% 05/20/53		05/22/2023	Sumitomo Mitsui Banking Corpor		40,994,423	41,000,000	
86213C-AB-1	STR 2015-1A A2 STR 2015-1A A2 4.170% 04/20/45		12/22/2023	ALRe Corporate AAM		14,119,154	14,828,334	3,435
863576-AF-1	SASC 2005-5 2A2 SASC 2005-5 2A2 5.500% 04/25/35		07/14/2023	Piper Jaffray		1,594,460	1,698,495	4,411
863579-NN-4	SARM 2005-4 BX2 SARM 2005-4 BX2 0.000% 03/25/35		01/31/2023	Credit Suisse		2		
863579-PU-6	SARM 2005-21 3A1 SARM 2005-7 B11 5.363% 04/25/35		01/31/2023	Credit Suisse		38	243,702	
863579-VP-0	SARM 2005-17 4A1 SARM 2005-17 4A1 4.564% 08/25/35		07/14/2023	Piper Jaffray		2,291,071	2,739,696	4,812
863579-Y6-9	SARM 2005-21 3A1 SARM 2006-3 4A 3.813% 04/25/36		06/28/2023	AAIA Amplify SA NonMod AAM		962,902	1,547,323	1,639
86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1 5.690% 02/25/36		01/31/2023	Credit Suisse		88,244	7,843,947	8,238
86359A-RJ-4	SASC 2003-9A B1I SASC 2003-9A B1I 6.707% 03/25/33		01/31/2023	Credit Suisse			3,641	
86359A-ZF-3	SASC 2003-22A B2 SASC 2003-22A B2 7.121% 06/25/33		01/31/2023	Credit Suisse		204,209	825,088	113
86359B-HT-1	SASC 2005-RF5 1A SASC 2004-4XS 1M2 4.894% 02/25/34		01/31/2023	Credit Suisse		813	541,717	
86359B-RR-4	SASC 2004-9XS M3 SASC 2004-9XS M3 5.750% 05/25/34		01/31/2023	Credit Suisse		296,323	510,901	107

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.820% 03/25/35		09/06/2023	AADE BLIC NonModco AAM		1,921,268	2,190,884	3,869
86359D-CU-9	SASC 2005-NC2 M8 SASC 2005-NC2 M8 7.270% 05/25/35		01/31/2023	Credit Suisse		310,345	850,261	1,564
86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.820% 04/25/35		01/31/2023	Credit Suisse		243,681	331,538	313
86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1 5.740% 05/25/31		01/31/2023	Credit Suisse		304,017	562,994	598
86359D-UQ-8	LXS 2005-5N 3A2 LXS 2005-5N 2A2 5.900% 11/25/35		01/31/2023	Credit Suisse		569,323	2,976,853	4,284
86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1 6.595% 01/19/34		01/31/2023	Credit Suisse		119,386	236,408	478
86359L-HB-8	SAMI 2005-AR1 B2 SAMI 2005-AR1 B2 6.522% 04/19/35		07/25/2023	Wells Fargo			1,000	
86359L-MJ-5	SAMI 2005-AR4 M1 SAMI 2005-AR4 M1 6.265% 12/25/35		01/31/2023	Credit Suisse			32,104	
86359L-PN-3	SAMI 2005-AR5 B4 SAMI 2005-AR5 B3 7.495% 07/19/35		07/25/2023	Wells Fargo		122	57,782	71
86359L-RG-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 B1 6.445% 03/25/46		01/31/2023	Credit Suisse			123,709	
86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 6.090% 02/25/36		01/31/2023	Credit Suisse		568,568	1,033,759	1,545
86359L-TH-2	SAMI 2006-AR1 3A2A SAMI 2006-AR1 3A2A 6.090% 02/25/36		07/25/2023	Wells Fargo		167,124	1,258,926	
86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.810% 12/25/36		01/31/2023	Credit Suisse		81,074	90,082	97
86360J-AP-6	SAMI 2006-AR5 4A2 SAMI 2006-AR5 4A2 6.010% 05/25/46		07/25/2023	Wells Fargo		61,035	864,460	
86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5 5.930% 08/25/36		01/31/2023	Credit Suisse		1,491,233	2,485,388	3,598
86361W-AA-9	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1A 5.870% 10/25/36		05/18/2023	AEL Modco AAM		1,415,482	1,625,774	5,630
86361W-AE-1	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A4A 5.970% 10/25/36		01/31/2023	Credit Suisse		291,860	503,207	560
86361X-AA-7	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1BG 5.590% 10/25/36		03/01/2023	ALRe Corporate AAM		7,391,656	8,430,129	2,219
86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1 6.070% 08/25/37		01/31/2023	Credit Suisse		262,960	305,767	347
86789M-AL-1	STALT 2005-1F 2A6 STALT 2005-1F 2A1 5.750% 12/25/35		05/08/2023	MMTL Modco AAM		535,932	645,854	1,322
86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36		01/17/2023	Various		15,061,100	15,061,100	31,164
871503-AU-2	SYMANTEC CORP Senior Unsecured 5.000% 04/15/25		03/09/2023	ALRe Modco - VIAC GA - AAM		234,505	240,000	4,800
87227L-AA-5	TCF NATIONAL BK Subordinated 4.125% 07/02/29		06/28/2023	AAIA PRT Ded LMT NonMod AAM		11,702,110	12,000,000	71,500
872540-AQ-2	TJX COS INC Senior Unsecured 2.250% 09/15/26		12/07/2023	Various		6,558,740	7,000,000	20,125
872540-AW-9	TJX COS INC Senior Unsecured 1.600% 05/15/31		12/12/2023	Bank of America		3,209,280	4,000,000	5,156
87264A-AX-3	T-MOBILE USA INC Senior Unsecured 4.375% 04/15/40		05/27/2023	AAIA PRT Com SA Modco AAM		638,115	561,000	4,977
87264A-BR-5	T-MOBILE USA INC Senior Unsecured 2.250% 02/15/26		12/18/2023	Various		9,424,150	10,000,000	75,313
87264A-CY-9	T-MOBILE USA INC Senior Unsecured 5.050% 07/15/33		12/12/2023	Various		4,278,385	4,500,000	72,664
87264A-DB-8	T-MOBILE USA INC Senior Unsecured 5.750% 01/15/54		05/08/2023	Goldman Sachs		4,979,750	5,000,000	
87342R-AE-4	BELL 2021-1A A23 BELL 2018-1A A2II 4.940% 11/25/48		04/03/2023	AADE - AAIA non-Modco - AAM		12,262,518	12,447,500	64,907
87612B-BU-5	TARGA RES PRTNRS Senior Unsecured 4.000% 01/15/32		12/22/2023	Various		1,802,038	2,000,000	34,960
87612E-BL-9	TARGET CORP Senior Unsecured 2.250% 04/15/25		12/18/2023	Various		11,179,782	11,600,000	54,513
87612E-BP-0	TARGET CORP Senior Unsecured 4.500% 09/15/32		10/11/2023	Morgan Stanley		2,325,250	2,500,000	8,750
87612E-BR-6	TARGET CORP Senior Unsecured 4.800% 01/15/53		10/05/2023	Various		8,311,900	10,000,000	110,000
87612G-AD-3	TARGA RESOURCES Senior Unsecured 6.500% 02/15/53		12/12/2023	Bank of America		10,397,300	10,000,000	214,861
87612G-AF-8	TARGA RESOURCES Senior Unsecured 6.500% 03/30/34		11/06/2023	WELLS FARGO SECURITIES		10,794,492	10,800,000	
88155X-AB-1	TMTSN 2006-5 N2 TMTSN 2006-5 N2 7.500% 07/25/37		01/31/2023	Credit Suisse			10,897,786	
881561-3H-5	TMTS 2006-6 1CE1 TMTS 2006-6 1CE1 0.000% 07/25/37		01/31/2023	Credit Suisse			9,416,046	
881561-R2-2	TMTS 2006-2HGS P TMTS 2006-2HGS P 0.000% 03/25/37		01/31/2023	Credit Suisse			5,758,248	
881561-Y7-3	TMTS 2006-4SL CE1 TMTS 2006-4SL CE1 0.000% 05/25/37		01/31/2023	Credit Suisse			2,291,663	
88156P-AU-5	TMTS 2006-7 2X TMTS 2006-7 1ES 0.000% 07/25/37		01/31/2023	Credit Suisse			25,548,848	
88156P-BE-0	TMTS 2006-7 2X TMTS 2006-7 2X 0.000% 08/25/37		01/31/2023	Credit Suisse			10,647,303	
88156P-BF-7	TMTS 2006-7 2X TMTS 2006-7 2P 0.000% 08/25/37		01/31/2023	Credit Suisse			10,647,303	
88156U-AQ-3	TMTS 2006-8 1CE1 TMTS 2006-8 1CE1 0.000% 08/25/37		01/31/2023	Credit Suisse			1,303,191	
88156U-AV-2	TMTS 2006-8 1CE1 TMTS 2006-8 2A1 0.384% 08/25/37		01/31/2023	Credit Suisse		581,021	8,300,306	132
882508-BQ-6	TEXAS INSTRUMENT Senior Unsecured 4.100% 08/16/52		02/16/2023	Various		1,398,683	1,500,000	13,923
882508-CB-8	TEXAS INSTRUMENT Senior Unsecured 4.900% 03/14/33		10/11/2023	Various		5,018,225	5,000,000	31,646
882926-AA-6	TEXAS INSTRUMENT Senior Unsecured 5.050% 05/18/63		10/05/2023	Various		11,182,135	11,750,000	74,698
883556-BY-7	THERMO FISHER Senior Unsecured 4.100% 08/15/47		12/12/2023	Bank of America		3,452,080	4,000,000	54,211
883556-CV-2	THERMO FISHER Senior Unsecured 4.953% 08/10/26		12/07/2023	Morgan Stanley		5,029,550	5,000,000	83,238
883556-CX-8	THERMO FISHER Senior Unsecured 5.086% 08/10/33		09/21/2023	Morgan Stanley		4,296,336	4,400,000	27,973
883556-CY-6	THERMO FISHER Senior Unsecured 5.404% 08/10/43		10/19/2023	Various		4,127,825	4,250,000	13,698
883556-CZ-3	THERMO FISHER Senior Unsecured 5.000% 12/05/26		11/28/2023	Morgan Stanley		39,972,400	40,000,000	
883556-DB-5	THERMO FISHER Senior Unsecured 5.200% 01/31/34		11/28/2023	WELLS FARGO SECURITIES		24,961,500	25,000,000	
885220-JW-4	TMST 2005-4 B1 TMST 2005-4 B1 4.702% 12/25/45		01/31/2023	Credit Suisse		4	517	

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89159@-AA-8	Total Terminals International TERM LOAN B 7.360% 07/30/26		05/24/2023	AADE - CATALINA		19,971,440	20,000,000	234,143
89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1 2.750% 07/25/57		01/31/2023	Credit Suisse		32,941	35,420	3
89169D-AE-1	TPMT 2017-3 B1 TPMT 2017-3 B1 3.907% 07/25/57		03/21/2023	AARE Surplus AAM		901,026	1,000,000	2,134
89171D-AG-2	TPMT 2015-1 B1 TPMT 2015-1 B1 4.448% 10/25/53		01/31/2023	Credit Suisse		177,500	250,000	25
89171V-AE-7	TPMT 2015-5 M2 TPMT 2015-5 B1 4.017% 05/25/55		05/05/2023	AEL Modco AAM		11,173,937	11,514,259	5,087
89172U-AF-5	TPMT 2016-4 B2 TPMT 2016-4 B2 4.009% 07/25/56		03/21/2023	AARE Surplus AAM		916,488	1,000,000	2,174
89175J-AE-0	TPMT 2017-6 B1 TPMT 2017-6 B1 3.319% 10/25/57		11/08/2023	AIA PRT Ded BMY NonMod AAM		971,431	1,000,000	1,644
89175T-AB-4	TPMT 2018-4 M2 TPMT 2018-4 A2 3.000% 06/25/58		01/31/2023	Credit Suisse		138,000	200,000	17
89175V-AD-5	TPMT 2018-2 M2 TPMT 2018-2 M2 3.500% 03/25/58		11/08/2023	AIA PRT Ded BMY NonMod AAM		979,589	1,000,000	1,750
89175V-AE-3	TPMT 2018-2 M2 TPMT 2018-2 B1 3.680% 03/25/58		03/21/2023	AARE Surplus AAM		833,448	1,000,000	1,933
89177J-AD-0	TPMT 2019-2 M2 TPMT 2019-2 M2 3.750% 12/25/58		11/08/2023	AIA PRT Ded BMY NonMod AAM		964,248	1,000,000	1,875
89177L-AE-3	TPMT 2019-3 A1 TPMT 2019-3 M1 4.250% 02/25/59		01/31/2023	Credit Suisse		108,000	150,000	18
89177L-AM-5	TPMT 2019-3 A1 TPMT 2019-3 A1 3.750% 02/25/59		01/31/2023	Credit Suisse		357,482	401,666	55
89178B-AD-6	TPMT 2019-4 M2 TPMT 2019-4 M2 3.750% 10/25/59		11/06/2023	AIA PRT Ded BMY NonMod AAM		1,001,425	1,000,000	1,875
89236T-GX-7	TOYOTA MTR CRED Senior Unsecured 3.000% 04/01/25		09/28/2023	Goldman Sachs		1,541,216	1,600,000	133
89236T-KU-8	TOYOTA MTR CRED Senior Unsecured 4.550% 05/17/30		10/11/2023	Morgan Stanley		2,372,400	2,500,000	45,816
89236T-KZ-7	TOYOTA MTR CRED Senior Unsecured 5.600% 09/11/25		12/07/2023	Morgan Stanley		5,056,600	5,000,000	70,000
893647-BE-6	TRANSDIGM INC Secured 6.250% 03/15/26		09/06/2023	AAIA NonModco AAM		1,975,100	2,000,000	59,375
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/41		11/15/2023	Interest Capitalization		9,400	9,400	
89420G-AE-9	TRAVELERS PPTY Senior Unsecured 6.375% 03/15/33		12/22/2023	AAIA Amplify SA NonMod AAM		1,695,401	1,262,000	2,682
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29		04/26/2023	Various		3,804,175	3,804,175	32,228
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		11/10/2023	Various		19,647,505	19,647,505	60,973
90357#-AW-6	BNSF 2006-V STATUTORY TRUST SER A EQUIP NTS 5.510% 04/01/24		11/30/2023	Various		46,581	46,581	250
90357#-AX-4	BNSF 2006-V STATUTORY TRUST SER B EQUIP NTS 5.510% 04/01/24		11/30/2023	Various		429,578	429,578	2,301
90357#-AY-2	BNSF 2006-V STATUTORY TRUST SER C EQUIP NTS 5.510% 04/01/24		11/30/2023	Various		221,363	221,363	1,186
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		11/17/2023	Various		7,605,476	7,605,495	5,176
907818-EQ-7	Union Pacific Corporation Senior Unsecured 3.600% 09/15/37		06/29/2023	Various		8,331,875	9,500,000	48,000
907818-GD-4	Union Pacific Corporation Senior Unsecured 5.150% 01/20/63		01/20/2023	Various		5,276,382	5,000,000	46,493
907818-GE-2	Union Pacific Corporation Senior Unsecured 4.750% 02/21/26		02/13/2023	Morgan Stanley		14,990,100	15,000,000	
90932L-AJ-6	UNTD AIR 23-1 A Secured 5.800% 01/15/36		06/12/2023	Citigroup		5,500,000	5,500,000	
911312-BX-3	UNITED PARCEL Senior Unsecured 3.900% 04/01/25		12/18/2023	Various		7,480,356	7,600,000	48,598
911312-BZ-8	UNITED PARCEL Senior Unsecured 4.875% 03/03/33		12/12/2023	Various		11,263,710	11,500,000	118,760
91159H-JD-3	US BANCORP Senior Unsecured 2.677% 01/27/33		01/20/2023	AAIA Amplify SA NonMod AAM		3,000,000	3,000,000	13,385
913017-BJ-7	UNITED TECH CORP Senior Unsecured 5.400% 05/01/35		09/21/2023	Morgan Stanley		5,797,080	6,000,000	129,600
913017-BS-7	UNITED TECH CORP Senior Unsecured 5.700% 04/15/40		10/28/2023	AAIA PRT Com SA Modco AAM		902,161	655,000	7,571
913017-CW-7	UNITED TECH CORP Senior Unsecured 4.450% 11/16/38		12/22/2023	AAIA Amplify SA NonMod AAM		1,775,329	1,500,000	24,290
913017-DD-8	UNITED TECH CORP Senior Unsecured 3.950% 08/16/25		12/18/2023	Various		9,793,600	10,000,000	131,118
91324P-CP-5	UNITEDHEALTH GRP Senior Unsecured 3.750% 07/15/25		09/28/2023	Goldman Sachs		1,555,968	1,600,000	12,833
91324P-EC-2	UNITEDHEALTH GRP Senior Unsecured 1.150% 05/15/26		12/07/2023	Morgan Stanley		4,366,390	4,750,000	3,945
91324P-ER-9	UNITEDHEALTH GRP Senior Unsecured 5.350% 02/15/33		10/11/2023	Morgan Stanley		2,477,850	2,500,000	21,549
91679R-AA-7	UPSPT 2020-ST3 A UPSPT 2020-ST3 A 3.350% 04/20/28		06/06/2023	MMTL Modco AAM		1,293,322	1,308,913	1,949
91680B-AA-9	UPSPT 2020-ST2 A UPSPT 2020-ST2 A 3.500% 03/20/28		05/05/2023	MMTL Modco AAM		1,474,056	1,488,417	2,171
91823D-AA-3	VCAT 2021-NPL4 A1 VCAT 2021-NPL4 A1 1.868% 08/25/51		01/31/2023	Credit Suisse		184,101	212,833	77
91824X-AC-4	VCRRL 2022-1A A VCRRL 2022-1A A 5.480% 01/20/33		02/08/2023	MITSUBISHI UFJ SECURITIES INTL		13,360,092	14,228,000	43,316
91824X-AC-4	VCRRL 2022-1A A VCRRL 2022-1A A 5.480% 01/20/33		09/06/2023	AAIA NonModco AAM		3,400,738	3,557,000	24,907
91913Y-BD-1	VALERO ENERGY Senior Unsecured 3.650% 12/01/51		04/13/2023	Bank of America		10,244,039	14,000,000	193,044
92343V-CQ-5	VERIZON COMM INC Senior Unsecured 4.400% 11/01/34		10/11/2023	Morgan Stanley		2,181,775	2,500,000	49,500
92343V-FT-6	VERIZON COMM INC Senior Unsecured 2.650% 11/20/40		11/10/2023	AAIA PRT COM SA TX AAM MODCO		7,493,739	7,500,000	20,979
92537H-AE-1	VERUS 2019-INV2 B1 VERUS 2019-INV2 B1 4.452% 07/25/59		01/31/2023	Credit Suisse		184,860	234,000	29
92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1 0.820% 10/25/63		01/31/2023	Credit Suisse		21,786	26,248	
92556V-AE-6	UPJOHN INC Senior Unsecured 3.850% 06/22/40		10/29/2023	AAIA Modco AAM		2,429,899	2,300,000	1,476
927804-FG-4	VIRGINIA EL&PWR Senior Unsecured 8.875% 11/15/38		10/28/2023	AAIA PRT Com SA Modco AAM		2,239,893	1,305,000	13,834
92826C-AD-4	VISA INC Senior Unsecured 3.150% 12/14/25		09/28/2023	Goldman Sachs		1,528,176	1,600,000	15,120
92826C-AQ-5	VISA INC Senior Unsecured 2.000% 08/15/50		10/06/2023	Various		7,862,002	14,650,000	41,081
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		12/01/2023	Various		27,967,645	27,967,645	71,877

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
928563-AC-9	VMWARE LLC Senior Unsecured 3.900% 08/21/27		04/21/2023	Goldman Sachs		16,778,030	17,500,000	118,733
928563-AE-5	VMWARE LLC Senior Unsecured 4.650% 05/15/27		02/14/2023	Barclays		10,944,192	11,200,000	131,647
928563-AL-9	VMWARE LLC Senior Unsecured 2.200% 08/15/31		12/12/2023	Various		7,894,800	10,000,000	67,344
928563-AL-9	VMWARE LLC Senior Unsecured 2.200% 08/15/31		10/26/2023	AAIA Amplify SA NonMod AAM		2,239,506	3,000,000	21,267
929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 4.821% 06/25/33		01/31/2023	Credit Suisse		69,851	174,626	16
929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 4.821% 06/25/33		02/03/2023	Interest Capitalization		7	7	
92922F-QV-3	WAMU 2004-S2 B3 WAMU 2004-S2 B3 5.463% 06/25/34		01/31/2023	Credit Suisse		3,774	335,506	
92922F-X8-6	WMALT 2005-6 1CB WMALT 2005-6 1CB 6.500% 08/25/35		07/14/2023	Piper Jaffray		300,782	367,647	1,128
92926U-AD-3	WAMU 2007-HY2 3B6 WAMU 2007-HY2 2A2 4.612% 11/25/36		02/15/2023	AARE II Surplus ISG		2,374,743	2,530,037	3,678
92939U-AK-2	WEC ENERGY GROUP INC Senior Unsecured 4.750% 01/09/26		04/04/2023	Barclays		20,056,600	20,000,000	224,306
92939U-AM-8	WEC ENERGY GROUP INC Senior Unsecured 5.600% 09/12/26		12/18/2023	Various		10,120,800	10,000,000	145,444
92943J-AB-1	WPGG US HoldCo SPV LP WPGG US HoldCo SPV LP 9.277% 12/01/28		11/30/2023	PRIVATE		350,000,000	350,000,000	
92976G-AJ-0	WACHOVIA CORP Subordinated 6.600% 01/15/38		10/22/2023	AAIA PRT Com SA Modco AAM		8,090,093	5,890,000	176,013
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS 2.750% 12/31/32		12/17/2023	Various		25,292,771	25,292,771	243,443
931142-EW-9	WALMART INC Senior Unsecured 3.900% 09/09/25		12/07/2023	Morgan Stanley		2,959,440	3,000,000	29,900
931142-FA-6	WALMART INC Senior Unsecured 4.000% 04/15/26		04/12/2023	MIZUHO		10,395,424	10,400,000	
931142-FC-2	WALMART INC Senior Unsecured 4.000% 04/15/30		04/12/2023	MIZUHO		7,984,560	8,000,000	
931142-FE-8	WALMART INC Senior Unsecured 4.500% 04/15/53		10/05/2023	Various		18,106,650	18,750,000	80,625
93363A-AJ-6	WAMU 2007-HY3 3B6 WAMU 2007-HY3 4A1 4.311% 03/25/37		09/06/2023	AAIA Modco AAM		152,211	170,432	102
93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.760% 05/25/37		01/31/2023	Credit Suisse		464,587	580,733	812
939336-6Y-4	WMALT 2005-4 5A8 WMALT 2005-4 5A8 5.500% 06/25/35		07/14/2023	Piper Jaffray		590,284	725,676	1,885
939336-PC-1	WAMU 2003-AR1 A6 WAMU 2003-AR1 A6 4.009% 03/25/33		01/31/2023	Credit Suisse		55,139	73,518	8
939336-Y3-1	WAMU 2005-AR1 B6 WAMU 2005-AR1 B2 6.895% 01/25/45		01/31/2023	Credit Suisse		7,706	362,614	
93934F-LT-7	WMALT 2006-2 1A3 WMALT 2006-2 1A3 6.000% 03/25/36		07/14/2023	Piper Jaffray		1,545,562	1,540,308	4,364
93934F-NH-1	WMALT 2006-AR2 PPP WMALT 2006-AR2 PPP 0.000% 04/25/46		01/31/2023	Credit Suisse			30,575,622	
93935A-AF-9	WMALT 2006-AR5 4A WMALT 2006-AR5 5A 6.048% 06/25/46		07/14/2023	Piper Jaffray		523,194	596,610	1,399
939350-AE-7	WMALT 2007-OA2 CX1 WMALT 2007-OA2 CX1 0.000% 01/25/47		01/31/2023	CREDIT SUISSE CAPITAL LLC		409		
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.676% 02/18/31		12/29/2023	Keybanc Capital Markets		12,766,881	12,810,854	
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.676% 02/18/31		05/11/2023	MMTL Modco AAM		11,473,527	11,495,368	54,281
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.676% 02/18/31		11/27/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		37,675,653	37,723,797	168,054
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.526% 02/18/31		12/29/2023	Keybanc Capital Markets		3,159,428	3,159,428	
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.526% 02/18/31		05/11/2023	MMTL Modco AAM		3,133,085	3,160,901	16,701
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.226% 02/18/31		12/29/2023	Keybanc Capital Markets		6,103,589	6,103,589	
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.226% 02/18/31		05/11/2023	MMTL Modco AAM		5,948,937	6,106,485	39,122
94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		12/30/2023	Various		3,350,822	3,350,822	3,585
949746-RF-0	WELLS FARGO & COMPANY Subordinated 5.606% 01/15/44		10/22/2023	AAIA PRT Com SA-AAM-Non Modco		977,826	735,000	18,656
94978#-AH-0	Wec 2001a (cvs Health) P/T CERTS 7.530% 01/10/24		06/15/2023	Various		2,136,136	2,136,136	11,617
94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		07/29/2023	Various		2,449,903	2,449,903	9,926
94978#-FH-5	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-B 5.720% 09/26/29		09/26/2023	Various		263,903	263,903	4,654
94978#-FJ-1	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-C 5.720% 09/26/29		09/26/2023	Various		14,318	14,318	253
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A 5.720% 01/15/28		09/26/2023	Various		67,762	67,762	1,195
94978#-FP-7	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-D 5.720% 09/26/29		09/26/2023	Various		131,770	131,771	2,324
94984N-AA-0	WFMBS 2006-AR16 B6 WFMBS 2006-AR16 A1 6.240% 10/25/36		03/30/2023	AARE II Surplus ISG		847,519	923,891	3,156
94985J-CA-6	WFMBS 2007-7 A43 WFMBS 2007-7 A49 6.000% 06/25/37		07/14/2023	Piper Jaffray		319,486	374,268	1,060
949850-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.990% 03/25/38		01/31/2023	Credit Suisse		381,920	462,939	65
94987U-AG-8	WFMLT 2011-RR2 2A2 WFMLT 2011-RR2 2A2 7.070% 02/27/36		02/15/2023	AARE II Surplus ISG		2,891,600	3,114,287	8,817
94988J-6F-9	WACHOVIA CORP Senior Unsecured 5.254% 12/11/26		12/04/2023	Wells Fargo		50,000,000	50,000,000	
94989T-BF-0	WFCM 2015-LC22 C WFCM 2015-LC22 C 4.691% 09/15/58		04/26/2023	BARCLAYS CAPITAL SEC LIMITED		5,465,075	6,003,000	21,170
95000U-2A-0	WELLS FARGO & COMPANY Senior Unsecured 3.584% 05/22/28		12/28/2023	Various		19,044,350	20,000,000	71,995
95000U-2Q-5	WELLS FARGO & COMPANY Senior Unsecured 3.068% 04/30/41		10/28/2023	AAIA PRT Com SA Modco AAM		3,136,451	3,016,000	14,908
95000U-2X-0	WELLS FARGO & COMPANY Senior Unsecured 3.908% 04/25/26		12/18/2023	Various		14,665,700	15,000,000	84,673
95000U-3B-7	WELLS FARGO & COMPANY Senior Unsecured 4.897% 07/25/33		12/12/2023	Various		16,420,340	17,000,000	245,394
95000U-3E-1	WELLS FARGO & COMPANY Senior Unsecured 5.574% 07/25/29		07/18/2023	Wells Fargo		7,000,000	7,000,000	
95000U-3H-4	WELLS FARGO & COMPANY Senior Unsecured 6.491% 10/23/34		10/16/2023	WELLS FARGO SECURITIES		7,500,000	7,500,000	
95000Y-BD-6	WFCM 2017-C40 C WFCM 2017-C40 C 4.446% 10/15/50		05/18/2023	Barclays		1,449,051	1,700,000	4,269

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95001G-AM-5	WFCM 2017-C42 C WFCM 2017-C42 C 4.297% 12/15/50		12/12/2023	AAIA PRT Com SA-AAM-Non Modco		2,002,818	2,000,000	4,297
95001J-BC-0	WFCM 2018-C44 C WFCM 2018-C44 C 4.975% 05/15/51		06/08/2023	Citigroup		1,341,362	1,565,911	2,308
95001M-AL-4	WFCM 2017-C38 B WFCM 2017-C38 C 3.903% 07/15/50		11/13/2023	Various		5,915,274	5,915,000	15,446
95002M-BC-2	WFCM 2019-C52 C WFCM 2019-C52 C 3.561% 08/15/52		05/16/2023	Various		2,802,256	3,666,500	5,012
958254-AJ-3	WESTERN GAS PART Senior Unsecured 5.300% 03/01/48		07/20/2023	Various		13,949,872	16,400,000	196,718
958667-AE-7	WESTERN GAS PART Senior Unsecured 6.150% 04/01/33		03/30/2023	TD Securities		7,978,240	8,000,000	
960413-AS-1	WESTLAKE CHEM Senior Unsecured 5.000% 08/15/46		12/12/2023	Bank of America		8,735,300	10,000,000	165,278
960413-AY-8	WESTLAKE CHEM Senior Unsecured 2.875% 08/15/41		08/24/2023	JANE STREET EXECUTION SERVICES		385,908	600,000	623
960413-BA-9	WESTLAKE CHEM Senior Unsecured 3.375% 08/15/61		12/22/2023	Various		3,232,540	5,000,000	59,625
96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43		07/16/2023	Various		11,108,594	11,033,557	31,087
969457-CA-6	WILLIAMS COS INC Senior Unsecured 5.300% 08/15/52		07/20/2023	JANE STREET EXECUTION SERVICES		1,394,790	1,500,000	35,113
969457-CJ-7	WILLIAMS COS INC Senior Unsecured 5.650% 03/15/33		02/27/2023	J.P. Morgan Sec		8,990,190	9,000,000	
96949L-AD-7	WILLIAMS COS INC Senior Unsecured 3.750% 06/15/27		05/24/2023	Barclays		475,855	500,000	8,385
96950F-AF-1	WILLIAMS COS INC Senior Unsecured 6.300% 04/15/40		02/28/2023	AAIA Modco AAM		2,644,443	2,578,000	60,003
97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-A 4.920% 07/02/28		12/01/2023	Various		78,416	78,416	1,329
97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-A 4.920% 07/02/28		11/16/2023	Interest Capitalization		1,867	1,867	
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A 4.920% 01/02/26		11/01/2023	Various		298,091	298,091	5,052
97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B 4.920% 07/02/28		09/22/2023	Various		92,636	92,636	1,570
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B 4.920% 01/02/26		09/22/2023	Various		231,737	231,737	3,927
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C 4.920% 01/02/26		12/21/2023	Various		445,714	445,714	7,553
976656-BZ-0	WISCONSIN ELECTR Senior Unsecured 5.700% 12/01/36		02/28/2023	AARE Surplus AAM		1,432,962	1,400,000	19,285
976657-AH-9	WEC ENERGY GROUP INC Junior Subordinated 7.754% 05/15/67		05/30/2023	AADE Lincoln Modco AAM		798,762	984,000	3,048
983024-AN-0	WYETH Senior Unsecured 5.950% 04/01/37		09/19/2023	Various		5,917,374	5,600,000	154,648
98371#-AA-9	Xhd Ltd (home Depot) SECD NTS 5.840% 01/15/24		12/19/2023	Various		1,553,430	1,553,430	5,292
BCC03P-FU-9	PBHET 2000-2 X2 PBHET 2000-2 X2 0.000% 08/25/31		01/31/2023	Credit Suisse		9,222		
BCC05R-EN-0	SBM7 2001-1 OCF SBM7 2001-1 OCF 0.000% 08/25/31		01/31/2023	Credit Suisse			460,797	
BCC0BB-UT-7	ACE 2003-MH1X B2 ACE 2003-MH1X B2 0.000% 08/15/30		01/31/2023	Credit Suisse		4,872	16,515	
BCC0PR-TL-6	RSMLT 2006-1 S RSMLT 2006-1 S 0.000% 02/25/36		01/31/2023	Credit Suisse			35,182,952	
BCC0YF-7J-1	CCMFC 2007-2A B2 CCMFC 2007-2X B1 5.800% 05/25/48		01/31/2023	Credit Suisse			10	
BCC2DW-TD-2	RFMS2 2003-HS3 SBI RFMS2 2003-HS3 SBI 0.000% 09/25/33		01/31/2023	Credit Suisse		29,279	278,844	
BCC2E6-B3-9	RFMS2 2004-HS1 SBI RFMS2 2004-HS1 SBI 0.000% 03/25/34		01/31/2023	Credit Suisse First Boston		7,626	138,650	
D2740*-AG-2	Portigon Ag (new York Branch) SUB NTS SER 2 6.030% 01/02/27		04/20/2023	Various		18,237,323	18,132,667	919,654
D2740*-AH-0	Portigon Ag (new York Branch) SUB NTS SER 12 6.030% 01/02/27		04/20/2023	Various		14,159,193	14,079,507	714,086
G77418-AB-6	SoftBank Vision Fund II SVF II FINCO (CAYMAN) LP INC T 5.000% 12/22/25		04/01/2023	Tax Free Exchange		540,124,142	540,124,142	7,426,707
G8868J-AB-1	Tiger Global Private Investmen Tiger Global Private Investmen 9.298% 02/10/27		02/22/2023	Tax Free Exchange		159,750,448	160,000,000	2,047,255
01626P-AH-9	ALIMEN COUCHE Senior Unsecured 3.550% 07/26/27	A.	06/26/2023	Various		1,307,351	1,400,000	19,724
01626P-AH-9	ALIMEN COUCHE Senior Unsecured 3.550% 07/26/27	A.	09/13/2023	ALRE - TDF Trust AAM		2,421,410	2,600,000	12,050
06368D-H7-2	BANK OF MONTREAL Subordinated 3.088% 01/10/37	A.	04/17/2023	HSBC		6,393,440	8,000,000	67,936
06368F-AC-3	BANK OF MONTREAL Senior Unsecured 1.250% 09/15/26	A.	12/18/2023	Various		10,842,770	12,000,000	38,021
06368L-AP-1	BANK OF MONTREAL Senior Unsecured 4.250% 09/14/24	A.	05/17/2023	Credit Agricole		1,727,460	1,750,000	13,429
06368L-C5-3	BANK OF MONTREAL Senior Unsecured 5.266% 12/11/26	A.	12/05/2023	BMO Capital Markets		25,000,000	25,000,000	
06368L-NT-9	BANK OF MONTREAL Senior Unsecured 5.300% 06/05/26	A.	05/30/2023	BMO Capital Markets		1,998,580	2,000,000	
06368L-WT-9	BANK OF MONTREAL Senior Unsecured 5.920% 09/25/25	A.	09/18/2023	BMO Capital Markets		16,000,000	16,000,000	
06417X-AE-1	BANK NOVA SCOTIA Senior Unsecured 2.450% 02/02/32	A.	06/02/2023	TD Securities		1,231,245	1,500,000	12,658
06417X-AN-1	BANK NOVA SCOTIA Senior Unsecured 4.750% 02/02/26	A.	01/24/2023	Scotia Capital		19,982,400	20,000,000	
06418G-AC-1	BANK NOVA SCOTIA Senior Unsecured 5.450% 06/12/25	A.	12/18/2023	Various		12,019,590	12,000,000	143,971
06418J-AC-5	BANK NOVA SCOTIA Senior Unsecured 5.650% 02/01/34	A.	11/29/2023	Scotia Capital		44,955,450	45,000,000	
11271L-AK-8	BROOKFIELD FIN Senior Unsecured 6.350% 01/05/34	A.	12/12/2023	Bank of America		84,642,980	84,500,000	10,583
13645R-BG-8	CANADIAN PACIFIC Senior Unsecured 3.000% 12/02/41	A.	05/01/2023	Citigroup		24,058,110	29,000,000	364,917
13648T-AD-9	CANADIAN PACIFIC Senior Unsecured 4.300% 05/15/43	A.	04/20/2023	Taxable Exchange		4,333,061	5,000,000	
15135U-AF-6	CENOVUS ENERGY Senior Unsecured 6.750% 11/15/39	A.	06/21/2023	Various		3,213,714	3,000,000	25,500
15135U-AP-4	CENOVUS ENERGY Senior Unsecured 5.250% 06/15/37	A.	01/19/2023	Lincoln Fin Mod - AAM		3,895,207	4,000,000	19,833
15135U-AW-9	CENOVUS ENERGY Senior Unsecured 2.650% 01/15/32	A.	09/22/2023	JPM SECURITIES LLC		6,943,376	8,800,000	45,992
29250N-BF-1	ENBRIDGE INC Senior Unsecured 2.500% 08/01/33	A.	06/24/2023	AAIA Amplify SA NonMod AAM		2,989,604	3,000,000	11,667
29250N-BQ-7	ENBRIDGE INC Senior Unsecured 5.969% 03/08/26	A.	03/06/2023	Morgan Stanley		10,000,000	10,000,000	
29250N-BR-5	ENBRIDGE INC Senior Unsecured 5.700% 03/08/33	A.	12/12/2023	Bank of America		2,014,460	2,000,000	30,400
29250N-BS-3	ENBRIDGE INC Subordinated 8.250% 01/15/84	A.	09/18/2023	Morgan Stanley		2,400,000	2,400,000	
67077M-AN-8	NUTRIEN LTD Senior Unsecured 4.125% 03/15/35	A.	12/12/2023	Bank of America		5,310,000	6,000,000	61,188
67077M-AR-9	NUTRIEN LTD Senior Unsecured 4.900% 06/01/43	A.	12/21/2023	JPM SECURITIES LLC		1,870,680	2,000,000	6,806

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67077M-AW-8	NUTRIEN LTD Senior Unsecured 2.950% 05/13/30	A	07/20/2023	Goldman Sachs		4,750,646	5,400,000	29,176
78016F-ZX-5	ROYAL BK CANADA Senior Unsecured 5.000% 02/01/33	A	12/12/2023	Various		6,450,060	6,500,000	36,944
78016F-ZY-3	ROYAL BK CANADA Senior Unsecured 4.950% 04/25/25	A	12/18/2023	Various		25,955,700	26,000,000	84,563
78016F-ZZ-0	ROYAL BK CANADA Senior Unsecured 5.200% 07/20/26	A	07/13/2023	Royal Bank of Canada		34,996,150	35,000,000	
78016H-ZQ-6	ROYAL BK CANADA Senior Unsecured 5.000% 05/02/33	A	11/16/2023	Various		13,927,638	14,400,000	109,750
884903-AY-1	THOMSON CORP Senior Unsecured 5.500% 08/15/35	A	12/18/2023	Various		7,504,414	7,600,000	128,479
89114T-ZQ-8	TORONTO DOM BANK Senior Unsecured 2.450% 01/12/32	A	06/21/2023	JANE STREET EXECUTION SERVICES		615,953	750,000	8,218
89114T-ZQ-8	TORONTO DOM BANK Senior Unsecured 2.450% 01/12/32	A	01/19/2023	Lincoln Fin Mod - AAM		2,531,700	3,000,000	1,429
89115A-2C-5	TORONTO DOM BANK Senior Unsecured 4.108% 06/08/27	A	12/18/2023	Goldman Sachs		6,842,290	7,000,000	9,585
89115A-2E-1	TORONTO DOM BANK Senior Unsecured 4.456% 06/08/32	A	12/12/2023	Various		4,734,176	5,200,000	60,701
89115A-2S-0	TORONTO DOM BANK Senior Unsecured 5.532% 07/17/26	A	07/10/2023	TD Securities		25,000,000	25,000,000	
89115A-2V-3	TORONTO DOM BANK Senior Unsecured 5.264% 12/11/26	A	12/04/2023	TD Securities		10,000,000	10,000,000	
891160-MJ-9	TORONTO DOM BANK Subordinated 3.625% 09/15/31	A	06/23/2023	HSBC		323,404	350,000	3,595
89352H-AX-7	TRANSCANADA PL Senior Unsecured 4.750% 05/15/38	A	10/03/2023	Barclays		8,142,800	10,000,000	184,722
89352H-AZ-2	TRANSCANADA PL Senior Unsecured 5.100% 03/15/49	A	12/22/2023	AAIA Amplify SA NonMod AAM		1,307,171	1,000,000	1,700
89352H-BE-8	TRANSCANADA PL Senior Unsecured 6.203% 03/09/26	A	12/18/2023	Various		10,003,950	10,000,000	166,275
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2 6.160% 08/30/25	A	01/03/2023	Tax Free Exchange		3,500,000	3,500,000	73,064
C5847*-AC-7	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 3 4.990% 10/13/26	A	01/03/2023	Tax Free Exchange		8,000,000	8,000,000	88,711
C5847*-AF-0	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2 2.890% 10/08/33	A	01/03/2023	Tax Free Exchange		10,000,000	10,000,000	68,236
C70528-AB-3	GCT Global Container Terminals sr secured 6.300% 08/31/38		08/22/2023	Direct		25,663,586	25,663,586	
000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.795% 09/15/24	D	05/29/2023	Various		20,325,391	20,000,000	225,895
000000-00-0	CADOG 6A DR CADOG 6A DR 6.875% 10/15/30	B	10/05/2023	Bank of America		647,201	701,573	10,872
000000-00-0	PENTA 2018-4A C PENTA 2018-4A C 5.738% 12/17/30	B	03/22/2023	Deutsche Bank Securities Inc		1,819,464	1,938,694	1,988
000000-00-0	ANCHE 1A D1E ANCHE 1A D1E 6.975% 01/15/31	B	07/12/2023	Bank of America		506,961	550,297	94
000000-00-0	CORDA 10A D CORDA 10A D 6.441% 01/27/31	B	10/05/2023	Bank of America		372,249	407,944	5,353
000000-00-0	BECLO 1A DR BECLO 1A DR 6.220% 03/15/31	B	10/05/2023	Bank of America		235,909	262,851	1,122
000000-00-0	BECLO 7A B1RE BECLO 7A B1RE 5.275% 10/15/31	B	10/05/2023	Citigroup		2,007,659	2,109,994	25,016
000000-00-0	PHNXP 1A CRN PHNXP 1A CRN 7.418% 10/29/31	B	10/05/2023	Bank of America		377,615	409,339	5,784
000000-00-0	STNPK 1A CN STNPK 1A C 7.294% 11/15/31	B	06/22/2023	Bank of America		1,540,539	1,643,241	13,302
000000-00-0	ARBR 6A D ARBR 6A D 7.902% 11/15/31	B	09/20/2023	Bank of America		1,508,346	1,548,451	13,876
000000-00-0	GLME 2A D GLME 2A D 6.843% 01/20/32	B	10/05/2023	Bank of America		420,359	465,772	6,954
000000-00-0	CORDA 12A D CORDA 12A D 7.156% 01/23/32	B	06/22/2023	Bank of America		1,272,673	1,369,938	15,370
000000-00-0	CORDA 6A DR CORDA 6A DR 6.365% 04/15/32	B	10/05/2023	Bank of America		241,990	263,749	3,776
000000-00-0	DRYD 2017-59A D1 DRYD 2017-59A C1 5.552% 05/15/32	B	09/28/2023	Bank of America		2,962,924	3,168,902	23,463
000000-00-0	AVOCA 20A B1 AVOCA 20A B1 5.775% 07/15/32	B	10/05/2023	Barclays		7,508,282	7,780,603	101,541
000000-00-0	MDPKE 14A DR MDPKE 14A DR 7.575% 07/15/32	B	07/26/2023	Bank of America		3,588,208	3,827,422	8,494
000000-00-0	CORDA 3A CRR CORDA 3A CRR 5.702% 08/15/32	B	03/22/2023	SG Americas Securities LLC		1,010,814	1,077,052	5,341
000000-00-0	HOLPK 1A B2ER HOLPK 1A B2ER 4.180% 11/14/32	B	09/28/2023	Bank of America		2,859,934	3,168,902	18,765
000000-00-0	HOLPK 1A B2ER HOLPK 1A CRR 8.392% 11/14/32	B	07/26/2023	Bank of America		3,694,146	3,868,215	61,408
000000-00-0	VESPK 1A C VESPK 1A C 8.452% 11/16/32	B	10/03/2023	Citigroup		2,891,789	2,987,077	36,961
000000-00-0	BECLO 9A C BECLO 9A C 6.325% 12/15/32	B	06/21/2023	Barclays		3,197,035	3,374,180	6,665
000000-00-0	DRYD 2014-35A DRR DRYD 2014-35A C1VA 6.572% 01/17/33	B	03/22/2023	BNP Paribas		503,499	539,078	5,239
000000-00-0	DRYD 2017-27A B1RE DRYD 2017-27A B1RE 5.425% 04/15/33	B	10/12/2023	Bank of America		3,019,390	3,168,300	953
000000-00-0	BRGPT 1A C BRGPT 1A C 6.925% 01/15/34	B	09/28/2023	Bank of America		3,651,349	3,677,088	53,361
000000-00-0	SCULE 7A CE SCULE 7A D 8.465% 01/15/34	B	10/05/2023	Bank of America		671,756	701,573	13,522
000000-00-0	CLRPK 1A BRR CLRPK 1A BRR 6.394% 02/15/34	B	09/13/2023	Barclays		1,653,669	1,716,315	10,314
000000-00-0	OZLME 1A BRRE OZLME 1A CRR 6.293% 04/18/34	B	09/28/2023	Bank of America		1,504,980	1,575,895	20,350
000000-00-0	BILB 3A CR BILB 3A BR 5.984% 05/17/34	B	09/13/2023	JEFFERIES LLC		1,824,657	1,930,854	10,553
000000-00-0	BILB 3A CR BILB 3A CR 6.984% 05/17/34	B	09/20/2023	BNP Paribas		1,184,212	1,281,476	9,664
000000-00-0	MDPKE 16A D MDPKE 16A D 7.165% 05/25/34	B	07/12/2023	Bank of America		491,140	550,297	8,578
000000-00-0	JUBIL 2013-10A CRR JUBIL 2013-10A CRR 6.425% 07/15/34	B	10/17/2023	Barclays		1,000,655	1,056,100	1,317
000000-00-0	BECLO 13A D BECLO 13A D 8.069% 10/20/34	B	09/20/2023	Goldman Sachs		1,132,515	1,174,687	17,318
000000-00-0	NEUBE 2022-3A D NEUBE 2022-3A D 7.138% 10/25/34	B	09/21/2023	Bank of America		13,921,671	14,919,806	177,837
000000-00-0	BRGPT 2A B1 BRGPT 2A C 5.975% 04/15/35	B	06/21/2023	Citigroup		6,157,946	6,568,475	67,065
000000-00-0	JUBIL 2018-21A C1R JUBIL 2018-21A C1R 6.175% 04/15/35	B	03/22/2023	Bank of America		1,296,556	1,400,168	12,219
000000-00-0	ARESE 15A C ARESE 15A C 6.075% 01/15/36	B	09/29/2023	Citigroup		1,999,239	2,114,210	27,076
000000-00-0	GLME 6A D GLME 6A D 8.219% 01/20/36	B	09/25/2023	Bank of America		12,094,825	12,241,726	192,061
000000-00-0	ALBAC 5A C ALBAC 5A C 8.475% 04/15/36	B	04/14/2023	Bank of America		5,192,337	5,192,337	
000000-00-0	PLMER 2021-2A B2 PLMER 2023-1A B1 7.225% 07/15/36	B	05/05/2023	BNP Paribas		3,575,161	3,575,161	
000000-00-0	PLMER 2021-2A B2 PLMER 2023-1A C 7.625% 07/15/36	B	05/05/2023	BNP Paribas		5,280,238	5,280,238	
000000-00-0	BECLO 14A C BECLO 14A C 7.875% 07/15/36	B	04/28/2023	Natixis UK		11,039,965	11,039,965	
000000-00-0	PRVD 9A D PRVD 9A C 7.293% 07/18/36	B	10/20/2023	JEFFERIES LLC		6,355,192	6,355,192	
000000-00-0	PRVD 9A D PRVD 9A D 9.243% 07/18/36	B	10/20/2023	JEFFERIES LLC		8,897,268	8,897,268	
000000-00-0	HARVT 31A C HARVT 31A B 6.825% 10/15/36	B	11/16/2023	BNP Paribas		15,070,365	15,070,365	
000000-00-0	TIKEH 11A D TIKEH 11A C 7.215% 10/15/36	B	08/24/2023	Barclays		3,457,292	3,457,292	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	HARVT 31A C HARVT 31A C 7.475% 10/15/36	B	11/16/2023	BNP Paribas		3,252,597	3,252,597	
000000-00-0	TIKEH 11A D TIKEH 11A D 8.975% 10/15/36	B	08/24/2023	Barclays		3,583,959	3,583,959	
000000-00-0	PLMER 2023-2A D PLMER 2023-2A D 9.225% 10/15/36	B	10/04/2023	Barclays		9,462,628	9,462,628	
000000-00-0	BOPHO 7A CR BOPHO 7A CR 7.672% 10/17/36	B	09/29/2023	Deutsche Bank Securities Inc		15,448,399	15,448,399	
000000-00-0	CRNCL 2023-17A C CRNCL 2023-17A C 7.593% 10/18/36	B	07/26/2023	J.P. Morgan Sec		6,078,624	6,078,624	
000000-00-0	CFOUR 6A D CFOUR 6A C 7.088% 10/25/36	B	09/13/2023	Deutsche Bank Securities Inc		3,861,708	3,861,708	
000000-00-0	CFOUR 6A D CFOUR 6A D 8.838% 10/25/36	B	09/13/2023	Deutsche Bank Securities Inc		3,861,708	3,861,708	
000000-00-0	WILPA 1A D WILPA 1A D 9.151% 11/25/36	B	10/05/2023	Morgan Stanley		8,831,786	8,831,786	
000000-00-0	PENTA 2023-15A D PENTA 2023-15A D 9.675% 01/15/37	B	11/01/2023	Morgan Stanley		6,347,997	6,347,997	
000000-00-0	NCCE 3A C NCCE 3A B 7.225% 07/15/37	B	07/18/2023	Barclays		11,543,428	11,543,428	
000000-00-0	NCCE 3A C NCCE 3A C 8.225% 07/15/37	B	07/18/2023	Barclays		11,094,268	11,094,268	
000000-00-0	INDI 1A C INDI 1A C 7.475% 10/15/37	B	09/27/2023	JPM SECURITIES LLC		10,041,540	10,041,540	
000000-00-0	ADAGI X-A CR ADAGI X-A CR 7.343% 10/20/37	B	10/26/2023	Barclays		10,292,260	10,292,260	
000000-00-0	ADAGI X-A CR ADAGI X-A DR 9.493% 10/20/37	B	10/26/2023	Barclays		7,600,308	7,600,308	
000000-00-0	PRTSQ 2023-NPL1A A PRTSQ 2023-NPL1A A 7.438% 07/25/63	B	07/14/2023	Goldman Sachs		26,775,192	26,939,957	
000000-00-0	TWRBG 2023-2A B TWRBG 2023-2A B 7.387% 03/20/65	B	05/25/2023	Santander US Capital Markets L		2,009,398	2,009,398	
000000-00-0	TWRBG 2023-2A B TWRBG 2023-2A C 8.387% 03/20/65	B	05/25/2023	Santander US Capital Markets L		2,102,139	2,102,139	
000000-00-0	CLAVE 2023-1A B CLAVE 2023-1A B 5.968% 01/28/76	B	07/26/2023	Morgan Stanley		52,456,219	53,757,142	
000000-00-0	CLAVE 2023-1A B CLAVE 2023-1A C 6.718% 01/28/76	B	07/26/2023	Morgan Stanley		38,170,612	39,367,381	
00037Q-AE-9	ABBSL 2021-3A C ABBSL 2021-3A C 7.778% 10/20/34	D	10/04/2023	Various		13,551,433	14,159,405	119,418
00038K-AW-1	ABBSL 2020-1A DR ABBSL 2020-1A CR 7.894% 01/15/35	D	01/14/2023	AAIA Amplify TX SA NonMod AAM		1,500,000	1,500,000	987
00038K-AY-7	ABBSL 2020-1A DR ABBSL 2020-1A DR 8.844% 01/15/35	D	01/14/2023	AIA PRT Ded BMY NonMod AAM		2,000,000	2,000,000	1,474
000778-BM-1	ABSN 2005-KS4 CTFS ABSN 2005-KS4 NOTE 4.750% 05/25/35	D	01/31/2023	Credit Suisse			1,531,263	
000778-BR-0	ABSN 2005-HE5 A ABSN 2005-HE5 A 5.250% 06/27/35	D	01/31/2023	Credit Suisse			1,858,569	
000823-AJ-3	ABPCI 2017-1A A1R ABPCI 2017-1A A1R 7.278% 04/20/32	D	09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		5,454,398	5,500,000	7,783
00110D-AE-8	AGCCM 2021-1A C AGCCM 2021-1A C 3.650% 04/25/38	D	12/22/2023	ALRe Corporate AAM		7,042,616	8,000,000	46,233
00119A-AG-0	AGL 2023-24A C AGL 2023-24A C 8.887% 07/25/36	D	03/30/2023	Nomura Sec International		5,500,000	5,500,000	
00119C-AE-1	AGL 2022-20A B AGL 2022-20A C 9.216% 07/20/35	D	06/30/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		10,000,000	10,000,000	17,920
00119M-AG-4	AGL 2020-3A D AGL 2020-3A C 7.806% 01/15/33	D	09/06/2023	AADE BLIC NonModco AAM		982,377	1,000,000	10,937
00119M-AJ-8	AGL 2020-3A D AGL 2020-3A D 8.956% 01/15/33	D	09/27/2023	Various		1,343,025	1,385,000	24,886
00119T-AP-9	AGL 2020-5A DR AGL 2020-5A DR 8.778% 07/20/34	D	03/21/2023	ALRe Corporate AAM		2,748,222	3,000,000	39,539
00119V-AS-8	AGL 2020-6A DR AGL 2020-6A CR 7.828% 07/20/34	D	09/06/2023	Various		21,859,691	22,300,000	209,787
001201-E#-5	Agl Energy Ltd GD SR NT 7.910% 12/08/35	D	11/02/2023	Direct		46,000,000	46,000,000	
00120D-AE-6	AGL 2022-17A C AGL 2022-17A C 7.512% 01/21/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		7,037,140	7,250,000	20,958
00121Q-AG-8	AGL 2022-19A C AGL 2022-19A C 8.912% 07/21/35	D	11/02/2023	AADE BLIC NonModco AAM		904,975	900,000	2,228
00131L-AK-1	AIA GROUP Subordinated 3.200% 09/16/40	D	11/17/2023	AAIA PRT Com SA Modco AAM		5,085,805	5,000,000	45,333
00177L-AE-0	AMMC 2021-24A C AMMC 2021-24A C 7.878% 01/20/35	D	03/30/2023	Bank of America		6,777,000	7,200,000	102,313
00182Y-AA-3	ANZ BANK NZ LTD Subordinated 5.548% 08/11/32	D	07/20/2023	Various		2,956,112	3,000,000	72,429
00192R-AJ-7	ARES 2015-35RA D ARES 2015-35RA C 7.556% 07/15/30	D	08/23/2023	Various		2,770,906	2,850,000	19,228
00192R-AL-2	ARES 2015-35RA D ARES 2015-35RA D 8.656% 07/15/30	D	12/26/2023	ALRe Modco - VIAC GA - AAM		8,779,041	9,000,000	153,642
00192W-AG-2	ARES 2021-62A D ARES 2021-62A C 7.690% 01/25/34	D	11/18/2023	PRT 6 ACRA NonModco AAM		10,000,000	10,000,000	183,066
00192W-AJ-6	ARES 2021-62A D ARES 2021-62A D 8.740% 01/25/34	D	11/30/2023	AADE - CATALINA		648,730	663,789	5,802
00388W-AG-6	TAQA ABU DHABI Senior Unsecured 4.875% 04/23/30	D	09/06/2023	AEL FWH AAM		1,000,019	1,000,000	18,010
00388W-AH-4	TAQA ABU DHABI Senior Unsecured 4.000% 10/03/49	D	03/21/2023	AARE Surplus AAM		1,712,597	2,000,000	37,333
00654U-AA-0	ADANI INTERNATIO Senior Secured 3.000% 02/16/31	D	01/15/2023	Various		25,599,225	25,826,250	77,479
00774M-AC-9	AERCAP IRELAND Senior Unsecured 3.500% 01/15/25	D	05/30/2023	AAIA Modco FHLB - AAM		4,771,640	5,000,000	65,625
00774M-AW-5	AERCAP IRELAND Senior Unsecured 3.000% 10/29/28	D	05/30/2023	Various		735,106	850,000	2,267
00774M-AX-3	AERCAP IRELAND Senior Unsecured 3.300% 01/30/32	D	12/12/2023	Various		13,551,585	16,500,000	161,196
00774M-AY-1	AERCAP IRELAND Senior Unsecured 3.400% 10/29/33	D	10/26/2023	Various		2,997,057	3,900,000	18,077
00774M-BE-4	AERCAP IRELAND Senior Unsecured 6.150% 09/30/30	D	09/19/2023	Various		21,045,181	21,200,000	
00774M-BF-1	AERCAP IRELAND Senior Unsecured 6.450% 04/15/27	D	12/18/2023	Goldman Sachs		5,154,750	5,000,000	25,083
008511-AQ-0	AGL 2020-7A DR AGL 2020-7A CR 7.706% 07/15/34	D	02/15/2023	AARE II Surplus ISG		6,764,723	7,000,000	38,794
00851W-AG-4	AGL 2021-14A D AGL 2021-14A D 8.724% 12/02/34	D	12/22/2023	ALRe Corporate AAM		7,772,904	8,000,000	116,319
01448X-AA-3	ALESC 6A A1 ALESC 6A A1 6.092% 03/23/35	D	10/17/2023	Lincoln Fin Mod - AAM		488,719	518,879	1,944
014495-AC-9	ALESC 13A A2 ALESC 13A A2 6.022% 09/23/37	D	12/22/2023	ALRe Corporate AAM		3,995,500	5,240,000	77,649
014498-AC-3	ALESC 14A A2 ALESC 14A A2 6.022% 09/23/37	D	12/22/2023	ALRe Corporate AAM		13,090,832	17,469,000	258,847
01449C-AG-5	ALESC 8A A2 ALESC 8A A2 6.092% 12/23/35	D	12/22/2023	ALRe Corporate AAM		1,572,084	1,789,000	26,815
01450D-AC-8	ALESC 12A A2 ALESC 12A A2 6.056% 07/15/37	D	12/22/2023	ALRe Corporate AAM		4,888,579	6,406,000	72,200
01450N-AA-0	ALESC 17A A1 ALESC 17A A1 6.372% 09/23/38	D	12/22/2023	ALRe Corporate AAM		1,994,668	2,260,247	35,427
01750H-AJ-1	ALLEG 2019-2A D ALLEG 2019-2A D 9.609% 01/19/33	D	09/06/2023	Various		2,888,502	2,930,000	34,520
01751A-AG-1	ALLEG 2021-2A C ALLEG 2021-2A C 7.806% 10/15/34	D	10/04/2023	AADE - CATALINA		529,202	537,848	9,112
01751E-AG-3	ALLEG 2014-1RA B ALLEG 2014-1RA B 7.824% 10/21/28	D	12/22/2023	ALRe Corporate AAM		1,001,123	1,000,000	13,040
02364W-AW-5	AMERICA MOVIL SA Senior Unsecured 6.125% 03/30/40	D	10/28/2023	AAIA PRT Com SA Modco AAM		2,012,689	1,440,000	21,560
03328J-AE-7	ANCHC 2021-19A C ANCHC 2021-19A C 8.056% 10/15/34	D	03/02/2023	AAIA ACRA Retail		16,039,027	16,800,000	147,685
03328L-AG-7	ANCHC 2014-4RA D ANCHC 2014-4RA D 8.252% 01/28/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		933,283	1,000,000	1,600

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03328L-AG-7	ANCHC 2014-4RA D ANCHC 2014-4RA D 8.252% 01/28/31	D	02/20/2023	AAIA PRT Com SA Modco AAM		975,603	1,000,000	9,627
03328Y-AG-9	ANCHC 2018-1RA C ANCHC 2018-1RA C 7.456% 04/13/31	D	02/09/2023	Various		3,977,986	4,100,000	5,095
03328Y-AJ-3	ANCHC 2018-1RA C ANCHC 2018-1RA D 8.356% 04/13/31	D	08/04/2023	Various		10,417,879	11,250,000	102,784
033292-AU-7	ANCHC 2013-1A CR ANCHC 2013-1A BR 7.806% 10/13/30	D	08/23/2023	AADE - CATALINA		2,984,274	3,000,000	26,353
03329F-AS-3	ANCHC 2020-15A DR ANCHC 2020-15A CR 7.928% 07/20/34	D	09/06/2023	ALRe Modco - VIAC GA - AAM		4,933,340	5,000,000	52,254
03329K-BE-2	ANCHC 2016-8A CR2 ANCHC 2016-8A CR2 8.049% 10/27/34	D	08/23/2023	AADE - CATALINA		2,559,324	2,616,559	15,737
03329L-AY-7	ANCHF 2015-2A BRV ANCHF 2015-2A BRV 4.628% 04/25/38	D	12/22/2023	ALRe Corporate AAM		5,712,450	6,000,000	43,966
03330A-AE-2	ANCHC 2014-3RA C ANCHC 2014-3RA C 7.502% 01/28/31	D	12/22/2023	ALRe Corporate AAM		981,785	1,000,000	11,045
03331A-AL-5	ANCHC 2021-18A D ANCHC 2021-18A D 9.106% 04/15/34	D	12/22/2023	ALRe Corporate AAM		4,617,128	4,750,000	80,498
03331F-AA-8	ANCHF 2019-7A A ANCHF 2019-7A A 4.620% 04/25/37	D	12/22/2023	ALRe Corporate AAM		3,872,508	4,000,000	29,260
03331J-AL-6	ANCHC 2018-10A C ANCHC 2018-10A C 7.906% 10/15/31	D	03/21/2023	AAIA Modco AAM		4,292,613	4,500,000	55,459
03331J-AL-6	ANCHC 2018-10A C ANCHC 2018-10A C 7.906% 10/15/31	D	08/21/2023	AAIA PRT Com SA Modco AAM		1,000,000	1,000,000	12,298
03331J-AN-2	ANCHC 2018-10A C ANCHC 2018-10A D 8.806% 10/15/31	D	03/21/2023	ALRe Corporate AAM		1,819,754	2,000,000	27,799
03331K-AE-9	ANCHC 2021-21A C ANCHC 2021-21A C 8.078% 10/20/34	D	10/04/2023	AADE - CATALINA		2,861,559	2,907,288	49,028
03332A-AA-8	ANCHF 2020-10A DV ANCHF 2020-10A AV 3.619% 04/25/38	D	02/15/2023	AARE II Surplus ISG		2,801,910	3,000,000	6,032
03332A-AG-5	ANCHF 2020-10A DV ANCHF 2020-10A DV 5.719% 04/25/38	D	02/15/2023	Various		1,126,538	1,250,000	3,972
03332P-AG-2	ANCHC 2021-17A C ANCHC 2021-17A C 7.906% 07/15/34	D	10/04/2023	AADE - CATALINA		1,721,388	1,748,007	29,997
034863-BD-1	ANGLO AMERICAN Senior Unsecured 5.500% 05/02/33	D	04/27/2023	Goldman Sachs		26,858,520	27,000,000	
03664T-AN-7	ANTR 2019-1A CR ANTR 2019-1A BR 8.748% 01/20/36	D	10/31/2023	Deutsche Bank Securities Inc		5,400,000	5,400,000	
03664T-AQ-0	ANTR 2019-1A CR ANTR 2019-1A CR 9.648% 01/20/36	D	10/31/2023	Deutsche Bank Securities Inc		6,000,000	6,000,000	
03664T-AS-6	ANTR 2019-1A CR ANTR 2019-1A DR 11.648% 01/20/36	D	10/31/2023	Deutsche Bank Securities Inc		2,900,000	2,900,000	
03665A-AJ-6	ANTR 2017-2A CR ANTR 2017-2A AR 7.158% 10/20/33	D	09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		5,847,892	6,009,316	8,364
03665A-AQ-0	ANTR 2017-2A CR ANTR 2017-2A DR 9.428% 10/20/33	D	03/24/2023	AEL Modco AAM		885,652	1,000,000	14,976
03665G-AH-7	ANTR 2023-1A D ANTR 2023-1A C 9.478% 04/25/35	D	02/03/2023	BNP Paribas		10,000,000	10,000,000	
03665G-AK-0	ANTR 2023-1A D ANTR 2023-1A D 11.478% 04/25/35	D	02/03/2023	BNP Paribas		7,000,000	7,000,000	
03665J-AL-2	ANTR 2017-1A DR ANTR 2017-1A CR 8.378% 04/20/33	D	12/22/2023	ALRe Corporate AAM		24,049,900	25,000,000	366,530
03665L-AA-1	ANTR 2018-3A A1 ANTR 2018-3A A1 7.128% 01/20/31	D	05/03/2023	WELLS FARGO SECURITIES		14,171,245	14,328,863	40,004
03665L-AG-8	ANTR 2018-3A A1 ANTR 2018-3A C 8.428% 01/20/31	D	03/25/2023	AAIA PRT COM SA TX AAM NONMOD		10,008,583	10,000,000	210,770
03665T-AQ-9	ANTR 2018-2A DR ANTR 2018-2A BR 7.698% 04/20/34	D	07/06/2023	J.P. Morgan Sec		7,640,000	8,000,000	132,272
03665Y-AG-0	ANTR 2019-2A D ANTR 2019-2A C 9.374% 01/23/32	D	03/23/2023	Various		1,918,745	2,000,000	27,438
03665Y-AJ-4	ANTR 2019-2A D ANTR 2019-2A D 10.424% 01/23/32	D	01/05/2023	Robert W. Baird		1,110,000	1,200,000	23,291
03666B-AA-2	ANTR 2021-1A B ANTR 2021-1A A1 7.170% 07/25/33	D	09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		4,948,222	5,000,000	1,992
03755H-AJ-2	APEXC 2018-1A D APEXC 2018-1A C 7.590% 04/25/31	D	02/13/2023	AADE - AAIA non-Modco - AAM		2,128,546	2,225,000	7,947
03763Y-BQ-8	APID 2012-11A CR3 APID 2012-11A CR3 7.665% 04/17/34	D	10/04/2023	AADE - CATALINA		717,304	726,822	12,074
04009G-AG-2	ARES 2019-53A C ARES 2019-53A C 8.310% 04/24/31	D	12/22/2023	ALRe Corporate AAM		2,999,982	3,000,000	40,860
04015N-AK-0	ARES 2015-4A CR ARES 2015-4A BR 7.456% 10/15/30	D	12/22/2023	ALRe Corporate AAM		990,544	1,000,000	13,876
04015N-AK-0	ARES 2015-4A CR ARES 2015-4A BR 7.456% 10/15/30	D	10/24/2023	AIA PRT Ded BMY NonMod AAM		975,760	1,000,000	621
04015N-AL-8	ARES 2015-4A CR ARES 2015-4A CR 8.306% 10/15/30	D	01/12/2023	Various		9,547,950	10,510,000	147,249
04016U-AL-1	ARES 2017-46A B2 ARES 2017-46A C1 7.356% 01/15/30	D	09/21/2023	Bank of America		1,369,340	1,400,000	19,789
04017F-AG-4	ARES 2018-48A C ARES 2018-48A C 7.478% 07/20/30	D	05/17/2023	AADE - CATALINA		1,910,490	2,000,000	10,576
04017J-AG-6	ARES 2018-49A C ARES 2018-49A C 7.628% 07/22/30	D	08/23/2023	AADE - CATALINA		2,940,615	3,000,000	18,864
045442-AA-8	ABFCN 2005-WMC1 N1 ABFCN 2005-WMC1 N1 5.900% 07/26/35	D	01/31/2023	Credit Suisse		231,989		
04623T-AG-0	MORGN 2018-2A D MORGN 2018-2A D 8.528% 04/20/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		3,818,940	4,000,000	14,064
046353-AL-2	ASTRAZENECA PLC Senior Unsecured 3.375% 11/16/25	D	09/28/2023	Goldman Sachs		1,533,744	1,600,000	20,400
046353-AT-5	ASTRAZENECA PLC Senior Unsecured 4.000% 01/17/29	D	05/05/2023	AAIA Modco AAM		2,991,371	3,000,000	36,000
04942U-AJ-5	ATCLO 2018-12A D ATCLO 2018-12A C 8.030% 10/24/31	D	02/28/2023	AAIA NonModco AAM		3,828,280	4,000,000	27,944
04942V-AS-3	ATCLO 2019-13A D ATCLO 2019-13A D 9.784% 04/22/31	D	03/24/2023	AAIA Modco AAM		931,003	1,000,000	14,875
04943A-AG-4	ATCLO 2017-8A D ATCLO 2017-8A C 8.206% 01/16/30	D	08/23/2023	Various		6,928,801	7,184,000	94,807
04965L-AL-2	ATRM 14A C ATRM 14A C 7.606% 08/23/30	D	02/13/2023	AADE - AAIA non-Modco - AAM		1,946,090	2,000,000	10,170
04966H-AJ-5	ATRM 13A D ATRM 13A D 8.374% 11/21/30	D	04/26/2023	AEL Modco AAM		916,606	1,000,000	443
050261-AC-0	AUBRN 2017-1A A2A AUBRN 2017-1A A2B 7.298% 10/20/30	D	09/06/2023	ALRe Modco - VIAC GA - AAM		519,296	527,000	5,065
050261-AE-6	AUBRN 2017-1A A2A AUBRN 2017-1A C 8.728% 10/20/30	D	01/19/2023	Lincoln Fin Mod - AAM		1,166,041	1,250,000	23,043
05071T-AG-4	AUDAX 2019-2A C AUDAX 2019-2A C 10.574% 10/22/29	C	10/17/2023	Lincoln Fin Mod - AAM		5,612,527	5,825,000	144,516
05072L-AC-9	AUDAX 2020-1A C AUDAX 2020-1A B 8.178% 01/20/30	D	02/06/2023	AAIA PRT Com SA Modco AAM		1,000,000	1,000,000	11,812
05072L-AE-5	AUDAX 2020-1A C AUDAX 2020-1A C 9.278% 01/20/30	D	08/24/2023	Various		10,057,005	10,304,000	44,220
05072L-AG-0	AUDAX 2020-1A C AUDAX 2020-1A D 10.278% 01/20/30	D	02/15/2023	AARE II Surplus ISG		2,844,711	3,000,000	20,383
05072M-AJ-2	AUDAX 2020-4A CR AUDAX 2020-4A BR 9.098% 04/20/35	D	03/17/2023	Bank of America		16,700,000	16,700,000	
05072M-AL-7	AUDAX 2020-4A CR AUDAX 2020-4A CR 9.748% 04/20/35	D	09/06/2023	AADE BLIC NonModco AAM		8,342,811	8,300,000	107,083
05072M-AL-7	AUDAX 2020-4A CR AUDAX 2020-4A CR 9.748% 04/20/35	D	03/17/2023	AAIA PRT COM SA TX AAM NONMOD		14,999,274	15,000,000	366,887
052528-AM-8	AUST & NZ BANK Subordinated 2.570% 11/25/35	D	12/12/2023	Bank of America		7,857,400	10,000,000	13,564
052528-AP-1	AUST & NZ BANK Subordinated 6.742% 12/08/32	D	11/16/2023	Bank of America		4,040,200	4,000,000	121,356
05253J-AX-9	AUST & NZ BK NY Senior Unsecured 5.375% 07/03/25	D	06/26/2023	Bank of America		2,500,000	2,500,000	
054974-AC-4	BBAM 2023-3A B BBAM 2023-3A A2 8.195% 10/15/38	D	08/16/2023	RBC CM, LLC		11,250,000	11,250,000	
054974-AE-0	BBAM 2023-3A B BBAM 2023-3A B 8.595% 10/15/38	D	08/16/2023	Various		16,000,000	16,000,000	
054984-AA-7	BBAM 2023-2A C1 BBAM 2023-2A A2 8.045% 10/15/38	D	09/15/2023	RBC CM, LLC		13,000,000	13,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
054984-AC-3	BBAM 2023-2A C1 BBAM 2023-2A B 8.395% 10/15/38	D	09/15/2023	RBC CM, LLC		18,750,000	18,750,000	
054984-AE-9	BBAM 2023-2A C1 BBAM 2023-2A C1 9.895% 10/15/38	D	09/15/2023	Various		14,400,000	14,400,000	
054984-AG-4	BBAM 2023-2A C1 BBAM 2023-2A C2 12.395% 10/15/38	D	09/15/2023	RBC CM, LLC		1,700,000	1,700,000	
05523R-AE-7	BAE SYSTEMS PLC Senior Unsecured 3.000% 09/15/50	D	12/12/2023	Bank of America		4,067,760	6,000,000	44,500
055451-BF-4	BHP FINANCE USA Senior Unsecured 5.500% 09/08/53	D	09/05/2023	JPM SECURITIES LLC		3,927,960	4,000,000	
05553M-AE-1	BCRED 2021-1A C BCRED 2021-1A C 7.828% 07/20/34	D	10/04/2023	AADE - CATALINA		1,305,811	1,308,280	21,372
05553M-AG-6	BCRED 2021-1A C BCRED 2021-1A D 9.028% 07/20/34	D	09/06/2023	AEL FWH AAM		2,672,552	2,700,000	32,177
05553V-AG-6	BCRED 2021-2A C BCRED 2021-2A D 8.828% 10/20/34	D	10/04/2023	AADE - CATALINA		19,684,500	20,000,000	368,927
05581K-AG-6	BNP PARIBAS Senior Preferred 5.894% 12/05/34	D	12/28/2023	Various		88,662,180	88,000,000	48,134
056162-AU-4	BABSN 2015-1A CR BABSN 2015-1A DR 8.278% 01/20/31	D	12/22/2023	ALRe Corporate AAM		3,789,062	3,930,000	56,931
05682G-AG-3	BCC 2022-2A B BCC 2022-2A B 7.328% 04/22/35	D	11/08/2023	Goldman Sachs		35,447,063	36,900,000	158,466
05765X-AG-6	BOBA 2021-1A C BOBA 2021-1A C 7.728% 07/20/34	D	08/23/2023	AADE - CATALINA		1,569,151	1,599,008	11,535
05766B-AQ-1	BOBA 2020-1A DR BOBA 2020-1A DR 8.828% 01/20/32	D	07/27/2023	Bank of America		673,750	700,000	1,869
05874W-AC-5	BALLY 2022-19A A2 BALLY 2022-19A A2 7.366% 04/20/35	D	11/08/2023	Goldman Sachs		8,169,188	8,460,000	41,543
05874W-AC-5	BALLY 2022-19A A2 BALLY 2022-19A A2 7.366% 04/20/35	D	12/22/2023	ALRe Corporate AAM		12,655,103	12,690,000	163,191
05875Y-AE-6	BALLY 2021-18A B BALLY 2021-18A B 7.706% 01/15/35	D	10/04/2023	AADE - CATALINA		3,312,062	3,357,918	56,150
05876C-AU-7	BALLY 2022-20A CR BALLY 2022-20A CR 9.545% 07/15/34	D	09/15/2023	JPM SECURITIES LLC		4,000,000	4,000,000	
05964H-AB-1	BANCO SANTANDER Senior Unsecured 4.250% 04/11/27	D	11/14/2023	ALRe Modco - RLI GA - AAM		2,338,699	2,500,000	9,740
05964H-AZ-8	BANCO SANTANDER Senior Preferred 6.938% 11/07/33	D	12/12/2023	Bank of America		4,318,200	4,000,000	28,523
06738E-AN-5	BARCLAYS PLC Senior Unsecured 4.375% 01/12/26	D	12/18/2023	Various		14,665,050	15,000,000	282,552
06738E-CF-0	BARCLAYS PLC Senior Unsecured 5.829% 05/09/27	D	05/02/2023	Various		15,000,000	15,000,000	
06738E-CG-8	BARCLAYS PLC Senior Unsecured 6.224% 05/09/34	D	05/02/2023	Barclays		27,000,000	27,000,000	
06738E-CH-6	BARCLAYS PLC Subordinated 7.119% 06/27/34	D	06/20/2023	BARCLAYS CAPITAL INC.		2,500,000	2,500,000	
06760G-AC-5	BABSN 2018-1A C BABSN 2018-1A B 7.406% 04/15/31	D	10/24/2023	AADE - CATALINA		2,441,003	2,500,000	4,114
06760G-AD-3	BABSN 2018-1A C BABSN 2018-1A C 8.256% 04/15/31	D	08/08/2023	ALRe Corporate AAM		2,414,100	2,500,000	12,482
06761V-AL-1	BABSN 2019-4A D BABSN 2019-4A D 10.056% 01/15/33	D	11/02/2023	Various		2,415,686	2,400,000	16,415
06762C-AW-8	BABSN 2020-2A CR BABSN 2020-2A DR 8.556% 10/15/33	D	08/08/2023	ALRe Corporate AAM		1,975,108	2,000,000	10,352
06762H-AG-2	BABSN 2023-1A D BABSN 2023-1A D 10.616% 04/20/36	D	02/01/2023	Morgan Stanley		13,000,000	13,000,000	
06849A-AB-5	BARRICK INTL BAN Senior Unsecured 6.350% 10/15/36	D	12/12/2023	Bank of America		10,614,100	10,000,000	104,069
06849U-AD-7	BARRICK PD AU FI Senior Unsecured 5.950% 10/15/39	D	09/06/2023	AEL FWH AAM		199,594	200,000	4,661
06849U-AD-7	BARRICK PD AU FI Senior Unsecured 5.950% 10/15/39	D	10/28/2023	AAIA PRT Com SA Modco AAM		697,269	505,000	6,093
07134C-AG-2	BATPK 2022-1A D BATPK 2022-1A D 11.096% 10/20/35	D	12/22/2023	ALRe Corporate AAM		8,076,144	8,000,000	155,341
07378W-AU-2	BCRK 2015-1A CR BCRK 2015-1A CR 7.577% 04/20/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		2,410,113	2,500,000	18,167
08179L-AG-6	BSP 2018-14A D BSP 2018-14A C 7.428% 04/20/31	D	11/30/2023	AADE - CATALINA		3,425,503	3,500,000	29,608
08180X-AS-1	BSP 2015-8A BR BSP 2015-8A A2R 7.128% 01/20/31	D	10/17/2023	Lincoln Fin Mod-AAM Inception		2,460,798	2,500,000	43,500
08180X-AU-6	BSP 2015-8A BR BSP 2015-8A BR 7.528% 01/20/31	D	10/17/2023	Lincoln Fin Mod-AAM Inception		2,735,625	2,800,000	51,488
08180X-AW-2	BSP 2015-8A BR BSP 2015-8A CR 8.428% 01/20/31	D	10/13/2023	Lincoln Fin Mod - AAM		936,316	1,000,000	19,687
08186U-AN-2	BSP 2020-22A BR BSP 2020-22A BR 7.316% 04/20/35	D	11/08/2023	Goldman Sachs		5,909,625	6,120,000	29,849
08186U-AN-2	BSP 2020-22A BR BSP 2020-22A BR 7.316% 04/20/35	D	12/22/2023	ALRe Corporate AAM		9,128,895	9,180,000	117,250
09204G-AC-3	BLACK 2019-2A C BLACK 2019-2A A2 7.824% 07/23/32	D	09/06/2023	Various		2,980,972	3,000,000	18,769
09204G-AE-9	BLACK 2019-2A C BLACK 2019-2A C 9.674% 07/23/32	D	09/06/2023	AAIA Modco AAM		989,096	1,000,000	11,743
09204G-AE-9	BLACK 2019-2A C BLACK 2019-2A C 9.674% 07/23/32	D	06/18/2023	PRT 6 ACRA NonModco AAM		1,004,467	1,000,000	23,218
09204W-AC-8	BLACK 2021-1A A2 BLACK 2021-1A A2 7.574% 11/22/34	D	12/22/2023	Various		14,697,717	15,000,000	137,806
09628F-AE-9	BLUEM 2017-3A B BLUEM 2017-3A B 7.031% 01/15/30	D	12/22/2023	ALRe Corporate AAM		2,126,395	2,150,000	28,133
09629V-AE-3	BLUEM 2018-2A D BLUEM 2018-2A B 7.342% 08/15/31	D	12/22/2023	ALRe Corporate AAM		1,098,625	1,100,000	8,300
09629V-AG-8	BLUEM 2018-2A D BLUEM 2018-2A C 7.842% 08/15/31	D	12/26/2023	ALRe Modco - VIAC GA - AAM		3,435,530	3,500,000	31,258
09631J-AC-0	BLUEM 2022-34A B1 BLUEM 2022-34A B1 7.448% 04/20/35	D	11/08/2023	Goldman Sachs		2,437,822	2,511,600	12,501
09631J-AC-0	BLUEM 2022-34A B1 BLUEM 2022-34A B1 7.448% 04/20/35	D	12/22/2023	ALRe Corporate AAM		3,767,110	3,767,400	49,107
11778B-AB-8	BSKYB FINANCE UK Senior Unsecured 6.500% 10/15/35	D	12/22/2023	AAIA Amplify SA NonMod AAM		1,810,411	1,325,000	38,756
12481H-AU-9	CBAM 2017-3A CR CBAM 2017-3A CR 8.115% 07/17/34	D	08/23/2023	AADE - CATALINA		2,181,723	2,209,539	18,213
12481H-AU-9	CBAM 2017-3A CR CBAM 2017-3A CR 8.115% 07/17/34	D	06/30/2023	AAIA PRT COM SA TX AAM NONMOD		5,000,000	5,000,000	2,254
12482N-AU-5	CBAM 2019-10A CR CBAM 2019-10A CR 7.978% 04/20/32	D	07/10/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		14,111,810	14,500,000	22,493
12510T-AC-8	CBAM 2019-11RA B CBAM 2019-11RA B 7.410% 01/20/35	D	11/08/2023	Goldman Sachs		4,801,442	5,024,400	24,879
12510T-AC-8	CBAM 2019-11RA B CBAM 2019-11RA B 7.410% 01/20/35	D	12/22/2023	ALRe Corporate AAM		7,355,480	7,536,600	97,732
12528V-AG-4	CFIP 2018-1A C CFIP 2018-1A C 8.107% 07/18/31	D	12/22/2023	ALRe Corporate AAM		9,982,270	10,000,000	146,377
12548J-AJ-1	CIFC 2017-3A C CIFC 2017-3A C 9.328% 07/20/30	D	08/08/2023	ALRe Corporate AAM		3,927,756	4,000,000	19,503
12549A-AQ-3	CIFC 2013-1A CR CIFC 2013-1A BR 8.056% 07/16/30	D	10/04/2023	Various		21,828,357	22,100,000	296,947
12551R-AE-8	CIFC 2018-1A D CIFC 2018-1A C 7.407% 04/18/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		469,000	500,000	7,017
12551R-AE-8	CIFC 2018-1A D CIFC 2018-1A C 7.407% 04/18/31	D	02/28/2023	ALRe Corporate AAM		4,859,831	5,100,000	38,001
12551R-AG-3	CIFC 2018-1A D CIFC 2018-1A D 8.307% 04/18/31	D	10/17/2023	Lincoln Fin Mod - AAM		3,923,664	4,090,000	85,003
12551Y-AE-3	CIFC 2018-3A C CIFC 2018-3A C 7.557% 07/18/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		1,444,676	1,500,000	11,433
12551Y-AG-8	CIFC 2018-3A C CIFC 2018-3A D 8.507% 07/18/31	D	02/28/2023	ALRe Corporate AAM		951,405	1,000,000	8,704
12552M-AJ-7	CIFC 2013-3RA C CIFC 2013-3RA C 8.560% 04/24/31	D	12/22/2023	ALRe Corporate AAM		246,832	250,000	3,507
12555X-AJ-0	CIFC 2019-6A D CIFC 2019-6A D 9.614% 01/16/33	D	09/06/2023	Various		783,446	780,000	8,077
12563E-AE-3	CIFC 2021-1A C CIFC 2021-1A C 7.440% 04/25/33	D	08/23/2023	AADE - CATALINA		2,852,414	2,900,000	17,318

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12587P-JG-2	BSNIM 2005-HE11 A1 BSNIM 2005-HE11 A1 5.500% 11/25/35	D	01/31/2023	Credit Suisse			387,579	
12587P-AW-0	BSSP 2007-N3 4A2 BSSP 2007-N3 4A1 6.000% 01/26/37	D	01/31/2023	Credit Suisse			256,287	
12587P-AX-8	BSSP 2007-N3 4A2 BSSP 2007-N3 4A2 6.000% 01/26/37	D	01/31/2023	Credit Suisse			545,000	
12587P-AZ-3	BSSP 2007-N3 4A2 BSSP 2007-N3 5A1 6.000% 03/26/37	D	01/31/2023	Credit Suisse			527,451	
12587P-BU-3	BSSP 2007-N3 4A2 BSSP 2007-N3 9A2 6.000% 02/26/37	D	01/31/2023	Credit Suisse			2,025,000	
12587P-CD-0	BSSP 2007-N1 4A4 BSSP 2007-N4 1A1 6.500% 03/25/37	C	01/31/2023	Credit Suisse			1,201,435	
12587P-CE-8	BSSP 2007-N1 4A4 BSSP 2007-N4 1A2 6.500% 03/25/37	C	01/31/2023	Credit Suisse			4,390,000	
12587P-CU-2	BSSP 2007-N1 4A4 BSSP 2007-N4 4A1 6.500% 04/25/37	C	01/31/2023	Credit Suisse			943,284	
12633P-DE-1	HEATN 2005-2 B HEATN 2005-2 A 5.500% 08/27/35	D	01/31/2023	Credit Suisse			1,807,810	
12633P-DN-1	HEATN 2005-4 C2 HEATN 2005-4 C1 0.000% 11/27/35	D	01/31/2023	Credit Suisse			34,397,066	
12633P-DP-6	HEATN 2005-4 C2 HEATN 2005-4 C2 0.000% 11/27/35	D	01/31/2023	Credit Suisse			34,397,066	
12633P-DS-0	HEATN 2005-5 B HEATN 2005-5 A 5.500% 12/27/35	D	01/31/2023	Credit Suisse			6,411,293	
12633P-DT-8	HEATN 2005-5 B HEATN 2005-5 B 5.500% 12/27/35	D	01/31/2023	Credit Suisse			3,000,000	
12633P-DU-5	HEATN 2005-5 B HEATN 2005-5 C 0.000% 12/27/35	D	01/31/2023	Credit Suisse			35,493,804	
12633P-EA-8	HEATN 2005-7 C HEATN 2005-7 B 6.500% 02/27/36	D	01/31/2023	Credit Suisse			1,925,000	
12633P-EB-6	HEATN 2005-7 C HEATN 2005-7 C 0.000% 02/27/36	D	01/31/2023	Credit Suisse			44,908,584	
12661P-AF-6	CSL FINANCE PLC Senior Unsecured 4.950% 04/27/62	D	04/17/2023	STAR Modco AAM		2,467,018	2,600,000	60,775
13875L-AS-7	CANYC 2014-1A BR CANYC 2014-1A BR 7.452% 01/30/31	D	05/17/2023	AADE - CATALINA		1,888,464	2,000,000	6,310
13876L-AN-7	CANYC 2020-1A DR CANYC 2020-1A CR 7.706% 07/15/34	D	11/30/2023	AADE - CATALINA		2,121,312	2,180,466	21,003
13876N-AS-2	CANYC 2020-2A DR CANYC 2020-2A CR 7.706% 10/15/34	D	10/04/2023	AADE - CATALINA		1,936,097	1,962,419	32,815
13877J-AE-1	CANYC 2022-1A D CANYC 2022-1A C 7.603% 04/15/35	D	04/14/2023	BNP Paribas		1,894,200	2,000,000	399
13877J-AG-6	CANYC 2022-1A D CANYC 2022-1A D 8.603% 04/15/35	D	12/22/2023	ALRe Corporate AAM		3,849,520	4,000,000	64,043
13877L-AE-6	CANYC 2022-2A D CANYC 2022-2A C 9.303% 01/15/36	D	12/08/2023	Barclays		12,500,000	12,500,000	
13877L-AG-1	CANYC 2022-2A D CANYC 2022-2A D 11.143% 01/15/36	D	12/08/2023	Barclays		13,365,000	13,500,000	
13887T-AQ-0	CANYC 2019-1A DR CANYC 2019-1A CR 7.756% 04/15/32	D	03/21/2023	Morgan Stanley		1,660,750	1,750,000	21,778
13887W-AN-0	CANYC 2019-2A CR CANYC 2019-2A CR 7.806% 10/15/34	D	10/04/2023	AADE - CATALINA		429,504	436,093	7,388
14310K-AY-7	CGMS 2013-4A CRR CGMS 2013-4A CRR 7.406% 01/15/31	D	02/28/2023	Various		9,952,779	10,375,000	79,403
14311X-AE-2	CGMS 2018-1A B CGMS 2018-1A B 7.528% 04/20/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		940,500	1,000,000	14,047
14315R-AG-6	CGMS 2018-4A B CGMS 2018-4A B 7.748% 01/20/31	D	08/23/2023	AADE - CATALINA		5,197,540	5,300,000	38,333
14318L-AG-6	CGMS 2022-5A D CGMS 2022-5A D 10.734% 10/15/35	D	08/05/2023	PRT 6 ACRA NonModco AAM		7,014,442	7,400,000	6,619
14889D-AS-7	CRMN 2014-1A CR CRMN 2014-1A CR 9.104% 04/22/30	D	12/22/2023	ALRe Corporate AAM		4,799,595	5,000,000	75,866
14900C-AG-0	CRMN 2018-1A D CRMN 2018-1A C 8.140% 10/25/31	D	02/28/2023	AAIA NonModco AAM		2,161,224	2,250,000	15,550
14919B-AJ-5	CATLK 2018-5A D CATLK 2018-5A C 8.128% 10/21/30	D	10/04/2023	AADE - CATALINA		1,970,028	2,000,000	33,939
14919B-AL-0	CATLK 2018-5A D CATLK 2018-5A D 8.928% 10/21/30	D	10/13/2023	Lincoln Fin Mod - AAM		2,805,804	3,000,000	62,603
149754-AN-3	ABSN 2004-HE7 A2 ABSN 2004-HE7 A2 5.000% 10/27/34	D	01/31/2023	Credit Suisse			6,821,046	
149754-AQ-6	ABSN 2004-HE9 A2 ABSN 2004-HE9 A2 5.000% 12/25/34	D	01/31/2023	Credit Suisse			406,798	
149754-AZ-6	ABSN 2005-HE6 A1 ABSN 2005-HE6 A1 5.050% 08/27/35	D	01/31/2023	Credit Suisse			1,547,728	
149754-BE-2	ABSN 2006-HE1 A1 ABSN 2006-HE1 A1 6.000% 01/27/36	D	01/31/2023	Credit Suisse			14,940,384	
14975A-AA-7	ABSN 2006-HE3 A4 ABSN 2006-HE3 A1 5.500% 03/27/36	D	01/31/2023	Credit Suisse			3,103,391	
14975A-AD-1	ABSN 2006-HE3 A4 ABSN 2006-HE3 A4 0.000% 03/27/36	D	01/31/2023	Credit Suisse			2,390,000	
14975T-AA-6	ABSN 2006-HE5 A1 ABSN 2006-HE5 A1 6.500% 07/27/36	D	01/31/2023	Credit Suisse			2,477,683	
14975W-AA-9	ABSN 2006-DSRT A1 ABSN 2006-DSRT A1 9.600% 11/28/35	D	01/31/2023	Credit Suisse			15,000,000	
14975X-AA-7	ABSN 2006-HE6 A3 ABSN 2006-HE6 A1 6.250% 11/25/36	D	01/31/2023	Credit Suisse			1,576,902	
14975X-AB-5	ABSN 2006-HE6 A3 ABSN 2006-HE6 A2 7.500% 11/25/36	D	01/31/2023	Credit Suisse			3,770,000	
14975X-AC-3	ABSN 2006-HE6 A3 ABSN 2006-HE6 A3 7.500% 11/25/36	D	01/31/2023	Credit Suisse			7,100,000	
14975Y-AC-1	ABSN 2006-HE7 A3 ABSN 2006-HE7 A3 7.500% 11/25/36	D	01/31/2023	Credit Suisse			5,200,000	
15033X-AN-6	CEDF 2019-10A CR CEDF 2019-10A CR 7.728% 10/20/32	D	09/06/2023	ALRe Modco - VIAC GA - AAM		4,452,057	4,500,000	45,829
15673E-AA-1	CERB 2020-1A D CERB 2020-1A A 7.506% 10/15/31	D	05/03/2023	WELLS FARGO SECURITIES		51,900,253	52,147,956	185,394
15673E-AD-5	CERB 2020-1A D CERB 2020-1A D 10.956% 10/15/31	D	12/22/2023	ALRe Corporate AAM		3,978,148	4,000,000	81,560
15674E-AA-0	CERB 2021-1A A CERB 2021-1A A 7.156% 04/15/32	D	11/02/2023	AADE BLIC NonModco AAM		2,360,011	2,363,509	7,987
171519-AE-1	CHMML 2021-2A C CHMML 2021-2A C 8.276% 10/01/32	D	12/07/2023	AAIA PRT COM SA TX AAM NONMOD		5,000,000	5,000,000	16,092
18976V-AS-2	BSSP 2007-N1 4A4 BSSP 2006-20N 4A2 6.500% 07/27/36	C	01/31/2023	Credit Suisse			252,714	
18977A-AA-6	BSSP 2007-N1 4A4 BSSP 2007-N1 1A1 6.000% 10/26/36	D	01/31/2023	Credit Suisse			869,236	
18977A-AF-5	BSSP 2007-N1 4A4 BSSP 2007-N1 2A2 6.000% 12/27/36	D	01/31/2023	Credit Suisse			2,230,000	
18977A-AN-8	BSSP 2007-N1 4A4 BSSP 2007-N1 4A1 6.000% 01/26/37	D	01/31/2023	Credit Suisse			538,263	
18977A-AP-3	BSSP 2007-N1 4A4 BSSP 2007-N1 4A2 6.000% 01/26/37	D	01/31/2023	Credit Suisse			588,551	
18977A-AR-9	BSSP 2007-N1 4A4 BSSP 2007-N1 4A4 0.000% 01/26/37	D	01/31/2023	Credit Suisse			1,136,091	
18977B-AG-1	BSSP 2007-N1 4A4 BSSP 2006-24 2A2 6.500% 11/27/36	D	01/31/2023	Credit Suisse			52,967	
18977B-BL-9	BSSP 2007-N1 4A4 BSSP 2006-24 8A2 6.500% 09/27/36	D	01/31/2023	Credit Suisse			248,896	
202712-BJ-3	COM BK AUSTRALIA Subordinated 4.316% 01/10/48	D	12/12/2023	Bank of America		6,099,040	8,000,000	147,703
202712-BK-0	COM BK AUSTRALIA SUB 3.610% 09/12/34	D	09/05/2023	AAIA Amplify SA NonMod AAM		2,000,000	2,000,000	3,008
202712-BL-8	COM BK AUSTRALIA SUB 3.743% 09/12/39	D	10/28/2023	AAIA PRT Com SA Modco AAM		850,028	790,000	8,707
225411-AC-1	HEATN 2005-8 C HEATN 2005-8 C 0.000% 03/27/36	D	01/31/2023	Credit Suisse			73,037,895	
225411-AF-4	HEATN 2005-2 B HEATN 2005-9 A 6.500% 05/27/36	D	01/31/2023	Credit Suisse			1,765,459	
225411-AG-2	HEATN 2005-2 B HEATN 2005-9 B 6.500% 05/27/36	D	01/31/2023	Credit Suisse			3,000,000	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
225411-AN-7	HEATN 2005-2 B HEATN 2006-1 D 0.000% 05/27/36	D	01/31/2023	Credit Suisse			36,396,453	
225411-AP-2	HEATN 2006-2 D HEATN 2006-2 A 5.500% 06/27/36	D	01/31/2023	Credit Suisse			254,539	
225411-AQ-0	HEATN 2006-2 D HEATN 2006-2 B 6.500% 06/27/36	D	01/31/2023	Credit Suisse			3,600,000	
225411-AR-8	HEATN 2006-2 D HEATN 2006-2 C 6.500% 06/27/36	D	01/31/2023	Credit Suisse			1,300,000	
225411-AS-6	HEATN 2006-2 D HEATN 2006-2 D 0.000% 06/27/36	D	01/31/2023	Credit Suisse			27,792,379	
22542C-AA-0	HEATN 2006-3 E HEATN 2006-3 A 5.500% 08/27/36	D	01/31/2023	Credit Suisse			3,298,408	
22542C-AC-6	HEATN 2006-3 E HEATN 2006-3 C 6.500% 08/27/36	D	01/31/2023	Credit Suisse			5,900,000	
22542C-AD-4	HEATN 2006-3 E HEATN 2006-3 D 6.500% 08/27/36	D	01/31/2023	Credit Suisse			2,000,000	
22542C-AE-2	HEATN 2006-3 E HEATN 2006-3 E 0.000% 08/27/36	D	01/31/2023	Credit Suisse			76,315,027	
22542K-AA-2	HEATN 2006-4 D HEATN 2006-4 A 5.500% 09/27/36	D	01/31/2023	Credit Suisse			10,327,410	
22542K-AB-0	HEATN 2006-4 D HEATN 2006-4 B 6.500% 09/27/36	D	01/31/2023	Credit Suisse			6,250,000	
22542K-AC-8	HEATN 2006-4 D HEATN 2006-4 C 6.500% 09/27/36	D	01/31/2023	Credit Suisse			3,000,000	
22542K-AD-6	HEATN 2006-4 D HEATN 2006-4 D 0.000% 09/27/36	D	01/31/2023	Credit Suisse			88,126,470	
22545J-AB-0	HEATN 2005-2 B HEATN 2006-6 B 6.500% 12/27/36	D	01/31/2023	Credit Suisse			2,300,000	
22545J-AC-8	HEATN 2005-2 B HEATN 2006-6 C 6.500% 12/27/36	D	01/31/2023	Credit Suisse			1,100,000	
22545J-AD-6	HEATN 2005-2 B HEATN 2006-6 D 0.000% 12/27/36	D	01/31/2023	Credit Suisse			36,414,242	
22545N-AA-3	HEATN 2006-7 A HEATN 2006-7 A 6.000% 02/25/37	D	01/31/2023	Credit Suisse			2,303,732	
22545T-AB-8	HEATN 2005-2 B HEATN 2006-8 B 10.000% 04/27/37	D	01/31/2023	Credit Suisse			4,550,000	
22545T-AC-6	HEATN 2005-2 B HEATN 2006-8 C 10.000% 04/27/37	D	01/31/2023	Credit Suisse			2,250,000	
22545T-AD-4	HEATN 2005-2 B HEATN 2006-8 D 0.000% 04/27/37	D	01/31/2023	Credit Suisse			63,106,025	
22546F-AB-7	HEATN 2007-1 D HEATN 2007-1 B 10.000% 06/27/37	D	01/31/2023	Credit Suisse			1,700,000	
22546F-AC-5	HEATN 2007-1 D HEATN 2007-1 C 10.000% 06/27/37	D	01/31/2023	Credit Suisse			800,000	
22546F-AD-3	HEATN 2007-1 D HEATN 2007-1 D 0.000% 06/27/37	D	01/31/2023	Credit Suisse			57,589,376	
22546G-AB-5	HEATN 2007-2 D HEATN 2007-2 B 10.000% 08/27/37	D	01/31/2023	Credit Suisse			2,650,000	
22546G-AC-3	HEATN 2007-2 D HEATN 2007-2 C 10.000% 08/27/37	D	01/31/2023	Credit Suisse			1,890,000	
22546G-AD-1	HEATN 2007-2 D HEATN 2007-2 D 0.000% 08/27/37	D	01/31/2023	Credit Suisse			85,493,131	
22546H-AB-3	HEATN 2007-3 D HEATN 2007-3 B 10.000% 09/27/37	D	01/31/2023	Credit Suisse			1,700,000	
22546H-AC-1	HEATN 2007-3 D HEATN 2007-3 C 10.000% 09/27/37	D	01/31/2023	Credit Suisse			1,200,000	
22546H-AD-9	HEATN 2007-3 D HEATN 2007-3 D 0.000% 09/27/37	D	01/31/2023	Credit Suisse			44,549,271	
22845J-AE-1	CRNPT 2021-11A C CRNPT 2021-11A C 7.965% 01/17/34	D	09/06/2023	Various		7,874,576	8,000,000	76,951
22845J-AG-6	CRNPT 2021-11A C CRNPT 2021-11A D 9.265% 01/17/34	D	02/28/2023	AAIA NonModco AAM		10,510,478	11,000,000	108,181
22845X-AJ-9	CRNPT 2018-4A C CRNPT 2018-4A C 7.578% 04/20/31	D	06/16/2023	ALRe Modco - GMIB - AAM		947,578	1,000,000	11,322
23303M-AA-5	DBARN 2007-AR3 2N2 DBARN 2007-AR3 2N1 8.000% 06/25/37	D	01/31/2023	Credit Suisse		.7	7,024,965	
23303M-AB-3	DBARN 2007-AR3 2N2 DBARN 2007-AR3 2N2 9.000% 06/25/37	D	01/31/2023	Credit Suisse		.5	4,540,000	
23303P-AD-2	DBARN 2007-AHM1 N4 DBARN 2007-AHM1 N4 8.750% 02/25/47	D	01/31/2023	Credit Suisse		.6	5,900,000	
23332S-AA-7	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N3 8.350% 10/19/36	D	01/31/2023	Credit Suisse			959,856	
23332S-AA-7	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N3 8.350% 10/19/36	D	02/19/2023	Interest Capitalization		.5	.5	
23332S-AB-5	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N4 8.350% 10/19/36	D	01/31/2023	Credit Suisse			2,479,500	
23332S-AC-3	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N5 0.000% 10/19/36	D	01/31/2023	Credit Suisse			18,160,000	
23334M-AA-8	DSLAN 2007-AR1 N3 DSLAN 2007-AR1 N3 8.350% 03/19/37	D	01/31/2023	Credit Suisse			1,225,000	
24668P-AE-7	KONINKLIJKE Senior Unsecured 5.700% 10/01/40	D	12/22/2023	AAIA Amplify SA NonMod AAM		1,340,820	1,000,000	27,867
251526-CS-6	DEUTSCHE BANK NY Senior Non Preferred 6.720% 01/18/29	D	12/07/2023	Morgan Stanley		5,119,150	5,000,000	133,467
25211A-AL-3	DWOLF 2017-1A AR DWOLF 2017-1A DR 8.506% 10/15/30	D	01/09/2023	BNP Paribas		927,500	1,000,000	16,553
25255D-AG-5	DCLO 2021-1A B DCLO 2021-1A B 7.806% 07/15/36	D	10/04/2023	AADE - CATALINA		2,531,978	2,571,849	43,570
25255N-AE-8	DCLO 2022-4A BR DCLO 2022-4A A2A 8.594% 01/15/36	D	12/08/2023	Various		15,500,000	15,500,000	
25255N-AJ-7	DCLO 2022-4A BR DCLO 2022-4A B 9.494% 01/15/36	D	12/08/2023	Various		25,200,000	25,200,000	
25255N-AL-2	DCLO 2022-4A BR DCLO 2022-4A C1 10.894% 01/15/36	D	12/08/2023	Bank of America		10,829,000	11,050,000	
25255N-AL-2	DCLO 2022-4A BR DCLO 2022-4A C1 10.894% 01/15/36	D	09/06/2023	AEL Modco AAM		2,004,474	2,000,000	30,623
25255N-AN-8	DCLO 2022-4A BR DCLO 2022-4A C2 11.404% 01/15/36	D	12/08/2023	Various		4,851,000	4,950,000	
25255P-AA-1	DCLO 2022-4A BR DCLO 2022-4A D 13.944% 01/15/36	D	12/08/2023	Bank of America			4,250,000	
25255R-AE-9	DCLO 2023-5A C1 DCLO 2023-5A B 8.245% 10/15/36	D	09/20/2023	Various		15,000,000	15,000,000	
25255R-AG-4	DCLO 2023-5A C1 DCLO 2023-5A C1 9.595% 10/15/36	D	09/20/2023	Various		13,500,000	13,500,000	
26139P-AB-9	DP WORLD CRESCEN Senior Unsecured 4.848% 09/26/28	D	08/04/2023	Various		12,444,102	12,600,000	200,384
26243E-AC-5	DRSLF 2017-53A C DRSLF 2017-53A C 7.356% 01/15/31	D	05/17/2023	Various		4,077,027	4,250,000	28,200
26244R-AC-5	DRSLF 2017-54A C DRSLF 2017-54A C 7.809% 10/19/29	D	10/13/2023	Lincoln Fin Mod - AAM		6,853,693	7,000,000	129,298
26245R-AG-5	DRSLF 2018-58A C DRSLF 2018-58A C 7.465% 07/17/31	D	10/13/2023	Various		5,073,880	5,200,000	49,829
26245X-AU-1	DRSLF 2020-86A DR DRSLF 2020-86A DR 8.858% 07/17/34	D	09/27/2023	Various		6,728,750	7,000,000	126,184
26248K-AG-7	DRSLF 2022-109A C DRSLF 2022-109A C 7.766% 04/20/35	D	01/09/2023	Various		2,006,048	2,145,000	30,801
26250U-AS-4	DRSLF 2013-26A BR DRSLF 2013-26A BR 7.106% 04/15/29	D	10/04/2023	AADE - CATALINA		8,823,420	8,950,000	137,874
26251B-AQ-9	DRSLF 2013-28A A3LR DRSLF 2013-28A A3L 7.797% 08/15/30	D	02/23/2023	ALRe Modco - VIAC GA - AAM		9,750,820	10,000,000	15,586
26251C-AY-0	DRSLF 2018-61A DR DRSLF 2018-61A DR 8.765% 01/17/32	D	07/27/2023	Bank of America		.666,750	.700,000	2,360
26251L-AG-9	DRSLF 2018-64A C DRSLF 2018-64A C 7.407% 04/18/31	D	12/22/2023	Various		6,776,838	7,000,000	49,780
26251L-AJ-3	DRSLF 2018-64A C DRSLF 2018-64A D 8.307% 04/18/31	D	09/06/2023	Various		2,387,797	2,500,000	24,133
26252J-BA-5	DRSLF 2019-75A DR2 DRSLF 2019-75A DR2 8.756% 04/15/34	D	01/11/2023	MITSUBISHI UFJ SECURITIES INTL		5,761,013	6,245,000	109,594
28504D-AC-7	ELEC DE FRANCE Senior Unsecured 6.250% 05/23/33	D	05/17/2023	WELLS FARGO SECURITIES		2,697,219	2,700,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
28504D-AD-5	ELEC DE FRANCE Senior Unsecured 6.900% 05/23/53	D	05/17/2023	Bank of America		1,787,814	1,800,000	
28622P-AG-8	AWPT 2017-6A D AWPT 2017-6A C 8.356% 07/15/29	D	05/17/2023	AADE - CATALINA		1,958,840	2,000,000	13,267
28622P-AJ-2	AWPT 2017-6A D AWPT 2017-6A D 9.306% 07/15/29	D	08/08/2023	Various		6,659,424	6,710,000	38,757
28622Q-AE-1	AWPT 2014-2A CR AWPT 2014-2A CR 7.855% 10/15/29	D	12/22/2023	ALRe Corporate AAM		1,000,025	1,000,000	14,620
28623A-AE-5	AWPT 2016-5A DR AWPT 2016-5A DR 9.190% 10/25/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		1,805,019	1,850,000	4,709
28623A-AE-5	AWPT 2016-5A DR AWPT 2016-5A DR 9.190% 10/25/31	D	06/16/2023	PRT 6 ACRA NonModco AAM		985,505	1,000,000	21,889
28623C-AG-6	AWPT 2018-10A D AWPT 2018-10A C 8.027% 10/20/31	D	09/06/2023	ALRe Modco - VIAC GA - AAM		8,831,367	9,000,000	95,253
29001L-AQ-4	ELMW2 2019-2A DR ELMW2 2019-2A CR 7.678% 04/20/34	D	02/28/2023	ALRe Corporate AAM		15,835,479	16,500,000	121,688
29002G-AD-3	ELMW4 2020-1A C ELMW4 2020-1A C 7.706% 04/15/33	D	09/06/2023	AADE BLIC NonModco AAM		494,025	500,000	5,397
29003J-AG-9	ELM15 2022-2A B ELM15 2022-2A B 7.228% 04/22/35	D	11/08/2023	Goldman Sachs		8,386,200	8,640,000	36,600
29003J-AG-9	ELM15 2022-2A B ELM15 2022-2A B 7.228% 04/22/35	D	12/22/2023	ALRe Corporate AAM		12,923,816	12,960,000	156,130
29003W-AE-5	ELM14 2022-1A C ELM14 2022-1A C 7.566% 04/20/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		4,303,259	4,350,000	13,551
29247B-AJ-6	EMPWR 2023-2A D EMPWR 2023-2A C 8.795% 07/15/36	D	07/18/2023	Citigroup		4,400,000	4,400,000	
29247B-AJ-6	EMPWR 2023-2A D EMPWR 2023-2A C 8.795% 07/15/36	D	07/18/2023	AAIA Amplify SA NonMod AAM		1,100,000	1,100,000	9,592
29247B-AL-1	EMPWR 2023-2A D EMPWR 2023-2A D 10.795% 07/15/36	D	07/18/2023	Various		4,500,000	4,500,000	
29442Q-AB-3	EMLTN 2005-1 N2 EMLTN 2005-1 N2 6.414% 04/25/35	D	01/31/2023	Credit Suisse			1,284,972	
29446M-AD-4	STATOIL ASA Senior Unsecured 2.875% 04/06/25	D	09/28/2023	Goldman Sachs		1,540,848	1,600,000	22,489
29446M-AG-7	STATOIL ASA Senior Unsecured 3.625% 04/06/40	D	10/28/2023	AAIA PRT Com SA Modco AAM		2,697,369	2,390,000	19,734
30259A-AN-2	FDF 2017-3A BR FDF 2017-3A BR 3.374% 01/25/36	D	12/22/2023	ALRe Corporate AAM		9,258,820	10,000,000	137,772
31503A-AA-2	FERMACA ENTERPR Senior Secured 6.375% 03/30/38	D	07/18/2023	Various		11,472,953	11,114,332	70,854
31722P-AW-6	FILPK 2018-1A D FILPK 2018-1A D 8.556% 07/15/30	D	01/09/2023	BNP Paribas		2,226,000	2,400,000	40,014
33882G-AJ-7	FLAT 2017-1A CR FLAT 2017-1A CR 7.542% 05/15/30	D	02/28/2023	AAIA NonModco AAM		3,858,860	4,000,000	9,770
34918Q-AQ-5	FWIA 2019-1A CR FWIA 2019-1A CR 7.878% 10/20/32	D	11/30/2023	AADE - CATALINA		7,833,216	8,000,000	71,776
34955Y-AE-9	FCBSL 2018-1A B1R FCBSL 2018-1A B1R 7.444% 07/23/31	D	06/30/2023	AAIA NonModco AAM		1,953,215	2,000,000	11,885
34955Y-AJ-8	FCBSL 2018-1A B1R FCBSL 2018-1A DR 9.124% 07/23/31	D	02/28/2023	AAIA NonModco AAM		5,980,019	6,250,000	52,282
34956N-AE-2	FCBSL 2019-1A A2 FCBSL 2019-1A B 7.824% 07/23/32	D	02/16/2023	ALRe Modco - VIAC GA - AAM		2,961,930	3,000,000	14,130
34956N-AG-7	FCBSL 2019-1A A2 FCBSL 2019-1A C 8.574% 07/23/32	D	06/15/2023	ALRe Modco - VIAC GA - AAM		2,464,265	2,500,000	29,727
34956N-AJ-1	FCBSL 2019-1A A2 FCBSL 2019-1A D 9.704% 07/23/32	D	08/24/2023	Various		7,055,272	7,250,000	72,678
34956N-AJ-1	FCBSL 2019-1A A2 FCBSL 2019-1A D 9.704% 07/23/32	D	02/27/2023	AAIA PRT Com SA Modco AAM		5,471,028	5,500,000	72,642
34960J-AW-5	FCO 2015-6I ER FCO 2015-6A BTR 7.718% 07/10/30	D	02/28/2023	AAIA NonModco AAM		1,460,151	1,500,000	14,006
34960J-AY-1	FCO 2015-6I ER FCO 2015-6A CR 8.318% 07/10/30	D	03/05/2023	AAIA PRT Com SA Modco AAM		1,488,662	1,500,000	21,489
34961J-AY-0	FCO 2017-9A DR FCO 2017-9A A1TR 7.206% 10/15/33	D	09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		7,845,868	8,000,000	17,614
34961P-AJ-9	FCBSL 2017-2A C FCBSL 2017-2A D 9.169% 07/11/30	D	02/28/2023	AAIA NonModco AAM		1,946,050	2,000,000	22,087
34961P-AJ-9	FCBSL 2017-2A C FCBSL 2017-2A D 9.169% 07/11/30	D	12/18/2023	AAIA PRT Com SA Modco AAM		1,000,000	1,000,000	15,536
34961W-AL-9	FCO 2018-11A C FCO 2018-11A C 8.156% 04/15/31	D	12/22/2023	Various		16,125,438	16,500,000	242,344
34962D-AE-6	FCBSL 2019-2A A2 FCBSL 2019-2A B 7.928% 10/20/32	D	12/22/2023	Various		7,660,483	7,700,000	49,571
34962D-AG-1	FCBSL 2019-2A A2 FCBSL 2019-2A C 8.878% 10/20/32	D	06/28/2023	Various		14,731,174	15,200,000	139,382
34962D-AJ-5	FCBSL 2019-2A A2 FCBSL 2019-2A D 10.028% 10/20/32	D	09/06/2023	Various		18,254,836	18,300,000	239,161
34962H-AC-1	FCBSL 2021-1A B FCBSL 2021-1A B 7.528% 04/20/33	D	12/22/2023	ALRe Corporate AAM		51,592,083	52,500,000	572,395
34962H-AE-7	FCBSL 2021-1A B FCBSL 2021-1A C 8.178% 04/20/33	D	10/13/2023	Various		13,842,564	14,250,000	192,473
34962X-AG-7	FCBSL 2020-1A D FCBSL 2020-1A B 7.978% 10/20/33	D	08/04/2023	Various		4,908,068	5,000,000	53,041
34962X-AJ-1	FCBSL 2020-1A D FCBSL 2020-1A C 8.828% 10/20/33	D	02/28/2023	AAIA NonModco AAM		3,836,216	4,000,000	34,483
34963D-AQ-8	FCBSL 2021-4A C FCBSL 2021-4A C 8.056% 10/15/34	D	11/14/2023	ACRA RE II Surplus AAM		19,587,500	20,000,000	129,789
34963D-AS-4	FCBSL 2021-4A C FCBSL 2021-4A D 9.306% 10/15/34	D	02/28/2023	ALRe Corporate AAM		913,088	1,000,000	9,893
34963Q-AG-1	FCBSL 2021-3A C FCBSL 2021-3A C 8.078% 07/20/34	D	03/08/2023	AAIA ACRA Retail		12,449,983	13,000,000	122,331
34963W-AE-3	FCBSL 2021-5A E FCBSL 2021-5A C 8.124% 10/23/34	D	10/04/2023	AADE - CATALINA		3,234,199	3,285,235	52,942
34965D-AG-8	FCBSL 2023-1A C FCBSL 2023-1A C 9.412% 04/23/36	D	02/09/2023	Various		10,000,000	10,000,000	
34965D-AN-3	FCBSL 2023-1A C FCBSL 2023-1A D2A 10.912% 04/23/36	D	02/09/2023	Goldman Sachs		5,500,000	5,500,000	
349927-AG-8	FCBSL 2022-3A C FCBSL 2022-3A C 10.086% 10/20/35	D	10/31/2023	Deutsche Bank Securities Inc		4,236,750	4,200,000	15,297
349936-AC-8	FCBSL 2023-3A B1 FCBSL 2023-3A B1 8.528% 01/23/37	D	10/31/2023	Bank of America		6,100,000	6,100,000	
349936-AE-4	FCBSL 2023-3A B1 FCBSL 2023-3A C 9.228% 01/23/37	D	10/31/2023	Bank of America		3,400,000	3,400,000	
35455D-AG-2	FPPC 2022-1A D FPPC 2022-1A D 9.144% 04/14/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		4,733,515	5,000,000	26,428
358070-AB-6	FRESNILLO PLC Senior Unsecured 4.250% 10/02/50	D	03/30/2023	SSL FWH AAM		372,188	500,000	10,507
361596-AA-7	GEWMN 2005-2A N1 GEWMN 2005-2A N1 5.500% 01/25/36	D	01/31/2023	Credit Suisse			1,579,123	
37148E-AG-9	GNRT 8A DR GNRT 8A CR 7.878% 10/20/34	D	10/04/2023	AADE - CATALINA		1,945,329	1,976,956	32,504
37148E-AJ-3	GNRT 8A DR GNRT 8A DR 9.178% 10/20/34	D	08/24/2023	AADE VOYA Modco - VIAC SA -AAM		2,522,768	2,650,000	23,415
38136M-AL-2	GLM 2017-2A D GLM 2017-2A C 7.478% 11/28/30	D	09/06/2023	AEL FWH AAM		988,604	1,000,000	9,851
38136R-AN-7	GLM 2022-14A D GLM 2022-14A D 9.866% 07/20/35	D	08/04/2023	ALRe Corporate AAM		3,017,280	3,000,000	12,220
38137H-CA-4	GLD11 2015-11A DR2 GLD11 2015-11A DR2 8.057% 01/18/31	D	04/12/2023	Various		3,999,979	4,000,000	30,550
38137M-AT-4	GLD12 2016-12A DR GLD12 2016-12A DR 8.574% 07/21/30	D	02/07/2023	AAIA NonModco AAM		1,234,091	1,300,000	4,179
38138B-AL-4	GLM 2018-3A C GLM 2018-3A C 7.578% 04/20/30	D	08/08/2023	ALRe Corporate AAM		2,268,025	2,300,000	9,090
38139B-AW-9	GLM 2022-15A DR GLM 2022-15A DR 9.798% 10/20/36	D	10/18/2023	Citigroup		4,802,400	4,800,000	46,745
38172C-AN-5	GOCAP 2017-35A DR GOCAP 2017-35A CR 8.178% 07/20/29	D	08/24/2023	Various		6,933,969	7,000,000	55,044
38172C-AQ-8	GOCAP 2017-35A DR GOCAP 2017-35A DR 9.428% 07/20/29	D	12/22/2023	ALRe Corporate AAM		21,028,749	21,000,000	346,472
38172F-AA-6	GOCAP 2017-34A CR GOCAP 2017-34A AR 7.355% 03/14/31	D	02/16/2023	ALRe Modco - GMIB - AAM		2,619,907	2,650,000	4,587

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38172F-AL-2	GOCAP 2017-34A CR GOCAP 2017-34A CR 9.305% 03/14/31	D	02/13/2023	AAIA Modco AAM		1,960,038	2,000,000	3,182
381740-AE-9	GOCAP 2021-51A C1 GOCAP 2021-51A C1 8.505% 05/05/34	D	01/05/2023	BMO Capital Markets		902,500	1,000,000	12,918
38174B-AN-5	GOCAP 2015-22A BR GOCAP 2015-22A BR 7.178% 01/20/31	D	12/22/2023	ALRe Corporate AAM		5,871,228	6,000,000	75,367
38174B-AQ-8	GOCAP 2015-22A BR GOCAP 2015-22A CR 7.528% 01/20/31	D	03/30/2023	ALRe Corporate AAM		943,607	1,000,000	12,761
38174B-AQ-8	GOCAP 2015-22A BR GOCAP 2015-22A CR 7.528% 01/20/31	D	03/30/2023	AAIA PRT COM SA TX AAM NONMOD		9,783,392	10,000,000	188,020
38174Y-AC-9	GOCAP 2015-24A DR GOCAP 2015-24A BR 7.655% 11/05/29	D	04/13/2023	WELLS FARGO SECURITIES		1,935,000	2,000,000	26,468
38174Y-AE-5	GOCAP 2015-24A DR GOCAP 2015-24A CR 8.255% 11/05/29	D	03/31/2023	Raymond James		2,868,750	3,000,000	38,882
38174Y-AE-5	GOCAP 2015-24A DR GOCAP 2015-24A CR 8.255% 11/05/29	D	03/30/2023	AAIA PRT COM SA TX AAM NONMOD		7,978,135	8,000,000	133,539
38175B-AC-8	GOCAP 2018-36A B GOCAP 2018-36A B 7.305% 02/05/31	D	07/31/2023	ALRe Modco - GMIB - AAM		975,574	1,000,000	16,859
38175B-AC-8	GOCAP 2018-36A B GOCAP 2018-36A B 7.305% 02/05/31	D	09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		3,136,211	3,200,000	52,429
38175B-AE-4	GOCAP 2018-36A B GOCAP 2018-36A C 7.755% 02/05/31	D	08/04/2023	Various		4,400,382	4,630,000	80,647
38175C-AC-6	GOCAP 2014-21A DR GOCAP 2014-21A BR 7.440% 01/25/31	D	03/30/2023	ALRe Corporate AAM		1,906,140	2,000,000	23,530
38175D-AC-4	GOCAP 2018-38A C GOCAP 2018-38A B 7.578% 07/20/30	D	08/04/2023	AADE - AAIA non-Modco - AAM		970,363	1,000,000	3,120
38175D-AC-4	GOCAP 2018-38A C GOCAP 2018-38A B 7.578% 07/20/30	D	10/05/2023	AAIA PRT Com SA Modco AAM		2,000,000	2,000,000	21,891
38175D-AE-0	GOCAP 2018-38A C GOCAP 2018-38A C 8.478% 07/20/30	D	08/04/2023	Various		25,779,274	26,500,000	109,249
38175D-AE-0	GOCAP 2018-38A C GOCAP 2018-38A C 8.478% 07/20/30	D	10/05/2023	AAIA PRT Com SA Modco AAM		6,957,008	7,000,000	85,720
38175G-AG-8	GOCAP 2015-23A ER GOCAP 2015-23A DR 8.328% 01/20/31	D	10/13/2023	Lincoln Fin Mod - AAM		2,868,846	3,000,000	58,353
38175J-AG-2	GOCAP 2013-17A BR GOCAP 2013-17A BR 8.540% 10/25/30	D	03/30/2023	ALRe Corporate AAM		10,093,965	10,500,000	144,064
38175N-AE-8	GOCAP 2015-25A AR GOCAP 2015-25A CR 8.254% 05/05/30	D	03/22/2023	JEFFERIES LLC		1,608,334	1,666,667	15,772
38175N-AE-8	GOCAP 2015-25A AR GOCAP 2015-25A CR 8.254% 05/05/30	D	03/30/2023	AAIA NonModco AAM		4,807,500	5,000,000	51,506
38175U-AJ-1	GCBSL 2018-37A D GCBSL 2018-37A D 8.978% 07/20/30	D	08/15/2023	AAIA PRT Com SA Modco AAM		1,000,000	1,000,000	12,968
38176D-AE-9	GOCAP 2015-26A CR GOCAP 2015-26A CR 7.578% 04/20/31	D	12/22/2023	ALRe Corporate AAM		247,098	250,000	3,315
38176E-AQ-0	GCBSL 2019-40A CR GCBSL 2019-40A CR 7.740% 01/25/32	D	02/28/2023	ALRe Corporate AAM		3,861,716	4,000,000	26,134
38176K-AG-8	GOCAP 2019-42A C1 GOCAP 2019-42A C1 9.378% 04/20/31	D	03/23/2023	Santander US Capital Markets L		2,925,000	3,000,000	46,792
38176K-AG-8	GOCAP 2019-42A C1 GOCAP 2019-42A C1 9.378% 04/20/31	D	12/22/2023	Various		39,872,325	41,000,000	364,833
38176Q-AG-5	GCBSL 2019-43A D GCBSL 2019-43A C 8.628% 07/20/32	D	08/23/2023	AADE - CATALINA		4,940,680	5,000,000	40,319
38176Q-AJ-9	GCBSL 2019-43A D GCBSL 2019-43A D 9.778% 07/20/32	D	10/05/2023	Bank of America		263,807	265,800	5,865
38176Q-AJ-9	GCBSL 2019-43A D GCBSL 2019-43A D 9.778% 07/20/32	D	08/04/2023	ALRe Corporate AAM		10,521,389	10,500,000	42,386
38176V-AC-3	GOCAP 2020-47A C1 GOCAP 2020-47A A2A 7.530% 05/05/32	D	11/01/2023	Scotia Capital		5,029,110	5,100,000	93,892
38176V-AG-4	GOCAP 2020-47A C1 GOCAP 2020-47A C1 8.905% 05/05/32	D	03/23/2023	BNP Paribas		2,334,089	2,411,000	26,437
38176V-AG-4	GOCAP 2020-47A C1 GOCAP 2020-47A C1 8.905% 05/05/32	D	12/22/2023	ALRe Corporate AAM		2,992,500	3,000,000	34,135
38176V-AG-4	GOCAP 2020-47A C1 GOCAP 2020-47A C1 8.905% 05/05/32	D	02/02/2023	AAIA PRT COM SA TX AAM NONMOD		1,501,933	1,500,000	27,016
38177G-AC-5	GCTLF 2020-1A C GCTLF 2020-1A B 8.428% 10/20/29	D	03/29/2023	Bank of America		13,100,000	13,100,000	192,512
38177G-AE-1	GCTLF 2020-1A C GCTLF 2020-1A C 9.328% 10/20/29	D	04/03/2023	BROWNSTONE INVESTMENT GROUP LL		3,000,000	3,000,000	52,861
38177Y-AE-2	GCBSL 2021-53A D GCBSL 2021-53A C 7.728% 07/20/34	D	08/23/2023	AADE - CATALINA		3,710,011	3,779,474	27,264
38178B-AG-6	GOCAP 2017-19RA DR2 GOCAP 2017-19RA CR2 7.978% 04/20/34	D	10/04/2023	AADE - CATALINA		1,145,264	1,162,915	19,366
38178D-AG-2	GCBSL 2020-50A DR GCBSL 2020-50A CR 7.766% 04/20/35	D	10/24/2023	AADE - CATALINA		1,133,408	1,162,915	1,003
381939-AE-7	GCBSL 2023-70A C GCBSL 2023-70A C 8.487% 10/25/36	D	10/20/2023	Barclays		4,300,000	4,300,000	
39729R-AD-0	GRNPK 2018-1A C GRNPK 2018-1A C 7.356% 04/15/31	D	12/22/2023	Various		4,843,524	4,950,000	48,886
39809G-AG-0	GWOLF 2018-1A C GWOLF 2018-1A C 8.590% 04/26/31	D	12/22/2023	ALRe Corporate AAM		20,409,627	21,000,000	285,604
40053X-AA-7	GRUPO ENERGIA B Senior Unsecured 4.875% 05/15/30	D	12/22/2023	ALRe Corporate AAM		3,392,393	3,570,000	17,887
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	05/24/2023	No Broker		24,104,112	24,305,778	132,163
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	12/20/2023	Jackson Ntl FWH - AAM		16,507,486	16,790,175	229,816
404280-BK-4	HSBC HOLDINGS Senior Unsecured 4.041% 03/13/28	D	12/26/2023	HSBC		14,953,502	15,550,000	183,276
404280-CS-6	HSBC HOLDINGS Senior Unsecured 0.976% 05/24/25	D	06/02/2023	HSBC		950,570	1,000,000	325
404280-CT-4	HSBC HOLDINGS Senior Unsecured 2.804% 05/24/32	D	12/28/2023	HSBC		6,275,850	7,500,000	22,198
404280-DZ-9	HSBC HOLDINGS Senior Unsecured 5.887% 08/14/27	D	12/18/2023	Goldman Sachs		10,112,000	10,000,000	206,045
40436K-AJ-4	HLM 6A-2015 BR HLM 6A-2015 BR 7.405% 02/05/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		8,662,464	9,000,000	36,059
40436K-AL-9	HLM 6A-2015 BR HLM 6A-2015 CR 8.155% 02/05/31	D	12/22/2023	ALRe Corporate AAM		3,774,055	3,962,500	41,289
40436X-AG-2	HLM 3A-2014 BR HLM 3A-2014 BR 8.057% 07/18/29	D	08/24/2023	AAIA NonModco AAM		3,755,738	3,800,000	31,135
40443G-AA-3	HIG 2023-FL1 AS HIG 2023-FL1 A 7.632% 09/19/38	C	10/20/2023	JPM SECURITIES LLC		34,825,000	35,000,000	
40443G-AC-9	HIG 2023-FL1 AS HIG 2023-FL1 AS 8.466% 09/19/38	C	10/20/2023	JPM SECURITIES LLC		31,590,255	31,749,000	
41154X-AL-9	HARB 2018-1A C HARB 2018-1A C 7.778% 01/20/31	D	08/23/2023	AADE - CATALINA		1,829,715	1,850,000	13,433
41154X-AN-5	HARB 2018-1A C HARB 2018-1A D 8.578% 01/20/31	D	01/05/2023	RBC CM, LLC		917,500	1,000,000	16,666
41161D-AB-6	HVNIM 2006-14 N2 HVNIM 2006-14 N2 8.350% 03/19/38	D	01/31/2023	Credit Suisse			469,183	
41162F-AB-0	HVNIM 2006-9A N4 HVNIM 2006-9A N2 8.350% 11/19/36	D	01/31/2023	Credit Suisse			1,945,483	
41162F-AC-8	HVNIM 2006-9A N4 HVNIM 2006-9A N3 8.350% 11/19/36	D	01/31/2023	Credit Suisse			1,785,000	
41162F-AD-6	HVNIM 2006-9A N4 HVNIM 2006-9A N4 8.350% 11/19/36	D	01/31/2023	Credit Suisse			2,347,500	
41164C-AA-7	HVNIM 2006-10 N4 HVNIM 2006-10 N3 8.350% 11/19/36	D	01/31/2023	Credit Suisse			1,259,776	
41164C-AB-5	HVNIM 2006-10 N4 HVNIM 2006-10 N4 8.350% 11/19/36	D	01/31/2023	Credit Suisse			2,138,000	
41164H-AB-4	HVNIM 2006-12 N3 HVNIM 2006-12 N2 8.350% 12/19/36	D	01/31/2023	Credit Suisse			7,829,422	
41164J-AA-2	HVNIM 2006-12 N3 HVNIM 2006-12 N3 8.350% 12/19/36	D	01/31/2023	Credit Suisse			10,800,000	
41164J-AB-0	HVNIM 2006-12 N3 HVNIM 2006-12 N4 8.350% 12/19/36	D	01/31/2023	Credit Suisse			5,160,000	
418093-AE-0	HASCN 2006-OPT1 A HASCN 2006-OPT1 A 6.250% 12/26/35	D	01/31/2023	Credit Suisse			1,352,481	
418094-AA-6	HASCN 2006-FF7 A HASCN 2006-FF7 A 6.750% 05/26/36	D	01/31/2023	Credit Suisse			5,537,639	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
41809S-AA-3	HASCN 2005-OP1A A HASCN 2005-OP1A A 6.250% 11/26/35	D	01/31/2023	Credit Suisse			101,895	
41809P-AA-9	HASCN 2006-FF9 A HASCN 2006-FF9 A 6.750% 06/26/36	D	01/31/2023	Credit Suisse			5,478,946	
41809Q-AA-7	HASCN 2006-WMC1 A HASCN 2006-WMC1 A 7.000% 07/26/36	D	01/31/2023	Credit Suisse			2,143,102	
44330G-AG-8	HLM 4A-2014 BR HLM 4A-2014 BR 7.502% 01/28/30	D	04/26/2023	Various		3,857,595	4,000,000	31,969
44330G-AG-8	HLM 4A-2014 BR HLM 4A-2014 BR 7.502% 01/28/30	D	02/09/2023	Various		2,496,696	2,500,000	43,100
44330G-AJ-2	HLM 4A-2014 BR HLM 4A-2014 CR 8.202% 01/28/30	D	02/15/2023	AARE II Surplus ISG		5,381,334	6,000,000	19,606
44330Q-AD-3	HLM 12A-18 B HLM 12A-18 B 7.507% 07/18/31	D	10/13/2023	Various		2,912,405	3,000,000	43,437
44925B-AC-6	ICG 2018-1A B ICG 2018-1A B 7.444% 04/21/31	D	12/22/2023	Various		9,453,331	9,640,000	105,952
44929B-BA-8	ICG 2014-2A CRR ICG 2014-2A CRR 7.456% 01/15/31	D	11/30/2023	Various		11,616,344	12,000,000	74,638
44929B-BC-4	ICG 2014-2A CRR ICG 2014-2A DRR 8.356% 01/15/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		10,841,049	11,532,000	47,685
44932T-AC-1	ICG 2018-2A D ICG 2018-2A B 7.424% 07/22/31	D	10/13/2023	Lincoln Fin Mod - AAM		3,130,725	3,175,000	52,561
44933W-AE-9	ICG 2015-2RA C ICG 2015-2RA B 8.056% 01/16/33	D	08/23/2023	AADE - CATALINA		1,964,746	2,000,000	16,383
44933W-AG-4	ICG 2015-2RA C ICG 2015-2RA C 9.156% 01/16/33	D	04/26/2023	Various		1,928,432	2,000,000	11,865
46603V-AB-1	IVYH 14A C IVYH 14A A2 7.357% 04/18/30	D	05/18/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		2,541,755	2,625,000	4,828
46604C-AE-6	IVYH 20A C Ivy Hill Middle Market Credit 9.594% 04/20/35	D	02/13/2023	Natixis UK		5,500,000	5,500,000	
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI JAMREC-PP 5.625% 01/08/27	D	08/04/2023	No Broker		5,885,057	6,016,447	53,584
481939-AL-0	Tottenham Hotspur Stadium Ltd KKR 49A D 10.106% 07/20/35	D	08/04/2023	AARE Surplus AAM		5,576,302	5,500,000	22,954
482466-AG-4	HANA BAN Junior Subordinated 3.500% 04/19/24	D	12/22/2023	ALRe Corporate AAM		12,645,405	14,000,000	85,750
48249V-AU-5	KKR 2013-1A CR KKR 2013-1A CR 9.306% 04/15/29	D	03/05/2023	AAIA PRT Com SA Modco AAM		4,013,806	4,000,000	57,903
48250G-AW-0	KKR 10 CR KKR 10 DR 8.997% 09/15/29	D	02/15/2023	AAIA NonModco AAM		14,297,978	14,570,000	203,728
48251F-AL-5	KKR 17 C1R KKR 17 C1R 7.606% 04/15/34	D	06/22/2023	Morgan Stanley		954,100	1,000,000	14,020
48251J-AJ-2	KKR 18 D KKR 18 D 9.257% 07/18/30	D	09/06/2023	AAIA Modco AAM		1,236,734	1,250,000	15,923
48251J-AJ-2	KKR 18 D KKR 18 D 9.257% 07/18/30	D	06/29/2023	AAIA PRT COM SA TX AAM NONMOD		1,000,000	1,000,000	257
48251T-AD-3	KKR 20 D KKR 20 D 8.406% 10/16/30	D	11/02/2023	AADE BLIC NonModco AAM		963,429	1,000,000	3,969
48251T-AD-3	KKR 20 D KKR 20 D 8.406% 10/16/30	D	10/30/2023	AAIA PRT Com SA Modco AAM		3,951,508	4,000,000	52,303
48252K-AE-9	KKR 21 C KKR 21 C 7.456% 04/15/31	D	08/23/2023	AADE - CATALINA		4,391,358	4,516,000	34,207
48252W-AE-3	KKR 22A D KKR 22A C 7.728% 07/20/31	D	08/23/2023	AADE - CATALINA		4,916,050	5,000,000	36,069
48252W-AG-8	KKR 22A D KKR 22A D 8.778% 07/20/31	D	01/05/2023	Robert W. Baird		933,000	1,000,000	16,521
48252W-AG-8	KKR 22A D KKR 22A D 8.778% 07/20/31	D	10/13/2023	Lincoln Fin Mod - AAM		2,245,221	2,300,000	47,181
48253U-AE-6	KKR 34A C KKR 34A C 7.856% 07/15/34	D	09/06/2023	Various		5,360,295	5,453,644	55,638
48253W-AE-2	KKR 28A C KKR 28A C 7.647% 03/15/31	D	12/22/2023	Various		7,745,277	8,000,000	110,629
48254F-AL-2	KKR 37A C KKR 37A C 7.928% 01/20/35	D	11/30/2023	AADE - CATALINA		3,710,858	3,779,474	34,125
48254F-AN-8	KKR 37A C KKR 37A D 9.028% 01/20/35	D	01/09/2023	Bank of America		4,550,000	5,000,000	87,525
48254Q-AD-6	KKR 33A C KKR 33A C 7.678% 07/20/34	D	04/11/2023	Bank of America		4,275,000	4,500,000	70,630
48255A-AG-3	KKR 36A D KKR 36A D 9.056% 10/15/34	D	08/04/2023	AADE - AAIA non-Modco - AAM		2,886,399	3,000,000	13,455
48661A-AQ-9	RAD 2018-1A DR RAD 2018-1A DR 8.306% 07/15/31	D	10/13/2023	Lincoln Fin Mod - AAM		8,796,267	9,000,000	180,839
48661N-AG-3	RAD 2019-6A D RAD 2019-6A C 8.578% 01/20/33	D	03/30/2023	ALRe Corporate AAM		5,086,536	5,250,000	77,559
48661N-AG-3	RAD 2019-6A D RAD 2019-6A C 8.578% 01/20/33	D	11/19/2023	AIA PRT Ded BMY NonMod AAM		1,000,000	1,000,000	21,456
48661N-AJ-7	RAD 2019-6A D RAD 2019-6A D 9.678% 01/20/33	D	09/06/2023	Various		4,706,041	4,800,000	80,158
48661T-AQ-8	RAD 2018-2A CR RAD 2018-2A DR 8.556% 10/15/31	D	10/13/2023	Lincoln Fin Mod - AAM		12,034,092	12,200,000	252,593
48661W-AN-8	RAD 2019-3A CR RAD 2019-3A CR 7.506% 04/15/32	D	11/30/2023	AADE - CATALINA		6,877,031	7,000,000	65,676
48661Y-AA-2	RAD 2019-4A B1 RAD 2019-4A B1 7.740% 04/25/32	D	05/30/2023	AADE Lincoln Modco AAM		1,974,718	2,000,000	14,302
507238-AL-7	LSECA 2007-1A C LSECA 2007-1A C 11.168% 04/10/47	D	01/31/2023	Credit Suisse			8,629,016	
532522-AA-7	LIMA METRO LINE Senior Secured 5.875% 07/05/34	D	05/27/2023	No Broker		16,048,330	15,006,860	75,920
53946P-AE-0	LNCR 2022-CRE7 B LNCR 2022-CRE7 B 7.588% 01/17/37	D	12/22/2023	ALRe Corporate AAM		13,643,138	14,250,000	21,026
542393-AA-1	LBAHC 2006-2 N1 LBAHC 2006-2 N1 5.780% 04/25/46	D	01/31/2023	Credit Suisse			1,421,286	
54240C-AA-8	LBAHC 2006-1 N1 LBAHC 2006-1 N1 6.000% 02/25/46	D	01/31/2023	Credit Suisse			1,855,107	
552081-AM-3	LYONDELLBASELL Senior Unsecured 4.625% 02/26/55	D	12/12/2023	Bank of America		1,646,140	2,000,000	27,750
55271S-AA-2	MANM 2006-6 S1 MANM 2006-6 S1 6.470% 09/26/46	D	01/31/2023	Credit Suisse			8,188,184	
55271S-AD-6	MANM 2006-6 S1 MANM 2006-6 N2 7.970% 09/26/46	D	01/31/2023	Credit Suisse			12,522,000	
55275X-AA-7	MANM 2007-1 1N4 MANM 2007-1 1N3 7.970% 01/25/47	D	01/31/2023	Credit Suisse			1,465,800	
55275X-AB-5	MANM 2007-1 1N4 MANM 2007-1 1N4 0.000% 01/25/47	D	01/31/2023	Credit Suisse			50,000,000	
55275Y-AB-3	MANM 2007-1 1N4 MANM 2007-1 1N2 6.470% 01/25/47	D	01/31/2023	Credit Suisse			494,905	
55284A-AA-6	MF1 2021-FL7 E MF1 2021-FL7 A 6.552% 10/16/36	D	05/17/2023	AADE - CATALINA		5,833,866	6,000,000	1,031
55311B-AA-1	MLMIN 2004-WM3A N1 MLMIN 2004-WM3A N1 4.500% 01/25/35	D	01/31/2023	Credit Suisse			7,179	
55311W-AA-5	MLMIN 2005-HE1 N1 MLMIN 2005-HE1 N1 4.500% 02/25/36	D	01/31/2023	Credit Suisse			956,673	
553205-AG-0	MP3 2013-1A DR MP3 2013-1A CR 7.678% 10/20/30	D	08/04/2023	AADE - AAIA non-Modco - AAM		479,555	500,000	1,581
55608J-AP-3	MACQUARIE GROUP Senior Unsecured 5.033% 01/15/30	D	04/05/2023	ALRe Modco - VIAC GA - AAM		4,514,741	4,500,000	50,330
55608J-BN-7	MACQUARIE GROUP Senior Unsecured 5.887% 06/15/34	D	06/05/2023	Wells Fargo		1,000,000	1,000,000	
55608J-BQ-0	MACQUARIE GROUP Senior Unsecured 6.255% 12/07/34	D	11/29/2023	Citigroup		50,000,000	50,000,000	
55817G-AG-6	MDPK 2023-63A C MDPK 2023-63A C 8.878% 04/21/35	D	03/29/2023	Nomura Sec International		5,000,000	5,000,000	
55818K-AZ-4	MDPK 2013-11A CR2 MDPK 2013-11A CR2 7.624% 07/23/29	D	06/16/2023	PRT 6 ACRA NonModco AAM		9,999,896	10,000,000	182,641
55818R-BE-5	MDPK 2014-14A DRR MDPK 2014-14A DRR 8.624% 10/22/30	D	02/10/2023	Various		1,000,297	1,000,000	20,681
55818Y-BW-0	MDPK 2015-17A AR2 MDPK 2015-17A CR2 7.574% 07/21/30	D	04/11/2023	Morgan Stanley		5,426,960	5,600,000	83,568
55819D-AL-0	MDPK 2018-31A D MDPK 2018-31A D 8.674% 01/23/31	D	03/09/2023	ALRe Modco - VIAC GA - AAM		416,876	445,000	4,347

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55819P-AQ-2	MDPK 2019-36A B1R MDPK 2019-36A B1R 7.295% 04/15/35	D	11/08/2023	Goldman Sachs		9,341,295	9,624,000	54,597
55819P-AQ-2	MDPK 2019-36A B1R MDPK 2019-36A B1R 7.295% 04/15/35	D	12/22/2023	ALRe Corporate AAM		14,301,644	14,436,000	195,996
55819T-AU-5	MDPK 2016-20A CR MDPK 2016-20A CR 7.549% 07/27/30	D	02/07/2023	AADE - AAIA non-Modco - AAM		960,067	1,000,000	2,052
55820C-AJ-4	MDPK 2018-29A C MDPK 2018-29A C 7.857% 10/18/30	D	09/06/2023	Various		3,893,731	3,931,451	35,262
55820J-BJ-8	MDPK 2016-21A BRR MDPK 2016-21A BRR 7.856% 10/15/32	D	01/09/2023	Various		1,276,425	1,350,000	20,250
55820N-AU-5	MDPK 2016-24A DR MDPK 2016-24A DR 9.527% 10/20/29	D	01/19/2023	Lincoln Fin Mod - AAM		3,970,968	4,000,000	81,647
55820R-AN-2	MDPK 2017-25A BR MDPK 2017-25A BR 7.740% 04/25/29	D	03/25/2023	AAIA PRT COM SA TX AAM NONMOD		6,200,000	6,200,000	114,241
55821A-AG-3	MDPK 2018-28A D MDPK 2018-28A C 7.506% 07/15/30	D	08/23/2023	AADE - CATALINA		1,472,073	1,500,000	11,439
55821A-AJ-7	MDPK 2018-28A D MDPK 2018-28A D 8.356% 07/15/30	D	12/12/2023	ACRA RE II Surplus AAM		4,409,906	4,500,000	59,536
55821T-AE-7	MDPK 2018-30A C MDPK 2018-30A C 7.356% 04/15/29	D	10/24/2023	AADE - CATALINA		5,755,091	5,875,000	9,604
55953H-AY-9	MAGNE 2015-12A DR MAGNE 2015-12A DR 8.656% 10/15/31	D	09/06/2023	AAIA Modco AAM		7,424,025	7,500,000	91,089
55953U-AE-4	MAGNE 2021-30A D MAGNE 2021-30A C 7.590% 10/25/34	D	10/04/2023	AADE - CATALINA		2,841,517	2,870,947	42,824
55954E-AW-9	MAGNE 2016-17A DR MAGNE 2016-17A DR 8.578% 07/20/31	D	10/13/2023	Lincoln Fin Mod - AAM		1,957,696	2,000,000	40,083
55954P-AU-8	MAGNE 2019-21A DR MAGNE 2019-21A DR 8.328% 04/20/34	D	12/22/2023	ALRe Corporate AAM		4,791,425	5,000,000	72,868
55954T-AU-0	MAGNE 2022-35A DR MAGNE 2022-35A CR 8.087% 10/25/36	D	10/10/2023	Morgan Stanley		4,750,000	4,750,000	
55954T-AW-6	MAGNE 2022-35A DR MAGNE 2022-35A DR 9.387% 10/25/36	D	10/10/2023	Various		12,900,000	12,900,000	
55954W-AQ-2	MAGNE 2019-24A CR MAGNE 2019-24A CR 7.494% 04/15/35	D	08/04/2023	AADE - AAIA non-Modco - AAM		9,762,220	10,000,000	37,040
55955A-AG-1	MAGNE 2018-20A D MAGNE 2018-20A D 8.178% 04/20/31	D	03/30/2023	ALRe Corporate AAM		10,669,905	11,325,000	158,623
55955A-AG-1	MAGNE 2018-20A D MAGNE 2018-20A D 8.178% 04/20/31	D	02/09/2023	AAIA Amplify TX SA NonMod AAM		959,250	962,500	19,678
56059#-AA-6	MAINFREIGHT LEASE FINANCE TRUS P/T CERTS 4.606% 03/15/53	D	03/15/2023	No Broker		31,000,000	31,000,000	83,292
56578K-AG-4	MCLO 2018-12A B MCLO 2018-12A B 8.157% 04/18/31	D	02/28/2023	AAIA NonModco AAM		3,805,680	4,000,000	33,221
566061-AG-2	MP10 2017-1A C MP10 2017-1A C 8.006% 10/15/30	D	09/06/2023	Various		4,897,360	5,000,000	49,940
566061-AG-2	MP10 2017-1A C MP10 2017-1A C 8.006% 10/15/30	D	07/19/2023	AAIA PRT Com SA Modco AAM		989,974	1,000,000	12,454
56607W-AE-8	MP24 2022-1A B MP24 2022-1A B 7.448% 04/20/35	D	11/08/2023	Various		11,550,094	12,150,000	60,473
56844Y-AE-7	SPEAK 2018-5A C SPEAK 2018-5A C 7.440% 04/25/31	D	06/28/2023	Various		21,468,106	22,300,000	201,042
576441-AA-7	MANM 2006-5 N2 MANM 2006-5 N2 7.750% 05/26/46	D	01/31/2023	Credit Suisse			7,803,509	
57644F-AA-6	MANM 2005-CW1A N1 MANM 2005-CW1A N1 6.750% 12/26/35	D	01/31/2023	Credit Suisse			417,343	
57644F-AA-6	MANM 2005-CW1A N1 MANM 2005-CW1A N1 6.750% 12/26/35	D	02/25/2023	Interest Capitalization		15	15	
57645H-AA-1	MANM 2006-4 N2 MANM 2006-4 N2 7.750% 04/25/36	D	01/31/2023	Credit Suisse			6,852,346	
57646E-AH-2	MANM 2007-2 3N4 MANM 2007-2 3N4 8.000% 08/25/37	D	01/31/2023	Credit Suisse			214,634	
602736-AA-8	MINEJESA CAPITAL Senior Secured 4.625% 08/10/30	D	12/22/2023	ALRe Corporate AAM		4,304,715	4,500,000	76,313
60689W-BT-7	VENTR 2015-22RR C VENTR 2014-18RR B 7.305% 10/16/29	D	12/22/2023	ALRe Corporate AAM		1,651,952	1,650,000	22,434
60689W-BX-8	VENTR 2015-22RR C VENTR 2014-18RR D 8.755% 10/16/29	D	12/22/2023	ALRe Corporate AAM		1,601,785	1,650,000	26,887
60689W-CZ-2	VENTR 2015-22RR C VENTR 2015-22RR C 8.006% 01/16/31	D	12/22/2023	ALRe Corporate AAM		1,877,520	1,875,000	27,938
61774J-AE-4	MSEV 2022-16A B MSEV 2022-16A B 7.345% 04/15/35	D	11/08/2023	Goldman Sachs		6,988,500	7,200,000	41,126
61774J-AE-4	MSEV 2022-16A B MSEV 2022-16A B 7.345% 04/15/35	D	12/22/2023	ALRe Corporate AAM		10,665,864	10,800,000	147,635
632525-AS-0	NATL AUSTRALIABK SUB 3.933% 08/02/34	D	12/12/2023	Bank of America		7,105,760	8,000,000	115,368
63859S-AA-6	NSTRN 2007-B A NSTRN 2007-B A 8.750% 05/25/37	D	01/31/2023	Credit Suisse			802,628	
63860J-AA-3	NSTRN 2007-A A NSTRN 2007-A A 9.790% 03/25/37	D	01/31/2023	Credit Suisse			276,863	
63860M-AA-6	NSTRN 2007-C A NSTRN 2007-C A 8.000% 06/25/37	D	01/31/2023	Credit Suisse			262,556	
64130T-BE-4	NEUB 2015-20A CRR NEUB 2015-20A CRR 7.556% 07/15/34	D	06/22/2023	Morgan Stanley		1,025,382	1,065,000	14,828
65536A-AB-9	NHELN 2006-FM2 N3 NHELN 2006-FM2 N2 8.835% 07/25/36	D	01/31/2023	Credit Suisse			9,700,000	
65536A-AC-7	NHELN 2006-FM2 N3 NHELN 2006-FM2 N3 8.835% 07/25/36	D	01/31/2023	Credit Suisse			6,420,000	
65537V-AB-2	NHELN 2007-2 N3 NHELN 2007-2 N2 8.250% 01/25/37	D	01/31/2023	Credit Suisse			4,850,000	
65537V-AC-0	NHELN 2007-2 N3 NHELN 2007-2 N3 8.250% 01/25/37	D	01/31/2023	Credit Suisse			3,100,000	
656058-AS-3	NORMA 2007-1A H NORMA 2007-1A G 11.133% 03/11/49	D	01/31/2023	Credit Suisse			6	
656058-AU-8	NORMA 2007-1A H NORMA 2007-1A H 12.133% 03/11/49	D	01/31/2023	Credit Suisse			10	
66860C-AG-8	WOODS 2018-14BA D WOODS 2018-14BA C 7.983% 11/13/31	D	11/30/2023	Various		7,784,156	8,000,000	77,371
66860P-AE-4	WOODS 2018-17A D WOODS 2018-17A C 7.524% 04/22/31	D	05/25/2023	AAIA Modco FHLB - AAM		3,721,644	4,000,000	24,534
66860P-AG-9	WOODS 2018-17A D WOODS 2018-17A D 8.524% 04/22/31	D	11/09/2023	ACRA RE II Surplus AAM		13,550,000	13,550,000	54,541
67097L-AR-7	OCP 2017-13A CR OCP 2017-13A CR 8.756% 07/15/30	D	12/26/2023	ALRe Modco - VIAC GA - AAM		5,487,328	5,600,000	96,704
67098D-AW-3	OAKC 2019-4A CR OAKC 2019-4A CR 7.724% 10/22/36	D	10/04/2023	AADE - CATALINA		2,159,350	2,180,466	33,394
67098W-AS-0	OAKC 2020-7A DR OAKC 2020-7A CR 7.462% 02/24/37	D	04/14/2023	BNP Paribas		1,432,050	1,500,000	24,783
67098W-AU-5	OAKC 2020-7A DR OAKC 2020-7A DR 8.497% 02/24/37	D	11/09/2023	ACRA RE II Surplus AAM		2,500,000	2,500,000	12,391
67102Q-AZ-1	OAKC 2012-7A BR3 OAKC 2012-7A BR3 7.083% 02/20/34	D	11/08/2023	Various		8,735,625	9,000,000	148,919
67107F-BJ-5	OZLM 2014-8A CRR OZLM 2014-8A CRR 8.815% 10/17/29	D	02/15/2023	AARE II Surplus ISG		5,187,760	5,500,000	35,355
67108F-AS-5	OZLMF 2013-4A BR OZLMF 2013-4A BR 7.874% 10/22/30	D	02/16/2023	ALRe Modco - VIAC GA - AAM		1,025,172	1,050,000	4,911
67109Y-AS-3	OAKC 2015-12A CR OAKC 2015-12A CR 7.574% 07/23/30	D	10/13/2023	Lincoln Fin Mod - AAM		987,005	1,000,000	16,892
67110U-AQ-2	OHALF 2016-1A CR OHALF 2016-1A CR 7.628% 01/20/33	D	06/22/2023	Morgan Stanley		1,755,157	1,810,000	24,255
67112A-AE-1	OZLM 2017-21A C OZLM 2017-21A B 7.578% 01/20/31	D	03/30/2023	ALRe Corporate AAM		4,784,945	5,000,000	64,282
67401R-AJ-3	OAKCL 2022-3A D OAKCL 2022-3A D 11.084% 07/15/35	D	08/10/2023	PRT 6 ACRA NonModco AAM		2,377,061	2,400,000	2,217
67572Y-BW-1	OCT22 2014-1A CRR OCT22 2014-1A DRR 8.424% 01/22/30	D	09/06/2023	AADE BLIC NonModco AAM		946,942	1,000,000	10,214
67577E-AC-5	OCT56 2021-1A B OCT56 2021-1A B 7.307% 10/15/34	D	11/08/2023	Goldman Sachs		11,239,313	11,700,000	66,480
67590B-AW-0	OCT16 2013-1A CR OCT16 2013-1A CR 7.515% 07/17/30	D	11/02/2023	Various		6,559,504	6,750,000	103,922
67590B-AW-0	OCT16 2013-1A CR OCT16 2013-1A CR 7.515% 07/17/30	D	12/04/2023	AIA PRT Ded BMY NonMod AAM		1,467,070	1,500,000	626

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67590Y-AS-9	OCT26 2016-1A CR OCT26 2016-1A CR 7.455% 07/15/30	D	08/20/2023	AIA PRT Ded BMY NonMod AAM		2,432,983	2,500,000	1,553
675930-AJ-0	OCT59 2022-1A D OCT59 2022-1A D 9.069% 05/15/35	D	06/21/2023	Citigroup		5,165,600	5,500,000	57,721
67707C-AU-2	OAKC 2014-10RA CR OAKC 2014-10RA CR 7.678% 04/20/34	D	10/04/2023	AADE - CATALINA		2,575,625	2,602,023	41,683
68626C-AE-4	ANTOR 2023-1A D ANTOR 2023-1A C 8.637% 10/25/36	D	08/24/2023	JPM SECURITIES LLC		2,100,000	2,100,000	
68626F-AC-1	ANTOR 2023-2A C ANTOR 2023-2A B 8.137% 01/25/37	D	11/21/2023	Barclays		6,000,000	6,000,000	
68626F-AE-7	ANTOR 2023-2A C ANTOR 2023-2A C 8.487% 01/25/37	D	11/21/2023	Barclays		5,760,000	5,760,000	
691204-AC-5	OR 2020-3A A2 OR 2020-3A A2 7.678% 04/20/32	D	09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		3,117,653	3,125,000	4,665
69380C-AA-6	PFP 2023-10 A PFP 2023-10 A 7.723% 09/16/38	D	07/19/2023	Morgan Stanley		7,562,000	7,600,000	
69688M-AG-0	PLMRS 2018-2A B PLMRS 2018-2A B 7.556% 07/16/31	D	12/22/2023	ALRe Corporate AAM		9,898,126	10,250,000	86,687
69688N-AG-8	PLMRS 2022-2A D PLMRS 2022-2A D 9.566% 07/20/34	D	08/23/2023	Various		18,057,241	18,500,000	175,866
69689C-BA-3	PLMRS 2015-2A CR2 PLMRS 2015-2A BR2 7.628% 07/20/30	D	10/04/2023	AADE - CATALINA		6,955,963	7,000,000	111,397
69703P-AE-9	PLMRS 2018-1A B PLMRS 2018-1A B 7.407% 04/18/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		945,500	1,000,000	14,034
69916H-AJ-9	PARL 2021-1A D PARL 2021-1A D 9.106% 07/15/34	D	08/24/2023	ALRe Modco - VIAC SA - AAM		1,648,841	1,750,000	16,662
69917A-AS-3	PARL 2020-1A CR PARL 2020-1A CR 9.078% 07/20/34	D	01/05/2023	J.P. Morgan Sec		225,000	250,000	4,299
700162-AN-0	PAIA 2016-1A CR PAIA 2016-1A BR 7.863% 08/23/31	D	10/17/2023	Various		12,960,246	13,250,000	14,838
700162-AN-0	PAIA 2016-1A CR PAIA 2016-1A BR 7.863% 08/23/31	D	08/15/2023	Various		4,584,825	4,600,000	34,603
70016R-AJ-4	PAIA 2018-1A C PAIA 2018-1A C 9.008% 10/20/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		968,557	1,000,000	3,716
70016W-AL-8	PKBLU 2022-1A D PKBLU 2022-1A D 11.296% 10/20/34	D	08/05/2023	PRT 6 ACRA NonModco AAM		7,292,931	7,500,000	212,450
70018C-AE-6	PKBLU 2022-2A B1 PKBLU 2022-2A B 8.666% 01/20/35	D	03/21/2023	Various		27,039,840	27,000,000	184,121
70018C-AJ-5	PKBLU 2022-2A B1 PKBLU 2022-2A C 9.516% 01/20/35	D	12/14/2023	Various		9,000,000	9,000,000	
70018C-AL-0	PKBLU 2022-2A B1 PKBLU 2022-2A D 11.016% 01/20/35	D	12/14/2023	Various		11,760,000	12,000,000	
700696-AE-7	PPSIN 2005-WCW2 C PPSIN 2005-WCW2 C 5.000% 07/25/35	D	01/31/2023	Credit Suisse			4,250,000	
700699-AB-7	PPSIN 2005-WCH1 B PPSIN 2005-WCH1 B 5.000% 02/25/35	D	01/31/2023	Credit Suisse			1,278,436	
70069X-AD-0	PPSIN 2004-WHQ2 D PPSIN 2004-WHQ2 D 15.000% 02/25/35	D	01/31/2023	Credit Suisse			3,030,627	
70070A-AA-3	PPSIN 2005-WHQ2 A PPSIN 2005-WHQ2 A 5.192% 05/25/35	D	01/31/2023	Credit Suisse			5,920,972	
71647N-AY-5	PETROBRAS GLOB Senior Unsecured 5.999% 01/27/28	D	06/16/2023	ALRe Modco - GMIB - AAM		999,125	1,000,000	23,163
716973-AA-0	PFIZER INVSTMNT Senior Unsecured 4.650% 05/19/25	D	12/18/2023	Various		24,449,435	24,500,000	34,229
716973-AE-2	PFIZER INVSTMNT Senior Unsecured 4.750% 05/19/33	D	10/11/2023	Various		18,072,060	18,400,000	115,056
716973-AF-9	PFIZER INVSTMNT Senior Unsecured 5.110% 05/19/43	D	09/21/2023	Various		26,100,172	27,200,000	300,809
716973-AG-7	PFIZER INVSTMNT Senior Unsecured 5.300% 05/19/53	D	10/05/2023	Various		11,413,368	11,750,000	77,844
716973-AH-5	PFIZER INVSTMNT Senior Unsecured 5.340% 05/19/63	D	11/28/2023	Various		23,001,380	23,500,000	2,447
721327-AG-9	PIPK 2018-1A D PIPK 2018-1A D 8.810% 07/24/31	D	01/05/2023	J.P. Morgan Sec		225,038	255,000	4,077
721327-AG-9	PIPK 2018-1A D PIPK 2018-1A D 8.810% 07/24/31	D	08/04/2023	ALRe Corporate AAM		1,898,658	2,000,000	5,352
721327-AG-9	PIPK 2018-1A D PIPK 2018-1A D 8.810% 07/24/31	D	02/08/2023	PRT 6 ACRA NonModco AAM		1,504,898	1,500,000	31,746
72132K-AJ-4	PIPK 2018-1A D PIPK 2022-11A D 10.088% 07/25/34	D	01/19/2023	Lincoln Fin Mod - AAM		2,984,616	3,000,000	117,117
72133L-AH-5	PIPK 2023-12A D PIPK 2023-12A C 9.216% 04/20/36	D	01/13/2023	BNP Paribas		8,000,000	8,000,000	
72133L-AK-8	PIPK 2023-12A D PIPK 2023-12A D 11.246% 04/20/36	D	01/13/2023	BNP Paribas		15,124,000	15,200,000	
72133P-AE-3	PIPK 2020-5A C PIPK 2020-5A C 7.928% 04/20/33	D	08/04/2023	ALRe Corporate AAM		1,473,269	1,500,000	4,899
72133P-AG-8	PIPK 2020-5A C PIPK 2020-5A D 8.928% 04/20/33	D	03/06/2023	Jackson Ntl FIXH - AAM		2,381,598	2,500,000	25,180
74042C-AC-2	PRETSL XXVIII PRETSL 28-A2 A2 6.022% 03/22/38	D	12/22/2023	Various		1,769,001	2,320,319	8,985
74042E-AB-0	PRETSL XVII LTD PRETSL 17-A2 A2 6.122% 06/23/35	D	12/22/2023	Various		2,471,036	3,161,000	42,205
74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV 5.972% 06/22/37	D	12/22/2023	ALRe Corporate AAM		7,392,998	9,549,621	
74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX 5.983% 12/22/35	D	10/04/2023	AADE - CATALINA		2,782,796	3,081,723	6,171
74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 6.063% 12/22/35	D	12/22/2023	Various		9,434,520	11,986,091	49,706
74042J-AB-9	PRESTL XXI PRETSL A2 5.810% 03/22/38	D	12/22/2023	ALRe Corporate AAM		8,896,369	11,479,186	
74042M-AA-4	PRETSL XXII LTD PRETSL 22-A1 A1 5.973% 09/22/36	D	02/28/2023	AARE Surplus AAM		5,438,251	5,990,542	57,625
74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 6.263% 09/22/36	D	12/22/2023	Various		6,873,015	9,375,344	10,197
74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 6.263% 09/22/36	D	12/22/2023	ALRe Corporate AAM		5,071,597	6,947,394	
74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 6.263% 09/22/36	D	12/22/2023	Various		4,354,911	5,925,887	10,197
74042Q-AB-3	PRETSL XXVI PRETSL 26-A2 A2 6.003% 09/22/37	D	12/22/2023	ALRe Corporate AAM		5,715,440	7,489,521	
74042W-AA-2	PRETSL XVIII PREFERRED TERM XVIII 6.002% 09/23/35	D	06/06/2023	MMTL Modco AAM		220,298	225,081	2,460
74042W-AB-0	PRETSL XVIII PRETSL 18-A2 A2 6.102% 09/23/35	D	09/06/2023	ALRe Modco - VIAC GA - AAM		77,311	92,588	1,164
74732X-AF-4	PYXIS 2007-1A D1 PYXIS 2007-1A D1 12.710% 03/06/47	D	01/31/2023	Credit Suisse		1	11,799,319	
74923E-AG-3	RAD 2019-5A DR RAD 2019-5A DR 8.810% 07/24/32	D	08/23/2023	AADE - CATALINA		404,180	409,974	2,992
74951P-DZ-8	RESIF 2005-B B3 RESIF 2005-B B3 6.051% 06/10/37	D	01/31/2023	Credit Suisse		24,391	1,084,054	
74979Y-AE-0	RAD 2023-20A C RAD 2023-20A C 8.398% 07/20/36	D	10/17/2023	Goldman Sachs		1,599,200	1,600,000	15,691
75009A-AQ-3	RAD 2023-18A D RAD 2023-18A C 8.644% 04/15/36	D	02/02/2023	Natixis UK		8,000,000	8,000,000	
75009A-AS-9	RAD 2023-18A D RAD 2023-18A D 10.644% 04/15/36	D	02/02/2023	Natixis UK		8,000,000	8,000,000	
75009R-AE-3	RAD 2021-14A C RAD 2021-14A C 7.656% 01/15/35	D	10/04/2023	AADE - CATALINA		860,187	872,186	14,489
750103-AE-3	RAD 2021-15A C RAD 2021-15A C 7.728% 01/20/34	D	08/23/2023	AADE - CATALINA		7,875,296	8,000,000	57,710
75575A-AA-2	RCMT 2023-FL12 A RCMT 2023-FL12 A 7.692% 05/25/38	C	06/12/2023	J.P. Morgan Sec		18,905,000	19,000,000	
75888E-AJ-7	REG19 2022-1A C REG19 2022-1A C 7.616% 04/20/35	D	10/24/2023	AADE - CATALINA		1,420,648	1,453,644	1,230
75888K-AE-4	REGT8 2017-1A C REGT8 2017-1A C 7.865% 10/17/30	D	08/23/2023	Various		9,756,653	10,000,000	93,299
75888M-AJ-9	REG14 2018-3A C REG14 2018-3A C 7.890% 10/25/31	D	08/24/2023	Various		8,829,544	8,940,000	58,035
75888R-AG-4	REG15 2018-4A C REG15 2018-4A B 7.990% 10/25/31	D	06/15/2023	ALRe Modco - VIAC GA - AAM		9,752,680	10,000,000	107,739

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
759470-AX-5	RELIANCE INDUSTR Senior Unsecured 3.667% 11/30/27	D	08/04/2023	AAIA NonModco AAM		2,008,764	2,145,000	13,984
75968N-AE-1	RENAISSANCERE Senior Unsecured 5.750% 06/05/33	D	05/31/2023	Morgan Stanley		7,478,025	7,500,000	
76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1 5.970% 06/25/37	D	01/31/2023	Credit Suisse		1,584,796	4,495,875	4,151
77340E-BA-3	ROCKT 2017-1A CR2 ROCKT 2017-1A CR2 7.778% 04/20/34	D	08/23/2023	AADE - CATALINA		1,000,521	1,017,551	7,388
77341D-AG-2	ROCKT 2017-3A D ROCKT 2017-3A C 7.478% 10/20/30	D	02/28/2023	AADE - AAIA non-Modco - AAM		963,307	1,000,000	7,158
77341D-AJ-6	ROCKT 2017-3A D ROCKT 2017-3A D 8.328% 10/20/30	D	08/04/2023	AADE - AAIA non-Modco - AAM		1,888,466	2,000,000	6,865
77341E-AE-5	ROCKT 2020-1A C ROCKT 2020-1A C 8.028% 01/20/32	D	04/20/2023	BMO Capital Markets		7,623,500	7,900,000	52,323
77341K-AG-6	ROCKT 2021-1A C ROCKT 2021-1A C 7.678% 07/20/34	D	10/24/2023	AADE - CATALINA		1,127,482	1,162,915	992
77341X-AG-8	ROCKT 2022-3A D ROCKT 2022-3A D 11.376% 01/20/35	D	12/08/2023	Bank of America		12,312,500	12,500,000	
77342J-AE-3	ROCKT 2018-1A C ROCKT 2018-1A C 7.682% 05/20/31	D	03/24/2023	Various		9,132,447	9,500,000	21,804
77588L-AG-6	RMRK 2021-4A C1 RMRK 2021-4A C1 8.868% 07/10/34	D	01/25/2023	Goldman Sachs		3,483,000	3,750,000	14,184
784205-AB-2	SGMSN 2006-FRE2 N2 SGMSN 2006-FRE2 N2 7.750% 07/25/36	D	01/31/2023	Credit Suisse			2,500,000	
78448T-AH-5	SMBC AVIATION CA Senior Unsecured 5.450% 05/03/28	D	04/26/2023	Goldman Sachs		17,969,580	18,000,000	
78448T-AK-8	SMBC AVIATION CA Senior Unsecured 5.700% 07/25/33	D	12/12/2023	Various		21,682,170	23,000,000	378,417
78485K-AA-3	STWD 2022-FL3 A STWD 2022-FL3 A 6.688% 11/15/38	D	05/17/2023	AADE - CATALINA		9,807,218	10,000,000	3,457
80382Q-AW-2	SAILN 2004-BNCA B SAILN 2004-4A B 7.500% 04/27/34	D	01/31/2023	Credit Suisse			276,383	
80382Q-BB-7	SAILN 2004-BNCA B SAILN 2004-BNCA B 6.750% 09/27/34	D	01/31/2023	Credit Suisse		345,112	920,299	1,132
80382S-AM-0	SAILN 2004-BNCA B SAILN 2003-BC2A A 7.750% 04/27/33	D	01/31/2023	Credit Suisse			141,210	
80382S-AP-3	SAILN 2004-BNCA B SAILN 2003-3 A 7.750% 04/27/33	D	01/31/2023	Credit Suisse		6,698	6,260	
80382S-BQ-0	SAILN 2004-BNCA B SAILN 2004-2A B 8.000% 03/27/34	D	01/31/2023	Credit Suisse		307,088	6,465,000	7,183
80382S-CG-1	FINM 2004-1 A FINM 2004-1 A 5.250% 06/27/34	D	01/31/2023	Credit Suisse		206	110,125	
80382S-CX-4	FRENT 2004-3 A FRENT 2004-3 A 4.500% 11/27/34	D	01/31/2023	Credit Suisse			609	
80382S-CY-2	FRENT 2004-3 A FRENT 2004-3 B 7.500% 11/27/34	D	01/31/2023	Credit Suisse			3,924,353	
806854-AL-9	SCHLUMBERGER INV Senior Unsecured 4.850% 05/15/33	D	12/12/2023	Various		27,522,312	27,800,000	56,988
81881Q-AW-6	SHACK 2013-3A CR SHACK 2013-3A CR 7.606% 07/15/30	D	10/13/2023	Lincoln Fin Mod - AAM		4,219,687	4,350,000	79,962
81883M-AQ-6	SHACK 2019-15A CR SHACK 2019-15A CR 7.806% 01/15/32	D	07/06/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		8,789,684	9,000,000	21,466
82001R-AD-9	SHARP 2004-HS1N NOTE SHARP 2004-HS1N NOTE 5.920% 02/25/34	D	01/31/2023	Credit Suisse			469,872	
822582-AT-9	SHELL INTL FIN Senior Unsecured 3.625% 08/21/42	D	09/25/2023	Various		3,094,580	4,000,000	14,097
822582-BD-3	SHELL INTL FIN Senior Unsecured 3.250% 05/11/25	D	09/28/2023	Goldman Sachs		1,545,888	1,600,000	20,367
822582-BT-8	SHELL INTL FIN Senior Unsecured 2.875% 05/10/26	D	12/07/2023	Morgan Stanley		2,873,730	3,000,000	7,427
82481L-AD-1	SHIRE ACQ INV IE Senior Unsecured 3.200% 09/23/26	D	12/07/2023	Morgan Stanley		2,862,810	3,000,000	20,800
828085-AE-0	SPCLO 2022-1A D Silver Point Specialty Credit 9.666% 01/20/36	D	12/20/2023	Barclays		2,000,000	2,000,000	
828085-AG-5	SPCLO 2022-1A D Silver Point Specialty Credit 11.386% 01/20/36	D	12/20/2023	Barclays		11,760,000	12,000,000	
82808E-AJ-0	SPCLO 2023-2A D1 SPCLO 2023-2A C 9.098% 04/20/35	D	04/14/2023	Barclays		4,500,000	4,500,000	
82808E-AL-5	SPCLO 2023-2A D1 SPCLO 2023-2A D1 10.958% 04/20/35	D	04/14/2023	Barclays		10,986,115	11,041,322	
82812L-AG-4	SLVRK 2021-2A C SLVRK 2021-2A C 8.078% 01/20/35	D	10/04/2023	AADE - CATALINA		2,859,704	2,907,288	49,028
82968F-AA-2	SIRIUSPOINT LTD Senior Unsecured 4.600% 11/01/26	D	06/01/2023	UBS		1,690,000	2,000,000	8,689
83004L-AE-5	SIX10 2016-2RA A2RA SIX10 2016-2RA A2RA 7.360% 01/20/34	D	11/08/2023	Goldman Sachs		6,224,850	6,480,000	31,870
83004L-AE-5	SIX10 2016-2RA A2RA SIX10 2016-2RA A2RA 7.360% 01/20/34	D	12/22/2023	ALRe Corporate AAM		9,697,702	9,720,000	125,195
83012F-AG-3	SIXST 2021-17A D SIXST 2021-17A D 8.828% 01/20/34	D	09/26/2023	MUFG Securities Americas Inc		242,500	250,000	4,248
83607E-AC-6	SNDPT 2014-1RA B SNDPT 2014-1RA B 7.407% 07/18/31	D	11/09/2023	ACRA RE II Surplus AAM		8,500,000	8,500,000	38,475
83610C-AU-5	SNDPT 2016-2A DR SNDPT 2016-2A DR 9.528% 10/20/28	D	05/18/2023	AEL Modco AAM		3,976,760	4,000,000	28,312
83610C-AU-5	SNDPT 2016-2A DR SNDPT 2016-2A DR 9.528% 10/20/28	D	05/18/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		5,970,951	6,000,000	11,116
83610Q-AA-8	SVNIM 2005-2N N1 SVNIM 2005-2N N1 4.703% 07/25/35	D	01/31/2023	Credit Suisse			92,523	
83611L-AE-0	SNDPT 2013-2RA C SNDPT 2013-2RA C 7.556% 04/15/29	D	12/22/2023	ALRe Corporate AAM		4,076,905	4,100,000	57,655
83613T-AB-7	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N2 8.250% 12/25/36	D	01/31/2023	Credit Suisse			3,600,000	
83613U-AA-6	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N3 8.250% 12/25/36	D	01/31/2023	Credit Suisse			1,840,000	
83613U-AB-4	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N4 6.500% 12/25/36	D	01/31/2023	Credit Suisse			21,171,120	
83614X-AW-1	SNDPT 2020-1A DR SNDPT 2020-1A DR 9.028% 07/20/34	D	01/10/2023	BROWNSTONE INVESTMENT GROUP LL		1,825,000	2,000,000	35,432
85572R-AA-7	STARR 2018-1 A STARR 2018-1 A 4.089% 05/15/43	D	03/21/2023	AARE Surplus AAM		461,544	524,905	358
85816V-AC-0	STCR 2017-1A C STCR 2017-1A C 7.556% 10/15/30	D	08/04/2023	Various		1,905,691	2,000,000	17,194
85816W-AG-9	STCR 2014-1RA C STCR 2014-1RA C 7.624% 04/21/31	D	11/30/2023	AADE - CATALINA		3,927,892	4,000,000	32,190
87124V-AE-9	SYDNEY AIRPORT F GTD SR SECD NTS 3.375% 04/30/25	D	11/14/2023	ACRA RE II Surplus AAM		9,633,359	10,000,000	13,125
87190C-BE-9	TCW 2020-1A DRR TCW 2020-1A DRR 9.078% 04/20/34	D	01/10/2023	BROWNSTONE INVESTMENT GROUP LL		1,003,750	1,100,000	19,616
87231B-AG-8	TFLAT 2017-1A C TFLAT 2017-1A C 7.481% 11/18/30	D	11/02/2023	Various		2,924,127	3,000,000	19,193
87244C-AL-0	CHMML 2016-1A CR CHMML 2016-1A BR 7.828% 10/20/30	D	10/05/2023	AAIA PRT Com SA Modco AAM		1,000,000	1,000,000	11,307
87244C-AN-6	CHMML 2016-1A CR CHMML 2016-1A CR 8.578% 10/20/30	D	12/22/2023	Various		7,458,916	7,661,454	84,896
87244C-AN-6	CHMML 2016-1A CR CHMML 2016-1A CR 8.578% 10/20/30	D	10/05/2023	AAIA PRT Com SA-AAM-Non Modco		2,000,000	2,000,000	41,205
87248K-AQ-7	TICP 2016-5A DR TICP 2016-5A DR 8.815% 07/17/31	D	09/06/2023	ALRe Modco - VIAC GA - AAM		3,487,782	3,500,000	43,236
87248T-AN-5	TICP 2017-7A BR TICP 2017-7A BR 7.356% 04/15/33	D	11/09/2023	Various		7,986,382	8,000,000	39,769
87249A-AE-5	TICP 2017-9A D TICP 2017-9A C 7.558% 01/20/31	D	09/06/2023	Various		9,862,096	10,100,000	88,576
87249C-AE-1	TICP 2018-10A D TICP 2018-10A C 7.578% 04/20/31	D	08/23/2023	AADE - CATALINA		1,962,108	2,000,000	14,144
87249C-AG-6	TICP 2018-10A D TICP 2018-10A D 8.478% 04/20/31	D	12/22/2023	ALRe Corporate AAM		2,000,076	2,000,000	29,672
87250R-AC-8	TICP 2020-15A D TICP 2020-15A C 7.828% 04/20/33	D	08/23/2023	AADE - CATALINA		2,758,008	2,800,000	20,463
87250R-AD-6	TICP 2020-15A D TICP 2020-15A D 8.828% 04/20/33	D	09/06/2023	AEL Modco AAM		993,370	1,000,000	11,651

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87267J-AB-9	TFINS 2018-2A A2 TFINS 2018-2A A2 7.860% 09/30/39	D	12/22/2023	ALRe Corporate AAM		916,667	1,000,000	18,437
88315L-AF-5	TMCL 2020-1A B TMCL 2020-1A B 4.940% 08/21/45	D	12/22/2023	ALRe Corporate AAM		2,158,593	2,273,465	624
88675C-AG-7	TKO 2023-1A D1 TKO 2023-1A C 9.145% 07/15/34	D	05/15/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		24,000,000	24,000,000	822,134
88675Y-AG-9	NSI NV TKO 2023-2A C 8.745% 01/15/36	D	11/17/2023	Goldman Sachs		6,500,000	6,500,000	
88676N-AG-2	TKO 2022-2A C2B Tikehau CLO 9.816% 01/20/32	D	12/21/2023	Various		14,100,000	14,100,000	
88676N-AN-7	TKO 2022-2A C2B Tikehau CLO 10.426% 01/20/32	D	12/21/2023	Various		7,821,000	7,900,000	
89153V-AV-1	TOTAL CAP INTL Senior Unsecured 3.127% 05/29/50	D	12/12/2023	Bank of America		5,502,840	8,000,000	64,625
894135-AA-0	TRAP 2007-13A A1 TRAP 2007-13A A1 5.907% 11/09/42	D	01/12/2023	AAIA Modco AAM		2,278,408	2,473,841	21,274
89624U-AG-7	CAVU 2021-2A C CAVU 2021-2A C 8.090% 10/25/34	D	10/04/2023	AADE - CATALINA		1,430,543	1,453,644	23,116
89640A-AS-5	TRNTS 2019-10A CR TRNTS 2019-10A CR 7.894% 01/15/35	D	02/15/2023	Various				70,883
89640X-AS-5	TRNTS 2016-4A DR TRNTS 2016-4A CR 8.107% 10/18/31	D	08/24/2023	ALRe Modco - VIAC GA - AAM		8,367,528	8,500,000	70,080
89641A-AU-9	TRNTS 2016-5A BRR TRNTS 2016-5A DR 9.740% 10/25/28	D	01/12/2023	ALRe Modco - VIAC GA - AAM		1,000,015	1,000,000	18,562
89641A-AU-9	TRNTS 2016-5A BRR TRNTS 2016-5A DR 9.740% 10/25/28	D	09/29/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		5,000,316	5,000,000	2,706
89641A-AW-5	TRNTS 2016-5A BRR TRNTS 2016-5A BRR 7.390% 10/25/28	D	11/09/2023	ACRA RE II Surplus AAM		11,919,028	11,919,028	36,702
89641Q-AG-5	TRNTS 2020-14A C TRNTS 2020-14A C 8.640% 01/25/34	D	01/10/2023	BROWNSTONE INVESTMENT GROUP LL		2,587,400	2,720,000	43,922
89642J-AE-5	TRNTS 2021-17A C TRNTS 2021-17A C 7.978% 10/20/34	D	10/24/2023	AADE - CATALINA		1,550,166	1,599,008	1,417
89681L-AA-0	TRITON CONTAINER Senior Unsecured 3.250% 03/15/32	D	01/11/2023	AAIA Amplify SA NonMod AAM		4,983,112	5,000,000	5,417
89821J-AA-6	TFINS 2019-1A A1 TFINS 2019-1A A1 7.694% 02/02/39	D	11/14/2023	ACRA RE II Surplus AAM		10,343,992	10,960,521	28,111
902613-BB-3	UBS GROUP Senior Unsecured 4.550% 04/17/26	D	06/12/2023	Various		17,366,386	17,178,000	117,240
913318-AE-1	UNPPK 2022-1A B UNPPK 2022-1A B 7.398% 04/20/35	D	11/08/2023	Goldman Sachs		9,434,475	9,720,000	48,055
913318-AE-1	UNPPK 2022-1A B UNPPK 2022-1A B 7.398% 04/20/35	D	12/22/2023	ALRe Corporate AAM		14,516,183	14,580,000	188,772
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.125% 01/19/40	D	07/24/2023	Wells Fargo		294,262,500	295,000,000	
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.125% 01/19/40	D	09/06/2023	AADE BLIC NonModco AAM		15,252,524	15,311,000	55,018
91836A-AA-4	VMC 2023-PV1 D VMC 2023-PV1 A 8.125% 01/19/40	D	07/24/2023	AAIA Amplify SA NonMod AAM		9,969,830	10,000,000	17,981
91836A-AC-0	VMC 2023-PV1 D VMC 2023-PV1 AS 8.535% 01/19/40	D	07/24/2023	Wells Fargo		49,184,730	49,308,000	
91836A-AE-6	VMC 2023-PV1 D VMC 2023-PV1 B 8.937% 01/19/40	D	07/24/2023	Wells Fargo		37,438,170	37,532,000	
91836A-AG-1	VMC 2023-PV1 D VMC 2023-PV1 C 9.986% 01/19/40	D	07/24/2023	Wells Fargo		36,672,090	36,764,000	
91836A-AJ-5	VMC 2023-PV1 D VMC 2023-PV1 D 12.134% 01/19/40	D	07/24/2023	Wells Fargo		5,885,250	5,900,000	
92331A-AN-4	VENTR 2017-28A D VENTR 2017-28A D 9.678% 07/20/30	D	12/22/2023	ALRe Corporate AAM		9,136,001	9,800,000	165,975
92331L-AY-6	VENTR 2015-22A CR VENTR 2015-22A CR 7.556% 01/15/31	D	11/09/2023	ACRA RE II Surplus AAM		4,000,000	4,000,000	20,149
92331M-AC-2	VENTR 2017-26A C VENTR 2017-26A C 8.278% 01/20/29	D	02/16/2023	AAIA NonModco AAM		1,957,750	2,000,000	11,112
92558N-AQ-5	VIBR 2019-11A BR VIBR 2019-11A BR 8.028% 07/20/32	D	08/23/2023	AADE - CATALINA		3,933,076	4,000,000	29,989
92558W-AE-2	VIBR 2021-12A B1 VIBR 2021-12A B1 7.878% 01/20/34	D	10/04/2023	AADE - CATALINA		572,606	581,458	9,560
92841E-AA-7	VISTAJET P/T TRUST 21-1A P/T CERTS SER 21-1A 3.875% 02/15/30	C	07/31/2023	Stonecastle Securities		10,008,812	11,248,510	203,411
92917J-AN-7	VOYA 2018-2A D VOYA 2018-2A D 8.406% 07/15/31	D	08/04/2023	AADE - AAIA non-Modco - AAM		1,364,015	1,500,000	6,240
92918B-AU-7	VOYA 2019-4A D VOYA 2019-4A CR 8.057% 01/15/35	D	10/03/2023	Deutsche Bank Securities Inc		7,350,000	7,500,000	132,826
92918U-AE-1	VOYA 2022-1A B VOYA 2022-1A B 7.298% 04/20/35	D	11/08/2023	Goldman Sachs		9,783,900	10,080,000	49,162
92918U-AE-1	VOYA 2022-1A B VOYA 2022-1A B 7.298% 04/20/35	D	12/22/2023	ALRe Corporate AAM		14,955,888	15,120,000	193,118
92932L-AB-9	LBAHC 2006-7 N2 LBAHC 2006-7 N2 7.143% 09/25/46	D	01/31/2023	Credit Suisse			3,000,000	
92933U-AA-0	WMHEN 2007-WM1 N1 WMHEN 2007-WM1 N1 6.750% 01/25/47	D	01/31/2023	Credit Suisse			4,922,464	
92933V-AB-6	WMHEN 2007-WM2 N2 WMHEN 2007-WM2 N2 7.500% 04/25/47	D	01/31/2023	Credit Suisse			12,965,956	
936557-AG-2	WWICK 2023-2A D WWICK 2023-2A C 8.845% 01/15/37	D	10/20/2023	Barclays		4,600,000	4,600,000	
936557-AJ-6	WWICK 2023-2A D WWICK 2023-2A D 11.345% 01/15/37	D	10/20/2023	Barclays		3,900,000	3,900,000	
93935M-AA-4	WMNIM 2007-HE1 N1 WMNIM 2007-HE1 N1 8.500% 11/25/36	D	01/31/2023	Credit Suisse			5,117,609	
94949L-AS-9	WELF 2016-2A CR WELF 2016-2A CR 8.628% 10/20/28	D	12/22/2023	Various		3,941,656	4,000,000	47,675
94950A-AU-4	WELF 2020-2A DR WELF 2020-2A DR 9.456% 07/15/34	D	08/04/2023	AARE Surplus AAM		954,486	1,000,000	4,685
94950J-AE-1	WELF 2018-1A C WELF 2018-1A C 7.615% 07/17/31	D	08/24/2023	Various		4,827,737	5,000,000	39,633
94950N-AS-1	WELF 2019-1A BR WELF 2019-1A BR 8.028% 07/20/32	D	01/05/2023	J.P. Morgan Sec		932,500	1,000,000	14,833
94957J-AE-4	WELLI 2023-1A D WELLI 2023-1A C 8.498% 10/20/36	D	09/15/2023	Morgan Stanley		3,600,000	3,600,000	
94957J-AG-9	WELLI 2023-1A D WELLI 2023-1A D 10.248% 10/20/36	D	09/15/2023	Morgan Stanley		2,400,000	2,400,000	
961214-EG-4	WESTPAC BANKING Subordinated 4.421% 07/24/39	D	06/28/2023	AAIA Amplify SA NonMod AAM		414,080	500,000	8,412
961214-EP-4	WESTPAC BANKING Subordinated 2.668% 11/15/35	D	12/12/2023	Bank of America		1,579,980	2,000,000	4,298
961214-FL-2	WESTPAC BANKING Senior Unsecured 5.512% 11/17/25	D	12/18/2023	Various		13,606,150	13,500,000	43,637
961214-FP-3	WESTPAC BANKING Subordinated 6.820% 11/17/33	D	11/08/2023	Bank of America		2,000,000	2,000,000	
96122U-AA-2	WESTPAC BK NZ Junior Subordinated 5.000% 03/21/24	D	07/31/2023	ALRe Modco - VIAC GA - AAM		2,679,176	3,000,000	53,750
98420E-AB-1	XLIT LTD Senior Unsecured 5.250% 12/15/43	D	12/22/2023	AAIA Amplify SA NonMod AAM		2,730,061	2,000,000	29,750
98420E-AD-7	XLIT LTD Subordinated 5.500% 03/31/45	D	05/18/2023	AEL Modco AAM		1,965,636	2,000,000	14,667
986252-AW-4	GNRT 4A DR GNRT 4A CR 7.828% 04/20/32	D	10/04/2023	AADE - CATALINA		3,934,816	4,000,000	65,344
98887Y-AE-7	ZAIS 2018-11A B ZAIS 2018-11A B 7.928% 01/20/32	D	03/30/2023	ALRe Corporate AAM		14,546,985	15,000,000	202,909
98955R-AH-2	OR 2019-2A BR OR 2019-2A BR 7.578% 04/20/33	D	10/24/2023	AADE - CATALINA		13,661,102	14,000,000	11,788
BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2 9.876% 12/15/27	D	02/18/2023	No Broker		20,986,890	20,238,095	289,793
BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2 9.876% 12/15/27	D	05/31/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		20,238,095	20,238,095	456,982
BCCOVX-AB-8	PYXIS 2007-1A D1 PYXIS 2007-1X E 6.000% 03/06/47	D	01/31/2023	Credit Suisse		1	6,678,001	
BCCOVX-AC-6	PYXIS 2007-1A D1 PYXIS 2007-1X F 6.000% 03/06/47	D	01/31/2023	Credit Suisse			6,866,812	
BCCOWA-QH-7	LSECA 2007-1A C LSECA 2007-1X C 11.168% 04/10/47	D	01/31/2023	Credit Suisse			6,248,598	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BCC0X0-S6-0	SGRD 2007-1X SUB SGRD 2007-1X SUB 0.000% 05/11/57	D	01/31/2023	Credit Suisse			4,320,000	
BCC0XQ-SW-6	LSECA 2007-1A C LSECA 2007-1X SUB 0.000% 04/10/47	D	01/31/2023	Credit Suisse			4,050,000	
BCC2FV-KX-7	DRYD 2017-59A D1 DRYD 2017-59A D1 6.402% 05/15/32	B	10/05/2023	Bank of America		231,440	263,749	2,536
BCC2LI-UA-8	HARVT 19A C HARVT 19A C 5.665% 04/14/31	B	03/22/2023	WELLS FARGO SECURITIES		898,388	971,230	7,531
BCC2GQ-WU-0	CONTE 5A C CONTE 5A C 5.765% 01/15/31	B	01/05/2023	Citigroup		2,733,729	2,915,977	21,623
BCC2HR-2Y-2	STNPK 1A CN STNPK 1A CN 7.302% 11/15/31	B	10/05/2023	Bank of America		433,168	465,772	5,130
BCC2LI-UA-8	HARVT 17A CR HARVT 17A DR 7.937% 05/11/32	B	01/05/2023	J.P. Morgan Sec		7,605,717	8,482,843	78,611
BCC2MC-5V-2	DRYD 2014-35A DRR DRYD 2014-35A DRR 8.185% 01/17/33	B	07/26/2023	Bank of America		3,553,761	3,800,814	9,132
BCC2MM-PX-4	SNDPE 3A CE SNDPE 3A CE 6.275% 04/15/33	B	10/18/2023	Citigroup		839,209	873,266	1,216
BCC2PQ-XD-7	DOMI 2020-2 B DOMI 2020-2 B 5.502% 11/15/52	B	10/05/2023	PRT 6 ACRA Modco AAM		3,765,463	3,838,167	14,217
BCC2QM-7Y-8	ANCHE 4A D ANCHE 4A D 7.156% 04/25/34	B	07/12/2023	Bank of America		3,033,513	3,301,783	47,406
BCC2R6-UU-4	CONTE 6A CR CONTE 6A CR 6.365% 04/15/34	B	03/24/2023	Various		2,058,483	2,206,997	20,910
BCC2R9-6J-0	BECLO 2A BRR BECLO 2A DRR 7.465% 04/15/34	B	01/04/2023	Morgan Stanley		1,424,998	1,583,331	18,236
BCC2R9-A6-3	CGMSE 2019-1A CR CGMSE 2019-1A CR 7.425% 03/15/32	B	07/12/2023	Bank of America		2,989,764	3,301,783	18,688
BCC2R9-ZJ-8	BABSE 2021-1A C BABSE 2021-1A D 7.719% 04/24/34	B	07/07/2023	J.P. Morgan Sec		1,440,027	1,630,134	25,216
BCC2RD-PH-4	AVOCA 13A DRR AVOCA 13A DRR 7.265% 04/15/34	B	07/12/2023	Bank of America		510,401	550,297	8,713
BCC2RD-U1-3	HARVT 21A DR HARVT 21A DR 7.365% 07/15/31	B	07/12/2023	Bank of America		1,015,298	1,100,594	17,694
BCC2RF-YN-6	CADOG 13A DR CADOG 13A DR 7.365% 01/15/32	B	07/12/2023	Bank of America		3,568,952	3,852,080	61,930
BCC300-P4-8	OCPE 2019-3A CR OCPE 2019-3A CR 6.293% 04/20/33	B	09/28/2023	Bank of America		3,019,415	3,151,790	39,956
BCC300-P7-1	OCPE 2019-3A CR OCPE 2019-3A DR 7.293% 04/20/33	B	07/12/2023	Bank of America		2,521,049	2,751,486	42,228
BCC304-HW-7	CRVPK 1A B1R CRVPK 1A B1R 6.225% 03/15/34	B	10/03/2023	Bank of America		598,736	628,858	2,147
BCC304-J2-1	CRVPK 1A B1R CRVPK 1A CR 7.075% 03/15/34	B	07/12/2023	Bank of America		496,643	550,297	2,959
BCC305-33-3	ARBR 9A D ARBR 9A D 7.215% 04/15/34	B	07/12/2023	Bank of America		496,643	550,297	8,645
BCC305-3S-8	ARESE 11A DR ARESE 11A DR 7.265% 04/15/32	B	07/12/2023	Bank of America		2,063,614	2,201,189	34,851
BCC305-ZZ-7	OZLME 2A CR OZLME 2A CR 6.415% 04/15/34	B	09/20/2023	Bank of America		3,294,590	3,417,270	41,199
BCC306-00-0	OZLME 2A CR OZLME 2A DR 7.565% 04/15/34	B	07/12/2023	Bank of America		488,389	550,297	9,116
BCC30B-V1-3	CADOG 5A DRR CADOG 5A DRR 7.102% 05/15/31	B	09/28/2023	Bank of America		6,986,468	7,354,177	70,283
BCC30P-KZ-9	PENTA 2021-9A D PENTA 2021-9A D 7.056% 07/25/36	B	06/22/2023	Bank of America		1,577,512	1,752,791	19,202
BCC30Y-M5-4	BECLO 3A BR BECLO 3A CR 5.972% 07/19/35	B	09/13/2023	Bank of America		3,419,221	3,647,169	35,709
BCC30Y-M6-2	BECLO 3A BR BECLO 3A DR 6.972% 07/19/35	B	10/03/2023	Various		4,445,766	4,939,740	66,633
BCC31D-85-5	VOYE 2A CR VOYE 2A CR 6.115% 07/15/35	B	09/13/2023	Banca IMI		1,541,239	1,609,649	16,894
BCC321-1J-7	CORDA 9A DR CORDA 9A CR 6.152% 08/20/34	B	01/04/2023	Citigroup		2,454,163	2,638,885	14,485
BCC321-1K-4	CORDA 9A DR CORDA 9A DR 7.252% 08/20/34	B	10/03/2023	Robert W. Baird		2,900,609	3,144,292	30,236
BCC323-BR-4	GLME 3A DR GLME 3A DR 7.393% 01/20/32	B	10/03/2023	Morgan Stanley		1,613,666	1,729,360	27,646
BCC32H-KS-1	BRGPT 3A C BRGPT 3A C 6.365% 01/15/36	B	08/04/2023	ALRe Corporate AAM		3,708,438	3,830,034	14,191
BCC32N-CH-1	ARBR 8A DR ARBR 8A DR 6.965% 10/15/34	B	07/26/2023	Bank of America		1,449,116	1,619,124	3,296
BCC33B-18-8	BABSE 2020-1A DR BABSE 2020-1A DR 7.402% 10/21/34	B	10/05/2023	Bank of America		3,717,207	4,303,995	67,261
BCC33B-92-3	OZLME 5A DR OZLME 5A DR 7.265% 01/14/32	B	07/12/2023	Bank of America		1,975,567	2,201,189	
BCC33Q-GP-1	ARESE 15A C ARESE 15A D 7.115% 01/15/36	B	07/27/2023	Various		5,866,005	6,419,830	15,779
BCC33R-C3-2	JPMF 3 B JPMF 3 B 5.085% 01/17/59	B	10/05/2023	PRT 6 ACRA Modco AAM		1,750,125	1,877,767	14,475
BCC33X-0Z-1	DRYD 2018-66A DR DRYD 2018-66A DR 7.325% 01/18/32	B	06/22/2023	Bank of America		4,874,949	5,477,471	68,503
BCC341-RN-8	ARBR 10A D ARBR 10A D 7.425% 06/15/34	B	07/26/2023	Various		4,840,271	5,382,222	32,272
BCC34Q-D9-9	AVOCA 17A CRR AVOCA 17A CRR 6.115% 10/15/32	B	10/11/2023	Morgan Stanley		362,233	378,469	61
BCC35W-4C-8	DRYD 2021-91A D DRYD 2021-91A D 8.825% 04/18/35	B	10/05/2023	Bank of America		1,482,478	1,577,105	31,316
BCC387-G5-2	DRYD 2021-103A D DRYD 2021-103A D 10.312% 01/19/36	B	10/05/2023	Bank of America		2,102,806	2,102,806	48,603
BCC388-DV-6	CORDA 26A D2 CORDA 26A D1 10.125% 01/15/37	B	10/05/2023	Bank of America		2,108,063	2,102,806	48,771
BCC388-Y0-1	CORDA 26A D2 CORDA 26A D2 11.695% 01/15/37	B	10/05/2023	Bank of America		1,054,032	1,051,403	28,283
BCC38Q-60-2	AQUE 2022-7A C AQUE 2022-7A C 7.925% 03/15/36	B	01/13/2023	Bank of America		3,782,271	3,782,271	
BCC38Q-61-0	AQUE 2022-7A C AQUE 2022-7A D 9.775% 03/15/36	B	01/13/2023	Bank of America		3,241,946	3,241,946	
BCC3CC-ZB-2	ARESE 17A D ARESE 17A D 9.175% 07/15/37	B	10/19/2023	JEFFERIES LLC		6,987,454	6,987,454	
BKP327-40-0	INVERSIONES CMPC Senior Unsecured 3.000% 04/06/31	D	02/17/2023	AAIA Amplify SA NonMod AAM		1,861,864	2,000,000	28,500
BP8908-37-1	INDOFOOD CBP SUK Senior Unsecured 3.398% 06/09/31	D	02/09/2023	AAIA Amplify SA NonMod AAM		3,314,430	3,450,000	35,169
BT3302-12-7	RELIANCE INDUSTR Senior Unsecured 2.875% 01/12/32	D	03/07/2023	AAIA Amplify SA NonMod AAM		4,597,416	5,000,000	29,948
BY4737-24-7	ZURICH FINANCE (IRELAND) DAC Subordinated 5.125% 11/23/52	B	08/29/2023	ALRi AAM Surplus		2,218,132	2,520,415	34,750
E5000*-AB-0	ESPAI BARCA FT Sr Nts 6.610% 06/30/43	B	03/31/2023	Direct		27,282,450	27,282,450	
E5000*-AC-8	ESPAI BARCA FT Sr Nts 7.220% 06/30/47	B	03/31/2023	Direct		27,282,450	27,282,450	
ED2837-96-8	FRANCE TELECOM Senior Unsecured 5.625% 01/23/34	B	08/29/2023	ALRi AAM Surplus		3,795,095	3,780,623	127,596
F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	B	11/30/2023	No Broker		15,290,224	15,037,265	492,025
G0158Y-AC-2	ALESC 14A A2 ALESC 14X A2 6.022% 09/23/37	D	12/22/2023	ALRe Corporate AAM		1,124,063	1,500,000	22,226
G04450-AA-6	FWU LIFE INSURANCE LUX SA ANIMA 1 7.771% 12/24/24	D	05/05/2023	MMTL Modco AAM		12,085,498	12,085,498	114,384
G1279M-RW-8	BP CAPITAL PLC Senior Unsecured 2.030% 02/14/25	B	08/29/2023	ALRi AAM Surplus		6,586,117	6,927,362	6,114
G26145-AN-5	CORDA 23A B1 CORDA 23A C 7.106% 04/25/36	B	07/26/2023	Citigroup		704,008	708,436	946
G30298-AA-0	Eastlands Arena Limited SR SECD NTS 4.000% 10/20/48	B	11/23/2023	Inner Circle Sports LLC		29,926,766	29,926,766	
G3768B-AK-0	GAZPROM PJSC Senior Unsecured 2.950% 01/27/29	D	06/22/2023	Tax Free Exchange		912,343	2,870,000	
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC GTD SR SECD NTS 3.790% 03/30/28	D	10/29/2023	No Broker		24,052,325	24,052,325	91,158

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G54897-AB-2	LIMA METRO LINE Senior Secured 4.350% 04/05/36	D	11/24/2023	Various		18,400,477	17,061,828	63,911
G8867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	05/12/2023	Various		40,061,949	40,061,949	491,105
G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	05/12/2023	Various		41,680,098	41,680,098	503,942
G8868K-AA-0	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 10.210% 06/30/26	D	08/08/2023	Tax Free Exchange		297,495,000	297,495,000	3,254,383
G93128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.880% 02/28/28	D	03/09/2023	Direct		93,032,500	93,500,000	
G93128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.880% 02/28/28	D	11/30/2023	Interest Capitalization		6,722,229	6,722,229	
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	D	06/27/2023	No Broker		3,462,656	3,462,656	14,232
L3009#-AA-6	ERGEA GROUP SARL GTD SECD SR NTS 7.160% 05/12/30	B	04/20/2023	ROYAL BANK OF SCOTLAND		22,410,079	22,410,079	
L3009#-AB-4	ERGEA GROUP SARL GTD SECD SR NTS 7.320% 05/12/33	B	04/20/2023	ROYAL BANK OF SCOTLAND		22,410,079	22,410,079	
L3009#-AC-2	ERGEA GROUP SARL GTD SECD SR NTS 7.440% 05/12/35	B	04/20/2023	ROYAL BANK OF SCOTLAND		22,410,079	22,410,079	
L6076T-AB-5	LOARRE INVEST Senior Secured 6.500% 05/15/29	B	06/14/2023	Tax Free Exchange		35,212,405	37,887,399	205,223
L9619*-AA-9	VAL FINANCE COMPANY SARL SR SECD 5.220% 11/15/53	B	10/19/2023	J.P. Morgan Sec		44,242,661	44,242,661	
M7031A-BE-0	MIZRAHI TEFAHOT Subordinated 3.077% 04/07/31	D	12/22/2023	ALRe Corporate AAM		8,873,500	10,000,000	68,378
N57445-AB-9	MINEJESA CAPITAL Senior Secured 5.625% 08/10/37	D	11/15/2023	No Broker		1,033,423	1,000,000	13,438
P0606*-AA-9	Aes Mexico Generation Holdings SECURED 5.620% 11/26/27	D	11/26/2023	No Broker		20,337,665	20,337,665	114,298
P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB 5.626% 07/15/33	D	07/13/2023	PRIVATE		8,888,889	8,888,889	
P40008-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	D	01/11/2023	Interest Capitalization		386	386	
BAN11Q-VD-9	GLOBAL BANK CORP Global Bank Corp 8.682% 12/20/27	D	03/31/2023	No Broker		54,046,453	53,360,000	846,901
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	D	02/02/2023	No Broker		15,612,625	15,612,625	243,557
Q0695*-AB-8	AURIZON FINANCE PTY LTD Senior Unsecured 6.780% 07/26/33	D	06/21/2023	Direct		25,000,000	25,000,000	
Q0695*-AC-6	AURIZON FINANCE PTY LTD Senior Unsecured 6.880% 07/26/35	D	06/21/2023	Direct		31,000,000	31,000,000	
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS 7.060% 07/06/33	D	03/30/2023	Direct		30,000,000	30,000,000	
Q3647#-AD-3	EVOLUTION MINING FIN PTY LTD GTD SR NTS SER 23-A 6.190% 08/22/33	D	06/01/2023	J.P. Morgan Sec		20,000,000	20,000,000	
Q3647#-AE-1	EVOLUTION MINING FIN PTY LTD GTD SR NTS SER 23-B 6.290% 08/22/35	D	06/01/2023	J.P. Morgan Sec		35,000,000	35,000,000	
Q7448@-AA-3	AUSTRALIAN AUTO LOANS TRUST AUSTRALIAN AUTO LOANS TRUST 4.500% 12/19/26	B	02/14/2023	Tax Free Exchange		21,380,315	19,571,934	68,502
X5587X-AA-9	M6 DUNA Secured 4.406% 03/31/25	B	04/08/2023	No Broker		3,837,869	4,032,660	14,574
Z05578-60-9	ADANI TRANSMISSI Senior Secured 4.250% 05/21/36	D	12/24/2023	No Broker		255,095	239,610	4,667
69354W-AC-0	PNMSR 2018-GT1 A PNMSR 2018-GT1 A 7.695% 02/25/25		02/02/2023	ALRe Modco - GMIB - AAM		52,373,883	52,373,883	15,169
08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		10/01/2023	No Broker		30,188	40,324	
05543D-BQ-6	BCAP 2014-RR2 9A2 BCAP 2014-RR2 9A2 1.098% 07/26/36		02/01/2023	Interest Capitalization		689	711	
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides HOLDINGS I LLC A-1 6 6.000% 11/30/48		10/26/2023	PRIVATE		447,188,148	447,188,148	
L0004@-AA-9	AP Starlight (Luxembourg) SARL AP Starlight (Luxembourg) - Se 6.000% 06/15/49	B	10/27/2023	PRIVATE		438,748,076	438,748,076	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,434,466,658	37,165,454,507	106,187,737
62878W-AA-6	NBK TIER 1 FIN Junior Subordinated 4.500% 05/27/24	D	12/22/2023	ALRe Corporate AAM		8,636,381	9,000,000	28,125
1309999999. Subtotal - Bonds - Hybrid Securities						8,636,381	9,000,000	28,125
03837F-AB-5	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Senior (G1) 6.508% 12/17/50		03/28/2023	Various		49,703,363	50,000,000	
03837F-AC-3	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Mezz (G1) 7.506% 12/17/50		03/28/2023	Various		25,898,255	26,100,000	
03837F-AD-1	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Jr Mezz (G1) 8.756% 12/17/50		03/28/2023	Various		29,235,743	31,500,000	
000249-AA-0	Aa Mmf 1 Holdco Gp Llc AA MMF 1 LTD 7.349% 10/08/51		02/27/2023	Tax Free Exchange		190,980,000	190,980,000	1,105,913
00043*-AA-7	AA Warehouse AA Warehouse 7.181% 08/08/36		05/24/2023	Various		93,635,395	94,249,995	789,577
00043*-AB-5	AA Warehouse AA Warehouse 7.329% 08/08/36		09/20/2023	Various		7,864,055	7,854,166	67,158
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.677% 03/31/41		11/28/2023	Capital Call Revolver		70,195,455	70,195,455	
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.677% 03/31/41		10/18/2023	Interest Capitalization		13,342,179	13,342,179	
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.674% 03/31/41		11/28/2023	Capital Call Revolver		35,097,724	35,097,724	
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.674% 03/31/41		10/18/2023	Interest Capitalization		7,721,828	7,721,828	
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42		12/01/2023	MMTL Modco AAM		92,001,048	94,954,625	1,541,034
00238#-AA-8	AP Hermes Holdings I LLC AP Hermes Holdings I LLC		07/14/2023	ACRA RE 2B Surplus AAM		288,267,829	288,267,829	
00238*-AA-2	AP Sunrise LLC AP Sunrise LLC Vonovia Senior 6.000% 05/31/48		05/31/2023	PRIVATE		321,852,444	318,665,786	
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides HOLDINGS I LLC A-1 6 6.000% 11/30/48		12/29/2023	Various		184,908,500	184,908,500	1,223,837
03837F-AB-5	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E 6.356% 06/01/46		09/07/2023	AMH - AmerUs Group Co.		21,044,516	21,200,000	
03837F-AC-3	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E 7.355% 06/01/46		09/07/2023	AMH - AmerUs Group Co.		11,823,608	11,936,000	
03837F-AD-1	Aqua AssetCo Borrower Trust E Aqua AssetCo Borrower Trust E 8.605% 06/01/46		09/07/2023	AMH - AmerUs Group Co.		11,438,828	11,578,000	
04940J-AD-5	Atlas Securitized Products Fun Project Egypt - Atlas 9.857% 02/08/63		11/07/2023	Tax Free Exchange		700,000,000	700,000,000	5,362,108
04940K-AC-4	Atlas Securitized Products Fun Atlas Securitized Products Fun 9.857% 02/08/63		11/07/2023	Tax Free Exchange		300,000,000	300,000,000	2,298,046
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		12/28/2023	Capital Call Revolver		267,605,720	267,605,720	
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		06/22/2023	MMTL Modco AAM		3,473,605	3,473,605	15,550
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		12/28/2023	Capital Call Revolver		133,802,860	133,802,860	
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		06/22/2023	MMTL Modco AAM		1,892,009	1,892,009	9,298
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.706% 03/30/28		01/19/2023	No Broker		82,820,637	83,043,777	370,145

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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.706% 03/30/28		07/21/2023	AEL Modco AAM		21,431,208	21,507,068	106,043
408203-AC-1	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 B 3.839% 10/18/52		12/18/2023	MMTL Modco AAM		30,400,000	40,000,000	59,720
408203-AE-7	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 C 6.256% 10/18/52		12/18/2023	MMTL Modco AAM		28,552,000	40,000,000	97,316
408203-AG-2	HAMLET SECURITIZATION TRUST HM HMLET 2020-CRE1 D 8.349% 10/18/52		12/18/2023	MMTL Modco AAM		15,850,000	25,000,000	81,166
69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.927% 01/20/35		12/11/2023	AADE Lincoln NonModco AAM		1,359,143	1,353,722	5,470
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.927% 01/20/35		12/11/2023	AADE Lincoln NonModco AAM		3,340,218	3,327,653	13,447
69346Y-AP-8	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B1-F 3.000% 01/20/35		01/06/2023	No Broker		96,559,003	106,575,000	642,266
69346Y-AQ-6	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B2-F 3.750% 01/20/35		01/06/2023	No Broker		83,059,312	92,974,000	700,376
69346Y-AR-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D1-F 7.000% 01/20/35		01/06/2023	No Broker		8,185,774	9,338,001	131,308
69346Y-AT-0	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B-E 5.493% 01/20/35		01/06/2023	No Broker		999,873	1,006,736	6,783
69346Y-AU-7	PK AIRFINANCE PAF_19 PK AIRFINANCE 2020 C-F 5.000% 01/20/35		01/06/2023	No Broker		48,991,008	54,810,001	550,513
69346Y-AV-5	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 C-E 5.893% 01/20/35		01/06/2023	No Broker		2,800,465	2,837,166	21,703
69346Y-AW-3	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D-E 7.243% 01/20/35		01/06/2023	No Broker		3,786,761	3,866,783	41,477
716808-BJ-4	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		05/12/2023	MMTL Modco AAM		2,755,127	2,904,720	12,636
716808-CL-8	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert 6.363% 01/31/57		01/11/2023	Tax Free Exchange		3,387,120	3,247,171	6,887
716808-CM-6	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.498% 01/31/57		01/11/2023	Tax Free Exchange		69,092	66,269	166
716808-DE-3	Petros PACE Finance LLC Petros CPACE Flow - Class A Su 6.282% 01/31/57		05/16/2023	Direct		16,346,400	15,680,000	
716808-DF-0	Petros PACE Finance LLC Petros CPACE Flow - Class B Su 7.418% 01/31/57		05/16/2023	Direct		333,600	320,000	
92264#-AA-2	Venerable Holdings Inc Venerable Holdings Inc Increme 6.257% 05/30/33		02/14/2023	Direct		32,934,000	33,000,000	
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 8.088% 12/31/38		12/07/2023	Capital Call Revolver		1,883,765	1,883,765	
96328G-AP-2	Wheels Fleet Lease Funding 1 L WFLF 2022-A D 7.974% 02/10/25		12/22/2023	Capital Call Revolver		2,565,162	2,565,162	
96328G-AQ-0	Wheels Fleet Lease Funding 1 L WFLF 2022-A E 8.974% 02/10/25		12/22/2023	Capital Call Revolver		855,054	855,054	
97988F-AG-3	WDMNT 2022-10A C WDMNT 2022-10A D 12.496% 10/20/34		01/13/2023	WELLS FARGO SECURITIES		11,151,563	11,250,000	212,580
97988Q-AQ-7	WDMNT 2017-2A A2R WDMNT 2017-2A BR 7.828% 04/20/33		08/04/2023	ALRe Corporate AAM		28,976,687	30,250,000	97,533
97988Q-AU-8	WDMNT 2017-2A A2R WDMNT 2017-2A DR 9.427% 04/20/33		07/13/2023	Citigroup		1,835,000	2,000,000	44,002
97988R-AA-0	WDMNT 2022-9A B1 WDMNT 2022-9A A1A 7.278% 04/25/34		06/23/2023	AAIA PRT Ded LMT ACRA Mod AAM		10,192,887	10,440,000	90,759
97988R-AG-7	WDMNT 2022-9A B1 WDMNT 2022-9A B1 7.678% 04/25/34		06/23/2023	AAIA PRT Ded LMT ACRA Mod AAM		1,362,339	1,440,000	13,207
97988T-AC-2	WDMNT 2023-11A D WDMNT 2023-11A A2 8.512% 04/23/35		04/28/2023	WELLS FARGO SECURITIES		8,000,000	8,000,000	
97988T-AE-8	WDMNT 2023-11A D WDMNT 2023-11A B 9.028% 04/23/35		04/28/2023	WELLS FARGO SECURITIES		27,000,000	27,000,000	
97988T-AG-3	WDMNT 2023-11A D WDMNT 2023-11A C 9.928% 04/23/35		04/28/2023	WELLS FARGO SECURITIES		16,000,000	16,000,000	
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.299% 11/01/34		05/17/2023	No Broker		336,482,647	336,482,647	5,398,758
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.299% 11/01/34		12/11/2023	Various		86,032,537	86,116,278	698,377
000000-00-0	RRME 3A DN RRME 3A DN 7.715% 07/15/32	B	10/05/2023	Bank of America		388,872	409,339	7,165
BL4088-91-2	MIDCAP 2023-1 LO MidCap 2023-1 Loan Fund 8.948% 01/20/35	D	03/08/2023	AMH - AmerUs Group Co.		54,929,688	55,625,000	596,123
000000-00-0	RRME 16A C2 RRME 16A B1 6.825% 10/15/36	B	09/01/2023	BNP Paribas		24,577,901	24,577,901	
000000-00-0	RRME 16A C2 RRME 16A C1 8.525% 10/15/36	B	09/01/2023	BNP Paribas		18,379,996	18,379,996	
000000-00-0	RRME 16A C2 RRME 16A C2 10.475% 10/15/36	B	09/01/2023	BNP Paribas		2,885,232	2,885,232	
00166F-AJ-5	ALM 2020-1A C ALM 2020-1A B 7.656% 10/15/29	D	09/06/2023	ALRe Modco - VIAC GA - AAM		5,442,773	5,500,000	58,983
00166F-AL-0	ALM 2020-1A C ALM 2020-1A C 8.656% 10/15/29	D	09/06/2023	Various		5,870,730	5,900,000	71,631
55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A 4.458% 03/15/44	D	05/04/2023	MMTL Modco AAM		902,415	979,744	2,305
74988L-AJ-3	RRAM 2018-3A BR2 RRAM 2018-3A BR2 7.456% 01/15/30	D	03/07/2023	MIZUHO		2,381,250	2,500,000	23,348
74988L-AJ-3	RRAM 2018-3A BR2 RRAM 2018-3A BR2 7.456% 01/15/30	D	10/04/2023	AADE - CATALINA		10,394,243	10,600,000	171,433
74989M-AE-1	RRAM 2023-26A B1 RRAM 2023-26A B1 8.294% 04/15/38	D	02/17/2023	Various		25,800,000	25,800,000	
74989M-AG-6	RRAM 2023-26A B1 RRAM 2023-26A B2 8.994% 04/15/38	D	02/17/2023	Citigroup		5,000,000	5,000,000	
74989M-AJ-0	RRAM 2023-26A B1 RRAM 2023-26A C1 9.894% 04/15/38	D	02/17/2023	Citigroup		23,000,000	23,000,000	
75000G-AX-4	RRAM 2022-23A C2R RRAM 2022-23A B1R 8.295% 10/15/35	D	08/02/2023	RBC CM, LLC		22,340,000	22,340,000	
75000G-AZ-9	RRAM 2022-23A C2R RRAM 2022-23A B2R 8.995% 10/15/35	D	08/02/2023	RBC CM, LLC		2,900,000	2,900,000	
75000G-BB-1	RRAM 2022-23A C2R RRAM 2022-23A C1R 9.895% 10/15/35	D	08/02/2023	RBC CM, LLC		15,800,000	15,800,000	
75000G-BD-7	RRAM 2022-23A C2R RRAM 2022-23A C2R 11.845% 10/15/35	D	08/02/2023	RBC CM, LLC		5,440,000	5,440,000	
75000H-AS-3	RRAM 2022-24A C1R RRAM 2022-24A BR 8.295% 01/15/36	D	11/15/2023	Scotia Capital		10,080,000	10,080,000	
75000H-AU-8	RRAM 2022-24A C1R RRAM 2022-24A C1R 9.795% 01/15/36	D	11/15/2023	Scotia Capital		8,400,000	8,400,000	
75000K-AE-7	RRAM 2023-25A C1 RRAM 2023-25A B2 8.444% 04/15/36	D	02/01/2023	Bank of America		24,750,000	24,750,000	
75000K-AG-2	RRAM 2023-25A C1 RR 25 - A 8.744% 04/15/36	D	02/01/2023	Bank of America		5,000,000	5,000,000	
75000K-AJ-6	RRAM 2023-25A C1 RRAM 2023-25A C1 10.394% 04/15/36	D	02/01/2023	Various		20,600,000	20,600,000	
75000K-AL-1	RRAM 2023-25A C1 RR 25 - BBB- 10.844% 04/15/36	D	02/01/2023	Bank of America		5,900,000	5,900,000	
78110T-AJ-8	RRAM 2022-21A C RRAM 2022-21A C 9.894% 07/15/35	D	09/06/2023	ALRe Modco - VIAC GA - AAM		5,087,325	5,000,000	69,473
78110V-AG-9	RRAM 2023-27A C1 RRAM 2023-27A B 8.195% 10/15/35	D	10/18/2023	RBC CM, LLC		14,280,000	14,280,000	
78110V-AL-8	RRAM 2023-27A C1 RRAM 2023-27A C1 9.395% 10/15/35	D	10/18/2023	RBC CM, LLC		6,800,000	6,800,000	
97988A-AU-3	WDMNT 2017-3A DR WDMNT 2017-3A DR 9.878% 04/20/32	D	07/13/2023	Citigroup		468,750	500,000	11,551

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
979926-AA-0	WDMNT 2023-12A A1A WDMNT 2023-12A A1A 7.887% 07/25/31	D	05/26/2023	Bank of America		2,969,464	2,969,464	
BCC2QW-MX-1	RRME 1A CR RRME 1A CR 6.965% 04/15/35	B	10/05/2023	Bank of America		643,693	701,573	11,037
BCC30J-N8-0	RRME 2A CR RRME 2A CR 7.015% 07/15/35	B	10/05/2023	Bank of America		1,513,715	1,650,503	25,417
G29638-AA-0	AP HANSEL SPV LLC 1st lien 6.400% 09/19/47	D	10/19/2023	Various		245,703,812	244,685,801	4,130,081
03837F-AB-5	Aqua Asset Borrower Trust D Aqua Asset Borrower Tr D - A-2 6.530% 12/17/44		12/04/2023	Capital Call Revolver		51,305,431	51,305,431	
03837F-AC-3	Aqua Asset Borrower Trust D Aqua Asset Borrower Tr D - B 7.490% 12/17/44		12/04/2023	Capital Call Revolver		29,547,630	29,547,630	
03837F-AD-1	Aqua Asset Borrower Trust D Aqua Asset Borrower Tr D - C 9.340% 12/17/44		12/04/2023	Capital Call Revolver		17,728,578	17,728,578	
03765#-AA-3	Apollo Total Return Fund - Inv Apollo Total Return Fund - Inv 3.980% 02/01/77		04/01/2023	Direct		180,000,000	187,692,418	
64035G-AB-5	NSLT 2021-CA AFX NSLT 2021-CA AFX 1.320% 04/20/62		03/28/2023	Goldman Sachs		7,855,640	8,734,554	3,203
96328G-AV-9	Wheels Fleet Lease Funding 1 L WFLF 2023-1A D 6.850% 04/18/38		09/08/2023	AMH - AmerUs Group Co.		11,702,614	11,800,000	
40257D-AE-7	GSM 2022-7A B GSM 2022-7A B 7.594% 07/15/35	D	02/18/2023	AAIA Amplify SA NonMod AAM		5,000,000	5,000,000	75,080
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						4,759,853,098	4,831,230,418	27,071,989
BANOML-05-0	ALPHA SOURCE INC OTHER 11.980% 01/31/24		10/01/2023	Interest Capitalization		1,370,387	1,370,387	
BL4277-41-6	NOURYON USA LLC SPCHEM TL B 1L USD 27.049% 04/03/28		10/19/2023	Taxable Exchange		1,530,668	1,530,668	6,891
BL4122-52-1	INEOS US FINANCE LLC TERM B 0.289% 02/16/30		03/24/2023	Taxable Exchange		1,926,812	1,928,828	14,037
BL4245-71-0	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 8.358% 04/20/30		07/11/2023	Taxable Exchange		361,332	360,655	768
08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD 7.640% 10/30/26		05/03/2023	Tax Free Exchange		2,414,053	2,418,750	828
BL4462-74-5	HILTON WORLDWIDE HLT TL B3 1L USD 7.171% 06/21/28		11/09/2023	Taxable Exchange		500,398	500,000	162
BL4383-71-9	QUIKRETE HOLDING QUIKHO TL B1 1L USD 0.265% 03/18/29		08/31/2023	Tax Free Exchange		1,972,917	1,975,000	61,466
89364M-BU-7	TRANSDIGM INC TDG TL H 1L USD 0.277% 02/22/27		01/05/2023	Tax Free Exchange		2,372,681	2,373,750	
BL3574-61-5	WEX INC WEX TL B 1L USD 0.249% 04/03/28		06/13/2023	AADE - AAIA Modco - AAM		1,174,942	1,176,000	3,577
BL3392-82-8	MILEAGE PLUS HLD TERM B 17.006% 06/21/27		05/24/2023	AADE - CATALINA		24,278,792	23,373,086	538,731
BL3625-15-1	DT MIDSTREAM DTMINC TL B 1L USD 8.257% 06/12/28		06/13/2023	AADE - AAIA Modco - AAM		255,255	254,689	709
BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 8.257% 07/03/28		06/13/2023	AADE - AAIA Modco - AAM		829,773	828,530	2,305
BL3646-39-7	PRA HEALTH SCIEN ICLR TL B 1L USD 9.346% 07/03/28		06/13/2023	AADE - AAIA Modco - AAM		245,844	245,384	3,788
BL3683-98-6	STANDARD INDS IN BMCAUS TL B 1L USD 11.379% 09/22/28		06/13/2023	AADE - FABN		729,060	730,474	3,286
BL3689-59-5	CENTURI GROUP I SWX TL B 1L USD 8.844% 08/28/28		06/13/2023	AADE - FABN		1,180,800	1,185,739	3,532
BL3705-69-8	CLEAN HARBORS IN CLH TL B 1L USD 10.108% 10/10/28		06/13/2023	AADE - FABN		283,926	283,493	789
BL4416-56-8	BC ULC 1011778 BC ULC BCULC TL B5 1L 7.608% 09/23/30	A	09/21/2023	Taxable Exchange		1,930,685	1,930,000	1,484
BL3447-31-7	SKYMILES IP LTD DAL TL B 1L USD 43.899% 10/20/27	D	05/30/2023	Various		15,623,773	15,030,000	153,698
BL3573-84-9	ICON LUX SARL ICLR TL B 1L USD 8.687% 07/03/28	D	06/13/2023	AADE - AAIA Modco - AAM		986,728	984,881	15,204
BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD 8.257% 07/23/29	C	06/13/2023	AADE - FABN		583,061	582,726	1,647
G1339#-AA-7	BLUECO 22 LIMITED BLUECO 7.44 LIMITED 07/13/2027 7.440% 07/13/27	B	10/16/2023	Bank of America		54,079,316	54,625,572	
Q84388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B	07/01/2023	Commonwealth Bk of Australia		103,399,343	103,399,343	
38177U-AA-8	PAF REV-2 2 Pepper Australian Auto A	B	06/30/2023	Tax Free Exchange		7,382,587	7,219,447	
38178X-AA-1	AF REV-2 2 Pepper Australian Auto BBB	B	06/30/2023	Tax Free Exchange		10,345,157	10,116,550	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						235,758,291	234,423,952	812,902
2509999997. Total - Bonds - Part 3						27,720,558,454	44,692,996,073	144,414,941
2509999998. Total - Bonds - Part 5						4,165,964,646	4,687,040,234	11,941,979
2509999999. Total - Bonds						31,886,523,100	49,380,036,307	156,356,920
25746U-DD-8	DOMINION ENERGY Junior Subordinated 4.650% 06/15/24		11/28/2023	Various	39,883,000.000	36,852,529		786,450
26441C-BG-9	DUKE ENERGY CORP Junior Subordinated 4.875% Perpet.		05/04/2023	MMTL Modco AAM	1,500,000.000	1,448,878		9,750
29273V-AN-0	ENERGY TRANSFER Junior Subordinated 6.500% 05/15/24		09/29/2023	Various	7,997,000.000	7,314,264		145,899
48126H-AC-4	JPMORGAN CHASE Junior Subordinated 6.100% 04/01/24		05/18/2023	AEL Modco AAM	2,000,000.000	1,952,060		15,250
48128B-AF-8	JPMORGAN CHASE Junior Subordinated 5.000% Perpet.		03/17/2023	Various	5,000,000.000	4,796,875		31,944
693475-BP-9	PNC FINANCIAL Junior Subordinated 6.250% 03/15/24		02/02/2023	Bank of America	8,000,000.000	8,000,000		
857477-AQ-6	STATE STREET CRP Junior Subordinated 9.243% 03/15/24		04/28/2023	ALICNY - Payout Annuities	333,000.000	332,344		3,679
949746-RG-8	WELLS FARGO & COMPANY Junior Subordinated 5.900% 06/15/23		05/18/2023	AEL Modco AAM	2,000,000.000	1,959,450		50,150
95002Y-AA-1	WELLS FARGO & COMPANY Junior Subordinated 7.625% 03/15/24		07/17/2023	Wells Fargo	16,000,000.000	16,000,000		
23332S-20-8	DSLA NIM CORP Preferred 0.000% 08/19/46	D	01/31/2023	Credit Suisse	50.000			
41162J-20-5	HARBORVIEW NIM Preferred 0.000% 11/15/36	D	01/31/2023	Credit Suisse	11,533,350.000			
41164C-20-8	HARBORVIEW NIM Preferred 0.000% 11/19/36	D	01/31/2023	Credit Suisse	10,707,200.000	11		
04651L-30-5	AT&T Mobility II LLC Series B Preferred 6800% Perpet.		06/15/2023	PRIVATE	710,000.000	710,355,000		
816851-BK-4	SEMPRA Junior Subordinated 4.875% 04/15/24		12/13/2023	BNP Paribas	3,571,000.000	3,463,870		29,014
404280-AS-8	HSBC HOLDINGS Junior Subordinated 6.375% 03/17/24	D	06/06/2023	MMTL Modco AAM	600,000.000	580,663		8,394
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						793,055,944	XXX	1,080,530
4509999997. Total - Preferred Stocks - Part 3						793,055,944	XXX	1,080,530

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
4509999998. Total - Preferred Stocks - Part 5						18,722,314	XXX	37,822
4509999999. Total - Preferred Stocks						811,778,258	XXX	1,118,352
000000-00-0	ROC CAPITAL HOLDINGS LLC First Warrant - ROC 2		12/27/2023	Direct	30.000			
000000-00-0	ROC CAPITAL HOLDINGS LLC Second Warrant - SFR/DSCR		12/27/2023	Direct	54.000			
000000-00-0	SOUND CAPITAL LOANS LLC Sound Capital Warrant		12/27/2023	Direct	100.000			
89156V-10-6	TOURMALINE OIL CORP COMMON STOCK		11/17/2023	Direct	466,120.000	24,002,408		
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		12/15/2023	NON-BROKER TRADE	1,466,560.000	146,656,000		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						170,658,408	XXX	
05383*-10-6	Athene Re USA IV INC Common Stock		12/31/2023	Capital Contribution		81,239		
86359*-10-6	Structured Annuity Reinsurance Company Comm Stock		12/31/2023	Capital Contribution		65,303		
000000-00-0	Athene Annuity & Life Assurance Company of New York Common Stock		12/31/2023	Capital Contribution		261,590		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						408,132	XXX	
5989999997. Total - Common Stocks - Part 3						171,066,540	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						171,066,540	XXX	
5999999999. Total - Preferred and Common Stocks						982,844,798	XXX	1,118,352
6009999999 - Totals						32,869,367,897	XXX	157,475,272

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203Y-DX-9	GN 737298 GN 362918 7.500% 09/15/23		08/01/2023	Paydown		1,840	1,840	2,147	1,872		(32)		(32)		1,840				49	09/15/2023
36204A-GX-7	GN 737298 GN 363914 7.500% 06/15/24		07/01/2023	Paydown		643	643	592	638		5		5		643				14	06/15/2024
38375B-AE-2	GNR 2011-61 FA GNR 2010-H02 DI 2.096% 02/20/60		12/01/2023	Paydown				370,350	223,218		(223,218)		(223,218)						81,980	02/20/2060
38375B-EG-3	GOVERNMENT NATIONAL MORTGAGE GNR 2010-H17 GI 1.090% 04/20/60		08/01/2023	Paydown				36,790	14,197		(14,197)		(14,197)						4,629	04/20/2060
38375B-EG-3	GOVERNMENT NATIONAL MORTGAGE GNR 2010-H17 GI 1.090% 04/20/60		08/30/2023	ALRE - DFL Trust AAM		126,557		116,837	45,087		(5,459)		(5,459)		39,627		86,930	86,930	23,958	04/20/2060
38375B-GQ-9	GNR 2011-61 FA GNR 2010-H24 FI 1.590% 10/20/60		12/01/2023	Paydown				136,594	94,992		(94,992)		(94,992)						34,400	10/20/2060
38375B-KB-7	GNR 2011-61 FA GNR 2011-H05 AI 1.598% 12/20/60		12/01/2023	Paydown				393,128	208,360		(208,360)		(208,360)						58,913	12/20/2060
38375B-KT-8	GNR 2011-61 FA GNR 2011-H08 CI 1.049% 02/20/61		12/01/2023	Paydown				58,553	44,289		(44,289)		(44,289)						10,908	02/20/2061
38375B-KW-1	GNR 2011-61 FA GNR 2011-H08 DI 1.667% 02/20/61		12/01/2023	Paydown				92,114	58,981		(58,448)	533	(58,981)						13,440	02/20/2061
38375B-LP-5	GNR 2011-61 FA GNR 2011-H11 BI 1.338% 04/20/61		12/01/2023	Paydown				224,279	114,980		(114,980)		(114,980)						36,749	04/20/2061
38375B-QQ-8	GNR 2011-61 FA GNR 2012-H08 SI 1.185% 04/20/62		12/01/2023	Paydown				104,878	78,137		(78,137)		(78,137)						15,952	04/20/2062
38375B-SB-9	GNR 2011-61 FA GNR 2012-H12 FI 1.037% 05/20/62		12/01/2023	Paydown				116,734	96,784		(96,784)		(96,784)						20,533	05/20/2062
38375B-TS-1	GNR 2011-61 FA GNR 2012-H14 KI 0.952% 07/20/62		12/01/2023	Paydown				39,029	25,963		(25,963)		(25,963)						4,793	07/20/2062
38375B-Y3-0	GNR 2011-61 FA GNR 2013-H11 FI 1.810% 04/20/63		12/01/2023	Paydown				121,934	35,182		(35,182)		(35,182)						22,455	04/20/2063
38375B-ZF-2	GNR 2011-61 FA GNR 2012-H27 SI 1.834% 10/20/62		12/01/2023	Paydown				176,932	86,500		(86,500)		(86,500)						27,737	10/20/2062
38375B-ZT-2	GNR 2011-61 FA GNR 2012-H29 SI 1.698% 10/20/62		12/01/2023	Paydown				342,293	218,102		(218,102)		(218,102)						56,185	10/20/2062
38375U-BG-4	GNR 2011-61 FA GNR 2013-H25 SI 1.569% 10/20/63		12/01/2023	Paydown				160,264	112,072		(112,072)		(112,072)						20,610	10/20/2063
38375U-EE-6	GNR 2011-61 FA GNR 2014-H03 SI 1.606% 01/20/64		12/01/2023	Paydown				264,869	173,139		(173,139)		(173,139)						30,492	01/20/2064
38375U-FN-5	GNR 2011-61 FA GNR 2014-H10 BI 1.355% 04/20/64		12/01/2023	Paydown				122,466	98,914		(96,628)	338	(96,966)						12,594	04/20/2064
38375U-FR-6	GNR 2011-61 FA GNR 2014-H10 GI 1.665% 04/20/64		12/01/2023	Paydown				83,037	68,046		(67,410)	636	(68,046)						11,789	04/20/2064
38375U-PY-0	GNR 2011-61 FA GNR 2014-H19 GI 1.693% 09/20/64		12/01/2023	Paydown				283,685	198,180		(198,180)		(198,180)						30,225	09/20/2064
38375U-QG-8	GNR 2011-61 FA GNR 2014-H20 AI 1.475% 10/20/64		12/01/2023	Paydown				517,864	469,693		(467,741)	1,952	(469,693)						83,010	10/20/2064
38375U-QS-2	GNR 2011-61 FA GNR 2014-H20 LI 1.416% 10/20/64		10/01/2023	Paydown				27,856	24,090		(24,090)		(24,090)						2,213	10/20/2064
38375U-TN-0	GNR 2011-61 FA GNR 2015-H03 BI 1.605% 01/20/65		12/01/2023	Paydown				337,908	275,866		(275,866)		(275,866)						42,204	01/20/2065
38375U-VC-1	GNR 2011-61 FA GNR 2015-H08 DI 1.232% 03/20/65		12/01/2023	Paydown				141,531	124,697		(122,701)	691	(123,392)						19,646	03/20/2065
38375U-VZ-0	GNR 2011-61 FA GNR 2015-H09 BI 1.630% 03/20/65		12/01/2023	Paydown				35,036	24,728		(24,719)	9	(24,728)						3,889	03/20/2065
38375U-WN-6	GNR 2011-61 FA GNR 2016-H11 CI 1.702% 05/20/66		12/01/2023	Paydown				275,480	226,678		(223,230)	3,448	(226,678)						39,178	05/20/2066
38375U-ZG-8	GNR 2011-61 FA GNR 2017-H09 GI 1.605% 03/20/67		12/01/2023	Paydown				224,282	185,011		(184,982)	29	(185,011)						32,573	03/20/2067
38376E-TN-5	GNR 2011-61 FA GNR 2009-H01 FI 1.818% 11/20/59		12/01/2023	Paydown				334,821	158,244		(158,244)		(158,244)						54,147	11/20/2059

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376G-W5-5	GNR 2011-61 RR GNR 2011-86 Z 3.636% 04/16/53		10/01/2023	Paydown																04/16/2053
38376R-2Y-1	GNR 2011-61 RR GNR 2017-H12 BI 1.832% 05/20/67		12/01/2023	Paydown				310,039	246,423		(245,866)	557	(246,423)						29,978	05/20/2067
38376R-5B-8	GNR 2011-61 RR GNR 2017-H14 VI 1.666% 06/20/67		12/01/2023	Paydown				243,040	194,610		(193,156)	1,454	(194,610)						28,872	06/20/2067
38376R-DN-3	GNR 2011-61 RR GNR 2015-H16 TI 0.333% 07/20/65		11/01/2023	Paydown				348,672	204,688		(198,748)	5,039	(203,787)						4,663	07/20/2065
38376R-DS-2	GNR 2011-61 RR GNR 2015-H16 LI 1.982% 07/20/65		12/01/2023	Paydown				674,008	385,616		(385,616)		(385,616)						71,512	07/20/2065
38376R-FS-0	GNR 2011-61 RR GNR 2015-H19 LI 0.516% 08/20/65		12/01/2023	Paydown				305,591	210,835		(208,817)	1,514	(210,331)						5,985	08/20/2065
38376R-FT-8	GNR 2011-61 RR GNR 2015-H19 MI 0.480% 08/20/65		11/01/2023	Paydown				215,177	136,640		(134,232)	1,720	(135,952)						4,638	08/20/2065
38376R-GS-9	GNR 2011-61 RR GNR 2015-H22 BI 1.774% 09/20/65		12/01/2023	Paydown				50,693	39,018		(39,018)		(39,018)						8,123	09/20/2065
38376R-HT-6	GNR 2011-61 RR GNR 2015-H24 BI 1.613% 08/20/65		12/01/2023	Paydown				285,468	89,937		(89,937)		(89,937)						32,301	08/20/2065
38376R-JQ-0	GNR 2011-61 RR GNR 2015-H26 AI 1.828% 10/20/65		12/01/2023	Paydown				207,248	144,315		(143,462)	317	(143,779)						20,034	10/20/2065
38376R-KL-9	GNR 2011-61 RR GNR 2015-H28 CI 1.205% 10/20/65		12/01/2023	Paydown				85,028	35,619		(35,619)		(35,619)						7,851	10/20/2065
38376R-M5-2	GNR 2011-61 RR GNR 2016-H26 BI 1.340% 10/20/66		12/01/2023	Paydown				540,848	307,644		(307,644)		(307,644)						60,994	10/20/2066
38376R-N5-1	GNR 2011-61 RR GNR 2016-H26 MI 1.743% 12/20/66		12/01/2023	Paydown				135,477	107,915		(107,915)		(107,915)						14,231	12/20/2066
38376R-NN-2	GNR 2011-61 RR GNR 2016-H03 BI 1.666% 01/20/66		12/01/2023	Paydown				185,582	159,095		(157,881)	1,214	(159,095)						23,308	01/20/2066
38376R-NQ-5	GNR 2011-61 RR GNR 2016-H03 CI 0.887% 11/20/65		11/01/2023	Paydown				23,951	19,730		(19,051)	138	(19,189)						2,784	11/20/2065
38376R-NX-0	GNR 2011-61 RR GNR 2016-H01 IO 1.515% 12/20/65		12/01/2023	Paydown				185,722	90,479		(90,479)		(90,479)						26,826	12/20/2065
38376R-NY-8	GNR 2011-61 RR GNR 2016-H01 BI 1.379% 11/20/65		12/01/2023	Paydown				340,109	219,557		(219,557)		(219,557)						37,783	11/20/2065
38376R-QH-2	GNR 2011-61 RR GNR 2016-H04 AI 1.612% 02/20/66		12/01/2023	Paydown				314,553	180,830		(180,830)		(180,830)						32,145	02/20/2066
38376R-RC-2	GNR 2011-61 RR GNR 2016-H07 CI 1.572% 03/20/66		12/01/2023	Paydown				611,703	358,795		(358,795)		(358,795)						56,076	03/20/2066
38376R-RP-3	GNR 2011-61 RR GNR 2016-H07 LI 1.480% 01/20/66		12/01/2023	Paydown				457,119	329,378		(327,159)	738	(327,897)						54,595	01/20/2066
38376R-SA-5	GNR 2011-61 RR GNR 2016-H06 MI 0.721% 02/20/66		11/01/2023	Paydown				215,639	163,442		(161,537)	1,905	(163,442)						19,524	02/20/2066
38376R-SC-1	GNR 2011-61 RR GNR 2016-H06 GI 1.221% 03/20/66		12/01/2023	Paydown				274,348	112,416		(112,416)		(112,416)						31,618	03/20/2066
38376R-SY-3	GNR 2011-61 RR GNR 2016-H09 TI 1.614% 04/20/66		12/01/2023	Paydown				217,708	204,797		(203,611)	1,186	(204,797)						33,822	04/20/2066
38376R-T5-5	GNR 2011-61 RR GNR 2017-H04 KI 1.499% 01/20/67		12/01/2023	Paydown				85,808	65,756		(65,306)	450	(65,756)						11,232	01/20/2067
38376R-TF-3	GNR 2011-61 RR GNR 2016-H09 AI 1.475% 03/20/66		12/01/2023	Paydown				141,801	110,844		(110,808)	36	(110,844)						16,525	03/20/2066
38376R-UM-6	GNR 2011-61 RR GNR 2016-H10 CI 1.633% 05/20/66		12/01/2023	Paydown				589,761	493,702		(491,413)	2,289	(493,702)						79,461	05/20/2066
38376R-VB-9	GNR 2011-61 RR GNR 2016-H13 AI 1.472% 03/20/66		12/01/2023	Paydown				862,907	601,987		(601,987)		(601,987)						131,807	03/20/2066
38376R-WU-6	GNR 2011-61 RR GNR 2016-H16 IO 0.191% 06/20/66		12/01/2023	Paydown				588,350	379,970		(372,950)	7,020	(379,970)						44,541	06/20/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376R-WW-2	GNR 2011-61 RR GNR 2016-H15 IO 1.642% 07/20/66		12/01/2023	Paydown				784,497	562,334		(557,779)	4,556	(562,335)						98,735	07/20/2066
38377E-X2-5	GNR 2011-61 RR GNR 2010-H07 BI 1.989% 04/20/60		10/01/2023	Paydown				297,473	165,597		(165,597)		(165,597)						54,684	04/20/2060
38378B-AW-9	GNR 2011-61 RR GNR 2011-161 C 3.431% 04/16/45		10/01/2023	Paydown		152,678	152,678	158,134	155,640		(2,961)		(2,961)		152,678				2,605	04/16/2045
38378B-AX-7	GNR 2011-61 RR GNR 2011-161 Z 3.765% 04/16/53		12/01/2023	Paydown		49,400	49,400	51,943	50,899		(2,841)		(2,841)		49,400				1,508	04/16/2053
38378B-DK-2	GNR 2011-61 RR GNR 2012-19 Z 3.500% 08/16/52		12/01/2023	Paydown		17,248	17,248	17,964	18,082		(835)		(835)		17,248				329	08/16/2052
38378B-EQ-8	GNR 2011-61 RR GNR 2012-28 Z 3.250% 01/16/52		12/01/2023	Paydown		15,183	15,183	15,485	15,653		(469)		(469)		15,183				269	01/16/2052
38378B-YH-6	GNR 2011-61 RR GNR 2012-86 Z 3.065% 12/16/53		12/01/2023	Paydown		33,915	33,915	34,544	34,905		(990)		(990)		33,915				566	12/16/2053
38378B-YW-3	GNR 2011-61 RR GNR 2012-85 B 2.719% 09/16/52		12/01/2023	Paydown		102,479	102,479	102,950	102,733		(254)		(254)		102,479				1,671	09/16/2052
38378K-SU-4	GNR 2011-61 RR GNR 2013-74 AG 2.526% 12/16/53		12/01/2023	Paydown		47,476	47,476	47,138	47,205		271		271		47,476				208	12/16/2053
38378N-6Q-1	GNR 2011-61 RR GNR 2014-93 ZC 3.432% 11/16/55		12/01/2023	Paydown		267,982	267,982	275,158	278,065		(10,083)		(10,083)		267,982				5,016	11/16/2055
38378U-8F-7	GNR 2011-61 RR GNR 2015-H04 BI 1.632% 02/20/65		12/01/2023	Paydown				137,887	96,289		(95,918)	225	(96,143)						13,615	02/20/2065
38378X-LE-9	GNR 2011-61 RR GNR 2014-124 DY 3.500% 05/16/54		12/01/2023	Paydown		12,923	12,923	13,430	13,303		(381)		(381)		12,923				419	05/16/2054
38379K-3R-7	GNR 2011-61 RR GNR 2015-169 C 3.000% 07/16/57		12/01/2023	Paydown		71,082	71,082	71,292	71,232		(150)		(150)		71,082				1,161	07/16/2057
38379K-G3-6	GNR 2011-61 RR GNR 2015-140 B 3.000% 06/16/57		12/01/2023	Paydown		19,893	19,893	19,972	19,948		(54)		(54)		19,893				325	06/16/2057
38379R-AH-6	GNR 2011-61 RR GNR 2015-183 C 2.800% 09/16/57		12/01/2023	Paydown		23,708	23,708	23,366	23,449		259		259		23,708				361	09/16/2057
38379R-HB-2	GNR 2011-61 RR GNR 2016-36 IO 0.657% 08/16/57		12/01/2023	Paydown				138,908	83,576		(83,576)		(83,576)						13,519	08/16/2057
38379R-WA-7	GNR 2011-61 RR GNR 2017-76 B 2.600% 12/16/56		12/01/2023	Paydown		66,165	66,165	63,870	64,328		1,837		1,837		66,165				937	12/16/2056
38379U-FV-3	GNR 2011-61 RR GNR 2016-24 IO 0.587% 09/16/57		12/01/2023	Paydown				82,256	48,104		(48,104)		(48,104)						5,680	09/16/2057
38379U-NE-2	GNR 2011-61 RR GNR 2016-45 B 3.000% 02/16/58		12/01/2023	Paydown		64,413	64,413	59,695	8,691		4,729		4,729		64,413				982	02/16/2058
38380L-C9-2	GNR 2011-61 RR GNR 2019-H15 IL 1.729% 08/20/69		12/01/2023	Paydown				87,562	80,355		(79,860)	495	(80,355)						9,135	08/20/2069
38380L-VM-2	GNR 2011-61 RR GNR 2019-H10 CI 0.000% 06/20/69		12/01/2023	Paydown				56,013	58,580		(58,324)	257	(58,581)							06/20/2069
576863-BB-9	MATSON NAVIGATION CO INC Unsecured 5.337% 09/04/28		03/04/2023	Call 101.1344		978,981	968,000	968,000	968,000						968,000				36,812	09/04/2028
912810-TA-6	TSY INFL IX N/B US TREASURY N/B 1.750% 08/15/41		07/13/2023	AANY Retained AAM		347,422	500,000	338,398	339,128		3,033		3,033		342,161		5,261	5,261	7,952	08/15/2041
912810-TS-7	TSY INFL IX N/B US TREASURY N/B 3.875% 05/15/43		05/23/2023	BOFA SECURITIES, INC.		28,994,411	30,000,000	29,010,938							29,010,938		(16,526)	(16,526)	50,543	05/15/2043
912828-ZD-5	TSY INFL IX N/B TREASURY NOTE 0.500% 03/15/23		03/15/2023	Maturity		7,268,000	7,268,000	7,317,822	7,271,595		(3,595)		(3,595)		7,268,000				18,170	03/15/2023
91282C-HC-8	TSY INFL IX N/B US TREASURY N/B 3.375% 05/15/33		05/23/2023	Citigroup		7,301,367	7,500,000	7,273,272							7,273,272		28,095	28,095	6,191	05/15/2033
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		11/15/2023	Call 100.0000		197,000	197,000	197,000	99,000						197,000				4,052	11/15/2027
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		11/15/2023	Redemption 100.0000		177,255	177,255	177,255							177,255				2,445	11/15/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		11/06/2023	Security Withdraw		794,666	794,666	794,666	794,666						794,666				40,400	11/15/2027
0109999999. Subtotal - Bonds - U.S. Governments						47,132,687	48,351,949	62,255,521	20,552,035		(10,099,092)	38,746	(10,137,838)		47,017,947		103,760	103,760	2,064,784	XXX
459056-LD-7	INT BK RECON&DEV Senior Unsecured 7.625% 01/19/23	D	01/19/2023	Maturity		3,000,000	3,000,000	3,851,370	3,003,384		(3,384)		(3,384)		3,000,000				114,375	01/19/2023
698299-BH-6	PANAMA Senior Unsecured 4.500% 04/16/50	D	12/14/2023	ALRE - DFL Trust AAM		11,884,395	17,500,000	21,350,000	21,135,993		(82,382)		(82,382)		21,053,611		(9,169,216)	(9,169,216)	914,375	04/16/2050
76721R-AA-6	RIO SMART LIGHT Secured 12.250% 09/20/32	B	09/20/2023	Redemption 100.0000		134,231	134,231	135,780			(2,007)		(2,007)		134,231	458		458	8,927	09/20/2032
91086Q-AZ-1	UNITED MEXICAN Senior Unsecured 5.750% 10/12/10	D	12/12/2023	ACRA RE II Surplus AAM		423,394	500,000	602,305	602,237		(76)		(76)		602,161		(178,767)	(178,767)	33,542	10/12/2110
B06100-47-4	INTERCHILE Senior Secured 4.500% 06/30/56	D	11/06/2023	Security Withdraw		1,210,072	1,400,000	1,204,910	1,206,525		3,547		3,547		1,210,072				53,550	06/30/2056
N0727E-AA-4	Aruba government ARUBA GOVERNMENT 10.775% 06/12/27	D	12/12/2023	Redemption 100.0000		2,999,700	2,999,700	3,239,676			(211,910)		(211,910)		2,999,700				161,608	06/12/2027
0309999999. Subtotal - Bonds - All Other Governments						19,651,792	25,533,931	30,384,041	25,948,139		(296,212)		(296,212)		28,999,775	458	(9,347,983)	(9,347,525)	1,286,377	XXX
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		12/01/2023	Redemption 100.0000		1,196,357	1,196,357	1,196,357	1,094,307						1,196,357				22,621	04/01/2034
40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		11/06/2023	Security Withdraw		17,816,767	17,816,767	17,816,767	17,816,767						17,816,767				705,824	04/01/2034
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						19,013,124	19,013,124	19,013,124	18,911,074						19,013,124				728,445	XXX
718814-ZZ-2	PHOENIX-TXB-BAB-A PHOENIX-TXB-BAB-B 5.269% 07/01/34		07/10/2023	Redemption 100.0000		1,730,000	1,730,000	1,755,134	1,740,992		(10,992)		(10,992)		1,730,000				60,769	07/01/2034
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,730,000	1,730,000	1,755,134	1,740,992		(10,992)		(10,992)		1,730,000				60,769	XXX
010869-EF-8	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/28		09/26/2023	Stifel Nicolaus		5,640,150	7,500,000	3,023,100	5,200,560		251,495		251,495		5,452,056		188,094	188,094		10/01/2028
010869-EG-6	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/29		08/30/2023	ALRE - DFL Trust AAM		1,036,289	1,495,000	557,949	966,984		42,339		42,339		1,009,322		26,967	26,967		10/01/2029
010869-EH-4	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/31		08/30/2023	ALRE - DFL Trust AAM		1,227,799	2,022,000	657,716	1,144,601		50,499		50,499		1,195,100		32,699	32,699		10/01/2031
010869-EJ-0	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA ETC CAB-REF-B 0.000% 10/01/32		08/30/2023	ALRE - DFL Trust AAM		1,495,622	2,522,000	757,911	1,327,693		59,290		59,290		1,386,983		108,639	108,639		10/01/2032
295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018 4.520% 04/01/38		04/01/2023	Redemption 100.0000		377,000	377,000	377,000	377,000						377,000				8,520	04/01/2038
31298G-PM-6	FG G18711 FG C47628 6.000% 02/01/31		12/01/2023	Paydown		108	108	120	120		(13)		(13)		108				4	02/01/2031
3132DP-UJ-5	FR SB8040 FR SD2385 3.500% 07/01/52		12/01/2023	Paydown		1,331,052	1,331,052	1,228,416			102,637		102,637		1,331,052				17,765	07/01/2052
3132DP-UN-6	FR SB8040 FR SD2389 3.500% 05/01/52		12/01/2023	Paydown		1,257,422	1,257,422	1,160,955			96,468		96,468		1,257,422				9,648	05/01/2052
3132DQ-KZ-8	FR SB8040 FR SD3012 3.000% 05/01/52		12/01/2023	Paydown		450,613	450,613	394,920			55,693		55,693		450,613				3,164	05/01/2052
3132DQ-NN-2	FR SB8040 FR SD3097 3.500% 06/01/52		12/01/2023	Paydown		1,327,914	1,327,914	1,124,058			203,856		203,856		1,327,914				5,227	06/01/2052
3133BB-B7-3	FR SB8040 FR QE1862 3.500% 05/01/52		12/01/2023	Paydown		433,592	433,592	368,113			65,479		65,479		433,592				1,265	05/01/2052
31358S-4Z-1	FANNIE MAE FNMA_01-T1 FNGT 2001-T1 A2 4.885% 10/25/40		12/01/2023	Paydown		50,476	50,476	50,697	50,476						50,476				1,193	10/25/2040
31358U-VY-9	FNR 2012-25 RA FNR G93-17 FH 6.170% 04/25/23		04/25/2023	Paydown		83	83	83	83						83				1	04/25/2023
31359E-XG-1	FNR 2012-25 RA FNR 1993-189 FB 3.640% 10/25/23		10/25/2023	Paydown		2,300	2,300	2,287	2,287		13		13		2,300				25	10/25/2023
31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28		12/01/2023	Paydown		3,053	3,053	3,564	3,257		(204)		(204)		3,053				130	12/01/2028
31375W-D8-1	Fannie Mae Pool FN 346727 9.000% 12/01/24		09/01/2023	Paydown		8,701	8,701	10,496	9,128		(428)		(428)		8,701				494	12/01/2024
31376Z-UY-7	Fannie Mae Pool FN 3.550% 04/01/27		12/01/2023	Paydown		474	474	474	474						474				11	04/01/2027
31379H-QZ-6	Fannie Mae Pool FN 419972 6.500% 04/01/28		12/01/2023	Paydown		605	605	693	651		(46)		(46)		605				21	04/01/2028
31392D-L5-9	FNW 2002-W5 IO FNW 2002-W5 IO 0.466% 06/25/32		12/01/2023	Paydown															241	06/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31394D-JW-1	FANNIEMAE WHOLE LOAN FNMA_05-W FNW 2005-W2 A8 5.410% 05/25/35		12/01/2023	Paydown		106,967	106,967	104,894	105,882		1,085		1,085		106,967				3,375	05/25/2035
31396W-LT-1	FNW 2007-W5 2A3 FNW 2007-W5 1A3 0.010% 06/25/37		10/25/2023	Paydown															2	06/25/2037
3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52		12/01/2023	Paydown		881,101	881,101	815,294			65,807		65,807		881,101				7,554	02/01/2052
3140MP-6W-6	Fannie Mae Pool FN BV9884 3.500% 06/01/52		12/01/2023	Paydown		86,402	86,402	72,187			14,216		14,216		86,402				252	06/01/2052
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52		12/01/2023	Paydown		432,800	432,800	397,500			35,300		35,300		432,800				5,054	06/01/2052
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51		12/01/2023	Paydown		1,877,630	1,877,630	1,677,325			200,305		200,305		1,877,630				16,261	04/01/2051
3140QP-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52		12/01/2023	Paydown		3,335,281	3,335,281	2,994,978			340,303		340,303		3,335,281				30,559	05/01/2052
3140QP-E3-7	Fannie Mae Pool FN CB3753 4.000% 06/01/52		12/01/2023	Paydown		1,504,242	1,504,242	1,306,575			197,667		197,667		1,504,242				5,014	06/01/2052
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51		12/01/2023	Paydown		324,063	324,063	283,403			40,660		40,660		324,063				1,391	11/01/2051
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52		12/01/2023	Paydown		1,033,890	1,033,890	916,123			117,767		117,767		1,033,890				6,292	02/01/2052
3140XG-JS-9	Fannie Mae Pool FN FS1172 3.000% 11/01/51		12/01/2023	Paydown		258,730	258,730	224,853			33,878		33,878		258,730				1,520	11/01/2051
3140XH-BG-1	Fannie Mae Pool FN FS1838 3.000% 12/01/51		12/01/2023	Paydown		486,088	486,088	420,808			65,280		65,280		486,088				3,055	12/01/2051
3140XM-BW-5	Fannie Mae Pool FN FS5452 3.500% 06/01/52		12/01/2023	Paydown		782,584	782,584	666,908			115,676		115,676		782,584				3,482	06/01/2052
31418E-DE-7	Fannie Mae Pool FN MA4600 3.500% 05/01/52		12/01/2023	Paydown		1,056,775	1,056,775	941,355			115,420		115,420		1,056,775				7,106	05/01/2052
47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A 6.730% 06/10/55		12/10/2023	Redemption 100.0000		125,179	125,179	126,673	126,430		(1,251)		(1,251)		125,179				4,610	06/10/2055
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32		12/10/2023	Redemption 100.0000		987,594	987,594	987,594	987,594						987,594				28,266	12/10/2032
487312-AC-4	KEENAN FT DETRIC Unsecured 5.896% 05/15/33		11/15/2023	Redemption 100.0000		919,877	919,877	919,877	919,877						919,877				40,914	05/15/2033
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42		09/15/2023	Redemption 100.0000		355,000	355,000	355,000	355,000						355,000				22,543	09/15/2042
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42		11/06/2023	Security Withdraw		10,005,000	10,005,000	10,005,000	10,005,000						10,005,000				725,321	09/15/2042
91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS 6.270% 11/10/33		12/10/2023	Redemption 100.0000		799,707	799,707	799,707	738,997						799,707				23,876	11/10/2033
91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS 6.270% 11/10/33		11/06/2023	Security Withdraw		5,807,812	5,807,812	5,807,812	5,807,812						5,807,812				329,758	11/10/2033
0909999999. Subtotal - Bonds - U.S. Special Revenues						45,809,975	49,949,115	39,542,418	28,129,906		2,269,191		2,269,191		45,453,576		356,399	356,399	1,313,914	XXX
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 9.082% 10/15/25		12/11/2023	Various		16,792,100	16,792,100	16,792,100	6,082,261						16,792,100				3,425,397	10/15/2025
000000-00-0	Tiger Global Private Investmen Tiger Global Private Investmen 9.298% 02/10/27		02/22/2023	Tax Free Exchange		159,750,448	160,000,000	159,600,000	159,741,663		8,784		8,784		159,750,448				2,047,255	02/10/2027
000000-00-0	EUROPEAN RESIDENTIAL LOAN SECU ERLS 2019-NPL2 A 5.000% 02/24/58		12/26/2023	Paydown		12,275,650	12,275,650	12,310,373			99,277		99,277		12,275,650	(134,001)		(134,001)	212,598	02/24/2058
00038P-AA-8	AASET 2021-1A A AASET 2021-1A A 2.950% 11/16/41		12/16/2023	Paydown		142,767	142,767	141,300	141,509		1,258		1,258		142,767				2,161	11/16/2041
00085K-AS-2	ABPCI 2019-7A A1R ABPCI 2019-7A A1R 7.079% 10/20/31		05/02/2023	ACRA RE II Surplus AAM		4,942,200	5,000,000	4,768,500	4,797,556		36,046		36,046		4,833,602		108,598	108,598	156,683	10/20/2031

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 6.350% 12/26/29		12/26/2023	Paydown		335,777	335,777	211,539			124,237		124,237		335,777				8,542	12/26/2029
00109B-AA-3	AFN 2019-1A A2 AFN 2019-1A A1 3.780% 05/20/49		12/20/2023	Paydown		875,808	875,808	859,783	830,593		15,916		15,916		875,808				25,201	05/20/2049
00109B-AB-1	AFN 2019-1A A2 AFN 2019-1A A2 4.460% 05/20/49		12/20/2023	Paydown		20,201	20,201	20,189	20,192		9		9		20,201				488	05/20/2049
00111L-AC-3	AFGE 2023-1 B AFGE 2023-1 B 7.510% 09/16/30		05/15/2023	Paydown		58	58	58							58				1	09/16/2030
00111L-AD-1	AFGE 2023-1 B AFGE 2023-1 C 9.400% 09/16/30		08/15/2023	Paydown		58	58	58							58				1	09/16/2030
00192J-AE-6	APS 2016-1 3A APS 2016-1 4A 7.996% 05/30/50		06/25/2023	Paydown		6,444	(6,535)	(5,506)	(3,649)		10,093		10,093		6,444				508	05/30/2050
00212F-BL-3	ASG 2009-2 M25 ASG 2009-2 M25 3.033% 05/24/36		12/01/2023	Paydown		743,095	591,888	438,303	541,434		201,416		201,416		743,095				15,166	05/24/2036
00212J-BN-1	ASG 2009-3 M35 ASG 2009-3 M35 3.461% 03/26/37		12/01/2023	Paydown		1,400,427	1,514,316	1,299,461	1,296,944		103,723	240	103,483		1,400,427				31,842	03/26/2037
00212J-BN-1	ASG 2009-3 M35 ASG 2009-3 M35 3.461% 03/26/37		12/14/2023	AADE BLIC Modco AAM		10,374,605	13,323,499	11,520,024	11,491,132		73,502	640	72,862		11,563,994		(1,189,389)	(1,189,389)	468,587	03/26/2037
00213G-BL-0	ASG RESECURITIZATION TRUST ASG ASG 2012-1 M36 4.319% 04/28/36		12/01/2023	Paydown		217,476	217,477	219,086	220,918		(3,443)		(3,443)		217,476				4,843	04/28/2036
00214W-AA-9	APS 2016-3 2A APS 2016-3 1A 7.720% 11/27/66		11/27/2023	Paydown		699,088	699,088	894,140	900,076		(200,988)		(200,988)		699,088				14,996	11/27/2066
00214W-AA-9	APS 2016-3 2A APS 2016-3 1A 7.720% 11/27/66		12/14/2023	AADE - FABN		2,269,391	1,540,444	1,970,243	1,983,322		158,118		158,118		2,141,440		127,951	127,951	70,700	11/27/2066
00214W-AC-5	APS 2016-3 2A APS 2016-3 2A 7.720% 11/27/46		12/27/2023	Paydown		580,106	580,106	757,181	680,084		(183,823)		(183,823)		580,106				8,986	11/27/2046
00214W-AC-5	APS 2016-3 2A APS 2016-3 2A 7.720% 11/27/46		12/14/2023	AARE Surplus AAM		2,323,291	1,579,983	2,033,272	2,053,650		141,406		141,406		2,195,056		128,235	128,235	45,473	11/27/2046
00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43		12/20/2023	Redemption 100.0000		51,049	51,049	51,558	51,460		(412)		(412)		51,049				1,280	08/20/2043
00230@-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS 4.003% 05/15/46		12/15/2023	Redemption 100.0000		211,486	211,486	213,601	213,489		(2,003)		(2,003)		211,486				4,774	05/15/2046
00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		03/01/2023	Paydown		2,687	2,687	1,639			1,048		1,048		2,687				21	03/25/2033
00255U-AA-3	AASET 2020-1A B AASET 2020-1A A 3.351% 01/16/40		12/15/2023	Paydown		285,010	285,010	284,949	284,928		82		82		285,010				6,797	01/16/2040
00255U-AB-1	AASET 2020-1A B AASET 2020-1A B 4.335% 01/16/40		08/22/2023	Barclays		429,321	833,633	833,615	833,540		23		23		833,563		(404,242)	(404,242)	24,995	01/16/2040
00287Y-BZ-1	ABBVIE INC Senior Unsecured 2.600% 11/21/24		12/15/2023	MMTL Modco AAM		9,754,523	10,000,000	9,477,080	9,526,301		233,873		233,873		9,760,174		(5,651)	(5,651)	277,333	11/21/2024
00392#-AA-0	Abteen 2019 1 ABTEEN 2019-1 A 3.930% 08/15/39		12/15/2023	Paydown		197,618	197,618	197,618	197,618						197,618				4,267	08/15/2039
00432C-DK-4	ACCSS 2007-A B ACCSS 2007-A B 6.191% 02/25/37		11/27/2023	Paydown		2,128,464	2,128,464	2,045,893	2,050,943		77,521		77,521		2,128,464				74,195	02/25/2037
00436M-AB-1	AALLC 2018-1 A AALLC 2018-1 B 4.510% 12/02/33		12/02/2023	Paydown		164,875	164,875	158,850			6,025		6,025		164,875				3,344	12/02/2033
004375-DG-3	ACCREDITED MORTGAGE LOAN TRUST ACCR 2005-2 M4 6.370% 07/25/35		04/25/2023	Paydown		506,586	506,586	410,346	505,609		977		977		506,586				5,064	07/25/2035
004375-EL-1	ACCR 2005-4 M2 ACCR 2005-4 M2 5.910% 12/25/35		11/27/2023	Paydown		2,970,758	2,970,758	1,965,342	2,630,015		340,743		340,743		2,970,758				55,135	12/25/2035
004375-EL-1	ACCR 2005-4 M2 ACCR 2005-4 M2 5.910% 12/25/35		12/14/2023	AANY Modco AAM		17,781,096	19,675,242	13,016,402	17,418,508		404,920		404,920		17,823,429		(42,332)	(42,332)	535,156	12/25/2035
004375-EX-5	ACCR 2006-1 M1 ACCR 2006-1 M1 5.800% 04/25/36		11/27/2023	Paydown		3,212,822	3,212,822	2,088,334	2,785,218		427,604		427,604		3,212,822				20,577	04/25/2036
004375-EX-5	ACCR 2006-1 M1 ACCR 2006-1 M1 5.800% 04/25/36		12/14/2023	AARE Surplus AAM		12,328,507	13,331,178	8,665,266	11,556,892		341,923		341,923		11,898,815		429,692	429,692	166,483	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00441T-AF-0	ACE 2006-HE3 M1 ACE 2006-HE3 M1 5.905% 06/25/36		03/27/2023	Paydown			(13,038)													06/25/2036
004421-CH-4	ACE 2003-HS1 M3 ACE 2003-HS1 M3 9.220% 06/25/33		08/25/2023	Paydown		147,342	147,342	128,396	142,723		4,619		4,619		147,342				1,450	06/25/2033
004421-TS-2	ACE 2005-SD3 M3 ACE 2005-SD3 M3 7.970% 08/25/45		10/25/2023	Paydown			(448,154)	(70)			70		70						1,130	08/25/2045
00442B-AD-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C 5.790% 10/25/36		12/26/2023	Paydown		68,336	68,336	34,841	29,500		39,384	548	38,836		68,336				424	10/25/2036
00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.970% 10/25/36		12/26/2023	Paydown		225,596	225,596	103,321	47,337		131,405	1,872	129,533		225,596				1,187	10/25/2036
00442E-AJ-4	ACE 2006-NC3 M2 ACE 2006-NC3 M1 5.830% 12/25/36		02/27/2023	Paydown			15,671													12/25/2036
00442V-AE-7	ACE SECURITIES CORP ACE_06-ASP ACE 2006-ASP3 A2D 5.950% 06/25/36		12/26/2023	Paydown		498,258	498,258	426,075	470,883		27,376		27,376		498,258				7,491	06/25/2036
00443K-AD-2	ACE 2006-ASP6 A2B ACE 2006-ASP6 A2B 5.710% 12/25/36		12/26/2023	Paydown		274,643	274,643	101,737	99,378		177,780	2,515	175,265		274,643				1,775	12/25/2036
00443L-AA-6	ACE 2007-HE1 M7 ACE 2007-HE1 A1 5.770% 01/25/37		12/26/2023	Paydown		76,953	76,953	43,340	43,975		33,508	530	32,978		76,953				728	01/25/2037
00443L-AB-4	ACE 2007-HE1 M7 ACE 2007-HE1 A2A 5.650% 01/25/37		12/26/2023	Paydown		179,528	179,528	110,390	110,390		69,138		69,138		179,528				1,608	01/25/2037
00443L-AC-2	ACE 2007-HE1 M7 ACE 2007-HE1 A2B 5.710% 01/25/37		12/26/2023	Paydown		155,234	155,234	95,220	95,220		60,014		60,014		155,234				1,390	01/25/2037
00443L-AD-0	ACE 2007-HE1 M7 ACE 2007-HE1 A2C 5.810% 01/25/37		12/26/2023	Paydown		167,937	167,937	102,931	102,931		65,006		65,006		167,937				1,504	01/25/2037
00443L-AE-8	ACE 2007-HE1 M7 ACE 2007-HE1 A2D 5.970% 01/25/37		12/26/2023	Paydown		1,023	1,023	715	644		378		378		1,023				9	01/25/2037
006346-AS-9	ADMSO 2018-1 A ADMSO 2018-1 A 4.810% 11/15/48		07/31/2023	Paydown		14,152,197	14,152,197	14,080,691	14,086,840		65,357		65,357		14,152,197				420,476	11/15/2048
006346-AU-4	ADMSO 2018-1 A ADMSO 2018-1 B 5.653% 11/15/48		07/31/2023	Call 100.0000		2,000,000	2,000,000	1,999,994	1,990,863		1,411		1,411		1,992,274		7,726	7,726	70,977	11/15/2048
006346-AU-4	ADMSO 2018-1 A ADMSO 2018-1 B 5.653% 11/15/48		07/15/2023	Paydown		2,000,000	2,000,000	1,999,994	1,990,863		9,137		9,137		2,000,000				61,555	11/15/2048
006346-AV-2	ADMSO 2018-1 A ADMSO 2018-1 C 7.356% 11/15/48		07/15/2023	Paydown		3,000,000	3,000,000	2,942,071	2,944,588		55,412		55,412		3,000,000				120,148	11/15/2048
007036-AW-6	ARMT 2004-1 CB6 ARMT 2004-1 CB1X 0.000% 01/25/35		11/01/2023	Paydown				4			(4)		(4)							01/25/2035
007036-FB-7	ARMT 2004-5 7X ARMT 2004-5 CB1 4.521% 04/25/35		12/01/2023	Paydown		51,338	44,267	30,987			20,350		20,350		51,338				1,372	04/25/2035
007036-FR-2	ARMT 2005-1 CB8 ARMT 2005-1 2A22 4.870% 05/25/35		12/01/2023	Paydown		962	962	904	955		6		6		962				26	05/25/2035
007036-HV-1	ARMT 2005-3 8X ARMT 2005-3 2A1 3.961% 07/25/35		12/01/2023	Paydown		37,344	37,344	36,862	37,504		(159)		(159)		37,344				825	07/25/2035
007036-HV-1	ARMT 2005-3 8X ARMT 2005-3 2A1 3.961% 07/25/35		12/14/2023	AADE BLIC Modco AAM		780,267	920,588	908,692	924,514		2,080		2,080		926,594		(146,327)	(146,327)	38,864	07/25/2035
007036-KC-9	ARMT 2005-4 7X ARMT 2005-4 2A1 5.237% 08/25/35		12/01/2023	Paydown		14,672	14,675	12,366	14,125		547		547		14,672				359	08/25/2035
007036-MQ-6	ARMT 2005-7 P ARMT 2005-7 1A1 4.907% 10/25/35		12/01/2023	Paydown		34,018	34,018	28,493	23,776		10,242		10,242		34,018				695	10/25/2035
007036-PD-2	ARMT 2005-6A P ARMT 2005-6A 1A31 5.970% 11/25/35		12/25/2023	Paydown		65,144	65,144	62,425	63,202		1,941		1,941		65,144				1,928	11/25/2035
007037-AB-0	ARMT 2007-1 P ARMT 2007-1 2A1 4.856% 03/25/37		12/01/2023	Paydown		22,266	23,041	22,347	22,347		(81)		(81)		22,266				506	03/25/2037
00703R-AA-8	ARMT 2007-3 P ARMT 2007-3 1A1 4.801% 11/25/37		12/01/2023	Paydown		23,485	23,485	23,749	25,163		(1,679)		(1,679)		23,485				672	11/25/2037
00764M-CF-2	AABST 2004-3 M1 AABST 2004-3 M1 6.370% 09/25/34		12/26/2023	Paydown		479,573	479,573	471,104	472,169		7,404		7,404		479,573				12,399	09/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00912X-AT-1	AIR LEASE CORP Senior Unsecured 3.000% 09/15/23		09/15/2023	Maturity		10,400,000	10,400,000	10,585,391	10,468,753		(68,753)		(68,753)		10,400,000				312,000	09/15/2023
00912X-AX-2	AIR LEASE CORP Senior Unsecured 2.750% 01/15/23		01/15/2023	Maturity		5,000,000	5,000,000	5,004,338	5,000,000						5,000,000				68,750	01/15/2023
00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		12/25/2023	Paydown		45,248	45,248	37,556			7,692		7,692		45,248				225	09/25/2065
01185*-AA-3	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		12/31/2023	Redemption 100.0000		1,171,903	1,171,903	1,171,903	1,171,903						1,171,903				34,578	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		12/31/2023	Redemption 100.0000		204,368	204,368	204,368	204,368						204,368				5,964	06/30/2033
01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1 5.950% 07/25/37		12/26/2023	Paydown		60,277	60,277	41,591			18,686		18,686		60,277				1,164	07/25/2037
02005N-BF-6	ALLY FINANCIAL Subordinated 5.750% 11/20/25		11/14/2023	JPM SECURITIES LLC		970,500	1,000,000	974,760	990,868		2,601		2,601		993,469		(22,969)	(22,969)	56,861	11/20/2025
02079K-AG-2	ALPHABET INC Senior Unsecured 2.250% 08/15/60		12/14/2023	JPM SECURITIES LLC		756,612	1,200,000	833,700	836,287		4,342		4,342		840,629		(84,017)	(84,017)	36,225	08/15/2060
021345-AA-1	ALTA WIND HOLDINGS LLC Secured 7.000% 06/30/35		06/30/2023	Redemption 100.0000		83,688	83,688	91,138	97,012		(13,324)		(13,324)		83,688				2,773	06/30/2035
021345-AA-1	ALTA WIND HOLDINGS LLC Secured 7.000% 06/30/35		11/06/2023	Security Withdraw		2,704,269	2,484,844	2,706,641	2,707,135		(2,866)		(2,866)		2,704,269				148,384	06/30/2035
02146D-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-16CB A4 6.000% 06/25/36		12/01/2023	Paydown		52,262	59,970	47,471	36,470		15,793		15,793		52,262				1,569	06/25/2036
021468-AA-1	CWALT 2006-14CB A1 CWALT 2006-14CB A1 6.000% 06/25/36		05/01/2023	Paydown		36,227	97,777	68,917	59,051		(22,823)		(22,823)		36,227				1,276	06/25/2036
021468-AA-1	CWALT 2006-14CB A1 CWALT 2006-14CB A1 6.000% 06/25/36		05/23/2023	ALRE - TDF Trust AAM		1,834,456	3,123,094	2,201,273	1,886,141		(43,721)		(43,721)		1,842,420		(7,963)	(7,963)	89,808	06/25/2036
021468-AG-8	CWALT 2006-14CB A1 CWALT 2006-14CB A7 6.000% 06/25/36		12/01/2023	Paydown		46,443	48,171	28,292			18,151		18,151		46,443				1,583	06/25/2036
021469-AA-9	CWALT 2006-J3 B2 CWALT 2006-J3 1A1 5.870% 05/25/36		12/25/2023	Paydown		2,693	2,779	702			1,991		1,991		2,693				111	05/25/2036
02146Q-AA-1	CWALT 2006-OA10 1A1 CWALT 2006-OA10 1A1 5.972% 08/25/46		12/01/2023	Paydown		803,676	798,730	766,550	817,749		(14,073)		(14,073)		803,676				17,113	08/25/2046
02146Q-AA-1	CWALT 2006-OA10 1A1 CWALT 2006-OA10 1A1 5.972% 08/25/46		12/12/2023	ACRA RE II Surplus AAM		2,725,994	3,052,929	2,963,173	3,044,144		143,742		143,742		3,187,886		(461,892)	(461,892)	125,179	08/25/2046
02146T-AJ-6	CWALT 2006-24CB B1 CWALT 2006-24CB A9 6.000% 08/25/36		12/01/2023	Paydown		46,568	55,669	40,627	34,861		11,706		11,706		46,568				1,968	08/25/2036
02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13 5.820% 08/25/36		12/25/2023	Paydown		12,411	14,807	5,923			6,488		6,488		12,411				393	08/25/2036
02147B-AH-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-7T2 A8 6.000% 04/25/37		12/01/2023	Paydown		35,574	44,007	22,464	22,464		13,110		13,110		35,574				859	04/25/2037
02147F-AV-8	CWALT 2006-18CB A6 CWALT 2006-18CB A11 5.970% 07/25/36		12/25/2023	Paydown		28,044	26,206	9,172			18,872		18,872		28,044				879	07/25/2036
02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15 6.000% 07/25/36		12/25/2023	Paydown		38,337	48,004	16,081			22,256		22,256		38,337				1,572	07/25/2036
02147Q-AH-5	CWALT 2006-19CB A9 CWALT 2006-19CB A8 6.000% 08/25/36		12/01/2023	Paydown		53,069	54,884	42,040	36,109		16,960		16,960		53,069				1,888	08/25/2036
02147Q-AJ-1	CWALT 2006-19CB A9 CWALT 2006-19CB A9 6.000% 08/25/36		12/25/2023	Paydown		38,954	40,559	15,818			23,136		23,136		38,954				1,143	08/25/2036
02147Q-AQ-5	CWALT 2006-19CB A9 CWALT 2006-19CB A15 6.000% 08/25/36		12/01/2023	Paydown		23,713	24,530	18,720	16,058		7,655		7,655		23,713				844	08/25/2036
02147Q-AY-8	CWALT 2006-19CB A9 CWALT 2006-19CB A23 5.870% 08/25/36		12/25/2023	Paydown		38,917	40,520	15,803			23,114		23,114		38,917				1,086	08/25/2036
02147R-AG-5	CWALT 2006-23CB 1A7 CWALT 2006-23CB 1A7 6.000% 08/25/36		12/01/2023	Paydown		62,853	63,002	61,627	63,302		(450)		(450)		62,853				2,199	08/25/2036
02147R-AJ-9	CWALT 2006-23CB 1A7 CWALT 2006-23CB 1A9 6.000% 08/25/36		12/01/2023	Paydown		106,280	106,433	94,805	65,262		7,919		7,919		106,280				3,122	08/25/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147U-AA-1	CWALT 2006-37R A1 CWALT 2006-37R A1 6.070% 04/25/36		12/25/2023	Paydown		110,483	125,447	53,884			56,599		56,599		110,483				2,894	04/25/2036
02147V-AD-3	CWALT 2006-25CB A6 CWALT 2006-25CB A4 6.000% 10/25/36		12/01/2023	Paydown		50,716	49,091	35,804	30,350		20,366		20,366		50,716				2,162	10/25/2036
02147V-AF-8	CWALT 2006-25CB A6 CWALT 2006-25CB A6 8.005% 10/25/36		12/25/2023	Paydown		10,466	10,093	8,882			1,585		1,585		10,466				685	10/25/2036
02147W-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-26CB A5 6.000% 09/25/36		12/01/2023	Paydown		41,979	104,301	69,867	57,979		(16,000)		(16,000)		41,979				5,644	09/25/2036
02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12 6.000% 11/25/36		12/01/2023	Paydown		14,079	13,548	8,196			5,883		5,883		14,079				419	11/25/2036
02148D-AA-8	CWALT 2007-HY3 3A2 CWALT 2007-HY3 1A1 7.179% 03/25/47		12/01/2023	Paydown		45,274	46,411	35,643	37,956		7,318		7,318		45,274				287	03/25/2047
02148F-AF-2	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A6 5.750% 04/25/37		12/01/2023	Paydown		43,241	47,336	41,657	40,855		2,386		2,386		43,241				1,473	04/25/2037
02148F-AG-0	CWALT 2007-4CB 1A7 CWALT 2007-4CB 1A7 5.750% 04/25/37		12/01/2023	Paydown		95,636	104,693	96,920	95,257		379		379		95,636				3,257	04/25/2037
02148J-AW-7	CWALT 2006-39CB 2A1 CWALT 2006-39CB 2A1 5.920% 01/25/37		12/25/2023	Paydown			2,097	215			(215)		(215)						50	01/25/2037
02148L-AA-0	CWALT 2007-HY2 2A CWALT 2007-HY2 1A 4.282% 03/25/47		12/01/2023	Paydown		107,705	105,160	88,334			19,370		19,370		107,705				3,114	03/25/2047
02148L-AB-8	CWALT 2007-HY2 2A CWALT 2007-HY2 2A 4.002% 03/25/47		12/01/2023	Paydown		544,416	545,531	477,200	370,631		42,284		42,284		544,416				13,766	03/25/2047
02149C-AA-9	CWALT 2006-41CB 1A1 CWALT 2006-41CB 1A1 6.000% 01/25/37		12/25/2023	Paydown		231,878	209,796	76,575			155,303		155,303		231,878				8,989	01/25/2037
02149F-AP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-43CB 1A14 5.750% 02/25/37		12/01/2023	Paydown		253,010	254,194	178,957	151,109		101,901		101,901		253,010				9,108	02/25/2037
02149H-AD-2	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A4 6.457% 03/25/37		12/01/2023	Paydown		108,225	136,893	96,894	78,732		25,406		25,406		108,225				4,126	03/25/2037
02149H-BR-0	CWALT 2007-2CB 1A4 CWALT 2007-2CB 1A15 5.750% 03/25/37		12/01/2023	Paydown		21,687	27,228	19,564	16,495		5,193		5,193		21,687				845	03/25/2037
02149L-AA-9	CWALT 2007-0A2 2A3 CWALT 2007-0A2 1A1 5.852% 03/25/47		12/01/2023	Paydown		102,710	106,240	67,698	86,226		16,484		16,484		102,710				2,249	03/25/2047
02149M-CH-0	CWALT 2007-J1 3A1 CWALT 2007-J1 3A1 5.917% 11/25/36		12/01/2023	Paydown		1,740	75,103	53,887	68,194		(66,453)		(66,453)		1,740				2,682	11/25/2036
02149M-CL-1	CWALT 2007-J1 3A1 CWALT 2007-J1 3A4 4.078% 11/25/36		12/01/2023	Paydown		8,470	6,295	8,624			(154)		(154)		8,470				1,080	11/25/2036
02149V-AJ-8	CWALT 2007-3T1 M CWALT 2007-3T1 1A9 6.000% 04/25/37		12/01/2023	Paydown		31,346	39,685	25,871	22,372		8,974		8,974		31,346				2,507	04/25/2037
02150E-AA-1	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A1 6.000% 04/25/37		12/01/2023	Paydown		75,812	85,291	50,749			25,063		25,063		75,812				2,139	04/25/2037
02150E-AU-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A19 5.920% 04/25/37		12/25/2023	Paydown		67,471	73,642	27,248			40,223		40,223		67,471				2,294	04/25/2037
02150E-BG-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 1A31 5.500% 04/25/37		12/01/2023	Paydown		94,426	99,690	81,372	62,306		32,120		32,120		94,426				3,447	04/25/2037
02150E-CB-7	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A4 5.480% 04/25/37		12/25/2023	Paydown				978			(978)		(978)						378	04/25/2037
02150E-CC-5	CWALT 2007-5CB 2A5 CWALT 2007-5CB 2A5 5.990% 04/25/37		12/25/2023	Paydown		7,067	9,779	2,738			4,329		4,329		7,067				436	04/25/2037
02150V-AD-7	CWALT 2007-HY7C A1 CWALT 2007-HY7C A4 5.930% 08/25/37		12/26/2023	Paydown		290,467	275,691	249,026	266,463		24,005		24,005		290,467				5,016	08/25/2037
02151A-AG-5	CWALT 2007-19 1A12 CWALT 2007-19 1A7 0.010% 08/25/37		12/25/2023	Paydown															7	08/25/2037
02151A-BK-5	CWALT 2007-19 1A12 CWALT 2007-19 1A34 6.000% 08/25/37		12/01/2023	Paydown			13,569	8,281	8,281		(8,281)		(8,281)						608	08/25/2037
02151C-AC-0	CWALT 2007-15CB B2 CWALT 2007-15CB A3 5.750% 07/25/37		12/01/2023	Paydown		18,499	23,481	17,983	15,666		2,833		2,833		18,499				505	07/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02151C-AE-6	CWALT 2007-15CB B2 CWALT 2007-15CB A5 5.750% 07/25/37		12/01/2023	Paydown		106,743	135,494	103,767	90,902		15,841		15,841		106,743				2,912	07/25/2037
02151H-AC-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-17CB 1A3 5.750% 08/25/37		12/01/2023	Paydown		139,415	127,672	77,872	78,738		60,778	101	60,677		139,415				4,501	08/25/2037
02151N-AC-6	CWALT 2007-18CB 1A6 CWALT 2007-18CB 1A3 0.030% 08/25/37		10/25/2023	Paydown															120	08/25/2037
02151R-AA-1	CWALT 2007-OH2 A1A CWALT 2007-OH2 A1A 5.850% 08/25/47		11/27/2023	Paydown		2,362,393	2,362,393	1,957,666	2,157,576		204,817		204,817		2,362,393				48,107	08/25/2047
02151R-AA-1	CWALT 2007-OH2 A1A CWALT 2007-OH2 A1A 5.850% 08/25/47		12/14/2023	AADE BLIC Modco AAM		13,453,170	15,084,972	12,500,601	13,777,122		57,195		57,195		13,834,317		(381,147)	(381,147)	565,252	08/25/2047
02152A-AY-5	CWALT 2007-16CB 4A7 CWALT 2007-16CB 5A1 6.250% 08/25/37		12/01/2023	Paydown		45,004	83,403	48,922	48,922		(3,917)		(3,917)		45,004				1,723	08/25/2037
02152A-AZ-2	CWALT 2007-16CB 4A7 CWALT 2007-16CB 5A2 6.250% 08/25/37		12/01/2023	Paydown		11,931	22,111	18,343	13,023		(1,092)		(1,092)		11,931				457	08/25/2037
02152A-BS-7	CWALT 2007-16CB 4A7 CWALT 2007-16CB 4A7 6.000% 08/25/37		12/01/2023	Paydown		111,383	109,318	96,211	90,975		20,408		20,408		111,383				3,707	08/25/2037
02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.940% 08/25/37		12/25/2023	Paydown		92,638	121,132	37,551			55,087		55,087		92,638				3,477	08/25/2037
02209S-BE-2	ALTRIA GROUP INC Senior Unsecured 5.800% 02/14/39		08/30/2023	ALRE - DFL Trust AAM		6,816,481	7,000,000	6,983,550	6,985,459		371		371		6,985,829		(169,348)	(169,348)	424,044	02/14/2039
02209S-BG-7	ALTRIA GROUP INC Senior Unsecured 6.200% 02/14/59		12/14/2023	ALRE - DFL Trust AAM		15,528,452	15,000,000	18,520,416	18,461,028		(35,959)		(35,959)		18,425,068		(2,896,617)	(2,896,617)	1,240,000	02/14/2059
02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37		12/31/2023	Redemption 100.0000		381,670	381,670	381,670	381,670						381,670				14,260	09/30/2037
02379#-AA-3	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1B 3.930% 06/15/24		12/15/2023	Redemption 100.0000		675,000	675,000	649,084			16,672		16,672		675,000				13,264	06/15/2024
02379*-AA-7	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1A 3.530% 06/15/26		12/15/2023	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				19,856	06/15/2026
025537-AU-5	AMERICAN ELECTRIC POWER COMPAN Junior Subordinated 3.875% 02/15/62		11/21/2023	JEFFERIES FINANCE LLC		2,460,000	3,000,000	2,545,750	2,546,777		3,487		3,487		2,550,264		(90,264)	(90,264)	148,219	02/15/2062
02660T-AN-3	AMERICAN HOME MORTGAGE INVESTM AHM 2004-1 3A 7.278% 04/25/44		12/01/2023	Paydown		40,591	40,591	38,557	39,789		801		801		40,591				798	04/25/2044
02660T-BU-6	AHM 2004-3 3A AHM 2004-3 6A5 6.090% 10/25/34		12/01/2023	Paydown		173,357	173,357	171,190	169,298		4,060		4,060		173,357				4,969	10/25/2034
02660Y-AC-6	AHM 2006-2 4M1 AHM 2006-2 4M1 6.070% 02/25/36		03/27/2023	Paydown			(4,944)													02/25/2036
026933-AA-9	AMERICAN HOME MORTGAGE INVESTM AHM 2007-A 4A 6.370% 07/25/46		03/27/2023	Paydown		26,747	26,747	9,171	5,610		21,137		21,137		26,747				374	07/25/2046
026933-AA-9	AMERICAN HOME MORTGAGE INVESTM AHM 2007-A 4A 6.370% 07/25/46		12/14/2023	AARE Surplus AAM		3,534,294	14,585,992	5,001,282	3,059,395		60,000		60,000		3,119,395		414,900	414,900	809,097	07/25/2046
03040#-AJ-1	AMERICAN WATER SER H SR NTS 6.550% 05/15/23		05/15/2023	Maturity		792,778	792,778	792,778	792,778						792,778				25,963	05/15/2023
03040W-AD-7	AMERICAN WATER Senior Unsecured 6.593% 10/15/37		12/06/2023	Morgan Stanley		6,789,480	6,000,000	5,491,200	5,621,231		13,933		13,933		5,635,164		1,154,316	1,154,316	453,818	10/15/2037
03072S-LV-5	AMSI 2003-11 M1 AMSI 2003-11 M1 6.505% 12/25/33		12/26/2023	Paydown		285,610	285,610	276,359	276,332		9,278		9,278		285,610				7,426	12/25/2033
03078V-AA-0	AMERIHOME INC SENIOR 6.500% 10/31/28		11/08/2023	Goldman Sachs		45,516,250	50,000,000	50,000,000	50,000,000						50,000,000		(4,483,750)	(4,483,750)	3,358,333	10/31/2028
031162-DM-9	AMGEN INC Senior Unsecured 5.250% 03/02/25		03/15/2023	Morgan Stanley		2,418,912	2,400,000	2,398,416			32		32		2,398,448		20,464	20,464	5,250	03/02/2025
031162-DN-7	AMGEN INC Senior Unsecured 5.507% 03/02/26		05/18/2023	Various		10,010,620	10,000,000	10,000,000							10,000,000		10,620	10,620	106,775	03/02/2026
032654-AX-3	ANALOG DEVICES Senior Unsecured 2.950% 10/01/51		12/01/2023	HSBC		804,924	1,200,000	723,108			1,157		1,157		724,265		80,659	80,659	6,293	10/01/2051
03464T-AC-3	AOMT 2022-3 A3 AOMT 2022-3 A3 4.136% 01/25/67		12/01/2023	Paydown		7,129	7,129	6,059			1,069		1,069		7,129				132	01/25/2067
03523T-BW-7	ANHEUSER-BUSCH Senior Unsecured 5.800% 01/23/59		08/30/2023	ALRE - DFL Trust AAM		8,392,653	8,000,000	7,971,600	7,972,407		155		155		7,972,562		420,091	420,091	511,689	01/23/2059

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03666H-AC-5	ANTARES HOLDINGS Senior Unsecured 3.950% 07/15/26		03/02/2023	Sumitomo Mitsui Banking Corpor		3,494,080	4,000,000	4,022,240	4,016,854		(885)		(885)		4,015,968		(521,888)	(521,888)	101,383	07/15/2026
037735-DA-2	APPALACHIAN PWR Senior Unsecured 4.500% 08/01/32		08/30/2023	ALRE - DFL Trust AAM		9,280,509	10,000,000	9,053,505	9,070,140		49,553		49,553		9,119,692		160,817	160,817	486,250	08/01/2032
038779-AB-0	ARBYS 2020-1A A2 ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2023	Paydown		10,000	10,000	10,000	10,000						10,000				202	07/30/2050
040104-BG-5	ARGENT SECURITIES INC. ARSI_03 ARSI 2003-W3 M2 8.170% 09/25/33		12/26/2023	Paydown		729,518	729,518	701,052	717,281		12,237		12,237		729,518				18,271	09/25/2033
04010L-AU-7	ARES CAPITAL COR Senior Unsecured 3.500% 02/10/23		02/10/2023	Maturity		10,000,000	10,000,000	9,987,595	9,999,604		396		396		10,000,000				87,500	02/10/2023
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 6.445% 12/25/34		12/26/2023	Paydown		79,497	79,497	70,932	74,835		4,662		4,662		79,497				1,946	12/25/2034
04542B-JY-9	ASSET BACKED FUNDING CERTIFICA ABFC 2004-OPT5 A1 6.170% 06/25/34		12/26/2023	Paydown		149,091	149,091	137,339	143,667		5,423		5,423		149,091				3,609	06/25/2034
04546K-AA-6	AASET 2018-2A C AASET 2018-2A A 4.454% 11/18/38		12/16/2023	Paydown		467,494	467,494	467,480	467,502		(8)		(8)		467,494				14,197	11/18/2038
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30		12/20/2023	Redemption 100.0000		296,748	296,748	296,748	296,748						296,748				9,481	06/20/2030
04621W-AC-4	ASSURED GUARANTY Senior Unsecured 5.000% 07/01/24		09/25/2023	Call 100.0000		3,964,000	3,964,000	3,955,874	3,962,528		708		708		3,963,235		765	765	244,447	07/01/2024
04621W-AD-2	ASSURED GUARANTY Senior Unsecured 3.150% 06/15/31		03/13/2023	JANE STREET EXECUTION SERVICES		857,640	1,000,000	997,170	997,574		52		52		997,626		(139,986)	(139,986)	7,875	06/15/2031
04774#-AA-0	Atlanta Falcons Stadium Compan SR SECD NTS SER A 3.590% 09/01/42		09/01/2023	Redemption 100.0000		437,578	437,578	437,578	437,578						437,578				11,817	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Compan SR SECD NTS SER B 3.590% 09/01/42		09/01/2023	Redemption 100.0000		316,867	316,867	316,867	316,867						316,867				8,557	09/01/2042
05330K-AA-3	autopistas metropolitanas de p SR SECD NTS 6.750% 06/30/35		07/19/2023	Seaport Global Securities LLC		2,440,314	2,449,500	2,376,015	2,381,850		2,823		2,823		2,384,672		55,642	55,642	92,316	06/30/2035
05330K-AA-3	autopistas metropolitanas de p SR SECD NTS 6.750% 06/30/35		12/31/2023	Various		160,000	160,000	157,870	58,343		1,987		1,987		160,000				4,050	06/30/2035
053332-AP-7	AUTOZONE INC Senior Unsecured 3.125% 07/15/23		07/15/2023	Maturity		12,000,000	12,000,000	11,958,740	11,997,530		2,470		2,470		12,000,000				375,000	07/15/2023
05377R-CW-2	AESOP 2018-2A A AESOP 2017-2A C 4.170% 03/20/24		02/20/2023	Paydown		2,500,000	2,500,000	2,482,765	2,498,575		1,425		1,425		2,500,000				15,123	03/20/2024
05377R-CW-2	AESOP 2018-2A A AESOP 2017-2A C 4.170% 03/20/24		03/20/2023	Various		1,250,000	1,250,000	1,241,383	1,249,288		712		712		1,250,000				13,031	03/20/2024
05377R-DC-5	AESOP 2018-2A A AESOP 2018-2A A 4.000% 03/20/25		12/20/2023	Paydown		2,000,000	2,000,000	1,990,139	999,917		9,691		9,691		2,000,000				66,667	03/20/2025
05377R-DD-3	AESOP 2018-2A A AESOP 2018-2A B 4.270% 03/20/25		12/20/2023	Paydown		2,000,000	2,000,000	1,991,323	1,000,000		8,678		8,678		2,000,000				71,167	03/20/2025
05377R-DE-1	AESOP 2018-2A A AESOP 2018-2A C 4.950% 03/20/25		12/20/2023	Paydown		3,000,000	3,000,000	2,983,960	1,999,829		15,527		15,527		3,000,000				127,875	03/20/2025
05529D-AA-0	BCAPB 2007-AB1 A1 BCAPB 2007-AB1 A1 5.620% 03/25/37		12/26/2023	Paydown		560,673	560,673	270,767	220,559		340,113		340,113		560,673				3,723	03/25/2037
05529D-AA-0	BCAPB 2007-AB1 A1 BCAPB 2007-AB1 A1 5.620% 03/25/37		12/14/2023	AARE Surplus AAM		2,840,928	7,402,195	3,574,766	2,911,899		(86,801)		(86,801)		2,825,097		15,831	15,831	107,557	03/25/2037
05530V-AA-7	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1A 5.890% 04/25/37		12/26/2023	Paydown		91,219	91,219	82,475	85,571		5,648		5,648		91,219				2,183	04/25/2037
05530V-AB-5	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1B 5.750% 04/25/37		12/26/2023	Paydown		100,929	100,929	90,985	92,479		8,450		8,450		100,929				3,203	04/25/2037
05531R-AT-4	BCAP 2009-RR4 3A2 BCAP 2009-RR4 8A2 4.336% 09/26/35		05/01/2023	Paydown		66,149	69,156	66,384	68,778		(2,628)		(2,628)		66,149				743	09/26/2035
05531W-AC-0	BCAP LLC TRUST BCAP_09-RR1 BCAP 2009-RR1 1A3 5.750% 07/26/37		10/01/2023	Paydown		106,967	102,111	66,387	64,198		42,768		42,768		106,967				3,467	07/26/2037
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP 2009-RR3 3A2 6.000% 07/26/37		12/01/2023	Paydown		41,158	129,893	104,857	134,118		(92,961)		(92,961)		41,158				4,806	07/26/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		12/01/2023	Paydown			(32,568)	(15,470)			15,470		15,470						1,019	07/26/2037
05532K-AB-7	BCAP 2009-RR13 19A2 BCAP 2009-RR13 15A2 6.000% 07/26/37		12/01/2023	Paydown		216,129	221,595	200,763	201,133		14,995		14,995		216,129				12,018	07/26/2037
05532K-AS-0	BCAP 2009-RR13 19A2 BCAP 2009-RR13 19A2 4.876% 12/26/35		12/01/2023	Paydown		70,643	70,643	63,426			7,216		7,216		70,643				1,243	12/26/2035
05532L-AG-4	BCAP LLC TRUST BCAP_09-RR14 BCAP 2009-RR14 3A3 4.392% 08/26/35		08/01/2023	Paydown		555,047	560,643	462,875	509,240		45,807		45,807		555,047				8,337	08/26/2035
05532L-AG-4	BCAP LLC TRUST BCAP_09-RR14 BCAP 2009-RR14 3A3 4.392% 08/26/35		08/30/2023	ALRE - DFL Trust AAM		6,310,159	6,712,746	5,542,143	6,097,281		58,739		58,739		6,156,020		154,139	154,139	192,038	08/26/2035
05532M-AE-7	BCAP LLC TRUST BCAP_09-RR15 BCAP 2009-RR15 3A2 4.658% 02/26/36		12/01/2023	Paydown		322,920	322,288	272,282	252,973		69,948		69,948		322,920				7,798	02/26/2036
05532T-BR-2	BCAP 2010-RR1 5A6 BCAP 2010-RR1 5A6 4.272% 12/26/36		12/01/2023	Paydown		118,959	122,978	103,330			15,629		15,629		118,959				2,281	12/26/2036
05532T-DE-9	BCAP 2010-RR1 5A6 BCAP 2010-RR1 8A6 5.040% 05/20/35		12/01/2023	Paydown		63,282	66,826	52,709	57,492		5,790		5,790		63,282				1,456	05/20/2035
05532V-AV-9	BCAP 2010-RR2 4A6 BCAP 2010-RR2 3A5 5.500% 02/26/36		12/01/2023	Paydown		73,576	73,576	64,888	64,888		8,688		8,688		73,576				1,050	02/26/2036
05532V-BB-2	BCAP 2010-RR2 4A6 BCAP 2010-RR2 4A6 6.070% 08/26/37		07/25/2023	Paydown		87,069	87,069	70,025			17,044		17,044		87,069				760	08/26/2037
05533C-QC-5	BCAP 2010-RR6 25A9 BCAP 2010-RR6 25A9 5.865% 02/28/36		12/04/2023	Paydown		35,950	45,222	32,524			3,426		3,426		35,950				562	02/28/2036
05533H-AL-1	BCAP 2010-RR10 5A2 BCAP 2010-RR10 1A11 6.086% 09/27/36		12/01/2023	Paydown		193,173	229,848	216,381	219,139		(25,966)		(25,966)		193,173				4,840	09/27/2036
05533H-AT-4	BCAP 2010-RR10 5A2 BCAP 2010-RR10 2A7 5.278% 12/27/34		12/01/2023	Paydown		133,937	133,937	118,032	124,056		9,881		9,881		133,937				2,232	12/27/2034
05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2 402.026% 11/27/36		12/01/2023	Paydown		1,113,210	988,652	909,563	1,031,450		81,760		81,760		1,113,210				15,335	11/27/2036
05533R-AD-7	BCAP 2011-RR1 1A4 BCAP 2011-RR1 1A4 3.995% 09/28/36		12/01/2023	Paydown		444,564	428,745	369,620	408,633		35,931		35,931		444,564				21,043	09/28/2036
05533R-AD-7	BCAP 2011-RR1 1A4 BCAP 2011-RR1 1A4 3.995% 09/28/36		12/14/2023	AADE - FABN		1,530,280	1,587,772	1,368,813	1,513,291		19,267		19,267		1,532,558		(2,279)	(2,279)	96,496	09/28/2036
05533T-AM-3	BCAP LLC TRUST BCAP_11-RR2 BCAP 2011-RR2 2A7 4.781% 11/26/36		12/01/2023	Paydown		486,205	492,633	344,825	390,973		95,232		95,232		486,205				11,426	11/26/2036
05533W-BF-0	BCAP LLC TRUST BCAP_11-RR3 BCAP 2011-RR3 5A4 3.278% 11/27/37		12/01/2023	Paydown		169,546	169,546	129,674	129,674		39,872		39,872		169,546				2,900	11/27/2037
05533X-AC-6	BCAP LLC TRUST BCAP_11-RR4 BCAP 2011-RR4 8A1 5.250% 02/26/36		06/01/2023	Paydown		25,809	25,809	20,795	14,178		11,631		11,631		25,809				695	02/26/2036
05534D-AR-6	BCAP 2012-RR1 2A4 BCAP 2012-RR1 3A4 5.500% 10/26/35		12/01/2023	Paydown		132,451	113,623	101,422	92,506		39,946		39,946		132,451				5,031	10/26/2035
05535D-AM-6	BCF 1997-R2 B4 BCF 1997-R1 WAC 2.097% 03/25/37		10/01/2023	Paydown		3,638	3,638	1,164			2,474		2,474		3,638				68	03/25/2037
05535D-BF-0	BCF 1997-R2 B4 BCF 1997-R2 2B1 3.454% 12/25/35		09/01/2023	Paydown		49	134,862	6,575			(6,525)		(6,525)		49				574	12/25/2035
05535D-BL-7	BCF 1997-R2 B4 BCF 1997-R2 1B3 3.502% 12/25/35		11/01/2023	Paydown		12,002	13,285	25			11,977		11,977		12,002				404	12/25/2035
05535V-BB-9	BCAP 2011-RR6 11A8 BCAP 2011-RR6 11A8 4.618% 07/26/35		12/01/2023	Paydown		406,508	396,244	367,974	371,182		35,326		35,326		406,508				6,923	07/26/2035
05539B-CB-8	BCAP 2012-RR3 10A9 BCAP 2012-RR3 4A7 4.765% 11/26/34		12/01/2023	Paydown		240,202	240,202	220,686	234,823		5,379		5,379		240,202				5,409	11/26/2034
05539B-DE-1	BCAP 2012-RR3 10A9 BCAP 2012-RR3 7A7 4.916% 04/26/35		12/01/2023	Paydown		278,306	278,306	252,911	270,612		7,695		7,695		278,306				7,080	04/26/2035
05539B-EH-3	BCAP 2012-RR3 10A9 BCAP 2012-RR3 10A9 4.018% 11/26/36		12/01/2023	Paydown		601,693	527,897	501,499	500,541		101,252	99	101,153		601,693				8,703	11/26/2036
05539B-EH-3	BCAP 2012-RR3 10A9 BCAP 2012-RR3 10A9 4.018% 11/26/36		12/14/2023	AADE BLIC Modco AAM		4,065,838	4,800,557	4,574,832	4,551,785		36,663	2,393	34,270		4,586,055		(520,217)	(520,217)	172,401	11/26/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05539D-BS-8	BCAP 2012-RR5 6A2 BCAP 2012-RR5 7A7 6.240% 10/26/36		12/01/2023	Paydown		41,740	41,993	37,765	42,036		(296)		(296)		41,740				3,413	10/26/2036
05539D-BZ-2	BCAP 2012-RR5 6A2 BCAP 2012-RR5 8A7 5.698% 07/26/36		12/20/2023	Paydown		319,179	319,179	277,712	303,274		15,905		15,905		319,179				9,390	07/26/2036
05540F-AQ-5	BCAP 2012-RR2 5A16 BCAP 2012-RR2 2A7 3.916% 12/26/36		12/01/2023	Paydown		705,092	675,349	595,264			109,828		109,828		705,092				13,807	12/26/2036
05540X-AK-9	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 2A8 3.324% 04/26/37		12/01/2023	Paydown		432,835	441,589	345,223	431,631		1,204		1,204		432,835				7,061	04/26/2037
05540X-AK-9	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 2A8 3.324% 04/26/37		12/14/2023	AADE BLIC Modco AAM		4,464,389	5,326,896	4,164,423	5,206,767		91,421		91,421		5,298,188		(833,799)	(833,799)	176,381	04/26/2037
05540X-AU-7	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 3A8 3.768% 07/26/37		12/01/2023	Paydown		824,593	869,608	627,954	784,510		40,084		40,084		824,593				19,829	07/26/2037
05540X-AU-7	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 3A8 3.768% 07/26/37		12/14/2023	AADE BLIC Modco AAM		6,647,812	8,051,025	5,813,741	7,263,167		134,953		134,953		7,398,120		(750,308)	(750,308)	297,340	07/26/2037
05541H-AP-2	BCAP 2012-RR10 2A2 BCAP 2012-RR10 6A6 5.205% 11/21/35		12/01/2023	Paydown		403,859	409,944	312,535	397,108		6,751		6,751		403,859				9,031	11/21/2035
05541H-BF-3	BCAP 2012-RR10 2A2 BCAP 2012-RR10 9A2 5.566% 10/26/35		12/01/2023	Paydown		503,217	503,217	468,621	499,554		3,663		3,663		503,217				10,339	10/26/2035
05541Y-BJ-8	BCAP LLC TRUST BCAP_12-RR11 BCAP 2012-RR11 11A2 6.180% 09/26/36		12/01/2023	Paydown		720,154	736,586	674,730	703,730		16,424		16,424		720,154				20,114	09/26/2036
05542J-AF-9	BCAP LLC TRUST BCAP_13-RR3 BCAP 2013-RR3 3A2 3.900% 05/26/36		12/01/2023	Paydown		2,022,185	2,048,430	1,649,894	1,649,894		372,291		372,291		2,022,185				37,166	05/26/2036
05543A-AF-7	BCAP LLC TRUST BCAP_14-RR1 BCAP 2014-RR1 2A2 4.590% 01/26/36		12/01/2023	Paydown		344,083	344,083	339,352	344,873		(790)		(790)		344,083				9,596	01/26/2036
05543D-AF-1	BCAP 2014-RR2 9A2 BCAP 2014-RR2 2A2 5.500% 02/26/36		12/01/2023	Paydown		216,822	244,836	199,481	197,426		19,396		19,396		216,822				8,517	02/26/2036
05543D-BP-8	BCAP 2014-RR2 9A2 BCAP 2014-RR2 9A1 1.181% 07/26/36		02/01/2023	Paydown		100,039	100,039	90,660	99,614		425		425		100,039				114	07/26/2036
05543D-BQ-6	BCAP 2014-RR2 9A2 BCAP 2014-RR2 9A2 1.098% 07/26/36		12/01/2023	Paydown		411,730	411,730	105,036	105,273		306,563	92	306,471		411,744		(14)	(14)	2,752	07/26/2036
05567Y-AA-7	BNSF 05-4 TRUST Secured 4.967% 04/01/23		04/01/2023	Redemption 100.0000		50,801	50,801	50,801	50,801						50,801				1,262	04/01/2023
05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1 5.740% 07/25/37		12/26/2023	Paydown			(84,402)	(44,817)			44,817		44,817						1,835	07/25/2037
05577@-AN-0	BTMU CAPITAL CORP EQUIP NTS 2009-A 4.830% 10/15/24		10/15/2023	Redemption 100.0000		358,333	358,333	358,333	358,333						358,333				12,981	10/15/2024
05577@-AN-0	BTMU CAPITAL CORP EQUIP NTS 2009-A 4.830% 10/15/24		11/06/2023	Security Withdraw		358,333	358,333	358,333	358,333						358,333				18,317	10/15/2024
05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.427% 01/28/27		12/05/2023	Paydown		7,016,678	7,016,678	7,016,678	7,016,678						7,016,678				401,178	01/28/2027
05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 8.427% 01/28/27		11/20/2023	Redemption 100.0000		380,761	380,761	380,761	380,761						380,761				30,450	01/28/2027
05601*-AA-0	BCBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		12/15/2023	Redemption 100.0000		748,001	748,001	748,001	748,001						748,001				14,822	12/31/2045
05610H-AJ-2	BX 2022-LP2 E BX 2022-LP2 E 7.971% 02/15/39		07/15/2023	Paydown		473,282	473,282	471,259	472,048		1,234		1,234		473,282				20,531	02/15/2039
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 8.327% 07/01/29		12/29/2023	Various		65,605,532	65,605,532	65,605,532	44,986,651						65,605,532				3,634,486	07/01/2029
058933-AG-7	BAFC 2006-D 3A1 BAFC 2006-D 3A1 4.390% 05/20/36		12/01/2023	Paydown		52,816	54,539	52,231	52,781		35		35		52,816				902	05/20/2036
058933-AG-7	BAFC 2006-D 3A1 BAFC 2006-D 3A1 4.390% 05/20/36		12/14/2023	AADE BLIC Modco AAM		822,314	910,243	871,713	880,902		5,933		5,933		886,835		(64,521)	(64,521)	38,930	05/20/2036
059469-AB-2	BOAA 2006-7 A6 BOAA 2006-7 A2 5.707% 10/25/36		12/01/2023	Paydown		15,444	15,444	6,606	5,056		10,388		10,388		15,444				142	10/25/2036
05946X-JJ-3	BAFC 2004-B CB6 BAFC 2004-B 4A1 5.404% 11/20/34		12/01/2023	Paydown		267,571	267,571	259,879	269,947		(2,376)		(2,376)		267,571				3,119	11/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05946X-Q9-7	BAFC 2005-7 XB6 BAFC 2005-7 1A1 5.850% 11/25/35		12/25/2023	Paydown			24,743	13,397	25,443		(25,443)		(25,443)						524	11/25/2035
05946X-QS-5	BAFC 2005-A CB6 BAFC 2005-A 2A1 4.255% 03/20/35		12/01/2023	Paydown		96,797	80,433	76,904	79,135		17,661		17,661		96,797				2,510	03/20/2035
05946X-XW-8	BAFC 2005-E DB6 BAFC 2005-E 8A1 6.488% 06/20/35		12/01/2023	Paydown		62,986	77,542	45,070	64,245		(1,259)		(1,259)		62,986				1,281	06/20/2035
05946X-YT-4	BAFC 2005-F 1B6 BAFC 2005-F 1X 0.000% 09/20/35		12/01/2023	Paydown				1,194			(1,194)		(1,194)						272	09/20/2035
05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		12/01/2023	Paydown		57,168	62,574	51,311			5,857		5,857		57,168				1,817	12/25/2035
05948X-TD-3	BANC OF AMERICA MORTGAGE SECUR BOAMS 2003-H 1A1 2.621% 09/25/33		12/01/2023	Paydown		1,468	1,468	1,445	1,473		(5)		(5)		1,468				21	09/25/2033
05949A-ZE-3	BANK OF AMERICA MORTGAGE SECUR BOAMS 2004-L 2A1 5.033% 01/25/35		12/01/2023	Paydown		60,261	60,261	58,632	58,994		1,267		1,267		60,261				1,101	01/25/2035
05949C-BZ-8	BOAMS 2005-F 2A2 BOAMS 2005-F 2A1 5.217% 07/25/35		12/01/2023	Paydown		50,419	51,040	47,372	49,264		1,156		1,156		50,419				1,141	07/25/2035
05949C-FW-1	BOAMS 2005-H 2A1 BOAMS 2005-H 2A1 5.139% 09/25/35		12/01/2023	Paydown		153,271	155,491	143,197	143,385		9,886		9,886		153,271				3,985	09/25/2035
05949C-GA-8	BOAMS 2005-H 2A1 BOAMS 2005-H 2A5 5.139% 09/25/35		12/01/2023	Paydown		9,060	9,191	8,539	8,660		400		400		9,060				236	09/25/2035
05949C-GD-2	BOAMS 2005-H 2A1 BOAMS 2005-H 4A1 6.330% 09/25/35		12/01/2023	Paydown		791	791	785	786		5		5		791				20	09/25/2035
05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-J 2A1 5.222% 11/25/35		12/01/2023	Paydown		30,900	31,082	28,844	29,693		1,207		1,207		30,900				571	11/25/2035
05949C-RS-7	BOAMS 2006-A B6 BOAMS 2006-A 2A1 3.887% 02/25/36		12/01/2023	Paydown		26,992	27,296	24,774	24,983		2,009		2,009		26,992				581	02/25/2036
05950L-AC-6	BOAMS 2006-3 1A3 BOAMS 2006-3 1A3 7.200% 10/25/36		12/25/2023	Paydown															30	10/25/2036
05950M-AH-3	BAFC 2006-G 3A2 BAFC 2006-G 3A2 7.380% 07/20/36		12/01/2023	Paydown		1,234,551	1,234,551	1,104,545	1,170,331		64,220		64,220		1,234,551				28,693	07/20/2036
05950P-AD-5	BAFC 2006-H 2A3 BAFC 2006-H 2A1 4.653% 09/20/46		12/01/2023	Paydown		9,906	10,635	9,109	10,230		(324)		(324)		9,906				180	09/20/2046
05950P-AF-0	BAFC 2006-H 2A3 BAFC 2006-H 2A3 4.653% 09/20/46		12/01/2023	Paydown		85,717	92,025	87,255	90,833		(5,116)		(5,116)		85,717				1,560	09/20/2046
05951F-AB-0	BAFC 2007-1 1B6 BAFC 2007-1 TA1B 5.846% 01/25/37		12/01/2023	Paydown		14,267	14,267	11,791			2,476		2,476		14,267				137	01/25/2037
05951F-AF-1	BAFC 2007-1 1B6 BAFC 2007-1 TA4 6.590% 01/25/37		12/01/2023	Paydown		42,365	42,365	36,828			5,538		5,538		42,365				406	01/25/2037
05951F-BC-7	BAFC 2007-1 1B6 BAFC 2007-1 1A2 6.000% 01/25/37		12/01/2023	Paydown		5,648	13,602	11,318	11,273		(5,625)		(5,625)		5,648				403	01/25/2037
05951F-BD-5	BAFC 2007-1 1B6 BAFC 2007-1 1A3 6.000% 01/25/37		12/01/2023	Paydown		7,368	17,744	14,764	14,706		(7,338)		(7,338)		7,368				525	01/25/2037
05951G-AC-6	BAFC 2007-2 TA2 BAFC 2007-2 TA2 5.600% 03/25/37		12/26/2023	Paydown		339,371	333,338	248,318	210,325		74,029		74,029		339,371				8,761	03/25/2037
05951G-AC-6	BAFC 2007-2 TA2 BAFC 2007-2 TA2 5.600% 03/25/37		12/14/2023	AARE Surplus AAM		1,452,033	1,657,736	1,186,907	1,290,303		18,283		18,283		1,308,585		143,447	143,447	79,656	03/25/2037
05951G-AQ-5	BAFC 2007-2 TA2 BAFC 2007-2 1A2 6.000% 03/25/37		12/01/2023	Paydown		18,289	44,931	42,826	42,435		(24,146)		(24,146)		18,289				1,295	03/25/2037
05952D-AB-4	BAFC 2007-A M1 BAFC 2007-A 2A1 5.792% 02/20/47		12/20/2023	Paydown		57,186	57,186	50,850	52,012		5,174		5,174		57,186				1,248	02/20/2047
05952D-AD-0	BAFC 2007-A M1 BAFC 2007-A M1 5.907% 02/20/47		12/20/2023	Paydown			(5,230)												2	02/20/2047
05952F-AG-8	BOAMS 2007-2 A7 BOAMS 2007-2 A7 5.500% 05/25/37		12/01/2023	Paydown		99,019	165,648	131,585	133,252		(32,214)	2,019	(34,233)		99,019				5,231	05/25/2037
05952F-AL-7	BOAMS 2007-2 A7 BOAMS 2007-2 A11 6.150% 05/25/37		12/01/2023	Paydown		44,808	74,958	56,836	58,990		(14,183)		(14,183)		44,808				2,647	05/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05954C-AA-6	BOAMS 2007-3 1A1 BOAMS 2007-3 1A1 6.000% 09/25/37		12/01/2023	Paydown		28,030	53,210	48,371	48,617		(20,586)		(20,586)		28,030				1,983	09/25/2037
05955C-AC-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A2 4.205% 05/20/36		12/01/2023	Paydown		45,595	46,828	40,506	43,847		1,748		1,748		45,595				604	05/20/2036
05955C-AD-9	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A4 4.205% 05/20/36		12/01/2023	Paydown		3,019	3,101	2,714	2,920		99		99		3,019				40	05/20/2036
05955G-AQ-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 5.057% 11/26/35		12/01/2023	Paydown		177,589	177,589	156,591	164,387		13,202		13,202		177,589				4,400	11/26/2035
05955Y-AB-5	BAFC 2010-R3 2A3 BAFC 2010-R3 1A2 5.722% 12/26/35		12/01/2023	Paydown		243,380	290,478	191,295	183,182		60,198		60,198		243,380				8,562	12/26/2035
05955Y-AE-9	BAFC 2010-R3 2A3 BAFC 2010-R3 2A3 3.949% 05/26/35		12/01/2023	Paydown		181,109	181,109	167,750	171,531		9,578		9,578		181,109				3,548	05/26/2035
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		05/12/2023	Paydown		12,696	17,460	15,705	15,874		(3,002)	176	(3,178)		12,696				223	10/26/2037
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		05/23/2023	ALRE - TDF Trust AAM		648,633	747,514	650,579	679,614		2,357	30,194	(27,837)		651,776		(3,144)	(3,144)	13,733	10/26/2037
05956D-BC-7	BAFC 2010-R5 1A3 BAFC 2010-R5 4A6 4.311% 08/26/36		12/01/2023	Paydown		75,123	76,169	69,485	71,944		3,179		3,179		75,123				1,505	08/26/2036
05956R-AD-5	BAFC 2010-R11A 1A4 BAFC 2010-R11A 1A4 4.621% 08/26/35		12/01/2023	Paydown		42,478	42,478	36,329			6,149		6,149		42,478				772	08/26/2035
05956Y-AD-0	BAFC 2012-R2 2A3 BAFC 2012-R2 1A4 4.404% 08/26/46		12/01/2023	Paydown		177,398	173,069	138,052	162,924		14,474		14,474		177,398				4,222	08/26/2046
05956Y-AK-4	BAFC 2012-R2 2A3 BAFC 2012-R2 2A3 4.489% 10/26/36		12/01/2023	Paydown		1,356,156	1,388,433	1,206,549	1,387,505		(31,349)		(31,349)		1,356,156				27,701	10/26/2036
05956Y-AR-9	BAFC 2012-R2 2A3 BAFC 2012-R2 3A4 4.018% 11/26/36		12/01/2023	Paydown		300,608	263,740	206,047	256,654		43,954		43,954		300,608				4,348	11/26/2036
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2 2.726% 09/26/36		12/29/2023	Paydown		2,918	49,798	37,951	42,939		(40,021)		(40,021)		2,918				863	09/26/2036
05990H-AL-7	BAFC 2010-R2 2A3 BAFC 2010-R2 2A3 5.500% 12/26/35		05/01/2023	Paydown		70,157	70,157	56,536	44,371		25,786		25,786		70,157				643	12/26/2035
05990H-AL-7	BAFC 2010-R2 2A3 BAFC 2010-R2 2A3 5.500% 12/26/35		05/23/2023	ALRE - TDF Trust AAM		2,473,386	3,978,703	3,206,244	2,516,333		(51,629)		(51,629)		2,464,704		8,681	8,681	104,551	12/26/2035
05990R-AU-5	BAFC 2015-R4 6A3 BAFC 2015-R4 6A3 3.524% 08/27/36		12/28/2023	Paydown		1,794,290	1,794,290	1,685,124	1,690,010		104,280		104,280		1,794,290				30,204	08/27/2036
05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1 5.932% 09/26/46		12/01/2023	Paydown		62,858	62,858	61,601			1,257		1,257		62,858				754	09/26/2046
060352-AG-6	BANK 2017-BNK6 D BANK 2017-BNK6 XA 0.905% 07/15/60		12/01/2023	Paydown				34,943	28,513		(28,513)		(28,513)						4,548	07/15/2060
06051G-DN-6	BAFC 2005-D B5 BAFC 2005-D A2 4.772% 05/25/35		12/01/2023	Paydown		109,122	109,122	90,572			18,551		18,551		109,122				2,000	05/25/2035
06051G-EU-9	BANK OF AMER CRP Senior Unsecured 3.300% 01/11/23		01/11/2023	Maturity		10,000,000	10,000,000	9,938,300	9,999,798		202		202		10,000,000				165,000	01/11/2023
06051G-HF-9	BANK OF AMER CRP Senior Unsecured 3.550% 03/05/24		03/04/2023	Call 100.0000		1,700,000	1,700,000	1,693,239	1,693,507		1,070		1,070		1,694,577		5,423	5,423		03/05/2024
06051G-HK-8	BANK OF AMER CRP Senior Unsecured 6.634% 07/23/24		07/23/2023	Call 100.0000		3,500,000	3,500,000	3,500,753	3,500,754		(754)		(754)		3,500,000				97,849	07/23/2024
06051G-HL-6	BANK OF AMER CRP Senior Unsecured 3.864% 07/23/24		07/23/2023	Call 100.0000		10,000,000	10,000,000	9,909,100	9,912,595		30,852		30,852		9,943,447		56,553	56,553	386,400	07/23/2024
06406R-AG-2	BANK OF NY MELLO Senior Unsecured 3.500% 04/28/23		04/28/2023	Maturity		2,000,000	2,000,000	1,997,820	1,999,847		153		153		2,000,000				35,000	04/28/2023
06406Y-AA-0	BANK OF NY MELLO Subordinated 3.300% 08/23/29		12/14/2023	AADE BLIC Modco AAM		21,123,276	23,000,000	23,492,858	23,397,317		(55,970)		(55,970)		23,341,347		(2,218,071)	(2,218,071)	993,025	08/23/2029
070101-C#-5	BASIN ELEC POWER 1ST MTG 2008 SER E 7.690% 12/17/28		12/17/2023	Redemption 100.0000		650,000	650,000	650,000	650,000						650,000				49,985	12/17/2028
070101-D#-4	BASIN ELEC POWER 1ST MTG 2009 SER C 4.890% 10/28/27		10/28/2023	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				65,200	10/28/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
070101-D#-4	BASIN ELEC POWER 1ST MTG 2009 SER C 4.890% 10/28/27		11/06/2023	Security Withdraw		5,333,333	5,333,333	5,333,333	5,333,333						5,333,333				266,596	10/28/2027
070101-E@-5	BASIN ELEC POWER 1ST MTG 11 SER A 4.000% 10/01/31		10/01/2023	Redemption 100.0000		579,400	579,400	579,400	579,400						579,400				23,176	10/01/2031
070101-F#-2	BASIN ELEC POWER 1ST MTG 11 SER B 4.100% 06/15/34		06/15/2023	Redemption 100.0000		111,986	111,986	111,986	111,986						111,986				2,296	06/15/2034
07324N-AB-9	BAYC 2006-3A A2 BAYC 2006-3A A2 5.920% 10/25/36		12/26/2023	Paydown		656,802	656,802	527,947	562,705		94,096		94,096		656,802				19,169	10/25/2036
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-1A A2 6.010% 04/25/36		11/27/2023	Paydown		93,738	93,738	78,742	78,793		14,945		14,945		93,738				2,513	04/25/2036
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-1A A2 6.010% 04/25/36		12/14/2023	AARE Surplus AAM		762,993	800,612	672,532	672,965		(2,824)		(2,824)		670,141		92,853	92,853	41,882	04/25/2036
073250-BG-6	BAYV 2004-B M1 BAYV 2004-B M1 7.211% 05/28/39		12/28/2023	Paydown		59,960	914,430	61,724			(1,764)		(1,764)		59,960				34,481	05/28/2039
07325B-AC-2	BAYC 2006-4A A2 BAYC 2006-4A A2 5.875% 12/25/36		12/26/2023	Paydown		744,045	744,045	607,919	620,028		124,017		124,017		744,045				25,330	12/25/2036
07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11 5.000% 10/25/51		12/25/2023	Paydown		27,717	27,717	21,896			5,821		5,821		27,717				716	10/25/2051
07384M-2D-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-8 14A1 2.158% 11/25/34		12/01/2023	Paydown		170,723	170,723	160,069	167,557		3,166		3,166		170,723				4,188	11/25/2034
07384M-N3-2	BSARM 2004-2 22A BSARM 2004-2 22A 0.000% 05/25/34		12/01/2023	Paydown		25,490	25,490	24,692	25,459		31		31		25,490				602	05/25/2034
07384M-TZ-5	BSARM 2003-1 B3 BSARM 2003-1 B3 4.657% 04/25/33		02/27/2023	Paydown			76													04/25/2033
07384Y-PY-6	BSABS 2004-HE1 M2 BSABS 2004-HE1 M2 7.420% 02/25/34		12/26/2023	Paydown		969,385	969,385	974,620	989,709		(20,324)		(20,324)		969,385				19,117	02/25/2034
07386H-F7-1	BALTA 2006-2 23A1 BALTA 2006-2 23A1 4.037% 03/25/36		12/01/2023	Paydown		17,103	17,200	13,686			3,417		3,417		17,103				163	03/25/2036
07386H-FM-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-1 M 4.868% 02/25/34		12/01/2023	Paydown		220,843	220,843	205,936	215,570		5,272		5,272		220,843				6,499	02/25/2034
07386H-GW-5	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-2 M 4.744% 03/25/34		12/01/2023	Paydown		222,455	222,455	199,097	209,707		12,748		12,748		222,455				5,493	03/25/2034
07386H-H4-6	BALTA 2006-2 23A1 BALTA 2006-2 11A1 5.910% 04/25/36		12/26/2023	Paydown		1,011,137	100,448	56,753			954,384		954,384		1,011,137				16,237	04/25/2036
07386H-QW-4	BALTA 2005-2 2A1 BALTA 2005-2 2A1 4.920% 04/25/35		12/01/2023	Paydown		1,318,365	1,318,365	1,167,273	1,167,273		151,091		151,091		1,318,365				29,201	04/25/2035
07386H-RF-0	BALTA 2005-2 2A1 BALTA 2005-2 2B1 2.504% 04/25/35		12/01/2023	Paydown		16,413	657				(657)		(657)						112	04/25/2035
07386H-RU-7	BALTA 2005-3 3A3 BALTA 2005-3 1A1 3.905% 04/25/35		12/01/2023	Paydown		1,460,052	1,441,264	1,221,980	1,292,088		167,964		167,964		1,460,052				28,463	04/25/2035
07386H-SA-0	BALTA 2005-3 3A3 BALTA 2005-3 3A3 4.579% 03/25/35		12/01/2023	Paydown		943,716	930,118	896,169	909,239		34,477		34,477		943,716				20,151	03/25/2035
07386H-SE-2	BALTA 2005-3 3A3 BALTA 2005-3 B1 4.504% 04/25/35		12/01/2023	Paydown			18,773	2,018			(2,018)		(2,018)						258	04/25/2035
07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.347% 07/25/35		12/01/2023	Paydown		279,864	279,580	189,855			106,196	9,457	96,739		279,864				2,782	07/25/2035
07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 4.766% 09/25/35		07/01/2023	Paydown		51,611	51,614	21,162			30,450		30,450		51,611				301	09/25/2035
07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 11A1 6.010% 10/25/35		12/26/2023	Paydown		134,573	134,573	123,956	128,269		6,304		6,304		134,573				2,682	10/25/2035
07386H-WT-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 12A1 6.010% 10/25/35		12/26/2023	Paydown		46,683	46,683	43,357	45,775		908		908		46,683				933	10/25/2035
07386H-XN-6	BALTA 2005-9 26A2 BALTA 2005-9 11A1 5.990% 11/25/35		12/26/2023	Paydown		2,512,475	819,248	1,033,399	1,079,053		1,433,422		1,433,422		2,512,475				47,656	11/25/2035
07386H-YW-5	BALTA 2005-10 23A1 BALTA 2005-10 11A1 5.970% 01/25/36		12/26/2023	Paydown		243,262	243,161	216,784			26,227	923	25,304		243,262				3,255	01/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07386H-ZE-4	BALTA 2005-10 23A1 BALTA 2005-10 22A1 5.151% 01/25/36		12/01/2023	Paydown		403,837	404,010	391,204	393,444		10,393		10,393		403,837				8,540	01/25/2036
07386H-ZG-9	BALTA 2005-10 23A1 BALTA 2005-10 23A1 4.671% 01/25/36		12/01/2023	Paydown		4,963,956	4,964,753	4,526,278	4,526,278		437,678		437,678		4,963,956				99,464	01/25/2036
07386R-AE-9	BSABS 2007-HE4 2A BSABS 2007-HE4 2A 5.690% 05/25/37		12/26/2023	Paydown		46,535	46,535	38,275			8,260		8,260		46,535				649	05/25/2037
07386R-AF-6	BSABS 2007-HE4 2A BSABS 2007-HE4 M1 5.920% 05/25/37		06/26/2023	Paydown			(947)												5	05/25/2037
073870-AG-2	BALTA 2007-2 2A1 BALTA 2007-2 2A1 3.884% 04/25/37		12/01/2023	Paydown		280,725	285,323	216,614	216,614		64,111		64,111		280,725				6,565	04/25/2037
073871-BL-8	BALTA 2006-4 31A1 BALTA 2006-4 31A1 4.459% 07/25/36		12/01/2023	Paydown		259,829	249,293	213,146	198,447		61,382		61,382		259,829				3,858	07/25/2036
073871-BN-4	BALTA 2006-4 31A1 BALTA 2006-4 32A1 4.237% 07/25/36		12/01/2023	Paydown		49,232	50,074	34,416	29,584		19,648		19,648		49,232				1,087	07/25/2036
073875-AA-4	BALTA 2006-7 221A BALTA 2006-7 1A1 5.810% 12/25/46		12/26/2023	Paydown		15,401	15,351	11,954	12,171		3,230		3,230		15,401				246	12/25/2046
073877-AP-7	BEAR STEARNS ASSET BACKED SECU BSABS 2005-SD1 2M3 7.645% 01/25/45		12/14/2023	AARE Surplus AAM		2,013,924	2,180,053	1,360,708	1,784,282		73,037		73,037		1,857,319		156,605	156,605	90,201	01/25/2045
073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1 6.000% 09/25/35		12/01/2023	Paydown		173,503	173,503	172,605			898		898		173,503				5,279	09/25/2035
073879-2V-9	BSABS 2005-AQ2 M1 BSABS 2005-AQ2 M1 6.205% 09/25/35		12/26/2023	Paydown		49,005	49,005	47,534			1,470		1,470		49,005				1,400	09/25/2035
073879-6S-2	BSABS 2006-HE1 1M4 BSABS 2006-HE1 1M4 6.490% 12/25/35		10/25/2023	Paydown			(2,294)	(1,812)			1,812		1,812						56	12/25/2035
073879-CD-8	BSABS 2005-HE2 M4 BSABS 2004-HE5 M2 7.345% 07/25/34		12/26/2023	Paydown		9,988	9,988	9,504	9,893		95		95		9,988				417	07/25/2034
073879-MS-4	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE10 M2 7.195% 12/25/34		07/25/2023	Paydown		14,203	14,203	13,496	16,180		(1,977)		(1,977)		14,203				284	12/25/2034
073879-PS-1	BSABS 2005-HE1 M2 BSABS 2005-HE1 M2 6.715% 01/25/35		12/26/2023	Paydown		203,822	203,822	202,781	202,834		988		988		203,822				6,335	01/25/2035
073879-TW-8	BSABS 2005-HE4 M4 BSABS 2005-HE4 M4 7.345% 04/25/35		08/25/2023	Paydown			(386)	(61)			61		61							04/25/2035
073879-XF-0	BSABS 2005-AC3 2B4 BSABS 2005-AC3 1M1 5.920% 07/25/35		12/26/2023	Paydown		33,566	28,369	2,126			31,441		31,441		33,566				11	07/25/2035
073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		12/01/2023	Paydown		85,954	85,954	61,027			24,927		24,927		85,954				2,476	07/25/2035
07387A-AA-3	BSARM 2005-1 1A1 BSARM 2005-1 1A1 4.900% 03/25/35		12/01/2023	Paydown		1,945,048	1,945,048	1,789,805	1,828,052		116,997		116,997		1,945,048				46,981	03/25/2035
07387A-AW-5	BSARM 2005-3 2A1 BSARM 2005-3 2A1 4.874% 06/25/35		12/01/2023	Paydown		529,969	537,062	482,046	498,772		31,197		31,197		529,969				11,239	06/25/2035
07387A-BL-8	BSARM 2005-4 1A1 BSARM 2005-4 1A1 5.190% 08/25/35		12/01/2023	Paydown		3,882,151	3,919,646	3,468,497	1,148,555		378,024		378,024		3,882,151				66,943	08/25/2035
07387A-BL-8	BSARM 2005-4 1A1 BSARM 2005-4 1A1 5.190% 08/25/35		12/14/2023	AARE Surplus AAM		2,145,782	2,363,591	1,917,399	1,978,784		(91,057)		(91,057)		1,887,727		258,055	258,055	117,218	08/25/2035
07387A-BP-9	BSARM 2005-4 1A1 BSARM 2005-4 2A3 4.781% 08/25/35		12/01/2023	Paydown		367,114	363,974	353,928	358,843		8,271		8,271		367,114				6,685	08/25/2035
07387A-EG-6	BSARM 2005-9 A1 BSARM 2005-9 A1 7.680% 10/25/35		12/01/2023	Paydown		284,765	284,765	280,607	281,154		3,611		3,611		284,765				6,045	10/25/2035
07387A-GZ-2	BSARM 2006-1 A4 BSARM 2006-1 A1 7.300% 02/25/36		12/01/2023	Paydown		186,443	186,443	181,463	182,792		3,651		3,651		186,443				3,965	02/25/2036
07387A-HC-2	BSARM 2006-1 A4 BSARM 2006-1 A4 7.660% 02/25/36		12/01/2023	Paydown		95,607	125,209	30,833			64,774		64,774		95,607				1,663	02/25/2036
07387U-CE-9	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1A1 6.250% 02/25/36		12/01/2023	Paydown		2,353,041	2,353,041	1,808,849	1,312,986		1,040,055		1,040,055		2,353,041				(6,005)	02/25/2036
07387U-CE-9	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1A1 6.250% 02/25/36		12/14/2023	AARE Surplus AAM		3,749,287	7,322,663	5,629,138	4,086,012		(819,284)		(819,284)		3,266,728		482,559	482,559	260,157	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07387U-CG-4	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1M1 6.145% 02/25/36		12/25/2023	Paydown		46,085	(160,637)				46,085		46,085		46,085				348	02/25/2036
073881-AD-6	BSARM 2007-3 1A1 BSARM 2007-3 2A1 3.730% 05/25/47		12/01/2023	Paydown		392,378	356,610	323,694	327,714		67,005	2,342	64,663		392,378				6,852	05/25/2047
073882-AA-0	BALTA 2006-4 31A1 BSARM 2006-4 1A1 5.793% 10/25/36		12/01/2023	Paydown		90,771	92,294	77,905	65,715		18,652		18,652		90,771				1,719	10/25/2036
073882-AD-4	BALTA 2006-4 31A1 BSARM 2006-4 2A2 4.419% 10/25/36		12/01/2023	Paydown		136,563	146,479	123,475	79,155		12,306		12,306		136,563				2,869	10/25/2036
073888-AQ-2	BSABS 2006-SD3 2X1 BSABS 2006-SD3 23A1 5.979% 07/25/36		12/01/2023	Paydown		541,995	541,995	382,333	429,684		112,312		112,312		541,995				9,514	07/25/2036
073888-AR-0	BSABS 2006-SD3 2X1 BSABS 2006-SD3 2X1 0.000% 07/25/36		11/01/2023	Paydown															1,572	07/25/2036
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.950% 06/25/36		06/26/2023	Paydown			(31)	(27)			27		27							06/25/2036
07388D-AA-6	BSARM 2006-2 2A1 BSARM 2006-2 1A1 3.989% 07/25/36		12/01/2023	Paydown		7,978	8,876	7,079	6,960		1,018		1,018		7,978				190	07/25/2036
07388D-AC-2	BSARM 2006-2 2A1 BSARM 2006-2 2A1 3.924% 07/25/36		12/01/2023	Paydown		479,648	516,618	450,629	449,498		32,172	2,022	30,150		479,648				9,881	07/25/2036
07388D-AC-2	BSARM 2006-2 2A1 BSARM 2006-2 2A1 3.924% 07/25/36		12/14/2023	AADE BLIC Modco AAM		3,237,843	3,906,147	3,411,791	3,398,650		48,229	21,113	27,116		3,425,766		(187,923)	(187,923)	149,403	07/25/2036
07388D-AS-7	BSARM 2006-2 2A1 BSARM 2006-2 3A2 4.211% 07/25/36		12/01/2023	Paydown		48,304	50,571	42,975	45,264		3,040		3,040		48,304				1,071	07/25/2036
07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 4.140% 09/25/47		12/01/2023	Paydown		415,846	398,639	279,521	197,647		218,199		218,199		415,846				8,957	09/25/2047
07389K-AA-9	BSAAT 2007-1 1A1 BSAAT 2007-1 1A1 4.140% 09/25/47		12/14/2023	AARE Surplus AAM		2,929,230	5,942,917	4,167,098	2,946,518		(185,284)		(185,284)		2,761,234		167,996	167,996	234,079	09/25/2047
07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.950% 11/25/36		12/26/2023	Paydown		49,539	4,764	2,680			46,859		46,859		49,539				670	11/25/2036
07400N-AD-2	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1A2G 5.690% 06/25/47		12/26/2023	Paydown		144,318	144,318	114,011			30,307		30,307		144,318				1,491	06/25/2047
07400N-AH-3	BSMF 2007-AR5 1A2G BSMF 2007-AR5 1B1 5.850% 06/25/47		02/27/2023	Paydown			(7,936)													06/25/2047
07401A-AA-5	BSMF 2006-AR2 1A1 BSMF 2006-AR2 1A1 5.870% 09/25/46		12/26/2023	Paydown		306,988	306,988	262,969	278,374		28,615		28,615		306,988				4,679	09/25/2046
07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1 7.774% 12/25/46		12/01/2023	Paydown		142,183	168,797	151,890	152,125		(9,942)		(9,942)		142,183				3,911	12/25/2046
07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR4 A1 5.890% 12/25/36		12/26/2023	Paydown		33,728	33,728	26,788	27,598		6,130		6,130		33,728				780	12/25/2036
07401L-AB-9	BSMF 2006-AR1 1A2 BSMF 2006-AR1 1A2 5.970% 07/25/36		12/26/2023	Paydown		17,666	7,622	1,655			16,011		16,011		17,666				179	07/25/2036
07401M-AG-6	BSMF 2007-AR1 2A3 BSMF 2007-AR1 2A3 5.870% 02/25/37		12/26/2023	Paydown		453,803	453,803	395,255	408,360		45,443		45,443		453,803				9,037	02/25/2037
07401V-AB-7	BSMF 2007-AR3 21A1 BSMF 2007-AR3 1A2 5.650% 03/25/37		12/26/2023	Paydown		51,115	51,115	9,706			41,409		41,409		51,115				521	03/25/2037
07401V-AP-6	BSMF 2007-AR3 21A1 BSMF 2007-AR3 21A1 5.770% 04/25/37		11/27/2023	Paydown		469,363	469,363	402,322	428,945		40,418		40,418		469,363				7,340	04/25/2037
07401V-AP-6	BSMF 2007-AR3 21A1 BSMF 2007-AR3 21A1 5.770% 04/25/37		12/14/2023	AADE BLIC Modco AAM		3,973,957	4,285,085	3,673,028	3,916,085		(1,916)		(1,916)		3,914,169		59,788	59,788	165,897	04/25/2037
07401W-AP-4	BSSLT 2007-1 3A BSSLT 2007-1 2A 5.910% 08/25/37		12/26/2023	Paydown		61,067	61,067	46,411			14,656		14,656		61,067				1,391	08/25/2037
07402F-AC-9	BSSP 2007-R6 1A2 BSSP 2007-R6 2A1 3.993% 12/26/46		12/01/2023	Paydown		140,256	157,849	136,960	136,960		3,295		3,295		140,256				3,229	12/26/2046
07820Q-BM-6	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 1A2 6.191% 01/22/45		11/22/2023	Paydown		491,611	491,611	408,405	433,623		57,988		57,988		491,611				11,878	01/22/2045
07820Q-BM-6	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 1A2 6.191% 01/22/45		12/14/2023	AARE Surplus AAM		1,353,005	1,403,767	1,166,176	1,238,184		3,634		3,634		1,241,818		111,187	111,187	66,177	01/22/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07820Q-BQ-7	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 4A 4.853% 02/22/35		12/01/2023	Paydown		49,465	49,465	45,744	47,220		2,245		2,245		49,465				1,656	02/22/2035
08162B-BG-6	BMARK 2019-B11 XA BMARK 2019-B11 XA 1.001% 05/15/52		12/01/2023	Paydown				18,882	15,718		(15,718)		(15,718)						1,706	05/15/2052
08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		11/08/2023	Redemption 100.0000		2,100,000	2,100,000	1,575,000	1,039,500	171,938	525,000		696,938		2,100,000				55,125	09/30/2031
08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		11/06/2023	Security Withdraw		16,593,750	22,125,000	16,593,750	14,602,500	719,062			719,062		16,593,750				1,574,563	09/30/2031
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		12/31/2023	Redemption 100.0000		1,318,035	1,318,035	1,318,035	1,318,035						1,318,035				24,836	06/30/2037
09261H-AY-3	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured 7.050% 09/29/25		05/19/2023	Various		31,238,038	31,428,000	31,193,190	31,209,072		28,966		28,966		31,238,038				1,427,879	09/29/2025
09609F-AA-0	BLUE WING ASSET P/T CERTS 12-1 4.500% 01/11/23		01/11/2023	Redemption 100.0000		629,203	629,203	643,593	629,251		(49)		(49)		629,203				2,360	01/11/2023
097023-CT-0	BOEING CO Senior Unsecured 4.875% 05/01/25		05/17/2023	AADE - CATALINA		14,946,324	15,000,000	14,688,600	14,704,253		45,408		45,408		14,749,661		196,663	196,663	398,125	05/01/2025
10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS 3.920% 09/30/38		12/31/2023	Redemption 100.0000		1,485,723	1,485,723	1,485,723	1,485,723						1,485,723				43,076	09/30/2038
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41		09/30/2023	Redemption 100.0000		474,273	474,273	474,273	474,273						474,273				13,452	09/30/2041
10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3 3.500% 10/25/44		12/01/2023	Paydown		84,106	84,106	64,761			19,344		19,344		84,106				1,288	10/25/2044
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SR SECD NTS 6.540% 06/30/24		08/01/2023	Call 100.0000		14,360,314	11,024,687	5,943,266	6,973,114		4,051,572		4,051,572		11,024,687					06/30/2024
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SR SECD NTS 6.540% 06/30/24		11/06/2023	Security Withdraw		64,810	6,613,271	64,810	4,182,894		(4,118,084)		(4,118,084)		64,810					06/30/2024
110122-AW-8	BRISTOL-MYERS Senior Unsecured 3.250% 11/01/23		11/01/2023	Maturity		500,000	500,000	503,416	501,950		(1,950)		(1,950)		500,000				16,250	11/01/2023
11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		12/15/2023	Redemption 100.0000		236,656	236,656	236,656	236,656						236,656				4,313	03/15/2035
11042T-AA-1	BRIT AIR 18-1 Secured 3.800% 09/20/31		12/20/2023	Redemption 100.0000		157,420	157,420	157,420	157,420						157,420				3,686	09/20/2031
11042W-AA-4	BRIT AIR 2020-1 Secured 8.375% 11/15/28		11/15/2023	Redemption 100.0000		199,838	199,838	199,838	199,838						199,838				10,460	11/15/2028
11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		11/15/2023	Various		837,011	837,011	791,110	691,097		45,358		45,358		837,011				31,864	11/15/2032
11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		11/06/2023	Various		5,540,316	5,694,254	5,537,862	5,534,903		5,413		5,413		5,540,316				220,907	11/15/2032
11044M-AA-4	BRIT AIR 2020-1 Senior Secured 4.250% 11/15/32		08/30/2023	Various		6,715,280	7,338,287	6,703,803	6,715,929		6,759		6,759		6,722,688		(7,408)	(7,408)	246,903	11/15/2032
11823O-AS-0	BUCKEYE PARTNERS Junior Subordinated 9.694% 01/22/78		12/27/2023	Redemption 100.0000		1,000,000	1,000,000	713,850	714,325		285,675		285,675		1,000,000				119,118	01/22/2078
12189T-AZ-7	BURLINGTON NORTH Senior Unsecured 6.150% 05/01/37		08/30/2023	ALRE - DFL Trust AAM		7,608,175	7,000,000	7,894,020	7,882,197		(28,748)		(28,748)		7,853,449		(245,274)	(245,274)	357,554	05/01/2037
12464Y-AA-7	CBASS 2007-CB5 M9 CBASS 2007-CB5 A1 5.530% 04/25/37		12/26/2023	Paydown		156,497	156,497	106,483	99,946		56,551		56,551		156,497				2,797	04/25/2037
12464Y-AB-5	CBASS 2007-CB5 M9 CBASS 2007-CB5 A2 5.640% 04/25/37		12/26/2023	Paydown		127,425	127,425	85,803	80,429		46,996		46,996		127,425				2,283	04/25/2037
12465M-AA-2	CBASS 2006-CB9 M1 CBASS 2006-CB9 A1 5.590% 11/25/36		12/26/2023	Paydown		104,796	104,796	57,381	49,686		55,110		55,110		104,796				923	11/25/2036
12479D-AC-2	CBASS 2006-CB7 M2 CBASS 2006-CB7 A3 5.690% 10/25/36		12/26/2023	Paydown		65,563	65,563	44,078	44,759		20,804		20,804		65,563				854	10/25/2036
12489W-GD-0	CBASS 1999-CB1 1B1 CBASS 2002-CB6 M2V 8.845% 01/25/33		12/26/2023	Paydown		162,380	170,431	160,965	161,916		3,485	3,020	465		162,380				2,595	01/25/2033
12489W-NB-6	CBASS 1999-CB1 1B1 CBASS 2005-CB5 M3 6.160% 08/25/35		12/26/2023	Paydown			(106)	(67)			67		67						1	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1248MB-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1 5.740% 02/25/37		12/26/2023	Paydown		524,032	524,032	194,866	196,911		327,805	683	327,122		524,032				2,815	02/25/2037
1248MP-AH-7	CBASS 1999-CB1 1B1 CBASS 2007-MX1 M4 6.532% 12/25/36		03/01/2023	Paydown			1,567													12/25/2036
12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34		12/10/2023	Redemption 100.0000		639,736	639,736	797,671	711,747		(72,011)		(72,011)		639,736				22,862	01/10/2034
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31		12/31/2023	Redemption 100.0000		985,890	985,890	985,890	645,517						985,890				24,788	12/31/2031
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31		11/06/2023	Security Withdraw		10,728,434	10,728,434	10,728,434	10,728,434						10,728,434				578,155	12/31/2031
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 7.270% 07/25/34		12/26/2023	Paydown		(11,084)	(8,645)				8,645		8,645						397	07/25/2034
12510H-AE-0	CAUTO 2020-1A A5 CAUTO 2020-1A A5 3.480% 02/15/50		12/15/2023	Paydown		25,000	25,000	24,990	24,997		3		3		25,000				473	02/15/2050
12510H-AT-7	CAUTO 2023-1A A2 CAUTO 2023-1A A2 6.500% 09/15/53		12/15/2023	Paydown		131,250	131,250	126,908			4,342		4,342		131,250				1,193	09/15/2053
12515G-AJ-6	CD 2017-CD3 XA CD 2017-CD3 XA 1.104% 02/10/50		12/01/2023	Paydown				26,381	20,827		(20,827)		(20,827)						3,349	02/10/2050
12523@-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30		12/31/2023	Redemption 100.0000		615,846	615,846	615,846	615,846						615,846				24,829	09/30/2030
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		12/25/2023	Paydown		20,897	20,897	16,299			4,597		4,597		20,897				5,378	06/25/2036
12532@-AA-8	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		92,557	92,557	92,557	92,557						92,557				2,619	01/15/2023
12533#-AA-5	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		141,669	141,669	141,669	141,669						141,669				4,009	01/15/2023
12533*-AA-9	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		70,310	70,310	70,310	70,310						70,310				1,990	01/15/2023
12533@-AA-7	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		51,134	51,134	51,134	51,134						51,134				1,447	01/15/2023
12542R-G*-5	CHS INC SR NTS SER N 4.670% 06/09/23		06/09/2023	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				280,200	06/09/2023
12543D-AA-6	CWHL 2006-11 B4 CWHL 2006-11 1A1 6.000% 06/25/36		10/01/2023	Paydown		104,993	80,368	49,810	46,942		58,051		58,051		104,993				7,115	06/25/2036
12543P-AP-8	CWHL 2006-21 A6 CWHL 2006-21 A14 6.000% 02/25/37		11/01/2023	Paydown		44,377	39,145	24,804	23,745		20,632		20,632		44,377				1,711	02/25/2037
12543R-AP-4	CWHL 2007-3 B5 CWHL 2007-3 A14 5.870% 04/25/37		12/25/2023	Paydown		7,824	9,193	3,218			4,607		4,607		7,824				177	04/25/2037
12543W-AF-5	CWHL 2006-18 B3 CWHL 2006-18 2A4 6.000% 12/25/36		09/01/2023	Paydown			6	4			(4)		(4)							12/25/2036
12543W-AJ-7	CWHL 2006-18 B3 CWHL 2006-18 2A7 6.000% 12/25/36		09/01/2023	Paydown			6	4			(4)		(4)							12/25/2036
12544A-AA-3	CWHL 2006-20 X CWHL 2006-20 1A1 6.000% 02/25/37		12/01/2023	Paydown		12,333	34,342	20,680	20,071		(7,738)		(7,738)		12,333				868	02/25/2037
12544A-BP-9	CWHL 2006-20 X CWHL 2006-20 X 0.093% 02/25/37		02/27/2023	Paydown																02/25/2037
12544C-AG-6	CWHL 2007-2 A16 CWHL 2007-2 A7 5.850% 03/25/37		11/01/2023	Paydown		5,557	5,658	3,187	3,060		2,497		2,497		5,557				252	03/25/2037
12544C-AR-2	CWHL 2007-2 A16 CWHL 2007-2 A16 6.000% 03/25/37		11/01/2023	Paydown		2,330	2,360	1,124			1,206		1,206		2,330				42	03/25/2037
12544D-AL-3	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-14 A11 5.870% 09/25/37		10/25/2023	Paydown		59,828	58,336	26,149	16,335		43,493		43,493		59,828				2,168	09/25/2037
12544T-AD-6	CWHL 2007-7 M CWHL 2007-7 A4 5.750% 06/25/37		12/01/2023	Paydown		71,280	96,239	69,558	56,829		14,452		14,452		71,280				3,177	06/25/2037
12544T-AM-6	CWHL 2007-7 M CWHL 2007-7 A12 5.500% 06/25/37		12/01/2023	Paydown		14,219	19,198	13,604	10,904		3,316		3,316		14,219				606	06/25/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12544V-AB-5	CWHL 2007-5 B4 CWHL 2007-5 A2 5.750% 05/25/37		12/01/2023	Paydown		37,410	49,468	36,447	29,697		7,713		7,713		37,410				2,255	05/25/2037
12544X-AQ-8	CWHL 2007-9 B2 CWHL 2007-9 A6 5.750% 07/25/37		11/01/2023	Paydown		144,720	138,150	89,111	86,242		58,479		58,479		144,720				4,690	07/25/2037
12545A-AD-6	CWHL 2007-8 1A1 CWHL 2007-8 1A4 6.000% 01/25/38		12/01/2023	Paydown			8,119	4,512	4,512		(4,512)		(4,512)						168	01/25/2038
12545C-AU-4	CWHL 2007-10 A19 CWHL 2007-10 A19 6.000% 07/25/37		10/01/2023	Paydown		7,753	8,144	4,274			3,479		3,479		7,753				296	07/25/2037
12545C-AW-0	CWHL 2007-10 A19 CWHL 2007-10 A21 6.000% 07/25/37		10/01/2023	Paydown		2,846	3,642	2,562	2,017		829		829		2,846				136	07/25/2037
12566Q-AE-3	CMALT 2007-A1 B2 CMALT 2007-A1 1A5 6.000% 01/25/37		12/01/2023	Paydown		35,583	45,946	40,163	41,597		(6,014)		(6,014)		35,583				1,589	01/25/2037
12566Q-AG-8	CMALT 2007-A1 B2 CMALT 2007-A1 1A7 6.000% 01/25/37		12/01/2023	Paydown		33,396	43,123	37,696	39,041		(5,645)		(5,645)		33,396				1,492	01/25/2037
12566R-AD-3	CMALT 2006-A6 1A4 CMALT 2006-A6 1A4 6.000% 11/25/36		12/01/2023	Paydown		154,502	166,779	160,211	160,606		(6,104)		(6,104)		154,502				6,661	11/25/2036
12566W-AM-2	CMALT 2007-A5 1A12 CMALT 2007-A5 1A12 0.000% 05/25/37		12/01/2023	Paydown		17,887	19,135	12,749			5,139		5,139		17,887					05/25/2037
12567A-AG-2	CMALT 2007-A3 1A10 CMALT 2007-A3 1A7 5.750% 03/25/37		12/01/2023	Paydown		18,356	25,203	22,904	23,050		(4,694)		(4,694)		18,356				770	03/25/2037
12592U-BA-9	CSMLT 2015-1 AIOS CSMLT 2015-1 AIOS 0.232% 05/25/45		11/01/2023	Paydown				131			(131)		(131)						2,106	05/25/2045
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 6.944% 07/27/36		12/01/2023	Paydown			(447)	(102)			102		102						18	07/27/2036
12596M-AM-8	CSMC 2019-RPL1 SA CSMC 2019-RPL1 SA 3.770% 07/25/58		12/01/2023	Paydown			20,215	20,215			(20,215)		(20,215)						357	07/25/2058
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS 3.820% 12/31/38		12/31/2023	Redemption 100.0000		1,756,967	1,756,967	1,756,967	1,756,967						1,756,967				52,507	12/31/2038
12624Q-AR-4	COMM MORTGAGE TRUST COMM_12-CR COMM 2012-CR4 A3 2.853% 10/15/45		06/01/2023	Paydown		865,953	865,953	887,592	872,446		(6,494)		(6,494)		865,953				7,499	10/15/2045
12624X-AD-0	COMM MORTGAGE TRUST COMM_13-CR COMM 2013-CR6 A4 3.101% 03/10/46		01/01/2023	Paydown		2,902,361	2,902,361	3,025,711	2,902,361						2,902,361				7,500	03/10/2046
126307-AY-3	CSC HOLDINGS LLC SENIOR 7.500% 04/01/28		07/24/2023	Morgan Stanley		2,912,500	5,000,000	3,406,250	3,406,250		117,113		117,113		3,523,363		(610,863)	(610,863)	323,958	04/01/2028
12636M-AG-3	CSAIL 2016-C6 C CSAIL 2016-C6 XA 2.021% 01/15/49		12/01/2023	Paydown				19,660	14,457		(14,457)		(14,457)						2,847	01/15/2049
126378-CC-0	CSMC 2007-1 PP CSMC 2007-1 PP 0.000% 02/25/37		02/03/2023	Paydown			481,599													02/25/2037
126379-AB-2	CSMC 2007-4 PP CSMC 2007-4 1A2 5.870% 06/25/37		09/25/2023	Paydown		180	180				180		180		180				3	06/25/2037
12638D-AB-2	CSMC 2007-7 ARL CSMC 2007-7 1A2 6.500% 03/25/38		12/01/2023	Paydown		5,737	151,840				5,737		5,737		5,737				9,906	03/25/2038
12638E-AJ-3	CSMC 2006-CF2 X CSMC 2006-CF2 X 0.000% 05/25/36		02/03/2023	Paydown			9,455,570													05/25/2036
12638P-BV-0	CSMC 2007-3 PP CSMC 2007-3 4A6 5.720% 04/25/37		12/25/2023	Paydown		7,503	7,503	4,258			3,245		3,245		7,503				304	04/25/2037
12638P-CB-3	CSMC 2007-3 PP CSMC 2007-3 4A12 6.750% 04/25/37		10/25/2023	Paydown				140			(140)		(140)						32	04/25/2037
12639M-AT-2	CSMC 2010-15R 2B1 CSMC 2010-15R 2B1 0.010% 05/26/36		12/01/2023	Paydown			1,616													05/26/2036
12639P-AB-4	CSMC 2007-6 ARL CSMC 2007-6 A2 6.421% 10/25/37		12/01/2023	Paydown		105,215	38,869	18			105,197		105,197		105,215				130	10/25/2037
126405-AM-1	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 AIOS 0.300% 01/25/60		12/01/2023	Paydown				115,590			(115,590)		(115,590)						18,575	01/25/2060
126405-AN-9	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 XS 1.601% 01/25/60		12/01/2023	Paydown				138,464			(138,464)		(138,464)						27,911	01/25/2060
126405-AQ-2	CSMC 2020-RPL4 CERT CSMC 2020-RPL4 SA 0.000% 01/25/60		10/01/2023	Paydown				8,957			(8,957)		(8,957)						204	01/25/2060

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12641T-CC-8	CSMC 2009-5R 2A3 CSMC 2009-5R 3A2 3.896% 06/25/36		12/01/2023	Paydown		164,219	168,032	123,898	126,406		37,813		37,813		164,219				4,993	06/25/2036
12642H-AR-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-9R 2A2 7.220% 03/26/36		12/01/2023	Paydown		110,937	115,142	104,778	110,963		(26)		(26)		110,937				2,138	03/26/2036
12642L-BS-0	CSMC 2009-13R 2A2 CSMC 2009-13R 2A2 6.000% 01/26/37		12/01/2023	Paydown		245,618	236,215	164,692	166,629		79,736	747	78,989		245,618				7,612	01/26/2037
12645B-AC-5	CSMC 2010-17R 8B1 CSMC 2010-17R 1A2 5.286% 06/26/36		12/01/2023	Paydown		217,239	217,239	209,500	216,613		626		626		217,239				4,607	06/26/2036
12645L-BG-3	CSMC 2011-5R 4A2 CSMC 2011-5R 4A2 4.097% 11/27/35		12/01/2023	Paydown		1,273,308	1,273,636	1,196,212	918,054		77,097		77,097		1,273,308				20,207	11/27/2035
12645L-BP-3	CSMC 2011-5R 4A2 CSMC 2011-5R 5A2 4.306% 02/27/47		12/01/2023	Paydown		413,529	413,529	360,547	380,516		33,013		33,013		413,529				6,804	02/27/2047
12645Q-AC-2	CSMC 2011-6R 1A2 CSMC 2011-6R 1A2 4.595% 03/25/36		10/01/2023	Paydown		602,927	607,100	505,525	505,525		97,401		97,401		602,927				20,916	03/25/2036
12645V-AC-1	CSMC 2011-12R 2A2 CSMC 2011-12R 1A2 2.855% 10/27/37		12/01/2023	Paydown		422,515	525,906	385,996	390,582		43,003	11,070	31,933		422,515				10,070	10/27/2037
12645V-AY-3	CSMC 2011-12R 2A2 CSMC 2011-12R 2A2 3.657% 02/27/37		12/01/2023	Paydown		176,259	154,910	132,467			43,792		43,792		176,259				2,706	02/27/2037
12646A-AY-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2011-13R 2A2 3.924% 07/27/36		12/01/2023	Paydown		815,788	883,523	740,767	738,817		80,932	3,961	76,971		815,788				16,954	07/27/2036
12646A-AY-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2011-13R 2A2 3.924% 07/27/36		12/14/2023	AADE BLIC Modco AAM		5,530,759	6,680,312	5,606,980	5,586,193		91,187	43,812	47,375		5,633,568		(102,809)	(102,809)	259,990	07/27/2036
12646D-AJ-5	CSMC 2012-4R 2A2 CSMC 2012-4R 2A2 5.459% 07/27/37		12/01/2023	Paydown		406,758	673,031	536,670	579,645		(172,886)		(172,886)		406,758				25,185	07/27/2037
12646D-AJ-5	CSMC 2012-4R 2A2 CSMC 2012-4R 2A2 5.459% 07/27/37		12/14/2023	AARE Surplus AAM		3,184,772	3,511,881	2,800,346	3,024,589		68,621		68,621		3,093,211		91,561	91,561	196,965	07/27/2037
12646D-AU-0	CSMC 2012-4R 2A2 CSMC 2012-4R 4A2 4.551% 08/27/37		05/01/2023	Paydown		74,360	74,966	64,110	66,073		8,287		8,287		74,360				755	08/27/2037
12646D-AU-0	CSMC 2012-4R 2A2 CSMC 2012-4R 4A2 4.551% 08/27/37		05/23/2023	ALRE - TDF Trust AAM		4,923,207	5,602,206	4,790,922	4,937,685		8,685		8,685		4,946,370		(23,163)	(23,163)	107,921	08/27/2037
12646J-AW-3	CSMC 2009-3R 28A2 CSMC 2012-7R 2A2 4.863% 06/26/36		12/01/2023	Paydown		125,359	121,207	106,611	106,611		18,748		18,748		125,359				3,648	06/26/2036
12646N-AL-8	CSMC 2009-3R 28A2 CSMC 2012-10R 2A2 2.855% 10/26/37		12/01/2023	Paydown		89,485	111,382	80,328	81,199		10,537	2,251	8,286		89,485				2,133	10/26/2037
12646U-AX-6	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43		11/01/2023	Paydown				45			(45)		(45)						443	03/25/2043
12646U-AY-4	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X2 0.471% 03/25/43		11/01/2023	Paydown				346			(346)		(346)						3,614	03/25/2043
12646W-AW-4	CSMC 2013-IVR2 AIOS CSMC 2013-IVR2 AIOS 0.000% 04/25/43		11/01/2023	Paydown				58			(58)		(58)						884	04/25/2043
12647J-BU-5	CSMC 2013-HYB1 AIOS CSMC 2013-HYB1 AIOS 0.232% 04/25/43		11/01/2023	Paydown				1			(1)		(1)						6	04/25/2043
12647M-BM-6	CSMC 2013-6 APP CSMC 2013-6 1X14 0.227% 07/25/28		11/01/2023	Paydown				4			(4)		(4)						5,689	07/25/2028
12647M-DX-0	CSMC 2013-6 APP CSMC 2013-6 IOS1 0.000% 07/25/28		11/01/2023	Paydown				492			(492)		(492)						7,533	07/25/2028
12647P-AE-8	CSMC 2013-7 APP CSMC 2013-7 AX1 0.044% 08/25/43		11/01/2023	Paydown				1			(1)		(1)						353	08/25/2043
12648H-BG-9	CSMC 2014-IVR2 B3 CSMC 2014-IVR2 AIOS 0.232% 04/25/44		11/01/2023	Paydown				119			(119)		(119)						1,903	04/25/2044
12648P-CN-5	CSMC 2014-6R 14C CSMC 2014-6R 9A1 2.750% 12/27/35		12/01/2023	Paydown		94,504	94,504	87,417			7,088		7,088		94,504				3,181	12/27/2035
12648T-AV-1	CSMC 2014-IVR3 B3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44		11/01/2023	Paydown				211			(211)		(211)						3,006	07/25/2044
12649K-AR-8	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX5 0.500% 12/25/44		11/01/2023	Paydown				37			(37)		(37)						171	12/25/2044

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12649K-AS-6	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX6 0.500% 12/25/44		02/03/2023	Paydown				2			(2)		(2)							12/25/2044
12649K-AZ-0	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AIOS 0.232% 12/25/44		11/01/2023	Paydown				210			(210)		(210)						891	12/25/2044
12649N-AA-9	CSMC 2015-1 AIOS CSMC 2015-1 AX5 0.400% 01/25/45		11/01/2023	Paydown				119			(119)		(119)						3,304	01/25/2045
12649N-AX-9	CSMC 2015-1 AIOS CSMC 2015-1 AIOS 0.232% 01/25/45		02/03/2023	Paydown				7			(7)		(7)							01/25/2045
12649R-AK-8	CSMC 2015-2 AX4 CSMC 2015-2 AX4 0.500% 02/25/45		11/01/2023	Paydown				33			(33)		(33)						655	02/25/2045
12649R-BA-9	CSMC 2015-2 AX4 CSMC 2015-2 AIOS 0.232% 02/25/45		11/01/2023	Paydown				224			(224)		(224)						3,631	02/25/2045
12649X-AA-7	CSMC 2015-3 AIOS CSMC 2015-3 AX3 0.312% 03/25/45		10/01/2023	Paydown				51			(51)		(51)						8,789	03/25/2045
12649X-BG-3	CSMC 2015-3 AIOS CSMC 2015-3 AIOS 0.232% 03/25/45		11/01/2023	Paydown				208			(208)		(208)						2,717	03/25/2045
12650U-AA-9	CSMLT 2015-3 APP CSMLT 2015-3 1AX2 0.320% 11/25/45		11/01/2023	Paydown				129			(129)		(129)						2,601	11/25/2045
12650U-AL-5	CSMLT 2015-3 APP CSMLT 2015-3 2AX2 0.000% 10/25/30		11/01/2023	Paydown				45			(45)		(45)							10/25/2030
12650U-BH-3	CSMLT 2015-3 APP CSMLT 2015-3 AIOS 0.232% 11/25/45		12/01/2023	Paydown				332			(332)		(332)						3,718	11/25/2045
12651Y-AA-0	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 A1 4.000% 08/01/57		12/01/2023	Paydown		7,847	7,847	6,827			1,020		1,020		7,847				142	08/01/2057
12651Y-AW-2	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 AIOS 0.000% 08/01/57		11/01/2023	Paydown				1			(1)		(1)						643	08/01/2057
12653T-CB-5	CSMC 2018-J1 AIOS CSMC 2018-J1 AIOS 0.010% 02/25/48		03/01/2023	Paydown			2,478,003												9	02/25/2048
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1 7.205% 07/25/47		12/04/2023	Paydown		404,264	404,264	406,790			(2,527)		(2,527)		404,264				22,792	07/25/2047
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		10/02/2023	Paydown			58,164	9,382			(9,382)		(9,382)						521	07/25/2047
12657X-AJ-7	CSMC 2021-JR1 R CSMC 2021-JR1 SA 0.000% 09/27/66		02/03/2023	Paydown			18,308													09/27/2066
12657X-AP-3	CSMC 2021-JR1 R CSMC 2021-JR1 PT2 0.000% 07/26/60		10/01/2023	Paydown		51,135	279,848	92,350			(41,215)		(41,215)		51,135				5,221	07/26/2060
12658Q-AA-0	CSMCM 2021-RP11 CERT CSMCM 2021-RP11 CERT 3.778% 10/27/61		12/03/2023	Paydown			23,567	18,296			(18,295)		(18,295)						993	10/27/2061
12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A 2.870% 01/25/67		12/01/2023	Paydown		60,454	60,454	53,200			7,255		7,255		60,454				809	01/25/2067
12660K-AC-5	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 A1 1.668% 09/27/60		12/01/2023	Paydown		6,682	6,682	5,546			1,136		1,136		6,682				48	09/27/2060
12661N-AK-0	CSMC 2022-NQM3 XS CSMC 2022-NQM3 AIOS 0.002% 03/25/67		12/01/2023	Paydown				1,533			(1,533)		(1,533)						285	03/25/2067
12661N-AL-8	CSMC 2022-NQM3 XS CSMC 2022-NQM3 XS 0.000% 03/25/67		12/01/2023	Paydown				59,998			(59,998)		(59,998)						12,517	03/25/2067
12661X-BM-3	CSMC 2021-INV1 A5 CSMC 2021-INV1 AX4 0.400% 07/25/56		12/01/2023	Paydown				6,106			(6,106)		(6,106)						615	07/25/2056
12661X-BU-5	CSMC 2021-INV1 A5 CSMC 2021-INV1 AIOS 0.040% 07/25/56		12/01/2023	Paydown				7,441			(7,441)		(7,441)						916	07/25/2056
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		12/01/2023	Paydown		25,344	25,344	20,275			5,069		5,069		25,344				1,596	02/25/2066
12662J-AA-0	CSMCM 2022-RPL1 CERT CSMCM 2022-RPL1 CERT 4.231% 04/25/61		12/03/2023	Paydown			24,399	21,565			(21,565)		(21,565)						1,471	04/25/2061
12662T-AA-8	CSMC 2022-7R 1A1 CSMC 2022-7R 1A1 8.841% 10/25/66		11/28/2023	Paydown		152,617	152,617	151,854			763		763		152,617				6,388	10/25/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12662T-AC-4	CSMC 2022-7R 1A1 CSMC 2022-7R 1A2 0.000% 10/25/66		12/04/2023	Paydown		456,168	(674,955)	(84,369)			540,537		540,537		456,168				(595)	10/25/2066
126650-BY-5	CVS PASS-THROUGH TRUST P/T CERTS 5.926% 01/10/34		12/10/2023	Redemption 100.0000		87,012	87,012	101,293	95,586		(8,574)		(8,574)		87,012				2,818	01/10/2034
126650-DY-3	CVS HEALTH CORP Senior Unsecured 5.300% 06/01/33		06/01/2023	Goldman Sachs		1,008,150	1,000,000	996,930			2		2		996,932		11,218	11,218	442	06/01/2033
12666C-AF-0	CWL 2006-23 B CWL 2006-23 M1 5.720% 05/25/37		12/26/2023	Paydown			(94,810)	(71,185)			71,185		71,185						1,426	05/25/2037
12666U-AD-5	CWL 2006-15 A5A CWL 2006-15 A4 4.347% 10/25/46		12/01/2023	Paydown		1,406,099	1,385,064	1,337,416			68,683		68,683		1,406,099				24,495	10/25/2046
126670-JY-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB9 3A2A 7.884% 02/20/36		12/01/2023	Paydown		96,442	100,384	91,088	96,713		(270)		(270)		96,442				2,240	02/20/2036
126670-TG-3	CWL 2006-1 AF5 CWL 2006-1 AF5 6.384% 07/25/36		07/01/2023	Paydown		734,834	734,834	652,165	677,906		56,928		56,928		734,834				10,627	07/25/2036
126670-TG-3	CWL 2006-1 AF5 CWL 2006-1 AF5 6.384% 07/25/36		08/30/2023	ALRE - DFL Trust AAM		10,249,418	11,012,294	9,773,411	10,159,166		33,284		33,284		10,192,450		56,968	56,968	376,606	07/25/2036
126671-6K-7	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-5 M1 6.325% 08/25/34		12/26/2023	Paydown		49,467	49,467	47,214	48,964		503		503		49,467				1,885	08/25/2034
126671-YC-4	CWL 2007-SEA1 1M5 CWL 2003-BC2 M1 6.520% 03/25/33		03/27/2023	Paydown		55,634	55,634	53,251	55,673		(39)		(39)		55,634				263	03/25/2033
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-1 M2 6.295% 03/25/34		12/26/2023	Paydown		144,029	144,029	134,211	142,661		1,368		1,368		144,029				4,972	03/25/2034
126673-4C-3	CWL 2005-IM1 M2 CWL 2005-IM1 M2 6.220% 11/25/35		11/27/2023	Paydown			16,088	9,777			(9,777)		(9,777)						309	11/25/2035
126673-DQ-2	CWL 2004-7 MF1 CWL 2004-7 MF1 4.214% 12/25/34		07/01/2023	Paydown		169,812	169,812	169,136	169,231		581		581		169,812				2,416	12/25/2034
126673-DR-0	CWL 2004-7 MF1 CWL 2004-7 MF2 4.169% 10/25/34		12/01/2023	Paydown		320,749	320,749	319,030	318,753		1,996		1,996		320,749				10,461	10/25/2034
126673-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 5.756% 02/15/34		12/15/2023	Paydown		23,504	23,504	16,688			6,816		6,816		23,504				602	02/15/2034
126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 6.370% 08/25/35		12/26/2023	Paydown			(19,935)	(9,768)			9,768		9,768						1,413	08/25/2035
12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.920% 12/25/36		09/25/2023	Paydown			(40,241)	(26,157)			26,157		26,157						144	12/25/2036
12667F-4Q-5	CWALT 2005-7CB B4 CWALT 2005-7CB 2A5 5.500% 03/01/38		12/25/2023	Paydown		126,610	147,140	96,377			30,233		30,233		126,610				4,153	03/01/2038
12667F-4T-9	CWALT 2005-7CB B4 CWALT 2005-7CB 2A8 5.500% 03/01/38		12/25/2023	Paydown		102,437	108,418	71,556			30,881		30,881		102,437				3,706	03/01/2038
12667F-5F-8	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A4 5.500% 04/25/35		12/01/2023	Paydown		312,916	347,990	328,203	321,705		(8,788)		(8,788)		312,916				10,488	04/25/2035
12667F-5H-4	CWALT 2005-6CB 1A7 CWALT 2005-6CB 1A6 5.500% 04/25/35		12/01/2023	Paydown		48,523	53,549	52,490	49,227		(704)		(704)		48,523				1,622	04/25/2035
12667F-5V-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J2 1A1 5.500% 04/25/35		12/25/2023	Paydown		211,468	211,468	176,740	170,616		40,852		40,852		211,468				4,787	04/25/2035
12667F-FA-8	CWALT 2004-J2 B1 CWALT 2004-J2 B1 5.756% 04/25/34		12/01/2023	Paydown			16,122	5,159			(5,159)		(5,159)						1,295	04/25/2034
12667F-NW-1	CWALT 2004-17CB 1A1 CWALT 2004-17CB 1A1 5.062% 09/25/34		12/01/2023	Paydown		407,714	407,838	354,501	354,451		53,262		53,262		407,714				9,122	09/25/2034
12667F-SR-7	CWALT 2004-J8 M CWALT 2004-J8 M 5.500% 09/25/34		05/01/2023	Paydown			3,167													09/25/2034
12667F-WV-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-27CB A2 5.500% 12/25/34		12/01/2023	Paydown		196,638	187,319	167,165	165,457		31,181		31,181		196,638				6,146	12/25/2034
12667F-X5-9	CWALT 2005-3CB 1A14 CWALT 2005-3CB 1A7 5.500% 03/25/35		12/01/2023	Paydown		679,293	738,993	668,413	668,376		10,917		10,917		679,293				21,393	03/25/2035
12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 6.130% 10/25/35		12/26/2023	Paydown		61,575	61,575	45,475	33,664		17,715		17,715		61,575				669	10/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	CWALT 2005-44 1A1 CWALT 2005-44 1A1																			
12667G-3L-5	6.130% 10/25/35		08/30/2023	Various		1,408,171	1,966,750	1,459,007	1,392,240		(16,377)		(16,377)		1,375,863		32,308	32,308	58,108	10/25/2035
	CWALT 2005-40CB A1 CWALT 2005-40CB A1																			
12667G-5G-4	5.500% 10/25/35		12/01/2023	Paydown		408,137	458,898	311,765			96,372		96,372		408,137				8,841	10/25/2035
	CWALT 2005-43 B4 CWALT 2005-43 1A1 3.987%																			
12667G-5S-8	10/25/35		12/01/2023	Paydown		345,382	560,012	494,694	497,240		(151,858)		(151,858)		345,382				8,193	10/25/2035
	CWALT 2005-46CB A1 CWALT 2005-46CB A13																			
12667G-7G-2	4.800% 10/25/35		10/25/2023	Paydown				242			(242)		(242)						7	10/25/2035
	CWALT 2005-46CB A1 CWALT 2005-46CB A14																			
12667G-7H-0	5.500% 10/25/35		12/01/2023	Paydown		64,741	70,475	60,556	56,500		8,241		8,241		64,741				2,190	10/25/2035
	CWALT 2005-13CB A8 CWALT 2005-13CB A8																			
12667G-AH-6	5.500% 05/25/35		12/01/2023	Paydown		30,428	30,468	27,917	27,445		2,983		2,983		30,428				1,012	05/25/2035
	CWALT 2005-J3 B3 CWALT 2005-J3 1A1 5.500%																			
12667G-DA-8	05/25/35		12/25/2023	Paydown		942,717	1,026,869	772,770	770,837		171,880		171,880		942,717				20,659	05/25/2035
	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5																			
12667G-EP-4	5.500% 05/25/35		12/25/2023	Paydown		191,341	191,458	153,167			38,174		38,174		191,341				5,659	05/25/2035
	CWALT 2005-J8 B3 CWALT 2005-J8 1A1 5.500%																			
12667G-H8-9	07/25/35		12/25/2023	Paydown		28,896	25,765	18,141	16,470		12,426		12,426		28,896				1,291	07/25/2035
	CWALT 2005-27 2A3 CWALT 2005-27 1A2																			
12667G-L8-4	6.412% 08/25/35		12/01/2023	Paydown		141,199	141,199	130,297			10,902		10,902		141,199				3,507	08/25/2035
	CWALT 2005-22T1 A5 CWALT 2005-22T1 A5																			
12667G-MA-8	5.500% 06/25/35		12/01/2023	Paydown		282,945	280,312	181,780	184,287		100,441	1,783	98,658		282,945				8,924	06/25/2035
	CWALT 2005-17 1B3 CWALT 2005-17 1A1																			
12667G-RV-7	5.990% 07/25/35		11/27/2023	Paydown		344,969	344,969	316,705	320,202		25,240	473	24,767		344,969				8,686	07/25/2035
	CWALT 2005-17 1B3 CWALT 2005-17 1A1																			
12667G-RV-7	5.990% 07/25/35		12/14/2023	AADE BLIC Modco AAM		4,381,347	4,892,105	4,531,765	4,540,885		1,694	11,194	(9,500)		4,531,385		(150,038)	(150,038)	202,351	07/25/2035
	CWALT 2005-J9 B1 CWALT 2005-J9 1A6 5.500%																			
12667G-T8-6	08/25/35		12/01/2023	Paydown		113,238	113,062	77,328	71,924		41,314		41,314		113,238				2,450	08/25/2035
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-																			
12667G-TS-2	26CB A6 5.500% 07/25/35		12/01/2023	Paydown		55,960	54,560	48,058	43,769		12,191		12,191		55,960				1,594	07/25/2035
	CWALT 2005-J6 B3 CWALT 2005-J6 1A5 5.500%																			
12667G-VF-7	07/25/35		12/25/2023	Paydown		10,290	10,290	7,820			2,470		2,470		10,290				306	07/25/2035
	CWALT 2005-34CB B3 CWALT 2005-34CB 1A10																			
12667G-X5-7	5.500% 09/25/35		12/25/2023	Paydown		127,243	127,077	78,470	65,059		62,183		62,183		127,243				3,477	09/25/2035
	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1																			
12667G-XA-6	5.750% 08/25/35		12/25/2023	Paydown		120,285	128,770	64,385			55,900		55,900		120,285				3,291	08/25/2035
	CWALT 2005-30CB B3 CWALT 2005-30CB 1A1																			
12667G-XK-4	5.500% 08/25/35		12/25/2023	Paydown		264,069	282,420	177,924			86,145		86,145		264,069				7,749	08/25/2035
	CWALT 2005-31 1A1 CWALT 2005-31 1A1																			
12667G-YX-5	6.030% 08/25/35		12/26/2023	Paydown		360,780	360,780	295,188	311,848		48,932		48,932		360,780				6,151	08/25/2035
	CWL 2006-21 M1 CWL 2006-21 M1 5.700%																			
12667L-AF-9	05/25/37		01/31/2023	NON-BROKER TRADE		11,598,303	34,112,657	11,598,303							11,598,303				35,901	05/25/2037
	CWL 2006-21 M1 CWL 2006-21 M1 5.700%																			
12667L-AF-9	05/25/37		12/26/2023	Paydown		263,053	1,104,342	375,476			(112,424)		(112,424)		263,053				29,469	05/25/2037
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-																			
12668A-4B-8	IM1 A1 6.070% 01/25/36		11/27/2023	Paydown		77,595	77,595	64,928	70,139		7,456		7,456		77,595				2,044	01/25/2036
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-																			
12668A-4B-8	IM1 A1 6.070% 01/25/36		12/14/2023	AADE BLIC Modco AAM		3,071,967	3,472,043	2,905,232	3,138,428		5,080		5,080		3,143,509		(71,541)	(71,541)	141,867	01/25/2036
	CWALT 2005-82 A1 CWALT 2005-82 A1 6.010%																			
12668A-5X-9	02/25/36		12/26/2023	Paydown		786,927	1,028,254	822,874	271,975		(33,877)		(33,877)		786,927				25,067	02/25/2036
	CWALT 2005-82 A1 CWALT 2005-82 A1 6.010%																			
12668A-5X-9	02/25/36		12/22/2023	ALRe Corporate AAM		2,497,989	3,114,732	2,433,102	2,414,731		15,535		15,535		2,430,266		67,723	67,723	141,103	02/25/2036
	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1																			
12668A-C4-5	5.500% 11/25/35		12/25/2023	Paydown		86,840	94,420	57,124			29,715		29,715		86,840				1,517	11/25/2035
	CWALT 2005-51 4A1 CWALT 2005-51 1A1																			
12668A-CG-8	6.112% 11/20/35		12/20/2023	Paydown		314,955	314,955	296,341	297,000		17,955		17,955		314,955				5,826	11/20/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12668A-CP-8	CWALT 2005-51 4A1 CWALT 2005-51 2A1 6.072% 11/20/35		12/20/2023	Paydown		274,909	274,909	206,641	222,667		52,242		52,242		274,909				5,015	11/20/2035
12668A-FM-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-48T1 A6 5.500% 11/25/35		12/01/2023	Paydown		64,144	69,966	52,435	45,689		18,455		18,455		64,144				2,137	11/25/2035
12668A-FW-0	CWALT 2005-52CB 1A10 CWALT 2005-52CB 1A1 5.500% 11/25/35		12/25/2023	Paydown		111,852	108,347	75,954	65,756		46,096		46,096		111,852				3,254	11/25/2035
12668A-GN-9	CWALT 2005-56 2A3 CWALT 2005-56 1A1 6.930% 11/25/35		11/27/2023	Paydown		60,338	60,338	53,548	53,558		6,780		6,780		60,338				1,236	11/25/2035
12668A-GT-6	CWALT 2005-56 2A3 CWALT 2005-56 2A2 6.969% 11/25/35		12/01/2023	Paydown		39,221	62,557	51,291	61,829		(22,607)		(22,607)		39,221				1,020	11/25/2035
12668A-HG-3	CWALT 2005-56 2A3 CWALT 2005-56 5A3 6.250% 11/25/35		12/26/2023	Paydown		176,471	235,535	33,596			142,875		142,875		176,471				27,157	11/25/2035
12668A-KP-9	CWALT 2005-53T2 2A1 CWALT 2005-53T2 2A1 6.000% 11/25/35		05/01/2023	Paydown		94,983	101,553	73,076	66,413		28,571		28,571		94,983				1,335	11/25/2035
12668A-KP-9	CWALT 2005-53T2 2A1 CWALT 2005-53T2 2A1 6.000% 11/25/35		05/23/2023	ALRE - TDF Trust AAM		2,052,048	3,165,353	2,277,753	2,070,041		(27,624)		(27,624)		2,042,417		9,631	9,631	72,814	11/25/2035
12668A-PB-5	CWALT 2005-54CB 1A2 CWALT 2005-54CB 1A9 5.500% 11/25/35		12/01/2023	Paydown		189,789	173,161	147,693	138,003		51,786		51,786		189,789				4,923	11/25/2035
12668A-QH-1	CWALT 2005-51 4A1 CWALT 2005-51 4A1 6.112% 11/20/35		12/20/2023	Paydown		304,121	304,121	244,631	249,783		54,337		54,337		304,121				9,205	11/20/2035
12668A-RH-0	CWALT 2005-59 B5 CWALT 2005-59 1A2C 6.492% 11/20/35		12/20/2023	Paydown		1,465	1,301	338			1,127		1,127		1,465				69	11/20/2035
12668A-TT-2	CWALT 2005-62 2X2 CWALT 2005-62 2A1 6.012% 12/25/35		12/01/2023	Paydown		92,573	92,573	86,334	87,182		5,390		5,390		92,573				1,068	12/25/2035
12668A-US-2	CWALT 2005-60T1 A3 CWALT 2005-60T1 A3 5.500% 12/25/35		12/25/2023	Paydown			239	96			(96)		(96)						11	12/25/2035
12668A-UV-5	CWALT 2005-60T1 A3 CWALT 2005-60T1 A6 6.250% 12/25/35		12/25/2023	Paydown			188	112	84		(84)		(84)						9	12/25/2035
12668A-V6-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-73CB 2A4 5.750% 01/25/36		12/01/2023	Paydown		149,092	149,854	107,618	89,819		59,273		59,273		149,092				2,402	01/25/2036
12668A-XB-6	CWALT 2005-63 B4 CWALT 2005-63 1A1 4.632% 12/25/35		12/01/2023	Paydown		44,919	55,222	45,568	49,398		(4,479)		(4,479)		44,919				1,152	12/25/2035
12668A-ZP-3	CWALT 2005-64CB 1A4 CWALT 2005-64CB 1A4 5.500% 12/25/35		12/01/2023	Paydown		539,841	627,953	570,584	572,619		(32,778)		(32,778)		539,841				19,259	12/25/2035
12668A-ZP-3	CWALT 2005-64CB 1A4 CWALT 2005-64CB 1A4 5.500% 12/25/35		12/14/2023	AADE BLIC Modco AAM		3,622,360	4,184,070	3,801,823	3,815,382		(7,958)		(7,958)		3,807,423		(185,064)	(185,064)	237,738	12/25/2035
12668A-ZX-6	CWALT 2005-64CB 1A4 CWALT 2005-64CB 1A12 5.500% 12/25/35		12/25/2023	Paydown		221,960	258,188	210,750	209,602		12,359		12,359		221,960				7,797	12/25/2035
12668B-BN-2	CWALT 2005-81 A1 CWALT 2005-81 A1 6.030% 02/25/37		12/26/2023	Paydown		901,887	901,887	736,508	749,350		156,639	4,102	152,537		901,887				20,786	02/25/2037
12668B-QL-5	CWALT 2005-77T1 2A2 CWALT 2005-77T1 2A2 6.000% 02/25/36		12/01/2023	Paydown		63,825	87,073	52,646	54,239		9,771	185	9,586		63,825				4,285	02/25/2036
12668B-QL-5	CWALT 2005-77T1 2A2 CWALT 2005-77T1 2A2 6.000% 02/25/36		12/14/2023	AADE BLIC Modco AAM		2,289,943	3,932,800	2,411,854	2,449,804		(118,542)	7,693	(126,235)		2,323,569		(33,626)	(33,626)	244,374	02/25/2036
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 6.570% 02/25/36		12/25/2023	Paydown		273,364	270,963	199,799	78,263		74,291		74,291		273,364				8,205	02/25/2036
12668B-FD-0	CWALT 2005-86CB A5 CWALT 2005-86CB A4 5.500% 02/25/36		12/01/2023	Paydown		86,696	118,107	89,388	77,254		9,442		9,442		86,696				3,774	02/25/2036
12668B-FE-8	CWALT 2005-86CB A5 CWALT 2005-86CB A5 5.500% 02/25/36		12/01/2023	Paydown		10,884	12,897	7,576			3,307		3,307		10,884				186	02/25/2036
12668B-GD-9	CWALT 2005-80CB 2A1 CWALT 2005-80CB 2A1 6.000% 02/25/36		12/01/2023	Paydown		141,064	144,587	136,662			4,402		4,402		141,064				3,510	02/25/2036
12668B-KF-9	CWALT 2006-J1 B5 CWALT 2006-J1 1A9 5.500% 02/25/36		12/01/2023	Paydown		50,187	56,672	49,335	46,455		3,732		3,732		50,187				1,971	02/25/2036
12668B-KH-5	CWALT 2006-J1 B5 CWALT 2006-J1 1A11 5.500% 02/25/36		12/01/2023	Paydown		228,946	258,527	201,995	201,995		26,951		26,951		228,946				8,993	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12668B-PM-9	CWALT 2006-4CB 2A4 CWALT 2006-4CB 1A1 6.000% 04/25/36		12/01/2023	Paydown		5,880	6,467	3,923	3,841		2,039		2,039		5,880				219	04/25/2036
12668B-PR-8	CWALT 2006-4CB 2A4 CWALT 2006-4CB 1A5 6.000% 04/25/36		12/01/2023	Paydown		11,854	13,076	7,927	7,676		4,178		4,178		11,854				441	04/25/2036
12668B-PS-6	CWALT 2006-4CB 2A4 CWALT 2006-4CB 1A6 6.000% 04/25/36		12/01/2023	Paydown		102,432	112,652	68,334	66,170		36,262		36,262		102,432				3,811	04/25/2036
12668B-QA-4	CWALT 2006-4CB 2A4 CWALT 2006-4CB 2A6 5.500% 04/25/36		12/01/2023	Paydown		9,092	10,129	9,839	9,488		(396)		(396)		9,092				302	04/25/2036
12668B-RX-3	CWALT 2006-6CB B1 CWALT 2006-6CB 1A2 5.500% 05/25/36		12/25/2023	Paydown		174,749	178,520	121,178	124,708		50,041		50,041		174,749				5,300	05/25/2036
12668B-TG-8	CWALT 2006-J2 B4 CWALT 2006-J2 A4 6.000% 04/25/36		11/25/2023	Paydown		35,438	55,051	25,132	17,041		18,397		18,397		35,438				1,633	04/25/2036
12668B-TK-9	CWALT 2006-J2 B4 CWALT 2006-J2 A7 6.000% 04/25/36		11/01/2023	Paydown		59,111	91,825	73,005	54,285		4,826		4,826		59,111				2,925	04/25/2036
12668B-UA-9	CWALT 2006-6CB B1 CWALT 2006-6CB 1A10 5.500% 05/25/36		12/01/2023	Paydown		117,103	119,630	119,189	119,125		(2,022)		(2,022)		117,103				3,752	05/25/2036
126694-2A-5	CWHL 2006-10 B5 CWHL 2006-10 1A4 5.970% 05/25/36		12/25/2023	Paydown		20,128	10,310	3,196			16,932		16,932		20,128				601	05/25/2036
126694-2C-1	CWHL 2006-10 B5 CWHL 2006-10 1A6 6.000% 05/25/36		12/01/2023	Paydown		1,099	603	435	342		757		757		1,099				76	05/25/2036
126694-2K-3	CWHL 2006-10 B5 CWHL 2006-10 1A13 5.770% 05/25/36		12/25/2023	Paydown		5,684	2,984	1,037			4,647		4,647		5,684				71	05/25/2036
126694-3H-9	CWHL 2006-8 B4 CWHL 2006-8 3A1 6.000% 05/25/36		11/01/2023	Paydown			870	86			(86)		(86)						92	05/25/2036
126694-BQ-0	CWHL 2005-HYB6 B2 CWHL 2005-HYB6 4A1B 4.587% 10/20/35		12/01/2023	Paydown		75,110	75,241	67,083	70,740		4,369		4,369		75,110				1,778	10/20/2035
126694-D2-1	CWHL 2006-HYB2 2A1B CWHL 2006-HYB2 2A1B 4.286% 04/20/36		12/01/2023	Paydown		54,783	91,937	75,970	76,455		(21,672)		(21,672)		54,783				2,288	04/20/2036
126694-EP-9	CWHL 2005-18 B3 CWHL 2005-18 A7 19.525% 10/25/35		12/25/2023	Paydown		721	739	517			203		203		721				17	10/25/2035
126694-F2-9	CWHL 2006-0A4 A2 CWHL 2006-0A4 A2 6.010% 04/25/46		12/14/2023	AARE Surplus AAM		2,739,257	9,301,491	4,008,641	2,084,749		(191,439)		(191,439)		1,893,310		845,947	845,947	316,916	04/25/2046
126694-G9-3	CWHL 2006-J2 B3 CWHL 2006-J2 1A1 6.000% 04/25/36		12/01/2023	Paydown		16,550	16,835	11,429	11,114		5,437		5,437		16,550				560	04/25/2036
126694-KV-9	CWHL 2005-24 B5 CWHL 2005-24 A29 5.000% 11/25/35		12/01/2023	Paydown		10,940	10,139	8,579	6,755		4,186		4,186		10,940				358	11/25/2035
126694-M7-0	CWHL 2006-0A5 1A2 CWHL 2006-0A5 1A2 6.070% 04/25/46		12/26/2023	Paydown		2,500	17,368	2,673			(174)		(174)		2,500				2,153	04/25/2046
126694-MH-8	CWHL 2005-HYB7 6A1 CWHL 2005-HYB7 6A1 4.316% 11/20/35		12/01/2023	Paydown		85,790	85,485	71,914			13,876		13,876		85,790				846	11/20/2035
126694-N5-3	CWHL 2006-0A5 1A2 CWHL 2006-0A5 3A2 6.070% 04/25/46		12/26/2023	Paydown		22,587	22,050	5,733			16,854		16,854		22,587				397	04/25/2046
126694-NV-6	CWHL 2005-27 B5 CWHL 2005-27 2A1 5.500% 12/25/35		11/01/2023	Paydown			2,206	1,082	1,060		(1,060)		(1,060)						80	12/25/2035
126694-TQ-1	CWHL 2005-30 B5 CWHL 2005-30 A1 6.120% 01/25/36		12/25/2023	Paydown		25,952	26,030	12,885			13,067		13,067		25,952				863	01/25/2036
126694-TU-2	CWHL 2005-30 B5 CWHL 2005-30 A5 5.500% 01/25/36		12/01/2023	Paydown		15,177	15,220	14,205	11,115		4,061		4,061		15,177				534	01/25/2036
126694-VM-7	CWHL 2005-HY10 3A1A CWHL 2005-HY10 3A1A 4.574% 02/20/36		12/01/2023	Paydown		133,856	133,636	114,949	127,027		6,829		6,829		133,856				2,581	02/20/2036
126694-WE-4	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 1A1 4.565% 03/20/36		12/01/2023	Paydown		386,966	373,174	313,838	181,277		69,591		69,591		386,966				4,751	03/20/2036
126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 4.353% 03/20/36		12/01/2023	Paydown		51,640	55,921	45,855			5,785		5,785		51,640				951	03/20/2036
126694-X7-8	CWHL 2006-9 B5 CWHL 2006-9 A14 5.500% 05/25/36		10/01/2023	Paydown		19,996	19,719	14,805	12,127		7,869		7,869		19,996				899	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-XP-8	CWHL 2006-J1 B5 CWHL 2006-J1 1A1 5.750% 02/25/36		10/01/2023	Paydown			15	11	9		(9)		(9)						1	02/25/2036
12669D-2Y-3	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-HYB2 1A1 3.454% 07/19/33		12/01/2023	Paydown		4,025	4,025	4,027	4,032		(7)		(7)		4,025				71	07/19/2033
12669D-6A-1	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-J3 1A3 4.000% 05/25/33		12/01/2023	Paydown		7,179	7,179	7,107	7,124		56		56		7,179				152	05/25/2033
12669D-BV-9	CWHL 2002-19 M CWHL 2002-19 M 6.250% 11/25/32		12/01/2023	Paydown			17,690	862			(862)		(862)						112	11/25/2032
12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M 4.580% 05/19/33		12/01/2023	Paydown		14,467	14,467	10,127			4,340		4,340		14,467				120	05/19/2033
12669F-2G-7	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-20 1A1 6.270% 10/25/34		12/26/2023	Paydown		579,531	578,820	511,005	516,053		63,478		63,478		579,531				21,777	10/25/2034
12669F-D5-9	CWHL 2004-10 M CWHL 2004-10 M 5.000% 07/25/34		12/01/2023	Paydown		29,252	34,072	11,925			17,327		17,327		29,252				793	07/25/2034
12669F-M6-7	CWHL 2004-12 4A1 CWHL 2004-12 7A1 5.441% 08/25/34		12/01/2023	Paydown		378,432	378,432	346,160			32,271		32,271		378,432				5,664	08/25/2034
12669F-N2-5	CWHL 2004-12 4A1 CWHL 2004-12 9A1 5.184% 08/25/34		12/01/2023	Paydown		825,983	825,983	766,854			59,129		59,129		825,983				15,218	08/25/2034
12669F-QD-8	CWHL 2004-3 M CWHL 2004-3 M 5.750% 04/25/34		12/01/2023	Paydown		21,884	21,884	12,912			8,973		8,973		21,884				412	04/25/2034
12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1 5.250% 06/25/34		10/01/2023	Paydown		1,086	68,809	7			1,079		1,079		1,086				12,917	06/25/2034
12669F-W8-2	CWHL 2004-16 1A1 CWHL 2004-16 1A1 6.270% 09/25/34		12/25/2023	Paydown		203,942	203,942	189,630	190,030		13,912		13,912		203,942				6,345	09/25/2034
12669F-XP-3	CWHL 2004-7 2B4 CWHL 2004-7 5A1 6.170% 05/25/34		06/25/2023	Paydown		234,928	378,385	309,818	363,048		(128,120)		(128,120)		234,928				8,849	05/25/2034
12669G-AA-9	CWHL 2004-23 A CWHL 2004-23 A 4.776% 11/25/34		12/01/2023	Paydown		372,087	210,340	168,109	209,374		162,713		162,713		372,087				6,596	11/25/2034
12669G-BA-8	CWHL 2004-HYB6 A2 CWHL 2004-HYB6 A2 5.279% 11/20/34		12/01/2023	Paydown		29,549	29,549	25,929	26,612		2,937		2,937		29,549				800	11/20/2034
12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.500% 12/25/34		12/01/2023	Paydown		38,239	52,111	13,028			25,211		25,211		38,239				1,359	12/25/2034
12669G-JB-8	CWHL 2004-29 3A1 CWHL 2004-29 2A1 6.130% 02/25/35		12/26/2023	Paydown		14,518	14,518	12,919	13,729		790		790		14,518				706	02/25/2035
12669G-KC-4	CWHL 2004-25 1A5 CWHL 2004-25 1A5 6.170% 02/25/35		12/26/2023	Paydown		431,089	431,089	376,822	395,456		35,633		35,633		431,089				9,330	02/25/2035
12669G-LL-3	CWHL 2005-HYB1 1B3 CWHL 2005-HYB1 2A1 6.150% 03/25/35		12/26/2023	Paydown		40,138	40,138	30,233	34,594		5,544		5,544		40,138				1,069	03/25/2035
12669G-M2-4	CWHL 2005-HYB4 2A1 CWHL 2005-HYB4 2A1 4.392% 08/20/35		08/01/2023	Paydown		274,981	277,754	236,332	253,448		21,534		21,534		274,981				4,130	08/20/2035
12669G-M2-4	CWHL 2005-HYB4 2A1 CWHL 2005-HYB4 2A1 4.392% 08/20/35		08/30/2023	ALRE - DFL Trust AAM		3,097,524	3,325,625	2,829,673	3,034,602		29,087		29,087		3,063,688		33,835	33,835	95,140	08/20/2035
12669G-NP-2	CWHL 2005-7 2A1 CWHL 2005-7 2A1 6.090% 03/25/35		11/27/2023	Paydown		131,006	131,006	118,375	123,821		7,185		7,185		131,006				10,374	03/25/2035
12669G-NP-2	CWHL 2005-7 2A1 CWHL 2005-7 2A1 6.090% 03/25/35		12/14/2023	AADE - FABN		1,194,069	1,285,603	1,161,653	1,215,095		(2,649)		(2,649)		1,212,445		(18,376)	(18,376)	117,129	03/25/2035
12669G-PT-2	CWHL 2005-2 B3 CWHL 2005-2 2A3 6.150% 03/25/35		12/26/2023	Paydown		121,041	163,016	155,095	158,942		(37,901)		(37,901)		121,041				3,245	03/25/2035
12669G-RQ-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A1 6.050% 03/25/35		12/26/2023	Paydown		301,750	398,633	332,995	332,283		(30,533)		(30,533)		301,750				9,951	03/25/2035
12669G-SN-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A3 6.110% 03/25/35		12/26/2023	Paydown		305,106	403,067	336,840	335,976		(30,870)		(30,870)		305,106				8,575	03/25/2035
12669G-TS-0	CWHL 2005-3 1A2 CWHL 2005-3 1A4 6.190% 04/25/35		12/26/2023	Paydown		122,332	131,740	110,379	110,680		11,652		11,652		122,332				3,340	04/25/2035
12669G-YN-5	CWHL 2005-10 A3 CWHL 2005-10 A3 5.500% 05/25/35		12/01/2023	Paydown		54,878	55,765	47,675			7,202		7,202		54,878				2,182	05/25/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669U-CB-4	COUNTRYWIDE HOME LOAN MORTGAGE CWHL 2004-R2 1AF1 5.877% 11/25/34		12/01/2023	Paydown		72,454	73,539	64,338	68,016		4,439		4,439		72,454				1,375	11/25/2034
12669Y-AC-6	CWHL 2006-J4 A8 CWHL 2006-J4 A3 6.250% 09/25/36		10/01/2023	Paydown			9	4			(4)		(4)							09/25/2036
12669Y-AE-2	CWHL 2006-J4 A8 CWHL 2006-J4 A5 6.250% 09/25/36		10/01/2023	Paydown			42	17			(17)		(17)							09/25/2036
12669Y-AH-5	CWHL 2006-J4 A8 CWHL 2006-J4 A8 6.500% 09/25/36		10/01/2023	Paydown			34	15			(15)		(15)							09/25/2036
12669Y-AW-2	CWHL 2006-J4 A8 CWHL 2006-J4 A11 6.250% 09/25/36		10/01/2023	Paydown			18	7			(7)		(7)							09/25/2036
12670F-AF-7	CWL 2007-8 BF CWL 2007-9 M1 5.730% 06/25/47		11/27/2023	Paydown			(83,904)	(13,058)			13,058		13,058						3,024	06/25/2047
12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS 4.065% 12/15/41		12/15/2023	Redemption 100.0000		494,597	494,597	509,434	505,541		(10,945)		(10,945)		494,597				10,958	12/15/2041
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		12/10/2023	Redemption 100.0000		105,072	105,072	105,072	105,072						105,072				2,233	10/10/2039
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		12/15/2023	Redemption 100.0000		309,944	309,944	309,944	309,944						309,944				8,254	01/15/2044
12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS 4.008% 12/28/26		12/06/2023	Various		1,005,353	1,005,353	1,005,353	901,663						1,005,353				22,131	12/28/2026
12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS 4.008% 12/28/26		11/06/2023	Security Withdraw		14,928,021	14,928,021	14,928,021	14,928,021						14,928,021				548,455	12/28/2026
12730*-AA-0	CTL PT TRUST (KUM & GO - DES M P/T CERTS 4.650% 09/15/45		12/15/2023	Redemption 100.0000		784,494	784,494	784,494	784,494						784,494				19,776	09/15/2045
12735#-AA-1	Cga Capital Credit Lease-backe P/T CERTS 20-CTL-7 3.967% 09/30/41		12/15/2023	Various		231,735	231,735	231,735	189,705						231,735				3,702	09/30/2041
12735#-AA-1	Cga Capital Credit Lease-backe P/T CERTS 20-CTL-7 3.967% 09/30/41		11/06/2023	Security Withdraw		16,208,911	16,208,911	16,208,911	16,208,911						16,208,911				573,348	09/30/2041
12739@-AA-9	CED NV VA FINANCING HOLDINGS SR SECD NTS 3.770% 12/31/46		12/31/2023	Redemption 100.0000		201,401	201,401	201,401	201,401						201,401				7,548	12/31/2046
12743*-AA-5	CGA CAP CREDIT LSB PT TR 21-CT P/T CERTS A-1 3.115% 04/10/46		12/10/2023	Redemption 100.0000		199,301	199,301	199,301	199,301						199,301				3,379	04/10/2046
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47		12/15/2023	Redemption 100.0000		61,924	61,924	61,924	61,924						61,924				2,024	10/15/2047
12781*-AA-8	CGA CAP CR LSB PT TR (KIEWIT) P/T CERTS 23-CTL 5.645% 06/30/43		12/10/2023	Redemption 100.0000		426,740	426,740	426,740							426,740				4,200	06/30/2043
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		12/15/2023	Redemption 100.0000		638,092	638,092	638,092	638,092						638,092				16,342	03/15/2044
144531-AE-0	CARR 2004-NC1 M1 CARR 2004-NC1 M1 6.370% 05/25/34		12/26/2023	Paydown		84,512	84,512	75,004	82,075		2,437		2,437		84,512				1,534	05/25/2034
14855J-AB-1	CLAST 2016-1 A CLAST 2016-1 A 4.450% 08/15/41		03/15/2023	Paydown		487,058	487,058	486,915	487,962		(905)		(905)		487,058				(84,093)	08/15/2041
14855J-AC-9	CLAST 2016-1 A CLAST 2016-1 B 6.150% 08/15/41		03/15/2023	Paydown		356,774	356,774	356,530	358,247		(1,473)		(1,473)		356,774				3,957	08/15/2041
14855M-AA-6	CLAST 2019-1A A CLAST 2019-1A A 3.967% 04/15/39		12/15/2023	Paydown		32,508	32,508	32,508	32,549		(42)		(42)		32,508				541	04/15/2039
14855M-AB-4	CLAST 2019-1A A CLAST 2019-1A B 5.095% 04/15/39		08/21/2023	Barclays		1,669,380	2,608,406	2,608,347	2,614,455		(1,683)		(1,683)		2,612,772		(943,392)	(943,392)	91,552	04/15/2039
14856C-AA-7	CLAST 2018-1 B CLAST 2018-1 A 4.125% 06/15/43		11/15/2023	Paydown		535,535	535,535	535,535	535,535						535,535				5,455	06/15/2043
14856C-AB-5	CLAST 2018-1 B CLAST 2018-1 B 5.300% 06/15/43		08/30/2023	Various		1,031,654	1,410,809	1,420,759	1,415,027		(2,369)		(2,369)		1,412,659		(381,005)	(381,005)	53,172	06/15/2043
14856J-AA-2	CLAST 2017-1R A CLAST 2017-1R A 2.741% 08/15/41		12/15/2023	Paydown		2,205,877	2,205,877	2,205,857	2,205,862		16		16		2,205,877				25,398	08/15/2041
14856J-AA-2	CLAST 2017-1R A CLAST 2017-1R A 2.741% 08/15/41		12/14/2023	AADE - FABN		2,421,544	2,618,168	2,618,144	2,618,150		231		231		2,618,380		(196,836)	(196,836)	71,565	08/15/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14913R-2P-1	CATERPILLAR FINL Senior Unsecured 0.600% 09/13/24		12/15/2023	MMTL Modco AAM		12,087,791	12,500,000	12,483,000	12,490,318		5,430		5,430		12,495,748		(407,957)	(407,957)	94,167	09/13/2024
14913R-2Z-9	CATERPILLAR FINL Senior Unsecured 3.650% 08/12/25		12/18/2023	MMTL Modco AAM		24,548,665	25,000,000	24,969,750	24,973,467		9,495		9,495		24,982,962		(434,297)	(434,297)	1,231,875	08/12/2025
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.970% 06/25/38		12/26/2023	Paydown		103,777	114,255	57,128			46,649		46,649		103,777				4,082	06/25/2038
15089Q-AN-4	CELANESE US HLDS Senior Unsecured 6.330% 07/15/29		07/13/2023	J.P. Morgan Sec		2,008,540	2,000,000	2,000,000	2,000,000						2,000,000		8,540	8,540	127,655	07/15/2029
15089Q-AP-9	CELANESE US HLDS Senior Unsecured 6.379% 07/15/32		07/13/2023	Morgan Stanley		4,531,725	4,500,000	4,500,000	4,500,000						4,500,000		31,725	31,725	289,447	07/15/2032
151895-C*-8	CENTERPOINT PROPERTIES TRUST SR NTS SER B 3.600% 06/12/23		06/12/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				180,000	06/12/2023
15502#-AA-5	CENTRAL PORT LLC SR SECD NTS 4.860% 11/05/29		12/31/2023	Redemption 100.0000		705,000	705,000	705,000	352,500						705,000				17,132	11/05/2029
15502#-AA-5	CENTRAL PORT LLC SR SECD NTS 4.860% 11/05/29		11/06/2023	Security Withdraw		21,032,500	21,032,500	21,032,500	21,032,500						21,032,500				868,853	11/05/2029
15674#-AB-5	Cerberus Onshore Levered Iv LI CERB IV LEVERED 8.064% 07/16/30		12/26/2023	Paydown		10,324,252	10,324,252	10,332,700	10,330,380		(6,128)		(6,128)		10,324,252				539,026	07/16/2030
15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 8.057% 07/16/30		12/26/2023	Paydown		6,155,670	6,155,670	6,157,697	1,522,215		(1,557)		(1,557)		6,155,670				186,057	07/16/2030
15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18 3.440% 12/10/31		12/12/2023	Redemption 100.0000		34,938	34,938	34,938	34,938						34,938				654	12/10/2031
161546-DC-7	CFAB 2002-3 2M1 CFAB 2002-3 2M1 6.325% 08/25/32		11/27/2023	Paydown		119,655	119,655	116,526	116,465		3,191		3,191		119,655				3,172	08/25/2032
161546-DM-5	CHASE FUNDING MORTGAGE LOAN AS CFAB 2002-4 1M1 5.101% 02/25/32		11/01/2023	Paydown		9,209	9,209	8,964	10,247		(1,037)		(1,037)		9,209				1,120	02/25/2032
161546-EQ-5	CFAB 2003-2 1A5 CFAB 2003-2 1A5 5.166% 01/25/33		12/01/2023	Paydown		7,224	7,224	7,417	7,394		(169)		(169)		7,224				119	01/25/2033
161546-EX-0	CFAB 2003-2 1A5 CFAB 2003-2 2M1 6.295% 11/25/32		05/25/2023	Paydown		37,197	37,197	33,424	35,048		2,149		2,149		37,197				667	11/25/2032
161546-JH-0	CFAB 2004-2 1A5 CFAB 2004-2 1A5 6.200% 02/26/35		12/01/2023	Paydown		215,591	215,591	214,559	214,539		1,052		1,052		215,591				6,439	02/26/2035
16162X-AB-3	CHASE 2006-S3 1A3 CHASE 2006-S3 1A2 6.000% 11/25/36		05/01/2023	Paydown		510	314	237			(237)		(237)						5	11/25/2036
16162X-AB-3	CHASE 2006-S3 1A3 CHASE 2006-S3 1A2 6.000% 11/25/36		05/23/2023	ALRE - TDF Trust AAM		1,429,672	3,182,573	1,961,140	1,482,115		(45,586)		(45,586)		1,436,529		(6,857)	(6,857)	69,544	11/25/2036
16162X-AC-1	CHASE 2006-S3 1A3 CHASE 2006-S3 1A3 6.000% 11/25/36		12/01/2023	Paydown			(743)	(64)			64		64						39	11/25/2036
161630-BL-1	CHASE 2007-A1 13M2 CHASE 2007-A1 11A5 4.114% 03/25/37		12/01/2023	Paydown		268,743	273,979	230,767	229,649		39,095		39,095		268,743				5,495	03/25/2037
161630-CF-3	CHASE 2007-A1 13M2 CHASE 2007-A1 13A1 3.847% 03/25/37		12/01/2023	Paydown		5,361	5,366	5,339	5,371		(10)		(10)		5,361				103	03/25/2037
161630-CH-9	CHASE 2007-A1 13M2 CHASE 2007-A1 13M2 3.847% 03/25/37		12/01/2023	Paydown		236,472	236,686	198,334	197,339		39,133		39,133		236,472				4,531	03/25/2037
161631-AZ-9	CHASE 2007-S5 2A1 CHASE 2007-S5 2A1 5.500% 07/25/37		05/01/2023	Paydown		3,993	3,993	240			3,753		3,753		3,993					07/25/2037
16163H-AH-4	CHASE 2007-S3 1A8 CHASE 2007-S3 1A8 5.750% 05/25/37		12/01/2023	Paydown		16,949	19,901	10,426	10,094		6,855		6,855		16,949				959	05/25/2037
16165L-AF-7	CFLX 2006-1 A4 CFLX 2006-1 A4 6.300% 06/25/36		12/01/2023	Paydown		2,019,541	1,898,990	1,872,484	1,895,078		124,463		124,463		2,019,541				39,058	06/25/2036
16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000% 02/25/35		11/01/2023	Paydown			576	424			(424)		(424)						3	02/25/2035
16165T-AY-9	CFLX 2005-2 B3 CFLX 2005-2 1A2 6.500% 06/25/35		12/01/2023	Paydown		145,903	115,696	107,570	96,651		49,252		49,252		145,903				4,601	06/25/2035
16165T-AZ-6	CFLX 2005-2 B3 CFLX 2005-2 2A1 6.000% 06/25/35		12/01/2023	Paydown		208,703	201,354	137,862	140,693		69,388	1,379	68,009		208,703				4,458	06/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16165Y-AC-6	CFLX 2007-M1 2F4 CFLX 2007-M1 1A3 6.150% 08/25/37		12/26/2023	Paydown		52,589	47,586	39,786	39,682		12,907		12,907		52,589				1,024	08/25/2037
16165Y-AT-9	CFLX 2007-M1 2F4 CFLX 2007-M1 2F4 4.204% 08/25/37		12/01/2023	Paydown		104,824	91,813	85,478	76,640		28,184		28,184		104,824				2,053	08/25/2037
162665-AN-3	CHC 2019-CHC E CHC 2019-CHC E 7.826% 06/15/34		08/15/2023	Paydown		27,347,496	27,347,496	22,131,820	26,400,340		947,155		947,155		27,347,496				1,255,906	06/15/2034
162665-AQ-6	CHC 2019-CHC E CHC 2019-CHC F 8.084% 06/15/34		08/15/2023	Paydown		14,161,068	14,161,068	10,207,421	14,393,643		(232,575)		(232,575)		14,161,068				673,813	06/15/2034
16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		12/10/2023	Redemption 100.0000		169,061	169,061	169,061	140,344						169,061				3,134	06/10/2044
16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		11/06/2023	Security Withdraw		11,211,304	11,211,304	11,211,304	11,211,304						11,211,304				465,896	06/10/2044
16678R-CC-9	CCMFC 2004-4A A1 CCMFC 2004-4A A1 5.700% 10/25/35		12/26/2023	Paydown		886	886	664			221		221		886				15	10/25/2035
16678R-CL-9	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004-BA A1 5.790% 10/25/35		12/26/2023	Paydown		209,612	209,612	188,178	196,066		13,546		13,546		209,612				10,545	10/25/2035
16678R-CV-7	CCMFC 2005-1A NIO CCMFC 2005-1A B1 5.840% 01/25/36		12/26/2023	Paydown		4,220	4,219	1,498			2,722		2,722		4,220				37	01/25/2036
16678R-DM-6	CCMFC 2005-2A NIO CCMFC 2005-2A B1 5.840% 05/25/36		12/26/2023	Paydown		13,427	13,750	4,262			9,165		9,165		13,427				689	05/25/2036
16678R-DV-6	CCMFC 2005-3A B1 CCMFC 2005-3A B1 5.850% 07/25/36		12/26/2023	Paydown		14,516	30,473	6,971			7,545		7,545		14,516				906	07/25/2036
16678R-ED-5	CCMFC 2005-BA B1 CCMFC 2005-BA B1 5.870% 06/25/36		12/26/2023	Paydown		28,489	31,571	21,784			6,705		6,705		28,489				408	06/25/2036
16678R-FC-6	CCMFC 2006-1A A2 CCMFC 2006-1A A2 5.670% 12/25/46		12/26/2023	Paydown		243,824	614,003	411,530	362,700		(137,686)		(137,686)		243,824				10,767	12/25/2046
16678R-FC-6	CCMFC 2006-1A A2 CCMFC 2006-1A A2 5.670% 12/25/46		12/14/2023	AARE Surplus AAM		1,877,746	2,528,063	1,684,568	1,555,795		281,063		281,063		1,836,858		40,889	40,889	74,738	12/25/2046
16678R-FL-6	CCMFC 2004-1A IO CCMFC 2004-1A IO 1.135% 01/25/35		12/01/2023	Paydown				403			(403)		(403)						12,881	01/25/2035
16678R-FM-4	CCMFC 2004-2A IO CCMFC 2004-2A IO 1.163% 05/25/35		10/01/2023	Paydown				93			(93)		(93)						2,407	05/25/2035
16678R-FW-2	CCMFC 2005-1A NIO CCMFC 2005-1A NIO 0.194% 01/25/36		10/01/2023	Paydown				5			(5)		(5)						347	01/25/2036
16678R-FX-0	CCMFC 2005-2A NIO CCMFC 2005-2A NIO 0.357% 05/25/36		10/01/2023	Paydown				198			(198)		(198)						1,506	05/25/2036
16678R-GD-3	CCMFC 2005-AA NIO CCMFC 2005-AA NIO 0.307% 01/25/37		10/01/2023	Paydown				3			(3)		(3)						318	01/25/2037
16678R-GE-1	CCMFC 2005-BA B1 CCMFC 2005-BA NIO 0.323% 06/25/36		02/03/2023	Paydown				1			(1)		(1)							06/25/2036
16678W-AB-2	CCMFC 2006-2A B1 CCMFC 2006-2A A2 5.650% 04/25/47		12/26/2023	Paydown		42,997	46,042	40,687	41,041		1,955		1,955		42,997				782	04/25/2047
16678Y-AA-0	CCMFC 2006-3A B1 CCMFC 2006-3A A1 5.600% 08/25/47		12/26/2023	Paydown		796,232	874,720	736,902	949,168		(152,936)		(152,936)		796,232				17,455	08/25/2047
170257-AG-4	CWHL 2006-16 B5 CWHL 2006-16 3A3 6.500% 11/25/36		12/01/2023	Paydown		5,854	7,107	5,152	2,827		3,027		3,027		5,854				471	11/25/2036
170257-AH-2	CWHL 2006-16 B5 CWHL 2006-16 3A4 6.500% 11/25/36		12/01/2023	Paydown		127,967	155,349	54,658	58,925		69,812	769	69,043		127,967				10,291	11/25/2036
171265-A@-0	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2011 SER A 4.750% 03/15/41		03/15/2023	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				31,667	03/15/2041
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2020 SER A-B 2.910% 10/30/50		10/30/2023	Redemption 100.0000		230,476	230,476	230,476	230,476						230,476				5,030	10/30/2050
17151K-AA-4	CHMML 2021-1A A1 CHMML 2021-1A A1 7.160% 10/24/33		05/02/2023	ACRA RE II Surplus AAM		4,726,476	4,843,549	4,561,170	4,580,641		24,653		24,653		4,605,294		121,182	121,182	155,860	10/24/2033
172967-HV-6	CITIGROUP INC Subordinated 4.000% 08/05/24		12/15/2023	MMTL Modco AAM		7,921,906	8,000,000	8,254,006	8,167,359		(99,502)		(99,502)		8,067,857		(145,951)	(145,951)	435,556	08/05/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
172973-4L-0	CMSI 2005-8 B1 CMSI 2005-8 B1 5.077% 11/25/35		12/01/2023	Paydown		35,061	53,538	3,882			31,179		31,179		35,061				4,219	11/25/2035
173074-KZ-7	CITIGROUP GLOBAL Senior Unsecured 6.220% 06/20/27		08/30/2023	ALRE - DFL Trust AAM		25,125,000	25,000,000	25,000,000	25,000,000						25,000,000		125,000	125,000	1,079,861	06/20/2027
17307G-3F-3	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 3A1 7.220% 03/25/36		12/01/2023	Paydown		8,824	9,302	8,812	8,941		28	146	(118)		8,824				209	03/25/2036
17307G-6L-7	CMLTI 2006-AR2 1A2 CMLTI 2006-AR2 1A2 4.412% 03/25/36		12/01/2023	Paydown		60,062	60,665	51,717	55,079		4,983		4,983		60,062				1,146	03/25/2036
17307G-CX-4	CMLTI 2004-1 B6 CMLTI 2003-HE3 M3 8.995% 12/25/33		12/26/2023	Paydown		492,347	492,347	417,264	493,681		(1,333)		(1,333)		492,347				24,151	12/25/2033
17307G-F9-4	CMLTI 2005-8 2A3 CMLTI 2005-8 2A3 5.500% 09/25/35		12/01/2023	Paydown		63,318	65,741	58,213			5,105		5,105		63,318				852	09/25/2035
17307G-PF-9	CMLTI 2004-1 B6 CMLTI 2005-WF1 A5 5.010% 11/25/34		12/01/2023	Paydown		247	247	248	247						247				4	11/25/2034
17307G-TH-1	CMLTI 2005-3 2A2 CMLTI 2005-3 2A2 5.322% 08/25/35		12/01/2023	Paydown		27,381	27,585	25,644			1,737		1,737		27,381				294	08/25/2035
17307G-VM-7	CMLTI 2004-1 B6 CMLTI 2005-WF2 AF6B 6.050% 08/25/35		12/01/2023	Paydown		412,162	412,162	396,718	371,440		40,723		40,723		412,162				13,776	08/25/2035
17307G-Y5-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-12 1A3 5.500% 08/25/35		12/01/2023	Paydown			57,992	42,592	45,577		(45,577)		(45,577)						2,479	08/25/2035
17307G-Y5-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-12 1A3 5.500% 08/25/35		12/14/2023	AADE BLIC Modco AAM		4,528,269	5,514,624	4,050,235	4,334,047		166,422		166,422		4,500,469		27,800	27,800	333,743	08/25/2035
173097-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2 5.500% 11/25/35		12/01/2023	Paydown		10,656	14,268	11,414			(758)		(758)		10,656				408	11/25/2035
173097-AK-2	CMLTI 2009-12 5A2 CMLTI 2009-12 5A2 4.422% 07/25/37		10/01/2023	Paydown		1,070	1,124	587			483		483		1,070				39	07/25/2037
17309B-AB-3	CMLTI 2006-WF2 A2C CMLTI 2006-WF2 A2C 6.352% 05/25/36		12/01/2023	Paydown		155,871	155,871	62,463	62,186		93,684		93,684		155,871				1,965	05/25/2036
17309F-AD-0	CMLTI 2006-AR5 1A2A CMLTI 2006-AR5 1A2A 5.964% 07/25/36		12/01/2023	Paydown		136,248	141,007	107,094	89,806		46,442		46,442		136,248				4,288	07/25/2036
17309F-AD-0	CMLTI 2006-AR5 1A2A CMLTI 2006-AR5 1A2A 5.964% 07/25/36		12/14/2023	AARE Surplus AAM		1,035,001	1,599,421	1,214,757	1,018,661		(31,217)		(31,217)		987,445		47,556	47,556	80,097	07/25/2036
17309K-AK-3	CMALT 2006-A3 1A3 CMALT 2006-A3 1A10 6.000% 07/25/36		12/01/2023	Paydown		161,352	200,958	176,399	72,471		(14,917)	2,413	(17,330)		161,352				5,630	07/25/2036
17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1 5.610% 09/25/36		12/26/2023	Paydown		65,647	65,647	59,719	61,710		3,937		3,937		65,647				671	09/25/2036
17309Y-AE-7	CMLTI 2006-FX1 A5 CMLTI 2006-FX1 A5 7.755% 10/25/36		12/01/2023	Paydown		27,700	27,700	17,777			10,048		10,048		27,700				166	10/25/2036
17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 5.373% 11/25/36		12/01/2023	Paydown		59,191	73,136	51,195			7,996		7,996		59,191				1,377	11/25/2036
17310U-AB-8	CMLTI 2007-AR1 A2 CMLTI 2007-AR1 A2 5.790% 01/25/37		10/25/2023	Paydown		376,739	376,739	294,681	305,108		71,631		71,631		376,739				4,120	01/25/2037
17310U-AB-8	CMLTI 2007-AR1 A2 CMLTI 2007-AR1 A2 5.790% 01/25/37		12/14/2023	AARE Surplus AAM		2,801,693	3,233,281	2,529,035	2,618,524		37,786		37,786		2,656,310		145,383	145,383	73,081	01/25/2037
17311L-AA-9	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A1A 4.751% 04/25/37		12/01/2023	Paydown		240,925	252,764	215,138			25,786		25,786		240,925				3,843	04/25/2037
17311L-AB-7	CMLTI 2007-AR5 1A1A CMLTI 2007-AR5 1A2A 4.522% 04/25/37		12/01/2023	Paydown		608,096	639,967	575,476	281,405		28,212		28,212		608,096				9,319	04/25/2037
17311W-AA-5	CMLTI 2007-AR4 2B1 CMLTI 2007-AR4 1A1A 4.203% 03/25/37		12/01/2023	Paydown		13,577	13,522	13,130	13,454		123		123		13,577				223	03/25/2037
17312V-AW-8	CMLTI 2007-6 1A3A CMLTI 2007-6 2A5 1.180% 05/25/37		12/25/2023	Paydown				116,146			(116,146)		(116,146)						7,378	05/25/2037
17313F-AR-3	CMLTI 2007-AR8 1B1 CMLTI 2007-AR8 2A1A 4.504% 07/25/37		12/01/2023	Paydown		87,123	89,237	81,339	81,761		5,361		5,361		87,123				1,843	07/25/2037
17313N-AS-4	CMLTI 2007-9 3A1 CMLTI 2007-9 3A1 6.500% 06/25/37		12/01/2023	Paydown		137,811	177,053	152,956	153,903		(16,092)		(16,092)		137,811				5,289	06/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17313N-AS-4	CMLTI 2007-9 3A1 CMLTI 2007-9 3A1 6.500% 06/25/37		12/14/2023	AARE Surplus AAM		1,128,794	1,236,766	1,068,445	1,075,061		(13,178)		(13,178)		1,061,883		66,911	66,911	84,169	06/25/2037
17313R-AA-4	CMLTI 2007-11 1A1 CMLTI 2007-11 1A1 6.000% 05/25/36		08/01/2023	Paydown		38,592	50,148	45,768	44,966		(6,374)		(6,374)		38,592				1,338	05/25/2036
17313R-AA-4	CMLTI 2007-11 1A1 CMLTI 2007-11 1A1 6.000% 05/25/36		08/30/2023	ALRE - DFL Trust AAM		1,019,032	1,129,553	1,030,900	1,012,838		4,169		4,169		1,017,007		2,025	2,025	50,642	05/25/2036
17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 4.165% 11/25/38		12/01/2023	Paydown		632,218	621,610	598,301	606,459		25,759		25,759		632,218				12,275	11/25/2038
17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 4.165% 11/25/38		12/12/2023	ACRA RE II Surplus AAM		5,927,382	6,736,027	6,483,446	6,571,843		9,095		9,095		6,580,938		(653,556)	(653,556)	271,809	11/25/2038
17314U-AJ-7	CMLTI 2004-1 B6 CMLTI 2009-1 2A2 4.793% 06/25/37		12/01/2023	Paydown		212,728	187,949	136,772	131,730		80,998		80,998		212,728				5,103	06/25/2037
17315G-AF-5	CMLTI 2009-5 5A2 CMLTI 2009-5 3A2 5.500% 06/25/36		12/01/2023	Paydown		185,784	192,566	174,880	319,999		(134,214)		(134,214)		185,784				5,761	06/25/2036
17315G-AK-4	CMLTI 2009-5 5A2 CMLTI 2009-5 5A2 5.323% 01/25/37		12/01/2023	Paydown		158,811	158,811	122,699			36,111		36,111		158,811				2,538	01/25/2037
17315J-BB-7	CMLTI 2009-6 13A2 CMLTI 2009-6 13A2 5.550% 01/25/37		08/25/2023	Paydown		104,129	104,129	66,317	62,464		41,665		41,665		104,129				1,083	01/25/2037
17315J-BB-7	CMLTI 2009-6 13A2 CMLTI 2009-6 13A2 5.550% 01/25/37		08/30/2023	ALRE - DFL Trust AAM		1,805,562	2,888,600	1,839,677	1,732,791		38,049		38,049		1,770,841		34,721	34,721	55,555	01/25/2037
17315J-BK-7	CMLTI 2009-6 13A2 CMLTI 2009-6 16A2 6.000% 03/25/36		12/01/2023	Paydown		11,572	16,415	13,530			(1,958)		(1,958)		11,572				274	03/25/2036
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A2 5.750% 12/25/36		12/01/2023	Paydown		26,264	36,149	33,910	33,910		(7,647)		(7,647)		26,264				821	12/25/2036
17318V-AB-8	CMLTI 2011-9 1A2 CMLTI 2011-9 1A2 4.522% 04/25/37		12/01/2023	Paydown		55,792	63,560	56,960			(1,168)		(1,168)		55,792				799	04/25/2037
17319B-AB-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-6 1A2 4.522% 04/25/37		12/01/2023	Paydown		359,817	378,014	300,049	338,757		21,060		21,060		359,817				7,221	04/25/2037
17319N-AF-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 3A2 3.789% 04/25/37		12/01/2023	Paydown		323,054	320,577	257,263	279,419		43,635		43,635		323,054				6,969	04/25/2037
17320D-AG-3	CGCMT 2013-GC11 AS CGCMT 2013-GC11 A4 3.093% 04/10/46		01/01/2023	Paydown		12,485,782	12,485,782	12,859,619	12,485,782						12,485,782				32,182	04/10/2046
17320D-AQ-1	CGCMT 2013-GC11 AS CGCMT 2013-GC11 B 3.732% 04/10/46		04/01/2023	Paydown		3,000,000	3,000,000	2,983,396	2,984,766		15,234		15,234		3,000,000				34,463	04/10/2046
17321H-AB-4	CMLTI 2013-6 2A2 CMLTI 2013-6 1A2 5.720% 11/25/35		12/25/2023	Paydown		356,072	356,072	333,142	349,487		6,585		6,585		356,072				9,417	11/25/2035
17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2 4.662% 04/25/36		12/01/2023	Paydown		305,321	416,923	390,259	406,571		(101,249)		(101,249)		305,321				8,735	04/25/2036
17322N-AH-7	CMLTI 2014-J1 AIO CMLTI 2014-J1 AIO 0.127% 06/25/44		11/01/2023	Paydown				12			(12)		(12)						1,097	06/25/2044
17323L-AC-1	CMLTI 2015-3 1A2 CMLTI 2015-3 1A2 5.740% 03/25/36		12/26/2023	Paydown		1,300,377	1,300,377	1,282,725	1,282,659		17,718		17,718		1,300,377				31,087	03/25/2036
17323X-AL-5	CMLTI 2015-5 5A2 CMLTI 2015-5 4A2 5.010% 04/20/35		12/01/2023	Paydown		611,109	611,109	597,550	610,143		967		967		611,109				13,787	04/20/2035
17328P-CB-7	CMLTI 2004-1 B6 CMLTI 2020-EXP2 B3W 3.911% 08/25/50		12/01/2023	Paydown		20,219	20,219	20,725			(489)		(489)		20,219				132	08/25/2050
18469#-AB-8	CLEARBRIDGE ENERGY MIDSTREAM O SR SECD NTS SER C 4.510% 10/15/23		10/15/2023	Maturity		1,420,515	1,420,515	1,420,515	1,420,515						1,420,515				64,243	10/15/2023
198280-AH-2	COLUMBIA PIPELIN Senior Unsecured 5.800% 06/01/45		12/05/2023	Royal Bank of Canada		2,880,180	3,000,000	2,993,196	2,994,031		125		125		2,994,156		(113,976)	(113,976)	176,900	06/01/2045
20030N-CR-0	COMCAST CORP Senior Unsecured 3.700% 04/15/24		05/23/2023	J.P. Morgan Sec		2,469,625	2,500,000	2,470,325			7,454		7,454		2,477,779		(8,154)	(8,154)	56,528	04/15/2024
20048E-AE-1	COMM 2013-LC6 D COMM 2013-LC6 D 4.090% 01/10/46		12/01/2023	Paydown		1,215,257	1,215,257	1,187,568	1,190,164		25,093		25,093		1,215,257				16,627	01/10/2046
20754A-AB-9	CAS 2021-R03 1M2 CAS 2021-R03 1M2 6.987% 12/25/41		12/12/2023	ACRA RE II Surplus AAM		10,857,946	11,000,000	10,016,875	10,072,096		146,969		146,969		10,219,065		638,881	638,881	696,042	12/25/2041

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20826F-AW-6	CONOCOPHIL CO Senior Unsecured 3.758% 03/15/42		04/03/2023	Tax Free Exchange		8,117,208	6,500,000	8,192,443	8,135,453		(18,244)		(18,244)		8,117,208				134,349	03/15/2042
21017#-AB-9	CONSOLIDATED TERMINALS LLC GTD SR SECD NTS SER B 4.930% 12/12/25		08/31/2023	Call 100.0000		11,100,000	11,100,000	11,100,000	11,100,000						11,100,000				392,182	12/12/2025
210385-AC-4	CONSTL ENRGY GEN Senior Unsecured 5.800% 03/01/33		03/15/2023	Citigroup		24,520,680	24,000,000	23,994,240			51		51		23,994,291		526,389	526,389	85,711	03/01/2033
212168-AA-6	CONTINENTAL WIND LLC SR SECD NTS 6.000% 02/28/33		08/30/2023	Redemption 100.0000		206,253	206,253	240,837	235,024		(28,771)		(28,771)		206,253				6,188	02/28/2033
212168-AA-6	CONTINENTAL WIND LLC SR SECD NTS 6.000% 02/28/33		11/06/2023	Security Withdraw		2,919,958	2,587,777	3,021,687	2,948,760		(28,803)		(28,803)		2,919,958				183,732	02/28/2033
21688A-AU-6	COOP RAB UA/NY Senior Preferred 3.875% 08/22/24		12/18/2023	MMTL Modco AAM		14,851,424	15,000,000	14,993,100	14,994,301		3,305		3,305		14,997,606		(146,182)	(146,182)	768,542	08/22/2024
21871X-AJ-8	COREBRIDGE FIN Senior Unsecured 4.350% 04/05/42		05/31/2023	Tax Free Exchange		4,311,127	5,000,000	4,301,550	4,302,156		8,970		8,970		4,311,127				142,583	04/05/2042
21871X-AN-9	COREBRIDGE FIN Junior Subordinated 6.875% 12/15/52		05/31/2023	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				63,403	12/15/2052
999A32-41-8	WALGREEN CO SECURED 5.520% 09/15/30		12/15/2023	Various		224,449	224,449	224,449	186,178						224,449				5,007	09/15/2030
999A32-41-8	WALGREEN CO SECURED 5.520% 09/15/30		11/06/2023	Security Withdraw		1,923,730	1,923,730	1,923,730	1,923,730						1,923,730				94,686	09/15/2030
223611-A#-1	COWBOYS STADIUM LP SR SECD NTS 3.950% 03/31/34		09/30/2023	Redemption 100.0000		2,037,570	2,037,570	2,160,965	2,153,038		(115,469)		(115,469)		2,037,570				60,560	03/31/2034
223611-A#-1	COWBOYS STADIUM LP SR SECD NTS 3.950% 03/31/34		11/06/2023	Security Withdraw		28,414,670	26,977,387	28,611,138	28,506,191		(91,521)		(91,521)		28,414,670				1,172,167	03/31/2034
223611-A@-3	COWBOYS STADIUM LP SECURED 3.460% 03/31/34		09/30/2023	Redemption 100.0000		2,058,137	2,058,137	2,123,689	2,119,465		(61,328)		(61,328)		2,058,137				53,561	03/31/2034
223611-A@-3	COWBOYS STADIUM LP SECURED 3.460% 03/31/34		11/06/2023	Security Withdraw		27,205,817	26,463,759	27,306,629	27,252,322		(46,505)		(46,505)		27,205,817				1,007,211	03/31/2034
22540V-2L-5	CSFB 2005-FIX1 P CSFB 2002-HE16 M1 6.790% 10/25/32		12/26/2023	Paydown		120,774	120,774	118,362			2,412		2,412		120,774				2,574	10/25/2032
22540V-4R-0	CSFB 2005-FIX1 P CSFB 2002-AR21 1A1 0.098% 06/25/32		12/01/2023	Paydown		2	2				2		2		2					06/25/2032
22540V-BW-1	CSFB 2005-FIX1 P CSFB 2001-HE20 AIO 13.470% 04/25/32		10/25/2023	Paydown															60	04/25/2032
22540V-CR-1	CSFB 2005-FIX1 P CSFB 2001-HE22 AIO 13.470% 02/25/32		10/25/2023	Paydown															844	02/25/2032
22541N-4X-4	CSFB 2005-FIX1 P CSFB 2003-AR12 3A1 6.190% 04/25/33		12/25/2023	Paydown		29,595	29,595	26,550	27,739		1,856		1,856		29,595				984	04/25/2033
22541N-NM-7	CSFB 2005-FIX1 P CSFB 2002-AR28 1A1 4.924% 11/25/32		12/01/2023	Paydown		10,251	10,251	10,123	10,495		(244)		(244)		10,251				219	11/25/2032
22541N-PQ-6	CSFB 2002-29 1B4 CSFB 2002-29 AX 7.000% 10/25/32		10/01/2023	Paydown															196	10/25/2032
22541N-TX-7	CSFB 2005-FIX1 P CSFB 2002-30 2X 7.000% 11/25/32		11/01/2023	Paydown															7	11/25/2032
22541Q-2J-0	CSFB 2003-AR30 ARL CSFB 2003-AR30 CB1 5.124% 01/25/34		12/01/2023	Paydown		315,261	315,261	283,735	307,306		7,955		7,955		315,261				7,707	01/25/2034
22541Q-3P-5	HEAT 2005-1 AIOS HEAT 2003-8 AIOS 0.000% 04/25/34		10/25/2023	Paydown															1,001	04/25/2034
22541Q-MA-7	CSFB 2005-FIX1 P CSFB 2003-19 1A4 5.250% 07/25/33		12/01/2023	Paydown		8,410	8,410	7,711			699		699		8,410				189	07/25/2033
22541Q-NS-7	HEAT 2003-5 AIOS HEAT 2003-5 AIOS 0.000% 12/25/33		10/25/2023	Paydown															1,230	12/25/2033
22541S-FK-9	CSFB 2004-AR4 5X CSFB 2004-AR4 2X 0.306% 05/25/34		10/01/2023	Paydown															5	05/25/2034
22541S-G2-8	CSFB 2005-FIX1 P CSFB 2004-AA1 M2 6.520% 02/25/35		12/26/2023	Paydown		34,341	34,341	30,906			3,434		3,434		34,341				767	02/25/2035
22541S-JQ-2	CSFB 2004-AR5 11X CSFB 2004-AR5 2X 0.197% 06/25/34		11/01/2023	Paydown															136	06/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-JR-0	CSFB 2004-AR5 11X CSFB 2004-AR5 9X 0.301% 06/25/34		11/01/2023	Paydown															10	06/25/2034
22541S-UQ-9	CSFB 2004-4 ARL CSFB 2004-4 3A4 5.500% 08/25/34		12/01/2023	Paydown		255	255	191			64		64		255				4	08/25/2034
225458-2F-4	CSFB 2005-FIX1 P CSFB 2005-8 5A3 5.870% 09/25/35		08/25/2023	Paydown			(771)	(166)			166		166						8	09/25/2035
225458-5X-2	CSFB 2005-9 CB6 CSFB 2005-9 4A4 0.050% 10/25/35		10/25/2023	Paydown															154	10/25/2035
225458-LU-0	CSFB 2005-3 ARL CSFB 2005-3 DB1 5.531% 07/25/35		12/01/2023	Paydown			263,015	27,617			(27,616)		(27,616)						6,515	07/25/2035
225458-PP-7	CSFB 2005-4 ARL CSFB 2005-4 2A2 0.100% 06/25/35		10/25/2023	Paydown															18	06/25/2035
225458-PV-4	CSFB 2005-4 ARL CSFB 2005-4 2A8 0.150% 06/25/35		10/25/2023	Paydown															38	06/25/2035
225458-UC-0	CSFB 2005-FIX1 P CSFB 2005-5 3A6 0.050% 07/25/35		10/25/2023	Paydown															51	07/25/2035
225458-Y2-8	CSFB 2005-FIX1 P CSFB 2005-8 3A5 6.000% 09/25/35		10/25/2023	Paydown		6,491	6,492	5,663	5,634		858		858		6,491				257	09/25/2035
22545K-AB-7	CSMCN 2007-4A R2 CSMCN 2007-1A R2 0.000% 02/25/37		02/25/2023	Paydown			1,107,946													02/25/2037
22545U-AH-2	CSSLT 2006-1 X CSSLT 2006-1 X 0.000% 10/25/34		02/27/2023	Paydown			14,225													10/25/2034
225470-EC-3	CSFB 2005-10 6B6 CSFB 2005-10 5A1 6.170% 11/25/35		12/25/2023	Paydown		180,752	194,293	144,090	131,039		49,713		49,713		180,752				6,944	11/25/2035
225470-RU-9	CSFB 2005-FIX1 P CSFB 2005-12 3A1 7.000% 01/25/36		12/01/2023	Paydown			15,669	2,662	2,603		(2,605)	(1)	(2,604)						1,751	01/25/2036
225470-SD-6	CSFB 2005-FIX1 P CSFB 2005-12 DX1 6.500% 01/25/36		11/01/2023	Paydown				893			(893)		(893)						1,037	01/25/2036
2254W0-EP-6	CSFB 2005-FIX1 P CSFB 2002-34 AX 6.500% 01/25/33		04/03/2023	Paydown															18	01/25/2033
2254W0-MF-9	ARMT 2005-12 ARL ARMT 2005-12 2A1 4.706% 03/25/36		12/01/2023	Paydown		29,115	29,115	25,082	25,186		3,932	3	3,929		29,115				600	03/25/2036
2254W0-NP-6	CSFB 2005-FIX1 P CSFB 2005-11 4A1 7.000% 12/25/35		09/01/2023	Paydown			3	1			(1)		(1)							12/25/2035
22942J-AU-7	CSMC 2006-6 ARL CSMC 2006-6 DX 6.500% 07/25/36		12/01/2023	Paydown				19,116			(19,116)		(19,116)						1,430	07/25/2036
22942K-BE-9	CSMC 2006-7 ARL CSMC 2006-7 7A1 6.000% 08/25/36		12/25/2023	Paydown		14,893	14,902	11,836	11,682		3,210		3,210		14,893				470	08/25/2036
22943Y-UC-1	CSMC 2009-3R 28A2 CSMC 2009-3R 28A2 4.551% 08/27/37		12/01/2023	Paydown		615,150	613,086	533,619	539,655		75,496		75,496		615,150				13,048	08/27/2037
22943Y-UC-1	CSMC 2009-3R 28A2 CSMC 2009-3R 28A2 4.551% 08/27/37		12/22/2023	ALRe Corporate AAM		3,861,148	4,294,574	3,737,916	3,780,198		10,258		10,258		3,790,456		70,692	70,692	196,646	08/27/2037
22944B-AG-3	CSMC 2007-5 PP CSMC 2007-5 1A7 0.000% 08/25/37		11/01/2023	Paydown				2			(2)		(2)							08/25/2037
22944P-AH-0	CSMC 2013-TH1 AIOS CSMC 2013-TH1 AIOS 0.230% 02/25/43		11/01/2023	Paydown				200			(200)		(200)						441	02/25/2043
22945D-AL-7	CSAIL 2019-C15 C CSAIL 2019-C15 XA 1.192% 03/15/52		12/01/2023	Paydown				7,882	6,581		(6,581)		(6,581)						770	03/15/2052
229648-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		12/15/2023	Redemption 100.0000		453,340	453,340	453,340	452,966						453,340				12,861	08/15/2034
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		12/25/2023	Redemption 100.0000		298,793	298,793	298,793	298,793						298,793				7,165	09/25/2042
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36		12/15/2023	Redemption 100.0000		1,289,102	1,289,102	1,289,102	1,289,102						1,289,102				28,312	10/15/2036
229798-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37		12/15/2023	Redemption 100.0000		349,175	349,175	349,175	349,175						349,175				9,338	12/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45		12/15/2023	Redemption 100.0000		38,069	38,069	38,069	38,069						38,069				890	04/15/2045
22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49		12/15/2023	Redemption 100.0000		318,807	318,807	318,807	318,807						318,807				7,769	06/15/2049
23242G-AE-4	CWALT 2006-OA16 M9 CWALT 2006-OA16 A2 5.850% 10/25/46		12/26/2023	Paydown		126,811	126,811	118,428	118,505		8,305		8,305		126,811				2,798	10/25/2046
23244F-AV-6	CWALT 2006-J7 1A1 CWALT 2006-J7 1A1 6.250% 11/25/36		05/01/2023	Paydown		17,267	17,483	9,013	9,013		8,253		8,253		17,267				306	11/25/2036
23244F-AV-6	CWALT 2006-J7 1A1 CWALT 2006-J7 1A1 6.250% 11/25/36		05/23/2023	ALRE - TDF Trust AAM		1,190,416	2,358,023	1,215,675	1,215,675		(30,186)		(30,186)		1,185,489		4,927	4,927	66,399	11/25/2036
23246L-AB-5	CWL 2007-BC3 2A1 CWL 2007-BC3 2A1 5.530% 11/25/47		10/25/2023	Paydown		637	(17)				637		637		637				277	11/25/2047
233046-AF-8	DNKN 2019-1A A23 DNKN 2017-1A A2II 4.030% 11/20/47		11/20/2023	Paydown		237,214	237,214	236,041	236,301		913		913		237,214				5,975	11/20/2047
233046-AL-5	DNKN 2019-1A A23 DNKN 2019-1A A23 4.352% 05/20/49		11/20/2023	Paydown		200,000	200,000	201,684	201,154		(1,154)		(1,154)		200,000				5,453	05/20/2049
233046-AS-0	DNKN 2019-1A A23 DNKN 2021-1A A23 2.791% 11/20/51		11/20/2023	Paydown		325,000	325,000	325,000	325,000						325,000				5,669	11/20/2051
23323C-BZ-7	DLJAB 2000-5 R DLJAB 2000-5 AIO 0.160% 09/25/30		11/01/2023	Paydown															62	09/25/2030
23332U-AP-9	DSLA 2004-AR2 A1A DSLA 2004-AR2 A1A 6.290% 11/19/44		12/19/2023	Paydown		278,450	278,450	235,094	239,562		38,888		38,888		278,450				6,234	11/19/2044
23332U-BG-8	DSLA 2004-AR3 2A2A DSLA 2004-AR3 2A2A 6.210% 07/19/44		12/19/2023	Paydown		12,652	12,652	11,979	12,001		652		652		12,652				420	07/19/2044
23332U-CM-4	DSLA 2005-AR1 2A1A DSLA 2005-AR1 2A1A 5.970% 02/19/45		12/19/2023	Paydown		15,089	15,089	14,607			482		482		15,089				183	02/19/2045
23332U-DC-5	DSLA 2005-AR2 2A1A DSLA 2005-AR2 2A1A 5.890% 03/19/45		12/19/2023	Paydown		26,373	26,373	24,022	25,511		862		862		26,373				564	03/19/2045
23332U-FW-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 2A1B 6.210% 10/19/45		12/19/2023	Paydown		72,796	65,822	64,211	69,490		3,306		3,306		72,796				1,709	10/19/2045
23332U-GM-0	DSLA 2006-AR1 2A1A DSLA 2006-AR1 2A1A 5.950% 04/19/46		05/01/2023	Paydown		414,127	414,127	357,063	355,487		58,641		58,641		414,127				3,811	04/19/2046
23332U-GM-0	DSLA 2006-AR1 2A1A DSLA 2006-AR1 2A1A 5.950% 04/19/46		05/23/2023	ALRE - TDF Trust AAM		5,613,034	6,488,488	5,594,417	5,569,716		2,391		2,391		5,572,107		40,927	40,927	116,343	04/19/2046
233331-AW-7	DTE ENERGY CO Senior Unsecured 2.529% 10/01/24		12/18/2023	MMTL Modco AAM		7,803,287	8,000,000	7,997,360	7,999,032		534		534		7,999,566		(196,279)	(196,279)	245,594	10/01/2024
233331-BD-8	DTE ENERGY CO Senior Unsecured 4.220% 11/01/24		12/18/2023	MMTL Modco AAM		14,813,469	15,000,000	15,001,050	15,000,294		(152)		(152)		15,000,142		(186,673)	(186,673)	715,642	11/01/2024
23342X-AD-6	DRB 2017-A B DRB 2017-A B 3.100% 05/27/42		12/25/2023	Paydown		410,974	410,974	407,723			3,251		3,251		410,974				8,984	05/27/2042
233898-AA-9	DAIRYLAND POWER COOPERATIVE 1ST MTG SER 13A 3.420% 03/30/43		12/30/2023	Redemption 100.0000		766,667	766,667	766,667	766,667						766,667				16,388	03/30/2043
24422E-WL-9	JOHN DEERE CAP Senior Unsecured 4.350% 09/15/32		02/01/2023	US Bancorp Investment		5,071,250	5,000,000	4,986,300	4,986,664		110		110		4,986,774		84,476	84,476	87,604	09/15/2032
24422E-WM-7	JOHN DEERE CAP Senior Unsecured 4.550% 10/11/24		12/18/2023	MMTL Modco AAM		14,906,447	15,000,000	14,990,400	14,991,431		4,564		4,564		14,995,994		(89,548)	(89,548)	809,521	10/11/2024
248798-AA-4	DENTON CNTY ELECTRIC COOPERATI 1ST MTG SER 12A 3.750% 10/01/40		10/01/2023	Various		1,887,282	1,887,282	1,887,282	1,887,282						1,887,282				70,773	10/01/2040
248798-AA-4	DENTON CNTY ELECTRIC COOPERATI 1ST MTG SER 12A 3.750% 10/01/40		11/06/2023	Security Withdraw		31,610,491	31,610,491	31,610,491	31,610,491						31,610,491				1,300,640	10/01/2040
25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.990% 02/25/37		12/26/2023	Paydown		9,668	3,828	26			9,642		9,642		9,668				981	02/25/2037
25150X-AB-8	DBALT 2007-OA5 A1A DBALT 2007-OA5 A2 5.770% 08/25/47		11/27/2023	Paydown		49,129	49,129	37,338			11,791		11,791		49,129				1,221	08/25/2047
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.780% 08/25/35		12/26/2023	Paydown		145,502	141,262	120,238	59,528		24,446		24,446		145,502				2,055	08/25/2035

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
251510-FB-4	DBALT 2005-AR1 1A1 DBALT 2005-AR1 1A1 5.780% 08/25/35		08/30/2023	ALRE - DFL Trust AAM		780,524	896,855	752,786	763,277		1,501		1,501		764,778		15,747	15,747	25,982	08/25/2035
251510-LF-8	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1 3.872% 02/25/36		12/01/2023	Paydown		4,509	4,509	3,326	3,326		1,183		1,183		4,509				76	02/25/2036
25151A-AG-6	DBALT 2006-AR3 A6 DBALT 2006-AR3 A6 6.030% 08/25/36		11/27/2023	Paydown		1,253,019	1,247,581	996,418	1,092,762		160,257		160,257		1,253,019				21,225	08/25/2036
25151A-AG-6	DBALT 2006-AR3 A6 DBALT 2006-AR3 A6 6.030% 08/25/36		12/14/2023	Various		9,013,196	10,043,014	8,021,154	8,796,720		81,263		81,263		8,877,982		135,213	135,213	397,125	08/25/2036
25151R-AH-7	DBALT 2007-AR1 A6 DBALT 2007-AR1 A6 5.970% 01/25/47		12/26/2023	Paydown		6,130	(9,861)								6,130				450	01/25/2047
25151U-AB-3	DBALT 2007-AR2 A6 DBALT 2007-AR2 A2 5.810% 03/25/37		12/26/2023	Paydown		14,684	(22,763)								14,684				674	03/25/2037
25151U-AF-4	DBALT 2007-AR2 A6 DBALT 2007-AR2 A6 5.770% 03/25/37		12/26/2023	Paydown		3,133	(3,131)								3,133				96	03/25/2037
251563-FE-7	DMSI 2004-4 1A5 DMSI 2004-4 7AR2 5.920% 06/25/34		12/25/2023	Paydown		8,718	8,718	7,901	8,258		461		461		8,718				190	06/25/2034
25179M-AL-7	DEVON ENERGY Senior Unsecured 5.600% 07/15/41		02/02/2023	Barclays		2,013,680	2,000,000	1,904,060	1,904,096		337		337		1,904,434		109,246	109,246	62,533	07/15/2041
25240B-AA-3	WALGREEN CO SECD NTS 5.910% 01/15/31		12/15/2023	Redemption 100.0000		119,872	119,872	119,872	119,872						119,872				3,872	01/15/2031
25389J-AV-8	DIGITAL REALTY Senior Unsecured 5.550% 01/15/28		03/15/2023	ACRA RE II Surplus AAM		4,004,201	4,000,000	3,996,720	3,996,720		41		41		3,996,761		7,440	7,440	103,600	01/15/2028
254687-EB-8	WALT DISNEY CO Senior Unsecured 6.400% 12/15/35		11/07/2023	Various		4,297,625	4,000,000	5,837,845	5,783,617		(81,888)	187,777	(269,665)		5,513,953		(1,216,328)	(1,216,328)	191,111	12/15/2035
254687-ER-3	WALT DISNEY CO Senior Unsecured 6.150% 02/15/41		08/30/2023	ALRE - DFL Trust AAM		21,391	20,000	21,794	21,643		(36)		(36)		21,607		(217)	(217)	1,281	02/15/2041
254687-FQ-4	WALT DISNEY CO Senior Unsecured 3.800% 03/22/30		09/18/2023	Royal Bank of Canada		4,600,600	5,000,000	4,555,852	4,562,867		36,644		36,644		4,599,511		1,089	1,089	188,944	03/22/2030
25755T-AH-3	DPABS 2018-1A A2II DPABS 2017-1A A23 4.118% 07/25/47		10/25/2023	Paydown		170,000	170,000	170,000	170,000						170,000				4,375	07/25/2047
25755T-AL-4	DPABS 2018-1A A2II DPABS 2019-1A A2 3.668% 10/25/49		10/25/2023	Paydown		115,000	115,000	115,000	115,000						115,000				2,636	10/25/2049
25755T-AP-5	DPABS 2018-1A A2II DPABS 2021-1A A2II 3.151% 04/25/51		10/25/2023	Paydown		320,000	320,000	315,206	315,748		4,252		4,252		320,000				6,302	04/25/2051
26208L-AC-2	HONK 2020-2A A2 HONK 2018-1A A2 4.739% 04/20/48		10/20/2023	Paydown		285,000	285,000	285,000	285,000						285,000				8,441	04/20/2048
26209X-AC-5	HONK 2020-2A A2 HONK 2020-2A A2 3.237% 01/20/51		10/20/2023	Paydown		20,000	20,000	20,000							20,000				243	01/20/2051
26441C-BP-9	DUKE ENERGY CORP Junior Subordinated 3.250% 01/15/82		02/09/2023	BARCLAYS CAPITAL INC.		2,445,000	3,000,000	3,000,000	3,000,000						3,000,000		(555,000)	(555,000)	56,333	01/15/2082
26860#-AA-8	PIO PICO LLC SR SECD NTS 4.170% 12/31/41		12/31/2023	Redemption 100.0000		77,554	77,554	77,554	77,554						77,554				1,642	12/31/2041
26884L-AN-9	EQT CORP Senior Unsecured 3.625% 05/15/31		03/15/2023	ACRA RE II Surplus AAM		2,552,693	3,000,000	2,556,220	2,566,839		8,339		8,339		2,575,179		(22,486)	(22,486)	36,250	05/15/2031
26884L-AP-4	EQT CORP Senior Unsecured 5.678% 10/01/25		06/29/2023	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				58,515	10/01/2025
26884L-AQ-2	EQT CORP Senior Unsecured 5.700% 04/01/28		03/15/2023	ACRA RE II Surplus AAM		1,969,929	2,000,000	1,996,160	1,996,300		119		119		1,996,419		(26,490)	(26,490)	50,983	04/01/2028
26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS 4.820% 12/31/42		12/31/2023	Redemption 100.0000		133,499	133,499	133,499	133,499						133,499				5,888	12/31/2042
281020-AX-5	EDISON INTL Junior Subordinated 8.125% 06/15/53		03/07/2023	Credit Suisse		3,649,500	3,600,000	3,600,000							3,600,000		49,500	49,500	2,437	06/15/2053
28370T-AG-4	KINDER MORGAN EN Senior Unsecured 4.300% 05/01/24		12/19/2023	MMTL Modco AAM		9,908,225	10,000,000	10,127,260	10,017,571		(15,448)		(15,448)		10,002,123		(93,898)	(93,898)	487,333	05/01/2024
292480-AK-6	ENERGY TRANSFER Senior Unsecured 4.400% 03/15/27		08/30/2023	ALRE - DFL Trust AAM		7,193,818	7,500,000	7,175,850	7,315,457		26,587		26,587		7,342,044		(148,226)	(148,226)	316,250	03/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
292505-AE-4	OVINTIV INC Senior Unsecured 6.625% 08/15/37		08/30/2023	ALRE - DFL Trust AAM		4,842,042	4,864,000	4,203,458	4,302,839		10,911		10,911		4,313,751		528,291	528,291	335,667	08/15/2037
292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24		11/11/2023	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,883	08/11/2024
29256P-AY-0	ECR 2005-4 M3 ECR 2005-4 M3 6.175% 01/25/36		12/26/2023	Paydown		809,893	809,893	713,174	415,228		18,954		18,954		809,893				13,621	01/25/2036
29273V-AQ-3	ENERGY TRANSFER Senior Unsecured 5.750% 02/15/33		03/16/2023	Scotia Capital		4,012,320	4,000,000	3,995,640	3,995,640		175		175		3,995,815		16,505	16,505	61,333	02/15/2033
29360A-AB-6	ENSTAR FINANCE Junior Subordinated 5.500% 01/15/42		08/30/2023	ALRE - DFL Trust AAM		3,155,000	4,000,000	3,210,000	3,215,236		13,007		13,007		3,228,242		(73,242)	(73,242)	247,500	01/15/2042
293791-AP-4	ENTERPRISE PRODU Senior Unsecured 6.650% 10/15/34		08/30/2023	Various		3,669,583	3,425,000	4,092,599	3,971,434		(24,308)		(24,308)		3,947,126		(277,544)	(277,544)	199,292	10/15/2034
29445F-AX-6	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3 7.120% 01/25/34		12/26/2023	Paydown		226,217	226,217	210,947	226,033		184		184		226,217				5,342	01/25/2034
294751-BX-9	EQABS 2003-1 M1 EQABS 2003-1 M1 4.860% 08/25/33		12/01/2023	Paydown		9,847	9,847	9,551	9,779		67		67		9,847				243	08/25/2033
29669*-AA-9	ESSENTIA HEALTH SR SECD NTS QQQ 3.990% 02/15/35		02/15/2023	Various		1,232,440	1,232,440	1,232,440	1,232,440						1,232,440				24,587	02/15/2035
29669*-AA-9	ESSENTIA HEALTH SR SECD NTS QQQ 3.990% 02/15/35		11/06/2023	Security Withdraw		28,115,938	28,115,938	28,115,938	28,115,938						28,115,938				1,374,237	02/15/2035
29669*-AB-7	ESSENTIA HEALTH SR SECD NTS SER VVV 3.900% 02/15/40		02/15/2023	Redemption 100.0000		51,111	51,111	51,111	51,111						51,111				997	02/15/2040
30161M-AS-2	CONSTL ENRGY GEN Senior Unsecured 3.250% 06/01/25		05/17/2023	AADE - CATALINA		14,385,359	15,000,000	14,237,700	14,274,830		107,194		107,194		14,382,024		3,335	3,335	224,792	06/01/2025
30288*-AC-4	FLNG LIQUEFACTIO SR SECD NTS SER A 4.280% 06/30/38		12/31/2023	Redemption 100.0000		684,000	684,000	684,000	684,000						684,000				22,021	06/30/2038
30303M-8H-8	META PLATFORMS Senior Unsecured 3.850% 08/15/32		08/10/2023	J.P. Morgan Sec		5,035,855	5,500,000	4,934,095	4,934,337		28,837		28,837		4,963,174		72,681	72,681	214,691	08/15/2032
30303M-8Q-8	META PLATFORMS Senior Unsecured 5.600% 05/15/53		05/02/2023	Goldman Sachs		5,057,100	5,000,000	4,986,150							4,986,150		70,950	70,950	778	05/15/2053
30306V-A@-8	FLNG LIQUEFACTIO SR SECD NTS 4.360% 06/30/39		12/31/2023	Redemption 100.0000		416,000	416,000	416,000	416,000						416,000				13,690	06/30/2039
303250-AE-4	FAIR ISAAC CORP Senior Unsecured 5.250% 05/15/26		05/22/2023	Various		1,982,500	2,000,000	2,004,779	2,003,209		(385)		(385)		2,002,824		(20,324)	(20,324)	54,542	05/15/2026
30332Y-AA-9	FI 2023-2A A2 FI 2023-2A A1 5.700% 10/15/53		12/15/2023	Paydown		20,684	20,684	19,292			1,392		1,392		20,684				98	10/15/2053
304528-AA-6	FAIRFIELD LANCASTER 2017 LSE-B P/T CERTS 4.950% 01/05/44		12/05/2023	Redemption 100.0000		197,293	197,293	197,293	197,293						197,293				5,397	01/05/2044
30571#-AA-0	FAIRVIEW HEALTH SERVICES SECD REV BDS 4.160% 11/15/43		11/15/2023	Redemption 100.0000		1,436,159	1,436,159	1,436,159	388,151						1,436,159				37,138	11/15/2043
30571#-AA-0	FAIRVIEW HEALTH SERVICES SECD REV BDS 4.160% 11/15/43		11/06/2023	Various		22,254,852	22,254,852	22,254,852	22,254,852						22,254,852				885,512	11/15/2043
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		12/15/2023	Paydown		619,144	619,144	619,080	619,087		57		57		619,144				14,125	02/15/2042
314353-AA-1	FEDEX 2020-1 AA Secured 1.875% 08/20/35		08/20/2023	Various		160,418	160,418	159,999	160,039		379		379		160,418				2,256	08/20/2035
314353-AA-1	FEDEX 2020-1 AA Secured 1.875% 08/20/35		11/06/2023	Security Withdraw		833,926	839,582	832,998	833,634		292		292		833,926				19,066	08/20/2035
31659T-DF-9	FMIC 2005-1 M6 FMIC 2005-1 M6 6.640% 03/25/35		12/26/2023	Paydown		158,010	158,010	103,497			54,513		54,513		158,010				1,804	03/25/2035
31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.910% 01/25/37		12/26/2023	Paydown		104,101	104,101	947			103,153		103,153		104,101				892	01/25/2037
31659Y-AA-2	FMIC 2007-1 1A FMIC 2007-1 1A 5.728% 04/25/47		12/26/2023	Paydown		1,899,222	1,899,222	1,650,044	1,677,101		222,121		222,121		1,899,222				8,691	04/25/2047
317384-AA-3	Finance of America Structured FASST 2022-S5 3.000% 05/25/62		12/26/2023	Paydown		501,130	481,092	438,296	207,930		62,799		62,799		501,130				5,183	05/25/2062
31739D-AA-2	Finance of America Structured FASST 2023-S3 A1 4.500% 08/25/73		11/25/2023	Paydown		508,805	508,805	474,862			33,943		33,943		508,805				5,107	08/25/2073

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31809K-AA-1	FI 2023-1 A1 FI 2023-1 A1 6.380% 03/15/53		12/15/2023	Paydown		621,622	621,622	620,789			833		833		621,622				12,728	03/15/2053
31809K-AB-9	FI 2023-1 A1 FI 2023-1 A2 6.970% 03/15/53		06/15/2023	Paydown		143,417	143,417	137,905			5,513		5,513		143,417				1,348	03/15/2053
31874*-AA-6	FIRST AMERICAN TITLE INSURANCE P/T CERTS 5.260% 11/01/23		11/01/2023	Redemption 100.0000		256,560	256,560	257,764	256,604		(44)		(44)		256,560				6,797	11/01/2023
32027N-GD-7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF1 M2 7.180% 11/25/34		03/27/2023	Paydown		20,027	20,027	19,068	18,988		1,039		1,039		20,027				209	11/25/2034
32027N-JT-9	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF5 A1 6.190% 08/25/34		12/26/2023	Paydown		420,630	420,630	387,619	404,654		15,976		15,976		420,630				7,204	08/25/2034
32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6 7.345% 01/25/35		12/26/2023	Paydown			(463)	(174)			174		174						7	01/25/2035
32027N-NS-6	FFML 2004-FF8 M3 FFML 2004-FF8 M3 6.895% 10/25/34		12/26/2023	Paydown		197,785	197,785	194,849	195,606		2,179		2,179		197,785				7,074	10/25/2034
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.845% 08/25/36		12/26/2023	Paydown			(35,850)	(20,975)			20,975		20,975						375	08/25/2036
32051G-2V-6	FHAMS 2006-FA2 1A1 FHAMS 2006-FA2 1A1 5.970% 05/25/36		11/25/2023	Paydown		127,162	126,183	54,414	29,958		97,204		97,204		127,162				2,863	05/25/2036
32051G-2V-6	FHAMS 2006-FA2 1A1 FHAMS 2006-FA2 1A1 5.970% 05/25/36		12/14/2023	AARE Surplus AAM		1,045,682	3,323,381	1,433,135	789,013		(52,221)		(52,221)		736,792		308,890	308,890	178,931	05/25/2036
32051G-2Y-0	FHAMS 2006-FA2 1A1 FHAMS 2006-FA2 1A4 5.500% 05/25/36		09/25/2023	Paydown				261			(261)		(261)						174	05/25/2036
32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1 6.107% 12/25/35		12/01/2023	Paydown		3,524	3,484	2,683			841		841		3,524				57	12/25/2035
32051G-BU-8	FHAMS 2004-AA5 B6 FHAMS 2004-AA5 2A2 0.125% 12/25/34		11/01/2023	Paydown															6	12/25/2034
32051G-J5-5	FHASI 2005-AR6 B6 FHASI 2005-AR6 2A1B 4.846% 01/25/36		12/01/2023	Paydown		12,476	12,482	10,616	8,397		4,079		4,079		12,476				271	01/25/2036
32051G-KH-7	FHAMS 2005-FA3 B6 FHAMS 2005-FA3 1APO 0.000% 05/25/35		12/01/2023	Paydown		10,905	10,905	3,381			7,525		7,525		10,905				(48)	05/25/2035
32051G-L7-8	FHAMS 2005-FA11 1A4A FHAMS 2005-FA11 1A4A 5.750% 02/25/36		12/01/2023	Paydown		55,310	60,368	30,067			25,243		25,243		55,310				1,050	02/25/2036
32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1 5.450% 08/25/35		12/01/2023	Paydown		96,754	86,685	83,221	83,144		13,610		13,610		96,754				2,461	08/25/2035
32051G-T2-1	FHAMS 2006-FA1 1A7 FHAMS 2006-FA1 1A7 5.750% 04/25/36		12/01/2023	Paydown		13,050	24,328	11,036			2,218		2,218		13,050				337	04/25/2036
32051G-YL-3	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA8 1A6 5.500% 11/25/35		12/25/2023	Paydown		35,671	38,419	17,728			17,943		17,943		35,671				555	11/25/2035
32052Q-AD-1	FHASI 2007-2 B1 FHASI 2007-2 1A4 5.750% 05/25/37		11/01/2023	Paydown			7,796	6,151	3,099		(3,099)		(3,099)						114	05/25/2037
32052N-AC-3	FHAMS 2006-AA4 2A1 FHAMS 2006-AA4 2A1 5.441% 07/25/36		12/01/2023	Paydown		633,295	585,617	293,113			340,183		340,183		633,295				12,644	07/25/2036
32052Q-AA-0	FHAMS 2006-AA5 A1 FHAMS 2006-AA5 A1 5.751% 09/25/36		12/01/2023	Paydown		14,649	13,950	7,812			6,837		6,837		14,649				276	09/25/2036
32056J-AG-9	FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR3 3A1 3.579% 11/25/37		12/01/2023	Paydown		1,733	1,773	785	713		1,019		1,019		1,733				34	11/25/2037
33616C-AB-6	FIRST REP BANK Subordinated 4.375% 08/01/46		06/20/2023	Various		56,250	11,250,000	11,472,728	11,469,727		(652)		(652)		11,469,075		(11,412,825)	(11,412,825)	246,094	08/01/2046
33616C-AC-4	FIRST REP BANK Subordinated 4.625% 02/13/47		06/20/2023	Goldman Sachs		25,000	5,000,000	4,907,070	4,916,662		226		226		4,916,889		(4,891,889)	(4,891,889)	115,625	02/13/2047
33768D-AG-9	FKH 2022-SFRA D FKH 2022-SFRA D 4.063% 03/17/39		12/12/2023	FWD Japan - Trust		11,169,772	12,670,000	12,669,932	12,667,835		(4,329)		(4,329)		12,663,506		(1,493,734)	(1,493,734)	530,512	03/17/2039
337738-AQ-1	FISERV INC Senior Unsecured 3.800% 10/01/23		10/01/2023	Maturity		1,000,000	1,000,000	999,540	999,927		73		73		1,000,000				38,000	10/01/2023
33830G-AA-9	FIVE CORNERS III Senior Unsecured 5.791% 02/15/33		03/21/2023	Various		9,094,284	9,000,000	9,000,000							9,000,000		94,284	94,284	7,528	02/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
33830J-AA-3	GUYS 2017-1A A2 GUYS 2017-1A A2 4.600% 07/25/47		11/30/2023	Paydown		16,256,225	16,256,225	16,256,225	16,256,225						16,256,225				818,884	07/25/2047
33835P-AA-4	FIVE CORNERS IV Senior Unsecured 5.997% 02/15/53		03/22/2023	Various		6,152,510	6,000,000	6,000,000							6,000,000		152,510	152,510	9,329	02/15/2053
33972P-AA-7	FLNG LIQUEFACTIO SR SECD NTS 4.125% 03/31/38		09/30/2023	Redemption 100.0000		398,000	398,000	398,000	398,000						398,000				12,396	03/31/2038
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38		08/15/2023	Redemption 100.0000		1,680,731	1,680,731	1,680,731	1,680,731						1,680,731				37,953	08/15/2038
341081-EP-8	FLORIDA PWR & LT Secured 5.850% 02/01/33		08/08/2023	Keybanc Capital Markets		3,600,660	3,500,000	3,676,310	3,592,628		(4,265)		(4,265)		3,588,363		12,297	12,297	209,869	02/01/2033
34417M-AB-3	FOCUS 2018-1 A2 FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2023	Paydown		440,000	440,000	440,000	440,000						440,000				14,006	04/30/2047
34417Q-AA-6	FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184% 10/30/48		11/29/2023	Paydown		3,840,000	3,840,000	3,840,000	3,840,000						3,840,000				214,157	10/30/2048
34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS 4.720% 06/15/42		12/15/2023	Redemption 100.0000		408,673	408,673	412,608	412,386		(3,713)		(3,713)		408,673				10,523	06/15/2042
345397-B8-5	FORD MOTOR CRED Senior Unsecured 2.300% 02/10/25		01/10/2023	Barclays		2,775,690	3,000,000	2,999,970	3,000,005						3,000,005		(224,315)	(224,315)	29,133	02/10/2025
345397-WK-5	FORD MOTOR CRED Senior Unsecured 4.375% 08/06/23		08/06/2023	Maturity		3,000,000	3,000,000	3,096,045	3,015,085		(15,085)		(15,085)		3,000,000				131,250	08/06/2023
345397-XZ-1	FORD MOTOR CRED Senior Unsecured 3.096% 05/04/23		05/04/2023	Maturity		3,000,000	3,000,000	2,962,018	2,996,376		3,624		3,624		3,000,000				46,440	05/04/2023
347990-AB-9	WALGREEN CO SECURED 5.850% 04/05/31		12/05/2023	Various		144,572	144,572	144,572	119,942						144,572				3,300	04/05/2031
347990-AB-9	WALGREEN CO SECURED 5.850% 04/05/31		11/06/2023	Security Withdraw		1,387,500	1,387,500	1,387,500	1,387,500						1,387,500				74,630	04/05/2031
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		08/01/2023	Paydown		512,376	512,376	369,824	442,612		69,764		69,764		512,376				7,483	09/25/2055
35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		08/30/2023	ALRE - DFL Trust AAM		7,005,968	8,045,297	5,806,960	6,949,865		18,713		18,713		6,968,579		37,389	37,389	225,436	09/25/2055
35564K-HE-2	STACR 2021-DNA5 M2 STACR 2021-DNA5 M2 6.987% 01/25/34		12/26/2023	Paydown		5,000,877	5,000,877	4,920,952	2,822,678		69,731		69,731		5,000,877				160,008	01/25/2034
35564K-KY-4	STACR 2021-DNA6 M2 STACR 2021-DNA6 M2 6.837% 10/25/41		12/12/2023	ACRA RE II Surplus AAM		3,275,303	3,300,000	3,066,938	3,084,683		54,093		54,093		3,138,777		136,526	136,526	204,000	10/25/2041
35564K-L4-9	STACR 2022-DNA7 M1B STACR 2022-DNA7 M1B 10.337% 03/25/52		12/12/2023	ACRA RE II Surplus AAM		20,248,829	18,500,000	18,500,000	18,500,000						18,500,000		1,748,829	1,748,829	1,773,151	03/25/2052
35564K-PV-5	STACR 2022-DNA1 M1B STACR 2022-DNA1 M1B 7.187% 01/25/42		12/12/2023	ACRA RE II Surplus AAM		6,395,198	6,395,000	5,823,447	5,855,106		64,494		64,494		5,919,600		475,598	475,598	417,088	01/25/2042
35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 6.401% 11/25/48		12/26/2023	Paydown		31,254	31,254	29,379			1,875		1,875		31,254				934	11/25/2048
35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2 6.400% 07/25/34		12/26/2023	Paydown		55,429	55,429	51,549	53,512		1,917		1,917		55,429				1,283	07/25/2034
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6 7.570% 11/25/34		10/25/2023	Paydown			(12,458)	(78)							78					11/25/2034
35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5 6.520% 01/25/35		10/25/2023	Paydown			(15,664)	(5,678)					5,678		5,678				139	01/25/2035
35729T-AF-9	FHLT 2006-C M1 FHLT 2006-C M1 5.770% 10/25/36		02/27/2023	Paydown			(71,474)													10/25/2036
35729V-AF-4	FHLT 2006-D 1A1 FHLT 2006-D M1 5.700% 11/25/36		02/27/2023	Paydown			(7,631)													11/25/2036
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		12/15/2023	Redemption 100.0000		563,854	563,854	563,854	486,459						563,854				(101,153)	03/15/2039
35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		11/06/2023	Security Withdraw		11,266,929	11,266,929	11,266,929	11,266,929						11,266,929				420,485	03/15/2039
36143L-2F-1	GA GLOBAL FNDING Senior Secured 1.250% 12/08/23		01/13/2023	JANE STREET EXECUTION SERVICES		337,320	350,000	334,656	335,700		710		710		336,410		909	909	486	12/08/2023
361528-AA-0	GBXL 2022-1 B GBXL 2022-1 A 2.870% 02/20/52		12/20/2023	Paydown		181,089	181,089	181,001	181,008		80		80		181,089				2,827	02/20/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36167C-AA-4	GCAT 2019-RPL1 A1 GCAT 2019-RPL1 A1 2.650% 10/25/68		12/01/2023	Paydown		7,197	7,197	5,974			1,224		1,224		7,197				56	10/25/2068
36168W-AA-9	GCAT 2022-NQM5 A1 GCAT 2022-NQM5 A1 5.710% 08/25/67		12/01/2023	Paydown		9,105,853	9,105,853	8,817,910	8,829,543		276,310		276,310		9,105,853				241,520	08/25/2067
36185M-BJ-0	GMACM 2005-AR6 2A1 GMACM 2005-AR6 2A1 3.644% 11/19/35		12/01/2023	Paydown		12,721	13,116	10,968			1,754		1,754		12,721				106	11/19/2035
36185N-7L-8	GMACM 2005-AR3 5A1 GMACM 2005-AR3 5A1 3.870% 06/19/35		12/01/2023	Paydown		72,067	72,067	72,540	72,067						72,067				1,115	06/19/2035
36185N-Q9-4	GMACM 2003-GH2 B GMACM 2003-GH2 B 5.500% 10/25/33		12/01/2023	Paydown			42,630	8,526			(8,526)		(8,526)						1,502	10/25/2033
36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2 0.000% 11/26/35		12/01/2023	Paydown		143,671	147,869	105,844	93,783		49,888		49,888		143,671				1,363	11/26/2035
36190D-AB-1	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 1A2 4.903% 02/26/36		12/01/2023	Paydown		705,551	705,551	624,412	687,785		17,765		17,765		705,551				14,267	02/26/2036
36190D-AF-2	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 3A2 6.106% 11/26/35		12/01/2023	Paydown		747,952	687,928	522,825	642,976		104,977		104,977		747,952				18,860	11/26/2035
36190F-AE-0	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-3R 2A2 5.582% 07/25/35		12/01/2023	Paydown		92,240	92,240	68,633	68,633		23,607		23,607		92,240				2,557	07/25/2035
36197X-AK-0	GSMS 2013-GC12 AS GSMS 2013-GC12 A4 3.135% 06/10/46		04/01/2023	Paydown		11,000,000	11,000,000	11,329,757	11,003,561		(3,561)		(3,561)		11,000,000				77,792	06/10/2046
36228F-2Y-1	GSR 2004-6F B1 GSR 2004-6F B1 6.096% 05/25/34		12/01/2023	Paydown		13,358	22,083	12,035			1,323		1,323		13,358				586	05/25/2034
36228F-4K-9	GSAA 2004-4 M2 GSAA 2004-4 M2 7.420% 05/25/34		12/26/2023	Paydown		202,660	202,660	182,234	207,278		(4,618)		(4,618)		202,660				5,799	05/25/2034
3622E8-AC-9	GSAA 2006-15 AF3A GSAA 2006-15 AF3A 5.882% 09/25/36		05/01/2023	Paydown		67,114	67,114	42,617	24,117		42,997		42,997		67,114				303	09/25/2036
3622E8-AC-9	GSAA 2006-15 AF3A GSAA 2006-15 AF3A 5.882% 09/25/36		05/23/2023	ALRE - TDF Trust AAM		1,813,148	5,156,229	3,274,205	1,852,870		(37,905)		(37,905)		1,814,966		(1,818)	(1,818)	50,480	09/25/2036
3622EA-AC-4	GSAA 2006-7 AF3 GSAA 2007-3 2A1A 5.570% 03/25/47		11/27/2023	Paydown		722,012	722,012	409,709	300,986		421,857	832	421,025		722,012				9,529	03/25/2047
3622EA-AC-4	GSAA 2006-7 AF3 GSAA 2007-3 2A1A 5.570% 03/25/47		12/14/2023	AADE BLIC Modco AAM		5,062,938	12,878,347	5,196,023	5,368,616		(72,575)	93,097	(165,672)		5,202,943		(140,005)	(140,005)	350,433	03/25/2047
3622EC-AB-2	GSAA 2007-5 2A1A GSAA 2007-5 2A1A 5.710% 04/25/47		12/26/2023	Paydown		405,815	405,815	343,978	369,095		36,720		36,720		405,815				2,994	04/25/2047
3622EQ-AA-3	GSAA 2007-1 1A1 GSAA 2007-1 1A1 5.630% 02/25/37		12/26/2023	Paydown		98,819	98,819	52,222	30,139		68,680		68,680		98,819				711	02/25/2037
3622MW-AC-7	GSR 2007-3F 2A1 GSR 2007-3F 2A1 5.750% 05/25/37		12/01/2023	Paydown		90,923	97,482	212,955			(122,032)		(122,032)		90,923				2,557	05/25/2037
3622MW-AF-0	GSR 2007-3F 2A1 GSR 2007-3F 2A5 5.750% 05/25/37		12/01/2023	Paydown		46,737	49,776	46,828	92,054		(45,317)		(45,317)		46,737				1,457	05/25/2037
3622MW-AS-2	GSR 2007-3F 2A1 GSR 2007-3F 3A6 6.000% 05/25/37		12/01/2023	Paydown		37,099	56,802	50,677	44,791		(7,692)		(7,692)		37,099				1,981	05/25/2037
362334-CM-4	GSR 2006-2F 1A1 GSR 2006-2F 1A1 5.000% 02/25/36		12/01/2023	Paydown		102,086	118,710	114,521	114,521		(12,435)		(12,435)		102,086				3,278	02/25/2036
362334-CQ-5	GSR 2006-2F 1A1 GSR 2006-2F 2A4 5.750% 02/25/36		12/01/2023	Paydown		66,691	78,635	75,263	76,362		(9,671)		(9,671)		66,691				2,465	02/25/2036
362334-MF-8	GSAA 2006-6 AF4 GSAA 2006-6 AF4 6.621% 03/25/36		12/01/2023	Paydown		158,801	158,801	91,664	47,984		110,817		110,817		158,801				1,251	03/25/2036
362334-MG-6	GSAA 2006-6 AF4 GSAA 2006-6 AF5 6.741% 03/25/36		12/01/2023	Paydown		13,262	13,262	6,921	4,269		8,993		8,993		13,262				105	03/25/2036
362334-MH-4	GSAA 2006-6 AF4 GSAA 2006-6 AF6 6.504% 03/25/36		12/01/2023	Paydown		267,804	267,804	136,816	111,533		156,271		156,271		267,804				2,110	03/25/2036
362334-NB-6	GSAA 2006-7 AF3 GSAA 2006-7 AF2 5.995% 03/25/46		12/01/2023	Paydown		60,098	60,098	43,749	27,200		32,897		32,897		60,098				707	03/25/2046
362341-3C-1	GSMPS 2006-RP1 1AF1 GSMPS 2006-RP1 1AF1 5.820% 01/25/36		12/25/2023	Paydown		388,070	424,595	351,017			37,053		37,053		388,070				8,728	01/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 4.630% 01/25/36		12/01/2023	Paydown		368,149	355,924	331,332	344,626		23,523		23,523		368,149				10,170	01/25/2036
362341-4D-8	GSR 2006-AR1 2A1 GSR 2006-AR1 2A4 4.630% 01/25/36		12/01/2023	Paydown		94,114	91,476	82,815	89,318		4,796		4,796		94,114				2,586	01/25/2036
362341-8H-5	GSR 2006-1F 1A6 GSR 2006-1F 6A3 7.500% 02/25/36		12/01/2023	Paydown		801	3,550	1,870	1,111		(149)	161	(310)		801				115	02/25/2036
362341-DS-5	GSR 2005-6F 3A18 GSR 2005-6F 2A1 5.770% 07/25/35		11/25/2023	Paydown		165,095	165,095	144,937	144,599		20,495		20,495		165,095				5,817	07/25/2035
362341-DZ-9	GSR 2005-6F 3A18 GSR 2005-6F 3A6 5.800% 07/25/35		11/25/2023	Paydown		59,211	59,211	51,444	51,874		7,337		7,337		59,211				2,003	07/25/2035
362341-FN-4	GSR 2005-AR4 3A5 GSR 2005-AR4 3A5 4.496% 07/25/35		12/01/2023	Paydown		39,037	38,871	27,603			11,434		11,434		39,037				629	07/25/2035
362341-LL-1	GSMPS 2005-RP3 1AF GSMPS 2005-RP3 1AF 5.820% 09/25/35		12/25/2023	Paydown		106,754	109,465	95,458	97,020		9,734		9,734		106,754				2,818	09/25/2035
362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B 6.010% 11/25/30		12/26/2023	Paydown		16	16								16					11/25/2030
362341-Q4-4	GSR 2005-9F 2B6 GSR 2005-9F 1A2 5.500% 12/25/35		12/25/2023	Paydown		43,301	46,396	37,805	36,885		6,417		6,417		43,301				1,709	12/25/2035
362341-WE-5	GSR 2005-8F 2A7 GSR 2005-8F 4A1 6.000% 11/25/35		09/01/2023	Paydown		39,124	33,291	27,703	17,526		21,597		21,597		39,124				1,858	11/25/2035
362341-WZ-8	GSR 2005-AR7 5A1 GSR 2005-AR7 2A1 4.489% 11/25/35		12/01/2023	Paydown		12,793	12,793	11,194	11,449		1,344		1,344		12,793				200	11/25/2035
362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2 5.970% 12/25/35		12/26/2023	Paydown		239,854	239,854	142,386			97,468		97,468		239,854				2,369	12/25/2035
362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1 5.610% 12/25/46		12/26/2023	Paydown		47,308	47,308	15,567			31,741		31,741		47,308				261	12/25/2046
362351-AC-2	GSAA 2006-20 1A1 GSAA 2006-20 2A1A 5.570% 12/25/46		12/26/2023	Paydown		160,078	160,078	110,192	90,826		69,252		69,252		160,078				915	12/25/2046
36242D-4T-7	GSR 2005-AR3 2B5 GSR 2005-AR3 3A1 5.365% 05/25/35		12/01/2023	Paydown		91,805	91,805	74,025	65,922		25,883		25,883		91,805				2,045	05/25/2035
36242D-7Y-3	GSR 2005-5F B2 GSR 2005-5F B2 5.736% 06/25/35		02/03/2023	Paydown			29,116													06/25/2035
36242D-AY-9	GSAMP TRUST GSAMP_04-SD1 GSAMP 2004-SD1 M2 7.870% 06/25/34		08/25/2023	Paydown		332,403	332,403	277,698	293,135		39,267		39,267		332,403				2,423	06/25/2034
36242D-FH-1	GSR 2004-10F B2 GSR 2004-10F B2 6.058% 09/25/34		03/01/2023	Paydown			132,235	1,157			(1,157)		(1,157)						404	09/25/2034
36242D-JK-0	GSAA 2004-9 B1 GSAA 2004-9 B1 9.970% 09/25/34		12/26/2023	Paydown			6,454	952			(952)		(952)						53	09/25/2034
36242D-JK-0	GSAA 2004-9 B1 GSAA 2004-9 B1 9.970% 09/25/34		06/26/2023	Paydown		712	1,614	238			(238)		(238)						13	09/25/2034
36242D-KR-3	GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-12 1A1 5.810% 12/25/34		12/25/2023	Paydown		109,011	109,011	100,471	103,259		5,752		5,752		109,011				4,516	12/25/2034
36242D-MB-6	GSR 2004-13F B1 GSR 2004-13F B1 6.730% 11/25/34		12/01/2023	Paydown			(268,506)	(80,552)			80,552		80,552						3,972	11/25/2034
36242D-PB-3	GSR 2004-14 2B6 GSR 2004-14 1A1 5.800% 12/25/34		12/25/2023	Paydown		92,434	92,434	82,498	86,071		6,363		6,363		92,434				1,609	12/25/2034
36242D-T5-2	GSMPS 2005-RP2 1AF GSMPS 2005-RP2 1AF 5.820% 03/25/35		12/25/2023	Paydown		107,741	107,741	98,238	98,343		9,398		9,398		107,741				2,577	03/25/2035
36242D-XG-3	GSMPS 2005-RP1 1AF GSMPS 2005-RP1 1AF 5.820% 01/25/35		12/25/2023	Paydown		1,853,846	1,853,846	1,611,274	1,512,609		252,536		252,536		1,853,846				47,058	01/25/2035
36242D-XG-3	GSMPS 2005-RP1 1AF GSMPS 2005-RP1 1AF 5.820% 01/25/35		12/14/2023	AANY Modco AAM		4,113,705	4,817,810	4,196,052	4,165,370		(2,859)		(2,859)		4,162,511		(48,806)	(48,806)	215,236	01/25/2035
36242D-Y3-1	GSR 2005-4F B3 GSR 2005-4F 6A1 6.500% 02/25/35		12/01/2023	Paydown		1,028	1,028	1,021	1,021		7		7		1,028				36	02/25/2035
36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-13 AF3 6.040% 07/25/36		12/01/2023	Paydown		30,087	30,087	19,415	9,458		20,629		20,629		30,087				287	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36245R-AA-7	GSAA 2007-6 A4 GSAA 2007-6 1A1 5.710% 05/25/47		12/26/2023	Paydown		218,680	218,680	141,529	141,529		77,151		77,151		218,680				1,789	05/25/2047
36245R-AB-5	GSAA 2007-6 A4 GSAA 2007-6 1A2 5.910% 05/25/47		12/26/2023	Paydown		125,690	125,690	82,337	82,337		43,353		43,353		125,690				1,028	05/25/2047
362498-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		12/15/2023	Redemption 100.0000		687,557	687,557	687,557	569,861						687,557				14,118	05/15/2038
362498-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		11/06/2023	Security Withdraw		13,481,390	13,481,390	13,481,390	13,481,390						13,481,390				602,625	05/15/2038
36250B-AH-9	GSMBS 2014-EB1A 2A4 GSMBS 2014-EB1A 2A4 4.459% 07/25/44		12/01/2023	Paydown		2,347	2,347	1,666			681		681		2,347				25	07/25/2044
36251E-AH-2	GSMSC 2015-1R 2B GSMSC 2015-1R 2B 4.671% 01/26/36		12/01/2023	Paydown		3,666,183	3,666,772	3,269,546	3,269,546		396,637		396,637		3,666,183				73,460	01/26/2036
362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1 3.601% 08/27/37		11/01/2023	Paydown		249,793	297,568	214,817	214,781		35,663	650	35,013		249,794		(1)	(1)	8,030	08/27/2037
362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 06/15/34		12/15/2023	Redemption 100.0000		80,628	80,628	80,628	38,073						80,628				3,860	06/15/2034
362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 06/15/34		11/06/2023	Security Withdraw		11,132,121	11,132,121	11,132,121	11,132,121						11,132,121				405,864	06/15/2034
36253P-AE-2	GSMS 2017-GS6 A3 GSMS 2017-GS6 XA 1.155% 05/10/50		12/01/2023	Paydown				23,274	18,559		(18,559)		(18,559)						2,517	05/10/2050
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS 3.770% 12/31/44		12/31/2023	Redemption 100.0000		535,853	535,853	535,853	535,853						535,853				15,500	12/31/2044
362611-AB-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 1A1 5.000% 09/25/36		04/01/2023	Paydown		58,466	20,463	79,293	56,247	488,067	(485,848)		2,219		58,466				308	09/25/2036
362611-AF-2	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 3A3 6.250% 09/25/36		12/01/2023	Paydown		19,254	24,181	22,223	24,906		(5,652)		(5,652)		19,254				756	09/25/2036
362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36		12/01/2023	Paydown		7,488	5,687	4,165			(4,165)		(4,165)						215	09/25/2036
362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		12/01/2023	Paydown		32,607	24,949	17,810			(17,810)		(17,810)						865	09/25/2036
362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37		12/01/2023	Paydown		30,996	43,030	31,075	29,040		1,956		1,956		30,996				754	03/25/2037
36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		12/01/2023	Paydown		47,230	47,230	1,417			45,813		45,813		47,230				40	05/25/2036
36298N-AC-8	GSR 2006-7F 5A2 GSR 2006-7F 1A1 5.000% 08/25/36		12/01/2023	Paydown		8,194	8,552	7,055	5,502		2,692		2,692		8,194				233	08/25/2036
36298N-BX-1	GSR 2006-7F 5A2 GSR 2006-7F 5A2 7.100% 08/25/36		12/25/2023	Paydown				1,408			(1,408)		(1,408)						469	08/25/2036
367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 6.130% 12/25/35		12/26/2023	Paydown		(156,029)		(100,639)			100,639		100,639						4,520	12/25/2035
36804P-AF-3	GATX 2005-1 P-TT Secured 5.697% 01/02/25		04/10/2023	Redemption 100.0000		72,843	72,843	72,652	72,820		24		24		72,843				(50,886)	01/02/2025
37045V-AF-7	GENERAL MOTORS C Senior Unsecured 6.250% 10/02/43		08/30/2023	ALRE - DFL Trust AAM		2,722,432	2,900,000	2,800,386	2,801,735		1,527		1,527		2,803,263		(80,831)	(80,831)	165,139	10/02/2043
37145Q-AC-4	Suez Water Resources LLC MTN SER 1998 6.970% 02/03/23		02/03/2023	Maturity		2,000,000	2,000,000	2,183,300	2,001,620		(1,620)		(1,620)		2,000,000				58,858	02/03/2023
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26		12/17/2023	Paydown		3,169,548	3,169,548	3,169,548							3,169,548				130,056	01/17/2026
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26		12/17/2023	Paydown		1,257,264	1,257,264	1,257,264							1,257,264				54,116	01/17/2026
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A 9.250% 01/15/31		07/24/2023	Various		1,489,716	1,489,716	1,489,716	1,489,716						1,489,716				93,552	01/15/2031
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B 10.500% 01/15/31		07/24/2023	Security Withdraw		162,680	162,680	162,680	162,680						162,680				9,811	01/15/2031
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C 12.000% 01/15/31		07/24/2023	Security Withdraw		249,128	249,128	249,128	249,128						249,128				17,473	01/15/2031

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37187E-AD-8	Genesis GPCC Trust GPCC 2022-1 D 14.500% 01/15/31		07/24/2023	Security Withdraw		504,000	504,000	504,000	504,000						504,000				42,261	01/15/2031
37187E-AE-6	Genesis GPCC Trust GPCC 2022-1 E 17.200% 01/15/31		07/24/2023	Security Withdraw		161,000	161,000	161,000	161,000						161,000				15,769	01/15/2031
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC SR SECD NTS 3.580% 06/30/51		12/31/2023	Redemption 100.0000		12,006	12,006	12,006	12,006						12,006				376	06/30/2051
373298-CF-3	GEORGIA-PACIFIC Senior Unsecured 8.000% 01/15/24		05/24/2023	Call 101.4380		628,916	620,000	712,529	628,556		(3,214)		(3,214)		625,342		(5,342)	(5,342)	51,489	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC SR NTS 3.734% 07/15/23		07/15/2023	Maturity		910,000	910,000	887,432	908,520		1,480		1,480		910,000				33,979	07/15/2023
374593-A*-2	GIANTS STADIUM LLC SR SECD NTS SER 2010 7.100% 04/01/40		04/01/2023	Redemption 100.0000		332,167	332,167	332,167	332,167						332,167				11,792	04/01/2040
374593-A*-2	GIANTS STADIUM LLC SR SECD NTS SER 2010 7.100% 04/01/40		11/06/2023	Security Withdraw		10,403,333	10,403,333	10,403,333	10,403,333						10,403,333				810,449	04/01/2040
378272-AF-5	GLENCORE FDG LLC Senior Unsecured 4.125% 05/30/23		05/30/2023	Maturity		270,000	270,000	239,082	267,958		2,042		2,042		270,000				5,569	05/30/2023
38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		12/01/2023	Paydown		204,711	204,711	167,863			36,848		36,848		204,711				5,598	05/25/2036
38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2 5.750% 10/25/36		12/01/2023	Paydown		52,851	45,902	44,755			8,096		8,096		52,851				1,431	10/25/2036
38141G-RD-8	GOLDMAN SACHS GP Senior Unsecured 3.625% 01/22/23		01/22/2023	Various		6,227,000	6,227,000	6,395,267	6,229,904		(2,904)		(2,904)		6,227,000				112,864	01/22/2023
38172R-AA-0	GOCAP 2021-56A A GOCAP 2021-56A A 7.170% 10/25/33		12/14/2023	AARE Surplus AAM		19,705,200	20,000,000	19,115,000	19,181,411		263,463		263,463		19,444,874		260,326	260,326	1,525,626	10/25/2033
39121J-AE-0	GREAT RIVER ENERGY Secured 6.254% 07/01/38		07/01/2023	Various		3,466,577	3,466,577	3,803,835	3,769,631		(303,054)		(303,054)		3,466,577				216,800	07/01/2038
39121J-AE-0	GREAT RIVER ENERGY Secured 6.254% 07/01/38		11/06/2023	Various		30,890,983	28,200,295	31,288,048	30,974,894		(83,911)		(83,911)		30,890,983				2,376,024	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG SER 2008A 7.233% 07/01/38		08/10/2023	Various		48,685	48,685	48,685	48,685						48,685				3,521	07/01/2038
39121J-AG-5	GREAT RIVER ENERGY 1ST MTG SER 2008A 7.233% 07/01/38		11/06/2023	Security Withdraw		4,002,688	4,002,688	4,002,688	4,002,688						4,002,688				390,040	07/01/2038
39538W-BY-3	GPMF 2005-AR4 2A1 GPMF 2005-AR4 4A1A 6.090% 10/25/45		12/26/2023	Paydown		6,273	6,273	5,081	5,532		741		741		6,273				231	10/25/2045
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 6.030% 11/25/45		12/26/2023	Paydown		4,414,174	4,427,185	2,994,578	1,488,920		1,334,795		1,334,795		4,414,174				84,956	11/25/2045
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 6.030% 11/25/45		12/14/2023	AARE Surplus AAM		3,126,453	5,162,320	3,314,974	3,515,602		(586,786)		(586,786)		2,928,817		197,636	197,636	229,317	11/25/2045
39538W-EL-8	GPMF 2005-AR5 2A1 GPMF 2005-AR5 3A2 6.010% 11/25/46		12/26/2023	Paydown		8,497	8,497	4,291			4,206		4,206		8,497				262	11/25/2046
39538W-GF-9	GPMF 2006-AR2 3A2 GPMF 2006-AR2 G3A1 5.610% 03/25/36		12/26/2023	Paydown		386,086	386,086	372,882	364,927		21,159		21,159		386,086				9,825	03/25/2036
39538W-GG-7	GPMF 2006-AR2 3A2 GPMF 2006-AR2 3A2 6.110% 03/25/36		12/26/2023	Paydown		912	912	172			741		741		912				10	03/25/2036
39538W-HC-5	GPMF 2006-AR3 3A1 GPMF 2006-AR3 3A1 5.930% 04/25/36		12/26/2023	Paydown		14,370	14,370	13,292			1,078		1,078		14,370				201	04/25/2036
39951#-AA-1	GROUND LEASE TRUST A - 2018A P/T CERTS 4.580% 02/15/51		12/15/2023	Redemption 100.0000		105,006	105,006	105,006	105,006						105,006				2,698	02/15/2051
40867#-AD-6	HAMPAC LLC (YUBA CNTY CA) SECD NTS 4.250% 08/10/42		12/10/2023	Redemption 100.0000		160,269	160,269	160,269	160,269						160,269				3,774	08/10/2042
41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A 5.830% 07/19/46		08/21/2023	Paydown		521,211	521,023	294,919	186,893		245,847		245,847		521,211				9,981	07/19/2046
41161P-A5-2	HVMLT 2005-16 1A1A HVMLT 2005-16 1A1A 5.970% 01/19/36		11/20/2023	Paydown		306,534	304,192	110,112	72,392		234,142		234,142		306,534				9,064	01/19/2036
41161P-A5-2	HVMLT 2005-16 1A1A HVMLT 2005-16 1A1A 5.970% 01/19/36		12/14/2023	AARE Surplus AAM		4,454,836	11,444,219	4,142,602	2,723,500		(169,720)		(169,720)		2,553,780		1,901,057	1,901,057	462,930	01/19/2036
41161P-BV-4	HVMLT 2006-5 1A1A HVMLT 2003-2 1A 6.210% 10/19/33		12/19/2023	Paydown		59,901	59,901	57,784	58,792		1,109		1,109		59,901				1,933	10/19/2033

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41161P-GZ-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A1 5.502% 11/19/34		12/01/2023	Paydown		40,691	46,679	43,761	44,767		(4,076)		(4,076)		40,691				732	11/19/2034
41161P-HC-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A4A 6.270% 11/19/34		12/19/2023	Paydown		88,158	88,158	75,263	78,989		9,170		9,170		88,158				1,827	11/19/2034
41161P-HC-0	HVMLT 2004-8 2A4A HVMLT 2004-8 2A4A 6.270% 11/19/34		12/22/2023	ALRe Corporate AAM		1,222,495	1,296,353	1,106,731	1,161,516		1,085		1,085		1,162,601		59,894	59,894	71,542	11/19/2034
41161P-HU-0	HVMLT 2004-9 4A3 HVMLT 2004-9 4A1A 6.230% 12/19/34		12/19/2023	Paydown		42,551	42,551	36,514	36,319		6,232		6,232		42,551				833	12/19/2034
41161P-JG-9	HVMLT 2004-9 4A3 HVMLT 2004-9 4A3 6.270% 12/19/34		11/20/2023	Paydown		415,788	418,005	318,655	341,475		74,312		74,312		415,788				8,102	12/19/2034
41161P-JG-9	HVMLT 2004-9 4A3 HVMLT 2004-9 4A3 6.270% 12/19/34		12/14/2023	AARE Surplus AAM		1,114,473	1,238,369	944,039	1,011,645		(7,442)		(7,442)		1,004,203		110,271	110,271	62,415	12/19/2034
41161P-K4-4	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A 4.950% 02/25/36		12/01/2023	Paydown		76,746	76,746	71,208	71,330		5,423	6	5,417		76,746				1,723	02/25/2036
41161P-KA-0	HVMLT 2004-11 2A2A HVMLT 2004-11 2A2A 6.110% 01/19/35		12/19/2023	Paydown		108,421	108,421	89,296	85,710		22,711		22,711		108,421				1,823	01/19/2035
41161P-KD-4	HVMLT 2004-11 2A2A HVMLT 2004-11 3A1A 6.170% 01/19/35		12/19/2023	Paydown		72,447	72,433	65,023	65,056		7,391		7,391		72,447				2,154	01/19/2035
41161P-KH-5	HVMLT 2004-11 2A2A HVMLT 2004-11 3A3 6.230% 01/19/35		12/19/2023	Paydown		38,674	38,645	28,081	32,801		5,872		5,872		38,674				1,151	01/19/2035
41161P-L5-0	HVMLT 2006-4 2A1A HVMLT 2006-4 2A1B 5.950% 05/19/46		02/21/2023	Paydown		21	21				21		21		21					05/19/2046
41161P-LD-3	HVMLT 2005-1 2A1A HVMLT 2005-1 2A1A 6.010% 03/19/35		12/19/2023	Paydown		13,172	13,172	11,723			1,449		1,449		13,172				322	03/19/2035
41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.990% 05/19/35		10/19/2023	Paydown		165,140	153,940	69,671	57,449		107,773		107,773		165,140				4,033	05/19/2035
41161P-LQ-4	HVMLT 2005-2 1A HVMLT 2005-2 1A 5.990% 05/19/35		12/14/2023	AARE Surplus AAM		1,186,906	3,453,425	1,811,886	1,272,791		(114,562)		(114,562)		1,158,229		28,677	28,677	146,268	05/19/2035
41161P-MF-7	HVMLT 2005-3 1A HVMLT 2005-3 1A 5.990% 06/19/35		12/19/2023	Paydown		1,449,980	1,446,579	905,617	795,192		654,788		654,788		1,449,980				34,881	06/19/2035
41161P-MF-7	HVMLT 2005-3 1A HVMLT 2005-3 1A 5.990% 06/19/35		12/22/2023	ALRe Corporate AAM		11,136,227	19,861,803	12,434,295	10,918,136		(539,853)		(539,853)		10,378,284		757,943	757,943	881,729	06/19/2035
41161P-NN-9	HVMLT 2005-5 1A1A HVMLT 2005-5 1A1A 6.090% 07/19/45		05/19/2023	Paydown		30,298	30,298	23,684	22,092		8,207		8,207		30,298				299	07/19/2045
41161P-NN-9	HVMLT 2005-5 1A1A HVMLT 2005-5 1A1A 6.090% 07/19/45		05/23/2023	ALRE - TDF Trust AAM		4,716,450	6,506,608	5,086,161	4,744,198		(60,561)		(60,561)		4,683,637		32,813	32,813	113,615	07/19/2045
41161P-QU-0	HVMLT 2005-8 1A2A HVMLT 2005-8 1A2A 6.130% 09/19/35		12/19/2023	Paydown		507,688	507,688	386,562	376,875		130,813		130,813		507,688				11,909	09/19/2035
41161P-TN-3	HVMLT 2005-10 2A1A HVMLT 2005-10 2A1A 6.090% 11/19/35		12/19/2023	Paydown		855,886	855,886	755,382	708,762		147,125		147,125		855,886				3,720	11/19/2035
41161P-VJ-9	HVMLT 2005-12 2A11 HVMLT 2005-12 2A11 7.058% 10/19/35		11/01/2023	Paydown		546,250	546,250	435,754	366,222		121,751		121,751		546,250				11,959	10/19/2035
41161P-VK-6	HVMLT 2005-12 2A11 HVMLT 2005-12 2A12 6.970% 10/19/35		11/20/2023	Paydown		564,858	564,858	437,031	438,147		129,550	2,839	126,711		564,858				13,269	10/19/2035
41161P-WB-5	HVMLT 2005-13 2A12 HVMLT 2005-13 2A11 6.030% 02/19/36		08/21/2023	Paydown		51,032	51,032	26,428			24,605		24,605		51,032				1,092	02/19/2036
41161P-WC-3	HVMLT 2005-13 2A12 HVMLT 2005-13 2A12 7.010% 02/19/36		08/21/2023	Paydown		82,775	82,775	51,603	51,349		31,722	295	31,427		82,775				1,718	02/19/2036
41161P-WC-3	HVMLT 2005-13 2A12 HVMLT 2005-13 2A12 7.010% 02/19/36		12/14/2023	AADE BLIC Modco AAM		994,214	1,948,961	1,154,687	1,209,012		(78,313)	11,915	(90,228)		1,118,785		(124,570)	(124,570)	91,198	02/19/2036
41161P-XN-8	HVMLT 2005-15 3A12 HVMLT 2005-15 3A12 6.012% 10/20/45		11/20/2023	Paydown		229,781	229,781	163,117	156,593		73,188		73,188		229,781				5,652	10/20/2045
41161P-XN-8	HVMLT 2005-15 3A12 HVMLT 2005-15 3A12 6.012% 10/20/45		12/14/2023	AARE Surplus AAM		3,063,535	4,011,063	2,847,388	2,733,497		(49,055)		(49,055)		2,684,443		379,092	379,092	168,375	10/20/2045
41161U-AC-6	HVMLT 2006-6 2A1A HVMLT 2006-6 2A1A 4.695% 08/19/36		12/01/2023	Paydown		44,873	54,290	35,639	34,542		10,441	109	10,332		44,873				1,252	08/19/2036

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41161X-AC-0	HVMLT 2006-9 2A1A HVMLT 2006-9 2A1A 5.890% 11/19/36		08/21/2023	Paydown		773,084	791,485	647,014	668,569		104,516		104,516		773,084				11,985	11/19/2036
41161X-AC-0	HVMLT 2006-9 2A1A HVMLT 2006-9 2A1A 5.890% 11/19/36		08/30/2023	ALRE - DFL Trust AAM		6,392,837	7,532,641	6,157,689	6,362,831		34,622		34,622		6,397,453		(4,616)	(4,616)	213,992	11/19/2036
41162B-AA-1	HVMLT 2006-SB1 A1B HVMLT 2006-SB1 A1A 5.862% 12/19/36		12/01/2023	Paydown		244,592	298,980	238,788	238,322		6,270		6,270		244,592				4,559	12/19/2036
41162C-AC-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-10 2A1A 5.650% 11/19/36		12/19/2023	Paydown		1,132,936	1,132,936	867,924	929,767		203,169		203,169		1,132,936				18,368	11/19/2036
41162D-AD-1	HVMLT 2006-12 2A2A HVMLT 2006-12 2A13 5.950% 12/19/36		12/19/2023	Paydown		48,018	42,851	36,751	44,428		3,590		3,590		48,018				920	12/19/2036
41162D-AF-6	HVMLT 2006-12 2A2A HVMLT 2006-12 2A2A 5.850% 01/19/38		12/19/2023	Paydown		1,009,716	1,009,716	902,405	942,938		66,778		66,778		1,009,716				17,817	01/19/2038
41164L-AB-5	HVMLT 2007-2 2A1A HVMLT 2007-2 2A1A 5.790% 05/25/38		12/26/2023	Paydown		1,035,193	1,032,946	781,879	811,379		221,214		221,214		1,035,193				13,110	05/25/2038
41164L-AB-5	HVMLT 2007-2 2A1A HVMLT 2007-2 2A1A 5.790% 05/25/38		08/30/2023	ALRE - DFL Trust AAM		14,009,180	17,282,328	13,078,874	13,617,612		44,422		44,422		13,662,035		347,145	347,145	397,083	05/25/2038
41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.890% 03/19/37		12/19/2023	Paydown		15,552	7,868	6,766			8,786		8,786		15,552				371	03/19/2037
41164U-AB-5	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1A 5.870% 05/19/37		12/19/2023	Paydown		167,729	167,729	161,523	161,846		5,883		5,883		167,729				3,089	05/19/2037
41164U-AD-1	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1C 6.050% 05/19/37		12/19/2023	Paydown		5,547	4,293				5,547		5,547		5,547				101	05/19/2037
41165A-AD-4	HVMLT 2007-5 A1A HVMLT 2007-5 A1C 5.750% 09/19/37		12/19/2023	Paydown		17,986	(14,650)	(2,527)			20,513		20,513		17,986				743	09/19/2037
411707-AF-9	HNGRY 2018-1A A23 HNGRY 2018-1A A23 5.710% 06/20/48		12/20/2023	Paydown		250,000	250,000	250,326	250,676		(676)		(676)		250,000				8,922	06/20/2048
41781#-AA-3	HARVEY STONE LLC SR SECD NTS 4.910% 04/15/26		12/30/2023	Redemption 100.0000		1,888,958	1,888,958	1,888,958	1,888,958						1,888,958				70,099	04/15/2026
42251#-AH-7	H-E-B LP GTD SR NTS SER E 6.220% 06/01/23		06/01/2023	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				31,100	06/01/2023
42307T-AG-3	KRAFT HEINZ FOOD Senior Unsecured 6.750% 03/15/32		08/30/2023	ALRE - DFL Trust AAM		5,433,915	5,000,000	5,693,203	5,397,276		(22,375)		(22,375)		5,374,901		59,014	59,014	323,438	03/15/2032
43300L-AN-0	HILT 2016-HHV E HILT 2016-HHV E 4.333% 11/05/38		10/19/2023	AAIA PRT Com SA-AAM-Non Modco		18,333,663	20,000,000	17,787,142	17,960,110		366,163		366,163		18,333,663				750,165	11/05/2038
437076-CS-9	HOME DEPOT INC Senior Unsecured 4.500% 09/15/32		01/31/2023	Various		14,095,270	14,000,000	13,983,340	13,983,677		101		101		13,983,778		111,492	111,492	231,875	09/15/2032
437076-CS-9	HOME DEPOT INC Senior Unsecured 4.500% 09/15/32		08/30/2023	ALRE - DFL Trust AAM		978,224	1,000,000	998,810	998,834		62		62		998,897		(20,673)	(20,673)	42,625	09/15/2032
437084-AV-8	HEAT 2004-1 AIOS HEAT 2004-1 M1 6.415% 06/25/34		12/26/2023	Paydown		96,100	96,100	87,278	92,428		3,673		3,673		96,100				2,406	06/25/2034
437084-BC-9	HEAT 2004-1 AIOS HEAT 2004-1 AIOS 0.000% 08/25/34		10/25/2023	Paydown															1,866	08/25/2034
437084-DX-1	HEAT 2004-5 AIOS HEAT 2004-5 M2 6.415% 11/25/34		12/26/2023	Paydown		439,602	439,602	419,080	438,040		1,563		1,563		439,602				12,796	11/25/2034
437084-HD-1	HEAT 2005-1 AIOS HEAT 2004-8 AIOS 0.000% 03/25/35		10/02/2023	Paydown															3,112	03/25/2035
437084-JC-1	HEAT 2005-1 AIOS HEAT 2005-1 AIOS 0.000% 05/25/35		10/01/2023	Paydown															1,143	05/25/2035
437084-KB-1	HEAT 2005-2 AIOS HEAT 2005-2 AIOS 0.000% 07/25/35		10/01/2023	Paydown															967	07/25/2035
437084-LS-3	HEAT 2005-4 R2 HEAT 2005-4 M7 7.150% 10/25/35		12/26/2023	Paydown		(4,055)	(2,922)				2,922		2,922						61	10/25/2035
437084-NQ-5	HEAT 2005-6 AIOS HEAT 2005-6 AIOS 0.000% 12/25/35		10/01/2023	Paydown															1,280	12/25/2035
437084-QM-1	HEAT 2005-8 AIOS HEAT 2005-8 AIOS 0.000% 02/25/36		05/01/2023	Paydown															76	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
437084-UU-8	HEAT 2006-3 R2 HEAT 2006-3 M3 6.115% 07/25/36		12/26/2023	Paydown			(3,053)	(1,618)			1,618		1,618						59	07/25/2036
43708A-AH-5	INHEL 2002-A AR INHEL 2002-A M2 7.345% 05/25/33		12/26/2023	Paydown			33,996	16,998			(16,998)		(16,998)						1,573	05/25/2033
43709N-AD-5	HEAT 2006-7 AIOS HEAT 2006-7 2A3 5.770% 01/25/37		12/26/2023	Paydown			457,781	457,781	348,445	352,415		105,366	105,366		457,781				5,810	01/25/2037
43709X-AD-3	INABS 2006-E 2A3 INABS 2006-E 2A2 5.590% 04/25/37		12/26/2023	Paydown			97,929	97,929	60,719	51,689		38,504	38,504		97,929				1,170	04/25/2037
43709X-AD-3	INABS 2006-E 2A3 INABS 2006-E 2A2 5.590% 04/25/37		12/14/2023	AARE Surplus AAM		1,033,018	1,579,578	969,163	945,497		6,421		6,421		951,918		81,101	81,101	40,225	04/25/2037
43709X-AE-1	INABS 2006-E 2A3 INABS 2006-E 2A3 5.640% 04/25/37		12/26/2023	Paydown			495,906	495,906	305,372	259,820		196,905	196,905		495,906				5,928	04/25/2037
43709X-AE-1	INABS 2006-E 2A3 INABS 2006-E 2A3 5.640% 04/25/37		12/14/2023	AARE Surplus AAM		5,230,973	7,998,868	4,869,160	4,752,622		33,380		33,380		4,786,002		444,970	444,970	203,919	04/25/2037
43709Y-AR-0	HEMT 2006-6 XS HEMT 2006-6 X1 0.000% 03/25/37		02/03/2023	Paydown			20,793													03/25/2037
43710A-BE-7	HEMT 2007-1 X1 HEMT 2007-1 X1 0.000% 05/25/37		02/03/2023	Paydown			67,269													05/25/2037
43710L-AV-6	HEAT 2007-1 AIOS HEAT 2007-1 AIOS 0.002% 05/25/37		10/01/2023	Paydown															46	05/25/2037
43710T-AU-1	HEAT 2007-3 AIOS HEAT 2007-3 AIOS 0.000% 08/25/37		02/03/2023	Paydown			390,433													08/25/2037
43739E-AB-3	HMBT 2004-1 2A HMBT 2004-1 2A 6.330% 08/25/29		12/25/2023	Paydown			170,818	170,818	164,720	164,940		5,878	5,878		170,818				4,996	08/25/2029
438516-BB-1	HONEYWELL INTL Senior Unsecured 5.375% 03/01/41		08/30/2023	ALRE - DFL Trust AAM		13,120,879	13,000,000	13,333,270	13,331,080		(7,199)		(7,199)		13,323,882		(203,003)	(203,003)	696,809	03/01/2041
44107#-AA-4	SOUTH BROWARD HOSP DIST FLA SR SECD NTS 5.610% 06/15/25		12/15/2023	Redemption 100.0000			722,004	722,004	722,004	722,004					722,004				22,221	06/15/2025
44107#-AB-2	SOUTH BROWARD HOSP DIST FLA SR SECD NTS SER 2008 6.000% 06/15/25		12/15/2023	Redemption 100.0000			212,270	212,270	212,270	212,270					212,270				6,968	06/15/2025
44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A 5.730% 12/25/36		12/26/2023	Paydown			17,059	17,059	6,312			10,747	10,747		17,059				130	12/25/2036
446150-AX-2	HUNTINGTON BANCS INC Subordinated 2.487% 08/15/36		11/20/2023	Various		2,159,870	3,000,000	3,000,000	3,000,000						3,000,000		(840,130)	(840,130)	89,048	08/15/2036
44644M-AH-4	TOF NATIONAL BK Senior Unsecured 5.699% 11/18/25		10/25/2023	Barclays		3,888,840	4,000,000	4,000,000	4,000,000						4,000,000		(111,160)	(111,160)	214,662	11/18/2025
44891A-BY-2	HYUNDAI CAP AMER Senior Unsecured 1.000% 09/17/24		12/19/2023	MMTL Modco AAM		9,658,980	10,000,000	9,982,000	9,989,665		5,817		5,817		9,995,482		(336,502)	(336,502)	125,556	09/17/2024
449934-AD-0	IQVIA INC Senior Unsecured 5.000% 10/15/26		05/22/2023	ALRE - MSPL Trust AAM - AFS		4,878,125	5,000,000	4,943,750	4,949,292		4,784		4,784		4,954,076		(75,951)	(75,951)	150,694	10/15/2026
45254N-KY-2	IMM 2004-9 1A1 IMM 2004-9 1A2 6.350% 01/25/35		12/26/2023	Paydown			99,746	99,746	82,329	82,466		17,280	17,280		99,746				3,197	01/25/2035
45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2 6.270% 04/25/35		12/26/2023	Paydown			75,926	75,926	66,056			9,870	9,870		75,926				2,157	04/25/2035
45254N-PL-5	IMM 2005-4 1M5 IMM 2005-4 1M5 6.150% 05/25/35		12/26/2023	Paydown			16,991	(72,733)				16,991	16,991		16,991				2,467	05/25/2035
45254N-PQ-4	IMM 2005-4 1M5 IMM 2005-4 1B1 6.770% 05/25/35		12/26/2023	Paydown			18,171	(77,784)				18,171	18,171		18,171				3,197	05/25/2035
45254N-PV-3	IMM 2005-5 M3 IMM 2005-5 A2 5.690% 08/25/35		12/26/2023	Paydown			85,610	85,610	72,496	75,187		10,423	10,423		85,610				2,488	08/25/2035
45254N-QA-8	IMM 2005-5 M3 IMM 2005-5 M3 6.050% 08/25/35		12/26/2023	Paydown			6,494	(25,650)				6,494	6,494		6,494				753	08/25/2035
45254N-RW-9	IMPAC CMB TRUST IMM_05-8 IMM 2005-8 2M2 6.595% 02/25/36		12/26/2023	Paydown			39,962	39,962	35,514	37,434		2,528	2,528		39,962				1,145	02/25/2036
45254T-QW-7	IMSA 2004-4 M5 IMSA 2004-4 M5 7.120% 02/25/35		09/25/2023	Paydown			(64,036)	(62,115)	(62,548)			62,547	62,547						689	02/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45254T-SN-5	IMSA 2005-2 A1M IMSA 2005-2 A1M 6.250% 03/25/36		12/26/2023	Paydown		39,458	28,232				39,457		39,457		39,458				(24,847)	03/25/2036
45254T-SS-4	IMSA 2005-2 A1M IMSA 2005-2 A2D 6.330% 03/25/36		12/26/2023	Paydown		139,370	169,166	122,680	115,569		23,801		23,801		139,370				3,489	03/25/2036
45254T-TZ-7	IMSA 2006-1 1A12 IMSA 2006-1 2M2 6.400% 05/25/36		12/26/2023	Paydown		23,321	23,321	19,817	21,486		1,835		1,835		23,321				989	05/25/2036
452559-AD-9	IMSA 2007-1 AM IMSA 2007-1 AM 5.910% 03/25/37		02/25/2023	Paydown		149	149				149		149		149					03/25/2037
45255R-AZ-0	IMSA 2006-3 A7 IMSA 2006-3 A7 6.010% 11/25/36		12/26/2023	Paydown			430,672	340,423			(340,423)		(340,423)						4,347	11/25/2036
456606-GD-8	INHEL 2004-C M10 INHEL 2004-C M10 10.345% 03/25/35		10/25/2023	Paydown			(2,520)	(47)			47		47						9	03/25/2035
45660L-4E-6	RAST 2005-A15 5A1 RAST 2005-A15 3A1 5.750% 02/25/36		12/01/2023	Paydown		94,757	89,070	81,194	81,194		13,563		13,563		94,757				3,381	02/25/2036
45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		08/01/2023	Paydown		4,566	4,566	1,556			3,010		3,010		4,566				63	02/25/2036
45660L-4W-6	INDX 2005-AR33 1A1 INDX 2005-AR33 1A1 3.623% 01/25/36		12/01/2023	Paydown		39,244	39,244	29,950			9,294		9,294		39,244				286	01/25/2036
45660L-6K-0	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3 6.000% 04/25/36		12/01/2023	Paydown		8,207	11,171	6,467	6,278		1,929		1,929		8,207				667	04/25/2036
45660L-BW-8	RAST 2004-A10 A2 RAST 2004-A10 A2 5.500% 02/25/35		12/01/2023	Paydown		280,273	280,273	259,691			20,582		20,582		280,273				7,195	02/25/2035
45660L-CN-7	INDX 2005-AR2 B6 INDX 2005-AR2 2A2A 6.150% 02/25/35		12/26/2023	Paydown		178,281	177,169	155,936	155,936		22,345		22,345		178,281				6,058	02/25/2035
45660L-EJ-4	INDX 2005-AR4 2A2 INDX 2005-AR4 2A2 6.150% 03/25/35		12/26/2023	Paydown		715	(8,391)	(7,153)			7,868		7,868		715				58	03/25/2035
45660L-F8-7	INDX 2005-AR23 2B3 INDX 2005-AR23 5A1 4.142% 11/25/35		12/01/2023	Paydown		928,111	792,994	657,040	638,241		289,871		289,871		928,111				19,269	11/25/2035
45660L-GE-3	INDX 2005-AR6 2A2 INDX 2005-AR6 2A2 6.130% 04/25/35		12/26/2023	Paydown		62,773	60,537	49,001			13,771		13,771		62,773				816	04/25/2035
45660L-GQ-6	INDX 2005-AR5 B1 INDX 2005-AR5 1A1 3.465% 05/25/35		12/01/2023	Paydown		21,233	17,378	14,192	16,274		4,959		4,959		21,233				237	05/25/2035
45660L-MX-4	INDX 2005-AR9 3A1 INDX 2005-AR9 3A1 4.461% 07/25/35		12/01/2023	Paydown		471,770	471,764	360,827			110,943		110,943		471,770				8,450	07/25/2035
45660L-RU-5	INDX 2005-AR14 1A1A INDX 2005-AR14 1A1A 6.030% 07/25/35		12/26/2023	Paydown		489,028	489,028	378,451	361,448		127,580		127,580		489,028				10,696	07/25/2035
45660L-RZ-4	INDX 2005-AR14 1A1A INDX 2005-AR14 2A1C 6.250% 07/25/35		12/26/2023	Paydown		3,868	(3,781)				3,868		3,868		3,868				72	07/25/2035
45660L-T2-5	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A14 A3 5.500% 12/25/35		10/01/2023	Paydown			598	384	384		(384)		(384)						27	12/25/2035
45660L-TS-8	RAST 2005-A9 B4 RAST 2005-A9 A5 5.500% 07/25/35		12/01/2023	Paydown		38,354	50,835	38,561	39,061		(480)	227	(707)		38,354				1,981	07/25/2035
45660L-UZ-0	INDX 2005-AR17 5A1 INDX 2005-AR17 5A1 4.830% 09/25/35		12/01/2023	Paydown		27,044	22,730	16,810			10,234		10,234		27,044				197	09/25/2035
45660L-WD-7	INDX 2005-AR18 2A1B INDX 2005-AR18 2A1A 6.090% 10/25/36		12/26/2023	Paydown		21,747	21,747	11,592			10,155		10,155		21,747				528	10/25/2036
45660L-WE-5	INDX 2005-AR18 2A1B INDX 2005-AR18 2A1B 7.030% 10/25/36		12/26/2023	Paydown		236,335	236,335	161,742	137,225		99,110		99,110		236,335				5,982	10/25/2036
45660L-WE-5	INDX 2005-AR18 2A1B INDX 2005-AR18 2A1B 7.030% 10/25/36		12/14/2023	AADE BLIC Modco AAM		7,856,239	15,621,036	10,979,701	9,068,357		(367,846)		(367,846)		8,700,511		(844,271)	(844,271)	618,392	10/25/2036
45660L-WF-2	INDX 2005-AR18 2A1B INDX 2005-AR18 2A2C 6.690% 10/25/36		12/26/2023	Paydown		2,719	1,482	674			2,045		2,045		2,719				107	10/25/2036
45660L-WS-4	INDX 2005-AR18 2A1B INDX 2005-AR18 1X 0.000% 10/25/36		11/01/2023	Paydown				2			(2)		(2)							10/25/2036
45660L-Y3-7	INDX 2005-AR29 A2 INDX 2005-AR29 A2 3.796% 01/25/36		12/01/2023	Paydown		64,920	(141,193)				64,920		64,920		64,920				1,862	01/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 4.363% 10/25/35		12/01/2023	Paydown		87,428	(30,324)	(24,259)			111,687		111,687		87,428				3,805	10/25/2035
45660L-YW-3	INDB 2005-1 A1 INDB 2005-1 A1 6.070% 11/25/35		11/27/2023	Paydown		9,400	329,447	212,510			(203,110)		(203,110)		9,400				2,887	11/25/2035
45660N-2J-3	INDX 2004-AR8 B6 INDX 2004-AR8 2A2A 6.270% 11/25/34		12/26/2023	Paydown		94,973	94,973	85,059	87,852		7,121		7,121		94,973				2,197	11/25/2034
45660N-5H-4	INDX 2004-AR12 A1 INDX 2004-AR12 A1 6.250% 12/25/34		12/26/2023	Paydown		182,504	176,036	142,293	139,678		32,244		32,244		182,504				3,144	12/25/2034
45660N-6S-9	INDX 2004-AR11 B6 INDX 2004-AR11 2A 4.699% 12/25/34		12/01/2023	Paydown		57,316	57,316	52,288	54,335		2,981		2,981		57,316				1,264	12/25/2034
45660N-S2-2	INDX 2004-AR5 B6 INDX 2004-AR5 1A1 6.290% 08/25/34		10/25/2023	Paydown		36,049	34,021	24,028	22,740		13,309		13,309		36,049				736	08/25/2034
45660N-S4-8	INDX 2004-AR5 B6 INDX 2004-AR5 2A1B 6.270% 08/25/34		12/26/2023	Paydown		2,273	2,273	1,727			546		546		2,273				63	08/25/2034
45660N-T8-8	INDX 2004-AR7 B4 INDX 2004-AR7 A1 6.350% 09/25/34		12/25/2023	Paydown		59,340	78,554	66,953			(7,612)		(7,612)		59,340				1,585	09/25/2034
45660N-T9-6	INDX 2004-AR7 B4 INDX 2004-AR7 A2 6.330% 09/25/34		12/25/2023	Paydown		132,590	132,590	119,460	119,458		13,132		13,132		132,590				4,806	09/25/2034
45661E-AA-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR2 1A1A 5.910% 04/25/46		11/27/2023	Paydown		470,530	470,530	404,047	414,961		55,569		55,569		470,530				8,433	04/25/2046
45661E-AA-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR2 1A1A 5.910% 04/25/46		12/14/2023	AADE BLIC Modco AAM		6,296,479	7,648,924	6,568,174	6,745,602		23,099		23,099		6,768,701		(472,221)	(472,221)	272,767	04/25/2046
45661E-AX-2	INDX 2006-AR4 A1B INDX 2006-AR4 A1C 6.150% 05/25/46		12/26/2023	Paydown		46,703	(76,835)	(1,655)			48,358		48,358		46,703				2,182	05/25/2046
45661E-CM-4	INDX 2006-AR5 2A1 INDX 2006-AR5 2A1 3.437% 05/25/36		12/01/2023	Paydown		241,111	229,654	212,941	214,437		26,674		26,674		241,111				4,572	05/25/2036
45661E-DB-7	INDX 2006-AR7 3A2 INDX 2006-AR7 3A2 3.526% 05/25/36		12/01/2023	Paydown		2,477	(15,136)				2,477		2,477		2,477				(117)	05/25/2036
45661E-GC-2	INDX 2006-AR9 2A1 INDX 2006-AR9 1A1 3.726% 06/25/36		12/01/2023	Paydown		11,393	11,387	7,824	7,829		3,587	23	3,564		11,393				70	06/25/2036
45661E-GH-1	INDX 2006-AR9 2A1 INDX 2006-AR9 3A2 5.820% 06/25/36		12/25/2023	Paydown		68,912	68,912	64,729	64,763		4,150		4,150		68,912				1,700	06/25/2036
45662D-AC-9	INDX 2006-AR29 A3 INDX 2006-AR29 A3 5.810% 11/25/36		12/26/2023	Paydown		27,828	27,761	26,386			1,442		1,442		27,828				245	11/25/2036
45662F-AB-6	INDA 2006-AR3 1A2 INDA 2006-AR3 1A2 4.259% 12/25/36		12/01/2023	Paydown		4,105	1,549				4,105		4,105		4,105				(93)	12/25/2036
456654-AB-8	INJA 2007-A2 2A2 INJA 2007-A2 1A2 6.000% 10/25/37		07/01/2023	Paydown		5,444	(22,315)				5,444		5,444		5,444				687	10/25/2037
456654-AD-4	INJA 2007-A2 2A2 INJA 2007-A2 2A2 6.500% 10/25/37		11/01/2023	Paydown			(28,506)												636	10/25/2037
456672-AD-6	INSC 2007-AR1 2A2 INSC 2007-AR1 2A2 3.940% 06/25/37		12/01/2023	Paydown		1,684	(17,463)				1,684		1,684		1,684				218	06/25/2037
456673-AA-0	INDA 2007-AR3 1A1 INDA 2007-AR3 1A1 4.661% 07/25/37		12/01/2023	Paydown		78,393	78,393	67,058			11,335		11,335		78,393				724	07/25/2037
456674-AA-8	INDA 2007-AR4 1A1 INDA 2007-AR4 1A1 4.667% 08/25/37		12/01/2023	Paydown		355,280	339,530	294,586			60,694		60,694		355,280				3,030	08/25/2037
456674-AD-2	INDA 2007-AR4 1A1 INDA 2007-AR4 2A2 3.841% 08/25/37		12/01/2023	Paydown		5,218	4,059	203			5,015		5,015		5,218				239	08/25/2037
45667Q-AB-7	INDX 2006-AR31 A2 INDX 2006-AR31 A2 3.834% 11/25/36		12/01/2023	Paydown		2,320	(10,781)	(539)			2,859		2,859		2,320				197	11/25/2036
45667S-AM-9	INDX 2006-AR35 2A1B INDX 2006-AR35 2A1B 5.930% 01/25/37		12/26/2023	Paydown		9,462	548				9,462		9,462		9,462				3,221	01/25/2037
45667W-AA-6	INDX 2006-R1 A3 INDX 2006-FLX1 A1 5.890% 11/25/36		12/26/2023	Paydown		197,596	197,596	168,236	180,649		16,947		16,947		197,596				4,957	11/25/2036
456681-AE-5	INDX 2007-AR13 4A1 INDX 2007-AR13 4A1 3.326% 07/25/37		12/01/2023	Paydown		222,177	203,725	139,760	140,062		82,819	704	82,115		222,177				5,794	07/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45668L-AA-9	INDX 2006-AR37 1B6 INDX 2006-AR37 1A1 3.959% 02/25/37		12/01/2023	Paydown		1,032,956	1,032,956	1,007,338	997,782		35,626	452	35,174		1,032,956				26,013	02/25/2037
45668N-AQ-0	INDX 2006-AR41 C INDX 2006-AR41 C 0.000% 02/25/37		02/03/2023	Paydown			40,579,954													02/25/2037
45669N-AT-3	INDX 2007-AR19 3A1 INDX 2007-AR19 3A1 3.685% 09/25/37		12/01/2023	Paydown		37,320	37,306	25,484			11,835		11,835		37,320				520	09/25/2037
45669Y-AT-9	INDX 2007-AR9 3A2 INDX 2007-AR9 3A2 3.342% 04/25/37		12/01/2023	Paydown		7,207	(147,571)				7,207		7,207		7,207				1,546	04/25/2037
45670C-AC-1	INDX 2007-AR7 2A1 INDX 2007-AR7 2A1 3.088% 06/25/37		12/01/2023	Paydown		10,577	9,846	7,686			2,890		2,890		10,577				110	06/25/2037
45670E-AA-1	INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1 5.620% 03/25/47		12/26/2023	Paydown		62,011	56,793	37,336	38,435		23,576		23,576		62,011				1,329	03/25/2047
45670N-AA-1	INDA 2007-AR7 1A1 INDA 2007-AR7 1A1 3.506% 11/25/37		12/01/2023	Paydown		78,596	78,596	65,717	64,794		13,803		13,803		78,596				538	11/25/2037
45670N-AA-1	INDA 2007-AR7 1A1 INDA 2007-AR7 1A1 3.506% 11/25/37		12/14/2023	AADE BLIC Modco AAM		844,192	1,056,435	883,316	870,909		(4,209)		(4,209)		866,700		(22,508)	(22,508)	35,129	11/25/2037
45670R-AC-8	INDA 2007-AR6 2A1 INDA 2007-AR6 2A1 4.283% 10/25/37		12/01/2023	Paydown		784,239	784,239	697,493	717,969		66,269		66,269		784,239				8,534	10/25/2037
45866F-AN-4	INTERCONTINENT Senior Unsecured 1.850% 09/15/32		02/02/2023	Wells Fargo		1,597,000	2,000,000	1,617,300	1,634,625		2,973		2,973		1,637,598		(40,598)	(40,598)	14,492	09/15/2032
45886*-AA-2	UNITED STATES OF AMERICA P/T CERTS SER A 4.549% 09/15/42		12/15/2023	Redemption 100.0000		383,198	383,198	384,539	384,520		(1,322)		(1,322)		383,198				9,508	09/15/2042
46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08 6.250% 10/01/34		10/13/2023	Call 105.9409		19,073,373	18,003,780	18,003,780	18,003,780						18,003,780				2,050,659	10/01/2034
46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08 6.250% 10/01/34		10/01/2023	Redemption 100.0000		707,783	707,783	707,783	707,783						707,783				20,433	10/01/2034
46361T-AN-2	ICOT 2013-IRV E ICOT 2013-IRV E 3.173% 05/15/48		05/10/2023	Paydown		34,000,000	34,000,000	33,664,057	33,836,009		163,991		163,991		34,000,000				452,545	05/15/2048
46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39		12/15/2023	Redemption 100.0000		769,073	769,073	769,073	769,073						769,073				14,267	06/15/2039
46590T-AG-0	JPMDB 2017-C5 XA JPMDB 2017-C5 XA 1.022% 03/15/50		12/01/2023	Paydown				72,242	56,235		(56,235)		(56,235)						11,160	03/15/2050
46590U-AA-0	HENDR 2018-2A B HENDR 2018-2A A 3.960% 10/15/75		12/15/2023	Paydown		268,861	268,861	268,719	268,719		141		141		268,861				5,654	10/15/2075
46616Y-AC-8	HENDR 2012-2A B HENDR 2012-2A B 6.770% 10/17/61		12/15/2023	Paydown		235,874	235,874	257,787	257,546		(21,672)		(21,672)		235,874				8,406	10/17/2061
46620J-AA-9	HENDR 2017-1A A HENDR 2017-1A A 3.990% 08/16/60		12/15/2023	Paydown		277,989	277,989	277,774	277,774		214		214		277,989				6,559	08/16/2060
46620V-AA-2	HENDR 2017-2A A HENDR 2017-2A A 3.530% 09/15/72		12/15/2023	Paydown		582,585	582,585	582,322	582,322		263		263		582,585				10,304	09/15/2072
46621R-AA-0	HENDR 2017-3A B HENDR 2017-3A A 3.800% 02/15/67		12/15/2023	Paydown		638,773	638,773	637,427	637,569		1,204		1,204		638,773				13,138	02/15/2067
466247-F5-7	JPMMT 2006-A1 3A4 JPMMT 2006-A1 3A2 4.704% 02/25/36		12/01/2023	Paydown		110,265	110,266	95,156	80,805		29,460		29,460		110,265				2,600	02/25/2036
466247-J4-6	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A1 4.218% 04/25/36		12/01/2023	Paydown		41,622	41,622	36,888			4,735		4,735		41,622				368	04/25/2036
466247-J7-9	JPMMT 2006-A2 2A2 JPMMT 2006-A2 2A4 4.218% 04/25/36		12/01/2023	Paydown		151,357	151,349	132,511			18,846		18,846		151,357				2,791	04/25/2036
466247-K2-8	JPMMT 2006-A2 2A2 JPMMT 2006-A2 3A2 4.285% 04/25/36		12/01/2023	Paydown		35,215	67,473	62,226	63,341		(28,125)		(28,125)		35,215				1,454	04/25/2036
466247-RD-7	JPMMT 2005-A3 2BA1 JPMMT 2005-A3 1B2 4.660% 06/25/35		12/01/2023	Paydown			16,197	301			(301)		(301)							06/25/2035
466247-WV-1	JPMMT 2005-A7 2A5 JPMMT 2005-A7 B1 5.377% 10/25/35		12/01/2023	Paydown			19,482	1,903			(1,903)		(1,903)							10/25/2035
466247-XK-4	JPMMT 2005-ALT1 3A1 JPMMT 2005-ALT1 3A1 4.738% 10/25/35		12/01/2023	Paydown		15,749	15,820	11,386			4,364		4,364		15,749				161	10/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-YH-0	JPMMT 2005-A8 1A1 JPMMT 2005-A8 1A1 4.879% 11/25/35		12/01/2023	Paydown		47,666	46,842	36,991	37,075		10,591		10,591		47,666				1,191	11/25/2035
466247-ZY-2	JPMMT 2005-S3 B4 JPMMT 2005-S3 1A11 6.000% 01/25/36		08/01/2023	Paydown			16,894	13,865	10,230		(10,230)		(10,230)						584	01/25/2036
46625H-JH-4	JPMORGAN CHASE Senior Unsecured 3.200% 01/25/23		01/25/2023	Various		12,235,000	12,235,000	12,232,965	12,234,984		16		16		12,235,000				195,760	01/25/2023
46625H-JM-3	JPMORGAN CHASE Subordinated 5.625% 08/16/43		12/14/2023	ALRE - DFL Trust AAM		20,152,057	19,000,000	25,608,200	24,935,596		(195,585)		(195,585)		24,740,012		(4,587,954)	(4,587,954)	1,419,063	08/16/2043
46626L-CE-8	JPMAC 2005-FRE1 M3 JPMAC 2005-FRE1 M3 6.145% 10/25/35		12/26/2023	Paydown			(15,594)	(1,988)			1,988		1,988						68	10/25/2035
46626L-JT-8	JPMAC 2006-NC1 M3 JPMAC 2006-NC1 M3 6.010% 04/25/36		03/27/2023	Paydown			(3,288)													04/25/2036
466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2 6.130% 06/25/37		12/26/2023	Paydown			(14,687)	(14,234)			14,234		14,234						11,705	06/25/2037
46627M-AP-2	JPALT 2006-A1 2A1 JPALT 2005-S1 2A4 5.500% 12/25/35		12/01/2023	Paydown		166,692	166,692	138,764	141,499		28,306	3,113	25,193		166,692				2,998	05/25/2037
46627M-AS-6	JPALT 2006-A1 2A1 JPALT 2005-S1 2A7 5.500% 12/25/35		12/01/2023	Paydown		10,966	12,749	11,936	10,917		49		49		10,966				466	12/25/2035
46627M-CS-4	JPALT 2006-A1 2A1 JPALT 2006-A1 1A1 5.930% 03/25/36		12/26/2023	Paydown		28,273	32,870	30,774	28,147		126		126		28,273				1,202	12/25/2035
46627M-CU-9	JPALT 2006-A1 2A1 JPALT 2006-A1 2A1 4.415% 03/25/36		12/01/2023	Paydown		653,503	653,503	619,717	608,951		44,552		44,552		653,503				11,207	03/25/2036
46627M-CU-9	JPALT 2006-A1 2A1 JPALT 2006-A1 2A1 4.415% 03/25/36		12/14/2023	AADE BLIC Modco AAM		455,219	120,296	113,328	113,516		341,703		341,703		455,219				15,397	03/25/2036
46627M-CZ-8	JPALT 2006-A1 2A1 JPALT 2006-A1 3A2 4.018% 03/25/36		12/01/2023	Paydown		1,404,053	1,828,796	1,722,860	1,725,712		(297,092)		(297,092)		1,428,620		(24,567)	(24,567)	66,932	03/25/2036
46627M-DY-0	JPALT 2006-S1 1A12 JPALT 2006-S1 1A2 5.500% 03/25/36		11/01/2023	Paydown		132,237	(696,994)	(209,098)			341,336		341,336		132,237				6,615	03/25/2036
46627M-EJ-2	JPALT 2006-S1 1A12 JPALT 2006-S1 1A12 6.000% 03/25/36		12/01/2023	Paydown		62,346	103,218	73,902	71,445		(9,099)		(9,099)		62,346				3,454	03/25/2036
46627M-ER-4	JPALT 2006-S1 1A12 JPALT 2006-S1 1A19 6.500% 03/25/36		11/01/2023	Paydown		4,012	5,026	2,829			1,183		1,183		4,012				44	03/25/2036
46627M-FU-6	JPALT 2006-S1 1A12 JPALT 2006-S1 3A3 6.030% 03/25/36		12/01/2023	Paydown		23,755	23,756	19,280	14,419		9,336		9,336		23,755				638	03/25/2036
46627M-FV-4	JPALT 2006-S1 1A12 JPALT 2006-S1 3A4 6.180% 03/25/36		12/01/2023	Paydown		92,991	94,508	85,648	94,272		(1,281)		(1,281)		92,991				2,955	03/25/2036
466287-AR-0	JPALT 2007-A1 3A1 JPALT 2007-A1 3A1 4.127% 03/25/37		12/01/2023	Paydown			17,558	15,039	8,764		(15,039)		(15,039)						350	03/25/2036
46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 4.406% 10/25/36		12/01/2023	Paydown		147,898	134,879	119,833	158,045		(10,146)		(10,146)		147,898				4,580	03/25/2037
46628B-CC-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 4A1 4.826% 10/25/36		12/01/2023	Paydown		176,244	356,513	221,038			(44,794)		(44,794)		176,244				(4,317)	10/25/2036
46628G-AL-3	JPALT 2006-A1 2A1 JPALT 2006-A2 3A1 3.843% 05/25/36		12/01/2023	Paydown		147,657	147,657	125,516	127,846		23,664	3,854	19,810		147,657				3,034	10/25/2036
46628K-AE-0	JPMMT 2006-A3 3A3 JPMMT 2006-A3 2A3 4.032% 05/25/36		12/01/2023	Paydown		82,227	82,227	64,795	58,539		23,688		23,688		82,227				1,688	05/25/2036
46628K-AH-3	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A2 4.009% 05/25/36		12/01/2023	Paydown		36,174	36,174	31,390	31,390		4,783		4,783		36,174				709	05/25/2036
46628K-AJ-9	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A3 4.009% 05/25/36		12/01/2023	Paydown		405,929	475,343	429,444	430,734		(24,805)		(24,805)		405,929				10,229	05/25/2036
46628K-AJ-9	JPMMT 2006-A3 3A3 JPMMT 2006-A3 3A3 4.009% 05/25/36		12/14/2023	AADE BLIC Modco AAM		306,410	358,806	297,308	297,308		9,101		9,101		306,410				7,721	05/25/2036
46628Y-BF-6	JPMMT 2006-S2 3A4 JPMMT 2006-S2 3A4 6.250% 07/25/36		12/01/2023	Paydown		2,047,057	2,611,742	2,164,101	2,164,101		1,815		1,815		2,165,916		(118,859)	(118,859)	104,167	05/25/2036
						404	404	156			248		248		404				10	07/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A10																			
46629A-AK-7	6.500% 08/25/36		12/01/2023	Paydown			39,175	32,096	16,994		(16,994)		(16,994)						1,028	08/25/2036
	JPMMT 2006-S3 1A11 JPMMT 2006-S3 1A11																			
46629A-AL-5	6.500% 08/25/36		12/01/2023	Paydown			22,218	10,238	9,796		(9,796)		(9,796)						583	08/25/2036
	JPMMT 2006-A5 2A1 JPMMT 2006-A5 1A1																			
46629C-AA-5	4.522% 08/25/36		12/01/2023	Paydown		17,773	17,747	10,792	10,483		7,290		7,290		17,773				409	08/25/2036
	JPMMT 2006-A5 2A1 JPMMT 2006-A5 2A4																			
46629C-AE-7	4.990% 08/25/36		12/01/2023	Paydown		123,184	137,472	109,015	109,399		13,785		13,785		123,184				3,247	08/25/2036
	JPMMT 2006-A5 2A1 JPMMT 2006-A5 5A1																			
46629C-AR-8	4.604% 08/25/36		12/01/2023	Paydown		450,299	495,518	442,498	442,498		7,802		7,802		450,299				10,416	08/25/2036
	JPMMT 2006-A7 2A4 JPMMT 2006-A7 2A1R																			
46629D-AH-8	4.362% 01/25/37		12/01/2023	Paydown		231,052	249,203	242,900	242,900		(11,847)		(11,847)		231,052				3,676	01/25/2037
	JPMMT 2006-A7 2A4 JPMMT 2006-A7 2A4																			
46629D-AR-6	4.362% 01/25/37		12/01/2023	Paydown		553,688	597,183	541,696	541,696		11,992		11,992		553,688				8,810	01/25/2037
	JPMMT 2006-A7 2A4 JPMMT 2006-A7 3A3M																			
46629D-BJ-3	5.099% 01/25/37		12/01/2023	Paydown		121,249	121,253	103,641	104,616		16,634		16,634		121,249				1,920	01/25/2037
	JPMMT 2006-A7 2A4 JPMMT 2006-A7 4A1																			
46629D-BM-6	4.101% 01/25/37		12/01/2023	Paydown		94,957	94,957	76,034			18,923		18,923		94,957				1,433	01/25/2037
	JPALT 2006-A1 2A1 JPALT 2006-A4 A7 4.031%																			
46629E-AG-8	09/25/36		05/01/2023	Paydown		32,950	43,579	36,327	36,327		(3,377)		(3,377)		32,950				259	09/25/2036
	JPALT 2006-A1 2A1 JPALT 2006-A4 A7 4.031%																			
46629E-AG-8	09/25/36		05/23/2023	ALRE - TDF Trust AAM		1,200,913	1,433,186	1,194,675	1,194,675		4,395		4,395		1,199,070		1,843	1,843	24,231	09/25/2036
	JPMAC 2006-CH2 AF4 JPMAC 2006-CH2 AF4																			
46629Q-AE-6	5.763% 10/25/36		12/01/2023	Paydown		503,345	503,345	317,190	237,545		190,616		190,616		503,345				7,206	10/25/2036
	JPALT 2006-A1 2A1 JPALT 2008-R4 2A1																			
46630J-AC-5	5.970% 06/27/37		12/25/2023	Paydown		85,177	85,177	63,248			21,929		21,929		85,177				2,178	06/27/2037
	JPMMT 2007-A1 7A1 JPMMT 2007-A1 5A3																			
46630G-AT-2	5.044% 07/25/35		12/01/2023	Paydown		37,996	37,996	35,479	37,473		523		523		37,996				1,065	07/25/2035
	JPMMT 2007-A1 7A1 JPMMT 2007-A1 7A1																			
46630G-BB-0	4.917% 07/25/35		12/01/2023	Paydown		154,551	154,551	137,036	139,646		14,905		14,905		154,551				3,578	07/25/2035
	JPMMT 2007-A1 7A1 JPMMT 2007-A1 7A1																			
46630G-BB-0	4.917% 07/25/35		12/14/2023	AARE Surplus AAM		1,011,581	1,101,029	976,249	994,845		4,934		4,934		999,779		11,802	11,802	49,466	07/25/2035
	JPMMT 2007-A1 7A1 JPMMT 2007-A1 7A3																			
46630G-BD-6	4.917% 07/25/35		12/01/2023	Paydown		145,124	145,124	128,677	131,128		13,996		13,996		145,124				3,360	07/25/2035
	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF3																			
46630K-AC-0	6.174% 05/25/35		12/01/2023	Paydown		90,770	90,770	62,606			28,165		28,165		90,770				1,266	05/25/2035
	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF6																			
46630K-AF-3	4.267% 03/25/47		12/01/2023	Paydown		32,696	32,696	24,604	20,834		11,862		11,862		32,696				431	03/25/2047
	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 AF6																			
46630L-AG-9	4.581% 11/25/36		12/01/2023	Paydown		8,865	8,865	8,841	8,838		27		27		8,865				197	11/25/2036
	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 MF2																			
46630L-AJ-3	4.581% 11/25/36		12/01/2023	Paydown			35,982	19,610			(19,610)		(19,610)						651	11/25/2036
	JPMAC 2007-CH2 AF4 JPMAC 2007-CH2 AF6																			
46630M-AG-7	4.470% 01/25/37		12/01/2023	Paydown		14,416	14,416	6,974			7,442		7,442		14,416				137	01/25/2037
	JPMMT 2007-A2 2A3 JPMMT 2007-A2 2A3																			
46630P-AG-0	4.661% 04/25/37		12/01/2023	Paydown		196,057	196,057	151,060	150,578		45,479		45,479		196,057				3,746	04/25/2037
	JPMMT 2007-A2 2A3 JPMMT 2007-A2 4A2																			
46630P-BB-0	3.929% 04/25/37		05/01/2023	Paydown		19,221	19,221	16,756	15,466		3,755		3,755		19,221				388	04/25/2037
	JPMMT 2007-A2 2A3 JPMMT 2007-A2 4A2																			
46630P-BB-0	3.929% 04/25/37		05/23/2023	ALRE - TDF Trust AAM		397,790	498,837	434,858	401,384		(2,209)		(2,209)		399,175		(1,385)	(1,385)	16,225	04/25/2037
	JPMMT 2007-A3 B2 JPMMT 2007-A3 2A1 4.703%																			
46630U-AC-8	05/25/37		12/01/2023	Paydown		37,689	33,930	28,353	28,756		8,934		8,934		37,689				1,172	05/25/2037
	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A3																			
46630W-AC-4	6.000% 06/25/37		12/01/2023	Paydown		22,587	28,969	13,099			9,488		9,488		22,587				382	06/25/2037
	JPMMT 2007-S2 1A3 JPMMT 2007-S2 1A4																			
46630W-AD-2	6.000% 06/25/37		12/25/2023	Paydown		390,860	91,617	18,095			372,766		372,766		390,860				8,554	06/25/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 4.425% 06/25/37		12/01/2023	Paydown		276,736	270,856	254,214	254,186		23,538	988	22,550		276,736				5,100	06/25/2037
46631N-AT-6	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A18 5.970% 08/25/37		12/25/2023	Paydown		56,560	53,228	20,124			36,436		36,436		56,560				822	08/25/2037
46631N-DT-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A90 7.000% 08/25/37		12/01/2023	Paydown		6,493	6,386	3,582			2,911		2,911		6,493				226	08/25/2037
46631N-EA-3	JPMMT 2007-S3 1A18 JPMMT 2007-S3 1A97 6.000% 08/25/37		12/01/2023	Paydown		59,217	61,368	33,543			25,674		25,674		59,217				1,720	08/25/2037
46632B-AE-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1 2.855% 10/25/37		12/01/2023	Paydown		105,629	131,476	100,198	101,232		6,388	1,991	4,397		105,629				2,517	10/25/2037
46634D-CC-0	JPMRR 2010-1 6A9 JPMRR 2010-1 5A11 6.000% 03/26/38		12/01/2023	Paydown		42,070	(84,705)	(37,808)	(35,665)		77,735		77,735		42,070				5,576	03/26/2038
46634D-CP-1	JPMRR 2010-1 6A9 JPMRR 2010-1 6A9 6.960% 09/26/35		12/01/2023	Paydown		129,832	129,840	117,247	120,271		9,622	62	9,560		129,832				2,772	09/26/2035
46634F-AJ-2	JPMRR 2010-2 1A9 JPMRR 2010-2 1A9 4.000% 06/26/37		11/01/2023	Paydown		130,873	37,487	26,641	12,785		118,088		118,088		130,873				3,824	06/26/2037
46634J-CR-4	JPMRR 2010-4 6A4 JPMRR 2010-4 6A4 4.490% 10/26/36		12/01/2023	Paydown		136,921	140,180	123,669	140,698		(3,777)		(3,777)		136,921				3,069	10/26/2036
46635F-AD-4	JPMRR 2010-8 1A4 JPMRR 2010-8 1A4 7.584% 06/26/45		12/01/2023	Paydown		1,320,936	1,320,936	1,267,273	1,317,342		3,594		3,594		1,320,936				23,529	06/26/2045
466365-AC-7	JACK 2019-1A A23 JACK 2019-1A A23 4.970% 08/25/49		11/25/2023	Paydown		130,000	130,000	130,658	130,531		(531)		(531)		130,000				4,038	08/25/2049
46636K-BL-3	JP MORGAN REREMIC JPMRR_11-2 JPMRR 2011-2 3A11 4.879% 03/26/36		12/01/2023	Paydown		132,959	150,643	124,410	127,027		5,932		5,932		132,959				4,467	03/26/2036
46637D-AB-1	JPMRR 2012-1 2A2 JPMRR 2012-1 1A2 3.906% 06/26/35		12/01/2023	Paydown		280,957	280,957	256,233	259,070		21,887		21,887		280,957				7,130	06/26/2035
46637D-AD-7	JPMRR 2012-1 2A2 JPMRR 2012-1 2A2 3.877% 05/26/47		12/01/2023	Paydown		226,591	227,240	196,044	201,114		25,477		25,477		226,591				3,192	05/26/2047
46637D-AD-7	JPMRR 2012-1 2A2 JPMRR 2012-1 2A2 3.877% 05/26/47		12/14/2023	AADE BLIC Modco AAM		2,290,228	2,642,081	2,279,371	2,338,315		8,526		8,526		2,346,841		(56,613)	(56,613)	102,902	05/26/2047
46637J-BD-3	JPMRR 2012-2 2A8 JPMRR 2012-2 3A8 4.489% 10/26/36		12/01/2023	Paydown		472,379	492,489	478,978	478,978		(6,598)		(6,598)		472,379				10,709	10/26/2036
46637J-BZ-4	JPMRR 2012-2 2A8 JPMRR 2012-2 5A8 5.205% 11/21/35		12/01/2023	Paydown		206,560	209,672	161,942	200,960		5,599		5,599		206,560				4,601	11/21/2035
46637J-CH-3	JPMRR 2012-2 2A8 JPMRR 2012-2 6A6 5.682% 06/21/36		12/20/2023	Paydown		1,021,762	1,021,762	817,729	1,004,001		17,761		17,761		1,021,762				25,056	06/21/2036
46639J-AE-0	JPMCC 2013-C10 D JPMCC 2013-C10 A5 3.143% 12/15/47		01/01/2023	Paydown		1,275,784	1,275,784	1,314,054	1,275,784						1,275,784				3,341	12/15/2047
46639Y-AQ-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 A5 2.960% 04/15/46		05/01/2023	Paydown		12,758,561	12,758,561	13,141,215	12,758,561						12,758,561				99,239	04/15/2046
46639Y-AU-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS 3.216% 04/15/46		12/01/2023	Paydown		3,887,181	3,887,181	4,003,781	3,887,181						3,887,181				64,584	04/15/2046
46641C-BM-2	JPMMT 2014-1 2AX JPMMT 2014-1 2AX 0.048% 01/25/44		11/01/2023	Paydown															102	01/25/2044
46641T-CA-0	JP MORGAN REREMIC JPMRR_14-1 JPMRR 2014-1 9A9 5.760% 12/26/35		11/25/2023	Paydown		457,282	457,282	346,871	339,865		117,417		117,417		457,282				9,026	12/26/2035
46641T-CA-0	JP MORGAN REREMIC JPMRR_14-1 JPMRR 2014-1 9A9 5.760% 12/26/35		12/14/2023	AARE Surplus AAM		2,754,919	3,597,792	2,729,099	2,673,981		55,715		55,715		2,729,696		25,223	25,223	156,325	12/26/2035
46644A-BH-4	JPMBB 2015-C27 XA JPMBB 2015-C27 XA 1.274% 02/15/48		12/01/2023	Paydown				48,014	30,848		(30,848)		(30,848)						7,364	02/15/2048
46647P-AP-1	JPMORGAN CHASE Senior Unsecured 3.559% 04/23/24		04/23/2023	Call 100.0000		15,000,000	15,000,000	14,903,900	14,907,601		22,179		22,179		14,929,780		70,220	70,220	266,925	04/23/2024
46647P-AY-2	JPMORGAN CHASE Senior Unsecured 6.369% 12/05/24		12/05/2023	Call 100.0000		1,000,000	1,000,000	1,012,391	1,002,544		(2,544)		(2,544)		1,000,000				40,230	12/05/2024
46647P-DK-9	JPMORGAN CHASE Subordinated 5.717% 09/14/33		01/17/2023	TRUIST SECURITIES, INC.		2,056,900	2,000,000	2,000,000	2,000,000						2,000,000		56,900	56,900	39,701	09/14/2033

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46647P-DR-4	JPMORGAN CHASE Senior Unsecured 5.350% 06/01/34		05/30/2023	J.P. Morgan Sec		1,008,400	1,000,000	1,000,000							1,000,000		8,400	8,400		06/01/2034
46651T-AA-9	HENDR 2018-1A B HENDR 2018-1A A 3.740% 10/17/72		12/15/2023	Paydown		1,190,191	1,190,191	1,189,237	1,189,384		807		807		1,190,191				22,961	10/17/2072
46651T-AB-7	HENDR 2018-1A B HENDR 2018-1A B 4.700% 10/15/74		12/15/2023	Paydown		78,776	78,776	78,776	78,776						78,776				1,910	10/15/2074
46657*-AA-7	UNITED HEALTHCARE SERVICES INC CERTS 6.720% 03/16/27		12/28/2023	Call 101.8119		7,544,177	7,409,919	7,409,919	7,409,919						7,409,919				278,110	03/16/2027
46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45		12/15/2023	Redemption 100.0000		688,299	688,299	706,367	703,517		(15,218)		(15,218)		688,299				16,638	12/15/2045
46670*-AA-0	HENDR 2013-1A A J.G. Wentworth XLVIII, LLC 3.125% 10/15/77		12/15/2023	Paydown		367,131	367,131	367,131	367,131						367,131				5,703	10/15/2077
46672@-AA-6	RWJ BARNABAS HEALTH INC P/T CERTS 3.641% 02/15/53		12/15/2023	Various		357,302	357,302	368,021	293,148		(10,182)		(10,182)		357,302				6,022	02/15/2053
46672@-AA-6	RWJ BARNABAS HEALTH INC P/T CERTS 3.641% 02/15/53		11/06/2023	Various		68,112,650	66,268,867	68,256,933	68,168,596		(55,946)		(55,946)		68,112,650				2,151,342	02/15/2053
46673#-AA-3	RWJ BARNABAS HEALTH INC PT CERTS 3.056% 12/15/46		12/15/2023	Redemption 100.0000		274,842	274,842	283,087	282,738		(7,896)		(7,896)		274,842				4,571	12/15/2046
46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 P/T CERTS 3.214% 12/15/41		12/15/2023	Redemption 100.0000		135,161	135,161	135,161	135,161						135,161				2,365	12/15/2041
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50 3.980% 01/15/50		12/15/2023	Redemption 100.0000		468,516	468,516	479,572	391,318		(10,923)		(10,923)		468,516				7,240	01/15/2050
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50 3.980% 01/15/50		11/06/2023	Security Withdraw		22,065,213	21,486,843	22,085,526	22,080,574		(15,362)		(15,362)		22,065,213				735,667	01/15/2050
47233A-AP-2	JMAC 2009-R7 11A2 JMAC 2009-R7 7A2 5.249% 11/26/35		12/01/2023	Paydown		156,277	167,237	145,729	132,161		24,116		24,116		156,277				4,970	11/26/2035
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		12/15/2023	Redemption 100.0000		153,721	153,721	155,189	154,979		(1,259)		(1,259)		153,721				3,992	10/15/2045
47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42		12/15/2023	Redemption 100.0000		246,208	246,208	248,682	248,027		(1,819)		(1,819)		246,208				6,007	09/15/2042
47760Q-AB-9	JIMMY 2017-1A A2II JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2023	Paydown		390,000	390,000	390,000	390,000						390,000				11,812	07/30/2047
478045-AA-5	JOHN SEVIER COMB SECD NTS 2012 SER A 4.626% 01/15/42		07/15/2023	Redemption 100.0000		143,273	143,273	143,273	143,273						143,273				4,990	01/15/2042
478045-AA-5	JOHN SEVIER COMB SECD NTS 2012 SER A 4.626% 01/15/42		11/06/2023	Security Withdraw		5,687,417	5,687,417	5,687,417	5,687,417						5,687,417				344,222	01/15/2042
482398-AD-2	WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32		12/15/2023	Various		126,913	126,913	126,913	105,199						126,913				3,233	06/15/2032
482398-AD-2	WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32		11/06/2023	Security Withdraw		1,496,513	1,496,513	1,496,513	1,496,513						1,496,513				84,067	06/15/2032
482398-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		12/15/2023	Redemption 100.0000		512,847	512,847	512,847	417,248						512,847				12,937	10/15/2032
482398-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		11/06/2023	Security Withdraw		9,797,538	9,797,538	9,797,538	9,797,538						9,797,538				552,124	10/15/2032
482398-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		12/15/2023	Redemption 100.0000		596,916	596,916	596,916	490,626						596,916				17,005	06/15/2034
482398-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		11/06/2023	Security Withdraw		13,718,731	13,718,731	13,718,731	13,718,731						13,718,731				852,608	06/15/2034
482398-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		12/10/2023	Redemption 100.0000		357,833	357,833	357,833	294,753						357,833				12,107	03/10/2034
482398-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		11/06/2023	Security Withdraw		8,906,420	8,906,420	8,906,420	8,906,420						8,906,420				665,384	03/10/2034
482398-AL-4	WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33		12/15/2023	Various		123,054	123,054	123,054	101,972						123,054				3,294	08/15/2033
482398-AL-4	WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33		11/06/2023	Security Withdraw		1,746,176	1,746,176	1,746,176	1,746,176						1,746,176				103,074	08/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		12/15/2023	Redemption 100.0000		117,108	117,108	117,108	96,977						117,108				3,554	06/15/2034
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		11/06/2023	Security Withdraw		1,958,688	1,958,688	1,958,688	1,958,688						1,958,688				130,987	06/15/2034
482448-AA-1	KCPL TRUST 2005-A NT SER A 5.100% 01/30/23		01/30/2023	Redemption 100.0000		30,183	30,183	30,183	30,183						30,183				128	01/30/2023
482448-AB-9	KCPL TRUST 2005-A NT SER B 5.100% 09/30/25		12/30/2023	Redemption 100.0000		314,760	314,760	314,760	150,129						314,760				7,882	09/30/2025
482448-AB-9	KCPL TRUST 2005-A NT SER B 5.100% 09/30/25		11/06/2023	Security Withdraw		1,854,246	1,854,246	1,854,246	1,854,246						1,854,246				89,698	09/30/2025
482480-AE-0	KLA CORP Senior Unsecured 4.650% 11/01/24		03/15/2023	ACRA RE II Surplus AAM		3,427,790	3,425,000	3,435,652	3,434,326		(1,146)		(1,146)		3,433,179		(5,390)	(5,390)	59,281	11/01/2024
482480-AL-4	KLA CORP Senior Unsecured 4.650% 07/15/32		01/30/2023	Citigroup		6,074,580	6,000,000	5,864,520	5,867,943		994		994		5,868,937		205,643	205,643	168,950	07/15/2032
482480-AL-4	KLA CORP Senior Unsecured 4.650% 07/15/32		08/30/2023	ALRE - DFL Trust AAM		2,649,399	2,700,000	2,639,034	2,640,574		3,341		3,341		2,643,915		5,484	5,484	148,916	07/15/2032
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		12/15/2023	Redemption 100.0000		16,284	16,284	16,284	16,284						16,284				276	12/31/2035
485170-AQ-7	KANSAS CITY SOUT Senior Unsecured 4.300% 05/15/43		04/20/2023	Taxable Exchange		4,332,463	5,000,000	5,003,383	5,003,097		(30)		(30)		5,003,067		(670,604)	(670,604)	97,569	05/15/2043
485260-B@-1	KANSAS GAS & EL 1ST MTG 6.150% 05/15/23		05/15/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				307,500	05/15/2023
486606-J@-6	KAYNE ANDERSON MLP/MIDSTREAM I SR NTS SER FF 3.570% 04/16/23		04/16/2023	Maturity		619,233	619,233	619,233	619,233						619,233				7,246	04/16/2023
49327M-3F-9	KEY BANK NA Senior Unsecured 5.850% 11/15/27		12/20/2023	JPM SECURITIES LLC		19,820,600	20,000,000	19,966,600	19,967,346		5,818		5,818		19,973,164		(152,564)	(152,564)	1,290,250	11/15/2027
501044-BZ-3	KROGER CO Senior Unsecured 7.500% 04/01/31		08/30/2023	ALRE - DFL Trust AAM		3,474,756	3,100,000	3,468,761	3,295,224		(12,171)		(12,171)		3,283,053		191,703	191,703	212,479	04/01/2031
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 06/15/54		11/06/2023	Security Withdraw		15,513,000	15,513,000	15,513,000	15,513,000						15,513,000				556,063	06/15/2054
50200X-AA-8	LCSS 2018-A A LCSS 2018-A A 4.700% 12/15/62		12/15/2023	Paydown		529,907	529,907	538,491	538,356		(8,449)		(8,449)		529,907				13,758	12/15/2062
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS 3.360% 06/30/45		12/30/2023	Redemption 100.0000		606,987	606,987	606,987	240,772						606,987				9,186	06/30/2045
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS 3.360% 06/30/45		11/06/2023	Security Withdraw		19,759,228	19,759,228	19,759,228	19,759,228						19,759,228				624,517	06/30/2045
50540R-AN-2	LABORATORY CORP Senior Unsecured 4.000% 11/01/23		11/01/2023	Maturity		988,000	988,000	981,272	982,959		5,041		5,041		988,000				39,520	11/01/2023
50540R-AY-8	LABORATORY CORP Senior Unsecured 2.700% 06/01/31		01/31/2023	US Bancorp Investment		1,724,300	2,000,000	1,723,640	1,732,704		2,258		2,258		1,734,962		(10,662)	(10,662)	9,150	06/01/2031
50540R-AY-8	LABORATORY CORP Senior Unsecured 2.700% 06/01/31		08/30/2023	ALRE - DFL Trust AAM		15,029,143	18,000,000	15,299,260	15,378,647		170,802		170,802		15,549,449		(520,306)	(520,306)	363,150	06/01/2031
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		12/15/2023	Redemption 100.0000		869,602	869,602	869,602	869,602						869,602				17,814	11/15/2035
52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		12/25/2023	Paydown		49,756	57,489	25,295			24,461		24,461		49,756				1,923	12/25/2035
52520M-CB-7	LMT 2005-2 3A1 LMT 2005-2 3A4 5.500% 12/25/35		12/01/2023	Paydown		224,586	246,490	203,418	145,980		78,606		78,606		224,586				7,064	12/25/2035
52520M-DS-9	LMT 2005-3 4A1 LMT 2005-3 1A6 5.500% 01/25/36		12/25/2023	Paydown		2,989	3,048	1,067			1,922		1,922		2,989				78	01/25/2036
52520M-EK-5	LMT 2005-3 4A1 LMT 2005-3 4A1 5.032% 01/25/36		12/01/2023	Paydown		2,837	2,833	2,012			825		825		2,837				48	01/25/2036
52520M-FE-8	LMT 2006-1 2A1 LMT 2006-1 2A1 5.235% 02/25/36		12/01/2023	Paydown		47,009	41,887	35,740			11,269		11,269		47,009				624	02/25/2036
52520Q-AB-0	LMT 2006-7 1A2 LMT 2006-7 1A2 6.000% 11/25/36		12/25/2023	Paydown		1,169	1,447	651			518		518		1,169				45	11/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52520S-AH-3	LMT 2006-8 3A1 LMT 2006-8 3A1 5.820% 12/25/36		10/25/2023	Paydown			(2,133)	(112)			112		112						42	12/25/2036
52520T-AA-6	LMT 2006-5 1A1 LMT 2006-5 1A1 6.000% 09/25/36		12/01/2023	Paydown		95	(719)	(372)			463		463		95				10	09/25/2036
52520T-AS-7	LMT 2006-5 1A1 LMT 2006-5 2A1 5.820% 09/25/36		12/25/2023	Paydown			(6,333)	(443)			443		443						118	09/25/2036
52521F-AT-4	LMT 2007-1 3A1 LMT 2007-1 3A1 5.720% 02/25/37		12/25/2023	Paydown			(1,313)	(53)			53		53						25	02/25/2037
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		12/25/2023	Paydown				3,473			(3,473)		(3,473)						1,020	01/25/2037
525221-AV-9	LXS 2005-3 3A3B LXS 2005-3 3A3B 4.889% 09/25/35		05/01/2023	Paydown		291,032	482,344	422,932	414,445		(123,414)		(123,414)		291,032				11,174	09/25/2035
525221-AV-9	LXS 2005-3 3A3B LXS 2005-3 3A3B 4.889% 09/25/35		05/23/2023	ALRE - TDF Trust AAM		5,378,056	6,199,033	5,435,471	5,326,407		35,565		35,565		5,361,972		16,083	16,083	192,932	09/25/2035
525221-DJ-3	LXS 2005-6 3A3A LXS 2005-6 3A3A 5.760% 11/25/35		12/01/2023	Paydown		662,605	662,605	401,194	328,861		333,744		333,744		662,605				6,809	11/25/2035
525221-EE-3	LXS 2005-8 2A4A LXS 2005-8 2A4A 6.190% 12/25/35		12/01/2023	Paydown		20,928	(56,779)	(42,016)			62,944		62,944		20,928				1,032	12/25/2035
525221-EN-3	LXS 2005-7N 1A1B LXS 2005-7N 1A1B 6.070% 12/25/35		12/26/2023	Paydown		725,650	720,234	471,753	658,249		67,400		67,400		725,650				17,950	12/25/2035
525221-GC-5	LXS 2005-10 2A4A LXS 2005-10 2A4A 5.011% 01/25/36		12/01/2023	Paydown		90,374	92,067	70,171			20,204		20,204		90,374				2,778	01/25/2036
525221-HA-8	LXS 2006-2N 1A1 LXS 2006-2N 1A1 5.990% 02/25/46		11/27/2023	Paydown		601,888	601,056	583,624	587,178		14,710		14,710		601,888				12,933	02/25/2046
525221-JH-1	LXS 2006-3 A4 LXS 2006-3 A2 5.850% 03/25/36		07/25/2023	Paydown		8					8		8		8					03/25/2036
525226-AE-6	LXS 2006-12N A2A2 LXS 2006-12N A2A2 5.790% 08/25/46		10/25/2023	Paydown			(85)	(72)			72		72							08/25/2046
52522C-AB-9	LXS 2006-14N 1A1B LXS 2006-14N 1A1B 5.890% 09/25/46		12/26/2023	Paydown		453,069	452,383	451,332			1,737		1,737		453,069				4,937	09/25/2046
52522C-AG-8	LXS 2006-14N 1A1B LXS 2006-14N 3A2 5.710% 08/25/36		12/26/2023	Paydown		24,406	24,038	19,651	23,655		751		751		24,406				685	08/25/2036
52522Q-AU-6	LMT 2007-10 3A8 LMT 2007-10 3A8 6.500% 12/25/37		12/01/2023	Paydown				406			(406)		(406)						42	12/25/2037
525237-AR-4	LXS 2007-10H 2A2 LXS 2007-10H 2A1 5.790% 07/25/37		12/26/2023	Paydown		186,367	237,147	163,632			22,735		22,735		186,367				4,407	07/25/2037
525237-AS-2	LXS 2007-10H 2A2 LXS 2007-10H 2A2 7.500% 07/25/37		12/01/2023	Paydown		56,984	73,349	58,313			(1,329)		(1,329)		56,984				2,213	07/25/2037
52523K-AL-8	LXS 2006-17 WF42 LXS 2006-17 WF62 6.080% 11/25/36		12/01/2023	Paydown		60,547	42,969	29,863			30,684		30,684		60,547				1,642	11/25/2036
52523Q-AB-7	LXS 2006-20 A5 LXS 2006-20 A2 5.810% 01/25/37		10/25/2023	Paydown		11,210	(722)	(12)			11,222		11,222		11,210				6,552	01/25/2037
525245-AA-4	LXS 2007-3 1AA1 LXS 2007-3 1AA1 5.790% 03/25/37		12/26/2023	Paydown		42,672	40,661	38,307	38,852		3,820		3,820		42,672				660	03/25/2037
52524M-AB-5	LXS 2007-9 WF5 LXS 2007-9 1A1 5.710% 06/25/37		11/27/2023	Paydown		417	(1,094)	(1,094)			1,511		1,511		417				54	06/25/2037
52524M-AX-7	LXS 2007-9 WF5 LXS 2007-9 WF5 5.022% 04/25/37		12/01/2023	Paydown		89,620	(19,500)	(16,380)			106,000		106,000		89,620				3,714	04/25/2037
52524P-AK-8	LXS 2007-6 3A4 LXS 2007-6 3A4 4.265% 05/25/37		12/01/2023	Paydown		24,760	76,683	54,445			(29,685)		(29,685)		24,760				3,164	05/25/2037
52524P-AZ-5	LXS 2007-6 3A4 LXS 2007-6 3A32 5.970% 05/25/37		12/25/2023	Paydown		2,167	2,167	1,333			834		834		2,167				44	05/25/2037
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N LXS 2007-15N 4A1 6.370% 08/25/47		11/27/2023	Paydown		388,222	420,554	281,639	334,075		54,147		54,147		388,222				10,748	08/25/2047
52524V-AQ-2	LEHMAN XS TRUST LXS_07-15N LXS 2007-15N 4A1 6.370% 08/25/47		12/22/2023	ALRe Corporate AAM		3,338,674	3,918,697	2,624,293	3,112,891		44,972		44,972		3,157,863		180,811	180,811	173,489	08/25/2047

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52525B-AD-4	LXS 2007-16N 2A2 LXS 2007-16N 2A2 7.170% 09/25/47		11/27/2023	Paydown		882,690	882,690	784,255	811,628		71,062		71,062		882,690				17,792	09/25/2047
52525B-AD-4	LXS 2007-16N 2A2 LXS 2007-16N 2A2 7.170% 09/25/47		12/14/2023	AADE BLIC Modco AAM		6,076,968	7,050,745	6,264,465	6,483,113		4,733		4,733		6,487,845		(410,878)	(410,878)	267,697	09/25/2047
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 7.470% 10/25/37		12/26/2023	Paydown		102,190	99,941	94,944			7,246		7,246		102,190				2,887	10/25/2037
52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11 6.090% 07/25/47		12/26/2023	Paydown		52,128	54,010	37,537			14,591		14,591		52,128				1,384	07/25/2047
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 6.270% 07/25/47		12/26/2023	Paydown		205,885	205,885	175,002			30,883		30,883		205,885				4,908	07/25/2047
52678@-AA-8	LERADO INVESTMENTS LLC SR SECD NTS 3.860% 03/31/36		12/31/2023	Redemption 100.0000		107,748	107,748	107,748	107,748						107,748				2,670	03/31/2036
53227J-AD-6	LIFE STORAGE Senior Unsecured 2.400% 10/15/31		07/25/2023	Tax Free Exchange		4,465,400	4,500,000	4,458,735	4,463,266		2,134		2,134		4,465,400				84,000	10/15/2031
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SR SECD NTS 6.880% 12/31/47		12/31/2023	Redemption 100.0000		827,092	827,092	827,092	485,400						827,092				32,244	12/31/2047
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SR SECD NTS 6.880% 12/31/47		11/06/2023	Security Withdraw		27,112,083	27,112,083	27,112,083	27,112,083						27,112,083				1,585,515	12/31/2047
542514-BZ-6	LBMLT 2002-1 M2 LBMLT 2002-1 M2 7.533% 05/25/32		12/26/2023	Paydown		1,509,852	1,509,852	1,297,397	1,466,185		43,667		43,667		1,509,852				55,317	05/25/2032
542514-DK-7	LBMLT 2003-1 M2 LBMLT 2003-1 M2 8.545% 03/25/33		12/26/2023	Paydown		313,455	313,455	304,255	263,847		778		778		313,455				6,118	03/25/2033
542514-DU-5	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-2 M1 6.700% 06/25/33		11/27/2023	Paydown		455,087	455,087	405,841	433,968		21,119		21,119		455,087				16,254	06/25/2033
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 6.445% 10/25/34		12/26/2023	Paydown		23,660	23,660	22,734	23,500		160		160		23,660				571	10/25/2034
542514-RM-8	LBMLT 2006-1 2A4 LBMLT 2006-1 2A4 6.070% 02/25/36		12/26/2023	Paydown		6,952	6,952	5,523			1,429		1,429		6,952				86	02/25/2036
542514-SE-5	LBMLT 2006-WL2 M1 LBMLT 2006-WL2 M1 6.055% 01/25/36		12/26/2023	Paydown			(14,133)	(3,622)			3,622		3,622						47	01/25/2036
542514-SX-3	LBMLT 2006-WL3 M1 LBMLT 2006-WL3 M1 6.055% 01/25/36		12/26/2023	Paydown			(195)	(231)			231		231						5	01/25/2036
54251T-AA-7	LBMLT 2006-7 1A LBMLT 2006-7 1A 5.780% 08/25/36		12/26/2023	Paydown		31	31	16			14		14		31					08/25/2036
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC SR SECD NTS 4.490% 06/30/51		12/31/2023	Redemption 100.0000		128,093	128,093	128,093	128,093						128,093				4,131	06/30/2051
550279-AA-1	LUM 2005-1 M1 LUM 2005-1 A1 5.990% 11/25/35		12/26/2023	Paydown		142,399	142,399	137,258	136,017		6,382		6,382		142,399				2,947	11/25/2035
55027A-AV-2	LUM 2006-3 12A2 LUM 2006-3 12A2 5.990% 05/25/36		12/26/2023	Paydown		57,594	56,545	9,731			47,863		47,863		57,594				548	05/25/2036
55027B-AA-6	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-4 A1A 5.850% 05/25/46		11/27/2023	Paydown		922,036	922,036	775,971	789,156		140,338	7,458	132,880		922,036				20,280	05/25/2046
55027B-AA-6	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-4 A1A 5.850% 05/25/46		12/14/2023	AADE BLIC Modco AAM		11,788,715	14,336,681	12,116,151	12,270,535		(1,530)	156,844	(158,374)		12,112,161		(323,446)	(323,446)	510,304	05/25/2046
55027X-AA-8	LUM 2006-5 A1A LUM 2006-5 A1A 5.850% 07/25/36		12/26/2023	Paydown		5,764	8,067	4,471			1,293		1,293		5,764				69	07/25/2036
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.810% 10/25/46		12/26/2023	Paydown		40,315	38,588	36,273			4,042		4,042		40,315				1,108	10/25/2046
55027Y-AD-0	LUM 2006-6 A2A LUM 2006-6 A1 5.870% 10/25/46		12/26/2023	Paydown		55,713	55,713	49,173	51,901		3,812		3,812		55,713				1,079	10/25/2046
55037L-AA-2	LUNRR 2020-1A A LUNRR 2020-1A A 3.376% 02/15/45		12/15/2023	Paydown		344,889	344,889	344,886	345,874		(985)		(985)		344,889				7,301	02/15/2045
55037L-AB-0	LUNRR 2020-1A A LUNRR 2020-1A B 4.335% 02/15/45		12/15/2023	Paydown		63,279	63,279	63,277	63,223		56		56		63,279				1,680	02/15/2045
55265K-6X-2	MASTR 2004-1 30PO MASTR 2004-1 30PO 0.000% 02/25/34		12/01/2023	Paydown		361	361	219			143		143		361					02/25/2034

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55275B-AA-5	MABS 2006-NC2 A1 MABS 2006-NC2 A1 5.730% 08/25/36		12/26/2023	Paydown		107,538	107,538	57,641	59,432		49,910	1,803	48,107		107,538				1,499	08/25/2036
55280M-AA-4	MAS GEORGIA LFG SECD NTS SER 15 5.000% 12/01/35		12/01/2023	Redemption 100.0000		638,243	638,243	638,243	638,243						638,243				24,370	12/01/2035
55291K-AF-4	MABS 2006-WMC3 M1 MABS 2006-WMC3 M1 5.860% 08/25/36		02/27/2023	Paydown		4,252														08/25/2036
55360#-AA-2	WALGREEN CO SECURED 5.760% 03/15/31		12/15/2023	Various		198,621	198,621	198,621	164,720						198,621				4,624	03/15/2031
55360#-AA-2	WALGREEN CO SECURED 5.760% 03/15/31		11/06/2023	Security Withdraw		1,872,054	1,872,054	1,872,054	1,872,054						1,872,054				96,149	03/15/2031
55903V-AC-7	WARNERMEDIA HLDG Senior Unsecured 3.428% 03/15/24		05/01/2023	Tax Free Exchange		1,958,693	2,000,000	1,937,480	1,943,331		15,363		15,363		1,958,693				43,040	03/15/2024
55903V-AE-3	WARNERMEDIA HLDG Senior Unsecured 3.638% 03/15/25		05/01/2023	Tax Free Exchange		3,907,649	4,000,000	3,875,960	3,892,078		15,571		15,571		3,907,649				91,354	03/15/2025
55903V-AN-3	WARNERMEDIA HLDG Senior Unsecured 5.050% 03/15/42		05/01/2023	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				95,108	03/15/2042
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER A 4.560% 09/30/25		07/05/2023	Redemption 100.0000		780,208	780,208	780,208	780,208						780,208				26,262	09/30/2025
56585A-AH-5	MARATHON PETRO Senior Unsecured 4.750% 09/15/44		02/24/2023	JANE STREET EXECUTION SERVICES		530,022	637,000	697,649	693,948		(267)		(267)		693,681		(163,658)	(163,658)	13,700	09/15/2044
57169*-AM-9	MARS INC SR NTS SER E 6.720% 10/06/23		10/06/2023	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,209,600	10/06/2023
571748-BN-1	MARSH & MCLENNAN Senior Unsecured 2.250% 11/15/30		01/31/2023	Citigroup		8,429,800	10,000,000	8,163,150	8,211,665		16,082		16,082		8,227,747		202,053	202,053	48,125	11/15/2030
576434-2H-6	MALT 2006-2 B4 MALT 2006-2 2A1 5.870% 03/25/36		12/25/2023	Paydown		300	701	56			244		244		300				15	03/25/2036
576434-SK-1	MALT 2004-6 7A1 MALT 2004-6 7A1 6.000% 07/25/34		12/01/2023	Paydown		342,258	342,258	346,964	346,418		(4,161)		(4,161)		342,258				13,746	07/25/2034
576434-Y4-0	MALT 2006-1 A2 MALT 2006-1 A2 6.000% 02/25/36		11/25/2023	Paydown		123,666	119,149	40,511			83,155		83,155		123,666				3,406	02/25/2036
576436-AS-8	MARP 2005-1 B4 MARP 2005-1 1A2 6.500% 08/25/34		12/01/2023	Paydown		70,893	70,337	67,159	57,608		13,285		13,285		70,893				1,556	08/25/2034
576438-AD-7	MARM 2006-2 1A1 MARM 2006-2 3A1 4.889% 01/25/36		12/01/2023	Paydown		124,086	124,106	114,023	114,628		9,458		9,458		124,086				2,538	01/25/2036
57643L-NG-7	MABS 2006-NC1 M1 MABS 2006-NC1 M1 6.040% 01/25/36		11/27/2023	Paydown		1,042,152	1,042,152	883,224	1,007,945		34,208		34,208		1,042,152				27,259	01/25/2036
57643L-NG-7	MABS 2006-NC1 M1 MABS 2006-NC1 M1 6.040% 01/25/36		12/14/2023	AADE - FABN		4,714,257	4,844,213	4,105,470	4,685,206		33,532		33,532		4,718,737		(4,480)	(4,480)	219,274	01/25/2036
57643M-DQ-4	MASTR 2004-6 B1 MASTR 2004-6 B1 5.325% 07/25/34		12/01/2023	Paydown		1,393	13,207	3,483			(2,090)		(2,090)		1,393				327	07/25/2034
57645R-AA-9	MARM 2007-HF1 A1 MARM 2007-HF1 A1 5.950% 05/25/37		11/27/2023	Paydown		152,776	152,776	86,251	64,611		88,165		88,165		152,776				1,274	05/25/2037
57645R-AA-9	MARM 2007-HF1 A1 MARM 2007-HF1 A1 5.950% 05/25/37		12/14/2023	AARE Surplus AAM		2,335,390	5,489,561	3,099,195	2,321,594		(45,387)		(45,387)		2,276,207		59,183	59,183	132,353	05/25/2037
58013M-FS-8	MCDONALD'S CORP Senior Unsecured 4.600% 09/09/32		01/30/2023	J.P. Morgan Sec		4,027,520	4,000,000	3,982,240	3,982,680		118		118		3,982,798		44,722	44,722	72,578	09/09/2032
58013M-FS-8	MCDONALD'S CORP Senior Unsecured 4.600% 09/09/32		08/30/2023	ALRE - DFL Trust AAM		5,852,485	6,000,000	5,973,360	5,974,020		1,432		1,432		5,975,453		(122,968)	(122,968)	269,100	09/09/2032
58403Y-AU-0	MED 2021-MDLN E MED 2021-MDLN E 8.626% 11/15/38		05/15/2023	Paydown		152,049	152,049	149,929	150,860		1,190		1,190		152,049				2,483	11/15/2038
58528#-EB-9	MEIJER INC. SR SECD NTS SER C-1 7.210% 01/01/23		01/01/2023	Maturity		7,691,500	7,691,500	8,004,313	7,691,500						7,691,500				277,279	01/01/2023
58528#-EC-7	MEIJER INC. SR SECD NTS SER C-2 7.210% 01/01/23		01/01/2023	Maturity		7,436,200	7,436,200	7,738,630	7,436,200						7,436,200				268,075	01/01/2023
585525-FD-5	MRFC 2001-TBC1 A1 MRFC 2001-TBC1 X 0.039% 11/15/31		12/01/2023	Paydown				26			(26)		(26)						201	11/15/2031
58933Y-AR-6	MERCK & CO INC Senior Unsecured 2.750% 02/10/25		03/15/2023	ACRA RE II Surplus AAM		3,863,091	4,000,000	3,842,200	3,845,538		14,547		14,547		3,860,084		3,007	3,007	65,694	02/10/2025

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36		12/15/2023	Redemption 100.0000		188,728	188,728	190,594	190,139		(1,412)		(1,412)		188,728				4,256	10/15/2036
589929-V6-2	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-D B1 6.415% 08/25/28		12/25/2023	Paydown		87,187	87,187	79,328	82,607		4,580		4,580		87,187				2,263	08/25/2028
59001A-AY-8	MERITAGE HOMES Senior Unsecured 6.000% 06/01/25		09/15/2023	Call 100.5848		158,924	158,000	157,841			49		49		157,890			110	8,403	06/01/2025
59010R-AA-2	MRLN 2016-1 A MRLN 2016-1 A 4.500% 12/15/32		12/15/2023	Paydown		2,312,461	2,312,461	2,232,303	2,290,894		21,567		21,567		2,312,461				69,067	12/15/2032
59020U-2H-7	MLMI 2005-A9 3A1 MLMI 2005-A9 2A1E 5.630% 12/25/35		12/01/2023	Paydown		180,470	180,510	165,089			15,382		15,382		180,470				1,529	12/25/2035
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 6.055% 01/25/37		12/26/2023	Paydown			(16,758)	(11,363)			11,363		11,363						639	01/25/2037
59020U-5U-5	MLMI 2006-A1 2A1 MLMI 2006-A1 1A1 4.412% 03/25/36		12/01/2023	Paydown		24,504	27,864	22,706	19,784		4,720		4,720		24,504				645	03/25/2036
59020U-5W-1	MLMI 2006-A1 2A1 MLMI 2006-A1 2A1 3.853% 03/25/36		12/01/2023	Paydown		37,650	63,717	35,207	31,603		2,443		2,443		37,650				991	03/25/2036
59020U-L3-7	MLCC 2005-3 2A MLCC 2005-3 1A 5.598% 11/25/35		12/25/2023	Paydown		26,170	26,170	26,051	26,499		(329)		(329)		26,170				692	11/25/2035
59020U-NN-1	MLCC 2004-1 B2 MLCC 2004-1 2A1 4.757% 12/25/34		12/01/2023	Paydown		120,377	120,377	119,277	123,634		(3,257)		(3,257)		120,377				3,217	12/25/2034
59020U-TC-9	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-A A2 6.401% 03/25/30		12/25/2023	Paydown		39,405	39,405	38,107	38,545		860		860		39,405				768	03/25/2030
59020U-UJ-2	MLCC 2005-1 B2 MLCC 2005-1 1A 5.623% 04/25/35		12/01/2023	Paydown		72,040	72,040	68,407	68,806		3,235		3,235		72,040				1,614	04/25/2035
59020U-XA-8	MLCC 2005-B A1 MLCC 2005-B B2 6.400% 07/25/30		12/25/2023	Paydown		40,454	58,199	10,185			30,269		30,269		40,454				1,279	07/25/2030
590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.970% 05/25/37		12/26/2023	Paydown		53,991	53,991	4,184			49,806		49,806		53,991				850	05/25/2037
59021U-AB-0	MLCC 2001-A M1 MLCC 2001-A M1 6.146% 04/15/26		09/15/2023	Paydown		69,307	69,307	68,836	68,989		318		318		69,307				2,213	04/15/2026
59023C-AH-5	MLMI 2006-A3 3A2 MLMI 2006-A3 5A1 4.750% 05/25/36		12/01/2023	Paydown		12,535	12,535	11,672	11,962		573		573		12,535				260	05/25/2036
59023N-AP-3	MLMI 2006-AF2 AF1 MLMI 2006-AF2 AF1 6.250% 10/25/36		04/01/2023	Paydown		140	155	58			82		82		140				1	10/25/2036
59023Y-AB-0	MANA 2007-F1 2A7 MANA 2007-F1 2A1 6.000% 03/25/37		12/01/2023	Paydown		2,187	2,187	1,744	1,001		1,186		1,186		2,187				130	03/25/2037
59023Y-AH-7	MANA 2007-F1 2A7 MANA 2007-F1 2A7 6.000% 03/25/37		12/01/2023	Paydown		11,361	15,411	4,816			6,545		6,545		11,361				596	03/25/2037
59024B-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2 5.890% 04/25/37		12/26/2023	Paydown		296,740	296,740	230,711	245,245		51,494		51,494		296,740				2,419	04/25/2037
59024F-AD-6	MANA 2007-A2 A3A MANA 2007-A2 A3A 5.690% 03/25/37		11/27/2023	Paydown		53,374	53,374	18,818	17,712		36,255	592	35,663		53,374				202	03/25/2037
59024F-AD-6	MANA 2007-A2 A3A MANA 2007-A2 A3A 5.690% 03/25/37		12/14/2023	AADE BLIC Modco AAM		706,720	2,637,523	772,094	875,246		(28,566)	85,723	(114,289)		760,957		(54,237)	(54,237)	25,623	03/25/2037
59024F-AE-4	MANA 2007-A2 A3A MANA 2007-A2 A3B 5.870% 03/25/37		12/26/2023	Paydown		93,804	93,804	31,251	31,281		63,786	1,263	62,523		93,804				424	03/25/2037
59024K-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF2 5.750% 05/25/37		12/01/2023	Paydown		6,652	6,674	6,107	6,674		(22)		(22)		6,652				225	05/25/2037
59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.950% 05/25/37		12/26/2023	Paydown		198,216	198,216	116,947			81,269		81,269		198,216				3,074	05/25/2037
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.970% 06/25/37		12/26/2023	Paydown		328,761	328,761	230,133			98,628		98,628		328,761				5,248	06/25/2037
59156R-AE-8	METLIFE INC Senior Unsecured 6.500% 12/15/32		08/30/2023	ALRE - DFL Trust AAM		16,890,603	15,545,000	17,174,051	16,433,178		(45,071)		(45,071)		16,388,107		502,496	502,496	715,718	12/15/2032
592688-A#-2	METTLER-TOLEDO INTERNATIONAL I SR NTS SER 13-A 4.100% 09/19/23		09/19/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,025,000	09/19/2023

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
594457-C#-8	DTE GAS COMPANY 1ST MTG 08 SER C 6.440% 04/15/23		04/15/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				322,000	04/15/2023
59562V-AM-9	MIDAMERICAN ENER Senior Unsecured 6.125% 04/01/36		06/20/2023	Various		4,196,464	4,000,000	5,947,840	5,682,509		(51,458)		(51,458)		5,631,052		(1,434,588)	(1,434,588)	177,353	04/01/2036
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		12/15/2023	Redemption 100.0000		476,392	476,392	481,154	480,556		(4,163)		(4,163)		476,392				10,602	08/15/2051
59748T-AA-7	MIDLAND COGEN SR SECD NTS 6.000% 03/15/25		09/15/2023	Various		1,476,995	1,476,995	1,476,995	1,476,995						1,476,995				66,462	03/15/2025
59748T-AA-7	MIDLAND COGEN SR SECD NTS 6.000% 03/15/25		11/06/2023	Security Withdraw		531,381	531,381	531,381	531,381						531,381				36,400	03/15/2025
599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		12/20/2023	Various		24,989,094	24,989,094	26,653,133	24,628,509		(1,325,145)		(1,325,145)		24,989,094				673,130	06/20/2027
599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		10/27/2023	Various		119,631,505	116,473,273	124,788,299	121,441,447		(1,809,942)		(1,809,942)		119,631,505				6,567,513	06/20/2027
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL SR SECD NTS SER B 6.000% 06/30/32		12/30/2023	Redemption 100.0000		837,857	837,857	837,857	418,929						837,857				18,852	06/30/2032
60040#-AB-8	MILLENNIUM PIPELINE COMPANY LL SR SECD NTS SER B 6.000% 06/30/32		11/06/2023	Security Withdraw		13,820,773	13,820,773	13,820,773	13,820,773						13,820,773				704,859	06/30/2032
61690P-AK-7	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R7 5B 5.802% 12/20/46		12/20/2023	Paydown		533,726	533,726	406,326	395,824		137,902		137,902		533,726				12,630	12/20/2046
61690T-AA-1	MSRR 2015-R3 1A MSRR 2015-R3 1A 7.500% 04/26/47		12/01/2023	Paydown		189,968	189,968	213,571	202,926		(12,958)		(12,958)		189,968				8,363	04/26/2047
61690T-AC-7	MSRR 2015-R3 1A MSRR 2015-R3 2A 8.000% 04/26/47		12/01/2023	Paydown		318,039	318,039	362,588	341,363		(23,324)		(23,324)		318,039				11,257	04/26/2047
61690T-AE-3	MSRR 2015-R3 1A MSRR 2015-R3 3A 7.500% 04/26/47		12/01/2023	Paydown		190,097	190,097	213,477	201,003		(10,905)		(10,905)		190,097				7,413	04/26/2047
61690T-AF-0	MSRR 2015-R3 1A MSRR 2015-R3 3B 7.500% 04/26/47		10/01/2023	Paydown			(33,583)	(27,900)	(30,314)		30,314		30,314						1,355	04/26/2047
61690T-AG-8	MSRR 2015-R3 1A MSRR 2015-R3 4A 8.000% 04/26/47		12/01/2023	Paydown		309,771	309,771	354,340	335,232		(25,462)		(25,462)		309,771				12,275	04/26/2047
61690T-AH-6	MSRR 2015-R3 1A MSRR 2015-R3 4B 8.000% 04/26/47		10/01/2023	Paydown			(20,881)	(17,564)	(18,161)		18,161		18,161						1,280	04/26/2047
61690T-AJ-2	MSRR 2015-R3 1A MSRR 2015-R3 5A 8.500% 04/26/47		12/01/2023	Paydown		63,934	63,934	73,164	68,244		(4,310)		(4,310)		63,934				2,734	04/26/2047
61690T-AK-9	MSRR 2015-R3 1A MSRR 2015-R3 5B 8.500% 04/26/47		10/01/2023	Paydown		52		47	47		(47)		(47)						3	04/26/2047
61692C-BK-3	MSC 2021-L6 XA MSC 2021-L6 XA 1.323% 06/15/54		12/01/2023	Paydown				48,675	41,375		(41,375)		(41,375)						3,809	06/15/2054
61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 6.490% 09/25/34		12/26/2023	Paydown		40,808	40,808	39,732	40,304		504		504		40,808				811	09/25/2034
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 6.355% 07/25/35		12/26/2023	Paydown			(8,095)	(5,126)			5,126		5,126						92	07/25/2035
61744Y-AQ-1	MORGAN STANLEY Senior Unsecured 3.737% 04/24/24		04/24/2023	Call 100.0000		2,340,000	2,340,000	2,326,297	2,326,771		3,153		3,153		2,329,925		10,075	10,075	43,723	04/24/2024
617451-DT-3	MSAC 2006-HE1 M2 MSAC 2006-HE1 M2 6.055% 01/25/36		03/27/2023	Paydown			(882)	(265)			265		265							01/25/2036
617451-EF-2	MSAC 2006-NC2 M2 MSAC 2006-NC2 A2D 6.050% 02/25/36		12/26/2023	Paydown		787,637	787,637	681,353	761,316		26,321		26,321		787,637				19,037	02/25/2036
61745M-4M-2	MSM 2005-3AR 3A MSM 2005-3AR 1A 4.298% 07/25/35		12/01/2023	Paydown		9,490	9,490	5,054			4,436		4,436		9,490				97	07/25/2035
61746B-DJ-2	MORGAN STANLEY Senior Unsecured 3.750% 02/25/23		02/25/2023	Various		11,250,000	11,250,000	11,281,795	11,253,048		(3,048)		(3,048)		11,250,000				210,938	02/25/2023
61746R-AB-7	MSAC 2002-HE3 M1 MSAC 2002-HE3 M1 7.120% 03/25/33		12/26/2023	Paydown		108,549	108,549	100,286	103,605		4,944		4,944		108,549				2,822	03/25/2033
61746R-CE-9	MSAC 2003-SD1 A1 MSAC 2003-SD1 A1 6.470% 03/25/33		11/27/2023	Paydown		6,774	6,774	5,622			1,152		1,152		6,774				226	03/25/2033
61746W-LM-0	MSDWC 2001-NC4 M2 MSDWC 2001-NC4 M2 7.945% 01/25/32		12/26/2023	Paydown		56,285	56,285	86,621			(30,335)		(30,335)		56,285				1,523	01/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61747Y-EA-9	MORGAN STANLEY Senior Unsecured 0.790% 05/30/25		12/19/2023	MMTL Modco AAM		9,752,594	10,000,000	10,000,000	10,000,000						10,000,000		(247,406)	(247,406)	83,169	05/30/2025
61747Y-EV-3	MORGAN STANLEY Senior Unsecured 6.296% 10/18/28		01/12/2023	JANE STREET EXECUTION SERVICES		1,570,545	1,500,000	1,500,000	1,500,000						1,500,000		70,545	70,545	23,348	10/18/2028
61747Y-EV-3	MORGAN STANLEY Senior Unsecured 6.296% 10/18/28		08/30/2023	ALRE - DFL Trust AAM		18,432,898	18,000,000	18,000,000	18,000,000						18,000,000		432,898	432,898	982,176	10/18/2028
61747Y-EY-7	MORGAN STANLEY Senior Unsecured 6.342% 10/18/33		05/10/2023	J.P. Morgan Sec		5,393,800	5,000,000	5,000,000	5,000,000						5,000,000		393,800	393,800	179,690	10/18/2033
617487-AB-9	MSM 2006-16AX 2A1 MSM 2006-16AX 2A1 5.630% 11/25/36		12/26/2023	Paydown		40,439	40,439	11,531			28,909		28,909		40,439				126	11/25/2036
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 6.840% 02/25/34		12/01/2023	Paydown		39,952	39,952	37,024	37,863		2,088		2,088		39,952				1,058	02/25/2034
61748H-KA-8	MSM 2005-4 3A1 MSM 2005-4 3A1 4.621% 08/25/35		12/01/2023	Paydown		14,069	14,069	12,686	12,696		1,374		1,374		14,069				291	08/25/2035
61748H-KG-5	MSM 2005-4 3A1 MSM 2005-4 5A4 5.500% 08/25/35		12/01/2023	Paydown		47,098	47,683	46,071	44,450		2,648		2,648		47,098				1,038	08/25/2035
61748H-KM-2	MSM 2005-4 3A1 MSM 2005-4 6A2 7.200% 08/25/35		12/25/2023	Paydown				31,968			(31,968)		(31,968)						2,607	08/25/2035
61748H-MK-4	MSM 2005-6AR 3A1 MSM 2005-6AR 3A1 4.838% 11/25/35		12/01/2023	Paydown		37,689	40,966	34,628	35,785		1,905		1,905		37,689				1,182	11/25/2035
61748H-NW-7	MSM 2005-7 3A1 MSM 2005-7 3A1 4.670% 11/25/35		12/01/2023	Paydown		510,106	510,106	306,701	307,218		202,887		202,887		510,106				13,485	11/25/2035
61748H-NY-3	MSM 2005-7 3A1 MSM 2005-7 4A1 5.500% 11/25/35		12/01/2023	Paydown		76,503	76,644	61,410	54,744		21,759		21,759		76,503				3,163	11/25/2035
61748H-QW-4	MSM 2005-9AR 1A MSM 2005-9AR 1A 5.760% 12/25/35		12/25/2023	Paydown		581,285	578,651	467,132	469,727		117,736	6,179	111,557		581,285				11,981	12/25/2035
61748H-QW-4	MSM 2005-9AR 1A MSM 2005-9AR 1A 5.760% 12/25/35		12/14/2023	AADE BLIC Modco AAM		2,178,256	2,818,397	2,276,495	2,300,848		57,872	68,862	(10,990)		2,289,859		(111,603)	(111,603)	123,701	12/25/2035
61748H-QX-2	MSM 2005-9AR 1A MSM 2005-9AR 1X 0.000% 12/25/35		03/01/2023	Paydown				2,581			(2,581)		(2,581)							12/25/2035
61748H-UF-6	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-1AR 1A1 5.750% 02/25/36		11/25/2023	Paydown		220,003	220,065	141,128	144,247		78,955	3,199	75,756		220,003				5,671	02/25/2036
61748H-UF-6	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-1AR 1A1 5.750% 02/25/36		12/14/2023	AADE BLIC Modco AAM		7,956,701	13,288,012	8,284,058	8,709,949		(172,346)	280,131	(452,477)		8,257,472		(300,771)	(300,771)	510,735	02/25/2036
61748H-VH-1	MSM 2006-2 5A3 MSM 2006-2 2A1 5.750% 02/25/36		12/25/2023	Paydown		102,493	105,125	97,231	103,160		(667)		(667)		102,493				1,887	02/25/2036
61748H-VU-2	MSM 2006-2 5A3 MSM 2006-2 5A3 5.500% 02/25/36		12/01/2023	Paydown		116,343	114,730	74,953	73,526		42,817		42,817		116,343				3,357	02/25/2036
61748H-WT-4	MSM 2006-3AR 1A3 MSM 2006-3AR 2A3 4.768% 03/25/36		12/01/2023	Paydown		559,943	551,051	414,282	408,937		151,006		151,006		559,943				9,420	03/25/2036
61748L-AF-9	MSAC 2006-NC4 M1 MSAC 2006-NC4 M1 5.890% 06/25/36		02/27/2023	Paydown			(1,213)													06/25/2036
61749L-AF-8	MSM 2006-8AR 3B2 MSM 2006-8AR 2A1 3.840% 06/25/36		11/01/2023	Paydown		28,536	28,536	23,384	23,384		5,152		5,152		28,536				390	06/25/2036
61749W-AT-4	MSM 2006-11 3A1 MSM 2006-11 3A1 6.000% 08/25/36		12/01/2023	Paydown		71,210	58,444	46,346	45,612		25,598		25,598		71,210				3,880	08/25/2036
61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		12/01/2023	Paydown		40,151	40,151	9,636			30,515		30,515		40,151				400	11/25/2036
61750Y-AE-9	MSM 2006-15XS A2A MSM 2006-15XS A4A 6.700% 11/25/36		12/01/2023	Paydown		9,911	9,911	2,180			7,730		7,730		9,911				58	11/25/2036
61752R-AH-5	MSM 2007-3XS 2A3S MSM 2007-3XS 2A2S 6.204% 01/25/47		12/01/2023	Paydown		54,760	54,760	22,053			32,707		32,707		54,760				169	01/25/2047
61752R-AJ-1	MSM 2007-3XS 2A3S MSM 2007-3XS 2A3S 6.358% 01/25/47		12/01/2023	Paydown		145,219	145,219	60,947	50,905		85,978		85,978		145,219				989	01/25/2047
61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 5.600% 01/25/37		12/26/2023	Paydown		39,660	39,660	16,062			23,598		23,598		39,660				463	01/25/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1 5.750% 06/25/37		12/26/2023	Paydown			(22,569)	(10,382)			10,382		10,382						13	06/25/2037
61755G-AM-5	MSM 2007-12 B3 MSM 2007-12 3A4 6.250% 08/25/37		12/01/2023	Paydown		10,543	10,541	9,282	5,911		4,632		4,632		10,543				127	08/25/2037
61755G-BF-9	MSM 2007-12 B3 MSM 2007-12 3A22 6.000% 08/25/37		12/01/2023	Paydown		70,694	70,677	58,948	37,522		33,175	2	33,173		70,694				820	08/25/2037
61756V-BE-8	MSM 2007-14AR 3A2 MSM 2007-14AR 6A1 3.253% 11/25/37		12/01/2023	Paydown		150,258	120,325	90,430	90,849		59,754	346	59,408		150,258				1,732	11/25/2037
61758L-AD-1	MSRR 2009-R1A 2A1B MSRR 2009-R1A 2A1B 4.658% 02/26/36		12/01/2023	Paydown		257,037	257,044	198,083			58,328	735	57,593		257,037				5,166	02/26/2036
61758V-AR-8	MSRR 2010-R2 2C MSRR 2010-R2 2C 5.937% 05/26/36		12/26/2023	Paydown		198,208	410,154	296,225	149,983		(74,195)		(74,195)		198,208				9,549	05/26/2036
61759D-AF-3	MSRR 2010-R3 1B MSRR 2010-R3 1B 4.538% 07/26/35		12/01/2023	Paydown		205,189	205,189	192,617	200,816		4,373		4,373		205,189				5,136	07/26/2035
61759F-AE-1	MSRR 2010-R4 1C MSRR 2010-R4 1C 5.800% 01/26/36		12/26/2023	Paydown		899,194	916,405	664,514	648,341		250,853		250,853		899,194				11,662	01/26/2036
61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B 12.329% 07/26/36		12/26/2023	Paydown		2,781	139,299	104,923	36,748		(105,156)	4,592	(109,748)		2,781				4,826	07/26/2036
61759F-AJ-0	MSRR 2010-R4 1C MSRR 2010-R4 2B 12.329% 07/26/36		05/23/2023	ALRE - TDF Trust AAM		1,272,752	1,583,788	1,174,801	1,269,007		10,786		10,786		1,279,793		(7,042)	(7,042)	55,017	07/26/2036
61759F-AU-5	MSRR 2010-R4 1C MSRR 2010-R4 4B 5.700% 02/26/37		04/26/2023	Paydown		268,886	269,116	211,476	223,473		45,413		45,413		268,886				2,024	02/26/2037
61759F-AU-5	MSRR 2010-R4 1C MSRR 2010-R4 4B 5.700% 02/26/37		05/23/2023	ALRE - TDF Trust AAM		4,932,957	5,885,508	4,624,931	4,887,304		47,856		47,856		4,935,159		(2,202)	(2,202)	100,449	02/26/2037
61759H-AZ-0	MSRR 2010-R5 3B MSRR 2010-R5 3B 3.109% 03/26/37		11/28/2023	Paydown		685,426	710,992	530,636	550,849		134,577		134,577		685,426				10,339	03/26/2037
61759H-AZ-0	MSRR 2010-R5 3B MSRR 2010-R5 3B 3.109% 03/26/37		12/22/2023	ALRe Corporate AAM		5,228,067	5,565,528	4,153,731	4,311,955		133,396		133,396		4,445,351		782,715	782,715	155,697	03/26/2037
61759H-BA-4	MSRR 2010-R5 3B MSRR 2010-R5 4B 0.000% 06/26/36		12/28/2023	Paydown		119,919	139,308	121,117			(1,198)		(1,198)		119,919				1,604	06/26/2036
61759N-AT-1	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R6 2B 5.286% 06/21/36		12/01/2023	Paydown		233,933	233,933	221,944	231,246		2,687		2,687		233,933				4,962	06/21/2036
61759Q-AN-7	MSRR 2010-R7 2C MSRR 2010-R7 2C 5.500% 01/26/37		12/01/2023	Paydown		8,135	8,594	6,532			1,603		1,603		8,135				189	01/26/2037
61761D-AF-9	MSBAM 2012-C6 B MSBAM 2012-C6 B 3.930% 11/15/45		04/01/2023	Paydown		3,513	3,513	3,533	3,525		(13)		(13)		3,513				41	11/15/2045
61761P-AG-0	MSRR 2013-R3 10B2 MSRR 2013-R1 2B2 4.504% 07/26/37		12/01/2023	Paydown		226,658	232,158	221,346	223,786		2,872		2,872		226,658				4,796	07/26/2037
61761P-AL-9	MSRR 2013-R3 10B2 MSRR 2013-R1 3B2 4.953% 04/26/36		12/01/2023	Paydown		614,030	525,299	411,143	370,527		243,503		243,503		614,030				14,067	04/26/2036
61761P-AL-9	MSRR 2013-R3 10B2 MSRR 2013-R1 3B2 4.953% 04/26/36		12/14/2023	AANY Modco AAM		3,702,996	6,008,444	4,702,707	4,238,138		(259,668)		(259,668)		3,978,470		(275,474)	(275,474)	271,433	04/26/2036
61761P-AQ-8	MSRR 2013-R3 10B2 MSRR 2013-R1 4B2 4.272% 12/26/36		12/01/2023	Paydown		233,767	241,664	204,235			29,532		29,532		233,767				4,483	12/26/2036
61762B-CZ-6	MSRR 2013-R3 10B2 MSRR 2013-R3 10B2 5.566% 10/26/35		12/01/2023	Paydown		141,859	141,859	136,358	141,565		294		294		141,859				2,873	10/26/2035
61762D-AW-1	MORGAN STANLEY BAML TRUST MSBA MSBAM 2013-C9 A4 3.102% 05/15/46		04/01/2023	Paydown		8,000,000	8,000,000	8,239,844	8,000,000						8,000,000				71,716	05/15/2046
61762L-AN-3	MSRR 2013-R6 2B2 MSRR 2013-R6 2B2 5.717% 04/26/53		12/25/2023	Paydown		387,974	387,974	301,158	366,581		21,393		21,393		387,974				5,868	04/26/2053
61762L-BB-8	MSRR 2013-R6 2B2 MSRR 2013-R6 4B2 4.588% 04/26/53		12/01/2023	Paydown		679,940	644,267	557,574	582,694		97,246		97,246		679,940				14,716	04/26/2053
61762U-AW-3	MSRR 2013-R8 10B2 MSRR 2013-R8 4B2 4.753% 09/26/36		12/01/2023	Paydown		257,225	257,596	216,208			41,016		41,016		257,225				5,178	09/26/2036
61762U-BD-4	MSRR 2013-R8 10B2 MSRR 2013-R8 5B2 5.566% 09/26/36		12/01/2023	Paydown		311,386	311,386	299,422	310,944		443		443		311,386				6,324	09/26/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61762U-BL-6	MSRR 2013-R8 10B2 MSRR 2013-R8 6B2 4.728% 09/26/36		12/01/2023	Paydown		256,087	250,374	178,331	212,419		43,668		43,668		256,087				5,511	09/26/2036
61762U-CA-9	MSRR 2013-R8 10B2 MSRR 2013-R8 8B2 5.087% 09/26/36		12/01/2023	Paydown		82,317	82,317	66,863			15,454		15,454		82,317				1,349	09/26/2036
61762U-CH-4	MSRR 2013-R8 10B2 MSRR 2013-R8 9B2 5.831% 09/26/36		12/28/2023	Paydown		644,052	640,994	522,998	548,929		95,162	39	95,123		644,052				12,723	09/26/2036
61762U-CQ-4	MSRR 2013-R8 10B2 MSRR 2013-R8 10B2 6.180% 09/26/36		12/01/2023	Paydown		457,866	468,313	431,247	446,342		11,524		11,524		457,866				12,788	09/26/2036
61763D-AN-0	MSRR 2013-R9 5B MSRR 2013-R9 2B2 4.793% 06/26/46		12/01/2023	Paydown		129,945	111,859	79,739	76,868		53,078		53,078		129,945				3,102	06/26/2046
61763D-BC-3	MSRR 2013-R9 5B MSRR 2013-R9 4B2 4.392% 06/26/46		12/01/2023	Paydown		180,711	172,277	126,854	179,978		733		733		180,711				3,941	06/26/2046
61763D-BJ-8	MSRR 2013-R9 5B MSRR 2013-R9 5B 5.672% 06/26/46		12/20/2023	Paydown		949,345	949,345	827,620			121,725		121,725		949,345				22,756	06/26/2046
61763T-AR-6	MSRR 2014-R4 3B2 MSRR 2014-R4 2B 4.770% 08/26/34		12/01/2023	Paydown		456,012	456,012	389,320	429,869		26,143		26,143		456,012				10,678	08/26/2034
61763T-AY-1	MSRR 2014-R4 3B2 MSRR 2014-R4 3B2 4.451% 08/26/34		12/01/2023	Paydown		795,776	795,776	763,372	784,064		11,712		11,712		795,776				12,951	08/26/2034
61764W-AD-9	MSRR 2015-R1 2B MSRR 2015-R1 2B 4.271% 11/20/36		12/01/2023	Paydown		334,772	334,772	256,937	288,781		45,991		45,991		334,772				13,551	11/20/2036
61768H-AX-4	MSC 2019-L2 XA MSC 2019-L2 XA 1.168% 03/15/52		12/01/2023	Paydown				14,346	12,202		(12,202)		(12,202)						1,364	03/15/2052
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51		12/31/2023	Redemption 100.0000		235,628	235,628	235,628	235,628						235,628				4,909	07/12/2051
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51		12/31/2023	Redemption 100.0000		203,596	203,596	203,596	203,596						203,596				4,396	07/12/2051
61913P-AQ-5	MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2 6.250% 02/25/35		12/25/2023	Paydown		62,458	62,458	56,444	59,814		2,643		2,643		62,458				2,027	02/25/2035
61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 6.030% 06/25/47		12/26/2023	Paydown		193,638	219,562	158,085			35,553		35,553		193,638				2,967	06/25/2047
62676#-AA-7	MURPHY'S BOWL LLC SR SECD NTS SER A 3.200% 06/30/56		11/06/2023	Security Withdraw		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				578,560	06/30/2056
62883*-AE-2	NATF America LLC SER 6 SECD NTS 4.250% 06/15/28		11/30/2023	Redemption 100.0000		478,469	478,469	478,469	478,469						478,469				19,488	06/15/2028
62883*-AF-9	NATF America LLC SER 7 SECD NTS 4.000% 10/15/28		11/30/2023	Redemption 100.0000		956,937	956,937	956,937	956,937						956,937				36,683	10/15/2028
62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS 0.500% 05/25/56		12/01/2023	Paydown				53,160			(53,160)		(53,160)						6,762	05/25/2056
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		12/15/2023	Various		176,210	176,210	176,210	164,384						176,210				841	09/15/2037
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		11/06/2023	Security Withdraw		1,669,928	1,669,928	1,669,928	1,669,928						1,669,928				54,647	09/15/2037
62951M-AM-2	NAA 2004-R2 A1 NAA 2004-R2 A1 6.500% 10/25/34		12/01/2023	Paydown		76,849	75,780	68,721	66,894		9,955		9,955		76,849				2,098	10/25/2034
62963#-AE-1	NRP OPERATING LLC SR NTS SER E 5.820% 03/28/24		03/28/2023	Redemption 100.0000		1,026,282	1,026,282	1,026,282	1,026,282						1,026,282				29,865	03/28/2024
62963#-AE-1	NRP OPERATING LLC SR NTS SER E 5.820% 03/28/24		11/06/2023	Security Withdraw		1,026,282	1,026,282	1,026,282	1,026,282						1,026,282				66,034	03/28/2024
62963#-AJ-0	NRP OPERATING LLC SR NTS SER I 5.030% 12/01/26		12/01/2023	Redemption 100.0000		861,614	861,614	861,614							861,614				21,670	12/01/2026
62963#-AJ-0	NRP OPERATING LLC SR NTS SER I 5.030% 12/01/26		11/06/2023	Security Withdraw		3,446,457	3,446,457	3,446,457	3,446,457						3,446,457				161,318	12/01/2026
62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35		07/02/2023	Redemption 100.0000		236,557	236,557	236,557	236,557						236,557				13,555	07/02/2035
62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35		11/06/2023	Security Withdraw		4,164,499	4,164,499	4,164,499	4,164,499						4,164,499				320,819	07/02/2035
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SR NTS SER A 5.600% 03/31/24		10/15/2023	Redemption 100.0000		816,181	816,181	816,181	816,181						816,181				34,437	03/31/2024

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SR NTS SER A 5.600% 03/31/24		11/06/2023	Security Withdraw		426,238	426,238	426,238	426,238						426,238				25,262	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SR NTS SER B 5.600% 03/31/24		10/15/2023	Redemption 100.0000		510,113	510,113	510,113	510,113						510,113				21,523	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SR NTS SER B 5.600% 03/31/24		11/06/2023	Security Withdraw		106,560	106,560	106,560	106,560						106,560				6,315	03/31/2024
636180-BM-2	NATIONAL FUEL GA Senior Unsecured 5.200% 07/15/25		12/19/2023	MMTL Modco AAM		9,935,616	10,000,000	9,968,600	9,990,596		3,438		3,438		9,994,034		(58,418)	(58,418)	742,444	07/15/2025
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS 3.600% 11/15/33		11/15/2023	Various		409,432	409,432	409,432	369,100						409,432				10,329	11/15/2033
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS 3.600% 11/15/33		11/06/2023	Security Withdraw		1,369,590	1,369,590	1,369,590	1,369,590						1,369,590				48,073	11/15/2033
63943B-AA-1	NAVTR 2021-1 A NAVTR 2021-1 A 2.771% 11/15/46		12/15/2023	Paydown		1,328,570	1,328,570	1,328,512	1,327,901		669		669		1,328,570				19,941	11/15/2046
641062-AD-6	NESTLE HOLDINGS Senior Unsecured 3.350% 09/24/23		09/24/2023	Maturity		7,000,000	7,000,000	6,955,270	6,992,861		7,139		7,139		7,000,000				234,500	09/24/2023
643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA NCAMT 2006-ALT1 AF6 6.667% 07/25/36		12/01/2023	Paydown		98,086	98,086	66,208	25,058		73,028		73,028		98,086				729	07/25/2036
64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 5.997% 01/25/54		12/01/2023	Paydown		51,017	51,017	35,712			15,305		15,305		51,017				1,283	01/25/2054
64829C-AA-6	NRZT 2015-1A A1 NRZT 2015-1A A1 3.750% 05/28/52		12/01/2023	Paydown		15,159	15,159	12,885			2,274		2,274		15,159				252	05/28/2052
64829D-AU-0	NRZT 2014-3A FB NRZT 2014-3A FB 0.000% 11/25/54		04/01/2023	Paydown			15,253	1,335			(1,335)		(1,335)							11/25/2054
64829N-AD-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B1 4.500% 05/25/57		12/01/2023	Paydown		118,527	118,527	127,999	124,155		(5,628)		(5,628)		118,527				2,972	05/25/2057
64829N-AF-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B2 4.750% 05/25/57		12/01/2023	Paydown		83,519	83,519	90,124	86,832		(3,312)		(3,312)		83,519				2,210	05/25/2057
64831V-AA-0	NRZT 2022-NQM5 A1 NRZT 2022-NQM5 A1 6.296% 11/25/52		12/01/2023	Paydown		723,609	723,609	716,794	716,928		6,681		6,681		723,609				21,019	11/25/2052
649603-AP-2	CWALT 2005-J1 1A7 NYMT 2006-1 2A2 4.169% 05/25/36		12/01/2023	Paydown		55,448	56,423	52,393	54,593		854		854		55,448				1,554	05/25/2036
651639-AP-1	NEWMONT GOLDCORP Senior Unsecured 4.875% 03/15/42		02/13/2023	Barclays		953,470	1,000,000	867,308	868,182		459		459		868,641		84,829	84,829	20,313	03/15/2042
651639-AZ-9	NEWMONT GOLDCORP Senior Unsecured 2.600% 07/15/32		08/30/2023	ALRE - DFL Trust AAM		9,642,686	12,000,000	9,439,552	9,493,696		136,205		136,205		9,629,901		12,785	12,785	351,000	07/15/2032
65535V-EW-4	NAA 2004-AR2 M1 NAA 2004-AR2 M1 6.580% 10/25/34		12/26/2023	Paydown		85,755	85,755	83,173	80,567		2,304		2,304		85,755				1,825	10/25/2034
65535V-FM-5	NAA 2004-AR3 M1 NAA 2004-AR3 M1 6.610% 11/25/34		12/26/2023	Paydown		205,001	205,001	168,357	189,317		15,684		15,684		205,001				4,868	11/25/2034
65535Y-AA-0	NAA 2006-S2 A1 NAA 2006-S2 A1 5.670% 04/25/36		02/27/2023	Paydown			(677)	(17)			18		18							04/25/2036
65537D-AA-4	NAA 2006-S4 A1 NAA 2006-S4 A1 5.810% 08/25/36		12/26/2023	Paydown			12,372	9,217			(9,217)		(9,217)						60	08/25/2036
65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.950% 10/25/36		12/26/2023	Paydown		557	26				557		557		557				33	10/25/2036
65537K-AB-6	NHELI 2007-1 2A2 NHELI 2007-1 2A1A 5.790% 02/25/37		12/26/2023	Paydown		36,345	34,716	24,592	32,608		3,738		3,738		36,345				697	02/25/2037
65537K-AD-2	NHELI 2007-1 2A2 NHELI 2007-1 2A2 5.630% 02/25/37		12/26/2023	Paydown		138,615	129,973	93,454	123,074		15,541		15,541		138,615				2,690	02/25/2037
65537K-AY-6	NHELI 2007-1 2A2 NHELI 2007-1 1A4 6.270% 02/25/37		12/26/2023	Paydown		8,080	8,080	2,424			5,656		5,656		8,080				35	02/25/2037
65537K-AZ-3	NHELI 2007-1 2A2 NHELI 2007-1 1M1 6.935% 02/25/37		10/01/2023	Paydown			(10,943)	(3,648)			3,648		3,648							02/25/2037
65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.810% 12/25/36		12/26/2023	Paydown		126,351	118,722	90,229			36,123		36,123		126,351				2,198	12/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65539C-BA-3	NMRR 2011-4RA 1A10 NMRR 2011-4RA 3A3 4.423% 12/26/35		12/01/2023	Paydown		348,349	348,349	277,222	323,298		25,051		25,051		348,349				7,476	12/26/2035
65539K-AF-5	NMRR 2010-6RA 1A6 NMRR 2010-6RA 1A6 4.095% 03/26/36		12/01/2023	Paydown		257,812	271,785	260,561	263,859		(4,439)	1,608	(6,047)		257,812				6,090	03/26/2036
65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 7.220% 03/26/36		12/01/2023	Paydown		177,501	187,121	181,179	183,531		(4,986)	1,044	(6,030)		177,501				4,193	03/26/2036
65540C-AB-9	NOMURA RESECURITIZATION TRUST NMRR 2013-1R 1A2 4.630% 01/26/36		12/01/2023	Paydown		543,352	528,123	423,836	499,559		43,794		43,794		543,352				14,369	01/26/2036
65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4 4.630% 01/26/36		12/01/2023	Paydown		357,960	347,927	288,073	334,484		23,477		23,477		357,960				9,837	01/26/2036
655663-D*-0	NORDSON CORPORATION SR NTS SER 12-B 3.130% 07/26/24		07/26/2023	Redemption 100.0000		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				118,940	07/26/2024
655663-D*-0	NORDSON CORPORATION SR NTS SER 12-B 3.130% 07/26/24		11/06/2023	Security Withdraw		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				151,979	07/26/2024
655844-BL-1	NORFOLK SOUTHERN Senior Unsecured 2.903% 02/15/23		02/15/2023	Various		6,482,000	6,482,000	6,482,000	6,482,000						6,482,000				94,086	02/15/2023
662352-A*-4	NORTHWELL HEALTHCARE INC SR SECD NTS 4.200% 05/01/30		05/01/2023	Redemption 100.0000		891,840	891,840	891,840	891,840						891,840				18,729	05/01/2030
66989H-AG-3	NOVARTIS CAPITAL Senior Unsecured 3.400% 05/06/24		12/18/2023	Various		27,736,371	28,000,000	27,482,560	27,499,752		275,131		275,131		27,774,883		(38,512)	(38,512)	856,800	05/06/2024
670346-AP-0	NUCOR CORP Senior Unsecured 3.950% 05/01/28		08/30/2023	ALRE - DFL Trust AAM		17,115,304	18,000,000	16,628,400	16,674,641		144,675		144,675		16,819,317		295,987	295,987	590,525	05/01/2028
67103H-AE-7	O'REILLY AUTOMOT Senior Unsecured 3.550% 03/15/26		05/17/2023	AADE - CATALINA		9,758,032	10,000,000	9,621,733	9,632,993		40,798		40,798		9,673,791		84,241	84,241	238,639	03/15/2026
67103H-AL-1	O'REILLY AUTOMOT Senior Unsecured 4.700% 06/15/32		08/30/2023	ALRE - DFL Trust AAM		4,784,041	5,000,000	4,862,600	4,866,029		7,494		7,494		4,873,523		(89,482)	(89,482)	166,458	06/15/2032
671128-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33		12/15/2023	Redemption 100.0000		309,497	309,497	309,497	309,497						309,497				9,639	09/15/2033
674599-DT-9	OCCIDENTAL PETE Senior Unsecured 7.200% 03/15/29		12/14/2023	AADE BLIC Modco AAM		3,180,568	3,000,000	3,462,059	3,326,453		(43,718)		(43,718)		3,282,735		(102,168)	(102,168)	269,400	03/15/2029
67577W-AG-6	FREMF 19K-1510 B OCT66 2022-1A D 9.850% 08/16/33		11/16/2023	Paydown		7,700,000	7,700,000	7,623,000	7,686,826		13,174		13,174		7,700,000				900,766	08/16/2033
67773#-AE-0	OHIO VALLEY ELEC SR NTS 07-A TR A 5.900% 02/15/26		12/15/2023	Redemption 100.0000		451,215	451,215	451,215	451,215						451,215				20,072	02/15/2026
67773#-AF-7	OHIO VALLEY ELEC SR NTS 07-A TR B 5.900% 02/15/26		12/15/2023	Redemption 100.0000		113,655	113,655	113,655	113,655						113,655				5,054	02/15/2026
67773#-AG-5	OHIO VALLEY ELEC SR NTS 07-A TR C 5.900% 02/15/26		12/15/2023	Redemption 100.0000		114,486	114,486	114,486	56,410						114,486				3,385	02/15/2026
67773#-AG-5	OHIO VALLEY ELEC SR NTS 07-A TR C 5.900% 02/15/26		11/06/2023	Security Withdraw		330,776	330,776	330,776	330,776						330,776				17,419	02/15/2026
67773#-AJ-9	OHIO VALLEY ELEC SR NTS SER 08-B 6.710% 02/15/26		10/15/2023	Redemption 100.0000		689,219	689,219	689,219	689,219						689,219				34,876	02/15/2026
67773#-AJ-9	OHIO VALLEY ELEC SR NTS SER 08-B 6.710% 02/15/26		11/06/2023	Security Withdraw		1,557,523	1,557,523	1,557,523	1,557,523						1,557,523				110,606	02/15/2026
679574-A*-4	Old Dominion Electric Cooperat 1ST MTG 11 SER A 4.830% 12/01/40		12/01/2023	Redemption 100.0000		266,667	266,667	266,667	266,667						266,667				12,880	12/01/2040
679574-A@-2	Old Dominion Electric Cooperat 1ST MTG 11 SER B 5.540% 12/01/40		12/01/2023	Redemption 100.0000		1,100,000	1,100,000	1,100,000							1,100,000				30,470	12/01/2040
679574-A@-2	Old Dominion Electric Cooperat 1ST MTG 11 SER B 5.540% 12/01/40		11/06/2023	Security Withdraw		19,800,000	19,800,000	19,800,000	19,800,000						19,800,000				1,020,745	12/01/2040
68233J-CJ-1	ONCOR ELECTRIC D Senior Secured 4.550% 09/15/32		01/20/2023	Various		27,745,930	28,000,000	27,741,413	27,744,724		1,206		1,206		27,745,930				467,133	09/15/2032
68233J-CL-6	ONCOR ELECTRIC D Senior Secured 4.950% 09/15/52		01/20/2023	Tax Free Exchange		4,976,865	5,000,000	4,976,700	4,976,840		25		25		4,976,865				90,750	09/15/2052
682680-AR-4	ONEOK INC Senior Unsecured 7.500% 09/01/23		06/01/2023	Call 100.0000		3,520,000	3,520,000	3,612,768	3,568,309		(48,309)		(48,309)		3,520,000				198,000	09/01/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68269C-AA-4	OMFIT 2018-2A C OMFIT 2018-2A A 3.570% 03/14/33		12/14/2023	Paydown		26,756,387	26,756,387	26,798,371	26,781,686		(25,299)		(25,299)		26,756,387				629,047	03/14/2033
68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		11/14/2023	Paydown		6,301,253	6,301,253	6,281,425	6,284,159		17,095		17,095		6,301,253				108,197	05/14/2032
68278A-AA-7	ONESKY CLASS A Secured 3.875% 07/15/29		07/15/2023	Redemption 100.0000		4,800,000	4,800,000	4,818,316	4,816,657		(16,657)		(16,657)		4,800,000				139,568	07/15/2029
68389F-EX-8	OCMLT 2004-1 M6 OCMLT 2004-1 M6 10.720% 01/25/34		12/26/2023	Paydown			(2,513)	(974)			974		974						12	01/25/2034
68403K-AD-7	OCMLT 2007-6 2A4 OCMLT 2007-6 2A4 5.720% 07/25/37		12/26/2023	Paydown		20,716	20,716	12,564			8,152		8,152		20,716				102	07/25/2037
686515-AA-5	ORLANDO HEALTH REV BDS SER 2016C 4.416% 10/01/44		11/06/2023	Security Withdraw		1,371,702	1,400,000	1,368,017	1,370,957		745		745		1,371,702				67,835	10/01/2044
69121B-AA-2	OR 2022-7A A1 OR 2022-7A A1 7.516% 07/20/33		12/14/2023	AARE Surplus AAM		1,045,987	1,050,000	1,031,625	1,031,625						1,031,625		14,362	14,362	94,874	07/20/2033
69121D-AA-8	BLUE OWL CAPITAL SENIOR 4.625% 11/26/24		12/15/2023	Various		22,554,000	22,554,000	22,789,755	22,690,872		(71,967)		(71,967)		22,618,905		(64,905)	(64,905)	1,098,176	11/26/2024
69121P-CH-4	OWNIT 2006-1 AF2 OWNIT 2006-1 AF2 3.192% 10/25/35		12/01/2023	Paydown		363,414	363,414	206,331	206,489		157,500	575	156,925		363,414				5,017	10/25/2035
69121P-CH-4	OWNIT 2006-1 AF2 OWNIT 2006-1 AF2 3.192% 10/25/35		12/14/2023	AADE BLIC Modco AAM		3,218,476	5,860,010	3,326,631	3,329,607		(15,739)	10,852	(26,591)		3,303,016		(84,540)	(84,540)	140,285	10/25/2035
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.845% 10/25/37		12/26/2023	Paydown			(37,615)	(3,761)			3,762		3,762						2	10/25/2037
69122D-AA-7	OR 2019-1A A OR 2019-1A A 7.429% 05/20/31		11/20/2023	Paydown		1,408,612	1,408,612	1,395,650	1,397,342		11,271		11,271		1,408,612				98,271	05/20/2031
693342-AA-5	PG&E WILDFIRE Secured 3.594% 06/01/30		12/01/2023	Paydown		229,779	229,779	229,774	229,790		(11)		(11)		229,779				6,214	06/01/2030
69346M-AA-7	PNMSR 2018-FT1 A PNMSR 2018-FT1 A 8.820% 04/25/25		08/30/2023	Paydown		72,000,000	72,000,000	72,209,209	72,335,007		(335,007)		(335,007)		72,000,000				3,820,361	04/25/2025
69349L-AK-4	PNC BANK NA SUBORDINATED 2.950% 01/30/23		01/30/2023	Various		2,500,000	2,500,000	2,490,975	2,499,917		83		83		2,500,000				36,875	01/30/2023
69349L-AM-0	PNC BANK NA Subordinated 3.800% 07/25/23		07/25/2023	Maturity		15,000,000	15,000,000	15,546,210	15,185,644		(185,644)		(185,644)		15,000,000				570,000	07/25/2023
69354W-AC-0	PNMSR 2018-GT1 A PNMSR 2018-GT1 A 9.320% 02/25/25		12/20/2023	Paydown		79,500,000	79,500,000	74,404,903	78,641,148		861,121		861,121		79,500,000				6,892,801	02/25/2025
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A 8.120% 08/25/25		12/19/2023	Call 100.0000		900,000	900,000	891,288			(54)		(54)		891,235		8,765	8,765	46,340	08/25/2025
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A 8.120% 08/25/25		12/26/2023	Paydown		13,240,385	13,240,385	12,820,407	2,029,821		142,560		142,560		13,240,385				435,329	08/25/2025
69354W-AD-8	PNMSR 2018-GT2 A PNMSR 2018-GT2 A 8.120% 08/25/25		12/12/2023	FWD Japan - Trust		25,022,480	25,000,000	20,250,000	23,455,710		342,694		342,694		23,798,404		1,224,076	1,224,076	1,922,824	08/25/2025
69354W-AF-3	PNMSR 2022-GT1 A PNMSR 2022-GT1 A 9.587% 05/25/27		10/17/2023	Direct		16,055,808	16,000,000	15,920,000	15,986,522		(11)		(11)		15,986,511		69,297	69,297	1,191,849	05/25/2027
69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1 2.487% 07/25/51		12/25/2023	Paydown		310,802	310,802	257,966			52,836		52,836		310,802				3,768	07/25/2051
69548J-AA-0	PAID 2023-1 A PAID 2023-1 A 7.556% 07/15/30		12/15/2023	Paydown		2,479,428	2,479,428	2,479,428							2,479,428				101,359	07/15/2030
70069F-BA-4	PPSI 2004-WCW2 M4 PPSI 2004-WCW2 M4 7.240% 10/25/34		12/22/2023	ALRe Corporate AAM		2,900,873	3,150,813	2,299,504	2,704,121		49,154		49,154		2,753,275		147,598	147,598	141,020	10/25/2034
702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51		12/15/2023	Redemption 100.0000		40,946	40,946	40,946	33,758						40,946				546	03/15/2051
702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51		11/06/2023	Security Withdraw		8,912,159	8,912,159	8,912,159	8,912,159						8,912,159				256,678	03/15/2051
70338A-10-3	PATRONS' LEGACY PATRNL III 5.646% 12/17/53		03/17/2023	Paydown																12/17/2053
70338E-10-5	PATRONS' LEGACY PATRNL II 5.628% 11/23/64		08/23/2023	Paydown		162,005	162,005	162,005	162,005						162,005				6,078	11/23/2064
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29		12/15/2023	Redemption 100.0000		783,075	783,075	783,075	783,075						783,075				35,699	03/15/2029
717081-EW-9	PFIZER INC Senior Unsecured 2.625% 04/01/30		02/01/2023	Royal Bank of Canada		4,561,650	5,000,000	4,308,900	4,325,995		6,924		6,924		4,332,919		228,731	228,731	44,479	04/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
717081-FB-4	PFIZER INC Senior Unsecured 1.750% 08/18/31		01/31/2023	Various		2,498,572	3,000,000	2,436,325	2,463,821		4,327		4,327		2,468,148		30,424	30,424	23,826	08/18/2031
718172-AV-1	PHILIP MORRIS IN Senior Unsecured 2.625% 03/06/23		03/06/2023	Maturity		750,000	750,000	751,198	750,061		(61)		(61)		750,000				9,844	03/06/2023
718172-BE-8	PHILIP MORRIS IN Senior Unsecured 3.600% 11/15/23		11/15/2023	Maturity		235,000	235,000	232,037	232,548		2,452		2,452		235,000				8,460	11/15/2023
718172-CS-6	PHILIP MORRIS IN Senior Unsecured 1.750% 11/01/30		01/20/2023	Various		4,067,140	5,000,000	4,859,100	4,879,546		812		812		4,880,358		(813,218)	(813,218)	19,590	11/01/2030
718546-AH-7	PHILLIPS 66 Senior Unsecured 5.875% 05/01/42		12/13/2023	Various		3,162,954	3,000,000	4,074,540	4,038,603		(36,616)		(36,616)		4,001,987		(839,033)	(839,033)	196,323	05/01/2042
718547-AE-2	PHILLIPS 66 Senior Unsecured 3.550% 10/01/26		05/02/2023	Tax Free Exchange		1,999,272	2,000,000	1,999,028	1,999,205		67		67		1,999,272				41,614	10/01/2026
718547-AG-7	PHILLIPS 66 Senior Unsecured 3.750% 03/01/28		05/02/2023	Tax Free Exchange		3,992,265	4,000,000	3,990,680	3,991,777		488		488		3,992,265				100,417	03/01/2028
718547-AN-2	PHILLIPS 66 Senior Unsecured 4.900% 10/01/46		05/02/2023	Tax Free Exchange		5,466,168	5,500,000	5,465,168	5,465,911		257		257		5,466,168				157,957	10/01/2046
724060-AA-6	PIPELINE FUNDING SR SECD BDS 7.500% 01/15/30		07/15/2023	Redemption 100.0000		438,600	438,600	438,600	438,600						438,600				24,863	01/15/2030
724060-AA-6	PIPELINE FUNDING SR SECD BDS 7.500% 01/15/30		11/06/2023	Security Withdraw		14,286,800	14,286,800	14,286,800	14,286,800						14,286,800				1,401,892	01/15/2030
72703P-AB-9	PLNT 2019-1A A2 PLNT 2018-1A A2II 4.666% 09/05/48		12/05/2023	Paydown		80,000	80,000	80,058	80,032		(32)		(32)		80,000				2,333	09/05/2048
72703P-AC-7	PLNT 2019-1A A2 PLNT 2019-1A A2 3.858% 12/05/49		12/05/2023	Paydown		50,000	50,000	50,000	50,000						50,000				1,206	12/05/2049
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27		09/13/2023	Redemption 100.0000		200,968	200,968	200,968	200,968						200,968				4,522	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27		09/13/2023	Redemption 100.0000		208,532	208,532	208,532	208,532						208,532				4,692	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27		09/13/2023	Redemption 100.0000		190,488	190,488	190,488	190,488						190,488				4,286	09/13/2027
73020#-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		12/15/2023	Redemption 100.0000		386,851	386,851	386,851	320,611		13		13		386,851				10,168	11/15/2034
73020#-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		11/06/2023	Security Withdraw		6,376,377	6,376,585	6,376,585	6,376,371		5		5		6,376,377				369,576	11/15/2034
73102Q-AA-4	POLAR TANKERS INC Senior Unsecured 5.951% 05/10/37		11/10/2023	Redemption 100.0000		308,756	308,756	308,756	308,756						308,756				13,761	05/10/2037
73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS 6.000% 06/15/33		12/15/2023	Redemption 100.0000		529,949	529,949	529,949	439,407						529,949				12,854	06/15/2033
73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS 6.000% 06/15/33		11/06/2023	Security Withdraw		7,075,909	7,075,909	7,075,909	7,075,909						7,075,909				378,561	06/15/2033
741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1 2.240% 09/27/60		12/27/2023	Paydown		219,580	219,580	177,859			41,720		41,720		219,580				(947)	09/27/2060
74161B-AL-9	PRIME 2006-1 B2 PRIME 2006-1 3A1 5.820% 06/25/36		12/25/2023	Paydown		117,274	265,618	132,143	153,064		(35,790)		(35,790)		117,274				7,134	06/25/2036
74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		12/01/2023	Paydown		300,313	304,456	246,035	295,366		4,946		4,946		300,313				16,351	11/25/2036
742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		01/25/2023	Various		16,641,808	16,630,000	16,618,858			6		6		16,618,864		22,944	22,944	1,137	01/26/2026
74332Y-AG-4	PROG 2022-SFR5 E2 PROG 2022-SFR5 D 5.734% 06/17/39		12/14/2023	AARE Surplus AAM		4,860,253	5,000,000	4,968,939	4,970,586		3,226		3,226		4,973,812		(113,559)	(113,559)	297,053	06/17/2039
74340X-BT-7	PROLOGIS LP Senior Unsecured 4.625% 01/15/33		02/01/2023	Wells Fargo		10,177,900	10,000,000	9,966,500	9,966,696		160		160		9,966,856		211,044	211,044	170,868	01/15/2033
74340X-CF-6	PROLOGIS LP Senior Unsecured 5.250% 06/15/53		07/19/2023	Goldman Sachs		1,489,395	1,500,000	1,460,220			39		39		1,460,259		29,136	29,136	7,875	06/15/2053
744320-AQ-8	PRUDENTIAL FIN Senior Unsecured 5.700% 12/14/36		08/30/2023	ALRE - DFL Trust AAM		12,001,449	11,750,000	10,873,163	11,121,361		18,370		18,370		11,139,730		861,719	861,719	476,267	12/14/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74762E-AH-5	QUANTA SERVICES Senior Unsecured 2.350% 01/15/32		09/20/2023	Santander US Capital Markets L		928,824	1,200,000	1,199,268	1,199,422		42		42		1,199,464		(270,640)	(270,640)	33,448	01/15/2032
74842#-AA-1	QUIKTRIP CTL PT TRUST P/T CERTS 11-A 5.050% 10/05/31		12/05/2023	Redemption 100.0000		2,008,826	2,008,826	2,008,826	2,008,826						2,008,826				55,373	10/05/2031
749228-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A1 6.000% 04/25/36		12/01/2023	Paydown		85,687	116,301	97,884	97,884		(12,196)		(12,196)		85,687				4,089	04/25/2036
749228-AD-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A4 6.000% 04/25/36		12/01/2023	Paydown		76,167	103,379	87,929	87,929		(11,763)		(11,763)		76,167				3,635	04/25/2036
74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH6 A1 5.850% 07/25/37		12/26/2023	Paydown		633,538	633,538	510,797	586,238		47,300		47,300		633,538				14,344	07/25/2037
74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH1 A1 5.790% 02/25/37		11/25/2023	Paydown		438,994	438,994	362,505	409,175		29,819		29,819		438,994				9,243	02/25/2037
74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH1 A1 5.790% 02/25/37		12/14/2023	AANY Modco AAM		3,441,818	3,777,362	3,119,206	3,520,782		6,412		6,412		3,527,194		(85,376)	(85,376)	154,738	02/25/2037
74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2 A1 5.750% 03/25/37		11/27/2023	Paydown		102,932	102,932	85,764	92,115		10,816		10,816		102,932				1,378	03/25/2037
74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2 A1 5.750% 03/25/37		12/14/2023	AANY Modco AAM		2,296,502	2,632,939	2,193,811	2,356,259		(2,115)		(2,115)		2,354,145		(57,642)	(57,642)	90,030	03/25/2037
74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2 5.450% 01/25/37		10/25/2023	Paydown				602			(602)		(602)						24	01/25/2037
74922Q-AB-8	RALI 2006-QA8 A2 RALI 2006-QA8 A2 5.830% 09/25/36		12/26/2023	Paydown		2,078,273	2,045,238	1,753,311	1,914,523		163,751		163,751		2,078,273				47,634	09/25/2036
74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH4 A1 5.850% 05/25/37		11/27/2023	Paydown		743,838	743,838	620,676	671,106		72,731		72,731		743,838				14,178	05/25/2037
74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH4 A1 5.850% 05/25/37		12/14/2023	AANY Modco AAM		8,091,796	9,058,857	7,558,932	8,173,095		(32,813)		(32,813)		8,140,281		(48,486)	(48,486)	380,621	05/25/2037
74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH3 A1 5.790% 04/25/37		12/26/2023	Paydown		406,005	406,005	328,408	369,225		36,780		36,780		406,005				6,744	04/25/2037
74923H-AE-1	RALI 2007-QS4 2A1 RALI 2007-QS4 2A1 5.800% 03/25/37		09/25/2023	Paydown		416	1,043	154			262		262		416				16	03/25/2037
74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.990% 03/25/37		12/25/2023	Paydown		101,717	152,221	97,421			4,295		4,295		101,717				3,139	03/25/2037
74923J-AE-7	RALI 2007-QS5 A2 RALI 2007-QS5 A5 5.770% 03/25/37		12/25/2023	Paydown		61,800	100,513	75,708	75,054		(13,254)		(13,254)		61,800				2,532	03/25/2037
74923J-AH-0	RALI 2007-QS5 A2 RALI 2007-QS5 A8 1.458% 03/25/37		12/25/2023	Paydown				58,109	29,288	27,764	(57,053)		(29,289)						2,423	03/25/2037
74923J-AJ-6	RALI 2007-QS5 A2 RALI 2007-QS5 A9 6.000% 03/25/37		12/25/2023	Paydown		101,655	165,332	126,454	125,455		(23,800)		(23,800)		101,655				4,367	03/25/2037
74923L-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO4 A1 5.870% 05/25/47		11/27/2023	Paydown		185,318	185,318	152,703	165,959		19,359		19,359		185,318				4,263	05/25/2047
74923L-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO4 A1 5.870% 05/25/47		12/14/2023	AARE Surplus AAM		2,559,700	2,825,051	2,327,851	2,529,934		(26,375)		(26,375)		2,503,559		56,140	56,140	150,245	05/25/2047
74923T-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QO3 A1 5.790% 03/25/47		12/26/2023	Paydown		247,839	247,839	210,245	227,108		20,731		20,731		247,839				7,042	03/25/2047
749241-AA-3	RALI 2007-QH9 A1 RALI 2007-QH9 A1 6.288% 11/25/37		12/01/2023	Paydown		28,364	44,334	39,355	39,644		(11,280)		(11,280)		28,364				1,263	11/25/2037
74924S-AF-3	RASC 2007-KS1 M2S RASC 2007-KS1 M2S 5.740% 01/25/37		02/27/2023	Paydown			(57)													01/25/2037
74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5 6.000% 01/25/37		12/01/2023	Paydown		105,632	104,877	56,738	25,243		47,953	4,155	43,798		105,632				3,046	01/25/2037
74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		12/01/2023	Paydown		37,855	(258,799)	(240,575)	13,546		24,309		24,309		37,855				210	10/26/2035
74928U-BT-3	RBSSP 2009-12 15A2 RBSSP 2009-12 15A2 5.913% 10/26/35		12/29/2023	Paydown		3,533,685	3,533,685	3,105,616	3,338,973		194,712		194,712		3,533,685				72,666	10/26/2035
74928W-BQ-5	RBSSP 2009-5 12A3 RBSSP 2009-5 12A3 4.653% 09/21/46		12/01/2023	Paydown		17,767	19,074	16,120	16,179		1,587		1,587		17,767				323	09/21/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74928X-CS-8	RBSSP 2009-6 13A3 RBSSP 2009-6 13A3 4.469% 08/26/35		12/01/2023	Paydown		167,829	166,848	139,321	141,638		26,191		26,191		167,829				2,620	08/26/2035
74931W-AE-8	RBSSP RESECURITIZATION TRUST R RBSSP 2012-10 1A2B 4.874% 06/26/35		12/01/2023	Paydown		1,370,158	1,388,496	1,425,255	1,447,122		(76,964)		(76,964)		1,370,158				29,057	06/26/2035
749583-AD-2	RFMSI 2007-S2 B2 RFMSI 2007-S2 A4 6.000% 02/25/37		12/01/2023	Paydown		42,513	107,215	93,054	75,838		(48,272)		(48,272)		42,513				2,835	02/25/2037
74958X-AB-0	RFMSI 2007-SA2 M3 RFMSI 2007-SA2 2A1 4.657% 04/25/37		12/01/2023	Paydown		15,054	23,663	20,825	20,825		(5,771)		(5,771)		15,054				343	04/25/2037
749691-BB-6	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3 3.867% 10/25/54		11/23/2023	Various															(56)	10/25/2054
749691-BN-0	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3K 4.177% 10/25/54		11/25/2023	Paydown		6,991,230	6,991,230	6,973,752	6,973,753		17,477		17,477		6,991,230				178,097	10/25/2054
749691-BP-5	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3L 3.677% 10/25/54		11/25/2023	Paydown		6,991,230	6,991,230	6,956,274	6,956,277		34,953		34,953		6,991,230				157,013	10/25/2054
749691-BQ-3	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3M 4.117% 10/25/54		12/25/2023	Paydown		896,089	896,089	869,206	869,209		26,880		26,880		896,089				40,099	10/25/2054
749691-BR-1	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3N 3.617% 10/25/54		12/25/2023	Paydown		896,089	896,089	864,726	864,729		31,360		31,360		896,089				35,327	10/25/2054
749691-BU-4	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3Q 4.117% 10/25/54		08/30/2023	ALRE - DFL Trust AAM		10,926,381	11,876,000	10,566,449	10,566,584		104,029		104,029		10,670,613		255,767	255,767	339,314	10/25/2054
749691-BW-0	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3S 4.117% 10/25/54		12/14/2023	ALRE - DFL Trust AAM		10,401,506	11,876,000	10,135,766	10,135,942		107,665		107,665		10,243,606		157,899	157,899	523,548	10/25/2054
749691-BX-8	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3T 3.617% 10/25/54		12/14/2023	ALRE - DFL Trust AAM		10,110,652	11,876,000	9,738,637	9,738,857		144,556		144,556		9,883,413		227,239	227,239	461,301	10/25/2054
749691-BY-6	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3U 4.117% 10/25/54		12/14/2023	ALRE - DFL Trust AAM		9,463,582	11,876,000	9,135,853	9,136,117		85,633		85,633		9,221,750		241,832	241,832	523,548	10/25/2054
749691-BZ-3	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3V 3.617% 10/25/54		12/14/2023	ALRE - DFL Trust AAM		9,082,786	11,876,000	8,639,443	8,639,757		113,622		113,622		8,753,380		329,406	329,406	461,301	10/25/2054
749691-C4-1	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3Z 3.617% 10/25/54		12/25/2023	Paydown			226,930	81,366	82,570		(81,041)	1,528	(82,569)						5,628	10/25/2054
749691-C5-8	RPMLT 2014-1 GRP2 RPMLT 2014-1 GRP2 4.527% 10/25/54		12/25/2023	Paydown		389,975	389,047	218,387	240,511		149,465		149,465		389,975				9,388	10/25/2054
749691-F7-1	RPMLT 2014-1 GRP2 RPMLT 2014-1 B3Y 4.117% 10/25/54		12/25/2023	Paydown			226,930	85,468	85,823		(84,890)	933	(85,823)						6,605	10/25/2054
74979U-AA-3	RS 2018 PRIVATE LLC GTD SR NTS 4.040% 06/20/26		12/08/2023	Call 100.0000		31,343,750	31,343,750	31,343,750	31,343,750						31,343,750				1,224,078	06/20/2026
74979U-AA-3	RS 2018 PRIVATE LLC GTD SR NTS 4.040% 06/20/26		09/20/2023	Redemption 100.0000		1,593,750	1,593,750	1,593,750	1,593,750						1,593,750				32,194	06/20/2026
750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		12/10/2023	Redemption 100.0000		90,454	90,454	90,454	90,454						90,454				(18,438)	02/10/2049
75086#-AA-3	RAINIER GSA PORTFOLIO I LLC LSE REV BDS 15-A 4.820% 06/15/36		12/15/2023	Redemption 100.0000		470,561	470,561	470,561	470,561						470,561				12,376	06/15/2036
75114H-AD-9	RALI 2006-Q05 2A1 RALI 2006-Q05 2A1 5.850% 05/25/46		12/26/2023	Paydown		1,992,654	1,992,654	1,835,174	1,850,825		141,720		141,720		1,992,654				48,187	05/25/2046
75114H-AL-1	RALI 2006-Q05 2A1 RALI 2006-Q05 3A5 6.030% 05/25/46		12/26/2023	Paydown		596	41	41			522		522		562				439	05/25/2046
75114N-AA-2	RALI 2006-Q06 A3 RALI 2006-Q06 A1 5.830% 06/25/46		12/14/2023	AARE Surplus AAM		7,030,009	30,796,458	12,024,586	5,567,275		(130,400)		(130,400)		5,436,875		1,593,134	1,593,134	883,168	06/25/2046
75114N-AB-0	RALI 2006-Q06 A3 RALI 2006-Q06 A2 5.930% 06/25/46		12/14/2023	AARE Surplus AAM		1,876,560	8,031,415	3,483,626	1,636,039		(43,469)		(43,469)		1,592,570		283,990	283,990	232,808	06/25/2046
75114N-AC-8	RALI 2006-Q06 A3 RALI 2006-Q06 A3 5.990% 06/25/46		12/14/2023	AARE Surplus AAM		3,728,274	15,739,056	6,075,934	2,915,614		(71,898)		(71,898)		2,843,716		884,558	884,558	459,142	06/25/2046
75114P-AD-1	RALI 2006-Q09 1A3B RALI 2006-Q09 1A3B 6.070% 12/25/46		09/25/2023	Paydown		575	(8,284)	(8,284)			8,859		8,859		575				7,979	12/25/2046
751150-AA-1	RALI 2006-Q07 1A1 RALI 2006-Q07 1A1 5.858% 09/25/46		12/01/2023	Paydown		790,235	1,096,923	946,321	1,000,170		(209,935)		(209,935)		790,235				23,054	09/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
751151-AD-3	RALI 2006-QS12 1A4 RALI 2006-QS12 1A4 6.000% 09/25/36		12/01/2023	Paydown			703	303			(303)		(303)						4	09/25/2036
751151-AK-7	RALI 2006-QS12 1A4 RALI 2006-QS12 2A6 0.450% 09/25/36		10/25/2023	Paydown															168	09/25/2036
751153-AA-5	RALI 2006-Q010 A1 RALI 2006-Q010 A1 5.790% 01/25/37		11/27/2023	Paydown		141,171	141,171	113,885	123,381		17,790		17,790		141,171				3,304	01/25/2037
751153-AA-5	RALI 2006-Q010 A1 RALI 2006-Q010 A1 5.790% 01/25/37		12/22/2023	ALRe Corporate AAM		2,445,292	2,710,224	2,186,383	2,368,694		4,478		4,478		2,373,172		72,120	72,120	135,967	01/25/2037
75115F-AD-2	RALI 2006-Q08 1A3A RALI 2006-Q08 1A3A 5.870% 10/25/46		12/26/2023	Paydown		741,528	725,924	588,299	705,250		36,278		36,278		741,528				17,466	10/25/2046
75115F-AR-1	RALI 2006-Q08 1A3A RALI 2006-Q08 1A4B 6.230% 10/25/46		12/26/2023	Paydown			(8,540)	(2,135)			2,135		2,135						18	10/25/2046
75115L-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH7 1A1 5.970% 08/25/37		12/26/2023	Paydown		100,042	100,042	84,390	89,776		10,266		10,266		100,042				2,133	08/25/2037
75116A-AA-8	RALI 2007-Q02 A1 RALI 2007-Q02 A1 5.620% 02/25/47		07/25/2023	Paydown		71,497	71,497	38,487	25,478		46,019		46,019		71,497				688	02/25/2047
75116A-AA-8	RALI 2007-Q02 A1 RALI 2007-Q02 A1 5.620% 02/25/47		08/30/2023	ALRE - DFL Trust AAM		1,735,505	5,016,043	2,700,142	1,787,493		(68,237)		(68,237)		1,719,256		16,249	16,249	141,545	02/25/2047
75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.870% 04/25/37		12/25/2023	Paydown		142,615	173,149	107,352			35,263		35,263		142,615				4,680	04/25/2037
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.770% 07/25/36		12/26/2023	Paydown			(14,281)	(10,171)			10,171		10,171						565	07/25/2036
75513E-CJ-8	UNITED TECH CORP Senior Unsecured 4.800% 12/15/43		02/13/2023	Jefferies & Co (PFI)		4,750,100	5,000,000	4,373,150	4,376,669		1,896		1,896		4,378,565		371,535	371,535	40,000	12/15/2043
75513E-CX-7	UNITED TECH CORP Senior Unsecured 6.400% 03/15/54		11/07/2023	Citigroup		3,264,000	3,200,000	3,188,000							3,188,000		76,000	76,000	569	03/15/2054
75524M-BL-3	RBSSP 2009-7 9A3 RBSSP 2009-7 9A3 5.000% 09/26/36		12/01/2023	Paydown		47,920	77,889	45,955			1,965		1,965		47,920				1,907	09/26/2036
756109-AU-8	REALTY INCOME Senior Unsecured 3.650% 01/15/28		08/30/2023	ALRE - DFL Trust AAM		14,024,280	15,000,000	13,758,750	13,803,502		139,983		139,983		13,943,485		80,795	80,795	615,938	01/15/2028
756109-BP-8	REALTY INCOME Senior Unsecured 5.625% 10/13/32		08/30/2023	ALRE - DFL Trust AAM		12,013,788	12,000,000	11,985,480	11,985,718		743		743		11,986,461		27,327	27,327	594,375	10/13/2032
757028-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38		12/10/2023	Redemption 100.0000		305,244	305,244	305,244	305,244						305,244				8,395	06/10/2038
759351-88-5	REINSURANCE GRP Junior Subordinated 7.125% 10/15/52		05/15/2023	Wells Fargo		2,020,000	80,000	2,000,000	2,000,000						2,000,000		20,000	20,000	79,958	10/15/2052
759351-AL-3	REINSURANCE GRP Senior Unsecured 4.700% 09/15/23		09/15/2023	Maturity		2,000,000	2,000,000	2,160,663	2,028,614		(28,614)		(28,614)		2,000,000				94,000	09/15/2023
759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 6.230% 05/25/34		09/25/2023	Paydown		95,439	95,439	86,587	90,914		4,524		4,524		95,439				1,360	05/25/2034
759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 6.410% 05/25/34		09/25/2023	Paydown		141,208	141,208	131,191	136,269		4,940		4,940		141,208				2,013	05/25/2034
760985-D7-3	RAMP 2003-RS10 MII1 RAMP 2003-RS10 MII1 6.120% 11/25/33		11/27/2023	Paydown		294,780	294,780	291,686	291,693		3,087		3,087		294,780				6,102	11/25/2033
760985-D7-3	RAMP 2003-RS10 MII1 RAMP 2003-RS10 MII1 6.120% 11/25/33		12/14/2023	AADE - FABN		1,552,285	1,575,171	1,558,638	1,558,676		3,807		3,807		1,562,483		(10,198)	(10,198)	74,371	11/25/2033
76110H-7A-1	RALI 2005-QA7 A1 RALI 2005-QA7 A1 4.614% 07/25/35		12/01/2023	Paydown		13,190	18,740	14,928			(1,723)	66	(1,789)		13,190				210	07/25/2035
76110W-6P-6	RASC 2005-AHL3 M2 RASC 2005-AHL3 M2 5.910% 11/25/35		11/27/2023	Paydown			5,248	2,782			(2,782)		(2,782)						156	11/25/2035
76110W-D6-0	RASC 2004-KS8 MII2 RASC 2004-KS8 MII2 7.090% 09/25/34		04/25/2023	Paydown			16,414	5,663			(5,663)		(5,663)						109	09/25/2034
761118-DN-5	RALI 2005-QS12 A10 RALI 2005-QS12 A1 5.500% 08/25/35		12/25/2023	Paydown		218,776	233,584	196,445	196,767		22,009		22,009		218,776				6,655	08/25/2035
761118-FL-7	RALI 2005-QA9 B3 RALI 2005-QA9 CB3 4.699% 08/25/35		12/01/2023	Paydown		309,524	328,364	328,364	333,027		(23,503)		(23,503)		309,524				7,319	08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
761118-GD-4	RALI 2005-QA10 M2 RALI 2005-QA10 A31 5.043% 09/25/35		12/01/2023	Paydown		53,059	59,911	42,518	42,492		10,567		10,567		53,059				1,512	09/25/2035
761118-JJ-8	RALI 2005-QS14 2A1 RALI 2005-QS14 3A1 6.000% 09/25/35		12/01/2023	Paydown		88,763	96,442	89,028	88,966		(202)		(202)		88,763				2,337	09/25/2035
761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO3 A1 6.270% 10/25/45		09/25/2023	Paydown		285,437	285,437	224,881	229,382		56,055		56,055		285,437				9,264	10/25/2045
761118-NN-4	RALI 2005-QO4 B2 RALI 2005-QO4 2A1 6.030% 12/25/45		05/25/2023	Paydown		556,662	556,662	441,482	403,901		152,762		152,762		556,662				10,593	12/25/2045
761118-QM-3	RALI 2005-QO5 A1 RALI 2005-QO5 A1 6.012% 01/25/46		12/01/2023	Paydown		228,444	217,145	164,818	180,561		47,883		47,883		228,444				5,449	01/25/2046
761118-SZ-2	RALI 2006-QA1 A11 RALI 2006-QA1 A11 5.042% 01/25/36		12/01/2023	Paydown		51,133	59,264	43,041			8,092		8,092		51,133				380	01/25/2036
761118-UZ-9	RALI 2006-QS2 1A18 RALI 2006-QS2 1A18 0.020% 02/25/36		10/25/2023	Paydown															30	02/25/2036
761118-WQ-7	RALI 2006-QO3 A3 RALI 2006-QO3 A2 5.990% 04/25/46		12/14/2023	AARE Surplus AAM		1,199,671	4,201,769	1,977,557	1,031,848		(87,007)		(87,007)		944,841		254,830	254,830	145,104	04/25/2046
761118-WR-5	RALI 2006-QO3 A3 RALI 2006-QO3 A3 6.130% 04/25/46		12/14/2023	AARE Surplus AAM		4,023,100	13,708,886	6,374,838	3,386,203		(289,706)		(289,706)		3,096,497		926,603	926,603	474,249	04/25/2046
761119-AF-3	RAST 2006-A8 3A2 RAST 2006-A8 2A1 6.500% 08/25/36		12/01/2023	Paydown			(78)	(26)			26		26							08/25/2036
761119-AQ-9	RAST 2006-A8 3A2 RAST 2006-A8 3A2 6.000% 08/25/36		09/01/2023	Paydown		8,261	8,294	4,137			4,124		4,124		8,261				126	08/25/2036
76111X-VG-5	RFMSI 2005-SA2 2A2 RFMSI 2005-SA2 2A2 5.167% 06/25/35		12/01/2023	Paydown		38,040	40,192	37,202	37,430		610		610		38,040				964	06/25/2035
76111X-WA-7	RFMSI 2005-SA3 2A1 RFMSI 2005-SA3 2A1 4.987% 08/25/35		12/01/2023	Paydown		15,367	15,251	13,958	14,497		870		870		15,367				445	08/25/2035
76111X-VH-0	RFMSI 2005-SA4 2A2 RFMSI 2005-SA4 2A1 5.107% 09/25/35		12/01/2023	Paydown		14,157	14,309	12,358	9,526		4,630		4,630		14,157				341	09/25/2035
761128-BL-0	RAST 2007-A8 1A4 RAST 2007-A8 1A4 6.000% 08/25/37		10/01/2023	Paydown		84,243	72,762				84,243		84,243		84,243				(22,933)	08/25/2037
761128-BM-8	RAST 2007-A8 1A4 RAST 2007-A8 2A6 6.250% 08/25/37		10/01/2023	Paydown			(3,606)	(1,202)			1,202		1,202						333	08/25/2037
76113N-AA-1	RAST 2006-A7CB 1A1 RAST 2006-A7CB 1A1 5.970% 07/25/36		12/25/2023	Paydown		150,718	143,031	93,679	86,289		65,052		65,052		150,718				5,415	07/25/2036
76113N-AA-1	RAST 2006-A7CB 1A1 RAST 2006-A7CB 1A1 5.970% 07/25/36		12/14/2023	AARE Surplus AAM		1,302,350	1,879,290	1,230,935	1,126,345		(7,487)		(7,487)		1,118,858		183,492	183,492	100,185	07/25/2036
76113N-AQ-6	RAST 2006-A7CB 1A1 RAST 2006-A7CB 3A2 6.500% 07/25/36		11/01/2023	Paydown			(54,364)												447	07/25/2036
76114A-AB-6	RAST 2006-R2 A2 RAST 2006-R2 A2 6.000% 04/25/36		12/01/2023	Paydown			(537)	(236)			236		236						5	04/25/2036
76114B-AJ-7	RAST 2006-A14C 2A5 RAST 2006-A14C 2A5 6.000% 12/25/36		12/01/2023	Paydown			(8,165)	(206)			206		206						362	12/25/2036
76114T-AA-7	RAST 2007-R1 A2 RAST 2007-R1 A1 5.750% 04/25/37		11/01/2023	Paydown			(1,333)	(320)			320		320						2	04/25/2037
76114T-AB-5	RAST 2007-R1 A2 RAST 2007-R1 A2 6.250% 04/25/37		11/01/2023	Paydown			(1,665)	(433)			433		433						3	04/25/2037
762009-AL-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 1A11 6.000% 06/25/37		12/01/2023	Paydown		8,258	12,018	10,576	10,413		(2,155)		(2,155)		8,258				385	06/25/2037
769138-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021 3.310% 07/01/51		07/01/2023	Redemption 100.0000		361,040	361,040	361,040	361,040						361,040				11,950	07/01/2051
78396Y-AA-1	SESAC 2019-1 A2 SESAC 2019-1 A2 5.216% 07/25/49		10/25/2023	Paydown		155,000	155,000	155,000	155,000						155,000				5,053	07/25/2049
78412D-A#-6	SEMCO ENERGY INC GTD 1ST MTG SER 2.450% 04/21/30		03/29/2023	Tax Free Exchange		5,440,000	5,440,000	5,440,000	5,440,000						5,440,000				58,495	04/21/2030
78433L-AA-4	SCE REC FUND Senior Secured 0.861% 11/15/31		11/15/2023	Redemption 100.0000		483,469	483,469	481,961	482,264		1,205		1,205		483,469				3,124	11/15/2031

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78433L-AB-2	SCE REC FUND Senior Secured 1.942% 05/15/38		11/06/2023	Security Withdraw		2,531,287	2,550,000	2,527,517	2,529,499		1,788		1,788		2,531,287				48,283	05/15/2038
78433L-AG-1	SCE REC FUND Senior Secured 4.697% 06/15/40		12/15/2023	Redemption 100.0000		543,611	543,611	543,563			49		49		543,611				16,171	06/15/2040
78434K-AA-5	SGR 2022-2 A1 SGR 2022-2 A1 5.353% 08/25/62		12/01/2023	Paydown		4,044,988	4,044,988	4,042,461	4,044,411		578		578		4,044,988				126,683	08/25/2062
78434K-AB-3	SGR 2022-2 A1 SGR 2022-2 A2 5.353% 08/25/62		12/01/2023	Paydown		337,082	337,082	330,904	331,263		5,819		5,819		337,082				10,557	08/25/2062
78443C-CV-4	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006-B B 5.936% 12/15/39		03/15/2023	Paydown		280,056	280,056	203,041	242,041		38,016		38,016		280,056				3,542	12/15/2039
78443D-AH-5	SLMA 2007-A C1 SLMA 2007-A C1 6.077% 12/16/41		12/14/2023	AARE Surplus AAM		3,777,495	4,191,536	3,499,933	3,812,604		34,226		34,226		3,846,830		(69,335)	(69,335)	239,225	12/16/2041
78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		12/15/2023	Redemption 100.0000		221,523	221,523	221,523	221,523						221,523				5,288	03/15/2038
78449A-AA-0	SLAM 2021-1A B SLAM 2021-1A A 2.434% 06/15/46		12/15/2023	Paydown		187,500	187,500	187,494	187,547		(47)		(47)		187,500				2,475	06/15/2046
78449A-AC-6	SLAM 2021-1A B SLAM 2021-1A B 3.422% 06/15/46		12/15/2023	Paydown		265,625	265,625	265,618	266,321		(696)		(696)		265,625				4,930	06/15/2046
78457J-AN-2	SMRT 2022-MINI A SMRT 2022-MINI E 8.062% 01/15/39		10/27/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		33,850,000	33,850,000	33,850,000	33,850,000						33,850,000				2,260,603	01/15/2039
78473N-AA-1	STARM 2007-1 2A1 STARM 2007-1 1A1 4.692% 02/25/37		12/01/2023	Paydown		57,294	56,943	29,326			27,969		27,969		57,294				1,751	02/25/2037
78473N-AC-7	STARM 2007-1 2A1 STARM 2007-1 2A1 4.848% 02/25/37		12/01/2023	Paydown		102,667	92,592	77,336			25,332		25,332		102,667				3,197	02/25/2037
78486Q-AE-1	SVB FINANCIAL GR Senior Unsecured 3.125% 06/05/30		03/10/2023	J.P. Morgan Sec		380,000	950,000	949,269	949,436		14		14		949,449		(569,449)	(569,449)		06/05/2030
78486Q-AF-8	SVB FINANCIAL GR Senior Unsecured 1.800% 02/02/31		03/10/2023	Various		8,966,338	20,040,000	19,804,321	19,837,162		4,677		4,677		19,841,839		(10,875,502)	(10,875,502)	189,585	02/02/2031
78486Q-AS-0	SVB FINANCIAL GR Senior Unsecured 4.570% 04/29/33		03/10/2023	Barclays		1,500,000	3,000,000	3,000,000	3,000,000						3,000,000		(1,500,000)	(1,500,000)	51,413	04/29/2033
78512*-AA-5	S&E REPLACEMENT POWER LLC SR SECD NTS 4.120% 05/31/29		12/29/2023	Redemption 100.0000		1,046,222	1,046,222	1,046,222	1,046,222						1,046,222				23,464	05/31/2029
785778-EH-0	SACO 2005-2 M4 SACO 2005-2 M4 6.490% 04/25/35		09/25/2023	Paydown		7,663	7,663	5,824			1,839		1,839		7,663				189	04/25/2035
785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.970% 06/25/36		10/25/2023	Paydown			818,285	(4,241)			4,241		4,241						354	06/25/2036
785778-PH-8	SACO 2006-2 1M SACO 2006-2 1M 6.745% 06/25/36		02/27/2023	Paydown			(9)													06/25/2036
79466L-AJ-3	SALESFORCE.COM Senior Unsecured 1.950% 07/15/31		01/31/2023	BNP Paribas		6,601,680	8,000,000	6,398,760	6,437,548		12,895		12,895		6,450,442		151,238	151,238	85,367	07/15/2031
79466L-AM-6	SALESFORCE.COM Senior Unsecured 3.050% 07/15/61		02/01/2023	Various		10,391,550	15,000,000	9,605,450	9,616,269		3,959		3,959		9,620,228		771,322	771,322	250,778	07/15/2061
797440-BR-4	SAN DIEGO G & E Secured 3.600% 09/01/23		09/01/2023	Maturity		1,207,000	1,207,000	1,209,680	1,207,324		(324)		(324)		1,207,000				43,452	09/01/2023
81375H-AD-1	SABR 2006-NC1 M1 SABR 2006-NC1 M1 5.920% 03/25/36		08/25/2023	Paydown			(1,953)													03/25/2036
81375W-BP-0	SABR 2004-OP2 M2 SABR 2004-OP2 M2 7.045% 08/25/34		12/26/2023	Paydown		142,911	142,911	128,363			14,548		14,548		142,911				2,459	08/25/2034
81377C-AC-2	SABR 2006-NC3 A2C SABR 2006-NC3 A2C 5.950% 09/25/36		04/25/2023	Paydown		96,653	96,653	34,211	34,211		62,442		62,442		96,653				258	09/25/2036
81377C-AC-2	SABR 2006-NC3 A2C SABR 2006-NC3 A2C 5.950% 09/25/36		05/23/2023	ALRE - TDF Trust AAM		2,816,699	7,999,261	2,831,388	2,831,388		772		772		2,832,159		(15,460)	(15,460)	68,796	09/25/2036
81377J-AB-9	SABR 2007-HE1 A2A SABR 2007-HE1 A2A 5.590% 12/25/36		12/26/2023	Paydown		9,279	9,279	2,065			7,214		7,214		9,279				29	12/25/2036
81378G-AE-8	SABR 2007-NC2 M1 SABR 2007-NC2 M1 5.815% 01/25/37		02/27/2023	Paydown			(20)	(3)			3		3							01/25/2037
81618T-AC-4	OFFICE PPTY INCO Senior Unsecured 4.500% 02/01/25		01/18/2023	HSBC		21,927,691	23,704,000	21,506,390	21,506,390		38,746		38,746		21,545,136		382,554	382,554	486,632	02/01/2025

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
816851-BM-0	SEMPRA Junior Subordinated 4.125% 04/01/52		06/26/2023	Various		1,884,723	2,333,000	2,333,000	2,333,000						2,333,000		(448,277)	(448,277)	68,110	04/01/2052
81743P-AH-9	SEMT 2003-1 1A SEMT 2003-1 B1 6.792% 04/20/33		12/20/2023	Paydown		21,340	21,340	14,724			6,615		6,615		21,340				460	04/20/2033
81743P-CJ-3	SEMT 2003-5 A1 SEMT 2003-5 A1 6.092% 09/20/33		12/20/2023	Paydown		9,159	9,159	8,014			1,145		1,145		9,159				203	09/20/2033
81744F-CG-0	SEMT 2004-6 A1 SEMT 2004-6 A1 6.006% 07/20/34		12/01/2023	Paydown		8,011	8,011	7,246			765		765		8,011				116	07/20/2034
81744F-EB-9	SEMT 2004-9 B2 SEMT 2004-9 B2 6.792% 10/20/34		10/20/2023	Paydown			302	45			(45)		(45)							10/20/2034
81744F-EY-9	SEMT 2004-10 A4 SEMT 2004-10 A4 6.596% 11/20/34		12/20/2023	Paydown		80,990	80,990	78,420	78,982		2,007		2,007		80,990				2,026	11/20/2034
81744L-AN-4	SEMT 2007-2 2B6 SEMT 2007-2 2BA1 4.021% 06/20/37		12/01/2023	Paydown		78,402	78,409	70,496	70,496		7,905		7,905		78,402				1,522	06/20/2037
81745N-AG-4	SEMT 2014-1 2A10 SEMT 2014-1 2A10 0.243% 04/25/44		12/01/2023	Paydown				30			(30)		(30)						452	04/25/2044
81761T-AC-9	SERV 2020-1 A2II SERV 2020-1 A2II 3.337% 01/30/51		10/30/2023	Paydown		518,952	518,952	518,952	518,952						518,952				9,110	01/30/2051
81761T-AG-0	SERV 2020-1 A2II SERV 2021-1 A2II 3.113% 07/30/51		10/01/2023	Paydown		1,283,807	1,283,807	1,284,621	1,283,814		(7)		(7)		1,283,807				21,593	07/30/2051
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32		11/06/2023	Security Withdraw		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				910,933	04/30/2032
82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37		12/15/2023	Redemption 100.0000		225,242	225,242	227,494	226,965		(1,723)		(1,723)		225,242				5,371	03/15/2037
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27		01/13/2023	Redemption 100.0000		52,000,000	52,000,000	52,000,000	52,000,000						52,000,000					08/31/2027
828807-DM-6	SIMON PROP GP LP Senior Unsecured 2.200% 02/01/31		01/12/2023	Various		3,264,760	4,000,000	3,986,400	3,988,818		49		49		3,988,867		(724,107)	(724,107)	40,089	02/01/2031
828807-DX-2	SIMON PROP GP LP Senior Unsecured 6.650% 01/15/54		11/07/2023	TRUIST SECURITIES, INC.		2,005,140	2,000,000	1,976,120							1,976,120		29,020	29,020	369	01/15/2054
83405D-AC-2	SOFI 2017-C B SOFI 2017-C A2B 2.630% 07/25/40		12/25/2023	Paydown		42,028	42,028	41,640	41,788		240		240		42,028				624	07/25/2040
83416W-AA-1	SOLAR STAR FUND SR SECD NTS SER A 5.375% 06/30/35		12/30/2023	Redemption 100.0000		1,060,198	1,060,198	1,099,153	1,087,992		(27,795)		(27,795)		1,060,198				50,876	06/30/2035
83612M-AF-4	SVHE 2006-WF2 M7 SVHE 2006-WF2 M1 5.800% 12/25/36		01/25/2023	Paydown		31,693	31,693	26,658	31,693						31,693				120	12/25/2036
83613A-AQ-5	SVHE 2007-OPT4 M4 SVHE 2007-OPT4 2A2 6.420% 09/25/37		12/26/2023	Paydown		150,615	150,615	115,256	124,973		25,642		25,642		150,615				1,858	09/25/2037
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.970% 02/25/38		12/26/2023	Paydown		23,024	23,024	16,923			6,101		6,101		23,024				385	02/25/2038
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09B 5.410% 01/01/28		01/01/2023	Redemption 100.0000		764,706	764,706	764,706	764,706						764,706				20,685	01/01/2028
84055*-AA-6	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09B 5.410% 01/01/28		11/06/2023	Security Withdraw		3,823,528	3,823,528	3,823,528	3,823,528						3,823,528				278,677	01/01/2028
84055*-AB-4	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09A 5.980% 01/01/40		01/01/2023	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				24,917	01/01/2040
84055*-AB-4	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09A 5.980% 01/01/40		11/06/2023	Security Withdraw		14,166,665	14,166,665	14,166,665	14,166,665						14,166,665				1,141,322	01/01/2040
84055*-AC-2	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 13A 3.300% 11/15/43		11/15/2023	Redemption 100.0000		366,667	366,667	366,667	366,667						366,667				9,075	11/15/2043
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A 4.160% 08/15/48		08/15/2023	Redemption 100.0000		233,333	233,333	233,333	233,333						233,333				7,280	08/15/2048
842400-HK-2	SOUTHERN CAL ED Secured 0.975% 08/01/24		12/19/2023	MMTL Modco AAM		11,626,315	12,000,000	11,998,920	11,999,418		354		354		11,999,772		(373,457)	(373,457)	161,850	08/01/2024
842400-HX-4	SOUTHERN CAL ED Secured 5.875% 12/01/53		05/30/2023	J.P. Morgan Sec		1,514,130	1,500,000	1,496,790							1,496,790		17,340	17,340	2,448	12/01/2053
8426EP-AF-5	SOUTHERN GAS Senior Unsecured 5.150% 09/15/32		08/30/2023	ALRE - DFL Trust AAM		9,759,170	10,000,000	9,972,000	9,972,722		1,520		1,520		9,974,243		(215,073)	(215,073)	502,125	09/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84610W-AB-1	LIFESTORAGE LP Senior Unsecured 3.500% 07/01/26		07/25/2023	Tax Free Exchange		5,013,800	4,698,000	5,311,183	5,079,467		(65,667)		(65,667)		5,013,800				180,090	07/01/2026
84929X-AA-7	SPOWER FINANCE 3 LLC Sr Sec'd nts 6.370% 06/30/48		12/31/2023	Redemption 100.0000		188,285	188,285	188,285							188,285				6,030	06/30/2048
85045@-AA-4	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090% 12/21/26		09/06/2023	Call 100.9042		3,945,020	3,909,670	3,909,670	3,909,670						3,909,670				197,910	12/21/2026
85045@-AA-4	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090% 12/21/26		08/21/2023	Redemption 100.0000		691,345	691,345	691,345	691,345						691,345				15,431	12/21/2026
85208N-AE-0	SPRINT SPECTRUM SPRNTS 2018-1 A2 5.152% 09/20/29		12/20/2023	Paydown		9,030,000	9,030,000	9,032,147	6,032,965		(164)		(164)		9,030,000				339,259	09/20/2029
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS 5.000% 04/01/39		04/01/2023	Redemption 100.0000		716,141	716,141	716,141	716,141						716,141				17,931	04/01/2039
85234@-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS 4.420% 01/01/38		01/01/2023	Redemption 100.0000		1,382,550	1,382,550	1,382,550	1,382,550						1,382,550				30,554	01/01/2038
85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540% 02/25/44		11/25/2023	Paydown		9,616,666	9,616,666	9,580,269	9,594,989		21,678		21,678		9,616,666				266,266	02/25/2044
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42		12/15/2023	Redemption 100.0000		278,139	278,139	278,139	278,139						278,139				5,560	09/15/2042
857477-BV-4	STATE STREET CRP Senior Unsecured 4.164% 08/04/33		08/30/2023	ALRE - DFL Trust AAM		9,058,023	10,000,000	9,409,600	9,421,715		28,344		28,344		9,450,059		(392,036)	(392,036)	446,473	08/04/2033
857477-CC-5	STATE STREET CRP Senior Unsecured 5.159% 05/18/34		05/15/2023	J.P. Morgan Sec		3,505,950	3,500,000	3,500,000							3,500,000		5,950	5,950		05/18/2034
85855C-AD-2	STELLANTIS FIN Senior Unsecured 5.625% 01/12/28		08/30/2023	ALRE - DFL Trust AAM		2,492,043	2,500,000	2,487,500	2,487,927		1,388		1,388		2,489,316		2,727	2,727	135,938	01/12/2028
85855C-AE-0	STELLANTIS FIN Senior Unsecured 6.375% 09/12/32		08/30/2023	ALRE - DFL Trust AAM		8,522,182	8,500,000	8,492,520	8,492,685		371		371		8,493,056		29,127	29,127	523,813	09/12/2032
86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29		07/17/2023	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				23,175	07/17/2029
86212V-AE-4	STR 2018-1A A3 STR 2018-1A A2 4.290% 10/20/48		12/20/2023	Paydown		45,000	45,000	44,575	44,614		386		386		45,000				1,046	10/20/2048
86212V-AF-1	STR 2018-1A A3 STR 2018-1A A3 4.400% 10/20/48		12/20/2023	Paydown		30,000	30,000	29,987	29,994		6		6		30,000				715	10/20/2048
86212V-AG-9	STR 2018-1A A3 STR 2018-1A A4 4.740% 10/20/48		12/20/2023	Paydown		155,000	155,000	155,673	155,582		(582)		(582)		155,000				3,980	10/20/2048
86212X-AB-6	STR 2019-1 A2 STR 2019-1 A2 3.650% 11/20/49		12/20/2023	Paydown		20,000	20,000	20,000	20,000						20,000				395	11/20/2049
86212X-AG-5	STR 2021-1A A4 STR 2023-1A A2 6.920% 05/20/53		12/20/2023	Paydown		119,583	119,583	119,567			16		16		119,583				2,528	05/20/2053
86213C-AB-1	STR 2015-1A A2 STR 2015-1A A2 4.170% 04/20/45		12/20/2023	Paydown		23,265	23,265	23,379	23,200		65		65		23,265				525	04/20/2045
863579-FQ-6	SARM 2004-18 1A1 SARM 2004-18 1A1 5.278% 12/25/34		12/01/2023	Paydown		383,265	383,265	337,003	339,411		43,853		43,853		383,265				6,388	12/25/2034
863579-KH-0	SARM 2005-21 3A1 SARM 2005-2 A2 5.720% 02/25/35		12/25/2023	Paydown		20,321	20,321	17,501	19,073		1,248		1,248		20,321				134	02/25/2035
863579-P9-3	SARM 2006-1 5A2 SARM 2006-1 5A2 4.927% 02/25/36		12/01/2023	Paydown		30,282	30,260	26,565	30,260		22		22		30,282				1,268	02/25/2036
863579-PU-6	SARM 2005-21 3A1 SARM 2005-7 B11 5.363% 04/25/35		10/01/2023	Paydown			18,117	3			(3)		(3)						597	04/25/2035
863579-VP-0	SARM 2005-17 4A1 SARM 2005-17 4A1 4.564% 08/25/35		12/01/2023	Paydown		59,080	60,195	50,338			8,741		8,741		59,080				702	08/25/2035
863579-XC-7	SARM 2005-18 3A1 SARM 2005-18 3A1 4.720% 09/25/35		12/01/2023	Paydown		713,072	714,776	520,239	510,423		204,203	1,554	202,649		713,072				15,060	09/25/2035
863579-XC-7	SARM 2005-18 3A1 SARM 2005-18 3A1 4.720% 09/25/35		12/14/2023	AADE BLIC Modco AAM		4,096,737	6,049,357	4,228,842	4,319,860		(156,486)	23,250	(179,736)		4,140,124		(43,387)	(43,387)	268,822	09/25/2035
863579-XK-9	SARM 2005-18 3A1 SARM 2005-18 6A1 5.159% 09/25/35		12/01/2023	Paydown		25,677	22,517	21,105	21,349		4,328		4,328		25,677				632	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86358E-KY-1	STRUCTURED ASSET INVESTMENT LO SAIL 2004-BNC1 A5 6.710% 09/25/34		11/27/2023	Paydown		378,354	378,354	342,351	372,327		6,027		6,027		378,354				12,826	09/25/2034
86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1 5.690% 02/25/36		12/26/2023	Paydown		26,583	26,583	299			26,284		26,284		26,583				20	02/25/2036
86359A-ZF-3	SASC 2003-22A B2 SASC 2003-22A B2 7.121% 06/25/33		12/01/2023	Paydown			175	43			(43)		(43)							06/25/2033
86359B-HT-1	SASC 2005-RF5 1A SASC 2004-4XS 1M2 4.894% 02/25/34		10/02/2023	Paydown			63,511	95			(95)		(95)							02/25/2034
86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.820% 03/25/35		12/25/2023	Paydown		172,580	172,580	147,972	90,387		22,640		22,640		172,580				3,261	03/25/2035
86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.820% 03/25/35		12/14/2023	AARE Surplus AAM		1,127,063	1,286,215	1,086,514	1,110,708		3,225		3,225		1,113,934		13,129	13,129	60,103	03/25/2035
86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.820% 04/25/35		12/25/2023	Paydown		336,103	336,103	287,657	271,668		44,603		44,603		336,103				8,385	04/25/2035
86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.820% 04/25/35		12/14/2023	AARE Surplus AAM		2,803,910	3,132,606	2,714,117	2,753,065		2,235		2,235		2,755,299		48,611	48,611	164,213	04/25/2035
86359D-KT-3	LXS 2005-1 3A3B LXS 2005-1 3A3A 5.610% 07/25/35		12/01/2023	Paydown		34,395	36,302	31,424	32,369		2,026		2,026		34,395				820	07/25/2035
86359D-MC-8	SASC 2005-RF5 1A SASC 2005-RF3 1A 5.820% 06/25/35		12/25/2023	Paydown		47,594	47,594	39,232	39,647		7,946		7,946		47,594				1,140	06/25/2035
86359D-ME-4	SASC 2005-RF5 1A SASC 2005-RF3 2A 4.061% 06/25/35		12/01/2023	Paydown		24,666	24,666	22,940	21,793		2,874		2,874		24,666				689	06/25/2035
86359D-RS-8	SASC 2005-RF5 1A SASC 2005-RF5 1A 5.720% 07/25/35		12/25/2023	Paydown		632,083	632,083	552,196	553,802		78,281		78,281		632,083				13,598	07/25/2035
86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1 5.740% 05/25/31		12/26/2023	Paydown		55,296	71,469	38,593			16,702		16,702		55,296				1,914	05/25/2031
86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1 6.595% 01/19/34		12/19/2023	Paydown		21,921	28,568	14,427			7,494		7,494		21,921				497	01/19/2034
86359L-EA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 2A2 5.271% 10/19/34		12/01/2023	Paydown		36,921	41,312	34,911	33,578		3,343		3,343		36,921				957	10/19/2034
86359L-HX-0	SAMI 2005-AR2 1A1 SAMI 2005-AR2 1A1 5.930% 05/25/45		12/26/2023	Paydown		62,522	58,676	42,882	44,618		17,905		17,905		62,522				1,399	05/25/2045
86359L-MJ-5	SAMI 2005-AR4 M1 SAMI 2005-AR4 M1 6.265% 12/25/35		02/27/2023	Paydown			(2,080)													12/25/2035
86359L-NA-3	SAMI 2005-AR6 2A1 SAMI 2005-AR6 2A1 6.090% 09/25/45		12/26/2023	Paydown		281,962	281,962	256,411	262,528		19,435		19,435		281,962				5,689	09/25/2045
86359L-PN-3	SAMI 2005-AR5 B4 SAMI 2005-AR5 B3 7.495% 07/19/35		12/19/2023	Paydown			29,621	62			(62)		(62)							07/19/2035
86359L-QS-1	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A1 6.389% 03/25/46		12/01/2023	Paydown		485,462	485,461	465,945	457,803		27,659		27,659		485,462				10,880	03/25/2046
86359L-QU-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 6A1 6.529% 03/25/46		12/01/2023	Paydown		553,748	568,267	431,609	518,991		34,757		34,757		553,748				12,476	03/25/2046
86359L-RG-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 B1 6.445% 03/25/46		12/26/2023	Paydown		577,236	(7,639,186)	(1)			577,236		577,236		577,236				12,077	03/25/2046
86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 6.090% 02/25/36		12/26/2023	Paydown		139,953	139,879	76,933			63,020		63,020		139,953				3,497	02/25/2036
86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1 5.910% 02/25/36		11/27/2023	Paydown		(90)					(6,973)		(6,973)		(6,973)		6,883	6,883	41,688	02/25/2036
86359L-TH-2	SAMI 2006-AR1 3A2A SAMI 2006-AR1 3A2A 6.090% 02/25/36		12/26/2023	Paydown		45,938	29,337	3,895			42,044		42,044		45,938				309	02/25/2036
86360J-AP-6	SAMI 2006-AR5 4A2 SAMI 2006-AR5 4A2 6.010% 05/25/46		12/26/2023	Paydown			5,215	368			(368)		(368)						41	05/25/2046
86361G-AC-0	STRUCTURED ASSET SECURITIES CO SASC 2006-BC2 A3 5.620% 09/25/36		12/26/2023	Paydown		182,344	182,344	156,438	170,928		11,416		11,416		182,344				2,340	09/25/2036
86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5 5.930% 08/25/36		12/26/2023	Paydown		223,838	343,172	205,903			17,934		17,934		223,838				4,744	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86361P-AN-6	SARM 2006-9 4A1 SARM 2006-9 4A1 4.233% 10/25/36		12/01/2023	Paydown		421,801	357,430	308,845	312,064		109,737		109,737		421,801				10,724	10/25/2036
86361W-AA-9	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1A 5.870% 10/25/36		12/26/2023	Paydown		106,950	106,950	93,116			13,834		13,834		106,950				1,161	10/25/2036
86361W-AE-1	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A4A 5.970% 10/25/36		12/26/2023	Paydown		40,172	24,894	14,438			25,734		25,734		40,172				1,073	10/25/2036
86361X-AA-7	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1BG 5.590% 10/25/36		12/26/2023	Paydown		643,824	643,824	559,945	57,000		81,702		81,702		643,824				15,209	10/25/2036
86361Y-AA-5	SFS 2006-B B SFS 2006-B A 5.189% 03/15/38		12/15/2023	Paydown		373,590	373,590	378,362	377,494		(3,904)		(3,904)		373,590				10,265	03/15/2038
86363D-AA-9	SAMI 2007-AR2 1A1 SAMI 2007-AR2 1A1 5.770% 02/25/37		12/26/2023	Paydown		68,850	68,850	56,108	60,047		8,803		8,803		68,850				1,343	02/25/2037
86363G-AF-1	SARM 2007-3 3A1 SARM 2007-3 3A1 4.236% 04/25/47		12/01/2023	Paydown		566,353	567,363	357,485	291,648		274,706		274,706		566,353				4,220	04/25/2047
86363G-AF-1	SARM 2007-3 3A1 SARM 2007-3 3A1 4.236% 04/25/47		05/23/2023	ALRE - TDF Trust AAM		2,794,326	5,593,053	3,536,304	2,871,118		(88,477)		(88,477)		2,782,642		11,684	11,684	71,514	04/25/2047
86364C-AF-9	SARM 2007-6 3A1 SARM 2007-6 3A1 4.596% 07/25/37		12/01/2023	Paydown		431,083	488,381	363,267	328,228		102,854		102,854		431,083				13,507	07/25/2037
86364C-AF-9	SARM 2007-6 3A1 SARM 2007-6 3A1 4.596% 07/25/37		12/22/2023	ALRe Corporate AAM		4,968,233	7,351,828	5,468,430	4,940,970		(197,113)		(197,113)		4,743,857		224,375	224,375	327,521	07/25/2037
86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1 6.070% 08/25/37		12/26/2023	Paydown		30,947	30,947	26,614			4,333		4,333		30,947				427	08/25/2037
86765B-AS-8	ENERGY TRANSFER Senior Unsecured 5.950% 12/01/25		05/17/2023	AADE - CATALINA		16,491,703	16,300,000	16,256,805	16,284,934		1,807		1,807		16,286,741		204,962	204,962	447,209	12/01/2025
86787E-AY-3	BRANCH BKG & TR Senior Unsecured 3.689% 08/02/24		08/02/2023	Call 100.0000		6,000,000	6,000,000	5,979,910	5,983,386		6,037		6,037		5,989,423		10,577	10,577	221,340	08/02/2024
86787G-AJ-1	BRANCH BKG & TR Subordinated 3.300% 05/15/26		11/02/2023	TRUIST SECURITIES, INC.		3,673,400	4,000,000	3,979,760	3,992,408		1,827		1,827		3,994,235		(320,835)	(320,835)	128,700	05/15/2026
86789M-AL-1	STALT 2005-1F 2A6 STALT 2005-1F 2A1 5.750% 12/25/35		12/25/2023	Paydown		55,589	59,155	49,087			6,502		6,502		55,589				1,184	12/25/2035
86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36		12/23/2023	Redemption 100.0000		523,404	523,404	523,404	434,080						523,404				12,122	12/23/2036
86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36		11/06/2023	Security Withdraw		15,061,100	15,061,100	15,061,100	15,061,100						15,061,100				750,332	12/23/2036
869507-AA-1	SPSS 2017-1A A SPSS 2017-1A A 4.190% 01/15/71		12/15/2023	Paydown		691,052	691,052	690,706	690,776		276		276		691,052				16,114	01/15/2071
872227-AE-3	TBW 2007-2 PO2 TBW 2007-2 A3A 5.770% 07/25/37		12/26/2023	Paydown		97,297	97,297	46,474	35,015		62,665	383	62,282		97,297				683	07/25/2037
87222P-AB-9	TBW 2006-6 A2A TBW 2006-6 A2A 5.830% 01/25/37		12/26/2023	Paydown		68,838	68,838	20,694	18,156		50,845	163	50,682		68,838				458	01/25/2037
87244B-AA-6	TGIF 2017-1A A2 TGIF 2017-1A A2 6.202% 04/30/47		10/30/2023	Paydown		1,379,222	1,379,222	1,376,717	1,378,743		480		480		1,379,222				55,507	04/30/2047
87264A-BU-8	T-MOBILE USA INC Senior Unsecured 2.625% 04/15/26		05/17/2023	AADE - CATALINA		14,057,625	15,000,000	13,911,150	13,932,940		114,434		114,434		14,047,374		10,251	10,251	231,875	04/15/2026
87342R-AC-8	BELL 2021-1A A23 BELL 2016-1A A23 4.970% 05/25/46		08/25/2023	Paydown		74,250	74,250	74,250	74,250						74,250				1,845	05/25/2046
87342R-AE-4	BELL 2021-1A A23 BELL 2018-1A A2II 4.940% 11/25/48		08/25/2023	Paydown		140,000	140,000	139,034	75,000		966		966		140,000				3,057	11/25/2048
87612E-BP-0	TARGET CORP Senior Unsecured 4.500% 09/15/32		01/12/2023	Jefferies & Co (PFI)		3,024,480	3,000,000	2,994,720	2,994,851		20		20		2,994,870		29,610	29,610	46,500	09/15/2032
878048-AH-0	TBW 2006-2 4A1 TBW 2006-2 4A1 6.000% 07/25/36		12/01/2023	Paydown		343,113	317,870	199,991	159,257		183,856		183,856		343,113				1,927	07/25/2036
878048-AH-0	TBW 2006-2 4A1 TBW 2006-2 4A1 6.000% 07/25/36		12/14/2023	AADE BLIC Modco AAM		5,897,826	16,980,047	10,683,176	8,507,220		(711,528)		(711,528)		7,795,692		(1,897,866)	(1,897,866)	963,749	07/25/2036
881561-FQ-2	TERWIN MORTGAGE TRUST TMTS_04- TMTS 2004-5HE M2 7.345% 06/25/35		12/26/2023	Paydown		157,220	157,220	132,779	124,561		32,659		32,659		157,220				3,075	06/25/2035

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
881561-M3-5	TMTS 2006-1 1M1 TMTS 2006-1 1M1 6.175% 01/25/37		12/26/2023	Paydown		1,058,316	1,058,316	761,987	1,008,893		49,423		49,423		1,058,316				22,535	01/25/2037
881561-Z6-4	TMTS 2006-5 2A3 TMTS 2006-5 2A3 6.090% 06/25/37		12/26/2023	Paydown		726,237	726,237	418,098	410,963		315,274		315,274		726,237				8,038	06/25/2037
88156U-AV-2	TMTS 2006-8 1CE1 TMTS 2006-8 2A1 0.384% 08/25/37		12/01/2023	Paydown		464,898	464,898	32,543			432,355		432,355		464,898				175	08/25/2037
883556-CM-2	THERMO FISHER Senior Unsecured 2.800% 10/15/41		02/01/2023	Barclays		8,689,120	11,000,000	8,614,600	8,641,496		7,146		7,146		8,648,642		40,478	40,478	92,400	10/15/2041
885220-DS-9	THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1 4.879% 06/25/43		12/01/2023	Paydown		60,370	61,082	49,989	55,276		5,094		5,094		60,370				1,295	06/25/2043
88579Y-BE-0	3M CO Senior Unsecured 5.939% 02/14/24		05/18/2023	Various		3,995,280	4,000,000	4,003,613	4,001,594		(531)		(531)		4,001,063		(5,783)	(5,783)	106,089	02/14/2024
88948A-BA-4	Toll Road Investors Partnershi INS REV BDS 99B 0.000% 02/15/25		05/22/2023	ALRE - MSPL Trust AAM - AFS		891,021	1,000,000	516,800	876,656		21,559		21,559		898,215		(7,194)	(7,194)		02/15/2025
89147L-E@-5	TORTOISE ENERGY INFRASTRUCTURE SR NTS SER P 4.390% 09/27/23		09/27/2023	Maturity		806,667	806,667	806,667	806,667						806,667				35,413	09/27/2023
89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1 2.750% 07/25/57		12/01/2023	Paydown		16,285	16,285	15,145			1,140		1,140		16,285				181	07/25/2057
89177E-AE-9	TPMT 2019-HY1 B1 TPMT 2019-HY1 B1 7.620% 10/25/48		05/23/2023	ALRE - TDF Trust AAM		2,199,637	2,200,000	2,184,189	2,185,135		613		613		2,185,748		13,889	13,889	46,560	10/25/2048
89177L-AM-5	TPMT 2019-3 A1 TPMT 2019-3 A1 3.750% 02/25/59		12/01/2023	Paydown		52,329	52,329	46,573			5,756		5,756		52,329				889	02/25/2059
89236T-GW-9	TOYOTA MTR CRED Senior Unsecured 2.900% 03/30/23		03/30/2023	Maturity		1,600,000	1,600,000	1,599,824	1,599,985		15		15		1,600,000				23,200	03/30/2023
89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		12/01/2023	Paydown		56,208	56,208	56,208	56,208						56,208				1,683	07/01/2048
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/41		10/25/2023	Redemption 100.0000		241,620	241,620	241,620	241,620						241,620				(13,512)	01/25/2041
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50		09/15/2023	Redemption 100.0000		147,474	147,474	147,474	147,474						147,474				3,043	03/31/2050
89788K-AA-4	BRANCH BKG & TR Subordinated 2.250% 03/11/30		06/29/2023	Various		2,302,646	2,900,000	2,931,620	2,927,144		(1,635)		(1,635)		2,925,509		(622,863)	(622,863)	49,703	03/11/2030
89788K-AA-4	BRANCH BKG & TR Subordinated 2.250% 03/11/30		12/14/2023	AADE BLIC Modco AAM		10,612,455	13,000,000	10,621,910	10,695,978		258,334		258,334		10,954,312		(341,857)	(341,857)	368,063	03/11/2030
89854D-A*-2	Tsg Entertainment Finance Llc TSGE 2017-1 NOTE 6.250% 09/25/31		11/25/2023	Paydown		2,465,489	2,465,489	2,465,489	2,465,489						2,465,489				71,631	09/25/2031
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29		09/15/2023	Redemption 100.0000		530,169	530,169	530,169	530,169						530,169				23,847	09/15/2029
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29		11/06/2023	Security Withdraw		3,804,175	3,804,175	3,804,175	3,804,175						3,804,175				259,717	09/15/2029
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		12/15/2023	Redemption 100.0000		813,466	813,466	813,466	769,012						813,466				21,364	05/15/2043
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		11/06/2023	Security Withdraw		19,647,505	19,647,505	19,647,505	19,647,505						19,647,505				929,430	05/15/2043
90226#-AA-3	2014 REPLACEMENT POWER STATUTO SR SECD NTS 3.850% 05/31/29		12/31/2023	Redemption 100.0000		1,808,097	1,808,097	1,808,097	1,808,097						1,808,097				37,928	05/31/2029
902494-BG-7	TYSON FOODS INC Senior Unsecured 3.900% 09/28/23		09/28/2023	Maturity		6,000,000	6,000,000	5,964,840	5,994,101		5,899		5,899		6,000,000				234,000	09/28/2023
90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS 3.276% 03/01/40		03/01/2023	Redemption 100.0000		857,459	857,459	857,459	857,459						857,459				28,094	03/01/2040
90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38		12/01/2023	Redemption 100.0000		1,046,877	1,046,877	1,046,877	1,046,877						1,046,877				24,056	03/01/2038
90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38		12/01/2023	Redemption 100.0000		1,058,954	1,058,954	1,058,954	1,058,954						1,058,954				27,761	03/01/2038
90349G-BF-1	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C6 A4 3.244% 04/10/46		04/01/2023	Paydown		6,066,551	6,066,551	6,363,717	6,067,583		(1,032)		(1,032)		6,066,551				30,516	04/10/2046
90350Q-AA-7	US BANK TR NA (BW-2015-1) Custody Receipts 0.000% 01/11/23		01/11/2023	Maturity		12,000,000	12,000,000	7,855,680	11,980,448		19,552		19,552		12,000,000				310,154	01/11/2023

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90357#-AW-6	BNSF 2006-V STATUTORY TRUST SER A EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		282,954	282,954	282,954	282,954						282,954				7,795	04/01/2024
90357#-AW-6	BNSF 2006-V STATUTORY TRUST SER A EQUIP NTS 5.510% 04/01/24		11/06/2023	Security Withdraw		46,581	46,581	46,581	46,581						46,581				2,816	04/01/2024
90357#-AX-4	BNSF 2006-V STATUTORY TRUST SER B EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		406,543	406,543	406,543	406,543						406,543				11,200	04/01/2024
90357#-AX-4	BNSF 2006-V STATUTORY TRUST SER B EQUIP NTS 5.510% 04/01/24		11/06/2023	Security Withdraw		429,578	429,578	429,578	429,578						429,578				25,971	04/01/2024
90357#-AY-2	BNSF 2006-V STATUTORY TRUST SER C EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		273,936	273,936	273,936	273,936						273,936				7,547	04/01/2024
90357#-AY-2	BNSF 2006-V STATUTORY TRUST SER C EQUIP NTS 5.510% 04/01/24		11/06/2023	Security Withdraw		221,363	221,363	221,363	221,363						221,363				13,383	04/01/2024
90357#-AZ-9	BNSF 2006-V STATUTORY TRUST SER D EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		50,069	50,069	50,069	50,069						50,069				1,379	04/01/2024
90357#-BA-3	BNSF 2006-V STATUTORY TRUST SER E EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		14,152	14,152	14,152	14,152						14,152				390	04/01/2024
90357#-BB-1	BNSF 2006-V STATUTORY TRUST SER F EQUIP NTS 5.510% 04/01/24		04/01/2023	Redemption 100.0000		34,810	34,810	34,810	34,810						34,810				959	04/01/2024
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		12/01/2023	Redemption 100.0000		361,777	361,777	361,777	330,948		1		1		361,777				8,289	11/01/2027
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		11/06/2023	Security Withdraw		7,605,476	7,605,495	7,605,495	7,605,464		12		12		7,605,476				346,789	11/01/2027
907818-GB-8	Union Pacific Corporation Senior Unsecured 4.500% 01/20/33		08/30/2023	ALRE - DFL Trust AAM		14,510,322	15,000,000	14,949,150	14,949,744		2,566		2,566		14,952,310		(441,988)	(441,988)	658,125	01/20/2033
909318-AA-5	UNTD AIR 18-1 AA Secured 3.500% 09/01/31		09/01/2023	Various		460,957	460,957	460,957	460,957						460,957				12,070	09/01/2031
90931C-AA-6	UNTD AIR 19-1 AA Secured 4.150% 02/25/33		08/25/2023	Redemption 100.0000		231,247	231,247	231,247	231,247						231,247				7,126	02/25/2033
90931G-AA-7	UNTD AIR 20-1 A Secured 5.875% 10/15/27		10/15/2023	Redemption 100.0000		2,868,000	2,868,000	2,868,000	2,868,000						2,868,000				105,309	10/15/2027
911312-BJ-4	UNITED PARCEL Senior Unsecured 5.627% 04/01/23		04/01/2023	Maturity		3,070,000	3,070,000	3,085,596	3,070,898		(898)		(898)		3,070,000				46,209	04/01/2023
911312-BK-1	UNITED PARCEL Senior Unsecured 2.500% 04/01/23		04/01/2023	Maturity		4,930,000	4,930,000	4,760,950	4,920,348		9,652		9,652		4,930,000				20,542	04/01/2023
91324P-BZ-4	UNITEDHEALTH GRP Senior Unsecured 2.750% 02/15/23		02/15/2023	Various		5,595,000	5,595,000	5,595,951	5,595,013		(13)		(13)		5,595,000				76,931	02/15/2023
91324P-EJ-7	UNITEDHEALTH GRP Senior Unsecured 4.200% 05/15/32		01/31/2023	HSBC		9,825,100	10,000,000	9,753,150	9,759,632		1,788		1,788		9,761,420		63,680	63,680	89,833	05/15/2032
91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50		12/31/2023	Redemption 100.0000		552,771	552,771	552,771	552,771						552,771				12,563	06/30/2050
91679R-AA-7	UPSPT 2020-ST3 A UPSPT 2020-ST3 A 3.350% 04/20/28		12/20/2023	Paydown		639,793	639,793	632,172			7,621		7,621		639,793				7,269	04/20/2028
91680B-AA-9	UPSPT 2020-ST2 A UPSPT 2020-ST2 A 3.500% 03/20/28		12/20/2023	Paydown		2,243,504	2,243,504	2,228,808	1,418,176		13,633		13,633		2,243,504				37,396	03/20/2028
91823D-AA-3	VCAT 2021-NPL4 A1 VCAT 2021-NPL4 A1 1.868% 08/25/51		12/25/2023	Paydown		50,696	50,696	43,852			6,844		6,844		50,696				436	08/25/2051
91863*-AA-3	VPC Synthesis, L.P. VPC Synthesis 6.500% 06/11/28		11/29/2023	Paydown		10,273,602	10,273,602	10,273,602	4,892,220						10,273,602				153,967	06/11/2028
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		12/15/2023	Redemption 100.0000		80,018	80,018	80,018	80,018						80,018				1,757	01/15/2043
92243R-AA-2	VCRRL 2021-1A A VCRRL 2021-1A A 2.152% 10/20/31		10/20/2023	Paydown		509,659	509,659	500,041	499,675		9,984		9,984		509,659				10,404	10/20/2031
92243R-AA-2	VCRRL 2021-1A A VCRRL 2021-1A A 2.152% 10/20/31		12/14/2023	AADE - FABN		3,626,307	3,890,685	3,817,264	3,814,467		27,043		27,043		3,841,510		(215,203)	(215,203)	96,287	10/20/2031
92343V-CQ-5	VERIZON COMM INC Senior Unsecured 4.400% 11/01/34		06/23/2023	Various		1,527,190	1,667,000	1,672,018	1,670,839		(125)		(125)		1,670,714		(143,524)	(143,524)	46,739	11/01/2034

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
924922-AA-5	VERUS 2022-8 A1 VERUS 22-8 A1 6.127% 09/25/67		12/01/2023	Paydown		6,388,103	6,388,103	6,298,942	6,300,399		87,705		87,705		6,388,103				229,523	09/25/2067
92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		09/15/2023	Paydown		11,797,750	11,797,750	11,936,533	11,838,880		(41,130)		(41,130)		11,797,750				396,750	11/15/2048
92535V-AD-4	VBTOW 2018-2A A VBTOW 2018-2A B 5.218% 11/15/48		09/15/2023	Paydown		1,100,000	1,100,000	1,099,953	1,099,635		365		365		1,100,000				43,208	11/15/2048
92535V-AE-2	VBTOW 2018-2A A VBTOW 2018-2A C 6.195% 11/15/48		09/15/2023	Paydown		3,800,000	3,800,000	3,799,909	3,798,509		1,491		1,491		3,800,000				177,211	11/15/2048
92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1 0.820% 10/25/63		12/01/2023	Paydown		5,837	5,837	4,845			992		992		5,837				16	10/25/2063
92826C-AQ-5	VISA INC Senior Unsecured 2.000% 08/15/50		12/08/2023	Royal Bank of Canada		678,431	1,150,000	652,556			1,927		1,927		654,483		23,948	23,948	7,475	08/15/2050
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		12/31/2023	Various		752,949	752,949	752,949	561,801						752,949				8,511	10/14/2049
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		11/06/2023	Various		27,967,645	27,967,645	27,967,645	27,967,645						27,967,645				610,953	10/14/2049
928668-AR-3	VOLKSWAGEN GRP GTD NTS 4.250% 11/13/23		11/13/2023	Various		5,000,000	5,000,000	4,970,450	4,994,415		5,585		5,585		5,000,000				212,500	11/13/2023
92922F-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 4.821% 06/25/33		12/01/2023	Paydown		6,616	6,616	2,646			3,969		3,969		6,616				59	06/25/2033
92922F-4D-7	WAMU 2005-AR14 B5 WAMU 2005-AR14 1A4 4.923% 12/25/35		11/01/2023	Paydown		105,622	105,622	97,662	97,863		7,760		7,760		105,622				1,181	12/25/2035
92922F-7P-7	WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1 6.010% 12/25/45		12/26/2023	Paydown		133,657	133,657	122,928	126,804		6,853		6,853		133,657				2,994	12/25/2045
92922F-L4-8	WAMU 2005-AR6 B12 WAMU 2005-AR6 2AB3 6.010% 04/25/45		12/26/2023	Paydown		284,963	284,963	255,875	272,430		12,534		12,534		284,963				6,514	04/25/2045
92922F-QV-3	WAMU 2004-S2 B3 WAMU 2004-S2 B3 5.463% 06/25/34		10/01/2023	Paydown			38,933	438			(438)		(438)						1,292	06/25/2034
92922F-S5-8	WAMU 2005-AR8 2AC3 WAMU 2005-AR8 2AC3 6.250% 07/25/45		12/26/2023	Paydown		286,448	286,448	243,930	253,938		32,510		32,510		286,448				6,757	07/25/2045
92922F-TJ-7	WAMU 2004-AR8 A1 WAMU 2004-AR8 A1 6.310% 06/25/44		12/25/2023	Paydown		88,179	88,179	77,832	81,985		6,195		6,195		88,179				1,506	06/25/2044
92922F-X8-6	WMALT 2005-6 1CB WMALT 2005-6 1CB 6.500% 08/25/35		12/01/2023	Paydown		22,433	25,347	20,737			1,696		1,696		22,433				480	08/25/2035
92925G-AA-1	WAMU 2006-AR16 2A1 WAMU 2006-AR16 1A1 4.272% 12/25/36		12/01/2023	Paydown		216,123	225,027	199,876	210,304		5,819		5,819		216,123				5,422	12/25/2036
92925G-AC-7	WAMU 2006-AR16 2A1 WAMU 2006-AR16 2A1 4.339% 12/25/36		12/01/2023	Paydown		107,370	99,606	85,196	90,057		17,313		17,313		107,370				5,213	12/25/2036
92925G-AC-7	WAMU 2006-AR16 2A1 WAMU 2006-AR16 2A1 4.339% 12/25/36		12/14/2023	AADE BLIC Modco AAM		999,054	1,154,876	987,794	1,044,163		15,181		15,181		1,059,344		(60,290)	(60,290)	82,159	12/25/2036
92926U-AD-3	WAMU 2007-HY2 3B6 WAMU 2007-HY2 2A2 4.612% 11/25/36		12/01/2023	Paydown		142,565	142,565	133,814			8,751		8,751		142,565				2,855	11/25/2036
92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO 1ST MTG 6.140% 01/31/28		10/31/2023	Redemption 100.0000		712,543	712,543	712,543	712,543						712,543				27,552	01/31/2028
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS 2.750% 12/31/32		12/31/2023	Various		3,455,592	3,455,592	3,455,592	2,005,136						3,455,592				43,742	12/31/2032
92984*-AA-5	WEC INFRASTRUCTURE WIND HLDG SR SECD NTS 2.750% 12/31/32		11/06/2023	Various		25,292,771	25,292,771	25,292,771	25,292,771						25,292,771				417,628	12/31/2032
93002*-AA-1	WEC INFRASTRUCTURE WIND HOLDIN SR SECD 6.380% 12/31/31		04/21/2023	NON-BROKER TRADE		6,612,186	6,400,000	6,400,000	6,400,000						6,400,000		212,186	212,186	140,644	12/31/2031
93002*-AA-1	WEC INFRASTRUCTURE WIND HOLDIN SR SECD 6.380% 12/31/31		12/31/2023	Redemption 100.0000		5,041,778	5,041,778	5,041,778	5,041,778						5,041,778				1,827,867	12/31/2031
93362F-AD-5	WAMU 2006-AR8 LB6 WAMU 2006-AR8 1A4 4.407% 08/25/46		12/01/2023	Paydown		666,025	649,769	622,332	663,937		2,088		2,088		666,025				15,851	08/25/2046
93363H-AJ-6	WAMU 2007-HY3 3B6 WAMU 2007-HY3 4A1 4.311% 03/25/37		12/01/2023	Paydown		378,549	383,821	329,940	337,416		41,133		41,133		378,549				7,583	03/25/2037

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
933636-AA-0	WAMU 2007-HY4 1A1 WAMU 2007-HY4 1A1 3.325% 04/25/37		12/01/2023	Paydown		457,203	466,450	406,414	442,946		14,257		14,257		457,203				7,458	04/25/2037
933636-AC-6	WAMU 2007-HY4 1A1 WAMU 2007-HY4 2A1 3.459% 04/25/37		12/01/2023	Paydown		91,819	84,486	76,663	83,549		8,269		8,269		91,819				1,820	04/25/2037
933636-AJ-1	WAMU 2007-HY4 1A1 WAMU 2007-HY4 4A1 4.238% 09/25/36		11/01/2023	Paydown		2,301	4,897	4,183	4,473		(2,172)		(2,172)		2,301				101	09/25/2036
933637-AA-8	WAMU 2006-AR18 LB5 WAMU 2006-AR18 1A1 3.270% 01/25/37		12/01/2023	Paydown		110,298	181,748	149,948	161,127		(50,828)		(50,828)		110,298				1,540	01/25/2037
93363C-AC-3	WAMU 2006-AR7 2A WAMU 2006-AR7 3A 5.977% 07/25/46		12/01/2023	Paydown		272,641	272,641	241,047	245,353		27,287		27,287		272,641				6,729	07/25/2046
93363N-AB-1	WAMU 2006-AR12 3B4 WAMU 2006-AR12 1A2 4.490% 10/25/36		12/01/2023	Paydown		189,469	193,979	168,917	182,172		7,297		7,297		189,469				4,246	10/25/2036
93363N-AC-9	WAMU 2006-AR12 3B4 WAMU 2006-AR12 1A3 4.490% 10/25/36		12/01/2023	Paydown		40,540	41,505	36,143	39,051		1,489		1,489		40,540				909	10/25/2036
93363P-AA-8	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A1 4.020% 11/25/36		12/01/2023	Paydown		343,382	301,267	285,742	301,310		42,072		42,072		343,382				4,967	11/25/2036
93363P-AD-2	WAMU 2006-AR14 2A1 WAMU 2006-AR14 1A4 4.020% 11/25/36		12/01/2023	Paydown		401,117	351,921	313,352	334,169		66,948		66,948		401,117				5,802	11/25/2036
93363P-AH-3	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A1 4.005% 11/25/36		12/01/2023	Paydown		80,190	80,785	68,109	76,156		4,034		4,034		80,190				1,562	11/25/2036
93363P-AH-3	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A1 4.005% 11/25/36		12/14/2023	AADE BLIC Modco AAM		1,683,742	1,868,685	1,575,475	1,761,613		47,229		47,229		1,808,843		(125,101)	(125,101)	67,460	11/25/2036
93363Q-AA-6	WAMU 2006-AR15 1A WAMU 2006-AR15 1A 5.852% 11/25/46		12/01/2023	Paydown		754,407	640,454	589,506	616,560		137,847		137,847		754,407				10,512	11/25/2046
93363R-AB-2	WAMU 2006-AR13 2A1B WAMU 2006-AR13 2A 6.512% 10/25/46		12/01/2023	Paydown		89,151	89,151	80,397	84,134		5,016		5,016		89,151				2,336	10/25/2046
93363T-AB-8	WAMU 2006-AR11 2A WAMU 2006-AR11 2A 6.512% 09/25/46		12/01/2023	Paydown		949,631	949,631	867,825	897,077		52,554		52,554		949,631				17,327	09/25/2046
93363T-AB-8	WAMU 2006-AR11 2A WAMU 2006-AR11 2A 6.512% 09/25/46		12/14/2023	AADE BLIC Modco AAM		8,671,347	9,485,106	8,668,007	8,960,187		8,229		8,229		8,968,416		(297,068)	(297,068)	441,399	09/25/2046
93363T-AD-4	WAMU 2006-AR11 2A WAMU 2006-AR11 3A1A 5.978% 09/25/46		12/01/2023	Paydown		1,070,461	1,013,395	814,824	939,591		130,870		130,870		1,070,461				23,173	09/25/2046
93364B-AG-5	WAMU 2007-0A5 1A1B WAMU 2007-0A5 2XPP 0.000% 06/25/47		12/01/2023	Paydown															15	06/25/2047
93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.760% 05/25/37		12/26/2023	Paydown		25,210	25,210	20,168			5,042		5,042		25,210				661	05/25/2037
93364F-AG-6	WAMU 2007-HY7 4B6 WAMU 2007-HY7 3A1 4.106% 07/25/37		12/01/2023	Paydown		1,978,801	1,929,805	1,718,737	1,782,605		196,196		196,196		1,978,801				42,570	07/25/2037
939336-6H-1	WMALT 2005-4 5A8 WMALT 2005-4 CB13 5.500% 06/25/35		12/25/2023	Paydown		127,285	139,268	107,924	105,101		22,184		22,184		127,285				3,922	06/25/2035
939336-6Y-4	WMALT 2005-4 5A8 WMALT 2005-4 5A8 5.500% 06/25/35		12/01/2023	Paydown		25,256	29,991	24,396			861		861		25,256				596	06/25/2035
939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 4.632% 08/25/33		12/01/2023	Paydown		334,103	334,103	310,487	329,455		4,647		4,647		334,103				7,968	08/25/2033
939336-PC-1	WAMU 2003-AR1 A6 WAMU 2003-AR1 A6 4.009% 03/25/33		12/01/2023	Paydown		9,398	9,398	7,049			2,350		2,350		9,398				164	03/25/2033
939336-Y3-1	WAMU 2005-AR1 B6 WAMU 2005-AR1 B2 6.895% 01/25/45		12/25/2023	Paydown		259	40,097	852			(593)		(593)		259				518	01/25/2045
93934F-JQ-6	WMALT 2006-AR1 A1C WMALT 2006-AR1 A1A 5.970% 02/25/36		12/26/2023	Paydown		51,856	69,151	59,427	65,906		(14,050)		(14,050)		51,856				2,170	02/25/2036
93934F-LT-7	WMALT 2006-2 1A3 WMALT 2006-2 1A3 6.000% 03/25/36		12/01/2023	Paydown		116,488	125,123	125,550			(9,062)		(9,062)		116,488				2,258	03/25/2036
93935A-AD-4	WMALT 2006-AR5 4A WMALT 2006-AR5 4A 6.048% 06/25/46		12/01/2023	Paydown		390,609	351,857	297,315	317,313		73,296		73,296		390,609				6,961	06/25/2046
93935A-AF-9	WMALT 2006-AR5 4A WMALT 2006-AR5 5A 6.048% 06/25/46		12/01/2023	Paydown		40,411	29,953	26,267			14,144		14,144		40,411				682	06/25/2046

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93935N-AB-0	WMALT 2007-OA1 B12 WMALT 2007-OA1 2A 5.649% 12/25/46		12/01/2023	Paydown		21,702	27,656	23,819	27,256		(5,554)		(5,554)		21,702				809	12/25/2046
93935Q-AE-7	WMALT 2007-OA2 CX1 WMALT 2007-OA2 CX1 0.000% 01/25/47		10/01/2023	Paydown				4			(4)		(4)							01/25/2047
93936M-AA-3	WMALT 2007-OA4 A1A WMALT 2007-OA4 A1A 5.818% 04/25/47		12/01/2023	Paydown		331,769	282,267	254,165	276,642		55,127		55,127		331,769				7,031	04/25/2047
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.676% 02/18/31		12/15/2023	Various		11,343,015	11,343,015	11,322,349	2,525,351		20,558		20,558		11,343,015				317,219	02/18/2031
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.526% 02/18/31		12/15/2023	Various		2,705,127	2,705,127	2,697,239	694,471		7,888		7,888		2,705,127				93,619	02/18/2031
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.226% 02/18/31		12/15/2023	Various		5,225,945	5,225,945	5,181,265	1,341,613		44,679		44,679		5,225,945				215,535	02/18/2031
94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		12/31/2023	Redemption 100.0000		918,475	918,475	918,475	761,283						918,475				23,843	01/18/2027
94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		11/06/2023	Security Withdraw		3,350,822	3,350,822	3,350,822	3,350,822						3,350,822				182,854	01/18/2027
94978#-AH-0	Wec 2001a (cvs Health) P/T CERTS 7.530% 01/10/24		12/10/2023	Various		730,042	730,042	730,042	604,531						730,042				20,999	01/10/2024
94978#-AH-0	Wec 2001a (cvs Health) P/T CERTS 7.530% 01/10/24		11/06/2023	Security Withdraw		2,136,136	2,136,136	2,136,136	2,136,136						2,136,136				137,972	01/10/2024
94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		12/10/2023	Redemption 100.0000		650,120	650,120	650,120	539,224						650,120				14,740	08/10/2027
94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		11/06/2023	Security Withdraw		2,449,903	2,449,903	2,449,903	2,449,903						2,449,903				124,459	08/10/2027
94978#-EL-7	DOW CHEMICAL CO EQUIP NT SER C 5.670% 01/03/29		01/03/2023	Redemption 100.0000		273,255	273,255	273,255	273,255						273,255				7,747	01/03/2029
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26		12/10/2023	Redemption 100.0000		720,998	720,998	720,998	720,998						720,998				25,141	07/10/2026
94978#-FG-7	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-A 5.720% 09/26/29		01/15/2023	Redemption 100.0000		2,706	2,706	2,706	2,706						2,706				65	09/26/2029
94978#-FH-5	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-B 5.720% 09/26/29		11/06/2023	Security Withdraw		263,903	263,903	263,903	263,903						263,903				20,490	09/26/2029
94978#-FJ-1	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-C 5.720% 09/26/29		01/15/2023	Redemption 100.0000		57,596	57,596	57,596	57,596						57,596				649	09/26/2029
94978#-FJ-1	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-C 5.720% 09/26/29		11/06/2023	Security Withdraw		14,318	14,318	14,318	14,318						14,318				(254)	09/26/2029
94978#-FK-8	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-D 5.720% 01/15/23		01/15/2023	Redemption 100.0000		19,197	19,197	19,197	19,197						19,197				254	01/15/2023
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A 5.720% 01/15/28		01/15/2023	Redemption 100.0000		127,414	127,414	127,414	127,414						127,414				3,611	01/15/2028
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A 5.720% 01/15/28		11/06/2023	Security Withdraw		66,593	66,593	66,593	66,593						66,593				10,173	01/15/2028
94978#-FM-4	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-B 5.720% 01/15/28		01/15/2023	Redemption 100.0000		44,425	44,425	44,425	44,425						44,425				1,259	01/15/2028
94978#-FN-2	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-C 5.720% 09/26/29		01/15/2023	Redemption 100.0000		34,471	34,471	34,471	34,471						34,471				986	09/26/2029
94978#-FP-7	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-D 5.720% 09/26/29		01/15/2023	Redemption 100.0000		126,582	126,582	126,582	126,582						126,582				3,584	09/26/2029
94978#-FP-7	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-D 5.720% 09/26/29		11/06/2023	Security Withdraw		131,770	131,770	131,770	131,770						131,770				8,553	09/26/2029
94978#-GK-7	FURC TRUST NO. 2007-1A EQUIP NTS 07-1A-A 5.670% 01/30/30		10/02/2023	Redemption 100.0000		335,947	335,947	335,947	335,947						335,947				17,771	01/30/2030
94978#-GL-5	FURC TRUST NO. 2007-1A EQUIP NTS 07-1A-B 5.670% 01/30/30		10/02/2023	Redemption 100.0000		29,687	29,687	29,687	29,687						29,687				3,310	01/30/2030
94978#-GM-3	FURC TRUST NO. 2007-1A EQUIP NTS 07-1A-C 5.670% 01/30/30		10/02/2023	Redemption 100.0000		215,750	215,750	215,750	215,750						215,750				13,984	01/30/2030

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A 5.670% 01/30/30		01/15/2023	Redemption 100.0000		48,092	48,092	48,092	48,092						48,092				1,363	01/30/2030
94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B 5.670% 01/15/30		01/15/2023	Redemption 100.0000		125,259	125,259	125,259	125,259						125,259				3,551	01/15/2030
949789-AF-8	WFMBS 2006-AR19 A6 WFMBS 2006-AR19 A6 6.355% 12/25/36		12/01/2023	Paydown		141,018	177,218	151,521	153,440		(12,423)		(12,423)		141,018				4,232	12/25/2036
949789-AF-8	WFMBS 2006-AR19 A6 WFMBS 2006-AR19 A6 6.355% 12/25/36		12/14/2023	AARE Surplus AAM		1,306,087	1,459,936	1,248,239	1,264,055		29,747		29,747		1,293,803		12,285	12,285	71,291	12/25/2036
94983R-AD-6	WFMBS 2006-AR5 2A2 WFMBS 2006-AR5 2A1 4.674% 04/25/36		12/01/2023	Paydown		99,904	100,373	89,550	91,396		8,509		8,509		99,904				2,226	04/25/2036
94984M-AM-6	WFMBS 2006-AR14 CRB5 WFMBS 2006-AR14 2A1 6.376% 10/25/36		12/01/2023	Paydown		158,300	166,147	145,179	147,832		10,468		10,468		158,300				4,322	10/25/2036
94984N-AA-0	WFMBS 2006-AR16 B6 WFMBS 2006-AR16 A1 6.240% 10/25/36		12/01/2023	Paydown		114,463	145,647	133,443			(14,837)	4,308	(19,145)		114,463				5,921	10/25/2036
94985G-BF-2	WFALT 2007-PA3 3A7 WFALT 2007-PA3 3A7 0.250% 07/25/37		11/01/2023	Paydown															71	07/25/2037
94985J-CA-6	WFMBS 2007-7 A43 WFMBS 2007-7 A49 6.000% 06/25/37		12/01/2023	Paydown		18,457	20,731	17,697			760		760		18,457				244	06/25/2037
94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.990% 03/25/38		12/01/2023	Paydown		29,089	45,581	37,604			(8,515)		(8,515)		29,089				1,016	03/25/2038
94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-AR7 A1 5.887% 12/28/37		12/01/2023	Paydown		60,304	75,863	67,738	68,560		(8,257)		(8,257)		60,304				1,568	12/28/2037
94987U-AG-8	WFMLT 2011-RR2 2A2 WFMLT 2011-RR2 2A2 7.070% 02/27/36		12/01/2023	Paydown		246,202	246,202	228,598			17,605		17,605		246,202				3,919	02/27/2036
94987V-AL-5	WFMLT 2011-RR3 A5 WFMLT 2011-RR3 A5 4.285% 03/27/37		12/01/2023	Paydown		130,644	101,451	72,918	75,027		55,617		55,617		130,644				2,518	03/27/2037
94987X-AE-7	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR4 1A2 4.656% 06/27/36		12/01/2023	Paydown		139,747	144,680	102,551	115,662		24,085		24,085		139,747				4,425	06/27/2036
94987X-AE-7	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR4 1A2 4.656% 06/27/36		12/22/2023	ALRe Corporate AAM		2,153,868	2,454,304	1,739,634	1,962,048		15,219		15,219		1,977,266		176,602	176,602	114,538	06/27/2036
95000U-3E-1	WELLS FARGO & COMPANY Senior Unsecured 5.574% 07/25/29		07/18/2023	Morgan Stanley		3,508,470	3,500,000	3,500,000							3,500,000		8,470	8,470		07/25/2029
95058X-AE-8	WEN 2019-1A A2II WEN 2018-1A A2II 3.884% 03/15/48		12/15/2023	Paydown		265,809	265,809	264,974	265,362		447		447		265,809				6,464	03/15/2048
95058X-AH-1	WEN 2019-1A A2II WEN 2019-1A A2II 4.080% 06/15/49		12/15/2023	Paydown		23,382	23,382	23,382	23,382						23,382				648	06/15/2049
957128-AA-5	LOWE'S COS INC SECURED 6.090% 08/15/24		12/15/2023	Redemption 100.0000		819,022	819,022	819,022	819,022						819,022				27,268	08/15/2024
957638-AD-1	WESTERN ALLIANCE BANCORP Subordinated 3.000% 06/15/31		12/08/2023	Various		8,384,118	10,602,000	10,625,267	10,620,606		(4,594)		(4,594)		10,616,012		(2,231,895)	(2,231,895)	293,852	06/15/2031
958254-AE-4	WESTERN GAS PART Senior Unsecured 3.950% 06/01/25		03/02/2023	Goldman Sachs		951,400	1,000,000	976,250	979,180		1,479		1,479		980,660		(29,260)	(29,260)	10,424	06/01/2025
96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43		12/15/2023	Redemption 100.0000		438,752	438,752	443,124	394,797		(3,085)		(3,085)		438,752				9,994	09/15/2043
96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43		11/06/2023	Security Withdraw		11,108,594	11,033,557	11,143,499	11,111,451		(2,857)		(2,857)		11,108,594				475,188	09/15/2043
969457-BB-5	WILLIAMS COS INC Senior Unsecured 7.500% 01/15/31		08/30/2023	ALRE - DFL Trust AAM		8,249,266	7,593,000	8,412,388	8,100,501		(32,897)		(32,897)		8,067,604		181,662	181,662	640,659	01/15/2031
969457-BD-1	WILLIAMS COS INC Senior Unsecured 7.750% 06/15/31		08/30/2023	ALRE - DFL Trust AAM		680,815	619,000	637,570	629,055		(585)		(585)		628,470		52,345	52,345	33,981	06/15/2031
97064G-AA-1	WESTF 2021-A A WESTF 2021-A A 3.104% 05/15/46		12/15/2023	Paydown		650,240	650,240	612,648	615,899		34,341		34,341		650,240				10,717	05/15/2046
97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-1-A 4.920% 07/02/28		01/02/2023	Redemption 100.0000		3,245	3,245	3,245	3,245						3,245				77	07/02/2028
97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-1-A 4.920% 07/02/28		11/06/2023	Security Withdraw		78,416	78,416	78,416	78,416						78,416				5,104	07/02/2028

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A 4.920% 01/02/26		01/02/2023	Redemption 100.0000		118,400	118,400	118,400	118,400						118,400				1,550	01/02/2026
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A 4.920% 01/02/26		11/06/2023	Security Withdraw		298,091	298,091	298,091	298,091						298,091				16,013	01/02/2026
97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B 4.920% 07/02/28		01/02/2023	Redemption 100.0000		2,314	2,314	2,314	2,314						2,314				57	07/02/2028
97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B 4.920% 07/02/28		11/06/2023	Security Withdraw		92,636	92,636	92,636	92,636						92,636				6,128	07/02/2028
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B 4.920% 01/02/26		01/02/2023	Redemption 100.0000		82,817	82,817	82,817	82,817						82,817				793	01/02/2026
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B 4.920% 01/02/26		11/06/2023	Security Withdraw		231,737	231,737	231,737	231,737						231,737				13,566	01/02/2026
97181#-LK-7	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-C 4.920% 07/02/28		01/02/2023	Redemption 100.0000		23,823	23,823	23,823	23,823						23,823				484	07/02/2028
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C 4.920% 01/02/26		01/02/2023	Redemption 100.0000		145,485	145,485	145,485	145,485						145,485				3,730	01/02/2026
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C 4.920% 01/02/26		11/06/2023	Security Withdraw		445,714	445,714	445,714	445,714						445,714				29,784	01/02/2026
97263B-AA-1	WILTON RE FIN LL Senior Unsecured 9.485% 03/30/33		03/30/2023	Various		27,900,000	27,900,000	28,202,202	27,823,160		131,555		131,555		27,954,715		(54,715)	(54,715)	819,563	03/30/2033
97770*-AA-2	Wolf Entertainment Funding LLC Wolf Entertainment TV Rev Sec 2.990% 05/20/45		11/20/2023	Paydown		37,315,467	37,315,467	37,315,467	37,315,467						37,315,467				684,158	05/20/2045
98371#-AA-9	Xhd Ltd (home Depot) SECD NTS 5.840% 01/15/24		12/15/2023	Various		369,134	369,134	369,134	306,108						369,134				8,827	01/15/2024
98371#-AA-9	Xhd Ltd (home Depot) SECD NTS 5.840% 01/15/24		11/06/2023	Security Withdraw		1,553,430	1,553,430	1,553,430	1,553,430						1,553,430				80,478	01/15/2024
98919V-AA-3	ZAYO GROUP HOLDI Senior Secured 4.000% 03/01/27		08/14/2023	Goldman Sachs		756,250	1,000,000	1,000,000	1,000,000						1,000,000		(243,750)	(243,750)	38,333	03/01/2027
98920M-AA-0	ZAXBY 2021-1A A2 ZAXBY 2021-1A A2 3.238% 07/30/51		10/30/2023	Paydown		150,000	150,000	150,000	150,000						150,000				3,036	07/30/2051
98978V-AB-9	ZOETIS INC Senior Unsecured 3.250% 02/01/23		02/01/2023	Maturity		7,000,000	7,000,000	7,009,743	7,000,000						7,000,000				113,750	02/01/2023
BCC03P-FU-9	PBHET 2000-2 X2 PBHET 2000-2 X2 0.000% 08/25/31		03/25/2023	Paydown				35			(35)		(35)							08/25/2031
BCC0BB-UT-7	ACE 2003-MH1X B2 ACE 2003-MH1X B2 0.000% 08/15/30		12/01/2023	Paydown		3,547	3,547	1,046			2,501		2,501		3,547				(128)	08/15/2030
C9082@-AA-5	TRANSURBAN CARDINAL HOLDINGS SR SECD NTS 4.220% 02/10/23		01/10/2023	Call 100.0000		11,441,648	11,174,017	11,441,648	11,079,923					361,724	11,174,017	(267,631)		(267,631)	91,689	02/10/2023
D2740*-AG-2	Portigon Ag (new York Branch) SUB NTS SER 2 6.030% 01/02/27		11/06/2023	Security Withdraw		18,086,921	17,983,128	18,256,983	18,120,137		(32,352)		(32,352)		18,087,784		(863)	(863)	1,996,452	01/02/2027
D2740*-AH-0	Portigon Ag (new York Branch) SUB NTS SER 12 6.030% 01/02/27		11/06/2023	Security Withdraw		14,139,943	14,060,365	14,273,859	14,165,075		(25,024)		(25,024)		14,140,052		(108)	(108)	1,560,955	01/02/2027
G4301U-AF-1	HAIL 2017-1 B HAIL 2017-1 A 4.000% 11/15/37		12/15/2023	Paydown		1,609,851	1,609,851	1,599,750	1,607,131		2,720		2,720		1,609,851				39,432	11/15/2037
G7605#-AA-1	ROADSTER FINANCE DAC SR SECD NTS SER A 2.290% 10/18/32		10/18/2023	Redemption 100.0000		769,161	769,161	866,655	778,398					88,257	769,161	(97,493)		(97,493)	17,908	10/18/2032
G7741@-AA-8	SoftBank Vision Fund II SVF II FINCO (CAYMAN) LP DD 5.000% 12/22/25		12/18/2023	Paydown		9,128,822	9,128,822	9,227,580	9,228,693		(99,871)		(99,871)		9,128,822				477,482	12/22/2025
G7741@-AA-8	SoftBank Vision Fund II SVF II FINCO (CAYMAN) LP DD 5.000% 12/22/25		04/01/2023	Tax Free Exchange		540,124,142	540,124,142	540,124,142	540,124,142						540,124,142				7,426,707	12/22/2025
G7741@-AB-6	SoftBank Vision Fund II SVF II FINCO (CAYMAN) LP INC T 5.000% 12/22/25		12/26/2023	Paydown		133,288,746	133,288,746	133,288,746							133,288,746				3,871,347	12/22/2025
G8868J-AB-1	Tiger Global Private Investmen Tiger Global Private Investmen 9.298% 02/10/27		07/24/2023	Paydown		70,000,000	70,000,000	69,890,821			109,179		109,179		70,000,000				1,925,600	02/10/2027
G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33		12/31/2023	Redemption 100.0000		304,591	304,591	304,591	304,591						304,591				10,320	09/30/2033

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D 3.820% 04/01/32		12/31/2023	Redemption 100.0000		1,351,605	1,351,605	1,321,006	1,284,236					36,770	1,351,605	30,599		30,599	38,526	04/01/2032
R2000#-AA-1	BUGGERTJENESTE AS SR SECD NTS 2.750% 08/05/27		12/31/2023	Redemption 100.0000		5,020,651	5,020,651	4,931,467	4,952,507					(21,041)	5,020,651	89,184		89,184	86,627	08/05/2027
06368L-AP-1	BANK OF MONTREAL Senior Unsecured 4.250% 09/14/24	A	12/15/2023	MMTL Modco AAM		12,393,348	12,500,000	12,492,125	12,493,258		3,726		3,726		12,496,985		(103,637)	(103,637)	665,538	09/14/2024
064159-8N-9	BANK NOVA SCOTIA Junior Subordinated 3.625% 10/27/81	A	02/13/2023	Barclays		2,332,500	3,000,000	3,000,000	3,000,000						3,000,000		(667,500)	(667,500)	32,504	10/27/2081
09784Y-AC-2	Bonavista Energy Corp CONV SUB NTS 10.000% 08/11/35	A	09/27/2023	Direct		1,328,440	729,912	923,355	843,488		(4,141)		(4,141)		839,346		489,094	489,094	17,437	08/11/2035
136055-AA-8	CAN IMPERIAL BK Secured 7.262% 04/10/32	A	10/12/2023	Redemption 100.0000		539,061	539,061	542,007	540,114		(1,053)		(1,053)		539,061				29,258	04/10/2032
136375-DC-3	CANADIAN NATL RR Senior Unsecured 3.850% 08/05/32	A	01/31/2023	Various		481,503	500,000	467,085	467,731		233		233		467,964		13,539	13,539	9,447	08/05/2032
13645R-BF-0	CANADIAN PACIFIC Senior Unsecured 2.450% 12/02/31	A	03/22/2023	Various		3,419,960	4,000,000	3,389,726	3,416,226		12,412		12,412		3,428,638		(8,678)	(8,678)	30,489	12/02/2031
22576C-E#-4	CRESCENT POINT ENERGY CORP SR GTD NTS SER O 3.780% 06/12/23	A	06/12/2023	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				170,100	06/12/2023
29250N-AF-2	ENBRIDGE INC Senior Unsecured 4.000% 10/01/23	A	10/01/2023	Maturity		3,000,000	3,000,000	2,979,180	2,984,765		15,235		15,235		3,000,000				120,000	10/01/2023
29250N-AH-8	ENBRIDGE INC Senior Unsecured 3.500% 06/10/24	A	12/19/2023	MMTL Modco AAM		1,978,424	2,000,000	1,711,095	1,939,639		39,934		39,934		1,979,572		(1,148)	(1,148)	71,750	06/10/2024
29250N-BG-9	ENBRIDGE INC Senior Unsecured 0.550% 10/04/23	A	10/04/2023	Maturity		6,000,000	6,000,000	5,996,880	5,998,813		1,187		1,187		6,000,000				33,000	10/04/2023
36720#-AD-1	GAS TRANSMISSION NORTHWEST SR NTS 5.690% 06/01/35		01/11/2023	Redemption 100.0000		(768,150)	(768,150)	(768,150)	(768,150)						(768,150)					06/01/2035
448055-AD-5	CENOVUS ENERGY Senior Unsecured 6.800% 09/15/37	A	08/30/2023	ALRE - DFL Trust AAM		2,071,769	2,000,000	2,055,640	2,055,081		(1,500)		(1,500)		2,053,580		18,189	18,189	130,333	09/15/2037
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A 4.115% 06/30/42		12/29/2023	Redemption 100.0000		22,690	22,690	23,101	22,184					916	22,690	(410)		(410)	1,564	06/30/2042
67077M-AN-8	NUTRIEN LTD Senior Unsecured 4.125% 03/15/35	A	08/30/2023	ALRE - DFL Trust AAM		3,464,460	4,000,000	3,430,432	3,438,771		21,588		21,588		3,460,359		4,101	4,101	158,125	03/15/2035
887147-A#-3	TimberWest Forest Corp. SR SECD BDS 3 4.810% 10/13/23	A	01/03/2023	Tax Free Exchange		25,600,000	25,600,000	25,600,000	25,600,000						25,600,000				273,636	10/13/2023
887147-B*-6	TimberWest Forest Corp. SR SECD BDS 4 4.990% 10/13/26	A	01/03/2023	Tax Free Exchange		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				88,711	10/13/2026
887147-B@-4	TimberWest Forest Corp. SR SECD BDS SER 5 2.890% 10/08/33	A	01/03/2023	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				68,236	10/08/2033
C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A 4.480% 08/13/30	A	08/14/2023	Redemption 100.0000		1,187,500	1,187,500	1,187,500	1,187,500						1,187,500				53,200	08/13/2030
C4862#-AB-8	ISLAND TIMBERLANDS FINANCE COR SR SECD BDS SER 2 6.160% 08/30/25	A	01/03/2023	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				145,535	08/30/2025
C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN SR SECD NTS 4.560% 06/30/51		12/30/2023	Redemption 100.0000		304,321	304,321	321,945	300,982					20,963	304,321	(17,623)		(17,623)	9,415	06/30/2051
000000-00-0	Banesco Panama SA BANESCO TL 07/15/24 8.987% 07/15/24	D	07/17/2023	Redemption 100.0000		11,402,532	11,402,532	11,545,063	11,485,730		(83,198)		(83,198)		11,402,532				589,904	07/15/2024
000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.795% 09/15/24	D	12/15/2023	Various		20,000,000	20,000,000	19,233,247	14,912,418		6,234		6,234		20,000,000				659,034	09/15/2024
000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.795% 09/15/24	D	11/06/2023	Security Withdraw		20,325,391	20,000,000	19,233,247	19,883,225		442,167		442,167		20,325,391				1,363,691	09/15/2024
000000-00-0	Viettel Peru SAC Senior Secured 4.885% 02/25/28	D	08/25/2023	Redemption 100.0000		8,312,500	8,312,500	8,186,150	8,208,759		103,741		103,741		8,312,500				205,503	02/25/2028
000000-00-0	RED DORSAL LTD Senior Secured 5.875% 10/12/31	D	07/12/2023	Redemption 100.0000		1,425,286	1,425,286	1,425,286	1,425,286						1,425,286				42,071	10/12/2031
000000-00-0	RED DORSAL LTD Senior Secured 5.875% 10/12/31	D	08/30/2023	ALRE - DFL Trust AAM		17,869,665	18,384,429	18,384,429	18,384,429						18,384,429		(514,764)	(514,764)	957,075	10/12/2031

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 10.226% 12/31/32	D	02/24/2023	Tax Free Exchange		8,750,000	8,750,000	8,750,000	8,750,000						8,750,000				261,855	12/31/2032
000000-00-0	DPF 2021-2 A DPF 2021-2 A 4.652% 04/28/59	B	10/30/2023	Paydown		9,787,314	9,787,314	8,500,855	9,365,589		205,723		205,723	(864,734)	9,787,314	1,080,737		1,080,737	132,823	04/28/2059
000000-00-0	PRTSQ 2023-NPL1A A PRTSQ 2023-NPL1A A 7.438% 07/25/63	B	10/25/2023	Paydown		3,074,214	3,074,214	3,247,684			19,973		19,973		3,074,214	(191,416)		(191,416)	56,731	07/25/2063
000823-AJ-3	ABPCI 2017-1A A1R ABPCI 2017-1A A1R 7.278% 04/20/32	D	05/02/2023	ACRA RE II Surplus AAM Redemption		5,390,182	5,500,000	5,258,000	5,280,614		24,554		24,554		5,305,168		85,013	85,013	182,786	04/20/2032
001201-A#-9	AGL ENERGY LTD GTD SR NTS SER C 3.760% 12/08/28	D	01/01/2023	100.0000		(10,000,000)	(10,000,000)	(9,229,800)	(10,000,000)						(10,000,000)				(254,000)	12/08/2028
00652M-AJ-1	ADANI PORTS AND Senior Unsecured 5.000% 08/02/41	D	10/27/2023	AAIA PRT Ded ATT ACRA1 Mod AAM		20,200,000	20,200,000	20,200,000	20,200,000						20,200,000				1,248,472	08/02/2041
00654U-AA-0	ADANI INTERNATIO Senior Secured 3.000% 02/16/31	D	09/30/2023	Various		1,455,000	1,455,000	1,437,465	1,440,916		14,084		14,084		1,455,000				33,829	02/16/2031
00654U-AA-0	ADANI INTERNATIO Senior Secured 3.000% 02/16/31	D	11/06/2023	Various		25,599,225	25,826,250	25,515,004	25,576,255		22,970		22,970		25,599,225				852,266	02/16/2031
00774M-AC-9	AERCAP IRELAND Senior Unsecured 3.500% 01/15/25	D	03/15/2023	ACRA RE II Surplus AAM		3,843,674	4,000,000	3,820,960	3,823,049		17,107		17,107		3,840,156		3,518	3,518	93,333	01/15/2025
01448M-AB-5	ALESC 3A A2 ALESC 3A A2 6.405% 05/01/34	D	07/17/2023	Paydown		1,142,857	1,142,857	1,031,429	1,031,537		111,321		111,321		1,142,857				47,409	05/01/2034
01448X-AA-3	ALESC 6A A1 ALESC 6A A1 6.092% 03/23/35	D	09/25/2023	Paydown		15,753	15,753	14,926	15,159		594		594		15,753				673	03/23/2035
014495-AC-9	ALESC 13A A2 ALESC 13A A2 6.022% 09/23/37	D	12/14/2023	AARE Surplus AAM		2,867,000	3,760,000	2,672,400	2,822,246		30,009		30,009		2,852,255		14,745	14,745	209,236	09/23/2037
014498-AC-3	ALESC 14A A2 ALESC 14A A2 6.022% 09/23/37	D	12/14/2023	AARE Surplus AAM		13,090,832	17,469,000	9,869,985	10,710,295		195,177		195,177		10,905,473		2,185,359	2,185,359	972,099	09/23/2037
01449C-AG-5	ALESC 8A A2 ALESC 8A A2 6.092% 12/23/35	D	12/14/2023	AARE Surplus AAM		1,572,084	1,789,000	1,531,831	1,591,425		13,277		13,277		1,604,703		(32,619)	(32,619)	100,786	12/23/2035
01449W-AA-4	ALESC 10A A1 ALESC 10A A1 5.962% 09/23/36	D	09/25/2023	Paydown		1,078,732	1,078,732	950,215	948,808		129,924		129,924		1,078,732				21,676	09/23/2036
01450A-AB-6	ALESC 11A A1BF ALESC 11A A2 6.072% 12/23/36	D	12/14/2023	Various		7,983,663	10,230,000	7,895,950	8,136,445		84,154		84,154		8,220,599		(236,936)	(236,936)	574,328	12/23/2036
01450A-AF-7	ALESC 11A A1BF ALESC 11A A1BF 5.952% 12/23/36	D	12/26/2023	Paydown		1,481,734	1,481,734	1,363,126	1,372,590		109,144		109,144		1,481,734				53,557	12/23/2036
01450D-AB-0	ALESC 12A A2 ALESC 12A A1 5.976% 07/15/37	D	10/16/2023	Paydown		1,057,722	1,057,722	990,939	994,607		63,114		63,114		1,057,722				52,928	07/15/2037
01450D-AC-8	ALESC 12A A2 ALESC 12A A2 6.056% 07/15/37	D	12/14/2023	AARE Surplus AAM		4,888,579	6,406,000	3,619,390	3,925,187		79,568		79,568		4,004,755		883,824	883,824	408,982	07/15/2037
01450G-AA-5	ALESC 16A A ALESC 16A A 5.942% 03/23/38	D	12/26/2023	Paydown		1,348,591	1,348,591	1,150,516	1,158,268		190,323		190,323		1,348,591				67,128	03/23/2038
01450N-AA-0	ALESC 17A A1 ALESC 17A A1 6.372% 09/23/38	D	12/23/2023	Paydown		414,377	414,377	390,250	366,625		23,310		23,310		414,377				24,209	09/23/2038
01450N-AA-0	ALESC 17A A1 ALESC 17A A1 6.372% 09/23/38	D	12/14/2023	AARE Surplus AAM		1,994,668	2,260,247	2,124,632	2,129,340		4,842		4,842		2,134,182		(139,514)	(139,514)	133,601	09/23/2038
01751E-AG-3	ALLEG 2014-1RA B ALLEG 2014-1RA B 7.824% 10/21/28	D	12/14/2023	AARE Surplus AAM		1,001,118	1,000,000	975,700	988,983		2,554		2,554		991,537		9,581	9,581	84,069	10/21/2028
03329A-AJ-4	ANCHC 2014-5RA D ANCHC 2014-5RA D 8.156% 01/15/30	D	08/22/2023	Paydown		25,000,000	25,000,000	24,775,170	24,809,389		190,611		190,611		25,000,000				1,568,257	01/15/2030
03665A-AJ-6	ANTR 2017-2A CR ANTR 2017-2A AR 7.158% 10/20/33	D	05/02/2023	ACRA RE II Surplus AAM		5,801,953	6,009,316	5,622,917	5,643,783		25,562		25,562		5,669,345		132,607	132,607	195,826	10/20/2033
03666B-AA-2	ANTR 2021-1A B ANTR 2021-1A A1 7.170% 07/25/33	D	05/19/2023	ACRA RE II Surplus AAM		4,885,685	5,000,000	4,822,500	4,838,896		20,571		20,571		4,859,467		26,218	26,218	177,205	07/25/2033
03666L-AL-6	ANTR 2020-1A A1R ANTR 2020-1A A1R 7.134% 10/23/33	D	05/02/2023	ACRA RE II Surplus AAM		8,751,033	9,000,000	8,511,300	8,545,456		44,447		44,447		8,589,903		161,130	161,130	287,827	10/23/2033
03754W-AJ-0	JFIN 2016-1A CR JFIN 2016-1A CR 8.049% 10/27/28	D	09/19/2023	Redemption 100.0000		5,000,000	5,000,000	4,925,562	4,927,406		72,594		72,594		5,000,000				333,890	10/27/2028
04019R-AL-5	ARES 2022-66A C ARES 2022-66A C 9.338% 07/25/34	D	08/23/2023	Paydown		16,040,000	16,040,000	15,874,788	15,909,257		130,743		130,743		16,040,000				1,343,722	07/25/2034

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04019R-AL-5	ARES 2022-66A C ARES 2022-66A C 9.338% 07/25/34	D	05/19/2023	ACRA RE II Surplus AAM		6,040,208	6,100,000	6,037,170	6,050,279		2,405		2,405		6,052,683		(12,476)	(12,476)	362,772	07/25/2034
04019R-AN-1	ARES 2022-66A C ARES 2022-66A D1 10.508% 07/25/34	D	08/23/2023	Paydown		6,400,000	6,400,000	6,336,000	6,339,310		60,690		60,690		6,400,000				612,068	07/25/2034
04019R-AS-0	ARES 2022-66A C ARES 2022-66A D2 11.608% 07/25/34	D	08/23/2023	Paydown		5,300,000	5,300,000	5,194,530	5,210,792		89,208		89,208		5,300,000				565,979	07/25/2034
04363U-AD-8	PACIFIC NATIONAL FINANCE PTY L Senior Unsecured 6.000% 04/07/23	D	04/07/2023	Maturity		7,901,000	7,901,000	7,860,310	7,899,752		1,248		1,248		7,901,000				237,030	04/07/2023
04965D-A*-7	ATRESMEDIA CORPORACION DE MEDI SR NTS SER A 4.480% 07/11/23	D	07/11/2023	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				358,400	07/11/2023
05072M-AA-1	AUDAX 2020-4A CR AUDAX 2020-4A A 6.692% 10/15/31	D	04/17/2023	Paydown		15,000,000	15,000,000	14,572,500	14,671,717		328,283		328,283		15,000,000				487,004	10/15/2031
05072M-AC-7	AUDAX 2020-4A CR AUDAX 2020-4A B 7.392% 10/15/31	D	04/17/2023	Paydown		23,700,000	23,700,000	22,574,250	22,614,173		1,085,827		1,085,827		23,700,000				853,338	10/15/2031
05072M-AE-3	AUDAX 2020-4A CR AUDAX 2020-4A C 9.464% 10/15/31	D	04/17/2023	Paydown		6,900,000	6,900,000	6,750,179	6,765,452		134,548		134,548		6,900,000				290,300	10/15/2031
05254J-AA-8	AUST & NZ BK NY Senior Unsecured 5.088% 12/08/25	D	05/17/2023	AADE - CATALINA		15,140,889	15,000,000	15,000,000	15,000,000						15,000,000		140,889	140,889	337,080	12/08/2025
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS 4.820% 09/30/30	D	09/30/2023	Redemption 100.0000		225,000	225,000	225,000	225,000						225,000				10,845	09/30/2030
05533U-AG-3	BBVA BANCOMER SA Subordinated 5.875% 09/13/34	D	12/12/2023	ACRA RE II Surplus AAM		1,717,838	1,900,000	1,757,600	1,760,896		7,671		7,671		1,768,567		(50,730)	(50,730)	139,221	09/13/2034
055451-AU-2	BHP FINANCE USA Senior Unsecured 3.850% 09/30/23	D	09/30/2023	Maturity		1,100,000	1,100,000	1,136,476	1,104,060		(4,060)		(4,060)		1,100,000				42,350	09/30/2023
05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	D	10/05/2023	Redemption 100.0000		449,150	449,150	449,150	449,150						449,150				15,720	01/07/2030
05553V-AE-1	BCRED 2021-2A C BCRED 2021-2A C 7.728% 10/20/34	D	10/19/2023	PRT 6 ACRA NonModco AAM		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				1,490,720	10/20/2034
05565A-B2-8	BNP PARIBAS Jr Subordinated 4.625% 07/12/24	D	08/30/2023	ALRE - DFL Trust AAM		18,030,254	21,600,000	17,523,000	17,524,688		667		667		17,525,355		504,899	504,899	1,132,200	07/12/2124
05600L-AB-2	BMW FINANCE NV SENIOR 2.400% 08/14/24	D	03/15/2023	ACRA RE II Surplus AAM		1,934,834	2,000,000	1,923,929	1,934,587		8,061		8,061		1,942,649		(7,815)	(7,815)	28,133	08/14/2024
05876C-AE-3	BALLY 2022-20A CR BALLY 2022-20A B 9.194% 07/15/34	D	10/16/2023	Paydown		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				442,493	07/15/2034
05964H-AN-5	BANCO SANTANDER Senior Non Preferred 1.722% 09/14/27	D	07/25/2023	Various		2,618,460	3,000,000	3,000,000	3,000,000						3,000,000		(381,540)	(381,540)	38,984	09/14/2027
06738E-BB-0	BARCLAYS PLC Senior Unsecured 4.338% 05/16/24	D	05/16/2023	Call 100.0000		500,000	500,000	498,422	498,786		323		323		499,109		891	891	10,845	05/16/2024
07134C-AG-2	BATPK 2022-1A D BATPK 2022-1A D 11.096% 10/20/35	D	12/14/2023	AARE Surplus AAM		8,078,592	8,000,000	7,839,438	7,839,145		15,383		15,383		7,854,527		224,065	224,065	990,645	10/20/2035
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI SR NTS 5.900% 02/15/42	D	08/15/2023	Redemption 100.0000		175,138	175,138	175,138	175,138						175,138				7,224	02/15/2042
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	D	10/07/2023	Redemption 100.0000		1,797,064	1,797,064	1,797,064	1,797,064						1,797,064				47,192	04/07/2028
10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 8.055% 04/15/28	D	10/03/2023	Paydown		39,938,305	39,938,305	39,938,305	39,938,305						39,938,305				2,272,190	04/15/2028
114521-AN-7	BSMC 2013-1A DR BSMC 2013-1A CR 7.464% 01/17/28	D	02/13/2023	Paydown		2,000,000	2,000,000	1,974,532	1,979,422		20,578		20,578		2,000,000				39,938	01/17/2028
114521-AP-2	BSMC 2013-1A DR BSMC 2013-1A DR 8.314% 01/17/28	D	02/13/2023	Paydown		3,037,000	3,037,000	2,976,217	2,977,922		59,079		59,079		3,037,000				69,178	01/17/2028
15673E-AA-1	CERB 2020-1A D CERB 2020-1A A 7.506% 10/15/31	D	10/16/2023	Paydown		18,076,866	18,076,866	17,991,001			85,865		85,865		18,076,866				508,999	10/15/2031
15673E-AD-5	CERB 2020-1A D CERB 2020-1A D 10.956% 10/15/31	D	12/14/2023	AARE Surplus AAM		3,977,760	4,000,000	4,000,192	3,999,452		(1,014)		(1,014)		3,998,438		(20,678)	(20,678)	485,305	10/15/2031
15673N-AE-3	CERB 2018-1A C CERB 2018-1A B 7.405% 04/15/30	D	06/13/2023	Paydown		8,150,000	8,150,000	8,083,121	8,113,661		36,339		36,339		8,150,000				345,172	04/15/2030
15673N-AG-8	CERB 2018-1A C CERB 2018-1A C 8.005% 04/15/30	D	06/13/2023	Paydown		5,750,000	5,750,000	5,717,547	5,724,500		25,500		25,500		5,750,000				266,430	04/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15673N-AJ-2	CERB 2018-1A C CERB 2018-1A D 9.155% 04/15/30	D	06/13/2023	Paydown		2,700,000	2,700,000	2,648,221	2,666,123		33,877		33,877		2,700,000				145,720	04/15/2030
15673Y-AQ-2	CERB 2019-1A BR CERB 2019-1A BR 7.555% 04/15/31	D	03/22/2023	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				190,244	04/15/2031
15673Y-AS-8	CERB 2019-1A BR CERB 2019-1A CR 8.555% 04/15/31	D	03/22/2023	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				283,599	04/15/2031
15673Y-AU-3	CERB 2019-1A BR CERB 2019-1A DR 9.755% 04/15/31	D	03/22/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				293,688	04/15/2031
15674H-AC-9	CERB 2020-2A C CERB 2020-2A C 9.456% 10/15/32	D	11/29/2023	Paydown		8,000,000	8,000,000	7,648,000	7,668,953		331,047		331,047		8,000,000				798,080	10/15/2032
15674H-AD-7	CERB 2020-2A C CERB 2020-2A D 10.706% 10/15/32	D	11/29/2023	Paydown		11,000,000	11,000,000	10,999,912	10,998,091		1,909		1,909		11,000,000				1,253,193	10/15/2032
21684A-AB-2	COOPERATIEVE RAB Subordinated 5.750% 12/01/43	D	12/14/2023	ALRE - DFL Trust AAM		21,449,499	21,000,000	27,320,180	26,675,643		(178,755)		(178,755)		26,496,888		(5,047,389)	(5,047,389)	1,251,104	12/01/2043
22532L-AM-6	CREDIT AGRICOLE Senior Preferred 3.875% 04/15/24	D	12/15/2023	MMTL Modco AAM		13,950,541	14,000,000	14,610,754	14,363,491		(268,770)		(268,770)		14,094,722		(144,181)	(144,181)	632,917	04/15/2024
225401-AH-1	CREDIT SUISSE Senior Unsecured 6.868% 06/12/24	D	06/12/2023	Various		3,000,000	3,000,000	2,988,284	2,988,936		3,290		3,290		2,992,226		7,774	7,774	93,797	06/12/2024
225433-AR-2	UBS GROUP Senior Unsecured 4.550% 04/17/26	D	06/12/2023	Various		17,366,386	17,178,000	17,726,840	17,394,108		(27,722)		(27,722)		17,366,386				508,039	04/17/2026
225433-AT-8	CREDIT SUISSE Senior Unsecured 3.800% 06/09/23	D	06/09/2023	Maturity		5,000,000	5,000,000	5,199,274	5,023,643		(23,643)		(23,643)		5,000,000				94,472	06/09/2023
23636A-AT-8	DANSKE BANK A/S SENIOR 5.375% 01/12/24	D	12/15/2023	MMTL Modco AAM		4,995,040	5,000,000	5,492,950	5,120,571		(111,726)		(111,726)		5,008,845		(13,806)	(13,806)	382,969	01/12/2024
26139P-AB-9	DP WORLD CRESCEN Senior Unsecured 4.848% 09/26/28	D	05/23/2023	ALRE - TDF Trust AAM		7,018,669	7,000,000	7,000,000	7,000,000						7,000,000		18,669	18,669	223,412	09/26/2028
28622Q-AE-1	AWPT 2014-2A CR AWPT 2014-2A CR 7.855% 10/15/29	D	12/14/2023	AARE Surplus AAM		1,000,054	1,000,000	999,551	999,519		(75)		(75)		999,444		610	610	85,303	10/15/2029
31503A-AA-2	FERMACA ENTERPR Senior Secured 6.375% 03/30/38	D	09/30/2023	Redemption 100.0000		493,233	493,233	513,255	509,869		(16,636)		(16,636)		493,233				23,996	03/30/2038
31503A-AA-2	FERMACA ENTERPR Senior Secured 6.375% 03/30/38	D	11/06/2023	Security Withdraw		11,472,953	11,114,332	11,565,490	11,489,203		(16,250)		(16,250)		11,472,953				772,348	03/30/2038
34961J-AY-0	FCO 2017-9A DR FCO 2017-9A A1TR 7.206% 10/15/33	D	04/25/2023	ACRA RE II Surplus AAM		7,794,224	8,000,000	7,595,600	7,623,569		40,969		40,969		7,664,537		129,687	129,687	254,043	10/15/2033
381362-AQ-5	GTCOP 2012-1A CR GTCOP 2012-1A CR 8.946% 06/15/34	D	10/26/2023	Redemption 100.0000		2,353,398	2,353,398	2,353,379	2,353,648		(250)		(250)		2,353,398				173,871	06/15/2034
38139B-AG-4	GLM 2022-15A DR GLM 2022-15A C 9.366% 07/20/33	D	09/14/2023	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				72,451	07/20/2033
38172C-AQ-8	GOCAP 2017-35A DR GOCAP 2017-35A DR 9.428% 07/20/29	D	12/14/2023	AARE Surplus AAM		21,028,392	21,000,000	20,602,272	20,652,680		60,292		60,292		20,712,972		315,420	315,420	2,159,589	07/20/2029
38172F-AA-6	GOCAP 2017-34A CR GOCAP 2017-34A AR 7.355% 03/14/31	D	11/06/2023	Paydown		568,927	568,927	562,466			6,461		6,461		568,927				26,012	03/14/2031
38172F-AL-2	GOCAP 2017-34A CR GOCAP 2017-34A CR 9.305% 03/14/31	D	04/25/2023	ACRA RE II Surplus AAM		13,800,584	14,000,000	14,014,490	14,010,883		(487)		(487)		14,010,396		(209,812)	(209,812)	546,040	03/14/2031
38175B-AA-2	GOCAP 2018-36A B GOCAP 2018-36A A 6.955% 02/05/31	D	11/06/2023	Paydown		633,426	633,426	615,611	619,752		13,674		13,674		633,426				29,641	02/05/2031
38175C-AA-0	GOCAP 2014-21A DR GOCAP 2014-21A AR 7.110% 01/25/31	D	10/25/2023	Paydown		968,637	968,637	939,868	943,211		25,425		25,425		968,637				51,656	01/25/2031
38175C-AC-6	GOCAP 2014-21A DR GOCAP 2014-21A BR 7.440% 01/25/31	D	05/02/2023	ACRA RE II Surplus AAM		960,794	1,000,000	932,580	936,959		5,206		5,206		942,165		18,629	18,629	33,654	01/25/2031
38175H-AA-9	GOCAP 2015-23A ER GOCAP 2015-23A ER 11.428% 01/20/31	D	12/14/2023	Various		1,938,000	2,000,000	2,000,000	1,999,933		(210)		(210)		1,999,723		(61,723)	(61,723)	254,882	01/20/2031
38175J-AJ-6	GOCAP 2013-17A BR GOCAP 2013-17A CR 9.140% 10/25/30	D	10/19/2023	Various		34,932,961	36,500,000	34,379,000	34,648,662		284,299		284,299		34,932,961				3,094,412	10/25/2030
38175N-AA-6	GOCAP 2015-25A AR GOCAP 2015-25A AR 7.035% 05/05/30	D	11/06/2023	Paydown		5,650,725	5,650,725	5,532,267	5,551,513		99,212		99,212		5,650,725				199,592	05/05/2030
38175N-AA-6	GOCAP 2015-25A AR GOCAP 2015-25A AR 7.035% 05/05/30	D	03/15/2023	ACRA RE II Surplus AAM		1,854,933	1,875,026	1,834,244	1,841,850		678		678		1,842,528		12,405	12,405	39,940	05/05/2030

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38176K-AG-8	GOCAP 2019-42A C1 GOCAP 2019-42A C1 9.378% 04/20/31	D	12/14/2023	AARE Surplus AAM		4,000,000	4,000,000	4,000,180	4,000,261		(6,447)		(6,447)		3,993,813		6,187	6,187	409,021	04/20/2031
38176V-AG-4	GOCAP 2020-47A C1 GOCAP 2020-47A C1 8.905% 05/05/32	D	12/14/2023	AARE Surplus AAM		745,217	750,000	750,000	750,000						750,000		(4,784)	(4,784)	70,205	05/05/2032
38177U-AA-8	GCPAF 2020-1A A2 GCPAF 2020-1A A2 3.208% 01/22/29	D	10/20/2023	Paydown		7,178,412	7,178,412	6,499,762	6,566,912		611,499		611,499		7,178,412				188,175	01/22/2029
38178H-AA-6	GCPAF 2021-1A A2 GCPAF 2021-1A A2 2.773% 04/20/29	D	10/20/2023	Paydown		1,300,090	1,300,090	1,196,083	1,205,947		94,142		94,142		1,300,090				36,051	04/20/2029
38178H-AA-6	GCPAF 2021-1A A2 GCPAF 2021-1A A2 2.773% 04/20/29	D	12/14/2023	AADE - FABN		8,476,984	8,959,928	8,063,935	8,148,917		280,277		280,277		8,429,195		47,789	47,789	285,728	04/20/2029
390578-AL-6	GRTLK 2019-1A AR GRTLK 2019-1A AR 7.216% 07/15/31	D	10/16/2023	Paydown		197,767	197,767	191,339	191,969		5,798		5,798		197,767				12,958	07/15/2031
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	10/07/2023	Various		4,282,956	4,282,956	4,282,956	4,282,956						4,282,956				182,021	10/07/2026
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	11/06/2023	Various		14,711,392	14,711,392	14,711,392	14,711,392						14,711,392				1,071,813	10/07/2026
404280-AU-3	HSBC HOLDINGS Subordinated 4.250% 08/18/25	D	12/14/2023	Various		1,955,351	2,000,000	1,983,600	1,994,982		1,753		1,753		1,996,735		(41,384)	(41,384)	112,389	08/18/2025
404280-BN-8	HSBC HOLDINGS Junior Subordinated 6.250% 03/23/23	D	03/23/2023	Various		4,000,000	4,000,000	3,971,846	3,972,200		1		1		3,972,201		27,799	27,799	125,000	03/23/2123
40437R-AF-6	HLM 7A-2015 DR HLM 7A-2015 DR 8.041% 03/15/27	D	05/15/2023	Paydown		6,556,721	6,556,721	6,176,929	6,185,467		371,254		371,254		6,556,721				235,135	03/15/2027
40437R-AF-6	HLM 7A-2015 DR HLM 7A-2015 DR 8.041% 03/15/27	D	06/02/2023	Various		4,663,279	4,663,279	4,393,163	4,399,236		264,044		264,044		4,663,279				185,235	03/15/2027
40441L-AA-4	HGI 2021-FL1 A HGI 2021-FL1 A 6.522% 06/16/36	D	10/16/2023	Paydown		939,475	939,475	899,547	900,913		38,562		38,562		939,475				28,758	06/16/2036
43133J-AA-6	HITR 2019-2A A1 HITR 2019-2A A1 7.393% 05/22/39	D	02/22/2023	Paydown		67,697	67,697	67,304	67,697						67,697				1,112	05/22/2039
43133W-AB-5	HITR 2020-3A A2R HITR 2020-3A A1R 7.460% 07/30/39	D	05/30/2023	Paydown		240,880	240,880	236,063	236,116		4,764		4,764		240,880				7,816	07/30/2039
43133Y-AA-3	HITR 4A A2 HITR 4A A1A 7.862% 07/23/42	D	04/24/2023	Paydown		791,160	791,160	791,160	791,160						791,160				27,180	07/23/2042
43133Y-AA-3	HITR 4A A2 HITR 4A A1A 7.862% 07/23/42	D	10/19/2023	PRT 6 ACRA NonModco AAM		34,982,320	34,982,320	34,982,320	34,982,320						34,982,320				2,525,885	07/23/2042
449786-AY-8	ING BANK NV Subordinated 5.800% 09/25/23	D	09/25/2023	Maturity		650,000	650,000	715,598	657,407		(7,407)		(7,407)		650,000				37,700	09/25/2023
46115H-BU-0	INTESA SANPAOLO Senior Preferred 7.000% 11/21/25	D	05/17/2023	AADE - CATALINA		15,317,346	15,000,000	15,088,670	15,086,332		(10,265)		(10,265)		15,076,067		241,279	241,279	513,333	11/21/2025
46600C-AQ-3	IVYH 12A A2AR IVYH 12A A2AR 7.578% 07/20/33	D	05/02/2023	ACRA RE II Surplus AAM		2,627,085	2,756,000	2,489,715	2,499,263		14,763		14,763		2,514,026		113,059	113,059	96,048	07/20/2033
46603V-AB-1	IVYH 14A C IVYH 14A A2 7.357% 04/18/30	D	03/15/2023	ACRA RE II Surplus AAM		1,555,408	1,625,000	1,536,844	1,543,252		5,120		5,120		1,548,372		7,036	7,036	40,887	04/18/2030
46616K-AQ-7	JFIN 2013-1A BR JFIN 2013-1A BR 8.828% 01/20/30	D	09/14/2023	Various		8,800,000	8,800,000	8,573,354	8,575,085		224,915		224,915		8,800,000				647,793	01/20/2030
46616K-AS-3	JFIN 2013-1A BR JFIN 2013-1A CR 9.658% 01/20/30	D	09/14/2023	Various		8,000,000	8,000,000	7,629,015	7,665,937		334,063		334,063		8,000,000				649,585	01/20/2030
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI JAMREC-PP 5.625% 01/08/27	D	12/05/2023	Redemption 100.0000		731,271	731,271	713,415			15,970		15,970		731,271					01/08/2027
470170-AE-1	JAMAICA MERCHANT VOUCHER RECEI Secured 6.120% 10/07/32	D	05/22/2023	ALRE - MSPL Trust AAM - AFS		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				612,000	10/07/2032
532522-AA-7	LIMA METRO LINE Senior Secured 5.875% 07/05/34	D	10/05/2023	Various		975,087	975,087	1,065,602	1,047,230		(72,143)		(72,143)		975,087				36,065	07/05/2034
532522-AA-7	LIMA METRO LINE Senior Secured 5.875% 07/05/34	D	11/06/2023	Various		16,048,330	15,006,860	16,399,899	16,117,159		(68,829)		(68,829)		16,048,330				957,573	07/05/2034
53946P-AE-0	LNCR 2022-CRE7 B LNCR 2022-CRE7 B 7.588% 01/17/37	D	12/14/2023	AARE Surplus AAM		13,639,195	14,250,000	14,250,000	14,250,000						14,250,000		(610,805)	(610,805)	1,035,328	01/17/2037
55276V-AG-7	MDGH GMTN RSC Senior Unsecured 4.500% 11/07/28	D	05/23/2023	ALRE - TDF Trust AAM		4,998,120	5,000,000	4,979,300	4,986,781		785		785		4,987,566		10,554	10,554	122,500	11/07/2028
55284A-AA-6	MF1 2021-FL7 E MF1 2021-FL7 A 6.552% 10/16/36	D	12/18/2023	Paydown		93,224	93,224	90,227	41,090		2,692		2,692		93,224				4,545	10/16/2036

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55817H-AG-4	MDPK 2022-62A D2 MDPK 2022-62A C 9.553% 07/17/33	D	07/17/2023	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				918,017	07/17/2033
55817H-AG-4	MDPK 2022-62A D2 MDPK 2022-62A C 9.553% 07/17/33	D	07/17/2023	Redemption 100.0000		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				397,807	07/17/2033
55817H-AL-3	MDPK 2022-62A D2 MDPK 2022-62A D2 11.713% 07/17/33	D	07/17/2023	Redemption 100.0000		6,200,000	6,200,000	6,076,000	6,101,512		98,488		98,488		6,200,000				597,813	07/17/2033
55954T-AG-1	MAGNE 2022-35A DR MAGNE 2022-35A C 9.228% 10/25/35	D	10/25/2023	Paydown		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				110,902	10/25/2035
56059#-AA-6	MAINFREIGHT LEASE FINANCE TRUS P/T CERTS 4.606% 03/15/53	D	12/15/2023	Redemption 100.0000		16,371	16,371	16,371							16,371				126	03/15/2053
56059#-AA-6	MAINFREIGHT LEASE FINANCE TRUS P/T CERTS 4.606% 03/15/53	D	11/06/2023	Security Withdraw		25,410,000	25,410,000	25,410,000	25,410,000						25,410,000				1,043,593	03/15/2053
60689W-BT-7	VENTR 2015-22RR C VENTR 2014-18RR B 7.305% 10/16/29	D	12/14/2023	AARE Surplus AAM		1,651,142	1,650,000	1,650,000	1,650,000						1,650,000		1,142	1,142	140,266	10/16/2029
60689W-BX-8	VENTR 2015-22RR C VENTR 2014-18RR D 8.755% 10/16/29	D	12/14/2023	AARE Surplus AAM		1,595,062	1,650,000	1,650,000	1,650,000						1,650,000		(54,938)	(54,938)	168,377	10/16/2029
60689W-CZ-2	VENTR 2015-22RR C VENTR 2015-22RR C 8.006% 01/16/31	D	12/14/2023	AARE Surplus AAM		1,872,735	1,875,000	1,875,000	1,875,000						1,875,000		(2,265)	(2,265)	162,495	01/16/2031
63861V-AA-5	NATIONWIDE BLDG Senior Unsecured 3.766% 03/08/24	D	03/08/2023	Call 100.0000		3,000,000	3,000,000	2,983,030	2,983,464		2,645		2,645		2,986,109		13,891	13,891	56,490	03/08/2024
64116#-AC-7	ANTOR 2023-2A C GTD SR NTS SER C 5.110% 04/06/23	C	04/06/2023	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				204,400	04/06/2023
65120F-AD-6	NEWCREST FINANCE SR GTD NTS 3.250% 05/13/30	D	12/28/2023	Various		10,568,129	10,182,000	10,753,069	10,626,151		(58,022)		(58,022)		10,568,129				368,168	05/13/2030
656029-AK-1	NORINCHUKIN BANK Senior Unsecured 5.071% 09/14/32	D	02/13/2023	Various		10,280,150	10,000,000	10,000,000	10,000,000						10,000,000		280,150	280,150	211,996	09/14/2032
656531-AD-2	STATOIL ASA Senior Unsecured 7.150% 11/15/25	D	05/17/2023	AADE - CATALINA		10,564,832	10,000,000	11,528,200	10,349,402		(42,615)		(42,615)		10,306,787		258,045	258,045	361,472	11/15/2025
670898-AJ-4	OCP 2020-8RA C OCP 2020-8RA C 9.415% 01/17/32	D	05/02/2023	ACRA RE II Surplus AAM		1,408,392	1,500,000	1,368,750	1,374,741		4,814		4,814		1,379,555		28,837	28,837	67,677	01/17/2032
67115T-AE-7	OAKC 2022-12A C OAKC 2022-12A C 8.866% 07/20/33	D	07/20/2023	Various		12,000,000	12,000,000	11,991,948	12,041,197		(41,197)		(41,197)		12,000,000				795,983	07/20/2033
691204-AC-5	OR 2020-3A A2 OR 2020-3A A2 7.678% 04/20/32	D	05/02/2023	ACRA RE II Surplus AAM		3,047,453	3,125,000	2,942,813	2,953,864		13,316		13,316		2,967,180		80,273	80,273	110,592	04/20/2032
69828P-AA-7	PANAMA METRO 2 Senior Unsecured 0.000% 11/30/23	D	11/30/2023	Maturity		6,051,354	6,051,354	5,519,340	5,863,958		187,396		187,396		6,051,354					11/30/2023
716973-AA-0	PFIZER INVSTMNT Senior Unsecured 4.650% 05/19/25	D	05/17/2023	Bank of America		1,999,800	2,000,000	1,998,860			5		5		1,998,865		935	935	775	05/19/2025
716973-AE-2	PFIZER INVSTMNT Senior Unsecured 4.750% 05/19/33	D	05/17/2023	Various		5,002,930	5,000,000	4,992,500							4,992,500		10,430	10,430		05/19/2033
716973-AH-5	PFIZER INVSTMNT Senior Unsecured 5.340% 05/19/63	D	05/17/2023	HSBC		3,940,840	4,000,000	3,922,280							3,922,280		18,560	18,560		05/19/2063
74041E-AA-3	PRETSL XVI PREFERRED TERM SECS XVI 6.122% 03/23/35	D	12/26/2023	Paydown		235,808	235,808	225,196	226,119		9,689		9,689		235,808				9,154	03/23/2035
74041E-AA-3	PRETSL XVI PREFERRED TERM SECS XVI 6.122% 03/23/35	D	05/19/2023	ACRA RE II Surplus AAM		2,397,438	2,497,331	2,384,951	2,394,386		14,969		14,969		2,409,355		(11,917)	(11,917)	54,115	03/23/2035
74042C-AC-2	PRETSL XXVIII PRETSL 28-A2 A2 6.022% 03/22/38	D	12/25/2023	Paydown		18,824	18,824	11,678	8,278		6,605		6,605		18,824				491	03/22/2038
74042C-AC-2	PRETSL XXVIII PRETSL 28-A2 A2 6.022% 03/22/38	D	12/14/2023	AARE Surplus AAM		1,109,914	1,461,615	826,032	883,847		14,916		14,916		898,763		211,151	211,151	80,479	03/22/2038
74042E-AA-2	PRETSL XVII LTD PREFERRED TERM SECS XVII 6.022% 06/23/35	D	12/26/2023	Paydown		12,341	12,341	11,184	11,260		1,082		1,082		12,341				520	06/23/2035
74042E-AB-0	PRETSL XVII LTD PRETSL 17-A2 A2 6.122% 06/23/35	D	12/14/2023	AARE Surplus AAM		1,572,036	2,001,000	1,130,565	1,240,644		28,466		28,466		1,269,110		302,926	302,926	112,652	06/23/2035
74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV 5.972% 06/22/37	D	12/26/2023	Paydown		297,249	297,249	212,813	221,375		75,874		75,874		297,249				9,386	06/22/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV 5.972% 06/22/37	D	12/14/2023	AARE Surplus AAM		7,422,477	9,587,699	5,417,050	5,857,542		83,277		83,277		5,940,819		1,481,658	1,481,658	523,203	06/22/2037
74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX 5.983% 12/22/35	D	12/22/2023	Paydown		203,666	203,666	183,770	113,315		18,960		18,960		203,666				6,127	12/22/2035
74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 6.063% 12/22/35	D	12/22/2023	Paydown		124,300	124,300	77,930	54,936		42,110		42,110		124,300				3,173	12/22/2035
74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 6.063% 12/22/35	D	12/14/2023	AARE Surplus AAM		5,712,490	7,259,717	4,101,740	4,446,575		78,616		78,616		4,525,191		1,187,299	1,187,299	405,495	12/22/2035
74042J-AB-9	PRESTL XXI PRETSL A2 5.810% 03/22/38	D	09/22/2023	Paydown		46,660	46,660	35,865	37,243		9,417		9,417		46,660				1,391	03/22/2038
74042J-AB-9	PRESTL XXI PRETSL A2 5.810% 03/22/38	D	12/14/2023	Various		8,909,735	11,496,432	8,836,665	9,176,178		99,401		99,401		9,275,579		(365,844)	(365,844)	632,152	03/22/2038
74042M-AA-4	PRETSL XXII LTD PRETSL 22-A1 A1 5.973% 09/22/36	D	12/22/2023	Paydown		1,089,125	1,089,125	988,714		100,411			100,411		1,089,125				50,850	09/22/2036
74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 6.263% 09/22/36	D	12/22/2023	Paydown		39,485	39,485	29,332	26,068		8,990		8,990		39,485				1,148	09/22/2036
74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 6.263% 09/22/36	D	12/14/2023	AARE Surplus AAM		5,961,598	8,166,572	6,043,263	6,350,653		69,006		69,006		6,419,660		(458,062)	(458,062)	472,344	09/22/2036
74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 6.263% 09/22/36	D	09/22/2023	Paydown		18,974	18,974	14,041	14,780		4,193		4,193		18,974				520	09/22/2036
74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 6.263% 09/22/36	D	12/14/2023	AARE Surplus AAM		3,714,586	5,088,475	3,765,471	3,963,848		42,800		42,800		4,006,648		(292,062)	(292,062)	294,311	09/22/2036
74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 6.263% 09/22/36	D	12/22/2023	Paydown		26,609	26,609	19,803	16,055		6,127		6,127		26,609				795	09/22/2036
74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 6.263% 09/22/36	D	12/14/2023	AARE Surplus AAM		3,440,694	4,713,279	3,487,826	3,665,234		39,830		39,830		3,705,064		(264,370)	(264,370)	272,610	09/22/2036
74042Q-AA-5	PRETSL XXVI PREFERRED TERM SECS XXVI 5.922% 09/22/37	D	12/26/2023	Paydown		329,377	329,377	302,416	314,392		14,985		14,985		329,377				16,663	09/22/2037
74042Q-AB-3	PRETSL XXVI PRETSL 26-A2 A2 6.003% 09/22/37	D	09/22/2023	Paydown		14,982	14,982	8,465	9,260		5,721		5,721		14,982				620	09/22/2037
74042Q-AB-3	PRETSL XXVI PRETSL 26-A2 A2 6.003% 09/22/37	D	12/14/2023	AARE Surplus AAM		5,728,615	7,506,785	4,241,334	4,640,016		95,467		95,467		4,735,483		993,132	993,132	414,828	09/22/2037
74042W-AA-2	PRETSL XVIII PREFERRED TERM XVIII 6.002% 09/23/35	D	12/26/2023	Paydown		94,881	94,881	92,865			2,016		2,016		94,881				3,792	09/23/2035
74042W-AB-0	PRETSL XVIII PRETSL 18-A2 A2 6.102% 09/23/35	D	12/26/2023	Paydown		41,977	41,977	36,116	36,161		5,551		5,551		41,977				2,437	09/23/2035
74042W-AC-8	PRETSL XVIII PREFERRED TERM XVIII 6.372% 09/23/35	D	12/26/2023	Paydown		6,675	6,675	5,699	5,753		923		923		6,675				407	09/23/2035
74042W-AC-8	PRETSL XVIII PREFERRED TERM XVIII 6.372% 09/23/35	D	12/12/2023	FWD Japan - Trust		11,272,071	15,232,528	12,627,766	12,933,206		99,466		99,466		13,032,672		(1,760,601)	(1,760,601)	891,065	09/23/2035
74043C-AB-3	PRETSL XXIV PREFERRED TERM XXIV 6.013% 03/22/37	D	12/22/2023	Paydown		23,656	23,656	18,671	18,959		4,698		4,698		23,656				1,309	03/22/2037
74951P-DZ-8	RESIF 2005-B B3 RESIF 2005-B B3 6.051% 06/10/37	D	10/10/2023	Paydown			138,712	3,121			(3,121)		(3,121)						5,188	06/10/2037
75575A-AA-2	RCMT 2023-FL12 A RCMT 2023-FL12 A 7.692% 05/25/38	C	12/26/2023	Paydown		81,644	81,644	81,236			408		408		81,644				2,848	05/25/2038
76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1 5.970% 06/25/37	D	09/25/2023	Paydown		22,182	22,182	7,819			14,363		14,363		22,182				259	06/25/2037
784309-AA-4	SJETS 2017-1 A SJETS 2017-1 A 3.967% 08/15/42	D	01/17/2023	Redemption 100.0000		3,189,870	3,189,870	3,158,498	3,170,658		19,212		19,212		3,189,870				10,545	08/15/2042
82481L-AC-3	SHIRE ACQ INV IE Senior Unsecured 2.875% 09/23/23	D	09/23/2023	Maturity		1,988,000	1,988,000	2,009,621	1,991,087		(3,087)		(3,087)		1,988,000				57,155	09/23/2023
82811R-AC-1	SLVRK 2020-1A B SLVRK 2020-1A B 7.978% 10/20/31	D	11/15/2023	Paydown		26,530,000	26,530,000	26,590,409	26,584,657		(54,657)		(54,657)		26,530,000				2,108,977	10/20/2031
82811R-AC-1	SLVRK 2020-1A B SLVRK 2020-1A B 7.978% 10/20/31	D	04/25/2023	ACRA RE II Surplus AAM		26,416,198	26,970,000	26,972,616	26,971,545		(1,460)		(1,460)		26,970,085		(553,887)	(553,887)	958,456	10/20/2031
83012D-AD-5	SIXST 2020-16A D SIXST 2020-16A C 8.078% 10/20/32	D	12/21/2023	Paydown		1,700,000	1,700,000	1,703,060	1,702,380		(2,380)		(2,380)		1,700,000				150,720	10/20/2032

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83012D-AE-3	SIXST 2020-16A D SIXST 2020-16A D 9.378% 10/20/32	D	12/21/2023	Paydown		3,000,000	3,000,000	2,979,036	2,983,241		16,759		16,759		3,000,000				312,236	10/20/2032
83438J-AA-4	SLOSO 2007-1A A1LB SLOSO 2007-1A A1LA 5.928% 10/07/37	D	10/10/2023	Paydown		1,227,766	1,227,766	1,108,857	1,112,423		115,343		115,343		1,227,766				30,125	10/07/2037
85572R-AA-7	STARR 2018-1 A STARR 2018-1 A 4.089% 05/15/43	D	12/15/2023	Paydown		68,327	68,327	60,079			8,248		8,248		68,327				920	05/15/2043
85573L-AA-9	STARR 2019-1 A STARR 2019-1 A 4.089% 03/15/44	D	12/15/2023	Paydown		128,634	128,634	128,628	128,622		12		12		128,634				2,760	03/15/2044
85771P-AK-8	STATOIL ASA Senior Unsecured 2.650% 01/15/24	D	03/15/2023	ACRA RE II Surplus AAM		5,416,296	5,500,000	5,380,090	5,393,405		20,841		20,841		5,414,246		2,050	2,050	97,167	01/15/2024
87244C-AN-6	CHMML 2016-1A CR CHMML 2016-1A CR 8.578% 10/20/30	D	12/14/2023	AARE Surplus AAM		2,935,020	3,000,000	2,919,363	2,930,387		15,593		15,593		2,945,980		(10,960)	(10,960)	278,766	10/20/2030
87249F-AJ-3	TICP 2018-3R D TICP 2018-3R D 7.708% 04/20/28	D	03/20/2023	Redemption 100.0000		5,700,000	5,700,000	5,678,243	5,686,367		13,633		13,633		5,700,000				176,046	04/20/2028
87249T-AJ-3	TICP 2018-IIA C TICP 2018-IIA C 8.627% 04/20/28	D	04/06/2023	Paydown		20,250,000	20,250,000	19,880,883	19,922,943		327,057		327,057		20,250,000				703,858	04/20/2028
87267J-AB-9	TFINS 2018-2A A2 TFINS 2018-2A A2 7.860% 09/30/39	D	12/14/2023	AARE Surplus AAM		916,667	1,000,000	961,250	967,379		768		768		968,147		(51,480)	(51,480)	73,410	09/30/2039
87268R-AA-2	TFINS 2019-2A A1 TFINS 2019-2A A1 7.949% 02/28/39	D	08/28/2023	Paydown		4,714,286	4,714,286	4,596,429	4,598,625		115,661		115,661		4,714,286				237,863	02/28/2039
872899-AE-9	TSTAT 2022-1A B TSTAT 2022-1A B 8.686% 07/20/31	D	12/06/2023	Paydown		10,500,000	10,500,000	10,447,500	10,447,500		52,500		52,500		10,500,000				1,092,833	07/20/2031
874060-AT-3	TAKEDA PHARM Senior Unsecured 4.400% 11/26/23	D	11/26/2023	Various		2,429,000	2,429,000	2,622,877	2,481,008		(52,008)		(52,008)		2,429,000				106,876	11/26/2023
89153V-AG-4	TOTAL CAP INTL Senior Unsecured 3.700% 01/15/24	D	12/19/2023	Various		9,956,513	10,000,000	9,878,553	9,883,799		90,981		90,981		9,974,780		(18,267)	(18,267)	471,956	01/15/2024
89153V-AX-7	TOTAL CAP INTL Senior Unsecured 2.986% 06/29/41	D	02/21/2023	Jefferies & Co (PFI)		4,446,900	6,000,000	4,308,780	4,320,551		7,800		7,800		4,328,351		118,549	118,549	26,874	06/29/2041
89413C-AA-5	TRAP 2006-10A B TRAP 2006-10A A1 6.024% 07/06/41	D	10/06/2023	Paydown		16,857	16,857	15,293	15,112		1,745		1,745		16,857				497	07/06/2041
89413G-AA-6	TRAP 2007-12A A1 TRAP 2007-12A A1 5.974% 04/06/42	D	10/06/2023	Paydown		2,161,700	2,161,700	1,990,115	2,000,553		161,147		161,147		2,161,700				32,329	04/06/2042
89680Y-AC-9	TRITON CONTAINER GTD SR SECD NTS 3.150% 06/15/31	D	04/05/2023	Various		2,365,488	3,000,000	3,000,140	3,000,105		2		2		3,000,107		(634,619)	(634,619)	26,513	06/15/2031
89820U-AB-0	TFINS 2018-1A B TFINS 2018-1A A2 4.050% 03/30/39	D	06/30/2023	Paydown		619,002	619,002	612,812	608,121		10,881		10,881		619,002				12,799	03/30/2039
89820X-AA-6	TFINS 2020-2A A1 TFINS 2020-2A A1 3.000% 07/15/41	D	07/15/2023	Paydown		1,786,877	1,786,877	1,780,176	1,780,355		6,521		6,521		1,786,877				40,205	07/15/2041
89821J-AA-6	TFINS 2019-1A A1 TFINS 2019-1A A1 7.694% 02/02/39	D	11/02/2023	Paydown		566,178	566,178	540,372	540,808		25,370		25,370		566,178				28,841	02/02/2039
89821M-AA-9	TFINS 2022-1A A1 TFINS 2022-1A A1 8.569% 10/15/39	D	04/17/2023	Paydown		1,102,128	1,102,128	1,102,128	1,102,128						1,102,128				47,653	10/15/2039
89821M-AA-9	TFINS 2022-1A A1 TFINS 2022-1A A1 8.569% 10/15/39	D	10/19/2023	AAIA PRT COM SA TX AAM NONMOD		35,897,872	35,897,872	35,897,872	35,897,872						35,897,872				3,188,508	10/15/2039
89821M-AB-7	TFINS 2022-1A A1 TFINS 2022-1A A2 6.080% 10/15/39	D	04/15/2023	Paydown		893,617	893,617	893,617	893,617						893,617				32,772	10/15/2039
89822P-AA-1	TFINS 2020-1A A1 TFINS 2020-1A A1 3.320% 04/15/40	D	10/15/2023	Paydown		1,113,730	1,113,730	1,093,572	1,094,308		19,422		19,422		1,113,730				29,061	04/15/2040
903428-AA-8	US CAP FDG VI TRAP 2007-12A A1 5.948% 07/10/43	D	10/10/2023	Paydown		32,858	32,858	28,710	28,870		3,988		3,988		32,858				903	07/10/2043
91836A-AG-1	VMC 2023-PV1 D VMC 2023-PV1 C 9.986% 01/19/40	D	10/17/2023	Direct		4,984,115	5,000,000	4,987,500			(4,455)		(4,455)		4,983,045		1,070	1,070	73,992	01/19/2040
91836A-AJ-5	VMC 2023-PV1 D VMC 2023-PV1 D 12.134% 01/19/40	D	10/17/2023	Direct		1,993,768	2,000,000	1,995,000			(1,968)		(1,968)		1,993,032		736	736	36,041	01/19/2040
92838*-AA-3	Vista Jet 2022 1 EETC P/T CERTS SER 22 6.850% 04/05/32	D	10/05/2023	Redemption 100.0000		1,025,077	1,025,077	1,025,077	1,025,077						1,025,077				61,831	04/05/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92841E-AA-7	VISTAJET P/T TRUST 21-1A P/T CERTS SER 21-1A 3.875% 02/15/30	C	08/15/2023	Redemption 100.0000		625,745	625,745	556,782			68,963		68,963		625,745				12,124	02/15/2030
94949L-AS-9	WELF 2016-2A CR WELF 2016-2A CR 8.628% 10/20/28	D	12/14/2023	AARE Surplus AAM		1,998,492	2,000,000	1,917,996	1,929,512		17,013		17,013		1,946,524		51,968	51,968	187,008	10/20/2028
961214-EX-7	WESTPAC BANKING Subordinated 3.020% 11/18/36	D	11/17/2023	TD Securities		2,226,930	3,000,000	3,000,000	3,000,000						3,000,000		(773,070)	(773,070)	90,298	11/18/2036
961214-FL-2	WESTPAC BANKING Senior Unsecured 5.512% 11/17/25	D	11/14/2023	Royal Bank of Canada		1,504,245	1,500,000	1,500,000							1,500,000		4,245	4,245	689	11/17/2025
A9T51K-AB-8	VIENNA INSURANCE Subordinated 8.369% 10/09/43	B	10/09/2023	Call 100.0000		1,471,795	1,373,844	1,626,333	1,391,990		(639)		(639)	80,444	1,373,844	(97,951)		(97,951)	75,561	10/09/2043
B6398#-AC-5	ALIAXIS FINANCE SA GTD SR NTS SER C 5.090% 07/06/23	D	07/06/2023	Maturity		34,000,000	34,000,000	34,236,820	34,014,552		(14,552)		(14,552)		34,000,000				1,730,600	07/06/2023
BAN118-UX-6	AUSTRALIAN AUTO LOANS TRUST AUSTRALIAN AUTO LOANS TRUST 4.500% 10/15/23	B	02/14/2023	Tax Free Exchange		21,380,315	21,380,315	21,380,315	19,059,547					2,320,768	21,380,315				208,345	10/15/2023
BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2 9.876% 12/15/27	D	12/15/2023	Various		7,142,857	7,142,857	7,068,452	4,715,126		2,732		2,732		7,142,857				222,048	12/15/2027
BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2 9.876% 12/15/27	D	11/06/2023	Security Withdraw		20,986,890	20,238,095	19,985,119	20,039,287		947,603		947,603		20,986,890				1,707,314	12/15/2027
BCC2GC-SH-5	BILB 1A C BILB 1A C 6.543% 07/20/31	B	02/15/2023	WELLS FARGO SECURITIES		3,001,768	3,215,537	2,843,239	2,943,988		9,342		9,342	(55,460)	2,957,783	59,913	43,985	103,898	21,024	07/20/2031
BCC2PQ-WW-6	DOMI 2020-2 B DOMI 2020-2 A 4.882% 11/15/52	B	11/15/2023	Paydown		993,846	993,846	872,115	961,789		16,082		16,082	(89,318)	993,846	105,293		105,293	26,041	11/15/2052
BCC31J-2P-4	BECLO 11A D BECLO 11A D 6.985% 07/17/34	B	02/15/2023	Citigroup		1,941,220	2,143,692	1,600,590	1,777,749		4,498		4,498	(166,502)	1,785,291	169,546	155,929	325,475	33,910	07/17/2034
BCC32T-PP-6	PRTSQ 2021-NPL1A A PRTSQ 2021-NPL1A A 5.000% 10/25/61	B	07/25/2023	Paydown		14,733,283	14,733,283	12,669,503	13,939,839		403,859		403,859	(1,180,579)	14,733,283	1,570,163		1,570,163	272,821	10/25/2061
BCC35W-4Y-0	PENTA 2022-11A D PENTA 2022-11A D 8.802% 11/15/34	B	02/15/2023	Bank of America		2,604,393	2,679,615	2,221,932	2,418,532		4,437		4,437	(187,782)	2,426,850	191,662	177,543	369,205	23,405	11/15/2034
BCC372-QD-6	ANCHE 6A B1 ANCHE 6A B1 7.522% 08/25/34	B	12/12/2023	Paydown		12,496,356	12,496,356	11,245,572	12,048,769		317,620		317,620	(768,131)	12,496,356	898,098		898,098	983,708	08/25/2034
BCC372-QG-9	ANCHE 6A B1 ANCHE 6A C 8.562% 08/25/34	B	12/12/2023	Paydown		15,864,705	15,864,705	14,471,012	15,468,944		243,417		243,417	(937,393)	15,864,705	1,089,737		1,089,737	1,468,148	08/25/2034
BCC379-BX-3	FICLO 2022-1A C FICLO 2022-1A C 8.355% 10/15/36	B	02/15/2023	Deutsche Bank Securities Inc		3,222,290	3,215,537	2,963,882	3,114,833		1,597		1,597	(143,036)	3,121,017	147,623	101,273	248,896	81,971	10/15/2036
BCC379-KN-5	CORDA 24A B1 CORDA 24A B1 7.479% 10/23/34	B	02/15/2023	J.P. Morgan Sec		6,557,874	6,538,259	6,056,002	6,431,847		18,751		18,751	(344,032)	6,460,993	354,427	96,881	451,308	145,375	10/23/2034
BCC37R-YB-6	CGMSE 2021-2A A2A CGMSE 2022-5A A2A 7.706% 10/25/35	B	02/15/2023	Morgan Stanley		2,468,623	2,465,245	2,298,736	2,461,683					(162,948)	2,465,245	166,510	3,377	169,887	46,124	10/25/2035
BCC37S-D3-5	BOPHO 7A CR BOPHO 7A C 8.895% 10/17/34	B	10/17/2023	Paydown		11,405,880	11,405,880	10,441,696	11,406,734		139,831		139,831	(945,859)	11,405,880	805,174		805,174	894,261	10/17/2034
BCC381-RP-9	ADAGI X-A CR ADAGI X-A C 9.213% 07/20/36	B	11/22/2023	Paydown		15,370,536	15,370,536	13,403,908	14,762,679		294,492		294,492	(1,309,573)	15,370,536	1,622,938		1,622,938	1,286,287	07/20/2036
BCC381-RS-3	ADAGI X-A CR ADAGI X-A D 10.689% 07/20/36	B	11/22/2023	Paydown		7,267,046	7,267,046	6,184,956	6,797,140		316,303		316,303	(602,963)	7,267,046	756,566		756,566	721,355	07/20/2036
BCC383-VW-5	NEUBE 2022-5A D NEUBE 2022-5A B 8.053% 10/20/36	B	12/06/2023	Paydown		8,609,557	8,609,557	7,827,711	8,480,940		75,201		75,201	(649,362)	8,609,557	702,777		702,777	630,239	10/20/2036
BCC383-VX-3	NEUBE 2022-5A D NEUBE 2022-5A C 8.623% 10/20/36	B	12/06/2023	Paydown		9,147,654	9,147,654	8,148,924	8,830,419		246,655		246,655	(676,121)	9,147,654	746,701		746,701	720,164	10/20/2036
BCC383-VY-1	NEUBE 2022-5A D NEUBE 2022-5A D 10.153% 10/20/36	B	12/06/2023	Paydown		5,380,973	5,380,973	4,694,650	5,088,145		243,177		243,177	(389,585)	5,380,973	439,236		439,236	508,052	10/20/2036
BCC387-G2-9	DRYD 2021-103A D Dryden 103 - AA Float 7.862% 01/19/36	B	02/15/2023	JEFFERIES LLC		3,642,546	3,629,842	3,297,182	3,568,466		(2,067)		(2,067)	(269,217)	3,557,245	260,063	85,301	345,364	46,024	01/19/2036
BCC389-9Q-0	HNLY 9A D HNLY 9A C 8.613% 04/20/32	B	12/04/2023	Paydown		3,249,884	3,249,884	3,047,737	3,167,206		42,312		42,312	(99,582)	3,249,884	139,947		139,947	255,360	04/20/2032
BCC389-9R-8	HNLY 9A D HNLY 9A D 10.113% 04/20/32	B	12/04/2023	Paydown		8,991,344	8,991,344	8,303,011	8,579,481		294,427		294,427	(269,752)	8,991,344	387,188		387,188	844,674	04/20/2032
BW3700-94-3	LOARRE INVEST Secured 6.500% 05/15/29	B	06/14/2023	Tax Free Exchange		35,212,405	36,793,694	34,992,643	35,752,972		95,750		95,750	(636,317)	35,212,405				1,439,410	05/15/2029
F1000#-AA-6	AKIEM HOLDING SAS SR SECD NTS 1.750% 09/05/34	B	12/31/2023	Redemption 100.0000		384,107	384,107	390,390	374,604					15,786	384,107	(6,283)		(6,283)	5,032	09/05/2034
F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	B	12/29/2023	Various		2,145,512	2,145,512	2,210,020	1,066,603		(39,164)		(39,164)	33,038	2,145,512	(11,733)		(11,733)	101,876	12/31/2031
F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	B	11/06/2023	Security Withdraw		15,290,224	15,037,265	15,405,138	14,869,705		(40,077)		(40,077)	460,595	15,290,224				1,210,329	12/31/2031
G0158Y-AC-2	ALESC 14A A2 ALESC 14X A2 6.022% 09/23/37	D	12/14/2023	AARE Surplus AAM		1,124,063	1,500,000	825,000	897,184		16,992		16,992		914,175		209,887	209,887	83,471	09/23/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G04450-AA-6	FWU LIFE INSURANCE LUX SA ANIMA 1 7.771% 12/24/24	D	12/24/2023	Paydown		4,980,899	4,980,899	4,980,899							4,980,899				194,763	12/24/2024
G06830-TN-9	AVIVA PLC Subordinated 8.454% 07/05/43	B	07/05/2023	Call 100.0000		446,520	434,160	523,500	434,214		(6,357)		(6,357)	18,663	434,160	(12,360)		(12,360)	26,742	07/05/2043
G3330K-AL-7	FRANSHION BRILLA Senior Unsecured 4.250% 07/23/29	D	08/16/2023	Various		6,572,250	10,350,000	10,308,694	10,318,295		2,677		2,677		10,320,972		(3,748,722)	(3,748,722)	470,422	07/23/2029
G3768B-AA-2	GAZPROM PJSC Senior Unsecured 3.250% 02/25/30	D	03/21/2023	Goldman Sachs International		8,406,000	14,010,000	4,351,100	4,275,991		75,109		75,109		4,351,100		4,054,900	4,054,900	264,341	02/25/2030
G3768B-AK-0	GAZPROM PJSC Senior Unsecured 2.950% 01/27/29	D	06/22/2023	Tax Free Exchange		912,343	2,870,000	912,343	892,056		20,287		20,287		912,343				42,333	01/27/2029
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC GTD SR SECD NTS 3.790% 03/30/28	D	09/30/2023	Various		6,519,086	6,519,086	6,519,086	6,519,086						6,519,086				187,651	03/30/2028
G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC GTD SR SECD NTS 3.790% 03/30/28	D	11/06/2023	Security Withdraw		24,052,325	24,052,325	24,052,325	24,052,325						24,052,325				1,002,741	03/30/2028
G54897-AB-2	LIMA METRO LINE Senior Secured 4.350% 04/05/36	D	10/05/2023	Various		1,249,125	1,249,125	1,355,526	1,347,198		(98,074)		(98,074)		1,249,125				34,141	04/05/2036
G54897-AB-2	LIMA METRO LINE Senior Secured 4.350% 04/05/36	D	11/06/2023	Various		18,400,477	17,061,828	18,595,085	18,474,347		(73,870)		(73,870)		18,400,477				806,100	04/05/2036
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 3.120% 12/31/42	B	12/31/2023	Redemption 100.0000		719,910	719,910	744,735	683,489					61,245	719,910	(24,824)		(24,824)	19,187	12/31/2042
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 2.550% 12/31/39	B	06/30/2023	Redemption 100.0000		580,248	580,248	611,874	577,471					34,402	580,248	(31,626)		(31,626)	1,038	12/31/2039
G7016V-AE-1	PERSHING SQUARE Senior Unsecured 3.250% 10/01/31	D	03/01/2023	Various		3,783,820	5,000,000	4,983,500	4,985,282		193		193		4,985,475		(1,201,655)	(1,201,655)	62,201	10/01/2031
74042M-AC-0	PRETSL XXII LTD PRETSL 22-A2 A2 6.033% 09/22/36	D	12/22/2023	Paydown		193,622	193,622	158,697	160,858		32,763		32,763		193,622				6,450	09/22/2036
G8867K-AB-9	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	12/12/2023	Paydown		11,291,787	11,291,787	11,291,787	10,448,377						11,291,787				139,134	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen Tiger Global Private Investmen 6.580% 05/13/27	D	10/26/2023	Paydown		14,522,174	14,522,174	14,522,174	14,522,174						14,522,174				354,632	05/13/2027
G8868K-AA-0	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 10.210% 06/30/26	D	12/21/2023	Paydown		71,026,818	71,026,818	71,026,818							71,026,818				1,274,482	06/30/2026
G8868K-AA-0	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 10.210% 06/30/26	D	12/15/2023	Redemption 100.0000		7,922,727	7,922,727	7,922,727							7,922,727				226,792	06/30/2026
G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43	B	09/30/2023	Redemption 100.0000		562,853	562,853	612,723	551,817					60,906	562,853	(49,870)		(49,870)	10,058	03/31/2043
G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	D	12/31/2023	Redemption 100.0000		304,591	304,591	304,591	304,591						304,591				1,425	09/30/2033
G9523#-AG-3	WEIR GROUP PLC SR NTS SER C 4.340% 02/16/23	D	02/16/2023	Maturity		22,700,000	22,700,000	22,700,000	22,700,000						22,700,000				492,590	02/16/2023
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SR NTS 4.010% 08/22/23	D	08/22/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				601,500	08/22/2023
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	D	12/31/2023	Various		810,425	810,425	810,425	724,014						810,425				18,387	08/01/2030
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	D	11/06/2023	Security Withdraw		3,462,656	3,462,656	3,462,656	3,462,656						3,462,656				120,968	08/01/2030
L4678R-AA-8	HANNOVER FINANCE Subordinated 5.000% 06/30/43	B	06/30/2023	Redemption 100.0000		12,984,037	12,984,037	15,438,820	12,935,942		(205,762)		(205,762)	373,885	12,984,037	(120,028)		(120,028)	646,648	06/30/2043
L8749#-AA-0	STADIUM FINANCE COMPANY SARL SR SECD NTS SER A 2.220% 07/30/49	B	07/30/2023	Redemption 100.0000		60,477	60,477	61,953	58,732					3,221	60,477	(1,476)		(1,476)	1,343	07/30/2049
L8749#-AB-8	STADIUM FINANCE COMPANY SARL SR SECD NTS SER B 2.370% 07/30/49	B	07/30/2023	Redemption 100.0000		325,687	325,687	333,637	316,289					17,348	325,687	(7,950)		(7,950)	7,719	07/30/2049
L8749#-AC-6	STADIUM FINANCE COMPANY SARL SR SECD NTS SER C 2.500% 07/30/49	B	07/30/2023	Redemption 100.0000		145,350	145,350	148,897	141,155					7,742	145,350	(3,548)		(3,548)	3,634	07/30/2049
N0044F-AA-7	ACHMEA BV Subordinated 6.000% 04/04/43	B	04/04/2023	Call 100.0000		9,285,305	9,093,499	10,338,795	8,931,691		(51,396)		(51,396)	405,010	9,093,499	(191,806)		(191,806)	543,069	04/04/2043
N14928-AE-6	BOSKALIS FINANCE BV GTD SR NTS 3.660% 07/22/23	D	07/22/2023	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				441,640	07/22/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N2115H-AA-3	DOMI 2020-1 A DOMI 2020-1 A 4.765% 04/15/52	B	10/16/2023	Paydown		1,829,361	1,829,361	1,608,257	1,773,751		29,709		29,709	(164,722)	1,829,361	190,623		190,623	32,598	04/15/2052
N2115K-AA-6	DOMI 2021-1 A DOMI 2021-1 A 4.555% 06/15/53	B	12/15/2023	Paydown		1,516,639	1,516,639	1,321,954	1,457,287		38,921		38,921	(135,334)	1,516,639	155,764		155,764	39,630	06/15/2053
N2819R-AA-0	DPF 2020-1 C DPF 2020-1 A 4.602% 07/28/54	B	10/30/2023	Paydown		1,503,615	1,503,615	1,326,809	1,457,919		20,753		20,753	(129,330)	1,503,615	154,272		154,272	24,311	07/28/2054
N2819V-AA-1	DPF 2021-1 A DPF 2021-1 A 4.602% 07/28/58	B	10/30/2023	Paydown		500,160	500,160	442,474	482,543		8,690		8,690	(38,435)	500,160	47,362		47,362	7,837	07/28/2058
N42818-BS-3	KONINKLIJKE VOPAK NV SR NTS SER AA 3.740% 06/19/23	D	06/19/2023	Maturity		16,800,000	16,800,000	16,800,000	16,800,000						16,800,000				315,905	06/19/2023
N57445-AB-9	MINEJESA CAPITAL Senior Secured 5.625% 08/10/37	D	11/06/2023	Security Withdraw		1,033,423	1,000,000	1,045,000	1,035,321		(1,898)		(1,898)		1,033,423				69,688	08/10/2037
P0606*-AA-9	Aes Mexico Generation Holdings SECURED 5.620% 11/26/27	D	12/30/2023	Various		4,752,107	4,752,107	4,752,107	3,673,265						4,752,107				117,952	11/26/2027
P0606*-AA-9	Aes Mexico Generation Holdings SECURED 5.620% 11/26/27	D	11/06/2023	Various		20,337,665	20,337,665	20,337,665	20,337,665						20,337,665				971,530	11/26/2027
P09252-AK-6	BANCO DE BOGOTA Subordinated 6.250% 05/12/26	D	12/14/2023	AARE Surplus AAM		1,995,455	2,044,000	2,089,383	2,062,479		(4,884)		(4,884)		2,057,595		(62,140)	(62,140)	139,106	05/12/2026
P40008-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	D	12/28/2023	Redemption 100.0000		567,105	567,105	567,105	567,085						567,105				17,464	12/28/2037
BAN11Q-VD-9	GLOBAL BANK CORP Global Bank Corp 8.682% 12/20/27	D	12/20/2023	Various		2,290,000	2,290,000	2,282,070	1,703,946		(1,408)		(1,408)		2,290,000				81,640	12/20/2027
BAN11Q-VD-9	GLOBAL BANK CORP Global Bank Corp 8.682% 12/20/27	D	11/06/2023	Various		53,121,165	52,440,000	52,256,460	52,295,576		825,589		825,589		53,121,165				3,993,936	12/20/2027
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	D	07/31/2023	Various		694,622	694,622	694,622	694,622						694,622				31,198	01/31/2037
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	D	11/06/2023	Various		15,612,625	15,612,625	15,612,625	15,612,625						15,612,625				1,161,579	01/31/2037
Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A 4.320% 01/12/34	D	07/12/2023	Redemption 100.0000		223,521	223,521	223,521	223,521						223,521				7,242	01/12/2034
Q0832*-AC-0	AUSTRALIA PACIFIC AIRPORTS MEL SR SECD NTS 4.570% 09/15/23	D	09/15/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,167,500	09/15/2023
Q1629#-AB-3	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER B 5.340% 07/14/23	D	07/14/2023	Maturity		16,400,000	16,400,000	16,400,000	16,400,000						16,400,000				875,760	07/14/2023
Q1842#-AC-2	ARC INFRASTRUCTURE WA PTY LTD GTD SR SECD NTS 4.230% 03/27/23	D	03/27/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				317,250	03/27/2023
Q3079#-AB-4	DBCT FINANCE PTY LTD GTD SR SECD NTS SER B 5.570% 03/15/23	D	03/15/2023	Maturity		13,900,000	13,900,000	13,900,000	13,900,000						13,900,000				387,115	03/15/2023
Q3189*-AA-7	DEXUS DIVERSIFIED TRUST SR GTD NTS SER A 3.410% 07/09/23	D	07/09/2023	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				341,000	07/09/2023
Q3535#-AF-3	AUSTRALIAN GAS NETWORKS (VIC 3 SR SECD NTS SER B 5.160% 07/12/23	D	07/12/2023	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,548,000	07/12/2023
Q3946*-AF-0	FOXTEL MANAGEMENT PTY LTD GTD SR NTS SER F 4.420% 07/25/24	D	09/11/2023	Various		17,000,000	17,000,000	17,099,880	17,021,473		(9,374)		(9,374)		17,012,099		(12,099)	(12,099)	850,301	07/25/2024
Q3958-AC-0	GAIF BOND ISSUER PTY LTD GTD SR NTS 5.410% 12/14/23	D	12/14/2023	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,623,000	12/14/2023
Q7160#-AJ-8	ORICA FINANCE LTD GTD SR NTS SER A 4.590% 09/18/23	D	03/27/2023	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				240,975	09/18/2023
Q7397#-AP-9	Pratt Finance Proprietary Ltd SR GTD NTS SER H 6.250% 11/04/26	D	11/04/2023	Redemption 100.0000		2,777,778	2,777,778	2,777,778	2,777,778						2,777,778				173,611	11/04/2026
Q7448-AA-3	AUSTRALIAN AUTO LOANS TRUST AUSTRALIAN AUTO LOANS TRUST 4.500% 12/19/26	B	12/16/2023	Paydown		4,354,992	4,354,992	4,963,288							4,354,992	(608,295)		(608,295)	365,970	12/19/2026
Q8718#-AE-4	STAR ENTERTAINMENT FINANCE LTD GTD SR NTS 8.790% 08/22/25	D	10/06/2023	Call 100.0000		23,000,000	23,000,000	23,000,000	22,441,751		1,336,609		1,336,609		23,778,360		(778,360)	(778,360)	1,742,784	08/22/2025
Q8718#-AF-1	STAR ENTERTAINMENT FINANCE LTD GTD SR NTS 8.910% 08/22/27	D	10/06/2023	Call 100.0000		13,400,000	13,400,000	13,400,000	12,971,745		1,178,027		1,178,027		14,149,772		(749,772)	(749,772)	1,019,907	08/22/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Q91948-AB-3	TRANSPOWER NEW ZEALAND LTD SR NTS SER B 3.580% 10/13/23	D	10/13/2023	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				895,000	10/13/2023
R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	D	09/30/2023	Redemption 100.0000		1,290,377	1,290,377	1,290,377	1,290,377						1,290,377				45,414	03/30/2032
R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29	D	08/31/2023	Redemption 100.0000		153,279	153,279	153,279	153,279						153,279				5,608	07/27/2029
R8647L-AH-9	STOREBRAND LIVSF Subordinated 6.875% 04/04/43	B	04/04/2023	Redemption 100.0000		4,382,409	4,382,409	4,980,219	4,316,721		(35,067)		(35,067)	(56,655)	4,382,409	157,409	157,409		299,888	04/04/2043
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	12/31/2023	Redemption 100.0000		275,416	275,416	272,662	273,650		1,766		1,766		275,416				8,018	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	12/31/2023	Redemption 100.0000		275,416	275,416	272,662	273,622		1,794		1,794		275,416				7,909	04/30/2031
V6179#-AB-0	MESTAMO MARINE LTD SR SECD GTD NTS 5.060% 06/25/24	D	04/13/2023	Call 100.0000		4,069,587	4,069,587	4,069,587	4,069,587						4,069,587				677,541	06/25/2024
X5587X-AA-9	M6 DUNA Secured 4.406% 03/31/25	B	09/30/2023	Various		1,632,460	1,632,460	1,720,293	1,535,732		125,009		125,009	443,593	1,632,460	(471,874)		(471,874)	35,507	03/31/2025
X5587X-AA-9	M6 DUNA Secured 4.406% 03/31/25	B	11/06/2023	Security Withdraw		3,837,869	4,032,660	3,296,700	2,943,015		44,770		44,770	850,083	3,837,869				108,382	03/31/2025
Y458J4-AD-6	KASIKORNBANK PCL Subordinated 3.343% 10/02/31	D	12/14/2023	AARE Surplus AAM		803,757	880,000	844,800	851,394		2,711		2,711		854,104		(50,348)	(50,348)	35,629	10/02/2031
Y8564*-AB-0	Teekay Shuttle Tanker Finance SR SECD NTS SER B 4.960% 12/31/23	D	10/16/2023	Call 100.0000		6,049,794	6,049,794	6,049,794	6,049,794						6,049,794				238,389	12/31/2023
Y8564*-AB-0	Teekay Shuttle Tanker Finance SR SECD NTS SER B 4.960% 12/31/23	D	06/30/2023	Various		1,043,074	1,043,074	1,043,074	1,043,074						1,043,074				25,868	12/31/2023
Z07033-15-2	SVENSKA HNDLSBKN Jr Subordinated 4.375% 03/01/24	D	08/30/2023	ALRE - DFL Trust AAM		6,893,030	8,000,000	6,840,000	6,841,450		1,063		1,063		6,842,513		50,517	50,517	525,000	03/01/2124
Z05578-60-9	ADANI TRANSMISSI Senior Secured 4.250% 05/21/36	D	11/21/2023	Various		17,640	17,640	18,941	9,424		(1,174)		(1,174)		17,640				375	05/21/2036
Z05578-60-9	ADANI TRANSMISSI Senior Secured 4.250% 05/21/36	D	11/06/2023	Security Withdraw		255,095	239,610	257,281	256,006		(911)		(911)		255,095				9,759	05/21/2036
575767-AN-8	MASS MUTUAL LIFE		12/31/2023	Various		2,619,000	2,619,000	2,619,000	2,619,000						2,619,000					10/15/2070
126683-AB-7	CWL 2006-S5 A2 CWL 2006-S5 A2 5.681% 06/25/35		12/01/2023	Paydown		222,851	222,851													06/25/2025
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,720,392,047	8,153,013,204	7,698,940,479	7,113,895,402	1,406,831	50,696,415	1,150,241	50,953,005	(5,598,404)	7,766,325,057	10,171,314	(51,311,039)	(41,139,725)	322,136,565	XXX
125896-BV-1	CMS ENERGY CORP Junior Subordinated 3.750% 12/01/50		12/14/2023	ALRE - DFL Trust AAM		11,600,126	15,000,000	15,000,000	15,000,000						15,000,000		(3,399,875)	(3,399,875)	582,813	12/01/2050
29360A-AA-8	ENSTAR FINANCE Junior Subordinated 5.750% 09/01/40		12/12/2023	FWD Japan - Trust		10,854,251	11,600,000	10,454,500	10,463,590		33,507		33,507		10,497,098		357,154	357,154	854,131	09/01/2040
534187-BP-3	LINCOLN NATL CRP Subordinated 7.717% 04/20/67		11/30/2023	BNP Paribas		602,148	1,000,000	865,044	865,622		26		26		865,648		(263,501)	(263,501)	80,437	04/20/2067
842587-CY-1	SOUTHERN COMPANY (THE) Junior Subordinated 5.500% 03/15/57		01/04/2023	Various		2,200,000	2,200,000	2,154,638	2,154,973		4		4		2,154,977		45,024	45,024	10,265	03/15/2057
064159-VJ-2	BANK NOVA SCOTIA Junior Subordinated 4.900% 03/04/24	A	01/23/2023	Goldman Sachs		579,900	600,000	548,250	548,264		1		1		548,265		31,635	31,635	4,165	03/04/2124
29250N-AN-5	ENBRIDGE INC Subordinated 6.000% 01/15/77	A	02/10/2023	Barclays		3,339,254	3,497,000	3,859,814	3,785,256		(7,884)		(7,884)		3,777,372		(438,118)	(438,118)	121,653	01/15/2077
62878W-AA-6	NBK TIER 1 FIN Junior Subordinated 4.500% 05/27/24	D	12/14/2023	AARE Surplus AAM		955,925	1,000,000	1,018,750	1,009,529		(3,324)		(3,324)		1,006,205		(50,280)	(50,280)	47,125	05/27/2124
86564C-AC-4	SUMITOMO LIFE Subordinated 3.375% 04/15/81	D	05/10/2023	Various		2,583,000	3,000,000	3,000,000	3,000,000						3,000,000		(417,000)	(417,000)	55,519	04/15/2081
1309999999. Subtotal - Bonds - Hybrid Securities						32,714,604	37,897,000	36,900,996	36,827,234		22,330		22,330		36,849,565		(4,134,961)	(4,134,961)	1,756,108	XXX
000000-00-0	Wheels Fleet Lease Funding 1 L WFLF 2022-A D 7.974% 02/10/25		03/14/2023	Various		33,882,911	33,904,859	33,879,358	33,889,176		(6,265)		(6,265)		33,882,911				329,324	02/10/2025
000000-00-0	Wheels Fleet Lease Funding 1 L WFLF 2022-A E 8.974% 02/10/25		03/14/2023	Various		11,293,834	11,301,620	11,293,120	11,296,520		(2,686)		(2,686)		11,293,834				111,030	02/10/2025
000000-00-0	Aa Mmf 1 Holdco Gp Llc AA MMF 1 LTD 7.349% 10/08/51		02/27/2023	Tax Free Exchange		190,980,000	190,980,000	190,980,000	190,980,000						190,980,000				4,063,413	10/08/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert 6.363% 01/31/57		01/11/2023	Tax Free Exchange		3,387,120	3,247,171	3,385,176	3,385,481		1,640		1,640		3,387,120				6,887	01/31/2057
000000-00-0	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.498% 01/31/57		01/11/2023	Tax Free Exchange		69,092	66,269	69,085	69,092						69,092				166	01/31/2057
00043*-AA-7	AA Warehouse AA Warehouse 7.181% 08/08/36		11/08/2023	Various		80,704,000	80,704,000	80,704,000	18,967,964		(91,527)		(91,527)		80,704,000				1,106,184	08/08/2036
00043*-AB-5	AA Warehouse AA Warehouse 7.329% 08/08/36		11/08/2023	Various		15,132,000	15,132,000	15,132,000	1,874,503		(15,890)		(15,890)		15,132,000				153,947	08/08/2036
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.677% 03/31/41		12/27/2023	Paydown		32,520,516	32,520,516	32,520,516	18,482,834		52,125		52,125		32,520,516				833,374	03/31/2041
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.674% 03/31/41		12/27/2023	Paydown		11,249,362	11,249,362	11,249,362	9,189,504		26,146		26,146		11,249,362				586,168	03/31/2041
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42		08/15/2023	Paydown		14,912,856	14,912,856	14,924,465	14,977,611		(64,756)		(64,756)		14,912,856				522,173	02/15/2042
00238*-AA-2	AP Sunrise LLC AP Sunrise LLC Vonovia Senior 6.000% 05/31/48		12/27/2023	Paydown		4,441,787	4,441,787	4,327,243			(42,844)		(42,844)		4,441,787	157,388		157,388	2,056	05/31/2048
037980-AA-7	AAFT 2022-A A AAFT 2022-A A 5.772% 07/21/46		12/01/2023	Paydown		16,291,688	16,291,688	16,079,240	16,082,620		209,067		209,067		16,291,688				486,107	07/21/2046
03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 10.810% 07/29/29		12/29/2023	Redemption 100.0000		1,406,250	1,406,250	1,382,095	1,382,254		23,996		23,996		1,406,250				77,816	07/29/2029
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		12/27/2023	Various		103,857,301	103,857,301	103,857,301	62,138,111		(2,044)		(2,044)		103,857,301				737,515	12/15/2041
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		05/08/2023	Various		27,207,081	27,206,433	27,206,433	27,207,115		(33)		(33)		27,207,081				277,252	12/15/2041
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		12/27/2023	Various		52,272,811	52,272,811	52,272,811	30,992,019		(1,187)		(1,187)		52,272,811				606,193	12/15/2041
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		05/08/2023	Various		13,259,380	13,259,010	13,259,010	13,259,398		(18)		(18)		13,259,380				239,041	12/15/2041
31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/22/29		12/08/2023	Paydown		17,991,576	17,991,576	17,991,576	17,991,576						17,991,576				578,580	10/22/2029
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.706% 03/30/28		12/29/2023	Various		4,443,445	4,443,445	4,440,564	1,031,947		2,869		2,869		4,443,445				2,614,915	03/30/2028
408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A 2.295% 10/18/52		12/18/2023	Paydown		2,257,103	2,257,103	2,257,103	2,257,103						2,257,103				30,645	10/18/2052
59565H-BC-8	Midcap Funding Franchise Finan MFFFT Series 2022-1 Class C Se 11.060% 04/14/33		03/10/2023	Paydown		316,400	316,400	316,400	316,400						316,400				11,586	04/14/2033
71680@-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		11/30/2023	Paydown		5,108,586	5,144,705	5,363,342	4,498,201		(177,700)		(177,700)		5,108,586				13,447	01/31/2057
71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		11/30/2023	Paydown		117,753	117,753	122,758	90,040		(4,875)		(4,875)		117,753				1,229	01/31/2057
71680@-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		03/17/2023	Redemption 100.0000		721	721	752	750		(29)		(29)		721				20,573	01/31/2057
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		03/20/2023	Redemption 100.0000		2,091,207	2,091,207	2,089,190	2,089,621		1,586		1,586		2,091,207				32,205	11/18/2038
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		05/08/2023	Security Withdraw		180,624,480	180,683,016	180,508,766	180,545,984		1,861		1,861		180,624,480				4,280,786	11/18/2038
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B 6.372% 11/18/38		05/08/2023	Security Withdraw		6,275,664	6,280,428	6,274,608	6,275,873		54		54		6,275,664				165,948	11/18/2038
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C 6.472% 11/18/38		05/08/2023	Security Withdraw		6,505,325	6,510,272	6,503,960	6,505,282		65		65		6,505,325				167,537	11/18/2038
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D 7.972% 11/18/38		05/08/2023	Security Withdraw		2,198,217	2,200,283	2,200,376	2,200,074		(1)		(1)		2,198,217				63,718	11/18/2038
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E 8.972% 11/18/38		05/08/2023	Security Withdraw		292,915	293,722	293,827	293,778		(863)		(863)		292,915				19,695	11/18/2038
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.299% 11/01/34		11/01/2023	Paydown		29,471,977	29,471,977	29,471,977							29,471,977				1,070,471	11/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.299% 11/01/34		07/24/2023	Various		313,212,222	313,212,222	313,212,222	313,212,222						313,212,222				14,861,647	11/01/2034
00233*-AA-7	AP MAIA HOLDINGS I LLC AP MAIA HOLDINGS I LLC 5.500% 07/28/47		08/14/2023	Paydown		64,765	64,765	60,829	64,261		(647)		(647)	(3,500)	64,765	4,651		4,651	3,775	07/28/2047
55283L-AA-3	MAPSL 2019-1A B MAPSL 2019-1A A 4.458% 03/15/44	D	12/15/2023	Paydown		295,633	295,633	272,300			23,334		23,334		295,633				4,990	03/15/2044
75000D-AE-3	RRAM 2022-22A B2 RR 22 - A+ 8.644% 10/15/35	D	08/08/2023	Paydown		16,450,000	16,450,000	16,450,000	16,450,000						16,450,000				1,241,970	10/15/2035
75000D-AG-8	RRAM 2022-22A B2 RR 22 - A 8.894% 10/15/35	D	08/08/2023	Paydown		16,550,000	16,550,000	16,550,000	16,550,000						16,550,000				1,291,700	10/15/2035
75000G-AJ-5	RRAM 2022-23A C2R RRAM 2022-23A B 9.544% 10/15/35	D	08/29/2023	Redemption 100.0000		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				1,808,272	10/15/2035
75000H-AG-9	RRAM 2022-24A C1R RR 24 - A 9.294% 01/15/32	D	12/21/2023	Paydown		23,500,000	23,500,000	23,500,000	23,500,000						23,500,000				2,122,844	01/15/2032
75000H-AJ-3	RRAM 2022-24A C1R RR 24 - BBB 10.944% 01/15/32	D	12/21/2023	Paydown		24,650,000	24,650,000	24,157,000	24,151,392		498,608		498,608		24,650,000				2,639,102	01/15/2032
BCC30J-N8-0	RRME 2A CR RRME 2A CR 7.015% 07/15/35	B	02/15/2023	Natixis UK		663,446	723,496	541,509	600,276		1,638		1,638	(56,221)	602,955	57,262	60,491	117,753	11,590	07/15/2035
BCC37R-KD-7	RRME 14A C2N RRME 14A A2N 7.215% 10/15/37	B	10/16/2023	Various		44,704,396	44,356,201	42,128,071	44,952,479					(2,476,214)	44,356,201	2,228,131		2,228,131	2,746,782	10/15/2037
BCC37R-KH-8	RRME 14A C2N RRME 14A B1N 7.965% 10/15/37	B	10/16/2023	Paydown		17,953,701	17,953,701	17,051,838	18,195,051					(1,143,213)	17,953,701	901,862		901,862	1,253,322	10/15/2037
BCC37R-KL-9	RRME 14A C2N RRME 14A B2N 8.765% 10/15/37	B	10/16/2023	Paydown		7,920,750	7,920,750	7,522,870	8,027,228					(504,359)	7,920,750	397,881		397,881	619,538	10/15/2037
BCC37R-KP-0	RRME 14A C2N RRME 14A C1N 9.515% 10/15/37	B	10/16/2023	Paydown		19,009,801	19,009,801	18,054,887	19,265,348					(1,210,461)	19,009,801	954,913		954,913	1,636,746	10/15/2037
BCC37R-KS-4	RRME 14A C2N RRME 14A C2N 10.665% 10/15/37	B	10/16/2023	Paydown		3,696,350	3,696,350	3,510,673	3,746,040					(235,367)	3,696,350	185,678		185,678	362,935	10/15/2037
G29638-AA-0	AP HANSEL SPV LLC 1st lien 6.400% 09/19/47	D	09/07/2023	Paydown		4,251,359	4,251,359	4,271,128	4,270,690		(19,331)		(19,331)		4,251,359				178,265	09/19/2047
G29638-AA-0	AP HANSEL SPV LLC 1st lien 6.400% 09/19/47	D	12/12/2023	Various		196,562,867	195,748,641	196,658,872	196,638,714		(75,847)		(75,847)		196,562,867				15,184,086	09/19/2047
64035G-AB-5	NSLT 2021-CA AFX NSLT 2021-CA AFX 1.320% 04/20/62		12/20/2023	Paydown		1,478,006	1,478,006	1,329,282			148,724		148,724		1,478,006				7,653	04/20/2062
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	D	09/30/2023	Paydown		13,760,611	13,760,611	13,664,677	13,780,473		(19,863)		(19,863)		13,760,611				202,672	09/30/2045
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						1,599,287,265	1,598,178,077	1,593,292,572	1,405,675,005		465,307		465,307	(5,629,335)	1,598,878,579	4,887,766	60,491	4,948,257	65,387,870	XXX
000000-00-0	Grp Operating Llc GRP OPERATING TK 25.200% 12/31/23		12/29/2023	Redemption 0.0000			352,495	78,095	78,095						(27,412)				44,440	12/31/2023
BANQML-05-0	ALPHA SOURCE INC OTHER 11.980% 01/31/24		03/30/2023	Redemption 100.0000		25,000	25,000	8,908	7,748		16,092		16,092		25,000				882	01/31/2024
BL3561-84-4	SCIENCE APP SAIC TL B2 1L USD -2.578% 03/15/27		12/29/2023	Redemption 100.0000		116,394	116,394	116,903	116,386		8		8		116,394				6,800	03/15/2027
BL4277-41-6	NOURYON USA LLC SPCHEM TL B 1L USD 27.049% 04/03/28		12/29/2023	Redemption 100.0000		3,836	3,836	3,836							3,836				32	04/03/2028
BL4122-52-1	INEOS US FINANCE LLC TERM B 0.289% 02/16/30		12/29/2023	Redemption 100.0000		9,644	9,644	9,634			10		10		9,644				602	02/16/2030
BL4245-71-0	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 8.358% 04/20/30		12/29/2023	Redemption 100.0000		902	902	903			(2)		(2)		902				38	04/20/2030
042688-AA-9	ARPAD SOLAR BORR TERM LN 1L 5.250% 07/15/34		10/16/2023	Various		840,636	840,636	840,636	840,636						840,636				23,684	07/15/2034
08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD 7.640% 10/30/26		12/29/2023	Redemption 100.0000		18,750	18,750	18,714			36		36		18,750				452	10/30/2026
BL3562-44-6	BERRY GLOBAL INC BERY TL Z 1L USD 5.040% 07/01/26		12/08/2023	Redemption 100.0000		257,375	257,375	257,181	257,244		131		131		257,375				14,237	07/01/2026
BL3547-59-5	BUCKEYE PARTNERS BPL TL B1 1L USD -4.263% 11/02/26		12/29/2023	Redemption 100.0000		822,155	822,155	817,700	819,003		3,152		3,152		822,155				51,602	11/02/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3492-92-5	CALPINE CORP CPN TL B5 1L USD 1.408% 12/16/27		08/03/2023	Redemption 100.0000		303,150	303,150	301,444	301,878		1,272		1,272		303,150				13,126	12/16/2027
BL3288-51-3	LUMEN TECH INC CTL TL B 1L USD 7.683% 03/15/27		07/21/2023	Bank of America		428,693	599,571	598,822	599,122		17		17		599,139		(170,446)	(170,446)	26,543	03/15/2027
BL3288-51-3	LUMEN TECH INC CTL TL B 1L USD 7.683% 03/15/27		06/30/2023	Redemption 100.0000		3,828	3,828	3,823	3,825		3		3		3,828				101	03/15/2027
BL3128-18-0	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 6.445% 08/02/27		12/29/2023	Redemption 100.0000		16,911	16,911	16,819	16,846		64		64		16,911				714	08/02/2027
BL4054-81-5	ELECTRO RENT CORPORATION ELRC TL 1L USD 19.520% 11/01/24		12/15/2023	Redemption 100.0000		1,706,492	1,706,492	1,694,998	1,695,279		11,213		11,213		1,706,492				187,286	11/01/2024
BL3294-34-7	INGERSOLL-RAND S TERM B 0.232% 03/01/27		12/29/2023	Redemption 100.0000		981,253	981,253	969,396	972,786		8,467		8,467		981,253				41,917	03/01/2027
41165Q-AG-2	HARBOURVEST PRTN HAPART TL B 1L USD 9.581% 03/01/25		04/17/2023	Redemption 100.0000		1,893	1,893	1,893	1,893						1,893				22	03/01/2025
41165Q-AG-2	HARBOURVEST PRTN HAPART TL B 1L USD 9.581% 03/01/25		07/11/2023	Taxable Exchange		361,332	360,655	360,655	360,655						360,655		676	676	19,434	03/01/2025
BL4383-71-9	QUIKRETE HOLDING QUIKHO TL B1 1L USD 0.265% 03/18/29		09/29/2023	Redemption 100.0000		5,000	5,000	4,995			5		5		5,000				33	03/18/2029
84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37		10/31/2023	Redemption 100.0000		493,469	493,469	492,122	492,668		800		800		493,469				14,367	12/31/2037
88687@-AA-1	Tillman Networks LLC Tillman Networks 0.436% 08/31/30		12/18/2023	Redemption 100.0000		1,964,756	1,964,756	1,958,282	1,958,313		6,442		6,442		1,964,756				44,790	08/31/2030
89364M-BU-7	TRANSDIGM INC TDG TL H 1L USD 0.277% 02/22/27		12/29/2023	Redemption 100.0000		23,738	23,738	23,727			11		11		23,738				1,221	02/22/2027
BL3574-61-5	WEX INC WEX TL B 1L USD 0.249% 04/03/28		12/29/2023	Redemption 100.0000		9,000	9,000	8,992			8		8		9,000				230	04/03/2028
BL2354-74-6	SEATTLE SPINCO INC TERM B 6.020% 06/21/24		01/31/2023	Redemption 100.0000		965,102	965,102	950,089	960,377		4,725		4,725		965,102				6,120	06/21/2024
BL2552-41-4	INEOS US FINANCE LLC TERM B 11.391% 03/31/24		03/24/2023	Taxable Exchange		1,926,812	1,928,828	1,912,044	1,923,573		541		541		1,924,115		2,697	2,697	35,950	03/31/2024
BL2774-28-1	TRAVEL LEADERS GROUP LLC TL B 7.779% 01/25/24		03/27/2023	Redemption 100.0000		1,415,597	1,415,597	973,223	1,266,841		148,757		148,757		1,415,597				29,152	01/25/2024
BL2828-71-5	SELECT MEDICAL SEM TL B 1L USD 2.540% 03/06/25		01/11/2023	J.P. Morgan Sec		1,560,168	1,579,798	1,572,473	1,576,932		(1,562)		(1,562)		1,575,370		(15,202)	(15,202)	7,205	03/06/2025
BL2847-99-6	IMPERVA INC TL 1L USD 6.420% 01/10/26		12/01/2023	Redemption 100.0000		1,447,500	1,447,500	1,445,088	1,446,155		1,345		1,345		1,447,500				141,357	01/10/2026
BL3089-54-9	GENESEE & WYOMING INC. TERM 8.232% 12/30/26		12/29/2023	Redemption 100.0000		19,798	19,798	19,687	19,732		66		66		19,798				877	12/30/2026
BL3156-14-0	ADVANCED DRAINAG WMS TL B 1L USD 6.892% 09/24/26		09/29/2023	Redemption 100.0000		3,750	3,750	3,741	3,744		6		6		3,750				127	09/24/2026
BL3197-18-5	BELRON FINANCE US LLC BELRON TL B 1L USD 7.693% 10/30/26		03/31/2023	Redemption 100.0000		6,250	6,250	6,229	6,236		14		14		6,250				106	10/30/2026
BL3197-18-5	BELRON FINANCE US LLC BELRON TL B 1L USD 7.693% 10/30/26		05/03/2023	Tax Free Exchange		2,414,053	2,418,750	2,410,630	2,413,235		818		818		2,414,053				83,616	10/30/2026
BL3200-39-3	ABC SUPPLY CO TERM B 8.241% 01/15/27		12/29/2023	Redemption 100.0000		20,000	20,000	19,900	19,943		57		57		20,000				880	01/15/2027
BL3204-21-3	LPL HOLDINGS INC TL 7.960% 11/12/26		12/29/2023	Redemption 100.0000		11,150	11,150	11,122	11,133		17		17		11,150				435	11/12/2026
BL3207-42-2	UNIVAR USA INC TERM B5 60.303% 07/01/26		08/01/2023	Redemption 100.0000		485,000	485,000	483,788	484,336		664		664		485,000				19,807	07/01/2026
BL3208-77-6	VISTRA OPERATION TERM B3 7.205% 12/31/25		12/20/2023	Redemption 100.0000		1,229,135	1,229,135	1,229,135	1,229,135						1,229,135				82,801	12/31/2025
BL3286-66-5	NOURYON USA LLC SPCHEM TL B 1L USD 9.533% 10/01/25		06/16/2023	Redemption 100.0000		1,056,941	1,056,941	1,059,583	1,058,522		(1,582)		(1,582)		1,056,941				49,711	10/01/2025
BL3286-66-5	NOURYON USA LLC SPCHEM TL B 1L USD 9.533% 10/01/25		10/19/2023	Taxable Exchange		1,530,668	1,530,668	1,534,494	1,532,958		(2,291)		(2,291)		1,530,668				135,908	10/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3288-02-6	DAVITA INC DVA TL B 1L USD 7.980% 08/12/26		12/29/2023	Redemption 100.0000		40,281	40,281	40,463	40,281						40,281				1,125	08/12/2026
BL3290-24-6	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 7.964% 02/04/27		12/21/2023	Various		172,662	172,662	172,446	172,520		142		142		172,662				9,578	02/04/2027
BL3291-84-8	SS&C TECH INC TERM B5 7.980% 04/16/25		12/29/2023	Redemption 100.0000		71,651	71,651	71,740	71,651						71,651				3,062	04/16/2025
BL3292-64-8	TRANSDIGM INC TDG TL G 1L USD 0.000% 08/22/24		01/05/2023	Tax Free Exchange		2,372,681	2,373,750	2,370,783	2,372,673		7		7		2,372,681					08/22/2024
BL3392-82-8	MILEAGE PLUS HLD TERM B 17.006% 06/21/27		12/20/2023	Redemption 100.0000		4,124,662	4,124,662	4,284,493			(159,831)		(159,831)		4,124,662				238,522	06/21/2027
BL3545-27-6	CALPINE CORP CPN TL B9 1L USD 8.257% 04/01/26		12/29/2023	Redemption 100.0000		31,694	31,694	31,341	31,454		240		240		31,694				1,389	04/01/2026
BL3547-73-6	PG&E CORP PCG TL B 1L USD 6.924% 06/23/25		12/08/2023	Redemption 100.0000		962,336	962,336	953,314	956,756		5,580		5,580		962,336				73,144	06/23/2025
BL3636-56-2	PRESTIGE BRANDS PBH TL B5 1L USD 8.257% 07/03/28		12/29/2023	Redemption 100.0000		324,207	324,207	324,694			(486)		(486)		324,207				6,042	07/03/2028
BL3646-39-7	PRA HEALTH SCIEN IQLR TL B 1L USD 9.346% 07/03/28		12/29/2023	Redemption 100.0000		43,472	43,472	43,554			(81)		(81)		43,472				1,794	07/03/2028
BL3683-98-6	STANDARD INDS IN BMCAUS TL B 1L USD 11.379% 09/22/28		12/22/2023	Redemption 100.0000		8,727	8,727	8,710			17		17		8,727				228	09/22/2028
BL3689-59-5	CENTURI GROUP I SWX TL B 1L USD 8.844% 08/28/28		12/29/2023	Redemption 100.0000		10,154	10,154	10,112			42		42		10,154				271	08/28/2028
BL3705-69-8	CLEAN HARBORS IN CLH TL B 1L USD 10.108% 10/10/28		09/29/2023	Redemption 100.0000		1,435	1,435	1,438			(2)		(2)		1,435				22	10/10/2028
BL3708-79-1	CAESARS RESORT COLLECTION LLC CGPHLC TL 1L -6.446% 07/20/25		02/03/2023	Redemption 100.0000		279,028	279,028	280,016	279,683		(655)		(655)		279,028				2,331	07/20/2025
BL3753-47-4	SYNAPTICS INC SYNA TL B 1L USD 18.260% 12/04/28		12/29/2023	Redemption 100.0000		10,000	10,000	9,975	9,977		23		23		10,000				476	12/04/2028
BL3213-99-0	1011778 BC ULC / BCULC TL B 1L USD 1.384% 11/19/26	A	06/30/2023	Redemption 100.0000		10,000	10,000	9,975	9,985		15		15		10,000				268	11/19/2026
BL3213-99-0	1011778 BC ULC / BCULC TL B 1L USD 1.384% 11/19/26	A	09/21/2023	Taxable Exchange		1,930,685	1,930,000	1,925,175	1,927,186		562		562		1,927,749		2,936	2,936	101,221	11/19/2026
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	B	12/29/2023	Various		1,108,792	1,108,792	1,278,105	1,386,492		(377,972)		(377,972)	142,862	1,108,792	(42,589)		(42,589)	67,765	12/31/2036
BL3447-31-7	SKYMILES IP LTD DAL TL B 1L USD 43.899% 10/20/27	D	10/20/2023	Various		1,670,000	1,670,000	1,735,975			(65,975)		(65,975)		1,670,000				45,225	10/20/2027
BL3573-84-9	ICON LUX SARL ICLR TL B 1L USD 8.687% 07/03/28	D	12/29/2023	Redemption 100.0000		174,482	174,482	174,810			(327)		(327)		174,482				7,236	07/03/2028
BL3742-09-7	ALI GROUP SRL ALIGRP TL B 1L USD 8.257% 07/23/29	C	12/29/2023	Redemption 100.0000		33,648	33,648	33,668			(19)		(19)		33,648				647	07/23/2029
G2921#-AA-9	ECUADOR DIVERSIFIED PMT RTS US Banco Del Pacifico Sa Banco De 18.648% 12/20/24	D	06/05/2023	Redemption 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				985,232	12/20/2024
Q84388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B	03/06/2023	Redemption 100.0000		9,632	9,632	10,149							9,632	(517)		(517)	36	01/05/2051
000000-00-0	PAF REV-2 2 Pepper Australian Auto A	B	06/30/2023	Tax Free Exchange		7,382,587	7,219,447	7,382,587	7,378,768						7,382,587					06/13/2030
000000-00-0	AF REV-2 2 Pepper Australian Auto BBB	B	06/30/2023	Tax Free Exchange		10,345,152	10,116,550	10,345,157	10,339,805						10,345,152					06/13/2030
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						62,104,099	62,261,780	62,218,385	55,952,459		(399,416)		(399,416)	142,862	62,256,025	(43,106)	(179,339)	(222,445)	2,632,219	XXX
2509999997. Total - Bonds - Part 4						9,547,835,593	9,995,928,180	9,544,302,670	8,707,632,246	1,406,831	42,647,531	1,188,987	42,865,375	(11,084,877)	9,606,523,648	15,016,432	(64,452,672)	(49,436,240)	397,367,051	XXX
2509999998. Total - Bonds - Part 5						4,123,431,161	4,687,040,234	4,165,964,646			7,831,990	175,562	7,656,428		4,132,911,557	49,583	16,322,936	16,372,519	82,750,742	XXX
2509999999. Total - Bonds						13,671,266,754	14,682,968,414	13,710,267,316	8,707,632,246	1,406,831	50,479,521	1,364,549	50,521,803	(11,084,877)	13,739,435,205	15,066,015	(48,129,736)	(33,063,721)	480,117,793	XXX
25746U-DM-8	DOMINION ENERGY Junior Subordinated 4.350% 04/15/24		04/20/2023	Barclays	4,000,000.000	3,371,920	0.00	4,000,000	3,378,172	621,828			621,828		4,000,000		(628,080)	(628,080)	89,610	
29273V-AN-0	ENERGY TRANSFER Junior Subordinated 6.500% 05/15/24		02/07/2023	SUMRIDGE PARTNERS LLC	400,000.000	375,840	0.00	400,000	345,000	55,000			55,000		400,000		(24,160)	(24,160)	6,067	

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
534187-BR-9	LINCOLN NATL CRP Junior Subordinated 9.250% 03/01/24		11/06/2023	Various	4,000,000.000	4,176,454	0.00	4,000,000	4,258,000	(258,000)			(258,000)		4,000,000		176,454	176,454	299,538	
55336V-AU-4	MPLX LP Junior Subordinated 6.875% Perpet.		02/15/2023	Call 100.0000	10,000,000.000	10,000,000	0.00	9,939,722	9,870,000	69,722			69,722		9,939,722		60,278	60,278	343,750	
78486Q-AP-6	SVB FINANCIAL GR Junior Subordinated 4.250% 02/15/24		02/09/2023	Various	3,000,000.000	2,378,400	0.00	3,000,000	2,012,040	987,960			987,960		3,000,000		(621,600)	(621,600)	29,278	
957638-40-6	WESTERN ALLIANCE BANCORP Preferred		12/18/2023	UBS	833,000.000	13,559,914	0.00	20,825,000	16,709,980	4,115,020			4,115,020		20,825,000		(7,265,087)	(7,265,087)	663,797	
29359U-10-9	ENSTAR GROUP LTD Preferred	D	08/01/2023	Morgan Stanley	200,000.000	4,719,993	0.00	5,000,000	4,362,800	637,200			637,200		5,000,000		(280,007)	(280,007)	175,000	
G9078F-15-6	TRITON CONTAINER Preferred	D	03/28/2023	Various	120,000.000	2,497,847	0.00	3,000,000	2,169,720	830,280			830,280		3,000,000		(502,153)	(502,153)	5,489	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						41,080,368	XXX	50,164,722	43,105,712	7,059,010			7,059,010		50,164,722		(9,084,355)	(9,084,355)	1,612,529	XXX
4509999997. Total - Preferred Stocks - Part 4						41,080,368	XXX	50,164,722	43,105,712	7,059,010			7,059,010		50,164,722		(9,084,355)	(9,084,355)	1,612,529	XXX
4509999998. Total - Preferred Stocks - Part 5						18,934,272	XXX	18,722,314				45	45		18,722,359		211,913	211,913	46,125	XXX
4509999999. Total - Preferred Stocks						60,014,640	XXX	68,887,036	43,105,712	7,059,010	45		7,059,055		68,887,081		(8,872,442)	(8,872,442)	1,658,654	XXX
000000-00-0	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE PWR OPER WAR		12/01/2022	NON-BROKER TRADE	137,500.000			1		1			1		1		(1)	(1)		
09784Y-40-5	BONAVISTA ENERGY CORP SHARES		10/16/2023	Various	2,895,845.000	45,064,550		10,425,042	51,764,994	(44,064,417)			(44,064,417)	2,724,464	7,575,238	(2,849,804)	37,489,312	34,639,508	565,223	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		12/06/2023	NON-BROKER TRADE	160,000.000	16,000,000		16,000,000	16,000,000						16,000,000				863,798	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						61,064,550	XXX	26,425,043	67,764,994	(44,064,416)			(44,064,416)	2,724,464	23,575,239	(2,849,804)	37,489,311	34,639,507	1,429,021	XXX
5989999997. Total - Common Stocks - Part 4						61,064,550	XXX	26,425,043	67,764,994	(44,064,416)			(44,064,416)	2,724,464	23,575,239	(2,849,804)	37,489,311	34,639,507	1,429,021	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						61,064,550	XXX	26,425,043	67,764,994	(44,064,416)			(44,064,416)	2,724,464	23,575,239	(2,849,804)	37,489,311	34,639,507	1,429,021	XXX
5999999999. Total - Preferred and Common Stocks						121,079,190	XXX	95,312,079	110,870,706	(37,005,406)	45		(37,005,361)	2,724,464	92,462,320	(2,849,804)	28,616,869	25,767,065	3,087,675	XXX
6009999999 - Totals						13,792,345,944	XXX	13,805,579,395	8,818,502,952	(35,598,575)	50,479,566	1,364,549	13,516,442	(8,360,413)	13,831,897,525	12,216,211	(19,512,867)	(7,296,656)	483,205,468	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
CWHL 2003-R1 1M CWHL 2003-R1 1M																				
12669U-BF-6 .. 5.750% 02/25/43			01/31/2023 .	Credit Suisse	08/01/2023 .	Paydown	6,430													
CWHL 2003-R1 1M CWHL 2003-R1 1M																				
12669U-BF-6 .. 5.750% 02/25/43			01/31/2023 .	Credit Suisse	08/30/2023 .	ALRE - DFL Trust AAM	4,973,487	5	50	5							45	45	23,037	
GOVERNMENT NATIONAL MORTGAGE GNR 2010-																				
38375B-EG-3 .. H17 GI 1.090% 04/20/60			07/01/2023 .	Interest Capitalization	08/01/2023 .	Paydown													29	
GOVERNMENT NATIONAL MORTGAGE GNR 2010-																				
38375B-EG-3 .. H17 GI 1.090% 04/20/60			07/01/2023 .	Interest Capitalization	08/30/2023 .	ALRE - DFL Trust AAM			3,386								3,386	3,386	332	
TSY INFL IX N/B US TREASURY N/B																				
912810-TS-7 .. 3.875% 05/15/43			05/23/2023 .	J.P. Morgan Sec	05/23/2023 .	BOFA SECURITIES, INC.	30,000,000	29,125,901	28,994,411	29,125,901							(131,490)	(131,490)	50,543	50,543
TSY INFL IX N/B US TREASURY N/B																				
91282C-HC-8 .. 3.375% 05/15/33			05/23/2023 .	BOFA SECURITIES, INC.	05/23/2023 .	Citigroup	7,500,000	7,300,518	7,301,367	7,300,518							849	849	6,191	6,191
0109999999. Subtotal - Bonds - U.S. Governments							42,479,917	36,426,424	36,299,214	36,426,424							(127,210)	(127,210)	80,132	56,734
SAUDI INT BOND Senior Unsecured						ALRE - MSPL Trust AAM -														
80413T-AK-5 .. 4.375% 04/16/29		D	04/26/2023 .	AEL Modco AAM	05/22/2023 .	AFS	3,000,000	3,030,450	2,992,034	3,030,127		(323)		(323)			(38,094)	(38,094)	13,125	3,646
Aruba government ARUBA GOVERNMENT						Redemption 100.0000														
N0727E-AA-4 .. 10.775% 06/12/27		D	05/10/2023 .	MMTL Modco AAM	06/12/2023 .		2,999,700	3,239,676	2,999,700	2,999,700		(239,976)		(239,976)					31,135	67,794
Aruba government ARUBA GOVERNMENT																				
N0727E-AA-4 .. 10.775% 06/12/27		D	05/10/2023 .	MMTL Modco AAM	11/06/2023 .	Security Withdraw	24,000,900	25,920,972	25,696,411	25,696,411		(224,561)		(224,561)					1,915,368	542,430
0309999999. Subtotal - Bonds - All Other Governments							30,000,600	32,191,098	31,688,145	31,726,238		(464,860)		(464,860)			(38,094)	(38,094)	1,959,628	613,870
WASHINGTON ST UNIV WASHINGTON UNIV-BABS																				
940093-2L-0 .. 7.399% 04/01/41			09/06/2023 .	AEL FWH AAM	12/14/2023 .	AARE Surplus AAM	4,000,000	4,777,080	4,829,480	4,766,281		(10,799)		(10,799)			63,199	63,199	207,994	127,427
0909999999. Subtotal - Bonds - U.S. Special Revenues							4,000,000	4,777,080	4,829,480	4,766,281		(10,799)		(10,799)			63,199	63,199	207,994	127,427
AEP TRANSMISSION COMPANY LLC Senior																				
00115A-AQ-2 .. Unsecured 5.400% 03/15/53			03/09/2023 .	Morgan Stanley	03/15/2023 .	Royal Bank of Canada	10,000,000	9,947,000	10,155,700	9,947,004		4		4			208,696	208,696	6,000	
COREBRIDGE GF Senior Secured 5.750%																				
00138C-AU-2 .. 07/02/26			08/03/2023 .	Goldman Sachs	12/08/2023 .	Keybanc Capital Markets	2,000,000	1,995,760	2,002,260	1,996,323		563		563			5,937	5,937	50,792	10,861
AALLC 2018-1 A AALLC 2018-1 A 3.870%																				
00436M-AA-3 .. 12/02/33			02/22/2023 .	Jackson Ntl FWH - AAM	12/02/2023 .	Paydown	577,051	556,679	577,051	577,051		20,372		20,372					10,044	1,241
AALLC 2018-1 A AALLC 2018-1 A 3.870%																				
00436M-AA-3 .. 12/02/33			02/22/2023 .	Jackson Ntl FWH - AAM	12/12/2023 .	ACRA RE II Surplus AAM	1,576,156	1,520,512	1,537,347	1,527,111		6,600		6,600			10,235	10,235	52,525	3,389
AALLC 2018-1 A AALLC 2018-1 C 6.650%																				
00436M-AC-9 .. 12/02/33			03/06/2023 .	Jackson Ntl FWH - AAM	12/02/2023 .	Paydown	147,312	142,513	147,312	147,312		4,799		4,799					4,017	109
AALLC 2018-1 A AALLC 2018-1 C 6.650%																				
00436M-AC-9 .. 12/02/33			03/06/2023 .	Jackson Ntl FWH - AAM	12/12/2023 .	ACRA RE II Surplus AAM	450,342	435,672	440,994	437,501		1,829		1,829			3,492	3,492	23,293	333
ARMT 2005-6A P ARMT 2005-6A 1B1																				
007036-PL-4 .. 6.470% 11/25/35			01/31/2023 .	Credit Suisse	10/25/2023 .	Paydown													6,971	
AIR PROD & CHEM Senior Unsecured																				
009158-BF-2 .. 4.800% 03/03/33			02/27/2023 .	Citigroup	03/15/2023 .	Goldman Sachs	13,500,000	13,476,645	13,654,980	13,476,717		72		72			178,263	178,263	25,200	
ALLY FINANCIAL Senior Unsecured																				
02005N-BA-7 .. 4.625% 03/30/25			03/08/2023 .	Jackson Ntl FWH - AAM	11/14/2023 .	SUMRIDGE PARTNERS LLC	1,750,000	1,710,122	1,701,630	1,722,998		12,876		12,876			(21,368)	(21,368)	91,280	35,523
ALLY FINANCIAL Senior Unsecured																				
02005N-BR-0 .. 7.100% 11/15/27			02/16/2023 .	Royal Bank of Canada	11/14/2023 .	JPM SECURITIES LLC	8,000,000	8,375,160	8,032,880	8,322,854		(52,306)		(52,306)			(289,974)	(289,974)	569,578	147,522
ALPHABET INC Senior Unsecured 2.250%																				
02079K-AG-2 .. 08/15/60			09/15/2023 .	Various	12/15/2023 .	JPM SECURITIES LLC	8,250,000	4,700,640	5,207,808	4,713,013		12,373		12,373			494,795	494,795	86,234	23,406
CWALT 2006-46 A4 CWALT 2006-46 A4																				
02147J-AD-0 .. 6.000% 02/25/47			03/30/2023 .	AARE II Surplus ISG	05/01/2023 .	Paydown	197	104				(104)		(104)					2	1
CWALT 2006-46 A4 CWALT 2006-46 A4																				
02147J-AD-0 .. 6.000% 02/25/47			03/30/2023 .	AARE II Surplus ISG	05/23/2023 .	ALRE - TDF Trust AAM	2,881,739	1,517,114	1,494,378	1,503,720		(13,394)		(13,394)			(9,342)	(9,342)	36,645	13,928
AMAROK HOLDINGS LLC SENIOR SECURED																				
02311#-AD-8 .. 7.300% 09/30/38			09/28/2023 .	Direct	11/06/2023 .	Security Withdraw	14,000,000	14,000,000	14,000,000	14,000,000									73,811	
AMEREN ILLINOIS Secured 4.950%																				
02361D-BA-7 .. 06/01/33			05/23/2023 .	Mitsubishi	06/01/2023 .	Various	2,000,000	1,993,920	2,002,590	1,993,924		4		4			8,666	8,666	1,031	
AMERICAN AIRLINES PT TR 2019-1 P/T CERTS						Redemption 100.0000														
02379#-AA-3 .. SER 19-1B 3.930% 06/15/24			05/24/2023 .	MMTL Modco AAM	06/15/2023 .		675,000	649,084	675,000	675,000		25,916		25,916					13,264	11,716

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02379#-AA-3	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 19-1B 3.930% 06/15/24		05/24/2023	MMTL Modco AAM	11/06/2023	Security Withdraw	3,600,000	3,461,779	3,511,084	3,511,084		49,305		49,305					126,153	62,487
025816-DN-6	AMERICAN EXPRESS Senior Unsecured 6.489% 10/30/31		10/24/2023	Royal Bank of Canada	10/24/2023	Barclays	2,000,000	2,000,000	2,004,340	2,000,000							4,340	4,340		
02660K-AB-8	AHMA 2006-5 A2 AHMA 2006-5 A2 5.982% 11/25/46		01/31/2023	Credit Suisse	07/01/2023	Paydown	9,433		2,651	2,651		2,651		2,651					27	
031162-DM-9	AMGEN INC Senior Unsecured 5.250% 03/02/25		02/15/2023	Bank of America	03/15/2023	Morgan Stanley	3,000,000	2,998,020	3,023,640	2,998,060		40		40			25,580	25,580	6,563	
031162-DP-2	AMGEN INC Senior Unsecured 5.150% 03/02/28		02/15/2023	Bank of America	02/15/2023	Various	6,000,000	5,989,560	6,014,130	5,989,560							24,570	24,570		
031162-DR-8	AMGEN INC Senior Unsecured 5.250% 03/02/33		02/15/2023	Citigroup	03/20/2023	Various	8,000,000	7,974,800	8,165,000	7,974,905		105		105			190,095	190,095	22,750	
031162-DS-6	AMGEN INC Senior Unsecured 5.600% 03/02/43		02/15/2023	Citigroup	03/15/2023	Barclays	10,000,000	9,944,100	10,044,500	9,944,164		64		64			100,336	100,336	23,333	
031162-DT-4	AMGEN INC Senior Unsecured 5.650% 03/02/53		02/15/2023	Citigroup	03/16/2023	Various	9,000,000	8,987,040	9,126,270	8,987,046		6		6			139,224	139,224	16,950	
031162-DU-1	AMGEN INC Senior Unsecured 5.750% 03/02/63		02/15/2023	Citigroup	03/15/2023	Various	6,500,000	6,439,680	6,527,505	6,439,694		14		14			87,811	87,811	13,177	
035240-AR-1	ANHEUSER-BUSCH Senior Unsecured 4.900% 01/23/31		03/24/2023	AEL Modco AAM	08/30/2023	ALRE - DFL Trust AAM	1,000,000	1,028,761	1,003,122	1,027,423		(1,339)		(1,339)			(24,301)	(24,301)	29,536	8,303
037389-BB-8	AON CORP Senior Unsecured 4.500% 12/15/28		01/26/2023	AADE - AAIA non-Modco - AAM	08/30/2023	ALRE - DFL Trust AAM	10,000,000	9,930,305	9,637,815	9,936,948		6,643		6,643			(299,133)	(299,133)	318,750	51,250
037833-EW-6	APPLE INC Senior Unsecured 4.850% 05/10/53		10/06/2023	Goldman Sachs	12/08/2023	Citigroup	6,250,000	5,567,863	6,165,813	5,569,727		1,864		1,864			596,086	596,086	178,507	126,639
04636N-AG-8	ASTRAZENECA FIN Senior Unsecured 4.900% 03/03/30		02/28/2023	Bank of America	03/17/2023	Various	27,000,000	26,889,300	27,284,535	26,889,884		584		584			394,651	394,651	57,575	
04636N-AH-6	ASTRAZENECA FIN Senior Unsecured 4.875% 03/03/33		02/28/2023	Bank of America	03/17/2023	Goldman Sachs	9,000,000	8,975,340	9,190,710	8,975,437		97		97			215,273	215,273	21,938	
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	25,210,328	11,974,906	11,974,906	11,974,906									4,552	4,552
05543D-BQ-6	BCAP 2014-RR2 9A2 BCAP 2014-RR2 9A2 1.098% 07/26/36		02/01/2023	Interest Capitalization	12/01/2023	Paydown	474	460	474	460							14	14	3	
05610Q-AG-8	BMO 2023-5C2 B BMO 2023-5C2 B 7.486% 11/15/56		10/20/2023	BMO Capital Markets	12/12/2023	FWD Japan - Trust	6,710,000	6,518,450	6,756,029	6,529,479		11,029		11,029			226,550	226,550	36,456	10,802
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		03/01/2023	ALRe Corporate AAM	05/12/2023	Paydown	4,366	3,771				(3,801)	(30)	(3,771)					16	
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 6.000% 10/26/37		03/01/2023	ALRe Corporate AAM	05/23/2023	ALRE - TDF Trust AAM	747,514	645,585	648,633	651,776		1,003	(5,189)	6,192			(3,144)	(3,144)	3,840	
05990W-AB-6	BAFC 2015-R5 1A2 BAFC 2015-R5 1A2 5.600% 10/26/36		01/31/2023	Credit Suisse	07/26/2023	Paydown	66,042	63,730	66,042	66,042		2,311		2,311					822	60
06051G-HL-6	BANK OF AMER CRP Senior Unsecured 3.864% 07/23/24		02/28/2023	AAIA Modco AAM	07/23/2023	Call 100.0000	520,000	516,534	520,000	517,520		986		986			2,480	2,480	10,046	1,953
06051G-JH-3	BANK OF AMER CRP Senior Unsecured 6.040% 10/24/24		06/06/2023	MMTL Modco AAM	10/24/2023	Call 100.0000	5,000,000	4,905,161	5,000,000	4,931,168		26,007		26,007			68,832	68,832	20,250	4,725
06051G-LG-2	BANK OF AMER CRP Senior Unsecured 5.202% 04/25/29		04/19/2023	Bank of America	12/14/2023	Various	8,500,000	8,500,000	8,534,665	8,500,000							34,665	34,665	117,840	
06406R-BQ-9	BANK OF NY MELLO Senior Unsecured 4.947% 04/26/27		04/19/2023	Goldman Sachs	12/27/2023	JPM SECURITIES LLC	3,500,000	3,500,000	3,501,750	3,500,000							1,750	1,750	116,873	
07384Y-KS-4	BSABS 2003-AC4 BB BSABS 2003-AC4 BB 6.750% 09/25/33		01/31/2023	Credit Suisse	07/01/2023	Paydown	83,470	1,043	3,745	3,745		2,702		2,702					1,111	
07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 5.190% 02/25/36		01/31/2023	Various	12/01/2023	Various	161,230	98,351	161,382	161,382		63,031		63,031					3,248	23
07387U-BA-8	BSABS 2006-PC1 M4 BSABS 2006-PC1 M4 6.415% 12/25/35		07/25/2023	Various	12/26/2023	Various	(41)	(22)				22		22						
07387U-CE-9	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1A1 6.250% 02/25/36		07/01/2023	Interest Capitalization	12/01/2023	Paydown	14,900	14,900	14,900	14,900									124	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
07387U-CE-9	BSABS 2006-AC1 1A1 BSABS 2006-AC1 1A1 6.250% 02/25/36		07/01/2023	Interest Capitalization	12/14/2023	AARE Surplus AAM	225,697	225,697	115,560	225,697							(110,138)	(110,138)	3,861	
09247X-AN-1	BLACKROCK INC Senior Unsecured 3.200% 03/15/27		05/09/2023	ALRe Modco - VIAC GA - AAM	08/30/2023	ALRE - DFL Trust AAM	2,500,000	2,431,046	2,375,226	2,436,262		5,216		5,216			(61,036)	(61,036)	36,667	12,000
09261B-AH-3	BLACKSTONE HLDGS Senior Unsecured 3.200% 01/30/52		08/16/2023	Bank of America	08/31/2023	JANE STREET EXECUTION SERVICES	714,000	439,074	454,347	439,252		178		178			15,095	15,095	2,221	1,142
09261H-BA-4	BLACKSTONE PRIVATE CREDIT FUND Senior Unsecured 7.050% 09/29/25		05/19/2023	Tax Free Exchange	07/12/2023	Various	31,428,000	31,238,038	31,425,937	31,244,261		6,224		6,224			181,676	181,676	470,462	307,733
09951L-AC-7	BOOZ ALLEN & HAM Senior Unsecured 5.950% 08/04/33		08/01/2023	Bank of America	08/04/2023	Royal Bank of Canada	700,000	693,308	698,012	693,314		6		6			4,698	4,698	463	
10373Q-BU-3	BP CAP MKTS AMER Senior Unsecured 4.812% 02/13/33		02/09/2023	J.P. Morgan Sec	02/09/2023	Jefferies & Co (PFI)	3,000,000	3,000,000	3,003,300	3,000,000							3,300	3,300		
10569E-AA-9	BRAVO 2021-NQM2 A1 BRAVO 2021-NQM2 A1 0.970% 03/25/60		01/31/2023	Various	12/01/2023	Various	13,568	11,533	13,568	13,568		2,035		2,035					64	
11259N-AA-2	BROOKFIELD CAP Senior Unsecured 6.087% 06/14/33		06/07/2023	Deutsche Bank	07/25/2023	Goldman Sachs	1,000,000	1,000,000	1,018,130	1,000,000							18,130	18,130	7,271	
118230-AS-0	BUCKEYE PARTNERS Junior Subordinated 9.694% 01/22/78		03/30/2023	ALRe Corporate AAM	12/27/2023	Redemption 100.0000	7,000,000	5,955,833	7,000,000	7,000,000		1,044,167		1,044,167					610,702	
118230-AS-0	BUCKEYE PARTNERS Junior Subordinated 9.694% 01/22/78		03/24/2023	AEL Modco AAM	08/30/2023	ALRE - DFL Trust AAM	1,000,000	867,500	850,208	867,659		159		159			(17,451)	(17,451)	55,989	14,971
12511T-AE-3	CBAM 2021-15A D CBAM 2021-15A C 7.906% 01/15/36		08/04/2023	AADE - AAIA non-Modco - AAM	10/19/2023	AIA PRT Ded BMY NonMod AAM	15,000,000	14,648,835	14,656,940	14,656,940		8,105		8,105					306,374	58,650
12526P-AB-0	CFMT 2021-HB5 M1 CFMT 2021-HB5 M1 1.374% 02/25/31		01/31/2023	Credit Suisse	11/25/2023	Paydown	100,000	71,000	100,000	100,000		29,000		29,000					1,145	27
125523-AC-4	CIGNA GROUP/THE Senior Unsecured 6.460% 07/15/23		04/21/2023	PRT 6 ACRA NonModco AAM	07/17/2023	Maturity	3,500,000	3,505,944	3,500,000	3,500,000		(5,944)		(5,944)					102,938	21,131
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 6.944% 07/27/36		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	5,861,498	1,157,646	1,157,646	1,157,646									1,152	1,152
12597F-AE-0	CSMC 2019-RP10 R CSMC 2019-RP10 AIOS 0.200% 12/25/59		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal													207,072	
12597F-AE-0	CSMC 2019-RP10 R CSMC 2019-RP10 AIOS 0.200% 12/25/59		01/31/2023	Credit Suisse	08/01/2023	Paydown													7,710	
12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1 1.506% 04/27/65		01/31/2023	Various	12/01/2023	Various	225,048	195,792	225,048	225,048		29,256		29,256					8,368	12
12597X-AE-1	CSMC 2020-RPL5 R CSMC 2020-RPL5 AIOS 0.200% 08/25/60		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		20	216,754	20							216,734	216,734	196,708	
12597X-AE-1	CSMC 2020-RPL5 R CSMC 2020-RPL5 AIOS 0.200% 08/25/60		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					9,636	
12598J-AF-8	CSMC 2021-RPL7 AIOS CSMC 2021-RPL7 AIOS 0.200% 07/27/61		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		26		26							(26)	(26)	254,693	
12598J-AF-8	CSMC 2021-RPL7 AIOS CSMC 2021-RPL7 AIOS 0.200% 07/27/61		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					9,603	
12626B-AQ-7	COMM 2013-CR10 B COMM 2013-CR10 B 4.845% 08/10/46		02/16/2023	ALRe Modco - VIAC GA - AAM	07/01/2023	Paydown	550,000	547,982	550,000	550,000		2,018		2,018					11,223	1,114
12638D-AF-3	CSMC 2007-7 ARL CSMC 2007-7 2A3 6.250% 03/25/38		01/31/2023	Credit Suisse	11/01/2023	Paydown	42,558		1,662	1,662		1,662		1,662					2,177	
12641R-AS-9	CSMC 2009-8R 3A2 CSMC 2009-8R 3A2 5.500% 10/26/35		04/20/2023	AEL Modco AAM	12/01/2023	Paydown	157,620	108,868	131,790	131,790		22,923		22,923					3,396	458
12641R-AS-9	CSMC 2009-8R 3A2 CSMC 2009-8R 3A2 5.500% 10/26/35		04/20/2023	AEL Modco AAM	12/14/2023	AADE BLIC Modco AAM	4,001,702	2,763,952	2,661,771	2,696,916		(67,036)		(67,036)			(35,145)	(35,145)	154,677	11,616
12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC 0.000% 04/27/30		01/31/2023	Various	12/01/2023	Various		156,054				(156,054)		(156,054)						
12649W-AN-1	CSMC 2015-3R 3CAL CSMC 2015-3R 3A2 2.786% 03/29/37		01/31/2023	Credit Suisse	07/25/2023	Wells Fargo	15,389,211	2,308,382	1,923,220	1,923,220		(385,162)		(385,162)					248,757	1,365
12649W-AN-1	CSMC 2015-3R 3CAL CSMC 2015-3R 3A2 2.786% 03/29/37		01/31/2023	Credit Suisse	06/01/2023	Paydown	(3,918,549)	(587,782)	448,405	448,405		1,036,187		1,036,187					103,454	(348)

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12656H-AE-4	CSMC 2020-RPL6 R CSMC 2020-RPL6 AIOS 0.200% 03/25/59		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		14		14							(14)	(14)	141,301	
12656H-AE-4	CSMC 2020-RPL6 R CSMC 2020-RPL6 AIOS 0.200% 03/25/59		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					4,539	
12656P-AE-6	CSMC 2020-RPL3 AIOS CSMC 2020-RPL3 AIOS 0.200% 03/25/60		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		23		23							(23)	(23)	227,835	
12656P-AE-6	CSMC 2020-RPL3 AIOS CSMC 2020-RPL3 AIOS 0.200% 03/25/60		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					9,517	
12658X-AF-4	CSMC 2009-3R 28A2 CSMC 2021-RPL9 AIOS 0.200% 02/25/61		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		19	282,984	19							282,966	282,966	185,586	
12658X-AF-4	CSMC 2009-3R 28A2 CSMC 2021-RPL9 AIOS 0.200% 02/25/61		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					6,095	
12659Q-AE-1	CSMC 2022-RPL3 AIOS CSMC 2022-RPL3 AIOS 0.200% 03/25/61		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		19		19							(19)	(19)	187,591	
12659Q-AE-1	CSMC 2022-RPL3 AIOS CSMC 2022-RPL3 AIOS 0.200% 03/25/61		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					7,509	
12660K-AE-1	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 AIOS 0.200% 09/27/60		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		26	286,430	26							286,404	286,404	258,592	
12660K-AE-1	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 AIOS 0.200% 09/27/60		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					11,469	
12661Q-AE-7	CSMC 2022-RPL1 R CSMC 2022-RPL1 AIOS 0.200% 04/25/61		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		29		29							(29)	(29)	283,894	
12661Q-AE-7	CSMC 2022-RPL1 R CSMC 2022-RPL1 AIOS 0.200% 04/25/61		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					13,445	
12662G-AE-8	CSMC 2021-RPL4 AIOS CSMC 2021-RPL4 AIOS 0.200% 12/27/60		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		33	359,898	33							359,865	359,865	327,975	
12662G-AE-8	CSMC 2021-RPL4 AIOS CSMC 2021-RPL4 AIOS 0.200% 12/27/60		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					10,175	
12664V-AG-8	CSMC 2022-NQM2 XS CSMC 2022-NQM2 B1 4.000% 02/25/67		01/31/2023	Credit Suisse	11/30/2023	Santander US Capital Markets L	8,917,250	4,442,889	4,530,106	4,487,592		44,704		44,704			42,513	42,513	274,167	1,300
12664V-AJ-2	CSMC 2022-NQM2 XS CSMC 2022-NQM2 B3 4.076% 02/25/67		01/31/2023	Credit Suisse	11/30/2023	Santander US Capital Markets L	6,972,433	627,519	695,714	627,519							68,195	68,195	142,073	1,044
12664V-AK-9	CSMC 2022-NQM2 XS CSMC 2022-NQM2 AIOS 0.005% 02/25/67		01/31/2023	Credit Suisse	11/30/2023	Santander US Capital Markets L		37,816	37,816	35,691		(2,125)		(2,125)			2,125	2,125	15,773	53
12664V-AK-9	CSMC 2022-NQM2 XS CSMC 2022-NQM2 AIOS 0.005% 02/25/67		01/31/2023	Credit Suisse	11/01/2023	Paydown		2,407				(2,407)		(2,407)					485	3
12664V-AL-7	CSMC 2022-NQM2 XS CSMC 2022-NQM2 XS 0.000% 02/25/67		01/31/2023	Credit Suisse	11/30/2023	Santander US Capital Markets L		675,589	675,589	675,589									275,228	
12664V-AL-7	CSMC 2022-NQM2 XS CSMC 2022-NQM2 XS 0.000% 02/25/67		01/31/2023	Credit Suisse	11/01/2023	Paydown		39,032				(39,032)		(39,032)					7,785	
126650-AQ-3	CVS PASS-THROUGH TRUST P/T CERTS 5.789% 01/10/26		03/06/2023	Various	12/10/2023	Various	1,436,444	1,431,972	1,436,444	1,436,444		4,472		4,472					38,388	6,006
126650-DS-6	CVS HEALTH CORP Senior Unsecured 5.000% 02/20/26		02/13/2023	Bank of America	02/13/2023	Bank of America	6,000,000	5,979,600	5,988,120	5,979,600							8,520	8,520		
126650-DX-5	CVS HEALTH CORP Senior Unsecured 5.250% 01/30/31		05/30/2023	Wells Fargo	05/30/2023	Jefferies & Co (PFI)	6,500,000	6,476,795	6,497,855	6,476,795							21,060	21,060		
126671-YC-4	CWL 2007-SEA1 1M5 CWL 2003-BC2 M1 6.520% 03/25/33		01/31/2023	Credit Suisse	03/27/2023	Paydown	3,360	2,554	3,360	3,360		806		806					18	4
15189X-BB-3	CENTERPOINT HOUS Secured 4.950% 04/01/33		03/20/2023	Mitsubishi	05/17/2023	Wells Fargo	3,000,000	2,992,680	3,017,250	2,992,770		90		90			24,480	24,480	23,100	
15189Y-AH-9	CENTERPOINT ENERGY RESOURCE CO Senior Unsecured 5.400% 03/01/33		02/21/2023	Scotia Capital	03/13/2023	Various	20,000,000	19,995,000	20,217,040	19,995,019		19		19			222,021	222,021	36,000	
16411Q-AK-7	CHENIERE ENERGYP Senior Unsecured 4.000% 03/01/31		09/27/2023	Citigroup	11/29/2023	JPM SECURITIES LLC	3,500,000	2,989,560	3,094,000	2,998,995		9,435		9,435			95,005	95,005	35,000	10,889
16412X-AL-9	CHENIERE CORP CH Senior Secured 2.742% 12/31/39		09/27/2023	Various	11/06/2023	Security Withdraw	8,000,000	6,090,720	6,108,468	6,108,468		17,747		17,747					76,776	49,194

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
172967-MT-5	CITIGROUP INC Senior Unsecured 6.066% 10/30/24		06/06/2023	AAIA Modco FHLB - AAM	12/18/2023	MMTL Modco AAM	20,000,000	19,592,320	20,017,100	19,746,234		153,914		153,914			270,866	270,866	98,724	15,520
17305E-GE-9	CCCIT 2017-A6 A6 CCCIT 2017-A6 A6 6.218% 05/14/29		01/19/2023	AAIA ACRA Retail	05/19/2023	ACRA RE II Surplus AAM	1,320,000	1,316,718	1,309,976	1,316,964		245		245			(6,987)	(6,987)	24,543	383
173074-LG-8	CITIGROUP GLOBAL Senior Unsecured 7.200% 12/20/32		01/12/2023	ALRe Modco - GMIB - AAM	05/23/2023	ALRE - TDF Trust AAM	7,000,000	7,000,000	7,000,000	7,000,000									214,200	30,800
17323F-AD-2	CMLTI 2014-10 2A2 CMLTI 2014-10 2A2 5.720% 07/25/37		01/31/2023	Credit Suisse	11/27/2023	Paydown	64,181	62,255	64,181	64,181		1,925		1,925					5,509	68
17327C-AR-4	CITIGROUP INC Subordinated 6.174% 05/25/34		05/22/2023	Citigroup	05/22/2023	Morgan Stanley	1,500,000	1,500,000	1,512,015	1,500,000							12,015	12,015		
184496-AP-2	CLEAN HARBORS IN SENIOR 5.125% 07/15/29		03/30/2023	AARE II Surplus ISG	05/22/2023	ALRE - MSPL Trust AAM - AFS	3,000,000	2,864,063	2,859,740	2,866,793		2,730		2,730			(7,053)	(7,053)	54,240	32,031
19828A-AA-5	COLUMBIA PIPE HC Senior Unsecured 6.055% 08/15/26		08/02/2023	Citigroup	09/27/2023	Seaport Global Securities LLC	3,000,000	2,999,940	3,000,690	2,999,953		13		13			737	737	25,734	
19828T-AC-0	COLUMBIA PIPE OC Senior Unsecured 6.544% 11/15/53		08/02/2023	TD Securities	12/04/2023	Bank of America	2,000,000	1,999,160	2,063,660	1,999,258		98		98			64,402	64,402	42,900	
20030N-AK-7	COMCAST CORP Senior Unsecured 6.500% 11/15/35		03/21/2023	AARE Surplus AAM	08/30/2023	ALRE - DFL Trust AAM	1,001,000	1,126,541	1,107,453	1,123,453		(3,088)		(3,088)			(16,000)	(16,000)	51,510	22,773
20271R-AS-9	COMMONWEALTH BANK OF AUSTRALIA Senior Unsecured 5.499% 09/12/25		09/05/2023	Morgan Stanley	11/08/2023	JANE STREET EXECUTION SERVICES	3,500,000	3,500,000	3,506,615	3,500,000							6,615	6,615	31,008	
20826F-BH-8	CONOCOPHIL CO Senior Unsecured 5.700% 09/15/63		09/21/2023	Royal Bank of Canada	09/22/2023	Morgan Stanley	1,250,000	1,210,663	1,224,188	1,210,664		2		2			13,523	13,523	7,719	7,521
210371-AF-7	EXELON CORP Senior Unsecured 7.600% 04/01/32		05/30/2023	AADE Lincoln Modco AAM	08/30/2023	ALRE - DFL Trust AAM	3,500,000	4,029,109	3,919,013	4,017,576		(11,533)		(11,533)			(98,563)	(98,563)	110,094	43,594
210385-AB-6	CONSTL ENRGY GEN Senior Unsecured 5.600% 03/01/28		02/21/2023	Barclays	05/16/2023	HSBC	4,000,000	3,999,440	4,120,840	3,999,486		46		46			121,354	121,354	52,267	
210385-AE-0	CONSTL ENRGY GEN Senior Unsecured 6.500% 10/01/53		09/26/2023	Bank of America	09/26/2023	HSBC	1,500,000	1,499,400	1,516,185	1,499,400							16,785	16,785		
21871X-AG-4	COREBRIDGE FIN Senior Unsecured 3.900% 04/05/32		03/28/2023	J.P. Morgan Sec	05/31/2023	Tax Free Exchange	5,000,000	4,313,000	4,323,008	4,323,008		10,008		10,008					127,833	94,792
21871X-AN-9	COREBRIDGE FIN Junior Subordinated 6.875% 12/15/52		03/28/2023	Morgan Stanley	05/31/2023	Tax Free Exchange	1,000,000	882,380	882,680	882,680		300		300					31,701	20,052
21871X-AP-4	COREBRIDGE FIN Junior Subordinated 6.875% 12/15/52		05/31/2023	Tax Free Exchange	08/08/2023	J.P. Morgan Sec	3,000,000	2,882,680	2,895,600	2,882,927		248		248			12,673	12,673	134,635	95,104
22540V-UE-0	CSFB 2005-FIX1 P CSFB 2002-AR2 2X 0.000% 02/25/32		01/31/2023	Credit Suisse	05/01/2023	Paydown	1,576,214	45,316				(45,316)		(45,316)						
22541N-W9-6	CSFB 2005-FIX1 P CSFB 2003-8 4PPA 5.750% 04/22/33		01/31/2023	Credit Suisse	06/01/2023	Paydown	749	655	749	749		94		94					5	
22541N-W9-6	CSFB 2005-FIX1 P CSFB 2003-8 4PPA 5.750% 04/22/33		01/31/2023	Credit Suisse	07/24/2023	Redemption 100.0000	33,186	29,038	33,186	33,186		4,148		4,148					489	5
22541Q-CR-1	CSFB 2005-FIX1 P CSFB 2003-AR15 4X 0.000% 06/25/33		01/31/2023	Credit Suisse	04/01/2023	Paydown	916,179	29,776				(29,776)		(29,776)						
22541Q-SA-1	CSFB 2005-FIX1 P CSFB 2003-AR22 4X 0.000% 08/25/33		01/31/2023	Credit Suisse	04/01/2023	Paydown	776,786	77,679				(77,679)		(77,679)						
22541S-FN-3	CSFB 2004-AR4 5X CSFB 2004-AR4 5X 0.000% 05/25/34		01/31/2023	Credit Suisse	11/01/2023	Paydown	32													
225458-JJ-8	HEMT 2005-2 XS HEMT 2005-2 X1 0.000% 07/25/35		01/31/2023	Credit Suisse	10/19/2023	Redemption 0.0000	939,745													
2254W0-NP-6	CSFB 2005-FIX1 P CSFB 2005-11 4A1 7.000% 12/25/35		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	1,862,702	372,540	372,540	372,540									362	362
22822V-BD-2	CROWN CASTLE INT Senior Unsecured 5.600% 06/01/29		12/04/2023	JPM SECURITIES LLC	12/04/2023	Stifel Nicolaus	3,500,000	3,488,135	3,491,705	3,488,135							3,570	3,570		
22946B-AH-9	CSMC 2020-RPL2 AIOS CSMC 2020-RPL2 AIOS 0.200% 02/25/60		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal		19		19							(19)	(19)	189,872	
22946B-AH-9	CSMC 2020-RPL2 AIOS CSMC 2020-RPL2 AIOS 0.200% 02/25/60		01/31/2023	Credit Suisse	08/01/2023	Paydown		1				(1)		(1)					7,255	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	CWALT 2006-J7 1A1 CWALT 2006-J7 2X2A																			
23244F-AD-6	0.054% 11/20/46		01/31/2023	Credit Suisse	03/01/2023	Paydown		12,454				(12,454)		(12,454)					560	
	CWALT 2006-J7 1A1 CWALT 2006-J7 2X2B																			
23244F-AU-8	0.000% 11/20/46		01/31/2023	Credit Suisse	03/01/2023	Paydown		19,108				(19,108)		(19,108)						
	DTE ELECTRIC CO Secured 3.650%																			
23338V-AB-2	03/15/24		01/19/2023	AAIA ACRA Retail	12/28/2023	Call 100.0000	17,152,000	16,957,009	17,152,000	17,115,507		158,498		158,498			36,493	36,493	805,167	215,639
	DTE ELECTRIC CO Secured 4.050%																			
23338V-AH-9	05/15/48		08/21/2023	JPM SECURITIES LLC	08/25/2023	BNP Paribas	1,391,000	1,089,487	1,115,499	1,089,588		102		102			25,910	25,910	16,275	15,336
	DTE ELECTRIC CO Secured 5.200%																			
23338V-AS-5	04/01/33		02/27/2023	Bank of America	03/14/2023	Various	20,300,000	20,257,776	20,494,135	20,257,776							236,359	236,359	23,660	
	JOHN DEERE CAP Senior Unsecured																			
24422E-XB-0	4.950% 07/14/28		07/11/2023	Citigroup	07/12/2023	Morgan Stanley	5,000,000	4,992,550	5,044,500	4,992,550							51,950	51,950		
	DELMARVA PR & LT Secured 3.500%																			
247109-BS-9	11/15/23		10/01/2023	AAIA PRT Com SA Modco AAM	11/15/2023	Maturity	1,175,000	1,173,997	1,175,000	1,175,000		1,003		1,003					41,125	11,309
	WALT DISNEY CO Senior Unsecured																			
254687-EB-8	6.400% 12/15/35		02/14/2023	Various	11/07/2023	Morgan Stanley	2,500,000	2,811,850	2,639,875	2,619,621		(11,448)	180,781	(192,229)			20,254	20,254	144,000	26,667
	SOUTH CAROL E&G Secured 6.250%																			
25731V-AB-0	10/15/53		10/04/2023	US Bancorp Investment	11/17/2023	Various	7,500,000	7,457,550	7,769,535	7,457,621		71		71			311,914	311,914	46,875	
	EQT CORP Senior Unsecured 3.625%																			
26884L-AN-9	05/15/31		03/17/2023	Bank of America	05/24/2023	J.P. Morgan Sec	3,000,000	2,582,910	2,546,640	2,590,382		7,472		7,472			(43,742)	(43,742)	57,698	38,063
	EDISON INTL Junior Subordinated																			
281020-AX-5	8.125% 06/15/53		03/01/2023	Bank of America	07/19/2023	SUMRIDGE PARTNERS LLC	1,500,000	1,500,000	1,537,950	1,500,000							37,950	37,950	45,703	
	EHGVT 2017-A C EHGVT 2017-A C 3.310%																			
28416D-AC-4	03/25/30		02/22/2023	Various	12/25/2023	Various	227,628	219,323	227,628	227,628		8,305		8,305					3,558	565
	ENERGY TRANSFER Senior Unsecured																			
29273V-AU-4	6.550% 12/01/33		10/10/2023	MUFG Securities Americas Inc	10/10/2023	Stifel Nicolaus	2,000,000	1,997,720	2,007,440	1,997,720							9,720	9,720		
	ENERGY TRANSFER Senior Unsecured																			
29278N-AF-0	4.950% 06/15/28		05/09/2023	AAIA Modco AAM	08/30/2023	ALRE - DFL Trust AAM	1,000,000	989,986	967,955	990,571		585		585			(22,616)	(22,616)	35,063	19,800
	ENERGY TRANSFER Senior Unsecured																			
29278N-AG-8	5.250% 04/15/29		05/09/2023	AAIA Modco AAM	08/30/2023	ALRE - DFL Trust AAM	2,000,000	1,998,289	1,947,986	1,998,418		129		129			(50,432)	(50,432)	39,375	7,000
	ENTERPRISE PRODU Senior Unsecured																			
293791-AP-4	6.650% 10/15/34		03/24/2023	AEL Modco AAM	08/30/2023	ALRE - DFL Trust AAM	1,500,000	1,656,518	1,607,117	1,652,284		(4,234)		(4,234)			(45,167)	(45,167)	87,281	44,056
	ESTEE LAUDER CO Senior Unsecured																			
29736R-AU-4	5.150% 05/15/53		10/05/2023	Goldman Sachs	11/17/2023	Citigroup	3,750,000	3,297,263	3,434,700	3,298,138		876		876			136,562	136,562	101,391	79,396
	EVERGY METRO Secured 4.950% 04/15/33																			
30037D-AB-1			04/03/2023	Bank of America	04/03/2023	Stifel Nicolaus	1,000,000	998,730	1,001,390	998,730							2,660	2,660		
	META PLATFORMS Senior Unsecured																			
30303M-8G-0	3.500% 08/15/27		08/15/2023	WELLS FARGO SECURITIES	09/08/2023	Citigroup	1,500,000	1,419,435	1,423,740	1,420,718		1,283		1,283			3,022	3,022	3,938	292
	META PLATFORMS Senior Unsecured																			
30303M-8M-7	4.800% 05/15/30		05/01/2023	Bank of America	05/04/2023	Bank of America	10,800,000	10,775,592	10,941,156	10,775,592							165,564	165,564	7,200	
	FMIC 2006-S1 A FMIC 2006-S1 A 5.910%																			
31659X-AA-4	01/25/37		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	47,008,252	427,775	427,775	427,775									51,666	51,666
	Finance of America Structured FASST																			
317384-AA-3	2022-S5 3.000% 05/25/62		04/25/2023	Various	11/27/2023	Various	401	401	406	406		5		5					3	
	Finance of America Structured FASST																			
317384-AA-3	2022-S5 3.000% 05/25/62		04/25/2023	Interest Capitalization	12/14/2023	AADE - FABN	21,683	21,683	21,639	21,852		169		169			(212)	(212)	410	
	Finance of America Structured FASST																			
317384-AA-3	2022-S5 3.000% 05/25/62		03/01/2023	Various	11/27/2023	Various	667,086	615,804	667,081	667,081		51,278		51,278					7,231	111
	Finance of America Structured FASST																			
317384-AA-3	2022-S5 3.000% 05/25/62		03/01/2023	AAIA Modco AAM	12/14/2023	AADE - FABN	32,046,075	29,582,533	30,120,058	30,415,672		833,140		833,140			(295,614)	(295,614)	766,436	5,341
	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3																			
32052D-AC-5	5.970% 02/25/37		01/31/2023	Various	12/25/2023	Various	29,850	6,567	25,876	25,876		19,310		19,310					644	38
	FISERV INC Senior Unsecured 5.450%																			
337738-BD-9	03/02/28		02/27/2023	Bank of America	03/16/2023	HSBC	9,000,000	8,988,300	9,047,340	8,988,403		103		103			58,937	58,937	24,525	
	FISERV INC Senior Unsecured 5.600%																			
337738-BE-7	03/02/33		02/27/2023	Bank of America	03/14/2023	Citigroup	13,500,000	13,471,380	13,613,130	13,471,462		82		82			141,668	141,668	28,560	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
33830G-AA-9	FIVE CORNERS III Senior Unsecured 5.791% 02/15/33		03/01/2023	Credit Suisse	06/16/2023	Various	3,500,000	3,500,000	3,540,095	3,500,000							40,095	40,095	41,583	
33830J-AA-3	GUYS 2017-1A A2 GUYS 2017-1A A2 4.600% 07/25/47		06/06/2023	Various	11/30/2023	Various	10,403,570	10,205,245	10,403,570	10,403,570		198,325		198,325					381,663	80,064
341081-GL-5	FLORIDA PWR & LT Secured 5.100% 04/01/33		02/28/2023	Citigroup	03/13/2023	Citigroup	18,000,000	17,970,840	18,396,360	17,970,840							425,520	425,520	30,600	
341081-GR-2	FLORIDA PWR & LT Senior Unsecured 4.450% 05/15/26		05/15/2023	JP MORGAN SECURITIES, LTD.	05/23/2023	Keybanc Capital Markets	1,500,000	1,499,295	1,488,480	1,499,299		4		4			(10,819)	(10,819)	1,298	
36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		01/31/2023	Credit Suisse	07/25/2023	Paydown	75,092	60,074	75,092	75,092		15,018		15,018					678	57
36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		01/31/2023	Credit Suisse	08/10/2023	Redemption 100.0000	377,393	301,915	377,393	377,393		75,479		75,479					5,626	287
362528-AA-9	GSMSC 2008-1R A1 GSMSC 2008-1R A1 3.601% 08/27/37		04/01/2023	Interest Capitalization	11/01/2023	Paydown	3	3	3	3							1	1		
36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	24,094,905	722,847	722,847	722,847									4,407	4,407
37045X-EN-2	GEN MOTORS FIN Senior Unsecured 5.800% 01/07/29		12/04/2023	MIZUHO	12/04/2023	Deutsche Bank	3,500,000	3,497,130	3,499,615	3,497,130							2,485	2,485		
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26		03/17/2023	MMTL Modco AAM	11/17/2023	Paydown	10,681,171	10,681,171	10,681,171	10,681,171									368,252	
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26		03/17/2023	MMTL Modco AAM	12/14/2023	AADE - FABN	27,003,373	27,003,373	27,003,373	27,003,373									1,835,126	
37187E-AA-4	Genesis GPCC Trust GPCC 2022-1 A 9.250% 01/15/31		07/18/2023	Various	07/24/2023	Various	48,844,857	48,794,425	48,799,087	48,799,087		4,662		4,662					1,652,537	269,966
37187E-AB-2	Genesis GPCC Trust GPCC 2022-1 B 10.500% 01/15/31		07/18/2023	Various	07/24/2023	Security Withdraw	5,341,342	5,341,342	5,342,118	5,342,118		776		776					178,020	33,519
37187E-AC-0	Genesis GPCC Trust GPCC 2022-1 C 12.000% 01/15/31		07/18/2023	Various	07/24/2023	Security Withdraw	8,185,172	8,185,172	8,185,245	8,185,245		73		73					324,040	58,697
37187E-AD-8	Genesis GPCC Trust GPCC 2022-1 D 14.500% 01/15/31		07/18/2023	Various	07/24/2023	Security Withdraw	16,553,000	16,533,267	16,534,906	16,534,906		1,639		1,639					772,730	143,428
37187E-AE-6	Genesis GPCC Trust GPCC 2022-1 E 17.200% 01/15/31		07/18/2023	Various	07/24/2023	Security Withdraw	5,280,000	5,280,000	5,280,000	5,280,000									288,829	54,264
372460-AD-7	GENUINE PARTS CO NTS 6.875% 11/01/33		10/23/2023	JPM SECURITIES LLC	10/23/2023	Jefferies & Co (PFI)	3,500,000	3,483,795	3,493,245	3,483,795							9,450	9,450		
373334-KP-5	GEORGIA POWER Senior Unsecured 3.250% 03/15/51		10/18/2023	Morgan Stanley	10/24/2023	Bank of America	3,300,000	2,015,541	2,017,026	2,015,851		310		310			1,176	1,176	12,215	10,427
373334-KT-7	GEORGIA POWER Senior Unsecured 4.950% 05/17/33		05/01/2023	Morgan Stanley	05/04/2023	Wells Fargo	9,000,000	8,984,340	9,055,440	8,984,340							71,100	71,100	4,950	
37959G-AD-9	GLOBAL ATLANTI Senior Unsecured 7.950% 06/15/33		06/12/2023	Wells Fargo	07/19/2023	Various	5,000,000	4,891,250	5,043,040	4,891,682		432		432			151,358	151,358	23,850	
38141G-A3-8	GOLDMAN SACHS GP Junior Subordinated 7.500% 02/10/24		08/14/2023	Goldman Sachs	08/14/2023	Various	3,500,000	3,500,000	3,523,730	3,500,000							23,730	23,730		
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 6.010% 10/25/45		01/31/2023	Various	12/26/2023	Various	59,306	14,604	61,788	61,788		47,184		47,184					454	87
39538W-BU-1	GPMF 2005-AR4 2A1 GPMF 2005-AR4 2A1 6.010% 10/25/45		05/25/2023	Various	12/26/2023	Various	1	1	6	6		5		5						
39538W-BW-7	GPMF 2005-AR4 2A1 GPMF 2005-AR4 3A1 6.412% 10/25/45		03/30/2023	ALRe Corporate AAM	05/23/2023	ALRE - TDF Trust AAM	7,815,480	6,368,732	6,331,259	6,370,198		1,466		1,466			(38,939)	(38,939)	71,858	30,627
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 6.030% 11/25/45		03/21/2023	ALRe Corporate AAM	11/27/2023	Paydown	6,188,506	4,435,415	6,159,062	6,159,062		1,723,647		1,723,647					116,117	19,579
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 6.030% 11/25/45		03/21/2023	ALRe Corporate AAM	12/14/2023	AARE Surplus AAM	14,783,131	10,595,341	8,953,099	8,995,457		(1,599,884)		(1,599,884)			(42,358)	(42,358)	588,145	46,770
41161M-AA-8	HVMLT 2006-5 1A1A HVMLT 2006-5 1A1A 5.922% 07/19/47		03/06/2023	Various	12/01/2023	Various	569,214	224,850	680,237	680,237		455,387		455,387					13,806	320
41161M-AE-0	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1C 6.010% 07/19/46		01/31/2023	Credit Suisse	08/21/2023	Paydown	114,672	287	3,832	3,832		3,545		3,545					1,734	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
41161P-YX-5	HVMLT 2005-16 1A1A HVMLT 2005-16 2A1B 6.130% 01/19/36		01/31/2023	Credit Suisse	08/21/2023	Paydown	684	590	499	499		(90)		(90)					2	
437084-LB-0	HEAT 2005-3 AIOS HEAT 2005-3 AIOS 0.000% 08/25/35		01/31/2023	Credit Suisse	07/25/2023	Paydown													20,883	
43789Y-AB-8	HOF 2020-BPL1 A2 HOF 2020-BPL1 A2 5.438% 08/25/25		01/31/2023	Credit Suisse	11/25/2023	Paydown	220,680	167,717	220,680	220,680		52,963		52,963					5,067	233
438516-CM-6	HONEYWELL INTL Senior Unsecured 4.500% 01/15/34		05/12/2023	JP MORGAN SECURITIES, LTD.	05/12/2023	Jefferies & Co (PFI)	3,500,000	3,469,235	3,478,895	3,469,235									9,660	
44106M-AZ-5	HOSPITALITY PROP Senior Unsecured 4.350% 10/01/24		03/17/2023	MMTL Modco AAM	12/09/2023	Call 100.0000	6,000,000	5,737,714	6,000,000	5,858,558		120,844		120,844			141,442	141,442	310,300	120,350
444859-BY-7	HUMANA INC Senior Unsecured 5.950% 03/15/34		11/02/2023	JPM SECURITIES LLC	11/02/2023	Royal Bank of Canada	7,000,000	6,896,750	6,913,025	6,896,750							16,275	16,275		
44644M-AH-4	TCF NATIONAL BK Senior Unsecured 5.699% 11/18/25		02/16/2023	Morgan Stanley	10/25/2023	Barclays	1,500,000	1,509,030	1,458,315	1,505,342		(3,688)		(3,688)			(47,027)	(47,027)	80,498	22,084
45254T-UD-4	IMSA 2006-1 1A12 IMSA 2006-1 1A12 5.424% 05/25/36		01/31/2023	CREDIT SUISSE CAPITAL LLC	12/01/2023	Paydown	9	4	143	755		751		751			(612)	(612)	151,047	
45254T-UD-4	IMSA 2006-1 1A12 IMSA 2006-1 1A12 5.424% 05/25/36		08/01/2023	Interest Capitalization	12/01/2023	Paydown	88,314	88,314	88,926	88,314							612	612	861	
45660L-4G-1	RAST 2005-A15 5A1 RAST 2005-A15 5A1 5.750% 02/25/36		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	7,804,276	2,653,454	2,653,454	2,653,454									1,247	1,247
45660L-WG-0	INDX 2005-AR18 2A1B INDX 2005-AR18 2A3A 6.350% 10/25/36		01/31/2023	Credit Suisse	04/25/2023	Paydown	29,957		42	42		42		42					187	
458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		02/07/2023	J.P. Morgan Sec	03/10/2023	Various	6,000,000	6,000,000	5,990,370	6,000,000							(9,630)	(9,630)	13,812	
458140-CH-1	INTEL CORP Senior Unsecured 5.625% 02/10/43		02/07/2023	J.P. Morgan Sec	02/07/2023	Jefferies & Co (PFI)	2,000,000	1,998,800	2,017,260	1,998,800							18,460	18,460		
458140-CJ-7	INTEL CORP Senior Unsecured 5.700% 02/10/53		02/07/2023	Morgan Stanley	02/07/2023	Deutsche Bank	2,500,000	2,498,925	2,526,656	2,498,925							27,731	27,731		
458140-CK-4	INTEL CORP Senior Unsecured 5.900% 02/10/63		02/07/2023	Morgan Stanley	02/07/2023	Jefferies & Co (PFI)	2,000,000	1,999,080	2,020,300	1,999,080							21,220	21,220		
46124H-AH-9	INTUIT INC Senior Unsecured 5.500% 09/15/53		09/12/2023	JPM SECURITIES LLC	09/12/2023	Royal Bank of Canada	1,500,000	1,487,580	1,492,140	1,487,580							4,560	4,560		
46628L-AF-5	JPMMT 2006-A4 2A1 JPMMT 2006-A4 2A1 4.856% 06/25/36		03/21/2023	ALRe Corporate AAM	12/01/2023	Paydown	177,848	133,389	177,837	177,837		44,448		44,448					3,679	343
46628L-AF-5	JPMMT 2006-A4 2A1 JPMMT 2006-A4 2A1 4.856% 06/25/36		03/21/2023	ALRe Corporate AAM	12/14/2023	AARE Surplus AAM	1,812,815	1,359,642	1,343,969	1,337,121		(22,521)		(22,521)			6,848	6,848	66,658	3,497
46640J-AX-5	JPMCC 2013-C13 E JPMCC 2013-C13 C 4.036% 01/15/46		02/16/2023	ALRe Modco - VIAC GA - AAM	07/01/2023	Paydown	200,000	197,921	200,000	200,000		2,079		2,079					2,858	344
46647P-AY-2	JPMORGAN CHASE Senior Unsecured 6.369% 12/05/24		06/06/2023	MMTL Modco AAM	12/05/2023	Call 100.0000	6,500,000	6,443,512	6,500,000	6,461,849		18,337		18,337			38,151	38,151	130,748	726
46647P-DR-4	JPMORGAN CHASE Senior Unsecured 5.350% 06/01/34		05/24/2023	J.P. Morgan Sec	05/24/2023	Morgan Stanley Redemption 100.0000	3,500,000	3,500,000	3,503,500	3,500,000							3,500	3,500		
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50 3.980% 01/15/50		03/31/2023	SSL FWH AAM	10/15/2023		35,223	29,295	35,223	35,223		5,928		5,928					441	62
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS 22-50 3.980% 01/15/50		03/31/2023	SSL FWH AAM	11/06/2023	Security Withdraw	2,825,323	2,349,814	2,357,599	2,357,599		7,785		7,785					67,560	4,998
469814-AA-5	JACOBS ENGIN GRP Senior Unsecured 5.900% 03/01/33		02/24/2023	Various	06/14/2023	Bank of America	19,000,000	18,852,304	18,667,510	18,856,110		3,806		3,806			(188,600)	(188,600)	349,575	13,055
47233W-BM-0	JEFFERIES GROUP Senior Unsecured 5.875% 07/21/28		07/18/2023	Jefferies & Co (PFI)	07/18/2023	UBS	3,500,000	3,480,295	3,486,840	3,480,295							6,545	6,545		
475795-AE-0	JELD-WEN INC SECURED 6.250% 05/15/25		03/06/2023	Jackson Ntl FWH - AAM	08/03/2023	Call 101.5630	3,000,000	2,963,438	3,046,890	2,970,188		6,750		6,750			29,812	29,812	181,265	57,813
482480-AG-5	KLA CORP Senior Unsecured 4.100% 03/15/29		05/05/2023	AAIA Modco AAM	08/30/2023	ALRE - DFL Trust AAM	6,300,000	6,220,849	6,037,077	6,225,177		4,328		4,328			(188,100)	(188,100)	118,388	30,181
491674-BN-6	KENTUCKY UTIL Secured 5.450% 04/15/33		03/09/2023	Wells Fargo	03/16/2023	Goldman Sachs	6,000,000	5,986,320	6,112,800	5,986,320							126,480	126,480		

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
49177J-AA-0	KENVUE INC Senior Unsecured 5.500% 03/22/25		03/08/2023	Goldman Sachs	03/14/2023	Citigroup	4,000,000	3,998,520	4,039,600	3,998,520							41,080	41,080		
49177J-AA-0	KENVUE INC Senior Unsecured 5.500% 03/22/25		07/31/2023	Various	10/19/2023	Tax Free Exchange	18,358,000	18,449,152	18,436,681	18,436,681		(12,472)		(12,472)					580,572	231,138
49177J-AC-6	KENVUE INC Senior Unsecured 5.350% 03/22/26		09/28/2023	Goldman Sachs	10/19/2023	Tax Free Exchange	1,600,000	1,595,696	1,595,776	1,595,776		80		80					6,420	2,378
49177J-AE-2	KENVUE INC Senior Unsecured 5.050% 03/22/28		03/08/2023	Goldman Sachs	03/16/2023	Citigroup	4,250,000	4,243,498	4,295,985	4,243,498							52,488	52,488		
49177J-AE-2	KENVUE INC Senior Unsecured 5.050% 03/22/28		03/08/2023	Goldman Sachs	10/19/2023	Tax Free Exchange	8,500,000	8,486,995	8,488,332	8,488,332		1,337		1,337					246,819	
49177J-AJ-1	KENVUE INC Senior Unsecured 4.900% 03/22/33		03/09/2023	Barclays	03/16/2023	HSBC	5,000,000	4,970,350	5,061,350	4,970,350							91,000	91,000		
49177J-AJ-1	KENVUE INC Senior Unsecured 4.900% 03/22/33		09/22/2023	Various	10/19/2023	Tax Free Exchange	8,000,000	7,740,372	7,741,783	7,741,783		1,411		1,411					29,400	3,648
49177J-AL-6	KENVUE INC Senior Unsecured 5.100% 03/22/43		03/08/2023	Goldman Sachs	03/17/2023	J.P. Morgan Sec	10,000,000	9,973,900	10,163,700	9,973,900							189,800	189,800		
49177J-AL-6	KENVUE INC Senior Unsecured 5.100% 03/22/43		08/17/2023	Various	10/20/2023	Tax Free Exchange	13,200,000	12,932,280	12,934,629	12,934,629		2,349		2,349					394,570	255,255
49177J-AN-2	KENVUE INC Senior Unsecured 5.050% 03/22/53		03/08/2023	Goldman Sachs	03/16/2023	Citigroup	5,000,000	4,967,900	5,080,250	4,967,900							112,350	112,350		
49177J-AQ-5	KENVUE INC Senior Unsecured 5.200% 03/22/63		03/08/2023	Goldman Sachs	03/16/2023	Various	8,000,000	7,944,000	8,076,280	7,944,000							132,280	132,280		
49327M-3G-7	KEY BANK NA Senior Unsecured 4.700% 01/26/26		01/23/2023	Keybanc Capital Markets	01/23/2023	Goldman Sachs	3,000,000	2,997,510	3,002,250	2,997,510							4,740	4,740		
49327M-3H-5	KEY BANK NA Senior Unsecured 5.000% 01/26/33		01/23/2023	Keybanc Capital Markets	01/23/2023	Barclays	2,000,000	1,990,360	2,002,180	1,990,360							11,820	11,820		
501044-DL-2	KROGER CO Senior Unsecured 4.500% 01/15/29		05/09/2023	AAIA Modco AAM	08/30/2023	ALRE - DFL Trust AAM	3,500,000	3,497,401	3,379,259	3,497,724		323		323			(118,465)	(118,465)	98,438	44,250
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 06/15/54		02/18/2023	Various	11/06/2023	Various	9,810,000	9,810,000	9,810,000	9,810,000									155,604	
513075-BT-7	LAMAR MEDIA CORP Senior Unsecured 4.000% 02/15/30		03/30/2023	AARE II Surplus ISG	05/22/2023	ALRE - MSPL Trust AAM - AFS	1,500,000	1,320,469	1,327,881	1,323,604		3,135		3,135			4,277	4,277	26,167	17,500
52475M-AA-6	Lgmt 2019-p1 Lgmt 2019-p1 0.072% 09/25/59		01/31/2023	Credit Suisse	08/31/2023	Apollo Internal	325,297,416	3	3	3									153,122	
52522H-AK-8	LXS 2006-8 2A1 LXS 2006-8 3A2 4.719% 06/25/36		01/31/2023	Credit Suisse	11/01/2023	Paydown			221	221		221		221					20	
525237-BF-9	LXS 2007-10H 2A2 LXS 2007-10H 1A11 5.710% 07/25/37		01/31/2023	Credit Suisse	12/01/2023	Paydown	2	2	3,942	3,942		3,941		3,941					11	
52523D-AB-6	LXS 2006-9 A1B LXS 2006-9 A1B 5.790% 05/25/46		01/31/2023	Credit Suisse	07/25/2023	Paydown	208	167	259	259		92		92					664	
52523L-AB-8	LXS 2006-13 1A2 LXS 2006-13 1A2 5.810% 09/25/36		01/31/2023	Credit Suisse	04/25/2023	Paydown	25	19	25	25		6		6					23	
52523Y-AB-0	LXS 2006-19 A2 LXS 2006-19 A2 5.810% 12/25/36		01/31/2023	Credit Suisse	11/27/2023	Paydown			2,398	2,398		2,397		2,397					22	
525245-AG-1	LXS 2007-3 1AA1 LXS 2007-3 2A2 5.790% 03/25/37		01/31/2023	Credit Suisse	12/26/2023	Paydown	1		5,419	5,419		5,418		5,418					688	
52525L-AT-7	LXS 2007-14H A22 LXS 2007-14H A211 5.990% 07/25/47		01/31/2023	Credit Suisse	11/27/2023	Paydown	7	6	7	7		1		1					3,672	
532457-CE-6	ELI LILLY & CO Senior Unsecured 5.000% 02/27/26		02/23/2023	Morgan Stanley	05/16/2023	Morgan Stanley	4,000,000	3,993,400	4,020,760	3,993,865		465		465			26,895	26,895	45,000	
532457-CF-3	ELI LILLY & CO Senior Unsecured 4.700% 02/27/33		02/24/2023	Morgan Stanley	03/13/2023	Morgan Stanley	9,000,000	8,918,640	9,060,840	8,918,912		272		272			141,928	141,928	21,150	1,175
532457-CG-1	ELI LILLY & CO Senior Unsecured 4.875% 02/27/53		02/23/2023	J.P. Morgan Sec	03/15/2023	Goldman Sachs	9,000,000	8,994,330	9,112,680	8,994,335		5		5			118,345	118,345	24,375	
532457-CH-9	ELI LILLY & CO Senior Unsecured 4.950% 02/27/63		02/23/2023	J.P. Morgan Sec	02/23/2023	Wells Fargo	3,000,000	2,959,350	2,969,550	2,959,350							10,200	10,200		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
546676-AZ-0	LOUISVILLE G & E Secured 5.450% 04/15/33		03/09/2023	Wells Fargo	03/14/2023	Barclays	6,000,000	5,986,320	6,077,340	5,986,320							91,020	91,020		
55261F-AR-5	M&T BANK CORP Senior Unsecured 5.053% 01/27/34		01/24/2023	Bank of America	01/24/2023	Various	3,000,000	3,000,000	3,005,610	3,000,000							5,610	5,610		
552754-AA-1	MFRA 2020-NQM1 A1 MFRA 2020-NQM1 A1 1.479% 03/25/65		01/31/2023	Various	12/01/2023	Various	10,159	9,042	10,159	10,159		1,118		1,118					72	
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33		02/02/2023	Mitsubishi	02/02/2023	Jefferies & Co (PFI)	3,000,000	2,975,100	2,988,630	2,975,100							13,530	13,530		
55336V-BW-9	MPLX LP Senior Unsecured 5.650% 03/01/53		02/02/2023	J.P. Morgan Sec	05/30/2023	US Bancorp Investment	2,000,000	1,990,720	1,815,760	1,990,806		86		86			(175,046)	(175,046)	35,156	
55903V-AG-8	WARNERMEDIA HLDG Senior Unsecured 3.755% 03/15/27		04/17/2023	Barclays	05/01/2023	Tax Free Exchange	10,300,000	9,681,073	9,685,899	9,685,899		4,826		4,826					49,420	36,528
55903V-BA-0	WARNERMEDIA HLDG Senior Unsecured 3.755% 03/15/27		05/01/2023	Tax Free Exchange	11/14/2023	BARCLAYS CAPITAL INC.	1,500,000	1,410,568	1,402,470	1,422,075		11,508		11,508			(19,605)	(19,605)	37,706	7,197
55903V-BG-7	WARNERMEDIA HLDG Senior Unsecured 6.412% 03/15/26		03/06/2023	Various	03/21/2023	Morgan Stanley	9,500,000	9,500,000	9,541,705	9,500,000							41,705	41,705	21,997	
576360-AT-1	MASTERCARD INC Senior Unsecured 2.950% 03/15/51		10/05/2023	Goldman Sachs	11/17/2023	JANE STREET EXECUTION SERVICES	3,750,000	2,363,138	2,510,738	2,365,646		2,509		2,509			145,091	145,091	20,281	7,682
58933Y-BN-4	MERCK & CO INC Senior Unsecured 5.150% 05/17/63		05/08/2023	BNP Paribas	07/31/2023	Goldman Sachs	3,500,000	3,484,705	3,542,420	3,484,730		25		25			57,690	57,690	37,552	
59020U-K5-3	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2 6.475% 07/25/36		01/31/2023	Credit Suisse	08/25/2023	Paydown	872	916	2,919	3,349		2,433		2,433			(430)	(430)	6,603	
59020U-K5-3	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2 6.475% 07/25/36		07/25/2023	Interest Capitalization	08/25/2023	Paydown	4,673	4,673	5,103	4,673							430	430	5,371	
590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.970% 05/25/37		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	10,113,715	783,813	783,813	783,813									11,251	11,251
59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.950% 05/25/37		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	6,713,010	3,960,676	3,960,676	3,960,676									7,438	7,438
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.970% 06/25/37		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	7,161,812	5,013,268	5,013,268	5,013,268									7,967	7,967
595620-AY-1	MIDAMERICAN ENER Secured 5.850% 09/15/54		09/05/2023	MUFG Securities Americas Inc	09/06/2023	Various	3,500,000	3,495,940	3,531,871	3,495,940							35,931	35,931	341	
599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		02/28/2023	No Broker	12/20/2023	Redemption 100.0000	842,812	842,047	842,812	842,812		766		766					13,840	7,000
599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		05/17/2023	Various	09/20/2023	Various	5,899,301	5,898,502	5,899,301	5,899,301		799		799					163,113	64,670
599191-AA-1	MILEAGE PLUS HLD LN1 6.500% 06/20/27		05/17/2023	Various	11/06/2023	Various	37,923,668	37,921,624	37,916,665	37,916,665		(4,959)		(4,959)					1,754,009	408,559
61690U-4T-4	MORGAN STANLEY B Senior Unsecured 4.754% 04/21/26		04/19/2023	Morgan Stanley	04/20/2023	Morgan Stanley	22,500,000	22,500,000	22,587,300	22,500,000							87,300	87,300	8,914	
61690U-7U-8	MORGAN STANLEY B Senior Unsecured 5.479% 07/16/25		07/19/2023	Morgan Stanley	08/01/2023	ROYAL BANK OF SCOTLAND	2,000,000	2,000,000	2,001,660	2,000,000							1,660	1,660	3,653	
61744Y-AQ-1	MORGAN STANLEY Senior Unsecured 3.737% 04/24/24		07/12/2023	AAIA PRT Ded LMT NonMod AAM	04/24/2023	Call 100.0000	1,000,000	998,119	1,000,000	998,381		262		262			1,619	1,619	18,685	12,457
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured 5.050% 01/28/27		01/17/2023	Morgan Stanley	01/17/2023	Various	6,000,000	5,999,880	6,009,210	5,999,880							9,330	9,330		
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured 5.050% 01/28/27		01/17/2023	Morgan Stanley	03/15/2023	ACRA RE II Surplus AAM	3,000,000	2,999,940	2,970,748	2,999,888		(52)		(52)			(29,140)	(29,140)	26,505	
61747Y-FB-6	MORGAN STANLEY Subordinated 5.948% 01/19/38		01/17/2023	Morgan Stanley	01/18/2023	Morgan Stanley	3,000,000	3,000,000	3,047,430	3,000,000							47,430	47,430	496	
61747Y-FD-2	MORGAN STANLEY Senior Unsecured 5.164% 04/20/29		04/19/2023	Morgan Stanley	04/20/2023	Morgan Stanley	9,000,000	9,000,000	9,030,960	9,000,000							30,960	30,960	3,873	
61747Y-FG-5	MORGAN STANLEY Senior Unsecured 5.424% 07/21/34		07/19/2023	Morgan Stanley	12/19/2023	Citigroup	2,000,000	2,000,000	2,019,100	2,000,000							19,100	19,100	45,200	
61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		01/31/2023	Credit Suisse	01/31/2023	Credit Suisse	2,841,511	681,963	681,963	681,963									499	499

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.470% 07/25/37		01/31/2023	Various	12/26/2023	Various	(632,346)	(415,947)				415,947		415,947					(19,025)	(1,199)
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 7.470% 07/25/37		05/25/2023	Interest Capitalization	11/27/2023	Paydown	(13,306)	(29,169)				13,306		13,306					44	
62829D-2B-5	Mutual of Omaha Cos Global Fun Secured 5.450% 12/12/28		12/05/2023	JPM SECURITIES LLC	12/07/2023	JPM SECURITIES LLC	1,250,000	1,248,975	1,254,938	1,248,975									5,963	5,963
62848B-AC-5	MVWOT 2018-1A C MVWOT 2018-1A C 3.900% 01/21/36		02/22/2023	AAIA ACRA Retail	04/20/2023	Paydown	43,071	40,404	43,071	43,071		2,667		2,667					210	9
62848B-AC-5	MVWOT 2018-1A C MVWOT 2018-1A C 3.900% 01/21/36		02/22/2023	AAIA ACRA Retail	05/19/2023	ACRA RE II Surplus AAM	647,748	607,641	613,375	610,299		2,658		2,658		3,075	3,075	6,245	140	
63111X-AJ-0	NASDAQ INC Senior Unsecured 5.550% 02/15/34		10/11/2023	Morgan Stanley	12/20/2023	Morgan Stanley	2,500,000	2,391,175	2,582,475	2,392,972		1,797		1,797		189,503	189,503	67,063	40,469	
63111X-AK-7	NASDAQ INC Senior Unsecured 5.950% 08/15/53		06/22/2023	Goldman Sachs	06/27/2023	Various	2,500,000	2,485,775	2,524,600	2,485,775						38,825	38,825	207		
637432-PB-5	NATL RURAL UTIL Subordinated 7.125% 09/15/53		05/17/2023	Royal Bank of Canada	06/14/2023	Morgan Stanley	3,500,000	3,500,000	3,508,750	3,500,000						8,750	8,750	13,854		
637639-AK-1	NATIONAL SECS CL Senior Unsecured 5.000% 05/30/28		05/22/2023	Citigroup	05/22/2023	TD Securities	3,500,000	3,490,515	3,506,300	3,490,515						15,785	15,785			
649840-CV-5	NY STATE ELECTRI Senior Unsecured 5.850% 08/15/33		08/03/2023	MUFG Securities Americas Inc	08/03/2023	HSBC	3,500,000	3,494,435	3,505,460	3,494,435						11,025	11,025			
65339K-BP-4	NEXTERA ENERGY Senior Unsecured 6.051% 03/01/25		02/22/2023	J.P. Morgan Sec	03/15/2023	Various	14,000,000	14,035,000	14,152,880	14,034,495		(505)		(505)		118,385	118,385	25,549		
65473P-AP-0	NISOURCE INC Senior Unsecured 5.400% 06/30/33		05/30/2023	Mitsubishi	05/30/2023	TD Securities	3,500,000	3,486,945	3,498,740	3,486,945						11,795	11,795			
65540H-AX-0	NMRR 2014-5R 2A11 NMRR 2014-5R 2A11 6.000% 12/26/36		03/01/2023	ALRe Corporate AAM	05/01/2023	Paydown	119,100	102,423	86,720	86,720		(15,703)		(15,703)				1,366		
65540H-AX-0	NMRR 2014-5R 2A11 NMRR 2014-5R 2A11 6.000% 12/26/36		03/01/2023	ALRe Corporate AAM	05/23/2023	ALRE - TDF Trust AAM	3,190,689	2,743,914	2,766,638	2,755,425		11,511		11,511		11,213	11,213	59,560		
67066G-AH-7	NVIDIA CORP Senior Unsecured 3.500% 04/01/50		10/05/2023	Goldman Sachs	10/10/2023	Citigroup	750,000	534,968	537,435	534,988		20		20		2,447	2,447	802	656	
67103H-AF-4	O'REILLY AUTOMOT Senior Unsecured 3.600% 09/01/27		05/09/2023	ALRe Modco - VIAC GA - AAM	08/30/2023	ALRE - DFL Trust AAM	4,000,000	3,878,352	3,783,187	3,886,488		8,136		8,136		(103,301)	(103,301)	71,600	27,200	
674599-DJ-1	OCCIDENTAL PETE Senior Unsecured 6.200% 03/15/40		01/11/2023	Jefferies & Co (PFI)	05/02/2023	Citigroup	1,236,000	1,245,641	1,263,224	1,245,617		(24)		(24)		17,607	17,607	48,221	25,118	
674599-DL-6	OCCIDENTAL PETE Senior Unsecured 6.600% 03/15/46		09/21/2023	BARCLAYS CAPITAL INC.	11/28/2023	Deutsche Bank	2,000,000	2,013,024	2,053,540	2,012,995		(28)		(28)		40,545	40,545	27,500	3,667	
677050-AT-3	OGLETHORPE POWER Secured 6.200% 12/01/53		11/28/2023	MUFG Securities Americas Inc	11/28/2023	BARCLAYS CAPITAL INC.	2,000,000	1,970,560	2,001,360	1,970,560						30,800	30,800			
68233J-CX-8	ONCOR ELECTRIC D Secured 4.550% 09/15/32		01/20/2023	Tax Free Exchange	02/10/2023	Santander US Capital Markets L	8,000,000	7,764,636	7,908,080	7,766,139		1,503		1,503		141,941	141,941	157,733	133,467	
682680-AS-2	ONEOK INC Senior Unsecured 4.000% 07/13/27		02/14/2023	Barclays	05/15/2023	TD Securities	8,000,000	7,594,080	7,652,640	7,615,173		21,093		21,093		37,467	37,467	110,222	29,333	
68383N-EB-5	OPMAC 2006-1 M1 OPMAC 2006-1 M1 6.025% 04/25/36		01/31/2023	Various	12/26/2023	Various	(35,317)	(27,194)				27,194		27,194					(28)	(40)
68389F-HW-7	OOMLT 2005-3 M5 OOMLT 2005-3 M5 6.475% 08/25/35		01/31/2023	Various	12/26/2023	Various	(86,236)	(15,522)				15,522		15,522					(53)	(106)
69047Q-AA-0	OVINTIV INC Senior Unsecured 5.650% 05/15/25		05/16/2023	Goldman Sachs	08/03/2023	Scotia Capital	2,000,000	1,999,880	1,996,320	1,999,880						(3,560)	(3,560)	21,031		
69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		03/09/2023	ALRe Modco - VIAC GA - AAM	12/15/2023	Paydown	628,766	625,572	628,766	628,766		3,194		3,194				15,412	1,869	
69346M-AD-1	PNMSR 2021-FT1 A PNMSR 2021-FT1 A 8.470% 03/25/26		03/08/2023	AAIA ACRA Retail	05/11/2023	ACRA RE II Surplus AAM	48,750,000	46,901,819	47,039,831	46,977,490		75,670		75,670		62,341	62,341	770,678	92,832	
693475-BL-8	PNC FINANCIAL Senior Unsecured 4.758% 01/26/27		01/19/2023	PNC	01/19/2023	Various	6,000,000	6,000,000	6,010,710	6,000,000						10,710	10,710			
69351U-BA-0	PPL ELECTRIC UTI Secured 5.000% 05/15/33		02/27/2023	Barclays	03/16/2023	Barclays	9,000,000	8,907,750	9,093,960	8,907,918		168		168		186,042	186,042	22,500		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69351U-BB-8	PPL ELECTRIC UTI Secured 5.250% 05/15/53		02/27/2023	Barclays	03/13/2023	Various	8,000,000	7,838,160	7,962,516	7,838,160							124,356	124,356	10,354	
69354W-AC-0	PNMSR 2018-GT1 A PNMSR 2018-GT1 A 9.320% 02/25/25		02/02/2023	ALRe Modco - GMIB - AAM	12/20/2023	Paydown	9,280,000	9,236,326	9,280,000	9,280,000		43,674		43,674					750,480	15,169
694308-KM-8	PACIFIC GAS&ELEC Secured 6.400% 06/15/33		06/01/2023	J.P. Morgan Sec	07/19/2023	Citigroup	1,500,000	1,498,635	1,509,570	1,498,654		19		19			10,916	10,916	12,267	
695114-CD-8	PACIFICORP Secured 5.750% 04/01/37		02/28/2023	Stifel Nicolaus	03/16/2023	Deutsche Bank	5,000,000	5,127,050	5,260,700	5,126,912		(138)		(138)			133,788	133,788	134,965	120,590
742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		01/23/2023	Goldman Sachs	02/02/2023	Various	10,610,000	10,602,891	10,634,481	10,602,923		31		31			31,558	31,558	6,077	
742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		01/23/2023	Various	05/17/2023	Various	4,390,000	4,387,059	4,366,291	4,387,218		159		159			(20,927)	(20,927)	30,712	
74460W-AF-4	PUBLIC STORAGE Senior Unsecured 5.125% 01/15/29		07/24/2023	Bank of America	07/28/2023	Goldman Sachs	4,200,000	4,196,514	4,210,122	4,196,520		6		6			13,602	13,602	2,990	
74958T-AB-9	RFMSI 2007-SA3 2A1 RFMSI 2007-SA3 2A1 4.878% 07/27/37		03/01/2023	ALRe Corporate AAM	05/23/2023	ALRE - TDF Trust AAM	1,028,518	765,956	772,371	767,176		1,221		1,221			5,195	5,195	7,774	
75513E-CR-0	UNITED TECH CORP Senior Unsecured 5.150% 02/27/33		02/23/2023	Deutsche Bank	03/14/2023	Citigroup	13,500,000	13,460,310	13,665,780	13,460,472		162		162			205,308	205,308	36,694	
75513E-CS-8	UNITED TECH CORP Senior Unsecured 5.375% 02/27/53		02/23/2023	Citigroup	03/15/2023	Various	8,000,000	7,985,760	8,136,050	7,985,767		7		7			150,283	150,283	14,931	
75513E-CX-7	UNITED TECH CORP Senior Unsecured 6.400% 03/15/54		11/06/2023	Citigroup	11/06/2023	CITIGROUP	3,500,000	3,486,875	3,515,715	3,486,875							28,840	28,840		
756109-BQ-6	REALTY INCOME Senior Unsecured 5.050% 01/13/26		01/09/2023	Wells Fargo	03/15/2023	ACRA RE II Surplus AAM	4,000,000	3,984,720	3,990,462	3,985,542		822		822			4,920	4,920	34,789	
760759-BC-3	REPUBLIC SVCS Senior Unsecured 5.000% 04/01/34		03/21/2023	J.P. Morgan Sec	04/24/2023	Bank of America	2,000,000	1,989,780	2,038,980	1,989,831		51		51			49,149	49,149	7,778	
76113F-AZ-3	RAST 2006-A6 2A10 RAST 2006-A6 2A10 6.000% 07/25/36		01/31/2023	Credit Suisse	12/01/2023	Paydown	9,130		160	160		160		160					2,657	
76113N-AP-8	RAST 2006-A7CB 1A1 RAST 2006-A7CB 3A1 6.500% 07/25/36		03/30/2023	ALRe Corporate AAM	05/23/2023	ALRE - TDF Trust AAM	2,617,874	842,442	823,045	828,360		(14,083)		(14,083)			(5,314)	(5,314)	22,119	13,707
78486Q-AS-0	SVB FINANCIAL GR Senior Unsecured 4.570% 04/29/33		03/10/2023	Wells Fargo	03/10/2023	Various	3,000,000	1,470,000	1,561,200	1,470,000							91,200	91,200	51,413	51,413
785592-AZ-9	SABINE PASS LIQU Senior Secured 5.900% 09/15/37		10/27/2023	Goldman Sachs	11/10/2023	Susquehanna Financial	2,000,000	1,926,160	1,964,720	1,926,720		560		560			38,000	38,000	19,339	15,078
79466L-AM-6	SALESFORCE.COM Senior Unsecured 3.050% 07/15/61		10/12/2023	BARCLAYS CAPITAL INC.	12/27/2023	Goldman Sachs	1,200,000	700,092	856,452	700,913		821		821			155,539	155,539	16,673	9,252
797440-CD-4	SAN DIEGO G & E Secured 5.350% 04/01/53		03/06/2023	Bank of America	03/17/2023	Citigroup	12,000,000	11,873,760	12,207,360	11,873,760							333,600	333,600	19,617	
797440-CE-2	SAN DIEGO G & E Secured 4.950% 08/15/28		10/11/2023	Morgan Stanley	11/07/2023	Barclays	2,500,000	2,441,700	2,444,850	2,442,510		810		810			2,340	2,340	30,250	21,313
808513-CH-6	CHARLES SCHWAB Senior Unsecured 6.136% 08/24/34		08/22/2023	Citigroup	08/22/2023	HSBC	3,500,000	3,500,000	3,503,640	3,500,000							3,640	3,640		
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF 7.000% 08/31/27		05/05/2023	Siebert Williams Shank & Co	05/22/2023	Redemption 100.0000	52,000,000	52,000,000	52,000,000	52,000,000										
828807-DG-9	SIMON PROP GP LP Senior Unsecured 2.000% 09/13/24		08/31/2023	Bank of America	12/19/2023	Jefferies & Co (PFI)	2,500,000	2,405,900	2,437,550	2,432,612		26,712		26,712			4,938	4,938	38,611	23,889
830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		06/06/2023	Various	10/20/2023	Various	3,750,000	3,680,756	3,750,000	3,690,704		9,948		9,948			59,296	59,296	63,383	21,563
830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		06/06/2023	AAIA Modco FHLB - AAM	11/06/2023	Security Withdraw	14,916,000	14,640,576	14,674,620	14,674,620		34,044		34,044					365,442	85,767
830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		06/28/2023	AAIA Amplify SA NonMod AAM	10/20/2023	Call 100.0000	134,000	131,693	134,000	131,829		137		137			2,171	2,171	1,508	1,122
830867-AA-5	DELTA/SKYMILES Senior Secured 4.500% 10/20/25		06/28/2023	AAIA Amplify SA NonMod AAM	11/06/2023	Security Withdraw	1,064,000	1,045,678	1,045,335	1,045,335		(344)		(344)					14,098	8,911
842400-HV-8	SOUTHERN CAL ED Secured 5.700% 03/01/53		02/27/2023	Wells Fargo	03/15/2023	Various	10,000,000	9,953,000	10,140,900	9,953,023		23		23			187,877	187,877	23,750	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540% 02/25/44		11/14/2023	ACRA RE II Surplus AAM	11/30/2023	Paydown	5,543,688	5,503,441	5,543,688	5,543,688		40,247		40,247					13,982	13,283
855244-BE-8	STARBUCKS CORP Senior Unsecured 4.750% 02/15/26		02/07/2023	Goldman Sachs	02/08/2023	Morgan Stanley	5,000,000	4,993,950	5,000,850	4,993,950									6,900	6,900
857477-BZ-5	STATE STREET CRP Senior Unsecured 4.857% 01/26/26		01/23/2023	Goldman Sachs	01/23/2023	J.P. Morgan Sec	3,000,000	3,000,000	3,004,980	3,000,000									4,980	4,980
857477-CA-9	STATE STREET CRP Senior Unsecured 4.821% 01/26/34		01/23/2023	Goldman Sachs	01/23/2023	Barclays	2,000,000	2,000,000	2,010,400	2,000,000									10,400	10,400
863576-AF-1	SASC 2005-5 2A2 SASC 2005-5 2A2 5.500% 04/25/35		07/14/2023	Piper Jaffray	12/01/2023	Paydown	30,146	28,300	33,008	33,008		4,709		4,709					492	78
86359L-TA-7	SAMI 2006-AR1 3A2A SAMI 2006-AR1 1A1 5.910% 02/25/36		05/25/2023	Interest Capitalization	11/27/2023	Paydown	39,675	39,675	32,792	39,675							(6,883)	(6,883)	551	
86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.810% 12/25/36		01/31/2023	Various	12/26/2023	Various	32,397	29,157	32,397	32,397		3,240		3,240					663	35
871911-AU-7	SYSTEM ENG RES Secured 6.000% 04/15/28		03/08/2023	Morgan Stanley	03/17/2023	Morgan Stanley	20,000,000	19,239,200	20,038,410	19,240,999		1,799		1,799			797,411	797,411	19,917	
876030-AF-4	TAPESTRY INC Senior Unsecured 7.850% 11/27/33		11/15/2023	Bank of America	11/15/2023	Jefferies & Co (PFI)	3,500,000	3,481,625	3,515,120	3,481,625							33,495	33,495		
882508-CB-8	TEXAS INSTRUMENT Senior Unsecured 4.900% 03/14/33		03/07/2023	Mitsubishi	03/24/2023	Various	16,800,000	16,786,896	17,102,403	16,786,904		8		8			315,498	315,498	6,445	
882508-CC-6	TEXAS INSTRUMENT Senior Unsecured 5.000% 03/14/53		03/07/2023	Barclays	03/13/2023	Various	15,000,000	14,949,150	15,114,900	14,949,151		1		1			165,749	165,749	1,389	
883556-CX-8	THERMO FISHER Senior Unsecured 5.086% 08/10/33		08/07/2023	MIZUHO	08/07/2023	Citigroup	3,500,000	3,500,000	3,507,350	3,500,000							7,350	7,350		
88579Y-BE-0	3M CO Senior Unsecured 5.939% 02/14/24		01/19/2023	Lincoln Fin Mod - AAM	05/18/2023	Royal Bank of Canada	1,000,000	997,915	998,820	998,588		673		673			232	232	26,522	9,038
893647-BE-6	TRANSDIGM INC Secured 6.250% 03/15/26		01/12/2023	ALRe Modco - VIAC GA - AAM	05/22/2023	ALRE - MSPL Trust AAM - AFS	5,000,000	5,021,575	4,982,475	5,015,428		(6,147)		(6,147)			(32,953)	(32,953)	214,410	101,563
89788M-AM-4	TRUIST FINANCIAL Senior Unsecured 5.122% 01/26/34		01/23/2023	TRUIST SECURITIES, INC.	05/05/2023	Various	6,000,000	6,000,000	5,861,910	6,000,000							(138,090)	(138,090)	43,964	
907818-GE-2	Union Pacific Corporation Senior Unsecured 4.750% 02/21/26		02/13/2023	Morgan Stanley	05/16/2023	Various	3,000,000	2,998,020	3,032,250	2,998,141		121		121			34,109	34,109	27,708	
911312-CA-2	UNITED PARCEL Senior Unsecured 5.050% 03/03/53		10/05/2023	Goldman Sachs	11/17/2023	Morgan Stanley	3,750,000	3,347,925	3,496,238	3,348,592		667		667			147,645	147,645	41,031	19,464
91324P-EW-8	UNITEDHEALTH GRP Senior Unsecured 5.050% 04/15/53		10/19/2023	BNP Paribas	10/23/2023	HSBC	1,250,000	1,049,088	1,065,100	1,049,101		14		14			15,999	15,999	1,753	1,403
91835E-AB-5	VOLT 2021-NPL6 A2 VOLT 2021-NPL6 A2 4.826% 04/25/51		01/31/2023	Credit Suisse	11/30/2023	BROWNSTONE INVESTMENT GROUP LL	2,287,000	1,509,420	1,811,018	1,565,103		55,683		55,683			245,916	245,916	97,494	2,815
92535V-AC-6	VBTOW 2018-2A A VBTOW 2018-2A A 4.483% 11/15/48		07/31/2023	ALRe Modco - VIAC GA - AAM	09/15/2023	Paydown	9,533,333	9,444,044	9,533,333	9,533,333		89,289		89,289					72,384	18,995
92826C-AQ-5	VISA INC Senior Unsecured 2.000% 08/15/50		10/02/2023	HSBC	12/08/2023	Royal Bank of Canada	4,000,000	2,147,480	2,359,760	2,153,608		6,128		6,128			206,152	206,152	26,000	10,889
928563-AC-9	VMWARE LLC Senior Unsecured 3.900% 08/21/27		02/24/2023	Various	03/17/2023	Goldman Sachs	5,000,000	4,678,556	4,733,800	4,683,328		4,772		4,772			50,472	50,472	16,250	1,527
92872V-AB-9	VOLT 2021-NPL8 A2 VOLT 2021-NPL8 A2 4.949% 04/25/51		01/31/2023	Credit Suisse	11/30/2023	BROWNSTONE INVESTMENT GROUP LL	953,000	609,920	739,766	620,192		10,272		10,272			119,574	119,574	54,335	1,203
92873F-AB-3	VOLT 2021-NPL5 A2 VOLT 2021-NPL5 A2 4.826% 03/27/51		01/31/2023	Credit Suisse	11/30/2023	BROWNSTONE INVESTMENT GROUP LL	4,997,000	3,298,020	4,010,093	3,425,322		127,302		127,302			584,770	584,770	173,072	6,151
931142-ET-6	WALMART INC Senior Unsecured 1.800% 09/22/31		12/12/2023	Bank of America	12/27/2023	Barclays	2,000,000	1,654,440	1,703,220	1,656,010		1,570		1,570			47,210	47,210	9,700	8,200
931142-FA-6	WALMART INC Senior Unsecured 4.000% 04/15/26		04/12/2023	MIZUHO	04/12/2023	Deutsche Bank	1,400,000	1,399,384	1,399,972	1,399,384							588	588		
933634-AJ-6	WAMU 2007-HY3 3B6 WAMU 2007-HY3 4A1 4.311% 03/25/37		09/06/2023	AAIA Modco AAM	12/01/2023	Paydown	1,733	1,547	1,613	1,613		66		66					12	1
93363P-AH-3	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A1 4.005% 11/25/36		05/09/2023	Various	12/01/2023	Various	27,960	25,774	27,885	27,885		2,111		2,111					358	21

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
93363P-AH-3	WAMU 2006-AR14 2A1 WAMU 2006-AR14 2A1 4.005% 11/25/36		05/09/2023	AAIA Modco AAM	12/14/2023	AADE BLIC Modco AAM	1,147,841	1,058,096	1,034,240	1,079,697		21,600		21,600			(45,457)	(45,457)	25,464	854
939346-AD-4	WMALT 2006-AR9 2A WMALT 2006-AR9 CA1C 5.760% 11/25/46		01/31/2023	Credit Suisse	10/25/2023	Paydown													10	
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.676% 02/18/31		04/13/2023	Keybanc Capital Markets	04/17/2023	Redemption 100.0000	191,865	191,865	191,865	191,865									1,650	
94108F-AA-8	WAT 2021-A C WAT 2021-A A 7.676% 02/18/31		05/01/2023	Keybanc Capital Markets	05/08/2023	Security Withdraw	2,730,212	2,730,212	2,730,212	2,730,212									35,912	
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.526% 02/18/31		04/13/2023	Keybanc Capital Markets	04/17/2023	Redemption 100.0000	52,763	52,763	52,763	52,763									506	
94108F-AB-6	WAT 2021-A C WAT 2021-A B 8.526% 02/18/31		05/01/2023	Keybanc Capital Markets	05/08/2023	Security Withdraw	750,807	750,807	750,807	750,807									11,025	
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.226% 02/18/31		04/13/2023	Keybanc Capital Markets	04/17/2023	Redemption 100.0000	101,930	101,930	101,930	101,930									1,181	
94108F-AC-4	WAT 2021-A C WAT 2021-A C 10.226% 02/18/31		05/01/2023	Keybanc Capital Markets	05/08/2023	Security Withdraw	1,450,449	1,450,449	1,450,449	1,450,449									25,734	
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A 5.720% 01/15/28		01/15/2023	Interest Capitalization	11/06/2023	Security Withdraw	1,169	1,169	1,169	1,169									125	
95000U-3D-3	WELLS FARGO & COMPANY Senior Unsecured 5.389% 04/24/34		04/17/2023	Wells Fargo	04/27/2023	Morgan Stanley	12,500,000	12,500,000	12,591,000	12,500,000							91,000	91,000	13,098	
958254-AJ-3	WESTERN GAS PART Senior Unsecured 5.300% 03/01/48		04/06/2023	JANE STREET EXECUTION SERVICES	12/19/2023	Goldman Sachs	1,500,000	1,286,670	1,313,340	1,289,277		2,607		2,607			24,063	24,063	64,042	8,833
958667-AB-3	WESTERN GAS PART Senior Unsecured 3.350% 02/01/25		08/17/2023	JPM SECURITIES LLC	10/27/2023	Bank of America	1,250,000	1,196,150	1,201,863	1,203,178		7,028		7,028			(1,316)	(1,316)	9,688	2,153
958667-AE-7	WESTERN GAS PART Senior Unsecured 6.150% 04/01/33		03/30/2023	TD Securities	04/28/2023	Morgan Stanley	2,000,000	1,994,560	2,032,780	1,994,589		29		29			38,191	38,191	9,567	
969457-BB-5	WILLIAMS COS INC Senior Unsecured 7.500% 01/15/31		03/23/2023	STAR Non-Modco FWH	08/30/2023	ALRE - DFL Trust AAM	500,000	555,784	543,215	553,325		(2,459)		(2,459)			(10,109)	(10,109)	23,438	7,083
969457-BD-1	WILLIAMS COS INC Senior Unsecured 7.750% 06/15/31		03/23/2023	STAR Modco AAM	08/30/2023	ALRE - DFL Trust AAM	309,500	347,790	340,407	346,218		(1,573)		(1,573)			(5,810)	(5,810)	16,990	6,530
D2740*-AG-2	Portigon Ag (new York Branch) SUB NTS SER 2 6.030% 01/02/27		01/03/2023	Interest Capitalization	11/06/2023	Security Withdraw	149,539	149,539	150,402	149,539							863	863	7,584	
D2740*-AH-0	Portigon Ag (new York Branch) SUB NTS SER 12 6.030% 01/02/27		02/02/2023	Interest Capitalization	11/06/2023	Security Withdraw	19,142	19,142	19,250	19,142							108	108	971	
06417X-AN-1	BANK NOVA SCOTIA Senior Unsecured 4.750% 02/02/26	A	01/24/2023	Scotia Capital	01/24/2023	Morgan Stanley	3,000,000	2,997,360	2,998,260	2,997,360							900	900		
06417X-AP-6	BANK NOVA SCOTIA Senior Unsecured 4.850% 02/01/30	A	01/24/2023	Scotia Capital	01/24/2023	Various	6,000,000	5,995,800	6,004,356	5,995,800							8,556	8,556		
136375-DJ-8	CANADIAN NATL RR Senior Unsecured 6.125% 11/01/53	A	10/30/2023	JPM SECURITIES LLC	11/27/2023	Various	6,000,000	5,982,840	6,565,740	5,982,855		15		15			582,885	582,885	27,222	
29250N-AH-8	ENBRIDGE INC Senior Unsecured 3.500% 06/10/24	A	06/06/2023	MMTL Modco AAM	12/19/2023	MMTL Modco AAM	5,000,000	4,890,614	4,946,060	4,947,880		57,266		57,266			(1,820)	(1,820)	179,375	85,556
29250N-BR-5	ENBRIDGE INC Senior Unsecured 5.700% 03/08/33	A	03/06/2023	Morgan Stanley	03/13/2023	Various	26,500,000	26,466,080	26,780,635	26,466,122		42		42			314,513	314,513	24,937	
67077M-BA-5	NUTRIEN LTD Senior Unsecured 4.900% 03/27/28	A	03/23/2023	BMO Capital Markets	12/19/2023	Various	4,200,000	4,192,440	4,207,830	4,192,868		428		428			14,962	14,962	64,680	
78016F-ZX-5	ROYAL BK CANADA Senior Unsecured 5.000% 02/01/33	A	03/02/2023	HSBC	03/14/2023	TD Securities	5,000,000	4,824,950	4,936,250	4,825,362		412		412			110,888	110,888	44,444	37,500
P2000#-AA-3	Banesco Panama SA BANESCO TL 07/15/24 8.987% 07/15/24	D	05/10/2023	MMTL Modco AAM	07/17/2023	Redemption 100.0000	7,692,179	7,742,178	7,692,179	7,692,179		(49,999)		(49,999)					175,219	50,841
G8868J-AB-1	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 10.210% 06/30/26	C	06/30/2023	PRIVATE	07/31/2023	Paydown	3,005,000	3,005,000	3,005,000	3,005,000									235	
G8868K-AA-0	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 10.210% 06/30/26	C	06/30/2023	PRIVATE	08/08/2023	Tax Free Exchange	297,495,000	297,495,000	297,495,000	297,495,000									3,277,684	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00774M-BD-6	AERCAP IRELAND Senior Unsecured 6.100% 01/15/27	D	09/18/2023	Bank of America	09/18/2023	Various	8,000,000	7,963,200	7,970,786	7,963,200							7,586	7,586		
03328Y-AG-9	ANCHC 2018-1RA C ANCHC 2018-1RA C 7.456% 04/13/31	D	08/04/2023	Various	09/28/2023	Various	17,500,000	16,882,728	17,007,060	16,911,069		28,341		28,341			95,991	95,991	361,447	92,761
033292-AW-3	ANCHC 2013-1A CR ANCHC 2013-1A CR 8.856% 10/13/30	D	08/24/2023	ALRe Modco - VIAC GA - AAM	09/28/2023	ALRE - DFL Trust AAM	14,500,000	14,351,100	14,429,574	14,354,899		3,799		3,799			74,675	74,675	271,778	148,242
03329A-AJ-4	ANCHC 2014-5RA D ANCHC 2014-5RA D 8.156% 01/15/30	D	04/26/2023	AEL Modco AAM	08/15/2023	Paydown	5,000,000	4,688,610	5,000,000	5,000,000		311,390		311,390					138,429	9,702
03665L-AA-1	ANTR 2018-3A A1 ANTR 2018-3A A1 7.128% 01/20/31	D	05/03/2023	WELLS FARGO SECURITIES	10/20/2023	Paydown	2,193,017	2,168,893	2,193,017	2,193,017		24,123		24,123					54,351	6,123
03754W-AJ-0	JFIN 2016-1A CR JFIN 2016-1A CR 8.049% 10/27/28	D	03/24/2023	AAIA Modco AAM	09/19/2023	Redemption 100.0000	3,000,000	2,900,766	3,000,000	3,000,000		99,234		99,234					148,522	33,668
04015N-AK-0	ARES 2015-4A CR ARES 2015-4A BR 7.456% 10/15/30	D	02/28/2023	AARE Surplus AAM	12/12/2023	ACRA RE II Surplus AAM	1,000,000	957,656	988,880	963,356		5,700		5,700			25,524	25,524	64,762	7,691
04019D-AE-2	ARES 2021-61A C ARES 2021-61A C 7.678% 10/20/34	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL	05/02/2023	ACRA RE II Surplus AAM	1,536,697	1,433,738	1,456,806	1,434,358		619		619			22,448	22,448	54,383	22,117
05072M-AE-3	AUDAX 2020-4A CR AUDAX 2020-4A C 9.464% 10/15/31	D	02/13/2023	AAIA NonModco AAM	04/17/2023	Paydown	1,000,000	998,518	1,000,000	1,000,000		1,482		1,482					21,519	6,472
05253J-AX-9	AUST & NZ BK NY Senior Unsecured 5.375% 07/03/25	D	06/26/2023	Bank of America	12/15/2023	MMTL Modco AAM	12,500,000	12,500,000	12,598,893	12,500,000							98,893	98,893	302,344	
05874W-AC-5	BALLY 2022-19A A2 BALLY 2022-19A A2 7.366% 04/20/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	12,690,000	12,253,781	12,655,166	12,253,781							401,385	401,385	142,468	62,315
06738E-CF-0	BARCLAYS PLC Senior Unsecured 5.829% 05/09/27	D	05/02/2023	Barclays	12/28/2023	Morgan Stanley	3,500,000	3,500,000	3,530,520	3,500,000							30,520	30,520	130,343	
06738E-CG-8	BARCLAYS PLC Senior Unsecured 6.224% 05/09/34	D	05/02/2023	Barclays	05/02/2023	Bank of America	3,500,000	3,500,000	3,509,800	3,500,000							9,800	9,800		
08186U-AN-2	BSP 2020-22A BR BSP 2020-22A BR 7.316% 04/20/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	9,180,000	8,864,438	9,129,198	8,864,438							264,760	264,760	102,361	44,773
09204W-AC-8	BLACK 2021-1A A2 BLACK 2021-1A A2 7.574% 11/22/34	D	02/28/2023	AARE Surplus AAM	12/12/2023	ACRA RE II Surplus AAM	3,807,331	3,732,342	3,767,034	3,746,035		13,693		13,693			20,999	20,999	245,963	25,567
09631J-AC-0	BLUEM 2022-34A B1 BLUEM 2022-34A B1 7.448% 04/20/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	3,767,400	3,656,733	3,767,057	3,656,733							110,325	110,325	42,872	18,751
10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 8.055% 04/15/28	D	06/13/2023	Various	10/03/2023	Various	14,780,306	14,780,306	14,780,306	14,780,306									515,477	172,977
10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 10.226% 12/31/32	D	06/28/2023	AEL Modco AAM	09/29/2023	Paydown	14,250,000	14,250,000	14,250,000	14,250,000									689,180	260,110
10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 10.226% 12/31/32	D	02/24/2023	Tax Free Exchange	09/29/2023	Paydown	8,750,000	8,750,000	8,750,000	8,750,000									637,163	75,014
12510T-AC-8	CBAM 2019-11RA B CBAM 2019-11RA B 7.410% 01/20/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	7,536,600	7,202,163	7,356,468	7,202,163							154,304	154,304	85,322	37,318
15033E-AG-3	CEDF 2018-9A C CEDF 2018-9A C 7.428% 04/20/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL	05/02/2023	ACRA RE II Surplus AAM	1,000,000	940,500	964,797	941,987		1,487		1,487			22,810	22,810	34,042	13,816
15673N-AG-8	CERB 2018-1A C CERB 2018-1A C 8.005% 04/15/30	D	03/30/2023	ALRe Corporate AAM	06/13/2023	Paydown	6,150,000	5,866,700	6,150,000	6,150,000		283,300		283,300					183,920	88,310
15674E-AA-0	CERB 2021-1A A CERB 2021-1A A 7.156% 04/15/32	D	03/16/2023	MMTL Modco AAM	10/16/2023	Paydown	7,247,373	7,183,994	7,247,373	7,247,373		63,378		63,378					239,085	73,472
15674E-AA-0	CERB 2021-1A A CERB 2021-1A A 7.156% 04/15/32	D	03/16/2023	AAIA Modco FHLB - AAM	12/18/2023	MMTL Modco AAM	14,771,931	14,642,751	14,755,002	14,660,703		17,953		17,953			94,299	94,299	933,773	149,755
15674H-AA-3	CERB 2020-2A C CERB 2020-2A A 7.556% 10/15/32	D	03/29/2023	JEFFERIES LLC	11/29/2023	Paydown	570,000	564,300	570,000	570,000		5,700		5,700					35,880	7,735
15674H-AA-3	CERB 2020-2A C CERB 2020-2A A 7.556% 10/15/32	D	05/17/2023	AADE - CATALINA	11/29/2023	Paydown	30,250,000	30,011,418	30,250,000	30,250,000		238,582		238,582					1,398,019	180,499
15674H-AC-9	CERB 2020-2A C CERB 2020-2A C 9.456% 10/15/32	D	03/30/2023	Various	11/29/2023	Various	30,500,000	29,506,815	30,500,000	30,500,000		993,185		993,185					2,428,543	425,270

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
15674H-AD-7	CERB 2020-2A C CERB 2020-2A D 10.706% 10/15/32	D	03/06/2023	Jackson Ntl FWH - AAM	11/29/2023	Paydown	9,000,000	8,559,441	9,000,000	9,000,000		440,559		440,559					815,369	118,109
26139P-AB-9	DP WORLD CRESCEN Senior Unsecured 4.848% 09/26/28	D	01/12/2023	ALRe Modco - GMIB - AAM	05/23/2023	ALRE - TDF Trust AAM	6,000,000	5,998,133	6,016,002	5,998,637		503		503			17,365	17,365	191,496	85,648
29003J-AG-9	ELM15 2022-2A B ELM15 2022-2A B 7.228% 04/22/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	12,960,000	12,579,300	12,923,893	12,579,300							344,593	344,593	135,312	54,900
29278D-AA-3	ENEL CHILE SA Senior Unsecured 4.875% 06/12/28	D	05/05/2023	ALRe Modco - VIAC GA - AAM	05/23/2023	ALRE - TDF Trust AAM	5,500,000	5,424,650	5,351,500	5,425,432		782		782			(73,932)	(73,932)	119,911	106,505
349936-AC-8	FCBSL 2023-3A B1 FCBSL 2023-3A B1 8.528% 01/23/37	D	10/31/2023	Bank of America	12/22/2023	ALRe Corporate AAM	4,100,000	4,100,000	4,102,636	4,100,000							2,636	2,636	7,770	
381362-AU-6	GTCOP 2012-1A CR GTCOP 2012-1A BR2A 7.896% 06/15/34	D	05/17/2023	AADE - CATALINA	10/26/2023	Paydown	4,118,447	4,109,641	4,118,447	4,118,447		8,805		8,805					194,167	51,289
38172C-AQ-8	GOCAP 2017-35A DR GOCAP 2017-35A DR 9.428% 07/20/29	D	02/28/2023	AADE - AAIA non-Modco - AAM	10/19/2023	AAIA Amplify TX SA NonMod AAM	5,000,000	4,812,480	4,834,792	4,834,792		22,312		22,312					338,751	46,354
38176V-AC-3	GOCAP 2020-47A C1 GOCAP 2020-47A A2A 7.530% 05/05/32	D	11/01/2023	Scotia Capital	12/14/2023	AANY Modco AAM	3,400,000	3,352,740	3,356,160	3,353,228		488		488			2,933	2,933	91,751	62,595
38176V-AG-4	GOCAP 2020-47A C1 GOCAP 2020-47A C1 8.905% 05/05/32	D	03/23/2023	AEL Modco AAM	12/14/2023	AARE Surplus AAM	2,250,000	2,174,492	2,235,650	2,182,052		7,559		7,559			53,598	53,598	166,359	22,658
38178A-AG-8	GCBSL 2019-41A CR GCBSL 2019-41A DR 9.178% 01/20/34	D	08/04/2023	AADE - AAIA non-Modco - AAM	09/28/2023	ALRE - DFL Trust AAM	13,000,000	12,602,824	12,645,438	12,608,704		5,880		5,880			36,734	36,734	229,728	49,227
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	05/24/2023	MMTL Modco AAM	10/07/2023	Redemption 100.0000	1,419,985	1,386,410	1,419,985	1,419,985		33,575		33,575					35,156	12,514
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	05/24/2023	MMTL Modco AAM	11/06/2023	Security Withdraw	9,594,386	9,367,528	9,392,720	9,392,720		25,192		25,192					369,984	84,551
404280-BN-8	HSBC HOLDINGS Junior Subordinated 6.250% 03/23/23	D	01/12/2023	ALRe Modco - VIAC GA - AAM	03/23/2023	Call 100.0000	2,000,000	1,994,440	2,000,000	1,994,671		231		231			5,329	5,329	62,500	37,847
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEI JAMREC-PP 5.625% 01/08/27	D	08/04/2023	ALRe Corporate AAM	12/02/2023	Security Withdraw	6,016,447	5,869,534	5,885,057	5,885,057		15,523		15,523					53,584	27,262
55276V-AG-7	MDGH GMTN RSC Senior Unsecured 4.500% 11/07/28	D	05/09/2023	AAIA Modco AAM	08/30/2023	ALRE - DFL Trust AAM	10,000,000	10,072,971	9,755,080	10,069,317		(3,654)		(3,654)			(314,237)	(314,237)	141,250	2,500
55608J-BQ-0	MACQUARIE GROUP Senior Unsecured 6.255% 12/07/34	D	11/29/2023	Citigroup	11/29/2023	HSBC	3,500,000	3,500,000	3,501,015	3,500,000							1,015	1,015		
55817H-AJ-8	MDPK 2022-62A D2 MDPK 2022-62A D1 10.233% 07/17/33	D	02/28/2023	AARE Surplus AAM	07/17/2023	Redemption 100.0000	4,500,000	4,461,854	4,500,000	4,500,000		38,147		38,147					218,396	49,810
55819P-AQ-2	MDPK 2019-36A B1R MDPK 2019-36A B1R 7.295% 04/15/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	14,436,000	14,011,943	14,302,626	14,011,943							290,683	290,683	172,593	81,896
56059#-AA-6	MAINFREIGHT LEASE FINANCE TRUS P/T CERTS 4.606% 03/15/53	D	04/13/2023	CTL Capital	11/06/2023	Security Withdraw	5,590,000	5,590,000	5,590,000	5,590,000									165,213	
61774J-AE-4	MSEV 2022-16A B MSEV 2022-16A B 7.345% 04/15/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	10,800,000	10,482,750	10,666,523	10,482,750							183,773	183,773	130,007	61,689
64754L-AJ-6	NMC CLO-2A C NMC CLO-2A D 8.856% 04/15/34	D	08/04/2023	ALRe Corporate AAM	09/28/2023	ALRE - DFL Trust AAM	10,000,000	9,895,030	9,923,180	9,896,784		1,754		1,754			26,396	26,396	177,835	43,850
716973-AG-7	PFIZER INVSTMNT Senior Unsecured 5.300% 05/19/53	D	05/16/2023	Citigroup	05/24/2023	Wells Fargo	2,500,000	2,496,275	2,510,038	2,496,276		1		1			13,762	13,762	1,288	
716973-AH-5	PFIZER INVSTMNT Senior Unsecured 5.340% 05/19/63	D	05/16/2023	Citigroup	06/05/2023	Citigroup	1,500,000	1,470,855	1,504,875	1,470,866		11		11			34,009	34,009	4,228	
74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 6.263% 09/22/36	D	01/12/2023	ALRe Modco - GMIB - AAM	09/22/2023	Paydown	6,960	5,236	6,960	6,960		1,724		1,724					191	22
74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 6.263% 09/22/36	D	01/12/2023	ALRe Modco - GMIB - AAM	12/14/2023	AARE Surplus AAM	1,866,645	1,404,205	1,362,651	1,420,728		16,523		16,523			(58,077)	(58,077)	107,964	5,861
77340L-AE-0	ROCKT 2022-2A B ROCKT 2022-2A B 8.316% 07/20/33	D	06/23/2023	AAIA PRT Ded LMT NonMod AAM	10/20/2023	Paydown	2,000,000	2,000,000	2,000,000	2,000,000									119,924	14,659
77340L-AG-5	ROCKT 2022-2A B ROCKT 2022-2A C 8.916% 07/20/33	D	06/23/2023	AAIA PRT Ded LMT NonMod AAM	10/20/2023	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									64,512	7,913
82655A-AC-7	SIGMA ALIMENTOS Senior Unsecured 4.125% 05/02/26	D	05/05/2023	ALRe Modco - VIAC GA - AAM	05/22/2023	ALRE - MSPL Trust AAM - AFS	3,000,000	2,899,157	2,910,375	2,900,646		1,490		1,490			9,729	9,729	6,875	1,031

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
82811R-AE-7	SLVRK 2020-1A B SLVRK 2020-1A C 8.528% 10/20/31	D	08/23/2023	AADE - CATALINA	11/15/2023	Paydown	7,480,000	7,394,706	7,480,000	7,480,000		85,294		85,294					207,359	59,611
82811R-AE-7	SLVRK 2020-1A B SLVRK 2020-1A C 8.528% 10/20/31	D	07/06/2023	AAIA PRT Ded ATT ACRA1 Mod AAM	11/15/2023	Paydown	9,270,000	9,100,136	9,270,000	9,270,000		169,864		169,864					57,091	15,371
83004L-AE-5	SIX10 2016-2RA A2RA SIX10 2016-2RA A2RA 7.360% 01/20/34	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	9,720,000	9,337,275	9,697,663	9,337,275							360,388	360,388	109,297	47,806
83012D-AD-5	SIXST 2020-16A D SIXST 2020-16A C 8.078% 10/20/32	D	10/24/2023	AADE - CATALINA	12/21/2023	Paydown	3,000,000	2,938,977	3,000,000	3,000,000		61,023		61,023					41,733	2,693
83012D-AE-3	SIXST 2020-16A D SIXST 2020-16A D 9.378% 10/20/32	D	11/09/2023	Various	12/21/2023	Various	12,800,000	12,763,704	12,800,000	12,800,000		36,296		36,296					254,191	66,071
83368R-BS-0	SOCIETE GENERALE Senior Non Preferred 6.691% 01/10/34	D	01/03/2023	Societe General	01/06/2023	Various	3,000,000	3,000,000	3,014,898	3,000,000							14,898	14,898		
83368R-BT-8	SOCIETE GENERALE Subordinated 7.367% 01/10/53	D	01/03/2023	Societe General	01/03/2023	BNP Paribas	3,000,000	3,000,000	3,018,870	3,000,000							18,870	18,870		
87249F-AJ-3	TICP 2018-3R D TICP 2018-3R D 7.708% 04/20/28	D	02/28/2023	ALRe Corporate AAM	03/20/2023	Redemption 100.0000	22,000,000	21,864,370	22,000,000	22,000,000		135,630		135,630					277,906	183,700
894135-AA-0	TRAP 2007-13A A1 TRAP 2007-13A A1 5.907% 11/09/42	D	01/12/2023	ALRe Modco - GMIB - AAM	11/09/2023	Paydown	181,851	167,484	181,851	181,851		14,366		14,366					7,885	1,564
89641X-AJ-4	TRNTS 2021-15A C TRNTS 2021-15A D 9.424% 04/22/34	D	07/27/2023	Bank of America	07/28/2023	Citigroup	750,000	710,625	712,500	710,634		9		9			1,866	1,866	1,560	1,365
913318-AE-1	UNPPK 2022-1A B UNPPK 2022-1A B 7.398% 04/20/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	14,580,000	14,151,713	14,516,475	14,151,713							364,762	364,762	164,801	72,082
92918U-AE-1	VOYA 2022-1A B VOYA 2022-1A B 7.298% 04/20/35	D	11/08/2023	Goldman Sachs	12/14/2023	AARE Surplus AAM	15,120,000	14,675,850	14,956,825	14,675,850							280,975	280,975	168,595	73,743
BCC383-VY-1	NEUBE 2022-5A D NEUBE 2022-5A D 10.153% 10/20/36	B	10/05/2023	Bank of America	12/06/2023	Paydown	2,152,389	2,102,806	2,152,389	2,152,389						49,583		49,583	81,937	47,251
G8661Q-AA-6	TALENT YIELD INT Senior Unsecured 3.125% 05/06/31	D	03/30/2023	ALRe Corporate AAM	05/22/2023	ALRE - MSPL Trust AAM - AFS	5,000,000	4,377,389	4,361,351	4,386,460		9,071		9,071			(25,109)	(25,109)	85,938	63,802
BAN11Q-VD-9	GLOBAL BANK CORP Global Bank Corp 8.682% 12/20/27	D	03/31/2023	SSL FWH AAM	09/20/2023	Redemption 100.0000	20,000	20,100	20,000	20,000		(100)		(100)					423	136
BAN11Q-VD-9	GLOBAL BANK CORP Global Bank Corp 8.682% 12/20/27	D	03/31/2023	SSL FWH AAM	11/06/2023	Security Withdraw	920,000	924,600	925,288	925,288		688		688					44,071	6,243
Y6421X-BY-3	NTPC LTD Senior Unsecured 4.250% 02/26/26	D	03/30/2023	ALRe Corporate AAM	05/22/2023	ALRE - MSPL Trust AAM - AFS	9,000,000	8,777,902	8,753,349	8,788,204		10,303		10,303			(34,855)	(34,855)	93,500	39,313
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,920,332,395	2,402,458,898	2,426,914,705	2,410,676,684		8,327,909	175,562	8,152,347		49,583	16,191,129	16,240,712	46,426,365	8,837,751
29379V-BM-4	ENTERPRISE PRODU Junior Subordinated 8.638% 08/16/77		01/12/2023	ALRe Modco - VIAC GA - AAM	08/30/2023	ALRE - DFL Trust AAM	3,500,000	3,266,667	3,500,280	3,267,182		515		515			233,098	233,098	222,254	20,028
1309999999. Subtotal - Bonds - Hybrid Securities							3,500,000	3,266,667	3,500,280	3,267,182		515		515			233,098	233,098	222,254	20,028
96328G-AP-2	Wheels Fleet Lease Funding 1 L WFLF 2022-A D 7.974% 02/10/25		03/09/2023	Direct	03/14/2023	Tax Free Exchange	4,104,258	4,104,258	4,104,258	4,104,258									10,440	
96328G-AQ-0	Wheels Fleet Lease Funding 1 L WFLF 2022-A E 8.974% 02/10/25		03/09/2023	Direct	03/14/2023	Tax Free Exchange	1,368,086	1,368,086	1,368,086	1,368,086									3,632	
04940J-AD-5	Atlas Securitized Products Fun Project Egypt - Atlas 9.857% 02/08/63		03/16/2023	Various	05/08/2023	Security Withdraw	625,000,000	625,000,000	625,000,000	625,000,000									15,953,160	
04940J-AD-5	Atlas Securitized Products Fun Atlas Securitized Products Fun 9.857% 02/08/63		03/16/2023	Atlas Securitized Products Fun	05/08/2023	Security Withdraw	300,000,000	300,000,000	300,000,000	300,000,000									5,813,804	
04940K-AC-4	Atlas Securitized Products Fun Atlas Securitized Products Fun 9.857% 02/08/63		03/16/2023	Atlas Securitized Products Fun	03/27/2023	Tax Free Exchange	75,000,000	75,000,000	75,000,000	75,000,000									197,231	
04940K-AC-4	Atlas Securitized Products Fun Project Egypt - Atlas 9.857% 02/08/63		03/27/2023	Tax Free Exchange	05/08/2023	Security Withdraw	75,000,000	75,000,000	75,000,000	75,000,000									1,505,486	197,231
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.677% 03/31/41		04/18/2023	Interest Capitalization	05/01/2023	Paydown	651,887	651,887	651,887	651,887									5,637	
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 7.677% 03/31/41		04/18/2023	Interest Capitalization	05/08/2023	Security Withdraw	11,919,573	11,919,573	11,902,516	11,919,573									151,090	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.674% 03/31/41		04/19/2023	Interest Capitalization	05/01/2023	Paydown	374,564	374,564	374,564	374,564									3,731	
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 8.674% 03/31/41		04/19/2023	Interest Capitalization	05/08/2023	Security Withdraw	6,886,951	6,886,951	6,874,593	6,886,951									98,626	
257812-AA-5	DFLF2 2021-2 E Donlen Fleet Leasing DFLF II 8.422% 03/31/36		04/14/2023	Direct	05/18/2023	Security Withdraw	1,329,510	1,329,510	1,329,510	1,329,510									14,567	
257812-AB-3	DFLF2 2021-2 E Donlen Fleet Leasing DFLF II 9.822% 03/31/36		04/14/2023	Direct	05/18/2023	Security Withdraw	443,170	443,170	443,170	443,170									5,907	
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		03/20/2023	Various	04/25/2023	Redemption 100.0000	17,121,882	17,121,882	17,121,882	17,121,882									150,497	
28655*-AA-7	Eliant Invest Holding LP Eliant Invest Holding LP B 7.846% 12/15/41		03/20/2023	Various	05/08/2023	Security Withdraw	38,027,734	38,027,734	38,027,734	38,027,734									532,222	
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		03/21/2023	Various	04/25/2023	Redemption 100.0000	8,638,106	8,638,106	8,638,106	8,638,106									84,308	
28655*-AB-5	Eliant Invest Holding LP Eliant Invest Holding LP C 8.596% 12/15/41		03/21/2023	Various	05/08/2023	Security Withdraw	18,936,702	18,936,702	18,936,702	18,936,702									294,988	
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.706% 03/30/28		01/19/2023	MMTL Modco AAM	03/31/2023	Redemption 100.0000	208,829	208,268	208,829	208,829		561		561						935
69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.927% 01/20/35		01/06/2023	MMTL Modco AAM	04/20/2023	Redemption 100.0000	1,053,195	1,051,679	1,053,195	1,053,195		1,516		1,516					17,920	12,534
69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.927% 01/20/35		01/06/2023	MMTL Modco AAM	05/08/2023	Security Withdraw	23,946,805	23,912,329	10,794,751	23,912,780		451		451					485,292	284,981
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.927% 01/20/35		01/20/2023	Interest Capitalization	04/20/2023	Paydown														
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.927% 01/20/35		01/20/2023	Interest Capitalization	05/08/2023	Security Withdraw	4	4	4	4										
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.927% 01/20/35		01/06/2023	MMTL Modco AAM	04/20/2023	Paydown	3,106,696	3,107,088	3,106,696	3,106,696		(392)		(392)					101,851	36,971
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.927% 01/20/35		01/06/2023	MMTL Modco AAM	05/08/2023	Security Withdraw	70,637,879	70,646,793	29,848,596	29,848,596		(23,241)		(23,241)					2,545,413	840,631
71680@-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		03/30/2023	Interest Capitalization	05/08/2023	Security Withdraw	34,830	34,830	36,119	34,830									137	
92890C-AD-5	WDL Fleet LLC Lease Plan USA Inc 8.088% 12/31/38		04/20/2023	Various	05/08/2023	Security Withdraw	858,775	858,775	554,048	858,775									10,645	
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9802	127,053,858	127,053,858	127,028,640	127,028,640		(25,218)		(25,218)					2,699,406	
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 6.272% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	114,233,434	114,233,434	114,233,434	114,233,434									365,084	
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B 6.372% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9537	4,156,191	4,156,191	4,154,266	4,154,266		(1,925)		(1,925)					87,381	
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B 6.372% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	4,007,241	4,007,241	4,007,241	4,007,241									13,509	
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C 6.472% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9605	6,501,425	6,501,425	6,498,856	6,498,856		(2,568)		(2,568)					137,332	
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C 6.472% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	6,020,322	6,020,322	6,020,322	6,020,322									24,576	
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D 7.972% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9547	2,058,429	2,058,429	2,057,498	2,057,498		(932)		(932)					45,745	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D 7.972% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	2,514,216	2,514,216	2,514,212	2,514,212		(4)		(4)					13,505	
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E 8.972% 11/18/38		05/18/2023	Capital Call Revolver	10/27/2023	Redemption 99.9537	706,508	706,508	706,181	706,181		(327)		(327)					25,339	
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E 8.972% 11/18/38		04/27/2023	Various	05/08/2023	Security Withdraw	1,447,997	1,447,997	1,447,997	1,447,997									12,929	
96328G-AP-2	Wheels Fleet Lease Funding 1 L WFLF 2022-A D 7.974% 02/10/25		03/22/2023	Various	05/08/2023	Security Withdraw	2,288,913	2,288,913	2,288,913	2,288,913									38,919	
96328G-AP-2	Wheels Fleet Lease Funding 1 L WFLF 2022-A D 7.974% 02/10/25		03/14/2023	Tax Free Exchange	05/08/2023	Security Withdraw	38,009,117	37,987,169	28,710,887	37,990,238		3,069		3,069					646,281	30,824
96328G-AQ-0	Wheels Fleet Lease Funding 1 L WFLF 2022-A E 8.974% 02/10/25		03/22/2023	Various	05/08/2023	Security Withdraw	762,971	762,971	762,971	762,971									9,530	
96328G-AQ-0	Wheels Fleet Lease Funding 1 L WFLF 2022-A E 8.974% 02/10/25		03/14/2023	Tax Free Exchange	05/08/2023	Security Withdraw	12,669,706	12,661,920	9,570,426	12,663,006		1,086		1,086					229,319	11,682
G2950*-AA-7	AA INFRASTRUCTURE DEBT Aa Infrastructure Debt 7.299% 11/01/34		05/17/2023	MMTL Modco AAM	07/24/2023	Security Withdraw	23,270,426	23,270,426	23,270,426	23,270,426									373,367	71,974
979926-AA-0	WDMNT 2023-12A A1A WDMNT 2023-12A A1A 7.887% 07/25/31	D	05/26/2023	Bank of America	10/25/2023	Paydown	30,536	30,536	30,536	30,536									735	
G2963@-AA-0	AP HANSEL SPV LLC 1st lien 6.400% 09/19/47	D	01/01/2023	PRT 6 ACRA Modco AAM	12/12/2023	Security Withdraw	48,937,160	49,141,388	49,140,946	49,140,946		(442)		(442)					826,016	755,900
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							1,679,317,886	1,679,465,133	1,612,818,998	1,638,641,811		(48,366)		(48,366)					33,535,557	2,243,663
BANDZF-E7-0	Grp Operating Llc GRP OPERATING TK 25.200% 12/31/23		09/29/2023	Interest Capitalization	12/29/2023	Redemption 0.0000	27,412	27,412		27,412									2,059	
BL3014-96-8	HILTON WORLDWIDE HLT TL B2 1L USD 1.462% 06/21/26		06/13/2023	AADE Modco AAM	11/09/2023	Taxable Exchange	500,000	499,520	500,398	499,584		64		64			814	814	17,539	284
BL3559-99-6	SPECTRUM BRANDS SPB TL B 1L USD 2.506% 03/03/28		06/13/2023	AADE - AAIA non-Modco - AAM	06/20/2023	Redemption 100.0000	490,000	489,848	490,000	490,000		152		152					1,949	1,364
BL3627-87-6	UNIVAR USA INC UNVR TL B6 1L USD 58.303% 06/03/28		05/24/2023	AADE - CATALINA	08/01/2023	Redemption 100.0000	1,959,854	1,961,941	1,959,854	1,959,854		(2,087)		(2,087)					32,542	11,986
BL3638-38-6	QUIKRETE HOLDING QUIKHO TL B1 1L USD 37.347% 03/18/29		06/13/2023	AADE - AAIA Modco - AAM	06/30/2023	Redemption 100.0000	5,000	4,994	5,000	5,000		6		6					34	16
BL3638-38-6	QUIKRETE HOLDING QUIKHO TL B1 1L USD 37.347% 03/18/29		06/13/2023	AADE - AAIA Modco - AAM	08/31/2023	Tax Free Exchange	1,975,000	1,972,640	1,972,917	1,972,917		277		277					103,187	6,263
BL3673-14-4	STARS GROUP HOLD TSGICN TL B 1L USD 8.561% 07/21/26	D	05/24/2023	AADE - CATALINA	11/30/2023	Redemption 100.0000	1,139,670	1,136,741	1,139,670	1,139,670		2,929		2,929					49,488	7,791
G2921#-AA-9	ECUADOR DIVERSIFIED PMT RTS US Banco Del Pacifico Sa Banco De 18.648% 12/20/24	D	05/24/2023	MMTL Modco AAM	06/05/2023	Redemption 100.0000	1,312,500	1,286,250	1,312,500	1,312,500		26,250		26,250					112,014	14,802
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							7,409,436	7,379,346	7,380,339	7,406,937		27,591		27,591			814	814	318,812	42,506
2509999998. Total - Bonds							4,687,040,234	4,165,964,646	4,123,431,161	4,132,911,557		7,831,990	175,562	7,656,428		49,583	16,322,936	16,372,519	82,750,742	11,941,979
281020-AT-4	EDISON INTL Junior Subordinated 5.000% 03/15/24		11/30/2023	Various	12/04/2023	MIZUHO	4,100,000.000	3,722,314	3,874,500	3,722,359		45		45			152,141	152,141	46,125	37,822
693475-BP-9	PNC FINANCIAL Junior Subordinated 6.250% 03/15/24		02/02/2023	Bank of America	02/02/2023	Various	5,000,000.000	5,000,000	5,005,904	5,000,000							5,904	5,904		
95002Y-AA-1	WELLS FARGO & COMPANY Junior Subordinated 7.625% 03/15/24		07/17/2023	Wells Fargo	07/18/2023	HSBC	3,500,000.000	3,500,000	3,526,250	3,500,000							26,250	26,250		
172967-PE-5	CITIGROUP INC Junior Subordinated 7.625% 02/15/24		09/14/2023	Citigroup	09/15/2023	Various	6,500,000.000	6,500,000	6,527,618	6,500,000							27,618	27,618		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								18,722,314	18,934,272	18,722,359		45		45			211,913	211,913	46,125	37,822
4509999998. Total - Preferred Stocks								18,722,314	18,934,272	18,722,359		45		45			211,913	211,913	46,125	37,822

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks								18,722,314	18,934,272	18,722,359		45		45			211,913	211,913	46,125	37,822
6009999999 - Totals								4,184,686,960	4,142,365,433	4,151,633,916		7,832,035	175,562	7,656,473		49,583	16,534,849	16,584,432	82,796,867	11,979,801

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
05383*-10-6	ATHENE RE USA IV INC		14179	45-3727380	8BI	42,814,567			250,000.000	100.0
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY		15306	46-2091695	8BI	92,106,503			50,000.000	100.0
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK		68039	13-2570714	8BI	290,000,640			475,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						424,921,709			XXX	XXX
15626#-10-8	CENTRALIFE ANNUITIES SERVICE INC			93-0936153	8BIII				1.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates									XXX	XXX
1899999. Total Common Stocks						424,921,709			XXX	XXX
1999999 - Totals						424,921,709			XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	ATHENE LIFE INSURANCE COMPANY OF NEW YORK	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK		4,603.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
50155664 - Atlas Securitized Products Inv 2 - CRE Initial			10/27/2023	Various	02/07/2024	377,684,296		8,013,973			334,545,084	327,966,759	904,096		8.110	10.610	MON	18,854,377	
50155663 - Atlas Securitized Products Inv 1 Resi Initial			11/01/2023	Various	02/07/2024	542,973,907		7,047,947			496,285,505	490,857,509	3,459,192		8.150	9.770	MON	19,344,608	
025816-BR-9 - AMERICAN EXPRESS Senior Unsecured			12/20/2023	Morgan Stanley	10/30/2024	4,117,246		2,464			4,200,000	4,114,782	21,350		3.000	5.450	AO		18,200
05369A-AF-8 - AVIATION CAPITAL Senior Unsecured			03/09/2023	AAIA NonModco AAM	01/30/2024	1,997,024		29,683			2,000,000	1,967,341	36,701		4.380	6.280	JJ	43,750	9,479
097023-DE-2 - BOEING CO Senior Unsecured			06/06/2023	MMTL Modco AAM	02/04/2024	21,930,957		427,382			22,000,000	21,503,574	128,731		1.430	4.940	FA	157,630	106,838
10623*-AA-4 - BRAZOS SANDY CREEK ELECTRIC CO SR SECD NTS			09/30/2023	No Broker	06/30/2024	64,810					6,613,271	64,810			6.540		JD		
20030N-CR-0 - COMCAST CORP Senior Unsecured			04/25/2023	Bank of America	04/15/2024	24,210,485		206,945			24,300,000	24,003,540	189,810		3.700	5.010	AO	449,550	29,970
23338V-AB-2 - DTE ELECTRIC CO Secured			06/06/2023	MMTL Modco AAM	03/15/2024	1,449,978		13,863			1,455,000	1,436,115	15,637		3.650	5.370	MS	26,554	11,949
35137L-AG-0 - FOX CORP Senior Unsecured			06/06/2023	MMTL Modco AAM	01/25/2024	3,996,043		33,881			4,000,000	3,962,162	69,853		4.030	5.560	JJ	80,600	58,659
37045X-CR-5 - GEN MOTORS FIN Senior Unsecured			02/23/2023	AAIA NonModco AAM	01/17/2024	3,999,300		13,553			4,000,000	3,985,746	92,933		5.100	5.510	JJ	102,000	20,400
42217K-BC-9 - WELLTOWER INC Senior Unsecured			03/09/2023	AAIA NonModco AAM	01/15/2024	1,999,492		10,623			2,000,000	1,988,869	41,500		4.500	5.170	JJ	45,000	13,500
44891A-BR-7 - HYUNDAI CAP AMER Senior Unsecured			06/06/2023	MMTL Modco AAM	01/08/2024	4,995,272		138,143			5,000,000	4,857,130	19,222		0.800	5.800	JJ	20,000	16,444
55903V-AW-3 - WARNERMEDIA HLDG Senior Unsecured			05/01/2023	Tax Free Exchange	03/15/2024	1,990,183		31,490			2,000,000	1,958,693	20,187		3.430	5.890	MS	34,280	8,760
66989H-AG-3 - NOVARTIS CAPITAL Senior Unsecured			11/14/2023	ACRA RE II Surplus AAM	05/06/2024	7,941,201		22,109			8,000,000	7,919,092	41,556		3.400	5.570	MN		6,044
927804-FQ-2 - VIRGINIA EL&PWR Senior Unsecured			03/24/2023	ALRe Modco - VIAC GA - AAM	02/15/2024	3,496,566		21,523			3,500,000	3,475,043	45,617		3.450	4.270	FA	60,375	13,081
931142-DP-5 - WALMART INC Senior Unsecured			04/26/2023	Jefferies & Co (PFI)	04/22/2024	17,732,222		176,169			17,814,000	17,556,053	112,674		3.300	4.830	AO	293,931	9,798
96950F-AM-6 - WILLIAMS COS INC Senior Unsecured			03/16/2023	MMTL Modco AAM	03/04/2024	399,806		873			400,000	398,933	5,590		4.300	4.580	MS	8,600	573
064159-MK-9 - BANK NOVA SCOTIA Senior Unsecured		A	05/01/2023	HSBC	02/11/2024	6,984,301		93,011			7,000,000	6,891,290	92,556		3.400	5.470	FA	119,000	54,211
11271R-AA-7 - BROOKFIELD FIN Senior Unsecured		A	07/31/2023	ALRe Modco - VIAC GA - AAM	04/01/2024	2,394,450		12,637			2,402,000	2,381,813	24,020		4.000	5.290	AO	48,040	32,027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,030,357,538		16,296,269			947,514,860	927,289,254	5,321,225		XXX	XXX	XXX	39,688,295	409,933
BAN11U-KF-7 - 35 RUE DE LA GARE 35 RUE DE LA GARE - COLLATERAL		B	04/19/2021	Various	05/21/2024	6,075,727		(9,382)		185,459	6,085,061	6,556,381	23,073		3.250	3.663	FMAN	264,161	
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						6,075,727		(9,382)		185,459	6,085,061	6,556,381	23,073		XXX	XXX	XXX	264,161	
50179606 - Insight Partners XI NAV Insight Partners XI NAV			08/28/2023	PRIVATE	08/28/2024	98,930,406					98,930,408	98,930,408	863,166		9.240	9.930	FMAN	2,369,246	
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						98,930,406					98,930,408	98,930,408	863,166		XXX	XXX	XXX	2,369,246	
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,135,363,671		16,286,887		185,459	1,052,530,329	1,032,776,043	6,207,464		XXX	XXX	XXX	42,321,702	409,933
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
BANOML-05-0 - ALPHA SOURCE INC OTHER			10/01/2023	Various	01/31/2024	6,399	(1,523)	(25,710)	(6,368)		27,263	7,922			11.980		MJSD	2,263	
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						6,399	(1,523)	(25,710)	(6,368)		27,263	7,922			XXX	XXX	XXX	2,263	
1909999999. Subtotal - Unaffiliated Bank Loans						6,399	(1,523)	(25,710)	(6,368)		27,263	7,922			XXX	XXX	XXX	2,263	
2419999999. Total - Issuer Obligations						1,030,357,538		16,296,269			947,514,860	927,289,254	5,321,225		XXX	XXX	XXX	39,688,295	409,933
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities						6,075,727		(9,382)		185,459	6,085,061	6,556,381	23,073		XXX	XXX	XXX	264,161	
2449999999. Total - Other Loan-Backed and Structured Securities						98,930,406					98,930,408	98,930,408	863,166		XXX	XXX	XXX	2,369,246	
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						6,399	(1,523)	(25,710)	(6,368)		27,263	7,922			XXX	XXX	XXX	2,263	

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
2509999999. Total Bonds						1,135,370,070	(1,523)	16,261,177	(6,368)	185,459	1,052,557,592	1,032,783,965	6,207,464		XXX	XXX	XXX	42,323,965	409,933
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						1,135,370,070	(1,523)	16,261,177	(6,368)	185,459	XXX	1,032,783,965	6,207,464		XXX	XXX	XXX	42,323,965	409,933

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$		1B ..$		1C ..$	17,732,222	1D ..$	928,599,403	1E ..$	
1B	2A ...$	109,421,736	2B ..$	14,470,876	2C ..$	25,918,164				
1C	3A ...$		3B ..$		3C ..$					
1D	4A ...$		4B ..$		4C ..$					
1E	5A ...$		5B ..$		5C ..$					
1F	6 .....$	71,209								

1A	1F ..$	12,551,525	1G ..$	26,604,935						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPX8151$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024	1	2,356,000	4070.56		52,539		3,649		93,785			(48,786)		3,144		0001
Purchased Call/S&P 500 INDEX/SPX8151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2023	02/01/2024	1	1,583,000	4119.21		18,996		1,622		31,482			(17,331)		2,344		0001
Purchased Call/S&P 500 INDEX/SPX8152$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024	1	2,078,000	4045.64		46,339		7,723		82,298			(38,574)		4,248		0001
Purchased Call/S&P 500 INDEX/SPX8152$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2023	03/25/2024	1	1,324,000	3970.99		29,922		6,924		52,253			(22,992)		3,195		0001
Purchased Call/S&P 500 INDEX/SPX8153$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	1	2,018,000	4109.31		24,216		6,121		39,774			(18,096)		5,093		0001
Purchased Call/S&P 500 INDEX/SPX8153$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024	1	2,186,000	4109.31		49,185		12,330		86,055			(36,855)		5,487		0001
Purchased Call/S&P 500 INDEX/SPX8153$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	1	1,346,000	4105.02		30,285		7,970		52,964			(22,320)		3,451		0001
Purchased Call/S&P 500 INDEX/SPX8154$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024	1	1,758,000	4137.64		20,744		6,000		32,820			(14,753)		4,737		0001
Purchased Call/S&P 500 INDEX/SPX8154$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/16/2024	1	1,196,000	4137.64		14,830		4,319		23,490			(10,518)		3,238		0001
Purchased Call/S&P 500 INDEX/SPX8154$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024	1	2,727,000	4137.64		62,176		17,985		107,031			(44,218)		7,348		0001
Purchased Call/S&P 500 INDEX/SPX8154$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	1	1,256,000	4133.52		29,265		8,861		49,171			(20,421)		3,448		0001
Purchased Call/S&P 500 INDEX/SPX8154$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	1,757,000	4133.52		40,938		12,631		68,741			(28,333)		4,888		0001
Purchased Call/S&P 500 INDEX/SPX8154$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	1,280,000	4169.48		29,696		9,569		49,817			(20,151)		3,623		0001
Purchased Call/S&P 500 INDEX/SPX8154$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024	1	1,086,000	4169.48		25,195		8,260		42,253			(16,957)		3,113		0001
Purchased Call/S&P 500 INDEX/SPX8155$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024	1	2,045,000	4124.08		47,649		17,206		79,746			(30,500)		6,126		0001
Purchased Call/S&P 500 INDEX/SPX8155$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/24/2024	1	1,150,000	4205.45		27,140		10,886		44,055			(16,329)		3,624		0001
Purchased Call/S&P 500 INDEX/SPX8155$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/28/2024	1	1,309,000	4205.45		30,892		12,595		50,180			(18,384)		4,182		0001
Purchased Call/S&P 500 INDEX/SPX8155$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2023	06/03/2024	1	1,536,000	4282.37		35,942		15,248		57,927			(20,762)		5,005		0001
Purchased Call/S&P 500 INDEX/SPX8155$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024	1	1,262,000	4283.85		16,027		6,913		24,019			(9,108)		4,152		0001
Purchased Call/S&P 500 INDEX/SPX8155$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/10/2024	1	1,424,000	4298.86		16,376		7,263		24,320			(9,147)		4,743		0001
Purchased Call/S&P 500 INDEX/SPX8155$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/11/2024	1	1,171,000	4298.86		14,169		6,306		21,117			(7,893)		3,913		0001
Purchased Call/S&P 500 INDEX/SPX8155$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2023	06/11/2024	1	2,026,000	4298.86		47,003		20,919		75,653			(26,184)		6,770		0001
Purchased Call/S&P 500 INDEX/SPX8156$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024	1	1,116,000	4372.59		14,285		6,475		20,749			(7,806)		3,763		0001
Purchased Call/S&P 500 INDEX/SPX8156$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/12/2024	1	1,693,500	.4353		21,625		9,737		30,441			(11,882)		5,676		0001
Purchased Call/S&P 500 INDEX/SPX8156$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	1	1,141,000	4425.84		14,377		6,589		20,456			(7,838)		3,847		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8156S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024	1	1,500,000	4409.59		18,900		8,687		27,196			(10,281)		5,058		0001
Purchased Call/S&P 500 INDEX/SPX8156S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2023	06/17/2024	1	1,391,000	4409.59		31,993		14,848		48,076			(17,261)		4,733		0001
Purchased Call/S&P 500 INDEX/SPX8156S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024	1	1,677,000	4381.89		21,466		10,227		30,432			(11,291)		5,773		0001
Purchased Call/S&P 500 INDEX/SPX8156SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/25/2024	1	2,762,000	4348.33		35,354		17,094		50,899			(18,349)		9,617		0001
Purchased Call/S&P 500 INDEX/SPX8156SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2023	06/24/2024	1	1,455,000	4348.33		34,047		16,414		52,216			(17,719)		5,052		0001
Purchased Call/S&P 500 INDEX/SPX8156SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	1,324,000	4328.82		16,947		8,241		24,491			(8,705)		4,623		0001
Purchased Call/S&P 500 INDEX/SPX8156ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/29/2023	06/28/2024	1	1,611,000	4396.44		20,621		10,225		28,803			(10,452)		5,657		0001
Purchased Call/S&P 500 INDEX/SPX8156SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2023	07/02/2024	1	1,635,000	4450.38		38,423		19,370		52,542			(19,211)		5,804		0001
Purchased Call/S&P 500 INDEX/SPX8156SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2023	07/03/2024	1	1,138,000	4455.59		14,566		7,384		19,403			(7,204)		4,051		0001
Purchased Call/S&P 500 INDEX/SPX8157S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2023	07/09/2024	1	1,296,000	4398.95		30,586		15,965		44,216			(14,711)		4,688		0001
Purchased Call/S&P 500 INDEX/SPX8157S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2023	07/10/2024	1	1,287,314	.4424		17,571		9,271		22,241			(8,303)		4,668		0001
Purchased Call/S&P 500 INDEX/SPX8157S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/12/2024	1	2,009,000	4510.04		25,715		13,748		32,210			(12,047)		7,323		0001
Purchased Call/S&P 500 INDEX/SPX8157S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/15/2024	1	1,454,000	4505.42		34,024		18,371		43,004			(15,760)		5,341		0001
Purchased Call/S&P 500 INDEX/SPX8157SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/18/2024	1	1,613,000	4554.98		20,646		11,287		23,748			(9,364)		5,970		0001
Purchased Call/S&P 500 INDEX/SPX8157SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/19/2024	1	1,722,000	4536.34		40,123		22,290		44,823			(17,967)		6,389		0001
Purchased Call/S&P 500 INDEX/SPX8157SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2023	07/26/2024	1	1,363,000	4566.75		17,583		9,999		18,523			(7,590)		5,145		0001
Purchased Call/S&P 500 INDEX/SPX8157SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/28/2023	07/29/2024	1	1,717,000	4582.23		40,350		23,343		37,748			(17,151)		6,527		0001
Purchased Call/S&P 500 INDEX/SPX8158S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2023	08/05/2024	1	1,007,000	4478.03		23,665		14,147		30,867			(9,608)		3,891		0001
Purchased Call/S&P 500 INDEX/SPX8158S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2023	08/06/2024	1	1,072,000	4478.03		25,299		15,152		32,877			(10,243)		4,152		0001
Purchased Call/S&P 500 INDEX/SPX8158S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	1	1,067,000	4515.77		24,648		16,615		31,365			(8,193)		4,353		0001
Purchased Call/S&P 500 INDEX/SPX8158SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/06/2024	1	1,538,000	4457.49		19,379		13,404		25,586			(6,069)		6,364		0001
Purchased Call/S&P 500 INDEX/SPX8158ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2024	1	1,867,000	4457.49		23,524		16,331		30,997			(7,307)		7,772		0001
Purchased Call/S&P 500 INDEX/SPX8158SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	1	1,766,000	4457.49		40,971		28,477		56,531			(12,692)		7,366		0001
Purchased Call/S&P 500 INDEX/SPX8159SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/28/2023	09/27/2024	1	1,910,000	4299.7		23,493		17,571		34,048			(6,050)		8,229		0001
Purchased Call/S&P 500 INDEX/SPX8159SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	10/01/2024	1	1,789,000	4288.05		22,184		16,699		32,025			(5,606)		7,764		0001
Purchased Call/S&P 500 INDEX/SPX8159SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	09/30/2024	1	1,623,000	4288.05		37,167		27,952		57,146			(9,418)		7,031		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8159SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2023	10/01/2024	1	1,632,000	4288.05		37,373		28,132		57,550			(9,445)		7,083		0001
Purchased Call/S&P 500 INDEX/SPX821FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	2,101,000	3824.14		23,531		130		41,976			(23,338)		952		0001
Purchased Call/S&P 500 INDEX/SPX821FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	1	1,793,000	3895.08		38,550		428		71,603			(38,020)		1,049		0001
Purchased Call/S&P 500 INDEX/SPX821FSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	1,206,000	4115.21		21,829		541		60,137			(21,231)		998		0001
Purchased Call/S&P 500 INDEX/SPX821FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	1,489,000	3969.61		17,124		472		29,701			(16,607)		1,292		0001
Purchased Call/S&P 500 INDEX/SPX821GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	1,543,000	3999.09		16,819		515		28,465			(16,264)		1,399		0001
Purchased Call/S&P 500 INDEX/SPX821GS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	1,088,000	3999.09		23,610		723		43,397			(22,831)		986		0001
Purchased Call/S&P 500 INDEX/SPX821GS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	2,076,000	3999.09		42,350		1,298		76,596			(40,954)		1,882		0001
Purchased Call/S&P 500 INDEX/SPX821GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	2,109,000	3972.61		25,097		1,255		42,024			(23,787)		2,406		0001
Purchased Call/S&P 500 INDEX/SPX821GSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	2,812,000	3972.61		62,426		3,121		112,064			(59,168)		3,208		0001
Purchased Call/S&P 500 INDEX/SPX821HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	1,502,000	4070.56		18,174		1,262		29,897			(16,876)		2,004		0001
Purchased Call/S&P 500 INDEX/SPX821ISK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2023	02/05/2024	1	1,966,000	4136.48		23,592		2,275		39,085			(21,278)		3,087		0001
Purchased Call/S&P 500 INDEX/SPX821ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2024	1	2,125,000	4136.48		47,175		4,193		84,485			(42,898)		3,195		0001
Purchased Call/S&P 500 INDEX/SPX821ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1	1,067,000	.4164		12,804		1,305		21,204			(11,471)		1,721		0001
Purchased Call/S&P 500 INDEX/SPX821IST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	1,486,000	4117.86		17,832		1,867		29,521			(15,927)		2,429		0001
Purchased Call/S&P 500 INDEX/SPX821ISX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	1	2,311,000	4090.46		27,732		3,209		45,897			(24,483)		3,966		0001
Purchased Call/S&P 500 INDEX/SPX821ISY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	1,964,000	4090.46		43,797		4,745		78,014			(38,984)		3,251		0001
Purchased Call/S&P 500 INDEX/SPX821JSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2024	1	1,534,675	.4137		18,565		2,257		30,200			(16,270)		2,694		0001
Purchased Call/S&P 500 INDEX/SPX821JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2023	02/15/2024	1	1,833,239	.4148		21,508		2,696		36,395			(18,790)		3,254		0001
Purchased Call/S&P 500 INDEX/SPX821JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	2,110,000	4079.09		47,053		6,029		83,715			(40,977)		3,786		0001
Purchased Call/S&P 500 INDEX/SPX821KS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	1,765,000	3991.05		21,004		3,009		34,993			(17,954)		3,363		0001
Purchased Call/S&P 500 INDEX/SPX821KSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	1	2,003,000	3970.04		23,435		3,615		39,700			(19,795)		3,958		0001
Purchased Call/S&P 500 INDEX/SPX821KSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	1,688,000	3970.04		37,136		5,467		66,920			(31,627)		3,246		0001
Purchased Call/S&P 500 INDEX/SPX821KSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2023	02/27/2024	1	1,269,000	3982.24		15,101		2,371		25,148			(12,701)		2,529		0001
Purchased Call/S&P 500 INDEX/SPX821KSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2023	02/28/2024	1	1,328,000	3970.15		15,936		2,583		26,314			(13,360)		2,670		0001
Purchased Call/S&P 500 INDEX/SPX821KSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/01/2024	1	1,322,000	4247.92		23,399		3,900		62,751			(19,478)		2,702		0001
Purchased Call/S&P 500 INDEX/SPX821LS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	1	1,585,000	3861.59		35,029		6,519		62,711			(28,485)		3,421		0001
Purchased Call/S&P 500 INDEX/SPX821LSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	1	1,296,000	4054.67		23,237		4,325		61,109			(18,896)		2,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821LSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,030,000	3919.29		24,157		4,845		40,124			(19,273)		4,570		0001
Purchased Call/S&P 500 INDEX/SPX821MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024	1	2,067,000	3916.64		24,804		5,315		40,837			(19,479)		4,808		0001
Purchased Call/S&P 500 INDEX/SPX821MSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	1	1,955,000	3916.64		43,597		8,962		77,270			(34,614)		4,431		0001
Purchased Call/S&P 500 INDEX/SPX821MSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	1	1,173,000	4112.47		22,170		4,557		57,907			(17,602)		2,659		0001
Purchased Call/S&P 500 INDEX/SPX821MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2023	03/22/2024	1	1,048,000	3970.99		23,580		5,306		41,373			(18,268)		2,484		0001
Purchased Call/S&P 500 INDEX/SPX821NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024	1	1,928,000	4050.83		22,943		5,545		38,020			(17,396)		4,733		0001
Purchased Call/S&P 500 INDEX/SPX821NSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	1	2,227,000	4100.6		26,947		6,959		43,861			(19,952)		5,681		0001
Purchased Call/S&P 500 INDEX/SPX821NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,553,000	4105.02		35,098		9,449		61,102			(25,656)		4,044		0001
Purchased Call/S&P 500 INDEX/SPX821NSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2023	04/10/2024	1	1,152,000	4314.57		20,275		5,570		51,636			(14,680)		3,030		0001
Purchased Call/S&P 500 INDEX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024	1	1,669,000	4129.79		20,863		6,299		32,772			(14,575)		4,581		0001
Purchased Call/S&P 500 INDEX/SPX8210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	1	1,009,000	4055.99		12,613		4,019		19,802			(8,581)		2,856		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	1	1,411,000	4167.87		17,779		5,910		27,624			(11,852)		4,079		0001
Purchased Call/S&P 500 INDEX/SPX821PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	1	1,426,000	4061.22		17,682		6,025		27,958			(11,675)		4,156		0001
Purchased Call/S&P 500 INDEX/SPX821PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	1	2,240,000	4136.25		26,432		9,222		41,645			(17,238)		6,632		0001
Purchased Call/S&P 500 INDEX/SPX821PSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	2,742,000	4136.25		63,340		21,986		107,122			(41,421)		8,087		0001
Purchased Call/S&P 500 INDEX/SPX821PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	1	1,596,000	4130.62		19,790		7,127		31,214			(12,688)		4,781		0001
Purchased Call/S&P 500 INDEX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	1,720,000	4109.9		21,672		8,097		33,626			(13,560)		5,269		0001
Purchased Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/15/2024	1	1,008,984	.4135		23,268		8,653		39,523			(14,598)		3,079		0001
Purchased Call/S&P 500 INDEX/SPX821RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	1	2,084,000	4191.98		26,258		10,172		40,539			(16,126)		6,499		0001
Purchased Call/S&P 500 INDEX/SPX821RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	1	2,591,000	4191.98		60,370		23,283		100,407			(37,176)		8,052		0001
Purchased Call/S&P 500 INDEX/SPX821RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	1	2,114,000	4145.58		27,059		10,630		41,183			(16,413)		6,639		0001
Purchased Call/S&P 500 INDEX/SPX8215SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,252,000	4282.37		15,900		6,669		24,041			(9,261)		4,040		0001
Purchased Call/S&P 500 INDEX/SPX821SSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	1,615,000	4282.37		20,511		8,701		30,987			(11,848)		5,262		0001
Purchased Call/S&P 500 INDEX/SPX821USG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	1,951,000	4388.71		24,583		11,548		35,555			(13,030)		6,696		0001
Purchased Call/S&P 500 INDEX/SPX821WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	1,351,000	4678.37		18,644		9,450		13,789			(9,220)		4,809		0001
Purchased Call/S&P 500 INDEX/SPX821YS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/10/2024	1	1,027,783	.4632		19,041		10,046		18,420			(8,997)		3,727		0001
Purchased Call/S&P 500 INDEX/SPX821YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	1	2,311,000	4505.42		29,812		16,134		37,533			(13,772)		8,511		0001
Purchased Call/S&P 500 INDEX/SPX821YSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	1,416,000	4748.93		19,116		10,398		9,635			(8,722)		5,228		0001
Purchased Call/S&P 500 INDEX/SPX821ZSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	1,862,000	4536.34		23,834		13,357		27,748			(10,557)		6,977		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	1,851,000	4795.83		25,729		14,561		6,629			(11,177)		6,970		0001
Purchased Call/S&P 500 INDEX/SPX9211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	1	1,339,000	4501.89		17,005		10,081		21,497			(6,988)		5,138		0001
Purchased Call/S&P 500 INDEX/SPX9211SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	1,428,000	4478.03		18,278		10,865		23,617			(7,482)		5,480		0001
Purchased Call/S&P 500 INDEX/SPX9211SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	1	1,042,000	4478.03		12,087		7,239		15,530			(4,894)		4,036		0001
Purchased Call/S&P 500 INDEX/SPX9212SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/07/2024	1	1,304,266	4513		15,155		9,168		19,249			(5,995)		5,063		0001
Purchased Call/S&P 500 INDEX/SPX9212SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	1,024,000	4468.83		13,005		7,961		17,157			(5,095)		3,993		0001
Purchased Call/S&P 500 INDEX/SPX9212SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	1,279,000	4692.27		19,952		12,215		21,353			(7,817)		4,987		0001
Purchased Call/S&P 500 INDEX/SPX9213S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	1,293,000	4464.05		16,292		10,001		21,856			(6,356)		5,042		0001
Purchased Call/S&P 500 INDEX/SPX9213S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	1	1,698,000	4464.05		20,546		12,678		27,226			(7,950)		6,666		0001
Purchased Call/S&P 500 INDEX/SPX9213S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	1,592,000	4464.05		37,253		22,869		50,971			(14,533)		6,208		0001
Purchased Call/S&P 500 INDEX/SPX9213SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	1	1,376,000	4404.33		17,338		10,860		24,355			(6,490)		5,450		0001
Purchased Call/S&P 500 INDEX/SPX9213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	1,327,000	4370.36		16,588		10,476		23,882			(6,181)		5,255		0001
Purchased Call/S&P 500 INDEX/SPX9213SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1	2,294,000	4369.71		28,675		18,248		41,154			(10,548)		9,145		0001
Purchased Call/S&P 500 INDEX/SPX9213SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1	1,952,000	4369.71		45,482		28,943		68,194			(16,730)		7,781		0001
Purchased Call/S&P 500 INDEX/SPX9214SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2023	08/22/2024	1	1,594,832	4393		19,097		12,311		25,242			(6,802)		6,398		0001
Purchased Call/S&P 500 INDEX/SPX9214SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,042,000	4376.31		25,525		16,616		36,161			(9,021)		8,210		0001
Purchased Call/S&P 500 INDEX/SPX9214ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	1	1,449,000	4405.71		18,257		11,918		25,148			(6,420)		5,826		0001
Purchased Call/S&P 500 INDEX/SPX9214SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/27/2024	1	1,075,000	4405.71		13,545		8,894		18,504			(4,711)		4,359		0001
Purchased Call/S&P 500 INDEX/SPX9214SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	1	1,101,000	4405.71		25,653		16,746		36,823			(9,021)		4,427		0001
Purchased Call/S&P 500 INDEX/SPX9214SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2023	08/26/2024	1	1,119,000	4405.71		26,073		17,095		37,124			(9,093)		4,527		0001
Purchased Call/S&P 500 INDEX/SPX9214SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	1	1,316,000	4514.87		16,582		11,024		20,422			(5,573)		5,369		0001
Purchased Call/S&P 500 INDEX/SPX9216SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2023	09/06/2024	1	1,292,058	4455		16,362		11,317		21,603			(5,124)		5,347		0001
Purchased Call/S&P 500 INDEX/SPX9216SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	1	1,543,139	4473		18,382		12,913		24,038			(5,489)		6,462		0001
Purchased Call/S&P 500 INDEX/SPX9217S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	1	1,872,000	4505.1		23,587		16,727		30,348			(6,979)		7,854		0001
Purchased Call/S&P 500 INDEX/SPX9217S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/13/2024	1	1,156,000	4450.32		14,566		10,358		19,580			(4,282)		4,850		0001
Purchased Call/S&P 500 INDEX/SPX9217S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	1	2,008,000	4450.32		25,301		18,052		34,073			(7,377)		8,474		0001
Purchased Call/S&P 500 INDEX/SPX9217S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	1	1,873,000	4450.32		43,266		30,870		61,227			(12,614)		7,904		0001
Purchased Call/S&P 500 INDEX/SPX9217SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/19/2023	09/19/2024	1	1,256,000	4443.95		15,826		11,391		21,296			(4,454)		5,331		0001
Purchased Call/S&P 500 INDEX/SPX9217SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	1	1,325,000	4402.2		16,563		11,967		22,922			(4,616)		5,634		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9217SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	1,815,000	.4330		22,506		16,396		32,474			(6,228)		7,718		0001
Purchased Call/S&P 500 INDEX/SPX9217SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	1,188,000	4320.06		14,969		10,936		21,856			(4,112)		5,052		0001
Purchased Call/S&P 500 INDEX/SPX9217SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/24/2024	1	1,802,000	4320.06		41,266		30,269		63,465			(11,214)		7,721		0001
Purchased Call/S&P 500 INDEX/SPX9218S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	1	2,542,000	4554.31		41,689		30,694		87,495			(11,049)		10,911		0001
Purchased Call/S&P 500 INDEX/SPX9218S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2023	09/27/2024	1	1,205,000	4274.51		14,822		10,994		21,818			(3,847)		5,192		0001
Purchased Call/S&P 500 INDEX/SPXA05HS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	1,636,000	4343.3		26,503		2,356		21,250			(24,100)		2,460		0001
Purchased Call/S&P 500 INDEX/SPXB054S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	1	1,254,000	4672.84		18,434		13,167		33,294			(5,360)		5,302		0001
Purchased Call/S&P 500 INDEX/SPXF003S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	01/17/2023	01/17/2024	1	1,072,000	4190.52		18,760		827		48,177			(17,886)		1,157		0001
Purchased Call/S&P 500 INDEX/SPXF004S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	1	1,211,000	4016.22		14,532		961		24,109			(13,537)		1,585		0001
Purchased Call/S&P 500 INDEX/SPXF004S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	1	2,325,000	4217.03		39,525		2,613		72,357			(36,818)		3,042		0001
Purchased Call/S&P 500 INDEX/SPXF005S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	02/09/2023	02/09/2024	1	1,290,000	4081.5		15,480		1,672		25,625			(13,784)		2,135		0001
Purchased Call/S&P 500 INDEX/SPXF006SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	1	1,071,000	4283.04		19,064		2,443		38,406			(16,602)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXF00GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	04/17/2023	04/17/2024	1	1,463,000	4358.89		24,725		7,268		62,646			(17,429)		3,979		0001
Purchased Call/S&P 500 INDEX/SPXF00HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	04/25/2023	04/25/2024	1	2,023,000	4071.63		25,288		7,989		39,703			(17,273)		5,702		0001
Purchased Call/S&P 500 INDEX/SPXF00HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	04/25/2023	04/25/2024	1	1,649,000	4275.21		29,682		9,378		76,986			(20,275)		4,648		0001
Purchased Call/S&P 500 INDEX/SPXF001SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	05/03/2023	05/03/2024	1	1,208,000	4295.29		20,898		7,062		56,369			(13,818)		3,520		0001
Purchased Call/S&P 500 INDEX/SPXF00MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	05/25/2023	05/24/2024	1	1,247,000	4358.84		21,448		8,579		54,385			(12,928)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXF000SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024	1	1,132,000	4267.52		14,376		6,240		21,507			(8,131)		3,736		0001
Purchased Call/S&P 500 INDEX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	06/08/2023	06/07/2024	1	1,537,000	4293.93		19,520		8,543		29,026			(11,017)		5,072		0001
Purchased Call/S&P 500 INDEX/SPXF00WSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	07/20/2023	07/19/2024	1	1,515,000	4534.87		19,392		10,743		22,829			(8,713)		5,621		0001
Purchased Call/S&P 500 INDEX/SPXF00YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	07/31/2023	07/31/2024	1	1,163,000	4588.96		14,886		8,670		15,555			(6,223)		4,442		0001
Purchased Call/S&P 500 INDEX/SPXG002S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	08/17/2023	08/16/2024	1	1,726,000	4588.88		28,824		18,205		53,065			(10,740)		6,836		0001
Purchased Call/S&P 500 INDEX/SPXG003SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	08/25/2023	08/23/2024	1	2,186,000	.4626		35,850		23,402		55,739			(12,607)		8,789		0001
Purchased Call/S&P 500 INDEX/SPXG00BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM ..... CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/26/2023	09/18/2024	1	1,335,308	.4451		21,243		15,574		43,861			(5,696)		5,657		0001
Purchased Call/S&P 500 INDEX/SPXH13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	1,140,000	3808.1		12,882		143		22,762			(12,706)		667		0001
Purchased Call/S&P 500 INDEX/SPXH13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/04/2024	1	1,021,037	.3853		11,639		97		21,433			(11,511)		534		0001
Purchased Call/S&P 500 INDEX/SPXH13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,226,000	3895.08		14,099		157		24,480			(13,905)		717		0001
Purchased Call/S&P 500 INDEX/SPXH13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,301,000	3895.08		14,962		166		25,978			(14,756)		761		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/11/2023	01/10/2024	1	1,524,557	.3909		17,870		.444		29,579			(17,379)		1,262		0001
Purchased Call/S&P 500 INDEX/SPXH13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/18/2023	01/18/2024	1	1,681,000	3928.86		19,836		.929		33,501			(18,858)		1,866		0001
Purchased Call/S&P 500 INDEX/SPXH13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/19/2023	01/19/2024	1	1,620,000	3898.85		19,278		.961		32,281			(18,274)		1,848		0001
Purchased Call/S&P 500 INDEX/SPXH13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/25/2023	01/24/2024	1	1,820,293	.4018		21,640		1,375		36,541			(20,213)		2,334		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	1,267,000	4060.43		15,204		1,053		25,221			(14,121)		1,691		0001
Purchased Call/S&P 500 INDEX/SPXI133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/17/2023	02/16/2024	1	1,553,000	4079.09		18,481		2,368		30,804			(16,094)		2,786		0001
Purchased Call/S&P 500 INDEX/SPXI133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/17/2023	02/16/2024	1	1,473,000	4079.09		16,203		2,076		27,026			(14,111)		2,643		0001
Purchased Call/S&P 500 INDEX/SPXI133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/17/2023	02/09/2024	1	1,026,616	.4295		15,597		1,728		24,042			(13,850)		1,699		0001
Purchased Call/S&P 500 INDEX/SPXI134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/24/2023	02/23/2024	1	1,040,000	4168.54		19,240		2,833		51,116			(16,386)		2,000		0001
Purchased Call/S&P 500 INDEX/SPXI135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/03/2023	03/04/2024	1	2,107,000	4045.64		24,020		4,169		39,620			(19,831)		4,411		0001
Purchased Call/S&P 500 INDEX/SPXI135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/03/2023	03/05/2024	1	1,247,000	4045.64		14,964		2,631		24,677			(12,321)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXI135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/03/2023	03/01/2024	1	1,439,874	.3967		18,861		3,144		29,110			(15,701)		2,943		0001
Purchased Call/S&P 500 INDEX/SPXI136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/07/2023	03/07/2024	1	1,370,000	3986.37		16,166		2,931		27,097			(13,207)		2,935		0001
Purchased Call/S&P 500 INDEX/SPXI137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/10/2023	03/08/2024	1	1,164,000	3861.59		13,619		2,535		23,025			(11,075)		2,512		0001
Purchased Call/S&P 500 INDEX/SPXI137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/10/2023	03/12/2024	1	1,032,000	3861.59		12,074		2,355		20,406			(9,712)		2,292		0001
Purchased Call/S&P 500 INDEX/SPXI13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/23/2023	03/21/2024	1	1,541,332	.3983		17,701		3,934		29,788			(13,762)		3,630		0001
Purchased Call/S&P 500 INDEX/SPXI13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/24/2023	03/26/2024	1	1,655,000	3970.99		19,860		4,638		32,645			(15,219)		4,017		0001
Purchased Call/S&P 500 INDEX/SPXI13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/24/2023	03/25/2024	1	1,271,000	4169.54		24,149		5,588		62,239			(18,556)		3,067		0001
Purchased Call/S&P 500 INDEX/SPXI13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2023	03/28/2024	1	2,289,000	3971.27		27,468		6,565		45,121			(20,864)		5,620		0001
Purchased Call/S&P 500 INDEX/SPXI13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/03/2023	04/03/2024	1	1,011,000	4330.74		17,693		4,520		42,854			(13,149)		2,565		0001
Purchased Call/S&P 500 INDEX/SPXI13D$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/05/2024	1	1,346,000	4105.02		16,287		4,286		26,472			(12,003)		3,451		0001
Purchased Call/S&P 500 INDEX/SPXI13D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/06/2023	04/09/2024	1	2,176,000	4105.02		26,330		7,141		42,773			(19,194)		5,695		0001
Purchased Call/S&P 500 INDEX/SPXI13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/11/2023	04/11/2024	1	2,142,000	4108.94		26,132		7,251		42,085			(18,850)		5,662		0001
Purchased Call/S&P 500 INDEX/SPXI13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/13/2023	04/12/2024	1	2,116,000	4146.22		25,815		7,294		41,539			(18,530)		5,620		0001
Purchased Call/S&P 500 INDEX/SPXI13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	1,929,000	4154.87		23,920		7,097		37,822			(16,796)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXI13G$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/19/2023	04/19/2024	1	1,829,000	4154.52		22,863		6,846		35,852			(15,991)		5,020		0001
Purchased Call/S&P 500 INDEX/SPXI13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/21/2023	04/23/2024	1	2,028,000	4133.52		24,539		7,618		37,740			(16,937)		5,667		0001
Purchased Call/S&P 500 INDEX/SPXI13ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/25/2023	04/24/2024	1	1,426,819	.4136		16,622		5,220		28,034			(11,385)		4,004		0001
Purchased Call/S&P 500 INDEX/SPXI13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	04/28/2023	04/30/2024	1	2,047,000	4169.48		24,359		8,031		38,003			(16,350)		5,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/02/2023	05/02/2024	1	1,028,000	4119.58		12,850		4,307		20,110			(8,532)		2,984		0001
Purchased Call/S&P 500 INDEX/SPXI13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/03/2023	05/03/2024	1	1,128,000	4090.75		14,213		4,803		22,074			(9,398)		3,287		0001
Purchased Call/S&P 500 INDEX/SPXI13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/09/2023	05/09/2024	1	1,868,000	4119.17		23,350		8,275		36,468			(15,056)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXI13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/10/2023	05/10/2024	1	1,733,000	4344.52		30,154		10,769		77,587			(19,361)		5,191		0001
Purchased Call/S&P 500 INDEX/SPXI13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/12/2023	05/13/2024	1	1,399,000	4124.08		16,788		6,151		25,945			(10,658)		4,238		0001
Purchased Call/S&P 500 INDEX/SPXI13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/12/2023	05/14/2024	1	1,071,000	4124.08		13,495		4,968		20,908			(8,544)		3,257		0001
Purchased Call/S&P 500 INDEX/SPXI130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/18/2023	05/17/2024	1	1,937,987	4159		24,535		9,311		37,208			(15,259)		5,958		0001
Purchased Call/S&P 500 INDEX/SPXI130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/18/2023	05/17/2024	1	1,734,207	4367		29,711		11,275		77,514			(18,478)		5,332		0001
Purchased Call/S&P 500 INDEX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/25/2023	05/24/2024	1	1,441,000	4151.28		18,301		7,320		27,978			(11,031)		4,541		0001
Purchased Call/S&P 500 INDEX/SPXI130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/26/2023	05/24/2024	1	1,518,000	4205.45		19,279		7,733		29,311			(11,599)		4,784		0001
Purchased Call/S&P 500 INDEX/SPXI130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/26/2023	05/29/2024	1	1,236,000	4205.45		14,338		5,869		21,498			(8,509)		3,962		0001
Purchased Call/S&P 500 INDEX/SPXI13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	1,097,000	4179.83		12,945		5,370		19,654			(7,569)		3,540		0001
Purchased Call/S&P 500 INDEX/SPXI13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/02/2023	06/03/2024	1	1,868,000	4496.49		28,580		12,125		57,624			(16,510)		6,086		0001
Purchased Call/S&P 500 INDEX/SPXI13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/09/2023	06/10/2024	1	1,201,000	4513.8		17,535		7,777		34,985			(9,795)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXI13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	2,465,000	4409.59		31,059		14,460		44,813			(16,711)		8,411		0001
Purchased Call/S&P 500 INDEX/SPXI13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	1,150,000	4630.07		16,675		7,739		16,287			(8,996)		3,913		0001
Purchased Call/S&P 500 INDEX/SPXI13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	2,028,000	4565.75		30,014		14,512		46,888			(15,578)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXI13Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/28/2023	06/28/2024	1	1,739,000	4376.86		22,259		10,946		31,639			(11,312)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/01/2024	1	1,972,000	4450.38		25,242		12,691		34,344			(12,655)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXI13ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/02/2024	1	1,116,000	4450.38		12,946		6,526		17,575			(6,473)		3,962		0001
Purchased Call/S&P 500 INDEX/SPXJ131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	1,038,000	4411.59		13,286		6,846		18,488			(6,479)		3,715		0001
Purchased Call/S&P 500 INDEX/SPXJ131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/07/2023	07/05/2024	1	1,884,000	4398.95		24,304		12,557		33,928			(11,818)		6,743		0001
Purchased Call/S&P 500 INDEX/SPXJ131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/07/2023	07/09/2024	1	1,183,000	4398.95		15,261		7,966		21,223			(7,340)		4,279		0001
Purchased Call/S&P 500 INDEX/SPXJ134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/24/2023	07/24/2024	1	1,013,000	4554.64		12,359		6,960		14,086			(5,403)		3,805		0001
Purchased Call/S&P 500 INDEX/SPXJ135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/28/2023	07/26/2024	1	1,802,000	4582.23		23,246		13,366		23,969			(9,962)		6,802		0001
Purchased Call/S&P 500 INDEX/SPXJ137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	08/03/2023	08/02/2024	1	1,810,000	4726.98		27,693		16,416		19,435			(11,381)		6,946		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	1,552,000	4515.77		19,555		13,182		24,845			(6,500)		6,332		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	09/01/2023	09/04/2024	1	1,303,000	4515.77		16,418		11,141		20,809			(5,384)		5,370		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	09/01/2023	09/03/2024	1	1,366,000	4741.56		19,807		13,423		20,230			(6,513)		5,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	1	1,234,000	4680.36		18,880		13,123		29,025			(5,849)		5,147		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	1	1,260,000	4320.06		15,498		11,357		22,599			(4,223)		5,388		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	1,387,000	4288.05		17,060		12,795		24,959			(4,359)		5,976		0001
Purchased Call/S&P 500 INDEX/SPX9218SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	1,376,000	4288.39		31,098		23,494		48,962			(7,647)		5,983		0001
Purchased Call/S&P 500 INDEX/SPX921AS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2023	10/17/2024	1	1,999,000	4591.86		32,984		26,278		68,697			(6,759)		8,924		0001
Purchased Call/S&P 500 INDEX/SPXB059SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/10/2023	11/08/2024	1	1,049,000	4636		15,420		13,364		34,921			(2,161)		4,857		0001
Purchased Call/S&P 500 INDEX/SPX921ASF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	1	2,193,000	4224.16		23,904		19,360		35,068			(4,690)		9,858		0001
Purchased Call/S&P 500 INDEX/SPX921ASS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	1	1,130,000	4117.37		13,560		11,250		20,924			(2,395)		5,148		0001
Purchased Call/S&P 500 INDEX/SPXGOOT$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/20/2023	12/20/2024	1	1,311,000	4698.35		16,388		15,937		17,770			(493)		6,465		0001
Purchased Call/S&P 500 INDEX/SPXB05BSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/01/2023	12/03/2024	1	1,464,000	4824.36		20,057		18,569		34,208			(1,635)		7,044		0001
Purchased Call/S&P 500 INDEX/SPX9218S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	1,654,000	4440.92		28,945		21,947		66,634			(7,039)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXC170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/13/2024	1	1,629,000	4719.55		20,200		19,416		21,167			(941)		7,953		0001
Purchased Call/S&P 500 INDEX/SPX921AS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	1	2,175,000	4327.78		49,808		39,379		76,144			(10,722)		9,660		0001
Purchased Call/S&P 500 INDEX/SPX9219SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2023	10/04/2024	1	2,040,000	4308.5		46,308		35,731		71,778			(10,941)		8,902		0001
Purchased Call/S&P 500 INDEX/SPX815ASN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	1	1,380,000	4317.78		16,836		14,224		24,231			(2,721)		6,318		0001
Purchased Call/S&P 500 INDEX/SPX815BSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2024	1	1,352,000	4514.02		30,961		27,464		41,670			(3,712)		6,359		0001
Purchased Call/S&P 500 INDEX/SPX815BSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/30/2023	11/29/2024	1	2,041,000	4567.8		25,308		23,345		31,198			(2,149)		9,762		0001
Purchased Call/S&P 500 INDEX/SPX815BSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2023	11/12/2024	1	1,451,000	4415.24		33,228		28,846		47,665			(4,605)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX815CS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2023	12/27/2024	1	2,062,000	4769.83		25,775		25,775		25,220			(142)		10,268		0001
Purchased Call/S&P 500 INDEX/SPX921CSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1	2,174,000	4559.34		49,785		45,122		64,260			(5,019)		10,336		0001
Purchased Call/S&P 500 INDEX/SPX815AS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	1	1,880,000	4396.11		33,464		27,396		78,105			(6,126)		8,508		0001
Purchased Call/S&P 500 INDEX/SPX921ASR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	1	1,497,000	4117.37		17,964		14,870		27,752			(3,208)		6,775		0001
Purchased Call/S&P 500 INDEX/SPX921ESE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	1	2,129,000	4604.37		26,613		25,150		31,299			(1,663)		10,349		0001
Purchased Call/S&P 500 INDEX/SPXGOOQ$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/07/2023	12/06/2024	1	1,399,000	4585.59		17,488		16,470		21,292			(1,150)		6,761		0001
Purchased Call/S&P 500 INDEX/SPXJ13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	1,460,000	4514.02		18,250		16,172		23,624			(2,206)		6,835		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	1,912,000	4559.34		22,370		20,258		27,767			(2,274)		9,049		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	1,635,424	4161		18,872		15,622		30,304			(3,370)		7,401		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	1	1,396,000	4347.35		17,310		14,961		24,386			(2,466)		6,464		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	1,608,000	4576.26		24,281		20,571		58,230			(3,869)		7,362		0001
Purchased Call/S&P 500 INDEX/SPXJ13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/24/2024	1	1,063,058	.4235		12,407		10,151		19,577			(2,277)		4,803		0001
Purchased Call/S&P 500 INDEX/SPXJ13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	1,944,000	4514.02		24,300		21,563		31,492			(2,905)		9,158		0001
Purchased Call/S&P 500 INDEX/SPXJ13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	1,364,000	4739.72		18,823		16,679		38,027			(2,275)		6,386		0001
Purchased Call/S&P 500 INDEX/SPX815BSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2023	11/12/2024	1	1,170,000	4415.24		14,976		13,001		20,154			(2,075)		5,452		0001
Purchased Call/S&P 500 INDEX/SPX815BSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2023	11/21/2024	1	1,514,000	4538.19		18,774		16,808		23,709			(2,052)		7,154		0001
Purchased Call/S&P 500 INDEX/SPX815ASY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/05/2024	1	1,074,000	4358.34		24,380		20,696		36,352			(3,842)		4,949		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	1,174,000	4556.62		14,675		13,252		18,442			(1,564)		5,556		0001
Purchased Call/S&P 500 INDEX/SPXK136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/18/2024	1	1,401,563	.4751		16,647		16,368		17,853			(459)		6,892		0001
Purchased Call/S&P 500 INDEX/SPX921BSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	1	1,156,436	.4500		13,845		12,234		17,856			(1,707)		5,414		0001
Purchased Call/S&P 500 INDEX/SPX921BSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	1	1,266,000	4508.24		15,825		13,984		20,302			(1,951)		5,927		0001
Purchased Call/S&P 500 INDEX/SPX921ASC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	1	1,035,000	.4278		12,731		10,262		18,672			(2,546)		4,629		0001
Purchased Call/S&P 500 INDEX/SPX921DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	1	1,276,000	4594.63		15,950		14,754		19,028			(1,315)		6,103		0001
Purchased Call/S&P 500 INDEX/SPX921FSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	1	1,080,000	4719.19		13,500		13,018		14,030			(587)		5,303		0001
Purchased Call/S&P 500 INDEX/SPX921FSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	1	1,543,000	4719.19		19,288		18,591		20,045			(848)		7,533		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	1,733,000	4556.62		21,663		19,562		27,207			(2,308)		8,202		0001
Purchased Call/S&P 500 INDEX/SPXB05CSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/15/2023	12/17/2024	1	1,387,000	4955.15		18,447		17,788		21,724			(802)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXG00I0SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/01/2023	11/01/2024	1	1,004,000	4237.86		12,148		10,179		18,076			(1,992)		4,596		0001
Purchased Call/S&P 500 INDEX/SPXG00U8P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/27/2023	12/27/2024	1	1,367,000	4781.58		17,088		16,947		16,565			(187)		6,807		0001
Purchased Call/S&P 500 INDEX/SPX815ASW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/04/2024	1	1,961,000	4358.34		23,140		19,634		32,191			(3,657)		9,022		0001
Purchased Call/S&P 500 INDEX/SPX815CS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/15/2023	12/13/2024	1	1,301,000	4719.19		29,663		28,592		31,380			(1,304)		6,352		0001
Purchased Call/S&P 500 INDEX/SPX815BSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/19/2024	1	1,335,000	4514.02		30,572		27,128		41,196			(3,655)		6,289		0001
Purchased Call/S&P 500 INDEX/SPX815ASV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/01/2024	1	1,334,000	4358.34		16,408		13,901		23,078			(2,614)		6,107		0001
Purchased Call/S&P 500 INDEX/SPX815ASX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/04/2024	1	1,528,000	4358.34		34,686		29,430		51,773			(5,482)		7,030		0001
Purchased Call/S&P 500 INDEX/SPX815CS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/15/2023	12/17/2024	1	1,555,000	4719.19		35,454		34,188		37,504			(1,541)		7,635		0001
Purchased Call/S&P 500 INDEX/SPX815CSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2023	12/30/2024	1	1,049,000	4769.83		13,113		13,113		12,835			(71)		5,245		0001
Purchased Call/S&P 500 INDEX/SPX815CSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2023	12/31/2024	1	1,043,000	4769.83		23,572		23,572		23,463			(128)		5,222		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815C$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/28/2023	12/27/2024	1	1,301,000	4783.35		16,132		16,132		16,053			(133)		6,478		0001
Purchased Call/S&P 500 INDEX/SPX815BSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	1	1,439,000	4415.24		17,988		15,589		24,205			(2,520)		6,663		0001
Purchased Call/S&P 500 INDEX/SPX9219$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	1	1,666,000	4576.15		26,989		20,983		57,228			(6,047)		7,348		0001
Purchased Call/S&P 500 INDEX/SPX9219$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2024	1	1,391,832	.4349		16,490		12,856		23,426			(3,659)		6,139		0001
Purchased Call/S&P 500 INDEX/SPX9219$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	1	3,150,000	4327.78		38,745		30,633		56,105			(8,340)		13,990		0001
Purchased Call/S&P 500 INDEX/SPX921D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2023	12/02/2024	1	2,348,000	4594.63		53,769		49,770		66,883			(4,395)		11,281		0001
Purchased Call/S&P 500 INDEX/SPX9219$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2023	10/08/2024	1	2,193,000	4308.5		26,974		20,881		39,263			(6,304)		9,638		0001
Purchased Call/S&P 500 INDEX/SPX921A$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	1	2,257,000	4117.37		50,557		41,922		83,089			(8,954)		10,265		0001
Purchased Call/S&P 500 INDEX/SPX9219$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	1,374,000	4349.61		16,900		13,295		24,202			(3,704)		6,071		0001
Purchased Call/S&P 500 INDEX/SPX9219$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	10/03/2024	1	1,298,441	.4229		17,109		13,009		25,323			(4,125)		5,656		0001
Purchased Call/S&P 500 INDEX/SPX9219$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2023	10/04/2024	1	1,357,000	4308.5		16,555		12,774		24,289			(3,911)		5,921		0001
Purchased Call/S&P 500 INDEX/SPX921A$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	1	1,322,000	4314.6		16,393		13,105		23,595			(3,314)		5,912		0001
Purchased Call/S&P 500 INDEX/SPX921A$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	1	2,296,000	4224.16		52,808		42,770		82,935			(10,360)		10,321		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	1,317,000	4258.19		16,067		12,363		23,902			(3,830)		5,747		0001
Purchased Call/S&P 500 INDEX/SPXJ13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2023	10/30/2024	1	1,006,414	.4176		13,289		11,123		18,507			(2,190)		4,592		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	1	1,439,000	4787.31		19,858		17,998		36,305			(2,002)		6,841		0001
Purchased Call/S&P 500 INDEX/SPX921G$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2024	1	1,370,000	4754.63		31,099		30,671		31,532			(761)		6,793		0001
Purchased Call/S&P 500 INDEX/SPX921ES$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2023	12/06/2024	1	1,079,988	.4557		14,831		14,047		16,693			(822)		5,219		0001
Purchased Call/S&P 500 INDEX/SPX921GS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	1	1,420,000	4754.63		17,750		17,503		17,611			(439)		7,002		0001
Purchased Call/S&P 500 INDEX/SPX921BS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	1,067,000	4382.78		13,231		11,341		18,338			(1,916)		4,940		0001
Purchased Call/S&P 500 INDEX/SPX921ESF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	1	1,782,000	4604.37		40,630		38,391		50,076			(2,546)		8,650		0001
Purchased Call/S&P 500 INDEX/SPX921FS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2023	12/11/2024	1	1,630,838	.4633		22,011		20,977		22,947			(1,088)		7,939		0001
Purchased Call/S&P 500 INDEX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	1	1,176,000	4719.19		12,818		12,359		13,103			(559)		5,766		0001
Purchased Call/S&P 500 INDEX/SPX9219$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	1	1,227,000	4263.75		14,847		11,298		22,294			(3,570)		5,354		0001
Purchased Call/S&P 500 INDEX/SPX921DSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2023	12/02/2024	1	1,824,000	4594.63		22,800		21,104		27,183			(1,864)		8,763		0001
Purchased Call/S&P 500 INDEX/SPX715NSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2022	01/02/2024	1	1,537,273	.4774	57,667			79		5,305			(28,992)		569		0001
Purchased Call/S&P 500 INDEX/SPX715NSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	1	1,001,000	4670.29	41,542			514		25,423			(20,828)		828		0001
Purchased Call/S&P 500 INDEX/SPX715NSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/09/2024	1	1,250,930	.4685	47,043			518		27,711			(23,618)		982		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX715US\N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2024	1	1,327,983	.4150	58,320			17,214		92,172			(29,361)		5,096		0001
Purchased Call/S&P 500 INDEX/SPX721B\U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	1,462,000	4662.85	59,211			901		38,994			(29,892)		1,325		0001
Purchased Call/S&P 500 INDEX/SPX721C\3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2022	01/12/2024	1	1,385,985	.4698	46,061			703		27,706			(23,318)		1,257		0001
Purchased Call/S&P 500 INDEX/SPX721D\G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/24/2024	1	1,167,912	.4407	38,852			1,236		70,294			(19,614)		1,497		0001
Purchased Call/S&P 500 INDEX/SPX721E\S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2022	02/02/2024	1	1,618,000	4477.44	72,001			3,178		103,143			(36,249)		2,433		0001
Purchased Call/S&P 500 INDEX/SPX721G\J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2022	02/14/2024	1	1,628,410	.4437	57,913			3,544		100,550			(29,399)		2,859		0001
Purchased Call/S&P 500 INDEX/SPX721H\8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,680,000	4384.65	70,392			5,153		114,184			(35,488)		3,231		0001
Purchased Call/S&P 500 INDEX/SPX721H\C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,026,810	.4261	41,303			3,024		67,869			(20,822)		1,975		0001
Purchased Call/S&P 500 INDEX/SPX721H\W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/01/2024	1	1,789,910	.4376	67,199			5,569		112,441			(33,878)		3,659		0001
Purchased Call/S&P 500 INDEX/SPX721J\T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2024	1	1,741,000	4543.06	79,564			9,193		97,795			(39,946)		4,201		0001
Purchased Call/S&P 500 INDEX/SPX721N\K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	2,223,388	.4456	85,688			12,830		122,120			(42,962)		6,103		0001
Purchased Call/S&P 500 INDEX/SPX721P\G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	1	1,449,394	.4165	52,910			8,489		92,222			(26,711)		4,103		0001
Purchased Call/S&P 500 INDEX/SPX721Q\N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2024	1	2,025,000	4088.85	90,113			16,935		151,459			(45,118)		6,226		0001
Purchased Call/S&P 500 INDEX/SPX721Q\W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2022	05/15/2024	1	1,144,547	.4016	41,202			7,662		73,570			(20,715)		3,493		0001
Purchased Call/S&P 500 INDEX/SPX721R\C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/10/2024	1	1,842,011	.3919	74,481			13,523		124,953			(37,969)		5,518		0001
Purchased Call/S&P 500 INDEX/SPX721R\M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	05/24/2024	1	1,149,000	3978.73	48,718			9,636		84,920			(24,426)		3,621		0001
Purchased Call/S&P 500 INDEX/SPX721S\9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2022	05/24/2024	1	1,070,333	.3935	46,354			9,245		71,594			(23,434)		3,373		0001
Purchased Call/S&P 500 INDEX/SPX721T\X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2024	1	1,837,000	3900.86	75,133			16,639		129,709			(37,722)		6,119		0001
Purchased Call/S&P 500 INDEX/SPX721V\5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024	1	1,108,539	.3758	43,515			10,324		76,559			(21,908)		3,816		0001
Purchased Call/S&P 500 INDEX/SPX721X\0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/05/2024	1	1,480,255	.3815	59,682			15,248		103,015			(29,923)		5,298		0001
Purchased Call/S&P 500 INDEX/SPX8211\Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2022	08/09/2024	1	1,889,000	4210.24	81,794			24,830		124,932			(41,009)		7,366		0001
Purchased Call/S&P 500 INDEX/SPX8214\V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2022	09/20/2024	1	1,370,648	.3905	52,011			18,790		87,934			(26,077)		5,828		0001
Purchased Call/S&P 500 INDEX/SPX8215\Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	09/20/2024	1	1,248,157	.3748	52,581			19,477		90,411			(27,031)		5,308		0001
Purchased Call/S&P 500 INDEX/SPX8216\0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/04/2024	1	1,003,760	.3788	35,118			13,436		60,325			(17,704)		4,380		0001
Purchased Call/S&P 500 INDEX/SPX8216\F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2024	1	1,340,435	.3623	56,447			21,973		101,219			(28,340)		5,912		0001
Purchased Call/S&P 500 INDEX/SPX8217\S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/04/2024	1	1,078,845	.3785	49,695			19,253		87,590			(25,369)		4,708		0001
Purchased Call/S&P 500 INDEX/SPX8217\R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/22/2024	1	1,963,000	3752.75	69,883			28,318		117,587			(35,037)		8,839		0001
Purchased Call/S&P 500 INDEX/SPX8218\V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2022	11/08/2024	1	1,446,000	3956.37	61,600			26,546		98,725			(31,055)		6,695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8219S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2022	11/08/2024	1	1,054,194	3830	66,337			28,587		102,651			(33,444)		4,881		0001
Purchased Call/S&P 500 INDEX/SPX821I$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	1	1,498,261	4071		66,740		36,304		90,358			(30,445)		7,813		0001
Purchased Call/S&P 500 INDEX/SPX821K$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/21/2025	1	1,150,307	3994		54,003		31,104		78,556			(22,996)		6,155		0001
Purchased Call/S&P 500 INDEX/SPX821N$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2023	04/11/2025	1	1,314,622	4108		67,664		43,312		92,093			(24,378)		7,435		0001
Purchased Call/S&P 500 INDEX/SPX821W$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2025	1	1,720,000	4455.59		84,624		63,817		95,464			(20,953)		10,557		0001
Purchased Call/S&P 500 INDEX/SPX821W$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/01/2025	1	1,314,053	4439		62,444		47,113		71,559			(15,375)		8,051		0001
Purchased Call/S&P 500 INDEX/SPX905V$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	1,779,000	4431.85	65,111			2,594		107,575			(32,645)		2,550		0001
Purchased Call/S&P 500 INDEX/SPX905X$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/16/2024	1	2,174,003	4357	82,739			5,279		145,344			(41,886)		3,901		0001
Purchased Call/S&P 500 INDEX/SPX9213$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,094,000	4370.36		54,044		44,129		63,805			(10,082)		6,972		0001
Purchased Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	1	1,342,000	4296.12	63,208			9,971		97,775			(31,647)		3,783		0001
Purchased Call/S&P 500 INDEX/SPXA052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	2,042,000	4175.48	91,073			15,366		148,468			(45,599)		5,951		0001
Purchased Call/S&P 500 INDEX/SPXA053$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	1,860,000	4108.54	78,306			16,588		128,722			(39,315)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXA057$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	1	2,348,000	3924.26	97,677			33,052		161,733			(49,040)		9,658		0001
Purchased Call/S&P 500 INDEX/SPXA05A$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	1	1,362,000	3859.11	57,068			23,328		95,504			(28,573)		6,164		0001
Purchased Call/S&P 500 INDEX/SPXA05B$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/08/2024	1	1,118,978	3755	66,704			28,746		100,876			(33,629)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXA05D$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	1	3,421,000	3934.38	145,393			68,702		225,977			(72,896)		16,630		0001
Purchased Call/S&P 500 INDEX/SPXA05E$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	1,250,800	4009	52,790			25,162		79,253			(26,468)		6,107		0001
Purchased Call/S&P 500 INDEX/SPXA05E$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	1,020,726	3823	42,536			20,684		66,137			(21,326)		5,033		0001
Purchased Call/S&P 500 INDEX/SPXA05H$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025	1	1,594,000	4136.48		73,165		40,155		100,902			(33,129)		8,343		0001
Purchased Call/S&P 500 INDEX/SPXA05H$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025	1	1,173,372	4117		53,805		29,908		75,266			(23,987)		6,172		0001
Purchased Call/S&P 500 INDEX/SPXA05I$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	1	1,724,000	4090.46		77,752		43,422		108,877			(34,462)		9,102		0001
Purchased Call/S&P 500 INDEX/SPXA05J$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,820,000	3970.04		82,992		47,994		119,746			(35,147)		9,785		0001
Purchased Call/S&P 500 INDEX/SPXA05J$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025	1	1,426,942	3964		61,110		35,739		87,113			(25,483)		7,699		0001
Purchased Call/S&P 500 INDEX/SPXA05J$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	1	1,676,000	4045.64		74,750		43,904		104,313			(30,984)		9,074		0001
Purchased Call/S&P 500 INDEX/SPXA05K$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	1	1,916,139	3984		86,609		51,487		126,414			(35,285)		10,423		0001
Purchased Call/S&P 500 INDEX/SPXA05K$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	1	1,840,000	3861.59		84,640		50,575		126,123			(34,226)		10,055		0001
Purchased Call/S&P 500 INDEX/SPXA05L$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/11/2025	1	1,115,416	3860		59,259		35,556		89,423			(23,720)		6,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05L5H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/17/2025	1	2,003,000	3916.64		92,739		56,256		136,276			(36,664)		11,021		0001
Purchased Call/S&P 500 INDEX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2025	1	1,268,336	3927		83,076		50,622		119,704			(32,478)		6,994		0001
Purchased Call/S&P 500 INDEX/SPXA05MSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	1,833,000	3970.99		84,318		52,004		122,221			(32,483)		10,176		0001
Purchased Call/S&P 500 INDEX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/21/2025	1	1,616,236	3981		82,483		50,838		120,215			(31,672)		8,933		0001
Purchased Call/S&P 500 INDEX/SPXA05NST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	2,227,000	4124.51		112,686		70,796		154,761			(41,930)		12,487		0001
Purchased Call/S&P 500 INDEX/SPXA05NSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	03/28/2025	1	1,219,941	4000		70,687		44,191		95,450			(26,520)		6,795		0001
Purchased Call/S&P 500 INDEX/SPXA05PS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2025	1	1,771,603	4101		80,430		51,061		109,815			(29,398)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXA05PS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	1,308,000	4109.11		65,792		41,966		90,130			(23,851)		7,390		0001
Purchased Call/S&P 500 INDEX/SPXA05RS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	2,074,000	4071.63		96,856		63,773		133,008			(33,124)		11,904		0001
Purchased Call/S&P 500 INDEX/SPXA05RS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/17/2025	1	1,248,532	4134		65,468		42,858		91,796			(22,637)		7,106		0001
Purchased Call/S&P 500 INDEX/SPXA05RS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/23/2025	1	1,116,142	4134		57,977		38,120		81,154			(19,882)		6,393		0001
Purchased Call/S&P 500 INDEX/SPXA05S86	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	2,859,000	4090.75		146,953		98,305		199,857			(48,716)		16,529		0001
Purchased Call/S&P 500 INDEX/SPXA05T83	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	2,230,000	4137.64		104,587		70,970		140,007			(33,668)		12,985		0001
Purchased Call/S&P 500 INDEX/SPXA05T86	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,922,506	4126		106,378		72,484		143,982			(34,146)		11,194		0001
Purchased Call/S&P 500 INDEX/SPXA05TSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	1,975,416	4159		96,097		66,407		124,985			(29,923)		11,583		0001
Purchased Call/S&P 500 INDEX/SPXA05USX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,268,828	4133		61,332		42,559		78,668			(18,806)		7,440		0001
Purchased Call/S&P 500 INDEX/SPXA05USY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2025	1	1,756,585	4192		112,665		78,416		149,209			(34,309)		10,351		0001
Purchased Call/S&P 500 INDEX/SPXA05VSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2025	1	1,030,157	4205		52,009		36,771		66,903			(15,267)		6,118		0001
Purchased Call/S&P 500 INDEX/SPXA05VSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	1	1,037,380	4166		51,956		36,907		64,631			(15,181)		6,167		0001
Purchased Call/S&P 500 INDEX/SPXA05XSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	2,383,000	4298.86		114,146		82,473		139,913			(31,967)		14,317		0001
Purchased Call/S&P 500 INDEX/SPXA05XSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	2,390,000	4348.33		113,047		83,894		133,643			(29,457)		14,562		0001
Purchased Call/S&P 500 INDEX/SPXA05YSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/20/2025	1	1,331,475	4351		68,795		51,072		79,921			(17,769)		8,075		0001
Purchased Call/S&P 500 INDEX/SPXB050ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/24/2025	1	1,590,871	4558		74,100		58,338		79,560			(15,980)		9,949		0001
Purchased Call/S&P 500 INDEX/SPXB051S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	1	1,727,000	4501.89		85,487		68,153		94,359			(17,590)		10,876		0001
Purchased Call/S&P 500 INDEX/SPXB051SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,539,000	4464.05		62,483		50,553		70,132			(12,121)		9,783		0001
Purchased Call/S&P 500 INDEX/SPXB051ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/08/2025	1	1,287,677	4471		63,337		51,177		71,444			(12,354)		8,158		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB055$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/26/2023	09/25/2025	1	1,792,901	4331		76,031		66,109		93,458			(9,999)		11,815		0001
Purchased Call/S&P 500 INDEX/SPXB17V$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/10/2024	1	1,672,000	4488.28	75,742			10,390		101,484			(37,923)		4,398		0001
Purchased Call/S&P 500 INDEX/SPXB17W$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024	1	1,296,175	4141	50,550			10,485		85,024			(25,344)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/13/2024	1	1,243,829	3924	45,236			16,017		76,765			(22,837)		5,219		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024	1	1,645,000	3693.23	65,636			24,129		114,382			(32,863)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2024	1	1,508,158	3669	66,175			26,361		112,398			(33,178)		6,733		0001
Purchased Call/S&P 500 INDEX/SPXC170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2024	1	1,158,000	3770.55	42,267			17,974		70,819			(21,162)		5,345		0001
Purchased Call/S&P 500 INDEX/SPXC172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/11/2024	1	1,283,305	3985	49,205			21,379		76,820			(24,772)		5,970		0001
Purchased Call/S&P 500 INDEX/SPXC177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/20/2024	1	1,395,447	3844	60,737			29,821		100,274			(30,748)		6,881		0001
Purchased Call/S&P 500 INDEX/SPXC177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2025	1	1,407,000	3919.25		59,516		30,615		93,881			(28,903)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXC179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025	1	1,520,118	4131		70,619		40,047		102,643			(30,750)		8,065		0001
Purchased Call/S&P 500 INDEX/SPXC17C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2025	1	1,964,000	4151.32		96,825		62,691		130,757			(34,174)		11,179		0001
Purchased Call/S&P 500 INDEX/SPXC17C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/11/2025	1	1,492,038	4122		78,268		50,447		106,995			(27,853)		8,438		0001
Purchased Call/S&P 500 INDEX/SPXC17C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/17/2025	1	1,078,000	4154.52		49,804		32,335		66,639			(17,489)		6,136		0001
Purchased Call/S&P 500 INDEX/SPXC17D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025	1	1,294,000	4124.08		50,078		34,235		67,223			(15,962)		7,557		0001
Purchased Call/S&P 500 INDEX/SPXC17E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025	1	1,020,000	4151.28		51,714		36,286		67,508			(15,606)		6,023		0001
Purchased Call/S&P 500 INDEX/SPXC17E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	1	2,435,000	4282.37		114,202		81,416		141,968			(33,075)		14,532		0001
Purchased Call/S&P 500 INDEX/SPXC17F$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	1	1,891,000	4409.59		87,553		64,190		101,934			(23,682)		11,436		0001
Purchased Call/S&P 500 INDEX/SPXC17G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025	1	1,186,521	4378		59,869		44,840		69,585			(15,193)		7,243		0001
Purchased Call/S&P 500 INDEX/SPXC17J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/12/2025	1	1,257,547	4475		64,324		55,160		72,869			(9,227)		8,202		0001
Purchased Call/S&P 500 INDEX/SPXD001$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2022	03/28/2024	1	1,390,708	4605	47,097			5,691		59,182			(23,876)		3,414		0001
Purchased Call/S&P 500 INDEX/SPXD00K$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/17/2024	1	2,092,000	4392.59	94,558			13,860		138,647			(47,279)		5,690		0001
Purchased Call/S&P 500 INDEX/SPXD00K$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/12/2024	1	1,674,178	4406	62,347			8,772		90,777			(31,388)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXD00R$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/10/2022	05/10/2024	1	1,046,000	4001.05	44,455			7,928		77,136			(22,258)		3,133		0001
Purchased Call/S&P 500 INDEX/SPXE005$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/15/2022	07/17/2024	1	1,341,000	3863.16	59,004			16,026		100,413			(29,542)		4,951		0001
Purchased Call/S&P 500 INDEX/SPXE00K$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2022	09/26/2024	1	1,017,703	3661	35,767			13,234		59,883			(17,958)		4,376		0001
Purchased Call/S&P 500 INDEX/SPXF00V$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/17/2023	07/17/2025	1	1,393,000	4522.79		67,282		51,961		73,668			(15,371)		8,658		0001
Purchased Call/S&P 500 INDEX/SPXF00X$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/25/2023	07/25/2025	1	1,601,000	4567.46		76,368		59,816		81,939			(16,611)		10,021		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00XSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	1,291,000	4582.23		52,931		41,807		56,023			(11,280)		8,109		0001
Purchased Call/S&P 500 INDEX/SPXF13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	01/31/2022	01/26/2024	1	1,616,869	4358		67,889		2,347		110,997			(34,273)		2,158		0001
Purchased Call/S&P 500 INDEX/SPXF13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	02/09/2022	02/02/2024	1	1,971,027	4510		81,736		3,628		109,579			(41,378)		2,963		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	02/14/2022	02/09/2024	1	1,315,673	4506		50,627		2,731		75,172			(25,559)		2,178		0001
Purchased Call/S&P 500 INDEX/SPXG005S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2023	08/28/2025	1	1,124,813	4428		67,716		56,664		75,080			(11,348)		7,247		0001
Purchased Call/S&P 500 INDEX/SPXG00BS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/19/2025	1	1,915,345	4434		74,870		64,929		91,020			(10,017)		12,562		0001
Purchased Call/S&P 500 INDEX/SPXG135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	03/15/2022	03/08/2024	1	1,258,329	4266		47,386		4,397		82,099			(23,955)		2,716		0001
Purchased Call/S&P 500 INDEX/SPXG136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	03/23/2022	03/15/2024	1	1,441,925	4437		61,773		6,340		89,045			(31,272)		3,268		0001
Purchased Call/S&P 500 INDEX/SPXG139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	04/01/2022	04/03/2024	1	1,376,000	4545.86		61,920		7,899		76,519			(31,002)		3,491		0001
Purchased Call/S&P 500 INDEX/SPXG13ASI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	04/05/2022	04/05/2024	1	1,259,000	4525.12		50,360		6,563		65,327			(25,215)		3,228		0001
Purchased Call/S&P 500 INDEX/SPXG13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	05/10/2022	05/02/2024	1	1,245,506	4124		47,311		8,006		83,275			(23,951)		3,615		0001
Purchased Call/S&P 500 INDEX/SPXG131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	05/12/2022	04/24/2024	1	1,079,192	4283		31,067		4,995		67,069			(15,993)		3,029		0001
Purchased Call/S&P 500 INDEX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/09/2022	06/07/2024	1	1,668,031	4129		64,967		14,158		108,992			(32,708)		5,505		0001
Purchased Call/S&P 500 INDEX/SPXG130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/17/2022	06/17/2024	1	2,262,000	3674.84		95,456		22,089		170,168			(47,991)		7,696		0001
Purchased Call/S&P 500 INDEX/SPXG13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	06/24/2022	06/25/2024	1	1,279,000	3911.74		57,939		14,007		101,303			(29,049)		4,453		0001
Purchased Call/S&P 500 INDEX/SPXG13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	07/01/2022	07/03/2024	1	1,109,000	3825.33		48,242		12,193		84,572			(24,187)		3,948		0001
Purchased Call/S&P 500 INDEX/SPXG13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	07/08/2022	07/10/2024	1	1,023,000	3899.38		44,091		11,552		74,717			(22,076)		3,710		0001
Purchased Call/S&P 500 INDEX/SPXG13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	07/19/2022	07/12/2024	1	1,186,680	3828		52,356		13,995		84,613			(26,468)		4,326		0001
Purchased Call/S&P 500 INDEX/SPXG13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	07/25/2022	07/22/2024	1	1,766,544	3943		70,668		19,760		116,372			(35,528)		6,603		0001
Purchased Call/S&P 500 INDEX/SPXG13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	07/25/2022	07/25/2024	1	1,314,000	3966.84		56,502		15,966		94,122			(28,290)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXG13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	07/29/2022	07/30/2024	1	1,358,000	4130.29		53,641		15,547		84,045			(26,894)		5,175		0001
Purchased Call/S&P 500 INDEX/SPXH131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/09/2022	08/02/2024	1	2,173,051	4147		81,555		24,173		128,925			(41,230)		8,339		0001
Purchased Call/S&P 500 INDEX/SPXH134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/17/2022	08/16/2024	1	1,142,650	4296		43,879		13,742		64,900			(22,000)		4,525		0001
Purchased Call/S&P 500 INDEX/SPXH135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/23/2022	08/09/2024	1	1,016,489	4132		41,682		12,884		64,751			(21,278)		3,964		0001
Purchased Call/S&P 500 INDEX/SPXH135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/23/2022	08/16/2024	1	1,069,179	4277		43,348		13,689		69,151			(21,914)		4,234		0001
Purchased Call/S&P 500 INDEX/SPXH135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/26/2022	08/27/2024	1	1,066,000	4057.66		39,016		12,809		61,225			(19,561)		4,322		0001
Purchased Call/S&P 500 INDEX/SPXH136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	08/31/2022	08/30/2024	1	1,437,930	4073		56,420		18,755		93,502			(28,287)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXH138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	09/09/2022	09/10/2024	1	2,241,000	4067.36		92,329		32,087		146,921			(46,291)		9,347		0001
Purchased Call/S&P 500 INDEX/SPXH139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPR08K5P83	09/12/2022	08/23/2024	1	1,035,560	4210		41,992		13,918		67,767			(21,618)		4,163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/16/2022	09/17/2024	1	1,703,000	3873.33	68,631			24,511		114,253			(34,410)		7,200		0001
Purchased Call/S&P 500 INDEX/SPXH13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/03/2022	10/03/2024	1	1,485,000	3678.43	62,370			23,613		106,867			(31,228)		6,468		0001
Purchased Call/S&P 500 INDEX/SPXH13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/07/2022	10/08/2024	1	1,837,000	3639.66	62,825			24,283		104,811			(31,542)		8,073		0001
Purchased Call/S&P 500 INDEX/SPXH13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/13/2022	10/02/2024	1	1,222,284	3584	46,277			17,774		77,041			(23,591)		5,314		0001
Purchased Call/S&P 500 INDEX/SPXH13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/14/2022	10/15/2024	1	1,215,000	3583.07	41,675			16,487		72,233			(20,894)		5,406		0001
Purchased Call/S&P 500 INDEX/SPXH13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/26/2022	10/18/2024	1	1,038,538	3696	41,169			16,616		65,110			(20,842)		4,644		0001
Purchased Call/S&P 500 INDEX/SPXH131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/31/2022	10/25/2024	1	1,793,010	3791	80,571			33,209		128,422			(40,675)		8,114		0001
Purchased Call/S&P 500 INDEX/SPXH13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/04/2022	11/01/2024	1	1,275,722	3730	55,055			23,193		93,773			(27,756)		5,840		0001
Purchased Call/S&P 500 INDEX/SPXH13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/04/2022	11/01/2024	1	1,543,952	3870	54,416			22,924		97,062			(27,433)		7,068		0001
Purchased Call/S&P 500 INDEX/SPXH13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/17/2022	11/15/2024	1	1,239,000	3946.56	55,383			24,369		87,694			(27,883)		5,801		0001
Purchased Call/S&P 500 INDEX/SPXH13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/17/2022	11/15/2024	1	1,010,024	3976	44,056			19,385		70,417			(22,180)		4,729		0001
Purchased Call/S&P 500 INDEX/SPXH13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/22/2022	11/20/2024	1	1,633,313	3964	81,823			36,516		126,217			(41,137)		7,706		0001
Purchased Call/S&P 500 INDEX/SPXH13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/25/2022	11/25/2024	1	1,589,000	4026.12	73,730			33,366		111,961			(37,017)		7,554		0001
Purchased Call/S&P 500 INDEX/SPXH13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/30/2022	11/22/2024	1	1,201,715	3992	49,653			22,451		73,968			(25,136)		5,687		0001
Purchased Call/S&P 500 INDEX/SPXH13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	12/03/2024	1	2,544,000	4071.7	108,629			50,286		161,789			(54,464)		12,240		0001
Purchased Call/S&P 500 INDEX/SPXH13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/05/2022	12/05/2024	1	1,216,000	3998.84	47,910			22,279		72,281			(23,988)		5,868		0001
Purchased Call/S&P 500 INDEX/SPXH13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/08/2022	12/06/2024	1	2,245,370	3939	86,657			40,639		133,363			(43,627)		10,851		0001
Purchased Call/S&P 500 INDEX/SPXH13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/16/2022	12/17/2024	1	2,273,000	3852.36	100,012			48,220		158,177			(50,143)		11,161		0001
Purchased Call/S&P 500 INDEX/SPXH13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/23/2022	12/24/2024	1	1,353,000	3844.82	58,179			28,649		92,934			(29,210)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXH13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/23/2022	12/26/2024	1	1,027,000	3844.82	37,588			18,562		59,459			(18,820)		5,107		0001
Purchased Call/S&P 500 INDEX/SPXH13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/30/2022	12/31/2024	1	1,195,000	3839.5	43,259			21,719		68,155			(21,540)		5,983		0001
Purchased Call/S&P 500 INDEX/SPXH13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/03/2023	01/03/2025	1	1,656,000	3824.14		72,036		36,364		115,872			(35,673)		8,325		0001
Purchased Call/S&P 500 INDEX/SPXH13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2023	12/27/2024	1	1,324,883	3818		64,271		32,315		104,132			(32,047)		6,597		0001
Purchased Call/S&P 500 INDEX/SPXH13WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2023	01/07/2025	1	1,110,584	3897		51,668		26,658		76,255			(25,122)		5,613		0001
Purchased Call/S&P 500 INDEX/SPXH13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/13/2023	01/14/2025	1	1,448,000	3999.09		52,128		27,175		76,876			(25,067)		7,387		0001
Purchased Call/S&P 500 INDEX/SPXH13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/18/2023	01/17/2025	1	1,439,925	3989		71,178		37,349		108,570			(33,834)		7,375		0001
Purchased Call/S&P 500 INDEX/SPXH13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/17/2025	1	1,007,413	3920		41,277		21,809		58,253			(19,471)		5,160		0001
Purchased Call/S&P 500 INDEX/SPXH13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/24/2023	01/23/2025	1	1,116,625	3988		45,657		24,334		65,190			(21,327)		5,764		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/24/2025	1	1,217,049	4017		60,918		32,686		87,320			(28,328)		6,290		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	1	2,018,000	4079.09		93,030		52,755		130,131			(40,509)		10,707		0001
Purchased Call/S&P 500 INDEX/SPXI138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	1	1,005,042	3911		51,570		31,155		74,203			(20,515)		5,511		0001
Purchased Call/S&P 500 INDEX/SPXI13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/25/2025	1	1,298,144	4147		61,861		41,070		80,577			(20,820)		7,451		0001
Purchased Call/S&P 500 INDEX/SPXI13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	1	1,546,145	4145		74,682		50,166		105,532			(24,689)		8,939		0001
Purchased Call/S&P 500 INDEX/SPXI13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	1	1,095,000	4191.98		51,684		35,852		66,418			(15,957)		6,446		0001
Purchased Call/S&P 500 INDEX/SPXI13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	1	1,221,000	4283.85		58,120		41,617		71,293			(16,537)		7,308		0001
Purchased Call/S&P 500 INDEX/SPXI13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/06/2025	1	1,004,795	4276		57,970		41,854		70,166			(16,152)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXI13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	1	1,327,399	4366		69,850		51,037		81,091			(19,067)		7,998		0001
Purchased Call/S&P 500 INDEX/SPXI13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	1	1,575,179	4400		74,256		54,672		87,586			(19,632)		9,553		0001
Purchased Call/S&P 500 INDEX/SPXJ132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	1	1,806,000	4409.53		87,591		66,805		100,322			(20,849)		11,155		0001
Purchased Call/S&P 500 INDEX/SPXJ132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/09/2025	1	1,055,834	4399		44,165		33,670		50,696			(10,527)		6,516		0001
Purchased Call/S&P 500 INDEX/SPXJ132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/03/2025	1	1,219,921	4436		62,909		47,968		70,082			(14,987)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXJ133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	1	1,030,000	4505.42		47,277		36,432		52,243			(10,980)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXJ133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	1	1,322,514	4560		55,834		43,435		60,494			(12,561)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXJ134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	1	1,522,000	4536.34		67,272		52,487		72,911			(14,980)		9,502		0001
Purchased Call/S&P 500 INDEX/SPXJ138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/01/2025	1	1,249,700	4495		59,061		47,216		64,704			(11,894)		7,870		0001
Purchased Call/S&P 500 INDEX/SPXJ139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	1	1,063,351	4506		54,823		44,054		61,220			(10,814)		6,737		0001
Purchased Call/S&P 500 INDEX/SPXJ13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	1	1,536,215	4440		72,463		58,926		83,411			(13,599)		9,790		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2025	1	1,590,798	4382		67,155		55,054		78,558			(12,160)		10,172		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	1	1,018,404	4390		48,817		40,167		55,752			(8,694)		6,529		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	2,018,000	4405.71		83,343		69,033		96,811			(14,574)		12,980		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	1	1,080,687	4503		47,974		40,155		53,002			(8,029)		6,968		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	1	1,798,000	4515.77		78,932		66,247		87,266			(13,030)		11,641		0001
Purchased Call/S&P 500 INDEX/SPXJ13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	1	3,194,000	4457.49		143,091		121,304		161,164			(22,254)		20,797		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	1	1,549,344	4465		67,762		57,710		75,774			(10,118)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	1	2,746,000	4450.32		118,902		101,939		134,435			(17,357)		17,981		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	1	1,171,077	4274		45,796		40,048		54,894			(5,905)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXB059SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	1,553,000	4415.24		67,090		62,660		76,660			(4,681)		10,599		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB056SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/23/2023	10/21/2025	1	1,039,143	4224		39,525		35,828		48,411			(3,741)		6,987		0001
Purchased Call/S&P 500 INDEX/SPXG00E$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/11/2023	10/10/2025	1	1,453,780	4353		64,816		57,693		77,524			(7,192)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXB05BSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/24/2023	11/25/2025	1	1,736,000	4559.34		75,169		71,658		80,796			(3,800)		11,977		0001
Purchased Call/S&P 500 INDEX/SPXB05C$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/13/2023	12/12/2025	1	1,259,296	4613		66,470		64,918		67,782			(1,639)		8,794		0001
Purchased Call/S&P 500 INDEX/SPXB05AS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/17/2023	11/17/2025	1	1,782,000	4514.02		79,121		74,659		87,135			(4,762)		12,224		0001
Purchased Call/S&P 500 INDEX/SPXB05C$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2023	12/10/2025	1	1,753,000	4604.37		74,152		72,118		78,492			(2,327)		12,225		0001
Purchased Call/S&P 500 INDEX/SPXC17L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/24/2025	1	1,162,000	4186.77		53,336		48,500		67,229			(4,895)		7,830		0001
Purchased Call/S&P 500 INDEX/SPXG00D$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/05/2023	10/03/2025	1	1,548,151	4265		55,060		48,748		68,194			(6,571)		10,266		0001
Purchased Call/S&P 500 INDEX/SPXG00P$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	1	1,042,637	4553		47,412		45,581		51,571			(2,016)		7,209		0001
Purchased Call/S&P 500 INDEX/SPXJ130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	1	2,479,000	4373.2		113,290		101,790		131,804			(11,623)		16,617		0001
Purchased Call/S&P 500 INDEX/SPXK136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/12/2025	1	1,179,701	4719		58,258		57,370		57,305			(966)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/28/2025	1	1,244,667	4121		48,308		44,255		60,455			(4,108)		8,413		0001
Purchased Call/S&P 500 INDEX/SPXK138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	1	1,100,616	4765		53,264		53,044		52,647			(292)		7,761		0001
Purchased Call/S&P 500 INDEX/SPXJ130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	1	2,055,000	4308.5		64,322		57,067		77,043			(7,557)		13,669		0001
Purchased Call/S&P 500 INDEX/SPXG00G$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	1	1,211,172	4372		45,691		41,008		53,339			(4,733)		8,075		0001
Purchased Call/S&P 500 INDEX/SPXK131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,645,000	4594.63		112,148		107,994		119,709			(4,590)		18,354		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	1	1,926,000	4229.45		80,122		70,450		99,215			(9,755)		12,772		0001
Purchased Call/S&P 500 INDEX/SPXK135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	1	1,299,000	4719.19		54,038		53,075		54,290			(1,180)		9,103		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/02/2025	1	2,656,156	4291		92,794		81,577		116,563			(11,313)		17,600		0001
Purchased Call/S&P 500 INDEX/SPXB057S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2023	10/17/2025	1	1,349,637	4285		49,581		45,042		62,995			(4,595)		9,047		0001
Purchased Call/S&P 500 INDEX/SPXG00J$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,151,015	4201		56,058		51,871		64,792			(4,253)		7,797		0001
Purchased Call/S&P 500 INDEX/SPXG00J$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/03/2023	11/03/2025	1	1,792,000	4358.34		77,773		71,889		93,336			(6,171)		12,167		0001
Purchased Call/S&P 500 INDEX/SPXG00L$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	1	1,622,223	4373		73,465		68,690		83,619			(4,864)		11,047		0001
Purchased Call/S&P 500 INDEX/SPXG00F$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/13/2023	10/14/2025	1	1,175,000	4327.78		39,128		35,043		46,649			(4,223)		7,858		0001
Purchased Call/S&P 500 INDEX/SPXG00R$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/07/2023	12/05/2025	1	1,510,578	4564		74,306		72,154		78,972			(2,446)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXB05A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/21/2023	11/14/2025	1	1,075,909	4502		51,655		48,933		56,068			(2,854)		7,364		0001
Purchased Call/S&P 500 INDEX/SPXB05B$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/27/2023	11/21/2025	1	2,082,073	4546		103,215		98,504		111,334			(4,840)		14,324		0001
Purchased Call/S&P 500 INDEX/SPXB05E$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/22/2023	12/24/2025	1	1,734,000	4754.63		73,175		72,672		72,800			(898)		12,211		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8150$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024	1	2,088,688	.3840		65,563		182		116,312			(65,202)		773		0001
Purchased Call/S&P 500 INDEX/SPX8150$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024	1	3,831,821	.3839		227,893		631		447,701			(226,638)		1,418		0001
Purchased Call/S&P 500 INDEX/SPX8150$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2023	01/03/2024	1	2,181,022	.3826		127,201		709		253,955			(126,150)		989		0001
Purchased Call/S&P 500 INDEX/SPX8150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024	1	2,012,171	.3825		69,574		775		115,531			(68,610)		1,178		0001
Purchased Call/S&P 500 INDEX/SPX8150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024	1	2,076,078	.3895		111,376		1,241		208,593			(109,833)		1,215		0001
Purchased Call/S&P 500 INDEX/SPX8150$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024	1	3,769,922	.3895		126,324		2,792		221,230			(123,201)		2,960		0001
Purchased Call/S&P 500 INDEX/SPX8150$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024	1	1,611,325	.3892		81,434		1,800		150,790			(79,420)		1,265		0001
Purchased Call/S&P 500 INDEX/SPX8150$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/08/2024	1	4,510,503	.3895		266,456		5,167		512,002			(260,583)		3,339		0001
Purchased Call/S&P 500 INDEX/SPX8150$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024	1	2,538,207	.3911		84,584		2,126		139,872			(82,254)		2,101		0001
Purchased Call/S&P 500 INDEX/SPX8150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024	1	1,964,559	.3913		121,770		3,061		221,297			(118,416)		1,626		0001
Purchased Call/S&P 500 INDEX/SPX8150$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	22,373,000	3999.09		525,766		16,110		891,805			(508,433)		20,283		0001
Purchased Call/S&P 500 INDEX/SPX8150$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	4,113,000	3999.09		102,002		3,125		174,190			(98,640)		3,729		0001
Purchased Call/S&P 500 INDEX/SPX8150$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	2,468,000	3999.09		94,524		2,896		168,421			(91,408)		2,237		0001
Purchased Call/S&P 500 INDEX/SPX8150$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/10/2024	1	2,064,217	.3917		93,853		2,366		160,879			(91,261)		1,708		0001
Purchased Call/S&P 500 INDEX/SPX8150$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024	1	2,195,194	.3970		73,649		2,057		126,787			(71,417)		1,905		0001
Purchased Call/S&P 500 INDEX/SPX8150$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024	1	2,612,003	.3970		140,457		3,923		260,924			(136,200)		2,267		0001
Purchased Call/S&P 500 INDEX/SPX8150$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	1	1,712,763	.3983		86,176		2,641		159,734			(83,335)		1,553		0001
Purchased Call/S&P 500 INDEX/SPX8150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/17/2023	01/12/2024	1	2,084,221	.3978		118,770		3,649		218,128			(114,811)		1,890		0001
Purchased Call/S&P 500 INDEX/SPX8150$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/19/2024	1	2,164,381	.3914		97,477		4,874		165,540			(92,389)		2,469		0001
Purchased Call/S&P 500 INDEX/SPX8150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/18/2024	1	3,201,542	.3928		194,304		9,201		356,200			(184,669)		3,555		0001
Purchased Call/S&P 500 INDEX/SPX8151$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2023	01/24/2024	1	1,824,168	.4018		72,499		4,606		125,023			(67,719)		2,339		0001
Purchased Call/S&P 500 INDEX/SPX8151$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024	1	19,491,000	4070.56		473,631		32,891		771,226			(439,800)		26,010		0001
Purchased Call/S&P 500 INDEX/SPX8151$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024	1	5,448,000	4070.56		132,931		10,254		215,237			(122,427)		7,678		0001
Purchased Call/S&P 500 INDEX/SPX8151$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024	1	3,569,000	4070.56		133,838		10,324		225,364			(123,262)		5,030		0001
Purchased Call/S&P 500 INDEX/SPX8151$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2023	01/25/2024	1	1,373,579	.4016		64,214		4,305		110,207			(59,755)		1,797		0001
Purchased Call/S&P 500 INDEX/SPX8151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2023	01/29/2024	1	2,715,064	.4071		164,596		12,766		309,494			(151,446)		3,827		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8151$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024	1	8,562,000	4179.76		210,625		18,670		335,441			(191,582)		12,872		0001
Purchased Call/S&P 500 INDEX/SPX8151$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024	1	2,151,000	4179.76		67,541		5,987		109,270			(61,435)		3,234		0001
Purchased Call/S&P 500 INDEX/SPX8151$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2024	1	2,577,000	4136.48		104,369		10,063		173,519			(94,131)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX8151$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/01/2024	1	3,072,931	4119		184,769		15,955		324,984			(168,481)		4,549		0001
Purchased Call/S&P 500 INDEX/SPX8151$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/02/2024	1	2,294,688	4180		110,942		9,862		197,357			(100,884)		3,450		0001
Purchased Call/S&P 500 INDEX/SPX8151$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024	1	1,977,237	4136		66,523		6,468		109,300			(59,908)		3,105		0001
Purchased Call/S&P 500 INDEX/SPX8151$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024	1	2,039,285	4136		127,110		12,358		231,156			(114,469)		3,202		0001
Purchased Call/S&P 500 INDEX/SPX8151$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024	1	1,673,210	4111		62,495		6,232		101,822			(56,125)		2,664		0001
Purchased Call/S&P 500 INDEX/SPX8151$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024	1	1,656,765	4111		103,124		10,284		182,359			(92,612)		2,637		0001
Purchased Call/S&P 500 INDEX/SPX8151$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/06/2024	1	3,461,529	4111		210,980		21,216		384,008			(189,416)		5,510		0001
Purchased Call/S&P 500 INDEX/SPX8151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024	1	1,583,899	4133		88,814		8,707		162,248			(79,957)		2,487		0001
Purchased Call/S&P 500 INDEX/SPX8151$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2024	1	3,447,792	4164		179,163		18,465		331,011			(160,407)		5,562		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024	1	817,081	4124		75,513		7,971		133,570			(67,422)		1,335		0001
Purchased Call/S&P 500 INDEX/SPX8151$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2023	02/09/2024	1	2,640,828	4101		160,775		17,466		277,159			(142,960)		4,371		0001
Purchased Call/S&P 500 INDEX/SPX8151$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	1	2,280,000	4147.6		70,908		8,790		113,656			(61,972)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX8151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	1	2,199,000	4147.6		85,321		10,577		139,857			(74,568)		3,903		0001
Purchased Call/S&P 500 INDEX/SPX8151$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024	1	1,767,079	4090		65,206		7,607		102,730			(57,461)		3,033		0001
Purchased Call/S&P 500 INDEX/SPX8151$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024	1	1,897,973	4090		121,958		14,228		208,112			(107,471)		3,257		0001
Purchased Call/S&P 500 INDEX/SPX8151$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024	1	2,515,385	4137		90,185		10,742		146,123			(79,253)		4,367		0001
Purchased Call/S&P 500 INDEX/SPX8152$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/14/2024	1	1,588,274	4136		85,494		10,392		146,231			(74,924)		2,788		0001
Purchased Call/S&P 500 INDEX/SPX8152$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024	1	3,016,084	4137		166,030		19,776		285,784			(145,905)		5,236		0001
Purchased Call/S&P 500 INDEX/SPX8152$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/14/2024	1	1,538,738	4136		52,489		6,451		85,077			(45,982)		2,701		0001
Purchased Call/S&P 500 INDEX/SPX8152$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024	1	1,857,153	3951		97,661		16,232		168,112			(81,340)		3,796		0001
Purchased Call/S&P 500 INDEX/SPX8152$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024	1	1,564,750	3951		96,062		16,010		158,831			(79,963)		3,198		0001
Purchased Call/S&P 500 INDEX/SPX8152$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2023	03/01/2024	1	1,683,792	3971		97,749		16,383		170,501			(81,186)		3,442		0001
Purchased Call/S&P 500 INDEX/SPX8152$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2023	03/06/2024	1	1,623,059	4048		81,736		14,799		158,347			(66,875)		3,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8152$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2023	03/07/2024	1	1,594,548	3986		91,432		16,763		169,781			(74,602)		3,416		0001
Purchased Call/S&P 500 INDEX/SPX8152$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/13/2023	03/08/2024	1	2,472,460	3918		137,520		25,665		256,833			(111,616)		5,336		0001
Purchased Call/S&P 500 INDEX/SPX8152$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/14/2023	03/12/2024	1	2,672,220	3862		152,178		29,847		268,595			(122,077)		5,934		0001
Purchased Call/S&P 500 INDEX/SPX8152$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024	1	2,884,108	3856		130,429		25,942		218,230			(104,271)		6,449		0001
Purchased Call/S&P 500 INDEX/SPX8152$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024	1	2,618,061	3856		148,362		29,508		256,432			(118,608)		5,854		0001
Purchased Call/S&P 500 INDEX/SPX8152$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024	1	1,961,688	3862		106,507		20,947		184,640			(85,382)		4,356		0001
Purchased Call/S&P 500 INDEX/SPX8152$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024	1	2,065,951	3862		127,587		25,093		226,857			(102,280)		4,588		0001
Purchased Call/S&P 500 INDEX/SPX8152$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/14/2024	1	1,356,074	3919		68,823		13,840		123,045			(54,870)		3,053		0001
Purchased Call/S&P 500 INDEX/SPX8152$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2023	03/15/2024	1	3,754,634	3895		212,822		43,747		372,455			(168,972)		8,510		0001
Purchased Call/S&P 500 INDEX/SPX8152$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	1	2,442,957	3915		126,741		26,125		214,250			(100,409)		5,537		0001
Purchased Call/S&P 500 INDEX/SPX8152$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	1	1,631,635	3960		75,862		15,637		130,811			(60,101)		3,698		0001
Purchased Call/S&P 500 INDEX/SPX8152$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	1	1,766,285	3960		96,871		19,968		172,468			(76,746)		4,003		0001
Purchased Call/S&P 500 INDEX/SPX8152$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024	1	1,733,243	4003		81,638		18,142		144,207			(63,471)		4,082		0001
Purchased Call/S&P 500 INDEX/SPX8152$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024	1	1,801,292	4003		99,365		22,081		181,126			(77,253)		4,243		0001
Purchased Call/S&P 500 INDEX/SPX8152$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024	1	1,948,800	3937		94,669		21,241		158,110			(73,401)		4,618		0001
Purchased Call/S&P 500 INDEX/SPX8152$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024	1	2,533,492	3971		131,045		30,493		228,077			(100,360)		6,113		0001
Purchased Call/S&P 500 INDEX/SPX8153$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024	1	2,152,277	3971		122,568		28,520		217,576			(93,867)		5,193		0001
Purchased Call/S&P 500 INDEX/SPX8153$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024	1	2,704,244	3971		99,705		23,411		165,195			(76,148)		6,563		0001
Purchased Call/S&P 500 INDEX/SPX8153$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024	1	5,094,780	3971		253,829		59,601		439,334			(193,858)		12,365		0001
Purchased Call/S&P 500 INDEX/SPX8153$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024	1	2,815,432	3971		154,130		36,191		270,795			(117,714)		6,833		0001
Purchased Call/S&P 500 INDEX/SPX8153$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/27/2024	1	1,992,743	3978		94,168		22,310		161,942			(71,722)		4,864		0001
Purchased Call/S&P 500 INDEX/SPX8153$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2023	03/27/2024	1	2,577,439	3978		145,405		34,544		243,982			(110,651)		6,292		0001
Purchased Call/S&P 500 INDEX/SPX8153$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	10,818,000	4050.83		259,632		62,744		411,415			(196,864)		26,559		0001
Purchased Call/S&P 500 INDEX/SPX8153$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	2,344,000	4050.83		76,883		18,580		124,276			(58,296)		5,755		0001
Purchased Call/S&P 500 INDEX/SPX8153$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	2,029,541	3972		84,453		20,409		133,340			(64,036)		4,983		0001
Purchased Call/S&P 500 INDEX/SPX8153$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	2,149,069	3972		124,154		30,004		204,761			(94,139)		5,276		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8153\$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	1	1,893,071	4028		94,588		22,859		159,414			(71,720)		4,648		0001
Purchased Call/S&P 500 INDEX/SPX8153\$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	8,292,000	4109.31		199,837		48,429		313,047			(151,392)		20,357		0001
Purchased Call/S&P 500 INDEX/SPX8153\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024	1	14,694,000	4109.31		354,125		88,775		553,265			(265,353)		36,886		0001
Purchased Call/S&P 500 INDEX/SPX8153\$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	1	5,920,000	4109.31		142,672		36,060		222,707			(106,616)		14,941		0001
Purchased Call/S&P 500 INDEX/SPX8153\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	1	3,327,000	4109.31		117,110		29,599		186,767			(87,515)		8,397		0001
Purchased Call/S&P 500 INDEX/SPX8153\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	2,078,350	4028		93,840		22,741		148,101			(71,091)		5,102		0001
Purchased Call/S&P 500 INDEX/SPX8153\$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	2,134,739	4028		127,057		30,791		208,389			(96,255)		5,241		0001
Purchased Call/S&P 500 INDEX/SPX8153\$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	1	1,466,400	4051		73,450		17,800		119,391			(55,644)		3,600		0001
Purchased Call/S&P 500 INDEX/SPX8153\$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/03/2023	04/03/2024	1	2,808,000	4124.51		97,999		25,038		154,233			(72,830)		7,125		0001
Purchased Call/S&P 500 INDEX/SPX8153\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024	1	4,076,436	4109		147,332		37,443		235,178			(109,689)		10,288		0001
Purchased Call/S&P 500 INDEX/SPX8153\$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024	1	2,161,497	4109		114,126		29,004		191,195			(84,968)		5,455		0001
Purchased Call/S&P 500 INDEX/SPX8153\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024	1	1,573,866	4109		88,956		22,608		151,041			(66,228)		3,972		0001
Purchased Call/S&P 500 INDEX/SPX8153\$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/03/2024	1	2,944,900	4125		134,518		34,463		223,493			(99,875)		7,472		0001
Purchased Call/S&P 500 INDEX/SPX8153\$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2023	04/03/2024	1	1,963,267	4125		99,946		25,606		168,478			(74,206)		4,982		0001
Purchased Call/S&P 500 INDEX/SPX8153\$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2023	04/05/2024	1	1,630,139	4106		153,226		40,547		289,542			(112,479)		4,180		0001
Purchased Call/S&P 500 INDEX/SPX8153\$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2023	04/10/2024	1	2,654,485	4109		127,688		35,176		203,913			(92,355)		6,982		0001
Purchased Call/S&P 500 INDEX/SPX8153\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2023	04/11/2024	1	1,527,882	4107		84,288		23,452		136,470			(60,733)		4,038		0001
Purchased Call/S&P 500 INDEX/SPX8154\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/13/2023	04/12/2024	1	9,202,000	4146.22		224,529		63,440		341,353			(161,169)		24,441		0001
Purchased Call/S&P 500 INDEX/SPX8154\$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/12/2024	1	2,251,949	4094		127,314		36,072		203,977			(91,288)		5,981		0001
Purchased Call/S&P 500 INDEX/SPX8154\$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2023	04/12/2024	1	2,562,364	4146		124,193		35,188		202,081			(89,051)		6,806		0001
Purchased Call/S&P 500 INDEX/SPX8154\$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2023	04/16/2024	1	1,961,860	4139		97,938		28,678		152,993			(69,148)		5,311		0001
Purchased Call/S&P 500 INDEX/SPX8154\$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	1	1,906,925	4155		104,271		31,571		169,104			(72,761)		5,234		0001
Purchased Call/S&P 500 INDEX/SPX8154\$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	1	1,544,541	4130		82,261		24,907		130,012			(57,402)		4,240		0001
Purchased Call/S&P 500 INDEX/SPX8154\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	113,747	4133.52		5,528		1,706		8,581			(3,826)		316		0001
Purchased Call/S&P 500 INDEX/SPX8154\$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2023	04/19/2024	1	4,195,867	4130		238,049		72,277		378,747			(165,513)		11,517		0001
Purchased Call/S&P 500 INDEX/SPX8154\$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/15/2024	1	1,631,022	4129		79,660		23,898		126,360			(55,807)		4,395		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8154$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/24/2024	1	2,308,468	4137		124,122		39,415		199,360			(84,799)		6,479		0001
Purchased Call/S&P 500 INDEX/SPX8154$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2023	04/25/2024	1	1,600,151	4072		89,022		28,438		136,830			(60,653)		4,510		0001
Purchased Call/S&P 500 INDEX/SPX8154$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024	1	2,138,000	4169.48		76,754		25,162		114,848			(51,657)		6,129		0001
Purchased Call/S&P 500 INDEX/SPX8154$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	1,815,000	4169.48		69,515		22,399		104,827			(47,171)		5,138		0001
Purchased Call/S&P 500 INDEX/SPX8154$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/25/2024	1	2,353,402	4072		108,190		34,657		157,644			(73,617)		6,634		0001
Purchased Call/S&P 500 INDEX/SPX8154$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	2,555,274	4056		156,290		50,360		233,084			(106,054)		7,234		0001
Purchased Call/S&P 500 INDEX/SPX8154$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	2,328,202	4135		113,929		36,710		173,387			(77,309)		6,591		0001
Purchased Call/S&P 500 INDEX/SPX8154$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	1	1,993,239	4135		111,072		35,790		172,031			(75,370)		5,643		0001
Purchased Call/S&P 500 INDEX/SPX8154$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024	1	3,146,000	4119.17		111,998		39,691		168,256			(72,217)		9,388		0001
Purchased Call/S&P 500 INDEX/SPX8154$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024	1	2,700,000	4119.17		104,760		37,126		158,622			(67,550)		8,057		0001
Purchased Call/S&P 500 INDEX/SPX8154$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024	1	2,820,923	4136		153,777		53,950		244,203			(99,702)		8,353		0001
Purchased Call/S&P 500 INDEX/SPX8154$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024	1	2,531,385	4136		145,876		51,178		234,117			(94,579)		7,495		0001
Purchased Call/S&P 500 INDEX/SPX8154$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/08/2024	1	4,990,573	4138		236,678		83,457		367,888			(153,030)		14,834		0001
Purchased Call/S&P 500 INDEX/SPX8154$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2023	05/08/2024	1	4,320,197	4138		214,730		75,717		336,060			(138,839)		12,842		0001
Purchased Call/S&P 500 INDEX/SPX8155$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2023	05/09/2024	1	1,888,486	4132		72,156		25,642		110,019			(46,456)		5,635		0001
Purchased Call/S&P 500 INDEX/SPX8155$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2023	05/09/2024	1	2,162,074	4134		117,774		41,854		189,231			(75,827)		6,452		0001
Purchased Call/S&P 500 INDEX/SPX8155$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/11/2023	05/09/2024	1	1,515,855	4119		84,692		30,348		134,580			(54,445)		4,523		0001
Purchased Call/S&P 500 INDEX/SPX8155$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/11/2023	05/10/2024	1	3,579,059	4138		172,152		61,994		270,791			(110,366)		10,721		0001
Purchased Call/S&P 500 INDEX/SPX8155$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/15/2024	1	1,958,000	4136.28		72,838		27,014		108,214			(45,772)		5,976		0001
Purchased Call/S&P 500 INDEX/SPX8155$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/15/2024	1	3,372,000	4136.28		133,868		49,649		200,970			(84,125)		10,292		0001
Purchased Call/S&P 500 INDEX/SPX8155$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/10/2024	1	1,570,017	4132		66,903		24,227		101,301			(42,625)		4,703		0001
Purchased Call/S&P 500 INDEX/SPX8155$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/15/2023	05/10/2024	1	2,012,257	4132		113,831		41,220		179,384			(72,524)		6,028		0001
Purchased Call/S&P 500 INDEX/SPX8155$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/18/2023	05/16/2024	1	1,960,422	4110		107,444		40,590		158,580			(67,005)		6,005		0001
Purchased Call/S&P 500 INDEX/SPX8155$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2023	05/24/2024	1	2,996,000	4115.24		139,913		55,350		209,314			(84,483)		9,442		0001
Purchased Call/S&P 500 INDEX/SPX8155$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024	1	4,222,000	4283.85		93,306		40,245		126,195			(53,026)		13,889		0001
Purchased Call/S&P 500 INDEX/SPX8155$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024	1	4,480,000	4283.85		113,792		49,081		154,700			(64,669)		14,738		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8155$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2023	06/12/2024	1	3,369,000	4338.93		85,910		38,470		113,867			(47,415)		11,291		0001
Purchased Call/S&P 500 INDEX/SPX8155$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2023	06/12/2024	1	3,001,000	4338.93		85,228		38,165		113,613			(47,039)		10,058		0001
Purchased Call/S&P 500 INDEX/SPX8156$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2023	06/11/2024	1	5,210,218	4299		189,120		84,634		245,294			(104,432)		17,409		0001
Purchased Call/S&P 500 INDEX/SPX8156$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2023	06/11/2024	1	2,777,064	4299		173,819		77,787		235,566			(95,983)		9,279		0001
Purchased Call/S&P 500 INDEX/SPX8156$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024	1	5,158,000	4372.59		68,086		30,863		87,446			(37,205)		17,392		0001
Purchased Call/S&P 500 INDEX/SPX8156$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	3,134,000	4328.82		80,857		39,318		105,479			(41,533)		10,943		0001
Purchased Call/S&P 500 INDEX/SPX8156$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	2,087,000	4328.82		60,523		29,430		79,537			(31,088)		7,287		0001
Purchased Call/S&P 500 INDEX/SPX8156$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	3,202,000	4328.82		148,893		72,401		201,572			(76,481)		11,180		0001
Purchased Call/S&P 500 INDEX/SPX8156$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	1	3,220,000	4328.82		160,678		78,132		219,285			(82,534)		11,243		0001
Purchased Call/S&P 500 INDEX/SPX8156$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/27/2023	06/27/2024	1	5,888,000	4378.41		151,910		74,286		194,289			(77,615)		20,617		0001
Purchased Call/S&P 500 INDEX/SPX8156$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/28/2023	06/28/2024	1	3,962,000	4376.86		102,220		50,267		130,777			(51,948)		13,912		0001
Purchased Call/S&P 500 INDEX/SPX8156$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2023	07/03/2024	1	6,255,000	4455.59		316,503		160,431		400,644			(156,522)		22,266		0001
Purchased Call/S&P 500 INDEX/SPX8157$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/12/2024	1	4,585,000	4510.04		205,867		110,062		248,792			(96,447)		16,713		0001
Purchased Call/S&P 500 INDEX/SPX8157$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/12/2024	1	3,906,000	4510.04		195,300		104,412		236,956			(91,497)		14,238		0001
Purchased Call/S&P 500 INDEX/SPX8157$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/13/2023	07/11/2024	1	2,543,696	4439		139,697		74,505		167,981			(65,627)		9,248		0001
Purchased Call/S&P 500 INDEX/SPX8157$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/12/2024	1	2,516,050	4461		157,604		84,493		188,379			(73,606)		9,172		0001
Purchased Call/S&P 500 INDEX/SPX8157$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/16/2024	1	1,667,005	4505		98,398		53,548		113,673			(44,874)		6,139		0001
Purchased Call/S&P 500 INDEX/SPX8157$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/16/2024	1	3,861,145	4505		238,057		129,551		275,625			(108,565)		14,219		0001
Purchased Call/S&P 500 INDEX/SPX8157$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/17/2024	1	4,563,495	4523		228,942		124,878		264,102			(104,122)		16,848		0001
Purchased Call/S&P 500 INDEX/SPX8157$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2023	07/17/2024	1	2,202,599	4523		121,740		66,404		140,572			(55,367)		8,132		0001
Purchased Call/S&P 500 INDEX/SPX8157$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/19/2023	07/19/2024	1	4,252,000	4565.72		213,450		117,280		244,582			(96,228)		15,777		0001
Purchased Call/S&P 500 INDEX/SPX8157$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/19/2023	07/17/2024	1	2,240,385	4517		136,425		74,619		156,638			(61,841)		8,271		0001
Purchased Call/S&P 500 INDEX/SPX8157$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/19/2023	07/18/2024	1	1,821,992	4555		89,648		49,146		102,780			(40,526)		6,743		0001
Purchased Call/S&P 500 INDEX/SPX8157$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/19/2024	1	4,629,640	4566		253,541		140,856		294,826			(113,536)		17,178		0001
Purchased Call/S&P 500 INDEX/SPX8157$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	175,924	4536.34		10,432		5,834		12,285			(4,633)		658		0001
Purchased Call/S&P 500 INDEX/SPX8157$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2023	07/24/2024	1	5,898,000	4554.64		303,157		170,734		349,176			(132,528)		22,154		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8157$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2023	07/19/2024	1	3,142,665	4535		186,618		103,965		213,711			(82,712)		11,661		0001
Purchased Call/S&P 500 INDEX/SPX8157$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2023	07/19/2024	1	1,868,972	4536		102,308		56,996		117,060			(45,344)		6,935		0001
Purchased Call/S&P 500 INDEX/SPX8157$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2023	07/23/2024	1	1,528,720	4536		88,011		49,597		98,759			(38,444)		5,728		0001
Purchased Call/S&P 500 INDEX/SPX8157$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2023	07/23/2024	1	3,442,816	4536		211,822		119,369		237,587			(92,527)		12,901		0001
Purchased Call/S&P 500 INDEX/SPX8157$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2023	07/24/2024	1	5,215,063	4555		270,678		152,862		303,862			(117,912)		19,589		0001
Purchased Call/S&P 500 INDEX/SPX8158$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/28/2023	07/26/2024	1	2,708,114	4567		158,082		90,897		175,835			(67,749)		10,222		0001
Purchased Call/S&P 500 INDEX/SPX8158$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	3,173,079	4499.38		162,779		98,383		195,729			(64,489)		12,345		0001
Purchased Call/S&P 500 INDEX/SPX8158$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2023	08/09/2024	1	5,813,000	4467.71		292,975		177,878		362,470			(115,269)		22,667		0001
Purchased Call/S&P 500 INDEX/SPX8158$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	6,652,000	4387.55		168,296		108,190		211,767			(60,237)		26,688		0001
Purchased Call/S&P 500 INDEX/SPX8158$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	4,803,000	4387.55		128,720		82,749		162,094			(46,072)		19,269		0001
Purchased Call/S&P 500 INDEX/SPX8158$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	1,908,000	4387.55		59,339		38,146		75,218			(21,239)		7,655		0001
Purchased Call/S&P 500 INDEX/SPX8158$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	4,454,052	4387.55		222,703		143,166		290,186			(79,710)		17,870		0001
Purchased Call/S&P 500 INDEX/SPX8158$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2023	09/11/2024	1	1,714,731	4477		107,263		75,055		135,704			(32,326)		7,166		0001
Purchased Call/S&P 500 INDEX/SPX8159$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/13/2024	1	4,536,636	4505		260,410		185,181		342,952			(76,549)		19,034		0001
Purchased Call/S&P 500 INDEX/SPX8159$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	2,685,000	4320.06		112,502		82,189		149,739			(30,907)		11,417		0001
Purchased Call/S&P 500 INDEX/SPX8159$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	3,723,000	4320.06		183,172		133,817		247,941			(50,322)		15,831		0001
Purchased Call/S&P 500 INDEX/SPX8159$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	2,104,252	4402		107,335		78,414		152,763			(29,488)		8,948		0001
Purchased Call/S&P 500 INDEX/SPX8159$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	3,031,000	4330		182,686		133,462		253,548			(50,188)		12,889		0001
Purchased Call/S&P 500 INDEX/SPX8159$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2023	09/20/2024	1	3,015,402	4320		122,429		89,690		161,102			(32,896)		12,822		0001
Purchased Call/S&P 500 INDEX/SPX8159$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2023	09/20/2024	1	5,512,529	4320		263,915		193,342		352,971			(70,913)		23,441		0001
Purchased Call/S&P 500 INDEX/SPX8159$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/28/2023	09/27/2024	1	3,372,588	4275		161,635		120,890		217,207			(41,626)		14,530		0001
Purchased Call/S&P 500 INDEX/SPX8159$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/28/2023	09/27/2024	1	3,470,902	4275		216,983		162,286		300,952			(55,880)		14,954		0001
Purchased Call/S&P 500 INDEX/SPX821ES$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024	1	1,747,000	3839.5	63,940			176		116,072			(63,764)		647		0001
Purchased Call/S&P 500 INDEX/SPX821F$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	6,260,000	3824.14		72,616		400		125,051			(72,019)		2,838		0001
Purchased Call/S&P 500 INDEX/SPX821F$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	1	2,685,000	3824.14		45,914		253		80,453			(45,536)		1,217		0001
Purchased Call/S&P 500 INDEX/SPX821F$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	1	3,445,000	3852.97		77,857		643		137,536			(77,004)		1,803		0001
Purchased Call/S&P 500 INDEX/SPX821F$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024	1	7,677,000	3808.1		173,500		1,922		306,433			(171,123)		4,493		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	740,767	3895.08		78,003		1,504		167,323			(76,302)		548		0001
Purchased Call/S&P 500 INDEX/SPX821FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	1	4,393,000	3892.09		52,277		1,152		87,619			(50,988)		3,449		0001
Purchased Call/S&P 500 INDEX/SPX821FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	1	4,520,000	3892.09		103,960		2,291		180,298			(101,397)		3,549		0001
Purchased Call/S&P 500 INDEX/SPX821GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,852,174	.3983		110,242		3,387		207,770			(106,567)		1,679		0001
Purchased Call/S&P 500 INDEX/SPX821GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024	1	1,374,910	.3997		69,959		2,156		134,912			(67,621)		1,246		0001
Purchased Call/S&P 500 INDEX/SPX821GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024	1	2,070,011	.3996		120,471		3,712		242,186			(116,444)		1,877		0001
Purchased Call/S&P 500 INDEX/SPX821GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/16/2024	1	1,707,611	.3999		99,077		4,117		199,088			(94,710)		1,788		0001
Purchased Call/S&P 500 INDEX/SPX821GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2023	01/17/2024	1	2,733,423	.3990		151,769		6,764		314,508			(144,661)		2,950		0001
Purchased Call/S&P 500 INDEX/SPX821GSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/17/2024	1	2,364,302	.3987		115,659		5,169		215,901			(110,227)		2,551		0001
Purchased Call/S&P 500 INDEX/SPX821GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	1	4,617,000	4019.81		111,270		6,744		183,491			(104,258)		5,795		0001
Purchased Call/S&P 500 INDEX/SPX821GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	1	3,520,000	4019.81		94,688		5,739		157,364			(88,721)		4,418		0001
Purchased Call/S&P 500 INDEX/SPX821GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	4,268,000	4016.95		53,350		3,380		84,808			(49,842)		5,472		0001
Purchased Call/S&P 500 INDEX/SPX821GSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	2,129,000	4016.95		34,277		2,172		54,991			(32,023)		2,730		0001
Purchased Call/S&P 500 INDEX/SPX821GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	2,458,000	4016.95		52,355		3,317		85,451			(48,913)		3,151		0001
Purchased Call/S&P 500 INDEX/SPX821HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	1	6,094,000	4016.95		147,475		9,344		242,092			(137,778)		7,813		0001
Purchased Call/S&P 500 INDEX/SPX821HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	2,694,000	4016.22		59,807		3,954		97,592			(55,710)		3,525		0001
Purchased Call/S&P 500 INDEX/SPX821HS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	7,811,000	4016.22		189,026		12,498		310,065			(176,079)		10,221		0001
Purchased Call/S&P 500 INDEX/SPX821HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	1	3,540,000	4016.22		95,580		6,319		158,067			(89,033)		4,632		0001
Purchased Call/S&P 500 INDEX/SPX821HS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/22/2024	1	1,612,880	.3973		87,534		5,106		152,400			(82,214)		1,980		0001
Purchased Call/S&P 500 INDEX/SPX821HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/23/2024	1	2,158,486	.4020		126,270		7,695		237,062			(118,270)		2,709		0001
Purchased Call/S&P 500 INDEX/SPX821HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2023	01/24/2024	1	2,097,157	.4018		125,405		8,034		228,185			(117,114)		2,689		0001
Purchased Call/S&P 500 INDEX/SPX821HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2023	01/25/2024	1	2,128,597	.4016		111,544		7,436		195,662			(103,883)		2,785		0001
Purchased Call/S&P 500 INDEX/SPX821HSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	2,929,000	4070.56		50,086		3,478		79,865			(46,508)		3,909		0001
Purchased Call/S&P 500 INDEX/SPX821HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	3,491,000	4070.56		90,068		6,255		147,019			(83,634)		4,659		0001
Purchased Call/S&P 500 INDEX/SPX821HSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024	1	3,101,000	4070.56		59,539		4,593		95,249			(54,834)		4,370		0001
Purchased Call/S&P 500 INDEX/SPX821HSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/25/2024	1	1,397,818	.4017		49,851		3,333		79,387			(46,418)		1,829		0001
Purchased Call/S&P 500 INDEX/SPX821HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	3,467,607	.4060		182,312		12,661		320,227			(169,290)		4,627		0001
Purchased Call/S&P 500 INDEX/SPX821HSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	2,605,000	4017.77		32,823		2,622		51,656			(30,125)		3,734		0001
Purchased Call/S&P 500 INDEX/SPX821HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	3,522,000	4017.77		60,226		4,811		96,008			(55,276)		5,049		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821HSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	1	2,210,000	4017.77		70,499		5,632		117,078			(64,705)		3,168		0001
Purchased Call/S&P 500 INDEX/SPX821HSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024	1	2,192,632	4060		70,292		4,895		119,808			(65,229)		2,926		0001
Purchased Call/S&P 500 INDEX/SPX821HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024	1	2,135,136	4067		114,749		7,991		216,079			(106,485)		2,849		0001
Purchased Call/S&P 500 INDEX/SPX821HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,770,000	4076.6		34,902		2,884		54,844			(31,938)		4,036		0001
Purchased Call/S&P 500 INDEX/SPX821HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,336,000	4076.6		39,245		3,243		62,418			(35,912)		3,404		0001
Purchased Call/S&P 500 INDEX/SPX821HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	2,268,000	4076.6		68,267		5,642		112,056			(62,469)		3,305		0001
Purchased Call/S&P 500 INDEX/SPX821HSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/26/2024	1	2,579,513	4062		123,381		8,616		218,277			(114,470)		3,442		0001
Purchased Call/S&P 500 INDEX/SPX821HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024	1	2,507,465	4071		83,899		6,507		140,177			(77,197)		3,534		0001
Purchased Call/S&P 500 INDEX/SPX821HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024	1	1,440,978	4071		82,110		6,369		151,907			(75,551)		2,031		0001
Purchased Call/S&P 500 INDEX/SPX821IS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/30/2024	1	2,414,680	4018		126,973		10,172		217,752			(116,508)		3,461		0001
Purchased Call/S&P 500 INDEX/SPX821IS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	7,598,000	4119.21		96,495		8,241		150,125			(88,035)		11,249		0001
Purchased Call/S&P 500 INDEX/SPX821IS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	2,956,000	4119.21		49,070		4,191		77,353			(44,768)		4,376		0001
Purchased Call/S&P 500 INDEX/SPX821IS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	6,491,000	4119.21		158,380		13,526		256,090			(144,495)		9,610		0001
Purchased Call/S&P 500 INDEX/SPX821IS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	2,276,000	4119.21		64,411		5,501		105,431			(58,764)		3,370		0001
Purchased Call/S&P 500 INDEX/SPX821IS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/26/2024	1	1,717,776	4071		53,548		3,750		84,854			(49,669)		2,292		0001
Purchased Call/S&P 500 INDEX/SPX821IS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024	1	1,454,433	4018		52,805		4,242		81,356			(48,441)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX821IS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024	1	2,462,893	4018		162,886		13,085		273,219			(149,425)		3,530		0001
Purchased Call/S&P 500 INDEX/SPX821ISA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	1	3,567,025	4077		183,943		15,244		310,578			(168,277)		5,198		0001
Purchased Call/S&P 500 INDEX/SPX821ISQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1	2,110,000	4164		55,915		5,699		89,879			(50,094)		3,404		0001
Purchased Call/S&P 500 INDEX/SPX821ISR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	1	2,582,000	4164		84,173		8,580		137,479			(75,410)		4,166		0001
Purchased Call/S&P 500 INDEX/SPX821JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,348,000	4090.46		51,656		5,596		83,042			(45,980)		3,886		0001
Purchased Call/S&P 500 INDEX/SPX821JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	18,158,000	4090.46		441,239		47,801		713,214			(392,752)		30,055		0001
Purchased Call/S&P 500 INDEX/SPX821JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,026,000	4090.46		52,068		5,641		84,525			(46,346)		3,353		0001
Purchased Call/S&P 500 INDEX/SPX821JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,402,000	4090.46		67,977		7,364		110,757			(60,507)		3,976		0001
Purchased Call/S&P 500 INDEX/SPX821JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	2,264,000	4090.46		67,694		7,333		111,010			(60,255)		3,747		0001
Purchased Call/S&P 500 INDEX/SPX821JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	1	5,931,000	4090.46		144,123		16,675		232,756			(127,237)		10,179		0001
Purchased Call/S&P 500 INDEX/SPX821JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	1	3,767,000	4090.46		109,620		12,683		179,038			(96,776)		6,465		0001
Purchased Call/S&P 500 INDEX/SPX821JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/08/2024	1	1,968,337	4118		103,822		10,989		190,234			(92,667)		3,217		0001
Purchased Call/S&P 500 INDEX/SPX821JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/07/2024	1	1,773,864	4164		65,924		6,813		119,378			(59,003)		2,862		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2023	02/08/2024	1	1,713,030	.4118		59,243		6,288		96,086			(52,825)		2,800		0001
Purchased Call/S&P 500 INDEX/SPX821JSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	3,765,000	4136.13		47,439		5,750		73,728			(41,590)		6,610		0001
Purchased Call/S&P 500 INDEX/SPX821JSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	1,895,000	4136.13		26,720		3,239		41,733			(23,425)		3,327		0001
Purchased Call/S&P 500 INDEX/SPX821JSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	2,025,000	4136.13		41,310		5,007		65,304			(36,217)		3,555		0001
Purchased Call/S&P 500 INDEX/SPX821JSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	4,143,000	4136.13		101,504		12,303		161,748			(88,989)		7,274		0001
Purchased Call/S&P 500 INDEX/SPX821JSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	2,262,000	4136.13		58,586		7,101		93,786			(51,363)		3,971		0001
Purchased Call/S&P 500 INDEX/SPX821JSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2023	02/16/2024	1	1,635,000	4090.41		49,868		6,372		80,504			(43,446)		2,934		0001
Purchased Call/S&P 500 INDEX/SPX821JSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	3,096,000	4079.09		59,443		7,617		95,439			(51,768)		5,555		0001
Purchased Call/S&P 500 INDEX/SPX821JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	4,264,000	4079.09		129,199		16,555		212,195			(112,517)		7,650		0001
Purchased Call/S&P 500 INDEX/SPX821KS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	6,957,000	3991.05		86,267		12,358		136,527			(73,740)		13,255		0001
Purchased Call/S&P 500 INDEX/SPX821KS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	2,444,000	3991.05		40,570		5,812		64,711			(34,679)		4,657		0001
Purchased Call/S&P 500 INDEX/SPX821KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	8,068,000	3991.05		194,439		27,853		316,090			(166,205)		15,372		0001
Purchased Call/S&P 500 INDEX/SPX821KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	3,176,000	3991.05		85,752		12,284		139,910			(73,300)		6,051		0001
Purchased Call/S&P 500 INDEX/SPX821KSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	4,187,000	3970.04		82,484		12,143		133,399			(70,247)		8,052		0001
Purchased Call/S&P 500 INDEX/SPX821KSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	3,048,000	3970.04		77,419		11,398		126,872			(65,934)		5,862		0001
Purchased Call/S&P 500 INDEX/SPX821KSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	2,563,000	3970.04		94,575		13,924		159,014			(80,544)		4,929		0001
Purchased Call/S&P 500 INDEX/SPX821KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	2,673,000	3970.04		105,316		15,505		178,774			(89,692)		5,141		0001
Purchased Call/S&P 500 INDEX/SPX821KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	1	2,271,000	3970.04		39,288		6,061		63,429			(33,186)		4,487		0001
Purchased Call/S&P 500 INDEX/SPX821KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	1	8,532,000	3970.04		204,768		31,590		334,097			(172,965)		16,858		0001
Purchased Call/S&P 500 INDEX/SPX821KSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2023	02/23/2024	1	2,118,505	.4012		119,391		17,626		214,997			(101,532)		4,074		0001
Purchased Call/S&P 500 INDEX/SPX821KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2023	02/16/2024	1	1,702,899	.4084		137,285		17,992		297,948			(119,006)		3,055		0001
Purchased Call/S&P 500 INDEX/SPX821LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	01/18/2024	1	3,900,000	.4050		245,530		13,508		731,774			(231,319)		4,330		0001
Purchased Call/S&P 500 INDEX/SPX821LSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	7,612,000	3919.29		92,866		18,624		148,159			(74,090)		17,137		0001
Purchased Call/S&P 500 INDEX/SPX821LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,180,000	3919.29		30,956		6,208		49,839			(24,697)		4,908		0001
Purchased Call/S&P 500 INDEX/SPX821LST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,446,000	3919.29		50,388		10,105		82,001			(40,200)		5,507		0001
Purchased Call/S&P 500 INDEX/SPX821LSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	4,613,000	3919.29		108,867		21,833		179,188			(86,855)		10,385		0001
Purchased Call/S&P 500 INDEX/SPX821LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	1	2,948,000	3919.29		78,712		15,786		130,170			(62,797)		6,637		0001
Purchased Call/S&P 500 INDEX/SPX821LSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/12/2024	1	1,548,498	.3862		52,174		10,233		86,694			(41,854)		3,439		0001
Purchased Call/S&P 500 INDEX/SPX821MS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,193,000	3891.93		34,649		7,044		55,493			(27,549)		4,970		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,082,000	3891.93		43,514		8,846		70,858			(34,597)		4,719		0001
Purchased Call/S&P 500 INDEX/SPX821MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	5,356,000	3891.93		127,473		25,915		208,213			(101,351)		12,139		0001
Purchased Call/S&P 500 INDEX/SPX821MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,705,000	3891.93		68,166		13,858		111,698			(54,198)		6,131		0001
Purchased Call/S&P 500 INDEX/SPX821MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,112,000	3891.93		58,925		11,979		97,415			(46,850)		4,787		0001
Purchased Call/S&P 500 INDEX/SPX821MS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	1	2,551,000	3891.93		80,357		16,336		133,659			(63,890)		5,782		0001
Purchased Call/S&P 500 INDEX/SPX821MS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/12/2024	1	1,513,743	3862		51,532		10,135		85,886			(41,311)		3,362		0001
Purchased Call/S&P 500 INDEX/SPX821MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/14/2024	1	1,665,698	3919		56,674		11,397		97,957			(45,184)		3,750		0001
Purchased Call/S&P 500 INDEX/SPX821MS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2024	1	2,010,596	3919		67,013		13,589		108,877			(53,390)		4,527		0001
Purchased Call/S&P 500 INDEX/SPX821MSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2023	03/15/2024	1	1,712,781	3928		184,302		38,096		385,086			(145,905)		3,882		0001
Purchased Call/S&P 500 INDEX/SPX821MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,295,000	3936.97		52,829		11,756		83,162			(40,993)		10,179		0001
Purchased Call/S&P 500 INDEX/SPX821MSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	5,640,000	3936.97		136,488		30,372		217,838			(105,909)		13,366		0001
Purchased Call/S&P 500 INDEX/SPX821MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,875,000	3936.97		135,525		30,158		218,675			(105,161)		11,553		0001
Purchased Call/S&P 500 INDEX/SPX821MSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	03/19/2024	1	1,601,906	3917		76,164		16,594		125,238			(59,543)		3,726		0001
Purchased Call/S&P 500 INDEX/SPX821NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	1	2,481,000	4027.81		77,159		18,493		124,020			(58,556)		6,091		0001
Purchased Call/S&P 500 INDEX/SPX821NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	1	2,300,000	4027.81		81,420		19,514		132,211			(61,790)		5,647		0001
Purchased Call/S&P 500 INDEX/SPX821NS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/27/2024	1	2,366,200	3977		80,301		19,077		127,054			(61,108)		5,776		0001
Purchased Call/S&P 500 INDEX/SPX821NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024	1	3,035,000	4050.83		82,856		20,023		132,795			(62,825)		7,451		0001
Purchased Call/S&P 500 INDEX/SPX821NSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	1	2,045,669	4051		116,867		28,401		186,297			(88,300)		5,022		0001
Purchased Call/S&P 500 INDEX/SPX821NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	1	2,651,000	4100.6		90,929		23,482		144,112			(67,327)		6,762		0001
Purchased Call/S&P 500 INDEX/SPX821NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/02/2024	1	1,586,194	4109		79,134		20,167		134,335			(58,860)		4,003		0001
Purchased Call/S&P 500 INDEX/SPX821NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2024	1	1,783,761	4101		89,288		23,121		150,144			(66,049)		4,550		0001
Purchased Call/S&P 500 INDEX/SPX821NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	04/12/2024	1	2,066,435	4092		68,569		19,428		104,306			(49,166)		5,489		0001
Purchased Call/S&P 500 INDEX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	1	2,703,000	4154.87		93,794		27,829		142,783			(65,861)		7,386		0001
Purchased Call/S&P 500 INDEX/SPX8210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	1	1,931,000	4154.87		77,240		22,917		119,111			(54,237)		5,276		0001
Purchased Call/S&P 500 INDEX/SPX8210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2023	04/24/2024	1	1,484,688	4136		65,837		20,733		109,207			(45,037)		4,167		0001
Purchased Call/S&P 500 INDEX/SPX8210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	3,887,000	4135.35		49,365		15,862		72,356			(33,541)		11,003		0001
Purchased Call/S&P 500 INDEX/SPX8210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	1,982,000	4135.35		34,883		11,209		51,513			(23,701)		5,611		0001
Purchased Call/S&P 500 INDEX/SPX8210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	7,603,000	4135.35		188,554		60,588		281,035			(128,114)		21,523		0001
Purchased Call/S&P 500 INDEX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	2,720,000	4135.35		79,424		25,521		119,026			(53,965)		7,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	1	3,525,000	4135.35		136,065		43,722		207,804			(92,450)		9,979		0001
Purchased Call/S&P 500 INDEX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/24/2024	1	1,683,775	4137		55,995		17,781		85,360			(38,256)		4,726		0001
Purchased Call/S&P 500 INDEX/SPX8210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	1	4,279,000	4167.87		55,199		18,349		79,041			(36,799)		12,369		0001
Purchased Call/S&P 500 INDEX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	1	2,106,000	4167.87		77,922		25,903		116,430			(51,948)		6,088		0001
Purchased Call/S&P 500 INDEX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2023	05/01/2024	1	3,563,707	4168		192,580		64,371		314,997			(128,034)		10,302		0001
Purchased Call/S&P 500 INDEX/SPX821PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	1	2,092,000	4061.22		79,287		27,015		123,623			(52,351)		6,097		0001
Purchased Call/S&P 500 INDEX/SPX821PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	1	2,186,000	4136.25		28,418		9,709		41,515			(18,737)		6,371		0001
Purchased Call/S&P 500 INDEX/SPX821PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	1	3,745,000	4136.25		71,530		24,439		105,440			(47,162)		10,914		0001
Purchased Call/S&P 500 INDEX/SPX821PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	1	9,117,000	4136.25		225,190		76,940		335,397			(148,477)		26,570		0001
Purchased Call/S&P 500 INDEX/SPX821PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	3,251,000	4136.25		65,995		22,907		97,392			(43,158)		9,588		0001
Purchased Call/S&P 500 INDEX/SPX821PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	8,283,000	4136.25		204,590		71,015		304,499			(133,792)		24,429		0001
Purchased Call/S&P 500 INDEX/SPX821PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	1	2,372,000	4136.25		42,459		14,814		62,353			(27,691)		7,023		0001
Purchased Call/S&P 500 INDEX/SPX821PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	1	5,791,000	4136.25		143,038		49,906		212,700			(93,285)		17,147		0001
Purchased Call/S&P 500 INDEX/SPX821PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	2,360,000	4137.64		36,580		13,064		53,230			(23,487)		7,069		0001
Purchased Call/S&P 500 INDEX/SPX821PSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	3,539,000	4137.64		76,442		27,301		111,972			(49,082)		10,601		0001
Purchased Call/S&P 500 INDEX/SPX821PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	10,150,000	4137.64		251,720		89,900		371,493			(161,623)		30,404		0001
Purchased Call/S&P 500 INDEX/SPX821PSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	2,260,000	4137.64		63,280		22,600		93,865			(40,631)		6,770		0001
Purchased Call/S&P 500 INDEX/SPX821PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	1	1,987,000	4137.64		70,539		25,192		106,326			(45,291)		5,952		0001
Purchased Call/S&P 500 INDEX/SPX821PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	1	5,389,000	4130.62		133,647		48,128		197,503			(85,681)		16,142		0001
Purchased Call/S&P 500 INDEX/SPX821PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	1	2,899,000	4130.62		109,872		39,566		166,839			(70,439)		8,684		0001
Purchased Call/S&P 500 INDEX/SPX821PSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2024	1	1,989,559	4119		66,036		23,663		98,837			(42,452)		5,937		0001
Purchased Call/S&P 500 INDEX/SPX8210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024	1	2,478,446	4138		133,493		48,206		217,652			(85,450)		7,424		0001
Purchased Call/S&P 500 INDEX/SPX8210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024	1	2,784,038	4131		131,073		47,332		207,739			(83,901)		8,339		0001
Purchased Call/S&P 500 INDEX/SPX8210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/15/2024	1	1,867,000	4136.28		57,690		21,396		84,831			(36,253)		5,698		0001
Purchased Call/S&P 500 INDEX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	2,025,000	4109.9		29,160		10,895		42,011			(18,245)		6,203		0001
Purchased Call/S&P 500 INDEX/SPX8210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	1	2,070,000	4109.9		41,193		15,391		59,933			(25,774)		6,341		0001
Purchased Call/S&P 500 INDEX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	6,246,473	4159		81,589		30,963		113,995			(50,741)		19,204		0001
Purchased Call/S&P 500 INDEX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,644,978	4159		38,567		14,636		54,034			(23,986)		8,132		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,649,136	4159		51,578		19,574		73,080			(32,077)		8,145		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,765,582	4159		62,756		23,816		89,405			(39,029)		8,503		0001
Purchased Call/S&P 500 INDEX/SPX8210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	10,970,835	4159		277,386		105,268		397,001			(172,511)		33,729		0001
Purchased Call/S&P 500 INDEX/SPX8210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,674,089	4159		75,514		28,658		108,744			(46,963)		8,221		0001
Purchased Call/S&P 500 INDEX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	3,053,000	4198.05		65,640		24,910		93,562			(40,822)		9,386		0001
Purchased Call/S&P 500 INDEX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	3,498,000	4198.05		87,800		33,320		125,718			(54,604)		10,754		0001
Purchased Call/S&P 500 INDEX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	3,597,000	4198.05		106,112		40,269		152,869			(65,993)		11,059		0001
Purchased Call/S&P 500 INDEX/SPX8210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	1	2,265,000	4198.05		84,485		32,062		123,544			(52,542)		6,964		0001
Purchased Call/S&P 500 INDEX/SPX821RS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	1	2,324,000	4191.98		52,290		20,255		74,288			(32,113)		7,248		0001
Purchased Call/S&P 500 INDEX/SPX821RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	3,644,000	4192.63		47,736		18,622		66,037			(29,085)		11,404		0001
Purchased Call/S&P 500 INDEX/SPX821RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	2,309,000	4192.63		47,335		18,466		66,572			(28,840)		7,226		0001
Purchased Call/S&P 500 INDEX/SPX821RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	2,516,000	4192.63		63,906		24,931		90,300			(38,938)		7,874		0001
Purchased Call/S&P 500 INDEX/SPX821RS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	5,430,000	4151.28		71,133		28,453		98,982			(42,875)		17,112		0001
Purchased Call/S&P 500 INDEX/SPX821RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	2,284,000	4151.28		38,600		15,440		53,994			(23,266)		7,198		0001
Purchased Call/S&P 500 INDEX/SPX821RSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	2,250,000	4151.28		61,875		24,750		88,296			(37,295)		7,091		0001
Purchased Call/S&P 500 INDEX/SPX821RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	2,871,000	4151.28		89,862		35,945		129,082			(54,164)		9,048		0001
Purchased Call/S&P 500 INDEX/SPX821RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	1	1,952,000	4151.28		91,939		36,776		136,317			(55,415)		6,152		0001
Purchased Call/S&P 500 INDEX/SPX821RSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024	1	1,612,631	4146		56,596		22,544		81,417			(34,206)		5,065		0001
Purchased Call/S&P 500 INDEX/SPX821RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024	1	2,362,981	4146		136,595		54,410		206,885			(82,557)		7,421		0001
Purchased Call/S&P 500 INDEX/SPX821SS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	4,930,000	4205.45		105,995		42,516		147,893			(63,772)		15,537		0001
Purchased Call/S&P 500 INDEX/SPX821SS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	4,534,000	4205.45		134,206		53,832		189,365			(80,745)		14,289		0001
Purchased Call/S&P 500 INDEX/SPX821SS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	2,074,000	4205.45		77,982		31,280		111,410			(46,918)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX821SS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	3,924,000	4205.45		186,782		74,921		272,484			(112,377)		12,366		0001
Purchased Call/S&P 500 INDEX/SPX821SS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	1	2,042,000	4205.45		42,678		17,400		59,427			(25,398)		6,523		0001
Purchased Call/S&P 500 INDEX/SPX821SS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	1	4,900,000	4205.45		124,950		50,944		174,792			(74,359)		15,654		0001
Purchased Call/S&P 500 INDEX/SPX821SS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	1	2,025,000	4205.45		59,333		24,191		83,656			(35,309)		6,469		0001
Purchased Call/S&P 500 INDEX/SPX821SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024	1	2,049,000	4205.45		63,724		26,085		89,848			(37,820)		6,568		0001
Purchased Call/S&P 500 INDEX/SPX821SS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024	1	1,861,000	4205.45		86,723		35,499		126,009			(51,470)		5,965		0001
Purchased Call/S&P 500 INDEX/SPX821SSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	1	3,242,809	4115		123,354		49,479		170,048			(74,215)		10,219		0001
Purchased Call/S&P 500 INDEX/SPX821SSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024	1	2,807,000	4179.83		130,806		54,263		192,369			(76,482)		9,057		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821S$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	01/05/2024	1	16,720,000	.3950		76,120		1,423		197			(74,374)		9,784		0001
Purchased Call/S&P 500 INDEX/SPX821S$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/31/2024	1	5,295,000	4221.02		134,493		56,256		187,458			(78,485)		17,085		0001
Purchased Call/S&P 500 INDEX/SPX821S$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	4,729,000	4282.37		62,423		26,183		83,318			(36,356)		15,259		0001
Purchased Call/S&P 500 INDEX/SPX821S$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	2,059,000	4282.37		41,180		17,273		55,824			(23,984)		6,644		0001
Purchased Call/S&P 500 INDEX/SPX821S$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	5,440,000	4282.37		138,176		57,957		189,080			(80,476)		17,553		0001
Purchased Call/S&P 500 INDEX/SPX821S$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,885,000	4282.37		54,665		22,929		74,997			(31,838)		6,082		0001
Purchased Call/S&P 500 INDEX/SPX821T$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	4,395,000	4282.37		196,017		82,218		277,642			(114,164)		14,181		0001
Purchased Call/S&P 500 INDEX/SPX821T$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	2,898,000	4282.37		138,524		58,103		197,547			(80,679)		9,351		0001
Purchased Call/S&P 500 INDEX/SPX821T$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	2,629,000	4282.37		36,280		15,392		48,570			(20,957)		8,566		0001
Purchased Call/S&P 500 INDEX/SPX821T$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	2,345,000	4282.37		50,418		21,389		68,537			(29,124)		7,641		0001
Purchased Call/S&P 500 INDEX/SPX821T$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	13,252,000	4282.37		336,601		142,800		460,286			(194,440)		43,179		0001
Purchased Call/S&P 500 INDEX/SPX821T$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	3,092,000	4282.37		92,451		39,222		126,793			(53,405)		10,075		0001
Purchased Call/S&P 500 INDEX/SPX821T$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	3,730,000	4282.37		137,264		58,233		191,161			(79,291)		12,153		0001
Purchased Call/S&P 500 INDEX/SPX821T$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	2,327,000	4282.37		39,559		16,845		53,001			(22,789)		7,606		0001
Purchased Call/S&P 500 INDEX/SPX821T$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,655,213	.4180		60,822		25,511		81,112			(35,424)		5,341		0001
Purchased Call/S&P 500 INDEX/SPX821T$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	1	1,958,553	.4221		105,453		44,232		147,265			(61,418)		6,319		0001
Purchased Call/S&P 500 INDEX/SPX821T$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	1	3,777,000	4283.85		49,856		21,504		66,242			(28,334)		12,425		0001
Purchased Call/S&P 500 INDEX/SPX821T$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024	1	2,756,595	.4274		92,732		39,962		129,114			(52,735)		9,040		0001
Purchased Call/S&P 500 INDEX/SPX821T$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024	1	1,722,337	.4274		91,731		39,530		133,755			(52,166)		5,648		0001
Purchased Call/S&P 500 INDEX/SPX821U$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	1	3,711,000	4372.59		107,248		48,615		139,381			(58,605)		12,513		0001
Purchased Call/S&P 500 INDEX/SPX821U$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	1	2,638,000	4372.59		97,606		44,244		128,509			(53,337)		8,895		0001
Purchased Call/S&P 500 INDEX/SPX821U$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/15/2023	06/13/2024	1	2,951,781	.4367		174,726		79,819		229,045			(95,523)		9,923		0001
Purchased Call/S&P 500 INDEX/SPX821U$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	06/17/2024	1	3,419,000	4409.59		62,568		29,037		79,101			(33,756)		11,632		0001
Purchased Call/S&P 500 INDEX/SPX821U$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	6,781,000	4388.71		89,509		42,050		113,697			(47,445)		23,275		0001
Purchased Call/S&P 500 INDEX/SPX821U$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	2,686,000	4388.71		44,050		20,694		56,038			(23,349)		9,219		0001
Purchased Call/S&P 500 INDEX/SPX821U$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	5,595,000	4388.71		126,447		59,402		161,833			(67,024)		19,204		0001
Purchased Call/S&P 500 INDEX/SPX821U$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	5,965,000	4388.71		152,704		71,737		196,160			(80,941)		20,474		0001
Purchased Call/S&P 500 INDEX/SPX821U$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	3,049,000	4388.71		87,201		40,965		112,189			(46,222)		10,465		0001
Purchased Call/S&P 500 INDEX/SPX821U$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	1,992,000	4388.71		69,322		32,566		90,053			(36,744)		6,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821USN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	4,059,000	4388.71		187,932		88,287		248,131			(99,614)		13,932		0001
Purchased Call/S&P 500 INDEX/SPX821USO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	1	3,870,000	4388.71		190,404		89,448		252,467			(100,925)		13,283		0001
Purchased Call/S&P 500 INDEX/SPX821USU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/18/2024	1	1,671,235	.4410		80,401		37,639		108,196			(42,748)		5,703		0001
Purchased Call/S&P 500 INDEX/SPX821USV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2024	1	2,576,173	.4389		130,156		61,313		174,062			(68,822)		8,842		0001
Purchased Call/S&P 500 INDEX/SPX821VS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	6,290,000	4381.89		84,286		40,158		105,639			(44,337)		21,652		0001
Purchased Call/S&P 500 INDEX/SPX821VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,458,000	4381.89		43,261		20,612		54,379			(22,756)		8,461		0001
Purchased Call/S&P 500 INDEX/SPX821VS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	3,228,000	4381.89		82,960		39,526		106,377			(43,639)		11,112		0001
Purchased Call/S&P 500 INDEX/SPX821VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	3,023,000	4381.89		87,667		41,769		112,659			(46,115)		10,406		0001
Purchased Call/S&P 500 INDEX/SPX821VSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,148,000	4381.89		93,223		44,417		121,869			(49,038)		7,394		0001
Purchased Call/S&P 500 INDEX/SPX821VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,891,170	4381.89		137,620		65,569		181,346			(72,392)		9,952		0001
Purchased Call/S&P 500 INDEX/SPX821VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,303,000	4381.89		115,150		54,864		152,339			(60,572)		7,928		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	42,118	4381.89		2,203		1,050		2,927			(1,159)		145		0001
Purchased Call/S&P 500 INDEX/SPX821VSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/18/2024	1	1,680,054	.4410		54,982		25,955		72,057			(29,162)		5,733		0001
Purchased Call/S&P 500 INDEX/SPX821VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024	1	2,409,402	.4389		82,762		39,312		107,762			(43,655)		8,270		0001
Purchased Call/S&P 500 INDEX/SPX821VSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024	1	2,523,508	.4389		140,645		66,806		190,828			(74,186)		8,661		0001
Purchased Call/S&P 500 INDEX/SPX821VSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	4,582,000	4348.33		61,399		29,335		77,919			(32,218)		15,773		0001
Purchased Call/S&P 500 INDEX/SPX821VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	2,120,000	4348.33		38,584		18,435		49,269			(20,246)		7,298		0001
Purchased Call/S&P 500 INDEX/SPX821VSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	6,896,000	4348.33		177,917		85,005		230,549			(93,357)		23,738		0001
Purchased Call/S&P 500 INDEX/SPX821VSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	2,376,000	4348.33		69,142		33,034		89,885			(36,280)		8,179		0001
Purchased Call/S&P 500 INDEX/SPX821VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	3,910,000	4348.33		180,642		86,307		241,649			(94,787)		13,459		0001
Purchased Call/S&P 500 INDEX/SPX821VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	1	2,756,000	4348.33		136,422		65,179		184,109			(71,584)		9,487		0001
Purchased Call/S&P 500 INDEX/SPX821VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,552,000	4348.33		47,597		22,946		60,371			(24,771)		12,333		0001
Purchased Call/S&P 500 INDEX/SPX821VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,352,000	4348.33		75,420		36,360		97,095			(39,251)		11,638		0001
Purchased Call/S&P 500 INDEX/SPX821VSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	6,044,000	4348.33		155,935		75,175		201,974			(81,154)		20,985		0001
Purchased Call/S&P 500 INDEX/SPX821VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,592,000	4348.33		105,605		50,911		137,255			(54,961)		12,471		0001
Purchased Call/S&P 500 INDEX/SPX821VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	1	3,246,000	4348.33		118,479		57,118		155,727			(61,661)		11,270		0001
Purchased Call/S&P 500 INDEX/SPX821VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024	1	4,751,000	4348.33		63,663		30,782		80,676			(33,043)		16,542		0001
Purchased Call/S&P 500 INDEX/SPX821VSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	1	1,695,791	.4382		55,504		26,592		74,395			(28,905)		5,837		0001
Purchased Call/S&P 500 INDEX/SPX821W$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	1	1,424,114	.4382		69,654		33,372		97,154			(36,274)		4,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821W$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	1	1,795,860	.4348		90,542		43,379		123,965			(47,152)		6,182		0001
Purchased Call/S&P 500 INDEX/SPX821W$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024	1	5,448,000	4376.86		72,458		35,632		91,257			(36,823)		19,129		0001
Purchased Call/S&P 500 INDEX/SPX821W$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024	1	2,918,000	4376.86		142,398		70,026		188,039			(72,366)		10,246		0001
Purchased Call/S&P 500 INDEX/SPX821W$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	1	1,939,000	4396.44		77,948		38,650		99,701			(39,508)		6,808		0001
Purchased Call/S&P 500 INDEX/SPX821W$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	1	2,265,000	4396.44		102,831		50,988		132,551			(52,120)		7,953		0001
Purchased Call/S&P 500 INDEX/SPX821W$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	1	2,624,000	4396.44		128,051		63,494		166,170			(64,903)		9,213		0001
Purchased Call/S&P 500 INDEX/SPX821W$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	1	2,491,315	.4378		89,470		44,238		113,982			(45,472)		8,723		0001
Purchased Call/S&P 500 INDEX/SPX821W$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	1	1,580,606	.4378		80,012		39,562		104,521			(40,665)		5,534		0001
Purchased Call/S&P 500 INDEX/SPX821W$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	1	2,049,096	.4378		116,775		57,739		154,621			(59,350)		7,175		0001
Purchased Call/S&P 500 INDEX/SPX821W$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	2,422,000	4450.38		40,447		20,167		48,887			(20,446)		8,504		0001
Purchased Call/S&P 500 INDEX/SPX821W$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	2,221,000	4450.38		84,842		42,303		105,146			(42,887)		7,798		0001
Purchased Call/S&P 500 INDEX/SPX821W$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	2,019,000	4450.38		93,480		46,610		117,357			(47,253)		7,089		0001
Purchased Call/S&P 500 INDEX/SPX821W$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	4,050,000	4450.38		204,525		101,978		258,510			(103,386)		14,220		0001
Purchased Call/S&P 500 INDEX/SPX821W$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	07/01/2024	1	2,952,000	4450.38		49,003		24,637		59,558			(24,568)		10,451		0001
Purchased Call/S&P 500 INDEX/SPX821W$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	07/01/2024	1	1,891,000	4450.38		73,938		37,173		91,489			(37,070)		6,695		0001
Purchased Call/S&P 500 INDEX/SPX821W$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	07/02/2024	1	2,079,000	4450.38		34,719		17,503		41,906			(17,360)		7,381		0001
Purchased Call/S&P 500 INDEX/SPX821W$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	1	1,538,754	.4396		91,308		45,527		113,975			(46,156)		5,403		0001
Purchased Call/S&P 500 INDEX/SPX821W$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	2,141,000	4455.59		109,405		55,456		137,292			(54,105)		7,621		0001
Purchased Call/S&P 500 INDEX/SPX821W$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	4,202,000	4455.59		194,973		98,829		243,018			(96,421)		14,958		0001
Purchased Call/S&P 500 INDEX/SPX821W$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	06/28/2024	1	2,703,811	.4396		99,765		49,883		121,544			(50,021)		9,494		0001
Purchased Call/S&P 500 INDEX/SPX821W$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	06/28/2024	1	4,365,665	.4396		269,868		134,934		339,180			(135,308)		15,329		0001
Purchased Call/S&P 500 INDEX/SPX821W$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	1	4,768,000	4446.82		86,778		44,342		105,430			(42,440)		17,064		0001
Purchased Call/S&P 500 INDEX/SPX821W$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	1	4,684,000	4446.82		228,579		116,801		287,703			(111,791)		16,763		0001
Purchased Call/S&P 500 INDEX/SPX821W$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/03/2024	1	4,330,833	.4456		210,010		106,746		266,282			(103,274)		15,416		0001
Purchased Call/S&P 500 INDEX/SPX821X$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	1	2,065,000	4411.59		34,073		17,555		42,293			(16,616)		7,390		0001
Purchased Call/S&P 500 INDEX/SPX821X$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	1	2,934,000	4411.59		75,697		39,002		94,660			(36,915)		10,500		0001
Purchased Call/S&P 500 INDEX/SPX821X$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	1	2,060,000	4411.59		68,186		35,132		85,979			(33,252)		7,372		0001
Purchased Call/S&P 500 INDEX/SPX821X$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2024	1	2,089,672	.4456		98,664		50,568		129,948			(48,380)		7,439		0001
Purchased Call/S&P 500 INDEX/SPX821X$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2024	1	2,401,563	.4456		134,006		68,683		180,336			(65,711)		8,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821XS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	2,675,000	4398.95		40,928		21,309		50,746			(19,739)		9,650		0001
Purchased Call/S&P 500 INDEX/SPX821XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	3,584,000	4398.95		92,467		48,144		116,282			(44,596)		12,929		0001
Purchased Call/S&P 500 INDEX/SPX821XS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	2,884,000	4398.95		83,059		43,246		104,704			(40,059)		10,404		0001
Purchased Call/S&P 500 INDEX/SPX821XSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	1,878,000	4398.95		69,110		35,983		87,956			(33,331)		6,775		0001
Purchased Call/S&P 500 INDEX/SPX821XSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	4,518,000	4398.95		116,564		60,225		146,632			(56,681)		16,169		0001
Purchased Call/S&P 500 INDEX/SPX821XSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	3,029,000	4398.95		88,144		45,541		111,160			(42,861)		10,840		0001
Purchased Call/S&P 500 INDEX/SPX821XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	2,351,000	4398.95		117,315		60,613		153,086			(57,046)		8,414		0001
Purchased Call/S&P 500 INDEX/SPX821XSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	6,455,000	4398.95		166,539		86,930		209,205			(80,102)		23,347		0001
Purchased Call/S&P 500 INDEX/SPX821XSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	2,942,000	4398.95		84,730		44,227		106,696			(40,753)		10,641		0001
Purchased Call/S&P 500 INDEX/SPX821XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/03/2024	1	1,733,225	.4456		95,935		49,307		125,260			(46,908)		6,170		0001
Purchased Call/S&P 500 INDEX/SPX821XSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	1,649,770	.4447		55,954		28,910		70,085			(27,209)		5,904		0001
Purchased Call/S&P 500 INDEX/SPX821XSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	2,783,709	.4447		148,450		76,699		191,847			(72,186)		9,962		0001
Purchased Call/S&P 500 INDEX/SPX821XSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	1	1,685,227	.4412		86,565		44,725		109,810			(42,093)		6,031		0001
Purchased Call/S&P 500 INDEX/SPX821XSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	5,161,000	4439.26		69,157		36,479		83,680			(32,689)		18,764		0001
Purchased Call/S&P 500 INDEX/SPX821XSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	3,432,000	4439.26		60,060		31,680		73,238			(28,389)		12,478		0001
Purchased Call/S&P 500 INDEX/SPX821XSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	3,286,000	4439.26		85,107		44,892		104,263			(40,228)		11,947		0001
Purchased Call/S&P 500 INDEX/SPX821XSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	4,324,000	4439.26		128,423		67,740		158,248			(60,703)		15,721		0001
Purchased Call/S&P 500 INDEX/SPX821XST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	2,154,000	4439.26		80,560		42,493		99,940			(38,079)		7,832		0001
Purchased Call/S&P 500 INDEX/SPX821XSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	4,274,000	4439.26		208,571		110,016		263,528			(98,587)		15,539		0001
Purchased Call/S&P 500 INDEX/SPX821XSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	2,630,000	4439.26		62,331		32,878		76,457			(29,462)		9,562		0001
Purchased Call/S&P 500 INDEX/SPX821XSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/09/2024	1	4,764,063	.4399		169,273		88,845		210,438			(80,451)		17,231		0001
Purchased Call/S&P 500 INDEX/SPX821XSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/09/2024	1	4,698,079	.4399		281,557		147,778		364,183			(133,817)		16,993		0001
Purchased Call/S&P 500 INDEX/SPX821Y$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	5,915,000	4472.16		79,853		42,339		94,362			(37,526)		21,561		0001
Purchased Call/S&P 500 INDEX/SPX821Y$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,968,000	4472.16		59,520		31,559		71,016			(27,971)		14,464		0001
Purchased Call/S&P 500 INDEX/SPX821Y$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,198,000	4472.16		94,981		50,361		114,817			(44,636)		11,657		0001
Purchased Call/S&P 500 INDEX/SPX821Y$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,438,000	4472.16		174,650		92,603		216,294			(82,076)		12,532		0001
Purchased Call/S&P 500 INDEX/SPX821Y$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/10/2024	1	1,697,669	.4410		63,040		33,261		75,196			(29,788)		6,156		0001
Purchased Call/S&P 500 INDEX/SPX821Y$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	4,253,000	4505.42		57,416		30,781		66,716			(26,815)		15,503		0001
Purchased Call/S&P 500 INDEX/SPX821Y$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	2,779,000	4505.42		46,409		24,881		54,154			(21,675)		10,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821YSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	2,009,000	4505.42		46,006		24,664		54,090			(21,486)		7,323		0001
Purchased Call/S&P 500 INDEX/SPX821YSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/15/2024	1	4,057,000	4505.42		91,688		49,507		107,761			(42,471)		14,903		0001
Purchased Call/S&P 500 INDEX/SPX821YSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	1	2,114,000	4505.42		35,304		19,107		41,170			(16,309)		7,785		0001
Purchased Call/S&P 500 INDEX/SPX821YSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	1	3,796,000	4505.42		86,928		47,046		102,160			(40,157)		13,979		0001
Purchased Call/S&P 500 INDEX/SPX821YSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	1,923,029	.4472		106,825		57,270		127,354			(49,891)		7,010		0001
Purchased Call/S&P 500 INDEX/SPX821YSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	1,474,783	.4510		74,778		40,090		89,455			(34,924)		5,376		0001
Purchased Call/S&P 500 INDEX/SPX821YSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	2,493,000	4522.79		40,885		22,240		47,125			(18,655)		9,204		0001
Purchased Call/S&P 500 INDEX/SPX821YSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	1	1,366,542	.4510		79,962		42,988		95,350			(36,991)		4,981		0001
Purchased Call/S&P 500 INDEX/SPX821YSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	1	1,977,879	.4505		99,613		53,553		117,539			(46,082)		7,210		0001
Purchased Call/S&P 500 INDEX/SPX821YSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,135,000	4554.98		32,239		17,625		36,439			(14,622)		7,902		0001
Purchased Call/S&P 500 INDEX/SPX821YSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,508,000	4554.98		45,896		25,092		51,943			(20,816)		9,283		0001
Purchased Call/S&P 500 INDEX/SPX821ZS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,623,000	4554.98		61,116		33,412		69,283			(27,719)		9,708		0001
Purchased Call/S&P 500 INDEX/SPX821ZS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	3,452,000	4554.98		89,752		49,068		102,004			(40,707)		12,776		0001
Purchased Call/S&P 500 INDEX/SPX821ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,351,000	4554.98		66,063		36,117		75,114			(29,963)		8,701		0001
Purchased Call/S&P 500 INDEX/SPX821ZS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/16/2024	1	3,838,618	.4505		140,563		76,494		159,535			(64,103)		14,136		0001
Purchased Call/S&P 500 INDEX/SPX821ZS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	5,377,000	4565.72		72,052		39,589		81,289			(32,482)		19,951		0001
Purchased Call/S&P 500 INDEX/SPX821ZS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	2,535,000	4565.72		49,940		27,439		56,643			(22,514)		9,406		0001
Purchased Call/S&P 500 INDEX/SPX821ZS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	3,776,000	4565.72		89,491		49,171		101,605			(40,344)		14,010		0001
Purchased Call/S&P 500 INDEX/SPX821ZSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	2,354,000	4565.72		107,578		59,109		122,872			(48,498)		8,734		0001
Purchased Call/S&P 500 INDEX/SPX821ZSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	2,895,000	4534.87		85,403		47,314		98,728			(38,373)		10,742		0001
Purchased Call/S&P 500 INDEX/SPX821ZSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	2,436,000	4534.87		113,030		62,621		132,127			(50,786)		9,039		0001
Purchased Call/S&P 500 INDEX/SPX821ZSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	6,709,000	4534.87		338,134		187,332		396,421			(151,929)		24,893		0001
Purchased Call/S&P 500 INDEX/SPX821ZSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	4,604,000	4536.34		61,694		34,274		70,808			(27,627)		17,083		0001
Purchased Call/S&P 500 INDEX/SPX821ZSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	2,708,000	4536.34		42,245		23,469		48,711			(18,917)		10,048		0001
Purchased Call/S&P 500 INDEX/SPX821ZSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	4,483,000	4536.34		102,212		56,785		118,185			(45,771)		16,634		0001
Purchased Call/S&P 500 INDEX/SPX821ZSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	6,852,000	4536.34		177,467		98,593		204,907			(79,470)		25,424		0001
Purchased Call/S&P 500 INDEX/SPX821ZST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	5,905,000	4536.34		170,064		94,480		197,120			(76,155)		21,910		0001
Purchased Call/S&P 500 INDEX/SPX821ZSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,208,000	4536.34		54,215		30,319		62,454			(24,079)		11,991		0001
Purchased Call/S&P 500 INDEX/SPX821ZSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,466,000	4536.34		79,025		44,193		91,393			(35,098)		12,956		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821Z$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,924,000	4536.34		101,632		56,835		117,379			(45,139)		14,668		0001
Purchased Call/S&P 500 INDEX/SPX821Z$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	5,090,000	4536.34		146,592		81,978		169,973			(65,108)		19,026		0001
Purchased Call/S&P 500 INDEX/SPX821Z$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	2,271,000	4536.34		39,288		22,019		45,024			(17,402)		8,510		0001
Purchased Call/S&P 500 INDEX/SPX821Z$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	5,685,000	4536.34		147,242		82,520		169,978			(65,218)		21,303		0001
Purchased Call/S&P 500 INDEX/SPX9210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	2,830,000	4536.34		81,504		45,678		94,465			(36,101)		10,604		0001
Purchased Call/S&P 500 INDEX/SPX9210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	5,760,000	4554.64		77,184		43,469		87,576			(33,742)		21,636		0001
Purchased Call/S&P 500 INDEX/SPX9210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,277,000	4554.64		37,115		20,903		42,148			(16,225)		8,553		0001
Purchased Call/S&P 500 INDEX/SPX9210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,328,000	4554.64		53,311		30,024		60,627			(23,305)		8,745		0001
Purchased Call/S&P 500 INDEX/SPX9210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	4,674,000	4554.64		121,057		68,177		138,039			(52,921)		17,557		0001
Purchased Call/S&P 500 INDEX/SPX9210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,938,000	4554.64		95,191		53,610		108,633			(41,614)		11,036		0001
Purchased Call/S&P 500 INDEX/SPX9210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	4,267,000	4554.64		196,709		110,784		226,473			(85,993)		16,028		0001
Purchased Call/S&P 500 INDEX/SPX9210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	1	2,498,713	4535		87,317		48,645		99,121			(38,700)		9,271		0001
Purchased Call/S&P 500 INDEX/SPX9210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	1	4,500,049	4536		225,501		125,628		257,229			(99,945)		16,697		0001
Purchased Call/S&P 500 INDEX/SPX9210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,509,000	4567.46		56,202		31,806		62,992			(24,415)		9,447		0001
Purchased Call/S&P 500 INDEX/SPX9210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	7,243,000	4567.46		188,318		106,576		211,896			(81,810)		27,273		0001
Purchased Call/S&P 500 INDEX/SPX9210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,380,000	4567.46		66,164		37,444		74,478			(28,743)		8,962		0001
Purchased Call/S&P 500 INDEX/SPX9210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,196,000	4567.46		67,637		38,278		76,056			(29,383)		8,269		0001
Purchased Call/S&P 500 INDEX/SPX9210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	3,164,000	4567.46		135,419		76,638		153,170			(58,830)		11,914		0001
Purchased Call/S&P 500 INDEX/SPX9210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	4,835,000	4567.46		242,234		137,088		274,684			(105,233)		18,206		0001
Purchased Call/S&P 500 INDEX/SPX9211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	5,009,000	4582.23		130,234		74,885		144,968			(55,815)		18,906		0001
Purchased Call/S&P 500 INDEX/SPX9211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	2,639,000	4582.23		76,531		44,005		85,179			(32,799)		9,961		0001
Purchased Call/S&P 500 INDEX/SPX9211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	6,324,000	4582.23		164,424		95,121		183,129			(69,891)		24,041		0001
Purchased Call/S&P 500 INDEX/SPX9211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	2,790,000	4582.23		76,725		44,386		85,476			(32,613)		10,606		0001
Purchased Call/S&P 500 INDEX/SPX9211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	1	6,281,000	4582.23		163,306		94,664		181,815			(69,228)		23,934		0001
Purchased Call/S&P 500 INDEX/SPX9211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	2,644,169	4567		93,468		53,744		104,296			(40,058)		9,980		0001
Purchased Call/S&P 500 INDEX/SPX9211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/31/2024	1	4,448,000	4588.96		115,203		67,096		128,097			(48,159)		16,989		0001
Purchased Call/S&P 500 INDEX/SPX9211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/31/2024	1	2,126,000	4588.96		97,796		56,958		108,816			(40,882)		8,120		0001
Purchased Call/S&P 500 INDEX/SPX9211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2023	07/26/2024	1	2,000,998	4537		73,673		42,480		82,609			(31,224)		7,553		0001
Purchased Call/S&P 500 INDEX/SPX9211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,786,000	4576.73		45,412		26,573		50,728			(18,860)		10,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,324,000	4576.73		51,825		30,326		57,894			(21,523)		8,897		0001
Purchased Call/S&P 500 INDEX/SPX9211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,287,000	4576.73		55,803		32,654		62,491			(23,175)		8,756		0001
Purchased Call/S&P 500 INDEX/SPX9211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,951,000	4576.73		133,975		78,398		150,246			(55,640)		11,298		0001
Purchased Call/S&P 500 INDEX/SPX9211SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	3,749,000	4576.73		190,449		111,444		213,300			(79,094)		14,353		0001
Purchased Call/S&P 500 INDEX/SPX9211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	1	2,053,000	4501.89		83,968		49,776		99,827			(34,507)		7,878		0001
Purchased Call/S&P 500 INDEX/SPX9212S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	2,046,000	4478.03		92,070		54,731		111,806			(37,688)		7,851		0001
Purchased Call/S&P 500 INDEX/SPX9212S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	1	5,017,000	4478.03		252,355		150,011		308,903			(103,299)		19,252		0001
Purchased Call/S&P 500 INDEX/SPX9212S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	3,305,000	4518.44		43,957		26,446		50,966			(17,535)		12,829		0001
Purchased Call/S&P 500 INDEX/SPX9212S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	2,175,000	4518.44		35,888		21,592		41,680			(14,316)		8,443		0001
Purchased Call/S&P 500 INDEX/SPX9212S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	2,531,000	4518.44		76,436		45,988		89,485			(30,491)		9,825		0001
Purchased Call/S&P 500 INDEX/SPX9212S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	3,440,000	4518.44		159,960		96,240		189,065			(63,809)		13,353		0001
Purchased Call/S&P 500 INDEX/SPX9212S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1	4,683,000	4518.44		236,960		142,566		281,056			(94,525)		18,179		0001
Purchased Call/S&P 500 INDEX/SPX9212SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1	3,700,000	4467.71		67,710		41,110		80,961			(26,640)		14,428		0001
Purchased Call/S&P 500 INDEX/SPX9212SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1	3,575,000	4467.71		112,613		68,372		136,195			(44,307)		13,940		0001
Purchased Call/S&P 500 INDEX/SPX9212SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	1	2,621,000	4467.71		116,635		70,814		143,004			(45,889)		10,220		0001
Purchased Call/S&P 500 INDEX/SPX9212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	10,321,000	4468.83		137,269		84,035		162,573			(53,779)		40,246		0001
Purchased Call/S&P 500 INDEX/SPX9212ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,007,000	4468.83		35,524		21,747		42,370			(13,918)		7,826		0001
Purchased Call/S&P 500 INDEX/SPX9212SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,099,000	4468.83		49,956		30,583		60,062			(19,572)		8,185		0001
Purchased Call/S&P 500 INDEX/SPX9212SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	5,958,000	4468.83		152,525		93,374		183,674			(59,756)		23,233		0001
Purchased Call/S&P 500 INDEX/SPX9212SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,352,000	4468.83		63,034		38,588		75,955			(24,695)		9,171		0001
Purchased Call/S&P 500 INDEX/SPX9212SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,042,000	4468.83		58,401		35,753		70,402			(22,880)		7,963		0001
Purchased Call/S&P 500 INDEX/SPX9212SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	2,688,000	4468.83		117,197		71,747		143,908			(45,915)		10,482		0001
Purchased Call/S&P 500 INDEX/SPX9212SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1	4,784,000	4468.83		241,592		147,900		298,896			(94,651)		18,655		0001
Purchased Call/S&P 500 INDEX/SPX9213SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	2,059,000	4464.05		33,768		20,730		40,421			(13,173)		8,029		0001
Purchased Call/S&P 500 INDEX/SPX9213SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	1	4,332,000	4464.05		110,899		68,080		133,866			(43,263)		16,892		0001
Purchased Call/S&P 500 INDEX/SPX9213SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1	2,334,000	4489.72		49,014		30,432		58,263			(18,615)		9,203		0001
Purchased Call/S&P 500 INDEX/SPX9213SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1	1,888,000	4489.72		68,723		42,669		82,728			(26,100)		7,445		0001
Purchased Call/S&P 500 INDEX/SPX9213SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	1	3,095,000	4489.72		142,680		88,587		173,224			(54,187)		12,204		0001
Purchased Call/S&P 500 INDEX/SPX9213SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2023	08/15/2024	1	3,012,000	4437.86		48,192		30,054		58,467			(18,171)		11,903		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9213SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	6,840,000	4370.36		89,604		56,592		111,562			(33,387)		27,089		0001
Purchased Call/S&P 500 INDEX/SPX9213SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	4,796,000	4370.36		77,695		49,071		97,392			(28,949)		18,994		0001
Purchased Call/S&P 500 INDEX/SPX9213SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	2,397,000	4370.36		53,693		33,911		67,582			(20,006)		9,493		0001
Purchased Call/S&P 500 INDEX/SPX9213SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	7,828,000	4370.36		198,048		125,083		251,137			(73,793)		31,002		0001
Purchased Call/S&P 500 INDEX/SPX9213SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	4,426,000	4370.36		121,272		76,593		153,936			(45,186)		17,529		0001
Purchased Call/S&P 500 INDEX/SPX9213SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	3,860,000	4370.36		168,296		106,292		218,753			(62,708)		15,287		0001
Purchased Call/S&P 500 INDEX/SPX9213ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	1	5,383,000	4370.36		270,765		171,009		355,873			(100,888)		21,319		0001
Purchased Call/S&P 500 INDEX/SPX9214S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	3,627,000	4369.71		47,151		29,862		59,171			(17,487)		14,364		0001
Purchased Call/S&P 500 INDEX/SPX9214S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	2,886,000	4369.71		44,733		28,331		56,320			(16,591)		11,430		0001
Purchased Call/S&P 500 INDEX/SPX9214S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	2,388,000	4369.71		50,148		31,760		63,605			(18,599)		9,457		0001
Purchased Call/S&P 500 INDEX/SPX9214S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	1	3,424,000	4369.71		93,133		58,984		119,118			(34,541)		13,560		0001
Purchased Call/S&P 500 INDEX/SPX9214S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	1	2,423,000	4369.71		42,887		27,292		54,010			(15,776)		9,659		0001
Purchased Call/S&P 500 INDEX/SPX9214S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	6,350,000	4369.71		82,550		52,614		103,480			(30,283)		25,367		0001
Purchased Call/S&P 500 INDEX/SPX9214S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	2,064,000	4369.71		33,850		21,574		42,699			(12,418)		8,245		0001
Purchased Call/S&P 500 INDEX/SPX9214S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	1	3,891,000	4399.77		50,583		32,379		62,678			(18,243)		15,577		0001
Purchased Call/S&P 500 INDEX/SPX9214SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	1	2,760,000	4399.77		42,780		27,384		53,172			(15,429)		11,049		0001
Purchased Call/S&P 500 INDEX/SPX9214SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	7,318,000	4376.31		95,134		61,929		118,676			(33,623)		29,422		0001
Purchased Call/S&P 500 INDEX/SPX9214SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,062,000	4376.31		33,198		21,611		41,633			(11,733)		8,290		0001
Purchased Call/S&P 500 INDEX/SPX9214SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,677,000	4376.31		59,697		38,861		75,044			(21,098)		10,763		0001
Purchased Call/S&P 500 INDEX/SPX9214SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,295,000	4376.31		58,064		37,798		73,207			(20,521)		9,227		0001
Purchased Call/S&P 500 INDEX/SPX9214SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,037,000	4376.31		54,388		35,405		68,885			(19,222)		8,190		0001
Purchased Call/S&P 500 INDEX/SPX9214SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,120,000	4376.31		64,024		41,678		81,365			(22,628)		8,523		0001
Purchased Call/S&P 500 INDEX/SPX9214SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,019,000	4376.31		90,047		58,618		116,639			(31,825)		8,117		0001
Purchased Call/S&P 500 INDEX/SPX9214SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	3,436,000	4376.31		172,831		112,508		225,904			(61,083)		13,814		0001
Purchased Call/S&P 500 INDEX/SPX9214SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/22/2024	1	1,649,719	.4388		76,501		49,726		97,696			(27,112)		6,619		0001
Purchased Call/S&P 500 INDEX/SPX9214SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	4,475,934	.4436		202,052		131,530		262,356			(71,410)		17,995		0001
Purchased Call/S&P 500 INDEX/SPX9214SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	1	2,302,289	.4436		131,276		85,457		174,543			(46,396)		9,256		0001
Purchased Call/S&P 500 INDEX/SPX9214SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2023	08/28/2024	1	4,149,000	4433.31		185,460		122,282		232,537			(63,340)		16,857		0001
Purchased Call/S&P 500 INDEX/SPX9215SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	1	2,522,000	4514.87		38,839		25,821		45,084			(13,052)		10,289		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9215$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	3,741,000	4507.66		105,870		71,168		125,316			(35,387)		15,262		0001
Purchased Call/S&P 500 INDEX/SPX9215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	2,812,000	4507.66		120,072		80,715		144,228			(40,134)		11,472		0001
Purchased Call/S&P 500 INDEX/SPX9215$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	3,345,000	4507.66		166,247		111,755		201,486			(55,567)		13,647		0001
Purchased Call/S&P 500 INDEX/SPX9215$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	3,263,468	4514		138,715		93,247		163,599			(46,365)		13,314		0001
Purchased Call/S&P 500 INDEX/SPX9215$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	2,246,701	4511		108,962		73,247		129,337			(36,420)		9,166		0001
Purchased Call/S&P 500 INDEX/SPX9215$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	1,670,502	4515		97,828		65,762		117,556			(32,699)		6,815		0001
Purchased Call/S&P 500 INDEX/SPX9215$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	2,808,249	4515		171,293		115,147		206,501			(57,254)		11,457		0001
Purchased Call/S&P 500 INDEX/SPX9215$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	4,958,000	4515.77		65,446		44,117		75,686			(21,755)		20,227		0001
Purchased Call/S&P 500 INDEX/SPX9215$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	4,183,000	4515.77		55,216		37,221		63,855			(18,355)		17,065		0001
Purchased Call/S&P 500 INDEX/SPX9215$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/03/2024	1	2,625,000	4515.77		34,650		23,482		40,083			(11,393)		10,797		0001
Purchased Call/S&P 500 INDEX/SPX9215$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	3,148,000	4515.77		85,626		58,103		100,580			(28,078)		12,974		0001
Purchased Call/S&P 500 INDEX/SPX9215$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	6,387,000	4496.83		84,308		57,441		98,203			(26,951)		26,377		0001
Purchased Call/S&P 500 INDEX/SPX9215$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	2,017,000	4496.83		33,079		22,537		38,566			(10,574)		8,330		0001
Purchased Call/S&P 500 INDEX/SPX9215$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	1,833,000	4496.83		41,792		28,474		49,203			(13,360)		7,570		0001
Purchased Call/S&P 500 INDEX/SPX9215$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	3,904,000	4496.83		99,552		67,827		117,473			(31,824)		16,123		0001
Purchased Call/S&P 500 INDEX/SPX9215$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	1,794,000	4496.83		56,152		38,258		66,670			(17,950)		7,409		0001
Purchased Call/S&P 500 INDEX/SPX9216$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	4,039,000	4465.48		52,911		36,195		62,908			(16,770)		16,713		0001
Purchased Call/S&P 500 INDEX/SPX9216$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,354,000	4465.48		39,783		27,214		47,390			(12,609)		9,741		0001
Purchased Call/S&P 500 INDEX/SPX9216$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	3,984,000	4465.48		85,656		58,594		102,570			(27,148)		16,486		0001
Purchased Call/S&P 500 INDEX/SPX9216$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,335,000	4465.48		59,309		40,571		71,295			(18,797)		9,662		0001
Purchased Call/S&P 500 INDEX/SPX9216$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,832,000	4465.48		74,482		50,950		89,568			(23,606)		11,719		0001
Purchased Call/S&P 500 INDEX/SPX9216$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,004,000	4465.48		65,330		44,690		79,200			(20,706)		8,293		0001
Purchased Call/S&P 500 INDEX/SPX9216$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	2,334,000	4465.48		95,694		65,461		117,217			(30,329)		9,658		0001
Purchased Call/S&P 500 INDEX/SPX9216$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	3,788,000	4465.48		182,582		124,898		226,229			(57,867)		15,675		0001
Purchased Call/S&P 500 INDEX/SPX9216$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	1	1,937,000	4465.48		100,143		68,504		124,780			(31,739)		8,015		0001
Purchased Call/S&P 500 INDEX/SPX9216$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/05/2024	1	2,653,130	4497		150,468		102,799		193,993			(47,820)		10,957		0001
Purchased Call/S&P 500 INDEX/SPX9216$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	09/05/2024	1	6,120,186	4497		363,414		248,283		471,371			(115,496)		25,275		0001
Purchased Call/S&P 500 INDEX/SPX9216$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	12,687,000	4451.14		166,200		114,636		198,764			(52,364)		52,499		0001
Purchased Call/S&P 500 INDEX/SPX9216$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	3,658,000	4451.14		92,547		63,835		112,423			(29,159)		15,137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9216SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	4,705,000	4451.14		125,624		86,649		153,241			(39,580)		19,469		0001
Purchased Call/S&P 500 INDEX/SPX9216SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	1	2,248,000	4451.14		67,215		46,362		82,209			(21,177)		9,302		0001
Purchased Call/S&P 500 INDEX/SPX9216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2024	1	1,723,051	4499		98,033		67,534		128,145			(30,972)		7,116		0001
Purchased Call/S&P 500 INDEX/SPX9216SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	1	2,985,000	4487.46		39,104		27,287		46,004			(11,859)		12,475		0001
Purchased Call/S&P 500 INDEX/SPX9216SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	1	2,245,000	4487.46		35,920		25,065		42,195			(10,894)		9,382		0001
Purchased Call/S&P 500 INDEX/SPX9216SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1	3,360,000	4461.9		44,016		30,835		52,278			(13,229)		14,070		0001
Purchased Call/S&P 500 INDEX/SPX9216SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1	2,268,000	4461.9		34,700		24,309		41,328			(10,429)		9,497		0001
Purchased Call/S&P 500 INDEX/SPX9216SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	1	2,358,000	4461.9		45,745		32,047		54,512			(13,749)		9,874		0001
Purchased Call/S&P 500 INDEX/SPX9217SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	1	3,922,000	4453.53		51,378		36,840		61,102			(14,599)		16,614		0001
Purchased Call/S&P 500 INDEX/SPX9217SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	7,207,000	4330		92,970		67,732		117,076			(25,726)		30,646		0001
Purchased Call/S&P 500 INDEX/SPX9217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	2,160,000	4330		36,072		26,280		45,426			(9,982)		9,185		0001
Purchased Call/S&P 500 INDEX/SPX9217SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	2,950,000	4330		67,850		49,431		86,436			(18,775)		12,544		0001
Purchased Call/S&P 500 INDEX/SPX9217SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	1	3,100,000	4330		77,500		56,461		99,280			(21,445)		13,182		0001
Purchased Call/S&P 500 INDEX/SPX9217SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	3,331,000	4320.06		53,962		39,422		68,947			(14,825)		14,164		0001
Purchased Call/S&P 500 INDEX/SPX9217SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	4,723,000	4320.06		103,434		75,564		133,284			(28,416)		20,084		0001
Purchased Call/S&P 500 INDEX/SPX9217SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	4,734,000	4320.06		117,877		86,115		152,122			(32,384)		20,130		0001
Purchased Call/S&P 500 INDEX/SPX9217SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	2,678,000	4320.06		70,699		51,650		91,263			(19,423)		11,388		0001
Purchased Call/S&P 500 INDEX/SPX9217SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	3,079,000	4320.06		98,528		71,980		128,623			(27,068)		13,093		0001
Purchased Call/S&P 500 INDEX/SPX9217SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	1	2,693,000	4320.06		59,246		43,414		75,974			(16,143)		11,516		0001
Purchased Call/S&P 500 INDEX/SPXA05FSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/02/2024	1	2,203,873	3840		64,483		179		115,272			(64,128)		816		0001
Purchased Call/S&P 500 INDEX/SPXA05FSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	16,978,000	3895.08		387,098		4,301		677,799			(381,781)		9,935		0001
Purchased Call/S&P 500 INDEX/SPXA05FSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	2,375,000	3895.08		82,650		1,594		149,335			(80,848)		1,758		0001
Purchased Call/S&P 500 INDEX/SPXA05FSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	3,046,000	3895.08		113,616		2,191		206,725			(111,139)		2,255		0001
Purchased Call/S&P 500 INDEX/SPXA05GS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	2,818,000	3999.09		40,016		1,654		65,931			(38,276)		2,950		0001
Purchased Call/S&P 500 INDEX/SPXA05GS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	3,036,000	3999.09		61,327		2,534		102,759			(58,661)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXA05GSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	4,229,000	4016.95		114,183		7,235		188,905			(106,675)		5,422		0001
Purchased Call/S&P 500 INDEX/SPXA05GSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/22/2024	1	3,317,129	3973		189,587		11,029		333,115			(178,097)		4,072		0001
Purchased Call/S&P 500 INDEX/SPXA05GSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	1	4,693,000	4070.56		138,444		10,679		227,632			(127,504)		6,614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05GSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/25/2024	1	3,253,285	.4016		210,438		14,068		368,469			(195,945)		4,257		0001
Purchased Call/S&P 500 INDEX/SPXA05GSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1	1,809,000	4017.77		48,843		3,902		79,727			(44,829)		2,593		0001
Purchased Call/S&P 500 INDEX/SPXA05GSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	3,875,000	4076.6		95,325		7,878		153,191			(87,229)		5,646		0001
Purchased Call/S&P 500 INDEX/SPXA05GSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	3,838,000	4076.6		99,788		8,247		161,190			(91,313)		5,593		0001
Purchased Call/S&P 500 INDEX/SPXA05HS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	2,015,000	4179.76		40,905		3,626		64,317			(37,206)		3,029		0001
Purchased Call/S&P 500 INDEX/SPXA05HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	2,634,000	4179.76		72,698		6,444		116,145			(66,126)		3,960		0001
Purchased Call/S&P 500 INDEX/SPXA05HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2024	1	1,815,464	.4071		64,782		5,414		99,951			(59,249)		2,645		0001
Purchased Call/S&P 500 INDEX/SPXA05HS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/01/2024	1	2,343,830	.4119		112,770		9,711		184,865			(102,856)		3,470		0001
Purchased Call/S&P 500 INDEX/SPXA05HS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	2,404,000	4136.48		41,589		4,010		65,058			(37,510)		3,775		0001
Purchased Call/S&P 500 INDEX/SPXA05HS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	2,387,000	4136.48		88,796		8,562		146,103			(80,086)		3,748		0001
Purchased Call/S&P 500 INDEX/SPXA05HSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/06/2024	1	2,996,977	.4111		154,162		15,331		263,457			(138,491)		4,771		0001
Purchased Call/S&P 500 INDEX/SPXA05HSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/05/2024	1	2,858,308	.4136		91,012		8,824		149,711			(81,986)		4,488		0001
Purchased Call/S&P 500 INDEX/SPXA05HSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	5,505,000	4117.86		69,914		7,319		108,243			(62,443)		8,997		0001
Purchased Call/S&P 500 INDEX/SPXA05HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	2,273,000	4117.86		42,732		4,473		66,963			(38,166)		3,715		0001
Purchased Call/S&P 500 INDEX/SPXA05HSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	7,546,000	4117.86		184,877		19,354		295,981			(165,123)		12,333		0001
Purchased Call/S&P 500 INDEX/SPXA05HSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	2,613,000	4117.86		74,732		7,823		120,294			(66,747)		4,271		0001
Purchased Call/S&P 500 INDEX/SPXA05HSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	1	9,062,000	4081.5		221,113		23,888		355,892			(196,881)		15,000		0001
Purchased Call/S&P 500 INDEX/SPXA05HSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/06/2024	1	1,463,544	.4111		50,815		5,110		85,117			(45,622)		2,330		0001
Purchased Call/S&P 500 INDEX/SPXA05HSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	1,895,000	4090.46		69,926		8,091		115,775			(61,733)		3,252		0001
Purchased Call/S&P 500 INDEX/SPXA05HSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	2,878,000	4090.46		115,983		13,420		193,855			(102,394)		4,939		0001
Purchased Call/S&P 500 INDEX/SPXA051S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	2,305,848	.4103		105,038		11,379		183,311			(93,495)		3,817		0001
Purchased Call/S&P 500 INDEX/SPXA051S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	2,332,000	4137.29		63,430		7,514		102,290			(55,784)		4,048		0001
Purchased Call/S&P 500 INDEX/SPXA051S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	3,089,000	4137.29		93,288		11,051		151,856			(82,042)		5,362		0001
Purchased Call/S&P 500 INDEX/SPXA051SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	3,111,000	4136.13		99,863		12,105		161,701			(87,551)		5,462		0001
Purchased Call/S&P 500 INDEX/SPXA051SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/15/2024	1	1,753,865	.4146		57,016		7,167		99,876			(49,791)		3,113		0001
Purchased Call/S&P 500 INDEX/SPXA051SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	1,918,000	3997.34		41,429		5,821		66,726			(35,527)		3,620		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05ISJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	3,593,000	3997.34		86,951		12,216		140,767			(74,563)		6,781		0001
Purchased Call/S&P 500 INDEX/SPXA05ISK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,585,000	3997.34		66,176		9,297		107,579			(56,748)		4,878		0001
Purchased Call/S&P 500 INDEX/SPXA05ISL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,620,000	3997.34		77,290		10,859		126,885			(66,279)		4,945		0001
Purchased Call/S&P 500 INDEX/SPXA05ISM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	2,207,000	3997.34		82,983		11,659		138,974			(71,161)		4,165		0001
Purchased Call/S&P 500 INDEX/SPXA05ISN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/16/2024	1	3,634,469	4079		110,466		14,194		191,879			(96,044)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXA05ISY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	1	2,607,000	4012.32		78,992		11,597		129,662			(67,306)		5,014		0001
Purchased Call/S&P 500 INDEX/SPXA05ISZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/22/2024	1	2,517,332	3996		90,626		13,090		150,027			(77,430)		4,796		0001
Purchased Call/S&P 500 INDEX/SPXA05JSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	22,798,000	3970.04		547,152		80,553		892,724			(465,981)		43,845		0001
Purchased Call/S&P 500 INDEX/SPXA05JS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1	7,144,000	3982.24		172,885		27,147		279,079			(145,413)		14,239		0001
Purchased Call/S&P 500 INDEX/SPXA05JSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/27/2024	1	1,632,340	3981		163,365		25,723		337,258			(137,334)		3,253		0001
Purchased Call/S&P 500 INDEX/SPXA05JSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	2,489,000	3951.39		76,163		12,554		124,883			(63,470)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXA05JSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/26/2024	1	2,227,192	3970		127,173		19,782		232,448			(107,149)		4,401		0001
Purchased Call/S&P 500 INDEX/SPXA05JSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/27/2024	1	2,544,651	3982		136,145		21,497		247,951			(114,392)		5,072		0001
Purchased Call/S&P 500 INDEX/SPXA05JSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/29/2024	1	2,620,299	3970		118,952		19,334		206,563			(99,398)		5,312		0001
Purchased Call/S&P 500 INDEX/SPXA05JSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	3,977,000	3981.35		49,315		8,196		77,659			(41,073)		8,129		0001
Purchased Call/S&P 500 INDEX/SPXA05JSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	2,277,000	3981.35		61,024		10,142		99,725			(50,825)		4,654		0001
Purchased Call/S&P 500 INDEX/SPXA05JSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	02/29/2024	1	2,318,552	3970		100,238		16,428		170,487			(83,715)		4,700		0001
Purchased Call/S&P 500 INDEX/SPXA05JSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	02/27/2024	1	2,811,461	3982		128,563		20,469		223,225			(107,964)		5,604		0001
Purchased Call/S&P 500 INDEX/SPXA05JSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	5,263,000	4048.42		127,891		22,838		203,406			(104,829)		11,190		0001
Purchased Call/S&P 500 INDEX/SPXA05JSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	2,160,000	4048.42		58,536		10,453		93,816			(47,980)		4,592		0001
Purchased Call/S&P 500 INDEX/SPXA05JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	2,027,063	3951		101,482		16,961		160,625			(84,334)		4,143		0001
Purchased Call/S&P 500 INDEX/SPXA05JSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	2,102,801	3975		79,657		13,313		124,685			(66,197)		4,298		0001
Purchased Call/S&P 500 INDEX/SPXA05JSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	1	2,185,761	3981		136,657		22,840		228,558			(113,565)		4,468		0001
Purchased Call/S&P 500 INDEX/SPXA05KS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	6,977,000	3986.37		168,843		30,614		270,718			(137,935)		14,946		0001
Purchased Call/S&P 500 INDEX/SPXA05KS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	3,877,000	3986.37		99,251		17,996		159,777			(81,082)		8,305		0001
Purchased Call/S&P 500 INDEX/SPXA05KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	2,914,000	3986.37		86,837		15,745		141,106			(70,941)		6,242		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	3,109,000	3986.37		111,302		20,181		183,291			(90,927)		6,660		0001
Purchased Call/S&P 500 INDEX/SPXA05KS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	1	1,575,864	3979		51,116		8,567		83,144			(42,454)		3,221		0001
Purchased Call/S&P 500 INDEX/SPXA05KS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	1	1,529,252	4046		76,655		12,847		139,638			(63,666)		3,126		0001
Purchased Call/S&P 500 INDEX/SPXA05KS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	3,863,586	4046		122,374		21,635		208,066			(100,521)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXA05KS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	1,970,227	4046		102,251		18,077		186,979			(83,991)		4,157		0001
Purchased Call/S&P 500 INDEX/SPXA05KSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	1,731,534	4046		95,097		16,813		176,319			(78,116)		3,654		0001
Purchased Call/S&P 500 INDEX/SPXA05KSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	1	2,293,878	4046		134,787		23,830		254,754			(110,718)		4,840		0001
Purchased Call/S&P 500 INDEX/SPXA05KSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/06/2024	1	2,922,959	4048		140,869		25,225		253,688			(115,397)		6,215		0001
Purchased Call/S&P 500 INDEX/SPXA05KSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	3,288,000	3992.01		86,803		15,978		140,067			(70,676)		7,096		0001
Purchased Call/S&P 500 INDEX/SPXA05KSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	1,970,000	3992.01		59,691		10,987		97,148			(48,601)		4,252		0001
Purchased Call/S&P 500 INDEX/SPXA05KSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	1,635,000	3992.01		60,495		11,135		100,139			(49,255)		3,529		0001
Purchased Call/S&P 500 INDEX/SPXA05KSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/05/2024	1	1,581,845	4046		74,063		13,130		134,715			(60,801)		3,338		0001
Purchased Call/S&P 500 INDEX/SPXA05KSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	1	1,518,158	4048		62,063		11,144		110,220			(50,809)		3,228		0001
Purchased Call/S&P 500 INDEX/SPXA05KSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	1	1,821,789	4048		99,099		17,794		187,081			(81,131)		3,873		0001
Purchased Call/S&P 500 INDEX/SPXA05KSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2024	1	1,777,921	3986		89,499		16,273		154,927			(73,070)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXA05KSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2024	1	2,655,808	4006		86,442		15,848		148,433			(70,531)		5,689		0001
Purchased Call/S&P 500 INDEX/SPXA05KSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	4,673,000	3861.59		129,442		25,248		211,699			(104,116)		10,377		0001
Purchased Call/S&P 500 INDEX/SPXA05KST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	2,954,000	3861.59		108,116		21,089		181,013			(86,963)		6,560		0001
Purchased Call/S&P 500 INDEX/SPXA05KSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	6,022,000	3855.76		143,324		28,350		234,730			(114,737)		13,466		0001
Purchased Call/S&P 500 INDEX/SPXA05KSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	2,815,000	3855.76		77,976		15,424		128,836			(62,423)		6,295		0001
Purchased Call/S&P 500 INDEX/SPXA05KSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	2,846,000	3855.76		91,072		18,014		152,296			(72,907)		6,364		0001
Purchased Call/S&P 500 INDEX/SPXA05KSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	1	3,189,512	3918		101,294		18,904		173,184			(82,214)		6,883		0001
Purchased Call/S&P 500 INDEX/SPXA05LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	1	2,598,850	3862		134,788		25,156		234,293			(109,399)		5,609		0001
Purchased Call/S&P 500 INDEX/SPXA05LS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	3,368,000	3916.64		61,298		12,600		98,097			(48,668)		7,634		0001
Purchased Call/S&P 500 INDEX/SPXA05LS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	15,517,000	3916.64		370,856		76,232		601,856			(294,444)		35,169		0001
Purchased Call/S&P 500 INDEX/SPXA05LS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	3,396,000	3916.64		96,107		19,755		157,886			(76,305)		7,697		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05LS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	2,652,000	3916.64		47,471		10,070		75,893			(37,382)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXA05LSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	9,970,000	3916.64		238,283		50,545		386,357			(187,640)		23,044		0001
Purchased Call/S&P 500 INDEX/SPXA05LSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	3,226,000	3916.64		86,779		18,408		142,092			(68,336)		7,456		0001
Purchased Call/S&P 500 INDEX/SPXA05LSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	2,970,000	3916.64		110,484		23,436		184,877			(87,002)		6,865		0001
Purchased Call/S&P 500 INDEX/SPXA05LSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	3,315,000	3916.64		50,720		10,868		80,377			(39,831)		7,711		0001
Purchased Call/S&P 500 INDEX/SPXA05LSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	9,430,000	3916.64		225,377		48,295		365,119			(176,994)		21,936		0001
Purchased Call/S&P 500 INDEX/SPXA05LSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	1,890,000	3916.64		53,487		11,462		87,711			(42,005)		4,396		0001
Purchased Call/S&P 500 INDEX/SPXA05LSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	2,048,000	3916.64		75,162		16,106		125,416			(59,026)		4,764		0001
Purchased Call/S&P 500 INDEX/SPXA05LSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	3,666,676	3892		120,237		24,715		198,097			(95,463)		8,310		0001
Purchased Call/S&P 500 INDEX/SPXA05LSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	1	5,766,000	3951.57		139,537		30,284		222,485			(109,037)		13,497		0001
Purchased Call/S&P 500 INDEX/SPXA05LSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	4,228,000	4002.87		102,740		22,580		162,252			(80,003)		9,959		0001
Purchased Call/S&P 500 INDEX/SPXA05LSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	2,217,000	4002.87		56,977		12,522		90,351			(44,367)		5,222		0001
Purchased Call/S&P 500 INDEX/SPXA05LSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	2,563,000	4002.87		78,172		17,181		125,113			(60,871)		6,037		0001
Purchased Call/S&P 500 INDEX/SPXA05LSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	3,258,644	3917		109,608		23,617		171,161			(85,819)		7,580		0001
Purchased Call/S&P 500 INDEX/SPXA05LSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	2,447,900	3917		94,044		20,264		148,285			(73,633)		5,694		0001
Purchased Call/S&P 500 INDEX/SPXA05LSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	1,848,654	3917		104,463		22,509		171,730			(81,791)		4,300		0001
Purchased Call/S&P 500 INDEX/SPXA05MS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	1	1,456,990	3917		91,947		19,812		153,993			(71,992)		3,389		0001
Purchased Call/S&P 500 INDEX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	1	1,683,369	3952		78,243		17,028		128,402			(61,094)		3,940		0001
Purchased Call/S&P 500 INDEX/SPXA05MS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	1	5,299,055	3952		277,708		60,438		463,036			(216,840)		12,404		0001
Purchased Call/S&P 500 INDEX/SPXA05MS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	2,557,000	3936.97		45,770		10,185		71,595			(35,516)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXA05MS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	1	1,959,979	3952		65,517		14,298		104,494			(51,117)		4,588		0001
Purchased Call/S&P 500 INDEX/SPXA05MS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	1	2,671,261	3952		145,482		31,749		245,324			(113,508)		6,253		0001
Purchased Call/S&P 500 INDEX/SPXA05MS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2024	1	2,161,550	4003		91,746		20,220		155,094			(71,386)		5,091		0001
Purchased Call/S&P 500 INDEX/SPXA05MSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	1	9,694,000	3948.72		233,625		52,420		373,425			(181,140)		22,974		0001
Purchased Call/S&P 500 INDEX/SPXA05MSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	11,570,000	3970.99		277,680		62,478		444,868			(215,126)		27,420		0001
Purchased Call/S&P 500 INDEX/SPXA05MSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	3,028,000	3970.99		85,390		19,213		138,058			(66,153)		7,176		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05MSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	2,136,000	3970.99		34,603		8,007		54,482			(26,589)		5,154		0001
Purchased Call/S&P 500 INDEX/SPXA05MSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	16,869,000	3970.99		404,856		93,686		647,946			(311,088)		40,703		0001
Purchased Call/S&P 500 INDEX/SPXA05MSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	2,922,000	3970.99		78,310		18,121		126,140			(60,172)		7,050		0001
Purchased Call/S&P 500 INDEX/SPXA05MSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	2,274,000	3970.99		83,001		19,207		136,905			(63,777)		5,487		0001
Purchased Call/S&P 500 INDEX/SPXA05MSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	8,036,000	3970.99		192,864		45,037		308,380			(147,793)		19,503		0001
Purchased Call/S&P 500 INDEX/SPXA05MSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	3,375,000	3970.99		92,475		21,594		148,771			(70,864)		8,191		0001
Purchased Call/S&P 500 INDEX/SPXA05MST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	2,384,000	3970.99		85,109		19,874		140,023			(65,219)		5,786		0001
Purchased Call/S&P 500 INDEX/SPXA05MSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	2,350,371	.3937		103,765		23,347		171,996			(80,389)		5,570		0001
Purchased Call/S&P 500 INDEX/SPXA05MSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	2,090,531	.3937		120,250		27,056		207,323			(93,161)		4,954		0001
Purchased Call/S&P 500 INDEX/SPXA05MSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	3,964,515	.3949		197,557		44,450		335,783			(153,052)		9,396		0001
Purchased Call/S&P 500 INDEX/SPXA05MSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	1	1,848,001	.3949		62,834		14,177		99,757			(48,561)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXA05MSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	1	4,713,565	.3971		239,905		54,129		403,605			(185,411)		11,171		0001
Purchased Call/S&P 500 INDEX/SPXA05NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/25/2024	1	1,790,916	.3971		59,748		13,903		98,391			(45,758)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXA05NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	2,377,000	4109.31		36,844		8,929		56,234			(27,912)		5,836		0001
Purchased Call/S&P 500 INDEX/SPXA05NSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	2,880,000	4109.31		80,928		19,612		127,201			(61,309)		7,071		0001
Purchased Call/S&P 500 INDEX/SPXA05NSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	1,848,000	4109.31		31,970		8,015		48,862			(23,956)		4,639		0001
Purchased Call/S&P 500 INDEX/SPXA05NSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	2,142,000	4109.31		57,834		14,498		90,522			(43,336)		5,377		0001
Purchased Call/S&P 500 INDEX/SPXA05NSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	2,200,000	4109.31		35,420		8,952		53,998			(26,469)		5,552		0001
Purchased Call/S&P 500 INDEX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	1,886,000	4109.31		50,922		12,870		79,630			(38,053)		4,760		0001
Purchased Call/S&P 500 INDEX/SPXA05NSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	3,425,000	4100.6		55,485		14,329		84,020			(41,083)		8,737		0001
Purchased Call/S&P 500 INDEX/SPXA05NSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	7,737,000	4100.6		188,783		48,752		290,725			(139,782)		19,736		0001
Purchased Call/S&P 500 INDEX/SPXA05NSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	2,500,000	4100.6		64,500		16,657		99,733			(47,758)		6,377		0001
Purchased Call/S&P 500 INDEX/SPXA05NSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	1	1,512,226	.4109		48,819		12,407		77,072			(36,346)		3,817		0001
Purchased Call/S&P 500 INDEX/SPXA050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	1	2,017,671	.4109		120,491		30,622		206,660			(89,707)		5,092		0001
Purchased Call/S&P 500 INDEX/SPXA050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	5,780,000	4105.02		72,828		19,165		109,094			(53,673)		14,821		0001
Purchased Call/S&P 500 INDEX/SPXA050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	3,653,000	4105.02		73,425		19,322		111,627			(54,113)		9,367		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	14,956,000	4105.02		364,926		96,033		561,125			(268,946)		38,351		0001
Purchased Call/S&P 500 INDEX/SPXA050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	2,623,000	4105.02		71,608		18,844		110,524			(52,774)		6,726		0001
Purchased Call/S&P 500 INDEX/SPXA050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	2,960,000	4105.02		37,296		10,041		55,815			(27,263)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXA050S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	3,278,000	4105.02		59,987		16,150		90,920			(43,849)		8,536		0001
Purchased Call/S&P 500 INDEX/SPXA050SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	9,712,000	4105.02		236,973		63,800		364,010			(173,222)		25,290		0001
Purchased Call/S&P 500 INDEX/SPXA050SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	5,533,000	4105.02		69,716		18,909		104,237			(50,823)		14,481		0001
Purchased Call/S&P 500 INDEX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	2,204,000	4105.02		38,350		10,402		57,993			(27,957)		5,768		0001
Purchased Call/S&P 500 INDEX/SPXA050SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	7,097,000	4105.02		173,167		46,969		265,741			(126,238)		18,574		0001
Purchased Call/S&P 500 INDEX/SPXA050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	2,190,000	4105.02		58,473		15,860		90,077			(42,627)		5,731		0001
Purchased Call/S&P 500 INDEX/SPXA050SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	3,221,000	4105.02		114,668		31,102		179,627			(83,592)		8,430		0001
Purchased Call/S&P 500 INDEX/SPXA050SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	1	2,593,064	4103		88,714		23,164		139,176			(65,561)		6,615		0001
Purchased Call/S&P 500 INDEX/SPXA050SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	1	1,850,919	4104		101,331		26,459		168,466			(74,884)		4,721		0001
Purchased Call/S&P 500 INDEX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	2,918,000	4109.11		37,059		10,181		54,896			(26,832)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXA050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	2,996,000	4109.11		47,037		12,922		70,353			(34,057)		7,880		0001
Purchased Call/S&P 500 INDEX/SPXA050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2024	1	1,459,613	4112		66,463		17,451		107,077			(48,924)		3,723		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	2,511,493	4090		85,585		22,648		132,577			(62,826)		6,440		0001
Purchased Call/S&P 500 INDEX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	1,432,652	4105		43,974		11,637		68,151			(32,280)		3,674		0001
Purchased Call/S&P 500 INDEX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	2,976,140	4105		163,386		43,236		270,476			(119,937)		7,632		0001
Purchased Call/S&P 500 INDEX/SPXA05PS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	1	1,678,953	4105		90,917		24,059		150,137			(66,739)		4,305		0001
Purchased Call/S&P 500 INDEX/SPXA05PS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024	1	1,381,599	4105		50,848		13,868		79,396			(36,917)		3,616		0001
Purchased Call/S&P 500 INDEX/SPXA05PS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/09/2024	1	3,817,669	4105		213,807		58,472		347,736			(155,069)		9,991		0001
Purchased Call/S&P 500 INDEX/SPXA05PSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2024	1	2,165,501	4109		114,101		31,433		184,052			(82,528)		5,696		0001
Purchased Call/S&P 500 INDEX/SPXA05PSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2024	1	2,087,146	4109		90,175		25,090		141,307			(64,975)		5,517		0001
Purchased Call/S&P 500 INDEX/SPXA05PSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	1	2,428,484	4109		82,232		22,716		126,288			(59,415)		6,387		0001
Purchased Call/S&P 500 INDEX/SPXA05PSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	1	3,011,978	4109		167,791		46,351		272,903			(121,234)		7,922		0001
Purchased Call/S&P 500 INDEX/SPXA05PSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	1	2,235,263	4109		78,554		22,039		119,603			(56,541)		5,908		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05PSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	1	2,358,532	4109		133,047		37,327		213,552			(95,765)		6,234		0001
Purchased Call/S&P 500 INDEX/SPXA05PSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	2,156,000	4137.64		78,263		22,638		120,884			(55,658)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXA05PSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	1,439,000	4137.64		56,409		16,317		87,755			(40,116)		3,877		0001
Purchased Call/S&P 500 INDEX/SPXA05PSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	2,706,000	4151.32		57,367		16,863		85,188			(40,439)		7,360		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	6,567,000	4151.32		162,205		47,681		242,633			(114,341)		17,861		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	2,238,000	4151.32		60,426		17,763		90,804			(42,595)		6,087		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	1,709,000	4151.32		55,201		16,227		83,949			(38,912)		4,648		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	5,824,000	4154.52		75,130		22,498		108,181			(52,550)		15,986		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	2,833,000	4154.52		45,328		13,573		65,660			(31,705)		7,776		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	3,026,000	4154.52		62,941		18,848		92,296			(44,024)		8,306		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	2,011,000	4154.52		53,090		15,898		78,686			(37,134)		5,520		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/16/2024	1	2,056,407	4138		118,038		34,659		186,972			(83,244)		5,567		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	1	2,216,805	4151		75,614		22,350		113,623			(53,179)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	1	2,212,654	4151		114,638		33,885		180,063			(80,624)		6,018		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/18/2024	1	1,925,246	4149		93,236		28,049		147,410			(65,240)		5,260		0001
Purchased Call/S&P 500 INDEX/SPXA05RS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	3,725,000	4055.99		47,680		15,195		69,872			(32,438)		10,545		0001
Purchased Call/S&P 500 INDEX/SPXA05RS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	2,436,000	4055.99		38,732		12,343		57,042			(26,351)		6,896		0001
Purchased Call/S&P 500 INDEX/SPXA05RS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	4,275,000	4055.99		93,623		29,836		139,752			(63,694)		12,102		0001
Purchased Call/S&P 500 INDEX/SPXA05RS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	4,214,000	4055.99		104,507		33,304		157,202			(71,099)		11,929		0001
Purchased Call/S&P 500 INDEX/SPXA05RSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	3,112,000	4055.99		88,070		28,066		133,257			(59,916)		8,810		0001
Purchased Call/S&P 500 INDEX/SPXA05RSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	8,334,000	4169.48		207,517		68,029		304,530			(139,664)		23,893		0001
Purchased Call/S&P 500 INDEX/SPXA05RSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	2,515,000	4169.48		69,917		22,920		103,145			(47,056)		7,210		0001
Purchased Call/S&P 500 INDEX/SPXA05RSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	6,563,000	4169.48		163,419		53,874		239,593			(109,686)		18,894		0001
Purchased Call/S&P 500 INDEX/SPXA05RSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	1	2,602,000	4169.48		76,239		24,566		112,629			(51,733)		7,366		0001
Purchased Call/S&P 500 INDEX/SPXA05RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	1	2,547,162	4056		93,760		30,212		133,966			(63,623)		7,211		0001
Purchased Call/S&P 500 INDEX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	2,009,000	4167.87		35,961		11,954		51,578			(23,974)		5,807		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05RSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	5,314,000	4119.58		68,019		22,798		98,469			(45,160)		15,424		0001
Purchased Call/S&P 500 INDEX/SPXA05RSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	2,059,723	4169		66,201		21,945		102,926			(44,195)		5,930		0001
Purchased Call/S&P 500 INDEX/SPXA05RSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	2,418,298	4169		84,622		28,051		132,525			(56,492)		6,962		0001
Purchased Call/S&P 500 INDEX/SPXA05RSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	1,580,233	4169		80,754		26,769		132,722			(53,910)		4,549		0001
Purchased Call/S&P 500 INDEX/SPXA05RSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	1	2,760,196	4169		148,506		49,229		247,300			(99,140)		7,946		0001
Purchased Call/S&P 500 INDEX/SPXA05RSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/01/2024	1	3,996,987	4168		186,516		62,172		301,628			(124,174)		11,554		0001
Purchased Call/S&P 500 INDEX/SPXA05SS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	2,204,000	4090.75		38,570		13,033		56,222			(25,503)		6,423		0001
Purchased Call/S&P 500 INDEX/SPXA05SS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	3,391,000	4090.75		74,602		25,209		109,819			(49,327)		9,882		0001
Purchased Call/S&P 500 INDEX/SPXA05SS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	7,740,000	4090.75		192,726		65,124		285,966			(127,431)		22,557		0001
Purchased Call/S&P 500 INDEX/SPXA05SS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	3,116,000	4090.75		91,299		30,851		136,334			(60,367)		9,081		0001
Purchased Call/S&P 500 INDEX/SPXA05SS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	2,661,000	4090.75		96,594		32,640		146,331			(63,868)		7,755		0001
Purchased Call/S&P 500 INDEX/SPXA05SS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/01/2024	1	1,663,136	4168		56,586		18,914		86,220			(37,620)		4,808		0001
Purchased Call/S&P 500 INDEX/SPXA05SS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2024	1	4,490,342	4120		217,324		73,040		333,063			(144,089)		13,033		0001
Purchased Call/S&P 500 INDEX/SPXA05SSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	2,061,000	4061.22		35,449		12,078		52,795			(23,406)		6,006		0001
Purchased Call/S&P 500 INDEX/SPXA05SSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	6,065,000	4061.22		149,199		50,835		225,127			(98,512)		17,675		0001
Purchased Call/S&P 500 INDEX/SPXA05SSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	2,293,000	4061.22		66,268		22,579		100,821			(43,755)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXA05SSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2024	1	2,846,630	4120		92,470		31,337		145,834			(61,223)		8,262		0001
Purchased Call/S&P 500 INDEX/SPXA05SSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	1	3,117,000	4136.25		39,898		13,849		57,501			(26,091)		9,193		0001
Purchased Call/S&P 500 INDEX/SPXA05SSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	5,002,000	4136.25		64,026		22,339		92,197			(41,756)		14,811		0001
Purchased Call/S&P 500 INDEX/SPXA05SSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	2,218,000	4138.12		80,070		28,156		120,409			(51,848)		6,593		0001
Purchased Call/S&P 500 INDEX/SPXA05SSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/03/2024	1	2,197,120	4061		92,982		31,857		136,678			(61,043)		6,403		0001
Purchased Call/S&P 500 INDEX/SPXA05SSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/07/2024	1	2,543,794	4136		112,035		39,197		172,162			(72,746)		7,532		0001
Purchased Call/S&P 500 INDEX/SPXA05SSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	7,454,000	4119.17		95,411		33,813		137,508			(61,522)		22,243		0001
Purchased Call/S&P 500 INDEX/SPXA05SST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	2,859,000	4119.17		57,466		20,366		84,027			(37,055)		8,531		0001
Purchased Call/S&P 500 INDEX/SPXA05SSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	04/29/2024	1	1,721,538	4148		153,172		51,490		292,540			(101,541)		4,935		0001
Purchased Call/S&P 500 INDEX/SPXA05TS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	2,021,000	4137.64		64,066		22,881		95,274			(41,135)		6,054		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05TS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	2,514,000	4137.64		97,292		34,747		147,168			(62,469)		7,531		0001
Purchased Call/S&P 500 INDEX/SPXA05TS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	8,518,000	4124.08		212,098		76,591		311,380			(135,766)		25,515		0001
Purchased Call/S&P 500 INDEX/SPXA05TS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	2,242,000	4124.08		63,000		22,750		93,015			(40,327)		6,716		0001
Purchased Call/S&P 500 INDEX/SPXA05TSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	1	2,095,000	4124.08		58,241		21,339		85,889			(36,976)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXA05TSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	2,061,000	4124.08		45,136		16,616		65,930			(28,578)		6,267		0001
Purchased Call/S&P 500 INDEX/SPXA05TSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	2,189,000	4124.08		60,198		22,161		88,682			(38,114)		6,656		0001
Purchased Call/S&P 500 INDEX/SPXA05TSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	2,941,862	4138		97,400		35,172		149,232			(62,347)		8,812		0001
Purchased Call/S&P 500 INDEX/SPXA05TSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	6,473,000	4109.9		83,502		31,198		119,061			(52,246)		19,828		0001
Purchased Call/S&P 500 INDEX/SPXA05TSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	5,710,000	4109.9		142,750		53,335		208,505			(89,316)		17,491		0001
Purchased Call/S&P 500 INDEX/SPXA05TSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	3,089,000	4109.9		89,890		33,585		132,155			(56,243)		9,462		0001
Purchased Call/S&P 500 INDEX/SPXA05TSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,077,000	4109.9		73,941		27,626		110,033			(46,264)		6,362		0001
Purchased Call/S&P 500 INDEX/SPXA05TSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,228,000	4109.9		87,115		32,548		130,734			(54,506)		6,825		0001
Purchased Call/S&P 500 INDEX/SPXA05TSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	2,998,206	4124		100,915		37,355		149,529			(63,488)		9,117		0001
Purchased Call/S&P 500 INDEX/SPXA05TSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	3,109,556	4124		115,852		42,884		172,975			(72,885)		9,456		0001
Purchased Call/S&P 500 INDEX/SPXA05TSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	2,577,550	4124		136,369		50,479		211,772			(85,792)		7,838		0001
Purchased Call/S&P 500 INDEX/SPXA05TSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	1	2,952,841	4124		169,040		62,573		266,181			(106,347)		8,979		0001
Purchased Call/S&P 500 INDEX/SPXA05TSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	1	5,025,580	4136		239,537		89,084		369,321			(150,285)		15,338		0001
Purchased Call/S&P 500 INDEX/SPXA05TSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	1	1,873,735	4136		97,961		36,432		152,805			(61,461)		5,719		0001
Purchased Call/S&P 500 INDEX/SPXA05TSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	2,370,499	4159		81,225		30,825		117,490			(50,515)		7,288		0001
Purchased Call/S&P 500 INDEX/SPXA05TSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	2,120,973	4159		83,686		31,759		122,298			(52,046)		6,521		0001
Purchased Call/S&P 500 INDEX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/15/2024	1	2,878,851	4136		169,887		63,885		258,635			(106,238)		8,786		0001
Purchased Call/S&P 500 INDEX/SPXA05US5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	8,039,000	4191.98		202,583		77,094		288,250			(125,779)		24,715		0001
Purchased Call/S&P 500 INDEX/SPXA05US6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	2,827,000	4191.98		83,679		31,845		119,880			(51,955)		8,691		0001
Purchased Call/S&P 500 INDEX/SPXA05US7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	2,328,000	4191.98		90,326		34,374		131,678			(56,082)		7,157		0001
Purchased Call/S&P 500 INDEX/SPXA05US8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	9,381,000	4191.98		236,401		91,174		335,987			(145,577)		29,153		0001
Purchased Call/S&P 500 INDEX/SPXA05US9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	2,039,000	4191.98		60,354		23,277		86,364			(37,166)		6,337		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05USA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	3,058,000	4191.98		115,898		44,699		168,877			(71,371)		9,503		0001
Purchased Call/S&P 500 INDEX/SPXA05USB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	6,293,000	4191.98		158,584		61,429		225,166			(97,391)		19,626		0001
Purchased Call/S&P 500 INDEX/SPXA05USC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	2,656,000	4191.98		107,302		41,565		156,601			(65,898)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXA05USD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	1,285,076	4145		45,598		17,353		64,646			(28,311)		3,951		0001
Purchased Call/S&P 500 INDEX/SPXA05USE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	2,409,681	4198		116,694		44,409		175,179			(72,453)		7,408		0001
Purchased Call/S&P 500 INDEX/SPXA05USF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	1	1,977,295	4189		68,761		26,240		97,791			(42,476)		6,079		0001
Purchased Call/S&P 500 INDEX/SPXA05USG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	1	2,135,642	4188		122,471		46,737		183,844			(75,654)		6,566		0001
Purchased Call/S&P 500 INDEX/SPXA05USH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	1	1,773,208	4192		94,109		35,913		139,916			(58,134)		5,452		0001
Purchased Call/S&P 500 INDEX/SPXA05USU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2024	1	3,802,000	4145.58		125,466		49,290		180,715			(76,102)		11,940		0001
Purchased Call/S&P 500 INDEX/SPXA05USV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	1	4,126,054	4193		223,821		87,179		348,199			(136,506)		12,868		0001
Purchased Call/S&P 500 INDEX/SPXA05USW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	1	1,601,336	4192		91,581		35,671		143,652			(55,854)		4,994		0001
Purchased Call/S&P 500 INDEX/SPXA05VS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/22/2024	1	3,517,404	4192		182,399		71,549		298,606			(110,742)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXA05VS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	1	5,693,000	4205.45		143,464		58,725		199,552			(85,145)		18,248		0001
Purchased Call/S&P 500 INDEX/SPXA05VS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	2,304,534	4115		141,568		56,785		202,107			(85,174)		7,263		0001
Purchased Call/S&P 500 INDEX/SPXA05VS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	3,267,057	4151		166,907		66,949		237,952			(100,419)		10,296		0001
Purchased Call/S&P 500 INDEX/SPXA05VSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	3,336,000	4205.52		44,035		18,146		59,761			(25,868)		10,728		0001
Purchased Call/S&P 500 INDEX/SPXA05VSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	2,712,000	4205.52		49,358		20,340		67,744			(28,995)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXA05VSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	4,344,000	4205.52		110,772		45,648		154,019			(65,071)		13,970		0001
Purchased Call/S&P 500 INDEX/SPXA05VSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	1	3,632,370	4151		129,588		52,125		180,611			(77,393)		11,447		0001
Purchased Call/S&P 500 INDEX/SPXA05VSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	1	2,880,988	4151		170,578		68,612		249,399			(101,873)		9,079		0001
Purchased Call/S&P 500 INDEX/SPXA05VSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	1	3,869,014	4205		191,986		77,223		283,889			(114,658)		12,193		0001
Purchased Call/S&P 500 INDEX/SPXA05VSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	3,190,000	4179.83		124,410		51,610		179,408			(72,742)		10,293		0001
Purchased Call/S&P 500 INDEX/SPXA05VSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/28/2024	1	1,501,346	4205		82,928		33,998		126,511			(48,888)		4,796		0001
Purchased Call/S&P 500 INDEX/SPXA05VSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	1	1,963,945	4205		68,864		28,345		99,198			(40,486)		6,295		0001
Purchased Call/S&P 500 INDEX/SPXA05VSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	1	3,641,920	4205		198,314		81,626		300,544			(116,591)		11,673		0001
Purchased Call/S&P 500 INDEX/SPXA05VSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	1	4,104,588	4206		196,186		81,069		290,722			(115,024)		13,200		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05VS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	1	2,060,705	4206		106,423		43,976		159,573			(62,396)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXA05VST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2024	1	3,187,784	4206		182,056		75,857		267,441			(106,533)		10,252		0001
Purchased Call/S&P 500 INDEX/SPXA05VSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	6,063,000	4282.37		80,032		34,079		106,197			(46,105)		19,819		0001
Purchased Call/S&P 500 INDEX/SPXA05WS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	2,467,000	4282.37		58,468		24,897		79,036			(33,683)		8,064		0001
Purchased Call/S&P 500 INDEX/SPXA05WS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	5,287,000	4282.37		134,819		57,409		182,707			(77,667)		17,282		0001
Purchased Call/S&P 500 INDEX/SPXA05WS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	2,229,000	4282.37		65,978		28,095		90,030			(38,009)		7,286		0001
Purchased Call/S&P 500 INDEX/SPXA05WS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	1	2,202,770	4180		134,253		56,312		184,642			(78,191)		7,107		0001
Purchased Call/S&P 500 INDEX/SPXA05WS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	4,192,000	4273.79		106,896		45,813		145,124			(61,042)		13,747		0001
Purchased Call/S&P 500 INDEX/SPXA05WS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	2,627,000	4273.79		126,359		54,154		179,732			(72,156)		8,615		0001
Purchased Call/S&P 500 INDEX/SPXA05WS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	1	2,946,272	4221		177,669		74,730		249,768			(102,861)		9,506		0001
Purchased Call/S&P 500 INDEX/SPXA05WSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	1	1,541,653	4282		74,833		31,476		105,926			(43,324)		4,974		0001
Purchased Call/S&P 500 INDEX/SPXA05WSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	3,770,000	4283.85		172,666		74,474		243,649			(98,127)		12,402		0001
Purchased Call/S&P 500 INDEX/SPXA05WSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	2,224,000	4283.85		110,088		47,483		156,370			(62,564)		7,316		0001
Purchased Call/S&P 500 INDEX/SPXA05WSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	1	3,447,308	4282		121,764		52,137		168,747			(69,580)		11,268		0001
Purchased Call/S&P 500 INDEX/SPXA05WSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	1	2,192,573	4282		109,194		46,754		156,859			(62,397)		7,167		0001
Purchased Call/S&P 500 INDEX/SPXA05WSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	1	3,781,333	4282		213,297		91,329		314,036			(121,884)		12,360		0001
Purchased Call/S&P 500 INDEX/SPXA05WSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	1	5,380,702	4274		259,744		111,626		369,585			(148,019)		17,645		0001
Purchased Call/S&P 500 INDEX/SPXA05WSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	1	3,701,102	4274		192,728		82,825		277,626			(109,829)		12,137		0001
Purchased Call/S&P 500 INDEX/SPXA05WSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	1	2,034,829	4284		82,303		35,893		113,741			(46,578)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXA05WSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	1	2,034,829	4284		115,150		50,218		166,158			(65,167)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXA05XS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	1	8,722,000	4298.86		222,411		97,614		298,866			(125,259)		28,783		0001
Purchased Call/S&P 500 INDEX/SPXA05XS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	2,399,000	4298.86		41,503		18,408		54,944			(23,183)		7,991		0001
Purchased Call/S&P 500 INDEX/SPXA05XS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	2,693,000	4298.86		63,016		27,949		84,339			(35,200)		8,971		0001
Purchased Call/S&P 500 INDEX/SPXA05XS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	8,854,000	4298.86		225,777		100,138		303,050			(126,115)		29,493		0001
Purchased Call/S&P 500 INDEX/SPXA05XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	3,051,000	4298.86		88,479		39,243		119,521			(49,423)		10,163		0001
Purchased Call/S&P 500 INDEX/SPXA05XSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	2,316,000	4298.86		50,720		22,573		67,622			(28,255)		7,738		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05XSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	5,651,000	4298.86		144,101		64,133		193,228			(80,273)		18,882		0001
Purchased Call/S&P 500 INDEX/SPXA05XSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2024	1	1,861,198	.4369		95,113		42,971		127,724			(52,117)		6,257		0001
Purchased Call/S&P 500 INDEX/SPXA05XSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	4,293,000	4425.84		109,472		50,174		138,706			(59,684)		14,476		0001
Purchased Call/S&P 500 INDEX/SPXA05XSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	2,260,000	4425.84		66,218		30,350		84,211			(36,102)		7,621		0001
Purchased Call/S&P 500 INDEX/SPXA05XSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	2,328,000	4425.84		98,940		45,348		127,879			(53,943)		7,850		0001
Purchased Call/S&P 500 INDEX/SPXA05XSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	4,034,000	4425.84		192,018		88,008		249,858			(104,689)		13,602		0001
Purchased Call/S&P 500 INDEX/SPXA05XSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	2,155,687	.4373		110,930		50,843		143,963			(60,480)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXA05XSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/14/2024	1	2,894,499	.4426		156,777		72,258		211,808			(84,485)		9,760		0001
Purchased Call/S&P 500 INDEX/SPXA05XST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	1	4,503,000	4365.69		208,939		98,730		278,364			(110,178)		15,501		0001
Purchased Call/S&P 500 INDEX/SPXA05XSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	1	3,188,134	.4410		171,626		80,346		234,480			(91,250)		10,879		0001
Purchased Call/S&P 500 INDEX/SPXA05XSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	1	2,213,614	.4410		124,817		58,432		171,007			(66,363)		7,554		0001
Purchased Call/S&P 500 INDEX/SPXA05XSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	1	1,885,978	.4366		97,157		46,419		131,057			(50,981)		6,492		0001
Purchased Call/S&P 500 INDEX/SPXA05YS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	1	2,811,504	.4366		160,317		76,596		219,321			(84,123)		9,678		0001
Purchased Call/S&P 500 INDEX/SPXA05YS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	1	1,608,154	.4382		77,778		37,161		105,087			(40,812)		5,536		0001
Purchased Call/S&P 500 INDEX/SPXA05YS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	2,181,000	4328.82		38,822		18,878		49,840			(19,941)		7,615		0001
Purchased Call/S&P 500 INDEX/SPXA05YS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	2,062,000	4328.82		74,644		36,297		98,526			(38,342)		7,200		0001
Purchased Call/S&P 500 INDEX/SPXA05YS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/21/2024	1	2,265,437	.4382		123,273		59,061		175,111			(64,198)		7,798		0001
Purchased Call/S&P 500 INDEX/SPXA05YS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	3,363,000	4378.41		79,703		38,976		101,049			(40,723)		11,775		0001
Purchased Call/S&P 500 INDEX/SPXA05YS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	2,944,000	4378.41		80,371		39,302		102,395			(41,064)		10,308		0001
Purchased Call/S&P 500 INDEX/SPXA05YS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	2,633,000	4378.41		82,676		40,430		105,888			(42,242)		9,219		0001
Purchased Call/S&P 500 INDEX/SPXA05YSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	3,841,000	4378.41		171,309		83,772		224,246			(87,527)		13,449		0001
Purchased Call/S&P 500 INDEX/SPXA05YSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	4,386,000	4378.41		214,037		104,666		282,127			(109,358)		15,357		0001
Purchased Call/S&P 500 INDEX/SPXA05YSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	2,561,166	.4348		90,317		43,911		115,004			(46,399)		8,918		0001
Purchased Call/S&P 500 INDEX/SPXA05YSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	2,052,412	.4348		78,069		37,956		99,785			(40,107)		7,146		0001
Purchased Call/S&P 500 INDEX/SPXA05YSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	2,748,145	.4348		154,594		75,161		203,739			(79,420)		9,569		0001
Purchased Call/S&P 500 INDEX/SPXA05YSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	1	4,126,565	.4348		246,398		119,796		327,149			(126,584)		14,368		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05YSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024	1	3,047,489	4329		157,351		76,725		203,555			(80,615)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXA05YSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	4,156,000	4376.86		92,263		45,371		116,564			(46,888)		14,593		0001
Purchased Call/S&P 500 INDEX/SPXA05YSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	4,124,000	4376.86		117,534		57,798		149,849			(59,730)		14,480		0001
Purchased Call/S&P 500 INDEX/SPXA05YSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	3,769,000	4376.86		118,347		58,198		151,545			(60,143)		13,234		0001
Purchased Call/S&P 500 INDEX/SPXA05YSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	2,228,000	4376.86		100,706		49,523		131,671			(51,178)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXA05YSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	1	3,813,690	4329		137,383		67,174		174,613			(70,201)		13,316		0001
Purchased Call/S&P 500 INDEX/SPXA05YSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	1	3,787,718	4329		225,339		110,179		297,953			(115,146)		13,225		0001
Purchased Call/S&P 500 INDEX/SPXA05YSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	2,819,000	4450.38		82,315		41,043		100,865			(41,610)		9,898		0001
Purchased Call/S&P 500 INDEX/SPXA05YSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	3,882,000	4450.38		88,898		44,694		108,130			(44,570)		13,744		0001
Purchased Call/S&P 500 INDEX/SPXA05YSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	3,351,000	4450.38		96,844		48,689		118,530			(48,554)		11,864		0001
Purchased Call/S&P 500 INDEX/SPXA05YSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	2,452,000	4450.38		84,839		42,654		104,571			(42,535)		8,681		0001
Purchased Call/S&P 500 INDEX/SPXA05YSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	1	2,001,000	4450.38		59,030		29,759		72,240			(29,515)		7,104		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	3,055,048	4377		114,277		56,979		138,451			(57,766)		10,727		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	2,941,250	4377		174,021		86,768		215,611			(87,967)		10,327		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	4,195,000	4446.82		102,358		52,304		124,864			(50,060)		15,013		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	3,494,000	4446.82		90,495		46,242		110,597			(44,258)		12,505		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	4,632,000	4446.82		132,475		67,693		162,210			(64,790)		16,577		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	2,935,000	4446.82		97,442		49,792		120,005			(47,656)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	4,161,105	4450		142,859		72,419		176,956			(70,445)		14,772		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	2,300,846	4450		84,943		43,060		105,547			(41,887)		8,168		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	1,949,266	4450		108,887		55,197		139,083			(53,693)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	2,701,381	4450		156,831		79,501		201,066			(77,335)		9,590		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	1	2,358,701	4450		139,130		70,529		178,650			(68,607)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	1	2,865,000	4411.59		130,931		67,460		167,494			(63,851)		10,253		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1	2,154,000	4398.95		102,530		53,519		132,569			(49,315)		7,791		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	1	4,420,000	4409.53		59,228		31,078		72,458			(28,158)		16,029		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05Z$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	1	2,220,000	4409.53		37,518		19,687		46,164			(17,836)		8,051		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/05/2024	1	3,767,498	.4412		216,925		112,390		286,849			(104,556)		13,483		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/10/2024	1	4,224,330	.4410		210,310		110,659		267,151			(99,681)		15,319		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,611,000	4472.16		45,954		24,366		54,716			(21,596)		9,518		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	3,173,000	4472.16		73,614		39,031		88,126			(34,594)		11,566		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	4,344,000	4472.16		112,510		59,655		135,176			(52,873)		15,835		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,826,000	4472.16		78,280		41,506		94,162			(36,787)		10,301		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,133,000	4472.16		77,855		41,280		94,590			(36,587)		7,775		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	2,057,000	4472.16		95,239		50,498		117,082			(44,757)		7,498		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/10/2024	1	2,751,547	.4410		168,436		88,871		205,479			(79,591)		9,978		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2024	1	1,962,153	.4439		101,859		53,876		123,824			(47,999)		7,134		0001
Purchased Call/S&P 500 INDEX/SPXB050$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/12/2024	1	1,753,087	.4472		63,680		34,140		74,587			(29,741)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXB050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	1	1,606,618	.4551		57,486		31,777		66,320			(25,900)		5,946		0001
Purchased Call/S&P 500 INDEX/SPXB050$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	1	1,846,933	.4549		97,379		53,829		113,076			(43,874)		6,836		0001
Purchased Call/S&P 500 INDEX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	1	2,874,192	.4555		165,448		91,456		192,377			(74,543)		10,638		0001
Purchased Call/S&P 500 INDEX/SPXB050$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	3,550,000	4536.34		132,415		74,050		153,656			(58,811)		13,270		0001
Purchased Call/S&P 500 INDEX/SPXB050$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	1	4,684,429	.4566		159,338		88,521		183,345			(71,352)		17,381		0001
Purchased Call/S&P 500 INDEX/SPXB050$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/23/2024	1	1,710,093	.4536		61,059		34,409		68,091			(26,671)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXB050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	1	4,909,515	.4567		171,688		98,244		194,534			(74,052)		18,486		0001
Purchased Call/S&P 500 INDEX/SPXB050$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	1	2,507,377	.4567		138,046		78,993		156,576			(59,542)		9,441		0001
Purchased Call/S&P 500 INDEX/SPXB050$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	1	2,730,718	.4566		160,671		91,939		182,079			(69,300)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXB050$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	1	2,895,320	.4567		140,526		80,579		159,409			(60,445)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXB050$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	1	1,598,363	.4567		88,771		50,902		100,635			(38,183)		6,033		0001
Purchased Call/S&P 500 INDEX/SPXB051$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	2,675,000	4513.39		51,093		30,038		59,339			(21,079)		10,265		0001
Purchased Call/S&P 500 INDEX/SPXB051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	2,797,000	4513.39		80,554		47,358		94,222			(33,234)		10,733		0001
Purchased Call/S&P 500 INDEX/SPXB051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	10,527,000	4501.89		141,062		83,621		163,757			(57,971)		40,397		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	2,332,000	4501.89		38,711		22,948		45,085			(15,909)		8,949		0001
Purchased Call/S&P 500 INDEX/SPXB051$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	2,338,000	4501.89		53,306		31,600		62,509			(21,907)		8,972		0001
Purchased Call/S&P 500 INDEX/SPXB051$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,498,000	4464.05		66,697		40,944		80,788			(26,019)		9,741		0001
Purchased Call/S&P 500 INDEX/SPXB051$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,145,000	4464.05		59,202		36,343		71,722			(23,095)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXB051$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,253,000	4464.05		73,898		45,365		89,902			(28,828)		8,785		0001
Purchased Call/S&P 500 INDEX/SPXB051$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	2,939,000	4464.05		130,492		80,107		160,341			(50,906)		11,460		0001
Purchased Call/S&P 500 INDEX/SPXB051$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	1	4,242,000	4464.05		214,221		131,508		265,019			(83,570)		16,541		0001
Purchased Call/S&P 500 INDEX/SPXB051$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	4,696,000	4464.05		61,987		38,251		74,023			(23,984)		18,435		0001
Purchased Call/S&P 500 INDEX/SPXB051$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	2,144,000	4464.05		36,448		22,491		43,668			(14,102)		8,417		0001
Purchased Call/S&P 500 INDEX/SPXB051$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	3,396,000	4464.05		70,297		43,379		84,581			(27,199)		13,332		0001
Purchased Call/S&P 500 INDEX/SPXB051$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	7,661,000	4464.05		195,356		120,550		236,356			(75,587)		30,075		0001
Purchased Call/S&P 500 INDEX/SPXB051$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	2,091,000	4464.05		55,202		34,064		66,814			(21,359)		8,209		0001
Purchased Call/S&P 500 INDEX/SPXB051$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	2,124,000	4464.05		64,145		39,582		77,881			(24,819)		8,338		0001
Purchased Call/S&P 500 INDEX/SPXB051$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	3,566,000	4464.05		47,071		29,096		56,171			(18,163)		14,030		0001
Purchased Call/S&P 500 INDEX/SPXB051$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	1,981,000	4464.05		34,866		21,552		41,826			(13,454)		7,794		0001
Purchased Call/S&P 500 INDEX/SPXB051$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	2,230,000	4464.05		50,175		31,015		60,505			(19,361)		8,774		0001
Purchased Call/S&P 500 INDEX/SPXB051$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	5,577,000	4464.05		142,214		87,907		171,949			(54,876)		21,942		0001
Purchased Call/S&P 500 INDEX/SPXB051$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	2,098,000	4464.05		59,164		36,571		71,580			(22,829)		8,254		0001
Purchased Call/S&P 500 INDEX/SPXB051$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	1	1,983,723	.4438		54,020		33,781		66,337			(20,276)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXB052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	2,116,000	4436.01		34,491		22,267		41,734			(12,251)		8,507		0001
Purchased Call/S&P 500 INDEX/SPXB053$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	8,550,000	4457.49		112,860		78,062		133,565			(35,346)		35,380		0001
Purchased Call/S&P 500 INDEX/SPXB053$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	5,031,000	4457.49		66,409		46,102		78,530			(20,628)		20,943		0001
Purchased Call/S&P 500 INDEX/SPXB053$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	3,363,000	4457.49		59,861		41,557		71,658			(18,595)		13,999		0001
Purchased Call/S&P 500 INDEX/SPXB053$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	2,009,000	4487.46		45,002		31,402		53,259			(13,648)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXB053$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	2,634,000	4487.46		87,976		61,390		105,291			(26,681)		11,008		0001
Purchased Call/S&P 500 INDEX/SPXB053$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	2,128,000	4461.9		50,859		35,629		60,983			(15,286)		8,911		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB053$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	3,567,000	4461.9		90,602		63,471		108,746			(27,230)		14,936		0001
Purchased Call/S&P 500 INDEX/SPXB053$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	2,227,000	4461.9		57,234		40,095		68,705			(17,201)		9,325		0001
Purchased Call/S&P 500 INDEX/SPXB053$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	1,944,000	4461.9		63,374		44,397		76,690			(19,047)		8,140		0001
Purchased Call/S&P 500 INDEX/SPXB054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,341,000	4402.2		54,124		39,106		65,977			(15,084)		14,207		0001
Purchased Call/S&P 500 INDEX/SPXB054$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	4,396,000	4402.2		101,896		73,623		125,419			(28,397)		18,438		0001
Purchased Call/S&P 500 INDEX/SPXB054$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,955,000	4402.2		100,062		72,297		123,342			(27,886)		16,818		0001
Purchased Call/S&P 500 INDEX/SPXB054$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	6,468,000	4402.2		178,517		128,983		221,069			(49,751)		27,504		0001
Purchased Call/S&P 500 INDEX/SPXB054$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,689,000	4402.2		160,840		116,212		204,278			(44,824)		15,687		0001
Purchased Call/S&P 500 INDEX/SPXB054$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,357,000	4402.2		165,164		119,336		212,037			(46,029)		14,275		0001
Purchased Call/S&P 500 INDEX/SPXB054$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	3,363,000	4402.2		173,195		125,138		223,479			(48,267)		14,301		0001
Purchased Call/S&P 500 INDEX/SPXB054$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/20/2024	1	4,004,000	4330		109,710		79,927		140,649			(30,358)		17,026		0001
Purchased Call/S&P 500 INDEX/SPXB054$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	1	5,630,000	4320.06		72,627		53,058		91,758			(19,952)		23,941		0001
Purchased Call/S&P 500 INDEX/SPXB054$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	1	3,276,000	4320.06		42,260		30,968		53,353			(11,515)		14,010		0001
Purchased Call/S&P 500 INDEX/SPXB054$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	1	3,995,000	4320.06		105,468		77,285		136,070			(28,738)		17,084		0001
Purchased Call/S&P 500 INDEX/SPXB054$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	2,539,000	4337.44		40,624		29,910		51,175			(10,766)		10,898		0001
Purchased Call/S&P 500 INDEX/SPXB054$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	3,912,000	4337.44		165,086		121,547		217,078			(43,752)		16,792		0001
Purchased Call/S&P 500 INDEX/SPXB054$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	5,203,000	4337.44		256,508		188,857		342,301			(67,982)		22,333		0001
Purchased Call/S&P 500 INDEX/SPXB055$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	1	2,610,091	4321		160,090		117,281		220,443			(43,016)		11,099		0001
Purchased Call/S&P 500 INDEX/SPXB055$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	1	1,850,195	4323		116,707		85,498		161,799			(31,359)		7,868		0001
Purchased Call/S&P 500 INDEX/SPXB055$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	2,186,000	4273.53		97,058		71,727		132,459			(25,458)		9,401		0001
Purchased Call/S&P 500 INDEX/SPXB055$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	3,580,000	4273.53		176,494		130,431		243,200			(46,294)		15,395		0001
Purchased Call/S&P 500 INDEX/SPXB055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	1	6,135,453	4336		243,408		179,706		339,607			(64,020)		26,336		0001
Purchased Call/S&P 500 INDEX/SPXB055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	1	9,125,974	4337		410,806		303,295		581,340			(108,048)		39,172		0001
Purchased Call/S&P 500 INDEX/SPXB055$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	1	4,398,164	4337		244,932		180,831		358,168			(64,420)		18,879		0001
Purchased Call/S&P 500 INDEX/SPXC177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	1	4,621,000	3824.14		103,973		573		184,785			(103,118)		2,095		0001
Purchased Call/S&P 500 INDEX/SPXC177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	1	2,285,000	3824.14		56,897		313		101,653			(56,429)		1,036		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2024	1	2,240,946	3824		99,831		552		185,121			(99,008)		1,016		0001
Purchased Call/S&P 500 INDEX/SPXC177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024	1	2,150,120	3840		72,503		201		131,579			(72,104)		796		0001
Purchased Call/S&P 500 INDEX/SPXC177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024	1	2,280,663	3840		118,461		328		228,656			(117,809)		844		0001
Purchased Call/S&P 500 INDEX/SPXC177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/05/2024	1	1,439,462	3808		80,000		889		143,128			(78,901)		842		0001
Purchased Call/S&P 500 INDEX/SPXC177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/04/2024	1	1,895,661	3853		107,881		902		203,535			(106,692)		992		0001
Purchased Call/S&P 500 INDEX/SPXC177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/05/2024	1	2,193,466	3808		143,407		1,598		257,801			(141,420)		1,284		0001
Purchased Call/S&P 500 INDEX/SPXC177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	1	1,992,000	3919.25		34,860		864		59,662			(33,905)		1,649		0001
Purchased Call/S&P 500 INDEX/SPXC177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	1	6,069,000	3919.25		138,980		3,446		242,353			(135,172)		5,023		0001
Purchased Call/S&P 500 INDEX/SPXC177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	1	3,259,000	3919.25		85,060		2,109		149,660			(82,729)		2,697		0001
Purchased Call/S&P 500 INDEX/SPXC178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	1	3,582,000	3969.61		83,102		2,289		142,904			(80,598)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXC178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	1	3,130,000	3969.61		81,067		2,233		140,474			(78,624)		2,717		0001
Purchased Call/S&P 500 INDEX/SPXC178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/05/2024	1	1,405,232	3819		77,685		870		132,356			(76,603)		822		0001
Purchased Call/S&P 500 INDEX/SPXC178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/09/2024	1	2,576,564	3892		157,324		3,486		291,447			(153,424)		2,023		0001
Purchased Call/S&P 500 INDEX/SPXC178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/08/2024	1	2,169,560	3895		116,987		2,275		211,952			(114,401)		1,606		0001
Purchased Call/S&P 500 INDEX/SPXC178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2024	1	2,461,289	3919		115,244		2,865		208,090			(112,078)		2,037		0001
Purchased Call/S&P 500 INDEX/SPXC178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	1	5,075,000	3999.09		79,678		2,441		131,656			(77,051)		4,601		0001
Purchased Call/S&P 500 INDEX/SPXC178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	1	3,959,000	3999.09		109,268		3,348		187,593			(105,666)		3,589		0001
Purchased Call/S&P 500 INDEX/SPXC178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	1	2,024,000	3999.09		71,042		2,177		125,168			(68,700)		1,835		0001
Purchased Call/S&P 500 INDEX/SPXC178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2024	1	3,089,000	3999.09		83,712		3,459		143,101			(80,072)		3,234		0001
Purchased Call/S&P 500 INDEX/SPXC178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	1	4,221,000	3990.97		100,460		4,428		168,131			(95,781)		4,555		0001
Purchased Call/S&P 500 INDEX/SPXC178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	1	3,334,000	3990.97		90,351		3,982		152,704			(86,143)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXC178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	1	2,356,000	3990.97		88,586		3,905		154,759			(84,460)		2,542		0001
Purchased Call/S&P 500 INDEX/SPXC178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	1	3,531,000	3928.86		71,326		3,340		117,762			(67,809)		3,921		0001
Purchased Call/S&P 500 INDEX/SPXC178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	1	3,892,000	3928.86		92,630		4,338		154,976			(88,062)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXC178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	1	2,467,000	3928.86		62,168		2,911		104,369			(59,103)		2,739		0001
Purchased Call/S&P 500 INDEX/SPXC178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	1	2,923,000	3928.86		79,213		3,710		133,835			(75,307)		3,246		0001
Purchased Call/S&P 500 INDEX/SPXC178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024	1	2,091,524	3999		60,365		2,508		106,273			(57,704)		2,189		0001
Purchased Call/S&P 500 INDEX/SPXC178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024	1	1,587,639	3999		55,143		2,291		98,838			(52,713)		1,662		0001
Purchased Call/S&P 500 INDEX/SPXC178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2024	1	3,132,686	3996		156,416		6,913		297,891			(149,111)		3,380		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/19/2024	1	1,902,639	3899		122,913		6,180		208,023			(116,426)		2,170		0001
Purchased Call/S&P 500 INDEX/SPXC178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/22/2024	1	2,284,251	3973		144,981		8,434		263,264			(136,194)		2,804		0001
Purchased Call/S&P 500 INDEX/SPXC178SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2024	1	2,247,074	4020		115,540		7,022		209,331			(108,239)		2,820		0001
Purchased Call/S&P 500 INDEX/SPXC178SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/25/2024	1	2,425,000	4016.22		91,423		6,044		156,243			(85,161)		3,173		0001
Purchased Call/S&P 500 INDEX/SPXC179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/30/2024	1	1,570,948	4018		112,115		9,082		181,695			(102,824)		2,252		0001
Purchased Call/S&P 500 INDEX/SPXC179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2024	1	3,118,149	4076		206,359		17,244		345,005			(188,736)		4,544		0001
Purchased Call/S&P 500 INDEX/SPXC179S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/01/2024	1	1,235,763	4119		77,859		6,742		141,945			(70,938)		1,830		0001
Purchased Call/S&P 500 INDEX/SPXC179S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/02/2024	1	3,765,964	4180		216,474		19,296		413,865			(196,686)		5,662		0001
Purchased Call/S&P 500 INDEX/SPXC179S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2023	02/02/2024	1	2,366,067	4136		129,564		11,581		233,643			(117,687)		3,557		0001
Purchased Call/S&P 500 INDEX/SPXC179S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2023	02/05/2024	1	3,139,588	4136		185,970		18,030		342,878			(167,527)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXC179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2023	02/02/2024	1	2,177,655	4180		123,024		10,997		237,187			(111,747)		3,274		0001
Purchased Call/S&P 500 INDEX/SPXC179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2024	1	2,077,836	4164		114,506		11,834		223,745			(102,486)		3,352		0001
Purchased Call/S&P 500 INDEX/SPXC179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/09/2024	1	1,526,481	4082		56,033		6,104		89,724			(49,807)		2,527		0001
Purchased Call/S&P 500 INDEX/SPXC179SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/12/2024	1	4,335,888	4090		149,958		17,447		239,502			(132,195)		7,441		0001
Purchased Call/S&P 500 INDEX/SPXC179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/09/2024	1	2,465,226	4081		151,048		16,455		262,571			(134,265)		4,080		0001
Purchased Call/S&P 500 INDEX/SPXC179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/12/2024	1	4,229,536	4090		256,670		29,862		446,463			(226,265)		7,259		0001
Purchased Call/S&P 500 INDEX/SPXC179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2024	1	2,543,720	4136		146,481		18,003		258,747			(128,322)		4,466		0001
Purchased Call/S&P 500 INDEX/SPXC179SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/13/2024	1	1,899,016	4137		110,371		13,294		195,873			(96,956)		3,297		0001
Purchased Call/S&P 500 INDEX/SPXC179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/15/2024	1	2,098,686	4148		105,698		13,249		182,538			(92,341)		3,725		0001
Purchased Call/S&P 500 INDEX/SPXC179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/16/2024	1	1,722,067	4090		85,084		10,902		151,475			(74,098)		3,090		0001
Purchased Call/S&P 500 INDEX/SPXC179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/15/2024	1	1,967,917	4143		103,137		12,964		198,053			(90,067)		3,493		0001
Purchased Call/S&P 500 INDEX/SPXC179SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/15/2024	1	1,725,402	4148		94,332		11,857		186,287			(82,378)		3,063		0001
Purchased Call/S&P 500 INDEX/SPXC179SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	1	1,876,381	4079		63,604		8,173		111,947			(55,300)		3,367		0001
Purchased Call/S&P 500 INDEX/SPXC179SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2024	1	3,785,396	4079		176,932		24,438		328,933			(152,142)		7,075		0001
Purchased Call/S&P 500 INDEX/SPXC179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2024	1	2,064,020	4079		100,694		13,908		188,855			(86,586)		3,858		0001
Purchased Call/S&P 500 INDEX/SPXC179ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	1	1,762,167	4079		93,856		12,060		181,228			(81,603)		3,162		0001
Purchased Call/S&P 500 INDEX/SPXC179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	1	3,503,938	4079		198,223		25,470		392,109			(172,344)		6,287		0001
Purchased Call/S&P 500 INDEX/SPXC179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	1	2,773,298	4090		144,706		18,593		282,052			(125,813)		4,976		0001
Purchased Call/S&P 500 INDEX/SPXC179SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	1	2,275,000	3991.05		76,440		10,950		126,667			(65,340)		4,335		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	1	1,448,077	4079		45,799		6,343		81,512			(39,364)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXC179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	1	1,970,200	4079		99,083		13,723		193,456			(85,162)		3,682		0001
Purchased Call/S&P 500 INDEX/SPXC17AS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	1	1,835,591	4079		104,153		14,426		213,362			(89,520)		3,431		0001
Purchased Call/S&P 500 INDEX/SPXC17AS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/22/2024	1	1,724,134	3991		92,910		13,420		165,473			(79,382)		3,285		0001
Purchased Call/S&P 500 INDEX/SPXC17AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2024	1	1,570,955	3997		84,758		12,041		152,507			(72,617)		2,965		0001
Purchased Call/S&P 500 INDEX/SPXC17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/23/2024	1	2,470,000	3970.04		78,546		11,564		130,374			(66,894)		4,750		0001
Purchased Call/S&P 500 INDEX/SPXC17AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/22/2024	1	2,051,400	3991		115,814		16,775		216,260			(98,905)		3,909		0001
Purchased Call/S&P 500 INDEX/SPXC17AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/23/2024	1	1,636,456	4011		75,643		11,136		137,661			(64,421)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXC17ASA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/16/2024	1	1,995,084	4088		70,370		9,170		133,170			(61,105)		3,580		0001
Purchased Call/S&P 500 INDEX/SPXC17ASB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/15/2024	1	1,466,983	4144		61,872		7,910		133,026			(53,877)		2,604		0001
Purchased Call/S&P 500 INDEX/SPXC17ASC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	1	2,646,000	3982.24		88,906		13,960		147,014			(74,778)		5,274		0001
Purchased Call/S&P 500 INDEX/SPXC17ASD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/29/2024	1	2,775,000	3970.15		71,318		11,560		115,026			(59,626)		5,626		0001
Purchased Call/S&P 500 INDEX/SPXC17ASE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/29/2024	1	2,630,000	3970.15		78,374		12,703		128,141			(65,526)		5,332		0001
Purchased Call/S&P 500 INDEX/SPXC17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/22/2024	1	1,488,662	3991		73,705		10,736		128,330			(62,824)		2,836		0001
Purchased Call/S&P 500 INDEX/SPXC17ASG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/23/2024	1	1,238,256	3982		43,568		6,450		71,648			(37,033)		2,381		0001
Purchased Call/S&P 500 INDEX/SPXC17ASH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/23/2024	1	2,763,345	3976		160,239		23,723		284,028			(136,203)		5,314		0001
Purchased Call/S&P 500 INDEX/SPXC17ASI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2024	1	1,464,945	3970		48,789		7,568		79,268			(41,128)		2,895		0001
Purchased Call/S&P 500 INDEX/SPXC17ASJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2024	1	3,120,451	3970		179,137		27,789		314,357			(151,008)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXC17ASK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2024	1	2,230,054	3982		114,873		18,088		199,131			(96,569)		4,445		0001
Purchased Call/S&P 500 INDEX/SPXC17ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	03/01/2024	1	5,761,000	3951.39		138,840		22,886		224,858			(115,700)		11,776		0001
Purchased Call/S&P 500 INDEX/SPXC17ASO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	03/01/2024	1	3,321,000	3951.39		90,331		14,890		147,356			(75,276)		6,788		0001
Purchased Call/S&P 500 INDEX/SPXC17ASQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	1	8,180,000	3981.35		196,320		32,629		318,775			(163,510)		16,720		0001
Purchased Call/S&P 500 INDEX/SPXC17ASR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	1	1,951,000	3981.35		59,310		9,858		97,747			(49,398)		3,988		0001
Purchased Call/S&P 500 INDEX/SPXC17ASS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	1	1,758,369	3951		63,092		10,486		103,961			(52,548)		3,594		0001
Purchased Call/S&P 500 INDEX/SPXC17AST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2024	1	3,566,000	4045.64		136,578		23,704		226,983			(112,760)		7,466		0001
Purchased Call/S&P 500 INDEX/SPXC17ASU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2024	1	2,253,000	4045.64		85,163		14,974		141,123			(70,121)		4,754		0001
Purchased Call/S&P 500 INDEX/SPXC17ASV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/01/2024	1	2,802,887	3981		144,447		24,074		238,870			(120,240)		5,729		0001
Purchased Call/S&P 500 INDEX/SPXC17ASX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/08/2024	1	2,479,038	3992		122,660		22,765		222,163			(99,808)		5,350		0001
Purchased Call/S&P 500 INDEX/SPXC17BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/08/2024	1	2,068,000	3861.59		63,488		11,816		105,851			(51,627)		4,463		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17BS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024	1	2,618,061	.3856		127,862		25,361		219,173			(102,290)		5,854		0001
Purchased Call/S&P 500 INDEX/SPXC17BS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024	1	2,209,350	.3856		118,834		23,570		206,854			(95,068)		4,940		0001
Purchased Call/S&P 500 INDEX/SPXC17BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	2,218,000	3960.28		59,664		12,230		96,479			(47,404)		5,027		0001
Purchased Call/S&P 500 INDEX/SPXC17BS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	2,727,000	3960.28		82,901		16,994		135,622			(65,866)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXC17BSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	4,580,802	.3892		232,234		47,605		386,149			(184,515)		10,382		0001
Purchased Call/S&P 500 INDEX/SPXC17BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024	1	1,782,504	.3892		98,282		20,146		165,457			(78,087)		4,040		0001
Purchased Call/S&P 500 INDEX/SPXC17BSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2024	1	1,767,600	.3919		99,793		20,236		172,451			(79,505)		3,979		0001
Purchased Call/S&P 500 INDEX/SPXC17BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2023	03/20/2024	1	2,063,000	3951.57		66,429		14,417		108,332			(51,909)		4,829		0001
Purchased Call/S&P 500 INDEX/SPXC17BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/22/2024	1	2,408,719	.3949		136,671		30,837		230,638			(105,626)		5,708		0001
Purchased Call/S&P 500 INDEX/SPXC17BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024	1	2,076,000	4105.02		62,280		16,389		97,439			(45,900)		5,323		0001
Purchased Call/S&P 500 INDEX/SPXC17BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/05/2024	1	3,269,000	4105.02		107,877		28,389		169,981			(79,504)		8,382		0001
Purchased Call/S&P 500 INDEX/SPXC17BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	2,707,000	4105.02		73,630		19,824		114,433			(53,822)		7,049		0001
Purchased Call/S&P 500 INDEX/SPXC17BSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024	1	7,759,000	4109.11		189,320		52,011		291,304			(137,076)		20,407		0001
Purchased Call/S&P 500 INDEX/SPXC17BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024	1	2,344,000	4109.11		69,148		18,997		107,479			(50,066)		6,165		0001
Purchased Call/S&P 500 INDEX/SPXC17BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2024	1	1,900,000	4109.11		67,450		18,530		106,235			(48,837)		4,997		0001
Purchased Call/S&P 500 INDEX/SPXC17BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024	1	2,347,878	.4090		128,697		34,056		212,068			(94,473)		6,021		0001
Purchased Call/S&P 500 INDEX/SPXC17BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024	1	1,650,218	.4105		64,256		17,004		102,381			(47,168)		4,232		0001
Purchased Call/S&P 500 INDEX/SPXC17BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/10/2023	04/05/2024	1	1,990,935	.4105		95,792		25,349		156,538			(70,318)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXC17BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2023	04/12/2024	1	1,934,000	4091.95		66,723		18,697		104,711			(47,946)		5,137		0001
Purchased Call/S&P 500 INDEX/SPXC17BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/12/2024	1	2,174,000	4146.22		73,481		20,762		114,592			(52,745)		5,774		0001
Purchased Call/S&P 500 INDEX/SPXC17BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/12/2024	1	1,526,297	.4092		82,485		23,306		130,224			(59,209)		4,054		0001
Purchased Call/S&P 500 INDEX/SPXC17CS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2024	1	2,072,000	4151.32		75,835		22,292		117,116			(53,458)		5,635		0001
Purchased Call/S&P 500 INDEX/SPXC17CS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2024	1	2,096,000	4151.32		82,163		24,152		127,770			(57,918)		5,701		0001
Purchased Call/S&P 500 INDEX/SPXC17CS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024	1	2,413,100	.4146		82,586		23,464		129,119			(59,023)		6,409		0001
Purchased Call/S&P 500 INDEX/SPXC17CS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024	1	2,620,411	.4146		139,881		39,743		231,530			(99,970)		6,960		0001
Purchased Call/S&P 500 INDEX/SPXC17CS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/12/2024	1	2,209,500	.4138		111,456		31,667		181,621			(79,656)		5,869		0001
Purchased Call/S&P 500 INDEX/SPXC17CS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2023	04/17/2024	1	1,876,397	.4151		96,620		28,480		153,483			(68,031)		5,103		0001
Purchased Call/S&P 500 INDEX/SPXC17CS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/19/2024	1	2,196,000	4154.52		65,441		19,596		98,236			(45,773)		6,028		0001
Purchased Call/S&P 500 INDEX/SPXC17CSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/19/2024	1	3,111,000	4154.52		120,707		36,146		185,014			(84,429)		8,539		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/16/2024	1	1,832,975	4138		82,748		24,297		127,375			(58,357)		4,962		0001
Purchased Call/S&P 500 INDEX/SPXC17C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/19/2024	1	2,194,000	4129.79		86,663		26,167		133,143			(60,545)		6,022		0001
Purchased Call/S&P 500 INDEX/SPXC17C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/16/2024	1	1,890,901	4138		65,648		19,438		99,291			(46,244)		5,119		0001
Purchased Call/S&P 500 INDEX/SPXC17C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/16/2024	1	1,543,340	4138		87,532		25,917		140,103			(61,659)		4,178		0001
Purchased Call/S&P 500 INDEX/SPXC17C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2024	1	1,917,910	4151		87,798		26,168		137,517			(61,677)		5,216		0001
Purchased Call/S&P 500 INDEX/SPXC17C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2024	1	1,873,846	4155		64,065		19,219		97,472			(44,880)		5,120		0001
Purchased Call/S&P 500 INDEX/SPXC17C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2024	1	1,894,621	4155		99,034		29,710		157,963			(69,378)		5,177		0001
Purchased Call/S&P 500 INDEX/SPXC17C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/19/2024	1	1,296,210	4155		67,897		20,501		108,228			(47,435)		3,558		0001
Purchased Call/S&P 500 INDEX/SPXC17C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	1	2,164,000	4133.52		84,612		25,619		129,295			(59,043)		5,940		0001
Purchased Call/S&P 500 INDEX/SPXC17C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	1	2,225,000	4133.52		67,195		20,732		100,837			(46,506)		6,190		0001
Purchased Call/S&P 500 INDEX/SPXC17C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	1	3,057,000	4133.52		117,083		36,125		178,382			(81,033)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXC17C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	1	1,574,563	4155		52,871		16,008		81,155			(36,893)		4,322		0001
Purchased Call/S&P 500 INDEX/SPXC17C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	1	1,945,131	4130		93,479		28,303		146,360			(65,230)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXC17C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2024	1	1,882,000	4137.04		57,966		18,154		86,781			(39,752)		5,282		0001
Purchased Call/S&P 500 INDEX/SPXC17C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2024	1	3,162,000	4137.04		123,318		38,622		188,224			(84,571)		8,874		0001
Purchased Call/S&P 500 INDEX/SPXC17C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	1	1,693,665	4151		85,129		25,847		135,510			(59,190)		4,649		0001
Purchased Call/S&P 500 INDEX/SPXC17C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	1	1,978,169	4130		69,292		21,039		104,796			(48,178)		5,430		0001
Purchased Call/S&P 500 INDEX/SPXC17C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	1	1,917,953	4134		96,145		29,192		151,239			(66,849)		5,265		0001
Purchased Call/S&P 500 INDEX/SPXC17C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/23/2024	1	2,661,987	4134		74,176		23,091		110,271			(51,009)		7,438		0001
Purchased Call/S&P 500 INDEX/SPXC17C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/23/2024	1	1,562,471	4134		58,208		18,120		88,222			(40,028)		4,366		0001
Purchased Call/S&P 500 INDEX/SPXC17D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	1	2,344,000	4071.63		68,210		21,550		103,809			(46,592)		6,607		0001
Purchased Call/S&P 500 INDEX/SPXC17D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	1	2,059,000	4071.63		66,300		20,946		101,560			(45,287)		5,804		0001
Purchased Call/S&P 500 INDEX/SPXC17D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	1	3,512,000	4071.63		134,158		42,385		208,356			(91,638)		9,899		0001
Purchased Call/S&P 500 INDEX/SPXC17D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/23/2024	1	4,096,318	4134		132,774		41,446		209,998			(91,191)		11,446		0001
Purchased Call/S&P 500 INDEX/SPXC17D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/23/2024	1	2,856,262	4134		150,431		46,958		252,770			(103,318)		7,981		0001
Purchased Call/S&P 500 INDEX/SPXC17D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2024	1	6,081,449	4137		278,609		87,497		458,399			(190,828)		17,068		0001
Purchased Call/S&P 500 INDEX/SPXC17D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2024	1	1,989,916	4137		103,680		32,561		174,019			(71,013)		5,585		0001
Purchased Call/S&P 500 INDEX/SPXC17D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	1	2,917,000	4055.99		105,304		33,558		162,748			(71,641)		8,258		0001
Purchased Call/S&P 500 INDEX/SPXC17D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	1	2,780,000	4055.99		111,478		35,526		174,022			(75,842)		7,870		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17DS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2023	04/26/2024	1	2,648,561	4056		142,387		45,753		217,216			(96,745)		7,498		0001
Purchased Call/S&P 500 INDEX/SPXC17DSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	04/26/2024	1	2,456,398	4135		145,085		46,880		221,483			(98,063)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXC17DSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/01/2023	04/26/2024	1	2,168,130	4169		108,607		35,093		165,693			(73,408)		6,138		0001
Purchased Call/S&P 500 INDEX/SPXC17DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2024	1	2,739,000	4119.58		94,222		31,580		143,228			(62,557)		7,950		0001
Purchased Call/S&P 500 INDEX/SPXC17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2024	1	2,840,000	4119.58		109,340		36,647		167,472			(72,595)		8,243		0001
Purchased Call/S&P 500 INDEX/SPXC17DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2024	1	1,672,549	4120		94,038		31,605		146,368			(62,348)		4,855		0001
Purchased Call/S&P 500 INDEX/SPXC17DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024	1	2,237,000	4136.25		65,544		22,394		98,493			(43,216)		6,519		0001
Purchased Call/S&P 500 INDEX/SPXC17DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024	1	3,503,000	4136.25		130,662		44,643		199,468			(86,151)		10,209		0001
Purchased Call/S&P 500 INDEX/SPXC17DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/06/2024	1	2,066,000	4136.25		64,046		22,231		96,428			(41,883)		6,093		0001
Purchased Call/S&P 500 INDEX/SPXC17DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/06/2024	1	2,813,000	4136.25		106,331		36,908		162,496			(69,536)		8,297		0001
Purchased Call/S&P 500 INDEX/SPXC17DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/07/2024	1	1,997,000	4136.25		59,111		20,624		88,665			(38,551)		5,913		0001
Purchased Call/S&P 500 INDEX/SPXC17DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2023	05/03/2024	1	3,257,060	4092		179,323		61,269		278,656			(118,235)		9,492		0001
Purchased Call/S&P 500 INDEX/SPXC17DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	1	3,092,000	4138.12		123,989		43,601		189,051			(80,288)		9,191		0001
Purchased Call/S&P 500 INDEX/SPXC17DSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/03/2024	1	1,831,610	4061		108,583		37,202		165,994			(71,286)		5,338		0001
Purchased Call/S&P 500 INDEX/SPXC17DSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2023	05/07/2024	1	2,212,894	4136		79,132		27,762		119,873			(51,305)		6,552		0001
Purchased Call/S&P 500 INDEX/SPXC17DST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/10/2024	1	3,561,000	4124.08		136,386		49,251		207,037			(87,302)		10,667		0001
Purchased Call/S&P 500 INDEX/SPXC17DSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2024	1	2,196,000	4124.08		76,201		27,919		114,967			(48,378)		6,653		0001
Purchased Call/S&P 500 INDEX/SPXC17DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/13/2024	1	3,721,000	4124.08		139,538		51,125		211,237			(88,589)		11,273		0001
Purchased Call/S&P 500 INDEX/SPXC17ES6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2023	05/17/2024	1	2,848,757	4159		138,802		52,675		208,727			(86,323)		8,758		0001
Purchased Call/S&P 500 INDEX/SPXC17ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/16/2024	1	1,509,937	4114		90,198		34,170		133,621			(56,156)		4,625		0001
Purchased Call/S&P 500 INDEX/SPXC17ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/17/2024	1	2,669,930	4159		148,052		56,342		223,053			(91,922)		8,208		0001
Purchased Call/S&P 500 INDEX/SPXC17ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	2,452,000	4192.63		76,502		29,844		109,548			(46,612)		7,674		0001
Purchased Call/S&P 500 INDEX/SPXC17ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	1,698,000	4192.63		64,864		25,304		94,088			(39,521)		5,314		0001
Purchased Call/S&P 500 INDEX/SPXC17ESB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	3,428,000	4192.63		161,802		63,120		240,039			(98,584)		10,728		0001
Purchased Call/S&P 500 INDEX/SPXC17ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/23/2024	1	2,610,000	4145.58		112,230		44,090		166,513			(68,074)		8,197		0001
Purchased Call/S&P 500 INDEX/SPXC17ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/23/2024	1	3,164,000	4145.58		157,884		62,026		237,870			(95,765)		9,937		0001
Purchased Call/S&P 500 INDEX/SPXC17ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/21/2024	1	3,412,272	4192		116,418		45,345		171,204			(71,002)		10,642		0001
Purchased Call/S&P 500 INDEX/SPXC17ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2024	1	2,976,767	4193		141,056		55,179		214,556			(85,793)		9,316		0001
Purchased Call/S&P 500 INDEX/SPXC17ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2024	1	2,083,737	4193		103,381		40,441		158,233			(62,878)		6,521		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/22/2024	1	1,869,896	4193		60,602		23,772		92,917			(36,794)		5,852		0001
Purchased Call/S&P 500 INDEX/SPXC17ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/23/2024	1	1,637,504	4146		80,379		31,664		124,939			(48,668)		5,143		0001
Purchased Call/S&P 500 INDEX/SPXC17ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/24/2024	1	2,172,847	4115		111,366		44,546		162,924			(67,125)		6,848		0001
Purchased Call/S&P 500 INDEX/SPXC17EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/31/2024	1	3,285,346	4180		169,021		70,699		241,603			(98,634)		10,600		0001
Purchased Call/S&P 500 INDEX/SPXC17ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2023	03/15/2024	1	4,290,000	4000		32,800		8,607		2,950			(24,138)		9,723		0001
Purchased Call/S&P 500 INDEX/SPXC17FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	2,010,000	4293.93		89,646		39,236		125,924			(50,595)		6,633		0001
Purchased Call/S&P 500 INDEX/SPXC17FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	2,158,000	4293.93		101,210		44,297		143,395			(57,121)		7,122		0001
Purchased Call/S&P 500 INDEX/SPXC17FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/07/2024	1	3,097,000	4298.86		137,817		60,486		193,575			(77,616)		10,220		0001
Purchased Call/S&P 500 INDEX/SPXC17FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/07/2024	1	2,868,000	4298.86		137,951		60,545		195,466			(77,692)		9,465		0001
Purchased Call/S&P 500 INDEX/SPXC17FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	3,141,000	4409.59		91,403		42,010		117,285			(49,719)		10,591		0001
Purchased Call/S&P 500 INDEX/SPXC17FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	2,008,000	4409.59		87,348		40,146		113,781			(47,513)		6,771		0001
Purchased Call/S&P 500 INDEX/SPXC17FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	2,260,000	4409.59		109,158		50,170		143,298			(59,377)		7,621		0001
Purchased Call/S&P 500 INDEX/SPXC17FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2024	1	2,765,000	4409.59		94,563		43,886		121,914			(51,018)		9,407		0001
Purchased Call/S&P 500 INDEX/SPXC17FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2024	1	2,923,000	4409.59		113,412		52,633		147,015			(61,187)		9,945		0001
Purchased Call/S&P 500 INDEX/SPXC17FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024	1	4,234,000	4409.59		120,669		56,179		154,617			(64,925)		14,448		0001
Purchased Call/S&P 500 INDEX/SPXC17FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024	1	2,614,000	4409.59		93,058		43,325		119,983			(50,069)		8,920		0001
Purchased Call/S&P 500 INDEX/SPXC17FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2024	1	3,261,000	4409.59		155,550		72,418		203,320			(83,693)		11,128		0001
Purchased Call/S&P 500 INDEX/SPXC17FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	3,130,774	4373		185,179		85,110		239,027			(100,729)		10,557		0001
Purchased Call/S&P 500 INDEX/SPXC17FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/14/2024	1	2,363,399	4426		114,741		52,736		148,329			(62,414)		7,969		0001
Purchased Call/S&P 500 INDEX/SPXC17FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/14/2024	1	3,487,562	4426		118,192		54,474		154,431			(63,692)		11,760		0001
Purchased Call/S&P 500 INDEX/SPXC17FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/14/2024	1	3,633,502	4410		177,564		81,838		236,346			(95,687)		12,252		0001
Purchased Call/S&P 500 INDEX/SPXC17GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2024	1	2,277,740	4389		109,841		51,743		146,281			(58,080)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXC17GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	2,440,000	4409.53		77,104		40,458		97,275			(36,656)		8,848		0001
Purchased Call/S&P 500 INDEX/SPXC17GS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	2,549,000	4409.53		118,019		61,927		151,584			(56,107)		9,244		0001
Purchased Call/S&P 500 INDEX/SPXC17GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1	4,048,000	4409.53		204,829		107,479		264,812			(97,378)		14,680		0001
Purchased Call/S&P 500 INDEX/SPXC17GS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/05/2024	1	1,337,107	4413		46,877		24,287		59,709			(22,595)		4,785		0001
Purchased Call/S&P 500 INDEX/SPXC17GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/10/2023	07/05/2024	1	1,420,861	4399		70,995		36,783		92,035			(34,219)		5,085		0001
Purchased Call/S&P 500 INDEX/SPXC17GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/19/2024	1	3,115,456	4535		156,938		87,188		180,737			(70,277)		11,560		0001
Purchased Call/S&P 500 INDEX/SPXC17GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2023	07/26/2024	1	2,810,000	4582.23		124,202		71,416		136,962			(53,229)		10,606		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/26/2024	1	2,055,000	4582.23		103,161		59,318		113,814			(44,212)		7,757		0001
Purchased Call/S&P 500 INDEX/SPXC17GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2024	1	2,682,000	4582.23		84,215		48,719		92,918			(35,797)		10,196		0001
Purchased Call/S&P 500 INDEX/SPXC17GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2024	1	2,289,000	4582.23		68,441		39,673		75,592			(29,013)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXC17GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	1	3,037,000	4513.39		129,680		76,240		152,439			(53,502)		11,654		0001
Purchased Call/S&P 500 INDEX/SPXC17GSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	1	2,376,000	4513.39		120,938		71,101		142,691			(49,895)		9,118		0001
Purchased Call/S&P 500 INDEX/SPXC17GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	2,165,000	4499.38		89,631		54,173		106,219			(35,510)		8,423		0001
Purchased Call/S&P 500 INDEX/SPXC17GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	1,495,109	4499.38		71,018		42,923		84,574			(28,135)		5,817		0001
Purchased Call/S&P 500 INDEX/SPXC17HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	1	3,337,000	4489.72		165,849		102,972		200,757			(62,986)		13,158		0001
Purchased Call/S&P 500 INDEX/SPXC17HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	1	2,150,000	4489.72		111,800		69,414		135,665			(42,460)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXC17HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	1	3,730,000	4404.33		158,898		99,530		202,505			(59,478)		14,772		0001
Purchased Call/S&P 500 INDEX/SPXC17HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	1	2,488,000	4404.33		125,893		78,856		161,892			(47,124)		9,854		0001
Purchased Call/S&P 500 INDEX/SPXC17HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	1	1,997,925	.4490		87,629		54,708		111,350			(32,981)		7,878		0001
Purchased Call/S&P 500 INDEX/SPXC17HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	1	7,012,943	.4490		322,272		201,197		410,916			(121,295)		27,653		0001
Purchased Call/S&P 500 INDEX/SPXC17HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	1	1,908,131	.4490		106,705		66,617		138,323			(40,161)		7,524		0001
Purchased Call/S&P 500 INDEX/SPXC17HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	1	2,156,800	.4438		92,180		57,644		115,216			(34,599)		8,523		0001
Purchased Call/S&P 500 INDEX/SPXC17HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	1	3,763,305	.4438		182,990		114,432		230,578			(68,684)		14,872		0001
Purchased Call/S&P 500 INDEX/SPXC17HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	1	2,134,611	.4438		127,922		79,995		163,778			(48,015)		8,435		0001
Purchased Call/S&P 500 INDEX/SPXC17HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	1	4,179,000	4369.71		185,130		117,249		242,971			(68,661)		16,551		0001
Purchased Call/S&P 500 INDEX/SPXC17HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	1	5,457,000	4369.71		273,941		173,496		362,454			(101,599)		21,612		0001
Purchased Call/S&P 500 INDEX/SPXC17HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2024	1	3,850,000	4369.71		102,410		65,170		131,327			(37,671)		15,347		0001
Purchased Call/S&P 500 INDEX/SPXC17HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2024	1	2,346,000	4369.71		64,515		41,119		82,671			(23,667)		9,372		0001
Purchased Call/S&P 500 INDEX/SPXC17HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	1	1,715,617	.4410		90,851		57,539		123,136			(33,695)		6,795		0001
Purchased Call/S&P 500 INDEX/SPXC17HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	1	1,571,024	.4376		63,582		40,269		83,354			(23,581)		6,222		0001
Purchased Call/S&P 500 INDEX/SPXC17HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	1	2,604,735	.4370		132,759		84,081		176,496			(49,238)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXC17HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2024	1	3,328,000	4399.77		148,096		94,798		190,009			(53,412)		13,323		0001
Purchased Call/S&P 500 INDEX/SPXC17HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2024	1	4,471,000	4399.77		220,867		141,379		285,393			(79,657)		17,899		0001
Purchased Call/S&P 500 INDEX/SPXC17HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	1	2,005,786	.4370		79,311		50,370		100,903			(29,000)		7,944		0001
Purchased Call/S&P 500 INDEX/SPXC17HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	1	2,263,846	.4370		129,163		82,031		168,364			(47,229)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXC17HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	1	2,468,886	.4370		123,424		78,386		159,295			(45,130)		9,778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	1	3,198,628	.4370		197,991		125,744		259,962			(72,396)		12,668		0001
Purchased Call/S&P 500 INDEX/SPXC17HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	3,034,000	4387.55		133,799		86,014		172,261			(47,890)		12,172		0001
Purchased Call/S&P 500 INDEX/SPXC17HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/20/2024	1	1,787,231	.4370		102,696		65,816		133,165			(36,959)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXC17HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/20/2024	1	2,106,200	.4370		75,149		48,162		94,838			(27,045)		8,414		0001
Purchased Call/S&P 500 INDEX/SPXC17HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	2,534,268	.4400		103,945		66,719		133,090			(37,306)		10,146		0001
Purchased Call/S&P 500 INDEX/SPXC17HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	6,824,043	.4400		326,454		209,542		422,156			(117,166)		27,320		0001
Purchased Call/S&P 500 INDEX/SPXC17HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	2,626,663	.4400		149,202		95,769		195,467			(53,549)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXC17HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	1	4,782,550	.4400		290,968		186,765		383,932			(104,430)		19,147		0001
Purchased Call/S&P 500 INDEX/SPXC17IS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	1	2,427,000	4436.01		106,060		68,473		132,308			(37,672)		9,758		0001
Purchased Call/S&P 500 INDEX/SPXC17IS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	1	8,043,000	4436.01		408,584		263,784		514,302			(145,126)		32,337		0001
Purchased Call/S&P 500 INDEX/SPXC17IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	1	3,858,894	.4390		190,374		122,720		236,986			(67,804)		15,482		0001
Purchased Call/S&P 500 INDEX/SPXC17IS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	1	2,702,731	.4388		156,864		101,119		197,019			(55,870)		10,843		0001
Purchased Call/S&P 500 INDEX/SPXC17IS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	1	3,283,658	.4390		209,956		135,344		265,560			(74,779)		13,174		0001
Purchased Call/S&P 500 INDEX/SPXC17IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/23/2024	1	2,124,000	4405.71		81,986		53,519		103,751			(28,830)		8,540		0001
Purchased Call/S&P 500 INDEX/SPXC17IS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/23/2024	1	3,915,000	4405.71		193,401		126,248		248,830			(68,009)		15,740		0001
Purchased Call/S&P 500 INDEX/SPXC17IS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	1	2,006,000	4514.87		76,429		50,812		90,246			(25,685)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXC17ISA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	1	1,869,000	4514.87		85,974		57,159		102,221			(28,893)		7,625		0001
Purchased Call/S&P 500 INDEX/SPXC17ISB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	1	2,804,000	4514.87		139,639		92,837		166,622			(46,928)		11,439		0001
Purchased Call/S&P 500 INDEX/SPXC17ISC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/23/2024	1	1,559,621	.4406		94,061		61,917		111,473			(32,227)		6,270		0001
Purchased Call/S&P 500 INDEX/SPXC17ISF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	1	1,469,861	.4509		59,713		40,253		70,847			(19,850)		5,997		0001
Purchased Call/S&P 500 INDEX/SPXC17ISG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	1	2,096,062	.4508		100,877		68,001		120,659			(33,533)		8,551		0001
Purchased Call/S&P 500 INDEX/SPXC17ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2024	1	2,649,000	4496.83		131,920		89,880		159,491			(42,171)		10,940		0001
Purchased Call/S&P 500 INDEX/SPXC17ISI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2024	1	2,899,000	4496.83		132,774		90,462		159,607			(42,444)		11,972		0001
Purchased Call/S&P 500 INDEX/SPXC17ISM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	1	3,338,000	4451.14		144,535		99,693		179,538			(45,539)		13,813		0001
Purchased Call/S&P 500 INDEX/SPXC17ISN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	1	3,803,000	4451.14		191,291		131,943		239,908			(60,270)		15,737		0001
Purchased Call/S&P 500 INDEX/SPXC17ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	1	2,085,379	.4465		94,399		65,112		117,841			(29,742)		8,629		0001
Purchased Call/S&P 500 INDEX/SPXC17ISP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	1	2,139,000	4457.49		94,972		65,689		117,399			(29,744)		8,851		0001
Purchased Call/S&P 500 INDEX/SPXC17ISQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	1	4,056,000	4457.49		201,583		139,428		251,014			(63,133)		16,784		0001
Purchased Call/S&P 500 INDEX/SPXC17ISR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2024	1	2,454,000	4457.49		102,823		71,381		126,553			(31,939)		10,215		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2024	1	2,337,000	4457.49		72,681		50,517		88,350			(22,515)		9,748		0001
Purchased Call/S&P 500 INDEX/SPXC17I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	1,829,947	4452		85,122		58,876		105,600			(26,659)		7,572		0001
Purchased Call/S&P 500 INDEX/SPXC17I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	3,491,164	4453		214,808		148,576		272,985			(67,275)		14,447		0001
Purchased Call/S&P 500 INDEX/SPXC17JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	1	3,159,000	4487.46		144,050		100,519		174,829			(43,687)		13,202		0001
Purchased Call/S&P 500 INDEX/SPXC17JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	1	4,405,000	4487.46		216,726		151,232		264,102			(65,728)		18,409		0001
Purchased Call/S&P 500 INDEX/SPXC17JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	1	2,187,000	4487.46		112,631		78,594		137,650			(34,158)		9,140		0001
Purchased Call/S&P 500 INDEX/SPXC17JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	3,636,000	4461.9		145,804		102,143		178,298			(43,821)		15,225		0001
Purchased Call/S&P 500 INDEX/SPXC17JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	2,774,000	4461.9		125,385		87,838		154,259			(37,684)		11,616		0001
Purchased Call/S&P 500 INDEX/SPXC17JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	2,144,000	4461.9		105,699		74,048		130,771			(31,768)		8,978		0001
Purchased Call/S&P 500 INDEX/SPXC17JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	1	2,257,000	4461.9		116,236		81,429		144,604			(34,934)		9,451		0001
Purchased Call/S&P 500 INDEX/SPXC17JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2023	09/13/2024	1	3,481,000	4467.44		171,265		120,450		211,398			(51,005)		14,605		0001
Purchased Call/S&P 500 INDEX/SPXC17JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	1	3,067,000	4505.1		134,335		95,262		159,919			(39,748)		12,868		0001
Purchased Call/S&P 500 INDEX/SPXC17JSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2023	09/13/2024	1	4,700,000	4505.1		238,760		169,315		287,617			(70,647)		19,719		0001
Purchased Call/S&P 500 INDEX/SPXC17JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2024	1	2,997,000	4453.53		134,865		96,703		166,250			(38,322)		12,696		0001
Purchased Call/S&P 500 INDEX/SPXC17JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2024	1	4,721,000	4453.53		232,745		166,886		289,057			(66,135)		19,999		0001
Purchased Call/S&P 500 INDEX/SPXC17JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/18/2024	1	2,661,000	4453.53		137,308		98,454		171,193			(39,016)		11,272		0001
Purchased Call/S&P 500 INDEX/SPXC17JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/19/2024	1	5,830,000	4443.95		289,751		208,557		362,877			(81,542)		24,744		0001
Purchased Call/S&P 500 INDEX/SPXC17JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	1	3,257,000	4330		139,400		101,557		184,402			(38,574)		13,850		0001
Purchased Call/S&P 500 INDEX/SPXC17JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	1	3,187,000	4330		155,844		113,538		208,799			(43,124)		13,552		0001
Purchased Call/S&P 500 INDEX/SPXC17JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	1	3,084,000	4330		157,901		115,036		212,759			(43,693)		13,114		0001
Purchased Call/S&P 500 INDEX/SPXC17JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	1	2,355,520	4330		104,948		76,671		140,052			(28,832)		10,016		0001
Purchased Call/S&P 500 INDEX/SPXF001S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	01/02/2024	1	1,925,000	3839.5	53,323			147		95,202			(53,176)		712		0001
Purchased Call/S&P 500 INDEX/SPXF001SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/04/2024	1	2,748,000	3852.97		44,792		370		78,193			(44,302)		1,438		0001
Purchased Call/S&P 500 INDEX/SPXF001SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/05/2024	1	2,174,000	3808.1		37,393		414		65,100			(36,881)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXF001SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2024	1	2,359,494	3824		71,893		401		130,045			(71,299)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXF001SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/04/2024	1	1,787,041	3851		51,142		426		94,041			(50,580)		935		0001
Purchased Call/S&P 500 INDEX/SPXF002SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024	1	3,428,000	3892.09		58,276		1,284		99,176			(56,839)		2,691		0001
Purchased Call/S&P 500 INDEX/SPXF002SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024	1	3,246,000	3892.09		86,993		1,917		152,195			(84,848)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXF002SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2023	01/10/2024	1	4,040,000	3919.25		47,672		1,182		80,585			(46,366)		3,344		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	1	6,371,000	3983.17		148,444		4,536		253,820			(143,564)		5,776		0001
Purchased Call/S&P 500 INDEX/SPXF002SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	1	4,087,000	3983.17		107,488		3,284		185,208			(103,954)		3,705		0001
Purchased Call/S&P 500 INDEX/SPXF003S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/11/2024	1	1,541,636	3963		50,220		1,407		84,103			(48,681)		1,338		0001
Purchased Call/S&P 500 INDEX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/22/2024	1	1,690,316	3982		175,690		10,192		339,432			(165,071)		2,075		0001
Purchased Call/S&P 500 INDEX/SPXF004S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	1	6,066,000	4016.22		75,825		5,013		120,401			(70,632)		7,938		0001
Purchased Call/S&P 500 INDEX/SPXF004S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	1	2,256,000	4016.22		38,352		2,536		61,561			(35,725)		2,952		0001
Purchased Call/S&P 500 INDEX/SPXF005SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	1	2,044,000	4081.5		30,047		3,246		47,246			(26,754)		3,383		0001
Purchased Call/S&P 500 INDEX/SPXF005SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	1	3,478,000	4081.5		96,688		10,446		156,999			(86,092)		5,757		0001
Purchased Call/S&P 500 INDEX/SPXF006SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	4,654,000	4079.09		57,710		7,395		91,197			(50,258)		8,350		0001
Purchased Call/S&P 500 INDEX/SPXF006SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	5,613,000	4079.09		84,756		10,860		134,669			(73,812)		10,071		0001
Purchased Call/S&P 500 INDEX/SPXF006SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	5,798,000	4079.09		125,237		16,047		201,294			(109,066)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXF006ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	28,667,000	4079.09		693,741		88,892		1,120,738			(604,165)		51,435		0001
Purchased Call/S&P 500 INDEX/SPXF006SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	3,598,000	4079.09		92,109		11,802		149,403			(80,216)		6,456		0001
Purchased Call/S&P 500 INDEX/SPXF006SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	3,045,000	4079.09		85,869		11,003		139,735			(74,782)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXF006SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	1	3,997,000	4079.09		153,485		19,667		256,689			(133,667)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXF006SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	2,139,000	4079.09		26,524		3,653		41,872			(22,848)		3,998		0001
Purchased Call/S&P 500 INDEX/SPXF006SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	2,491,000	4079.09		44,340		6,107		70,628			(38,195)		4,656		0001
Purchased Call/S&P 500 INDEX/SPXF006SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	5,443,000	4079.09		131,721		18,143		212,545			(113,466)		10,173		0001
Purchased Call/S&P 500 INDEX/SPXF007S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	1	3,550,000	4079.09		102,950		14,180		167,861			(88,682)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXF007SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	1	3,003,000	3997.34		37,237		5,232		58,955			(31,932)		5,667		0001
Purchased Call/S&P 500 INDEX/SPXF007SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	1	2,654,000	3997.34		40,872		5,742		65,103			(35,049)		5,009		0001
Purchased Call/S&P 500 INDEX/SPXF008S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	5,072,000	3982.24		63,400		9,955		99,316			(53,325)		10,109		0001
Purchased Call/S&P 500 INDEX/SPXF008SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	1,965,000	3982.24		31,047		4,875		49,034			(26,114)		3,917		0001
Purchased Call/S&P 500 INDEX/SPXF008SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	1,889,000	3982.24		39,102		6,140		62,797			(32,889)		3,765		0001
Purchased Call/S&P 500 INDEX/SPXF008SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	2,335,000	3982.24		59,776		9,386		96,938			(50,277)		4,654		0001
Purchased Call/S&P 500 INDEX/SPXF008SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	1	2,586,000	3982.24		74,218		11,654		121,171			(62,425)		5,154		0001
Purchased Call/S&P 500 INDEX/SPXF00969	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	2,865,000	4045.64		35,813		5,969		55,773			(29,811)		5,856		0001
Purchased Call/S&P 500 INDEX/SPXF0099A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	2,094,000	4045.64		32,457		5,410		50,920			(27,018)		4,280		0001
Purchased Call/S&P 500 INDEX/SPXF0099B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	2,037,000	4045.64		39,925		6,654		63,337			(33,234)		4,164		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF009SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	13,760,000	4045.64		332,992		55,499		534,105			(277,188)		28,126		0001
Purchased Call/S&P 500 INDEX/SPXF009SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	3,360,000	4045.64		97,440		16,240		157,892			(81,111)		6,868		0001
Purchased Call/S&P 500 INDEX/SPXF009SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	3,829,000	4045.64		47,863		8,307		74,466			(39,516)		8,017		0001
Purchased Call/S&P 500 INDEX/SPXF009SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	3,674,000	4045.64		63,193		10,967		99,915			(52,173)		7,692		0001
Purchased Call/S&P 500 INDEX/SPXF009SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	12,032,000	4045.64		291,174		50,534		466,517			(240,397)		25,191		0001
Purchased Call/S&P 500 INDEX/SPXF009SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	1	2,472,000	4045.64		66,991		11,627		107,729			(55,309)		5,176		0001
Purchased Call/S&P 500 INDEX/SPXF009SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	3,700,000	4045.64		46,250		8,132		71,899			(38,081)		7,807		0001
Purchased Call/S&P 500 INDEX/SPXF009SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	2,670,000	4045.64		45,390		7,981		71,260			(37,373)		5,634		0001
Purchased Call/S&P 500 INDEX/SPXF009SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	8,391,000	4045.64		203,062		35,703		325,055			(167,195)		17,705		0001
Purchased Call/S&P 500 INDEX/SPXF009SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	1	2,011,000	4045.64		56,107		9,865		90,450			(46,197)		4,243		0001
Purchased Call/S&P 500 INDEX/SPXF009SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	1	1,438,306	.3951		52,067		8,678		81,194			(43,341)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXF00A$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2023	03/06/2024	1	2,913,000	4048.42		88,555		15,813		143,391			(72,586)		6,193		0001
Purchased Call/S&P 500 INDEX/SPXF00A$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2023	03/06/2024	1	1,537,000	4048.42		59,021		10,539		97,559			(48,378)		3,268		0001
Purchased Call/S&P 500 INDEX/SPXF00A$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2023	03/08/2024	1	3,775,000	3918.32		46,810		8,688		73,682			(38,089)		8,147		0001
Purchased Call/S&P 500 INDEX/SPXF00D$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	1	5,784,000	3977.53		139,394		32,934		221,912			(106,260)		14,119		0001
Purchased Call/S&P 500 INDEX/SPXF00D$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	1	2,013,000	3977.53		58,780		13,887		94,442			(44,807)		4,914		0001
Purchased Call/S&P 500 INDEX/SPXF00D$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	1	2,991,000	3977.53		102,890		24,309		167,189			(78,433)		7,301		0001
Purchased Call/S&P 500 INDEX/SPXF00E$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	1	2,275,000	3971.27		58,013		13,866		92,666			(44,064)		5,585		0001
Purchased Call/S&P 500 INDEX/SPXF00E$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	1	2,488,000	3971.27		76,630		18,316		123,760			(58,206)		6,108		0001
Purchased Call/S&P 500 INDEX/SPXF00E$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	1	2,817,000	3971.27		101,975		24,373		166,703			(77,457)		6,916		0001
Purchased Call/S&P 500 INDEX/SPXF00E$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/03/2023	03/28/2024	1	2,122,635	.4051		75,859		18,435		115,063			(57,316)		5,211		0001
Purchased Call/S&P 500 INDEX/SPXF00E$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/03/2023	03/28/2024	1	1,516,335	.4109		74,885		18,198		121,538			(56,580)		3,723		0001
Purchased Call/S&P 500 INDEX/SPXF00E$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2023	04/04/2024	1	2,838,000	4100.6		85,140		21,987		133,071			(63,041)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXF00E$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2023	04/03/2024	1	2,313,850	.4125		118,724		30,501		205,104			(88,065)		5,871		0001
Purchased Call/S&P 500 INDEX/SPXF00I$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2023	05/03/2024	1	1,865,000	4090.75		76,279		25,775		116,870			(50,436)		5,435		0001
Purchased Call/S&P 500 INDEX/SPXF00K$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/15/2023	05/15/2024	1	5,455,000	4136.28		136,375		50,579		198,855			(85,700)		16,649		0001
Purchased Call/S&P 500 INDEX/SPXF00K$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2024	1	2,249,000	4191.98		37,558		14,485		52,859			(23,129)		6,989		0001
Purchased Call/S&P 500 INDEX/SPXF00K$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2024	1	2,428,000	4191.98		55,358		21,350		78,628			(34,090)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXF00K$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2024	1	2,173,000	4191.98		64,321		24,915		92,183			(39,501)		6,777		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00MSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	1	2,711,000	4205.52		79,703		32,845		111,584			(46,820)		8,718		0001
Purchased Call/S&P 500 INDEX/SPXF00MSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	1	2,776,000	4205.52		129,362		53,308		187,542			(75,991)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXF00MSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	1	1,523,000	4205.52		75,541		31,129		110,267			(44,375)		4,898		0001
Purchased Call/S&P 500 INDEX/SPXF00NSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	1	2,288,000	4221.02		71,614		29,955		100,487			(41,791)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXF00NSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	1	2,734,000	4221.02		130,412		54,549		190,037			(76,103)		8,822		0001
Purchased Call/S&P 500 INDEX/SPXF00NSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2024	1	3,608,336	.4206		128,228		53,428		179,591			(75,035)		11,604		0001
Purchased Call/S&P 500 INDEX/SPXF00NSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	02/01/2024	1	4,290,000	.4100		20,250		2,627		453			(17,561)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXF00OS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	02/16/2024	1	4,290,000	.4150		22,090		4,001		1,139			(18,034)		7,697		0001
Purchased Call/S&P 500 INDEX/SPXF00OS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	3,049,000	4273.79		68,603		29,401		92,913			(39,175)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXF00OS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	2,431,000	4273.79		67,582		28,964		92,530			(38,592)		7,972		0001
Purchased Call/S&P 500 INDEX/SPXF00OS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	1	2,616,000	4273.79		110,657		47,424		156,022			(63,189)		8,578		0001
Purchased Call/S&P 500 INDEX/SPXF00OS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	2,774,000	4283.85		41,055		17,708		54,585			(23,332)		9,126		0001
Purchased Call/S&P 500 INDEX/SPXF00OSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	2,438,000	4283.85		68,020		29,338		92,405			(38,656)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXF00OSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	3,046,000	4283.85		98,081		42,304		134,322			(55,740)		10,020		0001
Purchased Call/S&P 500 INDEX/SPXF00OSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	1	2,568,000	4283.85		95,530		41,204		132,011			(54,290)		8,448		0001
Purchased Call/S&P 500 INDEX/SPXF00OSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	05/31/2024	1	1,612,430	.4221		84,781		35,760		118,472			(48,985)		5,203		0001
Purchased Call/S&P 500 INDEX/SPXF00OSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	4,911,000	4267.52		64,334		27,925		86,344			(36,386)		16,207		0001
Purchased Call/S&P 500 INDEX/SPXF00OSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,799,000	4267.52		55,845		24,241		75,029			(31,585)		12,537		0001
Purchased Call/S&P 500 INDEX/SPXF00OSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	2,197,000	4267.52		40,645		17,642		54,754			(22,987)		7,250		0001
Purchased Call/S&P 500 INDEX/SPXF00OSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,672,000	4267.52		82,253		35,703		111,906			(46,520)		12,118		0001
Purchased Call/S&P 500 INDEX/SPXF00OSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,183,000	4267.52		80,848		35,093		110,478			(45,726)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXF00OSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,409,000	4267.52		99,543		43,208		136,900			(56,299)		11,250		0001
Purchased Call/S&P 500 INDEX/SPXF00OSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	2,253,000	4267.52		82,910		35,989		115,500			(46,892)		7,435		0001
Purchased Call/S&P 500 INDEX/SPXF00OSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1	3,028,000	4267.52		139,591		60,592		198,513			(78,949)		9,993		0001
Purchased Call/S&P 500 INDEX/SPXF00OSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2023	06/07/2024	1	1,561,912	.4268		77,080		33,736		108,055			(43,502)		5,154		0001
Purchased Call/S&P 500 INDEX/SPXF00PS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,519,000	4298.86		75,318		33,056		102,132			(42,418)		8,313		0001
Purchased Call/S&P 500 INDEX/SPXF00PS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2024	1	2,625,000	4298.86		97,125		43,077		133,856			(54,252)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXF00PS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2024	1	2,890,000	4298.86		91,035		40,516		124,004			(50,712)		9,656		0001
Purchased Call/S&P 500 INDEX/SPXF00PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,142,295	.4268		77,820		34,154		104,884			(43,827)		7,070		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,398,346	4268		140,938		61,856		198,857			(79,375)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXF00PS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	1	2,108,320	4294		105,855		46,458		148,819			(59,616)		6,958		0001
Purchased Call/S&P 500 INDEX/SPXF00PSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2024	1	5,968,000	4338.93		266,173		119,193		364,003			(146,904)		20,002		0001
Purchased Call/S&P 500 INDEX/SPXF00PSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2024	1	4,927,000	4338.93		237,481		106,345		327,421			(131,069)		16,513		0001
Purchased Call/S&P 500 INDEX/SPXF00PST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	1	1,996,677	4294		71,233		31,351		95,494			(39,859)		6,589		0001
Purchased Call/S&P 500 INDEX/SPXF00PSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	1	3,855,949	4294		223,099		98,188		314,218			(124,837)		12,725		0001
Purchased Call/S&P 500 INDEX/SPXF00PSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	1	1,998,970	4299		102,732		45,214		142,662			(57,485)		6,597		0001
Purchased Call/S&P 500 INDEX/SPXF00QS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	1	2,251,000	4369.01		75,634		34,077		99,707			(41,536)		7,567		0001
Purchased Call/S&P 500 INDEX/SPXF00QS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	1	2,297,000	4369.01		101,527		45,743		136,046			(55,757)		7,722		0001
Purchased Call/S&P 500 INDEX/SPXF00QS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	1	3,216,000	4369.01		153,082		68,971		206,473			(84,069)		10,811		0001
Purchased Call/S&P 500 INDEX/SPXF00QS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/11/2024	1	1,650,762	4299		95,163		42,587		126,739			(52,549)		5,516		0001
Purchased Call/S&P 500 INDEX/SPXF00QSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/11/2024	1	2,540,626	4299		152,927		68,437		204,636			(84,446)		8,489		0001
Purchased Call/S&P 500 INDEX/SPXF00QSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/12/2024	1	4,165,373	4339		206,890		92,901		276,824			(113,931)		13,960		0001
Purchased Call/S&P 500 INDEX/SPXF00QSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/12/2024	1	1,995,908	4339		106,840		47,975		144,015			(58,835)		6,689		0001
Purchased Call/S&P 500 INDEX/SPXF00QSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/14/2024	1	2,528,000	4372.59		112,496		50,994		150,170			(61,473)		8,524		0001
Purchased Call/S&P 500 INDEX/SPXF00QSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/12/2024	1	1,874,418	4339		105,974		47,718		142,638			(58,227)		6,282		0001
Purchased Call/S&P 500 INDEX/SPXF00RSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2023	06/18/2024	1	1,569,814	4410		84,393		39,508		115,134			(44,870)		5,357		0001
Purchased Call/S&P 500 INDEX/SPXF00TS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	4,995,000	4455.59		66,933		33,927		80,758			(33,101)		17,781		0001
Purchased Call/S&P 500 INDEX/SPXF00TS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	2,458,000	4455.59		48,668		24,669		58,969			(24,068)		8,750		0001
Purchased Call/S&P 500 INDEX/SPXF00TSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	6,867,000	4455.59		177,855		90,153		217,097			(87,956)		24,444		0001
Purchased Call/S&P 500 INDEX/SPXF00TSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	2,106,000	4455.59		64,022		32,452		78,313			(31,661)		7,497		0001
Purchased Call/S&P 500 INDEX/SPXF00TSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	1	3,085,000	4455.59		106,124		53,793		130,356			(52,482)		10,982		0001
Purchased Call/S&P 500 INDEX/SPXF00USL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	8,138,000	4510.04		109,049		58,301		127,511			(51,089)		29,665		0001
Purchased Call/S&P 500 INDEX/SPXF00USM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	3,177,000	4510.04		52,738		28,195		61,841			(24,707)		11,581		0001
Purchased Call/S&P 500 INDEX/SPXF00USN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	3,044,000	4510.04		66,968		35,803		78,514			(31,374)		11,096		0001
Purchased Call/S&P 500 INDEX/SPXF00US0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	2,386,000	4510.04		63,229		33,804		74,519			(29,622)		8,698		0001
Purchased Call/S&P 500 INDEX/SPXF00USP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	1	2,396,000	4510.04		74,755		39,966		88,293			(35,022)		8,734		0001
Purchased Call/S&P 500 INDEX/SPXF00VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	1	8,218,000	4505.42		213,668		114,550		251,141			(99,790)		29,956		0001
Purchased Call/S&P 500 INDEX/SPXF00VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	1	2,675,000	4505.42		77,308		41,445		91,238			(36,105)		9,751		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00V\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	1	2,185,000	4505.42		100,510		53,885		120,004			(46,941)		7,965		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	1	3,240,000	4505.42		162,324		87,024		194,735			(75,811)		11,811		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2024	1	3,843,000	4505.42		51,881		28,013		60,312			(24,032)		14,117		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2024	1	2,206,000	4505.42		36,178		19,534		42,181			(16,758)		8,103		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	1	4,967,000	4505.42		129,142		69,730		151,666			(59,821)		18,245		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	1	3,290,000	4505.42		95,081		51,339		112,125			(44,043)		12,085		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	1	2,481,000	4505.42		89,068		48,092		105,736			(41,258)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	1	7,773,000	4505.42		202,098		109,377		237,236			(93,360)		28,625		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	1	2,449,000	4505.42		74,450		40,293		87,702			(34,392)		9,019		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	1	1,674,000	4505.42		75,497		40,860		89,872			(34,877)		6,165		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2024	1	5,904,000	4522.79		153,504		83,499		178,422			(70,041)		21,797		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	1	2,075,000	4522.79		70,965		38,602		82,439			(32,380)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	1	3,465,000	4522.79		160,083		87,078		188,192			(73,043)		12,792		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	1	5,527,000	4522.79		279,666		152,126		329,477			(127,607)		20,405		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	1	2,149,000	4554.98		73,926		40,415		83,909			(33,529)		7,954		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	1	2,178,000	4554.98		100,624		55,011		114,742			(45,638)		8,061		0001
Purchased Call/S&P 500 INDEX/SPXF00V\$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	1	3,708,000	4554.98		185,771		101,562		212,057			(84,257)		13,724		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	2,413,000	4565.72		37,643		20,683		42,719			(16,970)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	4,373,000	4565.72		112,823		61,991		128,372			(50,863)		16,226		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	2,336,000	4565.72		66,109		36,324		75,081			(29,803)		8,668		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/19/2024	1	2,414,000	4565.72		77,972		42,842		88,824			(35,151)		8,957		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2023	07/19/2024	1	3,110,000	4534.87		71,219		39,457		82,190			(32,000)		11,539		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2023	07/19/2024	1	3,553,000	4534.87		92,378		51,179		106,479			(41,507)		13,183		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	1	2,598,000	4536.34		103,660		57,589		121,279			(46,419)		9,640		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	1	4,726,000	4536.34		230,629		128,127		270,686			(103,276)		17,535		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	1	2,306,000	4536.34		119,912		66,618		140,791			(53,697)		8,556		0001
Purchased Call/S&P 500 INDEX/SPXF00W\$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2024	1	4,818,000	4536.34		237,527		133,120		278,546			(105,209)		18,054		0001
Purchased Call/S&P 500 INDEX/SPXF00XSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	4,014,000	4566.75		91,921		52,274		103,699			(39,682)		15,151		0001
Purchased Call/S&P 500 INDEX/SPXF00XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/26/2024	1	3,836,000	4566.75		99,736		56,718		111,826			(43,055)		14,479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00X$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/26/2024	1	2,561,000	4566.75		71,196		40,488		79,811			(30,735)		9,666		0001
Purchased Call/S&P 500 INDEX/SPXF00X$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	2,450,000	4566.75		71,785		40,823		81,064			(30,989)		9,247		0001
Purchased Call/S&P 500 INDEX/SPXF00X$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	2,160,000	4566.75		75,168		42,747		84,806			(32,450)		8,153		0001
Purchased Call/S&P 500 INDEX/SPXF00X$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	4,122,000	4566.75		191,673		109,001		217,019			(82,744)		15,558		0001
Purchased Call/S&P 500 INDEX/SPXF00X$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	1	3,833,000	4566.75		193,950		110,296		219,169			(83,727)		14,468		0001
Purchased Call/S&P 500 INDEX/SPXF00X$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/24/2024	1	2,505,052	4555		86,625		49,056		98,783			(37,601)		9,410		0001
Purchased Call/S&P 500 INDEX/SPXF00X$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/25/2024	1	5,074,448	4567		254,663		144,520		290,781			(110,238)		19,107		0001
Purchased Call/S&P 500 INDEX/SPXF00X$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/26/2024	1	2,789,000	4537.41		72,235		41,420		83,306			(31,071)		10,527		0001
Purchased Call/S&P 500 INDEX/SPXF00X$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/26/2024	1	3,597,000	4537.41		102,874		58,989		118,265			(44,250)		13,577		0001
Purchased Call/S&P 500 INDEX/SPXF00X$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/26/2024	1	4,147,000	4537.41		181,224		103,915		210,887			(77,951)		15,653		0001
Purchased Call/S&P 500 INDEX/SPXF00X$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/26/2024	1	3,601,000	4537.41		180,050		103,242		210,048			(77,446)		13,592		0001
Purchased Call/S&P 500 INDEX/SPXF00X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/26/2024	1	4,232,000	4537.41		225,142		129,098		260,026			(96,842)		15,974		0001
Purchased Call/S&P 500 INDEX/SPXF00X$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/24/2024	1	1,861,501	4529		170,980		97,635		180,474			(73,950)		6,992		0001
Purchased Call/S&P 500 INDEX/SPXF00X$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/26/2024	1	3,793,000	4582.23		199,133		114,501		218,146			(85,343)		14,317		0001
Purchased Call/S&P 500 INDEX/SPXF00YS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/26/2024	1	3,507,418	4537		188,256		108,247		211,098			(80,681)		13,239		0001
Purchased Call/S&P 500 INDEX/SPXF00YSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/31/2024	1	4,604,000	4588.96		232,962		135,681		254,038			(97,386)		17,585		0001
Purchased Call/S&P 500 INDEX/SPXF00YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/26/2024	1	3,207,949	4537		193,937		111,825		215,277			(82,195)		12,108		0001
Purchased Call/S&P 500 INDEX/SPXF00YSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/26/2024	1	4,540,990	4582		230,972		133,179		256,296			(97,891)		17,140		0001
Purchased Call/S&P 500 INDEX/SPXF00YSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/26/2024	1	1,749,253	4544		88,488		51,165		98,479			(37,362)		6,602		0001
Purchased Call/S&P 500 INDEX/SPXF00YSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	1	3,523,735	4582		122,471		71,385		136,201			(51,142)		13,427		0001
Purchased Call/S&P 500 INDEX/SPXF00YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	1	1,805,399	4582		100,785		58,745		111,227			(42,086)		6,880		0001
Purchased Call/S&P 500 INDEX/SPXF00YSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	1	3,354,192	4582		195,532		113,970		215,314			(81,651)		12,781		0001
Purchased Call/S&P 500 INDEX/SPXF00YSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	1	2,204,053	4582		130,741		76,205		143,809			(54,595)		8,399		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2024	1	5,327,783	4589		262,073		153,056		290,176			(109,137)		20,350		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	07/31/2024	1	2,963,936	4588		98,709		57,807		115,718			(40,948)		11,321		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	07/31/2024	1	2,849,350	4588		153,598		89,953		180,344			(63,718)		10,883		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/01/2024	1	2,315,825	4577		111,305		65,311		130,786			(46,047)		8,866		0001
Purchased Call/S&P 500 INDEX/SPXF00ZSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2023	08/02/2024	1	4,596,000	4501.89		230,719		136,770		276,349			(94,816)		17,637		0001
Purchased Call/S&P 500 INDEX/SPXF00ZSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2024	1	1,551,511	4577		49,552		29,318		58,832			(20,420)		5,940		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00Z$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2024	1	1,583,549	4577		85,081		50,340		101,709			(35,061)		6,063		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/02/2024	1	2,103,240	4513		102,105		60,528		121,431			(41,961)		8,071		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/02/2024	1	1,778,276	4513		105,576		62,585		125,917			(43,387)		6,824		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2024	1	4,023,000	4478.03		109,426		65,414		131,196			(44,426)		15,545		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2024	1	7,219,000	4478.03		186,250		111,545		222,185			(75,411)		27,959		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2024	1	3,481,000	4478.03		98,860		59,208		118,472			(40,028)		13,482		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	1	1,669,954	4513		54,875		32,620		65,625			(22,462)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	1	3,150,346	4513		180,761		107,452		219,373			(73,993)		12,089		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	1	2,921,727	4502		146,706		87,209		177,022			(60,053)		11,212		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/07/2024	1	2,092,000	4518.44		53,974		32,473		62,825			(21,530)		8,121		0001
Purchased Call/S&P 500 INDEX/SPXG000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	1	1,598,171	4502		66,726		39,775		78,846			(26,986)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXG000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	1	2,948,738	4502		179,784		107,170		216,196			(72,711)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXG000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	1	2,937,588	4478		160,057		95,410		191,451			(64,732)		11,273		0001
Purchased Call/S&P 500 INDEX/SPXG000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/06/2024	1	2,830,115	4478		131,026		78,905		156,773			(52,195)		10,961		0001
Purchased Call/S&P 500 INDEX/SPXG000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/06/2024	1	4,455,640	4478		273,734		164,846		330,113			(109,043)		17,257		0001
Purchased Call/S&P 500 INDEX/SPXG000$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2024	1	2,828,543	4518		116,743		70,432		139,952			(46,377)		10,980		0001
Purchased Call/S&P 500 INDEX/SPXG000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2024	1	8,011,194	4518		385,220		232,405		463,801			(153,032)		31,098		0001
Purchased Call/S&P 500 INDEX/SPXG000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2024	1	4,775,991	4518		281,321		169,722		340,685			(111,757)		18,540		0001
Purchased Call/S&P 500 INDEX/SPXG000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/07/2024	1	1,964,955	4517		70,918		42,903		84,599			(28,055)		7,628		0001
Purchased Call/S&P 500 INDEX/SPXG000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/07/2024	1	1,832,014	4512		99,884		60,427		120,327			(39,515)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXG000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2024	1	2,578,145	4499		124,587		75,508		149,286			(49,152)		10,031		0001
Purchased Call/S&P 500 INDEX/SPXG000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2024	1	1,570,284	4499		92,084		55,808		110,897			(36,329)		6,109		0001
Purchased Call/S&P 500 INDEX/SPXG000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2024	1	1,415,262	4493		53,862		32,916		65,625			(21,160)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXG000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	1	2,234,995	4470		110,210		67,469		134,872			(43,178)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXG001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	1	1,912,482	4468		80,374		49,341		99,080			(31,355)		7,458		0001
Purchased Call/S&P 500 INDEX/SPXG001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	1	2,167,293	4469		103,916		63,793		128,838			(40,539)		8,451		0001
Purchased Call/S&P 500 INDEX/SPXG001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	1	2,274,366	4468		135,944		83,454		170,379			(53,033)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXG001$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2024	1	2,931,000	4489.72		38,689		24,021		45,760			(14,693)		11,557		0001
Purchased Call/S&P 500 INDEX/SPXG001$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2024	1	2,296,000	4489.72		36,047		22,381		42,833			(13,690)		9,053		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	1	1,433,325	.4465		53,812		33,127		65,198			(20,720)		5,589		0001
Purchased Call/S&P 500 INDEX/SPXG001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	1	2,214,708	.4465		108,173		66,591		132,441			(41,651)		8,636		0001
Purchased Call/S&P 500 INDEX/SPXG001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	1	3,027,132	.4465		177,039		108,985		218,496			(68,168)		11,804		0001
Purchased Call/S&P 500 INDEX/SPXG001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	1	2,045,831	.4467		125,116		77,022		154,861			(48,175)		7,978		0001
Purchased Call/S&P 500 INDEX/SPXG001$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	7,580,000	4437.86		99,298		61,925		120,953			(37,440)		29,954		0001
Purchased Call/S&P 500 INDEX/SPXG001$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	2,544,000	4437.86		64,872		40,456		79,618			(24,460)		10,053		0001
Purchased Call/S&P 500 INDEX/SPXG001$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	2,910,000	4437.86		78,570		48,998		96,509			(29,625)		11,500		0001
Purchased Call/S&P 500 INDEX/SPXG002$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	2,044,000	4437.86		90,140		56,214		112,784			(33,987)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXG002$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	3,105,000	4437.86		156,492		97,593		197,487			(59,005)		12,270		0001
Purchased Call/S&P 500 INDEX/SPXG002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/13/2024	1	2,156,136	.4464		95,566		59,399		119,144			(36,231)		8,483		0001
Purchased Call/S&P 500 INDEX/SPXG002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/13/2024	1	3,647,498	.4465		215,606		134,009		273,043			(81,741)		14,351		0001
Purchased Call/S&P 500 INDEX/SPXG002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/14/2024	1	2,509,753	.4490		144,574		90,010		183,935			(54,661)		9,896		0001
Purchased Call/S&P 500 INDEX/SPXG002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2024	1	1,692,624	.4490		54,375		33,947		68,096			(20,465)		6,674		0001
Purchased Call/S&P 500 INDEX/SPXG002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	1	1,641,525	.4413		85,865		54,231		112,419			(31,994)		6,501		0001
Purchased Call/S&P 500 INDEX/SPXG002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	1	2,003,970	.4404		121,617		76,811		160,742			(45,315)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXG002$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/19/2024	1	3,985,000	4369.71		51,805		32,967		65,088			(19,056)		15,885		0001
Purchased Call/S&P 500 INDEX/SPXG003$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2023	08/23/2024	1	7,870,000	4436.01		103,097		66,560		125,080			(36,619)		31,641		0001
Purchased Call/S&P 500 INDEX/SPXG003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	1	1,769,757	.4424		81,712		53,340		106,539			(28,734)		7,115		0001
Purchased Call/S&P 500 INDEX/SPXG003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	1	2,512,002	.4376		118,089		77,086		151,507			(41,526)		10,099		0001
Purchased Call/S&P 500 INDEX/SPXG003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	1	4,048,087	.4376		248,094		161,950		325,215			(87,242)		16,275		0001
Purchased Call/S&P 500 INDEX/SPXG004$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/28/2023	08/28/2024	1	2,026,000	4433.31		31,606		20,839		38,461			(10,794)		8,231		0001
Purchased Call/S&P 500 INDEX/SPXG004$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/28/2023	08/28/2024	1	10,387,000	4433.31		522,466		344,483		660,122			(178,438)		42,201		0001
Purchased Call/S&P 500 INDEX/SPXG004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	1	2,176,421	.4406		92,190		60,347		116,167			(31,922)		8,750		0001
Purchased Call/S&P 500 INDEX/SPXG004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	1	2,352,649	.4406		114,431		74,906		145,496			(39,623)		9,459		0001
Purchased Call/S&P 500 INDEX/SPXG004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	1	1,841,587	.4406		110,732		72,485		143,124			(38,342)		7,404		0001
Purchased Call/S&P 500 INDEX/SPXG004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	1	2,511,255	.4406		155,564		101,832		201,751			(53,866)		10,096		0001
Purchased Call/S&P 500 INDEX/SPXG004$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	4,279,000	4497.63		56,055		37,113		66,102			(18,991)		17,421		0001
Purchased Call/S&P 500 INDEX/SPXG004$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	3,855,000	4497.63		61,680		40,838		72,604			(20,897)		15,695		0001
Purchased Call/S&P 500 INDEX/SPXG004$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	3,182,000	4497.63		80,823		53,512		96,105			(27,383)		12,955		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG004SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	2,267,000	4497.63		58,262		38,575		69,283			(19,739)		9,230		0001
Purchased Call/S&P 500 INDEX/SPXG004SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	2,017,000	4497.63		62,930		41,665		75,188			(21,321)		8,212		0001
Purchased Call/S&P 500 INDEX/SPXG004SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	2,580,000	4497.63		113,004		74,819		136,465			(38,286)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXG004SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	1	3,718,000	4497.63		187,759		124,313		228,635			(63,612)		15,137		0001
Purchased Call/S&P 500 INDEX/SPXG004SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/27/2024	1	1,713,821	4406		66,251		43,740		78,791			(22,569)		6,949		0001
Purchased Call/S&P 500 INDEX/SPXG004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	1	3,595,414	4433		161,357		106,682		193,600			(54,817)		14,608		0001
Purchased Call/S&P 500 INDEX/SPXG004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	1	7,394,761	4433		372,548		246,313		448,633			(126,564)		30,044		0001
Purchased Call/S&P 500 INDEX/SPXG004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	1	2,819,585	4433		169,774		112,247		206,115			(57,677)		11,456		0001
Purchased Call/S&P 500 INDEX/SPXG004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	1	3,409,215	4433		218,527		144,480		266,186			(74,239)		13,851		0001
Purchased Call/S&P 500 INDEX/SPXG004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	1	1,394,265	4498		60,022		39,849		71,467			(20,227)		5,676		0001
Purchased Call/S&P 500 INDEX/SPXG004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	1	3,215,805	4498		155,084		102,962		185,476			(52,261)		13,092		0001
Purchased Call/S&P 500 INDEX/SPXG004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	1	2,424,223	4498		141,547		93,975		170,600			(47,699)		9,870		0001
Purchased Call/S&P 500 INDEX/SPXG005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	1	1,655,128	4498		100,792		66,917		121,718			(33,965)		6,738		0001
Purchased Call/S&P 500 INDEX/SPXG005SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	2,341,000	4515.77		39,797		26,827		46,265			(13,229)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXG005SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	3,743,000	4515.77		159,078		107,233		189,590			(52,880)		15,270		0001
Purchased Call/S&P 500 INDEX/SPXG005SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	3,495,000	4515.77		174,051		117,327		208,806			(57,858)		14,258		0001
Purchased Call/S&P 500 INDEX/SPXG005SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/03/2024	1	2,072,000	4515.77		103,186		69,927		123,774			(33,928)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXG005SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2024	1	2,773,000	4515.77		36,604		24,838		42,392			(12,003)		11,429		0001
Purchased Call/S&P 500 INDEX/SPXG005SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2024	1	2,089,000	4515.77		91,498		62,088		109,048			(30,003)		8,610		0001
Purchased Call/S&P 500 INDEX/SPXG005SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	1	2,745,406	4508		164,564		110,932		200,830			(54,704)		11,200		0001
Purchased Call/S&P 500 INDEX/SPXG005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	1	1,843,633	4508		102,622		69,370		124,270			(33,352)		7,521		0001
Purchased Call/S&P 500 INDEX/SPXG005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	1	1,865,013	4516		80,927		54,705		97,012			(26,301)		7,609		0001
Purchased Call/S&P 500 INDEX/SPXG005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	1	2,384,327	4516		112,284		75,902		135,068			(36,492)		9,727		0001
Purchased Call/S&P 500 INDEX/SPXG005SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	1	1,986,939	4516		121,035		81,817		147,744			(39,336)		8,106		0001
Purchased Call/S&P 500 INDEX/SPXG006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	1	1,725,024	4516		65,536		44,717		81,567			(20,885)		7,110		0001
Purchased Call/S&P 500 INDEX/SPXG006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	1	2,632,694	4516		119,282		81,388		150,019			(38,013)		10,851		0001
Purchased Call/S&P 500 INDEX/SPXG006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	1	3,016,534	4516		172,751		117,872		221,725			(55,053)		12,432		0001
Purchased Call/S&P 500 INDEX/SPXG006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2024	1	2,846,493	4497		112,826		77,082		139,751			(35,857)		11,755		0001
Purchased Call/S&P 500 INDEX/SPXG006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2024	1	4,672,206	4497		215,613		147,306		269,365			(68,524)		19,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2024	1	1,584,664	4502		62,561		43,098		78,352			(19,765)		6,544		0001
Purchased Call/S&P 500 INDEX/SPXG006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	1	2,094,310	4465		127,352		87,841		162,460			(40,125)		8,666		0001
Purchased Call/S&P 500 INDEX/SPXG006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2024	1	2,454,000	4457.49		67,730		47,019		82,364			(21,039)		10,215		0001
Purchased Call/S&P 500 INDEX/SPXG006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/11/2024	1	3,185,000	4487.46		80,581		56,229		96,033			(24,438)		13,311		0001
Purchased Call/S&P 500 INDEX/SPXG006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	1	2,135,138	4457		89,578		62,131		107,681			(27,543)		8,835		0001
Purchased Call/S&P 500 INDEX/SPXG007S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	1	2,785,840	4457		136,688		94,806		165,586			(42,029)		11,528		0001
Purchased Call/S&P 500 INDEX/SPXG007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	1	2,231,941	4455		136,157		94,437		167,141			(41,865)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXG007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	1	1,698,117	4457		109,115		75,681		134,601			(33,550)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXG007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/12/2024	1	2,029,000	4461.9		55,595		38,947		67,124			(16,709)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXG007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	1	4,481,708	4486		196,154		137,254		241,389			(59,115)		18,730		0001
Purchased Call/S&P 500 INDEX/SPXG007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	1	7,022,875	4487		329,902		230,841		407,843			(99,423)		29,350		0001
Purchased Call/S&P 500 INDEX/SPXG007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	1	3,144,981	4486		178,860		125,153		224,427			(53,903)		13,144		0001
Purchased Call/S&P 500 INDEX/SPXG007SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	1	2,629,485	4487		158,947		111,219		200,728			(47,902)		10,989		0001
Purchased Call/S&P 500 INDEX/SPXG007SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	6,871,000	4467.44		90,697		63,787		106,886			(27,011)		28,828		0001
Purchased Call/S&P 500 INDEX/SPXG007SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	3,317,000	4467.44		57,384		40,358		67,943			(17,090)		13,917		0001
Purchased Call/S&P 500 INDEX/SPXG007SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	4,932,000	4467.44		106,038		74,576		126,811			(31,580)		20,693		0001
Purchased Call/S&P 500 INDEX/SPXG007SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	3,613,000	4467.44		91,409		64,288		110,162			(27,223)		15,159		0001
Purchased Call/S&P 500 INDEX/SPXG007SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	2,240,000	4467.44		57,344		40,330		69,115			(17,078)		9,398		0001
Purchased Call/S&P 500 INDEX/SPXG007SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	2,353,000	4467.44		63,060		44,350		76,020			(18,780)		9,872		0001
Purchased Call/S&P 500 INDEX/SPXG007SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	3,237,000	4467.44		91,283		64,199		110,422			(27,185)		13,581		0001
Purchased Call/S&P 500 INDEX/SPXG007SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	1	2,340,000	4467.44		93,132		65,499		114,117			(27,736)		9,818		0001
Purchased Call/S&P 500 INDEX/SPXG007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2024	1	2,594,121	4465		99,241		69,714		120,089			(29,636)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXG007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2024	1	3,399,968	4462		163,380		114,771		200,057			(48,790)		14,237		0001
Purchased Call/S&P 500 INDEX/SPXG007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2024	1	2,969,998	4466		182,157		127,961		227,769			(54,398)		12,437		0001
Purchased Call/S&P 500 INDEX/SPXG007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	7,848,000	4505.1		103,594		73,463		119,965			(30,652)		32,927		0001
Purchased Call/S&P 500 INDEX/SPXG007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	2,457,000	4505.1		40,049		28,400		46,680			(11,850)		10,308		0001
Purchased Call/S&P 500 INDEX/SPXG007ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	3,905,000	4505.1		87,472		62,030		102,613			(25,882)		16,384		0001
Purchased Call/S&P 500 INDEX/SPXG007SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	3,413,000	4505.1		86,690		61,476		101,837			(25,651)		14,319		0001
Purchased Call/S&P 500 INDEX/SPXG007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	2,273,000	4505.1		60,462		42,876		71,024			(17,890)		9,537		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	1,701,956	.4467		68,515		48,587		81,168			(20,273)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXG007$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	3,738,431	.4466		184,148		130,587		220,096			(54,488)		15,685		0001
Purchased Call/S&P 500 INDEX/SPXG007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	1	3,672,081	.4467		233,029		165,250		282,924			(68,951)		15,406		0001
Purchased Call/S&P 500 INDEX/SPXG008$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	1	2,773,000	4450.32		45,200		32,142		54,041			(13,287)		11,634		0001
Purchased Call/S&P 500 INDEX/SPXG008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	1	3,606,000	4450.32		91,232		64,876		110,688			(26,818)		15,129		0001
Purchased Call/S&P 500 INDEX/SPXG008$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	1	2,243,000	4450.32		58,767		41,790		71,312			(17,275)		9,411		0001
Purchased Call/S&P 500 INDEX/SPXG008$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/13/2024	1	2,333,000	4450.32		115,484		82,122		144,917			(33,947)		9,788		0001
Purchased Call/S&P 500 INDEX/SPXG008$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	1	4,508,000	4450.32		99,176		70,762		119,925			(28,915)		19,024		0001
Purchased Call/S&P 500 INDEX/SPXG008$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	1	5,880,000	4450.32		148,764		106,143		180,277			(43,373)		24,813		0001
Purchased Call/S&P 500 INDEX/SPXG008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	1	4,021,000	4450.32		107,361		76,602		130,618			(31,301)		16,969		0001
Purchased Call/S&P 500 INDEX/SPXG008$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	1	2,486,000	4450.32		55,438		39,598		67,021			(16,119)		10,511		0001
Purchased Call/S&P 500 INDEX/SPXG008$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	1	8,831,000	4450.32		223,424		159,589		270,613			(64,963)		37,338		0001
Purchased Call/S&P 500 INDEX/SPXG008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	1	2,855,000	4450.32		79,084		56,488		95,802			(22,994)		12,071		0001
Purchased Call/S&P 500 INDEX/SPXG008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	1	1,947,804	.4467		91,922		65,367		115,388			(27,021)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXG008$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	1	2,000,264	.4505		80,999		57,599		102,027			(23,810)		8,392		0001
Purchased Call/S&P 500 INDEX/SPXG008$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	1	3,874,386	.4505		175,388		124,721		222,785			(51,556)		16,255		0001
Purchased Call/S&P 500 INDEX/SPXG008$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2023	09/18/2024	1	2,946,000	4453.53		45,958		32,953		54,991			(13,059)		12,480		0001
Purchased Call/S&P 500 INDEX/SPXG008$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2023	09/18/2024	1	3,239,000	4453.53		70,610		50,630		84,832			(20,064)		13,721		0001
Purchased Call/S&P 500 INDEX/SPXG009$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/18/2024	1	4,358,000	4453.53		110,257		79,058		133,273			(31,330)		18,461		0001
Purchased Call/S&P 500 INDEX/SPXG009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	1	1,599,311	.4505		84,167		60,019		107,252			(24,248)		6,710		0001
Purchased Call/S&P 500 INDEX/SPXG009$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	1	2,171,756	.4450		95,921		68,401		117,990			(27,634)		9,112		0001
Purchased Call/S&P 500 INDEX/SPXG009$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	1	3,862,878	.4450		184,667		131,685		228,363			(53,200)		16,207		0001
Purchased Call/S&P 500 INDEX/SPXG009$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	1	2,541,133	.4450		154,969		110,507		195,741			(44,645)		10,661		0001
Purchased Call/S&P 500 INDEX/SPXG009$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	5,849,000	4443.95		76,037		54,730		91,633			(21,398)		24,825		0001
Purchased Call/S&P 500 INDEX/SPXG009$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	2,543,000	4443.95		41,197		29,653		49,577			(11,594)		10,793		0001
Purchased Call/S&P 500 INDEX/SPXG009$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	2,625,000	4443.95		57,750		41,567		69,994			(16,252)		11,141		0001
Purchased Call/S&P 500 INDEX/SPXG009$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	3,378,000	4443.95		85,463		61,515		103,866			(24,051)		14,337		0001
Purchased Call/S&P 500 INDEX/SPXG009$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	3,195,000	4443.95		89,460		64,392		108,789			(25,176)		13,560		0001
Purchased Call/S&P 500 INDEX/SPXG009$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	2,221,000	4443.95		86,175		62,027		106,372			(24,251)		9,426		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG009$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	1	2,535,000	4443.95		115,850		83,386		144,771			(32,602)		10,759		0001
Purchased Call/S&P 500 INDEX/SPXG009$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	1	3,936,921	4454		171,558		123,352		215,699			(48,412)		16,677		0001
Purchased Call/S&P 500 INDEX/SPXG009$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	1	6,751,551	4454		316,404		227,497		400,000			(89,287)		28,601		0001
Purchased Call/S&P 500 INDEX/SPXG009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	1	3,255,530	4454		185,542		133,407		239,050			(52,359)		13,791		0001
Purchased Call/S&P 500 INDEX/SPXG009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	1	2,186,683	4454		132,113		94,991		171,526			(37,281)		9,263		0001
Purchased Call/S&P 500 INDEX/SPXG009$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	1	2,008,542	4454		123,105		88,513		160,157			(34,739)		8,509		0001
Purchased Call/S&P 500 INDEX/SPXG009$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/18/2024	1	2,128,787	4454		111,852		80,645		143,940			(31,343)		9,018		0001
Purchased Call/S&P 500 INDEX/SPXG009$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2024	1	3,217,420	4444		149,195		107,683		188,522			(41,693)		13,656		0001
Purchased Call/S&P 500 INDEX/SPXG009$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2024	1	3,021,886	4444		180,492		130,273		234,299			(50,439)		12,826		0001
Purchased Call/S&P 500 INDEX/SPXG009$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/18/2024	1	1,937,286	4454		83,189		60,480		114,501			(23,146)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXG009$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	1	1,914,957	4402		76,373		55,640		101,099			(21,133)		8,143		0001
Purchased Call/S&P 500 INDEX/SPXG009$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	1	1,703,651	4402		78,201		56,972		104,910			(21,639)		7,244		0001
Purchased Call/S&P 500 INDEX/SPXG009$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	1	3,992,795	4402		232,763		169,576		323,043			(64,409)		16,979		0001
Purchased Call/S&P 500 INDEX/SPXG00A$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	3,737,000	4320.06		62,782		46,005		80,455			(17,107)		15,981		0001
Purchased Call/S&P 500 INDEX/SPXG00A$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	5,668,000	4320.06		141,133		103,420		182,429			(38,456)		24,239		0001
Purchased Call/S&P 500 INDEX/SPXG00A$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	1	1,856,000	4320.06		75,354		55,218		99,966			(20,532)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXG00A$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	4,509,000	4320.06		57,715		42,335		73,534			(15,683)		19,318		0001
Purchased Call/S&P 500 INDEX/SPXG00A$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	3,166,000	4320.06		53,189		39,015		68,114			(14,453)		13,564		0001
Purchased Call/S&P 500 INDEX/SPXG00A$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	3,050,000	4320.06		67,710		49,666		87,350			(18,399)		13,067		0001
Purchased Call/S&P 500 INDEX/SPXG00A$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	4,461,000	4320.06		111,079		81,478		143,481			(30,184)		19,113		0001
Purchased Call/S&P 500 INDEX/SPXG00A$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	1	3,400,000	4320.06		93,500		68,584		121,248			(25,408)		14,567		0001
Purchased Call/S&P 500 INDEX/SPXG00B$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	1	2,896,000	4337.44		37,358		27,506		46,953			(9,901)		12,431		0001
Purchased Call/S&P 500 INDEX/SPXG00B$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	1	5,852,000	4337.44		145,715		107,285		187,017			(38,618)		25,119		0001
Purchased Call/S&P 500 INDEX/SPXG00B$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	1	3,229,000	4337.44		92,349		67,994		119,349			(24,475)		13,860		0001
Purchased Call/S&P 500 INDEX/SPXG00B$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	6,781,000	4273.53		86,119		63,643		111,972			(22,589)		29,161		0001
Purchased Call/S&P 500 INDEX/SPXG00B$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	2,972,000	4273.53		46,660		34,483		61,161			(12,239)		12,781		0001
Purchased Call/S&P 500 INDEX/SPXG00B$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	4,115,000	4273.53		89,296		65,990		117,818			(23,422)		17,696		0001
Purchased Call/S&P 500 INDEX/SPXG00B$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	5,742,000	4273.53		141,253		104,388		187,276			(37,050)		24,693		0001
Purchased Call/S&P 500 INDEX/SPXG00B$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	1	4,499,000	4273.53		121,023		89,437		160,978			(31,744)		19,347		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00BSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/26/2023	09/26/2024	1	1,997,000	4273.53		77,883		57,556		105,495			(20,428)		8,588		0001
Purchased Call/S&P 500 INDEX/SPXG00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2024	1	3,305,129	4337		191,239		141,190		280,887			(50,299)		14,187		0001
Purchased Call/S&P 500 INDEX/SPXG00BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2024	1	2,936,447	4337		172,445		127,315		254,155			(45,356)		12,604		0001
Purchased Call/S&P 500 INDEX/SPXG00BSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/27/2024	1	2,592,000	4299.7		41,472		31,018		53,940			(10,680)		11,167		0001
Purchased Call/S&P 500 INDEX/SPXG00BSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/27/2024	1	3,856,000	4299.7		85,989		64,313		112,496			(22,145)		16,613		0001
Purchased Call/S&P 500 INDEX/SPXG00BSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/27/2024	1	6,801,000	4299.7		167,305		125,131		219,849			(43,087)		29,301		0001
Purchased Call/S&P 500 INDEX/SPXG00BSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/27/2024	1	2,845,000	4299.7		78,238		58,516		103,096			(20,149)		12,257		0001
Purchased Call/S&P 500 INDEX/SPXG00C$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/27/2024	1	3,078,000	4299.7		126,506		94,617		170,160			(32,580)		13,261		0001
Purchased Call/S&P 500 INDEX/SPXG00C$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/27/2024	1	2,759,000	4299.7		136,846		102,350		187,713			(35,243)		11,887		0001
Purchased Call/S&P 500 INDEX/SPXG00C$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2023	09/27/2024	1	2,761,122	4274		116,900		87,432		154,463			(30,106)		11,896		0001
Purchased Call/S&P 500 INDEX/SPXH13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	3,229,000	3839.5	46,498			128		80,651			(46,370)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXH13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	2,740,000	3839.5	50,964			140		88,968			(50,824)		1,014		0001
Purchased Call/S&P 500 INDEX/SPXH13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	3,856,000	3839.5	87,146			240		154,099			(86,906)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXH13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	1	2,402,000	3839.5	60,050			165		106,790			(59,885)		889		0001
Purchased Call/S&P 500 INDEX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	1	7,862,000	3852.97		91,199		754		156,963			(90,200)		4,115		0001
Purchased Call/S&P 500 INDEX/SPXH13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	6,471,000	3808.1		75,064		832		129,161			(74,035)		3,787		0001
Purchased Call/S&P 500 INDEX/SPXH13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	3,232,000	3808.1		85,002		942		151,594			(83,837)		1,891		0001
Purchased Call/S&P 500 INDEX/SPXH13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	8,511,000	3895.08		100,430		1,116		169,866			(99,050)		4,981		0001
Purchased Call/S&P 500 INDEX/SPXH13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,158,000	3895.08		32,154		357		54,914			(31,713)		1,263		0001
Purchased Call/S&P 500 INDEX/SPXH13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,894,000	3895.08		58,169		646		101,078			(57,370)		1,694		0001
Purchased Call/S&P 500 INDEX/SPXH13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,155,000	3895.08		52,151		579		91,395			(51,435)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXH13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	2,388,000	3895.08		63,998		711		113,192			(63,119)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXH13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	3,179,000	3895.08		37,512		723		63,430			(36,694)		2,353		0001
Purchased Call/S&P 500 INDEX/SPXH13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	2,731,000	3895.08		46,700		901		80,373			(45,682)		2,022		0001
Purchased Call/S&P 500 INDEX/SPXH13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	5,915,000	3895.08		134,862		2,601		236,040			(131,922)		4,378		0001
Purchased Call/S&P 500 INDEX/SPXH13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/04/2024	1	1,764,660	3853		55,633		465		96,460			(55,020)		924		0001
Purchased Call/S&P 500 INDEX/SPXH13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	6,446,000	3969.61		77,352		2,131		128,479			(75,021)		5,595		0001
Purchased Call/S&P 500 INDEX/SPXH13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	3,048,000	3969.61		53,035		1,461		89,606			(51,437)		2,646		0001
Purchased Call/S&P 500 INDEX/SPXH13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/09/2024	1	2,164,002	3892		73,164		1,621		123,679			(71,350)		1,699		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH13V\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2023	01/12/2024	1	6,445,000	3983.17		77,985		2,383		128,414			(75,421)		5,843		0001
Purchased Call/S&P 500 INDEX/SPXH13V\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2023	01/12/2024	1	2,873,000	3983.17		47,117		1,440		78,707			(45,568)		2,605		0001
Purchased Call/S&P 500 INDEX/SPXH13V\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2023	01/12/2024	1	2,445,000	3983.17		48,900		1,494		82,811			(47,292)		2,217		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/12/2024	1	6,142,000	3999.09		74,318		2,277		122,373			(71,868)		5,568		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/12/2024	1	2,101,000	3999.09		39,919		1,223		66,972			(38,603)		1,905		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/12/2024	1	4,212,000	3999.09		90,979		2,788		153,140			(87,980)		3,819		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/16/2024	1	4,362,000	3999.09		102,507		4,236		173,723			(98,050)		4,566		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/17/2024	1	3,388,000	3990.97		41,334		1,822		67,456			(39,408)		3,656		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/17/2024	1	2,027,000	3990.97		32,432		1,430		53,472			(30,921)		2,187		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/17/2024	1	2,456,000	3990.97		52,804		2,327		88,007			(50,345)		2,650		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/12/2024	1	1,477,756	.3983		51,246		1,575		87,204			(49,538)		1,340		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/18/2024	1	4,791,000	3928.86		58,450		2,737		95,349			(55,568)		5,320		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/18/2024	1	3,493,000	3928.86		57,285		2,683		93,843			(54,460)		3,878		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/19/2024	1	9,177,000	3898.85		111,042		5,537		182,603			(105,261)		10,469		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/19/2024	1	2,300,000	3898.85		36,110		1,801		59,493			(34,230)		2,624		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/19/2024	1	7,308,000	3898.85		173,200		8,636		290,786			(164,184)		8,337		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/19/2024	1	1,838,000	3898.85		48,707		2,429		82,272			(46,172)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/17/2024	1	1,703,187	.3989		55,809		2,487		102,826			(53,195)		1,838		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/16/2024	1	1,379,686	.3999		55,355		2,319		106,430			(52,909)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	5,731,000	3972.61		69,918		3,496		114,004			(66,269)		6,538		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	2,138,000	3972.61		32,498		1,625		53,161			(30,801)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	3,424,000	3972.61		67,110		3,356		110,667			(63,607)		3,906		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	15,344,000	3972.61		366,722		18,336		610,328			(347,580)		17,504		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	2,484,000	3972.61		64,087		3,204		107,445			(60,742)		2,834		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	1,550,000	3972.61		43,400		2,170		73,206			(41,135)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	2,735,000	3972.61		35,008		2,025		57,108			(32,909)		3,357		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	2,004,000	3972.61		33,868		1,959		55,788			(31,837)		2,460		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	3,278,000	3972.61		68,838		3,982		114,059			(64,711)		4,024		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	10,581,000	3972.61		251,828		14,569		420,737			(236,732)		12,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	2,185,000	3972.61		57,684		3,337		96,652			(54,226)		2,682		0001
Purchased Call/S&P 500 INDEX/SPXH13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/22/2024	1	3,272,000	3972.61		125,318		7,250		217,824			(117,805)		4,016		0001
Purchased Call/S&P 500 INDEX/SPXH13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/20/2023	01/18/2024	1	2,765,917	3929		93,414		4,423		156,871			(88,782)		3,071		0001
Purchased Call/S&P 500 INDEX/SPXH13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/23/2024	1	4,722,000	4019.81		58,553		3,549		93,851			(54,863)		5,927		0001
Purchased Call/S&P 500 INDEX/SPXH13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/23/2024	1	3,061,000	4019.81		57,853		3,506		94,282			(54,207)		3,842		0001
Purchased Call/S&P 500 INDEX/SPXH13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/24/2023	01/22/2024	1	1,914,798	3973		66,767		3,884		109,215			(62,720)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXH13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/24/2023	01/23/2024	1	1,625,665	4004		55,362		3,365		92,434			(51,864)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	4,269,000	4060.43		53,363		3,695		84,690			(49,561)		5,697		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	2,400,000	4060.43		40,800		2,825		65,453			(37,894)		3,203		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	7,310,000	4060.43		176,902		12,251		289,859			(164,301)		9,755		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/26/2024	1	2,755,000	4060.43		74,385		5,151		122,874			(69,086)		3,676		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/24/2024	1	3,628,131	4018		127,531		8,170		209,814			(119,099)		4,652		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/26/2023	01/24/2024	1	1,760,018	4018		113,722		7,286		209,657			(106,203)		2,257		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/27/2023	01/26/2024	1	5,388,000	4070.56		67,889		4,715		106,876			(63,040)		7,190		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/27/2023	01/26/2024	1	2,378,000	4070.56		33,530		2,328		53,062			(31,135)		3,173		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/27/2023	01/26/2024	1	2,322,000	4070.56		47,833		3,322		77,117			(44,417)		3,099		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/27/2023	01/29/2024	1	3,289,000	4070.56		43,415		3,349		68,468			(39,984)		4,635		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/30/2023	01/30/2024	1	5,313,000	4017.77		129,637		10,357		210,614			(118,982)		7,616		0001
Purchased Call/S&P 500 INDEX/SPXI130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/02/2023	02/02/2024	1	3,630,000	4179.76		46,101		4,087		71,502			(41,933)		5,457		0001
Purchased Call/S&P 500 INDEX/SPXI130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/02/2023	02/02/2024	1	2,229,000	4179.76		35,218		3,122		54,851			(32,034)		3,351		0001
Purchased Call/S&P 500 INDEX/SPXI130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	3,996,000	4136.48		50,749		4,511		78,851			(46,148)		6,008		0001
Purchased Call/S&P 500 INDEX/SPXI130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	3,192,000	4136.48		50,114		4,455		78,700			(45,571)		4,799		0001
Purchased Call/S&P 500 INDEX/SPXI130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,616,000	4136.48		52,843		4,697		83,789			(48,052)		3,933		0001
Purchased Call/S&P 500 INDEX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,190,000	4136.48		48,618		4,322		77,671			(44,210)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXI130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	22,036,000	4136.48		539,882		47,990		867,965			(490,937)		33,129		0001
Purchased Call/S&P 500 INDEX/SPXI130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,651,000	4136.48		68,926		6,127		110,911			(62,677)		3,986		0001
Purchased Call/S&P 500 INDEX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/02/2024	1	2,866,000	4136.48		85,120		7,566		138,124			(77,403)		4,309		0001
Purchased Call/S&P 500 INDEX/SPXI130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/05/2024	1	3,892,000	4136.48		49,428		4,766		76,728			(44,580)		6,111		0001
Purchased Call/S&P 500 INDEX/SPXI130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/03/2023	02/05/2024	1	5,512,000	4136.48		135,595		13,074		216,867			(122,294)		8,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/05/2024	1	2,910,000	4136.48		84,972		8,193		137,236			(76,637)		4,569		0001
Purchased Call/S&P 500 INDEX/SPXI131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2024	1	3,071,000	4111.08		39,002		3,868		60,550			(35,048)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXI131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2024	1	1,963,000	4111.08		32,193		3,193		50,290			(28,930)		3,125		0001
Purchased Call/S&P 500 INDEX/SPXI131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2024	1	5,348,000	4111.08		132,096		13,100		210,486			(118,705)		8,514		0001
Purchased Call/S&P 500 INDEX/SPXI131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2024	1	2,442,000	4111.08		70,085		6,951		112,834			(62,981)		3,887		0001
Purchased Call/S&P 500 INDEX/SPXI131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2024	1	1,451,000	4111.08		51,946		5,152		85,419			(46,680)		2,310		0001
Purchased Call/S&P 500 INDEX/SPXI131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/01/2024	1	2,347,950	4119		78,278		6,778		128,565			(71,320)		3,476		0001
Purchased Call/S&P 500 INDEX/SPXI131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/02/2024	1	3,235,134	4180		100,906		8,994		172,828			(91,682)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXI131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2024	1	4,022,000	4164		50,677		5,165		79,053			(45,401)		6,489		0001
Purchased Call/S&P 500 INDEX/SPXI131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2024	1	2,962,000	4164		46,207		4,710		72,728			(41,397)		4,779		0001
Purchased Call/S&P 500 INDEX/SPXI131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2024	1	3,578,000	4164		75,138		7,659		119,325			(67,315)		5,772		0001
Purchased Call/S&P 500 INDEX/SPXI131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2024	1	4,749,000	4164		116,351		11,859		186,138			(104,237)		7,662		0001
Purchased Call/S&P 500 INDEX/SPXI131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2023	02/09/2024	1	4,343,000	4081.5		54,288		5,865		85,515			(48,338)		7,189		0001
Purchased Call/S&P 500 INDEX/SPXI131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2023	02/09/2024	1	2,208,000	4081.5		43,498		4,699		69,490			(38,731)		3,655		0001
Purchased Call/S&P 500 INDEX/SPXI132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/09/2024	1	4,906,000	4090.46		61,325		6,644		96,569			(54,586)		8,120		0001
Purchased Call/S&P 500 INDEX/SPXI132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/09/2024	1	3,423,000	4090.46		51,003		5,525		80,826			(45,398)		5,666		0001
Purchased Call/S&P 500 INDEX/SPXI132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/09/2024	1	2,352,000	4090.46		46,334		5,020		73,993			(41,243)		3,893		0001
Purchased Call/S&P 500 INDEX/SPXI132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/12/2024	1	2,797,000	4090.46		34,963		4,045		55,006			(30,866)		4,800		0001
Purchased Call/S&P 500 INDEX/SPXI132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/12/2024	1	2,008,000	4090.46		28,112		3,253		44,415			(24,818)		3,446		0001
Purchased Call/S&P 500 INDEX/SPXI132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/12/2024	1	1,866,000	4090.46		37,693		4,361		60,470			(33,277)		3,202		0001
Purchased Call/S&P 500 INDEX/SPXI132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/13/2023	02/13/2024	1	2,209,000	4137.29		27,613		3,271		43,303			(24,284)		3,835		0001
Purchased Call/S&P 500 INDEX/SPXI132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/13/2023	02/13/2024	1	2,177,000	4137.29		31,784		3,765		50,121			(27,953)		3,779		0001
Purchased Call/S&P 500 INDEX/SPXI132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/13/2023	02/13/2024	1	2,463,000	4137.29		51,969		6,156		83,114			(45,705)		4,276		0001
Purchased Call/S&P 500 INDEX/SPXI132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/13/2023	02/13/2024	1	6,778,000	4137.29		164,705		19,511		264,934			(144,851)		11,767		0001
Purchased Call/S&P 500 INDEX/SPXI132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/15/2024	1	7,060,000	4147.6		89,662		11,115		137,976			(78,362)		12,532		0001
Purchased Call/S&P 500 INDEX/SPXI132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/15/2024	1	2,432,000	4147.6		40,614		5,035		62,912			(35,496)		4,317		0001
Purchased Call/S&P 500 INDEX/SPXI132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/15/2024	1	1,883,000	4147.6		42,556		5,276		66,971			(37,193)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXI132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/15/2024	1	3,241,000	4147.6		80,053		9,924		126,233			(69,964)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXI132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/15/2024	1	2,050,000	4147.6		54,530		6,760		86,765			(47,658)		3,639		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/16/2024	1	3,625,000	4090.41		46,038		5,883		71,014			(40,109)		6,504		0001
Purchased Call/S&P 500 INDEX/SPXI133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/16/2024	1	2,793,000	4090.41		52,229		6,674		81,974			(45,504)		5,011		0001
Purchased Call/S&P 500 INDEX/SPXI133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/16/2024	1	1,812,000	4090.41		40,770		5,210		64,647			(35,520)		3,251		0001
Purchased Call/S&P 500 INDEX/SPXI133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/16/2024	1	6,011,000	4090.41		147,871		18,895		234,894			(128,830)		10,785		0001
Purchased Call/S&P 500 INDEX/SPXI133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/16/2024	1	2,282,000	4090.41		63,211		8,077		101,347			(55,072)		4,094		0001
Purchased Call/S&P 500 INDEX/SPXI134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/23/2024	1	4,387,000	4012.32		54,399		7,987		85,939			(46,351)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXI134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/23/2024	1	3,628,000	4012.32		71,834		10,546		115,349			(61,207)		6,977		0001
Purchased Call/S&P 500 INDEX/SPXI134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/23/2024	1	13,788,000	4012.32		332,291		48,785		539,084			(283,130)		26,517		0001
Purchased Call/S&P 500 INDEX/SPXI134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/23/2024	1	2,142,000	4012.32		57,620		8,459		94,159			(49,095)		4,119		0001
Purchased Call/S&P 500 INDEX/SPXI134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	4,374,000	3970.04		53,800		7,921		85,826			(45,819)		8,412		0001
Purchased Call/S&P 500 INDEX/SPXI134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	3,746,000	3970.04		56,939		8,383		91,845			(48,492)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXI134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	2,199,000	3970.04		62,012		9,130		102,230			(52,812)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXI134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/26/2024	1	2,825,000	3970.04		34,748		5,361		55,390			(29,351)		5,582		0001
Purchased Call/S&P 500 INDEX/SPXI134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/26/2024	1	2,822,000	3970.04		75,630		11,667		124,209			(63,883)		5,576		0001
Purchased Call/S&P 500 INDEX/SPXI134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/22/2024	1	1,548,527	.3991		46,215		6,694		77,796			(39,467)		2,950		0001
Purchased Call/S&P 500 INDEX/SPXI135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/29/2024	1	5,130,000	3970.15		64,125		10,394		100,351			(53,613)		10,400		0001
Purchased Call/S&P 500 INDEX/SPXI135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/29/2024	1	2,969,000	3970.15		46,020		7,459		72,565			(38,475)		6,019		0001
Purchased Call/S&P 500 INDEX/SPXI135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/29/2024	1	3,732,000	3970.15		79,492		12,885		127,572			(66,460)		7,566		0001
Purchased Call/S&P 500 INDEX/SPXI135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/29/2024	1	4,214,000	3970.15		101,979		16,530		164,538			(85,261)		8,543		0001
Purchased Call/S&P 500 INDEX/SPXI135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/28/2024	1	2,748,000	3970.15		68,150		10,889		110,077			(57,134)		5,524		0001
Purchased Call/S&P 500 INDEX/SPXI135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	03/01/2024	1	4,944,000	3951.39		62,789		10,350		99,134			(52,324)		10,106		0001
Purchased Call/S&P 500 INDEX/SPXI135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	03/01/2024	1	2,875,000	3951.39		54,338		8,957		87,091			(45,281)		5,877		0001
Purchased Call/S&P 500 INDEX/SPXI135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	03/01/2024	1	2,058,000	3951.39		44,864		7,395		72,362			(37,387)		4,207		0001
Purchased Call/S&P 500 INDEX/SPXI135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/27/2024	1	2,271,518	.3978		73,185		11,556		123,239			(61,492)		4,527		0001
Purchased Call/S&P 500 INDEX/SPXI135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2023	03/01/2024	1	2,252,000	3981.35		38,284		6,363		60,452			(31,886)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXI136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/06/2023	03/06/2024	1	2,499,000	4048.42		31,238		5,578		48,515			(25,605)		5,313		0001
Purchased Call/S&P 500 INDEX/SPXI136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/06/2023	03/06/2024	1	2,776,000	4048.42		48,858		8,725		76,697			(40,047)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXI136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/07/2024	1	6,249,000	3986.37		77,488		14,050		121,655			(63,303)		13,387		0001
Purchased Call/S&P 500 INDEX/SPXI136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/07/2024	1	2,263,000	3986.37		34,171		6,196		53,940			(27,916)		4,848		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/07/2023	03/07/2024	1	2,377,000	3986.37		49,204		8,922		78,533			(40,197)		5,092		0001
Purchased Call/S&P 500 INDEX/SPXI136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/08/2023	03/08/2024	1	3,106,000	3992.01		38,514		7,089		60,400			(31,359)		6,703		0001
Purchased Call/S&P 500 INDEX/SPXI136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/08/2023	03/08/2024	1	3,701,000	3992.01		68,839		12,671		109,609			(56,049)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXI136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/08/2023	03/08/2024	1	6,324,000	3992.01		152,408		28,053		245,296			(124,092)		13,648		0001
Purchased Call/S&P 500 INDEX/SPXI136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/09/2023	03/08/2024	1	3,021,000	3918.32		54,982		10,204		88,362			(44,739)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXI136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/09/2023	03/08/2024	1	6,486,000	3918.32		155,015		28,770		252,691			(126,136)		13,998		0001
Purchased Call/S&P 500 INDEX/SPXI136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/09/2023	03/08/2024	1	3,663,000	3918.32		100,000		18,560		164,005			(81,370)		7,905		0001
Purchased Call/S&P 500 INDEX/SPXI137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	3,170,000	3861.59		40,893		7,611		65,102			(33,254)		6,841		0001
Purchased Call/S&P 500 INDEX/SPXI137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	3,042,000	3861.59		56,885		10,587		92,155			(46,258)		6,565		0001
Purchased Call/S&P 500 INDEX/SPXI137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	16,520,000	3861.59		393,176		73,174		645,283			(319,726)		35,652		0001
Purchased Call/S&P 500 INDEX/SPXI137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	2,390,000	3861.59		63,813		11,876		104,980			(51,892)		5,158		0001
Purchased Call/S&P 500 INDEX/SPXI137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	2,877,000	3861.59		36,250		6,990		57,640			(29,237)		6,344		0001
Purchased Call/S&P 500 INDEX/SPXI137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	2,768,000	3861.59		53,976		10,409		87,838			(43,534)		6,104		0001
Purchased Call/S&P 500 INDEX/SPXI137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	10,873,000	3861.59		258,777		49,902		424,394			(208,714)		23,977		0001
Purchased Call/S&P 500 INDEX/SPXI137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/12/2024	1	3,677,000	3861.59		45,227		8,822		71,833			(36,378)		8,166		0001
Purchased Call/S&P 500 INDEX/SPXI137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/12/2024	1	2,012,000	3861.59		34,808		6,789		55,974			(27,997)		4,468		0001
Purchased Call/S&P 500 INDEX/SPXI137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/12/2024	1	5,390,000	3861.59		128,821		25,127		210,250			(103,617)		11,970		0001
Purchased Call/S&P 500 INDEX/SPXI137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	3,369,755	3918		156,503		29,127		282,896			(127,266)		7,272		0001
Purchased Call/S&P 500 INDEX/SPXI137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	2,451,094	3992		72,520		13,497		132,426			(58,972)		5,290		0001
Purchased Call/S&P 500 INDEX/SPXI137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/10/2023	03/08/2024	1	1,496,716	3991		73,511		13,681		145,600			(59,778)		3,230		0001
Purchased Call/S&P 500 INDEX/SPXI137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	3,517,000	3855.76		42,907		8,487		68,682			(34,349)		7,864		0001
Purchased Call/S&P 500 INDEX/SPXI137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/13/2023	03/13/2024	1	2,302,000	3855.76		39,594		7,832		64,018			(31,697)		5,147		0001
Purchased Call/S&P 500 INDEX/SPXI138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/15/2023	03/15/2024	1	4,793,000	3891.93		58,954		11,985		93,320			(46,873)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXI138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	5,022,000	3960.28		62,775		12,868		97,437			(49,876)		11,382		0001
Purchased Call/S&P 500 INDEX/SPXI138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	4,301,000	3960.28		71,397		14,635		112,557			(56,726)		9,748		0001
Purchased Call/S&P 500 INDEX/SPXI138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2023	03/15/2024	1	10,406,000	3960.28		250,785		51,407		402,723			(199,254)		23,585		0001
Purchased Call/S&P 500 INDEX/SPXI139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2023	03/15/2024	1	2,094,000	3916.64		25,756		5,294		40,723			(20,449)		4,746		0001
Purchased Call/S&P 500 INDEX/SPXI139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2023	03/18/2024	1	2,744,000	3916.64		33,751		7,159		53,321			(26,578)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXI139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/17/2023	03/19/2024	1	4,921,000	3916.64		60,528		12,970		95,559			(47,534)		11,447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/20/2024	1	5,081,000	3951.57		63,513		13,784		98,400			(49,630)		11,894		0001
Purchased Call/S&P 500 INDEX/SPXI139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/20/2024	1	2,759,000	3951.57		41,661		9,042		65,416			(32,555)		6,458		0001
Purchased Call/S&P 500 INDEX/SPXI139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/20/2024	1	2,070,000	3951.57		58,167		12,624		93,842			(45,453)		4,846		0001
Purchased Call/S&P 500 INDEX/SPXI139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/15/2024	1	1,766,285	.3960		60,362		12,442		100,236			(47,821)		4,003		0001
Purchased Call/S&P 500 INDEX/SPXI139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/21/2024	1	5,855,000	4002.87		73,188		16,085		112,882			(56,990)		13,791		0001
Purchased Call/S&P 500 INDEX/SPXI139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/21/2024	1	2,111,000	4002.87		30,821		6,774		47,795			(24,000)		4,972		0001
Purchased Call/S&P 500 INDEX/SPXI139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/21/2024	1	2,183,000	4002.87		45,406		9,979		71,380			(35,357)		5,142		0001
Purchased Call/S&P 500 INDEX/SPXI139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/21/2024	1	2,714,000	4002.87		61,879		13,600		97,815			(48,185)		6,393		0001
Purchased Call/S&P 500 INDEX/SPXI139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/22/2024	1	5,748,000	3948.72		71,275		15,993		111,144			(55,263)		13,622		0001
Purchased Call/S&P 500 INDEX/SPXI139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/22/2024	1	2,277,000	3948.72		42,352		9,503		67,047			(32,837)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXI13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/22/2024	1	2,450,000	3948.72		62,475		14,018		100,340			(48,440)		5,806		0001
Purchased Call/S&P 500 INDEX/SPXI13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/22/2024	1	3,229,000	3948.72		95,901		21,518		155,387			(74,356)		7,652		0001
Purchased Call/S&P 500 INDEX/SPXI13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/21/2024	1	2,349,685	.4003		76,762		17,058		128,663			(59,680)		5,534		0001
Purchased Call/S&P 500 INDEX/SPXI13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	1	2,747,000	3970.99		33,788		7,602		53,038			(26,176)		6,510		0001
Purchased Call/S&P 500 INDEX/SPXI13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	1	2,216,000	3970.99		33,905		7,629		53,444			(26,267)		5,252		0001
Purchased Call/S&P 500 INDEX/SPXI13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	1	1,998,000	3970.99		42,158		9,486		67,356			(32,661)		4,735		0001
Purchased Call/S&P 500 INDEX/SPXI13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/25/2024	1	3,178,000	3970.99		39,089		9,045		61,304			(30,036)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXI13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/26/2024	1	4,695,000	3970.99		57,749		13,485		90,498			(44,253)		11,395		0001
Purchased Call/S&P 500 INDEX/SPXI13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/26/2024	1	2,118,000	3970.99		35,371		8,260		56,071			(27,105)		5,140		0001
Purchased Call/S&P 500 INDEX/SPXI13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/27/2023	03/27/2024	1	3,572,000	3977.53		44,293		10,465		68,746			(33,764)		8,720		0001
Purchased Call/S&P 500 INDEX/SPXI13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/27/2023	03/27/2024	1	3,492,000	3977.53		59,015		13,943		92,299			(44,987)		8,524		0001
Purchased Call/S&P 500 INDEX/SPXI13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/28/2024	1	8,867,000	3971.27		109,951		26,279		170,595			(83,515)		21,769		0001
Purchased Call/S&P 500 INDEX/SPXI13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/28/2024	1	2,048,000	3971.27		29,082		6,951		45,291			(22,089)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXI13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/28/2024	1	2,330,000	3971.27		42,639		10,191		67,134			(32,387)		5,720		0001
Purchased Call/S&P 500 INDEX/SPXI13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/28/2024	1	9,542,000	3971.27		229,962		54,963		365,934			(174,671)		23,426		0001
Purchased Call/S&P 500 INDEX/SPXI13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2024	1	2,827,000	4027.81		35,055		8,402		54,137			(26,603)		6,940		0001
Purchased Call/S&P 500 INDEX/SPXI13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2024	1	2,525,000	4027.81		41,158		9,864		63,988			(31,235)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXI13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2024	1	3,828,000	4027.81		78,091		18,716		122,455			(59,264)		9,398		0001
Purchased Call/S&P 500 INDEX/SPXI13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2024	1	8,410,000	4027.81		202,681		48,576		320,768			(153,815)		20,647		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2024	1	2,216,000	4027.81		59,610		14,287		94,974			(45,239)		5,440		0001
Purchased Call/S&P 500 INDEX/SPXI13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2023	03/28/2024	1	4,492,000	4050.83		55,252		13,352		85,836			(41,894)		11,028		0001
Purchased Call/S&P 500 INDEX/SPXI13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2023	03/28/2024	1	2,122,000	4050.83		34,376		8,308		53,652			(26,066)		5,210		0001
Purchased Call/S&P 500 INDEX/SPXI13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/28/2024	1	1,980,000	4109.31		24,552		5,950		37,594			(18,600)		4,861		0001
Purchased Call/S&P 500 INDEX/SPXI13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2024	1	2,524,000	4109.31		31,298		7,846		47,871			(23,452)		6,336		0001
Purchased Call/S&P 500 INDEX/SPXI13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/02/2024	1	4,821,000	4109.31		59,780		15,109		91,360			(44,673)		12,168		0001
Purchased Call/S&P 500 INDEX/SPXI13D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	3,456,000	4124.51		43,200		11,037		65,311			(32,105)		8,769		0001
Purchased Call/S&P 500 INDEX/SPXI13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	2,666,000	4124.51		47,721		12,193		72,860			(35,465)		6,765		0001
Purchased Call/S&P 500 INDEX/SPXI13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	9,269,000	4124.51		225,237		57,547		348,147			(167,389)		23,519		0001
Purchased Call/S&P 500 INDEX/SPXI13D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	2,312,000	4124.51		67,973		17,367		106,031			(50,515)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXI13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2024	1	6,911,000	4100.6		86,388		22,309		130,869			(63,965)		17,629		0001
Purchased Call/S&P 500 INDEX/SPXI13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	2,383,000	4090.38		29,788		7,774		45,138			(21,974)		6,111		0001
Purchased Call/S&P 500 INDEX/SPXI13D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	3,205,000	4090.38		57,370		14,973		87,818			(42,322)		8,218		0001
Purchased Call/S&P 500 INDEX/SPXI13D$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	3,093,000	4090.38		67,737		17,679		104,995			(49,970)		7,931		0001
Purchased Call/S&P 500 INDEX/SPXI13D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	4,657,000	4090.38		112,699		29,413		175,443			(83,139)		11,942		0001
Purchased Call/S&P 500 INDEX/SPXI13D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	2,338,000	4090.38		59,853		15,621		93,512			(44,154)		5,995		0001
Purchased Call/S&P 500 INDEX/SPXI13D$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	1	3,711,000	4090.38		110,588		28,862		174,191			(81,581)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXI13D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/03/2024	1	2,466,457	4125		79,193		20,345		128,375			(58,742)		6,258		0001
Purchased Call/S&P 500 INDEX/SPXI13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/05/2024	1	3,102,000	4105.02		48,391		12,735		73,214			(35,664)		7,954		0001
Purchased Call/S&P 500 INDEX/SPXI13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	7,301,000	4108.94		92,723		25,728		137,498			(66,882)		19,298		0001
Purchased Call/S&P 500 INDEX/SPXI13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	2,803,000	4108.94		44,007		12,211		65,891			(31,743)		7,409		0001
Purchased Call/S&P 500 INDEX/SPXI13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	5,283,000	4108.94		129,434		35,914		197,770			(93,362)		13,964		0001
Purchased Call/S&P 500 INDEX/SPXI13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	4,468,000	4108.94		123,764		34,341		189,897			(89,272)		11,810		0001
Purchased Call/S&P 500 INDEX/SPXI13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2024	1	2,645,000	4108.94		91,253		25,320		142,619			(65,821)		6,991		0001
Purchased Call/S&P 500 INDEX/SPXI13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/09/2024	1	3,345,591	4105		114,785		31,391		177,069			(83,250)		8,756		0001
Purchased Call/S&P 500 INDEX/SPXI13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	4,893,000	4091.95		61,652		17,276		92,268			(44,302)		12,996		0001
Purchased Call/S&P 500 INDEX/SPXI13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	2,499,000	4091.95		37,485		10,504		56,488			(26,936)		6,638		0001
Purchased Call/S&P 500 INDEX/SPXI13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	3,528,000	4091.95		74,088		20,761		112,653			(53,238)		9,371		0001
Purchased Call/S&P 500 INDEX/SPXI13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	3,863,000	4091.95		94,644		26,521		144,848			(68,009)		10,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/12/2023	04/12/2024	1	2,299,000	4091.95		59,544		16,685		91,517			(42,787)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXI13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/12/2023	04/12/2024	1	2,870,000	4091.95		84,091		23,564		130,114			(60,426)		7,623		0001
Purchased Call/S&P 500 INDEX/SPXI13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/13/2023	04/12/2024	1	5,821,000	4146.22		73,345		20,723		108,955			(52,647)		15,461		0001
Purchased Call/S&P 500 INDEX/SPXI13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/13/2023	04/12/2024	1	3,024,000	4146.22		50,803		14,354		76,234			(36,467)		8,032		0001
Purchased Call/S&P 500 INDEX/SPXI13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/13/2023	04/12/2024	1	2,791,000	4146.22		78,427		22,159		120,278			(56,296)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXI13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/12/2024	1	3,257,000	4137.64		43,318		12,273		64,072			(31,061)		8,651		0001
Purchased Call/S&P 500 INDEX/SPXI13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/12/2024	1	7,554,000	4137.64		185,073		52,437		281,198			(132,703)		20,064		0001
Purchased Call/S&P 500 INDEX/SPXI13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/12/2024	1	1,893,000	4137.64		52,436		14,857		79,984			(37,598)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXI13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	4,002,000	4137.64		50,825		14,702		74,931			(36,146)		10,783		0001
Purchased Call/S&P 500 INDEX/SPXI13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	2,386,000	4137.64		37,460		10,836		55,753			(26,641)		6,429		0001
Purchased Call/S&P 500 INDEX/SPXI13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	2,925,000	4137.64		63,473		18,360		95,354			(45,140)		7,881		0001
Purchased Call/S&P 500 INDEX/SPXI13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	9,212,000	4137.64		225,694		65,283		342,571			(160,507)		24,822		0001
Purchased Call/S&P 500 INDEX/SPXI13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/15/2024	1	3,307,000	4137.64		90,612		26,210		138,080			(64,441)		8,911		0001
Purchased Call/S&P 500 INDEX/SPXI13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	5,499,000	4137.64		69,837		20,337		102,878			(49,531)		14,887		0001
Purchased Call/S&P 500 INDEX/SPXI13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	2,742,000	4137.64		46,340		13,495		69,095			(32,866)		7,423		0001
Purchased Call/S&P 500 INDEX/SPXI13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	7,467,000	4137.64		182,942		53,274		277,446			(129,749)		20,214		0001
Purchased Call/S&P 500 INDEX/SPXI13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	1,974,000	4137.64		54,088		15,751		82,352			(38,361)		5,344		0001
Purchased Call/S&P 500 INDEX/SPXI13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/14/2023	04/16/2024	1	1,795,000	4137.64		66,954		19,497		104,001			(47,486)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXI13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/17/2023	04/17/2024	1	3,001,000	4151.32		38,113		11,203		55,982			(26,866)		8,162		0001
Purchased Call/S&P 500 INDEX/SPXI13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/17/2023	04/17/2024	1	2,194,000	4151.32		31,155		9,158		46,005			(21,962)		5,967		0001
Purchased Call/S&P 500 INDEX/SPXI13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	8,868,000	4154.87		113,510		33,679		165,189			(79,705)		24,231		0001
Purchased Call/S&P 500 INDEX/SPXI13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	3,399,000	4154.87		57,103		16,943		83,702			(40,097)		9,287		0001
Purchased Call/S&P 500 INDEX/SPXI13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	6,671,000	4154.87		166,108		49,285		246,672			(116,639)		18,228		0001
Purchased Call/S&P 500 INDEX/SPXI13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/18/2023	04/18/2024	1	3,505,000	4154.87		96,037		28,494		143,909			(67,436)		9,577		0001
Purchased Call/S&P 500 INDEX/SPXI13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/19/2023	04/19/2024	1	8,343,000	4154.52		207,741		62,208		308,234			(145,305)		22,900		0001
Purchased Call/S&P 500 INDEX/SPXI13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	5,078,000	4129.79		65,506		19,779		94,872			(45,765)		13,938		0001
Purchased Call/S&P 500 INDEX/SPXI13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	1,989,000	4129.79		37,990		11,471		55,558			(26,541)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXI13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	6,876,000	4129.79		171,900		51,903		255,167			(120,095)		18,874		0001
Purchased Call/S&P 500 INDEX/SPXI13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	04/20/2023	04/19/2024	1	2,890,000	4129.79		80,631		24,346		120,419			(56,331)		7,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/19/2024	1	2,442,000	4133.52		31,502		9,538		45,599			(21,982)		6,703		0001
Purchased Call/S&P 500 INDEX/SPXI13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/19/2024	1	2,568,000	4133.52		47,251		14,307		69,323			(32,972)		7,049		0001
Purchased Call/S&P 500 INDEX/SPXI13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/19/2024	1	10,166,000	4133.52		254,150		76,951		377,015			(177,346)		27,904		0001
Purchased Call/S&P 500 INDEX/SPXI13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/19/2024	1	3,035,000	4133.52		87,408		26,465		130,509			(60,993)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXI13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2024	1	2,636,000	4133.52		34,004		10,492		49,172			(23,534)		7,333		0001
Purchased Call/S&P 500 INDEX/SPXI13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2024	1	1,985,000	4133.52		36,524		11,269		53,530			(25,278)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXI13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2024	1	12,605,000	4133.52		315,125		97,229		466,976			(218,097)		35,068		0001
Purchased Call/S&P 500 INDEX/SPXI13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/23/2024	1	3,365,000	4133.52		44,418		13,789		64,277			(30,658)		9,403		0001
Purchased Call/S&P 500 INDEX/SPXI13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/23/2024	1	5,520,000	4133.52		138,000		42,841		204,321			(95,250)		15,425		0001
Purchased Call/S&P 500 INDEX/SPXI13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/24/2024	1	4,430,000	4137.04		57,147		17,898		82,458			(39,191)		12,433		0001
Purchased Call/S&P 500 INDEX/SPXI13IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/24/2024	1	2,884,000	4137.04		49,605		15,536		72,299			(34,019)		8,094		0001
Purchased Call/S&P 500 INDEX/SPXI13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/24/2024	1	7,895,000	4137.04		197,375		61,815		291,797			(135,358)		22,158		0001
Purchased Call/S&P 500 INDEX/SPXI13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/23/2024	1	2,806,660	4134		37,189		11,577		53,773			(25,574)		7,843		0001
Purchased Call/S&P 500 INDEX/SPXI13ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/23/2024	1	1,653,408	4134		38,372		11,945		56,327			(26,387)		4,620		0001
Purchased Call/S&P 500 INDEX/SPXI13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2024	1	6,415,000	4071.63		82,112		25,942		120,383			(56,087)		18,082		0001
Purchased Call/S&P 500 INDEX/SPXI13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2024	1	2,025,000	4071.63		33,413		10,556		49,321			(22,823)		5,708		0001
Purchased Call/S&P 500 INDEX/SPXI13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2024	1	2,903,000	4071.63		63,576		20,086		94,936			(43,426)		8,183		0001
Purchased Call/S&P 500 INDEX/SPXI13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2024	1	8,585,000	4071.63		212,908		67,265		320,371			(145,429)		24,199		0001
Purchased Call/S&P 500 INDEX/SPXI13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2024	1	2,171,000	4071.63		57,097		18,039		86,012			(39,001)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXI13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/19/2024	1	1,833,342	4138		156,025		47,505		312,773			(108,350)		5,032		0001
Purchased Call/S&P 500 INDEX/SPXI13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2024	1	2,131,000	4169.48		27,277		8,942		39,344			(18,358)		6,109		0001
Purchased Call/S&P 500 INDEX/SPXI13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2024	1	2,391,000	4169.48		45,190		14,814		65,957			(30,414)		6,855		0001
Purchased Call/S&P 500 INDEX/SPXI13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/30/2024	1	4,202,000	4169.48		53,786		17,732		77,516			(36,101)		12,097		0001
Purchased Call/S&P 500 INDEX/SPXI13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/30/2024	1	2,170,000	4169.48		37,107		12,233		53,895			(24,906)		6,247		0001
Purchased Call/S&P 500 INDEX/SPXI13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/30/2024	1	1,950,000	4169.48		55,380		18,257		81,825			(37,171)		5,614		0001
Purchased Call/S&P 500 INDEX/SPXI13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/26/2024	1	4,706,000	4169.48		60,237		19,410		86,979			(40,875)		13,322		0001
Purchased Call/S&P 500 INDEX/SPXI13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/26/2024	1	3,550,000	4169.48		61,770		19,904		89,959			(41,915)		10,049		0001
Purchased Call/S&P 500 INDEX/SPXI13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/26/2024	1	9,749,000	4169.48		242,750		78,219		357,441			(164,723)		27,598		0001
Purchased Call/S&P 500 INDEX/SPXI13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/01/2023	05/01/2024	1	2,652,000	4167.87		59,935		19,924		87,442			(39,957)		7,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/01/2023	05/01/2024	1	3,874,000	4167.87		96,850		32,195		141,673			(64,567)		11,199		0001
Purchased Call/S&P 500 INDEX/SPXI13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/01/2023	05/01/2024	1	1,525,000	4167.87		61,000		20,277		91,454			(40,667)		4,408		0001
Purchased Call/S&P 500 INDEX/SPXI13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/01/2023	04/26/2024	1	1,534,348	.4136		63,148		20,404		92,670			(42,682)		4,343		0001
Purchased Call/S&P 500 INDEX/SPXI13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/02/2023	05/02/2024	1	2,017,000	4119.58		30,053		10,073		43,951			(19,953)		5,854		0001
Purchased Call/S&P 500 INDEX/SPXI13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/02/2023	05/02/2024	1	2,235,000	4119.58		48,723		16,330		72,245			(32,349)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXI13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/02/2023	05/02/2024	1	4,677,000	4119.58		115,990		38,876		172,457			(77,009)		13,575		0001
Purchased Call/S&P 500 INDEX/SPXI13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/02/2023	05/02/2024	1	2,541,000	4119.58		70,386		23,591		105,201			(46,731)		7,375		0001
Purchased Call/S&P 500 INDEX/SPXI13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/03/2023	05/03/2024	1	3,689,000	4090.75		47,219		15,956		68,719			(31,221)		10,751		0001
Purchased Call/S&P 500 INDEX/SPXI13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/04/2023	05/03/2024	1	5,175,000	4061.22		65,205		22,217		96,778			(43,053)		15,082		0001
Purchased Call/S&P 500 INDEX/SPXI13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/04/2023	05/03/2024	1	2,293,000	4061.22		50,905		17,344		76,838			(33,611)		6,682		0001
Purchased Call/S&P 500 INDEX/SPXI13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/04/2023	05/02/2024	1	2,228,693	.4120		116,456		39,466		195,573			(77,104)		6,469		0001
Purchased Call/S&P 500 INDEX/SPXI13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/05/2023	05/03/2024	1	1,642,425	.4096		56,525		19,313		83,681			(37,269)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXI13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/08/2023	05/08/2024	1	2,885,000	4138.12		36,640		12,884		53,227			(23,726)		8,576		0001
Purchased Call/S&P 500 INDEX/SPXI13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/08/2023	05/08/2024	1	2,356,000	4138.12		51,361		18,061		75,642			(33,258)		7,003		0001
Purchased Call/S&P 500 INDEX/SPXI13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/08/2023	05/08/2024	1	2,796,000	4138.12		70,180		24,679		103,641			(45,444)		8,311		0001
Purchased Call/S&P 500 INDEX/SPXI13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/09/2023	05/09/2024	1	2,792,000	4119.17		39,926		14,149		58,027			(25,744)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXI13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/09/2023	05/09/2024	1	8,358,000	4119.17		207,278		73,459		306,851			(133,655)		24,940		0001
Purchased Call/S&P 500 INDEX/SPXI13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/09/2023	05/09/2024	1	3,053,000	4119.17		87,316		30,944		129,959			(56,302)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXI13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/09/2023	05/07/2024	1	3,180,776	.4136		104,515		36,667		156,902			(67,762)		9,418		0001
Purchased Call/S&P 500 INDEX/SPXI13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/10/2023	05/10/2024	1	3,660,000	4137.64		46,848		16,731		67,409			(30,080)		10,963		0001
Purchased Call/S&P 500 INDEX/SPXI13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/11/2023	05/10/2024	1	7,547,000	4130.62		95,847		34,516		139,159			(61,447)		22,607		0001
Purchased Call/S&P 500 INDEX/SPXI13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/11/2023	05/10/2024	1	3,054,000	4130.62		55,888		20,126		81,390			(35,830)		9,148		0001
Purchased Call/S&P 500 INDEX/SPXI13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/11/2023	05/10/2024	1	2,225,000	4130.62		61,633		22,195		91,424			(39,512)		6,665		0001
Purchased Call/S&P 500 INDEX/SPXI13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2023	05/10/2024	1	2,343,000	4124.08		33,505		12,099		48,613			(21,447)		7,018		0001
Purchased Call/S&P 500 INDEX/SPXI13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2023	05/10/2024	1	2,365,000	4124.08		50,375		18,191		73,840			(32,245)		7,084		0001
Purchased Call/S&P 500 INDEX/SPXI13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2023	05/13/2024	1	2,190,000	4124.08		28,032		10,271		40,382			(17,797)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXI13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2023	05/13/2024	1	3,982,000	4124.08		72,871		26,699		106,127			(46,264)		12,064		0001
Purchased Call/S&P 500 INDEX/SPXI13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2023	05/13/2024	1	7,321,000	4124.08		181,561		66,522		267,982			(115,269)		22,179		0001
Purchased Call/S&P 500 INDEX/SPXI13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/12/2023	05/14/2024	1	4,303,000	4124.08		55,078		20,276		79,283			(34,873)		13,085		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/14/2024	1	2,082,000	4124.08		29,773		10,960		43,119			(18,851)		6,331		0001
Purchased Call/S&P 500 INDEX/SPXI13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/14/2024	1	7,371,000	4124.08		182,801		67,295		269,597			(115,741)		22,414		0001
Purchased Call/S&P 500 INDEX/SPXI13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/10/2024	1	2,607,000	4124.08		33,370		12,050		48,121			(21,360)		7,809		0001
Purchased Call/S&P 500 INDEX/SPXI13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/15/2023	05/15/2024	1	3,673,000	4136.28		47,382		17,573		67,482			(29,775)		11,210		0001
Purchased Call/S&P 500 INDEX/SPXI13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/15/2023	05/15/2024	1	2,107,000	4136.28		34,976		12,972		50,212			(21,980)		6,431		0001
Purchased Call/S&P 500 INDEX/SPXI130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/17/2024	1	5,747,000	4198.05		74,136		28,135		104,171			(46,107)		17,669		0001
Purchased Call/S&P 500 INDEX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/17/2024	1	2,056,000	4198.05		29,812		11,314		41,878			(18,541)		6,321		0001
Purchased Call/S&P 500 INDEX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/16/2024	1	1,849,650	4129		67,160		25,371		96,969			(41,883)		5,666		0001
Purchased Call/S&P 500 INDEX/SPXI130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/17/2024	1	2,588,000	4191.98		33,644		12,803		46,969			(20,889)		7,957		0001
Purchased Call/S&P 500 INDEX/SPXI130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/17/2024	1	3,106,000	4191.98		59,635		22,695		84,169			(37,026)		9,549		0001
Purchased Call/S&P 500 INDEX/SPXI13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	1	2,502,000	4191.98		123,849		47,974		185,675			(76,059)		7,803		0001
Purchased Call/S&P 500 INDEX/SPXI13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2024	1	2,273,000	4191.98		29,549		11,396		41,210			(18,196)		7,064		0001
Purchased Call/S&P 500 INDEX/SPXI13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	1	3,901,000	4191.98		50,713		19,644		70,667			(31,144)		12,166		0001
Purchased Call/S&P 500 INDEX/SPXI13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	1	2,922,000	4191.98		47,044		18,223		66,016			(28,891)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXI13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	6,237,000	4145.58		81,705		32,098		113,791			(49,559)		19,588		0001
Purchased Call/S&P 500 INDEX/SPXI13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	2,158,000	4145.58		31,723		12,462		44,250			(19,242)		6,777		0001
Purchased Call/S&P 500 INDEX/SPXI13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	3,356,000	4145.58		74,168		29,137		105,000			(44,987)		10,540		0001
Purchased Call/S&P 500 INDEX/SPXI13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	4,951,000	4145.58		125,755		49,404		179,161			(76,278)		15,549		0001
Purchased Call/S&P 500 INDEX/SPXI13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	1	2,185,000	4145.58		58,558		23,005		83,915			(35,519)		6,862		0001
Purchased Call/S&P 500 INDEX/SPXI130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	3,442,000	4115.24		44,746		17,702		63,073			(27,019)		10,847		0001
Purchased Call/S&P 500 INDEX/SPXI130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	2,645,000	4115.24		44,172		17,474		62,873			(26,672)		8,336		0001
Purchased Call/S&P 500 INDEX/SPXI130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	2,803,000	4115.24		62,507		24,728		89,388			(37,743)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXI130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	5,232,000	4115.24		132,370		52,366		190,300			(79,928)		16,488		0001
Purchased Call/S&P 500 INDEX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/24/2024	1	2,351,000	4115.24		70,060		27,716		101,222			(42,304)		7,409		0001
Purchased Call/S&P 500 INDEX/SPXI130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024	1	2,615,000	4151.28		57,007		22,803		80,483			(34,360)		8,241		0001
Purchased Call/S&P 500 INDEX/SPXI130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024	1	6,363,000	4151.28		161,620		64,648		229,772			(97,415)		20,053		0001
Purchased Call/S&P 500 INDEX/SPXI13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	5,239,000	4205.45		68,631		27,529		94,376			(41,292)		16,510		0001
Purchased Call/S&P 500 INDEX/SPXI13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	2,851,000	4205.45		44,476		17,840		61,513			(26,759)		8,985		0001
Purchased Call/S&P 500 INDEX/SPXI13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	9,731,000	4205.45		248,141		99,533		347,043			(149,293)		30,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/26/2023	05/28/2024	1	2,104,000	4205.45		27,562		11,238		37,861			(16,403)		6,721		0001
Purchased Call/S&P 500 INDEX/SPXI13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/26/2023	05/28/2024	1	2,020,000	4205.45		77,770		31,708		110,891			(46,282)		6,453		0001
Purchased Call/S&P 500 INDEX/SPXI13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/26/2023	05/29/2024	1	3,925,000	4205.45		51,418		21,047		70,572			(30,516)		12,581		0001
Purchased Call/S&P 500 INDEX/SPXI13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/26/2023	05/29/2024	1	2,445,000	4205.45		41,321		16,914		56,984			(24,524)		7,837		0001
Purchased Call/S&P 500 INDEX/SPXI13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	8,775,000	4179.83		114,075		47,322		158,313			(66,700)		28,313		0001
Purchased Call/S&P 500 INDEX/SPXI13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	2,536,000	4179.83		37,026		15,360		51,415			(21,649)		8,183		0001
Purchased Call/S&P 500 INDEX/SPXI13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	2,803,000	4179.83		54,939		22,791		76,750			(32,123)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXI13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	2,631,000	4179.83		61,829		25,649		87,116			(36,151)		8,489		0001
Purchased Call/S&P 500 INDEX/SPXI13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	4,001,000	4179.83		101,225		41,992		143,002			(59,186)		12,910		0001
Purchased Call/S&P 500 INDEX/SPXI13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	3,344,000	4179.83		94,635		39,258		134,105			(55,333)		10,790		0001
Purchased Call/S&P 500 INDEX/SPXI13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2023	05/31/2024	1	2,203,000	4179.83		71,818		29,793		102,643			(41,992)		7,108		0001
Purchased Call/S&P 500 INDEX/SPXI13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	3,548,000	4221.02		46,479		19,441		63,442			(27,123)		11,448		0001
Purchased Call/S&P 500 INDEX/SPXI13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	2,661,000	4221.02		39,117		16,362		53,462			(22,827)		8,586		0001
Purchased Call/S&P 500 INDEX/SPXI13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	3,009,000	4221.02		64,694		27,060		89,481			(37,753)		9,709		0001
Purchased Call/S&P 500 INDEX/SPXI13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/01/2023	05/31/2024	1	2,429,000	4221.02		68,984		28,855		96,377			(40,256)		7,837		0001
Purchased Call/S&P 500 INDEX/SPXI13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/05/2023	06/05/2024	1	4,409,000	4273.79		58,199		24,942		77,579			(33,234)		14,458		0001
Purchased Call/S&P 500 INDEX/SPXI13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	7,573,000	4293.93		101,478		44,414		135,513			(57,273)		24,991		0001
Purchased Call/S&P 500 INDEX/SPXI13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	2,114,000	4293.93		44,183		19,338		59,487			(24,936)		6,976		0001
Purchased Call/S&P 500 INDEX/SPXI13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	4,273,000	4293.93		108,534		47,503		147,175			(61,255)		14,101		0001
Purchased Call/S&P 500 INDEX/SPXI13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/08/2023	06/07/2024	1	2,901,000	4293.93		83,839		36,694		114,367			(47,317)		9,573		0001
Purchased Call/S&P 500 INDEX/SPXI13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/07/2024	1	3,372,000	4298.86		44,510		19,535		58,802			(25,068)		11,128		0001
Purchased Call/S&P 500 INDEX/SPXI13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/07/2024	1	2,961,000	4298.86		46,488		20,403		61,798			(26,181)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXI13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/10/2024	1	3,943,000	4298.86		52,048		23,084		68,684			(29,073)		13,134		0001
Purchased Call/S&P 500 INDEX/SPXI13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/11/2024	1	4,085,000	4298.86		53,922		23,998		71,095			(30,038)		13,649		0001
Purchased Call/S&P 500 INDEX/SPXI13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2023	06/11/2024	1	2,017,000	4298.86		29,650		13,196		39,426			(16,517)		6,739		0001
Purchased Call/S&P 500 INDEX/SPXI13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/12/2023	06/12/2024	1	4,081,000	4338.93		53,869		24,123		70,075			(29,731)		13,678		0001
Purchased Call/S&P 500 INDEX/SPXI13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/12/2023	06/12/2024	1	2,341,000	4338.93		34,647		15,515		45,137			(19,122)		7,846		0001
Purchased Call/S&P 500 INDEX/SPXI13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/12/2023	06/12/2024	1	2,774,000	4338.93		59,918		26,832		78,939			(33,070)		9,297		0001
Purchased Call/S&P 500 INDEX/SPXI13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	4,599,000	4369.01		60,707		27,351		78,084			(33,339)		15,461		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	2,064,000	4369.01		31,786		14,321		41,056			(17,456)		6,939		0001
Purchased Call/S&P 500 INDEX/SPXI13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	4,179,000	4369.01		99,042		44,623		129,304			(54,392)		14,049		0001
Purchased Call/S&P 500 INDEX/SPXI13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	5,037,000	4369.01		128,444		57,870		168,000			(70,539)		16,933		0001
Purchased Call/S&P 500 INDEX/SPXI13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2023	06/13/2024	1	2,553,000	4369.01		71,229		32,092		93,292			(39,117)		8,583		0001
Purchased Call/S&P 500 INDEX/SPXI13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	2,821,000	4372.59		41,751		18,926		53,618			(22,815)		9,512		0001
Purchased Call/S&P 500 INDEX/SPXI13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	2,211,000	4372.59		44,441		20,145		57,465			(24,285)		7,455		0001
Purchased Call/S&P 500 INDEX/SPXI13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	2,045,000	4372.59		48,058		21,784		62,258			(26,261)		6,896		0001
Purchased Call/S&P 500 INDEX/SPXI13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2023	06/14/2024	1	4,978,000	4372.59		127,437		57,767		165,512			(69,638)		16,785		0001
Purchased Call/S&P 500 INDEX/SPXI13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/15/2023	06/14/2024	1	7,519,000	4425.84		99,251		45,490		124,596			(54,112)		25,353		0001
Purchased Call/S&P 500 INDEX/SPXI13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/15/2023	06/14/2024	1	3,107,000	4425.84		54,683		25,063		69,007			(29,814)		10,477		0001
Purchased Call/S&P 500 INDEX/SPXI13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/15/2023	06/13/2024	1	3,452,680	.4359		126,593		57,831		161,806			(69,209)		11,607		0001
Purchased Call/S&P 500 INDEX/SPXI13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	4,875,000	4409.59		64,838		29,800		81,344			(35,269)		16,438		0001
Purchased Call/S&P 500 INDEX/SPXI13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	2,341,000	4409.59		41,436		19,044		52,376			(22,539)		7,894		0001
Purchased Call/S&P 500 INDEX/SPXI13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	5,494,000	4409.59		140,646		64,643		179,593			(76,505)		18,525		0001
Purchased Call/S&P 500 INDEX/SPXI13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	5,081,000	4409.59		67,577		31,362		84,699			(36,459)		17,287		0001
Purchased Call/S&P 500 INDEX/SPXI13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	3,343,000	4409.59		77,558		35,994		98,698			(41,843)		11,374		0001
Purchased Call/S&P 500 INDEX/SPXI13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	10,424,000	4409.59		266,854		123,844		340,440			(143,970)		35,465		0001
Purchased Call/S&P 500 INDEX/SPXI13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/17/2024	1	2,847,000	4409.59		82,278		38,184		105,095			(44,390)		9,686		0001
Purchased Call/S&P 500 INDEX/SPXI13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	8,572,000	4409.59		114,008		53,078		142,769			(61,341)		29,250		0001
Purchased Call/S&P 500 INDEX/SPXI13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	5,135,000	4409.59		76,512		35,621		95,988			(41,167)		17,522		0001
Purchased Call/S&P 500 INDEX/SPXI13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	5,590,000	4409.59		126,334		58,817		160,492			(67,973)		19,075		0001
Purchased Call/S&P 500 INDEX/SPXI13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/18/2024	1	9,272,000	4409.59		237,363		110,508		302,564			(127,712)		31,639		0001
Purchased Call/S&P 500 INDEX/SPXI13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2023	06/14/2024	1	2,509,867	.4373		89,980		41,356		113,997			(48,945)		8,463		0001
Purchased Call/S&P 500 INDEX/SPXI13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/20/2023	06/17/2024	1	1,411,069	.4410		33,059		15,385		42,472			(17,668)		4,801		0001
Purchased Call/S&P 500 INDEX/SPXI13WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	4,330,000	4365.69		57,589		27,212		73,219			(30,368)		14,905		0001
Purchased Call/S&P 500 INDEX/SPXI13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	3,149,000	4365.69		46,920		22,171		59,782			(24,742)		10,840		0001
Purchased Call/S&P 500 INDEX/SPXI13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	2,391,000	4365.69		46,864		22,144		60,135			(24,712)		8,230		0001
Purchased Call/S&P 500 INDEX/SPXI13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	2,531,000	4365.69		58,972		27,866		75,972			(31,097)		8,712		0001
Purchased Call/S&P 500 INDEX/SPXI13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	6,736,000	4365.69		173,115		81,802		223,804			(91,288)		23,187		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13I/$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	4,217,000	4365.69		120,606		56,990		156,848			(63,598)		14,516		0001
Purchased Call/S&P 500 INDEX/SPXI13I/$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/21/2023	06/21/2024	1	2,079,000	4365.69		81,705		38,608		107,697			(43,085)		7,157		0001
Purchased Call/S&P 500 INDEX/SPXI13I/$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/21/2023	06/18/2024	1	1,812,341	.4410		56,208		26,314		73,826			(29,885)		6,184		0001
Purchased Call/S&P 500 INDEX/SPXI13I/$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/21/2023	06/18/2024	1	3,699,646	.4410		126,672		59,301		167,010			(67,349)		12,624		0001
Purchased Call/S&P 500 INDEX/SPXI13X/$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	2,117,000	4348.33		35,777		17,299		45,641			(18,569)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	2,248,000	4348.33		53,278		25,761		68,732			(27,652)		7,827		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	6,901,000	4348.33		178,046		86,088		230,506			(92,410)		24,028		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/25/2024	1	3,149,000	4348.33		91,636		44,307		119,034			(47,561)		10,964		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/23/2023	06/21/2024	1	2,300,719	.4366		79,050		37,768		103,430			(41,480)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/26/2023	06/26/2024	1	5,008,000	4328.82		66,606		32,388		85,538			(34,213)		17,486		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/27/2023	06/27/2024	1	4,445,000	4378.41		59,119		28,910		74,570			(30,205)		15,564		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/27/2023	06/27/2024	1	3,594,000	4378.41		53,551		26,187		67,687			(27,361)		12,584		0001
Purchased Call/S&P 500 INDEX/SPXI13Y/$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/27/2023	06/27/2024	1	2,005,000	4378.41		38,897		19,021		49,203			(19,874)		7,020		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/28/2023	06/28/2024	1	3,323,000	4376.86		51,839		25,492		65,282			(26,344)		11,668		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	6,820,000	4396.44		91,388		45,314		113,511			(46,320)		23,947		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	2,407,000	4396.44		40,678		20,170		50,824			(20,618)		8,452		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	2,122,000	4396.44		48,594		24,095		60,934			(24,630)		7,451		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	5,990,000	4396.44		155,141		76,926		195,569			(78,633)		21,032		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/29/2023	06/28/2024	1	2,407,000	4396.44		71,007		35,208		89,790			(35,990)		8,452		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	06/28/2024	1	2,989,000	4450.38		40,352		20,120		48,616			(20,397)		10,495		0001
Purchased Call/S&P 500 INDEX/SPXI13Z/$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	06/28/2024	1	2,404,000	4450.38		55,052		27,449		67,278			(27,828)		8,441		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	06/28/2024	1	4,176,000	4450.38		108,158		53,929		132,744			(54,673)		14,663		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/01/2024	1	4,925,000	4450.38		66,488		33,427		80,020			(33,334)		17,436		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/01/2024	1	6,516,000	4450.38		168,764		84,848		206,921			(84,612)		23,069		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/02/2024	1	4,203,000	4450.38		56,741		28,605		68,247			(28,370)		14,921		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/02/2024	1	2,057,000	4450.38		47,105		23,747		57,478			(23,553)		7,302		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	06/30/2023	07/02/2024	1	4,176,000	4450.38		108,158		54,526		132,546			(54,079)		14,825		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/05/2023	07/05/2024	1	4,842,000	4446.82		64,883		33,154		78,605			(31,732)		17,329		0001
Purchased Call/S&P 500 INDEX/SPXJ130/$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPRO8K5P83	07/05/2023	07/05/2024	1	2,656,000	4446.82		39,840		20,358		48,381			(19,485)		9,505		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	4,457,000	4411.59		59,278		30,542		73,461			(28,908)		15,951		0001
Purchased Call/S&P 500 INDEX/SPXJ131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,598,000	4411.59		38,710		19,945		48,061			(18,878)		9,298		0001
Purchased Call/S&P 500 INDEX/SPXJ131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,618,000	4411.59		55,502		28,596		69,271			(27,067)		9,369		0001
Purchased Call/S&P 500 INDEX/SPXJ131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,869,000	4411.59		69,717		35,921		87,133			(33,999)		10,268		0001
Purchased Call/S&P 500 INDEX/SPXJ131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/06/2023	07/05/2024	1	2,697,000	4411.59		75,786		39,047		95,421			(36,959)		9,652		0001
Purchased Call/S&P 500 INDEX/SPXJ131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/08/2024	1	3,125,000	4398.95		41,563		21,640		51,706			(20,045)		11,273		0001
Purchased Call/S&P 500 INDEX/SPXJ131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/08/2024	1	4,021,000	4398.95		85,245		44,384		106,852			(41,113)		14,506		0001
Purchased Call/S&P 500 INDEX/SPXJ131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/05/2024	1	7,085,000	4398.95		94,939		49,052		117,372			(46,165)		25,356		0001
Purchased Call/S&P 500 INDEX/SPXJ131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/05/2024	1	2,263,000	4398.95		35,982		18,591		44,825			(17,497)		8,099		0001
Purchased Call/S&P 500 INDEX/SPXJ131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/05/2024	1	2,107,000	4398.95		46,143		23,841		57,728			(22,438)		7,541		0001
Purchased Call/S&P 500 INDEX/SPXJ131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/09/2024	1	3,845,000	4398.95		51,139		26,693		63,569			(24,597)		13,907		0001
Purchased Call/S&P 500 INDEX/SPXJ131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2023	07/09/2024	1	2,925,000	4398.95		53,820		28,093		67,206			(25,886)		10,580		0001
Purchased Call/S&P 500 INDEX/SPXJ132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/10/2023	07/10/2024	1	2,766,000	4409.53		64,724		33,963		80,629			(30,771)		10,031		0001
Purchased Call/S&P 500 INDEX/SPXJ132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/10/2023	07/10/2024	1	6,886,000	4409.53		177,659		93,222		222,084			(84,461)		24,971		0001
Purchased Call/S&P 500 INDEX/SPXJ133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/14/2023	07/16/2024	1	4,961,000	4505.42		66,974		36,247		77,819			(30,939)		18,269		0001
Purchased Call/S&P 500 INDEX/SPXJ133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/17/2024	1	3,250,000	4522.79		43,875		23,866		50,473			(20,019)		11,999		0001
Purchased Call/S&P 500 INDEX/SPXJ133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/17/2024	1	3,113,000	4522.79		71,599		38,947		82,887			(32,669)		11,493		0001
Purchased Call/S&P 500 INDEX/SPXJ133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/12/2024	1	1,673,714	.4451		86,303		46,397		100,632			(39,924)		6,101		0001
Purchased Call/S&P 500 INDEX/SPXJ133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/17/2023	07/12/2024	1	2,002,458	.4510		71,595		38,490		83,792			(33,120)		7,299		0001
Purchased Call/S&P 500 INDEX/SPXJ133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/18/2023	07/18/2024	1	4,502,000	4554.98		60,777		33,227		68,623			(27,566)		16,663		0001
Purchased Call/S&P 500 INDEX/SPXJ133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/19/2023	07/17/2024	1	2,183,908	.4522		77,473		42,375		88,013			(35,118)		8,063		0001
Purchased Call/S&P 500 INDEX/SPXJ133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/20/2023	07/19/2024	1	8,637,000	4534.87		116,600		64,598		133,096			(52,390)		32,047		0001
Purchased Call/S&P 500 INDEX/SPXJ133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/20/2023	07/19/2024	1	2,440,000	4534.87		39,040		21,629		44,879			(17,541)		9,053		0001
Purchased Call/S&P 500 INDEX/SPXJ134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/21/2023	07/22/2024	1	4,483,000	4536.34		60,072		33,594		68,975			(26,681)		16,757		0001
Purchased Call/S&P 500 INDEX/SPXJ134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/21/2023	07/23/2024	1	3,680,000	4536.34		49,312		27,636		56,588			(21,842)		13,789		0001
Purchased Call/S&P 500 INDEX/SPXJ134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/25/2023	07/25/2024	1	2,036,000	4567.46		24,025		13,596		26,975			(10,437)		7,666		0001
Purchased Call/S&P 500 INDEX/SPXJ134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/25/2023	07/25/2024	1	4,829,000	4567.46		65,192		36,894		72,860			(28,321)		18,183		0001
Purchased Call/S&P 500 INDEX/SPXJ135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/25/2023	07/25/2024	1	3,581,000	4567.46		56,222		31,818		63,164			(24,424)		13,484		0001
Purchased Call/S&P 500 INDEX/SPXJ135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/26/2023	07/26/2024	1	8,702,000	4566.75		117,477		66,807		131,259			(50,714)		32,845		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ1356S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/26/2024	1	2,548,000	4566.75		38,475		21,880		43,083			(16,609)		9,617		0001
Purchased Call/S&P 500 INDEX/SPXJ1356S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/26/2024	1	2,169,000	4566.75		40,994		23,313		46,039			(17,697)		8,187		0001
Purchased Call/S&P 500 INDEX/SPXJ1356S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/24/2024	1	5,129,385	.4551		300,977		170,443		342,512			(130,644)		19,267		0001
Purchased Call/S&P 500 INDEX/SPXJ1356SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/26/2024	1	10,387,000	4537.41		139,186		79,810		159,384			(59,869)		39,205		0001
Purchased Call/S&P 500 INDEX/SPXJ1356SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/26/2024	1	2,019,000	4537.41		33,515		19,218		38,470			(14,416)		7,621		0001
Purchased Call/S&P 500 INDEX/SPXJ1356SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/26/2024	1	2,798,000	4537.41		64,074		36,741		73,589			(27,561)		10,561		0001
Purchased Call/S&P 500 INDEX/SPXJ1356SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/26/2024	1	4,459,000	4582.23		60,197		34,613		66,613			(25,799)		16,830		0001
Purchased Call/S&P 500 INDEX/SPXJ1360S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/26/2024	1	2,038,000	4582.23		34,035		19,570		37,767			(14,586)		7,692		0001
Purchased Call/S&P 500 INDEX/SPXJ1361S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/26/2024	1	1,986,000	4582.23		45,678		26,265		50,690			(19,576)		7,496		0001
Purchased Call/S&P 500 INDEX/SPXJ1362S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2024	1	3,174,000	4582.23		42,849		24,789		47,376			(18,214)		12,066		0001
Purchased Call/S&P 500 INDEX/SPXJ1363S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2024	1	3,662,000	4582.23		61,155		35,379		67,806			(25,995)		13,921		0001
Purchased Call/S&P 500 INDEX/SPXJ1364S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2024	1	4,248,000	4582.23		97,704		56,523		108,342			(41,531)		16,149		0001
Purchased Call/S&P 500 INDEX/SPXJ1365S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2024	1	3,204,000	4582.23		43,254		25,073		47,802			(18,336)		12,209		0001
Purchased Call/S&P 500 INDEX/SPXJ1366S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2024	1	2,942,000	4582.23		49,131		28,480		54,453			(20,827)		11,211		0001
Purchased Call/S&P 500 INDEX/SPXJ1367S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2024	1	2,654,000	4582.23		60,246		34,923		66,755			(25,539)		10,113		0001
Purchased Call/S&P 500 INDEX/SPXJ1368S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2024	1	3,931,000	4582.23		186,723		108,237		206,394			(79,154)		14,979		0001
Purchased Call/S&P 500 INDEX/SPXJ1369S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/31/2024	1	5,911,000	4588.96		79,207		46,132		87,760			(33,111)		22,577		0001
Purchased Call/S&P 500 INDEX/SPXJ1369SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/31/2024	1	2,280,000	4588.96		37,848		22,043		41,988			(15,822)		8,709		0001
Purchased Call/S&P 500 INDEX/SPXJ1369S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2024	1	4,608,000	4576.73		61,747		36,132		68,948			(25,644)		17,642		0001
Purchased Call/S&P 500 INDEX/SPXJ1369ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2024	1	3,842,000	4576.73		99,508		58,228		111,411			(41,326)		14,709		0001
Purchased Call/S&P 500 INDEX/SPXJ1369SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2024	1	4,260,000	4576.73		120,558		70,546		134,942			(50,068)		16,309		0001
Purchased Call/S&P 500 INDEX/SPXJ1371S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	7,233,000	4513.39		96,199		56,557		112,085			(39,689)		27,756		0001
Purchased Call/S&P 500 INDEX/SPXJ1371S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	2,427,000	4513.39		37,861		22,259		44,005			(15,620)		9,313		0001
Purchased Call/S&P 500 INDEX/SPXJ1371S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	2,015,000	4513.39		47,756		28,076		55,804			(19,702)		7,732		0001
Purchased Call/S&P 500 INDEX/SPXJ1371S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	2,813,000	4513.39		72,575		42,668		84,964			(29,942)		10,795		0001
Purchased Call/S&P 500 INDEX/SPXJ1371S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	2,094,000	4513.39		57,166		33,609		66,963			(23,585)		8,036		0001
Purchased Call/S&P 500 INDEX/SPXJ1373S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2023	08/02/2024	1	6,931,000	4501.89		178,820		106,004		210,755			(73,488)		26,597		0001
Purchased Call/S&P 500 INDEX/SPXJ1373SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2023	08/02/2024	1	3,188,000	4501.89		92,771		54,994		109,435			(38,125)		12,234		0001
Purchased Call/S&P 500 INDEX/SPXJ1373S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/02/2024	1	4,359,000	4478.03		57,975		34,463		68,734			(23,731)		16,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	2,254,000	4478.03		37,191		22,108		44,185			(15,224)		8,650		0001
Purchased Call/S&P 500 INDEX/SPXJ137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	2,556,000	4478.03		58,021		34,490		69,339			(23,750)		9,809		0001
Purchased Call/S&P 500 INDEX/SPXJ137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	3,470,000	4478.03		89,179		53,012		106,921			(36,505)		13,316		0001
Purchased Call/S&P 500 INDEX/SPXJ137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/02/2024	1	3,279,000	4478.03		89,189		53,018		107,012			(36,509)		12,583		0001
Purchased Call/S&P 500 INDEX/SPXJ137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	3,527,000	4478.03		46,909		28,042		55,564			(19,045)		13,629		0001
Purchased Call/S&P 500 INDEX/SPXJ137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	3,430,000	4478.03		58,653		35,063		69,787			(23,813)		13,254		0001
Purchased Call/S&P 500 INDEX/SPXJ137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	3,146,000	4478.03		71,414		42,691		85,270			(28,994)		12,157		0001
Purchased Call/S&P 500 INDEX/SPXJ137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/05/2024	1	5,901,000	4478.03		151,656		90,659		181,675			(61,571)		22,802		0001
Purchased Call/S&P 500 INDEX/SPXJ137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	4,561,000	4478.03		60,661		36,330		71,811			(24,561)		17,665		0001
Purchased Call/S&P 500 INDEX/SPXJ138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	2,012,000	4478.03		33,198		19,882		39,382			(13,442)		7,792		0001
Purchased Call/S&P 500 INDEX/SPXJ138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	2,491,000	4478.03		53,557		32,075		63,775			(21,685)		9,648		0001
Purchased Call/S&P 500 INDEX/SPXJ138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/04/2023	08/06/2024	1	2,018,000	4478.03		84,554		50,640		102,219			(34,235)		7,816		0001
Purchased Call/S&P 500 INDEX/SPXJ138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/07/2023	08/07/2024	1	2,716,000	4518.44		63,283		38,074		73,886			(25,244)		10,543		0001
Purchased Call/S&P 500 INDEX/SPXJ138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	5,265,000	4499.38		69,498		42,004		81,978			(27,533)		20,484		0001
Purchased Call/S&P 500 INDEX/SPXJ138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	2,818,000	4499.38		47,342		28,614		55,591			(18,756)		10,964		0001
Purchased Call/S&P 500 INDEX/SPXJ138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	3,019,000	4499.38		69,437		41,967		81,906			(27,509)		11,746		0001
Purchased Call/S&P 500 INDEX/SPXJ138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	3,493,000	4499.38		89,770		54,257		106,160			(35,565)		13,590		0001
Purchased Call/S&P 500 INDEX/SPXJ138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	7,361,000	4499.38		200,219		121,012		236,910			(79,322)		28,639		0001
Purchased Call/S&P 500 INDEX/SPXJ138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/08/2024	1	2,129,000	4499.38		65,360		39,503		77,552			(25,894)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXJ138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/08/2023	08/06/2024	1	1,903,163	.4478		61,740		37,180		73,791			(24,594)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXJ139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	6,745,000	4467.71		89,034		54,056		106,495			(35,030)		26,302		0001
Purchased Call/S&P 500 INDEX/SPXJ139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	2,125,000	4467.71		31,450		19,095		37,647			(12,374)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXJ139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	3,219,000	4467.71		75,647		45,928		91,093			(29,763)		12,552		0001
Purchased Call/S&P 500 INDEX/SPXJ139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	2,732,000	4467.71		69,939		42,463		84,376			(27,517)		10,653		0001
Purchased Call/S&P 500 INDEX/SPXJ139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/09/2023	08/09/2024	1	4,875,000	4467.71		130,650		79,323		157,709			(51,403)		19,010		0001
Purchased Call/S&P 500 INDEX/SPXJ139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/10/2023	08/09/2024	1	1,692,200	.4489		100,188		61,334		124,076			(39,252)		6,599		0001
Purchased Call/S&P 500 INDEX/SPXJ139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/11/2023	08/09/2024	1	4,457,000	4464.05		58,832		36,117		70,486			(22,951)		17,380		0001
Purchased Call/S&P 500 INDEX/SPXJ139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/11/2023	08/09/2024	1	2,281,000	4464.05		51,323		31,506		62,117			(20,021)		8,895		0001
Purchased Call/S&P 500 INDEX/SPXJ139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/11/2023	08/12/2024	1	2,339,000	4464.05		54,031		33,341		65,375			(20,906)		9,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/11/2023	08/13/2024	1	2,108,000	4464.05		87,693		54,206		107,456			(33,838)		8,294		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/14/2023	08/14/2024	1	2,028,000	4489.72		48,672		30,219		58,094			(18,485)		7,997		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/14/2023	08/14/2024	1	2,083,000	4489.72		53,117		32,979		63,448			(20,173)		8,213		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/14/2023	08/14/2024	1	2,104,000	4489.72		62,278		38,667		74,620			(23,652)		8,296		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/15/2023	08/15/2024	1	1,969,000	4437.86		41,743		26,032		51,146			(15,739)		7,781		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,558,000	4404.33		29,417		18,426		36,206			(11,011)		10,131		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	6,889,000	4404.33		90,246		56,528		111,199			(33,781)		27,283		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,516,000	4404.33		59,069		36,999		73,391			(22,110)		13,925		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,132,000	4404.33		42,427		26,575		52,818			(15,881)		8,444		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	2,150,000	4404.33		50,095		31,378		62,388			(18,751)		8,515		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,381,000	4404.33		85,539		53,580		107,147			(32,019)		13,390		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,147,000	4404.33		83,396		52,237		104,509			(31,216)		12,463		0001
Purchased Call/S&P 500 INDEX/SPXJ13A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/16/2024	1	3,235,000	4404.33		91,551		57,345		114,754			(34,269)		12,812		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/15/2024	1	3,079,875	.4438		49,593		31,013		61,121			(18,614)		12,171		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/16/2023	08/15/2024	1	2,534,018	.4438		52,703		32,958		65,190			(19,782)		10,014		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/17/2023	08/16/2024	1	1,521,436	.4423		59,261		37,428		76,706			(22,081)		6,026		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/16/2024	1	5,204,000	4369.71		131,141		83,056		167,316			(48,637)		20,610		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/19/2024	1	3,673,000	4369.71		80,439		51,188		102,259			(29,589)		14,642		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/19/2024	1	5,822,000	4369.71		146,714		93,364		187,016			(53,969)		23,208		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	2,814,000	4369.71		59,938		38,202		76,090			(21,988)		11,242		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	7,641,000	4369.71		192,553		122,726		245,291			(70,638)		30,525		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/18/2023	08/20/2024	1	2,179,000	4369.71		101,324		64,580		132,765			(37,170)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	2,250,000	4399.77		49,275		31,541		61,813			(17,771)		9,008		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	2,123,000	4399.77		53,500		34,246		67,269			(19,295)		8,499		0001
Purchased Call/S&P 500 INDEX/SPXJ13B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/21/2023	08/21/2024	1	2,224,000	4399.77		65,830		42,139		83,056			(23,742)		8,904		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	5,011,000	4387.55		65,644		42,200		81,177			(23,496)		20,104		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	3,127,000	4387.55		50,970		32,766		63,057			(18,243)		12,545		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/22/2023	08/22/2024	1	2,849,000	4387.55		64,672		41,575		80,832			(23,148)		11,430		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/23/2023	08/23/2024	1	2,444,000	4436.01		48,636		31,399		59,546			(17,275)		9,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/23/2023	08/23/2024	1	3,050,000	4436.01		71,065		45,880		87,004			(25,242)		12,263		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/23/2023	08/23/2024	1	4,169,000	4436.01		105,893		68,365		129,850			(37,612)		16,761		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/23/2023	08/23/2024	1	2,779,000	4436.01		74,477		48,083		91,718			(26,454)		11,173		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/23/2023	08/23/2024	1	2,551,000	4436.01		79,591		51,384		98,228			(28,270)		10,256		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	4,332,000	4405.71		56,749		37,045		69,651			(19,956)		17,417		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	3,588,000	4405.71		58,126		37,943		71,797			(20,440)		14,426		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	3,324,000	4405.71		74,125		48,387		92,270			(26,066)		13,364		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	7,853,000	4405.71		197,896		129,182		247,929			(69,590)		31,573		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/23/2024	1	4,345,000	4405.71		116,012		75,730		145,390			(40,795)		17,469		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	4,311,000	4405.71		56,474		37,027		69,247			(19,697)		17,442		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	3,009,000	4405.71		50,551		33,144		62,504			(17,631)		12,174		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	3,396,000	4405.71		70,637		46,313		87,658			(24,636)		13,740		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	2,082,000	4405.71		49,343		32,352		61,716			(17,210)		8,424		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	5,545,000	4405.71		139,734		91,616		174,898			(48,736)		22,435		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/26/2024	1	3,755,000	4405.71		100,259		65,734		125,530			(34,968)		15,193		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	4,177,000	4405.71		54,719		35,928		67,053			(19,033)		16,935		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	2,129,000	4405.71		35,767		23,485		44,198			(12,441)		8,632		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	1,938,000	4405.71		42,055		27,613		52,228			(14,628)		7,857		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	5,727,000	4405.71		144,320		94,760		180,534			(50,198)		23,220		0001
Purchased Call/S&P 500 INDEX/SPXJ13D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/25/2023	08/27/2024	1	4,716,000	4405.71		128,747		84,534		161,113			(44,781)		19,121		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	5,014,000	4433.31		65,683		43,308		79,567			(22,433)		20,371		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	1,852,000	4433.31		40,374		26,620		49,294			(13,789)		7,524		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	2,908,000	4433.31		73,863		48,701		90,499			(25,227)		11,815		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/28/2023	08/28/2024	1	2,489,000	4433.31		75,417		49,725		93,059			(25,757)		10,112		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2023	08/29/2024	1	3,300,000	4497.63		73,920		48,942		87,575			(25,044)		13,435		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2023	08/29/2024	1	2,121,000	4497.63		57,479		38,056		68,471			(19,474)		8,635		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2023	08/27/2024	1	1,485,138	.4394		92,250		60,906		111,455			(31,426)		6,021		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	8,137,000	4514.87		107,408		71,409		124,303			(36,096)		33,196		0001
Purchased Call/S&P 500 INDEX/SPXJ13E$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	1,977,000	4514.87		35,388		23,527		41,167			(11,893)		8,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	2,042,000	4514.87		41,453		27,559		48,469			(13,931)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	2,756,000	4514.87		64,215		42,692		75,328			(21,580)		11,244		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	3,579,000	4514.87		90,907		60,438		106,717			(30,551)		14,601		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	2,763,000	4514.87		72,667		48,312		85,307			(24,421)		11,272		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/30/2023	08/30/2024	1	3,062,000	4514.87		85,124		56,593		99,899			(28,607)		12,492		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/31/2023	08/30/2024	1	8,162,000	4507.66		107,738		72,424		125,124			(36,011)		33,298		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/31/2023	08/30/2024	1	2,251,000	4507.66		41,644		27,994		48,698			(13,919)		9,183		0001
Purchased Call/S&P 500 INDEX/SPXJ13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/31/2023	08/30/2024	1	4,743,000	4507.66		118,101		79,390		138,619			(39,475)		19,350		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/31/2023	08/30/2024	1	2,578,000	4507.66		66,255		44,538		78,093			(22,145)		10,517		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	2,471,000	4515.77		54,609		36,812		63,967			(18,153)		10,081		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	2,821,000	4515.77		71,653		48,301		84,073			(23,819)		11,509		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	5,109,000	4515.77		131,812		88,854		154,064			(43,817)		20,843		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	3,120,000	4515.77		87,360		58,889		102,825			(29,040)		12,729		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	2,714,000	4515.77		56,723		38,236		66,351			(18,856)		11,072		0001
Purchased Call/S&P 500 INDEX/SPXJ13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	7,200,000	4515.77		183,600		123,764		214,579			(61,032)		29,374		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	08/30/2024	1	3,103,000	4515.77		82,850		55,849		96,845			(27,541)		12,659		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/03/2024	1	2,277,000	4515.77		40,758		27,621		47,354			(13,402)		9,366		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/03/2024	1	2,788,000	4515.77		59,384		40,244		69,113			(19,526)		11,467		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/03/2024	1	6,972,000	4515.77		177,786		120,483		207,633			(58,457)		28,677		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/03/2024	1	4,014,000	4515.77		110,385		74,806		129,398			(36,295)		16,510		0001
Purchased Call/S&P 500 INDEX/SPXJ13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/04/2024	1	2,768,000	4515.77		45,395		30,804		52,462			(14,886)		11,408		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/04/2024	1	2,241,000	4515.77		50,423		34,215		58,747			(16,534)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/04/2024	1	5,585,000	4515.77		142,418		96,640		166,258			(46,701)		23,018		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/01/2023	09/03/2024	1	2,769,000	4515.77		118,236		80,127		140,729			(38,877)		11,389		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/07/2023	09/06/2024	1	2,275,000	4451.14		36,855		25,421		44,389			(11,612)		9,414		0001
Purchased Call/S&P 500 INDEX/SPXJ13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/07/2023	09/06/2024	1	4,032,000	4451.14		85,075		58,681		103,013			(26,805)		16,685		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/06/2024	1	2,646,000	4457.49		52,655		36,420		63,454			(16,491)		10,949		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/06/2024	1	4,220,000	4457.49		106,766		73,846		129,331			(33,438)		17,462		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/06/2024	1	2,612,000	4457.49		68,434		47,334		82,914			(21,433)		10,809		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/06/2024	1	2,018,000	4457.49		63,365		43,828		77,147			(19,845)		8,351		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/09/2024	1	2,488,000	4457.49		53,990		37,480		65,184			(16,771)		10,357		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/09/2024	1	6,540,000	4457.49		165,462		114,866		200,281			(51,397)		27,225		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/09/2024	1	2,122,000	4457.49		55,596		38,596		67,309			(17,270)		8,833		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/10/2024	1	5,620,000	4457.49		73,622		51,171		87,794			(22,807)		23,441		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/10/2024	1	2,041,000	4457.49		34,289		23,833		41,207			(10,622)		8,513		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/10/2024	1	3,245,000	4457.49		72,364		50,297		87,380			(22,417)		13,535		0001
Purchased Call/S&P 500 INDEX/SPXJ13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/08/2023	09/10/2024	1	8,949,000	4457.49		226,410		157,367		273,919			(70,138)		37,326		0001
Purchased Call/S&P 500 INDEX/SPXJ13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/12/2023	09/11/2024	1	1,860,313	.4472		58,148		40,688		69,979			(17,524)		7,775		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/14/2023	09/13/2024	1	3,018,000	4505.1		90,842		64,420		106,950			(26,879)		12,662		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	6,117,000	4450.32		80,133		56,983		95,659			(23,555)		25,664		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	2,886,000	4450.32		64,646		45,971		77,823			(19,003)		12,108		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	3,392,000	4450.32		95,994		68,262		116,351			(28,218)		14,231		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/13/2024	1	2,977,000	4450.32		122,652		87,219		151,109			(36,054)		12,490		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/16/2024	1	5,364,000	4450.32		70,268		50,136		83,822			(20,487)		22,636		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/16/2024	1	3,160,000	4450.32		56,248		40,133		67,412			(16,399)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/17/2024	1	4,798,000	4450.32		62,854		44,896		74,937			(18,275)		20,286		0001
Purchased Call/S&P 500 INDEX/SPXJ13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/17/2024	1	2,245,000	4450.32		37,941		27,100		45,323			(11,032)		9,492		0001
Purchased Call/S&P 500 INDEX/SPXJ13ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/15/2023	09/17/2024	1	2,863,000	4450.32		115,665		82,618		142,332			(33,631)		12,105		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/18/2023	09/18/2024	1	3,129,000	4453.53		90,428		64,840		109,247			(25,695)		13,255		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/19/2023	09/17/2024	1	2,100,551	.4450		106,257		76,317		134,531			(30,067)		8,881		0001
Purchased Call/S&P 500 INDEX/SPXJ13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/20/2023	09/20/2024	1	9,537,000	4402.2		123,981		89,580		151,532			(34,552)		40,554		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/20/2023	09/20/2024	1	4,773,000	4402.2		91,642		66,214		112,793			(25,539)		20,296		0001
Purchased Call/S&P 500 INDEX/SPXJ13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/21/2023	09/19/2024	1	1,552,850	.4449		36,952		26,893		59,685			(10,253)		6,591		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/26/2023	09/24/2024	1	1,494,741	.4320		69,788		51,474		98,521			(18,406)		6,404		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	8,407,000	4274.51		105,928		78,573		138,797			(27,495)		36,220		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	3,316,000	4274.51		52,061		38,617		68,220			(13,513)		14,286		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	4,541,000	4274.51		95,361		70,735		126,317			(24,752)		19,564		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/27/2023	09/27/2024	1	4,638,000	4274.51		113,631		84,287		151,172			(29,494)		19,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13LKS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/27/2024	1	3,249,000	4274.51		88,698		65,792		118,723			(23,023)		13,998		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/27/2024	1	2,477,000	4274.51		93,631		69,451		126,924			(24,303)		10,672		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/27/2024	1	2,165,000	4274.51		96,776		71,784		132,864			(25,119)		9,328		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/27/2024	1	5,080,000	4274.51		249,428		185,015		345,232			(64,742)		21,886		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/25/2024	1	1,713,289	4337		74,047		54,819		108,714			(19,325)		7,354		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/25/2024	1	1,917,148	4337		105,961		78,446		162,734			(27,655)		8,229		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/26/2024	1	2,542,750	4274		101,632		75,314		141,889			(26,452)		10,935		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/26/2024	1	2,867,539	4274		130,805		96,932		184,940			(34,045)		12,331		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/26/2024	1	3,153,865	4274		183,459		135,952		268,619			(47,750)		13,563		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/27/2024	1	9,440,000	4299.7		119,888		89,667		154,715			(30,875)		40,671		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	6,513,000	4288.05		82,715		62,036		107,110			(21,133)		28,060		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	2,621,000	4288.05		41,150		30,862		53,707			(10,514)		11,292		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	3,990,000	4288.05		86,583		64,937		113,702			(22,121)		17,190		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	5,561,000	4288.05		136,801		102,600		180,480			(34,952)		23,959		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	2,582,000	4288.05		67,907		50,930		89,891			(17,350)		11,124		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	2,682,000	4288.05		86,360		64,770		115,274			(22,065)		11,555		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	3,904,000	4288.05		173,728		130,296		236,907			(44,387)		16,820		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	3,803,000	4288.05		196,995		147,747		273,302			(50,331)		16,385		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2024	1	4,298,000	4288.05		54,585		41,051		70,633			(13,832)		18,619		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2024	1	2,538,000	4288.05		42,131		31,685		55,034			(10,676)		10,995		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2024	1	4,591,000	4288.05		99,625		74,924		130,737			(25,245)		19,889		0001
Purchased Call/S&P 500 INDEX/SPXJ13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2024	1	4,860,000	4288.05		119,556		89,914		157,619			(30,296)		21,054		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2024	1	2,631,000	4288.05		68,669		51,644		90,502			(17,401)		11,398		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2024	1	3,120,000	4288.05		39,624		29,827		51,244			(10,014)		13,541		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2024	1	2,310,000	4288.05		38,346		28,865		50,062			(9,691)		10,025		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2024	1	2,925,000	4288.05		65,228		49,100		85,567			(16,484)		12,695		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2024	1	4,753,000	4288.05		119,776		90,161		157,802			(30,269)		20,628		0001
Purchased Call/S&P 500 INDEX/SPXJ13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	1,269,497	4274		60,796		45,597		83,540			(15,533)		5,469		0001
Purchased Call/S&P 500 INDEX/SPXJ13M\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	1,345,806	4300		55,448		41,586		76,210			(14,167)		5,798		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	4,914,557	4300		228,794		171,596		318,297			(58,456)		21,173		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	3,955,724	4300		233,993		175,495		337,487			(59,784)		17,043		0001
Purchased Call/S&P 500 INDEX/SPXB05A$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	1	2,538,612	4501		158,648		140,190		200,200			(19,559)		11,885		0001
Purchased Call/S&P 500 INDEX/SPXB05A$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	4,078,000	4556.62		232,854		210,278		275,790			(24,812)		19,299		0001
Purchased Call/S&P 500 INDEX/SPXB05A$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/20/2024	1	3,565,146	4547		163,244		147,329		187,666			(17,490)		16,821		0001
Purchased Call/S&P 500 INDEX/SPXB05C$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2024	1	1,309,523	4644		81,836		78,004		86,084			(4,036)		6,384		0001
Purchased Call/S&P 500 INDEX/SPXB05B$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	5,153,000	4237.86		64,413		53,972		84,186			(10,559)		23,591		0001
Purchased Call/S&P 500 INDEX/SPXB0599H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	1	1,791,827	4381		110,483		95,487		154,947			(15,740)		8,296		0001
Purchased Call/S&P 500 INDEX/SPXB05B$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	1	1,503,685	4557		73,141		66,233		84,669			(7,435)		7,116		0001
Purchased Call/S&P 500 INDEX/SPXB05BST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	1	3,321,000	4554.89		102,619		93,573		116,121			(9,278)		15,837		0001
Purchased Call/S&P 500 INDEX/SPX9218$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	4,153,000	4288.39		52,743		39,847		67,996			(12,970)		18,057		0001
Purchased Call/S&P 500 INDEX/SPX9219$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	1	2,911,000	4376.95		150,208		117,195		199,058			(33,243)		12,861		0001
Purchased Call/S&P 500 INDEX/SPX9218$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	4,749,000	4229.45		115,401		87,502		156,053			(28,062)		20,685		0001
Purchased Call/S&P 500 INDEX/SPX921A$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	1	5,762,000	4314.6		69,144		55,277		92,861			(13,980)		25,768		0001
Purchased Call/S&P 500 INDEX/SPXB05ES$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/18/2024	1	1,516,529	4739		93,360		92,052		94,465			(2,321)		7,457		0001
Purchased Call/S&P 500 INDEX/SPXB05BSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/28/2023	11/21/2024	1	2,271,744	4543		107,605		97,960		125,024			(9,891)		10,735		0001
Purchased Call/S&P 500 INDEX/SPXB05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/18/2024	1	2,332,861	4732		148,679		144,572		147,472			(4,493)		11,471		0001
Purchased Call/S&P 500 INDEX/SPXB05ESP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	1	2,501,537	4747		158,964		157,628		157,097			(1,771)		12,335		0001
Purchased Call/S&P 500 INDEX/SPXB05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2024	1	2,578,365	4775		118,552		117,572		117,113			(1,299)		12,821		0001
Purchased Call/S&P 500 INDEX/SPXB05C$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2024	1	2,014,645	4568		127,176		119,757		149,024			(8,385)		9,722		0001
Purchased Call/S&P 500 INDEX/SPXB05DSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	1	2,068,884	4713		132,047		127,633		132,905			(4,755)		10,101		0001
Purchased Call/S&P 500 INDEX/SPX9219$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	2,567,000	4349.61		72,903		57,353		93,612			(15,979)		11,342		0001
Purchased Call/S&P 500 INDEX/SPXB05ESU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/23/2024	1	2,111,056	4755		94,243		94,243		93,575			(524)		10,454		0001
Purchased Call/S&P 500 INDEX/SPX9218$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	3,814,000	4229.45		80,475		61,020		108,453			(19,569)		16,613		0001
Purchased Call/S&P 500 INDEX/SPX921A$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	1	3,233,000	4373.63		41,706		33,112		51,241			(8,660)		14,409		0001
Purchased Call/S&P 500 INDEX/SPX921ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	1	3,463,000	4186.77		54,023		44,227		71,721			(9,889)		15,672		0001
Purchased Call/S&P 500 INDEX/SPXB05D$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	3,056,061	4716		143,519		138,336		149,602			(6,309)		14,920		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17KS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	1	5,962,000	4358.24		301,677		234,546		402,775			(67,589)		26,295		0001
Purchased Call/S&P 500 INDEX/SPXC17KS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2024	1	2,330,427	4229		145,982		110,995		208,468			(35,196)		10,151		0001
Purchased Call/S&P 500 INDEX/SPX921A$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	1	2,623,004	4137		118,146		97,799		175,719			(21,097)		11,870		0001
Purchased Call/S&P 500 INDEX/SPX921C$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	1	5,058,000	4550.43		300,445		273,207		362,405			(27,910)		24,120		0001
Purchased Call/S&P 500 INDEX/SPXC17KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	1	1,549,246	4352		73,995		58,374		99,183			(16,059)		6,845		0001
Purchased Call/S&P 500 INDEX/SPX921C$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1	4,883,000	4538.19		282,237		252,692		342,883			(30,846)		23,074		0001
Purchased Call/S&P 500 INDEX/SPX921B$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2023	06/11/2024	1	2,085,000	4525		55,145		40,241		203,540			(15,017)		6,967		0001
Purchased Call/S&P 500 INDEX/SPX921E$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/07/2023	05/03/2024	1	4,550,000	4200		18,610		15,896		9,058			(3,018)		13,260		0001
Purchased Call/S&P 500 INDEX/SPXC17KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/16/2024	1	2,950,000	4373.63		161,365		128,117		211,819			(33,507)		13,148		0001
Purchased Call/S&P 500 INDEX/SPXC17KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/16/2024	1	1,806,309	4374		80,638		64,377		106,954			(16,393)		8,050		0001
Purchased Call/S&P 500 INDEX/SPX921C$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1	3,729,000	4538.19		178,246		159,587		211,267			(19,480)		17,621		0001
Purchased Call/S&P 500 INDEX/SPX921B$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	4,031,000	4382.78		229,767		196,943		305,368			(33,272)		18,664		0001
Purchased Call/S&P 500 INDEX/SPXC17M$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2023	11/12/2024	1	2,216,000	4415.24		69,582		60,407		85,544			(9,643)		10,326		0001
Purchased Call/S&P 500 INDEX/SPXC17LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2023	10/23/2024	1	2,475,402	4217		156,647		127,734		223,311			(29,184)		11,165		0001
Purchased Call/S&P 500 INDEX/SPXC17LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/24/2024	1	2,213,041	4248		88,231		72,189		126,332			(16,196)		9,998		0001
Purchased Call/S&P 500 INDEX/SPXC17M$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2023	10/31/2024	1	2,028,000	4193.8		62,057		51,828		86,117			(10,343)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXC17KSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/17/2024	1	1,565,606	4373		64,680		51,673		85,023			(13,113)		6,990		0001
Purchased Call/S&P 500 INDEX/SPXC17M$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/01/2024	1	3,677,000	4358.34		188,998		160,123		252,099			(30,115)		16,834		0001
Purchased Call/S&P 500 INDEX/SPXC17LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2023	10/18/2024	1	2,240,000	4278		82,880		66,809		109,596			(16,576)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXC17LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2023	10/18/2024	1	2,083,000	4278		106,233		85,634		144,027			(21,247)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXC17LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2023	10/23/2024	1	3,812,204	4217		228,179		186,063		322,468			(42,510)		17,194		0001
Purchased Call/S&P 500 INDEX/SPXC17LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/23/2024	1	1,451,291	4219		48,139		39,363		67,038			(8,861)		6,546		0001
Purchased Call/S&P 500 INDEX/SPX921F$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/13/2024	1	3,871,638	4710		177,264		171,818		177,337			(5,909)		18,902		0001
Purchased Call/S&P 500 INDEX/SPXB055$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	1	2,202,000	4358.24		67,381		52,387		86,730			(15,096)		9,712		0001
Purchased Call/S&P 500 INDEX/SPXC17M$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/13/2023	11/08/2024	1	1,817,192	4347		78,183		67,947		95,609			(10,395)		8,414		0001
Purchased Call/S&P 500 INDEX/SPXC170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2023	12/10/2024	1	1,454,981	4604		57,408		54,553		61,836			(2,997)		7,073		0001
Purchased Call/S&P 500 INDEX/SPXC17N$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/05/2024	1	1,794,902	4567		63,976		59,747		72,142			(4,382)		8,662		0001
Purchased Call/S&P 500 INDEX/SPX921G$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/13/2024	1	2,354,876	4719		101,556		98,436		101,493			(3,385)		11,497		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB056S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	1	2,843,000	4224.16		49,184		39,835		64,280			(9,649)		12,779		0001
Purchased Call/S&P 500 INDEX/SPXB056SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	2,239,000	4217.04		28,435		23,123		36,975			(5,361)		10,098		0001
Purchased Call/S&P 500 INDEX/SPXB057SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	1,785,000	4137.23		67,295		55,551		95,273			(12,168)		8,078		0001
Purchased Call/S&P 500 INDEX/SPXC170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	1	3,075,894	4747		145,787		144,562		144,235			(1,624)		15,167		0001
Purchased Call/S&P 500 INDEX/SPXG00PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	1	2,230,000	4567.8		38,579		35,587		42,937			(3,277)		10,666		0001
Purchased Call/S&P 500 INDEX/SPXB056SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	1	2,523,000	4314.6		51,974		41,550		65,564			(10,508)		11,283		0001
Purchased Call/S&P 500 INDEX/SPXG00QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/29/2024	1	2,196,233	4595		98,119		91,013		115,391			(7,339)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXG00PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	5,650,000	4594.63		140,685		130,134		156,152			(11,595)		27,024		0001
Purchased Call/S&P 500 INDEX/SPXG00PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	2,874,000	4594.63		74,149		68,588		82,236			(6,111)		13,746		0001
Purchased Call/S&P 500 INDEX/SPXG00PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	1	11,469,000	4594.63		285,578		264,395		316,636			(23,281)		55,183		0001
Purchased Call/S&P 500 INDEX/SPXG00RS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/07/2023	12/04/2024	1	1,795,924	4570		83,909		79,001		95,665			(5,548)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXG00SS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/11/2023	12/06/2024	1	2,642,908	4604		128,943		122,119		143,856			(7,144)		12,773		0001
Purchased Call/S&P 500 INDEX/SPXB055SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	1	2,679,438	4336		119,157		92,568		154,602			(26,769)		11,797		0001
Purchased Call/S&P 500 INDEX/SPXB055SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	1	2,310,907	4336		147,524		114,605		199,401			(33,142)		10,174		0001
Purchased Call/S&P 500 INDEX/SPXB057SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	1	6,967,000	4117.37		167,208		138,649		232,721			(29,614)		31,686		0001
Purchased Call/S&P 500 INDEX/SPXB057SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	2,600,000	4137.23		63,440		52,369		87,591			(11,471)		11,766		0001
Purchased Call/S&P 500 INDEX/SPXB057SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	2,900,000	4137.23		65,830		54,342		90,596			(11,904)		13,124		0001
Purchased Call/S&P 500 INDEX/SPXG00SS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2024	1	7,280,343	4622		358,769		340,979		390,693			(18,676)		35,442		0001
Purchased Call/S&P 500 INDEX/SPXG00RSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/11/2023	12/11/2024	1	5,856,000	4622.44		334,963		317,479		379,772			(18,304)		28,508		0001
Purchased Call/S&P 500 INDEX/SPXC170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	1	3,664,000	4719.19		83,539		80,523		84,404			(3,672)		17,888		0001
Purchased Call/S&P 500 INDEX/SPXG00QSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/05/2023	12/04/2024	1	1,905,598	4570		113,036		105,251		134,917			(8,052)		9,182		0001
Purchased Call/S&P 500 INDEX/SPXG00SSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/13/2023	12/13/2024	1	2,964,000	4707.09		49,202		46,904		50,205			(2,420)		14,471		0001
Purchased Call/S&P 500 INDEX/SPXG00TSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/18/2023	12/18/2024	1	3,170,000	4740.56		172,131		166,456		174,769			(6,114)		15,587		0001
Purchased Call/S&P 500 INDEX/SPXG00CSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2023	09/30/2024	1	1,329,296	4288		51,345		38,829		74,399			(12,589)		5,759		0001
Purchased Call/S&P 500 INDEX/SPXG00TSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/18/2023	12/18/2024	1	3,777,000	4740.56		112,177		108,479		112,954			(3,984)		18,572		0001
Purchased Call/S&P 500 INDEX/SPXC170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	1	1,869,943	4698		95,616		94,812		94,391			(1,065)		9,221		0001
Purchased Call/S&P 500 INDEX/SPXG00DSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/05/2023	10/04/2024	1	2,246,996	4264		134,585		103,556		184,031			(32,079)		9,805		0001
Purchased Call/S&P 500 INDEX/SPXK139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	3,498,000	4769.83		72,059		72,059		71,135			(392)		17,514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB058SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	1	2,893,722	4194		119,018		99,674		159,753			(19,565)		13,226		0001
Purchased Call/S&P 500 INDEX/SPXB055SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	1	2,046,432	4336		128,568		99,879		173,313			(28,884)		9,010		0001
Purchased Call/S&P 500 INDEX/SPXB055SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2023	10/03/2024	1	2,157,020	4229		94,937		72,183		129,811			(22,889)		9,395		0001
Purchased Call/S&P 500 INDEX/SPXB056SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	5,885,000	4217.04		144,771		117,726		192,223			(27,293)		26,543		0001
Purchased Call/S&P 500 INDEX/SPXB056SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	2,541,000	4217.04		84,615		68,808		114,086			(15,952)		11,461		0001
Purchased Call/S&P 500 INDEX/SPXB057SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	3,016,000	4193.8		63,939		53,400		86,560			(10,657)		13,785		0001
Purchased Call/S&P 500 INDEX/SPXB058S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	1	1,629,227	4167		58,955		49,210		81,498			(9,853)		7,434		0001
Purchased Call/S&P 500 INDEX/SPXB058SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	2,133,000	4237.86		33,062		27,703		43,438			(5,420)		9,765		0001
Purchased Call/S&P 500 INDEX/SPXB058SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/30/2024	1	2,304,251	4167		98,893		82,775		131,655			(16,301)		10,515		0001
Purchased Call/S&P 500 INDEX/SPXB056ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/18/2024	1	1,689,664	4224		70,448		57,104		95,220			(13,465)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXB057ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/25/2024	1	2,933,751	4120		186,409		154,735		272,612			(32,015)		13,276		0001
Purchased Call/S&P 500 INDEX/SPXB059S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	4,288,000	4378.38		251,277		214,690		335,884			(37,074)		19,822		0001
Purchased Call/S&P 500 INDEX/SPXB057SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	2,646,000	4137.23		74,882		61,814		104,177			(13,540)		11,974		0001
Purchased Call/S&P 500 INDEX/SPXB057SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	1	1,729,000	4117.37		46,337		38,445		64,768			(8,185)		7,877		0001
Purchased Call/S&P 500 INDEX/SPXB058SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	1	2,166,746	4167		98,930		82,578		139,405			(16,534)		9,887		0001
Purchased Call/S&P 500 INDEX/SPXB056SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	1	8,144,000	4224.16		201,157		163,025		265,716			(39,357)		36,670		0001
Purchased Call/S&P 500 INDEX/SPXB05CSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	1	4,112,000	4719.55		233,150		224,109		242,584			(10,859)		20,075		0001
Purchased Call/S&P 500 INDEX/SPXK139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/29/2023	12/30/2024	1	2,863,000	4769.83		54,397		54,397		54,010			(296)		14,315		0001
Purchased Call/S&P 500 INDEX/SPXB058SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	1	2,164,001	4194		137,437		115,098		194,126			(22,592)		9,891		0001
Purchased Call/S&P 500 INDEX/SPXB05BSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	1	2,672,000	4554.89		35,003		31,918		38,670			(3,165)		12,742		0001
Purchased Call/S&P 500 INDEX/SPXB05DS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/12/2024	1	2,231,836	4640		148,716		143,330		155,691			(6,555)		10,881		0001
Purchased Call/S&P 500 INDEX/SPXB059SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	1	2,794,000	4415.24		36,043		31,290		42,997			(4,995)		13,019		0001
Purchased Call/S&P 500 INDEX/SPXB05DSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	2,329,000	4719.19		97,352		93,837		100,176			(4,279)		11,371		0001
Purchased Call/S&P 500 INDEX/SPXG00F5G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	1	1,883,000	4327.78		51,218		40,494		65,749			(11,025)		8,363		0001
Purchased Call/S&P 500 INDEX/SPXG00HSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/24/2023	10/24/2024	1	4,398,000	4247.68		234,853		191,625		329,158			(43,634)		19,869		0001
Purchased Call/S&P 500 INDEX/SPXB056SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	1	9,138,000	4224.16		225,709		182,805		298,396			(44,281)		41,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB056S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	1	5,411,000	4327.78		134,734		106,525		171,821			(29,003)		24,032		0001
Purchased Call/S&P 500 INDEX/SPXB058S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	2,667,000	4237.86		64,808		54,303		86,138			(10,624)		12,210		0001
Purchased Call/S&P 500 INDEX/SPXB058SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	1	4,692,862	4194		228,891		191,689		311,788			(37,626)		21,449		0001
Purchased Call/S&P 500 INDEX/SPXB05D$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	1	3,356,000	4740.56		194,648		188,231		197,548			(6,914)		16,502		0001
Purchased Call/S&P 500 INDEX/SPXB05D$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/13/2024	1	1,857,102	4678		125,174		121,328		124,211			(4,172)		9,067		0001
Purchased Call/S&P 500 INDEX/SPXB059$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	2,028,000	4378.38		78,281		66,883		99,290			(11,550)		9,375		0001
Purchased Call/S&P 500 INDEX/SPXB05D$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	1	2,420,944	4719		118,934		115,602		118,116			(3,644)		11,819		0001
Purchased Call/S&P 500 INDEX/SPXB05D$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/17/2024	1	2,326,561	4719		107,435		104,459		106,700			(3,256)		11,424		0001
Purchased Call/S&P 500 INDEX/SPXB055$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2023	10/02/2024	1	1,299,382	4288		58,909		44,752		83,411			(14,242)		5,650		0001
Purchased Call/S&P 500 INDEX/SPXB056$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	3,222,000	4217.04		72,817		59,214		96,226			(13,728)		14,532		0001
Purchased Call/S&P 500 INDEX/SPXG00S$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	1	3,268,000	4707.09		91,177		86,919		93,641			(4,484)		15,955		0001
Purchased Call/S&P 500 INDEX/SPXG00T$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2023	12/17/2024	1	2,756,007	4719		126,471		124,345		131,308			(3,494)		13,532		0001
Purchased Call/S&P 500 INDEX/SPXB055$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	1	2,123,359	4333		75,083		58,329		95,860			(16,868)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXB056$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	3,688,000	4217.04		99,207		80,674		132,198			(18,703)		16,634		0001
Purchased Call/S&P 500 INDEX/SPXB057$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	3,192,000	4137.23		65,117		53,753		89,255			(11,775)		14,445		0001
Purchased Call/S&P 500 INDEX/SPXB058$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	1	2,750,101	4167		118,655		99,042		166,306			(19,830)		12,549		0001
Purchased Call/S&P 500 INDEX/SPXG00K$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	2,090,586	4383		98,243		84,908		131,320			(13,996)		9,680		0001
Purchased Call/S&P 500 INDEX/SPXB058$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	2,495,000	4378.38		70,609		60,328		87,906			(10,418)		11,534		0001
Purchased Call/S&P 500 INDEX/SPXG00U8F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2023	12/24/2024	1	2,074,000	4754.63		64,709		63,817		65,196			(1,583)		10,284		0001
Purchased Call/S&P 500 INDEX/SPXG00U$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	1	2,171,000	4781.58		77,722		77,081		76,291			(849)		10,810		0001
Purchased Call/S&P 500 INDEX/SPXG00T$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	1	2,050,000	4698.35		81,385		79,149		86,172			(2,446)		10,109		0001
Purchased Call/S&P 500 INDEX/SPXG00J$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	1	1,515,541	4318		72,373		61,487		94,127			(11,026)		6,938		0001
Purchased Call/S&P 500 INDEX/SPXG00K$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	1	2,431,851	4366		159,235		135,986		215,148			(23,558)		11,224		0001
Purchased Call/S&P 500 INDEX/SPXG00L$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	1	3,187,423	4348		140,025		121,355		172,922			(19,619)		14,758		0001
Purchased Call/S&P 500 INDEX/SPXG00N$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	2,009,584	4506		88,883		78,761		105,108			(10,744)		9,408		0001
Purchased Call/S&P 500 INDEX/SPXG00O$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	2,536,000	4554.89		121,474		110,766		140,541			(10,983)		12,093		0001
Purchased Call/S&P 500 INDEX/SPXG00F$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	1	3,571,000	4327.78		78,205		61,831		99,850			(16,834)		15,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/16/2024	1	1,766,947	4374		105,032		83,851		144,623			(21,353)		7,875		0001
Purchased Call/S&P 500 INDEX/SPXB057$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	1	4,175,000	4166.82		243,820		202,960		362,156			(41,303)		19,051		0001
Purchased Call/S&P 500 INDEX/SPXG00LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	1	3,663,203	4351		241,587		209,375		312,788			(33,849)		16,961		0001
Purchased Call/S&P 500 INDEX/SPXC17KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	1	2,006,000	4327.78		102,507		80,866		137,449			(22,247)		8,863		0001
Purchased Call/S&P 500 INDEX/SPXC17KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/11/2024	1	1,982,753	4329		88,563		70,061		112,710			(18,645)		8,760		0001
Purchased Call/S&P 500 INDEX/SPXC17KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/11/2024	1	6,107,229	4328		300,825		237,979		385,498			(63,332)		26,983		0001
Purchased Call/S&P 500 INDEX/SPXG00MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/15/2024	1	2,299,000	4502.88		133,572		117,059		164,853			(16,788)		10,763		0001
Purchased Call/S&P 500 INDEX/SPXG00NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	2,843,000	4514.02		76,192		67,515		88,261			(9,210)		13,310		0001
Purchased Call/S&P 500 INDEX/SPXG00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	1	2,528,343	4547		93,497		83,682		108,572			(10,246)		11,929		0001
Purchased Call/S&P 500 INDEX/SPXG00LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	1	3,385,000	4411.55		198,361		172,748		259,040			(26,015)		15,798		0001
Purchased Call/S&P 500 INDEX/SPXB05BSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	1	3,663,000	4559.34		213,187		193,274		251,940			(21,435)		17,441		0001
Purchased Call/S&P 500 INDEX/SPXB05BSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	1	2,770,000	4554.89		44,043		40,160		48,874			(3,982)		13,209		0001
Purchased Call/S&P 500 INDEX/SPXB05DSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	2,179,383	4707		131,316		126,574		138,739			(5,772)		10,640		0001
Purchased Call/S&P 500 INDEX/SPXB05ESH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/19/2024	1	3,728,865	4768		221,408		218,315		224,045			(5,489)		18,361		0001
Purchased Call/S&P 500 INDEX/SPXB058$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	2,225,000	4237.86		103,463		86,692		144,030			(16,961)		10,186		0001
Purchased Call/S&P 500 INDEX/SPXB05BSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/20/2024	1	1,750,741	4547		79,830		72,248		91,698			(8,159)		8,260		0001
Purchased Call/S&P 500 INDEX/SPXB05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	1	1,626,339	4783		69,377		69,377		68,971			(381)		8,098		0001
Purchased Call/S&P 500 INDEX/SPXB059$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	1	2,226,000	4347.35		66,112		57,139		83,365			(9,419)		10,307		0001
Purchased Call/S&P 500 INDEX/SPXB05AS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	1	2,731,000	4502.88		84,115		73,716		98,320			(10,572)		12,786		0001
Purchased Call/S&P 500 INDEX/SPXB05DS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	1	3,062,000	4719.19		124,317		119,877		127,019			(5,405)		15,035		0001
Purchased Call/S&P 500 INDEX/SPXB05DSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	1	1,439,411	4704		67,011		64,771		66,888			(2,413)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXB05DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	1	2,798,480	4719		112,024		108,279		111,668			(4,034)		13,663		0001
Purchased Call/S&P 500 INDEX/SPXB05ESM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/19/2024	1	2,716,367	4766		145,812		144,583		144,039			(1,629)		13,376		0001
Purchased Call/S&P 500 INDEX/SPXB05ESZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	1	3,002,832	4782		135,604		135,604		134,881			(745)		14,952		0001
Purchased Call/S&P 500 INDEX/SPXC17JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2024	1	2,190,855	4229		111,551		84,816		155,283			(26,895)		9,543		0001
Purchased Call/S&P 500 INDEX/SPXB057$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	1	3,065,687	4137		119,923		99,270		174,794			(21,415)		13,874		0001
Purchased Call/S&P 500 INDEX/SPXG00K$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	2,446,000	4347.35		126,703		109,505		168,059			(18,051)		11,325		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	1	3,364,000	4415.24		66,944		58,092		81,107			(9,303)		15,650		0001
Purchased Call/S&P 500 INDEX/SPXG00H5D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	1	2,456,000	4247.68		53,050		43,285		69,954			(9,856)		11,096		0001
Purchased Call/S&P 500 INDEX/SPXB056SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	1	4,112,000	4247.68		158,312		129,172		214,293			(29,413)		18,577		0001
Purchased Call/S&P 500 INDEX/SPXB05BSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	1	2,014,000	4559.34		73,914		67,010		83,831			(7,432)		9,590		0001
Purchased Call/S&P 500 INDEX/SPXB05ESX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/26/2024	1	6,231,049	4775		285,899		285,899		284,485			(1,575)		30,984		0001
Purchased Call/S&P 500 INDEX/SPXC17N$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	1	2,338,000	4502.88		54,943		48,151		63,921			(6,905)		10,946		0001
Purchased Call/S&P 500 INDEX/SPXG000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	1	2,545,000	4550.43		43,520		39,574		48,574			(4,043)		12,136		0001
Purchased Call/S&P 500 INDEX/SPXB05C$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2023	11/29/2024	1	3,190,834	4552		200,886		186,857		239,440			(14,508)		15,262		0001
Purchased Call/S&P 500 INDEX/SPXB05CSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	3,127,372	4586		146,241		138,117		164,156			(9,241)		15,114		0001
Purchased Call/S&P 500 INDEX/SPXG00RS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	1	2,211,000	4585.59		120,500		113,490		140,600			(7,923)		10,685		0001
Purchased Call/S&P 500 INDEX/SPXB05C$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/09/2024	1	1,726,639	4604		105,266		99,741		119,396			(5,784)		8,381		0001
Purchased Call/S&P 500 INDEX/SPXB05ESV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/20/2024	1	3,145,865	4752		195,568		195,568		195,094			(1,096)		15,512		0001
Purchased Call/S&P 500 INDEX/SPXG000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	1	4,034,000	4569.78		91,168		84,656		102,148			(6,726)		19,438		0001
Purchased Call/S&P 500 INDEX/SPXC17KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2024	1	7,705,000	4373.2		422,234		336,395		553,288			(86,523)		34,399		0001
Purchased Call/S&P 500 INDEX/SPXC17LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	1	1,984,716	4315		91,186		73,504		122,438			(18,237)		8,876		0001
Purchased Call/S&P 500 INDEX/SPXB05E$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/19/2024	1	3,366,469	4768		142,725		140,732		144,041			(3,539)		16,577		0001
Purchased Call/S&P 500 INDEX/SPXG000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	1	2,501,342	4556		156,904		142,879		191,815			(14,383)		11,838		0001
Purchased Call/S&P 500 INDEX/SPXG00PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	2,443,000	4594.63		39,088		36,156		43,048			(3,222)		11,685		0001
Purchased Call/S&P 500 INDEX/SPXC17KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2024	1	2,674,355	4334		160,747		124,878		215,222			(36,113)		11,774		0001
Purchased Call/S&P 500 INDEX/SPXC17KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/04/2024	1	1,839,730	4309		95,870		74,179		125,178			(21,837)		8,028		0001
Purchased Call/S&P 500 INDEX/SPXC17KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	1	3,257,000	4327.78		182,066		143,630		246,330			(39,514)		14,390		0001
Purchased Call/S&P 500 INDEX/SPXG00UST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	1	2,782,000	4781.58		138,544		137,402		136,021			(1,514)		13,853		0001
Purchased Call/S&P 500 INDEX/SPXG00VSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2023	12/27/2024	1	3,855,000	4769.83		113,337		113,337		112,431			(623)		19,196		0001
Purchased Call/S&P 500 INDEX/SPXG00T$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2024	1	1,573,562	4768		58,011		57,041		60,136			(1,594)		7,748		0001
Purchased Call/S&P 500 INDEX/SPXG00PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	1	2,743,909	4550		125,949		115,163		145,229			(11,072)		13,085		0001
Purchased Call/S&P 500 INDEX/SPXG000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	3,162,584	4564		119,529		110,564		134,606			(9,851)		15,127		0001
Purchased Call/S&P 500 INDEX/SPXC17N$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2024	1	1,805,012	4413		126,144		110,463		151,583			(15,941)		8,424		0001
Purchased Call/S&P 500 INDEX/SPXC17N$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/04/2024	1	2,147,797	4570		91,664		85,587		104,772			(6,296)		10,349		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG0OR$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	1	2,382,000	4585.59		56,215		52,945		62,454			(3,696)		11,512		0001
Purchased Call/S&P 500 INDEX/SPXG0OSS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/12/2024	1	3,065,000	4643.7		145,894		138,679		157,874			(7,574)		14,942		0001
Purchased Call/S&P 500 INDEX/SPXG0OSSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	1	2,143,000	4707.09		112,508		107,253		117,689			(5,533)		10,462		0001
Purchased Call/S&P 500 INDEX/SPXC17K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	1	1,805,000	4314.6		101,261		80,953		136,447			(20,473)		8,072		0001
Purchased Call/S&P 500 INDEX/SPXC17NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2023	11/29/2024	1	1,531,084	.4557		75,405		70,336		87,515			(5,251)		7,323		0001
Purchased Call/S&P 500 INDEX/SPX9218$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	2,635,000	4288.39		64,558		48,773		85,170			(15,875)		11,457		0001
Purchased Call/S&P 500 INDEX/SPX9218$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	2,188,000	4229.45		33,914		25,715		45,333			(8,247)		9,530		0001
Purchased Call/S&P 500 INDEX/SPXC17MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	03/01/2024	1	4,500,000	.4200		17,760		10,149		3,803			(7,635)		9,198		0001
Purchased Call/S&P 500 INDEX/SPXC17NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/06/2024	1	2,114,000	4549.34		84,560		78,985		97,195			(5,776)		10,217		0001
Purchased Call/S&P 500 INDEX/SPXC17MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	1	3,441,271	.4318		171,953		145,682		221,485			(27,399)		15,754		0001
Purchased Call/S&P 500 INDEX/SPXG00VS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2023	12/27/2024	1	5,783,000	4769.83		143,997		143,997		142,794			(791)		28,796		0001
Purchased Call/S&P 500 INDEX/SPXC17MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2024	1	3,877,000	4193.8		94,211		78,682		129,108			(15,702)		17,720		0001
Purchased Call/S&P 500 INDEX/SPXB057$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4R0TD8PU41	10/30/2023	10/30/2024	1	3,619,000	4166.82		196,150		163,279		287,465			(33,228)		16,514		0001
Purchased Call/S&P 500 INDEX/SPXG00M$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	1	3,074,850	.4412		210,703		184,002		259,424			(27,132)		14,350		0001
Purchased Call/S&P 500 INDEX/SPXG00N$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	2,671,000	4514.02		150,377		133,251		182,805			(18,177)		12,505		0001
Purchased Call/S&P 500 INDEX/SPXG00N$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	1	1,602,477	.4514		101,090		89,826		120,980			(11,481)		7,502		0001
Purchased Call/S&P 500 INDEX/SPXG00O$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	1	1,526,468	.4557		66,839		60,865		78,169			(6,127)		7,224		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	1	6,330,000	4569.78		157,617		146,359		177,182			(11,627)		30,502		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2023	12/05/2024	1	3,007,000	4567.18		171,700		159,907		204,103			(12,197)		14,511		0001
Purchased Call/S&P 500 INDEX/SPXG00T$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	1	4,813,000	4740.56		168,936		163,367		170,143			(6,000)		23,666		0001
Purchased Call/S&P 500 INDEX/SPXC17LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	1	7,333,433	.4217		350,304		285,647		482,670			(65,262)		33,076		0001
Purchased Call/S&P 500 INDEX/SPXC17MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2024	1	2,032,000	4358.34		95,504		81,034		125,517			(15,093)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXC17MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2024	1	2,644,000	4411.55		78,791		68,618		96,495			(10,333)		12,340		0001
Purchased Call/S&P 500 INDEX/SPXC17NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2024	1	2,884,000	4594.63		37,492		34,703		40,806			(3,065)		13,856		0001
Purchased Call/S&P 500 INDEX/SPXC17LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	1	2,222,000	.4278		124,654		100,483		170,807			(24,931)		9,937		0001
Purchased Call/S&P 500 INDEX/SPXC17LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/25/2024	1	1,985,000	4137.23		108,183		89,303		160,291			(19,562)		8,983		0001
Purchased Call/S&P 500 INDEX/SPXC17NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/29/2024	1	2,336,000	4567.8		52,794		48,699		59,194			(4,484)		11,173		0001
Purchased Call/S&P 500 INDEX/SPXB05E$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4R0TD8PU41	12/27/2023	12/20/2024	1	2,626,378	.4698		124,445		123,399		122,978			(1,387)		12,951		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	1	1,757,775	4554		106,382		96,873		129,013			(9,752)		8,319		0001
Purchased Call/S&P 500 INDEX/SPXG00PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	1	4,588,000	4567.8		114,241		105,380		128,760			(9,703)		21,944		0001
Purchased Call/S&P 500 INDEX/SPXG00QSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/05/2023	11/29/2024	1	2,099,746	4595		124,322		115,641		151,389			(8,979)		10,043		0001
Purchased Call/S&P 500 INDEX/SPXC17LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2023	10/25/2024	1	3,854,218	4118		185,862		154,281		264,390			(31,921)		17,442		0001
Purchased Call/S&P 500 INDEX/SPXC17MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/01/2024	1	1,500,202	4238		85,236		72,214		107,330			(13,582)		6,868		0001
Purchased Call/S&P 500 INDEX/SPXC17MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2023	11/11/2024	1	2,416,000	4415.24		39,139		33,964		47,358			(5,439)		11,240		0001
Purchased Call/S&P 500 INDEX/SPXC17MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2023	02/16/2024	1	9,000,000	4200		30,600		15,468		5,140			(15,135)		16,148		0001
Purchased Call/S&P 500 INDEX/SPXC17NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	03/19/2024	1	4,550,000	4000		7,440		5,862		3,131			(1,734)		10,584		0001
Purchased Call/S&P 500 INDEX/SPXG00SSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/13/2023	12/13/2024	1	2,007,000	4707.09		42,548		40,561		43,516			(2,093)		9,799		0001
Purchased Call/S&P 500 INDEX/SPXC17NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/06/2024	1	6,118,000	4549.34		357,291		333,734		428,474			(24,405)		29,567		0001
Purchased Call/S&P 500 INDEX/SPXG00VSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/29/2023	12/27/2024	1	2,058,000	4769.83		95,903		95,903		95,423			(527)		10,248		0001
Purchased Call/S&P 500 INDEX/SPXC17NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	04/19/2024	1	9,100,000	4200		34,300		28,759		16,220			(6,143)		24,978		0001
Purchased Call/S&P 500 INDEX/SPXC170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/09/2024	1	2,428,000	4604.37		112,416		106,223		126,513			(7,045)		11,786		0001
Purchased Call/S&P 500 INDEX/SPXC170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/13/2024	1	5,734,000	4707.09		75,115		71,607		75,878			(3,694)		27,994		0001
Purchased Call/S&P 500 INDEX/SPXB05CSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	1,479,990	4604.37		64,676		61,082		72,494			(4,087)		7,153		0001
Purchased Call/S&P 500 INDEX/SPX8159S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/08/2024	1	2,459,000	4308.5		106,721		82,613		143,693			(24,940)		10,807		0001
Purchased Call/S&P 500 INDEX/SPX815BS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/06/2023	11/06/2024	1	3,197,000	4365.98		185,106		157,645		249,352			(27,817)		14,755		0001
Purchased Call/S&P 500 INDEX/SPXC17MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/01/2024	1	2,379,097	4318		106,034		89,835		135,180			(16,896)		10,892		0001
Purchased Call/S&P 500 INDEX/SPXC17MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2023	11/08/2024	1	2,333,000	4415.24		66,024		57,221		81,009			(9,251)		10,802		0001
Purchased Call/S&P 500 INDEX/SPX9218SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	2,001,000	4288.39		69,235		52,306		92,585			(17,025)		8,700		0001
Purchased Call/S&P 500 INDEX/SPX815ASC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2023	10/24/2024	1	3,746,454	4248		213,259		174,484		323,216			(39,146)		16,926		0001
Purchased Call/S&P 500 INDEX/SPX9219SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	1	2,133,000	4358.24		33,488		26,036		42,410			(7,503)		9,407		0001
Purchased Call/S&P 500 INDEX/SPX921ASD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	1	3,055,000	4278		76,070		61,319		98,266			(15,214)		13,662		0001
Purchased Call/S&P 500 INDEX/SPX815AST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	1	3,199,584	4238		160,573		135,665		210,248			(25,956)		14,648		0001
Purchased Call/S&P 500 INDEX/SPXB05BS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	1	2,744,000	4559.34		51,313		46,467		56,947			(5,216)		12,986		0001
Purchased Call/S&P 500 INDEX/SPXB05ES1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	1	3,678,731	4747		162,370		160,109		163,854			(4,015)		18,140		0001
Purchased Call/S&P 500 INDEX/SPXB05CSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2024	1	2,238,000	4604.37		59,978		56,674		65,890			(3,759)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXB05DSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2023	12/12/2024	1	2,849,413	4641		199,489		192,802		200,049			(7,204)		13,891		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05BSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	1	2,381,931	4554		146,430		133,521		177,451			(13,239)		11,359		0001
Purchased Call/S&P 500 INDEX/SPXB05DSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/17/2024	1	6,503,044	4719		324,657		314,792		321,412			(10,703)		31,931		0001
Purchased Call/S&P 500 INDEX/SPXB05DSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/18/2024	1	1,417,427	4741		67,816		65,761		67,132			(2,230)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXB05DST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/18/2024	1	1,659,093	4727		102,566		99,458		101,882			(3,372)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXB05BSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	1	2,332,989	4557		99,410		90,021		113,859			(10,105)		11,041		0001
Purchased Call/S&P 500 INDEX/SPX815ASU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	1	2,796,988	4238		182,780		154,427		247,478			(29,545)		12,805		0001
Purchased Call/S&P 500 INDEX/SPXB05DS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	1	8,389,000	4719.19		213,920		206,258		217,079			(9,326)		41,133		0001
Purchased Call/S&P 500 INDEX/SPX815BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/01/2024	1	7,853,000	4358.34		467,254		395,868		640,876			(74,452)		35,952		0001
Purchased Call/S&P 500 INDEX/SPX9219S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	1	1,616,000	4263.75		64,640		49,190		88,832			(15,542)		7,052		0001
Purchased Call/S&P 500 INDEX/SPXG00QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	1,410,192	4564		82,148		75,987		95,468			(6,770)		6,745		0001
Purchased Call/S&P 500 INDEX/SPX815BSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2023	11/21/2024	1	3,832,000	4538.19		96,183		86,114		109,753			(10,512)		18,107		0001
Purchased Call/S&P 500 INDEX/SPX815CS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/28/2023	12/27/2024	1	4,328,000	4783.35		242,801		242,801		238,919			(1,996)		21,551		0001
Purchased Call/S&P 500 INDEX/SPXB05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	1	3,265,353	4698		217,542		215,714		215,153			(2,424)		16,102		0001
Purchased Call/S&P 500 INDEX/SPX921BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2023	06/07/2024	1	2,085,000	4500		58,960		42,732		211,916			(16,348)		6,881		0001
Purchased Call/S&P 500 INDEX/SPX921DSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	1	2,926,000	4567.18		46,816		43,601		52,321			(3,326)		14,120		0001
Purchased Call/S&P 500 INDEX/SPXC17KSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/17/2024	1	3,279,900	4373		156,563		125,077		208,571			(31,741)		14,643		0001
Purchased Call/S&P 500 INDEX/SPXC17LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	1	2,081,000	4224.16		111,958		90,499		157,584			(22,145)		9,307		0001
Purchased Call/S&P 500 INDEX/SPX921ASQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/26/2023	10/25/2024	1	2,499,502	4187		95,514		78,845		137,060			(17,271)		11,311		0001
Purchased Call/S&P 500 INDEX/SPX921CSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	1	2,285,000	4550.43		81,346		73,971		93,020			(7,557)		10,896		0001
Purchased Call/S&P 500 INDEX/SPXC17LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/23/2024	1	2,716,000	4217.04		137,973		112,198		193,806			(26,011)		12,250		0001
Purchased Call/S&P 500 INDEX/SPXB05ESW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/26/2024	1	3,132,236	4775		131,456		131,456		130,683			(724)		15,575		0001
Purchased Call/S&P 500 INDEX/SPXC17LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2023	10/23/2024	1	4,588,140	4217		195,176		159,152		265,882			(36,362)		20,694		0001
Purchased Call/S&P 500 INDEX/SPXG00TSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/21/2023	12/18/2024	1	2,512,497	4741		111,671		109,799		116,067			(3,076)		12,354		0001
Purchased Call/S&P 500 INDEX/SPXB05FS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	1	4,123,248	4783		210,664		210,664		209,778			(1,157)		20,531		0001
Purchased Call/S&P 500 INDEX/SPXC17MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2023	02/23/2024	1	9,000,000	4200		32,400		17,522		6,228			(14,904)		17,309		0001
Purchased Call/S&P 500 INDEX/SPXC17NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2023	12/03/2024	1	2,423,000	4594.63		42,403		39,257		46,696			(3,457)		11,658		0001
Purchased Call/S&P 500 INDEX/SPX921GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2023	12/26/2024	1	5,347,720	4775		255,304		255,304		250,119			(2,104)		26,592		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921FSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	1	2,832,000	4719.19		77,880		75,068		79,766			(3,423)		13,826		0001
Purchased Call/S&P 500 INDEX/SPX921GSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	1	3,021,959	4782		143,350		143,350		140,206			(1,178)		15,048		0001
Purchased Call/S&P 500 INDEX/SPX921FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	3,788,000	4768.37		210,992		204,615		210,504			(6,918)		18,652		0001
Purchased Call/S&P 500 INDEX/SPX921ESO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	1	2,624,000	4567.18		76,883		71,603		86,974			(5,462)		12,663		0001
Purchased Call/S&P 500 INDEX/SPX921FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	3,034,000	4768.37		142,901		138,583		142,625			(4,685)		14,940		0001
Purchased Call/S&P 500 INDEX/SPXC17NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2024	1	3,396,000	4594.63		44,148		40,873		48,036			(3,599)		16,340		0001
Purchased Call/S&P 500 INDEX/SPXC17KSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/11/2024	1	3,379,005	4377		151,366		119,080		207,336			(33,176)		14,929		0001
Purchased Call/S&P 500 INDEX/SPXC17LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2024	1	1,919,000	4224.16		77,528		62,791		105,871			(15,210)		8,626		0001
Purchased Call/S&P 500 INDEX/SPXGOOUSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/27/2023	12/27/2024	1	3,961,000	4781.58		98,629		97,816		96,802			(1,078)		19,723		0001
Purchased Call/S&P 500 INDEX/SPX921GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	1	4,329,000	4698.35		241,125		234,501		261,242			(7,247)		21,346		0001
Purchased Call/S&P 500 INDEX/SPX921GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	1	2,486,000	4774.75		76,569		75,727		76,234			(1,046)		12,362		0001
Purchased Call/S&P 500 INDEX/SPXGOODSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2023	10/04/2024	1	1,547,741	4264		97,985		75,604		120,674			(23,150)		6,754		0001
Purchased Call/S&P 500 INDEX/SPXC17LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/25/2024	1	4,504,965	4187		202,320		167,012		297,044			(36,584)		20,387		0001
Purchased Call/S&P 500 INDEX/SPXC170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/11/2024	1	1,862,401	4621		92,440		89,333		92,026			(3,347)		9,066		0001
Purchased Call/S&P 500 INDEX/SPXGOODSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/05/2023	10/04/2024	1	3,333,000	4258.19		156,318		120,278		218,796			(37,259)		14,544		0001
Purchased Call/S&P 500 INDEX/SPXC17MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	11/01/2024	1	3,311,000	4237.86		67,876		56,874		90,400			(11,127)		15,158		0001
Purchased Call/S&P 500 INDEX/SPXC17MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/08/2024	1	2,284,000	4415.24		37,229		32,265		44,798			(5,216)		10,575		0001
Purchased Call/S&P 500 INDEX/SPXC17MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2024	1	2,303,000	4415.24		40,763		35,388		49,411			(5,649)		10,731		0001
Purchased Call/S&P 500 INDEX/SPXGOOFSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2024	1	3,229,000	4327.78		70,715		55,950		90,226			(15,181)		14,366		0001
Purchased Call/S&P 500 INDEX/SPXGOOHSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/24/2023	10/24/2024	1	2,512,000	4247.68		62,298		50,831		82,519			(11,574)		11,349		0001
Purchased Call/S&P 500 INDEX/SPXB057SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/31/2023	10/31/2024	1	5,378,000	4193.8		67,225		56,144		88,902			(11,204)		24,581		0001
Purchased Call/S&P 500 INDEX/SPXGOOJS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/03/2023	11/01/2024	1	4,621,000	4358.34		58,687		49,721		73,132			(9,351)		21,155		0001
Purchased Call/S&P 500 INDEX/SPXGOOJSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2024	1	3,856,000	4378.38		95,629		81,705		119,053			(14,109)		17,825		0001
Purchased Call/S&P 500 INDEX/SPXGOOJSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/01/2024	1	2,092,003	4358		97,541		83,100		124,966			(14,631)		9,577		0001
Purchased Call/S&P 500 INDEX/SPXGOOKSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	1	3,811,501	4366		177,533		151,612		227,822			(26,265)		17,591		0001
Purchased Call/S&P 500 INDEX/SPXGOOLS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	1	2,809,000	4415.24		62,360		54,045		76,105			(8,737)		13,006		0001
Purchased Call/S&P 500 INDEX/SPXGOOGSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2023	10/18/2024	1	2,425,000	4314.6		65,718		52,538		83,906			(13,287)		10,845		0001
Purchased Call/S&P 500 INDEX/SPXGOOMSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	1	2,836,787	4496		134,763		118,057		161,417			(16,984)		13,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	2,402,000	4508.24		99,443		87,873		117,602			(12,260)		11,245		0001
Purchased Call/S&P 500 INDEX/SPXG00NSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/21/2023	11/21/2024	1	2,449,000	4538.19		66,613		59,640		75,931			(7,280)		11,572		0001
Purchased Call/S&P 500 INDEX/SPXG00LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	1	3,230,000	4411.55		52,649		45,851		63,341			(6,905)		15,074		0001
Purchased Call/S&P 500 INDEX/SPXG00NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	1	4,779,296	4547		228,729		204,719		270,811			(25,066)		22,549		0001
Purchased Call/S&P 500 INDEX/SPXG00MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	1	2,031,010	4415		136,970		119,565		168,647			(17,686)		9,464		0001
Purchased Call/S&P 500 INDEX/SPXG00MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	2,733,000	4508.24		68,598		60,617		79,434			(8,457)		12,795		0001
Purchased Call/S&P 500 INDEX/SPXG00NSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/21/2023	11/21/2024	1	2,626,000	4538.19		83,769		75,000		96,536			(9,155)		12,409		0001
Purchased Call/S&P 500 INDEX/SPXG000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/22/2024	1	2,465,834	4558		74,074		67,265		83,857			(6,976)		11,670		0001
Purchased Call/S&P 500 INDEX/SPXG000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	2,639,000	4554.89		46,710		42,593		52,093			(4,223)		12,584		0001
Purchased Call/S&P 500 INDEX/SPXG00PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	1	4,691,648	4551		224,067		206,688		264,152			(19,030)		22,440		0001
Purchased Call/S&P 500 INDEX/SPXG00PSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2023	11/29/2024	1	2,440,000	4594.63		75,396		69,741		84,805			(6,214)		11,670		0001
Purchased Call/S&P 500 INDEX/SPXB056SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	1	4,426,000	4224.16		96,487		77,994		126,957			(19,085)		19,794		0001
Purchased Call/S&P 500 INDEX/SPXG00JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2024	1	2,697,000	4378.38		59,064		50,464		73,157			(8,714)		12,468		0001
Purchased Call/S&P 500 INDEX/SPXG00KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	4,505,000	4347.35		103,615		89,551		130,209			(14,762)		20,859		0001
Purchased Call/S&P 500 INDEX/SPXG00LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	1	2,004,519	4415		84,825		73,720		106,839			(11,279)		9,281		0001
Purchased Call/S&P 500 INDEX/SPXG00MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	1	1,771,306	4496		64,057		56,116		75,224			(8,073)		8,280		0001
Purchased Call/S&P 500 INDEX/SPXG00PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	1	3,809,000	4550.58		89,892		82,237		101,473			(7,859)		18,218		0001
Purchased Call/S&P 500 INDEX/SPXG00QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/29/2024	1	1,891,584	4558		82,701		76,712		95,741			(6,185)		9,047		0001
Purchased Call/S&P 500 INDEX/SPXG00SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2024	1	1,681,019	4644		85,888		81,866		88,360			(4,236)		8,195		0001
Purchased Call/S&P 500 INDEX/SPXG00USR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	1	2,957,000	4781.58		90,189		89,445		88,494			(986)		14,724		0001
Purchased Call/S&P 500 INDEX/SPXG00QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	2,916,948	4565		141,545		130,929		161,834			(11,666)		13,952		0001
Purchased Call/S&P 500 INDEX/SPXG00TSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2023	12/18/2024	1	2,438,056	4734		147,877		145,399		154,822			(4,074)		11,988		0001
Purchased Call/S&P 500 INDEX/SPXG00LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	1	2,719,000	4495.7		60,906		53,209		70,993			(7,821)		12,709		0001
Purchased Call/S&P 500 INDEX/SPXG00NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	3,461,753	4507		169,559		150,248		202,341			(20,496)		16,207		0001
Purchased Call/S&P 500 INDEX/SPXG00PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	1	2,931,000	4550.58		131,016		119,858		151,734			(11,455)		14,019		0001
Purchased Call/S&P 500 INDEX/SPXG000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	2,742,000	4554.89		64,985		59,257		72,924			(5,875)		13,076		0001
Purchased Call/S&P 500 INDEX/SPXG00RSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/11/2023	12/11/2024	1	2,997,000	4622.44		106,394		100,840		116,775			(5,814)		14,590		0001
Purchased Call/S&P 500 INDEX/SPXG00RSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/11/2023	12/06/2024	1	2,279,857	4578		147,229		139,437		167,177			(8,157)		11,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00S8K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	1	2,740,000	4707.09		158,098		150,714		166,504			(7,775)		13,377		0001
Purchased Call/S&P 500 INDEX/SPXB056$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	3,456,000	4217.04		55,296		44,966		72,550			(10,425)		15,587		0001
Purchased Call/S&P 500 INDEX/SPXB058$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	1	4,783,509	4167		230,714		192,579		326,977			(38,558)		21,828		0001
Purchased Call/S&P 500 INDEX/SPXG00P$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	2,281,000	4594.63		106,979		98,955		121,537			(8,817)		10,910		0001
Purchased Call/S&P 500 INDEX/SPXG00RS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	1	2,463,000	4585.59		87,437		82,350		99,067			(5,749)		11,903		0001
Purchased Call/S&P 500 INDEX/SPXG00U$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2023	12/27/2024	1	3,027,000	4783.35		106,248		106,248		104,637			(873)		15,073		0001
Purchased Call/S&P 500 INDEX/SPXG00U$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2023	12/27/2024	1	2,848,000	4783.35		133,002		133,002		130,823			(1,093)		14,181		0001
Purchased Call/S&P 500 INDEX/SPXG00S$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	1	2,674,000	4707.09		63,641		60,669		65,359			(3,130)		13,055		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	1	1,702,356	4288		99,333		74,708		141,651			(24,765)		7,334		0001
Purchased Call/S&P 500 INDEX/SPXJ13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	1	2,885,000	4327.78		36,928		29,218		46,523			(7,927)		12,836		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	2,639,261	4264		78,923		60,726		107,195			(18,812)		11,517		0001
Purchased Call/S&P 500 INDEX/SPXJ13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	1	4,145,000	4308.5		101,553		78,357		133,206			(23,993)		18,087		0001
Purchased Call/S&P 500 INDEX/SPXJ130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	2,410,000	4373.2		37,355		29,761		45,768			(7,655)		10,759		0001
Purchased Call/S&P 500 INDEX/SPXJ130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	2,566,000	4373.2		70,308		56,015		87,905			(14,407)		11,456		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	2,984,625	4264		74,886		57,621		100,862			(17,850)		13,024		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	1	5,321,000	4376.95		67,577		52,725		84,536			(14,955)		23,509		0001
Purchased Call/S&P 500 INDEX/SPXJ130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	1	10,038,000	4278		128,486		103,572		164,014			(25,697)		44,891		0001
Purchased Call/S&P 500 INDEX/SPXJ130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	4,601,000	4373.2		59,813		47,653		73,036			(12,257)		20,541		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	1	4,336,000	4247.68		54,634		44,577		71,199			(10,151)		19,589		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	1	3,701,000	4308.5		79,942		61,682		104,448			(18,887)		16,150		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	4,619,000	4166.82		108,547		90,356		148,947			(18,388)		21,077		0001
Purchased Call/S&P 500 INDEX/SPXJ13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2023	04/29/2024	1	8,500,000	4200		55,620		35,585		10,043			(20,118)		24,369		0001
Purchased Call/S&P 500 INDEX/SPXJ13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	1	2,498,000	4495.7		71,193		62,196		83,468			(9,142)		11,676		0001
Purchased Call/S&P 500 INDEX/SPXJ13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	1	3,116,000	4502.88		65,124		57,073		75,378			(8,185)		14,588		0001
Purchased Call/S&P 500 INDEX/SPXJ13XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	1	2,448,000	4502.88		61,934		54,278		72,103			(7,784)		11,461		0001
Purchased Call/S&P 500 INDEX/SPXG00ESP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/09/2023	10/04/2024	1	2,305,048	4309		144,011		111,117		178,464			(33,111)		10,058		0001
Purchased Call/S&P 500 INDEX/SPXG00F$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/11/2024	1	3,157,471	4331		206,045		162,999		270,116			(43,378)		13,950		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	2,602,000	4166.82		43,974		36,605		59,522			(7,449)		11,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	1	4,106,000	4278		90,332		72,816		116,288			(18,066)		18,363		0001
Purchased Call/S&P 500 INDEX/SPXG00FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/11/2024	1	4,305,000	4327.78		94,280		74,376		120,425			(20,462)		19,020		0001
Purchased Call/S&P 500 INDEX/SPXJ13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	2,345,000	4358.34		58,625		49,668		73,920			(9,341)		10,736		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2023	11/07/2024	1	1,932,977	4373		84,899		73,344		111,588			(12,128)		8,936		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2023	11/08/2024	1	4,674,000	4415.24		60,295		52,255		72,172			(8,448)		21,641		0001
Purchased Call/S&P 500 INDEX/SPXJ13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	1	2,845,000	4502.88		46,658		40,890		53,587			(5,864)		13,319		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	1	5,879,000	4382.78		135,805		116,404		167,604			(19,666)		27,221		0001
Purchased Call/S&P 500 INDEX/SPXJ13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	1	3,872,000	4502.88		96,800		84,833		112,698			(12,166)		18,127		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	2,585,000	4556.62		76,775		69,331		86,897			(8,181)		12,234		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	3,300,143	4264		51,726		39,801		68,761			(12,329)		14,401		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	1	3,563,370	4288		167,156		125,716		231,297			(41,673)		15,352		0001
Purchased Call/S&P 500 INDEX/SPXG00JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	1	1,757,336	4318		114,514		97,289		156,270			(17,447)		8,045		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	1	2,519,000	4308.5		41,815		32,343		54,098			(9,799)		11,051		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	1	6,542,000	4308.5		160,279		123,973		210,051			(37,559)		28,700		0001
Purchased Call/S&P 500 INDEX/SPXJ130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	1	5,656,000	4358.24		71,831		55,847		90,496			(16,093)		24,945		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	1	3,623,000	4288.39		186,585		140,964		258,629			(45,881)		15,752		0001
Purchased Call/S&P 500 INDEX/SPXK130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	1	2,534,000	4550.43		82,102		74,658		92,903			(7,627)		12,084		0001
Purchased Call/S&P 500 INDEX/SPXK132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	1	2,978,000	4549.34		47,946		44,785		53,524			(3,275)		14,392		0001
Purchased Call/S&P 500 INDEX/SPXK132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	1	2,215,000	4549.34		52,274		48,827		58,899			(3,571)		10,705		0001
Purchased Call/S&P 500 INDEX/SPXK133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	2,301,000	4604.37		36,356		34,353		39,465			(2,278)		11,169		0001
Purchased Call/S&P 500 INDEX/SPXK134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/06/2024	1	2,509,382	4604		116,723		110,854		127,065			(6,160)		12,127		0001
Purchased Call/S&P 500 INDEX/SPXK135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	1	3,638,000	4719.19		47,658		45,956		47,958			(2,072)		17,863		0001
Purchased Call/S&P 500 INDEX/SPXB059SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	1	1,963,000	4347.35		70,668		61,076		90,098			(10,068)		9,089		0001
Purchased Call/S&P 500 INDEX/SPXK133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	2,534,000	4604.37		40,797		38,531		44,342			(2,578)		12,246		0001
Purchased Call/S&P 500 INDEX/SPXJ130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	3,006,000	4559.34		39,379		35,660		43,444			(4,003)		14,226		0001
Purchased Call/S&P 500 INDEX/SPXK130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	6,350,000	4559.34		160,020		144,907		179,399			(16,266)		30,052		0001
Purchased Call/S&P 500 INDEX/SPXJ130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	1	2,681,000	4358.24		56,569		43,981		72,152			(12,674)		11,824		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/10/2024	1	2,917,910	4355		123,119		95,985		161,708			(27,322)		12,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	1	5,341,000	4224.16		120,707		97,762		159,917			(23,681)		24,008		0001
Purchased Call/S&P 500 INDEX/SPXJ13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	1	3,869,000	4358.34		46,815		39,741		58,052			(7,378)		17,828		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	1	2,744,000	4376.95		102,351		79,856		132,317			(22,651)		12,124		0001
Purchased Call/S&P 500 INDEX/SPXJ13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	1	2,940,000	4327.78		49,392		39,051		62,568			(10,632)		13,058		0001
Purchased Call/S&P 500 INDEX/SPXG00K$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	1	2,248,480	.4366		137,778		117,662		183,551			(20,384)		10,377		0001
Purchased Call/S&P 500 INDEX/SPXG00LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	1	2,982,000	4411.55		159,239		138,678		204,553			(20,884)		13,917		0001
Purchased Call/S&P 500 INDEX/SPXJ13WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	1	2,272,000	4347.35		41,578		35,934		51,718			(5,923)		10,520		0001
Purchased Call/S&P 500 INDEX/SPXJ13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2023	11/11/2024	1	2,343,000	4415.24		30,225		26,228		36,139			(4,200)		10,900		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	2,736,000	4556.62		66,485		60,039		74,638			(7,084)		12,948		0001
Purchased Call/S&P 500 INDEX/SPXK13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	1	9,587,000	4559.34		241,592		218,964		270,724			(24,357)		45,579		0001
Purchased Call/S&P 500 INDEX/SPXJ13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	1	1,726,000	4327.78		70,421		55,718		92,461			(15,118)		7,679		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	1	3,508,000	4224.16		44,552		36,083		58,100			(8,740)		15,769		0001
Purchased Call/S&P 500 INDEX/SPXK132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	1	2,504,000	4585.59		62,600		58,958		69,506			(4,116)		12,101		0001
Purchased Call/S&P 500 INDEX/SPXK133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	4,631,000	4604.37		99,567		94,035		108,990			(6,291)		22,381		0001
Purchased Call/S&P 500 INDEX/SPXG00J8K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	1	3,743,814	.4358		177,341		150,665		236,008			(27,019)		17,140		0001
Purchased Call/S&P 500 INDEX/SPXG00J8W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/01/2024	1	1,935,103	.4358		123,956		105,605		166,197			(18,593)		8,859		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2023	10/30/2024	1	1,570,891	.4167		96,369		80,440		141,307			(16,105)		7,168		0001
Purchased Call/S&P 500 INDEX/SPXJ13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	1	7,096,000	4317.78		89,410		75,540		113,629			(14,453)		32,486		0001
Purchased Call/S&P 500 INDEX/SPXJ13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	8,170,000	4358.34		201,799		170,969		254,460			(32,155)		37,403		0001
Purchased Call/S&P 500 INDEX/SPXG00H$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/24/2023	03/08/2024	1	8,500,000	.4400		256,820		128,410		851,188			(128,410)		18,344		0001
Purchased Call/S&P 500 INDEX/SPXG00LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	1	3,665,000	4415.24		211,837		183,592		275,931			(29,680)		16,970		0001
Purchased Call/S&P 500 INDEX/SPXG00LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	1	2,568,000	4411.55		56,496		49,201		68,569			(7,409)		11,985		0001
Purchased Call/S&P 500 INDEX/SPXK133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	2,498,000	4604.37		32,474		30,685		35,161			(2,035)		12,125		0001
Purchased Call/S&P 500 INDEX/SPXK134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	3,784,000	4719.55		83,626		80,383		85,273			(3,895)		18,474		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	1	3,961,000	4538.19		51,493		46,103		57,830			(5,628)		18,717		0001
Purchased Call/S&P 500 INDEX/SPXG00K$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	1	8,858,573	.4366		434,916		371,416		561,207			(64,344)		40,885		0001
Purchased Call/S&P 500 INDEX/SPXG00K$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	2,344,787	.4383		95,498		82,535		125,514			(13,605)		10,857		0001
Purchased Call/S&P 500 INDEX/SPXG00MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	2,943,000	4508.24		172,460		152,395		212,548			(21,262)		13,778		0001
Purchased Call/S&P 500 INDEX/SPXG00MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2024	1	1,645,426	.4496		67,026		59,206		80,357			(8,286)		7,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	1	3,708,000	4365.98		107,532		91,579		135,591			(16,159)		17,114		0001
Purchased Call/S&P 500 INDEX/SPXJ13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	3,617,000	4547.38		47,021		41,854		52,597			(5,267)		17,065		0001
Purchased Call/S&P 500 INDEX/SPXK134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	2,613,000	4643.7		62,189		59,114		66,002			(3,228)		12,739		0001
Purchased Call/S&P 500 INDEX/SPXK131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	1	2,432,000	4550.58		40,614		37,155		45,485			(3,551)		11,632		0001
Purchased Call/S&P 500 INDEX/SPXK132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	1	3,754,000	4569.78		53,307		49,499		59,052			(3,932)		18,089		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	7,594,000	4556.62		98,722		89,151		109,891			(10,520)		35,939		0001
Purchased Call/S&P 500 INDEX/SPXK132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2023	12/04/2024	1	2,545,367	4570		94,189		87,702		107,252			(6,709)		12,265		0001
Purchased Call/S&P 500 INDEX/SPXK134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	12/12/2024	1	2,322,281	4635		113,376		108,967		117,266			(5,295)		11,321		0001
Purchased Call/S&P 500 INDEX/SPXB058SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	3,356,000	4237.86		89,941		75,362		120,253			(14,744)		15,364		0001
Purchased Call/S&P 500 INDEX/SPXK132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	1	2,286,000	4567.18		47,092		43,857		52,559			(3,345)		11,032		0001
Purchased Call/S&P 500 INDEX/SPXK133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	2,100,000	4604.37		27,300		25,783		29,572			(1,725)		10,149		0001
Purchased Call/S&P 500 INDEX/SPXJ130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	2,107,000	4373.2		48,461		38,609		60,255			(9,931)		9,407		0001
Purchased Call/S&P 500 INDEX/SPXK133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	2,921,000	4604.37		87,338		82,486		96,195			(5,519)		14,117		0001
Purchased Call/S&P 500 INDEX/SPXK133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	1	2,500,000	4604.37		32,500		30,714		35,179			(2,031)		12,153		0001
Purchased Call/S&P 500 INDEX/SPXK133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	1	3,392,000	4622.44		60,038		56,905		64,432			(3,281)		16,513		0001
Purchased Call/S&P 500 INDEX/SPXK134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2024	1	2,310,815	4631		95,643		91,164		99,183			(4,717)		11,266		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	1	2,743,000	4538.19		44,162		39,539		49,800			(4,826)		12,962		0001
Purchased Call/S&P 500 INDEX/SPXK137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	5,082,000	4754.63		126,034		124,278		126,472			(3,116)		25,059		0001
Purchased Call/S&P 500 INDEX/SPXK137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	1	5,427,000	4754.63		135,132		133,266		135,132			(3,314)		26,874		0001
Purchased Call/S&P 500 INDEX/SPXK137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	1	2,455,000	4754.63		35,598		35,107		35,444			(871)		12,174		0001
Purchased Call/S&P 500 INDEX/SPXK139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/20/2024	1	3,275,258	4747		146,528		146,528		143,168			(1,228)		16,150		0001
Purchased Call/S&P 500 INDEX/SPXK139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	9,992,000	4769.83		248,801		248,801		246,643			(1,352)		50,028		0001
Purchased Call/S&P 500 INDEX/SPXK136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	2,347,000	4768.37		40,134		38,921		39,257			(1,316)		11,557		0001
Purchased Call/S&P 500 INDEX/SPXK139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	1,993,000	4769.83		55,405		55,405		54,808			(301)		9,979		0001
Purchased Call/S&P 500 INDEX/SPXGO0MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	1	3,216,020	4412		168,486		147,136		198,011			(21,696)		15,009		0001
Purchased Call/S&P 500 INDEX/SPXGO0MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	1	2,886,239	4496		185,333		162,357		230,952			(23,357)		13,491		0001
Purchased Call/S&P 500 INDEX/SPXGO0MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	2,179,394	4503		79,516		70,265		94,822			(9,803)		10,203		0001
Purchased Call/S&P 500 INDEX/SPXGO0NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	1	2,019,037	4547		92,037		82,375		108,505			(10,086)		9,526		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	1	2,645,784	4366		96,142		82,105		121,080			(14,224)		12,211		0001
Purchased Call/S&P 500 INDEX/SPXG00JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	1	6,387,429	4366		281,686		240,558		359,599			(41,674)		29,480		0001
Purchased Call/S&P 500 INDEX/SPXG00LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	1	2,785,000	4495.7		163,201		142,577		203,181			(20,958)		13,018		0001
Purchased Call/S&P 500 INDEX/SPXG00PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	1	4,813,000	4550.58		267,122		244,372		317,713			(23,355)		23,020		0001
Purchased Call/S&P 500 INDEX/SPXG00PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/27/2024	1	2,239,300	4551		99,035		91,311		116,103			(8,458)		10,678		0001
Purchased Call/S&P 500 INDEX/SPXK136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	3,660,000	4768.37		91,866		89,090		90,162			(3,012)		18,022		0001
Purchased Call/S&P 500 INDEX/SPXK139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	9,199,000	4769.83		119,587		119,587		117,738			(657)		45,806		0001
Purchased Call/S&P 500 INDEX/SPXG00PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	1	3,052,000	4594.63		48,832		45,200		53,738			(3,992)		14,663		0001
Purchased Call/S&P 500 INDEX/SPXK133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	1	5,940,000	4604.37		148,500		140,250		163,198			(9,383)		28,707		0001
Purchased Call/S&P 500 INDEX/SPXK133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	1	3,222,000	4622.44		72,495		68,711		78,194			(3,961)		15,685		0001
Purchased Call/S&P 500 INDEX/SPXK134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/11/2024	1	1,839,731	4622		69,117		65,689		74,934			(3,598)		8,956		0001
Purchased Call/S&P 500 INDEX/SPXK135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	1	5,979,000	4719.19		78,325		75,497		78,856			(3,443)		29,191		0001
Purchased Call/S&P 500 INDEX/SPXK137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	1	9,046,000	4754.63		225,245		222,143		225,306			(5,509)		44,857		0001
Purchased Call/S&P 500 INDEX/SPXK136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	3,339,000	4768.37		43,741		42,419		42,620			(1,434)		16,442		0001
Purchased Call/S&P 500 INDEX/SPXK136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	1,932,000	4698.35		45,209		43,967		47,091			(1,359)		9,527		0001
Purchased Call/S&P 500 INDEX/SPXG00NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	1	1,566,365	4514		64,355		57,184		74,024			(7,309)		7,333		0001
Purchased Call/S&P 500 INDEX/SPXG00PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	1	2,194,000	4594.63		43,880		40,616		48,268			(3,587)		10,541		0001
Purchased Call/S&P 500 INDEX/SPXK138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	2,537,000	4781.58		59,366		58,877		58,351			(649)		12,633		0001
Purchased Call/S&P 500 INDEX/SPXG00NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2024	1	2,455,000	4547.38		53,028		47,201		59,790			(5,940)		11,583		0001
Purchased Call/S&P 500 INDEX/SPXG00PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	1	2,047,761	4551		73,985		68,246		85,547			(6,284)		9,794		0001
Purchased Call/S&P 500 INDEX/SPXG00NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2024	1	4,716,000	4547.38		258,437		230,037		305,875			(28,951)		22,250		0001
Purchased Call/S&P 500 INDEX/SPXG00G9F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	1	2,125,000	4550.43		115,600		105,120		135,833			(10,739)		10,133		0001
Purchased Call/S&P 500 INDEX/SPXB059S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	3,605,000	4378.38		198,636		169,713		261,872			(29,307)		16,665		0001
Purchased Call/S&P 500 INDEX/SPXK138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	2,767,000	4781.58		44,272		43,907		43,402			(484)		13,778		0001
Purchased Call/S&P 500 INDEX/SPXK137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	1	2,011,000	4754.63		25,942		25,584		25,908			(636)		9,958		0001
Purchased Call/S&P 500 INDEX/SPXK139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	3,421,000	4783.35		75,262		75,262		74,492			(619)		17,035		0001
Purchased Call/S&P 500 INDEX/SPXK139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	7,309,000	4783.35		181,994		181,994		179,962			(1,496)		36,394		0001
Purchased Call/S&P 500 INDEX/SPXJ13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	1	3,331,815	4288		204,118		153,515		293,800			(50,888)		14,355		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	7,539,000	4258.19		94,238		72,511		124,629			(22,462)		32,897		0001
Purchased Call/S&P 500 INDEX/SPXJ130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	1	7,265,000	4308.5		180,172		139,472		235,966			(42,105)		31,929		0001
Purchased Call/S&P 500 INDEX/SPXJ13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	1	2,779,000	4327.78		45,854		36,173		58,085			(9,952)		12,278		0001
Purchased Call/S&P 500 INDEX/SPXJ130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2023	10/17/2024	1	2,199,866	4373		119,337		96,132		169,010			(23,933)		9,821		0001
Purchased Call/S&P 500 INDEX/SPXK139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	2,840,000	4783.35		85,200		85,200		84,007			(700)		14,142		0001
Purchased Call/S&P 500 INDEX/SPXG00PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	2,524,000	4594.63		59,314		54,865		65,624			(4,889)		12,072		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	1	2,607,000	4308.5		65,436		50,489		85,811			(15,460)		11,376		0001
Purchased Call/S&P 500 INDEX/SPXJ13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	1	3,546,000	4327.78		45,389		35,807		57,251			(9,851)		15,667		0001
Purchased Call/S&P 500 INDEX/SPXJ13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	2,162,000	4117.37		53,618		44,460		75,112			(9,496)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	2,374,000	4166.82		69,083		57,506		95,655			(11,703)		10,833		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	1	4,494,000	4224.16		57,074		46,135		74,505			(11,289)		20,098		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	2,022,000	4166.82		68,546		57,059		95,937			(11,612)		9,227		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	1	5,226,000	4382.78		66,893		57,337		81,614			(9,687)		24,197		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	1	2,787,000	4308.5		81,102		62,577		106,833			(19,161)		12,161		0001
Purchased Call/S&P 500 INDEX/SPXJ130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	2,946,000	4335.66		64,517		49,983		83,372			(14,631)		12,970		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	1	3,993,000	4376.95		86,648		67,605		109,701			(19,176)		17,642		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2023	10/24/2024	1	1,253,066	4248		48,705		40,181		73,162			(8,831)		5,661		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	1	3,678,000	4378.38		47,078		40,224		58,245			(6,946)		17,002		0001
Purchased Call/S&P 500 INDEX/SPXJ13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2023	11/12/2024	1	2,136,976	4415		89,235		77,896		104,256			(11,522)		9,958		0001
Purchased Call/S&P 500 INDEX/SPXJ13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	4,010,000	4514.02		52,130		46,193		59,276			(6,301)		18,773		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	1,967,000	4556.62		38,947		35,171		43,586			(4,150)		9,309		0001
Purchased Call/S&P 500 INDEX/SPXK132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	1	2,065,000	4585.59		43,778		41,231		48,392			(2,879)		9,980		0001
Purchased Call/S&P 500 INDEX/SPXJ130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	1	4,275,000	4308.5		111,150		85,972		145,571			(26,046)		18,755		0001
Purchased Call/S&P 500 INDEX/SPXJ13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	1	2,257,000	4514.02		37,692		33,399		43,112			(4,556)		10,566		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	1	3,384,000	4224.16		53,467		43,219		69,934			(10,576)		15,134		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	1	2,127,000	4224.16		33,394		27,064		43,876			(6,534)		9,577		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	2,997,000	4258.19		64,136		49,349		85,906			(15,287)		13,078		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	4,238,168	4264		50,873		39,144		67,295			(12,126)		18,494		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	3,163,703	4264		147,109		113,192		195,539			(35,064)		13,805		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	1	6,486,000	4186.77		81,724		66,906		108,080			(14,960)		29,352		0001
Purchased Call/S&P 500 INDEX/SPXK135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	1	2,108,000	4740.56		48,062		46,478		48,047			(1,707)		10,365		0001
Purchased Call/S&P 500 INDEX/SPXK132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	1	5,644,000	4585.59		72,808		68,572		80,215			(4,787)		27,276		0001
Purchased Call/S&P 500 INDEX/SPXK134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	2,718,000	4643.7		58,981		56,064		62,549			(3,062)		13,251		0001
Purchased Call/S&P 500 INDEX/SPXK135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	1	1,932,000	4740.56		34,776		33,630		34,718			(1,235)		9,500		0001
Purchased Call/S&P 500 INDEX/SPXK139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	5,150,000	4783.35		66,950		66,950		66,198			(550)		25,644		0001
Purchased Call/S&P 500 INDEX/SPXG000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	1	2,379,000	4569.78		138,934		129,010		163,554			(10,249)		11,464		0001
Purchased Call/S&P 500 INDEX/SPXG00R$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2023	12/10/2024	1	2,045,000	4604.37		48,262		45,610		53,112			(3,016)		9,941		0001
Purchased Call/S&P 500 INDEX/SPXG00S$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/13/2023	12/13/2024	1	3,276,000	4707.09		116,298		110,867		120,110			(5,720)		15,994		0001
Purchased Call/S&P 500 INDEX/SPXK133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	5,888,000	4604.37		147,200		139,090		161,710			(9,225)		28,581		0001
Purchased Call/S&P 500 INDEX/SPXK134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	5,279,000	4643.7		133,031		126,452		141,729			(6,906)		25,736		0001
Purchased Call/S&P 500 INDEX/SPXK134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	4,234,000	4643.7		126,173		119,934		134,820			(6,550)		20,641		0001
Purchased Call/S&P 500 INDEX/SPXJ133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	2,528,000	4117.37		39,437		32,645		54,427			(7,042)		11,440		0001
Purchased Call/S&P 500 INDEX/SPXJ13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2023	11/12/2024	1	2,657,974	.4415		132,566		115,721		156,417			(17,117)		12,385		0001
Purchased Call/S&P 500 INDEX/SPXK139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	2,051,000	4769.83		71,580		71,580		70,792			(389)		10,269		0001
Purchased Call/S&P 500 INDEX/SPXK137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	3,621,000	4754.63		47,073		46,417		46,633			(1,164)		17,855		0001
Purchased Call/S&P 500 INDEX/SPXK139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/20/2024	1	1,611,534	.4698		91,859		91,859		89,708			(770)		7,947		0001
Purchased Call/S&P 500 INDEX/SPXK139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	1	5,838,000	4769.83		145,366		145,366		144,158			(792)		29,190		0001
Purchased Call/S&P 500 INDEX/SPXG00R$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/07/2023	12/06/2024	1	2,338,361	.4549		110,304		103,888		124,794			(7,253)		11,301		0001
Purchased Call/S&P 500 INDEX/SPXK136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	5,493,000	4698.35		70,860		68,913		73,292			(2,130)		27,086		0001
Purchased Call/S&P 500 INDEX/SPXK136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	2,306,000	4746.75		47,273		46,485		47,525			(1,295)		11,371		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	2,843,000	4514.02		27,861		24,723		31,650			(3,331)		13,393		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	2,255,000	4514.02		59,758		53,027		69,140			(7,145)		10,623		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	3,300,000	4556.62		69,300		62,581		77,662			(7,384)		15,617		0001
Purchased Call/S&P 500 INDEX/SPXK131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	1	1,827,000	4550.58		19,732		18,051		21,903			(1,725)		8,738		0001
Purchased Call/S&P 500 INDEX/SPXK138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	2,914,000	4774.75		51,578		51,011		50,325			(705)		14,490		0001
Purchased Call/S&P 500 INDEX/SPXK139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	4,943,000	4769.83		105,780		105,780		104,910			(581)		24,613		0001
Purchased Call/S&P 500 INDEX/SPXG00S$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/13/2023	12/13/2024	1	2,085,000	4707.09		52,751		50,287		54,118			(2,594)		10,179		0001
Purchased Call/S&P 500 INDEX/SPXK133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	1	3,594,000	4604.37		79,427		75,051		86,928			(4,978)		17,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	3,926,000	4643.7		51,431		48,887		54,135			(2,670)		19,140		0001
Purchased Call/S&P 500 INDEX/SPXX136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	2,072,000	4698.35		43,719		42,518		45,398			(1,314)		10,217		0001
Purchased Call/S&P 500 INDEX/SPXX136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	4,088,000	4746.75		52,735		51,856		52,923			(1,445)		20,158		0001
Purchased Call/S&P 500 INDEX/SPXG00TST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/21/2023	12/20/2024	1	2,542,000	4746.75		73,210		71,989		74,175			(2,006)		12,535		0001
Purchased Call/S&P 500 INDEX/SPXG00U$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/21/2023	12/20/2024	1	1,907,530	4698		84,866		83,452		87,784			(2,325)		9,406		0001
Purchased Call/S&P 500 INDEX/SPXG00U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/27/2023	12/27/2024	1	3,720,000	4781.58		213,528		211,768		209,710			(2,334)		18,523		0001
Purchased Call/S&P 500 INDEX/SPXX136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	3,207,000	4768.37		72,799		70,599		71,639			(2,387)		15,792		0001
Purchased Call/S&P 500 INDEX/SPXX138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	7,759,000	4781.58		100,091		99,266		98,202			(1,094)		38,635		0001
Purchased Call/S&P 500 INDEX/SPXG00V$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/29/2023	12/30/2024	1	2,520,000	4769.83		117,432		117,432		116,938			(640)		12,600		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	1	2,388,000	4569.78		130,385		121,072		152,117			(9,619)		11,507		0001
Purchased Call/S&P 500 INDEX/SPXG00S$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2024	1	2,366,646	4604		116,616		110,818		126,441			(6,087)		11,504		0001
Purchased Call/S&P 500 INDEX/SPXG00T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	12/18/2023	12/18/2024	1	2,170,000	4740.56		55,335		53,511		55,580			(1,965)		10,670		0001
Purchased Call/S&P 500 INDEX/SPXG00Q$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/27/2024	1	3,023,784	4554		193,197		178,627		226,214			(16,011)		14,419		0001
Purchased Call/S&P 500 INDEX/SPXG00E$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/09/2023	10/09/2024	1	2,392,000	4335.66		79,893		61,895		105,094			(18,118)		10,531		0001
Purchased Call/S&P 500 INDEX/SPXG00E$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/09/2023	10/09/2024	1	3,803,000	4335.66		195,094		151,144		266,613			(44,243)		16,743		0001
Purchased Call/S&P 500 INDEX/SPXG00D$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/06/2023	10/04/2024	1	2,927,000	4308.5		45,661		35,232		59,389			(10,788)		12,772		0001
Purchased Call/S&P 500 INDEX/SPXG00E$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/09/2023	10/04/2024	1	3,632,066	4309		172,318		132,958		208,201			(39,619)		15,849		0001
Purchased Call/S&P 500 INDEX/SPXG00C$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/03/2023	10/02/2024	1	1,642,453	4288		79,116		59,937		117,451			(19,291)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXG00D$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/05/2023	10/03/2024	1	2,165,478	4229		97,628		75,057		133,647			(23,334)		9,432		0001
Purchased Call/S&P 500 INDEX/SPXG00C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/03/2023	10/02/2024	1	1,745,370	4288		96,080		72,788		145,975			(23,428)		7,589		0001
Purchased Call/S&P 500 INDEX/SPXG00D$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/04/2023	10/02/2024	1	3,966,761	4288		233,960		177,732		345,618			(56,562)		17,247		0001
Purchased Call/S&P 500 INDEX/SPXG00D$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/05/2023	10/04/2024	1	2,440,000	4258.19		124,440		95,750		175,324			(29,661)		10,647		0001
Purchased Call/S&P 500 INDEX/SPXG00E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/09/2023	10/04/2024	1	1,960,368	4309		111,871		86,318		137,259			(25,721)		8,554		0001
Purchased Call/S&P 500 INDEX/SPXG00F$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/11/2024	1	1,661,868	4328		103,300		81,719		134,447			(21,747)		7,342		0001
Purchased Call/S&P 500 INDEX/SPXG00G$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	1	2,243,672	4374		103,534		82,428		135,023			(21,274)		10,000		0001
Purchased Call/S&P 500 INDEX/SPXG00E$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/09/2023	10/09/2024	1	3,210,000	4335.66		149,907		116,137		202,843			(33,995)		14,133		0001
Purchased Call/S&P 500 INDEX/SPXG00G$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	1	7,255,852	4374		343,645		273,591		449,080			(70,612)		32,338		0001
Purchased Call/S&P 500 INDEX/SPXG00H$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/24/2023	10/24/2024	1	2,636,000	4247.68		77,235		63,019		103,181			(14,350)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXG00H$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770XOHC3ZE78	10/24/2023	05/31/2024	1	4,250,000	4500		149,600		103,622		415,255			(46,240)		13,713		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG001$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/27/2023	10/25/2024	1	2,639,000	4117.37		95,532		79,079		136,606			(17,059)		11,943		0001
Purchased Call/S&P 500 INDEX/SPXG00FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	1	2,423,766	4375		138,395		108,876		194,369			(30,333)		10,709		0001
Purchased Call/S&P 500 INDEX/SPXG00GSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2023	10/18/2024	1	3,793,000	4314.6		94,825		75,808		120,983			(19,172)		16,963		0001
Purchased Call/S&P 500 INDEX/SPXG00GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	1	3,831,300	4374		161,315		128,430		208,736			(33,147)		17,075		0001
Purchased Call/S&P 500 INDEX/SPXG00F$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/16/2024	1	7,262,000	4373.63		180,824		143,566		227,249			(37,548)		32,365		0001
Purchased Call/S&P 500 INDEX/SPXG00GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	1	3,616,992	4374		222,488		177,132		300,020			(45,717)		16,120		0001
Purchased Call/S&P 500 INDEX/SPXG00LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	1	6,062,000	4415.24		150,338		130,513		184,030			(20,835)		28,247		0001
Purchased Call/S&P 500 INDEX/SPXG00MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	1	2,069,017	4412		80,349		70,167		93,882			(10,346)		9,656		0001
Purchased Call/S&P 500 INDEX/SPXG00HSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/24/2023	10/24/2024	1	2,984,000	4247.68		77,882		63,547		103,916			(14,470)		13,481		0001
Purchased Call/S&P 500 INDEX/SPXG00KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	3,638,000	4347.35		216,825		187,394		295,892			(30,890)		16,845		0001
Purchased Call/S&P 500 INDEX/SPXG00MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/13/2024	1	1,434,069	4413		68,965		60,392		80,105			(8,715)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXG00KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	3,326,000	4347.35		82,485		71,289		103,691			(11,751)		15,400		0001
Purchased Call/S&P 500 INDEX/SPXG00MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	1	1,797,003	4415		99,723		87,051		119,814			(12,876)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXG00HSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/27/2023	10/25/2024	1	2,405,000	4117.37		58,201		48,177		81,545			(10,393)		10,884		0001
Purchased Call/S&P 500 INDEX/SPXG00LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	1	2,984,000	4415.24		68,035		59,064		82,922			(9,429)		13,904		0001
Purchased Call/S&P 500 INDEX/SPXG00LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	1	4,315,000	4495.7		107,875		94,242		126,320			(13,853)		20,170		0001
Purchased Call/S&P 500 INDEX/SPXG00JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	1	1,987,403	4358		82,313		69,931		107,899			(12,541)		9,099		0001
Purchased Call/S&P 500 INDEX/SPXG00JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2024	1	1,965,611	4358		90,096		76,905		115,064			(13,366)		9,057		0001
Purchased Call/S&P 500 INDEX/SPXG00KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	1	2,108,768	4366		134,288		114,682		180,305			(19,867)		9,733		0001
Purchased Call/S&P 500 INDEX/SPXG00LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	1	3,904,000	4411.55		97,210		84,658		118,607			(12,749)		18,220		0001
Purchased Call/S&P 500 INDEX/SPXG00LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	1	2,671,220	4415		129,059		112,162		164,790			(17,160)		12,368		0001
Purchased Call/S&P 500 INDEX/SPXG00LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	1	7,298,000	4415.24		181,720		157,691		221,764			(25,253)		33,952		0001
Purchased Call/S&P 500 INDEX/SPXG00LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	1	4,427,529	4354		219,062		189,854		273,963			(30,693)		20,500		0001
Purchased Call/S&P 500 INDEX/SPXG00NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	1	3,778,000	4514.02		89,161		79,090		102,877			(10,690)		17,770		0001
Purchased Call/S&P 500 INDEX/SPXG00QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	2,302,518	4550		85,605		78,059		98,525			(7,740)		10,980		0001
Purchased Call/S&P 500 INDEX/SPXG00LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	1	2,819,000	4495.7		145,179		126,832		177,155			(18,643)		13,177		0001
Purchased Call/S&P 500 INDEX/SPXG00NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	1	7,118,000	4514.02		178,662		158,538		206,068			(21,362)		33,532		0001
Purchased Call/S&P 500 INDEX/SPXG00NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	1	1,718,910	4547		102,155		91,431		124,286			(11,195)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXG00LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	1	2,488,000	4495.7		62,946		54,992		73,705			(8,083)		11,630		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	3,445,000	4514.02		78,202		69,295		90,272			(9,453)		16,128		0001
Purchased Call/S&P 500 INDEX/SPXG00NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	1	2,387,375	4547		103,226		92,390		121,167			(11,312)		11,264		0001
Purchased Call/S&P 500 INDEX/SPXG00QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	1	2,011,000	4550.43		46,655		42,425		52,243			(4,334)		9,590		0001
Purchased Call/S&P 500 INDEX/SPXG00MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	1	4,830,273	4415		249,312		217,631		297,590			(32,191)		22,507		0001
Purchased Call/S&P 500 INDEX/SPXG00MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	1	4,296,850	4412		207,559		181,257		246,014			(26,727)		20,053		0001
Purchased Call/S&P 500 INDEX/SPXG00NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	1,618,458	4508		104,487		92,587		129,467			(12,630)		7,577		0001
Purchased Call/S&P 500 INDEX/SPXG00NSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/21/2023	11/21/2024	1	2,016,000	4538.19		41,731		37,363		47,262			(4,561)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXG00MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	2,534,000	4508.24		138,863		122,707		169,262			(17,120)		11,863		0001
Purchased Call/S&P 500 INDEX/SPXG00NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2024	1	3,416,000	4547.38		85,742		76,319		97,152			(9,605)		16,117		0001
Purchased Call/S&P 500 INDEX/SPXG00NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	1	1,514,371	4507		66,844		59,396		77,048			(7,592)		7,090		0001
Purchased Call/S&P 500 INDEX/SPXG00NSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/21/2023	11/21/2024	1	2,606,000	4538.19		61,762		55,297		70,108			(6,750)		12,314		0001
Purchased Call/S&P 500 INDEX/SPXG00NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	1	3,001,823	4514		149,306		132,670		174,052			(16,957)		14,053		0001
Purchased Call/S&P 500 INDEX/SPXG00NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/15/2024	1	1,525,739	4514		96,753		86,454		116,879			(10,750)		7,143		0001
Purchased Call/S&P 500 INDEX/SPXG00QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	1	3,205,903	4547		200,502		179,455		246,157			(21,973)		15,126		0001
Purchased Call/S&P 500 INDEX/SPXG00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	1	2,327,549	4555		98,628		90,182		113,290			(8,671)		11,099		0001
Purchased Call/S&P 500 INDEX/SPXG00QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	3,107,944	4550		138,116		125,941		160,874			(12,487)		14,821		0001
Purchased Call/S&P 500 INDEX/SPXG00QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	1	2,017,000	4550.58		42,962		39,303		48,235			(3,756)		9,647		0001
Purchased Call/S&P 500 INDEX/SPXG00PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	1	2,240,071	4553		140,958		128,887		168,441			(12,392)		10,682		0001
Purchased Call/S&P 500 INDEX/SPXG00PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	1	2,031,000	4594.63		44,682		41,359		49,415			(3,652)		9,758		0001
Purchased Call/S&P 500 INDEX/SPXG00MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	1	1,510,555	4496		92,544		81,072		114,359			(11,663)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXG00NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	8,248,000	4514.02		207,025		183,447		239,040			(25,025)		38,614		0001
Purchased Call/S&P 500 INDEX/SPXG00NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	1	2,185,354	4506		134,112		119,169		159,209			(15,232)		10,231		0001
Purchased Call/S&P 500 INDEX/SPXG00QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	4,200,047	4550		203,577		185,631		238,845			(18,406)		20,028		0001
Purchased Call/S&P 500 INDEX/SPXG00PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/27/2024	1	1,594,212	4555		65,030		59,958		75,908			(5,554)		7,602		0001
Purchased Call/S&P 500 INDEX/SPXG00PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	2,185,000	4594.63		45,667		42,242		50,297			(3,764)		10,451		0001
Purchased Call/S&P 500 INDEX/SPXG00PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	1	2,015,000	4594.63		47,353		43,830		52,350			(3,871)		9,681		0001
Purchased Call/S&P 500 INDEX/SPXG00QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	2,844,000	4554.89		73,944		67,426		83,283			(6,685)		13,562		0001
Purchased Call/S&P 500 INDEX/SPXG00QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	3,006,000	4554.89		171,943		156,786		203,278			(15,546)		14,334		0001
Purchased Call/S&P 500 INDEX/SPXJ130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	3,605,000	4335.66		88,323		68,426		114,558			(20,029)		15,872		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	1	4,702,000	4781.58		99,212		98,395		97,335			(1,084)		23,413		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	4,596,323	4264		235,166		180,947		315,528			(56,053)		20,057		0001
Purchased Call/S&P 500 INDEX/SPXJ130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	1	3,852,000	4308.5		48,535		37,571		62,673			(11,342)		16,929		0001
Purchased Call/S&P 500 INDEX/SPXJ130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	1	2,782,000	4308.5		43,677		33,811		56,391			(10,207)		12,227		0001
Purchased Call/S&P 500 INDEX/SPXJ130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	1	3,092,000	4308.5		66,787		51,700		87,136			(15,608)		13,589		0001
Purchased Call/S&P 500 INDEX/SPXJ130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	1	2,856,000	4314.6		45,696		36,532		57,515			(9,239)		12,772		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	1	2,129,000	4247.68		35,129		28,663		46,145			(6,527)		9,618		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	1	1,640,572	4295		80,434		60,493		112,339			(20,053)		7,068		0001
Purchased Call/S&P 500 INDEX/SPX8159$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/04/2024	1	1,878,000	4308.5		82,820		63,903		111,961			(19,567)		8,195		0001
Purchased Call/S&P 500 INDEX/SPX815A$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2023	10/25/2024	1	2,391,319	4137		139,841		115,758		215,917			(24,972)		10,822		0001
Purchased Call/S&P 500 INDEX/SPXJ130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	2,145,000	4335.66		58,559		45,367		76,380			(13,280)		9,444		0001
Purchased Call/S&P 500 INDEX/SPXJ13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	1	2,990,000	4327.78		50,232		39,744		63,599			(10,784)		13,303		0001
Purchased Call/S&P 500 INDEX/SPX8159$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/13/2023	10/11/2024	1	2,454,751	4352		147,373		116,261		205,523			(31,985)		10,846		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	1	3,425,000	4224.16		43,498		35,252		56,679			(8,510)		15,422		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2023	01/02/2024	1	4,250,000	4000		48,750		717		6			(47,357)		1,573		0001
Purchased Call/S&P 500 INDEX/SPXJ13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2023	10/29/2024	1	2,025,746	4117		92,781		77,403		127,072			(15,549)		9,228		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2023	10/30/2024	1	3,354,290	4167		218,630		182,493		324,578			(36,538)		15,306		0001
Purchased Call/S&P 500 INDEX/SPXJ13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	1	3,275,000	4317.78		80,238		67,791		103,436			(12,970)		14,993		0001
Purchased Call/S&P 500 INDEX/SPXJ130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	5,661,000	4373.2		142,091		113,204		176,900			(29,117)		25,273		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	1	3,582,000	4224.16		78,804		63,866		104,289			(15,418)		16,129		0001
Purchased Call/S&P 500 INDEX/SPXJ13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2023	01/12/2024	1	12,750,000	4100		59,970		8,457		306			(50,975)		11,559		0001
Purchased Call/S&P 500 INDEX/SPX815A$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2023	10/23/2024	1	1,640,715	4218		97,678		79,869		145,367			(17,979)		7,400		0001
Purchased Call/S&P 500 INDEX/SPX8159$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/03/2023	10/02/2024	1	4,961,628	4288		283,951		215,114		436,185			(69,237)		21,573		0001
Purchased Call/S&P 500 INDEX/SPXJ130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	2,057,000	4373.2		39,289		31,301		48,603			(8,051)		9,183		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	3,747,000	4117.37		46,463		38,527		63,370			(8,229)		17,042		0001
Purchased Call/S&P 500 INDEX/SPXJ13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	2,221,000	4358.34		67,518		57,203		85,764			(10,758)		10,168		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	3,575,000	4117.37		75,433		62,441		105,177			(13,470)		16,178		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	5,815,000	4117.37		139,560		115,525		195,048			(24,921)		26,315		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	1	5,190,000	4117.37		115,737		96,024		160,987			(20,443)		23,644		0001
Purchased Call/S&P 500 INDEX/SPX815A$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2023	10/18/2024	1	3,449,000	4224.16		93,123		75,274		123,597			(18,420)		15,424		0001
Purchased Call/S&P 500 INDEX/SPXJ13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	1	3,234,000	4317.78		71,795		60,658		92,194			(11,605)		14,806		0001
Purchased Call/S&P 500 INDEX/SPXJ13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	1	8,887,000	4358.34		219,509		186,341		276,322			(34,597)		40,951		0001
Purchased Call/S&P 500 INDEX/SPXJ13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	5,576,000	4358.34		121,557		102,986		152,558			(19,369)		25,527		0001
Purchased Call/S&P 500 INDEX/SPX815A$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	1	3,110,000	4317.78		107,917		91,176		141,544			(17,444)		14,238		0001
Purchased Call/S&P 500 INDEX/SPX815BS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/04/2024	1	3,151,000	4358.34		82,556		70,048		103,876			(13,047)		14,496		0001
Purchased Call/S&P 500 INDEX/SPX815BS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/05/2024	1	2,079,000	4358.34		68,815		58,417		87,760			(10,846)		9,580		0001
Purchased Call/S&P 500 INDEX/SPX815A$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2023	10/31/2024	1	3,237,000	4193.8		189,365		158,151		277,971			(31,561)		14,795		0001
Purchased Call/S&P 500 INDEX/SPX815A$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	1	3,393,000	4317.78		97,718		82,560		126,433			(15,796)		15,533		0001
Purchased Call/S&P 500 INDEX/SPX815BSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/30/2023	11/29/2024	1	2,782,366	4554		171,166		157,890		211,427			(14,537)		13,308		0001
Purchased Call/S&P 500 INDEX/SPXJ13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	1	5,924,000	4502.88		77,012		67,491		87,986			(9,679)		27,734		0001
Purchased Call/S&P 500 INDEX/SPXJ13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	1	5,606,000	4508.24		72,317		63,904		83,074			(8,916)		26,245		0001
Purchased Call/S&P 500 INDEX/SPXJ13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	1	3,616,000	4514.02		58,218		51,642		66,444			(6,980)		17,008		0001
Purchased Call/S&P 500 INDEX/SPXJ13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	1	3,266,000	4508.24		55,195		48,774		63,715			(6,805)		15,290		0001
Purchased Call/S&P 500 INDEX/SPXJ13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	2,367,000	4556.62		39,056		35,269		43,411			(4,162)		11,202		0001
Purchased Call/S&P 500 INDEX/SPXK130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	1	4,434,000	4550.43		58,085		52,819		64,289			(5,396)		21,144		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	1	3,093,000	4382.78		76,706		65,748		95,092			(11,108)		14,321		0001
Purchased Call/S&P 500 INDEX/SPXK131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/26/2024	1	2,178,859	4558		95,978		87,736		109,875			(8,461)		10,374		0001
Purchased Call/S&P 500 INDEX/SPXK132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2023	11/29/2024	1	3,591,022	4551		168,862		157,070		194,124			(12,196)		17,176		0001
Purchased Call/S&P 500 INDEX/SPXK139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	1	3,205,000	4769.83		41,345		41,345		41,014			(225)		16,025		0001
Purchased Call/S&P 500 INDEX/SPXK137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	4,116,000	4754.63		96,314		94,973		96,468			(2,381)		20,296		0001
Purchased Call/S&P 500 INDEX/SPXK134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	6,244,000	4719.55		81,172		78,024		82,333			(3,781)		30,484		0001
Purchased Call/S&P 500 INDEX/SPXK138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	2,776,000	4774.75		70,233		69,461		68,952			(959)		13,804		0001
Purchased Call/S&P 500 INDEX/SPXK133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	1	3,956,000	4622.44		121,845		115,485		132,529			(6,658)		19,258		0001
Purchased Call/S&P 500 INDEX/SPXK137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/18/2024	1	2,312,692	4720		104,664		103,198		105,071			(2,602)		11,372		0001
Purchased Call/S&P 500 INDEX/SPXK139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2023	12/26/2024	1	3,242,055	4775		121,561		121,561		118,633			(1,002)		16,121		0001
Purchased Call/S&P 500 INDEX/SPXK139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	1	2,379,000	4769.83		38,064		38,064		37,731			(209)		11,846		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9219SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	3,261,000	4349.61		74,677		58,749		95,321			(16,368)		14,408		0001
Purchased Call/S&P 500 INDEX/SPX9218SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	2,551,000	4288.39		38,520		29,102		49,995			(9,472)		11,091		0001
Purchased Call/S&P 500 INDEX/SPX921CSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2024	1	5,141,000	4559.34		129,553		117,452		145,710			(13,026)		24,479		0001
Purchased Call/S&P 500 INDEX/SPX921AS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2023	05/10/2024	1	2,085,000	.4600		31,850		21,792		159,068			(10,119)		6,245		0001
Purchased Call/S&P 500 INDEX/SPX921ES5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	1	2,846,000	4549.34		61,189		57,155		69,085			(4,180)		13,754		0001
Purchased Call/S&P 500 INDEX/SPX9218ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	2,882,000	4229.45		70,897		53,757		95,858			(17,240)		12,553		0001
Purchased Call/S&P 500 INDEX/SPX921FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	1	2,858,000	4719.19		63,448		61,182		65,014			(2,759)		14,033		0001
Purchased Call/S&P 500 INDEX/SPX921ES6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	1	3,185,000	4549.34		95,232		88,953		108,568			(6,505)		15,393		0001
Purchased Call/S&P 500 INDEX/SPX921CS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	1	2,835,000	4547.38		85,050		75,704		97,200			(9,527)		13,376		0001
Purchased Call/S&P 500 INDEX/SPX921ASE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	1	3,142,000	.4278		87,662		70,664		113,320			(17,532)		14,051		0001
Purchased Call/S&P 500 INDEX/SPX921BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2023	01/26/2024	1	9,000,000	.4200		24,220		8,650		1,385			(15,474)		12,010		0001
Purchased Call/S&P 500 INDEX/SPXG00RS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/07/2023	12/06/2024	1	2,294,000	4585.59		67,902		63,952		76,148			(4,465)		11,086		0001
Purchased Call/S&P 500 INDEX/SPXJ130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	3,052,000	4335.66		38,455		29,792		49,213			(8,721)		13,437		0001
Purchased Call/S&P 500 INDEX/SPXJ130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	1	5,907,000	4358.24		145,312		112,976		186,124			(32,556)		26,053		0001
Purchased Call/S&P 500 INDEX/SPXJ130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	2,498,000	4373.2		81,934		65,277		103,184			(16,790)		11,152		0001
Purchased Call/S&P 500 INDEX/SPXJ130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	1	2,731,000	4335.66		42,604		33,006		54,851			(9,661)		12,024		0001
Purchased Call/S&P 500 INDEX/SPXJ130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	1	2,918,000	4358.24		75,284		58,532		96,383			(16,867)		12,870		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	3,111,000	4258.19		75,597		58,168		101,583			(18,019)		13,575		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	1	6,848,000	4327.78		87,654		69,303		110,489			(18,868)		30,415		0001
Purchased Call/S&P 500 INDEX/SPXJ130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	1	2,279,000	.4278		36,236		29,210		46,403			(7,247)		10,192		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	1	5,260,000	4224.16		129,922		105,020		172,406			(25,699)		23,523		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	1	2,101,000	4117.37		36,557		30,331		50,401			(6,457)		9,571		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	3,783,000	4117.37		79,821		66,188		111,193			(14,137)		17,205		0001
Purchased Call/S&P 500 INDEX/SPXJ13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	1	2,704,000	4358.34		63,003		53,457		79,034			(9,957)		12,440		0001
Purchased Call/S&P 500 INDEX/SPXJ13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	1	5,189,000	4358.34		128,168		108,749		161,458			(20,255)		23,872		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	1	2,036,000	4376.95		95,488		74,502		125,282			(21,133)		8,995		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	1	2,547,000	4382.78		38,969		33,402		47,587			(5,643)		11,793		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	1	4,789,000	4117.37		59,384		49,156		81,067			(10,604)		21,672		0001
Purchased Call/S&P 500 INDEX/SPXJ13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	1	4,515,000	4358.34		57,341		48,653		71,312			(9,062)		20,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13I\SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2023	11/13/2024	1	2,004,000	4411.55		25,852		22,514		30,904			(3,390)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXJ13V\SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2023	11/06/2024	1	3,390,000	4365.98		71,868		61,206		89,707			(10,800)		15,646		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y\ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/14/2023	11/14/2024	1	3,539,000	4495.7		59,101		51,632		68,238			(7,590)		16,542		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2023	10/11/2024	1	2,985,000	4376.95		47,760		37,263		60,208			(10,570)		13,188		0001
Purchased Call/S&P 500 INDEX/SPXJ13II\S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/08/2024	1	2,064,000	4347.35		32,198		27,828		39,821			(4,587)		9,557		0001
Purchased Call/S&P 500 INDEX/SPXJ13I\S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/08/2024	1	6,230,000	4347.35		79,744		68,920		98,434			(11,361)		28,846		0001
Purchased Call/S&P 500 INDEX/SPXJ13S\SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/29/2024	1	5,031,000	4117.37		62,384		51,758		85,021			(11,019)		22,919		0001
Purchased Call/S&P 500 INDEX/SPXJ13V\SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2023	11/06/2024	1	2,230,000	4365.98		28,544		24,309		35,080			(4,289)		10,292		0001
Purchased Call/S&P 500 INDEX/SPXJ13U\SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2024	1	3,038,000	4358.34		58,937		50,007		73,773			(9,314)		13,976		0001
Purchased Call/S&P 500 INDEX/SPXJ13V\ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2023	11/08/2024	1	2,659,000	4382.78		50,255		43,076		61,810			(7,277)		12,312		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y\SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/19/2024	1	2,138,000	4514.02		37,629		33,390		43,087			(4,499)		10,072		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z\SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/22/2024	1	3,279,000	4556.62		83,287		75,212		93,870			(8,875)		15,518		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z\SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/21/2024	1	2,298,924	.4543		146,411		132,177		174,658			(15,644)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y\SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/19/2024	1	3,752,000	4514.02		137,698		122,188		161,528			(16,464)		17,675		0001
Purchased Call/S&P 500 INDEX/SPXK131\SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2023	12/03/2024	1	2,178,000	4594.63		77,319		71,584		86,534			(6,303)		10,479		0001
Purchased Call/S&P 500 INDEX/SPXK135\SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/18/2024	1	2,422,000	4740.56		31,728		30,682		31,491			(1,127)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXK134\SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/11/2024	1	2,999,964	.4622		136,822		130,038		149,440			(7,122)		14,604		0001
Purchased Call/S&P 500 INDEX/SPXK133\SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/11/2023	12/11/2024	1	3,303,000	4622.44		42,939		40,698		46,055			(2,346)		16,079		0001
Purchased Call/S&P 500 INDEX/SPXK134\SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2023	12/13/2024	1	2,106,000	4719.55		80,028		76,924		82,301			(3,727)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXK133\SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/10/2024	1	3,039,000	4604.37		63,515		60,025		69,462			(3,970)		14,773		0001
Purchased Call/S&P 500 INDEX/SPXK136\SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/20/2024	1	3,598,000	4698.35		99,665		96,927		103,974			(2,995)		17,742		0001
Purchased Call/S&P 500 INDEX/SPXK136\SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/20/2024	1	2,285,000	4746.75		37,931		37,299		38,086			(1,039)		11,267		0001
Purchased Call/S&P 500 INDEX/SPXK136\S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/17/2024	1	1,585,648	.4719		61,811		59,932		61,016			(2,038)		7,786		0001
Purchased Call/S&P 500 INDEX/SPXK135\S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/16/2024	1	2,473,000	4719.19		32,396		31,236		32,604			(1,412)		12,126		0001
Purchased Call/S&P 500 INDEX/SPXK135\S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/16/2024	1	2,012,000	4719.19		32,594		31,427		32,906			(1,421)		9,865		0001
Purchased Call/S&P 500 INDEX/SPXK136\SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/20/2024	1	2,475,000	4746.75		57,915		56,950		58,344			(1,587)		12,204		0001
Purchased Call/S&P 500 INDEX/SPXK137\SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/20/2024	1	3,112,000	4754.63		86,202		85,002		86,318			(2,131)		15,345		0001
Purchased Call/S&P 500 INDEX/SPXK137\SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2024	1	2,206,000	4754.63		43,899		43,293		43,915			(1,077)		10,924		0001
Purchased Call/S&P 500 INDEX/SPXK138\S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/26/2023	12/26/2024	1	3,389,000	4774.75		38,974		38,545		37,881			(532)		16,852		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	1	1,562,327	4555		97,930		89,544		117,082			(8,609)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXB05BSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	1	3,302,000	4559.34		71,653		64,942		79,849			(7,224)		15,698		0001
Purchased Call/S&P 500 INDEX/SPXB05BSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	1	2,561,000	4559.34		39,183		35,523		43,299			(3,940)		12,194		0001
Purchased Call/S&P 500 INDEX/SPXB05AS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	1	2,086,000	4502.88		76,139		66,726		89,764			(9,569)		9,766		0001
Purchased Call/S&P 500 INDEX/SPXB05C8Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/11/2023	12/06/2024	1	3,119,999	4575		146,889		139,115		160,978			(8,138)		15,078		0001
Purchased Call/S&P 500 INDEX/SPXB05C86	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2023	12/02/2024	1	1,594,337	4595		67,828		63,131		78,520			(4,858)		7,660		0001
Purchased Call/S&P 500 INDEX/SPXB05BS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/21/2024	1	1,579,290	4538		76,852		69,574		88,334			(7,833)		7,463		0001
Purchased Call/S&P 500 INDEX/SPXB05ESR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2024	1	2,020,471	4765		118,343		117,365		117,202			(1,297)		10,047		0001
Purchased Call/S&P 500 INDEX/SPXB05BSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/21/2024	1	1,743,357	4540		111,421		100,869		132,691			(11,357)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXB05ES1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2024	1	2,574,920	4768		108,238		105,256		107,385			(3,262)		12,679		0001
Purchased Call/S&P 500 INDEX/SPXG00CSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2023	10/02/2024	1	4,339,851	4288		170,087		128,854		246,346			(41,473)		18,869		0001
Purchased Call/S&P 500 INDEX/SPXB05C8G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	4,455,000	4604.37		254,381		240,248		292,177			(16,073)		21,530		0001
Purchased Call/S&P 500 INDEX/SPXG00GSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2023	10/18/2024	1	2,771,000	4314.6		101,419		81,079		131,634			(20,505)		12,392		0001
Purchased Call/S&P 500 INDEX/SPXG00H8E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/24/2023	10/24/2024	1	3,352,000	4247.68		81,789		66,734		108,787			(15,196)		15,144		0001
Purchased Call/S&P 500 INDEX/SPXB05ESK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	1	2,381,000	4774.75		119,050		117,742		117,307			(1,626)		11,840		0001
Purchased Call/S&P 500 INDEX/SPXG00CSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2023	10/02/2024	1	2,667,379	4288		114,504		86,745		167,458			(27,920)		11,597		0001
Purchased Call/S&P 500 INDEX/SPXG00D8D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/05/2023	10/04/2024	1	2,007,000	4258.19		73,456		56,520		100,782			(17,509)		8,758		0001
Purchased Call/S&P 500 INDEX/SPXG00D8S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2023	10/04/2024	1	4,236,899	4258		202,811		156,486		269,740			(47,917)		18,488		0001
Purchased Call/S&P 500 INDEX/SPXG00ESM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/09/2023	10/04/2024	1	1,589,837	4309		69,195		53,390		83,150			(15,909)		6,937		0001
Purchased Call/S&P 500 INDEX/SPXB05ESY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	1	3,576,622	4782		116,793		116,793		115,797			(642)		17,809		0001
Purchased Call/S&P 500 INDEX/SPXB05D8X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	1	1,617,229	4715		104,070		101,155		103,253			(3,189)		7,896		0001
Purchased Call/S&P 500 INDEX/SPXG00FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/16/2024	1	2,432,000	4373.63		52,774		41,901		65,940			(10,959)		10,839		0001
Purchased Call/S&P 500 INDEX/SPXG00J8L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	1	2,567,062	4358		160,461		136,325		224,694			(24,447)		11,752		0001
Purchased Call/S&P 500 INDEX/SPXG00LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	1	2,236,000	4415.24		51,652		44,822		63,019			(7,178)		10,403		0001
Purchased Call/S&P 500 INDEX/SPXG00LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	1	2,097,239	4415		129,922		112,913		172,712			(17,275)		9,711		0001
Purchased Call/S&P 500 INDEX/SPXG00MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	1,972,261	4503		87,999		77,761		106,654			(10,849)		9,233		0001
Purchased Call/S&P 500 INDEX/SPXG00MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	1,967,759	4503		93,356		82,495		113,847			(11,510)		9,212		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05ESL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/17/2024	1	1,543,201	4719		94,876		94,072		93,624			(1,066)		7,577		0001
Purchased Call/S&P 500 INDEX/SPXG00KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	1	1,963,485	4383		114,020		98,544		158,257			(16,244)		9,091		0001
Purchased Call/S&P 500 INDEX/SPXG00LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	1	2,719,788	4415		126,144		110,115		149,309			(16,288)		12,673		0001
Purchased Call/S&P 500 INDEX/SPXG00NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	1	3,755,000	4514.02		87,492		77,637		100,903			(10,461)		17,689		0001
Purchased Call/S&P 500 INDEX/SPXG00NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	1	1,677,065	4508		103,848		92,020		127,708			(12,553)		7,851		0001
Purchased Call/S&P 500 INDEX/SPXG00NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/15/2024	1	2,938,266	4513		135,532		121,105		157,979			(15,059)		13,756		0001
Purchased Call/S&P 500 INDEX/SPXG00LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	1	3,626,000	4415.24		94,276		81,810		115,480			(13,101)		16,869		0001
Purchased Call/S&P 500 INDEX/SPXG00GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	1	2,401,123	4374		140,440		111,810		187,815			(28,857)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXG00GSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2023	10/18/2024	1	3,570,000	4314.6		82,824		66,214		105,552			(16,746)		15,966		0001
Purchased Call/S&P 500 INDEX/SPXG00GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2024	1	3,688,506	4559		174,809		159,356		205,721			(15,848)		17,563		0001
Purchased Call/S&P 500 INDEX/SPXG00PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	1	3,334,000	4594.63		189,705		175,477		219,795			(15,635)		15,946		0001
Purchased Call/S&P 500 INDEX/SPXG00NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	1	7,705,000	4514.02		193,396		171,552		223,154			(23,186)		36,241		0001
Purchased Call/S&P 500 INDEX/SPXG00QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/22/2024	1	1,760,379	4537		154,420		140,226		205,397			(14,544)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXG00PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	1	3,060,000	4550.58		76,500		69,985		86,685			(6,689)		14,636		0001
Purchased Call/S&P 500 INDEX/SPXG00FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2024	1	5,001,000	4327.78		127,025		100,504		162,975			(27,269)		22,250		0001
Purchased Call/S&P 500 INDEX/SPXG00KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2024	1	2,358,763	4376		146,279		125,325		197,835			(21,241)		10,904		0001
Purchased Call/S&P 500 INDEX/SPXG00LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	1	2,400,000	4415.24		139,200		120,844		181,202			(19,291)		11,183		0001
Purchased Call/S&P 500 INDEX/SPXG00MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	2,842,000	4508.24		64,513		57,008		74,680			(7,954)		13,305		0001
Purchased Call/S&P 500 INDEX/SPXG00QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	1	3,525,000	4554.89		88,478		80,678		99,684			(7,999)		16,809		0001
Purchased Call/S&P 500 INDEX/SPXG00LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	1	10,524,000	4415.24		262,048		227,108		319,977			(36,715)		48,728		0001
Purchased Call/S&P 500 INDEX/SPXG00MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	1	2,389,000	4508.24		60,681		53,621		70,264			(7,481)		11,184		0001
Purchased Call/S&P 500 INDEX/SPXG00QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2024	1	1,864,770	4559		71,252		64,953		82,486			(6,460)		8,879		0001
Purchased Call/S&P 500 INDEX/SPXG00PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	1	5,779,000	4594.63		145,631		134,799		161,479			(11,904)		27,765		0001
Purchased Call/S&P 500 INDEX/SPXG00SS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/11/2023	12/06/2024	1	1,763,474	4604		71,142		67,377		78,526			(3,941)		8,523		0001
Purchased Call/S&P 500 INDEX/SPXG00SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/11/2024	1	2,069,687	4620		103,658		98,790		106,273			(5,126)		10,075		0001
Purchased Call/S&P 500 INDEX/SPXG00RS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2023	12/10/2024	1	2,124,000	4604.37		56,074		52,993		62,187			(3,505)		10,325		0001
Purchased Call/S&P 500 INDEX/SPXG00PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	1	5,484,000	4594.63		120,648		111,699		133,384			(9,835)		26,386		0001
Purchased Call/S&P 500 INDEX/SPXG00QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/27/2024	1	1,830,749	4554		83,029		76,767		94,210			(6,881)		8,730		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00R8S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/07/2023	12/05/2024	1	1,502,602	.4567		66,442		62,566		75,356			(4,381)		7,251		0001
Purchased Call/S&P 500 INDEX/SPXG00TSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/21/2023	12/20/2024	1	2,186,000	4746.75		86,347		84,908		87,676			(2,366)		10,779		0001
Purchased Call/S&P 500 INDEX/SPXG00U80	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/21/2023	12/19/2024	1	1,916,885	.4768		86,679		85,231		90,325			(2,381)		9,439		0001
Purchased Call/S&P 500 INDEX/SPXG00S8M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/11/2024	1	2,380,511	.4622		162,328		154,705		169,136			(8,027)		11,589		0001
Purchased Call/S&P 500 INDEX/SPXG00T8P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/20/2023	12/20/2024	1	3,274,000	4698.35		81,523		79,283		85,239			(2,450)		16,144		0001
Purchased Call/S&P 500 INDEX/SPXG00TSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	12/21/2023	12/20/2024	1	2,847,000	4746.75		159,432		156,775		162,129			(4,368)		14,039		0001
Purchased Call/S&P 500 INDEX/SPXB05D8V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	1	2,118,641	.4719		98,232		95,481		97,557			(3,010)		10,344		0001
Purchased Call/S&P 500 INDEX/SPXB05DS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	2,732,000	4719.19		153,265		147,731		159,621			(6,737)		13,338		0001
Purchased Call/S&P 500 INDEX/SPXB05DSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	1	2,246,334	.4719		112,041		108,296		112,044			(4,035)		10,967		0001
Purchased Call/S&P 500 INDEX/SPXB05DS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/12/2024	1	2,400,793	.4644		115,989		111,789		119,552			(5,112)		11,704		0001
Purchased Call/S&P 500 INDEX/SPXB05DS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	1,556,692	.4717		57,882		55,792		59,785			(2,544)		7,600		0001
Purchased Call/S&P 500 INDEX/SPXB05DSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	1	4,683,000	4740.56		118,012		114,121		117,950			(4,192)		23,027		0001
Purchased Call/S&P 500 INDEX/SPX815AS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2023	10/18/2024	1	3,953,814	.4224		244,464		198,159		348,501			(46,726)		17,682		0001
Purchased Call/S&P 500 INDEX/SPX815BS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/06/2023	11/06/2024	1	2,421,000	4365.98		132,913		113,195		177,151			(19,973)		11,174		0001
Purchased Call/S&P 500 INDEX/SPX815ASF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2023	10/25/2024	1	2,987,000	4117.37		160,701		133,024		239,242			(28,697)		13,517		0001
Purchased Call/S&P 500 INDEX/SPX815BS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/30/2023	11/29/2024	1	4,180,000	4567.8		238,678		220,166		283,852			(20,271)		19,993		0001
Purchased Call/S&P 500 INDEX/SPX815BSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/30/2023	11/27/2024	1	2,326,161	.4552		143,136		131,972		176,512			(12,224)		11,093		0001
Purchased Call/S&P 500 INDEX/SPX815CSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2023	12/27/2024	1	3,715,288	.4782		222,758		222,758		222,609			(1,224)		18,500		0001
Purchased Call/S&P 500 INDEX/SPXC17LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	1	1,523,012	.4290		88,999		71,940		130,535			(17,604)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXC17LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	1	1,815,912	.4283		83,100		67,172		117,055			(16,437)		8,121		0001
Purchased Call/S&P 500 INDEX/SPXC17KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2023	10/11/2024	1	2,597,000	4349.61		134,525		105,831		180,463			(29,485)		11,474		0001
Purchased Call/S&P 500 INDEX/SPXC17KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	1	3,120,000	4327.78		89,232		70,394		115,084			(19,366)		13,785		0001
Purchased Call/S&P 500 INDEX/SPXC17LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	1	2,338,165	.4282		96,041		77,633		133,657			(18,997)		10,457		0001
Purchased Call/S&P 500 INDEX/SPXC17KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2023	10/09/2024	1	11,761,865	.4335		567,234		440,661		743,326			(127,433)		51,784		0001
Purchased Call/S&P 500 INDEX/SPXC17LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/23/2024	1	5,980,000	4217.04		328,302		266,971		465,890			(61,893)		26,971		0001
Purchased Call/S&P 500 INDEX/SPXC17LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/18/2024	1	1,845,958	.4224		87,103		70,604		119,683			(16,648)		8,255		0001
Purchased Call/S&P 500 INDEX/SPXC17MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/01/2024	1	2,225,000	4358.34		35,823		30,350		44,765			(5,708)		10,186		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/04/2024	1	2,995,000	4358.34		47,321		40,151		59,046			(7,479)		13,778		0001
Purchased Call/S&P 500 INDEX/SPXC17LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/25/2024	1	2,532,000	4137.23		126,600		104,506		185,284			(22,892)		11,458		0001
Purchased Call/S&P 500 INDEX/SPXC17MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2023	10/31/2024	1	2,050,000	4193.8		52,685		44,001		72,375			(8,781)		9,370		0001
Purchased Call/S&P 500 INDEX/SPXC17MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2023	11/01/2024	1	2,712,230	4238		119,622		101,066		154,945			(19,336)		12,417		0001
Purchased Call/S&P 500 INDEX/SPX815A$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2023	11/01/2024	1	2,017,000	4237.86		112,952		94,644		161,153			(18,517)		9,234		0001
Purchased Call/S&P 500 INDEX/SPX815BS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/01/2024	1	1,571,672	4318		104,155		88,242		139,304			(16,596)		7,195		0001
Purchased Call/S&P 500 INDEX/SPXC17LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2023	03/28/2024	1	8,500,000	4100		79,420		44,867		9,640			(34,619)		20,868		0001
Purchased Call/S&P 500 INDEX/SPX815A$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/19/2023	10/18/2024	1	3,059,051	4315		145,196		117,042		193,778			(29,039)		13,680		0001
Purchased Call/S&P 500 INDEX/SPX815A$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2023	11/01/2024	1	2,487,000	4237.86		148,474		124,408		214,324			(24,340)		11,386		0001
Purchased Call/S&P 500 INDEX/SPX8159$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/04/2024	1	3,098,000	4308.5		159,237		122,865		218,931			(37,622)		13,518		0001
Purchased Call/S&P 500 INDEX/SPX815A$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	1	4,310,000	4317.78		250,411		211,566		348,932			(40,477)		19,732		0001
Purchased Call/S&P 500 INDEX/SPX815A$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/19/2023	10/18/2024	1	2,843,321	4315		173,877		140,161		240,326			(34,775)		12,716		0001
Purchased Call/S&P 500 INDEX/SPX815A$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2023	10/25/2024	1	2,156,187	4187		126,010		104,020		192,224			(22,785)		9,758		0001
Purchased Call/S&P 500 INDEX/SPX815BSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2023	11/21/2024	1	3,239,000	4538.19		82,271		73,658		93,875			(8,991)		15,305		0001
Purchased Call/S&P 500 INDEX/SPX815BS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2023	11/07/2024	1	3,482,415	4375		163,825		140,357		211,026			(23,788)		16,098		0001
Purchased Call/S&P 500 INDEX/SPX815A$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	10/31/2024	1	2,356,916	4194		139,764		118,023		182,005			(22,654)		10,773		0001
Purchased Call/S&P 500 INDEX/SPX815B$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/01/2024	1	2,225,000	4358.34		128,383		108,769		174,528			(20,457)		10,186		0001
Purchased Call/S&P 500 INDEX/SPX815A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2023	10/25/2024	1	2,830,000	4117.37		164,706		136,340		247,965			(29,412)		12,807		0001
Purchased Call/S&P 500 INDEX/SPX815C$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2023	12/26/2024	1	5,395,468	4775		330,785		330,785		330,785			(1,823)		26,829		0001
Purchased Call/S&P 500 INDEX/SPX815C$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2023	12/27/2024	1	3,506,000	4769.83		195,635		195,635		195,288			(1,075)		17,458		0001
Purchased Call/S&P 500 INDEX/SPX815A$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	1	3,786,000	4186.77		208,230		170,474		299,537			(38,119)		17,133		0001
Purchased Call/S&P 500 INDEX/SPX8159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/03/2023	10/02/2024	1	9,661,743	4288		424,443		321,547		623,859			(103,494)		42,008		0001
Purchased Call/S&P 500 INDEX/SPX815A$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	1	2,188,000	4317.78		112,682		95,202		153,590			(18,214)		10,017		0001
Purchased Call/S&P 500 INDEX/SPX815B$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2023	11/08/2024	1	2,850,450	4382.78		133,971		114,832		172,869			(19,400)		13,198		0001
Purchased Call/S&P 500 INDEX/SPX815C$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/28/2023	12/20/2024	1	2,890,771	4747		182,682		182,682		177,832			(1,531)		14,254		0001
Purchased Call/S&P 500 INDEX/SPX815A$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2023	10/18/2024	1	1,424,574	4278		75,731		61,730		116,883			(14,134)		6,371		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815C$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/28/2023	12/26/2024	1	2,148,638	.4775		131,589		131,589		128,095			(1,085)		10,684		0001
Purchased Call/S&P 500 INDEX/SPX815B$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2023	12/04/2024	1	3,250,000	4569.78		93,275		86,613		105,348			(6,881)		15,661		0001
Purchased Call/S&P 500 INDEX/SPX815B$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2023	12/12/2024	1	4,140,000	4643.7		235,980		224,311		263,048			(12,250)		20,183		0001
Purchased Call/S&P 500 INDEX/SPXC17N$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2023	12/05/2024	1	3,006,000	4567.18		70,641		65,789		79,106			(5,018)		14,506		0001
Purchased Call/S&P 500 INDEX/SPXC17N$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	01/03/2024	1	4,550,000	.4000		1,710		149					(1,520)		2,062		0001
Purchased Call/S&P 500 INDEX/SPX815C$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/29/2023	12/31/2024	1	1,806,000	4769.83		107,096		107,096		106,769			(582)		9,042		0001
Purchased Call/S&P 500 INDEX/SPX815B$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2023	12/11/2024	1	1,731,845	.4618		107,846		102,499		121,726			(5,614)		8,431		0001
Purchased Call/S&P 500 INDEX/SPXC170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2023	12/06/2024	1	2,062,532	.4573		93,718		89,006		101,092			(4,946)		9,968		0001
Purchased Call/S&P 500 INDEX/SPXC170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2024	1	2,597,000	4719.19		61,549		59,345		62,157			(2,683)		12,734		0001
Purchased Call/S&P 500 INDEX/SPXC170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2023	12/20/2024	1	2,472,408	.4755		107,879		106,973		106,650			(1,202)		12,192		0001
Purchased Call/S&P 500 INDEX/SPX9218$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	1,928,000	4288.39		56,105		42,387		74,366			(13,796)		8,383		0001
Purchased Call/S&P 500 INDEX/SPX8159$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/04/2024	1	3,832,371	.4258		244,980		189,024		336,000			(57,880)		16,723		0001
Purchased Call/S&P 500 INDEX/SPX815A$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2023	10/24/2024	1	3,929,104	.4248		175,611		143,682		254,869			(32,235)		17,751		0001
Purchased Call/S&P 500 INDEX/SPX815A$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/19/2023	10/18/2024	1	3,481,882	.4315		145,567		117,340		192,175			(29,113)		15,571		0001
Purchased Call/S&P 500 INDEX/SPX9218$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	3,163,000	4229.45		162,262		123,034		230,633			(39,457)		13,777		0001
Purchased Call/S&P 500 INDEX/SPX9218$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	2,847,000	4229.45		133,240		101,028		187,514			(32,400)		12,401		0001
Purchased Call/S&P 500 INDEX/SPX9219$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	7,855,000	4349.61		100,544		79,098		125,645			(22,037)		34,705		0001
Purchased Call/S&P 500 INDEX/SPX9218$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	2,461,000	4229.45		93,518		70,909		129,313			(22,741)		10,720		0001
Purchased Call/S&P 500 INDEX/SPX815B$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/06/2023	11/06/2024	1	2,529,000	4365.98		151,487		129,014		205,208			(22,764)		11,672		0001
Purchased Call/S&P 500 INDEX/SPX815B$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2023	12/06/2024	1	1,890,121	.4599		120,316		114,267		135,438			(6,350)		9,135		0001
Purchased Call/S&P 500 INDEX/SPX815B$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/04/2023	12/04/2024	1	2,686,000	4569.78		95,353		88,542		108,737			(7,034)		12,943		0001
Purchased Call/S&P 500 INDEX/SPX815B$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2023	12/04/2024	1	6,813,542	.4570		327,543		304,985		380,649			(23,332)		32,832		0001
Purchased Call/S&P 500 INDEX/SPX9218$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	2,393,000	4229.45		68,201		51,712		92,947			(16,584)		10,423		0001
Purchased Call/S&P 500 INDEX/SPX9219$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	1	3,681,000	4376.95		96,074		74,959		121,877			(21,262)		16,263		0001
Purchased Call/S&P 500 INDEX/SPXJ13M$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	1	2,169,753	.4288		89,942		67,644		122,998			(22,423)		9,348		0001
Purchased Call/S&P 500 INDEX/SPX9219$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	1,705,000	4349.61		63,256		49,763		82,476			(13,864)		7,533		0001
Purchased Call/S&P 500 INDEX/SPX815C$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2023	12/26/2024	1	3,204,000	4774.75		184,871		182,839		181,768			(2,526)		15,932		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	1	3,918,000	4308.5		79,927		61,822		104,310			(18,730)		17,189		0001
Purchased Call/S&P 500 INDEX/SPX921FSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	1	2,732,000	4719.19		48,356		46,610		49,378			(2,126)		13,338		0001
Purchased Call/S&P 500 INDEX/SPX9219SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2024	1	5,529,908	4358		258,064		201,190		343,474			(57,269)		24,389		0001
Purchased Call/S&P 500 INDEX/SPXJ13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	1	3,484,000	4376.95		85,706		66,870		108,932			(18,968)		15,393		0001
Purchased Call/S&P 500 INDEX/SPX921FSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	1,913,000	4768.37		68,868		66,787		68,637			(2,258)		9,420		0001
Purchased Call/S&P 500 INDEX/SPX815ASD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2023	10/25/2024	1	2,269,229	4187		115,218		95,111		171,276			(20,834)		10,269		0001
Purchased Call/S&P 500 INDEX/SPX815BSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/08/2023	12/06/2024	1	2,784,839	4558		177,178		167,335		203,331			(11,195)		13,459		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	3,125,000	4258.19		85,625		65,884		115,646			(20,409)		13,636		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	1	4,346,000	4308.5		54,760		42,252		70,811			(12,938)		18,964		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	4,178,475	4264		85,142		65,512		113,897			(20,294)		18,233		0001
Purchased Call/S&P 500 INDEX/SPX921CSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	1	2,551,000	4550.43		72,704		66,112		82,019			(6,754)		12,165		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	1	2,961,000	4224.16		77,282		62,592		102,856			(15,162)		13,310		0001
Purchased Call/S&P 500 INDEX/SPX921FSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	3,486,000	4768.37		204,977		198,782		204,814			(6,721)		17,165		0001
Purchased Call/S&P 500 INDEX/SPXJ13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	2,548,000	4258.19		39,494		30,388		52,495			(9,414)		11,118		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	1	2,191,568	4264		91,142		70,129		126,398			(21,724)		9,563		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	1	3,832,000	4308.5		48,283		37,346		62,382			(11,314)		16,811		0001
Purchased Call/S&P 500 INDEX/SPXJ130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	2,579,000	4373.2		65,507		52,189		81,564			(13,423)		11,514		0001
Purchased Call/S&P 500 INDEX/SPX921BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2023	06/14/2024	1	3,127,500	4550		77,040		56,496		291,971			(20,702)		10,546		0001
Purchased Call/S&P 500 INDEX/SPX921FSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	1	2,921,000	4719.19		62,217		59,989		63,759			(2,712)		14,322		0001
Purchased Call/S&P 500 INDEX/SPX921GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/13/2024	1	3,171,394	4719		202,924		196,689		203,865			(6,764)		15,483		0001
Purchased Call/S&P 500 INDEX/SPX921GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2023	12/18/2024	1	1,540,682	4741		58,318		56,551		58,240			(1,917)		7,576		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	1	2,342,000	4224.16		79,628		64,534		107,106			(15,579)		10,545		0001
Purchased Call/S&P 500 INDEX/SPX9218SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	2,184,000	4288.39		47,830		36,135		62,841			(11,761)		9,496		0001
Purchased Call/S&P 500 INDEX/SPX9219B5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	1	2,108,000	4263.75		54,176		41,227		72,710			(13,026)		9,198		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	1	3,971,000	4166.82		49,240		40,989		66,312			(8,341)		18,120		0001
Purchased Call/S&P 500 INDEX/SPX9219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	2,552,000	4349.61		120,454		94,762		160,003			(26,401)		11,275		0001
Purchased Call/S&P 500 INDEX/SPX921AS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	1	2,648,000	4373.63		41,574		33,008		51,244			(8,633)		11,802		0001
Purchased Call/S&P 500 INDEX/SPX921AS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	1	5,571,000	4186.77		135,375		110,829		183,124			(24,782)		25,211		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9218SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	1	2,342,000	4288.39		110,777		83,691		152,009			(27,240)		10,183		0001
Purchased Call/S&P 500 INDEX/SPX9218SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	1	5,458,000	4229.45		68,225		51,731		90,722			(16,590)		23,774		0001
Purchased Call/S&P 500 INDEX/SPX9219SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	1	4,806,000	4358.24		190,318		147,967		249,303			(42,639)		21,197		0001
Purchased Call/S&P 500 INDEX/SPX9219SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2024	1	3,057,536	4355		184,816		144,085		254,339			(41,014)		13,485		0001
Purchased Call/S&P 500 INDEX/SPX921A$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2023	10/17/2024	1	2,212,839	4373		132,253		105,657		182,286			(26,813)		9,879		0001
Purchased Call/S&P 500 INDEX/SPX921BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/15/2023	02/27/2024	1	4,500,000	4200		16,770		9,371		3,089			(7,418)		8,969		0001
Purchased Call/S&P 500 INDEX/SPX921C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	1	3,941,000	4547.38		231,337		205,915		280,169			(25,915)		18,594		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	1	2,083,000	4378.38		33,120		28,297		40,993			(4,887)		9,629		0001
Purchased Call/S&P 500 INDEX/SPXJ13W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	1	2,990,000	4495.7		38,571		33,697		44,604			(4,953)		13,976		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/06/2023	11/04/2024	1	1,996,120	4358		104,529		88,937		140,898			(15,794)		9,183		0001
Purchased Call/S&P 500 INDEX/SPXJ13X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	1	2,637,000	4508.24		77,528		68,508		90,156			(9,558)		12,345		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	1	2,865,000	4514.02		56,727		50,320		64,877			(6,801)		13,476		0001
Purchased Call/S&P 500 INDEX/SPXJ13U$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	1	5,660,000	4358.34		128,482		109,069		161,029			(20,250)		26,081		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	1	5,743,000	4365.98		141,852		120,808		177,941			(21,317)		26,506		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	2,032,000	4556.62		54,051		48,811		60,895			(5,760)		9,617		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	5,476,000	4514.02		71,188		63,170		80,865			(8,512)		25,796		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	1	3,564,000	4117.37		55,598		46,102		76,661			(9,847)		16,209		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	6,891,000	4556.62		89,583		80,898		99,718			(9,546)		32,612		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	1	4,642,000	4514.02		60,346		53,530		68,578			(7,235)		21,834		0001
Purchased Call/S&P 500 INDEX/SPXJ13Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	1	3,321,000	4547.38		55,793		49,662		62,377			(6,250)		15,669		0001
Purchased Call/S&P 500 INDEX/SPX921BS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2023	06/21/2024	1	4,170,000	4400		174,860		129,638		518,822			(45,583)		14,354		0001
Purchased Call/S&P 500 INDEX/SPXJ13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	1	2,905,000	4317.78		45,609		38,534		57,953			(7,372)		13,299		0001
Purchased Call/S&P 500 INDEX/SPXK132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	12/05/2023	11/29/2024	1	2,449,773	4553		106,110		98,700		121,301			(7,663)		11,717		0001
Purchased Call/S&P 500 INDEX/SPXK133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	1	2,800,000	4604.37		45,080		42,603		48,961			(2,818)		13,611		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	1	3,769,000	4556.62		89,325		80,665		100,266			(9,518)		17,837		0001
Purchased Call/S&P 500 INDEX/SPXK131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	1	3,525,000	4550.58		45,825		41,922		51,039			(4,007)		16,860		0001
Purchased Call/S&P 500 INDEX/SPX921ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2023	04/05/2024	1	4,550,000	4200		15,880		13,005		6,751			(3,176)		11,667		0001
Purchased Call/S&P 500 INDEX/SPX815C$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/29/2023	12/26/2024	1	1,900,351	4775		111,782		111,782		111,513			(616)		9,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921ES1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	1	2,944,000	4567.18		142,195		132,429		166,000			(10,101)		14,207		0001
Purchased Call/S&P 500 INDEX/SPX921DSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	1	9,893,000	4567.8		128,609		118,634		142,454			(10,923)		47,318		0001
Purchased Call/S&P 500 INDEX/SPX921DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	1	4,399,000	4567.18		109,975		102,422		123,849			(7,812)		21,228		0001
Purchased Call/S&P 500 INDEX/SPX921FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2023	12/13/2024	1	3,817,450	4707		173,294		166,574		182,393			(8,071)		18,637		0001
Purchased Call/S&P 500 INDEX/SPXB057SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/26/2023	10/25/2024	1	3,278,000	4137.23		79,000		65,213		109,095			(14,285)		14,834		0001
Purchased Call/S&P 500 INDEX/SPXB057SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/27/2023	10/29/2024	1	7,163,000	4117.37		171,912		142,630		239,084			(30,365)		32,632		0001
Purchased Call/S&P 500 INDEX/SPXB056S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/13/2023	10/11/2024	1	7,003,000	4327.78		174,375		137,562		222,532			(37,845)		30,941		0001
Purchased Call/S&P 500 INDEX/SPX921FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	1	5,359,000	4719.19		135,047		130,170		138,141			(5,936)		26,164		0001
Purchased Call/S&P 500 INDEX/SPXB057S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2023	10/25/2024	1	3,151,000	4186.77		65,226		53,399		87,068			(11,940)		14,260		0001
Purchased Call/S&P 500 INDEX/SPXK134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	3,252,000	4719.55		81,300		78,147		83,051			(3,787)		15,877		0001
Purchased Call/S&P 500 INDEX/SPXK134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	1	3,416,000	4719.55		104,871		100,804		107,134			(4,884)		16,677		0001
Purchased Call/S&P 500 INDEX/SPXC17KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	1	2,225,220	4355		91,699		72,340		121,473			(19,902)		9,831		0001
Purchased Call/S&P 500 INDEX/SPXK133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	1	8,977,000	4604.37		224,425		212,094		246,489			(14,027)		43,638		0001
Purchased Call/S&P 500 INDEX/SPXC17KSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2023	10/17/2024	1	2,632,000	4373.2		107,649		85,764		137,230			(22,059)		11,750		0001
Purchased Call/S&P 500 INDEX/SPXC17LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	1	1,594,000	4224.16		63,601		51,410		86,801			(12,580)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXC17KSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/16/2024	1	2,715,000	4373.63		154,484		122,653		203,652			(32,079)		12,100		0001
Purchased Call/S&P 500 INDEX/SPXC17NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2023	11/29/2024	1	4,292,000	4594.63		55,796		51,611		60,753			(4,599)		20,528		0001
Purchased Call/S&P 500 INDEX/SPXK133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	1	4,142,000	4622.44		103,964		98,538		112,580			(5,681)		20,164		0001
Purchased Call/S&P 500 INDEX/SPXK134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	2,423,000	4643.7		39,253		37,312		41,496			(2,038)		11,812		0001
Purchased Call/S&P 500 INDEX/SPXK134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	1	1,922,000	4643.7		68,231		64,857		73,382			(3,542)		9,370		0001
Purchased Call/S&P 500 INDEX/SPXK134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2023	12/06/2024	1	1,404,333	4604		51,935		49,324		56,067			(2,741)		6,787		0001
Purchased Call/S&P 500 INDEX/SPXC17KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2023	10/11/2024	1	1,536,309	4377		60,870		47,887		82,384			(13,341)		6,788		0001
Purchased Call/S&P 500 INDEX/SPXC17LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/25/2024	1	2,463,000	4186.77		90,638		74,204		125,554			(16,592)		11,146		0001
Purchased Call/S&P 500 INDEX/SPXC17MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	11/05/2024	1	2,197,000	4358.34		34,713		29,468		43,279			(5,471)		10,124		0001
Purchased Call/S&P 500 INDEX/SPXC17KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/16/2024	1	2,940,000	4373.63		150,822		119,746		196,648			(31,318)		13,103		0001
Purchased Call/S&P 500 INDEX/SPXC17KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/18/2024	1	3,446,000	4314.6		173,678		138,847		230,941			(35,115)		15,411		0001
Purchased Call/S&P 500 INDEX/SPXC17NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2023	11/29/2024	1	2,953,000	4567.8		87,999		81,174		99,209			(7,474)		14,124		0001
Purchased Call/S&P 500 INDEX/SPXC17NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2023	11/29/2024	1	1,736,770	4595		76,734		71,575		89,460			(5,344)		8,307		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB058$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	3,290,000	4237.86		113,505		95,107		153,592			(18,607)		15,062		0001
Purchased Call/S&P 500 INDEX/SPXC17K$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	1	2,017,000	4327.78		81,285		64,125		106,754			(17,642)		8,912		0001
Purchased Call/S&P 500 INDEX/SPXC17L$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2023	10/23/2024	1	2,142,256	4217		99,705		81,302		136,816			(18,575)		9,662		0001
Purchased Call/S&P 500 INDEX/SPXC17L$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/25/2024	1	1,997,000	4186.77		100,249		82,072		143,067			(18,352)		9,037		0001
Purchased Call/S&P 500 INDEX/SPXC17L$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/30/2023	10/25/2024	1	1,956,136	4118		82,185		68,220		115,505			(14,115)		8,852		0001
Purchased Call/S&P 500 INDEX/SPXB058$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	1	3,317,000	4365.98		52,740		44,916		64,881			(7,925)		15,309		0001
Purchased Call/S&P 500 INDEX/SPXC17N$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2023	12/04/2024	1	2,760,147	4570		172,804		161,348		207,073			(11,868)		13,300		0001
Purchased Call/S&P 500 INDEX/SPXC17N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	03/08/2024	1	4,550,000	4000		6,510		4,956		2,499			(1,698)		9,819		0001
Purchased Call/S&P 500 INDEX/SPXC170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/13/2024	1	3,290,000	4719.55		55,930		53,761		56,651			(2,605)		16,062		0001
Purchased Call/S&P 500 INDEX/SPXC170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/17/2024	1	4,223,000	4719.19		100,085		96,511		101,065			(4,352)		20,736		0001
Purchased Call/S&P 500 INDEX/SPXC170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/11/2024	1	2,652,117	4620		122,693		118,237		125,384			(5,423)		12,911		0001
Purchased Call/S&P 500 INDEX/SPXC17N$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/06/2024	1	3,960,000	4585.59		64,548		60,793		71,189			(4,244)		19,138		0001
Purchased Call/S&P 500 INDEX/SPXK137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	4,499,000	4754.63		93,579		92,276		93,538			(2,314)		22,185		0001
Purchased Call/S&P 500 INDEX/SPXB05A$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2024	1	2,881,751	4538		119,704		108,066		136,127			(12,790)		13,617		0001
Purchased Call/S&P 500 INDEX/SPXK136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/19/2023	12/19/2024	1	2,437,000	4768.37		61,900		60,029		60,727			(2,030)		12,000		0001
Purchased Call/S&P 500 INDEX/SPXK137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	2,682,000	4754.63		42,912		42,314		42,824			(1,061)		13,225		0001
Purchased Call/S&P 500 INDEX/SPX9219$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	1	2,702,000	4263.75		57,823		44,003		77,124			(13,903)		11,790		0001
Purchased Call/S&P 500 INDEX/SPXK136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/20/2023	12/20/2024	1	2,952,000	4698.35		47,232		45,934		48,884			(1,420)		14,556		0001
Purchased Call/S&P 500 INDEX/SPXK136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/21/2023	12/20/2024	1	4,889,000	4746.75		121,247		119,226		122,387			(3,322)		24,108		0001
Purchased Call/S&P 500 INDEX/SPXK138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	2,454,000	4774.75		57,669		57,035		56,758			(788)		12,203		0001
Purchased Call/S&P 500 INDEX/SPX921B$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	1,559,895	4382.78		58,652		50,273		73,947			(8,493)		7,223		0001
Purchased Call/S&P 500 INDEX/SPXK138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	2,089,000	4774.75		45,540		45,040		44,698			(622)		10,388		0001
Purchased Call/S&P 500 INDEX/SPXK138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/26/2023	12/26/2024	1	2,801,000	4774.75		73,946		73,134		72,730			(1,010)		13,928		0001
Purchased Call/S&P 500 INDEX/SPXK139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/28/2023	12/27/2024	1	2,626,000	4783.35		42,279		42,279		41,725			(347)		13,076		0001
Purchased Call/S&P 500 INDEX/SPX921A$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	1	3,700,000	4186.77		85,100		69,670		114,178			(15,578)		16,744		0001
Purchased Call/S&P 500 INDEX/SPX9219$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	4,010,000	4349.61		99,047		77,921		126,430			(21,709)		17,717		0001
Purchased Call/S&P 500 INDEX/SPXK139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	2,288,000	4769.83		29,744		29,744		29,268			(162)		11,456		0001
Purchased Call/S&P 500 INDEX/SPX921A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	1	3,246,000	4373.63		104,197		82,728		131,655			(21,636)		14,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921A$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	1	2,940,000	4186.77		84,672		69,319		115,447			(15,500)		13,305		0001
Purchased Call/S&P 500 INDEX/SPX921D$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	1	2,595,000	4550.58		83,559		76,443		95,446			(7,306)		12,412		0001
Purchased Call/S&P 500 INDEX/SPX9219$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	1	5,338,000	4263.75		68,326		51,996		90,038			(16,428)		23,293		0001
Purchased Call/S&P 500 INDEX/SPX9219$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	1	2,649,000	4263.75		64,371		48,985		86,136			(15,477)		11,559		0001
Purchased Call/S&P 500 INDEX/SPX9219$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	1	3,346,000	4349.61		58,890		46,329		74,507			(12,907)		14,783		0001
Purchased Call/S&P 500 INDEX/SPX921C$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	1	2,488,000	4547.38		89,070		79,282		102,471			(9,978)		11,739		0001
Purchased Call/S&P 500 INDEX/SPX921E$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	1	6,067,000	4549.34		78,871		73,671		87,848			(5,387)		29,321		0001
Purchased Call/S&P 500 INDEX/SPXB05C$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	1	2,445,000	4567.18		31,785		29,602		35,083			(2,258)		11,799		0001
Purchased Call/S&P 500 INDEX/SPX9219$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	1	2,169,000	4376.95		63,986		49,923		81,545			(14,161)		9,583		0001
Purchased Call/S&P 500 INDEX/SPX921F$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	1	10,071,000	4719.19		255,803		246,668		262,764			(11,122)		49,450		0001
Purchased Call/S&P 500 INDEX/SPX921F$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	2,162,000	4768.37		63,347		61,432		63,002			(2,077)		10,646		0001
Purchased Call/S&P 500 INDEX/SPXB05B$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	1	2,107,000	4559.34		30,973		28,072		34,151			(3,123)		10,017		0001
Purchased Call/S&P 500 INDEX/SPXB05D$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/20/2023	12/18/2024	1	2,721,081	.4741		126,596		123,099		125,677			(3,826)		13,380		0001
Purchased Call/S&P 500 INDEX/SPXB05B$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	1	3,980,000	4559.34		89,948		81,546		100,310			(9,044)		18,950		0001
Purchased Call/S&P 500 INDEX/SPX921F$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	1	2,040,000	4719.19		36,720		35,409		37,525			(1,597)		10,017		0001
Purchased Call/S&P 500 INDEX/SPXB05C$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	1	2,780,000	4549.34		69,778		65,177		78,677			(4,766)		13,435		0001
Purchased Call/S&P 500 INDEX/SPXB05E$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	1	2,254,000	4754.63		126,224		124,466		127,500			(3,121)		11,115		0001
Purchased Call/S&P 500 INDEX/SPX921G$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	1	2,640,000	4774.75		92,664		91,646		92,250			(1,266)		13,127		0001
Purchased Call/S&P 500 INDEX/SPXB05E$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	1	2,494,000	4754.63		103,252		101,829		103,592			(2,525)		12,367		0001
Purchased Call/S&P 500 INDEX/SPXB058$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	4,422,000	4193.8		106,570		89,004		144,647			(17,762)		20,211		0001
Purchased Call/S&P 500 INDEX/SPXB058$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	2,215,000	4193.8		101,447		84,725		143,911			(16,908)		10,124		0001
Purchased Call/S&P 500 INDEX/SPXB058$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	2,231,000	4193.8		114,227		95,399		164,079			(19,038)		10,197		0001
Purchased Call/S&P 500 INDEX/SPXB057$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	7,316,000	4137.23		90,718		74,887		122,898			(16,404)		33,108		0001
Purchased Call/S&P 500 INDEX/SPXB05C$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/05/2023	11/29/2024	1	2,251,925	.4568		140,180		130,391		168,559			(10,124)		10,771		0001
Purchased Call/S&P 500 INDEX/SPXB05C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	12/08/2023	12/04/2024	1	2,805,845	.4570		124,378		117,429		138,552			(7,902)		13,520		0001
Purchased Call/S&P 500 INDEX/SPXB057$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	1	2,355,000	4117.37		63,114		52,244		88,366			(11,270)		10,657		0001
Purchased Call/S&P 500 INDEX/SPXB057$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	2,643,000	4193.8		42,288		35,317		56,621			(7,048)		12,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB059S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	2,777,000	4382.78		77,756		66,648		96,554			(11,260)		12,858		0001
Purchased Call/S&P 500 INDEX/SPXB058S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/30/2024	1	2,145,912	4167		116,447		97,468		158,318			(19,195)		9,792		0001
Purchased Call/S&P 500 INDEX/SPXB05BSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	1	2,360,329	4557		115,742		104,811		134,090			(11,765)		11,170		0001
Purchased Call/S&P 500 INDEX/SPXB058S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	2,492,000	4237.86		56,818		47,608		75,571			(9,314)		11,409		0001
Purchased Call/S&P 500 INDEX/SPXB059S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2024	1	2,406,102	4375		95,904		82,165		121,298			(13,926)		11,123		0001
Purchased Call/S&P 500 INDEX/SPXB05BSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	1	2,000,356	4557		125,686		113,815		150,727			(12,776)		9,467		0001
Purchased Call/S&P 500 INDEX/SPXB057S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	3,001,000	4137.23		48,016		39,636		65,360			(8,682)		13,581		0001
Purchased Call/S&P 500 INDEX/SPXB05BSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	1	2,596,000	4559.34		76,582		69,429		86,291			(7,700)		12,361		0001
Purchased Call/S&P 500 INDEX/SPX1406SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/17/2024	1	4,388,000	100		49,146		2,166					(46,857)		4,735		0001
Purchased Call/S&P 500 INDEX/SPX1407S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	1	3,883,000	100		43,101		2,155					(40,852)		4,430		0001
Purchased Call/S&P 500 INDEX/SPX1407S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	1	4,035,000	100		45,192		2,260		16,603			(42,833)		4,603		0001
Purchased Call/S&P 500 INDEX/SPX1407S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2024	1	6,412,000	100		71,814		4,155					(67,509)		7,871		0001
Purchased Call/S&P 500 INDEX/SPX1407S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	1	4,316,000	100		50,066		3,034					(46,911)		5,417		0001
Purchased Call/S&P 500 INDEX/SPX1407S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	1	1,623,000	100		36,680		2,223		4,361			(34,368)		2,037		0001
Purchased Call/S&P 500 INDEX/SPX1407S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/29/2024	1	1,602,000	100		30,758		2,373					(28,328)		2,258		0001
Purchased Call/S&P 500 INDEX/SPX1407SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/09/2024	1	2,685,000	100		73,032		7,912		98,230			(65,007)		4,444		0001
Purchased Call/S&P 500 INDEX/SPX1407SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/12/2024	1	2,241,000	100		49,526		5,730		47,643			(43,723)		3,846		0001
Purchased Call/S&P 500 INDEX/SPX1407SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	1	3,906,000	100		41,013		8,338		85,868			(32,609)		8,853		0001
Purchased Call/S&P 500 INDEX/SPX1407SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	1	1,984,000	100		39,878		8,107		101,049			(31,707)		4,497		0001
Purchased Call/S&P 500 INDEX/SPX1407SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/15/2024	1	1,415,000	100		26,885		5,526		70,601			(21,346)		3,207		0001
Purchased Call/S&P 500 INDEX/SPX1407SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	1	1,816,000	100		34,504		7,319		68,971			(27,171)		4,197		0001
Purchased Call/S&P 500 INDEX/SPX1407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/19/2024	1	2,887,000	100		60,050		12,868		96,235			(47,159)		6,716		0001
Purchased Call/S&P 500 INDEX/SPX1407SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2024	1	1,348,000	100		38,688		8,396		82,404			(30,231)		3,155		0001
Purchased Call/S&P 500 INDEX/SPX1408S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/12/2024	1	4,588,000	100		64,232		34,435		33,272			(29,998)		16,724		0001
Purchased Call/S&P 500 INDEX/SPX1408S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	1	3,252,000	100		45,528		24,583		23,290			(21,089)		11,946		0001
Purchased Call/S&P 500 INDEX/SPX1408S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	1	3,666,000	100		51,324		27,777		38,485			(23,709)		13,500		0001
Purchased Call/S&P 500 INDEX/SPX1408S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	1	2,681,000	100		56,301		30,471		48,529			(26,009)		9,873		0001
Purchased Call/S&P 500 INDEX/SPX1408S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2024	1	2,212,000	100		44,240		26,495		40,436			(17,912)		8,567		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1408S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2023	08/09/2024	1	2,844,000	100		55,458		33,671		49,161			(21,820)		11,090		0001
Purchased Call/S&P 500 INDEX/SPX1408SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2023	08/16/2024	1	2,948,000	100		62,792		39,332		102,570			(23,504)		11,675		0001
Purchased Call/S&P 500 INDEX/SPX1408SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/28/2023	08/28/2024	1	2,158,000	100		39,276		25,896		7,956			(13,414)		8,768		0001
Purchased Call/S&P 500 INDEX/SPX1408SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	4,962,000	100		61,033		44,588		66,429			(16,767)		21,100		0001
Purchased Call/S&P 500 INDEX/SPX1408SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	2,263,000	100		46,392		33,892		54,737			(12,745)		9,623		0001
Purchased Call/S&P 500 INDEX/SPX1408SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	1	4,295,000	100		52,829		38,712		54,922			(14,395)		18,367		0001
Purchased Call/S&P 500 INDEX/SPX1408SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	1	1,565,000	100		28,796		21,101		32,236			(7,846)		6,693		0001
Purchased Call/S&P 500 INDEX/SPX1408SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	1	3,907,000	100		48,056		35,250		59,807			(13,059)		16,739		0001
Purchased Call/S&P 500 INDEX/SPX1408SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	1	2,603,000	100		45,032		33,032		57,787			(12,237)		11,152		0001
Purchased Call/S&P 500 INDEX/SPX1408SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/26/2023	09/26/2024	1	1,555,000	100		29,079		21,489		28,657			(7,627)		6,687		0001
Purchased Call/S&P 500 INDEX/SPX1408SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	1	5,356,000	100		59,452		44,099		43,824			(15,431)		23,075		0001
Purchased Call/S&P 500 INDEX/SPX1408SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	1	2,846,000	100		47,813		35,466		41,368			(12,410)		12,261		0001
Purchased Call/S&P 500 INDEX/SPX1408ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/27/2024	1	2,036,000	100		40,720		30,540		34,335			(10,404)		8,772		0001
Purchased Call/S&P 500 INDEX/SPX1408SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	1	1,989,000	100		39,780		29,944		57,159			(10,053)		8,632		0001
Purchased Call/S&P 500 INDEX/SPX150ZS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	3,968,000	100		47,219		4,186					(42,950)		5,966		0001
Purchased Call/S&P 500 INDEX/SPX150ZS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	1	2,230,000	100		49,283		4,369		19,363			(44,827)		3,353		0001
Purchased Call/S&P 500 INDEX/SPX150ZS6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	4,671,000	100		55,585		4,941					(50,546)		7,022		0001
Purchased Call/S&P 500 INDEX/SPX150ZS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	1,615,000	100		35,530		3,158		24,002			(32,309)		2,428		0001
Purchased Call/S&P 500 INDEX/SPX150ZS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	4,417,000	100		52,562		4,672					(47,797)		6,641		0001
Purchased Call/S&P 500 INDEX/SPX150ZS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	1	2,222,000	100		51,328		4,563		46,217			(46,675)		3,341		0001
Purchased Call/S&P 500 INDEX/SPX150ZSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024	1	2,852,000	100		33,939		3,272		28,155			(30,610)		4,478		0001
Purchased Call/S&P 500 INDEX/SPX150ZSB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024	1	2,402,000	100		52,844		5,095		83,495			(47,660)		3,772		0001
Purchased Call/S&P 500 INDEX/SPX150ZSD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/06/2024	1	4,453,000	100		53,436		5,299		109,583			(48,019)		7,089		0001
Purchased Call/S&P 500 INDEX/SPX150ZSI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	1	5,343,000	100		63,582		6,656		46,762			(56,788)		8,733		0001
Purchased Call/S&P 500 INDEX/SPX150ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	1	1,724,000	100		43,272		4,530		86,832			(38,649)		2,818		0001
Purchased Call/S&P 500 INDEX/SPX150ZST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	4,542,000	100		51,779		5,609		14,395			(46,089)		7,518		0001
Purchased Call/S&P 500 INDEX/SPX150ZSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	2,811,000	100		59,593		6,456		81,502			(53,044)		4,653		0001
Purchased Call/S&P 500 INDEX/SPX150ZSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	4,238,000	100		48,313		5,234		8,502			(43,004)		7,015		0001
Purchased Call/S&P 500 INDEX/SPX150ZSW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024	1	3,276,000	100		37,346		4,321					(32,971)		5,622		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2500SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/15/2023	02/15/2024	1	2,533,000	100		30,143		3,737					(26,344)		4,496		0001
Purchased Call/S&P 500 INDEX/SPX2500SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/21/2023	02/21/2024	1	2,454,000	100		27,976		3,930		9,353			(23,990)		4,631		0001
Purchased Call/S&P 500 INDEX/SPX2500SY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/24/2023	02/26/2024	1	1,754,000	100		46,130		7,117		30,016			(38,966)		3,466		0001
Purchased Call/S&P 500 INDEX/SPX2501SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/09/2023	03/08/2024	1	5,771,000	100		67,521		12,532		196,369			(54,942)		12,455		0001
Purchased Call/S&P 500 INDEX/SPX2501SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/08/2024	1	5,307,000	100		58,377		10,865		251,593			(47,471)		11,453		0001
Purchased Call/S&P 500 INDEX/SPX2501SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/08/2024	1	2,272,000	100		56,573		10,529		212,147			(46,004)		4,903		0001
Purchased Call/S&P 500 INDEX/SPX2501SO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/11/2024	1	5,486,000	100		60,346		11,637		248,503			(48,671)		12,098		0001
Purchased Call/S&P 500 INDEX/SPX2501SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/11/2024	1	2,829,000	100		64,784		12,493		224,641			(52,251)		6,239		0001
Purchased Call/S&P 500 INDEX/SPX2501SQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/12/2024	1	3,599,000	100		39,589		7,722		130,918			(31,843)		7,992		0001
Purchased Call/S&P 500 INDEX/SPX2501SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/12/2024	1	3,639,000	100		65,138		12,706		219,270			(52,394)		8,081		0001
Purchased Call/S&P 500 INDEX/SPX2501SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/13/2023	03/13/2024	1	4,849,000	100		51,399		10,167		69,580			(41,148)		10,843		0001
Purchased Call/S&P 500 INDEX/SPX2501SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/13/2023	03/13/2024	1	1,772,000	100		33,668		6,660		70,123			(26,953)		3,962		0001
Purchased Call/S&P 500 INDEX/SPX2502S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/14/2023	03/14/2024	1	1,675,000	100		49,413		9,910		114,975			(39,422)		3,771		0001
Purchased Call/S&P 500 INDEX/SPX2502S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/22/2023	03/22/2024	1	4,191,000	100		46,520		10,352		20,615			(36,098)		9,932		0001
Purchased Call/S&P 500 INDEX/SPX2502S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/22/2023	03/22/2024	1	2,180,000	100		44,908		9,993		59,486			(34,847)		5,166		0001
Purchased Call/S&P 500 INDEX/SPX2502SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/23/2023	03/22/2024	1	7,322,000	100		79,078		17,743		14,105			(61,312)		17,352		0001
Purchased Call/S&P 500 INDEX/SPX2502SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/24/2023	03/22/2024	1	1,330,000	100		25,536		5,746		20,057			(19,783)		3,152		0001
Purchased Call/S&P 500 INDEX/SPX2502SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/24/2023	03/25/2024	1	2,066,000	100		39,667		9,179		35,488			(30,480)		4,985		0001
Purchased Call/S&P 500 INDEX/SPX2502SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/24/2023	03/26/2024	1	2,353,000	100		45,178		10,550		22,551			(34,620)		5,711		0001
Purchased Call/S&P 500 INDEX/SPX2502SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/27/2023	03/27/2024	1	2,955,000	100		32,210		7,610					(24,553)		7,213		0001
Purchased Call/S&P 500 INDEX/SPX2502SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/03/2023	04/03/2024	1	2,670,000	100		29,370		7,504		14,941			(21,827)		6,775		0001
Purchased Call/S&P 500 INDEX/SPX2503SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/14/2023	04/12/2024	1	1,368,000	100		33,242		9,419		51,457			(23,836)		3,634		0001
Purchased Call/S&P 500 INDEX/SPX2503SF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/14/2023	04/15/2024	1	5,317,000	100		60,082		17,379		67,598			(42,729)		14,327		0001
Purchased Call/S&P 500 INDEX/SPX2503SG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/14/2023	04/15/2024	1	2,442,000	100		46,642		13,492		70,060			(33,171)		6,580		0001
Purchased Call/S&P 500 INDEX/SPX2503SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/14/2023	04/16/2024	1	5,986,000	100		67,642		19,698		87,943			(47,974)		16,205		0001
Purchased Call/S&P 500 INDEX/SPX2503SI	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/14/2023	04/16/2024	1	3,013,000	100		60,863		17,724		101,382			(43,166)		8,157		0001
Purchased Call/S&P 500 INDEX/SPX2503SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/17/2023	04/17/2024	1	3,223,000	100		37,387		10,990		42,021			(26,355)		8,766		0001
Purchased Call/S&P 500 INDEX/SPX2503SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/17/2023	04/17/2024	1	1,705,000	100		29,838		8,771		45,851			(21,033)		4,637		0001
Purchased Call/S&P 500 INDEX/SPX2503SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/19/2023	04/19/2024	1	5,731,000	100		68,199		20,422		14,622			(47,702)		15,731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2503$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/19/2023	04/19/2024	1	1,682,000	100		31,622		9,469		21,226			(22,118)		4,617		0001
Purchased Call/S&P 500 INDEX/SPX2503$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/20/2023	04/19/2024	1	6,251,000	100		74,387		22,460		26,338			(51,969)		17,158		0001
Purchased Call/S&P 500 INDEX/SPX2503$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	4,506,000	100		53,621		16,235		14,272			(37,417)		12,368		0001
Purchased Call/S&P 500 INDEX/SPX2503$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	1	1,733,000	100		37,086		11,229		34,431			(25,879)		4,757		0001
Purchased Call/S&P 500 INDEX/SPX2503$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024	1	5,445,000	100		64,251		19,824		16,476			(44,468)		15,148		0001
Purchased Call/S&P 500 INDEX/SPX2503$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024	1	1,194,000	100		28,059		8,657		27,375			(19,420)		3,322		0001
Purchased Call/S&P 500 INDEX/SPX2503$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2023	04/23/2024	1	4,578,000	100		54,478		16,912		4,895			(37,602)		12,792		0001
Purchased Call/S&P 500 INDEX/SPX2504$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/24/2023	04/24/2024	1	1,434,000	100		33,842		10,599		18,097			(23,209)		4,025		0001
Purchased Call/S&P 500 INDEX/SPX2504$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	1	5,335,000	100		60,286		19,046		1,499			(41,179)		15,038		0001
Purchased Call/S&P 500 INDEX/SPX2504$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	1	2,007,000	100		31,309		9,892		8,417			(21,386)		5,657		0001
Purchased Call/S&P 500 INDEX/SPX2504$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	3,214,000	100		36,640		11,676					(24,927)		9,098		0001
Purchased Call/S&P 500 INDEX/SPX2504$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	1	2,147,000	100		47,663		15,189		15,328			(32,427)		6,078		0001
Purchased Call/S&P 500 INDEX/SPX2504$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/01/2023	05/01/2024	1	1,415,000	100		29,008		9,643		16,530			(19,338)		4,090		0001
Purchased Call/S&P 500 INDEX/SPX2504$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/03/2023	05/03/2024	1	2,893,000	100		33,559		11,340		31,171			(22,189)		8,431		0001
Purchased Call/S&P 500 INDEX/SPX2504$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/03/2023	05/03/2024	1	2,783,000	100		60,669		20,501		91,261			(40,115)		8,110		0001
Purchased Call/S&P 500 INDEX/SPX2504$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2023	05/03/2024	1	5,073,000	100		55,803		19,013		76,062			(36,845)		14,784		0001
Purchased Call/S&P 500 INDEX/SPX2504$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/09/2023	05/09/2024	1	5,214,000	100		60,482		21,435		125,726			(39,000)		15,558		0001
Purchased Call/S&P 500 INDEX/SPX2504$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024	1	4,948,000	100		56,902		20,322		160,106			(36,535)		14,821		0001
Purchased Call/S&P 500 INDEX/SPX2504$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/10/2023	05/10/2024	1	2,280,000	100		48,564		17,344		137,414			(31,182)		6,830		0001
Purchased Call/S&P 500 INDEX/SPX2505$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/11/2023	05/10/2024	1	4,967,000	100		57,617		20,749		158,146			(36,938)		14,878		0001
Purchased Call/S&P 500 INDEX/SPX2505$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/11/2023	05/10/2024	1	2,440,000	100		47,824		17,222		121,120			(30,660)		7,309		0001
Purchased Call/S&P 500 INDEX/SPX2505$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/13/2024	1	2,391,000	100		47,342		17,346		72,250			(30,056)		7,244		0001
Purchased Call/S&P 500 INDEX/SPX2505$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/12/2023	05/14/2024	1	1,729,000	100		34,234		12,603		52,444			(21,675)		5,258		0001
Purchased Call/S&P 500 INDEX/SPX2505$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024	1	3,739,000	100		45,242		17,649		6,611			(27,565)		11,702		0001
Purchased Call/S&P 500 INDEX/SPX2505$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024	1	1,471,000	100		35,157		13,715		22,060			(21,421)		4,604		0001
Purchased Call/S&P 500 INDEX/SPX2505$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	1	2,495,000	100		30,439		12,544					(17,881)		8,024		0001
Purchased Call/S&P 500 INDEX/SPX2505$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	1	1,793,000	100		44,287		18,250		11,392			(26,016)		5,766		0001
Purchased Call/S&P 500 INDEX/SPX2505$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/31/2023	05/31/2024	1	2,120,000	100		37,312		15,478		3,666			(21,816)		6,840		0001
Purchased Call/S&P 500 INDEX/SPX2610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	1	4,459,000	100		43,698		361					(43,219)		2,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/05/2023	01/05/2024	1	3,060,000	100		30,294		336		49,070			(29,879)		1,791		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1	4,115,000	100		44,442		1,362					(42,977)		3,731		0001
Purchased Call/S&P 500 INDEX/SPX2611S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1	4,151,000	100		44,831		1,374					(43,353)		3,763		0001
Purchased Call/S&P 500 INDEX/SPX2611S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/12/2024	1	4,119,000	100		44,485		1,363					(43,019)		3,734		0001
Purchased Call/S&P 500 INDEX/SPX2611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/16/2024	1	3,471,000	100		37,487		1,549		3,878			(35,857)		3,634		0001
Purchased Call/S&P 500 INDEX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/18/2023	01/18/2024	1	3,867,000	100		42,537		1,992					(40,439)		4,294		0001
Purchased Call/S&P 500 INDEX/SPX2611SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2023	01/19/2024	1	5,049,000	100		54,529		2,719					(51,691)		5,760		0001
Purchased Call/S&P 500 INDEX/SPX2611SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2024	1	2,813,000	100		32,631		2,068					(30,485)		3,607		0001
Purchased Call/S&P 500 INDEX/SPX2611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/25/2023	01/25/2024	1	5,906,000	100		68,510		4,530					(63,817)		7,728		0001
Purchased Call/S&P 500 INDEX/SPX2611SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2023	01/26/2024	1	5,297,000	100		63,564		4,402					(59,036)		7,069		0001
Purchased Call/S&P 500 INDEX/SPX2611SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/26/2024	1	3,650,000	100		44,895		3,118					(41,688)		4,871		0001
Purchased Call/S&P 500 INDEX/SPX2611SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/26/2024	1	3,460,000	100		42,558		2,955					(39,518)		4,617		0001
Purchased Call/S&P 500 INDEX/SPX2611SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/29/2024	1	2,997,000	100		36,863		2,843					(33,950)		4,224		0001
Purchased Call/S&P 500 INDEX/SPX2611SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2023	01/30/2024	1	3,976,000	100		47,712		3,812					(43,790)		5,699		0001
Purchased Call/S&P 500 INDEX/SPX2612S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2023	01/31/2024	1	4,427,000	100		53,567		4,427					(49,017)		6,451		0001
Purchased Call/S&P 500 INDEX/SPX2612S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/01/2023	02/01/2024	1	6,206,000	100		74,472		6,360					(67,943)		9,188		0001
Purchased Call/S&P 500 INDEX/SPX2612S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2024	1	1,940,000	100		23,086		2,353					(20,683)		3,130		0001
Purchased Call/S&P 500 INDEX/SPX2612S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2023	02/09/2024	1	4,397,000	100		51,445		5,558		16,230			(45,807)		7,278		0001
Purchased Call/S&P 500 INDEX/SPX2612SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2023	02/13/2024	1	3,030,000	100		35,451		4,199					(31,177)		5,260		0001
Purchased Call/S&P 500 INDEX/SPX2612SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2024	1	4,381,000	100		52,572		6,372					(46,091)		7,691		0001
Purchased Call/S&P 500 INDEX/SPX2612SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2023	02/16/2024	1	3,711,000	100		44,532		5,690		2,375			(38,798)		6,658		0001
Purchased Call/S&P 500 INDEX/SPX2612SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	1	6,110,000	100		71,487		9,160					(62,257)		10,963		0001
Purchased Call/S&P 500 INDEX/SPX2612SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	1	4,174,000	100		48,836		6,258					(42,530)		7,489		0001
Purchased Call/S&P 500 INDEX/SPX2612SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/16/2024	1	5,964,000	100		69,779		8,941					(60,769)		10,701		0001
Purchased Call/S&P 500 INDEX/SPX2612SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/20/2024	1	2,415,000	100		28,256		3,892					(24,340)		4,514		0001
Purchased Call/S&P 500 INDEX/SPX2612SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2023	02/22/2024	1	6,316,000	100		70,108		10,043					(59,928)		12,034		0001
Purchased Call/S&P 500 INDEX/SPX2612ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2023	02/22/2024	1	1,413,000	100		25,434		3,643		13,472			(21,741)		2,692		0001
Purchased Call/S&P 500 INDEX/SPX2612SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2023	02/23/2024	1	3,254,000	100		35,794		5,255					(30,498)		6,258		0001
Purchased Call/S&P 500 INDEX/SPX2612SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/23/2024	1	3,930,000	100		42,837		6,307					(36,482)		7,558		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/23/2024	1	1,736,000	100		35,588		5,239		22,641			(30,308)		3,339		0001
Purchased Call/S&P 500 INDEX/SPX2612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/23/2024	1	4,543,000	100		49,519		7,290					(42,173)		8,737		0001
Purchased Call/S&P 500 INDEX/SPX2612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/23/2024	1	2,884,000	100		59,122		8,704		43,578			(50,351)		5,546		0001
Purchased Call/S&P 500 INDEX/SPX2612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2024	1	3,147,000	100		34,302		5,292					(28,975)		6,218		0001
Purchased Call/S&P 500 INDEX/SPX2613$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2024	1	1,724,000	100		27,756		4,282		3,083			(23,445)		3,406		0001
Purchased Call/S&P 500 INDEX/SPX2613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2024	1	4,966,000	100		56,116		8,812					(47,199)		9,898		0001
Purchased Call/S&P 500 INDEX/SPX2613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2024	1	3,690,000	100		42,066		6,721					(35,266)		7,418		0001
Purchased Call/S&P 500 INDEX/SPX2613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2024	1	1,359,000	100		21,744		3,474					(18,229)		2,732		0001
Purchased Call/S&P 500 INDEX/SPX2613$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	03/01/2024	1	2,324,000	100		26,261		4,329		12,458			(21,884)		4,750		0001
Purchased Call/S&P 500 INDEX/SPX2613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	03/01/2024	1	1,417,000	100		27,490		4,531		38,679			(22,908)		2,896		0001
Purchased Call/S&P 500 INDEX/SPX2613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/02/2023	03/01/2024	1	3,294,000	100		37,552		6,241		66,827			(31,276)		6,733		0001
Purchased Call/S&P 500 INDEX/SPX2613$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/02/2023	03/01/2024	1	1,481,000	100		31,101		5,169		70,430			(25,903)		3,027		0001
Purchased Call/S&P 500 INDEX/SPX2613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/01/2024	1	4,781,000	100		56,416		9,403		43,275			(46,962)		9,773		0001
Purchased Call/S&P 500 INDEX/SPX2613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2024	1	3,626,000	100		42,787		7,426		47,372			(35,325)		7,592		0001
Purchased Call/S&P 500 INDEX/SPX2613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/05/2024	1	3,319,000	100		39,164		6,886		89,746			(32,247)		7,003		0001
Purchased Call/S&P 500 INDEX/SPX2613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2023	03/06/2024	1	3,587,000	100		42,685		7,622		129,103			(34,988)		7,627		0001
Purchased Call/S&P 500 INDEX/SPX2613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2024	1	4,713,000	100		56,085		10,169		135,762			(45,818)		10,096		0001
Purchased Call/S&P 500 INDEX/SPX2613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	1	7,104,000	100		78,144		15,672		112,835			(62,344)		15,993		0001
Purchased Call/S&P 500 INDEX/SPX2613$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	1	1,614,000	100		25,340		5,082		48,438			(20,216)		3,634		0001
Purchased Call/S&P 500 INDEX/SPX2613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	1	5,661,000	100		60,573		12,451		101,608			(48,092)		12,831		0001
Purchased Call/S&P 500 INDEX/SPX2613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2024	1	3,885,000	100		41,570		8,818		37,625			(32,735)		8,980		0001
Purchased Call/S&P 500 INDEX/SPX2613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2024	1	6,621,000	100		70,845		15,181		30,313			(55,636)		15,401		0001
Purchased Call/S&P 500 INDEX/SPX2613$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	1	4,100,000	100		45,100		9,788		29,520			(35,242)		9,597		0001
Purchased Call/S&P 500 INDEX/SPX2613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	1	2,191,000	100		36,371		7,894		52,399			(28,421)		5,129		0001
Purchased Call/S&P 500 INDEX/SPX2613$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2024	1	5,280,000	100		60,192		13,229		29,398			(46,871)		12,437		0001
Purchased Call/S&P 500 INDEX/SPX2614$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/23/2023	03/22/2024	1	2,876,000	100		48,892		10,970		36,737			(37,908)		6,816		0001
Purchased Call/S&P 500 INDEX/SPX2614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2024	1	5,422,000	100		58,015		13,866					(44,066)		13,311		0001
Purchased Call/S&P 500 INDEX/SPX2614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2024	1	1,977,000	100		33,411		7,986		3,444			(25,378)		4,854		0001
Purchased Call/S&P 500 INDEX/SPX2614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2024	1	1,832,000	100		36,823		8,899		17,679			(27,921)		4,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2614SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	1	3,979,000	100		44,167		11,406		35,826			(32,703)		10,150		0001
Purchased Call/S&P 500 INDEX/SPX2614SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	1	3,232,000	100		34,582		9,026		64,843			(25,512)		8,288		0001
Purchased Call/S&P 500 INDEX/SPX2614ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	1	1,704,000	100		29,309		7,649		63,316			(21,621)		4,369		0001
Purchased Call/S&P 500 INDEX/SPX2614SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	5,514,000	100		60,103		15,816		151,935			(44,295)		14,139		0001
Purchased Call/S&P 500 INDEX/SPX2614SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	1,700,000	100		28,050		7,382		75,980			(20,672)		4,359		0001
Purchased Call/S&P 500 INDEX/SPX2614SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	4,467,000	100		48,690		12,813		96,183			(35,884)		11,454		0001
Purchased Call/S&P 500 INDEX/SPX2614SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	1,825,000	100		30,113		7,924		68,845			(22,193)		4,680		0001
Purchased Call/S&P 500 INDEX/SPX2615S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	1	3,877,000	100		42,259		11,378		95,067			(30,891)		10,096		0001
Purchased Call/S&P 500 INDEX/SPX2615S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024	1	6,280,000	100		68,452		18,566		158,468			(49,901)		16,435		0001
Purchased Call/S&P 500 INDEX/SPX2615S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	1	3,978,000	100		44,554		12,240		143,377			(32,259)		10,463		0001
Purchased Call/S&P 500 INDEX/SPX2615S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	1	5,215,000	100		59,973		16,641		179,352			(43,259)		13,784		0001
Purchased Call/S&P 500 INDEX/SPX2615S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	1	1,865,000	100		33,943		9,418		92,320			(24,483)		4,929		0001
Purchased Call/S&P 500 INDEX/SPX2615S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	1	3,356,000	100		38,930		10,909		90,720			(27,974)		8,914		0001
Purchased Call/S&P 500 INDEX/SPX2615SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	1	4,335,000	100		51,587		16,156		2,951			(35,378)		12,166		0001
Purchased Call/S&P 500 INDEX/SPX2616S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	1	3,438,000	100		40,225		12,925					(27,331)		9,732		0001
Purchased Call/S&P 500 INDEX/SPX2616S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	1	3,117,000	100		37,092		11,952					(25,170)		8,824		0001
Purchased Call/S&P 500 INDEX/SPX2616S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	1	1,482,000	100		32,604		10,506		4,042			(22,124)		4,195		0001
Purchased Call/S&P 500 INDEX/SPX2616S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	1	4,270,000	100		50,813		16,658					(34,198)		12,242		0001
Purchased Call/S&P 500 INDEX/SPX2616S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	1	1,529,000	100		28,287		9,273		1,757			(19,038)		4,384		0001
Purchased Call/S&P 500 INDEX/SPX2616S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	1	4,555,000	100		54,205		17,870					(36,382)		13,113		0001
Purchased Call/S&P 500 INDEX/SPX2616SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	1	1,884,000	100		41,448		13,664		11,792			(27,820)		5,424		0001
Purchased Call/S&P 500 INDEX/SPX2616SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	1	3,207,000	100		38,805		12,899		6,954			(25,870)		9,270		0001
Purchased Call/S&P 500 INDEX/SPX2616SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	1	3,652,000	100		42,363		14,199		50,807			(28,126)		10,600		0001
Purchased Call/S&P 500 INDEX/SPX2616SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	1	2,008,000	100		37,550		12,585		57,745			(24,930)		5,828		0001
Purchased Call/S&P 500 INDEX/SPX2616SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	1	4,873,000	100		56,527		19,313		71,830			(37,270)		14,201		0001
Purchased Call/S&P 500 INDEX/SPX2616SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	1	3,302,000	100		37,973		13,181		73,867			(24,832)		9,739		0001
Purchased Call/S&P 500 INDEX/SPX2616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	1	3,978,000	100		45,747		15,961		68,555			(29,835)		11,779		0001
Purchased Call/S&P 500 INDEX/SPX2616SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	1	3,860,000	100		45,162		15,881		75,200			(29,244)		11,474		0001
Purchased Call/S&P 500 INDEX/SPX2616SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	1	1,728,000	100		25,229		8,941		51,210			(16,268)		5,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2616ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	1	2,458,000	100		43,507		15,419		90,801			(28,053)		7,335		0001
Purchased Call/S&P 500 INDEX/SPX2616SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	1	4,428,000	100		51,808		18,708		96,071			(33,163)		13,264		0001
Purchased Call/S&P 500 INDEX/SPX2616SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	1	4,626,000	100		54,124		19,831		61,610			(34,362)		14,015		0001
Purchased Call/S&P 500 INDEX/SPX2616SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024	1	4,494,000	100		52,580		19,356		60,477			(33,291)		13,665		0001
Purchased Call/S&P 500 INDEX/SPX2616SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	1	4,417,000	100		52,562		19,494		58,935			(33,031)		13,481		0001
Purchased Call/S&P 500 INDEX/SPX2617S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	1	2,142,000	100		43,268		16,047		61,738			(27,191)		6,538		0001
Purchased Call/S&P 500 INDEX/SPX2617S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	1	2,121,000	100		39,239		14,891		28,765			(24,403)		6,521		0001
Purchased Call/S&P 500 INDEX/SPX2617SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	1	1,850,000	100		33,855		12,884		16,483			(21,020)		5,688		0001
Purchased Call/S&P 500 INDEX/SPX2617SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	1	2,212,000	100		40,480		15,612		23,218			(24,927)		6,874		0001
Purchased Call/S&P 500 INDEX/SPX2617SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2024	1	2,155,000	100		42,023		16,278		21,520			(25,807)		6,721		0001
Purchased Call/S&P 500 INDEX/SPX2617SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	1	5,837,000	100		71,211		27,976		11,503			(43,194)		18,331		0001
Purchased Call/S&P 500 INDEX/SPX2617SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	1	1,888,000	100		30,963		12,164		10,496			(18,781)		5,929		0001
Purchased Call/S&P 500 INDEX/SPX2617SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	1	5,472,000	100		65,664		25,977		14,254			(39,650)		17,245		0001
Purchased Call/S&P 500 INDEX/SPX2617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	1	2,074,000	100		33,599		13,292		13,553			(20,288)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX2617SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	1	3,963,000	100		47,952		19,181		1,090			(28,903)		12,489		0001
Purchased Call/S&P 500 INDEX/SPX2617SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	1	2,165,000	100		37,671		15,068		6,802			(22,706)		6,823		0001
Purchased Call/S&P 500 INDEX/SPX2618S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	1	3,216,000	100		39,235		15,738					(23,606)		10,135		0001
Purchased Call/S&P 500 INDEX/SPX2618S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	1	2,107,000	100		25,705		10,311					(15,466)		6,640		0001
Purchased Call/S&P 500 INDEX/SPX2618S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	1	2,086,000	100		25,449		10,376					(15,145)		6,664		0001
Purchased Call/S&P 500 INDEX/SPX2618S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	1	3,643,000	100		44,445		18,193					(26,378)		11,677		0001
Purchased Call/S&P 500 INDEX/SPX2618S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	1	1,396,000	100		35,458		14,223		8,531			(21,333)		4,399		0001
Purchased Call/S&P 500 INDEX/SPX2618S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	1	1,699,000	100		35,509		14,243		5,029			(21,364)		5,354		0001
Purchased Call/S&P 500 INDEX/SPX2618S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	1	1,655,000	100		38,396		15,655		4,266			(22,850)		5,287		0001
Purchased Call/S&P 500 INDEX/SPX2618S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	1	3,204,000	100		74,333		30,427		9,199			(44,116)		10,270		0001
Purchased Call/S&P 500 INDEX/SPX2618SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	1	3,163,000	100		40,486		16,935		4,271			(23,626)		10,206		0001
Purchased Call/S&P 500 INDEX/SPX2618SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	1	2,094,000	100		37,901		15,853		11,252			(22,118)		6,757		0001
Purchased Call/S&P 500 INDEX/SPX2618SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	1	2,083,000	100		38,536		16,164		37,104			(22,444)		6,721		0001
Purchased Call/S&P 500 INDEX/SPX2618SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	1	2,180,000	100		44,908		19,052		39,247			(25,941)		7,103		0001
Purchased Call/S&P 500 INDEX/SPX2618SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	1	3,461,000	100		45,339		20,303		56,095			(25,023)		11,600		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2618SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	1	3,317,000	100		43,784		19,727		31,752			(24,046)		11,151		0001
Purchased Call/S&P 500 INDEX/SPX2618SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	1	2,111,000	100		39,476		17,786		35,418			(21,679)		7,097		0001
Purchased Call/S&P 500 INDEX/SPX2618ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	1	2,170,000	100		36,022		16,329		30,019			(19,684)		7,317		0001
Purchased Call/S&P 500 INDEX/SPX2618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	1	5,009,000	100		65,117		29,845		48,036			(35,502)		16,890		0001
Purchased Call/S&P 500 INDEX/SPX2618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	1	5,331,000	100		69,836		32,097		71,909			(37,988)		17,976		0001
Purchased Call/S&P 500 INDEX/SPX2619S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	1	3,092,000	100		40,505		18,798		27,983			(21,853)		10,520		0001
Purchased Call/S&P 500 INDEX/SPX2619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	1	5,365,000	100		70,282		32,721		15,920			(37,815)		18,307		0001
Purchased Call/S&P 500 INDEX/SPX2619S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	1	3,151,000	100		41,278		19,218		4,181			(22,209)		10,752		0001
Purchased Call/S&P 500 INDEX/SPX2619S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	1	4,386,000	100		57,457		26,992		8,791			(30,455)		15,054		0001
Purchased Call/S&P 500 INDEX/SPX2619S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	1	2,158,000	100		33,017		15,602		5,810			(17,411)		7,428		0001
Purchased Call/S&P 500 INDEX/SPX2619S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	1	3,658,000	100		50,115		23,944		4,523			(26,296)		12,592		0001
Purchased Call/S&P 500 INDEX/SPX2619S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	1	2,069,000	100		34,966		16,706		6,111			(18,348)		7,122		0001
Purchased Call/S&P 500 INDEX/SPX2619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	1	2,923,000	100		40,045		19,305		4,905			(20,841)		10,149		0001
Purchased Call/S&P 500 INDEX/SPX2619SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	1	3,020,000	100		41,676		20,380					(21,293)		10,574		0001
Purchased Call/S&P 500 INDEX/SPX2619SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	1	2,474,000	100		47,501		23,228		1,785			(24,270)		8,663		0001
Purchased Call/S&P 500 INDEX/SPX2619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	1	4,497,000	100		62,958		31,217					(31,910)		15,790		0001
Purchased Call/S&P 500 INDEX/SPX2619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	1	2,247,000	100		31,458		15,685					(15,902)		7,890		0001
Purchased Call/S&P 500 INDEX/SPX2619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	1	3,194,000	100		44,716		22,482		2,689			(22,419)		11,308		0001
Purchased Call/S&P 500 INDEX/SPX2619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	1	4,137,000	100		57,918		29,198		29,216			(28,959)		14,686		0001
Purchased Call/S&P 500 INDEX/SPX2619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	1	2,766,000	100		57,533		29,004		39,767			(28,766)		9,819		0001
Purchased Call/S&P 500 INDEX/SPX2619SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	1	3,469,000	100		47,178		24,308		43,194			(23,008)		12,415		0001
Purchased Call/S&P 500 INDEX/SPX2619SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	1	2,024,000	100		38,861		20,022		42,623			(18,951)		7,244		0001
Purchased Call/S&P 500 INDEX/SPX2619SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	1	4,972,000	100		69,111		35,707		45,371			(33,606)		17,794		0001
Purchased Call/S&P 500 INDEX/SPX2619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	1	2,058,000	100		42,601		22,010		38,084			(20,715)		7,365		0001
Purchased Call/S&P 500 INDEX/SPX2619SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	1	2,126,000	100		29,551		15,386		22,528			(14,252)		7,669		0001
Purchased Call/S&P 500 INDEX/SPX2619SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	1	1,988,000	100		34,194		17,803		30,310			(16,491)		7,172		0001
Purchased Call/S&P 500 INDEX/SPX2619SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2024	1	4,248,000	100		59,047		30,821		53,968			(28,400)		15,365		0001
Purchased Call/S&P 500 INDEX/SPX2619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	1	4,730,000	100		65,747		34,860		57,104			(30,897)		17,242		0001
Purchased Call/S&P 500 INDEX/SPX2619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	1	6,951,000	100		98,704		52,770		47,474			(46,242)		25,338		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2023	07/19/2024	1	3,113,000	100		42,026		23,091		2,626			(18,946)		11,550		0001
Purchased Call/S&P 500 INDEX/SPX261AS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/19/2024	1	5,125,000	100		69,188		38,438		4,842			(30,982)		19,016		0001
Purchased Call/S&P 500 INDEX/SPX261AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/23/2024	1	4,820,000	100		65,070		36,468		3,766			(28,822)		18,061		0001
Purchased Call/S&P 500 INDEX/SPX261AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/24/2024	1	3,799,000	100		52,046		29,312		4,091			(22,752)		14,270		0001
Purchased Call/S&P 500 INDEX/SPX261AS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/26/2024	1	4,154,000	100		57,741		32,836		374			(24,926)		15,679		0001
Purchased Call/S&P 500 INDEX/SPX261AS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/26/2024	1	2,076,000	100		43,181		24,556		1,183			(18,641)		7,836		0001
Purchased Call/S&P 500 INDEX/SPX261AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2024	1	2,556,000	100		34,250		19,948		66			(14,318)		9,763		0001
Purchased Call/S&P 500 INDEX/SPX261ASC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2024	1	2,444,000	100		49,369		28,753		3,048			(20,638)		9,335		0001
Purchased Call/S&P 500 INDEX/SPX261ASE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/02/2024	1	2,807,000	100		36,772		21,619		14,137			(15,171)		10,772		0001
Purchased Call/S&P 500 INDEX/SPX261ASF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/02/2024	1	2,690,000	100		59,449		34,951		33,956			(24,527)		10,323		0001
Purchased Call/S&P 500 INDEX/SPX261ASG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2023	08/02/2024	1	1,753,000	100		36,988		21,927		18,141			(15,201)		6,727		0001
Purchased Call/S&P 500 INDEX/SPX261ASH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/02/2024	1	3,674,000	100		48,497		28,829		23,812			(19,852)		14,099		0001
Purchased Call/S&P 500 INDEX/SPX261ASI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	1	3,804,000	100		50,213		30,017		23,310			(20,386)		14,699		0001
Purchased Call/S&P 500 INDEX/SPX261ASJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	1	2,213,000	100		34,302		20,505		18,226			(13,926)		8,551		0001
Purchased Call/S&P 500 INDEX/SPX261ASK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	1	1,776,000	100		49,550		29,621		41,536			(20,117)		6,863		0001
Purchased Call/S&P 500 INDEX/SPX261ASL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2024	1	3,860,000	100		50,952		30,515		35,550			(20,630)		14,950		0001
Purchased Call/S&P 500 INDEX/SPX261ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/07/2024	1	3,348,000	100		43,859		26,388		22,081			(17,496)		12,996		0001
Purchased Call/S&P 500 INDEX/SPX261ASO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/08/2024	1	4,209,000	100		55,138		33,325		32,626			(21,844)		16,376		0001
Purchased Call/S&P 500 INDEX/SPX261ASP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/09/2024	1	2,195,000	100		37,535		22,978		43,186			(14,705)		8,559		0001
Purchased Call/S&P 500 INDEX/SPX261ASR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	1	2,118,000	100		27,534		17,095		17,521			(10,457)		8,351		0001
Purchased Call/S&P 500 INDEX/SPX261ASS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	1	1,858,000	100		32,143		19,957		24,063			(12,207)		7,326		0001
Purchased Call/S&P 500 INDEX/SPX261AST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	1	1,680,000	100		44,520		27,642		40,411			(16,908)		6,624		0001
Purchased Call/S&P 500 INDEX/SPX261ASU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/16/2024	1	4,724,000	100		57,160		36,202		58,248			(21,200)		18,709		0001
Purchased Call/S&P 500 INDEX/SPX261ASV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/16/2024	1	1,651,000	100		29,718		18,821		36,428			(11,022)		6,539		0001
Purchased Call/S&P 500 INDEX/SPX261ASW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	1	4,584,000	100		55,466		35,297		43,347			(20,403)		18,273		0001
Purchased Call/S&P 500 INDEX/SPX261ASX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	1	1,660,000	100		23,074		14,683		20,040			(8,488)		6,617		0001
Purchased Call/S&P 500 INDEX/SPX261ASY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	1	1,849,000	100		43,636		27,769		48,767			(16,052)		7,371		0001
Purchased Call/S&P 500 INDEX/SPX261ASZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2024	1	3,488,000	100		42,205		26,900		32,807			(15,483)		13,934		0001
Purchased Call/S&P 500 INDEX/SPX261BS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2024	1	1,549,000	100		26,643		16,981		24,420			(9,774)		6,188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	1	3,100,000	100		38,130		24,407		20,064			(13,752)		12,411		0001
Purchased Call/S&P 500 INDEX/SPX261BS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	1	2,560,000	100		41,728		26,711		26,973			(15,049)		10,249		0001
Purchased Call/S&P 500 INDEX/SPX261BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	1	5,737,000	100		72,860		46,839		40,402			(26,078)		23,017		0001
Purchased Call/S&P 500 INDEX/SPX261BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	1	2,875,000	100		54,338		34,931		39,077			(19,449)		11,534		0001
Purchased Call/S&P 500 INDEX/SPX261BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	1	2,260,000	100		43,844		28,306		21,503			(15,573)		9,086		0001
Purchased Call/S&P 500 INDEX/SPX261BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	1	5,434,000	100		68,468		44,571		49,597			(24,198)		21,847		0001
Purchased Call/S&P 500 INDEX/SPX261BS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	1	4,337,000	100		55,514		36,238		18,123			(19,521)		17,437		0001
Purchased Call/S&P 500 INDEX/SPX261BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	1	3,745,000	100		47,936		31,429		7,984			(16,719)		15,152		0001
Purchased Call/S&P 500 INDEX/SPX261BSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	1	1,363,000	100		24,670		16,175		7,102			(8,604)		5,515		0001
Purchased Call/S&P 500 INDEX/SPX261BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	1	3,840,000	100		49,152		32,273		5,912			(17,096)		15,569		0001
Purchased Call/S&P 500 INDEX/SPX261BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1	3,411,000	100		44,343		29,359		972			(15,023)		13,887		0001
Purchased Call/S&P 500 INDEX/SPX261BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1	1,705,000	100		31,372		20,771		2,828			(10,629)		6,942		0001
Purchased Call/S&P 500 INDEX/SPX261BSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	1	2,497,000	100		32,711		22,168		8,675			(10,755)		10,270		0001
Purchased Call/S&P 500 INDEX/SPX261BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	1	1,465,000	100		29,007		19,658		13,184			(9,538)		6,026		0001
Purchased Call/S&P 500 INDEX/SPX261BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	1	2,346,000	100		30,263		20,702		23,907			(9,592)		9,708		0001
Purchased Call/S&P 500 INDEX/SPX261BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	1	2,068,000	100		33,502		23,172		30,706			(10,492)		8,557		0001
Purchased Call/S&P 500 INDEX/SPX261BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	1	2,606,000	100		45,084		31,298		39,344			(14,004)		10,848		0001
Purchased Call/S&P 500 INDEX/SPX261BSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	1	5,566,000	100		71,245		50,663		60,848			(20,943)		23,352		0001
Purchased Call/S&P 500 INDEX/SPX261BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	1	3,227,000	100		58,409		41,535		57,553			(17,170)		13,539		0001
Purchased Call/S&P 500 INDEX/SPX261BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2024	1	4,213,000	100		54,348		38,777		60,604			(15,845)		17,779		0001
Purchased Call/S&P 500 INDEX/SPX261BSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	1	3,742,000	100		48,272		34,480		53,326			(14,036)		15,821		0001
Purchased Call/S&P 500 INDEX/SPX261CS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	1	3,341,000	100		43,433		31,143		30,751			(12,342)		14,153		0001
Purchased Call/S&P 500 INDEX/SPX261CS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	1	2,227,000	100		41,422		29,701		34,519			(11,770)		9,434		0001
Purchased Call/S&P 500 INDEX/SPX261CS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	1	3,539,000	100		40,345		29,815		28,686			(10,582)		15,219		0001
Purchased Call/S&P 500 INDEX/SPX261CSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	1	1,079,000	100		17,048		12,821		15,063			(4,320)		4,674		0001
Purchased Call/S&P 500 INDEX/SPX821FSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	1	6,094,000	100		60,940		677		208,732			(60,103)		3,566		0001
Purchased Call/S&P 500 INDEX/SPX821FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	1	5,020,000	100		50,702		563					(50,006)		2,938		0001
Purchased Call/S&P 500 INDEX/SPX821FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	2,926,000	100		29,553		570		42,062			(28,908)		2,166		0001
Purchased Call/S&P 500 INDEX/SPX821FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	1,306,000	100		20,765		400		54,844			(20,313)		967		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	6,238,000	100		63,004		1,562		36,425			(61,278)		5,163		0001
Purchased Call/S&P 500 INDEX/SPX821FSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	1	1,556,000	100		30,342		752		68,824			(29,511)		1,288		0001
Purchased Call/S&P 500 INDEX/SPX821FSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	8,347,000	100		86,809		2,391		32,417			(84,193)		7,245		0001
Purchased Call/S&P 500 INDEX/SPX821GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	1,713,000	100		31,005		854		50,319			(30,071)		1,487		0001
Purchased Call/S&P 500 INDEX/SPX821GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	1	1,749,000	100		46,174		1,272		96,731			(44,782)		1,518		0001
Purchased Call/S&P 500 INDEX/SPX821HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	1,395,000	100		33,759		2,344					(31,348)		1,862		0001
Purchased Call/S&P 500 INDEX/SPX821HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	2,079,000	100		50,312		3,494					(46,718)		2,774		0001
Purchased Call/S&P 500 INDEX/SPX821HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	1,065,000	100		38,234		2,655		3,730			(35,503)		1,421		0001
Purchased Call/S&P 500 INDEX/SPX821HSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024	1	2,697,000	100		76,865		5,929		1,556			(70,791)		3,801		0001
Purchased Call/S&P 500 INDEX/SPX821HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	1	1,834,000	100		68,041		5,623		38,196			(62,263)		2,672		0001
Purchased Call/S&P 500 INDEX/SPX821LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	1	1,665,000	100		43,956		3,754		10,081			(40,102)		2,465		0001
Purchased Call/S&P 500 INDEX/SPX821LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024	1	1,508,000	100		36,343		3,604		85,788			(32,659)		2,401		0001
Purchased Call/S&P 500 INDEX/SPX821JSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	1	2,001,000	100		46,423		5,627		8,073			(40,700)		3,513		0001
Purchased Call/S&P 500 INDEX/SPX821RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	1	2,052,000	100		65,254		25,635		49,855			(39,580)		6,444		0001
Purchased Call/S&P 500 INDEX/SPX821SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024	1	1,633,000	100		46,704		19,374		18,214			(27,308)		5,269		0001
Purchased Call/S&P 500 INDEX/SPX821SSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	2,222,000	100		50,884		21,668		53,612			(29,313)		7,263		0001
Purchased Call/S&P 500 INDEX/SPX821TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2024	1	2,030,000	100		48,314		20,706		53,251			(27,589)		6,657		0001
Purchased Call/S&P 500 INDEX/SPX821TS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	1	1,546,000	100		51,018		22,005		79,602			(28,994)		5,086		0001
Purchased Call/S&P 500 INDEX/SPX821WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	3,932,000	100		55,048		27,903		17,264			(27,223)		13,997		0001
Purchased Call/S&P 500 INDEX/SPX821WSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	2,127,000	100		54,026		27,385		33,111			(26,718)		7,571		0001
Purchased Call/S&P 500 INDEX/SPX821WSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	1	1,312,000	100		27,683		14,032		17,794			(13,690)		4,670		0001
Purchased Call/S&P 500 INDEX/SPX821XSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/10/2023	07/10/2024	1	4,040,000	100		55,348		29,042		68,601			(26,313)		14,651		0001
Purchased Call/S&P 500 INDEX/SPX821XS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	1	3,014,000	100		41,292		21,780		50,388			(19,518)		10,958		0001
Purchased Call/S&P 500 INDEX/SPX821XSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	1	3,700,000	100		76,960		40,806		72,147			(36,167)		13,487		0001
Purchased Call/S&P 500 INDEX/SPX821YS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	1	2,129,000	100		44,496		23,855		26,256			(20,781)		7,761		0001
Purchased Call/S&P 500 INDEX/SPX821YS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/15/2024	1	2,220,000	100		36,186		19,538		17,738			(16,762)		8,155		0001
Purchased Call/S&P 500 INDEX/SPX821YSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	4,831,000	100		66,668		36,264		27,561			(30,419)		17,836		0001
Purchased Call/S&P 500 INDEX/SPX821YSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	1	2,060,000	100		44,908		24,428		29,461			(20,491)		7,605		0001
Purchased Call/S&P 500 INDEX/SPX821YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,945,000	100		39,758		21,736		4,386			(18,032)		10,900		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821Y$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	2,207,000	100		39,726		21,718		8,719			(18,018)		8,168		0001
Purchased Call/S&P 500 INDEX/SPX821Y$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	1	1,967,000	100		55,863		30,540		25,573			(25,337)		7,280		0001
Purchased Call/S&P 500 INDEX/SPX821Z$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	1	2,613,000	100		56,441		31,011		10,240			(25,445)		9,695		0001
Purchased Call/S&P 500 INDEX/SPX821Z$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	4,887,000	100		66,463		36,822		4,503			(29,863)		18,133		0001
Purchased Call/S&P 500 INDEX/SPX821Z$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	1	2,274,000	100		49,118		27,212		10,427			(22,070)		8,437		0001
Purchased Call/S&P 500 INDEX/SPX821Z$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	1	1,838,000	100		39,885		22,158		6,718			(17,860)		6,820		0001
Purchased Call/S&P 500 INDEX/SPX821Z$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	3,850,000	100		51,590		28,851		2,483			(22,913)		14,391		0001
Purchased Call/S&P 500 INDEX/SPX821Z$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	2,141,000	100		35,969		20,115		3,466			(15,975)		8,003		0001
Purchased Call/S&P 500 INDEX/SPX821Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	2,052,000	100		51,095		28,574		11,140			(22,693)		7,670		0001
Purchased Call/S&P 500 INDEX/SPX821Z$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	1	2,086,000	100		52,359		29,344		10,458			(23,191)		7,817		0001
Purchased Call/S&P 500 INDEX/SPX9210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	1	2,334,000	100		48,080		27,078		7,676			(21,019)		8,767		0001
Purchased Call/S&P 500 INDEX/SPX9210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,814,000	100		38,833		21,977		128			(16,870)		10,596		0001
Purchased Call/S&P 500 INDEX/SPX9210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	2,016,000	100		46,570		26,355		3,539			(20,231)		7,591		0001
Purchased Call/S&P 500 INDEX/SPX9210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/26/2024	1	6,736,000	100		93,630		53,688		606			(40,274)		25,425		0001
Purchased Call/S&P 500 INDEX/SPX9211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	2,595,000	100		35,033		20,144		343			(15,014)		9,795		0001
Purchased Call/S&P 500 INDEX/SPX9211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	2,771,000	100		37,409		21,641		385			(15,901)		10,534		0001
Purchased Call/S&P 500 INDEX/SPX9211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	1	2,299,000	100		46,900		27,132		262			(19,936)		8,740		0001
Purchased Call/S&P 500 INDEX/SPX9211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	1	2,976,000	100		40,474		23,461		434			(17,157)		11,340		0001
Purchased Call/S&P 500 INDEX/SPX9211$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	1	2,282,000	100		52,486		30,425		2,238			(22,250)		8,696		0001
Purchased Call/S&P 500 INDEX/SPX9211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,123,000	100		28,236		16,523		741			(11,726)		8,128		0001
Purchased Call/S&P 500 INDEX/SPX9211$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	1	2,148,000	100		53,485		31,298		9,015			(22,212)		8,224		0001
Purchased Call/S&P 500 INDEX/SPX9214$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	1	2,079,000	100		43,243		28,750		5,962			(14,533)		8,482		0001
Purchased Call/S&P 500 INDEX/SPX9215$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	4,478,000	100		58,214		39,133		4,179			(19,458)		18,269		0001
Purchased Call/S&P 500 INDEX/SPX9215$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	1	1,965,000	100		40,872		27,475		8,143			(13,661)		8,017		0001
Purchased Call/S&P 500 INDEX/SPX9215$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	2,945,000	100		38,580		26,006		5,099			(12,825)		12,015		0001
Purchased Call/S&P 500 INDEX/SPX9215$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	1,790,000	100		35,263		23,771		9,285			(11,722)		7,303		0001
Purchased Call/S&P 500 INDEX/SPX9215$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	1	3,802,000	100		49,806		33,574		17,914			(16,556)		15,511		0001
Purchased Call/S&P 500 INDEX/SPX9215$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	3,431,000	100		44,946		30,499		14,855			(14,738)		14,141		0001
Purchased Call/S&P 500 INDEX/SPX9215$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	2,863,000	100		69,857		47,403		44,455			(22,907)		11,800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9215SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	1	2,423,000	100		45,068		30,706		24,399			(14,407)		10,006		0001
Purchased Call/S&P 500 INDEX/SPX9216SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	1	4,481,000	100		56,909		40,024		43,024			(16,948)		18,800		0001
Purchased Call/S&P 500 INDEX/SPX9216SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	1	1,968,000	100		42,312		29,758		40,156			(12,601)		8,257		0001
Purchased Call/S&P 500 INDEX/SPX9217S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	1	5,196,000	100		67,548		47,901		36,674			(19,987)		21,800		0001
Purchased Call/S&P 500 INDEX/SPX9217S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	1	2,135,000	100		41,846		29,675		29,721			(12,382)		8,958		0001
Purchased Call/S&P 500 INDEX/SPXA05GS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	1	4,736,000	100		47,834		1,462					(46,261)		4,294		0001
Purchased Call/S&P 500 INDEX/SPXA05IS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	1,692,000	100		53,298		7,635		61,713			(45,559)		3,224		0001
Purchased Call/S&P 500 INDEX/SPXA05JS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024	1	1,469,000	100		44,364		7,088		16,968			(37,193)		2,953		0001
Purchased Call/S&P 500 INDEX/SPXA05KSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	3,758,000	100		44,720		8,231		114,294			(36,412)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXA05MSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	1	4,459,000	100		45,928		10,334		4,001			(35,581)		10,567		0001
Purchased Call/S&P 500 INDEX/SPXA05MSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	3,754,000	100		38,666		8,948		2,359			(29,711)		9,058		0001
Purchased Call/S&P 500 INDEX/SPXA05MSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	6,100,000	100		62,830		14,672					(48,147)		14,805		0001
Purchased Call/S&P 500 INDEX/SPXA05NS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	1	1,790,000	100		53,700		12,835		32,288			(40,789)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXA05NSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	1	2,173,000	100		23,686		5,677					(17,975)		5,335		0001
Purchased Call/S&P 500 INDEX/SPXA05NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	1	4,045,000	100		43,282		10,460					(32,818)		9,931		0001
Purchased Call/S&P 500 INDEX/SPXA05NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	1	4,721,000	100		50,987		12,356					(38,626)		11,590		0001
Purchased Call/S&P 500 INDEX/SPXA05NSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	4,464,000	100		48,658		12,198		12,949			(36,460)		11,206		0001
Purchased Call/S&P 500 INDEX/SPXA05NSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	3,634,000	100		39,611		10,011		48,108			(29,600)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXA05PSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	1	7,209,000	100		81,462		23,017		61,346			(58,474)		19,148		0001
Purchased Call/S&P 500 INDEX/SPXA05PSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	1	5,111,000	100		57,754		16,364		49,289			(41,412)		13,575		0001
Purchased Call/S&P 500 INDEX/SPXA05QS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	5,382,000	100		64,046		19,003		29,086			(44,972)		14,706		0001
Purchased Call/S&P 500 INDEX/SPXA05TSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	5,180,000	100		58,016		21,676		84,868			(36,300)		15,868		0001
Purchased Call/S&P 500 INDEX/SPXA05TSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	2,045,000	100		30,266		11,308		46,010			(18,937)		6,264		0001
Purchased Call/S&P 500 INDEX/SPXA05TSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	5,782,000	100		68,228		25,892		63,161			(42,432)		17,776		0001
Purchased Call/S&P 500 INDEX/SPXA05TSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	2,015,000	100		31,636		12,006		33,730			(19,675)		6,195		0001
Purchased Call/S&P 500 INDEX/SPXA05US0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	5,087,000	100		60,535		22,973		17,721			(37,648)		15,640		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	1	4,297,000	100		51,994		19,786		6,690			(32,282)		13,211		0001
Purchased Call/S&P 500 INDEX/SPXA05JS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	4,501,000	100		54,462		21,005		10,878			(33,538)		13,988		0001
Purchased Call/S&P 500 INDEX/SPXA05JS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	5,913,000	100		71,547		27,715		10,659			(43,939)		18,441		0001
Purchased Call/S&P 500 INDEX/SPXA05VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	5,002,000	100		62,025		25,730		291			(36,266)		16,139		0001
Purchased Call/S&P 500 INDEX/SPXA05VSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	1	3,519,000	100		45,747		19,188		30,879			(26,644)		11,354		0001
Purchased Call/S&P 500 INDEX/SPXA05VSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	4,384,000	100		56,992		24,178		27,726			(32,922)		14,284		0001
Purchased Call/S&P 500 INDEX/SPXA05VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	4,833,000	100		62,346		26,548		43,716			(35,917)		15,798		0001
Purchased Call/S&P 500 INDEX/SPXA05WS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	3,275,000	100		41,920		17,966		30,246			(23,938)		10,740		0001
Purchased Call/S&P 500 INDEX/SPXA05WSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	3,495,000	100		45,086		19,446		52,871			(25,622)		11,497		0001
Purchased Call/S&P 500 INDEX/SPXA05WSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	2,032,000	100		37,592		16,214		52,352			(21,364)		6,685		0001
Purchased Call/S&P 500 INDEX/SPXA05WSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	3,565,000	100		45,989		19,962		39,823			(26,010)		11,765		0001
Purchased Call/S&P 500 INDEX/SPXA05WSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	2,770,000	100		54,015		23,446		63,288			(30,549)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXA05WSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	5,053,000	100		65,689		28,750		64,840			(37,074)		16,675		0001
Purchased Call/S&P 500 INDEX/SPXA05WSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	2,682,000	100		50,153		21,951		61,106			(28,306)		8,851		0001
Purchased Call/S&P 500 INDEX/SPXA05XS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	1	3,991,000	100		51,484		22,596		61,681			(28,995)		13,171		0001
Purchased Call/S&P 500 INDEX/SPXA05XS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	3,861,000	100		50,193		22,262		83,599			(28,037)		12,861		0001
Purchased Call/S&P 500 INDEX/SPXA05XS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	5,066,000	100		65,858		29,310		107,554			(36,687)		16,927		0001
Purchased Call/S&P 500 INDEX/SPXA05XSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	1	3,615,000	100		47,718		21,630		30,080			(26,075)		12,189		0001
Purchased Call/S&P 500 INDEX/SPXA05XSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1	4,543,000	100		62,239		30,094		477			(32,303)		15,818		0001
Purchased Call/S&P 500 INDEX/SPXB051SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	5,058,000	100		64,237		40,236		90,588			(24,045)		20,032		0001
Purchased Call/S&P 500 INDEX/SPXB052SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	6,030,000	100		77,787		50,220		22,230			(27,629)		24,244		0001
Purchased Call/S&P 500 INDEX/SPXB052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	1	3,888,000	100		50,155		33,345		1,989			(16,855)		15,862		0001
Purchased Call/S&P 500 INDEX/SPXB053S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	3,691,000	100		48,352		32,943		18,443			(15,457)		15,243		0001
Purchased Call/S&P 500 INDEX/SPXB053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	6,810,000	100		87,849		60,762		69,071			(27,513)		28,180		0001
Purchased Call/S&P 500 INDEX/SPXB053S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	3,542,000	100		46,046		31,966		34,740			(14,303)		14,745		0001
Purchased Call/S&P 500 INDEX/SPXB053SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	5,003,000	100		65,039		45,206		69,947			(20,148)		20,868		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB054$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	4,775,000	100		61,120		43,993		30,924			(17,200)		20,266		0001
Purchased Call/S&P 500 INDEX/SPXB054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	4,801,000	100		61,453		44,401		34,070			(17,126)		20,415		0001
Purchased Call/S&P 500 INDEX/SPXB055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	1	3,961,000	100		46,740		35,055		24,033			(11,942)		17,065		0001
Purchased Call/S&P 500 INDEX/SPXB055$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	1	4,586,000	100		54,115		40,698		41,455			(13,713)		19,867		0001
Purchased Call/S&P 500 INDEX/SPXB055$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	1	3,771,000	100		44,498		33,496		54,791			(11,245)		16,366		0001
Purchased Call/S&P 500 INDEX/SPXF001$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/30/2022	01/02/2024	1	3,204,000	100	40,050			110					(39,940)		1,186		0001
Purchased Call/S&P 500 INDEX/SPXF001$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/30/2022	01/02/2024	1	2,166,000	100	41,804			115		48,046			(41,689)		802		0001
Purchased Call/S&P 500 INDEX/SPXF001$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/03/2023	01/03/2024	1	5,192,000	100		49,324		272					(48,919)		2,353		0001
Purchased Call/S&P 500 INDEX/SPXF001$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/03/2023	01/03/2024	1	1,482,000	100		33,641		185		67,851			(33,365)		672		0001
Purchased Call/S&P 500 INDEX/SPXF001$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/04/2023	01/04/2024	1	1,994,000	100		39,282		325		70,859			(38,851)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXF001$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2023	01/05/2024	1	2,565,000	100		42,836		476		76,267			(42,247)		1,501		0001
Purchased Call/S&P 500 INDEX/SPXF001$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2023	01/08/2024	1	2,143,000	100		51,432		992		164,918			(50,311)		1,586		0001
Purchased Call/S&P 500 INDEX/SPXF002$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/09/2023	01/09/2024	1	5,860,000	100		59,186		1,304		36,942			(57,727)		4,601		0001
Purchased Call/S&P 500 INDEX/SPXF003$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/19/2023	01/19/2024	1	2,555,000	100		54,422		2,714		14,375			(51,589)		2,915		0001
Purchased Call/S&P 500 INDEX/SPXF003$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/24/2023	01/24/2024	1	1,724,000	100		29,998		1,901					(28,025)		2,210		0001
Purchased Call/S&P 500 INDEX/SPXF003$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/24/2023	01/24/2024	1	2,106,000	100		55,388		3,509		21,688			(51,746)		2,700		0001
Purchased Call/S&P 500 INDEX/SPXF004$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/25/2023	01/25/2024	1	2,155,000	100		52,582		3,477		21,837			(48,980)		2,820		0001
Purchased Call/S&P 500 INDEX/SPXF004$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/26/2023	01/26/2024	1	2,638,000	100		57,772		4,001					(53,657)		3,520		0001
Purchased Call/S&P 500 INDEX/SPXF004$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/30/2023	01/30/2024	1	1,755,000	100		40,541		3,239		10,066			(37,208)		2,516		0001
Purchased Call/S&P 500 INDEX/SPXF005$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/31/2023	01/31/2024	1	1,740,000	100		33,408		2,761					(30,571)		2,535		0001
Purchased Call/S&P 500 INDEX/SPXF005$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/07/2023	02/07/2024	1	1,585,000	100		38,199		3,894		54,310			(34,222)		2,557		0001
Purchased Call/S&P 500 INDEX/SPXF005$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/09/2023	02/09/2024	1	2,962,000	100		70,496		7,616		105,753			(62,770)		4,903		0001
Purchased Call/S&P 500 INDEX/SPXF006$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/13/2023	02/13/2024	1	2,276,000	100		49,389		5,851					(43,435)		3,951		0001
Purchased Call/S&P 500 INDEX/SPXF006$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	02/16/2024	1	1,881,000	100		35,551		4,543		25,854			(30,973)		3,375		0001
Purchased Call/S&P 500 INDEX/SPXF006$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	02/16/2024	1	1,882,000	100		53,072		6,781		66,935			(46,238)		3,377		0001
Purchased Call/S&P 500 INDEX/SPXF006$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024	1	1,860,000	100		39,990		5,124		29,390			(34,826)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXF006$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024	1	2,938,000	100		63,461		8,131		20,348			(55,267)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXF006$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024	1	2,262,000	100		46,371		5,942		2,222			(40,384)		4,058		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF006S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024	1	1,977,000	100		52,786		6,764		18,606			(45,970)		3,547		0001
Purchased Call/S&P 500 INDEX/SPXF006SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/20/2024	1	2,080,000	100		44,928		6,188		18,744			(38,702)		3,888		0001
Purchased Call/S&P 500 INDEX/SPXF007SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/21/2023	02/21/2024	1	2,174,000	100		50,219		7,056		72,476			(43,065)		4,103		0001
Purchased Call/S&P 500 INDEX/SPXF008S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2023	02/23/2024	1	2,234,000	100		46,467		6,822		16,098			(39,593)		4,296		0001
Purchased Call/S&P 500 INDEX/SPXF008SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/27/2023	02/27/2024	1	2,647,000	100		64,587		10,142		36,410			(54,324)		5,276		0001
Purchased Call/S&P 500 INDEX/SPXF008SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2023	03/01/2024	1	1,509,000	100		47,383		7,810		83,781			(39,486)		3,084		0001
Purchased Call/S&P 500 INDEX/SPXF0095S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/01/2024	1	1,634,000	100		37,745		6,291		66,978			(31,420)		3,340		0001
Purchased Call/S&P 500 INDEX/SPXF0096	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/04/2024	1	1,363,000	100		32,848		5,701		64,240			(27,120)		2,854		0001
Purchased Call/S&P 500 INDEX/SPXF0097	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/05/2024	1	2,356,000	100		51,832		9,113		124,592			(42,677)		4,971		0001
Purchased Call/S&P 500 INDEX/SPXF00ASF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/06/2023	03/06/2024	1	1,683,000	100		36,858		6,582		123,163			(30,211)		3,578		0001
Purchased Call/S&P 500 INDEX/SPXF00ASQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/07/2023	03/07/2024	1	1,655,000	100		27,473		4,981		81,762			(22,444)		3,545		0001
Purchased Call/S&P 500 INDEX/SPXF00ASR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/07/2023	03/07/2024	1	1,512,000	100		45,209		8,197		131,201			(36,933)		3,239		0001
Purchased Call/S&P 500 INDEX/SPXF00AST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/08/2023	03/08/2024	1	2,095,000	100		51,537		9,486		157,045			(41,962)		4,521		0001
Purchased Call/S&P 500 INDEX/SPXF00ASX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/09/2023	03/08/2024	1	2,322,000	100		49,691		9,222		142,058			(40,433)		5,011		0001
Purchased Call/S&P 500 INDEX/SPXF00BSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/16/2023	03/15/2024	1	5,736,000	100		62,522		12,816		125,641			(49,675)		13,001		0001
Purchased Call/S&P 500 INDEX/SPXF00BSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/16/2023	03/15/2024	1	1,842,000	100		36,656		7,514		90,475			(29,124)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXF00CSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	03/21/2024	1	2,165,000	100		38,321		8,422		48,859			(29,840)		5,099		0001
Purchased Call/S&P 500 INDEX/SPXF00CSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	03/21/2024	1	2,030,000	100		55,825		12,269		97,689			(43,470)		4,781		0001
Purchased Call/S&P 500 INDEX/SPXF00DSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/27/2023	03/27/2024	1	1,445,000	100		32,224		7,613		23,493			(24,564)		3,527		0001
Purchased Call/S&P 500 INDEX/SPXF00ES5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/29/2023	03/28/2024	1	1,748,000	100		35,659		8,546		9,726			(27,062)		4,291		0001
Purchased Call/S&P 500 INDEX/SPXF00ESY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/05/2023	04/05/2024	1	2,024,000	100		53,029		13,840		118,307			(39,120)		5,190		0001
Purchased Call/S&P 500 INDEX/SPXF00FS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/06/2023	04/09/2024	1	2,575,000	100		57,938		15,715		136,174			(42,236)		6,739		0001
Purchased Call/S&P 500 INDEX/SPXF00FSS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/10/2023	04/10/2024	1	2,438,000	100		51,442		14,132		151,424			(37,246)		6,412		0001
Purchased Call/S&P 500 INDEX/SPXF00FSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/11/2023	04/11/2024	1	2,042,000	100		63,710		17,678		153,074			(45,955)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXF00GS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2023	04/12/2024	1	1,453,000	100		37,923		10,715		64,052			(27,222)		3,859		0001
Purchased Call/S&P 500 INDEX/SPXF00GSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/17/2023	04/17/2024	1	1,711,000	100		54,581		16,044		100,417			(38,475)		4,654		0001
Purchased Call/S&P 500 INDEX/SPXF00HSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/24/2023	04/23/2024	1	2,073,000	100		30,266		9,422		7,415			(20,813)		5,793		0001
Purchased Call/S&P 500 INDEX/SPXF00HSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/24/2023	04/23/2024	1	1,679,000	100		44,158		13,746		34,488			(30,366)		4,692		0001
Purchased Call/S&P 500 INDEX/SPXF00HSO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2023	04/25/2024	1	1,737,000	100		54,716		17,286		61,139			(37,374)		4,896		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00HSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/28/2023	04/29/2024	1	1,574,000	100		44,544		14,603		16,105			(29,979)		4,513		0001
Purchased Call/S&P 500 INDEX/SPXF00ISH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/02/2023	05/02/2024	1	1,912,000	100		61,184		20,507		104,669			(40,622)		5,550		0001
Purchased Call/S&P 500 INDEX/SPXF00ISX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/04/2023	05/03/2024	1	2,584,000	100		40,569		13,823		75,685			(26,787)		7,531		0001
Purchased Call/S&P 500 INDEX/SPXF00ISY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/04/2023	05/03/2024	1	1,233,000	100		34,277		11,679		64,550			(22,632)		3,593		0001
Purchased Call/S&P 500 INDEX/SPXF00JS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/05/2023	05/03/2024	1	1,409,000	100		33,252		11,361		67,032			(21,925)		4,106		0001
Purchased Call/S&P 500 INDEX/SPXF00JS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/05/2023	05/06/2024	1	3,299,000	100		71,258		24,734		160,853			(46,599)		9,730		0001
Purchased Call/S&P 500 INDEX/SPXF00JS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/05/2023	05/07/2024	1	1,461,000	100		31,558		11,010		72,701			(20,581)		4,326		0001
Purchased Call/S&P 500 INDEX/SPXF00JSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/08/2023	05/08/2024	1	2,112,000	100		46,042		16,190		96,088			(29,814)		6,278		0001
Purchased Call/S&P 500 INDEX/SPXF00JST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/09/2023	05/09/2024	1	2,288,000	100		57,200		20,271		120,088			(36,883)		6,827		0001
Purchased Call/S&P 500 INDEX/SPXF00KS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/12/2023	05/10/2024	1	2,028,000	100		40,357		14,573		80,256			(25,833)		6,075		0001
Purchased Call/S&P 500 INDEX/SPXF00KS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/12/2023	05/14/2024	1	1,405,000	100		39,621		14,586		63,305			(25,086)		4,272		0001
Purchased Call/S&P 500 INDEX/SPXF00KSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2023	05/16/2024	1	1,974,000	100		58,825		21,979		106,750			(36,806)		6,047		0001
Purchased Call/S&P 500 INDEX/SPXF00KSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/18/2023	05/17/2024	1	1,984,000	100		61,107		23,190		101,886			(38,004)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXF00MSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2023	05/24/2024	1	1,946,000	100		54,683		21,633		51,845			(33,019)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXF00PS1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2023	06/07/2024	1	2,025,000	100		49,005		21,508		72,058			(27,599)		6,683		0001
Purchased Call/S&P 500 INDEX/SPXF00PS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2023	06/10/2024	1	2,406,000	100		55,579		24,651		103,201			(31,045)		8,014		0001
Purchased Call/S&P 500 INDEX/SPXF00PS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2023	06/11/2024	1	2,053,000	100		42,908		19,096		71,412			(23,902)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXF00PS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/12/2023	06/12/2024	1	2,136,000	100		49,982		22,382		69,170			(27,586)		7,159		0001
Purchased Call/S&P 500 INDEX/SPXF00QS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2023	06/13/2024	1	2,224,000	100		74,059		33,367		82,608			(40,672)		7,477		0001
Purchased Call/S&P 500 INDEX/SPXF00QSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2023	06/14/2024	1	2,013,000	100		49,319		22,356		48,872			(26,950)		6,788		0001
Purchased Call/S&P 500 INDEX/SPXF00QSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2023	06/14/2024	1	2,087,000	100		43,410		19,896		49,857			(23,667)		7,037		0001
Purchased Call/S&P 500 INDEX/SPXF00RS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/14/2024	1	2,241,000	100		37,201		17,098		49,006			(20,235)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXF00RS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/17/2024	1	2,290,000	100		50,838		23,593		61,486			(27,428)		7,791		0001
Purchased Call/S&P 500 INDEX/SPXF00RS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/18/2024	1	2,965,000	100		72,643		33,820		55,432			(39,085)		10,117		0001
Purchased Call/S&P 500 INDEX/SPXF00RS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/18/2024	1	2,069,000	100		43,656		20,325		18,582			(23,489)		7,060		0001
Purchased Call/S&P 500 INDEX/SPXF00RSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/20/2023	06/20/2024	1	2,644,000	100		54,995		25,836		27,221			(29,150)		9,075		0001
Purchased Call/S&P 500 INDEX/SPXF00RSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2023	06/21/2024	1	3,701,000	100		49,593		23,434		7,251			(26,152)		12,740		0001
Purchased Call/S&P 500 INDEX/SPXF00RSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2023	06/21/2024	1	6,396,000	100		85,067		40,530		11,983			(44,747)		22,017		0001
Purchased Call/S&P 500 INDEX/SPXF00RSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2023	06/21/2024	1	2,152,000	100		43,470		20,712		15,391			(22,867)		7,408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00S$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/26/2023	06/26/2024	1	4,065,000	100		53,252		25,894					(27,353)		14,194		0001
Purchased Call/S&P 500 INDEX/SPXF00S$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/26/2023	06/26/2024	1	1,999,000	100		47,576		23,135		7,091			(24,438)		6,980		0001
Purchased Call/S&P 500 INDEX/SPXF00S$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/27/2023	06/27/2024	1	2,299,000	100		66,901		32,715		16,330			(34,182)		8,050		0001
Purchased Call/S&P 500 INDEX/SPXF00S$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2023	06/28/2024	1	2,936,000	100		40,223		19,780					(20,441)		10,309		0001
Purchased Call/S&P 500 INDEX/SPXF00S$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2023	06/28/2024	1	2,800,000	100		47,320		23,270					(24,048)		9,831		0001
Purchased Call/S&P 500 INDEX/SPXF00S$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2023	06/28/2024	1	2,856,000	100		82,538		40,589		13,374			(41,946)		10,028		0001
Purchased Call/S&P 500 INDEX/SPXF00S$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/29/2023	06/28/2024	1	2,943,000	100		54,151		26,851		276			(27,446)		10,334		0001
Purchased Call/S&P 500 INDEX/SPXF00T$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2023	06/28/2024	1	1,213,000	100		28,020		13,971		3,674			(14,164)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXF00T$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2023	07/01/2024	1	2,335,000	100		56,507		28,410		19,667			(28,330)		8,267		0001
Purchased Call/S&P 500 INDEX/SPXF00T$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/05/2023	07/05/2024	1	3,266,000	100		44,091		22,530		28,968			(21,564)		11,689		0001
Purchased Call/S&P 500 INDEX/SPXF00T$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/05/2023	07/05/2024	1	2,272,000	100		44,304		22,639		36,144			(21,668)		8,131		0001
Purchased Call/S&P 500 INDEX/SPXF00T$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/05/2023	07/05/2024	1	2,174,000	100		66,524		33,993		58,376			(32,535)		7,780		0001
Purchased Call/S&P 500 INDEX/SPXF00U$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/07/2023	07/08/2024	1	2,121,000	100		51,328		26,725		53,201			(24,755)		7,651		0001
Purchased Call/S&P 500 INDEX/SPXF00U$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/07/2023	07/09/2024	1	2,565,000	100		55,917		29,187		58,579			(26,895)		9,277		0001
Purchased Call/S&P 500 INDEX/SPXF00U$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/10/2023	07/10/2024	1	2,625,000	100		53,550		28,099		77,348			(25,458)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXF00U$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/11/2023	07/11/2024	1	2,196,000	100		52,045		27,452		64,558			(24,601)		7,984		0001
Purchased Call/S&P 500 INDEX/SPXF00U$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2023	07/12/2024	1	1,662,000	100		40,387		21,592		35,305			(18,921)		6,058		0001
Purchased Call/S&P 500 INDEX/SPXF00X$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/27/2023	07/26/2024	1	1,893,000	100		43,728		25,074		3,027			(18,809)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2023	08/02/2024	1	8,558,000	100		112,966		66,966		34,724			(46,424)		32,841		0001
Purchased Call/S&P 500 INDEX/SPXF00Z$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/07/2023	08/07/2024	1	2,732,000	100		66,934		40,271		51,378			(26,700)		10,605		0001
Purchased Call/S&P 500 INDEX/SPXG000$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/08/2023	08/08/2024	1	2,022,000	100		48,932		29,575		41,016			(19,386)		7,867		0001
Purchased Call/S&P 500 INDEX/SPXG000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2023	08/09/2024	1	5,592,000	100		72,137		43,797		60,460			(28,382)		21,806		0001
Purchased Call/S&P 500 INDEX/SPXG000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2023	08/09/2024	1	7,078,000	100		90,598		55,463		111,655			(35,495)		27,600		0001
Purchased Call/S&P 500 INDEX/SPXG001$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/09/2024	1	4,873,000	100		60,913		37,394		84,570			(23,763)		19,002		0001
Purchased Call/S&P 500 INDEX/SPXG001$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/09/2024	1	1,699,000	100		40,436		24,823		54,804			(15,775)		6,625		0001
Purchased Call/S&P 500 INDEX/SPXG001$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2024	1	3,555,000	100		44,438		27,421		52,636			(17,194)		13,956		0001
Purchased Call/S&P 500 INDEX/SPXG001$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2024	1	1,282,000	100		27,435		16,929		36,164			(10,615)		5,033		0001
Purchased Call/S&P 500 INDEX/SPXG001$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2024	1	2,670,000	100		33,375		20,630		31,276			(12,878)		10,505		0001
Purchased Call/S&P 500 INDEX/SPXG001$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2024	1	2,125,000	100		40,588		25,088		43,528			(15,661)		8,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG001SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	4,766,000	100		58,622		36,558		65,214			(22,103)		18,834		0001
Purchased Call/S&P 500 INDEX/SPXG001SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	1	1,511,000	100		24,932		15,548		29,768			(9,400)		5,971		0001
Purchased Call/S&P 500 INDEX/SPXG002SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	1	6,745,000	100		82,964		52,398		143,096			(30,912)		26,713		0001
Purchased Call/S&P 500 INDEX/SPXG002SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	1	2,029,000	100		41,797		26,398		76,950			(15,574)		8,036		0001
Purchased Call/S&P 500 INDEX/SPXG002SF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2023	08/20/2024	1	2,363,000	100		66,164		42,170		67,504			(24,272)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXG003SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2023	08/23/2024	1	1,771,000	100		37,899		24,740		25,599			(13,327)		7,120		0001
Purchased Call/S&P 500 INDEX/SPXG003SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2023	08/27/2024	1	2,181,000	100		46,673		30,645		18,178			(16,234)		8,843		0001
Purchased Call/S&P 500 INDEX/SPXG004S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/28/2023	08/28/2024	1	2,581,000	100		33,295		21,953		3,616			(11,371)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXG006S4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/06/2023	09/06/2024	1	1,703,000	100		38,658		26,445		48,835			(12,252)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXG006SA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/07/2023	09/06/2024	1	5,489,000	100		70,259		48,461		78,263			(22,136)		22,714		0001
Purchased Call/S&P 500 INDEX/SPXG006SB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/07/2023	09/06/2024	1	2,817,000	100		56,903		39,249		75,295			(17,928)		11,657		0001
Purchased Call/S&P 500 INDEX/SPXG006SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2023	09/10/2024	1	2,657,000	100		60,845		42,291		75,230			(18,849)		11,082		0001
Purchased Call/S&P 500 INDEX/SPXG006SW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/11/2023	09/11/2024	1	2,289,000	100		29,757		20,765		37,072			(9,025)		9,566		0001
Purchased Call/S&P 500 INDEX/SPXG006SX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/11/2023	09/11/2024	1	2,051,000	100		40,200		28,051		52,538			(12,192)		8,572		0001
Purchased Call/S&P 500 INDEX/SPXG007S5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	09/12/2024	1	2,889,000	100		37,557		26,311		46,652			(11,288)		12,097		0001
Purchased Call/S&P 500 INDEX/SPXG007S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	09/12/2024	1	1,512,000	100		29,484		20,655		40,662			(8,861)		6,331		0001
Purchased Call/S&P 500 INDEX/SPXG008S2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2023	09/17/2024	1	2,608,000	100		59,723		42,659		73,074			(17,365)		11,027		0001
Purchased Call/S&P 500 INDEX/SPXG009S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/19/2023	09/19/2024	1	2,026,000	100		39,102		28,145		34,390			(11,004)		8,599		0001
Purchased Call/S&P 500 INDEX/SPXG009SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2023	09/20/2024	1	2,216,000	100		50,525		36,506		40,187			(14,081)		9,423		0001
Purchased Call/S&P 500 INDEX/SPXG00AS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2023	09/20/2024	1	1,581,000	100		32,569		23,727		42,263			(9,012)		6,723		0001
Purchased Call/S&P 500 INDEX/SPXG00AS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/25/2023	09/25/2024	1	4,450,000	100		52,955		38,989		44,721			(14,035)		19,101		0001
Purchased Call/S&P 500 INDEX/SPXG00BS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/25/2023	09/25/2024	1	2,952,000	100		53,136		39,122		54,299			(14,082)		12,671		0001
Purchased Call/S&P 500 INDEX/SPXG00BSS	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/28/2023	09/27/2024	1	6,198,000	100		72,517		54,237		44,709			(18,676)		26,703		0001
Purchased Call/S&P 500 INDEX/SPXG00BST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/28/2023	09/27/2024	1	1,772,000	100		34,908		26,109		30,244			(8,990)		7,634		0001
Purchased Call/S&P 500 INDEX/SPXH13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	2,769,000	100		50,396		558		136,970			(49,705)		1,620		0001
Purchased Call/S&P 500 INDEX/SPXH13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,781,000	100		46,128		513		120,926			(45,494)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXH13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	1	2,662,000	100		44,455		980		87,026			(43,359)		2,090		0001
Purchased Call/S&P 500 INDEX/SPXH13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	2,149,000	100		45,774		1,399		72,084			(44,269)		1,948		0001
Purchased Call/S&P 500 INDEX/SPXH13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	1	1,152,000	100		23,616		724					(22,837)		1,044		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH13II$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/12/2024	1	2,834,000	100		60,648		1,858		38,542			(58,648)		2,569		0001
Purchased Call/S&P 500 INDEX/SPXH13II$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/12/2024	1	1,990,000	100		40,795		1,250		12,494			(39,450)		1,804		0001
Purchased Call/S&P 500 INDEX/SPXH13II$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/16/2024	1	3,019,000	100		61,890		2,557		107,146			(59,199)		3,160		0001
Purchased Call/S&P 500 INDEX/SPXH13II$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/17/2024	1	1,705,000	100		34,612		1,526		39,813			(32,999)		1,840		0001
Purchased Call/S&P 500 INDEX/SPXH13II$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/18/2024	1	1,904,000	100		38,270		1,792		21,755			(36,383)		2,114		0001
Purchased Call/S&P 500 INDEX/SPXH13II$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/18/2024	1	1,080,000	100		30,024		1,406		40,144			(28,543)		1,199		0001
Purchased Call/S&P 500 INDEX/SPXH13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	1,738,000	100		27,287		1,364		5,248			(25,862)		1,983		0001
Purchased Call/S&P 500 INDEX/SPXH13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	2,194,000	100		48,049		2,402		51,615			(45,541)		2,503		0001
Purchased Call/S&P 500 INDEX/SPXH13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/19/2024	1	1,334,000	100		26,680		1,334		43,314			(25,287)		1,522		0001
Purchased Call/S&P 500 INDEX/SPXH13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	2,032,000	100		32,309		1,869		13,432			(30,372)		2,494		0001
Purchased Call/S&P 500 INDEX/SPXH13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	2,157,000	100		41,199		2,383		32,771			(38,729)		2,648		0001
Purchased Call/S&P 500 INDEX/SPXH13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	2,112,000	100		52,378		3,030		60,859			(49,238)		2,593		0001
Purchased Call/S&P 500 INDEX/SPXH13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2024	1	2,027,000	100		74,188		4,292		119,136			(69,741)		2,488		0001
Purchased Call/S&P 500 INDEX/SPXI13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/28/2024	1	1,970,000	100		39,794		9,644		14,656			(30,147)		4,836		0001
Purchased Call/S&P 500 INDEX/SPXI13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2024	1	1,497,000	100		30,239		7,581		31,866			(22,659)		3,758		0001
Purchased Call/S&P 500 INDEX/SPXI13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/02/2024	1	1,503,000	100		30,361		7,674		51,905			(22,688)		3,793		0001
Purchased Call/S&P 500 INDEX/SPXI13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/03/2023	04/03/2024	1	2,410,000	100		49,887		12,746		54,652			(37,074)		6,115		0001
Purchased Call/S&P 500 INDEX/SPXI13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2024	1	2,195,000	100		53,997		13,944		79,225			(39,981)		5,599		0001
Purchased Call/S&P 500 INDEX/SPXI13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/08/2024	1	2,276,000	100		46,658		12,562		122,271			(34,106)		5,927		0001
Purchased Call/S&P 500 INDEX/SPXI13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	1,587,000	100		25,709		7,204		59,129			(18,474)		4,215		0001
Purchased Call/S&P 500 INDEX/SPXI13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	1	1,432,000	100		40,382		11,316		92,461			(29,018)		3,804		0001
Purchased Call/S&P 500 INDEX/SPXI13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2023	04/18/2024	1	2,342,000	100		53,866		15,982		61,405			(37,824)		6,399		0001
Purchased Call/S&P 500 INDEX/SPXI13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/19/2024	1	1,649,000	100		48,646		14,567		51,155			(34,025)		4,526		0001
Purchased Call/S&P 500 INDEX/SPXI13IS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/21/2024	1	2,296,000	100		53,267		25,170		15,806			(28,089)		7,903		0001
Purchased Call/S&P 500 INDEX/SPXI13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/24/2024	1	1,635,000	100		45,617		21,991		20,810			(23,740)		5,677		0001
Purchased Call/S&P 500 INDEX/SPXI13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/25/2024	1	2,037,000	100		45,425		21,964		7,014			(23,577)		7,093		0001
Purchased Call/S&P 500 INDEX/SPXJ13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/20/2024	1	6,883,000	100		83,284		60,675		66,565			(23,046)		29,269		0001
Purchased Call/S&P 500 INDEX/SPX261GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	1	2,938,000	100		35,256		35,256		38,032			(192)		14,690		0001
Purchased Call/S&P 500 INDEX/SPX261FSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	1	3,393,000	100		39,698		36,972		48,301			(2,820)		16,374		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	1	2,650,000	100		53,265		51,342		56,268			(2,341)		12,938		0001
Purchased Call/S&P 500 INDEX/SPX921AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2023	10/15/2024	1	3,096,000	100		69,350		54,871		116,233			(14,888)		13,774		0001
Purchased Call/S&P 500 INDEX/SPX261GS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2024	1	2,176,000	100		25,242		24,893		25,147			(619)		10,775		0001
Purchased Call/S&P 500 INDEX/SPXB059SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	1	4,816,000	100		56,347		48,699		89,406			(8,028)		22,299		0001
Purchased Call/S&P 500 INDEX/SPXB05A$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	1	4,441,000	100		55,068		48,849		69,835			(6,602)		20,888		0001
Purchased Call/S&P 500 INDEX/SPX261GS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/24/2024	1	2,152,000	100		24,748		24,407		24,697			(605)		10,671		0001
Purchased Call/S&P 500 INDEX/SPX261FST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	1	1,601,000	100		28,498		27,477		29,865			(1,242)		7,850		0001
Purchased Call/S&P 500 INDEX/SPX261GSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	1	2,393,000	100		46,424		46,424		46,525			(255)		11,916		0001
Purchased Call/S&P 500 INDEX/SPX921BSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2023	11/08/2024	1	1,289,000	100		24,233		21,002		35,989			(3,395)		5,968		0001
Purchased Call/S&P 500 INDEX/SPX921CS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1	2,578,000	100		31,709		28,390		39,230			(3,466)		12,182		0001
Purchased Call/S&P 500 INDEX/SPX921CSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	1	6,225,000	100		77,190		69,706		92,272			(8,225)		29,460		0001
Purchased Call/S&P 500 INDEX/SPX921FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	3,534,000	100		42,761		41,469		39,416			(1,402)		17,402		0001
Purchased Call/S&P 500 INDEX/SPX921GS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	1	4,744,000	100		55,979		54,441		61,803			(1,682)		23,393		0001
Purchased Call/S&P 500 INDEX/SPXB059SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	1	4,402,000	100		53,264		46,221		80,819			(7,402)		20,479		0001
Purchased Call/S&P 500 INDEX/SPXB05A$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	1	3,316,000	100		41,118		36,435		54,375			(4,970)		15,524		0001
Purchased Call/S&P 500 INDEX/SPXB056S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/11/2024	1	3,939,000	100		46,480		36,566		90,004			(10,187)		17,403		0001
Purchased Call/S&P 500 INDEX/SPXB058$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	1	5,239,000	100		59,725		50,460		98,662			(9,654)		23,985		0001
Purchased Call/S&P 500 INDEX/SPXB058S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	1	5,084,000	100		58,466		49,534		95,881			(9,316)		23,275		0001
Purchased Call/S&P 500 INDEX/SPXB059S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	4,545,000	100		53,177		45,580		84,498			(7,700)		21,044		0001
Purchased Call/S&P 500 INDEX/SPXG00QSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/07/2023	12/06/2024	1	1,841,000	100		37,556		35,372		55,529			(2,469)		8,897		0001
Purchased Call/S&P 500 INDEX/SPXB05A$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	1	4,049,000	100		48,588		42,935		66,592			(5,990)		18,956		0001
Purchased Call/S&P 500 INDEX/SPXB05A$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	1	2,780,000	100		34,194		29,873		45,952			(4,391)		12,995		0001
Purchased Call/S&P 500 INDEX/SPX921D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	1	7,341,000	100		88,826		81,937		105,290			(7,544)		35,112		0001
Purchased Call/S&P 500 INDEX/SPX921ESG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	3,578,000	100		43,294		40,889		50,810			(2,736)		17,292		0001
Purchased Call/S&P 500 INDEX/SPX921CSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	1	1,331,000	100		25,289		22,837		30,743			(2,695)		6,299		0001
Purchased Call/S&P 500 INDEX/SPX921DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	1	1,688,000	100		31,397		28,723		37,742			(2,745)		8,074		0001
Purchased Call/S&P 500 INDEX/SPX921ES1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	1	2,252,000	100		27,024		25,535		32,120			(1,694)		10,931		0001
Purchased Call/S&P 500 INDEX/SPX921CSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	1	2,164,000	100		35,922		32,666		41,343			(3,337)		10,319		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921DSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	1	1,696,000	100		30,528		28,431		37,786			(2,169)		8,184		0001
Purchased Call/S&P 500 INDEX/SPX921ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	1	1,650,000	100		29,700		27,742		36,709			(2,029)		7,974		0001
Purchased Call/S&P 500 INDEX/SPX921ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	1	4,773,000	100		57,276		54,129		67,899			(3,580)		23,202		0001
Purchased Call/S&P 500 INDEX/SPX921FS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	1	2,212,000	100		27,429		26,148		28,624			(1,349)		10,799		0001
Purchased Call/S&P 500 INDEX/SPX921FSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	1	2,886,000	100		36,075		34,783		36,750			(1,573)		14,151		0001
Purchased Call/S&P 500 INDEX/SPX921GSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	1	3,309,000	100		72,798		71,784		75,228			(1,800)		16,317		0001
Purchased Call/S&P 500 INDEX/SPXG00KS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	11/08/2023	11/08/2024	1	1,602,000	100		26,273		22,520		46,866			(3,805)		7,418		0001
Purchased Call/S&P 500 INDEX/SPXB059SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	1	5,172,000	100		61,547		53,341		95,839			(8,623)		23,947		0001
Purchased Call/S&P 500 INDEX/SPXB05BS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	4,068,000	100		45,155		37,836		76,875			(7,402)		18,624		0001
Purchased Call/S&P 500 INDEX/SPXG00CSL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/02/2023	10/02/2024	1	2,615,000	100		41,840		31,610		92,101			(10,289)		11,370		0001
Purchased Call/S&P 500 INDEX/SPXG00JSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	11/06/2023	11/06/2024	1	2,448,000	100		43,085		36,693		77,238			(6,474)		11,298		0001
Purchased Call/S&P 500 INDEX/SPXG00CSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/02/2023	10/02/2024	1	2,856,000	100		31,987		24,166		73,238			(7,866)		12,418		0001
Purchased Call/S&P 500 INDEX/SPXG00DS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/06/2023	10/07/2024	1	1,161,000	100		23,568		18,230		55,900			(5,523)		5,093		0001
Purchased Call/S&P 500 INDEX/SPX261CST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	1	2,267,000	100		25,844		20,022		44,763			(5,861)		9,981		0001
Purchased Call/S&P 500 INDEX/SPX261ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	1	2,480,000	100		40,672		34,510		61,575			(6,428)		11,409		0001
Purchased Call/S&P 500 INDEX/SPX261CSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	1	1,724,000	100		27,756		21,504		48,341			(6,294)		7,590		0001
Purchased Call/S&P 500 INDEX/SPX261DSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	1	5,523,000	100		57,992		48,114		100,498			(10,243)		25,161		0001
Purchased Call/S&P 500 INDEX/SPX261ESM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	1	2,091,000	100		25,928		22,581		34,456			(3,400)		9,759		0001
Purchased Call/S&P 500 INDEX/SPX261DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	1	2,581,000	100		28,391		23,165		48,570			(5,275)		11,661		0001
Purchased Call/S&P 500 INDEX/SPX261DSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	1	3,900,000	100		45,630		36,354		79,461			(9,350)		17,411		0001
Purchased Call/S&P 500 INDEX/SPX261DSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	1	4,237,000	100		49,573		39,631		82,859			(10,023)		18,948		0001
Purchased Call/S&P 500 INDEX/SPXG00HSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/26/2023	10/25/2024	1	2,016,000	100		33,869		27,958		69,708			(6,124)		9,123		0001
Purchased Call/S&P 500 INDEX/SPXG00DS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/04/2023	10/04/2024	1	3,221,000	100		33,498		25,492		89,420			(8,054)		14,055		0001
Purchased Call/S&P 500 INDEX/SPX261FS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	1	1,532,000	100		30,793		28,079		35,602			(2,784)		7,306		0001
Purchased Call/S&P 500 INDEX/SPX261FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	1	3,226,000	100		38,712		35,809		45,432			(3,191)		15,430		0001
Purchased Call/S&P 500 INDEX/SPX261FSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	1	4,436,000	100		55,450		53,470		55,459			(2,411)		21,781		0001
Purchased Call/S&P 500 INDEX/SPX261GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	1	1,087,000	100		19,892		19,892		19,614			(163)		5,413		0001
Purchased Call/S&P 500 INDEX/SPX261GS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	1	4,952,000	100		57,938		57,461		64,262			(633)		24,658		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261FSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	1	3,987,000	100		64,988		61,596		76,706			(3,551)		19,409		0001
Purchased Call/S&P 500 INDEX/SPX921BSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2023	11/11/2024	1	1,664,000	100		31,616		27,435		46,048			(4,394)		7,741		0001
Purchased Call/S&P 500 INDEX/SPX921BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	1	1,632,000	100		38,352		34,032		46,307			(4,586)		7,688		0001
Purchased Call/S&P 500 INDEX/SPX921C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	1	1,680,000	100		27,888		24,823		37,609			(3,124)		7,926		0001
Purchased Call/S&P 500 INDEX/SPX921EST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	1	3,342,000	100		40,438		38,327		46,857			(2,210)		16,269		0001
Purchased Call/S&P 500 INDEX/SPX921D$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	1	2,533,000	100		30,143		27,990		36,321			(2,224)		12,206		0001
Purchased Call/S&P 500 INDEX/SPX921FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	1	1,266,000	100		22,408		21,362		23,881			(1,102)		6,181		0001
Purchased Call/S&P 500 INDEX/SPX1409$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	1	2,013,000	100		36,637		29,615		74,911			(7,247)		9,002		0001
Purchased Call/S&P 500 INDEX/SPX1408SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	1	2,111,000	100		23,221		17,867		56,048			(5,535)		9,212		0001
Purchased Call/S&P 500 INDEX/SPX1409$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2024	1	2,526,000	100		50,520		41,915		96,264			(8,923)		11,507		0001
Purchased Call/S&P 500 INDEX/SPXB05A$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	1	3,408,000	100		40,555		35,542		56,390			(5,097)		15,955		0001
Purchased Call/S&P 500 INDEX/SPXB05A$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	1	4,032,000	100		49,594		44,008		59,652			(5,930)		18,994		0001
Purchased Call/S&P 500 INDEX/SPXB05D$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	1	2,950,000	100		59,590		57,625		61,996			(2,117)		14,506		0001
Purchased Call/S&P 500 INDEX/SPX1409$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2024	1	3,830,000	100		44,428		35,152		89,752			(9,538)		17,040		0001
Purchased Call/S&P 500 INDEX/SPX1408SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	1	2,173,000	100		39,766		30,598		91,093			(9,478)		9,482		0001
Purchased Call/S&P 500 INDEX/SPXG00H$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	10/26/2023	10/25/2024	1	4,211,000	100		43,794		36,152		85,109			(7,919)		19,057		0001
Purchased Call/S&P 500 INDEX/SPX1409SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/21/2023	12/20/2024	1	2,025,000	100		34,223		33,652		36,951			(938)		9,985		0001
Purchased Call/S&P 500 INDEX/SPX1408SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	1	1,741,000	100		37,083		28,534		83,463			(8,839)		7,597		0001
Purchased Call/S&P 500 INDEX/SPXG00J$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	11/03/2023	11/01/2024	1	1,639,000	100		32,124		27,217		58,722			(5,119)		7,503		0001
Purchased Call/S&P 500 INDEX/SPX1409$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/12/2023	10/11/2024	1	1,522,000	100		30,136		23,708		62,106			(6,605)		6,725		0001
Purchased Call/S&P 500 INDEX/SPX1409$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	1	1,769,000	100		30,250		24,384		56,297			(6,050)		7,911		0001
Purchased Call/S&P 500 INDEX/SPX1409$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	1	1,104,000	100		21,638		17,070		41,989			(4,696)		4,878		0001
Purchased Call/S&P 500 INDEX/SPX1409S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2024	1	4,154,000	100		48,186		38,098		97,581			(10,373)		18,450		0001
Purchased Call/S&P 500 INDEX/SPX261CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	1	4,246,000	100		47,555		36,693		97,772			(11,236)		18,528		0001
Purchased Call/S&P 500 INDEX/SPX261CSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	1	2,371,000	100		44,338		34,471		87,093			(9,934)		10,457		0001
Purchased Call/S&P 500 INDEX/SPX261D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	1	4,606,000	100		52,969		41,327		101,064			(11,723)		20,350		0001
Purchased Call/S&P 500 INDEX/SPX261D$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	1	2,289,000	100		25,179		20,475		43,315			(4,747)		10,324		0001
Purchased Call/S&P 500 INDEX/SPX261ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2024	1	2,497,000	100		30,463		26,446		43,809			(4,222)		11,635		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00LS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2023	11/12/2024	1	1,645,000	100		32,900		28,562		55,692			(4,560)		7,665		0001
Purchased Call/S&P 500 INDEX/SPX261D$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	1	2,181,000	100		38,386		29,949		70,459			(8,495)		9,636		0001
Purchased Call/S&P 500 INDEX/SPX261D$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	1	3,917,000	100		43,087		34,919		74,458			(8,430)		17,637		0001
Purchased Call/S&P 500 INDEX/SPX261FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	1	3,946,000	100		49,325		47,544		49,768			(2,168)		19,265		0001
Purchased Call/S&P 500 INDEX/SPX261D$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	1	3,457,000	100		38,027		30,738		71,789			(7,522)		15,460		0001
Purchased Call/S&P 500 INDEX/SPX261FSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	1	3,114,000	100		37,368		34,589		44,004			(3,055)		14,961		0001
Purchased Call/S&P 500 INDEX/SPX261GS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	1	2,568,000	100		40,574		40,240		41,920			(443)		12,787		0001
Purchased Call/S&P 500 INDEX/SPX261D$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	1	4,226,000	100		46,486		37,650		81,486			(9,120)		18,996		0001
Purchased Call/S&P 500 INDEX/SPX261ES3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	1	2,387,000	100		25,064		20,863		43,241			(4,246)		10,892		0001
Purchased Call/S&P 500 INDEX/SPX261GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	1	2,176,000	100		39,821		39,821		40,306			(217)		10,880		0001
Purchased Call/S&P 500 INDEX/SPX261D$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	1	1,608,000	100		33,125		26,937		59,311			(6,245)		7,252		0001
Purchased Call/S&P 500 INDEX/SPX261ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2024	1	3,978,000	100		46,543		39,510		72,341			(7,336)		18,330		0001
Purchased Call/S&P 500 INDEX/SPX261FS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	1	2,055,000	100		25,482		23,236		28,130			(2,304)		9,800		0001
Purchased Call/S&P 500 INDEX/SPX261FSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2023	12/06/2024	1	2,611,000	100		30,810		29,018		37,087			(2,026)		12,618		0001
Purchased Call/S&P 500 INDEX/SPX261GSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2024	1	3,809,000	100		45,327		45,327		49,216			(246)		19,071		0001
Purchased Call/S&P 500 INDEX/SPX261CS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	1	3,205,000	100		36,217		28,035		73,379			(8,464)		14,086		0001
Purchased Call/S&P 500 INDEX/SPX261D$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	1	2,614,000	100		47,836		38,768		86,834			(9,359)		11,770		0001
Purchased Call/S&P 500 INDEX/SPX261CSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	1	4,989,000	100		54,380		41,233		114,358			(13,224)		21,731		0001
Purchased Call/S&P 500 INDEX/SPX1409S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	1	3,798,000	100		44,057		34,756		90,826			(9,562)		16,780		0001
Purchased Call/S&P 500 INDEX/SPX1409SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2023	10/18/2024	1	2,027,000	100		35,878		28,683		66,576			(7,254)		9,065		0001
Purchased Call/S&P 500 INDEX/SPX261D$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	1	2,365,000	100		41,861		34,155		73,554			(7,777)		10,685		0001
Purchased Call/S&P 500 INDEX/SPX261ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	1	1,416,000	100		24,214		20,289		39,972			(3,969)		6,483		0001
Purchased Call/S&P 500 INDEX/SPX261ESH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	1	2,067,000	100		35,966		31,084		54,326			(5,124)		9,571		0001
Purchased Call/S&P 500 INDEX/SPX261D$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	1	2,940,000	100		30,870		25,597		51,828			(5,467)		13,371		0001
Purchased Call/S&P 500 INDEX/SPX261D$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	1	2,246,000	100		36,161		29,984		62,088			(6,404)		10,215		0001
Purchased Call/S&P 500 INDEX/SPX261ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	1	1,759,000	100		29,551		24,967		46,346			(4,777)		8,053		0001
Purchased Call/S&P 500 INDEX/SPX1409S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2024	1	1,672,000	100		32,771		25,910		62,520			(7,054)		7,426		0001
Purchased Call/S&P 500 INDEX/SPX1409SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	1	3,739,000	100		42,625		34,359		83,409			(8,525)		16,721		0001
Purchased Call/S&P 500 INDEX/SPX261ESG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	1	3,006,000	100		35,771		30,563		54,436			(5,278)		13,896		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2023	11/15/2024	1	1,878,000	100		33,992		30,121		44,042			(4,109)		8,792		0001
Purchased Call/S&P 500 INDEX/SPX261ESO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	1	2,146,000	100		45,710		39,808		62,236			(5,995)		10,015		0001
Purchased Call/S&P 500 INDEX/SPX261GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	1	10,060,000	100		119,714		119,714		130,629			(658)		50,093		0001
Purchased Call/S&P 500 INDEX/SPX261FSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	1	6,397,000	100		77,404		74,402		80,557			(3,605)		31,231		0001
Purchased Call/S&P 500 INDEX/SPX261FSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	1	2,083,000	100		38,119		36,019		46,608			(2,389)		10,111		0001
Purchased Call/S&P 500 INDEX/SPX261ESN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	1	2,035,000	100		31,543		27,470		42,672			(4,137)		9,497		0001
Purchased Call/S&P 500 INDEX/SPX261DSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	1	2,187,000	100		36,742		29,171		64,865			(7,629)		9,747		0001
Purchased Call/S&P 500 INDEX/SPX261ESU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2024	1	3,551,000	100		43,677		39,586		52,027			(4,403)		16,882		0001
Purchased Call/S&P 500 INDEX/SPX261FSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	1	2,577,000	100		46,128		43,847		52,326			(2,395)		12,563		0001
Purchased Call/S&P 500 INDEX/SPX261GS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	1	7,236,000	100		86,108		86,108		93,815			(708)		36,031		0001
Purchased Call/S&P 500 INDEX/SPX261FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	1	1,892,000	100		40,300		38,860		42,403			(1,752)		9,290		0001
Purchased Call/S&P 500 INDEX/SPX261CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	1	1,212,000	100		23,392		18,108		47,746			(5,467)		5,327		0001
Purchased Call/S&P 500 INDEX/SPX261FSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	1	1,677,000	100		30,857		28,562		37,522			(2,522)		8,057		0001
Purchased Call/S&P 500 INDEX/SPX261FSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2024	1	1,932,000	100		37,481		35,421		45,761			(2,343)		9,392		0001
Purchased Call/S&P 500 INDEX/SPX921CSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2024	1	2,668,000	100		50,425		45,715		59,034			(5,070)		12,703		0001
Purchased Call/S&P 500 INDEX/SPX921CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	1	2,409,000	100		29,872		27,163		33,585			(2,775)		11,488		0001
Purchased Call/S&P 500 INDEX/SPX921CSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	1	1,959,000	100		41,335		37,588		48,105			(3,840)		9,342		0001
Purchased Call/S&P 500 INDEX/SPX921BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/15/2023	11/15/2024	1	1,511,000	100		25,385		22,247		33,211			(3,190)		7,074		0001
Purchased Call/S&P 500 INDEX/SPX921DSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	1	1,750,000	100		34,300		31,640		41,507			(2,913)		8,370		0001
Purchased Call/S&P 500 INDEX/SPX921BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	1	1,766,000	100		29,492		26,170		35,173			(3,526)		8,319		0001
Purchased Call/S&P 500 INDEX/SPX921GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	1	1,998,000	100		23,576		23,317		21,959			(322)		9,935		0001
Purchased Call/S&P 500 INDEX/SPX921ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	2,224,000	100		45,814		43,269		55,179			(2,895)		10,748		0001
Purchased Call/S&P 500 INDEX/SPX921ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	1	2,414,000	100		55,763		52,853		65,672			(3,047)		11,752		0001
Purchased Call/S&P 500 INDEX/SPX921FS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/13/2024	1	1,267,000	100		26,607		25,575		27,968			(1,239)		6,186		0001
Purchased Call/S&P 500 INDEX/SPX261DSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	1	2,104,000	100		33,454		26,653		58,060			(6,855)		9,393		0001
Purchased Call/S&P 500 INDEX/SPX261ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	1	2,096,000	100		24,733		20,985		38,093			(3,909)		9,643		0001
Purchased Call/S&P 500 INDEX/SPX261ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	1	2,770,000	100		41,827		34,818		73,479			(7,085)		12,640		0001
Purchased Call/S&P 500 INDEX/SPX921CSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	1	4,252,000	100		52,725		47,613		63,250			(5,618)		20,123		0001
Purchased Call/S&P 500 INDEX/SPX921DSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	1	1,818,000	100		39,632		36,660		48,309			(3,266)		8,695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	1	3,423,000	100		37,311		31,161		61,744			(6,218)		15,645		0001
Purchased Call/S&P 500 INDEX/SPX261ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	1	1,132,000	100		16,527		13,803		27,929			(2,755)		5,174		0001
Purchased Call/S&P 500 INDEX/SPX921BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2023	11/07/2024	1	2,112,000	100		39,072		33,383		59,939			(5,765)		9,763		0001
Purchased Call/S&P 500 INDEX/SPX921BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	1	1,018,000	100		20,564		18,171		26,974			(2,535)		4,766		0001
Purchased Call/S&P 500 INDEX/SPX921C$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1	2,245,000	100		39,961		36,218		48,594			(4,029)		10,673		0001
Purchased Call/S&P 500 INDEX/SPX921ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	1	4,261,000	100		50,280		46,965		60,903			(3,434)		20,593		0001
Purchased Call/S&P 500 INDEX/SPX921DSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/01/2023	12/03/2024	1	2,277,000	100		47,362		43,849		56,917			(3,861)		10,956		0001
Purchased Call/S&P 500 INDEX/SPX921GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	1	3,632,000	100		65,376		64,658		62,786			(893)		18,060		0001
Purchased Call/S&P 500 INDEX/SPX261DS$	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	1	4,505,000	100		47,753		39,094		84,480			(8,742)		20,387		0001
Purchased Call/S&P 500 INDEX/SPX921CSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2023	11/22/2024	1	2,776,000	100		33,867		30,669		41,035			(3,443)		13,138		0001
Purchased Call/S&P 500 INDEX/SPX921DSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	1	2,573,000	100		31,391		28,717		36,910			(2,745)		12,307		0001
Purchased Call/S&P 500 INDEX/SPXB055$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	10/10/2023	10/10/2024	1	4,845,000	100		55,233		42,942		113,036			(12,375)		21,369		0001
Purchased Call/S&P 500 INDEX/SPX261C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	1	2,147,000	100		33,493		25,396		70,997			(8,145)		9,352		0001
Purchased Call/S&P 500 INDEX/SPX261DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	1	1,438,000	100		21,570		17,470		37,706			(4,232)		6,464		0001
Purchased Call/S&P 500 INDEX/SPX261F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	1	3,118,000	100		37,416		34,641		44,254			(3,050)		15,002		0001
Purchased Call/S&P 500 INDEX/SPX261FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	1	2,865,000	100		34,953		33,225		39,404			(1,815)		13,967		0001
Purchased Call/S&P 500 INDEX/SPX261C$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	1	4,226,000	100		47,331		36,610		96,907			(11,091)		18,540		0001
Purchased Call/S&P 500 INDEX/SPX261DSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	1	3,852,000	100		40,446		33,480		68,019			(7,223)		17,432		0001
Purchased Call/S&P 500 INDEX/SPX261FSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	1	1,672,000	100		28,257		27,481		31,598			(849)		8,245		0001
Purchased Call/S&P 500 INDEX/SPX261C$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	1	2,044,000	100		37,201		28,704		76,454			(8,789)		8,919		0001
Purchased Call/S&P 500 INDEX/SPX261DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	1	2,002,000	100		30,631		25,077		54,781			(5,607)		9,060		0001
Purchased Call/S&P 500 INDEX/SPX261ESX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	1	2,412,000	100		29,668		26,896		33,787			(2,983)		11,485		0001
Purchased Call/S&P 500 INDEX/SPX261DS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	1	2,931,000	100		34,000		26,994		60,139			(7,060)		13,063		0001
Purchased Call/S&P 500 INDEX/SPX921GS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	1	5,861,000	100		67,402		66,463		68,020			(1,667)		28,901		0001
Purchased Call/S&P 500 INDEX/SPX1408$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	1	1,468,000	100		21,139		16,265		49,841			(5,039)		6,406		0001
Purchased Call/S&P 500 INDEX/SPX261DSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	1	2,010,000	100		27,939		22,720		48,259			(5,267)		9,066		0001
Purchased Call/S&P 500 INDEX/SPXB058$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	11/06/2023	11/06/2024	1	3,249,000	100		38,663		32,927		61,190			(5,810)		14,995		0001
Purchased Call/S&P 500 INDEX/SPX9219$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	1	1,488,000	100		34,819		26,975		56,812			(7,896)		6,551		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2024	1	2,001,000	100		25,213		24,381		23,964			(896)		9,839		0001
Purchased Call/S&P 500 INDEX/SPX921BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2023	11/14/2024	1	1,924,000	100		34,824		30,424		45,491			(4,472)		8,993		0001
Purchased Call/S&P 500 INDEX/SPX921BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	1	2,513,000	100		31,161		27,737		41,527			(3,491)		11,857		0001
Purchased Call/S&P 500 INDEX/SPX921D5T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	1	2,892,000	100		56,394		52,366		68,587			(4,160)		13,935		0001
Purchased Call/S&P 500 INDEX/SPX921B5W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2023	11/18/2024	1	1,910,000	100		33,998		30,158		42,955			(4,076)		8,984		0001
Purchased Call/S&P 500 INDEX/SPX921C51	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	1	1,526,000	100		35,708		31,784		48,345			(4,000)		7,200		0001
Purchased Call/S&P 500 INDEX/SPX921C5A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1	2,285,000	100		37,931		33,960		47,327			(4,145)		10,797		0001
Purchased Call/S&P 500 INDEX/SPX921G56	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2023	12/20/2024	1	4,503,000	100		53,135		52,250		53,338			(1,456)		22,204		0001
Purchased Call/S&P 500 INDEX/SPX921FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	1	2,063,000	100		38,166		37,012		36,131			(1,251)		10,158		0001
Purchased Call/S&P 500 INDEX/SPX1408SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	1	5,931,000	100		64,648		49,743		157,194			(15,409)		25,881		0001
Purchased Call/S&P 500 INDEX/SPX261ESD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2024	1	2,122,000	100		36,923		31,344		56,367			(5,819)		9,778		0001
Purchased Call/S&P 500 INDEX/SPX8151S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024	1	1,551,000	4070.56		34,587		2,402		61,739			(32,117)		2,070		0001
Purchased Call/S&P 500 INDEX/SPX8152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/03/2023	03/04/2024	1	2,049,000	4045.64		45,693		7,930		81,136			(37,724)		4,290		0001
Purchased Call/S&P 500 INDEX/SPX8153SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	1	1,671,000	4105.02		37,598		9,894		65,752			(27,709)		4,285		0001
Purchased Call/S&P 500 INDEX/SPX8154SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024	1	1,612,000	4169.48		37,237		12,207		62,717			(25,062)		4,621		0001
Purchased Call/S&P 500 INDEX/SPX8155SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/09/2023	06/07/2024	1	1,673,000	4298.86		38,646		16,961		62,169			(21,765)		5,521		0001
Purchased Call/S&P 500 INDEX/SPX8155SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/09/2023	06/07/2024	1	717,000	14528.4		16,204		7,112		27,203			(9,126)		2,366		0001
Purchased Call/S&P 500 INDEX/SPX8156S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024	1	1,444,000	4409.59		33,212		15,265		50,049			(18,066)		4,869		0001
Purchased Call/S&P 500 INDEX/SPX8156S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024	1	619,000	15083.9		13,742		6,316		22,165			(7,475)		2,087		0001
Purchased Call/S&P 500 INDEX/SPX8156SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/23/2023	06/21/2024	1	1,450,000	4348.33		33,930		16,211		52,124			(17,804)		4,991		0001
Purchased Call/S&P 500 INDEX/SPX8156SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/30/2023	06/28/2024	1	1,674,000	4450.38		39,172		19,531		53,548			(19,801)		5,878		0001
Purchased Call/S&P 500 INDEX/SPX8157SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	1,720,000	4536.34		40,248		22,508		44,777			(17,876)		6,429		0001
Purchased Call/S&P 500 INDEX/SPX8157SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	07/28/2023	07/26/2024	1	2,023,000	4582.23		47,541		27,336		43,933			(20,375)		7,636		0001
Purchased Call/S&P 500 INDEX/SPX8158S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/04/2023	08/06/2024	1	1,603,000	4478.03		37,831		22,657		49,162			(15,317)		6,208		0001
Purchased Call/S&P 500 INDEX/SPX821GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	2,195,000	3999.09		47,851		1,466		87,553			(46,273)		1,990		0001
Purchased Call/S&P 500 INDEX/SPX821GS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	1	941,000	11541.5		20,137		617		37,534			(19,474)		853		0001
Purchased Call/S&P 500 INDEX/SPX821GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	2,266,000	3972.61		50,305		2,515		90,305			(47,679)		2,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	1	971,000	11619		21,362		1,068		38,696			(20,247)		1,108		0001
Purchased Call/S&P 500 INDEX/SPX821HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	1	665,000	12166.6		14,564		1,011		26,474			(13,523)		887		0001
Purchased Call/S&P 500 INDEX/SPX821ISZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	1,830,000	4090.46		40,809		4,421		72,691			(36,324)		3,029		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	1	784,000	12304.9		17,326		1,877		31,147			(15,422)		1,298		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1	1,890,000	4079.09		42,147		5,400		74,987			(36,705)		3,391		0001
Purchased Call/S&P 500 INDEX/SPX821KSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	1,530,000	3970.04		33,813		4,978		60,657			(28,797)		2,942		0001
Purchased Call/S&P 500 INDEX/SPX821KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1	656,000	11969.7		14,694		2,163		26,009			(12,514)		1,262		0001
Purchased Call/S&P 500 INDEX/SPX821KSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2024	1	878,000	12290.8		19,404		3,368		34,769			(16,020)		1,838		0001
Purchased Call/S&P 500 INDEX/SPX821KSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/05/2024	1	1,130,000	105		16,385		2,881		33,553			(13,491)		2,384		0001
Purchased Call/S&P 500 INDEX/SPX821NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024	1	716,000	13062.6		16,038		4,221		28,214			(11,820)		1,836		0001
Purchased Call/S&P 500 INDEX/SPX821NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,595,000	4105.02		36,047		9,705		62,754			(26,350)		4,153		0001
Purchased Call/S&P 500 INDEX/SPX821NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	684,000	13062.6		15,390		4,143		26,949			(11,250)		1,781		0001
Purchased Call/S&P 500 INDEX/SPX821NSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,230,000	105		17,343		4,669		36,174			(12,677)		3,203		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2023	04/29/2024	1	691,000	13246		15,755		5,165		27,138			(10,603)		1,981		0001
Purchased Call/S&P 500 INDEX/SPX821PSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	1,943,000	4136.25		44,883		15,579		75,907			(29,351)		5,731		0001
Purchased Call/S&P 500 INDEX/SPX821PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	1	833,000	13259.1		18,992		6,592		32,681			(12,420)		2,457		0001
Purchased Call/S&P 500 INDEX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2023	05/13/2024	1	1,858,000	4124.08		43,291		15,862		72,573			(27,485)		5,629		0001
Purchased Call/S&P 500 INDEX/SPX821RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	1	1,882,000	4191.98		43,851		16,912		72,932			(27,003)		5,849		0001
Purchased Call/S&P 500 INDEX/SPX821RS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	1	1,114,000	105		16,599		6,430		31,532			(10,194)		3,474		0001
Purchased Call/S&P 500 INDEX/SPX821SST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	1	1,714,000	100		44,735		18,979		65,332			(25,842)		5,585		0001
Purchased Call/S&P 500 INDEX/SPX821SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	1,001,000	100		26,126		11,125		38,105			(15,051)		3,272		0001
Purchased Call/S&P 500 INDEX/SPX821SSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	1	1,622,000	105		23,357		9,946		40,435			(13,456)		5,302		0001
Purchased Call/S&P 500 INDEX/SPX821TSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2023	06/10/2024	1	1,236,000	105		16,810		7,456		30,663			(9,390)		4,117		0001
Purchased Call/S&P 500 INDEX/SPX821US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024	1	1,325,000	105		19,875		9,109		28,383			(10,836)		4,468		0001
Purchased Call/S&P 500 INDEX/SPX821US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	06/18/2024	1	1,262,000	100		31,550		14,689		45,622			(16,975)		4,306		0001
Purchased Call/S&P 500 INDEX/SPX821VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024	1	1,251,000	105		17,389		8,408		27,701			(9,025)		4,356		0001
Purchased Call/S&P 500 INDEX/SPX821XS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	1,925,000	100		50,243		26,225		70,093			(24,166)		6,963		0001
Purchased Call/S&P 500 INDEX/SPX821XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	1	1,093,000	105		15,083		7,873		23,452			(7,255)		3,953		0001
Purchased Call/S&P 500 INDEX/SPX821ZS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	737,000	15425.7		16,804		9,397		23,195			(7,463)		2,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1	1,050,000	105		14,070		7,963		9,725			(6,112)		3,954		0001
Purchased Call/S&P 500 INDEX/SPX9211S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	1	867,000	15750.9		19,421		11,167		23,119			(8,323)		3,272		0001
Purchased Call/S&P 500 INDEX/SPX9211SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	1	687,000	15274.9		15,251		9,134		22,848			(6,175)		2,661		0001
Purchased Call/S&P 500 INDEX/SPX9212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	1	1,077,000	105		14,970		8,966		17,858			(6,061)		4,171		0001
Purchased Call/S&P 500 INDEX/SPX9213S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	1	1,929,000	100		50,926		31,425		65,977			(19,704)		7,573		0001
Purchased Call/S&P 500 INDEX/SPX9213SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2023	08/09/2024	1	1,054,000	105		15,283		9,408		19,591			(5,885)		4,110		0001
Purchased Call/S&P 500 INDEX/SPX9213SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	1,461,000	4369.71		33,895		21,604		50,638			(12,434)		5,836		0001
Purchased Call/S&P 500 INDEX/SPX9213SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	626,000	14694.8		13,960		8,897		22,676			(5,121)		2,501		0001
Purchased Call/S&P 500 INDEX/SPX9214S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	1	1,010,000	105		15,251		9,720		23,499			(5,595)		4,035		0001
Purchased Call/S&P 500 INDEX/SPX9215SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	1	1,184,000	105		16,221		11,007		20,377			(5,319)		4,880		0001
Purchased Call/S&P 500 INDEX/SPX9216SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2024	1	1,280,000	105		16,896		11,639		22,851			(5,338)		5,286		0001
Purchased Call/S&P 500 INDEX/SPX9217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2023	09/17/2024	1	1,989,000	100		52,510		37,507		68,354			(15,268)		8,410		0001
Purchased Call/S&P 500 INDEX/SPX9217SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	1	1,287,000	100		33,591		24,086		44,031			(9,545)		5,452		0001
Purchased Call/S&P 500 INDEX/SPX9217SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	1,680,000	4320.06		38,304		27,983		59,213			(10,523)		7,144		0001
Purchased Call/S&P 500 INDEX/SPX9217SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	720,000	14701.1		16,056		11,730		25,679			(4,411)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXF00MSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/26/2023	05/24/2024	1	1,460,000	100		37,960		15,226		56,067			(22,839)		4,601		0001
Purchased Call/S&P 500 INDEX/SPXF00MSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/26/2023	05/28/2024	1	1,787,000	100		46,462		18,943		68,695			(27,650)		5,709		0001
Purchased Call/S&P 500 INDEX/SPXH13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,163,000	100		28,377		315		46,454			(27,987)		681		0001
Purchased Call/S&P 500 INDEX/SPXH13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	1,852,000	100		45,374		504		73,975			(44,751)		1,084		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	1	1,293,000	105		18,619		1,293		38,614			(17,289)		1,725		0001
Purchased Call/S&P 500 INDEX/SPXI130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	1	1,219,000	100		30,475		2,701		48,490			(27,720)		1,833		0001
Purchased Call/S&P 500 INDEX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	1,846,000	100		46,519		4,135		73,431			(42,302)		2,775		0001
Purchased Call/S&P 500 INDEX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	1,166,000	100		29,383		2,612		46,382			(26,719)		1,753		0001
Purchased Call/S&P 500 INDEX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	1	1,734,000	105		24,623		2,374		51,716			(22,207)		2,723		0001
Purchased Call/S&P 500 INDEX/SPXI131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/06/2024	1	1,035,000	105		16,353		1,631		30,866			(14,686)		1,648		0001
Purchased Call/S&P 500 INDEX/SPXI132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	1	1,432,000	105		20,764		2,460		42,657			(18,261)		2,486		0001
Purchased Call/S&P 500 INDEX/SPXI133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	810,000	12358.2		17,982		2,304		32,148			(15,660)		1,453		0001
Purchased Call/S&P 500 INDEX/SPXI133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	1	1,132,000	100		28,866		3,976		44,923			(24,866)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXI133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	1	1,328,000	105		20,318		2,799		39,521			(17,503)		2,482		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/21/2024	1	1,455,000	105		21,534		3,059		43,298			(18,449)		2,746		0001
Purchased Call/S&P 500 INDEX/SPXI134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	1,572,000	100		39,929		5,878		62,339			(34,005)		3,023		0001
Purchased Call/S&P 500 INDEX/SPXI134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/23/2024	1	1,003,000	100		23,571		3,470		39,775			(20,074)		1,929		0001
Purchased Call/S&P 500 INDEX/SPXI135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/27/2024	1	1,329,000	105		20,201		3,181		39,513			(16,982)		2,649		0001
Purchased Call/S&P 500 INDEX/SPXI135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2023	03/01/2024	1	1,167,000	100		29,292		4,868		46,231			(24,396)		2,385		0001
Purchased Call/S&P 500 INDEX/SPXI136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2023	03/08/2024	1	1,150,000	105		17,365		3,196		34,129			(14,139)		2,482		0001
Purchased Call/S&P 500 INDEX/SPXI137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/08/2024	1	1,556,000	100		39,367		7,327		61,578			(32,013)		3,358		0001
Purchased Call/S&P 500 INDEX/SPXI137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/11/2024	1	1,589,000	100		40,202		7,752		62,875			(32,424)		3,504		0001
Purchased Call/S&P 500 INDEX/SPXI139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/15/2024	1	1,402,000	100		35,751		7,349		55,424			(28,385)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXI139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/18/2024	1	1,631,000	100		41,591		8,822		64,467			(32,751)		3,770		0001
Purchased Call/S&P 500 INDEX/SPXI13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	1	1,750,000	100		44,800		10,080		69,108			(34,708)		4,147		0001
Purchased Call/S&P 500 INDEX/SPXI13A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/25/2024	1	1,653,000	100		42,317		9,792		65,269			(32,516)		3,988		0001
Purchased Call/S&P 500 INDEX/SPXI13B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/27/2024	1	1,001,000	105		16,617		3,948		29,613			(12,645)		2,444		0001
Purchased Call/S&P 500 INDEX/SPXI13C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2024	1	1,517,000	100		38,380		9,621		59,815			(28,759)		3,808		0001
Purchased Call/S&P 500 INDEX/SPXI13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/28/2024	1	1,466,000	100		37,090		8,988		57,820			(28,098)		3,599		0001
Purchased Call/S&P 500 INDEX/SPXI13F$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/12/2024	1	1,769,000	100		45,640		12,896		69,592			(32,761)		4,699		0001
Purchased Call/S&P 500 INDEX/SPXI13F$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/12/2024	1	1,049,000	100		27,169		7,698		41,275			(19,481)		2,786		0001
Purchased Call/S&P 500 INDEX/SPXI13F$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/15/2024	1	1,228,000	100		31,805		9,200		48,308			(22,619)		3,309		0001
Purchased Call/S&P 500 INDEX/SPXI13F$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/16/2024	1	1,406,000	100		36,415		10,604		55,297			(25,827)		3,806		0001
Purchased Call/S&P 500 INDEX/SPXI13H$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/19/2024	1	1,272,000	100		32,563		9,859		49,980			(22,723)		3,491		0001
Purchased Call/S&P 500 INDEX/SPXI13H$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2024	1	1,803,000	100		46,517		14,352		70,832			(32,195)		5,016		0001
Purchased Call/S&P 500 INDEX/SPXI13L$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/07/2024	1	1,381,000	105		21,544		7,517		40,226			(14,050)		4,089		0001
Purchased Call/S&P 500 INDEX/SPXI13L$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/03/2024	1	1,002,000	100		28,457		9,723		39,296			(18,763)		2,920		0001
Purchased Call/S&P 500 INDEX/SPXI13M$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/13/2024	1	796,000	13340.2		18,388		6,737		31,159			(11,674)		2,412		0001
Purchased Call/S&P 500 INDEX/SPXI13M$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/10/2024	1	1,104,000	100		28,704		10,365		43,178			(18,374)		3,307		0001
Purchased Call/S&P 500 INDEX/SPXI130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2024	1	807,000	13803.5		18,642		7,190		31,467			(11,480)		2,508		0001
Purchased Call/S&P 500 INDEX/SPXI13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/18/2024	1	1,150,000	105		16,445		7,656		21,382			(8,848)		3,924		0001
Purchased Call/S&P 500 INDEX/SPXI13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/21/2024	1	622,000	14891.5		14,057		6,716		22,714			(7,376)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXI13X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/25/2024	1	1,247,000	100		32,173		15,556		46,216			(16,698)		4,342		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	1	717,000	15179.2		15,846		7,901		24,808			(8,010)		2,518		0001
Purchased Call/S&P 500 INDEX/SPXJ130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2023	07/03/2024	1	1,075,000	105		14,405		7,322		17,980			(7,084)		3,827		0001
Purchased Call/S&P 500 INDEX/SPXJ132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	1	1,402,000	100		36,312		19,467		47,589			(16,959)		5,111		0001
Purchased Call/S&P 500 INDEX/SPXJ133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	1	1,868,000	100		48,381		26,184		62,902			(22,350)		6,879		0001
Purchased Call/S&P 500 INDEX/SPXJ139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2023	08/08/2024	1	1,011,000	105		21,737		13,320		16,503			(8,503)		3,933		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	1	1,993,000	100		52,416		34,416		69,723			(18,232)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXJ13F$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	1	1,673,000	100		42,996		28,983		54,783			(14,293)		6,825		0001
Purchased Call/S&P 500 INDEX/SPXJ13H$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	1	1,921,000	100		51,483		35,609		65,342			(16,124)		7,949		0001
Purchased Call/S&P 500 INDEX/SPXJ131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	1	1,023,000	105		15,140		10,607		20,920			(4,550)		4,284		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	1	1,024,000	100		26,112		19,584		36,899			(6,671)		4,412		0001
Purchased Call/S&P 500 INDEX/SPXJ13L$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	1	1,959,000	100		49,955		37,569		70,681			(12,659)		8,487		0001
Purchased Call/S&P 500 INDEX/SPX921A$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	1	910,000	14180.4		20,020		16,601		33,145			(3,546)		4,139		0001
Purchased Call/S&P 500 INDEX/SPX921GS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2023	12/23/2024	1	1,511,000	100		38,833		38,296		36,101			(952)		7,482		0001
Purchased Call/S&P 500 INDEX/SPX921GM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	1	1,389,000	105		18,196		18,196		14,086			(150)		6,916		0001
Purchased Call/S&P 500 INDEX/SPX921GS$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2024	1	1,168,000	100		30,134		29,719		27,926			(737)		5,792		0001
Purchased Call/S&P 500 INDEX/SPXC17K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2023	10/09/2024	1	1,091,000	100		31,639		24,647		37,945			(7,041)		4,803		0001
Purchased Call/S&P 500 INDEX/SPXC17K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/16/2024	1	1,338,000	105		20,605		16,450		31,337			(4,189)		5,963		0001
Purchased Call/S&P 500 INDEX/SPX921D$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2023	11/27/2024	1	1,057,000	105		13,635		12,433		19,588			(1,233)		5,040		0001
Purchased Call/S&P 500 INDEX/SPX921ES$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	1	1,639,000	100		42,942		40,582		47,724			(2,684)		7,967		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	1	1,574,000	100		40,137		30,969		56,442			(9,483)		6,868		0001
Purchased Call/S&P 500 INDEX/SPXJ13Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	1	1,339,000	100		34,278		30,690		42,556			(3,746)		6,327		0001
Purchased Call/S&P 500 INDEX/SPXK131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	1	1,920,000	100		49,536		45,852		56,947			(4,049)		9,224		0001
Purchased Call/S&P 500 INDEX/SPXK131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	1	1,667,000	100		43,009		39,818		49,424			(3,506)		8,021		0001
Purchased Call/S&P 500 INDEX/SPXJ13Q$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	1	1,162,000	100		30,096		23,895		40,789			(6,249)		5,179		0001
Purchased Call/S&P 500 INDEX/SPXK135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	1	1,780,000	100		45,212		43,597		44,546			(1,966)		8,740		0001
Purchased Call/S&P 500 INDEX/SPXK136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/18/2024	1	1,105,000	105		19,117		18,796		12,628			(527)		5,433		0001
Purchased Call/S&P 500 INDEX/SPXJ13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	1	1,123,000	100		28,300		23,479		41,438			(4,999)		5,116		0001
Purchased Call/S&P 500 INDEX/SPXK139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	1	1,294,000	100		32,997		32,997		31,078			(180)		6,470		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	1	1,071,000	105		15,744		12,187		26,366			(3,679)		4,707		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	1	637,000	15838		14,269		12,657		19,049			(1,711)		2,996		0001
Purchased Call/S&P 500 INDEX/SPXK135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	1	1,398,000	100		35,509		34,227		34,959			(1,561)		6,825		0001
Purchased Call/S&P 500 INDEX/SPX815BSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2024	1	1,486,000	4514.02		34,029		30,186		45,800			(4,080)		6,989		0001
Purchased Call/S&P 500 INDEX/SPXJ13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	1	1,021,000	100		25,933		23,012		32,993			(3,101)		4,810		0001
Purchased Call/S&P 500 INDEX/SPXK139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	1	1,466,000	100		37,383		37,383		35,218			(203)		7,340		0001
Purchased Call/S&P 500 INDEX/SPX921ESK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	1,005,000	100		26,331		24,868		29,326			(1,664)		4,857		0001
Purchased Call/S&P 500 INDEX/SPX815BSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2023	11/11/2024	1	1,939,000	4415.24		44,209		38,363		63,680			(6,144)		9,021		0001
Purchased Call/S&P 500 INDEX/SPX815BSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2023	11/11/2024	1	831,000	15529.1		18,781		16,297		25,929			(2,610)		3,866		0001
Purchased Call/S&P 500 INDEX/SPX815ASZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2023	11/05/2024	1	1,668,000	4358.34		37,864		32,142		56,457			(5,968)		7,686		0001
Purchased Call/S&P 500 INDEX/SPX921ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	1	648,000	14560.9		14,450		11,704		23,135			(2,835)		2,913		0001
Purchased Call/S&P 500 INDEX/SPX921AS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	1	712,000	14995.1		15,735		12,441		24,477			(3,387)		3,162		0001
Purchased Call/S&P 500 INDEX/SPX921ASH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024	1	1,446,000	100		37,885		30,624		52,662			(7,494)		6,467		0001
Purchased Call/S&P 500 INDEX/SPX921ASI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	1	1,512,000	4224.16		34,776		28,166		54,616			(6,823)		6,797		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	1	1,842,000	100		47,155		36,503		66,054			(11,020)		8,095		0001
Purchased Call/S&P 500 INDEX/SPX921BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2023	11/05/2024	1	715,000	15099.5		15,873		13,475		23,868			(2,502)		3,295		0001
Purchased Call/S&P 500 INDEX/SPX921AS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	1	1,662,000	4327.78		38,060		30,091		58,184			(8,193)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/06/2024	1	1,201,000	100		33,508		28,695		41,651			(4,879)		5,543		0001
Purchased Call/S&P 500 INDEX/SPXK131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	1	1,064,000	105		14,151		13,102		18,104			(1,154)		5,119		0001
Purchased Call/S&P 500 INDEX/SPX921CS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1	2,171,000	4559.34		49,716		45,059		64,172			(5,012)		10,321		0001
Purchased Call/S&P 500 INDEX/SPX921ESV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	1	1,147,000	105		15,026		14,241		18,082			(821)		5,584		0001
Purchased Call/S&P 500 INDEX/SPX921ASU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	1	2,123,000	4117.37		47,768		39,609		78,156			(8,460)		9,656		0001
Purchased Call/S&P 500 INDEX/SPX921CSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1	930,000	15982		20,739		18,797		26,284			(2,091)		4,421		0001
Purchased Call/S&P 500 INDEX/SPX921ES7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	1	1,047,000	105		14,030		13,105		19,273			(958)		5,060		0001
Purchased Call/S&P 500 INDEX/SPX921ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	1	1,675,000	100		43,885		41,467		48,828			(2,750)		8,131		0001
Purchased Call/S&P 500 INDEX/SPX821FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/09/2023	01/05/2024	1	1,799,538	4008		39,503		440		71,714			(38,956)		1,053		0001
Purchased Call/S&P 500 INDEX/SPX821GS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	1	1,981,896	4146		42,666		1,311		78,205			(41,244)		1,797		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/09/2024	1	1,653,328	4218		35,131		3,892		58,383			(31,195)		2,737		0001
Purchased Call/S&P 500 INDEX/SPX9217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2023	09/10/2024	1	1,883,077	4260		39,272		27,909		50,286			(11,409)		7,854		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2023	08/05/2024	1	1,927,899	4323		38,468		23,850		48,692			(14,778)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXF003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/19/2024	1	1,793,712	4123		39,241		1,973		70,006			(37,170)		2,046		0001
Purchased Call/S&P 500 INDEX/SPXF005SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/02/2024	1	1,903,614	4249		37,650		3,365		66,851			(34,199)		2,862		0001
Purchased Call/S&P 500 INDEX/SPXF008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	1	1,743,000	4178.82		37,649		5,543		61,776			(32,064)		3,352		0001
Purchased Call/S&P 500 INDEX/SPXF00F$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/05/2024	1	2,145,424	4308		46,752		12,406		63,460			(34,285)		5,501		0001
Purchased Call/S&P 500 INDEX/SPXF00GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/12/2024	1	1,839,873	4381		39,908		11,371		48,088			(28,490)		4,887		0001
Purchased Call/S&P 500 INDEX/SPXF001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	04/29/2024	1	1,913,412	4359		39,132		12,900		49,449			(26,196)		5,486		0001
Purchased Call/S&P 500 INDEX/SPXF00K$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/10/2024	1	1,705,416	4318		35,894		13,034		44,951			(22,832)		5,108		0001
Purchased Call/S&P 500 INDEX/SPXF00XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/19/2024	1	1,887,708	4390		40,175		22,444		43,392			(17,744)		7,004		0001
Purchased Call/S&P 500 INDEX/SPXG004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/26/2024	1	1,699,272	4227		38,934		25,597		47,073			(13,370)		6,875		0001
Purchased Call/S&P 500 INDEX/SPXI130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	01/26/2024	1	1,723,100	4172		38,099		2,691		65,378			(35,332)		2,299		0001
Purchased Call/S&P 500 INDEX/SPXI133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	1	1,872,000	4274.92		39,686		5,085		61,262			(34,562)		3,359		0001
Purchased Call/S&P 500 INDEX/SPXI136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	1	2,473,792	4280		54,303		9,076		78,534			(45,127)		5,057		0001
Purchased Call/S&P 500 INDEX/SPXI137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	1	2,186,000	4229.53		47,436		9,147		72,543			(38,259)		4,821		0001
Purchased Call/S&P 500 INDEX/SPXI139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	1	2,102,448	4067		47,285		10,058		75,801			(37,152)		4,860		0001
Purchased Call/S&P 500 INDEX/SPXI138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/22/2024	1	1,765,982	4126		39,641		8,944		61,599			(30,637)		4,185		0001
Purchased Call/S&P 500 INDEX/SPXI13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024	1	1,709,404	4306		37,068		9,008		50,713			(28,007)		4,197		0001
Purchased Call/S&P 500 INDEX/SPXI13I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	1	1,993,766	4401		42,482		12,935		50,107			(29,502)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXI13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/03/2024	1	2,049,465	4324		46,608		15,969		55,158			(30,599)		5,973		0001
Purchased Call/S&P 500 INDEX/SPXI13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	1	2,129,805	4329		44,708		19,019		53,058			(25,670)		6,940		0001
Purchased Call/S&P 500 INDEX/SPX921DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2023	12/03/2024	1	1,777,000	4418.51		36,073		33,397		39,802			(2,941)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXG00FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/07/2024	1	1,718,279	4130		37,357		29,465		50,611			(7,953)		7,538		0001
Purchased Call/S&P 500 INDEX/SPXK13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/27/2023	11/18/2024	1	1,963,490	4334		42,405		38,463		47,490			(4,039)		9,235		0001
Purchased Call/S&P 500 INDEX/SPXK138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/17/2024	1	1,572,166	4544		31,088		30,825		29,684			(349)		7,720		0001
Purchased Call/S&P 500 INDEX/SPXK135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/10/2024	1	1,761,995	4530		37,223		35,868		33,747			(1,650)		8,565		0001
Purchased Call/S&P 500 INDEX/SPXJ13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2023	11/11/2024	1	2,009,367	4186		47,227		41,671		55,241			(5,887)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXJ13T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/21/2024	1	2,232,477	4022		46,381		38,412		68,061			(8,055)		10,035		0001
Purchased Call/S&P 500 INDEX/SPX9218SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	09/30/2024	1	1,717,109	4188		32,997		24,953		48,165			(8,090)		7,439		0001
Purchased Call/S&P 500 INDEX/SPX1408S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	1	1,612,000	279.56		33,046		17,843		30,772			(15,307)		5,921		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1408$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2024	1	2,642,000	283.82		34,346		22,551		40,971			(11,946)		10,712		0001
Purchased Call/S&P 500 INDEX/SPX1408$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/04/2024	1	1,729,000	286.18		24,033		16,308		21,097			(7,881)		7,126		0001
Purchased Call/S&P 500 INDEX/SPX1408$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	2,132,000	260.67		126,854		92,674		183,201			(34,850)		9,066		0001
Purchased Call/S&P 500 INDEX/SPX1408$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	1	2,076,000	275.01		49,824		36,547		82,112			(13,539)		8,894		0001
Purchased Call/S&P 500 INDEX/SPX1408$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	1	1,692,000	278.13		31,471		22,991		52,070			(8,646)		7,195		0001
Purchased Call/S&P 500 INDEX/SPX150X$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/04/2023	01/03/2024	1	1,681,837	246		90,681		501		186,754			(89,933)		762		0001
Purchased Call/S&P 500 INDEX/SPX150X$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/06/2023	01/04/2024	1	2,217,735	246		124,121		1,037		246,313			(122,754)		1,161		0001
Purchased Call/S&P 500 INDEX/SPX150X$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/10/2023	01/09/2024	1	2,590,959	247		139,927		3,092		278,301			(136,467)		2,034		0001
Purchased Call/S&P 500 INDEX/SPX150X$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/12/2023	01/10/2024	1	1,657,660	247		93,753		2,357		177,985			(91,170)		1,372		0001
Purchased Call/S&P 500 INDEX/SPX150Y$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/20/2023	01/22/2024	1	1,343,000	248.1		72,119		4,172		139,957			(67,796)		1,649		0001
Purchased Call/S&P 500 INDEX/SPX150Y$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/20/2023	01/22/2024	1	2,035,000	256.16		64,713		3,744		146,215			(60,834)		2,498		0001
Purchased Call/S&P 500 INDEX/SPX150Y$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/20/2023	01/19/2024	1	2,056,000	257.9		56,746		2,837		132,275			(53,784)		2,345		0001
Purchased Call/S&P 500 INDEX/SPX150Y$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/24/2023	01/23/2024	1	2,159,126	248		121,637		7,392		226,359			(113,951)		2,710		0001
Purchased Call/S&P 500 INDEX/SPX150Y$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/25/2023	01/24/2024	1	1,689,258	249		89,437		5,682		170,082			(83,540)		2,166		0001
Purchased Call/S&P 500 INDEX/SPX150Y$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/27/2023	01/26/2024	1	2,141,000	249.71		114,329		7,940		209,392			(106,163)		2,857		0001
Purchased Call/S&P 500 INDEX/SPX150Y$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/27/2023	01/25/2024	1	1,910,410	249		106,348		7,110		192,459			(99,024)		2,500		0001
Purchased Call/S&P 500 INDEX/SPX150Y$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/31/2023	01/30/2024	1	1,645,081	249		92,980		7,449		167,119			(85,317)		2,358		0001
Purchased Call/S&P 500 INDEX/SPX150Z$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/01/2023	01/31/2024	1	1,674,506	250		92,342		7,653		163,465			(84,477)		2,440		0001
Purchased Call/S&P 500 INDEX/SPX150Z$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/03/2023	02/02/2024	1	1,273,000	250.91		68,869		6,122		119,407			(62,626)		1,914		0001
Purchased Call/S&P 500 INDEX/SPX150Z$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/09/2023	02/09/2024	1	2,358,000	262.49		57,064		6,165		115,870			(50,810)		3,903		0001
Purchased Call/S&P 500 INDEX/SPX150Z$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/09/2023	02/09/2024	1	1,436,000	264.12		30,300		3,273		61,368			(26,979)		2,377		0001
Purchased Call/S&P 500 INDEX/SPX2500$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/14/2023	02/09/2024	1	1,416,668	250		84,388		9,193		139,658			(75,011)		2,345		0001
Purchased Call/S&P 500 INDEX/SPX2500$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/14/2023	02/13/2024	1	1,796,825	251		102,245		12,145		170,780			(89,886)		3,119		0001
Purchased Call/S&P 500 INDEX/SPX2500$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/16/2023	02/16/2024	1	1,846,000	250.58		103,376		13,209		179,521			(90,065)		3,312		0001
Purchased Call/S&P 500 INDEX/SPX2500$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/16/2023	02/15/2024	1	1,878,649	251		102,211		12,812		178,812			(89,294)		3,335		0001
Purchased Call/S&P 500 INDEX/SPX2500$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/23/2023	02/21/2024	1	1,664,775	250		91,524		13,002		167,583			(78,413)		3,142		0001
Purchased Call/S&P 500 INDEX/SPX2500$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/24/2023	02/23/2024	1	1,556,000	248.84		89,159		13,126		164,811			(75,932)		2,992		0001
Purchased Call/S&P 500 INDEX/SPX2501$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/24/2023	02/22/2024	1	1,383,057	249		78,185		11,325		145,169			(66,770)		2,635		0001
Purchased Call/S&P 500 INDEX/SPX2501$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/28/2023	02/27/2024	1	1,657,296	249		94,392		14,863		175,318			(79,351)		3,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2501$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/28/2023	02/23/2024	1	1,369,371	259		40,377		5,978		89,608			(34,321)		2,634		0001
Purchased Call/S&P 500 INDEX/SPX2501$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/28/2023	02/23/2024	1	1,684,296	263		35,937		5,320		83,426			(30,546)		3,239		0001
Purchased Call/S&P 500 INDEX/SPX2501$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/03/2023	03/05/2024	1	1,690,000	250.35		98,020		17,234		170,681			(80,707)		3,566		0001
Purchased Call/S&P 500 INDEX/SPX2501$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/03/2023	03/01/2024	1	1,565,233	249		97,024		16,171		166,386			(80,764)		3,199		0001
Purchased Call/S&P 500 INDEX/SPX2501$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/08/2023	03/07/2024	1	1,553,801	250		90,028		16,369		160,005			(73,502)		3,329		0001
Purchased Call/S&P 500 INDEX/SPX2502$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/03/2023	04/03/2024	1	1,700,000	252.54		89,590		22,890		163,340			(66,581)		4,314		0001
Purchased Call/S&P 500 INDEX/SPX2503$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/06/2023	04/05/2024	1	1,611,000	252.31		82,644		21,749		156,790			(60,908)		4,131		0001
Purchased Call/S&P 500 INDEX/SPX2503$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/06/2023	04/09/2024	1	1,255,000	252.31		64,884		17,599		122,888			(47,300)		3,284		0001
Purchased Call/S&P 500 INDEX/SPX2503$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/06/2023	04/05/2024	1	1,612,000	263.66		37,398		9,842		86,157			(27,562)		4,134		0001
Purchased Call/S&P 500 INDEX/SPX2503$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/10/2023	04/05/2024	1	1,482,089	252		79,719		21,096		146,160			(58,520)		3,800		0001
Purchased Call/S&P 500 INDEX/SPX2504$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/21/2023	04/19/2024	1	1,690,652	253		91,793		27,793		162,619			(64,053)		4,641		0001
Purchased Call/S&P 500 INDEX/SPX2504$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/01/2023	04/25/2024	1	1,470,348	266		34,763		11,167		70,472			(23,562)		4,145		0001
Purchased Call/S&P 500 INDEX/SPX2504$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/05/2023	05/03/2024	1	1,526,000	253.73		79,810		27,268		145,294			(52,622)		4,447		0001
Purchased Call/S&P 500 INDEX/SPX2504$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/05/2023	05/03/2024	1	1,767,912	252		102,089		34,880		181,026			(67,312)		5,152		0001
Purchased Call/S&P 500 INDEX/SPX2504$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/10/2023	05/10/2024	1	1,449,000	253.87		75,638		27,014		138,522			(48,565)		4,340		0001
Purchased Call/S&P 500 INDEX/SPX2505$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/19/2023	05/17/2024	1	2,711,000	255.32		145,852		55,505		245,296			(90,556)		8,335		0001
Purchased Call/S&P 500 INDEX/SPX2505$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/19/2023	05/17/2024	1	1,627,000	268.72		34,818		13,250		67,516			(21,618)		5,002		0001
Purchased Call/S&P 500 INDEX/SPX2505$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/26/2023	05/24/2024	1	1,722,000	255.84		96,604		38,749		153,736			(58,122)		5,427		0001
Purchased Call/S&P 500 INDEX/SPX2505$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/26/2023	05/29/2024	1	1,375,000	255.84		77,963		31,913		123,751			(46,270)		4,407		0001
Purchased Call/S&P 500 INDEX/SPX2505$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/26/2023	05/24/2024	1	1,535,000	273.75		23,946		9,605		41,917			(14,407)		4,837		0001
Purchased Call/S&P 500 INDEX/SPX2505$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/26/2023	05/24/2024	1	1,381,577	255		81,311		32,615		128,416			(48,921)		4,354		0001
Purchased Call/S&P 500 INDEX/SPX2506$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/02/2023	05/31/2024	1	2,377,000	257.67		133,112		55,833		196,655			(77,527)		7,670		0001
Purchased Call/S&P 500 INDEX/SPX2506$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/02/2023	06/03/2024	1	1,483,000	271.97		32,329		13,716		49,683			(18,675)		4,832		0001
Purchased Call/S&P 500 INDEX/SPX2506$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/02/2023	05/31/2024	1	1,536,615	256		94,257		39,536		137,520			(54,897)		4,958		0001
Purchased Call/S&P 500 INDEX/SPX2506$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/23/2023	06/21/2024	1	2,576,000	259.63		147,862		70,645		200,274			(77,587)		8,867		0001
Purchased Call/S&P 500 INDEX/SPX2506$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/14/2023	07/12/2024	1	3,274,000	263.86		188,910		101,277		210,556			(88,227)		11,934		0001
Purchased Call/S&P 500 INDEX/SPX2507$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/21/2023	07/19/2024	1	2,366,000	264.75		137,938		76,632		146,614			(61,769)		8,779		0001
Purchased Call/S&P 500 INDEX/SPX2507$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/28/2023	07/26/2024	1	3,120,000	266.09		183,144		105,308		181,196			(78,490)		11,776		0001
Purchased Call/S&P 500 INDEX/SPX2507$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/11/2023	08/09/2024	1	2,657,000	263.37		155,169		95,256		185,453			(60,533)		10,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2507$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2023	08/12/2024	1	2,125,000	278.25		48,450		29,898		54,923			(18,746)		8,342		0001
Purchased Call/S&P 500 INDEX/SPX2507$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/18/2023	08/16/2024	1	2,714,000	261.02		157,955		100,038		216,138			(58,582)		10,749		0001
Purchased Call/S&P 500 INDEX/SPX2507$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/25/2023	08/23/2024	1	2,111,000	262.19		124,971		81,578		160,503			(43,946)		8,487		0001
Purchased Call/S&P 500 INDEX/SPX2507$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/25/2023	08/23/2024	1	1,547,000	276.35		37,592		24,539		49,401			(13,219)		6,220		0001
Purchased Call/S&P 500 INDEX/SPX2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024	1	1,634,000	245.64	89,380			246		184,499			(89,134)		605		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	1	1,398,000	246.62		75,352		837		152,326			(74,317)		818		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	1	1,742,000	255.62		51,912		577		126,340			(51,199)		1,019		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2023	01/05/2024	1	1,626,380	256		50,796		569		115,791			(50,088)		952		0001
Purchased Call/S&P 500 INDEX/SPX2611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	1	2,187,000	248.27		117,223		3,592		224,661			(113,359)		1,983		0001
Purchased Call/S&P 500 INDEX/SPX2611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	1	1,788,000	256.71		55,070		1,687		123,083			(53,255)		1,621		0001
Purchased Call/S&P 500 INDEX/SPX2611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	1	1,497,000	257.95		42,066		1,289		95,603			(40,679)		1,357		0001
Purchased Call/S&P 500 INDEX/SPX2611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	1	1,527,000	261.92		30,845		945		73,225			(29,829)		1,384		0001
Purchased Call/S&P 500 INDEX/SPX2611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/11/2024	1	1,557,460	248		84,569		2,362		161,683			(82,006)		1,352		0001
Purchased Call/S&P 500 INDEX/SPX2611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2024	1	2,156,204	248		110,263		4,874		225,773			(105,114)		2,327		0001
Purchased Call/S&P 500 INDEX/SPX2611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/18/2024	1	1,757,548	248		87,886		4,150		184,689			(83,540)		1,951		0001
Purchased Call/S&P 500 INDEX/SPX2611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	1	1,521,000	261.37		31,485		1,574		78,243			(29,841)		1,735		0001
Purchased Call/S&P 500 INDEX/SPX2611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	1	1,598,000	259.82		43,306		3,007		93,423			(40,213)		2,132		0001
Purchased Call/S&P 500 INDEX/SPX2611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	1	1,610,684	259		46,555		3,233		99,639			(43,230)		2,149		0001
Purchased Call/S&P 500 INDEX/SPX2612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024	1	2,065,000	261.7		54,310		4,828		107,471			(49,386)		3,105		0001
Purchased Call/S&P 500 INDEX/SPX2612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2023	02/02/2024	1	2,139,312	251		114,213		10,181		201,279			(103,772)		3,216		0001
Purchased Call/S&P 500 INDEX/SPX2612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2024	1	2,092,856	251		113,647		11,333		198,419			(102,063)		3,332		0001
Purchased Call/S&P 500 INDEX/SPX2612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	1	1,432,000	250.41		79,333		8,594		140,032			(70,615)		2,370		0001
Purchased Call/S&P 500 INDEX/SPX2612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	1	1,506,000	258.67		49,397		5,351		98,207			(43,969)		2,493		0001
Purchased Call/S&P 500 INDEX/SPX2612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	1	1,791,000	264.31		37,790		4,094		77,483			(33,637)		2,964		0001
Purchased Call/S&P 500 INDEX/SPX2612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/08/2024	1	1,869,967	251		99,809		10,565		177,898			(89,086)		3,056		0001
Purchased Call/S&P 500 INDEX/SPX2612$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	1	1,846,000	250.44		103,745		13,293		182,220			(90,350)		3,312		0001
Purchased Call/S&P 500 INDEX/SPX2612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	1	1,547,000	260.83		44,244		5,669		89,588			(38,531)		2,776		0001
Purchased Call/S&P 500 INDEX/SPX2612$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	1	1,826,000	264.09		40,355		5,171		82,809			(35,144)		3,276		0001
Purchased Call/S&P 500 INDEX/SPX2612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	1	1,648,000	267.22		27,686		3,548		55,505			(24,112)		2,957		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2613S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	1	1,770,000	262.78		39,117		5,759		91,906			(33,314)		3,404		0001
Purchased Call/S&P 500 INDEX/SPX2613S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/29/2024	1	1,364,525	249		77,063		12,525		146,092			(64,395)		2,766		0001
Purchased Call/S&P 500 INDEX/SPX2613SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	1	2,214,000	262.87		56,014		9,721		117,305			(46,246)		4,635		0001
Purchased Call/S&P 500 INDEX/SPX2613SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	1	1,925,000	247.3		109,918		21,440		224,043			(88,412)		4,275		0001
Purchased Call/S&P 500 INDEX/SPX2613SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	1	1,549,000	259.17		39,654		7,647		107,176			(31,983)		3,416		0001
Purchased Call/S&P 500 INDEX/SPX2613SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	1	1,569,890	249		79,960		14,881		169,863			(65,022)		3,388		0001
Purchased Call/S&P 500 INDEX/SPX2613SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/07/2024	1	1,520,051	263		27,283		5,016		80,845			(22,247)		3,256		0001
Purchased Call/S&P 500 INDEX/SPX2613SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	1	2,287,000	248.49		115,951		23,834		255,157			(92,060)		5,183		0001
Purchased Call/S&P 500 INDEX/SPX2613ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	1	2,395,000	260.67		50,295		10,338		152,608			(39,932)		5,428		0001
Purchased Call/S&P 500 INDEX/SPX2613SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	1	1,669,309	248		87,208		17,926		189,800			(69,239)		3,783		0001
Purchased Call/S&P 500 INDEX/SPX2613SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	1	1,333,078	249		65,365		13,436		145,608			(51,897)		3,021		0001
Purchased Call/S&P 500 INDEX/SPX2613SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	1	1,630,000	249.17		82,967		18,007		178,249			(64,832)		3,816		0001
Purchased Call/S&P 500 INDEX/SPX2614S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2024	1	1,457,000	249.63		74,016		17,284		157,714			(56,718)		3,536		0001
Purchased Call/S&P 500 INDEX/SPX2614S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	1	1,954,873	249		102,560		23,076		215,689			(79,456)		4,633		0001
Purchased Call/S&P 500 INDEX/SPX2614SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	03/26/2024	1	2,255,545	250		115,984		27,234		240,801			(88,581)		5,474		0001
Purchased Call/S&P 500 INDEX/SPX2614SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	1	1,439,979	250		81,301		19,648		154,050			(61,646)		3,535		0001
Purchased Call/S&P 500 INDEX/SPX2614SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	1	1,578,472	265		31,138		7,525		77,764			(23,610)		3,875		0001
Purchased Call/S&P 500 INDEX/SPX2614SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	1	1,641,000	252.21		86,317		20,918		159,748			(65,391)		4,029		0001
Purchased Call/S&P 500 INDEX/SPX2614SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	1	1,835,761	251		103,710		25,133		188,367			(78,568)		4,507		0001
Purchased Call/S&P 500 INDEX/SPX2614SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2024	1	1,450,669	252		74,028		19,170		143,977			(54,761)		3,700		0001
Purchased Call/S&P 500 INDEX/SPX2615S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	1	1,897,532	265		39,883		10,495		95,178			(29,393)		4,866		0001
Purchased Call/S&P 500 INDEX/SPX2615SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	1	1,525,000	264.51		37,973		10,984		81,269			(27,005)		4,109		0001
Purchased Call/S&P 500 INDEX/SPX2615SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	1	2,034,000	267.8		38,443		11,120		84,879			(27,339)		5,481		0001
Purchased Call/S&P 500 INDEX/SPX2615SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	1	2,310,336	253		124,162		35,179		222,626			(89,028)		6,136		0001
Purchased Call/S&P 500 INDEX/SPX2615SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2023	04/16/2024	1	1,419,659	253		78,905		23,105		137,417			(55,710)		3,843		0001
Purchased Call/S&P 500 INDEX/SPX2615SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2023	04/18/2024	1	2,331,329	253		130,321		38,773		225,932			(91,404)		6,370		0001
Purchased Call/S&P 500 INDEX/SPX2615SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	1	1,714,000	265.24		41,136		12,692		88,689			(28,470)		4,768		0001
Purchased Call/S&P 500 INDEX/SPX2615SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	1	1,425,000	253.35		76,665		24,010		137,612			(52,576)		3,999		0001
Purchased Call/S&P 500 INDEX/SPX2615SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	1	1,422,000	252.07		75,082		23,721		145,208			(51,285)		4,008		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2615SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/23/2024	1	1,805,894	253		89,649		27,984		176,651			(61,572)		5,046		0001
Purchased Call/S&P 500 INDEX/SPX2615SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2023	04/19/2024	1	1,791,887	267		31,064		9,458		80,835			(21,572)		4,918		0001
Purchased Call/S&P 500 INDEX/SPX2616SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	1	1,516,000	254.17		81,106		26,588		142,274			(54,586)		4,346		0001
Purchased Call/S&P 500 INDEX/SPX2616SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	1	1,841,000	267.51		38,845		12,734		82,548			(26,144)		5,278		0001
Purchased Call/S&P 500 INDEX/SPX2616SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	1	2,182,536	253		124,689		40,178		214,769			(84,611)		6,178		0001
Purchased Call/S&P 500 INDEX/SPX2616SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	1	1,474,000	264.89		36,260		12,586		81,233			(23,713)		4,347		0001
Purchased Call/S&P 500 INDEX/SPX2616SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	1	2,045,000	268.57		37,015		12,848		86,774			(24,206)		6,031		0001
Purchased Call/S&P 500 INDEX/SPX2616SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	1	2,128,000	253.69		111,933		40,420		207,233			(71,649)		6,374		0001
Purchased Call/S&P 500 INDEX/SPX2616SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	1	1,482,000	266.88		31,122		11,403		73,001			(19,759)		4,490		0001
Purchased Call/S&P 500 INDEX/SPX2617SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/15/2024	1	1,572,813	254		91,981		34,589		152,311			(57,520)		4,800		0001
Purchased Call/S&P 500 INDEX/SPX2617SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2024	1	1,853,454	259		81,642		30,842		144,901			(50,914)		5,678		0001
Purchased Call/S&P 500 INDEX/SPX2617SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	1	1,821,377	255		101,100		38,368		169,501			(62,876)		5,600		0001
Purchased Call/S&P 500 INDEX/SPX2617ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/17/2024	1	1,466,955	255		74,628		28,639		136,099			(45,941)		4,510		0001
Purchased Call/S&P 500 INDEX/SPX2617SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2024	1	2,329,347	255		120,243		47,368		218,280			(72,805)		7,315		0001
Purchased Call/S&P 500 INDEX/SPX2618S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2024	1	1,361,546	256		73,576		30,403		123,330			(43,137)		4,379		0001
Purchased Call/S&P 500 INDEX/SPX2619S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	1	2,617,000	275.54		58,097		26,962		70,632			(31,344)		8,904		0001
Purchased Call/S&P 500 INDEX/SPX2619SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	1	1,609,000	278.45		24,940		11,916		33,123			(13,086)		5,539		0001
Purchased Call/S&P 500 INDEX/SPX2619SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	1	1,588,000	273.26		37,953		18,133		53,815			(19,915)		5,466		0001
Purchased Call/S&P 500 INDEX/SPX2619SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	1	1,529,000	279.31		28,439		14,180		29,716			(14,376)		5,369		0001
Purchased Call/S&P 500 INDEX/SPX261AS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	1	1,735,000	278.78		41,814		23,230		39,820			(18,724)		6,438		0001
Purchased Call/S&P 500 INDEX/SPX261AS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	1	2,353,000	265.62		139,062		79,082		144,281			(60,032)		8,881		0001
Purchased Call/S&P 500 INDEX/SPX261AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2023	07/24/2024	1	1,410,786	265		85,684		48,523		89,202			(37,193)		5,299		0001
Purchased Call/S&P 500 INDEX/SPX261ASA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	1	1,488,000	280.86		34,819		20,143		29,132			(14,801)		5,657		0001
Purchased Call/S&P 500 INDEX/SPX261ASM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	1	1,693,000	278.18		38,770		23,046		44,422			(15,870)		6,497		0001
Purchased Call/S&P 500 INDEX/SPX261BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	1	1,729,000	273.68		46,337		29,487		69,757			(17,045)		6,892		0001
Purchased Call/S&P 500 INDEX/SPX261BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	1	1,573,000	277.9		41,527		27,495		47,245			(14,069)		6,404		0001
Purchased Call/S&P 500 INDEX/SPX261BSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	1	2,185,000	265.15		129,352		85,998		147,294			(43,471)		8,914		0001
Purchased Call/S&P 500 INDEX/SPX261BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	1	1,521,000	265.15		89,739		60,325		103,289			(29,995)		6,205		0001
Purchased Call/S&P 500 INDEX/SPX261BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	1	1,653,000	279.55		40,168		27,257		44,147			(13,172)		6,813		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	1	1,591,861	264		93,069		64,195		115,018			(29,323)		6,587		0001
Purchased Call/S&P 500 INDEX/SPX261BSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	1	2,899,000	278.1		71,315		49,508		89,373			(22,152)		12,068		0001
Purchased Call/S&P 500 INDEX/SPX261BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	1	2,551,000	281.01		50,255		34,930		61,973			(15,568)		10,640		0001
Purchased Call/S&P 500 INDEX/SPX261BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	1	1,999,000	264.35		119,140		83,791		143,909			(35,482)		8,387		0001
Purchased Call/S&P 500 INDEX/SPX261BSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	1	2,124,000	263.98		126,378		89,869		155,748			(37,150)		8,911		0001
Purchased Call/S&P 500 INDEX/SPX261C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	1	1,450,000	278.1		36,105		25,789		46,112			(10,498)		6,131		0001
Purchased Call/S&P 500 INDEX/SPX261C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2024	1	1,874,416	265		105,481		75,842		131,970			(29,766)		7,940		0001
Purchased Call/S&P 500 INDEX/SPX261C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	1	2,032,000	262.82		121,920		88,091		159,328			(33,978)		8,641		0001
Purchased Call/S&P 500 INDEX/SPX261C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2024	1	1,795,000	261.2		107,521		79,163		152,779			(28,496)		7,705		0001
Purchased Call/S&P 500 INDEX/SPX261C$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	1	1,758,000	259.67		105,304		77,821		160,189			(27,621)		7,560		0001
Purchased Call/S&P 500 INDEX/SPX261C$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	1	1,919,000	260.16		113,797		85,348		171,448			(29,074)		8,268		0001
Purchased Call/S&P 500 INDEX/SPX261C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	1	1,979,000	274.08		48,881		36,762		88,343			(12,387)		8,573		0001
Purchased Call/S&P 500 INDEX/SPX261C$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	1	1,676,000	277.07		32,179		24,134		60,580			(8,222)		7,221		0001
Purchased Call/S&P 500 INDEX/SPX261C$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/25/2024	1	1,563,672	276		32,340		24,210		60,440			(8,308)		6,712		0001
Purchased Call/S&P 500 INDEX/SPX821TSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/12/2024	1	1,741,282	259		103,162		46,323		139,526			(56,809)		5,836		0001
Purchased Call/S&P 500 INDEX/SPXA05T$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	05/10/2023	05/08/2024	1	1,747,782	254		90,826		32,115		166,732			(58,638)		5,195		0001
Purchased Call/S&P 500 INDEX/SPXA05VS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	05/24/2023	05/24/2024	1	1,470,000	253.85		82,026		32,450		144,154			(49,529)		4,633		0001
Purchased Call/S&P 500 INDEX/SPXA05VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	05/31/2023	05/31/2024	1	2,268,000	255.44		126,781		52,593		209,423			(74,129)		7,318		0001
Purchased Call/S&P 500 INDEX/SPXA05VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/02/2023	06/04/2024	1	2,602,000	275.58		42,413		18,060		65,000			(24,433)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXA05WSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/06/2023	06/06/2024	1	2,247,000	257.8		126,281		54,468		187,505			(71,766)		7,392		0001
Purchased Call/S&P 500 INDEX/SPXA05WSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/07/2023	06/07/2024	1	1,804,000	257.49		102,287		44,399		153,042			(57,851)		5,953		0001
Purchased Call/S&P 500 INDEX/SPXA05X$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/09/2023	06/07/2024	1	2,580,000	258.21		145,770		63,977		211,365			(82,096)		8,514		0001
Purchased Call/S&P 500 INDEX/SPXA05X$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/09/2023	06/10/2024	1	1,403,000	273.06		30,305		13,441		45,363			(16,928)		4,673		0001
Purchased Call/S&P 500 INDEX/SPXA05XS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/20/2023	06/20/2024	1	2,312,000	260.43		133,634		62,778		172,971			(70,833)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/27/2023	06/27/2024	1	2,153,000	260.42		125,520		61,381		163,115			(64,132)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXA05YSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/27/2023	06/26/2024	1	1,711,479	259		107,234		52,288		138,855			(54,939)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4ROTD8PU41	06/28/2023	06/28/2024	1	1,960,000	260.4		114,072		56,096		148,907			(57,971)		6,882		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05YSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	1	2,316,000	260.89		136,181		67,525		171,548			(69,023)		8,132		0001
Purchased Call/S&P 500 INDEX/SPXA05YSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	1	3,152,000	262.14		183,131		91,311		218,385			(92,572)		11,067		0001
Purchased Call/S&P 500 INDEX/SPXA05Z3D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	1	2,434,000	261.42		143,606		73,991		177,546			(70,033)		8,711		0001
Purchased Call/S&P 500 INDEX/SPXA05Z3O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	1	2,626,000	262.2		153,884		81,169		185,823			(72,737)		9,548		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	1	1,409,000	263.94		81,440		43,540		90,769			(38,154)		5,136		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	1	2,165,000	265.41		126,003		69,232		130,005			(56,805)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXB050SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	1	1,444,662	265		83,462		46,368		88,915			(37,374)		5,360		0001
Purchased Call/S&P 500 INDEX/SPXB050SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	1	1,451,000	265.61		85,609		48,449		87,241			(37,191)		5,464		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	1	1,417,000	266.04		83,178		48,673		84,345			(34,544)		5,425		0001
Purchased Call/S&P 500 INDEX/SPXB050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	07/26/2024	1	1,663,591	265		101,843		58,887		103,809			(43,000)		6,279		0001
Purchased Call/S&P 500 INDEX/SPXB051S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	1	2,185,000	263.55		127,386		75,724		149,887			(52,144)		8,385		0001
Purchased Call/S&P 500 INDEX/SPXB051S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	07/31/2024	1	1,486,382	266		75,176		44,518		88,394			(30,943)		5,677		0001
Purchased Call/S&P 500 INDEX/SPXB051SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	3,086,000	261.9		182,383		114,240		236,168			(68,269)		12,222		0001
Purchased Call/S&P 500 INDEX/SPXB052S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/14/2024	1	1,568,671	264		78,150		49,198		107,444			(29,280)		6,185		0001
Purchased Call/S&P 500 INDEX/SPXB052S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/15/2024	1	1,989,171	262		109,900		69,491		151,276			(40,872)		7,861		0001
Purchased Call/S&P 500 INDEX/SPXB052SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	1	1,503,000	264.67		89,128		59,011		102,059			(30,196)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXB052SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	1	2,608,000	265.23		153,090		103,197		172,212			(50,890)		10,640		0001
Purchased Call/S&P 500 INDEX/SPXB053S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	1	2,232,000	263.79		132,134		91,140		160,865			(41,631)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXB053SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	1,821,000	263.79		107,803		74,564		129,982			(33,763)		7,535		0001
Purchased Call/S&P 500 INDEX/SPXB054S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2024	1	2,356,114	264		141,475		99,383		169,420			(42,249)		9,866		0001
Purchased Call/S&P 500 INDEX/SPXB054SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	1,897,000	263.89		113,441		81,652		139,015			(31,925)		8,051		0001
Purchased Call/S&P 500 INDEX/SPXB055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	1	1,656,000	260.41		98,698		73,818		144,586			(25,418)		7,135		0001
Purchased Call/S&P 500 INDEX/SPXF00A5E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/01/2024	1	1,806,619	262		48,114		8,019		100,187			(40,051)		3,693		0001
Purchased Call/S&P 500 INDEX/SPXF00A5S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/07/2023	03/06/2024	1	1,720,755	250		97,637		17,483		177,718			(79,982)		3,659		0001
Purchased Call/S&P 500 INDEX/SPXF00BSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2023	03/14/2024	1	2,552,540	248		128,054		25,752		289,997			(102,092)		5,747		0001
Purchased Call/S&P 500 INDEX/SPXF00GS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2023	04/11/2024	1	2,216,109	252		118,591		32,996		221,451			(85,450)		5,858		0001
Purchased Call/S&P 500 INDEX/SPXF001SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2023	05/02/2024	1	2,400,522	254		117,506		39,492		227,083			(77,908)		6,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00JSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/11/2023	05/09/2024	1	1,513,842	253		78,771		28,226		150,736			(50,638)		4,517		0001
Purchased Call/S&P 500 INDEX/SPXF000SR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/07/2023	06/05/2024	1	1,762,055	258		96,458		41,568		146,016			(54,854)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXF00P8P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2023	06/07/2024	1	1,610,054	258		91,853		40,313		133,645			(51,730)		5,313		0001
Purchased Call/S&P 500 INDEX/SPXF000S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2023	06/13/2024	1	1,774,000	259.81		101,118		45,559		135,898			(55,532)		5,964		0001
Purchased Call/S&P 500 INDEX/SPXF000$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2023	06/14/2024	1	1,886,000	259.93		107,502		48,730		143,841			(58,744)		6,359		0001
Purchased Call/S&P 500 INDEX/SPXF00RSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/14/2024	1	1,685,000	260.8		96,719		44,453		122,748			(52,611)		5,682		0001
Purchased Call/S&P 500 INDEX/SPXF00RSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/18/2024	1	1,833,000	260.8		106,131		49,411		134,493			(57,103)		6,255		0001
Purchased Call/S&P 500 INDEX/SPXF00RSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2023	06/21/2024	1	1,789,000	259.96		103,404		48,861		137,885			(54,527)		6,158		0001
Purchased Call/S&P 500 INDEX/SPXF00SSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/27/2023	06/21/2024	1	1,554,810	260		91,312		43,871		119,429			(47,431)		5,352		0001
Purchased Call/S&P 500 INDEX/SPXF00T$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/03/2023	07/03/2024	1	2,046,000	262.33		119,486		60,566		142,102			(59,090)		7,283		0001
Purchased Call/S&P 500 INDEX/SPXF00TSL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/05/2023	07/05/2024	1	1,795,000	262.18		105,187		53,749		126,165			(51,444)		6,424		0001
Purchased Call/S&P 500 INDEX/SPXF00US2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/07/2023	07/08/2024	1	2,257,000	261.17		132,486		68,980		168,292			(63,896)		8,142		0001
Purchased Call/S&P 500 INDEX/SPXF00US3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/07/2023	07/05/2024	1	2,126,000	276.58		45,709		23,616		52,285			(22,227)		7,609		0001
Purchased Call/S&P 500 INDEX/SPXF00US4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/07/2023	07/09/2024	1	1,557,000	281.8		21,954		11,459		21,365			(10,559)		5,632		0001
Purchased Call/S&P 500 INDEX/SPXF00USG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/11/2023	07/10/2024	1	1,525,308	261		95,227		50,106		114,979			(45,135)		5,531		0001
Purchased Call/S&P 500 INDEX/SPXF00USH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/12/2023	07/12/2024	1	3,069,000	263.01		177,695		94,217		208,883			(83,507)		11,187		0001
Purchased Call/S&P 500 INDEX/SPXF00VSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/18/2023	07/18/2024	1	1,951,000	265.13		113,353		61,971		118,975			(51,412)		7,221		0001
Purchased Call/S&P 500 INDEX/SPXF00W$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/18/2023	07/17/2024	1	1,477,985	264		90,847		49,553		96,002			(41,317)		5,457		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/02/2023	08/02/2024	1	1,536,000	264.43		89,702		52,737		100,669			(37,008)		5,894		0001
Purchased Call/S&P 500 INDEX/SPXF00ZS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/07/2023	08/07/2024	1	1,572,000	264.65		91,333		54,950		102,733			(36,433)		6,102		0001
Purchased Call/S&P 500 INDEX/SPXG000SH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/09/2023	08/09/2024	1	2,199,000	263.39		128,642		78,104		154,567			(50,613)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXG000SQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/09/2023	08/08/2024	1	1,654,980	264		93,474		56,651		112,277			(36,877)		6,439		0001
Purchased Call/S&P 500 INDEX/SPXG003SC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/23/2023	08/23/2024	1	2,094,000	262.93		122,708		79,221		154,490			(43,585)		8,419		0001
Purchased Call/S&P 500 INDEX/SPXG003SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/23/2023	08/22/2024	1	2,169,045	262		133,437		86,017		167,589			(47,525)		8,702		0001
Purchased Call/S&P 500 INDEX/SPXI13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024	1	2,363,427	250		116,065		25,792		250,586			(90,238)		5,567		0001
Purchased Call/S&P 500 INDEX/SPXI13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/20/2024	1	1,861,763	263		33,663		7,408		102,464			(26,244)		4,358		0001
Purchased Call/S&P 500 INDEX/SPXI13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	2,092,000	261.11		46,233		10,796		132,190			(35,429)		5,077		0001
Purchased Call/S&P 500 INDEX/SPXI13B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	1	1,437,109	263		26,316		5,921		79,923			(20,387)		3,406		0001
Purchased Call/S&P 500 INDEX/SPXI13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	1	1,865,000	264.82		39,725		9,958		92,537			(29,766)		4,682		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	1	1,765,000	271.89		28,946		10,985		57,166			(18,002)		5,426		0001
Purchased Call/S&P 500 INDEX/SPXB05CSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2023	12/04/2024	1	2,027,685	268		109,033		101,804		137,534			(7,489)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXB05CSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	1,859,000	271.6		102,803		99,090		106,301			(4,519)		9,076		0001
Purchased Call/S&P 500 INDEX/SPXB05ASN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	1	2,303,651	266		132,880		117,747		167,043			(16,062)		10,785		0001
Purchased Call/S&P 500 INDEX/SPXB059S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	1,551,000	262.87		90,578		77,639		128,578			(13,117)		7,181		0001
Purchased Call/S&P 500 INDEX/SPXB05EST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	1	1,507,000	273.22		81,830		81,830		84,458			(450)		7,504		0001
Purchased Call/S&P 500 INDEX/SPXB055S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	1	2,295,057	260		132,908		102,266		206,163			(31,680)		10,015		0001
Purchased Call/S&P 500 INDEX/SPXG00U8M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/22/2023	12/20/2024	1	1,567,528	272		87,024		85,812		87,908			(2,152)		7,730		0001
Purchased Call/S&P 500 INDEX/SPXB05ASH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	1	1,920,000	265.99		110,784		98,167		139,167			(13,391)		8,989		0001
Purchased Call/S&P 500 INDEX/SPXB059SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	1	2,563,000	263.66		149,936		129,944		205,038			(21,007)		11,867		0001
Purchased Call/S&P 500 INDEX/SPXG00T3M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/19/2023	12/18/2024	1	1,447,119	288		31,287		30,339		26,148			(1,029)		7,116		0001
Purchased Call/S&P 500 INDEX/SPXB05CSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/13/2023	12/06/2024	1	1,955,491	269		121,571		115,782		126,438			(6,095)		9,451		0001
Purchased Call/S&P 500 INDEX/SPXG00T3N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/19/2023	12/17/2024	1	1,449,048	295		17,436		16,906		12,983			(575)		7,115		0001
Purchased Call/S&P 500 INDEX/SPXB056S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	1	2,308,000	261.54		136,403		107,607		195,356			(29,604)		10,197		0001
Purchased Call/S&P 500 INDEX/SPX261ESY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	1	1,639,000	281.52		38,025		34,434		50,199			(3,865)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX261CSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2023	10/01/2024	1	2,050,918	282		22,132		16,752		51,044			(5,411)		8,901		0001
Purchased Call/S&P 500 INDEX/SPX261CSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	1	2,290,000	280.46		35,953		27,831		66,489			(8,402)		10,064		0001
Purchased Call/S&P 500 INDEX/SPX261FS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2024	1	1,813,178	282		41,060		37,171		53,941			(4,185)		8,568		0001
Purchased Call/S&P 500 INDEX/SPX261DS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	1	1,419,000	262.68		84,005		65,542		115,561			(18,591)		6,269		0001
Purchased Call/S&P 500 INDEX/SPX261FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	1	1,869,338	267		108,165		98,630		133,476			(9,779)		8,914		0001
Purchased Call/S&P 500 INDEX/SPX1409SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	1	1,656,900	282		20,193		16,277		40,768			(4,039)		7,410		0001
Purchased Call/S&P 500 INDEX/SPX1409SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2024	1	1,468,000	289.31		18,937		17,533		22,142			(1,544)		7,063		0001
Purchased Call/S&P 500 INDEX/SPX1409SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2024	1	1,706,000	274.88		28,490		23,637		76,428			(5,032)		7,772		0001
Purchased Call/S&P 500 INDEX/SPX1409ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2024	1	1,767,000	281.28		38,167		33,868		51,706			(4,563)		8,324		0001
Purchased Call/S&P 500 INDEX/SPXB059SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	1	2,102,564	263		117,360		101,430		173,412			(16,720)		9,735		0001
Purchased Call/S&P 500 INDEX/SPX1409SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	1	2,149,381	262		116,483		93,896		180,758			(23,297)		9,612		0001
Purchased Call/S&P 500 INDEX/SPX1409S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/16/2023	10/10/2024	1	1,517,057	284		19,451		15,376		29,772			(4,106)		6,691		0001
Purchased Call/S&P 500 INDEX/SPX1409SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/08/2024	1	1,709,000	281.46		30,078		26,068		47,902			(4,214)		7,913		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1409SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2024	1	1,696,000	283.09		21,878		18,573		41,010			(3,448)		7,815		0001
Purchased Call/S&P 500 INDEX/SPX261FSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	1	1,748,328	268		102,976		97,255		120,767			(6,507)		8,449		0001
Purchased Call/S&P 500 INDEX/SPX1409SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	1	1,434,000	275.09		28,823		23,299		60,977			(5,701)		6,413		0001
Purchased Call/S&P 500 INDEX/SPX261ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	1	2,086,633	267		121,742		110,244		147,905			(12,375)		9,875		0001
Purchased Call/S&P 500 INDEX/SPX261GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	1	1,793,000	289.2		34,964		34,964		40,271			(191)		8,965		0001
Purchased Call/S&P 500 INDEX/SPX261FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	1	1,439,000	269.1		82,311		78,014		94,736			(4,498)		7,005		0001
Purchased Call/S&P 500 INDEX/SPX261FSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	1	1,465,000	285.25		30,033		28,465		36,250			(1,641)		7,132		0001
Purchased Call/S&P 500 INDEX/SPX261GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2024	1	2,015,829	273		112,843		111,910		111,489			(1,237)		10,024		0001
Purchased Call/S&P 500 INDEX/SPX261DS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	1	2,149,113	262		126,586		99,586		180,136			(27,745)		9,495		0001
Purchased Call/S&P 500 INDEX/SPX261D$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2024	1	1,238,000	275.92		29,341		23,198		50,745			(6,316)		5,498		0001
Purchased Call/S&P 500 INDEX/SPX261CSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2023	10/02/2024	1	1,590,838	279		24,125		18,531		50,775			(5,782)		6,917		0001
Purchased Call/S&P 500 INDEX/SPX261ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	1	1,655,000	258.51		98,142		81,964		164,982			(16,357)		7,564		0001
Purchased Call/S&P 500 INDEX/SPX261FSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	1	1,850,000	283.95		37,740		34,941		49,258			(3,077)		8,901		0001
Purchased Call/S&P 500 INDEX/SPX261DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	1	1,788,000	258.3		106,028		86,803		178,495			(19,410)		8,091		0001
Purchased Call/S&P 500 INDEX/SPX261ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	1	2,575,000	256.66		151,153		125,121		273,941			(26,992)		11,653		0001
Purchased Call/S&P 500 INDEX/SPX261ESV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	1	1,483,000	266.56		86,162		77,143		107,124			(9,417)		7,008		0001
Purchased Call/S&P 500 INDEX/SPX261FSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	1	1,535,000	268.13		86,881		80,419		104,517			(7,102)		7,375		0001
Purchased Call/S&P 500 INDEX/SPX261FSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2024	1	1,619,286	285		38,588		36,781		41,023			(1,903)		7,894		0001
Purchased Call/S&P 500 INDEX/SPX1409SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2024	1	1,692,000	278.85		24,534		19,871		55,198			(4,813)		7,606		0001
Purchased Call/S&P 500 INDEX/SPX140AS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/24/2024	1	2,005,000	294.88		21,454		21,158		18,714			(525)		9,942		0001
Purchased Call/S&P 500 INDEX/SPX261DSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2023	10/23/2024	1	2,174,020	259		123,121		100,674		210,412			(22,662)		9,805		0001
Purchased Call/S&P 500 INDEX/SPX261DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	1	1,772,054	278		27,615		22,322		63,995			(5,462)		7,925		0001
Purchased Call/S&P 500 INDEX/SPX261DS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	1	1,610,000	278.93		29,785		23,497		53,036			(6,464)		7,113		0001
Purchased Call/S&P 500 INDEX/SPX261FSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	1	2,398,000	286.81		50,838		49,017		52,993			(2,216)		11,758		0001
Purchased Call/S&P 500 INDEX/SPX261ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/24/2024	1	1,508,614	275		24,232		20,047		68,142			(4,339)		6,816		0001
Purchased Call/S&P 500 INDEX/SPX261F$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	1	1,689,005	284		32,073		29,245		44,119			(2,900)		8,054		0001
Purchased Call/S&P 500 INDEX/SPX261GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	1	1,484,000	273.43		81,323		80,653		80,150			(889)		7,389		0001
Purchased Call/S&P 500 INDEX/SPX261ESE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	1	2,277,000	262.24		131,611		111,503		194,673			(20,971)		10,424		0001
Purchased Call/S&P 500 INDEX/SPX261CSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	1	1,630,000	258.81		97,637		74,032		155,318			(23,742)		7,100		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261ES\X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	1	1,995,000	277.63		48,678		42,241		78,663			(6,765)		9,281		0001
Purchased Call/S&P 500 INDEX/SPX1409SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2024	1	2,044,000	277.19		44,764		37,981		78,118			(7,074)		9,403		0001
Purchased Call/S&P 500 INDEX/SPX1409SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	1	1,568,000	259.03		92,198		74,527		149,974			(18,237)		7,012		0001
Purchased Call/S&P 500 INDEX/SPX261ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	1	1,574,889	278		37,541		32,536		60,396			(5,260)		7,292		0001
Purchased Call/S&P 500 INDEX/SPX261CSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	1	1,869,000	275.24		44,856		34,610		78,108			(10,598)		8,156		0001
Purchased Call/S&P 500 INDEX/SPX261DS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	1	2,055,000	262.77		122,067		96,916		167,867			(25,347)		9,159		0001
Purchased Call/S&P 500 INDEX/SPX1409SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2024	1	1,811,000	287.67		22,094		19,606		30,294			(2,642)		8,531		0001
Purchased Call/S&P 500 INDEX/SPX261ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	1	2,204,199	260		143,414		121,504		206,931			(22,852)		10,091		0001
Purchased Call/S&P 500 INDEX/SPX261CSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	1	1,680,000	260.89		99,792		76,998		146,747			(23,577)		7,331		0001
Purchased Call/S&P 500 INDEX/SPX261FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/09/2024	1	1,580,426	289		27,476		26,473		28,477			(1,221)		7,671		0001
Purchased Call/S&P 500 INDEX/SPXB05A\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2024	1	2,113,369	265		126,962		111,223		160,407			(16,001)		9,879		0001
Purchased Call/S&P 500 INDEX/SPXB05D\$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	1,843,838	271		104,779		100,995		108,704			(4,606)		9,002		0001
Purchased Call/S&P 500 INDEX/SPXB05E\$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	12/20/2023	12/18/2024	1	2,280,146	272		119,579		116,275		128,607			(3,614)		11,212		0001
Purchased Call/S&P 500 INDEX/SPXB05E\$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	1	1,462,000	273.51		79,679		79,679		78,631			(655)		7,280		0001
Purchased Call/S&P 500 INDEX/SPX261DS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	1	1,607,834	278		31,963		25,216		56,570			(6,937)		7,104		0001
Purchased Call/S&P 500 INDEX/SPX261ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	1	1,773,000	270.78		41,666		34,549		103,949			(7,379)		8,064		0001
Purchased Call/S&P 500 INDEX/SPX261ESP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	1	1,532,967	287		20,046		17,714		29,991			(2,471)		7,177		0001
Purchased Call/S&P 500 INDEX/SPXB05B\$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/30/2023	11/27/2024	1	2,405,735	267		140,164		129,232		169,144			(11,970)		11,472		0001
Purchased Call/S&P 500 INDEX/SPX1409SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/22/2023	12/24/2024	1	1,881,000	287.66		37,244		36,731		35,933			(911)		9,327		0001
Purchased Call/S&P 500 INDEX/SPX1409SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2024	1	1,529,000	279.82		37,002		32,834		50,016			(4,424)		7,203		0001
Purchased Call/S&P 500 INDEX/SPXB055\$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	1	1,508,000	261.62		89,274		69,163		126,863			(20,245)		6,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/31/2021	01/02/2024	1	3,494,243	616.59	271,503			373		195,296			(135,380)		1,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	01/03/2022	01/03/2024	1	1,276,490	616.63	99,566			274		71,463			(49,920)		579		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	255,818	615.38	20,440			84		14,854			(10,248)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	181,730	617.79	14,139			58		9,843			(7,089)		95		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	580,082	613.65	47,219			195		35,304			(23,674)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	599,011	614.45	48,340			199		35,681			(24,236)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	1	703,489	615.75	55,998			231		40,425			(28,076)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	2	2,982,617	609.17	237,250			1,304		205,807			(118,669)		1,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	554,083	611.19	43,329			238		36,404			(21,665)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	998,143	608.8	80,151			440		69,478			(40,075)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	327,701	607.09	26,806			147		23,726			(13,440)		192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	1	749,611	607.89	60,793			334		53,293			(30,480)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	156,864	608.11	12,831			71		11,092			(6,460)		92		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	126,116	607.31	10,405			57		9,082			(5,238)		74		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	546,132	609.39	44,073			243		37,474			(22,067)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	1	1,885,419	611.41	148,760			821		123,150			(74,893)		1,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	305,998	608.25	25,031			138		21,562			(12,619)		179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	415,001	608.25	34,030			328		29,444			(16,992)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	2,424,812	611.55	191,803			1,847		158,977			(95,770)		1,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	2	420,095	611.55	30,837			171		27,337			(15,627)		246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	180,060	609.16	14,621			141		12,507			(7,341)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	380,445	607.45	31,387			173		27,305			(15,736)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	1	3,313,852	611.55	262,457			2,884		217,810			(130,870)		2,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	58,014	607.45	4,798			46		4,192			(2,409)		43		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	679,548	609.16	55,043			304		46,874			(27,750)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	1	2,611,054	609.53	210,451			1,163		178,526			(105,515)		1,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	1,041,952	609.53	84,294			812		71,748			(42,321)		771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	1	2,310,176	610.87	183,197			2,265		154,956			(91,598)		1,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	1,881,180	610.79	152,940			2,101		126,338			(76,470)		1,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	2	818,998	612.81	62,380			864		52,316			(31,547)		711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	56,830	609.5	4,683			64		3,936			(2,348)		49		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	325,481	608.71	27,047			372		22,960			(13,561)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	1	201,581	610.42	16,449			226		13,659			(8,247)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	3,102,154	610.71	251,585			3,801		209,287			(125,792)		2,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	751,777	610.34	61,195			925		51,171			(30,597)		682		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	777,803	609.42	63,935			966		54,105			(32,056)		705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	685,180	608.63	56,801			858		48,542			(28,479)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	810,342	612.73	64,260			971		52,013			(32,218)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	1	82,859	610.1	6,761			102		5,672			(3,390)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	122,500	608.13	9,959			151		8,810			(5,021)		111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	959,098	610.51	75,961			1,154		65,254			(38,295)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	50,322	606.42	4,167			63		3,760			(2,101)		46		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	431,719	607.21	35,444			539		31,697			(17,869)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	505,231	608.5	40,924			622		36,030			(20,631)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	1	4,161,344	608.38	333,324			6,877		301,421			(166,206)		4,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	1	989,643	606.01	80,953			1,232		74,860			(40,588)		897		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/14/2022	.01/17/2024	1	1,364,195	608.38	109,408			2,405		99,047			(54,855)		1,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/14/2022	.01/12/2024	1	1,231,454	606.38	100,363			1,527		92,405			(50,320)		1,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/14/2022	.01/12/2024	1	1,649,174	608.38	131,604			2,002		118,346			(65,983)		1,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/14/2022	.01/12/2024	1	1,137,648	605.1	94,083			1,431		87,752			(47,171)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/18/2022	.01/18/2024	1	747,687	602	60,338			1,409		62,861			(30,169)		830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/19/2022	.01/19/2024	1	605,985	599.15	48,782			1,206		54,160			(24,458)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/19/2022	.01/19/2024	1	768,470	595.92	64,090			1,585		72,807			(32,045)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/19/2022	.01/19/2024	1	4,953,229	597.17	407,651			10,079		458,988			(203,825)		5,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/19/2022	.01/19/2024	1	217,654	595.14	18,305			453		20,903			(9,178)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/20/2022	.01/19/2024	1	1,071,941	592.61	89,400			2,220		108,057			(45,008)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/20/2022	.01/19/2024	1	328,018	593.51	27,094			673		32,572			(13,641)		374		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	564,077	591.84	47,439			1,178		57,588			(23,752)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	1	4,010,414	593.87	330,057			8,195		395,819			(165,255)		4,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	150,789	590.52	12,380			358		15,890			(6,215)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	1,770,794	592.48	142,195			4,107		180,770			(71,000)		2,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	1	1,824,045	592.48	146,653			4,432		186,504			(73,126)		2,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	3,542,225	590.52	289,754			7,204		371,549			(145,275)		4,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	988,964	590.16	81,491			2,354		104,814			(40,690)		1,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	1,769,229	592.48	141,715			3,523		179,744			(71,445)		2,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	470,222	590.16	38,605			960		49,607			(19,463)		536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	1	64,654	589.28	5,366			133		6,917			(2,705)		74		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	599,485	589.28	49,877			1,441		64,422			(25,041)		736		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	1	753,794	592.24	60,077			1,898		77,532			(30,039)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	1	825,423	588.42	67,437			2,223		90,619			(33,811)		1,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	1	86,161	586.41	7,203			237		9,751			(3,602)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	1	460,556	590.37	36,844			1,215		49,048			(18,422)		603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	1	3,304,175	585.73	270,281			9,282		380,004			(135,141)		4,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	1	1,079,315	584.5	89,583			3,076		126,377			(44,792)		1,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	01/26/2024	2	1,438,028	587.67	119,741			4,128		160,659			(60,098)		1,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	1,316,479	583.03	110,979			3,827		157,822			(55,872)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	1	1,577,759	586.2	128,430			4,429		180,652			(64,303)		2,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	2,421,115	593.92	197,805			7,618		243,512			(98,767)		3,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	1	812,538	593.92	66,466			2,648		81,859			(33,324)		1,165		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	3,399,870	591.96	283,889			10,934		353,092			(141,750)		4,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	1	632,178	591.96	52,597			1,816		65,343			(26,517)		844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	1	515,048	593.92	41,976			1,449		51,546			(21,162)		687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	1	1,128,716	597.74	91,990			3,791		106,031			(45,995)		1,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	616,473	598.93	50,243			2,139		56,692			(25,190)		913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	1,946,737	596.95	162,163			6,905		185,383			(81,082)		2,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	152,435	595.69	12,866			548		14,833			(6,450)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	1	137,814	594.92	11,728			499		13,586			(5,864)		204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	1,440,572	604.27	117,407			5,161		119,050			(58,703)		2,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	344,758	600.22	29,373			1,291		30,759			(14,727)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	1	717,308	601	60,613			2,664		63,086			(30,306)		1,078		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/02/2024	2	3,257,504	602.27	271,356			11,933		279,765			(135,733)		4,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	226,130	597.01	19,334			853		21,474			(9,680)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	1,328,578	601.04	108,811			4,803		117,386			(54,781)		1,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	1	2,190,565	599.06	183,350			8,093		200,651			(91,801)		3,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	893,465	598.11	76,123			3,665		83,824			(38,219)		1,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	180,982	596.07	15,709			694		17,494			(7,920)		272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	72,311	596.85	6,226			275		6,897			(3,139)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	550,644	598.11	46,805			2,069		51,377			(23,467)		828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	2	2,887,041	600.09	238,564			11,584		261,497			(120,149)		4,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	373,754	596.85	32,292			1,555		35,838			(16,213)		587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	1	728,393	600.09	60,602			2,679		65,593			(30,552)		1,095		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	1	2,338,789	600.09	195,289			9,657		212,249			(97,378)		3,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2024	1	1,780,171	600.25	148,288			7,537		161,361			(74,144)		2,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/08/2024	2	2,445,229	600.69	206,244			10,777		219,437			(103,235)		3,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	02/08/2024	2	582,946	599.42	50,538			2,687		53,516			(25,734)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	735,859	602.68	61,591			3,215		63,666			(30,796)		1,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	1	377,256	598.64	32,972			1,721		35,112			(16,486)		617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	1,579,455	606.99	132,200			7,082		125,114			(66,282)		2,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	366,239	602.92	32,009			1,715		31,387			(16,049)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	1,004,795	603.71	87,116			4,667		84,840			(43,678)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	1	4,001,448	604.99	342,124			18,328		329,688			(171,062)		6,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	902,858	599.92	77,194			4,153		82,689			(38,650)		1,494		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	365,859	596.68	32,379			1,742		35,444			(16,301)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	1	2,492,935	597.94	217,633			11,707		236,373			(108,966)		4,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	4,481,113	595.04	389,409			22,497		452,145			(194,438)		7,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	757,856	593.08	66,994			3,609		78,536			(33,589)		1,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	408,420	595.04	35,369			1,905		40,999			(17,831)		676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	1	2,173,841	591.83	194,776			10,492		229,779			(97,656)		3,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	105,294	591.05	9,540			551		11,319			(4,790)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	1	3,387,228	595.04	294,350			17,386		342,358			(146,773)		5,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	2	374,146	591.83	32,016			1,856		39,737			(16,051)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	2,918,241	593.08	258,848			14,954		303,900			(129,247)		5,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	1	1,273,063	591.15	110,502			6,679		137,970			(55,251)		2,235		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/15/2024	1	2,037,049	595.08	176,205			10,892		206,448			(88,102)		3,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	986,317	587.56	87,289			5,546		113,205			(44,006)		1,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	104,646	586.79	9,334			593		12,145			(4,706)		188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	1,311,797	588.8	114,520			7,276		147,848			(57,338)		2,354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	569,825	590.75	48,720			3,095		62,371			(24,393)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	02/16/2024	2	424,871	591.94	34,032			2,306		45,267			(18,299)		762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	1,032,752	595.93	82,664			5,252		103,255			(41,675)		1,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	516,007	592.72	42,749			2,716		54,313			(21,551)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	1	5,151,669	593.97	421,257			26,765		531,651			(210,917)		9,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	1	973,845	589.5	83,264			5,833		109,679			(41,746)		1,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	02/16/2024	2	4,128,536	587.55	356,192			22,729		474,931			(179,104)		7,407		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	544,408	586.31	47,962			3,052		63,756			(24,047)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	2,783,443	589.5	236,871			15,071		311,123			(118,761)		4,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	1	493,363	585.55	43,811			2,787		58,406			(21,966)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024	1	1,103,515	589.5	94,240			6,481		124,095			(46,991)		2,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	2,962,434	587.13	255,066			18,219		347,238			(127,533)		5,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	333,929	583.96	29,753			2,125		40,916			(14,877)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	994,604	585.19	87,426			6,245		119,814			(43,713)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	3,667,908	579.73	323,876			23,579		480,583			(161,938)		7,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	780,281	578.51	69,757			5,078		103,852			(34,974)		1,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	777,410	581.65	67,168			4,890		99,326			(33,584)		1,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	1	597,308	577.75	53,877			3,922		80,270			(27,013)		1,149		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	1,565,582	580.7	133,857			9,785		202,882			(67,020)		3,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	2,178,396	578.78	190,392			13,918		289,409			(95,327)		4,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	62,858	576.81	5,613			410		8,562			(2,826)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	1	238,051	577.56	21,068			1,540		32,120			(10,606)		458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	283,556	589.55	25,435			1,862		31,833			(12,823)		545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	776,512	590.79	68,954			5,311		85,983			(34,619)		1,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	2,205,092	590.79	195,151			14,286		243,034			(98,384)		4,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	136,649	588.78	12,394			955		15,585			(6,223)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	1	615,987	589.55	55,377			4,266		69,468			(27,803)		1,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	2	4,641,492	592.75	403,307			31,578		499,797			(201,113)		9,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	272,375	588.78	24,623			1,802		30,925			(12,413)		524		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	2	4,068,797	592.75	353,168			27,205		437,418			(176,351)		8,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	1	244,636	592.75	21,210			1,553		26,172			(10,634)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024	1	2,284,975	587.35	194,223			15,474		269,213			(97,111)		4,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	924,311	583.14	75,054			6,177		116,546			(37,579)		1,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/01/2024	2	658,820	579.99	57,639			4,772		86,570			(28,951)		1,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	672,353	579.23	57,016			4,693		89,211			(28,547)		1,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	1	6,576,184	581.21	545,166			44,870		850,584			(272,210)		13,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	1,824,796	586.84	155,290			12,799		216,641			(77,645)		3,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	1	2,731,738	588.78	227,554			18,754		315,516			(113,777)		5,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	1	1,754,331	588.36	150,346			12,442		203,321			(75,276)		3,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2024	1	1,373,623	589.59	115,110			10,264		157,786			(57,634)		2,921		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	1	3,037,399	587.65	259,698			22,505		357,584			(129,671)		6,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/05/2024	1	2,953,359	589.59	247,492			21,757		338,733			(123,408)		6,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	1	738,640	589.59	61,824			5,358		84,589			(31,040)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	475,713	578.76	41,530			3,760		64,105			(20,736)		1,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	797,389	581.9	67,300			6,093		103,231			(33,696)		1,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	1	1,653,365	579.98	142,520			12,903		219,397			(71,163)		3,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	576,710	573.92	51,097			4,696		83,224			(25,583)		1,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	417,474	573.17	37,280			3,426		60,779			(18,615)		901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	553,307	577.04	47,363			4,353		76,903			(23,649)		1,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	6,192,942	575.13	541,263			49,746		880,905			(270,261)		13,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	1	3,300,958	583.4	283,222			26,066		418,497			(141,611)		7,124		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	1	4,417,572	581.47	386,979			35,615		574,369			(193,490)		9,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	1,110,496	582.26	96,058			8,877		143,192			(48,095)		2,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	1	1,823,595	580.34	161,023			14,881		241,034			(80,622)		3,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	03/13/2024	2	2,365,693	579.75	209,248			20,720		318,387			(104,465)		5,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024	1	707,495	577.84	62,755			6,042		97,266			(31,334)		1,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	1	5,040,365	579.75	438,008			42,718		677,511			(218,405)		11,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	1	2,178,726	579.1	195,868			19,614		295,334			(97,800)		4,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	1	1,068,355	581.02	94,122			9,425		141,366			(46,997)		2,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,773,537	583.67	159,441			16,185		225,312			(79,611)		4,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,261,063	585.6	111,100			11,278		156,164			(55,626)		2,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	1	1,268,257	582.44	115,538			11,728		163,716			(57,690)		2,874		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	1,972,500	587.6	178,708			18,165		236,140			(89,354)		4,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	1	3,210,056	589.55	285,053			28,975		374,028			(142,527)		7,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	1,809,487	591.27	164,663			16,807		204,471			(82,445)		4,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	112,154	590.03	10,341			1,055		12,899			(5,206)		254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	1	740,303	593.23	66,035			6,740		81,305			(33,245)		1,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	1,859,204	547.36	170,303			18,038		207,919			(85,035)		4,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	1	948,793	549.18	85,297			9,243		103,440			(42,474)		2,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	419,189	545.5	39,194			4,151		48,247			(19,678)		969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	1	3,306,348	549.18	296,910			31,812		359,871			(148,049)		7,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	302,225	546.21	28,046			2,971		34,404			(14,081)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	1	427,370	549.18	38,335			4,060		46,439			(19,247)		988		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	184,975	589.77	17,628			1,935		21,529			(8,826)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	351,457	590.54	33,213			3,645		40,467			(16,584)		828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	03/21/2024	2	563,453	593.74	52,226			5,754		61,973			(26,181)		1,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	1	2,272,629	591.79	212,036			23,269		257,091			(105,873)		5,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	1,282,086	595.71	118,080			13,120		136,748			(59,121)		3,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	601,433	592.5	57,256			6,362		67,231			(28,589)		1,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	397,798	591.72	38,189			4,243		44,965			(19,068)		943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	4,372,707	593.75	411,034			45,670		480,056			(205,236)		10,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	746,570	587.62	71,223			7,925		89,947			(35,709)		1,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	707,078	588.39	66,960			7,450		84,302			(33,480)		1,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,476,300	589.63	138,034			15,358		173,038			(69,207)		3,499		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	1	1,404,352	591.58	128,639			14,313		160,168			(64,319)		3,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	65,027	590.06	6,217			695		7,545			(3,113)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	559,961	594.04	51,348			5,737		61,388			(25,851)		1,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	224,104	590.83	21,245			2,374		25,724			(10,696)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	1	1,684,864	592.08	157,703			17,619		190,009			(79,395)		3,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	1	766,988	596.81	71,790			8,295		80,731			(36,043)		1,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	1	1,245,237	596.81	116,803			13,779		131,515			(58,163)		3,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	1	3,869,124	596.81	362,537			42,329		407,944			(180,773)		9,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	182,627	594.27	17,916			2,138		20,004			(8,970)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	2,988,557	596.31	287,200			34,275		317,738			(143,404)		7,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	464,118	595.05	45,159			5,389		50,265			(22,610)		1,139		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	1	365,459	598.28	34,426			4,108		37,726			(17,190)		897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	428,038	598.42	41,562			4,967		43,845			(20,838)		1,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	901,511	601.67	84,742			10,127		87,817			(42,371)		2,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	3,537,243	599.68	339,222			40,539		355,417			(169,611)		8,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	1	957,969	597.64	93,785			11,208		99,288			(46,893)		2,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	2,344,286	600.81	218,487			26,146		231,792			(109,394)		5,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	120,437	597.56	11,598			1,388		12,516			(5,807)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	1	2,347,973	598.83	223,292			26,721		239,354			(111,799)		5,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	1	734,777	595.41	69,583			8,362		79,281			(34,887)		1,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	1	95,739	597.38	8,885			1,068		10,033			(4,479)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	3,530,755	598.55	339,659			42,516		364,469			(169,597)		8,863		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	1	1,650,180	600.05	156,602			19,978		167,117			(77,981)		4,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	539,717	600.05	51,165			6,404		54,461			(25,688)		1,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	1,112,030	597.47	108,089			13,530		116,657			(53,971)		2,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	1	78,464	596.81	7,682			962		8,312			(3,857)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	1	2,372,381	600.05	224,902			28,422		239,820			(112,144)		5,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	533,271	596.42	52,047			6,711		57,202			(26,059)		1,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	2,752,314	597.5	265,874			34,283		290,600			(132,755)		7,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	1,017,932	598.99	96,805			12,482		105,125			(48,336)		2,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	1	240,295	595.76	23,621			3,046		26,024			(11,827)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	900,019	594.24	89,102			11,611		100,027			(44,490)		2,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	4,956,859	595.98	482,302			62,851		537,362			(240,821)		12,711		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	868,139	597.47	83,168			10,838		92,093			(41,527)		2,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	1	1,292,285	594.9	127,032			16,554		142,282			(63,429)		3,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	446,524	595.21	43,849			5,722		48,919			(21,924)		1,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	3,473,853	597.78	332,448			43,383		366,639			(166,224)		8,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	152,481	594.56	15,080			1,968		16,861			(7,540)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	1	2,726,085	596.29	264,975			34,578		294,051			(132,488)		6,990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	374,197	598.22	35,624			4,668		39,209			(17,935)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	850,325	596.72	82,226			10,774		91,085			(41,170)		2,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	1	742,496	595.64	72,542			9,505		80,786			(36,521)		1,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	174,424	598.37	16,762			2,260		18,327			(8,416)		454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	2,630,108	596.87	256,699			34,603		282,460			(128,174)		6,849		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	1	1,586,749	598.37	152,804			20,961		167,294			(76,089)		4,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	91,482	595.8	9,020			1,216		9,977			(4,529)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	2	5,813,354	598.37	558,682			75,977		611,857			(278,596)		15,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	101,711	595.14	10,100			1,361		11,198			(5,071)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	2,675,787	593.2	261,157			36,182		306,004			(130,400)		7,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/11/2024	2	963,616	594.69	91,963			12,761		107,939			(45,989)		2,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	462,435	591.48	45,920			6,362		54,142			(22,991)		1,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	1	225,903	592.13	22,297			3,089		26,216			(11,164)		597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	1,096,494	590.07	107,347			15,020		131,334			(53,747)		2,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	710,575	590.72	69,139			9,674		84,376			(34,617)		1,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	998,176	593.27	94,627			13,240		114,491			(47,249)		2,651		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	1	4,503,275	591.79	433,215			60,614		527,077			(216,311)		11,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	3,732,937	595.51	352,016			49,321		413,441			(176,008)		9,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	1	268,312	592.95	25,973			3,639		30,795			(12,986)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	04/12/2024	2	2,832,111	594.02	265,452			37,308		320,283			(133,139)		7,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	1	4,146,651	592.22	396,420			57,641		486,279			(197,399)		11,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	83,888	589.67	8,229			1,187		10,163			(4,126)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	1,068,147	592.22	101,794			14,321		124,512			(50,967)		2,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	149,209	589.67	14,593			2,053		17,999			(7,347)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	238,682	589.02	23,558			3,398		29,163			(11,811)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024	2	2,784,228	592.22	266,384			39,054		326,996			(132,525)		7,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	1	1,751,266	590.74	169,347			23,825		208,263			(84,790)		4,652		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	2,154,112	590.74	208,949			30,137		257,294			(104,189)		5,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	1	458,774	592.22	43,859			6,326		53,720			(21,990)		1,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	1,964,161	590.47	191,113			28,313		236,578			(95,426)		5,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	1,495,320	591.95	143,252			21,222		176,599			(71,528)		4,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	127,804	588.75	12,653			1,874		15,743			(6,335)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	1	1,802,414	589.4	177,177			26,248		220,163			(88,467)		4,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	1,852,509	597.6	179,138			26,785		200,780			(89,446)		5,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	477,343	595.03	47,352			7,080		53,632			(23,644)		1,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	5,773,852	596.1	566,415			84,690		639,151			(282,820)		15,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	1	315,076	594.37	31,445			4,702		35,724			(15,744)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	4,232,101	600.92	412,207			61,718		434,773			(206,103)		11,617		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	310,594	597.67	31,215			4,674		33,444			(15,650)		853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	536,961	598.33	53,642			8,032		57,277			(26,821)		1,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	1	1,926,845	599.41	190,372			28,504		202,362			(95,448)		5,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	223,011	594.28	22,703			3,413		25,320			(11,430)		612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	3,048,039	596.02	305,109			45,872		337,837			(152,764)		8,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	585,713	594.94	59,274			8,912		65,900			(29,841)		1,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	1	393,514	597.51	38,800			5,833		42,711			(19,427)		1,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	293,104	590.04	29,047			4,475		35,822			(14,583)		815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	89,430	587.5	9,095			1,401		11,292			(4,566)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2024	1	2,832,227	590.04	281,240			43,980		347,124			(140,045)		7,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	1	3,640,341	590.04	361,122			56,053		445,539			(180,068)		10,172		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	1,557,280	588.56	156,662			24,135		193,998			(78,224)		4,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	690,318	588.23	69,653			10,988		86,512			(34,874)		1,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	326,074	588.88	32,705			5,159		40,527			(16,330)		919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	1,685,336	591.42	164,657			25,975		202,690			(82,442)		4,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	1	2,881,217	589.94	285,817			45,088		353,257			(142,713)		8,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	552,350	581.28	55,125			8,772		76,451			(27,525)		1,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	1,032,167	580.64	103,733			16,506		143,942			(51,938)		2,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	4,104,153	582.33	405,490			64,522		561,023			(202,468)		11,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	1	1,694,986	583.79	164,922			26,243		227,668			(82,574)		4,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	1,640,415	583.2	161,417			25,720		221,582			(80,708)		4,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	2	3,624,711	584.67	350,904			55,921		480,964			(175,477)		10,261		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	1	96,731	582.15	9,625			1,534		13,232			(4,826)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	59,290	588.37	6,018			963		7,426			(3,013)		168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	130,919	589.02	13,197			2,111		16,261			(6,644)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	1,031,602	590.08	102,954			16,473		126,401			(51,548)		2,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	1	326,984	591.56	32,143			5,143		39,301			(16,093)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/01/2024	2	2,975,574	579.31	295,934			49,126		427,168			(147,403)		8,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	3,084,054	577.87	310,873			50,886		449,048			(155,224)		8,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	2	3,172,092	579.31	313,946			51,773		454,851			(156,614)		9,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	237,486	576.19	24,342			3,985		35,239			(12,221)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	676,432	576.82	68,928			11,283		99,665			(34,417)		1,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	1	317,476	579.31	31,525			5,160		45,471			(15,741)		910		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	988,324	574.53	100,908			16,887		150,361			(50,385)		2,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	2	4,176,156	575.46	422,400			70,692		628,889			(210,918)		12,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	153,439	573.84	15,774			2,640		23,520			(7,898)		445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	1	765,432	577.36	75,854			12,694		112,854			(37,875)		2,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	753,482	575.56	77,533			13,082		113,124			(38,714)		2,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	7,813,086	577.18	790,684			133,408		1,152,082			(394,801)		22,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	747,635	576.25	76,333			12,879		111,392			(38,219)		2,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	1	1,620,413	579.09	160,745			27,122		233,834			(80,263)		4,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	1,650,239	585.79	165,024			27,882		217,523			(82,512)		4,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	358,489	582.92	36,924			6,239		48,912			(18,513)		1,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	230,379	582.22	23,890			4,036		31,694			(11,978)		671		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	1	980,094	583.86	99,970			16,890		132,235			(49,985)		2,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	150,554	572.35	15,432			2,618		23,536			(7,769)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	462,485	573.04	47,081			7,988		71,768			(23,703)		1,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	164,828	575.86	16,301			2,766		24,803			(8,207)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	1	1,909,889	573.96	192,708			32,694		293,441			(96,486)		5,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	480,249	573.22	47,305			8,199		74,951			(23,750)		1,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	654,036	570.41	66,319			11,494		105,159			(33,114)		1,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	1	76,292	570.13	7,767			1,355		12,314			(3,894)		226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	1	2,220,239	571.33	222,912			38,634		353,546			(111,304)		6,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	55,694	571.33	5,603			984		8,886			(2,805)		166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	1,919,703	573.22	189,475			33,269		300,210			(94,350)		5,706		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	1	2,362,754	573.22	232,968			40,641		369,122			(116,165)		6,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	134,459	562.1	13,594			2,405		23,886			(6,806)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	526,906	565.55	51,373			9,091		90,486			(25,722)		1,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	534,242	562.78	53,638			9,491		94,280			(26,856)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	1	2,966,621	563.68	294,882			52,181		518,958			(147,239)		8,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	429,455	561.96	42,946			7,658		76,568			(21,443)		1,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	1,342,790	564.73	130,385			23,251		233,029			(65,103)		4,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	72,883	561.28	7,339			1,309		13,080			(3,675)		218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	1	4,936,746	562.86	489,231			87,243		872,558			(244,281)		14,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	2,263,192	560.69	220,661			39,404		411,392			(110,331)		6,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	1	979,634	558.84	97,376			17,389		181,212			(48,688)		2,934		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	1	3,067,059	558.62	301,799			54,116		568,732			(151,106)		9,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	1	5,923,632	564.4	586,440			107,285		1,031,267			(292,819)		17,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	1	1,929,114	566.27	187,510			34,724		330,289			(93,371)		5,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	1	5,771,844	566.27	561,023			103,265		987,321			(279,745)		17,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	1	1,324,842	563.96	128,245			23,925		233,201			(64,035)		4,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	1	2,130,888	562.1	210,532			39,276		381,878			(105,122)		6,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	1	4,349,706	566.11	434,536			81,662		744,998			(216,971)		13,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	1	1,394,593	567.98	136,531			25,658		234,438			(68,172)		4,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	2,080,529	558.81	207,013			38,957		387,190			(103,506)		6,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	1	2,743,278	560.66	267,744			50,386		501,757			(133,872)		8,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	1	2,240,773	557.97	221,837			41,919		420,903			(111,070)		6,889		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	1	3,761,592	559.45	363,746			70,451		699,662			(181,376)		11,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	1	1,870,876	559.45	181,101			35,276		348,269			(90,180)		5,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	1	1,507,342	557.61	148,624			28,621		284,943			(74,210)		4,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	1	1,743,230	562.77	169,965			33,340		312,920			(84,866)		5,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	1	3,997,568	560.91	397,358			77,945		730,344			(198,407)		12,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	839,361	561.42	80,579			15,917		153,109			(40,234)		2,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	703,192	557.99	70,038			13,835		132,424			(35,067)		2,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	1	3,812,418	559.57	373,236			73,726		707,570			(186,363)		12,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	209,750	560.97	20,723			4,099		38,265			(10,390)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	2,011,599	563.73	193,113			38,198		357,481			(96,557)		6,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	610,431	561.87	59,761			11,821		110,421			(29,881)		1,924		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	1	417,384	560.3	41,530			8,215		76,624			(20,822)		1,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	525,877	565.08	51,904			10,323		91,570			(25,988)		1,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	1,366,458	567.87	131,043			26,064		231,487			(65,612)		4,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	1	682,466	565.99	66,745			13,275		117,784			(33,418)		2,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	3,163,781	570.86	309,734			61,690		515,579			(155,293)		9,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	1	3,462,648	572.75	333,799			68,319		556,074			(166,217)		11,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	127,030	569.65	12,665			2,606		21,075			(6,341)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	818,152	569.94	80,915			16,116		134,586			(40,849)		2,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	886,597	572.75	85,557			17,604		142,518			(42,837)		2,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	1	439,021	570.86	43,244			8,898		71,951			(21,651)		1,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	143,568	572.75	13,840			2,817		23,034			(6,949)		459		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	1	584,822	570.86	57,546			11,778		95,756			(28,852)		1,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	967,571	570.86	95,112			19,363		158,277			(47,426)		3,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	709,796	569.65	70,625			14,378		117,541			(35,216)		2,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	133,348	569.25	13,281			2,645		22,089			(6,659)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	1	175,628	572.75	16,860			3,358		28,067			(8,512)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	788,270	572	76,541			15,854		127,983			(38,218)		2,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	1,916,727	570.12	189,756			39,305		317,201			(94,748)		6,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	571,927	569.2	57,193			11,847		95,527			(28,636)		1,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	1	607,447	568.51	61,170			12,670		102,159			(30,543)		1,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	299,587	567.51	30,258			6,276		51,037			(15,171)		967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617#\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	4,325,373	568.42	432,537			89,716		730,259			(216,269)		13,956		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	2,979,809	570.3	292,319			60,632		493,704			(146,160)		9,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	1	425,634	566.82	43,287			8,978		73,003			(21,643)		1,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	268,943	573.96	26,356			5,489		42,644			(13,269)		868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	1,699,362	572.06	169,766			35,358		274,800			(85,000)		5,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	456,155	570.86	46,163			9,615		74,672			(23,241)		1,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	1	90,643	569.25	9,327			1,943		15,081			(4,696)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	408,813	570.37	40,268			8,530		67,869			(20,107)		1,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	1,061,354	567.29	107,940			22,865		181,671			(53,896)		3,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	1	286,440	567.29	29,188			6,246		49,119			(14,614)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	4,771,112	570.37	470,432			100,161		792,825			(234,573)		15,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617//\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	283,825	565.7	29,348			6,217		49,339			(14,654)		925		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	120,511	563.36	12,774			2,720		21,442			(6,405)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	1,475,040	568.49	148,094			31,371		249,516			(73,946)		4,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	516,173	567.58	52,340			11,087		88,102			(26,134)		1,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	1	71,422	563.36	7,564			1,602		12,697			(3,777)		233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	1	252,866	567.29	25,742			5,481		43,322			(12,906)		827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	1	1,384,279	570.37	136,628			29,237		230,246			(68,035)		4,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	703,772	570.81	69,955			15,066		116,563			(34,930)		2,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	414,653	567.73	42,543			9,162		70,809			(21,243)		1,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	315,763	567.33	32,524			7,004		54,133			(16,284)		1,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	151,233	563.79	16,152			3,478		26,824			(8,087)		498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	69,621	566.13	7,261			1,564		12,076			(3,636)		229		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	2,148,406	568.93	217,634			46,870		362,567			(108,668)		7,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	1	328,150	568.01	33,570			7,230		55,883			(16,762)		1,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	446,728	568.67	45,968			9,963		75,475			(22,953)		1,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	4,787,889	570.28	484,534			105,016		796,086			(241,936)		15,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	79,069	569.7	8,049			1,745		13,223			(4,030)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/07/2024	2	1,594,619	572.16	155,842			33,874		260,162			(78,038)		5,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	63,990	567.99	6,629			1,437		10,884			(3,319)		211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	1	1,168,365	569.36	119,290			25,854		196,053			(59,563)		3,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	23,863	566.14	2,460			534		4,151			(1,234)		79		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	211,781	566.82	21,686			4,707		36,597			(10,843)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	2,221,309	569.61	221,020			47,969		373,480			(110,510)		7,330		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	996,613	567.73	101,057			21,933		170,701			(50,528)		3,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	431,144	563.13	44,235			9,640		77,731			(22,270)		1,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	207,777	562.11	21,546			4,696		37,820			(10,848)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	548,799	562.79	56,526			12,319		99,259			(28,458)		1,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	57,170	561.43	5,969			1,301		10,473			(3,005)		189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	587,248	562.51	60,663			13,220		106,493			(30,541)		1,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	393,078	565.56	39,347			8,575		69,250			(19,809)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	1	918,873	563.69	93,725			20,426		164,791			(46,927)		3,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	108,672	556.85	11,454			2,537		21,024			(5,751)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	88,625	555.01	9,536			2,132		17,453			(4,775)		297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	1,241,195	557.75	129,581			28,697		238,202			(64,702)		4,134		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	1,113,581	556.57	117,928			26,368		216,310			(58,723)		3,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	774,169	556.57	81,830			18,122		150,147			(40,859)		2,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	196,323	555.01	21,085			4,669		38,604			(10,586)		654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	60,671	555.51	6,486			1,436		11,878			(3,256)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	2	4,420,399	559.59	453,313			101,156		835,023			(226,674)		14,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	419,968	556.18	44,559			9,868		81,734			(22,371)		1,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	314,828	559.59	32,270			7,146		59,424			(16,202)		1,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	2,651,477	559.59	272,307			60,886		501,274			(135,596)		8,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	1	204,869	556.57	21,675			4,823		39,764			(10,808)		685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	1	94,196	552.71	10,362			2,295		18,896			(5,202)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	151,575	549.9	16,400			3,690		31,624			(8,211)		510		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	743,802	549.29	81,000			18,222		155,977			(40,445)		2,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	2	676,033	552.27	71,424			16,102		138,239			(35,738)		2,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	97,897	547.74	10,827			2,436		20,795			(5,421)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	2,058,220	550.45	221,464			49,822		427,433			(110,581)		6,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	426,388	549.57	46,263			10,408		89,206			(23,100)		1,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	72,248	545.48	8,178			1,840		15,633			(4,095)		243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	1	440,516	548.9	48,148			10,832		92,678			(24,107)		1,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	744,620	549.11	82,206			18,606		156,623			(41,159)		2,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	2,922,741	551.81	313,610			70,982		600,938			(156,591)		9,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	3,460,162	549.99	378,542			85,678		722,467			(189,012)		11,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	504,626	549.44	55,509			12,564		105,850			(27,793)		1,702		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	231,056	547.78	25,832			5,847		49,138			(12,934)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	1	654,076	548.44	72,668			16,447		138,346			(36,284)		2,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	195,049	553.52	21,143			4,792		39,268			(10,572)		658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	384,129	552.97	41,870			9,490		77,701			(20,993)		1,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	68,044	552.63	7,444			1,687		13,804			(3,732)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	1	2,356,295	555.35	250,710			56,823		466,888			(125,355)		7,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	06/14/2024	2	1,114,016	547.52	88,033	41,528		51,495		238,497			(54,270)		3,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	1,168,411	549.34	122,683			27,960		246,395			(61,426)		3,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	295,588	546.64	31,924			7,275		63,740			(15,984)		997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	63,938	544.83	7,033			1,603		13,992			(3,546)		216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	555,774	546.97	59,801			13,629		119,523			(30,148)		1,874		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	455,157	546.37	49,294			11,234		98,366			(24,681)		1,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	108,814	542.58	12,252			2,792		24,244			(6,177)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	123,140	545.98	13,385			3,051		26,697			(6,748)		415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	1	102,262	545.33	11,198			2,552		22,289			(5,645)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	1,468,902	548.85	157,466			36,937		311,540			(78,304)		5,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	1,741,133	550.67	183,167			42,965		363,720			(91,084)		5,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	738,690	547.97	79,926			18,748		157,810			(39,745)		2,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	313,851	548.3	33,739			7,807		66,733			(16,962)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	310,991	547.97	33,556			7,765		66,305			(16,870)		1,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	310,741	546.16	34,182			7,946		67,285			(17,161)		1,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	416,176	547.31	45,322			10,631		89,392			(22,537)		1,428		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	6,849,300	550.67	719,177			167,181		1,428,838			(358,606)		23,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	349,593	547.31	37,966			8,785		74,941			(19,088)		1,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	146,873	546.16	16,141			3,735		31,782			(8,115)		500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	747,177	548.85	79,873			18,483		158,148			(39,882)		2,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	128,794	546.16	14,193			3,329		27,925			(7,058)		442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	61,845	543.9	6,964			1,619		13,637			(3,496)		211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	351,863	550.67	36,910			8,541		73,351			(18,557)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	1	700,991	547.7	75,847			17,551		149,789			(37,872)		2,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	808,890	547.7	87,765			20,587		173,190			(43,643)		2,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	1	414,330	548.3	44,665			10,477		88,275			(22,211)		1,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	887,155	547.7	96,079			22,335		189,694			(47,908)		3,027		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	524,213	551.15	57,192			13,494		108,382			(28,635)		1,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	574,799	551.81	62,251			14,687		118,181			(31,083)		1,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	4,846,730	552.7	520,539			122,816		989,012			(259,913)		16,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	06/21/2024	2	2,407,430	554.53	253,786			60,237		483,604			(127,476)		8,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	479,090	550.48	52,604			12,411		99,612			(26,338)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	1	257,904	552.15	27,854			6,572		52,874			(13,946)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	293,394	552.41	31,100			7,348		59,988			(15,593)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	233,281	550.75	25,171			5,947		48,370			(12,620)		803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	122,406	551.42	13,110			3,097		25,238			(6,573)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	950,573	552.97	100,190			23,671		193,431			(50,233)		3,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	334,122	552.08	35,551			8,399		68,507			(17,824)		1,150		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	2,545,939	554.8	263,505			62,257		509,987			(131,752)		8,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	1,076,796	553.81	112,956			26,798		216,759			(56,555)		3,707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	194,914	554.42	20,310			4,818		39,030			(10,225)		671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	84,681	549.96	9,239			2,192		17,611			(4,626)		291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	183,753	552.25	19,588			4,647		37,486			(9,862)		633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	223,991	553.42	23,586			5,596		45,240			(11,874)		771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	376,632	556.81	38,266			9,078		73,865			(19,159)		1,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	113,297	552.75	12,009			2,849		23,014			(6,046)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	1	301,255	554.98	31,210			7,404		60,033			(15,713)		1,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	288,487	557.88	31,012			7,465		55,604			(15,570)		1,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	126,936	557.88	13,658			3,302		24,485			(6,848)		442		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	110,546	557.88	11,906			2,891		21,339			(5,961)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	527,184	559.45	55,882			13,568		100,355			(27,979)		1,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	509,676	559.06	54,128			13,029		97,213			(27,027)		1,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	1	964,635	559.45	102,155			24,697		183,489			(50,938)		3,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	268,583	562.49	27,530			6,627		49,663			(13,822)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	3	4,946,828	562.49	506,538			122,483		915,424			(252,632)		17,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	2,184,872	562.49	224,386			54,481		404,635			(111,734)		7,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	94,541	560.07	9,936			2,392		17,870			(4,989)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	1,784,516	559.45	188,802			45,447		339,186			(94,272)		6,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	545,506	559.74	57,551			13,853		103,416			(28,894)		1,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	1,396,638	560.64	145,949			35,132		262,635			(72,874)		4,849		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	1	51,955	555.57	5,715			1,376		10,219			(2,869)		180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	1	133,172	555.57	14,676			3,563		26,231			(7,348)		465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	695,557	558.79	73,938			18,053		133,514			(37,020)		2,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	221,400	558.12	23,690			5,784		42,751			(11,861)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	832,738	559.69	87,687			21,411		158,569			(43,784)		2,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	335,310	556.94	36,314			8,867		65,421			(18,132)		1,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	415,356	559.13	43,986			10,740		79,488			(22,023)		1,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	380,241	558.51	40,534			9,897		73,170			(20,239)		1,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	1	704,964	561.54	72,823			17,781		132,020			(36,362)		2,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	99,340	553.51	10,719			2,632		20,120			(5,367)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,211,894	554.18	129,915			31,900		244,060			(64,869)		4,255		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	4,419,741	555.74	466,283			114,492		878,208			(232,822)		15,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,242,511	557.58	128,600			31,577		242,959			(64,212)		4,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	1,050,126	554.85	111,733			27,435		210,270			(55,790)		3,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	1	773,090	555.18	82,025			20,141		154,359			(40,956)		2,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	2	2,952,652	557.14	303,018			74,529		580,046			(151,528)		10,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	489,865	554.74	51,632			12,695		98,257			(25,887)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	172,745	553.74	18,397			4,524		34,947			(9,224)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	262,723	553.07	28,164			6,925		53,454			(14,082)		922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	570,123	555.3	59,749			14,691		113,805			(29,874)		2,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	1	442,999	554.41	46,825			11,513		89,109			(23,477)		1,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	463,596	553.11	48,075			11,886		94,570			(24,070)		1,628		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	58,931	548.66	6,400			1,582		12,476			(3,204)		207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	501,208	553.66	51,675			12,776		101,766			(25,873)		1,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	2	327,386	555.5	33,512			8,299		65,432			(16,923)		1,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	197,619	551.44	20,849			5,155		40,884			(10,511)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	406,610	552.11	42,613			10,535		83,650			(21,483)		1,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	255,275	550.94	27,085			6,696		53,034			(13,655)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	1	1,274,056	552.5	133,011			32,885		261,244			(66,597)		4,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	1	913,883	554.78	93,125			23,441		183,558			(46,435)		3,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	823,854	557.79	81,232			20,364		161,096			(40,560)		2,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	1	4,911,677	557.79	484,783			122,029		961,153			(241,729)		17,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	1	52,376	550.93	5,557			1,405		10,875			(2,786)		186		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	1,657,692	555.39	167,593			42,014		330,975			(83,682)		5,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	276,725	555.06	28,088			7,041		55,408			(14,121)		980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	182,556	553.22	18,895			4,737		37,130			(9,499)		646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	1	935,454	554.78	95,416			24,116		188,027			(47,513)		3,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	2,038,487	555.95	204,868			51,358		405,043			(102,294)		7,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	1	622,348	557.79	61,488			15,541		121,877			(30,828)		2,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	120,218	550.93	12,743			3,195		24,925			(6,407)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	1,196,126	554.78	121,766			30,525		240,073			(60,800)		4,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	1	338,060	554.39	34,550			8,661		68,079			(17,370)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	2,426,550	559.01	237,802			60,674		469,823			(118,738)		8,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	586,183	555.6	59,556			15,195		116,913			(29,737)		2,098		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	113,090	554.93	11,569			2,952		22,685			(5,792)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	527,615	556.61	53,025			13,529		104,319			(26,476)		1,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	753,062	556.27	75,984			19,387		149,333			(38,044)		2,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	1	1,626,304	557.17	162,468			41,453		319,994			(81,123)		5,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	2,793,587	557.3	281,873			72,017		548,921			(140,936)		9,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	288,841	555.06	29,837			7,623		57,863			(14,919)		1,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	1,824,462	556.74	185,183			47,313		360,241			(92,591)		6,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	276,612	556.4	28,159			7,195		54,778			(14,118)		990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	706,438	556.12	72,127			18,428		140,236			(36,163)		2,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	1	894,150	555.73	91,650			23,416		178,096			(45,825)		3,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	2	2,237,786	559.14	221,656			56,640		432,677			(110,833)		8,009		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	1,067,378	558.84	110,580			28,370		205,920			(55,366)		3,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	307,390	561.87	30,862			7,918		57,722			(15,452)		1,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	603,706	559.46	62,182			15,953		115,832			(31,305)		2,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	130,280	557.77	13,653			3,503		25,371			(6,836)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	1	1,296,260	560.02	132,737			34,054		247,480			(66,460)		4,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	146,353	557	15,587			4,084		28,813			(7,804)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	335,214	557	35,667			9,272		65,896			(17,809)		1,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	2	1,445,612	561.61	146,442			38,222		273,082			(73,036)		5,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	677,713	559.75	70,076			18,218		130,059			(35,182)		2,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	58,233	558.86	6,080			1,581		11,263			(3,052)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	377,679	558.58	39,543			10,320		73,285			(19,826)		1,366		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	687,089	559.19	71,457			18,577		132,510			(35,876)		2,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	1,219,498	561.61	123,901			32,462		230,548			(61,697)		4,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	74,287	554.7	8,097			2,113		14,905			(4,038)		269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	1,494,904	558.58	156,666			41,047		290,289			(78,012)		5,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	249,462	561.61	25,295			6,576		47,087			(12,700)		900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	2	1,722,671	558.58	172,244	11,945		52,205		334,014			(90,532)		6,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	1	57,124	559.19	5,952			1,560		11,034			(2,980)		207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	64,932	557	6,909			1,803		12,774			(3,464)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	1	184,504	559.19	19,207			5,013		35,610			(9,630)		667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	160,398	556	16,730			4,406		31,999			(8,376)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	750,849	556.39	78,013			20,547		149,290			(38,953)		2,730		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	1,667,403	557.57	171,076			45,057		328,171			(85,421)		6,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	1,250,406	557.01	129,042			33,986		247,294			(64,433)		4,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	686,718	559.41	69,152			18,213		133,004			(34,529)		2,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	1	459,556	556.67	47,610			12,539		91,153			(23,772)		1,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	435,855	558.08	43,716			11,574		85,672			(21,828)		1,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	501,606	554	52,518			13,904		102,098			(26,223)		1,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	4,266,680	556.24	436,055			115,444		852,080			(217,729)		15,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	250,694	555.34	25,872			6,849		50,451			(12,954)		914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	658,763	554.67	68,445			18,121		133,329			(34,176)		2,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	67,803	555.07	7,018			1,858		13,676			(3,504)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	1	743,863	555.68	76,469			20,245		149,267			(38,182)		2,712		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	132,157	553.7	13,929			3,693		26,983			(6,984)		482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	1,241,515	555.93	127,752			33,868		248,734			(63,876)		4,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	2,734,353	557.77	276,170			73,215		539,215			(138,085)		9,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	1,123,733	555.37	116,306			30,834		226,214			(58,153)		4,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	500,859	555.04	52,039			13,796		101,109			(26,091)		1,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	1	88,393	553.03	9,378			2,486		18,149			(4,702)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	28,409	550.05	3,091			823		5,987			(1,556)		104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	104,378	552.67	11,054			2,943		21,529			(5,565)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	501,261	555.06	51,780			13,784		101,331			(25,926)		1,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	90,021	553.51	9,452			2,516		18,438			(4,759)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	183,311	554.17	19,119			5,090		37,337			(9,626)		668		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	266,521	552.34	28,331			7,542		55,124			(14,263)		972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	1,061,817	553.9	111,066			29,567		216,763			(55,609)		3,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	299,463	554.51	31,114			8,283		60,820			(15,664)		1,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	1	205,357	556.9	20,803			5,538		40,865			(10,473)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	1	376,757	557.52	39,409			10,704		74,362			(19,624)		1,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	1	428,399	558.14	44,511			12,045		84,041			(22,316)		1,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	1	1,175,987	557.52	122,891			33,255		231,938			(61,277)		4,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	2	2,354,516	560.55	240,057			65,219		452,623			(119,605)		8,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	190,481	560.55	19,277			5,197		36,561			(9,678)		700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	1,188,163	558.14	123,331			33,250		232,915			(61,581)		4,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	104,718	553.65	11,383			3,069		21,328			(5,715)		385		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/16/2024	2	2,674,985	560.55	271,429			73,456		513,836			(135,367)		9,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	1	233,680	558.14	24,303			6,601		45,877			(12,168)		863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	667,216	558.7	68,857			18,564		130,160			(34,570)		2,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	344,245	557.8	35,870			9,671		67,681			(18,009)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	1	51,688	553.65	5,629			1,529		10,542			(2,818)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	3,647,833	557.52	381,199			102,772		718,927			(190,339)		13,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	1	249,817	555.95	26,531			7,153		49,902			(13,247)		918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	409,205	555.7	43,294			11,818		82,203			(21,677)		1,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	131,533	555.2	13,995			3,820		26,535			(7,007)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	1,194,947	557.38	124,275			33,924		236,630			(62,052)		4,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	1,317,245	556.76	137,916			37,648		262,237			(68,863)		4,875		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	143,748	556.37	15,108			4,124		28,713			(7,564)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	515,100	559.79	52,231			14,258		99,895			(26,080)		1,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	1,406,620	557.94	145,445			39,703		277,208			(72,623)		5,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	286,973	557.04	29,960			8,178		56,994			(15,001)		1,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	1	136,895	555.03	14,579			3,980		27,656			(7,300)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	1,912,854	563.01	198,554			54,473		357,574			(99,141)		7,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	221,054	562.1	23,166			6,356		41,658			(11,599)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	87,017	561.43	9,180			2,519		16,497			(4,596)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	1,882,259	564.87	191,802			52,621		346,003			(95,770)		6,984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	1,571,328	562.44	164,047			45,006		295,231			(81,911)		5,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	114,933	560.58	12,229			3,355		21,953			(6,123)		426		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	1	91,400	561.82	9,606			2,635		17,268			(4,810)		339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	398,571	563.11	42,129			11,574		74,216			(21,122)		1,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	65,160	562.26	6,946			1,908		12,226			(3,483)		242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	739,560	563.51	77,802			21,374		137,217			(38,901)		2,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	187,204	563.79	19,638			5,395		34,646			(9,846)		695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	332,787	564.13	34,810			9,563		61,401			(17,405)		1,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	2,691,357	566.57	274,518			75,417		485,647			(137,259)		9,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	1	501,768	564.7	52,184			14,336		92,103			(26,092)		1,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	100,854	564.93	10,650			2,938		18,387			(5,362)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	3,054,144	566.18	318,547			87,875		550,482			(159,492)		11,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	695,708	569.25	70,267			19,384		121,872			(35,376)		2,581		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	780,522	566.81	80,862			22,307		139,869			(40,710)		2,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	64,609	566.46	6,719			1,854		11,615			(3,383)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	309,631	567.37	31,892			8,798		55,200			(16,056)		1,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	95,895	562.25	10,405			2,870		17,909			(5,238)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	1	50,048	564.59	5,305			1,463		9,153			(2,671)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	1	192,604	565.81	19,549			5,497		35,036			(9,788)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	208,253	563.59	21,617			6,057		38,618			(10,838)		780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	357,481	566.38	35,998			10,052		64,586			(18,073)		1,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	4,096,196	568.25	405,114			113,521		728,018			(202,003)		15,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	196,331	565.81	19,908			5,579		35,685			(9,927)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	357,500	565.47	36,358			10,152		65,128			(18,254)		1,336		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	1,660,057	565.18	169,326			47,281		303,221			(84,547)		6,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/24/2024	2	2,468,445	568.25	244,388			68,727		439,084			(121,710)		9,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	2,221,892	565.81	225,078			62,848		403,525			(112,385)		8,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	96,814	561.26	10,291			2,884		18,328			(5,132)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	326,817	563.59	33,891			9,463		60,558			(17,015)		1,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	1	126,023	565.18	12,880			3,622		23,056			(6,413)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	1	575,445	565.18	58,753			16,464		105,193			(29,296)		2,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	567,654	568.25	56,084			15,660		100,805			(28,004)		2,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	200,069	561.26	21,247			5,933		37,847			(10,668)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	889,465	564.84	91,526			25,863		163,457			(45,700)		3,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	308,582	565.47	31,537			8,912		56,387			(15,790)		1,162		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	136,201	563.25	14,247			4,026		25,389			(7,133)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	497,227	564.44	51,364			14,514		91,705			(25,717)		1,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	1,718,374	567.91	171,322			48,412		307,065			(85,544)		6,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	1	534,803	566.03	54,336			15,354		97,228			(27,131)		2,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	2,378,491	562.31	243,320			69,091		449,942			(121,493)		8,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	148,032	560.44	15,440			4,384		28,467			(7,730)		559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	880,004	561.69	90,640			25,737		167,384			(45,258)		3,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	1,528,012	564.74	152,496			43,301		282,860			(76,143)		5,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	509,410	561.97	52,316			14,855		96,655			(26,194)		1,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	1,116,819	562.87	113,580			32,251		210,224			(56,713)		4,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	582,156	561.29	60,195			17,092		111,121			(30,139)		2,197		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	145,793	560.61	15,177			4,310		27,994			(7,599)		550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	1	44,376	559.94	4,655			1,322		8,571			(2,331)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	695,318	568.19	70,922			20,166		123,562			(35,559)		2,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	261,301	566.59	27,097			7,705		47,122			(13,586)		986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	439,877	565.91	45,923			13,058		79,818			(23,025)		1,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	195,402	567.62	20,048			5,701		34,907			(10,052)		738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	2,449,296	570.07	245,175			69,713		427,706			(122,587)		9,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	312,145	565.73	32,650			9,284		56,733			(16,325)		1,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	108,789	567.27	11,205			3,186		19,497			(5,618)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	305,638	565.22	32,153			9,142		55,807			(16,077)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	1	387,109	566.99	39,988			11,370		69,555			(20,049)		1,461		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	277,725	573.8	27,273			7,787		46,503			(13,655)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	86,985	570.3	8,855			2,528		15,059			(4,458)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	1,834,493	571.33	184,917			52,797		314,510			(92,585)		6,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	577,588	570.7	58,567			16,722		99,614			(29,486)		2,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	64,621	571.9	6,475			1,849		11,019			(3,260)		244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	1	264,545	569.09	27,275			7,787		46,317			(13,656)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	564,040	575.18	56,912			16,495		92,904			(28,378)		2,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	68,275	577.66	6,711			1,939		10,965			(3,370)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	1	890,605	575.18	89,951			26,159		146,826			(44,791)		3,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	6,762,386	577.66	665,419			192,862		1,087,130			(331,800)		25,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	2,308,957	575.18	232,743			67,230		379,969			(116,212)		8,778		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	1,610,524	574.54	163,468			47,219		266,681			(81,622)		6,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	1	1,019,206	574.54	103,653			30,143		169,071			(51,615)		3,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	241,039	573.44	24,731			7,144		40,338			(12,416)		916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	1,069,902	574.54	108,702			31,506		177,321			(54,203)		4,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	485,547	575.75	48,652			14,053		79,461			(24,426)		1,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	1	3,117,576	577.66	307,081			89,302		501,656			(152,912)		11,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	285,786	569	30,665			8,858		49,869			(15,396)		1,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	38,810	569	4,168			1,208		6,777			(2,078)		148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	1	111,352	570.56	11,770			3,400		19,150			(5,877)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	751,647	575.14	75,541			22,072		124,213			(37,719)		2,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	349,066	573.92	35,500			10,372		58,366			(17,726)		1,336		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	132,252	574.21	13,410			3,918		22,052			(6,714)		506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/01/2024	2	1,068,932	577.04	105,227			30,748		173,407			(52,546)		4,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	96,215	573.17	9,862			2,882		16,204			(4,938)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	1,400,960	574.56	141,637			41,384		232,813			(70,722)		5,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	1	54,203	573.52	5,534			1,617		9,098			(2,771)		208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	174,143	571.59	18,041			5,296		29,895			(9,033)		668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	4,702,407	573.2	479,646			140,801		795,060			(239,495)		18,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	2,402,308	575.1	240,231			70,520		398,842			(119,951)		9,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	67,220	570.38	7,051			2,070		11,671			(3,531)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	104,346	572.28	10,737			3,152		17,797			(5,376)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	171,122	570.9	17,865			5,244		29,567			(8,945)		657		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	183,025	571.25	19,035			5,588		31,520			(9,530)		702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	1	3,918,662	572.63	402,055			118,024		666,144			(200,752)		15,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	264,061	575.43	27,515			8,088		43,462			(13,795)		1,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	10,960	574.39	1,154			339		1,822			(577)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	440,405	576.35	45,450			13,360		71,842			(22,725)		1,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	2	3,101,272	578.26	314,089			92,337		496,503			(157,049)		11,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	788,340	575.77	81,830			24,054		129,326			(40,915)		3,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	1	227,292	574.73	23,843			7,009		37,664			(11,954)		872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	1,465,691	576.22	150,087			44,301		239,451			(75,146)		5,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	134,311	569.46	14,707			4,341		23,396			(7,404)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	156,109	574.26	16,298			4,811		25,991			(8,205)		599		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	1,338,127	575.64	137,827			40,683		219,846			(69,008)		5,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	258,240	578.13	25,927			7,653		41,406			(13,053)		991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	57,049	574.6	5,939			1,753		9,468			(2,990)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	1	173,902	575.01	18,034			5,323		28,746			(9,079)		667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	68,176	569.75	7,615			2,273		11,867			(3,823)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	1,852,144	575.31	195,957			58,491		305,929			(97,844)		7,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	897,647	576.52	93,804			27,999		146,544			(47,096)		3,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	218,214	574.56	23,262			6,943		36,304			(11,615)		843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	2	2,923,918	578.43	289,411	10,448		94,282		468,930			(147,156)		11,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	715,919	575.31	75,816			22,776		118,463			(37,753)		2,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	1	1,504,976	575.94	158,324			47,410		247,299			(78,945)		5,829		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	88,636	569.75	9,918			2,980		15,455			(4,966)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	80,886	574.21	8,647			2,581		13,502			(4,341)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	2,065,906	575.94	217,127			64,809		339,168			(108,415)		7,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	367,713	573.69	39,529			11,799		61,687			(19,738)		1,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	1	546,482	575.31	57,872			17,330		90,346			(28,857)		2,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	143,663	574.9	15,257			4,554		23,824			(7,618)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	1	97,627	578.43	10,007			2,987		15,643			(5,024)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	2,645,688	578.43	271,712			81,625		424,702			(135,300)		10,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	1,055,934	575.94	111,190			33,403		173,668			(55,367)		4,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/08/2024	2	1,741,431	578.41	179,557			54,269		279,870			(89,767)		6,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	307,546	576.5	32,046			9,671		50,356			(16,001)		1,197		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	55,354	574.19	5,901			1,781		9,266			(2,954)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	76,512	575.57	8,041			2,427		12,640			(4,026)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	59,661	574.88	6,318			1,907		9,922			(3,163)		232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	2,156,598	575.92	226,012			68,206		355,093			(112,851)		8,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	157,037	574.53	16,677			5,033		26,204			(8,350)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	660,991	575.28	69,668			21,025		109,507			(34,882)		2,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	632,388	574.88	67,413			20,436		105,262			(33,660)		2,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	1,522,867	578.41	156,855			47,551		244,971			(78,320)		5,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	728,764	576.5	76,447			23,175		119,431			(38,171)		2,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	7,704,661	575.92	812,842			246,417		1,269,735			(405,865)		30,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	37,764	574.53	4,041			1,225		6,307			(2,018)		147		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	148,857	573.66	16,062			4,869		25,067			(8,020)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	1	124,522	574.19	13,374			4,054		20,863			(6,696)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	52,435	578.27	5,537			1,681		8,392			(2,776)		204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	2,285,581	579.67	238,158			72,298		360,779			(119,079)		8,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	135,487	577.92	14,362			4,360		21,758			(7,201)		528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	142,625	580.25	14,776			4,486		22,384			(7,408)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	1	2,254,325	582.17	229,039			69,530		347,064			(114,520)		8,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	2,847,932	579.81	299,318			91,240		448,814			(149,864)		11,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	2	145,723	577.54	15,806			4,847		23,483			(8,005)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	77,968	580.39	8,148			2,484		12,216			(4,102)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	399,494	579.17	42,266			12,884		63,357			(21,279)		1,558		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	176,961	573.58	19,766			6,025		29,622			(9,897)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	65,453	578.41	6,977			2,127		10,458			(3,513)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	406,345	582.31	41,650			12,696		62,456			(20,969)		1,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	1	501,255	579.46	52,882			16,120		79,268			(26,624)		1,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	1	4,560,627	586.19	470,657			145,464		671,940			(234,685)		17,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	2	3,000,343	586.19	308,733			95,753		442,507			(153,801)		11,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	105,954	582.61	11,316			3,487		16,176			(5,681)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	1	752,770	583.02	80,170			24,778		114,561			(39,975)		2,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	50,929	577.39	5,730			1,776		8,202			(2,869)		201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	415,215	586.19	42,809			13,190		61,113			(21,493)		1,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	321,282	583.02	34,184			10,533		48,847			(17,163)		1,261		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	1,081,407	583.67	114,521			35,503		163,656			(57,026)		4,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/03/2023	08/12/2024	2	3,084,889	583.67	319,863	4,899		100,772		465,936			(162,394)		12,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	143,324	581.38	15,493			4,774		22,152			(7,736)		563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	1	76,266	582.26	8,176			2,519		11,685			(4,082)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	650,750	583.02	69,370			21,506		99,132			(34,733)		2,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	1	1,195,810	583.67	126,517			39,102		180,792			(63,086)		4,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	174,803	582.75	18,809			5,857		26,664			(9,417)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	1,397,445	587.56	143,518			44,689		202,929			(71,661)		5,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	287,958	584.68	30,408			9,469		43,075			(15,225)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	53,183	584.39	5,632			1,754		7,979			(2,820)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	50,426	583.98	5,360			1,669		7,597			(2,684)		199		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	3,223,267	585.04	339,410			105,687		480,395			(169,473)		12,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	1	770,312	585.62	80,575			25,090		114,127			(40,232)		3,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	57,848	585.47	6,143			1,921		8,581			(3,076)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	243,669	584.77	26,048			8,147		36,404			(13,042)		965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	622,930	586.42	65,532			20,496		91,504			(32,811)		2,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	414,919	584.06	44,687			13,976		62,437			(22,374)		1,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	3,157,708	585.83	334,085			104,488		466,670			(166,814)		12,506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	404,519	583.53	43,769			13,689		61,199			(21,915)		1,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	1	2,666,003	588.36	275,131			86,049		383,804			(137,378)		10,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	77,593	582.16	8,465			2,651		11,929			(4,244)		307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	1,170,617	584.45	124,905			39,119		175,873			(62,452)		4,636		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	1	2,647,910	586.97	275,647			86,329		387,669			(137,824)		10,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	1,516,445	584.6	160,592			50,503		227,422			(80,406)		6,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	456,815	583.96	48,696			15,314		68,955			(24,382)		1,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	1	738,405	587.13	76,277			23,988		107,899			(38,402)		2,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	1	1,231,417	580.94	131,392			41,995		193,703			(65,427)		4,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	66,991	574.69	7,583			2,410		11,171			(3,786)		267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	1	258,031	580.29	27,687			8,823		40,810			(13,881)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	218,460	579.19	23,681			7,525		34,893			(11,889)		871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	2,001,611	580.29	214,573			68,179		316,283			(107,140)		7,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	1	3,539,890	583.44	368,149			117,322		542,654			(183,571)		14,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	1	2,091,854	583.44	217,762			69,600		320,985			(108,435)		8,375		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	1	669,253	580.29	71,878			22,973		105,947			(35,792)		2,679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	114,007	578.66	12,415			3,945		18,303			(6,233)		454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	1	1,107,357	580.94	118,044			37,619		174,026			(59,184)		4,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	498,945	583.44	51,840			16,472		76,412			(25,885)		1,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	4,430,196	580.94	471,816			149,917		695,572			(235,585)		17,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	109,231	579.54	11,797			3,748		17,387			(5,923)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	1	1,460,801	581.52	154,699			49,155		228,045			(77,244)		5,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	145,686	572.9	16,040			5,149		25,015			(8,031)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	234,845	574.52	25,457			8,171		39,721			(12,746)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	2,166,249	575.15	233,305			74,888		364,228			(116,493)		8,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	467,688	573.77	51,072			16,393		79,659			(25,571)		1,876		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	63,627	568.97	7,279			2,336		11,324			(3,644)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	113,918	574.11	12,394			3,978		19,341			(6,206)		457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	331,044	573.42	36,282			11,646		56,569			(18,166)		1,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	131,373	575.73	14,070			4,516		21,968			(7,045)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	1	1,271,745	577.64	133,660			42,903		208,829			(66,739)		5,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	2,378,583	575.91	248,324			80,050		398,606			(123,992)		9,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	251,705	572.05	27,285			8,796		43,727			(13,661)		1,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	142,730	571.71	15,529			5,006		24,873			(7,775)		574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	313,883	572.4	33,931			10,938		54,353			(16,942)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	3,527,292	573.43	377,420			121,665		605,008			(188,452)		14,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	830,463	574.01	88,361			28,484		141,676			(44,120)		3,339		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	1	54,522	571.19	5,965			1,923		9,547			(2,986)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	923,984	574.47	99,605			32,153		156,670			(49,940)		3,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	405,101	575.05	43,427			14,018		68,316			(21,773)		1,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	3,723,446	576.96	391,706			126,444		616,672			(195,853)		14,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	1	64,953	573.09	7,099			2,292		11,156			(3,559)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	2,085,256	578.22	224,165			72,660		339,006			(112,236)		8,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	517,966	580.72	54,283			17,595		82,189			(27,329)		2,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	81,324	577.58	8,791			2,850		13,302			(4,426)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	3,803	576.48	416			135		629			(209)		15		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	1	160,930	576.83	17,525			5,681		26,513			(8,823)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/27/2024	2	3,691,088	571.96	389,983			128,071		648,316			(194,512)		14,965		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	1	1,713,647	569.5	185,931			61,040		307,779			(92,711)		6,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	218,100	568.87	23,795			7,790		39,362			(11,946)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	426,429	568.12	46,865			15,342		77,479			(23,529)		1,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	1	658,352	569.5	71,497			23,538		118,336			(35,602)		2,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	3,493,896	569.5	378,738			123,989		627,023			(189,110)		14,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/28/2024	3	2,353,416	571.96	247,772			81,614		413,700			(123,457)		9,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	123,869	567.27	13,725			4,493		22,677			(6,891)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	230,257	570.07	24,822			8,126		41,111			(12,462)		932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	136,544	568.47	14,952			4,895		24,732			(7,507)		552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	296,515	563.38	34,129			11,173		56,158			(17,041)		1,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	1	601,420	571.96	63,630			20,831		105,550			(31,772)		2,433		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	1	153,913	568.87	16,823			5,538		27,822			(8,423)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	1	202,321	568.87	22,093			7,253		36,544			(11,077)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	1,268,853	569.83	134,372			44,422		228,426			(67,094)		5,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	105,207	567.04	11,457			3,788		19,416			(5,736)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	08/29/2024	2	3,287,139	567.38	347,198	10,121		119,247		604,825			(179,013)		13,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	20,543	565.16	2,278			753		3,854			(1,138)		84		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	193,855	565.67	21,402			7,075		36,208			(10,715)		789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	68,913	566.75	7,525			2,488		12,751			(3,768)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	92,999	566.35	10,193			3,370		17,268			(5,103)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	231,869	566.01	25,506			8,432		43,180			(12,735)		944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	1	573,295	567.95	61,859			20,450		104,954			(30,972)		2,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	4,072,504	564.54	444,310			147,494		772,605			(221,851)		16,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	638,247	563.52	70,335			23,348		122,152			(35,216)		2,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	246,593	562.33	27,495			9,127		47,677			(13,766)		1,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	675,328	563.18	74,691			24,795		129,626			(37,295)		2,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	118,550	562.84	13,159			4,368		22,821			(6,589)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	420,980	565.1	45,676			15,163		79,478			(22,869)		1,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	1	1,774,428	566.97	188,977			62,733		329,574			(94,359)		7,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	2,739,713	565.07	291,505			96,902		519,123			(145,753)		11,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	659,416	562.64	71,876			23,893		127,586			(35,938)		2,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	146,302	561.62	16,108			5,355		28,553			(8,076)		597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	88,014	560.43	9,805			3,259		17,351			(4,916)		359		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	299,003	561.28	33,040			10,983		58,523			(16,520)		1,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	1	72,008	558.12	8,209			2,729		14,471			(4,116)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	496,793	563.06	54,548			18,233		95,705			(27,311)		2,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	230,888	561.71	25,698			8,590		44,993			(12,955)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	757,569	565.49	81,211			27,145		142,914			(40,661)		3,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	1	694,236	563.63	75,811			25,340		133,089			(38,219)		2,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	102,931	562.3	10,900			3,649		20,071			(5,503)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	2,883,110	559.55	314,836			106,533		577,006			(156,988)		11,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	406,326	562.3	43,152			14,602		79,464			(21,665)		1,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	1	4,787,698	562.3	508,932			172,673		937,000			(253,425)		19,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	1	34,896	553.87	4,041			1,375		7,325			(2,009)		144		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	940,948	559.88	102,093			34,172		187,269			(51,187)		3,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	970,859	559.55	105,727			35,388		193,755			(53,009)		3,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	310,365	560.45	33,488			11,209		61,474			(16,906)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	22,599	553.87	2,612			884		4,737			(1,303)		93		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	1	675,523	559.55	73,835			25,051		135,290			(37,019)		2,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	1	681,974	558.53	75,017			25,109		137,262			(37,872)		2,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	1	764,506	559.55	83,637			28,453		153,219			(41,591)		3,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	1	305,242	558.53	33,699			11,403		61,607			(16,803)		1,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	1	719,260	562.3	76,529			26,035		140,870			(38,317)		2,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	189,409	558.84	21,081			7,201		38,214			(10,555)		784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	2,636,610	559.85	290,554			99,243		527,510			(145,078)		10,910		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	219,384	558.5	24,505			8,370		44,385			(12,269)		908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	30,254	558.16	3,388			1,157		6,138			(1,697)		125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	1,198,270	562.27	128,814			43,998		234,929			(64,319)		4,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	224,435	557.66	25,271			8,632		45,721			(12,653)		929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	1	292,756	560.41	32,086			10,959		58,300			(16,065)		1,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	4,015,669	565.62	440,117			150,535		757,279			(220,059)		16,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	518,320	564.26	57,534			19,678		98,896			(28,767)		2,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	322,576	563.92	35,935			12,291		61,727			(18,017)		1,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	101,671	565.28	11,174			3,822		19,230			(5,602)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	275,699	566.19	30,024			10,269		51,735			(15,053)		1,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	210,427	564.6	23,294			7,967		40,033			(11,679)		871		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	106,463	563.4	11,924			4,078		20,462			(5,978)		441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	1	2,354,353	568.06	251,680			86,083		434,641			(125,840)		9,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	88,342	568.54	9,638			3,310		16,173			(4,852)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	862,643	570.43	92,303			31,701		155,296			(46,215)		3,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	70,432	564.72	7,973			2,738		13,330			(4,014)		291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	1,331,016	567.63	146,412			50,285		245,629			(73,306)		5,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	1	599,232	567.97	65,736			22,577		110,254			(33,095)		2,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	09/09/2024	2	1,927,762	571.68	212,771			74,064		341,572			(106,701)		8,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	1	4,557,919	574.5	491,344			170,755		787,850			(245,001)		19,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	1	151,677	570.65	16,973			5,898		27,146			(8,510)		633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	925,850	570.65	103,510			35,880		165,568			(51,969)		3,854		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	276,682	572.03	30,546			10,588		48,870			(15,252)		1,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	2	1,104,690	571.68	123,480			42,928		195,894			(61,635)		4,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	1	700,875	571.68	77,727			27,082		124,387			(38,704)		2,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	1	1,377,799	574.5	148,665			51,798		238,357			(74,028)		5,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	615,678	574.5	66,309			22,985		106,332			(33,291)		2,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	1	67,817	569.79	7,650			2,652		12,221			(3,841)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	2,090,937	577.8	225,403			78,845		349,150			(112,547)		8,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	1,380,757	575.32	152,436			53,321		235,923			(76,322)		5,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	198,738	574.28	22,159			7,751		34,283			(11,095)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	32,090	569.13	3,761			1,316		5,797			(1,883)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	71,571	570.69	8,259			2,889		12,752			(4,135)		300		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	263,136	573.93	29,445			10,300		45,536			(14,743)		1,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	380,650	575.89	41,795			14,620		64,699			(20,926)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	1	1,103,512	574.97	122,269			42,769		189,159			(61,051)		4,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	93,731	562.22	10,667			3,746		18,389			(5,341)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	193,364	560.35	22,411			7,870		38,530			(11,221)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	338,465	563.12	38,179			13,407		65,902			(19,116)		1,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	3,208,653	562.56	363,861			127,776		627,696			(181,682)		13,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	352,724	558.04	41,798			14,678		71,630			(20,928)		1,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	2,618,553	564.99	289,874			101,794		501,821			(144,739)		10,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	1	282,625	561.2	32,474			11,404		55,921			(16,259)		1,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	47,497	560.4	5,529			1,944		9,460			(2,764)		199		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	2,810,607	565.03	312,539			109,904		538,400			(156,270)		11,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	226,958	563.17	25,714			9,042		44,168			(12,892)		952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	507,900	562.6	57,850			20,343		99,318			(29,004)		2,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	366,127	561.25	42,251			14,858		72,408			(21,126)		1,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	84,195	561.58	9,682			3,405		16,605			(4,855)		353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	1	197,956	560.91	22,923			8,061		39,260			(11,493)		831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	747,926	560.21	85,937			30,345		149,831			(43,027)		3,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	594,329	562.63	66,684			23,546		116,684			(33,388)		2,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	182,720	559.2	21,196			7,484		36,910			(10,671)		767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	1,781,860	559.88	205,448			72,545		357,932			(102,865)		7,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	1	64,814	557.01	7,680			2,712		13,329			(3,867)		272		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	09/13/2024	2	1,013,686	558.86	110,830	7,311		42,265		205,339			(59,681)		4,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	1	1,706,205	561.33	191,607			68,600		340,633			(95,411)		7,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	113,263	557.9	13,127			4,677		23,225			(6,591)		478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	1	1,452,513	558.58	167,475			59,960		296,606			(83,395)		6,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	2,848,081	558.58	327,814			116,787		580,789			(163,683)		12,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	290,297	552.91	35,300			12,576		61,944			(17,626)		1,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	1	59,721	552.91	7,268			2,596		12,751			(3,644)		253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	448,271	561.33	50,251			17,902		89,368			(25,091)		1,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/17/2024	2	3,886,831	561.33	436,497			155,899		775,433			(217,684)		16,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	1	1,610,921	558.58	185,578			66,278		328,729			(92,536)		6,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	1	270,609	557.57	31,499			11,250		55,676			(15,793)		1,144		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	496,317	558.91	56,977			20,299		100,938			(28,450)		2,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	1	809,389	557.57	94,132			33,535		166,413			(47,002)		3,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	147,068	558.59	17,354			6,237		29,949			(8,665)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	160,569	557.58	19,140			6,879		32,968			(9,583)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	1,164,761	560.79	134,646			48,391		232,960			(67,231)		4,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	973,241	560.45	112,799			40,539		195,200			(56,322)		4,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	76,700	561.35	8,813			3,167		15,269			(4,412)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	1,807,739	563.21	204,094			73,351		354,356			(101,907)		7,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	1	295,846	559.44	34,644			12,451		59,830			(17,298)		1,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	763,733	556	89,586			32,320		159,890			(44,732)		3,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	1,801,442	557.35	208,607			75,259		373,082			(104,161)		7,660		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/20/2024	2	2,080,627	559.75	233,628			84,321		422,588			(116,703)		8,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	31,740	555.67	3,736			1,348		6,662			(1,865)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	253,438	556.34	29,627			10,688		52,915			(14,834)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	308,695	557.9	35,562			12,830		63,649			(17,805)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	295,317	555.16	34,936			12,604		62,241			(17,492)		1,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	1	104,801	552.87	12,670			4,571		22,490			(6,344)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	1	3,456,531	555.56	393,699			142,229		731,662			(196,849)		14,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	1	109,801	551.84	12,968			4,685		23,931			(6,502)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	1	405,307	553.17	47,259			17,073		87,427			(23,629)		1,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	21,436	543.95	2,673			970		4,989			(1,338)		91		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	1,759,588	549.53	207,983			75,448		392,740			(104,134)		7,482		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	2,009,794	552.23	231,327			83,916		439,344			(115,822)		8,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	422,396	548.53	50,392			18,280		95,000			(25,370)		1,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	180,596	549.86	21,274			7,717		40,208			(10,710)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	1	507,246	545.98	60,413			22,157		117,317			(30,124)		2,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	1	5,268,898	548.67	611,192			224,160		1,194,247			(304,761)		22,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	1	105,686	544.99	12,703			4,659		24,623			(6,369)		453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	60,185	544.99	7,228			2,645		14,014			(3,609)		257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	1	431,167	545.98	51,395			18,894		99,778			(25,733)		1,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	1	48,857	544.99	5,878			2,161		11,390			(2,927)		210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	695,151	546.31	82,445			30,166		160,290			(41,166)		2,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	62,527	546.86	7,372			2,697		14,358			(3,701)		267		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	2,896,119	545.98	344,349			125,993		669,439			(171,939)		12,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	1	1,524,181	548.67	176,957			65,054		345,672			(88,117)		6,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	483,595	540.44	60,691			22,206		116,406			(30,304)		2,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	1	657,713	548.67	76,163			27,867		148,989			(38,030)		2,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	155,942	542.6	18,916			6,980		37,201			(9,471)		671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	585,613	543.26	70,566			26,039		139,032			(35,235)		2,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	261,960	542.28	31,881			11,764		62,638			(15,962)		1,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	912,028	545.93	107,072			39,509		212,313			(53,463)		3,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	1	1,185,189	543.59	142,341			52,524		280,701			(71,073)		5,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	286,233	540.76	34,777			12,880		69,323			(17,413)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	145,055	541.25	17,537			6,495		35,007			(8,781)		625		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	524,473	541.57	63,199			23,407		126,284			(31,643)		2,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	3,420,941	545.23	397,855			147,354		801,994			(198,656)		14,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	968,239	542.88	115,220			42,674		230,934			(57,531)		4,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	1	130,873	538.52	16,241			6,015		32,206			(8,132)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	88,780	547.6	10,334			3,833		20,294			(5,181)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	168,779	545.73	20,000			7,418		39,122			(10,028)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	2,875,246	549.42	328,641			121,886		648,267			(164,320)		12,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	1	273,698	547.05	32,023			11,877		62,820			(16,055)		1,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	1,403,692	541.22	164,793			61,371		339,677			(82,510)		6,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	383,661	540.24	45,502			16,946		93,496			(22,908)		1,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	303,884	541.55	35,554			13,241		73,362			(17,900)		1,309		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	1,127,089	543.88	128,826			47,977		267,527			(64,857)		4,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	73,469	540.57	8,684			3,234		17,862			(4,372)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	1	43,206	535.73	5,353			1,994		10,869			(2,680)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	393,675	541.76	44,918			16,868		95,420			(22,552)		1,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	2,858,332	539.11	334,997			125,797		706,054			(167,269)		12,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	1	675,869	539.11	79,347			29,932		167,127			(39,511)		2,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	4,146,397	541.76	473,519			178,220		1,005,564			(236,112)		17,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	109,690	537.32	13,086			4,914		27,439			(6,570)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	167,699	538.13	19,872			7,479		41,734			(9,963)		728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	883,099	539.11	103,587			38,988		218,254			(51,652)		3,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	204,533	533.64	25,301			9,501		52,484			(12,633)		886		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	1	1,678,724	541.76	191,878			72,382		407,339			(95,546)		7,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	1	94,437	533.64	11,691			4,400		24,245			(5,830)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	889,962	539.43	103,948			39,034		219,337			(52,188)		3,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	1	19,325	533.64	2,394			903		4,964			(1,192)		84		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	1	385,246	538.13	45,575			17,114		95,822			(22,756)		1,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	1,120,753	543.34	129,671			49,094		266,915			(64,747)		4,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	2	699,148	542.36	82,425			31,302		167,693			(41,395)		3,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	77,054	541.54	9,077			3,437		18,591			(4,545)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	1,896,167	546.02	213,698			80,906		442,809			(106,703)		8,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	1	698,249	543.67	80,578			30,507		165,895			(40,344)		3,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	400,478	549.21	46,856			17,804		90,236			(23,460)		1,748		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	2,843,283	552.92	320,722			121,866		622,780			(160,142)		12,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	91,722	548.88	10,768			4,092		20,719			(5,391)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	157,127	549.55	18,337			6,967		35,314			(9,181)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	1	1,163,567	550.54	134,392			51,065		259,550			(67,104)		5,077		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/04/2024	3	3,753,808	551.14	422,660			160,922		836,209			(211,464)		16,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	1	376,959	548.77	43,840			16,681		85,493			(21,980)		1,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	859,281	548.42	98,044			37,511		196,366			(49,089)		3,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	1,628,537	545.73	190,865			73,024		379,672			(95,563)		7,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	285,914	544.74	33,824			12,941		67,143			(17,052)		1,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	113,591	546.06	13,267			5,076		26,417			(6,689)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	1	57,441	543.92	6,853			2,622		13,570			(3,455)		251		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	1	1,786,471	540.59	212,411			82,280		437,586			(105,771)		7,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	75,400	535.1	9,440			3,641		19,170			(4,746)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	1,261,620	543.25	145,843			56,248		302,860			(72,822)		5,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	175,939	535.1	22,045			8,521		44,756			(11,068)		773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	1,484,059	540.59	176,306			68,146		363,316			(87,912)		6,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	4,283,232	543.25	495,570			191,548		1,028,786			(247,108)		18,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	2,335,421	540.59	277,214			106,915		571,432			(138,418)		10,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	503,029	540.92	59,508			22,951		122,793			(29,918)		2,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/09/2024	2	2,562,320	543.25	296,615			114,897		615,782			(147,719)		11,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	1	227,755	539.61	27,285			10,523		56,116			(13,624)		999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	94,376	537.52	11,476			4,455		23,690			(5,746)		416		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	618,121	539.64	73,618			28,579		152,869			(36,860)		2,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	1,811,242	541.97	210,829			81,844		440,589			(105,270)		7,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	427,324	538.34	51,578			20,023		106,653			(25,824)		1,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	1,152,276	539.31	137,697			53,454		285,636			(68,754)		5,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	1	149,078	533.84	18,799			7,298		38,381			(9,387)		658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	806,144	538.54	95,367			37,153		201,433			(47,618)		3,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	95,957	537.24	11,496			4,478		24,195			(5,740)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	93,857	539.08	11,047			4,304		23,363			(5,531)		415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	3,110,501	540.86	359,574			140,081		764,618			(179,541)		13,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	1	222,479	534.21	27,454			10,695		57,279			(13,746)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	1	145,176	537.15	17,189			6,706		36,702			(8,618)		641		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	1	634,777	537.47	74,904			29,221		160,119			(37,452)		2,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	1	3,698,242	539.79	426,407			166,346		917,824			(213,204)		16,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	191,693	544.02	23,003			9,011		45,602			(11,581)		847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	571,832	542.71	69,478			27,216		137,323			(34,786)		2,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	2	1,123,706	543.7	135,995			53,309		267,934			(68,168)		4,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	166,313	543.04	20,141			7,890		39,844			(10,140)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	1	1,158,909	546.37	135,824			53,206		271,000			(68,005)		5,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	937,930	540.55	111,051			43,840		231,573			(55,449)		4,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	95,120	536.93	11,681			4,621		24,100			(5,856)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	6,216,424	540.55	736,646			291,421		1,535,640			(367,317)		27,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	34,613	532.44	4,441			1,757		9,042			(2,214)		154		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	458,494	538.23	55,569			21,937		115,061			(27,899)		2,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	1	1,759,481	540.55	208,674			82,726		434,875			(103,910)		7,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	1	896,355	537.9	109,086			43,155		225,578			(54,693)		3,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	2,558,834	537.9	311,154			122,835		643,624			(155,364)		11,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	1	346,682	536.93	42,538			16,793		87,790			(21,240)		1,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	1	1,207,133	537.9	147,029			58,287		303,946			(73,214)		5,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	207,658	542.82	25,376			10,095		49,982			(12,705)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	616,832	544.13	74,452			29,617		147,076			(37,277)		2,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	1,731,506	546.48	204,145			81,210		405,863			(101,933)		7,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	1	1,554,665	543.81	188,270			74,895		371,546			(94,006)		6,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	3,283,556	549.32	387,131			154,534		750,224			(193,301)		14,685		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	142,112	544.81	17,494			6,983		33,564			(8,759)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	193,394	543.82	24,039			9,596		46,002			(12,036)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	105,974	546.96	12,780			5,102		24,639			(6,399)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	1	346,933	545.64	42,361			16,909		81,444			(21,209)		1,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	1	629,459	543.14	77,549			30,998		151,152			(38,881)		2,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	1	2,669,193	546.81	317,367			126,860		624,125			(158,683)		11,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	82,864	537.4	10,714			4,301		20,765			(5,394)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	590,850	545.59	70,607			28,340		139,704			(35,352)		2,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	1,274,240	542.91	156,349			62,755		307,173			(78,282)		5,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	1	497,574	541.93	61,649			24,745		120,789			(30,867)		2,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	1	30,437	541.79	3,905			1,586		7,356			(1,955)		137		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	1	1,708,534	547.35	207,929			84,426		396,698			(103,539)		7,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	1,178,302	550.04	139,511			56,418		267,888			(69,660)		5,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	3,103,164	547.35	377,034			152,473		719,698			(188,259)		13,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	1	1,639,627	550.04	194,460			78,958		373,206			(96,832)		7,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	69,027	544.54	8,615			3,484		16,339			(4,325)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	65,192	543.28	8,234			3,330		15,572			(4,134)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	5,779,870	550.04	684,915			277,541		1,314,827			(341,522)		26,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	655,595	547.35	79,720			32,304		152,134			(39,751)		2,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	159,479	541.79	20,429			8,262		38,501			(10,201)		717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	1	1,083,384	546.36	132,823			53,714		253,090			(66,321)		4,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	1	1,101,354	548.38	133,594			54,427		253,459			(66,706)		4,976		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	1	474,002	547.38	58,065			23,656		109,889			(28,993)		2,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	2	1,762,381	551.08	209,685			85,527		397,527			(104,809)		7,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	1	83,726	546.56	10,332			4,209		19,527			(5,173)		378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	131,941	548.57	16,611			6,790		30,103			(8,317)		597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	290,647	553.01	35,081			14,340		64,147			(17,565)		1,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	2,809,816	555.4	331,277			135,419		608,922			(165,412)		12,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	1	88,443	549.84	11,002			4,498		19,990			(5,509)		400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	1	2,726,630	554.93	319,288			130,698		593,531			(159,644)		12,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	1	151,983	551.21	18,451			7,553		34,031			(9,251)		688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/25/2024	1	2,424,237	552.07	288,242			118,477		539,444			(144,319)		10,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	3,967,084	559.39	465,339			193,039		829,566			(232,034)		18,072		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	444,694	553.79	54,964			22,757		97,045			(27,596)		2,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	3,617,163	556.65	435,145			180,163		772,248			(217,275)		16,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	1	67,980	555.64	8,273			3,439		14,645			(4,142)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	73,553	555.64	8,944			3,710		15,836			(4,460)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	3	551						1							0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	2,456,860	555.64	298,508			123,592		528,631			(149,050)		11,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	1,114,802	559.39	130,655			54,095		232,969			(65,238)		5,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	1	30,612	551	3,888			1,613		6,826			(1,949)		139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	10/29/2024	2	1,529,413	556.65	156,629	47,807		110,664		326,725			(80,640)		6,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	1	95,910	551	12,190			5,067		21,400			(6,103)		438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	1	611,571	556.98	73,327			30,360		130,235			(36,815)		2,781		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	1	1,479,921	559.39	173,743			72,214		309,667			(86,516)		6,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	1	2,569,410	558.12	303,447			126,540		544,585			(151,516)		11,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	1	1,345,927	555.38	163,261			68,081		291,368			(81,519)		6,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	1	148,892	554.38	18,224			7,600		32,479			(9,125)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024	1	155,907	554.19	19,239			8,049		34,091			(9,633)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024	1	4,072,549	557.93	485,041			202,932		865,297			(242,189)		18,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	1	5,100,194	553.25	609,473			255,342		1,132,676			(304,737)		23,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	1,921,882	551.5	232,356			97,750		433,840			(116,337)		8,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	174,707	543.23	22,834			9,606		41,884			(11,433)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	693,249	547.8	86,864			36,543		160,824			(43,492)		3,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	1	3,770,701	548.8	467,944			196,859		868,369			(234,293)		17,263		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	2	2,971,787	554.51	360,752			153,459		654,229			(179,699)		13,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	1	746,087	551.79	92,515			39,341		167,638			(46,068)		3,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	2,716,012	554.51	328,094			139,260		597,557			(163,599)		12,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	1	23,689	546.19	3,094			1,316		5,545			(1,541)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	1,696,055	554.51	204,544			86,657		372,927			(102,132)		7,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	624,827	550.79	78,103			33,089		141,273			(38,998)		2,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	137,500	546.19	17,944			7,616		32,170			(8,997)		634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	3,152,426	551.79	390,270			165,341		707,480			(194,868)		14,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	1,478,625	551.79	183,202			77,760		332,036			(91,852)		6,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	1	110,169	546.19	14,366			6,086		25,761			(7,213)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	1	65,901	550.79	8,244			3,499		14,909			(4,111)		304		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	1	1,889,184	552.83	234,826			100,179		420,656			(117,252)		8,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	1	1,481,072	555.55	179,358			76,516		323,078			(89,556)		6,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	1	131,319	547.22	17,190			7,333		30,473			(8,583)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	2	3,362,127	556.4	406,363			173,965		728,006			(202,950)		15,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	1	3,402,960	552.63	408,015			175,587		763,317			(204,007)		15,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	26,567	558.39	3,342			1,440		5,560			(1,673)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	1,475,170	564.12	175,840			75,776		295,101			(88,649)		6,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	70,183	563.1	8,450			3,641		14,155			(4,260)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	150,091	565.89	18,041			7,817		29,530			(9,058)		698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	347,004	565.55	41,849			18,133		68,459			(20,896)		1,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	2,627,517	569.37	306,368			133,222		503,145			(152,557)		12,263		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	3,606,358	569.37	420,141			182,369		690,104			(209,496)		16,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	1,469,564	569.37	171,057			74,117		281,017			(85,412)		6,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	296,138	565.89	35,625			15,464		58,304			(17,862)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	1,251,054	566.58	149,626			64,948		244,933			(74,609)		5,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	4,101,780	566.58	490,163			212,381		802,511			(244,746)		19,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	98,817	560.83	12,461			5,409		20,255			(6,248)		460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	119,966	565.55	14,480			6,285		23,684			(7,260)		559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	2	293,644	560.83	28,620	10,319		18,863		60,150			(18,178)		1,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	1	384,920	564.7	46,806			20,281		76,462			(23,500)		1,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	145,516	565.55	17,578			7,644		28,746			(8,801)		679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	165,270	560.83	20,857			9,070		33,897			(10,443)		771		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	3,387	556.47	438			191		721			(219)		16		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	175,772	563.55	21,268			9,278		35,455			(10,620)		822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	80,699	558.51	10,233			4,464		16,932			(5,123)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	1,039,724	564.24	124,975			54,516		208,569			(62,402)		4,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	1	1,496,920	567.01	175,289			76,464		293,655			(87,525)		6,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2024	1	3,083,993	568.64	360,210			157,623		595,689			(179,859)		14,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	11/15/2024	2	2,992,975	566.96	327,575	26,863		162,839		587,832			(171,463)		14,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	269,022	562.24	32,713			14,394		54,958			(16,469)		1,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	326,171	562.58	39,532			17,394		66,456			(19,902)		1,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	529,740	563.26	63,781			28,063		107,352			(31,934)		2,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	1	19,766	557.55	2,510			1,105		4,188			(1,257)		93		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	91,446	562.35	11,284			5,007		18,681			(5,658)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	501,550	563.54	61,139			27,079		101,436			(30,696)		2,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	6,296,748	567	743,646			329,942		1,239,518			(370,807)		29,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	11/20/2024	2	693,508	563.54	81,930			37,288		140,439			(41,772)		3,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	109,356	562.35	13,505			6,002		22,354			(6,762)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	48,932	558.5	6,249			2,768		10,293			(3,120)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	1,260,662	567	148,758			65,887		247,997			(74,277)		5,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	1,010,067	563.2	123,531			54,714		204,832			(61,681)		4,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	2,938,733	564.22	355,881			157,625		591,147			(177,697)		13,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	1,138,450	563.54	138,891			61,623		230,395			(69,256)		5,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	149,720	563.2	18,341			8,151		30,400			(9,183)		706		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	154,333	556.46	20,079			8,893		32,974			(10,081)		726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	1,250,699	564.22	151,710			67,427		251,913			(75,544)		5,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	108,240	558.5	13,833			6,137		22,783			(6,936)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	954,246	564.22	115,655			51,314		192,077			(57,669)		4,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	2	2,680,602	567	316,805			140,806		528,030			(157,769)		12,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	1	103,469	562.35	12,758			5,651		21,123			(6,405)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	50,921	563.2	6,233			2,765		10,333			(3,125)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	1	380,754	563.69	46,224			20,607		77,136			(23,080)		1,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	1	1,449,930	566.46	171,527			76,469		287,320			(85,646)		6,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	1	529,840	563.01	64,746			28,865		107,917			(32,329)		2,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	2,635,834	568.54	310,765			139,161		512,067			(155,170)		12,474		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	201,361	566.38	24,486			11,010		39,716			(12,327)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	1,875,400	569.86	220,735			99,254		359,596			(110,367)		8,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	11/22/2024	2	201,219	561.31	18,417	9,744		15,263		41,311			(11,981)		952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	556,118	566.04	67,846			30,507		109,987			(33,923)		2,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	197,974	566.32	24,212			10,957		39,125			(12,090)		941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	235,793	566.66	28,743			13,008		46,472			(14,431)		1,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	428,292	566.66	52,252			23,685		84,467			(26,198)		2,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	198,064	561.58	25,293			11,446		40,635			(12,629)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	60,588	559.53	7,889			3,576		12,636			(3,955)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	4,650,321	570.14	549,203			248,952		891,629			(273,851)		22,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	337,525	570.14	39,828			18,024		64,671			(19,996)		1,605		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	251,122	565.46	30,963			14,036		50,003			(15,524)		1,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	1	807,236	567.34	97,837			44,349		158,334			(48,785)		3,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	194,153	559.53	25,259			11,431		40,469			(12,682)		923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	1,413,154	567.34	171,133			77,445		276,997			(85,449)		6,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2024	1	2,064,548	570.14	244,030			110,801		396,117			(121,515)		9,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	291,967	563.55	35,445			16,116		59,384			(17,771)		1,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	635,561	564.23	76,712			34,879		128,579			(38,356)		3,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	54,005	562.36	6,632			3,015		11,088			(3,325)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	1,983,942	567	233,312			106,080		392,616			(116,656)		9,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	1	196,443	563.21	23,927			10,879		40,062			(11,996)		937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024	1	3,489,324	567.46	411,042			187,760		688,331			(205,240)		16,689		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	1	3,302,826	573.03	390,064			178,422		616,515			(195,032)		15,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	1	1,202,807	572.81	138,563			63,644		225,014			(69,377)		5,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	1,037,791	569.37	123,912			57,360		200,473			(61,787)		4,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	61,114	565.43	7,566			3,502		12,184			(3,793)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	3,462,413	572.18	402,679			186,405		653,675			(200,789)		16,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	184,142	567.48	22,355			10,332		36,093			(11,224)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	526,431	569.37	62,909			29,167		101,761			(31,497)		2,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	520,173	568.34	62,629			28,945		101,253			(31,444)		2,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	1,926,974	572.18	224,300			103,996		364,054			(111,691)		9,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	88,560	563.59	11,150			5,161		17,913			(5,560)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	1,702,089	568.69	204,251			94,399		330,383			(101,986)		8,178		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	231,176	568.69	27,787			12,884		44,933			(13,837)		1,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	107,071	567.48	13,020			6,037		21,014			(6,519)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	1,287,637	572.18	149,623			69,152		242,924			(74,709)		6,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	779,819	568.69	93,656			43,355		151,469			(46,700)		3,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	69,454	565.43	8,591			3,971		13,838			(4,313)		334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	1	1,756,774	569.37	209,583			96,864		339,128			(104,648)		8,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	519,121	564.55	62,710			29,161		105,046			(31,398)		2,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	421,641	564.89	50,766			23,607		85,094			(25,418)		2,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	229,552	565.57	27,454			12,767		46,080			(13,746)		1,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	2	2,234,179	568.35	260,279			121,089		438,666			(130,019)		10,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	1	110,048	563.69	13,393			6,228		22,420			(6,706)		531		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	2	3,051,322	565.93	355,747			165,931		613,791			(177,645)		14,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	1	2,574,974	565.39	297,410			138,900		520,681			(148,705)		12,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2022	12/06/2024	3	733,199	566.96	84,684			39,748		146,023			(42,445)		3,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	1,704,312	564.18	202,643			95,032		346,955			(101,460)		8,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	98,496	558.45	12,361			5,797		20,955			(6,223)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	1,416,168	563.5	169,515			79,497		289,831			(84,874)		6,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	59,120	562.31	7,154			3,355		12,212			(3,601)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	122,251	562.56	14,719			6,955		25,292			(7,380)		594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	1,290,837	566.36	149,995			70,985		259,429			(74,691)		6,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	1,045,229	566.36	121,351			57,254		209,794			(60,593)		5,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	6,528,279	566.36	757,933			358,144		1,311,179			(377,931)		31,735		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	271,180	563.58	32,352			15,287		55,664			(16,220)		1,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	1,450,954	562.9	173,969			82,079		299,218			(86,866)		7,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	59,786	562.56	7,192			3,393		12,361			(3,611)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	722,440	562.9	86,693			40,965		149,077			(43,228)		3,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	662,666	562.9	79,586			37,664		136,828			(39,848)		3,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	192,576	559.68	23,802			11,230		40,705			(11,885)		935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	130,602	559.68	16,169			7,652		27,640			(8,095)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	1,775,510	563.58	211,641			99,853		364,222			(105,676)		8,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	230,930	563.58	27,550			13,038		47,433			(13,794)		1,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	30,954	557.86	3,891			1,836		6,633			(1,943)		150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	836,540	561.71	101,640			48,101		174,319			(50,890)		4,072		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	1	219,239	561.71	26,594			12,547		45,628			(13,279)		1,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	64,115	559.95	8,123			3,856		13,498			(4,067)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	846,705	565.69	101,689			48,264		170,541			(50,914)		4,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	501,804	565.01	60,668			28,794		101,612			(30,376)		2,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	2,068,857	568.47	242,056			114,885		407,635			(120,863)		10,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	1	47,836	563.81	5,846			2,774		9,778			(2,919)		233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	1	3,846,161	570.16	441,155			209,987		745,913			(220,276)		18,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	2	1,944,662	568.45	220,921			105,328		383,498			(110,488)		9,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	1,329,131	564.11	152,451			72,966		273,304			(76,751)		6,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	948,016	561.35	111,676			53,451		199,128			(55,915)		4,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	1,021,762	560.67	121,181			58,000		215,734			(60,674)		4,988		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	101,720	560.33	12,105			5,794		21,533			(6,094)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	58,221	555.65	7,237			3,464		12,765			(3,643)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	1	774,322	559.49	92,841			44,436		164,960			(46,741)		3,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	05/17/2024	1	144,751	556.4	14,847			3,950		27,584			(10,523)		445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/16/2024	2	2,440,453	557.53	288,455			138,879		531,536			(144,056)		11,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	74,497	557.19	8,858			4,277		16,286			(4,435)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	68,825	557.19	8,170			3,933		15,028			(4,102)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	215,587	552.54	26,754			12,880		48,709			(13,432)		1,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	442,250	557.53	52,407			25,305		96,436			(26,096)		2,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	594,547	556.35	71,167			34,262		130,633			(35,535)		2,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	3,359,877	560.95	385,378			186,081		714,053			(191,900)		16,521		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/16/2024	2	1,234,774	560.95	140,679			67,750		262,100			(70,315)		6,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	28,538	554.33	3,484			1,680		6,367			(1,737)		140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	195,777	554.33	23,885			11,499		43,660			(11,992)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	2	3,331,940	560.95	369,118	13,965		185,040		707,686			(190,967)		16,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	497,391	556.35	59,587			28,730		109,350			(29,876)		2,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	646,986	558.2	76,215			36,801		140,377			(38,160)		3,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	1	62,974	554.33	7,695			3,716		14,059			(3,853)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	243,333	558.2	28,640			13,809		52,765			(14,359)		1,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	1	1,541,309	558.2	181,258			87,263		334,025			(90,505)		7,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	957,142	557.53	113,326			54,639		208,590			(56,508)		4,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	127,525	556.19	15,086			7,305		28,203			(7,553)		628		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	1,211,255	555.52	144,139			69,796		269,200			(71,971)		5,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	135,321	554.35	16,293			7,889		30,334			(8,135)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	1,836,619	558.93	211,579			102,452		397,986			(105,645)		9,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	1	155,572	555.19	18,575			8,995		34,660			(9,300)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024	1	4,275,567	558.56	493,828			239,801		930,218			(246,576)		21,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	1	3,123,031	561.44	359,149			174,641		661,471			(179,574)		15,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	245,671	554.64	29,308			14,330		55,038			(14,776)		1,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	1,087,626	554.98	129,319			63,230		243,056			(64,748)		5,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	152,575	550.01	19,011			9,295		35,341			(9,584)		752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	98,716	555.65	11,658			5,700		21,953			(5,837)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	200,397	553.8	24,088			11,778		45,171			(12,060)		988		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	1,284,409	558.38	147,707			72,221		279,910			(73,955)		6,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	1,710,811	556.09	205,126			100,868		379,099			(102,423)		8,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	1,543,683	556.09	185,551			91,630		342,638			(92,270)		7,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	542,832	554.91	65,845			32,379		121,331			(32,878)		2,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	1	1,675,390	556.09	201,047			99,002		371,457			(100,249)		8,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	676,009	559.5	78,485			38,594		146,053			(39,189)		3,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	5,194,646	559.5	604,137			298,339		1,124,268			(300,422)		25,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	101,920	554.91	12,393			6,120		22,818			(6,205)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	1	95,674	556.76	11,414			5,621		21,108			(5,731)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	1	311,118	554.91	37,770			18,599		69,577			(18,963)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	796,155	556.76	94,902			46,667		175,552			(47,386)		3,942		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	1	381,054	552.9	47,213			23,315		86,562			(23,478)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	164,143	552.9	20,288			9,976		37,227			(10,130)		813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2024	1	3,356,000	558.4	392,652			194,441		734,174			(196,057)		16,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	1	5,014,620	556.25	584,705			289,943		1,118,866			(292,352)		24,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	672,017	557.12	80,844			40,310		147,846			(40,477)		3,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	121,006	555.94	14,726			7,343		26,854			(7,384)		603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	2,579,248	560.54	300,482			149,826		553,186			(150,447)		12,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	1	1,917,433	556.43	232,776			116,868		425,459			(116,070)		9,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	188,184	553.24	23,523			11,794		42,710			(11,745)		941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	726,609	555.25	89,155			44,700		162,531			(44,455)		3,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	19,107	553.24	2,394			1,205		4,344			(1,191)		96		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	3,526,597	556.43	427,776			214,477		782,082			(213,596)		17,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	1	77,497	555.25	9,517			4,778		17,345			(4,739)		388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	765,599	556.43	93,097			46,868		170,068			(46,295)		3,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	1	3,693,580	559.84	433,996			217,893		799,182			(216,405)		18,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	1	504,034	559.84	59,174			29,668		108,996			(29,546)		2,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	507,937	555.25	62,476			31,452		113,805			(31,024)		2,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	1,120,627	559.84	131,898			66,401		242,750			(65,590)		5,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	1	2,337,931	559.54	270,265			136,430		508,148			(133,838)		11,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	1	4,131,574	562.27	475,544			240,385		875,555			(235,166)		20,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	13,674	552.61	1,692			859		3,127			(835)		69		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	1,402,006	559.21	162,773			82,621		305,651			(80,382)		7,048		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	1,771,285	555.8		212,554		107,890		395,948			(104,965)		8,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/07/2025	2	3,946,638	564.8		452,021		230,994		818,761			(221,661)		19,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	94,771	560.17		11,335		5,792		20,358			(5,559)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	145,156	560.17		17,346		8,852		31,163			(8,519)		733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	1,264,354	564.8		144,769		74,072		262,461			(70,903)		6,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	895,417	561.36		105,928		54,199		190,765			(51,880)		4,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	91,684	560.17		10,975		5,615		19,707			(5,375)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	3,353,665	561.36		396,403		202,558		714,063			(194,411)		16,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	138,018	558.14		16,811		8,579		30,080			(8,256)		697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	63,535	558.14		7,751		3,966		13,862			(3,796)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	467,184	564.8		53,399		27,250		96,862			(26,225)		2,358		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	1	52,374	561.04		6,217		3,189		11,174			(3,028)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	1	2,660,819	565.68		302,003		154,937		548,127			(147,077)		13,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	1	3,979,988	567.18		453,719		233,394		808,847			(220,342)		20,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	3	3,027,173	572.13		346,070		182,640		586,714			(163,485)		15,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	209,344	566.86		25,121		13,012		42,169			(12,164)		1,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	883,453	573.63		99,388		51,479		168,749			(48,126)		4,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	1,940,261	570.13		225,652		116,878		381,034			(109,267)		9,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	201,590	568.93		23,707		12,279		39,962			(11,480)		1,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	341,028	569.9		40,412		21,121		67,236			(19,380)		1,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	660,693	569.9		78,160		40,746		130,094			(37,585)		3,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	86,091	567.83		10,400		5,435		17,247			(4,987)		440		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	279,951	569.9		33,146		17,302		55,159			(15,917)		1,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	1,986,254	571.11		232,392		121,151		387,416			(111,751)		10,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	157,404	567.83		18,999		9,917		31,515			(9,124)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	156,938	569.9		18,550		9,658		30,882			(8,932)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	700,902	574.62		79,412		41,504		133,133			(38,083)		3,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	232,534	567.83		28,020		14,589		46,500			(13,493)		1,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	1,271,523	571.11		148,895		77,818		248,329			(71,405)		6,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	746,815	574.62		84,390		43,939		141,567			(40,637)		3,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	2,942,185	574.62		332,761		173,475		558,099			(160,016)		15,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	811,744	571.11		94,974		49,574		158,431			(45,608)		4,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	3,489,739	571.11		407,950		212,404		680,225			(196,441)		17,780		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	1,166,235	574.62		132,018		68,910		221,370			(63,397)		5,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025	1	2,679,236	574.74		302,754		158,645		508,652			(144,129)		13,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	1	3,245,376	570.85		362,833		190,388		639,724			(172,470)		16,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	1	707,679	567.85		79,189		41,725		143,537			(37,585)		3,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	196,243	568.48		23,039		12,156		39,241			(10,918)		1,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	234,788	566.42		28,198		14,951		47,814			(13,290)		1,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	415,543	569.69		48,411		25,700		82,580			(22,785)		2,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	172,224	568.48		20,288		10,770		34,547			(9,549)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	4,044,894	569.69		470,826		249,641		803,325			(221,906)		20,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	240,847	573.18		27,119		14,379		46,544			(12,782)		1,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	1,536,221	569.69		178,355		94,105		304,325			(84,523)		7,868		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/20/2023	.01/22/2025	1	4,206,435	573.18		474,065		251,664		813,439			(223,128)		21,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/20/2023	.01/21/2025	1	760,786	568.48		89,545		47,478		152,512			(42,203)		3,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/20/2023	.01/17/2025	1	982,082	573.18		110,190		58,139		189,291			(52,219)		5,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/23/2023	.01/23/2025	1	367,153	572.17		43,397		23,098		71,151			(20,304)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/23/2023	.01/23/2025	2	1,323,191	576.9		150,005		79,867		246,965			(70,163)		6,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/23/2023	.01/23/2025	1	949,224	573.38		110,964		59,059		182,208			(51,915)		4,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/23/2023	.01/23/2025	1	101,270	570.09		12,213		6,500		19,946			(5,714)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.02/01/2023	.01/24/2025	2	2,727,423	577.07		308,825		164,848		508,561			(144,006)		14,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/25/2023	.01/24/2025	1	2,594,544	577.74		291,886		155,967		480,612			(135,947)		13,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/26/2023	.01/24/2025	1	1,117,919	577.83		130,349		69,939		205,637			(60,615)		5,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/26/2023	.01/24/2025	1	61,975	574.52		7,449		3,997		11,706			(3,464)		320		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	154,132	576.61		18,172		9,750		28,632			(8,450)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	400,448	581.38		45,130		24,215		71,556			(20,987)		2,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	166,537	579.19		19,751		10,662		30,246			(9,120)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	1	22,450	577.09		2,716		1,468		4,150			(1,253)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	1	1,559,686	583.98		177,024		95,676		272,529			(81,629)		8,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	1,065,079	579.19		126,212		68,054		193,307			(58,358)		5,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	1,325,801	583.98		150,213		80,995		231,323			(69,456)		6,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	2	3,074,530	583.98		348,565		188,340		536,830			(160,763)		15,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	1,558,069	580.42		182,606		98,577		280,158			(84,318)		8,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	120,424	577.09		14,559		7,860		22,245			(6,723)		626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	3,126,804	580.42		366,461		197,597		561,839			(169,445)		16,223		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	140,499	573.57		17,057		9,242		26,889			(7,817)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	1,900,393	576.87		223,866		121,299		354,309			(102,593)		9,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	589,304	575.66		70,186		38,030		110,934			(32,165)		3,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	1,700,270	580.42		193,661		104,933		308,038			(88,750)		8,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/31/2025	1	2,642,594	585.24		299,670		162,784		456,603			(136,922)		13,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	1	3,266,505	588.69		372,382		202,559		544,982			(169,867)		17,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	1,451,451	590.88		169,094		92,360		235,330			(77,009)		7,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	267,113	587.49		32,107		17,537		44,581			(14,622)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	188,168	589.63		22,185		12,118		30,838			(10,103)		981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	910,461	594.5		102,609		56,046		143,032			(46,730)		4,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	1,728,918	586.61		205,395		112,727		293,474			(93,004)		9,050		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	339,806	583.25		41,660		22,890		59,359			(18,838)		1,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	2,276,294	590.21		262,001		144,119		375,342			(118,312)		11,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	518,687	585.37		62,294		34,189		88,963			(28,207)		2,715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	3,397,057	590.21		390,662		214,649		559,714			(176,652)		17,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	1,181,247	586.61		140,450		77,170		200,659			(63,510)		6,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	156,257	583.25		19,173		10,546		27,316			(8,658)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	1,083,871	590.21		124,537		68,350		178,445			(56,391)		5,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	1,076,967	586.61		128,159		70,496		183,081			(57,873)		5,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	156,557	585.37		18,834		10,360		26,892			(8,505)		822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	1,218,822	585.34		147,477		81,325		210,015			(66,173)		6,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	146,485	581.98		18,252		10,065		25,950			(8,190)		770		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	1,493,123	588.93		174,845		96,416		249,634			(78,453)		7,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	2,121,525	589.43		248,643		137,642		353,162			(111,038)		11,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	347,161	582.57		42,562		23,659		61,407			(18,975)		1,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	1,284,965	583.81		155,738		86,569		224,987			(69,430)		6,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	95,219	580.46		11,893		6,611		17,135			(5,302)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	343,534	581.94		42,426		23,719		61,318			(18,779)		1,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	3,105,547	586.75		367,076		205,220		532,781			(162,476)		16,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	872,206	586.75		103,182		57,748		149,743			(45,608)		4,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	116,215	579.82		14,631		8,180		21,102			(6,476)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	1,832,947	583.17		223,986		125,358		324,126			(99,006)		9,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	2,926,521	583.17		357,036		199,390		516,777			(158,248)		15,452		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	2	384,575	581.94		43,626		24,671		68,596			(19,010)		2,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	23,622	577.95		3,024		1,690		4,354			(1,338)		125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	358,647	581.94		44,329		24,810		64,060			(19,594)		1,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	276,174	579.82		34,743		19,402		50,113			(15,399)		1,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	1,433,426	586.75		169,431		94,620		245,734			(75,097)		7,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	1	67,877	583.53		8,559		4,802		11,900			(3,759)		360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	1	2,134,710	586.9		261,289		146,594		363,976			(114,738)		11,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	3	1,956,847	590.5		229,527		128,936		323,694			(100,630)		10,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025	1	1,984,319	590.68		237,920		133,810		327,889			(104,151)		10,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	1	2,387,674	592.22		286,998		161,634		388,374			(125,414)		12,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	1,932,981	586.97		232,344		132,312		332,581			(100,619)		10,306		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	72,572	581.1		9,188		5,232		13,100			(3,979)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	162,993	581.1		20,668		11,782		29,441			(8,938)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	1,464,899	582.16		183,259		103,923		261,448			(79,798)		7,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	2,595,654	583.39		321,082		182,080		458,644			(139,812)		13,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	307,207	582.16		38,585		21,996		55,019			(16,687)		1,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	497,888	583.39		61,838		35,251		88,283			(26,743)		2,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	920,841	583.39		114,461		65,316		163,393			(49,433)		4,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	1,422,738	586.97		171,155		97,568		244,967			(74,019)		7,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	1,377,163	583.39		170,906		97,325		244,022			(74,013)		7,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	394,155	582.16		49,466		28,169		70,542			(21,422)		2,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	845,268	586.97		101,263		57,424		145,010			(44,094)		4,485		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	297,275	580.04		37,873		21,477		53,972			(16,491)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	344,211	586.97		41,443		23,649		59,309			(17,898)		1,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	179,673	582.16		22,585		12,888		32,200			(9,754)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	431,048	588.24		50,921		28,876		73,010			(22,173)		2,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/21/2025	1	1,768,049	579.55		213,580		122,171		327,922			(91,451)		9,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	2,420,545	578.99		291,918		167,211		451,372			(124,765)		12,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	03/15/2024	1	105,420	581.68		7,980		1,534		13,742			(6,434)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	1,360,559	580.76		164,355		94,533		249,398			(70,116)		7,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	662,379	577.22		82,665		47,547		124,873			(35,266)		3,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	192,383	574.95		24,490		14,086		36,917			(10,448)		1,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	856,226	576		107,970		62,101		162,966			(46,061)		4,581		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	60,153	573.91		7,730		4,446		11,636			(3,298)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	2,583,727	576.99		317,540		183,632		487,627			(134,477)		13,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	585,833	573.47		74,401		43,069		113,747			(31,466)		3,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	208,201	571.22		26,941		15,564		41,088			(11,425)		1,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	1,064,739	573.47		135,115		78,137		206,607			(57,221)		5,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	1,523,916	576.99		187,137		108,112		287,427			(79,360)		8,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	1,863,105	576.99		229,348		132,764		351,844			(96,996)		10,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	785,205	572.26		100,820		58,362		155,307			(42,639)		4,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	57,784	570.18		7,547		4,360		11,495			(3,200)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	2,003,333	572.26		256,827		148,373		395,759			(108,914)		10,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	3,031,261	573.47		384,364		222,053		593,309			(163,000)		16,278		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	1,184,819	578.56		145,259		84,286		222,729			(61,005)		6,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	705,828	573.82		90,275		52,382		137,661			(37,913)		3,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	840,301	575.04		106,382		61,728		162,358			(44,678)		4,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	152,353	569.89		20,187		11,713		30,614			(8,478)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	85,732	572.78		11,068		6,422		16,854			(4,648)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	02/28/2025	2	2,695,127	578.45		322,419		187,923		507,513			(134,612)		14,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	1	2,654,087	575.69		328,311		191,214		513,107			(137,171)		14,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	02/28/2025	2	830,582	576.92		107,186		66,262		158,708			(41,102)		4,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	2,218,072	572.19		286,797		167,727		439,535			(119,597)		11,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	491,317	573.4		62,839		36,750		96,467			(26,205)		2,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	180,708	570.12		23,799		13,918		36,374			(9,925)		975		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	2	2,248,389	582.67		276,064		162,378		407,588			(114,197)		12,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	380,578	577.89		49,171		28,908		71,646			(20,353)		2,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	899,242	579.12		114,923		67,500		167,556			(47,636)		4,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	135,241	573.93		18,082		10,620		26,235			(7,495)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	2,175,654	577.89		281,530		165,674		409,851			(116,376)		11,807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	913,737	576.84		119,060		69,929		173,317			(49,350)		4,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	458,677	579.12		58,665		34,490		85,522			(24,283)		2,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	1,371,681	582.67		169,814		99,739		248,487			(70,388)		7,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	799,624	579.12		102,352		60,232		149,191			(42,309)		4,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	151,733	575.79		19,953		11,719		29,016			(8,270)		822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	971,314	576.84		126,756		74,593		184,476			(52,397)		5,271		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	2,021,155	582.67		250,623		147,486		366,646			(103,600)		10,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	9,808	573.93		1,312		772		1,903			(543)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	2,337,854	577.89		301,817		177,271		439,830			(125,103)		12,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	1	1,759,216	582.34		217,615		128,360		320,372			(89,308)		9,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	1	711,069	577.57		91,728		54,106		134,449			(37,645)		3,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2023	03/07/2025	2	1,770,146	576.59		221,280		132,576		340,836			(88,767)		9,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	1,963,961	577.73		252,369		149,411		374,086			(103,022)		10,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	1,126,285	570.03		140,222		83,360		230,566			(57,128)		6,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	414,597	565.35		53,815		31,992		87,854			(21,925)		2,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	82,517	561.48		11,090		6,593		17,980			(4,518)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	205,143	564.33		26,874		15,976		43,793			(10,949)		1,116		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	793,329	566.55		101,943		60,603		166,641			(41,532)		4,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	242,575	560.71		30,055		17,959		53,817			(12,153)		1,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	24,766	555.69		3,212		1,918		5,688			(1,301)		135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	2	2,736,216	564.15		330,634		198,100		592,303			(133,116)		14,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	608,105	559.52		76,196		45,529		136,050			(30,811)		3,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	216,242	557.49		27,592		16,472		49,047			(11,173)		1,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	1,137,602	559.52		142,428		85,026		254,379			(57,673)		6,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	1,585,618	564.15		190,433		113,894		343,427			(76,901)		8,675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	2,756,592	564.15		330,515		197,309		596,380			(133,834)		15,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	112,660	555.69		14,623		8,738		25,887			(5,913)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	570,031	558.51		72,166		43,161		128,507			(29,142)		3,119		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	1,053,137	560.71		130,378		77,832		233,520			(52,793)		5,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	638,461	558.51		80,765		48,260		143,859			(32,659)		3,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	529,721	559.52		66,427		39,729		118,577			(26,825)		2,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	476,090	558.51		60,178		35,925		107,217			(24,367)		2,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	310,926	556.35		37,218		22,310		71,339			(14,918)		1,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	2	1,793,268	563		202,529		121,417		392,643			(81,167)		9,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	1,125,054	558.38		132,081		79,176		254,517			(52,941)		6,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	96,311	557.37		11,423		6,847		21,942			(4,578)		528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	129,591	559.56		15,046		9,019		29,075			(6,031)		710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/14/2025	1	2,470,783	568.24		286,611		172,202		516,294			(114,488)		13,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	1	2,479,806	566.2		271,043		163,072		527,866			(108,046)		13,598		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	523,531	566.46		61,934		37,417		110,268			(24,638)		2,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	1,907,605	571.14		215,941		130,458		388,158			(85,902)		10,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	421,370	567.66		49,300		29,784		87,976			(19,612)		2,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	81,993	564.4		9,888		5,974		17,529			(3,934)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,299,215	562.72		148,760		90,238		284,058			(58,812)		7,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	03/19/2025	2	2,152,127	566.18		239,899		146,426		459,494			(93,947)		11,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,840,119	566.18		203,701		123,566		392,435			(80,533)		10,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/17/2025	2	2,795,436	561.54		324,105		196,637		616,335			(128,078)		15,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	254,634	562.72		29,207		17,748		55,733			(11,515)		1,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	60,778	560.52		7,111		4,317		13,505			(2,807)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	461,302	561.54		53,511		32,518		101,818			(21,098)		2,544		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,247,562	560.52		145,840		88,467		277,050			(57,658)		6,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	232,751	562.72		26,673		16,194		50,916			(10,531)		1,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	1,508,032	561.54		174,781		106,117		332,669			(69,005)		8,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	2,677,238	566.18		296,638		180,102		571,287			(117,115)		14,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	81,114	557.69		9,750		5,914		18,374			(3,855)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	85,257	559.87		10,214		6,221		18,975			(3,996)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	83,315	562.72		9,706		5,912		18,175			(3,798)		460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	563,356	564.93		64,279		39,149		120,964			(25,149)		3,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	1,340,503	568.4		147,857		90,053		280,676			(57,848)		7,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	2	620,144	563.74		72,801		44,355		134,298			(28,468)		3,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/21/2025	2	2,568,723	572.49		290,746		177,518		518,381			(113,316)		14,197		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	2,720,249	566.61		310,108		189,558		579,192			(120,645)		15,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	1,312,784	566.96		144,275		88,555		278,635			(56,008)		7,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	407,438	561.29		47,304		29,035		90,059			(18,363)		2,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	57,161	563.5		6,499		3,989		12,438			(2,523)		316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	1,297,120	562.31		149,169		91,559		284,650			(57,908)		7,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	781,988	563.82		88,990		54,885		169,679			(34,283)		4,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	140,360	559.96		16,591		10,241		31,312			(6,383)		780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	26,123	562.8		3,004		1,853		5,709			(1,157)		145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/24/2025	2	1,074,982	568.49		117,455		72,398		225,406			(45,280)		5,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	2,534,773	563.82		288,204		177,600		549,712			(111,181)		14,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	89,228	562.8		10,270		6,340		19,513			(3,951)		496		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	3,189,124	568.49		346,977		214,183		669,455			(133,489)		17,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	111,107	565.02		12,488		7,696		23,889			(4,818)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	20,438	559.96		2,416		1,490		4,557			(931)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	424,675	563.82		48,370		29,858		92,197			(18,609)		2,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	334,883	559.96		39,550		24,372		74,631			(15,257)		1,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	338,432	562.8		38,886		23,963		73,929			(15,001)		1,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	2,344,264	568.49		254,822		157,163		491,829			(98,169)		13,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	137,420	565.02		15,460		9,535		29,563			(5,956)		763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	2	1,398,922	568.92		159,809		99,044		292,681			(60,877)		7,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	1	1,713,142	564.25		198,724		122,942		370,702			(75,847)		9,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	03/28/2025	2	2,262,678	568.31		255,827		158,957		476,278			(96,968)		12,604		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2025	2	2,088,006	573.46		237,164		147,340		419,341			(89,947)		11,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	3,238	566.99		398		248		680			(151)		18		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	638,665	575.62		72,361		45,113		125,729			(27,396)		3,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	2,206,590	570.9		261,481		163,020		449,962			(98,997)		12,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	1,257,949	574.77		150,451		94,161		247,546			(56,599)		7,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	186,259	571.87		22,873		14,315		37,453			(8,605)		1,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	636,983	575.82		75,546		47,359		124,514			(28,343)		3,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	1,880,197	575.82		222,803		139,558		367,307			(83,703)		10,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	869,188	580.58		98,566		61,790		163,853			(36,979)		4,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	1,363,685	580.58		154,369		96,613		256,745			(58,073)		7,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/01/2025	2	159,521	574.77		18,479		11,614		31,410			(6,903)		892		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	749,830	580.58		84,956		53,214		141,262			(31,916)		4,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	3,664,789	575.82		433,911		271,567		715,505			(163,236)		20,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/03/2025	2	1,851,600	579.54		208,153		131,114		352,709			(77,113)		10,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/04/2025	4	2,813,983	578.35		312,679		199,749		542,380			(113,086)		15,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	1	1,848,982	576.11		200,615		126,486		363,878			(74,200)		10,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	431,566	571.36		49,932		31,688		87,981			(18,349)		2,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	50,317	568.48		5,988		3,806		10,486			(2,194)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,241,921	572.4		142,324		90,392		251,404			(52,231)		7,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	869,795	577.13		95,156		60,387		169,874			(34,968)		4,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	2	749,391	577.13		82,023		51,940		146,090			(30,244)		4,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	2,798,502	572.4		320,429		203,349		566,176			(117,753)		15,759		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	1,039,308	577.13		113,908		72,402		203,229			(41,746)		5,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	206,829	571.36		23,951		15,212		42,189			(8,790)		1,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	2,647,588	572.4		302,619		191,589		534,707			(111,666)		14,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	86,309	568.48		10,262		6,512		17,968			(3,771)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	55,844	571.36		6,444		4,080		11,365			(2,378)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,134,506	577.13		124,228		78,900		221,709			(45,590)		6,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	46,121	568.48		5,488		3,486		9,606			(2,014)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	92,563	572.12		10,959		6,991		18,773			(3,973)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	79,898	569.23		9,716		6,197		16,550			(3,522)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	1,650,336	577.9		185,003		118,006		320,610			(67,067)		9,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717//\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	1	2,511,973	578.99		282,848		180,806		483,382			(102,150)		14,207		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	1	2,430,111	576.97		271,443		173,754		476,478			(97,794)		13,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,626,652	576.89		188,854		121,388		316,558			(67,874)		9,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/11/2025	2	543,877	575.85		64,049		41,311		106,670			(22,878)		3,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,048,238	581.66		116,354		74,788		196,731			(41,817)		5,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	2,363,476	581.97		267,309		172,576		443,411			(95,311)		13,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,958,434	577.19		231,879		149,815		381,220			(82,565)		11,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	157,751	576.15		18,835		12,160		30,929			(6,716)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	598,250	581.97		67,602		43,611		112,166			(24,137)		3,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	1,551,377	577.19		183,528		118,486		301,802			(65,438)		8,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	3,477,082	577.19		410,991		265,137		676,016			(146,742)		19,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	153,072	573.24		18,782		12,126		30,665			(6,697)		869		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,813,823	581.97		205,325		132,658		340,506			(73,110)		10,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	2,643,418	578.71		315,624		204,355		507,686			(111,397)		15,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	1,266,066	583.5		144,585		93,613		234,428			(51,030)		7,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	134,642	574.74		16,669		10,792		26,637			(5,883)		766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	1	2,036,578	583.82		232,781		150,924		375,959			(81,952)		11,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	171,225	572.26		21,044		13,719		34,647			(7,371)		975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	2,066,008	576.21		244,822		159,608		406,046			(85,755)		11,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	1,545,873	580.98		175,147		114,185		293,092			(61,350)		8,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	856,089	576.3		101,875		66,798		168,716			(35,302)		4,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	232,441	572.35		28,683		18,807		47,157			(9,939)		1,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	150,650	572.35		18,560		12,152		30,529			(6,449)		861		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	73,901	572.35		9,112		5,970		14,984			(3,162)		423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	782,527	576.3		93,042		60,963		154,127			(32,285)		4,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	2,916,901	576.3		346,528		226,888		574,174			(120,408)		16,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	96,175	575.25		11,551		7,574		19,102			(4,003)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	677,824	575.25		81,271		53,212		134,467			(28,239)		3,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	1,708,820	581.06		194,293		127,305		324,753			(67,419)		9,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	2,029,173	581.06		230,920		151,412		385,875			(80,019)		11,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	92,332	575.25		11,080		7,260		18,327			(3,845)		528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	1,489,836	581.06		169,245		110,813		282,960			(58,808)		8,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	207,296	575.59		24,793		16,290		41,068			(8,513)		1,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,532,150	581.41		173,439		113,961		290,593			(59,553)		8,785		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,925,940	576.64		228,031		149,831		378,602			(78,298)		11,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	1	3,532,156	575.81		394,895		260,013		705,843			(135,053)		20,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	1	2,437,811	573.06		272,060		179,380		499,464			(92,798)		13,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	12,122	572.83		1,476		978		2,451			(502)		70		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	1,214,890	576.79		142,628		94,430		238,637			(48,521)		6,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	67,639	575.74		8,015		5,307		13,390			(2,727)		388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	911,562	581.56		102,277		67,715		172,756			(34,794)		5,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	442,381	578.39		52,378		34,799		85,628			(17,698)		2,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	1,043,880	584.23		117,019		77,744		193,318			(39,540)		6,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	04/28/2025	2	2,827,948	579.44		329,081		218,715		543,097			(111,113)		16,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	04/29/2025	2	3,951,764	584.23		440,830		293,285		732,300			(148,547)		22,776		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	156,235	575.46		19,029		12,660		30,940			(6,412)		901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	939,955	579.44		110,351		73,365		180,624			(37,236)		5,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	843,416	579.44		99,101		65,932		162,171			(33,394)		4,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	243,218	578.39		28,821		19,161		47,106			(9,725)		1,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	6,910	575.46		841		559		1,367			(284)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	1,574,852	584.23		176,856		117,661		292,020			(59,595)		9,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/01/2025	2	2,024,016	577.9		240,419		160,381		394,515			(80,182)		11,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	130,252	574.58		16,047		10,698		26,016			(5,356)		752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	268,099	576.74		32,386		21,591		52,707			(10,810)		1,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	1,154,446	583.33		131,145		87,430		216,014			(43,775)		6,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2025	2	2,466,227	579.54		276,262		186,803		478,257			(89,625)		14,258		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	1	2,109,414	576.98		233,301		156,068		418,767			(77,341)		12,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	192,256	567.29		22,052		14,813		41,158			(7,290)		1,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	970,392	568.44		110,140		73,983		206,062			(36,411)		5,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	3,346,843	573.99		388,903		262,122		677,493			(127,684)		19,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,624,169	579.37		179,633		121,234		316,395			(58,816)		9,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	37,293	570.68		4,471		3,014		7,731			(1,468)		216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	103,420	572.83		12,173		8,215		21,135			(3,986)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	1,104,238	579.37		121,908		82,166		214,855			(40,024)		6,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	1,729,566	579.37		191,117		128,899		336,726			(62,661)		10,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	410,819	572.83		48,271		32,535		83,862			(15,848)		2,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,732,763	573.99		201,694		136,122		351,153			(66,039)		10,069		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	2,397,633	573.99		278,845		188,067		485,620			(91,425)		13,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	84,836	572.83		9,977		6,729		17,328			(3,271)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	1,392,165	574.97		162,187		109,682		279,804			(52,583)		8,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	1,054,097	580.37		116,583		78,842		203,588			(37,798)		6,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	1	3,627,934	578.95		403,789		273,624		710,303			(130,361)		21,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	1	2,222,802	579.67		244,508		165,916		432,338			(78,712)		12,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	1	1,329,018	579.97		144,730		98,616		257,784			(46,457)		7,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	2,213,879	573.86		257,917		176,432		450,677			(82,096)		12,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	126,933	570.56		15,245		10,422		26,442			(4,859)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	2,163,619	579.25		239,513		163,842		423,442			(76,238)		12,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	731,481	572.7		86,095		58,857		150,072			(27,442)		4,272		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	207,159	572.7		24,403		16,693		42,524			(7,768)		1,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	2,068,297	579.25		229,167		156,865		405,023			(72,846)		12,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	2,856,614	573.86		332,510		227,314		581,196			(105,985)		16,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	1,324,241	579.25		146,461		100,125		259,015			(46,683)		7,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	2,079,164	573.86		242,431		165,944		423,488			(77,062)		12,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	145,974	572.51		17,531		12,024		29,936			(5,516)		855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	76,925	574.66		9,062		6,215		15,534			(2,851)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	2,253,422	575.83		262,524		180,057		451,194			(82,600)		13,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	1,048,564	581.23		116,076		79,613		201,767			(36,522)		6,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	1	2,899,396	578.66		323,863		222,572		571,493			(101,456)		17,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	368,680	581.12		44,426		30,700		70,253			(13,834)		2,162		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,697,882	582.3		202,388		139,857		320,696			(63,021)		9,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	2,393,978	583.73		283,556		195,947		450,434			(88,295)		14,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	1,974,620	580.99		236,165		163,723		378,151			(73,014)		11,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	675,980	586.45		76,994		53,442		124,399			(23,739)		3,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	101,457	579.82		12,286		8,528		19,621			(3,788)		598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	100,165	577.65		12,370		8,586		19,682			(3,814)		590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	156,190	579.82		18,899		13,110		30,189			(5,835)		920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	241,372	577.65		29,761		20,632		47,376			(9,201)		1,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	1,333,782	586.45		151,651		105,134		245,147			(46,885)		7,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	1,348,708	580.99		161,440		111,988		258,437			(49,844)		7,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	2,484,741	586.45		282,764		196,148		456,976			(87,301)		14,628		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	649,813	579.82		78,562		54,464		125,525			(24,289)		3,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	2,189,932	586.79		250,309		174,083		401,979			(76,360)		12,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	1,908,946	581.33		229,455		159,580		365,083			(69,998)		11,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	1	2,633,831	582.69		302,627		210,884		502,456			(91,906)		15,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	1	3,789,641	579.98		436,946		304,902		741,065			(132,281)		22,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,731,671	579.31		201,220		141,188		340,694			(60,725)		10,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	312,485	584.22		36,936		26,042		58,991			(11,020)		1,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	748,888	584.22		88,369		62,235		141,208			(26,438)		4,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	2,642,840	584.22		310,798		218,375		497,121			(93,496)		15,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	3,272,890	578.79		405,838		285,817		642,413			(121,419)		19,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z\$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	35,550	575.46		4,526		3,180		7,132			(1,361)		210		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	700,272	578.79		86,974		61,323		137,608			(25,950)		4,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	95,283	577.62		11,948		8,420		18,873			(3,570)		565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	389,695	577.62		48,829		34,388		77,145			(14,609)		2,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	183,207	577.62		22,883		16,078		36,186			(6,884)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	2,733,920	584.22		322,876		227,521		515,807			(96,466)		16,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	123,761	577.62		15,532		10,951		24,528			(4,634)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,174,710	578.79		145,781		102,728		230,707			(43,555)		6,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	108,266	575.46		13,826		9,737		21,770			(4,136)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	1,922,127	578.79		237,575		166,927		376,419			(71,468)		11,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025	1	2,003,299	584.63		232,984		164,591		376,994			(68,525)		11,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	5,100,898	581.78		590,174		417,499		985,292			(173,010)		30,325		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,138,183	582.04		136,013		96,616		217,664			(39,740)		6,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	57,933	581.04		6,987		4,963		11,161			(2,041)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	87,510	580.63		10,589		7,522		16,910			(3,094)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	114,324	578.7		14,085		10,005		22,406			(4,115)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,783,983	586.5		204,623		145,353		329,979			(59,787)		10,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	6,041,137	594.07		706,209		503,465		1,043,575			(204,530)		36,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	2	514,976	589.56		67,418		50,777		92,170			(16,773)		3,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	221,833	588.13		27,352		19,500		40,112			(7,922)		1,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	62,192	586.17		7,805		5,564		11,414			(2,260)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	1,105,086	588.13		136,147		97,007		199,695			(39,484)		6,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	1	1,598,009	594.07		186,967		133,365		276,233			(54,075)		9,546		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	911,089	589.56		110,971		79,112		162,960			(32,139)		5,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	3,544,331	589.56		431,345		307,341		633,543			(125,096)		21,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	1	1,520,032	594.13		177,388		126,775		262,784			(50,717)		9,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	1	4,076,956	597.4		477,004		341,558		683,683			(135,728)		24,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/06/2025	2	3,863,423	597.23		457,249		327,952		648,935			(129,594)		23,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	309,102	592.75		38,205		27,508		53,633			(10,796)		1,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,639,396	594.18		200,006		144,005		281,317			(56,518)		9,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	1,247,109	593.97		153,644		111,012		215,001			(43,029)		7,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	88,666	590.55		11,261		8,140		15,703			(3,149)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	1,157,986	593.97		142,780		103,217		199,769			(39,932)		6,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	2,853,088	598.51		337,806		244,202		475,028			(94,475)		17,158		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	218,382	592.53		27,276		19,718		38,094			(7,628)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	1,209,563	598.51		142,970		103,245		201,108			(40,094)		7,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	3,970,079	598.51		469,660		339,343		660,544			(131,531)		23,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	677,553	592.53		84,491		61,015		118,039			(23,694)		4,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	136,426	590.55		17,299		12,492		24,131			(4,851)		819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	2,372,827	593.97		292,095		210,935		408,803			(81,914)		14,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	2,257,642	601.86		266,627		193,113		364,223			(73,678)		13,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	322,630	593.85		40,877		29,607		55,437			(11,296)		1,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	1	4,038,381	606.11		478,548		347,259		625,537			(131,584)		24,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	2,899,131	605.43		343,837		249,849		452,072			(94,202)		17,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	2,790,504	605.17		345,185		252,214		432,925			(94,228)		16,813		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	843,783	602.81		106,992		78,402		133,915			(28,980)		5,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	65,026	600.8		8,401		6,163		10,502			(2,269)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	1,950,219	608.9		234,611		171,919		294,563			(63,547)		11,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	4,432,230	608.9		533,641		391,239		669,957			(144,345)		26,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	3,372,406	604.27		422,900		310,204		529,742			(114,235)		20,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	4,991,215	608.9		601,441		441,167		755,025			(162,463)		30,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	5,042,354	604.27		631,303		462,608		790,910			(170,996)		30,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	99,051	600.8		12,788		9,375		15,985			(3,459)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	1	3,382,108	607.21		403,485		296,664		520,971			(107,081)		20,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	1	4,628,450	605.24		554,025		407,909		726,799			(146,475)		28,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	2,038,217	601.71		255,185		188,661		328,657			(67,209)		12,361		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,547,812	606.32		186,047		137,546		240,506			(49,000)		9,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	4,071,222	599.15		509,717		377,906		674,134			(133,182)		24,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	1,221,148	599.15		153,132		113,641		202,477			(39,902)		7,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	117,069	595.7		15,090		11,188		19,913			(3,943)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	293,377	599.15		36,760		27,267		48,612			(9,592)		1,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	1,029,853	603.73		123,891		91,853		164,453			(32,371)		6,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	1,527,265	603.73		184,035		136,575		244,227			(47,955)		9,305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	76,035	595.7		9,816		7,285		12,950			(2,558)		463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	1,993,738	603.73		240,046		178,056		318,596			(62,635)		12,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	104,491	596.33		13,197		9,812		17,762			(3,394)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	1,419,462	597.78		177,007		131,602		238,591			(45,523)		8,657		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	2,214,027	602.36		265,240		197,202		359,000			(68,215)		13,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	1	3,792,258	608.34		457,726		340,940		580,709			(117,093)		23,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	1	4,264,785	608.27		511,774		381,722		653,518			(130,397)		26,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	861,228	611.16		104,898		78,565		128,275			(26,620)		5,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	1,006,132	606.52		127,477		95,476		155,637			(32,350)		6,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	1,877,127	611.18		238,583		179,511		278,249			(59,972)		11,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	69,605	607.67		9,111		6,855		10,617			(2,290)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	4,973,852	611.18		631,679		475,065		736,724			(159,000)		30,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	186,276	607.67		24,346		18,310		28,392			(6,128)		1,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	885,365	611.18		112,618		84,773		131,339			(28,270)		5,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	1,416,026	615.86		172,755		129,923		201,751			(43,484)		8,667		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,269,560	615.86		155,267		116,877		181,171			(38,976)		7,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	3,003,530	615.86		367,031		276,157		428,274			(92,259)		18,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	1	2,663,873	618.8		328,988		248,097		369,392			(81,459)		16,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	1	2,035,435	616.58		251,376		189,829		288,611			(61,723)		12,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,811,458	612.76		225,889		171,289		266,798			(55,231)		11,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,543,505	608.1		200,193		151,804		236,151			(48,948)		9,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	173,545	604.25		23,029		17,518		27,478			(5,576)		1,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	1,789,257	612.4		222,226		169,184		265,684			(53,662)		11,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,970,682	612.4		244,365		185,959		292,401			(59,088)		12,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	772,881	606.27		100,861		76,721		120,421			(24,422)		4,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	142,222	606.27		18,574		14,135		22,175			(4,491)		877		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	128,325	604.25		17,042		12,968		20,333			(4,121)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	780,512	607.74		100,686		76,621		120,273			(24,346)		4,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	1,283,300	612.4		159,001		120,946		190,265			(38,500)		7,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	376,584	607.74		48,617		37,013		58,072			(11,740)		2,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	3,936,785	607.74		507,452		385,998		606,196			(122,871)		24,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	1,233,367	607.95		157,994		120,500		189,949			(37,607)		7,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	75,599	604.45		9,972		7,605		11,972			(2,374)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	2,799,280	612.6		344,591		262,816		415,159			(82,023)		17,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	1	2,430,299	617.76		299,170		228,584		342,749			(70,802)		15,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	2,538,878	622.14		307,712		235,433		342,642			(72,502)		15,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	1,268,951	626.05		151,767		116,599		164,568			(35,600)		7,845		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	2,406,189	621.29		299,571		230,153		325,048			(70,270)		14,875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	298,544	617.38		38,214		29,448		41,975			(8,875)		1,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,992,001	623.62		242,028		186,508		265,726			(56,209)		12,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	2,909,757	623.62		353,245		272,100		387,825			(82,150)		18,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,002,682	618.88		126,839		97,783		139,333			(29,417)		6,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,204,044	618.88		152,191		117,279		167,181			(35,345)		7,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	4,556,730	618.88		575,515		443,313		632,192			(133,841)		28,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,049,653	623.62		127,638		98,398		140,137			(29,602)		6,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,359,758	619.43		171,466		132,421		188,068			(39,172)		8,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,322,021	624.17		160,229		123,743		175,665			(36,605)		8,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	1	2,591,679	627.42		313,334		242,415		333,441			(71,154)		16,122		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	3,988,297	628.95		482,983		374,179		505,138			(109,167)		24,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	2,108,270	623.96		267,961		208,455		278,838			(60,282)		13,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	1,174,499	628.74		143,524		111,652		149,077			(32,288)		7,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	2,988,753	622.71		380,468		296,734		401,309			(84,838)		18,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	1,091,965	622.71		139,226		108,668		146,862			(30,960)		6,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,707,895	627.48		331,717		258,812		349,387			(73,866)		16,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	826,850	627.48		101,372		79,123		106,777			(22,542)		5,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	1,603,081	627.48		196,217		153,033		206,660			(43,753)		9,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	1,349,874	622.71		171,974		134,177		181,401			(38,295)		8,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	993,041	625.14		126,811		99,153		130,435			(27,756)		6,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	2,955,319	629.92		362,618		283,528		372,550			(79,369)		18,482		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	54,666	623.62		7,068		5,527		7,273			(1,547)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	1	1,877,187	631.79		231,457		181,292		232,334			(50,344)		11,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	1,874,687	634.57		230,774		181,005		219,783			(49,948)		11,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	210,130	625.35		27,296		21,498		27,498			(5,879)		1,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	105,779	623.27		13,973		11,005		14,089			(3,009)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	686,889	631.67		84,762		66,757		85,120			(18,255)		4,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,551,132	632.51		199,476		157,553		189,787			(42,511)		9,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	3,151,518	632.51		404,970		319,743		385,256			(86,423)		19,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	2,150,603	637.35		265,815		209,950		245,601			(56,649)		13,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	414,206	630.98		53,930		42,596		51,359			(11,493)		2,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	723,638	632.51		93,132		73,586		88,619			(19,821)		4,549		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	373,784	630.98		48,629		38,395		46,306			(10,378)		2,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	84,806	628.88		11,220		8,859		10,699			(2,394)		532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	82,642	631.6		10,694		8,464		10,200			(2,238)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	2,703,258	637.98		332,230		262,959		307,198			(69,537)		17,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	195,741	629.49		25,760		20,389		24,604			(5,392)		1,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	1	3,114,652	636.35		388,709		308,194		360,549			(80,826)		19,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	2,930,177	631.47		363,928		288,943		357,279			(75,278)		18,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	2,582,071	624.9		333,345		265,757		342,241			(68,590)		16,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	1,329,358	629.69		165,106		131,630		169,150			(33,972)		8,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	223,715	620.09		29,172		23,330		31,156			(5,930)		1,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	133,425	618.02		17,666		14,118		18,871			(3,601)		842		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	2,800,402	626.35		346,690		277,161		369,843			(70,569)		17,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	1,059,821	621.59		136,505		109,167		145,780			(27,748)		6,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	368,728	626.35		45,685		36,536		48,737			(9,287)		2,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	5,620,603	626.35		695,269		555,641		741,680			(141,717)		35,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	102,597	620.09		13,368		10,687		14,277			(2,721)		648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	2,967,554	621.59		381,627		304,987		407,542			(77,787)		18,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	121,680	618.02		16,123		12,889		17,223			(3,282)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	2,905,858	634.71		357,711		286,561		344,187			(71,444)		18,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	1,696,339	629.89		217,301		174,079		209,788			(43,401)		10,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	141,632	628.36		18,370		14,716		18,177			(3,669)		897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	1	2,106,827	632.74		258,929		207,783		255,027			(51,361)		13,348		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	1,901,201	629.8		234,228		188,219		237,348			(46,204)		12,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	1,040,803	625.27		133,431		107,665		138,240			(26,174)		6,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	1,360,805	630.06		167,787		135,387		173,548			(32,913)		8,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	771,228	626.14		100,028		80,956		101,967			(19,378)		4,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	52,256	622.54		6,976		5,646		7,119			(1,351)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	200,990	624.63		26,370		21,335		26,890			(5,115)		1,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	2,608,660	630.93		325,039		262,978		322,947			(63,054)		16,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	1,083,081	626.14		140,367		113,566		143,081			(27,230)		6,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	823,257	630.93		102,496		82,899		104,339			(19,910)		5,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	1,237,403	630.93		154,304		124,883		157,097			(29,892)		7,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	218,407	624.63		28,677		23,209		29,243			(5,555)		1,390		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	1,874,615	626.14		242,763		196,347		247,443			(47,158)		11,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	83,848	622.54		11,185		9,050		11,414			(2,170)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	275,571	625.17		36,265		29,400		36,730			(6,896)		1,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	106,847	623.08		14,296		11,590		14,491			(2,718)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	3,105,905	631.48		388,238		314,745		382,958			(73,824)		19,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	859,472	626.68		111,731		90,581		113,115			(21,246)		5,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	1	1,920,657	624.34		239,890		194,808		255,146			(45,287)		12,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	184,332	608.43		24,313		19,853		28,919			(4,536)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	98,691	606.4		13,244		10,815		15,729			(2,471)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	1,099,136	609.9		143,217		116,944		170,467			(26,718)		7,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	368,740	609.53		47,862		39,184		57,550			(8,827)		2,358		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	2,973,721	609.53		385,692		315,662		463,787			(71,229)		19,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	164,645	606.03		21,980		17,989		26,385			(4,059)		1,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	2,071,255	614.2		258,493		211,623		311,582			(47,673)		13,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	889,841	614.2		111,141		91,017		133,958			(20,469)		5,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	1,349,274	614.2		168,254		137,705		202,825			(31,073)		8,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	93,722	608.06		12,324		10,093		14,806			(2,270)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	543,188	609.53		70,560		57,784		84,834			(12,995)		3,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	126,188	608.06		16,581		13,575		19,921			(3,058)		807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	269,910	608.06		35,439		29,005		42,581			(6,545)		1,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	109,099	606.05		14,663		12,028		17,515			(2,648)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	455,017	609.55		59,425		48,747		71,100			(10,731)		2,915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	3,233,635	614.22		406,145		333,161		487,052			(73,339)		20,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	136,577	608.08		18,055		14,811		21,587			(3,260)		875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	820,509	611.11		103,220		84,813		127,392			(18,498)		5,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	1,234,820	617		154,229		126,900		181,222			(27,465)		7,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	1,896,797	605.7		246,773		203,886		307,491			(43,668)		12,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	259,733	604.24		34,207		28,262		42,578			(6,053)		1,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	681,925	610.34		85,309		70,483		106,649			(15,096)		4,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	2,382,135	613.44		301,340		249,599		362,780			(52,693)		15,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	550,436	613.44		69,575		57,612		83,767			(12,183)		3,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	337,623	607.31		44,904		37,183		53,895			(7,863)		2,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	1,052,919	608.78		138,459		114,685		166,294			(24,211)		6,772		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	2,585,803	608.78		339,775		281,354		408,114			(59,495)		16,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	163,252	607.31		21,745		18,017		26,094			(3,797)		1,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	147,490	605.28		19,941		16,512		23,913			(3,492)		948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,215,950	613.44		153,939		127,544		185,312			(26,882)		7,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,498,380	612.81		196,737		163,273		228,139			(33,642)		9,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	42,362	611.33		5,630		4,672		6,525			(963)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	2,301,852	617.51		290,724		241,273		337,660			(49,713)		14,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	1	986,605	624.87		122,931		102,190		134,833			(20,853)		6,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	1,096,773	625.12		136,329		113,483		149,520			(22,970)		7,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	723,074	617.48		93,277		78,074		105,369			(15,610)		4,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	247,446	613.94		32,861		27,505		37,086			(5,499)		1,596		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	170,402	615.99		22,255		18,627		25,128			(3,724)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	440,651	622.21		54,685		45,772		61,809			(9,152)		2,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	676,141	616.04		87,493		73,451		100,248			(14,423)		4,381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	276,173	616.6		35,543		29,831		40,736			(5,867)		1,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	55,270	613.06		7,290		6,110		8,353			(1,212)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	187,165	616.6		24,107		20,238		27,628			(3,974)		1,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	126,874	616.04		16,405		13,768		18,797			(2,708)		821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	73,201	616.6		9,414		7,899		10,789			(1,556)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	759,702	616.04		98,154		82,357		112,472			(16,225)		4,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	203,819	613.99		26,680		22,362		30,579			(4,434)		1,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	186,540	612		24,828		20,811		28,427			(4,127)		1,203		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	234,344	621.32		29,012		24,356		33,310			(4,783)		1,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	2,178,334	616.04		280,352		234,984		321,556			(46,597)		14,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	66,523	615.11		8,628		7,232		9,893			(1,434)		429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	64,742	613.99		8,514		7,145		9,748			(1,405)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	1,039,077	621.32		128,014		107,298		147,017			(21,277)		6,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	1,231,103	621.32		152,287		127,813		174,858			(25,139)		7,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	711,378	616.6		91,128		76,381		104,544			(15,146)		4,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	2,498,813	617.48		310,852		261,389		361,271			(49,753)		16,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	1	1,059,926	615.74		132,703		111,740		159,069			(21,087)		6,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	1	2,131,464	615.91		265,367		224,373		312,935			(41,862)		13,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,280,858	616.91		159,979		135,587		190,651			(24,915)		8,333		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	291,971	612.22		37,927		32,152		45,115			(5,899)		1,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	2,203,107	611.67		287,065		243,235		341,395			(44,768)		14,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	520,517	616.91		64,908		54,998		77,420			(10,123)		3,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,855,372	611.67		372,341		315,569		442,779			(57,987)		18,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	165,997	609.63		22,011		18,655		26,149			(3,428)		1,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	82,511	607.66		11,131		9,436		13,204			(1,731)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	218,441	612.22		28,332		24,006		33,706			(4,418)		1,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,480,312	611.67		193,181		163,766		229,710			(30,044)		9,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	236,183	609.63		31,294		26,516		37,180			(4,880)		1,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	335,837	612.22		43,592		36,945		51,856			(6,789)		2,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	93,094	616.37		12,540		10,648		13,739			(1,904)		607		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	2,074,035	625.76		258,632		219,607		277,438			(39,272)		13,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	84,205	618.38		11,157		9,474		12,231			(1,694)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	1	1,041,148	622.24		130,352		110,862		147,585			(19,615)		6,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,284,142	624.32		160,261		136,486		178,400			(23,929)		8,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	1,003,922	630.62		125,390		107,230		131,120			(18,576)		6,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	700,440	625.83		90,917		77,750		95,162			(13,469)		4,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	75,193	623.18		9,971		8,527		10,438			(1,477)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	262,582	619.4		34,346		29,446		38,102			(5,014)		1,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	352,393	614.78		47,749		40,919		52,947			(6,989)		2,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	682,653	618.84		89,632		76,828		99,422			(13,102)		4,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	777,620	624.14		97,669		83,697		108,472			(14,296)		5,084		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	504,657	619.4		65,908		56,480		73,119			(9,647)		3,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,353,669	624.14		170,156		145,848		188,973			(24,873)		8,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	2,203,023	618.84		289,037		247,689		313,887			(42,308)		14,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	1,214,120	618.84		159,535		136,776		176,955			(23,288)		7,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	2	2,145,172	623.01		264,084		227,350		296,516			(36,996)		14,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	1	1,936,308	617.71		254,237		218,316		279,547			(36,171)		12,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	1,417,231	621.88		178,713		153,708		202,664			(25,181)		9,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	1	4,237,108	617.59		532,181		458,348		618,122			(74,360)		27,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	483,216	603.05		63,640		55,037		81,744			(8,817)		3,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	404,874	600.5		54,496		47,130		69,790			(7,550)		2,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	748,339	607.67		94,815		81,998		122,292			(13,136)		4,908		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,712,617	604.27		216,817		187,928		289,454			(29,620)		11,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	974,249	599.13		128,893		111,743		171,102			(17,584)		6,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	486,431	597.14		65,328		56,611		86,566			(8,937)		3,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	264,923	597.14		35,606		30,861		47,174			(4,864)		1,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	61,655	597.14		8,293		7,189		10,985			(1,131)		406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	339,405	604.27		43,003		37,281		57,400			(5,867)		2,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	2,830,240	599.13		373,875		323,990		496,460			(51,146)		18,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	668,534	604.27		84,570		73,286		112,919			(11,569)		4,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,897,338	605.19		240,013		208,407		318,409			(31,849)		12,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,623,960	600.04		214,688		186,416		283,066			(28,488)		10,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	1	1,332,216	599.16		168,659		146,680		236,200			(22,149)		8,786		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	1	1,643,853	597.87		208,769		181,813		294,822			(27,169)		10,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	1,044,411	596.64		137,653		120,376		187,758			(17,750)		6,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	2,037,248	601.76		257,101		224,830		352,883			(33,152)		13,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,304,362	595.14		303,484		265,966		420,771			(38,557)		15,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	2,106,899	595.14		277,268		242,943		384,492			(35,275)		13,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	112,213	593.16		15,014		13,155		20,768			(1,910)		742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	1,058,457	595.14		139,505		122,282		193,384			(17,700)		7,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	187,423	600.24		23,653		20,733		33,011			(3,001)		1,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	1,340,047	600.24		168,980		148,090		235,876			(21,469)		8,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	276,491	639.98		34,423		34,423		34,405			(94)		1,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	1,166,691	593.92		152,720		136,777		209,377			(16,482)		7,803		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	1,043,399	594.36		137,833		121,006		192,053			(16,970)		6,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	954,909	593.08		125,857		111,681		178,355			(14,766)		6,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	1	1,035,949	594.34		129,908		117,969		194,781			(12,084)		6,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	131,827	573.54		17,770		16,255		29,117			(1,580)		890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	1	741,398	594.07		77,063		69,064		127,987			(8,105)		4,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	235,361	582.73		31,844		28,822		48,019			(3,137)		1,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	01/09/2025	1	1,583,741	562.23		191,555		163,940		334,894			(28,668)		8,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	123,758	598.54		16,534		15,442		22,316			(1,154)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	2	2,582,762	607.67		320,034		299,423		428,893			(20,992)		17,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	281,005	600.19		36,980		34,596		50,175			(2,428)		1,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	895,963	628.56		105,365		102,313		127,343			(3,469)		6,226		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	2,673,638	625.21		333,135		323,996		381,186			(10,453)		18,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	617,615	644.6		71,211		70,233		76,299			(1,073)		4,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	502,459	577.32		65,571		59,987		108,361			(5,823)		3,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	703,777	620.12		85,720		80,892		106,824			(5,153)		4,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	117,338	614.16		15,442		14,696		18,555			(825)		807		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	758,750	624.06		92,795		88,461		111,616			(4,690)		5,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	2,122,029	599.46		268,437		235,665		376,586			(33,050)		14,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	1	978,319	597.66		122,877		108,192		176,519			(14,813)		6,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	815,065	589.39		106,284		94,100		156,744			(12,684)		5,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	2,277,020	581		296,923		271,122		475,401			(26,882)		15,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	656,890	606.79		80,009		73,965		111,438			(6,340)		4,463		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	317,871	606.79		38,748		35,825		53,959			(3,066)		2,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	428,508	599.33		55,577		51,373		76,636			(4,410)		2,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	303,423	593.26		40,234		37,515		57,161			(2,870)		2,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	365,392	602.02		47,355		44,302		64,410			(3,109)		2,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	33,607	609.62		4,392		4,138		5,510			(271)		230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	296,107	638.01		36,362		35,712		38,395			(796)		2,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	338,963	642.47		41,150		40,867		42,402			(506)		2,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	1	991,073	651.94		113,676		113,052		114,756			(778)		6,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	158,831	639.98		19,790		19,790		19,780			(54)		1,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	1,320,590	582.27		164,942		150,875		275,562			(14,666)		8,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,840,551	645.04		213,320		209,511		219,309			(4,663)		12,889		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,350,423	649.75		154,488		153,208		158,766			(2,119)		9,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	78,660	620.1		10,234		9,967		11,931			(280)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	1,184,112	649.55		135,344		134,412		139,831			(1,666)		8,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	103,786	643.56		12,568		12,568		12,562			(34)		734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	280,591	623.13		35,551		34,576		41,607			(1,116)		1,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	986,677	647.45		114,652		112,765		118,505			(2,039)		6,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	1	1,415,853	603.52		175,566		156,058		243,509			(19,694)		9,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	1	1,326,072	604.26		164,963		146,835		226,560			(18,304)		8,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	746,658	599.49		93,482		83,553		133,112			(10,259)		4,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	737,301	593.92		96,586		86,517		132,396			(10,410)		4,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	1,190,995	591.61		149,470		135,303		228,887			(14,702)		8,008		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	582,674	630		69,688		67,773		81,956			(2,190)		4,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	2	2,259,455	630.44		270,630		263,643		309,118			(7,360)		15,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,303,250	599.01		163,428		146,390		225,511			(17,614)		8,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	1	998,350	606.9		126,691		113,830		167,303			(12,998)		6,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	148,628	588.81		19,946		18,020		28,849			(1,997)		996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	58,440	597.01		7,790		6,989		10,560			(810)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	787,663	598.17		99,167		87,966		141,733			(11,667)		5,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	340,186	575.4		45,109		41,262		74,247			(4,011)		2,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,629,280	601.15		208,222		192,491		282,797			(16,498)		11,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	625,388	599.01		78,361		70,181		108,148			(8,457)		4,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	2	2,257,084	590.24		283,384		256,961		439,373			(26,738)		15,198		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	1	744,170	593.65		92,128		84,662		141,305			(7,572)		5,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	223,203	597.69		29,396		27,178		40,428			(2,326)		1,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	2,830,864	601.15		361,501		334,153		491,073			(28,683)		19,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	702,504	605.33		85,776		79,649		120,956			(6,228)		4,784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	1	710,418	599.13		90,973		84,542		124,692			(6,793)		4,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,607,435	600.18		211,860		197,872		286,521			(14,781)		10,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	59,341	639.09		7,418		7,356		7,598			(102)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	1,270,243	645.71		151,032		151,032		150,928			(413)		8,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	1,127,253	583.94		147,107		134,797		230,335			(12,477)		7,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	35,497	597.69		4,671		4,318		6,426			(370)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	3,562,230	586.58		466,652		422,362		708,197			(45,963)		23,933		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	864,667	595.67		111,888		103,246		159,846			(9,055)		5,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	79,102	614.5		10,260		9,697		12,496			(575)		544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	514,606	629.84		60,929		58,670		72,114			(2,497)		3,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	139,262	598.54		18,619		17,392		25,125			(1,297)		951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	140,352	581.39		18,990		17,218		29,002			(1,792)		945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	134,168	583.28		17,858		16,192		27,378			(1,686)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	426,816	577.32		55,785		51,040		92,092			(4,947)		2,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	783,901	601.15		100,261		92,697		132,857			(7,933)		5,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	276,983	600.18		36,562		34,154		49,429			(2,544)		1,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	1,259,345	625.06		155,403		149,648		183,196			(6,360)		8,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	316,482	591.94		42,155		37,761		57,645			(4,543)		2,118		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	817,336	599.01		107,153		96,129		145,608			(11,140)		5,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	2,753,535	577.32		359,061		328,440		593,545			(31,927)		18,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	215,040	629.84		25,482		24,538		30,157			(1,043)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	86,536	618.25		11,103		10,781		13,292			(366)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	796,877	630		95,227		92,607		112,003			(2,996)		5,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	1,414,801	599.01		177,133		158,616		244,510			(19,143)		9,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	1,049,087	582.27		131,136		119,968		219,019			(11,645)		7,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	06/05/2025	1	1,609,940	589.61		193,368		174,601		288,192			(19,636)		9,626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	407,304	584.63		54,253		49,104		82,048			(5,344)		2,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	1	1,331,211	617.19		160,943		150,788		206,976			(10,348)		9,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	372,331	618.9		44,978		42,372		56,993			(2,776)		2,548		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	75,679	634.46		9,573		9,402		10,096			(209)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	1,318,466	642.47		159,930		158,828		164,801			(1,969)		9,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	246,622	650.65		28,164		28,164		28,143			(77)		1,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	1	384,260	624.35		45,304		43,811		56,776			(1,552)		2,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	657,555	586.58		86,205		78,035		130,795			(8,479)		4,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	154,130	636.61		19,390		19,015		20,092			(452)		1,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	308,992	602		40,169		37,524		54,437			(2,795)		2,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	1,331,172	618.25		170,789		162,813		204,572			(8,633)		9,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	414,554	623.13		52,441		50,998		61,387			(1,650)		2,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	2,702,824	625.65		335,961		327,205		384,023			(9,192)		18,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	1,934,860	623.78		237,020		230,155		278,630			(7,803)		13,445		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	3,488,671	645.71		414,454		414,454		414,182			(1,134)		24,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	511,764	650.65		58,392		58,392		58,350			(160)		3,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	1	1,517,904	591.47		190,345		174,679		293,660			(15,884)		10,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ASD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	145,151	597.69		19,087		17,643		26,260			(1,514)		985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ASS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	1	958,004	604.27		101,905		92,846		150,375			(9,201)		5,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817DSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	376,585	640.39		46,395		45,632		47,857			(825)		2,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	1	1,900,143	621.91		230,297		218,276		277,942			(12,602)		13,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817CSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	51,793	619.52		6,692		6,444		7,855			(274)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817DST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	1	1,030,256	651.21		119,613		117,808		119,415			(1,964)		7,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	753,341	582.27		94,243		86,228		157,354			(8,357)		5,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	178,344	620.12		21,740		20,517		27,089			(1,305)		1,225		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	104,770	621.71		13,065		12,686		15,684			(430)		728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	507,370	650.65		57,840		57,840		57,800			(158)		3,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	1,930,672	625.21		240,176		233,568		274,877			(7,557)		13,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	1	3,213,087	653.37		365,971		364,462		355,287			(2,005)		22,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,576,467	622.15		191,856		181,329		229,914			(10,761)		10,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	130,300	619.52		16,809		16,184		19,734			(690)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	1	2,496,479	644.62		298,080		296,032		298,372			(3,660)		17,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	411,584	638.01		50,625		49,722		53,451			(1,105)		2,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	3,934,650	644.62		469,010		465,780		469,494			(5,774)		27,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	179,289	638.9		22,411		22,257		23,068			(276)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	779,206	614.35		99,583		93,974		123,479			(5,986)		5,349		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	399,631	614.7		52,751		50,284		63,012			(2,670)		2,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	1	887,802	624.25		106,803		102,114		130,650			(4,821)		6,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	308,273	630		36,900		35,888		43,392			(1,158)		2,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	339,134	634.46		42,867		42,100		45,212			(938)		2,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	698,256	640.14		84,349		82,845		89,173			(1,841)		4,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	3,135,295	640.14		378,117		371,355		388,758			(8,276)		21,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	1	777,232	625.44		91,480		88,343		113,688			(3,254)		5,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	114,444	610.81		15,049		14,201		18,601			(906)		785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	715,654	617.44		91,389		87,246		110,867			(4,256)		4,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	1,721,451	645.04		199,344		195,779		204,951			(4,363)		12,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	4,258,681	625.06		524,669		505,184		604,234			(21,532)		29,509		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,684,308	640.14		203,296		199,666		209,007			(4,444)		11,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	2,011,176	627.42		238,525		230,018		281,764			(8,810)		13,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	479,287	607.65		59,336		55,423		81,041			(4,134)		3,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	113,881	643.56		13,780		13,780		13,773			(38)		805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	96,252	638.9		12,022		11,939		12,375			(148)		677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	1,764,843	620.12		214,781		202,669		261,830			(12,928)		12,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	1,862,418	623.24		226,470		216,204		269,952			(10,548)		12,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	475,216	607.65		58,879		55,002		80,402			(4,097)		3,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	324,504	594.89		42,445		39,576		60,449			(3,028)		2,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,232,346	625.06		151,948		146,313		179,142			(6,227)		8,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,754,344	614.35		224,381		211,761		272,478			(13,469)		12,052		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	103,414	598.54		13,516		12,515		18,655			(1,017)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	07/25/2025	1	1,162,826	626.87		99,408		90,964		150,207			(8,575)		7,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,525,832	605.99		187,067		173,210		261,023			(14,075)		10,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	1,159,780	602.3		142,305		132,687		205,096			(10,151)		7,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	1	202,697	602.81		21,874		19,930		32,193			(1,975)		1,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	1	150,734	586.17		16,975		15,212		27,645			(1,785)		899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	783,636	606.79		95,369		88,154		130,381			(7,567)		5,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	01/06/2025	1	1,632,271	561.36		198,918		170,043		347,339			(29,974)		8,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	123,346	580.11		16,627		15,236		25,850			(1,410)		835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	187,789	584.63		25,051		22,680		37,867			(2,461)		1,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	1	598,722	605.61		73,104		67,789		102,832			(5,400)		4,077		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	67,875	593.87		8,919		8,230		12,706			(722)		460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	116,532	590.03		15,778		14,133		21,517			(1,701)		780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	2,382,278	588.95		297,547		272,649		470,641			(25,237)		16,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	05/16/2025	1	1,464,786	587.76		151,098		134,220		265,438			(17,557)		8,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	185,414	579.07		24,586		22,449		39,207			(2,226)		1,249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	1,103,123	585.98		137,780		125,808		222,781			(12,474)		7,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	161,822	590.03		21,895		19,609		29,863			(2,363)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	785,024	594.39		102,681		91,776		145,125			(11,268)		5,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	1,044,315	598.17		131,688		116,835		188,027			(15,472)		6,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	257,447	575.4		34,163		31,254		56,215			(3,034)		1,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	1	924,223	588.43		116,175		105,643		182,812			(10,663)		6,228		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	353,303	586.58		46,353		41,966		70,313			(4,553)		2,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	742,133	591.61		93,063		84,231		142,546			(9,166)		4,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	1	554,534	599.87		70,481		63,414		98,941			(7,145)		3,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	1,858,534	604.14		233,432		209,416		313,354			(24,269)		12,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	116,683	591.94		15,531		13,909		21,240			(1,676)		780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	62,012	586.9		8,458		7,642		12,196			(847)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	2,630,665	593.92		344,091		308,120		481,435			(37,186)		17,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	1,106,576	590.77		146,068		131,965		211,916			(14,627)		7,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	279,091	591.61		35,054		31,736		53,666			(3,443)		1,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	197,476	582		26,205		24,012		40,873			(2,223)		1,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	06/12/2025	2	1,068,551	597.28		111,988		101,424		178,766			(10,719)		6,432		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	92,317	599.33		11,983		11,077		16,520			(949)		627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	687,869	602		89,354		83,463		121,115			(6,225)		4,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	1	151,936	624.5		17,731		16,976		22,307			(777)		1,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	1,493,874	593.08		196,444		174,256		278,704			(23,111)		9,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	1,585,668	593.08		208,832		185,278		295,998			(24,535)		10,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	312,575	595.84		39,509		35,695		57,779			(3,956)		2,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	184,835	623.13		23,400		22,757		27,390			(735)		1,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	2,466,841	625.21		307,122		298,684		351,458			(9,650)		17,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,834,182	602		238,077		222,358		317,042			(16,610)		12,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	339,928	612.49		44,123		41,638		54,611			(2,652)		2,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	752,333	623.51		91,634		87,210		110,921			(4,896)		5,176		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	1	73,551	595.2		9,749		9,059		13,281			(728)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	596,123	601.26		73,502		67,825		105,943			(5,949)		4,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	537,311	612.49		69,689		65,759		86,265			(4,195)		3,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	148,724	620.58		18,680		18,014		22,478			(690)		1,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	467,055	623.57		59,082		57,543		69,032			(1,616)		3,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	69,600	599.33		9,041		8,359		12,462			(715)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,642,751	616.37		209,779		198,269		250,575			(11,766)		11,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	275,189	629.84		32,555		31,346		38,535			(1,336)		1,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	1,172,132	614.35		149,681		141,240		185,624			(9,010)		8,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	1,179,190	617.71		150,818		143,538		181,628			(8,057)		8,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	97,220	622.98		12,191		11,739		14,357			(500)		674		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	121,155	619.67		15,774		15,340		18,411			(496)		844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	510,181	647.22		58,773		57,638		61,100			(1,371)		3,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	1	1,763,892	592.83		223,309		196,352		332,059			(27,188)		11,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	551,918	594.45		68,879		60,983		102,439			(8,220)		3,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	748,880	585.23		98,028		88,884		150,829			(9,253)		5,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	334,180	596.9		44,279		40,999		60,979			(3,332)		2,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	891,471	596.7		114,821		107,061		163,990			(8,190)		6,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	136,994	590.03		18,508		16,573		25,266			(2,000)		915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	197,337	573.54		26,621		24,354		43,608			(2,364)		1,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	210,676	638.01		25,892		25,430		27,339			(566)		1,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,729,775	644.81		206,189		204,480		205,513			(2,828)		12,139		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	1,026,084	645.71		122,104		122,104		122,016			(333)		7,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	915,953	607.65		113,303		105,823		154,779			(7,905)		6,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	1,804,418	594.75		234,033		207,708		332,340			(26,573)		12,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	52,974	582.73		7,183		6,503		10,819			(706)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	170,845	591.11		22,893		20,315		32,352			(2,686)		1,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	50,083	590.49		6,771		6,052		9,514			(743)		334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	07/28/2025	1	930,976	637.35		68,112		62,755		109,050			(5,649)		5,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	793,019	599.85		98,493		87,414		140,841			(11,183)		5,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2023	09/29/2025	1	83,331	600.24		11,123		9,965		14,659			(1,170)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	70,642	584.63		9,417		8,524		14,238			(926)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	138,323	575.4		18,383		16,820		30,218			(1,630)		936		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,352,004	600.35		174,003		161,114		240,800			(13,092)		9,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	425,407	640.17		51,985		50,981		53,918			(1,212)		2,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	423,393	645.04		49,114		48,238		52,000			(1,072)		2,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	59,562	636.83		7,552		7,428		7,784			(134)		418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	1	1,216,475	640.8		142,206		138,885		154,946			(3,506)		8,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	128,824	611.29		16,605		15,643		20,866			(1,025)		882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	1	593,995	624.06		72,705		69,314		87,441			(3,670)		4,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	1	440,839	654.18		50,256		50,256		49,946			(207)		3,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	1	399,838	618.78		48,740		45,727		61,271			(3,071)		2,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	190,644	610.81		25,089		23,676		31,006			(1,508)		1,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	3,702,527	618.25		474,664		452,465		556,416			(24,025)		25,527		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	830,723	625.91		98,856		95,038		120,390			(4,204)		5,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	722,825	643.56		87,390		87,390		87,352			(239)		5,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	1,066,935	613.15		135,394		127,551		170,469			(8,358)		7,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	515,435	616.38		67,110		63,971		80,267			(3,397)		3,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	528,722	622.98		66,249		63,788		78,023			(2,719)		3,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	696,008	649.55		79,623		79,076		82,261			(979)		4,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	1,126,377	642.31		135,165		132,555		140,353			(3,152)		7,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	992,119	642.53		120,046		118,070		123,959			(2,135)		6,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	964,294	622.65		119,090		114,843		143,503			(4,399)		6,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	1,712,699	644.62		204,325		202,920		204,531			(2,512)		12,052		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A\$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	03/20/2024	1	1,596,598	4012		108,873		23,694		203,083			(85,010)		3,737		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A\$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	03/22/2024	1	3,004,578	4028		197,190		44,368		369,889			(152,768)		7,121		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/05/2023	04/04/2024	1	1,945,995	4132		127,029		32,894		189,699			(93,966)		4,964		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/11/2023	04/10/2024	1	1,609,148	4137		102,280		28,176		156,346			(73,978)		4,232		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2023	04/12/2024	1	3,478,461	4126		229,709		65,084		348,906			(164,709)		9,239		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2023	04/18/2024	1	2,221,832	4122		147,266		43,815		227,284			(103,288)		6,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/21/2023	04/19/2024	1	2,240,106	4118		148,724		45,030		231,857			(103,780)		6,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2023	04/22/2024	1	2,024,747	4115		137,701		43,200		211,904			(94,598)		5,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2023	04/26/2024	1	2,439,396	4107		170,775		54,875		261,845			(116,033)		6,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2023	04/26/2024	1	1,840,106	4135		118,103		38,375		184,287			(79,613)		5,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/04/2023	05/02/2024	1	1,484,289	4135		93,311		31,622		150,055			(61,780)		4,308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2023	05/23/2024	1	1,895,831	4139		118,347		46,622		196,382			(71,657)		5,954		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2023	06/13/2024	1	1,387,000	4244.72		96,119		43,306		113,308			(52,787)		4,663		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/12/2024	1	2,390,925	4262		172,272		78,656		185,638			(94,226)		8,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/23/2023	06/20/2024	1	1,973,994	4263		129,909		61,878		155,303			(68,354)		6,775		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2023	06/27/2024	1	1,912,575	4250		139,041		68,180		158,130			(70,854)		6,697		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2023	06/28/2024	1	1,384,000	4297.21		96,742		48,236		100,454			(48,902)		4,860		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2023	06/28/2024	1	1,415,323	4263		107,767		53,734		113,183			(54,476)		4,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2023	06/28/2024	1	1,389,151	4261		106,269		52,987		111,698			(53,719)		4,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/07/2023	07/09/2024	1	1,440,000	4246.48		102,096		53,292		122,810			(49,106)		5,208		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/12/2023	07/12/2024	1	1,413,000	4314.9		100,182		53,118		100,477			(47,080)		5,151		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/14/2023	07/10/2024	1	1,572,991	4274		128,601		68,611		124,878			(60,393)		5,704		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2023	07/12/2024	1	1,623,249	4352		115,611		63,031		103,328			(52,962)		5,917		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2023	07/18/2024	1	2,189,782	4380		147,675		81,631		129,767			(66,535)		8,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2023	07/26/2024	1	1,826,000	4376.22		131,655		74,870		111,900			(56,834)		6,892		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2023	07/19/2024	1	2,612,829	4362		192,237		107,696		164,254			(84,606)		9,695		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/04/2023	08/02/2024	1	1,506,168	4328		103,304		61,408		108,138			(42,286)		5,780		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/09/2023	08/09/2024	1	1,410,000	4307.29		99,123		60,182		108,700			(38,999)		5,498		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/09/2023	08/02/2024	1	2,328,058	4311		159,948		95,879		175,210			(64,157)		8,934		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/09/2023	08/08/2024	1	1,515,933	4331		100,275		60,773		109,278			(39,561)		5,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2023	08/15/2024	1	1,641,619	4286		99,710		62,873		135,318			(37,254)		6,487		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2023	08/16/2024	1	1,634,327	4234		114,017		72,211		153,537			(42,286)		6,473		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2023	08/26/2024	1	1,954,000	4247.34		141,274		92,626		180,518			(49,273)		7,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2023	08/22/2024	1	1,657,726	4229		124,382		81,073		159,035			(43,859)		6,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/01/2023	08/30/2024	1	2,199,000	4320.49		154,370		104,060		170,508			(51,315)		8,971		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/01/2023	08/23/2024	1	1,780,883	4271		139,082		92,853		154,670			(47,140)		7,160		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/01/2023	08/30/2024	1	2,186,907	4322		153,146		103,235		168,904			(50,908)		8,922		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2023	09/06/2024	1	1,433,000	4280.81		103,463		71,562		124,318			(32,403)		5,930		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2023	09/06/2024	1	1,728,679	4279		125,442		86,764		150,638			(39,287)		7,153		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSI	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2023	09/20/2024	1	2,063,916	4247		127,201		92,670		198,355			(35,198)		8,776		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2023	09/27/2024	1	2,029,000	4162.4		146,088		109,566		236,275			(37,325)		8,742		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2023	09/27/2024	1	2,570,701	4153		189,532		142,149		305,140			(48,424)		11,075		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/03/2024	1	2,136,463	3870		162,840		910		332,438			(161,490)		968		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2024	1	1,428,091	3923		98,928		2,460		201,689			(96,210)		1,182		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	3,172,000	3947.28		213,158		6,531		426,623			(206,131)		2,876		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/11/2024	1	1,791,631	3946		120,651		3,370		241,335			(116,994)		1,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2023	01/18/2024	1	2,117,753	3966		145,472		6,870		275,855			(138,279)		2,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024	1	1,655,000	3983.64		112,375		7,782		209,572			(104,370)		2,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2023	01/25/2024	1	1,734,076	3977		119,442		7,963		222,542			(111,239)		2,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024	1	2,280,371	3898		167,345		1,865		335,895			(165,027)		1,334		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	1,976,000	3957.64		134,961		7,808		262,669			(126,871)		2,426		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	01/31/2024	1	2,019,967	3976		156,367		13,067		262,249			(143,014)		2,943		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1	1,715,000	3991.69		116,620		10,366		215,343			(106,047)		2,578		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	1	2,013,000	3939.54		139,501		15,113		284,385			(124,171)		3,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	1	2,420,000	3869.27		169,400		24,939		397,788			(144,269)		4,654		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024	1	2,284,209	3885		153,891		22,291		365,094			(131,422)		4,352		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	1,725,000	4031.26		116,783		25,666		210,771			(90,937)		4,063		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	1,881,000	4040.69		123,206		28,771		225,976			(94,413)		4,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	1,604,000	4067.59		107,468		25,757		181,870			(81,558)		3,938		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	2,220,000	4105.42		144,300		34,970		228,864			(109,318)		5,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	1	1,490,885	.4062		109,975		26,651		170,737			(83,315)		3,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	1	1,640,000	4140.34		107,420		28,035		156,720			(79,244)		4,205		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	1	1,936,000	4153.91		130,293		50,471		193,609			(80,017)		6,038		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	1	2,312,093	.4173		177,729		74,547		226,811			(103,512)		7,460		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	1,546,000	4253.01		113,940		58,706		132,051			(55,565)		5,533		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	1	2,510,204	.4291		168,895		87,021		194,096			(82,365)		8,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	1	1,473,000	4271.84		107,529		76,806		135,487			(31,265)		6,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	1	1,490,000	4180.7		108,323		79,377		168,956			(29,516)		6,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2023	01/23/2024	1	1,697,754	.3976		114,880		7,001		216,680			(107,601)		2,131		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	02/02/2024	1	1,566,000	4030.93		105,079		9,314		178,791			(95,578)		2,354		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2023	02/06/2024	1	2,123,839	.3962		145,797		14,539		284,128			(130,936)		3,381		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/16/2024	1	2,865,000	3917.36		200,550		25,697		425,777			(174,655)		5,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	03/01/2024	1	2,153,000	3856.55		153,509		25,304		362,973			(127,924)		4,401		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/29/2024	1	1,574,936	.3879		105,126		17,087		254,664			(87,845)		3,193		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2023	03/04/2024	1	2,519,000	3879.33		179,101		31,084		407,919			(147,868)		5,274		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/07/2024	1	1,564,000	3864.22		113,077		20,503		261,532			(92,377)		3,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/11/2024	1	1,909,000	3895.47		134,585		25,953		302,245			(108,548)		4,210		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401\$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/01/2024	1	1,469,359	.3857		112,589		19,137		247,549			(93,351)		3,003		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/08/2024	1	3,441,895	3867		260,209		48,428		573,432			(211,599)		7,428		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/14/2024	1	1,566,000	3933.21		105,079		21,073		232,270			(83,833)		3,526		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	1	2,129,000	4013.21		138,598		29,400		267,215			(109,141)		4,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/13/2024	1	1,499,305	3946		116,937		23,518		215,876			(93,356)		3,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/28/2024	1	1,853,000	4042.08		123,966		29,629		222,069			(94,160)		4,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2024	1	1,906,000	4145.05		125,605		33,054		178,809			(92,569)		4,887		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2023	04/15/2024	1	1,386,000	4123.02		93,971		27,182		139,673			(66,829)		3,735		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/29/2024	1	1,603,000	4152.51		108,203		35,471		152,657			(72,823)		4,596		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/07/2024	1	1,443,000	4148.94		95,960		33,480		140,719			(62,582)		4,273		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/03/2024	1	2,116,035	4125		148,775		50,832		218,375			(98,093)		6,167		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2024	1	1,757,405	4135		120,891		42,961		178,400			(77,834)		5,244		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/13/2024	1	1,628,000	4140.8		105,657		38,712		163,455			(67,079)		4,932		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/10/2024	1	2,081,142	4154		130,596		47,160		201,798			(83,596)		6,234		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/16/2024	1	1,459,000	4126.07		97,315		36,360		152,722			(60,889)		4,469		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/17/2024	1	1,708,762	4147		118,343		44,911		170,069			(73,600)		5,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2023	05/24/2024	1	1,553,000	4108.87		105,604		41,777		171,708			(63,766)		4,894		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/24/2024	1	2,335,000	4148.32		157,146		63,033		234,845			(94,546)		7,359		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2024	1	1,572,000	4207.44		106,896		46,106		138,162			(60,750)		5,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2024	1	1,967,000	4211.88		134,149		59,499		171,300			(74,934)		6,552		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/07/2024	1	2,452,825	4200		174,447		76,563		220,000			(98,246)		8,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2024	1	1,691,000	4250.63		116,172		52,660		133,504			(63,482)		5,702		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/17/2024	1	2,932,000	4276.33		203,481		94,433		215,148			(109,780)		9,975		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/21/2024	1	1,441,000	4254.76		99,573		47,051		113,603			(52,507)		4,960		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/12/2024	1	1,384,258	4286		92,055		65,387		115,747			(27,135)		5,796		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/13/2024	1	1,954,546	4296		126,153		89,709		160,075			(37,084)		8,200		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	1	1,686,000	4551.58		42,656		32,109		81,156			(10,780)		7,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	1	1,979,000	3980.74		134,176		9,318		249,801			(124,592)		2,641		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	1	2,428,012	3954		161,893		17,538		330,490			(144,103)		4,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/15/2023	02/14/2024	1	1,631,635	3941		110,683		13,453		229,599			(97,000)		2,865		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024	1	1,804,000	3915.7		126,641		16,182		267,553			(110,334)		3,237		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024	1	2,027,113	3898		140,800		20,002		312,929			(120,631)		3,826		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	1	1,346,598	4156		90,140		34,303		131,887			(55,966)		4,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/31/2023	05/31/2024	1	2,042,000	4153.87		140,081		58,111		205,717			(81,905)		6,589		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/02/2023	06/03/2024	1	1,474,000	4206.5		102,443		43,461		130,576			(59,177)		4,803		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/23/2023	06/24/2024	1	1,928,000	4241.41		135,346		65,249		161,935			(70,439)		6,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/14/2023	07/15/2024	1	1,431,000	4340.93		100,456		54,241		95,116			(46,533)		5,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/21/2023	07/22/2024	1	1,555,000	4357.25		110,094		61,568		100,198			(48,897)		5,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/28/2023	07/29/2024	1	1,995,000	4377.37		142,443		82,405		123,237			(60,548)		7,584		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/04/2023	08/01/2024	1	1,736,869	4375		103,391		61,343		108,843			(42,439)		6,650		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2023	08/12/2024	1	1,885,000	4290.78		134,212		82,820		152,644			(51,929)		7,400		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/18/2023	08/20/2024	1	2,560,000	4223.75		183,808		117,152		247,819			(67,430)		10,227		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/13/2024	1	2,353,000	4432.09		159,533		153,772		168,232			(7,012)		11,488		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2023	11/29/2024	1	1,819,000	4335.59		126,057		116,602		158,506			(10,389)		8,700		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2023	12/27/2024	1	2,496,946	4475		165,642		165,642		163,602			(910)		12,433		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2023	11/08/2024	1	1,812,000	4197.7		127,202		110,242		200,463			(17,822)		8,390		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2023	10/04/2024	1	1,939,704	4127		143,134		110,134		244,329			(34,117)		8,464		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2023	10/18/2024	1	1,329,000	4093.7		93,695		75,736		177,684			(18,533)		5,943		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/21/2023	12/19/2024	1	1,963,267	4442		136,291		134,013		137,483			(3,744)		9,667		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2023	10/25/2024	1	2,274,100	4054		184,575		154,071		329,735			(30,848)		10,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2023	10/18/2024	1	1,847,386	4151		118,877		95,826		220,230			(23,775)		8,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2024	1	1,695,643	4348		136,781		130,375		146,548			(6,745)		8,267		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	1	1,719,260	4235		128,998		113,990		177,072			(15,904)		8,049		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2024	1	1,613,934	4192		119,288		92,999		174,688			(26,472)		7,118		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/29/2023	11/27/2024	1	1,949,426	4284		144,604		132,220		190,029			(12,712)		9,296		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2023	12/05/2024	1	1,705,011	4327		123,539		116,332		152,682			(8,145)		8,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2023	11/29/2024	1	1,512,201	4308		111,274		102,928		139,906			(9,171)		7,233		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2024	1	1,876,000	4181.13		133,196		105,386		209,219			(28,594)		8,347		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2024	1	1,504,000	4200.64		104,678		88,818		164,256			(16,543)		6,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2024	1	1,563,000	4266.57		109,097		96,775		150,527			(13,080)		7,352		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/20/2024	1	1,717,000	4452.93		116,756		115,130		118,384			(2,887)		8,467		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2024	1	1,570,000	4214.83		110,528		94,738		167,514			(16,005)		7,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2024	1	1,714,000	4151.53		123,408		95,531		201,971			(28,840)		7,533		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/16/2023	10/11/2024	1	1,814,810	4545		48,183		38,117		90,956			(10,144)		8,018		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	10/31/2024	1	1,805,614	4094		163,364		138,336		251,834			(26,102)		8,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/13/2024	1	1,512,765	4423		103,161		99,436		110,476			(4,535)		7,386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2023	11/22/2024	1	2,350,187	4281		160,440		145,287		228,039			(16,308)		11,122		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2023	12/06/2024	1	1,722,546	4339		140,657		133,959		150,513			(7,052)		8,325		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2023	10/11/2024	1	1,876,568	4198		127,060		100,236		200,704			(27,576)		8,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2023	10/25/2024	1	2,088,861	4088		135,589		111,926		284,226			(24,517)		9,453		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2023	11/08/2024	1	1,639,532	4193		116,491		100,959		183,200			(16,321)		7,591		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	12/29/2023	12/27/2024	1	1,928,000	4468.64		129,754		129,754		128,260			(713)		9,600		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000984	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	01/14/2022	01/12/2024	1	2,135,162	4498	114,031			1,735		12,812			(57,568)		1,936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000985	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/18/2022	02/16/2024	1	2,772,000	4387.32	140,818			8,959		85,107			(71,090)		4,974		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000986	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/18/2022	02/16/2024	1	1,544,000	4594.54	49,099			3,124		7,795			(24,787)		2,770		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000987	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/18/2022	02/16/2024	1	1,551,064	4321	88,656			5,641		68,962			(44,757)		2,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000988	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	02/18/2022	02/16/2024	1	2,836,013	4422	132,023			8,400		68,472			(66,651)		5,088		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/01/2024	1	1,556,000	4344.32	92,582			11,589		76,803			(46,482)		3,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/02/2024	1	2,246,000	4424.96	114,321			14,447		76,600			(57,318)		5,669		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024	1	1,670,911	4345	98,723			11,880		81,380			(49,839)		4,102		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024	1	2,536,307	4374	140,520			16,909		107,848			(70,940)		6,227		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024	1	1,743,816	4428	87,033			10,473		56,925			(43,938)		4,281		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024	1	1,491,069	4573	54,679			6,580		24,622			(27,604)		3,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/09/2024	1	2,025,000	4326.86	109,958			14,953		112,417			(55,130)		5,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2024	1	1,669,000	4239.21	101,475			15,173		128,893			(50,807)		4,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2024	1	1,846,000	4319.67	95,623			14,298		109,899			(47,877)		5,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2024	1	2,017,000	4219.54	116,986			18,615		169,175			(58,573)		5,710		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2022	05/03/2024	1	1,634,000	4202.89	92,648			15,632		146,696			(46,387)		4,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2022	05/03/2024	1	1,806,000	4297.08	84,340			14,230		123,615			(42,228)		5,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/13/2022	05/14/2024	1	1,557,000	4200.59	84,389			15,533		143,990			(42,311)		4,735		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/20/2024	1	2,091,000	4235.7	108,523			20,899		178,401			(54,485)		6,498		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/17/2024	1	1,815,390	4203	101,650			19,235		167,941			(51,246)		5,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/17/2024	1	1,632,556	4284	77,086			14,587		121,306			(38,863)		5,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/01/2022	05/31/2024	1	1,854,000	4268.72	92,329			19,151		147,437			(46,291)		5,982		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/10/2024	1	1,550,000	4433.96	62,930			29,736		123,786			(31,551)		7,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	03/21/2025	1	2,313,075	4693		62,107		38,173		120,100			(24,058)		12,784		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2023	04/17/2025	1	2,469,402	4590		110,545		71,771		166,977			(38,820)		14,055		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/21/2023	04/17/2025	1	1,524,895	4681		55,215		36,046		84,532			(19,291)		8,679		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2023	04/25/2025	1	1,666,616	4570		77,315		51,188		119,219			(26,302)		9,566		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/16/2023	06/13/2025	1	1,833,895	4731		95,265		69,703		98,886			(25,910)		11,049		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/23/2023	06/20/2025	1	1,790,522	4766		78,620		58,205		90,198			(20,627)		10,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2023	06/27/2025	1	1,380,367	4726		77,873		58,486		77,135			(19,682)		8,426		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2023	06/27/2025	1	1,414,461	4801		69,357		52,090		67,199			(17,530)		8,634		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/07/2023	08/07/2025	1	1,579,000	4881.73		71,687		57,428		67,139			(14,318)		9,995		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2023	08/15/2025	1	1,803,632	4749		86,577		70,792		104,853			(16,055)		11,495		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2023	08/25/2025	1	1,441,000	4858.96		60,234		49,877		68,100			(10,547)		9,261		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/01/2023	08/29/2025	1	1,515,062	4839		72,582		60,837		74,363			(12,064)		9,769		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/13/2023	09/11/2025	1	1,569,850	4787		81,179		69,119		87,799			(12,138)		10,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	1	1,535,000	4388.19	76,904			23,947		101,857			(38,505)		6,066		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	1	2,464,000	4306.86	134,534			43,184		206,728			(67,359)		9,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	1	1,475,949	4011	134,372			43,375		219,415			(67,370)		5,934		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/26/2024	1	1,586,875	4053	109,717			40,597		241,823			(55,085)		6,824		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1	1,831,988	4179	98,189			36,416		223,168			(49,229)		7,893		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	1	1,755,000	4082.19	103,545			38,883		256,360			(51,986)		7,603		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	1	1,713,000	4267.42	80,682			30,657		174,692			(40,396)		7,475		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	1	1,691,785	4108	111,744			42,518		235,213			(56,025)		7,382		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	09/27/2024	1	1,511,125	4251	73,936			27,688		159,554			(37,430)		6,510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	1	1,896,000	4169.54	98,782			38,483		239,868			(49,459)		8,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/08/2024	1	1,505,717	4113	86,824			33,652		208,913			(43,711)		6,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	1	1,783,419	4275	73,598			28,711		183,283			(36,900)		7,880		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2022	10/11/2024	1	1,389,960	4214	72,323			28,331		161,788			(36,411)		6,141		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2024	1	1,611,000	4083.45	105,843			41,960		237,645			(52,994)		7,180		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/14/2024	1	1,584,000	4209.94	80,784			31,891		186,568			(40,559)		7,035		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/05/2022	01/05/2024	1	1,477,000	4632.63	62,329			342					(31,250)		864		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/07/2022	01/08/2024	1	1,454,000	4595.75	65,430			630		226			(32,850)		1,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/07/2022	01/04/2024	1	2,434,022	4583	109,997			456		13			(55,531)		1,274		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/12/2022	01/12/2024	1	2,407,000	4624.93	107,112			1,618		510			(53,703)		2,182		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/14/2022	01/12/2024	1	2,289,000	4536.1	113,077			1,720		4,128			(57,086)		2,075		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/14/2022	01/16/2024	1	1,543,000	4627.43	63,572			1,312		589			(31,917)		1,615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/14/2022	01/10/2024	1	1,578,094	4359	108,763			1,358		42,767			(55,060)		1,306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/20/2022	01/19/2024	1	2,239,000	4429.61	110,831			2,752		36,554			(55,797)		2,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/21/2022	01/22/2024	1	1,856,000	4409.91	91,315			2,638		38,357			(45,846)		2,278		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/21/2022	01/19/2024	1	1,444,988	4447	65,055			1,617		19,115			(32,797)		1,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/26/2022	01/26/2024	1	2,015,000	4301.41	114,855			3,944		92,121			(57,585)		2,689		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/26/2022	01/26/2024	1	2,219,000	4401.83	103,627			3,559		53,341			(51,956)		2,961		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/28/2022	01/29/2024	1	1,981,000	4400.89	103,804			3,998		48,511			(52,116)		2,792		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	01/28/2022	01/24/2024	1	1,668,447	4404	85,907			2,737		38,137			(43,429)		2,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/02/2022	02/02/2024	1	2,352,000	4467.36	122,774			5,397		34,144			(61,556)		3,536		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	02/05/2024	1	2,598,000	4451.21	127,302			6,129		45,984			(63,914)		4,080		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	01/26/2024	1	1,507,940	4236	110,097			3,839		90,657			(56,046)		2,012		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	02/01/2024	1	1,684,524	4440	82,645			3,544		31,124			(41,723)		2,494		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/04/2022	02/02/2024	1	1,461,982	4622	48,978			2,165		2,992			(24,692)		2,198		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/09/2022	02/09/2024	1	2,220,000	4387.76	130,980			7,017		67,233			(65,670)		3,675		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/09/2022	02/09/2024	1	2,068,000	4498.74	97,816			5,240		28,667			(49,043)		3,423		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/09/2022	02/06/2024	1	1,442,114	4590	55,621			2,762		9,633			(28,002)		2,296		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/11/2022	02/12/2024	1	1,952,000	4401.86	102,870			5,943		56,542			(51,647)		3,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/11/2022	02/08/2024	1	1,892,916	4422	93,571			4,918		46,128			(47,238)		3,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/25/2022	02/26/2024	1	1,519,000	4387.62	79,444			6,119		52,990			(39,886)		3,001		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/25/2022	02/26/2024	1	2,415,000	4432.06	115,679			8,911		66,217			(58,078)		4,772		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/25/2022	02/21/2024	1	1,556,764	4185	119,025			8,408		119,573			(60,172)		2,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/25/2022	02/23/2024	1	2,878,082	4313	174,234			12,755		141,268			(87,839)		5,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	02/28/2022	02/29/2024	1	2,333,000	4363.46	130,881			10,593		92,837			(65,530)		4,729		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/01/2022	03/01/2024	1	2,593,000	4340.96	149,098			12,271		115,062			(74,651)		5,300		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	03/01/2024	1	1,819,000	4444.41	85,311			7,021		45,945			(42,714)		3,718		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	1	1,958,000	4335.44	118,067			9,731		89,218			(59,196)		4,002		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	1	1,420,000	4447.2	69,154			5,700		35,313			(34,672)		2,903		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/08/2024	1	2,018,000	4257.84	124,107			11,406		130,290			(62,139)		4,355		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	03/08/2024	1	2,074,000	4358.49	104,944			9,645		89,619			(52,544)		4,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/11/2024	1	2,392,000	4346.58	125,580			12,092		110,184			(63,049)		5,275		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/08/2024	1	1,604,143	.4283	94,013			8,700		94,312			(47,396)		3,462		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	03/08/2024	1	2,505,608	.4405	114,964			10,639		85,827			(57,958)		5,407		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/15/2024	1	1,557,000	4240.15	98,870			10,036		107,797			(49,503)		3,529		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/15/2024	1	1,532,000	4353.58	77,519			7,869		69,904			(38,813)		3,472		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/14/2024	1	1,456,627	.4103	120,026			12,036		147,191			(60,178)		3,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2022	03/15/2024	1	1,873,000	4334.02	104,326			10,605		92,561			(52,306)		4,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/18/2024	1	2,153,000	4340.8	130,041			13,773		103,820			(65,289)		4,976		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/19/2024	1	2,655,000	4428.53	133,812			14,337		84,591			(67,090)		6,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/15/2024	1	1,835,063	.4299	120,528			12,319		105,059			(60,764)		4,159		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/13/2024	1	2,068,979	.4491	92,555			9,230		43,966			(46,790)		4,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	03/21/2024	1	2,423,000	4307.7	147,803			16,220		136,715			(74,003)		5,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/22/2024	1	1,789,000	4260.48	121,115			13,457		119,780			(60,641)		4,240		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/22/2024	1	1,524,000	4364.1	84,734			9,415		68,553			(42,425)		3,612		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/23/2022	03/22/2024	1	2,449,000	4386.25	129,062			14,360		100,379			(64,708)		5,804		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/25/2022	03/21/2024	1	1,678,140	4144	136,821			15,139		156,886			(69,073)		3,953		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/25/2022	03/18/2024	1	1,459,198	4572	48,272			5,162		18,363			(24,471)		3,373		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/28/2022	03/28/2024	1	1,799,000	4246.51	125,750			15,007		128,388			(62,961)		4,417		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	03/29/2022	03/28/2024	1	2,601,000	4277.39	183,371			21,914		167,124			(91,937)		6,386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/04/2022	04/04/2024	1	2,057,000	4341.2	125,477			16,179		107,576			(62,825)		5,247		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/04/2022	04/04/2024	1	1,608,000	4414.11	85,224			10,989		61,834			(42,670)		4,102		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/06/2022	04/05/2024	1	1,459,000	4376.79	74,117			9,672		67,071			(37,160)		3,741		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/07/2022	04/05/2024	1	1,658,000	4279.81	101,801			13,339		109,348			(51,252)		4,252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/12/2022	04/12/2024	1	1,389,000	4254.47	83,062			11,622		101,888			(41,588)		3,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/12/2022	04/12/2024	1	2,380,000	4334.38	120,190			16,817		133,889			(60,177)		6,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/14/2022	04/12/2024	1	1,527,000	4241.38	91,925			12,933		117,297			(46,280)		4,056		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/14/2022	04/15/2024	1	1,625,000	4338.01	81,088			11,695		91,648			(40,655)		4,379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/14/2022	04/11/2024	1	1,674,865	4270	94,784			13,223		117,361			(47,785)		4,427		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/18/2022	04/18/2024	1	1,559,000	4259.88	89,643			13,280		115,045			(44,883)		4,260		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/23/2024	1	2,379,000	4204.05	144,167			22,378		208,771			(72,282)		6,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/22/2024	1	1,799,000	4281.05	94,268			14,523		126,411			(47,328)		5,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/19/2024	1	1,903,650	4284	96,484			14,526		129,844			(48,642)		5,225		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	04/22/2022	04/19/2024	1	1,918,946	4458	67,479			10,159		66,309			(34,019)		5,267		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	04/25/2022	04/25/2024	1	2,042,000	4257.04	111,697			17,620		154,767			(55,925)		5,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	04/29/2022	04/29/2024	1	2,745,000	4151.56	174,582			28,577		280,805			(87,651)		7,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	04/29/2022	04/30/2024	1	2,525,000	4213.36	142,410			23,474		219,178			(71,401)		7,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	04/29/2022	04/26/2024	1	2,029,417	.4247	105,395			16,886		160,677			(53,134)		5,745		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/02/2022	05/02/2024	1	2,036,000	4229.44	107,297			17,956		172,492			(53,722)		5,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/04/2022	05/03/2024	1	2,579,000	4289.73	134,882			22,789		182,129			(67,626)		7,516		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/06/2022	05/07/2024	1	1,709,000	4185.91	91,773			16,010		164,039			(46,013)		5,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/09/2022	05/09/2024	1	1,801,000	4200.48	90,951			16,094		168,244			(45,538)		5,374		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/10/2022	05/10/2024	1	2,542,000	4184.04	138,031			24,615		246,426			(69,110)		7,614		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/10/2022	05/10/2024	1	2,274,000	4256.86	105,741			18,856		182,439			(52,943)		6,812		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/17/2022	05/17/2024	1	1,520,000	4195.46	84,360			15,854		144,653			(42,238)		4,673		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/17/2022	05/17/2024	1	2,817,000	4280.44	130,991			24,617		214,236			(65,585)		8,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/24/2022	05/24/2024	1	2,139,000	4224.99	113,153			22,351		190,623			(56,654)		6,741		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/24/2022	05/24/2024	1	2,045,000	4294.58	93,457			18,461		151,094			(46,792)		6,445		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/24/2022	05/23/2024	1	1,386,679	.4265	67,634			13,285		111,712			(33,910)		4,355		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/25/2022	05/24/2024	1	1,802,000	4295.23	85,595			16,931		132,438			(42,915)		5,679		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	05/27/2022	05/24/2024	1	2,151,000	4286.35	113,143			22,535		160,901			(57,119)		6,779		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/03/2022	06/04/2024	1	2,005,000	4232.57	108,471			23,095		178,466			(54,384)		6,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/06/2022	06/06/2024	1	1,595,000	4256.81	80,707			17,381		135,751			(40,409)		5,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/07/2022	06/07/2024	1	1,901,000	4317.88	89,917			19,488		135,361			(45,020)		6,273		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/10/2022	06/10/2024	1	2,033,000	4135.62	118,524			26,248		230,008			(59,507)		6,772		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/10/2022	06/07/2024	1	2,370,527	4276	97,490			21,275		188,298			(49,149)		7,823		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/13/2022	06/13/2024	1	1,950,000	4091.64	109,395			24,610		250,678			(54,773)		6,555		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/14/2022	06/14/2024	1	2,046,000	4040.06	124,397			28,156		292,529			(62,284)		6,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/17/2022	06/20/2024	1	1,829,000	4010.95	115,044			26,986		275,117			(57,601)		6,278		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/17/2022	06/20/2024	1	2,210,000	4086.77	119,340			27,993		291,104			(59,752)		7,585		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/21/2022	06/21/2024	1	1,911,000	4050.79	117,527			27,729		268,857			(58,844)		6,578		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/24/2022	06/25/2024	1	1,651,000	4066.17	102,527			24,787		224,570			(51,404)		5,749		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/24/2022	06/26/2024	1	2,150,000	4133.62	115,670			28,084		257,394			(57,914)		7,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/27/2022	06/27/2024	1	1,478,000	4069.23	92,079			22,483		200,982			(46,103)		5,175		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/28/2022	06/28/2024	1	1,837,000	4076.61	107,832			26,477		246,750			(53,990)		6,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	06/29/2022	06/28/2024	1	1,418,000	4056.58	87,349			21,477		198,686			(43,794)		4,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/01/2022	07/02/2024	1	2,028,000	4124.05	102,820			25,882		250,314			(51,622)		7,199		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/01/2022	06/28/2024	1	1,927,773	4148	91,405			22,630		225,613			(46,145)		6,769		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/05/2022	07/05/2024	1	2,260,000	4133.85	112,774			28,774		275,451			(56,464)		8,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/08/2022	07/09/2024	1	2,239,000	4155.5	115,980			30,270		255,553			(58,149)		8,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/12/2022	07/12/2024	1	1,830,000	4119.05	97,356			25,775		231,968			(48,745)		6,671		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	07/19/2022	07/19/2024	1	2,173,000	4144.91	121,036			33,206		261,335			(60,601)		8,063		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/22/2022	07/23/2024	1	2,433,000	4248.82	121,893			34,157		231,929			(61,114)		9,117		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/22/2022	07/18/2024	1	1,504,160	4204	83,919			23,098		160,749			(42,366)		5,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/26/2022	07/26/2024	1	2,482,000	4217.54	129,312			36,718		256,361			(64,745)		9,368		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/29/2022	07/30/2024	1	1,836,000	4310.26	87,394			25,330		151,249			(43,817)		6,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/29/2022	07/26/2024	1	1,552,929	4252	83,874			23,981		146,372			(42,285)		5,861		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	07/29/2022	07/26/2024	1	1,256,996	4347	55,481			15,863		93,679			(27,971)		4,744		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/01/2022	08/01/2024	1	1,442,000	4281.14	73,830			21,572		128,375			(36,966)		5,521		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/02/2022	08/02/2024	1	1,552,000	4279.78	79,773			23,418		139,080			(39,941)		5,956		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/05/2022	08/05/2024	1	1,645,000	4322.1	84,389			25,189		133,070			(42,368)		6,356		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/09/2022	08/09/2024	1	1,525,000	4285.21	85,095			25,797		136,222			(42,606)		5,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/09/2022	08/09/2024	1	1,460,000	4350.98	70,956			21,511		110,943			(35,527)		5,693		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/12/2022	08/13/2024	1	2,243,000	4332.32	124,935			38,613		177,289			(62,639)		8,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/16/2022	08/16/2024	1	1,697,000	4382.43	87,565			27,387		118,296			(43,843)		6,721		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/16/2022	08/16/2024	1	1,626,000	4499.83	66,178			20,698		80,400			(33,134)		6,440		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/19/2022	08/20/2024	1	1,803,000	4354.22	93,035			29,648		137,739			(46,645)		7,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/26/2022	08/26/2024	1	1,501,000	4306.65	80,153			26,240		130,675			(40,242)		6,073		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	08/30/2022	08/30/2024	1	1,726,000	4345.37	80,604			26,758		138,789			(40,357)		7,042		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/02/2022	08/30/2024	1	1,670,158	4229	93,728			31,372		175,545			(47,318)		6,814		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8IMPR08K5P83	09/02/2022	08/23/2024	1	1,931,686	4376	78,076			25,625		141,859			(39,801)		7,766		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/07/2022	09/06/2024	1	1,779,000	4314.95	84,503			28,903		158,384			(42,367)		7,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/07/2022	09/06/2024	1	1,602,288	.4213	93,150			31,860		174,239			(46,703)		6,630		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/09/2022	09/10/2024	1	1,456,000	4228.69	83,429			28,994		153,987			(41,829)		6,073		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/13/2022	09/13/2024	1	2,244,000	4279.47	109,507			38,455		219,496			(54,829)		9,415		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/14/2022	09/13/2024	1	1,521,000	4245.83	80,309			28,240		158,746			(40,265)		6,381		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/14/2022	09/09/2024	1	1,433,074	.4419	51,173			17,812		97,903			(25,799)		5,966		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/16/2022	09/17/2024	1	1,470,000	4201.98	83,790			29,925		169,824			(42,010)		6,215		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	09/19/2022	09/19/2024	1	1,443,000	4265.49	71,861			25,827		147,642			(35,980)		6,124		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	10/18/2022	10/18/2024	1	1,656,000	4333.66	73,030			29,152		151,227			(36,565)		7,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	10/21/2022	10/22/2024	1	1,872,000	4167.69	119,621			48,473		245,158			(59,975)		8,429		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	10/31/2022	10/31/2024	1	1,561,000	4297.3	82,109			34,240		160,283			(41,111)		7,135		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	11/09/2022	11/08/2024	1	1,640,751	.4243	89,324			38,440		184,957			(44,970)		7,597		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	11/11/2022	11/12/2024	1	1,527,000	4320.4	80,473			34,931		149,043			(40,347)		7,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	11/15/2022	11/15/2024	1	2,496,000	4488.14	93,600			40,958		166,781			(46,864)		11,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	11/18/2022	11/19/2024	1	1,482,000	4364.94	73,211			32,482		132,664			(36,706)		6,981		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	11/25/2022	11/26/2024	1	1,605,000	4343.67	86,028			38,996		154,528			(43,132)		7,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	12/02/2022	12/03/2024	1	1,453,000	4498.71	56,667			26,232		96,811			(28,411)		6,991		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	12/07/2022	12/06/2024	1	1,532,000	4421.11	64,497			30,122		125,392			(32,337)		7,404		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	12/16/2022	12/17/2024	1	1,840,000	4450.94	66,424			32,026		144,124			(33,303)		9,035		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/13/2024	1	1,463,889	4571	38,706			18,551		85,353			(19,513)		7,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2022	12/20/2024	1	2,329,000	4425.43	89,667			43,602		197,080			(44,956)		11,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2022	12/26/2024	1	1,781,000	4381.22	73,555			36,324		167,874			(36,828)		8,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	12/30/2024	1	1,718,000	4555.45	46,730			23,429		110,014			(23,300)		8,590		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2023	01/10/2025	1	1,725,468	4497	62,742			32,319		126,332			(30,426)		8,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/14/2025	1	2,011,000	4681.47	49,471			25,790		93,243			(23,789)		10,260		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/17/2025	1	1,504,000	4623.68	45,270			23,755		81,592			(21,519)		7,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/17/2025	1	1,607,985	4597	51,902			27,234		94,526			(24,671)		8,236		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/22/2025	1	1,602,000	4668.04	40,210			21,346		77,152			(18,926)		8,259		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/31/2025	1	1,495,000	4654.23	42,458			23,064		76,545			(19,399)		7,796		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U/$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/28/2025	1	1,734,922	4690	43,718			23,665		79,316			(20,057)		9,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/05/2025	1	1,574,000	4662.29	45,331			24,935		79,328			(20,470)		8,259		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/04/2025	1	1,414,000	4573.73	42,844			25,189		95,650			(17,735)		7,665		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/11/2025	1	1,826,000	4606.39	49,302			29,459		115,872			(19,936)		9,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/07/2025	1	1,585,320	4444	63,079			37,551		144,099			(25,647)		8,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/13/2025	1	1,504,946	4599	51,337			31,029		98,794			(20,408)		8,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/31/2025	1	1,493,000	4585.75	64,946			40,647		98,470			(24,432)		8,344		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/28/2025	1	2,036,605	4740	66,889			41,759		94,126			(25,267)		11,344		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X/$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/04/2025	1	1,578,000	4648.67	62,489			39,562		89,548			(23,058)		8,857		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/04/2025	1	2,102,623	4597		95,127		60,225		135,887			(35,102)		11,802		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/11/2025	1	1,734,000	4595.08		78,030		49,879		116,217			(28,180)		9,807		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2023	05/02/2025	1	1,621,000	4630.65		67,758		45,265		99,768			(22,524)		9,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/03/2025	1	1,511,000	4774.38		58,325		41,580		71,633			(16,892)		9,018		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/24/2025	1	1,416,000	4727.05		68,534		50,836		77,462			(17,883)		8,620		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/03/2025	1	1,742,603	4773		85,272		64,661		88,555			(20,850)		10,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/17/2025	1	1,539,222	4856		78,705		61,203		67,277			(17,730)		9,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	1	1,490,861	4944		64,715		50,344		54,805			(14,559)		9,274		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/24/2025	1	2,119,000	4904.48		102,772		80,356		83,969			(22,494)		13,252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	07/25/2025	1	1,802,290	4931		71,107		56,628		66,917			(14,695)		11,281		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/01/2025	1	1,540,145	4878		69,317		55,339		65,832			(14,187)		9,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/27/2025	1	1,503,000	4699.68		85,220		70,608		96,990			(14,882)		9,675		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/22/2025	1	1,573,270	4777		76,760		63,507		86,594			(13,496)		10,086		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/09/2025	1	1,652,000	4914.37		65,584		55,585		71,626			(10,214)		10,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/05/2025	1	1,639,473	4787		82,868		70,163		91,642			(12,977)		10,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/03/2025	1	1,851,042	4946		68,220		57,732		73,838			(10,712)		11,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/15/2025	1	1,418,000	4746.01		77,848		66,712		87,944			(11,395)		9,270		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/19/2025	1	1,832,000	4679.23		95,264		82,387		132,024			(13,198)		12,015		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/22/2025	1	2,489,000	4651.03		135,651		117,551		189,866			(18,557)		16,363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/18/2025	1	1,917,719	4850		68,028		58,901		98,044			(9,357)		12,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	1	2,744,000	4632.75		149,548		131,085		218,525			(18,974)		18,168		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/26/2025	1	1,679,883	4639		90,399		79,162		131,800			(11,548)		11,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/23/2024	1	2,057,000	4352.28		101,822		7,413		82,262			(51,051)		3,956		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	1	1,755,000	4280.5		101,790		15,241		118,064			(51,035)		4,817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/13/2024	1	1,617,114	4275		72,172		13,258		119,758			(36,385)		4,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	05/31/2024	1	1,590,595	4321		66,871		13,947		105,963			(33,712)		5,132		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024	1	1,449,161	3981		87,626		19,149		212,490			(44,237)		4,782		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/15/2024	1	2,245,000	4138.41		118,985		32,078		265,383			(59,738)		8,247		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/20/2024	1	1,764,000	4206.41		94,550		34,111		197,626			(47,340)		7,501		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	11/01/2024	1	1,803,000	4442.82		68,334		28,590		133,251			(34,214)		8,254		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2025	1	1,783,000	4655.32		51,885		31,502		101,993			(20,485)		9,821		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/05/2023	04/28/2025	1	1,412,379	4615		61,366		41,167		92,009			(20,342)		8,132		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	1	1,515,592	4634		61,872		41,985		96,734			(19,918)		8,825		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/12/2025	1	1,748,000	4660.47		62,753		42,900		105,611			(20,002)		10,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	1	1,837,229	4615		81,510		56,326		122,685			(25,381)		10,773		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/29/2025	1	1,592,000	4675.16		62,884		44,338		95,421			(18,762)		9,455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	1	1,521,653	4593		69,964		49,159		106,969			(21,047)		8,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025	1	1,311,000	4759.42		50,605		36,563		65,883			(14,172)		7,876		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,732,609	4697		80,797		58,254		98,828			(22,752)		10,370		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,400,858	4716		62,969		45,400		76,976			(17,732)		8,384		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	1	2,061,000	4810.87		89,447		65,611		92,516			(24,162)		12,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/04/2022	03/04/2024	1	1,371,000	4344.53	82,808			7,176		59,015			(41,575)		2,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/04/2022	03/05/2024	1	1,681,000	4473.86	78,503			6,901		36,232			(39,359)		3,547		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/05/2022	04/05/2024	1	2,327,000	4297.46	143,576			18,710		141,198			(71,886)		5,967		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/05/2022	04/05/2024	1	2,285,000	4380.68	119,734			15,603		101,160			(59,949)		5,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024	1	1,557,000	4090.51	87,815			22,436		202,745			(44,028)		5,572		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024	1	1,429,000	4174.97	66,877			17,087		157,165			(33,530)		5,114		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/11/2022	07/11/2024	1	1,518,000	4101.41	86,678			22,829		194,966			(43,398)		5,519		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2022	08/09/2024	1	1,645,600	4308	91,513			27,896		136,230			(46,072)		6,417		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/23/2022	08/23/2024	1	1,557,000	4306.86	84,389			27,204		134,633			(42,253)		6,260		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2022	08/23/2024	1	1,491,000	4360.87	70,673			22,814		112,205			(35,434)		5,995		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2022	08/23/2024	1	1,823,854	4440	72,025			23,250		110,461			(36,112)		7,333		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/06/2022	09/06/2024	1	1,555,000	4292.12	72,930			24,910		144,480			(36,515)		6,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2024	1	1,533,000	4133.14	79,409			29,411		209,482			(39,759)		6,605		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/28/2022	09/27/2024	1	1,821,197	4272	79,853			29,616		188,919			(40,036)		7,846		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/24/2022	10/24/2024	1	1,424,000	4244.63	77,038			31,386		159,485			(38,572)		6,433		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2024	1	1,662,000	4341.18	76,452			31,252		152,140			(38,278)		7,521		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/26/2022	10/25/2024	1	1,928,000	4233.67	109,318			44,748		220,196			(54,809)		8,725		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/26/2022	10/18/2024	1	1,490,860	4160	98,247			39,653		195,441			(49,736)		6,667		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/27/2022	10/24/2024	1	1,518,227	4342	66,609			27,324		139,994			(33,580)		6,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/28/2022	10/28/2024	1	2,093,000	4283.05	113,650			47,055		216,711			(57,059)		9,519		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/03/2022	10/31/2024	1	1,705,951	4454	57,906			24,314		121,897			(29,193)		7,797		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/08/2022	11/08/2024	1	1,630,000	4441.05	62,429			26,719		122,170			(31,257)		7,547		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/09/2022	11/07/2024	1	1,928,212	4414	72,425			31,111		154,199			(36,512)		8,914		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/23/2022	11/21/2024	1	1,976,738	4448	85,537			38,397		147,588			(43,123)		9,341		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/23/2022	11/22/2024	1	2,506,707	4540	88,179			39,650		149,520			(44,394)		11,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/29/2022	11/29/2024	1	1,919,000	4475.26	74,265			33,924		136,521			(37,184)		9,178		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/02/2022	11/29/2024	1	1,657,918	4673	42,735			19,656		69,502			(21,545)		7,930		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/05/2022	12/05/2024	1	1,445,000	4639.54	38,726			18,008		68,084			(19,390)		6,973		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/12/2022	12/06/2024	1	1,690,856	4618	47,177			22,186		84,939			(23,817)		8,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/14/2022	12/13/2024	1	2,300,422	4589	68,024			32,424		126,604			(34,106)		11,231		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/19/2022	12/19/2024	1	1,784,000	4517.7	53,698			26,002		120,807			(26,886)		8,785		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/20/2022	12/20/2024	1	2,120,000	4546.82	61,268			29,752		134,009			(30,676)		10,454		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/28/2022	12/27/2024	1	1,760,000	4472.5	57,024			28,277		139,438			(28,590)		8,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/06/2023	01/07/2025	1	1,538,000	4650.74		37,835		19,333		77,220			(18,556)		7,774		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/06/2023	01/03/2025	1	1,592,482	4532		52,226		26,546		107,637			(25,754)		8,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/25/2023	01/24/2025	1	1,586,309	4585		51,619		27,582		96,349			(24,042)		8,199		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/08/2023	02/07/2025	1	2,385,467	4647		68,158		37,731		129,053			(30,438)		12,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/10/2023	02/10/2025	1	1,645,000	4585.62		52,147		29,122		104,393			(23,113)		8,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/17/2023	02/14/2025	1	2,224,945	4595		65,998		37,426		139,311			(28,738)		11,805		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/23/2023	02/21/2025	1	1,368,760	4564		42,187		24,265		94,475			(17,998)		7,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/01/2023	02/28/2025	1	1,554,822	4458		57,624		33,561		136,399			(24,076)		8,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/01/2023	02/28/2025	1	1,786,225	4582		49,083		28,587		120,458			(20,507)		9,637		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/24/2023	03/25/2025	1	1,868,000	4749.83		43,524		26,844		85,813			(16,768)		10,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/26/2023	04/25/2025	1	1,427,000	4535.93		66,784		44,033		110,754			(22,780)		8,191		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/19/2023	05/20/2025	1	1,413,000	4662.76		58,216		40,383		86,767			(17,974)		8,318		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/31/2023	05/30/2025	1	1,592,000	4652.33		68,456		48,427		101,700			(20,068)		9,464		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/14/2023	07/16/2025	1	1,713,000	4896.57		72,974		56,257		67,223			(16,924)		10,637		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/21/2023	07/21/2025	1	1,744,000	4891.01		80,050		62,432		69,839			(17,850)		10,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/28/2023	07/30/2025	1	1,416,000	4963.94		60,888		48,109		48,644			(12,958)		8,902		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/04/2023	08/04/2025	1	1,495,000	4885.1		63,089		50,419		63,238			(12,859)		9,439		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/11/2023	08/11/2025	1	2,244,000	4762.77		117,361		94,922		125,550			(22,798)		14,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/18/2023	08/18/2025	1	1,543,000	4745.38		73,601		60,237		91,941			(13,593)		9,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,531,000	4630.06		86,502		80,790		126,425			(6,035)		10,448		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/20/2023	12/18/2025	1	1,442,207	4863		74,432		73,408		79,661			(1,123)		10,114		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/24/2025	1	1,493,618	4673		58,458		53,159		113,446			(5,365)		10,065		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2023	11/07/2025	1	1,678,176	4709		81,128		75,749		120,805			(5,683)		11,428		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/02/2025	1	1,655,690	4655		79,868		70,699		127,530			(9,545)		10,971		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	1	2,547,000	4966.89		118,436		118,436		116,080			(324)		17,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	1	2,067,000	4870.87		109,344		107,389		112,480			(2,393)		14,465		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	1	1,579,000	4742.29		80,529		75,987		107,175			(4,847)		10,831		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/11/2023	10/09/2025	1	1,721,776	4735		82,893		73,772		113,635			(9,210)		11,471		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/19/2023	10/16/2025	1	1,501,595	4712		61,030		55,129		104,401			(6,120)		10,058		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/21/2025	1	1,480,488	4847		65,719		62,894		83,789			(2,909)		10,185		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/22/2025	1	3,212,000	4884.86		170,236		169,064		174,530			(2,096)		22,587		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/20/2025	1	2,714,000	4564.48		141,399		127,979		248,421			(13,927)		18,234		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2023	12/19/2025	1	1,548,000	4896.03		79,412		78,754		81,022			(1,089)		10,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/22/2025	1	1,424,000	5007.32		59,808		59,396		61,386			(736)		10,014		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2023	11/10/2025	1	1,848,000	4751.8		82,236		76,806		123,844			(5,737)		12,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/20/2023	12/12/2025	1	1,722,166	4996		67,946		67,003		73,281			(1,034)		12,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/13/2023	10/13/2025	1	1,564,000	4620.15		88,679		79,408		127,147			(9,584)		10,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/19/2023	10/16/2025	1	1,446,437	4920		36,922		33,352		68,000			(3,702)		9,688		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/23/2025	1	1,519,815	4585		71,747		65,233		134,903			(6,594)		10,234		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	1	1,619,046	4600		87,940		81,259		140,535			(7,006)		10,968		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/27/2025	1	1,445,000	4501.67		76,296		69,789		150,523			(6,784)		9,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2025	1	1,795,000	4615.16		76,288		69,904		154,043			(6,470)		12,151		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/21/2025	1	1,806,822	4761		90,654		86,397		119,147			(4,607)		12,430		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	1	1,766,000	4713.41		97,483		92,930		127,279			(4,927)		12,184		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/28/2025	1	1,547,485	4870		65,883		63,077		84,678			(2,888)		10,700		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/13/2025	1	1,686,721	4673		99,708		94,054		131,282			(6,035)		11,537		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/06/2025	1	1,530,081	4681		73,336		68,372		115,588			(5,238)		10,411		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2023	10/06/2025	1	1,686,000	4601.97		93,573		83,004		141,042			(11,009)		11,206		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/12/2023	10/10/2025	1	1,454,000	4612.79		83,605		74,726		118,997			(9,175)		9,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	1	1,430,000	4825.51		69,498		66,917		85,281			(2,852)		9,909		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	1	1,995,000	4758.31		110,124		106,034		134,316			(4,519)		13,824		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/11/2025	1	1,837,149	4811		108,584		106,045		113,417			(2,681)		12,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	1	1,737,000	4662.71		89,803		83,009		134,656			(7,125)		11,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	1	1,556,000	4758.61		85,580		83,226		104,215			(2,693)		10,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	01/02/2024	4	7,760,292	276.02	239,634			330		41,887			(119,821)		2,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/03/2024	6	6,645,882	275.16	206,954			571		43,988			(103,828)		3,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	01/04/2024	5	3,718,089	275.45	107,886			446		23,122			(54,097)		1,946		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2022	01/05/2024	6	4,943,831	274.42	145,193			801		38,266			(72,761)		2,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2022	01/05/2024	5	5,327,590	272.89	162,040			897		54,362			(81,457)		3,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2023	01/09/2024	4	4,811,401	272.21	132,559	6,834		1,610		55,933			(72,959)		3,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/08/2024	2	3,328,533	272.21	104,578			1,007		38,362			(52,229)		2,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2022	01/05/2024	5	3,192,992	272.21	99,956			556		36,481			(50,459)		1,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/10/2024	6	8,626,587	271.82	280,439			3,478		106,508			(140,659)		7,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2022	01/11/2024	6	4,123,101	272.58	129,166			1,781		45,370			(64,751)		3,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	01/12/2024	7	5,455,017	273.25	163,112			2,478		53,910			(81,835)		4,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2022	01/12/2024	6	5,580,101	272.68	168,964			2,573		60,845			(84,915)		5,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/17/2024	7	8,195,878	272.22	247,848			5,473		97,737			(124,332)		8,844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/16/2024	4	5,879,958	272.22	181,125	982		3,799		69,532			(91,402)		6,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	01/12/2024	6	7,499,316	272.22	232,246			3,552		87,931			(117,191)		6,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2022	01/18/2024	7	6,075,347	271.51	189,024			4,432		80,477			(94,828)		6,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/19/2024	6	4,592,065	271.71	136,042			3,380		59,451			(68,256)		5,238		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	01/19/2024	10	5,230,696	271.71	154,454			3,892		67,719			(78,590)		5,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/19/2024	4	4,200,730	270.72	129,303			3,217		62,455			(64,944)		4,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/23/2024	4	3,502,163	270.72	99,327	3,372		3,214		52,770			(52,908)		4,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/22/2024	1	7,363,192	270.72	230,468			6,657		110,210			(115,076)		9,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	01/24/2024	7	9,189,978	269.72	291,281			9,236		158,162			(146,099)		11,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2023	01/25/2024	6	5,166,110	270.03	159,479	1,266		6,533		84,435			(79,979)		6,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/26/2024	6	5,922,944	270.42	180,747			6,243		93,517			(90,783)		7,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2022	01/26/2024	6	4,948,546	269.45	161,319			5,584		88,630			(81,225)		6,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/30/2024	4	5,903,354	269.36	192,681			7,689		107,627			(96,363)		8,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	01/29/2024	3	3,378,650	269.36	106,210			4,095		61,598			(53,387)		4,762		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	01/26/2024	6	7,950,131	269.36	259,466			8,976		144,148			(130,567)		10,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/31/2024	5	7,079,184	270.27	229,196			9,462		115,313			(114,776)		10,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	02/01/2024	10	6,015,779	270.86	191,855			8,210		90,644			(96,260)		8,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/02/2024	6	8,211,985	272.38	240,850	3,453		11,119		100,393			(123,786)		12,346		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/02/2024	5	5,485,143	270.86	167,812			7,420		83,197			(84,280)		8,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/02/2024	6	4,847,339	270.32	154,460			6,869		78,958			(77,959)		7,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/06/2024	5	5,048,445	270.32	146,083	8,253		8,925		82,739			(79,651)		8,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2022	02/05/2024	4	5,300,412	270.32	164,780			7,937		86,868			(82,360)		8,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2022	02/07/2024	9	7,585,351	270.38	238,532			12,167		123,557			(119,603)		12,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/08/2024	6	4,934,465	270.19	157,231			8,241		82,351			(78,835)		8,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/09/2024	6	5,184,894	270.91	166,261	2,540		9,404		79,161			(85,829)		8,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2022	02/09/2024	6	6,216,917	270.74	195,773			10,559		97,405			(98,422)		10,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2022	02/13/2024	3	5,463,763	270.37	176,513			10,464		90,638			(88,374)		9,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2022	02/09/2024	6	7,008,142	270.37	225,455			12,220		114,856			(113,883)		11,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/12/2024	5	4,037,609	270.37	127,297			7,368		66,576			(63,710)		6,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2022	02/14/2024	7	7,561,468	271.2	246,701			15,014		113,134			(123,898)		13,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/15/2024	8	6,061,265	271.11	202,735			12,637		91,200			(101,936)		10,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/16/2024	6	6,486,837	272.37	201,524			12,827		82,408			(101,184)		11,639		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/16/2024	5	9,590,080	272.24	301,406			19,197		124,481			(151,603)		17,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/20/2024	5	6,493,770	272.11	205,864			14,186		87,180			(103,148)		12,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/11/2022	02/16/2024	6	12,339,557	272.11	387,235			24,665		165,036			(194,673)		22,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2022	02/21/2024	4	5,251,267	272.11	166,504			11,692		70,499			(83,326)		9,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2022	02/22/2024	6	6,987,765	272.41	207,879			15,409		90,170			(107,737)		13,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2022	02/23/2024	6	6,832,099	272.58	215,456			15,728		86,111			(107,891)		13,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/28/2022	02/23/2024	6	4,238,623	273.38	128,433			9,407		47,823			(64,499)		8,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/25/2022	02/26/2024	3	7,084,260	271.54	246,222			19,002		103,759			(123,333)		13,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	02/27/2024	6	6,857,773	271.54	249,962			19,625		101,128			(125,227)		13,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2022	02/23/2024	6	4,576,410	271.54	154,748			11,357		66,570			(77,920)		8,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	02/29/2024	3	3,940,771	272.42	137,272			11,128		51,640			(68,655)		7,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2022	03/01/2024	6	11,817,791	275.61	384,320			31,700		96,878			(192,168)		24,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2022	02/28/2024	4	3,340,548	272.42	131,811			10,541		44,452			(66,149)		6,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/04/2022	03/01/2024	5	6,551,343	276.74	212,884			17,594		45,049			(106,599)		13,391		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2022	03/01/2024	7	5,491,202	277.29	195,179			16,190		33,799			(98,053)		11,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/06/2024	6	5,328,731	279.73	185,020			16,542		21,269			(92,891)		11,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2022	03/04/2024	6	7,195,831	279.73	240,729			20,896		28,721			(120,636)		15,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2022	03/05/2024	2	5,598,669	279.73	174,420			15,334		22,346			(86,978)		11,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	03/07/2024	9	8,543,697	281.93	262,059	694		23,923		20,740			(131,883)		18,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	03/08/2024	4	7,948,058	283.34	230,654			21,227		13,562			(115,263)		17,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2022	03/08/2024	5	11,917,858	280.07	369,662			34,097		44,931			(185,750)		25,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/08/2024	8	8,488,416	280.2	255,646			23,696		31,153			(128,481)		18,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/13/2024	6	5,547,146	280.25	163,324			16,166		20,913			(81,598)		12,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/12/2024	3	5,971,520	280.25	180,905			17,661		22,513			(90,335)		13,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2022	03/11/2024	5	8,185,171	280.25	245,737			23,691		30,859			(123,534)		18,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2022	03/14/2024	6	9,080,704	279.22	267,378			26,819		42,794			(133,722)		20,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2022	03/15/2024	7	10,564,813	278.23	327,266			33,358		60,577			(164,005)		23,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2022	03/15/2024	6	8,888,134	277.84	283,446			28,903		53,630			(142,564)		20,145		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/15/2024	7	5,617,998	279.12	170,574			17,440		27,037			(85,620)		12,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/19/2024	3	7,393,649	278.65	227,514			24,379		40,019			(113,473)		17,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2022	03/20/2024	4	5,879,393	278.65	178,668			19,400		31,823			(89,634)		13,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/18/2022	03/18/2024	5	9,355,520	278.65	289,494			30,775		50,638			(145,319)		21,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2022	03/21/2024	7	7,937,381	278.94	238,511			26,222		41,374			(119,296)		18,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/22/2024	7	10,050,334	278.25	315,141			35,087		59,637			(157,631)		23,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/25/2022	03/22/2024	4	9,509,327	279.15	297,443			33,176		47,666			(148,886)		22,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2022	03/22/2024	6	6,523,125	280.05	196,602			22,017		27,993			(99,213)		15,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	03/25/2024	5	10,254,368	280.06	307,705			35,583		45,030			(153,928)		24,742		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2022	03/27/2024	4	5,045,766	280.06	147,189			17,398		22,158			(73,561)		12,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2022	03/26/2024	3	8,642,358	280.06	263,382			30,756		37,951			(131,372)		20,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2022	03/28/2024	8	9,954,983	279.3	294,878			35,349		50,896			(147,855)		24,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2022	03/28/2024	5	15,490,258	278.73	474,167			56,760		86,940			(237,415)		38,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	03/28/2024	6	8,603,788	279.43	255,859			30,712		42,944			(128,315)		21,123		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2022	03/28/2024	7	7,193,323	278.94	214,297			25,797		38,935			(108,227)		17,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/01/2022	04/03/2024	6	3,967,861	278.17	120,989			15,479		25,132			(60,750)		10,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2022	04/01/2024	7	6,644,893	278.17	204,904			25,701		42,088			(102,665)		16,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	04/02/2024	3	7,670,122	278.17	233,247			29,500		48,581			(116,400)		19,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/07/2022	04/04/2024	7	9,501,266	279.02	278,061			35,941		52,377			(139,170)		24,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2022	04/05/2024	7	13,853,137	278.27	418,392			54,625		87,744			(209,188)		35,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2022	04/05/2024	5	8,792,985	277.45	271,137			35,459		63,794			(136,239)		22,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2022	04/05/2024	5	6,150,023	278.15	185,967			24,403		39,568			(93,312)		15,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2022	04/10/2024	4	4,347,083	278.29	131,662			18,108		27,968			(66,095)		11,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2022	04/08/2024	5	7,371,352	278.29	221,122			29,831		47,426			(111,105)		19,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/09/2024	6	7,547,181	278.29	228,692			31,138		48,557			(114,216)		19,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/11/2024	8	7,132,872	277.43	227,856			31,643		53,176			(114,354)		18,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	04/12/2024	6	11,154,114	278.39	347,032			48,654		71,764			(173,557)		29,626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2022	04/12/2024	8	8,697,580	279.53	259,995			36,535		46,207			(130,327)		23,101		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/16/2024	3	6,901,302	278.9	210,476			30,610		41,495			(104,840)		18,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2022	04/15/2024	5	7,121,296	278.9	215,296			31,134		42,817			(107,751)		19,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/17/2024	8	6,771,344	278.9	203,288			29,896		40,713			(101,539)		18,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2022	04/12/2024	6	4,990,345	278.9	151,442			21,354		29,506			(76,129)		13,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2022	04/18/2024	7	10,222,962	279.12	298,900			44,499		60,444			(149,932)		27,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2022	04/19/2024	5	12,487,873	278.86	374,238			56,046		76,333			(187,060)		34,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2022	04/19/2024	6	10,590,313	278.64	306,434			46,001		67,077			(153,454)		29,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/19/2024	8	8,787,389	278.14	244,639			36,878		60,930			(122,949)		24,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2022	04/24/2024	8	6,857,133	276.52	196,715			30,861		60,866			(98,452)		19,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/06/2022	04/23/2024	3	6,843,224	276.52	206,515			32,067		60,743			(103,027)		19,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	04/22/2024	8	10,096,652	276.52	294,448			45,466		89,622			(147,547)		28,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	04/25/2024	8	10,934,880	275.45	327,776			51,820		112,836			(163,998)		30,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2022	04/26/2024	7	13,149,533	275.14	399,672			63,761		142,263			(199,973)		37,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	04/26/2024	7	9,675,640	275.18	292,117			46,798		104,327			(146,670)		27,390		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/26/2024	5	7,295,582	275.3	221,269			35,465		77,471			(111,070)		20,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	04/30/2024	2	6,567,991	275.58	198,733			32,762		67,774			(99,119)		18,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2022	04/29/2024	5	7,569,075	275.58	226,374			37,119		78,104			(113,359)		21,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/29/2022	05/01/2024	6	5,246,875	275.58	156,108			25,985		54,142			(78,090)		15,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/02/2024	6	9,991,959	274.93	303,729			50,918		113,098			(151,900)		29,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2022	05/03/2024	8	14,803,729	275.04	449,426	496		76,266		164,601			(224,897)		43,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/03/2024	6	8,776,837	275.64	264,079			44,770		90,381			(132,312)		25,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/03/2024	7	7,884,697	275.97	222,078			37,783		78,040			(112,122)		22,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/06/2024	7	7,052,936	275.5	203,008			35,267		74,894			(101,701)		20,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2022	05/08/2024	6	5,561,940	275.5	157,474			27,742		59,618			(78,801)		16,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2022	05/07/2024	3	6,086,851	275.5	183,698			32,056		64,636			(91,629)		18,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2022	05/09/2024	10	11,928,797	273.4	360,352			63,980		165,604			(180,494)		35,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/10/2024	7	18,539,705	273.02	566,177			101,144		268,504			(283,033)		55,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2022	05/10/2024	9	12,480,354	273.98	371,005			66,601		162,665			(186,320)		37,384		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/10/2024	6	9,643,549	273.15	295,601			53,109		139,133			(148,457)		28,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/15/2024	7	6,954,902	273.05	211,446	2,923		40,778		101,421			(107,124)		21,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/14/2024	4	12,304,780	273.05	372,293	792		68,747		179,437			(186,227)		37,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/13/2024	6	9,022,970	273.05	278,343			50,993		131,579			(139,337)		27,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/16/2024	8	14,504,379	273.62	445,612			83,294		198,150			(222,877)		44,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/17/2024	8	18,706,715	273.94	568,507			106,987		248,077			(284,193)		57,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/17/2024	8	14,724,878	273.5	453,388			85,500		205,580			(227,013)		45,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	05/17/2024	8	10,835,383	274.54	329,846			62,509		133,710			(165,775)		33,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2022	05/22/2024	9	9,368,984	274.38	290,798	559		57,287		120,442			(145,507)		29,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2022	05/20/2024	7	11,747,610	274.38	358,869			69,215		148,492			(179,566)		36,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/21/2024	5	10,590,877	274.38	324,349			62,875		133,870			(161,922)		33,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/23/2024	10	14,720,654	275.1	448,373			88,251		172,510			(224,445)		46,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2022	05/24/2024	9	18,092,302	275.36	545,525			108,218		205,333			(273,201)		57,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2022	05/24/2024	6	16,226,366	275.07	495,576			98,312		190,155			(248,319)		51,136		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2022	05/24/2024	9	11,847,608	275.35	356,550			71,097		134,102			(179,343)		37,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2022	05/30/2024	7	8,565,452	275.57	261,279			54,044		96,095			(130,815)		27,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/27/2022	05/28/2024	3	4,776,646	275.57	143,272			29,199		53,589			(71,567)		15,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2022	05/24/2024	6	13,497,338	275.57	407,230			81,320		148,726			(205,013)		42,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2022	05/29/2024	8	8,954,634	275.57	271,687			55,715		100,461			(135,653)		28,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2022	05/31/2024	10	22,473,908	274.93	690,161	831		143,733		272,359			(345,547)		72,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2022	05/31/2024	8	14,991,558	275.45	455,263			94,570		171,187			(227,877)		48,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	05/31/2024	9	9,777,465	275.9	298,734			62,398		108,245			(150,239)		31,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/04/2024	5	12,248,091	275.47	373,274			79,526		141,084			(186,308)		40,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/03/2022	06/03/2024	8	9,002,576	275.47	271,038			57,506		103,700			(135,659)		29,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/14/2022	06/05/2024	6	9,924,391	275.47	305,363			65,480		114,318			(152,571)		32,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/06/2024	10	16,584,933	276.3	492,661			106,385		174,794			(246,531)		54,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/07/2024	8	23,625,642	276.46	694,472			150,883		243,288			(347,452)		77,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2022	06/07/2024	11	17,153,660	276.34	490,260			106,726		178,357			(245,845)		56,608		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/07/2024	9	12,477,083	276.32	354,104			77,314		130,980			(177,742)		41,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2022	06/10/2024	7	10,443,063	276.3	299,454			66,387		110,672			(149,751)		34,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/12/2024	8	11,878,660	276.3	322,133			72,367		125,886			(161,226)		39,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/10/2022	06/11/2024	5	8,249,566	276.3	245,189			54,594		87,426			(122,335)		27,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2022	06/13/2024	8	17,148,190	274.45	483,015			109,138		227,045			(241,896)		57,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2022	06/14/2024	12	26,507,313	272.84	768,342	4,173		176,279		418,356			(387,158)		89,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2022	06/14/2024	10	15,538,427	272.86	451,792			102,796		245,238			(226,659)		52,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2022	06/14/2024	10	9,958,098	273.52	273,898	2,233		63,386		146,000			(139,233)		33,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/20/2024	7	13,942,902	272.12	408,887			96,186		239,873			(204,215)		47,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/17/2024	6	12,453,718	272.12	366,554			84,943		213,008			(183,348)		42,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/17/2022	06/18/2024	8	18,979,770	272.12	558,847			130,144		326,526			(279,400)		64,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2022	06/21/2024	10	27,842,788	272.21	809,908			191,876		476,221			(406,026)		95,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2022	06/21/2024	9	16,944,630	271.71	495,699			117,470		305,430			(248,533)		58,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2022	06/21/2024	12	11,606,010	270.57	335,827			80,176		233,820			(169,377)		39,951		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/24/2022	06/24/2024	10	11,745,036	270.6	331,898	6,442		86,282		236,621			(166,820)		40,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2023	06/25/2024	7	9,577,115	270.6	282,071	1,370		69,326		192,945			(141,096)		33,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2022	06/26/2024	14	10,324,433	270.6	268,973	7,176		69,582		210,182			(138,986)		36,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/08/2022	06/27/2024	11	15,866,613	270.82	427,351			104,918		315,902			(214,403)		55,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2022	06/28/2024	10	18,260,933	270.91	514,837			126,801		358,762			(257,763)		64,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2022	06/28/2024	14	14,161,056	270.59	388,106			96,256		286,711			(195,533)		49,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2022	06/28/2024	13	11,774,493	268.53	335,206			83,314		288,595			(168,961)		41,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2022	07/01/2024	9	11,128,628	268.74	320,301	993		81,315		269,427			(160,778)		39,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/01/2022	07/02/2024	1	6,515,161	268.74	196,758			49,528		157,733			(98,110)		23,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2022	07/03/2024	14	10,367,999	268.74	266,507	4,275		70,655		251,012			(135,887)		36,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2022	07/05/2024	10	21,004,833	266.42	626,264			160,575		621,197			(314,119)		75,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2022	07/05/2024	12	22,858,157	265.44	709,416			182,404		733,638			(356,758)		81,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2022	07/05/2024	8	11,611,791	267.02	341,099			88,065		326,904			(171,979)		41,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/15/2022	07/10/2024	11	11,843,566	266.93	358,527			94,550		338,470			(179,946)		42,949		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2022	07/09/2024	6	7,708,378	266.93	232,493			60,751		219,324			(116,089)		27,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2022	07/08/2024	10	7,357,004	266.93	220,124			57,401		209,327			(110,299)		26,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2022	07/11/2024	10	16,829,129	267.06	505,646			133,784		473,786			(253,602)		61,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2022	07/12/2024	12	22,482,034	265.75	702,351			186,742		705,351			(352,043)		81,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2022	07/12/2024	13	16,890,911	266.5	525,502			140,325		498,781			(264,422)		61,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2022	07/12/2024	11	10,314,965	265.68	339,268			90,899		325,685			(171,126)		37,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2022	07/15/2024	9	11,403,209	266.51	364,456			98,805		336,996			(183,168)		41,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2022	07/17/2024	10	9,246,012	266.51	301,320			82,439		274,170			(151,320)		34,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2022	07/16/2024	3	11,128,495	266.51	335,991			90,933		330,326			(167,587)		40,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2022	07/18/2024	14	14,176,775	267.83	442,307			121,601		376,131			(222,312)		52,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2022	07/19/2024	11	18,257,743	267.44	567,564			156,424		500,837			(284,630)		67,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2022	07/19/2024	12	13,417,152	268.39	408,286			112,724		339,735			(205,033)		49,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2022	07/19/2024	14	13,831,620	267.99	429,847	2,017		120,389		372,092			(217,607)		51,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/25/2022	07/22/2024	8	12,300,826	268.55	375,500			105,096		307,646			(187,976)		45,980		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/15/2022	07/24/2024	13	13,239,666	268.55	408,017	2,339		117,484		332,451			(205,482)		49,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2022	07/23/2024	4	8,754,543	268.55	263,442	2,106		75,185		219,829			(132,322)		32,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/29/2022	07/25/2024	10	9,282,777	268.95	278,192			79,236		226,393			(139,911)		34,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2022	07/26/2024	10	19,597,324	269.14	588,271			167,584		467,486			(294,589)		73,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	07/26/2024	12	15,126,308	269.24	453,401			129,666		359,194			(227,823)		57,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2022	07/26/2024	14	11,347,408	269.27	340,843			97,896		267,997			(171,787)		42,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2022	07/31/2024	7	8,964,572	269.66	265,725			77,705		205,331			(133,201)		34,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	07/30/2024	4	9,235,901	269.66	277,328			80,494		211,548			(138,492)		35,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2022	07/29/2024	12	9,600,023	269.66	285,200	774		83,360		219,534			(143,352)		36,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2022	08/01/2024	13	17,690,098	269.63	525,536			154,734		407,419			(264,284)		67,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	08/02/2024	15	18,230,785	268.76	553,913			163,421		451,922			(277,847)		69,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2022	08/02/2024	12	18,477,376	268.83	569,574			168,578		456,187			(286,529)		70,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2022	08/02/2024	13	13,739,823	269.12	425,473			126,470		330,978			(214,717)		52,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2022	08/05/2024	8	8,355,096	269.12	253,318			75,942		202,101			(127,165)		32,285		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2022	08/07/2024	12	13,206,401	269.12	408,833			123,876		319,449			(205,665)		51,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	08/06/2024	2	5,609,598	269.12	161,838	3,236		51,075		135,690			(81,328)		21,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2022	08/08/2024	12	18,314,772	269.04	565,948			172,221		446,678			(284,780)		71,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2022	08/09/2024	14	29,025,363	269.05	876,117	8,416		270,264		707,898			(444,159)		113,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2022	08/09/2024	11	14,905,842	269.38	456,711			139,719		355,952			(229,900)		58,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2022	08/09/2024	13	11,708,144	269.94	346,116			106,463		264,226			(175,146)		45,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2022	08/12/2024	13	11,388,516	270.43	336,437			104,097		246,521			(168,841)		44,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/29/2022	08/13/2024	4	9,683,832	270.43	289,903			89,636		210,589			(144,629)		38,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/15/2022	08/14/2024	14	10,765,626	270.43	311,957			97,559		235,333			(156,937)		42,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	08/15/2024	16	22,309,210	270.65	633,092			198,995		476,222			(318,915)		88,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2022	08/16/2024	13	22,147,853	270.8	639,062	1,681		202,104		465,663			(320,776)		87,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2022	08/16/2024	16	18,121,123	270.93	505,255			159,683		377,376			(254,710)		71,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2022	08/16/2024	18	12,781,105	270.58	341,120			108,308		274,109			(172,594)		50,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2022	08/21/2024	15	10,148,526	270.39	272,067			87,823		222,724			(136,853)		40,629		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2022	08/19/2024	11	11,476,333	270.39	324,067	1,430		104,260		251,865			(163,159)		45,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2022	08/20/2024	8	10,989,478	270.39	319,132			101,924		241,180			(159,476)		43,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/29/2022	08/22/2024	18	16,038,758	269.93	443,424			143,331		366,770			(222,849)		64,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/02/2022	08/23/2024	16	23,137,616	269.33	650,392			211,168		556,869			(326,907)		93,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2022	08/23/2024	12	12,818,169	269.31	357,288			116,254		309,257			(179,928)		51,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2022	08/23/2024	15	9,301,717	269.41	261,237			85,357		222,941			(131,912)		37,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/29/2022	08/26/2024	13	18,410,455	269.58	510,580			168,344		435,733			(257,123)		74,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2022	08/27/2024	7	6,427,290	269.58	187,168	1,914		62,562		152,119			(94,313)		26,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2022	08/28/2024	14	11,216,424	269.58	315,349			104,921		265,467			(158,910)		45,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2022	08/29/2024	16	14,892,451	268.29	430,254			143,682		393,215			(216,815)		60,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2022	08/30/2024	17	21,432,594	267.97	619,412	1,308		207,608		581,042			(311,832)		87,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2022	08/30/2024	18	17,567,200	267.66	492,922			165,724		488,548			(248,880)		71,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2022	08/30/2024	12	8,580,931	266.41	254,409			85,879		263,029			(128,854)		35,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2022	09/05/2024	10	8,068,105	266.14	233,083			80,489		253,764			(117,948)		33,319		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2022	09/04/2024	10	11,260,661	266.14	333,813	1,904		115,120		354,179			(167,651)		46,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2022	09/03/2024	6	4,533,342	266.14	133,185			45,311		142,586			(66,848)		18,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2022	08/30/2024	9	8,388,387	266.14	248,258			83,633		262,999			(125,443)		34,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2022	09/06/2024	18	17,090,392	265.7	506,680	3,257		177,565		556,702			(256,157)		70,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2022	09/06/2024	19	24,122,797	264.55	738,727	4,767		257,663		855,644			(372,887)		99,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2022	09/06/2024	17	9,868,938	266.34	267,945	1,858		94,132		305,471			(136,128)		40,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2022	09/11/2024	9	11,976,215	267.59	318,402			111,826		337,852			(160,005)		50,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2022	09/10/2024	2	8,065,010	267.59	239,756			83,324		227,516			(119,557)		33,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2022	09/09/2024	12	7,599,760	267.59	210,750			73,442		214,391			(105,875)		31,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	09/12/2024	17	15,260,299	269.37	377,468			133,133		373,384			(189,902)		63,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2022	09/13/2024	13	18,248,460	269.39	496,616	6,962		181,164		446,498			(249,347)		76,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213///$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2022	09/13/2024	18	15,119,670	268.31	383,722			136,315		403,528			(193,688)		63,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2022	09/13/2024	14	15,883,342	267.02	413,770			147,277		469,059			(208,926)		66,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2023	09/16/2024	11	12,980,159	266.06	352,994	2,523		128,871		413,454			(177,386)		54,776		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2022	09/17/2024	4	7,320,281	266.06	215,087			76,833		233,171			(107,289)		30,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2022	09/18/2024	13	9,032,398	266.06	240,235			87,089		287,707			(121,312)		38,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2022	09/19/2024	14	20,944,702	266.05	575,654			208,562		667,146			(289,674)		88,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2022	09/20/2024	12	26,675,997	266.07	762,486			276,633		854,885			(382,772)		113,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	09/20/2024	14	20,825,790	265.14	591,412	1,758		216,736		709,618			(298,463)		88,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2022	09/20/2024	14	12,459,224	264.63	355,562			130,192		440,997			(179,828)		52,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2022	09/23/2024	10	10,122,902	263.45	297,684			109,306		389,899			(149,215)		43,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/23/2022	09/25/2024	10	8,582,584	263.45	259,680			96,268		330,571			(130,409)		36,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2022	09/24/2024	3	9,085,209	263.45	265,889			97,544		349,931			(132,628)		38,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2022	09/26/2024	18	19,024,773	261.75	611,653			228,400		822,993			(308,634)		81,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2022	09/27/2024	12	21,350,771	261.44	660,573			246,152		942,830			(331,755)		91,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2022	09/27/2024	11	16,701,718	261.73	531,701			198,986		724,170			(268,125)		71,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2022	09/27/2024	12	13,233,928	262.83	398,923			149,277		532,504			(200,902)		57,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/30/2022	10/01/2024	2	6,958,364	261.71	204,650			77,045		302,404			(102,072)		30,199		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2022	10/02/2024	12	11,494,625	261.71	366,301			139,202		499,545			(183,915)		49,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/03/2022	09/30/2024	7	10,361,576	261.71	319,044			120,150		449,268			(159,896)		44,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	10/03/2024	15	19,676,320	262.71	636,178			242,978		799,602			(319,986)		85,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2022	10/04/2024	11	19,525,878	265.17	565,387			215,766		669,230			(283,352)		85,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2022	10/04/2024	13	13,675,567	265.68	385,569			147,713		452,015			(193,939)		59,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2022	10/04/2024	10	8,879,419	265.94	244,404			93,993		288,161			(123,180)		38,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	10/08/2024	2	7,230,686	265.68	211,115			81,626		239,717			(105,308)		31,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	10/09/2024	9	10,825,451	265.68	302,583			117,641		358,893			(151,435)		47,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	10/07/2024	9	11,495,286	265.68	324,926			125,678		379,951			(162,957)		50,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2022	10/10/2024	12	17,471,294	264.98	482,187			189,018		611,345			(243,028)		77,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/17/2022	10/11/2024	11	20,835,277	264.24	594,206			232,931		764,556			(298,324)		92,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2022	10/11/2024	10	16,965,259	263.97	485,007			190,437		634,420			(243,821)		74,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	10/11/2024	13	16,135,806	264.25	453,989			179,181		592,108			(229,220)		71,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2022	10/16/2024	10	11,394,691	264.21	319,549	4,792		132,205		420,410			(160,680)		50,784		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	10/15/2024	5	10,637,646	264.21	311,148			123,281		392,479			(155,410)		47,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2022	10/14/2024	11	9,430,978	264.21	249,167	21,326		117,066		347,958			(128,843)		41,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2022	10/17/2024	10	20,054,555	263.7	586,909			235,145		765,989			(295,101)		89,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2022	10/18/2024	9	18,747,611	263.52	552,637			221,591		725,444			(277,066)		83,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2022	10/18/2024	9	16,704,246	263.29	495,710			199,389		656,753			(249,140)		74,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/18/2024	9	11,435,794	263.04	344,005			138,902		456,477			(173,399)		51,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	10/21/2024	8	8,793,611	262.77	263,236			106,894		358,045			(132,029)		39,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	10/23/2024	9	9,077,899	262.77	278,887			113,977		369,620			(139,980)		40,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/22/2024	2	7,905,257	262.77	231,610			93,935		321,875			(115,595)		35,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/24/2024	9	17,966,468	263.04	551,570			226,143		718,956			(277,043)		81,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2022	10/25/2024	10	17,547,734	263.72	522,458			214,488		670,240			(261,960)		79,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	10/25/2024	9	19,911,656	264.51	579,127			238,127		720,284			(290,742)		90,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/25/2024	11	12,896,022	264.26	379,065			156,512		477,593			(190,979)		58,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2022	10/30/2024	9	12,356,141	263.63	378,611			157,949		475,653			(189,512)		56,382		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/28/2022	10/29/2024	5	8,585,034	263.63	243,248	8,603		107,325		330,483			(123,584)		39,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	10/28/2024	8	11,112,334	263.63	330,272	3,630		138,753		427,772			(167,404)		50,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2022	10/31/2024	7	21,226,673	264.37	635,812			266,314		778,467			(318,619)		97,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2022	11/01/2024	11	20,519,885	264.5	607,553			255,232		746,390			(304,245)		93,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2022	11/01/2024	8	20,857,420	265.03	613,139			257,968		733,423			(307,640)		95,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2022	11/01/2024	10	16,794,095	264.66	508,374			214,525		604,151			(255,725)		76,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/06/2024	5	13,063,085	264.99	392,345			167,278		460,787			(196,159)		60,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/04/2024	8	11,138,097	264.99	329,177	2,301		140,804		394,220			(166,155)		51,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/05/2024	3	6,553,746	264.99	190,984			81,069		230,521			(95,248)		30,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/07/2024	12	19,941,697	265.62	577,028	7,302		253,290		671,093			(290,012)		92,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2022	11/08/2024	7	24,837,306	265.91	730,314			313,896		820,413			(365,310)		115,001		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2023	11/08/2024	10	28,912,015	265.46	879,039	11,184		385,251		984,533			(445,562)		133,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2023	11/08/2024	9	16,042,219	266.11	488,175	3,667		213,956		521,877			(245,417)		74,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/12/2024	5	11,856,414	267.69	341,634	3,374		150,101		347,610			(172,350)		55,247		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2022	11/11/2024	5	11,132,599	267.69	320,905			139,255		323,836			(160,727)		51,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2022	11/13/2024	4	19,384,836	267.69	562,029			244,923		563,885			(280,998)		90,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2022	11/14/2024	10	14,222,801	267.25	418,804			183,244		428,252			(209,688)		66,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/21/2022	11/15/2024	6	15,407,241	267.46	450,291			197,282		456,212			(225,041)		72,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2022	11/15/2024	7	21,837,314	267.43	635,113			279,302		648,791			(318,177)		102,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2022	11/15/2024	9	16,139,244	267.18	468,468	3,663		208,437		487,570			(236,882)		75,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/18/2024	4	12,768,647	267.36	372,717			165,242		381,913			(186,531)		60,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2022	11/20/2024	8	15,598,946	267.36	446,549	11,345		208,127		466,568			(226,059)		73,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/19/2024	3	10,627,601	267.36	310,467			137,768		317,874			(154,832)		50,065		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/21/2022	11/21/2024	9	26,170,035	267.31	773,733			346,305		787,986			(387,176)		123,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2022	11/22/2024	7	18,595,239	267.68	547,341			245,981		544,635			(273,937)		88,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2022	11/22/2024	6	19,568,887	267.8	570,993			257,174		567,282			(286,268)		92,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/25/2024	2	1,691,717	268.11	49,320			22,321		48,026			(24,632)		8,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2022	11/26/2024	5	10,850,148	268.11	313,603			142,264		309,109			(156,592)		51,662		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	11/27/2024	6	18,058,902	268.11	509,880			232,201		514,479			(255,204)		86,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	11/27/2024	10	20,463,074	267.54	589,112	1,542		269,432		607,527			(296,197)		97,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2022	11/29/2024	10	21,744,627	267.33	637,738			292,189		657,028			(319,136)		104,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	11/29/2024	6	16,427,908	267.42	481,403			220,959		491,362			(241,213)		78,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2022	11/29/2024	7	15,111,386	268.2	422,542			194,522		427,485			(212,353)		72,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/02/2024	6	12,269,004	267.41	354,449			164,070		368,195			(177,519)		58,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/04/2024	5	13,980,349	267.41	403,026			187,214		420,951			(201,342)		67,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/03/2024	1	9,165,947	267.41	268,562			124,321		275,989			(133,914)		44,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2022	12/05/2024	6	18,389,701	267.19	532,284			247,923		561,074			(266,181)		88,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/12/2022	12/06/2024	8	24,046,378	267	692,925			323,846		743,279			(346,530)		116,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/12/2022	12/06/2024	6	16,585,734	266.69	480,152	6,437		228,061		524,279			(243,572)		80,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2022	12/06/2024	8	11,137,800	266.61	319,977	7,402		155,028		354,296			(163,475)		53,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/09/2022	12/09/2024	4	7,606,467	267.09	220,803			104,276		234,357			(110,523)		36,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2022	12/11/2024	5	13,028,114	267.09	384,370			182,334		401,399			(192,205)		63,422		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/13/2022	12/10/2024	2	10,569,501	267.09	310,392			146,711		325,649			(154,861)		51,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/12/2022	12/12/2024	6	30,990,336	266.54	947,079	4,352		452,507		996,691			(475,906)		151,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2022	12/13/2024	9	20,327,113	267.5	558,870	6,285		271,528		607,556			(281,011)		99,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/13/2024	5	12,548,162	267.87	334,269			159,739		365,013			(167,372)		61,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2022	12/13/2024	5	11,554,996	265.54	317,567			152,187		395,545			(159,281)		56,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2022	12/16/2024	6	12,187,866	264.17	339,192			163,561		457,947			(169,919)		59,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/16/2022	12/18/2024	5	15,745,424	264.17	436,546			211,106		591,619			(217,981)		77,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2022	12/17/2024	3	10,438,750	264.17	301,973	2,535		147,011		392,226			(151,764)		51,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2022	12/19/2024	9	25,266,436	263.65	679,380	7,504		333,295		982,207			(343,598)		124,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	12/20/2024	10	16,837,990	262.26	461,755	16,259		233,411		715,893			(238,558)		83,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2022	12/20/2024	6	19,727,821	261.62	562,076			274,310		872,296			(281,475)		97,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2022	12/20/2024	6	10,654,817	260.86	301,128	7,358		151,044		492,655			(154,654)		52,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	12/24/2024	3	1,698,419	260.4	49,058			24,226		80,775			(24,608)		8,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/23/2023	12/23/2024	5	2,660,062	260.4	64,460	16,650		40,138		126,510			(40,457)		13,172		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	12/26/2024	9	20,196,828	260.4	577,079	17,159		294,279		960,542			(296,391)		100,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/05/2023	12/27/2024	9	24,431,659	260.82	675,437	32,109		351,807		1,134,562			(353,719)		121,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2023	12/27/2024	7	25,627,873	260.15	697,919	61,075		377,906		1,240,299			(379,809)		127,612		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	12/27/2024	4	15,644,948	260.63	355,092	98,840		226,654		734,339			(227,350)		77,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2023	12/30/2024	4	10,115,631	259.95	120,875	190,993		156,525		494,240			(155,428)		50,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/30/2022	01/02/2025	6	11,768,409	259.95	79,929	302,224		193,048		574,993			(189,278)		59,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2023	12/31/2024	4	11,371,403	259.95	262,084	81,341		172,552		555,596			(171,068)		56,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/03/2025	7	16,890,011	261.46		511,231		259,642		753,574			(251,855)		84,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/04/2023	01/03/2025	6	20,018,436	262.47		587,978		298,167		838,678			(290,204)		100,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/03/2025	8	13,032,449	261.89		409,373		208,352		565,824			(201,411)		65,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/08/2025	5	10,899,271	263.23		327,455		167,842		442,237			(159,846)		55,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/06/2025	4	5,578,977	263.23		166,874		85,226		223,133			(81,787)		28,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/07/2025	2	6,512,711	263.23		190,918		97,559		260,478			(93,629)		32,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/09/2025	9	19,017,104	264.05		569,771		293,902		722,155			(276,047)		96,379		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	01/10/2025	5	14,774,651	263.89		444,074		229,337		566,962			(214,962)		74,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/10/2025	6	15,921,414	264.24		482,708		249,747		598,231			(233,414)		80,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	01/10/2025	10	10,161,156	265		305,291		160,002		363,289			(145,732)		51,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/13/2025	7	8,079,737	265.64		236,279		123,279		277,389			(113,252)		41,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/16/2025	7	9,150,053	265.64		266,307		139,694		314,135			(126,806)		46,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/15/2025	5	7,817,031	265.64		229,177		119,827		268,370			(109,617)		39,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/14/2025	4	10,149,030	265.64		296,507		157,007		352,488			(140,153)		51,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/17/2025	8	20,054,975	265.5		588,028		309,005		696,539			(279,255)		102,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	01/17/2025	7	17,581,968	265.47		516,007		272,588		610,648			(243,821)		90,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/17/2025	7	14,311,647	265.1		429,365		226,902		510,249			(202,946)		73,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/21/2025	1	3,577,478	265.37		105,536		55,957		125,682			(49,740)		18,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/17/2025	3	7,385,016	265.37		220,103		116,262		258,708			(104,002)		37,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	01/22/2025	5	15,593,120	265.37		464,087		246,864		549,897			(217,715)		80,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	01/23/2025	10	20,245,259	265.81		598,907		320,443		691,001			(278,691)		104,501		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	01/24/2025	6	23,023,430	265.92		677,638		362,624		778,917			(315,386)		118,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/30/2023	01/24/2025	4	15,830,030	266.01		464,766		248,881		533,970			(216,191)		81,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/30/2023	01/24/2025	7	15,049,737	266		436,391		234,898		507,650			(201,915)		77,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/28/2025	2	10,190,575	266		299,586		161,731		346,224			(138,327)		52,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/29/2025	7	8,080,256	266		237,759		129,889		273,195			(108,051)		42,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/27/2025	3	10,898,435	266		317,615		171,418		368,478			(146,436)		56,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/30/2023	01/30/2025	5	17,358,703	265.74		513,248		278,652		597,686			(234,725)		90,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	01/31/2025	8	18,894,200	265.87		554,781		302,192		644,887			(252,884)		98,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2023	01/31/2025	10	21,855,094	265.85		644,719		353,134		745,947			(292,242)		113,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2023	01/31/2025	10	16,627,581	266.3		468,411		256,679		552,206			(212,176)		86,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/03/2025	4	9,935,439	265.33		289,541		159,108		352,027			(130,725)		52,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/04/2025	2	11,842,195	265.33		347,473		190,976		419,587			(157,010)		62,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/05/2025	8	11,769,903	265.33		343,119		189,366		417,025			(154,096)		61,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/06/2025	9	22,211,408	265.03		654,827		362,593		802,531			(292,714)		116,695		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2025	11	18,748,770	265.1		551,805		309,256		675,546			(242,991)		98,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2023	02/07/2025	8	17,770,090	265.28		514,662		287,278		633,175			(227,649)		93,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/07/2025	8	13,817,605	265.37		399,689		223,298		489,578			(176,712)		72,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/12/2025	6	10,966,600	264.86		324,687		184,232		402,819			(140,731)		58,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2023	02/11/2025	4	9,743,023	264.86		284,324		160,250		357,108			(124,540)		51,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/10/2025	7	11,236,202	264.86		333,724		187,701		411,838			(146,416)		59,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/27/2023	02/13/2025	8	18,972,113	264.94		560,597		315,388		693,079			(245,525)		100,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2023	02/14/2025	8	17,724,774	265.39		514,728		290,506		629,787			(224,634)		94,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	02/14/2025	6	17,941,863	265.1		526,348		297,859		654,331			(229,197)		95,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2023	02/14/2025	5	8,134,887	265.78		226,252		128,409		281,723			(98,184)		43,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/27/2023	02/20/2025	8	18,071,449	265.09		505,716		289,742		656,562			(216,169)		96,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/18/2025	1	7,612,021	265.09		221,510		126,142		275,795			(95,927)		40,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/14/2025	6	10,946,688	265.09		311,911		177,080		395,520			(135,232)		58,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/21/2023	02/19/2025	3	9,010,846	265.09		258,073		147,221		327,377			(111,210)		48,099		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2023	02/21/2025	8	19,229,120	264.52		548,829		314,704		724,029			(234,465)		102,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/21/2025	8	15,579,890	263.85		449,324		258,511		611,553			(191,186)		83,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2023	02/21/2025	9	8,752,467	263.82		254,154		146,549		344,434			(107,944)		46,832		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/25/2025	4	12,699,411	263.05		373,645		216,258		524,155			(157,940)		68,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/26/2025	6	10,515,986	263.05		317,569		184,266		437,784			(133,561)		56,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2023	02/24/2025	5	9,235,008	263.05		277,662		160,673		381,166			(117,260)		49,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	02/27/2025	8	16,043,994	264.09		465,922		270,950		621,749			(195,138)		86,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/28/2025	7	17,001,066	264.3		493,627		287,570		652,037			(206,304)		91,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	02/28/2025	11	14,506,264	264.03		437,846		256,427		565,059			(181,731)		78,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	02/28/2025	12	13,610,646	264.32		418,885		246,138		520,644			(173,280)		73,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/04/2025	2	8,477,005	266.13		245,804		144,518		290,000			(101,735)		45,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2023	03/05/2025	7	12,423,607	266.13		356,469		210,563		425,014			(146,228)		67,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/03/2025	17	12,515,172	266.13		356,799		210,989		428,147			(146,102)		67,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/06/2025	7	21,218,960	266.88		584,445		345,508		691,504			(239,178)		115,289		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2023	03/07/2025	7	18,461,829	265.74		536,724		317,823		648,199			(219,202)		100,425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/27/2023	03/07/2025	13	20,045,058	266.06		571,173		339,943		689,755			(231,638)		109,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/13/2023	03/07/2025	8	14,633,220	266.61		388,312		231,354		485,661			(157,441)		79,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/10/2025	6	9,814,715	265.16		275,449		164,614		358,546			(111,148)		53,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	03/11/2025	4	9,995,142	265.16		296,961		179,555		365,137			(117,958)		54,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/12/2025	7	9,900,582	265.16		269,006		161,266		361,683			(108,065)		54,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/13/2025	7	17,897,186	263.53		502,279		302,307		722,201			(200,163)		98,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/14/2025	7	15,738,870	263.4		451,420		271,731		641,737			(179,957)		86,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/14/2025	9	16,321,867	261.66		499,846		301,651		736,039			(198,686)		89,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/14/2025	6	14,744,679	262.27		461,298		279,458		642,798			(182,560)		80,852		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/17/2025	6	8,795,267	263.07		265,878		161,548		365,654			(104,615)		48,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/18/2025	4	8,383,129	263.07		249,707		151,867		348,520			(98,305)		46,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/19/2025	6	13,862,461	263.07		416,440		253,530		577,704			(163,340)		76,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2023	03/20/2025	6	21,613,700	263.73		640,584		390,914		865,688			(249,921)		119,325		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	03/21/2025	8	24,069,145	263.48		731,871		447,583		978,477			(284,774)		133,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/27/2023	03/21/2025	7	14,774,758	264.4		445,478		273,233		568,130			(172,790)		81,660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	03/21/2025	5	13,412,931	265.84		378,989		232,937		472,272			(146,720)		74,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/26/2025	6	16,908,613	264.47		506,107		313,225		654,285			(193,300)		93,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/24/2025	4	8,996,753	264.47		263,996		162,878		344,859			(101,309)		49,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/25/2025	5	13,166,160	264.47		393,047		242,756		504,678			(150,873)		73,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/27/2023	03/27/2025	6	12,647,527	264.22		389,597		241,949		492,656			(147,834)		70,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	03/28/2025	8	23,278,891	264.66		715,451		444,948		883,003			(270,992)		129,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2025	4	18,559,487	265.48		563,110		350,388		670,187			(213,338)		103,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	03/28/2025	8	12,053,481	266.57		363,824		227,541		406,069			(136,835)		67,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	03/31/2025	7	10,717,195	266.8		323,694		202,971		356,764			(121,173)		59,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/01/2025	3	6,503,607	266.8		192,114		120,376		216,498			(72,134)		36,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	04/02/2025	6	12,678,418	266.8		389,211		244,709		422,051			(144,876)		71,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2023	04/03/2025	9	24,304,816	266.93		744,660		469,149		804,221			(275,798)		136,277		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/04/2025	5	19,897,050	268.09		570,956		360,250		610,197			(211,037)		111,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/04/2025	5	14,413,156	267.24		421,098		266,311		468,268			(155,105)		80,902		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/09/2025	6	8,171,837	266.77		245,829		156,617		274,484			(89,542)		46,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/14/2023	04/07/2025	4	8,242,867	266.77		240,492		153,243		276,045			(87,528)		46,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/04/2025	5	12,608,083	266.77		369,716		234,489		420,971			(135,644)		70,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/08/2025	3	5,839,136	266.77		173,306		110,106		195,547			(63,533)		32,918		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/10/2025	9	20,405,341	266.33		633,019		404,921		703,759			(228,390)		115,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/11/2025	10	19,354,741	267.42		578,285		370,428		629,049			(208,204)		109,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/11/2025	8	17,847,972	267.65		538,861		345,789		566,989			(193,682)		100,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/11/2025	8	13,206,986	268.86		381,584		245,653		389,782			(136,604)		74,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/16/2025	6	9,192,124	268.42		270,819		175,715		278,948			(95,559)		52,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2023	04/15/2025	3	8,905,923	268.42		263,177		170,078		269,372			(93,665)		50,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/14/2025	4	5,197,213	268.42		150,925		97,503		157,197			(53,638)		29,488		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/17/2023	04/17/2025	9	19,371,853	267.93		578,580		375,553		607,650			(203,466)		110,262		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/17/2025	6	14,483,294	268.6		423,709		275,208		433,723			(148,863)		82,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/17/2025	8	17,793,885	268.33		522,644		340,160		543,540			(183,048)		101,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	04/17/2025	7	14,099,795	268.52		408,246		266,947		425,059			(141,972)		80,254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/21/2025	5	14,615,589	267.95		433,844		284,408		458,457			(149,845)		83,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/23/2025	10	13,660,053	267.95		408,681		268,647		428,484			(140,335)		78,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/22/2025	2	7,359,902	267.95		216,442		141,821		230,863			(75,091)		42,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/24/2025	11	19,211,989	268.17		569,580		376,998		594,951			(192,965)		110,158		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2025	6	20,724,505	268.27		611,568		403,727		637,205			(208,406)		118,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	04/25/2025	6	19,211,211	267.63		576,570		381,239		616,059			(196,124)		110,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/01/2023	04/25/2025	4	13,079,330	267.88		395,553		262,201		412,884			(134,047)		75,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2023	04/30/2025	5	13,141,141	268.37		397,791		265,098		404,043			(133,264)		75,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/01/2023	04/28/2025	3	8,401,097	268.37		251,044		166,868		257,464			(84,588)		48,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2025	1	7,113,488	268.37		209,848		139,514		218,003			(70,809)		40,999		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/01/2025	9	14,308,081	269.14		428,392		286,597		418,460			(142,080)		82,636		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2023	05/02/2025	8	25,261,596	269.24		761,358		510,617		737,234			(251,388)		146,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/10/2023	05/02/2025	5	15,664,003	269.65		465,527		311,950		443,686			(154,094)		90,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/02/2025	9	12,053,871	269.96		365,331		248,508		334,196			(117,406)		69,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2023	05/07/2025	5	10,940,423	269.69		328,553		222,165		309,889			(106,880)		63,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/06/2025	2	10,761,364	269.69		318,647		214,920		304,818			(104,458)		62,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/05/2025	5	8,478,012	269.69		251,616		169,772		246,937			(82,297)		49,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/08/2025	5	17,859,993	269.87		533,981		361,560		500,530			(172,692)		103,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2025	8	18,434,668	270.23		539,526		368,311		505,574			(171,667)		107,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2025	6	19,040,260	269.84		561,029		384,462		535,511			(177,350)		110,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2025	6	12,041,135	269.57		361,341		247,012		344,680			(115,092)		70,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/13/2025	2	8,162,128	270.2		240,176		165,084		224,664			(75,670)		47,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/14/2025	5	10,484,498	270.2		308,647		211,826		291,418			(97,337)		61,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	05/12/2025	4	10,938,085	270.2		321,961		220,464		301,073			(102,018)		63,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/15/2025	7	16,155,876	270.52		473,178		325,372		436,272			(148,243)		94,640		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/16/2025	10	17,578,893	269.9		534,060		369,770		494,410			(165,017)		103,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/16/2025	5	11,848,476	270.85		358,780		248,422		314,031			(111,012)		69,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/16/2025	6	16,341,231	270.22		502,419		347,374		450,668			(156,223)		95,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/19/2025	4	9,268,293	271.79		273,264		189,580		230,620			(84,144)		54,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/21/2025	4	9,086,139	271.79		263,553		183,167		226,996			(80,829)		53,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/20/2025	2	9,885,650	271.79		290,342		201,461		246,970			(89,573)		58,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/22/2025	5	16,500,725	272.07		463,589		322,847		403,982			(141,023)		97,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2025	5	22,143,257	271.34		632,385		441,206		570,912			(191,754)		130,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/23/2025	4	16,029,551	269.73		471,436		329,529		458,849			(142,510)		94,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/23/2025	4	13,884,255	269.36		420,906		295,687		407,158			(126,409)		81,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/28/2025	3	8,507,376	270.1		249,689		176,103		238,421			(74,371)		50,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/29/2025	5	10,654,631	270.1		312,693		221,079		299,663			(92,104)		63,280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/23/2025	4	10,944,977	270.1		328,687		231,161		305,640			(98,151)		64,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/27/2025	2	7,196,167	270.1		211,097		148,673		201,674			(63,138)		42,656		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/30/2025	7	18,897,355	271.16		540,264		382,674		497,304			(158,229)		112,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/30/2025	5	26,631,917	269.88		808,688		573,243		759,680			(236,520)		158,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/30/2025	4	12,291,675	271.14		370,435		263,331		323,319			(107,953)		73,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/04/2025	3	10,532,223	272.2		323,862		231,389		258,910			(92,942)		62,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2023	06/02/2025	6	9,717,747	272.2		290,150		206,947		238,888			(83,771)		57,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/06/2023	06/03/2025	2	7,732,071	272.2		227,633		162,307		190,075			(65,876)		46,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/12/2023	06/05/2025	5	15,006,623	273.19		442,840		316,828		346,074			(126,293)		89,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2023	06/06/2025	5	18,689,506	273.9		537,472		385,100		410,051			(152,767)		111,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/06/2025	6	16,476,048	272.23		489,862		352,048		405,025			(138,518)		98,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/06/2025	5	15,737,088	272.35		481,979		347,466		383,712			(135,562)		94,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2025	5	12,361,140	273.46		382,948		277,414		281,357			(106,106)		74,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	06/09/2025	4	13,060,424	273.46		389,440		281,415		295,968			(108,735)		78,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/10/2025	1	9,886,658	273.46		289,679		209,301		225,034			(81,126)		59,399		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2023	06/12/2025	5	21,376,619	274.19		657,631		477,554		462,593			(180,716)		128,674		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/13/2025	7	19,148,873	275.26		569,402		414,237		385,254			(155,866)		115,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/13/2025	6	16,356,816	276.44		478,654		349,069		302,562			(130,401)		98,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/13/2025	5	12,293,476	276.78		356,696		260,884		222,483			(96,935)		74,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	06/17/2025	2	14,174,567	277.02		413,733		303,407		253,691			(111,826)		85,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/18/2025	6	24,362,037	277.02		691,911		508,306		436,023			(185,230)		147,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/20/2023	06/16/2025	2	8,794,788	277.02		252,074		184,785		156,526			(68,000)		53,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	06/20/2025	5	25,108,752	275.83		730,989		538,246		490,095			(193,456)		152,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/20/2025	6	11,902,016	276.08		334,867		247,056		228,490			(88,230)		72,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/29/2023	06/20/2025	6	11,668,678	275.07		331,126		245,058		239,428			(86,864)		70,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/25/2025	8	10,884,249	274		317,638		236,541		242,067			(81,650)		66,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/24/2025	2	9,941,834	274		290,344		215,377		221,108			(75,736)		60,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/23/2025	3	8,465,655	274		246,586		183,031		188,277			(64,051)		51,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/03/2023	06/26/2025	5	17,554,170	273.99		519,881		387,034		390,407			(133,249)		107,054		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/27/2025	7	17,319,677	274.21		512,445		382,251		379,996			(130,681)		105,721		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/03/2023	06/27/2025	5	17,876,161	275.05		526,626		393,684		370,374			(133,833)		109,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/03/2023	06/27/2025	6	9,905,510	275.35		292,408		219,377		201,269			(73,802)		60,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	07/02/2025	5	8,735,073	276.06		251,315		189,491		169,440			(62,454)		53,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/11/2023	07/01/2025	2	8,868,302	276.06		257,269		193,713		172,024			(64,524)		54,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	06/30/2025	6	10,569,853	276.06		310,656		233,880		205,030			(77,695)		64,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2023	07/03/2025	10	22,393,039	276.87		613,219		463,967		411,979			(150,127)		137,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/03/2025	9	15,707,194	275.96		437,822		331,325		307,824			(107,062)		96,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/03/2025	6	13,781,088	273.93		393,197		298,653		310,628			(95,391)		84,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	07/07/2025	5	8,072,294	273.42		230,607		175,570		189,387			(55,447)		49,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/08/2025	1	4,721,213	273.42		136,915		104,191		110,766			(33,107)		29,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/09/2025	3	10,724,768	273.42		311,600		237,526		251,618			(74,685)		66,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/10/2025	7	15,586,955	272.75		462,648		354,554		382,838			(108,468)		96,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/11/2025	8	18,714,488	273.32		555,918		425,621		442,811			(130,802)		115,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2023	07/11/2025	7	18,073,157	273.76		540,426		414,411		414,601			(126,894)		111,731		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/11/2025	8	16,657,076	274.98		482,773		371,422		353,445			(112,605)		102,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/16/2025	4	11,858,013	274.76		355,846		275,065		256,357			(81,460)		73,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2025	2	8,618,818	274.76		251,996		194,208		186,329			(58,486)		53,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/14/2025	3	10,523,309	274.76		306,370		236,159		226,450			(70,808)		65,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/17/2025	6	20,851,849	274.66		627,770		485,520		454,964			(142,775)		129,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2025	5	13,957,344	275.54		410,899		318,390		286,389			(93,004)		86,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	5	17,398,392	276.56		493,485		383,053		335,138			(111,223)		108,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/18/2025	9	12,010,021	275.54		347,512		270,811		246,432			(77,537)		74,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	3	15,271,315	274.92		444,996		347,223		328,622			(99,046)		95,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/21/2025	5	11,469,111	274.92		342,800		267,600		246,803			(75,862)		71,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/23/2025	5	10,213,210	274.92		303,339		237,033		219,777			(66,969)		63,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/24/2025	8	18,317,349	276.09		532,952		417,272		364,472			(116,129)		114,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2023	07/25/2025	9	17,233,537	276.2		491,941		386,576		341,183			(105,995)		107,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/25/2025	6	20,053,429	276.1		582,204		457,773		402,574			(125,467)		125,519		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2025	6	11,744,963	276.29		339,460		267,726		231,348			(72,539)		73,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2023	07/29/2025	2	11,195,132	276.13		325,464		257,083		223,876			(69,341)		70,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/28/2025	3	9,575,016	276.13		281,343		222,262		192,669			(59,684)		60,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/03/2023	07/30/2025	3	10,837,108	276.13		311,281		246,272		216,716			(65,676)		68,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/31/2025	7	17,306,715	276.77		476,653		377,897		332,248			(99,182)		108,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/01/2025	6	13,163,073	275.91		351,679		279,656		267,179			(72,434)		82,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/01/2025	5	14,109,041	273.7		399,151		317,428		332,129			(82,293)		88,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/01/2025	6	14,252,061	272.19		414,078		330,523		370,004			(84,651)		89,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2025	2	7,757,662	272.11		225,594		180,382		203,116			(45,886)		49,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/06/2025	3	5,689,787	272.11		165,910		132,876		148,974			(33,376)		35,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/04/2025	4	9,162,507	272.11		270,472		216,396		239,899			(54,606)		57,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/09/2023	08/07/2025	5	21,256,570	272.69		608,827		488,200		536,971			(121,148)		134,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/08/2025	6	11,922,672	272.13		347,381		279,207		312,167			(68,609)		75,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/08/2025	5	17,057,567	271.97		500,101		402,705		451,730			(98,179)		108,066		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/08/2025	4	11,930,319	272.62		341,600		275,896		302,570			(66,623)		75,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/13/2025	4	9,230,559	272.32		260,187		210,889		239,638			(49,955)		58,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/11/2025	4	9,587,157	272.32		272,490		220,574		248,896			(52,496)		60,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2025	1	9,604,928	272.32		279,503		226,137		249,357			(54,221)		61,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/14/2025	4	17,486,716	271.59		482,303		391,658		475,336			(91,085)		111,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2023	08/15/2025	6	14,709,231	271.08		402,892		327,739		413,074			(75,571)		93,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/15/2025	5	15,525,884	270.01		439,192		357,952		465,837			(82,063)		98,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/15/2025	6	9,096,234	269.03		263,851		215,828		288,580			(48,704)		57,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/18/2025	5	11,277,979	268.67		333,692		273,385		366,818			(60,988)		72,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/23/2023	08/20/2025	3	8,444,194	268.67		250,216		205,110		274,649			(45,703)		54,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/19/2025	1	7,421,065	268.67		215,953		176,797		241,371			(39,827)		47,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/21/2025	7	15,742,871	269.3		466,311		383,238		494,723			(83,492)		100,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/22/2025	6	14,629,150	269.59		439,113		361,406		452,409			(78,239)		93,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/22/2025	4	16,701,968	270.7		483,098		398,227		482,753			(85,748)		107,070		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/22/2025	7	8,232,360	270.56		236,486		195,649		239,594			(41,559)		52,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/25/2025	5	11,485,469	269.68		354,337		294,059		354,042			(60,931)		73,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/29/2023	08/27/2025	2	6,574,600	269.68		194,844		161,513		202,663			(33,870)		42,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/26/2025	1	7,066,798	269.68		204,937		169,749		217,835			(35,836)		45,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/28/2025	5	19,625,018	270.98		594,131		493,632		560,935			(101,069)		126,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2023	08/29/2025	8	14,378,511	272.17		422,053		351,678		381,914			(70,853)		92,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/29/2025	6	12,230,287	272.62		357,732		298,478		316,292			(59,995)		78,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/29/2025	4	10,971,746	272.93		321,498		269,306		278,259			(53,517)		70,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/04/2025	5	9,500,633	273.26		267,908		226,063		237,149			(42,332)		61,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2023	09/03/2025	3	6,922,249	273.26		200,296		168,213		172,789			(32,885)		44,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/02/2025	3	5,124,599	273.26		148,911		125,007		127,917			(24,542)		33,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/05/2023	08/29/2025	7	13,140,349	273.26		377,547		316,956		326,688			(61,665)		84,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/05/2025	5	22,942,835	273.16		658,688		554,819		579,568			(104,748)		148,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2023	09/05/2025	5	9,658,220	272.99		275,649		232,618		248,418			(43,531)		62,633		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/05/2025	6	11,981,345	272.51		342,703		290,076		315,845			(53,673)		77,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/08/2025	4	8,684,206	272.05		249,855		211,899		236,060			(38,630)		56,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2025	3	5,764,862	272.05		167,422		142,051		157,281			(25,844)		37,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/09/2025	3	9,566,819	272.05		278,329		235,897		260,052			(43,332)		62,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2023	09/11/2025	8	19,232,475	271.74		549,435		468,622		536,253			(81,445)		125,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/12/2025	5	8,865,147	271.8		257,882		219,665		246,297			(38,554)		57,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/12/2025	6	13,482,688	271.66		398,830		341,237		378,630			(58,364)		87,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/12/2025	5	10,904,023	272.92		314,487		269,259		284,174			(46,159)		71,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2025	1	6,629,471	272.91		192,255		164,790		174,099			(28,103)		43,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/17/2025	3	4,862,051	272.91		139,553		119,751		127,684			(20,162)		31,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/15/2025	4	13,725,820	272.91		393,055		337,236		359,087			(56,659)		89,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/18/2025	5	18,645,547	272.98		526,730		452,773		489,658			(74,477)		122,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/19/2025	3	13,643,292	272.38		385,096		331,524		371,935			(53,983)		89,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2023	09/19/2025	6	12,068,775	271.66		328,944		284,007		343,751			(45,666)		79,153		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/19/2025	3	12,388,027	269.84		354,450		306,809		391,510			(48,728)		81,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2023	09/24/2025	4	5,575,998	269.32		160,306		139,087		182,476			(21,707)		36,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/22/2025	2	10,567,804	269.32		310,163		268,934		344,777			(41,969)		69,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/23/2025	1	9,565,068	269.32		277,387		240,427		313,019			(37,894)		62,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2023	09/25/2025	8	20,361,200	269.92		557,355		484,884		647,290			(73,082)		134,175		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/26/2025	6	13,080,257	268.45		369,956		322,285		454,151			(48,125)		86,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/02/2023	09/26/2025	5	14,936,899	268.19		429,297		374,253		523,485			(55,696)		98,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2023	09/26/2025	5	8,755,020	267.83		247,702		216,943		312,961			(31,534)		57,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2025	4	2,716,147	267.63		76,865		67,418		98,451			(9,693)		17,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2025	1	6,369,423	267.63		184,713		161,878		230,869			(23,468)		42,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/29/2025	5	10,947,908	267.63		313,207		274,889		396,823			(39,126)		72,371		0001
Purchased Call/S&P 500 INDEX/SPXK137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2023	01/05/2024	1	11,825,000	4575		21,350		8,540		1,634			(14,233)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXK137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2023	01/11/2024	1	7,095,000	4500		11,985		7,491		2,343			(5,707)		6,158		0001
Purchased Call/Nikkei 225 Index/NKY0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	01/12/2024	1	2,988,000	31550		7,461		5,129		2,385			(3,198)		2,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/10/2025	4	10,325,176	268.58		305,582		272,515		358,544			(33,719)		68,840		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/03/2025	7	10,261,852	265.02		293,596		259,680		428,832			(34,361)		68,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	3	9,600,510	268.77		273,020		245,439		330,499			(27,896)		64,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/17/2025	5	5,426,828	266.6		154,841		139,975		209,843			(15,394)		36,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/17/2025	5	12,756,498	267.98		356,313		321,297		459,948			(35,773)		85,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/24/2025	4	14,716,414	265.2		408,654		372,414		612,040			(37,225)		99,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2025	2	4,489,075	265.59		130,121		117,833		183,105			(12,726)		30,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2023	10/27/2025	5	12,321,612	264.2		359,396		329,264		539,813			(31,075)		83,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/28/2025	1	9,241,143	264.2		267,993		245,170		404,857			(23,797)		62,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2025	1	6,705,806	266.64		195,139		180,396		260,639			(15,462)		45,562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/31/2025	4	10,030,028	264.4		297,280		273,002		435,406			(24,636)		67,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2023	11/06/2025	6	18,941,584	267.39		527,968		489,670		707,401			(38,944)		128,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/28/2025	7	16,622,822	270.4		467,006		450,121		533,658			(18,114)		114,936		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/26/2025	4	6,313,044	269.78		184,815		176,522		209,820			(8,718)		43,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/05/2025	6	10,734,416	270.32		307,185		297,621		346,764			(10,240)		74,593		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/13/2023	12/12/2025	8	14,518,024	269.34		444,849		436,189		473,926			(9,753)		101,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/05/2025	8	13,988,490	268.95		421,358		407,748		478,212			(14,253)		97,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/18/2025	6	14,199,576	270.34		440,585		434,512		458,505			(7,084)		99,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/19/2025	6	10,467,112	271.72		312,865		309,051		309,074			(4,579)		73,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/26/2025	2	7,721,424	273.3		227,409		227,409		214,934			(927)		54,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/11/2023	12/01/2025	5	8,514,247	270.88		241,311		232,555		266,348			(9,417)		58,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/10/2025	4	8,685,226	269.55		247,773		221,578		285,778			(27,048)		57,906		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2023	10/31/2025	6	12,179,950	265.38		363,070		335,334		504,115			(28,547)		82,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/05/2025	3	5,964,958	266.64		172,751		159,833		231,844			(13,452)		40,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2023	10/03/2025	4	14,694,629	264.03		442,855		391,532		647,093			(52,922)		97,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/29/2025	2	4,299,590	264.2		124,919		114,309		188,366			(11,053)		29,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2023	10/03/2025	8	9,134,816	264.97		270,553		240,167		382,648			(31,553)		60,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2023	11/07/2025	7	10,649,511	266.42		308,017		286,146		418,182			(22,285)		72,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/13/2025	5	16,133,203	266.43		489,508		458,508		636,003			(31,639)		110,345		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2023	12/04/2025	7	14,670,864	269.8		419,439		405,199		487,130			(14,834)		101,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2023	11/07/2025	5	13,688,736	265.95		403,272		375,113		551,998			(29,022)		93,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/28/2025	5	7,975,633	269.95		233,330		223,415		262,430			(10,296)		55,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/24/2025	5	3,664,168	269.78		107,238		102,396		121,691			(5,226)		25,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/05/2025	4	8,026,271	269.63		222,869		216,685		268,912			(6,943)		55,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/12/2025	8	10,552,285	268.42		323,939		316,701		378,037			(7,802)		73,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/17/2025	7	7,145,586	271.08		215,753		212,493		212,880			(3,894)		50,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/19/2025	5	10,708,439	272.55		315,365		311,826		297,823			(4,298)		75,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/07/2025	6	11,304,314	266.57		327,587		305,789		441,693			(22,970)		76,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/26/2025	3	16,077,889	273.85		463,752		462,493		434,135			(2,200)		113,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/10/2025	5	14,282,404	268.02		422,579		376,329		510,545			(46,780)		95,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/08/2025	2	5,303,326	265.71		155,774		138,250		214,196			(18,192)		35,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/21/2023	10/09/2025	6	14,385,274	266.08		444,401		395,137		570,631			(49,751)		95,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/15/2025	4	6,253,965	268.69		180,302		161,619		217,013			(19,269)		41,857		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2023	10/02/2025	5	14,875,339	267.03		395,890		348,199		558,832			(48,107)		98,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2023	10/07/2025	2	8,642,218	265.71		251,139		223,046		349,050			(29,264)		57,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/15/2025	5	12,285,483	271.08		362,738		356,791		383,094			(7,019)		85,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/03/2025	5	10,705,578	266.64		316,661		293,037		415,031			(24,414)		72,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2023	12/11/2025	5	13,593,955	268.05		408,415		398,460		496,522			(10,583)		94,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/29/2025	1	4,765,871	272.24		140,593		140,593		140,684			(385)		33,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2025	1	5,641,152	268.69		163,593		146,515		198,629			(17,656)		37,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/26/2025	4	18,108,338	272.5		544,653		543,408		526,554			(2,649)		127,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	11/17/2025	7	12,796,672	269.2		372,624		352,320		437,249			(21,308)		87,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/13/2023	11/18/2025	2	7,846,647	269.2		229,114		216,277		267,669			(13,700)		53,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2023	11/12/2025	7	9,580,514	266.25		290,049		271,460		380,960			(19,307)		65,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2023	11/10/2025	6	8,598,146	266.25		253,566		237,132		341,708			(17,069)		58,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/08/2025	5	9,013,685	267.75		267,766		260,672		333,925			(7,829)		62,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/10/2025	4	6,512,081	267.75		194,003		188,907		241,249			(5,726)		45,412		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/21/2025	8	10,531,121	269.29		312,458		297,688		358,099			(15,806)		72,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/14/2025	8	11,055,688	267.57		336,037		315,788		411,039			(20,842)		75,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/24/2025	1	1,102,909	272.21		32,536		32,312		32,493			(399)		7,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/12/2025	5	9,960,271	270.47		297,321		291,820		327,285			(6,651)		69,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/09/2023	10/06/2025	6	6,842,718	265.71		202,208		179,644		276,370			(23,164)		45,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/13/2025	6	12,068,356	268.69		344,228		308,614		418,458			(36,414)		80,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2023	10/23/2025	10	21,280,279	265.07		626,189		568,650		891,409			(58,262)		143,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/16/2025	7	19,907,864	268.36		580,861		521,858		703,106			(59,670)		133,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/21/2025	1	8,699,549	265.59		252,287		228,375		354,846			(24,815)		58,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/24/2025	6	14,367,139	265.53		410,915		373,762		588,894			(37,664)		96,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2023	10/31/2025	6	8,863,757	266.38		259,869		240,107		348,059			(20,708)		60,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/14/2025	4	10,311,897	268.97		301,192		283,874		356,307			(18,443)		70,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/19/2025	2	4,219,708	269.2		123,263		116,364		145,141			(7,372)		28,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/25/2025	1	2,447,552	269.78		71,224		67,897		85,223			(3,600)		16,887		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2025	1	6,554,486	266.25		190,736		178,160		261,654			(13,289)		44,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/20/2025	6	17,749,634	269.17		521,193		494,317		607,996			(28,313)		122,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/30/2023	10/30/2025	6	19,416,601	264.28		571,591		524,569		848,704			(47,681)		131,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/21/2025	6	16,620,153	269.49		486,884		463,827		558,502			(25,236)		114,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/27/2023	11/26/2025	5	16,299,491	269.54		484,093		463,019		547,727			(21,843)		112,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/24/2025	3	10,285,383	263.76		300,675		274,705		460,890			(27,006)		69,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2023	10/20/2025	4	11,116,712	265.59		318,082		288,094		453,439			(30,762)		74,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/26/2023	12/02/2025	3	7,163,896	270.88		209,696		202,038		224,106			(8,469)		49,675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/14/2025	5	12,145,540	268.72		355,569		334,156		425,155			(22,122)		83,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/28/2025	8	15,336,763	269.92		448,112		430,457		504,640			(18,623)		106,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/22/2025	4	11,555,452	272.21		342,234		340,224		340,585			(3,671)		81,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2025	1	4,297,708	272.21		126,782		125,910		126,187			(1,559)		30,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/31/2025	1	1,632,106	272.24		48,147		48,147		48,217			(131)		11,549		0001
Purchased Call/S&P 500 INDEX/SPX261GS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2023	01/11/2024	1	7,095,000	4950		5,160		3,225		1,232			(2,457)		6,158		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	12/05/2023	12/03/2025	2	5,039,469	270.88		147,474		142,017		158,365			(6,027)		34,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	12/08/2023	12/09/2025	2	6,911,709	267.75		203,125		197,605		256,054			(6,314)		48,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	12/15/2023	12/16/2025	2	6,246,717	271.08		183,700		180,424		194,789			(4,007)		43,745		0001
Purchased Call/Nikkei 225 Index/NKY0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	01/05/2024	1	2,988,000	32200		9,315		4,140		859			(5,988)		1,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	12/21/2023	12/19/2025	5	15,451,382	272.26		459,372		456,348		453,683			(5,217)		108,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	12/29/2023	12/30/2025	1	2,096,380	272.24		61,843		61,843		61,908			(169)		14,824		0001
Purchased Call/S&P 500 INDEX/SPX261FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2023	01/05/2024	1	11,825,000	4875		13,375		5,350		2,601			(8,917)		6,920		0001
Purchased Call/Nikkei 225 Index/NKY0170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	01/05/2024	1	2,988,000	34200		5,751		2,556		2,655			(3,697)		1,749		0001
Purchased Call/Nikkei 225 Index/NKY0170S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	01/12/2024	1	2,988,000	34850		4,176		2,871		3,020			(1,790)		2,709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	12/31/2021	01/02/2024	1	272,494	179.12	12,044			17		12,487			(6,039)		101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	01/04/2022	01/04/2024	1	135,330	179.77	6,158			25		5,728			(3,087)		71		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	01/05/2022	01/05/2024	1	58,228	179.83	2,673			15		2,453			(1,340)		34		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	01/07/2022	01/09/2024	1	261,927	180.46	12,232			134		10,222			(6,133)		206		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	01/07/2022	01/05/2024	1	182,234	180.46	8,474			47		7,002			(4,272)		107		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/07/2022	01/08/2024	1	115,602	180.46	5,399			52		4,500			(2,710)		86		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/11/2024	1	98,880	181.03	4,657			64		3,562			(2,335)		86		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/12/2024	1	106,801	180.98	5,020			76		3,901			(2,517)		97		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2022	01/10/2024	1	152,179	180.6	7,322			91		5,833			(3,681)		126		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/12/2024	1	284,083	180.97	13,522			206		10,376			(6,827)		258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/14/2022	01/16/2024	1	141,492	180.97	6,763			140		5,253			(3,396)		148		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/18/2022	01/18/2024	1	67,457	180.47	3,278			77		2,720			(1,644)		75		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/22/2024	1	161,429	179.14	7,765			224		7,834			(3,898)		198		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/19/2024	1	94,062	179.14	4,515			112		4,527			(2,276)		107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/23/2024	1	245,489	179.14	11,833			358		11,962			(5,933)		308		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2022	01/24/2024	1	116,012	178.9	5,511			174		5,827			(2,763)		149		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2022	01/25/2024	1	361,357	179.46	17,273			569		17,029			(8,660)		473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2022	01/26/2024	1	332,593	179.17	15,998			549		16,273			(7,999)		444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/30/2024	1	83,114	180.49	4,147			165		3,484			(2,079)		119		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/26/2024	1	67,084	180.49	3,334			115		2,772			(1,681)		90		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/28/2022	01/29/2024	1	102,001	180.49	5,090			196		4,256			(2,555)		144		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2022	01/31/2024	1	176,860	180.84	8,825			364		7,078			(4,425)		258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/01/2022	02/01/2024	1	91,303	181.47	4,519			192		3,353			(2,266)		135		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/02/2022	02/02/2024	1	150,051	182.12	7,413			326		5,000			(3,716)		226		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/02/2024	1	92,845	181.39	4,754			210		3,456			(2,397)		140		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/06/2024	1	167,791	181.39	8,624			426		6,363			(4,324)		267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/04/2022	02/05/2024	1	288,542	181.39	14,831			714		10,884			(7,446)		453		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2022	02/07/2024	1	98,397	181.62	5,048			257		3,623			(2,531)		159		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/08/2024	2	153,323	181.36	7,975			417		5,891			(4,001)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/09/2022	02/09/2024	1	143,435	181.61	7,387			396		5,339			(3,704)		237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2022	02/09/2024	1	141,361	180.6	7,676			413		6,053			(3,864)		234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/13/2024	1	192,560	180.73	10,379			613		8,227			(5,204)		334		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/11/2022	02/12/2024	1	111,685	180.73	6,020			348		4,749			(3,022)		192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2022	02/15/2024	1	186,696	180.48	10,100			624		8,275			(5,064)		331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2022	02/16/2024	1	131,962	180.38	7,007			445		5,954			(3,533)		237		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/21/2024	1	202,164	180.3	10,715			751		9,365			(5,372)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/18/2022	02/16/2024	1	956,949	180.3	50,431			3,209		43,563			(25,285)		1,717		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2022	02/22/2024	1	261,513	179.79	13,991			999		12,898			(7,015)		498		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/23/2022	.02/23/2024	1	214,626	..... 179.46	11,568			842	.....	11,016			.....(5,800)		413	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/24/2022	.02/23/2024	1	124,596	..... 178.56	6,579			481	.....	7,043			.....(3,312)		240	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/25/2022	.02/27/2024	1	202,327	181	11,007			862	.....	8,765			.....(5,518)		403	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/25/2022	.02/26/2024	1	447,477	181	24,343			1,875	.....	19,340			.....(12,222)		884	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/01/2022	.03/01/2024	1	169,131	..... 180.44	8,473			697	.....	7,936			.....(4,243)		346	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/02/2022	.03/01/2024	1	350,588	..... 181.45	18,301			1,508	.....	14,521			.....(9,175)		717	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/07/2022	.03/05/2024	2	328,656	..... 182.29	17,132			1,507	.....	12,362			.....(8,592)		693	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/04/2022	.03/06/2024	1	110,860	..... 182.29	5,820			519	.....	4,192			.....(2,914)		236	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/07/2022	.03/07/2024	1	105,253	..... 181.86	5,526			500	.....	4,233			.....(2,767)		225	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/08/2022	.03/08/2024	2	254,712	..... 181.42	13,967			1,291	.....	10,855			.....(7,035)		550	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/09/2022	.03/08/2024	1	148,648	..... 181.36	8,027			739	.....	6,395			.....(4,025)		321	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/11/2022	03/13/2024	1	186,508	181.21	10,333			1,021		8,322			(5,173)		417		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/11/2022	03/11/2024	2	219,200	181.21	12,163			1,172		9,715			(6,110)		483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/11/2022	03/12/2024	1	429,423	181.21	23,747			2,316		19,074			(11,906)		954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/15/2022	03/15/2024	1	203,121	181.23	11,497			1,167		9,104			(5,740)		460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/16/2022	03/15/2024	1	126,819	181.33	7,241			736		5,608			(3,631)		287		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/18/2022	03/18/2024	1	123,134	181.92	7,179			760		5,124			(3,604)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/18/2022	03/20/2024	1	122,585	181.92	7,159			776		5,138			(3,584)		287		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/18/2022	03/19/2024	1	732,722	181.92	42,718			4,577		30,640			(21,418)		1,704		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/21/2022	03/21/2024	1	95,246	182.38	5,705			626		3,783			(2,857)		224		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/22/2022	03/22/2024	1	96,194	182.58	5,839			649		3,743			(2,923)		228		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2022	03/22/2024	1	221,758	182.28	13,372			1,488		8,962			(6,704)		526		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/24/2022	.03/22/2024	1	 109,602	..... 182.77	6,642	.....	.....	742	.....	 4,155	.....	.....	..... (3,344)	.....	260	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/25/2022	.03/27/2024	1	 191,358	..... 183.4	12,017	.....	.....	 1,418	.....	 9,659	.....	.....	..... (5,984)	.....	467	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.12/21/2022	.03/26/2024	2	 385,252	..... 183.4	23,956	.....	.....	 3,005	.....	13,680	.....	.....	.....(12,902)	.....	935	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/28/2022	.03/28/2024	1	 87,963	..... 183.23	 5,559	.....	.....	663	.....	 3,220	.....	.....	..... (2,783)	.....	216	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/29/2022	.03/28/2024	1	 566,487	..... 183.8	35,859	.....	.....	 4,285	.....	 19,207	.....	.....	.....(17,979)	.....	 1,391	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/30/2022	.03/28/2024	1	 140,553	..... 183.93	 8,799	.....	.....	 1,053	.....	 4,681	.....	.....	..... (4,417)	.....	345	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/01/2022	.04/03/2024	1	 244,215	..... 183.66	 15,654	.....	.....	 1,997	.....	 8,671	.....	.....	..... (7,838)	.....	620	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/01/2022	.04/02/2024	1	 264,432	..... 183.66	 16,950	.....	.....	 2,142	.....	 9,362	.....	.....	..... (8,498)	.....	667	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/28/2022	.04/04/2024	2	 428,999	..... 183.62	 27,512	.....	.....	 3,572	.....	 15,404	.....	.....	..... (13,868)	.....	 1,094	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/04/2022	.03/25/2024	1	 57,015	..... 183.4	 3,659	.....	.....	427	.....	 2,014	.....	.....	..... (1,858)	.....	138	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/05/2022	.04/05/2024	1	 149,056	..... 183.2	 9,704	.....	.....	 1,265	.....	 5,665	.....	.....	..... (4,858)	.....	382	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/06/2022	.04/05/2024	1	 169,255	..... 183.94	10,968	.....	.....	 1,431	.....	5,840	.....	.....	..... (5,499)	.....	434	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/07/2022	.04/05/2024	1	 71,302	..... 184.43	 4,592	.....	.....	602	.....	 2,303	.....	.....	..... (2,312)	.....	183	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/08/2022	.04/09/2024	1	 412,047	..... 184.97	26,989	.....	.....	 3,670	.....	 12,567	.....	.....	..... (13,532)	.....	 1,078	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/08/2022	.04/10/2024	2	 156,448	..... 184.97	10,174	.....	.....	 1,402	.....	 4,803	.....	.....	..... (5,118)	.....	411	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/08/2022	.04/08/2024	1	55,822	..... 184.97	 3,651	.....	.....	492	.....	 1,697	.....	.....	..... (1,833)	.....	145	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/11/2022	.04/11/2024	1	 187,389	..... 184.03	12,255	.....	.....	 1,698	.....	 6,559	.....	.....	..... (6,136)	.....	495	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/12/2022	.04/12/2024	2	 349,127	..... 184.09	22,074	.....	.....	 3,104	.....	 12,186	.....	.....	..... (11,108)	.....	927	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/18/2022	.04/12/2024	2	 330,790	..... 184.19	20,954	.....	.....	 2,939	.....	 11,414	.....	.....	..... (10,518)	.....	879	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/14/2022	.04/17/2024	1	 276,872	..... 184.18	17,997	.....	.....	 2,638	.....	 9,775	.....	.....	..... (8,998)	.....	753	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/14/2022	.04/16/2024	1	 209,055	..... 184.18	13,568	.....	.....	 1,973	.....	 7,339	.....	.....	..... (6,793)	.....	566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/18/2022	.04/18/2024	1	 154,665	..... 184.04	10,022	.....	.....	 1,485	.....	 5,584	.....	.....	..... (5,018)	.....	423	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/19/2022	04/19/2024	1	229,010	184.63	15,092			2,257		7,695			(7,536)		629		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/28/2022	04/19/2024	2	276,488	185.31	17,593			2,647		10,844			(8,830)		759		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	65,992	184.83	4,494			676		2,158			(2,263)		181		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/26/2022	04/23/2024	2	443,581	183.21	30,108			4,675		18,057			(15,023)		1,240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/22/2022	04/24/2024	1	184,038	183.21	12,680			1,983		7,529			(6,314)		517		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/22/2022	04/22/2024	1	63,963	183.21	4,394			677		2,597			(2,206)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/22/2022	04/15/2024	1	52,897	184.18	3,398			495		1,849			(1,722)		143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/25/2022	04/25/2024	1	310,397	183.03	20,766			3,276		13,009			(10,397)		875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/26/2022	04/26/2024	1	279,177	182.08	18,537			2,950		13,069			(9,281)		790		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/27/2022	04/26/2024	1	254,135	182.05	16,773			2,673		11,923			(8,409)		719		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	05/03/2022	05/01/2024	3	431,605	181.01	30,697			5,129		22,882			(15,471)		1,248		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/02/2022	.04/30/2024	3	554,378	..... 181.01	38,309	.....	.....	6,318	.....	29,336	.....	.....	.....(19,217)	.....	1,596	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.04/29/2022	.04/29/2024	1	255,809	..... 181.01	17,574	.....	.....	2,877	.....	13,485	.....	.....	.....(8,775)	.....	733	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/02/2022	.05/02/2024	1	292,693	..... 181.14	20,167	.....	.....	3,375	.....	15,371	.....	.....	..... (10,069)	.....	850	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/03/2022	.05/03/2024	3	661,240	..... 181.55	39,949	3,351	.....	8,760	.....	33,402	.....	.....	.....(21,318)	.....	1,927	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/10/2022	.05/03/2024	3	491,048	..... 182.9	32,791	.....	.....	5,929	.....	21,464	.....	.....	.....(17,594)	.....	1,431	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/05/2022	.05/03/2024	1	67,614	..... 182.03	4,659	.....	.....	790	.....	3,246	.....	.....	..... (2,345)	.....	197	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/06/2022	.05/06/2024	1	149,242	..... 182.29	10,223	.....	.....	1,772	.....	7,046	.....	.....	.....(5,133)	.....	440	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/06/2022	.05/08/2024	1	119,785	..... 182.29	8,229	.....	.....	1,445	.....	5,691	.....	.....	.....(4,098)	.....	356	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/06/2022	.05/07/2024	1	406,369	..... 182.29	27,877	.....	.....	4,863	.....	19,226	.....	.....	.....(13,900)	.....	1,203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/09/2022	.05/09/2024	2	422,565	..... 181.49	28,587	.....	.....	5,077	.....	21,853	.....	.....	.....(14,366)	.....	1,261	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.05/10/2022	.05/10/2024	2	566,322	..... 181.46	38,027	.....	.....	6,783	.....	29,457	.....	.....	.....(19,044)	.....	1,696	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2022	05/10/2024	2	317,296	181.45	21,637			3,871		16,504			(10,828)		950		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2022	05/10/2024	1	199,308	181.45	13,194			2,366		10,088			(6,643)		597		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/13/2024	1	103,931	182.27	6,974			1,276		5,021			(3,501)		315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/15/2024	1	91,887	182.27	6,175			1,143		4,467			(3,092)		280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2022	05/14/2024	1	436,862	182.27	29,313			5,396		21,149			(14,697)		1,328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/16/2024	2	457,489	182.67	30,765			5,741		21,369			(15,407)		1,401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/17/2022	05/17/2024	1	576,306	183.2	39,189			7,365		25,535			(19,621)		1,772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2022	05/17/2024	1	221,908	182.04	15,001			2,823		11,098			(7,500)		682		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2022	05/17/2024	1	120,808	181.4	8,094			1,530		6,441			(4,075)		371		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/20/2022	05/22/2024	1	388,965	181.62	25,905			5,046		20,582			(12,970)		1,217		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2022	05/20/2024	2	488,842	181.62	32,773			6,334		25,720			(16,513)		1,519		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/20/2022	.05/21/2024	1	 362,906	..... 181.62	24,170	.....	.....	 4,681	.....	 19,130	.....	.....	..... (12,118)	.....	 1,132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/23/2022	.05/23/2024	1	 273,899	..... 182.15	18,406	.....	.....	 3,611	.....	 13,780	.....	.....	..... (9,216)	.....	 860	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/24/2022	.05/24/2024	1	 1,280,308	..... 182.54	84,116	.....	.....	 16,616	.....	 62,108	.....	.....	..... (42,001)	.....	 4,035	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/25/2022	.05/24/2024	1	 353,629	..... 182.85	23,233	.....	.....	 4,596	.....	 16,624	.....	.....	..... (11,617)	.....	 1,114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2022	.05/24/2024	1	 202,956	..... 183.1	13,334	.....	.....	 2,652	.....	 9,297	.....	.....	..... (6,722)	.....	 640	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/27/2022	.05/29/2024	1	 226,341	..... 183.53	14,984	.....	.....	 3,067	.....	 10,074	.....	.....	..... (7,512)	.....	 725	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/27/2022	.05/28/2024	1	 79,238	..... 183.53	5,246	.....	.....	 1,068	.....	 3,511	.....	.....	..... (2,634)	.....	 253	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/27/2022	.05/24/2024	1	 360,417	..... 183.53	23,715	.....	.....	 4,723	.....	 15,752	.....	.....	..... (11,973)	.....	 1,136	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/31/2022	.05/31/2024	2	 372,543	..... 183.15	25,048	.....	.....	 5,190	.....	 17,326	.....	.....	..... (12,511)	.....	 1,202	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/01/2022	.05/31/2024	1	 865,529	..... 182.96	59,029	.....	.....	 12,244	.....	 41,033	.....	.....	..... (29,515)	.....	 2,793	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2022	.05/31/2024	1	 221,597	..... 183.15	15,135	.....	.....	 3,152	.....	 10,306	.....	.....	..... (7,620)	.....	 715	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/03/2022	.06/03/2024	1	 82,900	..... 182.98	5,695	.....	.....	1,206	.....	3,963	.....	.....	.....(2,859)	.....	270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/03/2022	.06/04/2024	1	 342,279	..... 182.98	23,549	.....	.....	5,014	.....	16,398	.....	.....	..... (11,807)	.....	1,119	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/03/2022	.06/05/2024	1	 154,364	..... 182.98	10,636	.....	.....	2,276	.....	7,426	.....	.....	..... (5,325)	.....	506	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/06/2022	.06/06/2024	1	 511,526	..... 182.92	35,398	.....	.....	7,623	.....	24,814	.....	.....	.....(17,723)	.....	1,683	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/07/2022	.06/07/2024	1	 803,189	..... 183.52	55,581	.....	.....	12,046	.....	36,791	.....	.....	.....(27,752)	.....	2,651	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/08/2022	.06/07/2024	1	 302,467	..... 183.14	21,052	.....	.....	4,569	.....	14,400	.....	.....	.....(10,555)	.....	998	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/09/2022	.06/07/2024	1	 147,227	..... 182.09	10,380	.....	.....	2,262	.....	7,761	.....	.....	.....(5,197)	.....	486	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/10/2024	1	 309,319	..... 181.3	22,828	.....	.....	5,055	.....	17,667	.....	.....	.....(11,398)	.....	1,030	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/11/2024	1	 278,339	..... 181.3	20,541	.....	.....	4,571	.....	15,953	.....	.....	.....(10,243)	.....	930	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/12/2024	1	 317,850	..... 181.3	23,489	.....	.....	5,252	.....	18,249	.....	.....	..... (11,761)	.....	1,065	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/14/2022	.06/13/2024	3	 597,335	..... 179.67	45,114	.....	.....	10,188	.....	39,555	.....	.....	.....(22,673)	.....	2,008	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/14/2022	.06/14/2024	1	927,617	..... 179.2	73,003	.....	.....	16,523	.....	63,932	.....	.....	.....(36,452)	.....	3,128	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/15/2022	.06/14/2024	1	306,398	..... 179.2	23,746	.....	.....	 5,382	.....	21,117	.....	.....	..... (11,906)	.....	 1,033	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/16/2022	.06/14/2024	1	261,338	..... 178.37	19,914	.....	.....	 4,538	.....	19,214	.....	.....	.....(9,971)	.....	881	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/22/2022	.06/20/2024	2	 454,236	..... 177.92	34,907	.....	.....	 8,194	.....	34,896	.....	.....	.....(17,389)	.....	 1,559	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/17/2022	.06/18/2024	1	 645,275	..... 177.92	49,105	.....	.....	11,415	.....	49,378	.....	.....	.....(24,486)	.....	 2,202	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/17/2022	.06/17/2024	1	 401,529	..... 177.92	30,516	.....	.....	 7,062	.....	30,686	.....	.....	.....(15,237)	.....	 1,366	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/22/2022	.06/21/2024	2	 839,892	..... 179.12	63,948	.....	.....	15,090	.....	58,978	.....	.....	.....(31,935)	.....	 2,891	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2022	.06/21/2024	2	 456,974	..... 178.84	33,965	.....	.....	 8,031	.....	32,820	.....	.....	..... (17,041)	.....	 1,573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2022	.06/21/2024	1	 91,197	..... 179.1	 6,603	.....	.....	 1,566	.....	 6,413	.....	.....	..... (3,324)	.....	314	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/24/2022	.06/26/2024	1	 227,573	..... 179.85	16,704	.....	.....	 4,056	.....	15,229	.....	.....	.....(8,363)	.....	795	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/24/2022	.06/24/2024	1	 518,176	..... 179.85	37,982	.....	.....	 9,143	.....	34,572	.....	.....	..... (19,070)	.....	 1,799	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/24/2022	.06/25/2024	2	795,804	..... 179.85	58,797	.....	.....	14,220	.....	53,174	.....	.....	.....(29,349)	.....	2,771	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/27/2022	.06/27/2024	1	449,716	..... 180.04	33,414	.....	.....	8,159	.....	29,690	.....	.....	..... (16,730)	.....	1,575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/28/2022	.06/28/2024	1	828,079	..... 179.83	61,526	.....	.....	15,107	.....	55,745	.....	.....	.....(30,721)	.....	2,908	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/29/2022	.06/28/2024	2	757,525	..... 179.56	55,866	.....	.....	13,835	.....	52,132	.....	.....	.....(28,122)	.....	2,660	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/30/2022	.06/28/2024	1	306,595	..... 179.36	22,014	.....	.....	5,443	.....	21,437	.....	.....	..... (11,098)	.....	1,077	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/01/2022	.07/03/2024	1	324,773	..... 179.78	22,799	.....	.....	5,762	.....	22,155	.....	.....	.....(11,431)	.....	1,156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/01/2022	.07/02/2024	1	386,220	..... 179.78	27,074	.....	.....	6,815	.....	26,309	.....	.....	.....(13,593)	.....	1,371	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/01/2022	.07/01/2024	1	262,795	..... 179.78	18,396	.....	.....	4,612	.....	17,875	.....	.....	.....(9,248)	.....	930	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/05/2022	.07/05/2024	2	946,784	..... 179.27	65,848	.....	.....	16,806	.....	67,525	.....	.....	.....(32,884)	.....	3,388	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/06/2022	.07/05/2024	1	1,306,444	..... 179.21	91,974	.....	.....	23,499	.....	93,568	.....	.....	.....(45,987)	.....	4,676	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/07/2022	.07/05/2024	1	97,942	..... 179.58	7,091	.....	.....	1,819	.....	6,819	.....	.....	.....(3,570)	.....	351	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/08/2022	.07/09/2024	1	344,186	..... 179.62	25,263	.....	.....	 6,593	.....	24,065	.....	.....	..... (12,666)	.....	 1,245	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/08/2022	.07/08/2024	1	161,074	..... 179.62	11,807	.....	.....	 3,069	.....	11,246	.....	.....	..... (5,928)	.....	581	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/08/2022	.07/10/2024	1	259,278	..... 179.62	19,057	.....	.....	 4,993	.....	18,154	.....	.....	..... (9,542)	.....	940	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/11/2022	.07/11/2024	1	818,659	..... 179.43	59,353	.....	.....	 15,632	.....	57,894	.....	.....	..... (29,636)	.....	 2,976	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/12/2022	.07/12/2024	1	...1,123,940	..... 179.17	81,036	.....	.....	 21,454	.....	81,171	.....	.....	..... (40,463)	.....	 4,097	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/13/2022	.07/12/2024	1	592,621	..... 178.96	43,143	.....	.....	 11,438	.....	43,807	.....	.....	..... (21,571)	.....	 2,160	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/14/2022	.07/12/2024	1	214,500	..... 178.75	15,701	.....	.....	 4,180	.....	16,092	.....	.....	..... (7,905)	.....	782	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/15/2022	.07/15/2024	1	380,857	..... 179.32	27,841	.....	.....	 7,506	.....	27,544	.....	.....	..... (13,978)	.....	 1,399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/15/2022	.07/16/2024	1	628,076	..... 179.32	45,975	.....	.....	 12,441	.....	45,486	.....	.....	..... (23,051)	.....	 2,313	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/26/2022	.07/17/2024	2	161,097	..... 179.32	11,761	.....	.....	 3,209	.....	11,699	.....	.....	..... (5,915)	.....	595	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/18/2022	.07/18/2024	1	614,066	..... 178.96	45,134	.....	.....	 12,320	.....	45,883	.....	.....	..... (22,536)	.....	 2,273	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/19/2022	.07/19/2024	1	739,745	..... 179.52	54,667	.....	.....	14,998	.....	53,053	.....	.....	.....(27,296)	.....	2,745	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/20/2022	.07/19/2024	1	360,965	..... 179.32	26,748	.....	.....	 7,348	.....	26,286	.....	.....	.....(13,411)	.....	1,339	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/21/2022	.07/19/2024	1	200,312	..... 179.3	14,603	.....	.....	 4,028	.....	14,607	.....	.....	..... (7,352)	.....	743	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/22/2022	.07/23/2024	1	658,362	..... 179.18	46,349	.....	.....	12,988	.....	48,798	.....	.....	.....(23,238)	.....	2,467	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/22/2022	.07/22/2024	1	 146,957	..... 179.18	10,331	.....	.....	 2,885	.....	10,878	.....	.....	..... (5,187)	.....	549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/22/2022	.07/24/2024	1	277,476	..... 179.18	19,534	.....	.....	 5,493	.....	20,594	.....	.....	..... (9,727)	.....	 1,042	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/25/2022	.07/25/2024	1	436,086	..... 179.64	31,049	.....	.....	 8,774	.....	31,363	.....	.....	..... (15,503)	.....	 1,642	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/26/2022	.07/26/2024	1	 1,069,600	..... 179.65	76,476	.....	.....	21,716	.....	76,924	.....	.....	..... (38,186)	.....	 4,037	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/27/2022	.07/26/2024	1	415,066	..... 180.06	29,553	.....	.....	 8,403	.....	28,938	.....	.....	..... (14,817)	.....	 1,567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/28/2022	.07/26/2024	1	212,587	..... 180.44	14,817	.....	.....	 4,231	.....	14,396	.....	.....	..... (7,460)	.....	802	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/05/2022	.07/30/2024	2	642,870	181	45,000	.....	.....	13,061	.....	41,989	.....	.....	.....(22,471)	.....	2,450	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/29/2022	.07/31/2024	1	 189,849	181	13,270	.....	.....	 3,859	.....	 12,438	.....	.....	..... (6,644)	.....	 725	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/29/2022	.07/29/2024	1	 366,096	181	25,517	.....	.....	 7,371	.....	 23,875	.....	.....	..... (12,741)	.....	 1,392	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/01/2022	.08/01/2024	1	 694,172	..... 180.83	48,661	.....	.....	 14,218	.....	 46,174	.....	.....	..... (24,297)	.....	 2,658	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/16/2022	.08/02/2024	2	1,156,542	..... 180.46	83,925	.....	.....	 24,665	.....	 79,242	.....	.....	..... (41,954)	.....	 4,438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/03/2022	.08/02/2024	1	 551,064	..... 180.09	40,283	.....	.....	 11,841	.....	 38,860	.....	.....	..... (20,197)	.....	 2,115	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/04/2022	.08/02/2024	1	 264,579	..... 180.1	19,103	.....	.....	 5,639	.....	 18,631	.....	.....	..... (9,617)	.....	 1,015	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/05/2022	.08/06/2024	1	 289,890	..... 180.18	21,626	.....	.....	 6,476	.....	 20,442	.....	.....	..... (10,843)	.....	 1,123	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/05/2022	.08/07/2024	1	 578,812	..... 180.18	43,237	.....	.....	 12,989	.....	 40,874	.....	.....	..... (21,648)	.....	 2,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/07/2022	.08/05/2024	2	1,245,868	..... 180.18	92,924	.....	.....	 27,840	.....	 87,729	.....	.....	..... (46,828)	.....	 4,814	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/08/2022	.08/08/2024	1	 587,937	..... 180.28	43,743	.....	.....	 13,201	.....	 41,283	.....	.....	..... (21,901)	.....	 2,287	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.11/15/2023	.08/09/2024	2	1,211,413	..... 180.41	86,160	 3,512	.....	 29,038	.....	 84,455	.....	.....	..... (43,624)	.....	 4,724	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/10/2022	.08/09/2024	1	606,542	..... 180.98	44,763	.....	.....	13,589	.....	40,465	.....	.....	.....(22,443)	.....	2,365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/11/2022	.08/09/2024	1	486,746	..... 181.19	36,360	.....	.....	11,084	.....	31,938	.....	.....	.....(18,305)	.....	1,898	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/12/2022	.08/13/2024	1	445,466	..... 181.66	33,633	.....	.....	10,395	.....	28,382	.....	.....	..... (16,770)	.....	1,753	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/12/2022	.08/12/2024	1	317,013	..... 181.66	23,903	.....	.....	 7,365	.....	20,166	.....	.....	..... (12,001)	.....	1,244	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/16/2022	.08/14/2024	2	312,196	..... 181.66	23,647	.....	.....	 7,337	.....	19,922	.....	.....	.....(11,849)	.....	1,231	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/16/2022	.08/15/2024	2	413,748	..... 181.74	31,079	.....	.....	9,681	.....	26,319	.....	.....	.....(15,524)	.....	1,635	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/16/2022	.08/16/2024	1	 1,261,750	..... 181.85	95,136	.....	.....	29,754	.....	79,632	.....	.....	.....(47,503)	.....	4,997	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/17/2022	.08/16/2024	1	370,369	..... 181.69	28,333	.....	.....	 8,874	.....	23,708	.....	.....	.....(14,206)	.....	1,467	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/19/2022	.08/19/2024	2	378,622	..... 181.99	25,078	3,955	.....	10,367	.....	23,782	.....	.....	..... (14,081)	.....	1,509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/19/2022	.08/21/2024	1	270,098	..... 181.99	20,662	.....	.....	 6,604	.....	17,046	.....	.....	.....(10,345)	.....	1,081	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/19/2022	.08/20/2024	1	1,056,379	..... 181.99	80,707	.....	.....	25,720	.....	66,565	.....	.....	.....(40,243)	.....	4,220	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/30/2022	.08/22/2024	2	1,544,988	..... 181.33	119,604	.....	.....	38,408	.....	102,764	.....	.....	.....(59,746)	.....	6,198	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/23/2022	.08/23/2024	1	781,293	..... 181.48	59,925	.....	.....	19,317	.....	51,498	.....	.....	.....(29,922)	.....	3,141	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/24/2022	.08/23/2024	1	101,892	..... 181.53	7,917	.....	.....	2,556	.....	6,686	.....	.....	.....(3,969)	.....	410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/25/2022	.08/23/2024	1	403,250	..... 181.98	31,252	.....	.....	10,130	.....	25,571	.....	.....	.....(15,647)	.....	1,621	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.09/07/2022	.08/27/2024	2	482,754	..... 180.76	37,515	.....	.....	12,348	.....	33,849	.....	.....	..... (18,858)	.....	1,957	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/26/2022	.08/28/2024	1	292,621	..... 180.76	22,971	.....	.....	7,562	.....	20,547	.....	.....	..... (11,501)	.....	1,189	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/26/2022	.08/26/2024	1	342,974	..... 180.76	26,855	.....	.....	8,792	.....	24,014	.....	.....	.....(13,409)	.....	1,388	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/29/2022	.08/29/2024	1	719,866	..... 180.63	56,653	.....	.....	18,729	.....	51,122	.....	.....	.....(28,366)	.....	2,931	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/30/2022	.08/30/2024	2	784,733	..... 179.93	57,807	4,725	.....	21,449	.....	58,712	.....	.....	.....(31,329)	.....	3,201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.08/31/2022	.08/30/2024	2	362,223	..... 179.52	28,818	.....	.....	9,588	.....	27,898	.....	.....	.....(14,461)	.....	1,478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.09/01/2022	.08/30/2024	1	272,896	..... 179.83	21,777	.....	.....	7,279	.....	20,554	.....	.....	.....(10,979)	.....	1,113	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/02/2022	.09/03/2024	1	 71,488	..... 179.49	5,633	.....	.....	1,906	.....	5,556	.....	.....	.....(2,828)	.....	294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/02/2022	.09/04/2024	1	711,716	..... 179.49	56,083	.....	.....	19,028	.....	55,385	.....	.....	.....(28,119)	.....	 2,933	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/31/2023	.09/06/2024	4	906,173	..... 179.3	64,185	5,686	.....	26,625	.....	71,695	.....	.....	.....(33,325)	.....	 3,750	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/07/2022	.09/06/2024	1	1,333,201	..... 179.81	105,989	.....	.....	36,252	.....	 101,748	.....	.....	.....(52,995)	.....	 5,517	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/08/2022	.09/06/2024	1	 189,396	..... 180.09	15,095	.....	.....	 5,184	.....	14,170	.....	.....	.....(7,600)	.....	784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/09/2022	.09/11/2024	1	 231,092	..... 180.74	18,626	.....	.....	 6,490	.....	16,666	.....	.....	.....(9,326)	.....	966	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/09/2022	.09/09/2024	1	 190,585	..... 180.74	15,323	.....	.....	 5,311	.....	13,687	.....	.....	.....(7,693)	.....	793	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/09/2022	.09/10/2024	1	 378,179	..... 180.74	30,443	.....	.....	10,580	.....	27,197	.....	.....	.....(15,264)	.....	 1,577	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/12/2022	.09/12/2024	1	 454,850	..... 181.32	36,570	.....	.....	12,792	.....	31,482	.....	.....	..... (18,310)	.....	 1,905	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2022	.09/13/2024	3	2,394,709	..... 179.3	204,529	.....	.....	72,834	.....	191,381	.....	.....	..... (103,474)	.....	 10,047	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/14/2022	.09/13/2024	1	610,660	..... 179.31	51,601	.....	.....	18,145	.....	47,093	.....	.....	.....(25,800)	.....	 2,562	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2022	.09/13/2024	1	 132,829	..... 179.36	11,397			 4,024	.....	10,576	.....	.....	.....(5,738)	.....	557	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/16/2022	.09/16/2024	1	 226,204	..... 179.27	19,363			 6,898	.....	18,214	.....	.....	.....(9,722)	.....	955	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/16/2022	.09/18/2024	1	 52,406	..... 179.27	 4,496			 1,610	.....	 4,230	.....	.....	.....(2,251)	.....	222	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/10/2022	.09/17/2024	2	 460,000	..... 179.27	38,980			 13,989	.....	37,084	.....	.....	.....(19,539)	.....	 1,945	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/19/2022	.09/19/2024	1	 535,365	..... 179.39	46,309			 16,643	.....	 42,949	.....	.....	.....(23,123)	.....	 2,272	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/22/2022	.09/20/2024	2	1,371,351	..... 178.82	 118,879			 42,919	.....	114,399	.....	.....	.....(59,380)	.....	 5,831	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/22/2022	.09/20/2024	2	 352,836	..... 178.14	31,112			 11,256	.....	30,739	.....	.....	.....(15,622)	.....	 1,500	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/22/2022	.09/20/2024	1	 135,975	..... 178.05	12,102			 4,390	.....	11,914	.....	.....	.....(6,093)	.....	578	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/23/2022	.09/23/2024	1	 454,830	..... 176.73	41,162			 15,061	.....	 43,447	.....	.....	.....(20,553)	.....	 1,945	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/23/2022	.09/25/2024	1	 222,821	..... 176.73	20,210			 7,430	.....	 21,329	.....	.....	..... (10,119)	.....	956	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/23/2022	.09/24/2024	1	 642,318	..... 176.73	58,194			 21,343	.....	 61,421	.....	.....	.....(29,177)	.....	 2,752	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/26/2022	.09/26/2024	1	343,684	..... 175.99	31,344	.....	.....	11,566	.....	34,411	.....	.....	.....(15,693)	.....	1,478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/27/2022	.09/27/2024	1	909,474	..... 175.89	81,853	.....	.....	30,316	.....	91,606	.....	.....	..... (40,870)	.....	3,918	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/28/2022	.09/27/2024	1	540,609	..... 176.93	47,465	.....	.....	17,604	.....	51,262	.....	.....	.....(23,798)	.....	2,329	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/29/2022	.09/27/2024	1	352,131	..... 176.27	31,093	.....	.....	11,580	.....	34,729	.....	.....	.....(15,654)	.....	1,517	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/30/2022	.09/30/2024	1	804,570	..... 175.53	70,963	.....	.....	26,648	.....	83,133	.....	.....	.....(35,433)	.....	3,485	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/30/2022	.10/02/2024	2	398,749	..... 175.53	35,534	.....	.....	13,407	.....	41,281	.....	.....	.....(17,795)	.....	1,734	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/30/2022	.10/01/2024	2	524,838	..... 175.53	46,628	.....	.....	17,552	.....	54,282	.....	.....	.....(23,381)	.....	2,278	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/04/2022	.10/04/2024	1	944,525	..... 178.17	82,457	.....	.....	31,331	.....	83,704	.....	.....	.....(41,172)	.....	4,122	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/05/2022	.10/04/2024	1	198,053	..... 178.27	17,468	.....	.....	6,647	.....	17,453	.....	.....	.....(8,758)	.....	864	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/07/2022	.10/08/2024	3	508,596	..... 177.44	46,033	.....	.....	17,796	.....	47,413	.....	.....	.....(23,115)	.....	2,235	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/07/2022	.10/07/2024	1	192,719	..... 177.44	17,460	.....	.....	6,734	.....	17,946	.....	.....	.....(8,778)	.....	845	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/07/2022	. 10/09/2024	1	 340,305	..... 177.44	30,900	.....	.....	11,969	.....	31,758	.....	.....	.....(15,492)	.....	 1,498	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/07/2022	. 10/04/2024	1	 66,018	..... 177.99	 5,823	.....	.....	 2,231	.....	 5,913	.....	.....	.....(2,940)	.....	288	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/11/2022	. 10/11/2024	1	 749,336	..... 177.23	67,665	.....	.....	26,361	.....	70,979	.....	.....	.....(33,786)	.....	 3,311	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/12/2022	. 10/11/2024	1	 514,231	..... 177.11	46,486	.....	.....	18,135	.....	49,069	.....	.....	.....(23,307)	.....	 2,272	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/13/2022	. 10/11/2024	1	 136,922	..... 178.19	12,665	.....	.....	 4,961	.....	12,230	.....	.....	.....(6,376)	.....	605	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/14/2022	. 10/15/2024	1	 471,932	..... 177.54	44,503	.....	.....	17,606	.....	44,089	.....	.....	.....(22,191)	.....	 2,100	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/14/2022	. 10/14/2024	1	 258,527	..... 177.54	24,353	.....	.....	 9,614	.....	24,126	.....	.....	.....(12,227)	.....	 1,148	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/14/2022	. 10/16/2024	1	 234,718	..... 177.54	22,157	.....	.....	 8,784	.....	21,951	.....	.....	.....(11,094)	.....	 1,046	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/17/2022	. 10/17/2024	3	 469,632	..... 178.15	45,504	.....	.....	18,226	.....	42,370	.....	.....	.....(22,940)	.....	 2,097	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/18/2022	. 10/18/2024	1	 634,529	..... 178.39	59,138	.....	.....	23,607	.....	56,486	.....	.....	.....(29,529)	.....	 2,838	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	. 10/19/2022	. 10/18/2024	1	 404,743	..... 178.4	38,248	.....	.....	15,289	.....	36,030	.....	.....	..... (19,177)	.....	 1,810	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/20/2022	. 10/18/2024	1	60,066	178.21	5,718			2,295		5,407			(2,879)		269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/21/2022	. 10/21/2024	1	140,991	178.89	13,253			5,360		12,213			(6,654)		634		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/21/2022	. 10/22/2024	2	918,632	178.89	88,042			35,773		79,756			(44,020)		4,136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/21/2022	. 10/23/2024	1	370,217	178.89	34,874			14,160		32,179			(17,461)		1,670		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/24/2022	. 10/24/2024	1	928,270	179.35	86,515			35,247		78,456			(43,198)		4,194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/25/2022	. 10/25/2024	1	656,500	179.61	61,317			25,065		54,633			(30,617)		2,971		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/26/2022	. 10/25/2024	1	317,167	181.53	29,148			11,931		25,823			(14,614)		1,435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/27/2022	. 10/25/2024	1	91,202	180.01	8,263			3,396		7,398			(4,160)		413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/28/2022	. 10/29/2024	1	647,916	180.63	59,803			24,808		50,742			(29,820)		2,952		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/28/2022	. 10/28/2024	1	477,845	180.63	44,057			18,241		37,375			(21,999)		2,173		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/28/2022	. 10/30/2024	1	154,299	180.63	14,334			5,958		12,100			(7,177)		704		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2022	10/31/2024	1	407,198	180.55	38,032			15,860		32,135			(18,990)		1,861		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/01/2022	11/01/2024	1	732,591	180.63	68,864			28,811		57,594			(34,479)		3,354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2022	11/01/2024	1	326,184	179.95	30,792			12,900		26,818			(15,438)		1,493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2022	11/01/2024	1	161,349	179.85	15,570			6,550		13,347			(7,839)		739		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/05/2024	2	694,061	180.35	66,583			28,306		55,953			(33,246)		3,198		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/06/2024	1	585,670	180.35	56,341			23,959		47,273			(28,209)		2,703		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/04/2024	1	278,451	180.35	26,703			11,313		22,392			(13,407)		1,281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2022	11/07/2024	1	308,525	180.71	29,742			12,688		24,348			(14,891)		1,426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2024	1	903,650	181.01	86,750			37,128		69,955			(43,316)		4,184		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	11/08/2024	1	227,458	180.09	21,631			9,309		18,701			(10,890)		1,053		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2022	11/08/2024	1	103,456	181.4	9,383			4,044		7,802			(4,731)		479		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024	1	712,103	181.8	65,015			28,221		52,633			(32,597)		3,318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2024	1	443,173	181.8	40,506			17,614		32,800			(20,281)		2,068		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/11/2024	1	189,356	181.8	17,269			7,483		13,977			(8,670)		881		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2024	1	257,403	181.71	23,604			10,296		19,526			(11,786)		1,203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024	1	508,250	181.94	46,403			20,305		37,363			(23,170)		2,379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2024	1	220,580	181.58	19,985			8,757		16,612			(10,020)		1,033		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024	1	457,382	181.96	42,674			18,966		33,852			(21,366)		2,158		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/21/2024	1	545,462	182.02	50,728			22,615		40,262			(25,399)		2,577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	1	683,297	182.6	63,342			28,365		48,521			(31,758)		3,234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/26/2024	1	923,181	182.72	85,671			38,834		65,463			(42,719)		4,396		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2024	1	96,297	182.72	8,946			4,062		6,838			(4,479)		459		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2022	11/27/2024	1	639,220	182.07	58,936			26,796		47,438			(29,549)		3,048		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2022	11/29/2024	1	710,696	182.27	65,668			29,997		52,174			(32,789)		3,399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2022	11/29/2024	1	593,411	183.06	55,365			25,325		41,306			(27,759)		2,838		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2022	11/29/2024	1	66,497	183.04	5,938			2,727		4,636			(2,990)		318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/02/2024	1	113,637	183.02	10,193			4,711		7,967			(5,118)		546		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/03/2024	1	293,759	183.02	26,380			12,211		20,625			(13,226)		1,413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/02/2022	12/04/2024	1	431,833	183.02	38,822			18,000		30,362			(19,438)		2,081		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	12/05/2024	1	223,569	182.3	20,278			9,430		16,547			(10,153)		1,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/06/2024	1	376,593	181.79	34,157			15,931		28,852			(17,055)		1,820		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2022	12/06/2024	1	441,976	181.87	39,557			18,474		33,684			(19,778)		2,136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2022	12/06/2024	1	147,407	182.07	13,252			6,215		11,087			(6,672)		712		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/09/2022	. 12/10/2024	1	 427,235	..... 181.66	38,537	.....	.....	18,210	.....	33,201	.....	.....	.....(19,321)	.....	 2,077	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/09/2022	. 12/11/2024	1	 253,007	..... 181.66	22,847	.....	.....	10,812	.....	19,687	.....	.....	.....(11,439)	.....	 1,232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/12/2022	. 12/12/2024	2	 423,607	..... 182.35	38,085	.....	.....	18,113	.....	31,563	.....	.....	..... (19,108)	.....	 2,065	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 11/03/2023	. 12/13/2024	2	 744,211	..... 182.64	54,062	8,462	.....	33,037	.....	54,484	.....	.....	.....(28,203)	.....	 3,633	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/14/2022	. 12/13/2024	1	 247,020	..... 182.48	21,713	.....	.....	10,349	.....	18,257	.....	.....	..... (10,886)	.....	 1,206	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/15/2022	. 12/13/2024	1	 108,335	..... 181.85	9,598	.....	.....	4,594	.....	8,354	.....	.....	.....(4,832)	.....	529	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/16/2022	. 12/18/2024	1	 260,324	..... 181.38	22,935	.....	.....	11,074	.....	20,830	.....	.....	.....(11,483)	.....	 1,280	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/16/2022	. 12/16/2024	1	 175,994	..... 181.38	15,470	.....	.....	7,448	.....	14,047	.....	.....	.....(7,767)	.....	863	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/16/2022	. 12/17/2024	2	 679,171	..... 181.38	59,842	.....	.....	28,859	.....	54,276	.....	.....	..... (30,010)	.....	 3,335	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/19/2022	. 12/19/2024	1	 553,132	..... 181.33	49,229	.....	.....	23,838	.....	44,424	.....	.....	.....(24,648)	.....	 2,724	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/20/2022	. 12/20/2024	1	 356,362	..... 181.41	31,859	.....	.....	15,470	.....	28,514	.....	.....	.....(15,951)	.....	 1,757	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/21/2022	. 12/20/2024	1	 194,649	..... 182.07	17,304	.....	.....	 8,414	.....	 14,932	.....	.....	.....(8,676)	.....	960	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/22/2022	. 12/20/2024	1	 224,854	..... 181.8	20,012	.....	.....	 9,785	.....	 17,564	.....	.....	..... (10,089)	.....	 1,109	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/23/2022	. 12/26/2024	1	 554,471	..... 182.26	50,069	.....	.....	 24,725	.....	 42,368	.....	.....	.....(25,069)	.....	 2,757	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/27/2022	. 12/27/2024	1	 533,480	..... 182.54	48,653	.....	.....	 24,093	.....	 40,070	.....	.....	.....(24,360)	.....	 2,656	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/28/2022	. 12/27/2024	1	 809,740	..... 181.96	73,524	.....	.....	 36,459	.....	 63,170	.....	.....	.....(36,863)	.....	 4,032	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/29/2022	. 12/27/2024	1	 133,721	..... 182.36	12,142	.....	.....	 6,054	.....	 10,164	.....	.....	.....(6,088)	.....	666	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/30/2022	. 12/30/2024	1	 65,509	..... 182.35	5,988	.....	.....	 3,002	.....	 5,006	.....	.....	.....(2,986)	.....	328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/30/2022	. 12/31/2024	1	 504,339	..... 182.35	46,147	.....	.....	 23,169	.....	 38,588	.....	.....	.....(22,978)	.....	 2,525	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/30/2022	. 01/02/2025	2	 355,380	..... 182.35	27,319	5,180	.....	 16,365	.....	 27,261	.....	.....	.....(16,154)	.....	 1,784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 01/03/2023	. 01/03/2025	1	 277,395	..... 182.15	25,215	.....	.....	 12,729	.....	 21,585	.....	.....	.....(12,487)	.....	 1,395	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 01/04/2023	. 01/03/2025	1	 535,910	..... 182.52	.....	48,446	.....	 24,489	.....	 40,735	.....	.....	.....(23,958)	.....	 2,694	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/05/2023	.01/03/2025	1	 69,637	..... 182.53	.....	 6,393	.....	 3,245	.....	 5,286	.....	.....	..... (3,157)	.....	 350	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/06/2023	.01/07/2025	1	 328,744	..... 183.57	.....	 29,423	.....	 15,035	.....	 23,475	.....	.....	..... (14,430)	.....	 1,662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/06/2023	.01/08/2025	1	 222,212	..... 183.57	.....	 19,910	.....	 10,187	.....	 15,890	.....	.....	..... (9,751)	.....	 1,125	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/09/2023	.01/09/2025	1	 367,247	..... 183.09	.....	 32,391	.....	 16,618	.....	 27,143	.....	.....	..... (15,775)	.....	 1,861	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/10/2023	.01/10/2025	1	 357,583	..... 183.29	.....	 31,753	.....	 16,334	.....	 26,106	.....	.....	..... (15,421)	.....	 1,815	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/11/2023	.01/10/2025	1	 275,103	..... 183.4	.....	 24,347	.....	 12,541	.....	 19,947	.....	.....	..... (11,806)	.....	 1,396	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/12/2023	.01/10/2025	1	 91,765	..... 183.59	.....	 7,993	.....	 4,140	.....	 6,571	.....	.....	..... (3,870)	.....	 466	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/13/2023	.01/16/2025	1	 60,548	..... 183.66	.....	 5,316	.....	 2,778	.....	 4,354	.....	.....	..... (2,549)	.....	 310	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/13/2023	.01/13/2025	1	 94,653	..... 183.66	.....	 8,282	.....	 4,312	.....	 6,778	.....	.....	..... (3,988)	.....	 482	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/13/2023	.01/15/2025	1	 69,403	..... 183.66	.....	 6,087	.....	 3,177	.....	 4,984	.....	.....	..... (2,923)	.....	 355	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/27/2023	.01/14/2025	2	 590,354	..... 183.66	.....	 46,234	.....	 26,727	.....	 42,333	.....	.....	..... (19,634)	.....	 3,012	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/17/2023	.01/17/2025	1	221,103	..... 183.39	.....	19,369	.....	10,149	.....	16,209	.....	.....	.....(9,221)	.....	1,132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/18/2023	.01/17/2025	1	447,236	..... 182.29	.....	38,507	.....	20,206	.....	35,158	.....	.....	.....(18,304)	.....	2,291	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/20/2023	.01/22/2025	1	548,677	..... 182.85	.....	47,954	.....	25,457	.....	41,925	.....	.....	.....(22,571)	.....	2,828	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/20/2023	.01/17/2025	1	172,903	..... 182.85	.....	15,043	.....	7,937	.....	13,125	.....	.....	.....(7,129)	.....	886	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/23/2023	.01/23/2025	1	289,778	..... 183.02	.....	25,443	.....	13,541	.....	21,939	.....	.....	.....(11,903)	.....	1,496	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/24/2023	.01/24/2025	1	366,435	..... 182.9	.....	32,136	.....	17,148	.....	27,999	.....	.....	.....(14,991)	.....	1,894	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/25/2023	.01/24/2025	1	280,672	..... 182.9	.....	24,447	.....	13,063	.....	21,446	.....	.....	..... (11,386)	.....	1,451	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/26/2023	.01/24/2025	1	160,475	..... 183.37	.....	14,026	.....	7,525	.....	11,893	.....	.....	.....(6,522)	.....	829	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/27/2023	.01/28/2025	1	429,846	..... 183.05	.....	37,955	.....	20,490	.....	32,716	.....	.....	.....(17,526)	.....	2,233	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/27/2023	.01/27/2025	1	210,066	..... 183.05	.....	18,528	.....	9,990	.....	15,967	.....	.....	.....(8,567)	.....	1,090	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.01/27/2023	.01/29/2025	1	171,070	..... 183.05	.....	15,123	.....	8,173	.....	13,037	.....	.....	.....(6,973)	.....	890	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/30/2023	.01/30/2025	1	 192,717	..... 182.61	.....	 17,094	.....	 9,262	.....	 15,111	.....	.....	..... (7,834)	.....	 1,004	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/31/2023	.01/31/2025	1	 311,488	..... 183.23	.....	 27,473	.....	 14,924	.....	 23,520	.....	.....	..... (12,553)	.....	 1,624	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/01/2023	.01/31/2025	1	 311,751	..... 183.19	.....	 27,434	.....	 14,923	.....	 23,602	.....	.....	..... (12,514)	.....	 1,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/02/2023	.01/31/2025	2	 230,766	..... 183.12	.....	 19,994	.....	 10,925	.....	 17,564	.....	.....	..... (9,101)	.....	 1,203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/04/2025	2	 244,927	..... 182.86	.....	 22,277	.....	 12,279	.....	 19,058	.....	.....	..... (10,027)	.....	 1,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/05/2025	1	 161,617	..... 182.86	.....	 14,400	.....	 7,921	.....	 12,592	.....	.....	..... (6,503)	.....	 848	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/03/2025	1	 234,196	..... 182.86	.....	 20,820	.....	 11,427	.....	 18,199	.....	.....	..... (9,427)	.....	 1,226	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/06/2023	.02/06/2025	1	 227,037	..... 182.71	.....	 20,751	.....	 11,443	.....	 17,870	.....	.....	..... (9,311)	.....	 1,193	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/07/2023	.02/07/2025	1	 731,722	..... 183.14	.....	 66,440	.....	 36,729	.....	 56,131	.....	.....	..... (29,721)	.....	 3,849	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/08/2023	.02/07/2025	1	 262,618	..... 182.64	.....	 24,108	.....	 13,346	.....	 20,776	.....	.....	..... (10,766)	.....	 1,381	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/10/2023	.02/12/2025	1	 181,623	..... 183.28	.....	 16,873	.....	 9,443	.....	 13,914	.....	.....	..... (7,458)	.....	 961	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/10/2025	2	113,154	183.28		10,378		5,833		8,646			(4,568)		597		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/11/2025	2	441,038	183.28		40,824		22,858		33,743			(18,039)		2,331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/07/2025	1	63,276	182.22		6,157		3,427		5,136			(2,740)		333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2025	3	507,184	183.81		47,263		26,529		37,586			(20,742)		2,688		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2025	1	412,316	183.5		39,170		22,030		31,216			(17,147)		2,188		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	1	283,051	183.16		26,946		15,176		21,883			(11,775)		1,502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/14/2025	1	91,871	182.7		8,709		4,932		7,314			(3,799)		487		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025	1	168,291	182.49		16,038		9,143		13,650			(6,936)		898		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	1	61,128	182.49		5,795		3,286		4,928			(2,523)		324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/18/2025	1	266,720	182.49		25,392		14,460		21,607			(10,996)		1,422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2025	1	124,512	182.49		11,878		6,778		10,112			(5,130)		665		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/21/2023	.02/21/2025	1	698,899	..... 181.68	.....	67,024	.....	38,339	.....	59,695	.....	.....	.....(28,699)	.....	3,740	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/22/2023	.02/21/2025	1	278,414	..... 181.46	.....	26,672	.....	15,278	.....	24,087	.....	.....	..... (11,400)	.....	1,490	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/24/2023	.02/24/2025	1	158,308	..... 181.32	.....	15,562	.....	8,990	.....	13,854	.....	.....	.....(6,599)	.....	850	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/24/2023	.02/25/2025	1	230,077	..... 181.32	.....	22,640	.....	13,092	.....	20,158	.....	.....	.....(9,588)	.....	1,237	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/24/2023	.02/26/2025	1	60,513	..... 181.32	.....	5,960	.....	3,450	.....	5,308	.....	.....	.....(2,521)	.....	326	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/27/2023	.02/27/2025	1	224,519	..... 181.42	.....	22,070	.....	12,806	.....	19,604	.....	.....	.....(9,269)	.....	1,210	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/28/2023	.02/28/2025	1	269,537	..... 180.94	.....	26,415	.....	15,363	.....	24,208	.....	.....	..... (11,057)	.....	1,454	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/08/2023	.02/28/2025	2	168,410	..... 180.92	.....	16,919	.....	9,890	.....	15,142	.....	.....	.....(7,034)	.....	909	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/03/2023	.03/04/2025	1	91,438	..... 182.14	.....	9,089	.....	5,344	.....	7,700	.....	.....	.....(3,762)	.....	496	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/03/2023	.03/05/2025	1	100,808	..... 182.14	.....	10,030	.....	5,903	.....	8,499	.....	.....	.....(4,146)	.....	547	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/03/2023	.03/03/2025	1	130,688	..... 182.14	.....	12,977	.....	7,622	.....	10,992	.....	.....	.....(5,379)	.....	708	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/06/2023	.03/06/2025	1	 327,563	..... 182.31	.....	 32,494	.....	 19,167	.....	 27,356	.....	.....	..... (13,336)	.....	 1,780	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/06/2023	.02/28/2025	1	 55,772	..... 181.36	.....	 5,751	.....	 3,372	.....	 4,890	.....	.....	..... (2,380)	.....	 301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/07/2023	.03/07/2025	1	 388,199	..... 181.39	.....	 39,014	.....	 23,066	.....	 34,284	.....	.....	..... (15,958)	.....	 2,112	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/07/2025	2	 410,436	..... 181.12	.....	 40,807	.....	 24,179	.....	 36,781	.....	.....	..... (16,648)	.....	 2,233	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/09/2023	.03/07/2025	1	 112,992	..... 180.28	.....	 11,322	.....	 6,731	.....	 10,623	.....	.....	..... (4,613)	.....	 615	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/10/2025	1	 116,118	..... 179.75	.....	 10,938	.....	 6,530	.....	 11,277	.....	.....	..... (4,429)	.....	 634	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/12/2025	1	 195,355	..... 179.75	.....	 18,441	.....	 11,029	.....	 19,011	.....	.....	..... (7,447)	.....	 1,069	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/11/2025	1	 137,808	..... 179.75	.....	 12,995	.....	 7,765	.....	 13,397	.....	.....	..... (5,255)	.....	 753	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/13/2023	.03/13/2025	1	 294,703	..... 179.81	.....	 24,814	.....	 14,875	.....	 28,591	.....	.....	..... (9,946)	.....	 1,614	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/14/2023	.03/14/2025	1	 340,210	..... 180.34	.....	 30,109	.....	 18,090	.....	 32,121	.....	.....	..... (12,027)	.....	 1,866	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/15/2023	.03/14/2025	1	 41,834	..... 179.68	.....	 3,393	.....	 2,041	.....	 4,092	.....	.....	..... (1,352)	.....	 229	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/16/2023	.03/14/2025	1	 160,572	..... 180.02	.....	 13,793	.....	 8,333	.....	 15,418	.....	.....	..... (5,487)	.....	 880	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/18/2025	1	 450,785	..... 179.38	.....	 36,288	.....	 22,032	.....	 44,997	.....	.....	..... (14,327)	.....	 2,483	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/17/2025	1	 75,831	..... 179.38	.....	 6,104	.....	 3,703	.....	 7,562	.....	.....	..... (2,413)	.....	 417	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/19/2025	2	 374,449	..... 179.38	.....	 30,741	.....	 18,714	.....	 37,414	.....	.....	..... (12,079)	.....	 2,065	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/20/2023	.03/20/2025	1	 217,475	..... 180.35	.....	 17,833	.....	 10,861	.....	 20,642	.....	.....	..... (6,977)	.....	 1,201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/21/2023	.03/21/2025	1	 271,302	..... 180.99	.....	 23,630	.....	 14,425	.....	 24,882	.....	.....	..... (9,213)	.....	 1,499	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/24/2023	.03/26/2025	2	 249,846	..... 180.55	.....	 21,347	.....	 13,212	.....	 23,614	.....	.....	..... (8,178)	.....	 1,389	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/28/2023	.03/25/2025	2	 253,994	..... 180.55	.....	 21,206	.....	 13,088	.....	 23,981	.....	.....	..... (8,152)	.....	 1,410	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/27/2023	.03/27/2025	1	 125,950	..... 180.94	.....	 10,630	.....	 6,576	.....	 11,665	.....	.....	..... (4,057)	.....	 701	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/28/2023	.03/28/2025	1	 474,492	..... 181.19	.....	 40,854	.....	 25,330	.....	 43,375	.....	.....	..... (15,537)	.....	 2,643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.03/29/2023	.03/28/2025	1	 296,244	..... 181.87	.....	 25,536	.....	 15,855	.....	 26,043	.....	.....	..... (9,690)	.....	 1,650	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/30/2023	.03/28/2025	1	 61,556	..... 182.07	.....	 5,349	.....	 3,335	.....	 5,350	.....	.....	..... (2,025)	.....	 343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/31/2023	.03/31/2025	1	 246,970	..... 182.66	.....	 21,412	.....	 13,401	.....	 20,822	.....	.....	..... (8,055)	.....	 1,380	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/31/2023	.04/02/2025	1	 172,194	..... 182.66	.....	 14,964	.....	 9,381	.....	 14,552	.....	.....	..... (5,614)	.....	 964	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/31/2023	.04/01/2025	1	 319,063	..... 182.66	.....	 27,695	.....	 17,347	.....	 26,932	.....	.....	..... (10,404)	.....	 1,785	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/31/2023	.03/21/2025	1	52,537	..... 179.81	.....	 5,204	.....	 3,230	.....	 5,140	.....	.....	..... (1,985)	.....	 290	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/03/2023	.04/03/2025	1	 122,442	..... 183.4	.....	 10,481	.....	 6,585	.....	 9,919	.....	.....	..... (3,900)	.....	 687	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/04/2023	.04/04/2025	2	 491,330	..... 183.11	.....	 41,562	.....	 26,227	.....	 40,540	.....	.....	..... (15,350)	.....	 2,758	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/10/2023	.04/04/2025	2	 247,797	..... 183.82	.....	 20,838	.....	 13,197	.....	 19,603	.....	.....	..... (7,649)	.....	 1,391	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/10/2023	.04/08/2025	2	 264,002	..... 183.66	.....	 22,149	.....	 14,080	.....	 21,202	.....	.....	..... (8,103)	.....	 1,488	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/07/2025	1	 121,202	..... 183.66	.....	 10,011	.....	 6,353	.....	 9,721	.....	.....	..... (3,679)	.....	 683	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/04/2025	1	 151,034	..... 183.66	.....	 12,445	.....	 7,879	.....	 12,069	.....	.....	..... (4,592)	.....	 848	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/06/2023	04/09/2025	1	124,259	183.66		10,276		6,532		9,991			(3,766)		701		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/11/2023	04/11/2025	1	461,909	184.05		40,001		25,570		36,356			(14,446)		2,612		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/12/2023	04/11/2025	1	255,473	183.87		21,868		13,998		20,338			(7,879)		1,445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/14/2023	04/15/2025	1	177,109	184.18		15,391		9,936		13,904			(5,488)		1,006		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/17/2023	04/17/2025	1	436,167	184.29		38,470		24,908		34,111			(13,578)		2,483		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/18/2023	04/17/2025	1	301,351	184.16		26,670		17,291		23,748			(9,389)		1,715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/19/2023	04/17/2025	1	194,662	184.13		17,286		11,223		15,380			(6,070)		1,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/20/2023	04/17/2025	1	264,628	183.7		23,102		15,061		21,437			(8,092)		1,506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/21/2023	04/21/2025	1	136,208	183.78		11,905		7,794		11,034			(4,136)		779		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/21/2023	04/22/2025	1	256,435	183.78		22,438		14,702		20,799			(7,786)		1,467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/24/2025	1	70,109	184.18		6,099		4,008		5,567			(2,094)		402		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/24/2023	.04/23/2025	1	 245,148	..... 183.78	.....	21,730	.....	14,267	.....	19,902	.....	.....	.....(7,471)	.....	 1,404	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/25/2023	.04/25/2025	1	 200,674	..... 183.51	.....	17,138	.....	11,284	.....	16,597	.....	.....	.....(5,861)	.....	 1,152	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/26/2023	.04/25/2025	1	 657,473	..... 182.66	.....	56,017	.....	36,934	.....	57,075	.....	.....	..... (19,107)	.....	 3,774	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/27/2023	.04/25/2025	1	 159,941	..... 183.06	.....	13,739	.....	9,096	.....	13,565	.....	.....	.....(4,674)	.....	918	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/28/2023	.04/30/2025	1	 117,351	..... 183.58	.....	10,069	.....	6,699	.....	9,718	.....	.....	.....(3,393)	.....	677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/28/2023	.04/28/2025	1	 136,649	..... 183.58	.....	11,697	.....	7,771	.....	11,288	.....	.....	.....(3,952)	.....	787	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/28/2023	.04/29/2025	1	 132,587	..... 183.58	.....	11,363	.....	7,554	.....	10,966	.....	.....	.....(3,834)	.....	764	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/01/2023	.05/01/2025	1	 107,400	..... 183.55	.....	9,365	.....	6,244	.....	8,915	.....	.....	.....(3,126)	.....	620	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/02/2023	.05/02/2025	1	 248,528	..... 182.21	.....	20,926	.....	13,979	.....	22,271	.....	.....	.....(6,956)	.....	 1,437	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/03/2023	.05/02/2025	1	 226,408	..... 181.6	.....	18,973	.....	12,692	.....	20,991	.....	.....	.....(6,290)	.....	 1,309	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/04/2023	.05/02/2025	1	 273,312	..... 181.13	.....	21,838	.....	14,669	.....	25,996	.....	.....	.....(7,219)	.....	 1,580	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/05/2023	.05/06/2025	1	 261,924	..... 182.2	.....	 21,923	.....	 14,786	.....	 23,603	.....	.....	..... (7,188)	.....	 1,520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/08/2023	.05/08/2025	1	 138,891	..... 182.1	.....	 11,625	.....	 7,862	.....	 12,613	.....	.....	..... (3,769)	.....	 808	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/09/2023	.05/09/2025	1	 380,132	..... 181.81	.....	 32,083	.....	 21,741	.....	 35,091	.....	.....	..... (10,358)	.....	 2,213	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/10/2023	.05/09/2025	1	 177,900	..... 181.72	.....	 14,766	.....	 10,020	.....	 16,511	.....	.....	..... (4,753)	.....	 1,036	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/11/2023	.05/09/2025	1	 256,472	..... 181.39	.....	 21,005	.....	 14,312	.....	 24,215	.....	.....	..... (6,742)	.....	 1,493	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/12/2025	1	 356,295	..... 181.48	.....	 29,822	.....	 20,387	.....	 33,604	.....	.....	..... (9,505)	.....	 2,081	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/13/2025	1	 224,959	..... 181.48	.....	 18,852	.....	 12,896	.....	 21,239	.....	.....	..... (6,001)	.....	 1,315	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/14/2025	1	 92,074	..... 181.48	.....	 7,725	.....	 5,288	.....	 8,693	.....	.....	..... (2,456)	.....	 539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/15/2023	.05/15/2025	1	 258,436	..... 181.46	.....	 21,683	.....	 14,872	.....	 24,452	.....	.....	..... (6,822)	.....	 1,514	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/16/2023	.05/16/2025	1	 486,750	..... 180.5	.....	 41,325	.....	 28,400	.....	 48,488	.....	.....	..... (12,946)	.....	 2,854	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/18/2023	.05/16/2025	1	 197,428	..... 181.08	.....	 17,434	.....	 12,047	.....	 19,081	.....	.....	..... (5,429)	.....	 1,158	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/20/2025	1	 264,288	..... 181.66	.....	 23,099	.....	 16,023	.....	 24,873	.....	.....	..... (7,132)	.....	 1,556	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/21/2025	1	 140,199	..... 181.66	.....	 12,267	.....	 8,515	.....	 13,208	.....	.....	..... (3,782)	.....	 826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/22/2023	.05/22/2025	1	 102,826	..... 181.67	.....	 9,038	.....	 6,286	.....	 9,687	.....	.....	..... (2,757)	.....	 607	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/23/2023	.05/23/2025	1	 549,874	..... 181.84	.....	 48,829	.....	 34,026	.....	 51,420	.....	.....	..... (14,829)	.....	 3,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/24/2023	.05/23/2025	1	 140,874	..... 181.41	.....	 12,608	.....	 8,798	.....	 13,470	.....	.....	..... (3,817)	.....	 832	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/27/2025	1	 93,438	..... 181.23	.....	 8,634	.....	 6,080	.....	 9,055	.....	.....	..... (2,583)	.....	 554	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/28/2025	1	 108,910	..... 181.23	.....	 10,074	.....	 7,099	.....	 10,566	.....	.....	..... (3,010)	.....	 646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/29/2025	1	 109,428	..... 181.23	.....	 10,133	.....	 7,145	.....	 10,627	.....	.....	..... (3,023)	.....	 650	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/23/2025	1	 100,272	..... 181.23	.....	 9,235	.....	 6,489	.....	 9,678	.....	.....	..... (2,778)	.....	 592	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/30/2023	.05/30/2025	1	 254,110	 181	.....	 23,022	.....	 16,264	.....	 25,008	.....	.....	..... (6,771)	.....	 1,511	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/31/2023	.05/30/2025	1	 742,381	..... 180.96	.....	 66,072	.....	 46,740	.....	 73,209	.....	.....	..... (19,369)	.....	 4,413	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/01/2023	.05/30/2025	1	 228,730	..... 180.91	.....	 20,266	.....	 14,395	.....	 22,602	.....	.....	..... (5,921)	.....	 1,360	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/04/2025	1	 75,111	 182	.....	 6,828	.....	 4,870	.....	 7,046	.....	.....	..... (1,975)	.....	 449	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/02/2025	1	 99,917	 182	.....	 9,062	.....	 6,457	.....	 9,353	.....	.....	..... (2,628)	.....	 596	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/02/2023	.06/03/2025	1	 112,157	 182	.....	 10,184	.....	 7,260	.....	 10,510	.....	.....	..... (2,949)	.....	 669	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/10/2023	.06/05/2025	2	 519,275	..... 181.91	.....	 47,536	.....	 34,196	.....	 48,974	.....	.....	..... (13,369)	.....	 3,105	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/06/2023	.06/06/2025	1	 717,482	..... 181.92	.....	 65,219	.....	 46,700	.....	 67,739	.....	.....	..... (18,558)	.....	 4,294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/07/2023	.06/06/2025	1	 171,450	..... 182.72	.....	 15,842	.....	 11,359	.....	 15,501	.....	.....	..... (4,492)	.....	 1,026	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/08/2023	.06/06/2025	1	 164,495	..... 182.92	.....	 15,002	.....	 10,801	.....	 14,708	.....	.....	..... (4,239)	.....	 985	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/09/2025	1	 90,713	..... 182.71	.....	 8,373	.....	 6,046	.....	 8,229	.....	.....	..... (2,348)	.....	 544	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/11/2025	1	 264,022	..... 182.71	.....	 24,422	.....	 17,655	.....	 24,002	.....	.....	..... (6,830)	.....	 1,588	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/09/2023	.06/10/2025	1	 318,707	..... 182.71	.....	 29,449	.....	 21,277	.....	 28,942	.....	.....	..... (8,247)	.....	 1,915	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/12/2023	.06/12/2025	1	 388,240	..... 182.97	.....	 35,835	.....	 25,954	.....	 34,829	.....	.....	..... (9,902)	.....	 2,337	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/13/2023	.06/13/2025	1	 501,431	..... 183.27	.....	 46,433	.....	 33,694	.....	 44,332	.....	.....	..... (12,767)	.....	 3,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/15/2023	.06/13/2025	1	 120,249	..... 183.94	.....	 11,219	.....	 8,197	.....	 10,246	.....	.....	..... (3,063)	.....	 725	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/16/2023	.06/16/2025	1	 79,714	..... 184.04	.....	 7,541	.....	 5,526	.....	 6,776	.....	.....	..... (2,043)	.....	 482	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/16/2023	.06/18/2025	1	 368,355	..... 184.04	.....	 34,920	.....	 25,614	.....	 31,387	.....	.....	..... (9,433)	.....	 2,230	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/16/2023	.06/17/2025	1	 303,503	..... 184.04	.....	 28,742	.....	 21,072	.....	 25,831	.....	.....	..... (7,774)	.....	 1,836	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/20/2023	.06/20/2025	1	 306,613	..... 183.19	.....	 28,791	.....	 21,169	.....	 27,537	.....	.....	..... (7,641)	.....	 1,860	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/21/2023	.06/20/2025	1	 104,132	..... 182.89	.....	 9,820	.....	 7,230	.....	 9,425	.....	.....	..... (2,596)	.....	 632	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/22/2023	.06/20/2025	1	 147,230	..... 182.55	.....	 13,987	.....	 10,341	.....	 13,561	.....	.....	..... (3,684)	.....	 893	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/23/2023	.06/25/2025	1	 94,545	..... 182.64	.....	 8,991	.....	 6,672	.....	 9,077	.....	.....	..... (2,343)	.....	 576	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/23/2023	.06/24/2025	1	 160,732	..... 182.64	.....	 15,270	.....	 11,326	.....	 15,416	.....	.....	..... (3,984)	.....	 978	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/23/2023	.06/23/2025	1	 125,552	..... 182.64	.....	 11,915	.....	 8,834	.....	 12,029	.....	.....	..... (3,113)	.....	 764	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/26/2023	.06/26/2025	1	 351,609	..... 182.31	.....	 33,157	.....	 24,652	.....	 33,126	.....	.....	..... (8,527)	.....	 2,144	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/27/2023	.06/27/2025	1	 583,165	..... 182.31	.....	 55,634	.....	 41,439	.....	 54,124	.....	.....	..... (14,232)	.....	 3,560	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/28/2023	.06/27/2025	1	 152,272	..... 182.65	.....	 14,466	.....	 10,790	.....	 14,102	.....	.....	..... (3,686)	.....	 929	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/29/2023	.06/27/2025	1	 88,331	..... 183.17	.....	 8,568	.....	 6,417	.....	 7,960	.....	.....	..... (2,174)	.....	 539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/30/2023	.07/01/2025	1	 127,924	..... 183.74	.....	 12,396	.....	 9,327	.....	 11,233	.....	.....	..... (3,116)	.....	 784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/30/2023	.07/02/2025	1	 66,236	..... 183.74	.....	 6,425	.....	 4,836	.....	 5,816	.....	.....	..... (1,613)	.....	 406	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/30/2023	.06/30/2025	1	 151,325	..... 183.74	.....	 14,648	.....	 11,016	.....	 13,272	.....	.....	..... (3,687)	.....	 926	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.07/03/2023	.07/03/2025	1	 472,201	..... 183.99	.....	 46,465	.....	 35,040	.....	 40,944	.....	.....	..... (11,505)	.....	 2,898	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.07/05/2023	.07/03/2025	1	 381,878	..... 183.93	.....	 37,653	.....	 28,434	.....	 33,227	.....	.....	..... (9,245)	.....	 2,344	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.07/06/2023	.07/03/2025	1	 117,565	..... 182.94	.....	 11,756	.....	 8,915	.....	 10,794	.....	.....	..... (2,875)	.....	 722	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/07/2023	.07/07/2025	1	 104,600	..... 183.2	.....	 10,355	.....	 7,877	.....	 9,708	.....	.....	..... (2,507)	.....	 644	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/10/2023	.07/10/2025	1	 165,334	..... 183.06	.....	 16,219	.....	 12,370	.....	 15,179	.....	.....	..... (3,861)	.....	 1,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/11/2023	.07/11/2025	1	 500,296	..... 183.85	.....	 48,979	.....	 37,423	.....	 44,080	.....	.....	..... (11,591)	.....	 3,093	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/11/2023	.07/09/2025	1	 56,721	..... 182.8	.....	 5,824	.....	 4,446	.....	 5,275	.....	.....	..... (1,382)	.....	 350	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/12/2023	.07/11/2025	1	 134,789	..... 184.13	.....	 12,940	.....	 9,900	.....	 11,701	.....	.....	..... (3,049)	.....	 833	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/13/2023	.07/11/2025	1	 174,980	..... 184.3	.....	 16,396	.....	 12,596	.....	 15,049	.....	.....	..... (3,846)	.....	 1,082	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/14/2023	.07/16/2025	1	 148,704	..... 183.62	.....	 14,290	.....	 11,017	.....	 13,325	.....	.....	..... (3,314)	.....	 923	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/14/2023	.07/14/2025	1	 123,768	..... 183.62	.....	 11,869	.....	 9,143	.....	 11,066	.....	.....	..... (2,760)	.....	 767	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/14/2023	.07/15/2025	1	 123,700	..... 183.62	.....	 11,875	.....	 9,151	.....	 11,072	.....	.....	..... (2,758)	.....	 767	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/17/2023	.07/17/2025	1	 571,315	..... 183.21	.....	 54,561	.....	 42,137	.....	 52,395	.....	.....	..... (12,465)	.....	 3,551	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.07/18/2023	.07/18/2025	1	 256,074	..... 183.86	.....	 24,455	.....	 18,920	.....	 22,690	.....	.....	..... (5,553)	.....	 1,593	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/19/2023	.07/18/2025	1	 167,941	..... 184.55	.....	16,106	.....	12,477	.....	 14,360	.....	.....	.....(3,640)	.....	 1,045	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/20/2023	.07/18/2025	1	260,880	..... 185.63	.....	25,279	.....	19,666	.....	21,002	.....	.....	.....(5,687)	.....	 1,623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/21/2025	1	241,869	..... 186.11	.....	23,534	.....	18,354	.....	19,036	.....	.....	.....(5,248)	.....	 1,509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/22/2025	1	167,802	..... 186.11	.....	16,344	.....	12,752	.....	13,223	.....	.....	.....(3,639)	.....	 1,048	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/23/2025	1	 114,753	..... 186.11	.....	11,188	.....	 8,733	.....	 9,043	.....	.....	.....(2,488)	.....	717	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/24/2023	.07/24/2025	1	510,787	..... 186.51	.....	49,802	.....	38,940	.....	 39,434	.....	.....	..... (10,901)	.....	 3,194	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/25/2023	.07/25/2025	1	 100,573	..... 186.45	.....	9,856	.....	 7,720	.....	 7,795	.....	.....	.....(2,144)	.....	630	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/26/2023	.07/25/2025	1	 191,831	..... 186.43	.....	18,819	.....	 14,760	.....	14,886	.....	.....	.....(4,073)	.....	 1,201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/27/2023	.07/25/2025	1	 88,535	..... 186.28	.....	8,685	.....	 6,840	.....	 6,932	.....	.....	.....(1,870)	.....	554	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/30/2025	1	107,703	..... 186.56	.....	10,630	.....	 8,399	.....	 8,347	.....	.....	.....(2,262)	.....	677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/28/2025	1	 71,571	..... 186.56	.....	7,050	.....	 5,566	.....	 5,533	.....	.....	.....(1,504)	.....	449	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/28/2023	.07/29/2025	1	172,660	..... 186.56	.....	17,024	.....	13,446	.....	13,364	.....	.....	.....(3,628)	.....	1,084	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/31/2023	.07/31/2025	1	156,263	..... 186.73	.....	15,251	.....	12,071	.....	12,001	.....	.....	.....(3,192)	.....	983	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/01/2023	.08/01/2025	1	279,139	..... 186.3	.....	27,663	.....	21,933	.....	21,997	.....	.....	.....(5,752)	.....	1,758	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/02/2023	.08/01/2025	1	264,576	..... 185.66	.....	26,034	.....	20,670	.....	21,590	.....	.....	.....(5,385)	.....	1,666	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/03/2023	.08/01/2025	1	175,723	..... 185.66	.....	17,291	.....	13,785	.....	14,340	.....	.....	.....(3,558)	.....	1,107	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/04/2023	.08/05/2025	1	102,857	..... 185.26	.....	10,080	.....	8,058	.....	8,610	.....	.....	.....(2,052)	.....	650	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/07/2023	.08/07/2025	1	276,431	..... 185.91	.....	26,786	.....	21,458	.....	22,392	.....	.....	.....(5,350)	.....	1,750	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/08/2023	.08/08/2025	1	77,319	..... 185.91	.....	7,492	.....	6,012	.....	6,348	.....	.....	.....(1,486)	.....	490	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/09/2023	.08/08/2025	1	62,861	..... 185.89	.....	6,091	.....	4,895	.....	5,105	.....	.....	.....(1,202)	.....	398	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/10/2023	.08/08/2025	1	94,750	..... 186.08	.....	9,172	.....	7,401	.....	7,609	.....	.....	.....(1,799)	.....	600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/11/2023	.08/13/2025	1	202,665	..... 186.55	.....	20,023	.....	16,205	.....	15,950	.....	.....	.....(3,879)	.....	1,289	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/11/2023	.08/12/2025	1	 67,083	..... 186.55	.....	 6,621	.....	 5,357	.....	 5,273	.....	.....	..... (1,284)	.....	 426	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/14/2023	.08/14/2025	2	 444,403	..... 186.51	.....	 43,830	.....	 35,645	.....	 35,064	.....	.....	..... (8,240)	.....	 2,830	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/15/2023	.08/15/2025	2	 366,226	..... 185.5	.....	 35,622	.....	 28,958	.....	 30,581	.....	.....	..... (6,694)	.....	 2,334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/16/2023	.08/15/2025	1	 145,303	..... 184.94	.....	 14,458	.....	 11,757	.....	 12,511	.....	.....	..... (2,713)	.....	 926	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/17/2023	.08/15/2025	1	 57,891	..... 185.5	.....	 5,772	.....	 4,713	.....	 4,834	.....	.....	..... (1,077)	.....	 369	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/18/2023	.08/18/2025	1	 78,161	..... 185.78	.....	 7,738	.....	 6,333	.....	 6,449	.....	.....	..... (1,429)	.....	 499	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/18/2023	.08/20/2025	1	 42,132	..... 185.78	.....	 4,179	.....	 3,423	.....	 3,496	.....	.....	..... (770)	.....	 270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/18/2023	.08/19/2025	1	 133,928	..... 185.78	.....	 13,272	.....	 10,866	.....	 11,063	.....	.....	..... (2,448)	.....	 856	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/21/2023	.08/21/2025	1	 366,340	..... 185.4	.....	 36,561	.....	 29,991	.....	 30,921	.....	.....	..... (6,602)	.....	 2,347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/22/2023	.08/22/2025	1	 242,882	..... 184.97	.....	 24,337	.....	 19,997	.....	 21,011	.....	.....	..... (4,361)	.....	 1,557	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/23/2023	.08/22/2025	1	 140,583	..... 185.06	.....	 13,932	.....	 11,463	.....	 12,105	.....	.....	..... (2,481)	.....	 901	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/24/2023	.08/22/2025	1	 141,577	..... 184.54	.....	 14,115	.....	 11,662	.....	 12,530	.....	.....	..... (2,498)	.....	 908	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/25/2023	.08/25/2025	1	 67,775	..... 185.28	.....	 6,838	.....	 5,663	.....	 5,788	.....	.....	..... (1,197)	.....	 436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/25/2023	.08/26/2025	1	 159,533	..... 185.28	.....	 16,113	.....	 13,346	.....	 13,625	.....	.....	..... (2,818)	.....	 1,026	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/25/2023	.08/27/2025	1	 62,880	..... 185.28	.....	 6,363	.....	 5,272	.....	 5,376	.....	.....	..... (1,111)	.....	 405	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/28/2023	.08/28/2025	1	 299,057	..... 185.65	.....	 30,175	.....	 25,042	.....	 25,092	.....	.....	..... (5,160)	.....	 1,927	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/29/2023	.08/29/2025	1	 130,225	..... 186.38	.....	 12,853	.....	 10,685	.....	 10,522	.....	.....	..... (2,180)	.....	 840	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/30/2023	.08/29/2025	1	 134,792	..... 186.44	.....	 13,250	.....	 11,030	.....	 10,851	.....	.....	..... (2,233)	.....	 869	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/31/2023	.08/29/2025	1	 207,468	..... 186.13	.....	 20,373	.....	 17,053	.....	 16,971	.....	.....	..... (3,410)	.....	 1,338	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/01/2023	.09/04/2025	1	 213,009	..... 186.6	.....	 20,939	.....	 17,578	.....	 17,105	.....	.....	..... (3,452)	.....	 1,380	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/01/2023	.08/29/2025	1	 91,966	..... 186.6	.....	 8,985	.....	 7,531	.....	 7,339	.....	.....	..... (1,493)	.....	 593	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/05/2023	.09/05/2025	1	 271,116	 186	.....	 26,895	.....	 22,615	.....	 22,530	.....	.....	..... (4,305)	.....	 1,758	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/06/2023	.09/05/2025	1	 358,613	..... 185.58	.....	 35,969	.....	 30,287	.....	 30,484	.....	.....	..... (5,716)	.....	 2,326	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/07/2023	.09/05/2025	1	 95,069	..... 185.58	.....	 9,469	.....	 8,006	.....	 8,081	.....	.....	..... (1,494)	.....	 617	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/08/2023	.09/10/2025	1	 82,048	..... 186.03	.....	 8,197	.....	 6,949	.....	 6,851	.....	.....	..... (1,275)	.....	 534	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/08/2023	.09/09/2025	1	 159,962	..... 186.03	.....	 15,964	.....	 13,530	.....	 13,341	.....	.....	..... (2,486)	.....	 1,041	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/12/2023	.09/12/2025	1	 240,685	..... 186.51	.....	 24,093	.....	 20,490	.....	 19,640	.....	.....	..... (3,625)	.....	 1,570	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/13/2023	.09/12/2025	1	 137,178	..... 186.51	.....	 13,649	.....	 11,624	.....	 11,208	.....	.....	..... (2,038)	.....	 895	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/14/2023	.09/12/2025	1	 127,387	..... 187.46	.....	 12,701	.....	 10,861	.....	 9,885	.....	.....	..... (1,882)	.....	 831	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2023	.09/16/2025	1	 161,824	..... 186.61	.....	 16,263	.....	 13,940	.....	 13,205	.....	.....	..... (2,377)	.....	 1,059	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2023	.09/17/2025	1	 79,746	..... 186.61	.....	 8,022	.....	 6,878	.....	 6,515	.....	.....	..... (1,171)	.....	 522	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/15/2023	.09/15/2025	1	 58,807	..... 186.61	.....	 5,904	.....	 5,060	.....	 4,799	.....	.....	..... (864)	.....	 384	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/18/2023	.09/18/2025	1	 181,537	..... 186.82	.....	 18,281	.....	 15,698	.....	 14,705	.....	.....	..... (2,601)	.....	 1,190	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/20/2023	.09/19/2025	1	330,665	186.41		33,331		28,707		27,413			(4,657)		2,169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/25/2023	.09/25/2025	1	340,362	185.29		34,649		30,086		30,158			(4,598)		2,243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/26/2023	.09/26/2025	1	74,183	184.25		7,552		6,568		6,937			(992)		489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/28/2023	.09/26/2025	1	77,706	184.21		7,879		6,890		7,282			(1,016)		512		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/29/2023	.10/01/2025	1	69,950	183.6		7,093		6,217		6,786			(900)		463		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/29/2023	.09/30/2025	1	112,278	183.6		11,374		9,968		10,892			(1,445)		743		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/09/2023	.10/09/2025	1	179,611	182.5		18,069		16,036		18,520			(2,052)		1,197		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/13/2023	.10/13/2025	1	122,578	182.42		12,258		10,976		12,725			(1,325)		819		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/09/2023	.11/07/2025	1	168,996	181.18		16,426		15,316		18,896			(1,172)		1,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/22/2023	.11/21/2025	2	323,151	183.43		31,293		29,801		32,899			(1,634)		2,223		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/29/2023	.12/29/2025	1	188,748	187.48		16,346		16,346		16,282			(45)		1,334		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/20/2023	. 10/22/2025	 1	 212,317	..... 182.15	.....	 21,359	.....	 19,337	.....	 22,466	.....	.....	..... (2,098)	.....	 1,429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/03/2023	. 11/05/2025	 1	 91,026	..... 182.78	.....	 8,775	.....	 8,113	.....	 9,449	.....	.....	..... (694)	.....	 619	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/08/2023	. 12/08/2025	 1	 63,218	..... 184.95	.....	 5,905	.....	 5,742	.....	 6,057	.....	.....	..... (186)	.....	 440	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/22/2023	. 12/24/2025	 1	 79,611	..... 187.23	.....	 6,934	.....	 6,887	.....	 6,910	.....	.....	..... (85)	.....	 561	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/08/2023	. 12/09/2025	 1	 266,299	..... 184.95	.....	 24,899	.....	 24,215	.....	 25,540	.....	.....	..... (782)	.....	 1,856	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/12/2023	. 12/12/2025	 1	 120,223	..... 185.15	.....	 11,157	.....	 10,881	.....	 11,446	.....	.....	..... (290)	.....	 840	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/20/2023	. 10/20/2025	 1	 251,702	..... 182.15	.....	 25,271	.....	 22,872	.....	 26,608	.....	.....	..... (2,489)	.....	 1,691	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/17/2023	. 10/17/2025	 1	 219,308	..... 183.66	.....	 22,391	.....	 20,118	.....	 21,516	.....	.....	..... (2,297)	.....	 1,470	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/30/2023	. 10/30/2025	 1	 171,791	..... 180.55	.....	 17,110	.....	 15,679	.....	 19,655	.....	.....	..... (1,451)	.....	 1,163	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/03/2023	. 10/03/2025	 1	 69,250	 182	.....	 7,050	.....	 6,199	.....	 7,279	.....	.....	..... (858)	.....	 459	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/13/2023	. 10/15/2025	 1	 130,575	..... 182.42	.....	 13,084	.....	 11,720	.....	 13,581	.....	.....	..... (1,410)	.....	 874	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 10/12/2023	. 10/10/2025	1	115,605	181.77		11,572		10,343		12,348			(1,270)		771		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 10/20/2023	. 10/21/2025	1	64,378	182.15		6,470		5,857		6,806			(636)		433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 10/11/2023	. 10/10/2025	1	260,207	182.45		25,839		22,999		26,909			(2,867)		1,735		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 10/23/2023	. 10/23/2025	1	301,007	181.29		30,191		27,375		33,145			(2,850)		2,027		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 10/05/2023	. 10/03/2025	1	193,663	181.57		18,815		16,658		20,767			(2,245)		1,284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/01/2023	. 12/03/2025	1	126,467	185.27		11,534		11,107		11,889			(472)		878		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/08/2023	. 12/10/2025	1	64,267	184.95		6,015		5,850		6,170			(189)		448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/22/2023	. 12/23/2025	1	64,059	187.23		5,573		5,535		5,554			(69)		451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 11/30/2023	. 11/28/2025	1	220,800	184.48		20,512		19,720		21,485			(872)		1,527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 12/18/2023	. 12/12/2025	1	50,146	187.37		4,408		4,335		4,279			(79)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	. 10/16/2023	. 10/16/2025	1	141,568	183.17		14,213		12,751		14,215			(1,478)		948		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/04/2023	. 12/04/2025	1	 138,634	..... 185.3	.....	 12,782	.....	 12,326	.....	 13,018	.....	.....	..... (472)	.....	 963	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/03/2023	. 11/04/2025	1	 91,260	..... 182.78	.....	 8,816	.....	 8,150	.....	 9,465	.....	.....	..... (699)	.....	 620	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/13/2023	. 10/14/2025	1	 66,112	..... 182.42	.....	 6,618	.....	 5,927	.....	 6,870	.....	.....	..... (714)	.....	 442	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/19/2023	. 12/19/2025	1	 60,264	..... 187.57	.....	 5,351	.....	 5,271	.....	 5,122	.....	.....	..... (88)	.....	 423	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/18/2023	. 12/18/2025	1	 424,981	..... 187.17	.....	 37,866	.....	 37,243	.....	 36,846	.....	.....	..... (673)	.....	 2,980	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/26/2023	. 10/24/2025	1	 81,496	..... 181.2	.....	 8,117	.....	 7,412	.....	 9,023	.....	.....	..... (735)	.....	 549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/25/2023	. 10/24/2025	1	 164,557	..... 181.8	.....	 16,554	.....	 15,054	.....	 17,725	.....	.....	..... (1,519)	.....	 1,109	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/27/2023	. 12/26/2025	1	 569,602	..... 187.56	.....	 49,214	.....	 49,011	.....	 48,701	.....	.....	..... (270)	.....	 4,017	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/27/2023	. 10/29/2025	1	 138,481	..... 179.57	.....	 13,807	.....	 12,632	.....	 16,551	.....	.....	..... (1,224)	.....	 937	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/27/2023	. 10/27/2025	1	 104,078	..... 179.57	.....	 10,356	.....	 9,473	.....	 12,418	.....	.....	..... (921)	.....	 703	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/10/2023	. 11/10/2025	1	 61,598	..... 181.64	.....	 6,067	.....	 5,667	.....	 6,758	.....	.....	..... (423)	.....	 420	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 11/07/2023	. 11/07/2025	1	69,133	182.18		6,720		6,231		7,384			(496)		471		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 11/24/2023	. 11/25/2025	1	326,217	183.69		31,545		30,072		32,885			(1,594)		2,251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 10/02/2023	. 10/02/2025	1	160,329	182.38		16,257		14,273		16,516			(2,002)		1,062		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 10/06/2023	. 10/07/2025	1	91,366	181.45		9,219		8,179		9,887			(1,083)		608		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 11/06/2023	. 11/06/2025	1	253,044	182.48		24,495		22,680		26,648			(1,843)		1,722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 10/10/2023	. 10/10/2025	1	188,894	182.93		18,644		16,572		19,099			(2,091)		1,259		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 11/01/2023	. 10/31/2025	1	125,696	181.23		12,444		11,435		13,967			(1,023)		851		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 10/20/2023	. 10/17/2025	2	150,384	182.7		14,973		13,536		15,446			(1,490)		1,008		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 10/27/2023	. 10/28/2025	1	167,372	179.57		16,670		15,251		19,987			(1,480)		1,131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 11/10/2023	. 11/11/2025	1	75,367	181.64		7,431		6,941		8,276			(518)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPR08K5P83	. 12/29/2023	. 12/31/2025	1	70,826	187.48		6,148		6,148		6,123			(17)		501		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2025	1	163,647	187.59		14,335		14,257		13,975			(98)		1,154		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2025	1	51,415	182.51		4,915		4,605		5,435			(316)		352		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	1	106,448	185.27		9,687		9,327		9,996			(398)		738		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/16/2025	1	193,817	186.84		17,308		16,999		17,037			(378)		1,357		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2023	10/31/2025	1	242,712	181.01		24,393		22,385		27,236			(2,035)		1,644		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2023	11/14/2025	1	113,875	182.52		10,852		10,224		12,038			(670)		779		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2023	11/12/2025	1	125,656	181.64		12,402		11,586		13,811			(863)		859		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	1	130,408	186.39		12,063		11,781		11,685			(297)		911		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	1	255,724	186.84		22,862		22,454		22,504			(499)		1,792		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025	1	295,055	183.09		28,325		26,771		30,482			(1,589)		2,028		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2023	10/31/2025	1	87,762	182.56		8,601		7,936		9,163			(696)		595		0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/21/2023	. 11/21/2025	1	61,475	183.22		5,877		5,570		6,320			(322)		423		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/13/2023	. 11/13/2025	1	284,526	181.67		27,969		26,166		31,244			(1,837)		1,946		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/17/2023	. 11/19/2025	1	85,957	182.93		8,278		7,812		8,940			(497)		590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/18/2023	. 10/17/2025	1	200,461	183.22		20,487		18,433		20,088			(2,077)		1,344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/24/2023	. 10/24/2025	1	184,991	182.15		18,518		16,816		19,593			(1,723)		1,247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/02/2025	1	113,729	185.27		10,361		9,976		10,691			(425)		789		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/17/2023	. 11/18/2025	1	120,554	182.93		11,597		10,944		12,539			(697)		828		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/06/2023	. 12/05/2025	1	90,822	184.67		8,301		8,027		8,801			(284)		631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/11/2023	. 12/11/2025	1	187,411	185.32		17,504		17,048		17,674			(479)		1,308		0001
Purchased Call/S&P 500 INDEX/SPX161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 01/09/2024	1	2,150,000	4400	204,910			1,778		188,909			(81,119)		1,688		0001
Purchased Call/S&P 500 INDEX/SPX161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 01/12/2024	1	4,300,000	4200	522,850			6,218		579,059			(206,314)		3,898		0001
Purchased Call/S&P 500 INDEX/SPX161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 02/12/2024	1	2,150,000	4425	204,125			8,968		191,335			(77,935)		3,690		0001
Purchased Call/S&P 500 INDEX/SPX161HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 07/15/2024	1	4,300,000	4325	510,610			90,162		602,556			(167,903)		15,795		0001
Purchased Call/S&P 500 INDEX/SPX161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 08/13/2024	1	4,300,000	4325	520,420			102,805		625,638			(166,772)		16,918		0001
Purchased Call/S&P 500 INDEX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 04/01/2025	1	1,290,000	4800	112,569			37,468		132,043			(29,991)		7,217		0001

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Purchased Call/S&P 500 INDEX/SPX161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	04/07/2025	1	4,300,000	.5200	246,720			82,838		219,585			(65,445)		24,215		0001
Purchased Call/S&P 500 INDEX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	04/22/2025	1	1,290,000	.5000	93,246			31,976		100,047			(24,468)		7,381		0001
Purchased Call/S&P 500 INDEX/SPX161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	05/20/2025	1	8,600,000	.5400	418,540			148,952		323,042			(107,658)		50,629		0001
Purchased Call/S&P 500 INDEX/SPX161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025	1	1,143,750	.4800	134,723			45,655		102,024			(40,944)		6,046		0001
Purchased Call/S&P 500 INDEX/SPX161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025	1	3,431,250	.5400	221,873			75,189		82,681			(67,430)		18,139		0001
Purchased Call/S&P 500 INDEX/SPX161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	04/21/2025	1	1,143,750	.5600	64,268			24,088		21,844			(18,471)		6,538		0001
Purchased Call/S&P 500 INDEX/SPX161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	04/29/2025	1	3,431,250	.5700	175,028			66,286		52,015			(49,988)		19,776		0001
Purchased Call/S&P 500 INDEX/SPX621S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2020	10/28/2024	1	2,226,318	.4599	81,122			16,770		301,976			(20,336)		10,125		0001
Purchased Call/S&P 500 INDEX/SPX621JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2020	11/21/2024	1	1,611,000	4569.3	82,483			18,386		224,506			(20,649)		7,613		0001
Purchased Call/S&P 500 INDEX/SPX621JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2020	12/10/2024	1	1,893,000	4711.31	91,621			21,632		211,358			(22,952)		9,202		0001
Purchased Call/S&P 500 INDEX/SPX621KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2020	12/23/2024	1	1,747,566	.4745	87,609			21,511		187,716			(21,993)		8,654		0001
Purchased Call/S&P 500 INDEX/SPX621KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2024	1	1,770,000	4824.3	85,137			21,343		164,617			(21,343)		8,862		0001
Purchased Call/S&P 500 INDEX/SPX6210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2021	04/01/2025	1	1,552,000	5482.3	52,147			16,321		38,538			(13,064)		8,683		0001
Purchased Call/S&P 500 INDEX/SPX6210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2021	05/06/2025	1	1,724,983	.5784	39,382			13,308		21,055			(9,893)		10,014		0001
Purchased Call/S&P 500 INDEX/SPX7156S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/08/2021	01/06/2025	1	1,855,692	.4835	91,461			23,321		171,174			(22,944)		9,367		0001
Purchased Call/S&P 500 INDEX/SPX7156SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/14/2021	01/13/2025	1	1,738,054	.4897	81,081			21,064		143,411			(20,340)		8,855		0001
Purchased Call/S&P 500 INDEX/SPX7156SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/21/2021	01/21/2025	1	1,481,000	4946.96	74,791			19,814		111,688			(18,736)		7,625		0001
Purchased Call/S&P 500 INDEX/SPX7157S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/29/2021	01/28/2025	1	2,467,508	.4831	136,323			36,796		240,319			(34,174)		12,818		0001
Purchased Call/S&P 500 INDEX/SPX7158ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/01/2021	02/24/2025	1	1,633,039	.5302	68,284			19,724		61,085			(17,141)		8,769		0001
Purchased Call/S&P 500 INDEX/SPX7159SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/31/2021	03/24/2025	1	1,841,979	.5378	65,236			20,128		62,778			(16,399)		10,215		0001
Purchased Call/S&P 500 INDEX/SPX715BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/19/2021	04/14/2025	1	1,689,026	.5633	55,857			18,017		30,178			(14,022)		9,583		0001
Purchased Call/S&P 500 INDEX/SPX715ES8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/24/2021	05/21/2025	1	1,669,569	.5726	51,508			17,901		26,885			(12,912)		9,839		0001
Purchased Call/S&P 500 INDEX/SPX7150SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/19/2022	04/06/2026	1	2,178,568	.6629	68,017			38,853		15,511			(17,169)		16,396		0001
Purchased Call/S&P 500 INDEX/SPX7150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/19/2022	04/14/2026	1	1,518,068	.6463	58,626			33,627		16,774			(14,717)		11,480		0001
Purchased Call/S&P 500 INDEX/SPX721CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026	1	1,690,896	.6520	40,156			20,712		11,841			(10,067)		12,135		0001
Purchased Call/S&P 500 INDEX/SPX821DSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026	1	3,820,000	.6000	113,910			82,115		167,725			(31,450)		30,879		0001
Purchased Call/S&P 500 INDEX/SPX821DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026	1	3,820,000	.6200	99,240			72,393		134,729			(26,556)		31,551		0001
Purchased Call/S&P 500 INDEX/SPX821JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025	1	1,002,500	.5600		24,033		16,406		42,515			(7,636)		6,791		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821K\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	11/04/2025	1	2,005,000	.6400		14,515		9,927		15,354			(4,593)		13,623		0001
Purchased Call/S&P 500 INDEX/SPX821K\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	11/20/2025	1	2,005,000	.5600		50,075		34,502		88,953			(15,592)		13,784		0001
Purchased Call/S&P 500 INDEX/SPX821K\$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	12/17/2025	1	2,005,000	.6600		12,335		8,600		12,092			(3,740)		14,051		0001
Purchased Call/S&P 500 INDEX/SPX821L\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024	1	3,900,000	.4000		303,630		58,713		811,514			(244,405)		8,600		0001
Purchased Call/S&P 500 INDEX/SPX900F\$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	07/19/2024	1	8,637,500	.3700	1,011,675			142,389		2,912,650			(260,225)		32,049		0001
Purchased Call/S&P 500 INDEX/SPX9055\$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2024	1	2,129,000	4702.57	100,702			23,239		236,874			(25,245)		10,229		0001
Purchased Call/S&P 500 INDEX/SPX9056\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2020	12/17/2024	1	1,408,000	4774.83	66,035			15,908		140,103			(16,543)		6,913		0001
Purchased Call/S&P 500 INDEX/SPX905B\$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2021	02/18/2025	1	1,714,977	.5333	70,417			20,064		55,629			(17,689)		9,143		0001
Purchased Call/S&P 500 INDEX/SPXA00L\$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/05/2021	02/03/2025	1	2,025,535	.4927	115,896			31,782		163,374			(29,074)		10,602		0001
Purchased Call/S&P 500 INDEX/SPXB13YS\$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	04/26/2024	1	16,500,000	.3500	1,897,900			161,880		6,616,492			(509,363)		46,709		0001
Purchased Call/S&P 500 INDEX/SPXB178S\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2020	10/21/2024	1	1,423,192	.4763	45,542			9,209		135,338			(11,432)		6,397		0001
Purchased Call/S&P 500 INDEX/SPXB17GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2021	09/05/2024	1	7,900,000	.4600	600,480			117,444		841,212			(172,851)		32,625		0001
Purchased Call/S&P 500 INDEX/SPXE13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	05/13/2025	1	4,340,000	.6000	111,970			39,829		31,281			(29,192)		25,373		0001
Purchased Call/S&P 500 INDEX/SPXE13L\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	06/16/2025	1	4,340,000	.6150	109,490			40,620		25,145			(27,869)		26,223		0001
Purchased Call/S&P 500 INDEX/SPXE13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025	1	6,600,000	.6400	125,865			46,517		17,998			(32,652)		39,426		0001
Purchased Call/S&P 500 INDEX/SPXE13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025	1	6,600,000	.6500	116,355			43,674		15,273			(29,908)		39,915		0001
Purchased Call/S&P 500 INDEX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/02/2025	1	8,800,000	.6600	144,700			55,258		17,814			(36,805)		53,963		0001
Purchased Call/S&P 500 INDEX/SPXF008S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2023	01/30/2025	1	2,005,000	.3300		77,085		43,128		17,524			(33,970)		10,442		0001
Purchased Call/S&P 500 INDEX/SPXF008S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2023	05/07/2026	1	2,005,000	.3000		80,850		59,322		33,436			(21,560)		15,370		0001
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025	1	4,250,000	.5800	209,470			113,417		133,963			(57,100)		29,970		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	1	4,250,000	.5200	392,550			220,266		399,118			(102,417)		31,183		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026	1	4,250,000	.5800	227,150			128,515		163,816			(58,635)		31,480		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	1	4,250,000	.5400	341,170			196,503		328,464			(85,999)		32,141		0001
Purchased Call/S&P 500 INDEX/SPXG13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	07/15/2025	1	1,576,000	.6000	31,324			15,321		17,709			(9,968)		9,778		0001
Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	.6400	71,650			40,270		41,948			(19,546)		28,295		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	.6200	45,700			26,110		35,660			(12,202)		14,418		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	.6400	58,352			34,507		42,742			(14,853)		21,032		0001
Purchased Call/S&P 500 INDEX/SPXG13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	.6000	61,870			36,605		65,301			(15,737)		15,031		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	.6200	40,896			24,265		36,719			(10,359)		12,067		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026	1	3,880,000	.5600	146,700			102,749		261,632			(43,357)		29,882		0001
Purchased Call/S&P 500 INDEX/SPXH13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026	1	3,880,000	.5700	136,220			96,251		235,434			(39,429)		30,328		0001
Purchased Call/S&P 500 INDEX/SPXI134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	03/20/2024	1	4,010,000	.3200	85,290			17,277		1,918			(67,884)		9,387		0001
Purchased Call/S&P 500 INDEX/SPX9218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	1	4,250,000	.3800	35,500			798		16			(34,330)		1,926		0001
Purchased Call/S&P 500 INDEX/SPX161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025	1	4,700,000	.5550	356,840			157,519		163,259			(93,033)		30,603		0001
Purchased Call/S&P 500 INDEX/SPX161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	1	4,700,000	.5550	366,050			165,874		177,326			(93,432)		31,336		0001
Purchased Call/S&P 500 INDEX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	1	4,700,000	.5725	330,070			158,337		151,648			(80,157)		33,051		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	.6000	252,050			122,206		92,142			(60,605)		33,429		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	.5775	339,850			175,393		186,475			(76,761)		35,582		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	.5900	314,610			165,865		166,416			(69,427)		36,382		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	.5900	320,380			170,806		174,126			(69,814)		36,817		0001
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	.5850	339,100			182,376		195,196			(73,151)		37,166		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			176,710		183,629			(70,260)		37,329		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			182,892		194,104			(70,866)		37,813		0001
Purchased Call/S&P 500 INDEX/SPX621DSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	11/08/2024	1	9,060,000	.3300	1,076,340			207,295		4,776,877			(242,509)		41,949		0001
Purchased Call/S&P 500 INDEX/SPX621DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	04/11/2025	1	9,060,000	.3200	1,248,840			328,049		5,191,047			(256,948)		51,240		0001
Purchased Call/S&P 500 INDEX/SPX900AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	02/21/2025	1	8,250,000	.3600	940,425			236,097		3,380,093			(206,656)		44,143		0001
Purchased Call/S&P 500 INDEX/SPX900AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	04/25/2025	1	16,500,000	.3700	1,731,050			481,963		6,457,815			(366,493)		94,707		0001
Purchased Call/S&P 500 INDEX/SPX900CS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/10/2020	08/08/2025	1	1,632,000	6134.2	14,688			4,716		16,967			(2,942)		10,339		0001
Purchased Call/S&P 500 INDEX/SPX900FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	07/19/2024	1	8,637,500	.3700	1,011,675			142,389		2,912,650			(259,495)		32,049		0001
Purchased Call/S&P 500 INDEX/SPX900GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	11/01/2024	1	13,820,000	.3800	1,521,400			304,081		4,509,934			(363,900)		63,269		0001
Purchased Call/S&P 500 INDEX/SPX90519S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2020	05/16/2025	1	1,527,000	5893.05	9,773			2,687		20,866			(1,958)		8,954		0001
Purchased Call/S&P 500 INDEX/SPX917DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2019	01/12/2024	1	1,205,533	.2919	136,478			824		856,029			(27,355)		1,093		0001
Purchased Call/S&P 500 INDEX/SPX917DSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	01/22/2024	1	1,474,439	.3350	91,872			1,060		792,725			(18,425)		1,810		0001
Purchased Call/S&P 500 INDEX/SPX917ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2019	01/26/2024	1	1,511,428	.3183	136,233			1,875		898,345			(27,382)		2,017		0001
Purchased Call/S&P 500 INDEX/SPX917ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2019	01/30/2024	1	2,343,631	.3422	146,788			2,339		1,182,605			(29,438)		3,359		0001
Purchased Call/S&P 500 INDEX/SPX917GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2019	02/23/2024	1	1,438,000	3529.66	90,306			2,625		647,346			(18,081)		2,766		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2019	03/18/2024	1	1,393,830	3384	117,814			4,974		693,642			(23,576)		3,222		0001
Purchased Call/S&P 500 INDEX/SPX917J0S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2019	03/25/2024	1	1,522,617	3358	128,524			5,935		779,221			(25,790)		3,674		0001
Purchased Call/S&P 500 INDEX/SPX917LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2019	04/12/2024	1	1,409,791	3705	85,326			4,779		536,693			(17,103)		3,745		0001
Purchased Call/S&P 500 INDEX/SPXA00GSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/19/2021	06/13/2025	1	5,685,000	4650	386,355			127,420		870,918			(87,917)		34,252		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/19/2021	10/06/2025	1	3,790,000	4750	261,350			97,911		578,496			(55,493)		25,191		0001
Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/19/2021	11/24/2025	1	3,790,000	4850	242,660			95,115		543,127			(50,097)		26,130		0001
Purchased Call/S&P 500 INDEX/SPXA17LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2020	05/13/2024	1	9,900,000	3750	794,400			66,955		3,269,463			(183,749)		29,992		0001
Purchased Call/S&P 500 INDEX/SPXA17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2020	12/27/2024	1	9,990,000	4000	722,520			144,986		2,957,374			(146,592)		49,744		0001
Purchased Call/S&P 500 INDEX/SPXB13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/29/2020	02/24/2025	1	9,060,000	3400	991,560			241,004		4,604,688			(209,444)		48,651		0001
Purchased Call/S&P 500 INDEX/SPXB17D5W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/07/2025	1	7,580,000	4250	752,580			193,476		1,567,006			(189,835)		38,313		0001
Purchased Call/S&P 500 INDEX/SPXE13N5O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	01/28/2025	1	2,200,000	5100	148,970			45,738		111,683			(42,480)		11,429		0001
Purchased Call/S&P 500 INDEX/SPXE13N5S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025	1	3,300,000	5150	252,428			100,319		239,516			(62,592)		20,907		0001
Purchased Call/S&P 500 INDEX/SPXE13N5T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	1	6,600,000	6000	245,175			107,536		118,460			(56,639)		45,504		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	5200	35,583			23,467		57,060			(7,547)		3,475		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	5800	23,139			15,639		34,774			(4,671)		3,606		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	6200	66,090			47,533		99,409			(11,559)		11,989		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	6200	46,758			34,014		71,548			(7,938)		8,158		0001
Purchased Call/S&P 500 INDEX/SPX9218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	1	2,125,000	3800		17,750		399		8			(17,165)		963		0001
Purchased Call/S&P 500 INDEX/SPX715NSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2024	1	1,570,000	4718.38	193,267			531		20,112			(96,899)		712		0001
Purchased Call/S&P 500 INDEX/SPX715NSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2022	01/04/2024	1	1,478,902	5778	36,927			154		19			(18,720)		774		0001
Purchased Call/S&P 500 INDEX/SPX7150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2022	02/01/2024	1	2,755,000	5525.41	83,201			3,543		7			(41,715)		4,079		0001
Purchased Call/S&P 500 INDEX/SPX7150SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2022	02/02/2024	1	1,811,660	5607	43,900			1,943		6			(22,163)		2,724		0001
Purchased Call/S&P 500 INDEX/SPX7150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2024	1	1,610,000	5483.72	50,876			2,656		12			(25,508)		2,631		0001
Purchased Call/S&P 500 INDEX/SPX7150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/09/2024	1	2,262,000	4553.23	281,393			15,075		130,527			(141,083)		3,744		0001
Purchased Call/S&P 500 INDEX/SPX7150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/07/2024	1	3,064,635	4477	417,752			21,290		226,281			(210,027)		4,944		0001
Purchased Call/S&P 500 INDEX/SPX7150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	1	2,445,000	4468.05	312,960			16,835		186,345			(157,559)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX715PSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2022	02/23/2024	1	2,338,000	4198.03	307,681			22,400		339,101			(154,263)		4,496		0001
Purchased Call/S&P 500 INDEX/SPX715PSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2022	03/21/2024	1	2,432,000	4410.77	334,643			36,724		235,546			(167,551)		5,728		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX715PSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2022	03/22/2024	1	1,769,000	4445.99	234,393			26,079		159,724			(117,518)		4,192		0001
Purchased Call/S&P 500 INDEX/SPX715PSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2022	03/22/2024	1	2,000,000	4470.44	270,200			30,188		168,351			(136,032)		4,740		0001
Purchased Call/S&P 500 INDEX/SPX715PSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/25/2024	1	3,535,000	4486.73	484,649			55,998		286,283			(243,324)		8,529		0001
Purchased Call/S&P 500 INDEX/SPX715PSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/26/2024	1	2,304,000	4508.08	309,427			36,128		177,642			(155,139)		5,592		0001
Purchased Call/S&P 500 INDEX/SPX715PSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2024	1	1,350,000	4486.27	185,355			21,866		110,024			(92,805)		3,295		0001
Purchased Call/S&P 500 INDEX/SPX715QS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024	1	1,592,000	4587.14	217,149			25,950		98,534			(108,873)		3,908		0001
Purchased Call/S&P 500 INDEX/SPX715QS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024	1	1,480,870	.5227	96,431			11,524		2,299			(48,348)		3,636		0001
Purchased Call/S&P 500 INDEX/SPX715QS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2022	03/28/2024	1	2,151,000	4588.64	284,147			34,004		133,391			(142,660)		5,281		0001
Purchased Call/S&P 500 INDEX/SPX715QSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/04/2024	1	2,295,187	.4574	298,496			38,542		152,058			(149,658)		5,855		0001
Purchased Call/S&P 500 INDEX/SPX715RSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/09/2024	1	1,598,345	.5065	61,638			10,922		20,416			(30,904)		4,769		0001
Purchased Call/S&P 500 INDEX/SPX715RSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/14/2024	1	1,572,000	5173.11	48,732			8,970		11,656			(24,433)		4,780		0001
Purchased Call/S&P 500 INDEX/SPX715SSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024	1	1,929,000	4986.95	90,470			19,360		46,092			(45,297)		6,326		0001
Purchased Call/S&P 500 INDEX/SPX715SSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024	1	1,969,000	5275.37	57,692			12,346		10,741			(28,885)		6,457		0001
Purchased Call/S&P 500 INDEX/SPX715SST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2022	06/12/2024	1	1,723,000	5025.48	57,204			12,790		38,602			(28,641)		5,775		0001
Purchased Call/S&P 500 INDEX/SPX715TS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2024	1	1,540,372	.4813	54,949			13,036		83,788			(27,664)		5,302		0001
Purchased Call/S&P 500 INDEX/SPX715TSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2022	07/12/2024	1	2,024,682	.4886	65,146			17,342		96,175			(32,798)		7,380		0001
Purchased Call/S&P 500 INDEX/SPX715TSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2022	07/19/2024	1	1,619,481	.5075	57,462			15,852		40,014			(28,929)		6,009		0001
Purchased Call/S&P 500 INDEX/SPX715TSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/24/2024	1	1,758,000	5087.53	58,366			16,413		42,304			(29,223)		6,604		0001
Purchased Call/S&P 500 INDEX/SPX715US4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2022	07/19/2024	1	1,732,617	.3938	258,026			71,376		416,788			(130,262)		6,429		0001
Purchased Call/S&P 500 INDEX/SPX715US8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2024	1	1,522,160	.4841	69,542			19,610		83,927			(34,915)		5,718		0001
Purchased Call/S&P 500 INDEX/SPX715USA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/30/2024	1	2,985,000	4060.9	454,019			131,591		611,296			(227,633)		11,375		0001
Purchased Call/S&P 500 INDEX/SPX715USB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/31/2024	1	1,793,000	5282.64	55,942			16,268		19,006			(28,009)		6,848		0001
Purchased Call/S&P 500 INDEX/SPX715USW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2024	1	1,817,000	4065.17	284,906			86,371		374,378			(142,648)		7,085		0001
Purchased Call/S&P 500 INDEX/SPX715VSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2022	08/13/2024	1	1,918,000	4206.96	299,016			92,416		325,447			(149,919)		7,546		0001
Purchased Call/S&P 500 INDEX/SPX715VSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2022	08/08/2024	1	1,841,884	.4121	320,897			97,780		354,438			(162,226)		7,166		0001
Purchased Call/S&P 500 INDEX/SPX715VSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/21/2024	1	2,235,000	4160.4	351,789			112,437		407,807			(176,136)		8,948		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX715V$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2024	1	1,755,000	4069.3	282,555			90,697		361,633			(141,471)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX715W$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2022	08/27/2024	1	2,826,000	4009.37	446,225			146,494		632,817			(223,726)		11,458		0001
Purchased Call/S&P 500 INDEX/SPX715W$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	1	2,514,000	4009.2	400,480			139,178		566,737			(200,790)		10,486		0001
Purchased Call/S&P 500 INDEX/SPX715W$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/11/2024	1	1,635,000	4819.82	106,929			37,256		110,261			(53,538)		6,833		0001
Purchased Call/S&P 500 INDEX/SPX715X$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/20/2024	1	1,778,733	3815	300,204			108,453		503,494			(150,515)		7,564		0001
Purchased Call/S&P 500 INDEX/SPX715X$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/19/2024	1	1,992,074	3891	311,498			112,259		523,841			(156,392)		8,455		0001
Purchased Call/S&P 500 INDEX/SPX715X$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	1	2,087,000	3630.45	361,260			132,809		715,269			(180,878)		8,958		0001
Purchased Call/S&P 500 INDEX/SPX715X$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	1	1,964,000	4374.63	154,174			56,679		327,253			(77,193)		8,430		0001
Purchased Call/S&P 500 INDEX/SPX715X$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	09/27/2024	1	1,474,341	3636	271,050			102,069		508,963			(137,982)		6,352		0001
Purchased Call/S&P 500 INDEX/SPX715X$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/02/2024	1	1,571,364	4433	127,838			48,692		249,682			(64,627)		6,832		0001
Purchased Call/S&P 500 INDEX/SPX715X$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/03/2024	1	1,673,830	3655	302,129			115,336		567,537			(152,527)		7,291		0001
Purchased Call/S&P 500 INDEX/SPX715X$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/09/2024	1	2,702,000	3597.8	468,527			181,490		966,483			(234,907)		11,896		0001
Purchased Call/S&P 500 INDEX/SPX715Y$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2022	10/11/2024	1	1,487,478	3618	265,049			104,838		527,067			(134,739)		6,572		0001
Purchased Call/S&P 500 INDEX/SPX715Y$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2022	10/24/2024	1	1,735,152	3736	328,255			134,101		545,876			(164,805)		7,839		0001
Purchased Call/S&P 500 INDEX/SPX715Y$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/25/2024	1	1,407,066	3758	258,270			106,599		430,098			(130,566)		6,368		0001
Purchased Call/S&P 500 INDEX/SPX715Y$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/31/2024	1	2,647,689	3847	389,518			163,555		749,138			(196,373)		12,102		0001
Purchased Call/S&P 500 INDEX/SPX715Y$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/04/2024	1	1,514,000	3718.14	265,858			112,633		484,144			(133,478)		6,965		0001
Purchased Call/S&P 500 INDEX/SPX715Y$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/06/2024	1	1,473,000	3735.11	255,271			108,551		465,360			(127,811)		6,798		0001
Purchased Call/S&P 500 INDEX/SPX715Z$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2022	11/15/2024	1	1,571,231	3946	258,372			113,998		401,473			(130,437)		7,356		0001
Purchased Call/S&P 500 INDEX/SPX715Z$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2022	11/26/2024	1	2,190,000	3979.01	365,949			165,883		537,276			(183,477)		10,428		0001
Purchased Call/S&P 500 INDEX/SPX715Z$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024	1	1,634,184	4847	97,026			45,048		131,609			(48,646)		7,875		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024	1	1,651,917	5036	75,717			35,154		89,359			(37,962)		7,960		0001
Purchased Call/S&P 500 INDEX/SPX715Z$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2022	12/19/2024	1	1,726,272	3785	285,542			138,456		524,482			(143,163)		8,500		0001
Purchased Call/S&P 500 INDEX/SPX721A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	01/02/2024	1	2,184,000	4735.2	257,712			354		17,942			(129,210)		808		0001
Purchased Call/S&P 500 INDEX/SPX721B$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2024	1	1,821,000	5718.94	57,179			157		20			(28,668)		825		0001
Purchased Call/S&P 500 INDEX/SPX721B$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2024	1	1,671,000	4634.77	205,533			1,129		50,183			(103,049)		978		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX721BSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024	1	1,652,000	4627.96	209,143			1,154		52,005			(105,293)		967		0001
Purchased Call/S&P 500 INDEX/SPX721BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2024	1	1,476,000	5681.87	42,361			524		37			(21,239)		1,222		0001
Purchased Call/S&P 500 INDEX/SPX721BSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2022	01/11/2024	1	1,722,000	5712.24	48,733			669		52			(24,433)		1,495		0001
Purchased Call/S&P 500 INDEX/SPX721BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2024	1	2,075,000	4689.96	249,830			3,775		44,357			(125,258)		1,881		0001
Purchased Call/S&P 500 INDEX/SPX721BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2022	01/10/2024	1	2,029,766	4677	247,923			3,073		46,940			(124,644)		1,680		0001
Purchased Call/S&P 500 INDEX/SPX721BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	1	1,487,000	4539.75	199,555			4,386		77,517			(100,052)		1,605		0001
Purchased Call/S&P 500 INDEX/SPX721BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	3,635,000	4599.9	462,372			7,035		142,852			(233,424)		3,295		0001
Purchased Call/S&P 500 INDEX/SPX721BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	1	1,412,000	4638.6	172,546			2,625		44,455			(87,108)		1,280		0001
Purchased Call/S&P 500 INDEX/SPX721BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	1	3,121,000	4635.81	380,138			8,355		103,168			(190,591)		3,368		0001
Purchased Call/S&P 500 INDEX/SPX721BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2024	1	1,365,000	5547.92	42,315			988					(21,216)		1,516		0001
Purchased Call/S&P 500 INDEX/SPX721C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2022	01/17/2024	1	2,032,268	5698	47,957			1,055		59			(24,077)		2,193		0001
Purchased Call/S&P 500 INDEX/SPX721C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024	1	1,474,000	4451.35	181,744			4,512		109,894			(91,499)		1,681		0001
Purchased Call/S&P 500 INDEX/SPX721C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2022	01/19/2024	1	3,874,000	4346.92	494,710			12,299		385,231			(249,405)		4,419		0001
Purchased Call/S&P 500 INDEX/SPX721C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2022	01/22/2024	1	2,623,000	4391.34	324,465			9,372		236,152			(162,902)		3,220		0001
Purchased Call/S&P 500 INDEX/SPX721C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2024	1	1,726,000	4349.71	231,284			7,307		171,777			(115,960)		2,213		0001
Purchased Call/S&P 500 INDEX/SPX721D$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2024	1	2,709,000	5290.47	92,106			3,036		27			(46,180)		3,545		0001
Purchased Call/S&P 500 INDEX/SPX721D$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024	1	2,205,000	4271.56	293,927			10,135		263,733			(147,977)		2,942		0001
Purchased Call/S&P 500 INDEX/SPX721D$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	1	2,201,578	4379	256,600			8,506		206,568			(129,363)		2,881		0001
Purchased Call/S&P 500 INDEX/SPX721D$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	1	1,422,043	4916	82,585			2,738		3,403			(41,635)		1,861		0001
Purchased Call/S&P 500 INDEX/SPX721D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024	1	1,532,866	5055	71,603			2,469		419			(36,048)		2,046		0001
Purchased Call/S&P 500 INDEX/SPX721D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/19/2024	1	1,608,518	5424	37,500			940		2			(19,063)		1,835		0001
Purchased Call/S&P 500 INDEX/SPX721ES4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2024	1	1,579,000	5323.98	58,739			2,340		17			(29,450)		2,263		0001
Purchased Call/S&P 500 INDEX/SPX721ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2024	1	1,836,000	5482.78	58,568			2,414		4			(29,365)		2,675		0001
Purchased Call/S&P 500 INDEX/SPX721ESB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2022	01/30/2024	1	1,862,426	5123	102,626			4,094		294			(51,525)		2,670		0001
Purchased Call/S&P 500 INDEX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2024	1	1,445,000	4542.11	178,169			7,832		82,545			(89,329)		2,172		0001
Purchased Call/S&P 500 INDEX/SPX721FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	1	1,895,000	4399.72	257,152			11,366		167,398			(129,641)		2,849		0001
Purchased Call/S&P 500 INDEX/SPX721FS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	1	1,842,000	4445.17	239,276			10,576		144,777			(120,629)		2,769		0001
Purchased Call/S&P 500 INDEX/SPX721FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2024	1	1,761,000	5392.08	64,453			3,187		15			(32,315)		2,803		0001
Purchased Call/S&P 500 INDEX/SPX721GSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	1	1,513,407	4349	176,269			11,230		158,947			(89,111)		2,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX721GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	1	1,560,753	.4375	175,269			11,167		153,751			(88,606)		2,800		0001
Purchased Call/S&P 500 INDEX/SPX721GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2022	02/23/2024	1	2,393,000	4250.96	315,397			23,057		310,634			(158,786)		4,602		0001
Purchased Call/S&P 500 INDEX/SPX721HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	1	1,646,000	4369.3	209,371			15,327		166,438			(105,553)		3,166		0001
Purchased Call/S&P 500 INDEX/SPX721HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	1	1,693,000	4339.49	222,799			17,444		183,550			(111,705)		3,374		0001
Purchased Call/S&P 500 INDEX/SPX721HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	1	1,417,000	4373.69	179,676			14,068		142,861			(90,085)		2,824		0001
Purchased Call/S&P 500 INDEX/SPX721HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2022	02/27/2024	1	2,128,311	.5275	81,775			6,456		409			(41,341)		4,242		0001
Purchased Call/S&P 500 INDEX/SPX721HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024	1	2,545,000	4278.22	348,156			30,170		316,278			(174,796)		5,328		0001
Purchased Call/S&P 500 INDEX/SPX721HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	1	2,727,000	4284.72	372,781			33,238		335,709			(186,646)		5,798		0001
Purchased Call/S&P 500 INDEX/SPX721HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	1	2,947,000	5260.88	114,933			10,248		1,093			(57,545)		6,266		0001
Purchased Call/S&P 500 INDEX/SPX721IS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024	1	1,920,000	4141.85	272,640			24,683		306,627			(136,507)		4,113		0001
Purchased Call/S&P 500 INDEX/SPX721IS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024	1	1,296,000	4182.61	176,904			16,016		194,852			(88,573)		2,776		0001
Purchased Call/S&P 500 INDEX/SPX721IS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2022	03/08/2024	1	3,516,000	4213.52	497,514			45,977		497,440			(250,473)		7,588		0001
Purchased Call/S&P 500 INDEX/SPX721IV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024	1	2,185,000	4130.13	313,766			31,420		359,475			(157,098)		4,919		0001
Purchased Call/S&P 500 INDEX/SPX721IW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024	1	2,728,000	5075.34	120,850			12,102		9,162			(60,508)		6,142		0001
Purchased Call/S&P 500 INDEX/SPX721IY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	1	1,483,199	.4927	80,294			7,941		15,770			(40,257)		3,317		0001
Purchased Call/S&P 500 INDEX/SPX721IZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	1	1,791,835	.5137	70,503			6,973		3,019			(35,348)		4,007		0001
Purchased Call/S&P 500 INDEX/SPX721JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2022	03/15/2024	1	1,862,000	4224.51	264,776			26,877		260,885			(132,570)		4,220		0001
Purchased Call/S&P 500 INDEX/SPX721JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2024	1	1,612,000	4339.99	221,489			22,514		180,683			(111,049)		3,654		0001
Purchased Call/S&P 500 INDEX/SPX721JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2024	1	1,779,000	5412.75	70,271			7,711		406			(35,183)		4,190		0001
Purchased Call/S&P 500 INDEX/SPX721JSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2024	1	1,890,000	5558.8	71,442			8,526		197			(35,770)		4,640		0001
Purchased Call/S&P 500 INDEX/SPX721JSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2022	03/27/2024	1	1,865,669	.5516	72,116			8,519		236			(36,157)		4,554		0001
Purchased Call/S&P 500 INDEX/SPX721KS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	2,089,000	4467.44	292,042			35,093		177,741			(147,231)		5,129		0001
Purchased Call/S&P 500 INDEX/SPX721KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	1,505,957	.5368	74,259			8,923		653			(37,437)		3,697		0001
Purchased Call/S&P 500 INDEX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024	1	1,531,845	.5653	48,921			5,879		80			(24,663)		3,761		0001
Purchased Call/S&P 500 INDEX/SPX721KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2024	1	1,830,000	5510.04	71,004			9,058		323			(35,551)		4,643		0001
Purchased Call/S&P 500 INDEX/SPX721LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2024	1	1,491,000	4473.99	211,275			27,532		127,673			(105,782)		3,823		0001
Purchased Call/S&P 500 INDEX/SPX721LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/04/2024	1	2,004,864	.5312	106,756			13,784		1,667			(53,525)		5,114		0001
Purchased Call/S&P 500 INDEX/SPX721MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2022	04/11/2024	1	2,045,427	.4447	266,110			36,919		191,778			(133,421)		5,406		0001
Purchased Call/S&P 500 INDEX/SPX721MSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	1	2,400,000	4427.47	333,120			46,673		234,783			(167,018)		6,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX721MSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	1	1,729,334	.5375	72,304			10,130		1,188			(36,251)		4,593		0001
Purchased Call/S&P 500 INDEX/SPX721MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2022	04/15/2024	1	1,996,000	4327.14	291,815			42,089		239,897			(146,308)		5,378		0001
Purchased Call/S&P 500 INDEX/SPX721NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2024	1	2,344,000	5335.03	97,745			14,481		2,681			(48,939)		6,405		0001
Purchased Call/S&P 500 INDEX/SPX721NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2022	04/19/2024	1	2,158,000	4414.02	309,889			46,335		219,637			(155,157)		5,923		0001
Purchased Call/S&P 500 INDEX/SPX721NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	3,524,000	4452.31	483,140			72,338		332,288			(242,234)		9,673		0001
Purchased Call/S&P 500 INDEX/SPX721NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/18/2024	1	1,629,418	.4372	246,863			36,673		181,964			(123,941)		4,452		0001
Purchased Call/S&P 500 INDEX/SPX721NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	1	1,941,987	.5407	77,255			11,567		1,160			(38,734)		5,330		0001
Purchased Call/S&P 500 INDEX/SPX7210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	2,045,000	4195.32	314,521			48,454		314,077			(157,909)		5,689		0001
Purchased Call/S&P 500 INDEX/SPX7210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	2,259,000	4233.76	335,913			51,750		328,059			(168,650)		6,285		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/23/2024	1	2,541,000	4236.75	377,339			58,570		367,941			(189,188)		7,100		0001
Purchased Call/S&P 500 INDEX/SPX7210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2024	1	1,644,000	5194.06	74,802			11,697		6,107			(37,452)		4,614		0001
Purchased Call/S&P 500 INDEX/SPX7210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2024	1	2,036,000	5218.5	95,081			14,999		6,545			(47,606)		5,739		0001
Purchased Call/S&P 500 INDEX/SPX7210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2022	04/18/2024	1	1,620,906	.5708	31,301			4,682		156			(15,824)		4,429		0001
Purchased Call/S&P 500 INDEX/SPX7210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2024	1	1,498,000	4138.04	222,303			35,373		255,829			(111,304)		4,241		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/25/2024	1	2,156,261	.4282	281,021			44,392		290,327			(140,897)		6,078		0001
Purchased Call/S&P 500 INDEX/SPX7210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/24/2024	1	1,894,172	.4915	115,565			18,122		40,672			(58,021)		5,316		0001
Purchased Call/S&P 500 INDEX/SPX7210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	1	2,132,000	4181.87	300,399			47,866		342,502			(150,612)		6,035		0001
Purchased Call/S&P 500 INDEX/SPX7210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	1	1,777,686	.5032	93,236			14,856		20,351			(46,746)		5,032		0001
Purchased Call/S&P 500 INDEX/SPX7210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024	1	2,119,000	4199.18	322,512			51,602		324,247			(162,368)		5,999		0001
Purchased Call/S&P 500 INDEX/SPX7210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024	1	3,395,000	4245.48	494,312			79,090		485,620			(248,861)		9,611		0001
Purchased Call/S&P 500 INDEX/SPX721PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2024	1	3,157,000	4105.49	467,867			77,657		570,192			(234,255)		9,126		0001
Purchased Call/S&P 500 INDEX/SPX721PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024	1	1,397,000	4070.19	221,005			36,986		262,628			(110,654)		4,055		0001
Purchased Call/S&P 500 INDEX/SPX721PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024	1	1,621,000	4122.55	244,609			40,936		285,586			(122,472)		4,705		0001
Purchased Call/S&P 500 INDEX/SPX721PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	1	1,560,020	.4858	85,638			13,740		46,609			(43,234)		4,416		0001
Purchased Call/S&P 500 INDEX/SPX721PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/01/2024	1	1,515,665	.5297	41,590			6,913		3,328			(20,852)		4,381		0001
Purchased Call/S&P 500 INDEX/SPX721PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2024	1	2,002,000	4124.54	300,700			50,735		350,558			(150,556)		5,834		0001
Purchased Call/S&P 500 INDEX/SPX721PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2022	05/02/2024	1	1,836,924	.4167	265,200			44,443		303,035			(132,964)		5,332		0001
Purchased Call/S&P 500 INDEX/SPX721PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2022	05/03/2024	1	1,722,000	4282.97	243,663			41,168		234,277			(122,166)		5,018		0001
Purchased Call/S&P 500 INDEX/SPX721PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2022	05/02/2024	1	1,506,159	.5085	65,477			11,033		13,191			(33,010)		4,372		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX7210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2022	05/10/2024	1	1,562,838	4785	66,845			11,986		70,536			(33,653)		4,681		0001
Purchased Call/S&P 500 INDEX/SPX7210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2024	1	1,904,000	3962.32	282,554			52,712		422,648			(141,471)		5,832		0001
Purchased Call/S&P 500 INDEX/SPX721QSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2022	05/16/2024	1	1,476,026	4861	63,241			11,831		52,416			(31,751)		4,521		0001
Purchased Call/S&P 500 INDEX/SPX721RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	1,794,000	5001.54	59,023			11,497		36,551			(29,552)		5,615		0001
Purchased Call/S&P 500 INDEX/SPX721RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024	1	1,422,000	3916.13	213,442			41,869		335,530			(106,868)		4,466		0001
Purchased Call/S&P 500 INDEX/SPX721RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024	1	1,560,000	4790.75	77,688			15,239		75,789			(38,897)		4,899		0001
Purchased Call/S&P 500 INDEX/SPX721RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024	1	1,743,416	3914	264,962			50,207		416,529			(133,764)		5,360		0001
Purchased Call/S&P 500 INDEX/SPX721RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024	1	1,665,725	4706	94,128			17,836		103,700			(47,520)		5,121		0001
Purchased Call/S&P 500 INDEX/SPX721SS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2024	1	1,513,000	5076.8	67,026			13,791		21,064			(33,559)		4,866		0001
Purchased Call/S&P 500 INDEX/SPX721SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	05/31/2024	1	1,476,334	5092	60,362			12,520		19,151			(30,264)		4,764		0001
Purchased Call/S&P 500 INDEX/SPX721TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2024	1	1,773,000	4749.3	93,083			20,813		108,642			(46,605)		5,942		0001
Purchased Call/S&P 500 INDEX/SPX721USP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	1	1,552,000	4468.24	84,429			19,627		193,960			(42,389)		5,296		0001
Purchased Call/S&P 500 INDEX/SPX721USQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	1	1,710,000	4723.64	61,902			14,390		122,271			(31,079)		5,835		0001
Purchased Call/S&P 500 INDEX/SPX721VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024	1	1,776,856	4578	92,116			21,854		176,280			(46,375)		6,116		0001
Purchased Call/S&P 500 INDEX/SPX721VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2024	1	1,896,000	5036.76	63,516			15,422		44,339			(31,802)		6,620		0001
Purchased Call/S&P 500 INDEX/SPX721VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2024	1	1,585,780	4902	62,846			14,930		63,921			(31,684)		5,459		0001
Purchased Call/S&P 500 INDEX/SPX721WS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2022	06/26/2024	1	1,610,394	4790	65,768			16,034		93,438			(33,065)		5,623		0001
Purchased Call/S&P 500 INDEX/SPX721WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2024	1	3,245,000	3771.01	496,810			125,057		929,545			(249,430)		11,520		0001
Purchased Call/S&P 500 INDEX/SPX721WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2024	1	1,612,000	4901.01	55,292			13,975		68,992			(27,722)		5,738		0001
Purchased Call/S&P 500 INDEX/SPX721XS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/03/2024	1	1,556,072	4658	77,472			19,635		130,999			(38,950)		5,539		0001
Purchased Call/S&P 500 INDEX/SPX721XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2024	1	1,465,000	4715.91	76,620			20,075		108,173			(38,362)		5,313		0001
Purchased Call/S&P 500 INDEX/SPX721YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2022	07/05/2024	1	1,486,267	4579	80,635			20,802		148,920			(40,821)		5,319		0001
Purchased Call/S&P 500 INDEX/SPX721YSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024	1	1,611,000	4641.59	89,894			24,416		145,437			(45,009)		5,948		0001
Purchased Call/S&P 500 INDEX/SPX721YSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024	1	1,610,000	4966.09	54,096			14,693		58,736			(27,085)		5,944		0001
Purchased Call/S&P 500 INDEX/SPX721ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024	1	1,921,537	3741	347,916			95,103		569,682			(174,436)		7,112		0001
Purchased Call/S&P 500 INDEX/SPX721ZS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024	1	1,635,980	4876	73,431			20,073		82,186			(36,816)		6,055		0001
Purchased Call/S&P 500 INDEX/SPX721ZS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2022	07/19/2024	1	1,467,788	4797	79,991			22,067		90,414			(40,271)		5,446		0001
Purchased Call/S&P 500 INDEX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/26/2024	1	2,704,000	3787.15	449,946			222,195		821,779			(225,281)		13,446		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8150$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2022	12/20/2024	1	1,698,702	.3807	273,234			133,968		509,592			(138,131)		8,376		0001
Purchased Call/S&P 500 INDEX/SPX8151$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2025	1	1,827,000	4090.98		265,646		146,123		411,787			(119,957)		9,587		0001
Purchased Call/S&P 500 INDEX/SPX8151$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2023	01/31/2025	1	1,466,371	.4134		201,684		110,466		317,131			(91,245)		7,646		0001
Purchased Call/S&P 500 INDEX/SPX8151$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2025	1	2,164,731	.4155		289,686		161,026		459,860			(129,147)		11,387		0001
Purchased Call/S&P 500 INDEX/SPX8151$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/04/2025	1	1,627,923	.4931		74,393		41,215		127,890			(33,302)		8,532		0001
Purchased Call/S&P 500 INDEX/SPX8155$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/29/2025	1	1,565,000	4157.09		229,586		161,875		348,735			(68,500)		9,295		0001
Purchased Call/S&P 500 INDEX/SPX8157$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2023	07/11/2025	1	2,143,237	.4419		311,191		238,095		369,669			(73,322)		13,250		0001
Purchased Call/S&P 500 INDEX/SPX8157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/16/2025	1	3,170,000	4469.38		443,800		342,134		512,038			(102,928)		19,685		0001
Purchased Call/S&P 500 INDEX/SPX8158$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2025	1	1,877,000	4430.75		272,916		231,304		330,223			(42,503)		12,212		0001
Purchased Call/S&P 500 INDEX/SPX8158$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/15/2025	1	1,692,000	4383.57		254,646		218,218		312,232			(37,274)		11,062		0001
Purchased Call/S&P 500 INDEX/SPX8158$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,479,000	4383.57		222,737		190,918		273,095			(32,559)		9,677		0001
Purchased Call/S&P 500 INDEX/SPX8158$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/17/2025	1	2,116,000	4390.24		316,765		271,575		388,680			(46,240)		13,856		0001
Purchased Call/S&P 500 INDEX/SPX8159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,491,000	5487.24		47,563		40,768		62,925			(6,953)		9,755		0001
Purchased Call/S&P 500 INDEX/SPX8159$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2023	09/19/2025	1	2,063,187	.4380		266,233		231,202		389,183			(35,302)		13,531		0001
Purchased Call/S&P 500 INDEX/SPX8210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/12/2024	1	1,544,127	.4458	139,925			37,823		194,925			(71,530)		5,629		0001
Purchased Call/S&P 500 INDEX/SPX8210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024	1	1,489,000	4014.19	224,988			64,238		324,064			(113,270)		5,620		0001
Purchased Call/S&P 500 INDEX/SPX8210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024	1	1,669,131	.5014	74,871			21,377		52,983			(37,694)		6,300		0001
Purchased Call/S&P 500 INDEX/SPX8211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2022	08/02/2024	1	1,520,998	.4008	261,679			76,922		335,996			(131,199)		5,837		0001
Purchased Call/S&P 500 INDEX/SPX8211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	1	1,572,266	.4082	246,163			72,661		318,801			(123,930)		6,033		0001
Purchased Call/S&P 500 INDEX/SPX8211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	1	1,509,260	.5052	73,621			21,731		41,861			(37,064)		5,792		0001
Purchased Call/S&P 500 INDEX/SPX8211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	1	1,688,399	.5180	68,670			20,270		26,956			(34,572)		6,479		0001
Purchased Call/S&P 500 INDEX/SPX8211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024	1	1,737,000	4103.74	266,630			80,099		341,098			(133,498)		6,743		0001
Purchased Call/S&P 500 INDEX/SPX8211$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024	1	1,496,000	5002.83	80,634			24,224		51,054			(40,373)		5,807		0001
Purchased Call/S&P 500 INDEX/SPX8212$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2024	1	1,458,000	5309.04	48,551			15,584		16,077			(24,309)		5,849		0001
Purchased Call/S&P 500 INDEX/SPX8212$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2024	1	1,574,604	.5430	41,962			13,467		9,584			(21,096)		6,304		0001
Purchased Call/S&P 500 INDEX/SPX8213$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024	1	1,440,000	4149.99	224,784			72,861		268,365			(113,167)		5,790		0001
Purchased Call/S&P 500 INDEX/SPX8213$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024	1	1,797,854	.5110	85,834			27,822		45,370			(43,213)		7,228		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8213$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024	1	1,517,000	4895.57	85,104			28,018		80,799			(42,610)		6,163		0001
Purchased Call/S&P 500 INDEX/SPX8213$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024	1	1,781,000	5141.06	68,212			22,457		42,225			(34,153)		7,236		0001
Purchased Call/S&P 500 INDEX/SPX8213$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2022	08/29/2024	1	1,545,008	4828	84,365			27,967		97,823			(42,357)		6,290		0001
Purchased Call/S&P 500 INDEX/SPX8214$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/14/2022	08/30/2024	1	1,530,060	5131	51,603			17,490		38,790			(26,380)		6,242		0001
Purchased Call/S&P 500 INDEX/SPX8215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2024	1	1,561,000	4592.53	91,631			33,686		188,191			(45,878)		6,700		0001
Purchased Call/S&P 500 INDEX/SPX8215$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/23/2024	1	1,808,100	3698	286,069			104,813		586,599			(143,822)		7,732		0001
Purchased Call/S&P 500 INDEX/SPX8215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/20/2024	1	1,522,429	4781	61,754			22,464		122,671			(31,176)		6,474		0001
Purchased Call/S&P 500 INDEX/SPX8215$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2024	1	1,607,000	4230.67	128,881			48,618		331,733			(64,529)		6,987		0001
Purchased Call/S&P 500 INDEX/SPX8216$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024	1	1,734,700	3734	253,389			97,080		542,917			(127,921)		7,570		0001
Purchased Call/S&P 500 INDEX/SPX8216$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/09/2024	1	1,902,791	4503	117,928			45,681		271,184			(59,126)		8,377		0001
Purchased Call/S&P 500 INDEX/SPX8216$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024	1	1,584,125	4657	77,268			29,603		172,967			(39,008)		6,913		0001
Purchased Call/S&P 500 INDEX/SPX8216$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	10/11/2024	1	1,522,007	3574	257,924			100,619		561,204			(129,316)		6,725		0001
Purchased Call/S&P 500 INDEX/SPX8216$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/11/2024	1	1,492,984	3495	299,626			117,371		589,235			(150,846)		6,596		0001
Purchased Call/S&P 500 INDEX/SPX8217$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/18/2024	1	1,514,790	4392	121,319			48,695		254,531			(61,078)		6,774		0001
Purchased Call/S&P 500 INDEX/SPX8218$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024	1	1,552,108	3830	257,081			105,669		450,115			(129,427)		7,024		0001
Purchased Call/S&P 500 INDEX/SPX8218$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024	1	1,571,815	4547	124,953			51,360		208,951			(62,907)		7,113		0001
Purchased Call/S&P 500 INDEX/SPX8218$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/25/2024	1	1,621,529	4767	108,813			44,850		150,949			(54,933)		7,338		0001
Purchased Call/S&P 500 INDEX/SPX8219$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2022	11/15/2024	1	1,867,533	4901	104,492			45,976		134,654			(52,606)		8,743		0001
Purchased Call/S&P 500 INDEX/SPX8219$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2024	1	1,938,000	4802.03	128,877			57,279		170,294			(64,527)		9,144		0001
Purchased Call/S&P 500 INDEX/SPX821A$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/22/2024	1	1,433,686	3981	225,985			101,897		351,031			(114,087)		6,785		0001
Purchased Call/S&P 500 INDEX/SPX821A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024	1	1,463,072	4590	123,477			56,141		183,896			(61,908)		6,977		0001
Purchased Call/S&P 500 INDEX/SPX821A$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024	1	1,603,037	4794	103,034			46,846		143,473			(51,658)		7,644		0001
Purchased Call/S&P 500 INDEX/SPX821B$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024	1	1,544,336	4983	76,231			34,660		94,512			(38,220)		7,364		0001
Purchased Call/S&P 500 INDEX/SPX821C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/09/2024	1	1,455,000	3865.92	245,895			116,014		404,395			(123,455)		7,063		0001
Purchased Call/S&P 500 INDEX/SPX821C$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024	1	1,842,000	4653.98	131,519			62,241		217,174			(65,850)		8,967		0001
Purchased Call/S&P 500 INDEX/SPX821C$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024	1	1,987,000	4882.17	103,324			48,898		157,725			(51,733)		9,673		0001
Purchased Call/S&P 500 INDEX/SPX821C$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/12/2024	1	2,179,080	3932	374,640			178,057		568,505			(187,835)		10,623		0001
Purchased Call/S&P 500 INDEX/SPX821D$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024	1	2,532,000	3796.5	428,668			206,984		760,796			(214,628)		12,450		0001
Purchased Call/S&P 500 INDEX/SPX821D$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024	1	2,194,000	4566.2	160,381			77,441		302,809			(80,301)		10,788		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2022	12/20/2024	1	1,531,618	.4490	126,052			61,295		235,146			(63,199)		7,552		0001
Purchased Call/S&P 500 INDEX/SPX821ESM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024	1	1,673,916	.4413	146,780			73,187		286,602			(73,593)		8,335		0001
Purchased Call/S&P 500 INDEX/SPX821ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024	1	1,932,923	.4885	86,646			43,203		163,611			(43,443)		9,625		0001
Purchased Call/S&P 500 INDEX/SPX821FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2025	1	1,610,000	4550.73		110,607		55,835		233,234			(54,774)		8,094		0001
Purchased Call/S&P 500 INDEX/SPX821FSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2023	12/31/2024	1	1,723,396	.4760		83,790		42,359		182,373			(41,549)		8,629		0001
Purchased Call/S&P 500 INDEX/SPX821FSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2025	1	1,591,000	4812.37		78,595		40,214		153,553			(38,494)		8,052		0001
Purchased Call/S&P 500 INDEX/SPX821GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/17/2025	1	1,741,636	.5104		51,160		27,031		94,848			(24,134)		8,920		0001
Purchased Call/S&P 500 INDEX/SPX821HSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/24/2025	1	2,150,637	.5020		66,604		35,835		140,316			(30,775)		11,115		0001
Purchased Call/S&P 500 INDEX/SPX821ISC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2025	1	1,345,953	.3985		218,062		118,479		341,157			(99,608)		7,010		0001
Purchased Call/S&P 500 INDEX/SPX821ISD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	1	1,724,402	.4077		251,105		136,590		398,726			(114,545)		8,992		0001
Purchased Call/S&P 500 INDEX/SPX821ISN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	1	1,508,573	.4816		83,649		45,816		144,452			(37,844)		7,867		0001
Purchased Call/S&P 500 INDEX/SPX821ISO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	1	1,506,334	.5255		37,201		20,376		57,372			(16,830)		7,855		0001
Purchased Call/S&P 500 INDEX/SPX821ISS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/06/2025	1	1,452,306	.4077		215,958		119,252		334,018			(96,738)		7,630		0001
Purchased Call/S&P 500 INDEX/SPX821ISW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2023	02/07/2025	1	1,548,813	.5146		47,944		26,650		78,594			(21,374)		8,147		0001
Purchased Call/S&P 500 INDEX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2025	1	1,500,000	5104.89		51,900		29,047		84,649			(22,941)		7,939		0001
Purchased Call/S&P 500 INDEX/SPX821JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2025	1	1,840,915	.4116		272,847		153,664		408,222			(119,231)		9,767		0001
Purchased Call/S&P 500 INDEX/SPX821JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2025	1	2,685,000	4028.1		411,611		234,641		651,405			(178,009)		14,332		0001
Purchased Call/S&P 500 INDEX/SPX821KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025	1	2,508,000	3900.56		402,032		232,494		695,221			(170,260)		13,484		0001
Purchased Call/S&P 500 INDEX/SPX821KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2025	1	1,534,000	4994.31		53,383		30,902		115,845			(22,577)		8,257		0001
Purchased Call/S&P 500 INDEX/SPX821KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	1	1,500,185	.4895		53,779		30,882		128,165			(22,909)		7,960		0001
Purchased Call/S&P 500 INDEX/SPX821KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	1	1,550,588	.5149		34,012		19,531		79,888			(14,489)		8,227		0001
Purchased Call/S&P 500 INDEX/SPX821LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2025	1	2,064,000	3976.86		325,699		191,483		530,432			(134,818)		11,188		0001
Purchased Call/S&P 500 INDEX/SPX821LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2025	1	1,499,122	.3850		224,305		134,644		444,123			(89,722)		8,211		0001
Purchased Call/S&P 500 INDEX/SPX821MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2025	1	1,441,891	.3913		217,260		131,255		404,851			(86,427)		7,907		0001
Purchased Call/S&P 500 INDEX/SPX821MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/12/2025	1	1,502,919	.4854		59,695		35,999		151,592			(23,812)		8,222		0001
Purchased Call/S&P 500 INDEX/SPX821MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/07/2025	1	2,054,345	.5011		58,857		35,331		154,219			(23,641)		11,175		0001
Purchased Call/S&P 500 INDEX/SPX821MSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2023	03/14/2025	1	1,562,405	.3917		228,243		138,271		433,150			(90,038)		8,567		0001
Purchased Call/S&P 500 INDEX/SPX821MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	03/21/2025	1	2,629,216	.3944		376,574		231,139		713,477			(146,187)		14,532		0001
Purchased Call/S&P 500 INDEX/SPX821MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2025	1	1,961,000	3909.44		294,738		181,627		545,924			(113,702)		10,875		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025	1	2,204,000	4037.4		331,261		207,493		538,338			(124,449)		12,331		0001
Purchased Call/S&P 500 INDEX/SPX821NS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	04/02/2025	1	1,929,356	5206		48,552		30,478		100,377			(18,091)		10,806		0001
Purchased Call/S&P 500 INDEX/SPX821NSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/03/2025	1	2,118,292	4082		290,204		182,825		500,673			(107,483)		11,877		0001
Purchased Call/S&P 500 INDEX/SPX821NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,632,039	4101		219,023		138,093		379,822			(81,009)		9,161		0001
Purchased Call/S&P 500 INDEX/SPX821NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,471,654	4751		81,492		51,380		172,738			(30,141)		8,261		0001
Purchased Call/S&P 500 INDEX/SPX821NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	03/28/2025	1	1,424,362	5000		49,387		30,961		111,956			(18,443)		7,934		0001
Purchased Call/S&P 500 INDEX/SPX821NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,438,699	5147		37,076		23,376		85,185			(13,713)		8,076		0001
Purchased Call/S&P 500 INDEX/SPX821NSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2025	1	2,512,000	4039.75		369,013		234,366		614,877			(135,422)		14,161		0001
Purchased Call/S&P 500 INDEX/SPX821NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/09/2025	1	2,127,000	5227.74		49,772		31,636		106,666			(18,241)		12,004		0001
Purchased Call/S&P 500 INDEX/SPX821NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	04/16/2025	1	1,500,000	5039.65		55,050		35,567		110,921			(19,602)		8,529		0001
Purchased Call/S&P 500 INDEX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025	1	1,540,000	5230.38		35,266		22,991		78,880			(12,353)		8,765		0001
Purchased Call/S&P 500 INDEX/SPX8210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2025	1	1,653,000	5089.54		45,953		30,257		116,003			(15,716)		9,488		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/25/2025	1	1,832,000	5204.34		44,884		29,716		101,183			(15,269)		10,515		0001
Purchased Call/S&P 500 INDEX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2025	1	2,124,000	4121.53		305,219		203,061		484,480			(102,850)		12,255		0001
Purchased Call/S&P 500 INDEX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/28/2025	1	2,631,852	4083		402,971		268,092		628,388			(135,062)		15,153		0001
Purchased Call/S&P 500 INDEX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,509,912	4850		80,330		53,331		155,447			(27,035)		8,667		0001
Purchased Call/S&P 500 INDEX/SPX8210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,525,450	5089		51,508		34,196		105,827			(17,335)		8,756		0001
Purchased Call/S&P 500 INDEX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/29/2025	1	1,584,596	5267		37,130		24,720		77,214			(12,428)		9,133		0001
Purchased Call/S&P 500 INDEX/SPX821PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	1	2,575,283	4107		329,654		221,437		600,791			(108,980)		14,889		0001
Purchased Call/S&P 500 INDEX/SPX821PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2025	1	2,329,000	4090.75		331,883		223,987		551,471			(108,665)		13,534		0001
Purchased Call/S&P 500 INDEX/SPX821PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2025	1	1,453,000	5225.23		31,821		21,682		79,831			(10,214)		8,460		0001
Purchased Call/S&P 500 INDEX/SPX8210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/13/2025	1	2,178,432	4086		310,580		212,750		520,129			(97,988)		12,736		0001
Purchased Call/S&P 500 INDEX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/14/2025	1	1,964,888	5035		65,093		44,617		154,459			(20,509)		11,499		0001
Purchased Call/S&P 500 INDEX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,414,788	5194		33,388		22,813		82,864			(10,592)		8,238		0001
Purchased Call/S&P 500 INDEX/SPX8210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,419,682	5289		27,217		18,597		68,369			(8,634)		8,266		0001
Purchased Call/S&P 500 INDEX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,505,000	5331.52		31,906		22,048		66,118			(9,935)		8,825		0001
Purchased Call/S&P 500 INDEX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,479,020	4087		220,835		152,605		353,752			(68,765)		8,673		0001
Purchased Call/S&P 500 INDEX/SPX8210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,418,740	4151		196,640		135,885		319,689			(61,231)		8,319		0001
Purchased Call/S&P 500 INDEX/SPX821RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	1	1,835,000	5263.82		40,921		28,712		95,945			(12,349)		10,835		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2023	05/27/2025	1	1,426,000	4104.52		220,317		155,161		330,972			(65,915)		8,453		0001
Purchased Call/S&P 500 INDEX/SPX821SSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/30/2023	05/20/2025	1	2,198,654	5369		40,668		28,564		89,992			(12,127)		12,944		0001
Purchased Call/S&P 500 INDEX/SPX821SSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2023	05/30/2025	1	2,024,000	4179.83		277,693		196,445		445,163			(81,406)		12,033		0001
Purchased Call/S&P 500 INDEX/SPX821SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2023	05/23/2025	1	1,679,716	5051		64,511		45,643		130,397			(19,032)		9,918		0001
Purchased Call/S&P 500 INDEX/SPX821SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2023	05/29/2025	1	1,616,681	5131		53,147		37,731		109,731			(15,550)		9,602		0001
Purchased Call/S&P 500 INDEX/SPX821TS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2025	1	2,755,000	5451.46		54,549		38,910		95,580			(15,777)		16,458		0001
Purchased Call/S&P 500 INDEX/SPX821TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2025	1	1,557,000	4241.74		217,513		155,452		318,549			(62,189)		9,310		0001
Purchased Call/S&P 500 INDEX/SPX821TSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2023	05/30/2025	1	1,743,358	5302		47,747		34,010		85,136			(13,764)		10,364		0001
Purchased Call/S&P 500 INDEX/SPX821TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,547,477	5345		47,788		34,550		68,835			(13,267)		9,262		0001
Purchased Call/S&P 500 INDEX/SPX821TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,812,500	5469		43,238		31,261		61,139			(12,004)		10,848		0001
Purchased Call/S&P 500 INDEX/SPX821USW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/13/2025	1	1,800,333	5550		37,780		27,720		50,686			(10,085)		10,847		0001
Purchased Call/S&P 500 INDEX/SPX821USX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,980,080	4390		270,144		198,898		347,332			(71,422)		12,009		0001
Purchased Call/S&P 500 INDEX/SPX821USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,648,382	5600		31,581		23,252		41,862			(8,349)		9,997		0001
Purchased Call/S&P 500 INDEX/SPX821VSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	1	2,089,000	4298.32		302,905		224,790		403,537			(78,929)		12,728		0001
Purchased Call/S&P 500 INDEX/SPX821WS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2023	06/27/2025	1	1,540,767	5549		30,771		22,951		45,726			(7,840)		9,405		0001
Purchased Call/S&P 500 INDEX/SPX821XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2025	1	2,408,000	4361.56		347,234		264,355		438,158			(83,848)		14,860		0001
Purchased Call/S&P 500 INDEX/SPX821YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2025	1	1,733,708	5361		69,890		53,954		79,392			(15,989)		10,766		0001
Purchased Call/S&P 500 INDEX/SPX821YSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2025	1	1,578,262	5685		32,889		25,379		35,259			(7,534)		9,792		0001
Purchased Call/S&P 500 INDEX/SPX821ZSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2023	07/11/2025	1	1,821,889	5449		69,394		53,609		68,461			(15,837)		11,263		0001
Purchased Call/S&P 500 INDEX/SPX821ZSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/18/2025	1	1,871,710	4554		251,639		195,758		274,857			(56,610)		11,644		0001
Purchased Call/S&P 500 INDEX/SPX905US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/05/2024	1	3,421,000	4612.95	431,388			2,383		118,967			(217,482)		2,002		0001
Purchased Call/S&P 500 INDEX/SPX905US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/09/2024	1	1,645,000	5608.23	54,121			595		31			(27,135)		1,292		0001
Purchased Call/S&P 500 INDEX/SPX905USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/19/2022	01/19/2024	1	3,149,000	5512.74	94,155			2,328		3			(47,207)		3,592		0001
Purchased Call/S&P 500 INDEX/SPX905VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/28/2022	01/26/2024	1	3,377,000	4376.9	446,777			15,427		316,047			(225,240)		4,506		0001
Purchased Call/S&P 500 INDEX/SPX905VSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/03/2022	02/02/2024	1	2,054,000	4421.02	265,171			11,704		173,699			(133,500)		3,088		0001
Purchased Call/S&P 500 INDEX/SPX905VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/03/2022	02/01/2024	1	1,986,838	4529	236,557			10,129		120,174			(119,259)		2,941		0001
Purchased Call/S&P 500 INDEX/SPX905VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/03/2022	02/01/2024	1	2,207,627	5276	99,527			4,262		60			(50,176)		3,268		0001
Purchased Call/S&P 500 INDEX/SPX905WSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/11/2022	02/09/2024	1	2,040,000	4338.22	278,256			14,989		214,231			(140,281)		3,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX905W$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	2,381,000	4382.85	310,721			16,738		226,887			(156,648)		3,941		0001
Purchased Call/S&P 500 INDEX/SPX905W$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	2,211,000	4361.2	295,832			17,474		221,725			(148,322)		3,838		0001
Purchased Call/S&P 500 INDEX/SPX905W$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	1	2,502,000	4407.15	319,255			18,444		226,024			(160,286)		4,294		0001
Purchased Call/S&P 500 INDEX/SPX905W$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	1	1,811,840	4496	196,950			10,624		126,611			(99,428)		2,999		0001
Purchased Call/S&P 500 INDEX/SPX905W$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	1	1,750,832	5224	69,471			3,747		237			(35,072)		2,898		0001
Purchased Call/S&P 500 INDEX/SPX905W$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	1	2,038,000	5426.54	68,477			4,233		90			(34,332)		3,617		0001
Purchased Call/S&P 500 INDEX/SPX905W$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	2,070,762	4442	244,027			15,504		171,878			(123,025)		3,715		0001
Purchased Call/S&P 500 INDEX/SPX905W$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,553,468	5077	79,389			5,044		1,707			(40,024)		2,787		0001
Purchased Call/S&P 500 INDEX/SPX905W$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,636,048	5476	42,456			2,698		58			(21,404)		2,935		0001
Purchased Call/S&P 500 INDEX/SPX905X$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	1,775,000	4264.07	244,418			15,551		220,473			(123,392)		3,185		0001
Purchased Call/S&P 500 INDEX/SPX905X$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	3,409,000	4315.82	445,215			28,326		384,280			(224,763)		6,116		0001
Purchased Call/S&P 500 INDEX/SPX905X$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	1	1,969,000	5226.84	72,065			5,148		580			(36,132)		3,752		0001
Purchased Call/S&P 500 INDEX/SPX905X$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	2,046,000	4287.75	282,757			21,780		244,151			(141,962)		4,043		0001
Purchased Call/S&P 500 INDEX/SPX905X$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	1	2,155,000	4338.17	282,736			20,698		233,167			(142,540)		4,144		0001
Purchased Call/S&P 500 INDEX/SPX905X$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	1	3,339,000	5322.65	120,204			9,577		618			(60,267)		6,712		0001
Purchased Call/S&P 500 INDEX/SPX905X$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	4,404,000	4275.69	580,447			47,773		551,684			(290,622)		9,002		0001
Purchased Call/S&P 500 INDEX/SPX905X$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2024	1	1,800,406	5097	82,166			6,555		2,768			(41,252)		3,619		0001
Purchased Call/S&P 500 INDEX/SPX905Y$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	1	2,526,000	4310.69	341,768			28,284		293,022			(172,062)		5,163		0001
Purchased Call/S&P 500 INDEX/SPX905Y$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	1,754,000	4259.06	237,316			21,841		229,587			(118,984)		3,785		0001
Purchased Call/S&P 500 INDEX/SPX905Y$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024	1	1,786,617	4887	115,718			10,505		25,068			(58,098)		3,827		0001
Purchased Call/S&P 500 INDEX/SPX905Y$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024	1	2,600,978	5075	127,783			11,601		7,249			(64,155)		5,572		0001
Purchased Call/S&P 500 INDEX/SPX905Y$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	2,009,000	4126.95	290,100			27,933		328,446			(145,648)		4,430		0001
Purchased Call/S&P 500 INDEX/SPX905Y$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	2,801,000	4171.1	387,378			37,299		429,644			(194,488)		6,177		0001
Purchased Call/S&P 500 INDEX/SPX905Y$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	1,756,000	4153.86	247,596			24,454		276,694			(123,968)		3,927		0001
Purchased Call/S&P 500 INDEX/SPX905Y$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	3,098,000	4204.31	415,132			41,001		452,518			(207,851)		6,927		0001
Purchased Call/S&P 500 INDEX/SPX905Y$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/08/2024	1	1,552,536	4207	235,001			21,838		224,927			(118,967)		3,351		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX905Y$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	1	2,404,000	4360.49	331,752			33,862		256,028			(167,020)		5,449		0001
Purchased Call/S&P 500 INDEX/SPX905Z$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	2,294,000	4392.16	321,619			34,064		227,286			(161,473)		5,302		0001
Purchased Call/S&P 500 INDEX/SPX905Z$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	2,917,000	4427.42	395,254			41,863		268,077			(198,442)		6,742		0001
Purchased Call/S&P 500 INDEX/SPX905Z$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	2,365,000	4415.81	324,242			34,740		223,527			(162,566)		5,501		0001
Purchased Call/S&P 500 INDEX/SPX905Z$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	2,073,000	4422.06	282,757			30,642		193,876			(141,573)		4,853		0001
Purchased Call/S&P 500 INDEX/SPX905Z$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	1,519,000	5199.98	81,570			8,840		1,913			(40,841)		3,556		0001
Purchased Call/S&P 500 INDEX/SPX905Z$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	1,976,000	5423.14	76,274			8,266		479			(38,189)		4,625		0001
Purchased Call/S&P 500 INDEX/SPX905Z$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	2,222,000	4482.28	298,859			33,207		181,080			(149,634)		5,266		0001
Purchased Call/S&P 500 INDEX/SPX9210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	1,581,000	5739.82	33,833			26,647		32,161			(7,286)		9,896		0001
Purchased Call/S&P 500 INDEX/SPX9210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	2,500,919	4564	345,569			272,165		364,921			(74,423)		15,654		0001
Purchased Call/S&P 500 INDEX/SPX9211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/23/2025	1	1,572,821	5444	62,858			49,469		61,100			(13,575)		9,827		0001
Purchased Call/S&P 500 INDEX/SPX9211$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2025	1	1,805,000	5698.03	49,457			39,213		41,249			(10,284)		11,367		0001
Purchased Call/S&P 500 INDEX/SPX9211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/25/2025	1	1,531,904	4514	229,905			181,822		235,585			(48,267)		9,589		0001
Purchased Call/S&P 500 INDEX/SPX9211$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/29/2025	1	1,514,680	5269	88,086			69,765		83,167			(18,392)		9,514		0001
Purchased Call/S&P 500 INDEX/SPX9211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/01/2025	1	1,839,000	5706.15	43,584			34,747		41,934			(8,968)		11,581		0001
Purchased Call/S&P 500 INDEX/SPX9212$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	07/25/2025	1	1,593,243	5469	54,360			43,473		58,948			(10,933)		9,972		0001
Purchased Call/S&P 500 INDEX/SPX9212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/01/2025	1	1,603,235	5450	58,505			46,901		63,832			(11,652)		10,096		0001
Purchased Call/S&P 500 INDEX/SPX9212$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,544,441	5507	51,810			41,633		55,839			(10,220)		9,785		0001
Purchased Call/S&P 500 INDEX/SPX9212$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,506,387	5617	41,091			33,020		43,111			(8,106)		9,544		0001
Purchased Call/S&P 500 INDEX/SPX9212$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,607,690	5709	36,842			29,605		37,493			(7,267)		10,185		0001
Purchased Call/S&P 500 INDEX/SPX9213$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	1	1,985,000	5675.41	45,060			36,358		50,200			(8,839)		12,576		0001
Purchased Call/S&P 500 INDEX/SPX9213$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2025	1	1,529,000	5638.1	38,837			31,421		42,337			(7,534)		9,720		0001
Purchased Call/S&P 500 INDEX/SPX9213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2023	08/08/2025	1	1,722,951	5346	72,549			58,783		85,993			(13,828)		10,916		0001
Purchased Call/S&P 500 INDEX/SPX9213$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,543,000	5517.58	42,433			34,648		57,171			(7,916)		9,834		0001
Purchased Call/S&P 500 INDEX/SPX9214$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2025	1	1,542,000	5505.83	44,872			36,736		58,913			(8,276)		9,860		0001
Purchased Call/S&P 500 INDEX/SPX9215$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/29/2025	1	1,445,084	4457	217,663			182,188		245,269			(36,426)		9,318		0001
Purchased Call/S&P 500 INDEX/SPX9216$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2023	01/23/2024	1	6,750,000	3800	42,570			6,836		1,111			(35,526)		8,472		0001
Purchased Call/S&P 500 INDEX/SPX9216$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2025	1	1,988,000	5497.16	63,417			53,620		79,555			(10,004)		12,892		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2022	03/14/2024	1	1,414,691	.4927	112,599			11,416		16,450			(57,082)		3,185		0001
Purchased Call/S&P 500 INDEX/SPXA050SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1	2,364,000	4516.5	330,960			39,497		178,369			(165,707)		5,804		0001
Purchased Call/S&P 500 INDEX/SPXA050SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	1,629,210	.4538	233,088			27,855		117,352			(116,864)		4,000		0001
Purchased Call/S&P 500 INDEX/SPXA050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	1,996,000	5223.91	114,171			15,661		3,932			(57,164)		5,250		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	2,301,000	5437.1	96,412			13,225		989			(48,272)		6,052		0001
Purchased Call/S&P 500 INDEX/SPXA051S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	1,766,000	4365.35	249,183			34,865		197,547			(124,762)		4,691		0001
Purchased Call/S&P 500 INDEX/SPXA051SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1	1,606,000	4313.96	237,367			33,395		196,867			(119,502)		4,266		0001
Purchased Call/S&P 500 INDEX/SPXA051SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	1	2,730,000	4357.89	386,841			54,425		309,894			(194,754)		7,251		0001
Purchased Call/S&P 500 INDEX/SPXA051SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	1	2,600,000	4353.94	370,760			53,475		298,024			(185,889)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXA051SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	2,877,000	4363.6	406,808			59,152		324,842			(203,683)		7,789		0001
Purchased Call/S&P 500 INDEX/SPXA051SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	1	2,367,000	4352.62	338,481			49,613		273,168			(169,241)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXA051SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	1	2,386,000	5340.95	98,780			14,479		2,460			(49,390)		6,489		0001
Purchased Call/S&P 500 INDEX/SPXA051SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2022	04/15/2024	1	2,158,187	.4414	294,794			42,635		219,437			(148,209)		5,815		0001
Purchased Call/S&P 500 INDEX/SPXA051SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2022	04/17/2024	1	2,030,488	.5145	115,782			17,017		8,676			(58,050)		5,522		0001
Purchased Call/S&P 500 INDEX/SPXA051SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	1	1,473,000	4215.39	223,307			34,920		220,222			(111,807)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXA052S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024	1	1,621,000	5009.14	78,456			12,932		24,065			(39,336)		4,667		0001
Purchased Call/S&P 500 INDEX/SPXA052S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	1	1,566,000	4038.81	245,079			42,476		308,507			(123,045)		4,619		0001
Purchased Call/S&P 500 INDEX/SPXA052SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	1	1,953,000	4086.23	292,559			50,705		363,697			(146,883)		5,760		0001
Purchased Call/S&P 500 INDEX/SPXA052SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	1,641,000	4076.75	247,627			43,479		309,536			(123,983)		4,878		0001
Purchased Call/S&P 500 INDEX/SPXA052SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	2,152,000	3953.87	330,117			60,393		479,023			(165,740)		6,520		0001
Purchased Call/S&P 500 INDEX/SPXA052SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	3,177,000	3988.08	471,785			86,310		681,722			(236,866)		9,625		0001
Purchased Call/S&P 500 INDEX/SPXA052SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2024	1	2,891,000	3984.05	431,048			79,824		623,260			(215,820)		8,823		0001
Purchased Call/S&P 500 INDEX/SPXA052SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/16/2024	1	1,742,889	.3980	272,585			50,922		381,495			(136,667)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXA053S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	2,392,000	3840.89	368,368			71,753		616,856			(184,437)		7,486		0001
Purchased Call/S&P 500 INDEX/SPXA053SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	1	1,418,000	4106.68	207,595			42,715		260,085			(103,940)		4,560		0001
Purchased Call/S&P 500 INDEX/SPXA053SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	1	2,995,000	4042.39	448,951			95,587		600,817			(225,092)		9,790		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA053$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	1	2,672,000	3841.96	418,970			93,232		695,565			(210,060)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXA053$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024	1	2,598,000	3630.01	407,107			95,494		862,566			(203,833)		8,917		0001
Purchased Call/S&P 500 INDEX/SPXA054$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	1	1,429,000	3715.09	221,209			52,192		433,108			(110,756)		4,919		0001
Purchased Call/S&P 500 INDEX/SPXA054$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/14/2024	1	1,531,845	3630	263,594			60,240		508,005			(133,257)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXA054$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024	1	2,750,000	3851.9	422,675			102,625		712,903			(211,627)		9,602		0001
Purchased Call/S&P 500 INDEX/SPXA054$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024	1	1,691,000	3811.01	263,120			71,465		465,834			(131,740)		6,243		0001
Purchased Call/S&P 500 INDEX/SPXA057$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	1	2,972,000	3872.85	479,681			162,749		782,073			(240,499)		12,249		0001
Purchased Call/S&P 500 INDEX/SPXA057$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	1,596,000	4549.79	122,094			41,535		187,233			(61,131)		6,591		0001
Purchased Call/S&P 500 INDEX/SPXA057$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	1,461,000	4709.11	92,189			31,362		127,590			(46,158)		6,034		0001
Purchased Call/S&P 500 INDEX/SPXA057$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	2,416,000	4860.98	121,766			41,424		149,478			(60,967)		9,977		0001
Purchased Call/S&P 500 INDEX/SPXA058$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1	1,917,264	3631	340,153			126,156		664,619			(170,544)		8,260		0001
Purchased Call/S&P 500 INDEX/SPXA05B$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	1	1,569,000	4647.72	123,637			51,388		174,469			(61,903)		7,160		0001
Purchased Call/S&P 500 INDEX/SPXA05B$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	1	1,510,000	4896.22	87,882			36,527		104,264			(44,001)		6,890		0001
Purchased Call/S&P 500 INDEX/SPXA05B$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2022	11/06/2024	1	2,130,242	4643	144,815			61,666		248,907			(72,606)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXA05D$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/06/2024	1	2,350,798	3957	372,404			174,886		599,235			(187,745)		11,361		0001
Purchased Call/S&P 500 INDEX/SPXA05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024	1	1,953,218	4687	139,022			65,377		213,861			(70,184)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXA05ES1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024	1	1,613,944	5070	66,742			31,386		82,835			(33,694)		7,800		0001
Purchased Call/S&P 500 INDEX/SPXA05ESC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	1,488,788	4482	144,981			69,105		219,714			(72,690)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXA05ESX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	1,498,262	4704	89,058			43,306		167,686			(44,651)		7,388		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	1	1,807,000	4524.26	130,285			64,517		267,703			(65,232)		8,998		0001
Purchased Call/S&P 500 INDEX/SPXA05FSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	1	1,586,000	4729.12	85,010			42,097		174,815			(42,563)		7,897		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	1,844,000	4602.04		123,732		63,309		244,993			(60,600)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXA05GSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	1,994,000	3910.64		307,874		163,439		538,711			(144,906)		10,279		0001
Purchased Call/S&P 500 INDEX/SPXA05GSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/29/2025	1	1,501,339	4789		70,976		38,413		150,489			(32,571)		7,809		0001
Purchased Call/S&P 500 INDEX/SPXA05JSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	02/28/2025	1	1,732,100	4999		67,565		39,623		129,685			(27,958)		9,345		0001
Purchased Call/S&P 500 INDEX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2025	1	2,128,007	5171		60,335		35,521		112,733			(24,829)		11,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05KSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	02/28/2025	1	1,482,147	4698		78,288		46,232		180,663			(32,205)		7,997		0001
Purchased Call/S&P 500 INDEX/SPXA05LSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2025	1	1,567,774	4925		52,101		31,677		141,115			(20,440)		8,636		0001
Purchased Call/S&P 500 INDEX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	1	1,640,774	4989		48,982		30,148		132,662			(18,850)		9,069		0001
Purchased Call/S&P 500 INDEX/SPXA05NS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	1	1,746,703	5132		38,711		23,826		107,335			(14,897)		9,654		0001
Purchased Call/S&P 500 INDEX/SPXA05NSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	1,524,000	5019.52		56,693		35,540		115,032			(21,269)		8,536		0001
Purchased Call/S&P 500 INDEX/SPXA050SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	1,659,000	5028.24		57,236		36,380		125,319			(20,976)		9,363		0001
Purchased Call/S&P 500 INDEX/SPXA05PSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2025	1	1,683,823	4097		239,846		153,198		394,052			(86,739)		9,513		0001
Purchased Call/S&P 500 INDEX/SPXA05PSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	1,705,262	4975		70,325		45,202		142,398			(25,274)		9,644		0001
Purchased Call/S&P 500 INDEX/SPXA05PSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	2,157,000	4081.37		316,216		204,151		508,384			(112,749)		12,251		0001
Purchased Call/S&P 500 INDEX/SPXA05QSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	1,908,421	4112		274,280		177,830		437,612			(96,561)		10,862		0001
Purchased Call/S&P 500 INDEX/SPXA05QSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/16/2025	1	2,145,625	5253		52,106		33,758		104,670			(18,369)		12,200		0001
Purchased Call/S&P 500 INDEX/SPXA05QS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,819,436	4786		103,057		67,187		203,805			(36,098)		10,356		0001
Purchased Call/S&P 500 INDEX/SPXA05QSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,880,833	5034		66,401		43,289		142,001			(23,259)		10,705		0001
Purchased Call/S&P 500 INDEX/SPXA05QS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,616,168	5272		34,819		22,700		76,433			(12,196)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXA05RSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/24/2025	1	2,821,166	4143		349,952		230,574		634,771			(119,531)		16,176		0001
Purchased Call/S&P 500 INDEX/SPXA05RSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	1,554,899	4768		78,487		51,750		181,337			(26,772)		8,925		0001
Purchased Call/S&P 500 INDEX/SPXA05RSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/17/2025	1	1,834,994	5012		56,091		36,770		144,599			(19,344)		10,445		0001
Purchased Call/S&P 500 INDEX/SPXA05RST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	1,663,000	5165.95		42,240		28,218		102,624			(14,042)		9,614		0001
Purchased Call/S&P 500 INDEX/SPXA05SSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	1,565,000	5082.62		49,298		33,249		112,952			(16,163)		9,085		0001
Purchased Call/S&P 500 INDEX/SPXA05SSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/08/2025	1	1,973,144	4079		284,088		192,384		475,417			(91,842)		11,477		0001
Purchased Call/S&P 500 INDEX/SPXA05SSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,542,069	5026		53,196		35,882		123,108			(17,340)		8,915		0001
Purchased Call/S&P 500 INDEX/SPXA05SSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,830,624	5192		45,082		30,409		108,256			(14,695)		10,584		0001
Purchased Call/S&P 500 INDEX/SPXA05SSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/06/2025	1	1,468,398	5289		29,486		19,942		70,879			(9,559)		8,524		0001
Purchased Call/S&P 500 INDEX/SPXA05TS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,911,540	4131		253,437		172,687		439,429			(81,350)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXA05USZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/22/2025	1	2,105,026	4176		282,932		197,042		461,476			(86,042)		12,417		0001
Purchased Call/S&P 500 INDEX/SPXA05VS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,513,099	4775		88,706		61,554		177,321			(27,200)		8,872		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05V$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,672,988	.4910		76,372		52,995		161,537			(23,418)		9,810		0001
Purchased Call/S&P 500 INDEX/SPXA05V$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,649,139	.5058		51,650		35,890		125,985			(15,788)		9,670		0001
Purchased Call/S&P 500 INDEX/SPXA05V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,605,661	.5270		31,966		22,212		82,526			(9,771)		9,415		0001
Purchased Call/S&P 500 INDEX/SPXA05X$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/11/2025	1	1,512,841	.5233		52,075		37,697		86,049			(14,410)		9,098		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,540,239	.4329		211,260		156,619		287,238			(54,782)		9,341		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,692,754	.5573		29,675		22,000		46,667			(7,695)		10,266		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2023	06/27/2025	1	1,804,134	.5567		40,771		30,834		51,688			(10,052)		11,013		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	1	1,827,000	5566.87		39,281		29,879		53,714			(9,511)		11,254		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	1	1,502,000	5727.75		27,637		21,233		29,997			(6,483)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	1	1,457,000	5695.8		33,365		25,956		32,210			(7,506)		9,064		0001
Purchased Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/18/2025	1	1,523,716	.4535		215,920		169,609		229,566			(46,952)		9,479		0001
Purchased Call/S&P 500 INDEX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,555,637	.4419		218,620		178,515		274,624			(40,785)		9,914		0001
Purchased Call/S&P 500 INDEX/SPXB051$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,621,774	.5450		52,052		42,503		68,612			(9,711)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXB052$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,620,067	.5579		40,776		33,296		52,825			(7,607)		10,325		0001
Purchased Call/S&P 500 INDEX/SPXB052$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/15/2025	1	1,464,031	.4350		221,559		181,415		278,079			(40,339)		9,330		0001
Purchased Call/S&P 500 INDEX/SPXB052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/08/2025	1	1,501,035	.5150		84,472		69,210		108,006			(15,337)		9,510		0001
Purchased Call/S&P 500 INDEX/SPXB052$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,641,417	.5243		80,669		66,236		103,064			(14,505)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXB052$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,613,402	.5342		66,331		54,464		84,600			(11,927)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXB052$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	1,776,610	.5627		43,143		35,498		53,442			(7,683)		11,389		0001
Purchased Call/S&P 500 INDEX/SPXB052$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	1	1,822,000	5551.35		45,003		37,182		65,057			(7,964)		11,680		0001
Purchased Call/S&P 500 INDEX/SPXB052$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	3,250,000	4366.06		488,800		404,987		607,211			(85,357)		20,921		0001
Purchased Call/S&P 500 INDEX/SPXB052$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,807,000	5300.07		78,243		64,809		104,763			(13,682)		11,623		0001
Purchased Call/S&P 500 INDEX/SPXB052$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	1,512,000	4406.71		221,508		183,830		271,411			(37,878)		9,741		0001
Purchased Call/S&P 500 INDEX/SPXB052$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/22/2025	1	1,577,757	.4406		226,077		187,303		283,078			(38,979)		10,114		0001
Purchased Call/S&P 500 INDEX/SPXB052$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	1,870,000	5680.51		45,441		37,774		50,290			(7,708)		12,058		0001
Purchased Call/S&P 500 INDEX/SPXB052$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,813,000	4450.29		267,599		224,294		307,133			(44,477)		11,690		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB052$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	2,173,000	4459.32		318,562		267,364		365,748			(52,587)		14,069		0001
Purchased Call/S&P 500 INDEX/SPXB052$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	2,985,000	4425.45		452,526		379,898		518,881			(74,599)		19,342		0001
Purchased Call/S&P 500 INDEX/SPXB052$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,552,000	5576.98		45,939		38,505		51,970			(7,635)		10,007		0001
Purchased Call/S&P 500 INDEX/SPXB053$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,617,000	5539.43		48,672		40,983		60,156			(7,734)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXB053$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,591,618	5444		54,781		46,044		70,380			(8,789)		10,263		0001
Purchased Call/S&P 500 INDEX/SPXB053$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/22/2025	1	1,527,677	5607		37,634		31,572		47,621			(6,097)		9,793		0001
Purchased Call/S&P 500 INDEX/SPXB053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,614,362	4485		220,017		185,261		266,902			(34,962)		10,469		0001
Purchased Call/S&P 500 INDEX/SPXB053$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,593,066	4487		214,804		180,543		260,917			(34,464)		10,272		0001
Purchased Call/S&P 500 INDEX/SPXB053$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,453,000	5293.27		111,857		94,778		145,631			(17,444)		15,946		0001
Purchased Call/S&P 500 INDEX/SPXB053$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,020,000	5520.6		60,802		51,519		78,554			(9,482)		13,132		0001
Purchased Call/S&P 500 INDEX/SPXB053$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/05/2025	1	1,636,351	5354		68,330		58,014		86,273			(10,382)		10,612		0001
Purchased Call/S&P 500 INDEX/SPXB054$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	1,856,000	4467.44		260,768		222,083		315,348			(38,937)		12,105		0001
Purchased Call/S&P 500 INDEX/SPXB054$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	1,498,000	5343.05		67,859		58,031		81,525			(10,053)		9,770		0001
Purchased Call/S&P 500 INDEX/SPXB054$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	2,749,000	5572.81		81,370		69,586		96,488			(12,055)		17,929		0001
Purchased Call/S&P 500 INDEX/SPXB054$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	1,890,000	5412.73		68,418		58,845		93,481			(9,640)		12,396		0001
Purchased Call/S&P 500 INDEX/SPXB054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/12/2025	1	1,505,037	5138		85,331		73,276		115,239			(12,140)		9,816		0001
Purchased Call/S&P 500 INDEX/SPXB054$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	1,609,197	4379		223,875		193,613		300,521			(31,017)		10,554		0001
Purchased Call/S&P 500 INDEX/SPXB055$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	1,695,000	4270.21		261,539		227,097		354,893			(34,705)		11,170		0001
Purchased Call/S&P 500 INDEX/SPXB055$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	1,729,000	4233.9		267,131		232,638		378,489			(34,764)		11,403		0001
Purchased Call/S&P 500 INDEX/SPXB055$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	1,728,000	4228.02		267,322		234,319		379,553			(33,917)		11,441		0001
Purchased Call/S&P 500 INDEX/SPXB17I$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024	1	2,919,000	4094.2	441,937			74,977		534,501			(222,492)		8,507		0001
Purchased Call/S&P 500 INDEX/SPXB17I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024	1	1,598,914	4865	80,074			14,759		54,706			(40,202)		4,862		0001
Purchased Call/S&P 500 INDEX/SPXB17X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024	1	2,337,000	3885.57	366,909			102,452		589,880			(184,212)		8,736		0001
Purchased Call/S&P 500 INDEX/SPXB17X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/23/2024	1	1,559,000	3920.43	237,124			66,447		381,157			(118,888)		5,842		0001
Purchased Call/S&P 500 INDEX/SPXB17X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/09/2024	1	1,584,028	4172	263,308			80,709		283,968			(133,297)		6,177		0001
Purchased Call/S&P 500 INDEX/SPXB17X$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024	1	1,578,000	4994.68	97,520			31,169		57,805			(48,827)		6,317		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024	1	1,510,000	5239.93	65,232			20,849		21,753			(32,661)		6,045		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB17Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024	1	1,350,000	4098.18	208,440			67,193		270,366			(104,363)		5,428		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/16/2024	1	2,070,649	4266	264,501			83,527		326,873			(133,716)		8,201		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024	1	1,765,124	3951	314,828			108,426		426,916			(158,938)		7,304		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024	1	1,447,948	4918	91,411			31,482		76,660			(46,148)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/11/2024	1	1,524,656	5036	80,249			27,999		57,150			(40,235)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024	1	1,677,669	3998	241,269			85,193		388,484			(121,466)		7,039		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024	1	1,505,721	4709	98,439			34,759		132,748			(49,559)		6,317		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024	1	2,458,000	3823.36	409,011			146,436		688,724			(204,786)		10,413		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024	1	1,787,000	4598.42	130,451			46,705		199,027			(65,315)		7,570		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/16/2024	1	1,971,306	4486	143,388			56,922		295,063			(71,891)		8,786		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/11/2024	1	1,515,012	4071	181,936			71,664		369,858			(92,103)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024	1	2,351,000	3715.22	413,306			167,480		753,077			(207,221)		10,586		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/18/2024	1	2,099,943	3675	403,962			162,590		704,177			(203,936)		9,391		0001
Purchased Call/S&P 500 INDEX/SPXC00U$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024	1	1,558,000	5509.08	59,048			324		16			(29,605)		912		0001
Purchased Call/S&P 500 INDEX/SPXC00U$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024	1	2,715,000	5720.14	72,219			397		33			(36,209)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXC00V$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024	1	1,556,000	5424.07	68,308			844		32			(34,248)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXC00W$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/12/2022	01/09/2024	1	1,527,823	5307	83,553			922		31			(42,065)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXC00W$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/12/2022	01/11/2024	1	1,494,780	5513	59,468			818		31			(29,857)		1,297		0001
Purchased Call/S&P 500 INDEX/SPXC00W$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	1	1,901,000	4611.04	231,732			3,521		70,096			(116,826)		1,723		0001
Purchased Call/S&P 500 INDEX/SPXC00X$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/13/2022	01/11/2024	1	1,529,858	6071	23,056			319		52			(11,639)		1,328		0001
Purchased Call/S&P 500 INDEX/SPXC00X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/18/2022	01/18/2024	1	1,512,000	5323.18	67,435			1,575		35			(33,810)		1,679		0001
Purchased Call/S&P 500 INDEX/SPXC00X$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	1	1,912,596	4699	197,855			3,014		37,750			(100,024)		1,734		0001
Purchased Call/S&P 500 INDEX/SPXC00X$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	1	1,525,944	5481	52,069			793		29			(26,323)		1,383		0001
Purchased Call/S&P 500 INDEX/SPXC00Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/19/2022	01/19/2024	1	1,452,000	5265.71	65,485			1,619		35			(32,833)		1,656		0001
Purchased Call/S&P 500 INDEX/SPXC00Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2024	1	2,529,000	5292.04	88,768			2,683		70			(44,506)		3,174		0001
Purchased Call/S&P 500 INDEX/SPXC170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024	1	1,760,000	3839.42	308,000			127,521		494,016			(154,635)		8,005		0001
Purchased Call/S&P 500 INDEX/SPXC170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024	1	2,066,000	3903.79	342,749			142,185		550,112			(171,846)		9,412		0001
Purchased Call/S&P 500 INDEX/SPXC171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2024	1	1,534,000	3759.98	268,297			114,458		472,572			(134,332)		7,091		0001
Purchased Call/S&P 500 INDEX/SPXC171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/06/2024	1	1,829,581	4465	154,975			65,992		276,883			(77,701)		8,444		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	2,227,978	.3792	413,658			178,261		672,670			(208,543)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXC172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	2,571,000	3933.04	440,155			191,398		657,073			(220,379)		11,999		0001
Purchased Call/S&P 500 INDEX/SPXC172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	1	1,908,000	4893.34	119,250			51,855		135,409			(59,707)		8,905		0001
Purchased Call/S&P 500 INDEX/SPXC173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	1	1,745,675	.3970	279,481			122,465		434,761			(140,124)		8,173		0001
Purchased Call/S&P 500 INDEX/SPXC173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/08/2024	1	1,562,914	.4485	150,828			65,268		225,421			(76,355)		7,237		0001
Purchased Call/S&P 500 INDEX/SPXC173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	1	3,034,000	3907.84	521,848			231,932		799,853			(261,282)		14,315		0001
Purchased Call/S&P 500 INDEX/SPXC173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	2,273,563	.3955	394,556			177,414		576,520			(198,639)		10,760		0001
Purchased Call/S&P 500 INDEX/SPXC174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	1	1,988,365	.3949	340,687			155,836		509,462			(170,812)		9,510		0001
Purchased Call/S&P 500 INDEX/SPXC176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	1	1,726,525	.3988	220,678			105,913		427,982			(111,408)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXC176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/18/2024	1	1,788,255	.4761	89,658			43,351		179,645			(44,952)		8,793		0001
Purchased Call/S&P 500 INDEX/SPXC176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	1	1,524,596	.4898	61,234			29,389		117,614			(30,914)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXC176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	1	1,476,758	.5036	47,752			22,918		84,920			(24,107)		7,210		0001
Purchased Call/S&P 500 INDEX/SPXC177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	1	1,520,884	.3831	254,620			123,812		447,778			(127,660)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXC177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	1	2,192,070	.3807	365,299			182,145		663,684			(183,154)		10,915		0001
Purchased Call/S&P 500 INDEX/SPXC177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	2,796,000	3796.88	463,018			233,097		846,112			(229,921)		14,037		0001
Purchased Call/S&P 500 INDEX/SPXC177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/03/2025	1	2,605,233	.3800		447,373		227,708		788,492			(219,675)		13,097		0001
Purchased Call/S&P 500 INDEX/SPXC178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/03/2025	1	1,658,150	.4963		62,101		31,652		120,085			(30,450)		8,336		0001
Purchased Call/S&P 500 INDEX/SPXC178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	2,518,000	3951.1		385,002		201,215		651,933			(184,633)		12,880		0001
Purchased Call/S&P 500 INDEX/SPXC178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025	1	1,738,199	.3901		282,571		146,765		476,001			(135,821)		8,821		0001
Purchased Call/S&P 500 INDEX/SPXC178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	1	1,503,460	.3994		206,294		108,248		377,884			(98,060)		7,700		0001
Purchased Call/S&P 500 INDEX/SPXC178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/24/2025	1	1,849,391	.4021		259,133		139,423		451,267			(119,737)		9,558		0001
Purchased Call/S&P 500 INDEX/SPXC179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	1	2,110,381	.4106		273,612		156,350		475,211			(117,316)		11,279		0001
Purchased Call/S&P 500 INDEX/SPXC17A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	1,542,154	.3996		225,162		129,507		392,855			(96,057)		8,252		0001
Purchased Call/S&P 500 INDEX/SPXC17A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	1	1,764,222	.3956		270,305		157,214		466,063			(113,151)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXC17A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	02/28/2025	1	1,535,952	.3957		221,220		130,637		406,828			(91,001)		8,287		0001
Purchased Call/S&P 500 INDEX/SPXC17A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	2,372,086	.4011		322,296		191,599		597,917			(131,306)		12,903		0001
Purchased Call/S&P 500 INDEX/SPXC17B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	2,383,000	3859.85		362,931		220,546		695,347			(143,093)		13,141		0001
Purchased Call/S&P 500 INDEX/SPXC17B$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	1	1,725,598	.3935		257,750		159,052		471,960			(98,781)		9,569		0001
Purchased Call/S&P 500 INDEX/SPXC17B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	1	1,629,315	.3965		241,822		150,142		434,906			(91,760)		9,076		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025	1	1,624,419	4102		233,006		149,767		378,847			(83,742)		9,187		0001
Purchased Call/S&P 500 INDEX/SPXC17C9D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2023	04/11/2025	1	2,031,688	5192		54,907		35,292		112,756			(19,733)		11,491		0001
Purchased Call/S&P 500 INDEX/SPXC17C9S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/23/2025	1	1,853,000	4062.84		277,209		181,764		445,174			(96,059)		10,614		0001
Purchased Call/S&P 500 INDEX/SPXC17ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025	1	1,740,653	4131		248,575		174,415		401,910			(75,016)		10,278		0001
Purchased Call/S&P 500 INDEX/SPXC17ESW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/02/2025	1	1,392,000	4194.58		206,016		146,790		295,153			(59,747)		8,299		0001
Purchased Call/S&P 500 INDEX/SPXC17ESX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	1	1,748,000	4258.82		242,273		172,719		350,677			(70,166)		10,432		0001
Purchased Call/S&P 500 INDEX/SPXC17FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/09/2025	1	1,705,000	4245.12		245,520		177,301		346,106			(68,853)		10,234		0001
Purchased Call/S&P 500 INDEX/SPXC17FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/10/2025	1	1,810,000	4258.02		257,563		186,096		363,564			(72,132)		10,874		0001
Purchased Call/S&P 500 INDEX/SPXC17FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/06/2025	1	2,222,217	4282		315,267		227,620		437,970			(87,840)		13,300		0001
Purchased Call/S&P 500 INDEX/SPXC17FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	06/13/2025	1	2,586,948	4355		381,063		278,429		470,300			(104,021)		15,587		0001
Purchased Call/S&P 500 INDEX/SPXC17FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/18/2025	1	2,212,000	4387.54		310,565		227,804		385,985			(83,891)		13,390		0001
Purchased Call/S&P 500 INDEX/SPXC17FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	1	1,530,000	5622.23		29,988		21,986		36,201			(8,112)		9,253		0001
Purchased Call/S&P 500 INDEX/SPXC17FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/13/2025	1	1,540,824	5368		49,424		36,213		65,709			(13,244)		9,284		0001
Purchased Call/S&P 500 INDEX/SPXC17GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2023	07/03/2025	1	2,082,530	4450		277,206		210,202		343,497			(67,778)		12,782		0001
Purchased Call/S&P 500 INDEX/SPXC17GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/31/2023	07/31/2025	1	1,431,000	4563.72		205,205		162,419		208,730			(42,950)		9,004		0001
Purchased Call/S&P 500 INDEX/SPXC17GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	07/25/2025	1	1,559,135	5681		38,913		30,817		36,318			(8,127)		9,759		0001
Purchased Call/S&P 500 INDEX/SPXC17GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2023	07/25/2025	1	2,043,500	5758		43,734		34,635		39,405			(9,134)		12,791		0001
Purchased Call/S&P 500 INDEX/SPXC17GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2025	1	3,183,000	4453.4		462,808		370,120		532,350			(94,077)		20,131		0001
Purchased Call/S&P 500 INDEX/SPXC17GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/07/2023	08/01/2025	1	1,770,906	4552		237,029		189,492		263,847			(47,733)		11,152		0001
Purchased Call/S&P 500 INDEX/SPXC17GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/11/2025	1	1,551,000	4428.34		228,617		184,907		267,343			(44,410)		9,851		0001
Purchased Call/S&P 500 INDEX/SPXC17HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	1	2,784,000	4423.87		413,424		334,596		482,336			(80,090)		17,713		0001
Purchased Call/S&P 500 INDEX/SPXC17HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/14/2023	08/08/2025	1	1,715,837	4459		248,947		201,430		286,883			(47,729)		10,870		0001
Purchased Call/S&P 500 INDEX/SPXC17HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2023	08/14/2025	1	1,450,180	4471		201,442		163,533		239,449			(38,081)		9,234		0001
Purchased Call/S&P 500 INDEX/SPXC17IS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/22/2025	1	1,775,530	4373		272,765		224,431		329,112			(48,575)		11,382		0001
Purchased Call/S&P 500 INDEX/SPXC17ISD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2023	08/29/2025	1	2,018,000	5715.71		40,360		33,782		49,885			(6,754)		13,012		0001
Purchased Call/S&P 500 INDEX/SPXC17IST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2025	1	1,992,000	4412.92		294,218		249,420		355,096			(45,758)		12,971		0001
Purchased Call/S&P 500 INDEX/SPXC17JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/05/2025	1	1,761,739	4438		256,485		217,764		306,007			(38,969)		11,425		0001
Purchased Call/S&P 500 INDEX/SPXC17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/11/2025	1	1,489,837	4463		211,617		179,932		252,438			(31,887)		9,709		0001
Purchased Call/S&P 500 INDEX/SPXC17JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/15/2025	1	1,583,384	4461		217,979		187,312		269,679			(30,883)		10,351		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	2,158,000	4257.42		331,037		286,990		456,913			(45,162)		14,209		0001
Purchased Call/S&P 500 INDEX/SPXC17JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,719,000	4232.31		418,454		366,722		593,558			(53,164)		17,988		0001
Purchased Call/S&P 500 INDEX/SPXD002SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/01/2024	1	1,583,467	5038	100,354			4,309		1,012			(50,733)		2,344		0001
Purchased Call/S&P 500 INDEX/SPXD003S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/07/2024	1	1,942,314	5432	75,560			3,851		60			(37,988)		3,134		0001
Purchased Call/S&P 500 INDEX/SPXD005$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2024	1	1,524,000	5181.52	76,048			4,701		437			(38,128)		2,705		0001
Purchased Call/S&P 500 INDEX/SPXD007S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/22/2024	1	2,039,892	5012	96,463			6,900		5,778			(48,430)		3,887		0001
Purchased Call/S&P 500 INDEX/SPXD007S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/21/2024	1	1,404,374	5267	43,460			3,053		250			(21,850)		2,650		0001
Purchased Call/S&P 500 INDEX/SPXD008S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2024	1	2,134,000	4322.76	282,968			22,544		238,770			(141,873)		4,290		0001
Purchased Call/S&P 500 INDEX/SPXD009S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	1	2,031,598	4361	260,819			21,585		212,102			(131,309)		4,153		0001
Purchased Call/S&P 500 INDEX/SPXD00JSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024	1	2,215,000	4456.41	311,429			42,720		199,865			(155,928)		5,826		0001
Purchased Call/S&P 500 INDEX/SPXD00RS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/07/2024	1	1,693,581	5325	37,452			6,543		3,424			(18,803)		5,015		0001
Purchased Call/S&P 500 INDEX/SPXD00WSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	1	1,651,149	5385	35,366			7,336		3,814			(17,732)		5,328		0001
Purchased Call/S&P 500 INDEX/SPXE002SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/21/2024	1	1,984,911	3770	307,515			73,360		567,875			(155,677)		6,833		0001
Purchased Call/S&P 500 INDEX/SPXE002SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/27/2024	1	1,622,764	3846	229,072			56,086		426,441			(115,009)		5,682		0001
Purchased Call/S&P 500 INDEX/SPXE002SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	1	1,571,416	4607	86,578			21,288		145,250			(43,408)		5,518		0001
Purchased Call/S&P 500 INDEX/SPXE002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	1	2,019,053	3753	308,391			76,246		587,294			(155,473)		7,089		0001
Purchased Call/S&P 500 INDEX/SPXE002SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	1	1,536,927	4946	48,188			11,914		53,871			(24,294)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXE003SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2022	06/28/2024	1	1,486,760	3736	235,502			58,467		440,651			(119,221)		5,220		0001
Purchased Call/S&P 500 INDEX/SPXE005SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/15/2024	1	1,507,000	3754.61	243,833			65,738		434,771			(122,419)		5,536		0001
Purchased Call/S&P 500 INDEX/SPXE008S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	1	2,419,291	3898	397,432			113,006		606,929			(199,262)		9,132		0001
Purchased Call/S&P 500 INDEX/SPXE009S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	07/31/2024	1	1,518,766	4731	119,235			34,818		110,582			(59,946)		5,801		0001
Purchased Call/S&P 500 INDEX/SPXE009S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/01/2024	1	1,637,050	4887	103,393			30,293		78,364			(51,910)		6,267		0001
Purchased Call/S&P 500 INDEX/SPXE009SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2022	08/02/2024	1	1,422,000	4090.08	218,135			64,387		280,871			(109,820)		5,457		0001
Purchased Call/S&P 500 INDEX/SPXE009SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/05/2024	1	2,199,000	4027.47	360,416			107,580		465,312			(180,952)		8,497		0001
Purchased Call/S&P 500 INDEX/SPXE00ASJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024	1	1,600,030	4150	245,789			72,953		296,035			(124,429)		6,140		0001
Purchased Call/S&P 500 INDEX/SPXE00ASK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024	1	2,057,533	5325	73,370			21,777		17,110			(37,143)		7,896		0001
Purchased Call/S&P 500 INDEX/SPXE00AST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/14/2024	1	1,892,000	4251.47	279,827			86,750		302,749			(140,105)		7,460		0001
Purchased Call/S&P 500 INDEX/SPXE00BSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/15/2024	1	1,702,000	4236.12	260,746			81,193		277,086			(130,552)		6,726		0001
Purchased Call/S&P 500 INDEX/SPXE00BSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/09/2024	1	1,519,042	5069	91,213			27,881		40,176			(46,048)		5,923		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXE00BSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/14/2024	1	1,690,917	.5200	82,876			25,728		28,145			(41,552)		6,667		0001
Purchased Call/S&P 500 INDEX/SPXE00BSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/14/2024	1	1,561,118	.5306	67,106			20,832		15,613			(33,645)		6,156		0001
Purchased Call/S&P 500 INDEX/SPXE00BSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/13/2024	1	1,555,240	.5463	52,528			16,257		7,087			(26,373)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXE00LSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024	1	2,284,000	3535.06	392,620			147,772		863,683			(196,849)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXE000SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/15/2024	1	2,150,000	3538.28	380,120			150,377		815,484			(190,582)		9,566		0001
Purchased Call/S&P 500 INDEX/SPXE00PS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2024	1	1,423,000	4276.04	116,686			46,258		281,352			(58,423)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXE000QG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2024	1	1,436,000	4456.39	121,916			49,502		217,658			(61,042)		6,477		0001
Purchased Call/S&P 500 INDEX/SPXE00XSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2024	1	2,136,000	3906.45	348,168			164,771		574,138			(174,323)		10,398		0001
Purchased Call/S&P 500 INDEX/SPXF002SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,611,000	4750.92		91,505		47,763		168,335			(43,942)		8,230		0001
Purchased Call/S&P 500 INDEX/SPXF002SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,919,000	4950.87		79,063		41,269		141,344			(37,967)		9,803		0001
Purchased Call/S&P 500 INDEX/SPXF00KSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	1	1,563,000	5195.96		43,451		30,160		92,994			(13,397)		9,211		0001
Purchased Call/S&P 500 INDEX/SPXF00VSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	1	1,516,000	4488.87		210,876		162,857		238,645			(48,175)		9,422		0001
Purchased Call/S&P 500 INDEX/SPXF00VSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/11/2025	1	1,567,586	.4488		218,491		168,326		247,491			(50,328)		9,691		0001
Purchased Call/S&P 500 INDEX/SPXF00XSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	2,966,000	4531.83		433,926		342,730		445,652			(92,476)		18,630		0001
Purchased Call/S&P 500 INDEX/SPXF00YS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,155,000	4495.17		324,328		256,259		336,074			(69,025)		13,547		0001
Purchased Call/S&P 500 INDEX/SPXF13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/04/2024	1	2,254,124	.4780	239,607			993		4,863			(120,796)		1,180		0001
Purchased Call/S&P 500 INDEX/SPXF13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024	1	2,567,000	4634.47	314,971			3,461		78,024			(157,918)		2,015		0001
Purchased Call/S&P 500 INDEX/SPXF13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/11/2024	1	1,904,431	.4624	244,079			3,357		63,200			(122,543)		1,653		0001
Purchased Call/S&P 500 INDEX/SPXF13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024	1	1,911,800	.4533	238,829			5,930		106,501			(120,238)		2,181		0001
Purchased Call/S&P 500 INDEX/SPXF13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024	1	4,640,000	4332.41	603,664			18,243		477,549			(302,661)		5,824		0001
Purchased Call/S&P 500 INDEX/SPXF13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2024	1	1,688,870	.4318	214,215			7,387		182,761			(107,846)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXF13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024	1	3,772,000	4399.5	485,834			19,353		334,146			(243,584)		5,407		0001
Purchased Call/S&P 500 INDEX/SPXF13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	01/31/2024	1	2,708,971	.4446	354,649			14,716		210,471			(179,042)		3,947		0001
Purchased Call/S&P 500 INDEX/SPXF13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	1	2,012,000	4475.78	253,311			12,195		145,030			(127,178)		3,159		0001
Purchased Call/S&P 500 INDEX/SPXF13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024	1	2,247,000	4500.53	275,482			13,623		151,120			(138,120)		3,577		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/14/2024	1	1,766,111	.5363	65,703			3,977		126			(32,987)		3,101		0001
Purchased Call/S&P 500 INDEX/SPXG007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/02/2025	1	1,633,834	.5561		45,606		38,692		55,669			(6,958)		10,569		0001
Purchased Call/S&P 500 INDEX/SPXG007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	1	1,426,000	5528.46		42,780		36,434		53,928			(6,388)		9,300		0001
Purchased Call/S&P 500 INDEX/SPXG009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	1	1,514,000	5436.72		47,237		40,683		70,760			(6,600)		9,930		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG009SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,576,000	5083.42		83,528		72,237		134,968			(11,572)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXG009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,500,000	5351.88		48,450		41,901		83,327			(6,713)		9,838		0001
Purchased Call/S&P 500 INDEX/SPXG00A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,563,365	5241		65,739		56,853		102,667			(9,108)		10,253		0001
Purchased Call/S&P 500 INDEX/SPXG00BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	2,166,000	5184.98		96,604		84,130		163,402			(12,572)		14,285		0001
Purchased Call/S&P 500 INDEX/SPXG00BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	1,513,088	5291		51,793		45,106		95,610			(6,740)		9,979		0001
Purchased Call/S&P 500 INDEX/SPXG00BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	1,862,000	5116.64		93,286		81,577		154,832			(12,029)		12,280		0001
Purchased Call/S&P 500 INDEX/SPXG00BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	2,991,000	5323.03		102,890		89,976		178,894			(13,267)		19,725		0001
Purchased Call/S&P 500 INDEX/SPXG130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	02/17/2022	02/16/2024	1	1,593,684	4378	199,924			12,702		153,383			(100,790)		2,859		0001
Purchased Call/S&P 500 INDEX/SPXG130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	02/18/2022	02/21/2024	1	1,578,000	4328.87	202,457			14,183		173,161			(101,507)		2,978		0001
Purchased Call/S&P 500 INDEX/SPXG131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	02/22/2022	02/16/2024	1	1,686,500	4473	165,149			10,522		127,910			(83,489)		3,026		0001
Purchased Call/S&P 500 INDEX/SPXG131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	02/23/2022	02/22/2024	1	1,566,849	4324	182,890			13,082		175,034			(91,822)		2,985		0001
Purchased Call/S&P 500 INDEX/SPXG132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/01/2022	02/28/2024	1	2,059,993	4319	250,187			19,960		234,278			(125,609)		4,141		0001
Purchased Call/S&P 500 INDEX/SPXG133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/09/2022	03/08/2024	1	2,649,233	4167	401,487			36,950		410,585			(201,295)		5,717		0001
Purchased Call/S&P 500 INDEX/SPXG133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/09/2022	03/04/2024	1	1,876,714	4346	227,102			19,762		203,474			(114,492)		3,929		0001
Purchased Call/S&P 500 INDEX/SPXG136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/23/2022	03/21/2024	1	2,105,392	4442	283,770			31,226		188,382			(142,470)		4,959		0001
Purchased Call/S&P 500 INDEX/SPXG136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/23/2022	03/21/2024	1	1,740,035	5148	101,061			11,121		3,324			(50,739)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXG137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/28/2022	03/25/2024	1	1,579,016	4524	213,958			24,755		115,152			(107,568)		3,810		0001
Purchased Call/S&P 500 INDEX/SPXG137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	03/28/2022	03/26/2024	1	1,516,232	5123	102,843			12,024		4,220			(51,634)		3,680		0001
Purchased Call/S&P 500 INDEX/SPXG139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/01/2022	04/01/2024	1	1,579,000	4463.13	227,376			28,461		135,903			(114,157)		3,964		0001
Purchased Call/S&P 500 INDEX/SPXG139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/01/2022	04/01/2024	1	2,374,000	4509.04	327,375			40,978		183,394			(164,363)		5,959		0001
Purchased Call/S&P 500 INDEX/SPXG139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/01/2022	04/02/2024	1	2,258,000	4510.86	311,152			39,321		174,334			(156,004)		5,699		0001
Purchased Call/S&P 500 INDEX/SPXG139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/01/2022	04/03/2024	1	1,846,000	4496.76	258,255			32,946		148,014			(129,305)		4,684		0001
Purchased Call/S&P 500 INDEX/SPXG13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/04/2022	04/04/2024	1	3,299,000	4534.06	458,891			59,171		240,960			(229,760)		8,415		0001
Purchased Call/S&P 500 INDEX/SPXG13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/04/2022	04/04/2024	1	1,680,000	5566.99	64,008			8,253		273			(32,048)		4,285		0001
Purchased Call/S&P 500 INDEX/SPXG13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/06/2022	04/05/2024	1	1,639,000	4461.43	229,952			30,007		145,446			(115,292)		4,203		0001
Purchased Call/S&P 500 INDEX/SPXG13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	2,426,000	4456.56	345,462			45,267		216,688			(173,922)		6,221		0001
Purchased Call/S&P 500 INDEX/SPXG13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/07/2022	04/05/2024	1	2,389,710	4492	324,243			42,487		197,372			(163,240)		6,128		0001
Purchased Call/S&P 500 INDEX/SPXG13B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/08/2022	04/08/2024	1	2,624,000	4411.53	384,154			51,784		259,156			(192,869)		6,833		0001
Purchased Call/S&P 500 INDEX/SPXG13B$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	04/08/2022	04/08/2024	1	2,493,000	4450.58	351,762			47,418		226,979			(176,607)		6,492		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024	1	2,483,000	4450.58	350,848			47,711		226,775			(175,906)		6,498		0001
Purchased Call/S&P 500 INDEX/SPXG13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	1	1,463,000	4321.19	220,474			30,546		175,612			(110,388)		3,867		0001
Purchased Call/S&P 500 INDEX/SPXG13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	1	1,845,000	4378.55	263,651			36,528		199,710			(132,006)		4,877		0001
Purchased Call/S&P 500 INDEX/SPXG13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/04/2024	1	1,529,253	.5896	28,264			3,680		88			(14,289)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXG13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/12/2024	1	1,544,844	.5060	100,812			14,125		11,013			(50,545)		4,103		0001
Purchased Call/S&P 500 INDEX/SPXG13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/11/2024	1	1,568,806	.5216	82,169			11,416		3,357			(41,254)		4,147		0001
Purchased Call/S&P 500 INDEX/SPXG13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2024	1	1,335,000	5085.14	80,901			11,985		9,142			(40,506)		3,648		0001
Purchased Call/S&P 500 INDEX/SPXG13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	2,674,000	4347.97	386,660			58,132		311,833			(194,664)		7,340		0001
Purchased Call/S&P 500 INDEX/SPXG13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	1	1,543,546	.5189	84,192			12,658		5,055			(42,386)		4,237		0001
Purchased Call/S&P 500 INDEX/SPXG13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024	1	2,002,000	4250.15	298,498			47,088		282,896			(149,454)		5,643		0001
Purchased Call/S&P 500 INDEX/SPXG13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/19/2024	1	1,800,802	.4446	196,696			29,654		172,224			(99,300)		4,943		0001
Purchased Call/S&P 500 INDEX/SPXG13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024	1	1,402,000	3929.77	217,731			38,528		322,210			(109,015)		4,184		0001
Purchased Call/S&P 500 INDEX/SPXG13IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	1	2,094,000	3867.2	324,779			58,236		520,390			(163,510)		6,272		0001
Purchased Call/S&P 500 INDEX/SPXG13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	1	1,905,289	.3947	252,058			45,197		432,438			(126,898)		5,707		0001
Purchased Call/S&P 500 INDEX/SPXG13IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/09/2024	1	2,252,688	.4059	258,464			46,052		441,443			(130,303)		6,722		0001
Purchased Call/S&P 500 INDEX/SPXG13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/16/2024	1	1,710,494	.5116	61,900			11,564		17,092			(31,035)		5,240		0001
Purchased Call/S&P 500 INDEX/SPXG13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	1	1,754,519	.4046	219,506			41,308		348,423			(110,055)		5,394		0001
Purchased Call/S&P 500 INDEX/SPXG13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	1	2,296,000	3845.01	350,599			66,251		588,519			(176,509)		7,059		0001
Purchased Call/S&P 500 INDEX/SPXG13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	1	1,829,125	.4113	202,657			38,295		332,841			(102,028)		5,623		0001
Purchased Call/S&P 500 INDEX/SPXG13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024	1	2,122,000	3851.81	322,968			62,195		540,739			(162,151)		6,594		0001
Purchased Call/S&P 500 INDEX/SPXG13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024	1	2,099,363	.5073	60,289			11,842		29,439			(30,227)		6,593		0001
Purchased Call/S&P 500 INDEX/SPXG13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	1	2,278,025	.3914	332,138			65,698		543,801			(166,525)		7,179		0001
Purchased Call/S&P 500 INDEX/SPXG13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	1	1,863,000	4096.28	273,302			54,434		344,472			(137,974)		5,871		0001
Purchased Call/S&P 500 INDEX/SPXG13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024	1	2,751,000	4097.95	403,297			82,102		508,329			(202,480)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXG13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	1	2,102,000	4083.39	307,312			63,655		398,817			(153,867)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXG13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024	1	1,499,234	.4871	91,887			18,326		54,314			(46,453)		4,725		0001
Purchased Call/S&P 500 INDEX/SPXG13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/17/2024	1	1,994,235	.5288	61,800			11,841		6,694			(31,548)		6,131		0001
Purchased Call/S&P 500 INDEX/SPXG13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	1	1,505,000	4078.67	216,269			44,858		289,298			(108,431)		4,856		0001
Purchased Call/S&P 500 INDEX/SPXG13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	1	1,675,013	.3972	273,823			54,689		371,555			(138,621)		5,279		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/06/2022	06/06/2024	1	1,809,000	4052.19	272,074			58,595		358,773			(136,223)		5,951		0001
Purchased Call/S&P 500 INDEX/SPXG13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/06/2022	05/31/2024	1	2,693,352	4128	378,179			78,983		482,177			(190,920)		8,690		0001
Purchased Call/S&P 500 INDEX/SPXG13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/07/2022	06/07/2024	1	1,672,000	4125.73	243,945			52,871		301,474			(122,140)		5,518		0001
Purchased Call/S&P 500 INDEX/SPXG13OSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2022	06/07/2024	1	2,385,035	4130	323,986			70,607		430,475			(163,110)		7,871		0001
Purchased Call/S&P 500 INDEX/SPXG13OSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2022	06/07/2024	1	1,459,072	4997	65,125			14,193		33,225			(32,787)		4,815		0001
Purchased Call/S&P 500 INDEX/SPXG13OSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/09/2022	06/07/2024	1	1,687,893	5274	48,511			10,572		8,881			(24,423)		5,570		0001
Purchased Call/S&P 500 INDEX/SPXG13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/13/2022	06/13/2024	1	1,601,000	3694.51	257,281			57,879		494,262			(128,817)		5,382		0001
Purchased Call/S&P 500 INDEX/SPXG13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2022	06/14/2024	1	1,319,000	3695.88	210,117			47,557		407,945			(105,202)		4,448		0001
Purchased Call/S&P 500 INDEX/SPXG13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2022	06/07/2024	1	1,661,600	3863	186,652			41,131		423,582			(95,018)		5,483		0001
Purchased Call/S&P 500 INDEX/SPXG13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/16/2022	06/13/2024	1	1,559,611	4778	48,116			10,914		88,108			(24,291)		5,243		0001
Purchased Call/S&P 500 INDEX/SPXG13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/17/2022	06/17/2024	1	1,627,000	3603.18	261,459			60,503		551,070			(131,450)		5,535		0001
Purchased Call/S&P 500 INDEX/SPXG13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/23/2022	06/21/2024	1	1,498,213	3750	221,812			52,623		442,032			(111,671)		5,157		0001
Purchased Call/S&P 500 INDEX/SPXG13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	06/24/2022	06/14/2024	1	1,484,304	4390	122,952			28,294		205,502			(62,590)		5,005		0001
Purchased Call/S&P 500 INDEX/SPXG13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/06/2022	07/05/2024	1	1,716,226	3823	248,595			63,515		469,208			(124,639)		6,142		0001
Purchased Call/S&P 500 INDEX/SPXG13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/06/2022	06/07/2024	1	1,420,707	3983	164,501			37,130		316,617			(85,776)		4,688		0001
Purchased Call/S&P 500 INDEX/SPXG13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2022	07/05/2024	1	1,812,061	3818	286,381			73,472		496,549			(144,178)		6,485		0001
Purchased Call/S&P 500 INDEX/SPXG13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/07/2022	07/05/2024	1	1,743,746	4921	65,611			16,833		70,046			(33,032)		6,241		0001
Purchased Call/S&P 500 INDEX/SPXG13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/08/2022	07/10/2024	1	2,996,000	3829.19	466,178			122,140		800,457			(233,409)		10,865		0001
Purchased Call/S&P 500 INDEX/SPXG13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/08/2022	07/10/2024	1	1,545,000	5004.07	51,294			13,439		45,970			(25,682)		5,603		0001
Purchased Call/S&P 500 INDEX/SPXG13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/13/2022	07/12/2024	1	1,481,129	3744	228,593			60,602		435,344			(114,611)		5,399		0001
Purchased Call/S&P 500 INDEX/SPXG13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/13/2022	07/05/2024	1	1,860,960	3866	249,182			64,283		483,479			(126,146)		6,660		0001
Purchased Call/S&P 500 INDEX/SPXG13WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/19/2022	07/12/2024	1	2,437,343	3833	403,377			107,828		662,588			(203,923)		8,885		0001
Purchased Call/S&P 500 INDEX/SPXG13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/19/2022	07/12/2024	1	1,509,633	4669	91,999			24,593		127,416			(46,509)		5,503		0001
Purchased Call/S&P 500 INDEX/SPXG13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	07/21/2022	07/19/2024	1	1,852,222	3856	311,258			85,864		486,855			(156,702)		6,872		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/01/2022	07/26/2024	1	2,333,607	3999	386,535			110,668		523,914			(195,139)		8,808		0001
Purchased Call/S&P 500 INDEX/SPXH134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/18/2022	08/16/2024	1	1,619,687	5309	67,379			21,189		16,233			(33,922)		6,415		0001
Purchased Call/S&P 500 INDEX/SPXH135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/24/2022	08/22/2024	1	1,664,482	5008	87,587			28,192		59,192			(43,974)		6,678		0001
Purchased Call/S&P 500 INDEX/SPXH136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2022	08/23/2024	1	1,565,044	4125	215,207			69,950		301,850			(108,645)		6,292		0001
Purchased Call/S&P 500 INDEX/SPXH136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/29/2022	08/27/2024	1	1,519,367	4638	119,261			39,207		141,805			(59,877)		6,160		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	08/31/2022	08/29/2024	1	1,764,147	3987	264,412			87,652		407,185			(132,751)		7,182		0001
Purchased Call/S&P 500 INDEX/SPXH138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/07/2022	08/30/2024	1	1,546,947	3923	247,046			82,920		386,619			(125,065)		6,311		0001
Purchased Call/S&P 500 INDEX/SPXH139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/12/2022	08/30/2024	1	1,479,686	4656	129,590			43,800		139,694			(66,062)		6,037		0001
Purchased Call/S&P 500 INDEX/SPXH139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/14/2022	09/13/2024	1	1,445,805	3907	231,276			81,328		369,750			(115,956)		6,066		0001
Purchased Call/S&P 500 INDEX/SPXH13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/19/2022	09/18/2024	1	1,787,204	4849	89,095			31,942		118,788			(44,670)		7,571		0001
Purchased Call/S&P 500 INDEX/SPXH13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/26/2022	09/20/2024	1	1,947,830	4469	123,498			44,924		269,478			(62,347)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXH13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/29/2022	09/27/2024	1	1,593,332	3732	230,397			85,803		502,488			(115,993)		6,865		0001
Purchased Call/S&P 500 INDEX/SPXH13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	09/29/2022	09/27/2024	1	1,552,633	4284	120,416			44,845		286,092			(60,623)		6,689		0001
Purchased Call/S&P 500 INDEX/SPXH13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/10/2022	10/08/2024	1	1,493,020	4292	122,571			47,376		281,128			(61,539)		6,562		0001
Purchased Call/S&P 500 INDEX/SPXH13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	10/24/2022	10/23/2024	1	1,584,617	4656	114,716			46,643		178,362			(57,516)		7,147		0001
Purchased Call/S&P 500 INDEX/SPXH13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/01/2022	10/30/2024	1	1,480,548	4265	171,549			71,499		284,506			(86,129)		6,756		0001
Purchased Call/S&P 500 INDEX/SPXH13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/14/2022	11/08/2024	1	2,227,580	3930	390,736			168,616		574,372			(197,260)		10,314		0001
Purchased Call/S&P 500 INDEX/SPXH13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	11/17/2022	11/15/2024	1	1,965,343	4700	142,405			62,658		207,138			(71,694)		9,201		0001
Purchased Call/S&P 500 INDEX/SPXH13OSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/02/2022	12/02/2024	1	2,286,000	4022.84	377,647			174,538		534,168			(189,603)		10,983		0001
Purchased Call/S&P 500 INDEX/SPXH13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/06/2022	11/29/2024	1	1,818,134	4077	242,669			111,923		403,582			(122,679)		8,696		0001
Purchased Call/S&P 500 INDEX/SPXH13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	12/23/2022	12/26/2024	1	1,590,000	4600.33	106,053			52,372		211,264			(53,099)		7,906		0001
Purchased Call/S&P 500 INDEX/SPXH13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/04/2023	01/03/2025	1	2,026,749	3829		320,976		162,252		598,944			(158,729)		10,189		0001
Purchased Call/S&P 500 INDEX/SPXH13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/06/2023	01/07/2025	1	1,802,000	3844.44		286,158		146,223		519,980			(140,342)		9,108		0001
Purchased Call/S&P 500 INDEX/SPXH13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/09/2023	01/08/2025	1	1,560,852	4349		150,530		77,126		285,719			(73,409)		7,900		0001
Purchased Call/S&P 500 INDEX/SPXH13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2023	01/10/2025	1	1,537,584	4549		117,492		61,024		218,080			(56,474)		7,803		0001
Purchased Call/S&P 500 INDEX/SPXH13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2023	01/10/2025	1	1,452,155	4905		63,782		33,128		117,389			(30,658)		7,369		0001
Purchased Call/S&P 500 INDEX/SPXH13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/23/2025	1	1,482,000	4761.46		80,176		42,673		154,412			(37,511)		7,650		0001
Purchased Call/S&P 500 INDEX/SPXH13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/22/2025	1	1,861,588	4668		118,934		63,224		225,241			(55,720)		9,597		0001
Purchased Call/S&P 500 INDEX/SPXH13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/17/2025	1	1,770,433	4877		81,110		42,855		152,851			(38,262)		9,068		0001
Purchased Call/S&P 500 INDEX/SPXH13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/24/2023	01/17/2025	1	1,418,963	3922		225,578		119,350		383,974			(106,246)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXH13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/24/2023	01/23/2025	1	1,583,246	4011		225,955		120,427		390,655			(105,549)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	01/27/2023	01/29/2025	1	2,231,000	4019.68		323,272		174,718		540,498			(149,067)		11,604		0001
Purchased Call/S&P 500 INDEX/SPXI132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/12/2025	1	2,488,000	4041.37		380,166		212,768		593,380			(168,041)		13,168		0001
Purchased Call/S&P 500 INDEX/SPXI137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	03/10/2023	03/12/2025	1	2,509,000	3805.6		395,669		236,642		770,125			(159,779)		13,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI13A\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025	1	1,647,076	4618		93,782		57,563		232,528			(36,406)		9,103		0001
Purchased Call/S&P 500 INDEX/SPXI13J\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	1	1,541,753	4057		212,801		140,309		375,206			(72,586)		8,849		0001
Purchased Call/S&P 500 INDEX/SPXI13P\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	1	2,091,000	4120.72		306,959		213,061		478,932			(94,642)		12,322		0001
Purchased Call/S&P 500 INDEX/SPXI13Z\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2023	06/27/2025	1	1,853,507	4361		253,712		189,239		338,709			(64,644)		11,314		0001
Purchased Call/S&P 500 INDEX/SPXJ130\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	1	2,812,000	4417		399,304		300,439		478,641			(100,371)		17,228		0001
Purchased Call/S&P 500 INDEX/SPXJ130\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	1	1,636,000	5583		37,301		28,078		46,184			(9,363)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXJ134\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	1	4,154,000	4487.35		597,761		466,565		657,981			(132,926)		25,955		0001
Purchased Call/S&P 500 INDEX/SPXJ13A\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/14/2023	08/08/2025	1	1,537,955	4480		216,238		174,965		250,780			(41,458)		9,744		0001
Purchased Call/S&P 500 INDEX/SPXJ13B\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	1	2,557,000	4317.27		393,778		322,477		500,674			(72,524)		16,365		0001
Purchased Call/S&P 500 INDEX/SPXJ13D\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	1,756,000	5551.19		48,817		40,435		64,073			(8,536)		11,294		0001
Purchased Call/S&P 500 INDEX/SPXJ13K\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	2,071,000	4291.98		306,922		266,027		427,242			(41,929)		13,626		0001
Purchased Call/S&P 500 INDEX/SPXJ13K\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2025	1	1,824,000	5140.87		88,829		77,009		147,306			(12,119)		12,010		0001
Purchased Call/S&P 500 INDEX/SPXJ13K\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	1,582,000	5313.67		56,477		48,952		97,513			(7,715)		10,409		0001
Purchased Call/S&P 500 INDEX/SPXJ13M\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	1	1,488,000	5304.32		53,717		47,076		95,501			(6,825)		9,844		0001
Purchased Call/S&P 500 INDEX/SPX921B\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2023	11/12/2025	1	3,069,000	4326.94		461,885		431,472		619,330			(32,137)		20,976		0001
Purchased Call/S&P 500 INDEX/SPXB059\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2023	10/31/2025	1	1,526,777	5451		40,708		37,720		79,940			(3,036)		10,343		0001
Purchased Call/S&P 500 INDEX/SPXB05A\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,497,019	5496		38,498		35,996		72,790			(2,549)		10,194		0001
Purchased Call/S&P 500 INDEX/SPX9219\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	09/26/2025	1	1,512,130	4850		121,588		107,663		181,820			(14,055)		9,972		0001
Purchased Call/S&P 500 INDEX/SPXB059\$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	1,514,000	4348.02		221,195		206,935		300,655			(14,524)		10,355		0001
Purchased Call/S&P 500 INDEX/SPXB05D\$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	2,091,000	4643.68		292,322		287,102		304,436			(6,390)		14,643		0001
Purchased Call/S&P 500 INDEX/SPXB05E\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,534,279	5688		51,094		50,671		53,209			(701)		10,767		0001
Purchased Call/S&P 500 INDEX/SPX921G\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2025	1	1,584,000	4642.9		230,630		229,046		230,940			(2,832)		11,154		0001
Purchased Call/S&P 500 INDEX/SPXC170\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/09/2025	1	1,638,000	4574.44		226,535		220,312		258,471			(7,118)		11,415		0001
Purchased Call/S&P 500 INDEX/SPX921C\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2025	1	1,612,000	4477.27		236,803		225,759		279,786			(11,953)		11,130		0001
Purchased Call/S&P 500 INDEX/SPX921G\$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/31/2025	1	3,021,000	4686.36		425,961		425,961		422,944			(1,162)		21,376		0001
Purchased Call/S&P 500 INDEX/SPX921G\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/26/2025	1	1,594,997	4775		204,525		204,525		203,517			(562)		11,247		0001
Purchased Call/S&P 500 INDEX/SPXG00Q\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	1	2,063,000	4534.9		289,026		278,292		335,314			(11,862)		14,295		0001
Purchased Call/S&P 500 INDEX/SPXB05D\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	1,349,000	4636.6		190,074		186,685		197,942			(4,149)		9,454		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00HS|W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/17/2025	1	1,505,891	5359		33,377		30,448		88,807			(3,051)		10,094		0001
Purchased Call/S&P 500 INDEX/SPXB056$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/16/2023	10/10/2025	1	1,523,198	5381		54,040		48,434		85,501			(5,665)		10,156		0001
Purchased Call/S&P 500 INDEX/SPXB055$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2023	09/26/2025	1	1,654,062	4272		236,074		207,588		349,412			(28,734)		10,908		0001
Purchased Call/S&P 500 INDEX/SPXG00GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/10/2025	1	1,514,318	5057		82,472		74,432		138,572			(8,339)		10,096		0001
Purchased Call/S&P 500 INDEX/SPXG00GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,905,000	5289.75		65,723		59,377		126,169			(6,581)		12,769		0001
Purchased Call/S&P 500 INDEX/SPXB056$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/12/2023	10/09/2025	1	1,422,096	4270		217,162		194,066		300,263			(23,864)		9,474		0001
Purchased Call/S&P 500 INDEX/SPXB059$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/13/2023	10/31/2025	1	1,579,370	5105		86,227		80,567		142,762			(5,764)		10,699		0001
Purchased Call/S&P 500 INDEX/SPXB056$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,540,317	4364		213,526		190,848		299,334			(23,432)		10,270		0001
Purchased Call/S&P 500 INDEX/SPXB059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2023	11/06/2025	1	1,628,511	4346		232,741		215,797		326,250			(17,216)		11,081		0001
Purchased Call/S&P 500 INDEX/SPXB056$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,593,951	5173		75,466		67,451		125,666			(8,282)		10,627		0001
Purchased Call/S&P 500 INDEX/SPXB055$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	2,396,000	4226.64		378,328		335,714		526,212			(44,388)		15,950		0001
Purchased Call/S&P 500 INDEX/SPXB058$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	1,450,000	4177.68		218,370		200,672		340,402			(17,948)		9,823		0001
Purchased Call/S&P 500 INDEX/SPXB057$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	2,117,850	4203		288,791		263,696		487,309			(26,146)		14,272		0001
Purchased Call/S&P 500 INDEX/SPXG00GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,478,301	4319		212,515		191,996		299,413			(21,281)		9,909		0001
Purchased Call/S&P 500 INDEX/SPXG00U$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	1	1,804,000	4688.07		251,297		249,569		248,939			(3,090)		12,695		0001
Purchased Call/S&P 500 INDEX/SPXG001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,607,087	5134		59,782		54,814		139,522			(5,037)		10,830		0001
Purchased Call/S&P 500 INDEX/SPXB05ES7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2023	12/15/2025	1	1,479,630	4723		192,238		190,636		198,790			(2,652)		10,355		0001
Purchased Call/S&P 500 INDEX/SPXG00U$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	1	1,678,000	4730.86		223,845		222,304		221,613			(2,756)		11,800		0001
Purchased Call/S&P 500 INDEX/SPXG001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/20/2025	1	1,509,019	5002		67,473		61,749		154,378			(5,802)		10,138		0001
Purchased Call/S&P 500 INDEX/SPXG001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,569,740	5195		52,072		47,745		125,243			(4,387)		10,578		0001
Purchased Call/S&P 500 INDEX/SPX9218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	1	2,125,000	3800		17,750		399		8			(17,165)		963		0001
Purchased Call/S&P 500 INDEX/SPXB05CSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,865,000	4521.49		270,612		263,187		310,204			(8,491)		13,006		0001
Purchased Call/S&P 500 INDEX/SPXB05D$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	2,005,000	4660.2		275,487		270,561		287,017			(6,030)		14,031		0001
Purchased Call/S&P 500 INDEX/SPX921FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/12/2025	1	1,624,969	4649		225,119		220,772		238,314			(5,250)		11,348		0001
Purchased Call/S&P 500 INDEX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/05/2025	1	1,505,607	5558		57,938		56,808		64,985			(1,364)		10,462		0001
Purchased Call/S&P 500 INDEX/SPX921FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/12/2025	1	2,189,028	5972		40,297		39,628		42,210			(723)		15,287		0001
Purchased Call/S&P 500 INDEX/SPX921FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2025	1	1,506,000	4699.23		209,334		206,175		206,570			(3,436)		10,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,423,600	.4657		199,659		198,004		206,243			(2,739)		9,990		0001
Purchased Call/S&P 500 INDEX/SPX921G$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	2,349,000	4710.21		322,283		322,283		321,072			(882)		16,599		0001
Purchased Call/S&P 500 INDEX/SPXG00JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,566,375	.5265		57,489		53,195		112,693			(4,361)		10,611		0001
Purchased Call/S&P 500 INDEX/SPXG00QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	2,160,988	.4547		293,250		282,704		349,871			(10,921)		14,942		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	1	2,624,000	4148.13		419,840		380,102		629,324			(41,239)		17,656		0001
Purchased Call/S&P 500 INDEX/SPXJ13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	1	2,024,000	4295.32		306,838		274,806		420,546			(33,115)		13,536		0001
Purchased Call/S&P 500 INDEX/SPXB057S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2025	1	1,552,019	.4169		243,167		220,788		367,000			(22,651)		10,451		0001
Purchased Call/S&P 500 INDEX/SPXK138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/19/2025	1	1,494,401	.5995		30,558		30,389		27,498			(211)		10,487		0001
Purchased Call/S&P 500 INDEX/SPXJ130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,548,215	.5345		57,496		51,045		93,054			(6,512)		10,266		0001
Purchased Call/S&P 500 INDEX/SPXK130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	1	1,886,000	4504.63		270,830		258,181		319,349			(13,689)		13,012		0001
Purchased Call/S&P 500 INDEX/SPXK131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,715,000	4539.49		382,272		368,114		443,822			(15,646)		18,840		0001
Purchased Call/S&P 500 INDEX/SPXG00HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/21/2025	1	1,490,618	.5253		50,507		45,846		105,383			(4,718)		10,022		0001
Purchased Call/S&P 500 INDEX/SPXG00DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	1	1,577,000	5105.57		82,635		73,301		134,549			(9,722)		10,482		0001
Purchased Call/S&P 500 INDEX/SPXG00GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	1	2,024,991	.4327		305,344		274,306		403,585			(31,371)		13,563		0001
Purchased Call/S&P 500 INDEX/SPXG001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,507,432	.4913		81,747		74,850		177,472			(6,991)		10,158		0001
Purchased Call/S&P 500 INDEX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/02/2023	10/31/2025	1	1,525,080	.4167		253,164		233,609		365,082			(20,489)		10,331		0001
Purchased Call/S&P 500 INDEX/SPXG00GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,512,000	5349.67		50,803		45,709		89,837			(5,150)		10,135		0001
Purchased Call/S&P 500 INDEX/SPXG00GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	1	1,484,000	4179.81		228,091		206,443		344,669			(22,466)		9,970		0001
Purchased Call/S&P 500 INDEX/SPXG001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	1	1,502,000	4116.82		230,557		211,265		373,051			(19,555)		10,167		0001
Purchased Call/S&P 500 INDEX/SPXG00DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	1	1,677,000	5254.61		63,055		55,827		115,087			(7,525)		11,120		0001
Purchased Call/S&P 500 INDEX/SPXG00FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/10/2025	1	1,636,515	.5448		51,169		45,861		79,438			(5,364)		10,911		0001
Purchased Call/S&P 500 INDEX/SPXG00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	1	1,653,000	4371.09		237,040		221,390		318,872			(16,538)		11,281		0001
Purchased Call/S&P 500 INDEX/SPXG001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,500,962	.4128		227,024		207,870		371,435			(19,414)		10,115		0001
Purchased Call/S&P 500 INDEX/SPXG00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	1,908,000	4435.02		279,140		263,441		342,553			(16,756)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXJ13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	1	2,037,000	4314.32		291,698		269,691		419,735			(23,081)		13,851		0001
Purchased Call/S&P 500 INDEX/SPX921CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	1,648,000	4499.66		234,675		223,346		279,637			(12,537)		11,338		0001
Purchased Call/S&P 500 INDEX/SPX921ESD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2023	12/05/2025	1	1,439,000	5789.31		28,636		27,807		40,318			(943)		10,000		0001
Purchased Call/S&P 500 INDEX/SPX9219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/05/2023	10/03/2025	1	1,529,000	5062.99		79,967		70,799		141,021			(9,543)		10,139		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,755,359	5264		76,157		67,613		121,148			(8,626)		11,640		0001
Purchased Call/S&P 500 INDEX/SPXK132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/05/2025	1	1,673,934	5796		32,922		31,968		46,467			(1,084)		11,632		0001
Purchased Call/S&P 500 INDEX/SPXB059SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/09/2023	11/07/2025	1	1,949,042	4357		265,865		247,896		385,900			(18,964)		13,272		0001
Purchased Call/S&P 500 INDEX/SPXG00FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	1,606,000	5315.22		61,028		54,546		98,879			(6,697)		10,708		0001
Purchased Call/S&P 500 INDEX/SPXG00FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	1	1,675,000	5292.87		65,828		58,946		107,862			(7,114)		11,193		0001
Purchased Call/S&P 500 INDEX/SPXG00MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	2,200,522	4463		308,299		290,439		387,826			(19,031)		15,062		0001
Purchased Call/S&P 500 INDEX/SPXG00GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,605,000	5088.68		80,250		72,502		144,083			(8,036)		10,758		0001
Purchased Call/S&P 500 INDEX/SPXG00QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	1,574,024	5574		46,599		44,923		64,694			(1,735)		10,883		0001
Purchased Call/S&P 500 INDEX/SPXG00SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	1	2,488,000	4662.92		339,861		333,298		351,979			(7,925)		17,375		0001
Purchased Call/S&P 500 INDEX/SPX815BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2025	1	2,697,000	4457.59		386,750		364,969		477,826			(23,247)		18,514		0001
Purchased Call/S&P 500 INDEX/SPXC17LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/20/2025	1	1,543,937	4245		223,358		202,437		338,880			(21,170)		10,373		0001
Purchased Call/S&P 500 INDEX/SPXC17KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2025	1	1,644,783	4196		256,373		225,735		372,653			(30,905)		10,907		0001
Purchased Call/S&P 500 INDEX/SPXC17NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/05/2025	1	1,625,878	4527		229,570		222,921		269,590			(7,558)		11,298		0001
Purchased Call/S&P 500 INDEX/SPX921CSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,523,714	5443		55,270		52,357		78,859			(3,054)		10,429		0001
Purchased Call/S&P 500 INDEX/SPX921CSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,601,596	5699		34,673		32,845		51,605			(1,916)		10,962		0001
Purchased Call/S&P 500 INDEX/SPX921ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2023	12/05/2025	1	1,510,387	4566		213,208		207,605		241,638			(5,882)		10,496		0001
Purchased Call/S&P 500 INDEX/SPX921GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	1	2,000,000	4781.58		258,000		256,937		253,136			(1,414)		14,103		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2025	1	2,958,000	4076.2		455,532		416,737		768,894			(40,450)		19,993		0001
Purchased Call/S&P 500 INDEX/SPX921CS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2025	1	1,571,000	4477.81		226,381		213,960		272,100			(12,697)		10,800		0001
Purchased Call/S&P 500 INDEX/SPX921FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2025	1	1,541,000	4674.19		212,658		209,157		217,724			(3,782)		10,807		0001
Purchased Call/S&P 500 INDEX/SPX9219SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2023	10/07/2025	1	1,878,000	5321		71,176		63,148		115,345			(8,362)		12,492		0001
Purchased Call/S&P 500 INDEX/SPX921DS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,497,977	5485		51,614		49,258		72,276			(2,420)		10,305		0001
Purchased Call/S&P 500 INDEX/SPXK134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	1	1,527,000	4674.14		203,855		199,094		216,314			(5,027)		10,664		0001
Purchased Call/S&P 500 INDEX/SPX921GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,516,000	5752.41		47,451		47,451		46,849			(130)		10,712		0001
Purchased Call/S&P 500 INDEX/SPXC17KS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,829,259	4212		302,402		268,105		409,206			(34,620)		12,130		0001
Purchased Call/S&P 500 INDEX/SPXB057SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2023	10/29/2025	1	1,672,000	4045.32		263,507		241,096		444,041			(23,367)		11,310		0001
Purchased Call/S&P 500 INDEX/SPXC17KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,526,630	4276		237,562		210,619		323,415			(27,197)		10,123		0001
Purchased Call/S&P 500 INDEX/SPXC17KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/07/2025	1	2,919,000	4265.42		448,067		397,528		619,809			(52,642)		19,417		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2025	1	2,206,000	4288.83		334,871		299,960		459,702			(36,091)		14,764		0001
Purchased Call/S&P 500 INDEX/SPX921C5Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,776,743	4533		245,510		234,304		293,914			(11,514)		12,223		0001
Purchased Call/S&P 500 INDEX/SPX9219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/09/2023	10/03/2025	1	1,585,575	5051		96,556		85,605		148,566			(11,054)		10,514		0001
Purchased Call/S&P 500 INDEX/SPX921C5J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	2,012,000	5757.29		40,039		38,106		58,210			(2,139)		13,842		0001
Purchased Call/S&P 500 INDEX/SPXC17MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/07/2025	1	1,448,240	4357		226,252		211,837		286,410			(14,688)		9,862		0001
Purchased Call/S&P 500 INDEX/SPX921BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2023	11/11/2025	1	1,503,598	5585		37,992		35,782		60,957			(2,355)		10,269		0001
Purchased Call/S&P 500 INDEX/SPXC17NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/26/2025	1	1,757,038	4548		237,363		227,228		285,642			(10,434)		12,131		0001
Purchased Call/S&P 500 INDEX/SPXB059SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,535,941	5256		63,987		59,827		111,181			(4,236)		10,459		0001
Purchased Call/S&P 500 INDEX/SPX921FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/12/2023	12/11/2025	1	1,617,384	4587		225,271		219,701		253,310			(5,863)		11,287		0001
Purchased Call/S&P 500 INDEX/SPXB05ES6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,502,000	6028.37		26,886		26,663		25,914			(369)		10,540		0001
Purchased Call/S&P 500 INDEX/SPX921GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,887,000	6057.68		32,456		32,456		31,820			(89)		13,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	01/02/2024	2	5,175,085	268.61	174,353			240					(87,493)		1,915		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/03/2024	3	5,723,153	267.67	209,781	9		577					(104,945)		2,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2024	2	2,321,062	267.9	83,546			344					(41,910)		1,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	4	827,623	266.33	29,807			164					(14,984)		484		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	2	2,578,140	265.73	95,879			529					(48,283)		1,509		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2022	01/05/2024	2	417,538	265.72	15,351			85					(7,742)		244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024	1	3,423,215	265.72	127,686			1,229					(64,106)		2,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2024	1	3,246,602	265.72	121,098			1,331					(60,715)		2,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2022	01/10/2024	5	3,651,326	265.06	136,235			1,686					(68,360)		3,022		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/11/2024	3	2,033,451	265.39	75,671			1,040					(37,954)		1,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2024	4	3,934,293	265.65	144,949			2,192					(72,745)		3,567		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/14/2022	01/12/2024	3	1,902,912	265.34	69,083			1,050					(34,848)		1,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2022	01/12/2024	2	2,097,985	264.46	77,229			1,175					(38,999)		1,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2022	01/17/2024	2	2,905,732	264.46	107,466			2,363					(53,896)		3,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/14/2022	01/16/2024	1	7,544,536	264.46	280,657			5,791					(140,907)		7,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2022	01/18/2024	4	2,151,165	263.16	76,605			1,802					(38,693)		2,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2022	01/19/2024	3	2,037,400	263.12	74,318			1,841					(37,333)		2,324		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2022	01/19/2024	3	2,052,039	262.2	76,081			1,892					(38,365)		2,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/21/2022	01/22/2024	1	5,003,090	262.2	186,115			5,376					(93,441)		6,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/21/2022	01/23/2024	1	2,928,933	262.2	108,956			3,293					(54,628)		3,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/25/2022	01/19/2024	2	214,249	262.28	7,761			193					(3,919)		244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/28/2022	01/24/2024	3	1,787,096	262.35	65,165			2,060					(32,699)		2,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2022	01/25/2024	3	2,206,390	261.65	80,608			2,658					(40,315)		2,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2022	01/26/2024	3	3,563,806	260.09	132,062			4,541					(66,299)		4,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/28/2022	01/26/2024	3	1,584,303	258.89	59,794			2,063					(30,115)		2,114		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/28/2022	01/29/2024	1	3,296,997	260.37	122,319			4,711					(61,412)		4,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/04/2022	01/26/2024	4	2,014,149	260.37	75,655			2,615					(38,177)		2,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/28/2022	01/30/2024	1	3,057,748	260.37	113,442			4,519					(56,877)		4,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/01/2022	01/31/2024	2	2,934,612	261.38	108,511			4,472					(54,410)		4,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/01/2022	02/01/2024	2	995,125	261.2	36,856			1,572					(18,507)		1,473		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161BSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	3	2,944,785	262.18	106,343			4,683					(53,412)		4,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024	3	1,895,614	261.32	69,581			3,072					(35,045)		2,850		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2024	2	1,834,270	260.12	67,883			3,357					(34,041)		2,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/04/2022	02/05/2024	1	6,665,815	260.12	245,969			11,842					(123,492)		10,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2022	02/02/2024	3	949,697	260.12	34,768			1,538					(17,545)		1,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	3	2,848,558	260.31	105,570			5,369					(52,966)		4,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	3	2,204,570	260.28	80,160			4,189					(40,236)		3,603		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024	3	3,136,451	261.24	110,113			5,910					(55,309)		5,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2022	02/09/2024	2	2,187,501	258.51	78,886			4,250					(39,777)		3,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2024	2	2,585,204	258.69	94,678			5,595					(47,488)		4,488		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	2	668,548	258.69	24,191			1,305					(12,210)		1,107		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2022	02/12/2024	1	3,445,574	258.69	126,797			7,325					(63,660)		5,913		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024	3	2,631,088	258.05	97,019			5,872					(48,550)		4,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2022	02/15/2024	3	2,123,620	258.16	78,203			4,838					(39,240)		3,769		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2024	3	1,499,925	258.74	54,027			3,438					(27,277)		2,691		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	2	1,610,194	258.64	59,517			3,782					(30,008)		2,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	4	5,394,567	258.74	196,114			12,518					(99,327)		9,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2024	2	1,417,092	258.74	51,716			3,624					(25,939)		2,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024	1	2,259,660	258.74	83,381			5,735					(41,863)		4,223		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161CSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2022	02/22/2024	3	2,052,264	258.19	74,969			5,359					(37,617)		3,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2022	02/23/2024	2	1,496,691	257.49	55,039			4,009					(27,606)		2,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2022	02/23/2024	2	1,694,091	257.88	63,030			4,609					(31,740)		3,258		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2022	02/27/2024	2	4,486,339	259.16	167,348			13,109					(83,942)		8,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2022	02/23/2024	3	633,976	259.16	24,105			1,767					(12,167)		1,219		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/25/2022	02/26/2024	1	6,313,738	259.16	232,346			17,897					(116,652)		12,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2022	02/28/2024	2	2,604,113	259.89	96,464			7,687					(48,374)		5,235		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/02/2022	03/01/2024	2	1,747,306	260.69	64,261			5,290					(32,182)		3,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2022	03/01/2024	4	3,494,234	260.11	124,411			10,270					(62,477)		7,142		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2022	03/01/2024	1	1,019,218	260.68	37,507			3,104					(18,883)		2,083		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2022	03/05/2024	1	3,274,328	261.88	120,823			10,622					(60,577)		6,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2022	03/06/2024	1	2,355,331	261.88	86,912			7,749					(43,515)		5,008		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/04/2022	03/04/2024	2	1,387,936	261.88	50,657			4,392					(25,445)		2,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2022	03/07/2024	4	2,471,176	261.36	88,774			8,046					(44,495)		5,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2022	03/08/2024	2	1,884,339	260.78	69,234			6,363					(34,666)		4,067		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/09/2022	03/08/2024	3	5,845,373	260.07	214,103			19,708					(107,362)		12,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2022	03/08/2024	2	1,252,428	259.85	44,799			4,143					(22,573)		2,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2022	03/13/2024	2	3,351,156	259.14	121,567			12,013					(60,898)		7,493		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/14/2022	03/11/2024	2	1,007,681	259.14	36,026			3,471					(18,098)		2,222		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161C$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2022	03/12/2024	1	6,814,937	259.14	250,108			24,392					(125,398)		15,134		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2022	03/14/2024	3	2,898,268	258.15	105,910			10,613					(53,066)		6,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/16/2022	03/15/2024	3	2,813,263	258.13	102,867			10,445					(51,519)		6,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2022	03/15/2024	3	5,112,340	257.79	187,386			19,059					(94,009)		11,587		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2022	03/15/2024	2	1,563,760	258.55	56,558			5,776					(28,489)		3,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2022	03/19/2024	1	3,573,259	258.16	130,424			13,974					(65,391)		8,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2022	03/18/2024	2	1,242,122	258.16	44,498			4,716					(22,354)		2,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2022	03/20/2024	2	2,629,965	258.16	95,531			10,356					(47,847)		6,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2022	03/21/2024	3	1,913,222	257.46	68,979			7,577					(34,572)		4,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/23/2022	03/22/2024	2	2,110,343	257.2	77,586			8,626					(38,872)		5,001		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2022	03/22/2024	2	3,560,325	257.61	129,992			14,472					(65,212)		8,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2022	03/22/2024	2	2,305,111	258.08	83,369			9,316					(41,979)		5,463		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2022	03/25/2024	2	1,076,747	257.61	38,111			4,407					(19,150)		2,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2022	03/26/2024	1	4,888,406	257.61	177,449			20,719					(88,968)		11,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/29/2022	03/27/2024	2	1,618,395	257.61	58,747			6,931					(29,418)		3,951		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/30/2022	03/28/2024	4	4,394,261	256.93	162,581			19,422					(81,482)		10,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/30/2022	03/28/2024	2	2,117,381	257.68	76,788			9,177					(38,503)		5,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2022	03/28/2024	2	3,373,464	258.2	122,089			14,613					(61,307)		8,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2022	03/28/2024	4	1,633,569	258.11	57,972			6,974					(29,257)		4,011		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2022	04/02/2024	1	4,829,000	257.67	174,810			22,091					(87,645)		12,188		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2022	04/03/2024	1	1,763,160	257.67	63,826			8,142					(31,957)		4,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2022	04/01/2024	3	1,057,372	257.67	37,500			4,700					(18,852)		2,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2022	04/04/2024	4	3,285,930	257.54	117,441			15,162					(58,697)		8,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	2	2,387,529	256.92	87,287			11,379					(43,720)		6,122		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	2	3,966,408	257.8	143,562			18,741					(72,007)		10,171		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/05/2024	3	851,264	258.32	30,716			4,032					(15,490)		2,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2022	04/08/2024	3	847,695	258.32	30,859			4,163					(15,507)		2,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2024	3	3,503,592	258.32	126,820			17,409					(63,543)		9,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2022	04/09/2024	2	6,080,864	258.32	219,507			29,851					(110,057)		15,914		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2024	3	2,723,530	258.24	100,096			13,875					(50,142)		7,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	2	2,010,193	259.23	73,008			10,217					(36,559)		5,339		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	3	4,856,156	259.84	175,175			24,552					(87,608)		12,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2022	04/15/2024	2	801,002	259	28,796			4,156					(14,448)		2,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2024	1	1,731,932	259	62,696			9,190					(31,348)		4,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	2	1,221,046	259	43,673			6,152					(21,924)		3,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024	1	4,670,932	259	169,088			24,586					(84,198)		12,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2022	04/18/2024	4	2,796,112	258.75	99,826			14,799					(50,015)		7,640		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	3	2,187,897	258.13	78,950			11,810					(39,432)		6,005		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161DSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	1	3,988,755	259.09	143,595			21,500					(71,995)		10,949		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	3	2,128,690	258.05	74,474			11,218					(37,564)		5,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024	1	5,081,751	256.26	182,435			28,318					(91,468)		14,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024	3	1,550,740	256.26	54,072			8,339					(27,177)		4,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2024	1	1,325,549	256.26	47,720			7,462					(23,893)		3,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/28/2022	04/25/2024	4	1,891,183	255.73	67,607			10,677					(33,788)		5,331		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	2	2,358,133	255.48	84,919			13,514					(42,524)		6,676		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	3	5,378,917	255.16	193,143			30,789					(96,880)		15,227		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2024	4	2,238,323	255.75	75,942			12,160					(38,261)		6,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024	1	3,249,697	253.48	116,989			19,418					(58,575)		9,394		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	2	2,024,976	253.48	71,893			11,769					(36,099)		5,805		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	1	5,110,199	253.48	183,456			30,240					(91,980)		14,711		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	05/02/2024	3	2,713,069	251.69	97,918			16,404					(49,077)		7,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	3	3,187,226	251.84	115,615			19,519					(57,924)		9,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	2	5,519,586	253.92	196,588			33,222					(98,301)		16,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2022	05/03/2024	5	1,781,281	252.31	62,878			10,688					(31,716)		5,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024	1	5,153,144	252.5	184,998			32,273					(92,753)		15,258		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	4	901,067	252.5	31,532			5,472					(15,851)		2,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	05/08/2024	1	2,335,437	252.5	84,076			14,762					(42,096)		6,942		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161E$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/11/2022	05/09/2024	3	2,680,922	251.85	95,159			16,850					(47,677)		8,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2022	05/10/2024	3	3,482,163	251.14	125,628			22,432					(62,981)		10,431		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/11/2022	05/10/2024	5	5,939,824	251.41	213,389			38,172					(107,176)		17,792		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2022	05/10/2024	3	854,743	251.22	30,880			5,540					(15,555)		2,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2022	05/15/2024	3	4,314,704	251.2	155,254			28,771					(77,789)		13,169		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2022	05/13/2024	4	877,952	251.2	31,724			5,811					(15,947)		2,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2022	05/14/2024	1	7,131,335	251.2	256,728			47,255					(128,717)		21,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2024	3	3,389,469	251.74	121,353			22,645					(60,774)		10,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2022	05/17/2024	4	3,515,769	251.34	124,231			23,386					(62,306)		10,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2022	05/17/2024	2	4,300,631	249.83	154,640			29,107		4			(77,328)		13,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/20/2022	05/17/2024	4	889,922	250.32	33,808			6,403					(17,058)		2,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/20/2022	05/22/2024	3	2,353,475	250.6	86,258			16,810		2			(42,991)		7,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/25/2022	05/20/2024	3	1,305,621	250.6	49,732			9,596					(25,019)		4,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/20/2022	05/21/2024	1	4,311,181	250.6	155,203			30,060		4			(77,814)		13,445		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2022	05/23/2024	3	1,424,949	251.18	52,389			10,283					(26,247)		4,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2022	05/24/2024	2	1,650,615	252.59	59,602			11,789					(29,882)		5,202		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2022	05/24/2024	4	2,472,270	252.48	88,369			17,512					(44,388)		7,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2022	05/24/2024	2	1,472,762	252.66	52,893			10,523					(26,672)		4,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/01/2022	05/24/2024	2	760,033	253.14	26,230			5,230					(13,258)		2,395		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/01/2022	05/30/2024	3	1,839,815	253.14	66,102			13,606					(32,889)		5,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/27/2022	05/29/2024	1	4,692,157	253.14	169,387			34,668					(84,926)		15,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/27/2022	05/28/2024	1	151,295	253.14	5,462			1,112					(2,742)		483		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2022	05/31/2024	3	2,305,509	252.25	82,939			17,199					(41,438)		7,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2022	05/31/2024	2	3,498,424	251.65	125,597			26,053		3			(62,977)		11,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2022	05/31/2024	2	910,956	252.43	31,044			6,478					(15,660)		2,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/04/2024	1	9,279,278	251.75	333,126			70,927		9			(167,021)		30,332		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/05/2024	2	3,270,106	251.75	117,086			25,061		3			(58,636)		10,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/03/2024	2	1,379,252	251.75	49,510			10,491		1			(24,865)		4,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2022	06/06/2024	3	1,181,213	251.29	40,614			8,766		1			(20,379)		3,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2022	06/07/2024	3	1,695,538	251.82	58,064			12,599		2			(29,018)		5,595		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/08/2022	06/07/2024	3	3,501,181	250.98	121,725			26,435		4			(61,069)		11,554		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2022	06/07/2024	4	757,951	249.81	23,912			5,219		2			(12,057)		2,501		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/11/2024	1	6,166,866	248.68	220,157			48,991		25			(109,778)		20,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/10/2024	3	495,028	248.68	15,910			3,528		1			(7,998)		1,649		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/12/2024	1	3,259,236	248.68	116,355			26,016		13			(57,939)		10,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2022	06/13/2024	4	2,169,347	245.65	76,878			17,321		2			(38,430)		7,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2022	06/14/2024	3	3,808,654	244.47	135,551			30,701		12			(67,707)		12,842		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2022	06/14/2024	3	3,949,245	245.4	140,113			31,775		5			(70,089)		13,317		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2022	06/14/2024	2	1,046,675	245.56	37,688			8,602		1			(19,029)		3,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2022	06/20/2024	2	1,718,451	245.38	61,276			14,378		4			(30,691)		5,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/17/2022	06/17/2024	5	1,330,667	245.38	48,643			11,335		2			(24,627)		4,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2022	06/18/2024	4	7,993,454	245.38	284,840			66,253		12			(143,090)		27,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	4	1,699,027	245.67	61,215			14,478		3			(30,635)		5,849		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2022	06/21/2024	3	2,960,869	246.44	105,397			24,912		2			(52,865)		10,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2022	06/21/2024	3	725,438	246.66	25,674			6,151					(13,054)		2,497		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2022	06/25/2024	1	6,845,834	246.87	244,396			59,085		6			(121,864)		23,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2022	06/24/2024	2	194,278	246.87	6,972			1,686					(3,517)		675		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2022	06/26/2024	2	2,079,907	246.87	74,216			18,022		2			(37,164)		7,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2022	06/27/2024	4	2,845,743	246.68	101,035			24,729		4			(50,709)		9,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2022	06/28/2024	3	2,667,192	246.43	94,658			23,270		7			(47,450)		9,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	4	5,761,103	246.72	204,237			50,257		10			(102,186)		20,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2022	06/28/2024	3	1,144,009	247.18	40,299			10,004		1			(20,399)		4,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/01/2022	07/03/2024	2	1,404,133	247.81	50,047			12,656		2			(25,105)		4,998		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/01/2022	07/02/2024	1	5,951,306	247.81	213,057			53,631		5			(106,237)		21,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/15/2022	07/01/2024	3	494,877	247.81	16,428			4,139					(8,300)		1,752		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2022	07/05/2024	4	3,450,765	247.14	122,696			31,332		11			(61,484)		12,350		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2022	07/05/2024	4	3,515,489	246.16	125,332			32,043		25			(62,880)		12,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161GS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2022	07/05/2024	4	1,675,921	245.79	58,949			15,159		16			(29,747)		5,998		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024	1	5,106,739	245.36	182,311			47,581		71			(90,906)		18,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/08/2024	3	308,607	245.36	10,810			2,827		4			(5,460)		1,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2024	2	2,256,970	245.36	80,351			21,068		37			(40,261)		8,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2022	07/11/2024	5	1,735,141	245.52	61,294			16,196		29			(30,705)		6,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024	3	2,648,958	245.61	94,261			24,966		43			(47,216)		9,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	3	4,934,796	245.26	174,174			46,257		97			(87,240)		17,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	6	1,264,121	244.95	45,285			12,147		29			(22,973)		4,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	4	1,372,453	244.98	49,375			13,383		32			(24,923)		5,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2024	1	2,151,446	244.98	76,807			20,861		61			(38,456)		7,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/16/2024	1	4,302,689	244.98	153,606			41,566		107			(77,014)		15,845		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2022	07/18/2024	6	3,142,729	244.89	112,100			30,654		99			(56,061)		11,632		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	2	2,202,918	244.46	78,925			21,672		88			(39,443)		8,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024	4	2,822,334	244.29	102,428			28,174		120			(51,417)		10,472		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2022	07/19/2024	4	895,462	245.35	32,526			9,001		24			(16,426)		3,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/24/2024	2	2,505,485	246.04	89,700			25,227		62			(44,675)		9,411		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/23/2024	1	5,305,649	246.04	189,942			53,226		125			(94,712)		19,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2022	07/22/2024	5	1,742,754	246.04	62,160			17,415		37			(31,312)		6,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2024	3	1,690,176	245.78	60,876			17,230		50			(30,529)		6,364		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2022	07/26/2024	5	3,218,533	245.76	114,973			32,681		103			(57,459)		12,148		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	3	2,955,414	246.13	105,993			30,162		81			(53,185)		11,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/26/2024	3	703,558	246.68	24,110			6,919		15			(12,201)		2,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	07/29/2024	2	780,575	246.52	26,969			7,808		19			(13,572)		2,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/31/2024	1	1,536,468	246.52	55,159			16,041		43			(27,617)		5,869		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/30/2024	1	4,123,212	246.52	148,023			42,902		110			(73,809)		15,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2024	1	515,829	246.42	18,467			5,396		15			(9,246)		1,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2024	5	1,785,930	245.41	61,554			18,123		87			(30,911)		6,853		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	08/02/2024	3	4,149,308	245.29	147,434			43,360		212			(73,955)		15,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/02/2024	4	1,506,884	245.73	52,130			15,490		65			(26,290)		5,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/06/2024	1	5,128,384	244.41	182,570			54,671		393			(91,036)		19,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	1	2,128,390	244.41	75,771			22,762		169			(37,730)		8,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024	2	369,147	244.41	13,461			4,035		27			(6,787)		1,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2024	7	2,611,230	244.69	93,532			28,290		200			(46,935)		10,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	2	1,836,662	244.55	65,369			19,819		150			(32,732)		7,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2022	08/09/2024	2	3,146,762	245.24	112,088			34,039		203			(56,061)		12,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2022	08/09/2024	2	891,585	245.12	31,449			9,598		60			(15,851)		3,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024	2	7,585,966	245.37	270,184			83,506		503			(134,732)		29,846		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/12/2024	2	551,923	245.37	18,961			5,861		35			(9,550)		2,167		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/14/2024	2	2,662,158	245.37	94,968			29,444		185			(47,303)		10,497		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2022	08/15/2024	5	2,273,640	245.93	79,216			24,710		136			(39,733)		8,985		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2022	08/16/2024	4	3,812,869	245.85	130,366			40,882		249			(65,265)		15,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	4	7,233,970	245.52	253,941			79,577		526			(127,393)		28,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2022	08/16/2024	4	1,291,877	245.8	43,272			13,657		86			(21,749)		5,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/20/2024	1	5,107,392	245.52	181,312			57,781		403			(90,905)		20,403		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	3	2,601,788	245.52	85,793	1,047		27,867		216			(43,339)		10,416		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	2	1,190,339	245.52	41,630			13,234		90			(20,910)		4,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	08/22/2024	7	2,681,274	244.28	91,978			29,642		338			(46,237)		10,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	08/23/2024	7	2,476,045	244.12	84,046			27,201		338			(42,129)		9,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	6	4,079,066	243.92	141,237			45,697		591			(70,976)		16,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2022	08/23/2024	4	1,383,226	244.36	47,827			15,509		175			(24,088)		5,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	1	3,552,690	242.6	125,765			41,288		827			(62,711)		14,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2024	1	2,576,523	242.6	91,209			30,028		628			(45,667)		10,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	08/26/2024	3	774,777	242.6	27,134			8,908		172			(13,661)		3,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2022	08/29/2024	5	2,270,533	242.25	77,643			25,756		621			(39,008)		9,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	3	3,455,575	241.24	121,370			40,314		1,249			(60,638)		14,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	3	3,592,897	240.87	125,211			41,683		1,430			(62,686)		14,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	08/30/2024	3	740,016	241.11	25,257			8,471		277			(12,776)		3,019		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2022	08/30/2024	2	812,885	241.03	26,987			9,079		310			(13,694)		3,316		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/05/2024	1	1,230,199	241.03	43,549			14,815		506			(21,804)		5,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/04/2024	2	6,837,975	241.03	239,440			81,295		2,754			(119,329)		28,182		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/03/2024	1	368,048	241.03	13,029			4,409		145			(6,541)		1,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2022	09/06/2024	4	1,717,268	240.22	57,704			19,792		883			(29,013)		7,106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2022	09/06/2024	4	3,379,442	241.77	116,835			40,007		1,171			(58,645)		13,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2022	09/06/2024	3	1,584,886	241.55	44,507			15,436		581			(22,627)		6,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2022	09/09/2024	3	1,220,489	241.45	41,267			14,333		470			(20,760)		5,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/10/2024	1	5,280,948	241.45	186,417			64,785		2,053			(92,954)		22,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/11/2024	1	2,057,904	241.45	72,644			25,311		818			(36,372)		8,600		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2022	09/12/2024	3	2,012,001	241.89	64,905			22,763		728			(32,582)		8,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2022	09/13/2024	5	3,900,504	239.17	134,715			47,361		2,821			(67,328)		16,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2022	09/13/2024	2	3,748,180	239.01	130,484			45,902		2,815			(65,446)		15,726		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/13/2024	4	1,722,557	238.02	56,581			20,036		1,630			(28,567)		7,227		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/17/2024	1	7,041,638	238.11	246,457			88,020		6,796			(122,892)		29,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/18/2024	1	1,739,680	238.11	61,063			21,862		1,700			(30,573)		7,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/16/2024	3	1,202,011	238.11	40,899			14,589		1,145			(20,559)		5,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/25/2023	09/19/2024	9	2,947,624	237.85	97,387	363		35,303		3,102			(48,863)		12,510		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2022	09/20/2024	4	7,826,067	237.27	272,919			98,500		9,517			(136,325)		33,279		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2022	09/20/2024	4	3,776,815	236.72	130,339			47,134		5,163			(65,223)		16,060		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2022	09/20/2024	2	1,935,335	235.76	67,116			24,370		3,223			(33,641)		8,230		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/24/2024	2	5,219,168	235.05	181,690			66,652		10,245			(90,622)		22,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2022	09/25/2024	2	1,923,431	235.05	66,688			24,519		3,825			(33,217)		8,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	1	915,766	235.05	31,869			11,660		1,777			(16,000)		3,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2024	3	3,470,973	234.25	120,104			44,391		8,149			(60,045)		14,926		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2022	09/27/2024	5	6,416,168	234.01	221,856			82,341		15,944			(111,313)		27,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	1	4,192,205	235.4	146,308			54,263		7,955			(73,154)		18,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2022	09/27/2024	2	2,037,330	234.75	70,367			26,238		4,387			(35,470)		8,777		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2022	10/01/2024	2	4,191,422	234.4	146,932			55,313		9,891			(73,683)		18,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2022	09/30/2024	2	2,071,917	234.4	72,198			27,120		4,834			(36,259)		8,976		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2022	10/02/2024	1	3,634,655	234.4	126,849			47,851		8,705			(63,512)		15,803		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2022	10/03/2024	7	3,691,407	235.2	123,959	1,660		47,772		7,668			(62,942)		16,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2022	10/04/2024	4	8,628,170	235.47	299,037			113,685		17,185			(149,362)		37,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2022	10/04/2024	2	4,038,140	235.04	140,359			53,428		8,722			(70,187)		17,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2022	10/04/2024	4	1,193,259	234.23	40,740			15,614		3,003			(20,574)		5,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2022	10/08/2024	1	7,244,471	233.68	252,108			97,445		20,615			(125,709)		31,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2022	10/07/2024	3	3,438,241	233.68	119,455			46,080		9,726			(60,069)		15,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2022	10/09/2024	1	3,689,765	233.68	128,404			49,739		10,601			(63,939)		16,245		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2022	10/10/2024	3	4,170,579	233.56	145,069			56,329		12,429			(72,451)		18,394		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2022	10/11/2024	4	6,063,867	233.64	209,578			81,705		17,988			(104,713)		26,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2022	10/11/2024	4	5,803,176	233.83	200,132			78,115		16,629			(100,394)		25,640		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2022	10/11/2024	3	1,404,184	232.78	48,354			18,951		4,861			(24,356)		6,204		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/14/2024	5	2,789,689	232.49	96,587			38,209		10,289			(48,594)		12,390		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/16/2024	1	2,701,108	232.49	93,458			37,050		10,133			(46,793)		12,038		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/15/2024	1	4,654,301	232.49	161,039			63,708		17,290			(80,299)		20,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2022	10/17/2024	4	5,047,193	232.85	174,347			69,412		17,905			(87,124)		22,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2022	10/18/2024	3	8,969,821	232.91	310,108			123,822		31,789			(154,884)		40,114		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2022	10/18/2024	3	4,582,765	232.13	159,324			63,737		18,575			(79,715)		20,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2022	10/18/2024	4	1,663,843	231.68	58,628			23,563		7,276			(29,555)		7,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2022	10/21/2024	4	3,516,408	232.57	121,725			49,242		13,353			(60,808)		15,806		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2022	10/22/2024	1	4,457,625	232.57	154,234			62,499		17,085			(76,906)		20,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2022	10/23/2024	1	1,312,054	232.57	45,397			18,433		5,071			(22,730)		5,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2022	10/24/2024	4	4,335,587	232.54	150,151			61,229		16,990			(75,037)		19,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2022	10/25/2024	4	9,620,512	232.79	333,068			136,175		36,448			(166,325)		43,537		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2022	10/25/2024	3	6,244,690	233.13	216,134			88,498		22,321			(108,098)		28,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2022	10/25/2024	4	1,689,605	233.67	57,557			23,672		5,499			(28,995)		7,646		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2022	10/29/2024	1	4,448,421	232.94	154,360			64,034		16,758			(76,969)		20,265		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2022	10/30/2024	1	1,615,572	232.94	56,060			23,301		6,141			(28,069)		7,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2022	10/28/2024	3	4,599,339	232.94	159,080			65,874		17,175			(79,454)		20,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2022	10/31/2024	4	5,159,903	232.4	177,352			73,992		21,634			(88,839)		23,584		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2022	11/01/2024	2	6,746,203	232.07	232,910			97,460		30,073			(116,304)		30,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2022	11/01/2024	4	5,489,978	231.85	185,925	2,792		79,215		25,354			(94,479)		25,134		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/01/2024	4	3,192,430	230.94	109,909			46,250		17,018			(55,053)		14,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/06/2024	1	2,074,231	231.25	71,561			30,431		10,824			(35,634)		9,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2022	11/04/2024	3	4,178,542	231.25	144,041			61,030		21,482			(71,937)		19,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/05/2024	1	4,458,819	231.25	153,829			65,293		23,128			(76,704)		20,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2022	11/07/2024	2	4,869,043	230.7	168,518			71,905		27,793			(84,390)		22,508		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	3	10,865,242	231.13	376,556			161,224		58,521			(188,045)		50,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2022	11/08/2024	2	6,620,014	231.4	229,958			98,970		34,214			(114,989)		30,652		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/08/2024	2	3,256,350	233.3	112,834			48,624		12,457			(56,884)		15,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/11/2024	1	4,108,748	233.1	142,574			61,775		16,359			(71,189)		19,115		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/13/2024	2	3,025,413	233.1	105,206			45,763		12,247			(52,692)		14,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/12/2024	1	6,351,952	233.1	221,048			95,949		25,504			(110,222)		29,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2022	11/14/2024	2	2,332,598	232.81	81,087			35,377		9,966			(40,495)		10,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2022	11/15/2024	3	9,470,568	233.06	328,277			143,681		39,175			(163,936)		44,338		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/16/2022	11/15/2024	3	4,471,829	233.08	153,857			67,471		18,440			(77,200)		20,936		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	1	3,298,931	232.52	114,143			50,223		14,849			(57,465)		15,444		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2022	11/18/2024	3	5,394,469	232.14	186,201			82,503		26,002			(93,037)		25,373		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2024	1	3,352,103	232.14	116,318			51,697		16,406			(58,239)		15,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/19/2024	1	4,101,566	232.14	142,324			63,147		19,950			(71,358)		19,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2022	11/21/2024	3	5,639,979	231.92	195,125			87,078		28,702			(97,500)		26,651		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	2	7,877,543	231.88	272,750			122,162		40,607			(136,197)		37,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	2	5,715,096	232.1	197,742			88,919		28,495			(98,879)		27,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/26/2024	1	5,320,567	232.13	184,624			83,689		26,832			(92,060)		25,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2024	2	1,346,087	232.13	46,600			21,167		6,826			(23,341)		6,419		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	1	1,017,214	232.13	35,297			15,974		5,102			(17,722)		4,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	4	3,833,408	231.97	133,107			60,591		19,909			(66,804)		18,280		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	1	7,350,022	231.91	255,046			116,502		38,787			(127,348)		35,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	2	4,558,567	232.86	157,909			72,237		20,867			(78,957)		21,803		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2022	11/29/2024	5	3,647,813	233.7	126,005			57,930		14,669			(63,497)		17,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	3	3,810,284	233.55	131,846			60,947		15,833			(65,860)		18,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	1	2,185,192	233.55	76,045			35,258		9,232			(37,867)		10,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2023	12/03/2024	2	4,453,569	233.55	153,219	1,492		71,677		18,665			(77,142)		21,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/07/2022	12/05/2024	3	6,991,270	232.46	243,626			113,321		35,036			(121,679)		33,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/06/2024	4	11,819,548	232.61	388,597			181,333		58,421			(194,089)		57,122		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161K$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2022	12/06/2024	3	5,696,337	233.27	188,364			88,027		25,506			(94,218)		27,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2022	12/06/2024	3	3,100,224	233.04	105,949			49,697		14,372			(53,351)		14,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2022	12/09/2024	3	4,147,601	232.62	140,865			66,490		20,629			(70,755)		20,133		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2022	12/10/2024	1	4,660,625	232.62	157,529			74,437		23,334			(78,549)		22,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2022	12/11/2024	1	2,498,432	232.62	84,447			39,965		12,584			(42,051)		12,163		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2022	12/12/2024	3	4,579,482	232.82	160,506			76,199		22,549			(80,163)		22,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/14/2022	12/13/2024	2	11,373,910	233.9	401,181			190,968		48,078			(200,325)		55,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2022	12/13/2024	2	6,732,876	233.67	251,342			119,808		29,465			(125,673)		32,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/13/2024	2	2,547,064	232.72	93,218			44,622		12,817			(46,937)		12,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/17/2024	1	2,519,074	232.41	88,420			42,631		13,420			(44,089)		12,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/18/2024	1	3,101,259	232.41	108,854			52,561		16,671			(54,502)		15,249		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/16/2024	2	4,680,970	232.41	163,627			78,790		24,796			(81,733)		22,952		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2022	12/19/2024	3	4,481,351	231.75	155,916			75,557		26,600			(77,902)		22,067		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2022	12/20/2024	3	9,164,606	231.69	316,100	3,835		155,457		55,155			(159,734)		45,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2022	12/20/2024	4	4,441,595	232.95	153,970			74,908		22,394			(77,236)		21,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2022	12/20/2024	3	3,543,910	232.32	123,470			60,393		19,537			(61,848)		17,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2022	12/26/2024	2	4,971,740	232.58	172,972			85,428		26,850			(86,615)		24,722		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/23/2024	1	979,893	232.58	34,100			16,768		5,244			(17,144)		4,852		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2022	12/27/2024	2	5,301,131	232.35	182,707			90,493		29,691			(91,496)		26,396		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161K$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	4	13,755,634	231.56	472,665	5,118		237,001		85,929			(238,904)		68,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2023	12/27/2024	3	3,109,087	232.1	104,282	2,369		53,196		18,028			(53,411)		15,481		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/02/2025	2	2,676,037	231.3	89,917	3,325		46,945		17,624			(46,360)		13,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024	1	7,621,224	231.3	264,456			132,774		49,913			(131,867)		38,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024	2	5,192,023	231.3	149,987	30,040		90,282		33,840			(89,849)		25,960		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2023	01/03/2025	3	3,565,457	231.26		122,383		61,882		23,699			(60,503)		17,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/03/2025	3	10,738,802	231.93		372,399		188,294		65,131			(184,119)		53,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/03/2025	2	2,834,126	230.41		100,489		51,017		21,110			(49,614)		14,248		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	2	4,502,449	233.27		156,653		79,944		22,830			(76,929)		22,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	1	1,703,548	233.27		59,454		30,420		8,735			(29,119)		8,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	1	4,311,620	233.27		150,044		76,671		21,980			(73,587)		21,793		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2023	01/09/2025	5	4,319,506	233.02		150,218		77,244		23,039			(73,030)		21,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	2	9,150,043	232.88		319,372		164,307		50,022			(155,077)		46,434		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	01/10/2025	3	4,141,942	233.41		137,122		71,018		21,033			(66,126)		21,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2023	01/10/2025	4	4,645,832	233.53		161,535		83,721		23,203			(78,160)		23,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	2	5,137,513	233.36		178,969		93,198		26,483			(86,119)		26,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2025	2	1,500,149	233.36		51,447		26,903		7,842			(24,634)		7,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025	1	2,761,439	233.36		96,374		50,242		14,300			(46,344)		14,088		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	1	2,823,786	233.36		98,550		51,441		14,691			(47,326)		14,425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	2	5,512,328	233.15		192,073		100,650		29,843			(91,436)		28,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	2	12,553,801	231.9		437,993		229,870		80,549			(208,182)		64,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	1	3,076,748	231.8		107,379		56,577		20,007			(50,964)		15,758		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	1	6,430,225	232.15		225,058		119,475		40,448			(105,928)		33,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	2	3,627,979	232.15		126,240		66,619		22,508			(59,814)		18,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025	1	331,638	232.15		11,574		6,137		2,074			(5,455)		1,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	3	5,266,481	232.09		184,498		98,218		33,557			(86,296)		27,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	3	8,334,456	232.53		291,117		155,362		50,331			(135,787)		43,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	4	6,140,999	232.87		210,935		112,811		35,422			(98,149)		31,739		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/24/2025	3	2,033,024	232.6		69,935		37,538		12,162			(32,497)		10,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	1	1,527,435	232.17		53,307		28,811		9,831			(24,581)		7,945		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	2	3,903,247	232.17		136,113		73,399		24,896			(62,924)		20,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	1	3,289,975	232.17		114,820		61,984		21,070			(53,018)		17,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025	2	7,614,886	230.9		267,168		144,791		58,126			(122,408)		39,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	2	10,921,756	231.83		381,389		207,176		74,262			(174,258)		56,952		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	4	9,909,693	233.29		340,442		185,339		55,506			(155,163)		51,675		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	2	3,418,337	231.9		117,846		64,373		23,032			(53,665)		17,825		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	1	6,441,754	228.95		224,817		123,526		63,491			(101,659)		33,760		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	1	2,247,031	228.95		78,421		43,137		22,240			(35,413)		11,791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	3	4,218,302	228.95		145,477		79,879		41,419			(65,795)		22,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2025	3	5,763,986	228.19		199,996		110,321		62,582			(89,703)		30,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/07/2025	5	8,564,670	228.29		296,389		163,899		92,158			(132,553)		45,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	4	3,801,749	228.02		131,433		72,812		42,212			(58,650)		19,999		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	5	4,852,930	227.44		168,192		93,579		57,589			(74,833)		25,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2025	1	1,085,113	227.59		37,653		21,074		12,822			(16,644)		5,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	2	4,155,442	227.59		144,234		80,638		48,908			(63,837)		21,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/10/2025	4	3,994,460	227.59		133,451		74,929		46,826			(58,723)		21,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025	4	5,398,402	227.98		184,217		103,401		61,146			(80,847)		28,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	4	7,780,426	227.28		267,954		150,726		95,725			(117,285)		41,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	3	6,458,930	226.68		222,632		125,433		84,940			(97,271)		34,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	1	3,100,574	226.41		106,970		60,577		42,004			(46,662)		16,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	1	2,721,383	226.51		94,160		53,676		36,805			(40,721)		14,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2023	02/14/2025	2	3,986,084	226.51		136,153		77,220		53,409			(59,247)		21,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	1	2,339,845	226.51		80,959		46,103		31,543			(35,060)		12,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2023	02/20/2025	5	2,319,730	226.51		72,523		41,484		31,518			(31,121)		12,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	3	9,481,660	225.05		325,726		186,419		150,954			(139,381)		50,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	3	5,571,629	224.49		191,950		110,002		94,000			(82,009)		29,812		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	2	4,063,669	224.62		136,993		78,814		67,686			(58,424)		21,744		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2023	02/26/2025	2	2,331,320	223.03		80,023		46,338		45,927			(33,814)		12,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	1	5,113,852	223.03		175,916		101,732		100,523			(74,500)		27,493		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2023	02/24/2025	2	2,065,127	223.03		70,810		40,926		40,501			(29,993)		11,089		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	1	6,297,782	223.22		216,644		125,707		122,052			(90,984)		33,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	4	11,386,388	222.77		391,308		227,798		231,039			(163,615)		61,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	02/28/2025	2	6,456,030	223.06		221,584		129,060		127,376			(92,576)		34,832		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	02/28/2025	2	2,313,695	223.42		79,585		46,547		44,073			(33,184)		12,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	1	1,570,173	224.35		54,014		31,786		27,514			(22,328)		8,521		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	5	3,750,887	224.35		125,746		75,287		65,343			(50,670)		20,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	1	2,424,755	224.35		83,412		49,039		42,380			(34,527)		13,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/06/2025	4	5,993,386	223.97		202,344		119,602		109,301			(82,805)		32,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	3	7,242,127	222.21		248,254		146,797		156,873			(101,526)		39,394		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	4	5,972,764	222.11		207,592		122,999		130,596			(84,671)		32,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/07/2025	2	3,501,648	222.1		120,721		71,773		76,636			(49,176)		19,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	1	1,887,339	223.29		65,302		39,056		37,181			(26,370)		10,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2023	03/10/2025	5	4,012,970	223.29		129,621		80,849		78,721			(48,963)		21,905		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	1	4,776,791	223.29		165,277		98,758		93,917			(66,833)		26,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2023	03/13/2025	3	4,574,120	225.59		159,784		95,806		71,890			(64,022)		25,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/23/2023	03/14/2025	4	9,809,578	225.1		344,091		206,817		162,524			(137,387)		53,791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/16/2023	03/14/2025	4	3,242,852	225.66		113,086		68,356		50,757			(44,774)		17,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/14/2025	4	3,443,061	225.58		123,291		74,587		54,333			(48,944)		18,880		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2025	1	2,404,732	226.79		84,406		51,247		33,719			(33,324)		13,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/17/2025	3	3,721,700	226.79		130,535		79,195		52,014			(51,578)		20,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2025	1	1,419,802	226.79		49,835		30,284		19,976			(19,648)		7,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2023	03/20/2025	3	3,704,281	226.72		128,752		78,511		52,656			(50,309)		20,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2025	3	7,986,488	225.66		279,911		170,954		126,918			(109,042)		44,141		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2023	03/21/2025	2	5,173,174	226.63		182,091		111,380		74,430			(70,816)		28,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2023	03/21/2025	2	4,236,873	227.45		148,361		91,071		55,948			(57,580)		23,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/26/2025	2	1,871,952	227.23		65,328		40,340		25,518			(25,104)		10,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2025	1	2,705,730	227.23		95,242		58,741		36,776			(36,691)		15,022		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2023	03/24/2025	3	2,613,424	227.23		90,726		55,931		35,405			(34,945)		14,493		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/27/2025	3	5,309,830	226.35		186,309		115,274		79,511			(71,095)		29,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2025	3	10,698,380	226.34		374,001		232,075		160,785			(142,056)		59,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/29/2023	03/28/2025	2	6,507,870	226.19		227,327		141,191		99,310			(86,244)		36,250		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/28/2025	2	2,790,835	226.37		97,381		60,725		41,815			(36,856)		15,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/01/2025	1	2,678,853	226.38		93,760		58,729		40,406			(35,224)		14,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/31/2025	4	3,772,894	226.38		132,820		83,185		56,691			(49,848)		21,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/02/2025	1	1,335,570	226.38		46,745		29,304		20,211			(17,537)		7,480		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/03/2025	3	6,104,211	226.82		215,387		135,376		88,565			(80,103)		34,226		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/04/2025	4	5,793,928	227.75		199,626		126,164		76,588			(73,575)		32,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/04/2025	3	3,596,222	227.97		125,599		79,283		46,457			(46,384)		20,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/07/2025	3	2,200,264	227.76		75,739		48,123		29,199			(27,728)		12,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2025	1	2,405,259	227.76		84,665		53,772		32,020			(31,071)		13,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2023	04/04/2025	2	3,639,045	227.76		127,452		80,698		48,053			(47,015)		20,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/09/2025	1	2,042,152	227.76		71,884		45,691		27,257			(26,344)		11,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2023	04/10/2025	2	3,463,731	226.89		121,339		77,417		50,665			(43,968)		19,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2023	04/11/2025	2	7,331,100	227		257,218		164,460		106,453			(92,855)		41,462		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2023	04/11/2025	4	5,950,837	227.25		208,496		133,535		84,246			(75,080)		33,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/13/2023	04/11/2025	2	2,914,275	227.67		101,323		65,134		39,518			(36,408)		16,482		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2025	1	2,211,929	226.55		77,418		50,019		33,882			(27,566)		12,577		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2025	1	4,770,809	226.55		166,978		107,802		72,973			(59,537)		27,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/17/2023	04/14/2025	2	622,691	226.55		21,645		13,969		9,502			(7,713)		3,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	4	6,461,124	226.25		224,922		145,688		102,097			(79,341)		36,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/20/2023	04/17/2025	5	7,260,852	226.3		250,101		162,404		114,170			(87,810)		41,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/20/2023	04/17/2025	2	4,335,053	225.74		151,169		98,174		72,005			(53,076)		24,675		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/17/2025	2	3,047,767	226.21		105,531		68,812		48,350			(36,952)		17,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/22/2025	1	5,618,286	225.64		196,078		128,474		94,899			(68,038)		32,147		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/23/2025	1	1,062,605	225.64		37,191		24,386		18,002			(12,888)		6,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/21/2025	2	4,491,777	225.64		156,982		102,791		75,672			(54,523)		25,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2023	04/24/2025	2	4,193,687	226.08		147,775		97,155		68,273			(50,684)		24,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2023	04/25/2025	2	8,213,737	226.39		288,038		189,679		130,090			(98,496)		47,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	3	4,974,823	225.68		172,006		113,612		84,391			(58,470)		28,554		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/25/2025	3	3,449,397	225.85		121,533		80,492		57,568			(41,312)		19,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	2	3,701,347	226.57		128,596		85,455		57,822			(43,395)		21,311		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/30/2025	1	2,546,037	226.57		89,111		59,285		39,955			(30,028)		14,689		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2025	1	3,810,977	226.57		133,384		88,679		59,696			(45,008)		21,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/01/2025	3	3,461,054	225.93		121,942		81,481		57,940			(40,541)		19,989		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	05/02/2025	3	9,668,924	226.42		336,425		225,209		154,700			(111,373)		55,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2023	05/02/2025	2	3,818,267	226.55		134,536		90,025		60,326			(44,591)		22,075		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/02/2025	3	3,322,981	227.44		116,256		78,132		48,117			(38,389)		19,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2023	05/05/2025	2	3,076,215	227.28		107,598		72,529		45,471			(35,302)		17,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/07/2025	1	2,255,061	227.28		79,378		53,572		33,549			(25,990)		13,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2025	1	3,972,180	227.28		139,424		94,034		58,937			(45,713)		23,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/08/2025	2	5,019,313	226.66		175,388		118,664		79,616			(56,809)		29,197		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/09/2025	3	7,632,993	226.47		267,206		181,304		123,659			(86,033)		44,445		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/11/2023	05/09/2025	3	4,855,835	227.2		169,848		115,306		73,315			(54,654)		28,274		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/11/2023	.05/09/2025	3	4,830,773	226.81		166,074		113,281		75,748			(53,179)		28,128		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/16/2023	.05/12/2025	2	2,143,581	225.82		74,540		50,972		37,050			(23,730)		12,519		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2023	.05/14/2025	1	1,772,609	225.82		62,396		42,710		30,789			(19,834)		10,373		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2023	.05/13/2025	1	3,820,192	225.82		134,089		91,726		66,221			(42,681)		22,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/15/2023	.05/15/2025	2	4,553,522	226.03		156,066		107,075		77,780			(49,071)		26,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/16/2023	.05/16/2025	2	7,092,232	224.55		246,738		169,654		139,260			(77,253)		41,587		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/16/2025	4	5,076,672	223.22		176,264		121,925		112,173			(54,755)		29,768		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2023	.05/16/2025	2	4,566,193	224.39		147,401		101,877		90,961			(45,881)		26,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/20/2025	1	4,287,816	223.12		150,074		104,103		95,932			(46,334)		25,243		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/19/2025	2	2,361,730	223.12		82,325		57,086		52,787			(25,414)		13,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/21/2025	1	2,607,356	223.12		91,257		63,342		58,433			(28,137)		15,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/22/2023	.05/22/2025	3	3,841,733	223.04		132,976		92,522		86,825			(40,526)		22,661		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/23/2023	.05/23/2025	2	9,073,230	222.21		316,077		220,265		220,584			(95,983)		53,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/25/2023	.05/23/2025	2	7,010,949	221.22		243,779		170,117		185,171			(73,800)		41,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/20/2023	.05/23/2025	4	2,708,779	219.73		95,296		67,165		80,737			(28,441)		15,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/28/2025	1	3,638,130	220.33		126,607		89,216		103,781			(37,827)		21,587		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/27/2025	1	1,346,717	220.33		46,731		32,911		38,352			(13,981)		7,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2023	.05/29/2025	2	1,207,120	220.33		42,038		29,645		34,484			(12,530)		7,169		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/23/2025	2	4,642,272	220.33		160,668		112,910		131,862			(48,252)		27,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	05/30/2025	3	4,489,502	220.38		157,081		111,011		127,928			(46,175)		26,690		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2023	05/30/2025	2	12,574,445	220.53		443,393		313,896		353,999			(129,904)		74,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	05/30/2025	2	3,192,413	221.74		111,820		79,461		81,385			(32,641)		18,979		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2023	06/02/2025	3	3,718,414	222.16		129,491		92,291		91,814			(37,501)		22,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	06/04/2025	2	2,449,466	222.16		84,981		60,636		60,784			(24,548)		14,632		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2023	06/03/2025	2	2,927,475	222.16		101,893		72,643		72,472			(29,502)		17,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2023	06/05/2025	4	4,147,187	222.28		144,086		103,011		102,082			(41,165)		24,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2023	06/06/2025	2	8,863,454	222.32		308,234		220,715		217,884			(87,701)		53,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2023	06/06/2025	2	4,605,618	221.62		160,418		115,051		119,959			(45,480)		27,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/06/2025	2	2,305,884	222.77		79,495		57,263		54,583			(22,438)		13,801		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/10/2025	1	2,442,338	222.5		84,749		61,234		59,406			(23,734)		14,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/11/2025	1	2,108,292	222.5		73,158		52,886		51,387			(20,460)		12,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2023	06/09/2025	5	4,095,125	222.5		142,565		103,033		99,401			(39,867)		24,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/12/2025	3	4,147,411	222.49		142,992		103,607		101,357			(39,473)		24,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/13/2025	2	12,123,131	222.13		421,495		305,899		305,654			(115,880)		73,043		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2023	06/13/2025	2	4,564,740	222.52		159,038		115,619		111,433			(43,559)		27,503		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2023	06/13/2025	3	2,328,737	223.9		69,746		52,343		50,587			(17,665)		14,031		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2023	06/18/2025	2	7,378,253	223.39		254,438		186,661		168,675			(68,664)		44,664		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/17/2025	1	4,708,155	223.39		162,902		119,432		107,463			(44,064)		28,474		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	2	2,381,712	223.39		82,194		60,234		54,203			(22,249)		14,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	2	6,180,902	222.53		213,806		157,212		152,023			(56,731)		37,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	2	7,952,415	222.45		274,019		201,812		196,882			(72,426)		48,229		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/20/2025	2	2,032,727	221.67		69,990		51,750		53,615			(18,429)		12,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	2	2,626,636	221.24		91,188		67,624		71,970			(23,776)		15,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	1	3,602,242	221.24		124,638		92,451		98,851			(32,522)		21,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2025	1	2,062,084	221.24		71,348		52,948		56,606			(18,591)		12,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2023	06/26/2025	2	6,157,759	221.57		212,965		158,381		165,055			(54,726)		37,553		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	3	8,209,626	221.56		283,836		211,443		220,483			(72,593)		50,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	2	5,399,308	221.32		185,719		138,576		147,803			(47,303)		32,958		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	2	2,307,134	220.44		79,673		59,686		67,681			(20,212)		14,083		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	1	4,857,468	221.17		167,583		126,090		135,207			(42,125)		29,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2023	06/30/2025	3	3,227,718	221.17		108,454		82,095		89,653			(26,722)		19,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025	1	657,841	221.17		22,696		17,084		18,328			(5,697)		4,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	3	5,613,246	221.38		192,090		144,896		154,686			(47,507)		34,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	2	5,779,939	220.7		197,121		148,904		167,320			(48,386)		35,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	2	3,498,079	219.14		120,213		91,165		114,069			(29,383)		21,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2025	1	1,803,580	219.52		62,224		47,351		57,380			(15,046)		11,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2023	07/07/2025	2	3,445,530	219.52		118,918		90,481		109,424			(28,721)		21,224		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/09/2025	1	2,593,929	219.52		89,491		68,131		82,669			(21,610)		16,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2023	07/10/2025	2	6,704,162	219.79		232,387		177,264		209,541			(55,290)		41,409		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2023	07/11/2025	3	4,576,172	220.55		161,757		123,692		135,255			(38,231)		28,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/13/2023	07/11/2025	4	4,936,098	222.17		168,637		129,266		128,557			(39,505)		30,516		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/13/2023	07/11/2025	2	3,161,812	223.26		108,897		83,677		75,417			(25,531)		19,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/14/2025	2	3,659,231	222.71		126,376		97,368		91,637			(29,324)		22,683		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2025	1	2,977,776	222.71		103,031		79,396		74,709			(23,928)		18,475		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/16/2025	1	2,499,817	222.71		86,494		66,680		62,699			(20,060)		15,523		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	07/17/2025	4	3,971,559	222.56		136,977		105,856		101,071			(31,229)		24,684		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2025	4	4,828,098	222.29		164,712		127,804		125,708			(37,057)		30,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/20/2023	07/18/2025	3	2,199,848	222.59		74,363		57,837		55,930			(16,605)		13,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/20/2023	07/18/2025	3	3,473,237	222.59		118,299		92,163		88,306			(26,473)		21,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/21/2025	2	3,261,479	222.76		112,844		88,023		82,077			(25,122)		20,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/23/2025	1	2,650,513	222.76		91,708		71,580		67,021			(20,393)		16,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/22/2025	1	3,449,458	222.76		119,006		92,851		86,936			(26,500)		21,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/24/2025	3	4,465,678	223.22		154,100		120,521		109,013			(33,706)		27,927		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/25/2025	4	4,229,027	223.3		144,891		113,559		102,722			(31,475)		26,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/25/2025	2	4,195,772	223.9		143,093		112,262		97,084			(30,961)		26,262		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/27/2023	07/25/2025	2	2,757,473	221.97		95,783		75,450		74,373			(20,616)		17,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/29/2025	2	2,573,164	223.35		88,599		69,984		62,542			(18,871)		16,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/30/2025	1	1,436,269	223.35		49,551		39,152		34,984			(10,546)		9,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/28/2025	2	2,851,055	223.35		98,321		77,636		69,182			(20,960)		17,892		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2025	3	6,131,612	223.29		209,691		166,003		150,125			(43,858)		38,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/01/2025	2	4,686,511	222.33		159,642		126,609		123,976			(33,161)		29,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/01/2025	2	3,156,850	221.37		108,801		86,394		89,881			(22,502)		19,880		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/01/2025	2	2,790,563	220.89		95,997		76,543		82,383			(19,743)		17,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2025	1	661,167	220.86		22,876		18,295		19,686			(4,650)		4,182		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/04/2025	2	2,391,117	220.86		82,774		66,169		70,942			(16,817)		15,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2025	1	3,180,604	220.86		110,049		87,979		94,486			(22,401)		20,099		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/07/2025	3	5,160,368	221.12		177,482		142,216		150,669			(35,413)		32,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/08/2025	1	3,586,074	220.42		124,078		99,569		110,424			(24,612)		22,719		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/08/2025	3	6,178,530	220.47		212,347		170,675		189,551			(41,859)		39,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR161R$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	2	2,579,262	220.18		88,369		71,320		80,840			(17,319)		16,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/11/2025	3	3,246,683	219.57		111,138		89,913		106,759			(21,540)		20,622		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/12/2025	1	3,964,607	219.57		136,779		110,663		130,464			(26,534)		25,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/13/2025	1	1,181,239	219.57		40,753		32,982		38,938			(7,895)		7,515		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/14/2025	4	5,633,320	218.96		191,651		155,426		194,183			(36,395)		35,871		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2025	4	4,588,586	217.82		156,501		127,174		171,786			(29,488)		29,244		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	2	4,795,399	217.21		164,729		133,987		187,229			(30,905)		30,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/15/2025	2	2,791,271	216.84		96,012		78,406		111,752			(17,904)		17,789		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/18/2025	3	2,463,791	216.82		85,014		69,614		98,875			(15,619)		15,742		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2025	1	1,137,791	216.82		39,254		32,146		45,749			(7,230)		7,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2025	1	3,907,182	216.82		134,798		110,356		156,948			(24,860)		24,985		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/21/2025	4	5,582,749	216.66		193,056		158,484		227,159			(34,741)		35,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	2	1,245,818	216.4		43,228		35,525		51,675			(7,741)		7,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	2	2,349,153	217.59		80,679		66,395		89,935			(14,363)		15,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	1	1,050,347	217.06		36,132		29,852		41,684			(6,394)		6,733		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/27/2025	1	1,607,254	217.2		55,290		45,809		63,417			(9,655)		10,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/25/2025	2	2,646,112	217.2		91,202		75,527		104,113			(15,950)		17,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2025	1	1,356,512	217.2		46,664		38,652		53,462			(8,160)		8,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/28/2025	3	5,114,558	217.71		177,356		147,220		194,774			(30,297)		32,951		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	08/29/2025	3	2,385,930	218.76		80,959		67,416		84,720			(13,617)		15,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	2	5,633,349	218.68		193,505		161,154		201,146			(32,585)		36,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	3	2,185,963	217.97		75,392		63,171		81,974			(12,547)		14,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/02/2025	1	667,069	218.31		23,014		19,310		24,528			(3,804)		4,315		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2025	2	1,165,842	218.31		39,677		33,321		42,914			(6,510)		7,554		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	2	3,518,156	218.31		119,719		100,363		128,882			(19,828)		22,685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/03/2025	1	3,210,710	218.31		111,091		93,237		118,058			(18,338)		20,787		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2025	2	6,269,227	217.17		215,066		180,864		249,271			(34,403)		40,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/05/2025	1	2,390,790	216.65		82,243		69,251		98,399			(13,069)		15,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/05/2025	2	2,912,227	216.54		100,216		84,762		120,733			(15,781)		18,886		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/09/2025	1	2,741,766	216.58		94,591		80,168		113,685			(14,731)		17,838		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/08/2025	2	2,159,822	216.58		74,680		63,292		89,560			(11,604)		14,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/10/2025	1	779,418	216.58		26,890		22,796		32,377			(4,182)		5,075		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/11/2025	2	4,342,014	217.1		149,027		126,561		174,502			(22,608)		28,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	3	3,755,059	216.82		128,356		109,330		153,840			(19,160)		24,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/12/2025	4	4,436,785	216.8		152,807		130,245		182,009			(22,743)		28,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/12/2025	2	2,904,726	217.11		99,712		85,285		116,751			(14,758)		18,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/15/2025	3	2,422,975	216.88		82,888		71,071		99,091			(12,031)		15,840		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2025	1	1,417,713	216.88		48,769		41,812		58,037			(7,119)		9,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2025	1	2,105,464	216.88		72,428		62,081		86,189			(10,587)		13,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	09/18/2025	3	7,272,963	216.8		247,311		212,633		299,822			(34,959)		47,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	2	1,914,739	216.35		65,792		56,592		81,376			(9,265)		12,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	1	2,962,321	216.13		101,904		87,766		127,695			(14,239)		19,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	2	2,496,521	215.11		85,697		74,124		114,819			(11,852)		16,373		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2023	09/22/2025	3	2,783,726	215.74		94,707		82,233		123,249			(12,763)		18,301		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161SS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2025	1	1,211,025	215.74		41,659		36,116		53,707			(5,683)		7,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	1	2,839,541	215.74		97,680		84,665		125,647			(13,344)		18,682		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	2	5,477,917	215.41		186,738		162,172		248,027			(24,754)		36,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	2	2,949,664	214.63		100,680		87,583		140,363			(13,199)		19,453		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2023	09/26/2025	4	3,181,582	214.27		109,360		95,540		154,796			(14,002)		20,982		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	2	2,145,578	214.53		73,564		64,339		102,732			(9,476)		14,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2025	1	2,489,403	214.46		85,635		75,049		120,020			(10,880)		16,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	2	2,981,686	214.46		102,206		89,563		143,656			(12,976)		19,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2025	1	753,146	214.46		25,908		22,710		36,353			(3,287)		4,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	2	4,569,457	214.46		157,292		139,621		221,666			(17,838)		30,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	1	1,399,356	214.48		48,138		43,119		68,132			(5,188)		9,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	2	3,616,856	213.69		124,203		111,782		184,765			(12,579)		24,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	1	2,644,058	213.75		90,691		81,485		134,588			(9,305)		17,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	2	1,859,781	214.38		63,987		57,918		91,284			(6,291)		12,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR161TS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	2	983,774	214.66		33,942		31,066		47,799			(2,992)		6,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	3	3,088,471	213.43		106,436		93,966		159,039			(12,641)		20,480		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	1	3,731,281	213.83		128,356		113,879		187,932			(15,080)		24,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	2	2,220,677	214.65		76,209		67,852		106,537			(8,450)		14,806		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	2	1,921,660	213.95		66,123		59,748		96,654			(6,612)		12,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2025	1	4,757,435	214.47		163,656		148,390		232,973			(15,448)		32,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	2	3,609,773	214.04		124,202		112,995		181,504			(11,382)		24,325		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/10/2025	3	2,407,350	214.12		82,786		74,013		119,271			(9,053)		16,050		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/22/2025	1	610,754	214.38		21,010		19,021		30,065			(2,064)		4,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	2	2,212,518	214.25		75,736		70,631		110,974			(5,388)		15,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/10/2025	2	2,921,688	213.78		100,736		94,108		150,625			(6,960)		19,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	2	1,706,676	214.74		58,696		53,994		82,626			(4,806)		11,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/28/2025	1	1,236,402	216.95		42,780		40,902		53,388			(1,931)		8,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/12/2025	3	3,830,465	215.61		136,176		132,911		181,281			(3,477)		26,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/28/2025	3	2,235,328	216.83		78,379		75,375		97,236			(3,303)		15,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	12/01/2025	3	2,579,543	218.41		86,959		83,775		101,938			(3,470)		17,874		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/08/2025	3	4,788,318	215.54		166,867		162,395		226,686			(5,069)		33,344		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/29/2025	1	971,307	220.34		33,996		33,996		34,828			(93)		6,863		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	2	1,895,059	220.31		66,143		66,143		68,010			(267)		13,363		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/30/2025	1	1,695,358	220.34		59,338		59,338		60,869			(162)		11,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/08/2025	1	1,211,048	213.83		41,660		36,968		61,036			(4,888)		8,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/14/2025	1	1,550,243	214.48		53,328		47,761		75,382			(5,755)		10,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2025	2	1,837,212	214.24		63,101		57,309		91,279			(5,862)		12,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/30/2025	3	6,098,429	214.46		209,594		192,118		300,237			(17,715)		41,281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	3	2,923,461	214.22		101,264		92,973		146,000			(8,418)		19,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	10/31/2025	2	1,182,593	214.72		40,922		37,766		57,322			(3,306)		8,011		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2025	1	811,462	215.12		28,077		26,498		38,932			(1,685)		5,574		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2025	1	656,561	215.13		22,717		21,656		31,562			(1,148)		4,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/05/2025	2	1,982,425	216.91		69,203		67,225		86,321			(2,238)		13,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/12/2025	2	1,900,190	213.78		66,485		62,132		98,153			(4,577)		12,987		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	1	3,475,557	218.52		120,602		117,786		137,825			(2,974)		24,271		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/18/2025	2	6,027,083	218.3		210,510		207,051		243,597			(3,738)		42,266		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/19/2025	3	2,395,100	218.95		84,080		83,410		93,057			(1,107)		16,808		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/22/2025	2	2,712,165	219.19		95,130		94,483		104,121			(1,152)		19,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2023	11/03/2025	4	2,953,788	215.53		101,480		93,848		136,496			(7,970)		20,054		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2025	2	5,070,253	213.98		174,835		163,569		259,194			(11,474)		34,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	3	2,117,234	216.61		73,536		71,043		93,886			(2,592)		14,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/20/2025	3	3,139,441	215.03		108,814		102,875		151,492			(6,089)		21,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/28/2025	3	3,120,059	217.36		106,864		102,492		131,358			(4,552)		21,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/16/2023	11/14/2025	2	2,891,978	214.75		100,392		94,238		141,253			(6,309)		19,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/03/2025	4	2,657,729	213.14		92,465		81,828		139,253			(10,735)		17,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/06/2025	2	2,875,868	213.83		99,475		88,239		144,648			(11,650)		19,115		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/10/2025	2	4,683,035	214.55		161,461		143,578		226,047			(18,078)		31,223		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2023	11/05/2025	2	1,681,145	215.53		57,622		53,303		77,897			(4,503)		11,431		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	2	4,061,867	214.3		139,160		124,860		199,928			(14,452)		27,206		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	1	1,329,763	215.53		46,010		42,534		61,568			(3,646)		9,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2023	11/06/2025	3	4,988,974	214.8		172,107		159,396		241,673			(12,912)		33,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2025	1	2,908,362	213.78		100,339		93,723		150,357			(6,991)		19,863		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2023	11/14/2025	5	2,058,818	215.46		71,074		67,089		96,370			(4,210)		14,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	2	2,070,885	214.48		71,185		63,747		100,547			(7,680)		13,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2025	1	2,541,326	214.66		87,422		79,976		123,304			(7,763)		17,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/30/2023	10/27/2025	2	1,129,129	214.66		38,762		35,463		54,736			(3,428)		7,626		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2025	2	2,626,443	215.18		90,599		86,229		125,557			(4,833)		18,069		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	1	1,103,088	215.13		38,057		36,277		52,941			(1,926)		7,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	1	3,357,949	218.91		117,192		115,424		130,793			(1,924)		23,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2023	11/21/2025	3	2,984,137	215.5		104,033		98,714		139,951			(5,583)		20,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2023	11/17/2025	2	2,728,346	215.12		94,371		89,054		130,576			(5,667)		18,715		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	3	2,265,846	214.61		77,205		71,793		111,242			(5,563)		15,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	2	1,588,860	213.59		54,685		48,419		81,035			(6,523)		10,536		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	1	2,258,881	214.38		77,706		70,341		111,063			(7,643)		15,188		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	1	1,287,587	215.12		44,551		42,042		61,674			(2,678)		8,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	1	2,818,714	218.41		98,091		94,453		111,611			(4,020)		19,545		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	2	2,862,396	217.93		100,321		98,980		118,468			(1,503)		20,087		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2025	2	1,096,568	218.41		37,333		35,959		43,422			(1,502)		7,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR161TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	2	938,386	215.13		33,192		31,661		45,199			(1,641)		6,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	4	3,050,449	219.04		104,694		102,857		117,078			(2,129)		21,302		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/05/2025	4	5,392,720	216.63		186,405		180,438		238,844			(6,239)		37,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/26/2025	4	1,547,199	219.75		54,989		54,781		57,529			(312)		10,910		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2025	3	1,351,989	218.08		47,613		46,805		55,317			(987)		9,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	3	3,107,212	218.08		108,495		106,577		126,890			(2,335)		21,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2025	1	2,174,614	215.54		75,459		73,386		103,128			(2,371)		15,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/28/2023	11/26/2025	3	5,683,399	215.74		198,712		189,806		263,975			(9,182)		39,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2023	10/02/2025	3	5,388,881	213.82		184,014		161,580		270,819			(22,624)		35,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR161TSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2023	11/07/2025	4	4,712,645	214.87		161,729		150,168		227,800			(11,770)		32,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR161TSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	2	1,611,096	215.38		55,334		51,854		75,777			(3,547)		11,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2025	1	1,604,563	218.08		55,999		54,999		65,530			(1,224)		11,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2023	12/10/2025	2	1,606,322	215.54		55,753		54,236		76,266			(1,724)		11,202		0001
Purchased Call/Merrill Lynch RPM Index/MLR161TS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2023	10/24/2025	2	1,775,851	214.44		61,127		55,819		87,177			(5,530)		11,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	3	5,768,353	216.73		200,227		193,160		253,750			(7,348)		40,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	3	7,889,192	215.49		274,804		267,682		375,679			(7,492)		55,054		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2025	1	1,195,646	219.19		41,848		41,560		45,956			(515)		8,414		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2025	1	542,110	220.34		19,028		19,028		19,484			(52)		3,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/26/2025	2	9,534,969	220.41		333,710		332,343		340,020			(1,823)		67,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/09/2023	01/02/2024	6	12,294,352	259.95	149,350	149,557		828		568,880			(296,862)		4,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/04/2023	01/03/2024	6	15,354,362	261.46		350,882		1,944		626,905			(347,988)		6,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/09/2023	01/04/2024	5	11,375,640	262.47		252,224		2,096		423,021			(249,452)		5,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/10/2023	01/05/2024	8	11,955,900	261.89		285,500		3,178		469,961			(281,562)		6,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/12/2023	01/08/2024	6	11,549,299	263.23		265,589		5,151		396,896			(259,744)		8,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/11/2023	01/05/2024	4	12,193,487	263.23		268,975		2,990		422,691			(265,276)		7,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/15/2023	01/09/2024	9	14,873,956	264.05		329,347		7,423		477,793			(321,051)		11,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/09/2023	01/05/2024	1	224,925	261.89		5,789		65		8,839			(5,709)		132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/11/2023	01/10/2024	8	13,767,585	263.89		314,218		7,889		450,787			(305,522)		11,394		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/12/2023	01/11/2024	7	10,781,003	264.24		247,240		6,879		339,848			(239,738)		9,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/19/2023	01/12/2024	9	13,905,463	265		312,078		9,714		405,766			(301,591)		12,607		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/13/2023	01/12/2024	7	25,498,567	265.64		554,947		17,043		695,066			(536,563)		23,117		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	01/16/2024	5	11,422,381	265.64		251,515		10,864		309,079			(240,024)		11,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2023	01/17/2024	8	16,757,696	265.5		365,663		16,320		466,853			(348,452)		18,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/17/2023	01/12/2024	1	199,933	265		4,527		139		5,834			(4,376)		181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/18/2024	7	14,459,728	265.47		315,382		14,863		404,280			(299,764)		16,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2023	01/19/2024	7	10,525,678	265.1		235,520		11,787		306,090			(223,194)		12,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2023	01/22/2024	7	12,650,706	265.37		283,104		16,482		355,236			(265,981)		15,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/24/2023	01/19/2024	3	8,997,672	265.37		198,167		9,915		255,357			(187,806)		10,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	01/23/2024	11	16,383,467	265.81		360,859		22,013		444,959			(337,985)		20,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/07/2023	01/24/2024	8	15,379,312	265.92		340,139		23,276		413,074			(316,114)		19,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/25/2023	01/25/2024	6	13,576,306	266.01		296,085		19,681		361,643			(275,740)		17,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/26/2023	01/26/2024	8	11,771,876	266		255,161		17,774		314,754			(236,839)		15,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/29/2024	7	10,782,764	266		233,222		18,103		285,072			(214,610)		15,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/26/2024	6	15,391,622	266		335,406		23,318		411,538			(311,400)		20,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/30/2023	01/30/2024	7	13,344,949	265.74		294,050		23,573		367,774			(269,806)		19,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/21/2023	01/31/2024	6	16,104,863	265.87		352,986		29,274		438,661			(322,939)		23,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/26/2024	1	87,470	266		1,888		132		2,335			(1,751)		117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/01/2024	7	11,780,205	265.85		257,109		22,082		322,045			(234,504)		17,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/02/2024	9	13,611,034	266.3		279,974		24,957		355,762			(254,461)		20,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/02/2024	4	15,321,188	265.33		333,585		29,692		443,953			(303,265)		23,034		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/05/2024	9	10,023,783	265.33		217,272		21,089		286,270			(195,759)		15,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/06/2024	10	15,584,721	265.03		345,521		34,924		465,676			(309,914)		24,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/14/2023	02/07/2024	10	20,907,984	265.1		454,459		46,769		620,555			(406,797)		33,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/08/2024	8	11,427,847	265.28		245,210		25,845		333,225			(218,872)		18,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/09/2024	6	12,549,755	265.37		271,261		29,409		363,429			(241,374)		20,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/12/2024	5	9,473,979	264.86		211,264		24,555		285,928			(186,311)		16,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/09/2024	7	14,212,602	264.86		313,748		34,302		433,204			(278,922)		23,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/13/2024	8	16,621,313	264.94		370,745		44,257		503,298			(325,773)		28,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/14/2024	6	11,226,163	265.39		244,544		29,853		326,222			(214,287)		19,709		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/15/2024	5	12,018,827	265.1		263,775		32,884		358,871			(230,452)		21,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/16/2023	02/16/2024	5	11,163,458	265.78		233,513		29,996		313,639			(203,209)		20,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/14/2023	02/20/2024	8	15,063,010	265.09		312,991		43,329		446,754			(269,164)		28,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/22/2023	02/16/2024	7	26,720,806	265.09		570,770		73,310		800,530			(496,668)		47,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/24/2023	02/21/2024	8	13,880,273	264.52		292,522		41,323		441,119			(250,696)		26,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/22/2024	8	13,390,624	263.85		290,299		41,989		455,286			(247,832)		25,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/23/2024	7	10,572,304	263.82		230,155		33,881		359,475			(195,968)		20,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/26/2024	8	12,566,520	263.05		291,553		45,309		455,812			(245,782)		24,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2023	02/23/2024	5	18,112,991	263.05		407,988		61,686		659,726			(345,755)		34,835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/27/2024	7	13,888,581	264.09		303,626		47,907		461,123			(255,189)		27,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2023	02/28/2024	3	3,353,158	264.3		71,814		11,517		109,247			(60,173)		6,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/02/2023	02/29/2024	4	9,148,678	264.3		200,523		32,639		295,322			(167,575)		18,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/01/2024	9	15,626,457	264.03		364,100		61,047		517,260			(302,477)		31,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/01/2024	12	13,816,959	264.32		326,225		54,899		450,161			(270,924)		28,242		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/05/2024	5	10,053,463	266.13		215,526		38,108		272,615			(177,112)		21,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	03/04/2024	3	6,864,342	266.13		149,982		26,072		186,137			(123,782)		14,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/01/2024	15	10,809,669	266.13		227,787		38,372		296,364			(189,120)		22,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/06/2024	9	15,287,950	266.88		310,509		55,739		385,184			(254,265)		32,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/08/2023	03/07/2024	7	14,358,617	265.74		314,831		57,495		405,455			(256,848)		30,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/07/2023	03/05/2024	1	54,053	266.13		1,137		201		1,486			(934)		114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/13/2023	03/08/2024	8	16,213,323	266.06		345,745		63,918		447,270			(281,352)		34,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2023	03/08/2024	6	14,760,248	266.61		288,864		53,737		388,438			(234,835)		31,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/12/2024	7	12,154,404	265.16		231,200		45,316		367,432			(185,615)		26,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/13/2023	03/11/2024	3	6,651,790	265.16		144,050		27,783		199,281			(116,169)		14,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/08/2024	4	8,335,210	265.16		173,140		32,256		252,215			(140,702)		17,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/13/2024	7	16,544,257	263.53		341,972		67,999		577,420			(273,432)		36,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/14/2024	8	13,596,864	263.4		285,006		57,521		479,991			(227,130)		30,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2023	03/15/2024	8	16,837,421	261.66		389,074		79,550		687,709			(309,067)		38,162		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/15/2024	5	14,963,069	262.27		344,335		70,781		587,212			(273,258)		33,914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2023	03/14/2024	1	99,967	263.4		2,000		406		3,562			(1,593)		225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/18/2024	1	7,356,440	263.07		161,842		34,330		267,786			(127,445)		17,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/15/2024	6	8,343,063	263.07		189,023		39,050		306,381			(149,799)		18,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2023	03/19/2024	5	13,135,002	263.07		295,441		63,529		478,135			(231,614)		30,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/20/2024	6	16,277,681	263.73		361,380		78,729		559,978			(282,128)		38,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/21/2024	8	14,746,247	263.48		352,264		78,143		519,091			(273,762)		34,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/22/2023	03/22/2024	7	16,543,402	264.4		370,139		82,871		537,335			(286,942)		39,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/22/2024	4	17,825,378	265.84		365,299		82,155		511,883			(282,924)		42,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	2	9,409,151	264.47		204,926		46,162		306,353			(158,602)		22,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/26/2024	6	14,722,991	264.47		328,991		77,169		476,422			(251,494)		35,733		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/25/2024	5	11,496,421	264.47		255,186		59,212		370,864			(195,802)		27,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/22/2024	1	99,966	264.4		2,200		495		3,277			(1,705)		237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/30/2023	03/27/2024	6	14,382,229	264.22		332,072		78,927		475,768			(252,678)		35,108		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	03/28/2024	6	20,814,582	264.66		488,644		117,571		663,894			(370,609)		51,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/28/2023	03/25/2024	1	69,021	264.47		1,535		357		2,254			(1,175)		167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2024	4	15,620,049	265.48		354,788		85,371		466,068			(269,071)		38,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/10/2023	03/28/2024	5	12,734,620	266.57		288,961		70,085		344,019			(218,725)		31,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/01/2024	2	5,690,732	266.8		125,346		31,425		148,501			(93,920)		14,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/10/2023	04/02/2024	4	12,138,374	266.8		278,134		70,508		316,754			(207,446)		30,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/31/2023	03/28/2024	2	8,549,461	266.8		192,206		46,656		225,665			(145,459)		20,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/03/2024	9	16,417,087	266.93		374,926		96,321		423,483			(278,145)		41,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2024	4	15,008,761	268.09		316,691		82,066		344,492			(234,270)		38,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/05/2023	04/05/2024	4	14,293,008	267.24		308,275		80,767		358,383			(227,177)		36,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/09/2024	5	12,229,302	266.77		275,569		75,058		322,796			(200,386)		32,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/08/2024	2	6,829,668	266.77		150,385		40,495		180,271			(109,916)		17,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/11/2023	04/05/2024	5	17,680,555	266.77		383,133		101,190		470,219			(281,742)		45,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/10/2024	10	15,005,111	266.33		355,208		98,173		412,569			(256,667)		39,466		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2023	04/11/2024	8	14,128,107	267.42		318,700		88,868		353,442			(229,564)		37,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/12/2024	6	16,823,236	267.65		377,810		106,325		408,010			(271,220)		44,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/10/2024	1	143,156	266.33		3,467		958		3,994			(2,505)		377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/17/2023	04/12/2024	6	11,914,307	268.86		254,411		72,044		259,854			(182,373)		31,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/15/2024	2	6,848,137	268.42		149,982		43,394		154,299			(106,653)		18,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/16/2024	8	13,120,537	268.42		287,975		84,840		295,625			(203,087)		35,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/18/2023	04/12/2024	4	8,174,461	268.42		176,330		50,035		186,635			(126,243)		21,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/17/2024	10	14,000,412	267.93		313,655		92,876		332,548			(220,556)		38,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/18/2024	5	14,714,530	268.6		320,188		95,384		325,654			(224,607)		40,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/19/2024	7	16,568,439	268.33		362,318		108,995		378,282			(253,177)		45,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/19/2024	6	14,853,648	268.52		319,819		96,824		337,645			(222,989)		40,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/23/2024	9	12,065,343	267.95		270,695		85,144		287,792			(185,320)		33,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/19/2024	6	10,374,579	267.95		229,113		69,531		249,537			(159,579)		28,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/24/2023	04/22/2024	2	6,655,060	267.95		145,816		44,994		158,741			(100,907)		18,515		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/24/2024	10	16,835,790	268.17		371,781		118,119		392,804			(253,405)		47,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/25/2024	7	16,143,610	268.27		351,973		111,769		373,426			(240,032)		45,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/26/2024	5	13,924,065	267.63		310,858		99,468		343,266			(211,263)		39,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/01/2023	04/26/2024	7	13,238,877	267.88		301,824		97,321		323,727			(204,594)		37,477		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	04/26/2024	5	8,525,463	268.37		190,485		61,501		198,912			(129,033)		24,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2024	1	6,965,497	268.37		152,544		50,008		160,426			(102,666)		19,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2023	04/30/2024	5	11,198,492	268.37		255,538		84,568		257,918			(170,947)		32,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/01/2024	9	17,680,312	269.14		395,699		132,421		376,771			(262,983)		51,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/02/2024	8	19,511,091	269.24		437,990		147,745		411,883			(290,057)		56,631		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/03/2024	4	14,347,474	269.65		315,843		107,021		291,095			(208,716)		41,813		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/03/2024	4	13,254,541	269.96		289,098		98,731		264,944			(190,522)		38,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/07/2024	5	9,343,918	269.69		208,606		73,061		189,578			(135,586)		27,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/06/2024	2	7,723,308	269.69		170,271		59,140		156,698			(111,311)		22,779		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/03/2024	6	7,570,552	269.69		165,553		57,102		160,127			(108,557)		22,063		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/08/2024	5	16,087,961	269.87		356,190		125,589		321,582			(230,331)		47,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/09/2023	05/09/2024	1	99,567	270.23		2,181		773		1,918			(1,406)		297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2024	8	14,399,741	270.23		310,334		111,760		277,450			(198,500)		42,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/10/2024	4	17,254,259	269.84		380,337		136,262		346,620			(244,003)		51,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/10/2024	5	14,203,443	269.57		316,115		114,358		298,116			(202,047)		42,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2023	05/14/2024	10	12,951,844	270.2		288,595		108,095		252,143			(180,553)		39,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	05/13/2024	2	7,774,781	270.2		170,017		62,787		151,357			(107,456)		23,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/16/2023	05/10/2024	3	8,536,890	270.2		185,949		67,279		168,755			(118,813)		25,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/15/2024	5	15,608,177	270.52		337,930		126,016		294,490			(211,881)		47,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/10/2023	05/16/2024	6	17,352,874	269.9		394,330		150,049		349,968			(244,348)		53,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/17/2024	6	14,881,410	270.85		335,310		127,585		279,766			(208,015)		45,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/17/2024	7	16,534,998	270.22		383,375		145,650		329,639			(238,254)		50,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/21/2024	4	10,627,831	271.79		226,076		87,837		176,690			(138,345)		33,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2024	1	8,443,192	271.79		184,906		71,314		140,370			(113,866)		26,239		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/17/2024	4	9,541,430	271.79		209,128		79,677		160,536			(129,625)		29,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/22/2023	05/22/2024	1	67,208	272.07		1,472		574		1,082			(897)		210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2023	05/22/2024	6	17,380,800	272.07		356,797		139,712		279,899			(216,899)		54,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2024	5	15,704,448	271.34		324,891		128,101		275,223			(196,805)		49,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024	6	13,373,389	269.73		294,363		117,130		276,682			(177,457)		42,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/24/2024	6	13,300,442	269.36		300,620		120,521		291,133			(180,734)		41,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/24/2024	1	133,813	270.1		2,917		1,170		2,712			(1,755)		422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/28/2024	2	7,782,338	270.1		170,032		69,360		156,174			(101,098)		24,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/24/2024	4	19,079,597	270.1		420,526		168,777		386,700			(252,678)		60,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/29/2024	8	11,395,889	270.1		252,515		103,981		228,689			(148,843)		36,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/30/2024	1	92,068	271.16		2,007		827		1,661			(1,179)		296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/30/2024	8	19,617,312	271.16		419,827		174,100		354,023			(245,778)		63,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/05/2023	05/31/2024	6	18,791,150	269.88		426,148		177,707		386,491			(248,531)		60,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/05/2023	05/31/2024	4	10,170,929	271.14		232,946		97,618		189,062			(135,644)		32,818		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/03/2024	2	7,554,968	272.2		166,468		70,644		122,420			(96,120)		24,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/05/2023	05/31/2024	4	8,516,998	272.2		190,128		79,877		140,564			(110,480)		27,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/26/2023	06/04/2024	7	11,666,851	272.2		274,639		118,073		190,216			(156,719)		38,136		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/07/2023	06/05/2024	7	16,227,848	273.19		357,947		153,948		236,645			(203,875)		53,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/06/2024	5	16,036,576	273.9		338,165		146,173		216,770			(191,992)		52,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/07/2024	5	16,774,144	272.23		376,344		164,086		274,434			(212,479)		55,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/07/2024	1	89,610	272.35		1,954		855		1,479			(1,103)		296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/07/2024	6	15,386,390	272.35		350,912		154,251		253,936			(197,208)		50,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/07/2024	3	9,072,166	273.46		202,113		88,808		132,104			(113,533)		29,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/10/2024	1	7,955,495	273.46		174,225		77,274		113,457			(97,319)		26,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2024	8	12,943,355	273.46		307,900		138,083		185,885			(170,061)		43,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/12/2023	06/12/2024	5	17,573,830	274.19		408,559		183,608		232,680			(225,026)		58,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	06/13/2024	1	105,044	275.26		2,290		1,032		1,231			(1,258)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/13/2023	06/13/2024	7	17,763,138	275.26		397,801		179,804		208,164			(218,160)		59,715		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/14/2024	4	14,317,237	276.44		313,903		142,820		144,570			(171,297)		48,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/14/2024	1	81,585	276.78		1,779		815		822			(970)		275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/14/2024	4	15,728,455	276.78		338,892		155,564		158,486			(184,297)		53,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/17/2024	3	9,834,173	277.02		212,145		98,700		93,192			(114,210)		33,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/14/2024	2	10,070,261	277.02		214,447		98,625		98,451			(116,402)		33,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/18/2024	3	22,675,310	277.02		478,773		223,469		214,880			(256,238)		77,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/14/2024	1	164,564	276.44		3,744		1,721		1,732			(2,037)		555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/20/2024	5	14,272,245	275.83		309,010		145,575		158,388			(163,515)		48,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/21/2024	5	15,098,917	276.08		318,605		150,929		163,033			(167,781)		51,975		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/18/2024	1	59,958	277.02		1,214		568		594			(646)		205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/21/2024	4	15,603,240	275.07		329,562		157,281		195,335			(172,910)		53,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/21/2024	3	11,366,900	274		247,690		118,402		160,971			(129,796)		39,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	06/24/2024	2	8,760,914	274		191,514		92,370		121,439			(99,635)		30,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/25/2024	2	11,653,850	274		256,433		124,321		161,539			(132,440)		40,577		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/21/2024	1	196,110	276.08		3,630		1,734		2,190			(1,905)		675		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/26/2024	5	15,434,732	273.99		344,461		168,060		215,491			(176,420)		53,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/27/2024	4	17,338,720	274.21		388,500		190,516		234,769			(198,184)		60,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/25/2024	1	242,392	274		5,361		2,606		3,456			(2,754)		844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/28/2024	1	50,390	275.05		1,099		540		626			(558)		177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/28/2024	6	17,050,084	275.05		379,601		187,628		211,743			(192,427)		59,867		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/26/2024	1	199,935	273.99		4,707		2,301		2,858			(2,405)		698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	06/28/2024	6	14,710,727	275.35		326,798		162,509		181,220			(165,127)		51,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/30/2023	07/02/2024	5	11,245,729	276.06		241,750		122,340		124,801			(119,844)		39,923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2023	06/28/2024	4	13,982,020	276.06		306,659		153,153		159,362			(154,498)		49,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/01/2024	2	9,112,440	276.06		198,160		99,645		101,126			(99,329)		32,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/03/2024	7	22,491,110	276.87		460,487		234,121		226,629			(226,884)		80,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/05/2024	1	118,992	275.96		2,594		1,326		1,344			(1,269)		426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/05/2024	7	19,321,704	275.96		405,190		207,794		218,289			(197,624)		69,150		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/05/2024	1	103,512	273.93		2,257		1,163		1,518			(1,100)		370		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	07/05/2024	7	15,119,138	273.93		320,982		167,806		221,668			(153,995)		54,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/09/2024	1	107,589	273.42		2,345		1,224		1,631			(1,128)		389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/05/2024	5	11,036,491	273.42		238,072		123,169		170,640			(115,432)		39,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2023	07/08/2024	2	5,625,328	273.42		122,703		63,900		85,288			(59,156)		20,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/12/2023	07/09/2024	6	14,337,127	273.42		313,021		163,954		217,371			(149,640)		51,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/10/2023	07/10/2024	1	88,332	272.75		1,926		1,010		1,438			(915)		320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/10/2024	6	15,706,508	272.75		353,456		186,179		255,744			(167,390)		56,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/11/2024	7	13,971,805	273.32		310,684		164,962		214,627			(145,935)		50,799		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/12/2024	10	18,022,211	273.76		397,126		212,445		264,231			(185,015)		65,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2023	07/12/2024	7	14,392,707	274.98		312,099		167,256		190,256			(145,675)		52,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/12/2024	5	12,306,101	274.76		268,252		144,120		166,626			(124,727)		44,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/16/2024	6	13,038,469	274.76		292,219		158,595		173,935			(134,201)		48,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2024	2	7,203,956	274.76		157,329		84,965		95,381			(72,846)		26,462		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/17/2024	6	20,469,799	274.66		462,784		252,233		275,117			(210,703)		75,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2024	3	14,804,306	275.54		324,535		177,803		180,892			(146,986)		54,793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/19/2024	1	51,292	276.56		1,118		614		559			(504)		190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/19/2024	6	19,477,065	276.56		414,974		228,554		212,254			(186,803)		72,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/19/2024	6	16,541,022	275.54		358,934		199,274		208,729			(160,652)		61,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2024	1	56,182	274.92		1,225		686		743			(542)		211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2024	1	7,745,839	274.92		168,859		94,431		102,391			(74,997)		28,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/23/2024	6	9,789,056	274.92		217,358		122,221		129,400			(95,701)		36,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/19/2024	3	13,591,129	274.92		304,588		169,403		185,646			(135,884)		50,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/24/2024	9	16,597,995	276.09		358,806		202,854		192,497			(156,137)		62,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/25/2024	6	18,208,893	276.2		393,180		223,591		209,359			(170,134)		68,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/26/2024	6	21,667,611	276.1		473,002		269,999		253,460			(203,711)		81,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2024	1	92,114	276.2		2,018		1,155		1,095			(870)		347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/26/2024	1	76,577	276.29		1,669		957		903			(718)		289		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/26/2024	4	15,314,140	276.29		333,530		191,502		180,671			(143,090)		57,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2024	5	13,491,987	276.13		285,773		166,137		157,824			(120,308)		51,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2024	2	9,791,136	276.13		213,053		123,339		114,533			(90,475)		37,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/26/2024	4	11,997,322	276.13		263,733		151,934		143,939			(112,467)		45,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	07/31/2024	5	14,632,494	276.77		293,490		171,452		159,148			(122,191)		55,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/01/2024	5	17,202,962	275.91		345,637		202,647		208,115			(143,274)		65,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/02/2024	1	102,215	273.7		2,228		1,310		1,570			(919)		392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/02/2024	6	18,047,417	273.7		380,815		224,440		277,234			(156,858)		69,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/02/2024	6	15,154,830	272.19		331,273		197,543		275,877			(134,716)		58,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/02/2024	1	336,675	272.11		7,340		4,363		6,162			(3,004)		1,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/06/2024	3	7,463,971	272.11		163,059		97,891		135,127			(65,565)		28,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2024	1	6,476,479	272.11		141,187		84,401		116,602			(57,321)		25,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2023	08/02/2024	5	11,621,424	272.11		256,592		152,806		212,718			(104,479)		44,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2024	1	87,194	272.69		1,901		1,144		1,490			(758)		338		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/07/2024	7	18,398,360	272.69		393,015		237,015		314,293			(156,249)		71,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2024	1	302,752	272.13		6,600		3,989		5,481			(2,615)		1,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2024	4	15,229,267	272.13		332,455		201,270		275,709			(131,497)		59,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/09/2024	5	17,006,023	271.97		373,344		227,171		312,977			(146,655)		66,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/09/2024	5	13,120,100	272.62		280,368		171,903		230,686			(109,484)		51,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/09/2024	1	125,693	272.32		2,740		1,682		2,276			(1,069)		490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2023	08/13/2024	4	7,714,476	272.32		161,443		100,019		138,119			(61,935)		30,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2024	2	7,013,484	272.32		152,589		94,167		124,868			(59,027)		27,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/09/2024	6	13,437,780	272.32		286,695		176,329		243,276			(111,259)		52,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/14/2024	1	120,320	271.59		2,623		1,629		2,313			(996)		474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/14/2024	8	18,101,490	271.59		368,793		230,174		348,004			(138,911)		71,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/16/2023	08/15/2024	8	18,934,311	271.08		382,897		239,905		382,322			(143,304)		74,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/15/2024	1	79,135	271.08		1,725		1,076		1,593			(650)		313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	08/16/2024	6	18,598,036	270.01		394,133		250,018		408,361			(144,750)		73,656		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/16/2024	5	17,607,058	269.03		381,555		241,285		432,939			(141,756)		69,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/16/2024	1	74,677	268.67		1,628		1,031		1,888			(604)		296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/19/2024	1	7,263,668	268.67		158,348		100,767		181,512			(58,248)		28,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/20/2024	5	9,392,386	268.67		210,185		134,250		234,706			(76,615)		37,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/16/2024	5	13,697,184	268.67		306,554		194,661		346,388			(112,794)		54,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/21/2024	6	17,784,720	269.3		394,778		253,236		422,702			(141,861)		71,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/22/2024	1	88,014	269.59		1,919		1,233		2,039			(687)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2023	08/22/2024	6	17,077,118	269.59		385,098		248,150		395,638			(137,390)		68,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/16/2024	1	63,979	268.67		1,488		948		1,620			(542)		253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/24/2023	08/23/2024	7	18,438,080	270.7		396,713		258,065		388,056			(139,397)		74,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/28/2023	08/23/2024	6	12,591,081	270.56		272,706		177,787		272,552			(96,071)		50,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/23/2024	1	173,818	269.68		3,772		2,462		4,062			(1,326)		699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/27/2024	4	6,085,076	269.68		137,621		90,562		140,977			(47,588)		24,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/26/2024	1	8,159,249	269.68		177,872		116,621		188,215			(62,037)		33,012		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	08/23/2024	6	12,969,441	269.68		290,607		191,494		304,502			(100,009)		52,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2023	08/28/2024	5	17,650,987	270.98		405,817		268,167		364,055			(138,068)		71,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/29/2024	6	20,518,236	272.17		451,207		299,390		379,668			(152,335)		83,535		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/30/2024	1	166,857	272.62		3,637		2,418		2,967			(1,222)		681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/11/2023	08/30/2024	6	17,192,112	272.62		377,667		252,215		306,624			(126,454)		70,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/30/2024	1	184,757	272.93		4,028		2,708		3,249			(1,346)		754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	08/30/2024	6	15,712,104	272.93		344,197		231,738		276,261			(114,530)		64,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/04/2024	4	10,443,787	273.26		225,245		153,306		175,053			(72,856)		43,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/01/2023	09/03/2024	3	7,918,617	273.26		171,558		116,495		132,727			(56,023)		32,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/05/2023	08/30/2024	3	18,165,333	273.26		394,429		266,107		309,926			(130,308)		74,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/05/2024	7	19,213,565	273.16		411,296		281,250		328,219			(130,711)		79,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/06/2024	6	15,049,983	272.99		322,890		221,550		263,555			(102,043)		62,277		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/06/2023	09/06/2024	1	118,270	272.99		2,578		1,764		2,056			(817)		489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/06/2024	4	14,767,309	272.51		319,554		220,551		272,939			(100,515)		61,108		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/06/2024	1	496,823	272.05		10,831		7,491		9,591			(3,392)		2,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2024	3	6,697,098	272.05		143,961		100,926		127,941			(43,649)		27,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/06/2024	4	12,764,280	272.05		275,465		190,750		246,401			(85,803)		52,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/09/2024	2	8,573,805	272.05		186,875		129,737		163,793			(58,037)		35,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/11/2024	5	17,185,603	271.74		375,297		262,312		340,342			(113,432)		71,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/12/2023	09/12/2024	1	74,412	271.8		1,622		1,136		1,466			(488)		312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/12/2024	5	16,689,601	271.8		363,377		254,866		328,851			(108,962)		69,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/13/2024	5	19,209,825	271.66		430,723		303,840		384,272			(127,929)		80,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/13/2024	1	332,668	272.92		7,252		5,143		5,982			(2,146)		1,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/13/2024	6	16,580,159	272.92		359,902		255,609		298,156			(106,045)		69,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/17/2024	4	6,831,387	272.91		147,011		105,133		123,530			(42,516)		28,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2024	1	7,620,657	272.91		166,130		118,534		137,802			(48,436)		32,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/13/2024	3	14,717,209	272.91		319,527		227,421		265,525			(93,353)		61,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/18/2024	1	138,019	272.98		3,009		2,157		2,496			(855)		585		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/18/2024	7	20,759,755	272.98		434,181		312,408		375,392			(122,321)		87,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/19/2024	1	51,080	272.38		1,114		802		975			(313)		217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/19/2024	3	17,878,500	272.38		382,673		275,674		341,170			(107,482)		75,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/20/2024	1	159,463	271.66		3,476		2,512		3,254			(969)		678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2023	09/20/2024	6	22,551,957	271.66		469,337		340,001		460,148			(130,408)		95,898		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/20/2024	1	108,601	269.84		2,368		1,725		2,568			(655)		462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/20/2024	3	13,657,987	269.84		294,476		214,684		322,963			(81,323)		58,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/20/2024	1	70,335	269.32		1,526		1,115		1,735			(419)		299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/24/2024	3	8,015,803	269.32		174,086		127,735		200,938			(47,238)		34,343		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/23/2024	3	8,121,077	269.32		176,673		129,557		202,765			(48,041)		34,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2023	09/20/2024	5	14,777,626	269.32		322,099		235,529		364,530			(87,987)		62,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2023	09/25/2024	1	112,520	269.92		2,453		1,806		2,694			(650)		483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/25/2023	09/25/2024	7	20,829,851	269.92		423,919		312,717		498,801			(111,764)		89,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/26/2024	1	135,530	268.45		2,955		2,183		3,658			(775)		583		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2023	09/26/2024	6	19,304,830	268.45		419,171		312,166		522,330			(107,665)		83,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/27/2024	4	17,249,249	268.19		372,737		277,088		475,889			(96,497)		74,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	6	17,240,500	267.83		368,635		276,156		482,910			(94,396)		74,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/27/2024	1	100,844	267.63		2,188		1,641		2,865			(559)		434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2024	3	5,241,786	267.63		113,594		85,528		152,065			(28,681)		22,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2024	1	8,265,947	267.63		180,198		135,521		239,797			(45,663)		35,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2023	09/27/2024	5	18,140,976	267.63		386,033		289,857		515,389			(97,814)		78,157		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/27/2024	3	27,026,782	273.85		581,929		577,985		522,184			(5,914)		134,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2023	10/02/2024	8	20,881,746	267.03		419,472		318,048		637,589			(102,071)		90,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/02/2023	10/02/2024	1	150,117	267.03		3,273		2,472		4,568			(805)		653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/15/2024	2	8,838,963	268.69		192,707		152,508		236,329			(41,297)		39,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/17/2024	4	21,271,173	268.77		453,967		362,169		573,635			(92,619)		94,965		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/11/2024	4	17,462,593	268.69		378,104		298,481		473,498			(81,521)		77,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/18/2024	4	20,845,054	267.98		437,862		350,870		598,899			(88,207)		93,222		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/18/2024	5	13,300,845	266.6		285,997		230,678		418,065			(57,018)		59,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/23/2024	2	116,094	265.07		2,573		2,095		4,118			(482)		524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2023	11/08/2024	5	24,583,196	265.95		541,726		465,360		826,684			(77,956)		113,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/30/2023	10/30/2024	5	21,178,644	264.28		468,058		390,402		796,483			(78,513)		96,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/08/2024	6	15,522,468	266.25		341,668		296,555		511,108			(46,915)		71,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/16/2023	11/15/2024	4	25,928,782	268.97		567,006		501,448		704,667			(69,306)		121,389		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	11/01/2024	4	21,945,882	265.38		489,337		411,973		764,874			(78,936)		100,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/20/2024	7	25,218,923	269.17		554,451		496,018		677,254			(60,650)		118,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/22/2024	7	5,085,575	269.78		111,416		101,227		130,669			(10,913)		24,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2023	12/03/2024	2	5,504,908	270.88		120,402		111,493		130,605			(9,794)		26,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/06/2024	9	19,100,197	270.32		409,246		383,512		471,109			(27,023)		92,308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/27/2024	1	100,310	269.95		2,187		1,994		2,542			(198)		478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/09/2024	1	7,863,856	267.75		172,218		162,730		236,615			(10,793)		38,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/20/2024	6	17,085,770	272.55		375,348		366,285		352,852			(10,485)		84,250		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/13/2024	6	19,503,673	270.47		438,727		422,969		482,232			(18,734)		95,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/06/2024	1	50,347	267.75		1,098		1,037		1,510			(69)		243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/04/2024	8	15,057,017	265.71		335,786		259,404		497,676			(78,183)		65,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/16/2024	6	22,837,605	268.36		502,777		400,184		636,781			(103,435)		101,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/21/2024	2	7,988,390	265.59		174,135		141,041		272,825			(34,150)		35,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2024	1	8,614,400	268.69		187,794		148,476		235,502			(40,424)		38,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2023	10/03/2024	3	21,522,590	265.02		462,112		351,166		759,188			(111,971)		93,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2024	2	5,891,938	265.59		128,377		104,085		201,226			(25,031)		26,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/04/2024	4	17,989,346	264.03		411,563		315,573		680,483			(98,338)		78,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/28/2024	1	7,794,052	264.2		169,910		140,890		297,885			(30,093)		35,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/11/2024	1	63,479	268.69		1,384		1,092		1,688			(300)		280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/06/2023	10/25/2024	6	19,404,857	264.2		426,973		354,647		727,590			(74,490)		87,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2023	11/01/2024	1	116,568	266.38		2,541		2,147		3,780			(411)		534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2024	2	8,536,531	266.64		186,065		157,881		272,584			(29,391)		39,272		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/18/2024	4	16,452,708	265.59		353,971		286,378		556,969			(69,312)		73,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/29/2024	2	6,095,126	264.2		132,895		110,266		233,088			(23,459)		27,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/21/2024	9	21,724,783	269.29		478,544		430,340		579,612			(50,851)		102,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/06/2024	5	21,105,550	267.39		438,890		374,547		639,714			(65,192)		97,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/29/2024	7	20,987,384	269.92		459,325		421,694		534,054			(39,085)		100,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2023	12/05/2024	7	19,725,421	268.95		438,598		409,404		537,458			(30,409)		95,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/21/2024	1	50,026	269.29		1,107		1,000		1,329			(118)		236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/13/2024	7	21,457,517	269.34		484,222		463,343		576,058			(22,600)		104,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2023	11/29/2024	6	17,134,294	270.4		372,355		343,772		420,222			(31,220)		81,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/12/2024	7	21,891,844	268.42		497,524		474,257		627,589			(24,807)		106,726		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/06/2024	2	369,137	267.39		7,930		6,757		11,189			(1,188)		1,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/14/2024	5	19,064,449	267.57		425,890		372,821		573,440			(54,057)		89,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/27/2024	6	22,635,330	269.95		494,523		451,787		573,725			(44,063)		107,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/04/2024	6	14,023,481	264.97		312,899		241,256		487,653			(73,964)		61,193		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/07/2024	1	7,741,644	265.71		168,768		130,539		260,528			(39,548)		33,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/02/2023	10/02/2024	1	60,528	267.03		1,320		997		1,842			(324)		263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/10/2024	4	20,093,717	268.02		444,176		345,712		570,440			(99,192)		88,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2023	12/10/2024	5	7,784,175	267.75		172,944		163,675		238,621			(10,460)		37,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2023	12/02/2024	3	9,344,052	270.88		203,754		188,661		221,689			(16,578)		44,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/17/2024	6	11,379,555	271.08		258,413		250,210		266,774			(9,772)		55,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2023	10/11/2024	3	18,004,161	268.58		399,838		312,757		491,315			(88,199)		79,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/25/2023	10/25/2024	1	94,506	265.2		2,060		1,687		3,322			(377)		428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/01/2024	1	72,227	266.64		1,541		1,313		2,303			(231)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313OS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/20/2024	5	20,686,064	272.26		463,044		456,897		415,767			(10,263)		102,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2023	11/07/2024	6	17,907,627	266.42		388,257		332,361		580,771			(56,769)		82,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/27/2024	6	26,340,564	269.54		583,636		531,993		688,712			(53,148)		125,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2024	1	7,648,924	266.25		166,747		144,697		254,171			(23,172)		35,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/11/2024	7	21,997,640	268.05		495,613		470,929		648,688			(26,029)		107,087		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/07/2024	1	150,348	266.42		3,278		2,800		4,876			(484)		695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/18/2024	6	20,152,314	270.34		460,997		447,112		504,315			(15,483)		99,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2024	1	5,197,531	272.21		114,346		112,766		113,216			(2,804)		25,737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/27/2024	1	11,385,773	272.24		249,348		249,348		249,326			(1,370)		56,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/31/2024	1	6,021,028	272.24		132,463		132,463		132,282			(720)		30,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/31/2024	5	17,821,327	264.4		398,023		332,842		662,490			(65,981)		81,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/09/2024	6	20,242,796	266.08		473,257		367,479		663,007			(106,508)		89,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/12/2023	10/11/2024	4	14,591,666	269.55		313,829		247,048		362,861			(68,595)		64,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/08/2024	7	21,703,404	266.57		471,911		408,363		699,002			(66,636)		100,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/24/2024	6	22,501,435	265.53		485,509		396,864		772,986			(89,541)		101,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/24/2024	1	97,613	265.53		2,128		1,736		3,353			(395)		441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/12/2024	6	16,300,088	266.25		375,526		327,044		537,724			(50,302)		75,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/13/2023	11/13/2024	5	17,396,161	266.43		396,129		345,586		567,184			(51,394)		81,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/19/2024	2	7,157,052	269.2		156,747		139,160		188,493			(18,651)		33,716		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/15/2024	6	17,345,038	269.2		377,541		335,127		463,338			(44,613)		81,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/21/2023	11/18/2024	2	7,562,677	269.2		165,624		146,926		200,485			(19,845)		35,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/25/2024	1	2,152,664	269.78		46,928		42,533		55,208			(4,731)		10,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/26/2024	5	8,583,528	269.78		188,022		170,914		220,137			(18,177)		40,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2023	12/06/2024	7	13,957,178	267.75		308,958		292,360		419,634			(18,467)		67,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2023	12/04/2024	9	19,979,408	269.8		428,704		399,297		519,351			(30,643)		96,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/04/2023	12/04/2024	1	80,235	269.8		1,757		1,632		2,074			(130)		387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/06/2024	5	15,698,078	269.63		332,291		313,372		410,449			(21,262)		75,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/13/2024	7	19,865,325	271.08		435,998		421,463		467,039			(17,218)		96,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2023	11/29/2024	5	14,077,769	270.88		300,340		278,066		333,998			(24,203)		67,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/20/2024	4	13,052,169	272.21		287,470		283,917		253,562			(6,430)		64,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/08/2024	3	4,418,888	265.71		97,036		75,234		148,708			(22,530)		19,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2024	1	127,011	268.77		2,769		2,206		3,425			(567)		567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/25/2024	4	19,434,824	263.76		427,548		353,251		750,092			(76,928)		87,951		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/25/2024	3	21,986,397	265.2		464,012		380,719		772,882			(84,658)		99,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/02/2023	11/01/2024	4	16,348,552	266.38		358,526		303,162		530,208			(57,640)		74,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/05/2024	3	6,958,990	266.64		151,423		128,686		222,211			(23,606)		32,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/15/2024	5	16,488,276	268.72		361,422		317,481		456,330			(45,090)		77,192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/01/2024	4	16,116,396	266.64		355,533		301,590		513,009			(55,795)		73,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/01/2023	11/22/2024	6	29,886,695	269.49		655,733		593,019		781,431			(68,370)		141,441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/23/2024	6	24,074,749	265.07		531,619		432,997		854,028			(99,559)		108,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/07/2023	12/06/2024	1	216,125	270.32		4,477		4,217		5,370			(294)		1,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/16/2024	1	8,937,315	271.08		195,727		188,718		210,956			(8,533)		43,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/19/2024	6	24,269,484	271.72		538,529		524,239		547,312			(16,459)		119,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/24/2024	3	2,788,494	272.21		61,660		60,841		59,307			(1,459)		13,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/26/2023	12/26/2024	4	26,930,615	272.5		597,158		593,035		577,823			(6,557)		133,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/27/2024	2	19,210,758	273.3		419,014		419,014		387,673			(3,391)		95,658		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/29/2023	12/30/2024	1	6,431,544	272.24		141,494		141,494		141,185			(771)		32,158		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/30/2022	01/02/2024	2	344,232	182.35	12,826	6,608		54		9,372			(19,292)		127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/03/2023	01/03/2024	1	263,618	182.15		14,473		80		7,520			(14,354)		119		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/04/2023	01/04/2024	1	166,322	182.52		9,131		75		4,428			(9,031)		87		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/05/2023	01/05/2024	1	101,313	182.53		5,623		62		2,707			(5,546)		59		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/06/2023	01/08/2024	1	443,023	183.57		24,366		470		9,445			(23,835)		328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/06/2023	01/05/2024	1	424,427	183.57		23,174		257		10,374			(22,855)		248		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/09/2023	01/09/2024	1	395,549	183.09		21,557		475		9,542			(21,026)		311		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/10/2023	01/10/2024	1	122,533	183.29		6,703		166		2,846			(6,519)		101		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/11/2023	01/11/2024	1	326,244	183.4		17,846		492		7,412			(17,308)		283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/12/2023	01/12/2024	1	140,185	183.59		7,612		233		3,059			(7,362)		127		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/17/2023	.01/16/2024	1	 448,846	..... 183.66	.....	23,901	.....	990	.....	 9,928	.....	.....	.....(22,851)	.....	470	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/13/2023	.01/12/2024	1	1,204,519	..... 183.66	.....	65,526	.....	2,008	.....	 25,799	.....	.....	.....(63,366)	.....	 1,092	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/17/2023	.01/17/2024	1	 220,304	..... 183.39	.....	12,007	.....	529	.....	 5,247	.....	.....	.....(11,447)	.....	238	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/18/2023	.01/18/2024	1	 334,917	..... 182.29	.....	18,119	.....	849	.....	 10,022	.....	.....	.....(17,225)	.....	372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/19/2023	.01/19/2024	1	 104,844	..... 182.35	.....	5,704	.....	284	.....	 3,127	.....	.....	.....(5,407)	.....	120	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/20/2023	.01/19/2024	1	 217,943	..... 182.85	.....	11,834	.....	592	.....	 5,889	.....	.....	..... (11,217)	.....	249	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/20/2023	.01/22/2024	1	 730,427	..... 182.85	.....	39,954	.....	 2,311	.....	 20,102	.....	.....	.....(37,559)	.....	897	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/23/2023	.01/23/2024	1	 200,641	..... 183.02	.....	10,935	.....	663	.....	 5,381	.....	.....	.....(10,246)	.....	252	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/24/2023	.01/24/2024	1	 507,844	..... 182.9	.....	27,728	.....	 1,757	.....	 14,026	.....	.....	.....(25,905)	.....	651	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/25/2023	.01/25/2024	1	 219,964	..... 182.9	.....	11,944	.....	790	.....	 6,097	.....	.....	..... (11,126)	.....	288	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/26/2023	.01/26/2024	1	 132,244	..... 183.37	.....	7,194	.....	498	.....	 3,361	.....	.....	.....(6,682)	.....	176	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/26/2024	1	 855,558	..... 183.05	.....	 46,542	.....	 3,232	.....	 23,201	.....	.....	..... (43,218)	.....	 1,142	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/27/2023	.01/29/2024	1	 480,813	..... 183.05	.....	 26,300	.....	 2,029	.....	 13,278	.....	.....	..... (24,222)	.....	 678	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/30/2023	.01/30/2024	1	 296,887	..... 182.61	.....	 16,240	.....	 1,297	.....	 8,942	.....	.....	..... (14,905)	.....	 426	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/31/2023	.01/31/2024	1	 409,830	..... 183.23	.....	 22,377	.....	 1,849	.....	 11,072	.....	.....	..... (20,476)	.....	 597	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/01/2023	.02/01/2024	1	 183,255	..... 183.19	.....	 9,987	.....	 853	.....	 5,024	.....	.....	..... (9,112)	.....	 271	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/02/2023	.02/02/2024	1	 226,007	..... 183.12	.....	 12,250	.....	 1,086	.....	 6,309	.....	.....	..... (11,142)	.....	 340	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/02/2024	1	 426,908	..... 182.86	.....	 23,437	.....	 2,083	.....	 12,515	.....	.....	..... (21,312)	.....	 642	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/03/2023	.02/05/2024	1	 344,941	..... 182.86	.....	 19,075	.....	 1,839	.....	 10,285	.....	.....	..... (17,204)	.....	 542	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/06/2023	.02/06/2024	1	 191,118	..... 182.71	.....	 10,722	.....	 1,063	.....	 5,890	.....	.....	..... (9,635)	.....	 304	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/07/2023	.02/07/2024	1	 410,436	..... 183.14	.....	 23,067	.....	 2,351	.....	 11,785	.....	.....	..... (20,665)	.....	 662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/08/2023	.02/08/2024	1	 369,267	..... 182.64	.....	 20,753	.....	 2,172	.....	 11,638	.....	.....	..... (18,535)	.....	 604	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/09/2023	.02/09/2024	1	 380,477	..... 182.22	.....	21,345	.....	 2,306	.....	 12,905	.....	.....	..... (19,006)	.....	630	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/10/2023	.02/12/2024	1	 809,763	..... 183.28	.....	45,914	.....	 5,312	.....	 23,412	.....	.....	.....(40,534)	.....	 1,390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/10/2023	.02/09/2024	1	 639,245	..... 183.28	.....	35,989	.....	 3,899	.....	 18,100	.....	.....	.....(32,035)	.....	 1,058	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/13/2023	.02/13/2024	1	 431,486	..... 183.81	.....	24,422	.....	 2,893	.....	 11,396	.....	.....	.....(21,478)	.....	749	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/14/2023	.02/14/2024	1	 221,861	..... 183.5	.....	12,668	.....	 1,536	.....	 6,237	.....	.....	..... (11,106)	.....	390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/15/2023	.02/15/2024	1	 205,692	..... 183.16	.....	11,724	.....	 1,453	.....	 6,173	.....	.....	.....(10,247)	.....	365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213UST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/16/2023	.02/16/2024	1	 171,775	..... 182.7	.....	9,791	.....	 1,251	.....	 5,585	.....	.....	.....(8,530)	.....	308	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/17/2023	.02/20/2024	1	 273,016	..... 182.49	.....	15,753	.....	 2,170	.....	 9,369	.....	.....	.....(13,570)	.....	510	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/17/2023	.02/16/2024	1	1,415,120	..... 182.49	.....	80,803	.....	 10,354	.....	 47,571	.....	.....	..... (70,370)	.....	 2,539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/21/2023	.02/21/2024	1	 303,859	..... 181.68	.....	17,502	.....	 2,459	.....	 11,765	.....	.....	.....(15,009)	.....	573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/22/2023	.02/22/2024	1	 258,068	..... 181.46	.....	14,839	.....	 2,126	.....	 10,327	.....	.....	.....(12,684)	.....	492	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/23/2023	.02/23/2024	1	 205,733	..... 181.67	.....	 11,891	.....	 1,746	.....	 8,048	.....	.....	..... (10,132)	.....	 396	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/24/2023	.02/23/2024	1	 721,555	..... 181.32	.....	 41,922	.....	 6,172	.....	 29,598	.....	.....	..... (35,703)	.....	 1,388	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/24/2023	.02/26/2024	1	 846,948	..... 181.32	.....	 49,546	.....	 7,644	.....	 35,079	.....	.....	..... (41,851)	.....	 1,673	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/27/2023	.02/27/2024	1	 250,975	..... 181.42	.....	 14,607	.....	 2,294	.....	 10,320	.....	.....	..... (12,286)	.....	 500	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.02/28/2023	.02/29/2024	1	 529,751	..... 180.94	.....	 30,884	.....	 5,006	.....	 23,320	.....	.....	..... (25,821)	.....	 1,074	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/01/2023	.03/01/2024	1	 382,588	..... 180.92	.....	 22,458	.....	 3,702	.....	 16,918	.....	.....	..... (18,715)	.....	 782	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/02/2023	.03/01/2024	1	 383,344	..... 181.36	.....	 22,502	.....	 3,740	.....	 16,069	.....	.....	..... (18,742)	.....	 784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/03/2023	.03/01/2024	1	 99,897	..... 182.14	.....	 5,834	.....	 972	.....	 3,768	.....	.....	..... (4,856)	.....	 204	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/03/2023	.03/04/2024	1	 341,055	..... 182.14	.....	 20,088	.....	 3,486	.....	 13,034	.....	.....	..... (16,585)	.....	 714	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/03/2023	.03/05/2024	1	 536,574	..... 182.14	.....	 31,658	.....	 5,566	.....	 20,613	.....	.....	..... (26,066)	.....	 1,132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/06/2023	.03/06/2024	1	 451,960	..... 182.31	.....	 26,575	.....	 4,746	.....	 17,045	.....	.....	..... (21,783)	.....	 961	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V\$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/07/2023	.03/07/2024	1	729,403	..... 181.39	.....	43,618	.....	7,909	.....	31,086	.....	.....	.....(35,634)	.....	1,563	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/08/2023	.03/08/2024	1	264,291	..... 181.12	.....	15,910	.....	2,929	.....	11,687	.....	.....	.....(12,954)	.....	570	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V\$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/09/2023	.03/08/2024	1	 94,883	..... 180.28	.....	5,683	.....	1,055	.....	 4,632	.....	.....	.....(4,625)	.....	205	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/14/2023	.03/12/2024	2	592,710	..... 179.75	.....	34,015	.....	6,641	.....	31,071	.....	.....	.....(27,348)	.....	1,316	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/10/2023	.03/11/2024	1	 323,209	..... 179.75	.....	18,617	.....	3,590	.....	16,911	.....	.....	.....(15,015)	.....	713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/13/2023	.03/13/2024	1	 182,421	..... 179.81	.....	9,413	.....	1,862	.....	 9,526	.....	.....	.....(7,535)	.....	408	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/14/2023	.03/14/2024	1	300,886	..... 180.34	.....	16,097	.....	3,228	.....	14,870	.....	.....	.....(12,843)	.....	677	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/15/2023	.03/15/2024	1	 324,939	..... 179.68	.....	16,149	.....	3,283	.....	17,294	.....	.....	.....(12,840)	.....	736	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/16/2023	.03/15/2024	1	466,573	..... 180.02	.....	24,542	.....	5,031	.....	23,946	.....	.....	.....(19,499)	.....	1,057	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/17/2023	.03/18/2024	1	 373,534	..... 179.38	.....	18,826	.....	3,993	.....	20,702	.....	.....	.....(14,825)	.....	863	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/17/2023	.03/19/2024	1	502,620	..... 179.38	.....	25,382	.....	5,439	.....	27,907	.....	.....	.....(19,933)	.....	1,169	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/20/2023	03/20/2024	1	329,674	180.35		16,879		3,663		16,589			(13,190)		772		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/21/2023	03/21/2024	1	372,075	180.99		19,980		4,391		17,494			(15,559)		876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/22/2023	03/22/2024	1	103,925	179.9		5,612		1,249		5,521			(4,355)		246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/23/2023	03/22/2024	1	197,313	179.81		10,339		2,320		10,580			(8,016)		468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/26/2024	1	453,157	180.55		23,564		5,503		22,712			(18,057)		1,100		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/24/2023	03/25/2024	1	473,763	180.55		24,588		5,690		23,698			(18,893)		1,143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/27/2023	03/27/2024	1	212,310	180.94		11,252		2,659		10,237			(8,578)		518		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/28/2023	03/28/2024	1	444,883	181.19		23,801		5,689		20,918			(18,079)		1,092		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/IST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/29/2023	03/28/2024	1	513,838	181.87		27,490		6,589		22,308			(20,863)		1,262		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/30/2023	03/28/2024	1	160,877	182.07		8,639		2,088		6,823			(6,551)		395		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X/ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	03/31/2023	04/02/2024	1	799,367	182.66		43,246		10,930		32,144			(32,317)		2,017		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/31/2023	.03/28/2024	1	 50,619	..... 182.66	.....	2,713	.....	658	.....	 1,995	.....	.....	.....(2,055)	.....	 124	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/31/2023	.04/01/2024	1	 249,422	..... 182.66	.....	13,469	.....	 3,376	.....	10,005	.....	.....	.....(10,092)	.....	626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/03/2023	.04/03/2024	1	 205,265	..... 183.4	.....	11,064	.....	 2,827	.....	 7,555	.....	.....	.....(8,222)	.....	521	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/04/2023	.04/04/2024	1	 420,689	..... 183.11	.....	22,212	.....	 5,736	.....	 16,117	.....	.....	.....(16,447)	.....	 1,073	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/05/2023	.04/05/2024	1	 224,553	..... 183.82	.....	11,699	.....	 3,053	.....	 7,883	.....	.....	.....(8,631)	.....	576	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/09/2024	1	 275,605	..... 183.66	.....	14,580	.....	 3,954	.....	 10,061	.....	.....	..... (10,628)	.....	721	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/05/2024	1	 217,515	..... 183.66	.....	11,420	.....	 3,005	.....	 7,788	.....	.....	.....(8,416)	.....	558	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/06/2023	.04/08/2024	1	 413,365	..... 183.66	.....	21,826	.....	 5,876	.....	 15,008	.....	.....	.....(15,954)	.....	 1,076	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/10/2023	.04/10/2024	1	 374,797	..... 183.88	.....	20,277	.....	 5,570	.....	 13,345	.....	.....	..... (14,681)	.....	986	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/11/2023	.04/11/2024	1	 349,709	..... 184.05	.....	18,954	.....	 5,259	.....	 12,241	.....	.....	.....(13,672)	.....	924	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/12/2023	.04/12/2024	1	 347,536	..... 183.87	.....	18,732	.....	 5,249	.....	 12,479	.....	.....	.....(13,461)	.....	923	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/13/2023	.04/12/2024	2	 292,118	..... 184.36	.....	 15,611	.....	 4,413	.....	 9,845	.....	.....	..... (11,203)	.....	 776	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/14/2023	.04/15/2024	1	 372,305	..... 184.18	.....	 20,365	.....	 5,891	.....	 13,032	.....	.....	..... (14,483)	.....	 1,003	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/14/2023	.04/16/2024	1	 871,996	..... 184.18	.....	 47,785	.....	 13,916	.....	 30,611	.....	.....	..... (33,891)	.....	 2,361	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/17/2023	.04/17/2024	1	 226,194	..... 184.29	.....	 12,463	.....	 3,664	.....	 7,872	.....	.....	..... (8,786)	.....	 615	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/25/2023	.04/18/2024	2	 585,550	..... 184.16	.....	 31,984	.....	 9,509	.....	 20,789	.....	.....	..... (22,439)	.....	 1,600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/19/2023	.04/19/2024	1	 406,546	..... 184.13	.....	 22,482	.....	 6,732	.....	 14,556	.....	.....	..... (15,725)	.....	 1,116	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/20/2023	.04/19/2024	1	 361,000	..... 183.7	.....	 19,783	.....	 5,973	.....	 13,648	.....	.....	..... (13,821)	.....	 991	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/24/2023	.04/22/2024	2	 346,680	..... 183.78	.....	 19,167	.....	 5,916	.....	 13,141	.....	.....	..... (13,258)	.....	 964	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/24/2023	.04/24/2024	1	 540,359	..... 184.18	.....	 29,612	.....	 9,274	.....	 19,617	.....	.....	..... (20,307)	.....	 1,517	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/24/2023	.04/23/2024	1	 432,184	..... 183.78	.....	 24,387	.....	 7,591	.....	 16,437	.....	.....	..... (16,770)	.....	 1,208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.04/25/2023	.04/25/2024	1	 488,868	..... 183.51	.....	 26,546	.....	 8,387	.....	 19,363	.....	.....	..... (18,132)	.....	 1,378	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/26/2023	04/26/2024	1	251,250	182.66		13,618		4,340		11,032			(9,265)		711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/26/2024	1	88,476	183.06		4,813		1,547		3,708			(3,270)		250		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2024	1	561,664	183.58		30,667		10,053		22,414			(20,640)		1,610		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/26/2024	1	110,845	183.58		6,019		1,939		4,368			(4,084)		314		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/30/2024	1	384,430	183.58		21,028		6,932		15,380			(14,114)		1,107		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/01/2023	05/01/2024	1	450,942	183.55		24,757		8,230		18,176			(16,504)		1,304		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/02/2023	05/02/2024	1	585,163	182.21		31,423		10,532		27,510			(20,863)		1,698		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/03/2023	05/03/2024	1	340,666	181.6		18,294		6,182		17,106			(12,096)		993		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/03/2024	1	406,286	181.13		21,127		7,198		21,418			(13,950)		1,184		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/03/2024	1	97,965	182.2		5,222		1,784		4,625			(3,443)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/07/2024	1	384,148	182.2		20,629		7,197		18,367			(13,454)		1,137		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/05/2023	.05/06/2024	1	 569,877	..... 182.2	.....	 30,545	.....	 10,603	.....	 27,133	.....	.....	..... (19,975)	.....	 1,681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/08/2023	.05/08/2024	1	 201,053	..... 182.1	.....	 10,736	.....	 3,775	.....	 9,733	.....	.....	..... (6,952)	.....	 598	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/09/2023	.05/09/2024	1	 762,372	..... 181.81	.....	 41,016	.....	 14,536	.....	 38,130	.....	.....	..... (26,447)	.....	 2,275	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/10/2023	.05/10/2024	1	 478,044	..... 181.72	.....	 25,480	.....	 9,100	.....	 24,196	.....	.....	..... (16,360)	.....	 1,432	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/11/2023	.05/10/2024	1	 405,679	..... 181.39	.....	 21,460	.....	 7,728	.....	 21,223	.....	.....	..... (13,758)	.....	 1,215	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/14/2024	1	 336,911	..... 181.48	.....	 18,126	.....	 6,673	.....	 17,659	.....	.....	..... (11,476)	.....	 1,024	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/13/2024	1	 310,945	..... 181.48	.....	 16,698	.....	 6,118	.....	 16,267	.....	.....	..... (10,601)	.....	 942	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/12/2023	.05/10/2024	1	 96,901	..... 181.48	.....	 5,175	.....	 1,869	.....	 5,021	.....	.....	..... (3,312)	.....	 290	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/15/2023	.05/15/2024	1	 466,248	..... 181.46	.....	 24,991	.....	 9,269	.....	 24,578	.....	.....	..... (15,705)	.....	 1,423	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/16/2023	.05/16/2024	1	 448,774	..... 180.5	.....	 24,279	.....	 9,071	.....	 25,947	.....	.....	..... (15,191)	.....	 1,375	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/18/2023	.05/17/2024	1	 304,368	..... 181.37	.....	 16,679	.....	 6,330	.....	 16,258	.....	.....	..... (10,373)	.....	 936	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/18/2023	.05/17/2024	1	867,900	..... 181.08	.....	48,648	.....	18,462	.....	47,646	.....	.....	.....(30,255)	.....	2,668	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/17/2024	1	 108,759	..... 181.66	.....	5,927	.....	2,256	.....	5,646	.....	.....	.....(3,680)	.....	334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/21/2024	1	609,030	..... 181.66	.....	33,497	.....	12,975	.....	31,983	.....	.....	.....(20,571)	.....	1,899	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/19/2023	.05/20/2024	1	413,263	..... 181.66	.....	22,688	.....	8,750	.....	21,661	.....	.....	.....(13,971)	.....	1,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/22/2023	.05/22/2024	1	200,203	..... 181.67	.....	11,031	.....	4,303	.....	10,534	.....	.....	.....(6,721)	.....	627	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/23/2023	.05/23/2024	1	867,005	..... 181.84	.....	48,119	.....	18,904	.....	45,010	.....	.....	.....(29,187)	.....	2,723	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/24/2023	.05/24/2024	1	684,117	..... 181.41	.....	38,242	.....	15,129	.....	37,089	.....	.....	.....(23,092)	.....	2,156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/25/2023	.05/24/2024	1	 150,398	..... 180.83	.....	8,482	.....	3,393	.....	8,605	.....	.....	.....(5,113)	.....	474	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/28/2024	1	951,385	..... 181.23	.....	54,514	.....	22,226	.....	53,008	.....	.....	.....(32,442)	.....	3,039	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/24/2024	1	346,612	..... 181.23	.....	19,688	.....	7,897	.....	19,104	.....	.....	.....(11,845)	.....	1,092	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/26/2023	.05/29/2024	1	631,001	..... 181.23	.....	36,283	.....	14,852	.....	35,704	.....	.....	.....(21,534)	.....	2,023	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/30/2023	.05/30/2024	1	 300,361	 181	.....	 17,030	.....	 7,018	.....	 17,186	.....	.....	..... (10,004)	.....	 966	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.05/31/2023	.05/31/2024	1	 775,327	..... 180.96	.....	 43,418	.....	 18,011	.....	 44,594	.....	.....	..... (25,387)	.....	 2,502	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/01/2023	.05/31/2024	1	 156,165	..... 180.91	.....	 8,714	.....	 3,645	.....	 9,029	.....	.....	..... (5,085)	.....	 504	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/02/2023	.06/03/2024	1	 389,425	 182	.....	 22,158	.....	 9,400	.....	 20,489	.....	.....	..... (12,800)	.....	 1,269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/02/2023	.06/04/2024	1	 473,823	 182	.....	 27,008	.....	 11,501	.....	 25,024	.....	.....	..... (15,559)	.....	 1,549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/05/2023	.06/05/2024	1	 374,123	..... 181.91	.....	 21,175	.....	 9,075	.....	 19,945	.....	.....	..... (12,092)	.....	 1,227	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/06/2023	.06/06/2024	1	 589,051	..... 181.92	.....	 33,340	.....	 14,380	.....	 31,463	.....	.....	..... (18,947)	.....	 1,938	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/07/2023	.06/07/2024	1	 431,470	..... 182.72	.....	 24,637	.....	 10,694	.....	 21,405	.....	.....	..... (13,934)	.....	 1,424	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/08/2023	.06/07/2024	1	 340,862	..... 182.92	.....	 19,293	.....	 8,444	.....	 16,569	.....	.....	..... (10,889)	.....	 1,125	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/09/2023	.06/07/2024	1	 104,276	..... 182.71	.....	 5,923	.....	 2,599	.....	 5,173	.....	.....	..... (3,336)	.....	 344	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.06/09/2023	.06/10/2024	1	 462,965	..... 182.71	.....	 26,435	.....	 11,725	.....	 23,199	.....	.....	..... (14,766)	.....	 1,542	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/09/2023	06/11/2024	1	268,232	182.71		15,343		6,828		13,468			(8,547)		896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/12/2023	06/12/2024	1	574,676	182.97		32,814		14,694		28,221			(18,110)		1,926		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/13/2023	06/13/2024	1	425,479	183.27		24,295		10,946		20,341			(13,342)		1,430		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/14/2023	06/14/2024	1	239,110	183.23		13,677		6,200		11,503			(7,474)		806		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/15/2023	06/14/2024	1	203,464	183.94		11,679		5,353		9,116			(6,367)		686		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/16/2023	06/14/2024	1	307,288	184.04		17,700		8,135		13,614			(9,628)		1,036		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/16/2023	06/17/2024	1	538,636	184.04		31,187		14,474		24,079			(16,826)		1,833		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/16/2023	06/18/2024	1	1,588,968	184.04		92,319		42,980		71,351			(49,672)		5,422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/20/2023	06/20/2024	1	269,603	183.19		15,556		7,308		13,348			(8,246)		925		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/21/2023	06/21/2024	1	616,392	182.89		35,689		16,864		31,010			(18,820)		2,122		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/22/2023	06/21/2024	1	263,897	182.55		15,280		7,280		13,725			(8,037)		908		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/21/2024	1	115,767	..... 182.64	.....	6,668	.....	3,186	.....	6,415	.....	.....	.....(3,499)	.....	399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/24/2024	1	403,539	..... 182.64	.....	23,446	.....	11,303	.....	22,522	.....	.....	.....(12,202)	.....	1,401	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/23/2023	.06/25/2024	1	866,833	..... 182.64	.....	50,450	.....	24,393	.....	48,456	.....	.....	.....(26,184)	.....	3,018	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/26/2023	.06/26/2024	1	561,825	..... 182.31	.....	32,530	.....	15,818	.....	30,458	.....	.....	..... (16,709)	.....	1,962	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/27/2023	.06/27/2024	1	1,092,476	..... 182.31	.....	63,582	.....	31,092	.....	57,694	.....	.....	.....(32,486)	.....	3,825	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/28/2023	.06/28/2024	1	213,194	..... 182.65	.....	12,387	.....	6,091	.....	11,259	.....	.....	.....(6,295)	.....	749	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/29/2023	.06/28/2024	1	485,670	..... 183.17	.....	28,509	.....	14,136	.....	24,433	.....	.....	.....(14,450)	.....	1,705	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/30/2023	.06/28/2024	1	127,166	..... 183.74	.....	7,414	.....	3,697	.....	6,054	.....	.....	.....(3,748)	.....	447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/30/2023	.07/02/2024	1	569,291	..... 183.74	.....	33,474	.....	16,875	.....	27,386	.....	.....	..... (16,737)	.....	2,021	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.06/30/2023	.07/01/2024	1	559,785	..... 183.74	.....	32,859	.....	16,520	.....	26,873	.....	.....	.....(16,474)	.....	1,982	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/03/2023	.07/03/2024	1	658,045	..... 183.99	.....	38,890	.....	19,713	.....	30,997	.....	.....	.....(19,233)	.....	2,342	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/05/2023	.07/05/2024	1	 469,871	..... 183.93	.....	27,816	.....	 14,214	.....	 22,416	.....	.....	.....(13,604)	.....	 1,682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/06/2023	.07/05/2024	1	 281,535	..... 182.94	.....	16,751	.....	 8,631	.....	 14,727	.....	.....	.....(8,169)	.....	 1,008	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/07/2023	.07/09/2024	1	 653,705	..... 183.2	.....	38,961	.....	 20,337	.....	 35,045	.....	.....	.....(18,739)	.....	 2,364	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/07/2023	.07/08/2024	1	 341,984	..... 183.2	.....	20,348	.....	 10,594	.....	 18,265	.....	.....	.....(9,814)	.....	 1,234	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/10/2023	.07/10/2024	1	 491,125	..... 183.06	.....	29,075	.....	 15,256	.....	 25,739	.....	.....	.....(13,822)	.....	 1,781	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/11/2023	.07/11/2024	1	 423,292	..... 183.85	.....	25,017	.....	 13,196	.....	 20,659	.....	.....	.....(11,825)	.....	 1,539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/12/2023	.07/12/2024	1	 432,152	..... 184.13	.....	25,324	.....	 13,427	.....	 20,615	.....	.....	..... (11,901)	.....	 1,575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/13/2023	.07/12/2024	1	 194,182	..... 184.3	.....	11,263	.....	 6,021	.....	 9,108	.....	.....	.....(5,276)	.....	708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/12/2024	1	 57,566	..... 183.62	.....	 3,362	.....	 1,802	.....	 2,879	.....	.....	.....(1,570)	.....	210	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/16/2024	1	 554,352	..... 183.62	.....	32,707	.....	 17,701	.....	 27,998	.....	.....	.....(15,109)	.....	 2,041	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/14/2023	.07/15/2024	1	 377,424	..... 183.62	.....	22,193	.....	 11,983	.....	 19,025	.....	.....	..... (10,280)	.....	 1,386	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/17/2023	.07/17/2024	1	 483,698	..... 183.21	.....	 28,345	.....	 15,418	.....	 25,447	.....	.....	..... (12,933)	.....	 1,786	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/18/2023	.07/18/2024	1	 245,134	..... 183.86	.....	 14,340	.....	 7,840	.....	 12,185	.....	.....	..... (6,504)	.....	 907	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/19/2023	.07/19/2024	1	 406,886	..... 184.55	.....	 23,884	.....	 13,123	.....	 19,002	.....	.....	..... (10,767)	.....	 1,510	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/20/2023	.07/19/2024	1	 264,682	..... 185.63	.....	 15,563	.....	 8,622	.....	 11,090	.....	.....	..... (6,993)	.....	 982	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/19/2024	1	 69,037	..... 186.11	.....	 4,059	.....	 2,255	.....	 2,754	.....	.....	..... (1,818)	.....	 256	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/22/2024	1	 182,275	..... 186.11	.....	 10,791	.....	 6,034	.....	 7,345	.....	.....	..... (4,793)	.....	 681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2023	.07/23/2024	1	 402,359	..... 186.11	.....	 23,860	.....	 13,372	.....	 16,254	.....	.....	..... (10,568)	.....	 1,508	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/24/2023	.07/24/2024	1	 320,929	..... 186.51	.....	 18,967	.....	 10,682	.....	 12,482	.....	.....	..... (8,292)	.....	 1,205	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/25/2023	.07/25/2024	1	 375,549	..... 186.45	.....	 22,233	.....	 12,582	.....	 14,757	.....	.....	..... (9,658)	.....	 1,414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/26/2023	.07/26/2024	1	 470,675	..... 186.43	.....	 27,911	.....	 15,872	.....	 18,589	.....	.....	..... (12,049)	.....	 1,777	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2023	.07/30/2024	1	 656,666	..... 186.56	.....	 39,137	.....	 22,687	.....	 25,934	.....	.....	..... (16,591)	.....	 2,502	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/28/2023	.07/29/2024	1	 288,925	..... 186.56	.....	 17,162	.....	 9,929	.....	 11,353	.....	.....	..... (7,295)	.....	 1,098	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.07/31/2023	.07/31/2024	1	 548,704	..... 186.73	.....	 32,428	.....	 18,887	.....	 21,341	.....	.....	..... (13,556)	.....	 2,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/01/2023	.08/01/2024	1	 261,321	..... 186.3	.....	 15,575	.....	 9,114	.....	 10,661	.....	.....	..... (6,468)	.....	 1,000	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/02/2023	.08/02/2024	1	 204,225	..... 185.66	.....	 12,151	.....	 7,144	.....	 8,904	.....	.....	..... (5,013)	.....	 784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/03/2023	.08/02/2024	1	 193,155	..... 185.66	.....	 11,454	.....	 6,790	.....	 8,421	.....	.....	..... (4,707)	.....	 741	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/04/2023	.08/05/2024	1	 407,565	..... 185.26	.....	 24,250	.....	 14,497	.....	 18,626	.....	.....	..... (9,845)	.....	 1,575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/04/2023	.08/06/2024	1	 340,454	..... 185.26	.....	 20,291	.....	 12,152	.....	 15,593	.....	.....	..... (8,216)	.....	 1,319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/07/2023	.08/07/2024	1	 493,058	..... 185.91	.....	 29,189	.....	 17,562	.....	 21,299	.....	.....	..... (11,644)	.....	 1,914	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/08/2023	.08/08/2024	1	 277,089	..... 185.91	.....	 16,404	.....	 9,914	.....	 12,274	.....	.....	..... (6,499)	.....	 1,078	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/09/2023	.08/09/2024	1	 288,750	..... 185.89	.....	 17,065	.....	 10,361	.....	 12,560	.....	.....	..... (6,714)	.....	 1,126	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/10/2023	.08/09/2024	1	 155,879	..... 186.08	.....	 9,181	.....	 5,621	.....	 6,655	.....	.....	..... (3,597)	.....	 608	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/11/2023	.08/12/2024	1	108,090	..... 186.55	.....	 6,442	.....	 3,975	.....	 4,442	.....	.....	..... (2,493)	.....	 424	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/11/2023	.08/13/2024	1	442,773	..... 186.55	.....	 26,434	.....	 16,339	.....	 18,284	.....	.....	..... (10,200)	.....	 1,742	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/14/2023	.08/14/2024	1	379,441	..... 186.51	.....	 22,615	.....	 14,041	.....	 15,782	.....	.....	..... (8,589)	.....	 1,496	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/15/2023	.08/15/2024	2	309,089	..... 185.5	.....	 17,888	.....	 11,176	.....	 14,187	.....	.....	..... (6,724)	.....	 1,221	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/16/2023	.08/16/2024	1	290,417	..... 184.94	.....	 17,309	.....	 10,842	.....	 14,086	.....	.....	..... (6,479)	.....	 1,150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/17/2023	.08/16/2024	1	244,682	..... 185.5	.....	 14,583	.....	 9,210	.....	 11,280	.....	.....	..... (5,434)	.....	 969	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/18/2023	.08/20/2024	1	432,968	..... 185.78	.....	 25,848	.....	 16,475	.....	 19,613	.....	.....	..... (9,482)	.....	 1,730	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/18/2023	.08/16/2024	1	 69,170	..... 185.78	.....	 4,095	.....	 2,593	.....	 3,099	.....	.....	..... (1,519)	.....	 274	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/18/2023	.08/19/2024	1	156,401	..... 185.78	.....	 9,322	.....	 5,932	.....	 7,069	.....	.....	..... (3,429)	.....	 623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/21/2023	.08/21/2024	1	433,630	..... 185.4	.....	 25,931	.....	 16,599	.....	 20,424	.....	.....	..... (9,352)	.....	 1,736	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.08/22/2023	.08/22/2024	1	159,703	..... 184.97	.....	 9,566	.....	 6,150	.....	 7,842	.....	.....	..... (3,424)	.....	 641	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/23/2023	.08/23/2024	1	 409,264	..... 185.06	.....	 24,392	.....	 15,748	.....	 19,973	.....	.....	..... (8,664)	.....	 1,645	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/24/2023	.08/23/2024	1	 181,202	..... 184.54	.....	 10,818	.....	 7,042	.....	 9,278	.....	.....	..... (3,823)	.....	 729	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/23/2024	1	 137,759	..... 185.28	.....	 8,279	.....	 5,405	.....	 6,599	.....	.....	..... (2,911)	.....	 554	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/27/2024	1	 481,568	..... 185.28	.....	 29,183	.....	 19,161	.....	 23,308	.....	.....	..... (10,151)	.....	 1,952	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/26/2024	1	 225,949	..... 185.28	.....	 13,670	.....	 8,963	.....	 10,913	.....	.....	..... (4,768)	.....	 914	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/28/2023	.08/28/2024	1	 256,724	..... 185.65	.....	 15,506	.....	 10,224	.....	 12,040	.....	.....	..... (5,296)	.....	 1,043	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/29/2023	.08/29/2024	1	 209,318	..... 186.38	.....	 12,496	.....	 8,274	.....	 9,188	.....	.....	..... (4,234)	.....	 852	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/30/2023	.08/30/2024	1	 392,875	..... 186.44	.....	 23,415	.....	 15,567	.....	 17,167	.....	.....	..... (7,869)	.....	 1,603	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.08/31/2023	.08/30/2024	1	 244,325	..... 186.13	.....	 14,488	.....	 9,739	.....	 10,994	.....	.....	..... (4,843)	.....	 997	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/01/2023	.09/03/2024	1	 360,442	..... 186.6	.....	 21,482	.....	 14,558	.....	 15,714	.....	.....	..... (7,063)	.....	 1,483	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/01/2023	.09/04/2024	1	 661,614	..... 186.6	.....	 39,498	.....	 26,802	.....	 28,910	.....	.....	..... (12,952)	.....	 2,727	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/05/2023	.09/05/2024	1	 211,359	 186	.....	 12,597	.....	 8,583	.....	 9,807	.....	.....	..... (4,027)	.....	 873	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/06/2023	.09/06/2024	2	 367,537	..... 185.58	.....	 20,051	.....	 14,046	.....	 17,789	.....	.....	..... (6,028)	.....	 1,521	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/07/2023	.09/06/2024	1	 143,835	..... 185.58	.....	 8,573	.....	 5,913	.....	 6,962	.....	.....	..... (2,701)	.....	 595	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/08/2023	.09/09/2024	1	 184,484	..... 186.03	.....	 11,051	.....	 7,671	.....	 8,652	.....	.....	..... (3,433)	.....	 768	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/08/2023	.09/10/2024	1	 356,402	..... 186.03	.....	 21,420	.....	 14,888	.....	 16,750	.....	.....	..... (6,635)	.....	 1,487	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/11/2023	.09/11/2024	2	 439,279	..... 186.01	.....	 26,611	.....	 18,606	.....	 20,777	.....	.....	..... (8,049)	.....	 1,836	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/12/2023	.09/12/2024	1	 117,986	..... 186.51	.....	 7,067	.....	 4,951	.....	 5,356	.....	.....	..... (2,124)	.....	 494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/13/2023	.09/13/2024	1	 421,673	..... 186.51	.....	 25,216	.....	 17,734	.....	 19,184	.....	.....	..... (7,510)	.....	 1,769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/14/2023	.09/13/2024	1	 280,649	..... 187.46	.....	 16,755	.....	 11,881	.....	 11,701	.....	.....	..... (4,958)	.....	 1,177	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/15/2023	.09/16/2024	1	 134,518	..... 186.61	.....	 8,085	.....	 5,768	.....	 6,120	.....	.....	..... (2,357)	.....	 568	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/15/2023	.09/13/2024	1	 74,756	..... 186.61	.....	 4,463	.....	 3,174	.....	 3,379	.....	.....	..... (1,312)	.....	 314	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/15/2023	.09/17/2024	1	608,730	..... 186.61	.....	36,646	.....	26,175	.....	27,756	.....	.....	.....(10,655)	.....	2,574	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/18/2023	.09/18/2024	1	456,154	..... 186.82	.....	27,415	.....	19,657	.....	20,524	.....	.....	.....(7,790)	.....	1,932	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/22/2023	.09/24/2024	1	632,058	..... 185.04	.....	38,239	.....	28,049	.....	33,816	.....	.....	.....(10,391)	.....	2,708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/25/2023	.09/25/2024	1	434,630	..... 185.29	.....	26,121	.....	19,232	.....	22,862	.....	.....	.....(6,923)	.....	1,866	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/26/2023	.09/26/2024	1	302,776	..... 184.25	.....	18,227	.....	13,470	.....	17,381	.....	.....	.....(4,781)	.....	1,302	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/28/2023	.09/27/2024	1	281,145	..... 184.21	.....	16,841	.....	12,595	.....	16,251	.....	.....	.....(4,337)	.....	1,211	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/29/2023	.09/27/2024	1	 125,943	..... 183.6	.....	7,519	.....	5,639	.....	7,633	.....	.....	.....(1,921)	.....	543	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/29/2023	.09/30/2024	1	146,262	..... 183.6	.....	8,790	.....	6,611	.....	8,923	.....	.....	.....(2,228)	.....	634	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.09/29/2023	.10/01/2024	1	417,547	..... 183.6	.....	25,136	.....	18,921	.....	25,515	.....	.....	.....(6,352)	.....	1,812	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.12/04/2023	.12/04/2024	1	413,817	..... 185.3	.....	23,463	.....	21,787	.....	25,120	.....	.....	.....(1,731)	.....	1,994	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8IMPRO8K5P83	.12/15/2023	.12/17/2024	1	607,239	..... 186.84	.....	33,884	.....	32,674	.....	33,701	.....	.....	.....(1,473)	.....	2,982	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	1	436,613	181.23		25,717		21,548		33,407			(4,216)		1,999		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	1	110,281	182.78		6,374		5,400		7,588			(1,016)		505		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	1	138,794	182		8,328		6,314		9,620			(2,025)		605		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	1	176,664	181.18		10,300		8,902		13,712			(1,467)		818		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	1	72,252	183.69		4,183		3,788		4,827			(425)		342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	1	243,658	183.66		14,595		11,628		15,328			(2,991)		1,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	1	175,391	182.15		10,401		8,424		12,385			(2,040)		788		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	1	290,488	181.2		17,139		14,148		22,052			(3,099)		1,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	1	296,308	183.22		17,719		14,166		19,292			(3,583)		1,325		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	1	354,167	182.48		20,577		17,524		25,079			(3,092)		1,635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	1	584,596	181.67		34,316		29,885		44,261			(4,500)		2,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 10/09/2023	. 10/09/2024	1	441,552	182.5		26,316		20,388		29,809			(5,968)		1,944		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 10/12/2023	. 10/11/2024	1	318,171	181.77		18,899		14,868		22,721			(4,142)		1,406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 11/10/2023	. 11/12/2024	1	459,816	181.64		27,129		23,552		35,077			(3,760)		2,143		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 11/17/2023	. 11/15/2024	1	99,566	182.93		5,745		5,091		6,941			(694)		466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 12/08/2023	. 12/10/2024	1	570,934	184.95		32,657		30,863		35,971			(2,041)		2,775		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 12/14/2023	. 12/13/2024	1	269,630	187.37		14,776		14,203		14,235			(688)		1,316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 12/27/2023	. 12/27/2024	1	341,395	187.56		18,538		18,385		18,263			(203)		1,700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 10/27/2023	. 10/29/2024	1	432,012	179.57		25,618		21,255		36,686			(4,525)		1,968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 12/11/2023	. 12/11/2024	1	356,413	185.32		20,316		19,255		21,885			(1,110)		1,735		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 12/19/2023	. 12/19/2024	1	238,874	187.57		13,186		12,787		12,563			(432)		1,176		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	. 10/02/2023	. 10/02/2024	1	530,926	182.38		31,856		24,067		35,631			(7,833)		2,308		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/02/2023	. 11/01/2024	 1	 116,801	..... 182.56	.....	 6,845	.....	 5,783	.....	 8,166	.....	.....	..... (1,106)	.....	 535	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/06/2023	. 10/04/2024	 1	 114,528	..... 181.45	.....	 6,803	.....	 5,249	.....	 8,271	.....	.....	..... (1,607)	.....	 500	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/30/2023	. 10/30/2024	 1	 351,639	..... 180.55	.....	 20,782	.....	 17,299	.....	 28,067	.....	.....	..... (3,520)	.....	 1,605	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/14/2023	. 11/14/2024	 1	 206,560	..... 182.51	.....	 11,919	.....	 10,412	.....	 14,792	.....	.....	..... (1,531)	.....	 966	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/07/2023	. 12/06/2024	 1	 266,384	..... 184.8	.....	 14,944	.....	 14,075	.....	 16,837	.....	.....	..... (983)	.....	 1,287	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/20/2023	. 11/20/2024	 1	 386,563	..... 183.09	.....	 22,382	.....	 19,922	.....	 26,869	.....	.....	..... (2,507)	.....	 1,824	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/01/2023	. 12/02/2024	 1	 63,014	..... 185.27	.....	 3,541	.....	 3,278	.....	 3,825	.....	.....	..... (289)	.....	 303	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/08/2023	. 12/09/2024	 1	 90,982	..... 184.95	.....	 5,195	.....	 4,909	.....	 5,723	.....	.....	..... (326)	.....	 442	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/11/2023	. 10/11/2024	 1	 234,978	..... 182.45	.....	 13,887	.....	 10,835	.....	 15,981	.....	.....	..... (3,073)	.....	 1,038	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/18/2023	. 12/18/2024	 1	 627,780	..... 187.17	.....	 34,842	.....	 33,693	.....	 34,086	.....	.....	..... (1,238)	.....	 3,087	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/16/2023	. 11/15/2024	 1	 280,682	..... 182.52	.....	 16,139	.....	 14,262	.....	 20,128	.....	.....	..... (1,990)	.....	 1,314	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/08/2023	. 12/06/2024	1	87,211	184.95		4,954		4,678		5,451			(313)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/29/2023	. 12/31/2024	1	565,717	187.48		30,888		30,888		30,832			(168)		2,832		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/03/2023	. 11/05/2024	1	584,989	182.78		34,105		28,952		40,546			(5,375)		2,696		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/24/2023	. 11/26/2024	1	712,294	183.69		41,598		37,712		47,872			(4,182)		3,392		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/30/2023	. 11/29/2024	1	616,462	184.48		35,015		32,299		39,394			(2,974)		2,949		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/06/2023	. 10/08/2024	1	371,364	181.45		22,245		17,220		26,966			(5,198)		1,632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/27/2023	. 10/28/2024	1	131,576	179.57		7,776		6,448		11,160			(1,377)		598		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/03/2023	. 11/04/2024	1	76,251	182.78		4,438		3,765		5,277			(701)		351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/17/2023	. 11/18/2024	1	92,594	182.93		5,380		4,772		6,483			(645)		436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/22/2023	. 12/20/2024	1	127,504	187.23		6,923		6,827		6,897			(171)		629		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/27/2023	. 10/25/2024	1	62,285	179.57		3,662		3,032		5,258			(654)		282		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/13/2023	. 10/14/2024	 1	 140,446	..... 182.42	.....	 8,357	.....	 6,607	.....	 9,622	.....	.....	..... (1,799)	.....	 624	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/20/2023	. 10/18/2024	 1	 218,157	..... 182.15	.....	 12,849	.....	 10,387	.....	 15,339	.....	.....	..... (2,542)	.....	 976	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/31/2023	. 10/31/2024	 1	 279,088	..... 181.01	.....	 16,578	.....	 13,845	.....	 21,633	.....	.....	..... (2,763)	.....	 1,276	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/17/2023	. 11/19/2024	 1	 611,383	..... 182.93	.....	 35,582	.....	 31,575	.....	 42,864	.....	.....	..... (4,254)	.....	 2,880	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/28/2023	. 11/27/2024	 1	 224,053	..... 183.64	.....	 12,883	.....	 11,747	.....	 15,148	.....	.....	..... (1,165)	.....	 1,068	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/29/2023	. 12/27/2024	 1	 215,132	..... 187.48	.....	 11,660	.....	 11,660	.....	 11,637	.....	.....	..... (64)	.....	 1,071	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/06/2023	. 10/07/2024	 1	 139,284	..... 181.45	.....	 8,329	.....	 6,442	.....	 10,100	.....	.....	..... (1,952)	.....	 611	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/12/2023	. 11/27/2024	 2	 440,330	..... 183.52	.....	 25,790	.....	 23,579	.....	 29,990	.....	.....	..... (2,270)	.....	 2,100	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/01/2023	. 12/03/2024	 1	 183,736	..... 185.27	.....	 10,363	.....	 9,594	.....	 11,172	.....	.....	..... (845)	.....	 884	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/23/2023	. 10/23/2024	 1	 424,688	..... 181.29	.....	 25,142	.....	 20,445	.....	 31,943	.....	.....	..... (4,740)	.....	 1,915	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/08/2023	. 11/08/2024	 1	 218,801	..... 181.82	.....	 12,734	.....	 10,915	.....	 16,260	.....	.....	..... (1,844)	.....	 1,013	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/01/2023	. 11/29/2024	1	98,545	..... 185.27	.....	 5,509	.....	 5,096	.....	 5,942	.....	.....	.....(454)	.....	471	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/12/2023	. 12/12/2024	1	 223,781	..... 185.15	.....	12,688	.....	 12,061	.....	 13,942	.....	.....	..... (659)	.....	 1,091	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/24/2023	. 10/24/2024	1	 360,471	..... 182.15	.....	21,376	.....	 17,441	.....	 25,598	.....	.....	..... (3,971)	.....	 1,629	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/13/2023	. 12/13/2024	1	 172,139	..... 186.39	.....	 9,743	.....	 9,288	.....	 9,794	.....	.....	..... (479)	.....	840	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/15/2023	. 12/13/2024	1	 111,623	..... 186.84	.....	 6,173	.....	 5,950	.....	 6,139	.....	.....	..... (271)	.....	545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/05/2023	. 10/04/2024	1	 159,342	..... 181.04	.....	 9,417	.....	 7,246	.....	 11,825	.....	.....	..... (2,245)	.....	695	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/06/2023	. 12/06/2024	1	 377,980	..... 184.67	.....	 21,280	.....	 19,877	.....	 24,117	.....	.....	..... (1,454)	.....	 1,827	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/10/2023	. 11/11/2024	1	 140,848	..... 181.64	.....	 8,282	.....	 7,187	.....	 10,650	.....	.....	..... (1,151)	.....	655	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/20/2023	. 12/20/2024	1	 302,190	..... 186.37	.....	16,620	.....	 16,164	.....	 17,466	.....	.....	..... (500)	.....	 1,490	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/16/2023	. 10/16/2024	1	 412,513	..... 183.17	.....	24,503	.....	 19,455	.....	 26,858	.....	.....	..... (5,088)	.....	 1,838	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 12/15/2023	. 12/16/2024	1	 97,807	..... 186.84	.....	 5,448	.....	 5,253	.....	 5,418	.....	.....	..... (238)	.....	480	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/29/2024	1	171,668	183.65		9,785		8,952		11,641			(856)		821		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/26/2023	12/26/2024	1	668,403	187.59		36,495		36,094		35,622			(499)		3,324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/24/2024	1	113,474	187.23		6,196		6,110		6,195			(152)		563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/27/2024	1	162,781	187.52		8,823		8,823		8,779			(73)		811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/18/2024	1	257,564	182.7		15,299		12,333		17,414			(3,060)		1,152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/15/2024	1	218,315	182.8		12,640		11,078		15,350			(1,589)		1,022		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2024	1	136,767	187.23		7,467		7,364		7,453			(183)		677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/05/2023	10/04/2024	1	283,948	181.57		16,139		12,418		20,315			(3,847)		1,239		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/11/2024	1	112,494	182.42		6,648		5,245		7,662			(1,443)		497		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/10/2024	1	211,237	182.93		12,463		9,690		13,838			(2,792)		932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/15/2024	1	639,884	182.42		38,137		30,174		43,903			(8,187)		2,847		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	11/07/2023	11/07/2024	1	219,815	182.18		12,815		10,949		15,917			(1,891)		1,016		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	10/25/2023	10/25/2024	1	272,930	181.8		16,212		13,273		19,873			(2,968)		1,235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	11/21/2023	11/21/2024	1	223,371	183.22		12,911		11,559		15,392			(1,411)		1,056		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	10/20/2023	10/22/2024	1	492,520	182.15		29,305		23,750		34,876			(5,734)		2,218		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	12/21/2023	12/20/2024	1	154,028	186.83		8,395		8,255		8,594			(230)		760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024	1	854,218	208.08	30,581			84					(30,497)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	1	351,002	208.1		12,355		68					(12,254)		159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	1	245,247	211.16		8,682		72					(8,587)		128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	1	104,991	206.93		3,717		41					(3,666)		61		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	1,015,575	213.76		35,850		398					(35,357)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	1	244,846	212.54		8,668		191					(8,454)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	467,489	214.66		16,549		684					(15,830)		489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	1,079,264	214.66		38,098		1,167					(36,842)		978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	1	568,518	214.21		20,069		885					(19,134)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	221,788	211.98		7,829		391					(7,420)		253		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305T$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	1,358,706	211.98		48,098		2,783					(45,215)		1,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	1	136,137	213.06		4,806		291					(4,503)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	173,855	213.21		6,137		389					(5,734)		223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	858,810	215.65		30,230		2,099					(28,071)		1,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	153,277	218.13		5,411		480					(4,921)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	1	584,973	215.4		20,650		1,991					(18,624)		919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	642,614	215.4		22,620		2,011					(20,569)		966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1	306,081	214.07		10,835		1,075					(9,737)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	285,834	215.78		10,119		1,031					(9,065)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	366,072	213.72		12,959		1,357					(11,574)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	527,373	214.44		18,669		2,160					(16,482)		905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	509,542	214.44		17,987		1,949					(16,010)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	245,461	216.45		8,689		1,029					(7,642)		426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	288,743	214.79		10,193		1,235					(8,936)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	1	246,551	215.64		8,703		1,079					(7,606)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	1	1,100,157	215.94		38,726		4,962					(33,725)		1,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	321,358	209.98		11,344		1,594					(9,728)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	291,812	209.25		10,301		1,476					(8,805)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	1	136,708	209.28		4,826		709					(4,112)		263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305V/S7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	834,508	208.26		29,458		4,545					(24,883)		1,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V/S8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	625,485	208.26		22,017		3,241					(18,751)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V/SC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1	445,052	207.62		15,710		2,467					(13,214)		887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V/SG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024	1	649,298	205.57		22,920		3,715					(19,163)		1,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V/SK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	608,930	203.49		21,495		3,543					(17,913)		1,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V/SM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	144,446	205.7		5,012		833					(4,175)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V/SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	1	862,981	208.71		30,032		5,280					(24,727)		1,821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V/SW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	616,199	208.71		21,444		3,722					(17,704)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	401,118	208.59		13,959		2,493					(11,442)		853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1	443,499	204.28		15,434		2,798					(12,608)		950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	730,124	204.14		25,408		4,677					(20,688)		1,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	1	242,450	198.45		8,389		1,557		86			(6,826)		523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	871,556	192.97		30,504		5,950		2,303			(24,536)		1,935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	1	605,003	192.97		21,175		4,083		1,536			(17,079)		1,334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	347,980	192.16		12,284		2,430		1,123			(9,834)		778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	1	346,206	193.76		12,152		2,437		786			(9,695)		779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	1	422,573	192.68		14,959		3,041		1,272			(11,894)		958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	1	197,280	193.73		6,925		1,419		468			(5,502)		447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	1,037,514	191.67		36,624		7,848		4,060			(28,762)		2,413		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/17/2023	.03/18/2024	1	..509,575	..191.67	.....	17,988	.....	3,816	.....	1,994	.....	.....	.....(14,165)	.....	1,178	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/20/2023	.03/20/2024	1	..594,923	..193.45	.....	21,001	.....	4,558	.....	1,630	.....	.....	..... (16,410)	.....	1,393	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/21/2023	.03/21/2024	1	..537,682	..194.07	.....	18,926	.....	4,160	.....	1,302	.....	.....	.....(14,738)	.....	1,266	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/22/2023	.03/22/2024	1	..257,722	..191.91	.....	9,046	.....	2,013	.....	994	.....	.....	.....(7,019)	.....	611	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/23/2023	.03/22/2024	1	.1,172,324	..191.11	.....	41,149	.....	9,233	.....	5,337	.....	.....	.....(31,904)	.....	2,778	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/24/2023	.03/25/2024	1	..522,380	..192.71	.....	18,440	.....	4,267	.....	1,762	.....	.....	.....(14,169)	.....	1,260	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/24/2023	.03/26/2024	1	..949,299	..192.71	.....	33,510	.....	7,825	.....	3,251	.....	.....	.....(25,679)	.....	2,304	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/29/2023	.03/28/2024	1	..614,290	..197.44	.....	21,500	.....	5,153	.....	622	.....	.....	..... (16,317)	.....	1,508	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/31/2023	.04/02/2024	1	..913,346	..200.96	.....	32,606	.....	8,241	.....	591	.....	.....	.....(24,366)	.....	2,305	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/31/2023	.04/01/2024	1	..519,417	..200.96	.....	18,491	.....	4,636	.....	310	.....	.....	.....(13,856)	.....	1,304	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/03/2023	.04/03/2024	1	..500,437	..201.74	.....	17,565	.....	4,488	.....	298	.....	.....	.....(13,054)	.....	1,270	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/05/2023	.04/05/2024	1	..440,408	..201.86	.....	15,723	.....	4,103	.....	284	.....	.....	.....(11,599)	.....	1,129	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/06/2023	.04/09/2024	1	.1,165,792	..202.36	.....	41,619	.....	11,288	.....	807	.....	.....	.....(30,340)	.....	3,051	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/06/2023	.04/05/2024	1	..260,299	..202.36	.....	9,241	.....	2,432	.....	141	.....	.....	.....(6,810)	.....	667	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/06/2023	.04/08/2024	1	..690,091	..202.36	.....	24,636	.....	6,633	.....	443	.....	.....	..... (18,009)	.....	1,797	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/12/2023	.04/12/2024	1	..367,056	..203.27	.....	13,067	.....	3,662	.....	217	.....	.....	.....(9,390)	.....	975	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/13/2023	.04/12/2024	1	..356,287	..204.99	.....	12,613	.....	3,564	.....	122	.....	.....	.....(9,053)	.....	946	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/14/2023	.04/15/2024	1	..568,020	.....203.4	.....	20,222	.....	5,849	.....	335	.....	.....	.....(14,381)	.....	1,531	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG4050$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/14/2023	.04/16/2024	1	.1,271,262	.....203.4	.....	45,257	.....	13,179	.....	750	.....	.....	.....(32,098)	.....	3,442	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	372,815	205.55		13,235		3,927		109			(9,293)		1,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	644,597	205.07		22,883		6,852		251			(16,006)		1,769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	2	908,376	203.78		32,230		10,031		535			(22,170)		2,538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	553,446	203.78		19,647		6,062		326			(13,598)		1,540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	1	295,815	199.69		10,531		3,327		489			(7,193)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	609,774	191.34		21,708		6,918		4,111			(14,769)		1,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	1	530,348	198.61		18,774		6,033		1,095			(12,756)		1,501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	906,067	201.72		32,165		10,604		988			(21,589)		2,608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	1,054,630	201.72		37,545		12,308		1,098			(25,269)		3,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	633,970	202.28		22,506		7,481		658			(15,004)		1,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	588,952	199.33		21,026		7,047		1,211			(13,960)		1,709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	615,518	197.76		21,974		7,425		1,743			(14,529)		1,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	1	689,413	196.94		24,474		8,339		2,240			(16,160)		2,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	1	367,940	199.65		13,099		4,547		829			(8,566)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	1,124,397	199.65		40,029		13,966		2,647			(26,106)		3,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	551,392	199.14		19,630		6,903		1,440			(12,711)		1,639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	603,820	198.67		21,496		7,618		1,732			(13,861)		1,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	246,262	198.54		8,767		3,131		732			(5,629)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	1	505,825	197.83		17,906		6,448		1,688			(11,480)		1,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	1,029,024	197.98		36,633		13,486		3,534			(23,194)		3,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	1	903,777	197.98		32,174		11,788		3,059			(20,427)		2,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	1	482,740	197.81		17,186		6,374		1,708			(10,800)		1,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	363,476	192.46		12,940		4,835		2,663			(8,096)		1,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	539,764	195.9		19,054		7,231		2,535			(11,850)		1,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	537,818	195.35		18,390		6,979		2,725			(11,437)		1,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	648,473	195.73		23,021		8,879		3,181			(14,176)		2,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	1,040,184	195.73		36,927		14,304		5,102			(22,678)		3,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	668,943	195.67		23,747		9,264		3,316			(14,469)		2,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	1	820,767	190.02		29,137		11,527		8,250			(17,594)		2,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/24/2024	1	556,031	188.44		19,572		7,829		6,639			(11,797)		1,752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	1	986,992	189.61		34,841		14,205		10,463			(20,734)		3,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	1	1,189,652	189.61		41,995		17,190		12,611			(24,924)		3,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	212,098	189.61		7,466		2,995		2,226			(4,492)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	431,738	188.75		15,284		6,298		5,032			(8,978)		1,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	523,939	188.1		18,547		7,694		6,546			(10,845)		1,691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	1	277,888	189.42		9,782		4,091		3,022			(5,708)		897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	699,967	195.63		24,709		10,483		3,900			(14,273)		2,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	1,059,094	195.63		37,386		15,920		6,009			(21,538)		3,462		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4054$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	753,844	194.7		26,686		11,437		4,878			(15,239)		2,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	812,922	195.33		28,777		12,412		4,953			(16,354)		2,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	942,650	195.63		33,276		14,444		5,590			(18,820)		3,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	335,257	195.63		11,835		5,180		1,988			(6,679)		1,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	1,091,859	195.63		38,652		17,202		6,698			(21,532)		3,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	658,027	195.63		23,294		10,332		4,003			(13,012)		2,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024	1	388,627	195.63		13,796		6,178		2,404			(7,614)		1,303		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	1	571,203	195.63		20,278		9,136		3,562			(11,136)		1,920		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	1	693,561	195.63		24,552		11,129		4,325			(13,416)		2,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	1	119,638	195.63		4,223		1,936		746			(2,303)		403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	1	1,288,080	195.63		45,598		21,162		8,165			(24,601)		4,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	1	1,402,095	195.63		49,634		23,108		8,959			(26,705)		4,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	1	513,036	195.63		18,161		8,532		3,278			(9,627)		1,761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	1	735,481	195.63		26,036		12,303		4,737			(13,729)		2,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	1	389,484	195.63		13,710		6,532		2,509			(7,212)		1,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	1	722,508	195.63		25,577		12,330		4,691			(13,311)		2,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1	1,050,708	195.63		37,195		17,984		6,821			(19,305)		3,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	502,190	195.63		17,778		8,645		3,260			(9,132)		1,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	569,680	195.63		20,167		9,862		3,727			(10,304)		1,995		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4056$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	471,932	195.63		16,706		8,216		3,088			(8,490)		1,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	1	399,706	195.63		14,070		6,976		2,615			(7,131)		1,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	1	1,161,895	195.63		41,596		20,970		8,137			(20,798)		4,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	712,596	195.63		25,440		12,790		4,918			(12,754)		2,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	1	707,912	196.08		25,272		12,810		4,802			(12,498)		2,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	1	898,918	195.12		32,091		16,398		6,864			(15,695)		3,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	694,631	191.17		24,798		12,912		8,030			(11,960)		2,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1	1,220,969	191.17		43,589		22,752		14,179			(20,965)		4,416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	1	542,038	192.32		19,351		10,154		5,665			(9,200)		1,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	1	841,090	197.63		30,111		15,965		5,150			(14,151)		3,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	1	499,645	198.49		17,787		9,510		2,794			(8,333)		1,821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	1	1,006,034	197.36		36,016		19,492		6,423			(16,638)		3,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	1	554,474	196.15		19,850		10,798		4,042			(9,057)		2,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	1	1,031,519	196.57		36,928		20,189		7,189			(16,749)		3,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	1	604,657	199.94		21,647		11,894		2,964			(9,759)		2,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	558,314	203.45		19,932		11,146		1,839			(8,853)		2,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	1	850,683	203.45		30,369		17,020		2,801			(13,452)		3,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	1	376,838	203.45		13,453		7,577		1,241			(5,881)		1,416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	1	461,193	203.45		16,465		9,318		1,519			(7,153)		1,737		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/26/2024	1	510,808	203.45		18,236		10,370		1,682			(7,872)		1,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	1	279,944	203.45		9,966		5,715		922			(4,287)		1,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	1	1,073,065	203.45		38,308		22,206		3,587			(16,239)		4,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	1	677,569	203.45		24,189		13,994		2,265			(10,282)		2,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	1	347,754	203.45		12,415		7,231		1,162			(5,190)		1,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	1	446,249	201.89		15,931		9,322		1,835			(6,616)		1,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	584,837	200.66		20,937		12,309		2,827			(8,638)		2,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	1	547,126	198.63		19,478		11,546		3,250			(8,005)		2,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2024	1	636,639	196.28		22,728		13,612		5,028			(9,202)		2,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	1	293,256	196.28		10,469		6,258		2,301			(4,250)		1,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	1	401,686	199.65		14,501		8,724		2,294			(5,785)		1,559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	923,093	196.88		33,324		20,141		6,986			(13,202)		3,591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/09/2024	1	501,454	197.18		18,102		10,991		3,713			(7,122)		1,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	1	154,043	196.32		5,530		3,385		1,240			(2,167)		601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	437,543	197.59		15,752		9,720		3,167			(6,095)		1,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	1	1,282,702	197.59		46,177		28,544		9,283			(17,818)		5,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024	1	617,374	196.21		22,287		13,838		5,129			(8,464)		2,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	700,226	189.01		25,208		15,790		10,966			(9,436)		2,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	1	382,565	190.81		14,095		8,814		5,153			(5,290)		1,512		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	1	376,537	186.5		13,518		8,537		7,208			(5,037)		1,491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024	1	1,521,477	187.26		54,773		34,910		27,462			(20,093)		6,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2024	1	166,822	187.26		6,006		3,822		3,011			(2,209)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	1	395,160	186.64		14,226		9,106		7,495			(5,131)		1,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	335,324	186.27		12,072		7,760		6,553			(4,321)		1,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	426,057	188.36		15,338		9,902		7,057			(5,448)		1,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	1	279,863	185.85		10,047		6,540		5,647			(3,551)		1,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	1	158,032	187.94		5,689		3,730		2,708			(1,984)		639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	1	646,593	187.94		23,277		15,284		11,078			(8,096)		2,622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	1	520,475	189.41		18,737		12,354		7,942			(6,399)		2,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	1	438,755	191.39		15,795		10,458		5,662			(5,351)		1,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	1	516,616	191.87		18,650		12,399		6,408			(6,268)		2,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	1	194,955	189.45		7,018		4,756		3,056			(2,308)		802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2024	1	832,828	189.45		29,982		20,345		13,144			(9,831)		3,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	178,479	182.8		6,425		4,378		4,657			(2,054)		737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	1	299,192	181.08		10,771		7,368		8,823			(3,414)		1,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	1	421,760	182.02		15,141		10,444		11,632			(4,771)		1,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	56,347	182.21		2,023		1,399		1,534			(634)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	882,842	182.21		31,782		22,090		24,226			(9,846)		3,682		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	190,649	182.21		6,863		4,765		5,221			(2,132)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	551,723	182.6		19,862		13,860		14,745			(6,024)		2,306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	417,604	182.56		14,950		10,473		11,186			(4,493)		1,749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	1	405,297	182.57		14,510		10,205		10,855			(4,321)		1,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	1	420,503	184.84		14,970		10,616		9,600			(4,429)		1,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	1	227,902	182.85		8,136		5,805		5,995			(2,372)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	1	970,285	182.85		34,639		24,742		25,524			(10,072)		4,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2024	1	329,689	182.7		11,770		8,439		8,770			(3,344)		1,397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	569,391	182.29		20,327		14,631		15,555			(5,721)		2,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	485,391	182.16		17,377		12,555		13,403			(4,843)		2,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2024	1	1,027,945	175.23		36,698		26,918		44,408			(9,972)		4,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	321,700	175.16		11,517		8,479		13,940			(3,052)		1,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	281,151	171		10,065		7,438		15,587			(2,640)		1,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	1	365,477	169.45		13,084		9,705		22,107			(3,396)		1,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	1	270,876	169.8		9,643		7,212		16,064			(2,483)		1,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	1	420,540	169.32		15,097		11,365		25,607			(3,815)		1,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	1	85,963	169.32		3,069		2,308		5,224			(778)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024	1	122,346	166.97		4,343		3,351		8,514			(1,026)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	1	79,562	168.13		2,832		2,234		5,219			(615)		352		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405E$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	1	433,756	166.03		15,442		11,882		31,742			(3,681)		1,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	1	696,912	172.1		24,810		21,607		36,729			(3,254)		3,252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/29/2024	1	193,212	172.1		6,898		6,310		10,082			(603)		924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	1	382,755	170.54		13,664		10,624		21,994			(3,061)		1,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	1	948,545	175.47		33,768		31,913		41,677			(2,111)		4,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	1	239,304	178.98		8,543		8,543		8,523			(47)		1,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2024	1	281,281	178.46		10,042		9,545		10,418			(521)		1,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	1	113,058	172.1		4,014		3,400		5,893			(640)		518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	1	334,887	172.1		11,922		10,415		17,649			(1,531)		1,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	1	1,191,837	165.02		42,549		34,483		91,365			(8,325)		5,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	1	215,416	161.28		7,690		6,377		19,768			(1,362)		980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	1	569,678	166.62		19,899		15,311		40,379			(4,743)		2,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/11/2024	1	497,624	166.92		17,666		13,898		34,821			(3,872)		2,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	1	1,236,521	168.13		44,144		34,927		80,971			(9,477)		5,501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	1	1,037,373	161.28		37,034		30,726		94,943			(6,541)		4,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	1	174,351	171.59		6,207		4,945		9,430			(1,272)		778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	1	150,093	165.02		5,343		4,319		11,542			(1,057)		671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	266,448	163.66		9,512		7,735		21,848			(1,793)		1,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	287,285	166.44		10,227		8,570		20,333			(1,677)		1,315		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405HSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	1	534,272	172.1		19,020		16,198		28,126			(2,858)		2,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	1	384,251	172.1		13,602		11,789		20,251			(1,906)		1,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	1	178,376	172.1		6,350		5,565		9,401			(798)		835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	1	143,973	172.1		5,111		4,529		7,588			(618)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	1	189,102	174.58		6,751		6,287		8,709			(480)		913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	105,245	172.1		3,747		3,383		5,522			(399)		498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	1	374,412	172.1		13,292		12,120		19,558			(1,202)		1,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	1	342,611	172.1		12,197		10,857		17,996			(1,366)		1,616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	1	346,050	178.98		12,319		11,842		12,432			(574)		1,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	1	494,328	177.83		17,598		16,679		19,014			(962)		2,406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ESY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	1	374,536	171.22		13,371		10,432		20,715			(2,959)		1,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	1	910,618	178.98		32,509		31,348		32,714			(1,413)		4,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	1	434,639	168.79		15,473		12,370		27,424			(3,128)		1,944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	1	796,841	172.1		28,368		24,081		44,562			(4,471)		3,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2023	11/29/2024	1	446,950	172.1		15,911		14,677		23,321			(1,351)		2,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	237,061	165.48		8,463		7,068		17,606			(1,411)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	1	135,739	172.1		4,805		4,351		7,122			(488)		642		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	1	270,488	178.98		9,656		9,205		9,717			(475)		1,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	1	156,257	178.98		5,594		5,440		5,605			(168)		771		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	1	483,842	164.1		17,273		14,141		38,743			(3,162)		2,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	1	196,497	178.98		6,995		6,898		7,048			(173)		969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	1	489,904	166.53		17,392		14,019		34,861			(3,478)		2,191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	361,956	172.1		12,886		11,045		19,076			(1,866)		1,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	1	447,198	171.1		15,831		13,682		24,908			(2,255)		2,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	1	889,176	163.91		31,655		26,130		71,878			(5,724)		4,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2024	1	714,446	178.98		25,577		25,577		25,864			(139)		3,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2024	1	299,631	178.98		10,697		10,374		10,747			(351)		1,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/27/2024	1	594,922	178.98		21,298		21,123		21,240			(233)		2,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	97,894	178.98		3,485		3,359		3,517			(153)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	1	217,297	178.98		7,736		7,736		7,739			(64)		1,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	1	131,103	161.28		4,667		3,863		12,072			(833)		593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	1	828,529	169.1		29,579		22,915		51,545			(6,708)		3,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	1	67,625	168.13		2,414		1,909		4,428			(520)		300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2024	1	396,469	170.64		14,154		11,238		22,630			(2,939)		1,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	1	462,758	175.27		16,428		15,472		20,542			(1,080)		2,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	1	507,160	163.34		18,106		15,071		42,010			(3,067)		2,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$/I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	1	875,909	172.1		31,095		28,190		45,806			(3,126)		4,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	1	571,829	172.1		20,300		17,938		30,136			(2,503)		2,677		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	1	516,093	174.87		18,425		17,210		23,404			(1,259)		2,494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	1	388,728	170.91		13,761		11,626		21,653			(2,224)		1,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	427,825	172.1		15,231		13,013		22,522			(2,247)		1,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	1	450,964	172.1		16,054		14,599		23,557			(1,491)		2,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ES1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2024	1	801,745	166.87		28,622		21,624		55,926			(7,038)		3,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ESF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	1	686,973	166.97		24,456		18,932		47,932			(5,715)		3,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	1	131,733	172.1		4,677		4,058		6,950			(650)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ESI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2024	1	76,415	166.97		2,720		2,104		5,332			(637)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	1	168,189	164.68		6,004		4,899		13,093			(1,116)		760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	1	692,312	176.31		24,716		22,882		28,822			(2,015)		3,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	1	619,349	172.1		21,987		19,088		32,677			(3,047)		2,886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	1	237,607	172.1		8,459		7,573		12,481			(924)		1,123		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	1	1,143,066	178.98		40,922		40,472		40,809			(559)		5,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	1	765,687	178.98		27,335		26,434		27,464			(971)		3,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	1	75,218	178.98		2,693		2,656		2,690			(66)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	1	102,657	172.1		3,655		3,242		5,398			(438)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	1	691,795	172.1		24,628		21,854		36,378			(2,945)		3,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	219,419	175.47		7,789		7,357		9,616			(492)		1,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/20/2024	1	314,433	178.98		11,194		11,007		11,278			(307)		1,550		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2024	1	331,929	165.82		11,850		8,985		24,522			(2,882)		1,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	1	1,216,581	253.08	50,123			69					(25,130)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	1	414,456	251.66	16,910			46					(8,478)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2022	01/04/2024	1	446,976	254.24	18,237			75					(9,143)		234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	1	251,694	248.88	10,244			57					(5,164)		147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/08/2024	1	1,739,764	248.88	70,808			682					(35,550)		1,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	1	805,160	248.88	32,770			360					(16,430)		632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	1	424,754	250.06	17,288			237					(8,667)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	1	461,087	251.44	18,766			284					(9,409)		418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	1	165,443	250.55	6,717			102					(3,391)		150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/17/2024	1	700,687	250.55	28,448			625					(14,263)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	1	671,042	250.55	27,244			562					(13,678)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2024	1	350,389	243.68	14,191			331					(7,115)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	1	443,299	238.85	17,998			445					(9,024)		506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024	1	367,041	231.89	14,865			449					(7,453)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	1	1,649,788	231.89	66,816			1,930					(33,546)		2,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/10/2024	1	160,792	246.72	4,230			53					(2,159)		133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024	1	170,420	232.15	6,919			219					(3,469)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2024	1	239,150	231.1	9,709			320					(4,868)		313		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3054$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	1	554,392	229.99	22,508			773					(11,285)		740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2022	01/05/2024	1	292,557	250.02	5,558			32					(2,882)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	366,441	233.39	14,804			590					(7,422)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024	1	730,094	233.39	29,496			1,136					(14,809)		1,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	1	557,362	236.06	22,517			928					(11,290)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2024	1	657,841	237	26,577			1,132					(13,325)		974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	1	701,816	239.03	28,353			1,246					(14,216)		1,055		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	1	184,720	233.96	7,426			367					(3,723)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	1	1,075,928	233.96	43,252			2,082					(21,715)		1,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1	542,328	233.67	21,856			1,111					(10,958)		875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	1	612,068	236.42	24,605			1,284					(12,336)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1	912,225	242.83	36,671			1,965					(18,386)		1,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	420,810	230.26	16,832			994					(8,439)		731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	1	90,736	230.26	3,629			196					(1,830)		150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	2	1,145,469	230.26	45,911			2,685					(23,212)		1,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	1	318,645	228.82	12,778			772					(6,406)		559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	1	459,516	230.08	18,427			1,139					(9,239)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	383,817	230.59	14,714			935					(7,418)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	1	534,302	228.03	21,425			1,474					(10,683)		999		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3056$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	1	365,383	228.03	14,652			1,026					(7,346)		690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	724,321	228.03	29,045			1,848					(14,663)		1,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	1	427,495	227.12	17,143			1,224					(8,595)		815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	1	401,488	224.66	16,100			1,172					(8,072)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	1,614,073	229.46	64,563			4,973					(32,415)		3,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024	1	933,002	229.46	37,320			2,922					(18,711)		1,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	1	682,540	228.61	27,302			2,210					(13,670)		1,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	586,857	225.42	23,533			1,937					(11,750)		1,200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	1	785,827	231.22	31,354			2,584					(15,720)		1,606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/05/2024	1	1,030,021	232.75	41,201			3,622					(20,657)		2,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024	1	460,170	232.75	18,407			1,641					(9,216)		978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	1	29,906	232.75	1,196			104					(601)		63		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	1	586,539	228.43	23,403			2,119					(11,718)		1,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	1	763,336	226.1	30,457			2,799					(15,249)		1,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	561,118	228.74	22,333			2,055					(11,197)		1,211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	980,766	227.24	38,936			3,846					(19,495)		2,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024	1	1,553,306	227.24	61,666			6,014					(30,749)		3,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2024	1	289,935	227.33	11,510			1,153					(5,763)		653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	1	802,806	230.07	31,871			3,235					(15,958)		1,820		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3058$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	1	1,281,730	232.88	50,756			5,159					(25,448)		2,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	654,609	236.11	25,857			2,802					(12,946)		1,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	1,729,552	236.11	68,317			7,320					(34,065)		4,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2024	1	528,419	235.41	20,820			2,285					(10,424)		1,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	472,505	236.55	18,617			2,069					(9,321)		1,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	1	763,116	233.05	29,990			3,337					(15,036)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024	1	451,973	237.32	17,717			2,090					(8,871)		1,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	1	2,337,603	237.32	91,634			10,699					(45,692)		5,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	1	766,978	237.75	30,066			3,588					(15,053)		1,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	1,682,642	237.75	65,791			7,862					(32,986)		4,131		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	1	939,523	237.75	36,829			4,407					(18,491)		2,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	1	502,676	239.5	19,655			2,507					(9,841)		1,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	1	2,051,234	239.5	80,203			10,136					(40,212)		5,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	1	310,786	239.08	12,152			1,567					(6,084)		793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	1	1,120,243	237.8	43,802			5,708					(21,931)		2,873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	1	767,323	238.7	29,926			3,905					(15,004)		1,968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	1	180,000	240.73	7,038			949					(3,534)		469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/09/2024	1	2,276,672	240.73	89,018			12,105					(44,631)		5,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	839,124	240.73	32,810			4,501					(16,427)		2,207		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305A$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	1	624,161	237.31	24,405			3,381					(12,219)		1,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	1,018,209	235.74	39,914			5,585					(19,930)		2,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1	867,274	237.86	33,997			4,763					(17,045)		2,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	1	919,174	235.29	35,940			5,268					(17,970)		2,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	2,355,781	235.29	92,111			13,393					(46,119)		6,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2024	1	1,693,019	233.39	66,197			9,807					(33,144)		4,626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	1	1,375,581	241.55	53,648			8,021					(26,861)		3,776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	1	1,056,669	247.25	41,104			6,154					(20,609)		2,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	1	70,991	238.52	2,762			425					(1,386)		197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/23/2024	1	2,542,601	238.52	98,907			15,352					(49,589)		7,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	1	996,919	238.52	38,780			6,064					(19,417)		2,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	1	713,075	238.7	27,810			4,387					(13,924)		2,010		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	1	775,990	235.99	30,264			4,816					(15,153)		2,197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	1	1,215,972	236.26	47,423			7,556					(23,777)		3,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2024	1	1,227,508	233.37	46,891			7,783					(23,478)		3,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024	1	1,680,157	233.37	64,182			10,579					(32,179)		4,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024	1	840,214	233.09	32,096			5,371					(16,070)		2,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	910,055	233.8	34,673			5,850					(17,360)		2,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2022	05/03/2024	2	959,271	236.85	34,842			5,922					(17,573)		2,796		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305C$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	788,329	232.72	30,114			5,288					(15,078)		2,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024	1	2,288,287	232.72	87,413			15,249					(43,826)		6,775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	1	68,766	232.72	2,627			455					(1,319)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024	1	1,363,889	229.87	52,237			9,244					(26,154)		4,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	1	620,254	228.56	23,756			4,236					(11,894)		1,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	1	1,901,924	227.51	72,654			12,974					(36,427)		5,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/14/2024	1	2,402,137	231.15	92,002			16,934					(45,875)		7,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2024	1	1,447,655	231.15	55,445			10,268					(27,761)		4,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024	1	844,389	230.72	32,340			6,033					(16,192)		2,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2024	1	2,406,336	234.1	91,922			17,275					(46,024)		7,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	1	2,169,622	227.19	82,880			15,597					(41,440)		6,670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	1	3,306,253	226.9	126,630			24,526					(63,489)		10,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/20/2024	1	106,900	226.9	4,094			788					(2,056)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	1,250,238	226.9	47,884			9,327					(23,975)		3,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2024	1	572,329	228.55	21,920			4,300					(10,975)		1,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2024	1	1,731,192	228.84	66,478			13,131					(33,284)		5,456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	1	1,199,003	229.49	45,922			9,083					(23,024)		3,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1	106,587	234.58	4,082			813					(2,061)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	1	875,176	234.58	33,519			6,897					(16,783)		2,815		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/29/2024	1	2,769,465	234.58	106,071			21,709					(53,181)		8,877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2024	1	725,162	233.41	27,701			5,738					(13,870)		2,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	1	1,302,224	232.07	50,396			10,453					(25,267)		4,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2024	1	1,999,571	232.51	77,583			16,602					(38,845)		6,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	136,353	232.51	5,291			1,121					(2,656)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	1	3,425,226	232.51	132,899			28,296					(66,268)		11,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2024	1	668,580	232.93	25,874			5,572					(12,955)		2,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	1	1,376,094	235.3	53,255			11,542					(26,591)		4,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	1,619,045	231.22	62,657			13,599					(31,415)		5,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024	2	1,460,531	220.76	55,962			12,568		66			(28,142)		4,895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	2	2,793,739	220.76	108,763			24,285		127			(54,716)		9,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	1	807,491	215.49	31,008			6,976		187			(15,483)		2,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2024	1	1,033,534	214.83	39,481			8,936		269			(19,713)		3,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	1	1,013,382	215.65	38,711			8,774		235			(19,356)		3,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024	1	1,267,197	213.65	48,660			11,414		534			(24,364)		4,349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2024	1	3,679,242	213.65	141,283			32,843		1,550			(70,448)		12,555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	1	1,100,376	215.2	42,144			9,944		358			(21,101)		3,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024	1	1,414,861	215.5	54,331			12,836		394			(27,240)		4,870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/25/2024	1	3,496,168	218.91	134,602			32,541		479			(67,117)		12,173		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305FSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024	1	987,612	218.91	38,023			9,232		135			(19,038)		3,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2024	1	613,450	218.84	23,618			5,767		84			(11,825)		2,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	1	1,291,015	216.92	49,575			12,173		298			(24,754)		4,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	1	2,035,848	216.92	78,177			19,222		469			(39,196)		7,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2024	1	407,010	219.33	15,426			3,899		93			(7,734)		1,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	07/01/2024	1	130,275	219.33	4,937			1,238		24			(2,482)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	07/02/2024	1	2,638,383	219.33	99,995			25,171		481			(49,861)		9,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	1	1,304,252	218.13	49,562			12,645		359			(24,747)		4,668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/06/2022	07/05/2024	1	1,230,751	218.88	46,522			11,886		337			(23,325)		4,405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	1	1,006,992	219.36	37,964			9,947		275			(18,904)		3,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/09/2024	1	2,879,511	219.36	108,558			28,332		788			(54,130)		10,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2024	1	590,384	218.39	22,317			5,878		189			(11,174)		2,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	1	474,368	217.17	17,931			4,747		197			(8,953)		1,729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/13/2022	07/12/2024	2	2,309,046	215.35	84,810	1,289		22,985		1,287			(43,193)		8,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024	1	2,770,776	218.81	104,458			28,267		886			(52,086)		10,204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024	1	800,067	218.81	30,163			8,192		256			(15,020)		2,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2024	1	1,339,415	216.4	50,496			13,784		681			(25,283)		4,957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	1	1,372,579	221.99	51,746			14,197		247			(25,838)		5,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	1	987,604	222.21	37,134			10,202		178			(18,567)		3,664		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305HSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/23/2024	1	3,077,806	223.58	116,649			32,687		413			(58,165)		11,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2024	1	1,257,792	223.58	47,670			13,405		169			(23,868)		4,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	1	664,630	224.24	25,189			7,118		89			(12,612)		2,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2024	1	959,409	223.73	36,266			10,298		129			(18,108)		3,621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2024	1	1,117,414	224.94	42,127			11,978		99			(21,121)		4,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024	1	3,164,918	224.94	119,950			34,766		281			(59,811)		12,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2024	1	839,409	224.94	31,730			9,227		75			(15,887)		3,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024	1	1,249,064	224.19	48,589			14,197		167			(24,328)		4,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024	1	1,088,377	222.18	41,250			12,109		245			(20,653)		4,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	1	2,327,328	224.4	87,740			25,792		311			(43,991)		8,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/06/2024	1	1,861,712	224.51	70,187			21,017		332			(34,997)		7,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024	1	973,292	224.51	36,693			11,023		173			(18,271)		3,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2024	1	1,605,766	225.06	60,698			18,318		285			(30,391)		6,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024	1	1,221,325	225.51	46,044			13,958		217			(23,054)		4,762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	1	651,977	231	24,580			7,462		28			(12,324)		2,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2022	08/13/2024	1	3,391,460	233.94	127,858			39,517		145			(63,754)		13,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2024	1	1,513,149	233.94	57,046			17,685		65			(28,562)		5,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	1	557,193	233.94	21,006			6,541		24			(10,489)		2,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	1	1,158,130	233.94	43,661			13,655		49			(21,801)		4,587		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	1	1,196,323	233.94	44,862			14,050		51			(22,493)		4,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2024	1	1,517,627	233.82	57,063			18,238		65			(28,571)		6,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024	1	3,806,659	233.82	143,130			45,613		163			(71,762)		15,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	1	943,670	227.03	35,482			11,389		166			(17,717)		3,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	1	1,139,932	225.16	42,861			13,817		253			(21,401)		4,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	1	711,620	225.56	26,686			8,614		158			(13,380)		2,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/26/2022	08/27/2024	1	2,051,159	221.04	76,918			25,252		928			(38,565)		8,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024	1	2,273,283	221.04	85,248			28,065		1,028			(42,450)		9,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2024	1	975,638	219.84	36,586			12,095		533			(18,318)		3,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024	1	987,980	218.45	37,049			12,299		678			(18,550)		4,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	1	1,406,620	217.62	52,748			17,534		1,099			(26,447)		5,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	1	101,840	217.06	3,819			1,292		99			(1,917)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	1	596,504	217.06	22,369			7,610		605			(11,200)		2,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	1	2,981,016	217.06	111,788			37,928		2,884			(55,665)		12,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2024	1	1,306,285	216.76	48,986			16,732		1,386			(24,459)		5,405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2022	09/06/2024	1	922,322	219.3	34,495			11,798		715			(17,295)		3,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024	1	834,718	223.17	31,218			10,877		411			(15,631)		3,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2022	09/10/2024	1	2,899,470	223.17	108,440			37,686		1,429			(54,072)		12,094		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	09/12/2024	2	857,865	225.04	31,059			10,884		343			(15,537)		3,592		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305KSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024	1	1,529,926	217.23	57,066			20,040		1,620			(28,494)		6,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	1	1,096,363	216.32	40,785			14,342		1,318			(20,392)		4,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2024	1	573,388	213.82	21,330			7,637		939			(10,680)		2,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2022	09/17/2024	1	3,689,256	213.82	137,240			49,014		6,039			(68,433)		15,598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024	1	758,777	214.32	28,151			10,117		1,204			(14,056)		3,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2024	1	1,421,659	212.63	52,744			19,028		2,741			(26,408)		6,045		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2022	09/20/2024	1	1,059,304	210.88	39,194			14,159		2,461			(19,651)		4,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024	1	3,058,761	208.67	113,174			41,508		8,942			(56,432)		13,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2024	1	787,409	208.67	29,134			10,710		2,340			(14,507)		3,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	1	1,042,802	206.88	38,479			14,199		3,680			(19,266)		4,484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2024	1	1,216,470	205.92	45,009			16,670		4,726			(22,536)		5,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	1	882,779	208.58	32,663			12,114		2,624			(16,331)		3,803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	10/01/2024	1	1,968,711	202.36	73,236			27,564		10,993			(36,518)		8,544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2024	1	1,862,571	202.36	69,288			26,137		10,585			(34,502)		8,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2024	1	1,433,604	207.45	53,043			20,082		5,114			(26,558)		6,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	1	1,579,545	210.46	58,443			22,207		4,203			(29,262)		6,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	1	1,255,816	210.46	46,340			17,632		3,342			(23,233)		5,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2024	1	2,071,761	208.26	76,448			29,613		7,262			(38,329)		9,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/08/2024	1	2,653,624	208.26	97,919			37,848		9,174			(49,161)		11,662		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305MSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	1	1,008,508	208.01	37,214			14,447		3,636			(18,632)		4,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	1	662,914	207.98	24,462			9,530		2,391			(12,214)		2,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	1	978,101	207.27	35,994			14,042		3,775			(18,047)		4,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/15/2024	1	4,654,791	207.59	170,831			67,581		17,714			(85,182)		20,710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2024	1	1,048,745	207.59	38,489			15,258		4,042			(19,271)		4,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024	1	665,040	210.3	24,407			9,709		1,992			(12,187)		2,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2024	1	1,526,146	210.46	56,010			22,358		4,496			(28,043)		6,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2022	10/18/2024	1	1,228,058	209.86	44,947			17,966		3,804			(22,473)		5,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2024	1	873,825	210.46	32,069			13,021		2,574			(16,057)		3,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/22/2024	1	3,097,916	210.46	113,694			46,071		9,126			(56,691)		13,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2024	1	805,160	210.46	29,549			12,039		2,410			(14,795)		3,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	1	749,096	210.46	27,492			11,238		2,242			(13,727)		3,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2022	10/25/2024	1	2,580,887	210.46	94,719			38,772		7,726			(47,489)		11,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/29/2024	1	3,046,659	210.46	111,812			46,384		9,120			(55,753)		13,879		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	1	1,272,396	210.46	46,697			19,409		3,809			(23,253)		5,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2024	1	814,169	210.46	29,880			12,460		2,437			(14,961)		3,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024	1	870,011	210.51	31,842			13,322		2,645			(15,899)		3,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2024	1	1,676,995	207.66	61,378			25,715		6,703			(30,773)		7,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2024	1	941,944	208.69	34,475			14,660		3,611			(17,167)		4,347		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/04/2022	. 11/05/2024	1	2,655,412	..... 208.69	97,188	.....	.....	41,252	.....	10,179	.....	.....	.....(48,461)	.....	 12,236	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/07/2022	. 11/07/2024	1	715,932	..... 209.54	26,203	.....	.....	11,179	.....	2,562	.....	.....	.....(13,120)	.....	3,310	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/08/2022	. 11/08/2024	1	1,219,918	..... 210.72	44,649	.....	.....	19,109	.....	3,937	.....	.....	.....(22,294)	.....	5,648	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/09/2022	. 11/08/2024	1	1,700,424	..... 208.2	62,236	.....	.....	26,783	.....	6,942	.....	.....	.....(31,332)	.....	7,873	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/11/2022	. 11/12/2024	1	2,770,575	..... 218.04	101,957	.....	.....	44,256	.....	4,574	.....	.....	.....(50,839)	.....	12,910	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/11/2022	. 11/13/2024	1	1,712,874	..... 218.04	63,034	.....	.....	27,410	.....	2,828	.....	.....	.....(31,388)	.....	7,994	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/14/2022	. 11/14/2024	1	1,064,523	..... 216.87	39,174	.....	.....	17,088	.....	2,012	.....	.....	.....(19,614)	.....	4,976	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/15/2022	. 11/15/2024	1	745,864	..... 217.43	27,448	.....	.....	12,011	.....	1,338	.....	.....	.....(13,743)	.....	3,492	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/16/2022	. 11/15/2024	1	1,208,844	..... 217.11	44,485	.....	.....	19,493	.....	2,227	.....	.....	.....(22,243)	.....	5,659	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/18/2022	. 11/20/2024	1	 1,190,761	..... 217.58	43,701	.....	.....	19,423	.....	2,134	.....	.....	..... (21,761)	.....	5,618	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/18/2022	. 11/19/2024	1	4,046,315	..... 217.58	148,500	.....	.....	65,887	.....	7,253	.....	.....	.....(74,454)	.....	19,061	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/21/2022	. 11/21/2024	1	958,472	..... 217.85	35,176	.....	.....	15,682	.....	1,672	.....	.....	..... (17,612)	.....	4,529	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/25/2022	. 11/26/2024	1	4,728,207	..... 218.88	173,525	.....	.....	78,658	.....	7,561	.....	.....	.....(86,526)	.....	22,513	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/25/2022	. 11/27/2024	1	601,913	..... 218.88	22,090	.....	.....	10,030	.....	963	.....	.....	..... (11,060)	.....	2,870	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/28/2022	. 11/27/2024	1	 1,380,287	..... 218.03	50,657	.....	.....	23,032	.....	2,406	.....	.....	.....(25,398)	.....	6,582	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/29/2022	. 11/29/2024	1	861,939	..... 218.82	31,719	.....	.....	14,489	.....	1,379	.....	.....	..... (15,881)	.....	4,123	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/30/2022	. 11/29/2024	1	1,395,938	..... 218.88	51,371	.....	.....	23,498	.....	2,232	.....	.....	.....(25,756)	.....	6,677	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/02/2022	. 12/03/2024	1	2,846,862	..... 219.01	104,765	.....	.....	48,497	.....	4,810	.....	.....	.....(52,239)	.....	13,698	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/02/2022	. 12/04/2024	1	1,768,880	..... 219.01	65,095	.....	.....	30,181	.....	3,069	.....	.....	.....(32,414)	.....	8,524	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024	1	540,443	215.44	19,888			9,248		1,330			(9,958)		2,608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	1	1,184,260	213.5	43,581			20,326		3,495			(21,761)		5,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024	1	1,810,090	213.22	66,611			31,110		5,433			(33,306)		8,748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2024	1	80,252	214.18	2,953			1,385		221			(1,487)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2024	1	745,786	213.25	27,445			12,988		2,308			(13,666)		3,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	1	2,707,382	213.25	99,632			47,079		8,252			(49,680)		13,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	1	863,368	215.52	31,772			15,080		2,203			(15,908)		4,209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	1	1,146,024	216.19	42,288			20,129		2,756			(21,173)		5,595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	724,919	215.05	26,677			12,716		1,921			(13,339)		3,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2024	1	961,980	206.79	35,497			17,140		5,164			(17,773)		4,730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024	1	3,244,421	206.79	119,719			57,722		17,258			(59,696)		15,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024	1	809,248	204.89	29,861			14,460		5,056			(14,951)		3,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	1	921,869	205.1	34,017			16,519		5,663			(16,985)		4,546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	1,222,065	207.61	44,972			21,868		6,122			(22,486)		6,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024	1	3,888,564	207.63	143,099			70,666		19,665			(71,160)		19,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2022	12/27/2024	2	992,684	207.93	36,621			18,146		4,870			(18,338)		4,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	1	765,151	205.61	28,081			13,925		4,503			(14,079)		3,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024	1	2,256,176	208.08	82,802			41,572		11,060			(41,288)		11,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	1	347,469	208.08	12,787			6,437		1,737			(6,359)		1,744		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305S9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	1	642,668	208.1		23,650		11,939		3,243			(11,712)		3,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	1	529,106	211.16		19,577		9,896		2,080			(9,681)		2,660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	645,465	213.76		23,947		12,253		2,144			(11,728)		3,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	1	2,107,743	213.76		78,197		39,958		7,001			(38,351)		10,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	1	671,126	212.54		24,899		12,774		2,494			(12,126)		3,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	1	1,235,152	213.08		45,824		23,572		4,405			(22,254)		6,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	1	696,046	214.42		25,823		13,302		2,207			(12,523)		3,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	1	359,802	214.66		13,349		6,976		1,140			(6,402)		1,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	1	2,108,082	214.66		78,210		40,772		6,678			(37,609)		10,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	1	1,401,552	214.66		51,998		27,142		4,440			(24,970)		7,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	1	859,708	214.21		31,895		16,713		2,849			(15,184)		4,403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	1	768,165	211.77		28,499		14,954		3,083			(13,547)		3,934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	3,001,989	211.98		111,374		59,124		11,896			(52,420)		15,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	1	838,723	213.06		31,117		16,561		3,071			(14,558)		4,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TT ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	1	771,915	213.21		28,638		15,281		2,788			(13,359)		3,990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	1	975,172	213.75		36,081		19,280		3,376			(16,805)		5,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	1	1,661,442	215.65		61,473		33,185		4,931			(28,385)		8,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	1	635,285	213.33		23,506		12,736		2,293			(10,772)		3,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1	598,300	216.4		22,137		12,025		1,686			(10,115)		3,120		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305USE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	1	1,487,994	215.4		55,056		30,250		4,766			(24,895)		7,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	1	480,189	215.4		17,767		9,773		1,560			(8,023)		2,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	1	198,311	214.07		7,318		4,035		713			(3,283)		1,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	1	453,640	215.78		16,739		9,254		1,451			(7,488)		2,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	1	703,059	213.72		25,873		14,322		2,632			(11,554)		3,698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	1	439,401	214.44		16,214		9,074		1,578			(7,167)		2,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	1	1,928,400	214.44		71,158		39,782		6,924			(31,496)		10,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	1	429,741	216.45		15,814		8,873		1,330			(6,945)		2,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1	792,053	214.79		29,068		16,348		2,803			(12,725)		4,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	1	158,634	215.64		5,790		3,261		522			(2,530)		842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	1	988,151	215.94		36,265		20,673		3,203			(15,684)		5,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	1	820,560	215.94		30,115		17,185		2,660			(13,006)		4,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	1	1,569,219	215.94		57,590		32,796		5,087			(24,940)		8,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	1	601,072	209.98		22,059		12,618		3,092			(9,445)		3,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	1	580,050	209.25		21,230		12,160		3,132			(9,074)		3,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VW3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,719,207	208.26		62,923		36,388		9,989			(26,648)		9,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VW4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	1	591,481	208.26		21,648		12,532		3,437			(9,155)		3,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VWA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	1	532,397	207.62		19,486		11,307		3,231			(8,183)		2,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VWE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	1	624,359	205.57		22,852		13,291		4,404			(9,566)		3,369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	1	535,802	203.49		19,557		11,390		4,345			(8,171)		2,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	1	662,786	208.71		23,728		13,963		3,874			(9,808)		3,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	1	1,091,403	208.71		39,072		22,971		6,380			(16,173)		5,916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	1	794,134	208.59		28,430		16,769		4,721			(11,668)		4,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	1	587,405	204.28		21,029		12,433		4,716			(8,602)		3,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	1	1,116,743	204.14		39,756		23,537		9,081			(16,229)		6,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1	349,590	192.97		12,620		7,548		5,870			(5,096)		1,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	03/11/2025	2	987,861	192.97		35,993		21,758		16,587			(14,301)		5,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1	259,960	192.16		9,515		5,704		4,586			(3,814)		1,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	1	666,931	193.76		24,210		14,546		10,671			(9,671)		3,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	1	971,086	192.68		35,639		21,442		16,581			(14,207)		5,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	1	170,423	193.73		6,220		3,758		2,736			(2,475)		935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	1	1,221,330	191.67		44,823		27,214		22,239			(17,696)		6,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1	724,546	191.67		26,591		16,159		13,155			(10,484)		3,996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	1	783,964	193.45		28,771		17,523		12,806			(11,257)		4,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	1	1,143,642	194.07		41,743		25,481		17,974			(16,275)		6,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	1	129,959	191.91		4,731		2,892		2,330			(1,840)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	1	54,621	191.11		1,999		1,227		1,026			(776)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	1,448,249	192.71		53,296		32,870		24,725			(20,532)		8,040		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	1	496,311	192.71		18,264		11,274		8,447			(7,027)		2,758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	1	254,211	194.18		9,304		5,756		3,967			(3,551)		1,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1	488,446	194.58		17,828		11,054		7,430			(6,780)		2,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	1	765,804	197.44		27,875		17,307		9,774			(10,577)		4,266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2025	1	69,454	198.34		2,528		1,576		837			(957)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	831,741	200.96		30,359		19,016		8,526			(11,405)		4,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	830,420	200.96		30,393		19,053		8,554			(11,403)		4,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	713,313	201.74		26,036		16,357		7,036			(9,688)		4,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	1	401,926	200.17		15,032		9,465		4,417			(5,573)		2,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	663,929	201.86		24,831		15,656		6,545			(9,184)		3,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	840,165	202.36		31,422		19,972		8,138			(11,516)		4,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	948,539	202.36		35,475		22,531		9,187			(13,019)		5,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	831,994	202.64		30,950		19,742		7,924			(11,220)		4,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	258,858	203.94		9,630		6,156		2,285			(3,478)		1,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	110,932	204.99		4,138		2,660		915			(1,487)		627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	586,594	203.4		21,821		14,099		5,364			(7,770)		3,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	1,323,059	203.4		49,218		31,775		12,098			(17,549)		7,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	611,107	205.58		22,672		14,679		4,875			(8,002)		3,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	196,360	205.55		7,246		4,698		1,567			(2,551)		1,118		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	769,971	205.07		28,489		18,496		6,345			(10,004)		4,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	1,169,815	203.78		43,400		28,437		10,448			(15,060)		6,694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	2	630,199	203.78		23,379		15,347		5,628			(8,049)		3,610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	246,035	204.67		9,128		5,998		2,080			(3,134)		1,411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	413,769	199.69		15,434		10,162		4,786			(5,278)		2,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	566,413	191.34		21,071		13,893		10,746			(7,187)		3,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	1	111,094	198.61		4,133		2,736		1,370			(1,406)		638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	1,605,348	201.72		59,719		39,703		16,315			(20,151)		9,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	733,852	201.72		27,226		18,113		7,458			(9,174)		4,234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	369,796	202.28		13,719		9,146		3,656			(4,579)		2,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	179,907	199.33		6,711		4,483		2,148			(2,231)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	721,449	197.76		26,910		18,002		9,485			(8,921)		4,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2025	1	111,736	196.94		4,179		2,807		1,543			(1,382)		646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	1,035,244	199.65		38,511		25,991		12,341			(12,609)		6,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	2	1,213,793	199.65		43,316		29,255		14,469			(14,162)		7,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	488,838	199.14		18,185		12,298		6,039			(5,896)		2,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	618,368	198.67		23,003		15,588		7,875			(7,427)		3,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	298,486	198.54		11,104		7,535		3,819			(3,574)		1,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	56,157	197.83		2,095		1,427		749			(672)		327		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4052$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,439,170	197.98		53,537		36,623		19,769			(17,041)		8,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	755,025	197.98		28,087		19,225		10,030			(8,928)		4,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	349,480	197.81		13,001		8,917		4,700			(4,090)		2,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	719,515	192.46		26,694		18,345		13,159			(8,362)		4,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	880,744	195.35		31,559		21,808		13,661			(9,827)		5,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	988,302	195.73		36,567		25,366		14,997			(11,290)		5,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	654,345	195.67		24,145		16,792		9,965			(7,366)		3,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	668,844	193.27		24,680		17,198		11,662			(7,495)		3,949		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	1,080,723	190.02		39,771		27,752		22,636			(12,040)		6,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	93,784	188.44		3,451		2,422		2,140			(1,042)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	996,856	189.61		36,585		25,765		21,293			(10,945)		5,909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	591,639	189.61		21,713		15,309		12,637			(6,478)		3,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,204,881	189.61		44,219		31,160		25,736			(13,211)		7,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	482,672	188.75		17,762		12,548		10,791			(5,224)		2,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	347,129	188.1		12,809		9,061		8,046			(3,755)		2,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	496,927	195.63		18,287		13,044		7,722			(5,289)		2,968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	1,565,219	195.63		57,600		41,064		24,243			(16,682)		9,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	562,131	194.7		20,686		14,784		9,210			(5,914)		3,361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	438,570	195.33		16,139		11,557		6,960			(4,592)		2,625		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	728,624	195.63		26,668		19,122		11,360			(7,562)		4,361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	608,228	195.63		22,444		16,225		9,545			(6,277)		3,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	1,277,399	195.63		47,136		34,057		20,047			(13,201)		7,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	454,079	195.63		16,756		12,136		7,126			(4,630)		2,733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	452,760	195.63		16,707		12,123		7,105			(4,594)		2,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	637,518	195.63		23,461		17,048		10,005			(6,428)		3,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	1,415,753	195.63		52,100		38,197		22,218			(14,093)		8,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	942,763	195.63		34,694		25,448		14,795			(9,372)		5,707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	556,307	195.63		20,528		15,093		8,730			(5,448)		3,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	950,365	195.63		34,973		25,750		14,914			(9,246)		5,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	741,379	195.63		27,283		20,247		11,597			(7,109)		4,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,533,646	195.63		56,438		41,863		23,990			(14,726)		9,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	1	1,119,190	195.63		41,186		30,678		17,507			(10,536)		6,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	600,313	195.63		22,031		16,433		9,390			(5,614)		3,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	1,436,388	195.63		52,715		39,663		22,615			(13,251)		8,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	339,596	195.63		12,497		9,407		5,381			(3,137)		2,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	455,282	196.08		16,936		12,772		7,058			(4,194)		2,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	931,826	195.12		34,571		26,106		15,234			(8,489)		5,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	653,706	191.17		24,318		18,506		13,370			(5,880)		4,030		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4056$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	1	1,315,932	191.17		48,953		37,268		26,915			(11,821)		8,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	858,320	192.32		31,930		24,352		16,558			(7,600)		5,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	200,390	196.14		7,454		5,696		3,147			(1,764)		1,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	812,991	197.63		30,243		23,139		11,724			(7,126)		5,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	1	957,923	197.36		35,731		27,534		14,075			(8,298)		5,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	725,484	197.36		27,061		20,862		10,660			(6,276)		4,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	625,139	196.57		23,318		18,040		9,573			(5,295)		3,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	202,187	203.45		7,521		5,871		2,107			(1,673)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,378,183	203.45		51,268		40,001		14,361			(11,416)		8,604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	990,794	203.45		36,858		28,819		10,324			(8,067)		6,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	191,484	203.45		7,123		5,579		1,995			(1,549)		1,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	702,854	203.45		26,076		20,452		7,324			(5,644)		4,399		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	438,705	203.45		16,320		12,895		4,550			(3,473)		2,758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	911,948	203.45		33,924		26,795		9,458			(7,230)		5,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	662,761	203.45		24,655		19,514		6,874			(5,160)		4,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	313,895	201.89		11,677		9,258		3,576			(2,428)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	358,879	200.66		13,350		10,600		4,382			(2,762)		2,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	1,310,370	196.28		48,877		39,075		20,696			(9,949)		8,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	105,404	199.65		3,995		3,200		1,389			(798)		667		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4059$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	217,113	196.88		8,229		6,603		3,330			(1,632)		1,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	313,971	197.18		11,868		9,537		4,745			(2,341)		1,989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	797,310	197.59		30,138		24,384		11,823			(5,847)		5,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	488,232	197.59		18,455		14,936		7,240			(3,575)		3,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	556,248	190.81		21,339		17,353		11,806			(4,005)		3,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	563,296	189.01		21,236		17,269		13,083			(3,985)		3,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	272,043	187.26		10,283		8,419		6,901			(1,896)		1,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	135,539	187.26		5,123		4,196		3,438			(944)		867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	226,960	186.64		8,556		7,019		5,934			(1,545)		1,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	137,902	186.27		5,199		4,272		3,672			(932)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	142,791	188.36		5,383		4,429		3,419			(959)		915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	199,354	187.94		7,516		6,225		4,869			(1,314)		1,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	128,439	187.94		4,842		4,012		3,137			(846)		827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	89,513	189.41		3,375		2,801		2,027			(577)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	245,495	191.39		9,280		7,714		5,015			(1,574)		1,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	67,498	191.87		2,545		2,118		1,347			(429)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	90,101	189.45		3,406		2,859		2,064			(561)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	188,516	189.45		7,126		5,981		4,319			(1,176)		1,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	68,650	182.8		2,588		2,176		2,186			(414)		445		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG405B$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	54,461	181.08		2,048		1,724		1,883			(325)		353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	1	226,083	182.02		8,523		7,207		7,477			(1,345)		1,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	146,026	182.21		5,505		4,666		4,793			(857)		950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	172,946	182.21		6,520		5,527		5,676			(1,014)		1,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	308,019	182.21		11,612		9,839		10,109			(1,811)		2,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	251,345	182.6		9,476		8,046		8,094			(1,439)		1,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	117,025	182.56		4,353		3,702		3,776			(655)		763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	392,279	182.57		14,593		12,428		12,634			(2,179)		2,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	115,082	184.84		4,281		3,661		3,325			(634)		751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	166,780	182.85		6,204		5,318		5,290			(907)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	202,129	182.85		7,519		6,447		6,412			(1,098)		1,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	338,847	182.7		12,605		10,824		10,813			(1,793)		2,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	295,494	182.29		10,992		9,454		9,612			(1,549)		1,938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	106,490	182.16		3,951		3,403		3,484			(552)		698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	298,278	176.78		11,066		9,570		12,554			(1,533)		1,956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	74,939	175.23		2,780		2,410		3,379			(380)		493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	86,974	175.23		3,227		2,797		3,916			(440)		573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	2	772,086	175.16		28,317		24,592		34,823			(3,754)		5,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	55,619	171		2,069		1,799		3,022			(272)		367		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405D$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	250,909	169.45		9,309		8,107		14,585			(1,211)		1,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	1	154,727	169.8		5,740		5,020		8,857			(740)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	180,812	169.32		6,726		5,894		10,540			(856)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	109,791	169.32		4,084		3,580		6,406			(518)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	253,192	166.97		9,419		8,355		16,407			(1,108)		1,683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	316,691	166.92		11,749		10,501		20,585			(1,289)		2,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	248,410	169.1		9,241		8,201		14,705			(1,049)		1,655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	1	292,665	166.53		10,858		9,810		19,262			(1,087)		1,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	219,813	171.22		8,177		7,278		11,875			(907)		1,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2025	1	166,495	172.1		6,194		5,835		8,591			(382)		1,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	167,071	172.1		6,198		5,899		8,582			(331)		1,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	385,382	163.91		14,336		13,090		28,143			(1,298)		2,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	773,225	172.1		28,764		27,186		39,717			(1,613)		5,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2025	1	888,072	178.98		33,303		32,755		33,690			(592)		6,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	74,362	164.68		2,766		2,512		5,261			(257)		501		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	143,400	178.98		5,349		5,224		5,456			(132)		1,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	88,237	165.48		3,282		3,012		5,999			(274)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	1	614,038	175.27		22,965		22,300		27,537			(756)		4,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	755,872	178.98		28,345		27,918		28,675			(465)		5,304		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405K$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	351,975	178.98		13,199		12,963		13,372			(289)		2,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	2,757,947	178.98		103,699		103,271		101,586			(568)		19,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	317,411	170.54		11,839		10,524		17,662			(1,328)		2,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	67,122	166.03		2,497		2,211		4,520			(298)		445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	50,587	165.02		1,882		1,703		3,538			(185)		340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	401,632	172.1		14,941		13,810		20,677			(1,185)		2,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	518,831	166.44		19,197		17,641		33,885			(1,578)		3,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	139,987	168.13		5,208		4,665		8,617			(561)		937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	484,561	163.34		18,026		16,517		36,044			(1,529)		3,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	1	318,051	170.91		11,800		10,888		17,176			(955)		2,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	574,661	172.1		21,320		19,912		29,685			(1,487)		3,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	1	240,687	172.1		9,002		8,654		12,293			(383)		1,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	563,925	172.1		20,922		19,628		29,097			(1,318)		3,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	490,468	178.98		18,442		18,442		18,000			(50)		3,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	277,963	172.1		10,340		9,800		14,278			(566)		1,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	272,705	172.1		10,145		9,573		14,039			(611)		1,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	919,968	172.1		34,131		32,584		47,041			(1,590)		6,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	857,872	177.83		31,999		31,165		34,396			(875)		5,987		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	407,138	178.46		15,186		14,811		15,855			(395)		2,843		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/28/2025	1	81,158	172.1		3,019		2,891		4,145			(132)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/28/2025	1	138,057	172.1		5,136		4,910		7,051			(232)		955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	246,502	172.1		9,170		8,591		12,719			(590)		1,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	292,171	168.13		10,869		9,733		18,003			(1,175)		1,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	158,790	171.59		5,891		5,293		8,412			(604)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ES9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	381,374	166.62		13,939		12,341		25,040			(1,664)		2,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	217,677	168.79		8,054		7,246		13,012			(816)		1,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	346,370	171.1		12,850		11,982		18,685			(917)		2,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	232,409	165.02		8,646		7,825		16,267			(852)		1,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	888,118	172.1		32,949		30,825		45,825			(2,164)		6,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	1	286,992	172.1		10,647		9,873		14,825			(787)		1,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	1,296,322	163.66		48,223		43,725		95,681			(4,552)		8,729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	64,308	164.1		2,386		2,170		4,659			(219)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	1	175,342	178.98		6,575		6,485		6,652			(99)		1,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	75,810	175.47		2,828		2,750		3,370			(89)		528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2023	12/26/2025	1	298,898	178.98		11,239		11,239		11,010			(46)		2,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	959,722	176.82		35,798		34,521		40,219			(1,322)		6,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	1	264,935	178.98		9,935		9,743		10,080			(232)		1,850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	528,271	170.64		19,652		17,630		29,194			(2,043)		3,538		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	881,038	166.87		32,687		28,696		57,181			(4,024)		5,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	405,165	178.98		15,234		15,129		15,325			(188)		2,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	711,898	172.1		26,411		24,455		36,732			(1,987)		4,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	194,481	161.28		7,235		6,618		15,773			(643)		1,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/07/2025	1	47,698	172.1		1,743		1,628		2,464			(122)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024	1	234,622	210.03	8,259			23					(8,236)		87		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	1	284,888	209.99		10,028		55					(9,946)		129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	1	59,151	213		2,094		17					(2,071)		31		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	1	159,075	208.62		5,631		62					(5,554)		93		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	1	273,985	215.71		9,699		187					(9,488)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	1	853,106	215.71		30,115		335					(29,701)		499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	1	663,500	214.53		23,488		518					(22,909)		521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	1	424,284	215.06		15,020		372					(14,608)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	1	211,403	216.42		7,484		206					(7,258)		183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	1	1,425,249	216.66		50,311		1,542					(48,653)		1,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	1	268,042	216.66		9,489		392					(9,076)		281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	1	185,538	216.23		6,587		290					(6,280)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	1	93,556	213.92		3,312		155					(3,149)		104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	1	626,123	214.26		22,102		1,105					(20,948)		714		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305T$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	1	794,805	214.26		28,136		1,628					(26,449)		976		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	1	195,750	215.24		6,910		419					(6,475)		246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	1	274,844	215.4		9,702		615					(9,064)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	1	837,063	217.76		29,465		2,046					(27,360)		1,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	1	320,727	215.44		11,322		904					(10,391)		460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	1	147,854	220.69		5,219		431					(4,776)		215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	1	151,343	222.5		5,342		474					(4,859)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	1	1,319,623	219.7		46,451		4,129					(42,240)		1,984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	1	258,837	218.45		9,163		909					(8,234)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1	219,947	220.11		7,786		794					(6,976)		355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	1	270,173	217.97		9,564		1,001					(8,542)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	1	221,177	215.03		7,830		846					(6,972)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	1	538,296	218.66		19,056		2,205					(16,823)		924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	1	862,386	218.66		30,442		3,298					(27,097)		1,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	1	775,737	220.76		27,461		3,253					(24,151)		1,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	1	247,823	219.09		8,748		1,060					(7,670)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	1	213,319	219.96		7,530		933					(6,581)		379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	1	424,011	217.95		14,968		1,913		19			(13,040)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024	1	287,664	220.22		10,155		1,399		2			(8,747)		538		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305V\$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	1	1,297,104	220.22		45,658		5,850		3			(39,763)		2,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V\$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	1	310,402	214.18		10,957		1,539		203			(9,396)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V\$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	216,697	213.45		7,649		1,096		193			(6,539)		413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	1	322,519	213.48		11,385		1,671		302			(9,701)		620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	1	714,439	212.5		25,148		3,702		874			(21,417)		1,374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	1	350,512	212.5		12,373		1,909		495			(10,451)		693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	1	337,703	211.89		11,921		1,872		574			(10,027)		673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024	1	231,322	209.8		8,189		1,327		651			(6,846)		469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	1	448,286	207.65		15,824		2,608		1,943			(13,187)		916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	1	133,819	210.03		4,644		772		370			(3,867)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/01/2024	1	63,476	213.14		2,203		367		83			(1,833)		130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	1	244,230	213.14		8,499		1,494		344			(6,998)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	1	468,514	213.14		16,304		2,830		659			(13,461)		981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	1	156,394	213.05		5,443		972		228			(4,461)		333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	1	126,785	208.55		4,412		812		505			(3,592)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	1	285,482	202.82		9,878		1,833		2,829			(8,037)		616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	1	516,818	197.22		18,089		3,488		10,246			(14,589)		1,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	1	267,612	197.22		9,366		1,827		5,319			(7,534)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	1	128,429	197.22		4,482		834		2,533			(3,645)		277		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305X$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	1	146,829	196.43		5,183		1,025		3,184			(4,149)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	1	132,420	198.06		4,648		932		2,407			(3,708)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	1	277,323	196.91		9,817		1,996		5,803			(7,806)		629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	1	124,145	197.98		4,357		893		2,320			(3,462)		281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	1	147,273	195.86		5,199		1,114		3,579			(4,083)		343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	1	63,207	195.86		2,225		457		1,475			(1,766)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	1	330,754	195.86		11,676		2,477		7,971			(9,194)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	1	106,860	198.32		3,761		827		2,064			(2,929)		252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	124,100	196.1		4,356		969		3,006			(3,380)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	1	67,691	195.29		2,376		533		1,771			(1,842)		160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	1	432,119	196.92		15,254		3,562		9,853			(11,689)		1,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	1	362,931	196.92		12,811		2,965		8,238			(9,844)		876		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	1	244,262	198.34		8,622		2,037		4,865			(6,573)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	1	275,177	198.78		9,686		2,315		5,261			(7,357)		676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	1	232,040	201.76		8,121		1,946		3,243			(6,163)		570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	1	141,320	205.41		4,960		1,254		1,321			(3,707)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	1	274,356	205.41		9,630		2,414		2,551			(7,216)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	1	179,432	205.99		6,298		1,609		1,568			(4,681)		455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	1	232,385	204.62		8,296		2,142		2,408			(6,143)		593		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	1	122,885	205.99		4,387		1,145		1,086			(3,236)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	347,223	205.99		12,396		3,337		3,102			(9,061)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	1	118,983	205.99		4,224		1,112		1,051			(3,113)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	1	203,908	205.99		7,280		1,974		1,821			(5,307)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	1	112,863	205.99		4,018		1,104		1,014			(2,909)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	1	106,666	205.99		3,797		1,054		958			(2,739)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	1	156,215	205.99		5,561		1,558		1,411			(3,996)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	1	229,349	205.99		8,188		2,384		2,138			(5,807)		621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	1	471,974	205.99		16,802		4,860		4,285			(11,949)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	1	93,580	208.16		3,322		977		683			(2,342)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	1	77,648	208.16		2,757		818		582			(1,936)		212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	1	363,819	207.76		12,916		3,868		2,924			(9,034)		999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2024	1	51,091	207.46		1,819		570		453			(1,247)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/23/2024	1	51,930	206.53		1,841		573		505			(1,266)		145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	1	216,115	202.36		7,694		2,431		3,300			(5,255)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	1	105,290	193.83		3,748		1,195		3,406			(2,550)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	1	411,908	204.53		14,664		4,807		5,156			(9,869)		1,181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	1	202,098	204.53		7,195		2,372		2,539			(4,829)		582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	1	152,769	205.07		5,423		1,803		1,825			(3,616)		442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	1	219,105	202.03		7,822		2,622		3,535			(5,193)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	1	187,436	200.49		6,691		2,261		3,497			(4,424)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	1	178,912	202.42		6,369		2,222		2,811			(4,154)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	1	613,276	202.42		21,833		7,578		9,635			(14,277)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	1	115,875	201.85		4,125		1,451		1,923			(2,671)		344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	1	185,712	201.4		6,611		2,343		3,218			(4,263)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	1	327,599	201.3		11,663		4,165		5,728			(7,488)		981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	1	51,335	200.58		1,817		654		960			(1,165)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	1	98,296	200.75		3,499		1,288		1,812			(2,216)		299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	1	78,588	200.75		2,782		1,005		1,445			(1,781)		235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	1	656,712	200.75		23,379		8,566		12,104			(14,843)		1,990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	1	182,519	200.58		6,534		2,423		3,458			(4,106)		557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	1	55,553	195.2		1,978		739		1,653			(1,237)		170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	1	309,386	198.1		10,495		3,983		7,372			(6,527)		951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	1	242,871	198.44		8,622		3,340		5,752			(5,295)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	1	508,916	198.44		18,067		6,968		12,002			(11,125)		1,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	1	327,760	192.52		11,635		4,603		12,207			(7,026)		1,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	1	384,524	192.17		13,574		5,534		14,727			(8,078)		1,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	1	278,350	192.17		9,798		3,930		10,632			(5,895)		877		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4053$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	1	55,559	192.17		1,961		803		2,128			(1,164)		178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	1	316,746	191.29		11,213		4,621		12,882			(6,587)		1,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	1	245,416	190.56		8,688		3,604		10,484			(5,080)		792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	1	91,024	191.89		3,204		1,340		3,558			(1,870)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	1	123,993	198.36		4,377		1,864		3,025			(2,522)		405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	1	343,552	198.36		12,127		5,145		8,383			(7,005)		1,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	1	79,307	197.3		2,807		1,203		2,102			(1,603)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	1	364,990	197.9		12,921		5,573		9,240			(7,343)		1,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	1	191,549	199.72		6,762		2,935		4,210			(3,824)		632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	1	591,084	199.49		20,924		9,281		13,244			(11,688)		1,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	1	215,893	199.49		7,643		3,401		4,838			(4,257)		721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	1	276,300	201.74		9,809		4,419		5,163			(5,387)		929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	1	728,809	204.78		25,800		11,973		10,890			(13,919)		2,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	1	193,652	204.78		6,855		3,192		2,922			(3,688)		661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	1	93,329	202.53		3,304		1,552		1,719			(1,751)		320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	1	257,285	203.36		9,108		4,304		4,453			(4,803)		886		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	1	212,711	199.16		7,530		3,641		5,158			(3,908)		741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	1	384,879	199.16		13,625		6,568		9,314			(7,091)		1,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	1	141,884	200.73		5,023		2,442		3,068			(2,580)		495		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	1	350,994	202.86		12,425		6,076		6,437			(6,348)		1,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	1	557,553	200.67		19,737		9,706		12,142			(10,030)		1,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	1	501,691	206.76		17,710		8,904		6,770			(8,879)		1,776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	1	94,857	207.25		3,386		1,717		1,231			(1,675)		338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	1	214,164	202.09		7,646		3,991		4,228			(3,677)		775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	1	204,975	207.26		7,318		3,860		2,680			(3,459)		745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2024	1	379,538	208.51		13,587		7,336		4,478			(6,294)		1,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	1	280,665	208.51		10,076		5,453		3,352			(4,655)		1,034		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	1	116,491	207.24		4,170		2,269		1,563			(1,903)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	1	127,603	207.67		4,568		2,497		1,665			(2,072)		472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	1	61,345	216.85		2,184		1,213		359			(978)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	356,456	216.85		12,725		7,116		2,153			(5,652)		1,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	1	91,980	216.85		3,284		1,849		564			(1,435)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	1	129,232	216.85		4,614		2,611		799			(2,004)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/26/2024	1	269,487	216.85		9,621		5,471		1,678			(4,153)		1,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	1	425,050	216.5		15,174		8,779		2,768			(6,450)		1,616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	1	180,253	216.5		6,435		3,730		1,174			(2,728)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	1	250,453	216.4		8,941		5,207		1,655			(3,738)		957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	1	200,817	214.81		7,169		4,195		1,533			(2,977)		769		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4058$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	1	194,815	213.49		6,974		4,100		1,670			(2,877)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	1	365,938	208.91		13,064		7,810		4,607			(5,304)		1,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	1	52,187	208.91		1,858		1,104		654			(760)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	1	242,528	212.55		8,755		5,268		2,271			(3,493)		941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	143,304	209.61		5,173		3,127		1,709			(2,050)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	1	290,449	210.38		10,456		6,452		3,258			(4,046)		1,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	1	184,935	201.28		6,658		4,170		4,171			(2,492)		732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	1	242,659	203.2		8,920		5,578		4,753			(3,348)		959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/16/2024	1	58,188	199.41		2,089		1,323		1,491			(775)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024	1	238,781	199.41		8,596		5,479		6,215			(3,153)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2024	1	310,235	199.41		11,168		7,107		8,059			(4,108)		1,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	1	411,442	198.74		14,812		9,481		11,242			(5,342)		1,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	367,423	198.36		13,227		8,503		10,299			(4,734)		1,474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	1	223,168	200.59		8,034		5,187		5,418			(2,854)		897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	1	540,238	200.07		19,449		12,751		13,636			(6,783)		2,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	1	121,161	200.07		4,362		2,864		3,058			(1,517)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	1	108,421	200.07		3,892		2,541		2,726			(1,369)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	1	266,289	201.63		9,586		6,321		6,075			(3,274)		1,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	1	370,355	203.75		13,333		8,827		7,307			(4,517)		1,508		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	1	222,705	204.3		8,040		5,345		4,241			(2,702)		909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	1	103,004	201.71		3,698		2,493		2,339			(1,229)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	1	716,128	201.71		25,781		17,471		16,260			(8,477)		2,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2024	1	89,391	201.71		3,218		2,184		2,030			(1,055)		368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	1	119,240	194.64		4,293		2,925		4,233			(1,372)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	1	105,034	192.85		3,781		2,587		4,145			(1,198)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	55,240	194.05		1,983		1,372		2,030			(621)		229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	1	465,918	194.05		16,773		11,644		17,095			(5,210)		1,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	1	296,666	194.05		10,680		7,423		10,885			(3,308)		1,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	1	173,911	194.47		6,261		4,369		6,215			(1,899)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	1	330,534	194.43		11,833		8,290		11,832			(3,556)		1,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	1	225,334	194.47		8,067		5,673		8,042			(2,402)		945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	1	149,600	194.81		5,341		3,815		5,245			(1,553)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	1	403,614	194.81		14,409		10,281		14,088			(4,201)		1,703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/13/2024	1	70,864	194.81		2,523		1,794		2,481			(742)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2024	1	279,853	194.66		9,991		7,164		9,949			(2,839)		1,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	1	145,184	194.25		5,183		3,731		5,307			(1,459)		616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	1	173,803	194.1		6,222		4,496		6,429			(1,734)		739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	1	471,071	186.74		16,817		12,323		26,260			(4,582)		2,014		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2024	1	113,962	186.74		4,068		2,984		6,359			(1,106)		488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	1	96,883	186.74		3,449		2,520		5,380			(948)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	1	225,393	186.64		8,069		5,941		12,644			(2,139)		967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	1	265,582	182.13		9,508		7,026		18,709			(2,494)		1,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	1	205,063	180.47		7,341		5,445		15,646			(1,906)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	1	383,959	180.32		13,707		10,309		29,470			(3,474)		1,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	1	97,265	180.32		3,463		2,597		7,471			(885)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	1	200,707	180.32		7,165		5,394		15,393			(1,811)		871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	1	202,434	195.25		7,227		6,731		7,299			(513)		977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	1	356,236	193.21		12,682		12,224		14,049			(557)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2024	1	157,838	195.52		5,635		5,465		5,594			(185)		777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	1	249,078	193.99		8,917		8,794		9,437			(218)		1,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2024	1	423,665	195.25		15,125		14,000		15,297			(1,236)		2,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	1	379,146	193.99		13,573		13,386		14,365			(333)		1,877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	1	318,201	193.99		11,328		11,170		12,040			(280)		1,569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	1	264,971	195.16		9,433		9,433		9,438			(52)		1,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2024	1	644,023	177.89		22,927		17,734		55,030			(5,373)		2,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2024	1	216,839	176.64		7,741		5,870		19,678			(1,882)		944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	1	165,161	175.71		5,896		4,779		15,547			(1,154)		744		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405GS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	1	152,392	174.74		5,440		4,454		14,939			(996)		690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	1	126,275	177.51		4,410		3,394		11,005			(1,051)		551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ES2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2024	1	254,949	177.76		9,102		6,876		22,016			(2,238)		1,108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	1	95,402	180.19		3,406		2,639		7,317			(772)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	1	228,821	179.03		8,169		6,459		18,430			(1,758)		1,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ES6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	1	207,216	177.89		7,377		5,710		17,695			(1,724)		911		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	1	130,917	171.76		4,674		3,878		14,520			(826)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2024	1	70,126	181.71		2,525		2,004		4,998			(524)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	1	63,211	174.28		2,257		1,835		6,329			(425)		285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2024	1	226,348	185.08		8,058		6,837		13,697			(1,273)		1,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	1	115,967	185.08		4,128		3,505		7,011			(651)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	1	214,309	184.27		7,629		6,498		13,468			(1,146)		989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	1	195,079	188.78		6,945		6,182		9,848			(778)		920		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ESS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	1	88,692	181.71		3,166		2,462		6,321			(709)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	1	465,766	179.03		16,628		13,156		37,567			(3,570)		2,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2024	1	233,724	195.25		8,344		7,931		8,391			(433)		1,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2024	1	458,088	195.16		16,400		16,400		16,584			(89)		2,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	1	277,941	195.25		9,895		9,378		9,979			(541)		1,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	1	72,193	190.6		2,584		2,513		3,151			(78)		356		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	1	140,166	175.35		5,004		4,083		13,389			(930)		633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	1	415,792	175.71		14,844		12,022		39,140			(2,912)		1,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	1	524,480	171.76		18,724		15,526		58,200			(3,316)		2,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	1	73,135	183.78		2,589		2,244		4,700			(363)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	1	104,604	183.46		3,724		3,243		6,796			(488)		488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	1	206,141	177.26		7,339		6,149		18,026			(1,203)		944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	1	217,686	195.25		7,771		7,259		7,838			(531)		1,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/20/2024	1	73,418	192.97		2,614		2,570		2,903			(72)		362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	1	607,965	191.06		21,583		19,561		27,398			(2,176)		2,890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	152,263	195.25		5,405		5,105		5,482			(342)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	1	113,265	175.71		4,032		3,259		10,649			(798)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	1	405,466	193.59		14,475		13,998		15,709			(514)		1,994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	1	255,028	188.37		9,079		8,056		13,132			(1,086)		1,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2024	1	137,214	195.25		4,899		4,549		4,947			(361)		661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	1	139,915	191.06		4,953		4,485		6,298			(503)		662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	1	98,287	195.25		3,509		3,249		3,549			(286)		473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	1	81,025	179.03		2,885		2,276		6,544			(626)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1	142,542	183.71		5,074		4,336		9,194			(749)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024	1	96,116	177.89		3,412		2,633		8,234			(806)		419		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405G5J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	1	164,330	171.76		5,850		4,843		18,273			(1,045)		744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	1	203,315	195.25		7,238		6,840		7,310			(452)		988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K5F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	1	65,716	195.25		2,339		2,249		2,356			(109)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L5I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	1	125,539	195.35		4,469		4,469		4,448			(37)		625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H5Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	1	165,211	183.78		5,865		5,092		10,581			(813)		770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H5S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	1	293,733	183.78		10,428		9,049		18,828			(1,449)		1,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L5M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2024	1	170,304	195.16		6,097		6,097		6,170			(33)		852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K5L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	1	358,876	193.21		12,812		12,353		14,135			(559)		1,760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K5K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	1	238,965	193.21		8,531		8,226		9,424			(371)		1,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H5J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	1	180,625	183.62		6,430		5,512		11,696			(931)		836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K5B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	1	155,063	195.25		5,536		5,277		5,559			(272)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I5F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	1	554,789	188.37		19,750		17,520		28,509			(2,368)		2,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2024	1	400,158	195.25		14,246		13,461		14,387			(893)		1,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I5Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	1	389,924	191.06		13,842		12,549		17,572			(1,392)		1,857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I56 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	1	123,309	188.07		4,390		3,847		6,393			(552)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I5G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	1	66,479	188.37		2,360		2,091		3,395			(285)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L5E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/27/2024	1	198,003	194.96		7,089		7,030		7,160			(77)		986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I5Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	1	194,527	188.87		6,925		6,200		9,784			(757)		919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L5B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	1	659,973	194.67		23,627		23,367		24,206			(323)		3,282		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405G$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	1	121,035	176.25		4,321		3,609		11,070			(720)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	1	301,898	182.69		10,748		8,563		20,558			(2,202)		1,348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	1	88,169	179.78		3,139		2,509		6,895			(635)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	1	116,934	185.08		4,151		3,517		7,095			(661)		535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	1	772,951	264.73	31,536			43							286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	1	926,565	264.73	37,804			104					(18,954)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	1	360,699	264.55	14,717			81					(7,378)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2022	01/05/2024	1	774,891	263.91	31,461			174					(15,839)		453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	1	749,579	263.35	30,508			335					(15,296)		589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	1	939,195	263.35	38,225			211					(19,271)		550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/08/2024	1	392,738	263.35	15,984			154					(8,025)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2024	1	452,157	261.05	18,403			228					(9,227)		374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	1	67,248	264.33	2,737			38					(1,372)		58		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	1	638,326	264.73	25,980			393					(13,026)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	1	1,186,429	264.73	48,169			732					(24,284)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	1	1,369,271	264.5	55,592			1,147					(27,911)		1,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	1	1,971,795	264.5	80,252			1,221					(40,515)		1,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	1	1,136,551	247.99	46,030			1,143					(23,174)		1,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	1	883,672	244.56	35,789			1,034					(17,968)		1,085		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3053$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024	1	542,378	244.56	21,966			664					(11,013)		681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	1	1,166,561	244.56	47,246			1,175					(23,819)		1,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024	1	381,657	244.95	15,495			490					(7,769)		489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	1	1,368,766	242.57	55,572			1,908					(27,862)		1,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	1	753,795	242.04	30,453			1,050					(15,332)		1,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	1	930,934	245.96	37,610			1,498					(18,857)		1,334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	1	818,117	245.96	33,052			1,141					(16,663)		1,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024	1	688,865	245.96	27,830			1,072					(13,972)		971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	1	557,486	248.53	22,522			928					(11,292)		812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	1	1,108,652	251.65	44,790			1,969					(22,456)		1,667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	1	1,231,251	247.78	49,619			2,190					(24,981)		1,851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	1	646,351	246.06	25,983			1,148					(13,099)		972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	1	675,015	246.06	27,136			1,342					(13,605)		1,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	1	1,533,538	246.06	61,648			2,968					(30,951)		2,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	1	394,781	245.78	15,910			809					(7,977)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	1	718,852	255.46	28,898			1,548					(14,489)		1,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	1	1,251,659	246.27	50,066			2,693					(25,206)		2,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	02/09/2024	2	635,734	242.09	23,983			1,314					(12,294)		1,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	1	1,075,138	242.09	43,006			2,485					(21,591)		1,845		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3055$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	1	460,280	242.09	18,411			1,087					(9,231)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	1	184,649	240.56	7,404			448					(3,712)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	1,159,468	240.17	46,495			2,954					(23,440)		2,080		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	1	836,240	242.4	31,980			2,032					(16,123)		1,500		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	1	387,406	239.73	15,535			1,068					(7,800)		724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	1	120,874	239.73	4,847			340					(2,430)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	1	1,140,947	239.73	45,752			2,911					(23,097)		2,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	1	1,063,784	236.21	42,658			3,106					(21,387)		2,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2022	02/23/2024	1	1,102,132	237.19	44,195			3,231					(22,250)		2,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024	1	528,067	241.24	21,123			1,654					(10,590)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	1	341,583	241.24	13,663			1,052					(6,860)		675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	1	108,039	241.24	4,322			316					(2,179)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	1	123,900	240.35	4,956			401					(2,481)		251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	1	536,596	237	21,517			1,771					(10,774)		1,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	1	431,326	243.1	17,210			1,418					(8,629)		882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	1	302,604	244.44	12,074			999					(6,079)		619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/05/2024	1	341,855	244.7	13,674			1,202					(6,856)		721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024	1	165,615	244.7	6,625			591					(3,317)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	1	448,382	244.7	17,935			1,554					(9,005)		939		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	1	222,824	237.69	8,891			817					(4,451)		481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	1	724,593	240.46	28,839			2,654					(14,459)		1,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	1	458,660	239.98	18,209			1,683					(9,167)		990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024	1	320,666	238.89	12,730			1,242					(6,383)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	1	500,703	238.89	19,878			1,914					(9,980)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	1	114,996	238.89	4,565			451					(2,286)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	1	157,709	241.87	6,261			636					(3,135)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	1	301,235	244.81	11,929			1,213					(5,981)		683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	1	223,099	248.2	8,812			933					(4,424)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	1	89,396	248.2	3,531			383					(1,768)		209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	1	115,656	248.2	4,568			489					(2,290)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	124,067	248.55	4,888			543					(2,447)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	1	249,201	244.98	9,794			1,090					(4,910)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024	1	172,750	248.55	6,772			799					(3,391)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	1	68,226	248.55	2,674			312					(1,341)		166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	1	329,639	248.55	12,889			1,540					(6,462)		809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	1	196,642	248.55	7,708			922					(3,870)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	1	23,954	248.55	937			119					(469)		61		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/01/2024	1	107,882	248.55	4,218			528					(2,118)		271		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	1	229,729	248.55	8,982			1,135					(4,504)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	1	65,813	248.55	2,573			332					(1,288)		168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	1	132,861	248.55	5,195			677					(2,601)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	1	318,544	248.55	12,423			1,621					(6,229)		817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	1	130,630	248.55	5,108			701					(2,557)		344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	1	60,091	248.21	2,356			330					(1,179)		160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	1	106,079	248.55	4,158			583					(2,085)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	1	69,432	247.73	2,715			392					(1,361)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	1	153,070	247.73	6,000			872					(3,004)		414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	1	84,434	254.29	3,293			492					(1,649)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	1	90,366	257.64	3,515			529					(1,770)		248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	1	99,487	251.17	3,870			596					(1,943)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	1	83,388	248.5	3,252			517					(1,628)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	1	90,474	246.26	3,447			582					(1,726)		264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024	1	27,532	245.13	1,052			183					(527)		82		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	1	105,132	240.73	4,027			718					(2,016)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	1	153,655	239.63	5,870			1,048					(2,943)		460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	1	185,378	243.46	7,100			1,299					(3,565)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	1	136,201	238.97	5,216			1,010		6			(2,615)		425		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	1	82,189	241.69	3,148			623		3			(1,578)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2022	05/24/2024	1	113,480	243.98	4,346			864		1			(2,191)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/28/2024	1	95,583	247.04	3,661			745					(1,838)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	1	58,357	247.04	2,235			445					(1,128)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	1	192,247	244.87	7,459			1,580		2			(3,745)		626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	1	72,730	247.81	2,815			610					(1,409)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	79,362	243.51	3,071			667		3			(1,540)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/10/2024	1	85,811	232.5	3,304			732		37			(1,659)		286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024	1	137,538	232.5	5,295			1,184		59			(2,651)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	1	75,094	226.95	2,884			649		86			(1,444)		252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024	1	70,515	225.01	2,708			627		122			(1,361)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024	1	114,414	230.56	4,405			1,060		109			(2,212)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	1	80,743	228.46	3,101			761		106			(1,552)		284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	1	72,733	228.45	2,793			687		96			(1,400)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	1	66,299	229.73	2,519			643		78			(1,261)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	1	106,478	231.02	4,014			1,052		111			(2,010)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	1	63,165	228.71	2,388			632		88			(1,195)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024	1	58,610	230.44	2,210			598		69			(1,108)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	1	81,985	233.8	3,091			848		70			(1,548)		304		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305HST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/29/2024	1	64,583	233.92	2,448			707		63			(1,229)		246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024	1	73,997	233.92	2,805			813		76			(1,406)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024	1	68,214	233.92	2,572			773		73			(1,288)		265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024	1	60,530	230.77	2,276			725		110			(1,141)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	1	112,547	224.07	4,232			1,358		417			(2,119)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	1	67,260	214.23	2,522			853		615			(1,266)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	1	53,729	214.23	2,015			684		492			(1,010)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024	1	70,630	220.26	2,642			920		394			(1,323)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2022	09/16/2024	1	196,706	211.05	7,317			2,607		2,311			(3,674)		830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024	1	13,358	211.54	496			178		155			(248)		57		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2024	1	54,437	207.36	2,014			731		864			(1,014)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024	1	128,410	205.92	4,751			1,743		2,282			(2,382)		550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	1	59,221	204.15	2,185			806		1,189			(1,094)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2022	09/23/2024	1	73,940	205.92	2,557			938		1,311			(1,287)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	1	92,458	199.69	3,430			1,288		2,477			(1,722)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	1	60,957	205.21	2,249			876		1,153			(1,126)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2024	1	58,663	210.06	2,153			877		841			(1,078)		265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/28/2024	1	53,648	213	1,969			815		635			(989)		244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305OSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2024	1	109,964	213	4,047			1,760		1,306			(2,026)		513		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	1	87,948	213.55	3,237			1,416		1,017			(1,620)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024	1	50,102	213.71	1,839			814		584			(923)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2024	1	50,907	221.2	1,873			869		368			(938)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	1	153,301	215.64	5,641			2,631		1,628			(2,825)		741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	1	164,366	215.38	6,049			2,858		1,778			(3,033)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	1	144,265	217.58	5,309			2,520		1,346			(2,658)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	1	287,642	218.3	10,614			5,052		2,556			(5,314)		1,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	1	101,049	217.2	3,729			1,777		968			(1,869)		493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024	1	229,990	208.77	8,487			4,092		3,812			(4,232)		1,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2024	1	246,394	208.77	9,092			4,390		4,107			(4,552)		1,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	1	275,784	207.03	10,176			4,942		5,155			(5,095)		1,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	1	481,767	209.61	17,729			8,621		7,722			(8,889)		2,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024	1	665,221	209.68	24,480			12,089		10,787			(12,257)		3,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	1	212,390	210.01	7,795			3,860		3,378			(3,903)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	1	130,678	207.62	4,796			2,378		2,398			(2,405)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024	1	478,354	210.03	17,556			8,814		7,653			(8,754)		2,395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	1	160,916	210.03	5,906			2,973		2,582			(2,933)		808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	1	467,442	209.99		17,202		8,684		7,502			(8,519)		2,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	1	56,360	213		2,085		1,054		754			(1,031)		283		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305S$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	156,066	215.71		5,790		2,963		1,765			(2,836)		790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	1	433,913	215.71		16,098		8,226		4,908			(7,895)		2,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	1	320,354	214.53		11,885		6,097		3,898			(5,788)		1,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	1	412,753	215.06		15,313		7,877		4,856			(7,437)		2,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	1	777,421	216.42		28,842		14,857		8,406			(13,987)		3,945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	1	145,932	216.66		5,414		2,830		1,576			(2,596)		746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/13/2025	1	61,394	216.66		2,278		1,186		655			(1,097)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	1	905,268	216.66		33,585		17,509		9,652			(16,150)		4,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	1	430,346	216.66		15,966		8,334		4,608			(7,667)		2,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	1	304,541	216.23		11,390		5,968		3,408			(5,422)		1,560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	1	360,296	213.92		13,367		7,014		4,649			(6,354)		1,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	1	269,657	214.26		10,004		5,279		3,398			(4,741)		1,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	1,329,743	214.26		49,333		26,189		17,129			(23,220)		6,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	1	107,505	215.24		3,988		2,123		1,309			(1,866)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	1	261,718	215.4		9,710		5,181		3,159			(4,529)		1,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	1	761,612	215.89		28,180		15,058		8,890			(13,125)		3,936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	1	963,966	217.76		35,667		19,254		10,093			(16,469)		5,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	1	108,289	217.76		4,007		2,160		1,134			(1,853)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	1	232,607	215.44		8,606		4,663		2,818			(3,944)		1,211		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305U6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1	243,897	220.69		9,024		4,902		2,133			(4,123)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025	1	435,522	221.65		16,114		8,765		3,576			(7,351)		2,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305UC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	1	1,723,975	219.7		63,787		35,048		16,086			(28,844)		9,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305UD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	1	490,898	219.7		18,163		9,991		4,580			(8,202)		2,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305UJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	1	251,301	218.45		9,273		5,114		2,531			(4,161)		1,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305UN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	1	506,108	220.11		18,675		10,324		4,599			(8,354)		2,662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305UR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	1	1,228,722	217.97		45,217		25,031		12,740			(20,193)		6,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305UW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	1	525,064	218.66		19,375		10,844		5,235			(8,564)		2,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305UX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/16/2023	02/11/2025	2	1,998,840	218.66		63,823		36,051		19,928			(27,880)		10,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	1	719,273	220.76		26,469		14,850		6,288			(11,623)		3,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1	473,983	219.09		17,395		9,783		4,586			(7,615)		2,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	1	643,401	219.96		23,484		13,226		5,909			(10,262)		3,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	1	949,663	220.22		34,853		19,868		8,840			(15,073)		5,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	1	361,165	220.22		13,255		7,564		3,378			(5,724)		1,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	1	1,448,738	220.22		53,169		30,278		13,420			(23,025)		7,724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	1	492,388	214.18		18,071		10,337		6,644			(7,737)		2,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	1	638,239	213.45		23,360		13,380		9,000			(9,984)		3,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/21/2025	1	60,294	213.48		2,213		1,273		847			(944)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	1	657,616	212.5		24,069		13,933		9,872			(10,179)		3,540		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305W/S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,672,425	212.5		61,211		35,398		25,027			(25,923)		8,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W/S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	1	209,718	211.89		7,676		4,454		3,256			(3,224)		1,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	1	616,074	209.8		22,548		13,115		10,777			(9,439)		3,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	1	544,408	207.65		19,871		11,573		10,723			(8,302)		2,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	1	288,715	213.14		10,336		6,083		4,186			(4,273)		1,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	1	112,087	213.14		4,013		2,357		1,625			(1,663)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	1	2,111,512	213.14		75,592		44,442		30,611			(31,290)		11,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	1	292,382	213.05		10,467		6,174		4,254			(4,296)		1,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	1	235,288	208.68		8,423		4,980		4,375			(3,445)		1,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	1	379,781	208.55		13,520		8,004		7,120			(5,519)		2,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1	491,710	197.22		17,751		10,616		16,604			(7,168)		2,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	03/11/2025	2	1,073,213	197.22		38,481		23,692		36,241			(14,874)		5,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1	297,534	196.43		10,890		6,528		10,436			(4,365)		1,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	1	610,046	198.06		22,145		13,305		19,712			(8,846)		3,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	1	771,425	196.91		28,311		17,033		26,405			(11,286)		4,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	1	130,688	197.98		4,770		2,882		4,245			(1,898)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1	284,645	195.86		10,446		6,348		10,391			(4,119)		1,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	1	1,613,046	195.86		59,199		35,942		58,720			(23,372)		8,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	1	294,711	197.68		10,816		6,587		9,854			(4,232)		1,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	1	665,816	198.32		24,302		14,835		21,621			(9,475)		3,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	1	673,970	196.92		24,802		15,310		23,478			(9,542)		3,746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	1,267,204	196.92		46,633		28,761		44,144			(17,965)		7,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	1	180,836	198.34		6,619		4,095		5,881			(2,526)		1,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1	817,946	198.78		29,855		18,511		26,006			(11,354)		4,556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	1	590,304	201.76		21,487		13,341		16,180			(8,153)		3,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	798,749	205.41		29,074		18,211		18,159			(10,923)		4,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	192,878	205.41		7,021		4,401		4,385			(2,634)		1,080		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	305,755	205.99		11,160		7,011		6,739			(4,153)		1,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	518,765	205.99		19,402		12,233		11,434			(7,176)		2,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	430,319	205.99		16,094		10,230		9,463			(5,898)		2,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	1,147,057	205.99		42,900		27,246		25,226			(15,744)		6,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	240,157	205.99		8,934		5,699		5,281			(3,239)		1,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	358,979	205.99		13,354		8,536		7,895			(4,823)		2,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	1	214,751	205.99		7,989		5,114		4,723			(2,878)		1,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	487,849	205.99		18,197		11,757		10,776			(6,479)		2,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	1,366,555	205.99		50,836		32,820		30,119			(18,126)		7,762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	590,623	208.16		21,912		14,187		11,718			(7,734)		3,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	275,310	208.16		10,159		6,587		5,462			(3,577)		1,567		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	256,081	207.76		9,475		6,152		5,177			(3,327)		1,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/21/2025	1	73,221	206.53		2,717		1,779		1,595			(944)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	977,301	206.53		36,258		23,757		21,294			(12,581)		5,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	426,966	207.46		15,840		10,408		8,891			(5,439)		2,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	404,753	202.36		15,097		9,941		10,901			(5,163)		2,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	206,166	193.83		7,669		5,057		8,360			(2,616)		1,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	822,873	204.53		30,611		20,351		19,915			(10,329)		4,743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	303,903	204.53		11,305		7,521		7,355			(3,810)		1,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	299,557	205.07		11,114		7,409		7,056			(3,710)		1,730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	322,104	202.03		12,014		8,026		8,816			(3,994)		1,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	495,784	200.49		18,493		12,371		14,640			(6,130)		2,866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	995,754	202.42		37,042		24,983		26,712			(12,145)		5,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	908,032	202.42		33,779		22,797		24,359			(11,060)		5,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	135,206	201.85		5,030		3,401		3,724			(1,631)		786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	690,287	201.4		25,679		17,401		19,434			(8,290)		4,019		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	361,788	201.3		13,459		9,133		10,226			(4,333)		2,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	170,760	200.75		6,352		4,348		4,942			(2,019)		999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,414,373	200.75		52,615		35,992		41,005			(16,748)		8,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	293,877	200.58		10,962		7,518		8,615			(3,449)		1,722		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4052$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	345,610	195.2		12,822		8,812		13,084			(4,017)		2,027		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	510,251	198.1		18,185		12,566		16,871			(5,663)		2,992		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	1,582,588	198.44		58,556		40,619		51,918			(18,079)		9,317		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	340,481	198.31		12,564		8,738		11,246			(3,833)		2,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	586,622	195.8		21,646		15,084		21,812			(6,574)		3,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	467,340	192.52		17,198		12,001		20,148			(5,207)		2,759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	74,335	190.95		2,736		1,919		3,437			(826)		439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	381,500	192.17		14,001		9,872		16,696			(4,177)		2,266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	417,788	192.17		15,333		10,798		18,306			(4,587)		2,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,279,240	192.17		46,948		33,083		55,984			(14,027)		7,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	680,715	191.29		25,050		17,697		30,959			(7,368)		4,047		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	560,547	190.56		20,628		14,593		26,328			(6,047)		3,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	1,110,768	198.36		40,876		29,141		36,567			(11,838)		6,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	513,370	198.36		18,892		13,476		16,900			(5,464)		3,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	711,276	197.3		26,175		18,707		24,587			(7,484)		4,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	534,897	197.9		19,684		14,095		17,974			(5,601)		3,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	354,922	199.72		12,990		9,314		10,947			(3,684)		2,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	486,847	199.49		17,965		12,987		15,131			(5,024)		2,928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	973,039	199.49		35,905		25,942		30,241			(10,055)		5,846		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	400,989	200.05		14,797		10,717		12,127			(4,089)		2,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	913,399	201.74		33,704		24,458		25,490			(9,268)		5,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	495,906	200.85		18,299		13,297		14,444			(5,013)		2,988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	383,831	204.78		14,125		10,361		9,297			(3,815)		2,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	2,106,244	204.78		77,510		56,826		50,912			(20,966)		12,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	322,658	202.53		11,906		8,754		8,746			(3,160)		1,957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	953,655	203.36		35,095		25,839		24,854			(9,278)		5,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,695,407	199.16		62,391		46,279		54,140			(16,280)		10,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	595,421	199.16		21,911		16,261		19,014			(5,710)		3,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	1	524,545	200.73		19,303		14,352		15,601			(4,964)		3,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	1	573,209	202.86		21,094		15,712		15,428			(5,396)		3,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	809,017	200.67		29,691		22,146		24,109			(7,565)		4,938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	535,501	206.76		19,653		14,794		12,017			(4,933)		3,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	1,535,287	206.76		56,345		42,394		34,454			(14,163)		9,406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	620,809	207.25		23,094		17,416		13,599			(5,718)		3,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	511,430	206.24		18,974		14,328		11,779			(4,659)		3,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	804,225	202.09		29,917		22,767		22,485			(7,234)		4,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	2	1,059,337	202.09		40,664		31,077		29,565			(9,693)		6,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	1,236,724	203.29		46,006		35,088		32,608			(10,951)		7,639		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	639,588	207.26		23,793		18,179		13,948			(5,631)		3,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	640,364	208.76		23,822		18,226		13,006			(5,613)		3,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	738,635	208.51		27,625		21,297		15,268			(6,407)		4,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	1	1,265,626	208.51		47,334		36,476		26,040			(10,993)		7,852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2025	1	457,972	207.24		17,082		13,193		10,099			(3,903)		2,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	744,307	207.67		27,763		21,479		16,092			(6,305)		4,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	1	475,343	211.19		17,730		13,736		8,665			(4,008)		2,957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	345,601	216.85		12,856		10,035		4,813			(2,859)		2,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/21/2025	1	72,986	216.85		2,715		2,118		1,013			(605)		455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,409,345	216.85		52,428		40,905		19,562			(11,674)		8,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	268,425	216.85		9,985		7,808		3,738			(2,186)		1,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	879,827	216.85		32,730		25,636		12,253			(7,119)		5,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	1,040,682	216.85		38,609		30,283		14,493			(8,357)		6,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	1,294,891	216.5		48,170		38,046		18,422			(10,266)		8,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	683,865	216.5		25,440		20,101		9,729			(5,414)		4,299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	1	163,651	216.5		6,088		4,807		2,328			(1,299)		1,027		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	612,472	216.4		22,784		18,033		8,746			(4,769)		3,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	290,844	214.81		10,819		8,578		4,495			(2,250)		1,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	466,961	213.49		17,371		13,792		7,699			(3,593)		2,941		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4058$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/04/2025	1	81,718	208.91		3,048		2,436		1,678			(621)		516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	1,164,514	208.91		43,436		34,725		23,913			(8,842)		7,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	1	385,412	208.91		14,376		11,497		7,914			(2,922)		2,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	574,568	212.55		21,776		17,445		9,894			(4,349)		3,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	752,923	209.61		28,536		22,899		14,943			(5,660)		4,770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	468,684	209.94		17,716		14,236		9,153			(3,495)		2,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,156,348	210.38		43,710		35,364		22,040			(8,479)		7,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	469,212	210.38		17,736		14,354		8,943			(3,436)		2,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	1	746,525	208.96		28,219		22,877		15,219			(5,366)		4,754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	2	819,160	203.2		31,367		25,504		21,889			(5,889)		5,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	796,155	201.28		30,015		24,408		23,218			(5,633)		5,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	978,158	199.41		36,974		30,270		31,296			(6,819)		6,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	652,062	199.41		24,648		20,185		20,895			(4,540)		4,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	996,986	198.74		37,586		30,832		32,909			(6,787)		6,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	968,313	198.36		36,505		29,996		32,512			(6,542)		6,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	316,780	200.59		11,943		9,826		9,649			(2,127)		2,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,421,421	200.07		53,588		44,386		44,332			(9,371)		9,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	1	401,698	200.07		15,144		12,540		12,528			(2,652)		2,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	464,853	200.07		17,525		14,520		14,498			(3,060)		2,992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405A$// ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	399,700	201.63		15,069		12,506		11,617			(2,577)		2,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	669,662	203.75		25,313		21,042		17,716			(4,294)		4,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	737,763	204.3		27,814		23,153		19,031			(4,686)		4,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	1	75,075	201.71		2,838		2,381		2,170			(469)		486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	1,944,311	201.71		73,495		61,683		56,196			(12,132)		12,588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	361,255	201.71		13,655		11,464		10,441			(2,251)		2,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	400,342	194.64		15,093		12,691		15,735			(2,416)		2,596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	109,520	192.85		4,118		3,467		9,262			(654)		710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$// ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	204,270	194.05		7,701		6,525		8,211			(1,201)		1,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	852,428	194.05		32,137		27,243		34,220			(4,998)		5,550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	1,329,661	194.05		50,128		42,485		53,446			(7,807)		8,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	500,842	194.47		18,882		16,033		19,727			(2,867)		3,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	387,538	194.43		14,416		12,261		15,288			(2,169)		2,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	614,967	194.47		22,877		19,483		24,224			(3,416)		4,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	509,710	194.81		18,961		16,256		19,806			(2,768)		3,338		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/15/2025	1	181,839	194.81		6,764		5,797		7,038			(990)		1,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	1,704,886	194.81		63,422		54,361		66,161			(9,271)		11,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	759,565	194.66		28,256		24,264		29,773			(4,020)		4,978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	403,071	194.25		14,994		12,896		16,102			(2,113)		2,644		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	472,442	194.1		17,528		15,096		18,985			(2,449)		3,099		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	1,768,073	186.74		65,596		56,855		96,479			(8,961)		11,633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	352,910	186.74		13,093		11,346		19,257			(1,791)		2,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	643,808	186.74		23,885		20,707		35,131			(3,259)		4,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	534,036	186.64		19,866		17,250		29,271			(2,636)		3,519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	331,063	182.13		12,316		10,711		21,668			(1,617)		2,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	636,498	180.47		23,614		20,565		44,438			(3,073)		4,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	1	1,492,093	180.32		55,506		48,644		104,509			(7,052)		9,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	178,095	180.32		6,625		5,805		12,484			(843)		1,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	544,139	180.32		20,242		17,743		38,112			(2,568)		3,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	1	1,084,479	176.64		40,234		35,377		87,181			(4,899)		7,191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	1	809,642	188.37		30,119		28,425		40,918			(1,808)		5,562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	459,794	195.25		17,150		16,680		17,496			(538)		3,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	652,450	171.76		24,271		22,207		62,182			(2,152)		4,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	386,334	184.27		14,333		13,271		22,937			(1,078)		2,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	191,890	195.25		7,158		6,990		7,292			(176)		1,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	881,906	190.02		32,719		31,236		41,769			(1,524)		6,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	1,641,239	175.71		61,054		55,267		135,907			(6,005)		11,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	1,343,448	179.03		49,976		44,766		97,926			(5,386)		8,992		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405HS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2025	1	310,813	185.08		11,562		10,690		17,902			(915)		2,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	1	476,102	183.71		17,663		16,379		28,870			(1,305)		3,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	53,588	179.03		1,993		1,785		3,903			(215)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	550,191	175.35		20,467		18,586		46,154			(1,904)		3,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2025	1	1,095,312	191.06		40,636		38,741		49,819			(2,051)		7,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	102,348	183.78		3,797		3,546		6,176			(265)		698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	531,220	174.28		19,761		17,918		46,362			(1,865)		3,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	835,078	195.25		31,148		30,337		31,734			(852)		5,828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	658,555	195.25		24,564		23,958		25,026			(638)		4,599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	1	1,572,647	193.99		59,132		58,725		62,180			(727)		11,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	429,487	183.46		15,934		14,907		26,149			(1,046)		2,938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	1,453,291	195.25		54,208		52,719		55,302			(1,703)		10,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	683,672	195.16		25,706		25,706		25,091			(70)		4,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	1	679,478	195.16		25,548		25,548		24,896			(70)		4,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	877,060	188.78		32,627		30,836		43,625			(1,830)		6,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	1	318,771	195.25		11,890		11,498		12,179			(407)		2,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	865,060	193.99		32,526		32,302		34,203			(400)		6,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	1,134,184	193.21		42,532		41,772		46,316			(930)		7,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	509,040	193.21		19,089		18,749		20,813			(417)		3,567		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	1	561,033	191.06		20,814		19,841		25,518			(1,054)		3,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	1	484,736	195.25		18,129		17,458		18,545			(742)		3,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	1	639,287	195.25		23,909		23,089		24,425			(850)		4,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	211,296	195.52		7,924		7,804		7,943			(130)		1,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	1	388,406	183.62		14,410		13,381		23,628			(1,046)		2,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	1	1,845,942	171.76		68,669		62,821		176,036			(6,098)		12,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	1	589,845	183.78		21,883		20,442		35,530			(1,523)		4,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	892,897	182.69		33,126		29,764		56,696			(3,399)		5,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	918,130	176.25		34,154		31,343		74,233			(2,850)		6,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	461,031	195.25		17,196		16,583		17,614			(635)		3,201		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ESL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	1	1,115,181	177.89		41,485		36,806		85,259			(4,874)		7,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	644,673	174.74		23,917		21,749		55,302			(2,195)		4,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	1	517,858	195.16		19,471		19,471		18,990			(53)		3,662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	1	916,008	179.03		34,075		30,518		66,667			(3,678)		6,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ESB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	881,622	177.51		32,233		28,538		68,589			(3,847)		5,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	1	1,085,548	185.08		40,382		37,332		62,525			(3,200)		7,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	531,385	188.07		19,714		18,496		27,012			(1,242)		3,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	239,081	185.08		8,894		8,221		13,783			(706)		1,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ESH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	332,917	177.89		12,385		10,986		25,471			(1,457)		2,213		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405E$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	521,508	177.89		19,400		17,215		39,842			(2,276)		3,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	332,557	180.19		12,371		10,980		23,255			(1,405)		2,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	455,202	173.94		16,934		15,517		40,066			(1,436)		3,081		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	853,259	182.41		31,741		28,253		54,729			(3,522)		5,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	474,620	177.76		17,608		15,459		36,606			(2,168)		3,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	441,647	179.78		16,341		14,702		31,346			(1,656)		2,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	492,390	181.71		18,415		16,521		32,436			(1,915)		3,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	1	1,298,423	195.25		48,561		46,760		49,675			(1,990)		9,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	353,221	177.26		13,069		12,010		27,500			(1,074)		2,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	1	1,062,635	183.78		39,424		36,824		64,067			(2,747)		7,257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	558,437	193.99		20,997		20,853		22,080			(258)		3,932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	658,116	194.96		24,745		24,643		25,014			(136)		4,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	402,828	171.76		14,985		13,707		38,439			(1,332)		2,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	1	1,588,933	188.37		59,108		55,779		80,218			(3,553)		10,907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	683,458	188.87		25,425		24,098		33,906			(1,391)		4,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405J$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,518,192	191.06		56,325		53,694		69,053			(2,847)		10,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	374,192	181.71		13,957		12,407		24,671			(1,566)		2,495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	472,506	175.71		17,577		15,914		39,127			(1,727)		3,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	277,245	190.26		10,286		9,789		13,013			(550)		1,907		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405JSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	339,510	195.25		12,664		12,315		12,937			(398)		2,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	1	807,789	194.67		30,373		30,206		31,080			(208)		5,696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	545,115	187.75		20,278		18,999		28,048			(1,304)		3,731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	456,659	175.71		16,988		15,375		37,815			(1,673)		3,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	238,236	188.37		8,862		8,363		12,015			(533)		1,634		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	1	385,804	251.74	15,008			21		36,186			(7,483)		143		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/03/2024	5	2,375,126	251.8	96,164	3,263		283		222,121			(51,386)		1,077		0001
Purchased Call/Shiller Barclays Global Index/SBG017LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/04/2024	1	326,522	253.57	12,928			53		30,522			(6,491)		171		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	3	2,632,125	253.69	101,869			562		224,582			(51,052)		1,540		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/05/2024	3	995,838	253.95	37,942			210		83,858			(19,055)		583		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	1	166,625	253.7	6,465			62		14,210			(3,246)		123		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/09/2024	2	507,400	253.7	15,358	5,889		301		43,266			(13,400)		398		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/05/2024	2	835,334	253.7	32,017			177		71,251			(16,086)		489		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	01/10/2024	5	1,705,787	253.37	72,119			905		147,836			(36,580)		1,412		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/11/2024	1	373,834	254.47	15,043			207		30,620			(7,553)		324		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	4	2,768,600	255.44	106,389			1,618		215,456			(53,367)		2,510		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	1	365,698	255.2	14,344			218		28,832			(7,232)		332		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	2	1,948,069	255.39	73,813			1,625		151,919			(36,908)		2,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/12/2024	4	2,366,632	255.39	89,451			1,364		184,620			(44,974)		2,146		0001

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Purchased Call/Shiller Barclays Global Index/SBG017MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/15/2024	2	686,306	255.39	24,186	3,322		597		53,532			(15,259)		696		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	1	1,134,935	255.39	44,035			909		88,510			(21,958)		1,188		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/18/2024	2	1,305,401	255.35	48,763			1,141		101,995			(24,505)		1,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	3	330,713	254.73	12,199			303		25,989			(6,149)		377		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	1	117,964	253.8	4,565			132		9,989			(2,292)		145		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	1	323,714	253.8	12,528			379		27,407			(6,281)		406		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	5	3,189,172	253.8	120,146	3,577		3,292		270,096			(63,590)		3,638		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	2	859,504	254.66	30,543			762		69,667			(15,445)		980		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/24/2024	3	2,323,537	252.99	91,355			2,892		204,736			(45,771)		2,979		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/25/2024	3	597,409	253.22	23,485			779		52,015			(11,789)		782		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	3	1,853,150	253.31	68,335	6,486		2,827		160,645			(40,273)		2,473		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	4	780,671	253.84	29,873			1,031		65,910			(14,986)		1,042		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	01/26/2024	6	1,540,104	253.81	62,132			2,155		130,202			(31,364)		2,055		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	1	402,739	253.81	15,546			599		34,048			(7,762)		568		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	1	466,908	253.81	18,023			718		39,468			(8,987)		669		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	4	1,776,331	254.28	69,880			2,884		146,621			(34,990)		2,588		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/01/2024	3	491,659	254.75	19,784			847		39,589			(9,972)		728		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	4	1,611,211	255.57	62,847			2,779		124,223			(31,571)		2,422		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	2	473,313	255.55	18,330			810		36,514			(9,238)		712		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/06/2024	2	1,156,559	255.73	44,800			2,217		88,361			(22,362)		1,841		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	2	778,901	255.73	30,372			1,344		59,508			(15,332)		1,171		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	1	236,683	255.73	9,112			439		18,082			(4,575)		372		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/07/2024	4	1,836,667	255.95	63,780	8,314		4,225		138,651			(39,295)		2,963		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/08/2024	5	1,280,465	256.42	51,242			2,687		94,149			(25,703)		2,093		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	02/09/2024	4	3,025,605	257.38	115,772			6,258		210,583			(58,289)		5,008		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024	2	829,953	257.32	31,542			1,699		57,964			(15,824)		1,374		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	4	1,171,729	257.34	43,741			2,364		81,760			(22,122)		1,939		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	1	279,803	257.34	10,716			619		19,523			(5,351)		480		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	3	1,740,185	257.34	68,393			4,090		121,433			(34,571)		3,021		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	02/14/2024	4	719,548	256.66	28,675			1,771		52,212			(14,618)		1,263		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	3	2,053,214	256.76	74,396			4,742		148,131			(37,496)		3,684		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	3	989,708	257.59	34,448			2,194		68,054			(17,407)		1,776		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	3	1,046,942	256.8	39,638			2,469		75,329			(19,889)		1,858		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	5	1,642,636	256.63	59,141			4,158		119,358			(29,758)		3,100		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	4	1,816,650	256.63	66,012			4,210		131,984			(33,270)		3,259		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	02/19/2024	2	416,913	256.63	17,037			1,170		30,291			(8,664)		772		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024	4	922,133	256.63	33,567			2,315		66,998			(16,900)		1,723		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	2	678,452	255.59	24,340			1,747		52,188			(12,200)		1,293		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	02/23/2024	5	3,074,240	254.15	122,415			9,016		254,796			(61,767)		5,912		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	02/23/2024	4	496,376	255.4	19,362			1,431		38,559			(9,858)		955		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/23/2024	6	1,828,271	254.84	73,893			5,440		146,315			(37,463)		3,516		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	3	1,112,087	254.84	43,356			3,398		89,001			(21,665)		2,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	2	213,657	254.84	8,330			642		17,098			(4,185)		422		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	02/28/2024	3	1,976,737	255.47	76,572			6,107		153,007			(38,320)		3,974		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	3	2,326,734	256.58	90,046			7,449		169,639			(45,127)		4,756		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/01/2024	4	1,351,359	255.66	52,681			4,377		103,568			(26,627)		2,762		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/01/2024	3	890,872	256.64	31,336			2,602		64,731			(15,752)		1,821		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	03/04/2024	5	1,908,532	255.92	65,740	4,397		8,358		144,255			(34,851)		3,996		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2024	1	741,637	255.92	28,553			2,546		56,057			(14,296)		1,577		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/05/2024	1	512,120	255.92	19,665			1,729		38,708			(9,860)		1,081		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/07/2024	4	1,192,982	254.37	47,555			4,329		97,692			(23,876)		2,556		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/08/2024	5	2,984,613	256.44	117,342			10,842		256,016			(58,860)		6,441		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/08/2024	3	1,336,851	254.29	51,590			4,801		109,912			(26,083)		2,885		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024	2	1,771,184	253.9	69,650			6,443		148,500			(34,907)		3,822		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/11/2024	4	1,333,809	254.71	51,102			4,930		107,414			(25,619)		2,941		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2024	2	1,489,057	254.71	56,880			5,618		119,891			(28,330)		3,330		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	03/12/2024	2	1,238,236	254.71	45,238	4,396		6,081		99,712			(25,279)		2,750		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/14/2024	2	1,150,769	254.58	44,661			4,479		93,250			(22,336)		2,591		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024	5	2,928,184	255.96	117,596			11,978		220,883			(58,871)		6,637		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024	2	1,305,179	254.73	54,741			5,571		104,969			(27,381)		2,958		0001
Purchased Call/Shiller Barclays Global Index/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/15/2024	2	1,506,327	258.65	58,003			5,927		97,616			(29,072)		3,414		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/18/2024	3	1,519,826	259.01	60,501			6,415		96,407			(30,295)		3,513		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2024	2	803,337	259.01	31,275			3,391		50,989			(15,590)		1,880		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/19/2024	2	758,301	259.01	29,447			3,157		48,113			(14,771)		1,764		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/21/2024	4	988,550	260.29	41,035			4,546		58,026			(20,678)		2,328		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024	2	1,318,456	262.5	49,726			5,545		66,922			(24,881)		3,125		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024	3	1,089,049	261.75	42,393			4,727		58,159			(21,228)		2,581		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024	6	2,456,862	262.42	93,314			10,541		117,807			(47,328)		5,823		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2024	2	929,448	263.31	34,677			4,095		44,706			(17,304)		2,269		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/26/2024	1	607,759	263.31	22,973			2,682		29,199			(11,518)		1,475		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/25/2024	4	2,830,954	263.31	102,737			11,887		126,999			(51,466)		6,831		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024	3	2,185,880	262.16	84,795			10,158		107,196			(42,491)		5,366		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/29/2024	3	1,874,852	262.98	68,941			8,355		86,491			(34,527)		4,629		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/29/2024	2	506,887	262.69	19,186			2,320		25,468			(9,624)		1,251		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	03/29/2024	3	2,057,894	261.17	78,156			9,497		114,428			(39,180)		5,081		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/01/2024	3	1,880,067	261.39	72,979			9,148		103,138			(36,581)		4,719		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	1	671,276	261.39	25,307			3,228		36,861			(12,602)		1,703		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	2	1,132,035	261.39	42,088			5,323		62,124			(21,016)		2,857		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/04/2024	4	3,732,076	262.16	136,860			17,680		194,807			(68,461)		9,520		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/05/2024	4	3,552,153	260.31	135,457			17,723		208,992			(67,819)		9,109		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	3	891,177	261.8	31,352			4,098		47,684			(15,744)		2,285		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/05/2024	4	1,186,115	260.11	47,214			6,200		70,639			(23,711)		3,041		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/08/2024	3	1,750,290	261.38	66,262			8,940		91,250			(33,159)		4,558		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/10/2024	2	1,549,270	261.38	58,851			8,079		85,365			(29,488)		4,075		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	2	420,065	261.38	15,798			2,149		23,129			(7,923)		1,099		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/11/2024	2	617,111	261.45	24,460			3,396		33,838			(12,274)		1,631		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/12/2024	4	3,237,622	263.78	123,733			17,364		141,908			(61,943)		8,599		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	2	1,707,205	262.13	71,614			10,067		89,643			(35,925)		4,534		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	1	902,772	264.72	34,035			4,949		40,078			(17,041)		2,444		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	3	1,213,894	264.72	46,459			6,719		53,845			(23,274)		3,271		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024	2	1,667,302	264.72	63,237			9,277		68,825			(31,472)		4,535		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	2	2,946,149	264.72	111,635			15,738		119,902			(56,119)		7,825		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/18/2024	4	1,690,954	264.98	62,672			9,324		67,784			(31,512)		4,620		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	3	3,091,945	266.09	112,711			16,914		113,280			(56,412)		8,487		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	3	1,226,428	264.91	48,260			7,234		53,420			(24,142)		3,366		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/19/2024	4	1,893,169	266.39	65,960			9,927		67,651			(33,072)		5,196		0001
Purchased Call/Shiller Barclays Global Index/SBG0170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	1	480,878	264.24	17,985			2,792		22,000			(9,017)		1,344		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/22/2024	4	2,115,794	264.24	75,219			11,606		90,186			(37,677)		5,886		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2024	1	970,019	264.24	36,279			5,673		44,424			(18,164)		2,722		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/25/2024	3	2,039,329	262.64	77,412			12,312		98,084			(38,959)		5,748		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	4	2,075,950	262.63	81,905			13,097		99,945			(41,014)		5,877		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	3	841,279	262.56	32,088			5,119		43,230			(16,108)		2,382		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/26/2024	3	937,090	263.94	34,798			5,573		43,905			(17,448)		2,653		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	1	604,878	263.52	22,622			3,729		29,225			(11,280)		1,741		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	04/29/2024	4	3,076,376	263.52	116,715			19,155		139,175			(58,579)		8,820		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	05/01/2024	1	877,659	263.52	32,824			5,448		42,441			(16,345)		2,537		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/02/2024	3	2,447,407	264	92,442			15,514		107,111			(46,269)		7,104		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	5	2,188,823	265.52	78,245			13,254		85,309			(39,200)		6,379		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	2	875,810	264.11	34,909			5,901		40,750			(17,512)		2,552		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/03/2024	4	1,906,512	264.87	70,752			12,031		78,209			(35,514)		5,556		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/07/2024	3	939,210	264.82	34,197			5,977		41,682			(17,178)		2,781		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	1	1,229,012	264.82	45,965			8,071		54,592			(22,888)		3,653		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	4	2,663,790	264.82	91,054			15,804		109,948			(45,609)		7,856		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	3	2,119,756	262.04	80,757			14,328		113,349			(40,411)		6,325		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	9	3,354,733	262.81	114,691	12,431		25,224		170,894			(65,637)		10,049		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/10/2024	4	972,430	262.13	37,742			6,836		51,733			(19,117)		2,913		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/10/2024	7	1,860,342	262.73	74,355			13,447		95,222			(37,599)		5,573		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/15/2024	2	1,254,353	264.11	47,235			8,749		58,796			(23,530)		3,828		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	3	1,589,568	264.11	61,267			11,227		74,369			(30,709)		4,816		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/14/2024	2	1,788,830	264.11	67,137			12,359		78,415			(33,484)		5,440		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/16/2024	3	2,159,618	264.44	84,073			15,719		92,535			(42,072)		6,615		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/17/2024	8	2,718,128	265.31	106,362			20,227		130,045			(53,694)		8,357		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/17/2024	2	1,059,170	265.31	36,495			6,871		45,773			(18,305)		3,256		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	3	1,225,401	263.66	46,605			8,821		59,249			(23,502)		3,767		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	5	1,151,065	263.72	44,588			8,720		55,532			(22,319)		3,602		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/20/2024	5	2,091,532	263.72	81,272			15,694		100,798			(40,764)		6,500		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	1	400,000	263.72	15,000			2,905		19,293			(7,521)		1,247		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/23/2024	3	1,253,573	264.85	47,345			9,314		56,101			(23,703)		3,937		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	4	997,503	264.31	39,797			7,903		46,368			(20,031)		3,144		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/24/2024	4	2,181,878	265.85	81,646			16,262		91,266			(40,988)		6,876		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/27/2024	4	2,710,053	266.95	102,189			20,745		104,762			(51,338)		8,628		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	1	1,080,692	266.95	40,634			8,317		41,883			(20,234)		3,464		0001
Purchased Call/Shiller Barclays Global Index/SBG017PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	1	170,203	266.95	6,400			1,303		6,587			(3,213)		544		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	05/24/2024	3	1,334,926	264.99	53,887			10,761		55,838			(27,163)		4,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	2	2,001,400	267.5	75,039			15,576		74,742			(37,533)		6,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	05/31/2024	6	2,389,659	266.83	94,264			19,663		93,664			(47,312)		7,710		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/30/2024	1	216,787	267.41	8,139			1,679		8,486			(4,087)		697		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	05/31/2024	4	1,790,693	267.94	67,814			14,146		64,695			(34,049)		5,778		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/03/2024	7	1,704,169	267.94	59,611	2,672		13,914		61,721			(31,318)		5,553		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/05/2024	2	1,443,321	267.94	54,285			11,621		52,442			(27,047)		4,733		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/04/2024	2	366,406	267.94	12,329			2,641		13,291			(6,218)		1,198		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024	4	1,226,898	269.39	40,200			8,794		40,072			(20,246)		4,049		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	3	1,762,019	269.33	60,212			13,130		57,840			(30,170)		5,815		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/06/2024	3	1,535,784	268.54	58,587			12,668		50,330			(29,355)		5,052		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	5	1,800,809	268.98	55,914			12,216		60,692			(28,110)		5,943		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	1	115,182	267.06	4,285			958		4,487			(2,134)		386		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	1	317,839	267.06	11,824			2,631		12,366			(5,928)		1,062		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	2	1,125,628	267.06	36,357			8,079		43,751			(18,316)		3,750		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/13/2024	5	1,299,119	264.82	42,811			9,717		59,033			(21,511)		4,367		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/14/2024	4	2,288,204	263.95	78,132			17,834		110,164			(39,298)		7,716		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024	3	1,382,704	263.72	45,848			10,492		67,549			(23,069)		4,662		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/14/2024	5	1,893,037	263.07	66,561			15,224		96,393			(33,501)		6,383		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	1	200,835	262.09	7,411			1,723		10,873			(3,721)		685		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/17/2024	6	1,589,447	262.09	58,141			13,687		85,994			(29,620)		5,408		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/19/2024	5	1,133,804	262.09	41,174			9,671		61,393			(20,662)		3,880		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	3	618,659	262.18	22,068			5,251		33,350			(11,101)		2,130		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/21/2024	6	3,634,420	262.78	127,728			30,458		179,217			(64,375)		12,511		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	4	1,168,037	261.1	42,248			10,081		67,153			(21,316)		4,021		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	06/26/2024	4	1,649,151	261.65	57,026			13,941		91,972			(28,607)		5,758		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/24/2024	5	1,132,657	261.65	35,002	5,576		13,496		63,087			(18,322)		3,933		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	06/25/2024	2	475,918	261.65	16,666			4,063		26,525			(8,426)		1,657		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	4	1,434,376	262.01	51,287			12,657		78,370			(25,718)		5,036		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	06/28/2024	3	590,614	262.59	18,243			4,530		31,162			(9,187)		2,074		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/27/2024	2	999,689	262.16	29,230			7,235		54,080			(14,795)		3,500		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	5	1,756,123	260.25	61,876			15,382		106,117			(31,228)		6,166		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/01/2024	5	2,211,711	260.23	79,349			20,024		134,088			(39,960)		7,830		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	1	1,033,372	260.23	38,648			9,728		62,670			(19,404)		3,669		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	6	2,123,563	257.58	84,792			21,814		148,752			(42,806)		7,600		0001
Purchased Call/Shiller Barclays Global Index/SBG0170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/05/2024	6	2,106,497	259.67	77,191			19,890		131,971			(38,889)		7,539		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/04/2024	5	2,008,613	260.39	71,374			18,330		120,735			(36,051)		7,169		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/10/2024	5	639,687	260.28	23,981			6,338		38,763			(12,112)		2,320		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017QSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/09/2024	1	355,871	260.28	13,203			3,446		21,556			(6,583)		1,287		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/08/2024	5	672,626	260.28	23,665			6,196		40,720			(11,966)		2,426		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/11/2024	5	1,780,147	260.38	66,936			17,839		107,305			(33,815)		6,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/05/2024	5	1,361,979	258.48	51,539			13,323		90,940			(26,145)		4,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/12/2024	6	1,795,460	259.11	71,391			19,070		116,092			(35,943)		6,545		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/12/2024	5	1,094,298	258.33	45,851			12,351		73,776			(23,357)		3,989		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/12/2024	4	826,781	259.1	34,280			9,187		53,492			(17,375)		3,014		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024	6	1,584,135	259.41	64,391			17,475		100,820			(32,410)		5,819		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/16/2024	1	165,846	259.41	6,169			1,669		10,559			(3,093)		611		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/17/2024	2	1,072,159	259.41	40,154			10,909		68,313			(20,009)		3,958		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/18/2024	7	1,577,862	260.25	63,682			17,557		96,043			(32,203)		5,840		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/19/2024	5	2,148,876	261.91	78,970			21,772		119,075			(39,571)		7,973		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/19/2024	3	1,525,246	261.24	54,728			15,330		87,879			(27,900)		5,659		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/19/2024	6	2,340,397	261.5	89,133			24,675		132,793			(44,838)		8,684		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/24/2024	4	1,251,976	261.46	48,853			13,825		71,365			(24,615)		4,703		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/23/2024	1	392,963	261.46	14,658			4,107		22,388			(7,349)		1,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/22/2024	4	1,991,652	261.46	77,012			21,599		113,384			(38,654)		7,445		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/25/2024	6	1,691,114	261.9	63,962			18,156		94,013			(32,169)		6,368		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/26/2024	6	1,545,825	262.63	57,885			16,550		82,434			(29,059)		5,835		0001

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Purchased Call/Shiller Barclays Global Index/SBG017RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	4	1,101,247	261.97	41,666			11,916		61,007			(20,939)		4,157		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	07/26/2024	6	1,637,890	262.71	60,044			17,205		86,926			(30,215)		6,182		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	07/29/2024	5	1,820,531	263.06	65,974			19,187		94,669			(33,216)		6,921		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	2	822,890	263.06	30,414			8,871		42,852			(15,202)		3,143		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	1	424,827	263.06	15,846			4,593		22,107			(7,945)		1,619		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	08/01/2024	3	912,158	262.58	33,145			10,038		48,879			(17,201)		3,492		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/02/2024	4	2,968,933	262.22	112,207			33,085		162,647			(56,266)		11,393		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/02/2024	6	864,865	262	34,049			10,111		47,974			(17,246)		3,319		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	7	2,090,835	262.12	86,021			25,611		115,171			(43,485)		8,023		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	1	742,195	262.25	27,535			8,246		40,633			(13,730)		2,875		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	4	656,032	262.25	25,247			7,580		35,895			(12,749)		2,535		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	1	639,066	262.25	23,709			7,123		35,012			(11,806)		2,481		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/08/2024	8	3,932,758	262.61	155,865			47,341		210,971			(78,309)		15,301		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/09/2024	6	2,011,118	263.89	77,150			23,551		100,117			(38,744)		7,842		0001
Purchased Call/Shiller Barclays Global Index/SBG017RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/09/2024	5	1,295,605	262.58	54,410			16,646		69,698			(27,396)		5,052		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/09/2024	4	2,101,188	264.78	77,272			23,652		99,114			(38,876)		8,193		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	1	625,929	265.52	23,222			7,199		28,289			(11,627)		2,468		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/12/2024	7	1,475,441	265.52	53,820			16,682		66,565			(27,183)		5,792		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	2	1,741,751	265.52	64,453			19,928		78,644			(32,151)		6,853		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/16/2024	4	2,325,953	265.31	84,954			26,671		106,668			(42,565)		9,212		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	08/16/2024	5	2,365,248	265.63	84,168			26,575		100,731			(42,325)		9,367		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/16/2024	3	469,906	265.43	17,239			5,440		21,399			(8,709)		1,861		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/15/2024	8	1,408,840	265.34	47,816			15,195		64,473			(24,322)		5,567		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	2	555,743	265.33	18,856			6,078		25,505			(9,521)		2,225		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	6	1,277,133	265.33	44,735			14,310		58,511			(22,527)		5,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	1	526,646	265.33	19,486			6,210		24,146			(9,770)		2,104		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	08/23/2024	5	1,480,964	264.71	49,914			16,227		70,731			(25,118)		5,954		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	08/22/2024	7	2,257,715	264.59	83,341			26,962		108,503			(41,844)		9,058		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/23/2024	4	2,062,947	265.07	70,469			22,894		96,436			(35,454)		8,294		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	6	2,977,813	265.23	104,071			33,948		137,819			(52,470)		11,972		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	6	974,236	264.53	31,479			10,440		47,093			(15,947)		3,942		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/27/2024	2	328,480	264.53	12,085			3,969		15,891			(6,061)		1,332		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	1	701,494	264.53	25,885			8,522		33,956			(12,960)		2,850		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	08/30/2024	9	1,893,874	263.57	65,159			21,947		97,124			(32,980)		7,726		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/29/2024	10	2,814,060	264.38	92,923			31,158		137,478			(47,034)		11,457		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	3	1,134,240	262.91	39,917			13,377		60,443			(20,177)		4,627		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	08/30/2024	5	2,230,242	261.54	79,750			26,869		128,329			(40,301)		9,099		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/02/2024	6	1,619,339	261.71	56,997			19,419		92,331			(28,823)		6,647		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017SSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2022	09/03/2024	2	1,465,136	261.71	53,757			18,192		83,582			(26,814)		6,026		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/04/2024	2	923,880	261.71	33,425			11,375		52,722			(16,705)		3,808		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/06/2024	7	1,047,602	260.66	37,114			13,244		63,327			(19,304)		4,335		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024	4	1,444,747	261.4	51,233			17,670		83,926			(25,767)		5,978		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/06/2024	5	783,644	260.85	27,563			9,572		46,899			(14,031)		3,243		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/11/2024	1	342,126	262.99	12,590			4,387		18,231			(6,269)		1,430		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/09/2024	5	1,395,508	262.99	44,559			15,581		74,264			(22,493)		5,809		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/10/2024	1	487,540	262.99	17,941			6,235		25,960			(8,946)		2,034		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/13/2024	7	1,677,208	262.91	49,494			17,600		89,859			(24,980)		7,037		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/12/2024	6	1,457,996	264.32	35,611			12,672		72,023			(18,064)		6,105		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/13/2024	6	1,692,704	262.39	54,764			19,386		93,360			(27,525)		7,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/13/2024	7	1,410,119	261.41	40,032			14,305		82,044			(20,300)		5,916		0001
Purchased Call/Shiller Barclays Global Index/SBG017SST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024	1	556,081	260.46	20,297			7,267		34,118			(10,162)		2,356		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/17/2024	1	514,015	260.46	18,762			6,701		31,523			(9,355)		2,173		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/16/2024	9	3,730,670	260.46	129,748			46,400		228,618			(65,122)		15,743		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/19/2024	7	1,634,825	260.77	49,549			18,016		98,636			(25,021)		6,939		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/20/2024	7	1,647,802	259.63	55,948			20,455		105,564			(28,297)		7,007		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/20/2024	9	2,049,505	260.34	64,690			23,647		126,601			(32,708)		8,715		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2022	09/20/2024	6	3,467,917	259.23	118,810			43,383		226,853			(59,930)		14,747		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/23/2024	8	3,574,508	256.99	124,278			45,770		261,262			(62,558)		15,286		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024	1	376,022	256.99	13,650			5,018		27,498			(6,834)		1,614		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/24/2024	3	1,132,091	256.99	41,483			15,245		82,770			(20,738)		4,850		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	09/27/2024	3	957,756	255.42	36,788			13,753		75,435			(18,538)		4,126		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	09/26/2024	6	1,709,081	255.28	70,130			26,314		135,463			(35,705)		7,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2022	09/27/2024	6	2,117,312	256.35	77,195			28,803		162,223			(38,805)		9,122		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	09/27/2024	4	1,035,128	255.34	41,081			15,514		81,841			(20,973)		4,460		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/02/2024	2	728,241	254.61	27,536			10,393		59,523			(13,727)		3,166		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/01/2024	2	1,433,122	254.61	55,646			20,963		117,149			(27,797)		6,220		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/30/2024	5	1,346,250	254.61	54,268			20,534		110,036			(27,455)		5,832		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/03/2024	7	2,087,458	255.79	82,365			31,582		161,654			(41,605)		9,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/04/2024	4	1,933,120	258.68	68,905			26,316		130,401			(34,569)		8,435		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	10/04/2024	7	1,673,906	258.77	57,291			22,075		112,419			(28,934)		7,304		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/04/2024	6	993,030	258.7	35,157			13,498		66,905			(17,786)		4,333		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	10/07/2024	7	1,798,133	258.33	62,955			24,490		123,405			(31,818)		7,889		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2024	1	1,508,636	258.33	54,763			21,213		103,631			(27,270)		6,642		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024	1	374,446	258.33	13,555			5,239		25,704			(6,759)		1,646		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/10/2024	6	1,687,116	258.03	58,985			23,043		117,604			(29,627)		7,441		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/11/2024	4	1,726,916	256.88	63,739			24,998		127,267			(32,027)		7,630		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/11/2024	3	1,235,438	257.41	45,105			17,770		88,755			(22,747)		5,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/11/2024	7	2,185,702	257.63	79,779			31,566		155,373			(40,363)		9,657		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/14/2024	6	1,428,278	257.47	52,468			20,806		102,392			(26,343)		6,344		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024	1	574,249	257.47	20,730			8,201		41,185			(10,337)		2,555		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/16/2024	1	495,441	257.47	17,885			7,090		35,544			(8,955)		2,208		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/18/2024	5	1,370,928	257.93	50,894			20,412		96,220			(25,602)		6,131		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/17/2024	4	1,721,257	257.75	64,534			25,854		121,843			(32,540)		7,685		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/18/2024	5	2,009,875	257.79	74,092			29,760		142,046			(37,185)		8,988		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/18/2024	5	1,268,308	257.75	47,855			19,316		89,821			(24,108)		5,672		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/22/2024	2	740,923	257.88	27,376			11,106		52,177			(13,741)		3,336		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024	1	159,572	257.88	5,761			2,339		11,243			(2,884)		720		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/21/2024	2	1,399,806	257.88	54,121			22,106		98,554			(27,309)		6,292		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/24/2024	3	1,462,123	258.41	56,071			23,022		100,404			(28,215)		6,606		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/25/2024	4	2,014,863	259.6	72,590			29,883		130,569			(36,440)		9,118		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	10/25/2024	6	1,564,661	259.31	57,591			23,708		102,861			(29,039)		7,081		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/25/2024	4	1,370,498	259.4	50,175			20,676		89,712			(25,231)		6,202		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/28/2024	6	3,363,949	259.21	130,696			54,835		222,301			(66,221)		15,299		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024	1	405,290	259.21	14,672			6,086		26,798			(7,316)		1,846		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2024	1	525,907	259.21	19,038			7,913		34,785			(9,532)		2,400		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	4	1,465,358	260.03	53,590			22,558		93,102			(26,878)		6,709		0001
Purchased Call/Shiller Barclays Global Index/SBG017US3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/31/2024	4	2,048,764	259.7	76,146			31,900		132,290			(38,150)		9,364		0001
Purchased Call/Shiller Barclays Global Index/SBG017US4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	3	2,764,086	260.32	99,625			41,872		173,110			(49,877)		12,654		0001
Purchased Call/Shiller Barclays Global Index/SBG017US5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/01/2024	4	2,780,107	259.9	103,639			43,727		177,707			(52,087)		12,728		0001
Purchased Call/Shiller Barclays Global Index/SBG017US6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/06/2024	2	613,643	261.24	22,281			9,485		36,696			(11,106)		2,832		0001
Purchased Call/Shiller Barclays Global Index/SBG017US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	3	1,763,475	261.24	64,264			27,260		105,383			(32,305)		8,113		0001
Purchased Call/Shiller Barclays Global Index/SBG017US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	2	363,687	261.24	9,445	5,751		8,408		21,745			(6,070)		1,676		0001
Purchased Call/Shiller Barclays Global Index/SBG017US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/07/2024	2	2,395,375	261.62	86,219			36,840		140,512			(43,237)		11,073		0001
Purchased Call/Shiller Barclays Global Index/SBG017USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	2	3,171,837	260.63	119,541			51,489		195,804			(59,823)		14,686		0001
Purchased Call/Shiller Barclays Global Index/SBG017USB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	3	2,701,778	261.64	93,346			40,208		158,326			(46,726)		12,510		0001
Purchased Call/Shiller Barclays Global Index/SBG017USC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	3	2,427,988	261.93	90,846			39,185		140,220			(45,617)		11,242		0001
Purchased Call/Shiller Barclays Global Index/SBG017USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	1	109,786	262.76	3,974			1,725		6,077			(1,993)		512		0001
Purchased Call/Shiller Barclays Global Index/SBG017USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/11/2024	3	837,464	262.76	29,805			12,925		46,317			(14,977)		3,896		0001
Purchased Call/Shiller Barclays Global Index/SBG017USF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	2	914,368	262.76	33,188			14,449		50,648			(16,566)		4,267		0001
Purchased Call/Shiller Barclays Global Index/SBG017USG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/14/2024	3	2,414,564	262.01	90,550			39,569		139,134			(45,293)		11,286		0001
Purchased Call/Shiller Barclays Global Index/SBG017USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	3	2,366,359	261.98	84,051			36,960		136,688			(42,289)		11,078		0001
Purchased Call/Shiller Barclays Global Index/SBG017USI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	4	1,130,556	262.83	38,984			17,126		62,442			(19,521)		5,293		0001
Purchased Call/Shiller Barclays Global Index/SBG017USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	11/15/2024	4	775,405	261.5	27,903			12,358		45,917			(14,140)		3,630		0001
Purchased Call/Shiller Barclays Global Index/SBG017USK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	1	972,894	261.88	35,219			15,626		56,536			(17,561)		4,583		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	2	408,494	261.88	15,140			6,759		23,754			(7,615)		1,927		0001
Purchased Call/Shiller Barclays Global Index/SBG017USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	11/18/2024	4	2,116,077	261.88	70,287	6,587		34,826		122,905			(38,171)		9,953		0001
Purchased Call/Shiller Barclays Global Index/SBG017USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	3	3,144,292	262.89	113,287			50,878		173,569			(56,627)		14,881		0001
Purchased Call/Shiller Barclays Global Index/SBG017USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	11/21/2024	3	2,843,748	261.76	108,231			48,491		166,488			(54,188)		13,438		0001
Purchased Call/Shiller Barclays Global Index/SBG017USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	1	423,145	262.83	15,276			6,869		23,086			(7,690)		2,003		0001
Purchased Call/Shiller Barclays Global Index/SBG017USQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2024	3	1,812,992	262.83	65,367			29,423		100,402			(32,750)		8,580		0001
Purchased Call/Shiller Barclays Global Index/SBG017USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	1	607,826	262.97	21,943			9,930		33,431			(11,017)		2,890		0001
Purchased Call/Shiller Barclays Global Index/SBG017USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024	4	1,566,231	262.38	57,956			26,516		88,947			(28,975)		7,491		0001
Purchased Call/Shiller Barclays Global Index/SBG017UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/28/2024	2	2,332,213	262.14	88,392			40,347		134,035			(44,236)		11,138		0001
Purchased Call/Shiller Barclays Global Index/SBG017USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	1	253,767	262.97	8,897			4,051		13,964			(4,467)		1,210		0001
Purchased Call/Shiller Barclays Global Index/SBG017USV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	3	1,379,424	263.47	49,545			22,728		73,950			(24,798)		6,598		0001
Purchased Call/Shiller Barclays Global Index/SBG017USW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	11/29/2024	6	813,636	263.41	24,404	2,000		12,244		43,776			(13,337)		3,892		0001
Purchased Call/Shiller Barclays Global Index/SBG017USX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/02/2024	4	2,050,373	262.33	69,971			32,398		116,811			(35,071)		9,851		0001
Purchased Call/Shiller Barclays Global Index/SBG017USY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	1	627,673	262.33	22,785			10,564		35,803			(11,408)		3,025		0001
Purchased Call/Shiller Barclays Global Index/SBG017USZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	1	630,179	262.33	22,812			10,560		35,914			(11,375)		3,032		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/06/2024	4	3,022,207	260.79	107,632			50,344		186,592			(53,838)		14,606		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2022	12/05/2024	2	3,655,079	261.19	129,268			60,200		224,109			(64,637)		17,638		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/06/2024	4	1,982,117	260.37	71,981			33,731		124,912			(36,211)		9,579		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/06/2024	3	1,141,010	260.4	41,797			19,629		71,794			(21,072)		5,514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	4	1,405,699	260.6	51,848			24,506		87,656			(26,078)		6,823		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	1	879,879	260.6	31,852			15,051		54,872			(15,970)		4,277		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	1	455,586	260.6	16,538			7,827		28,424			(8,280)		2,218		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	2	3,714,083	262.01	135,705			64,638		216,028			(67,805)		18,133		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/12/2024	4	3,327,286	261.03	125,942			59,923		203,273			(63,023)		16,221		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/13/2024	3	2,876,848	262.25	99,125			47,398		165,337			(49,617)		14,045		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/13/2024	3	2,100,469	261.12	72,254			34,640		127,824			(36,249)		10,255		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/16/2024	3	1,371,686	260.18	49,368			23,793		87,458			(24,717)		6,726		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	2	1,446,693	260.18	52,200			25,236		92,317			(26,168)		7,114		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	1	712,466	260.18	25,863			12,469		45,447			(12,967)		3,498		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	12/20/2024	5	1,859,695	259.96	61,560	9,751		35,830		120,038			(34,641)		9,170		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/19/2024	3	4,420,538	259.95	162,733			78,956		285,284			(81,407)		21,767		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/20/2024	4	2,270,748	260.87	75,818	5,052		39,556		140,171			(40,496)		11,197		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	6	1,636,456	260.34	54,152	9,784		31,737		103,686			(31,791)		8,069		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	1	836,943	260.96	30,381			14,939		51,479			(15,170)		4,144		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2024	4	3,895,780	261.32	131,806	5,930		68,470		235,604			(68,865)		19,399		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/27/2024	5	3,315,792	260.68	109,835	10,597		60,065		206,943			(60,295)		16,511		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	12/26/2024	2	371,748	261.07	10,375	3,379		6,854		22,750			(6,865)		1,849		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	3	3,739,798	260.83	123,939	11,161		67,422		231,722			(67,678)		18,622		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	1	285,166	260.8	10,323			5,183		17,716			(5,140)		1,428		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	2	1,294,283	260.8	18,860	28,080		23,554		80,360			(23,399)		6,471		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	4	3,088,836	260.8		116,663		59,447		191,110			(57,309)		15,529		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	2	783,754	260.33		28,351		14,361		49,854			(14,010)		3,940		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	1	831,122	260.8		29,255		14,768		51,647			(14,487)		4,173		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	2	879,587	260.35		33,177		16,856		55,881			(16,368)		4,422		0001
Purchased Call/Shiller Barclays Global Index/SBG017VST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	526,904	261.48		19,127		9,773		31,703			(9,380)		2,663		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	914,113	261.48		33,182		16,978		55,026			(16,252)		4,627		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	2	888,972	261.48		33,173		16,940		53,479			(16,257)		4,487		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2023	01/09/2025	5	2,862,210	262.57		112,819		58,407		163,190			(54,486)		14,506		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/10/2025	4	1,327,077	263.91		55,853		34,944		68,512			(20,943)		6,735		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	2	577,950	262.69		22,702		11,727		30,781			(10,976)		2,933		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025	3	1,074,507	264.72		39,296		20,369		54,861			(18,996)		5,453		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/13/2025	5	1,315,550	265.08		48,776		25,463		65,968			(23,332)		6,703		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	126,719	265.08		4,613		2,408		6,362			(2,215)		647		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	437,772	265.08		15,935		8,307		21,965			(7,663)		2,233		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	2	1,774,894	265.21		66,158		34,721		88,639			(31,445)		9,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2025	1	1,057,059	264.66		40,460		21,204		54,308			(19,259)		5,407		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/17/2025	6	3,209,284	264.57		124,647		65,807		165,753			(58,972)		16,437		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017//6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	3	2,201,445	265.65		76,242		40,183		107,342			(36,169)		11,275		0001
Purchased Call/Shiller Barclays Global Index/SBG017//7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/20/2025	5	1,019,577	265.99		38,825		20,645		48,846			(18,217)		5,242		0001
Purchased Call/Shiller Barclays Global Index/SBG017//8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	317,140	265.99		11,544		6,128		15,210			(5,433)		1,635		0001
Purchased Call/Shiller Barclays Global Index/SBG017//9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	406,670	265.99		14,803		7,849		19,493			(6,977)		2,094		0001
Purchased Call/Shiller Barclays Global Index/SBG017//A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	01/23/2025	3	985,573	267.03		36,587		19,594		44,716			(16,997)		5,087		0001
Purchased Call/Shiller Barclays Global Index/SBG017//B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	2	1,095,250	267.14		41,305		22,114		49,419			(19,224)		5,661		0001
Purchased Call/Shiller Barclays Global Index/SBG017//C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	3	1,415,210	268.37		50,244		27,001		59,668			(23,304)		7,314		0001
Purchased Call/Shiller Barclays Global Index/SBG017//D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	2	1,842,434	267.41		69,743		37,449		81,914			(32,404)		9,522		0001
Purchased Call/Shiller Barclays Global Index/SBG017//E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	231,325	268.15		8,420		4,546		9,886			(3,888)		1,202		0001
Purchased Call/Shiller Barclays Global Index/SBG017//F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	1	345,920	268.15		12,591		6,805		14,801			(5,806)		1,799		0001
Purchased Call/Shiller Barclays Global Index/SBG017//G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/27/2025	3	1,127,381	268.15		39,799		21,510		48,131			(18,293)		5,849		0001
Purchased Call/Shiller Barclays Global Index/SBG017//H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	01/30/2025	2	2,484,087	267.36		95,805		52,066		111,152			(43,763)		12,937		0001
Purchased Call/Shiller Barclays Global Index/SBG017//I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	2	2,658,961	268.2		96,877		52,803		113,620			(44,157)		13,865		0001
Purchased Call/Shiller Barclays Global Index/SBG017//J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	1	1,180,092	268.49		42,194		22,952		49,621			(19,247)		6,154		0001
Purchased Call/Shiller Barclays Global Index/SBG017//K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	01/31/2025	2	939,903	268.3		33,951		18,549		39,950			(15,453)		4,901		0001
Purchased Call/Shiller Barclays Global Index/SBG017//L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	4	2,915,232	267.16		104,734		57,557		132,032			(47,256)		15,259		0001
Purchased Call/Shiller Barclays Global Index/SBG017//M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	1,128,703	267.16		40,972		22,537		51,200			(18,502)		5,923		0001
Purchased Call/Shiller Barclays Global Index/SBG017//N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	178,908	267.16		6,494		3,568		8,109			(2,937)		938		0001
Purchased Call/Shiller Barclays Global Index/SBG017//O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/06/2025	4	1,152,495	266.88		43,836		24,243		53,128			(19,607)		6,055		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017/#SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	4	2,033,273	267.73		73,837		41,023		89,574			(32,900)		10,696		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/07/2025	4	960,564	267.92		35,763		19,921		41,878			(15,866)		5,053		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	5	3,330,501	267.57		124,677		69,456		148,039			(55,360)		17,520		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	397,199	268.05		14,339		8,025		17,245			(6,338)		2,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	1,543,898	268.05		55,735		31,159		66,954			(24,669)		8,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	3	1,628,401	268.05		60,571		33,876		70,555			(26,741)		8,598		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	02/13/2025	4	1,570,521	268.91		57,827		32,588		65,043			(25,249)		8,323		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	3	2,654,816	269.29		96,315		54,471		107,684			(42,018)		14,086		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	4	4,148,555	269.17		151,015		85,441		169,413			(65,844)		22,011		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	3	1,633,237	269.64		58,521		33,149		64,969			(25,513)		8,665		0001
Purchased Call/Shiller Barclays Global Index/SBG017/#SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/17/2025	2	2,146,353	269.38		77,417		44,092		86,655			(33,370)		11,429		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	2	421,198	269.38		15,014		8,570		17,028			(6,480)		2,248		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	379,896	269.38		13,676		7,788		15,343			(5,923)		2,025		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	6	2,576,306	269.64		90,468		51,837		102,719			(38,675)		13,769		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	3	2,850,321	268.04		103,559		59,491		124,313			(44,201)		15,251		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	3	2,233,363	268.39		79,744		45,919		95,524			(33,938)		11,950		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2025	2	864,537	268.05		31,096		18,011		37,788			(13,130)		4,653		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	5	1,746,518	268.05		62,606		36,260		76,206			(26,381)		9,379		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	1,411,161	268.05		50,661		29,297		61,635			(21,455)		7,587		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	2	270,844	269.51		8,710		5,086		10,888			(3,640)		1,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	2	1,990,250	268.64		71,440		41,545		84,292			(29,911)		10,725		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	3	885,020	268.91		32,104		18,726		36,969			(13,403)		4,775		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	3	2,855,630	268.32		106,594		62,134		123,205			(44,489)		15,407		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	02/28/2025	4	1,234,683	269.19		47,286		27,697		50,783			(19,661)		6,662		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	2	484,282	271.08		16,213		10,245		17,941			(6,011)		2,625		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/05/2025	2	1,298,197	271.08		45,938		27,053		48,139			(18,970)		7,045		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	10	2,473,034	271.08		70,835		42,380		91,509			(28,526)		13,390		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/06/2025	4	3,972,342	271.21		129,985		76,838		146,369			(53,192)		21,583		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/07/2025	5	3,325,536	269.95		111,615		66,219		133,853			(45,489)		18,090		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	3	733,638	269.68		25,042		14,874		29,508			(10,205)		3,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	4	4,016,916	268.76		127,691		76,024		169,941			(51,865)		21,850		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2023	03/11/2025	2	956,278	267.34		33,288		20,032		43,744			(13,308)		5,226		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	489,561	267.34		17,673		10,570		22,410			(7,137)		2,678		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	3	2,508,477	267.34		77,151		46,102		114,657			(31,110)		13,692		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/13/2025	3	4,962,942	263.42		149,002		89,550		277,647			(59,493)		27,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	4	1,744,211	259.39		64,037		38,652		117,993			(25,474)		9,564		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	2	1,770,008	261.99		56,332		33,938		106,118			(22,440)		9,706		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	3	1,979,399	259.74		69,730		42,186		131,757			(27,675)		10,854		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017XSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	2	1,591,930	258.72		58,727		35,658		111,033			(23,116)		8,759		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	2,410,443	258.72		87,981		53,465		168,259			(34,688)		13,293		0001
Purchased Call/Shiller Barclays Global Index/SBG017XST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	2	828,015	258.72		30,273		18,383		57,773			(11,944)		4,561		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/20/2025	2	3,233,145	258.99		124,734		76,087		223,056			(48,690)		17,850		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/21/2025	3	3,183,753	260.27		114,775		70,346		207,377			(44,576)		17,597		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	1,268,121	260.11		46,461		28,400		83,175			(18,075)		7,009		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/21/2025	5	3,172,396	259.9		128,134		81,604		210,150			(46,797)		17,534		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/24/2025	4	2,375,458	259.42		91,507		56,470		160,925			(35,109)		13,173		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	248,488	259.42		9,120		5,625		16,834			(3,513)		1,380		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	3	2,054,666	259.42		80,361		49,726		139,266			(30,707)		11,420		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/27/2025	2	1,219,633	260.65		45,800		28,377		78,177			(17,437)		6,786		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	03/28/2025	4	2,365,234	262.02		88,862		55,409		142,233			(33,591)		13,175		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	3	1,792,713	261.11		69,542		43,302		112,523			(26,308)		9,986		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	03/28/2025	3	1,291,030	262.68		47,851		29,867		75,262			(18,078)		7,191		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	1,506,876	263.51		54,850		34,357		84,523			(20,606)		8,431		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	3	2,000,690	263.51		75,635		47,481		112,125			(28,199)		11,181		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/02/2025	2	731,525	263.51		26,787		16,813		41,056			(10,025)		4,097		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	2	2,893,263	264.56		104,284		65,643		154,283			(38,696)		16,223		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	4	2,517,711	263.95		92,830		58,803		138,381			(34,147)		14,132		0001

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Purchased Call/Shiller Barclays Global Index/SBG017Y$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/04/2025	3	3,853,777	264.34		138,308		87,383		207,805			(51,069)		21,632		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	2	1,141,578	263.81		41,929		26,665		63,131			(15,337)		6,443		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	376,164	263.81		13,805		8,761		20,770			(5,073)		2,118		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	4	2,862,448	263.81		105,175		66,706		158,400			(38,578)		16,067		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/05/2023	04/11/2025	3	3,392,782	264.81		124,945		80,080		179,255			(44,919)		19,188		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	2	1,319,894	264.02		50,223		32,089		72,446			(18,158)		7,457		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	4	3,475,658	265		127,247		81,622		181,938			(45,762)		19,657		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	4	2,705,763	265.09		99,044		63,767		141,033			(35,468)		15,303		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	978,339	265.26		35,612		22,991		50,623			(12,698)		5,557		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,068,469	265.26		38,999		25,197		55,326			(13,886)		6,075		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/14/2025	4	1,199,088	265.26		43,585		28,196		61,997			(15,443)		6,803		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	5	2,794,744	265.52		98,144		63,889		142,830			(34,393)		15,907		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/18/2025	4	1,898,857	266.15		65,243		42,560		94,032			(22,744)		10,819		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	4	3,171,213	265.44		111,815		72,813		162,691			(39,145)		18,069		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/18/2025	3	2,041,507	264.47		73,193		47,801		109,896			(25,551)		11,632		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/21/2025	4	1,745,240	264.17		64,039		42,054		95,385			(22,034)		9,976		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	1,176,164	264.17		42,812		28,072		64,304			(14,835)		6,737		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	509,399	264.17		18,542		12,149		27,846			(6,434)		2,915		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	3	3,394,092	264.49		116,713		76,811		182,774			(39,974)		19,461		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	3	1,103,510	263.15		39,893		26,318		63,421			(13,615)		6,334		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	04/25/2025	4	2,207,923	262.4		81,488		53,814		131,451			(27,752)		12,673		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	04/25/2025	4	1,892,273	262.9		72,715		48,207		110,019			(24,661)		10,861		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	1,851,873	264.39		67,593		44,970		100,421			(22,777)		10,684		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2023	04/28/2025	4	3,966,904	264.39		141,746		94,310		214,878			(47,548)		22,840		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	976,214	264.39		35,632		23,689		52,909			(12,023)		5,627		0001
Purchased Call/Shiller Barclays Global Index/SBG017YSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/01/2025	3	2,816,630	264.45		91,364		61,002		152,345			(30,404)		16,267		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/02/2025	4	2,489,900	262.36		88,250		59,285		148,873			(29,022)		14,395		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	2	2,799,350	261.63		101,761		68,112		173,097			(33,722)		16,184		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2023	05/02/2025	5	1,529,205	261.05		63,446		43,194		97,109			(20,360)		8,841		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/05/2025	2	1,871,959	262.96		69,175		46,663		108,930			(22,597)		10,856		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/07/2025	2	1,090,625	262.96		40,188		27,196		63,498			(13,086)		6,338		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	1,787,336	262.96		65,417		44,120		104,047			(21,448)		10,376		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	3	3,522,899	263.3		130,728		88,528		201,864			(42,269)		20,492		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	2	907,651	263.67		32,938		22,343		51,122			(10,611)		5,285		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	4	2,878,082	263.47		102,641		70,549		163,651			(32,239)		16,758		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025	2	1,251,519	262.08		46,156		31,473		75,943			(14,792)		7,287		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	1,445,381	262.37		53,045		36,310		86,695			(16,862)		8,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/12/2025	2	1,445,749	262.37		53,307		36,479		86,603			(16,918)		8,444		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/13/2025	2	1,284,165	262.37		47,075		32,209		76,976			(14,971)		7,507		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/15/2025	3	3,214,961	263.5		114,617		78,712		183,022			(35,964)		18,833		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	2	1,264,824	262.92		46,739		32,175		74,011			(14,615)		7,417		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	5	2,110,226	263.81		78,266		54,334		118,465			(24,098)		12,374		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	2	3,423,357	263.91		123,905		85,626		191,266			(38,579)		20,074		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/20/2025	2	1,488,061	263.97		54,047		37,502		82,971			(16,670)		8,760		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/21/2025	2	1,501,700	263.97		55,284		38,391		83,768			(16,991)		8,849		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	3	1,202,068	263.97		44,773		31,100		66,997			(13,721)		7,070		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	2	2,684,257	264.61		97,176		67,662		145,350			(29,566)		15,834		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	2	1,319,759	264.54		45,916		32,029		71,747			(13,911)		7,793		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	3	3,387,322	263.51		121,777		85,069		193,280			(36,824)		20,000		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	4	1,730,354	262.94		69,153		49,219		101,384			(20,134)		10,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	2	627,035	263.82		20,318		14,351		34,806			(6,000)		3,724		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,738,074	263.82		62,918		44,337		100,775			(18,798)		10,313		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	288,775	263.82		10,454		7,362		16,247			(3,128)		1,712		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/26/2025	4	2,681,436	263.82		92,897		65,464		150,785			(27,576)		15,879		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	3	5,356,708	261.04		204,258		144,933		342,767			(59,728)		31,845		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	2	1,214,691	262.81		40,254		28,490		71,707			(11,787)		7,221		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	2	4,597,886	262.24		178,023		126,566		278,749			(51,907)		27,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/02/2025	4	2,234,874	264.33		82,145		58,618		122,973			(23,632)		13,325		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/04/2025	2	2,009,146	264.33		73,015		52,086		110,732			(21,110)		12,002		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	2	1,190,624	264.33		44,006		31,468		65,545			(12,646)		7,106		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/05/2025	4	2,628,285	264.58		97,923		70,116		143,123			(27,886)		15,716		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2023	06/06/2025	3	1,969,807	265.22		71,633		51,344		104,149			(20,340)		11,790		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025	3	3,612,796	265.4		130,903		93,950		189,377			(37,081)		21,623		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025	3	1,499,652	265.43		55,335		39,897		78,505			(15,566)		8,976		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/10/2025	1	2,437,295	265.83		88,230		63,749		125,289			(24,709)		14,643		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/12/2023	06/09/2025	6	5,897,124	265.83		218,134		157,820		303,071			(60,554)		35,396		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/11/2025	1	2,303,546	265.83		83,388		60,282		118,500			(23,321)		13,853		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2023	06/12/2025	4	3,675,688	266.31		139,130		100,931		184,770			(38,296)		22,125		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2023	06/13/2025	2	1,893,016	267.56		69,687		50,597		89,535			(19,133)		11,406		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2023	06/13/2025	3	2,496,421	268.39		90,619		65,960		113,265			(24,797)		15,041		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/13/2025	2	3,689,522	268.76		133,220		97,375		164,323			(36,330)		22,230		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/19/2025	2	2,195,730	268.76		77,158		56,739		100,066			(20,530)		13,304		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	1	4,562,707	268.85		164,714		120,760		202,738			(44,554)		27,594		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/18/2025	2	2,275,232	268.85		81,877		60,075		101,156			(22,096)		13,773		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/16/2025	2	1,492,495	268.85		53,106		38,924		66,268			(14,352)		9,018		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2023	06/20/2025	4	4,840,932	267.44		176,227		129,760		230,968			(46,585)		29,359		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	3	5,460,622	267.67		196,435		144,768		257,635			(51,853)		33,117		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/20/2025	3	1,675,588	267.48		59,746		44,190		79,789			(15,711)		10,162		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	2,431,600	266.88		87,781		65,143		119,495			(22,873)		14,815		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	2	2,634,452	266.88		94,059		69,822		129,271			(24,318)		16,022		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	2,131,841	266.88		76,959		57,085		104,707			(20,081)		12,977		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/26/2025	5	3,783,503	266.7		144,707		108,237		187,710			(36,616)		23,074		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	3	2,871,032	267.43		107,421		80,150		137,528			(27,343)		17,525		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	2	4,646,525	268.67		168,309		125,677		209,330			(42,838)		28,363		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	06/27/2025	4	1,456,785	269.16		54,305		40,889		64,054			(13,585)		8,892		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	3,314,689	269.89		119,329		89,784		140,608			(29,995)		20,308		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,131,008	269.89		40,716		30,649		48,033			(10,221)		6,935		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2023	06/30/2025	5	2,753,260	269.89		101,728		76,662		116,717			(25,239)		16,853		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/03/2025	4	3,499,457	270.91		122,468		92,511		141,180			(30,087)		21,479		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	2	2,304,808	270.37		77,365		58,584		95,576			(18,926)		14,159		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	3	2,596,480	268.38		93,352		70,864		119,062			(22,735)		15,951		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	2,433,257	268.49		87,597		66,689		111,236			(21,152)		15,016		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,707,950	268.49		61,315		46,660		78,012			(14,826)		10,530		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	3	1,989,354	268.49		72,494		55,200		90,760			(17,394)		12,254		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	3	4,010,755	268.89		147,460		112,617		179,746			(34,950)		24,773		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	3	2,464,936	269.39		89,797		68,694		107,823			(21,193)		15,239		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	6	3,670,275	270.17		133,186		102,034		154,343			(31,268)		22,690		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	07/11/2025	4	2,844,670	270.73		99,858		76,853		114,339			(23,274)		17,586		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/14/2025	3	3,082,277	270.04		111,981		86,380		130,616			(25,722)		19,106		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,900,748	270.04		68,617		52,898		80,634			(15,914)		11,803		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	3,380,134	270.04		122,023		94,031		143,310			(28,339)		20,971		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/17/2025	5	3,827,060	270.05		145,062		112,301		162,431			(32,921)		23,786		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	3	3,064,502	270.97		113,589		87,953		124,207			(25,735)		19,064		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/18/2025	5	2,424,125	272.26		87,010		67,575		91,945			(19,554)		15,080		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/18/2025	4	2,448,758	272.03		89,035		69,356		94,014			(19,933)		15,233		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	2,916,040	272.26		104,977		81,937		110,997			(23,344)		18,220		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	3	2,676,590	272.26		100,052		78,148		101,636			(22,001)		16,695		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,317,001	272.26		191,412		149,343		202,181			(42,623)		33,193		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/24/2025	4	2,230,387	273.02		81,662		63,956		81,588			(17,789)		13,948		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	4	2,856,179	273.61		101,353		79,533		101,407			(21,941)		17,878		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	5	4,048,066	273.1		147,257		115,789		150,602			(31,696)		25,338		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/25/2025	2	1,456,881	273.88		52,112		41,091		51,000			(11,175)		9,119		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	2	3,009,976	273.82		108,062		85,392		105,954			(22,980)		18,906		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	2,619,849	273.82		94,315		74,520		92,336			(20,072)		16,470		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	07/28/2025	3	2,099,218	273.82		76,581		60,510		73,846			(16,232)		13,174		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	07/31/2025	3	2,599,423	274.78		92,608		73,394		87,062			(19,288)		16,356		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	3	5,261,135	274.67		183,571		145,627		177,367			(38,108)		33,132		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	2	4,384,901	273.02		155,461		123,521		163,081			(32,127)		27,614		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/01/2025	2	893,685	271.77		32,566		25,977		35,062			(6,687)		5,628		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/05/2025	2	2,461,667	272.52		88,656		70,885		93,082			(18,031)		15,556		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	3,065,348	272.52		110,353		88,252		116,024			(22,432)		19,387		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	4	1,098,301	272.52		39,603		31,686		41,511			(7,979)		6,934		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/07/2025	6	4,520,094	272.58		161,624		129,781		170,638			(32,011)		28,612		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/08/2025	3	1,167,128	272.47		41,863		33,657		44,362			(8,248)		7,394		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	3	4,575,891	272.78		165,316		133,054		171,186			(32,515)		28,990		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/08/2025	2	2,380,397	273.3		84,404		68,163		86,699			(16,499)		15,081		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	3	2,056,774	272.9		73,063		59,126		76,593			(14,107)		13,064		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	4,072,193	272.9		146,599		118,608		151,746			(28,439)		25,887		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	1,797,413	272.9		64,707		52,369		67,010			(12,535)		11,436		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2025	3	4,598,164	272.44		156,941		127,399		175,754			(29,676)		29,280		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/15/2025	5	4,070,136	271.51		141,328		114,905		163,106			(26,569)		25,939		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	3	4,209,176	270.35		150,490		122,487		178,770			(28,204)		26,826		0001
Purchased Call/Shiller Barclays Global Index/SBG1171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/15/2025	2	5,105,346	270.01		183,099		149,659		220,479			(34,010)		32,537		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	2,213,391	269.99		79,682		65,254		95,888			(14,675)		14,166		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	6,094,955	269.99		219,418		179,634		264,048			(40,467)		38,975		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	4	2,617,924	269.99		94,814		77,698		113,260			(17,253)		16,726		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	4	3,503,133	270.19		127,590		104,836		150,404			(22,889)		22,438		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	3	3,182,866	270.5		115,764		95,209		134,732			(20,661)		20,404		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/22/2025	3	4,310,725	270.9		154,455		127,173		178,878			(27,473)		27,634		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	2	2,904,674	270.6		106,115		87,765		122,360			(18,686)		18,621		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	3,520,441	271.08		126,384		104,683		147,130			(22,100)		22,643		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,330,032	271.08		47,748		39,561		54,821			(8,338)		8,562		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	2	2,567,619	271.08		96,221		79,781		105,649			(16,536)		16,501		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	2	2,960,364	272.01		111,954		93,015		116,548			(19,040)		19,072		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	08/29/2025	6	2,656,060	273.27		96,392		80,370		98,110			(16,118)		17,126		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	08/29/2025	4	3,952,589	273.65		144,536		120,687		143,184			(24,162)		25,486		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	08/29/2025	4	1,331,556	274.04		50,308		42,214		47,270			(8,262)		8,586		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/01/2025	3	3,197,749	274.97		117,221		98,436		108,068			(19,047)		20,670		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	2	1,169,749	274.97		41,819		35,165		38,230			(6,750)		7,580		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	3,663,442	274.97		131,884		110,688		124,063			(21,771)		23,719		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	1,553,968	274.97		55,943		46,940		52,585			(9,247)		10,053		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	3	4,755,669	275.71		168,320		141,780		155,354			(26,759)		30,840		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	3	2,104,682	275.56		73,978		62,439		69,281			(11,698)		13,649		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	2	4,390,911	274.79		158,073		133,744		150,510			(24,846)		28,475		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,672,181	274.98		60,199		51,032		56,941			(9,362)		10,888		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,801,253	274.98		100,565		85,232		95,276			(15,662)		18,225		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	2	1,657,391	274.98		60,069		50,929		56,270			(9,276)		10,774		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	3	2,889,814	275.44		107,608		91,509		96,170			(16,218)		18,832		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	2	1,642,948	276.23		59,174		50,378		52,484			(8,853)		10,715		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/12/2025	4	5,230,123	276.35		194,782		166,184		165,998			(28,949)		34,110		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	4	2,089,275	278.43		74,499		63,796		59,296			(10,930)		13,626		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	2	3,904,320	278.63		134,491		115,371		115,807			(19,331)		25,525		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	2	3,106,625	278.63		111,533		95,607		87,416			(16,289)		20,326		0001
Purchased Call/Shiller Barclays Global Index/SBG1172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	2	2,104,757	278.63		75,057		64,368		59,339			(10,933)		13,782		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	4	1,847,358	277.67		67,631		58,198		54,925			(9,513)		12,106		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	2	2,762,551	278.65		97,608		84,002		77,891			(13,702)		18,118		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/19/2025	4	3,432,443	278.09		117,327		101,883		99,764			(15,701)		22,512		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/19/2025	4	6,235,327	276.71		208,495		181,248		195,096			(27,936)		40,894		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	2	2,088,727	275.71		73,506		63,746		68,985			(9,912)		13,732		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	3,102,227	275.71		111,060		96,262		102,577			(15,172)		20,411		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,264,073	275.71		45,254		39,232		41,814			(6,174)		8,323		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	3	4,160,916	275.17		139,739		121,515		141,757			(18,374)		27,419		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	4	2,531,520	273.96		91,884		80,052		91,763			(11,952)		16,695		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	5	3,579,390	274.45		123,903		108,270		126,521			(15,862)		23,606		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2023	09/26/2025	5	3,678,214	274.74		121,464		106,357		128,135			(15,505)		24,258		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	2,006,037	273.35		72,017		63,126		75,234			(9,137)		13,282		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2023	09/29/2025	3	2,345,471	273.35		76,778		67,370		87,722			(9,518)		15,505		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	3,054,993	273.35		109,674		96,116		114,488			(13,934)		20,211		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	4	3,157,142	269.63		112,770		100,617		142,594			(12,404)		21,049		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	2,411,511	270.37		86,814		80,256		106,291			(6,879)		16,385		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	4	6,494,013	267.72		242,888		226,442		324,042			(17,210)		44,221		0001
Purchased Call/Shiller Barclays Global Index/SBG1174ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	4	2,251,795	272.82		83,137		79,620		89,302			(3,637)		15,570		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/12/2025	6	4,775,214	274.55		174,948		171,937		172,945			(3,540)		33,347		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	2	4,987,576	269.56		175,492		158,083		226,730			(17,727)		33,432		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	3	3,960,277	276.14		139,332		139,066		135,247			(572)		27,927		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/06/2025	3	3,707,263	267.94		135,783		120,451		180,892			(15,558)		24,641		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	4	3,976,447	267.05		144,449		131,569		203,551			(13,057)		26,796		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/01/2025	6	2,892,711	273.66		99,101		95,791		110,301			(3,479)		20,044		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/08/2025	6	3,733,780	272.73		139,733		136,226		149,261			(3,862)		26,001		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	5,155,587	269.36		185,086		165,790		236,538			(19,948)		34,506		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	4,327,656	267.21		155,363		142,131		220,203			(13,796)		29,251		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/30/2025	3	2,769,608	266.26		104,750		96,182		147,178			(8,706)		18,748		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	125,641	274.81		4,586		4,586		4,590			(13)		889		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/10/2025	4	3,328,154	269.01		124,352		116,315		156,625			(8,292)		22,713		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	532,895	274.81		19,451		19,451		19,445			(53)		3,766		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/20/2025	4	4,219,931	272.4		150,704		142,976		170,349			(8,186)		29,010		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	4	3,350,422	272.53		121,136		117,110		135,167			(4,216)		23,282		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	3	1,952,533	272.73		70,921		69,019		78,176			(2,160)		13,616		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/11/2025	4	2,773,808	273.88		97,482		95,055		104,722			(2,554)		19,357		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,267,804	272.4		45,768		43,194		51,082			(2,747)		8,709		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/05/2025	4	2,361,553	272.38		86,003		83,391		95,986			(2,789)		16,410		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/19/2025	4	5,134,346	275.13		186,413		184,112		181,927			(2,726)		36,031		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	3	1,825,875	272.74		66,393		63,463		72,683			(3,118)		12,607		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/21/2025	4	1,804,133	272.07		65,831		62,636		73,972			(3,455)		12,412		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/27/2025	5	4,906,061	272.26		182,365		174,552		199,975			(8,062)		33,898		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	11/28/2025	4	6,651,547	273.23		238,865		229,772		258,633			(9,729)		45,991		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	4	3,045,410	273.18		107,741		104,179		119,022			(3,781)		21,147		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/12/2025	2	2,942,404	269.01		114,084		106,727		138,703			(7,630)		20,110		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	2	2,432,763	269.95		97,111		90,990		109,852			(6,237)		16,639		0001

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Purchased Call/Shiller Barclays Global Index/SBG1174SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/24/2025	2	2,780,720	272.74		100,184		95,526		110,526			(5,044)		19,172		0001
Purchased Call/Shiller Barclays Global Index/SBG11755G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/19/2025	4	2,707,863	274.87		100,755		100,258		97,897			(839)		19,003		0001
Purchased Call/Shiller Barclays Global Index/SBG11755E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	4	3,388,845	275.49		121,927		120,410		119,391			(1,861)		23,782		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	4	3,237,972	268.7		116,800		108,668		154,441			(8,332)		22,049		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	1,473,463	272.4		53,045		50,057		59,319			(3,188)		10,115		0001
Purchased Call/Shiller Barclays Global Index/SBG11755D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	4	3,533,777	274.42		133,026		130,979		131,080			(2,235)		24,781		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,233,022	266.52		82,075		75,017		117,098			(7,357)		15,048		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/09/2025	4	2,922,762	268.45		112,302		99,917		139,419			(12,552)		19,472		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/06/2025	3	4,746,507	270.34		155,706		144,387		209,700			(11,501)		32,298		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	980,989	272.74		35,316		33,666		39,016			(1,785)		6,768		0001
Purchased Call/Shiller Barclays Global Index/SBG11755I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	2	2,814,209	275.37		102,772		102,070		99,940			(1,245)		19,804		0001
Purchased Call/Shiller Barclays Global Index/SBG11755Y4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	2	2,759,234	272.73		100,633		98,042		104,069			(2,990)		19,228		0001
Purchased Call/Shiller Barclays Global Index/SBG11755L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	2	1,929,851	275.52		69,075		69,075		67,929			(242)		13,609		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	4,975,673	267.9		186,305		171,561		245,594			(15,195)		33,706		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/14/2025	2	1,983,311	270.92		77,095		72,882		85,599			(4,475)		13,575		0001
Purchased Call/Shiller Barclays Global Index/SBG11755J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	4	6,101,390	275.73		219,829		219,538		212,524			(978)		43,025		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	2	4,043,637	272.33		141,931		133,335		163,218			(8,885)		27,677		0001
Purchased Call/Shiller Barclays Global Index/SBG11755H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/22/2025	4	3,055,380	275.37		113,317		112,735		102,217			(952)		21,486		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/03/2025	4	1,932,251	267.09		71,386		63,295		97,930			(8,378)		12,813		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	4	5,189,179	266.49		188,947		167,139		270,398			(22,274)		34,410		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	7	5,038,790	270.19		176,678		157,421		221,639			(19,537)		33,595		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	10/21/2025	3	3,297,757	267.94		118,151		107,140		161,861			(11,425)		22,172		0001
Purchased Call/Shiller Barclays Global Index/SBG1173ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	4	6,042,454	267.34		213,062		193,493		305,143			(19,807)		40,688		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/29/2025	4	3,005,124	267.21		111,782		103,180		152,944			(8,941)		20,327		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/27/2025	3	2,099,057	267.21		72,638		66,514		106,777			(6,262)		14,177		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	1,226,414	269.58		45,499		42,031		56,007			(3,637)		8,308		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	1,527,554	269.01		54,839		51,223		71,982			(3,821)		10,433		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	3	2,737,489	272.9		100,878		98,506		108,887			(2,520)		19,117		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	5,884,387	273.66		213,015		205,115		224,503			(8,730)		40,803		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	2,365,131	274.81		86,327		86,327		86,353			(236)		16,724		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/12/2025	6	7,992,136	273.35		296,069		289,699		311,185			(6,973)		55,812		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	2	2,365,200	267.94		85,017		75,441		115,452			(9,959)		15,745		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/17/2025	3	1,618,397	268.65		56,863		51,411		76,749			(5,644)		10,848		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	3,420,522	266.96		120,581		109,939		175,818			(10,971)		23,050		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	3	4,378,106	267.94		157,036		139,502		213,647			(18,223)		29,122		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	4	2,634,920	266.91		99,815		91,790		136,014			(8,208)		17,850		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	4	2,593,245	271.95		97,411		92,803		105,662			(4,799)		17,750		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	3	1,616,679	269.71		56,624		50,990		72,981			(5,734)		10,837		0001

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Purchased Call/Shiller Barclays Global Index/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2023	10/16/2025	4	3,895,302	269.42		140,610		126,316		178,042			(14,452)		26,091		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2023	11/07/2025	2	2,140,453	268.25		77,735		72,510		104,260			(5,516)		14,576		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/17/2025	3	3,750,208	272.4		134,505		127,115		151,020			(7,628)		25,725		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2023	12/03/2025	1	2,842,989	273.66		102,916		99,104		108,423			(4,212)		19,728		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2023	11/28/2025	2	3,086,480	273.22		112,553		108,270		120,121			(4,723)		21,341		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/05/2025	4	1,608,790	272.59		58,874		57,270		64,731			(1,823)		11,179		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/17/2025	4	2,823,822	274.64		104,176		102,515		103,489			(2,012)		19,789		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2023	12/15/2025	5	2,548,478	274.64		94,000		92,529		93,313			(1,718)		17,834		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2025	3	2,831,010	272.3		102,393		97,552		114,785			(5,338)		19,476		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2025	3	1,850,753	272.3		67,294		64,131		74,889			(3,426)		12,732		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2025	2	5,387,101	274.64		196,044		192,547		197,376			(4,272)		37,726		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/13/2025	3	2,487,504	269.36		89,127		79,863		113,928			(9,487)		16,623		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2025	5	3,607,946	269.43		115,548		101,890		163,996			(13,842)		23,925		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2023	10/10/2025	4	2,441,594	269.53		86,668		77,564		110,822			(9,397)		16,279		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/20/2025	1	1,397,858	267.94		48,414		43,879		68,559			(4,589)		9,391		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/03/2025	5	3,803,897	270.37		131,913		122,200		167,602			(9,948)		25,826		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2023	10/02/2025	4	5,635,562	272.23		176,244		154,957		223,618			(21,512)		37,341		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/16/2023	10/14/2025	2	2,031,327	269.36		72,925		65,319		93,051			(7,849)		13,585		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2025	2	2,157,177	267.94		77,430		70,139		105,905			(7,561)		14,515		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	01/02/2024	2	1,180,668	270.57	49,377			68		71,568			(24,651)		437		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2022	01/03/2024	4	2,664,881	269.35	108,724	7,720		342		174,294			(62,082)		1,208		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2022	01/04/2024	1	742,632	270.63	32,105			132		44,812			(16,075)		389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	01/05/2024	3	3,482,151	273.12	144,458			798		176,465			(72,384)		2,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/05/2024	3	458,668	272.16	20,421			113		24,944			(10,339)		268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/05/2024	2	269,595	274.55	10,807			60		12,191			(5,453)		158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/08/2024	1	399,746	274.55	16,110			155		18,074			(8,088)		296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/09/2024	2	994,463	274.55	32,487	13,691		664		44,957			(29,550)		781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/10/2024	5	1,211,971	274.51	50,950			632		54,945			(25,526)		1,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/11/2024	1	71,318	275.61	2,826			39		2,936			(1,419)		62		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/12/2024	4	3,256,323	275.9	132,422			2,015		130,510			(66,502)		2,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	3	1,168,847	275.31	48,519			738		49,433			(24,319)		1,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/17/2024	2	1,796,582	276.42	72,513			1,596		68,527			(36,248)		1,939		0001
Purchased Call/Shiller Barclays Global Index/SBG117496	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2023	11/05/2025	2	974,664	270.37		33,910		31,381		43,023			(2,624)		6,627		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/12/2024	4	2,010,224	276.42	78,321	4,129		1,321		76,622			(43,294)		1,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/16/2024	1	1,277,609	276.42	51,360			1,060		48,726			(25,610)		1,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/18/2024	3	896,390	276.49	36,786			863		33,963			(18,463)		995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	01/19/2024	4	1,798,876	276.42	73,174			1,822		68,658			(36,798)		2,052		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/22/2024	1	337,166	276.42	13,554			392		12,882			(6,805)		414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2024	1	874,842	276.42	35,169			1,063		33,435			(17,536)		1,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	1	81,892	276.54	3,266			81		3,088			(1,647)		93		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	2	369,678	276.59	14,661			365		13,873			(7,395)		422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2022	01/24/2024	2	1,891,838	276.26	85,908			2,720		73,430			(43,046)		2,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/25/2024	3	978,627	279	39,187			1,296		28,454			(19,641)		1,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000LSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2022	01/26/2024	3	2,934,507	279.7	110,006			3,800		80,083			(55,274)		3,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2022	01/26/2024	4	1,401,183	278.62	56,009			1,935		42,627			(28,128)		1,870		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/29/2024	1	494,083	278.76	19,813			763		14,853			(9,947)		696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/26/2024	2	1,471,877	278.76	58,204			2,010		44,046			(29,207)		1,964		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/30/2024	1	554,342	278.76	22,229			886		16,689			(11,084)		795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2022	01/31/2024	5	3,137,475	277.69	134,336			5,548		106,178			(67,307)		4,572		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2022	02/01/2024	2	388,706	279.36	16,542			708		10,964			(8,331)		575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/02/2024	3	760,938	281.3	30,945			1,369		16,884			(15,552)		1,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/02/2024	2	508,391	279.87	21,607			954		13,528			(10,827)		764		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/06/2024	2	769,814	281.5	30,754			1,523		16,876			(15,387)		1,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/02/2024	2	588,055	281.5	23,373			1,034		12,700			(11,743)		884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/05/2024	1	189,293	281.5	7,496			361		4,135			(3,763)		297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/07/2024	4	2,975,040	282.58	113,495			5,778		56,487			(56,833)		4,800		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/08/2024	2	850,397	281.8	32,767			1,718		18,045			(16,422)		1,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2022	02/09/2024	4	2,032,609	281.35	82,465			4,445		45,915			(41,423)		3,364		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/12/2024	1	480,333	283.43	18,973			1,096		8,289			(9,526)		824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/09/2024	4	1,982,564	283.43	69,885			3,775		33,642			(35,219)		3,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2024	2	1,474,923	283.43	55,022			3,253		25,590			(27,495)		2,560		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2022	02/09/2024	2	1,522,844	281.17	63,792			3,438		35,184			(32,041)		2,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/14/2024	5	2,846,088	281.58	112,813			6,869		63,555			(56,651)		4,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/16/2024	2	1,072,788	281.69	42,246			2,687		23,778			(21,203)		1,925		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/16/2024	2	904,626	280.96	36,728			2,338		21,909			(18,548)		1,623		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/15/2024	4	1,256,206	280.55	52,231			3,253		31,841			(26,212)		2,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/20/2024	4	826,291	281.91	33,267			2,296		18,065			(16,670)		1,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	02/16/2024	5	3,452,043	281.91	135,730			8,650		74,362			(68,302)		6,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/21/2024	6	1,490,503	281.91	58,897			4,142		32,702			(29,547)		2,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/22/2024	2	571,984	281.6	21,329			1,534		13,076			(10,722)		1,090		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/23/2024	3	2,200,900	279.57	90,278			6,603		63,373			(45,238)		4,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/23/2024	5	447,135	282.7	17,414			1,288		8,960			(8,868)		860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/26/2024	1	231,298	282.52	9,113			702		4,796			(4,575)		457		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/23/2024	4	1,515,431	282.52	59,198			4,342		31,056			(29,807)		2,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/27/2024	3	1,439,044	282.52	56,671			4,440		29,953			(28,294)		2,868		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	02/28/2024	4	3,231,055	282.33	127,889			10,194		69,053			(63,975)		6,495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	2	1,305,168	283.34	51,866			4,282		24,829			(25,947)		2,668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	2	281,837	282.36	11,638			960		6,046			(5,841)		576		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/01/2024	4	1,145,497	284.26	47,392			3,930		19,375			(23,802)		2,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000MSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/04/2024	3	3,016,071	285.54	119,985			10,412		43,640			(60,108)		6,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/06/2024	1	500,000	285.54	19,600			1,748		7,320			(9,813)		1,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/05/2024	1	400,000	285.54	15,680			1,378		5,822			(7,862)		844		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/07/2024	4	1,063,273	286.26	39,866			3,626		14,163			(19,999)		2,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	03/08/2024	5	2,697,350	284.14	107,483			9,931		47,845			(53,895)		5,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/08/2024	4	2,042,945	285.67	77,229			7,159		29,697			(38,866)		4,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2022	03/08/2024	3	1,631,921	285.07	63,725			5,895		25,712			(31,946)		3,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2022	03/11/2024	3	1,169,945	285.13	45,027			4,343		18,571			(22,575)		2,580		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	03/13/2024	2	997,988	285.13	38,551			3,809		16,001			(19,214)		2,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/12/2024	2	995,414	285.13	36,460	2,202		4,392		15,881			(19,543)		2,211		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2022	03/14/2024	2	1,554,482	285.57	56,095			5,625		23,664			(28,050)		3,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2024	3	2,706,924	283.11	106,371			10,826		55,882			(53,214)		6,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2024	3	904,085	284.08	34,174			3,483		16,656			(17,125)		2,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/15/2024	3	1,190,704	284.36	45,493			4,665		21,205			(22,885)		2,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/20/2024	2	1,751,116	283.49	68,723			7,454		35,227			(34,283)		4,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/18/2024	3	1,577,234	283.49	63,336			6,715		31,501			(31,712)		3,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/19/2024	2	555,748	283.49	21,698			2,326		11,140			(10,885)		1,293		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2022	03/21/2024	4	1,345,449	285	51,709			5,723		22,758			(26,109)		3,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2022	03/22/2024	2	1,626,330	284.67	62,513			6,961		28,746			(31,265)		3,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/23/2022	03/22/2024	3	1,179,503	284.4	46,096			5,136		21,525			(23,060)		2,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2022	03/22/2024	3	2,649,212	284.24	103,079			11,521		50,956			(51,635)		6,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/25/2024	4	2,532,374	285.54	91,674			10,612		40,843			(45,951)		6,110		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/26/2024	1	781,811	285.54	30,100			3,514		12,667			(15,091)		1,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/27/2024	2	1,189,651	285.54	44,546			5,259		19,363			(22,213)		2,904		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	03/28/2024	4	1,804,531	284.03	67,581			8,155		35,152			(34,103)		4,430		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024	2	2,242,894	284.17	86,167			10,321		43,020			(43,156)		5,506		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2024	2	1,098,269	283.2	44,101			5,280		23,445			(22,084)		2,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	03/28/2024	3	2,531,685	284	98,327			11,829		49,497			(49,366)		6,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2022	04/01/2024	4	1,400,795	284.53	45,283	6,304		8,025		26,187			(26,639)		3,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/02/2024	2	1,233,264	284.53	47,623			6,023		23,141			(23,779)		3,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2024	1	525,251	284.53	20,222			2,580		9,892			(10,070)		1,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/04/2024	4	3,211,878	283.17	128,223			16,569		70,299			(64,158)		8,193		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	2	3,941,777	285.03	152,575			19,946		70,689			(76,333)		10,108		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/05/2024	3	1,248,834	283.67	51,515			6,731		26,005			(25,778)		3,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2022	04/05/2024	4	1,726,363	285.54	71,255			9,362		29,211			(35,810)		4,427		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/10/2024	3	2,647,996	287.23	103,766			14,250		37,573			(51,782)		6,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000NSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/08/2024	3	2,049,376	287.23	79,690			10,754		28,796			(39,900)		5,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000DSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/09/2024	1	444,086	287.23	17,053			2,319		6,271			(8,550)		1,162		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/11/2024	2	1,075,048	287.61	43,210			6,001		14,633			(21,686)		2,842		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/12/2024	5	4,744,743	288.46	185,489			26,047		58,468			(92,902)		12,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024	2	753,843	288.45	29,565			4,150		9,301			(14,811)		2,002		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/16/2024	1	2,364,514	289.51	90,797			13,202		26,114			(45,213)		6,401		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/15/2024	5	1,668,684	289.51	65,006			9,403		18,320			(32,567)		4,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024	2	3,314,417	289.51	128,565			18,111		35,722			(64,535)		8,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/17/2024	2	1,032,737	289.51	39,747			5,828		11,473			(19,882)		2,809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/18/2024	5	2,350,840	290.17	88,462			13,159		24,152			(44,345)		6,423		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/19/2024	5	3,856,008	290.24	147,330			22,135		39,504			(73,829)		10,584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2022	04/19/2024	4	1,003,950	289.59	40,010			6,017		11,171			(20,079)		2,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	04/19/2024	5	1,201,278	290.18	43,722	1,909		7,543		12,405			(22,971)		3,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2022	04/22/2024	3	2,612,543	290.81	96,084			14,819		25,364			(48,106)		7,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/24/2024	1	1,497,331	290.81	57,198			8,945		14,721			(28,638)		4,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/23/2024	1	888,258	290.81	33,931			5,267		8,678			(16,919)		2,482		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/25/2024	5	2,333,510	289.05	95,181			15,126		28,664			(47,854)		6,578		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2022	04/26/2024	6	3,690,525	290.31	137,031	1,701		22,817		39,078			(69,424)		10,447		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/26/2024	3	1,119,858	289.92	43,282			6,908		12,444			(21,736)		3,170		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/02/2022	04/26/2024	4	3,089,186	289.6	118,174			18,921		35,717			(59,218)		8,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2024	1	1,910,956	289.78	72,999			12,116		22,189			(36,350)		5,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2024	1	973,147	289.78	37,174			6,128		11,241			(18,638)		2,802		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	04/29/2024	5	4,402,287	289.78	164,732	1,956		28,039		50,581			(83,577)		12,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/02/2024	5	2,649,173	289.55	104,895			17,616		31,776			(52,522)		7,689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	5	3,180,448	290.63	121,398			20,556		33,693			(60,803)		9,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	3	1,459,375	290.27	57,051			9,652		16,147			(28,544)		4,253		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/03/2024	5	2,452,251	291.47	94,592			16,090		23,408			(47,527)		7,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/07/2024	1	751,803	292.94	28,343			4,944		6,113			(14,210)		2,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/06/2024	5	3,338,031	292.94	120,051			20,854		26,961			(60,199)		9,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/08/2024	1	1,209,739	292.94	45,607			8,008		9,902			(22,710)		3,596		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/09/2024	3	1,528,796	291.79	54,431	996		10,267		14,539			(27,622)		4,562		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	6	4,569,515	292.31	176,726			31,787		40,986			(88,960)		13,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024	3	1,348,774	290.94	54,055			9,755		14,300			(27,294)		4,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/10/2024	7	1,801,091	292.6	68,546			12,403		15,587			(34,673)		5,395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2024	2	1,220,529	292.85	46,080			8,535		10,552			(22,954)		3,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/13/2024	5	2,142,956	292.85	81,167			14,879		18,300			(40,675)		6,492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/14/2024	2	1,373,890	292.85	51,850			9,546		11,806			(25,866)		4,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/16/2024	4	2,600,098	293.69	92,701			17,342		20,370			(46,405)		7,965		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/17/2024	9	3,152,391	291.64	120,385			22,889		31,917			(60,732)		9,692		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/17/2024	5	1,260,116	292.54	48,833			9,378		11,457			(24,908)		3,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/17/2024	6	2,212,910	291.45	84,268			15,962		22,939			(42,336)		6,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/21/2024	1	683,919	290.93	25,852			5,007		7,679			(12,962)		2,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/22/2024	4	2,116,023	290.93	84,702			16,542		23,876			(42,348)		6,622		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/20/2024	4	3,305,036	290.93	131,820			25,445		36,929			(66,101)		10,271		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2022	05/23/2024	5	2,159,609	291.52	89,129			17,576		22,891			(44,720)		6,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/24/2024	3	1,105,823	292.77	44,073			8,762		10,177			(22,078)		3,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/24/2024	3	2,745,073	294.07	102,803			20,466		21,585			(51,579)		8,651		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/24/2024	4	1,670,254	293.6	62,188			12,432		13,909			(31,511)		5,264		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/29/2024	1	1,634,512	293.16	61,948			12,679		14,782			(30,847)		5,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/28/2024	1	806,895	293.16	30,581			6,226		7,257			(15,249)		2,578		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	05/24/2024	4	3,999,256	293.16	152,754			30,496		35,589			(77,011)		12,603		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	05/31/2024	4	5,003,676	293.73	189,481			39,363		42,719			(94,854)		16,145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2022	05/31/2024	7	2,316,611	293.3	87,974			18,340		20,821			(44,129)		7,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/30/2024	2	418,090	293.16	15,983			3,302		3,799			(8,035)		1,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	05/31/2024	6	3,090,392	292.7	121,620			25,439		29,783			(61,263)		9,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/04/2024	2	686,881	293.99	25,333			5,413		5,822			(12,747)		2,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2022	06/03/2024	7	1,937,819	293.99	72,881			15,496		16,331			(36,579)		6,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/05/2024	3	2,429,277	293.99	92,285			19,759		20,705			(46,231)		7,966		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/06/2024	5	2,307,504	293.96	90,657			19,618		19,841			(45,608)		7,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/07/2024	3	2,643,534	294.6	103,142			22,461		21,196			(51,727)		8,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2022	06/07/2024	4	1,036,895	294.09	42,009			9,159		8,830			(21,158)		3,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/07/2024	6	1,993,121	295.34	75,487			16,592		14,633			(38,168)		6,577		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/12/2024	1	911,837	296.3	34,285			7,666		6,142			(17,166)		3,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/10/2024	4	1,132,946	296.3	39,175			8,719		7,535			(19,658)		3,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/11/2024	1	241,318	296.3	9,074			2,019		1,615			(4,549)		806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/14/2024	6	6,330,751	294.13	226,362			51,433		55,717			(113,407)		21,347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/14/2024	4	2,129,187	296.18	63,021			14,397		14,739			(31,849)		7,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	06/13/2024	4	2,336,927	296.46	73,004			16,556		15,540			(36,847)		7,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/14/2024	5	3,441,675	293.72	119,343			27,264		31,758			(60,003)		11,605		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/17/2024	6	2,243,996	291.23	80,936			18,821		27,501			(40,694)		7,635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/17/2022	06/18/2024	5	4,791,870	291.23	175,836			40,941		58,965			(87,839)		16,351		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2022	06/21/2024	4	2,068,264	290.71	76,328			18,071		27,184			(38,230)		7,120		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000PSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/21/2024	5	2,811,227	292.45	92,355			21,970		30,813			(46,468)		9,677		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/21/2024	5	1,613,597	288.86	59,502			14,221		25,495			(30,061)		5,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2022	06/24/2024	7	1,939,690	288.1	74,537			18,247		33,253			(37,843)		6,735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/05/2022	06/26/2024	4	2,173,760	288.1	82,910			20,252		37,487			(41,569)		7,590		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2022	06/25/2024	2	1,552,000	288.1	58,088			14,081		26,686			(29,052)		5,404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2022	06/20/2024	1	67,403	291.23	2,474			587		836			(1,252)		231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2022	06/28/2024	6	2,684,942	289.56	98,861			24,400		40,545			(49,563)		9,427		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2022	06/28/2024	4	1,648,218	290.89	54,402			13,500		21,835			(27,400)		5,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2022	06/27/2024	4	1,404,851	289.01	49,206			12,151		22,294			(24,837)		4,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2022	06/28/2024	8	2,934,229	289.27	103,131			25,662		45,557			(52,069)		10,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2022	07/02/2024	1	792,001	290.01	29,542			7,436		11,606			(14,832)		2,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2022	07/01/2024	5	1,281,238	290.01	45,764			11,498		18,716			(23,058)		4,536		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/11/2022	07/05/2024	6	3,244,769	287.19	120,917			30,966		62,295			(60,530)		11,613		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2022	07/05/2024	5	2,404,541	287.19	89,920			23,153		46,179			(45,273)		8,606		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/03/2024	4	1,439,678	290.01	47,451			12,122		21,160			(24,047)		5,125		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/12/2023	07/09/2024	2	829,903	286.89	12,703	21,094		16,719		16,528			(14,043)		3,002		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/10/2024	5	2,732,501	286.89	102,533			26,953		54,553			(51,273)		9,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2022	07/08/2024	5	1,124,222	286.89	41,100			10,761		22,335			(20,678)		4,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2022	07/11/2024	6	1,593,989	287.57	58,290			15,530		30,052			(29,433)		5,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2022	07/05/2024	4	1,037,633	288.28	37,193			9,603		18,058			(18,846)		3,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2022	07/12/2024	5	2,617,513	287.81	96,375			25,648		48,457			(48,372)		9,541		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2022	07/12/2024	3	883,653	287.75	32,445			8,686		16,439			(16,427)		3,221		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2022	07/12/2024	6	1,270,061	286.48	46,240			12,457		26,386			(23,558)		4,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/16/2024	1	545,893	286.23	20,307			5,495		11,701			(10,182)		2,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2022	07/15/2024	5	1,566,905	286.23	58,538			15,909		33,513			(29,499)		5,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2024	2	2,497,030	286.23	93,770			25,474		53,643			(46,725)		9,219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/18/2024	7	1,856,682	287.6	68,732			18,937		35,535			(34,622)		6,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/19/2024	5	1,786,287	286.87	66,026			18,192		36,483			(33,075)		6,628		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2022	07/19/2024	5	1,483,718	287.35	56,402			15,650		29,090			(28,476)		5,505		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/19/2024	5	3,236,239	285.76	124,681			34,513		72,563			(62,730)		12,008		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2022	07/24/2024	5	1,588,725	286.52	60,120			17,026		33,827			(30,157)		5,968		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/23/2024	1	1,722,582	286.52	64,252			18,005		36,596			(32,038)		6,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/22/2024	3	2,470,790	286.52	92,960			26,034		52,377			(46,559)		9,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	07/25/2024	6	2,271,749	288.06	83,085			23,585		42,510			(41,789)		8,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	07/26/2024	9	2,455,578	286.99	89,422			25,619		50,443			(45,022)		9,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2022	07/26/2024	5	1,271,502	288.5	42,465			12,165		22,958			(21,378)		4,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2022	07/26/2024	4	1,735,439	286.9	57,833			16,593		35,926			(29,104)		6,550		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2022	07/29/2024	5	2,909,699	287.13	103,473			29,990		59,486			(51,954)		11,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2022	07/30/2024	1	760,701	287.13	28,450			8,246		15,587			(14,264)		2,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2022	07/31/2024	2	759,707	287.13	27,870			8,115		15,601			(13,972)		2,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/08/2022	08/01/2024	3	1,281,086	286.62	50,263			15,909		27,505			(27,262)		4,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2022	08/02/2024	5	3,309,854	284.04	123,266			36,348		87,387			(61,790)		12,701		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024	6	1,218,902	286.45	41,665			12,355		26,592			(21,072)		4,677		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024	7	5,233,603	282.5	211,640			62,872		155,422			(106,739)		20,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2022	08/05/2024	6	1,395,139	283.63	55,734			16,821		38,190			(28,182)		5,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/06/2024	1	1,616,080	283.63	59,957			17,954		44,308			(29,896)		6,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/07/2024	1	1,394,032	283.63	51,719			15,537		38,281			(25,895)		5,411		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2022	08/08/2024	10	4,577,932	284.07	179,084			54,460		121,769			(90,071)		17,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/09/2024	8	4,383,002	284.5	165,896			50,546		113,042			(83,214)		17,091		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/09/2024	6	2,192,790	285.1	82,181			25,133		53,989			(41,355)		8,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2022	08/09/2024	3	2,217,032	286.11	84,031			25,705		50,437			(42,240)		8,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2022	08/13/2024	2	2,361,911	285.52	87,748			27,129		57,987			(43,768)		9,293		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/22/2022	08/12/2024	8	3,677,442	285.52	149,173			46,327		88,140			(75,201)		14,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/14/2024	1	600,956	285.52	22,295			6,912		14,456			(11,102)		2,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/15/2024	8	3,144,469	284.63	143,632			45,690		81,099			(73,153)		12,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2022	08/16/2024	5	3,700,796	285.59	140,859			44,228		88,801			(70,595)		14,657		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2022	08/16/2024	5	1,905,079	285.11	84,422			26,736		47,451			(42,802)		7,545		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	08/16/2024	8	2,472,122	286.44	97,399			30,997		55,529			(49,371)		9,791		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	08/19/2024	7	1,858,130	286.73	79,702			25,537		41,031			(40,224)		7,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/20/2024	1	1,594,391	286.73	58,992			18,800		35,276			(29,416)		6,369		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/21/2024	4	920,936	286.73	36,757			11,860		20,416			(18,579)		3,687		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2022	08/23/2024	9	3,141,359	289.51	113,902			37,491		55,775			(58,046)		12,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2022	08/22/2024	4	1,202,314	287.88	47,883			15,536		24,360			(24,234)		4,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/23/2024	8	2,876,335	289.9	84,959	14,658		38,356		49,388			(46,791)		11,564		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2022	08/23/2024	6	2,432,329	289.78	90,707			29,525		42,212			(45,858)		9,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2022	08/26/2024	6	2,595,885	290.92	96,197			31,822		41,208			(48,575)		10,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/28/2024	2	1,932,253	290.92	71,109			23,428		31,658			(35,454)		7,850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/27/2024	1	1,502,804	290.92	55,453			18,205		23,919			(27,651)		6,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2022	08/29/2024	8	3,271,642	291.81	114,252			38,347		48,462			(57,891)		13,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	08/30/2024	3	2,648,627	290.67	97,474			32,482		43,399			(48,843)		10,806		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	08/30/2024	7	1,375,252	290.88	49,281			16,689		22,130			(25,171)		5,611		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2022	08/30/2024	4	2,345,669	289.22	87,606			29,463		43,378			(44,171)		9,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2022	08/30/2024	7	1,988,070	290.53	71,975			24,425		32,951			(36,713)		8,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/02/2022	09/04/2024	2	1,278,747	290.53	47,188			16,013		21,468			(23,663)		5,270		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/02/2022	09/03/2024	1	746,458	290.53	27,544			9,320		12,501			(13,829)		3,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024	9	2,136,524	289.8	79,540			27,731		38,288			(40,469)		8,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2022	09/06/2024	7	1,034,939	290.35	38,153			13,252		17,722			(19,426)		4,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2022	09/06/2024	5	1,782,700	289.92	65,711			22,696		31,623			(33,168)		7,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/11/2024	1	1,211,033	289.82	44,687			15,570		21,921			(22,252)		5,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/10/2024	1	384,984	289.82	14,167			4,924		6,953			(7,064)		1,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2022	09/09/2024	6	2,431,877	289.82	86,756			30,358		43,819			(43,821)		10,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/05/2024	1	57,136	290.53	2,032			697		961			(1,026)		236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/13/2024	9	2,753,246	291.3	95,327			33,953		44,319			(48,177)		11,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/12/2024	6	1,720,594	289.72	62,212			22,118		31,456			(31,538)		7,205		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/13/2024	7	3,005,453	291.23	108,103			38,279		48,671			(54,382)		12,610		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/13/2024	9	1,787,529	291.22	62,546			22,309		28,957			(31,662)		7,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/16/2024	9	3,508,646	290.64	128,487			46,123		60,074			(64,761)		14,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2022	09/17/2024	1	1,149,128	290.64	42,058			15,021		19,721			(20,972)		4,859		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2022	09/18/2024	3	1,138,028	290.64	41,558			14,896		19,576			(20,832)		4,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/20/2024	7	4,466,464	291.12	168,114			61,362		74,231			(84,889)		18,993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2022	09/20/2024	8	3,123,787	290.87	113,419			41,375		52,985			(57,212)		13,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/21/2022	09/19/2024	9	3,571,002	290.93	132,069	2,410		49,715		60,133			(67,841)		15,156		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2022	09/20/2024	9	3,648,199	291.1	132,020			48,291		60,731			(66,700)		15,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	09/23/2024	9	3,100,678	289.03	115,648			42,542		61,312			(58,169)		13,260		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/25/2024	2	594,143	289.03	22,949			8,487		11,796			(11,504)		2,550		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/24/2024	1	832,894	289.03	30,317			11,119		16,503			(15,200)		3,568		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2022	09/27/2024	7	2,130,200	288.48	97,763			36,756		44,296			(49,527)		9,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/10/2022	09/26/2024	8	2,167,557	288.52	99,093			37,154		44,836			(50,167)		9,321		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/27/2024	7	2,054,993	289.24	84,626			31,690		40,290			(42,687)		8,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/27/2024	3	2,282,969	290.75	89,305			33,487		39,736			(45,081)		9,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/01/2024	2	1,721,643	291.59	64,442			24,279		28,277			(32,197)		7,472		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2024	2	437,446	291.59	16,211			6,119		7,202			(8,082)		1,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2022	09/30/2024	5	1,970,666	291.59	77,340			29,268		32,291			(39,131)		8,537		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/03/2024	7	2,958,251	292.71	118,937			45,697		44,537			(60,202)		12,885		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2024	4	3,519,598	293.5	130,925			50,000		49,752			(65,684)		15,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/04/2024	5	1,450,973	293.27	57,605			22,177		20,908			(29,059)		6,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2022	10/04/2024	9	1,116,767	294.83	40,657			15,700		14,107			(20,596)		4,873		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2024	1	2,676,610	295.65	97,161			37,637		31,980			(48,714)		11,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000S$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/07/2024	7	3,453,355	295.65	122,485			47,599		41,017			(61,836)		15,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/08/2024	1	1,708,777	295.65	62,029			23,975		20,356			(30,930)		7,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/10/2024	7	1,637,948	295.42	59,093			23,104		20,638			(29,694)		7,224		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/11/2024	7	2,882,087	295.38	106,443			41,742		35,413			(53,451)		12,734		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/11/2024	4	1,826,104	294.37	72,539			28,551		24,451			(36,694)		8,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/11/2024	7	3,388,354	296.04	123,152			48,626		39,356			(62,170)		14,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/14/2024	7	2,679,724	295.32	98,780			39,199		33,399			(49,633)		11,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2022	10/15/2024	2	862,226	295.32	31,523			12,481		10,777			(15,818)		3,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2024	2	1,024,408	295.32	37,019			14,688		12,840			(18,550)		4,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2022	10/18/2024	7	3,216,861	295.24	120,190			48,235		40,804			(60,305)		14,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/17/2024	7	2,678,232	295.24	98,819			39,667		33,883			(49,774)		11,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2022	10/18/2024	5	2,543,504	296.86	89,304			35,877		28,098			(44,803)		11,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2022	10/18/2024	7	4,683,142	296.86	165,786			66,705		51,753			(83,236)		20,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2024	1	1,253,552	296.84	45,379			18,425		14,085			(22,720)		5,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/31/2022	10/21/2024	7	3,036,145	296.84	93,854	1,514		39,202		33,911			(47,758)		13,648		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/22/2024	1	667,718	296.84	24,105			9,768		7,480			(12,019)		3,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/31/2022	10/24/2024	5	2,449,458	295.84	81,002			33,228		30,041			(40,701)		11,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	10/25/2024	8	4,590,212	296.13	155,718			64,114		55,107			(78,209)		20,773		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2022	10/25/2024	7	1,706,828	295.72	56,731			23,390		21,203			(28,551)		7,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2022	10/25/2024	3	1,789,526	295.36	62,306			25,657		22,906			(31,289)		8,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2022	10/29/2024	1	454,010	292.72	16,435			6,818		7,267			(8,195)		2,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	10/30/2024	3	1,829,965	292.72	67,331			28,010		29,357			(33,583)		8,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	10/31/2024	4	3,986,922	293.36	150,330			62,937		60,939			(75,294)		18,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	10/28/2024	5	4,796,969	292.72	179,905			75,219		76,608			(90,858)		21,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2022	11/01/2024	3	3,733,891	294.09	137,368			57,689		53,976			(68,752)		17,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	11/01/2024	4	1,771,877	294.14	65,615			27,619		25,511			(32,894)		8,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/14/2022	11/01/2024	7	4,691,048	295.27	162,241			68,501		61,615			(81,623)		21,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	11/05/2024	2	712,828	294.74	21,949	2,306		11,080		9,879			(11,490)		3,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/06/2024	2	728,197	294.74	26,140			11,119		10,117			(13,092)		3,361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/04/2024	3	2,373,448	294.74	82,431			35,033		32,808			(41,361)		10,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/07/2024	2	2,642,285	294.72	90,744			38,774		36,851			(45,506)		12,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2022	11/08/2024	4	4,682,199	292.19	164,538			70,885		79,778			(82,363)		21,679		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/08/2024	4	4,548,251	293.77	150,752			64,938		68,568			(75,969)		21,059		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/14/2022	11/08/2024	3	5,527,771	291.14	221,641			95,520		101,929			(111,125)		25,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2022	11/13/2024	2	2,146,768	294.01	78,422			34,148		32,140			(39,157)		10,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2022	11/12/2024	1	689,633	294.01	25,034			10,866		10,301			(12,551)		3,213		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/14/2022	11/11/2024	3	2,706,914	294.01	98,069			42,529		40,339			(49,085)		12,593		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/15/2024	5	2,700,394	294.35	94,028			41,221		39,534			(47,165)		12,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/21/2022	11/14/2024	4	4,458,713	294.03	161,284			70,496		66,778			(80,690)		20,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2022	11/15/2024	3	4,482,983	293.36	157,832			69,378		70,868			(79,006)		20,988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/15/2024	4	2,734,483	292.72	91,634			40,469		45,401			(46,304)		12,802		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2022	11/20/2024	2	520,152	291.58	18,436			8,230		9,509			(9,272)		2,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/19/2024	1	1,100,530	291.58	39,839			17,676		20,080			(19,865)		5,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/21/2022	11/18/2024	2	4,732,898	291.58	166,236			73,857		86,186			(83,418)		22,261		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/22/2024	3	4,276,323	291.24	153,533			68,941		80,424			(76,752)		20,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2022	11/21/2024	4	4,957,619	290.59	183,244			82,027		97,586			(91,700)		23,426		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2022	11/22/2024	4	3,301,770	291.03	119,509			53,789		63,053			(59,864)		15,626		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	11/27/2024	5	1,646,294	290.78	58,158			26,632		32,307			(29,353)		7,851		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/25/2024	1	1,235,813	290.78	44,736			20,245		24,173			(22,338)		5,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2022	11/29/2024	5	3,896,410	291.95	134,610			61,597		70,498			(67,297)		18,636		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2022	11/27/2024	3	3,996,997	290.56	144,713			66,117		79,688			(72,691)		19,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2023	11/29/2024	4	2,353,861	290.36	75,981	10,845		40,210		47,777			(43,558)		11,258		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	11/29/2024	4	2,096,635	290.34	70,230			32,352		42,601			(35,461)		10,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/03/2024	1	728,233	290.07	26,435			12,237		15,194			(13,181)		3,504		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/02/2024	4	4,019,704	290.07	131,565			60,929		83,726			(65,976)		19,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/04/2024	1	1,632,305	290.07	59,253			27,472		34,113			(29,505)		7,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2022	12/06/2024	3	4,728,620	287.19	164,809			77,029		120,655			(82,405)		22,853		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/05/2024	3	5,407,329	288.46	183,267			85,374		126,500			(91,667)		26,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/06/2024	4	4,702,870	286.61	161,015			75,454		124,681			(80,604)		22,728		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/06/2024	3	2,002,973	285.11	72,487			34,037		58,496			(36,352)		9,680		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2022	12/11/2024	2	664,945	285.18	24,273			11,513		19,457			(12,180)		3,237		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2022	12/09/2024	3	1,547,270	285.18	55,351			26,153		45,168			(27,830)		7,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/10/2024	1	717,797	285.18	26,056			12,312		20,979			(13,064)		3,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2022	12/13/2024	2	5,228,067	285.22	185,244			88,249		152,914			(92,573)		25,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2022	12/12/2024	3	5,010,018	284.73	186,666			88,791		150,959			(93,386)		24,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2022	12/13/2024	4	4,706,835	284.3	177,389			84,836		145,844			(88,865)		22,980		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000UST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2022	12/13/2024	3	3,426,015	285.43	126,236			60,521		98,901			(63,337)		16,726		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2022	12/18/2024	2	3,097,539	285.74	113,055			54,643		88,197			(56,407)		15,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2022	12/16/2024	4	3,182,791	285.74	115,086			55,519		90,408			(57,633)		15,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2022	12/20/2024	3	2,915,965	286	107,536			52,368		81,849			(53,822)		14,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2022	12/19/2024	3	5,545,918	285.39	207,859			100,847		161,604			(103,979)		27,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/20/2024	6	2,170,596	285.71	67,248	20,642		43,927		62,058			(43,455)		10,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/20/2024	5	3,428,266	286.2	110,584	15,606		61,882		95,008			(63,253)		16,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2023	12/23/2024	3	1,004,260	287.56	29,188	10,229		19,598		25,592			(19,558)		4,973		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/27/2024	5	5,097,594	287.7	178,463	7,928		92,962		129,418			(92,898)		25,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/27/2024	5	4,701,852	287.6	159,158	16,569		87,663		120,157			(88,008)		23,412		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	12/26/2024	2	446,505	287.56	12,703	4,557		8,604		11,423			(8,613)		2,220		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	12/27/2024	4	4,024,078	287.98	120,198	28,719		74,355		100,288			(74,595)		20,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/30/2024	2	2,355,497	288.69	28,736	55,393		42,219		56,259			(41,931)		11,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/31/2024	1	244,600	288.69	8,879			4,458		5,850			(4,421)		1,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2025	4	3,987,402	288.04		158,739		80,502		99,933			(78,282)		20,046		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/03/2025	3	1,705,772	289.21		67,033		33,979		39,594			(33,108)		8,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/02/2025	1	824,420	288.69		30,870		15,584		19,776			(15,287)		4,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2025	4	1,270,970	292.28		46,324		23,543		23,937			(22,834)		6,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/07/2025	1	549,251	291.74		20,158		10,300		10,815			(9,886)		2,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2025	1	633,600	291.74		23,316		11,930		12,496			(11,420)		3,207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2023	01/06/2025	4	2,090,258	291.74		78,238		40,032		41,088			(38,254)		10,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/09/2025	5	3,567,729	291.89		137,574		71,014		69,742			(66,617)		18,081		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2023	01/10/2025	5	3,849,144	292.35		144,931		77,405		72,999			(67,746)		19,534		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/10/2025	3	1,329,788	292.64		49,060		25,331		24,801			(23,742)		6,748		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/10/2025	4	1,977,652	293.56		73,471		38,125		34,455			(35,477)		10,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/13/2025	5	2,831,917	293.92		102,694		53,849		48,384			(48,945)		14,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/14/2025	1	388,200	293.92		14,286		7,447		6,645			(6,870)		1,980		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,047,340	293.92		38,542		20,118		17,960			(18,509)		5,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2023	01/17/2025	4	4,907,859	293.59		181,446		95,254		86,401			(86,216)		25,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/16/2025	2	1,464,608	293.92		53,211		27,892		25,155			(25,325)		7,492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/17/2025	6	3,883,567	294.8		145,032		76,608		62,779			(68,595)		19,891		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/17/2025	4	2,675,512	293.58		104,151		54,901		47,150			(49,398)		13,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/17/2025	4	1,473,346	295.22		54,312		28,706		23,111			(25,659)		7,546		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/22/2025	1	484,967	295.22		17,895		9,500		7,684			(8,423)		2,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/21/2025	1	452,935	295.22		16,668		8,838		7,162			(7,856)		2,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/23/2025	4	2,612,948	295.16		97,315		51,985		41,647			(45,344)		13,487		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/24/2025	3	4,841,659	296.03		186,807		100,073		72,644			(86,906)		25,024		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/24/2025	4	2,341,286	294.85		93,983		50,467		38,220			(43,608)		12,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/24/2025	3	1,900,291	298.09		69,281		37,231		24,514			(32,139)		9,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/28/2025	2	357,177	298.11		11,855		6,464		4,644			(5,404)		1,855		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/29/2025	1	294,093	298.11		10,823		5,849		3,832			(4,991)		1,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2023	01/27/2025	4	2,588,407	298.11		92,255		49,823		33,693			(42,463)		13,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V\$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2023	01/30/2025	4	5,113,145	297.36		186,669		101,374		70,517			(85,336)		26,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2023	01/31/2025	4	4,991,987	295.42		186,895		101,883		79,308			(85,151)		26,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2023	01/31/2025	2	2,505,889	297.4		81,861		44,667		34,532			(37,215)		13,067		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2023	01/31/2025	4	3,220,603	297.18		112,437		61,653		45,098			(50,978)		16,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/06/2023	02/03/2025	3	2,105,673	295.66		76,196		41,880		33,074			(34,373)		11,022		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2023	02/04/2025	1	544,551	295.66		19,822		10,891		8,570			(8,963)		2,854		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2023	02/05/2025	1	1,924,186	295.66		70,040		38,527		30,338			(31,628)		10,097		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W\$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/06/2025	5	2,429,607	295.71		90,472		50,124		38,247			(40,396)		12,765		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2023	02/07/2025	4	3,807,385	296.01		135,336		75,216		58,792			(60,298)		20,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/07/2025	5	4,013,404	295.11		147,905		82,368		66,015			(65,725)		21,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/07/2025	4	2,479,226	297.19		82,230		45,757		35,193			(36,585)		13,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/13/2023	02/10/2025	4	2,372,951	295.89		86,376		48,339		37,171			(38,095)		12,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/11/2025	2	1,676,223	295.89		60,501		33,848		26,306			(26,759)		8,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2023	02/12/2025	1	362,712	295.89		13,130		7,349		5,702			(5,804)		1,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/13/2025	3	3,122,890	295.94		113,429		63,799		49,007			(49,679)		16,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2023	02/14/2025	3	3,729,322	296.03		128,988		72,897		58,239			(56,287)		19,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/14/2025	4	4,822,931	296.34		165,747		93,719		73,729			(72,291)		25,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	02/14/2025	3	2,842,441	295.19		96,357		54,628		47,081			(41,940)		15,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/18/2025	1	650,253	293.54		23,474		13,368		12,132			(10,166)		3,467		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/19/2025	2	1,307,656	293.54		47,041		26,826		24,445			(20,331)		6,980		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/14/2025	2	2,446,163	293.54		84,695		48,076		45,331			(36,691)		12,979		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI1000/$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/20/2025	5	3,018,071	293.54		103,438		59,230		56,498			(44,258)		16,130		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2023	02/21/2025	3	4,844,921	292.65		173,006		99,304		96,361			(73,871)		25,924		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2023	02/21/2025	3	1,762,227	292.44		62,486		35,880		35,535			(26,632)		9,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/21/2025	2	2,726,157	292.32		99,689		57,476		55,425			(42,276)		14,587		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2023	02/24/2025	5	1,867,908	292.47		67,463		39,064		37,777			(28,439)		10,030		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/25/2025	1	1,469,475	292.47		52,754		30,508		29,763			(22,341)		7,900		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/26/2025	2	1,436,536	292.47		51,831		30,027		29,140			(21,872)		7,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2023	02/27/2025	2	2,649,540	292.89		96,269		55,994		52,348			(40,296)		14,278		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2023	02/28/2025	3	3,452,494	293.35		122,325		71,339		66,298			(51,076)		18,627		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2023	02/28/2025	4	3,792,958	292.73		139,801		81,491		75,842			(58,358)		20,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/02/2023	02/28/2025	4	2,891,488	292.55		106,990		62,655		58,486			(44,490)		15,601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2023	03/04/2025	3	694,354	293.92		21,104		13,070		12,925			(8,084)		3,764		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2023	03/03/2025	11	3,303,790	293.92		93,219		55,611		61,401			(37,684)		17,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2025	2	1,536,481	293.92		54,079		31,841		28,646			(22,338)		8,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2023	03/06/2025	3	3,947,402	293.4		130,370		77,049		76,235			(53,365)		21,447		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000IISZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2023	03/07/2025	6	5,030,200	290.98		165,966		98,528		113,646			(67,585)		27,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/07/2025	5	959,558	292.14		28,435		16,903		24,324			(11,559)		5,220		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2023	03/07/2025	5	3,825,340	288.26		129,918		77,374		102,164			(52,723)		20,808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2023	03/12/2025	2	1,010,972	287.58		36,288		21,705		28,279			(14,648)		5,531		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2023	03/10/2025	4	3,938,337	287.58		130,284		77,934		109,925			(52,438)		21,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2023	03/11/2025	1	853,809	287.58		30,823		18,417		23,857			(12,464)		4,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/13/2025	5	5,555,941	284.83		198,635		119,501		182,396			(79,201)		30,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/14/2025	4	2,685,680	283.88		99,744		60,186		93,017			(39,691)		14,727		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/14/2025	5	2,586,274	286.12		85,902		51,927		78,951			(34,055)		14,182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2023	03/14/2025	3	2,450,117	284.65		84,816		51,341		81,303			(33,632)		13,435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2023	03/18/2025	2	874,945	283.14		32,100		19,492		31,663			(12,666)		4,820		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2023	03/17/2025	4	3,901,801	283.14		147,032		89,392		141,085			(57,724)		21,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2023	03/19/2025	1	2,344,674	283.14		85,815		52,148		86,790			(33,834)		12,930		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2023	03/20/2025	3	6,238,939	283.75		255,595		155,935		218,889			(99,737)		34,444		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/05/2023	03/21/2025	7	5,212,666	285.1		189,605		117,173		170,366			(72,661)		28,810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2023	03/21/2025	1	1,107,816	286.6		37,610		22,990		33,246			(14,632)		6,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/21/2025	7	2,782,987	284.64		106,274		67,457		93,008			(39,021)		15,382		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	03/26/2025	3	2,868,191	284.2		108,067		66,819		98,646			(41,383)		15,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/24/2025	3	1,821,483	284.2		68,553		42,294		62,540			(26,318)		10,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/27/2025	1	1,677,393	285.07		62,195		38,530		55,018			(23,685)		9,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/30/2023	03/28/2025	4	3,372,385	286.09		123,135		76,804		104,555			(46,524)		18,785		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2023	03/28/2025	5	2,282,906	285.42		85,998		53,792		73,490			(32,271)		12,716		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2023	03/28/2025	3	1,882,735	286.02		69,634		43,476		58,589			(26,296)		10,487		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2023	04/02/2025	1	528,600	286.87		19,294		12,095		15,748			(7,239)		2,961		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/03/2023	03/31/2025	3	2,293,637	286.87		86,796		54,408		68,197			(32,466)		12,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2023	04/01/2025	1	1,082,094	286.87		39,496		24,740		32,206			(14,838)		6,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/03/2025	2	3,884,129	288.11		139,290		87,660		107,824			(51,694)		21,778		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	4	3,636,821	287.56		130,633		82,751		104,368			(48,085)		20,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/04/2025	2	4,369,775	287.72		157,081		99,180		124,216			(58,051)		24,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/04/2025	3	3,770,405	286.82		139,476		88,436		112,851			(51,205)		21,164		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2025	1	432,863	286.82		15,886		10,090		13,009			(5,830)		2,440		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2023	04/09/2025	2	2,317,737	286.82		85,183		54,159		69,723			(31,196)		13,080		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2023	04/10/2025	2	2,363,035	287.36		89,304		57,044		68,983			(32,293)		13,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/10/2023	04/07/2025	1	1,551,717	286.82		57,995		36,906		46,596			(21,111)		8,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2023	04/11/2025	5	3,434,574	288.17		121,708		78,406		95,820			(43,371)		19,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2023	04/11/2025	5	3,600,021	287.58		134,701		86,489		103,908			(48,407)		20,360		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/24/2023	04/11/2025	5	4,402,424	288.48		159,144		102,480		120,627			(56,974)		24,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2023	04/15/2025	1	430,507	288.54		15,714		10,145		11,793			(5,603)		2,445		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2023	04/14/2025	3	1,466,612	288.54		52,462		33,882		40,135			(18,630)		8,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/25/2023	04/16/2025	2	1,294,685	288.54		47,252		32,441		35,495			(14,887)		7,361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2023	04/17/2025	6	3,093,457	287.78		107,460		69,970		89,043			(37,654)		17,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2023	04/17/2025	4	2,047,710	287.88		71,351		46,436		58,417			(24,983)		11,655		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2023	04/17/2025	4	3,151,118	287.13		112,262		73,093		93,826			(39,341)		17,936		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2023	04/17/2025	4	2,863,821	285.91		103,809		67,790		89,869			(36,239)		16,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2023	04/23/2025	2	679,657	285.97		25,092		16,455		21,725			(8,690)		3,893		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/24/2023	04/21/2025	4	2,376,232	285.97		88,952		58,420		75,821			(30,632)		13,582		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2025	2	832,308	285.97		30,770		20,165		26,581			(10,668)		4,762		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/01/2023	04/24/2025	5	4,285,158	285.95		148,063		97,498		130,144			(50,653)		24,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2023	04/25/2025	4	1,652,940	285.4		59,804		39,610		54,595			(20,299)		9,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2023	04/25/2025	5	2,520,410	283.86		95,815		63,396		90,467			(32,531)		14,467		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2023	04/25/2025	4	4,248,459	285.96		155,204		102,898		136,097			(52,618)		24,385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2023	04/30/2025	3	1,727,957	286.6		62,425		41,693		53,666			(20,871)		9,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	04/28/2025	3	3,597,493	286.6		125,405		83,495		111,525			(41,990)		20,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2023	04/29/2025	1	1,033,284	286.6		38,128		25,349		32,062			(12,866)		5,955		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/01/2023	05/01/2025	5	4,430,462	285.55		147,535		98,548		145,886			(49,058)		25,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/27/2023	05/02/2025	4	3,887,143	283.77		135,628		90,941		140,918			(44,766)		22,473		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2023	05/02/2025	3	3,125,778	282.76		113,298		75,975		122,612			(37,427)		18,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2023	05/07/2025	2	2,332,041	282.77		85,739		57,938		89,452			(28,000)		13,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/08/2023	05/05/2025	4	2,203,849	282.77		81,433		55,004		84,415			(26,488)		12,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2023	05/06/2025	1	1,508,105	282.77		55,197		37,227		57,807			(18,097)		8,755		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	05/02/2025	5	1,983,042	281.81		76,828		52,384		80,036			(24,574)		11,465		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2023	05/08/2025	4	5,331,584	283.16		193,204		130,917		200,454			(62,382)		31,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2023	05/09/2025	3	1,927,762	283.06		69,537		48,072		72,915			(21,634)		11,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	4	3,763,342	282.58		138,337		94,797		145,923			(43,781)		21,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2023	05/09/2025	2	2,510,931	282.46		91,765		62,561		98,358			(29,421)		14,620		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/15/2023	05/12/2025	2	1,796,031	282.42		66,404		45,427		72,427			(21,073)		10,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2023	05/14/2025	1	1,046,824	282.42		38,418		26,297		41,070			(12,212)		6,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2023	05/13/2025	1	1,827,243	282.42		66,877		45,748		71,640			(21,287)		10,682		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/15/2023	05/15/2025	3	3,718,365	282.91		129,494		88,919		142,372			(40,641)		21,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000YSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	2	1,755,391	281.53		67,913		46,832		72,152			(21,196)		10,293		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	5	2,647,873	283.64		98,342		68,577		97,667			(29,980)		15,526		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	2	3,716,751	282.69		141,211		97,587		144,018			(43,966)		21,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2023	05/20/2025	2	1,330,797	283.63		48,638		33,754		49,273			(14,992)		7,834		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	1	1,098,186	283.63		40,084		27,822		40,690			(12,359)		6,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/22/2023	05/19/2025	3	2,147,344	283.63		77,155		53,570		79,448			(23,658)		12,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/22/2023	05/22/2025	3	3,984,202	283.42		146,877		102,287		149,324			(44,669)		23,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2023	05/23/2025	4	4,875,301	284.04		170,106		118,907		178,909			(51,427)		28,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2023	05/23/2025	1	1,039,678	283.72		38,330		26,746		38,387			(11,604)		6,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2023	05/23/2025	4	2,824,308	281.32		107,439		76,114		117,836			(31,657)		16,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2023	05/27/2025	1	136,216	281.69		4,945		3,482		5,593			(1,479)		807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2023	05/23/2025	4	2,730,786	281.69		97,634		68,682		111,810			(29,106)		16,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2023	05/29/2025	2	1,217,840	281.69		42,265		29,857		50,058			(12,469)		7,233		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2025	1	2,405,142	281.69		87,307		61,522		98,817			(26,085)		14,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2023	05/30/2025	2	2,318,167	281.32		80,451		56,910		97,124			(23,587)		13,781		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2025	3	7,221,613	280.34		275,879		195,880		317,540			(80,620)		42,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2025	2	4,601,002	281.41		176,048		125,148		191,956			(51,346)		27,353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/04/2025	3	1,988,323	283.66		73,466		52,440		74,287			(21,184)		11,878		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2023	06/03/2025	2	1,804,998	283.66		66,137		47,248		67,390			(19,054)		10,772		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2023	06/02/2025	3	3,127,464	283.66		114,386		81,611		116,682			(32,887)		18,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2023	06/06/2025	4	2,637,384	284.9		98,004		70,314		92,529			(27,769)		15,785		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/06/2023	06/05/2025	3	1,554,863	283.85		59,826		42,840		57,567			(17,027)		9,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2023	06/06/2025	4	3,610,894	286.42		131,150		94,286		116,937			(37,011)		21,612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/12/2023	06/06/2025	3	2,913,078	286.13		103,268		74,439		95,823			(29,080)		17,435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2025	1	1,164,480	288.58		42,271		30,558		39,590			(11,822)		7,003		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/09/2025	3	2,886,867	288.58		94,980		68,661		97,994			(26,434)		17,328		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2025	1	3,501,993	288.58		126,772		91,596		118,968			(35,503)		21,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/13/2023	06/12/2025	4	3,846,145	285.44		143,844		104,399		131,788			(39,533)		23,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000ZSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/13/2025	2	1,513,326	286.5		53,813		39,074		49,103			(14,773)		9,118		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2023	06/13/2025	2	2,587,338	285.67		94,095		68,505		87,480			(25,747)		15,589		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2023	06/13/2025	2	2,195,984	286		79,346		58,023		73,142			(21,612)		13,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2023	06/17/2025	1	3,544,754	286.07		127,966		93,818		118,011			(34,614)		21,438		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2023	06/16/2025	2	2,576,094	286.07		92,018		67,449		85,702			(24,847)		15,565		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2023	06/18/2025	4	5,685,219	286.07		202,146		148,438		189,389			(54,221)		34,415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2023	06/20/2025	4	7,462,124	285.05		271,099		199,623		262,651			(71,659)		45,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/11/2023	06/20/2025	3	5,581,769	285.2		201,468		148,514		194,870			(53,165)		33,852		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2023	06/20/2025	2	1,456,302	284.92		51,865		38,377		51,602			(13,627)		8,832		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2023	06/25/2025	1	1,393,056	284.51		50,289		37,320		50,588			(13,104)		8,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2023	06/23/2025	2	2,626,859	284.51		98,221		72,914		95,261			(25,388)		15,976		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2023	06/24/2025	1	2,521,296	284.51		91,019		67,514		91,493			(23,749)		15,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/26/2023	06/26/2025	3	3,397,120	285.38		126,761		94,329		118,027			(32,517)		20,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/28/2023	06/27/2025	4	6,596,436	286.59		241,981		180,506		215,437			(61,697)		40,265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2023	06/27/2025	2	3,917,461	287.25		141,993		106,052		123,582			(36,132)		23,913		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	06/27/2025	3	1,835,067	287.6		68,302		51,418		56,809			(17,120)		11,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/03/2023	07/01/2025	2	4,043,995	287.82		145,963		109,832		124,180			(36,667)		24,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2023	07/02/2025	3	1,338,911	287.82		50,539		38,211		41,139			(12,494)		8,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/05/2023	06/30/2025	4	4,277,832	287.82		156,879		118,213		131,247			(38,920)		26,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/06/2023	07/03/2025	3	3,618,198	288.82		125,463		94,740		105,495			(30,838)		22,207		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/05/2023	07/03/2025	3	2,913,606	287.81		100,255		75,924		89,642			(24,539)		17,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2023	07/03/2025	3	3,207,136	285.96		120,932		91,780		108,726			(29,460)		19,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2023	07/08/2025	1	1,344,471	287.93		48,804		37,140		41,297			(11,801)		8,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/07/2023	07/09/2025	1	2,903,993	287.93		105,415		80,254		89,276			(25,455)		17,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/10/2023	07/07/2025	3	3,731,577	287.93		135,911		103,462		114,522			(32,684)		22,986		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/10/2025	3	6,605,147	287.98		258,842		197,666		202,662			(61,368)		40,798		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	2	1,460,357	290.02		54,040		41,310		40,197			(12,769)		9,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/11/2025	3	3,117,333	291.26		113,512		86,950		80,154			(26,710)		19,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/01/2023	07/11/2025	4	3,195,182	291.52		107,793		82,955		80,995			(25,130)		19,753		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2025	1	3,679,137	289.62		133,921		103,200		103,885			(31,102)		22,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/16/2025	1	1,759,961	289.62		64,063		49,387		49,741			(14,858)		10,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2023	07/14/2025	4	2,877,342	289.62		103,641		80,231		81,171			(23,524)		17,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	4	3,219,075	289.03		119,865		92,779		93,951			(27,176)		20,008		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2023	07/18/2025	4	4,246,462	289.51		153,032		118,621		120,930			(34,593)		26,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/31/2023	07/18/2025	4	3,654,418	289.52		131,045		101,703		104,007			(29,527)		22,733		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/18/2025	2	3,848,546	288.36		139,254		108,436		116,543			(31,222)		23,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2025	1	2,283,152	288.27		83,107		64,867		69,759			(18,481)		14,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/21/2023	07/22/2025	1	5,402,289	288.27		196,643		153,425		164,921			(43,788)		33,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/25/2023	07/24/2025	4	3,228,667	289.13		121,095		94,833		94,334			(26,378)		20,191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2023	07/21/2025	2	3,074,666	288.27		116,502		91,007		93,784			(25,586)		19,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2023	07/25/2025	3	3,283,444	290		121,196		95,018		91,641			(26,281)		20,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2023	07/25/2025	4	5,296,456	290.65		193,452		152,094		142,752			(41,669)		33,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/25/2025	2	2,773,605	290.75		103,827		81,854		74,375			(22,280)		17,361		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2023	07/28/2025	3	2,302,608	291.81		86,123		68,056		58,444			(18,219)		14,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,340,118	291.81		84,946		67,118		59,515			(18,079)		14,711		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	2	4,848,497	291.81		175,985		139,007		123,187			(37,493)		30,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2023	07/31/2025	5	4,123,257	293.21		148,946		118,268		97,142			(30,798)		25,943		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/01/2023	08/01/2025	3	6,466,574	292.38		236,830		188,026		159,685			(49,084)		40,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/02/2023	08/01/2025	2	4,935,923	290.94		186,902		148,577		131,849			(38,599)		31,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	3	1,205,789	291.49		46,549		37,137		31,256			(9,546)		7,593		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2023	08/05/2025	1	2,937,027	292.81		110,726		88,520		71,132			(22,538)		18,559		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/08/2023	08/04/2025	4	1,615,684	292.81		61,819		49,552		39,090			(12,352)		10,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2023	08/06/2025	1	1,514,021	292.81		57,079		45,647		36,706			(11,603)		9,576		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/07/2025	5	4,798,101	293.35		177,077		142,250		113,030			(35,011)		30,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2023	08/08/2025	4	2,090,677	293.03		77,283		62,241		50,170			(15,115)		13,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2023	08/08/2025	4	4,814,207	293.21		181,740		146,389		114,385			(35,687)		30,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2023	08/08/2025	2	2,394,928	293.49		91,087		73,572		56,027			(17,794)		15,173		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2023	08/12/2025	2	3,551,128	293.87		132,027		106,900		81,702			(25,514)		22,574		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2025	1	1,214,093	293.87		45,771		37,044		27,963			(8,867)		7,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2023	08/11/2025	4	2,154,959	293.87		77,720		62,994		49,526			(14,906)		13,687		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/16/2023	08/14/2025	4	5,040,773	293.46		174,825		141,950		118,870			(33,034)		32,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/15/2025	4	4,877,150	291.69		176,630		143,616		126,795			(33,192)		31,083		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/22/2023	08/15/2025	5	4,867,186	290.48		182,626		148,768		134,965			(34,142)		31,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/21/2023	08/15/2025	3	2,676,284	290.53		100,623		82,240		74,031			(18,688)		17,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/05/2023	08/19/2025	3	3,579,052	290.64		135,167		110,825		98,802			(24,757)		22,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2025	1	1,905,835	290.64		71,659		58,684		52,659			(13,198)		12,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/22/2023	08/18/2025	4	3,430,836	290.64		127,672		104,585		94,625			(23,336)		21,920		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/22/2023	08/21/2025	3	3,971,648	290.29		148,709		122,136		111,867			(26,704)		25,439		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2023	08/22/2025	3	3,586,802	290.25		133,236		109,590		101,328			(23,769)		22,994		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/23/2023	08/22/2025	4	3,897,040	289.94		145,018		119,479		111,899			(25,752)		24,982		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/22/2025	2	2,479,273	289.02		94,384		78,074		74,686			(16,610)		15,894		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/28/2023	08/25/2025	3	3,043,090	289.45		118,043		97,872		89,886			(20,317)		19,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/27/2025	2	2,076,239	289.45		80,657		67,188		61,430			(13,693)		13,365		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/25/2023	08/26/2025	1	3,914,761	289.45		146,804		121,597		115,730			(25,671)		25,180		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2023	08/28/2025	4	4,392,294	290.24		176,083		146,337		124,792			(29,905)		28,298		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2025	6	3,996,633	291.96		150,482		125,401		103,775			(25,229)		25,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2023	08/29/2025	5	4,606,595	292.04		174,392		145,682		119,102			(29,080)		29,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2023	08/29/2025	4	2,375,254	292.5		89,723		75,219		59,915			(14,863)		15,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	3	4,021,862	293.21		146,709		123,237		97,630			(23,890)		25,933		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2025	2	1,694,293	293.21		62,119		52,199		41,379			(10,119)		10,978		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2023	09/02/2025	1	786,011	293.21		28,847		24,204		19,162			(4,768)		5,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2023	09/03/2025	2	3,547,993	293.21		131,900		110,851		86,581			(21,614)		22,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/05/2023	09/05/2025	3	7,117,598	293.03		262,647		221,313		175,698			(41,736)		46,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2023	09/05/2025	3	2,260,303	293.24		83,270		70,300		55,447			(13,161)		14,658		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2023	09/05/2025	2	4,022,915	293.42		149,320		126,351		97,240			(23,457)		26,088		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/09/2025	2	2,701,405	294.03		99,243		84,160		63,440			(15,407)		17,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2023	09/08/2025	3	2,520,739	294.03		94,373		80,035		59,136			(14,547)		16,387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2023	09/10/2025	2	1,969,510	294.03		73,050		61,978		46,299			(11,311)		12,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2023	09/11/2025	5	3,884,626	295.02		146,240		124,479		86,567			(21,916)		25,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2023	09/12/2025	3	1,953,802	296		72,480		61,804		41,303			(10,807)		12,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2023	09/12/2025	4	6,418,372	295.64		241,629		206,209		138,414			(35,886)		41,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2023	09/12/2025	5	4,430,180	297.48		140,922		120,966		86,206			(20,240)		28,893		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2023	09/17/2025	4	2,496,903	295.67		87,465		75,367		54,060			(12,374)		16,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2023	09/16/2025	2	2,468,388	295.67		90,267		77,375		53,385			(13,185)		16,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/18/2023	09/15/2025	2	4,931,971	295.67		176,062		151,065		109,070			(25,206)		32,243		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2023	09/18/2025	4	3,108,960	295.12		109,963		94,602		69,434			(15,485)		20,374		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2023	09/19/2025	2	2,064,302	294.52		72,978		62,813		47,684			(10,237)		13,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/19/2025	3	4,007,923	293.19		139,628		120,480		99,439			(19,432)		26,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/19/2025	3	3,109,097	291.05		112,798		97,665		86,327			(15,480)		20,391		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2025	1	1,490,073	290.74		54,537		47,280		42,230			(7,440)		9,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/22/2025	3	3,439,520	290.74		128,208		111,177		97,312			(17,321)		22,612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2025	1	2,820,290	290.74		102,941		89,225		79,861			(14,063)		18,556		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2025	2	4,252,809	291.84		149,804		130,246		113,930			(19,710)		28,025		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2025	4	2,835,911	291.02		109,095		95,055		79,344			(14,190)		18,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2023	09/26/2025	5	4,556,885	292.44		166,754		145,787		118,411			(21,353)		30,052		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2023	09/26/2025	3	2,573,786	293.58		90,448		79,182		62,968			(11,572)		16,974		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2023	09/29/2025	4	2,506,979	292.55		85,136		74,720		64,959			(10,532)		16,572		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2023	09/30/2025	1	3,408,594	292.55		124,755		109,332		88,402			(15,850)		22,550		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1002SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2023	10/01/2025	1	1,743,993	292.55		63,830		55,950		45,272			(8,099)		11,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1003SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/07/2023	11/07/2025	4	2,764,315	286.84		95,161		88,408		98,133			(6,919)		18,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1003SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2023	11/14/2025	4	3,512,166	287.57		126,848		119,346		120,981			(7,664)		24,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1003SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/13/2023	11/07/2025	3	2,268,860	284.7		84,098		78,481		89,024			(5,912)		15,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/1005SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	12/26/2025	3	4,697,504	288.69		165,912		165,531		158,668			(717)		33,125		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2023	12/08/2025	6	3,759,576	284.33		136,293		132,891		145,738			(3,733)		26,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2023	11/04/2025	2	3,288,789	288.46		119,750		110,736		110,100			(9,456)		22,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	12/19/2025	4	3,600,455	288.13		131,716		131,067		124,255			(1,067)		25,267		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2023	12/12/2025	6	7,020,626	284.54		267,222		261,693		282,961			(6,195)		49,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2023	12/19/2025	4	3,058,096	288.74		109,518		108,341		102,002			(1,579)		21,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2023	12/03/2025	1	3,554,073	286.48		129,724		124,919		130,444			(5,309)		24,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/31/2023	10/31/2025	4	3,385,292	286.35		127,604		117,393		122,448			(10,468)		22,933		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2023	12/01/2025	6	4,999,751	286.48		170,666		164,729		183,280			(6,254)		34,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2023	12/29/2025	1	582,836	286.98		21,332		21,332		21,346			(58)		4,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	2	1,581,788	287.73		59,762		53,031		52,721			(6,937)		10,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	4	5,301,963	289.65		185,429		163,959		159,996			(21,934)		35,158		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2023	10/10/2025	4	3,897,466	289.82		140,034		124,948		117,283			(15,401)		25,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/17/2023	10/17/2025	3	1,733,286	292.5		62,949		56,671		45,758			(6,383)		11,618		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	2	3,226,888	287.73		126,931		112,594		107,398			(14,552)		21,448		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2025	7	4,208,919	290.91		148,912		132,702		119,832			(16,427)		28,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/24/2023	10/21/2025	3	3,625,459	290.46		127,976		116,293		106,566			(12,128)		24,376		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2023	10/31/2025	3	1,836,739	288.61		66,521		61,435		59,600			(5,327)		12,443		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/07/2023	11/05/2025	2	1,425,188	288.46		51,419		47,563		46,759			(4,023)		9,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2023	11/10/2025	4	5,607,870	285.35		206,670		193,180		213,927			(14,098)		38,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2023	11/18/2025	2	2,438,228	286.83		89,272		84,277		87,222			(5,339)		16,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2023	11/21/2025	5	7,333,907	287.12		268,114		255,570		259,251			(13,634)		50,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/13/2023	11/13/2025	3	3,799,463	285.35		145,735		136,503		144,734			(9,406)		25,987		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2023	11/28/2025	4	1,969,794	287.56		67,820		64,944		68,510			(2,976)		13,620		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2023	11/12/2025	2	2,787,649	285.35		108,439		101,481		106,469			(7,183)		19,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2025	3	3,588,738	289.79		136,984		121,852		108,613			(15,325)		23,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2023	10/30/2025	4	3,784,181	286.09		140,553		129,000		138,480			(11,732)		25,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2023	12/23/2025	1	2,456,350	288.05		89,902		89,284		84,852			(1,105)		17,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/26/2023	12/26/2025	4	5,534,127	288.7		194,164		193,801		186,871			(906)		39,025		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2023	10/17/2025	3	6,251,622	292.62		224,985		202,665		164,018			(22,722)		41,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2023	11/14/2025	4	2,575,300	287.57		97,777		92,441		98,894			(5,668)		17,627		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/07/2023	10/07/2025	3	3,214,186	287.73		118,335		105,176		107,052			(13,665)		21,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2023	12/09/2025	2	2,373,802	284.33		86,962		84,745		90,195			(2,562)		16,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/18/2023	11/28/2025	6	9,113,120	285.97		329,087		316,448		341,382			(13,521)		63,011		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/23/2023	10/20/2025	2	1,756,164	290.46		63,366		57,397		51,579			(6,106)		11,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2023	10/22/2025	2	1,662,134	290.46		60,426		54,738		48,895			(5,898)		11,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2023	11/03/2025	5	4,176,488	288.46		144,781		134,065		136,833			(10,957)		28,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2023	10/03/2025	6	3,236,172	290.4		113,828		100,624		94,016			(13,381)		21,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2023	11/21/2025	5	2,549,835	286.67		93,834		89,534		92,062			(4,639)		17,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2023	11/25/2025	1	2,104,168	287.31		76,802		73,215		73,915			(3,882)		14,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2023	12/22/2025	4	2,879,204	288.05		106,589		106,051		93,296			(876)		20,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2023	11/24/2025	2	2,141,775	287.31		77,962		74,340		75,194			(3,922)		14,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2023	10/31/2025	2	5,578,562	286.31		215,182		198,226		202,159			(17,526)		37,791		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2023	11/14/2025	3	6,607,753	288.09		233,003		218,852		222,033			(14,592)		45,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/21/2023	11/17/2025	3	5,535,408	286.83		201,136		189,980		197,892			(11,580)		37,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2023	11/06/2025	3	5,448,050	287.49		190,920		177,035		187,385			(14,108)		37,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2023	11/19/2025	1	1,659,793	286.83		60,748		57,332		59,413			(3,647)		11,402		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/24/2023	11/26/2025	3	1,050,794	287.31		38,247		36,580		36,930			(1,770)		7,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2023	12/04/2025	5	2,838,597	286.19		96,012		92,840		105,636			(3,341)		19,711		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2023	11/28/2025	3	4,976,026	286.39		180,497		173,707		187,527			(7,415)		34,406		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2023	12/18/2025	4	1,577,361	287.54		60,003		59,111		55,618			(984)		11,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	12/12/2025	7	3,960,275	286.24		149,876		147,405		145,262			(2,918)		27,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2023	12/10/2025	3	2,875,145	284.33		104,300		101,482		116,877			(3,206)		20,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2023	12/16/2025	1	4,702,118	285.84		171,627		168,563		179,112			(3,751)		32,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2023	12/17/2025	4	2,544,962	285.84		96,400		94,883		96,998			(1,833)		17,835		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2023	12/05/2025	4	2,777,758	284.32		100,082		96,833		112,645			(3,441)		19,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/11/2023	12/11/2025	3	2,778,545	284.03		98,739		96,300		114,521			(2,567)		19,390		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2025	1	3,480,464	289.57		127,733		114,417		106,461			(13,767)		23,294		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2023	10/24/2025	2	4,598,333	287.86		162,967		148,445		153,991			(14,874)		30,987		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	4	2,115,902	287.77		78,758		69,836		70,118			(9,242)		14,031		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2023	10/28/2025	2	5,489,628	284.89		203,482		186,261		214,258			(17,962)		37,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/20/2023	11/20/2025	4	3,687,330	286.69		135,298		128,307		132,101			(7,365)		25,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2023	12/05/2025	3	2,467,536	283.69		89,978		87,189		102,934			(2,974)		17,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/24/2023	10/17/2025	4	2,784,459	291.59		96,432		87,321		77,025			(9,354)		18,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2023	10/29/2025	3	3,032,663	284.89		111,885		102,406		117,352			(9,858)		20,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/29/2023	11/26/2025	4	5,193,322	286.88		191,754		183,608		186,236			(8,404)		35,857		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2023	12/05/2025	5	2,131,450	284.13		78,036		75,928		87,178			(2,366)		14,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2023	12/15/2025	5	3,032,663	285.84		117,690		115,896		115,453			(2,075)		21,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2023	11/11/2025	1	1,416,312	285.35		51,554		48,155		54,061			(3,592)		9,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2023	12/31/2025	1	240,145	286.98		8,813		8,813		8,806			(24)		1,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/02/2023	10/02/2025	4	5,964,927	290.97		210,439		185,089		168,196			(25,625)		39,524		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2023	10/14/2025	2	2,326,294	289.57		85,853		76,900		71,102			(9,238)		15,558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/06/2023	10/24/2025	4	3,754,770	289.85		129,038		117,713		115,651			(11,485)		25,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/23/2023	10/23/2025	4	3,770,127	289.87		136,607		124,072		114,297			(12,688)		25,387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	4	2,955,209	288.57		112,576		100,756		94,624			(12,203)		19,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2023	11/07/2025	4	9,159,087	285.13		335,006		311,820		352,293			(23,911)		62,369		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	3	2,333,044	289.57		89,963		80,647		71,253			(9,474)		15,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/31/2023	10/27/2025	4	2,617,086	284.89		99,503		91,148		101,151			(8,538)		17,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2023	10/24/2025	2	3,140,330	286.21		109,703		100,274		113,836			(9,829)		21,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/16/2023	10/16/2025	4	4,096,421	291.14		157,338		141,332		115,847			(16,183)		27,438		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2023	12/26/2025	2	2,444,759	287.42		88,761		88,761		87,613			(319)		17,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2023	12/02/2025	1	2,694,543	286.48		98,081		94,444		98,836			(4,020)		18,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2023	12/12/2025	4	3,022,597	283.08		115,246		112,603		130,020			(2,836)		21,108		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2023	12/30/2025	1	2,087,465	286.98		76,401		76,401		76,497			(209)		14,761		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2023	12/19/2025	3	4,881,256	287.37		179,850		177,684		170,508			(2,611)		34,255		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024	1	61,032	4133		3,422		6,252		6,252	2,830				96		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024	1	744,404	4124		68,796		121,689		121,689	52,893				1,217		0001
Purchased Call/S&P 500 INDEX/SPX8152$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	1	2,226,000	3991.05		129,331		229,819		229,819	100,489				4,241		0001
Purchased Call/S&P 500 INDEX/SPX8152$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	1	1,989,201	3991.05		134,072		247,527		247,527	113,455				3,790		0001
Purchased Call/S&P 500 INDEX/SPX8152$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024	1	2,441,778	3992.01		128,193		222,135		222,135	93,941				5,270		0001
Purchased Call/S&P 500 INDEX/SPX8154$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	2,322,253	4133.52		112,861		175,192		175,192	62,330				6,461		0001
Purchased Call/S&P 500 INDEX/SPX8154$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	3,070,516	4133.52		204,189		335,975		335,975	131,785				8,542		0001
Purchased Call/S&P 500 INDEX/SPX8154$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024	1	3,212,701	4138.12		268,261		488,830		488,830	220,569				9,550		0001
Purchased Call/S&P 500 INDEX/SPX8157$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	5,214,783	4536.34		309,237		364,150		364,150	54,914				19,493		0001
Purchased Call/S&P 500 INDEX/SPX8158$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	836,921	4499.38		42,934		51,625		51,625	8,691				3,256		0001
Purchased Call/S&P 500 INDEX/SPX8158$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	4,738,755	4499.38		270,109		324,972		324,972	54,863				18,437		0001
Purchased Call/S&P 500 INDEX/SPX8158$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	2,666,243	4499.38		181,571		218,906		218,906	37,335				10,373		0001
Purchased Call/S&P 500 INDEX/SPX8158$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	2,875,142	4499.38		207,585		250,595		250,595	43,010				11,186		0001
Purchased Call/S&P 500 INDEX/SPX8158$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	1,029,900	4387.55		51,495		67,099		67,099	15,604				4,132		0001
Purchased Call/S&P 500 INDEX/SPX8158$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	5,423,470	4387.55		305,884		403,307		403,307	97,423				21,759		0001
Purchased Call/S&P 500 INDEX/SPX8158$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	3,530,194	4387.55		239,700		322,386		322,386	82,686				14,163		0001
Purchased Call/S&P 500 INDEX/SPX8158$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	3,217,423	4387.55		232,941		316,814		316,814	83,873				12,908		0001
Purchased Call/S&P 500 INDEX/SPX8158$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	3,704,596	4387.55		308,963		431,499		431,499	122,536				14,863		0001
Purchased Call/S&P 500 INDEX/SPX8159$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	1,974,000	4320.06		91,594		122,996		122,996	31,402				8,394		0001
Purchased Call/S&P 500 INDEX/SPX8159$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	6,398,000	4320.06		326,938		444,184		444,184	117,246				27,206		0001
Purchased Call/S&P 500 INDEX/SPX8159$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	5,358,000	4320.06		362,737		520,892		520,892	158,155				22,784		0001
Purchased Call/S&P 500 INDEX/SPX8159$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	2,102,315	4320.06		167,555		255,826		255,826	88,271				8,940		0001
Purchased Call/S&P 500 INDEX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	1,007,233	3895.08		106,062		227,512		227,512	121,450				746		0001
Purchased Call/S&P 500 INDEX/SPX821GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	1,602,000	3972.61		105,572		203,940		203,940	98,369				1,966		0001
Purchased Call/S&P 500 INDEX/SPX821GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	2,699,577	3972.61		212,997		449,323		449,323	236,326				3,314		0001
Purchased Call/S&P 500 INDEX/SPX821GSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	3,327,000	3972.61		284,126		630,660		630,660	346,534				4,084		0001
Purchased Call/S&P 500 INDEX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	1,888,467	3972.61		164,297		368,178		368,178	203,882				2,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	2,119,000	3992.01		133,709		241,571		241,571	107,862				4,573		0001
Purchased Call/S&P 500 INDEX/SPX821LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	3,916,644	3992.01		261,632		481,489		481,489	219,857				8,453		0001
Purchased Call/S&P 500 INDEX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	3,950,070	3992.01		303,365		591,139		591,139	287,774				8,525		0001
Purchased Call/S&P 500 INDEX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	3,249,153	3936.97		162,133		279,670		279,670	117,538				7,700		0001
Purchased Call/S&P 500 INDEX/SPX821MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	2,138,000	3936.97		121,225		214,809		214,809	93,584				5,067		0001
Purchased Call/S&P 500 INDEX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	7,993,715	3936.97		526,786		970,496		970,496	443,710				18,944		0001
Purchased Call/S&P 500 INDEX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	4,260,839	3936.97		324,250		637,785		637,785	313,535				10,098		0001
Purchased Call/S&P 500 INDEX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024	1	3,442,086	4138.12		201,018		321,749		321,749	120,731				10,232		0001
Purchased Call/S&P 500 INDEX/SPX821VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	1,211,830	4381.89		57,683		76,011		76,011	18,328				4,171		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	525,182	4381.89		27,467		36,497		36,497	9,030				1,808		0001
Purchased Call/S&P 500 INDEX/SPX821VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	3,281,845	4381.89		256,312		361,394		361,394	105,082				11,297		0001
Purchased Call/S&P 500 INDEX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	1,628,144	4536.34		110,551		131,008		131,008	20,457				6,086		0001
Purchased Call/S&P 500 INDEX/SPX9210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	1,769,000	4536.34		131,260		154,580		154,580	23,321				6,613		0001
Purchased Call/S&P 500 INDEX/SPX9210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	2,975,570	4536.34		243,104		279,540		279,540	36,436				11,123		0001
Purchased Call/S&P 500 INDEX/SPXA05IST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	1	1,778,000	3991.05		81,966		140,081		140,081	58,115				3,388		0001
Purchased Call/S&P 500 INDEX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	3,410,563	4105.02		214,524		367,391		367,391	152,866				8,881		0001
Purchased Call/S&P 500 INDEX/SPXA05PS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024	1	161,888	4105		5,958		9,303		9,303	3,345				424		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	1	1,211,121	4134		79,131		128,998		128,998	49,868				3,369		0001
Purchased Call/S&P 500 INDEX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	1	1,690,610	4134		130,749		225,933		225,933	95,184				4,703		0001
Purchased Call/S&P 500 INDEX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	2,970,140	4192.63		171,377		259,921		259,921	88,544				9,295		0001
Purchased Call/S&P 500 INDEX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	1,774,295	4192.63		120,829		190,964		190,964	70,134				5,553		0001
Purchased Call/S&P 500 INDEX/SPXA05USK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	4,515,850	4192.63		328,302		530,864		530,864	202,561				14,133		0001
Purchased Call/S&P 500 INDEX/SPXA05USL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	3,211,443	4192.63		264,302		454,765		454,765	190,463				10,051		0001
Purchased Call/S&P 500 INDEX/SPXA05WSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	5,997,484	4293.93		382,040		567,514		567,514	185,474				19,792		0001
Purchased Call/S&P 500 INDEX/SPXA05XS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	3,184,416	4293.93		248,066		392,733		392,733	144,668				10,509		0001
Purchased Call/S&P 500 INDEX/SPXA05XSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	1	9,368,388	4381.89		604,261		823,753		823,753	219,492				32,249		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	7,279,903	4398.95		437,522		581,746		581,746	144,223				26,262		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05Z$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	2,766,864	4398.95		200,598		276,242		276,242	75,644				9,981		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	3,318,783	4398.95		273,468		384,649		384,649	111,181				11,972		0001
Purchased Call/S&P 500 INDEX/SPXC177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	1,643,066	3895.08		104,006		210,010		210,010	106,004				1,216		0001
Purchased Call/S&P 500 INDEX/SPXC179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	3,997,207	4117.86		293,395		560,700		560,700	267,305				6,533		0001
Purchased Call/S&P 500 INDEX/SPXC179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	2,775,931	4117.86		214,302		417,272		417,272	202,971				4,537		0001
Purchased Call/S&P 500 INDEX/SPXC179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	2,287,515	4117.86		191,465		371,314		371,314	179,849				3,739		0001
Purchased Call/S&P 500 INDEX/SPXC179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	6,142,000	4117.86		550,323		1,011,434		1,011,434	461,111				10,038		0001
Purchased Call/S&P 500 INDEX/SPXC17AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	2,422,000	3991.05		173,900		329,448		329,448	155,548				4,615		0001
Purchased Call/S&P 500 INDEX/SPXC17AS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	3,732,000	3991.05		288,110		568,107		568,107	279,997				7,111		0001
Purchased Call/S&P 500 INDEX/SPXC17BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	2,860,000	4105.02		136,994		224,579		224,579	87,585				7,447		0001
Purchased Call/S&P 500 INDEX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	2,139,049	4293.93		103,958		147,742		147,742	43,784				7,059		0001
Purchased Call/S&P 500 INDEX/SPXC17GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	1,337,891	4499.38		63,550		75,680		75,680	12,131				5,205		0001
Purchased Call/S&P 500 INDEX/SPXC171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	2,233,194	4457.49		104,067		129,052		129,052	24,985				9,241		0001
Purchased Call/S&P 500 INDEX/SPXC171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	4,009,879	4457.49		206,509		258,036		258,036	51,527				16,593		0001
Purchased Call/S&P 500 INDEX/SPXC171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	2,032,796	4457.49		113,633		142,914		142,914	29,280				8,412		0001
Purchased Call/S&P 500 INDEX/SPXC171SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	2,294,891	4457.49		152,610		196,163		196,163	43,552				9,496		0001
Purchased Call/S&P 500 INDEX/SPXC17JS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	1	2,971,000	4320.06		165,188		226,259		226,259	61,072				12,634		0001
Purchased Call/S&P 500 INDEX/SPXF001$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024	1	1,335,000	3895.08		103,062		226,953		226,953	123,891				988		0001
Purchased Call/S&P 500 INDEX/SPXF001$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024	1	4,096,716	3895.08		349,040		827,093		827,093	478,052				3,032		0001
Purchased Call/S&P 500 INDEX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/23/2023	01/22/2024	1	658,612	.3982		68,456		132,256		132,256	63,800				808		0001
Purchased Call/S&P 500 INDEX/SPXF00FS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2023	04/08/2024	1	2,603,826	4105.02		182,789		324,617		324,617	141,829				6,780		0001
Purchased Call/S&P 500 INDEX/SPXF00FS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2023	04/08/2024	1	2,793,950	4105.02		223,516		419,405		419,405	195,889				7,275		0001
Purchased Call/S&P 500 INDEX/SPXF00GSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/21/2023	04/22/2024	1	2,410,407	4133.52		195,243		348,146		348,146	152,903				6,706		0001
Purchased Call/S&P 500 INDEX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/08/2023	05/08/2024	1	3,943,631	4138.12		283,547		481,250		481,250	197,703				11,722		0001
Purchased Call/S&P 500 INDEX/SPXG000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/08/2023	08/08/2024	1	4,255,855	4499.38		350,257		421,383		421,383	71,126				16,558		0001
Purchased Call/S&P 500 INDEX/SPXG006SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	1	1,949,692	4457.49		139,988		183,179		183,179	43,191				8,068		0001
Purchased Call/S&P 500 INDEX/SPXG006SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	1	3,058,577	4457.49		242,545		323,948		323,948	81,403				12,656		0001
Purchased Call/S&P 500 INDEX/SPXI131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	1,863,234	4117.86		105,459		185,922		185,922	80,463				3,045		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05C$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	2,680,557	4604.37		146,358		167,267		167,267	20,909				12,955		0001
Purchased Call/S&P 500 INDEX/SPXB05B$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	2,073,962	4556.62		168,198		220,732		220,732	52,534				9,815		0001
Purchased Call/S&P 500 INDEX/SPXG00K$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	1	2,481,000	4382.78		166,227		230,481		230,481	64,254				11,487		0001
Purchased Call/S&P 500 INDEX/SPXB05A$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	2,470,000	4556.62		171,912		211,798		211,798	39,886				11,689		0001
Purchased Call/S&P 500 INDEX/SPXB05A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	1	5,257,234	4556.62		315,960		376,605		376,605	60,645				24,880		0001
Purchased Call/S&P 500 INDEX/SPXB05C$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	1,097,010	4604.37		47,939		53,735		53,735	5,795				5,302		0001
Purchased Call/S&P 500 INDEX/SPXC17NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	1	4,115,000	4556.62		202,870		235,012		235,012	32,142				19,475		0001
Purchased Call/S&P 500 INDEX/SPXC17LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	2,232,000	4224.16		103,118		142,451		142,451	39,332				10,050		0001
Purchased Call/S&P 500 INDEX/SPXC17LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	2,318,598	4224.16		140,507		200,781		200,781	60,274				10,440		0001
Purchased Call/S&P 500 INDEX/SPXG00U$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/22/2023	12/20/2024	1	2,539,894	4754.63		126,233		127,642		127,642	1,409				12,524		0001
Purchased Call/S&P 500 INDEX/SPXG00D$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2024	1	4,736,520	4308.5		348,608		513,040		513,040	164,432				20,816		0001
Purchased Call/S&P 500 INDEX/SPXG00D$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2024	1	1,684,043	4308.5		143,480		225,382		225,382	81,901				7,401		0001
Purchased Call/S&P 500 INDEX/SPXG00K$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	1	3,951,148	4382.78		284,878		406,884		406,884	122,006				18,294		0001
Purchased Call/S&P 500 INDEX/SPXG00K$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	1	2,028,570	4382.78		166,546		258,197		258,197	91,652				9,393		0001
Purchased Call/S&P 500 INDEX/SPX815C$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2023	12/20/2024	1	2,700,000	4754.63		194,400		196,529		196,529	2,129				13,314		0001
Purchased Call/S&P 500 INDEX/SPX815B$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/08/2023	12/06/2024	1	3,431,728	4604.37		247,084		296,875		296,875	49,790				16,585		0001
Purchased Call/S&P 500 INDEX/SPXB05C$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	1,964,000	4604.37		146,318		177,309		177,309	30,991				9,492		0001
Purchased Call/S&P 500 INDEX/SPXB05C$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	1	4,997,321	4604.37		309,334		359,716		359,716	50,382				24,151		0001
Purchased Call/S&P 500 INDEX/SPXG00U$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/22/2023	12/20/2024	1	3,573,595	4754.63		191,902		194,175		194,175	2,273				17,622		0001
Purchased Call/S&P 500 INDEX/SPX8159$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/08/2024	1	5,236,948	4308.5		314,217		440,574		440,574	126,357				23,016		0001
Purchased Call/S&P 500 INDEX/SPX815C$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2023	12/20/2024	1	3,286,425	4754.63		200,143		202,140		202,140	1,997				16,205		0001
Purchased Call/S&P 500 INDEX/SPXC17MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	1	1,997,360	4382.78		117,844		156,857		156,857	39,012				9,248		0001
Purchased Call/S&P 500 INDEX/SPXC17MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	1	3,658,978	4382.78		184,778		240,885		240,885	56,107				16,942		0001
Purchased Call/S&P 500 INDEX/SPX8159$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/08/2024	1	3,943,549	4308.5		191,656		261,493		261,493	69,837				17,331		0001
Purchased Call/S&P 500 INDEX/SPX815B$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2023	11/08/2024	1	2,024,550	4382.78		95,154		122,782		122,782	27,628				9,374		0001
Purchased Call/S&P 500 INDEX/SPXC17LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	5,365,699	4224.16		402,427		605,508		605,508	203,081				24,160		0001
Purchased Call/S&P 500 INDEX/SPXC17LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	1,971,757	4224.16		100,560		140,442		140,442	39,883				8,878		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	602,105	4382.78		22,639		28,543		28,543	5,904				2,788		0001
Purchased Call/S&P 500 INDEX/SPX715IISP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	09/08/2022	09/06/2024	1	1,215,000	4006.18	177,390			278,483		278,483	138,933				5,028		0001
Purchased Call/S&P 500 INDEX/SPX721FSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	1	1,720,000	4521.54	208,808			109,506		109,506	59,281				2,811		0001
Purchased Call/S&P 500 INDEX/SPX721MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2024	1	2,717,000	4488.28	370,599			228,666		228,666	124,470				7,075		0001
Purchased Call/S&P 500 INDEX/SPX7210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	1	1,632,000	4271.78	232,886			223,604		223,604	122,715				4,540		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	1,378,060	3901.36	199,267			336,023		336,023	171,795				4,313		0001
Purchased Call/S&P 500 INDEX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	06/22/2023	06/20/2025	1	2,021,325	4381.89		236,091		299,958		299,958	63,867				12,259		0001
Purchased Call/S&P 500 INDEX/SPX8158S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	08/08/2023	08/08/2025	1	2,286,000	4499.38		230,429		262,610		262,610	32,182				14,483		0001
Purchased Call/S&P 500 INDEX/SPX8219S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/08/2024	1	75,698	.3830	4,763			7,371		7,371	2,923				350		0001
Purchased Call/S&P 500 INDEX/SPX821AS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024	1	1,368,294	4003.58	221,800			330,376		330,376	160,009				6,476		0001
Purchased Call/S&P 500 INDEX/SPX905ZS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	1	1,958,000	4511.61	255,911			148,469		148,469	82,308				4,640		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	1,571,687	4536.34		214,850		236,772		236,772	21,922				9,812		0001
Purchased Call/S&P 500 INDEX/SPX9212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2025	1	1,165,000	4499.38		165,197		186,323		186,323	21,126				7,381		0001
Purchased Call/S&P 500 INDEX/SPXA052SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	1,223,818	4123.34	177,331			218,167		218,167	116,905				3,638		0001
Purchased Call/S&P 500 INDEX/SPXA053SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	1,358,708	4115.77	167,665			249,795		249,795	137,257				4,484		0001
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	2,136,829	4192.63		251,718		374,237		374,237	122,518				12,604		0001
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	1,511,365	4387.55		152,497		184,793		184,793	32,296				9,689		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	1,398,907	4457.49		128,140		148,458		148,458	20,318				9,094		0001
Purchased Call/S&P 500 INDEX/SPXB054ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	1,371,000	4320.06		197,013		275,806		275,806	78,794				9,013		0001
Purchased Call/S&P 500 INDEX/SPXB17U8L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	1	1,113,000	4170.7	150,589			171,995		171,995	96,538				2,402		0001
Purchased Call/S&P 500 INDEX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	1,583,720	3961.63	230,748			371,759		371,759	187,783				5,920		0001
Purchased Call/S&P 500 INDEX/SPXC171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	1,162,387	3828.11	194,932			337,624		337,624	160,170				5,382		0001
Purchased Call/S&P 500 INDEX/SPXC171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	1,935,000	3828.11	283,865			541,152		541,152	269,979				8,959		0001
Purchased Call/S&P 500 INDEX/SPXD006SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/22/2022	02/22/2024	1	1,287,794	4304.76	164,580			150,312		150,312	86,368				2,454		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,684,996	4115.77	238,090			310,862		310,862	163,596				5,561		0001
Purchased Call/S&P 500 INDEX/SPXH138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/06/2024	1	1,351,000	4006.18	203,596			308,624		308,624	153,291				5,590		0001
Purchased Call/S&P 500 INDEX/SPXH138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	1	1,224,000	3757.99	154,836			313,246		313,246	150,751				5,205		0001
Purchased Call/S&P 500 INDEX/SPXH13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	1	1,233,015	3822.39	196,543			366,030		366,030	169,831				6,080		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	1,662,669	3991.05		186,884		301,126		301,126	114,242				8,896		0001
Purchased Call/S&P 500 INDEX/SPXI134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	1,528,000	3991.05		202,154		350,689		350,689	148,534				8,176		0001
Purchased Call/S&P 500 INDEX/SPXJ13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	1	1,210,000	4387.55		175,692		222,524		222,524	46,832				7,757		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/20/2023	10/22/2025	1	1,596,328	4224.16		159,314		208,380		208,380	49,066				10,741		0001
Purchased Call/S&P 500 INDEX/SPXB05BS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2025	1	1,457,000	4556.62		195,967		234,628		234,628	38,662				10,024		0001
Purchased Call/S&P 500 INDEX/SPXG00DSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	1	1,258,000	4308.5		123,410		158,376		158,376	34,967				8,374		0001
Purchased Call/S&P 500 INDEX/SPXB055SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/05/2023	10/04/2024	1	6,375,000	4443.42		445,613		848,203		848,203	402,591				27,818		0001
Purchased Call/S&P 500 INDEX/SPXB05BS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2025	1	1,496,000	4556.62		144,065		161,267		161,267	17,202				10,292		0001
Purchased Call/S&P 500 INDEX/SPXB05CSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2023	12/08/2025	1	1,493,000	4604.37		159,751		177,968		177,968	18,217				10,397		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			6,930,051		6,930,051	2,385,103				65,188		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			6,130,212		6,130,212	2,384,717				210,700		0001
Purchased Call/S&P 500 INDEX/SPX615SSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			1,020,521		1,020,521	395,727				14,320		0001
Purchased Call/S&P 500 INDEX/SPX615XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			5,286,740		5,286,740	1,908,691				57,383		0001
Purchased Call/S&P 500 INDEX/SPX6216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	1	1,331,000	3093.08	233,457			808,949		808,949	301,869				9,063		0001
Purchased Call/S&P 500 INDEX/SPX621ISK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			4,111,588		4,111,588	1,541,100				74,265		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			1,086,526		1,086,526	401,398				17,649		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			3,656,018		3,656,018	1,392,498				86,313		0001
Purchased Call/S&P 500 INDEX/SPX715A9G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			3,519,846		3,519,846	1,383,232				103,173		0001
Purchased Call/S&P 500 INDEX/SPX715BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			2,348,674		2,348,674	926,146				71,013		0001
Purchased Call/S&P 500 INDEX/SPX715HS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	4437	266,665			338,380		338,380	136,891				13,047		0001
Purchased Call/S&P 500 INDEX/SPX715MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			514,508		514,508	210,485				24,079		0001
Purchased Call/S&P 500 INDEX/SPX715SS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	3901	466,859			670,285		670,285	245,106				17,788		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	4123	707,306			1,015,276		1,015,276	388,914				31,283		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	3901	802,186			1,273,862		1,273,862	473,151				33,782		0001
Purchased Call/S&P 500 INDEX/SPX805US6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/06/2019	12/08/2025	1	1,401,000	3145.91	240,832			824,264		824,264	313,293				9,756		0001
Purchased Call/S&P 500 INDEX/SPX8215SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	3758	587,596			1,046,583		1,046,583	377,368				25,504		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			2,214,691		2,214,691	846,141				46,995		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			2,649,862		2,649,862	1,024,253				63,150		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			3,428,496		3,428,496	1,334,714				86,801		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			4,688,162		4,688,162	1,811,680				115,562		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			4,275,977		4,275,977	1,659,581				111,284		0001
Purchased Call/S&P 500 INDEX/SPX905C$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			2,227,395		2,227,395	891,566				73,014		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			4,084,972		4,084,972	1,614,652				126,348		0001
Purchased Call/S&P 500 INDEX/SPX905ESS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			4,151,484		4,151,484	1,653,085				136,043		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			4,029,902		4,029,902	1,605,150				134,203		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			6,165,523		6,165,523	2,473,305				217,639		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			3,495,940		3,495,940	1,407,142				127,970		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			5,062,977		5,062,977	2,050,224				195,688		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			5,388,213		5,388,213	2,180,006				209,197		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	.4442	722,925			888,142		888,142	359,346				34,488		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			6,974,798		6,974,798	2,791,788				261,449		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			9,439,697		9,439,697	3,766,888				352,238		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			5,500,491		5,500,491	2,230,989				231,119		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	.4702	596,066			626,707		626,707	258,293				29,821		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			5,709,511		5,709,511	2,343,070				267,540		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			5,800,890		5,800,890	2,381,698				275,480		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			6,114,039		6,114,039	2,494,056				283,844		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	.4398	997,258			1,271,794		1,271,794	500,677				47,689		0001
Purchased Call/S&P 500 INDEX/SPX905IS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			6,218,893		6,218,893	2,480,971				255,636		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			8,568,462		8,568,462	3,324,790				300,433		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			7,569,125		7,569,125	2,887,494				241,135		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			6,333,790		6,333,790	2,512,664				258,411		0001
Purchased Call/S&P 500 INDEX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	.4536		836,887		864,968		864,968	28,081				35,019		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA051$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			7,116,745		7,116,745	2,809,390				284,954		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			6,285,921		6,285,921	2,371,121				194,045		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			6,694,895		6,694,895	2,454,171				177,788		0001
Purchased Call/S&P 500 INDEX/SPXA054$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	.4116	295,979			519,763		519,763	195,207				16,003		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			7,766,065		7,766,065	2,791,667				188,010		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			8,127,564		8,127,564	2,967,565				216,332		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			8,203,510		8,203,510	3,014,499				227,830		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			8,378,338		8,378,338	3,139,656				262,792		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			7,069,143		7,069,143	2,646,822				221,620		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	.4138	448,704			601,893		601,893	225,360				18,870		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			9,563,157		9,563,157	3,518,302				274,709		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			8,145,066		8,145,066	2,905,740				198,753		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	.3758	582,081			1,010,564		1,010,564	360,518				24,660		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			9,475,386		9,475,386	3,327,941				214,202		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	.3640	641,458			1,109,792		1,109,792	389,797				25,091		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			8,583,837		8,583,837	3,053,080				209,146		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	.3753	831,241			1,215,447		1,215,447	432,321				29,617		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			7,639,206		7,639,206	2,790,644				219,879		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			11,478,906		11,478,906	4,170,615				322,386		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			11,990,274		11,990,274	4,284,184				307,399		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08		4,235,683		6,707,914		6,707,914	2,472,230				180,555		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	.3895		610,490		952,649		952,649	342,159				25,641		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61		3,664,344		5,707,164		5,707,164	2,042,820				161,587		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05		8,385,814		12,378,815		12,378,815	3,993,001				355,202		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01		6,526,338		9,673,559		9,673,559	3,147,221				277,985		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97		7,275,669		11,671,331		11,671,331	4,395,662				324,011		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02		6,603,396		9,801,429		9,801,429	3,198,033				302,896		0001
Purchased Call/S&P 500 INDEX/SPXA05PSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	4105		504,189		727,188		727,188	222,999				22,472		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	4134		4,160,127		5,969,929		5,969,929	1,809,802				187,899		0001
Purchased Call/S&P 500 INDEX/SPXA05RS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	4134		643,536		975,691		975,691	332,155				30,709		0001
Purchased Call/S&P 500 INDEX/SPXA05S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12		6,235,573		9,131,176		9,131,176	2,895,602				288,164		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63		5,985,435		8,292,343		8,292,343	2,306,908				271,308		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			1,918,614		1,918,614	731,326				25,264		0001
Purchased Call/S&P 500 INDEX/SPXA13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			979,903		979,903	376,640				13,875		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			1,754,343		1,754,343	673,736				25,234		0001
Purchased Call/S&P 500 INDEX/SPXA17D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025	1	2,620,000	3110.29	449,854			1,580,837		1,580,837	594,614				18,025		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025	1	3,354,000	3221.22	577,894			1,863,291		1,863,291	712,245				23,586		0001
Purchased Call/S&P 500 INDEX/SPXA17QSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			1,769,613		1,769,613	631,459				19,353		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			3,420,358		3,420,358	1,072,879				22,695		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	2,606,865	2305	617,424			2,926,212		2,926,212	917,893				19,417		0001
Purchased Call/S&P 500 INDEX/SPXA17YS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			4,839,553		4,839,553	1,703,583				54,253		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34		5,976,012		6,383,537		6,383,537	407,525				259,322		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55		8,841,936		9,866,576		9,866,576	1,024,640				364,642		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49		9,578,353		10,568,602		10,568,602	990,249				407,868		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06		8,679,570		10,312,980		10,312,980	1,633,411				365,232		0001
Purchased Call/S&P 500 INDEX/SPXB135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			6,901,790		6,901,790	2,389,616				67,780		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			4,192,481		4,192,481	1,551,795				58,385		0001
Purchased Call/S&P 500 INDEX/SPXB13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			4,235,458		4,235,458	1,534,717				54,421		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			3,220,217		3,220,217	1,191,169				47,158		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			3,483,537		3,483,537	1,301,766				54,281		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			4,338,029		4,338,029	1,573,861				58,331		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			4,645,688		4,645,688	1,710,802				71,735		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			3,143,686		3,143,686	1,182,757				54,308		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	3509	272,579			661,360		661,360	250,318				11,967		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB17A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			2,784,984		2,784,984	1,059,454				52,533		0001
Purchased Call/S&P 500 INDEX/SPXB17D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			3,292,474		3,292,474	1,293,702				77,134		0001
Purchased Call/S&P 500 INDEX/SPXB17R$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			5,543,493		5,543,493	2,315,847				263,274		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			4,232,532		4,232,532	1,589,768				68,702		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			4,898,096		4,898,096	1,813,907				76,234		0001
Purchased Call/S&P 500 INDEX/SPXC13H$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			5,567,843		5,567,843	2,088,643				95,400		0001
Purchased Call/S&P 500 INDEX/SPXD130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			1,940,644		1,940,644	745,244				40,794		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			6,619,901		6,619,901	2,759,385				272,861		0001
Purchased Call/S&P 500 INDEX/SPXF138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	4545	317,494			357,172		357,172	148,804				15,039		0001
Purchased Call/S&P 500 INDEX/SPXF13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			10,100,958		10,100,958	4,270,262				481,729		0001
Purchased Call/S&P 500 INDEX/SPXF13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	4677	451,265			456,415		456,415	191,321				21,245		0001
Purchased Call/S&P 500 INDEX/SPXF13U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			6,971,435		6,971,435	2,828,277				261,763		0001
Purchased Call/S&P 500 INDEX/SPXG130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			11,325,858		11,325,858	4,375,121				348,746		0001
Purchased Call/S&P 500 INDEX/SPXH13K$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			13,373,521		13,373,521	4,910,566				342,813		0001
Purchased Call/S&P 500 INDEX/SPXI131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86		7,821,470		11,047,197		11,047,197	3,225,727				343,526		0001
Purchased Call/S&P 500 INDEX/SPXI13H$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52		1,498,173		2,157,383		2,157,383	659,210				67,939		0001
Purchased Call/S&P 500 INDEX/SPXI13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93		8,755,373		11,249,683		11,249,683	2,494,310				392,748		0001
Purchased Call/S&P 500 INDEX/SPXI13X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89		7,425,612		8,811,420		8,811,420	1,385,808				325,385		0001
Purchased Call/S&P 500 INDEX/SPXJ131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95		6,261,549		7,131,666		7,131,666	870,117				266,167		0001
Purchased Call/S&P 500 INDEX/SPXJ138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38		10,300,617		10,943,754		10,943,754	643,138				434,514		0001
Purchased Call/S&P 500 INDEX/SPXB05A$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62		5,811,320		6,284,466		6,284,466	473,146				256,932		0001
Purchased Call/S&P 500 INDEX/SPXJ13V$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78		9,704,432		11,480,095		11,480,095	1,775,663				422,375		0001
Purchased Call/S&P 500 INDEX/SPXJ13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5		10,263,812		11,930,008		11,930,008	1,666,196				420,203		0001
Purchased Call/S&P 500 INDEX/SPXJ13R$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16		6,655,723		8,155,416		8,155,416	1,499,693				272,555		0001
Purchased Call/S&P 500 INDEX/SPXB05E$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63		6,747,279		6,622,980		6,622,980	(124,300)				305,503		0001
Purchased Call/S&P 500 INDEX/SPX921E$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37		6,418,878		6,853,945		6,853,945	435,066				287,887		0001
Purchased Call/S&P 500 INDEX/SPXB057$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	4224		1,224,249		1,497,588		1,497,588	273,339				49,958		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			779,287		779,287	216,576				36,296		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			310,146		310,146	85,628				13,870		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			430,581		430,581	108,025				17,553		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			669,170		669,170	175,245				19,289		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			783,937		783,937	198,352				19,237		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100		1,178,510		1,361,104		1,361,104	182,594				47,431		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			981,428		981,428	285,320				28,625		0001
Purchased Call/S&P 500 INDEX/SRM0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			811,980		811,980	209,740				25,627		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			918,804		918,804	98,678				33,124		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			1,399,852		1,399,852	173,832				50,407		0001
Purchased Call/S&P 500 INDEX/SRM0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2019	11/07/2025	1	1,724,000	100	308,596			772,676		772,676	248,151				11,740		0001
Purchased Call/S&P 500 INDEX/SRM0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			1,502,886		1,502,886	394,808				15,259		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			681,920		681,920	187,098				11,832		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			602,214		602,214	145,092				14,569		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			1,199,511		1,199,511	298,987				32,477		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			1,163,819		1,163,819	234,735				37,479		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			820,046		820,046	156,502				26,151		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			1,839,899		1,839,899	81,737				71,076		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			1,335,183		1,335,183	143,140				46,820		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			1,005,106		1,005,106	166,332				33,249		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			335,642		335,642	100,700				11,437		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			409,783		409,783	121,163				16,793		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			386,299		386,299	108,858				17,677		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			416,868		416,868	127,435				17,419		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			442,176		442,176	126,463				21,187		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			357,437		357,437	104,585				16,442		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			376,065		376,065	110,287				16,983		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			405,180		405,180	106,174				20,144		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			691,276		691,276	194,995				35,335		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			558,721		558,721	148,707				26,652		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			604,559		604,559	158,145				31,696		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			532,736		532,736	142,552				32,368		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			545,071		545,071	132,593				28,801		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			374,776		374,776	95,244				19,460		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			643,133		643,133	166,540				25,403		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			445,109		445,109	113,949				15,224		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			547,254		547,254	140,014				23,918		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			394,979		394,979	107,268				17,579		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			472,795		472,795	126,061				14,958		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			704,043		704,043	181,079				23,291		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			753,797		753,797	190,859				24,820		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			992,054		992,054	242,798				28,302		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			1,142,765		1,142,765	278,621				26,585		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			644,813		644,813	160,617				19,203		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100		365,785		475,653		475,653	109,869				14,111		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100		431,734		555,145		555,145	123,411				17,471		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100		774,557		1,017,293		1,017,293	242,736				32,982		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100		527,754		706,432		706,432	178,678				22,494		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100		790,555		1,004,641		1,004,641	214,086				33,108		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100		983,638		1,177,796		1,177,796	194,158				41,566		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100		1,423,872		1,656,478		1,656,478	232,606				58,971		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100		435,645		449,310		449,310	13,665				17,965		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/08/2020	07/08/2026	1	1,253,033	100	255,619			645,323		645,323	175,921				9,947		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2020	07/22/2026	1	709,629	100	141,997			333,331		333,331	92,543				5,676		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/21/2020	08/21/2026	1	1,245,000	100	262,073			539,361		539,361	146,694				10,117		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2027	1	1,971,773	100	408,157			402,354		402,354	110,585				18,599		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/20/2021	08/20/2027	1	1,833,137	100	384,042			370,759		370,759	100,170				17,483		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/22/2021	11/22/2027	1	2,777,002	100	608,719			486,989		486,989	127,103				27,406		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/08/2021	12/08/2027	1	3,185,928	100	696,125			579,004		579,004	148,923				31,618		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	2,044,575	100	465,141			496,376		496,376	128,972				20,599		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	1,326,056	100	358,035			379,020		379,020	96,167				13,764		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	1,826,984	100	488,170			669,398		669,398	170,896				19,150		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	2,175,314	100	582,984			844,690		844,690	211,299				23,125		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	2,716,107	100	745,571			918,403		918,403	226,268				29,274		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	1,781,341	100	542,240			652,552		652,552	163,003				19,713		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	1,579,638	100	464,729			638,575		638,575	159,561				17,627		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			865,172		865,172	158,142				27,450		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			640,703		640,703	61,859				24,365		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			751,118		751,118	107,589				26,885		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			1,081,909		1,081,909	249,884				32,088		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			1,223,233		1,223,233	292,724				38,851		0001
Purchased Call/S&P 500 INDEX/SRM0401$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			633,469		633,469	(20,771)				27,580		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024	1	83,821	4124	7,747			13,702		13,702	5,956				137		0001
Purchased Call/S&P 500 INDEX/SPX8152$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	1	21,799	3991.05	1,469			2,713		2,713	1,243				42		0001
Purchased Call/S&P 500 INDEX/SPX8152$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024	1	188,222	3992.01	9,882			17,123		17,123	7,241				406		0001
Purchased Call/S&P 500 INDEX/SPX8154$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	1	182,484	4133.52	12,135			19,967		19,967	7,832				508		0001
Purchased Call/S&P 500 INDEX/SPX8154$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024	1	36,299	4138.12	3,031			5,523		5,523	2,492				108		0001
Purchased Call/S&P 500 INDEX/SPX8157$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2023	07/22/2024	1	308,293	4536.34	18,282			21,528		21,528	3,246				1,152		0001
Purchased Call/S&P 500 INDEX/SPX8158$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	60,245	4499.38	3,434			4,131		4,131	697				234		0001
Purchased Call/S&P 500 INDEX/SPX8158$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	405,757	4499.38	27,632			33,314		33,314	5,682				1,579		0001
Purchased Call/S&P 500 INDEX/SPX8158$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	1	64,858	4499.38	4,683			5,653		5,653	970				252		0001
Purchased Call/S&P 500 INDEX/SPX8158$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	34,048	4387.55	1,702			2,218		2,218	516				137		0001
Purchased Call/S&P 500 INDEX/SPX8158$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	289,530	4387.55	16,330			21,530		21,530	5,201				1,162		0001
Purchased Call/S&P 500 INDEX/SPX8158$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	257,806	4387.55	17,505			23,544		23,544	6,038				1,034		0001
Purchased Call/S&P 500 INDEX/SPX8158$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	649,577	4387.55	47,029			63,963		63,963	16,933				2,606		0001
Purchased Call/S&P 500 INDEX/SPX8158$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	1	105,404	4387.55	8,791			12,277		12,277	3,486				423		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8159SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	1	237,685	4320.06		18,943		28,923		28,923	9,980				1,011		0001
Purchased Call/S&P 500 INDEX/SPX821GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	35,423	3972.61		2,795		5,896		5,896	3,101				43		0001
Purchased Call/S&P 500 INDEX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	1	10,533	3972.61		916		2,054		2,054	1,137				13		0001
Purchased Call/S&P 500 INDEX/SPX821LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	42,356	3992.01		2,829		5,207		5,207	2,378				91		0001
Purchased Call/S&P 500 INDEX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	112,930	3992.01		8,673		16,900		16,900	8,227				244		0001
Purchased Call/S&P 500 INDEX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	213,847	3936.97		10,671		18,407		18,407	7,736				507		0001
Purchased Call/S&P 500 INDEX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	10,285	3936.97		678		1,249		1,249	571				24		0001
Purchased Call/S&P 500 INDEX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	54,161	3936.97		4,122		8,107		8,107	3,985				128		0001
Purchased Call/S&P 500 INDEX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024	1	73,914	4138.12		4,317		6,909		6,909	2,593				220		0001
Purchased Call/S&P 500 INDEX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	1,161,700	4381.89		60,757		80,732		80,732	19,975				3,999		0001
Purchased Call/S&P 500 INDEX/SPX821VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	226,155	4381.89		17,663		24,904		24,904	7,241				778		0001
Purchased Call/S&P 500 INDEX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	226,856	4536.34		15,404		18,254		18,254	2,850				848		0001
Purchased Call/S&P 500 INDEX/SPX9210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	1	113,430	4536.34		9,267		10,656		10,656	1,389				424		0001
Purchased Call/S&P 500 INDEX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	315,437	4105.02		19,841		33,979		33,979	14,138				821		0001
Purchased Call/S&P 500 INDEX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	246,860	4192.63		14,244		21,603		21,603	7,359				773		0001
Purchased Call/S&P 500 INDEX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	175,705	4192.63		11,966		18,911		18,911	6,945				550		0001
Purchased Call/S&P 500 INDEX/SPXA05USK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	173,150	4192.63		12,588		20,355		20,355	7,767				542		0001
Purchased Call/S&P 500 INDEX/SPXA05USL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	1	59,557	4192.63		4,902		8,434		8,434	3,532				186		0001
Purchased Call/S&P 500 INDEX/SPXA05WSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	409,516	4293.93		26,086		38,751		38,751	12,664				1,351		0001
Purchased Call/S&P 500 INDEX/SPXA05XS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	1	141,584	4293.93		11,029		17,462		17,462	6,432				467		0001
Purchased Call/S&P 500 INDEX/SPXA05XSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	1	160,612	4381.89		10,359		14,122		14,122	3,763				553		0001
Purchased Call/S&P 500 INDEX/SPXA05ZS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	623,097	4398.95		37,448		49,792		49,792	12,344				2,248		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	279,136	4398.95		20,237		27,869		27,869	7,631				1,007		0001
Purchased Call/S&P 500 INDEX/SPXA05ZSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	11,217	4398.95		924		1,300		1,300	376				40		0001
Purchased Call/S&P 500 INDEX/SPXC177SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	86,934	3895.08		5,503		11,112		11,112	5,609				64		0001
Purchased Call/S&P 500 INDEX/SPXC179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	133,793	4117.86		9,820		18,768		18,768	8,947				219		0001
Purchased Call/S&P 500 INDEX/SPXC179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	50,069	4117.86		3,865		7,526		7,526	3,661				82		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC179SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	51,485	4117.86		4,309		8,357		8,357	4,048				84		0001
Purchased Call/S&P 500 INDEX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	486,951	4293.93		23,666		33,633		33,633	9,967				1,607		0001
Purchased Call/S&P 500 INDEX/SPXC17I1$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	72,806	4457.49		3,393		4,207		4,207	815				301		0001
Purchased Call/S&P 500 INDEX/SPXC17I1$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	821,121	4457.49		42,288		52,839		52,839	10,551				3,398		0001
Purchased Call/S&P 500 INDEX/SPXC17I1$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	51,204	4457.49		2,862		3,600		3,600	738				212		0001
Purchased Call/S&P 500 INDEX/SPXC17I1$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	269,109	4457.49		17,896		23,003		23,003	5,107				1,114		0001
Purchased Call/S&P 500 INDEX/SPXF001$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024	1	88,284	3895.08		7,522		17,824		17,824	10,302				65		0001
Purchased Call/S&P 500 INDEX/SPXF003$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/23/2023	01/22/2024	1	12,649	3982		1,315		2,540		2,540	1,225				16		0001
Purchased Call/S&P 500 INDEX/SPXF00FS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2023	04/08/2024	1	228,174	4105.02		16,018		28,446		28,446	12,428				594		0001
Purchased Call/S&P 500 INDEX/SPXF00FS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/06/2023	04/08/2024	1	104,050	4105.02		8,324		15,619		15,619	7,295				271		0001
Purchased Call/S&P 500 INDEX/SPXF00GSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/21/2023	04/22/2024	1	25,593	4133.52		2,073		3,697		3,697	1,623				71		0001
Purchased Call/S&P 500 INDEX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/08/2023	05/08/2024	1	216,369	4138.12		15,557		26,404		26,404	10,847				643		0001
Purchased Call/S&P 500 INDEX/SPXG000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/08/2023	08/08/2024	1	108,145	4499.38		8,900		10,708		10,708	1,807				421		0001
Purchased Call/S&P 500 INDEX/SPXG006SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	1	147,308	4457.49		10,577		13,840		13,840	3,263				610		0001
Purchased Call/S&P 500 INDEX/SPXG006SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	1	38,423	4457.49		3,047		4,070		4,070	1,023				159		0001
Purchased Call/S&P 500 INDEX/SPXI131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	1	54,766	4117.86		3,100		5,465		5,465	2,365				90		0001
Purchased Call/S&P 500 INDEX/SPXB05C$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2023	12/06/2024	1	684,443	4604.37		37,371		42,709		42,709	5,339				3,308		0001
Purchased Call/S&P 500 INDEX/SPXB05B$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2023	11/22/2024	1	50,038	4556.62		4,058		5,326		5,326	1,267				237		0001
Purchased Call/S&P 500 INDEX/SPXB05A$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2023	11/22/2024	1	114,766	4556.62		6,897		8,221		8,221	1,324				543		0001
Purchased Call/S&P 500 INDEX/SPXC17L$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	11,402	4224.16		691		987		987	296				51		0001
Purchased Call/S&P 500 INDEX/SPXG00US1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2023	12/20/2024	1	250,106	4754.63		12,430		12,569		12,569	139				1,233		0001
Purchased Call/S&P 500 INDEX/SPXG00DSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2023	10/08/2024	1	280,480	4308.5		20,643		30,380		30,380	9,737				1,233		0001
Purchased Call/S&P 500 INDEX/SPXG00DSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2023	10/08/2024	1	57,957	4308.5		4,938		7,757		7,757	2,819				255		0001
Purchased Call/S&P 500 INDEX/SPXG00KSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2023	11/08/2024	1	203,852	4382.78		14,698		20,992		20,992	6,295				944		0001
Purchased Call/S&P 500 INDEX/SPXG00KSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2023	11/08/2024	1	49,430	4382.78		4,058		6,291		6,291	2,233				229		0001
Purchased Call/S&P 500 INDEX/SPX815B$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/08/2023	12/06/2024	1	53,272	4604.37		3,836		4,609		4,609	773				257		0001
Purchased Call/S&P 500 INDEX/SPXB05C$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2023	12/06/2024	1	92,679	4604.37		5,737		6,671		6,671	934				448		0001
Purchased Call/S&P 500 INDEX/SPXG00USJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2023	12/20/2024	1	221,405	4754.63		11,889		12,030		12,030	141				1,092		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8159SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/08/2024	1	550,052	4308.5		33,003		46,275		46,275	13,272				2,417		0001
Purchased Call/S&P 500 INDEX/SPX815CS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2023	12/20/2024	1	89,576	4754.63		5,455		5,510		5,510	54				442		0001
Purchased Call/S&P 500 INDEX/SPXC17MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	1	153,640	4382.78		9,065		12,066		12,066	3,001				711		0001
Purchased Call/S&P 500 INDEX/SPXC17MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	1	93,022	4382.78		4,698		6,124		6,124	1,426				431		0001
Purchased Call/S&P 500 INDEX/SPX8159SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2023	10/08/2024	1	26,451	4308.5		1,286		1,754		1,754	468				116		0001
Purchased Call/S&P 500 INDEX/SPXC17LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	60,301	4224.16		4,523		6,805		6,805	2,282				272		0001
Purchased Call/S&P 500 INDEX/SPXC17LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	115,243	4224.16		5,877		8,208		8,208	2,331				519		0001
Purchased Call/S&P 500 INDEX/SPX715IISP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/06/2024	1	100,000	4006.18	14,600			22,920		22,920	11,435				414		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	1	66,940	3901.36	9,680			16,322		16,322	8,345				209		0001
Purchased Call/S&P 500 INDEX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	59,675	4381.89		6,970		8,856		8,856	1,886				362		0001
Purchased Call/S&P 500 INDEX/SPX821AS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024	1	433,706	4003.58	70,304			104,719		104,719	50,718				2,053		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	44,313	4536.34		6,058		6,676		6,676	618				277		0001
Purchased Call/S&P 500 INDEX/SPXA052SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	1	600,182	4123.34	86,966			106,993		106,993	57,332				1,784		0001
Purchased Call/S&P 500 INDEX/SPXA053SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	1	86,292	4115.77	10,648			15,865		15,865	8,717				285		0001
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	71,171	4192.63		8,384		12,465		12,465	4,081				420		0001
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	27,635	4387.55		2,788		3,379		3,379	591				177		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	318,093	4457.49		29,137		33,757		33,757	4,620				2,068		0001
Purchased Call/S&P 500 INDEX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024	1	154,280	3961.63	22,479			36,215		36,215	18,293				577		0001
Purchased Call/S&P 500 INDEX/SPXC171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024	1	24,613	3828.11	4,128			7,149		7,149	3,391				114		0001
Purchased Call/S&P 500 INDEX/SPXD006SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2022	02/22/2024	1	31,206	4304.76	3,988			3,642		3,642	2,093				59		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	18,004	4115.77	2,544			3,322		3,322	1,748				59		0001
Purchased Call/S&P 500 INDEX/SPXH13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	1	14,985	3822.39	2,389			4,448		4,448	2,064				74		0001
Purchased Call/S&P 500 INDEX/SPXI134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	20,331	3991.05		2,285		3,682		3,682	1,397				109		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	129,672	4224.16		12,941		16,927		16,927	3,986				873		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			539,651		539,651	209,930				18,548		0001
Purchased Call/S&P 500 INDEX/SPX6211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			243,101		243,101	91,119				4,391		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	3397	56,715			150,648		150,648	55,654				2,447		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX7159\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			183,064		183,064	69,725				4,322		0001
Purchased Call/S&P 500 INDEX/SPX715A\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			89,539		89,539	35,187				2,625		0001
Purchased Call/S&P 500 INDEX/SPX715B\$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			117,343		117,343	46,272				3,548		0001
Purchased Call/S&P 500 INDEX/SPX721R\$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	.3901	40,659			64,566		64,566	23,982				1,712		0001
Purchased Call/S&P 500 INDEX/SPX9055\$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			134,583		134,583	51,418				2,856		0001
Purchased Call/S&P 500 INDEX/SPX9057\$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			142,631		142,631	55,131				3,399		0001
Purchased Call/S&P 500 INDEX/SPX9057\$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			373,413		373,413	145,370				9,454		0001
Purchased Call/S&P 500 INDEX/SPX9057\$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			88,300		88,300	34,123				2,177		0001
Purchased Call/S&P 500 INDEX/SPX9059\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			242,796		242,796	94,233				6,319		0001
Purchased Call/S&P 500 INDEX/SPX905C\$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			75,517		75,517	30,227				2,475		0001
Purchased Call/S&P 500 INDEX/SPX905D\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			171,849		171,849	67,926				5,315		0001
Purchased Call/S&P 500 INDEX/SPX905E\$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			593,756		593,756	236,428				19,457		0001
Purchased Call/S&P 500 INDEX/SPX905F\$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			446,554		446,554	177,867				14,871		0001
Purchased Call/S&P 500 INDEX/SPX905H\$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			444,733		444,733	178,405				15,699		0001
Purchased Call/S&P 500 INDEX/SPX9051\$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			298,691		298,691	120,225				10,934		0001
Purchased Call/S&P 500 INDEX/SPX905J\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			156,283		156,283	63,286				6,040		0001
Purchased Call/S&P 500 INDEX/SPX905K\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			368,290		368,290	149,006				14,299		0001
Purchased Call/S&P 500 INDEX/SPX905K\$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	.4442	54,031			66,379		66,379	26,857				2,578		0001
Purchased Call/S&P 500 INDEX/SPX905M\$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			139,329		139,329	55,769				5,223		0001
Purchased Call/S&P 500 INDEX/SPX905N\$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			182,757		182,757	72,929				6,819		0001
Purchased Call/S&P 500 INDEX/SPX9050\$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			239,216		239,216	97,026				10,051		0001
Purchased Call/S&P 500 INDEX/SPX905P\$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			96,182		96,182	39,641				4,577		0001
Purchased Call/S&P 500 INDEX/SPX9050\$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			109,076		109,076	44,763				5,111		0001
Purchased Call/S&P 500 INDEX/SPX905R\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			343,170		343,170	140,897				16,297		0001
Purchased Call/S&P 500 INDEX/SPX905U\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			116,862		116,862	47,671				5,425		0001
Purchased Call/S&P 500 INDEX/SPX905V\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			145,030		145,030	57,095				5,438		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX905IW7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			7,786		7,786	3,106				320		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			103,493		103,493	40,158				3,629		0001
Purchased Call/S&P 500 INDEX/SPX905Y9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			1,118,788		1,118,788	426,799				35,642		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			375,568		375,568	148,991				15,323		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			685,497		685,497	270,605				27,447		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			280,828		280,828	105,931				8,669		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			312,991		312,991	114,734				8,312		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			1,017,916		1,017,916	365,910				24,643		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			176,719		176,719	64,524				4,704		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			1,020,659		1,020,659	375,056				28,346		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			656,134		656,134	245,876				20,580		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			202,731		202,731	75,906				6,356		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	4138	42,322			56,771		56,771	21,256				1,780		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			366,816		366,816	134,952				10,537		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			510,143		510,143	181,993				12,448		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	3758	21,865			37,961		37,961	13,543				926		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			693,402		693,402	243,536				15,675		0001
Purchased Call/S&P 500 INDEX/SPXA05ASA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	3640	309,593			535,630		535,630	188,132				12,110		0001
Purchased Call/S&P 500 INDEX/SPXA05AS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			778,443		778,443	276,875				18,967		0001
Purchased Call/S&P 500 INDEX/SPXA05ASY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	3753	31,364			45,861		45,861	16,312				1,118		0001
Purchased Call/S&P 500 INDEX/SPXA05CSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			1,059,221		1,059,221	386,939				30,488		0001
Purchased Call/S&P 500 INDEX/SPXA05DSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			281,224		281,224	102,177				7,898		0001
Purchased Call/S&P 500 INDEX/SPXA05FS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			317,528		317,528	113,454				8,141		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			172,741		172,741	63,665				4,650		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	3895	55,938			87,290		87,290	31,351				2,349		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			680,981		680,981	243,750				19,281		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05I1W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05		294,146		434,207		434,207	140,061				12,459		0001
Purchased Call/S&P 500 INDEX/SPXA05K5O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01		184,065		272,827		272,827	88,762				7,840		0001
Purchased Call/S&P 500 INDEX/SPXA05M5E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97		90,851		145,739		145,739	54,888				4,046		0001
Purchased Call/S&P 500 INDEX/SPXA05O5M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02		166,766		247,531		247,531	80,765				7,649		0001
Purchased Call/S&P 500 INDEX/SPXA05R51	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	4134		228,175		327,438		327,438	99,264				10,306		0001
Purchased Call/S&P 500 INDEX/SPXA05S5P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12		83,020		121,572		121,572	38,552				3,837		0001
Purchased Call/S&P 500 INDEX/SPXA05U5P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63		238,688		330,683		330,683	91,995				10,819		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34		106,742		114,021		114,021	7,279				4,632		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55		217,657		242,880		242,880	25,223				8,976		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49		525,414		579,734		579,734	54,319				22,373		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06		230,967		274,432		274,432	43,466				9,719		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			78,501		78,501	29,056				1,093		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			712,775		712,775	263,658				10,438		0001
Purchased Call/S&P 500 INDEX/SPXB1419R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			62,045		62,045	23,186				967		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			254,342		254,342	92,277				3,420		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			238,457		238,457	87,813				3,682		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			453,069		453,069	170,459				7,827		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			26,457		26,457	10,014				479		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			790,908		790,908	300,875				14,919		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			126,103		126,103	49,549				2,954		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			441,204		441,204	184,317				20,954		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			340,994		340,994	128,080				5,535		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			350,743		350,743	129,890				5,459		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			207,616		207,616	77,882				3,557		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			636,753		636,753	244,525				13,385		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			279,980		279,980	116,705				11,540		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			208,916		208,916	88,321				9,964		0001
Purchased Call/S&P 500 INDEX/SPXF13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			253,764		253,764	102,951				9,528		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			830,693		830,693	320,892				25,579		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			290,785		290,785	106,772				7,454		0001
Purchased Call/S&P 500 INDEX/SPXI131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			328,859		328,859	96,025				10,226		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			48,164		48,164	14,717				1,517		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			533,341		533,341	118,254				18,620		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			454,545		454,545	71,488				16,785		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			293,882		293,882	35,856				10,968		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			427,603		427,603	25,129				16,978		0001
Purchased Call/S&P 500 INDEX/SPXB05A$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			288,686		288,686	21,735				11,803		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			276,849		276,849	42,821				10,186		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			498,961		498,961	69,687				17,575		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			690,175		690,175	126,916				23,066		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			1,161,894		1,161,894	(21,806)				53,596		0001
Purchased Call/S&P 500 INDEX/SPX921ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			330,188		330,188	20,959				13,869		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			212,400		212,400	59,029				9,893		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			39,123		39,123	10,802				1,750		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			138,733		138,733	34,805				5,656		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			7,859		7,859	2,058				227		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			181,827		181,827	46,006				4,462		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			67,973		67,973	9,119				2,369		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			5,885		5,885	1,711				172		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			41,948		41,948	4,505				1,512		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			230,804		230,804	28,661				8,311		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			13,072		13,072	3,587				227		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			170,005		170,005	40,959				4,113		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			88,238		88,238	21,994				2,389		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			115,288		115,288	23,253				3,713		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			95,143		95,143	4,227				3,675		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100		47,904		53,656		53,656	5,752				1,882		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100		152,968		183,302		183,302	30,334				6,064		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			203,642		203,642	61,097				6,939		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			109,022		109,022	32,235				4,468		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			21,914		21,914	6,175				1,003		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			33,621		33,621	10,278				1,405		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			219,587		219,587	62,803				10,521		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			32,515		32,515	9,514				1,496		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			174,642		174,642	51,217				7,887		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			22,457		22,457	5,885				1,116		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			168,040		168,040	47,401				8,590		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			29,864		29,864	7,949				1,425		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			13,163		13,163	3,443				690		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			130,041		130,041	31,634				6,871		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			12,223		12,223	3,106				635		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			82,348		82,348	21,324				3,253		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			36,595		36,595	9,368				1,252		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			85,483		85,483	21,871				3,736		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			39,473		39,473	10,525				1,249		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			62,927		62,927	16,185				2,082		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			93,759		93,759	23,739				3,087		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			82,820		82,820	20,270				2,363		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			168,741		168,741	41,141				3,926		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			110,288		110,288	27,472				3,284		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100		9,089		11,819		11,819	2,730				351		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100		9,889		12,715		12,715	2,827				400		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100		175,980		231,130		231,130	55,150				7,493		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100		50,813		68,016		68,016	17,203				2,166		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100		35,244		44,789		44,789	9,544				1,476		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100		37,563		44,977		44,977	7,414				1,587		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100		185,535		215,844		215,844	30,309				7,684		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100		35,925		37,052		37,052	1,127				1,481		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026	1	410,967	100	83,837			211,652		211,652	57,698				3,262		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	962,371	100	192,571			452,051		452,051	125,504				7,697		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	598,227	100	123,833			122,073		122,073	33,551				5,643		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,275,863	100	267,293			258,048		258,048	69,718				12,168		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	80,998	100	17,755			14,204		14,204	3,707				799		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	240,072	100	52,456			43,630		43,630	11,222				2,383		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	59,425	100	13,519			14,427		14,427	3,749				599		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	944,944	100	255,135			270,089		270,089	68,528				9,808		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	115,016	100	30,732			42,141		42,141	10,759				1,206		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	257,686	100	69,060			100,061		100,061	25,030				2,739		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	537,893	100	147,652			181,879		181,879	44,810				5,797		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	609,659	100	185,580			223,334		223,334	55,787				6,747		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	147,362	100	43,354			59,572		59,572	14,885				1,644		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100		39,175		47,937		47,937	8,762				1,521		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100		93,375		103,354		103,354	9,979				3,930		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100		10,903		12,725		12,725	1,823				455		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100		207,995		270,463		270,463	62,468				8,022		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100		49,932		65,640		65,640	15,708				2,085		0001
Purchased Call/AI Powered US Equity Index/AIP100E$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	01/02/2024	5	6,868,216	2347.81	51,685	115,559		464		91,003		(166,184)			2,542		0001
Purchased Call/AI Powered US Equity Index/AIP100E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/03/2024	5	6,891,618	2341.15		172,230		954		111,232		(170,810)			3,124		0001
Purchased Call/AI Powered US Equity Index/AIP100E$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2023	01/04/2024	4	3,639,739	2347.72		89,701		744		48,885		(88,716)			1,905		0001
Purchased Call/AI Powered US Equity Index/AIP100E$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/05/2024	5	5,204,404	2344.2		132,918		1,477		78,059		(131,088)			3,046		0001
Purchased Call/AI Powered US Equity Index/AIP100F$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2024	4	4,449,168	2355.34		113,421		2,203		49,494		(110,919)			3,293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2023	01/05/2024	3	4,284,227	2355.34		104,082		1,158		45,542			(102,647)		2,507		0001
Purchased Call/AI Powered US Equity Index/AIP100FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/09/2024	6	5,934,831	2354.24		153,661		3,426		68,349			(149,834)		4,660		0001
Purchased Call/AI Powered US Equity Index/AIP100FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/10/2024	5	6,178,299	2360.33		153,827		3,843		60,087			(149,597)		5,113		0001
Purchased Call/AI Powered US Equity Index/AIP100FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/11/2024	6	6,503,703	2363.5		161,391		4,490		58,702			(156,497)		5,645		0001
Purchased Call/AI Powered US Equity Index/AIP100FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/12/2024	6	5,946,712	2366.2		146,273		4,495		50,723			(141,420)		5,391		0001
Purchased Call/AI Powered US Equity Index/AIP100FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/16/2024	4	4,771,333	2369.94		108,505		4,507		37,286			(103,736)		4,995		0001
Purchased Call/AI Powered US Equity Index/AIP100FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/12/2024	3	8,033,270	2369.94		192,275		5,900		60,458			(185,916)		7,283		0001
Purchased Call/AI Powered US Equity Index/AIP100FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/17/2024	7	5,508,750	2368.15		127,278		5,644		47,070			(121,323)		5,944		0001
Purchased Call/AI Powered US Equity Index/AIP100FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/18/2024	6	7,195,970	2360.22		174,670		8,248		79,150			(166,009)		7,990		0001
Purchased Call/AI Powered US Equity Index/AIP100FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/19/2024	5	5,580,906	2352.44		143,029		7,155		76,025			(135,545)		6,367		0001
Purchased Call/AI Powered US Equity Index/AIP100FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/22/2024	5	3,090,519	2362.27		79,044		4,614		33,551			(74,241)		3,794		0001
Purchased Call/AI Powered US Equity Index/AIP100FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/19/2024	3	3,992,380	2362.27		98,624		4,936		42,440			(93,463)		4,554		0001
Purchased Call/AI Powered US Equity Index/AIP100FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2023	01/23/2024	6	6,641,289	2368.74		163,252		9,959		62,069			(152,908)		8,336		0001
Purchased Call/AI Powered US Equity Index/AIP100FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	01/24/2024	5	5,756,838	2367.95		143,661		9,149		56,217			(134,184)		7,381		0001
Purchased Call/AI Powered US Equity Index/AIP100FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/25/2024	7	6,317,472	2368.63		155,625		10,360		61,902			(144,911)		8,267		0001
Purchased Call/AI Powered US Equity Index/AIP100GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/26/2024	5	5,821,248	2376.23		138,556		9,626		47,818			(128,636)		7,768		0001
Purchased Call/AI Powered US Equity Index/AIP100GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	01/29/2024	4	4,780,276	2375.72		113,400		8,797		40,809			(104,345)		6,737		0001
Purchased Call/AI Powered US Equity Index/AIP100GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/26/2024	4	6,777,304	2375.72		161,451		11,226		56,965			(149,885)		9,044		0001
Purchased Call/AI Powered US Equity Index/AIP100GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	01/30/2024	5	5,902,648	2365.37		153,298		12,298		66,302			(140,653)		8,461		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2023	01/31/2024	4	6,546,626	2372.4		167,066		13,873		63,422			(152,839)		9,539		0001
Purchased Call/AI Powered US Equity Index/AIP100GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	02/01/2024	4	6,505,335	2378.71		160,474		13,785		55,080			(146,366)		9,631		0001
Purchased Call/AI Powered US Equity Index/AIP100GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	02/02/2024	6	6,860,930	2385.25		160,499		14,278		50,383			(145,906)		10,315		0001
Purchased Call/AI Powered US Equity Index/AIP100GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/05/2024	7	3,324,869	2377.72		80,978		7,867		30,084			(72,944)		5,221		0001
Purchased Call/AI Powered US Equity Index/AIP100GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/02/2024	4	4,921,184	2377.72		119,327		10,626		43,618			(108,472)		7,399		0001
Purchased Call/AI Powered US Equity Index/AIP100GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/06/2024	8	8,221,090	2372.62		203,659		20,367		85,183			(182,880)		13,087		0001
Purchased Call/AI Powered US Equity Index/AIP100GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/07/2024	7	7,243,054	2383.04		164,599		16,899		60,149			(147,375)		11,685		0001
Purchased Call/AI Powered US Equity Index/AIP100GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/08/2024	6	7,084,276	2377.3		165,046		17,384		68,377			(147,335)		11,578		0001
Purchased Call/AI Powered US Equity Index/AIP100GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/09/2024	5	5,324,477	2371.75		130,106		14,097		58,896			(115,777)		8,813		0001
Purchased Call/AI Powered US Equity Index/AIP100GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/12/2024	6	4,826,155	2362.76		130,958		15,341		64,852			(115,356)		8,282		0001
Purchased Call/AI Powered US Equity Index/AIP100GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/09/2024	5	6,385,211	2362.76		161,134		17,491		84,781			(143,362)		10,569		0001
Purchased Call/AI Powered US Equity Index/AIP100GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/13/2024	7	8,976,364	2370.7		227,956		27,150		104,405			(200,353)		15,583		0001
Purchased Call/AI Powered US Equity Index/AIP100HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2023	02/14/2024	6	5,360,816	2379.5		123,174		15,038		52,739			(107,934)		9,412		0001
Purchased Call/AI Powered US Equity Index/AIP100HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/15/2024	4	7,483,515	2385.88		169,572		21,112		65,178			(148,161)		13,283		0001
Purchased Call/AI Powered US Equity Index/AIP100HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/16/2024	3	3,859,464	2369.62		84,006		10,761		47,588			(73,131)		6,925		0001
Purchased Call/AI Powered US Equity Index/AIP100HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/20/2024	5	6,602,572	2363.02		137,917		19,064		93,123			(118,619)		12,340		0001
Purchased Call/AI Powered US Equity Index/AIP100HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/16/2024	3	12,255,378	2363.02		277,816		35,630		171,026			(241,819)		21,989		0001
Purchased Call/AI Powered US Equity Index/AIP100HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/21/2024	5	5,229,328	2340.81		130,425		18,444		107,562			(111,767)		9,869		0001
Purchased Call/AI Powered US Equity Index/AIP100HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2024	5	6,295,824	2342.03		154,181		22,230		129,652			(131,705)		11,995		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	6	4,983,576	2348.96		119,019		17,518		97,641			(101,339)		9,584		0001
Purchased Call/AI Powered US Equity Index/AIP100HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2023	02/26/2024	5	2,878,917	2339.75		71,890		11,148		61,145			(60,628)		5,688		0001
Purchased Call/AI Powered US Equity Index/AIP100HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/23/2024	4	8,287,619	2339.75		203,235		29,989		178,632			(172,956)		15,939		0001
Purchased Call/AI Powered US Equity Index/AIP100HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	02/27/2024	5	5,349,811	2345.09		128,968		20,364		105,516			(108,386)		10,663		0001
Purchased Call/AI Powered US Equity Index/AIP100HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2024	3	1,701,492	2345.95		40,891		6,550		33,327			(34,268)		3,420		0001
Purchased Call/AI Powered US Equity Index/AIP100HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	02/29/2024	4	3,123,563	2345.95		76,494		12,444		61,498			(63,927)		6,332		0001
Purchased Call/AI Powered US Equity Index/AIP100HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	03/01/2024	7	7,439,964	2343.77		185,182		30,695		152,149			(154,215)		15,208		0001
Purchased Call/AI Powered US Equity Index/AIP100HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/01/2024	6	6,435,350	2347.56		158,141		26,481		124,433			(131,482)		13,154		0001
Purchased Call/AI Powered US Equity Index/AIP100HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	1	2,400,815	2358.69		58,340		10,125		39,368			(48,166)		5,027		0001
Purchased Call/AI Powered US Equity Index/AIP100HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/05/2024	2	3,285,716	2358.69		73,364		12,952		54,283			(60,300)		6,933		0001
Purchased Call/AI Powered US Equity Index/AIP1001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	6	6,588,496	2358.69		143,401		24,054		107,196			(119,173)		13,467		0001
Purchased Call/AI Powered US Equity Index/AIP1001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/06/2024	5	9,014,241	2353.4		204,438		36,640		162,712			(167,456)		19,166		0001
Purchased Call/AI Powered US Equity Index/AIP1001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/07/2024	4	6,367,232	2345.82		148,562		27,013		129,135			(121,317)		13,640		0001
Purchased Call/AI Powered US Equity Index/AIP1001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2024	4	6,745,866	2347.1		150,352		27,769		135,074			(122,371)		14,558		0001
Purchased Call/AI Powered US Equity Index/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/08/2024	4	9,100,841	2330.27		200,659		37,313		229,050			(163,202)		19,641		0001
Purchased Call/AI Powered US Equity Index/AIP1001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/11/2024	1	2,175,430	2313.41		52,863		10,194		67,480			(42,636)		4,797		0001
Purchased Call/AI Powered US Equity Index/AIP1001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/12/2024	5	4,963,604	2313.41		122,262		23,970		154,346			(98,141)		11,023		0001
Purchased Call/AI Powered US Equity Index/AIP1001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/08/2024	5	4,880,283	2313.41		117,439		21,904		150,999			(95,410)		10,532		0001
Purchased Call/AI Powered US Equity Index/AIP1001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/13/2024	4	6,847,796	2308.88		173,621		34,486		224,633			(138,862)		15,312		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2024	5	9,132,778	2319.68		220,684		44,468		265,231			(175,947)		20,561		0001
Purchased Call/AI Powered US Equity Index/AIP100I$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/15/2024	7	8,049,685	2309.97		202,319		41,380		261,881			(160,702)		18,245		0001
Purchased Call/AI Powered US Equity Index/AIP100I$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/15/2024	6	6,418,047	2320.63		152,426		31,343		184,851			(120,945)		14,546		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/15/2024	3	3,518,676	2310.93		87,525		18,012		113,259			(69,436)		7,975		0001
Purchased Call/AI Powered US Equity Index/AIP100I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2024	3	6,013,429	2310.93		161,282		34,712		194,463			(126,363)		13,988		0001
Purchased Call/AI Powered US Equity Index/AIP100I$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2024	1	3,093,514	2310.93		75,791		16,077		99,809			(59,683)		7,150		0001
Purchased Call/AI Powered US Equity Index/AIP100I$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/20/2024	6	8,171,790	2317.31		207,428		45,272		246,652			(161,859)		19,129		0001
Purchased Call/AI Powered US Equity Index/AIP100I$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/21/2024	4	8,399,574	2327.46		189,111		41,805		225,708			(147,124)		19,784		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/22/2024	4	7,253,737	2313.61		178,765		40,000		229,192			(138,599)		17,191		0001
Purchased Call/AI Powered US Equity Index/AIP100JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/22/2024	4	10,287,266	2313.74		256,509		57,705		324,575			(198,673)		24,380		0001
Purchased Call/AI Powered US Equity Index/AIP100JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/25/2024	2	4,664,468	2316.22		115,102		26,700		143,543			(88,313)		11,255		0001
Purchased Call/AI Powered US Equity Index/AIP100JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2023	03/26/2024	3	6,207,878	2316.22		153,956		36,101		191,520			(117,682)		15,067		0001
Purchased Call/AI Powered US Equity Index/AIP100JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/22/2024	3	5,564,676	2316.22		137,517		30,989		170,803			(106,399)		13,188		0001
Purchased Call/AI Powered US Equity Index/AIP100JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/27/2024	5	4,195,387	2319.04		105,557		25,065		125,622			(80,355)		10,241		0001
Purchased Call/AI Powered US Equity Index/AIP100JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/28/2024	3	7,034,430	2318.14		180,357		43,294		213,308			(136,891)		17,270		0001
Purchased Call/AI Powered US Equity Index/AIP100JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/28/2024	3	6,762,758	2327.93		171,312		41,225		183,468			(129,921)		16,603		0001
Purchased Call/AI Powered US Equity Index/AIP100JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2024	3	6,978,030	2331.23		177,717		43,051		182,093			(134,576)		17,132		0001
Purchased Call/AI Powered US Equity Index/AIP100JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/02/2024	4	5,349,492	2341.68		125,666		31,944		123,899			(93,608)		13,501		0001
Purchased Call/AI Powered US Equity Index/AIP100JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2024	1	1,775,157	2341.68		43,491		10,903		40,947			(32,589)		4,456		0001

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Purchased Call/AI Powered US Equity Index/AIP100JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2023	03/28/2024	2	4,201,546	2341.68		102,417		24,830		96,503			(77,558)		10,315		0001
Purchased Call/AI Powered US Equity Index/AIP100JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/03/2024	7	8,570,217	2341.54		201,312		51,777		199,640			(149,316)		21,746		0001
Purchased Call/AI Powered US Equity Index/AIP100JSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2023	04/04/2024	4	6,707,762	2335.44		165,923		43,087		168,713			(122,644)		17,110		0001
Purchased Call/AI Powered US Equity Index/AIP100JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2023	04/05/2024	3	6,980,676	2331.46		178,709		46,836		184,581			(131,689)		17,900		0001
Purchased Call/AI Powered US Equity Index/AIP100JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2024	1	2,238,113	2332.92		57,072		15,366		58,382			(41,718)		5,828		0001
Purchased Call/AI Powered US Equity Index/AIP100JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2023	04/09/2024	4	4,496,316	2332.92		116,496		31,772		117,672			(84,650)		11,767		0001
Purchased Call/AI Powered US Equity Index/AIP100JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/05/2024	3	10,439,358	2332.92		267,451		70,570		271,395			(196,736)		26,769		0001
Purchased Call/AI Powered US Equity Index/AIP100JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/10/2024	5	5,874,102	2336.3		147,953		40,807		148,316			(106,983)		15,450		0001
Purchased Call/AI Powered US Equity Index/AIP100KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/11/2024	5	7,201,014	2337.41		179,199		49,940		179,956			(129,119)		19,033		0001
Purchased Call/AI Powered US Equity Index/AIP100KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/12/2024	3	7,614,659	2331.53		196,644		55,345		204,234			(141,204)		20,225		0001
Purchased Call/AI Powered US Equity Index/AIP100KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/12/2024	5	7,031,316	2337.92		175,453		49,679		175,280			(125,783)		18,676		0001
Purchased Call/AI Powered US Equity Index/AIP100KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2023	04/15/2024	2	2,384,324	2334.79		60,553		17,517		61,829			(43,059)		6,425		0001
Purchased Call/AI Powered US Equity Index/AIP100KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/12/2024	3	3,616,850	2334.79		91,305		25,896		93,480			(65,402)		9,607		0001
Purchased Call/AI Powered US Equity Index/AIP100KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/16/2024	6	4,339,679	2334.79		107,424		31,536		112,898			(75,884)		11,748		0001
Purchased Call/AI Powered US Equity Index/AIP100KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2023	04/17/2024	7	7,541,574	2334.93		185,898		55,044		196,511			(130,735)		20,511		0001
Purchased Call/AI Powered US Equity Index/AIP100KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/18/2024	4	4,571,805	2335.33		109,339		32,652		118,872			(76,620)		12,492		0001
Purchased Call/AI Powered US Equity Index/AIP100KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2023	04/19/2024	4	6,484,920	2333.55		161,597		48,552		172,539			(112,923)		17,800		0001
Purchased Call/AI Powered US Equity Index/AIP100KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/19/2024	4	6,961,639	2327.91		175,774		53,174		197,036			(122,645)		19,109		0001
Purchased Call/AI Powered US Equity Index/AIP100KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/23/2024	6	5,873,904	2328.56		133,059		41,513		166,006			(91,445)		16,414		0001

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Purchased Call/AI Powered US Equity Index/AIP100K$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2024	1	3,208,113	2328.56		81,486		25,142		90,418			(56,396)		8,925		0001
Purchased Call/AI Powered US Equity Index/AIP100K$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/19/2024	3	6,638,076	2328.56		165,826		50,263		186,560			(115,565)		18,221		0001
Purchased Call/AI Powered US Equity Index/AIP100K$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/24/2024	6	8,663,470	2327.34		198,660		62,525		248,728			(135,996)		24,314		0001
Purchased Call/AI Powered US Equity Index/AIP100K$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	04/25/2024	5	7,342,385	2311.48		186,866		59,315		248,344			(127,488)		20,696		0001
Purchased Call/AI Powered US Equity Index/AIP100K$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/26/2024	4	7,891,415	2306		206,821		66,170		282,014			(140,578)		22,339		0001
Purchased Call/AI Powered US Equity Index/AIP100K$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/26/2024	3	5,527,152	2314.21		141,895		45,662		182,329			(96,319)		15,647		0001
Purchased Call/AI Powered US Equity Index/AIP100LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/30/2024	3	4,416,367	2318.73		106,031		35,091		139,847			(70,909)		12,714		0001
Purchased Call/AI Powered US Equity Index/AIP100LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2024	1	3,433,387	2318.73		87,208		28,589		108,481			(58,693)		9,843		0001
Purchased Call/AI Powered US Equity Index/AIP100LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2023	04/26/2024	2	5,157,448	2318.73		130,334		42,033		162,586			(88,331)		14,600		0001
Purchased Call/AI Powered US Equity Index/AIP100LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/01/2024	5	7,416,023	2318.96		171,758		57,341		234,804			(114,282)		21,438		0001
Purchased Call/AI Powered US Equity Index/AIP100LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/02/2024	5	9,534,974	2309.04		235,819		79,332		333,097			(156,312)		27,675		0001
Purchased Call/AI Powered US Equity Index/AIP100LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/03/2024	4	5,739,838	2302.7		145,401		49,361		213,200			(96,016)		16,728		0001
Purchased Call/AI Powered US Equity Index/AIP100LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/03/2024	4	4,376,434	2296.95		117,114		40,024		171,329			(77,162)		12,754		0001
Purchased Call/AI Powered US Equity Index/AIP100LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2024	1	2,590,584	2311.53		65,801		22,840		88,696			(43,031)		7,641		0001
Purchased Call/AI Powered US Equity Index/AIP100LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/03/2024	5	4,769,278	2311.53		119,979		41,453		162,977			(78,607)		13,899		0001
Purchased Call/AI Powered US Equity Index/AIP100LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2023	05/07/2024	4	3,696,456	2311.53		92,491		32,413		126,795			(60,061)		10,945		0001
Purchased Call/AI Powered US Equity Index/AIP100LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/08/2024	5	7,927,796	2311.41		200,180		70,608		272,752			(129,426)		23,565		0001
Purchased Call/AI Powered US Equity Index/AIP100LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/09/2024	5	6,242,965	2309.24		159,370		56,731		219,461			(102,604)		18,629		0001
Purchased Call/AI Powered US Equity Index/AIP100LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2023	05/10/2024	5	8,705,644	2312.05		220,519		78,976		298,556			(141,480)		26,077		0001

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Purchased Call/AI Powered US Equity Index/AIP100LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/10/2024	3	5,046,917	2310.76		128,802		46,467		175,206			(82,434)		15,118		0001
Purchased Call/AI Powered US Equity Index/AIP100LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/13/2024	2	3,632,954	2310.48		92,485		33,898		126,683			(58,705)		11,006		0001
Purchased Call/AI Powered US Equity Index/AIP100LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/14/2024	3	5,260,201	2310.48		131,438		48,599		183,750			(82,839)		15,995		0001
Purchased Call/AI Powered US Equity Index/AIP100LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/10/2024	4	3,859,412	2310.48		98,463		35,628		134,335			(62,920)		11,561		0001
Purchased Call/AI Powered US Equity Index/AIP100LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/15/2024	5	7,714,707	2314.98		192,583		71,823		258,772			(120,727)		23,546		0001
Purchased Call/AI Powered US Equity Index/AIP100LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2024	2	5,660,335	2308.22		152,618		57,314		202,447			(95,346)		17,339		0001
Purchased Call/AI Powered US Equity Index/AIP100MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/17/2024	4	7,224,369	2325.64		180,872		68,775		219,290			(112,296)		22,211		0001
Purchased Call/AI Powered US Equity Index/AIP100MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/17/2024	3	7,283,160	2317.33		196,254		74,545		239,619			(121,984)		22,391		0001
Purchased Call/AI Powered US Equity Index/AIP100MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/21/2024	3	5,660,517	2322.51		138,126		53,649		177,929			(84,550)		17,653		0001
Purchased Call/AI Powered US Equity Index/AIP100MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/20/2024	1	2,709,729	2322.51		68,827		26,545		84,997			(42,384)		8,421		0001
Purchased Call/AI Powered US Equity Index/AIP100MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/17/2024	2	4,434,506	2322.51		112,399		42,807		138,798			(69,688)		13,634		0001
Purchased Call/AI Powered US Equity Index/AIP100MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2023	05/22/2024	4	8,738,594	2324.03		205,737		80,475		271,246			(125,151)		27,348		0001
Purchased Call/AI Powered US Equity Index/AIP100MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2023	05/23/2024	4	5,072,828	2314.33		125,570		49,612		172,755			(76,020)		15,931		0001
Purchased Call/AI Powered US Equity Index/AIP100MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/24/2024	4	5,581,723	2307.31		146,236		58,284		203,021			(88,131)		17,590		0001
Purchased Call/AI Powered US Equity Index/AIP100MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2023	05/24/2024	3	8,465,592	2311.15		218,448		87,508		297,381			(131,418)		26,679		0001
Purchased Call/AI Powered US Equity Index/AIP100MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/29/2024	3	4,323,324	2320.64		104,830		43,108		139,583			(61,811)		13,858		0001
Purchased Call/AI Powered US Equity Index/AIP100MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/24/2024	3	9,643,058	2320.64		241,720		97,012		310,089			(145,244)		30,389		0001
Purchased Call/AI Powered US Equity Index/AIP100MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2023	05/28/2024	3	2,470,838	2320.64		61,980		25,304		79,617			(36,816)		7,893		0001
Purchased Call/AI Powered US Equity Index/AIP100MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	05/30/2024	5	7,103,051	2318.94		177,463		73,911		233,263			(103,641)		22,843		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/31/2024	4	9,859,955	2312.57		258,258		107,514		343,960			(150,844)		31,814		0001
Purchased Call/AI Powered US Equity Index/AIP100MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/31/2024	3	6,000,288	2320.16		156,596		65,592		198,188			(91,236)		19,361		0001
Purchased Call/AI Powered US Equity Index/AIP100MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2024	6	5,961,111	2334.39		155,416		67,122		169,932			(88,384)		19,486		0001
Purchased Call/AI Powered US Equity Index/AIP100MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2024	1	1,893,031	2334.39		47,894		20,319		53,837			(27,666)		6,168		0001
Purchased Call/AI Powered US Equity Index/AIP100NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/31/2024	3	4,570,847	2334.39		114,011		47,867		129,677			(66,273)		14,748		0001
Purchased Call/AI Powered US Equity Index/AIP100NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	06/05/2024	4	7,132,210	2330.75		185,212		80,368		211,124			(104,778)		23,388		0001
Purchased Call/AI Powered US Equity Index/AIP100NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2023	06/06/2024	3	7,178,719	2337.56		182,529		78,971		200,880			(103,589)		23,616		0001
Purchased Call/AI Powered US Equity Index/AIP100NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2023	06/07/2024	3	7,150,540	2336.51		183,986		80,154		200,884			(103,931)		23,597		0001
Purchased Call/AI Powered US Equity Index/AIP100NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2023	06/07/2024	5	7,124,722	2342.31		181,664		80,276		188,996			(101,695)		23,512		0001
Purchased Call/AI Powered US Equity Index/AIP100NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/11/2024	3	4,707,902	2342.99		129,876		58,009		124,687			(71,941)		15,731		0001
Purchased Call/AI Powered US Equity Index/AIP100NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2023	06/07/2024	3	9,241,077	2342.99		244,509		107,586		243,473			(137,015)		30,496		0001
Purchased Call/AI Powered US Equity Index/AIP100NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/10/2024	1	2,699,237	2342.99		68,291		30,289		71,305			(38,146)		8,991		0001
Purchased Call/AI Powered US Equity Index/AIP100NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/12/2024	4	7,258,195	2352.16		192,881		86,663		175,698			(106,165)		24,326		0001
Purchased Call/AI Powered US Equity Index/AIP100NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2023	06/13/2024	2	5,282,451	2360.95		135,143		61,044		116,942			(74,157)		17,758		0001
Purchased Call/AI Powered US Equity Index/AIP100NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/14/2024	4	7,460,180	2362.79		189,666		86,302		162,498			(103,498)		25,155		0001
Purchased Call/AI Powered US Equity Index/AIP100NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/14/2024	3	7,322,534	2369.43		180,989		83,046		148,565			(98,520)		24,691		0001
Purchased Call/AI Powered US Equity Index/AIP100NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/14/2024	2	6,105,059	2364.42		151,702		69,767		130,702			(82,348)		20,586		0001
Purchased Call/AI Powered US Equity Index/AIP100NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2024	1	2,867,800	2364.42		72,555		33,672		61,573			(39,144)		9,757		0001
Purchased Call/AI Powered US Equity Index/AIP100NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/18/2024	4	8,302,339	2364.42		195,613		91,358		178,840			(104,567)		28,330		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP100NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2023	06/20/2024	4	6,807,353	2357.76		165,282		77,861		157,571			(87,450)		23,365		0001
Purchased Call/All Powered US Equity Index/AIP100NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/21/2024	4	8,289,901	2350.12		205,007		97,191		207,921			(107,943)		28,536		0001
Purchased Call/All Powered US Equity Index/AIP100NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2024	5	6,041,582	2349.28		147,377		70,445		152,802			(77,205)		20,797		0001
Purchased Call/All Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/24/2024	1	2,869,780	2339.42		72,605		35,003		80,133			(37,786)		9,964		0001
Purchased Call/All Powered US Equity Index/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	06/25/2024	4	5,272,608	2339.42		144,277		70,092		147,617			(74,341)		18,358		0001
Purchased Call/All Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/21/2024	3	5,739,131	2339.42		144,741		69,202		159,820			(75,814)		19,756		0001
Purchased Call/All Powered US Equity Index/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/26/2024	4	7,233,122	2339.07		199,116		97,125		203,711			(102,021)		25,256		0001
Purchased Call/All Powered US Equity Index/AIP1000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/27/2024	3	9,251,849	2357.42		231,713		113,583		218,294			(118,185)		32,395		0001
Purchased Call/All Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/28/2024	4	8,931,225	2355.09		236,462		116,996		216,386			(119,747)		31,360		0001
Purchased Call/All Powered US Equity Index/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/28/2024	5	9,366,213	2360.76		241,443		120,073		214,368			(122,018)		32,887		0001
Purchased Call/All Powered US Equity Index/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/02/2024	3	3,908,046	2371.57		95,942		48,606		80,583			(47,395)		13,874		0001
Purchased Call/All Powered US Equity Index/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	07/01/2024	2	2,280,270	2371.57		56,196		28,369		46,860			(28,058)		8,073		0001
Purchased Call/All Powered US Equity Index/AIP1000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/28/2024	3	9,382,637	2371.57		237,354		118,596		192,070			(119,478)		32,945		0001
Purchased Call/All Powered US Equity Index/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/03/2024	7	11,893,053	2375.45		285,671		145,338		236,192			(140,655)		42,335		0001
Purchased Call/All Powered US Equity Index/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/05/2024	5	8,029,519	2369.75		196,310		100,649		169,839			(95,791)		28,736		0001
Purchased Call/All Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	07/05/2024	6	8,049,882	2358.62		197,954		103,564		190,520			(94,930)		28,809		0001
Purchased Call/All Powered US Equity Index/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/09/2024	4	5,487,855	2358.7		146,324		77,341		130,607			(69,136)		19,849		0001
Purchased Call/All Powered US Equity Index/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/05/2024	2	5,004,923	2358.7		125,788		65,026		118,360			(61,061)		17,912		0001
Purchased Call/All Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2024	1	1,860,629	2358.7		46,516		24,219		44,143			(22,434)		6,712		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/10/2024	3	9,952,685	2365.26		264,739		139,260		222,647			(125,517)		36,092		0001
Purchased Call/AI Powered US Equity Index/AIP100QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/11/2024	4	5,842,076	2375.58		147,129		77,764		118,005			(69,428)		21,241		0001
Purchased Call/AI Powered US Equity Index/AIP100PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	7	8,912,579	2378.72		220,471		117,712		174,927			(102,944)		32,488		0001
Purchased Call/AI Powered US Equity Index/AIP100PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/12/2024	4	7,561,942	2377.07		186,199		99,727		150,975			(87,016)		27,565		0001
Purchased Call/AI Powered US Equity Index/AIP100PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	2	4,404,406	2372.7		113,506		61,619		92,622			(52,063)		16,220		0001
Purchased Call/AI Powered US Equity Index/AIP100PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	3	5,354,948	2372.7		134,316		72,069		111,811			(62,606)		19,520		0001
Purchased Call/AI Powered US Equity Index/AIP100PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	2	3,292,626	2372.7		82,554		44,588		68,999			(38,214)		12,095		0001
Purchased Call/AI Powered US Equity Index/AIP100PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	7	9,419,605	2377.39		237,359		129,828		189,548			(107,639)		34,776		0001
Purchased Call/AI Powered US Equity Index/AIP100PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/18/2024	6	7,835,616	2380.05		203,178		111,781		153,893			(91,569)		29,001		0001
Purchased Call/AI Powered US Equity Index/AIP100PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2023	07/19/2024	4	8,866,429	2385.3		224,834		124,086		165,580			(101,096)		32,898		0001
Purchased Call/AI Powered US Equity Index/AIP100PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2023	07/19/2024	6	7,314,298	2387.76		183,537		101,969		133,135			(82,071)		27,139		0001
Purchased Call/AI Powered US Equity Index/AIP100PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2024	1	3,194,066	2391.02		79,852		44,655		56,416			(35,465)		11,939		0001
Purchased Call/AI Powered US Equity Index/AIP100PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/23/2024	4	4,271,542	2391.02		107,705		60,581		75,755			(47,349)		16,006		0001
Purchased Call/AI Powered US Equity Index/AIP100PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	07/19/2024	4	6,408,291	2391.02		160,470		89,259		112,713			(71,601)		23,777		0001
Purchased Call/AI Powered US Equity Index/AIP100PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/24/2024	5	6,628,159	2394.58		165,412		93,370		113,695			(72,104)		24,897		0001
Purchased Call/AI Powered US Equity Index/AIP100PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/25/2024	7	8,093,028	2393.35		195,064		110,991		141,106			(84,282)		30,473		0001
Purchased Call/AI Powered US Equity Index/AIP100PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/26/2024	6	8,196,352	2397.85		194,533		111,089		136,864			(83,740)		30,937		0001
Purchased Call/AI Powered US Equity Index/AIP100PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/26/2024	4	7,747,457	2380.39		196,988		113,143		154,885			(84,429)		29,242		0001
Purchased Call/AI Powered US Equity Index/AIP100PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/26/2024	4	6,770,768	2386.65		167,683		96,634		127,033			(71,491)		25,556		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2024	1	3,685,411	2386.65		92,135		53,301		69,413			(39,164)		14,010		0001
Purchased Call/AI Powered US Equity Index/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	07/30/2024	4	4,379,682	2386.65		108,284		63,000		82,799			(45,495)		16,689		0001
Purchased Call/AI Powered US Equity Index/AIP100QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/31/2024	5	5,253,746	2389.67		125,855		73,507		96,679			(52,425)		20,067		0001
Purchased Call/AI Powered US Equity Index/AIP100QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2024	3	6,518,421	2386.27		156,890		91,925		124,535			(65,060)		24,956		0001
Purchased Call/AI Powered US Equity Index/AIP100QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	6	7,851,657	2373.94		195,039		115,117		170,023			(80,250)		30,130		0001
Purchased Call/AI Powered US Equity Index/AIP100QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/02/2024	4	5,682,907	2374.03		138,481		82,257		122,953			(56,724)		21,808		0001
Purchased Call/AI Powered US Equity Index/AIP100QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	3	7,323,078	2369.48		187,936		111,855		165,529			(76,583)		28,102		0001
Purchased Call/AI Powered US Equity Index/AIP100QSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/06/2024	4	3,119,938	2369.48		78,061		46,895		70,958			(31,339)		12,083		0001
Purchased Call/AI Powered US Equity Index/AIP100QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2024	1	3,476,549	2369.48		86,914		51,957		78,829			(35,287)		13,434		0001
Purchased Call/AI Powered US Equity Index/AIP100QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/07/2024	5	8,260,676	2382.25		191,847		115,809		166,613			(76,173)		32,066		0001
Purchased Call/AI Powered US Equity Index/AIP100QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2024	4	6,702,117	2371.83		159,950		96,914		149,868			(63,212)		26,075		0001
Purchased Call/AI Powered US Equity Index/AIP100QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	5	9,171,639	2358.75		227,404		138,457		232,285			(89,265)		35,764		0001
Purchased Call/AI Powered US Equity Index/AIP100QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	4	6,443,450	2359.41		157,913		96,804		162,210			(61,678)		25,126		0001
Purchased Call/AI Powered US Equity Index/AIP100QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2024	1	3,947,407	2355.71		98,685		60,897		103,036			(38,183)		15,496		0001
Purchased Call/AI Powered US Equity Index/AIP100QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	2	6,679,248	2355.71		166,478		102,251		173,890			(64,792)		26,045		0001
Purchased Call/AI Powered US Equity Index/AIP100QSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/13/2024	3	2,917,931	2355.71		67,312		41,727		76,357			(25,768)		11,480		0001
Purchased Call/AI Powered US Equity Index/AIP100QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/14/2024	5	7,918,843	2356.86		164,990		102,948		205,614			(62,198)		31,225		0001
Purchased Call/AI Powered US Equity Index/AIP100QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2024	4	7,783,082	2341.46		176,608		110,460		231,674			(66,289)		30,757		0001
Purchased Call/AI Powered US Equity Index/AIP100QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/16/2024	6	8,317,870	2330.3		204,305		130,094		267,500			(74,531)		32,942		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/16/2024	4	7,257,711	2318.34		180,210		113,954		261,927			(66,975)		28,744		0001
Purchased Call/AI Powered US Equity Index/AIP100RS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/20/2024	3	3,310,837	2316.89		82,171		52,487		121,254			(29,935)		13,226		0001
Purchased Call/AI Powered US Equity Index/AIP100RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2024	1	4,052,395	2316.89		101,310		64,470		148,180			(37,267)		16,154		0001
Purchased Call/AI Powered US Equity Index/AIP100RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/16/2024	5	7,536,585	2316.89		189,477		120,222		275,140			(69,829)		29,848		0001
Purchased Call/AI Powered US Equity Index/AIP100RS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/21/2024	5	7,357,466	2322.11		174,160		111,771		258,941			(62,529)		29,455		0001
Purchased Call/AI Powered US Equity Index/AIP100RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2024	4	6,754,697	2310.81		172,779		111,292		259,994			(61,677)		27,100		0001
Purchased Call/AI Powered US Equity Index/AIP100RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/23/2024	3	7,567,923	2324.73		180,225		116,682		261,536			(63,901)		30,427		0001
Purchased Call/AI Powered US Equity Index/AIP100RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/23/2024	3	4,838,797	2309.21		120,731		78,652		188,817			(42,599)		19,454		0001
Purchased Call/AI Powered US Equity Index/AIP100RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2024	3	2,176,604	2309.41		57,531		37,954		85,044			(19,787)		8,825		0001
Purchased Call/AI Powered US Equity Index/AIP100RSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/23/2024	3	7,013,244	2309.41		181,816		118,848		273,248			(63,522)		28,197		0001
Purchased Call/AI Powered US Equity Index/AIP100RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2024	1	3,114,901	2309.41		77,873		51,057		121,536			(27,160)		12,603		0001
Purchased Call/AI Powered US Equity Index/AIP100RSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/28/2024	5	8,660,954	2318.7		238,123		157,410		315,468			(80,973)		35,188		0001
Purchased Call/AI Powered US Equity Index/AIP100RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2024	3	7,219,219	2338.57		181,153		120,059		224,347			(61,275)		29,391		0001
Purchased Call/AI Powered US Equity Index/AIP100RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/30/2024	5	7,534,953	2340.48		187,406		124,977		232,644			(62,847)		30,740		0001
Purchased Call/AI Powered US Equity Index/AIP100RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/30/2024	3	5,358,185	2338.64		134,455		90,474		166,739			(44,836)		21,860		0001
Purchased Call/AI Powered US Equity Index/AIP100RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/04/2024	3	4,494,622	2342.98		106,517		72,467		135,480			(34,550)		18,524		0001
Purchased Call/AI Powered US Equity Index/AIP100RSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/03/2024	2	4,173,987	2342.98		103,308		70,036		125,563			(33,904)		17,168		0001
Purchased Call/AI Powered US Equity Index/AIP100RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	08/30/2024	4	9,467,008	2342.98		231,184		155,961		284,193			(76,474)		38,622		0001
Purchased Call/AI Powered US Equity Index/AIP100SS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/05/2024	6	8,347,132	2333.47		200,828		137,201		272,283			(63,905)		34,472		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	5	6,326,387	2327.2		156,028		107,001		217,318			(49,320)		26,179		0001
Purchased Call/AI Powered US Equity Index/AIP100S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/06/2024	4	7,559,016	2323.57		187,431		129,387		267,166			(58,932)		31,279		0001
Purchased Call/AI Powered US Equity Index/AIP100S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	3	6,506,926	2322.32		162,285		112,358		232,233			(50,522)		26,926		0001
Purchased Call/AI Powered US Equity Index/AIP100SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2024	1	4,488,040	2322.32		112,201		77,892		160,435			(34,853)		18,683		0001
Purchased Call/AI Powered US Equity Index/AIP100SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/10/2024	3	2,352,828	2322.32		58,311		40,598		84,238			(17,932)		9,814		0001
Purchased Call/AI Powered US Equity Index/AIP100SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/11/2024	5	9,202,343	2324.1		224,149		156,790		325,464			(67,644)		38,458		0001
Purchased Call/AI Powered US Equity Index/AIP100SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2024	5	7,167,615	2319.61		178,013		124,958		262,668			(53,316)		30,014		0001
Purchased Call/AI Powered US Equity Index/AIP100SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	3	7,882,208	2317.63		202,288		142,746		293,678			(60,070)		33,070		0001
Purchased Call/AI Powered US Equity Index/AIP100SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	4	7,067,542	2329.52		170,925		121,343		240,233			(50,407)		29,652		0001
Purchased Call/AI Powered US Equity Index/AIP100SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	1	3,998,464	2319.76		99,962		71,322		146,803			(29,144)		16,873		0001
Purchased Call/AI Powered US Equity Index/AIP100SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	4	3,054,055	2319.76		75,157		53,747		112,295			(21,764)		12,913		0001
Purchased Call/AI Powered US Equity Index/AIP100SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	3	6,101,077	2319.76		151,384		107,703		223,660			(44,351)		25,597		0001
Purchased Call/AI Powered US Equity Index/AIP100SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/18/2024	6	8,265,273	2317.92		201,438		144,744		308,619			(56,948)		35,013		0001
Purchased Call/AI Powered US Equity Index/AIP100ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2024	3	6,869,517	2316.03		167,804		120,897		260,386			(47,132)		29,156		0001
Purchased Call/AI Powered US Equity Index/AIP100SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/20/2024	5	8,822,196	2309.73		212,792		154,041		350,868			(59,144)		37,515		0001
Purchased Call/AI Powered US Equity Index/AIP100SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	4	6,383,443	2292.36		157,712		114,986		287,523			(43,531)		27,144		0001
Purchased Call/AI Powered US Equity Index/AIP100SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/24/2024	2	2,346,410	2289.33		58,278		42,761		108,158			(15,811)		10,053		0001
Purchased Call/AI Powered US Equity Index/AIP100T$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/20/2024	4	7,713,626	2289.33		191,084		139,701		354,842			(52,240)		32,801		0001
Purchased Call/AI Powered US Equity Index/AIP100T$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2024	1	4,248,961	2289.33		106,224		77,839		195,661			(28,944)		18,170		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100T$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	09/25/2024	5	8,638,824	2290.69		200,188		147,715		394,876			(52,733)		37,081		0001
Purchased Call/AI Powered US Equity Index/AIP100T$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2024	4	9,544,447	2277.27		237,790		175,892		478,002			(62,233)		41,045		0001
Purchased Call/AI Powered US Equity Index/AIP100T$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	4	7,727,144	2277.17		193,822		144,035		387,569			(50,192)		33,291		0001
Purchased Call/AI Powered US Equity Index/AIP100T$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	09/27/2024	5	7,603,435	2283.77		185,181		138,704		364,880			(47,453)		32,758		0001
Purchased Call/AI Powered US Equity Index/AIP100T$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2024	1	4,886,801	2280.33		122,170		91,880		240,214			(30,959)		21,170		0001
Purchased Call/AI Powered US Equity Index/AIP100T$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/01/2024	2	1,652,834	2280.33		41,031		30,890		81,317			(10,361)		7,173		0001
Purchased Call/AI Powered US Equity Index/AIP100T$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	09/27/2024	4	7,779,872	2280.33		187,502		140,733		382,084			(47,613)		33,518		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/26/2024	4	11,902,334	2385.79		291,905		289,677		275,539			(3,391)		59,185		0001
Purchased Call/AI Powered US Equity Index/AIP100W$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/27/2024	6	10,964,970	2301.41		276,181		252,524		484,764			(24,488)		52,288		0001
Purchased Call/AI Powered US Equity Index/AIP100V$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2024	4	8,538,003	2292.27		212,269		185,692		397,911			(27,068)		39,909		0001
Purchased Call/AI Powered US Equity Index/AIP100V$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	4	8,449,256	2274.31		209,638		182,081		440,448			(28,756)		39,121		0001
Purchased Call/AI Powered US Equity Index/AIP100X$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/20/2024	5	8,667,330	2365.41		221,527		216,462		240,595			(6,013)		42,739		0001
Purchased Call/AI Powered US Equity Index/AIP100X$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/20/2024	2	7,146,387	2378.89		175,916		173,477		186,148			(4,322)		35,239		0001
Purchased Call/AI Powered US Equity Index/AIP100V$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	1	4,523,791	2274.31		111,285		96,570		236,023			(15,465)		21,046		0001
Purchased Call/AI Powered US Equity Index/AIP100X$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2024	1	2,491,602	2378.89		61,543		60,693		65,027			(1,509)		12,338		0001
Purchased Call/AI Powered US Equity Index/AIP100X$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/12/2024	6	8,081,808	2335.09		213,953		204,126		291,154			(10,458)		39,400		0001
Purchased Call/AI Powered US Equity Index/AIP100X$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	7	7,173,128	2313.92		185,097		174,024		288,574			(11,725)		34,666		0001
Purchased Call/AI Powered US Equity Index/AIP100V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2024	3	8,191,622	2276.96		199,838		170,916		419,637			(29,349)		37,868		0001
Purchased Call/AI Powered US Equity Index/AIP100W$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	3	16,537,435	2294.25		406,304		359,153		761,513			(49,949)		77,422		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100US7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	1	2,978,919	2271.68		73,281		57,939		156,046			(15,774)		13,231		0001
Purchased Call/AI Powered US Equity Index/AIP100W8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/20/2024	6	10,745,854	2299.8		264,511		236,731		478,472			(28,823)		50,700		0001
Purchased Call/AI Powered US Equity Index/AIP100WSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/22/2024	3	2,903,106	2302.51		71,277		64,606		127,147			(7,175)		13,739		0001
Purchased Call/AI Powered US Equity Index/AIP100WSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	4	7,415,812	2310.24		185,220		170,992		309,503			(15,517)		35,470		0001
Purchased Call/AI Powered US Equity Index/AIP100TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2024	3	8,036,588	2288.08		198,938		154,828		377,295			(44,427)		35,445		0001
Purchased Call/AI Powered US Equity Index/AIP100YS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/27/2024	2	6,242,981	2385.46		152,172		152,172		145,112			(1,162)		31,086		0001
Purchased Call/AI Powered US Equity Index/AIP100US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2024	4	7,035,917	2253.12		165,538		135,263		415,333			(30,581)		31,787		0001
Purchased Call/AI Powered US Equity Index/AIP100TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	10/04/2024	4	8,692,864	2261.4		214,299		165,338		484,299			(50,019)		37,932		0001
Purchased Call/AI Powered US Equity Index/AIP100VSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/06/2024	4	9,354,396	2276.51		230,016		196,251		483,783			(34,210)		43,174		0001
Purchased Call/AI Powered US Equity Index/AIP100VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/01/2024	4	8,894,116	2263.55		221,482		187,277		495,144			(35,610)		40,718		0001
Purchased Call/AI Powered US Equity Index/AIP100WSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	5	10,381,740	2305.13		259,772		238,228		448,299			(22,313)		49,655		0001
Purchased Call/AI Powered US Equity Index/AIP100TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/02/2024	6	8,581,867	2269.97		195,830		148,326		452,298			(47,819)		37,313		0001
Purchased Call/AI Powered US Equity Index/AIP100VSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/01/2024	3	7,393,053	2280.08		179,795		152,429		370,356			(28,366)		33,846		0001
Purchased Call/AI Powered US Equity Index/AIP100VS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/30/2024	5	9,688,124	2231.62		247,659		206,685		654,391			(41,428)		44,208		0001
Purchased Call/AI Powered US Equity Index/AIP100WSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/26/2024	4	2,531,433	2302.51		62,153		56,526		111,061			(5,938)		12,053		0001
Purchased Call/AI Powered US Equity Index/AIP100XSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2024	1	3,303,257	2375.84		81,590		78,668		87,428			(3,557)		16,196		0001
Purchased Call/AI Powered US Equity Index/AIP100XSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/19/2024	6	9,920,285	2386.48		242,568		236,025		238,368			(7,429)		48,848		0001
Purchased Call/AI Powered US Equity Index/AIP100US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/18/2024	4	8,866,321	2270.32		211,296		169,345		469,616			(42,503)		39,651		0001
Purchased Call/AI Powered US Equity Index/AIP100US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/11/2024	3	7,058,032	2277.37		171,939		135,322		356,038			(37,620)		31,184		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100T$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/04/2024	2	6,695,944	2259.05		168,924		130,080		378,584			(40,164)		29,218		0001
Purchased Call/AI Powered US Equity Index/AIP100X$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/20/2024	4	7,598,331	2379.16		189,273		186,558		184,458			(4,538)		37,468		0001
Purchased Call/AI Powered US Equity Index/AIP100T$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/03/2024	2	7,630,879	2254.49		188,968		143,359		443,576			(45,876)		33,238		0001
Purchased Call/AI Powered US Equity Index/AIP100X$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2024	5	5,015,068	2375.84		124,897		121,092		128,806			(4,596)		24,625		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2024	1	2,604,975	2378.39		64,343		64,343		64,405			(351)		13,025		0001
Purchased Call/AI Powered US Equity Index/AIP100V$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/13/2024	4	6,671,978	2273.95		174,714		152,493		349,395			(22,594)		31,138		0001
Purchased Call/AI Powered US Equity Index/AIP100X$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/13/2024	6	9,236,845	2375.84		227,802		219,895		244,001			(9,402)		45,096		0001
Purchased Call/AI Powered US Equity Index/AIP100X$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/10/2024	2	1,859,038	2328.27		46,476		43,982		69,146			(2,787)		9,037		0001
Purchased Call/AI Powered US Equity Index/AIP100I$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/29/2024	3	6,105,994	2323.31		149,623		138,474		233,128			(12,142)		29,205		0001
Purchased Call/AI Powered US Equity Index/AIP100I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	2	4,886,912	2323.31		120,384		111,450		186,818			(9,800)		23,479		0001
Purchased Call/AI Powered US Equity Index/AIP100I$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/22/2024	5	17,259,079	2301.06		425,264		384,379		763,176			(44,681)		81,680		0001
Purchased Call/AI Powered US Equity Index/AIP100V$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	4	11,606,270	2275.08		282,655		242,756		602,102			(40,667)		53,739		0001
Purchased Call/AI Powered US Equity Index/AIP100V$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/08/2024	5	9,507,034	2265.89		239,480		207,290		522,155			(33,706)		44,019		0001
Purchased Call/AI Powered US Equity Index/AIP100X$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/13/2024	7	10,416,728	2358.96		265,273		253,577		295,127			(12,630)		50,856		0001
Purchased Call/AI Powered US Equity Index/AIP100U$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/25/2024	5	10,886,503	2238.6		262,393		216,800		700,488			(47,215)		49,266		0001
Purchased Call/AI Powered US Equity Index/AIP100I$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	1	1,720,684	2323.31		42,501		39,348		65,859			(3,465)		8,279		0001
Purchased Call/AI Powered US Equity Index/AIP100V$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	11/01/2024	3	9,766,078	2242.49		248,838		208,930		615,464			(40,645)		44,710		0001
Purchased Call/AI Powered US Equity Index/AIP100I$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2024	4	11,446,540	2299.36		282,817		254,045		514,635			(30,353)		54,089		0001
Purchased Call/AI Powered US Equity Index/AIP100X$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/24/2024	2	1,101,718	2378.89		27,285		26,931		27,259			(642)		5,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100V$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2024	1	5,038,185	2280.08		123,939		105,161		252,596			(19,587)		23,178		0001
Purchased Call/AI Powered US Equity Index/AIP100V$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2024	3	8,826,462	2237.56		218,898		182,952		572,050			(36,362)		40,342		0001
Purchased Call/AI Powered US Equity Index/AIP100TSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/04/2024	7	7,699,270	2272.65		188,792		145,870		399,182			(43,980)		33,597		0001
Purchased Call/AI Powered US Equity Index/AIP100TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2024	1	3,199,384	2272.65		78,385		60,629		166,009			(18,368)		14,036		0001
Purchased Call/AI Powered US Equity Index/AIP100US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/15/2024	2	2,781,161	2271.68		68,825		54,469		145,795			(14,748)		12,374		0001
Purchased Call/AI Powered US Equity Index/AIP100US$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/25/2024	4	10,384,953	2229.56		256,788		212,785		703,630			(45,372)		46,996		0001
Purchased Call/AI Powered US Equity Index/AIP100US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2024	4	8,525,020	2289.62		199,547		159,133		397,798			(40,777)		38,060		0001
Purchased Call/AI Powered US Equity Index/AIP100W$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/04/2024	5	7,857,047	2321.95		188,714		175,721		303,920			(13,521)		37,860		0001
Purchased Call/AI Powered US Equity Index/AIP100XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/11/2024	6	7,830,831	2335.64		197,564		187,787		277,048			(10,318)		38,121		0001
Purchased Call/AI Powered US Equity Index/AIP100USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/21/2024	2	3,403,942	2248.49		83,621		67,730		206,371			(16,392)		15,301		0001
Purchased Call/AI Powered US Equity Index/AIP100XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/06/2024	3	6,459,126	2321.43		161,921		152,656		251,185			(10,420)		31,216		0001
Purchased Call/AI Powered US Equity Index/AIP100W$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/25/2024	1	1,029,348	2302.51		25,322		22,950		45,128			(2,553)		4,894		0001
Purchased Call/AI Powered US Equity Index/AIP100XS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/06/2024	3	6,716,185	2328.27		166,396		157,269		249,170			(10,222)		32,458		0001
Purchased Call/AI Powered US Equity Index/AIP100XSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/13/2024	5	9,901,675	2379.75		242,899		233,918		253,825			(10,650)		48,342		0001
Purchased Call/AI Powered US Equity Index/AIP100XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2024	1	4,938,652	2328.27		121,491		114,797		183,461			(7,614)		23,972		0001
Purchased Call/AI Powered US Equity Index/AIP100US$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/25/2024	3	8,232,857	2239.36		200,871		164,836		527,414			(36,636)		37,257		0001
Purchased Call/AI Powered US Equity Index/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	2	1,995,454	2248.49		48,888		39,635		121,041			(9,542)		8,985		0001
Purchased Call/AI Powered US Equity Index/AIP100US$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/18/2024	3	5,710,025	2248.49		138,631		112,126		345,995			(27,242)		25,536		0001
Purchased Call/AI Powered US Equity Index/AIP100T$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/09/2024	4	10,346,923	2276.01		266,682		207,029		526,100			(60,067)		45,554		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100XSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/18/2024	5	7,511,841	2376.44		187,602		181,831		198,657			(6,385)		36,937		0001
Purchased Call/AI Powered US Equity Index/AIP100USY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2024	1	3,645,074	2229.56		89,669		74,353		247,066			(15,881)		16,578		0001
Purchased Call/AI Powered US Equity Index/AIP100VSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	3	6,425,753	2274.31		165,055		143,553		338,273			(22,362)		29,942		0001
Purchased Call/AI Powered US Equity Index/AIP100TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2024	2	1,819,476	2272.65		45,135		34,946		94,481			(10,520)		7,996		0001
Purchased Call/AI Powered US Equity Index/AIP100YS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/27/2024	1	7,699,381	2378.39		189,405		189,405		189,659			(1,041)		38,338		0001
Purchased Call/AI Powered US Equity Index/AIP100VSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	3	7,470,505	2297.42		182,328		160,229		336,910			(22,754)		34,974		0001
Purchased Call/AI Powered US Equity Index/AIP100US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	3	7,704,308	2293.6		181,990		142,270		348,756			(40,181)		34,039		0001
Purchased Call/AI Powered US Equity Index/AIP100USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/18/2024	5	6,339,720	2259.78		152,884		123,332		358,689			(30,462)		28,352		0001
Purchased Call/AI Powered US Equity Index/AIP100USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/16/2024	4	8,484,615	2285.81		208,082		165,539		405,962			(42,889)		37,814		0001
Purchased Call/AI Powered US Equity Index/AIP100US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/11/2024	3	9,561,257	2271.68		244,416		193,045		500,409			(52,400)		42,244		0001
Purchased Call/AI Powered US Equity Index/AIP100USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2024	1	2,227,608	2229.56		54,799		45,465		151,046			(9,679)		10,148		0001
Purchased Call/AI Powered US Equity Index/AIP100WSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	7	10,141,819	2299.76		254,457		232,103		453,253			(23,019)		48,362		0001
Purchased Call/AI Powered US Equity Index/AIP100US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/23/2024	5	12,364,936	2242.5		317,684		258,869		777,457			(59,377)		55,769		0001
Purchased Call/AI Powered US Equity Index/AIP100WS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	1	2,194,797	2297.12		53,992		47,910		99,370			(6,456)		10,339		0001
Purchased Call/AI Powered US Equity Index/AIP100WS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	1	4,925,166	2297.12		121,159		107,474		222,777			(14,526)		23,166		0001
Purchased Call/AI Powered US Equity Index/AIP100WS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/15/2024	3	8,119,756	2297.12		199,755		177,178		366,915			(23,779)		38,014		0001
Purchased Call/AI Powered US Equity Index/AIP100VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/05/2024	2	2,156,720	2280.08		52,751		44,826		108,216			(8,224)		9,938		0001
Purchased Call/AI Powered US Equity Index/AIP100WSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2024	4	8,218,253	2314.96		202,796		189,037		333,550			(14,292)		39,659		0001
Purchased Call/AI Powered US Equity Index/AIP100YS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/27/2024	3	12,747,087	2386.79		310,221		308,371		293,043			(3,002)		63,473		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP100Y$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2024	1	1,471,012	2378.39		36,481		36,481		36,413			(198)		7,365		0001
Purchased Call/All Powered US Equity Index/AIP000I$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/04/2024	3	1,812,758	2524.71	57,156			236					(28,768)		949		0001
Purchased Call/All Powered US Equity Index/AIP000I$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/03/2024	2	1,829,758	2527.15	62,928			173					(31,598)		829		0001
Purchased Call/All Powered US Equity Index/AIP000I$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/02/2024	1	854,623	2532.14	29,022			40					(14,591)		316		0001
Purchased Call/All Powered US Equity Index/AIP000I$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2024	4	1,062,595	2500.93	37,022			205					(18,699)		622		0001
Purchased Call/All Powered US Equity Index/AIP000I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2024	1	78,656	2497.72	2,784			27					(1,398)		58		0001
Purchased Call/All Powered US Equity Index/AIP000I$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/05/2024	3	2,078,250	2504.61	71,195			394					(35,927)		1,216		0001
Purchased Call/All Powered US Equity Index/AIP000I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2024	4	508,611	2497.72	16,435			91					(8,334)		298		0001
Purchased Call/All Powered US Equity Index/AIP000I$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/11/2024	5	1,137,136	2504.33	33,382			462					(16,857)		987		0001
Purchased Call/All Powered US Equity Index/AIP000I$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/10/2024	2	1,782,925	2500.21	64,322			796					(32,301)		1,476		0001
Purchased Call/All Powered US Equity Index/AIP000I$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/09/2024	1	487,455	2497.72	17,830			196					(8,964)		383		0001
Purchased Call/All Powered US Equity Index/AIP000I$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024	5	1,547,197	2503.35	46,338			705					(23,399)		1,403		0001
Purchased Call/All Powered US Equity Index/AIP000I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024	3	1,583,807	2491.17	49,348			751		2			(24,801)		1,436		0001
Purchased Call/All Powered US Equity Index/AIP000X$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024	4	352,259	2482.62	10,725			164		1			(5,427)		319		0001
Purchased Call/All Powered US Equity Index/AIP000X$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/18/2024	5	1,581,835	2457.18	49,872			1,169		177			(25,105)		1,756		0001
Purchased Call/All Powered US Equity Index/AIP000X$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/19/2024	5	1,781,370	2446.57	57,150			1,421		506			(28,808)		2,032		0001
Purchased Call/All Powered US Equity Index/AIP000X$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/17/2024	3	1,098,311	2482.62	30,337			670		11			(15,239)		1,185		0001
Purchased Call/All Powered US Equity Index/AIP000X$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/16/2024	2	895,903	2482.62	25,367			525		5			(12,777)		938		0001
Purchased Call/All Powered US Equity Index/AIP000X$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/19/2024	6	1,106,654	2437.5	35,253			916		538			(18,570)		1,262		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP000X$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/19/2024	3	1,204,285	2425.09	42,645			1,061		1,148			(21,524)		1,374		0001
Purchased Call/AI Powered US Equity Index/AIP000X$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/24/2024	4	2,226,346	2432.59	71,929			2,280		2,102			(36,189)		2,854		0001
Purchased Call/AI Powered US Equity Index/AIP000X$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/25/2024	5	1,136,702	2419.78	39,407			1,305		2,065			(19,840)		1,487		0001
Purchased Call/AI Powered US Equity Index/AIP000X$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/23/2024	3	963,852	2425.09	32,741			993		1,161			(16,429)		1,210		0001
Purchased Call/AI Powered US Equity Index/AIP000X$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/26/2024	3	734,409	2406.1	31,577			1,092		2,394			(15,941)		980		0001
Purchased Call/AI Powered US Equity Index/AIP000X$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/26/2024	3	1,790,209	2414.34	67,238			2,322		4,322			(33,739)		2,389		0001
Purchased Call/AI Powered US Equity Index/AIP000X$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/31/2024	4	1,439,641	2445.7	52,407			2,164		1,246			(26,257)		2,098		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/26/2024	4	991,823	2426.42	39,208			1,358		1,485			(19,820)		1,324		0001
Purchased Call/AI Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/01/2024	7	1,904,663	2451.78	64,686			2,775		1,394			(32,670)		2,820		0001
Purchased Call/AI Powered US Equity Index/AIP000X$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/30/2024	3	748,138	2426.42	29,961			1,198		1,306			(15,081)		1,072		0001
Purchased Call/AI Powered US Equity Index/AIP000X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/29/2024	1	164,851	2426.42	6,659			257		267			(3,353)		232		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/02/2024	4	702,618	2442.8	25,663			1,136		807			(12,955)		1,056		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2024	3	861,445	2453.63	29,018			1,284		639			(14,641)		1,295		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/06/2024	4	2,029,233	2446.68	62,284	2,062		3,511		2,329			(32,871)		3,230		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2024	4	449,651	2446.68	16,584			736		443			(8,390)		676		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2022	02/08/2024	6	976,988	2456.25	33,998			1,781		901			(17,109)		1,597		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/07/2024	6	1,694,616	2447.7	62,628			3,198		2,006			(31,552)		2,734		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/05/2024	1	272,022	2446.68	10,021			484		290			(5,045)		427		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/09/2024	4	938,847	2470.52	26,845			1,463		538			(13,692)		1,554		0001

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Purchased Call/AI Powered US Equity Index/AIP000Y5D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/09/2024	3	1,458,642	2444.95	51,255			2,767		2,157			(25,892)		2,414		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/12/2024	2	267,322	2444.95	9,516			551		419			(4,785)		459		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/13/2024	3	970,727	2444.95	33,708			2,001		1,604			(16,988)		1,685		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/09/2024	5	1,223,346	2458.64	38,948			2,105		1,108			(19,637)		2,025		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/15/2024	5	1,327,863	2452.01	41,481			2,585		1,931			(20,969)		2,357		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/14/2024	5	1,833,412	2439.67	62,092			3,788		3,768			(31,426)		3,219		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/16/2024	4	1,184,638	2435.25	39,201			2,497		3,024			(19,813)		2,125		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2024	3	1,165,064	2450.65	36,404			2,316		1,862			(18,373)		2,090		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/16/2024	3	1,775,728	2432.28	59,781			3,808		4,939			(30,214)		3,186		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/20/2024	3	806,687	2432.28	26,634			1,835		2,330			(13,394)		1,508		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/22/2024	4	1,107,388	2425.97	38,310			2,753		4,051			(19,322)		2,110		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/21/2024	2	774,827	2432.28	24,692			1,734		2,319			(12,411)		1,462		0001
Purchased Call/AI Powered US Equity Index/AIP000Y5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/23/2024	5	1,660,165	2415.26	62,343			4,558		8,170			(31,389)		3,193		0001
Purchased Call/AI Powered US Equity Index/AIP000Z80	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	02/23/2024	5	1,013,834	2423.97	37,853			2,774		4,021			(19,106)		1,950		0001
Purchased Call/AI Powered US Equity Index/AIP000Z82	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/23/2024	4	1,276,529	2440.02	42,932			3,151		3,307			(21,616)		2,455		0001
Purchased Call/AI Powered US Equity Index/AIP000Z83	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	02/27/2024	2	1,276,907	2440.02	41,400			3,253		3,547			(20,829)		2,545		0001
Purchased Call/AI Powered US Equity Index/AIP000Z84	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/26/2024	3	1,884,106	2440.02	64,245			4,964		5,059			(32,352)		3,723		0001
Purchased Call/AI Powered US Equity Index/AIP000Z88	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2024	4	2,082,001	2425.79	74,267			6,122		9,005			(37,244)		4,256		0001
Purchased Call/AI Powered US Equity Index/AIP000Z890	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/29/2024	1	349,163	2438.12	12,065			979		1,085			(6,058)		708		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/28/2024	2	328,390	2438.12	10,856			866		990			(5,452)		660		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	03/01/2024	6	1,589,962	2436.48	53,819			4,455		5,301			(27,100)		3,250		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/01/2024	4	1,133,373	2433.69	36,486			3,025		4,050			(18,405)		2,317		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/05/2024	1	375,217	2429.14	13,133			1,155		1,575			(6,584)		792		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/04/2024	4	1,617,397	2429.14	51,048			4,434		6,627			(25,692)		3,386		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2024	4	1,796,636	2409.16	65,344			6,018		12,374			(32,670)		3,877		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/07/2024	5	2,031,980	2413.02	71,689			6,513		12,702			(36,021)		4,353		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/06/2024	2	1,416,942	2429.14	44,152			3,948		6,093			(22,108)		3,013		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2024	3	3,388,174	2422.07	116,845			10,783		17,798			(58,487)		7,312		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/08/2024	5	2,021,589	2421.63	70,766			6,572		10,721			(35,658)		4,363		0001
Purchased Call/AI Powered US Equity Index/AIP000ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/12/2024	2	775,351	2416.37	27,196			2,655		4,771			(13,648)		1,722		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2022	03/11/2024	3	1,698,247	2416.37	58,802			5,667		10,265			(29,552)		3,745		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/15/2024	6	2,575,386	2421.42	94,160			9,582		15,047			(47,102)		5,837		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/14/2024	3	3,202,655	2413.51	117,950			11,833		21,566			(59,165)		7,210		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/13/2024	1	1,213,936	2416.37	43,305			4,289		7,599			(21,742)		2,714		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/15/2024	5	1,290,534	2430.9	47,057			4,809		6,191			(23,718)		2,925		0001
Purchased Call/AI Powered US Equity Index/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/15/2024	4	1,647,215	2438.12	57,985			5,930		6,760			(29,248)		3,733		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/18/2024	2	1,619,965	2442.69	55,730			5,908		6,147			(28,004)		3,744		0001
Purchased Call/AI Powered US Equity Index/AIP1000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/19/2024	2	667,173	2442.69	23,205			2,487		2,588			(11,639)		1,552		0001

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Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2024	4	1,854,693	2446.94	63,742			7,093		6,989			(31,964)		4,395		0001
Purchased Call/AI Powered US Equity Index/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/21/2024	2	1,611,655	2441.68	56,807			6,244		6,657			(28,410)		3,796		0001
Purchased Call/AI Powered US Equity Index/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/20/2024	2	558,130	2442.69	19,673			2,139		2,212			(9,884)		1,306		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2022	03/22/2024	4	2,049,041	2439.51	72,346			8,069		9,038			(36,360)		4,856		0001
Purchased Call/AI Powered US Equity Index/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/22/2024	5	1,991,515	2446.49	69,555			7,791		7,578			(35,107)		4,720		0001
Purchased Call/AI Powered US Equity Index/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/25/2024	3	1,883,368	2450.58	65,350			7,557		6,706			(32,698)		4,544		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/26/2024	1	911,358	2450.58	31,351			3,660		3,315			(15,718)		2,212		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	03/28/2024	5	4,842,168	2461.74	162,756			19,491		14,430			(81,771)		11,888		0001
Purchased Call/AI Powered US Equity Index/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/28/2024	4	1,603,440	2451.93	57,193			6,843		5,897			(28,707)		3,937		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/27/2024	2	1,023,313	2450.58	37,206			4,403		3,795			(18,688)		2,498		0001
Purchased Call/AI Powered US Equity Index/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	03/28/2024	6	1,947,596	2457.56	64,271			7,726		6,355			(32,414)		4,781		0001
Purchased Call/AI Powered US Equity Index/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/28/2024	5	2,061,180	2448.66	70,441			8,480		8,117			(35,413)		5,060		0001
Purchased Call/AI Powered US Equity Index/AIP1000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	04/02/2024	1	1,286,818	2452.28	38,605			4,879		4,892			(19,355)		3,248		0001
Purchased Call/AI Powered US Equity Index/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/01/2024	4	1,794,284	2452.28	56,696			7,106		6,688			(28,501)		4,504		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/04/2024	4	2,529,451	2452.69	82,546			10,658		9,895			(41,385)		6,452		0001
Purchased Call/AI Powered US Equity Index/AIP1001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/05/2024	5	4,305,536	2445.56	143,433			18,727		19,754			(71,952)		11,040		0001
Purchased Call/AI Powered US Equity Index/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/03/2024	2	946,531	2452.28	30,683			3,926		3,668			(15,410)		2,402		0001
Purchased Call/AI Powered US Equity Index/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/05/2024	3	1,704,773	2440.77	57,977			7,590		8,579			(29,163)		4,371		0001
Purchased Call/AI Powered US Equity Index/AIP1001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/05/2024	3	1,896,907	2442.07	63,611			8,345		9,311			(32,062)		4,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/08/2024	3	2,197,553	2443.64	73,014			9,849		10,642			(36,684)		5,722		0001
Purchased Call/AI Powered US Equity Index/AIP1001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/09/2024	3	1,293,070	2443.64	43,260			5,890		6,364			(21,716)		3,384		0001
Purchased Call/AI Powered US Equity Index/AIP1001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/11/2024	6	2,490,976	2438.11	85,330			11,851		13,988			(42,707)		6,584		0001
Purchased Call/AI Powered US Equity Index/AIP1001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/12/2024	4	3,760,426	2436.91	124,435			17,478		21,889			(62,546)		9,988		0001
Purchased Call/AI Powered US Equity Index/AIP1001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/10/2024	2	554,047	2443.64	17,341			2,393		2,770			(8,734)		1,457		0001
Purchased Call/AI Powered US Equity Index/AIP1001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/12/2024	5	1,914,573	2444.42	62,099			8,740		9,717			(31,275)		5,085		0001
Purchased Call/AI Powered US Equity Index/AIP1001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/15/2024	3	1,647,413	2440.18	55,325			7,993		9,171			(27,784)		4,439		0001
Purchased Call/AI Powered US Equity Index/AIP1001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/12/2024	3	1,674,101	2440.18	55,373			7,811		9,185			(27,949)		4,447		0001
Purchased Call/AI Powered US Equity Index/AIP1001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/16/2024	2	1,720,350	2440.18	58,289			8,477		9,712			(29,191)		4,657		0001
Purchased Call/AI Powered US Equity Index/AIP1001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/19/2024	5	3,870,731	2448.59	128,279			19,218		19,579			(64,355)		10,625		0001
Purchased Call/AI Powered US Equity Index/AIP1001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/18/2024	3	1,616,629	2437.84	57,876			8,591		9,761			(29,035)		4,417		0001
Purchased Call/AI Powered US Equity Index/AIP1001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/17/2024	3	1,229,582	2440.18	43,339			6,382		7,038			(21,770)		3,344		0001
Purchased Call/AI Powered US Equity Index/AIP1001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/19/2024	4	2,297,846	2451.99	71,684			10,761		10,928			(36,034)		6,307		0001
Purchased Call/AI Powered US Equity Index/AIP1001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/19/2024	7	2,645,818	2440.47	80,007			12,070		15,459			(40,419)		7,262		0001
Purchased Call/AI Powered US Equity Index/AIP1001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	04/22/2024	5	1,976,102	2420.15	60,572			9,385		16,428			(30,585)		5,498		0001
Purchased Call/AI Powered US Equity Index/AIP1001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/23/2024	1	914,423	2420.15	30,725			4,769		7,680			(15,405)		2,555		0001
Purchased Call/AI Powered US Equity Index/AIP1002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/26/2024	4	3,218,097	2406.15	110,307			17,591		34,401			(55,153)		9,110		0001
Purchased Call/AI Powered US Equity Index/AIP1002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/25/2024	6	2,936,712	2422.75	89,117			14,103		24,125			(44,628)		8,278		0001
Purchased Call/AI Powered US Equity Index/AIP1002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/24/2024	4	2,326,490	2420.15	72,141			11,328		19,738			(36,271)		6,529		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/26/2024	5	1,756,346	2406.81	58,058			9,300		18,593			(29,264)		4,972		0001
Purchased Call/AI Powered US Equity Index/AIP1002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2024	4	2,514,744	2418.71	80,319			12,867		22,228			(40,485)		7,119		0001
Purchased Call/AI Powered US Equity Index/AIP1002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	04/30/2024	2	1,393,636	2399.39	46,904			7,732		16,690			(23,519)		4,012		0001
Purchased Call/AI Powered US Equity Index/AIP1002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/29/2024	2	1,813,156	2399.39	61,323			10,044		21,554			(30,806)		5,198		0001
Purchased Call/AI Powered US Equity Index/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/03/2024	5	3,304,118	2407.32	111,712			18,891		36,106			(55,867)		9,629		0001
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/02/2024	4	2,337,466	2402.6	82,094			13,768		27,117			(41,075)		6,785		0001
Purchased Call/AI Powered US Equity Index/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/01/2024	3	1,022,332	2399.39	36,069			6,010		12,333			(18,128)		2,955		0001
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/03/2024	5	1,893,696	2423.78	55,385			9,390		16,215			(27,865)		5,519		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/03/2024	6	2,538,708	2399.07	75,045			12,774		31,174			(37,737)		7,399		0001
Purchased Call/AI Powered US Equity Index/AIP1002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2024	1	1,318,519	2390.52	44,302			7,729		18,431			(22,212)		3,904		0001
Purchased Call/AI Powered US Equity Index/AIP1002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/06/2024	4	1,538,098	2390.52	47,682			8,280		21,368			(23,985)		4,536		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/10/2024	5	2,614,297	2367.7	87,376			15,601		49,461			(43,802)		7,831		0001
Purchased Call/AI Powered US Equity Index/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/09/2024	3	1,575,365	2368.65	51,566			9,147		29,336			(25,809)		4,701		0001
Purchased Call/AI Powered US Equity Index/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/08/2024	2	1,275,510	2390.52	36,569			6,442		17,939			(18,371)		3,791		0001
Purchased Call/AI Powered US Equity Index/AIP1002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2024	5	2,238,180	2359.79	78,101			13,982		46,477			(39,256)		6,704		0001
Purchased Call/AI Powered US Equity Index/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/10/2024	6	2,369,473	2363.89	83,824			15,076		46,903			(42,328)		7,098		0001
Purchased Call/AI Powered US Equity Index/AIP1003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/14/2024	2	1,683,112	2377.56	56,768			10,450		28,521			(28,311)		5,118		0001
Purchased Call/AI Powered US Equity Index/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/13/2024	5	2,058,786	2377.56	68,477			12,549		34,715			(34,296)		6,237		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/16/2024	7	3,139,451	2373.88	106,733			19,961		56,108			(53,571)		9,617		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/17/2024	6	2,769,041	2382.82	87,637			16,680		44,592			(44,279)		8,513		0001
Purchased Call/AI Powered US Equity Index/AIP1003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/15/2024	3	681,456	2377.56	22,853			4,248		11,604			(11,486)		2,080		0001
Purchased Call/AI Powered US Equity Index/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/17/2024	5	2,259,847	2364.47	76,255			14,397		45,310			(38,357)		6,948		0001
Purchased Call/AI Powered US Equity Index/AIP1003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/17/2024	5	2,653,464	2365.05	89,369			16,916		52,847			(44,863)		8,158		0001
Purchased Call/AI Powered US Equity Index/AIP1003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/20/2024	3	2,001,471	2365	66,507			12,841		40,049			(33,346)		6,220		0001
Purchased Call/AI Powered US Equity Index/AIP1003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/21/2024	4	1,921,937	2365	65,177			12,649		38,610			(32,745)		5,994		0001
Purchased Call/AI Powered US Equity Index/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	05/22/2024	9	1,469,583	2365	48,879	243		9,757		29,638			(24,641)		4,599		0001
Purchased Call/AI Powered US Equity Index/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/24/2024	4	1,812,037	2363.39	66,989			13,309		37,452			(33,537)		5,711		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/23/2024	5	2,431,127	2369.45	82,403			16,234		46,717			(41,437)		7,635		0001
Purchased Call/AI Powered US Equity Index/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/24/2024	5	3,341,503	2368.95	119,100			23,660		64,843			(59,713)		10,531		0001
Purchased Call/AI Powered US Equity Index/AIP1003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	05/24/2024	7	3,116,814	2380.02	104,769			20,952		53,993			(52,906)		9,822		0001
Purchased Call/AI Powered US Equity Index/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/29/2024	4	1,148,135	2391.23	37,169			7,645		17,253			(18,727)		3,680		0001
Purchased Call/AI Powered US Equity Index/AIP1003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/24/2024	4	1,612,772	2391.23	52,922			10,564		23,982			(26,776)		5,083		0001
Purchased Call/AI Powered US Equity Index/AIP1003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/28/2024	1	1,085,013	2391.23	36,565			7,444		16,220			(18,358)		3,466		0001
Purchased Call/AI Powered US Equity Index/AIP1003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/31/2024	6	4,293,616	2386.09	140,053	1,156		29,710		69,291			(70,595)		13,854		0001
Purchased Call/AI Powered US Equity Index/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/31/2024	4	1,888,207	2381.32	63,785			13,252		32,249			(32,032)		6,092		0001
Purchased Call/AI Powered US Equity Index/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	05/31/2024	5	1,514,961	2389.41	50,188			10,486		23,490			(25,347)		4,888		0001
Purchased Call/AI Powered US Equity Index/AIP1004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	05/30/2024	2	1,348,199	2391.23	44,368			9,195		20,343			(22,374)		4,336		0001
Purchased Call/AI Powered US Equity Index/AIP1004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/05/2024	4	2,662,944	2383.62	89,014			19,080		44,873			(44,641)		8,732		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/03/2024	6	1,626,044	2383.62	54,296			11,526		27,153			(27,205)		5,298		0001
Purchased Call/AI Powered US Equity Index/AIP1004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/04/2024	3	1,997,041	2383.62	66,511			14,176		33,501			(33,213)		6,528		0001
Purchased Call/AI Powered US Equity Index/AIP1004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/07/2024	5	4,839,264	2390.18	122,582			26,788		76,990			(61,621)		15,970		0001
Purchased Call/AI Powered US Equity Index/AIP1004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/06/2024	7	3,186,443	2385.33	94,327			20,435		52,811			(47,507)		10,482		0001
Purchased Call/AI Powered US Equity Index/AIP1004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2022	06/07/2024	6	2,952,475	2383.62	84,637			18,479		50,143			(42,690)		9,743		0001
Purchased Call/AI Powered US Equity Index/AIP1004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/07/2024	3	1,996,834	2373.31	58,773			12,841		38,144			(29,663)		6,590		0001
Purchased Call/AI Powered US Equity Index/AIP1004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/12/2024	6	1,328,491	2359.5	38,045			8,564		29,797			(19,070)		4,453		0001
Purchased Call/AI Powered US Equity Index/AIP1004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/11/2024	1	753,959	2359.5	25,107			5,587		16,857			(12,588)		2,519		0001
Purchased Call/AI Powered US Equity Index/AIP1004$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/10/2024	4	826,764	2359.5	25,620			5,683		18,425			(12,826)		2,754		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/14/2024	6	1,549,590	2336.77	48,749			11,103		43,895			(24,475)		5,225		0001
Purchased Call/AI Powered US Equity Index/AIP1004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/13/2024	6	3,071,504	2337.38	93,410			21,207		86,295			(46,967)		10,326		0001
Purchased Call/AI Powered US Equity Index/AIP1004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2024	7	3,033,661	2338.82	95,183	2,223		22,847		84,248			(48,962)		10,229		0001
Purchased Call/AI Powered US Equity Index/AIP1004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/14/2024	7	2,956,684	2319.23	101,732			23,418		98,636			(51,498)		9,970		0001
Purchased Call/AI Powered US Equity Index/AIP1004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/18/2024	4	2,260,484	2318.89	80,025			18,691		75,885			(40,369)		7,713		0001
Purchased Call/AI Powered US Equity Index/AIP1004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/17/2024	6	1,895,496	2318.89	65,496			15,206		63,522			(32,846)		6,449		0001
Purchased Call/AI Powered US Equity Index/AIP1004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/21/2024	8	3,077,427	2326.83	105,566			25,130		96,440			(53,175)		10,593		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	06/21/2024	7	3,171,179	2324.3	108,385			25,779		101,699			(54,499)		10,916		0001
Purchased Call/AI Powered US Equity Index/AIP10059$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/20/2024	4	1,579,373	2318.89	57,421			13,586		53,078			(28,999)		5,421		0001
Purchased Call/AI Powered US Equity Index/AIP10059$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/21/2024	6	2,103,126	2325.9	71,457			17,045		66,471			(36,002)		7,240		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/25/2024	1	1,236,131	2339.22	41,287			9,981		34,674			(20,700)		4,304		0001
Purchased Call/AI Powered US Equity Index/AIP1005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/24/2024	5	2,170,330	2339.22	71,195			17,196		60,718			(35,671)		7,535		0001
Purchased Call/AI Powered US Equity Index/AIP1005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2022	06/26/2024	8	1,860,062	2339.22	61,261			14,988		52,312			(30,773)		6,495		0001
Purchased Call/AI Powered US Equity Index/AIP1005$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	06/27/2024	7	2,081,261	2340.85	67,753			16,672		57,746			(34,187)		7,287		0001
Purchased Call/AI Powered US Equity Index/AIP1005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/28/2024	9	2,528,843	2336.72	83,288			20,600		73,135			(41,849)		8,879		0001
Purchased Call/AI Powered US Equity Index/AIP1005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2022	06/28/2024	8	3,754,643	2332.11	128,542			32,333		113,320			(65,614)		13,183		0001
Purchased Call/AI Powered US Equity Index/AIP1005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	06/28/2024	10	5,675,222	2327.9	197,361			49,157		177,988			(99,872)		19,927		0001
Purchased Call/AI Powered US Equity Index/AIP1005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2022	07/02/2024	1	615,013	2333.49	18,450			4,644		18,409			(9,200)		2,183		0001
Purchased Call/AI Powered US Equity Index/AIP1005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2022	07/01/2024	4	1,651,164	2333.49	48,830	653		12,782		49,325			(24,585)		5,846		0001
Purchased Call/AI Powered US Equity Index/AIP1005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2022	07/05/2024	9	3,429,448	2337.59	111,013			28,544		99,265			(55,820)		12,273		0001
Purchased Call/AI Powered US Equity Index/AIP1005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/05/2024	8	1,983,831	2334.48	65,310			16,795		59,086			(32,849)		7,100		0001
Purchased Call/AI Powered US Equity Index/AIP1005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/03/2024	6	2,158,175	2333.49	72,524			18,522		64,709			(36,612)		7,682		0001
Purchased Call/AI Powered US Equity Index/AIP1005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2022	07/05/2024	8	3,249,062	2347.17	101,226			26,128		85,955			(51,038)		11,628		0001
Purchased Call/AI Powered US Equity Index/AIP1005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2022	07/09/2024	4	897,334	2346.56	29,677			7,804		24,009			(14,993)		3,246		0001
Purchased Call/AI Powered US Equity Index/AIP1005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/10/2024	7	2,560,819	2346.56	80,637			21,307		68,702			(40,566)		9,287		0001
Purchased Call/AI Powered US Equity Index/AIP1005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/08/2024	5	1,430,975	2346.56	46,186			12,076		38,184			(23,321)		5,162		0001
Purchased Call/AI Powered US Equity Index/AIP1005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2022	07/12/2024	6	1,657,299	2333.19	57,629			15,339		50,483			(29,008)		6,041		0001
Purchased Call/AI Powered US Equity Index/AIP1005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2022	07/11/2024	6	1,869,675	2337.21	64,376			17,117		54,797			(32,539)		6,798		0001
Purchased Call/AI Powered US Equity Index/AIP1006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/12/2024	9	4,491,777	2330.47	162,589			43,566		140,182			(82,075)		16,374		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1006S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/12/2024	8	2,080,391	2325.11	81,016			21,813		68,058			(41,253)		7,583		0001
Purchased Call/AI Powered US Equity Index/AIP1006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/16/2024	2	1,494,329	2334.77	49,328			13,349		45,084			(24,602)		5,503		0001
Purchased Call/AI Powered US Equity Index/AIP1006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2022	07/15/2024	7	2,057,146	2334.77	71,906			19,461		61,924			(36,242)		7,557		0001
Purchased Call/AI Powered US Equity Index/AIP1006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/17/2024	9	1,913,752	2334.77	70,279			19,313		57,867			(35,602)		7,065		0001
Purchased Call/AI Powered US Equity Index/AIP1006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2022	07/18/2024	5	2,150,450	2336	78,293			21,557		64,417			(39,419)		7,959		0001
Purchased Call/AI Powered US Equity Index/AIP1006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	07/19/2024	7	2,061,492	2350.68	68,606			18,949		54,145			(34,581)		7,649		0001
Purchased Call/AI Powered US Equity Index/AIP1006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2022	07/19/2024	8	2,441,761	2363.53	79,074			21,919		56,750			(39,882)		9,060		0001
Purchased Call/AI Powered US Equity Index/AIP1006SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2022	07/19/2024	9	2,853,468	2367.12	91,582			25,393		64,033			(46,133)		10,588		0001
Purchased Call/AI Powered US Equity Index/AIP1006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2022	07/24/2024	8	3,022,745	2355.19	104,970			29,761		76,742			(52,988)		11,354		0001
Purchased Call/AI Powered US Equity Index/AIP1006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/22/2024	4	1,915,104	2355.19	64,442			18,047		48,352			(32,279)		7,159		0001
Purchased Call/AI Powered US Equity Index/AIP1006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/23/2024	2	899,596	2355.19	30,422			8,549		22,776			(15,295)		3,371		0001
Purchased Call/AI Powered US Equity Index/AIP1006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2022	07/25/2024	6	1,613,192	2353.75	57,126			16,298		41,595			(28,784)		6,074		0001
Purchased Call/AI Powered US Equity Index/AIP1006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2022	07/26/2024	8	2,903,638	2342.15	108,514			31,156		83,423			(54,711)		10,960		0001
Purchased Call/AI Powered US Equity Index/AIP1006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2022	07/26/2024	6	5,941,098	2355.68	210,048			60,326		150,868			(105,871)		22,424		0001
Purchased Call/AI Powered US Equity Index/AIP1006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2022	07/26/2024	9	3,421,115	2362.4	116,886			33,590		81,549			(58,957)		12,913		0001
Purchased Call/AI Powered US Equity Index/AIP1006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2022	07/31/2024	6	1,526,288	2367.15	52,492			15,449		35,086			(26,598)		5,830		0001
Purchased Call/AI Powered US Equity Index/AIP1006SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	07/29/2024	4	1,613,848	2367.15	53,414			15,584		36,874			(27,086)		6,135		0001
Purchased Call/AI Powered US Equity Index/AIP1006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/30/2024	2	946,402	2367.15	31,679			9,196		21,690			(15,908)		3,606		0001
Purchased Call/AI Powered US Equity Index/AIP1007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/02/2024	9	3,167,667	2367.7	108,896			32,184		72,826			(54,727)		12,156		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	08/01/2024	7	3,282,109	2366.49	114,242			33,767		76,102			(57,864)		12,566		0001
Purchased Call/AI Powered US Equity Index/AIP1007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	08/02/2024	10	3,879,695	2374.26	132,418			39,309		83,753			(66,774)		14,888		0001
Purchased Call/AI Powered US Equity Index/AIP1007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	08/02/2024	7	2,388,795	2371.05	83,718			24,917		53,190			(42,498)		9,167		0001
Purchased Call/AI Powered US Equity Index/AIP1007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2022	08/05/2024	5	1,313,952	2372.03	44,371			13,336		29,076			(22,432)		5,077		0001
Purchased Call/AI Powered US Equity Index/AIP1007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/07/2024	9	4,020,328	2372.03	138,385			41,988		89,517			(69,979)		15,606		0001
Purchased Call/AI Powered US Equity Index/AIP1007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/06/2024	1	935,898	2372.03	30,885			9,248		20,774			(15,485)		3,625		0001
Purchased Call/AI Powered US Equity Index/AIP1007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2022	08/09/2024	9	3,211,161	2373.95	110,433			33,868		70,589			(55,936)		12,522		0001
Purchased Call/AI Powered US Equity Index/AIP1007SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2022	08/08/2024	11	3,678,324	2373.25	128,799			39,303		81,148			(65,207)		14,311		0001
Purchased Call/AI Powered US Equity Index/AIP1007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2022	08/09/2024	8	4,618,496	2380.29	153,467			46,943		95,523			(77,265)		18,009		0001
Purchased Call/AI Powered US Equity Index/AIP1007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	08/09/2024	8	1,855,363	2381.48	60,337			18,524		37,933			(30,464)		7,235		0001
Purchased Call/AI Powered US Equity Index/AIP1007SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/12/2024	9	2,064,865	2389.54	65,638			20,350		39,139			(33,160)		8,106		0001
Purchased Call/AI Powered US Equity Index/AIP1007SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/14/2024	9	2,643,356	2389.54	82,315			25,836		50,461			(41,726)		10,423		0001
Purchased Call/AI Powered US Equity Index/AIP1007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/13/2024	4	838,300	2389.54	26,900			8,351		15,946			(13,548)		3,298		0001
Purchased Call/AI Powered US Equity Index/AIP1007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2022	08/16/2024	7	3,235,262	2391.45	97,672			30,855		60,995			(49,395)		12,813		0001
Purchased Call/AI Powered US Equity Index/AIP1007ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2022	08/16/2024	8	4,302,426	2389.04	129,690			41,162		83,055			(65,896)		17,039		0001
Purchased Call/AI Powered US Equity Index/AIP1007SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2022	08/15/2024	12	3,879,446	2389.94	115,067			36,438		73,973			(58,590)		15,331		0001
Purchased Call/AI Powered US Equity Index/AIP1007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2022	08/16/2024	13	4,124,679	2390.37	119,708			38,119		78,593			(60,756)		16,335		0001
Purchased Call/AI Powered US Equity Index/AIP1007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/19/2024	10	3,124,202	2387.73	98,018			31,276		61,299			(49,419)		12,454		0001
Purchased Call/AI Powered US Equity Index/AIP1007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2022	08/21/2024	7	1,682,266	2387.73	50,743			16,355		33,230			(25,620)		6,735		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2022	08/20/2024	7	1,423,839	2387.73	42,613			13,723		28,031			(21,590)		5,688		0001
Purchased Call/AI Powered US Equity Index/AIP100BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2022	08/22/2024	12	2,765,469	2380.72	83,516			27,141		58,551			(42,335)		11,095		0001
Purchased Call/AI Powered US Equity Index/AIP100BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2022	08/23/2024	11	4,424,015	2379.01	131,371			43,034		95,475			(66,615)		17,787		0001
Purchased Call/AI Powered US Equity Index/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2022	08/23/2024	8	2,035,550	2380.63	63,770			20,708		43,267			(32,065)		8,184		0001
Purchased Call/AI Powered US Equity Index/AIP100BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2022	08/23/2024	10	1,768,540	2386.47	53,795			17,580		35,568			(27,305)		7,110		0001
Purchased Call/AI Powered US Equity Index/AIP100BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/28/2024	12	2,931,139	2373.82	89,188			29,800		66,957			(45,149)		11,909		0001
Purchased Call/AI Powered US Equity Index/AIP100BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	08/26/2024	8	2,328,312	2373.82	73,582			24,379		52,885			(37,388)		9,420		0001
Purchased Call/AI Powered US Equity Index/AIP100BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	08/27/2024	2	1,640,814	2373.82	53,568			17,616		37,376			(26,903)		6,653		0001
Purchased Call/AI Powered US Equity Index/AIP100BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2022	08/29/2024	10	2,723,933	2370.98	83,768			28,128		63,962			(42,601)		11,090		0001
Purchased Call/AI Powered US Equity Index/AIP100BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	08/30/2024	10	2,574,629	2363.09	81,509			27,390		65,041			(41,165)		10,504		0001
Purchased Call/AI Powered US Equity Index/AIP100BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	08/30/2024	7	3,880,850	2358.24	118,584			40,048		102,295			(60,175)		15,833		0001
Purchased Call/AI Powered US Equity Index/AIP100BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	08/30/2024	6	2,177,595	2358.94	68,638			23,232		57,050			(35,040)		8,884		0001
Purchased Call/AI Powered US Equity Index/AIP100BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2022	09/04/2024	5	1,578,339	2356.2	50,187			17,168		42,547			(25,236)		6,505		0001
Purchased Call/AI Powered US Equity Index/AIP100BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	09/03/2024	2	1,188,239	2356.2	38,298			12,975		31,957			(19,252)		4,887		0001
Purchased Call/AI Powered US Equity Index/AIP100BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2022	08/30/2024	4	1,175,707	2356.2	38,053			12,766		31,544			(19,137)		4,797		0001
Purchased Call/AI Powered US Equity Index/AIP100BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/06/2024	9	1,855,253	2353.59	59,312			20,484		51,338			(29,913)		7,677		0001
Purchased Call/AI Powered US Equity Index/AIP100BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	09/06/2024	12	3,622,524	2360.82	108,762	2,246		39,036		94,209			(55,672)		14,990		0001
Purchased Call/AI Powered US Equity Index/AIP100BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/06/2024	10	2,476,920	2367.43	74,586			25,762		60,797			(37,586)		10,250		0001
Purchased Call/AI Powered US Equity Index/AIP100BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2022	09/11/2024	6	2,174,289	2377.65	60,177			21,132		49,115			(30,235)		9,087		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/09/2024	8	2,007,492	2377.65	51,279			17,973		45,096			(26,033)		8,357		0001
Purchased Call/AI Powered US Equity Index/AIP1009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2022	09/10/2024	1	543,530	2377.65	17,773			6,177		12,244			(8,911)		2,267		0001
Purchased Call/AI Powered US Equity Index/AIP1009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2022	09/05/2024	6	1,012,318	2356.2	30,149			10,470		27,333			(15,351)		4,181		0001
Purchased Call/AI Powered US Equity Index/AIP1009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2022	09/13/2024	8	2,549,397	2362.63	74,056			26,262		66,011			(37,301)		10,696		0001
Purchased Call/AI Powered US Equity Index/AIP1009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/12/2024	8	2,301,383	2383.1	48,107			17,177		49,590			(24,499)		9,637		0001
Purchased Call/AI Powered US Equity Index/AIP1009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2022	09/13/2024	10	3,728,140	2367.23	107,218			37,998		92,767			(53,989)		15,642		0001
Purchased Call/AI Powered US Equity Index/AIP1009SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	09/13/2024	11	4,736,742	2361	131,702			46,939		124,374			(66,924)		19,873		0001
Purchased Call/AI Powered US Equity Index/AIP1009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/18/2024	9	1,708,461	2355.63	50,014			18,162		47,264			(25,398)		7,237		0001
Purchased Call/AI Powered US Equity Index/AIP1009SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2022	09/16/2024	5	2,544,921	2355.63	70,124			25,236		70,099			(35,564)		10,740		0001
Purchased Call/AI Powered US Equity Index/AIP1009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/17/2024	1	709,577	2355.63	22,990			8,211		19,588			(11,527)		3,000		0001
Purchased Call/AI Powered US Equity Index/AIP1009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	09/20/2024	8	3,861,233	2349.26	118,865			43,178		113,000			(59,730)		16,419		0001
Purchased Call/AI Powered US Equity Index/AIP1009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2022	09/20/2024	10	3,827,639	2337.83	121,118			44,143		122,828			(61,046)		16,276		0001
Purchased Call/AI Powered US Equity Index/AIP1009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2022	09/19/2024	7	2,126,698	2357	59,132			21,616		58,252			(30,025)		9,026		0001
Purchased Call/AI Powered US Equity Index/AIP1009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2022	09/20/2024	13	3,370,017	2334.21	103,665			37,987		111,279			(52,457)		14,330		0001
Purchased Call/AI Powered US Equity Index/AIP1009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	09/25/2024	5	1,358,261	2318.28	45,955			17,161		50,913			(23,373)		5,830		0001
Purchased Call/AI Powered US Equity Index/AIP1009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/24/2024	1	855,073	2318.28	27,533			10,098		32,006			(13,804)		3,663		0001
Purchased Call/AI Powered US Equity Index/AIP1009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2022	09/23/2024	5	1,726,495	2318.28	57,291			21,102		64,532			(28,810)		7,383		0001
Purchased Call/AI Powered US Equity Index/AIP1009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	09/26/2024	12	4,394,065	2306.6	153,904			57,672		179,587			(77,894)		18,896		0001
Purchased Call/AI Powered US Equity Index/AIP1009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	09/27/2024	8	2,760,499	2309.15	93,216			34,849		110,898			(46,958)		11,893		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2022	09/27/2024	7	3,912,082	2324.63	123,189			46,036		140,125			(62,008)		16,855		0001
Purchased Call/AI Powered US Equity Index/AIP100A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	09/27/2024	9	3,642,949	2314.71	119,662			44,884		140,519			(60,426)		15,695		0001
Purchased Call/AI Powered US Equity Index/AIP100A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2022	09/30/2024	6	2,427,305	2309.66	82,512			31,116		97,278			(41,433)		10,515		0001
Purchased Call/AI Powered US Equity Index/AIP100A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	10/02/2024	9	2,737,162	2309.66	95,060			36,237		109,971			(47,856)		11,901		0001
Purchased Call/AI Powered US Equity Index/AIP100A$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	10/01/2024	1	1,057,649	2309.66	34,162			12,858		42,440			(17,034)		4,590		0001
Purchased Call/AI Powered US Equity Index/AIP100A$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2022	10/03/2024	10	2,784,258	2326.92	91,852			35,243		98,553			(46,421)		12,128		0001
Purchased Call/AI Powered US Equity Index/AIP100A$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2022	10/04/2024	9	2,844,211	2346.37	83,320			32,310		86,751			(42,408)		12,411		0001
Purchased Call/AI Powered US Equity Index/AIP100A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/04/2024	10	3,191,879	2345.73	95,861			36,762		97,850			(48,263)		13,928		0001
Purchased Call/AI Powered US Equity Index/AIP100A$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/04/2024	8	2,661,238	2341.45	80,404			30,886		84,378			(40,500)		11,613		0001
Purchased Call/AI Powered US Equity Index/AIP100A$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/09/2024	7	2,565,208	2326.31	79,123	2,952		32,333		91,767			(41,155)		11,294		0001
Purchased Call/AI Powered US Equity Index/AIP100A$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/07/2024	6	2,105,415	2326.31	67,971			26,359		75,095			(34,360)		9,237		0001
Purchased Call/AI Powered US Equity Index/AIP100A$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/08/2024	1	587,168	2326.31	18,731			7,240		20,974			(9,404)		2,581		0001
Purchased Call/AI Powered US Equity Index/AIP100A$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2022	10/10/2024	8	3,226,948	2322.42	108,524			42,593		118,909			(54,758)		14,232		0001
Purchased Call/AI Powered US Equity Index/AIP100A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/11/2024	12	4,673,695	2320.18	159,237			62,774		175,323			(80,383)		20,649		0001
Purchased Call/AI Powered US Equity Index/AIP100A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/11/2024	7	3,170,739	2320.55	104,651			41,197		118,621			(52,702)		14,009		0001
Purchased Call/AI Powered US Equity Index/AIP100A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/11/2024	7	5,065,256	2331.36	161,194			63,545		174,862			(81,251)		22,379		0001
Purchased Call/AI Powered US Equity Index/AIP100A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/16/2024	6	2,881,238	2318.74	102,043			40,763		109,682			(51,301)		12,841		0001
Purchased Call/AI Powered US Equity Index/AIP100A$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2022	10/14/2024	7	2,050,591	2318.74	69,337			27,526		77,853			(35,006)		9,107		0001
Purchased Call/AI Powered US Equity Index/AIP100A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/15/2024	1	1,125,958	2318.74	35,805			14,165		42,805			(17,854)		5,010		0001

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Purchased Call/AI Powered US Equity Index/AIP100A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/17/2024	10	3,852,335	2330.62	132,940			53,355		134,484			(66,950)		17,199		0001
Purchased Call/AI Powered US Equity Index/AIP100BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/18/2024	6	3,853,554	2336.32	127,034			51,065		129,089			(63,832)		17,234		0001
Purchased Call/AI Powered US Equity Index/AIP100BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/18/2024	7	3,600,055	2329.88	123,581			49,842		126,561			(62,247)		16,100		0001
Purchased Call/AI Powered US Equity Index/AIP100BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/18/2024	9	4,283,469	2326.52	152,840			61,762		154,378			(77,097)		19,156		0001
Purchased Call/AI Powered US Equity Index/AIP100BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/22/2024	1	3,675,682	2336.88	116,887			47,365		123,004			(58,604)		16,550		0001
Purchased Call/AI Powered US Equity Index/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/21/2024	5	3,832,756	2336.88	125,784			51,087		128,058			(63,105)		17,228		0001
Purchased Call/AI Powered US Equity Index/AIP100BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2022	10/23/2024	6	2,595,696	2336.88	90,665			37,077		87,000			(45,720)		11,707		0001
Purchased Call/AI Powered US Equity Index/AIP100BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/25/2024	7	2,601,236	2350.89	85,110			35,000		78,554			(42,869)		11,772		0001
Purchased Call/AI Powered US Equity Index/AIP100BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/24/2024	6	3,084,252	2341.29	106,777			43,833		100,087			(53,682)		13,934		0001
Purchased Call/AI Powered US Equity Index/AIP100BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	10/25/2024	6	9,175,254	2351.23	296,988			122,105		276,351			(149,023)		41,522		0001
Purchased Call/AI Powered US Equity Index/AIP100BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/25/2024	7	4,070,941	2349.97	134,931			55,690		123,816			(67,956)		18,423		0001
Purchased Call/AI Powered US Equity Index/AIP100BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2022	10/30/2024	6	4,363,369	2361.75	131,188			54,754		121,710			(65,714)		19,910		0001
Purchased Call/AI Powered US Equity Index/AIP100BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	10/28/2024	5	2,424,898	2361.75	76,261			31,615		67,375			(38,160)		11,029		0001
Purchased Call/AI Powered US Equity Index/AIP100BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/29/2024	3	992,889	2361.75	28,875	2,960		13,393		27,641			(15,958)		4,523		0001
Purchased Call/AI Powered US Equity Index/AIP100BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	11/01/2024	9	4,793,728	2360.09	142,832			60,148		136,249			(71,661)		21,946		0001
Purchased Call/AI Powered US Equity Index/AIP100BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2022	10/31/2024	5	4,587,762	2359.05	137,419			57,531		130,886			(69,075)		20,969		0001
Purchased Call/AI Powered US Equity Index/AIP100BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2022	11/01/2024	6	5,577,907	2347.13	180,952			76,172		174,786			(91,157)		25,536		0001
Purchased Call/AI Powered US Equity Index/AIP100BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2022	11/01/2024	8	4,532,467	2341.77	155,974			65,941		147,893			(78,593)		20,750		0001
Purchased Call/AI Powered US Equity Index/AIP100BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2022	11/05/2024	2	801,464	2350.03	25,449			10,803		24,650			(12,761)		3,693		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP100BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/06/2024	4	1,971,405	2350.03	63,808			27,235		60,738			(31,932)		9,099		0001
Purchased Call/AI Powered US Equity Index/AIP100BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2022	11/04/2024	6	2,380,188	2350.03	71,572	4,887		32,654		73,081			(38,473)		10,950		0001
Purchased Call/AI Powered US Equity Index/AIP100CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2022	11/07/2024	7	4,614,942	2354.39	142,636			61,245		137,665			(71,506)		21,334		0001
Purchased Call/AI Powered US Equity Index/AIP100CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2024	7	5,490,929	2356.55	180,224			77,656		161,389			(90,270)		25,424		0001
Purchased Call/AI Powered US Equity Index/AIP100CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2022	11/08/2024	6	7,487,687	2340.66	254,648	14,910		123,788		248,125			(128,535)		34,669		0001
Purchased Call/AI Powered US Equity Index/AIP100CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/08/2024	6	5,806,951	2376.18	184,514	2,184		81,596		146,236			(92,803)		26,887		0001
Purchased Call/AI Powered US Equity Index/AIP100CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2022	11/13/2024	5	3,086,655	2385.85	97,326			42,447		72,354			(48,705)		14,405		0001
Purchased Call/AI Powered US Equity Index/AIP100CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2022	11/12/2024	3	2,078,593	2385.85	65,929			28,673		48,612			(33,119)		9,686		0001
Purchased Call/AI Powered US Equity Index/AIP100CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/11/2024	4	1,923,760	2385.85	60,516			26,271		44,887			(30,318)		8,950		0001
Purchased Call/AI Powered US Equity Index/AIP100CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2022	11/14/2024	7	3,960,159	2380.95	126,641			55,446		96,752			(63,448)		18,511		0001
Purchased Call/AI Powered US Equity Index/AIP100CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2022	11/15/2024	5	4,105,223	2385.61	127,548			55,974		96,793			(63,822)		19,219		0001
Purchased Call/AI Powered US Equity Index/AIP100CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2022	11/15/2024	5	4,005,759	2379.62	126,397			55,608		99,134			(63,338)		18,754		0001
Purchased Call/AI Powered US Equity Index/AIP100CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/15/2024	5	4,184,357	2376.73	128,028	3,279		58,180		105,976			(65,881)		19,590		0001
Purchased Call/AI Powered US Equity Index/AIP100CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/20/2024	5	4,514,661	2378.61	145,073			64,914		113,359			(72,793)		21,301		0001
Purchased Call/AI Powered US Equity Index/AIP100CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/19/2024	2	723,533	2378.61	23,238			10,327		18,129			(11,612)		3,408		0001
Purchased Call/AI Powered US Equity Index/AIP100CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/18/2024	4	3,999,727	2378.61	126,934			56,300		100,007			(63,556)		18,813		0001
Purchased Call/AI Powered US Equity Index/AIP100CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2022	11/21/2024	8	5,024,100	2376.83	164,414	1,915		74,664		128,127			(83,384)		23,741		0001
Purchased Call/AI Powered US Equity Index/AIP100CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/22/2024	6	3,417,435	2383.32	109,698			49,347		82,941			(54,945)		16,173		0001
Purchased Call/AI Powered US Equity Index/AIP100CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2022	11/22/2024	4	5,575,018	2386.03	177,045			79,654		132,392			(88,618)		26,384		0001

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Purchased Call/AI Powered US Equity Index/AIP100CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2022	11/26/2024	2	1,228,122	2385.38	37,056			16,843		29,438			(18,577)		5,848		0001
Purchased Call/AI Powered US Equity Index/AIP100CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/25/2024	1	511,222	2385.38	16,257			7,357		12,231			(8,162)		2,430		0001
Purchased Call/AI Powered US Equity Index/AIP100DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2022	11/27/2024	8	6,198,376	2376.63	205,696			94,105		159,468			(103,418)		29,558		0001
Purchased Call/AI Powered US Equity Index/AIP100DS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2022	11/29/2024	7	5,698,753	2376.57	187,219			85,811		146,981			(93,711)		27,257		0001
Purchased Call/AI Powered US Equity Index/AIP100DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2022	11/27/2024	3	5,732,378	2385.38	180,471			82,275		137,611			(90,454)		27,336		0001
Purchased Call/AI Powered US Equity Index/AIP100DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2022	11/29/2024	5	2,262,143	2389.93	70,366			32,296		52,475			(35,400)		10,820		0001
Purchased Call/AI Powered US Equity Index/AIP100DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	11/29/2024	6	4,063,261	2390.28	120,466			55,465		93,990			(60,795)		19,434		0001
Purchased Call/AI Powered US Equity Index/AIP100DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2022	12/04/2024	3	3,263,228	2388.3	94,903			44,094		77,205			(47,449)		15,724		0001
Purchased Call/AI Powered US Equity Index/AIP100DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2022	12/02/2024	5	3,110,173	2388.3	94,337			43,669		73,263			(47,230)		14,942		0001
Purchased Call/AI Powered US Equity Index/AIP100DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	12/03/2024	1	1,057,675	2388.3	33,740			15,619		24,969			(16,824)		5,089		0001
Purchased Call/AI Powered US Equity Index/AIP100DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/05/2024	5	3,630,000	2376	109,544			51,089		94,730			(54,842)		17,517		0001
Purchased Call/AI Powered US Equity Index/AIP100DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2022	12/06/2024	3	4,449,706	2367.45	141,968			66,386		125,654			(70,996)		21,505		0001
Purchased Call/AI Powered US Equity Index/AIP100DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2022	12/06/2024	4	4,559,636	2365.78	146,569			68,704		128,907			(73,436)		22,036		0001
Purchased Call/AI Powered US Equity Index/AIP100DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/06/2024	5	5,197,799	2368.79	158,302	5,032		77,734		143,633			(81,248)		25,120		0001
Purchased Call/AI Powered US Equity Index/AIP100DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2022	12/11/2024	6	3,407,639	2364.26	109,806	2,362		53,333		97,966			(56,148)		16,589		0001
Purchased Call/AI Powered US Equity Index/AIP100DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/09/2024	3	3,961,715	2364.26	128,760			60,805		113,498			(64,458)		19,230		0001
Purchased Call/AI Powered US Equity Index/AIP100DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/10/2024	1	533,422	2364.26	17,070			8,066		15,309			(8,558)		2,593		0001
Purchased Call/AI Powered US Equity Index/AIP100DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2022	12/12/2024	4	5,361,623	2370.04	172,223			81,890		152,913			(86,141)		26,139		0001
Purchased Call/AI Powered US Equity Index/AIP100DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2022	12/13/2024	5	3,234,405	2372.62	99,456			47,457		87,563			(49,913)		15,791		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/13/2024	4	2,479,949	2368.13	75,362			36,018		69,455			(37,886)		12,108		0001
Purchased Call/AI Powered US Equity Index/AIP100DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2022	12/13/2024	5	2,936,957	2356.74	90,581			43,464		89,515			(45,719)		14,339		0001
Purchased Call/AI Powered US Equity Index/AIP100ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/18/2024	5	2,982,965	2350.8	93,601			45,316		95,375			(46,825)		14,668		0001
Purchased Call/AI Powered US Equity Index/AIP100ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/16/2024	4	1,784,866	2350.8	55,856			26,932		56,895			(27,980)		8,751		0001
Purchased Call/AI Powered US Equity Index/AIP100ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2022	12/17/2024	3	2,088,631	2350.8	62,422	2,706		31,630		66,680			(32,441)		10,255		0001
Purchased Call/AI Powered US Equity Index/AIP100ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2022	12/19/2024	5	5,084,557	2345.51	164,538			79,847		169,023			(82,326)		25,037		0001
Purchased Call/AI Powered US Equity Index/AIP100ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/20/2024	5	3,307,016	2346.25	105,684			51,490		109,524			(53,090)		16,307		0001
Purchased Call/AI Powered US Equity Index/AIP100ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2022	12/20/2024	6	4,689,794	2353.52	143,831			70,287		147,446			(72,072)		23,126		0001
Purchased Call/AI Powered US Equity Index/AIP100ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/20/2024	4	3,948,159	2343.13	124,636	2,692		62,388		133,675			(63,901)		19,468		0001
Purchased Call/AI Powered US Equity Index/AIP100ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/24/2024	3	1,760,570	2347.25	55,425			27,324		58,075			(27,849)		8,730		0001
Purchased Call/AI Powered US Equity Index/AIP100ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/23/2024	1	1,166,878	2347.25	37,223			18,304		38,428			(18,586)		5,778		0001
Purchased Call/AI Powered US Equity Index/AIP100ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/26/2024	5	4,663,208	2347.25	139,935	3,818		71,343		154,009			(71,955)		23,188		0001
Purchased Call/AI Powered US Equity Index/AIP100ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	12/27/2024	6	4,317,198	2343.66	129,755	9,464		69,276		146,465			(69,626)		21,497		0001
Purchased Call/AI Powered US Equity Index/AIP100ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2022	12/27/2024	4	4,660,645	2336.96	114,886	41,181		77,833		165,656			(78,126)		23,207		0001
Purchased Call/AI Powered US Equity Index/AIP100ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	12/27/2024	4	4,603,248	2347.84	114,097	32,427		73,150		151,643			(73,378)		22,921		0001
Purchased Call/AI Powered US Equity Index/AIP100ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2023	12/30/2024	2	2,517,422	2347.81	37,305	42,625		40,104		83,068			(39,851)		12,587		0001
Purchased Call/AI Powered US Equity Index/AIP100ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/02/2025	5	2,022,027	2347.81	11,898	54,531		33,580		66,909			(32,873)		10,152		0001
Purchased Call/AI Powered US Equity Index/AIP100ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	12/31/2024	3	3,712,324	2347.81	57,867	62,296		60,426		122,695			(59,784)		18,587		0001
Purchased Call/AI Powered US Equity Index/AIP100ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2023	01/03/2025	6	3,271,665	2341.15		109,631		55,741		113,581			(53,938)		16,448		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100E$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/03/2025	5	3,521,654	2347.72		118,450		60,124		116,794			(58,425)		17,704		0001
Purchased Call/AI Powered US Equity Index/AIP100E$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/03/2025	4	3,237,247	2344.2		111,992		56,954		110,034			(55,156)		16,275		0001
Purchased Call/AI Powered US Equity Index/AIP100F$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/08/2025	3	2,736,506	2355.34		92,927		47,696		86,438			(45,246)		13,850		0001
Purchased Call/AI Powered US Equity Index/AIP100F$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2025	1	532,038	2355.34		17,610		8,999		16,777			(8,637)		2,689		0001
Purchased Call/AI Powered US Equity Index/AIP100F$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/06/2025	3	1,512,710	2355.34		49,955		25,521		47,620			(24,469)		7,636		0001
Purchased Call/AI Powered US Equity Index/AIP100F$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/10/2025	3	2,586,253	2360.33		87,191		45,000		79,081			(42,278)		13,125		0001
Purchased Call/AI Powered US Equity Index/AIP100F$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2023	01/09/2025	3	3,659,336	2354.24		126,333		64,970		116,634			(61,372)		18,546		0001
Purchased Call/AI Powered US Equity Index/AIP100F$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2023	01/10/2025	6	6,430,528	2363.5		216,065		111,913		192,217			(104,389)		32,634		0001
Purchased Call/AI Powered US Equity Index/AIP100F$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/10/2025	6	3,665,080	2366.2		121,407		63,170		107,445			(58,337)		18,599		0001
Purchased Call/AI Powered US Equity Index/AIP100F$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/15/2025	4	1,918,040	2369.94		61,562		32,203		55,035			(29,424)		9,798		0001
Purchased Call/AI Powered US Equity Index/AIP100F$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/16/2025	2	1,747,159	2369.94		55,120		28,876		50,197			(26,263)		8,937		0001
Purchased Call/AI Powered US Equity Index/AIP100F$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/14/2025	1	864,834	2369.94		28,713		14,968		24,769			(13,807)		4,412		0001
Purchased Call/AI Powered US Equity Index/AIP100F$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/13/2025	3	2,722,357	2369.94		89,237		46,490		77,822			(42,885)		13,870		0001
Purchased Call/AI Powered US Equity Index/AIP100F$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/17/2025	6	3,327,227	2368.15		93,137		51,397		97,011			(41,808)		17,041		0001
Purchased Call/AI Powered US Equity Index/AIP100F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/17/2025	5	3,768,825	2352.44		128,614		67,857		122,786			(60,897)		19,303		0001
Purchased Call/AI Powered US Equity Index/AIP100F$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	01/17/2025	4	2,440,231	2360.22		79,059		41,835		75,283			(37,335)		12,498		0001
Purchased Call/AI Powered US Equity Index/AIP100F$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/17/2025	3	3,285,628	2362.27		111,264		58,793		99,893			(52,528)		16,828		0001
Purchased Call/AI Powered US Equity Index/AIP100F$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/21/2025	1	2,138,932	2362.27		71,013		37,652		65,147			(33,469)		11,012		0001
Purchased Call/AI Powered US Equity Index/AIP100F$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/22/2025	3	1,698,719	2362.27		57,471		30,567		51,828			(26,949)		8,757		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/23/2025	5	5,671,618	2368.74		189,095		100,969		165,487			(88,203)		29,276		0001
Purchased Call/AI Powered US Equity Index/AIP100FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/24/2025	6	2,951,921	2367.95		100,372		53,879		86,774			(46,561)		15,257		0001
Purchased Call/AI Powered US Equity Index/AIP100FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/24/2025	2	2,518,191	2368.63		84,827		45,403		73,666			(39,483)		13,015		0001
Purchased Call/AI Powered US Equity Index/AIP100GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/24/2025	6	3,101,522	2376.23		99,521		53,522		85,908			(46,076)		16,030		0001
Purchased Call/AI Powered US Equity Index/AIP100GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/29/2025	5	3,649,425	2375.72		119,449		65,361		102,037			(54,152)		18,982		0001
Purchased Call/AI Powered US Equity Index/AIP100GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/28/2025	1	1,607,241	2375.72		53,200		28,719		44,854			(24,565)		8,349		0001
Purchased Call/AI Powered US Equity Index/AIP100GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	01/27/2025	4	2,631,471	2375.72		83,760		45,246		73,299			(38,570)		13,653		0001
Purchased Call/AI Powered US Equity Index/AIP100GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	01/30/2025	4	4,607,429	2365.37		161,847		87,906		138,854			(73,986)		23,995		0001
Purchased Call/AI Powered US Equity Index/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	01/31/2025	4	2,761,323	2372.4		94,913		51,726		79,321			(43,260)		14,399		0001
Purchased Call/AI Powered US Equity Index/AIP100GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	01/31/2025	5	8,406,745	2378.71		282,602		154,318		230,818			(128,624)		43,838		0001
Purchased Call/AI Powered US Equity Index/AIP100GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	01/31/2025	5	3,754,812	2385.25		121,154		66,285		98,316			(54,995)		19,580		0001
Purchased Call/AI Powered US Equity Index/AIP100GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/05/2025	5	3,037,224	2377.72		100,832		55,708		84,465			(45,168)		15,937		0001
Purchased Call/AI Powered US Equity Index/AIP100GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/04/2025	2	1,322,966	2377.72		44,120		24,265		36,723			(19,905)		6,933		0001
Purchased Call/AI Powered US Equity Index/AIP100GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/03/2025	3	2,619,030	2377.72		86,470		47,474		72,563			(39,115)		13,709		0001
Purchased Call/AI Powered US Equity Index/AIP100GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/06/2025	6	5,894,870	2372.62		194,802		108,012		170,230			(87,002)		30,971		0001
Purchased Call/AI Powered US Equity Index/AIP100GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/07/2025	6	4,279,200	2383.04		133,166		73,934		114,934			(59,370)		22,510		0001
Purchased Call/AI Powered US Equity Index/AIP100GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/07/2025	6	5,461,735	2377.3		175,877		97,645		152,850			(78,304)		28,731		0001
Purchased Call/AI Powered US Equity Index/AIP100GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/07/2025	6	3,516,475	2371.75		116,499		65,257		102,355			(51,313)		18,498		0001
Purchased Call/AI Powered US Equity Index/AIP100GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/10/2025	4	2,522,400	2362.76		87,975		49,265		78,307			(38,742)		13,318		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/12/2025	6	3,293,793	2362.76		118,570		66,595		102,591			(52,031)		17,433		0001
Purchased Call/AI Powered US Equity Index/AIP100GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/11/2025	3	1,689,394	2362.76		51,196		29,515		52,533			(21,761)		8,931		0001
Purchased Call/AI Powered US Equity Index/AIP100GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/13/2025	7	4,468,180	2370.7		152,309		85,769		131,864			(66,630)		23,678		0001
Purchased Call/AI Powered US Equity Index/AIP100GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/14/2025	6	4,974,046	2379.5		156,252		88,306		138,247			(68,177)		26,391		0001
Purchased Call/AI Powered US Equity Index/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2023	02/14/2025	6	3,854,883	2385.88		119,186		67,316		103,874			(51,983)		20,453		0001
Purchased Call/AI Powered US Equity Index/AIP100HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/14/2025	3	2,625,619	2369.62		80,809		45,816		78,214			(35,149)		13,931		0001
Purchased Call/AI Powered US Equity Index/AIP100HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/20/2025	4	3,911,527	2363.02		112,193		64,180		122,491			(48,039)		20,904		0001
Purchased Call/AI Powered US Equity Index/AIP100HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/19/2025	4	1,686,428	2363.02		49,199		28,088		52,747			(21,141)		9,002		0001
Purchased Call/AI Powered US Equity Index/AIP100HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/18/2025	1	637,365	2363.02		20,906		11,905		19,903			(9,053)		3,398		0001
Purchased Call/AI Powered US Equity Index/AIP100HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/14/2025	5	3,314,195	2363.02		99,277		56,389		103,318			(43,009)		17,584		0001
Purchased Call/AI Powered US Equity Index/AIP100HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2023	02/21/2025	6	4,700,695	2340.81		158,211		90,940		170,962			(67,472)		25,152		0001
Purchased Call/AI Powered US Equity Index/AIP100HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/21/2025	5	4,143,068	2342.03		136,084		78,139		149,486			(58,051)		22,168		0001
Purchased Call/AI Powered US Equity Index/AIP100HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/21/2025	4	3,211,317	2348.96		102,509		59,033		110,703			(43,617)		17,183		0001
Purchased Call/AI Powered US Equity Index/AIP100HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/24/2025	3	2,237,526	2339.75		74,439		43,044		82,053			(31,458)		12,015		0001
Purchased Call/AI Powered US Equity Index/AIP100HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/26/2025	5	2,136,450	2339.75		71,746		41,650		78,556			(30,147)		11,500		0001
Purchased Call/AI Powered US Equity Index/AIP100HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/25/2025	3	2,667,034	2339.75		88,018		50,953		97,935			(37,194)		14,339		0001
Purchased Call/AI Powered US Equity Index/AIP100HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/27/2025	4	4,653,272	2345.09		151,357		88,091		165,419			(63,335)		25,076		0001
Purchased Call/AI Powered US Equity Index/AIP100HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/28/2025	5	3,415,959	2345.95		112,925		65,889		120,921			(47,141)		18,430		0001
Purchased Call/AI Powered US Equity Index/AIP100HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2023	02/28/2025	6	6,073,734	2343.77		205,053		120,231		218,079			(85,072)		32,770		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP100HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/28/2025	8	4,118,618	2347.56		135,077		79,189		144,267			(56,066)		22,221		0001
Purchased Call/All Powered US Equity Index/AIP100HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/05/2025	4	3,850,575	2358.69		116,349		68,788		125,868			(47,611)		20,897		0001
Purchased Call/All Powered US Equity Index/AIP100HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/03/2025	7	1,327,814	2358.69		39,461		23,305		43,273			(16,178)		7,189		0001
Purchased Call/All Powered US Equity Index/AIP100HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2025	1	775,653	2358.69		25,286		14,866		25,316			(10,467)		4,205		0001
Purchased Call/All Powered US Equity Index/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2023	03/07/2025	5	2,714,915	2345.82		81,917		48,642		96,814			(33,377)		14,768		0001
Purchased Call/All Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/06/2025	4	3,030,144	2353.4		92,279		54,587		102,693			(37,739)		16,464		0001
Purchased Call/All Powered US Equity Index/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/07/2025	5	3,293,473	2347.1		98,461		58,442		116,474			(40,114)		17,915		0001
Purchased Call/All Powered US Equity Index/AIP1001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/07/2025	4	3,706,625	2330.27		111,972		66,673		145,961			(45,438)		20,162		0001
Purchased Call/All Powered US Equity Index/AIP1001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/11/2025	1	1,077,830	2313.41		35,353		21,124		47,202			(14,296)		5,890		0001
Purchased Call/All Powered US Equity Index/AIP1001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/12/2025	3	2,871,106	2313.41		94,765		56,830		125,865			(38,004)		15,708		0001
Purchased Call/All Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/10/2025	4	2,156,043	2313.41		70,392		42,070		94,322			(28,382)		11,769		0001
Purchased Call/All Powered US Equity Index/AIP1001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2025	4	5,130,958	2308.88		174,266		104,727		231,299			(69,596)		28,103		0001
Purchased Call/All Powered US Equity Index/AIP1001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/14/2025	6	3,405,357	2319.68		110,168		66,591		143,958			(43,705)		18,673		0001
Purchased Call/All Powered US Equity Index/AIP1001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2025	5	3,288,134	2309.97		112,094		67,650		147,409			(44,584)		18,030		0001
Purchased Call/All Powered US Equity Index/AIP1001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2025	4	2,537,116	2320.63		81,669		49,477		106,633			(32,301)		13,912		0001
Purchased Call/All Powered US Equity Index/AIP1001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2025	3	2,905,332	2310.93		103,184		62,853		129,894			(40,394)		16,022		0001
Purchased Call/All Powered US Equity Index/AIP1001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/17/2025	3	2,290,359	2310.93		78,115		47,440		102,194			(30,746)		12,602		0001
Purchased Call/All Powered US Equity Index/AIP1001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2025	2	1,160,789	2310.93		39,163		23,787		51,846			(15,442)		6,394		0001
Purchased Call/All Powered US Equity Index/AIP1001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/21/2025	9	4,186,150	2327.46		130,623		80,184		169,580			(50,574)		23,137		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/20/2025	4	4,402,101	2317.31		149,681		91,455		189,515			(58,301)		24,303		0001
Purchased Call/AI Powered US Equity Index/AIP100I$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/21/2025	4	4,791,219	2313.61		159,987		98,242		211,119			(61,956)		26,481		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/21/2025	4	2,699,028	2313.74		91,354		56,159		118,837			(35,359)		14,918		0001
Purchased Call/AI Powered US Equity Index/AIP100JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/25/2025	2	1,986,293	2316.22		66,590		41,111		86,336			(25,572)		11,027		0001
Purchased Call/AI Powered US Equity Index/AIP100JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/26/2025	3	3,758,008	2316.22		126,635		78,402		163,507			(48,320)		20,887		0001
Purchased Call/AI Powered US Equity Index/AIP100JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/24/2025	4	2,020,586	2316.22		68,159		42,059		87,739			(26,155)		11,205		0001
Purchased Call/AI Powered US Equity Index/AIP100JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/28/2025	4	2,168,591	2318.14		76,773		47,920		93,418			(28,992)		12,080		0001
Purchased Call/AI Powered US Equity Index/AIP100JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/27/2025	5	3,615,221	2319.04		123,934		76,900		154,739			(47,102)		20,115		0001
Purchased Call/AI Powered US Equity Index/AIP100JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	03/28/2025	4	4,140,813	2327.93		141,245		88,004		168,105			(53,439)		23,065		0001
Purchased Call/AI Powered US Equity Index/AIP100JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2023	03/28/2025	6	3,318,991	2331.23		114,609		71,620		132,041			(43,127)		18,488		0001
Purchased Call/AI Powered US Equity Index/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/02/2025	5	4,176,450	2341.68		134,925		84,992		156,273			(50,013)		23,392		0001
Purchased Call/AI Powered US Equity Index/AIP100JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2023	03/31/2025	3	1,497,352	2341.68		49,631		31,106		55,893			(18,580)		8,368		0001
Purchased Call/AI Powered US Equity Index/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2025	1	594,153	2341.68		19,726		12,356		22,205			(7,411)		3,324		0001
Purchased Call/AI Powered US Equity Index/AIP100JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/04/2025	2	1,595,457	2335.44		53,882		33,958		62,171			(19,943)		8,955		0001
Purchased Call/AI Powered US Equity Index/AIP100JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2023	04/03/2025	3	4,455,225	2341.54		143,646		90,446		166,974			(53,256)		24,980		0001
Purchased Call/AI Powered US Equity Index/AIP100JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/04/2025	4	4,428,945	2331.46		155,481		98,485		176,851			(57,139)		24,860		0001
Purchased Call/AI Powered US Equity Index/AIP100JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2023	04/04/2025	3	3,542,428	2332.92		124,037		78,704		140,193			(45,434)		19,884		0001
Purchased Call/AI Powered US Equity Index/AIP100JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/09/2025	3	2,681,350	2332.92		94,368		60,166		106,471			(34,307)		15,132		0001
Purchased Call/AI Powered US Equity Index/AIP100JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2025	3	1,601,386	2332.92		55,854		35,518		63,448			(20,393)		9,018		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2025	1	820,381	2332.92		28,549		18,132		32,540			(10,477)		4,625		0001
Purchased Call/AI Powered US Equity Index/AIP100JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/11/2025	6	2,886,852	2337.41		97,183		62,304		111,724			(34,955)		16,327		0001
Purchased Call/AI Powered US Equity Index/AIP100KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/10/2025	6	4,550,435	2336.3		154,585		99,110		177,109			(55,570)		25,708		0001
Purchased Call/AI Powered US Equity Index/AIP100KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/11/2025	6	5,743,072	2331.53		201,762		129,579		230,384			(72,457)		32,481		0001
Purchased Call/AI Powered US Equity Index/AIP100KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2023	04/11/2025	5	3,616,373	2337.92		122,976		79,175		139,520			(44,005)		20,453		0001
Purchased Call/AI Powered US Equity Index/AIP100KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/14/2025	3	1,776,666	2334.79		61,119		39,467		69,950			(21,731)		10,080		0001
Purchased Call/AI Powered US Equity Index/AIP100KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/16/2025	8	3,745,881	2334.79		126,228		82,001		147,708			(44,417)		21,298		0001
Purchased Call/AI Powered US Equity Index/AIP100KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/15/2025	1	1,413,445	2334.79		48,764		31,482		55,711			(17,387)		8,028		0001
Purchased Call/AI Powered US Equity Index/AIP100KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	7	3,116,532	2334.93		104,382		67,936		122,922			(36,584)		17,739		0001
Purchased Call/AI Powered US Equity Index/AIP100KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	6	3,070,890	2335.33		100,741		65,637		120,828			(35,247)		17,479		0001
Purchased Call/AI Powered US Equity Index/AIP100KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/17/2025	6	4,226,282	2333.55		140,799		91,841		168,094			(49,178)		24,055		0001
Purchased Call/AI Powered US Equity Index/AIP100KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/17/2025	4	3,720,465	2327.91		127,151		83,041		153,093			(44,347)		21,176		0001
Purchased Call/AI Powered US Equity Index/AIP100KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/23/2025	5	5,533,202	2328.56		174,043		114,425		227,516			(59,721)		31,693		0001
Purchased Call/AI Powered US Equity Index/AIP100KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2025	1	1,152,757	2328.56		39,770		26,058		47,350			(13,800)		6,596		0001
Purchased Call/AI Powered US Equity Index/AIP100KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/21/2025	2	1,705,699	2328.56		58,576		38,378		69,990			(20,277)		9,750		0001
Purchased Call/AI Powered US Equity Index/AIP100KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/25/2025	5	2,530,848	2311.48		88,284		58,333		115,225			(30,079)		14,527		0001
Purchased Call/AI Powered US Equity Index/AIP100KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	04/24/2025	4	3,302,239	2327.34		103,532		68,223		136,856			(35,394)		18,934		0001
Purchased Call/AI Powered US Equity Index/AIP100KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2023	04/25/2025	6	4,019,907	.2306		144,142		95,386		188,875			(48,946)		23,073		0001
Purchased Call/AI Powered US Equity Index/AIP100KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/25/2025	3	3,489,681	2314.21		122,575		81,271		156,387			(41,508)		20,030		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100K$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/30/2025	3	3,470,480	2318.73		114,753		76,545		151,916			(38,321)		20,023		0001
Purchased Call/AI Powered US Equity Index/AIP100K$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2025	1	415,976	2318.73		14,393		9,569		18,192			(4,857)		2,398		0001
Purchased Call/AI Powered US Equity Index/AIP100L$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/28/2025	3	2,540,270	2318.73		87,566		58,215		110,987			(29,479)		14,626		0001
Purchased Call/AI Powered US Equity Index/AIP100L$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/02/2025	5	3,623,232	2309.04		123,564		83,718		167,959			(40,004)		20,947		0001
Purchased Call/AI Powered US Equity Index/AIP100L$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/01/2025	5	2,697,113	2318.96		86,689		58,036		117,965			(28,697)		15,577		0001
Purchased Call/AI Powered US Equity Index/AIP100L$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/02/2025	4	3,095,078	2302.7		106,856		71,657		148,737			(35,345)		17,894		0001
Purchased Call/AI Powered US Equity Index/AIP100L$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2023	05/02/2025	3	2,209,217	2296.95		81,477		54,810		109,651			(26,814)		12,772		0001
Purchased Call/AI Powered US Equity Index/AIP100L$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/05/2025	1	1,892,640	2311.53		65,675		44,265		86,572			(21,562)		10,976		0001
Purchased Call/AI Powered US Equity Index/AIP100L$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/07/2025	3	3,446,627	2311.53		118,282		79,985		157,931			(38,422)		20,028		0001
Purchased Call/AI Powered US Equity Index/AIP100L$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2025	2	1,169,432	2311.53		40,399		27,265		53,538			(13,209)		6,789		0001
Purchased Call/AI Powered US Equity Index/AIP100L$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2023	05/08/2025	3	2,942,982	2311.41		100,607		68,135		135,007			(32,526)		17,119		0001
Purchased Call/AI Powered US Equity Index/AIP100L$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2023	05/09/2025	5	3,254,552	2309.24		113,819		77,417		151,287			(36,574)		18,950		0001
Purchased Call/AI Powered US Equity Index/AIP100L$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/09/2025	4	3,519,216	2312.05		121,396		82,598		160,993			(38,974)		20,491		0001
Purchased Call/AI Powered US Equity Index/AIP100L$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2023	05/09/2025	4	2,337,350	2310.76		77,340		53,900		107,716			(23,561)		13,610		0001
Purchased Call/AI Powered US Equity Index/AIP100L$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/13/2025	1	1,271,469	2310.48		44,120		30,181		58,791			(14,044)		7,433		0001
Purchased Call/AI Powered US Equity Index/AIP100L$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/12/2025	3	1,498,905	2310.48		53,069		36,429		69,248			(16,740)		8,754		0001
Purchased Call/AI Powered US Equity Index/AIP100L$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2023	05/14/2025	3	2,700,958	2310.48		92,523		63,559		124,997			(29,080)		15,806		0001
Purchased Call/AI Powered US Equity Index/AIP100L$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2023	05/15/2025	4	4,060,442	2314.98		138,811		95,499		183,244			(43,464)		23,786		0001
Purchased Call/AI Powered US Equity Index/AIP100L$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/16/2025	3	2,235,015	2308.22		82,800		57,137		104,898			(25,820)		13,106		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/16/2025	4	2,193,751	2325.64		74,811		51,792		93,189			(23,173)		12,864		0001
Purchased Call/AI Powered US Equity Index/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/16/2025	2	2,241,159	2317.33		80,960		55,955		99,880			(25,193)		13,142		0001
Purchased Call/AI Powered US Equity Index/AIP100MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/20/2025	1	1,037,271	2322.51		35,786		24,824		44,955			(11,049)		6,106		0001
Purchased Call/AI Powered US Equity Index/AIP100MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/19/2025	3	1,650,780	2322.51		57,000		39,550		71,477			(17,556)		9,709		0001
Purchased Call/AI Powered US Equity Index/AIP100MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/21/2025	4	2,498,841	2322.51		83,218		57,880		108,400			(25,438)		14,725		0001
Purchased Call/AI Powered US Equity Index/AIP100MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/23/2025	5	3,044,347	2314.33		103,185		72,270		138,544			(31,079)		17,975		0001
Purchased Call/AI Powered US Equity Index/AIP100MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/22/2025	3	2,879,799	2324.03		89,743		62,895		123,874			(26,904)		16,987		0001
Purchased Call/AI Powered US Equity Index/AIP100MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/23/2025	4	3,589,300	2307.31		126,786		88,746		169,926			(38,250)		21,193		0001
Purchased Call/AI Powered US Equity Index/AIP100MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/23/2025	5	2,626,450	2311.15		92,741		65,187		121,692			(27,749)		15,508		0001
Purchased Call/AI Powered US Equity Index/AIP100MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/23/2025	3	1,880,822	2320.64		63,724		44,822		82,572			(18,987)		11,105		0001
Purchased Call/AI Powered US Equity Index/AIP100MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/28/2025	2	1,113,633	2320.64		37,694		26,581		48,982			(11,213)		6,608		0001
Purchased Call/AI Powered US Equity Index/AIP100MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/27/2025	2	1,476,594	2320.64		50,876		35,850		64,887			(15,193)		8,753		0001
Purchased Call/AI Powered US Equity Index/AIP100MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/29/2025	3	2,779,163	2320.64		91,201		64,482		122,299			(26,784)		16,506		0001
Purchased Call/AI Powered US Equity Index/AIP100MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/30/2025	2	2,494,718	2312.57		88,400		62,719		115,015			(25,854)		14,831		0001
Purchased Call/AI Powered US Equity Index/AIP100MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/30/2025	3	3,003,352	2318.94		98,262		70,262		133,570			(28,169)		17,855		0001
Purchased Call/AI Powered US Equity Index/AIP100MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/30/2025	2	2,439,264	2320.16		86,238		61,290		107,733			(25,167)		14,501		0001
Purchased Call/AI Powered US Equity Index/AIP100MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/02/2025	2	1,376,953	2334.39		46,532		33,185		56,082			(13,405)		8,210		0001
Purchased Call/AI Powered US Equity Index/AIP100MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2025	2	1,296,540	2334.39		39,021		28,648		52,860			(10,480)		7,738		0001
Purchased Call/AI Powered US Equity Index/AIP100MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2025	2	2,974,290	2334.39		103,063		73,620		121,383			(29,601)		17,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2023	06/05/2025	3	2,610,757	2330.75		92,770		66,415		108,879			(26,410)		15,611		0001
Purchased Call/AI Powered US Equity Index/AIP100NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/06/2025	3	1,910,696	2337.56		65,376		46,855		76,673			(18,566)		11,436		0001
Purchased Call/AI Powered US Equity Index/AIP100NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/06/2025	3	2,629,413	2336.51		91,432		65,688		106,162			(25,868)		15,737		0001
Purchased Call/AI Powered US Equity Index/AIP100NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/06/2025	4	3,450,989	2342.31		120,056		86,553		134,683			(33,751)		20,655		0001
Purchased Call/AI Powered US Equity Index/AIP100NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/11/2025	3	2,933,452	2342.99		108,644		78,728		114,392			(30,028)		17,641		0001
Purchased Call/AI Powered US Equity Index/AIP100NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2023	06/09/2025	4	3,062,565	2342.99		109,653		79,286		119,176			(30,497)		18,382		0001
Purchased Call/AI Powered US Equity Index/AIP100NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/10/2025	1	1,115,172	2342.99		38,250		27,637		43,441			(10,712)		6,700		0001
Purchased Call/AI Powered US Equity Index/AIP100NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/13/2025	3	2,203,908	2360.95		77,726		56,683		77,379			(21,256)		13,279		0001
Purchased Call/AI Powered US Equity Index/AIP100NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/12/2025	3	4,291,610	2352.16		149,776		109,112		158,638			(40,758)		25,833		0001
Purchased Call/AI Powered US Equity Index/AIP100NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/13/2025	4	4,325,492	2362.79		147,074		107,444		150,191			(39,832)		26,061		0001
Purchased Call/AI Powered US Equity Index/AIP100NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/13/2025	2	4,043,618	2369.43		135,696		99,226		134,849			(36,964)		24,363		0001
Purchased Call/AI Powered US Equity Index/AIP100NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/18/2025	3	3,896,043	2364.42		127,365		93,703		134,354			(33,906)		23,584		0001
Purchased Call/AI Powered US Equity Index/AIP100NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2025	1	925,054	2364.42		31,637		23,195		31,876			(8,558)		5,594		0001
Purchased Call/AI Powered US Equity Index/AIP100NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/16/2025	2	1,620,114	2364.42		54,267		39,790		55,771			(14,602)		9,789		0001
Purchased Call/AI Powered US Equity Index/AIP100NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2023	06/20/2025	4	4,936,528	2357.76		161,804		119,256		177,387			(42,733)		29,939		0001
Purchased Call/AI Powered US Equity Index/AIP100NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/20/2025	4	2,768,040	2350.12		94,238		69,516		104,072			(24,850)		16,787		0001
Purchased Call/AI Powered US Equity Index/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/20/2025	4	1,998,746	2349.28		65,453		48,469		75,521			(17,102)		12,122		0001
Purchased Call/AI Powered US Equity Index/AIP100NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	06/25/2025	3	2,624,328	2339.42		93,320		69,778		105,360			(23,637)		15,990		0001
Purchased Call/AI Powered US Equity Index/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/23/2025	3	2,536,560	2339.42		82,665		61,881		101,625			(20,948)		15,426		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/24/2025	1	915,142	2339.42		31,298		23,215		36,702			(8,167)		5,571		0001
Purchased Call/AI Powered US Equity Index/AIP100QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/27/2025	4	3,131,675	2357.42		106,555		79,618		113,383			(27,092)		19,116		0001
Purchased Call/AI Powered US Equity Index/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/26/2025	3	3,246,582	2339.07		122,247		91,083		130,687			(31,256)		19,799		0001
Purchased Call/AI Powered US Equity Index/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/27/2025	4	4,920,332	2355.09		171,155		127,951		180,611			(43,496)		30,034		0001
Purchased Call/AI Powered US Equity Index/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/27/2025	5	2,817,384	2360.76		90,960		68,949		100,001			(22,247)		17,198		0001
Purchased Call/AI Powered US Equity Index/AIP100QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2023	06/30/2025	3	1,683,543	2371.57		54,958		41,511		56,074			(13,605)		10,305		0001
Purchased Call/AI Powered US Equity Index/AIP100QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/01/2025	1	1,593,401	2371.57		54,335		40,882		53,139			(13,658)		9,762		0001
Purchased Call/AI Powered US Equity Index/AIP100QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/02/2025	4	3,262,713	2371.57		109,107		82,323		108,877			(26,988)		20,007		0001
Purchased Call/AI Powered US Equity Index/AIP100QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/03/2025	6	3,460,030	2369.75		111,604		84,735		116,881			(27,078)		21,237		0001
Purchased Call/AI Powered US Equity Index/AIP100QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/03/2025	4	3,759,625	2375.45		119,704		90,667		122,707			(29,192)		23,075		0001
Purchased Call/AI Powered US Equity Index/AIP100QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/03/2025	5	4,911,105	2358.62		168,385		128,253		177,266			(40,407)		30,143		0001
Purchased Call/AI Powered US Equity Index/AIP100QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/07/2025	3	2,424,155	2358.7		83,107		63,291		87,564			(19,941)		14,933		0001
Purchased Call/AI Powered US Equity Index/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/09/2025	2	2,000,044	2358.7		72,635		55,430		72,412			(17,277)		12,342		0001
Purchased Call/AI Powered US Equity Index/AIP100QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2025	1	650,519	2358.7		21,792		16,584		23,525			(5,269)		4,011		0001
Purchased Call/AI Powered US Equity Index/AIP100QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/10/2025	3	2,936,405	2365.26		104,689		80,010		102,350			(24,772)		18,137		0001
Purchased Call/AI Powered US Equity Index/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/11/2025	4	3,183,344	2375.58		107,590		82,393		104,448			(25,349)		19,680		0001
Purchased Call/AI Powered US Equity Index/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/11/2025	4	3,186,927	2378.72		106,000		81,383		102,602			(24,820)		19,702		0001
Purchased Call/AI Powered US Equity Index/AIP100PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/11/2025	6	2,745,817	2377.07		90,674		69,909		89,287			(20,980)		16,975		0001
Purchased Call/AI Powered US Equity Index/AIP100PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/14/2025	4	2,141,139	2372.7		73,000		56,309		71,571			(16,831)		13,272		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2025	3	1,873,057	2372.7		65,112		50,319		62,767			(14,871)		11,631		0001
Purchased Call/AI Powered US Equity Index/AIP100PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2025	1	568,242	2372.7		19,093		14,713		19,018			(4,434)		3,526		0001
Purchased Call/AI Powered US Equity Index/AIP100PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2023	07/18/2025	4	2,831,172	2380.05		97,938		76,014		90,974			(22,101)		17,612		0001
Purchased Call/AI Powered US Equity Index/AIP100PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/17/2025	2	4,238,054	2377.39		144,792		112,004		138,199			(32,908)		26,341		0001
Purchased Call/AI Powered US Equity Index/AIP100PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/18/2025	3	3,128,707	2385.3		106,238		82,526		97,392			(23,919)		19,463		0001
Purchased Call/AI Powered US Equity Index/AIP100PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2023	07/18/2025	8	3,583,117	2387.76		121,072		94,450		109,880			(26,908)		22,290		0001
Purchased Call/AI Powered US Equity Index/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/21/2025	3	3,114,410	2391.02		105,290		82,198		93,756			(23,273)		19,426		0001
Purchased Call/AI Powered US Equity Index/AIP100PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2025	1	2,230,560	2391.02		74,724		58,301		67,242			(16,639)		13,925		0001
Purchased Call/AI Powered US Equity Index/AIP100PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/23/2025	4	2,080,330	2391.02		70,288		55,006		62,799			(15,363)		12,998		0001
Purchased Call/AI Powered US Equity Index/AIP100PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/25/2025	3	5,570,264	2393.35		185,590		145,689		166,163			(40,143)		34,866		0001
Purchased Call/AI Powered US Equity Index/AIP100PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	07/24/2025	4	2,435,264	2394.58		81,164		63,630		72,000			(17,596)		15,230		0001
Purchased Call/AI Powered US Equity Index/AIP100PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	07/25/2025	6	4,346,237	2397.85		133,024		105,015		115,132			(28,389)		27,204		0001
Purchased Call/AI Powered US Equity Index/AIP100PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/25/2025	4	3,516,713	2380.39		121,029		95,487		113,456			(25,800)		22,012		0001
Purchased Call/AI Powered US Equity Index/AIP100PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/28/2025	3	3,085,993	2386.65		104,417		82,534		96,011			(22,024)		19,367		0001
Purchased Call/AI Powered US Equity Index/AIP100PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/30/2025	3	2,565,532	2386.65		84,983		67,328		80,031			(17,787)		16,128		0001
Purchased Call/AI Powered US Equity Index/AIP100PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2025	1	1,536,804	2386.65		51,483		40,663		47,876			(10,972)		9,653		0001
Purchased Call/AI Powered US Equity Index/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	07/31/2025	5	4,084,723	2389.67		131,655		104,407		125,235			(27,364)		25,701		0001
Purchased Call/AI Powered US Equity Index/AIP100QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	08/01/2025	6	2,531,539	2386.27		77,747		62,017		79,326			(15,861)		15,942		0001
Purchased Call/AI Powered US Equity Index/AIP100QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	3	2,961,090	2373.94		98,567		78,432		99,843			(20,315)		18,647		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	3	2,640,111	2374.03		89,299		71,257		88,973			(18,255)		16,626		0001
Purchased Call/AI Powered US Equity Index/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/04/2025	4	2,224,241	2369.48		76,740		61,413		77,080			(15,466)		14,043		0001
Purchased Call/AI Powered US Equity Index/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2025	3	1,279,756	2369.48		42,970		34,421		44,454			(8,626)		8,094		0001
Purchased Call/AI Powered US Equity Index/AIP100QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2025	1	516,094	2369.48		17,289		13,822		17,906			(3,519)		3,261		0001
Purchased Call/AI Powered US Equity Index/AIP100QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/07/2025	3	3,892,739	2382.25		120,988		97,090		125,537			(24,005)		24,641		0001
Purchased Call/AI Powered US Equity Index/AIP100QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	4	3,253,969	2371.83		104,443		84,011		111,709			(20,606)		20,615		0001
Purchased Call/AI Powered US Equity Index/AIP100QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	5	2,407,232	2358.75		79,947		64,461		89,125			(15,638)		15,251		0001
Purchased Call/AI Powered US Equity Index/AIP100QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	3	2,699,786	2359.41		89,128		71,992		99,580			(17,385)		17,104		0001
Purchased Call/AI Powered US Equity Index/AIP100QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2025	1	832,804	2355.71		27,899		22,572		31,441			(5,412)		5,294		0001
Purchased Call/AI Powered US Equity Index/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	08/13/2025	3	1,292,305	2355.71		39,222		31,880		48,840			(7,417)		8,222		0001
Purchased Call/AI Powered US Equity Index/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/11/2025	3	2,583,091	2355.71		85,957		69,588		97,415			(16,520)		16,407		0001
Purchased Call/AI Powered US Equity Index/AIP100QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/14/2025	2	5,129,472	2356.86		144,675		117,674		192,722			(27,157)		32,663		0001
Purchased Call/AI Powered US Equity Index/AIP100QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	3	2,354,923	2341.46		72,457		58,973		96,549			(13,578)		15,008		0001
Purchased Call/AI Powered US Equity Index/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	3	3,548,794	2330.3		114,010		92,923		154,682			(21,315)		22,617		0001
Purchased Call/AI Powered US Equity Index/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	3	2,967,353	2318.34		99,135		81,039		137,945			(18,363)		18,911		0001
Purchased Call/AI Powered US Equity Index/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/18/2025	3	1,906,416	2316.89		64,715		53,015		89,386			(11,810)		12,180		0001
Purchased Call/AI Powered US Equity Index/AIP100RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/20/2025	3	1,896,743	2316.89		62,787		51,527		89,075			(11,362)		12,139		0001
Purchased Call/AI Powered US Equity Index/AIP100RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2025	1	723,194	2316.89		24,227		19,834		33,936			(4,468)		4,625		0001
Purchased Call/AI Powered US Equity Index/AIP100RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/21/2025	4	3,582,126	2322.11		114,544		94,141		163,682			(20,509)		22,944		0001

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Purchased Call/AI Powered US Equity Index/AIP100RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2025	4	3,427,760	2310.81		118,176		97,278		166,417			(21,054)		21,974		0001
Purchased Call/AI Powered US Equity Index/AIP100RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	3	3,471,426	2324.73		109,535		90,344		156,546			(19,432)		22,254		0001
Purchased Call/AI Powered US Equity Index/AIP100RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/22/2025	4	1,694,033	2309.21		57,757		47,779		82,937			(10,133)		10,860		0001
Purchased Call/AI Powered US Equity Index/AIP100RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2025	1	1,077,781	2309.41		35,998		29,817		52,791			(6,295)		6,932		0001
Purchased Call/AI Powered US Equity Index/AIP100RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2025	2	1,053,271	2309.41		36,779		30,497		51,629			(6,375)		6,780		0001
Purchased Call/AI Powered US Equity Index/AIP100RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/25/2025	4	2,651,005	2309.41		92,535		76,704		129,753			(15,996)		17,037		0001
Purchased Call/AI Powered US Equity Index/AIP100RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/28/2025	5	3,596,360	2318.7		133,765		111,240		167,924			(22,659)		23,170		0001
Purchased Call/AI Powered US Equity Index/AIP100RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/29/2025	4	2,899,424	2338.57		97,514		81,242		121,792			(16,389)		18,695		0001
Purchased Call/AI Powered US Equity Index/AIP100RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	4	2,663,084	2340.48		88,618		73,970		110,705			(14,860)		17,171		0001
Purchased Call/AI Powered US Equity Index/AIP100RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	3	3,201,031	2338.64		107,664		90,284		134,410			(17,844)		20,640		0001
Purchased Call/AI Powered US Equity Index/AIP100RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/04/2025	3	1,717,987	2342.98		52,976		44,584		70,619			(8,480)		11,132		0001
Purchased Call/AI Powered US Equity Index/AIP100RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/03/2025	3	1,922,447	2342.98		61,591		51,816		78,981			(9,961)		12,447		0001
Purchased Call/AI Powered US Equity Index/AIP100RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	5	3,202,304	2342.98		100,496		84,515		131,312			(16,187)		20,648		0001
Purchased Call/AI Powered US Equity Index/AIP100RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/02/2025	3	1,029,677	2342.98		33,762		28,381		42,263			(5,518)		6,661		0001
Purchased Call/AI Powered US Equity Index/AIP100SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	4	6,037,859	2333.47		193,532		163,187		261,559			(30,680)		39,155		0001
Purchased Call/AI Powered US Equity Index/AIP100SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	5	2,888,744	2327.2		94,793		80,090		129,412			(14,932)		18,733		0001
Purchased Call/AI Powered US Equity Index/AIP100SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	3	2,548,818	2323.57		84,882		71,821		116,408			(13,324)		16,529		0001
Purchased Call/AI Powered US Equity Index/AIP100SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/10/2025	2	406,173	2322.32		13,554		11,496		18,719			(2,096)		2,645		0001
Purchased Call/AI Powered US Equity Index/AIP100SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2025	4	2,304,361	2322.32		76,735		65,117		106,029			(11,774)		14,980		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP100S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2025	1	793,709	2322.32		26,589		22,535		36,550			(4,141)		5,164		0001
Purchased Call/All Powered US Equity Index/AIP100S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	4	2,565,083	2319.61		85,717		73,019		120,054			(12,807)		16,729		0001
Purchased Call/All Powered US Equity Index/AIP100S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/11/2025	4	2,708,878	2324.1		83,038		71,481		123,727			(11,649)		17,653		0001
Purchased Call/All Powered US Equity Index/AIP100SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	2	3,775,115	2317.63		129,707		110,660		178,527			(19,303)		24,621		0001
Purchased Call/All Powered US Equity Index/AIP100SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/12/2025	6	2,466,772	2329.52		79,492		68,061		109,569			(11,678)		16,088		0001
Purchased Call/All Powered US Equity Index/AIP100SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/17/2025	3	965,505	2319.76		32,009		27,465		45,260			(4,633)		6,322		0001
Purchased Call/All Powered US Equity Index/AIP100SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2025	1	1,156,064	2319.76		38,613		33,096		54,151			(5,644)		7,564		0001
Purchased Call/All Powered US Equity Index/AIP100SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/15/2025	4	3,589,425	2319.76		115,637		99,345		167,999			(16,470)		23,466		0001
Purchased Call/All Powered US Equity Index/AIP100SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/18/2025	4	3,599,077	2317.92		117,747		101,255		170,405			(16,608)		23,586		0001
Purchased Call/All Powered US Equity Index/AIP100SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	3	5,619,122	2316.03		180,710		155,630		268,877			(25,279)		36,853		0001
Purchased Call/All Powered US Equity Index/AIP100SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	3	1,749,176	2309.73		55,637		48,002		86,463			(7,745)		11,472		0001
Purchased Call/All Powered US Equity Index/AIP100SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/19/2025	3	2,660,105	2292.36		87,628		75,853		143,583			(12,055)		17,446		0001
Purchased Call/All Powered US Equity Index/AIP100SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/22/2025	2	1,768,544	2289.33		59,121		51,267		96,974			(7,985)		11,627		0001
Purchased Call/All Powered US Equity Index/AIP100T$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2025	1	2,321,945	2289.33		77,553		67,220		127,397			(10,595)		15,277		0001
Purchased Call/All Powered US Equity Index/AIP100T$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/24/2025	3	620,044	2289.33		20,259		17,579		34,040			(2,736)		4,083		0001
Purchased Call/All Powered US Equity Index/AIP100T$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	09/25/2025	8	3,567,156	2290.69		108,653		94,848		194,567			(13,943)		23,507		0001
Purchased Call/All Powered US Equity Index/AIP100T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/26/2025	5	2,821,010	2277.27		93,912		81,818		164,448			(12,211)		18,604		0001
Purchased Call/All Powered US Equity Index/AIP100T$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	3	2,329,358	2277.17		78,332		68,305		135,853			(10,160)		15,362		0001
Purchased Call/All Powered US Equity Index/AIP100T$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	5	2,407,250	2283.77		78,206		68,475		135,945			(9,980)		15,876		0001

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Purchased Call/AI Powered US Equity Index/AIP100T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	10/01/2025	3	922,557	2280.33		29,094		25,541		53,075			(3,641)		6,108		0001
Purchased Call/AI Powered US Equity Index/AIP100T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2025	1	776,973	2280.33		25,951		22,743		44,674			(3,297)		5,140		0001
Purchased Call/AI Powered US Equity Index/AIP100T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/29/2025	4	2,122,744	2280.33		64,489		56,599		121,984			(7,994)		14,032		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	11/28/2025	5	9,508,678	2310.24		331,598		320,519		483,013			(11,761)		65,746		0001
Purchased Call/AI Powered US Equity Index/AIP100I$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	11/18/2025	2	829,447	2297.12		28,327		26,829		44,757			(1,597)		5,694		0001
Purchased Call/AI Powered US Equity Index/AIP100I$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/02/2025	2	1,733,001	2323.31		57,591		55,514		82,637			(2,302)		12,017		0001
Purchased Call/AI Powered US Equity Index/AIP100I$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/26/2025	4	2,410,905	2299.76		81,869		78,384		128,795			(3,639)		16,646		0001
Purchased Call/AI Powered US Equity Index/AIP100V$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	3	2,518,690	2276.96		82,443		76,518		149,116			(6,028)		17,151		0001
Purchased Call/AI Powered US Equity Index/AIP100X$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/05/2025	4	2,569,976	2314.96		85,766		82,925		127,931			(2,976)		17,859		0001
Purchased Call/AI Powered US Equity Index/AIP100X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/19/2025	5	1,999,776	2386.48		65,317		64,566		62,679			(929)		14,034		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	1	680,906	2378.89		22,810		22,653		24,682			(280)		4,792		0001
Purchased Call/AI Powered US Equity Index/AIP100V$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2025	3	2,530,893	2274.31		88,407		82,717		151,972			(5,889)		17,298		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	3	4,822,334	2386.79		158,227		157,873		153,538			(684)		34,006		0001
Purchased Call/AI Powered US Equity Index/AIP100V$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	2	3,777,974	2275.08		116,508		108,519		225,664			(8,348)		25,726		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	2	3,247,673	2385.46		106,114		106,114		104,218			(353)		22,902		0001
Purchased Call/AI Powered US Equity Index/AIP100I$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	5	5,408,169	2301.06		179,744		171,263		273,405			(9,286)		37,206		0001
Purchased Call/AI Powered US Equity Index/AIP100V$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/30/2025	4	6,223,374	2231.62		213,757		196,214		452,470			(17,788)		42,127		0001
Purchased Call/AI Powered US Equity Index/AIP100T$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	2	2,048,378	2272.65		69,293		61,515		122,585			(8,025)		13,636		0001
Purchased Call/AI Powered US Equity Index/AIP100V$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/06/2025	5	4,727,616	2276.51		157,555		146,298		280,365			(11,458)		32,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/15/2025	4	2,821,996	2375.84		94,731		93,222		103,395			(1,803)		19,748		0001
Purchased Call/AI Powered US Equity Index/AIP100VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2025	1	1,632,762	2229.56		53,718		49,143		119,753			(4,770)		11,036		0001
Purchased Call/AI Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	4	2,292,566	2248.49		74,263		67,277		154,106			(7,156)		15,402		0001
Purchased Call/AI Powered US Equity Index/AIP100US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/17/2025	3	2,885,557	2289.62		90,877		81,694		159,592			(9,288)		19,342		0001
Purchased Call/AI Powered US Equity Index/AIP100VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	10/31/2025	4	2,141,048	2263.55		73,694		68,132		134,888			(5,827)		14,504		0001
Purchased Call/AI Powered US Equity Index/AIP100VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/27/2025	4	3,381,759	2229.56		112,461		102,980		247,944			(9,697)		22,840		0001
Purchased Call/AI Powered US Equity Index/AIP100TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/03/2025	6	3,181,510	2259.05		111,028		98,710		202,776			(12,774)		21,097		0001
Purchased Call/AI Powered US Equity Index/AIP100WSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2025	1	1,048,953	2323.31		34,930		33,636		50,054			(1,430)		7,279		0001
Purchased Call/AI Powered US Equity Index/AIP100VSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2025	1	1,140,257	2274.31		37,628		35,147		68,434			(2,622)		7,788		0001
Purchased Call/AI Powered US Equity Index/AIP100US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2025	2	862,177	2271.68		28,929		25,928		51,954			(3,090)		5,770		0001
Purchased Call/AI Powered US Equity Index/AIP100WS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/17/2025	3	2,351,776	2297.12		78,273		73,952		126,825			(4,575)		16,132		0001
Purchased Call/AI Powered US Equity Index/AIP100WSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/04/2025	6	3,755,625	2321.95		124,119		120,199		170,659			(4,120)		26,079		0001
Purchased Call/AI Powered US Equity Index/AIP100WS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2025	4	4,005,038	2299.8		132,544		125,794		213,505			(7,174)		27,533		0001
Purchased Call/AI Powered US Equity Index/AIP100XS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/17/2025	4	2,101,805	2375.84		70,418		69,392		77,155			(1,189)		14,729		0001
Purchased Call/AI Powered US Equity Index/AIP100WS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	4	5,042,664	2305.13		171,679		164,701		262,626			(7,380)		34,867		0001
Purchased Call/AI Powered US Equity Index/AIP100VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2025	1	699,868	2280.08		23,166		21,415		40,779			(1,836)		4,755		0001
Purchased Call/AI Powered US Equity Index/AIP100VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	10/31/2025	3	4,192,297	2242.49		149,692		137,911		290,460			(12,164)		28,400		0001
Purchased Call/AI Powered US Equity Index/AIP100XSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	4	5,369,064	2379.16		180,754		179,543		182,241			(2,071)		37,678		0001
Purchased Call/AI Powered US Equity Index/AIP100WS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	2	2,354,074	2294.25		78,189		73,684		128,644			(4,802)		16,113		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/24/2025	3	722,333	2302.51		24,132		23,058		38,051			(1,154)		4,980		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	3	2,734,238	2292.27		92,044		86,372		150,852			(5,814)		18,715		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2025	1	1,392,078	2328.27		46,217		44,947		64,966			(1,452)		9,701		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2025	3	1,746,475	2328.27		59,318		57,747		81,446			(1,715)		12,162		0001
Purchased Call/AI Powered US Equity Index/AIP100U\$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/23/2025	4	5,208,432	2242.5		179,024		162,566		360,106			(16,659)		35,072		0001
Purchased Call/AI Powered US Equity Index/AIP100U\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	4	1,936,709	2259.78		61,503		55,622		123,510			(6,091)		12,982		0001
Purchased Call/AI Powered US Equity Index/AIP100Y\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2025	1	260,269	2378.39		8,719		8,719		8,726			(24)		1,840		0001
Purchased Call/AI Powered US Equity Index/AIP100Y\$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	4	5,083,905	2385.79		168,276		168,044		162,827			(737)		35,850		0001
Purchased Call/AI Powered US Equity Index/AIP100T\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/09/2025	5	4,037,906	2276.01		141,740		126,073		237,803			(15,825)		26,901		0001
Purchased Call/AI Powered US Equity Index/AIP100T\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2025	1	1,464,622	2272.65		48,186		42,751		87,604			(5,661)		9,742		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	5	3,295,929	2365.41		113,361		112,087		125,848			(1,553)		23,129		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/18/2025	5	2,818,526	2376.44		97,237		95,868		103,203			(1,564)		19,766		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/12/2025	3	2,915,924	2335.09		109,766		107,730		131,750			(2,339)		20,363		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	4	3,978,052	2299.36		132,783		126,365		212,649			(6,889)		27,367		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	4	2,006,025	2274.31		67,037		62,678		120,322			(4,508)		13,690		0001
Purchased Call/AI Powered US Equity Index/AIP100Y\$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/22/2025	4	2,991,902	2378.89		100,574		100,106		99,544			(885)		21,040		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/11/2025	2	2,123,027	2335.64		71,774		70,119		95,587			(1,749)		14,815		0001
Purchased Call/AI Powered US Equity Index/AIP100U\$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	4	2,625,371	2253.12		81,322		73,984		173,005			(7,452)		17,692		0001
Purchased Call/AI Powered US Equity Index/AIP100V\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/03/2025	3	3,195,998	2280.08		104,418		96,601		186,118			(8,068)		21,699		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2025	1	575,027	2229.56		18,976		17,362		42,190			(1,683)		3,890		0001
Purchased Call/AI Powered US Equity Index/AIP100TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/06/2025	5	2,177,139	2272.65		72,206		64,284		130,153			(8,084)		14,471		0001
Purchased Call/AI Powered US Equity Index/AIP100TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2025	4	3,413,536	2288.08		111,706		99,714		189,707			(12,140)		22,759		0001
Purchased Call/AI Powered US Equity Index/AIP100VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/05/2025	3	1,171,921	2280.08		38,408		35,552		68,320			(2,962)		7,968		0001
Purchased Call/AI Powered US Equity Index/AIP100US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/16/2025	4	4,021,746	2285.81		127,882		114,994		226,465			(13,049)		26,938		0001
Purchased Call/AI Powered US Equity Index/AIP100WSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	2	2,118,698	2323.31		70,286		67,706		100,958			(2,795)		14,681		0001
Purchased Call/AI Powered US Equity Index/AIP100US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	3	1,791,337	2277.37		58,195		52,101		104,865			(6,295)		11,943		0001
Purchased Call/AI Powered US Equity Index/AIP100TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/02/2025	3	2,338,511	2269.97		70,569		62,097		141,456			(8,567)		15,495		0001
Purchased Call/AI Powered US Equity Index/AIP100XS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	4	2,602,718	2313.92		89,754		87,060		130,224			(2,942)		18,086		0001
Purchased Call/AI Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/13/2025	3	2,533,125	2271.68		86,902		77,886		152,484			(9,218)		16,928		0001
Purchased Call/AI Powered US Equity Index/AIP100XS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/05/2025	3	3,496,639	2321.43		123,272		120,061		168,590			(3,503)		24,298		0001
Purchased Call/AI Powered US Equity Index/AIP100XSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	3	3,070,513	2379.75		101,676		99,818		110,075			(2,257)		21,442		0001
Purchased Call/AI Powered US Equity Index/AIP100XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/12/2025	6	5,088,727	2358.96		180,721		177,423		181,828			(3,797)		35,536		0001
Purchased Call/AI Powered US Equity Index/AIP100TSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/03/2025	4	2,376,493	2254.49		80,687		71,120		154,736			(9,701)		15,759		0001
Purchased Call/AI Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	3	3,563,871	2270.32		113,041		101,912		216,289			(11,389)		23,889		0001
Purchased Call/AI Powered US Equity Index/AIP100USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2025	1	1,180,273	2248.49		38,831		35,151		79,371			(3,819)		7,936		0001
Purchased Call/AI Powered US Equity Index/AIP100YSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2025	1	255,397	2378.39		8,556		8,556		8,568			(23)		1,807		0001
Purchased Call/AI Powered US Equity Index/AIP100UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	3	2,902,874	2239.36		95,101		86,673		203,646			(8,663)		19,562		0001
Purchased Call/AI Powered US Equity Index/AIP100VSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	4	4,107,088	2297.42		135,024		126,889		221,024			(8,408)		28,112		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100W87	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	500,868	2297.12		16,579		15,646		27,043			(995)		3,441		0001
Purchased Call/AI Powered US Equity Index/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	2	2,471,659	2293.6		78,568		70,027		133,686			(8,687)		16,479		0001
Purchased Call/AI Powered US Equity Index/AIP100US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2025	1	1,566,066	2271.68		51,524		46,145		94,320			(5,561)		10,473		0001
Purchased Call/AI Powered US Equity Index/AIP100USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	3	2,063,265	2238.6		66,238		60,527		145,240			(5,937)		13,904		0001
Purchased Call/AI Powered US Equity Index/AIP100W81	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/26/2025	3	1,270,660	2302.51		42,000		40,118		66,983			(1,974)		8,773		0001
Purchased Call/AI Powered US Equity Index/AIP100USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/22/2025	2	780,495	2248.49		25,776		23,346		52,509			(2,512)		5,252		0001
Purchased Call/AI Powered US Equity Index/AIP100TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	4	3,560,972	2261.4		119,134		105,445		224,465			(14,113)		23,613		0001
Purchased Call/AI Powered US Equity Index/AIP100VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	3	4,965,976	2265.89		168,591		157,335		309,667			(11,878)		33,816		0001
Purchased Call/AI Powered US Equity Index/AIP100VSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2025	3	2,853,814	2273.95		103,448		96,902		171,679			(6,670)		19,519		0001
Purchased Call/AI Powered US Equity Index/AIP100VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	3	3,958,697	2237.56		132,127		121,329		280,410			(10,950)		26,817		0001
Purchased Call/AI Powered US Equity Index/AIP100WSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	5	2,712,655	2301.41		92,108		88,219		143,851			(4,037)		18,756		0001
Purchased Call/AI Powered US Equity Index/AIP100XSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	2	768,549	2328.27		25,798		25,110		35,893			(770)		5,360		0001
Purchased Call/AI Powered US Equity Index/AIP100XSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2025	1	1,477,260	2375.84		49,340		48,459		54,177			(1,078)		10,345		0001
Purchased Call/AI Powered US Equity Index/AIP100YSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/29/2025	1	1,262,503	2378.39		42,294		42,294		42,304			(116)		8,921		0001
Purchased Call/Nasdaq FC Index/NFC161BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024	4	5,889,111	218.97	104,299	119,314		619		1,020,148			(222,102)		2,180		0001
Purchased Call/Nasdaq FC Index/NFC161C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/03/2024	6	8,699,498	218.18		330,184		1,830		1,540,701			(327,459)		3,943		0001
Purchased Call/Nasdaq FC Index/NFC161C$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	4	5,499,933	218.63		209,014		1,736		958,986			(206,717)		2,879		0001
Purchased Call/Nasdaq FC Index/NFC161C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2023	01/05/2024	4	5,478,639	216.72		226,063		2,511		1,010,379			(222,954)		3,206		0001
Purchased Call/Nasdaq FC Index/NFC161C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2023	01/08/2024	4	5,070,258	219.97		210,009		4,073		845,068			(205,382)		3,753		0001
Purchased Call/Nasdaq FC Index/NFC161C$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2023	01/05/2024	3	4,878,322	219.97		185,930		2,067		814,417			(183,373)		2,855		0001
Purchased Call/Nasdaq FC Index/NFC161C$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	01/09/2024	4	5,679,487	220.89		230,043		5,091		917,413			(224,351)		4,459		0001
Purchased Call/Nasdaq FC Index/NFC161C$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2024	6	7,773,312	221.9		302,365		7,532		1,212,562			(294,060)		6,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2023	.01/11/2024	6	6,773,933	..... 224.09	.....	254,073	.....	7,058	.....	978,275	.....	.....	..... (246,374)	.....	5,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/18/2023	.01/12/2024	7	 6,986,378	.....224.7	.....	 260,868	.....	8,037	.....	985,757	.....	.....	..... (252,188)	.....	 6,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.01/16/2024	6	4,635,806	..... 225.61	.....	162,012	.....	 6,763	.....	631,952	.....	.....	..... (154,851)	.....	 4,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/12/2023	.01/12/2024	7	 12,162,523	..... 225.61	.....	441,445	.....	13,758	.....	 1,660,336	.....	.....	..... (426,598)	.....	11,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2023	.01/17/2024	7	 6,005,174	..... 225.71	.....	210,414	.....	 9,462	.....	814,545	.....	.....	..... (200,437)	.....	 6,480	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/18/2023	.01/18/2024	5	 8,668,412	..... 223.76	.....	332,651	.....	15,671	.....	 1,259,324	.....	.....	..... (316,197)	.....	 9,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2023	.01/19/2024	9	 9,864,982	..... 222.16	.....	404,521	.....	20,262	.....	 1,511,997	.....	.....	..... (383,348)	.....	11,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/23/2023	.01/19/2024	3	5,496,019	..... 226.18	.....	203,721	.....	10,194	.....	730,433	.....	.....	..... (193,069)	.....	 6,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2023	.01/22/2024	6	3,367,140	..... 226.18	.....	133,229	.....	 7,779	.....	446,854	.....	.....	..... (125,134)	.....	 4,133	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/23/2023	.01/23/2024	7	7,241,233	..... 228.27	.....	260,316	.....	15,886	.....	885,122	.....	.....	..... (243,817)	.....	 9,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2023	.01/24/2024	6	 8,141,287	..... 228.08	.....	305,313	.....	22,633	.....	 1,001,434	.....	.....	..... (282,093)	.....	10,438	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/30/2023	.01/25/2024	4	 7,801,989	..... 227.42	.....	295,191	.....	19,622	.....	983,220	.....	.....	..... (274,919)	.....	10,209	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2023	.01/26/2024	6	6,557,552	..... 228.74	.....	244,241	.....	16,998	.....	783,300	.....	.....	..... (226,724)	.....	 8,751	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2023	.01/29/2024	5	6,752,862	..... 229.39	.....	246,848	.....	19,137	.....	 784,600	.....	.....	..... (227,172)	.....	 9,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/06/2023	.01/26/2024	3	7,534,683	..... 229.39	.....	 271,110	.....	18,845	.....	876,498	.....	.....	..... (251,707)	.....	10,055	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/06/2023	.01/30/2024	7	6,263,375	..... 227.7	.....	258,558	.....	20,896	.....	 777,762	.....	.....	..... (237,072)	.....	 8,978	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/13/2023	.01/31/2024	6	7,277,541	..... 229.14	.....	287,535	.....	23,883	.....	851,958	.....	.....	..... (263,040)	.....	10,604	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2023	.02/01/2024	5	7,834,825	..... 231.67	.....	288,853	.....	24,783	.....	822,799	.....	.....	..... (263,460)	.....	11,599	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2023	.02/02/2024	9	 8,040,368	..... 233.32	.....	281,452	.....	25,133	.....	782,703	.....	.....	..... (255,758)	.....	12,088	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/05/2024	7	 4,706,061	..... 232.91	.....	 170,186	.....	16,579	.....	 466,688	.....	.....	..... (153,247)	.....	 7,390	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/02/2024	6	7,792,549	..... 232.91	.....	278,752	.....	24,821	.....	773,095	.....	.....	..... (253,403)	.....	11,715	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/10/2023	.02/06/2024	8	7,115,725	..... 232.59	.....	264,478	.....	27,693	.....	715,013	.....	.....	..... (236,264)	.....	11,328	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/10/2023	.02/07/2024	7	9,677,093	..... 233.37	.....	336,287	.....	34,553	.....	937,337	.....	.....	..... (301,102)	.....	15,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2023	.02/08/2024	8	9,304,364	..... 232.72	.....	332,473	.....	35,056	.....	927,406	.....	.....	..... (296,742)	.....	15,207	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/09/2023	.02/09/2024	5	 7,601,750	..... 232.17	.....	280,980	.....	30,455	.....	 776,020	.....	.....	..... (250,026)	.....	12,583	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/13/2023	.02/09/2024	5	7,228,499	..... 231.81	.....	 271,677	.....	29,817	.....	749,774	.....	.....	..... (241,408)	.....	11,965	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2023	.02/12/2024	4	6,533,816	..... 231.81	.....	255,576	.....	29,723	.....	 677,160	.....	.....	..... (225,356)	.....	11,213	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/28/2023	.02/13/2024	9	8,576,092	..... 233.02	.....	314,413	.....	37,553	.....	841,175	.....	.....	..... (276,236)	.....	14,888	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2023	.02/14/2024	7	8,906,223	..... 233.48	.....	310,376	.....	37,962	.....	854,637	.....	.....	..... (271,879)	.....	15,636	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161ES7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/16/2023	. 02/15/2024	4	8,962,896	..... 234.25	.....	308,571	.....	38,462	.....	828,797	.....	.....	..... (269,594)	.....	 15,909	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/23/2023	. 02/16/2024	7	 6,816,687	..... 232.16	.....	236,725	.....	 30,353	.....	693,052	.....	.....	..... (206,064)	.....	 12,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/21/2023	. 02/20/2024	5	8,734,122	..... 231.07	.....	298,422	.....	41,251	.....	930,288	.....	.....	..... (256,689)	.....	 16,324	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/01/2023	. 02/16/2024	5	 12,660,687	..... 231.07	.....	459,282	.....	 59,623	.....	 1,349,847	.....	.....	..... (399,040)	.....	22,716	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/22/2023	. 02/21/2024	4	5,663,843	..... 228.11	.....	218,756	.....	 30,876	.....	 680,580	.....	.....	..... (187,508)	.....	 10,689	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/23/2023	. 02/22/2024	5	 7,508,169	..... 228.15	.....	284,415	.....	 40,927	.....	899,698	.....	.....	..... (243,017)	.....	 14,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2023	. 02/23/2024	5	6,428,588	..... 229.29	.....	232,744	.....	 34,263	.....	735,467	.....	.....	..... (198,158)	.....	 12,363	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2023	. 02/26/2024	6	 4,481,106	..... 227.15	.....	 173,767	.....	 27,099	.....	557,355	.....	.....	..... (146,378)	.....	 8,854	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/24/2023	. 02/23/2024	3	8,153,382	..... 227.15	.....	312,388	.....	 46,041	.....	 1,014,956	.....	.....	..... (265,924)	.....	15,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/02/2023	. 02/27/2024	4	6,339,429	..... 227.91	.....	234,031	.....	 36,919	.....	 765,160	.....	.....	..... (196,706)	.....	12,635	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/02/2023	. 02/28/2024	3	2,577,592	..... 227.69	.....	 94,909	.....	 15,217	.....	313,521	.....	.....	..... (79,530)	.....	 5,182	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/06/2023	. 02/29/2024	4	3,845,710	..... 227.69	.....	146,821	.....	 23,891	.....	467,248	.....	.....	..... (122,698)	.....	 7,796	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/10/2023	. 03/01/2024	8	 8,964,171	..... 226.6	.....	361,629	.....	 63,200	.....	 1,134,714	.....	.....	..... (298,031)	.....	18,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/23/2023	. 03/01/2024	7	 7,641,672	..... 227.99	.....	309,513	.....	 51,677	.....	917,054	.....	.....	..... (257,454)	.....	15,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2023	. 03/05/2024	4	6,228,584	..... 231.22	.....	215,588	.....	 38,135	.....	654,456	.....	.....	..... (177,124)	.....	13,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/06/2023	. 03/01/2024	9	 7,418,741	..... 231.22	.....	267,699	.....	 44,942	.....	 780,318	.....	.....	..... (222,440)	.....	15,164	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/03/2023	. 03/04/2024	1	2,357,740	..... 231.22	.....	 87,236	.....	 15,140	.....	247,762	.....	.....	..... (72,024)	.....	 4,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/16/2023	. 03/06/2024	8	6,795,782	..... 231.32	.....	231,077	.....	 41,541	.....	710,573	.....	.....	..... (189,164)	.....	14,449	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/07/2023	. 03/07/2024	6	 7,971,787	..... 228.99	.....	295,546	.....	 53,846	.....	916,731	.....	.....	..... (241,225)	.....	17,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2023	. 03/08/2024	6	9,420,951	..... 229.77	.....	331,353	.....	 61,219	.....	 1,049,048	.....	.....	..... (269,648)	.....	20,332	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2023	. 03/08/2024	5	7,932,049	..... 226.82	.....	290,352	.....	 54,002	.....	991,861	.....	.....	..... (236,070)	.....	17,118	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/10/2023	. 03/11/2024	1	2,379,894	..... 224.79	.....	 89,722	.....	 17,302	.....	320,409	.....	.....	..... (72,364)	.....	 5,248	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/13/2023	. 03/08/2024	5	5,323,717	..... 224.79	.....	210,143	.....	 39,212	.....	717,492	.....	.....	..... (170,715)	.....	11,489	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2023	. 03/12/2024	5	4,356,789	..... 224.79	.....	190,541	.....	 37,388	.....	586,092	.....	.....	..... (152,898)	.....	 9,675	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/14/2023	. 03/13/2024	5	 8,960,137	.....225.8	.....	386,864	.....	 76,932	.....	 1,161,029	.....	.....	..... (309,340)	.....	20,035	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/14/2023	. 03/14/2024	5	8,854,350	.....228.5	.....	346,597	.....	 69,762	.....	 1,033,953	.....	.....	..... (276,352)	.....	19,934	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/24/2023	. 03/15/2024	5	7,324,936	.....228.9	.....	291,764	.....	 59,610	.....	841,585	.....	.....	..... (231,820)	.....	16,602	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/23/2023	. 03/15/2024	5	 7,691,411	..... 231.81	.....	285,449	.....	 58,679	.....	783,624	.....	.....	..... (226,553)	.....	17,433	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/17/2023	. 03/19/2024	3	4,484,177	..... 231.26	.....	178,332	.....	 38,383	.....	467,270	.....	.....	..... (139,724)	.....	10,431	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161FSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/18/2024	1	2,258,613	..... 231.26	.....	84,020	.....	17,823	.....	235,403	.....	.....	..... (66,163)	.....	5,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2023	.03/15/2024	3	4,020,105	..... 231.26	.....	152,339	.....	31,427	.....	419,298	.....	.....	..... (120,792)	.....	9,112	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/20/2024	6	8,853,894	..... 231.64	.....	345,912	.....	75,410	.....	907,375	.....	.....	..... (270,003)	.....	20,725	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/21/2024	6	6,453,872	..... 233.68	.....	234,083	.....	51,769	.....	604,465	.....	.....	..... (182,076)	.....	15,201	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/23/2023	.03/22/2024	6	 9,779,608	..... 231.04	.....	385,666	.....	86,518	.....	 1,026,655	.....	.....	..... (298,724)	.....	23,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2023	.03/22/2024	4	8,133,218	..... 233.82	.....	299,806	.....	67,403	.....	756,623	.....	.....	..... (232,251)	.....	19,275	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/26/2024	3	4,953,562	..... 234.08	.....	178,793	.....	41,893	.....	455,059	.....	.....	..... (136,741)	.....	12,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/22/2024	2	6,395,581	..... 234.08	.....	235,207	.....	52,963	.....	 588,017	.....	.....	..... (182,098)	.....	15,157	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2023	.03/25/2024	3	4,902,135	..... 234.08	.....	 177,821	.....	41,240	.....	450,429	.....	.....	..... (136,457)	.....	11,828	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2023	.03/27/2024	5	3,233,958	..... 233.36	.....	125,700	.....	29,872	.....	306,537	.....	.....	.....(95,671)	.....	7,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/30/2023	.03/28/2024	4	 10,195,735	..... 232.98	.....	397,460	.....	95,284	.....	982,449	.....	.....	..... (301,712)	.....	25,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/03/2023	.03/28/2024	3	7,590,984	..... 234.91	.....	287,935	.....	69,222	.....	 670,609	.....	.....	..... (218,402)	.....	18,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/30/2023	.03/28/2024	5	9,309,326	..... 235.78	.....	357,432	.....	86,600	.....	 789,608	.....	.....	..... (270,647)	.....	22,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/18/2023	.04/01/2024	2	 2,121,761	..... 238.04	.....	77,263	.....	19,903	.....	 161,182	.....	.....	.....(57,371)	.....	5,326	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.03/28/2024	3	 6,612,096	..... 238.04	.....	236,719	.....	57,456	.....	502,176	.....	.....	..... (179,112)	.....	16,233	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/04/2023	.04/02/2024	5	4,774,219	..... 238.04	.....	 167,604	.....	42,561	.....	362,651	.....	.....	..... (124,900)	.....	12,049	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/03/2023	.04/03/2024	7	8,357,423	..... 237.68	.....	295,001	.....	75,766	.....	646,223	.....	.....	..... (218,901)	.....	21,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2023	.04/04/2024	4	7,910,956	..... 237.11	.....	284,945	.....	73,883	.....	 628,761	.....	.....	..... (210,762)	.....	20,180	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2023	.04/05/2024	3	 7,107,131	..... 235.34	.....	268,628	.....	70,438	.....	614,251	.....	.....	..... (197,909)	.....	18,224	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2023	.04/08/2024	1	2,476,499	..... 236.62	.....	91,630	.....	24,670	.....	201,422	.....	.....	..... (66,980)	.....	6,449	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2023	.04/09/2024	3	5,014,656	..... 236.62	.....	180,253	.....	49,137	.....	407,685	.....	.....	..... (131,006)	.....	13,124	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/10/2023	.04/05/2024	3	 11,413,414	..... 236.62	.....	422,092	.....	111,341	.....	928,676	.....	.....	..... (310,555)	.....	29,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/10/2023	.04/10/2024	5	5,976,353	..... 236.05	.....	213,048	.....	58,766	.....	499,136	.....	.....	..... (154,028)	.....	15,719	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/11/2023	.04/11/2024	4	6,343,464	.....235.1	.....	238,450	.....	66,441	.....	553,358	.....	.....	..... (171,827)	.....	16,767	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.11/28/2023	.04/12/2024	4	9,232,553	.....233.5	.....	395,555	.....	153,408	.....	864,762	.....	.....	..... (242,253)	.....	24,522	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2023	.04/12/2024	4	 7,981,787	..... 236.98	.....	299,803	.....	85,304	.....	637,196	.....	.....	..... (214,494)	.....	21,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/24/2023	.04/12/2024	5	4,444,152	..... 236.61	.....	167,553	.....	47,597	.....	361,123	.....	.....	..... (119,896)	.....	11,804	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/14/2023	.04/15/2024	1	2,845,837	..... 236.61	.....	106,434	.....	30,787	.....	231,114	.....	.....	.....(75,693)	.....	7,668	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/01/2023	.04/16/2024	6	4,413,637	..... 236.61	.....	 165,617	.....	48,513	.....	358,281	.....	.....	..... (117,044)	.....	11,948	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161HSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/20/2023	. 04/17/2024	9	 7,030,550	..... 236.77	.....	257,991	.....	76,401	.....	566,162	.....	.....	..... (181,430)	.....	 19,122	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/25/2023	. 04/18/2024	5	 8,279,703	..... 236.75	.....	304,678	.....	90,657	.....	667,143	.....	.....	..... (213,778)	.....	 22,623	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/21/2023	. 04/19/2024	4	 8,422,046	..... 236.62	.....	309,809	.....	93,033	.....	682,815	.....	.....	..... (216,538)	.....	 23,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/02/2023	. 04/19/2024	7	 9,337,010	..... 234.91	.....	357,035	.....	109,662	.....	819,191	.....	.....	..... (247,505)	.....	 25,629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/27/2023	. 04/23/2024	7	 6,941,346	..... 235.16	.....	230,373	.....	71,997	.....	601,875	.....	.....	..... (158,215)	.....	 19,396	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/24/2023	. 04/22/2024	2	 3,888,908	..... 235.16	.....	146,559	.....	45,221	.....	337,294	.....	.....	..... (101,428)	.....	 10,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/21/2023	. 04/19/2024	5	 7,641,509	..... 235.16	.....	295,899	.....	91,492	.....	662,888	.....	.....	..... (204,387)	.....	 20,975	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/28/2023	. 04/24/2024	6	 9,963,072	..... 234.39	.....	360,448	.....	113,803	.....	894,025	.....	.....	..... (246,397)	.....	 27,962	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/25/2023	. 04/25/2024	5	 7,553,503	..... 230.16	.....	 318,677	.....	101,142	.....	809,656	.....	.....	..... (217,408)	.....	 21,291	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2023	. 04/26/2024	4	 10,457,894	..... 231.82	.....	432,321	.....	138,306	.....	 1,047,033	.....	.....	..... (293,870)	.....	 29,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/01/2023	. 04/26/2024	5	 6,579,189	..... 236.74	.....	249,197	.....	80,256	.....	530,118	.....	.....	..... (169,029)	.....	 18,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/02/2023	. 04/30/2024	3	 4,801,151	..... 237.86	.....	 168,110	.....	55,614	.....	 366,681	.....	.....	..... (112,463)	.....	 13,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/28/2023	. 04/29/2024	1	 3,296,693	..... 237.86	.....	121,978	.....	39,987	.....	251,715	.....	.....	.....(82,094)	.....	 9,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/02/2023	. 04/26/2024	3	 6,892,270	..... 237.86	.....	254,885	.....	82,224	.....	526,487	.....	.....	..... (172,706)	.....	 19,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/01/2024	5	 7,208,445	..... 237.54	.....	249,112	.....	83,179	.....	559,256	.....	.....	..... (165,734)	.....	 20,837	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/04/2023	. 05/02/2024	6	 10,661,776	..... 235.66	.....	388,231	.....	130,542	.....	902,410	.....	.....	..... (257,459)	.....	 30,946	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2023	. 05/03/2024	4	 6,596,157	..... 234.25	.....	252,628	.....	85,578	.....	594,085	.....	.....	..... (166,939)	.....	 19,223	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/03/2024	5	 4,995,677	..... 233.46	.....	207,193	.....	70,774	.....	465,622	.....	.....	..... (136,522)	.....	 14,559	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/03/2024	6	 5,330,844	..... 237.64	.....	203,459	.....	70,279	.....	411,283	.....	.....	..... (133,265)	.....	 15,536	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2023	. 05/06/2024	1	 3,120,544	..... 237.64	.....	 116,084	.....	40,294	.....	240,739	.....	.....	.....(75,913)	.....	 9,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2023	. 05/07/2024	4	 4,665,642	..... 237.64	.....	171,554	.....	60,089	.....	359,852	.....	.....	..... (111,447)	.....	 13,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/08/2023	. 05/08/2024	4	 8,854,881	..... 237.99	.....	325,726	.....	114,857	.....	671,512	.....	.....	..... (210,611)	.....	 26,321	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/09/2023	. 05/09/2024	5	 8,295,118	..... 236.64	.....	327,239	.....	116,399	.....	669,834	.....	.....	..... (210,733)	.....	 24,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/10/2024	5	 8,946,429	..... 238.97	.....	333,142	.....	119,277	.....	646,419	.....	.....	..... (213,751)	.....	 26,798	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/10/2024	3	 7,524,293	..... 239.65	.....	277,206	.....	100,025	.....	525,697	.....	.....	..... (177,424)	.....	 22,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/14/2024	4	 6,562,349	..... 238.77	.....	261,580	.....	97,673	.....	478,744	.....	.....	..... (163,926)	.....	 19,955	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/12/2023	. 05/13/2024	1	 4,131,253	..... 238.77	.....	153,269	.....	56,157	.....	301,344	.....	.....	.....(97,307)	.....	 12,516	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/12/2023	. 05/10/2024	3	 4,423,895	..... 238.77	.....	168,095	.....	60,816	.....	322,785	.....	.....	..... (107,440)	.....	 13,251	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/19/2023	. 05/15/2024	4	 7,816,527	..... 239.96	.....	313,952	.....	 117,109	.....	537,712	.....	.....	..... (196,841)	.....	 23,856	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/10/2023	.05/16/2024	4	 8,717,763	..... 240.1	.....	357,525	.....	135,769	.....	595,447	.....	.....	..... (221,841)	.....	26,705	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2023	.05/17/2024	5	8,588,293	..... 245.93	.....	303,827	.....	 115,618	.....	429,241	.....	.....	..... (188,415)	.....	26,404	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2023	.05/17/2024	4	9,978,057	.....243.3	.....	412,968	.....	 156,868	.....	577,649	.....	.....	..... (256,672)	.....	30,677	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/22/2023	.05/17/2024	2	6,353,648	..... 245.76	.....	227,379	.....	86,579	.....	320,684	.....	.....	..... (141,029)	.....	 19,534	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/23/2023	.05/21/2024	3	 6,194,178	..... 245.76	.....	215,507	.....	83,675	.....	313,120	.....	.....	..... (131,977)	.....	19,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/20/2024	1	 2,811,008	..... 245.76	.....	99,510	.....	38,378	.....	141,948	.....	.....	..... (61,278)	.....	 8,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2023	.05/22/2024	4	8,223,644	..... 245.99	.....	277,542	.....	 108,567	.....	410,597	.....	.....	..... (168,810)	.....	25,737	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2023	.05/23/2024	5	 8,188,482	..... 244.13	.....	304,086	.....	120,047	.....	453,967	.....	.....	..... (184,082)	.....	25,716	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2023	.05/24/2024	4	 6,865,666	..... 243.01	.....	278,467	.....	 110,875	.....	404,431	.....	.....	..... (167,872)	.....	21,637	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/25/2023	.05/24/2024	5	9,544,888	..... 246.79	.....	351,052	.....	140,647	.....	455,673	.....	.....	..... (211,147)	.....	30,080	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2023	.05/29/2024	5	5,444,610	..... 248.27	.....	195,936	.....	80,744	.....	238,954	.....	.....	..... (115,242)	.....	 17,452	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/28/2024	3	3,031,015	..... 248.27	.....	108,528	.....	 44,324	.....	132,821	.....	.....	.....(64,436)	.....	 9,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2023	.05/24/2024	3	 12,515,801	..... 248.27	.....	450,898	.....	180,930	.....	547,462	.....	.....	..... (271,027)	.....	39,443	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/27/2023	.05/30/2024	6	8,314,309	..... 248.42	.....	301,192	.....	 125,184	.....	362,060	.....	.....	..... (176,099)	.....	26,739	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2023	.05/31/2024	6	 9,660,980	..... 247.99	.....	354,045	.....	147,774	.....	432,287	.....	.....	..... (206,347)	.....	31,172	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/01/2023	.05/31/2024	5	9,471,967	.....248.9	.....	344,433	.....	144,339	.....	401,385	.....	.....	..... (200,556)	.....	30,562	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2023	.06/03/2024	3	4,268,438	..... 249.42	.....	153,039	.....	 64,944	.....	175,226	.....	.....	..... (88,371)	.....	 13,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2023	.06/04/2024	6	5,976,698	..... 249.42	.....	216,037	.....	 93,031	.....	245,740	.....	.....	..... (123,166)	.....	 19,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/05/2023	.05/31/2024	4	6,256,392	..... 249.42	.....	226,570	.....	 95,129	.....	256,880	.....	.....	..... (131,728)	.....	20,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2023	.06/05/2024	6	9,166,694	..... 249.28	.....	327,661	.....	140,933	.....	 380,766	.....	.....	..... (186,649)	.....	30,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2023	.06/06/2024	6	7,824,732	..... 249.25	.....	 280,160	.....	121,149	.....	325,892	.....	.....	..... (159,020)	.....	25,741	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/07/2023	.06/07/2024	5	 11,286,059	..... 246.32	.....	433,608	.....	189,735	.....	558,299	.....	.....	..... (244,121)	.....	37,245	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/07/2024	6	9,938,289	..... 248.18	.....	375,950	.....	165,197	.....	441,790	.....	.....	..... (211,372)	.....	32,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/11/2024	4	 5,467,116	..... 248.63	.....	219,077	.....	 97,941	.....	236,964	.....	.....	..... (121,247)	.....	18,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2023	.06/07/2024	3	 7,160,956	..... 248.63	.....	273,957	.....	120,382	.....	309,980	.....	.....	..... (153,871)	.....	23,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/09/2023	.06/10/2024	1	3,964,911	..... 248.63	.....	145,116	.....	 64,363	.....	 171,774	.....	.....	.....(81,059)	.....	 13,207	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/26/2023	.06/12/2024	6	 11,691,191	..... 250.63	.....	444,632	.....	200,244	.....	449,960	.....	.....	..... (244,551)	.....	39,184	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2023	.06/13/2024	6	 7,967,098	..... 251.51	.....	293,022	.....	132,652	.....	290,514	.....	.....	..... (160,456)	.....	26,783	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/15/2023	.06/14/2024	3	9,958,051	..... 252.31	.....	364,721	.....	165,976	.....	345,638	.....	.....	..... (199,098)	.....	33,578	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161KSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/15/2023	.06/14/2024	4	 10,610,120	.....253.9	.....	 370,086	.....	169,854	.....	332,354	.....	.....	..... (201,361)	.....	35,776	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/20/2023	.06/14/2024	3	8,377,465	..... 252.53	.....	304,800	.....	140,256	.....	286,732	.....	.....	..... (165,390)	.....	28,248	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/03/2023	.06/18/2024	4	 10,775,626	..... 252.53	.....	371,646	.....	173,597	.....	 370,000	.....	.....	..... (198,714)	.....	36,770	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/16/2023	.06/17/2024	2	5,014,084	..... 252.53	.....	180,248	.....	83,753	.....	 171,837	.....	.....	.....(97,142)	.....	17,059	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/03/2023	.06/20/2024	6	 10,475,296	..... 252.09	.....	366,981	.....	 173,166	.....	370,382	.....	.....	..... (193,897)	.....	35,955	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/21/2023	.06/21/2024	5	9,699,909	..... 249.43	.....	367,379	.....	 174,166	.....	403,650	.....	.....	..... (193,440)	.....	33,390	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2023	.06/21/2024	4	8,318,489	..... 251.57	.....	293,293	.....	139,953	.....	304,243	.....	.....	..... (153,927)	.....	28,635	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/26/2023	.06/21/2024	2	8,722,330	..... 249.59	.....	324,964	.....	155,320	.....	359,552	.....	.....	..... (170,340)	.....	30,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/23/2023	.06/24/2024	1	4,180,295	..... 249.59	.....	156,343	.....	75,372	.....	172,522	.....	.....	..... (81,367)	.....	14,514	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2023	.06/25/2024	4	6,902,126	..... 249.59	.....	263,946	.....	128,209	.....	285,310	.....	.....	..... (136,017)	.....	24,032	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/28/2023	.06/26/2024	5	 8,327,010	..... 247.24	.....	341,918	.....	166,928	.....	394,368	.....	.....	..... (175,058)	.....	29,075	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/27/2023	.06/27/2024	4	 8,879,487	..... 250.09	.....	333,566	.....	163,559	.....	357,437	.....	.....	..... (170,161)	.....	31,091	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/28/2023	.06/28/2024	6	 13,700,238	..... 250.24	.....	522,656	.....	258,337	.....	547,716	.....	.....	..... (264,865)	.....	48,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2023	.06/28/2024	6	 10,847,514	..... 249.95	.....	422,237	.....	210,471	.....	441,114	.....	.....	..... (212,832)	.....	38,088	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2023	.07/02/2024	4	4,336,114	..... 252.92	.....	161,534	.....	81,891	.....	147,912	.....	.....	..... (79,800)	.....	15,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/03/2023	.06/28/2024	3	 11,241,500	..... 252.92	.....	419,783	.....	209,615	.....	381,959	.....	.....	..... (211,554)	.....	39,472	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2023	.07/01/2024	2	5,042,617	..... 252.92	.....	185,440	.....	93,247	.....	 171,666	.....	.....	.....(92,956)	.....	17,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/22/2023	.07/03/2024	6	 15,287,298	.....253.2	.....	551,164	.....	280,735	.....	513,615	.....	.....	..... (271,158)	.....	54,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/10/2023	.07/05/2024	6	 10,670,140	..... 253.05	.....	385,416	.....	197,528	.....	362,662	.....	.....	..... (188,114)	.....	38,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/10/2023	.07/05/2024	6	9,218,538	..... 251.1	.....	349,714	.....	 180,801	.....	352,631	.....	.....	..... (169,796)	.....	32,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/07/2023	.07/08/2024	2	2,997,706	.....250.4	.....	113,471	.....	59,109	.....	 119,706	.....	.....	.....(54,677)	.....	10,814	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/10/2023	.07/05/2024	2	9,845,981	.....250.4	.....	372,991	.....	192,828	.....	392,457	.....	.....	..... (181,028)	.....	35,237	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/12/2023	.07/09/2024	5	6,705,642	.....250.4	.....	261,720	.....	137,235	.....	268,346	.....	.....	..... (124,791)	.....	24,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/11/2023	.07/10/2024	4	 8,769,166	..... 250.37	.....	352,634	.....	185,580	.....	352,007	.....	.....	..... (167,134)	.....	31,800	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/17/2023	.07/11/2024	5	 9,883,680	..... 251.44	.....	395,447	.....	209,171	.....	373,235	.....	.....	..... (186,543)	.....	35,935	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/17/2023	.07/12/2024	7	 10,154,118	..... 254.45	.....	391,578	.....	208,429	.....	319,990	.....	.....	..... (183,543)	.....	37,014	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2023	.07/12/2024	5	 10,611,373	..... 257.67	.....	385,665	.....	206,485	.....	271,809	.....	.....	..... (180,187)	.....	38,681	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/21/2023	.07/12/2024	5	 11,741,209	..... 257.6	.....	431,459	.....	231,616	.....	302,152	.....	.....	..... (200,918)	.....	42,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/14/2023	.07/15/2024	2	 4,788,158	..... 257.6	.....	172,925	.....	 93,385	.....	123,718	.....	.....	..... (80,072)	.....	17,588	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/14/2023	. 07/16/2024	6	 6,815,119	..... 257.6	.....	262,023	.....	142,673	.....	 176,610	.....	.....	..... (119,746)	.....	25,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/18/2023	. 07/17/2024	5	 12,514,353	..... 259.32	.....	453,428	.....	247,158	.....	289,709	.....	.....	..... (206,400)	.....	46,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2023	. 07/18/2024	5	9,921,039	..... 260.53	.....	338,632	.....	185,638	.....	212,206	.....	.....	..... (153,263)	.....	36,719	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/21/2023	. 07/19/2024	6	 12,975,847	..... 260.28	.....	430,869	.....	237,537	.....	283,482	.....	.....	..... (193,821)	.....	48,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2023	. 07/19/2024	4	9,990,885	..... 254.79	.....	371,112	.....	205,913	.....	312,099	.....	.....	..... (166,282)	.....	37,070	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/27/2023	. 07/23/2024	4	3,946,427	..... 254.05	.....	149,095	.....	83,709	.....	129,650	.....	.....	..... (65,846)	.....	14,788	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/21/2023	. 07/22/2024	1	5,501,602	..... 254.05	.....	205,760	.....	 115,067	.....	180,330	.....	.....	..... (91,387)	.....	20,565	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/24/2023	. 07/19/2024	2	8,813,931	..... 254.05	.....	333,919	.....	185,640	.....	288,109	.....	.....	..... (149,145)	.....	32,703	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/27/2023	. 07/24/2024	4	9,893,727	.....254.3	.....	381,882	.....	215,496	.....	320,750	.....	.....	..... (166,533)	.....	37,164	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/25/2023	. 07/25/2024	6	 12,817,665	..... 255.96	.....	465,528	.....	264,872	.....	375,989	.....	.....	..... (201,237)	.....	48,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/31/2023	. 07/26/2024	6	 11,885,542	..... 254.88	.....	448,663	.....	256,356	.....	373,609	.....	.....	..... (192,905)	.....	44,862	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/27/2023	. 07/26/2024	4	9,890,152	..... 255.47	.....	380,398	.....	218,424	.....	299,855	.....	.....	..... (163,127)	.....	37,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/31/2023	. 07/29/2024	2	6,119,252	..... 258.09	.....	225,846	.....	130,663	.....	157,918	.....	.....	..... (95,976)	.....	23,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/28/2023	. 07/26/2024	3	8,527,072	..... 258.09	.....	317,003	.....	182,432	.....	219,194	.....	.....	..... (135,443)	.....	32,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2023	. 07/30/2024	2	 6,066,070	..... 258.09	.....	223,579	.....	129,937	.....	156,879	.....	.....	..... (94,115)	.....	23,115	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/31/2023	. 07/31/2024	3	 7,448,706	..... 258.08	.....	 266,880	.....	155,768	.....	193,580	.....	.....	..... (111,234)	.....	28,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/03/2023	. 08/01/2024	3	 10,500,098	..... 257.74	.....	369,651	.....	216,653	.....	279,544	.....	.....	..... (153,266)	.....	40,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/04/2023	. 08/02/2024	5	 12,685,409	..... 254.26	.....	474,397	.....	279,722	.....	419,134	.....	.....	..... (195,357)	.....	48,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/07/2023	. 08/02/2024	5	 10,957,922	..... 254.03	.....	404,955	.....	241,227	.....	366,997	.....	.....	..... (165,046)	.....	42,050	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/04/2023	. 08/06/2024	3	4,598,861	..... 252.78	.....	172,594	.....	103,626	.....	 166,488	.....	.....	..... (69,388)	.....	17,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/04/2023	. 08/05/2024	1	3,450,016	..... 252.78	.....	 130,066	.....	77,753	.....	124,646	.....	.....	..... (52,806)	.....	13,331	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/10/2023	. 08/02/2024	4	 10,363,764	..... 252.78	.....	401,782	.....	239,059	.....	373,358	.....	.....	..... (163,871)	.....	39,770	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2023	. 08/07/2024	8	 12,440,759	..... 254.46	.....	435,303	.....	262,773	.....	409,519	.....	.....	..... (172,824)	.....	48,293	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2023	. 08/08/2024	4	 9,868,110	..... 252.39	.....	361,857	.....	219,037	.....	366,446	.....	.....	..... (143,115)	.....	38,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/10/2023	. 08/09/2024	4	 11,362,416	..... 250.33	.....	430,970	.....	262,174	.....	473,777	.....	.....	..... (169,330)	.....	44,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/14/2023	. 08/09/2024	3	 8,936,060	..... 250.85	.....	335,851	.....	205,761	.....	362,205	.....	.....	..... (131,364)	.....	34,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/11/2023	. 08/09/2024	2	 11,333,606	..... 249.95	.....	440,024	.....	270,349	.....	482,367	.....	.....	..... (170,996)	.....	44,194	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/11/2023	. 08/13/2024	3	 4,110,689	..... 249.95	.....	150,971	.....	 93,622	.....	175,589	.....	.....	..... (57,741)	.....	16,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/11/2023	. 08/12/2024	1	5,345,595	..... 249.95	.....	200,994	.....	124,030	.....	227,901	.....	.....	..... (77,769)	.....	20,985	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/30/2023	.08/14/2024	6	 11,559,774	..... 251.68	.....	400,113	.....	249,282	.....	450,323	.....	.....	..... (151,113)	.....	45,581	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/23/2023	.08/15/2024	8	 11,734,861	..... 249.86	.....	404,057	.....	253,167	.....	505,109	.....	.....	..... (151,238)	.....	46,373	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2023	.08/16/2024	5	 10,152,659	..... 247.99	.....	369,390	.....	232,104	.....	481,940	.....	.....	..... (137,934)	.....	40,209	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2023	.08/16/2024	5	 11,884,592	..... 245.57	.....	456,364	.....	288,692	.....	 637,171	.....	.....	..... (169,384)	.....	47,068	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/21/2023	.08/16/2024	6	 11,079,846	..... 245.21	.....	448,878	.....	285,019	.....	604,615	.....	.....	..... (165,165)	.....	43,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2023	.08/19/2024	2	4,862,941	..... 245.21	.....	183,905	.....	 117,046	.....	265,725	.....	.....	..... (67,618)	.....	 19,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/23/2023	.08/20/2024	4	5,191,158	..... 245.21	.....	205,954	.....	131,569	.....	283,882	.....	.....	.....(75,020)	.....	20,738	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/22/2023	.08/21/2024	5	 11,895,710	..... 248.67	.....	447,295	.....	286,995	.....	548,049	.....	.....	..... (160,696)	.....	47,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/30/2023	.08/22/2024	5	 10,017,245	..... 248.22	.....	393,309	.....	253,405	.....	472,641	.....	.....	..... (140,291)	.....	40,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/06/2023	.08/23/2024	7	 13,595,309	..... 251.66	.....	467,840	.....	303,913	.....	536,412	.....	.....	..... (164,783)	.....	54,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2023	.08/23/2024	4	9,003,457	..... 247.1	.....	342,172	.....	222,877	.....	449,976	.....	.....	..... (120,752)	.....	36,198	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2023	.08/23/2024	4	9,540,324	..... 248.33	.....	367,292	.....	240,076	.....	448,137	.....	.....	..... (128,446)	.....	38,357	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2023	.08/26/2024	1	5,265,872	..... 248.33	.....	196,944	.....	129,126	.....	248,041	.....	.....	..... (68,689)	.....	21,306	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2023	.08/27/2024	3	3,143,763	..... 248.33	.....	122,269	.....	80,508	.....	148,249	.....	.....	.....(42,210)	.....	12,746	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/06/2023	.08/28/2024	5	 11,173,568	.....249.4	.....	457,529	.....	302,426	.....	499,909	.....	.....	..... (155,554)	.....	45,397	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/30/2023	.08/29/2024	4	 13,313,249	..... 252.84	.....	492,664	.....	326,700	.....	497,101	.....	.....	..... (166,484)	.....	54,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2023	.08/30/2024	6	 17,839,202	..... 253.78	.....	649,883	.....	433,485	.....	633,240	.....	.....	..... (217,851)	.....	72,778	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2023	.08/30/2024	6	8,842,198	..... 254.25	.....	319,121	.....	214,772	.....	305,812	.....	.....	..... (106,309)	.....	36,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/06/2023	.09/04/2024	2	5,034,055	..... 254.15	.....	175,555	.....	119,483	.....	175,840	.....	.....	..... (56,688)	.....	20,748	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/01/2023	.09/03/2024	2	6,364,596	..... 254.15	.....	230,655	.....	156,330	.....	221,970	.....	.....	.....(75,794)	.....	26,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/01/2023	.08/30/2024	2	 13,619,569	..... 254.15	.....	500,463	.....	337,569	.....	473,661	.....	.....	..... (165,538)	.....	55,564	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/11/2023	.09/05/2024	6	 12,497,499	..... 254.35	.....	417,571	.....	285,444	.....	432,600	.....	.....	..... (132,765)	.....	51,611	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/06/2023	.09/06/2024	3	8,669,878	..... 251.76	.....	311,142	.....	213,419	.....	345,710	.....	.....	.....(98,412)	.....	35,876	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2023	.09/06/2024	3	 11,572,315	..... 249.21	.....	436,960	.....	301,575	.....	526,517	.....	.....	..... (137,437)	.....	47,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2023	.09/10/2024	2	3,157,427	..... 249.47	.....	118,534	.....	 82,460	.....	142,131	.....	.....	.....(36,576)	.....	 13,170	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2023	.09/06/2024	3	 11,318,419	..... 249.47	.....	439,366	.....	304,166	.....	508,241	.....	.....	..... (136,841)	.....	46,836	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/08/2023	.09/09/2024	1	5,263,314	..... 249.47	.....	197,374	.....	137,020	.....	236,910	.....	.....	..... (61,310)	.....	21,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/13/2023	.09/11/2024	4	 13,923,938	..... 251.79	.....	491,166	.....	343,401	.....	557,096	.....	.....	..... (148,347)	.....	58,191	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/13/2023	.09/12/2024	3	8,774,247	..... 249.36	.....	335,487	.....	235,392	.....	397,985	.....	.....	..... (100,569)	.....	36,741	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161PSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2023	. 09/13/2024	4	 14,211,773	..... 250.15	.....	543,353	.....	383,529	.....	620,398	.....	.....	..... (161,311)	.....	59,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/18/2023	. 09/13/2024	4	 11,274,701	..... 252.06	.....	379,807	.....	269,692	.....	446,046	.....	.....	..... (111,920)	.....	47,304	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2023	. 09/16/2024	1	4,824,687	..... 246.57	.....	 181,408	.....	129,435	.....	251,464	.....	.....	.....(52,890)	.....	20,360	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2023	. 09/17/2024	2	3,806,413	..... 246.57	.....	143,363	.....	102,479	.....	198,622	.....	.....	.....(41,532)	.....	16,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/18/2023	. 09/13/2024	3	 12,319,059	..... 246.57	.....	469,633	.....	334,307	.....	 641,187	.....	.....	..... (137,076)	.....	51,685	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/18/2023	. 09/18/2024	4	 12,152,958	..... 246.82	.....	441,536	.....	 317,167	.....	627,229	.....	.....	..... (124,897)	.....	51,482	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/25/2023	. 09/19/2024	5	9,130,979	..... 246.25	.....	321,730	.....	231,960	.....	484,619	.....	.....	.....(90,204)	.....	38,754	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/25/2023	. 09/20/2024	5	 14,835,575	..... 242.66	.....	529,904	.....	383,682	.....	929,478	.....	.....	..... (147,318)	.....	63,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2023	. 09/20/2024	3	 10,922,111	..... 238.6	.....	412,526	.....	 300,680	.....	815,382	.....	.....	..... (114,000)	.....	46,444	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2023	. 09/24/2024	1	3,773,967	..... 238.73	.....	142,279	.....	104,364	.....	280,632	.....	.....	.....(38,663)	.....	16,169	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2023	. 09/20/2024	4	 13,292,335	..... 238.73	.....	 508,061	.....	371,586	.....	986,966	.....	.....	..... (138,613)	.....	56,523	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2023	. 09/23/2024	2	5,013,298	..... 238.73	.....	189,058	.....	138,639	.....	372,536	.....	.....	.....(51,406)	.....	21,439	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/26/2023	. 09/25/2024	4	 15,930,202	.....239.4	.....	550,880	.....	406,525	.....	 1,152,506	.....	.....	..... (145,087)	.....	68,379	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/26/2023	. 09/26/2024	4	 13,109,112	..... 236.87	.....	498,266	.....	368,673	.....	 1,052,848	.....	.....	..... (130,288)	.....	56,374	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/28/2023	. 09/27/2024	3	 11,826,807	..... 237.26	.....	452,254	.....	336,173	.....	935,228	.....	.....	..... (117,129)	.....	50,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/04/2023	. 09/27/2024	4	 13,515,923	..... 238.7	.....	512,412	.....	383,891	.....	 1,007,782	.....	.....	..... (131,263)	.....	58,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2023	. 10/01/2024	2	3,138,547	..... 238.96	.....	117,442	.....	 88,417	.....	231,952	.....	.....	.....(29,654)	.....	13,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/10/2023	. 09/27/2024	6	 13,196,037	..... 238.96	.....	511,379	.....	384,515	.....	973,386	.....	.....	..... (128,555)	.....	56,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2023	. 09/30/2024	1	 5,172,680	..... 238.96	.....	193,976	.....	145,882	.....	381,970	.....	.....	..... (49,155)	.....	22,409	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2023	. 10/04/2024	6	 11,817,249	..... 241.19	.....	445,571	.....	344,134	.....	795,367	.....	.....	..... (103,924)	.....	51,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Q$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2023	. 10/07/2024	4	6,178,434	..... 241.19	.....	232,009	.....	 180,811	.....	416,226	.....	.....	.....(52,951)	.....	27,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2023	. 10/28/2024	1	5,673,546	..... 232.09	.....	213,893	.....	 177,360	.....	547,743	.....	.....	.....(37,883)	.....	25,804	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2023	. 10/17/2024	4	 13,660,996	..... 242.14	.....	495,158	.....	394,908	.....	886,832	.....	.....	..... (101,163)	.....	60,989	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/04/2023	. 11/08/2024	5	 20,536,798	..... 243.02	.....	732,099	.....	628,644	.....	 1,297,750	.....	.....	..... (105,451)	.....	95,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2023	. 11/29/2024	7	 17,357,309	..... 248.21	.....	625,688	.....	575,091	.....	890,565	.....	.....	.....(52,645)	.....	83,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/30/2023	. 10/25/2024	6	 14,492,434	..... 234.19	.....	524,921	.....	430,938	.....	 1,293,697	.....	.....	.....(95,522)	.....	65,584	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2023	. 11/18/2024	2	6,373,501	..... 247.09	.....	230,359	.....	204,403	.....	340,243	.....	.....	.....(27,536)	.....	29,978	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/27/2023	. 11/27/2024	8	 17,040,052	..... 247.66	.....	637,377	.....	581,790	.....	894,333	.....	.....	.....(57,447)	.....	81,258	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/11/2023	. 12/06/2024	4	 13,156,044	..... 247.97	.....	502,532	.....	473,893	.....	 686,669	.....	.....	.....(32,204)	.....	63,581	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161USL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2023	. 12/13/2024	7	 16,476,159	.....256.2	.....	581,433	.....	556,697	.....	596,787	.....	.....	.....(26,908)	.....	80,439	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/30/2024	1	4,537,456	..... 257.01	.....	 167,886	.....	 167,886	.....	 171,765	.....	.....	..... (915)	.....	22,687	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2023	. 10/11/2024	3	 13,779,562	..... 240.56	.....	529,010	.....	417,715	.....	954,250	.....	.....	..... (113,874)	.....	60,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/20/2023	. 10/18/2024	4	 15,881,182	..... 240.03	.....	577,933	.....	463,217	.....	 1,126,684	.....	.....	..... (116,411)	.....	71,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/06/2023	. 11/01/2024	6	 13,509,880	..... 238.83	.....	508,028	.....	429,834	.....	 1,010,432	.....	.....	.....(81,365)	.....	61,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2023	. 10/30/2024	5	 16,346,840	..... 233.39	.....	642,527	.....	536,454	.....	 1,505,493	.....	.....	..... (107,266)	.....	74,592	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/20/2023	. 10/18/2024	4	 11,442,876	..... 238.61	.....	421,105	.....	339,676	.....	860,232	.....	.....	.....(83,933)	.....	51,174	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2023	. 11/01/2024	6	 15,575,921	..... 240.66	.....	587,039	.....	500,407	.....	 1,081,926	.....	.....	.....(89,629)	.....	71,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2023	. 10/29/2024	2	3,246,411	..... 232.09	.....	122,677	.....	101,795	.....	313,476	.....	.....	.....(21,641)	.....	14,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/10/2023	. 11/08/2024	6	 11,254,552	..... 245.08	.....	406,104	.....	352,509	.....	651,355	.....	.....	.....(55,671)	.....	52,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/11/2024	5	 10,960,516	..... 242.89	.....	399,602	.....	314,587	.....	687,238	.....	.....	.....(87,298)	.....	48,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2023	. 11/15/2024	4	 12,142,867	..... 247.07	.....	439,787	.....	389,014	.....	647,673	.....	.....	.....(53,685)	.....	56,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/06/2023	. 11/04/2024	3	6,714,155	..... 240.66	.....	244,143	.....	207,175	.....	467,058	.....	.....	.....(38,529)	.....	30,888	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/10/2023	. 11/07/2024	6	 13,302,487	..... 242.84	.....	479,898	.....	410,931	.....	845,832	.....	.....	..... (70,060)	.....	61,494	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/16/2023	. 11/15/2024	4	 15,030,115	 247	.....	540,851	.....	474,988	.....	804,142	.....	.....	..... (67,508)	.....	70,366	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/24/2023	. 11/25/2024	1	1,041,654	..... 248.02	.....	37,708	.....	34,176	.....	53,694	.....	.....	.....(3,802)	.....	 4,952	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/11/2023	. 11/29/2024	6	 10,316,465	..... 248.17	.....	377,998	.....	350,180	.....	530,243	.....	.....	..... (30,186)	.....	49,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/07/2023	. 12/04/2024	7	 14,954,492	..... 245.97	.....	582,016	.....	543,570	.....	848,859	.....	.....	.....(40,491)	.....	72,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/18/2023	. 12/12/2024	8	 19,814,280	..... 252.71	.....	 766,486	.....	731,047	.....	841,657	.....	.....	..... (37,876)	.....	96,598	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/31/2024	1	2,289,203	..... 257.01	.....	84,929	.....	 84,929	.....	86,740	.....	.....	..... (462)	.....	11,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/03/2023	. 10/02/2024	4	 14,322,132	..... 240.31	.....	485,535	.....	367,573	.....	 1,000,020	.....	.....	..... (118,674)	.....	62,271	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2023	. 10/09/2024	5	 13,635,050	..... 241.85	.....	513,824	.....	399,194	.....	893,309	.....	.....	..... (115,427)	.....	60,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/15/2024	2	 5,190,116	..... 240.56	.....	194,745	.....	154,121	.....	359,941	.....	.....	.....(41,733)	.....	23,091	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2023	. 11/12/2024	5	9,586,942	..... 245.08	.....	362,879	.....	316,021	.....	555,951	.....	.....	.....(48,383)	.....	44,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2023	. 10/03/2024	6	 13,573,080	..... 237.15	.....	531,054	.....	408,979	.....	 1,079,413	.....	.....	..... (123,033)	.....	59,121	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2023	. 11/13/2024	5	 11,406,328	..... 244.52	.....	439,369	.....	383,558	.....	 677,781	.....	.....	.....(56,775)	.....	53,233	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/29/2023	. 11/27/2024	6	 14,820,650	..... 248.33	.....	540,362	.....	493,820	.....	755,375	.....	.....	.....(48,065)	.....	70,674	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2023	. 12/02/2024	2	 7,320,608	..... 248.17	.....	270,549	.....	250,450	.....	377,009	.....	.....	.....(22,067)	.....	35,171	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/19/2024	2	 3,768,772	..... 247.09	.....	136,815	.....	121,503	.....	201,518	.....	.....	.....(16,229)	.....	17,754	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161USH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/11/2024	8	16,624,831	250.47		689,237		657,652		780,805			(33,740)		80,932		0001
Purchased Call/Nasdaq FC Index/NFC161USV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/18/2024	7	16,828,812	257.23		602,887		585,591		584,588			(19,648)		82,749		0001
Purchased Call/Nasdaq FC Index/NFC161RSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/16/2024	7	15,110,142	242.81		544,802		433,993		952,655			(111,732)		67,343		0001
Purchased Call/Nasdaq FC Index/NFC161RSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/22/2024	3	3,336,042	236.14		126,342		102,472		276,600			(24,594)		15,021		0001
Purchased Call/Nasdaq FC Index/NFC161RSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/21/2024	2	5,363,689	236.14		202,497		164,020		444,768			(39,700)		24,110		0001
Purchased Call/Nasdaq FC Index/NFC161RSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/18/2024	4	10,603,375	236.14		405,766		328,233		878,948			(79,608)		47,420		0001
Purchased Call/Nasdaq FC Index/NFC161RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2024	7	14,615,801	238.14		504,701		413,059		1,119,828			(92,590)		66,032		0001
Purchased Call/Nasdaq FC Index/NFC161SSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/01/2024	6	15,210,293	236.38		594,052		501,186		1,251,990			(94,880)		69,634		0001
Purchased Call/Nasdaq FC Index/NFC161VS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/20/2024	4	14,141,575	257.17		520,365		513,999		494,643			(11,256)		69,733		0001
Purchased Call/Nasdaq FC Index/NFC161SSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/05/2024	3	4,774,050	240.66		177,436		150,867		332,218			(27,531)		21,998		0001
Purchased Call/Nasdaq FC Index/NFC161T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2024	6	14,162,821	246.98		507,896		444,907		757,492			(64,258)		66,202		0001
Purchased Call/Nasdaq FC Index/NFC161SSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/08/2024	6	15,606,234	240.77		605,072		523,670		1,082,395			(85,356)		72,259		0001
Purchased Call/Nasdaq FC Index/NFC161VSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/27/2024	2	14,390,861	257.84		527,393		527,393		523,755			(4,103)		71,658		0001
Purchased Call/Nasdaq FC Index/NFC161T$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2024	6	14,470,905	247.54		529,870		475,945		759,660			(56,837)		68,380		0001
Purchased Call/Nasdaq FC Index/NFC161T$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/26/2024	4	4,980,314	248.02		183,741		167,319		257,051			(17,185)		23,713		0001
Purchased Call/Nasdaq FC Index/NFC161T$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/22/2024	6	24,759,885	248.27		895,799		810,320		1,260,149			(92,945)		117,178		0001
Purchased Call/Nasdaq FC Index/NFC161T$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/29/2024	5	12,268,094	247.66		454,097		419,424		644,735			(37,847)		58,678		0001
Purchased Call/Nasdaq FC Index/NFC161US7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/06/2024	10	14,578,396	245.24		593,846		558,235		854,592			(38,012)		70,455		0001
Purchased Call/Nasdaq FC Index/NFC161USN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/13/2024	5	13,224,520	255.96		475,972		458,445		484,462			(20,790)		64,564		0001
Purchased Call/Nasdaq FC Index/NFC161RST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/23/2024	3	15,945,814	236.55		627,143		510,888		1,301,210			(117,348)		71,920		0001
Purchased Call/Nasdaq FC Index/NFC161VS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/20/2024	6	16,393,007	257.05		599,772		591,627		576,650			(13,638)		80,834		0001
Purchased Call/Nasdaq FC Index/NFC161RSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/14/2024	2	6,436,460	240.56		240,094		189,870		446,265			(51,640)		28,587		0001
Purchased Call/Nasdaq FC Index/NFC161RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/11/2024	3	12,190,010	243.8		441,462		345,245		734,607			(97,408)		53,858		0001
Purchased Call/Nasdaq FC Index/NFC161SSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/06/2024	9	14,833,202	241.22		563,050		481,016		1,009,121			(83,193)		68,460		0001
Purchased Call/Nasdaq FC Index/NFC161SS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2024	4	15,120,382	234.02		596,286		498,923		1,360,546			(98,677)		69,109		0001
Purchased Call/Nasdaq FC Index/NFC161SS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/25/2024	4	14,581,293	232.09		568,384		471,046		1,406,396			(100,027)		65,987		0001
Purchased Call/Nasdaq FC Index/NFC161RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/25/2024	5	14,541,406	231.43		557,162		460,343		1,436,378			(100,212)		65,806		0001
Purchased Call/Nasdaq FC Index/NFC161VSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/27/2024	1	11,245,523	257.01		420,583		420,583		424,923			(2,311)		55,996		0001
Purchased Call/Nasdaq FC Index/NFC161USD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/10/2024	6	5,074,100	248.68		200,795		190,263		257,587			(11,775)		24,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161USB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/09/2024	1	6,321,159	..... 248.68	.....	235,779	.....	222,789	.....	320,494	.....	.....	..... (14,776)	.....	30,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2023	. 12/13/2024	7	 16,023,267	..... 256.73	.....	577,190	.....	558,236	.....	565,994	.....	.....	.....(22,302)	.....	78,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2023	. 12/16/2024	1	5,991,551	..... 256.73	.....	210,303	.....	202,772	.....	212,224	.....	.....	..... (9,169)	.....	29,378	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/20/2024	6	 14,905,421	..... 254.96	.....	569,994	.....	558,374	.....	577,848	.....	.....	.....(14,525)	.....	73,499	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2023	. 12/19/2024	7	 23,033,385	..... 257.61	.....	825,007	.....	804,375	.....	787,373	.....	.....	.....(24,318)	.....	113,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/23/2024	2	4,584,410	..... 257.17	.....	166,953	.....	 164,710	.....	 160,776	.....	.....	..... (3,941)	.....	22,701	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/28/2023	. 12/26/2024	4	 20,371,014	..... 257.74	.....	745,778	.....	741,386	.....	698,431	.....	.....	.....(7,687)	.....	101,295	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2023	. 12/27/2024	3	 17,600,717	..... 257.93	.....	642,912	.....	639,134	.....	599,117	.....	.....	..... (6,272)	.....	87,641	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/04/2024	5	 11,242,502	..... 238.66	.....	432,022	.....	332,785	.....	841,195	.....	.....	..... (102,566)	.....	49,058	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/09/2023	. 10/04/2024	5	 12,898,971	.....239.3	.....	 477,808	.....	367,199	.....	940,035	.....	.....	..... (113,079)	.....	56,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/10/2023	. 10/10/2024	3	 11,499,873	..... 242.55	.....	429,655	.....	334,467	.....	731,397	.....	.....	.....(95,901)	.....	50,720	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2023	. 11/11/2024	4	 6,613,706	..... 245.08	.....	236,274	.....	205,226	.....	383,180	.....	.....	.....(32,595)	.....	30,769	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2023	. 10/08/2024	1	3,501,320	..... 241.19	.....	129,899	.....	100,555	.....	235,799	.....	.....	.....(30,357)	.....	15,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2023	. 11/15/2024	6	 14,741,191	..... 247.09	.....	545,454	.....	484,498	.....	785,570	.....	.....	.....(63,969)	.....	69,013	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/20/2023	. 11/20/2024	6	 14,822,846	..... 248.05	.....	531,546	.....	475,698	.....	 760,013	.....	.....	.....(58,137)	.....	69,935	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2023	. 11/22/2024	5	4,799,585	..... 248.02	.....	 173,806	.....	157,628	.....	246,993	.....	.....	..... (17,306)	.....	22,714	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2023	. 12/05/2024	8	 12,693,260	..... 246.35	.....	483,945	.....	452,069	.....	709,482	.....	.....	.....(33,326)	.....	61,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/28/2023	. 12/03/2024	3	3,584,354	..... 248.17	.....	135,365	.....	126,028	.....	 184,866	.....	.....	.....(10,345)	.....	17,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/17/2024	9	8,823,882	..... 256.73	.....	316,383	.....	306,894	.....	313,100	.....	.....	.....(11,224)	.....	 43,327	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/14/2023	. 12/06/2024	8	 13,053,358	..... 248.68	.....	516,328	.....	488,965	.....	660,589	.....	.....	.....(30,175)	.....	63,085	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2023	. 12/24/2024	2	1,348,924	..... 257.17	.....	 49,242	.....	 48,608	.....	 47,360	.....	.....	..... (1,152)	.....	 6,689	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2022	. 01/04/2024	4	1,596,309	..... 277.42	64,383	.....	.....	266	.....	.....	.....	.....	.....(32,390)	.....	836	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2022	. 01/03/2024	4	3,245,662	..... 282.91	130,269	 16	.....	359	.....	.....	.....	.....	.....(65,256)	.....	 1,471	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2022	. 01/02/2024	2	1,528,310	..... 278.91	 72,215	.....	.....	 99	.....	.....	.....	.....	.....(36,309)	.....	566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/07/2022	. 01/05/2024	5	1,889,749	..... 270.65	88,399	.....	.....	489	.....	.....	.....	.....	.....(44,644)	.....	 1,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/07/2022	. 01/08/2024	1	 134,179	..... 268.69	 6,628	.....	.....	 64	.....	.....	.....	.....	..... (3,328)	.....	 99	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2022	. 01/05/2024	4	1,697,059	..... 268.69	84,013	.....	.....	465	.....	.....	.....	.....	.....(42,422)	.....	993	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/07/2022	. 01/05/2024	2	2,544,682	..... 270.55	119,079	.....	.....	658	.....	.....	.....	.....	..... (60,050)	.....	 1,489	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2022	. 01/11/2024	3	1,389,833	..... 269.67	66,721	.....	.....	919	.....	.....	.....	.....	.....(33,547)	.....	 1,206	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC061T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/14/2022	.01/10/2024	4	4,658,038	.....268.06	242,015	.....	.....	 2,998	.....	.....	.....	.....	..... (121,586)	.....	 3,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/11/2022	.01/09/2024	2	 864,658	..... 268.69	44,276	.....	.....	488	.....	.....	.....	.....	.....(22,263)	.....	679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/14/2022	.01/12/2024	6	 1,886,562	..... 270.03	83,472	.....	.....	 1,270	.....	.....	.....	.....	.....(42,137)	.....	 1,710	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2022	.01/12/2024	5	3,894,613	..... 267.04	178,928	.....	.....	 2,728	.....	174	.....	.....	.....(90,514)	.....	 3,531	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2022	.01/12/2024	6	2,683,557	..... 267.97	112,974	.....	.....	 1,726	.....	 18	.....	.....	.....(57,286)	.....	 2,433	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2022	.01/19/2024	5	 3,813,768	..... 263.59	 161,614	.....	.....	 4,027	.....	 8,025	.....	.....	.....(81,652)	.....	 4,351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/19/2022	.01/18/2024	4	2,482,975	..... 264.86	111,530	.....	.....	 2,615	.....	 2,669	.....	.....	.....(56,153)	.....	 2,757	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/24/2022	.01/17/2024	5	3,913,252	..... 267.97	164,022	.....	.....	 3,623	.....	 194	.....	.....	.....(82,647)	.....	 4,223	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/20/2022	.01/16/2024	2	 1,167,358	..... 267.97	50,465	.....	.....	 1,044	.....	 23	.....	.....	.....(25,413)	.....	 1,222	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2022	.01/19/2024	8	1,943,891	..... 262.37	83,929	.....	.....	 2,110	.....	 6,084	.....	.....	.....(42,793)	.....	 2,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/21/2022	.01/22/2024	1	460,061	..... 259.53	22,681	.....	.....	655	.....	 3,233	.....	.....	..... (11,387)	.....	565	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2022	.01/19/2024	3	1,712,421	..... 259.53	83,773	.....	.....	 2,086	.....	 11,205	.....	.....	.....(42,304)	.....	 1,953	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2022	.01/24/2024	5	 3,196,007	..... 259.81	147,325	.....	.....	 4,670	.....	23,666	.....	.....	..... (73,871)	.....	 4,098	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2022	.01/25/2024	5	2,483,534	..... 257.71	124,073	.....	.....	 4,105	.....	28,146	.....	.....	.....(62,430)	.....	 3,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/28/2022	.01/23/2024	2	727,237	..... 259.53	34,163	.....	.....	 1,036	.....	 5,418	.....	.....	.....(17,195)	.....	913	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2022	.01/26/2024	5	2,642,868	..... 257.87	134,519	.....	.....	 4,645	.....	30,105	.....	.....	..... (67,819)	.....	 3,527	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2022	.01/26/2024	5	1,994,391	..... 257.13	109,822	.....	.....	 3,797	.....	25,573	.....	.....	.....(55,440)	.....	 2,661	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/28/2022	.01/26/2024	5	2,944,109	..... 259.26	152,936	.....	.....	 5,298	.....	26,387	.....	.....	.....(77,346)	.....	 3,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2022	.01/31/2024	2	4,280,892	..... 261.46	214,424	.....	.....	 8,853	.....	28,440	.....	.....	..... (107,416)	.....	 6,238	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/10/2022	.02/01/2024	7	2,809,846	..... 262.01	127,982	.....	.....	 5,478	.....	17,386	.....	.....	.....(64,238)	.....	 4,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2022	.01/30/2024	2	1,401,215	..... 259.26	72,829	.....	.....	 2,912	.....	13,440	.....	.....	.....(36,657)	.....	 2,009	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2022	.02/02/2024	3	1,142,380	..... 262.85	51,140	.....	.....	 2,259	.....	 6,189	.....	.....	.....(25,768)	.....	 1,717	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2022	.02/02/2024	4	2,355,651	..... 258.39	 118,960	.....	.....	 5,266	.....	28,009	.....	.....	..... (60,067)	.....	 3,542	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/04/2022	.02/02/2024	5	1,204,227	.....259.8	58,748	.....	.....	 2,604	.....	11,453	.....	.....	.....(29,707)	.....	 1,810	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2022	.02/08/2024	7	2,442,786	..... 260.22	114,265	.....	.....	 5,994	.....	23,701	.....	.....	.....(57,573)	.....	 3,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/08/2022	.02/07/2024	5	4,495,777	..... 258.88	232,648	.....	.....	 11,864	.....	52,536	.....	.....	..... (117,037)	.....	 7,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2022	.02/06/2024	3	1,295,828	.....259.8	65,185	.....	.....	 3,235	.....	12,898	.....	.....	.....(32,709)	.....	 2,063	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2022	.02/05/2024	2	 535,622	.....259.8	26,063	.....	.....	 1,261	.....	 5,220	.....	.....	.....(13,148)	.....	841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/09/2022	.02/09/2024	5	2,632,447	..... 262.75	96,984	.....	.....	 5,245	.....	17,028	.....	.....	.....(49,088)	.....	 4,357	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC061V\$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2022	. 02/12/2024	3	 1,078,663	..... 253.98	55,857			 3,234	.....	24,320			..... (28,101)		 1,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2022	. 02/09/2024	4	4,442,072	..... 253.98	230,063			 12,434	.....	99,387			..... (116,366)		 7,353	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2022	. 02/13/2024	3	1,676,299	..... 253.98	84,998			 5,053	.....	38,084			.....(42,893)		 2,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/14/2022	. 02/09/2024	4	1,979,493	..... 259.16	84,096			 4,541	.....	22,972			.....(42,363)		 3,276	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2022	. 02/14/2024	5	3,950,465	..... 254.13	198,822			 12,094	.....	88,965			.....(99,757)		 6,935	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2022	. 02/15/2024	5	1,983,694	..... 257.72	83,656			 5,212	.....	29,634			.....(42,272)		 3,521	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/17/2022	. 02/16/2024	3	 3,790,718	..... 254.06	174,408			 11,107	.....	87,133			..... (87,786)		 6,801	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/24/2022	. 02/16/2024	5	 2,881,408	..... 257.49	119,276			 7,595	.....	44,760			.....(60,263)		 5,170	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/23/2022	. 02/20/2024	4	 1,679,130	..... 252.72	78,457			 5,413	.....	44,503			.....(39,383)		 3,138	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/18/2022	. 02/16/2024	4	3,047,769	..... 252.72	144,295			 9,194	.....	80,297			.....(72,952)		 5,468	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/23/2022	. 02/21/2024	3	1,934,753	..... 252.72	85,168			 5,985	.....	51,581			.....(42,697)		 3,651	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/25/2022	. 02/22/2024	5	 2,684,288	..... 251.52	122,981			 8,813	.....	80,500			.....(61,632)		 5,114	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/25/2022	. 02/23/2024	6	 2,556,276	..... 248.25	141,367			 10,340	.....	101,385			.....(70,855)		 4,916	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/25/2022	. 02/23/2024	5	 2,271,617	..... 251.98	 116,081			 8,504	.....	65,619			.....(58,565)		 4,369	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/02/2022	. 02/26/2024	3	 1,840,387	.....253.4	88,589			 6,841	.....	46,705			.....(44,591)		 3,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/01/2022	. 02/27/2024	2	1,484,925	.....253.4	69,911			 5,492	.....	37,893			.....(35,166)		 2,960	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/10/2022	. 02/23/2024	5	3,432,535	.....253.4	 168,162			 12,338	.....	86,629			.....(84,715)		 6,601	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2022	. 02/29/2024	2	 652,782	..... 253.77	31,825			 2,582	.....	 16,257			.....(15,972)		 1,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/02/2022	. 03/01/2024	4	3,959,354	..... 252.17	 198,070			 16,341	.....	115,002			.....(99,049)		 8,093	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/02/2022	. 02/28/2024	3	 1,104,118	..... 253.77	51,246			 4,093	.....	27,346			.....(25,756)		 2,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/02/2022	. 03/01/2024	5	2,196,377	..... 253.95	99,710			 8,251	.....	54,132			.....(49,957)		 4,489	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/09/2022	. 03/01/2024	6	2,359,141	..... 252.29	102,698			 8,526	.....	67,792			.....(51,653)		 4,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/04/2022	. 03/05/2024	1	 437,761	..... 250.58	21,407			 1,882	.....	 14,704			..... (10,674)		 924	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/16/2022	. 03/04/2024	3	2,395,733	..... 250.58	 100,276			 8,706	.....	80,059			.....(50,291)		 5,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/07/2022	. 03/07/2024	7	2,974,151	..... 245.56	149,807			 13,601	.....	145,756			.....(74,995)		 6,371	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/10/2022	. 03/08/2024	5	1,746,313	..... 245.45	88,805			 8,188	.....	86,336			.....(44,441)		 3,769	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/08/2022	. 03/06/2024	4	1,665,092	..... 250.58	70,905			 6,353	.....	56,123			.....(35,674)		 3,540	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/10/2022	. 03/08/2024	4	3,324,742	..... 248.51	155,376			 14,345	.....	132,421			..... (77,804)		 7,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/15/2022	. 03/08/2024	4	 2,714,666	..... 247.68	129,613			 12,025	.....	114,937			.....(65,226)		 5,859	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC061W\SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/11/2022	.03/11/2024	4	2,182,589	..... 245.91	103,542	.....	.....	 9,985	.....	 104,718	.....	.....	.....(51,890)	.....	4,813	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W\SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2022	.03/12/2024	3	 1,156,587	..... 245.91	60,074	.....	.....	 5,879	.....	55,562	.....	.....	.....(30,221)	.....	 2,568	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2022	.03/15/2024	6	4,905,709	..... 247.03	264,613	.....	.....	26,931	.....	219,215	.....	.....	..... (132,381)	.....	11,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/18/2022	.03/14/2024	3	3,324,903	.....244.2	183,504	.....	.....	 18,411	.....	 178,769	.....	.....	.....(91,796)	.....	7,485	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2022	.03/13/2024	3	1,492,519	..... 245.91	77,065	.....	.....	 7,640	.....	71,809	.....	.....	..... (38,606)	.....	 3,337	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/23/2022	.03/15/2024	5	1,911,534	..... 250.99	98,721	.....	.....	 10,085	.....	63,620	.....	.....	.....(49,742)	.....	 4,332	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/23/2022	.03/15/2024	5	 1,673,480	..... 252.25	85,661	.....	.....	 8,765	.....	50,261	.....	.....	.....(43,078)	.....	 3,793	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/18/2022	.03/18/2024	4	2,991,597	..... 254.73	141,062	.....	.....	 14,969	.....	72,654	.....	.....	.....(70,958)	.....	 6,915	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2022	.03/19/2024	2	546,746	..... 254.73	26,018	.....	.....	 2,790	.....	13,343	.....	.....	.....(13,054)	.....	 1,272	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2022	.03/22/2024	5	4,149,833	..... 256.66	189,230	.....	.....	 21,095	.....	86,468	.....	.....	.....(95,059)	.....	 9,835	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2022	.03/21/2024	5	3,017,525	..... 254.43	149,683	.....	.....	 16,467	.....	76,511	.....	.....	.....(75,131)	.....	 7,107	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2022	.03/20/2024	2	 1,158,051	..... 254.73	57,129	.....	.....	 6,208	.....	28,429	.....	.....	.....(28,684)	.....	 2,711	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/25/2022	.03/22/2024	7	3,962,908	..... 254.89	198,443	.....	.....	 22,172	.....	97,020	.....	.....	.....(99,448)	.....	 9,392	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/30/2022	.03/22/2024	4	2,591,387	..... 257.49	122,059	.....	.....	 13,656	.....	49,879	.....	.....	.....(61,537)	.....	 6,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/25/2022	.03/26/2024	2	 912,532	..... 257.34	42,958	.....	.....	 5,017	.....	18,079	.....	.....	.....(21,545)	.....	 2,215	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/01/2022	.03/25/2024	4	2,634,484	..... 257.34	 127,608	.....	.....	 14,765	.....	51,812	.....	.....	.....(64,157)	.....	 6,357	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/01/2022	.03/28/2024	5	4,153,813	..... 260.56	187,491	.....	.....	 22,447	.....	60,742	.....	.....	.....(94,173)	.....	10,198	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\ST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/01/2022	.03/28/2024	4	4,430,876	..... 259.01	212,728	.....	.....	 25,442	.....	75,857	.....	.....	..... (106,740)	.....	10,878	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2022	.03/27/2024	3	1,809,453	..... 257.34	92,382	.....	.....	 10,932	.....	36,098	.....	.....	.....(46,397)	.....	 4,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2022	.03/28/2024	6	2,776,595	..... 259.55	119,602	.....	.....	 14,427	.....	45,041	.....	.....	.....(60,238)	.....	 6,817	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X\SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2022	.03/28/2024	6	 4,186,586	..... 257.68	201,519	.....	.....	 24,266	.....	81,506	.....	.....	..... (101,356)	.....	10,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/04/2022	.04/01/2024	4	2,570,346	..... 257.84	123,914	.....	.....	 15,531	.....	49,607	.....	.....	.....(62,294)	.....	 6,452	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2022	.04/02/2024	2	1,435,019	..... 257.84	67,339	.....	.....	 8,511	.....	27,900	.....	.....	.....(33,765)	.....	 3,622	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/04/2022	.04/04/2024	4	4,163,229	..... 260.02	 177,006	.....	.....	 22,868	.....	66,618	.....	.....	..... (88,798)	.....	10,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2022	.04/05/2024	8	5,205,223	..... 257.51	232,092	.....	.....	 30,320	.....	106,309	.....	.....	..... (116,103)	.....	13,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/05/2022	.04/03/2024	3	1,553,241	..... 257.84	71,298	.....	.....	 9,132	.....	30,403	.....	.....	.....(35,841)	.....	 3,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/08/2022	.04/05/2024	6	3,298,593	.....254.5	155,612	.....	.....	 20,380	.....	87,170	.....	.....	..... (77,968)	.....	 8,458	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/03/2022	.04/05/2024	5	3,829,796	..... 254.91	170,389	.....	.....	 22,376	.....	97,857	.....	.....	.....(85,564)	.....	 9,821	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y\SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2022	.04/09/2024	4	 1,617,926	..... 253.29	74,442	.....	.....	 10,143	.....	47,458	.....	.....	.....(37,214)	.....	 4,234	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC061Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/08/2022	. 04/08/2024	4	2,186,246	..... 253.29	99,622			 13,445	.....	63,913			.....(49,872)		5,693	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/13/2022	. 04/12/2024	6	5,225,196	..... 250.36	255,752			 35,909	.....	192,115			..... (128,076)		13,879	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/18/2022	. 04/11/2024	5	3,022,973	..... 250.53	148,151			 20,588	.....	109,597			.....(74,183)		7,990	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/24/2022	. 04/10/2024	2	 943,741	..... 253.29	39,836			 5,494	.....	27,787			.....(20,053)		2,482	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2022	. 04/12/2024	5	2,965,300	..... 252.54	130,501			 18,366	.....	92,982			.....(65,429)		7,876	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/28/2022	. 04/15/2024	5	2,706,799	.....249.8	129,898			 18,768	.....	103,644			.....(65,240)		7,293	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/14/2022	. 04/16/2024	1	 2,108,048	.....249.8	 100,976			 14,682	.....	80,869			.....(50,281)		5,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/20/2022	. 04/12/2024	4	2,014,361	.....249.8	97,324			 13,737	.....	77,024			.....(48,997)		5,350	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/20/2022	. 04/19/2024	4	4,593,431	..... 252.74	196,216			 29,451	.....	144,034			.....(98,620)		12,608	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/20/2022	. 04/18/2024	5	5,776,456	..... 249.99	286,392			 42,541	.....	219,521			..... (143,358)		15,783	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/20/2022	. 04/17/2024	4	 2,066,381	.....249.8	102,377			 15,097	.....	79,413			.....(51,498)		5,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/21/2022	. 04/19/2024	4	3,789,042	..... 250.74	 160,167			 24,058	.....	137,122			.....(80,562)		10,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2022	. 04/19/2024	8	2,556,634	..... 248.45	107,483			 16,222	.....	107,996			.....(54,076)		7,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/22/2022	. 04/23/2024	1	 635,160	..... 245.12	30,234			 4,693	.....	33,076			.....(15,158)		1,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2022	. 04/22/2024	6	3,765,358	..... 245.12	164,804			 25,571	.....	195,935			..... (83,060)		10,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2022	. 04/25/2024	6	5,076,143	..... 246.8	205,423			 32,520	.....	239,460			..... (102,929)		14,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/29/2022	. 04/26/2024	6	5,325,767	..... 241.99	261,002			 41,627	.....	331,454			..... (130,526)		15,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/28/2022	. 04/24/2024	5	2,460,674	..... 245.12	106,043			 16,653	.....	128,276			.....(53,163)		6,906	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/28/2022	. 04/26/2024	5	 2,876,470	.....242.1	144,461			 23,125	.....	177,965			.....(72,407)		 8,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/28/2022	. 04/26/2024	5	2,259,524	..... 245.21	98,985			 15,878	.....	 117,401			.....(49,761)		6,396	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/29/2022	. 04/30/2024	1	 1,101,189	..... 241.25	52,417			 8,640	.....	71,317			.....(26,137)		 3,170	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/02/2022	. 04/29/2024	3	2,464,398	..... 241.25	120,126			 19,690	.....	159,485			..... (60,161)		7,065	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2022	. 05/03/2024	6	 4,678,012	.....242.9	229,554			 38,819	.....	277,803			..... (114,835)		13,633	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/13/2022	. 05/02/2024	5	3,745,984	..... 242.82	 179,787			 30,192	.....	223,415			.....(90,031)		10,873	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/04/2022	. 05/01/2024	4	1,958,012	..... 241.25	98,346			 16,406	.....	126,941			.....(49,347)		5,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2022	. 05/03/2024	6	3,089,875	..... 246.32	126,356			 21,462	.....	151,062			.....(63,401)		9,005	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2022	. 05/03/2024	4	3,628,809	..... 241.68	164,346			 27,934	.....	229,995			.....(82,529)		10,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/12/2022	. 05/07/2024	2	 1,291,771	.....240.9	60,962			 10,640	.....	85,280			.....(30,412)		 3,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/11/2022	. 05/06/2024	4	1,528,833	.....240.9	69,870			 12,125	.....	100,941			.....(34,985)		4,509	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/23/2022	.05/09/2024	7	4,739,943	..... 238.49	227,093	.....	.....	40,426	.....	352,614	.....	.....	..... (114,044)	.....	 14,144	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/11/2022	.05/10/2024	5	 3,260,011	..... 239.32	150,049	.....	.....	26,825	.....	232,888	.....	.....	.....(75,040)	.....	 9,765	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/10/2022	.05/08/2024	2	2,333,355	.....240.9	 101,000	.....	.....	17,798	.....	154,059	.....	.....	.....(50,751)	.....	 6,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2022	.05/10/2024	6	 3,111,877	..... 237.39	151,746	.....	.....	27,220	.....	243,842	.....	.....	..... (76,112)	.....	 9,321	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/13/2022	.05/10/2024	5	3,951,625	.....237.3	200,422	.....	.....	36,022	.....	310,948	.....	.....	..... (100,704)	.....	11,837	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/13/2022	.05/13/2024	7	3,473,253	..... 239.58	166,227	.....	.....	30,570	.....	244,935	.....	.....	.....(83,586)	.....	 10,522	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/13/2022	.05/14/2024	3	1,942,432	..... 239.58	92,160	.....	.....	16,966	.....	137,015	.....	.....	.....(45,969)	.....	 5,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/23/2022	.05/16/2024	6	5,195,029	..... 238.85	248,556	.....	.....	46,504	.....	379,618	.....	.....	..... (124,403)	.....	 15,914	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2022	.05/17/2024	6	 3,868,172	..... 240.51	 167,120	.....	.....	31,516	.....	260,709	.....	.....	.....(83,657)	.....	11,892	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/17/2022	.05/15/2024	2	 1,656,518	..... 239.58	79,704	.....	.....	14,803	.....	116,839	.....	.....	.....(39,914)	.....	 5,056	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2022	.05/17/2024	6	 2,868,261	..... 236.99	135,172	.....	.....	25,567	.....	228,929	.....	.....	..... (67,800)	.....	 8,818	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/20/2022	.05/17/2024	4	4,138,741	..... 236.65	197,412	.....	.....	37,373	.....	335,514	.....	.....	..... (99,114)	.....	 12,724	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/27/2022	.05/22/2024	6	2,173,130	..... 236.46	99,899	.....	.....	19,745	.....	 177,614	.....	.....	.....(50,583)	.....	 6,801	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2022	.05/20/2024	6	2,239,382	..... 236.46	 106,614	.....	.....	20,821	.....	183,044	.....	.....	.....(54,055)	.....	 6,959	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2022	.05/21/2024	5	 2,003,806	..... 236.46	95,663	.....	.....	18,569	.....	 163,788	.....	.....	..... (47,871)	.....	 6,249	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2022	.05/23/2024	7	4,780,129	..... 237.77	227,661	.....	.....	44,877	.....	367,793	.....	.....	..... (114,100)	.....	15,012	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/25/2022	.05/24/2024	6	4,984,875	..... 235.83	269,847	.....	.....	53,676	.....	418,904	.....	.....	..... (135,294)	.....	15,709	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/26/2022	.05/24/2024	8	4,596,057	.....236.9	238,042	.....	.....	 47,345	.....	 368,080	.....	.....	..... (119,516)	.....	 14,484	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2022	.05/24/2024	7	4,525,945	.....239.1	225,943	.....	.....	45,144	.....	327,001	.....	.....	..... (114,071)	.....	 14,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2022	.05/24/2024	5	3,169,901	..... 241.8	146,185	.....	.....	29,187	.....	200,358	.....	.....	.....(73,663)	.....	 9,990	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/27/2022	.05/28/2024	1	 832,980	..... 241.8	38,983	.....	.....	 7,936	.....	52,696	.....	.....	.....(19,572)	.....	 2,661	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2022	.05/31/2024	7	 5,177,819	..... 241.51	238,434	 5,227	.....	52,399	.....	332,893	.....	.....	..... (121,804)	.....	16,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2022	.05/31/2024	7	3,943,760	..... 240.86	183,975	.....	.....	38,322	.....	261,922	.....	.....	.....(92,299)	.....	12,725	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/01/2022	.05/29/2024	4	1,063,652	..... 241.8	48,571	.....	.....	 9,996	.....	67,329	.....	.....	.....(24,402)	.....	 3,409	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2022	.05/30/2024	6	2,918,528	..... 241.8	134,601	.....	.....	27,908	.....	 184,768	.....	.....	.....(67,584)	.....	 9,386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2022	.05/31/2024	6	2,623,111	..... 243.67	114,473	.....	.....	23,910	.....	150,853	.....	.....	.....(57,603)	.....	 8,464	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/10/2022	.06/05/2024	4	 2,607,180	..... 240.77	121,294	.....	.....	26,048	.....	173,905	.....	.....	..... (60,731)	.....	 8,550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2022	.06/03/2024	5	2,329,515	..... 240.77	 108,631	.....	.....	23,061	.....	155,253	.....	.....	.....(54,437)	.....	 7,590	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2022	.06/04/2024	3	2,425,364	..... 240.77	112,997	.....	.....	24,098	.....	161,663	.....	.....	.....(56,476)	.....	 7,928	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2022	.06/07/2024	6	5,340,139	..... 242.11	188,498			41,132	.....	333,489			.....(94,598)		17,623	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2022	.06/06/2024	6	 4,018,650	.....241.2	147,039			31,937	.....	262,461			.....(73,954)		13,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/08/2022	.06/07/2024	5	4,188,358	..... 241.23	144,300			31,485	.....	273,319			.....(72,512)		13,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/22/2022	.06/07/2024	4	3,126,689	..... 237.74	 117,738			25,761	.....	240,874			.....(59,295)		10,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2022	.06/12/2024	8	2,865,451	..... 233.35	112,379			25,373	.....	267,021			.....(56,494)		 9,604	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/15/2022	.06/10/2024	5	2,661,095	..... 233.35	113,047			25,104	.....	248,161			.....(56,715)		 8,864	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/10/2022	.06/11/2024	1	 1,011,723	..... 233.35	47,855			10,649	.....	94,313			.....(23,993)		 3,380	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/21/2022	.06/14/2024	9	4,025,073	.....228.9	196,197			44,840	.....	446,391			.....(98,794)		13,572	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2022	.06/13/2024	9	5,316,656	..... 228.72	253,992			57,861	.....	593,942			..... (128,129)		17,873	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2022	.06/14/2024	9	4,195,249	..... 230.85	193,653			44,216	.....	431,723			.....(97,451)		14,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2022	.06/14/2024	10	5,380,318	..... 227.45	273,131			62,678	.....	629,680			..... (138,115)		18,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/08/2022	.06/17/2024	8	 2,807,508	..... 228.36	144,108			33,699	.....	317,440			.....(72,837)		 9,552	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/27/2022	.06/20/2024	7	2,667,540	..... 228.36	139,355			33,038	.....	301,343			.....(70,273)		 9,156	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2022	.06/18/2024	5	3,099,806	..... 228.36	158,443			37,005	.....	350,371			.....(79,463)		10,577	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2022	.06/21/2024	11	 6,101,091	..... 230.21	291,755			69,527	.....	642,375			..... (147,079)		21,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/24/2022	.06/21/2024	8	3,342,028	..... 230.07	158,258			37,713	.....	353,775			.....(79,764)		11,504	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/29/2022	.06/21/2024	9	 3,916,187	..... 231.18	177,291			42,414	.....	397,088			.....(89,621)		13,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2022	.06/26/2024	7	2,846,958	..... 234.01	122,185			30,084	.....	257,175			.....(61,822)		 9,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/24/2022	.06/25/2024	3	 1,807,438	..... 234.01	79,653			19,327	.....	163,342			.....(39,852)		 6,293	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/24/2022	.06/24/2024	8	2,577,028	..... 234.01	109,906			26,635	.....	232,854			.....(55,263)		 8,947	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2022	.06/27/2024	9	4,603,357	.....233.2	198,921			49,107	.....	429,670			..... (100,356)		16,118	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2022	.06/28/2024	7	4,260,329	..... 230.05	 207,716			51,484	.....	450,282			..... (104,574)		14,959	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2022	.06/28/2024	12	5,941,230	..... 230.23	296,316			74,245	.....	623,626			..... (150,628)		20,861	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/15/2022	.06/28/2024	12	4,469,618	..... 228.67	242,493			60,702	.....	497,602			..... (123,180)		15,694	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/01/2022	.07/02/2024	1	583,869	..... 229.41	27,675			6,966	.....	63,164			..... (13,800)		 2,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2022	.07/01/2024	6	2,736,848	..... 229.41	132,097	 3,392		35,934	.....	296,277			..... (67,009)		 9,689	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/05/2022	.07/05/2024	9	5,050,280	..... 230.78	238,407			61,337	.....	518,158			..... (119,964)		18,074	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/12/2022	.07/05/2024	10	3,792,817	..... 231.42	179,267			46,230	.....	379,581			.....(90,390)		13,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/12/2022	.07/03/2024	7	4,690,824	..... 229.41	233,346			59,600	.....	507,205			..... (117,824)		16,698	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1612$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/14/2022	. 07/05/2024	11	4,834,304	..... 233.62	208,191	.....	.....	53,957	.....	443,027	.....	.....	..... (105,403)	.....	17,301	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/12/2022	. 07/09/2024	6	1,202,849	..... 233.73	53,919	.....	.....	14,210	.....	109,738	.....	.....	.....(27,190)	.....	 4,351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/12/2022	. 07/10/2024	9	3,509,511	..... 233.73	155,027	.....	.....	41,002	.....	320,120	.....	.....	..... (78,067)	.....	12,727	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/15/2022	. 07/08/2024	8	1,632,038	..... 233.73	72,176	.....	.....	18,900	.....	148,903	.....	.....	.....(36,328)	.....	 5,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/19/2022	. 07/12/2024	11	3,992,769	.....230.2	211,441	.....	.....	56,643	.....	418,299	.....	.....	..... (106,761)	.....	14,555	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2022	. 07/11/2024	9	3,335,379	..... 231.22	 164,866	.....	.....	43,853	.....	336,121	.....	.....	.....(83,367)	.....	12,127	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/19/2022	. 07/12/2024	11	5,573,141	..... 230.02	 301,061	.....	.....	80,755	.....	587,862	.....	.....	..... (152,115)	.....	20,315	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/19/2022	. 07/12/2024	11	4,596,830	..... 230.29	254,563	.....	.....	68,438	.....	479,850	.....	.....	..... (128,913)	.....	16,756	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/15/2022	. 07/16/2024	2	969,069	..... 232.15	45,319	.....	.....	12,265	.....	94,137	.....	.....	.....(22,603)	.....	 3,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/20/2022	. 07/15/2024	9	2,476,404	..... 232.15	128,836	.....	.....	34,987	.....	240,613	.....	.....	.....(64,857)	.....	 9,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/29/2022	. 07/17/2024	8	3,589,405	..... 232.15	186,479	.....	.....	51,483	.....	348,559	.....	.....	.....(94,566)	.....	13,252	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/20/2022	. 07/18/2024	8	4,639,087	..... 230.89	250,335	.....	.....	69,087	.....	473,032	.....	.....	..... (126,314)	.....	17,170	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/03/2022	. 07/19/2024	11	 4,280,718	..... 234.23	207,039	.....	.....	 57,422	.....	382,345	.....	.....	..... (104,408)	.....	15,883	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/20/2022	. 07/19/2024	11	4,467,125	..... 235.98	209,567	.....	.....	57,984	.....	371,042	.....	.....	..... (105,437)	.....	16,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/26/2022	. 07/19/2024	11	4,383,308	..... 237.7	193,459	.....	.....	 53,725	.....	338,168	.....	.....	.....(97,646)	.....	16,264	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2022	. 07/24/2024	9	4,278,272	..... 235.28	219,893	.....	.....	62,505	.....	366,089	.....	.....	..... (110,803)	.....	16,070	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/29/2022	. 07/22/2024	6	2,385,110	..... 235.28	117,958	.....	.....	33,124	.....	204,072	.....	.....	.....(59,265)	.....	 8,916	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2022	. 07/23/2024	3	1,429,407	..... 235.28	72,779	.....	.....	20,574	.....	122,302	.....	.....	..... (36,811)	.....	 5,356	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/19/2022	. 07/25/2024	5	2,784,216	..... 234.54	143,301	.....	.....	41,154	.....	245,494	.....	.....	..... (72,700)	.....	10,484	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/05/2022	. 07/26/2024	9	4,448,653	..... 231.68	258,205	.....	.....	73,992	.....	439,433	.....	.....	..... (129,975)	.....	16,791	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/27/2022	. 07/26/2024	10	 7,096,097	..... 237.52	354,592	.....	.....	 101,747	.....	552,195	.....	.....	..... (178,597)	.....	26,784	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2022	. 07/31/2024	7	2,783,092	..... 239.94	129,607	.....	.....	37,986	.....	195,050	.....	.....	.....(65,132)	.....	10,630	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2022	. 07/29/2024	5	3,336,463	..... 239.94	155,834	.....	.....	 45,242	.....	233,539	.....	.....	.....(78,215)	.....	12,684	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/01/2022	. 07/26/2024	8	4,264,723	..... 238.39	212,989	.....	.....	61,325	.....	319,541	.....	.....	..... (107,674)	.....	16,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2022	. 08/02/2024	11	5,240,210	..... 239.54	254,602	.....	.....	75,368	.....	374,158	.....	.....	..... (128,106)	.....	20,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2022	. 08/01/2024	9	 4,070,678	..... 239.83	195,081	.....	.....	57,678	.....	286,755	.....	.....	.....(98,527)	.....	15,585	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/03/2022	. 08/02/2024	10	5,724,657	..... 241.62	266,542	.....	.....	79,193	.....	372,084	.....	.....	..... (134,568)	.....	21,968	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/12/2022	. 08/02/2024	11	4,945,500	..... 241.94	231,420	.....	.....	68,910	.....	316,719	.....	.....	..... (117,060)	.....	18,978	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/18/2022	. 08/07/2024	11	4,886,320	..... 241.28	226,767	.....	.....	68,913	.....	323,503	.....	.....	..... (114,510)	.....	18,968	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1614$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/05/2022	.08/06/2024	2	1,329,033	..... 241.28	61,889	.....	.....	18,582	.....	87,925	.....	.....	.....(30,961)	.....	5,147	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2022	.08/05/2024	9	 2,181,576	..... 241.28	96,353	.....	.....	29,177	.....	144,224	.....	.....	.....(48,899)	.....	8,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2022	.08/08/2024	11	6,931,408	..... 241.02	335,651	.....	.....	102,446	.....	464,356	.....	.....	..... (169,384)	.....	26,968	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/08/2022	.07/30/2024	1	90,299	..... 239.94	 4,302	.....	.....	 1,261	.....	 6,323	.....	.....	.....(2,175)	.....	344	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/17/2022	.08/09/2024	11	4,335,418	 240	206,857	.....	.....	63,473	.....	304,258	.....	.....	..... (104,373)	.....	16,906	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/17/2022	.08/09/2024	10	5,646,420	..... 242.39	252,918	.....	.....	77,465	.....	355,584	.....	.....	..... (127,436)	.....	22,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/11/2022	.08/09/2024	12	3,156,985	..... 241.86	122,618	3,716	.....	40,712	.....	203,730	.....	.....	.....(62,954)	.....	12,310	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2022	.08/14/2024	9	3,296,359	..... 243.52	122,197	.....	.....	38,383	.....	197,604	.....	.....	..... (61,778)	.....	12,998	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/29/2022	.08/13/2024	3	 943,064	..... 243.52	41,172	.....	.....	 12,750	.....	 56,462	.....	.....	.....(20,683)	.....	 3,710	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/22/2022	.08/12/2024	8	2,735,570	..... 243.52	113,508	.....	.....	 35,143	.....	163,594	.....	.....	.....(57,035)	.....	10,739	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/24/2022	.08/16/2024	8	 4,317,816	..... 243.87	163,290	.....	.....	51,496	.....	254,729	.....	.....	.....(82,133)	.....	17,100	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/19/2022	.08/15/2024	13	7,981,594	..... 244.12	278,224	.....	.....	87,868	.....	465,361	.....	.....	..... (140,679)	.....	31,541	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/24/2022	.08/16/2024	13	6,427,437	..... 242.65	242,195	.....	.....	76,595	.....	401,419	.....	.....	..... (122,160)	.....	25,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/01/2022	.08/16/2024	14	4,869,746	..... 242.99	157,905	.....	.....	50,220	.....	299,385	.....	.....	..... (80,063)	.....	19,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/01/2022	.08/20/2024	5	 1,728,506	..... 239.98	70,027	.....	.....	 22,454	.....	121,923	.....	.....	.....(35,326)	.....	 6,905	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/22/2022	.08/19/2024	10	5,476,844	..... 239.98	227,176	.....	.....	72,426	.....	386,124	.....	.....	..... (113,988)	.....	21,832	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/19/2022	.08/21/2024	10	3,350,352	..... 239.98	 111,378	.....	.....	36,168	.....	236,540	.....	.....	.....(56,371)	.....	 13,413	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/21/2022	.08/22/2024	15	6,365,310	..... 236.12	251,303	.....	.....	81,664	.....	528,707	.....	.....	..... (126,957)	.....	25,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/25/2022	.08/23/2024	13	4,833,277	..... 235.98	193,431	.....	.....	 63,127	.....	403,809	.....	.....	..... (97,666)	.....	19,432	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2022	.08/23/2024	11	4,231,044	..... 236.32	176,032	.....	.....	 57,370	.....	348,646	.....	.....	..... (88,782)	.....	17,011	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/09/2022	.08/23/2024	10	3,415,136	..... 238.96	131,542	.....	.....	 43,010	.....	252,122	.....	.....	..... (66,480)	.....	13,731	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/14/2022	.08/28/2024	11	2,625,167	..... 233.08	97,981	.....	.....	 32,902	.....	246,417	.....	.....	.....(49,835)	.....	10,666	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/26/2022	.08/27/2024	5	1,532,598	..... 233.08	68,566	4,691	.....	 25,092	.....	143,828	.....	.....	.....(36,368)	.....	 6,214	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/28/2022	.08/26/2024	10	3,388,411	..... 233.08	145,857	.....	.....	 48,431	.....	317,932	.....	.....	.....(73,956)	.....	13,709	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/01/2022	.08/29/2024	13	 6,631,102	..... 231.81	272,760	.....	.....	 91,566	.....	652,989	.....	.....	..... (138,061)	.....	26,997	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/13/2022	.08/30/2024	14	5,234,268	..... 230.42	223,408	.....	.....	 75,283	.....	542,531	.....	.....	..... (113,021)	.....	21,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/09/2022	.08/30/2024	14	6,244,286	.....229.8	269,316	.....	.....	 91,041	.....	662,009	.....	.....	..... (136,707)	.....	25,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2022	.08/30/2024	8	3,849,213	..... 229.87	158,190	.....	.....	 53,585	.....	407,052	.....	.....	..... (80,433)	.....	15,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/28/2022	.09/05/2024	5	1,073,263	..... 228.07	41,484	.....	.....	 14,400	.....	 121,078	.....	.....	..... (21,110)	.....	 4,432	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1615$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/10/2022	. 09/04/2024	6	2,153,918	..... 228.07	95,712	.....	.....	32,706	.....	243,035	.....	.....	.....(48,050)	.....	8,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/14/2022	. 09/03/2024	6	 1,383,017	..... 228.07	62,800	.....	.....	21,366	.....	156,052	.....	.....	.....(31,702)	.....	 5,689	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/16/2022	. 08/30/2024	10	3,162,486	..... 228.07	149,250	.....	.....	 50,239	.....	356,650	.....	.....	.....(75,384)	.....	12,902	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2022	. 09/06/2024	14	4,481,290	..... 227.23	193,618	.....	.....	67,210	.....	520,338	.....	.....	..... (98,176)	.....	18,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/13/2022	. 09/06/2024	12	5,660,023	..... 229.49	228,726	.....	.....	 79,090	.....	 606,897	.....	.....	..... (115,466)	.....	23,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/09/2022	. 09/06/2024	12	3,849,495	..... 230.1	157,487	.....	.....	 54,531	.....	403,778	.....	.....	.....(79,574)	.....	15,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/09/2022	. 09/10/2024	1	 958,227	..... 232.76	44,462	.....	.....	 15,452	.....	91,151	.....	.....	.....(22,292)	.....	 3,997	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/15/2022	. 09/09/2024	8	3,871,249	..... 232.76	130,442	.....	.....	 45,699	.....	368,277	.....	.....	.....(65,865)	.....	16,115	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/04/2022	. 09/11/2024	10	2,591,106	..... 232.76	91,979	.....	.....	 32,359	.....	246,511	.....	.....	.....(46,300)	.....	10,829	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2022	. 09/12/2024	12	3,404,829	..... 234.28	95,770	.....	.....	 34,092	.....	305,461	.....	.....	.....(48,633)	.....	14,257	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/28/2022	. 09/13/2024	10	3,882,354	..... 226.49	158,641	.....	.....	 56,380	.....	462,253	.....	.....	..... (80,087)	.....	16,289	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/14/2022	. 09/13/2024	13	 4,777,873	..... 227.15	 176,803	.....	.....	 63,312	.....	556,190	.....	.....	.....(89,891)	.....	20,046	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/11/2023	. 09/13/2024	14	6,033,037	..... 225.74	240,172	 15,583	.....	 99,997	.....	 736,768	.....	.....	..... (122,433)	.....	25,312	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2022	. 09/18/2024	10	3,408,026	..... 225.34	131,690	.....	.....	 47,797	.....	421,542	.....	.....	.....(66,639)	.....	14,437	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/22/2022	. 09/16/2024	6	2,115,588	..... 225.34	86,654	.....	.....	 31,082	.....	261,748	.....	.....	.....(43,573)	.....	 8,928	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/26/2022	. 09/17/2024	2	 714,478	..... 225.34	32,292	.....	.....	 11,546	.....	 88,392	.....	.....	..... (16,126)	.....	 3,021	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2022	. 09/20/2024	11	 6,066,315	..... 225.03	254,717	.....	.....	 92,950	.....	 757,670	.....	.....	..... (128,575)	.....	25,796	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/03/2022	. 09/19/2024	9	 6,863,787	..... 226.03	266,271	.....	.....	 96,935	.....	829,466	.....	.....	..... (134,651)	.....	29,132	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/21/2022	. 09/20/2024	12	7,434,084	..... 222.82	309,230	.....	.....	113,414	.....	997,609	.....	.....	..... (156,777)	.....	31,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2022	. 09/20/2024	13	5,685,690	..... 221.45	253,555	.....	.....	 93,095	.....	796,693	.....	.....	..... (128,515)	.....	24,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2022	. 09/25/2024	11	 3,687,607	..... 220.05	155,947	 9,933	.....	 67,452	.....	539,397	.....	.....	.....(79,713)	.....	15,829	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/21/2022	. 09/23/2024	7	3,474,062	..... 220.05	161,597	.....	.....	 59,533	.....	508,304	.....	.....	.....(81,327)	.....	14,857	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2022	. 09/24/2024	2	 1,881,684	..... 220.05	87,175	.....	.....	 32,057	.....	275,272	.....	.....	.....(43,574)	.....	 8,062	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/10/2022	. 09/26/2024	17	 8,890,287	..... 219.67	393,346	.....	.....	147,612	.....	 1,315,552	.....	.....	..... (199,462)	.....	38,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2022	. 09/27/2024	11	4,438,228	..... 219.71	197,308	.....	.....	 73,918	.....	655,826	.....	.....	..... (99,583)	.....	19,121	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2022	. 09/27/2024	12	6,490,847	..... 221.35	264,214	.....	.....	 99,218	.....	 911,991	.....	.....	..... (133,654)	.....	27,965	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2022	. 09/27/2024	13	5,296,663	..... 218.93	237,370	.....	.....	 89,351	.....	801,343	.....	.....	..... (120,298)	.....	22,820	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/30/2022	. 10/01/2024	1	 680,386	..... 217.34	31,502	.....	.....	 11,856	.....	 107,877	.....	.....	.....(15,794)	.....	 2,953	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/04/2022	. 09/30/2024	6	2,885,998	..... 217.34	137,924	.....	.....	 52,059	.....	457,622	.....	.....	.....(69,332)	.....	12,502	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1617$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2022	. 10/02/2024	8	3,937,133	..... 217.34	184,459	.....	.....	70,469	.....	623,685	.....	.....	.....(93,103)	.....	17,118	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2022	. 10/03/2024	12	4,320,470	.....219.4	193,272	.....	.....	74,263	.....	643,145	.....	.....	.....(97,769)	.....	18,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/04/2024	10	4,219,075	.....222.2	175,348	.....	.....	67,063	.....	576,231	.....	.....	..... (88,037)	.....	18,410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/04/2024	11	 5,757,701	..... 222.03	235,179	.....	.....	90,407	.....	790,571	.....	.....	..... (118,600)	.....	25,124	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/10/2022	. 10/04/2024	8	4,090,846	..... 221.37	167,919	.....	.....	64,648	.....	573,363	.....	.....	.....(84,822)	.....	17,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2022	. 10/09/2024	6	2,202,174	..... 218.13	98,997	.....	.....	38,631	.....	340,099	.....	.....	.....(49,801)	.....	 9,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2022	. 10/08/2024	1	 1,161,091	..... 218.13	53,526	.....	.....	20,689	.....	179,388	.....	.....	.....(26,874)	.....	 5,103	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/26/2022	. 10/07/2024	7	4,183,047	..... 218.13	190,367	.....	.....	73,821	.....	 646,667	.....	.....	.....(95,849)	.....	18,351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2022	. 10/11/2024	12	7,429,879	..... 216.29	363,930	.....	.....	143,270	.....	 1,209,588	.....	.....	..... (183,454)	.....	32,827	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/25/2022	. 10/10/2024	10	6,094,691	..... 217.31	282,809	.....	.....	 110,860	.....	963,623	.....	.....	..... (142,511)	.....	26,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2022	. 10/11/2024	9	 6,193,010	..... 216.16	299,016	.....	.....	117,793	.....	 1,012,011	.....	.....	..... (150,694)	.....	27,362	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2022	. 10/11/2024	11	 7,216,614	..... 217.76	340,978	.....	.....	134,629	.....	 1,125,618	.....	.....	..... (172,149)	.....	31,884	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/16/2024	9	3,604,940	..... 215.65	193,062	 16,094	.....	93,183	.....	597,297	.....	.....	.....(98,350)	.....	16,066	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/15/2024	2	1,752,576	..... 215.65	81,607	.....	.....	32,489	.....	290,519	.....	.....	.....(40,948)	.....	 7,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2022	. 10/14/2024	8	3,464,964	..... 215.65	 172,101	.....	.....	68,630	.....	574,631	.....	.....	..... (86,906)	.....	 15,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2022	. 10/17/2024	12	6,497,467	..... 217.88	325,373	.....	.....	 130,668	.....	 1,008,623	.....	.....	..... (163,979)	.....	29,008	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2022	. 10/18/2024	7	5,456,601	..... 218.35	258,654	.....	.....	 104,007	.....	835,203	.....	.....	..... (130,028)	.....	24,403	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/18/2024	7	5,816,799	..... 218.08	276,349	.....	.....	111,421	.....	897,457	.....	.....	..... (139,069)	.....	26,014	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/26/2022	. 10/18/2024	9	4,802,509	..... 217.65	242,994	.....	.....	98,255	.....	750,378	.....	.....	..... (122,725)	.....	21,477	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/25/2022	. 10/22/2024	2	 1,907,100	..... 219.63	87,638	.....	.....	35,523	.....	280,803	.....	.....	.....(43,726)	.....	 8,587	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/23/2024	6	3,424,282	..... 219.63	 161,368	.....	.....	65,984	.....	503,970	.....	.....	..... (81,061)	.....	 15,444	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2022	. 10/21/2024	7	3,834,429	..... 219.63	172,755	.....	.....	70,253	.....	564,892	.....	.....	..... (86,786)	.....	17,236	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/24/2024	8	6,159,715	..... 220.68	278,758	.....	.....	114,521	.....	 877,471	.....	.....	..... (140,241)	.....	27,829	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/31/2022	. 10/25/2024	9	4,715,469	..... 223.05	192,176	.....	.....	79,095	.....	624,314	.....	.....	.....(96,584)	.....	21,339	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/20/2023	. 10/25/2024	8	8,589,059	..... 220.61	369,825	 9,995	.....	156,872	.....	 1,226,029	.....	.....	..... (191,204)	.....	38,869	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/31/2022	. 10/25/2024	8	5,114,653	..... 218.87	235,050	.....	.....	96,963	.....	769,179	.....	.....	..... (118,325)	.....	23,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2022	. 10/28/2024	5	 4,160,028	..... 221.68	176,223	 9,762	.....	81,578	.....	574,734	.....	.....	..... (89,608)	.....	18,920	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/29/2024	2	 1,327,017	..... 221.68	58,890	.....	.....	 24,439	.....	183,320	.....	.....	.....(29,537)	.....	 6,045	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2022	. 10/30/2024	5	 3,886,103	..... 221.68	148,481	.....	.....	61,962	.....	536,728	.....	.....	..... (74,392)	.....	17,733	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1618ST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2022	. 10/31/2024	7	8,206,963	..... 220.49	307,053	.....	.....	128,560	.....	 1,174,953	.....	.....	..... (153,842)	.....	37,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2022	. 11/01/2024	9	5,293,752	..... 219.48	209,930	.....	.....	88,351	.....	780,899	.....	.....	..... (105,295)	.....	24,235	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2022	. 11/01/2024	7	6,434,885	..... 215.58	292,429	.....	.....	123,198	.....	 1,062,950	.....	.....	..... (146,860)	.....	29,459	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2022	. 11/01/2024	8	7,334,810	..... 213.47	371,899	.....	.....	157,144	.....	 1,285,247	.....	.....	..... (187,434)	.....	33,579	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2022	. 11/05/2024	1	527,709	..... 214.8	24,116	.....	.....	10,236	.....	89,114	.....	.....	.....(12,025)	.....	 2,432	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2022	. 11/04/2024	7	4,233,583	..... 214.8	196,844	 4,185	.....	85,561	.....	 715,087	.....	.....	..... (100,957)	.....	19,476	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2022	. 11/06/2024	5	3,011,935	..... 214.8	142,641	.....	.....	60,936	.....	508,413	.....	.....	.....(71,435)	.....	13,901	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 11/07/2024	8	5,195,433	..... 215.58	238,796	.....	.....	102,614	.....	857,128	.....	.....	..... (119,807)	.....	24,017	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/10/2022	. 11/08/2024	6	 10,062,194	..... 216.02	473,642	.....	.....	203,894	.....	 1,639,408	.....	.....	..... (237,043)	.....	46,590	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/09/2022	. 11/08/2024	6	7,227,268	..... 214.03	394,302	 14,645	.....	179,598	.....	 1,245,126	.....	.....	..... (203,584)	.....	33,463	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2022	. 11/08/2024	8	8,473,946	.....219.5	385,912	18,100	.....	180,425	.....	 1,248,124	.....	.....	..... (198,308)	.....	39,236	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2022	. 11/13/2024	5	5,670,024	..... 220.44	257,544	.....	.....	112,359	.....	811,802	.....	.....	..... (128,990)	.....	26,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/11/2024	4	4,311,900	..... 220.44	193,578	.....	.....	84,014	.....	617,597	.....	.....	.....(97,005)	.....	20,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2022	. 11/12/2024	2	4,273,894	..... 220.44	194,578	.....	.....	84,554	.....	612,114	.....	.....	.....(97,240)	.....	 19,915	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/16/2022	. 11/14/2024	8	5,096,525	..... 219.88	232,771	.....	.....	101,964	.....	741,857	.....	.....	..... (116,672)	.....	23,823	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2022	. 11/15/2024	5	6,951,403	..... 220.65	307,757	.....	.....	135,001	.....	989,053	.....	.....	..... (153,921)	.....	32,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/23/2022	. 11/15/2024	5	6,479,514	..... 219.78	294,386	.....	.....	129,608	.....	946,124	.....	.....	..... (147,588)	.....	30,335	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2022	. 11/15/2024	8	6,509,272	..... 219.7	 288,607	 9,611	.....	132,319	.....	952,724	.....	.....	..... (149,490)	.....	30,474	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/20/2024	5	4,132,469	..... 219.74	190,430	.....	.....	85,100	.....	604,098	.....	.....	.....(95,436)	.....	 19,497	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2022	. 11/18/2024	5	3,592,635	..... 219.74	163,932	.....	.....	72,814	.....	525,289	.....	.....	..... (82,176)	.....	16,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619ST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2022	. 11/19/2024	2	1,324,939	..... 219.74	60,427	.....	.....	26,828	.....	193,762	.....	.....	.....(30,157)	.....	 6,242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2022	. 11/21/2024	7	7,053,969	..... 218.62	350,705	.....	.....	157,252	.....	 1,065,360	.....	.....	..... (175,653)	.....	33,332	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/22/2024	6	 5,871,288	..... 220.45	275,051	.....	.....	123,706	.....	840,151	.....	.....	..... (137,706)	.....	27,786	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/22/2024	4	4,843,187	..... 221.91	217,332	.....	.....	97,990	.....	663,262	.....	.....	..... (109,080)	.....	22,921	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/25/2024	1	712,098	..... 220.8	32,258	.....	.....	14,598	.....	 100,850	.....	.....	..... (16,107)	.....	 3,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2022	. 11/26/2024	3	1,780,423	..... 220.8	71,419	.....	.....	32,472	.....	252,103	.....	.....	.....(35,812)	.....	 8,477	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2022	. 11/27/2024	6	 8,766,679	..... 218.35	463,653	.....	.....	211,689	.....	 1,333,509	.....	.....	..... (232,726)	.....	41,805	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2022	. 11/29/2024	8	7,042,897	..... 217.05	373,965	.....	.....	 171,478	.....	 1,112,097	.....	.....	..... (187,294)	.....	33,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 11/27/2024	3	4,723,504	..... 220.8	215,876	.....	.....	98,417	.....	668,563	.....	.....	..... (108,200)	.....	 22,525	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161ASC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 11/29/2024	6	4,894,429	..... 224.45	202,131	13,743	.....	100,221	.....	619,779	.....	.....	..... (107,795)	.....	23,410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2022	. 11/29/2024	5	6,394,396	..... 224.59	270,962	.....	.....	124,780	.....	 806,178	.....	.....	..... (136,269)	.....	30,584	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2022	. 12/03/2024	1	 1,121,680	..... 224.16	50,251	.....	.....	 23,262	.....	143,444	.....	.....	.....(25,057)	.....	 5,397	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 12/02/2024	6	3,260,346	..... 224.16	131,426	 6,616	.....	64,185	.....	416,836	.....	.....	..... (69,186)	.....	15,664	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2022	. 12/04/2024	5	4,951,285	..... 224.16	199,494	.....	.....	 92,830	.....	633,140	.....	.....	.....(99,926)	.....	23,858	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 12/05/2024	6	6,299,917	..... 222.61	265,344	.....	.....	123,728	.....	844,917	.....	.....	..... (132,841)	.....	30,402	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2022	. 12/06/2024	6	 6,600,210	..... 220.38	305,425	.....	.....	143,088	.....	946,505	.....	.....	..... (153,029)	.....	31,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/07/2022	. 12/06/2024	4	5,336,370	..... 219.88	253,500	.....	.....	 118,846	.....	 776,614	.....	.....	..... (127,005)	.....	25,790	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/06/2024	6	5,611,354	..... 221.38	252,025	14,958	.....	128,350	.....	 781,105	.....	.....	..... (131,667)	.....	27,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2022	. 12/11/2024	5	5,198,267	..... 220.16	272,409	.....	.....	129,317	.....	749,997	.....	.....	..... (136,412)	.....	25,306	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/09/2024	4	2,228,160	..... 220.16	105,679	 3,092	.....	 51,435	.....	321,645	.....	.....	..... (54,527)	.....	10,816	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2022	. 12/10/2024	1	1,549,728	..... 220.16	71,287	.....	.....	 33,685	.....	223,644	.....	.....	.....(35,546)	.....	 7,533	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2022	. 12/12/2024	3	 11,493,032	.....222.2	562,935	.....	.....	267,721	.....	 1,560,159	.....	.....	..... (281,638)	.....	56,030	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/13/2024	5	6,754,531	..... 224.48	289,582	 3,648	.....	 140,010	.....	855,143	.....	.....	..... (146,681)	.....	32,977	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/14/2022	. 12/13/2024	4	5,119,640	..... 223.91	 217,066	.....	.....	103,908	.....	659,683	.....	.....	..... (108,763)	.....	24,995	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2022	. 12/13/2024	6	5,454,203	..... 221.72	236,617	 9,520	.....	118,298	.....	751,165	.....	.....	..... (123,569)	.....	26,628	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2022	. 12/18/2024	4	4,549,076	..... 221.23	202,673	.....	.....	 98,086	.....	635,863	.....	.....	..... (101,363)	.....	22,368	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/16/2022	. 12/17/2024	2	2,622,338	..... 221.23	 118,896	.....	.....	 57,388	.....	366,541	.....	.....	.....(59,416)	.....	12,876	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2022	. 12/16/2024	5	2,934,589	..... 221.23	132,178	.....	.....	 63,719	.....	410,172	.....	.....	.....(66,203)	.....	 14,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2022	. 12/19/2024	7	6,775,842	..... 220.18	301,495	11,432	.....	152,024	.....	976,651	.....	.....	..... (156,574)	.....	33,365	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2022	. 12/20/2024	6	5,478,048	..... 220.12	250,207	 3,132	.....	123,580	.....	790,920	.....	.....	..... (126,702)	.....	27,012	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2022	. 12/20/2024	5	 7,637,418	..... 221.77	321,199	.....	.....	157,090	.....	 1,050,193	.....	.....	..... (161,021)	.....	37,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/22/2022	. 12/20/2024	6	6,369,263	..... 218.92	283,715	 8,037	.....	142,896	.....	952,192	.....	.....	..... (146,315)	.....	31,407	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2022	. 12/26/2024	3	3,871,584	..... 219.13	169,094	.....	.....	 83,934	.....	575,156	.....	.....	.....(84,664)	.....	 19,252	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2023	. 12/23/2024	4	1,250,566	..... 219.13	36,751	22,582	.....	 29,499	.....	 185,811	.....	.....	.....(29,574)	.....	 6,193	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2022	. 12/27/2024	7	6,584,485	..... 217.58	289,567	 18,365	.....	153,138	.....	 1,022,230	.....	.....	..... (153,985)	.....	32,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/03/2023	. 12/27/2024	5	7,410,379	..... 216.21	316,092	 57,133	.....	 186,206	.....	 1,195,631	.....	.....	..... (186,882)	.....	36,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2022	. 12/24/2024	3	 732,495	..... 219.13	30,884	.....	.....	 15,270	.....	 108,781	.....	.....	.....(15,547)	.....	 3,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2022	. 12/27/2024	5	6,947,962	..... 218.99	206,235	111,849	.....	158,882	.....	 1,036,073	.....	.....	..... (159,254)	.....	34,597	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161BSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2022	. 12/31/2024	3	1,423,565	..... 218.97	35,911	28,850	.....	32,565	.....	212,301	.....	.....	.....(32,229)	.....	7,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2023	. 12/30/2024	3	4,783,564	..... 218.97	47,793	168,250	.....	108,457	.....	 713,618	.....	.....	..... (107,620)	.....	23,918	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2023	. 01/02/2025	6	3,335,344	..... 218.97	14,601	145,155	.....	85,066	.....	497,130	.....	.....	.....(74,782)	.....	16,745	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2023	. 01/03/2025	6	7,082,597	..... 218.18	.....	331,519	.....	169,218	.....	1,078,617	.....	.....	..... (162,440)	.....	35,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/26/2023	. 01/03/2025	5	5,419,709	..... 218.63	.....	246,267	.....	125,062	.....	827,562	.....	.....	..... (121,489)	.....	27,247	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2023	. 01/03/2025	7	 4,817,674	..... 216.72	.....	249,403	.....	126,929	.....	764,599	.....	.....	..... (122,697)	.....	24,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/09/2023	. 01/06/2025	4	1,498,472	..... 219.97	.....	71,470	.....	 36,525	.....	216,662	.....	.....	.....(34,973)	.....	 7,564	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/12/2023	. 01/08/2025	4	4,647,115	..... 219.97	.....	227,435	.....	 116,728	.....	 671,477	.....	.....	..... (110,783)	.....	23,520	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2023	. 01/07/2025	2	 907,828	..... 219.97	.....	 42,324	.....	21,668	.....	131,226	.....	.....	.....(20,709)	.....	 4,589	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/13/2023	. 01/09/2025	4	4,545,769	..... 220.89	.....	228,617	.....	 117,730	.....	639,177	.....	.....	..... (110,980)	.....	23,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2023	. 01/10/2025	4	5,097,218	.....221.9	.....	249,023	.....	128,580	.....	695,394	.....	.....	..... (120,694)	.....	25,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/18/2023	. 01/10/2025	5	7,798,394	..... 224.09	.....	360,122	.....	 186,406	.....	996,073	.....	.....	..... (174,218)	.....	39,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/17/2023	. 01/10/2025	6	4,205,277	.....224.7	.....	192,048	.....	99,685	.....	527,208	.....	.....	.....(92,592)	.....	21,341	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2023	. 01/16/2025	2	3,586,337	..... 225.61	.....	150,865	.....	79,132	.....	436,640	.....	.....	..... (71,789)	.....	18,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2023	. 01/15/2025	4	1,535,953	..... 225.61	.....	 66,895	.....	 34,997	.....	187,092	.....	.....	.....(31,960)	.....	 7,846	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/13/2023	. 01/14/2025	2	 959,324	..... 225.61	.....	 43,071	.....	 22,502	.....	 116,882	.....	.....	.....(20,656)	.....	 4,894	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2023	. 01/13/2025	7	4,408,981	..... 225.61	.....	194,603	.....	101,554	.....	537,353	.....	.....	.....(93,179)	.....	22,464	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/20/2023	. 01/17/2025	6	5,897,556	..... 225.71	.....	250,258	.....	131,496	.....	715,362	.....	.....	..... (118,889)	.....	30,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/20/2023	. 01/17/2025	3	4,796,757	..... 223.76	.....	218,407	.....	 115,076	.....	 617,676	.....	.....	..... (103,625)	.....	24,568	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/20/2023	. 01/17/2025	6	 6,184,201	..... 222.16	.....	305,228	.....	161,053	.....	835,503	.....	.....	..... (144,545)	.....	31,674	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/25/2023	. 01/22/2025	4	2,033,150	..... 226.18	.....	96,097	.....	 51,186	.....	242,936	.....	.....	.....(44,944)	.....	10,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/20/2023	. 01/21/2025	2	1,436,523	..... 226.18	.....	 65,172	.....	 34,800	.....	 171,660	.....	.....	.....(30,468)	.....	 7,396	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/23/2023	. 01/17/2025	3	2,679,363	..... 226.18	.....	 126,766	.....	 66,983	.....	320,283	.....	.....	.....(59,846)	.....	 13,723	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/23/2023	. 01/23/2025	5	7,703,949	..... 228.27	.....	340,615	.....	181,965	.....	 861,480	.....	.....	..... (158,816)	.....	39,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/27/2023	. 01/24/2025	5	2,827,553	..... 228.08	.....	129,881	.....	 69,652	.....	318,144	.....	.....	.....(60,365)	.....	14,614	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/30/2023	. 01/24/2025	4	2,719,299	..... 227.42	.....	127,789	.....	 68,562	.....	312,440	.....	.....	.....(59,397)	.....	14,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/31/2023	. 01/24/2025	6	4,083,641	..... 228.74	.....	185,136	.....	99,566	.....	449,870	.....	.....	.....(85,746)	.....	21,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 01/29/2025	4	4,142,963	..... 229.39	.....	192,647	.....	105,797	.....	446,582	.....	.....	..... (87,026)	.....	21,549	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/30/2023	. 01/27/2025	3	 3,783,017	..... 229.39	.....	164,622	.....	88,847	.....	407,985	.....	.....	..... (75,886)	.....	19,627	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161DS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2023	.01/28/2025	2	2,175,942	..... 229.39	.....	97,063	.....	52,404	.....	234,570	.....	.....	.....(44,806)	.....	11,304	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2023	.01/30/2025	5	5,465,804	..... 227.7	.....	268,233	.....	145,702	.....	621,912	.....	.....	..... (122,603)	.....	28,466	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2023	.01/31/2025	4	3,997,287	..... 229.14	.....	196,138	.....	106,834	.....	434,423	.....	.....	.....(89,428)	.....	20,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2023	.01/31/2025	7	8,055,566	..... 231.67	.....	375,523	.....	205,867	.....	 806,107	.....	.....	..... (170,073)	.....	42,006	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2023	.01/31/2025	8	5,164,257	..... 233.32	.....	226,226	.....	124,115	.....	489,044	.....	.....	..... (102,347)	.....	26,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/03/2023	.02/05/2025	5	3,347,497	..... 232.91	.....	148,653	.....	82,032	.....	321,365	.....	.....	..... (66,698)	.....	17,565	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/07/2023	.02/04/2025	2	1,244,029	..... 232.91	.....	55,534	.....	30,549	.....	119,434	.....	.....	.....(25,041)	.....	 6,520	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/06/2023	.02/03/2025	3	2,881,849	..... 232.91	.....	127,583	.....	70,099	.....	276,683	.....	.....	.....(57,577)	.....	15,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2023	.02/06/2025	6	8,329,721	..... 232.59	.....	369,998	.....	205,171	.....	807,793	.....	.....	..... (165,241)	.....	43,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/10/2023	.02/07/2025	7	4,970,476	..... 233.37	.....	214,431	.....	119,039	.....	469,514	.....	.....	.....(95,630)	.....	26,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/10/2023	.02/07/2025	7	5,959,404	..... 232.72	.....	264,202	.....	146,893	.....	575,335	.....	.....	..... (117,447)	.....	31,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/01/2023	.02/07/2025	7	6,855,841	..... 232.17	.....	312,305	.....	174,095	.....	 674,108	.....	.....	..... (138,453)	.....	36,064	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/10/2023	.02/11/2025	2	1,921,042	..... 231.81	.....	87,225	.....	48,798	.....	191,085	.....	.....	.....(38,542)	.....	10,155	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/16/2023	.02/10/2025	4	2,540,476	..... 231.81	.....	120,579	.....	68,995	.....	252,717	.....	.....	.....(51,684)	.....	13,413	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2023	.02/13/2025	5	8,333,832	..... 233.02	.....	379,942	.....	213,700	.....	796,570	.....	.....	..... (166,313)	.....	44,163	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/16/2023	.02/14/2025	6	4,378,390	..... 233.48	.....	186,449	.....	105,713	.....	412,058	.....	.....	.....(81,024)	.....	23,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2023	.02/12/2025	3	3,674,905	..... 231.81	.....	175,045	.....	98,334	.....	365,551	.....	.....	.....(76,759)	.....	 19,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2023	.02/14/2025	5	5,724,139	..... 234.25	.....	244,250	.....	 138,000	.....	524,905	.....	.....	..... (106,557)	.....	30,371	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2023	.02/14/2025	5	5,488,973	..... 232.16	.....	235,990	.....	133,865	.....	539,773	.....	.....	..... (102,592)	.....	29,123	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/21/2023	.02/20/2025	6	5,882,796	..... 231.07	.....	243,136	.....	139,243	.....	599,084	.....	.....	..... (103,958)	.....	31,439	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2023	.02/19/2025	3	2,599,961	..... 231.07	.....	 111,208	.....	63,452	.....	264,878	.....	.....	.....(47,883)	.....	13,878	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2023	.02/18/2025	1	 828,032	..... 231.07	.....	37,510	.....	21,360	.....	84,339	.....	.....	.....(16,244)	.....	 4,415	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/17/2023	.02/14/2025	4	3,514,575	..... 231.07	.....	151,020	.....	85,737	.....	358,196	.....	.....	.....(65,443)	.....	18,647	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2023	.02/21/2025	7	 6,081,872	..... 228.11	.....	282,296	.....	162,142	.....	 680,785	.....	.....	..... (120,399)	.....	32,542	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/09/2023	.02/21/2025	7	5,758,363	..... 228.15	.....	264,888	.....	152,384	.....	643,760	.....	.....	..... (112,822)	.....	30,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2023	.02/21/2025	7	4,454,623	..... 229.29	.....	194,582	.....	112,307	.....	 480,601	.....	.....	.....(82,486)	.....	23,835	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2023	.02/25/2025	2	2,345,871	..... 227.15	.....	 108,172	.....	62,636	.....	270,627	.....	.....	.....(45,650)	.....	12,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/27/2023	.02/24/2025	4	3,298,001	..... 227.15	.....	153,578	.....	88,898	.....	380,481	.....	.....	.....(64,826)	.....	17,710	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/24/2023	.02/26/2025	6	3,694,425	..... 227.15	.....	172,022	.....	100,245	.....	426,327	.....	.....	..... (71,879)	.....	19,886	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161ESR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/27/2023	.02/27/2025	4	 2,814,061	..... 227.91	.....	123,407	.....	71,933	.....	317,098	.....	.....	.....(51,512)	.....	15,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161EST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/01/2023	.02/28/2025	6	4,560,026	..... 227.69	.....	209,538	.....	122,382	.....	517,263	.....	.....	..... (87,361)	.....	24,603	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2023	.02/28/2025	7	5,585,980	..... 226.6	.....	278,314	.....	163,635	.....	655,461	.....	.....	..... (114,950)	.....	30,138	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2023	.02/28/2025	9	5,355,977	..... 227.99	.....	266,584	.....	156,915	.....	 601,878	.....	.....	..... (109,970)	.....	28,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/09/2023	.03/05/2025	4	5,689,493	..... 231.22	.....	239,597	.....	141,406	.....	576,381	.....	.....	.....(98,365)	.....	30,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2023	.03/04/2025	1	1,084,129	..... 231.22	.....	48,786	.....	28,682	.....	 109,880	.....	.....	.....(20,194)	.....	 5,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/03/2023	.03/03/2025	11	4,220,808	..... 231.22	.....	185,300	.....	 109,781	.....	427,767	.....	.....	.....(75,637)	.....	22,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2023	.03/07/2025	5	4,232,241	..... 228.99	.....	187,997	.....	 111,510	.....	460,243	.....	.....	.....(76,643)	.....	23,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/07/2023	.03/06/2025	7	5,256,914	..... 231.32	.....	219,867	.....	130,312	.....	530,755	.....	.....	.....(89,645)	.....	28,562	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2023	.03/07/2025	6	 8,670,578	..... 229.77	.....	380,764	.....	226,648	.....	919,855	.....	.....	..... (154,388)	.....	47,164	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2023	.03/07/2025	4	5,328,178	..... 226.82	.....	236,485	.....	140,802	.....	620,050	.....	.....	.....(95,993)	.....	28,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2023	.03/12/2025	5	 4,058,186	..... 224.79	.....	 211,701	.....	127,048	.....	502,146	.....	.....	.....(84,794)	.....	22,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/11/2025	1	 1,102,771	..... 224.79	.....	50,617	.....	 30,245	.....	136,498	.....	.....	.....(20,468)	.....	 6,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/10/2025	5	3,272,271	..... 224.79	.....	158,192	.....	94,603	.....	405,144	.....	.....	.....(63,705)	.....	17,861	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/09/2023	.03/13/2025	6	 7,906,367	.....225.8	.....	414,343	.....	249,635	.....	948,051	.....	.....	..... (164,899)	.....	43,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2023	.03/14/2025	5	 7,156,666	.....228.5	.....	345,265	.....	208,129	.....	789,698	.....	.....	..... (137,399)	.....	39,243	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2023	.03/14/2025	6	6,327,841	.....228.9	.....	309,442	.....	186,829	.....	689,538	.....	.....	..... (123,009)	.....	34,699	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/14/2025	5	 5,087,146	..... 231.81	.....	232,688	.....	140,989	.....	505,133	.....	.....	.....(92,045)	.....	27,895	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/18/2025	2	1,340,062	..... 231.26	.....	62,092	.....	 37,712	.....	135,337	.....	.....	.....(24,486)	.....	 7,382	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/19/2025	3	3,462,810	..... 231.26	.....	 165,680	.....	100,902	.....	349,802	.....	.....	.....(64,898)	.....	19,096	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2023	.03/17/2025	3	3,485,087	..... 231.26	.....	162,221	.....	 98,530	.....	352,124	.....	.....	.....(63,846)	.....	19,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/20/2025	6	6,022,588	..... 231.64	.....	288,318	.....	175,959	.....	 601,086	.....	.....	..... (112,468)	.....	33,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/21/2025	8	4,643,408	..... 233.68	.....	206,059	.....	126,433	.....	433,605	.....	.....	..... (79,860)	.....	25,664	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2023	.03/21/2025	6	7,522,388	..... 231.04	.....	371,436	.....	228,372	.....	765,308	.....	.....	..... (143,591)	.....	41,576	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2023	.03/21/2025	4	4,620,496	..... 233.82	.....	 211,708	.....	 130,167	.....	429,480	.....	.....	.....(81,855)	.....	25,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/26/2025	4	5,008,393	..... 234.08	.....	223,140	.....	138,073	.....	461,208	.....	.....	.....(85,268)	.....	27,836	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/03/2023	.03/24/2025	4	2,628,273	..... 234.08	.....	118,232	.....	 72,969	.....	242,052	.....	.....	.....(45,332)	.....	14,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/24/2023	.03/25/2025	2	2,096,750	..... 234.08	.....	 93,767	.....	 57,923	.....	193,169	.....	.....	.....(35,942)	.....	11,641	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/03/2023	.03/28/2025	8	5,231,276	..... 232.98	.....	255,824	.....	159,508	.....	499,449	.....	.....	.....(96,635)	.....	29,139	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161GSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/04/2023	. 03/27/2025	6	 3,788,478	..... 233.36	.....	177,933	.....	110,492	.....	357,186	.....	.....	.....(67,530)	.....	21,079	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/04/2023	. 03/28/2025	4	 8,330,878	..... 234.91	.....	393,198	.....	244,900	.....	746,488	.....	.....	..... (148,854)	.....	46,405	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/30/2023	. 03/28/2025	6	5,430,397	..... 235.78	.....	258,320	.....	161,390	.....	472,675	.....	.....	.....(97,278)	.....	30,249	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/02/2025	5	3,891,019	..... 238.04	.....	 170,101	.....	 106,910	.....	313,930	.....	.....	.....(63,323)	.....	21,793	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 03/31/2025	3	3,352,663	..... 238.04	.....	148,585	.....	93,098	.....	270,411	.....	.....	.....(55,613)	.....	18,737	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/03/2023	. 04/01/2025	2	 955,327	..... 238.04	.....	42,466	.....	26,603	.....	77,078	.....	.....	.....(15,943)	.....	 5,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2023	. 04/04/2025	4	 4,618,103	..... 237.11	.....	202,794	.....	128,084	.....	384,705	.....	.....	.....(74,843)	.....	25,922	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/12/2023	. 04/03/2025	6	 6,580,746	..... 237.68	.....	288,056	.....	181,833	.....	537,655	.....	.....	..... (106,333)	.....	36,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2023	. 04/04/2025	4	 5,737,110	..... 235.34	.....	269,687	.....	 170,650	.....	507,058	.....	.....	.....(99,325)	.....	32,203	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/07/2025	3	2,915,920	..... 236.62	.....	131,439	.....	83,562	.....	246,950	.....	.....	.....(48,009)	.....	16,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2023	. 04/09/2025	5	4,260,096	..... 236.62	.....	189,561	.....	120,864	.....	 360,606	.....	.....	.....(68,920)	.....	24,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/08/2025	1	 858,677	..... 236.62	.....	 39,499	.....	25,087	.....	72,726	.....	.....	.....(14,496)	.....	 4,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/20/2023	. 04/04/2025	5	4,350,199	..... 236.62	.....	197,835	.....	126,243	.....	368,409	.....	.....	..... (71,802)	.....	24,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/12/2023	. 04/11/2025	7	3,518,222	.....235.1	.....	 163,071	.....	104,748	.....	313,301	.....	.....	.....(58,480)	.....	19,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/14/2023	. 04/10/2025	5	5,072,025	..... 236.05	.....	225,381	.....	144,451	.....	437,404	.....	.....	..... (81,064)	.....	28,655	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/25/2023	. 04/11/2025	7	6,249,655	.....233.5	.....	308,129	.....	197,832	.....	586,471	.....	.....	..... (110,669)	.....	35,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2023	. 04/11/2025	6	4,631,518	..... 236.98	.....	210,714	.....	135,731	.....	387,414	.....	.....	.....(75,326)	.....	26,194	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/14/2023	. 04/14/2025	3	2,895,107	..... 236.61	.....	133,307	.....	 86,083	.....	245,176	.....	.....	.....(47,369)	.....	16,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2023	. 04/16/2025	7	 4,788,126	..... 236.61	.....	217,393	.....	141,132	.....	405,130	.....	.....	.....(76,563)	.....	27,225	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/14/2023	. 04/15/2025	1	1,448,813	..... 236.61	.....	66,790	.....	43,120	.....	122,682	.....	.....	.....(23,815)	.....	 8,229	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/20/2023	. 04/17/2025	9	5,911,526	..... 236.77	.....	264,563	.....	172,145	.....	496,996	.....	.....	.....(92,727)	.....	33,648	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/25/2023	. 04/17/2025	6	6,591,773	..... 236.62	.....	293,307	.....	191,039	.....	556,967	.....	.....	..... (102,646)	.....	37,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/28/2023	. 04/17/2025	4	2,181,538	..... 236.75	.....	 97,298	.....	 63,321	.....	183,529	.....	.....	.....(34,097)	.....	12,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/20/2023	. 04/17/2025	5	5,179,998	..... 234.91	.....	239,422	.....	156,350	.....	463,184	.....	.....	.....(83,539)	.....	29,484	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/21/2023	. 04/23/2025	6	6,393,458	..... 235.16	.....	258,117	.....	169,744	.....	567,296	.....	.....	.....(88,575)	.....	36,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/21/2023	. 04/22/2025	1	1,960,221	..... 235.16	.....	 90,562	.....	 59,338	.....	173,862	.....	.....	.....(31,425)	.....	11,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2023	. 04/21/2025	5	3,042,575	..... 235.16	.....	138,631	.....	 90,921	.....	269,772	.....	.....	.....(47,842)	.....	17,391	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2023	. 04/24/2025	6	7,504,685	..... 234.39	.....	311,460	.....	205,262	.....	682,674	.....	.....	..... (106,431)	.....	43,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/27/2023	. 04/25/2025	5	5,439,761	..... 230.16	.....	296,813	.....	196,423	.....	566,467	.....	.....	..... (100,838)	.....	31,223	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2023	.04/25/2025	4	4,486,134	..... 231.82	.....	239,021	.....	158,244	.....	443,365	.....	.....	.....(81,224)	.....	25,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/02/2023	.04/25/2025	4	3,928,763	..... 236.74	.....	 184,686	.....	122,454	.....	330,843	.....	.....	.....(62,540)	.....	22,550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2023	.04/28/2025	4	5,524,521	..... 237.86	.....	251,911	.....	167,623	.....	447,881	.....	.....	.....(84,545)	.....	31,808	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2023	.04/30/2025	4	5,224,099	..... 237.86	.....	228,941	.....	152,589	.....	424,143	.....	.....	.....(76,632)	.....	30,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/28/2023	.04/29/2025	2	 752,654	..... 237.86	.....	34,357	.....	 22,863	.....	61,064	.....	.....	.....(11,572)	.....	 4,338	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/04/2023	.05/01/2025	4	6,729,565	..... 237.54	.....	287,003	.....	 191,868	.....	552,317	.....	.....	.....(95,276)	.....	38,866	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/03/2023	.05/02/2025	4	 6,614,872	..... 234.25	.....	 306,886	.....	205,628	.....	605,069	.....	.....	..... (101,601)	.....	38,243	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/04/2023	.05/02/2025	5	4,099,176	..... 235.66	.....	182,638	.....	122,450	.....	358,118	.....	.....	.....(60,413)	.....	23,699	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/04/2023	.05/02/2025	4	 2,148,887	..... 233.46	.....	 109,780	.....	 73,865	.....	201,632	.....	.....	.....(36,115)	.....	 12,424	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/05/2023	.05/06/2025	2	 1,966,119	..... 237.64	.....	90,098	.....	 60,777	.....	160,843	.....	.....	.....(29,520)	.....	 11,413	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/02/2023	.05/07/2025	4	4,286,082	..... 237.64	.....	195,272	.....	132,245	.....	350,722	.....	.....	.....(63,217)	.....	24,906	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/11/2023	.05/05/2025	3	2,815,287	..... 237.64	.....	 130,881	.....	 88,346	.....	230,252	.....	.....	.....(42,712)	.....	16,326	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2023	.05/09/2025	5	3,952,352	..... 236.64	.....	195,275	.....	132,772	.....	334,434	.....	.....	..... (62,778)	.....	23,013	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/09/2023	.05/08/2025	2	4,837,318	..... 237.99	.....	213,206	.....	144,422	.....	391,385	.....	.....	.....(68,887)	.....	28,138	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2023	.05/09/2025	4	4,532,081	..... 238.97	.....	212,532	.....	144,683	.....	354,796	.....	.....	.....(68,153)	.....	26,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/22/2023	.05/09/2025	5	4,201,028	..... 239.65	.....	192,090	.....	 131,081	.....	321,396	.....	.....	.....(61,398)	.....	24,461	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/12/2023	.05/13/2025	1	2,020,497	..... 238.77	.....	92,741	.....	 63,441	.....	159,262	.....	.....	.....(29,520)	.....	11,812	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/29/2023	.05/14/2025	5	3,413,903	..... 238.77	.....	168,244	.....	 115,871	.....	269,130	.....	.....	.....(52,624)	.....	19,978	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/16/2023	.05/12/2025	4	 2,860,691	..... 238.77	.....	137,137	.....	 94,054	.....	225,407	.....	.....	.....(43,306)	.....	16,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/15/2025	3	4,035,077	..... 239.96	.....	 187,820	.....	129,084	.....	305,466	.....	.....	..... (58,868)	.....	23,637	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/16/2023	.05/16/2025	3	4,154,639	..... 240.1	.....	221,973	.....	153,258	.....	313,149	.....	.....	..... (69,181)	.....	24,362	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/05/2023	.05/16/2025	5	 4,013,008	..... 245.93	.....	 177,808	.....	123,057	.....	246,773	.....	.....	.....(55,116)	.....	23,531	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/18/2023	.05/16/2025	6	5,721,579	.....243.3	.....	280,441	.....	194,001	.....	386,205	.....	.....	..... (87,082)	.....	33,550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/22/2023	.05/19/2025	4	3,505,432	..... 245.76	.....	155,524	.....	107,935	.....	216,985	.....	.....	.....(47,769)	.....	20,616	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2023	.05/21/2025	4	3,277,093	..... 245.76	.....	143,116	.....	 99,631	.....	202,845	.....	.....	.....(43,705)	.....	 19,312	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/19/2023	.05/20/2025	1	1,403,590	..... 245.76	.....	 62,179	.....	 43,132	.....	 86,887	.....	.....	.....(19,197)	.....	 8,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/22/2023	.05/22/2025	4	 6,077,905	..... 245.99	.....	255,297	.....	 177,870	.....	372,894	.....	.....	..... (77,576)	.....	35,852	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2023	.05/23/2025	4	3,948,005	..... 244.13	.....	 181,828	.....	 127,166	.....	258,914	.....	.....	.....(54,942)	.....	23,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/02/2023	.05/23/2025	4	6,463,971	..... 243.01	.....	312,226	.....	218,516	.....	440,861	.....	.....	.....(94,289)	.....	38,166	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/25/2023	. 05/23/2025	4	4,753,290	..... 246.79	.....	218,055	.....	153,176	.....	283,491	.....	.....	.....(65,460)	.....	28,066	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/31/2023	. 05/28/2025	2	1,944,095	..... 248.27	.....	86,310	.....	60,875	.....	109,828	.....	.....	.....(25,651)	.....	11,535	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/26/2023	. 05/27/2025	2	1,734,913	..... 248.27	.....	76,720	.....	54,036	.....	97,982	.....	.....	.....(22,940)	.....	10,284	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/01/2023	. 05/23/2025	4	3,507,909	..... 248.27	.....	157,997	.....	 111,162	.....	198,292	.....	.....	.....(47,020)	.....	20,712	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/08/2023	. 05/30/2025	4	4,222,938	..... 248.42	.....	 188,906	.....	133,983	.....	237,209	.....	.....	.....(55,230)	.....	25,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/30/2025	7	5,908,414	..... 247.99	.....	273,173	.....	194,151	.....	337,103	.....	.....	.....(79,573)	.....	35,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/01/2023	. 05/29/2025	3	 3,878,700	..... 248.27	.....	172,303	.....	121,929	.....	219,005	.....	.....	.....(50,530)	.....	23,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/30/2025	5	4,299,419	.....248.9	.....	194,092	.....	 138,070	.....	237,314	.....	.....	.....(56,377)	.....	25,560	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/08/2023	. 06/04/2025	3	5,020,545	..... 249.42	.....	224,008	.....	159,986	.....	272,496	.....	.....	.....(64,418)	.....	29,991	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/22/2023	. 06/02/2025	5	2,553,918	..... 249.42	.....	114,114	.....	 81,536	.....	138,441	.....	.....	.....(32,782)	.....	 15,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/06/2023	. 06/03/2025	2	2,166,462	..... 249.42	.....	 96,629	.....	 68,895	.....	117,592	.....	.....	.....(27,971)	.....	12,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/12/2023	. 06/05/2025	4	3,723,874	..... 249.28	.....	164,429	.....	 117,762	.....	203,276	.....	.....	.....(46,773)	.....	22,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/13/2023	. 06/06/2025	5	5,109,805	..... 249.25	.....	223,134	.....	 160,100	.....	279,422	.....	.....	.....(63,271)	.....	30,583	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/08/2023	. 06/06/2025	5	6,345,267	..... 246.32	.....	299,451	.....	215,346	.....	385,639	.....	.....	.....(84,622)	.....	37,977	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/08/2023	. 06/06/2025	6	4,611,924	..... 248.18	.....	214,947	.....	155,004	.....	262,192	.....	.....	.....(60,398)	.....	27,603	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/14/2023	. 06/09/2025	5	4,622,212	..... 248.63	.....	 218,786	.....	158,226	.....	258,500	.....	.....	..... (60,812)	.....	27,744	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/16/2023	. 06/11/2025	4	 3,908,700	..... 248.63	.....	 188,111	.....	136,371	.....	219,004	.....	.....	.....(51,959)	.....	23,506	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/09/2023	. 06/10/2025	1	1,276,956	..... 248.63	.....	 57,591	.....	 41,611	.....	 71,476	.....	.....	.....(16,129)	.....	 7,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/16/2023	. 06/13/2025	6	3,494,750	..... 251.51	.....	161,525	.....	 117,703	.....	176,219	.....	.....	.....(44,155)	.....	21,056	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/20/2023	. 06/12/2025	5	9,560,973	..... 250.63	.....	446,388	.....	324,610	.....	498,037	.....	.....	..... (122,339)	.....	57,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/27/2023	. 06/13/2025	5	5,530,953	..... 252.31	.....	248,711	.....	 181,268	.....	270,790	.....	.....	.....(67,913)	.....	33,324	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/15/2023	. 06/13/2025	4	5,599,866	.....253.9	.....	240,869	.....	176,233	.....	258,432	.....	.....	.....(65,296)	.....	33,740	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/16/2023	. 06/17/2025	1	3,635,707	..... 252.53	.....	162,153	.....	 118,882	.....	 177,003	.....	.....	.....(43,861)	.....	21,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/21/2023	. 06/18/2025	7	 5,667,062	..... 252.53	.....	238,705	.....	175,693	.....	276,112	.....	.....	.....(63,364)	.....	34,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/16/2023	. 06/16/2025	3	4,338,342	..... 252.53	.....	192,538	.....	141,179	.....	211,015	.....	.....	.....(51,799)	.....	26,213	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/26/2023	. 06/20/2025	7	5,644,522	..... 252.09	.....	240,921	.....	178,295	.....	279,155	.....	.....	.....(62,890)	.....	34,232	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/26/2023	. 06/20/2025	5	4,847,702	..... 249.43	.....	224,730	.....	 165,880	.....	264,218	.....	.....	.....(59,207)	.....	29,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/23/2023	. 06/20/2025	5	4,444,246	..... 251.57	.....	192,630	.....	142,608	.....	224,044	.....	.....	.....(50,462)	.....	26,953	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2023	. 06/24/2025	3	2,059,595	..... 249.59	.....	 95,306	.....	 72,606	.....	111,927	.....	.....	.....(22,950)	.....	 12,537	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/26/2023	.06/23/2025	4	3,515,112	..... 249.59	.....	157,489	.....	 117,200	.....	190,940	.....	.....	.....(40,544)	.....	21,378	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2023	.06/25/2025	6	3,586,145	..... 249.59	.....	 167,150	.....	124,498	.....	194,622	.....	.....	.....(42,869)	.....	21,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/27/2023	.06/26/2025	4	 4,800,300	..... 247.24	.....	240,581	.....	179,242	.....	283,611	.....	.....	.....(61,525)	.....	29,275	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2023	.06/27/2025	5	4,432,552	..... 250.09	.....	202,929	.....	151,548	.....	236,216	.....	.....	.....(51,648)	.....	27,057	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2023	.06/27/2025	4	7,750,475	..... 250.24	.....	 360,807	.....	269,887	.....	410,798	.....	.....	.....(91,536)	.....	47,310	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/29/2023	.06/27/2025	5	4,289,110	..... 249.95	.....	205,435	.....	154,186	.....	229,731	.....	.....	.....(51,856)	.....	26,181	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/06/2023	.07/02/2025	4	2,723,102	..... 252.92	.....	122,461	.....	 92,395	.....	131,179	.....	.....	.....(30,261)	.....	16,698	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.07/01/2025	1	1,576,825	..... 252.92	.....	 70,957	.....	 53,389	.....	 75,965	.....	.....	..... (17,836)	.....	 9,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/05/2023	.06/30/2025	4	4,023,287	..... 252.92	.....	182,715	.....	137,569	.....	193,528	.....	.....	.....(45,643)	.....	24,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/05/2023	.07/03/2025	6	6,217,509	.....253.2	.....	273,873	.....	207,209	.....	296,811	.....	.....	..... (67,031)	.....	38,161	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/10/2023	.07/03/2025	6	3,875,901	..... 253.05	.....	 168,891	.....	 128,007	.....	 186,050	.....	.....	.....(41,183)	.....	23,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/12/2023	.07/03/2025	6	5,586,960	..... 251.1	.....	258,870	.....	 196,818	.....	287,921	.....	.....	.....(62,501)	.....	34,291	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2023	.07/09/2025	3	4,083,498	.....250.4	.....	192,331	.....	 146,800	.....	216,447	.....	.....	.....(45,746)	.....	25,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2023	.07/07/2025	4	3,193,525	.....250.4	.....	147,210	.....	112,115	.....	168,894	.....	.....	.....(35,343)	.....	19,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/08/2025	1	1,728,256	.....250.4	.....	 78,636	.....	 59,841	.....	 91,533	.....	.....	.....(19,014)	.....	10,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/13/2023	.07/10/2025	4	5,668,997	..... 250.37	.....	278,538	.....	212,877	.....	300,337	.....	.....	.....(65,874)	.....	35,015	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2023	.07/11/2025	6	3,565,810	..... 251.44	.....	172,511	.....	132,317	.....	182,054	.....	.....	.....(40,403)	.....	22,044	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2023	.07/11/2025	6	5,580,940	..... 254.45	.....	264,932	.....	203,824	.....	255,365	.....	.....	..... (61,566)	.....	34,502	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/25/2023	.07/11/2025	5	5,584,830	..... 257.67	.....	251,268	.....	 193,348	.....	226,477	.....	.....	.....(58,479)	.....	34,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/17/2023	.07/14/2025	3	4,051,287	..... 257.6	.....	185,228	.....	142,818	.....	164,998	.....	.....	.....(42,693)	.....	25,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/14/2023	.07/15/2025	2	1,758,426	..... 257.6	.....	 78,988	.....	 60,888	.....	 71,711	.....	.....	.....(18,305)	.....	10,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/07/2023	.07/16/2025	4	3,576,516	..... 257.6	.....	 168,581	.....	130,306	.....	145,902	.....	.....	.....(38,473)	.....	22,209	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2023	.07/17/2025	5	 6,635,760	..... 259.32	.....	298,348	.....	230,883	.....	253,811	.....	.....	..... (67,731)	.....	41,243	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2023	.07/18/2025	4	4,729,391	..... 260.53	.....	195,888	.....	151,961	.....	172,545	.....	.....	.....(44,239)	.....	29,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2023	.07/18/2025	5	6,255,319	..... 260.28	.....	247,851	.....	194,308	.....	230,432	.....	.....	.....(54,056)	.....	38,913	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/20/2023	.07/18/2025	6	4,839,761	..... 254.79	.....	215,209	.....	169,583	.....	219,362	.....	.....	.....(46,120)	.....	30,107	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/25/2023	.07/22/2025	2	2,275,960	..... 254.05	.....	104,049	.....	 81,191	.....	 106,160	.....	.....	.....(23,150)	.....	14,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/21/2023	.07/21/2025	3	4,659,093	..... 254.05	.....	214,825	.....	 167,731	.....	217,194	.....	.....	.....(47,380)	.....	29,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/21/2023	.07/23/2025	4	2,567,085	..... 254.05	.....	120,537	.....	 94,257	.....	119,939	.....	.....	.....(26,510)	.....	16,040	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161MST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/25/2023	. 07/24/2025	3	4,004,105	.....254.3	.....	 171,821	.....	142,015	.....	185,582	.....	.....	.....(29,972)	.....	25,041	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/26/2023	. 07/25/2025	3	 7,050,067	..... 254.88	.....	332,063	.....	261,373	.....	319,440	.....	.....	.....(71,499)	.....	44,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/27/2023	. 07/25/2025	1	2,671,590	..... 255.96	.....	119,197	.....	93,878	.....	116,321	.....	.....	.....(25,671)	.....	16,722	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/03/2023	. 07/30/2025	3	3,958,626	..... 258.09	.....	 176,260	.....	139,589	.....	 160,114	.....	.....	.....(36,930)	.....	24,886	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2023	. 07/29/2025	1	 2,871,875	..... 258.09	.....	129,234	.....	102,074	.....	115,837	.....	.....	.....(27,542)	.....	18,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2023	. 07/28/2025	3	3,913,803	..... 258.09	.....	176,456	.....	139,433	.....	 157,877	.....	.....	.....(37,348)	.....	24,562	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/03/2023	. 07/25/2025	4	3,682,728	..... 255.47	.....	 180,386	.....	142,433	.....	163,279	.....	.....	.....(38,311)	.....	23,051	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2023	. 07/31/2025	3	5,074,004	..... 258.08	.....	221,242	.....	175,376	.....	205,117	.....	.....	.....(46,044)	.....	31,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2023	. 08/01/2025	4	5,515,847	..... 254.26	.....	250,227	.....	199,218	.....	257,037	.....	.....	.....(51,506)	.....	34,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2023	. 08/01/2025	6	 3,638,080	..... 257.74	.....	129,129	.....	109,589	.....	149,155	.....	.....	.....(19,731)	.....	22,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2023	. 08/01/2025	4	7,424,767	..... 254.03	.....	335,743	.....	267,960	.....	348,883	.....	.....	.....(68,652)	.....	46,757	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2023	. 08/04/2025	3	2,539,499	..... 252.78	.....	118,959	.....	 95,145	.....	124,931	.....	.....	.....(24,043)	.....	16,034	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2023	. 08/05/2025	1	 1,082,013	..... 252.78	.....	 49,556	.....	 39,618	.....	 53,217	.....	.....	..... (10,087)	.....	 6,837	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 08/07/2025	4	 6,788,451	..... 254.46	.....	280,221	.....	227,458	.....	314,212	.....	.....	.....(53,073)	.....	42,971	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2023	. 08/06/2025	2	3,312,399	..... 252.78	.....	141,959	.....	119,031	.....	163,157	.....	.....	.....(23,172)	.....	20,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2023	. 08/08/2025	4	 3,130,108	..... 252.39	.....	134,848	.....	 108,588	.....	 156,107	.....	.....	.....(26,507)	.....	19,830	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2023	. 08/08/2025	4	3,526,159	..... 250.33	.....	163,053	.....	131,331	.....	 189,071	.....	.....	.....(32,014)	.....	22,340	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/17/2023	. 08/08/2025	4	6,254,298	..... 250.85	.....	285,201	.....	230,309	.....	329,316	.....	.....	.....(55,686)	.....	39,623	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2023	. 08/13/2025	3	2,759,419	..... 249.95	.....	121,437	.....	 98,698	.....	150,322	.....	.....	.....(22,953)	.....	17,556	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/11/2023	. 08/11/2025	3	 3,690,080	..... 249.95	.....	 174,801	.....	141,529	.....	 200,671	.....	.....	.....(33,560)	.....	23,438	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/11/2023	. 08/12/2025	1	2,888,144	..... 249.95	.....	131,988	.....	 106,787	.....	 157,101	.....	.....	.....(25,604)	.....	18,360	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2023	. 08/14/2025	2	5,197,048	..... 251.68	.....	208,507	.....	169,512	.....	266,153	.....	.....	.....(39,181)	.....	33,093	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/12/2023	. 08/15/2025	4	5,175,812	..... 249.86	.....	225,447	.....	189,053	.....	283,108	.....	.....	.....(36,612)	.....	32,986	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2023	. 08/15/2025	3	5,937,110	..... 247.99	.....	258,931	.....	211,043	.....	346,421	.....	.....	.....(48,420)	.....	37,838	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/18/2023	. 08/15/2025	3	6,052,472	..... 245.57	.....	279,749	.....	228,641	.....	383,461	.....	.....	.....(51,891)	.....	38,573	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/22/2023	. 08/20/2025	3	3,547,577	..... 245.21	.....	171,429	.....	140,591	.....	227,424	.....	.....	.....(31,189)	.....	22,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/21/2023	. 08/18/2025	3	4,494,969	..... 245.21	.....	220,348	.....	183,380	.....	288,209	.....	.....	.....(37,303)	.....	28,719	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/18/2023	. 08/19/2025	3	1,734,461	..... 245.21	.....	 79,952	.....	 65,489	.....	 111,162	.....	.....	.....(14,702)	.....	11,091	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2023	. 08/22/2025	5	 6,141,650	..... 248.22	.....	293,302	.....	245,747	.....	356,230	.....	.....	.....(47,834)	.....	39,372	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/23/2023	.08/21/2025	4	5,970,798	..... 248.67	.....	269,428	.....	223,654	.....	340,707	.....	.....	.....(46,119)	.....	38,245	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/24/2023	.08/22/2025	3	3,978,894	..... 251.66	.....	169,478	.....	139,731	.....	204,855	.....	.....	.....(30,044)	.....	25,507	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/28/2023	.08/22/2025	4	4,867,475	..... 247.1	.....	227,759	.....	188,335	.....	293,323	.....	.....	..... (40,081)	.....	31,203	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/25/2025	3	4,530,494	..... 248.33	.....	209,898	.....	174,005	.....	261,951	.....	.....	.....(36,283)	.....	29,116	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/27/2025	2	2,947,145	..... 248.33	.....	140,427	.....	 116,466	.....	170,549	.....	.....	.....(24,290)	.....	18,972	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/25/2023	.08/26/2025	1	2,963,568	..... 248.33	.....	134,546	.....	111,444	.....	 171,487	.....	.....	.....(23,527)	.....	19,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2023	.08/28/2025	4	6,509,310	.....249.4	.....	326,703	.....	271,571	.....	362,455	.....	.....	.....(55,458)	.....	41,937	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/05/2023	.08/29/2025	5	5,969,659	..... 252.84	.....	272,936	.....	227,260	.....	295,556	.....	.....	.....(45,983)	.....	38,492	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.08/29/2025	5	 8,911,175	..... 253.78	.....	397,684	.....	331,773	.....	426,720	.....	.....	..... (66,677)	.....	57,458	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/31/2023	.08/29/2025	4	 5,011,765	..... 254.25	.....	222,756	.....	 186,683	.....	236,006	.....	.....	.....(36,907)	.....	32,315	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/13/2023	.09/04/2025	4	2,850,728	..... 254.15	.....	120,640	.....	101,527	.....	134,972	.....	.....	.....(19,342)	.....	18,472	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.09/03/2025	2	1,599,038	..... 254.15	.....	70,797	.....	 59,438	.....	75,767	.....	.....	.....(11,639)	.....	 10,353	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/01/2023	.09/02/2025	3	2,460,747	..... 254.15	.....	 107,767	.....	 90,477	.....	 116,761	.....	.....	.....(17,755)	.....	15,919	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/06/2023	.08/29/2025	4	6,584,062	..... 254.15	.....	295,593	.....	247,945	.....	311,153	.....	.....	.....(48,466)	.....	42,453	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/05/2023	.09/05/2025	3	 6,765,100	..... 254.35	.....	279,934	.....	235,819	.....	318,169	.....	.....	.....(44,482)	.....	43,871	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/07/2023	.09/05/2025	5	6,625,183	..... 251.76	.....	284,014	.....	240,076	.....	341,313	.....	.....	.....(44,671)	.....	42,964	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/11/2023	.09/05/2025	3	 6,641,830	..... 249.21	.....	305,793	.....	258,749	.....	373,622	.....	.....	.....(47,993)	.....	43,072	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/12/2023	.09/08/2025	5	5,140,642	..... 249.47	.....	238,732	.....	202,459	.....	287,211	.....	.....	.....(36,837)	.....	33,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/08/2023	.09/09/2025	3	 1,566,157	..... 249.47	.....	71,506	.....	 60,613	.....	 87,427	.....	.....	..... (11,113)	.....	10,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/10/2025	3	 1,264,606	..... 249.47	.....	56,572	.....	 48,052	.....	70,673	.....	.....	.....(8,696)	.....	 8,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/11/2023	.09/11/2025	3	3,523,321	..... 251.79	.....	149,260	.....	126,924	.....	 181,809	.....	.....	.....(22,492)	.....	22,960	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/14/2023	.09/12/2025	4	 4,001,286	..... 249.36	.....	187,733	.....	159,998	.....	224,527	.....	.....	.....(28,022)	.....	26,096	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/12/2025	3	6,673,231	..... 250.15	.....	311,356	.....	265,759	.....	364,469	.....	.....	.....(46,288)	.....	43,522	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/19/2023	.09/12/2025	4	3,294,595	..... 252.06	.....	134,447	.....	 115,110	.....	 168,460	.....	.....	.....(19,773)	.....	21,487	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/17/2025	2	 1,903,810	..... 246.57	.....	 86,430	.....	 74,204	.....	117,412	.....	.....	.....(12,411)	.....	12,466	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/16/2025	1	 1,508,266	..... 246.57	.....	68,777	.....	 58,952	.....	 93,035	.....	.....	.....(10,053)	.....	 9,868	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/15/2023	.09/15/2025	4	5,389,958	..... 246.57	.....	234,828	.....	201,592	.....	332,222	.....	.....	.....(33,681)	.....	35,237	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/25/2023	.09/18/2025	4	 7,464,771	..... 246.82	.....	328,750	.....	282,696	.....	457,035	.....	.....	.....(46,379)	.....	48,919	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/19/2023	.09/19/2025	2	7,599,140	..... 246.25	.....	319,441	.....	274,982	.....	474,905	.....	.....	.....(44,775)	.....	49,839	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2023	09/19/2025	3	4,423,137	242.66		183,265		158,285		310,806			(25,417)		29,009		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	2	3,723,986	238.6		170,261		147,333		297,566			(23,503)		24,424		0001
Purchased Call/Nasdaq FC Index/NFC1610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	09/24/2025	2	1,067,347	238.73		48,951		42,489		84,941			(6,631)		7,028		0001
Purchased Call/Nasdaq FC Index/NFC1610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2025	1	2,963,427	238.73		134,836		116,870		235,429			(18,420)		19,497		0001
Purchased Call/Nasdaq FC Index/NFC1610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/22/2025	2	4,309,233	238.73		199,256		172,804		343,072			(26,859)		28,329		0001
Purchased Call/Nasdaq FC Index/NFC1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	09/25/2025	5	7,172,462	239.4		300,856		262,029		558,410			(39,160)		47,265		0001
Purchased Call/Nasdaq FC Index/NFC1610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	3	4,643,469	236.87		214,540		186,817		391,063			(27,941)		30,623		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	4	5,438,041	237.26		251,654		219,489		452,510			(32,613)		35,864		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/26/2025	4	5,247,628	238.7		248,720		220,783		417,569			(28,763)		34,608		0001
Purchased Call/Nasdaq FC Index/NFC1610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2025	1	2,064,899	238.96		93,746		82,157		163,063			(11,910)		13,661		0001
Purchased Call/Nasdaq FC Index/NFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2023	10/01/2025	4	1,346,976	238.96		60,694		53,265		106,226			(7,610)		8,918		0001
Purchased Call/Nasdaq FC Index/NFC1610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	5	5,475,150	238.96		260,241		230,368		432,303			(30,353)		36,193		0001
Purchased Call/Nasdaq FC Index/NFC1610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2025	4	3,947,169	237.15		188,554		166,111		329,713			(22,720)		26,174		0001
Purchased Call/Nasdaq FC Index/NFC161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/09/2025	5	6,000,830	241.85		277,620		247,129		433,307			(30,798)		39,978		0001
Purchased Call/Nasdaq FC Index/NFC161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/20/2025	5	4,324,599	236.14		198,132		179,480		371,807			(19,144)		29,054		0001
Purchased Call/Nasdaq FC Index/NFC161RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/10/2025	3	3,422,525	242.89		151,301		135,306		238,898			(16,506)		22,819		0001
Purchased Call/Nasdaq FC Index/NFC161S$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/06/2025	6	8,840,225	241.22		413,806		384,060		650,403			(30,274)		60,153		0001
Purchased Call/Nasdaq FC Index/NFC161S$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	10/31/2025	5	3,712,013	238.83		172,632		159,545		294,048			(13,710)		25,146		0001
Purchased Call/Nasdaq FC Index/NFC161RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/16/2025	5	6,877,491	242.81		297,706		267,564		481,281			(30,491)		46,065		0001
Purchased Call/Nasdaq FC Index/NFC161S$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/04/2025	1	1,501,661	240.66		66,974		61,914		112,452			(5,307)		10,203		0001
Purchased Call/Nasdaq FC Index/NFC161T$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2025	3	5,581,453	244.52		269,336		252,334		370,474			(17,324)		38,175		0001
Purchased Call/Nasdaq FC Index/NFC161T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/26/2025	5	6,421,395	247.66		293,250		280,741		385,106			(13,021)		44,336		0001
Purchased Call/Nasdaq FC Index/NFC161U$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/08/2025	6	5,783,276	248.68		277,190		269,930		335,823			(7,956)		40,273		0001
Purchased Call/Nasdaq FC Index/NFC161S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/29/2025	2	897,632	232.09		41,527		38,007		87,015			(3,663)		6,072		0001
Purchased Call/Nasdaq FC Index/NFC161T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/21/2025	6	11,393,217	248.27		506,146		482,187		668,203			(26,282)		78,381		0001
Purchased Call/Nasdaq FC Index/NFC161U$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/17/2025	5	4,900,728	256.73		219,085		215,726		219,238			(3,914)		34,343		0001
Purchased Call/Nasdaq FC Index/NFC161U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	6	5,063,210	246.35		236,045		228,704		317,481			(7,740)		35,184		0001
Purchased Call/Nasdaq FC Index/NFC161V$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	4	7,359,191	257.74		332,610		332,133		318,804			(1,429)		51,895		0001
Purchased Call/Nasdaq FC Index/NFC1610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	7	5,330,167	238.66		250,945		222,823		424,907			(29,191)		35,345		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/23/2023	. 10/17/2025	5	7,363,924	..... 240.03	.....	322,609	.....	290,888	.....	562,078	.....	.....	.....(32,440)	.....	49,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/20/2023	. 10/21/2025	1	2,611,289	..... 236.14	.....	119,075	.....	 107,789	.....	224,547	.....	.....	..... (11,712)	.....	17,557	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/24/2025	5	5,832,707	..... 234.19	.....	257,728	.....	235,269	.....	532,278	.....	.....	.....(23,067)	.....	39,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/31/2023	. 10/31/2025	4	 4,617,506	..... 234.02	.....	220,720	.....	202,799	.....	422,845	.....	.....	.....(18,219)	.....	31,280	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2023	. 11/03/2025	4	5,338,434	..... 240.66	.....	242,688	.....	224,617	.....	398,992	.....	.....	..... (18,631)	.....	36,245	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2023	. 11/07/2025	5	6,055,119	..... 243.02	.....	258,749	.....	240,917	.....	421,979	.....	.....	.....(18,519)	.....	41,233	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2023	. 11/14/2025	4	5,050,685	..... 247.07	.....	225,385	.....	212,625	.....	 308,616	.....	.....	.....(13,554)	.....	34,570	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/29/2023	. 11/28/2025	8	9,991,964	..... 248.21	.....	445,770	.....	428,186	.....	589,289	.....	.....	.....(18,504)	.....	69,088	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/14/2023	. 12/12/2025	5	 5,077,156	..... 255.96	.....	227,196	.....	223,042	.....	232,357	.....	.....	..... (4,995)	.....	35,456	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US$ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/28/2023	. 12/18/2025	7	6,338,122	..... 257.23	.....	284,047	.....	 280,186	.....	278,911	.....	.....	..... (4,409)	.....	44,447	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/28/2023	. 12/19/2025	4	7,891,895	..... 257.05	.....	355,416	.....	352,883	.....	349,678	.....	.....	..... (4,256)	.....	55,382	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/02/2023	. 10/02/2025	4	5,187,428	..... 240.31	.....	211,595	.....	 186,164	.....	392,325	.....	.....	.....(25,683)	.....	34,372	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2023	. 10/08/2025	1	1,477,446	..... 241.19	.....	 66,928	.....	 59,390	.....	 108,798	.....	.....	..... (7,852)	.....	 9,835	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/04/2023	. 10/03/2025	5	5,099,919	.....239.3	.....	234,504	.....	208,583	.....	398,512	.....	.....	.....(26,653)	.....	33,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2023	. 10/06/2025	7	4,638,654	..... 241.19	.....	211,014	.....	 187,567	.....	341,264	.....	.....	.....(24,024)	.....	30,832	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 10/31/2025	5	 6,265,680	..... 236.38	.....	306,640	.....	284,018	.....	534,734	.....	.....	.....(23,429)	.....	42,445	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/09/2025	1	 2,086,175	..... 248.68	.....	95,130	.....	92,516	.....	121,458	.....	.....	..... (2,989)	.....	14,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2023	. 10/24/2025	6	6,523,792	..... 238.14	.....	 271,166	.....	246,990	.....	528,341	.....	.....	.....(24,551)	.....	43,962	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/19/2025	1	 832,779	..... 247.09	.....	37,225	.....	 35,132	.....	 50,875	.....	.....	..... (2,235)	.....	 5,721	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2023	. 11/28/2025	5	5,630,858	..... 248.33	.....	252,537	.....	241,783	.....	330,798	.....	.....	..... (11,175)	.....	38,934	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/12/2023	. 10/10/2025	5	7,554,169	..... 242.55	.....	347,869	.....	309,748	.....	533,031	.....	.....	.....(38,547)	.....	50,365	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 12/01/2025	4	3,626,940	..... 248.17	.....	159,007	.....	153,255	.....	214,022	.....	.....	..... (6,150)	.....	25,132	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/21/2023	. 12/12/2025	8	 8,631,063	.....256.2	.....	381,190	.....	373,909	.....	391,789	.....	.....	..... (8,318)	.....	60,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161UST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2023	. 12/15/2025	6	5,844,612	..... 256.73	.....	261,306	.....	257,048	.....	 260,860	.....	.....	..... (4,909)	.....	40,901	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/15/2023	. 12/16/2025	3	2,776,322	..... 256.73	.....	122,497	.....	120,401	.....	123,871	.....	.....	..... (2,588)	.....	 19,442	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2023	. 10/15/2025	2	2,284,062	..... 240.56	.....	 104,806	.....	 93,931	.....	 171,765	.....	.....	.....(11,194)	.....	15,287	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2023	. 10/07/2025	1	1,723,565	..... 241.19	.....	 77,733	.....	 68,965	.....	126,896	.....	.....	..... (9,133)	.....	11,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2023	. 10/17/2025	2	4,516,223	..... 242.14	.....	198,191	.....	 178,173	.....	322,482	.....	.....	.....(20,234)	.....	30,273	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/28/2025	1	5,079,932	..... 232.09	.....	231,645	.....	211,917	.....	491,951	.....	.....	.....(20,570)	.....	34,336	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161S$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/07/2023	. 11/05/2025	3	2,273,294	..... 240.66	.....	104,189	.....	96,436	.....	170,374	.....	.....	.....(8,039)	.....	15,457	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2023	. 10/24/2025	2	4,136,457	..... 231.43	.....	190,424	.....	173,955	.....	409,449	.....	.....	..... (17,163)	.....	27,875	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/20/2023	. 11/12/2025	4	 8,184,682	..... 245.08	.....	384,796	.....	360,318	.....	533,068	.....	.....	.....(25,099)	.....	55,939	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/15/2023	. 11/14/2025	7	5,843,784	..... 246.98	.....	259,488	.....	244,119	.....	358,116	.....	.....	.....(15,850)	.....	39,999	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/04/2023	. 11/10/2025	5	4,049,316	..... 245.08	.....	178,927	.....	 167,387	.....	263,616	.....	.....	.....(11,949)	.....	27,635	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/22/2023	. 12/23/2025	1	2,335,515	..... 257.17	.....	105,098	.....	104,375	.....	 103,166	.....	.....	.....(1,292)	.....	16,435	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/13/2023	. 11/07/2025	5	 6,766,737	..... 240.77	.....	329,601	.....	307,682	.....	505,950	.....	.....	.....(23,116)	.....	46,078	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/22/2023	. 11/14/2025	6	6,892,508	 247	.....	306,073	.....	287,554	.....	422,111	.....	.....	..... (19,071)	.....	47,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/18/2025	1	2,309,671	..... 247.09	.....	 102,780	.....	96,992	.....	 141,061	.....	.....	.....(6,178)	.....	 15,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/19/2023	. 10/17/2025	3	2,115,135	..... 238.61	.....	93,103	.....	84,190	.....	 168,737	.....	.....	.....(9,237)	.....	14,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2023	. 12/02/2025	1	3,141,955	..... 248.17	.....	142,645	.....	137,354	.....	185,775	.....	.....	.....(5,846)	.....	21,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/06/2023	. 12/05/2025	7	7,641,039	..... 245.24	.....	367,923	.....	356,625	.....	496,341	.....	.....	.....(12,138)	.....	53,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2023	. 11/28/2025	7	9,570,526	..... 247.66	.....	422,779	.....	407,912	.....	574,559	.....	.....	.....(15,784)	.....	66,174	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/13/2023	. 10/23/2025	5	7,072,446	..... 236.55	.....	338,173	.....	307,233	.....	601,099	.....	.....	.....(31,326)	.....	47,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/08/2023	. 12/10/2025	3	 1,806,019	..... 248.68	.....	88,764	.....	86,555	.....	105,225	.....	.....	.....(2,426)	.....	12,594	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/28/2023	. 12/22/2025	5	5,179,251	..... 257.17	.....	235,088	.....	234,090	.....	228,613	.....	.....	.....(1,890)	.....	36,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/01/2023	. 10/27/2025	4	4,904,060	..... 232.09	.....	230,854	.....	211,365	.....	475,637	.....	.....	.....(20,004)	.....	33,122	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2023	. 11/17/2025	6	5,836,039	..... 247.09	.....	265,331	.....	251,068	.....	356,382	.....	.....	.....(14,988)	.....	40,033	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2023	. 11/21/2025	6	7,363,122	..... 247.54	.....	335,225	.....	319,061	.....	442,205	.....	.....	..... (17,317)	.....	50,655	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/10/2023	. 11/11/2025	1	1,748,479	..... 245.08	.....	76,933	.....	71,861	.....	114,131	.....	.....	.....(5,360)	.....	11,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/30/2023	. 11/24/2025	4	1,213,049	..... 248.02	.....	55,106	.....	52,718	.....	71,705	.....	.....	.....(2,579)	.....	 8,363	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/06/2023	. 11/20/2025	6	6,856,297	..... 248.05	.....	301,789	.....	286,558	.....	405,863	.....	.....	..... (16,161)	.....	47,134	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/28/2023	. 11/26/2025	4	2,328,359	..... 248.02	.....	105,050	.....	100,414	.....	138,023	.....	.....	.....(4,831)	.....	16,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2023	. 12/04/2025	7	7,675,241	..... 245.97	.....	 360,110	.....	348,334	.....	 487,180	.....	.....	.....(12,303)	.....	53,297	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/11/2023	. 12/11/2025	5	5,921,140	..... 250.47	.....	292,415	.....	285,458	.....	325,070	.....	.....	.....(7,447)	.....	41,320	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/14/2023	. 12/12/2025	6	5,387,305	..... 252.71	.....	260,733	.....	255,146	.....	275,015	.....	.....	.....(6,112)	.....	37,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/20/2023	. 12/19/2025	5	5,093,195	..... 254.96	.....	239,181	.....	236,852	.....	242,195	.....	.....	.....(3,091)	.....	35,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2023	. 10/10/2025	2	3,674,122	.....243.8	.....	 161,651	.....	144,233	.....	249,096	.....	.....	.....(17,822)	.....	24,496	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/28/2023	. 12/26/2025	3	8,394,906	..... 257.93	.....	 376,887	.....	376,192	.....	361,319	.....	.....	.....(1,567)	.....	59,198	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/13/2025	4	6,672,536	..... 240.56	.....	319,830	.....	288,260	.....	501,229	.....	.....	.....(32,299)	.....	44,590	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/24/2023	. 10/22/2025	2	 928,417	..... 236.14	.....	43,086	.....	39,031	.....	79,998	.....	.....	.....(4,186)	.....	 6,247	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2023	. 11/07/2025	6	5,357,568	..... 242.84	.....	239,339	.....	222,464	.....	375,490	.....	.....	..... (17,218)	.....	36,483	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/14/2025	1	2,776,564	..... 240.56	.....	126,056	.....	112,896	.....	208,858	.....	.....	.....(13,604)	.....	18,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/31/2025	1	 172,998	..... 257.01	.....	 7,941	.....	 7,941	.....	 8,009	.....	.....	.....(22)	.....	 1,224	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/06/2023	. 10/30/2025	6	 9,611,487	..... 233.39	.....	462,224	.....	424,631	.....	897,491	.....	.....	.....(38,130)	.....	65,062	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161TSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/24/2023	. 11/25/2025	1	 100,713	..... 248.02	.....	 4,492	.....	 4,282	.....	 5,974	.....	.....	..... (227)	.....	695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2023	. 12/03/2025	1	1,143,091	..... 248.17	.....	52,125	.....	50,194	.....	67,511	.....	.....	.....(2,133)	.....	 7,932	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/07/2023	. 12/05/2025	4	5,780,793	..... 247.97	.....	276,703	.....	269,167	.....	344,138	.....	.....	.....(8,426)	.....	40,170	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/28/2023	. 12/26/2025	2	5,619,122	..... 257.84	.....	253,424	.....	253,424	.....	252,248	.....	.....	..... (926)	.....	39,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/19/2025	6	5,644,772	..... 257.61	.....	249,652	.....	246,964	.....	245,364	.....	.....	.....(3,417)	.....	39,613	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/29/2025	1	1,948,481	..... 257.01	.....	88,851	.....	88,851	.....	89,928	.....	.....	.....(243)	.....	13,768	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161V$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/30/2025	1	 670,715	..... 257.01	.....	30,652	.....	30,652	.....	31,006	.....	.....	.....(84)	.....	 4,743	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB052$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 08/22/2023	. 08/22/2028	1	 1,795,000	.....4387.55	.....	464,905	.....	431,788	.....	520,252	.....	.....	.....(33,335)	.....	 19,346	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB053$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 09/08/2023	. 09/08/2028	1	 1,450,000	.....4457.49	.....	361,775	.....	339,747	.....	402,370	.....	.....	.....(22,574)	.....	15,706	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1403$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 04/22/2022	. 04/20/2029	1	 1,812,000	100	314,201	.....	.....	238,453	.....	310,146	.....	.....	.....(44,956)	.....	20,871	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 01/06/2023	. 01/08/2024	1	 247,530	.....2892.35	.....	 5,347	.....	103	.....	 1,580	.....	.....	.....(5,230)	.....	183	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0002$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 01/20/2023	. 01/22/2024	1	 52,717	.....2912.04	.....	 1,139	.....	66	.....	276	.....	.....	.....(1,070)	.....	 65	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0002$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 02/08/2023	. 02/08/2024	1	 351,748	.....2891.31	.....	 7,563	.....	792	.....	 3,992	.....	.....	.....(6,755)	.....	575	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0002$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 02/22/2023	. 02/22/2024	1	 276,784	.....2852.23	.....	 5,785	.....	829	.....	 6,035	.....	.....	.....(4,945)	.....	527	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 03/22/2023	. 03/22/2024	1	 123,245	.....2879.32	.....	 2,662	.....	592	.....	 2,142	.....	.....	.....(2,066)	.....	292	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0003$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/06/2023	. 04/08/2024	1	 133,238	.....2899.18	.....	 3,144	.....	847	.....	 1,927	.....	.....	.....(2,299)	.....	347	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0003$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/21/2023	. 04/22/2024	1	 174,137	.....2880.29	.....	 4,092	.....	 1,263	.....	 3,292	.....	.....	.....(2,832)	.....	484	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 05/22/2023	. 05/22/2024	1	 88,564	.....2860.21	.....	 2,081	.....	812	.....	 2,186	.....	.....	.....(1,268)	.....	277	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/07/2024	1	540,430	2877.74		12,592		5,511		11,681			(7,107)		1,783		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2024	1	527,194	2867.15		12,284		5,853		12,784			(6,462)		1,815		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2024	1	297,671	2843.1		6,727		3,503		8,952			(3,245)		1,074		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2024	1	180,313	2887.07		3,606		2,017		3,881			(1,602)		674		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2024	1	293,844	2861.93		6,641		4,014		7,962			(2,631)		1,143		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2024	1	560,681	2816.72		12,671		8,146		21,223			(4,535)		2,249		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	1	235,362	2830.92		5,319		3,679		8,189			(1,666)		974		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2024	1	54,314	2799.46		1,228		897		2,330			(337)		231		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	1	211,971	2754.5		4,769		3,865		11,842			(933)		954		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	1	393,053	2855.55		8,844		8,352		12,502			(559)		1,900		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2024	1	227,723	2744.91		5,124		3,966		13,342			(1,197)		1,001		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2024	2	729,308	2833.32		16,255		14,696		26,397			(1,697)		3,452		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2024	1	219,481	2902.85		4,960		4,891		5,029			(123)		1,082		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2024	1	426,198	2799.41		9,589		8,220		18,706			(1,389)		1,973		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	04/08/2026	1	120,004	3184.76	6,396			2,907		964			(1,281)		904		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026	1	201,311	3218.1	10,770			5,069		1,404			(2,156)		1,544		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			7,812		2,359			(3,270)		2,365		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	1	166,275	3244.5	8,912			4,344		1,046			(1,783)		1,298		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			5,454		1,538			(2,205)		1,623		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			5,370		1,370			(2,133)		1,577		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	233,813	3256.74	12,532			6,524		1,519			(2,509)		1,886		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	254,212	3259.99	13,626			7,198		1,661			(2,728)		2,066		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			6,849		1,289			(2,548)		1,952		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			6,897		1,380			(2,530)		1,959		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			2,430		800			(877)		689		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/22/2026	2	237,737	3236.66	12,579			7,079		1,930			(2,521)		1,993		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			6,918		1,771			(2,355)		1,929		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			1,737		589			(575)		489		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			3,503		1,336			(1,145)		985		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			2,639		1,206			(850)		744		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			5,317		2,579			(1,691)		1,493		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			13,048		6,596			(4,099)		3,627		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			4,052		2,792			(1,240)		1,168		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			2,398		1,947			(725)		696		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	116,158	2986.7	5,471			3,667		3,582			(1,095)		1,063		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			2,903		2,827			(857)		824		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			10,274		12,617			(2,958)		2,970		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/22/2027	2	210,085	2809.37	2,633	5,671		7,457		12,827			(764)		2,051		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			11,517		20,688			(2,988)		3,474		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35		46,062		37,067		45,756			(9,051)		9,484		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29		15,002		12,561		17,689			(2,447)		3,225		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32		4,780		4,038		5,003			(743)		1,003		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18		4,196		3,584		3,639			(617)		776		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93		5,064		4,664		5,846			(402)		1,128		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72		11,742		10,906		15,684			(842)		2,664		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2028	2	335,909	2830.92		16,034		15,062		20,539			(988)		3,639		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55		8,669		8,574		10,192			(109)		1,951		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32		5,322		5,219		6,728			(114)		1,209		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41		5,130		4,984		7,145			(149)		1,168		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85		4,558		4,545		4,583			(22)		1,017		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			5,836		2,555			(1,341)		1,566		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			14,959		6,879			(3,401)		4,003		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2021	06/08/2028	3	1,370,607	3244.5	54,823			35,718		21,661			(8,040)		14,442		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	93,097	3218.49	5,828			3,727		1,626			(833)		985		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	585,539	3236.83	37,065			23,950		9,673			(5,301)		6,225		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			2,224		846			(488)		575		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	839,318	3256.74	53,045			34,900		13,188			(7,578)		9,009		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/22/2028	2	2,819,171	3259.99	179,102			118,857		44,193			(25,554)		30,385		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2028	3	1,872,084	3298.5	117,994			79,094		25,921			(16,863)		20,278		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	09/22/2028	2	721,662	3289.97	44,413			30,151		10,394			(6,376)		7,849		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	1,015,019	3199.06	62,728			42,803		20,126			(8,979)		11,084		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	875,732	3236.66	53,682			36,911		15,421			(7,669)		9,601		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	851,514	.3286	52,794			36,635		12,818			(7,536)		9,386		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	1	1,009,364	3250.17	61,773			43,205		17,306			(8,825)		11,170		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028	2	987,565	3254.9	60,608			42,796		16,818			(8,657)		10,978		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	12/22/2028	4	1,046,005	3255.4	61,014			43,533		17,918			(8,745)		11,672		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/08/2029	3	3,079,788	3207.3	182,520			131,079		62,201			(26,087)		34,527		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	01/22/2029	3	941,765	3185.12	53,215			38,588		20,550			(7,621)		10,598		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			9,517		5,504			(1,863)		2,533		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,138,775	3138.44	66,277			48,741		29,169			(9,468)		12,922		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029	2	397,329	3129.58	22,785			16,890		10,517			(3,257)		4,525		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	320,383	3093.43	18,134			13,535		9,521			(2,591)		3,663		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	701,970	3070.24	39,521			29,776		22,471			(5,655)		8,056		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	1	2,187,800	3033.14	118,798			90,158		78,493			(16,998)		25,200		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/08/2029	3	786,709	2986.7	42,788			32,729		32,430			(6,114)		9,104		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			46,507		45,207			(8,626)		12,566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/08/2029	2	859,265	2985.47	46,771			36,352		35,790			(6,684)		10,022		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/22/2029	2	1,532,675	2925.69	82,594			64,632		75,615			(11,801)		17,939		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2022	07/06/2029	4	2,628,559	2920.83	136,553			107,881		131,700			(19,561)		30,872		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2022	07/20/2029	3	1,566,595	2943.86	81,806			65,020		73,878			(11,708)		18,464		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	3	696,875	2967.36	36,698			29,457		30,915			(5,250)		8,252		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/22/2029	6	1,739,422	2930.75	87,741			70,915		85,546			(12,565)		20,667		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/07/2029	5	2,637,371	2898.09	132,537			107,907		141,945			(18,972)		31,457		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/21/2029	2	1,288,716	2861.33	61,801			50,623		76,576			(8,841)		15,423		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/08/2029	4	2,466,899	2836.77	119,108			98,334		156,526			(17,035)		29,642		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/22/2029	3	2,133,976	2809.37	104,423			86,866		145,426			(14,949)		25,727		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2029	2	2,193,194	2825.1	105,480			88,270		143,875			(15,069)		26,546		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,976,825	2859.25	97,655			82,278		119,045			(13,962)		24,000		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	264,830	2886.42	13,480			11,446		14,894			(1,928)		3,227		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,388,530	2868.48	119,904			102,513		140,961			(17,156)		29,200		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2030	2	800,216	2892.35	46,112			39,713		44,492			(6,438)		9,823		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	01/22/2030	3	877,029	2912.04	51,250			44,440		46,416			(6,843)		10,800		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			59,591		75,309			(8,279)		15,078		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			43,434		55,484			(5,728)		11,015		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			57,318		65,412			(7,159)		14,061		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18		26,038		23,327		21,723			(2,737)		4,919		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	550,060	2875.51		36,139		32,801		32,429			(3,350)		6,934		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21		12,374		11,299		11,752			(1,079)		2,422		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/07/2030	2	755,092	2877.74		48,466		44,629		44,426			(3,876)		9,580		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2030	2	175,053	2867.15		10,367		9,672		10,589			(704)		2,228		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/08/2030	2	1,818,650	2843.1		99,919		93,113		116,896			(6,909)		23,225		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/22/2030	4	1,502,904	2887.07		82,138		77,098		86,834			(5,123)		19,249		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93		48,165		45,450		53,656			(2,731)		11,195		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,249,931	2816.72		121,721		115,528		154,866			(6,236)		29,003		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92		64,300		61,502		78,590			(2,869)		15,255		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46		16,989		16,343		22,577			(665)		4,072		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41		132,486		129,789		173,600			(2,746)		31,489		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32		73,427		72,420		88,146			(1,120)		17,343		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85		30,445		30,385		29,498			(107)		6,956		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5		52,432		51,016		78,744			(1,475)		12,839		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,505,885	2855.55		85,384		84,714		95,448			(769)		19,831		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91		52,723		51,030		79,386			(1,772)		12,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	286,751	229.2		7,255		140		14,098			(7,097)		212		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	69,926	231.78		1,762		252		2,665			(1,506)		133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024	1	116,093	231.3		2,914		536		4,687			(2,373)		251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	119,588	231.41		3,038		818		4,845			(2,220)		311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	1	104,489	236.69		2,633		1,255		2,673			(1,385)		360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	1	237,310	236.89		5,980		3,114		6,070			(2,884)		856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	1	182,008	239.45		4,587		2,565		3,607			(2,037)		680		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	288,375	239.42		7,267		4,392		5,918			(2,879)		1,122		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	604,054	236.09		15,222		9,786		17,654			(5,448)		2,423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	961,237	236.94		24,127		16,688		26,410			(7,556)		3,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	1	512,867	234.76		12,873		9,404		17,363			(3,537)		2,181		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	1	133,639	233.33		3,368		2,887		5,249			(488)		619		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	67,780	231.16		1,708		1,384		3,107			(334)		305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	1	444,885	236.75		11,211		10,124		13,389			(1,195)		2,105		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/20/2024	1	611,548	240.26		15,472		15,257		13,998			(383)		3,016		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	1	178,258	233.19		4,492		3,477		6,951			(1,050)		783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	1	222,050	237.14		5,596		5,285		6,545			(354)		1,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			4,750		6,995			(1,988)		1,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			1,586		1,934			(641)		413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			2,134		1,759			(821)		539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			2,820		2,558			(1,035)		700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			2,605		2,563			(941)		646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/22/2026	2	221,882	244.83	13,344			7,509		6,105			(2,674)		1,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			3,803		5,043			(1,243)		919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			2,760		3,420			(888)		671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			2,211		3,049			(703)		534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			10,634		15,856			(3,340)		2,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			4,438		5,676			(1,358)		1,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			2,634		3,661			(797)		655		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			2,057		3,339			(614)		538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			2,058		3,650			(592)		506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			4,246		6,228			(781)		969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			35,117		38,870			(3,026)		7,809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			15,185		16,312			(1,172)		3,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2028	2	874,898	236.94	45,541			42,774		51,644			(2,825)		9,477		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			8,940		10,341			(267)		1,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			3,292		3,087			(742)		754		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			3,826		3,016			(840)		819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	101,087	244.9	7,400			4,868		3,514			(1,057)		1,085		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	772,055	246.24	56,514			37,492		31,841			(8,073)		8,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	648,328	247.51	47,263			31,669		25,584			(6,752)		7,023		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	2	280,014	242.97	19,583			13,394		10,736			(2,832)		3,045		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	384,860	241.48	27,556			18,803		15,826			(3,944)		4,203		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			6,485		4,709			(1,350)		1,452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	396,185	245.27	28,446			19,740		13,903			(4,064)		4,367		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	1	446,571	242.68	31,707			22,176		17,609			(4,530)		4,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	1,409,831	240.38	100,662			71,035		75,119			(14,380)		15,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	12/22/2028	4	828,157	241.12	57,535			41,114		43,115			(8,259)		9,241		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	478,156	240.67	33,614			24,138		20,699			(4,804)		5,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			19,417		20,704			(3,835)		4,266		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2029	1	115,052	234.08	7,962			5,855		6,553			(1,137)		1,306		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			2,983		3,547			(575)		660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			10,726		11,581			(2,053)		2,452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			15,500		16,726			(2,943)		3,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	1	491,063	234.29	31,674			24,038		33,283			(4,532)		5,656		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			10,591		13,524			(1,978)		2,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			2,788		3,740			(517)		644		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/08/2029	2	884,331	231.68	55,900			43,446		65,845			(7,989)		10,314		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			41,588		70,015			(7,594)		9,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/06/2029	3	982,184	229.71	62,023			48,965		78,223			(8,878)		11,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/20/2029	2	207,599	231.16	13,344			10,607		13,395			(1,910)		2,447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			8,466		9,652			(1,510)		1,920		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/07/2029	4	1,749,044	231.84	107,842			87,810		131,229			(15,439)		20,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			4,101		4,856			(727)		969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			10,015		14,536			(1,749)		2,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2029	2	568,375	226.1	33,946			28,035		51,194			(4,857)		6,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/22/2029	2	871,324	227.26	53,475			44,431		75,863			(7,646)		10,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			26,010		44,719			(4,441)		6,345		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			32,726		50,412			(5,553)		7,731		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			8,156		10,548			(1,374)		1,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			17,651		24,385			(2,954)		4,097		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/08/2030	1	11,877	229.2		771		666		831			(105)		146		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/22/2030	3	851,455	230.91		54,894		47,603		66,972			(7,326)		10,485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2030	1	1,092,298	231.78		65,866		57,848		83,970			(8,037)		13,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2030	1	268,044	231.3		16,029		14,166		17,475			(1,868)		3,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2030	1	335,054	229.41		20,673		18,383		23,307			(2,296)		4,181		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2030	1	300,646	231.41		19,061		17,077		19,567			(2,004)		3,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2030	1	137,731	233.64		8,457		7,722		8,311			(738)		1,741		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2030	1	332,435	235.49		20,345		18,727		18,799			(1,640)		4,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2023	06/21/2030	2	223,013	236.69		13,322		12,428		12,089			(909)		2,838		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2030	1	226,299	236.89		13,487		12,569		12,201			(933)		2,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2030	2	1,316,925	239.45		79,867		74,866		81,485			(5,082)		16,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2030	1	896,241	239.42		53,954		50,913		55,664			(3,060)		11,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2030	1	356,673	236.09		20,972		19,905		19,873			(1,074)		4,598		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2030	1	310,739	236.94		18,365		17,566		16,813			(819)		4,018		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2030	1	287,305	236.75		16,980		16,747		15,741			(259)		3,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2030	1	204,782	237.14		12,246		12,150		11,065			(110)		2,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2030	1	1,047,698	233.33		61,395		60,146		79,386			(1,273)		13,721		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2030	1	654,403	240.26		40,180		40,102		40,472			(142)		8,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2030	1	255,766	231.16		14,579		14,185		16,997			(410)		3,338		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2030	1	645,939	233.19		37,077		35,886		48,959			(1,246)		8,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/03/2024	3	6,071,304	241.53	229,314			631		10,516			(114,841)		2,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/04/2024	2	2,080,603	242.06	70,174			290		3,648			(35,142)		1,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	3	2,323,978	240.59	84,911			469		10,825			(42,559)		1,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	2	3,265,485	240.62	120,421			665		15,013			(60,389)		1,911		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/05/2024	2	1,197,641	240.67	43,083			239		5,387			(21,816)		701		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	01/10/2024	5	4,759,209	240.46	177,351			2,199		30,037			(89,172)		3,939		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/11/2024	3	1,177,893	240.84	41,633			575		6,931			(20,975)		1,022		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/09/2024	1	109,996	240.67	4,077			45		605			(2,053)		86		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	4	2,127,544	240.82	72,034			1,096		13,244			(36,130)		1,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	3	2,398,753	240.17	78,103			1,190		18,181			(39,475)		2,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/12/2024	4	1,610,531	239.54	47,384			725		14,580			(23,953)		1,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/18/2024	5	5,389,841	237.64	183,973			4,324		82,088			(92,539)		5,985		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/17/2024	1	1,806,229	239.54	56,931			1,255		17,751			(28,622)		1,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	3	3,605,631	237.02	117,437			2,920		62,498			(58,920)		4,113		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/19/2024	4	880,378	236.02	30,625			763		18,237			(15,474)		1,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	3	1,870,242	235.04	65,871			1,647		45,419			(33,388)		2,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	01/24/2024	4	2,560,414	235.19	92,257			2,921		61,384			(46,223)		3,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/25/2024	3	1,564,341	234.81	56,268			1,861		39,818			(28,209)		2,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	3	4,884,800	234.26	193,027			6,665		134,847			(96,781)		6,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	1	3,200,818	233.94	138,466			4,788		92,326			(69,711)		4,271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	5	4,626,352	235.78	181,228			6,279		101,943			(91,407)		6,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	01/31/2024	4	4,383,390	236.89	163,249			6,744		81,626			(81,815)		6,387		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/01/2024	4	2,362,984	237.21	84,420			3,612		41,854			(42,523)		3,498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/02/2024	4	1,540,476	238.18	50,598			2,237		23,099			(25,397)		2,316		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/02/2024	4	2,133,708	236.48	77,425			3,428		42,859			(38,985)		3,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/02/2024	3	2,299,939	236.45	82,727			3,665		46,421			(41,804)		3,458		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/07/2024	4	1,892,265	236.24	69,525			3,550		39,895			(34,883)		3,053		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/06/2024	1	1,228,731	236.45	44,846			2,224		24,988			(22,485)		1,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/08/2024	4	3,393,540	236.45	125,207			6,562		69,450			(62,760)		5,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	3	5,075,034	237.42	160,742			8,663		89,155			(80,698)		8,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024	2	2,457,566	236.34	81,380			4,389		51,343			(41,080)		4,068		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/09/2024	5	2,404,023	235.32	86,109			4,667		58,438			(43,518)		3,979		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/13/2024	2	2,036,798	235.32	74,189			4,399		49,761			(37,213)		3,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	3	1,526,108	235.5	52,142			3,315		36,608			(26,153)		2,738		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/15/2024	3	1,506,856	235.51	51,506			3,208		36,004			(25,860)		2,675		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/14/2024	3	2,719,725	234.84	96,852			5,907		71,189			(48,668)		4,775		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	02/16/2024	5	3,009,174	234.47	103,603			6,612		83,046			(52,306)		5,399		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/21/2024	5	2,936,753	234.47	99,425			6,994		81,499			(49,914)		5,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024	3	1,188,551	234.47	41,385			2,857		32,927			(20,854)		2,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/16/2024	2	1,460,182	234.64	50,956			3,247		39,403			(25,691)		2,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	3	1,634,650	234.08	57,305			4,113		47,712			(28,870)		3,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	02/23/2024	3	1,274,535	233.05	47,592			3,492		42,182			(23,918)		2,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	02/23/2024	3	4,124,912	233.41	157,615			11,570		130,847			(79,426)		7,933		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/23/2024	3	2,335,464	234.89	82,073			6,020		61,524			(41,341)		4,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/28/2024	1	2,007,412	234.38	69,118			5,514		56,841			(34,606)		4,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/27/2024	1	204,168	234.89	6,815			535		5,400			(3,417)		407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/01/2024	3	2,992,154	233.43	113,825			9,416		98,995			(57,003)		6,116		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	2	2,125,871	234.32	76,416			6,329		60,834			(38,290)		4,345		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/01/2024	3	1,929,766	234.33	65,600			5,441		55,153			(33,099)		3,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/04/2024	4	2,228,715	233.92	70,503	2,683		7,734		67,113			(36,487)		4,666		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/07/2024	6	3,923,827	232.68	141,852			12,890		136,822			(71,090)		8,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	3	1,614,326	232.21	61,287			5,658		59,299			(30,734)		3,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024	4	2,615,500	233.38	92,995			8,597		84,390			(46,588)		5,645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024	1	1,767,794	233.11	62,261			5,762		58,823			(31,388)		3,815		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/11/2024	2	1,961,014	232.64	70,853			6,833		68,845			(35,530)		4,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/14/2024	2	3,051,995	232.53	117,248			11,760		108,770			(58,639)		6,871		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/13/2024	2	1,141,052	232.64	43,970			4,359		40,150			(22,097)		2,551		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	4	2,100,280	233.51	81,430			8,306		67,264			(40,805)		4,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/15/2024	3	2,075,795	234.46	76,840			7,855		59,475			(38,533)		4,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/15/2024	3	820,912	234.82	30,120			3,083		22,510			(15,135)		1,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/18/2024	2	2,052,846	235.11	74,037			7,856		54,420			(37,135)		4,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	3	4,196,411	235.03	154,067			16,953		113,049			(77,349)		9,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/20/2024	1	518,025	235.11	19,081			2,073		13,794			(9,580)		1,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	3	2,090,238	235.51	72,086			8,054		53,161			(36,173)		4,954		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	2	1,282,467	234.88	47,826			5,344		35,261			(24,080)		3,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/22/2024	3	1,380,305	235.49	50,638			5,753		35,194			(25,922)		3,271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/25/2024	3	1,682,006	235.87	61,913			7,168		40,932			(31,059)		4,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	03/28/2024	5	6,685,289	236.19	249,936			29,903		157,421			(125,097)		16,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/27/2024	1	461,554	235.87	17,670			2,090		11,296			(8,872)		1,127		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	2	1,655,411	237.01	57,829			6,921		34,978			(28,956)		4,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	2	2,990,520	236.64	102,956			12,374		66,395			(51,629)		7,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	03/28/2024	2	2,486,996	235.98	90,237			10,859		60,161			(45,318)		6,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/01/2024	2	2,226,227	236.25	79,279			9,941		52,075			(39,765)		5,588		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/04/2024	5	6,771,582	236.35	235,931			30,478		159,573			(118,003)		17,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	2	2,276,397	235.96	80,856			10,552		55,855			(40,429)		5,837		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/05/2024	2	2,508,084	235.88	89,099			11,682		62,155			(44,664)		6,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/05/2024	4	3,873,349	235.95	136,965			17,988		95,156			(68,772)		9,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/08/2024	4	2,609,617	235.97	87,984			11,911		64,085			(44,236)		6,795		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/11/2024	2	1,991,313	235.35	70,347			9,761		53,120			(35,179)		5,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/10/2024	1	1,447,384	235.97	49,070			6,750		35,727			(24,569)		3,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	3	3,559,441	235.13	126,222			17,746		97,671			(63,244)		9,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/12/2024	4	2,317,420	235.5	79,289			11,164		60,871			(39,738)		6,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/12/2024	1	2,277,446	234.85	80,780			11,396		64,557			(40,668)		6,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/15/2024	4	1,501,275	234.85	54,676			7,916		42,647			(27,436)		4,045		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/18/2024	4	6,621,049	234.78	251,525			37,345		190,688			(125,862)		18,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	4	3,144,524	235.89	114,630			17,180		79,790			(57,355)		8,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	4	2,945,988	236.48	91,535			13,788		69,592			(45,944)		8,086		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	1	548,829	235.79	17,643			2,656		14,093			(8,895)		1,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/22/2024	5	3,160,224	234.29	106,666			16,519		96,456			(53,686)		8,792		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	04/25/2024	5	3,701,388	234.5	122,588			19,397		110,971			(61,383)		10,433		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	4	979,218	233.35	35,328			5,641		33,227			(17,686)		2,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024	3	3,348,666	233.46	124,017			19,853		112,345			(62,135)		9,480		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/26/2024	3	1,866,925	234.55	58,224			9,333		55,787			(29,213)		5,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	04/29/2024	2	2,212,256	232.63	77,317			12,677		80,825			(38,771)		6,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	6	5,995,408	232.41	215,533			36,149		224,121			(107,846)		17,402		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	4	2,573,818	232.63	94,239			15,945		94,291			(47,159)		7,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	05/03/2024	5	2,832,075	233.55	89,876			15,270		94,620			(45,081)		8,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/03/2024	6	2,377,210	232.09	80,834			13,784		91,748			(40,735)		6,928		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/06/2024	4	3,996,174	231.93	133,294			23,178		156,732			(66,958)		11,786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/09/2023	05/09/2024	4	3,224,341	231.08	110,986	1,444		20,567		137,087			(56,082)		9,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/10/2024	6	2,913,847	230.95	100,238			17,959		125,468			(50,265)		8,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/10/2024	6	1,696,188	230.52	60,993			10,957		75,841			(30,765)		5,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/10/2024	6	2,448,120	230.4	88,850			16,009		110,602			(44,760)		7,333		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/13/2024	5	2,057,756	231.1	72,453			13,291		87,510			(36,371)		6,234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/16/2024	6	6,180,470	230.98	221,716			41,466		266,215			(110,956)		18,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/15/2024	1	87,001	231.1	3,170			589		3,708			(1,591)		266		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/17/2024	3	4,798,372	231.5	154,642			29,196		197,505			(77,410)		14,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	05/17/2024	9	2,685,268	230.07	98,690			18,789		125,171			(49,832)		8,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/17/2024	5	2,103,714	229.88	75,694			14,340		99,630			(38,032)		6,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/20/2024	4	3,613,535	229.85	132,752			25,657		171,662			(66,679)		11,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2022	05/23/2024	4	2,689,412	230.45	97,616			19,223		121,699			(48,909)		8,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/22/2024	3	3,630,838	229.85	135,433			26,491		172,727			(67,890)		11,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	4	1,744,060	230.18	67,541			13,428		80,805			(33,826)		5,496		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	05/24/2024	4	2,073,914	230.62	80,189			16,019		92,582			(40,372)		6,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/24/2024	3	1,425,573	231.62	53,410			10,646		58,309			(26,849)		4,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	05/24/2024	3	3,593,850	232.62	122,840			24,539		134,121			(62,026)		11,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	4	2,594,552	232.46	93,000			19,389		98,769			(46,641)		8,372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/30/2024	2	789,972	232.62	27,560			5,695		29,616			(13,858)		2,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	3	1,098,681	232.03	36,231			7,583		43,496			(18,330)		3,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/31/2024	6	1,957,860	232.89	64,246			13,459		71,611			(32,416)		6,317		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/03/2024	3	850,473	231.91	29,483			6,281		34,062			(14,841)		2,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/06/2024	6	4,085,800	232	129,397			28,054		162,779			(64,963)		13,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024	4	3,653,989	232.36	108,665			23,680		141,091			(54,456)		12,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/05/2024	2	446,280	231.91	13,905			3,002		17,913			(7,005)		1,463		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024	4	1,730,208	231.68	48,148			10,540		70,989			(24,276)		5,710		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	5	2,428,479	230.61	72,106			15,782		109,216			(36,329)		8,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/10/2024	4	1,363,216	229.06	45,264			10,070		69,528			(22,828)		4,541		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/13/2024	5	4,038,516	227.9	141,976			32,145		225,056			(71,241)		13,576		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	6	1,970,591	227.84	69,516			15,905		110,339			(34,967)		6,645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	6	2,705,813	228.48	93,821			21,480		144,473			(47,322)		9,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/14/2024	5	2,522,629	227.36	94,582			21,684		146,241			(47,789)		8,506		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/17/2024	6	2,572,595	227.53	96,583			22,506		147,358			(48,679)		8,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	06/21/2024	6	4,958,349	228.22	183,106			43,625		270,422			(92,232)		17,068		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/18/2024	4	1,369,512	227.53	53,367			12,489		78,468			(26,974)		4,673		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/21/2024	6	1,080,914	228.26	40,001			9,569		58,778			(20,306)		3,721		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/21/2024	4	1,246,143	228.64	44,830			10,752		65,865			(22,736)		4,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/24/2024	8	2,312,979	229.84	77,679			19,016		111,487			(39,479)		8,031		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/27/2024	6	3,057,434	229.67	103,915			25,620		149,584			(52,350)		10,705		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/20/2024	1	65,420	227.53	2,496			592		3,751			(1,263)		225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	06/28/2024	4	3,115,267	229.01	110,892			27,500		160,455			(55,921)		10,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	6	2,038,518	228.94	73,817			18,366		105,557			(37,228)		7,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	06/26/2024	2	493,355	229.84	16,750			4,116		23,800			(8,489)		1,723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/28/2024	6	2,921,168	228.94	106,993			26,685		151,262			(54,413)		10,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/05/2024	7	3,077,635	229.23	107,837			27,774		156,211			(54,312)		11,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/01/2024	6	1,950,369	229.04	70,392			17,772		100,230			(35,522)		6,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/03/2024	5	1,901,589	229.04	67,861			17,286		97,776			(34,177)		6,769		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/05/2024	6	1,713,786	229.25	60,599			15,618		86,854			(30,648)		6,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/08/2024	6	2,221,212	229.71	76,751			20,111		108,730			(38,839)		8,013		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/05/2024	6	1,687,337	229.76	57,479			14,886		82,224			(29,104)		6,039		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/11/2024	5	2,444,808	229.27	88,140			23,425		123,866			(44,409)		8,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/10/2024	4	770,444	229.71	26,905			7,125		37,749			(13,616)		2,794		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	06/25/2024	1	194,622	229.84	6,469			1,599		9,384			(3,316)		678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/12/2024	4	2,756,039	229.02	102,781			27,429		142,363			(51,701)		10,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/12/2024	5	2,258,907	228.94	88,468			23,688		117,382			(44,649)		8,234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/12/2024	7	1,352,303	228.74	49,203	3,002		14,841		71,325			(27,711)		4,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	07/15/2024	6	3,225,444	229.56	124,122			33,714		160,016			(62,489)		11,848		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/18/2024	6	5,595,293	229.37	218,747			60,117		281,961			(109,772)		20,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/19/2024	4	1,098,302	230.53	39,578			10,974		50,626			(20,028)		4,075		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/17/2024	1	116,386	229.56	4,553			1,247		5,780			(2,298)		430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	4	2,008,413	231.37	70,276			19,474		86,524			(35,418)		7,452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	4	4,346,673	230.83	157,199			43,455		195,632			(78,890)		16,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/22/2024	4	2,661,607	231.16	96,923			27,218		116,732			(48,742)		9,949		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2022	07/25/2024	8	2,010,426	231.08	77,770			22,187		88,969			(39,175)		7,570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/26/2024	6	2,492,150	230.4	100,431			28,754		116,432			(50,537)		9,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/24/2024	3	1,101,691	231.16	42,277			11,979		48,370			(21,329)		4,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	07/26/2024	6	2,071,900	231.54	78,717			22,567		88,377			(39,641)		7,820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2022	07/26/2024	4	1,992,251	232.37	74,134			21,337		79,324			(37,446)		7,520		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2022	07/29/2024	5	2,746,126	233.21	98,099			28,522		101,866			(49,400)		10,440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2022	08/01/2024	6	5,388,125	233.04	193,251			57,296		203,362			(97,889)		20,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/02/2024	3	2,660,797	232.6	96,666			28,654		104,399			(48,737)		10,211		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2022	08/02/2024	4	1,731,982	233.4	62,909			18,655		63,454			(31,817)		6,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2022	07/31/2024	2	521,922	233.21	18,547			5,446		19,404			(9,377)		1,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2022	08/02/2024	7	3,676,365	233.45	135,845			40,445		134,100			(68,704)		14,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/05/2024	8	1,879,327	233.33	68,002			20,418		69,340			(34,237)		7,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2022	08/08/2024	8	3,797,848	233.36	142,769			43,398		140,143			(71,789)		14,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/09/2024	7	2,431,781	233.16	92,546			28,402		91,379			(46,720)		9,483		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/09/2024	7	3,882,185	234.31	142,120			43,488		131,940			(71,542)		15,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/12/2024	7	2,239,058	235.26	71,292			22,209		69,894			(36,056)		8,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/15/2024	9	1,948,466	235.48	59,517			18,787		59,828			(30,109)		7,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/16/2024	4	2,027,561	235.64	64,596			20,434		61,437			(32,712)		8,030		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/07/2024	1	61,020	233.33	2,382			726		2,256			(1,209)		237		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/16/2024	8	1,566,315	235.3	47,612			15,097		48,975			(24,169)		6,203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/09/2024	5	2,018,024	234.3	65,648			20,286		68,647			(33,397)		7,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/16/2024	7	1,123,139	235.29	32,412			10,327		35,149			(16,533)		4,448		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/19/2024	8	2,564,293	234.51	74,001			23,966		86,249			(37,723)		10,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2024	9	3,214,925	233.38	110,272			35,741		119,600			(55,482)		12,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	08/21/2024	3	443,507	234.51	12,787			4,167		14,951			(6,527)		1,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	08/23/2024	10	2,331,990	233.08	71,575			23,551		89,059			(36,446)		9,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	08/23/2024	5	1,476,092	233.27	47,151			15,397		55,479			(23,914)		5,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/23/2024	5	2,324,473	233.99	69,555			22,783		82,158			(35,386)		9,346		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/29/2024	11	5,566,397	231.93	181,703			60,957		234,423			(92,030)		22,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	08/30/2024	11	2,608,512	231.42	87,617			29,591		114,438			(44,458)		10,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	08/30/2024	4	766,238	231.08	25,013			8,474		34,511			(12,781)		3,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	08/30/2024	6	1,811,471	231.15	60,198			20,272		81,149			(30,470)		7,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	09/06/2024	10	2,068,452	230.53	66,748			23,207		97,435			(34,019)		8,559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/04/2024	2	796,543	230.58	24,545			8,498		37,345			(12,558)		3,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	08/30/2024	5	1,204,976	230.58	39,714			13,536		56,379			(20,416)		4,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	08/26/2024	4	517,624	232.27	15,259			5,139		21,151			(7,882)		2,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	7	2,216,652	231.52	71,914			24,912		96,821			(36,518)		9,173		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/06/2024	6	1,105,553	231.84	34,900			12,107		47,098			(17,747)		4,575		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/05/2024	2	193,959	230.58	6,376			2,207		9,096			(3,248)		801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/09/2024	4	1,174,625	232.57	33,754			11,818		47,272			(17,070)		4,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/12/2024	7	2,631,743	233.07	67,879			24,020		101,909			(34,249)		11,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/13/2024	7	2,434,791	230.52	72,138			25,667		115,137			(36,458)		10,215		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/13/2024	8	2,011,718	230.41	57,544			20,555		95,910			(29,164)		8,440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/13/2024	10	2,947,455	229.98	87,556			31,333		145,025			(44,507)		12,366		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	09/16/2024	8	1,304,133	229.85	38,909			14,031		64,811			(19,773)		5,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/19/2024	8	4,518,578	230.08	129,676			47,241		221,095			(65,548)		19,178		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	09/20/2024	6	2,073,584	229.41	64,500			23,689		106,553			(32,742)		8,818		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	09/20/2024	8	2,046,866	228.65	65,086			23,886		110,917			(33,037)		8,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/20/2024	8	2,132,570	228.12	69,142			25,418		119,827			(35,146)		9,068		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	09/23/2024	7	5,726,567	227.36	190,012			69,772		338,571			(95,441)		24,489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	09/26/2024	9	2,311,072	226.88	78,273			29,311		141,061			(39,585)		9,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/27/2024	7	2,599,948	226.4	87,328			32,846		163,677			(44,229)		11,201		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/18/2024	1	79,086	229.85	2,137			779		3,933			(1,089)		335		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	09/27/2024	6	4,724,120	226.2	168,549			63,112		301,186			(85,318)		20,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	09/27/2024	4	1,138,573	227.22	35,939			13,509		67,998			(18,263)		4,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	09/30/2024	5	1,686,846	225.82	59,228			22,453		110,164			(30,020)		7,308		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/03/2024	11	4,092,174	227.03	140,437			53,718		247,705			(70,761)		17,825		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/01/2024	1	342,730	225.82	13,614			5,138		22,389			(6,845)		1,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/02/2024	1	162,518	225.82	6,456			2,442		10,622			(3,241)		707		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/04/2024	4	2,120,923	228.11	67,044			25,831		119,631			(33,862)		9,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/04/2024	7	1,077,591	227.87	33,927			13,098		61,761			(17,259)		4,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/04/2024	8	2,031,452	227.25	67,116			25,948		121,271			(34,192)		8,864		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/10/2024	3	1,897,962	225.84	70,723			28,157		123,981			(36,195)		8,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/07/2024	7	3,071,364	226.1	109,582			42,651		197,405			(55,599)		13,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	6	2,598,739	225.76	94,605			37,324		170,656			(47,781)		11,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	7	4,392,860	225.64	158,067			62,225		290,595			(79,603)		19,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/11/2024	6	2,205,833	226.78	77,234			30,601		135,913			(39,140)		9,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	10/14/2024	7	2,737,662	225.91	102,216			40,845		178,158			(51,730)		12,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/17/2024	4	3,085,412	226.83	123,173			50,623		189,753			(63,531)		13,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/16/2024	1	318,656	225.91	11,820			4,699		20,752			(5,934)		1,420		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	5	1,677,986	227.19	58,262			23,404		100,856			(29,356)		7,504		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/15/2024	1	254,799	225.91	9,091			3,611		16,589			(4,577)		1,134		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/18/2024	3	1,152,768	226.67	43,167			17,444		71,615			(21,880)		5,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/18/2024	6	2,587,726	226.26	97,583			39,406		164,942			(49,198)		11,573		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/21/2024	6	2,679,830	227.26	103,280			42,177		160,408			(52,113)		12,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/24/2024	5	3,087,842	227.6	113,563			46,493		180,994			(56,976)		13,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	5	1,465,414	228.64	51,888			21,574		80,292			(26,312)		6,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	10/25/2024	4	1,675,995	228.34	59,813			25,518		93,683			(31,255)		7,585		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/25/2024	1	872,108	228.27	30,831			12,725		48,975			(15,587)		3,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	10/31/2024	4	3,643,030	229.13	110,837			46,412		193,442			(55,527)		16,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	10/30/2024	2	516,711	229.46	16,656			6,944		26,821			(8,365)		2,358		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	10/28/2024	4	3,747,583	229.46	122,851			51,499		194,324			(62,205)		17,044		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	4	1,623,885	228.89	50,024			21,053		87,661			(25,089)		7,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	2	2,980,188	227.42	99,228			41,764		177,148			(49,706)		13,644		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	11/01/2024	4	2,606,095	226.82	91,955	1,984		39,693		160,909			(47,329)		11,931		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/04/2024	3	1,786,983	227.52	61,568			26,175		105,557			(30,908)		8,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/07/2024	2	2,327,693	227.76	80,598			34,436		135,470			(40,415)		10,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2024	1	88,424	227.52	3,109			1,326		5,226			(1,561)		408		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/08/2024	3	4,571,994	227.98	150,757			64,912		262,380			(75,426)		21,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	1	2,214,920	226.92	93,604			40,338		135,994			(47,190)		10,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/08/2024	2	3,167,715	230.38	110,313			47,546		154,612			(55,335)		14,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/11/2024	2	1,871,756	230.64	62,764			27,237		89,747			(31,473)		8,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/14/2024	3	3,426,776	230.27	118,998			51,999		168,879			(59,521)		16,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/13/2024	1	1,478,153	230.64	50,373			21,965		70,961			(25,221)		6,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	4	4,743,765	230.48	159,453			70,071		230,423			(80,175)		22,209		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	2	1,568,541	230.25	53,289			23,453		77,425			(26,835)		7,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/15/2024	3	1,525,269	230.07	53,165			23,499		76,232			(26,887)		7,141		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/18/2024	4	6,414,941	230.23	215,620	5,902		99,098		317,260			(110,865)		30,173		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/21/2024	4	5,864,610	230.11	205,533			91,959		292,862			(102,835)		27,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	2	2,916,833	230.45	101,747			45,759		142,366			(51,233)		13,804		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2024	2	1,703,575	230.69	58,329			26,271		81,769			(29,260)		8,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	2	5,520,770	230.01	200,124			91,203		278,070			(100,295)		26,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	3	1,453,234	230.73	49,453			22,624		69,647			(24,948)		6,930		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	11/29/2024	3	2,527,709	230.1	93,043			42,625		126,639			(46,721)		12,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	2	1,374,374	231.27	47,144			21,656		63,471			(23,737)		6,574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	11/29/2024	4	1,897,304	231.21	60,837			28,067		87,996			(30,764)		9,075		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/02/2024	2	2,071,753	231.05	64,866			30,067		97,280			(32,572)		9,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2022	12/05/2024	1	6,403,423	230.17	212,272			98,846		319,950			(106,136)		30,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	3	1,972,855	229.62	68,255			31,969		102,381			(34,162)		9,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/06/2024	3	1,556,992	229.48	54,495			25,589		81,557			(27,470)		7,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/06/2024	2	1,103,310	229.83	38,017			17,865		56,456			(19,098)		5,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/09/2024	2	1,324,668	229.67	46,534			21,997		68,541			(23,339)		6,430		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2023	12/12/2024	4	5,878,237	230.12	202,344	2,177		97,480		295,571			(102,160)		28,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	1	3,631,168	230.47	121,947			58,126		178,385			(60,974)		17,728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	2	1,958,991	230.09	63,095			30,201		98,752			(31,593)		9,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/13/2024	2	989,413	229.11	32,957			15,812		53,233			(16,538)		4,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/16/2024	3	2,120,925	228.63	70,631			34,127		117,797			(35,461)		10,399		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/19/2024	2	5,366,235	228.22	184,781			89,619		306,339			(92,411)		26,424		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2024	1	581,274	228.63	19,373			9,380		32,318			(9,726)		2,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	5	4,749,098	228.11	164,148	5,778		83,654		273,051			(84,861)		23,418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/20/2024	4	1,930,379	228.8	63,121			30,892		106,213			(31,840)		9,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/20/2024	2	1,401,937	228.03	48,437			23,726		81,015			(24,463)		6,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	12/27/2024	5	5,342,974	227.9	166,276	17,105		91,374		311,533			(91,553)		26,605		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/26/2024	1	260,580	228.24	8,449			4,184		14,871			(4,242)		1,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	12/27/2024	4	4,542,286	227.36	150,689	14,578		82,500		273,863			(82,771)		22,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/27/2024	2	3,580,024	228.38	93,401	27,796		60,534		202,523			(60,727)		17,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	12/30/2024	1	1,796,057	228.21		61,073		30,663		102,745			(30,410)		8,980		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	2	2,919,576	228.06		107,573		54,593		168,755			(52,982)		14,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	1	666,662	228.21		23,692		11,960		38,165			(11,732)		3,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	12/23/2024	2	164,129	228.24		7,228		3,720		9,363			(3,508)		813		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	702,378	228.71		22,787		11,566		38,965			(11,253)		3,531		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/03/2025	3	1,154,401	227.89		43,076		23,702		67,440			(19,425)		5,804		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/06/2025	3	1,958,498	229.2		68,576		35,122		105,333			(33,468)		9,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	01/09/2025	4	3,278,558	229.35		117,501		64,286		174,861			(53,237)		16,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/10/2025	2	906,722	229.69		33,889		17,501		47,330			(16,389)		4,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/10/2025	2	1,281,129	230.88		45,288		23,470		61,791			(21,917)		6,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025	4	1,471,891	231.17		51,077		26,568		69,606			(24,589)		7,470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/13/2025	3	1,920,410	231.36		66,056		34,498		89,764			(31,562)		9,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/17/2025	3	2,425,341	231.32		79,426		41,697		113,889			(37,741)		12,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/16/2025	2	1,236,749	231.36		40,215		21,087		57,903			(19,138)		6,326		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025	2	3,837,299	230.51		127,677		67,277		190,280			(60,589)		19,654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/17/2025	3	1,723,739	229.89		64,763		34,211		89,037			(30,608)		8,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/17/2025	4	1,094,578	230.91		39,654		20,997		52,844			(18,666)		5,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	3	3,233,912	231.6		112,908		60,302		149,399			(52,617)		16,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/24/2025	3	2,003,133	231.62		71,363		38,214		92,465			(33,208)		10,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	2	4,081,916	231.74		148,142		79,506		186,881			(68,870)		21,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/22/2025	1	188,254	230.91		7,125		3,814		9,103			(3,323)		970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/24/2025	2	1,715,810	232.45		59,935		32,217		74,792			(27,783)		8,868		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	2	3,692,075	232.95		124,259		67,132		155,531			(57,141)		19,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/30/2025	5	4,593,588	232.19		168,953		91,795		204,369			(77,198)		23,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	01/31/2025	2	1,771,832	233.14		62,477		34,117		73,832			(28,380)		9,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	01/31/2025	3	4,854,070	233.81		179,891		98,285		192,813			(81,896)		25,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	01/31/2025	4	2,359,465	234.98		75,690		41,541		86,030			(34,263)		12,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES\W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/03/2025	4	3,635,674	234.1		121,854		67,076		141,507			(54,826)		19,030		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/06/2025	5	5,542,308	233.8		192,335		106,473		220,842			(85,943)		29,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2025	6	2,547,614	234.3		83,021		46,181		98,029			(36,965)		13,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/07/2025	4	1,924,738	233.86		64,401		35,837		76,451			(28,656)		10,125		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2025	4	2,467,053	233.45		85,194		47,512		100,904			(37,755)		12,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/10/2025	3	3,034,141	233.3		108,153		60,552		125,508			(47,627)		16,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/13/2025	3	3,467,949	233.99		119,078		66,944		136,851			(52,154)		18,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	3	2,712,701	234.02		92,704		52,306		106,860			(40,485)		14,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	2	2,243,793	234.32		72,312		40,974		86,504			(31,520)		11,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	2	493,758	233.5		15,272		8,721		20,183			(6,587)		2,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/14/2025	2	1,530,591	233.26		47,500		26,993		63,629			(20,518)		8,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/20/2025	6	3,527,274	233.26		109,123		62,527		147,116			(46,644)		18,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	3	1,992,749	231.89		66,258		38,044		91,342			(28,241)		10,663		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	3	3,376,628	231.78		116,876		67,240		155,921			(49,837)		18,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/19/2025	1	82,650	233.26		2,626		1,507		3,445			(1,123)		441		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	2	1,100,740	232.07		36,000		20,743		49,846			(15,305)		5,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/24/2025	3	1,369,363	231.4		47,085		27,267		64,881			(19,828)		7,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	2	2,375,033	231.63		78,649		45,744		111,023			(32,922)		12,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2025	1	371,308	231.4		12,789		7,424		17,616			(5,368)		1,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025	4	2,995,888	231.6		99,239		57,946		140,391			(41,377)		16,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025	2	875,609	231.1		30,293		17,718		42,406			(12,630)		4,724		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025	2	1,662,617	231.3		59,725		35,004		79,471			(24,778)		8,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/03/2025	12	3,586,154	232.29		109,780		65,841		160,532			(44,019)		19,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	3	3,678,649	232.19		116,188		68,648		166,141			(47,572)		19,987		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/07/2025	4	510,295	231.1		15,880		9,458		24,776			(6,441)		2,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	4	1,288,157	231.3		39,196		23,380		61,733			(15,876)		7,007		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/05/2025	1	117,738	232.29		3,396		2,015		5,278			(1,387)		639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	2	1,920,789	229.87		60,934		36,285		100,908			(24,743)		10,448		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/10/2025	3	2,273,240	228.79		77,962		46,747		127,763			(31,236)		12,408		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	4	5,097,109	228.54		184,449		110,861		291,158			(73,644)		27,918		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/14/2025	3	3,488,538	229.46		120,572		72,667		188,445			(48,004)		19,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	2	3,415,933	229.14		123,978		74,905		188,202			(49,314)		18,731		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/14/2025	3	3,168,874	229.93		104,152		63,045		166,231			(41,303)		17,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	03/17/2025	3	2,063,552	229.08		74,371		45,301		114,218			(29,092)		11,354		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/20/2025	4	6,769,611	229.42		248,627		151,728		367,311			(97,014)		37,374		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	2	994,836	230.51		32,167		19,686		50,441			(12,502)		5,498		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/21/2025	3	2,832,409	229.41		100,583		61,763		153,838			(39,013)		15,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/21/2025	2	4,726,107	229.77		166,432		102,776		251,040			(63,994)		26,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	3	996,364	229.81		34,609		21,375		52,807			(13,246)		5,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	2	1,775,134	229.82		60,864		37,710		94,138			(23,174)		9,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/26/2025	1	1,345,550	229.81		45,903		28,413		71,390			(17,505)		7,478		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	03/28/2025	3	2,874,438	229.6		106,412		66,308		154,654			(40,153)		16,011		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	2	1,258,038	230.58		44,529		27,904		63,670			(16,705)		7,008		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2025	1	448,725	230.91		16,576		10,349		22,239			(6,262)		2,499		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2023	03/31/2025	2	2,038,487	231.97		69,789		43,750		94,394			(26,063)		11,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	1	3,455,714	231.87		118,485		74,541		161,363			(43,985)		19,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	2	3,322,882	231.65		111,608		70,438		157,457			(41,210)		18,652		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	4	3,687,498	231.07		130,858		83,155		181,363			(47,901)		20,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	1	2,590,046	231.41		89,540		56,845		124,646			(32,728)		14,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/07/2025	1	1,007,071	231.41		34,902		22,211		48,490			(12,705)		5,671		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	2	2,051,964	231.43		70,014		45,363		98,825			(24,689)		11,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	2	3,005,292	231.39		100,937		64,731		145,155			(36,244)		16,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/11/2025	2	2,143,029	230.86		79,448		51,080		107,058			(28,532)		12,120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/11/2025	4	1,576,705	231.93		54,458		35,128		73,546			(19,428)		8,917		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/14/2025	2	2,082,162	232.01		72,874		47,083		96,688			(25,821)		11,814		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/17/2025	5	4,262,802	232.23		142,501		92,812		208,259			(49,925)		24,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	2	2,194,160	232.26		74,516		48,408		107,003			(26,158)		12,489		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	3	2,193,004	232.11		72,744		47,437		107,907			(25,465)		12,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/17/2025	3	1,854,757	231.54		64,107		41,895		88,904			(22,344)		10,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/21/2025	4	1,585,813	231.63		54,547		35,943		75,598			(18,635)		9,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/24/2025	2	3,696,680	231.47		119,678		78,795		189,466			(40,961)		21,196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	4	1,036,029	230.11		41,661		28,653		54,417			(13,114)		5,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	04/25/2025	2	1,231,681	230.29		47,411		31,396		63,982			(16,116)		7,070		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	04/25/2025	2	3,284,120	231.99		115,721		76,773		163,346			(39,175)		18,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/01/2023	04/28/2025	1	2,566,672	232.53		87,311		58,087		123,829			(29,264)		14,778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/01/2025	3	4,144,831	232.31		136,505		91,431		202,881			(45,191)		23,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	3	3,803,507	231.48		128,504		86,166		195,512			(42,425)		21,990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	866,649	231.03		28,922		19,428		46,396			(9,561)		5,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/02/2025	3	1,163,442	230.36		43,782		29,607		60,323			(14,281)		6,726		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/05/2025	2	2,019,384	231.66		71,052		48,000		102,859			(23,086)		11,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/08/2025	3	4,631,792	231.85		157,647		106,843		233,646			(50,881)		26,942		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	3	1,779,485	231.54		65,445		44,836		91,426			(20,706)		10,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025	2	2,657,705	231.88		93,254		63,544		133,893			(29,931)		15,475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025	1	1,689,247	232.01		57,811		39,445		84,461			(18,503)		9,836		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/12/2025	2	1,019,488	231.79		35,895		24,584		48,513			(11,330)		5,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025	2	4,522,634	232.12		155,387		106,828		225,295			(48,639)		26,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,499,951	232.98		54,981		37,994		66,277			(17,120)		8,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,120,690	231.88		43,787		30,258		53,127			(13,635)		6,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	2	2,685,675	233.92		91,768		63,739		120,324			(28,244)		15,748		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/19/2025	1	2,061,955	233.62		71,226		49,446		94,207			(21,818)		12,127		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/22/2025	2	3,321,606	233.64		107,288		74,743		151,814			(32,603)		19,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	2	1,660,273	232.76		55,103		38,465		79,972			(16,678)		9,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	3	1,167,898	232.19		39,962		28,053		54,464			(12,032)		6,896		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	3	1,692,369	232.03		62,234		45,090		85,050			(17,341)		9,993		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	05/23/2025	2	2,072,356	233.01		72,890		51,615		98,371			(21,332)		12,236		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	1,821,206	233.01		60,495		42,795		86,740			(17,734)		10,827		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	1	839,759	233.01		27,859		19,697		37,229			(8,178)		4,987		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	4,768,269	232.46		173,532		123,267		234,489			(50,703)		28,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	1	4,084,907	233.32		153,193		108,970		191,047			(44,611)		24,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/02/2025	2	2,002,271	234.72		68,769		49,081		86,274			(19,733)		11,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/05/2025	2	1,801,330	234.68		64,423		46,155		77,933			(18,326)		10,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	2	1,061,741	235.28		36,395		26,108		40,696			(10,317)		6,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,278,850	235.22		44,745		32,217		49,217			(12,644)		7,654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/06/2025	1	2,334,668	235.49		79,807		57,540		96,212			(22,473)		13,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/09/2025	1	1,803,585	235.44		64,271		46,477		74,685			(17,833)		10,826		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	2	3,371,564	236.03		121,351		88,113		134,900			(33,313)		20,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	1,077,597	236.81		36,677		26,651		37,350			(10,048)		6,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025	2	4,072,811	236.67		145,723		106,521		156,726			(39,664)		24,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/13/2025	1	776,075	237.48		26,209		19,176		25,669			(7,128)		4,676		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/16/2025	2	914,897	237.29		30,361		22,293		30,687			(8,093)		5,528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	3	3,403,154	236.86		114,879		84,713		130,000			(30,240)		20,639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/18/2025	1	1,198,936	237.29		39,309		28,913		40,280			(10,421)		7,258		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,419,706	236.58		48,847		36,113		50,230			(12,865)		8,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	2	2,301,391	236.34		77,966		57,879		90,958			(20,149)		13,996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/20/2025	1	565,788	236.69		18,908		13,998		19,868			(4,961)		3,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/26/2025	2	2,569,492	236.16		91,672		68,254		102,867			(23,480)		15,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	3	2,629,401	236.67		93,157		69,762		102,063			(23,556)		16,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	3	3,317,490	236.84		114,397		85,492		127,461			(29,059)		20,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	06/27/2025	3	1,455,115	237.26		52,245		39,339		54,453			(13,092)		8,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	989,820	238.01		33,852		25,482		31,931			(8,498)		6,070		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	427,071	238.01		14,606		10,990		13,753			(3,671)		2,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/03/2023	06/30/2025	5	4,009,536	238.01		136,246		102,642		143,501			(33,885)		24,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/03/2025	3	3,003,325	238.06		99,313		75,033		107,357			(24,358)		18,433		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/03/2025	3	3,121,968	237		105,926		80,378		119,215			(25,830)		19,162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	2	1,232,771	237.64		40,144		30,447		40,809			(9,809)		7,566		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/07/2025	4	3,467,114	236.89		119,666		91,142		133,612			(28,650)		21,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	333,623	236.89		11,410		8,687		11,670			(2,755)		2,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,936,594	236.89		66,038		50,254		74,677			(15,968)		11,940		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/10/2025	2	3,842,292	237.04		137,739		105,209		147,006			(32,634)		23,732		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/11/2025	3	3,015,589	238.37		106,051		81,416		106,272			(24,879)		18,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	971,198	237.8		34,429		26,342		31,974			(8,112)		6,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/11/2025	2	2,989,185	238.89		101,451		78,023		101,925			(23,717)		18,480		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/14/2025	3	3,790,264	238.72		130,682		101,019		130,973			(29,768)		23,495		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,851,093	238.72		63,492		48,948		64,053			(14,725)		11,495		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,347,462	238.72		46,218		35,616		41,679			(10,734)		8,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/17/2025	3	5,682,514	238.73		203,188		157,315		196,621			(46,086)		35,319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	2	1,625,657	239.41		56,090		43,547		53,918			(12,647)		10,113		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	2	1,721,624	239.52		59,000		45,821		56,690			(13,298)		10,710		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	2	3,692,562	239.59		125,146		97,461		121,035			(28,049)		22,971		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	830,082	239.45		28,389		22,158		24,550			(6,313)		5,187		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,769,356	239.45		94,712		73,896		91,907			(21,090)		17,289		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	1	4,215,616	239.45		146,655		114,537		139,769			(32,232)		26,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/24/2025	1	2,160,031	239.76		75,046		58,759		70,369			(16,346)		13,508		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	4	6,367,814	240.43		214,795		168,791		198,848			(46,325)		39,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	2	846,602	240.05		29,064		22,898		24,004			(6,194)		5,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/25/2025	3	2,932,546	240.01		100,320		79,829		94,102			(20,815)		18,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,932,767	240.84		66,101		52,209		58,980			(14,087)		12,140		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	1,138,680	240.84		38,943		30,770		30,634			(8,288)		7,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/28/2025	2	2,986,159	240.84		101,981		80,597		91,051			(21,530)		18,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	07/31/2025	3	2,545,687	240.88		84,935		67,384		77,587			(17,619)		16,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	3	3,111,135	240.63		100,413		79,889		96,470			(20,719)		19,592		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	3	2,899,129	239.82		95,770		76,725		94,648			(19,241)		18,257		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/01/2025	3	625,001	239.57		21,145		16,877		18,420			(4,323)		3,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	617,583	239.16		21,121		16,885		18,790			(4,299)		3,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	386,501	239.16		13,257		10,602		11,767			(2,695)		2,444		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	3	1,123,757	239.16		39,344		31,476		34,116			(7,938)		7,095		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/07/2025	4	3,746,908	240.06		120,939		97,149		121,006			(23,913)		23,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	4	4,051,269	238.96		138,033		111,184		140,332			(27,097)		25,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/08/2025	3	2,014,478	239.42		66,420		53,512		67,787			(13,033)		12,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/08/2025	2	2,879,771	239.01		97,697		78,928		99,436			(19,069)		18,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	1,086,130	238.9		37,146		30,053		33,819			(7,206)		6,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	4	2,178,927	238.9		73,657		59,626		75,877			(14,196)		13,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	609,108	238.9		20,831		16,860		18,950			(4,036)		3,875		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2025	3	4,759,235	238.92		148,677		120,766		165,897			(28,038)		30,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/15/2025	3	4,839,968	237.2		162,220		132,143		187,481			(30,346)		30,846		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	3	2,279,642	237.71		75,065		61,062		85,619			(14,080)		14,528		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	3	3,635,726	236.57		123,549		100,987		146,178			(22,937)		23,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/18/2025	3	3,111,916	236.5		105,749		86,624		125,868			(19,321)		19,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	3,129,103	236.5		107,015		87,638		126,704			(19,710)		20,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	1,914,565	236.5		65,478		53,606		77,482			(12,076)		12,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/21/2025	3	2,465,095	236.44		82,549		67,878		100,216			(14,770)		15,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	4	3,703,196	236.81		124,242		102,400		147,417			(22,046)		23,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	2	2,402,204	236.09		85,564		70,409		99,739			(15,235)		15,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/22/2025	3	4,471,434	236.04		154,279		127,592		186,249			(27,179)		28,665		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,287,514	236.34		43,904		36,376		48,017			(7,667)		8,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/25/2025	3	2,108,810	236.34		74,264		61,562		86,423			(12,822)		13,553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	343,859	236.34		11,726		9,712		12,814			(2,050)		2,212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/28/2025	3	3,034,326	236.96		111,082		92,352		120,108			(18,830)		19,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2023	08/29/2025	6	3,802,728	238.12		129,138		107,680		140,545			(21,615)		24,520		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	3	3,862,923	238.21		131,061		109,343		142,009			(22,020)		24,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	3	4,707,156	238.01		159,049		133,246		175,172			(26,411)		30,351		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	664,436	238.05		22,724		19,067		22,207			(3,756)		4,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	835,140	238.05		28,562		23,972		27,932			(4,715)		5,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	08/29/2025	4	6,347,017	238.05		206,255		173,169		235,614			(33,488)		40,925		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	3	3,930,740	237.13		132,594		111,626		154,777			(21,096)		25,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/04/2025	1	646,745	238.05		20,594		17,336		21,631			(3,277)		4,191		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/05/2025	3	4,156,763	236.79		142,455		120,536		166,985			(22,378)		26,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	4	1,127,243	236.95		38,276		32,388		40,575			(6,005)		7,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,702,895	236.94		58,239		49,371		68,000			(9,058)		11,088		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,766,144	236.94		60,226		51,043		70,487			(9,379)		11,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/08/2025	2	2,097,208	236.94		73,018		61,911		83,651			(11,265)		13,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/11/2025	2	2,231,546	237.65		72,899		62,077		85,491			(10,893)		14,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	5	7,004,917	237.29		245,380		209,457		274,348			(36,405)		45,685		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,711,123	237.29		58,338		49,683		66,999			(8,711)		11,160		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	4	5,819,823	238.38		194,223		166,192		213,599			(28,661)		37,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	2,532,307	237.47		86,352		74,033		98,411			(12,605)		16,582		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	3	4,842,185	237.47		163,933		140,650		187,964			(23,509)		31,656		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,394,750	237.47		47,561		40,767		54,172			(6,952)		9,126		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	3	2,025,359	237.3		65,738		56,626		79,580			(9,200)		13,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/18/2025	2	2,024,671	237.4		67,671		58,233		79,037			(9,512)		13,268		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	4	4,322,767	236.57		140,434		121,267		177,156			(19,426)		28,351		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	3	3,383,601	235.13		113,592		98,318		150,604			(15,638)		22,191		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	2	3,118,586	234.76		106,402		92,251		141,868			(14,420)		20,502		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,938,266	234.76		65,901		57,120		88,214			(9,003)		12,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,915,830	234.76		65,330		56,637		87,233			(8,913)		12,615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/25/2025	2	5,521,161	234.93		174,347		151,726		249,175			(22,850)		36,383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	3	5,102,000	233.83		176,830		154,454		244,804			(22,853)		33,647		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/26/2025	5	5,819,328	233.65		198,778		173,575		281,987			(25,587)		38,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/26/2025	2	6,048,843	234.37		203,369		177,932		281,670			(26,134)		39,892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	985,221	233.91		33,596		29,448		43,482			(4,263)		6,523		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	1,267,783	233.91		43,231		37,887		55,932			(5,493)		8,387		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	4	3,587,578	233.91		119,654		104,932		171,619			(15,008)		23,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	5	3,965,964	232.47		136,878		121,033		205,413			(16,234)		26,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/06/2025	2	2,853,533	233.64		95,326		88,402		140,708			(7,036)		19,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	3	4,584,379	235.97		157,583		148,728		199,966			(9,427)		31,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/24/2025	2	1,813,232	236.88		62,075		59,196		75,594			(3,118)		12,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/05/2025	4	3,300,626	236.22		117,617		114,106		143,406			(3,768)		22,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/07/2025	4	10,523,116	233.33		359,297		334,581		527,671			(25,612)		71,658		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	4	4,496,798	237.14		157,163		153,059		186,010			(4,479)		31,314		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	3	1,985,156	233.19		67,922		60,312		99,024			(7,768)		13,195		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	2,238,369	236.04		76,776		72,458		97,494			(4,609)		15,377		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/17/2025	2	3,553,363	239.22		123,769		121,594		131,482			(2,638)		24,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/18/2025	2	3,115,062	239.79		112,063		110,382		111,628			(1,837)		21,845		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	1,329,547	233.19		45,338		40,231		66,374			(5,319)		8,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	3	4,686,487	232.82		164,610		153,602		241,429			(11,606)		31,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	3	3,533,356	233.27		120,227		111,676		177,742			(8,751)		24,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,556,001	229.71		85,109		77,766		153,700			(7,653)		17,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,499,694	233.98		51,290		47,415		72,561			(4,064)		10,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/21/2025	3	1,538,829	236.38		54,077		51,802		65,842			(2,489)		10,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/13/2025	3	5,031,714	233.16		177,787		159,328		252,184			(18,842)		33,625		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	972,322	229.08		33,156		30,332		56,977			(2,944)		6,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/12/2025	7	11,499,270	239.49		401,441		394,583		417,791			(7,866)		80,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/19/2025	3	5,326,498	240		188,428		187,216		188,691			(1,971)		37,379		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	2	2,670,787	233.79		97,047		90,793		130,951			(6,482)		18,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	2	1,297,693	235.64		44,908		42,142		57,640			(2,827)		8,882		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/20/2025	2	2,450,105	236.38		84,408		80,090		104,784			(4,594)		16,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/26/2025	3	3,935,708	236.56		136,089		130,129		167,146			(6,134)		27,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	5	2,528,729	236.51		87,986		85,233		108,159			(2,929)		17,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2023	11/28/2025	4	3,596,976	237.16		124,149		119,454		147,872			(5,152)		24,871		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	4	4,812,332	233.38		155,498		136,740		237,234			(18,936)		31,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	10/31/2025	3	2,632,325	230.75		98,938		91,139		150,514			(8,039)		17,832		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	2	2,435,560	234.72		70,921		64,028		112,330			(7,117)		16,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	3	4,147,542	231.58		137,422		125,585		226,775			(11,994)		27,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	4	8,276,638	231.31		303,008		279,344		460,016			(24,499)		56,068		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	3	7,196,963	236.75		246,378		234,572		301,661			(13,033)		49,512		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/30/2025	3	3,759,140	230.09		135,769		124,667		222,165			(11,288)		25,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	4	3,903,812	236.72		133,863		128,117		164,499			(5,929)		26,992		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/01/2025	6	4,007,473	237.68		132,287		127,673		160,303			(4,918)		27,769		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	3	6,404,372	235.84		219,637		206,320		281,395			(13,749)		43,836		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/17/2025	3	3,138,207	236.04		108,770		102,740		136,556			(6,265)		21,527		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/26/2025	2	725,970	236.88		25,036		23,978		27,347			(1,107)		5,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	2,753,304	237.68		94,989		91,471		110,251			(3,888)		19,105		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/15/2025	5	9,834,196	239.22		347,575		341,984		363,472			(6,345)		68,820		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	6,501,719	240.26		225,610		224,058		227,430			(2,774)		45,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	2	6,865,726	233.17		229,114		206,338		344,460			(23,160)		46,022		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	2,435,052	233.16		83,035		74,367		122,091			(8,961)		16,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	2	7,816,203	229.67		266,316		242,704		471,012			(24,267)		52,672		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	2	1,008,757	229.08		35,777		32,777		59,182			(3,102)		6,823		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	1,624,008	232.97		57,784		53,370		82,769			(4,629)		11,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	534,611	233.79		18,230		17,028		24,123			(1,270)		3,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/03/2025	5	9,485,079	233.17		318,005		280,661		473,220			(37,985)		62,897		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	4	2,541,014	232.49		88,486		78,432		131,426			(10,424)		16,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/05/2025	3	1,848,354	237.01		63,821		62,018		76,914			(2,044)		12,844		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	11/28/2025	6	6,749,443	236.64		236,542		227,406		285,603			(9,714)		46,668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/12/2025	3	7,650,555	239.13		265,766		259,875		283,721			(6,409)		53,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	2	922,048	233.98		31,035		28,723		41,102			(2,397)		6,269		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	983,748	236.04		33,743		31,842		38,897			(2,028)		6,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/12/2025	4	2,482,363	237.88		93,298		91,377		98,771			(2,184)		17,335		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	1,897,563	240.48		65,845		65,845		65,794			(180)		13,409		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	3	4,529,248	239.11		159,232		157,313		168,828			(2,308)		31,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	2	4,523,213	241.08		156,282		156,282		151,206			(635)		31,896		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	3	3,812,477	240.92		130,421		130,129		128,629			(560)		26,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	1,500,627	240.48		52,072		52,072		52,064			(142)		10,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,306,667	237.68		45,080		43,408		52,295			(1,848)		9,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/16/2025	2	3,503,116	234.22		121,480		109,146		165,967			(12,467)		23,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	2	2,783,607	231.16		95,049		86,052		155,381			(9,325)		18,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/27/2025	3	3,753,817	229.08		136,031		124,619		233,116			(11,629)		25,353		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	2,068,073	233.16		70,521		63,169		103,730			(7,601)		13,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	4	4,340,989	234.26		146,615		130,506		204,686			(16,298)		28,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/04/2025	5	6,152,744	237.18		203,381		196,535		253,487			(7,133)		42,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/23/2025	4	4,963,239	230.61		179,564		163,099		285,098			(16,672)		33,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,810,341	239.22		62,638		61,519		66,948			(1,369)		12,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/22/2025	3	3,859,170	240.26		136,720		136,014		134,913			(1,121)		27,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	1,883,480	237.14		64,792		63,012		82,845			(2,036)		13,125		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	2	2,282,107	237.14		78,836		76,694		94,495			(2,431)		15,914		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	3	4,389,416	240.68		154,252		154,150		150,171			(631)		30,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	4	4,129,032	234.4		132,535		118,393		193,573			(14,497)		27,529		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	2,220,987	231.16		72,829		66,008		123,933			(6,903)		14,921		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	5	3,044,468	233.98		102,357		94,778		147,243			(7,763)		20,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	2,375,087	233.19		80,990		71,855		118,522			(9,515)		15,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017L$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/09/2025	3	2,702,239	233.47		95,680		85,146		132,945			(10,678)		18,003		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2023	10/10/2025	3	2,964,901	233.29		100,207		89,650		147,353			(10,913)		19,768		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2025	1	1,355,048	231.16		46,207		41,834		70,790			(4,539)		9,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2023	10/17/2025	3	1,671,343	232.17		54,715		49,476		88,402			(5,426)		11,203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2023	12/11/2025	2	4,065,244	237.44		148,917		145,332		165,675			(3,779)		28,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2023	11/13/2025	3	3,389,756	233.52		132,092		123,791		168,688			(8,466)		23,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/19/2025	4	3,287,991	240.47		112,796		111,418		113,360			(1,703)		23,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2023	11/10/2025	6	5,797,359	233.79		202,797		189,749		284,018			(13,520)		39,565		0001
Purchased Call/Citi Grandmaster Index/CGM0404$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	01/03/2024	5	9,551,340	327.92	237,816	3,538		674		29			(122,616)		4,330		0001
Purchased Call/Citi Grandmaster Index/CGM0404$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/04/2024	2	3,269,757	328.09	77,995			322					(39,053)		1,711		0001
Purchased Call/Citi Grandmaster Index/CGM0404$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2024	2	1,179,046	326.89	27,492			152		4			(13,849)		690		0001
Purchased Call/Citi Grandmaster Index/CGM0404$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/05/2024	1	2,206,697	325.45	54,854			303		121			(27,502)		1,291		0001
Purchased Call/Citi Grandmaster Index/CGM0404$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	01/05/2024	2	2,347,085	324.94	59,032			328		279			(29,847)		1,373		0001
Purchased Call/Citi Grandmaster Index/CGM0404$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/10/2024	4	4,204,916	324.73	111,902			1,387		1,803			(56,061)		3,480		0001
Purchased Call/Citi Grandmaster Index/CGM0404$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/11/2024	2	912,818	325.36	24,158			333		248			(12,139)		792		0001
Purchased Call/Citi Grandmaster Index/CGM0404$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/09/2024	1	163,221	324.94	4,440			49		49			(2,236)		128		0001
Purchased Call/Citi Grandmaster Index/CGM0404$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/14/2022	01/12/2024	3	2,099,928	326.05	51,239			779		335			(25,852)		1,904		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/14/2022	01/12/2024	4	2,483,172	325.39	61,395			936		758			(30,892)		2,251		0001
Purchased Call/Citi Grandmaster Index/CGM0404$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/19/2022	01/12/2024	1	838,579	325.19	20,733			316		307			(10,467)		760		0001
Purchased Call/Citi Grandmaster Index/CGM0404$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/19/2022	01/18/2024	4	5,769,908	324.82	144,800			3,391		4,952			(72,586)		6,407		0001
Purchased Call/Citi Grandmaster Index/CGM0404$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/19/2022	01/17/2024	3	2,426,281	325.19	63,078			1,417		1,506			(32,237)		2,618		0001
Purchased Call/Citi Grandmaster Index/CGM0404$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/21/2022	01/19/2024	2	2,766,039	324.7	66,832			1,662		2,734			(33,695)		3,155		0001
Purchased Call/Citi Grandmaster Index/CGM0404$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2022	01/19/2024	2	1,852,644	323.79	45,175			1,125		3,097			(22,751)		2,113		0001
Purchased Call/Citi Grandmaster Index/CGM0404$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2022	01/19/2024	2	868,747	324.68	20,100			501		869			(10,153)		991		0001
Purchased Call/Citi Grandmaster Index/CGM0404$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/25/2022	01/24/2024	3	3,705,193	323.05	94,677			2,998		10,501			(47,432)		4,750		0001
Purchased Call/Citi Grandmaster Index/CGM0404$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/27/2022	01/25/2024	3	1,846,549	322.99	47,853			1,582		5,506			(23,972)		2,416		0001
Purchased Call/Citi Grandmaster Index/CGM0404$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/01/2022	01/26/2024	4	4,270,361	323.3	110,092			3,802		11,451			(55,230)		5,699		0001
Purchased Call/Citi Grandmaster Index/CGM0404$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/31/2022	01/26/2024	1	3,397,991	322.96	91,852			3,176		10,485			(46,243)		4,535		0001
Purchased Call/Citi Grandmaster Index/CGM0404$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/31/2022	01/26/2024	3	4,080,510	323.48	107,502			3,722		10,134			(54,178)		5,445		0001
Purchased Call/Citi Grandmaster Index/CGM0404$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/01/2022	01/31/2024	4	9,566,393	324.08	248,359			10,259		21,059			(124,440)		13,940		0001
Purchased Call/Citi Grandmaster Index/CGM0404$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/03/2022	02/01/2024	5	2,570,196	324.48	64,095			2,746		4,966			(32,190)		3,805		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/03/2022	02/02/2024	2	2,684,684	325.21	64,139			2,834		3,850			(32,145)		4,036		0001
Purchased Call/Citi Grandmaster Index/CGM0404$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/04/2022	02/02/2024	5	1,994,177	324.28	42,053	5,320		2,336		4,280			(25,987)		2,998		0001
Purchased Call/Citi Grandmaster Index/CGM0404$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/08/2022	02/02/2024	3	1,105,888	324.1	27,247			1,210		2,556			(13,763)		1,663		0001
Purchased Call/Citi Grandmaster Index/CGM0404$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/08/2022	02/07/2024	4	3,097,284	323.93	79,613			4,067		8,955			(39,971)		4,997		0001
Purchased Call/Citi Grandmaster Index/CGM0404$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/08/2022	02/06/2024	1	1,891,491	324.1	46,048			2,283		4,828			(23,087)		3,011		0001

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Purchased Call/Citi Grandmaster Index/CGM0404$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2022	02/08/2024	3	6,191,683	323.39	160,384			8,412		21,295			(80,402)		10,120		0001
Purchased Call/Citi Grandmaster Index/CGM0404$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/11/2022	02/09/2024	2	5,056,300	324.63	123,431			6,655		13,230			(62,044)		8,369		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/11/2022	02/09/2024	4	3,295,528	323.58	86,944			4,695		10,855			(43,796)		5,455		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/15/2022	02/09/2024	1	1,915,855	323.41	48,279			2,608		6,683			(24,340)		3,171		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/15/2022	02/14/2024	5	5,206,452	324.51	140,642			8,575		13,686			(70,668)		9,141		0001
Purchased Call/Citi Grandmaster Index/CGM0405$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/15/2022	02/13/2024	1	2,175,269	323.41	54,951			3,255		8,090			(27,551)		3,776		0001
Purchased Call/Citi Grandmaster Index/CGM0405$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/17/2022	02/16/2024	2	1,941,267	325.08	51,415			3,270		4,361			(25,946)		3,483		0001
Purchased Call/Citi Grandmaster Index/CGM0405$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/17/2022	02/15/2024	4	2,859,541	323.44	82,351			5,130		10,879			(41,334)		5,076		0001
Purchased Call/Citi Grandmaster Index/CGM0405$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/28/2022	02/20/2024	3	1,375,766	325.99	35,982			2,480		2,440			(18,053)		2,571		0001
Purchased Call/Citi Grandmaster Index/CGM0405$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/04/2022	02/16/2024	6	4,967,588	325.99	138,058			8,817		7,962			(69,747)		8,913		0001
Purchased Call/Citi Grandmaster Index/CGM0405$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2022	02/21/2024	5	3,245,218	325.99	86,381			6,071		5,889			(43,325)		6,124		0001
Purchased Call/Citi Grandmaster Index/CGM0405$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2022	02/16/2024	3	2,075,212	325.61	58,567			3,738		3,843			(29,582)		3,723		0001
Purchased Call/Citi Grandmaster Index/CGM0405$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/21/2022	02/22/2024	5	1,976,670	326.46	55,489			4,004		3,099			(27,973)		3,766		0001
Purchased Call/Citi Grandmaster Index/CGM0405$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/07/2022	02/23/2024	3	2,089,234	326.61	61,546			4,518		3,191			(30,954)		4,018		0001
Purchased Call/Citi Grandmaster Index/CGM0405$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/25/2022	02/23/2024	2	2,755,656	328.28	65,101			4,768		2,185			(32,684)		5,300		0001
Purchased Call/Citi Grandmaster Index/CGM0405$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/01/2022	02/23/2024	4	4,572,351	326.48	156,896			11,524		7,326			(79,113)		8,793		0001
Purchased Call/Citi Grandmaster Index/CGM0405$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/01/2022	02/28/2024	2	2,235,813	328.75	77,831			6,213		1,718			(38,980)		4,495		0001
Purchased Call/Citi Grandmaster Index/CGM0405$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/01/2022	02/26/2024	1	258,012	326.48	9,942			768		443			(5,005)		510		0001
Purchased Call/Citi Grandmaster Index/CGM0405$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/01/2022	02/27/2024	1	1,170,695	326.48	45,146			3,545		2,066			(22,697)		2,333		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/03/2022	03/01/2024	3	4,393,472	335.06	124,319			10,269		150			(62,472)		8,980		0001
Purchased Call/Citi Grandmaster Index/CGM0405$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/03/2022	03/01/2024	1	2,982,347	336.52	77,723			6,432		34			(39,129)		6,096		0001
Purchased Call/Citi Grandmaster Index/CGM0405$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/04/2022	03/01/2024	2	1,656,443	337.06	45,723			3,790		13			(23,053)		3,386		0001
Purchased Call/Citi Grandmaster Index/CGM0405$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2022	03/04/2024	2	3,144,105	338.63	76,772			6,701		10			(38,681)		6,583		0001
Purchased Call/Citi Grandmaster Index/CGM0405$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2022	03/07/2024	3	7,347,243	339.56	176,330			16,020		15			(88,322)		15,739		0001
Purchased Call/Citi Grandmaster Index/CGM0405$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2022	03/15/2024	4	3,607,024	335.38	88,847			9,058		291			(44,532)		8,175		0001
Purchased Call/Citi Grandmaster Index/CGM0405$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2022	03/15/2024	1	3,311,046	334.94	86,398			8,819		333			(43,497)		7,504		0001
Purchased Call/Citi Grandmaster Index/CGM0405$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/22/2022	03/14/2024	3	3,735,914	335.73	93,242			9,403		216			(47,017)		8,411		0001
Purchased Call/Citi Grandmaster Index/CGM0405$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2022	03/11/2024	1	1,326,373	336.98	30,859			2,996		29			(15,536)		2,925		0001
Purchased Call/Citi Grandmaster Index/CGM0405$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/24/2022	03/13/2024	3	1,283,341	336.98	29,820			2,971		35			(15,064)		2,870		0001
Purchased Call/Citi Grandmaster Index/CGM0405$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2022	03/08/2024	1	1,994,242	337.02	46,214			4,312		32			(23,363)		4,304		0001
Purchased Call/Citi Grandmaster Index/CGM0405$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/28/2022	03/15/2024	2	1,955,523	335.67	48,234			4,934		136			(24,211)		4,432		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/18/2022	03/08/2024	1	2,505,222	337.33	56,516			5,281		32			(28,770)		5,407		0001
Purchased Call/Citi Grandmaster Index/CGM0405$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/20/2022	03/08/2024	3	2,976,998	339.18	59,707			5,591		9			(30,460)		6,425		0001
Purchased Call/Citi Grandmaster Index/CGM0405$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/22/2022	03/18/2024	2	4,127,231	335.5	100,393			10,649		348			(50,342)		9,540		0001
Purchased Call/Citi Grandmaster Index/CGM0405$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/28/2022	03/21/2024	4	2,734,719	335.05	66,904			7,358		347			(33,478)		6,441		0001
Purchased Call/Citi Grandmaster Index/CGM0405$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/22/2022	03/20/2024	1	485,526	335.5	11,491			1,249		47			(5,769)		1,137		0001
Purchased Call/Citi Grandmaster Index/CGM0405$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/25/2022	03/22/2024	5	3,591,323	334.56	92,967			10,367		575			(46,716)		8,511		0001
Purchased Call/Citi Grandmaster Index/CGM0405$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/28/2022	03/22/2024	2	2,208,352	335.35	55,413			6,191		248			(27,900)		5,234		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/28/2022	03/22/2024	5	2,140,352	335.46	51,297			5,751		228			(25,916)		5,072		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/28/2022	03/25/2024	2	2,302,595	335.04	55,424			6,413		350			(27,866)		5,556		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/01/2022	03/28/2024	6	9,606,195	334.45	232,073			27,792		2,091			(116,266)		23,584		0001
Purchased Call/Citi Grandmaster Index/CGM0406$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/29/2022	03/26/2024	1	65,394	335.04	1,534			180		10			(771)		159		0001
Purchased Call/Citi Grandmaster Index/CGM0406$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/29/2022	03/27/2024	1	689,715	335.04	16,181			1,914		114			(8,124)		1,684		0001
Purchased Call/Citi Grandmaster Index/CGM0406$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/30/2022	03/28/2024	1	3,690,749	334	94,479			11,306		964			(47,305)		9,061		0001
Purchased Call/Citi Grandmaster Index/CGM0406$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/31/2022	03/28/2024	2	3,195,363	334.51	79,285			9,534		679			(39,778)		7,845		0001
Purchased Call/Citi Grandmaster Index/CGM0406$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/29/2022	03/28/2024	4	2,835,083	334.58	68,885			8,309		585			(34,688)		6,960		0001
Purchased Call/Citi Grandmaster Index/CGM0406$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/05/2022	04/01/2024	2	1,798,827	334.38	44,866			5,628		477			(22,572)		4,516		0001
Purchased Call/Citi Grandmaster Index/CGM0406$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/02/2022	04/04/2024	5	9,414,308	334.73	225,949			29,200		2,385			(113,067)		24,014		0001
Purchased Call/Citi Grandmaster Index/CGM0406$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/07/2022	04/05/2024	3	4,104,700	334.25	93,829			12,367		1,299			(47,514)		10,525		0001
Purchased Call/Citi Grandmaster Index/CGM0406$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/11/2022	04/05/2024	3	5,257,823	333.67	129,675			17,005		2,055			(65,007)		13,482		0001
Purchased Call/Citi Grandmaster Index/CGM0406$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/11/2022	04/05/2024	3	4,523,706	333.66	112,489			14,767		1,774			(56,462)		11,600		0001
Purchased Call/Citi Grandmaster Index/CGM0406$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/24/2022	04/08/2024	7	2,303,125	333.89	54,058			7,348		903			(27,287)		5,997		0001
Purchased Call/Citi Grandmaster Index/CGM0406$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2022	04/11/2024	3	5,331,879	333.13	135,970			18,871		2,979			(67,999)		14,093		0001
Purchased Call/Citi Grandmaster Index/CGM0406$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/13/2022	04/10/2024	2	1,606,124	333.89	39,281			5,404		661			(19,724)		4,224		0001
Purchased Call/Citi Grandmaster Index/CGM0406$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/13/2022	04/12/2024	3	4,248,015	333.53	110,655			15,517		2,119			(55,525)		11,283		0001
Purchased Call/Citi Grandmaster Index/CGM0406$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/18/2022	04/12/2024	3	4,085,333	334.33	102,289			14,398		1,551			(51,521)		10,851		0001
Purchased Call/Citi Grandmaster Index/CGM0406$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/18/2022	04/15/2024	3	5,099,537	334.44	128,570			18,601		2,016			(64,477)		13,741		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/19/2022	04/12/2024	3	4,191,227	334.44	104,485			14,750		1,531			(52,782)		11,132		0001
Purchased Call/Citi Grandmaster Index/CGM0406SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/21/2022	04/18/2024	6	5,740,355	334.8	137,627			20,446		2,193			(68,902)		15,685		0001
Purchased Call/Citi Grandmaster Index/CGM0406SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/25/2022	04/19/2024	4	3,280,015	334.41	80,700			12,093		1,480			(40,373)		9,003		0001
Purchased Call/Citi Grandmaster Index/CGM0406SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/21/2022	04/19/2024	5	6,797,187	334.49	153,425			23,108		2,987			(77,381)		18,657		0001
Purchased Call/Citi Grandmaster Index/CGM0406SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/22/2022	04/19/2024	3	1,118,956	334.35	24,450			3,719		515			(12,455)		3,071		0001
Purchased Call/Citi Grandmaster Index/CGM0406SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2022	04/22/2024	3	4,734,883	332.77	110,510			17,062		3,761			(55,451)		13,173		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/02/2022	04/25/2024	5	5,033,784	331.95	121,522			19,227		5,328			(60,849)		14,189		0001
Purchased Call/Citi Grandmaster Index/CGM0406SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/26/2022	04/24/2024	1	56,181	332.77	1,288			202		47			(647)		158		0001
Purchased Call/Citi Grandmaster Index/CGM0406SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/29/2022	04/26/2024	4	2,908,155	331.41	73,048			11,658		3,647			(36,683)		8,233		0001
Purchased Call/Citi Grandmaster Index/CGM0406SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/29/2022	04/26/2024	3	3,273,603	331.63	82,677			13,241		3,870			(41,665)		9,267		0001
Purchased Call/Citi Grandmaster Index/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/29/2022	04/26/2024	4	4,288,613	332.25	102,299			16,411		3,991			(51,384)		12,140		0001
Purchased Call/Citi Grandmaster Index/CGM0406SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/02/2022	04/29/2024	3	3,097,460	331.71	74,553			12,245		3,762			(37,559)		8,880		0001
Purchased Call/Citi Grandmaster Index/CGM0406SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/04/2022	05/02/2024	4	7,336,914	331.49	183,209			30,724		9,869			(91,644)		21,296		0001
Purchased Call/Citi Grandmaster Index/CGM0406ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/04/2022	05/03/2024	3	3,951,210	331.63	101,098			17,097		5,232			(50,734)		11,515		0001
Purchased Call/Citi Grandmaster Index/CGM0406SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	05/03/2024	5	2,562,245	332.53	58,567			9,959		2,683			(29,552)		7,467		0001
Purchased Call/Citi Grandmaster Index/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/06/2022	05/03/2024	5	3,668,277	331.78	83,235			14,182		4,674			(42,086)		10,690		0001
Purchased Call/Citi Grandmaster Index/CGM0406SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/11/2022	05/06/2024	5	5,760,450	331.26	131,128			22,816		8,694			(65,905)		16,990		0001
Purchased Call/Citi Grandmaster Index/CGM0406SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/09/2022	05/01/2024	1	72,461	331.71	1,573			264		91			(796)		209		0001
Purchased Call/Citi Grandmaster Index/CGM0406SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/12/2022	05/09/2024	2	5,963,359	329.57	149,489			26,518		14,049			(74,785)		17,795		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/10/2022	05/07/2024	1	102,156	331.26	2,310			404		157			(1,161)		302		0001
Purchased Call/Citi Grandmaster Index/CGM0407$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/11/2022	05/10/2024	2	2,793,549	329.7	71,034			12,710		6,485			(35,541)		8,368		0001
Purchased Call/Citi Grandmaster Index/CGM0407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/13/2022	05/10/2024	5	3,148,566	330.13	80,017			14,460		6,632			(40,468)		9,431		0001
Purchased Call/Citi Grandmaster Index/CGM0407$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/18/2022	05/10/2024	5	4,547,688	330.27	112,132			20,158		9,278			(56,358)		13,622		0001
Purchased Call/Citi Grandmaster Index/CGM0407$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2022	05/13/2024	4	3,515,172	330.05	88,504			16,229		7,730			(44,406)		10,649		0001
Purchased Call/Citi Grandmaster Index/CGM0407$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/30/2023	05/16/2024	6	10,143,821	330.45	244,544	1,115		46,325		21,203			(122,904)		31,073		0001
Purchased Call/Citi Grandmaster Index/CGM0407$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2022	05/14/2024	1	178,088	330.05	4,425			817		398			(2,224)		542		0001
Purchased Call/Citi Grandmaster Index/CGM0407$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/17/2022	05/15/2024	2	210,400	330.05	4,779			902		476			(2,438)		642		0001
Purchased Call/Citi Grandmaster Index/CGM0407$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2022	05/17/2024	5	7,712,088	330.16	195,061			36,977		17,419			(98,062)		23,710		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/19/2022	05/17/2024	7	3,727,631	330.04	95,414			18,133		8,644			(48,073)		11,460		0001
Purchased Call/Citi Grandmaster Index/CGM0407$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/20/2022	05/17/2024	5	4,863,047	330.75	120,792			22,882		9,631			(60,679)		14,951		0001
Purchased Call/Citi Grandmaster Index/CGM0407$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/24/2022	05/20/2024	2	5,450,495	330.76	137,354			26,545		11,145			(69,016)		16,938		0001
Purchased Call/Citi Grandmaster Index/CGM0407$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2022	05/23/2024	5	3,903,747	330.82	98,428			19,416		8,230			(49,380)		12,260		0001
Purchased Call/Citi Grandmaster Index/CGM0407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/27/2022	05/22/2024	4	3,561,757	330.76	90,090			17,632		7,515			(45,321)		11,147		0001
Purchased Call/Citi Grandmaster Index/CGM0407$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2022	05/24/2024	4	3,154,182	331.12	78,505			15,601		6,199			(39,310)		9,940		0001
Purchased Call/Citi Grandmaster Index/CGM0407$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/26/2022	05/24/2024	5	3,486,914	331.21	85,580			17,071		6,718			(43,269)		10,989		0001
Purchased Call/Citi Grandmaster Index/CGM0407$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2022	05/24/2024	3	3,416,631	331.24	81,922			16,339		6,539			(41,274)		10,767		0001
Purchased Call/Citi Grandmaster Index/CGM0407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/02/2022	05/31/2024	5	8,374,620	330.61	205,785			42,848		19,911			(103,143)		27,022		0001
Purchased Call/Citi Grandmaster Index/CGM0407$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2022	05/30/2024	2	863,155	331.52	20,230			4,183		1,684			(10,178)		2,776		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2022	05/24/2024	4	5,011,482	331.52	114,597			22,931		9,011			(57,933)		15,793		0001
Purchased Call/Citi Grandmaster Index/CGM0407$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/02/2022	05/31/2024	5	3,148,385	330.57	74,750			15,634		7,548			(37,792)		10,159		0001
Purchased Call/Citi Grandmaster Index/CGM0407$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2022	05/31/2024	4	6,226,386	330.66	142,657			29,913		14,650			(72,092)		20,090		0001
Purchased Call/Citi Grandmaster Index/CGM0407$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/09/2022	06/03/2024	6	1,714,427	330.46	37,281			8,040		4,316			(18,998)		5,586		0001
Purchased Call/Citi Grandmaster Index/CGM0407$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2022	06/06/2024	8	5,442,658	330.57	122,994			26,657		13,848			(61,734)		17,905		0001
Purchased Call/Citi Grandmaster Index/CGM0407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2022	06/05/2024	3	1,718,442	330.46	40,417			8,698		4,434			(20,294)		5,635		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2022	06/07/2024	3	2,030,917	330.73	43,101			9,417		5,047			(21,754)		6,702		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/17/2022	06/07/2024	5	2,129,429	330.37	41,229			9,055		5,689			(20,917)		7,027		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2022	06/07/2024	4	2,099,562	329.79	42,449			9,288		6,289			(21,389)		6,929		0001
Purchased Call/Citi Grandmaster Index/CGM0407$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2022	06/10/2024	4	2,080,774	328.74	44,037			9,813		7,752			(22,156)		6,931		0001
Purchased Call/Citi Grandmaster Index/CGM0407$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2022	06/13/2024	8	8,727,749	327.06	200,753			45,593		44,489			(100,878)		29,340		0001
Purchased Call/Citi Grandmaster Index/CGM0407$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2022	06/14/2024	6	4,638,468	326.17	111,887			25,565		27,557			(56,190)		15,641		0001
Purchased Call/Citi Grandmaster Index/CGM0407$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2022	06/12/2024	1	1,553,955	328.74	33,514			7,525		5,900			(16,803)		5,208		0001
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2022	06/14/2024	5	2,962,095	326.66	70,421			16,132		16,247			(35,687)		9,988		0001
Purchased Call/Citi Grandmaster Index/CGM0407$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/08/2022	06/14/2024	6	5,159,334	326.01	127,651			29,296		31,452			(64,571)		17,397		0001
Purchased Call/Citi Grandmaster Index/CGM0407$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2022	06/17/2024	5	5,212,934	325.8	131,527			30,696		33,317			(66,691)		17,736		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2022	06/21/2024	7	8,728,146	326.19	215,995			51,500		53,736			(108,856)		30,045		0001
Purchased Call/Citi Grandmaster Index/CGM0407$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2022	06/18/2024	6	2,314,765	325.8	59,065			13,877		14,936			(29,839)		7,899		0001
Purchased Call/Citi Grandmaster Index/CGM0408$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2022	06/21/2024	6	1,519,793	326.18	37,673			8,976		9,372			(18,949)		5,232		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/01/2022	06/21/2024	6	4,204,223	326.28	102,695			24,559		25,519			(51,929)		14,472		0001
Purchased Call/Citi Grandmaster Index/CGM040BS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2022	06/24/2024	6	3,232,972	326.81	75,851			18,475		18,305			(38,289)		11,225		0001
Purchased Call/Citi Grandmaster Index/CGM040BS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2022	06/20/2024	1	106,116	325.8	2,723			645		692			(1,377)		364		0001
Purchased Call/Citi Grandmaster Index/CGM040BS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2022	06/27/2024	7	5,519,412	326.71	129,781			31,982		32,337			(65,366)		19,326		0001
Purchased Call/Citi Grandmaster Index/CGM040BS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/06/2022	06/28/2024	5	4,868,123	326.35	116,244			28,870		30,251			(58,637)		17,093		0001
Purchased Call/Citi Grandmaster Index/CGM040BS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/05/2022	06/26/2024	3	1,419,821	326.81	33,145			8,140		8,132			(16,787)		4,958		0001
Purchased Call/Citi Grandmaster Index/CGM040BS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2022	06/28/2024	6	3,380,342	326.39	81,763			20,360		20,877			(41,517)		11,869		0001
Purchased Call/Citi Grandmaster Index/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2022	06/28/2024	8	3,787,414	325.96	93,530			23,352		24,971			(47,618)		13,298		0001
Purchased Call/Citi Grandmaster Index/CGM040BS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/01/2022	07/05/2024	8	5,060,867	325.83	125,809			32,371		35,030			(63,325)		18,112		0001
Purchased Call/Citi Grandmaster Index/CGM040BSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2022	07/01/2024	8	2,367,310	326.24	57,275			14,507		15,132			(29,093)		8,381		0001
Purchased Call/Citi Grandmaster Index/CGM040BSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/15/2022	07/05/2024	6	6,737,551	325.77	168,219			43,285		47,051			(84,548)		24,113		0001
Purchased Call/Citi Grandmaster Index/CGM040BSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2022	07/03/2024	4	2,613,936	326.24	63,350			16,201		16,909			(32,048)		9,305		0001
Purchased Call/Citi Grandmaster Index/CGM040BSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/18/2022	07/11/2024	6	4,864,246	326.28	120,562			32,208		32,431			(61,037)		17,686		0001
Purchased Call/Citi Grandmaster Index/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/18/2022	07/10/2024	3	3,356,343	326.06	83,306			22,087		23,008			(42,091)		12,171		0001
Purchased Call/Citi Grandmaster Index/CGM040BSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2022	07/08/2024	5	2,199,061	326.06	54,043			14,168		14,953			(27,361)		7,933		0001
Purchased Call/Citi Grandmaster Index/CGM040BSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/12/2022	06/25/2024	1	287,702	326.81	6,699			1,656		1,642			(3,434)		1,002		0001
Purchased Call/Citi Grandmaster Index/CGM040BSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/20/2022	07/12/2024	4	2,684,568	326.04	66,106			17,668		18,600			(33,308)		9,786		0001
Purchased Call/Citi Grandmaster Index/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2022	07/05/2024	6	3,013,532	326.24	72,341			18,747		19,619			(36,636)		10,785		0001
Purchased Call/Citi Grandmaster Index/CGM040BSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/18/2022	07/12/2024	5	4,167,011	326.22	102,907			27,559		28,128			(51,956)		15,190		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0408SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2022	07/15/2024	7	3,907,171	326.11	99,814			27,154		27,208			(50,338)		14,352		0001
Purchased Call/Citi Grandmaster Index/CGM0408SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/28/2022	07/12/2024	7	4,160,429	325.61	108,310			29,051		30,657			(54,941)		15,166		0001
Purchased Call/Citi Grandmaster Index/CGM0408SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2022	07/18/2024	5	3,880,924	326.43	101,073			27,872		26,091			(50,916)		14,364		0001
Purchased Call/Citi Grandmaster Index/CGM0408SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/20/2022	07/19/2024	9	3,249,701	326.14	82,931			23,256		22,875			(42,296)		12,058		0001
Purchased Call/Citi Grandmaster Index/CGM0408SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2022	07/19/2024	5	1,762,440	326.45	46,603			12,910		11,870			(23,560)		6,539		0001
Purchased Call/Citi Grandmaster Index/CGM0408SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2022	07/19/2024	7	3,800,466	326.66	100,650			27,916		24,835			(50,947)		14,101		0001
Purchased Call/Citi Grandmaster Index/CGM0408SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2022	07/22/2024	5	3,898,776	327.46	94,580			26,979		22,951			(48,317)		14,574		0001
Purchased Call/Citi Grandmaster Index/CGM0408SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/05/2022	07/25/2024	8	3,900,174	327.58	100,633			28,708		22,938			(50,695)		14,686		0001
Purchased Call/Citi Grandmaster Index/CGM0408SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2022	07/24/2024	7	3,426,768	327.46	89,428			25,390		20,447			(44,998)		12,872		0001
Purchased Call/Citi Grandmaster Index/CGM0408ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2022	07/26/2024	5	2,233,617	327.87	56,480			16,164		12,669			(28,414)		8,431		0001
Purchased Call/Citi Grandmaster Index/CGM0408SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2022	07/26/2024	7	3,577,368	328.12	89,622			25,716		19,885			(45,159)		13,503		0001
Purchased Call/Citi Grandmaster Index/CGM0408SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/04/2022	07/26/2024	3	3,160,847	328.65	76,724			22,116		16,250			(38,794)		11,931		0001
Purchased Call/Citi Grandmaster Index/CGM0408SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/05/2022	07/29/2024	3	1,967,156	329.09	45,729			13,374		9,400			(23,246)		7,478		0001
Purchased Call/Citi Grandmaster Index/CGM0408SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/09/2022	08/01/2024	5	3,063,959	329.04	71,903			21,219		15,039			(36,257)		11,730		0001
Purchased Call/Citi Grandmaster Index/CGM0408SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2022	08/02/2024	6	4,226,635	328.48	101,187			30,031		22,568			(51,064)		16,220		0001
Purchased Call/Citi Grandmaster Index/CGM0408SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/04/2022	08/02/2024	4	3,095,121	328.25	77,419			22,950		17,096			(38,981)		11,877		0001
Purchased Call/Citi Grandmaster Index/CGM0409S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2022	08/02/2024	6	9,033,923	328.59	221,786			65,944		47,460			(112,027)		34,667		0001
Purchased Call/Citi Grandmaster Index/CGM0409S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/08/2022	07/31/2024	1	740,054	329.09	17,158			5,045		3,590			(8,686)		2,827		0001
Purchased Call/Citi Grandmaster Index/CGM0409S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2022	08/08/2024	8	7,493,822	328.2	187,504			57,203		42,720			(94,587)		29,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0409S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/15/2022	08/05/2024	6	2,897,240	328.04	73,012			22,014		16,828			(37,028)		11,195		0001
Purchased Call/Citi Grandmaster Index/CGM0409S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2022	08/09/2024	5	3,388,473	328.24	79,917	3,000		26,251		19,425			(41,560)		13,213		0001
Purchased Call/Citi Grandmaster Index/CGM0409S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/23/2022	08/09/2024	8	4,692,471	328.91	111,916			34,359		24,415			(56,460)		18,298		0001
Purchased Call/Citi Grandmaster Index/CGM0409S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/24/2022	08/15/2024	8	4,892,276	328.94	108,300			34,250		26,059			(55,071)		19,333		0001
Purchased Call/Citi Grandmaster Index/CGM0409S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/19/2022	08/12/2024	6	2,723,629	329.08	61,087			19,056		13,926			(30,959)		10,692		0001
Purchased Call/Citi Grandmaster Index/CGM0409S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	08/16/2024	7	1,007,355	328.92	22,208			7,049		5,415			(11,284)		3,990		0001
Purchased Call/Citi Grandmaster Index/CGM0409S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2022	08/07/2024	1	145,679	328.04	3,606			1,098		853			(1,831)		566		0001
Purchased Call/Citi Grandmaster Index/CGM0409SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/30/2022	08/16/2024	8	3,400,668	328.41	75,896			24,114		19,650			(38,453)		13,468		0001
Purchased Call/Citi Grandmaster Index/CGM0409SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/22/2022	08/09/2024	3	1,624,865	329.17	36,358			11,228		8,137			(18,543)		6,336		0001
Purchased Call/Citi Grandmaster Index/CGM0409SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/19/2022	08/16/2024	7	2,553,276	328.5	55,125			17,566		14,568			(28,027)		10,112		0001
Purchased Call/Citi Grandmaster Index/CGM0409SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2022	08/19/2024	6	3,039,414	328.07	65,101			21,164		18,607			(33,441)		12,116		0001
Purchased Call/Citi Grandmaster Index/CGM0409SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/02/2022	08/22/2024	6	5,229,499	327.75	115,646			37,622		33,862			(58,684)		20,981		0001
Purchased Call/Citi Grandmaster Index/CGM0409SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/24/2022	08/21/2024	6	1,459,238	328.07	30,385			9,906		9,048			(15,517)		5,842		0001
Purchased Call/Citi Grandmaster Index/CGM0409SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/24/2022	08/23/2024	9	3,322,587	327.69	70,012			22,987		21,874			(35,704)		13,358		0001
Purchased Call/Citi Grandmaster Index/CGM0409SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2022	08/23/2024	8	2,589,649	327.66	55,615			18,245		17,118			(28,233)		10,412		0001
Purchased Call/Citi Grandmaster Index/CGM0409SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2022	08/23/2024	6	1,428,285	327.96	30,616			10,062		9,066			(15,627)		5,742		0001
Purchased Call/Citi Grandmaster Index/CGM0409SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/02/2022	08/29/2024	11	6,742,289	327.25	146,793			49,333		47,880			(74,466)		27,450		0001
Purchased Call/Citi Grandmaster Index/CGM0409SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/07/2022	08/26/2024	8	2,975,450	327.51	62,263			20,777		20,219			(31,759)		12,039		0001
Purchased Call/Citi Grandmaster Index/CGM0409SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/07/2022	08/30/2024	7	3,904,761	326.46	86,236			29,224		30,886			(43,925)		15,930		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM0409SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/16/2022	08/30/2024	4	943,724	326.13	20,616			7,000		7,783			(10,557)		3,850		0001
Purchased Call/Citi Grandmaster Index/CGM0409SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2022	08/30/2024	6	2,391,184	325.4	56,873			19,158		21,590			(28,895)		9,755		0001
Purchased Call/Citi Grandmaster Index/CGM0409SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2022	08/30/2024	6	5,957,134	325.51	134,022			45,665		53,065			(68,562)		24,303		0001
Purchased Call/Citi Grandmaster Index/CGM0409SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2022	09/06/2024	12	4,791,962	324.99	108,754			37,766		46,514			(55,158)		19,829		0001
Purchased Call/Citi Grandmaster Index/CGM0409SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2022	09/04/2024	3	1,802,545	325.51	39,976			13,831		16,288			(20,358)		7,429		0001
Purchased Call/Citi Grandmaster Index/CGM0409SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2022	09/06/2024	9	3,249,123	325.01	71,785			25,455		31,463			(37,117)		13,445		0001
Purchased Call/Citi Grandmaster Index/CGM0409SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2022	09/05/2024	2	532,025	325.51	12,189			4,210		4,797			(6,196)		2,197		0001
Purchased Call/Citi Grandmaster Index/CGM0409ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/23/2022	09/06/2024	7	2,996,945	325.02	66,148			23,037		28,986			(33,628)		12,401		0001
Purchased Call/Citi Grandmaster Index/CGM0409SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2022	09/09/2024	8	3,342,413	325.58	72,258			25,314		30,206			(36,549)		13,914		0001
Purchased Call/Citi Grandmaster Index/CGM0409SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/13/2022	09/12/2024	8	3,941,196	326.3	76,485			27,134		33,067			(38,695)		16,503		0001
Purchased Call/Citi Grandmaster Index/CGM0409SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2022	09/13/2024	9	2,776,149	325.48	56,677			20,228		25,777			(28,719)		11,647		0001
Purchased Call/Citi Grandmaster Index/CGM0409SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/03/2022	09/13/2024	4	1,916,360	325.65	38,675			13,829		17,437			(19,718)		8,040		0001
Purchased Call/Citi Grandmaster Index/CGM0409SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2022	09/13/2024	11	4,517,629	324.73	94,892			33,986		45,793			(48,264)		18,954		0001
Purchased Call/Citi Grandmaster Index/CGM0409SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2022	09/16/2024	8	2,423,494	324.44	52,771			19,045		25,547			(26,839)		10,227		0001
Purchased Call/Citi Grandmaster Index/CGM040A$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/26/2022	09/19/2024	9	8,194,530	324.46	173,607	3,186		65,411		87,235			(89,308)		34,780		0001
Purchased Call/Citi Grandmaster Index/CGM040A$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2022	09/18/2024	3	590,661	324.44	13,030			4,705		6,247			(6,580)		2,502		0001
Purchased Call/Citi Grandmaster Index/CGM040A$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/02/2022	09/20/2024	5	2,541,881	323.96	59,922			21,989		28,623			(30,432)		10,809		0001
Purchased Call/Citi Grandmaster Index/CGM040A$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2022	09/20/2024	7	3,090,299	323.86	70,215			25,745		35,187			(35,611)		13,141		0001
Purchased Call/Citi Grandmaster Index/CGM040A$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/07/2022	09/20/2024	9	3,683,959	323.26	83,869			30,801		44,801			(42,557)		15,665		0001

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Purchased Call/Citi Grandmaster Index/CGM040AS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2022	09/23/2024	8	8,807,959	322.27	203,333			74,689		119,739			(102,163)		37,666		0001
Purchased Call/Citi Grandmaster Index/CGM040AS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2022	09/26/2024	10	5,201,123	321.49	131,655			49,356		77,990			(66,631)		22,367		0001
Purchased Call/Citi Grandmaster Index/CGM040AS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2022	09/27/2024	7	4,183,353	321.11	106,374			40,156		64,538			(54,096)		18,023		0001
Purchased Call/Citi Grandmaster Index/CGM040AS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/10/2022	09/27/2024	6	2,753,742	322.02	66,080			24,856		38,733			(33,601)		11,864		0001
Purchased Call/Citi Grandmaster Index/CGM040AS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/10/2022	09/27/2024	5	2,896,274	321.78	73,948			27,814		41,754			(37,491)		12,478		0001
Purchased Call/Citi Grandmaster Index/CGM040ASA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2022	09/30/2024	6	2,916,262	321.62	72,612			27,553		42,988			(36,838)		12,634		0001
Purchased Call/Citi Grandmaster Index/CGM040ASB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/11/2022	10/03/2024	11	6,775,611	322.64	159,270			61,111		90,497			(80,462)		29,513		0001
Purchased Call/Citi Grandmaster Index/CGM040ASC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2022	10/01/2024	1	1,224,344	321.62	33,385			12,600		18,014			(16,785)		5,314		0001
Purchased Call/Citi Grandmaster Index/CGM040ASD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2022	10/02/2024	1	174,596	321.62	4,761			1,801		2,578			(2,390)		759		0001
Purchased Call/Citi Grandmaster Index/CGM040ASE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/04/2022	09/24/2024	1	169,866	322.27	4,454			1,654		2,315			(2,261)		728		0001
Purchased Call/Citi Grandmaster Index/CGM040ASF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2022	10/04/2024	7	3,265,265	323.91	71,552			27,517		38,014			(36,050)		14,248		0001
Purchased Call/Citi Grandmaster Index/CGM040ASG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/07/2022	10/04/2024	8	4,511,247	323.38	100,232			38,683		55,582			(50,780)		19,685		0001
Purchased Call/Citi Grandmaster Index/CGM040ASH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2022	10/04/2024	7	2,162,746	323.58	46,326			17,916		26,085			(23,503)		9,437		0001
Purchased Call/Citi Grandmaster Index/CGM040ASI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/10/2022	10/07/2024	7	5,175,361	322.79	117,242			45,729		68,424			(59,611)		22,705		0001
Purchased Call/Citi Grandmaster Index/CGM040ASJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2022	10/10/2024	5	3,391,981	322.2	80,118			31,752		47,672			(40,806)		14,960		0001
Purchased Call/Citi Grandmaster Index/CGM040ASK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	10/11/2024	8	4,052,198	322.08	89,767	5,074		38,722		57,936			(47,163)		17,903		0001
Purchased Call/Citi Grandmaster Index/CGM040ASL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2022	10/11/2024	8	4,195,840	321.97	96,877			38,220		60,654			(48,898)		18,538		0001
Purchased Call/Citi Grandmaster Index/CGM040ASM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/14/2022	10/11/2024	6	3,075,375	322.17	69,927			27,708		43,575			(35,611)		13,588		0001
Purchased Call/Citi Grandmaster Index/CGM040ASN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/24/2022	10/14/2024	9	3,228,418	321.74	75,905			30,330		48,026			(38,422)		14,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040A$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2022	10/17/2024	7	5,975,802	321.92	142,772			57,282		87,809			(71,882)		26,679		0001
Purchased Call/Citi Grandmaster Index/CGM040A$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2022	10/09/2024	1	102,005	322.79	2,307			904		1,354			(1,169)		449		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/26/2022	10/18/2024	7	3,934,734	321.94	94,832			38,171		57,788			(47,734)		17,597		0001
Purchased Call/Citi Grandmaster Index/CGM040A$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2022	10/15/2024	1	624,505	321.74	14,558			5,783		9,312			(7,329)		2,778		0001
Purchased Call/Citi Grandmaster Index/CGM040A$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/21/2022	10/18/2024	6	1,840,001	321.41	45,466	1,278		19,047		28,465			(23,567)		8,229		0001
Purchased Call/Citi Grandmaster Index/CGM040A$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/26/2022	10/18/2024	7	3,486,457	321.24	89,173			36,074		54,832			(45,045)		15,592		0001
Purchased Call/Citi Grandmaster Index/CGM040A$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/27/2022	10/21/2024	5	4,957,406	321.24	127,007			51,820		78,040			(64,013)		22,284		0001
Purchased Call/Citi Grandmaster Index/CGM040A$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/01/2022	10/24/2024	7	6,617,868	321.55	166,342			68,229		101,757			(83,570)		29,899		0001
Purchased Call/Citi Grandmaster Index/CGM040A$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/10/2022	10/25/2024	6	3,252,063	322.3	80,622			33,415		46,449			(40,769)		14,717		0001
Purchased Call/Citi Grandmaster Index/CGM040A$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/02/2022	10/25/2024	6	3,737,976	322.8	91,051			38,229		50,805			(46,668)		16,916		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/01/2022	10/25/2024	2	2,132,914	323.12	49,111			20,292		28,072			(24,775)		9,652		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/18/2022	10/28/2024	5	5,768,706	322.65	139,970			58,623		80,284			(70,819)		26,236		0001
Purchased Call/Citi Grandmaster Index/CGM040B$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2022	10/31/2024	5	8,850,583	322.38	213,119			89,270		127,041			(106,814)		40,452		0001
Purchased Call/Citi Grandmaster Index/CGM040B$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/01/2022	10/30/2024	1	577,540	322.65	13,694			5,707		8,026			(6,875)		2,635		0001
Purchased Call/Citi Grandmaster Index/CGM040B$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2022	11/01/2024	4	2,155,401	322.59	50,516			21,279		30,330			(25,465)		9,868		0001
Purchased Call/Citi Grandmaster Index/CGM040B$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2022	11/01/2024	3	5,033,186	322.68	118,584			49,951		70,204			(59,778)		23,042		0001
Purchased Call/Citi Grandmaster Index/CGM040B$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/07/2022	11/01/2024	4	4,439,117	322.03	107,311	1,825		46,103		65,958			(54,986)		20,323		0001
Purchased Call/Citi Grandmaster Index/CGM040B$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2022	11/04/2024	4	3,232,241	322.68	76,863			32,640		45,385			(38,680)		14,870		0001
Purchased Call/Citi Grandmaster Index/CGM040B$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/08/2022	11/07/2024	3	5,003,586	322.68	113,943	7,283		53,511		70,522			(59,432)		23,130		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/08/2022	11/06/2024	1	128,618	322.68	3,089			1,317		1,811			(1,551)		594		0001
Purchased Call/Citi Grandmaster Index/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2022	11/08/2024	3	9,921,022	322.89	237,491			102,273		137,291			(118,843)		45,936		0001
Purchased Call/Citi Grandmaster Index/CGM040BS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/05/2022	11/08/2024	4	4,525,556	322.68	114,442			50,259		63,921			(58,408)		20,954		0001
Purchased Call/Citi Grandmaster Index/CGM040BSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/11/2022	11/08/2024	2	6,103,043	324.24	147,268			63,477		73,823			(74,259)		28,258		0001
Purchased Call/Citi Grandmaster Index/CGM040BSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2022	11/11/2024	2	5,519,248	324.42	131,568			57,087		66,090			(65,967)		25,677		0001
Purchased Call/Citi Grandmaster Index/CGM040BSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/21/2022	11/14/2024	4	5,757,407	324.39	138,327	1,206		61,620		69,494			(69,215)		26,912		0001
Purchased Call/Citi Grandmaster Index/CGM040BSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2022	11/13/2024	1	2,832,687	324.42	68,979			30,077		34,006			(34,632)		13,220		0001
Purchased Call/Citi Grandmaster Index/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/17/2022	11/15/2024	4	4,835,509	324.75	113,879			49,990		56,337			(56,989)		22,638		0001
Purchased Call/Citi Grandmaster Index/CGM040BSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/17/2022	11/15/2024	2	5,186,763	324.68	119,813			52,731		60,863			(60,335)		24,283		0001
Purchased Call/Citi Grandmaster Index/CGM040BSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2022	11/15/2024	3	1,997,719	324.11	48,477			21,512		24,830			(24,614)		9,353		0001
Purchased Call/Citi Grandmaster Index/CGM040BSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2022	11/18/2024	4	13,560,611	324.13	321,477	5,135		145,735		169,069			(163,665)		63,783		0001
Purchased Call/Citi Grandmaster Index/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/22/2022	11/21/2024	4	12,140,178	324.06	297,018			132,932		153,157			(148,626)		57,366		0001
Purchased Call/Citi Grandmaster Index/CGM040BSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/25/2022	11/22/2024	2	5,478,537	324.47	132,472			59,574		66,366			(66,701)		25,928		0001
Purchased Call/Citi Grandmaster Index/CGM040BSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/29/2022	11/22/2024	3	2,426,812	324.73	56,805			25,604		28,643			(28,535)		11,485		0001
Purchased Call/Citi Grandmaster Index/CGM040BSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/30/2022	11/27/2024	3	9,980,954	324.09	246,075			112,217		127,337			(123,398)		47,595		0001
Purchased Call/Citi Grandmaster Index/CGM040BSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/29/2022	11/27/2024	3	4,246,652	324.4	101,820			46,538		52,551			(51,319)		20,251		0001
Purchased Call/Citi Grandmaster Index/CGM040BSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2022	11/29/2024	2	5,625,986	324.36	140,266			64,282		69,982			(70,177)		26,909		0001
Purchased Call/Citi Grandmaster Index/CGM040BSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2022	11/29/2024	2	2,686,166	324.82	66,650			30,619		31,927			(33,377)		12,848		0001
Purchased Call/Citi Grandmaster Index/CGM040BSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/02/2022	11/29/2024	6	3,356,465	325.5	74,549	1,871		35,308		37,259			(38,529)		16,054		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/06/2022	12/02/2024	4	4,098,378	325.32	92,861			43,078		46,452			(46,667)		19,690		0001
Purchased Call/Citi Grandmaster Index/CGM040BSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/09/2023	12/05/2024	4	11,696,656	324.45	275,912	2,500		129,772		145,631			(139,303)		56,445		0001
Purchased Call/Citi Grandmaster Index/CGM040BSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/09/2022	12/06/2024	3	2,497,495	324.36	60,834			28,474		31,421			(30,442)		12,070		0001
Purchased Call/Citi Grandmaster Index/CGM040BST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	12/06/2024	3	3,323,325	324.7	78,980			37,069		40,449			(39,795)		16,061		0001
Purchased Call/Citi Grandmaster Index/CGM040BSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2022	12/06/2024	2	2,232,620	324.66	53,098			24,945		27,280			(26,653)		10,790		0001
Purchased Call/Citi Grandmaster Index/CGM040BSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2022	12/09/2024	2	4,044,370	324.56	98,225			46,423		50,255			(49,265)		19,631		0001
Purchased Call/Citi Grandmaster Index/CGM040BSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/21/2022	12/12/2024	5	8,144,396	324.66	198,507	1,994		95,563		100,779			(100,172)		39,705		0001
Purchased Call/Citi Grandmaster Index/CGM040BSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/14/2022	12/13/2024	1	3,134,259	325.37	74,462			35,492		36,018			(37,231)		15,302		0001
Purchased Call/Citi Grandmaster Index/CGM040BSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/21/2022	12/13/2024	3	3,277,902	325.19	73,889			35,410		38,343			(37,065)		16,003		0001
Purchased Call/Citi Grandmaster Index/CGM040BSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/16/2022	12/13/2024	3	2,343,376	324.41	53,772			25,805		29,570			(27,000)		11,441		0001
Purchased Call/Citi Grandmaster Index/CGM040C$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/19/2022	12/16/2024	3	3,115,551	323.82	72,064			34,810		41,874			(36,173)		15,276		0001
Purchased Call/Citi Grandmaster Index/CGM040C$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2022	12/19/2024	4	8,808,425	323.41	207,620			100,804		123,711			(103,881)		43,373		0001
Purchased Call/Citi Grandmaster Index/CGM040C$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2022	12/18/2024	1	1,378,579	323.82	31,673			15,336		18,608			(15,902)		6,779		0001
Purchased Call/Citi Grandmaster Index/CGM040C$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/23/2022	12/20/2024	5	6,644,938	323.11	157,368	1,967		78,260		96,069			(79,706)		32,766		0001
Purchased Call/Citi Grandmaster Index/CGM040C$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/28/2022	12/20/2024	5	3,341,891	323.43	77,226			37,809		46,911			(38,734)		16,479		0001
Purchased Call/Citi Grandmaster Index/CGM040C$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/05/2023	12/20/2024	4	3,377,084	322.86	79,571	1,617		39,774		49,954			(40,734)		16,653		0001
Purchased Call/Citi Grandmaster Index/CGM040C$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/04/2023	12/27/2024	7	7,658,401	322.85	158,468	22,323		90,126		114,636			(90,279)		38,134		0001
Purchased Call/Citi Grandmaster Index/CGM040C$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/31/2023	12/23/2024	1	219,032	323		5,513		2,852		3,223			(2,661)		1,085		0001
Purchased Call/Citi Grandmaster Index/CGM040C$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/28/2022	12/26/2024	1	810,523	323	18,870			9,344		11,927			(9,474)		4,030		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/29/2022	12/27/2024	4	9,526,608	322.55	179,741	48,663		114,071		146,496			(114,355)		47,437		0001
Purchased Call/Citi Grandmaster Index/CGM040C$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/03/2023	12/27/2024	2	8,870,469	322.73	170,416	39,353		104,767		134,222			(105,118)		44,170		0001
Purchased Call/Citi Grandmaster Index/CGM040C$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/03/2023	12/30/2024	1	4,545,488	322.56		108,790		54,620		70,037			(54,171)		22,727		0001
Purchased Call/Citi Grandmaster Index/CGM040C$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/04/2023	01/03/2025	2	5,963,682	322.59		143,143		72,368		92,424			(70,784)		29,981		0001
Purchased Call/Citi Grandmaster Index/CGM040C$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/04/2023	01/02/2025	1	1,252,627	322.56		30,135		15,213		19,349			(14,923)		6,289		0001
Purchased Call/Citi Grandmaster Index/CGM040C$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/10/2023	01/03/2025	3	1,966,729	322.65		46,050		23,388		30,318			(22,726)		9,887		0001
Purchased Call/Citi Grandmaster Index/CGM040C$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/28/2023	01/03/2025	3	1,708,887	322.22		38,053		21,228		27,364			(16,883)		8,591		0001
Purchased Call/Citi Grandmaster Index/CGM040C$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/10/2023	01/06/2025	3	3,765,651	323.02		92,781		47,534		56,457			(45,270)		19,008		0001
Purchased Call/Citi Grandmaster Index/CGM040C$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/11/2023	01/09/2025	4	8,439,537	323.38		203,313		104,906		122,288			(98,463)		42,772		0001
Purchased Call/Citi Grandmaster Index/CGM040C$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/20/2023	01/10/2025	4	1,800,470	323.14		44,865		23,165		26,802			(21,715)		9,137		0001
Purchased Call/Citi Grandmaster Index/CGM040C$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/12/2023	01/10/2025	3	5,922,375	323.75		146,003		75,720		83,456			(70,484)		30,055		0001
Purchased Call/Citi Grandmaster Index/CGM040C$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/24/2023	01/10/2025	6	3,269,479	324.16		79,210		41,265		44,386			(38,057)		16,592		0001
Purchased Call/Citi Grandmaster Index/CGM040C$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/17/2023	01/13/2025	3	3,151,416	324.23		76,296		39,798		42,775			(36,507)		16,056		0001
Purchased Call/Citi Grandmaster Index/CGM040C$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	01/17/2025	4	8,402,438	324.36		204,827		107,503		113,122			(97,340)		43,036		0001
Purchased Call/Citi Grandmaster Index/CGM040C$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/18/2023	01/16/2025	4	3,349,042	324.23		81,882		43,087		45,509			(38,824)		17,131		0001
Purchased Call/Citi Grandmaster Index/CGM040C$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/20/2023	01/17/2025	4	6,744,855	324.6		160,719		84,727		88,850			(76,220)		34,546		0001
Purchased Call/Citi Grandmaster Index/CGM040C$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	01/17/2025	4	4,398,458	324.43		106,080		56,042		58,843			(50,124)		22,528		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/23/2023	01/17/2025	4	2,396,731	324.44		57,892		30,662		32,034			(27,244)		12,276		0001
Purchased Call/Citi Grandmaster Index/CGM040C$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/26/2023	01/23/2025	4	4,094,373	324.66		97,697		52,179		53,849			(45,531)		21,134		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/26/2023	01/24/2025	3	4,866,327	324.65		116,590		62,386		64,513			(54,271)		25,151		0001
Purchased Call/Citi Grandmaster Index/CGM040C$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/26/2023	01/24/2025	2	3,838,394	324.62		91,739		49,246		51,025			(42,638)		19,838		0001
Purchased Call/Citi Grandmaster Index/CGM040C$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/26/2023	01/22/2025	1	268,363	324.44		6,510		3,484		3,608			(3,035)		1,383		0001
Purchased Call/Citi Grandmaster Index/CGM040C$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/31/2023	01/24/2025	3	2,623,663	324.64		61,525		33,070		34,813			(28,529)		13,560		0001
Purchased Call/Citi Grandmaster Index/CGM040C$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/31/2023	01/27/2025	2	4,370,225	324.39		102,456		55,350		59,395			(47,118)		22,674		0001
Purchased Call/Citi Grandmaster Index/CGM040C$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/01/2023	01/30/2025	5	8,283,721	323.9		201,616		109,517		118,393			(92,151)		43,142		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/01/2023	01/31/2025	2	2,328,009	324.19		54,468		29,745		32,442			(24,740)		12,140		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/02/2023	01/31/2025	2	2,959,152	324.07		73,299		40,041		41,679			(33,372)		15,431		0001
Purchased Call/Citi Grandmaster Index/CGM040D$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/06/2023	01/31/2025	2	2,910,599	324.68		66,202		36,213		38,820			(30,091)		15,178		0001
Purchased Call/Citi Grandmaster Index/CGM040D$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/06/2023	02/03/2025	6	3,242,809	323.81		67,934		42,006		46,957			(25,982)		16,974		0001
Purchased Call/Citi Grandmaster Index/CGM040D$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	02/06/2025	5	4,294,997	323.33		102,732		56,836		64,954			(45,926)		22,565		0001
Purchased Call/Citi Grandmaster Index/CGM040D$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/07/2023	02/05/2025	1	55,692	323.81		1,309		722		810			(587)		292		0001
Purchased Call/Citi Grandmaster Index/CGM040D$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	02/07/2025	6	3,720,440	323.54		87,142		48,495		55,332			(38,787)		19,571		0001
Purchased Call/Citi Grandmaster Index/CGM040D$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/09/2023	02/07/2025	3	3,356,580	323.32		79,079		44,024		50,880			(35,161)		17,657		0001
Purchased Call/Citi Grandmaster Index/CGM040D$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/16/2023	02/07/2025	4	4,170,494	323.31		97,762		54,489		63,273			(43,398)		21,938		0001
Purchased Call/Citi Grandmaster Index/CGM040D$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/16/2023	02/10/2025	3	4,699,955	323.05		112,142		62,789		73,446			(49,380)		24,815		0001
Purchased Call/Citi Grandmaster Index/CGM040D$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/15/2023	02/13/2025	5	7,583,372	323.23		177,526		99,949		117,176			(77,672)		40,186		0001
Purchased Call/Citi Grandmaster Index/CGM040D$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/17/2023	02/14/2025	3	4,277,166	323.1		100,572		56,748		66,756			(43,919)		22,693		0001
Purchased Call/Citi Grandmaster Index/CGM040D$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2023	02/14/2025	3	5,808,720	322.98		135,794		76,967		91,586			(59,167)		30,819		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040DSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/10/2023	02/14/2025	3	2,378,422	322.79		55,483		31,547		38,121			(24,054)		12,619		0001
Purchased Call/Citi Grandmaster Index/CGM040DSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/27/2023	02/20/2025	5	6,960,620	322.67		159,202		91,170		113,160			(68,107)		37,200		0001
Purchased Call/Citi Grandmaster Index/CGM040DSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/21/2023	02/14/2025	3	2,965,665	322.67		67,894		38,577		47,996			(29,333)		15,735		0001
Purchased Call/Citi Grandmaster Index/CGM040DSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2023	02/21/2025	4	2,907,730	322.1		68,746		39,481		49,621			(29,296)		15,558		0001
Purchased Call/Citi Grandmaster Index/CGM040DSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	02/21/2025	2	1,588,468	322.06		37,857		21,787		27,197			(16,131)		8,499		0001
Purchased Call/Citi Grandmaster Index/CGM040DSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/23/2023	02/19/2025	1	119,625	322.67		2,762		1,585		1,944			(1,182)		639		0001
Purchased Call/Citi Grandmaster Index/CGM040DSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/24/2023	02/21/2025	2	1,230,971	322.21		28,525		16,437		20,817			(12,124)		6,587		0001
Purchased Call/Citi Grandmaster Index/CGM040DSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/28/2023	02/24/2025	3	2,315,463	321.82		54,966		31,829		40,541			(23,149)		12,434		0001
Purchased Call/Citi Grandmaster Index/CGM040DSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/28/2023	02/27/2025	2	3,740,982	321.95		87,328		50,782		65,164			(36,566)		20,160		0001
Purchased Call/Citi Grandmaster Index/CGM040DSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/02/2023	02/26/2025	2	1,326,223	321.82		31,420		18,242		23,340			(13,186)		7,139		0001
Purchased Call/Citi Grandmaster Index/CGM040DSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/06/2023	02/28/2025	3	5,127,326	321.85		119,858		69,853		90,003			(50,039)		27,664		0001
Purchased Call/Citi Grandmaster Index/CGM040DSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/03/2023	02/28/2025	2	1,163,148	321.63		27,476		16,071		20,784			(11,456)		6,276		0001
Purchased Call/Citi Grandmaster Index/CGM040DSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/03/2023	02/28/2025	2	3,456,859	321.57		84,171		49,340		62,067			(34,894)		18,651		0001
Purchased Call/Citi Grandmaster Index/CGM040DSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/21/2023	03/03/2025	13	5,829,181	322.1		139,178		82,708		100,725			(56,587)		31,561		0001
Purchased Call/Citi Grandmaster Index/CGM040DSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/10/2023	03/06/2025	4	6,351,917	322.11		147,515		87,198		110,059			(60,376)		34,512		0001
Purchased Call/Citi Grandmaster Index/CGM040DSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/08/2023	03/07/2025	4	2,053,743	321.81		48,602		28,892		36,495			(19,769)		11,171		0001
Purchased Call/Citi Grandmaster Index/CGM040DSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/27/2023	03/07/2025	3	2,114,116	321.93		49,480		29,473		37,208			(20,093)		11,500		0001
Purchased Call/Citi Grandmaster Index/CGM040DSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/09/2023	03/05/2025	1	166,795	322.1		3,832		2,274		2,887			(1,565)		905		0001
Purchased Call/Citi Grandmaster Index/CGM040DST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/13/2023	03/07/2025	3	3,918,074	321.65		94,193		56,083		71,442			(38,281)		21,313		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040D$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/13/2023	03/10/2025	3	5,245,459	321.8		127,711		76,389		93,671			(51,356)		28,632		0001
Purchased Call/Citi Grandmaster Index/CGM040D$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/14/2023	03/13/2025	4	7,399,178	322.03		180,889		108,757		130,061			(72,188)		40,527		0001
Purchased Call/Citi Grandmaster Index/CGM040D$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/15/2023	03/14/2025	2	4,316,686	322.03		106,002		63,847		75,736			(42,232)		23,670		0001
Purchased Call/Citi Grandmaster Index/CGM040D$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/17/2023	03/14/2025	2	2,487,980	322.24		60,602		36,616		42,924			(24,104)		13,643		0001
Purchased Call/Citi Grandmaster Index/CGM040D$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2023	03/14/2025	5	7,736,251	322.47		188,793		114,986		131,024			(74,156)		42,422		0001
Purchased Call/Citi Grandmaster Index/CGM040D$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2023	03/17/2025	4	2,343,932	322.61		56,921		34,739		39,528			(22,199)		12,897		0001
Purchased Call/Citi Grandmaster Index/CGM040E$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/21/2023	03/20/2025	5	13,972,682	322.75		334,894		204,344		232,806			(130,656)		77,141		0001
Purchased Call/Citi Grandmaster Index/CGM040E$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/22/2023	03/21/2025	4	2,945,142	322.75		70,647		43,287		49,292			(27,415)		16,278		0001
Purchased Call/Citi Grandmaster Index/CGM040E$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/23/2023	03/21/2025	2	5,302,017	322.57		130,425		80,065		90,034			(50,614)		29,304		0001
Purchased Call/Citi Grandmaster Index/CGM040E$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/04/2023	03/21/2025	3	3,866,514	322.92		93,826		58,162		63,830			(35,840)		21,370		0001
Purchased Call/Citi Grandmaster Index/CGM040E$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/27/2023	03/24/2025	4	2,499,311	323.03		60,473		37,824		40,844			(22,670)		13,860		0001
Purchased Call/Citi Grandmaster Index/CGM040E$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/28/2023	03/27/2025	4	7,137,734	322.85		170,289		105,817		118,835			(64,528)		39,715		0001
Purchased Call/Citi Grandmaster Index/CGM040E$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/28/2023	03/26/2025	1	2,370,304	323.03		55,767		34,519		39,007			(21,267)		13,174		0001
Purchased Call/Citi Grandmaster Index/CGM040E$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2023	03/28/2025	3	3,564,238	322.64		87,494		54,374		60,707			(33,161)		19,854		0001
Purchased Call/Citi Grandmaster Index/CGM040E$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/24/2023	03/28/2025	3	2,099,441	323		50,647		31,800		34,745			(18,930)		11,694		0001
Purchased Call/Citi Grandmaster Index/CGM040E$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/31/2023	03/28/2025	1	634,209	323.13		15,623		9,754		10,387			(5,902)		3,533		0001
Purchased Call/Citi Grandmaster Index/CGM040E$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/04/2023	04/03/2025	2	6,888,845	323.76		166,552		104,890		107,806			(61,776)		38,626		0001
Purchased Call/Citi Grandmaster Index/CGM040E$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/04/2023	03/31/2025	2	5,965,144	323.57		144,942		90,987		94,296			(54,007)		33,337		0001
Purchased Call/Citi Grandmaster Index/CGM040E$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/05/2023	04/04/2025	2	5,445,161	323.72		131,841		83,159		85,445			(48,729)		30,564		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ESD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/06/2023	04/04/2025	1	3,835,100	323.76		94,173		59,621		59,987			(34,750)		21,527		0001
Purchased Call/Citi Grandmaster Index/CGM040ESE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/10/2023	04/07/2025	1	1,677,421	324.02		39,500		25,136		25,736			(14,378)		9,446		0001
Purchased Call/Citi Grandmaster Index/CGM040ESF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/17/2023	04/04/2025	2	1,998,889	324.02		46,032		29,316		30,612			(16,734)		11,220		0001
Purchased Call/Citi Grandmaster Index/CGM040ESG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/12/2023	04/10/2025	2	3,643,177	323.64		86,423		55,203		57,863			(31,253)		20,582		0001
Purchased Call/Citi Grandmaster Index/CGM040ESH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/13/2023	04/11/2025	5	7,293,885	323.39		171,218		110,170		118,422			(61,214)		41,252		0001
Purchased Call/Citi Grandmaster Index/CGM040ESI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/19/2023	04/11/2025	4	3,853,682	323.08		95,725		61,555		64,121			(34,364)		21,795		0001
Purchased Call/Citi Grandmaster Index/CGM040ESJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/17/2023	04/11/2025	4	4,248,895	323.7		99,146		63,920		67,298			(35,432)		24,030		0001
Purchased Call/Citi Grandmaster Index/CGM040ESK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/17/2023	04/14/2025	2	3,132,758	323.26		73,083		47,217		51,467			(25,895)		17,775		0001
Purchased Call/Citi Grandmaster Index/CGM040ESL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/28/2023	04/17/2025	5	5,604,240	322.75		134,864		87,808		96,277			(47,267)		31,899		0001
Purchased Call/Citi Grandmaster Index/CGM040ESM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/19/2023	04/17/2025	2	2,633,265	323.12		61,672		40,089		43,942			(21,641)		14,988		0001
Purchased Call/Citi Grandmaster Index/CGM040ESN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/20/2023	04/17/2025	3	4,562,223	322.7		109,947		71,691		78,684			(38,495)		25,968		0001
Purchased Call/Citi Grandmaster Index/CGM040ESO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/25/2023	04/17/2025	2	3,102,229	322.78		74,179		48,439		53,170			(25,892)		17,657		0001
Purchased Call/Citi Grandmaster Index/CGM040ESP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/24/2023	04/21/2025	3	3,703,202	322.7		91,179		59,837		64,060			(31,398)		21,167		0001
Purchased Call/Citi Grandmaster Index/CGM040ESQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/25/2023	04/24/2025	3	7,384,188	322.99		178,948		117,791		125,307			(61,258)		42,340		0001
Purchased Call/Citi Grandmaster Index/CGM040ESR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/27/2023	04/25/2025	2	2,583,115	323.11		61,319		40,582		43,419			(20,865)		14,827		0001
Purchased Call/Citi Grandmaster Index/CGM040ESS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	04/25/2025	4	2,474,438	322.59		59,794		42,177		43,307			(17,779)		14,203		0001
Purchased Call/Citi Grandmaster Index/CGM040EST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/28/2023	04/25/2025	1	4,210,685	322.88		110,328		73,146		72,057			(37,433)		24,168		0001
Purchased Call/Citi Grandmaster Index/CGM040ESU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/13/2023	04/28/2025	2	10,257,015	324.43		241,695		160,855		156,626			(80,950)		59,056		0001
Purchased Call/Citi Grandmaster Index/CGM040ESV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/02/2023	05/01/2025	1	5,390,040	324.09		128,393		85,713		84,681			(42,739)		31,130		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040E$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/03/2023	05/02/2025	2	6,023,959	323.86		144,849		97,056		96,498			(47,861)		34,827		0001
Purchased Call/Citi Grandmaster Index/CGM040E$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/04/2023	05/02/2025	2	2,527,386	323.75		61,478		41,320		43,009			(20,300)		14,612		0001
Purchased Call/Citi Grandmaster Index/CGM040E$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/10/2023	05/02/2025	3	2,503,581	323.83		60,343		40,813		40,199			(19,676)		14,474		0001
Purchased Call/Citi Grandmaster Index/CGM040E$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/08/2023	05/05/2025	1	3,033,410	324.24		71,757		48,431		47,352			(23,360)		17,591		0001
Purchased Call/Citi Grandmaster Index/CGM040F$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/11/2023	05/08/2025	3	8,256,903	323.91		189,645		129,473		132,394			(60,272)		48,029		0001
Purchased Call/Citi Grandmaster Index/CGM040F$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/11/2023	05/09/2025	2	2,449,526	323.48		61,944		42,044		40,581			(19,937)		14,263		0001
Purchased Call/Citi Grandmaster Index/CGM040F$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/11/2023	05/09/2025	2	1,609,227	324.27		39,639		27,012		25,063			(12,722)		9,370		0001
Purchased Call/Citi Grandmaster Index/CGM040F$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/12/2023	05/09/2025	1	2,071,154	324.6		48,939		33,392		31,428			(15,663)		12,060		0001
Purchased Call/Citi Grandmaster Index/CGM040F$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2023	05/15/2025	2	5,056,766	324.14		118,142		81,270		80,003			(36,933)		29,622		0001
Purchased Call/Citi Grandmaster Index/CGM040F$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/16/2023	05/12/2025	2	1,524,589	324.21		35,779		24,650		24,014			(11,148)		8,904		0001
Purchased Call/Citi Grandmaster Index/CGM040F$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/18/2023	05/16/2025	3	2,692,830	324.29		63,624		44,347		42,328			(19,426)		15,790		0001
Purchased Call/Citi Grandmaster Index/CGM040F$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/19/2023	05/16/2025	2	3,923,111	323.5		99,394		68,699		65,565			(30,936)		23,004		0001
Purchased Call/Citi Grandmaster Index/CGM040F$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/19/2023	05/16/2025	1	2,645,778	324.43		63,854		44,186		41,135			(19,823)		15,514		0001
Purchased Call/Citi Grandmaster Index/CGM040F$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2023	05/19/2025	1	2,445,530	324.55		58,397		40,540		37,570			(17,888)		14,383		0001
Purchased Call/Citi Grandmaster Index/CGM040F$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2023	05/22/2025	2	5,937,635	324.46		132,946		92,611		92,405			(40,407)		35,024		0001
Purchased Call/Citi Grandmaster Index/CGM040F$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/25/2023	05/23/2025	2	3,503,041	323.52		78,510		54,807		58,827			(23,762)		20,684		0001
Purchased Call/Citi Grandmaster Index/CGM040F$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/26/2023	05/23/2025	3	2,442,913	322.36		59,542		41,802		44,772			(17,936)		14,424		0001
Purchased Call/Citi Grandmaster Index/CGM040F$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2023	05/23/2025	3	1,938,598	322.39		51,329		36,611		35,450			(14,884)		11,446		0001
Purchased Call/Citi Grandmaster Index/CGM040F$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/13/2023	05/23/2025	3	4,478,836	323.33		113,836		80,488		76,309			(33,432)		26,445		0001

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Purchased Call/Citi Grandmaster Index/CGM040FSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2023	05/30/2025	1	4,060,194	324.33		94,768		67,040		64,499			(27,781)		24,138		0001
Purchased Call/Citi Grandmaster Index/CGM040FSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/31/2023	05/29/2025	2	1,555,230	323.33		35,361		25,613		26,584			(9,771)		9,237		0001
Purchased Call/Citi Grandmaster Index/CGM040FSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/01/2023	05/30/2025	1	12,263,634	323.87		312,015		221,638		201,780			(91,165)		72,907		0001
Purchased Call/Citi Grandmaster Index/CGM040FSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/02/2023	05/30/2025	1	3,726,995	324.92		93,254		66,334		56,564			(27,156)		22,157		0001
Purchased Call/Citi Grandmaster Index/CGM040FSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/05/2023	06/02/2025	3	3,749,037	325.73		86,679		61,872		53,276			(24,862)		22,353		0001
Purchased Call/Citi Grandmaster Index/CGM040FSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/06/2023	06/05/2025	2	2,868,493	325.21		69,329		49,630		42,829			(19,746)		17,152		0001
Purchased Call/Citi Grandmaster Index/CGM040FSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2023	06/04/2025	2	497,601	325.73		11,229		8,039		7,113			(3,197)		2,973		0001
Purchased Call/Citi Grandmaster Index/CGM040FSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/07/2023	06/06/2025	1	1,305,145	325.39		29,401		21,081		19,180			(8,337)		7,811		0001
Purchased Call/Citi Grandmaster Index/CGM040FSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2023	06/06/2025	2	3,120,151	324.4		77,613		55,884		49,501			(21,926)		18,675		0001
Purchased Call/Citi Grandmaster Index/CGM040FSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	3,052,308	325.07		74,366		53,617		45,985			(20,941)		18,268		0001
Purchased Call/Citi Grandmaster Index/CGM040FSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/12/2023	06/09/2025	2	6,505,701	325.43		163,162		117,991		95,904			(45,271)		39,049		0001
Purchased Call/Citi Grandmaster Index/CGM040FSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2023	06/12/2025	4	5,270,254	326.33		128,134		93,032		72,647			(35,186)		31,724		0001
Purchased Call/Citi Grandmaster Index/CGM040FSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/14/2023	06/13/2025	1	1,523,705	326.66		36,943		26,845		20,507			(10,121)		9,180		0001
Purchased Call/Citi Grandmaster Index/CGM040FSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/15/2023	06/13/2025	1	2,119,953	326.95		52,391		38,280		27,878			(14,302)		12,773		0001
Purchased Call/Citi Grandmaster Index/CGM040FST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/16/2023	06/18/2025	2	2,548,367	327.91		57,069		41,973		31,063			(15,138)		15,426		0001
Purchased Call/Citi Grandmaster Index/CGM040FSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/16/2023	06/13/2025	1	2,088,413	327.61		50,488		36,941		26,039			(13,732)		12,583		0001
Purchased Call/Citi Grandmaster Index/CGM040FSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/20/2023	06/16/2025	2	1,100,729	327.91		25,149		18,476		13,369			(6,698)		6,651		0001
Purchased Call/Citi Grandmaster Index/CGM040FSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/26/2023	06/20/2025	4	6,289,717	327.48		143,967		106,034		79,765			(38,031)		38,145		0001
Purchased Call/Citi Grandmaster Index/CGM040FSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2023	06/20/2025	1	1,680,423	326.82		37,946		28,054		22,463			(9,994)		10,191		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040F$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/26/2023	06/23/2025	2	2,082,566	326		50,010		37,128		29,784			(12,918)		12,665		0001
Purchased Call/Citi Grandmaster Index/CGM040FSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/23/2023	06/20/2025	2	3,169,246	325.92		75,853		56,176		45,470			(19,841)		19,221		0001
Purchased Call/Citi Grandmaster Index/CGM040G$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/27/2023	06/26/2025	3	5,710,571	326.19		138,928		103,504		80,550			(35,517)		34,826		0001
Purchased Call/Citi Grandmaster Index/CGM040G$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/29/2023	06/27/2025	3	2,225,117	327.68		50,448		37,776		27,983			(12,805)		13,582		0001
Purchased Call/Citi Grandmaster Index/CGM040G$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2023	06/27/2025	3	5,059,829	326.57		128,742		96,245		69,487			(32,690)		30,886		0001
Purchased Call/Citi Grandmaster Index/CGM040G$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2023	07/02/2025	1	528,226	328.21		12,572		9,463		6,410			(3,156)		3,239		0001
Purchased Call/Citi Grandmaster Index/CGM040G$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2023	07/01/2025	1	384,750	328.21		9,157		6,890		4,675			(2,302)		2,357		0001
Purchased Call/Citi Grandmaster Index/CGM040G$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2023	06/30/2025	4	4,014,582	328.21		92,821		69,900		48,592			(23,137)		24,573		0001
Purchased Call/Citi Grandmaster Index/CGM040G$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/30/2023	06/27/2025	2	3,054,713	326.79		77,885		58,595		41,231			(19,578)		18,646		0001
Purchased Call/Citi Grandmaster Index/CGM040G$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/05/2023	07/03/2025	3	4,185,609	328.01		89,863		67,890		51,660			(22,044)		25,690		0001
Purchased Call/Citi Grandmaster Index/CGM040G$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/10/2023	07/03/2025	3	3,484,441	323.14		82,050		62,301		62,312			(19,944)		21,386		0001
Purchased Call/Citi Grandmaster Index/CGM040G$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2023	07/03/2025	2	3,050,265	326.61		58,034		44,018		42,029			(14,178)		18,722		0001
Purchased Call/Citi Grandmaster Index/CGM040GSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2023	07/09/2025	1	186,519	322.92		4,439		3,380		3,408			(1,072)		1,151		0001
Purchased Call/Citi Grandmaster Index/CGM040GSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2023	07/08/2025	1	385,200	322.92		9,168		6,977		7,052			(2,217)		2,375		0001
Purchased Call/Citi Grandmaster Index/CGM040GSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/07/2023	07/07/2025	4	5,084,613	322.92		123,612		94,157		92,713			(29,574)		31,321		0001
Purchased Call/Citi Grandmaster Index/CGM040GSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/11/2023	07/10/2025	2	5,752,915	323.27		143,700		109,766		102,732			(34,038)		35,534		0001
Purchased Call/Citi Grandmaster Index/CGM040GSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/17/2023	07/11/2025	3	2,797,355	325.92		71,392		54,815		40,959			(16,750)		17,294		0001
Purchased Call/Citi Grandmaster Index/CGM040GSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2023	07/11/2025	2	2,500,285	324.13		66,592		51,018		41,871			(15,656)		15,457		0001
Purchased Call/Citi Grandmaster Index/CGM040GSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/01/2023	07/11/2025	3	4,504,298	327.46		105,265		81,004		58,542			(24,557)		27,846		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040GSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/14/2023	07/16/2025	1	489,720	327.09		11,704		9,023		6,580			(2,715)		3,041		0001
Purchased Call/Citi Grandmaster Index/CGM040GSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2023	07/14/2025	3	3,953,725	327.09		95,231		73,657		53,079			(21,652)		24,508		0001
Purchased Call/Citi Grandmaster Index/CGM040GSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/18/2023	07/17/2025	4	7,120,122	327.07		178,058		137,903		96,446			(40,360)		44,254		0001
Purchased Call/Citi Grandmaster Index/CGM040GSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/20/2023	07/18/2025	3	3,264,592	328.32		74,084		57,586		40,026			(16,642)		20,308		0001
Purchased Call/Citi Grandmaster Index/CGM040GSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2023	07/18/2025	2	2,111,437	328.23		49,558		38,440		26,072			(11,186)		13,135		0001
Purchased Call/Citi Grandmaster Index/CGM040GSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	07/18/2025	2	4,592,604	327.25		110,310		85,907		61,259			(24,724)		28,570		0001
Purchased Call/Citi Grandmaster Index/CGM040GSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	07/22/2025	1	1,944,818	327.49		46,287		36,114		25,492			(10,307)		12,141		0001
Purchased Call/Citi Grandmaster Index/CGM040GSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	07/23/2025	1	603,049	327.49		14,353		11,202		7,943			(3,192)		3,768		0001
Purchased Call/Citi Grandmaster Index/CGM040GSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/24/2023	07/21/2025	1	3,784,403	327.49		91,983		71,838		49,654			(20,216)		23,605		0001
Purchased Call/Citi Grandmaster Index/CGM040GSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/25/2023	07/24/2025	2	3,565,895	327.94		84,642		66,328		45,383			(18,402)		22,300		0001
Purchased Call/Citi Grandmaster Index/CGM040GSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2023	07/25/2025	5	5,834,836	254.88		135,268		106,521		76,025			(29,013)		36,522		0001
Purchased Call/Citi Grandmaster Index/CGM040GSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2023	07/25/2025	1	1,616,447	327.9		37,811		29,657		20,655			(8,184)		10,118		0001
Purchased Call/Citi Grandmaster Index/CGM040GST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2023	07/25/2025	2	3,420,825	327.64		84,209		66,404		44,600			(18,054)		21,412		0001
Purchased Call/Citi Grandmaster Index/CGM040GSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/28/2023	07/30/2025	1	2,343,689	328.38		55,780		44,073		29,032			(11,871)		14,734		0001
Purchased Call/Citi Grandmaster Index/CGM040GSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/28/2023	07/29/2025	1	495,741	328.38		11,799		9,319		6,129			(2,514)		3,114		0001
Purchased Call/Citi Grandmaster Index/CGM040GSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2023	07/28/2025	5	5,639,137	328.38		134,019		105,946		69,662			(28,253)		35,389		0001
Purchased Call/Citi Grandmaster Index/CGM040GSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/01/2023	07/31/2025	2	4,375,572	328.61		96,092		76,166		53,145			(20,003)		27,531		0001
Purchased Call/Citi Grandmaster Index/CGM040GSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2023	08/01/2025	2	4,594,264	325.38		107,696		85,688		71,663			(22,216)		28,932		0001
Purchased Call/Citi Grandmaster Index/CGM040GSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/02/2023	08/01/2025	2	2,313,351	327.37		48,704		38,677		31,064			(10,071)		14,568		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/03/2023	08/01/2025	3	2,050,196	324.97		48,918		39,036		32,962			(10,017)		12,911		0001
Purchased Call/Citi Grandmaster Index/CGM040HS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/09/2023	08/04/2025	4	3,258,039	325.11		76,335		61,269		53,529			(15,154)		20,570		0001
Purchased Call/Citi Grandmaster Index/CGM040HS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/04/2023	08/05/2025	1	1,458,201	325.11		34,705		27,745		23,306			(7,064)		9,215		0001
Purchased Call/Citi Grandmaster Index/CGM040HS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/04/2023	08/06/2025	1	587,083	325.11		13,973		11,174		9,372			(2,840)		3,713		0001
Purchased Call/Citi Grandmaster Index/CGM040HS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/09/2023	08/07/2025	5	6,215,390	325.3		144,445		116,067		97,943			(28,540)		39,343		0001
Purchased Call/Citi Grandmaster Index/CGM040HS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	08/08/2025	3	1,917,103	325.28		44,419		35,793		30,239			(8,711)		12,146		0001
Purchased Call/Citi Grandmaster Index/CGM040HS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/18/2023	08/08/2025	4	5,754,984	325.05		135,981		109,481		93,433			(26,708)		36,460		0001
Purchased Call/Citi Grandmaster Index/CGM040HS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/10/2023	08/08/2025	3	3,322,394	325.22		75,778		61,202		52,622			(14,803)		21,049		0001
Purchased Call/Citi Grandmaster Index/CGM040HS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/17/2023	08/11/2025	5	3,103,773	324.15		70,410		57,090		53,196			(13,468)		19,714		0001
Purchased Call/Citi Grandmaster Index/CGM040HS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/11/2023	08/13/2025	1	549,103	324.15		13,069		10,577		9,477			(2,532)		3,494		0001
Purchased Call/Citi Grandmaster Index/CGM040HSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/11/2023	08/12/2025	1	1,849,114	324.15		44,009		35,606		31,839			(8,537)		11,755		0001
Purchased Call/Citi Grandmaster Index/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2023	08/14/2025	3	6,557,165	324.11		143,081		116,210		112,933			(27,001)		41,754		0001
Purchased Call/Citi Grandmaster Index/CGM040HSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/22/2023	08/15/2025	3	5,165,681	322.24		118,048		96,176		101,999			(22,088)		32,921		0001
Purchased Call/Citi Grandmaster Index/CGM040HSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/16/2023	08/15/2025	5	5,853,297	322.85		138,301		113,309		110,763			(25,270)		37,304		0001
Purchased Call/Citi Grandmaster Index/CGM040HSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/21/2023	08/15/2025	3	5,184,085	320.86		124,394		101,677		112,375			(23,090)		33,039		0001
Purchased Call/Citi Grandmaster Index/CGM040HSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/18/2023	08/20/2025	1	1,258,926	321.18		29,962		24,537		26,710			(5,518)		8,057		0001
Purchased Call/Citi Grandmaster Index/CGM040HSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/31/2023	08/19/2025	2	1,551,092	321.18		37,267		30,541		32,909			(6,844)		9,919		0001
Purchased Call/Citi Grandmaster Index/CGM040HSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/18/2023	08/18/2025	3	4,596,269	321.18		108,672		89,042		97,302			(19,786)		29,366		0001
Purchased Call/Citi Grandmaster Index/CGM040HSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/22/2023	08/21/2025	3	6,088,649	321.09		149,331		122,732		129,964			(26,751)		38,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040HSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/24/2023	08/22/2025	2	4,288,291	321.53		110,449		90,885		89,457			(19,667)		27,491		0001
Purchased Call/Citi Grandmaster Index/CGM040HSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/23/2023	08/22/2025	4	5,382,832	323.03		124,584		102,735		101,346			(22,069)		34,507		0001
Purchased Call/Citi Grandmaster Index/CGM040HSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/24/2023	08/22/2025	3	3,370,116	322.03		80,280		66,402		67,967			(14,136)		21,604		0001
Purchased Call/Citi Grandmaster Index/CGM040HSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2023	08/27/2025	1	1,833,968	322.08		43,465		36,012		36,764			(7,590)		11,806		0001
Purchased Call/Citi Grandmaster Index/CGM040HSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2023	08/25/2025	3	4,375,689	322.08		107,796		89,361		87,829			(18,597)		28,121		0001
Purchased Call/Citi Grandmaster Index/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/25/2023	08/26/2025	1	604,459	322.08		14,326		11,866		12,158			(2,505)		3,888		0001
Purchased Call/Citi Grandmaster Index/CGM040HSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	08/28/2025	3	6,151,638	322.92		159,337		132,464		116,784			(27,020)		39,632		0001
Purchased Call/Citi Grandmaster Index/CGM040HSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/30/2023	08/29/2025	5	4,812,432	324.66		114,364		95,582		80,557			(19,087)		31,030		0001
Purchased Call/Citi Grandmaster Index/CGM040HSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/31/2023	08/29/2025	5	8,951,940	324.51		212,785		177,295		151,461			(35,712)		57,721		0001
Purchased Call/Citi Grandmaster Index/CGM040HSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/31/2023	08/29/2025	4	4,619,223	324.88		107,301		89,950		76,103			(17,787)		29,784		0001
Purchased Call/Citi Grandmaster Index/CGM040HST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/01/2023	09/02/2025	1	1,860,009	324.52		44,268		37,144		31,698			(7,318)		12,033		0001
Purchased Call/Citi Grandmaster Index/CGM040HSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/01/2023	09/03/2025	1	2,386,057	324.52		56,788		47,662		40,725			(9,374)		15,448		0001
Purchased Call/Citi Grandmaster Index/CGM040HSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	08/29/2025	4	5,083,794	324.52		118,365		99,402		85,965			(19,280)		32,780		0001
Purchased Call/Citi Grandmaster Index/CGM040HSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/06/2023	09/05/2025	3	5,472,564	324.17		123,641		104,107		95,791			(19,657)		35,489		0001
Purchased Call/Citi Grandmaster Index/CGM040HSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/06/2023	09/04/2025	1	1,124,414	324.52		24,808		20,884		19,233			(3,948)		7,286		0001
Purchased Call/Citi Grandmaster Index/CGM040HSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/12/2023	09/05/2025	4	1,892,044	323.3		44,384		37,555		35,182			(6,963)		12,270		0001
Purchased Call/Citi Grandmaster Index/CGM040HSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/07/2023	09/05/2025	3	5,514,173	323.06		131,782		111,518		104,246			(20,692)		35,759		0001
Purchased Call/Citi Grandmaster Index/CGM040I$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/11/2023	09/08/2025	2	5,771,366	323.3		137,721		116,819		107,836			(21,105)		37,518		0001
Purchased Call/Citi Grandmaster Index/CGM040I$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2023	09/09/2025	1	2,010,621	323.3		47,652		40,386		37,424			(7,421)		13,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040I$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2023	09/10/2025	1	2,378,260	323.3		56,603		47,984		47,254			(8,803)		15,486		0001
Purchased Call/Citi Grandmaster Index/CGM040I$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/13/2023	09/11/2025	3	4,511,099	323.48		102,472		87,231		83,230			(15,340)		29,397		0001
Purchased Call/Citi Grandmaster Index/CGM040I$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/19/2023	09/12/2025	4	6,891,187	323.02		171,488		146,548		131,318			(25,377)		44,943		0001
Purchased Call/Citi Grandmaster Index/CGM040I$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/13/2023	09/12/2025	1	1,485,151	323.1		35,025		29,829		28,139			(5,230)		9,686		0001
Purchased Call/Citi Grandmaster Index/CGM040I$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/14/2023	09/12/2025	4	3,711,171	324.44		83,785		71,727		65,412			(12,330)		24,204		0001
Purchased Call/Citi Grandmaster Index/CGM040I$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	09/16/2025	1	975,479	323.35		23,119		19,816		18,236			(3,379)		6,382		0001
Purchased Call/Citi Grandmaster Index/CGM040I$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	09/17/2025	1	1,690,886	323.35		40,074		34,357		31,715			(5,850)		11,072		0001
Purchased Call/Citi Grandmaster Index/CGM040I$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/15/2023	09/15/2025	3	9,130,682	323.35		210,124		180,267		179,365			(30,176)		59,692		0001
Purchased Call/Citi Grandmaster Index/CGM040I$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2023	09/18/2025	3	3,669,229	322.77		82,724		71,199		71,411			(11,621)		24,045		0001
Purchased Call/Citi Grandmaster Index/CGM040I$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/19/2023	09/19/2025	3	2,551,944	322.25		57,421		49,504		51,716			(8,008)		16,737		0001
Purchased Call/Citi Grandmaster Index/CGM040I$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/20/2023	09/19/2025	3	5,532,175	322.04		126,643		109,979		113,748			(16,881)		36,283		0001
Purchased Call/Citi Grandmaster Index/CGM040I$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2023	09/19/2025	3	5,048,618	319.75		118,450		102,511		120,570			(16,318)		33,111		0001
Purchased Call/Citi Grandmaster Index/CGM040I$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2023	09/24/2025	1	1,879,371	319.57		44,541		38,615		45,375			(6,077)		12,375		0001
Purchased Call/Citi Grandmaster Index/CGM040I$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2023	09/22/2025	3	3,861,010	319.57		89,751		77,835		93,115			(12,125)		25,383		0001
Purchased Call/Citi Grandmaster Index/CGM040I$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2023	09/23/2025	1	2,648,390	319.57		62,767		54,404		63,726			(8,575)		17,425		0001
Purchased Call/Citi Grandmaster Index/CGM040I$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2023	09/25/2025	3	6,434,306	319.13		138,771		120,688		159,088			(18,233)		42,400		0001
Purchased Call/Citi Grandmaster Index/CGM040I$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/27/2023	09/26/2025	3	2,687,078	317.6		62,402		54,381		73,101			(8,101)		17,721		0001
Purchased Call/Citi Grandmaster Index/CGM040I$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2023	09/26/2025	4	4,844,763	317.36		114,978		100,456		133,767			(14,822)		31,951		0001
Purchased Call/Citi Grandmaster Index/CGM040I$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/02/2023	09/26/2025	4	7,368,055	317.34		177,107		155,021		203,576			(22,684)		48,592		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ISL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2023	10/01/2025	1	2,043,105	317.89		48,422		42,444		54,812			(6,144)		13,527		0001
Purchased Call/Citi Grandmaster Index/CGM040ISM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2023	09/30/2025	1	1,426,617	317.89		33,811		29,631		38,423			(4,296)		9,438		0001
Purchased Call/Citi Grandmaster Index/CGM040ISN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/29/2023	09/29/2025	4	5,373,730	317.89		122,109		107,104		143,947			(15,254)		35,523		0001
Purchased Call/Citi Grandmaster Index/CGM040JS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/23/2023	10/20/2025	2	2,545,084	315.66		60,383		54,684		78,448			(5,853)		17,099		0001
Purchased Call/Citi Grandmaster Index/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2023	11/07/2025	5	4,554,291	317.56		109,642		102,033		126,580			(7,814)		31,013		0001
Purchased Call/Citi Grandmaster Index/CGM040ISR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/05/2023	10/03/2025	5	4,786,442	315.97		116,317		103,075		144,336			(13,742)		31,740		0001
Purchased Call/Citi Grandmaster Index/CGM040ISP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/23/2023	10/03/2025	5	5,007,640	315.42		120,705		106,581		155,965			(14,316)		33,207		0001
Purchased Call/Citi Grandmaster Index/CGM040KSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2023	12/05/2025	3	4,838,204	321.04		116,309		113,075		110,368			(3,653)		33,620		0001
Purchased Call/Citi Grandmaster Index/CGM040KSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/21/2023	12/19/2025	4	5,105,341	322.75		124,503		123,857		105,231			(984)		35,827		0001
Purchased Call/Citi Grandmaster Index/CGM040ISU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2023	10/07/2025	1	1,333,390	316.84		31,601		28,037		38,148			(3,713)		8,869		0001
Purchased Call/Citi Grandmaster Index/CGM040JSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/25/2023	10/24/2025	4	4,923,189	316.05		116,616		106,271		148,588			(10,477)		33,176		0001
Purchased Call/Citi Grandmaster Index/CGM040IST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2023	10/06/2025	3	3,116,787	316.84		75,413		66,901		89,277			(8,657)		20,716		0001
Purchased Call/Citi Grandmaster Index/CGM040JSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	2,300,353	318.97		55,106		52,073		59,020			(3,216)		15,745		0001
Purchased Call/Citi Grandmaster Index/CGM040JSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/02/2023	10/31/2025	3	2,895,599	315.61		72,233		66,469		89,963			(5,903)		19,615		0001
Purchased Call/Citi Grandmaster Index/CGM040JSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/02/2023	10/31/2025	4	10,731,621	316.2		263,789		243,173		322,226			(21,319)		72,699		0001
Purchased Call/Citi Grandmaster Index/CGM040KSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2023	12/05/2025	3	4,525,706	321.03		108,508		105,169		103,302			(3,539)		31,449		0001
Purchased Call/Citi Grandmaster Index/CGM040KSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/19/2023	12/17/2025	3	3,815,329	322.47		91,964		90,444		80,013			(1,853)		26,737		0001
Purchased Call/Citi Grandmaster Index/CGM040KSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/15/2023	12/12/2025	6	8,255,290	322.34		199,714		196,254		173,900			(4,122)		57,650		0001
Purchased Call/Citi Grandmaster Index/CGM040JSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/17/2023	11/19/2025	1	1,930,420	319.11		45,944		43,360		49,146			(2,758)		13,261		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/29/2023	12/29/2025	1	2,989,681	322.24		72,051		72,051		72,030			(197)		21,126		0001
Purchased Call/Citi Grandmaster Index/CGM040JSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	1,557,916	318.75		37,289		35,003		40,495			(2,342)		10,663		0001
Purchased Call/Citi Grandmaster Index/CGM040JSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/08/2023	11/06/2025	3	6,330,555	317.43		151,547		140,539		176,551			(11,186)		43,076		0001
Purchased Call/Citi Grandmaster Index/CGM040JSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/15/2023	11/14/2025	3	10,564,638	318.83		252,193		236,962		273,211			(15,771)		72,311		0001
Purchased Call/Citi Grandmaster Index/CGM040KSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2023	12/05/2025	3	3,312,884	320.65		80,081		77,489		77,411			(2,742)		23,021		0001
Purchased Call/Citi Grandmaster Index/CGM040KSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/13/2023	12/12/2025	2	1,339,440	321.41		33,315		32,561		29,910			(805)		9,354		0001
Purchased Call/Citi Grandmaster Index/CGM0401SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2023	10/09/2025	3	5,122,300	317.27		130,163		115,795		142,956			(14,551)		34,125		0001
Purchased Call/Citi Grandmaster Index/CGM040KS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2023	11/24/2025	2	2,253,901	319.24		53,722		51,234		57,004			(2,695)		15,540		0001
Purchased Call/Citi Grandmaster Index/CGM040KST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/20/2023	12/19/2025	4	6,351,198	322.59		152,873		151,013		132,207			(2,223)		44,570		0001
Purchased Call/Citi Grandmaster Index/CGM040KSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/29/2023	12/26/2025	3	5,706,777	323.21		133,708		133,426		114,880			(561)		40,242		0001
Purchased Call/Citi Grandmaster Index/CGM040LS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/29/2023	12/30/2025	1	1,970,253	322.24		47,483		47,483		47,495			(130)		13,932		0001
Purchased Call/Citi Grandmaster Index/CGM0401SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2023	10/10/2025	5	3,458,917	318.55		81,955		73,074		89,447			(9,041)		23,061		0001
Purchased Call/Citi Grandmaster Index/CGM040KSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/01/2023	12/03/2025	1	3,728,721	320.84		89,489		86,175		85,937			(3,663)		25,874		0001
Purchased Call/Citi Grandmaster Index/CGM040JS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/20/2023	10/22/2025	1	2,022,515	315.66		47,934		43,397		62,556			(4,708)		13,609		0001
Purchased Call/Citi Grandmaster Index/CGM040JSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/26/2023	10/24/2025	2	3,566,529	315.24		84,115		76,868		112,761			(7,553)		24,034		0001
Purchased Call/Citi Grandmaster Index/CGM040KSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/01/2023	12/02/2025	1	5,201,471	320.84		124,315		119,705		119,871			(5,095)		36,068		0001
Purchased Call/Citi Grandmaster Index/CGM040JSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2023	11/13/2025	4	5,276,410	317.75		133,134		124,821		145,482			(8,502)		36,089		0001
Purchased Call/Citi Grandmaster Index/CGM040KSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/05/2023	12/04/2025	4	3,991,255	320.36		98,216		95,043		94,733			(3,348)		27,715		0001
Purchased Call/Citi Grandmaster Index/CGM040JS6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/20/2023	10/21/2025	2	3,148,929	315.66		74,696		67,625		97,251			(7,330)		21,172		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Citi Grandmaster Index/CGM040K$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/24/2023	11/26/2025	3	1,593,923	319.24		38,819		37,126		40,388			(1,785)		11,005		0001
Purchased Call/Citi Grandmaster Index/CGM040JSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2023	11/04/2025	1	1,714,569	317.54		40,807		37,724		47,715			(3,233)		11,650		0001
Purchased Call/Citi Grandmaster Index/CGM040JST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2023	11/12/2025	2	3,583,038	317.72		88,814		83,129		98,954			(5,857)		24,489		0001
Purchased Call/Citi Grandmaster Index/CGM040K$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/28/2023	11/26/2025	4	6,093,373	319.33		146,959		140,563		153,582			(6,585)		42,071		0001
Purchased Call/Citi Grandmaster Index/CGM0401$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/12/2023	10/10/2025	3	4,461,986	319.01		103,822		92,631		112,111			(11,441)		29,749		0001
Purchased Call/Citi Grandmaster Index/CGM0401$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2023	10/08/2025	1	2,607,874	316.84		61,807		54,845		74,764			(7,252)		17,361		0001
Purchased Call/Citi Grandmaster Index/CGM040JS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2023	10/13/2025	4	2,006,186	318.21		47,552		42,625		52,984			(5,020)		13,407		0001
Purchased Call/Citi Grandmaster Index/CGM040JS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/20/2023	10/17/2025	3	7,388,174	317.53		168,120		151,644		203,747			(16,914)		49,524		0001
Purchased Call/Citi Grandmaster Index/CGM040JSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/09/2023	11/07/2025	4	5,233,753	317.59		124,734		116,428		145,177			(8,732)		35,639		0001
Purchased Call/Citi Grandmaster Index/CGM040K$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/30/2023	11/28/2025	4	3,538,244	319.48		85,660		82,019		88,133			(3,761)		24,465		0001
Purchased Call/Citi Grandmaster Index/CGM040K$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2023	12/08/2025	4	4,858,838	321		116,983		113,894		110,994			(3,421)		33,836		0001
Purchased Call/Citi Grandmaster Index/CGM040JSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/10/2023	11/11/2025	1	848,643	317.72		20,113		18,787		23,400			(1,401)		5,796		0001
Purchased Call/Citi Grandmaster Index/CGM040K$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/01/2023	11/28/2025	4	6,134,868	319.69		150,493		144,863		150,858			(6,172)		42,419		0001
Purchased Call/Citi Grandmaster Index/CGM040K$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/19/2023	12/15/2025	5	6,419,613	322.47		154,337		151,814		134,463			(2,894)		44,925		0001
Purchased Call/Citi Grandmaster Index/CGM040JSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2023	10/31/2025	2	3,443,758	317.1		82,949		76,606		98,167			(6,650)		23,329		0001
Purchased Call/Citi Grandmaster Index/CGM040JSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/08/2023	11/07/2025	2	5,764,859	317.72		136,348		126,910		158,670			(9,800)		39,256		0001
Purchased Call/Citi Grandmaster Index/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2023	10/15/2025	1	1,504,888	318.21		35,666		31,948		39,990			(3,844)		10,072		0001
Purchased Call/Citi Grandmaster Index/CGM040JSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/17/2023	11/18/2025	1	1,490,491	319.11		35,474		33,476		38,005			(2,132)		10,232		0001
Purchased Call/Citi Grandmaster Index/CGM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/03/2023	10/02/2025	3	6,217,664	316.96		134,366		118,188		176,508			(16,336)		41,198		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040I$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/09/2023	10/03/2025	5	5,533,136	315.62		132,865		117,804		170,311			(15,434)		36,691		0001
Purchased Call/Citi Grandmaster Index/CGM040I$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2023	10/10/2025	4	5,803,892	318.52		135,588		121,317		150,356			(14,738)		38,696		0001
Purchased Call/Citi Grandmaster Index/CGM040JS5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/19/2023	10/17/2025	4	2,966,359	316.56		68,493		61,934		86,654			(6,791)		19,884		0001
Purchased Call/Citi Grandmaster Index/CGM040JSF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/27/2023	10/28/2025	1	1,482,046	315.14		35,124		32,133		47,208			(3,119)		10,017		0001
Purchased Call/Citi Grandmaster Index/CGM040JSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/27/2023	10/27/2025	3	7,275,511	315.14		173,829		159,166		231,522			(15,006)		49,139		0001
Purchased Call/Citi Grandmaster Index/CGM040JSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2023	11/05/2025	2	1,283,277	317.54		30,514		28,243		35,646			(2,353)		8,726		0001
Purchased Call/Citi Grandmaster Index/CGM040JS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/18/2023	10/17/2025	2	945,930	318.12		21,232		19,123		25,169			(2,146)		6,341		0001
Purchased Call/Citi Grandmaster Index/CGM040JSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/27/2023	10/29/2025	2	1,526,801	315.14		36,787		33,698		48,712			(3,197)		10,327		0001
Purchased Call/Citi Grandmaster Index/CGM040KS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/22/2023	11/21/2025	3	3,141,814	319.27		77,463		74,345		79,310			(3,372)		21,614		0001
Purchased Call/Citi Grandmaster Index/CGM040JSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/03/2023	11/03/2025	5	6,674,648	317.54		158,284		146,526		185,713			(12,057)		45,317		0001
Purchased Call/Citi Grandmaster Index/CGM040KS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/21/2023	11/20/2025	2	3,643,243	319.24		87,022		82,605		92,146			(4,725)		25,046		0001
Purchased Call/Citi Grandmaster Index/CGM040KS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/22/2023	11/21/2025	3	12,719,724	319.37		302,284		287,794		319,101			(15,944)		87,506		0001
Purchased Call/Citi Grandmaster Index/CGM040KSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2023	12/10/2025	2	3,681,851	321		88,161		85,763		84,350			(2,725)		25,676		0001
Purchased Call/Citi Grandmaster Index/CGM040KSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/12/2023	12/11/2025	1	3,010,485	321.22		72,728		70,929		67,990			(1,893)		21,008		0001
Purchased Call/Citi Grandmaster Index/CGM040KSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/19/2023	12/19/2025	3	6,335,626	322.81		151,807		150,320		130,109			(2,141)		44,461		0001
Purchased Call/Citi Grandmaster Index/CGM040KSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/15/2023	12/16/2025	1	1,671,635	322.47		40,119		39,403		35,010			(877)		11,706		0001
Purchased Call/Citi Grandmaster Index/CGM040KSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/19/2023	12/18/2025	2	2,542,821	322.39		62,463		61,544		53,749			(1,017)		17,832		0001
Purchased Call/Citi Grandmaster Index/CGM040JS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/17/2023	10/16/2025	3	5,796,592	318.32		134,590		120,934		152,356			(13,805)		38,825		0001
Purchased Call/Citi Grandmaster Index/CGM040KS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/05/2023	11/28/2025	5	13,013,947	319.74		313,482		301,155		319,112			(13,073)		89,983		0001

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Purchased Call/Citi Grandmaster Index/CGM040ISZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	1	1,402,178	318.21		33,232		29,762		37,074			(3,586)		9,377		0001
Purchased Call/Citi Grandmaster Index/CGM040JSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	2	6,065,369	315.64		141,599		129,089		187,509			(12,888)		40,873		0001
Purchased Call/Citi Grandmaster Index/CGM040KSH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	1	1,731,691	321		41,387		40,250		39,596			(1,300)		12,067		0001
Purchased Call/Citi Grandmaster Index/CGM040KSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/18/2023	12/12/2025	6	11,830,242	322.09		287,774		282,430		253,260			(6,025)		82,615		0001
Purchased Call/Citi Grandmaster Index/CGM040JSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2023	11/10/2025	5	5,648,595	317.72		134,598		125,902		156,081			(8,968)		38,549		0001
Purchased Call/Citi Grandmaster Index/CGM040JSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2023	10/30/2025	3	5,056,890	315.36		123,171		113,112		159,251			(10,234)		34,231		0001
Purchased Call/Citi Grandmaster Index/CGM040KSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	1	2,520,849	322.76		60,752		60,335		52,007			(747)		17,739		0001
Purchased Call/Citi Grandmaster Index/CGM040KS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/21/2023	11/17/2025	3	5,866,716	319.11		140,223		132,489		149,074			(8,043)		40,244		0001
Purchased Call/Citi Grandmaster Index/CGM040JS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/23/2025	3	4,570,848	315.75		110,105		100,008		140,654			(10,227)		30,779		0001
Purchased Call/Citi Grandmaster Index/CGM040KSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/04/2023	12/01/2025	5	7,467,998	320.84		176,273		170,140		172,216			(6,466)		51,747		0001
Purchased Call/Citi Grandmaster Index/CGM040KSV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/22/2025	2	4,550,261	322.76		110,748		110,124		94,409			(1,021)		31,998		0001
Purchased Call/Citi Grandmaster Index/CGM040KSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2023	12/26/2025	3	4,336,632	322.89		103,425		103,332		89,056			(418)		30,580		0001
Purchased Call/Citi Grandmaster Index/CGM040KSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2023	12/26/2025	1	5,628,473	322.83		135,646		135,646		130,873			(558)		39,690		0001
Purchased Call/NASDAQ 100 Index/NDX0050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	1	1,509,000	13062.6		138,677		300,598		300,598	161,921				3,929		0001
Purchased Call/NASDAQ 100 Index/NDX0130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	1,300,368	15273		117,163		166,808		166,808	49,645				5,059		0001
Purchased Call/NASDAQ 100 Index/NDX0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2024	1	1,844,061	16084.7		164,121		201,086		201,086	36,964				8,912		0001
Purchased Call/NASDAQ 100 Index/NDX0050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6		583,789		1,002,550		1,002,550	418,762				22,970		0001
Purchased Call/NASDAQ 100 Index/NDX0050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7		467,152		540,949		540,949	73,797				17,738		0001
Purchased Call/NASDAQ 100 Index/NDX0050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2		566,077		654,273		654,273	88,197				20,949		0001
Purchased Call/NASDAQ 100 Index/NDX0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4		558,515		1,052,666		1,052,666	494,151				20,722		0001
Purchased Call/NASDAQ 100 Index/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7		511,465		789,521		789,521	278,056				19,773		0001
Purchased Call/NASDAQ 100 Index/NDX0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5		475,857		648,923		648,923	173,066				18,043		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NASDAQ 100 Index/NDX0130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3		534,245		663,846		663,846	129,601				20,295		0001
Purchased Call/NASDAQ 100 Index/NDX0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909		483,302		591,074		591,074	107,771				17,679		0001
Purchased Call/NASDAQ 100 Index/NDX0150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1		657,790		835,046		835,046	177,256				24,162		0001
Purchased Call/NASDAQ 100 Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			1,084,676		1,084,676	662,857				22,369		0001
Purchased Call/NASDAQ 100 Index/NDX0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			1,147,254		1,147,254	674,296				19,430		0001
Purchased Call/NASDAQ 100 Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2		457,483		856,759		856,759	399,275				17,243		0001
Purchased Call/NASDAQ 100 Index/NDX0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9		678,870		818,774		818,774	139,904				25,089		0001
Purchased Call/NASDAQ 100 Index/NDX0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273		553,995		657,410		657,410	103,415				20,938		0001
Purchased Call/NASDAQ 100 Index/NDX0050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2		764,289		896,472		896,472	132,183				27,300		0001
Purchased Call/NASDAQ 100 Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2		514,152		604,307		604,307	90,155				19,267		0001
Purchased Call/NASDAQ 100 Index/NDX0050$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9		459,412		573,338		573,338	113,926				16,324		0001
Purchased Call/NASDAQ 100 Index/NDX0050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4		886,791		832,617		832,617	(54,174)				33,878		0001
Purchased Call/NASDAQ 100 Index/NDX0050$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4		618,163		656,714		656,714	38,551				23,600		0001
Purchased Call/NASDAQ 100 Index/NDX0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7		543,525		575,984		575,984	32,459				20,933		0001
Purchased Call/BXIIMSTN Index/SBM0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	86,579	1060.04		8,528		18,962		18,962	10,434				64		0001
Purchased Call/BXIIMSTN Index/SBM0174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	6,303	1060.04		571		1,165		1,165	594				5		0001
Purchased Call/BXIIMSTN Index/SBM0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2024	2	115,261	1096.87		10,907		20,759		20,759	9,852				141		0001
Purchased Call/BXIIMSTN Index/SBM0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2024	2	110,005	1096.87		12,291		22,302		22,302	10,011				135		0001
Purchased Call/BXIIMSTN Index/SBM0175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	2,688	1159.68		195		302		302	106				4		0001
Purchased Call/BXIIMSTN Index/SBM0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	22,778	1159.68		2,239		3,387		3,387	1,148				37		0001
Purchased Call/BXIIMSTN Index/SBM0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	117,592	1159.68		10,901		17,104		17,104	6,203				192		0001
Purchased Call/BXIIMSTN Index/SBM0175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	19,954	1117.91		1,702		2,895		2,895	1,193				38		0001
Purchased Call/BXIIMSTN Index/SBM0175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	53,491	1117.91		5,082		9,098		9,098	4,016				102		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	1	78,784	1117.91		5,704		9,049		9,049	3,345				150		0001
Purchased Call/BXIIMSTN Index/SBM0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	1	17,119	1110.9		1,453		2,465		2,465	1,012				37		0001
Purchased Call/BXIIMSTN Index/SBM0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	1	20,379	1110.9		1,471		2,318		2,318	847				44		0001
Purchased Call/BXIIMSTN Index/SBM0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	4,314	1075.45		319		514		514	196				10		0001
Purchased Call/BXIIMSTN Index/SBM0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	59,615	1075.45		4,286		6,834		6,834	2,548				141		0001
Purchased Call/BXIIMSTN Index/SBM0176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	13,330	1075.45		846		1,279		1,279	433				32		0001
Purchased Call/BXIIMSTN Index/SBM0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	160,437	1075.45		13,541		23,497		23,497	9,956				380		0001
Purchased Call/BXIIMSTN Index/SBM0176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	36,113	1114.61		2,095		3,049		3,049	955				94		0001
Purchased Call/BXIIMSTN Index/SBM0176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	87,377	1114.61		7,313		12,254		12,254	4,941				228		0001
Purchased Call/BXIIMSTN Index/SBM0176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	29,000	1114.61		2,137		3,348		3,348	1,211				76		0001
Purchased Call/BXIIMSTN Index/SBM0176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	75,054	1114.61		5,929		9,615		9,615	3,685				195		0001
Purchased Call/BXIIMSTN Index/SBM0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	1	9,004	1120.87		534		750		750	216				25		0001
Purchased Call/BXIIMSTN Index/SBM0176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	1	12,285	1120.87		991		1,548		1,548	557				34		0001
Purchased Call/BXIIMSTN Index/SBM0177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	36,920	1126.32		3,109		4,996		4,996	1,888				110		0001
Purchased Call/BXIIMSTN Index/SBM0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	41,104	1126.32		3,395		5,408		5,408	2,013				122		0001
Purchased Call/BXIIMSTN Index/SBM0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	55,017	1126.32		3,736		5,470		5,470	1,734				164		0001
Purchased Call/BXIIMSTN Index/SBM0177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	61,738	1126.32		4,569		6,907		6,907	2,338				184		0001
Purchased Call/BXIIMSTN Index/SBM0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	1	30,541	1157.95		2,608		3,967		3,967	1,359				96		0001
Purchased Call/BXIIMSTN Index/SBM0177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	1	7,339	1157.95		607		907		907	300				23		0001

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Purchased Call/BXIIMSTN Index/SBM0177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	181,647	1190.49		13,733		18,474		18,474	4,742				599		0001
Purchased Call/BXIIMSTN Index/SBM0177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	31,114	1190.49		1,836		2,321		2,321	485				103		0001
Purchased Call/BXIIMSTN Index/SBM0177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	49,391	1190.49		4,134		5,830		5,830	1,696				163		0001
Purchased Call/BXIIMSTN Index/SBM0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	76,484	1211.99		5,813		7,292		7,292	1,479				263		0001
Purchased Call/BXIIMSTN Index/SBM0177$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	211,740	1211.99		17,850		23,117		23,117	5,268				729		0001
Purchased Call/BXIIMSTN Index/SBM0177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	12,438	1211.99		935		1,169		1,169	233				43		0001
Purchased Call/BXIIMSTN Index/SBM0178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	1	22,839	1217.58		1,672		2,010		2,010	338				82		0001
Purchased Call/BXIIMSTN Index/SBM0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	1	15,458	1217.58		1,274		1,593		1,593	319				56		0001
Purchased Call/BXIIMSTN Index/SBM0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	1	11,953	1217.58		906		1,101		1,101	195				43		0001
Purchased Call/BXIIMSTN Index/SBM0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	5,726	1259.37		476		508		508	32				21		0001
Purchased Call/BXIIMSTN Index/SBM0178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	13,721	1259.37		1,028		1,084		1,084	56				51		0001
Purchased Call/BXIIMSTN Index/SBM0178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	110,693	1259.37		8,955		9,543		9,543	588				414		0001
Purchased Call/BXIIMSTN Index/SBM0178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	16,397	1262.29		1,148		1,168		1,168	20				64		0001
Purchased Call/BXIIMSTN Index/SBM0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	35,740	1262.29		2,777		2,846		2,846	69				139		0001
Purchased Call/BXIIMSTN Index/SBM0178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	27,945	1217.15		2,414		3,019		3,019	605				112		0001
Purchased Call/BXIIMSTN Index/SBM0178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	7,887	1217.15		546		641		641	96				32		0001
Purchased Call/BXIIMSTN Index/SBM0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	67,039	1217.15		5,162		6,237		6,237	1,075				269		0001
Purchased Call/BXIIMSTN Index/SBM0178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	1	4,509	1231.55		290		326		326	36				19		0001
Purchased Call/BXIIMSTN Index/SBM0178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	1	34,708	1231.55		2,513		2,914		2,914	401				144		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	1	29,939	1231.55		2,521		3,087		3,087	566				124		0001
Purchased Call/BXIIMSTN Index/SBM0178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	1	10,034	1205.15		849		1,123		1,123	274				43		0001
Purchased Call/BXIIMSTN Index/SBM0178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	2	53,599	1205.15		3,957		4,774		4,774	816				228		0001
Purchased Call/BXIIMSTN Index/SBM0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	1	70,581	1205.15		4,510		5,371		5,371	860				300		0001
Purchased Call/BXIIMSTN Index/SBM0179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	2	26,244	1188.71		2,614		2,892		2,892	278				115		0001
Purchased Call/BXIIMSTN Index/SBM0179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/22/2024	2	233,246	1265.71		15,745		16,559		16,559	814				1,104		0001
Purchased Call/BXIIMSTN Index/SBM0179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	1	11,981	1166.36		907		1,189		1,189	282				54		0001
Purchased Call/BXIIMSTN Index/SBM0179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	1	75,659	1205.27		5,606		6,974		6,974	1,368				350		0001
Purchased Call/BXIIMSTN Index/SBM017A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	1	190,698	1274.03		14,112		15,050		15,050	938				922		0001
Purchased Call/BXIIMSTN Index/SBM017A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/22/2024	2	11,968	1265.71		984		1,115		1,115	131				57		0001
Purchased Call/BXIIMSTN Index/SBM0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	1	7,508	1188.71		637		871		871	234				33		0001
Purchased Call/BXIIMSTN Index/SBM0179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	1	274,085	1166.36		18,802		23,838		23,838	5,036				1,234		0001
Purchased Call/BXIIMSTN Index/SBM017A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	1	141,248	1321.13		10,297		9,435		9,435	(862)				696		0001
Purchased Call/BXIIMSTN Index/SBM017A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	1	23,703	1321.13		1,948		1,824		1,824	(125)				117		0001
Purchased Call/BXIIMSTN Index/SBM017A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	1	23,068	1265.71		1,700		1,838		1,838	138				109		0001
Purchased Call/BXIIMSTN Index/SBM0179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	1	41,964	1166.36		3,642		5,061		5,061	1,419				189		0001
Purchased Call/BXIIMSTN Index/SBM0179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	1	12,374	1166.36		1,036		1,414		1,414	379				56		0001
Purchased Call/BXIIMSTN Index/SBM0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	1	65,503	1205.27		4,428		5,317		5,317	889				303		0001
Purchased Call/BXIIMSTN Index/SBM0179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	1	110,482	1188.71		7,480		9,352		9,352	1,872				486		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0179S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	1	60,029	1188.71		4,478		5,779		5,779	1,301				264		0001
Purchased Call/BXIIMSTN Index/SBM0179SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	1	58,330	1205.27		4,731		6,145		6,145	1,414				270		0001
Purchased Call/BXIIMSTN Index/SBM0179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	1	39,845	1205.27		3,331		4,414		4,414	1,083				184		0001
Purchased Call/BXIIMSTN Index/SBM017A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	1	15,675	1274.03		1,147		1,219		1,219	72				76		0001
Purchased Call/BXIIMSTN Index/SBM017A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	1	5,718	1321.13		459		428		428	(31)				28		0001
Purchased Call/BXIIMSTN Index/SBM017A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	1	9,300	1321.13		671		614		614	(58)				46		0001
Purchased Call/BXIIMSTN Index/SBM0179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	1	89,988	1265.71		7,190		8,043		8,043	853				426		0001
Purchased Call/BXIIMSTN Index/SBM0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	1	68,973	1184.19	9,394			8,887		8,887	5,858				131		0001
Purchased Call/BXIIMSTN Index/SBM0170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	1	79,120	1210.43	10,958			8,834		8,834	4,901				188		0001
Purchased Call/BXIIMSTN Index/SBM0170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	128,783	1220.04	18,364			13,734		13,734	7,529				335		0001
Purchased Call/BXIIMSTN Index/SBM0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	1	60,009	1220.04	6,751			6,357		6,357	3,764				156		0001
Purchased Call/BXIIMSTN Index/SBM0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	122,295	1188.87	18,198			16,675		16,675	9,191				340		0001
Purchased Call/BXIIMSTN Index/SBM0171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2024	2	146,101	1135.48	18,013			27,684		27,684	15,094				434		0001
Purchased Call/BXIIMSTN Index/SBM0171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	2	138,787	1063.09	21,445			37,238		37,238	19,769				434		0001
Purchased Call/BXIIMSTN Index/SBM0171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	20,016	1124.64	2,460			3,821		3,821	2,175				66		0001
Purchased Call/BXIIMSTN Index/SBM0171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	169,425	1124.64	24,990			34,884		34,884	18,706				559		0001
Purchased Call/BXIIMSTN Index/SBM0171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	59,503	1029.49	8,985			18,374		18,374	9,524				205		0001
Purchased Call/BXIIMSTN Index/SBM0172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	155,954	1068.03	22,067			40,505		40,505	21,642				563		0001
Purchased Call/BXIIMSTN Index/SBM0172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	88,337	1068.03	14,134			23,982		23,982	11,956				319		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	406,997	1104.09	65,242			95,529		95,529	53,223				1,521		0001
Purchased Call/BXIIMSTN Index/SBM0172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	144,797	1158.51	23,370			26,729		26,729	13,606				563		0001
Purchased Call/BXIIMSTN Index/SBM0172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	2	52,042	1124.92	8,154			11,534		11,534	5,725				215		0001
Purchased Call/BXIIMSTN Index/SBM0173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	2	137,559	1050.54	19,424			37,264		37,264	18,870				585		0001
Purchased Call/BXIIMSTN Index/SBM0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	1	39,268	1050.54	6,978			11,912		11,912	5,665				167		0001
Purchased Call/BXIIMSTN Index/SBM0173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	170,506	997.33	25,849			50,285		50,285	23,443				749		0001
Purchased Call/BXIIMSTN Index/SBM0173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	18,516	997.33	3,383			6,866		6,866	3,139				81		0001
Purchased Call/BXIIMSTN Index/SBM0173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	08/22/2024	1	7,490	1163.03	558			1,370		1,370	808				30		0001
Purchased Call/BXIIMSTN Index/SBM0173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	2	46,061	1026.27	8,893			15,501		15,501	7,173				207		0001
Purchased Call/BXIIMSTN Index/SBM0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	1	25,360	1026.27	3,814			7,136		7,136	3,445				114		0001
Purchased Call/BXIIMSTN Index/SBM0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	36,972	1045.86	5,586			9,987		9,987	4,883				171		0001
Purchased Call/BXIIMSTN Index/SBM0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	51,999	1045.86	9,594			16,449		16,449	7,648				241		0001
Purchased Call/BXIIMSTN Index/SBM0174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	81,072	1097.09	12,250			19,475		19,475	9,945				384		0001
Purchased Call/BXIIMSTN Index/SBM0174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	141,244	1097.09	25,028			37,069		37,069	17,594				668		0001
Purchased Call/BXIIMSTN Index/SBM0174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	37,982	1082.32	6,609			10,633		10,633	4,981				184		0001
Purchased Call/BXIIMSTN Index/SBM0174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	3,292	1032.94	579			1,112		1,112	504				16		0001
Purchased Call/BXIIMSTN Index/SBM0175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	2	90,009	1096.87		15,925		24,388		24,388	8,463				464		0001
Purchased Call/BXIIMSTN Index/SBM0175$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	81,164	1159.68		11,939		16,335		16,335	4,396				427		0001
Purchased Call/BXIIMSTN Index/SBM0175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025	1	53,077	1096.87		9,200		12,877		12,877	3,677				274		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	22,007	1117.91		3,603		5,601		5,601	1,999				118		0001
Purchased Call/BXIIMSTN Index/SBM0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	11,916	1110.9		1,903		3,011		3,011	1,108				65		0001
Purchased Call/BXIIMSTN Index/SBM0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	120,060	1075.45		18,273		33,678		33,678	15,405				664		0001
Purchased Call/BXIIMSTN Index/SBM0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	99,016	1075.45		13,367		21,216		21,216	7,849				547		0001
Purchased Call/BXIIMSTN Index/SBM0176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	56,173	1114.61		8,336		14,126		14,126	5,790				317		0001
Purchased Call/BXIIMSTN Index/SBM0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	29,000	1114.61		3,866		5,825		5,825	1,959				163		0001
Purchased Call/BXIIMSTN Index/SBM0176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,018	1126.32		2,662		3,921		3,921	1,259				116		0001
Purchased Call/BXIIMSTN Index/SBM0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,011	1126.32		2,946		4,890		4,890	1,945				116		0001
Purchased Call/BXIIMSTN Index/SBM0177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	18,647	1157.95		2,762		4,127		4,127	1,365				110		0001
Purchased Call/BXIIMSTN Index/SBM0177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	35,033	1190.49		5,090		6,953		6,953	1,863				210		0001
Purchased Call/BXIIMSTN Index/SBM0177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	25,058	1211.99		3,714		4,620		4,620	907				152		0001
Purchased Call/BXIIMSTN Index/SBM0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,726	1259.37		842		890		890	47				36		0001
Purchased Call/BXIIMSTN Index/SBM0178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	30,027	1217.15		4,180		4,816		4,816	637				192		0001
Purchased Call/BXIIMSTN Index/SBM0178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	2,001	1217.15		312		373		373	61				13		0001
Purchased Call/BXIIMSTN Index/SBM0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1205.15		10,860		13,877		13,877	3,017				462		0001
Purchased Call/BXIIMSTN Index/SBM017A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	7,542	1321.13		982		918		918	(64)				53		0001
Purchased Call/BXIIMSTN Index/SBM017A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	5,718	1321.13		805		769		769	(36)				40		0001
Purchased Call/BXIIMSTN Index/SBM0179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	30,036	1205.27		4,457		6,036		6,036	1,578				205		0001
Purchased Call/BXIIMSTN Index/SBM017A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	2	35,054	1265.71		5,115		5,745		5,745	630				241		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	31,955	1166.36		5,062		7,195		7,195	2,133				215		0001
Purchased Call/BXIIMSTN Index/SBM0179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	13,691	1205.27		1,726		2,049		2,049	322				93		0001
Purchased Call/BXIIMSTN Index/SBM0179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	33,970	1166.36		5,411		7,742		7,742	2,331				229		0001
Purchased Call/BXIIMSTN Index/SBM0179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	12,511	1188.71		1,728		2,143		2,143	415				83		0001
Purchased Call/BXIIMSTN Index/SBM017A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	21,467	1265.71		2,857		3,070		3,070	213				148		0001
Purchased Call/BXIIMSTN Index/SBM017A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1274.03		2,077		2,197		2,197	121				109		0001
Purchased Call/BXIIMSTN Index/SBM0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			264,535		264,535	112,228				8,611		0001
Purchased Call/BXIIMSTN Index/SBM0170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			165,720		165,720	68,674				4,761		0001
Purchased Call/BXIIMSTN Index/SBM0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			88,575		88,575	38,830				3,084		0001
Purchased Call/BXIIMSTN Index/SBM0170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			2,092		2,092	831				90		0001
Purchased Call/BXIIMSTN Index/SBM0170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			89,751		89,751	39,272				3,201		0001
Purchased Call/BXIIMSTN Index/SBM0170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			55,932		55,932	19,977				1,844		0001
Purchased Call/BXIIMSTN Index/SBM0171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	2	490,369	1135.48	122,088			176,968		176,968	72,182				5,117		0001
Purchased Call/BXIIMSTN Index/SBM0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			5,570		5,570	2,021				202		0001
Purchased Call/BXIIMSTN Index/SBM0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2028	2	311,982	1063.09	90,896			134,667		134,667	46,441				3,270		0001
Purchased Call/BXIIMSTN Index/SBM0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			163,438		163,438	65,287				4,609		0001
Purchased Call/BXIIMSTN Index/SBM0171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			8,421		8,421	2,863				189		0001
Purchased Call/BXIIMSTN Index/SBM0172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			31,493		31,493	10,811				777		0001
Purchased Call/BXIIMSTN Index/SBM0172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			24,276		24,276	8,402				653		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			50,369		50,369	17,637				1,547		0001
Purchased Call/BXIIMSTN Index/SBM0172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	08/22/2028	2	100,959	1163.03	29,061			35,032		35,032	12,258				1,088		0001
Purchased Call/BXIIMSTN Index/SBM0172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/08/2028	2	119,894	1124.92	35,418			45,775		45,775	15,834				1,299		0001
Purchased Call/BXIIMSTN Index/SBM0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2028	2	330,574	1050.54	100,368			150,765		150,765	51,014				3,595		0001
Purchased Call/BXIIMSTN Index/SBM0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			25,278		25,278	8,402				534		0001
Purchased Call/BXIIMSTN Index/SBM0173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			114,920		114,920	38,477				2,598		0001
Purchased Call/BXIIMSTN Index/SBM0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	462,369	1045.86	152,767			215,026		215,026	72,265				5,097		0001
Purchased Call/BXIIMSTN Index/SBM0174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	2	191,788	1097.09	59,387			79,429		79,429	27,036				2,122		0001
Purchased Call/BXIIMSTN Index/SBM0174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028	2	337,303	1082.32	104,813			145,095		145,095	49,088				3,749		0001
Purchased Call/BXIIMSTN Index/SBM0174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	12/22/2028	2	232,650	1032.94	59,356	14,578		112,374		112,374	37,329				2,596		0001
Purchased Call/BXIIMSTN Index/SBM0174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			80,612		80,612	26,178				1,985		0001
Purchased Call/BXIIMSTN Index/SBM0175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029	2	184,429	1096.87	57,331			77,414		77,414	20,083				2,075		0001
Purchased Call/BXIIMSTN Index/SBM0175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/08/2029	2	571,655	1159.68	167,685			208,705		208,705	41,020				6,463		0001
Purchased Call/BXIIMSTN Index/SBM0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	2	236,979	1117.91	73,171			95,517		95,517	22,346				2,689		0001
Purchased Call/BXIIMSTN Index/SBM0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			22,602		22,602	5,403				627		0001
Purchased Call/BXIIMSTN Index/SBM0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			28,936		28,936	9,528				741		0001
Purchased Call/BXIIMSTN Index/SBM0176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			15,930		15,930	4,608				446		0001
Purchased Call/BXIIMSTN Index/SBM0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			73,222		73,222	20,806				2,107		0001
Purchased Call/BXIIMSTN Index/SBM0177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			55,749		55,749	12,326				1,723		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	679,959	1190.49		198,548		238,647		238,647	40,099				7,930		0001
Purchased Call/BXIIMSTN Index/SBM0177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	247,049	1211.99		73,571		82,930		82,930	9,359				2,891		0001
Purchased Call/BXIIMSTN Index/SBM0177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	97,147	1217.58		29,737		32,328		32,328	2,591				1,141		0001
Purchased Call/BXIIMSTN Index/SBM0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/20/2029	2	159,445	1259.37		48,317		48,500		48,500	183				1,879		0001
Purchased Call/BXIIMSTN Index/SBM0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	08/08/2029	2	273,116	1262.29		84,826		82,963		82,963	(1,863)				3,234		0001
Purchased Call/BXIIMSTN Index/SBM0178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2029	2	275,888	1217.15		88,170		93,019		93,019	4,849				3,278		0001
Purchased Call/BXIIMSTN Index/SBM0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	368,835	1231.55		115,077		123,853		123,853	8,776				4,399		0001
Purchased Call/BXIIMSTN Index/SBM0179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/21/2029	2	257,799	1205.15		81,897		89,970		89,970	8,072				3,085		0001
Purchased Call/BXIIMSTN Index/SBM017A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/07/2029	1	169,589	1274.03		51,555		51,980		51,980	425				2,067		0001
Purchased Call/BXIIMSTN Index/SBM0179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	10/22/2029	3	450,244	1166.36		149,762		172,168		172,168	22,407				5,428		0001
Purchased Call/BXIIMSTN Index/SBM0179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/08/2029	2	759,706	1188.71		246,579		275,842		275,842	29,263				9,129		0001
Purchased Call/BXIIMSTN Index/SBM017A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	11/21/2029	2	174,000	1265.71		53,384		54,032		54,032	648				2,112		0001
Purchased Call/BXIIMSTN Index/SBM0179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/08/2029	2	544,120	1205.27		169,346		192,088		192,088	22,742				6,586		0001
Purchased Call/BXIIMSTN Index/SBM017A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/21/2029	1	344,220	1321.13		102,027		102,706		102,706	679				4,208		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2022	03/08/2028	1	663,001	100	119,274			242,947		242,947	139,073				6,785		0001
Purchased Call/S&P 500 INDEX/SPXD00F$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2022	03/22/2028	1	41,749	100	5,540			7,904		7,904	6,515				429		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2022	03/22/2028	1	771,000	100	162,296			205,582		205,582	142,542				7,926		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028	1	335,000	100	49,145			65,456		65,456	52,828				3,462		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028	1	900,456	100	205,934			247,897		247,897	168,613				9,305		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/22/2022	04/21/2028	1	222,000	100	34,565			53,480		53,480	36,895				2,304		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/25/2022	04/21/2028	2	751,552	100	179,049			255,679		255,679	152,692				7,801		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/06/2022	05/08/2028	1	112,000	100	17,730			31,308		31,308	19,334				1,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD00QS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/06/2022	05/08/2028	2	1,042,506	100	250,436			409,888		409,888	223,861				10,879		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/20/2022	05/22/2028	1	462,000	100	106,214			218,892		218,892	108,629				4,842		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/08/2022	06/08/2028	1	192,000	100	31,181			56,089		56,089	34,433				2,023		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/08/2022	06/08/2028	1	617,000	100	147,155			243,986		243,986	133,693				6,501		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/22/2022	06/22/2028	1	190,000	100	45,714			100,655		100,655	47,378				2,011		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/08/2022	07/07/2028	1	242,000	100	61,637			121,211		121,211	59,931				2,573		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/22/2022	07/21/2028	1	55,000	100	10,445			21,967		21,967	11,667				587		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/22/2022	07/21/2028	1	255,000	100	61,047			121,908		121,908	61,633				2,722		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/08/2022	08/08/2028	1	50,000	100	9,945			17,445		17,445	9,917				537		0001
Purchased Call/S&P 500 INDEX/SPXE00D$1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/22/2022	08/22/2028	1	85,000	100	17,876			29,783		29,783	16,888				916		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/22/2022	08/22/2028	1	233,000	100	61,489			97,774		97,774	52,437				2,511		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2022	09/08/2028	1	106,915	100	23,414			41,976		41,976	22,292				1,158		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2022	09/08/2028	1	239,000	100	65,462			112,280		112,280	56,735				2,589		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/23/2022	09/22/2028	3	674,138	100	188,921			384,962		384,962	175,959				7,332		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/07/2022	10/06/2028	1	53,000	100	12,884			27,559		27,559	12,649				579		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/07/2022	10/06/2028	1	206,000	100	61,903			128,035		128,035	56,434				2,250		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/21/2022	10/20/2028	1	331,000	100	104,795			189,624		189,624	86,874				3,629		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028	1	267,964	100	68,786			122,508		122,508	59,497				2,954		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028	1	645,000	100	204,723			352,535		352,535	163,773				7,110		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/22/2022	11/22/2028	1	806,000	100	195,294			322,441		322,441	168,585				8,920		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/22/2022	11/22/2028	1	159,000	100	47,843			76,164		76,164	37,879				1,760		0001
Purchased Call/S&P 500 INDEX/SPXE00WSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/08/2022	12/08/2028	1	98,000	100	22,285			40,576		40,576	20,786				1,089		0001
Purchased Call/S&P 500 INDEX/SPXE00WSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/08/2022	12/08/2028	1	400,000	100	113,600			198,260		198,260	96,730				4,446		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/22/2022	12/22/2028	1	161,000	100	46,078			89,051		89,051	41,006				1,797		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	01/06/2023	01/08/2029	1	90,000	100		20,088		39,601		39,601	19,513				1,009		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	01/06/2023	01/08/2029	1	111,000	100		30,914		58,521		58,521	27,608				1,244		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	01/20/2023	01/22/2029	1	250,000	100		67,550		124,468		124,468	56,918				2,813		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/08/2023	02/08/2029	1	349,000	100		79,537		129,890		129,890	50,352				3,946		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/08/2023	02/08/2029	2	686,007	100		191,949		306,428		306,428	114,479				7,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF00BS7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/22/2023	02/22/2029	1	465,000	100		112,019		192,032		192,032	80,014				5,277		0001
Purchased Call/S&P 500 INDEX/SPXF00BS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/22/2023	02/22/2029	1	307,000	100		90,872		152,187		152,187	61,315				3,484		0001
Purchased Call/S&P 500 INDEX/SPXF00A$V	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2023	03/08/2029	1	115,000	100		27,945		47,601		47,601	19,656				1,310		0001
Purchased Call/S&P 500 INDEX/SPXF00A$W	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2023	03/08/2029	1	249,000	100		74,127		123,796		123,796	49,669				2,836		0001
Purchased Call/S&P 500 INDEX/SPXF00C$X	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2023	03/22/2029	1	412,000	100		93,400		178,514		178,514	85,114				4,710		0001
Purchased Call/S&P 500 INDEX/SPXF00C$Y	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2023	03/22/2029	1	167,000	100		46,793		86,974		86,974	40,180				1,909		0001
Purchased Call/S&P 500 INDEX/SPXF00FS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/06/2023	04/06/2029	1	139,000	100		29,023		53,012		53,012	23,989				1,595		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/06/2023	04/06/2029	1	206,000	100		53,539		94,467		94,467	40,927				2,364		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/24/2023	04/20/2029	4	415,584	100		108,719		185,442		185,442	76,723				4,787		0001
Purchased Call/S&P 500 INDEX/SPXF00HSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/25/2023	04/20/2029	1	96,000	100		19,142		35,549		35,549	16,407				1,106		0001
Purchased Call/S&P 500 INDEX/SPXF00JSS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/08/2023	05/08/2029	1	170,000	100		44,778		76,687		76,687	31,909				1,967		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/22/2023	05/22/2029	1	77,000	100		17,456		27,699		27,699	10,243				894		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	05/22/2023	05/22/2029	1	236,000	100		65,844		102,253		102,253	36,409				2,741		0001
Purchased Call/S&P 500 INDEX/SPXF00OSX	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/08/2023	06/08/2029	1	229,000	100		53,472		76,210		76,210	22,738				2,671		0001
Purchased Call/S&P 500 INDEX/SPXF00OSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/08/2023	06/08/2029	1	865,000	100		247,304		347,228		347,228	99,925				10,089		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/22/2023	06/22/2029	1	585,000	100		172,809		219,338		219,338	46,529				6,847		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/07/2023	07/06/2029	1	212,000	100		54,399		64,264		64,264	9,865				2,490		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/07/2023	07/06/2029	1	652,000	100		203,294		239,452		239,452	36,158				7,658		0001
Purchased Call/S&P 500 INDEX/SPXF00IISP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/21/2023	07/20/2029	1	451,000	100		112,164		121,679		121,679	9,516				5,315		0001
Purchased Call/S&P 500 INDEX/SPXF00IISQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/21/2023	07/20/2029	2	307,002	100		94,100		100,707		100,707	6,607				3,618		0001
Purchased Call/S&P 500 INDEX/SPXG000SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/08/2023	08/08/2029	1	75,000	100		19,320		21,375		21,375	2,055				888		0001
Purchased Call/S&P 500 INDEX/SPXG000SF	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/08/2023	08/08/2029	1	239,000	100		75,022		82,565		82,565	7,543				2,830		0001
Purchased Call/S&P 500 INDEX/SPXG003$A	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/22/2023	08/22/2029	2	635,769	100		209,416		241,869		241,869	32,453				7,554		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2023	09/07/2029	1	118,000	100		30,987		34,668		34,668	3,681				1,407		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2023	09/07/2029	1	188,922	100		60,153		67,407		67,407	7,255				2,253		0001
Purchased Call/S&P 500 INDEX/SPXG00A$Y	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/22/2023	09/21/2029	1	313,000	100		101,975		125,597		125,597	23,621				3,746		0001
Purchased Call/S&P 500 INDEX/SPXG00D$Y	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/06/2023	10/08/2029	1	200,000	100		56,080		68,042		68,042	11,962				2,403		0001
Purchased Call/S&P 500 INDEX/SPXG00KSE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2023	11/08/2029	1	229,000	100		73,303		89,777		89,777	16,474				2,772		0001
Purchased Call/S&P 500 INDEX/SPXG00USK	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/22/2023	12/21/2029	1	76,000	100		18,080		17,708		17,708	(373)				929		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00U5L	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/22/2023	12/21/2029	1	246,000	100		71,414		70,362		70,362	(1,051)				3,007		0001
Purchased Call/S&P 500 INDEX/SPXG00RSP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/08/2023	12/07/2029	1	50,000	100		12,620		13,296		13,296	676				609		0001
Purchased Call/S&P 500 INDEX/SPXG00U$4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/22/2023	11/21/2029	1	170,000	100		44,387		46,942		46,942	2,555				2,064		0001
Purchased Call/S&P 500 INDEX/SPXG00U$5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/22/2023	11/21/2029	1	124,000	100		39,097		41,734		41,734	2,637				1,505		0001
Purchased Call/S&P 500 INDEX/SPXG00K$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2023	11/08/2029	1	15,396	100		4,075		4,984		4,984	908				186		0001
Purchased Call/S&P 500 INDEX/SPXG00GSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/20/2023	10/22/2029	1	441,000	100		150,293		194,529		194,529	44,236				5,317		0001
Purchased Call/S&P 500 INDEX/SPXG00D$Z	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/06/2023	10/08/2029	1	210,000	100		71,316		86,387		86,387	15,071				2,523		0001
Purchased Call/S&P 500 INDEX/SPXG00GSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/20/2023	10/22/2029	1	105,000	100		29,547		38,335		38,335	8,788				1,266		0001
Purchased Call/S&P 500 INDEX/SPXG00RSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/08/2023	12/07/2029	1	92,000	100		28,180		29,869		29,869	1,689				1,121		0001
Purchased Call/NASDAQ 100 Index/NDX0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	1	171,632	15273		15,464		22,016		22,016	6,552				668		0001
Purchased Call/NASDAQ 100 Index/NDX0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2024	1	35,939	16084.7		3,199		3,919		3,919	720				174		0001
Purchased Call/NASDAQ 100 Index/NDX0050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2		62,086		71,759		71,759	9,673				2,298		0001
Purchased Call/NASDAQ 100 Index/NDX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7		45,176		69,736		69,736	24,560				1,746		0001
Purchased Call/NASDAQ 100 Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			30,064		30,064	18,372				620		0001
Purchased Call/NASDAQ 100 Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2		29,313		54,897		54,897	25,584				1,105		0001
Purchased Call/NASDAQ 100 Index/NDX0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9		45,714		55,135		55,135	9,421				1,689		0001
Purchased Call/NASDAQ 100 Index/NDX0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273		3,053		3,623		3,623	570				115		0001
Purchased Call/NASDAQ 100 Index/NDX0050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2		16,159		18,954		18,954	2,795				577		0001
Purchased Call/NASDAQ 100 Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2		4,586		5,390		5,390	804				172		0001
Purchased Call/NASDAQ 100 Index/NDX0050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4		23,929		22,467		22,467	(1,462)				914		0001
Purchased Call/NASDAQ 100 Index/NDX0050$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4		12,113		12,869		12,869	755				462		0001
Purchased Call/NASDAQ 100 Index/NDX0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7		22,199		23,524		23,524	1,326				855		0001
Purchased Call/BXIIMSTN Index/SBM0176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	1	27,043	1075.45		1,717		2,595		2,595	878				64		0001
Purchased Call/BXIIMSTN Index/SBM0176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	1	29,716	1075.45		2,137		3,406		3,406	1,270				70		0001
Purchased Call/BXIIMSTN Index/SBM0176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	138,722	1114.61		10,959		17,771		17,771	6,812				361		0001
Purchased Call/BXIIMSTN Index/SBM0176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	1	45,622	1120.87		2,705		3,802		3,802	1,097				127		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	20,009	1126.32		1,685		2,707		2,707	1,022				59		0001
Purchased Call/BXIIMSTN Index/SBM0177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	94,938	1190.49		5,601		7,080		7,080	1,478				313		0001
Purchased Call/BXIIMSTN Index/SBM0177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	177,716	1190.49		13,435		18,075		18,075	4,640				586		0001
Purchased Call/BXIIMSTN Index/SBM0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	24,803	1211.99		1,885		2,364		2,364	479				85		0001
Purchased Call/BXIIMSTN Index/SBM0178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	22,867	1259.37		1,656		1,738		1,738	83				85		0001
Purchased Call/BXIIMSTN Index/SBM0178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	52,178	1262.29		3,652		3,716		3,716	63				203		0001
Purchased Call/BXIIMSTN Index/SBM0178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	108,773	1262.29		8,452		8,662		8,662	210				423		0001
Purchased Call/BXIIMSTN Index/SBM0178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	54,394	1217.15		3,764		4,423		4,423	659				218		0001
Purchased Call/BXIIMSTN Index/SBM0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	104,158	1217.15		8,020		9,690		9,690	1,669				418		0001
Purchased Call/BXIIMSTN Index/SBM0179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	2	58,923	1188.71		4,840		6,493		6,493	1,653				259		0001
Purchased Call/BXIIMSTN Index/SBM0179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	2	20,954	1265.71		1,414		1,488		1,488	73				99		0001
Purchased Call/BXIIMSTN Index/SBM017A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	1	31,984	1274.03		2,667		3,009		3,009	342				155		0001
Purchased Call/BXIIMSTN Index/SBM017A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	1	12,312	1321.13		898		822		822	(75)				61		0001
Purchased Call/BXIIMSTN Index/SBM0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	1	22,669	1205.27		1,532		1,840		1,840	308				105		0001
Purchased Call/BXIIMSTN Index/SBM0176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	14,053	1126.32		2,069		3,435		3,435	1,366				82		0001
Purchased Call/BXIIMSTN Index/SBM0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	20,011	1157.95		2,685		3,680		3,680	995				118		0001
Purchased Call/BXIIMSTN Index/SBM0170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			6,346		6,346	2,283				226		0001
Purchased Call/BXIIMSTN Index/SBM0171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			23,293		23,293	7,920				524		0001
Purchased Call/BXIIMSTN Index/SBM0173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			38,833		38,833	12,907				820		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	1075.45		5,992		8,935		8,935	2,942				229		0001
Purchased Call/BXIIMSTN Index/SBM0178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	472,720	1231.55		147,489		158,736		158,736	11,248				5,638		0001
Purchased Call/BXIIMSTN Index/SBM017A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	24,008	1265.71		7,366		7,455		7,455	90				291		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2022	03/08/2028	1	5,999	100	1,079			2,198		2,198	1,258				61		0001
Purchased Call/S&P 500 INDEX/SPXD00F$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2022	03/22/2028	1	72,251	100	9,588			13,679		13,679	11,276				743		0001
Purchased Call/S&P 500 INDEX/SPXD00J$0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028	1	26,544	100	6,071			7,308		7,308	4,970				274		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2022	09/08/2028	1	50,085	100	10,969			19,664		19,664	10,443				543		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028	1	5,036	100	1,293			2,302		2,302	1,118				56		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/08/2023	09/07/2029	1	25,078	100		7,985		8,948		8,948	963				299		0001
Purchased Call/S&P 500 INDEX/SPXG00K$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2023	11/08/2029	1	68,604	100		18,159		22,206		22,206	4,047				830		0001
Purchased Call/AIGO Index/AIG0000$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/26/2024	1	59,981	1882.04		1,721		993		1,176			(730)		226		0001
Purchased Call/AIGO Index/AIG0000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2024	1	73,729	1884.69		1,914		1,118		1,417			(797)		282		0001
Purchased Call/AIGO Index/AIG0000$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	3	411,538	1856.62		11,066		6,593		10,895			(4,515)		1,579		0001
Purchased Call/AIGO Index/AIG0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2024	1	49,993	1875.92		1,135		672		1,067			(468)		191		0001
Purchased Call/AIGO Index/AIG0000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	1	180,906	1852.79		5,347		3,187		4,987			(2,162)		694		0001
Purchased Call/AIGO Index/AIG0000$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	1	54,752	1852.24		1,626		969		1,518			(658)		210		0001
Purchased Call/AIGO Index/AIG0000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/07/2024	3	2,268,809	1858.43		60,772		36,763		59,422			(24,048)		8,807		0001
Purchased Call/AIGO Index/AIG0000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2024	2	440,359	1854.3		11,792		7,162		12,072			(4,645)		1,713		0001
Purchased Call/AIGO Index/AIG0000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	1	497,016	1848.88		13,852		8,480		14,448			(5,427)		1,938		0001
Purchased Call/AIGO Index/AIG0000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	1	238,733	1847.35		6,706		4,117		7,049			(2,616)		931		0001
Purchased Call/AIGO Index/AIG0000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/09/2024	2	702,062	1846.85		19,359		11,951		20,835			(7,426)		2,738		0001
Purchased Call/AIGO Index/AIG0000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2024	2	1,518,528	1847.11		33,545		20,938		45,275			(12,630)		5,988		0001
Purchased Call/AIGO Index/AIG0000$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2024	2	985,589	1831.03		25,103		15,709		34,463			(9,418)		3,895		0001
Purchased Call/AIGO Index/AIG0000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	3	1,144,118	1820.8		30,535		19,297		44,111			(11,360)		4,531		0001
Purchased Call/AIGO Index/AIG0000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/16/2024	2	616,166	1814.28		17,915		11,357		25,208			(6,613)		2,440		0001
Purchased Call/AIGO Index/AIG0000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/16/2024	2	1,219,741	1817.85		34,129		21,678		48,314			(12,477)		4,831		0001
Purchased Call/AIGO Index/AIG0000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/21/2024	3	2,323,588	1817.49		64,367		41,353		92,790			(23,080)		9,302		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2024	2	602,638	1815.12		19,243		12,414		24,610			(6,850)		2,418		0001
Purchased Call/AIGO Index/AIG0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/23/2024	2	751,970	1830.77		18,878		12,294		26,650			(6,667)		3,023		0001
Purchased Call/AIGO Index/AIG0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/23/2024	3	1,321,304	1818.1		40,934		26,844		52,616			(14,213)		5,312		0001
Purchased Call/AIGO Index/AIG0001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	2	1,287,840	1821.53		38,719		25,354		49,714			(13,398)		5,178		0001
Purchased Call/AIGO Index/AIG0001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	1	2,661,029	1828.17		86,082		56,914		97,159			(29,244)		10,811		0001
Purchased Call/AIGO Index/AIG0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	4	1,446,061	1844.16		37,765		25,261		45,435			(12,560)		5,887		0001
Purchased Call/AIGO Index/AIG0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/30/2024	3	1,460,872	1845.98		40,855		27,487		45,195			(13,619)		5,960		0001
Purchased Call/AIGO Index/AIG0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/30/2024	2	1,356,175	1846.09		37,734		25,450		41,911			(12,489)		5,533		0001
Purchased Call/AIGO Index/AIG0001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	08/30/2024	3	1,746,139	1846.75		44,382		30,090		53,617			(14,336)		7,124		0001
Purchased Call/AIGO Index/AIG0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	1	537,995	1846.75		12,996		8,867		16,594			(4,142)		2,217		0001
Purchased Call/AIGO Index/AIG0001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	09/05/2024	4	4,002,259	1836.8		103,317		71,063		135,943			(32,390)		16,528		0001
Purchased Call/AIGO Index/AIG0001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	3	858,624	1830.17		24,175		16,687		31,072			(7,598)		3,553		0001
Purchased Call/AIGO Index/AIG0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	2	854,457	1829.36		24,504		16,961		31,151			(7,638)		3,536		0001
Purchased Call/AIGO Index/AIG0001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	2	1,708,512	1829.81		49,493		34,374		62,031			(15,172)		7,070		0001
Purchased Call/AIGO Index/AIG0001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/11/2024	5	3,157,816	1835.95		81,445		57,553		108,949			(24,014)		13,197		0001
Purchased Call/AIGO Index/AIG0001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/12/2024	3	799,172	1830.57		22,700		16,004		29,006			(6,745)		3,346		0001
Purchased Call/AIGO Index/AIG0001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	3	1,791,358	1830.4		54,038		38,331		65,232			(15,973)		7,516		0001
Purchased Call/AIGO Index/AIG0001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/13/2024	2	1,039,021	1838.65		26,579		18,906		35,076			(7,803)		4,359		0001
Purchased Call/AIGO Index/AIG0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/13/2024	2	1,494,925	1828.61		42,020		29,969		55,325			(12,100)		6,272		0001
Purchased Call/AIGO Index/AIG0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/18/2024	3	2,635,988	1829.15		69,873		50,280		97,583			(19,690)		11,167		0001
Purchased Call/AIGO Index/AIG0002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2024	2	1,627,138	1825.23		41,826		30,198		62,448			(11,685)		6,906		0001
Purchased Call/AIGO Index/AIG0002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/20/2024	2	1,428,887	1816.42		31,969		23,299		59,307			(8,833)		6,076		0001
Purchased Call/AIGO Index/AIG0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/20/2024	2	1,208,282	1794.46		34,592		25,283		60,182			(9,483)		5,138		0001
Purchased Call/AIGO Index/AIG0002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/20/2024	2	1,614,461	1797.32		44,002		32,242		78,581			(11,817)		6,865		0001
Purchased Call/AIGO Index/AIG0002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2024	2	2,662,879	1795.53		63,838		47,152		131,929			(16,778)		11,430		0001
Purchased Call/AIGO Index/AIG0002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2024	3	2,118,156	1779.29		60,325		44,747		122,596			(15,682)		9,109		0001
Purchased Call/AIGO Index/AIG0002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	3	647,209	1780.15		18,808		14,131		36,206			(4,781)		2,788		0001
Purchased Call/AIGO Index/AIG0002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/27/2024	2	2,014,508	1785.5		53,409		40,064		108,166			(13,623)		8,679		0001
Purchased Call/AIGO Index/AIG0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/04/2024	3	1,632,902	1754.13		47,722		36,773		110,711			(11,307)		7,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	1	2,174,687	1786.22		56,041		44,087		117,078			(12,283)		9,608		0001
Purchased Call/AIGO Index/AIG0002$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2024	1	54,445	1767.71		1,736		1,347		3,357			(391)		239		0001
Purchased Call/AIGO Index/AIG0003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/30/2024	3	5,058,354	1748.94		147,437		123,180		358,204			(24,528)		23,082		0001
Purchased Call/AIGO Index/AIG0004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	4	1,936,063	1779.11		51,504		44,698		111,546			(7,160)		8,964		0001
Purchased Call/AIGO Index/AIG0005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2024	3	615,958	1821.39		18,961		18,118		26,308			(890)		2,994		0001
Purchased Call/AIGO Index/AIG0002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2024	2	1,355,950	1753.89		38,046		28,951		92,036			(9,167)		5,906		0001
Purchased Call/AIGO Index/AIG0002$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/02/2024	4	5,337,250	1769.88		127,621		96,824		323,125			(31,010)		23,206		0001
Purchased Call/AIGO Index/AIG0004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/04/2024	1	101,099	1791.26		2,593		2,212		5,310			(386)		465		0001
Purchased Call/AIGO Index/AIG0003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2024	5	2,200,803	1760.6		54,720		44,934		143,627			(9,930)		9,943		0001
Purchased Call/AIGO Index/AIG0002$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/27/2024	3	2,711,472	1779.94		68,660		51,773		151,926			(16,984)		11,682		0001
Purchased Call/AIGO Index/AIG0002$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2024	2	1,612,287	1782.38		46,251		36,089		89,284			(10,253)		7,111		0001
Purchased Call/AIGO Index/AIG0002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/04/2024	2	1,516,660	1757.59		45,633		35,313		100,372			(10,675)		6,618		0001
Purchased Call/AIGO Index/AIG0003$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/18/2024	3	1,316,120	1763.29		34,453		27,932		84,116			(6,655)		5,886		0001
Purchased Call/AIGO Index/AIG0003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/16/2024	3	3,424,132	1781.75		92,865		74,015		191,196			(19,011)		15,261		0001
Purchased Call/AIGO Index/AIG0003$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/18/2024	3	1,396,747	1754.31		38,259		31,024		95,023			(7,300)		6,246		0001
Purchased Call/AIGO Index/AIG0003$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2024	3	1,525,191	1781.64		37,462		29,966		85,266			(7,579)		6,809		0001
Purchased Call/AIGO Index/AIG0003$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/18/2024	3	1,662,158	1770.08		42,748		34,481		101,217			(8,517)		7,433		0001
Purchased Call/AIGO Index/AIG0004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/13/2024	4	2,451,277	1775.13		84,677		74,060		145,666			(10,832)		11,440		0001
Purchased Call/AIGO Index/AIG0004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/12/2024	3	2,323,819	1776.96		79,038		69,041		136,200			(10,160)		10,828		0001
Purchased Call/AIGO Index/AIG0005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/13/2024	5	3,185,909	1859.69		89,822		86,729		99,794			(3,694)		15,554		0001
Purchased Call/AIGO Index/AIG0002$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/04/2024	4	1,349,823	1767.71		38,921		30,163		83,104			(8,824)		5,890		0001
Purchased Call/AIGO Index/AIG0003$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/25/2024	2	1,532,499	1748.55		40,890		33,768		108,645			(7,380)		6,935		0001
Purchased Call/AIGO Index/AIG0003$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/25/2024	3	1,964,797	1743.65		60,830		51,316		143,905			(9,632)		8,892		0001
Purchased Call/AIGO Index/AIG0005$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/04/2024	4	3,934,950	1822.85		106,248		99,095		165,385			(7,449)		18,961		0001
Purchased Call/AIGO Index/AIG0005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	11/29/2024	5	2,263,537	1816.22		70,762		65,669		99,860			(5,567)		10,826		0001
Purchased Call/AIGO Index/AIG0005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	11/29/2024	4	2,489,052	1829.15		64,818		60,238		99,074			(4,734)		11,905		0001
Purchased Call/AIGO Index/AIG0003$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/11/2024	2	700,817	1777.82		19,050		15,046		40,190			(4,099)		3,096		0001
Purchased Call/AIGO Index/AIG0006$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2024	4	2,217,181	1867.76		65,073		64,533		63,046			(1,025)		10,933		0001
Purchased Call/AIGO Index/AIG0003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2024	3	1,877,465	1751.22		59,511		49,931		130,946			(9,745)		8,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2024	6	1,986,039	1819.5		60,479		57,591		83,849			(3,196)		9,584		0001
Purchased Call/AIGO Index/AIG0003$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2024	1	183,049	1791.26		4,701		4,013		9,624			(697)		843		0001
Purchased Call/AIGO Index/AIG0005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/06/2024	3	1,484,633	1821.39		42,195		40,006		63,251			(2,294)		7,175		0001
Purchased Call/AIGO Index/AIG0005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/13/2024	6	3,102,377	1840.9		104,759		101,190		113,743			(4,172)		15,146		0001
Purchased Call/AIGO Index/AIG0003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/25/2024	2	1,667,889	1743.76		46,628		38,604		122,070			(8,309)		7,548		0001
Purchased Call/AIGO Index/AIG0002$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/09/2024	2	3,568,423	1773.72		107,714		83,726		210,723			(24,152)		15,711		0001
Purchased Call/AIGO Index/AIG0004$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/06/2024	4	4,185,297	1783.52		116,057		99,291		233,267			(17,016)		19,317		0001
Purchased Call/AIGO Index/AIG0004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	2	2,665,304	1770.46		78,676		68,217		161,187			(10,932)		12,341		0001
Purchased Call/AIGO Index/AIG0003$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/01/2024	3	1,736,208	1761.45		57,175		48,446		113,002			(9,111)		7,949		0001
Purchased Call/AIGO Index/AIG0005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2024	6	2,427,951	1822.43		83,329		79,725		103,064			(3,881)		11,837		0001
Purchased Call/AIGO Index/AIG0005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/11/2024	6	4,210,345	1822.81		126,367		120,529		178,053			(6,254)		20,496		0001
Purchased Call/AIGO Index/AIG0005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	11/29/2024	6	2,543,877	1814.67		73,698		68,169		113,594			(5,994)		12,167		0001
Purchased Call/AIGO Index/AIG0003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/01/2024	5	862,602	1778.23		26,433		22,525		49,849			(4,053)		3,949		0001
Purchased Call/AIGO Index/AIG0004$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/15/2024	4	2,063,236	1802.85		60,175		53,763		100,045			(6,590)		9,659		0001
Purchased Call/AIGO Index/AIG0004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/22/2024	5	2,042,246	1808.69		57,988		52,708		95,150			(5,587)		9,665		0001
Purchased Call/AIGO Index/AIG0004$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/15/2024	3	1,406,461	1799.28		41,016		36,411		70,080			(4,849)		6,585		0001
Purchased Call/AIGO Index/AIG0004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/14/2024	4	1,556,990	1800.03		43,750		38,493		77,061			(5,420)		7,278		0001
Purchased Call/AIGO Index/AIG0005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/17/2024	4	1,594,995	1858.34		48,482		47,280		50,721			(1,471)		7,832		0001
Purchased Call/AIGO Index/AIG0004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/26/2024	3	849,073	1808.54		24,761		22,593		39,684			(2,232)		4,043		0001
Purchased Call/AIGO Index/AIG0006$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2024	4	2,276,649	1858.58		70,275		69,290		68,734			(1,649)		11,226		0001
Purchased Call/AIGO Index/AIG0004$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	4	1,989,425	1799.44		56,324		49,917		99,007			(6,780)		9,314		0001
Purchased Call/AIGO Index/AIG0003$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/01/2024	2	1,562,301	1791.26		40,322		34,272		81,985			(6,128)		7,152		0001
Purchased Call/AIGO Index/AIG0004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	3	1,477,524	1776.96		42,658		37,275		86,456			(5,472)		6,841		0001
Purchased Call/AIGO Index/AIG0004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2024	2	1,359,875	1782.32		36,311		31,156		76,482			(5,257)		6,286		0001
Purchased Call/AIGO Index/AIG0005$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/27/2024	6	1,884,079	1812.8		54,944		50,790		85,264			(4,399)		8,984		0001
Purchased Call/AIGO Index/AIG0003$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/23/2024	4	5,679,891	1752.62		167,945		137,122		391,532			(31,122)		25,618		0001
Purchased Call/AIGO Index/AIG0004$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	5	5,289,015	1809.72		156,411		143,157		245,123			(13,814)		25,221		0001
Purchased Call/AIGO Index/AIG0003$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/11/2024	3	2,014,999	1773.47		59,761		47,324		119,322			(12,539)		8,903		0001
Purchased Call/AIGO Index/AIG0006$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2024	5	1,867,238	1869.35		51,698		51,001		52,283			(1,180)		9,194		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	3	276,996	1808.54		8,269		7,618		12,920			(691)		1,311		0001
Purchased Call/AIGO Index/AIG0004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2024	6	2,513,460	1806.01		73,015		66,148		119,414			(7,507)		11,877		0001
Purchased Call/AIGO Index/AIG0005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/06/2024	5	1,607,244	1816.28		47,795		45,194		71,262			(2,869)		7,768		0001
Purchased Call/AIGO Index/AIG0005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	3	1,999,122	1820.76		56,447		53,378		85,592			(3,401)		9,661		0001
Purchased Call/AIGO Index/AIG0005$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/02/2024	1	186,811	1829.15		4,779		4,448		7,446			(342)		898		0001
Purchased Call/AIGO Index/AIG0004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	4	3,916,202	1807.45		109,351		98,257		183,891			(11,782)		18,477		0001
Purchased Call/AIGO Index/AIG0005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/13/2024	5	3,819,595	1858.34		111,528		108,199		116,100			(3,740)		18,648		0001
Purchased Call/AIGO Index/AIG0006$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/27/2024	1	660,832	1874.01		17,709		17,709		17,919			(97)		3,291		0001
Purchased Call/AIGO Index/AIG0005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/18/2024	5	4,340,146	1861.19		128,956		125,505		134,941			(4,000)		21,341		0001
Purchased Call/AIGO Index/AIG0006$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2024	3	6,485,764	1875.68		178,162		177,840		173,034			(1,439)		32,251		0001
Purchased Call/AIGO Index/AIG0006$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/27/2024	2	2,875,128	1877.12		75,542		75,542		75,809			(451)		14,316		0001
Purchased Call/AIGO Index/AIG0006$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/20/2024	3	4,173,483	1869.79		121,930		121,436		116,536			(1,154)		20,580		0001
Purchased Call/AIGO Index/AIG0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2025	1	65,060	1884.69		2,281		1,808		2,158			(475)		409		0001
Purchased Call/AIGO Index/AIG0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	2	212,769	1856.62		7,730		6,168		8,540			(1,586)		1,340		0001
Purchased Call/AIGO Index/AIG0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	1	78,751	1875.92		2,515		2,005		2,778			(517)		496		0001
Purchased Call/AIGO Index/AIG0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	1	66,847	1852.24		2,504		1,999		2,761			(512)		421		0001
Purchased Call/AIGO Index/AIG0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/04/2025	1	87,841	1852.79		3,401		2,722		3,620			(682)		555		0001
Purchased Call/AIGO Index/AIG0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/07/2025	2	625,566	1858.43		22,018		17,688		24,919			(4,349)		3,960		0001
Purchased Call/AIGO Index/AIG0000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	2	261,679	1854.3		9,423		7,578		10,721			(1,857)		1,658		0001
Purchased Call/AIGO Index/AIG0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	2	464,864	1848.88		17,183		13,868		19,728			(3,368)		2,945		0001
Purchased Call/AIGO Index/AIG0000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	1	253,401	1847.35		9,415		7,608		10,861			(1,837)		1,605		0001
Purchased Call/AIGO Index/AIG0000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	08/11/2025	3	460,623	1846.85		15,411		12,558		19,827			(2,866)		2,926		0001
Purchased Call/AIGO Index/AIG0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	08/14/2025	2	392,400	1847.11		12,298		10,072		16,910			(2,237)		2,499		0001
Purchased Call/AIGO Index/AIG0000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	2	479,913	1831.03		16,645		13,544		22,915			(3,120)		3,059		0001
Purchased Call/AIGO Index/AIG0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	2	825,059	1820.8		29,778		24,333		41,966			(5,538)		5,258		0001
Purchased Call/AIGO Index/AIG0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/15/2025	2	489,221	1814.28		18,650		15,252		25,892			(3,450)		3,118		0001
Purchased Call/AIGO Index/AIG0000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/18/2025	2	2,482,020	1817.85		92,035		75,435		128,651			(16,681)		15,858		0001
Purchased Call/AIGO Index/AIG0000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/21/2025	3	1,449,848	1817.49		53,544		44,014		75,477			(9,589)		9,287		0001
Purchased Call/AIGO Index/AIG0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	2	1,332,625	1815.12		53,245		43,874		70,433			(9,461)		8,543		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	2	858,540	1830.77		29,426		24,319		41,237			(5,201)		5,504		0001
Purchased Call/AIGO Index/AIG0001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	3	914,577	1818.1		35,477		29,367		47,475			(6,198)		5,863		0001
Purchased Call/AIGO Index/AIG0001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/25/2025	2	613,200	1821.53		24,094		19,986		31,201			(4,130)		3,941		0001
Purchased Call/AIGO Index/AIG0001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/28/2025	2	1,680,180	1828.17		69,295		57,590		82,259			(11,768)		10,825		0001
Purchased Call/AIGO Index/AIG0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	08/29/2025	5	1,419,450	1844.16		47,724		40,118		62,977			(7,676)		9,152		0001
Purchased Call/AIGO Index/AIG0001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	2	1,283,048	1845.98		47,505		39,776		56,275			(7,917)		8,273		0001
Purchased Call/AIGO Index/AIG0001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	2	1,297,820	1846.09		48,397		40,568		56,884			(8,031)		8,368		0001
Purchased Call/AIGO Index/AIG0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	08/29/2025	3	1,743,683	1846.75		59,800		50,223		76,108			(9,633)		11,243		0001
Purchased Call/AIGO Index/AIG0001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2025	1	350,716	1846.75		11,678		9,830		15,349			(1,858)		2,273		0001
Purchased Call/AIGO Index/AIG0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	3	3,152,830	1836.8		112,213		94,569		146,978			(17,785)		20,446		0001
Purchased Call/AIGO Index/AIG0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	2	1,719,866	1830.17		63,724		53,891		83,518			(10,041)		11,153		0001
Purchased Call/AIGO Index/AIG0001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/05/2025	2	2,729,058	1829.36		102,713		86,994		133,184			(16,002)		17,698		0001
Purchased Call/AIGO Index/AIG0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2025	2	2,571,633	1829.81		98,003		83,203		125,270			(14,894)		16,718		0001
Purchased Call/AIGO Index/AIG0001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	09/11/2025	4	3,884,136	1835.95		109,654		95,244		182,636			(14,589)		25,311		0001
Purchased Call/AIGO Index/AIG0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	4	1,272,136	1830.57		47,107		40,181		61,877			(6,991)		8,297		0001
Purchased Call/AIGO Index/AIG0001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	2	1,032,931	1830.4		40,146		34,344		50,294			(5,927)		6,737		0001
Purchased Call/AIGO Index/AIG0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	1	899,045	1838.65		31,245		26,757		41,615			(4,592)		5,863		0001
Purchased Call/AIGO Index/AIG0001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/15/2025	1	1,031,939	1828.61		38,470		33,012		50,842			(5,496)		6,746		0001
Purchased Call/AIGO Index/AIG0001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2025	2	2,681,900	1829.15		96,981		83,396		131,995			(13,680)		17,575		0001
Purchased Call/AIGO Index/AIG0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	2	2,138,129	1825.23		74,361		64,057		107,842			(10,386)		14,023		0001
Purchased Call/AIGO Index/AIG0002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	2,162,394	1816.42		68,714		59,426		114,954			(9,520)		14,182		0001
Purchased Call/AIGO Index/AIG0002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	2	875,338	1794.46		33,059		28,633		52,875			(4,532)		5,741		0001
Purchased Call/AIGO Index/AIG0002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/22/2025	1	877,416	1797.32		32,166		27,913		52,176			(4,286)		5,768		0001
Purchased Call/AIGO Index/AIG0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	09/25/2025	4	4,363,838	1795.53		144,260		125,603		262,595			(18,812)		28,757		0001
Purchased Call/AIGO Index/AIG0002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	4	1,316,870	1779.29		48,926		42,657		86,868			(6,334)		8,685		0001
Purchased Call/AIGO Index/AIG0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	3	595,282	1780.15		22,251		19,472		39,081			(2,845)		3,926		0001
Purchased Call/AIGO Index/AIG0002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/26/2025	2	1,009,236	1785.5		35,891		31,432		64,312			(4,577)		6,656		0001
Purchased Call/AIGO Index/AIG0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	2	1,403,106	1748.55		50,046		45,704		110,027			(4,519)		9,455		0001
Purchased Call/AIGO Index/AIG0002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/06/2025	2	1,577,186	1767.71		60,578		53,742		111,165			(6,901)		10,483		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,067,933	1781.64		36,144		32,520		70,061			(3,664)		7,158		0001
Purchased Call/AIGO Index/AIG0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	3	2,977,401	1782.32		105,761		98,530		186,769			(7,373)		20,275		0001
Purchased Call/AIGO Index/AIG0003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/23/2025	2	3,699,483	1752.62		142,819		129,686		283,919			(13,293)		24,911		0001
Purchased Call/AIGO Index/AIG0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/09/2025	4	2,930,735	1773.72		114,552		101,918		200,168			(12,762)		19,525		0001
Purchased Call/AIGO Index/AIG0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/02/2025	3	4,132,864	1769.88		135,484		119,126		287,597			(16,508)		27,384		0001
Purchased Call/AIGO Index/AIG0004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	3	1,639,788	1779.11		59,533		55,664		104,763			(4,061)		11,166		0001
Purchased Call/AIGO Index/AIG0002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	1	74,226	1767.71		3,014		2,678		5,237			(339)		494		0001
Purchased Call/AIGO Index/AIG0002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	2	1,287,972	1786.22		44,619		39,884		82,170			(4,893)		8,587		0001
Purchased Call/AIGO Index/AIG0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/13/2025	3	1,812,930	1773.47		69,206		62,125		124,134			(7,178)		12,115		0001
Purchased Call/AIGO Index/AIG0004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/12/2025	3	4,260,812	1776.96		182,230		170,741		275,896			(11,707)		29,121		0001
Purchased Call/AIGO Index/AIG0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	3	1,089,052	1754.13		41,692		36,926		82,496			(4,953)		7,222		0001
Purchased Call/AIGO Index/AIG0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	2	1,567,237	1777.82		56,387		50,489		104,728			(6,077)		10,449		0001
Purchased Call/AIGO Index/AIG0004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/13/2025	4	3,427,545	1775.13		148,287		139,011		224,295			(9,487)		23,443		0001
Purchased Call/AIGO Index/AIG0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	2	1,535,390	1753.89		56,723		49,971		116,454			(6,831)		10,181		0001
Purchased Call/AIGO Index/AIG0004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	3	2,579,520	1799.28		99,560		94,018		146,960			(5,743)		17,656		0001
Purchased Call/AIGO Index/AIG0003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/30/2025	5	5,242,920	1748.94		202,367		185,916		410,849			(16,687)		35,490		0001
Purchased Call/AIGO Index/AIG0003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	4	1,925,568	1760.6		64,712		58,965		141,786			(5,856)		12,976		0001
Purchased Call/AIGO Index/AIG0004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	3	3,812,483	1809.72		145,048		138,851		205,039			(6,465)		26,323		0001
Purchased Call/AIGO Index/AIG0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	4	1,546,696	1782.38		57,064		50,909		100,796			(6,244)		10,312		0001
Purchased Call/AIGO Index/AIG0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/03/2025	3	1,563,851	1757.59		60,461		53,747		116,311			(6,978)		10,370		0001
Purchased Call/AIGO Index/AIG0005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/11/2025	5	4,048,060	1822.81		159,100		155,425		202,435			(3,980)		28,249		0001
Purchased Call/AIGO Index/AIG0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	3	1,922,355	1754.31		69,912		63,378		146,094			(6,612)		12,915		0001
Purchased Call/AIGO Index/AIG0005S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	5	2,024,481	1812.8		77,295		74,209		106,978			(3,272)		13,998		0001
Purchased Call/AIGO Index/AIG0004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/24/2025	3	266,199	1808.54		10,287		9,864		15,263			(450)		1,835		0001
Purchased Call/AIGO Index/AIG0004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2025	4	5,983,039	1807.45		220,545		209,344		325,465			(11,879)		41,131		0001
Purchased Call/AIGO Index/AIG0005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	6	2,563,813	1822.43		112,435		110,081		128,555			(2,573)		17,904		0001
Purchased Call/AIGO Index/AIG0004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	4	3,599,288	1806.01		136,833		130,390		197,536			(7,066)		24,762		0001
Purchased Call/AIGO Index/AIG0005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/04/2025	4	3,121,995	1822.85		113,475		109,654		155,669			(3,976)		21,679		0001
Purchased Call/AIGO Index/AIG0003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	3	1,115,168	1770.08		38,531		34,824		77,905			(3,840)		7,475		0001

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Purchased Call/AIGO Index/AIG0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	3	1,618,377	1859.69		60,104		59,043		64,444			(1,288)		11,302		0001
Purchased Call/AIGO Index/AIG0004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	3	2,241,199	1800.03		82,759		77,722		127,125			(5,180)		15,340		0001
Purchased Call/AIGO Index/AIG0004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	2	1,973,992	1770.46		75,789		70,776		132,423			(5,277)		13,442		0001
Purchased Call/AIGO Index/AIG0003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	3	4,363,399	1781.75		157,598		141,654		285,926			(16,128)		29,226		0001
Purchased Call/AIGO Index/AIG0004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/06/2025	5	5,172,761	1783.52		189,853		176,203		322,175			(13,900)		35,198		0001
Purchased Call/AIGO Index/AIG0006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/22/2025	2	488,053	1869.79		18,699		18,653		18,316			(82)		3,432		0001
Purchased Call/AIGO Index/AIG0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/05/2025	3	2,509,444	1820.76		93,581		91,031		126,760			(2,883)		17,438		0001
Purchased Call/AIGO Index/AIG0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	2	510,536	1821.39		20,920		20,500		27,417			(448)		3,560		0001
Purchased Call/AIGO Index/AIG0003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	10/31/2025	6	1,020,224	1778.23		40,416		37,644		68,518			(2,903)		6,911		0001
Purchased Call/AIGO Index/AIG0006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/19/2025	5	2,957,013	1869.35		112,099		111,474		106,325			(1,004)		20,751		0001
Purchased Call/AIGO Index/AIG0002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/29/2025	2	1,388,602	1779.94		46,943		41,195		91,324			(5,796)		9,179		0001
Purchased Call/AIGO Index/AIG0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/21/2025	4	1,776,712	1808.69		66,881		63,857		95,974			(3,207)		12,223		0001
Purchased Call/AIGO Index/AIG0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/03/2025	2	1,726,846	1791.26		60,378		55,899		102,761			(4,550)		11,724		0001
Purchased Call/AIGO Index/AIG0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	2	2,255,655	1743.65		86,275		79,049		181,472			(7,325)		15,235		0001
Purchased Call/AIGO Index/AIG0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/15/2025	4	2,675,452	1858.34		101,982		100,329		107,620			(1,798)		18,723		0001
Purchased Call/AIGO Index/AIG0003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	10/31/2025	3	1,509,210	1761.45		63,975		59,084		110,852			(5,117)		10,224		0001
Purchased Call/AIGO Index/AIG0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/05/2025	5	1,191,770	1816.28		46,914		45,696		65,730			(1,383)		8,282		0001
Purchased Call/AIGO Index/AIG0003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	2	772,268	1763.29		26,864		24,316		55,947			(2,633)		5,177		0001
Purchased Call/AIGO Index/AIG0004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2025	1	63,805	1791.26		2,218		2,056		3,998			(164)		434		0001
Purchased Call/AIGO Index/AIG0003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	2	1,833,651	1743.76		67,827		62,033		147,379			(6,012)		12,357		0001
Purchased Call/AIGO Index/AIG0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	11/14/2025	4	1,532,943	1799.44		57,601		54,393		92,133			(3,411)		10,492		0001
Purchased Call/AIGO Index/AIG0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/01/2025	4	2,122,253	1829.15		75,239		72,590		101,726			(2,745)		14,705		0001
Purchased Call/AIGO Index/AIG0004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	2	877,070	1808.54		33,474		32,005		50,329			(1,511)		6,056		0001
Purchased Call/AIGO Index/AIG0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	6	1,944,219	1814.67		76,513		73,955		101,595			(2,812)		13,443		0001
Purchased Call/AIGO Index/AIG0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/02/2025	1	60,911	1829.15		2,078		2,009		3,117			(71)		422		0001
Purchased Call/AIGO Index/AIG0004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/10/2025	5	2,516,620	1776.96		95,113		89,124		162,876			(6,115)		17,175		0001
Purchased Call/AIGO Index/AIG0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/17/2025	4	1,997,771	1858.34		78,890		77,798		84,870			(1,234)		14,000		0001
Purchased Call/AIGO Index/AIG0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/08/2025	3	2,019,266	1821.39		76,353		74,395		101,729			(2,057)		14,062		0001
Purchased Call/AIGO Index/AIG0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	4	7,770,879	1816.22		297,653		287,244		402,322			(10,910)		53,731		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	5	2,987,401	1819.5		115,969		113,054		152,050			(3,177)		20,759		0001
Purchased Call/AIGO Index/AIG0003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	2	1,517,117	1751.22		60,399		55,526		117,542			(4,957)		10,277		0001
Purchased Call/AIGO Index/AIG0004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/17/2025	4	2,389,822	1802.85		91,516		86,712		133,452			(4,948)		16,393		0001
Purchased Call/AIGO Index/AIG0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/12/2025	5	2,734,731	1840.9		115,036		112,992		122,527			(2,439)		19,098		0001
Purchased Call/AIGO Index/AIG0006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/19/2025	4	1,905,526	1867.76		73,996		73,645		70,495			(578)		13,372		0001
Purchased Call/AIGO Index/AIG0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/18/2025	4	3,721,617	1861.19		144,458		142,512		147,246			(2,252)		26,099		0001
Purchased Call/AIGO Index/AIG0006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	3	5,713,959	1875.68		210,499		210,286		206,920			(848)		40,293		0001
Purchased Call/AIGO Index/AIG0006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/26/2025	2	3,124,785	1877.12		112,532		112,532		112,108			(376)		22,035		0001
Purchased Call/AIGO Index/AIG0006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/19/2025	5	1,649,267	1858.58		66,344		65,950		66,378			(681)		11,574		0001
Purchased Call/AIGO Index/AIG0006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	1	395,379	1874.01		14,315		14,315		14,473			(39)		2,788		0001
Purchased Call/UBSIBAIV Index/UIB0000$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	07/31/2023	07/26/2024	1	59,979	532.1		1,790		1,032		1,213			(759)		226		0001
Purchased Call/UBSIBAIV Index/UIB0000$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/01/2023	07/31/2024	1	119,223	533.34		3,364		1,965		2,318			(1,401)		455		0001
Purchased Call/UBSIBAIV Index/UIB0000$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/03/2023	08/02/2024	1	504,796	530.87		14,358		8,512		10,924			(5,901)		1,937		0001
Purchased Call/UBSIBAIV Index/UIB0000$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/07/2023	08/02/2024	1	66,983	530.56		1,982		1,182		1,468			(802)		257		0001
Purchased Call/UBSIBAIV Index/UIB0000$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2024	1	386,582	531.5		10,663		6,433		8,247			(4,236)		1,501		0001
Purchased Call/UBSIBAIV Index/UIB0000$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/11/2023	08/08/2024	3	269,864	530.02		7,618		4,648		6,123			(2,992)		1,050		0001
Purchased Call/UBSIBAIV Index/UIB0000$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/10/2023	08/09/2024	1	194,002	527.95		5,901		3,613		4,784			(2,312)		756		0001
Purchased Call/UBSIBAIV Index/UIB0000$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/11/2023	08/09/2024	1	79,275	529.63		2,341		1,437		1,830			(913)		309		0001
Purchased Call/UBSIBAIV Index/UIB0000$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/14/2023	08/09/2024	2	307,961	530.39		8,722		5,406		6,899			(3,322)		1,201		0001
Purchased Call/UBSIBAIV Index/UIB0000$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/15/2023	08/14/2024	2	335,536	530.45		8,470		5,283		7,579			(3,192)		1,323		0001
Purchased Call/UBSIBAIV Index/UIB0000$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/16/2023	08/15/2024	1	428,479	527.23		11,857		7,415		10,984			(4,451)		1,693		0001
Purchased Call/UBSIBAIV Index/UIB0000$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/21/2023	08/16/2024	3	721,979	525.91		20,183		12,760		19,484			(7,502)		2,859		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/18/2023	08/16/2024	2	285,519	524.79		8,376		5,314		8,032			(3,080)		1,131		0001
Purchased Call/UBSIBAIV Index/UIB0000SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/21/2023	08/16/2024	1	503,393	525.08		14,706		9,340		14,010			(5,377)		1,994		0001
Purchased Call/UBSIBAIV Index/UIB0000SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/23/2023	08/21/2024	3	1,050,254	525.62		29,695		19,088		28,892			(10,640)		4,205		0001
Purchased Call/UBSIBAIV Index/UIB0000SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/23/2023	08/22/2024	1	304,432	524.99		9,052		5,835		8,584			(3,224)		1,221		0001
Purchased Call/UBSIBAIV Index/UIB0000SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/24/2023	08/23/2024	2	633,474	525.93		16,711		10,885		17,286			(5,899)		2,547		0001
Purchased Call/UBSIBAIV Index/UIB0000SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/25/2023	08/23/2024	3	643,102	522.83		19,835		12,977		19,629			(6,944)		2,586		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/31/2023	08/23/2024	2	688,013	524.43		20,602		13,510		19,830			(7,122)		2,766		0001
Purchased Call/UBSIBAIV Index/UIB0001S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/29/2023	08/28/2024	2	1,833,127	525.48		57,110		37,771		51,265			(19,390)		7,448		0001
Purchased Call/UBSIBAIV Index/UIB0001S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/30/2023	08/29/2024	2	724,686	527.95		21,278		14,139		18,540			(7,167)		2,950		0001
Purchased Call/UBSIBAIV Index/UIB0001S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/31/2023	08/30/2024	2	639,859	528.5		18,413		12,393		16,066			(6,136)		2,610		0001
Purchased Call/UBSIBAIV Index/UIB0001S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/01/2023	08/30/2024	2	748,089	528.56		22,065		14,888		18,742			(7,278)		3,052		0001
Purchased Call/UBSIBAIV Index/UIB0001S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/05/2023	08/30/2024	1	792,556	529.93		21,582		14,589		18,858			(7,014)		3,233		0001
Purchased Call/UBSIBAIV Index/UIB0001SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/07/2023	09/05/2024	4	3,374,061	528.28		89,193		61,384		86,323			(27,989)		13,934		0001
Purchased Call/UBSIBAIV Index/UIB0001SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/06/2023	09/04/2024	1	341,526	529.93		9,113		6,218		8,203			(2,904)		1,408		0001
Purchased Call/UBSIBAIV Index/UIB0001SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/14/2023	09/06/2024	3	362,454	527.46		10,491		7,269		9,572			(3,273)		1,500		0001
Purchased Call/UBSIBAIV Index/UIB0001SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/08/2023	09/06/2024	2	423,751	526.66		12,653		8,758		11,520			(3,945)		1,753		0001
Purchased Call/UBSIBAIV Index/UIB0001SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/12/2023	09/06/2024	2	734,984	527.57		21,788		15,133		19,332			(6,679)		3,041		0001
Purchased Call/UBSIBAIV Index/UIB0001SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/12/2023	09/11/2024	1	1,748,714	528.59		50,551		35,372		44,693			(15,234)		7,308		0001
Purchased Call/UBSIBAIV Index/UIB0001SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/13/2023	09/12/2024	2	665,559	528.65		19,141		13,475		17,002			(5,707)		2,787		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0001$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/19/2023	09/13/2024	2	1,205,991	527.87		37,556		26,643		31,745			(11,096)		5,060		0001
Purchased Call/UBSIBAIV Index/UIB0001$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/19/2023	09/13/2024	2	1,399,671	530.74		35,696		25,388		33,162			(10,484)		5,872		0001
Purchased Call/UBSIBAIV Index/UIB0001$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/18/2023	09/13/2024	1	1,015,412	527.13		28,375		20,234		27,450			(8,174)		4,260		0001
Purchased Call/UBSIBAIV Index/UIB0001$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/21/2023	09/18/2024	4	1,898,162	526.28		49,613		35,729		53,298			(13,965)		8,041		0001
Purchased Call/UBSIBAIV Index/UIB0001$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/25/2023	09/19/2024	2	1,602,612	524.3		43,447		31,409		48,278			(12,091)		6,802		0001
Purchased Call/UBSIBAIV Index/UIB0001$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/21/2023	09/20/2024	2	1,001,908	523.03		23,924		17,435		31,562			(6,614)		4,260		0001
Purchased Call/UBSIBAIV Index/UIB0002$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/26/2023	09/20/2024	3	827,317	517.74		22,234		16,258		31,020			(6,073)		3,518		0001
Purchased Call/UBSIBAIV Index/UIB0002$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/25/2023	09/20/2024	3	1,290,611	515.7		38,859		28,483		51,614			(10,426)		5,488		0001
Purchased Call/UBSIBAIV Index/UIB0002$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2024	3	2,183,099	517.94		54,244		40,068		81,754			(14,252)		9,371		0001
Purchased Call/UBSIBAIV Index/UIB0002$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/29/2023	09/26/2024	2	1,494,900	513.6		42,248		31,340		64,111			(10,980)		6,429		0001
Purchased Call/UBSIBAIV Index/UIB0002$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/12/2023	09/27/2024	3	623,474	513		18,673		14,033		27,249			(4,743)		2,686		0001
Purchased Call/UBSIBAIV Index/UIB0002$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/29/2023	09/27/2024	2	1,374,953	514.99		36,722		27,546		56,570			(9,367)		5,924		0001
Purchased Call/UBSIBAIV Index/UIB0005$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/19/2023	12/12/2024	6	2,268,164	521.93		77,112		74,002		81,203			(3,416)		11,058		0001
Purchased Call/UBSIBAIV Index/UIB0006$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/29/2023	12/20/2024	2	282,100	529.34		8,557		8,517		4,286			(75)		1,391		0001
Purchased Call/UBSIBAIV Index/UIB0002$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/16/2023	10/11/2024	3	731,747	512.65		22,451		17,793		32,671			(4,699)		3,233		0001
Purchased Call/UBSIBAIV Index/UIB0003$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/27/2023	10/18/2024	5	869,809	504.29		23,890		19,662		49,260			(4,299)		3,890		0001
Purchased Call/UBSIBAIV Index/UIB0003$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/24/2023	10/18/2024	2	401,155	508.49		9,886		7,999		20,267			(1,940)		1,794		0001
Purchased Call/UBSIBAIV Index/UIB0004$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/15/2023	11/13/2024	3	2,376,189	510.09		80,585		70,430		116,683			(10,325)		11,090		0001
Purchased Call/UBSIBAIV Index/UIB0003$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/03/2023	11/01/2024	2	1,102,148	503.06		39,593		33,470		64,868			(6,381)		5,046		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0003$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/27/2023	10/25/2024	2	1,346,681	500.44		36,387		30,051		84,518			(6,566)		6,094		0001
Purchased Call/UBSIBAIV Index/UIB0004$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/30/2023	11/27/2024	4	2,030,224	518.27		61,100		56,030		79,870			(5,282)		9,681		0001
Purchased Call/UBSIBAIV Index/UIB0004$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/14/2023	11/08/2024	2	1,377,786	509.69		40,959		35,611		68,194			(5,432)		6,379		0001
Purchased Call/UBSIBAIV Index/UIB0003$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/31/2023	10/25/2024	3	1,328,727	498.82		36,899		30,579		86,848			(6,517)		6,013		0001
Purchased Call/UBSIBAIV Index/UIB0004$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/28/2023	11/21/2024	5	1,853,762	517.82		53,364		48,381		76,151			(5,425)		8,760		0001
Purchased Call/UBSIBAIV Index/UIB0003$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/19/2023	10/17/2024	2	1,090,599	517.6		25,959		20,762		42,182			(5,255)		4,869		0001
Purchased Call/UBSIBAIV Index/UIB0002$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/05/2023	10/04/2024	3	783,554	508.41		22,781		17,591		39,340			(5,351)		3,419		0001
Purchased Call/UBSIBAIV Index/UIB0003$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/09/2023	11/07/2024	3	1,125,724	509.29		31,813		27,326		56,300			(4,584)		5,204		0001
Purchased Call/UBSIBAIV Index/UIB0003$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/03/2023	11/01/2024	2	816,819	509.84		25,531		21,640		40,089			(4,049)		3,739		0001
Purchased Call/UBSIBAIV Index/UIB0003$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/06/2023	11/01/2024	3	1,540,072	512.71		42,487		36,133		69,712			(6,444)		7,051		0001
Purchased Call/UBSIBAIV Index/UIB0005$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/07/2023	12/06/2024	4	1,337,358	518.65		41,380		39,107		52,438			(2,536)		6,463		0001
Purchased Call/UBSIBAIV Index/UIB0004$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/04/2023	11/29/2024	6	2,186,196	519.02		66,171		61,270		84,282			(5,295)		10,456		0001
Purchased Call/UBSIBAIV Index/UIB0004$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/05/2023	11/29/2024	5	1,528,910	520.12		47,356		44,074		57,057			(3,548)		7,313		0001
Purchased Call/UBSIBAIV Index/UIB0005$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/06/2023	11/29/2024	4	1,649,146	523.26		44,027		40,975		55,982			(3,157)		7,888		0001
Purchased Call/UBSIBAIV Index/UIB0002$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/03/2023	09/27/2024	2	2,220,617	512.76		61,579		46,321		97,753			(15,344)		9,567		0001
Purchased Call/UBSIBAIV Index/UIB0003$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/17/2023	10/16/2024	3	3,446,604	515.97		101,102		80,551		139,965			(20,721)		15,361		0001
Purchased Call/UBSIBAIV Index/UIB0002$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/10/2023	10/08/2024	1	54,437	509.37		1,810		1,405		2,666			(408)		239		0001
Purchased Call/UBSIBAIV Index/UIB0003$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/02/2023	10/25/2024	4	1,676,195	496.85		56,455		47,659		114,994			(8,922)		7,585		0001
Purchased Call/UBSIBAIV Index/UIB0004$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/29/2023	11/26/2024	2	746,172	517.89		21,841		19,914		29,657			(1,976)		3,553		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0004$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/16/2023	11/15/2024	3	1,685,834	515.89		46,770		41,429		70,376			(5,658)		7,892		0001
Purchased Call/UBSIBAIV Index/UIB0003$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/22/2023	11/06/2024	4	4,126,242	512.22		108,563		92,872		190,068			(15,922)		19,044		0001
Purchased Call/UBSIBAIV Index/UIB0004$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/10/2023	11/08/2024	4	1,927,038	508.94		55,686		48,410		97,360			(7,669)		8,922		0001
Purchased Call/UBSIBAIV Index/UIB0005$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/21/2023	12/04/2024	5	3,374,107	522.45		89,411		83,593		117,999			(6,121)		16,259		0001
Purchased Call/UBSIBAIV Index/UIB0002$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/12/2023	10/11/2024	1	1,453,255	514.83		39,095		30,756		60,815			(8,569)		6,421		0001
Purchased Call/UBSIBAIV Index/UIB0004$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/20/2023	11/12/2024	3	1,716,318	509.69		58,847		51,411		85,157			(7,557)		7,997		0001
Purchased Call/UBSIBAIV Index/UIB0003$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/07/2023	11/05/2024	1	328,307	512.71		8,446		7,209		14,904			(1,253)		1,513		0001
Purchased Call/UBSIBAIV Index/UIB0004$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/30/2023	11/22/2024	4	2,660,358	517.32		78,339		71,033		107,148			(7,801)		12,590		0001
Purchased Call/UBSIBAIV Index/UIB0003$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/01/2023	10/31/2024	3	1,944,912	501.45		61,382		51,492		119,243			(10,055)		8,889		0001
Purchased Call/UBSIBAIV Index/UIB0005$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/12/2023	12/06/2024	4	1,432,026	520.45		44,107		41,895		53,265			(2,322)		6,921		0001
Purchased Call/UBSIBAIV Index/UIB0002$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/09/2023	10/04/2024	3	2,141,054	509.37		67,737		52,362		104,601			(15,496)		9,343		0001
Purchased Call/UBSIBAIV Index/UIB0006$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/29/2023	12/27/2024	2	2,128,271	532.3		56,771		56,771		56,300			(349)		10,598		0001
Purchased Call/UBSIBAIV Index/UIB0005$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/06/2023	12/05/2024	6	2,183,146	519.82		64,442		60,847		77,484			(3,886)		10,535		0001
Purchased Call/UBSIBAIV Index/UIB0004$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/28/2023	11/15/2024	3	1,506,477	514.05		46,759		41,499		66,308			(5,546)		7,053		0001
Purchased Call/UBSIBAIV Index/UIB0002$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/13/2023	10/11/2024	1	228,515	512.7		6,579		5,190		10,188			(1,428)		1,010		0001
Purchased Call/UBSIBAIV Index/UIB0005$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/12/2023	12/10/2024	4	694,102	520.45		23,131		22,153		25,912			(1,062)		3,374		0001
Purchased Call/UBSIBAIV Index/UIB0005$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/27/2023	12/13/2024	7	2,050,496	525.46		66,927		64,590		66,057			(2,778)		10,011		0001
Purchased Call/UBSIBAIV Index/UIB0005$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/28/2023	12/19/2024	6	1,819,156	531.49		49,313		48,653		48,862			(1,113)		8,958		0001
Purchased Call/UBSIBAIV Index/UIB0005$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/15/2023	12/13/2024	4	2,328,885	529.46		67,404		65,181		66,222			(2,624)		11,370		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0005$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/21/2023	12/18/2024	4	2,418,693	529.33		70,460		68,702		69,493			(2,123)		11,893		0001
Purchased Call/UBSIBAIV Index/UIB0006$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/29/2023	12/27/2024	1	329,568	530.18		9,349		9,349		9,351			(51)		1,641		0001
Purchased Call/UBSIBAIV Index/UIB0005$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/27/2023	12/20/2024	3	1,261,109	529.18		38,759		38,383		36,495			(598)		6,219		0001
Purchased Call/UBSIBAIV Index/UIB0003$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/31/2023	10/24/2024	5	1,658,271	502.51		44,931		36,910		98,665			(8,133)		7,492		0001
Purchased Call/UBSIBAIV Index/UIB0005$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/08/2023	12/06/2024	3	1,737,460	519.55		52,225		49,383		66,359			(3,153)		8,397		0001
Purchased Call/UBSIBAIV Index/UIB0005$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/28/2023	12/13/2024	5	2,496,685	529.04		73,073		70,846		71,945			(2,488)		12,189		0001
Purchased Call/UBSIBAIV Index/UIB0003$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/19/2023	10/18/2024	2	1,029,280	512.65		25,273		20,380		46,197			(5,039)		4,603		0001
Purchased Call/UBSIBAIV Index/UIB0002$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/04/2023	10/02/2024	2	2,925,350	511.98		74,081		56,136		132,305			(18,050)		12,719		0001
Purchased Call/UBSIBAIV Index/UIB0005$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/22/2023	12/17/2024	5	1,465,989	529.04		43,920		42,876		37,667			(1,247)		7,198		0001
Purchased Call/UBSIBAIV Index/UIB0002$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/12/2023	10/10/2024	2	1,021,199	513.96		30,135		23,508		43,826			(6,683)		4,504		0001
Purchased Call/UBSIBAIV Index/UIB0004$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/24/2023	11/20/2024	4	3,447,838	517.47		100,699		90,459		138,021			(10,837)		16,267		0001
Purchased Call/UBSIBAIV Index/UIB0002$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/04/2023	10/03/2024	2	1,222,349	508.14		35,482		26,999		61,801			(8,549)		5,324		0001
Purchased Call/UBSIBAIV Index/UIB0004$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/17/2023	11/14/2024	3	1,446,624	515.32		41,924		36,835		61,347			(5,243)		6,762		0001
Purchased Call/UBSIBAIV Index/UIB0003$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/01/2023	10/30/2024	3	3,999,712	499.57		124,260		103,821		257,017			(20,668)		18,251		0001
Purchased Call/UBSIBAIV Index/UIB0005$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/27/2023	12/20/2024	4	1,549,880	527.95		47,371		46,708		43,698			(1,103)		7,643		0001
Purchased Call/UBSIBAIV Index/UIB0006$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/27/2023	12/26/2024	3	5,053,878	530.88		143,951		143,728		139,675			(1,126)		25,131		0001
Purchased Call/UBSIBAIV Index/UIB0002$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/06/2023	10/04/2024	3	727,719	507.27		21,473		16,670		37,725			(4,951)		3,175		0001
Purchased Call/UBSIBAIV Index/UIB0002$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/02/2023	10/09/2024	2	2,378,025	508.72		80,393		62,575		118,719			(17,951)		10,470		0001
Purchased Call/UBSIBAIV Index/UIB0004$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/28/2023	11/22/2024	5	422,752	517.89		13,492		12,523		16,745			(1,017)		2,001		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0004$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/28/2023	11/08/2024	4	2,540,720	507.36		80,071		69,598		133,972			(10,895)		11,764		0001
Purchased Call/UBSIBAIV Index/UIB0003$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/26/2023	10/23/2024	3	3,059,018	501.7		90,082		73,483		185,776			(16,766)		13,797		0001
Purchased Call/UBSIBAIV Index/UIB0004$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/01/2023	11/27/2024	4	3,868,074	516.68		118,930		108,624		159,367			(10,641)		18,445		0001
Purchased Call/UBSIBAIV Index/UIB0004$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/20/2023	11/15/2024	4	1,623,624	516.12		49,199		44,001		67,328			(5,356)		7,601		0001
Purchased Call/UBSIBAIV Index/UIB0005$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/13/2023	12/11/2024	4	3,226,889	521.43		100,410		95,670		117,141			(5,077)		15,709		0001
Purchased Call/UBSIBAIV Index/UIB0000$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/04/2023	08/01/2025	1	50,031	530.38		1,927		1,539		1,730			(394)		315		0001
Purchased Call/UBSIBAIV Index/UIB0000$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/07/2023	08/04/2025	1	85,324	530.56		3,343		2,676		2,944			(671)		539		0001
Purchased Call/UBSIBAIV Index/UIB0000$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2025	1	388,815	531.5		14,463		11,602		13,134			(2,873)		2,461		0001
Purchased Call/UBSIBAIV Index/UIB0000$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/09/2023	08/08/2025	1	228,401	530.02		8,377		6,732		8,012			(1,653)		1,447		0001
Purchased Call/UBSIBAIV Index/UIB0000$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/10/2023	08/08/2025	1	138,166	527.95		5,509		4,445		5,101			(1,081)		875		0001
Purchased Call/UBSIBAIV Index/UIB0000$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/11/2023	08/08/2025	1	144,388	529.63		5,627		4,547		5,114			(1,098)		915		0001
Purchased Call/UBSIBAIV Index/UIB0000$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/14/2023	08/11/2025	2	349,045	530.39		12,979		10,549		12,158			(2,447)		2,217		0001
Purchased Call/UBSIBAIV Index/UIB0000$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/16/2023	08/15/2025	2	395,833	527.23		14,716		11,983		14,944			(2,746)		2,523		0001
Purchased Call/UBSIBAIV Index/UIB0000$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/16/2023	08/14/2025	1	165,044	530.45		5,703		4,636		5,753			(1,072)		1,051		0001
Purchased Call/UBSIBAIV Index/UIB0000$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/17/2023	08/15/2025	1	352,333	525.91		13,144		10,733		13,734			(2,452)		2,245		0001
Purchased Call/UBSIBAIV Index/UIB0000$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/18/2023	08/15/2025	1	261,074	524.79		10,064		8,229		10,454			(1,866)		1,664		0001
Purchased Call/UBSIBAIV Index/UIB0000$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/22/2023	08/18/2025	2	549,847	525.08		21,234		17,406		21,905			(3,847)		3,513		0001
Purchased Call/UBSIBAIV Index/UIB0000$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/25/2023	08/21/2025	4	934,339	525.62		34,524		28,457		36,814			(6,114)		5,985		0001
Purchased Call/UBSIBAIV Index/UIB0000$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/23/2023	08/22/2025	1	484,656	524.99		18,971		15,610		19,397			(3,378)		3,107		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/24/2023	08/22/2025	2	564,272	525.93		20,304		16,782		22,082			(3,586)		3,617		0001
Purchased Call/UBSIBAIV Index/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/25/2023	08/22/2025	2	535,096	522.83		21,744		18,007		22,541			(3,789)		3,430		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/28/2023	08/25/2025	1	530,127	524.43		20,723		17,183		21,541			(3,558)		3,407		0001
Purchased Call/UBSIBAIV Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/30/2023	08/28/2025	3	1,484,786	525.48		60,021		49,924		58,952			(10,152)		9,566		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	08/30/2023	08/29/2025	2	698,041	527.95		26,497		22,177		26,137			(4,345)		4,501		0001
Purchased Call/UBSIBAIV Index/UIB0001S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/11/2023	08/29/2025	2	383,529	528.5		14,693		12,328		14,171			(2,418)		2,473		0001
Purchased Call/UBSIBAIV Index/UIB0001S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/01/2023	08/29/2025	2	547,295	528.56		21,529		18,048		20,193			(3,567)		3,529		0001
Purchased Call/UBSIBAIV Index/UIB0001S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/05/2023	08/29/2025	1	706,348	529.93		25,979		21,805		25,206			(4,198)		4,554		0001
Purchased Call/UBSIBAIV Index/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/06/2023	09/05/2025	3	2,147,348	528.28		80,186		67,636		80,135			(12,685)		13,925		0001
Purchased Call/UBSIBAIV Index/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/06/2023	09/04/2025	1	377,662	529.93		13,683		11,519		13,533			(2,177)		2,447		0001
Purchased Call/UBSIBAIV Index/UIB0001SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/07/2023	09/05/2025	2	802,778	527.46		30,314		25,640		30,554			(4,774)		5,206		0001
Purchased Call/UBSIBAIV Index/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/08/2023	09/05/2025	2	836,579	526.66		32,910		27,879		32,455			(5,111)		5,425		0001
Purchased Call/UBSIBAIV Index/UIB0001SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/20/2023	09/08/2025	3	972,266	527.57		37,599		31,949		36,978			(5,686)		6,320		0001
Purchased Call/UBSIBAIV Index/UIB0001SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/12/2023	09/11/2025	2	1,624,533	528.59		62,068		52,800		60,411			(9,338)		10,586		0001
Purchased Call/UBSIBAIV Index/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/13/2023	09/12/2025	2	610,833	528.65		23,206		19,777		22,697			(3,461)		3,984		0001
Purchased Call/UBSIBAIV Index/UIB0001SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/19/2023	09/12/2025	2	869,612	527.87		35,135		30,053		32,921			(5,194)		5,671		0001
Purchased Call/UBSIBAIV Index/UIB0001SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/15/2023	09/12/2025	1	974,046	530.74		34,228		29,311		34,411			(5,031)		6,353		0001
Purchased Call/UBSIBAIV Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/18/2023	09/15/2025	1	878,670	527.13		32,921		28,251		33,920			(4,703)		5,744		0001
Purchased Call/UBSIBAIV Index/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/19/2023	09/18/2025	2	1,284,121	526.28		46,825		40,268		50,671			(6,604)		8,415		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0001$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/20/2023	09/19/2025	2	1,352,771	524.3		49,766		42,873		55,945			(6,950)		8,872		0001
Purchased Call/UBSIBAIV Index/UIB0001$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/21/2023	09/19/2025	1	506,538	523.03		17,006		14,707		21,574			(2,356)		3,322		0001
Purchased Call/UBSIBAIV Index/UIB0002$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/22/2023	09/19/2025	1	433,165	517.74		15,754		13,643		20,804			(2,164)		2,841		0001
Purchased Call/UBSIBAIV Index/UIB0002$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/25/2023	09/22/2025	1	595,997	515.7		23,900		20,740		29,991			(3,184)		3,918		0001
Purchased Call/UBSIBAIV Index/UIB0002$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2025	2	1,692,546	517.94		58,190		50,610		81,156			(7,644)		11,153		0001
Purchased Call/UBSIBAIV Index/UIB0002$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/27/2023	09/26/2025	2	1,387,028	513.6		49,801		43,543		73,193			(6,309)		9,147		0001
Purchased Call/UBSIBAIV Index/UIB0002$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	09/29/2023	09/26/2025	2	318,686	513		12,511		10,945		17,037			(1,608)		2,102		0001
Purchased Call/UBSIBAIV Index/UIB0002$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/02/2023	09/26/2025	2	749,018	514.99		27,087		23,723		38,348			(3,451)		4,940		0001
Purchased Call/UBSIBAIV Index/UIB0005$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/04/2023	12/01/2025	4	1,476,758	523.26		55,323		53,376		64,987			(2,018)		10,233		0001
Purchased Call/UBSIBAIV Index/UIB0005$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/06/2023	12/04/2025	3	3,512,764	522.45		127,143		122,843		157,587			(4,482)		24,393		0001
Purchased Call/UBSIBAIV Index/UIB0005$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/14/2023	12/11/2025	3	2,846,929	521.43		114,195		111,458		131,010			(2,919)		19,867		0001
Purchased Call/UBSIBAIV Index/UIB0005$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/20/2023	12/12/2025	5	1,682,773	529.46		64,902		63,796		64,859			(1,341)		11,751		0001
Purchased Call/UBSIBAIV Index/UIB0005$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/14/2023	12/10/2025	3	784,384	520.45		33,937		33,250		36,851			(758)		5,470		0001
Purchased Call/UBSIBAIV Index/UIB0005$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/14/2023	12/12/2025	5	2,760,640	525.46		116,382		114,389		116,368			(2,377)		19,279		0001
Purchased Call/UBSIBAIV Index/UIB0004$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/15/2023	11/13/2025	3	2,478,116	510.09		107,025		100,292		143,332			(6,868)		16,949		0001
Purchased Call/UBSIBAIV Index/UIB0002$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/05/2023	10/03/2025	3	1,340,802	508.41		50,847		45,042		79,216			(6,035)		8,891		0001
Purchased Call/UBSIBAIV Index/UIB0004$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/22/2023	11/21/2025	4	1,794,678	517.82		68,696		65,469		88,491			(3,513)		12,347		0001
Purchased Call/UBSIBAIV Index/UIB0004$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/05/2023	11/26/2025	4	2,923,823	516.68		117,992		112,979		148,027			(5,228)		20,187		0001
Purchased Call/UBSIBAIV Index/UIB0003$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/06/2023	11/03/2025	3	1,146,912	512.71		43,132		40,024		62,594			(3,159)		7,787		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0005$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/11/2023	12/05/2025	3	1,155,274	519.55		45,721		44,479		55,216			(1,398)		8,028		0001
Purchased Call/UBSIBAIV Index/UIB0004$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/30/2023	11/28/2025	3	1,023,664	518.27		40,939		39,255		50,137			(1,768)		7,078		0001
Purchased Call/UBSIBAIV Index/UIB0005$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/20/2023	12/19/2025	3	1,225,847	531.49		45,132		44,846		45,353			(476)		8,602		0001
Purchased Call/UBSIBAIV Index/UIB0005$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/21/2023	12/18/2025	4	1,373,184	529.33		54,871		54,165		53,263			(847)		9,630		0001
Purchased Call/UBSIBAIV Index/UIB0006$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/29/2023	12/26/2025	2	1,576,604	532.3		57,688		57,688		57,443			(177)		11,118		0001
Purchased Call/UBSIBAIV Index/UIB0005$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/28/2023	12/19/2025	5	1,081,284	527.95		43,460		43,182		43,283			(492)		7,588		0001
Purchased Call/UBSIBAIV Index/UIB0005$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/11/2023	12/05/2025	4	2,220,505	519.82		86,524		84,132		105,583			(2,563)		15,430		0001
Purchased Call/UBSIBAIV Index/UIB0005$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/18/2023	12/15/2025	3	1,600,053	529.04		62,807		61,813		62,364			(1,077)		11,197		0001
Purchased Call/UBSIBAIV Index/UIB0002$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/03/2023	10/02/2025	2	1,814,407	511.98		63,051		55,451		99,375			(7,678)		12,022		0001
Purchased Call/UBSIBAIV Index/UIB0003$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/27/2023	10/24/2025	2	1,137,666	498.82		41,657		38,094		81,993			(3,706)		7,666		0001
Purchased Call/UBSIBAIV Index/UIB0004$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/17/2023	11/14/2025	3	1,216,602	515.32		47,040		44,205		63,097			(2,933)		8,327		0001
Purchased Call/UBSIBAIV Index/UIB0004$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/28/2023	11/26/2025	2	475,410	517.89		18,500		17,719		23,456			(810)		3,282		0001
Purchased Call/UBSIBAIV Index/UIB0003$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/07/2023	11/05/2025	1	264,956	512.71		9,364		8,681		14,471			(694)		1,802		0001
Purchased Call/UBSIBAIV Index/UIB0002$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/17/2023	10/09/2025	2	1,286,544	508.72		55,626		49,460		75,671			(6,225)		8,571		0001
Purchased Call/UBSIBAIV Index/UIB0003$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/06/2023	10/17/2025	2	712,262	517.6		24,060		21,695		34,756			(2,392)		4,774		0001
Purchased Call/UBSIBAIV Index/UIB0004$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/16/2023	11/14/2025	3	933,492	515.89		35,249		33,285		47,830			(2,099)		6,389		0001
Purchased Call/UBSIBAIV Index/UIB0002$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/05/2023	10/03/2025	2	907,595	508.14		34,652		30,552		53,924			(4,167)		6,018		0001
Purchased Call/UBSIBAIV Index/UIB0002$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/16/2023	10/13/2025	3	1,611,459	512.65		64,944		58,307		87,371			(6,730)		10,769		0001
Purchased Call/UBSIBAIV Index/UIB0003$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/18/2023	10/16/2025	3	2,941,073	515.97		113,708		102,195		148,646			(11,643)		19,699		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0003$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/24/2023	10/17/2025	2	452,675	508.49		15,406		13,948		26,823			(1,503)		3,034		0001
Purchased Call/UBSIBAIV Index/UIB0003$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/25/2023	10/24/2025	3	1,562,191	502.51		56,572		51,538		104,720			(5,122)		10,527		0001
Purchased Call/UBSIBAIV Index/UIB0003$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/26/2023	10/24/2025	1	1,068,173	500.44		39,253		35,842		74,590			(3,554)		7,198		0001
Purchased Call/UBSIBAIV Index/UIB0005$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/19/2023	12/12/2025	6	1,990,493	521.93		86,643		84,923		90,653			(1,909)		13,900		0001
Purchased Call/UBSIBAIV Index/UIB0004$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/21/2023	11/14/2025	3	2,428,642	514.05		99,835		94,294		129,389			(5,737)		16,623		0001
Purchased Call/UBSIBAIV Index/UIB0004$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/20/2023	11/17/2025	4	1,701,372	516.12		67,859		64,344		86,853			(3,632)		11,671		0001
Purchased Call/UBSIBAIV Index/UIB0004$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/19/2023	11/24/2025	2	239,632	517.89		11,051		10,770		11,813			(309)		1,652		0001
Purchased Call/UBSIBAIV Index/UIB0005$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/22/2023	12/19/2025	3	1,599,136	529.18		64,915		64,608		62,272			(490)		11,222		0001
Purchased Call/UBSIBAIV Index/UIB0003$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/01/2023	10/31/2025	2	1,073,285	501.45		43,007		39,532		73,597			(3,531)		7,271		0001
Purchased Call/UBSIBAIV Index/UIB0004$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/24/2023	11/21/2025	3	1,298,961	517.32		50,487		48,163		64,738			(2,469)		8,936		0001
Purchased Call/UBSIBAIV Index/UIB0003$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/24/2023	10/20/2025	3	677,311	504.29		24,200		21,946		43,768			(2,281)		4,550		0001
Purchased Call/UBSIBAIV Index/UIB0002$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/10/2023	10/08/2025	1	74,231	509.37		3,152		2,801		4,306			(355)		494		0001
Purchased Call/UBSIBAIV Index/UIB0002$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/13/2023	10/10/2025	1	327,579	512.7		12,504		11,191		17,722			(1,357)		2,184		0001
Purchased Call/UBSIBAIV Index/UIB0005$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/07/2023	12/05/2025	3	920,623	518.65		36,791		35,763		44,859			(1,159)		6,397		0001
Purchased Call/UBSIBAIV Index/UIB0005$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/19/2023	12/17/2025	4	2,486,945	529.04		98,748		97,389		97,040			(1,535)		17,428		0001
Purchased Call/UBSIBAIV Index/UIB0005$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/06/2023	12/02/2025	1	56,047	523.26		1,944		1,880		2,468			(67)		389		0001
Purchased Call/UBSIBAIV Index/UIB0006$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/29/2023	12/26/2025	3	4,838,484	530.88		186,260		186,100		182,055			(759)		34,119		0001
Purchased Call/UBSIBAIV Index/UIB0005$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/26/2023	12/22/2025	3	499,916	529.34		20,012		19,962		19,449			(90)		3,516		0001
Purchased Call/UBSIBAIV Index/UIB0003$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/09/2023	11/06/2025	5	3,658,654	512.22		131,545		122,145		201,962			(9,584)		24,895		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0004$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/09/2023	11/07/2025	2	1,614,014	508.94		59,776		55,745		95,400			(4,247)		10,991		0001
Purchased Call/UBSIBAIV Index/UIB0003$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/24/2023	10/23/2025	3	3,053,770	501.7		118,970		108,074		207,968			(11,030)		20,563		0001
Purchased Call/UBSIBAIV Index/UIB0004$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/10/2023	11/07/2025	2	1,790,149	507.36		72,458		67,690		109,281			(4,971)		12,190		0001
Purchased Call/UBSIBAIV Index/UIB0004$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/30/2023	11/28/2025	4	1,566,080	519.02		62,041		59,707		75,479			(2,551)		10,828		0001
Purchased Call/UBSIBAIV Index/UIB0002$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/09/2023	10/03/2025	3	632,017	507.27		24,070		21,453		38,236			(2,710)		4,191		0001
Purchased Call/UBSIBAIV Index/UIB0003$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/30/2023	10/27/2025	3	1,455,017	496.85		59,653		54,655		108,987			(5,066)		9,827		0001
Purchased Call/UBSIBAIV Index/UIB0003$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/03/2023	10/31/2025	3	1,497,638	503.06		68,107		62,892		99,480			(5,459)		10,145		0001
Purchased Call/UBSIBAIV Index/UIB0004$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/13/2023	11/10/2025	3	1,561,468	509.69		61,951		58,058		90,971			(3,968)		10,656		0001
Purchased Call/UBSIBAIV Index/UIB0004$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/15/2023	11/12/2025	3	1,703,015	509.69		74,339		69,676		99,282			(4,752)		11,639		0001
Purchased Call/UBSIBAIV Index/UIB0005$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/11/2023	12/08/2025	4	2,319,886	520.45		92,701		90,354		108,894			(2,475)		16,155		0001
Purchased Call/UBSIBAIV Index/UIB0002$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/03/2023	09/29/2025	2	905,476	512.76		33,430		29,338		48,714			(4,127)		5,986		0001
Purchased Call/UBSIBAIV Index/UIB0003$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/08/2023	11/07/2025	2	1,827,771	509.29		68,809		63,967		107,261			(4,972)		12,446		0001
Purchased Call/UBSIBAIV Index/UIB0006$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/29/2023	12/26/2025	1	182,537	530.18		6,979		6,979		6,985			(19)		1,287		0001
Purchased Call/UBSIBAIV Index/UIB0002$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/09/2023	10/06/2025	3	895,814	509.37		36,415		32,362		51,925			(4,110)		5,954		0001
Purchased Call/UBSIBAIV Index/UIB0002$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/12/2023	10/10/2025	2	1,030,841	513.96		40,007		35,627		54,280			(4,434)		6,873		0001
Purchased Call/UBSIBAIV Index/UIB0002$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/12/2023	10/10/2025	2	832,771	514.83		30,248		27,044		43,034			(3,311)		5,552		0001
Purchased Call/UBSIBAIV Index/UIB0003$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/21/2023	10/31/2025	3	920,780	509.84		37,844		35,059		53,302			(2,915)		6,238		0001
Purchased Call/UBSIBAIV Index/UIB0004$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	12/04/2023	11/28/2025	6	7,773,815	520.12		300,059		289,662		365,872			(10,885)		53,751		0001
Purchased Call/UBSIBAIV Index/UIB0003$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	10/19/2023	10/17/2025	2	668,772	512.65		22,759		20,564		36,315			(2,276)		4,483		0001

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Purchased Call/UBSIBAIV Index/UIB0003SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/07/2023	10/30/2025	5	3,957,798	499.57		161,274		148,167		281,489			(13,297)		26,791		0001
Purchased Call/UBSIBAIV Index/UIB0004SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG 549300SZJ9VS8SGXAN81	11/21/2023	11/20/2025	4	3,419,781	517.47		132,278		125,554		169,818			(7,150)		23,510		0001
Purchased Call/SPXFCDUE Index/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2023	07/31/2024	1	231,293	425.64		10,895		6,363		9,372			(4,537)		883		0001
Purchased Call/SPXFCDUE Index/SFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2023	07/30/2024	1	62,699	425.86		2,481		1,450		2,516			(1,032)		239		0001
Purchased Call/SPXFCDUE Index/SFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	1	357,796	418.98		16,507		9,785		17,872			(6,784)		1,373		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	2	229,216	417.85		10,373		6,172		11,841			(4,227)		880		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2023	08/02/2024	2	224,970	415.05		11,249		6,710		12,613			(4,545)		863		0001
Purchased Call/SPXFCDUE Index/SFC0610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2024	1	297,624	417.9		13,496		8,142		15,433			(5,361)		1,155		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2024	2	419,419	416.07		18,655		11,322		22,959			(7,352)		1,632		0001
Purchased Call/SPXFCDUE Index/SFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	1	474,362	413.56		22,780		13,946		27,932			(8,925)		1,850		0001
Purchased Call/SPXFCDUE Index/SFC0610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	1	111,142	414.06		5,215		3,202		6,453			(2,035)		433		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/14/2023	08/09/2024	2	632,542	413.68		29,567		18,227		37,121			(11,359)		2,467		0001
Purchased Call/SPXFCDUE Index/SFC0610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/14/2024	2	987,654	415.12		40,685		25,377		55,880			(15,336)		3,894		0001
Purchased Call/SPXFCDUE Index/SFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2024	2	704,195	411.49		30,813		19,291		44,122			(11,558)		2,783		0001
Purchased Call/SPXFCDUE Index/SFC0610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	2	679,773	408.79		30,037		18,982		45,789			(11,169)		2,692		0001
Purchased Call/SPXFCDUE Index/SFC0610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	2	515,693	405.84		24,647		15,624		37,523			(9,100)		2,042		0001
Purchased Call/SPXFCDUE Index/SFC0610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2023	08/16/2024	2	1,137,133	405.45		56,902		36,186		83,575			(20,778)		4,504		0001
Purchased Call/SPXFCDUE Index/SFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/21/2024	3	1,240,049	408.1		57,310		36,823		85,437			(20,542)		4,964		0001
Purchased Call/SPXFCDUE Index/SFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2024	1	215,188	406.59		11,368		7,328		15,436			(4,049)		863		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/23/2024	2	686,333	411.16		28,768		18,738		43,694			(10,157)		2,759		0001
Purchased Call/SPXFCDUE Index/SFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/23/2024	1	500,527	406.11		24,773		16,171		36,380			(8,711)		2,012		0001
Purchased Call/SPXFCDUE Index/SFC0611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/23/2024	2	1,407,893	407.95		69,916		45,780		97,585			(24,196)		5,660		0001
Purchased Call/SPXFCDUE Index/SFC0611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/28/2024	2	2,073,349	409.79		111,404		73,668		137,490			(37,834)		8,424		0001
Purchased Call/SPXFCDUE Index/SFC0611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2024	2	1,242,133	415.06		60,960		40,496		71,524			(20,533)		5,057		0001
Purchased Call/SPXFCDUE Index/SFC0611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	08/30/2024	2	744,406	416.5		34,692		23,352		41,238			(11,560)		3,037		0001
Purchased Call/SPXFCDUE Index/SFC0611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	08/30/2024	3	697,608	416.47		32,283		21,895		38,678			(10,574)		2,846		0001
Purchased Call/SPXFCDUE Index/SFC0611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	08/30/2024	1	690,261	416.57		30,903		20,890		38,164			(10,044)		2,816		0001
Purchased Call/SPXFCDUE Index/SFC0611$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2024	1	850,399	416.57		34,398		23,471		47,119			(10,962)		3,505		0001
Purchased Call/SPXFCDUE Index/SFC0611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2024	3	1,813,258	414.55		76,957		52,686		106,395			(24,381)		7,488		0001
Purchased Call/SPXFCDUE Index/SFC0611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/06/2024	3	1,070,384	410.48		49,695		34,319		70,066			(15,591)		4,429		0001
Purchased Call/SPXFCDUE Index/SFC0611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/06/2024	2	252,002	409.24		12,255		8,484		17,037			(3,814)		1,043		0001
Purchased Call/SPXFCDUE Index/SFC0611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/06/2024	2	900,324	409.32		45,367		31,482		60,743			(13,934)		3,726		0001
Purchased Call/SPXFCDUE Index/SFC0611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/10/2024	1	59,552	409.32		2,853		1,994		4,028			(862)		248		0001
Purchased Call/SPXFCDUE Index/SFC0611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/11/2024	1	2,041,805	412.62		90,209		63,122		126,830			(27,186)		8,533		0001
Purchased Call/SPXFCDUE Index/SFC0611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2024	2	981,336	409.86		49,151		34,645		65,570			(14,639)		4,109		0001
Purchased Call/SPXFCDUE Index/SFC0611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/13/2024	3	1,208,622	410.21		63,363		44,954		80,123			(18,719)		5,071		0001
Purchased Call/SPXFCDUE Index/SFC0611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/13/2024	2	1,512,003	415.35		58,948		41,926		87,481			(17,306)		6,344		0001
Purchased Call/SPXFCDUE Index/SFC0611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/13/2024	3	2,084,100	408.15		96,657		68,962		145,646			(27,810)		8,744		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/18/2024	4	2,588,471	408.04		113,978		82,052		181,963			(32,083)		10,965		0001
Purchased Call/SPXFCDUE Index/SFC0611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	09/19/2024	3	1,002,110	406.95		38,644		28,025		72,476			(10,710)		4,253		0001
Purchased Call/SPXFCDUE Index/SFC0612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/20/2024	2	742,081	402.19		28,094		20,481		60,308			(7,753)		3,156		0001
Purchased Call/SPXFCDUE Index/SFC0612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/20/2024	1	442,177	394.54		20,285		14,820		42,840			(5,573)		1,880		0001
Purchased Call/SPXFCDUE Index/SFC0612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/20/2024	2	792,007	393.37		37,767		27,673		78,739			(10,143)		3,368		0001
Purchased Call/SPXFCDUE Index/SFC0612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/25/2024	2	3,577,105	394.25		147,531		108,996		349,444			(38,727)		15,354		0001
Purchased Call/SPXFCDUE Index/SFC0612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2024	2	1,396,564	389.22		66,212		49,109		152,051			(17,212)		6,006		0001
Purchased Call/SPXFCDUE Index/SFC0612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/27/2024	1	1,024,171	389.17		51,002		38,146		111,682			(13,135)		4,412		0001
Purchased Call/SPXFCDUE Index/SFC0612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	09/27/2024	2	1,301,035	391.11		60,660		45,511		136,169			(15,472)		5,605		0001
Purchased Call/SPXFCDUE Index/SFC0612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/11/2024	2	649,751	392.53		29,609		23,364		66,266			(6,408)		2,871		0001
Purchased Call/SPXFCDUE Index/SFC0613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/24/2024	4	1,569,662	384.11		65,809		53,948		190,429			(11,992)		7,091		0001
Purchased Call/SPXFCDUE Index/SFC0614$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/27/2024	4	3,347,395	407.6		161,217		147,507		260,752			(14,282)		15,962		0001
Purchased Call/SPXFCDUE Index/SFC0613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2023	11/01/2024	3	669,811	389.38		34,455		29,255		73,297			(5,394)		3,066		0001
Purchased Call/SPXFCDUE Index/SFC0614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/08/2024	3	1,165,536	397		55,426		48,246		109,012			(7,301)		5,397		0001
Purchased Call/SPXFCDUE Index/SFC0615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/17/2024	3	2,309,202	428.74		110,319		107,422		113,675			(3,388)		11,339		0001
Purchased Call/SPXFCDUE Index/SFC0615$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/18/2024	5	3,205,664	430.48		148,814		145,676		151,599			(4,022)		15,763		0001
Purchased Call/SPXFCDUE Index/SFC0615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/06/2024	3	1,706,909	410.84		88,094		83,356		124,814			(5,174)		8,249		0001
Purchased Call/SPXFCDUE Index/SFC0613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/01/2024	2	1,087,522	383.4		61,346		51,874		133,962			(9,873)		4,979		0001
Purchased Call/SPXFCDUE Index/SFC0613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/25/2024	2	645,306	376.92		30,275		25,109		89,758			(5,327)		2,920		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/11/2024	2	1,576,087	394.51		70,394		55,428		154,037			(15,381)		6,963		0001
Purchased Call/SPXFCDUE Index/SFC0615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/13/2024	6	2,852,840	428.74		141,501		137,723		139,698			(4,367)		13,928		0001
Purchased Call/SPXFCDUE Index/SFC0616$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/20/2024	3	449,658	430.13		21,822		21,761		19,597			(173)		2,217		0001
Purchased Call/SPXFCDUE Index/SFC0616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/27/2024	2	1,654,403	431.63		78,121		78,121		77,067			(499)		8,238		0001
Purchased Call/SPXFCDUE Index/SFC0616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/27/2024	1	1,139,881	432.43		52,087		52,087		52,096			(286)		5,676		0001
Purchased Call/SPXFCDUE Index/SFC0612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	09/27/2024	3	2,098,855	390.63		95,598		71,928		221,928			(23,803)		9,043		0001
Purchased Call/SPXFCDUE Index/SFC0612$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2023	10/02/2024	4	3,112,974	389.66		132,821		101,047		336,487			(31,981)		13,535		0001
Purchased Call/SPXFCDUE Index/SFC0613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/16/2024	4	2,736,275	394.08		124,541		99,240		270,084			(25,515)		12,195		0001
Purchased Call/SPXFCDUE Index/SFC0613$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/18/2024	2	674,001	382.82		30,817		24,996		83,871			(5,874)		3,014		0001
Purchased Call/SPXFCDUE Index/SFC0613$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	10/31/2024	3	1,304,029	380.25		69,036		57,912		170,584			(11,309)		5,960		0001
Purchased Call/SPXFCDUE Index/SFC0612$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/04/2024	1	1,039,747	387.88		48,706		37,477		116,695			(11,609)		4,537		0001
Purchased Call/SPXFCDUE Index/SFC0614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/12/2024	3	2,023,807	397		111,341		97,244		189,424			(14,342)		9,430		0001
Purchased Call/SPXFCDUE Index/SFC0612$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/04/2024	3	1,383,671	390.67		67,896		52,526		146,531			(15,504)		6,038		0001
Purchased Call/SPXFCDUE Index/SFC0614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/08/2024	2	1,170,266	394.39		51,774		44,763		115,697			(7,360)		5,419		0001
Purchased Call/SPXFCDUE Index/SFC0614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/21/2024	3	1,390,467	406.8		68,510		61,965		105,196			(7,093)		6,570		0001
Purchased Call/SPXFCDUE Index/SFC0614$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/13/2024	3	2,494,379	396.47		140,094		122,588		236,303			(17,821)		11,641		0001
Purchased Call/SPXFCDUE Index/SFC0614$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/15/2024	2	1,038,456	404.38		50,477		44,755		82,786			(6,023)		4,862		0001
Purchased Call/SPXFCDUE Index/SFC0615$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/06/2024	5	1,264,122	406.78		71,360		67,663		96,279			(4,133)		6,109		0001
Purchased Call/SPXFCDUE Index/SFC0613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/25/2024	2	1,746,908	379.97		77,320		63,898		229,580			(13,875)		7,905		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0614$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/22/2024	4	3,260,175	408.51		152,900		138,907		248,086			(14,753)		15,429		0001
Purchased Call/SPXFCDUE Index/SFC0614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/15/2024	4	2,776,389	404.83		139,604		124,955		227,633			(15,165)		12,998		0001
Purchased Call/SPXFCDUE Index/SFC0615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/13/2024	3	1,351,303	428.35		68,001		65,842		66,789			(2,513)		6,597		0001
Purchased Call/SPXFCDUE Index/SFC0615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/19/2024	5	1,514,828	432.75		67,078		66,188		67,925			(1,428)		7,459		0001
Purchased Call/SPXFCDUE Index/SFC0615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/20/2024	3	1,693,433	425.69		89,870		88,707		89,894			(1,860)		8,350		0001
Purchased Call/SPXFCDUE Index/SFC0612$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/03/2024	2	1,941,350	385.31		98,832		75,205		229,470			(23,769)		8,456		0001
Purchased Call/SPXFCDUE Index/SFC0612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/11/2024	2	957,478	390.82		48,807		38,642		101,241			(10,244)		4,230		0001
Purchased Call/SPXFCDUE Index/SFC0615$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/13/2024	6	2,035,886	425.67		105,381		101,895		107,210			(4,155)		9,940		0001
Purchased Call/SPXFCDUE Index/SFC0613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/23/2024	3	4,019,029	381.94		198,447		161,900		508,933			(36,909)		18,127		0001
Purchased Call/SPXFCDUE Index/SFC0613$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/06/2024	3	4,574,419	392.86		222,829		190,352		466,771			(32,922)		21,112		0001
Purchased Call/SPXFCDUE Index/SFC0613$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2023	11/01/2024	2	1,093,112	392.83		52,016		44,229		111,393			(7,888)		5,004		0001
Purchased Call/SPXFCDUE Index/SFC0614$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	2	1,986,342	391.12		108,341		93,928		210,152			(15,085)		9,197		0001
Purchased Call/SPXFCDUE Index/SFC0613$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/07/2024	2	1,484,699	393.88		69,555		59,734		148,267			(10,053)		6,863		0001
Purchased Call/SPXFCDUE Index/SFC0614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2024	3	1,638,016	403.19		79,813		70,105		138,995			(9,904)		7,657		0001
Purchased Call/SPXFCDUE Index/SFC0614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/15/2024	2	1,117,631	404.05		53,677		47,475		89,767			(6,575)		5,232		0001
Purchased Call/SPXFCDUE Index/SFC0615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2024	5	2,614,741	408.81		131,738		124,083		199,617			(8,497)		12,618		0001
Purchased Call/SPXFCDUE Index/SFC0615$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/06/2024	5	1,092,837	413.16		63,071		60,269		71,789			(2,993)		5,281		0001
Purchased Call/SPXFCDUE Index/SFC0615$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/20/2024	3	1,899,796	429.51		94,161		93,370		92,191			(1,229)		9,368		0001
Purchased Call/SPXFCDUE Index/SFC0613$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/05/2024	1	66,923	392.83		3,259		2,782		6,831			(483)		308		0001

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Purchased Call/SPXFCDUE Index/SFC0615$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2024	6	3,172,892	409.37		155,976		146,468		239,144			(10,074)		15,289		0001
Purchased Call/SPXFCDUE Index/SFC0612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/04/2024	2	971,146	387.42		50,184		38,770		110,030			(11,788)		4,238		0001
Purchased Call/SPXFCDUE Index/SFC0612$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/10/2024	2	1,194,826	393.33		58,180		45,379		119,681			(12,904)		5,270		0001
Purchased Call/SPXFCDUE Index/SFC0614$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	11/27/2024	4	1,436,977	407.77		69,905		64,308		106,570			(5,973)		6,852		0001
Purchased Call/SPXFCDUE Index/SFC0613$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/18/2024	2	672,045	389.72		29,593		23,859		72,818			(5,914)		3,005		0001
Purchased Call/SPXFCDUE Index/SFC0613$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/18/2024	3	1,006,919	387.33		41,953		33,970		114,571			(8,191)		4,503		0001
Purchased Call/SPXFCDUE Index/SFC0614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/20/2024	5	3,032,273	407.62		142,926		128,476		234,904			(15,279)		14,306		0001
Purchased Call/SPXFCDUE Index/SFC0615$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	11/29/2024	3	962,584	412.54		41,567		38,613		63,881			(3,053)		4,604		0001
Purchased Call/SPXFCDUE Index/SFC0615$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/14/2023	12/10/2024	3	804,195	413.16		43,692		41,636		52,917			(2,186)		3,909		0001
Purchased Call/SPXFCDUE Index/SFC0615$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/11/2024	5	3,481,756	414.79		192,766		183,964		234,465			(9,375)		16,950		0001
Purchased Call/SPXFCDUE Index/SFC0614$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/26/2024	3	849,303	408.36		39,879		36,423		62,134			(3,577)		4,044		0001
Purchased Call/SPXFCDUE Index/SFC0613$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/30/2024	3	3,987,107	378.68		202,529		169,312		537,009			(33,591)		18,194		0001
Purchased Call/SPXFCDUE Index/SFC0614$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	11/29/2024	5	1,914,080	407.46		94,593		87,686		149,767			(7,396)		9,155		0001
Purchased Call/SPXFCDUE Index/SFC0612$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/09/2024	2	4,408,170	391.93		218,273		169,686		454,781			(48,919)		19,408		0001
Purchased Call/SPXFCDUE Index/SFC0613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/17/2024	3	1,035,162	393.49		42,732		34,254		103,479			(8,605)		4,621		0001
Purchased Call/SPXFCDUE Index/SFC0614$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/22/2024	4	495,235	408.36		23,089		21,132		36,168			(2,025)		2,344		0001
Purchased Call/SPXFCDUE Index/SFC0615$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/12/2024	5	1,941,609	417.43		114,893		110,055		123,399			(5,325)		9,466		0001
Purchased Call/SPXFCDUE Index/SFC0615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/02/2024	1	104,385	412.54		4,722		4,444		6,931			(314)		502		0001
Purchased Call/SPXFCDUE Index/SFC0613$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2023	10/25/2024	2	2,716,525	374.99		141,416		117,408		391,383			(24,266)		12,293		0001

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Purchased Call/SPXFCDUE Index/SFC0616$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2024	3	3,395,222	431.66		161,170		160,934		157,827			(1,218)		16,883		0001
Purchased Call/SPXFCDUE Index/SFC0614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/29/2024	4	1,120,733	409.3		55,590		51,572		80,275			(4,326)		5,360		0001
Purchased Call/SPXFCDUE Index/SFC0616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/24/2024	1	63,793	430.13		3,140		3,114		2,786			(35)		316		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	07/31/2025	1	85,077	425.64		4,789		3,801		4,922			(992)		535		0001
Purchased Call/SPXFCDUE Index/SFC0610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2023	08/01/2025	1	164,843	418.98		10,269		8,187		10,907			(2,113)		1,038		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/01/2025	2	136,996	417.85		8,454		6,753		9,270			(1,719)		863		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/07/2025	1	238,023	417.9		14,689		11,784		16,104			(2,918)		1,507		0001
Purchased Call/SPXFCDUE Index/SFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/08/2025	1	85,835	416.07		5,226		4,199		6,026			(1,031)		544		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	1	125,420	413.56		8,058		6,502		9,248			(1,581)		795		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/08/2025	1	124,334	414.06		7,843		6,337		9,079			(1,530)		788		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2023	08/11/2025	2	384,230	413.68		23,546		19,183		28,323			(4,383)		2,440		0001
Purchased Call/SPXFCDUE Index/SFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/14/2025	1	118,944	415.12		6,731		5,472		8,536			(1,265)		757		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	1	259,420	411.49		15,692		12,760		20,010			(2,945)		1,653		0001
Purchased Call/SPXFCDUE Index/SFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	1	353,170	408.79		21,227		17,333		28,675			(3,960)		2,251		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/15/2025	2	164,203	405.84		10,523		8,609		14,091			(1,938)		1,046		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/18/2025	1	342,204	405.45		22,738		18,635		29,561			(4,123)		2,186		0001
Purchased Call/SPXFCDUE Index/SFC0610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/21/2025	2	528,241	408.1		32,764		26,951		43,493			(5,857)		3,384		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	1	394,933	406.59		27,149		22,338		33,498			(4,835)		2,532		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	2	324,541	411.16		18,955		15,668		25,257			(3,347)		2,081		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/22/2025	2	393,971	406.11		26,267		21,741		33,716			(4,599)		2,526		0001
Purchased Call/SPXFCDUE Index/SFC0611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/25/2025	1	446,322	407.95		29,200		24,213		36,923			(5,014)		2,868		0001
Purchased Call/SPXFCDUE Index/SFC0611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/28/2025	3	1,275,926	409.79		88,529		73,620		110,600			(14,990)		8,220		0001
Purchased Call/SPXFCDUE Index/SFC0611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	3	846,033	415.06		55,161		46,052		66,959			(9,257)		5,455		0001
Purchased Call/SPXFCDUE Index/SFC0611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	1	414,034	416.5		26,313		22,025		29,172			(4,404)		2,670		0001
Purchased Call/SPXFCDUE Index/SFC0611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	08/29/2025	2	469,337	416.47		29,217		24,501		33,088			(4,826)		3,026		0001
Purchased Call/SPXFCDUE Index/SFC0611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	08/29/2025	1	533,247	416.57		32,553		27,323		37,521			(5,261)		3,438		0001
Purchased Call/SPXFCDUE Index/SFC0611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	2	1,527,107	414.55		89,293		75,286		122,366			(14,156)		9,903		0001
Purchased Call/SPXFCDUE Index/SFC0611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2025	1	328,061	416.57		18,609		15,666		23,144			(2,961)		2,126		0001
Purchased Call/SPXFCDUE Index/SFC0611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	1	423,566	410.48		26,282		22,222		33,526			(4,146)		2,747		0001
Purchased Call/SPXFCDUE Index/SFC0611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/05/2025	2	402,197	409.24		25,800		21,850		32,579			(4,024)		2,608		0001
Purchased Call/SPXFCDUE Index/SFC0611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/08/2025	2	514,753	409.32		34,253		29,070		41,709			(5,215)		3,346		0001
Purchased Call/SPXFCDUE Index/SFC0611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/11/2025	2	811,401	412.62		48,850		41,557		67,416			(7,340)		5,288		0001
Purchased Call/SPXFCDUE Index/SFC0611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	2	388,584	409.86		26,719		22,836		31,260			(3,963)		2,534		0001
Purchased Call/SPXFCDUE Index/SFC0611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/12/2025	2	803,708	410.21		54,752		46,838		69,622			(8,088)		5,242		0001
Purchased Call/SPXFCDUE Index/SFC0611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/12/2025	2	655,215	415.35		36,248		31,058		47,545			(5,277)		4,273		0001
Purchased Call/SPXFCDUE Index/SFC0611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/15/2025	1	366,396	408.15		23,152		19,867		30,448			(3,307)		2,395		0001
Purchased Call/SPXFCDUE Index/SFC0611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2023	09/18/2025	2	1,897,349	408.04		116,654		100,346		170,945			(16,423)		12,434		0001
Purchased Call/SPXFCDUE Index/SFC0612$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	2	915,581	406.95		52,280		45,046		84,050			(7,299)		6,005		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0612$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	1	364,404	402.19		19,852		17,168		33,836			(2,750)		2,390		0001
Purchased Call/SPXFCDUE Index/SFC0612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2023	09/19/2025	2	936,378	394.54		57,954		50,193		105,342			(7,949)		6,141		0001
Purchased Call/SPXFCDUE Index/SFC0612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/22/2025	1	556,453	393.37		35,732		31,007		60,315			(4,761)		3,658		0001
Purchased Call/SPXFCDUE Index/SFC0612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	3	1,685,198	394.25		96,924		84,316		190,775			(12,719)		11,105		0001
Purchased Call/SPXFCDUE Index/SFC0612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/26/2025	2	577,762	389.22		36,709		32,004		67,180			(4,760)		3,810		0001
Purchased Call/SPXFCDUE Index/SFC0612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	1	655,125	389.17		42,977		37,583		76,240			(5,542)		4,321		0001
Purchased Call/SPXFCDUE Index/SFC0612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2023	09/26/2025	2	1,250,719	391.11		78,263		68,552		148,843			(9,970)		8,248		0001
Purchased Call/SPXFCDUE Index/SFC0612$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2025	1	1,594,779	391.93		103,923		92,360		187,951			(11,674)		10,625		0001
Purchased Call/SPXFCDUE Index/SFC0613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2023	10/27/2025	3	1,943,708	374.99		133,407		122,241		296,866			(11,318)		13,128		0001
Purchased Call/SPXFCDUE Index/SFC0614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2023	11/10/2025	3	818,404	397		53,832		50,391		89,824			(3,506)		5,585		0001
Purchased Call/SPXFCDUE Index/SFC0614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2023	11/28/2025	5	2,311,492	407.46		161,716		156,865		216,060			(5,323)		15,982		0001
Purchased Call/SPXFCDUE Index/SFC0612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2023	10/10/2025	2	380,122	392.53		23,656		21,193		41,877			(2,527)		2,534		0001
Purchased Call/SPXFCDUE Index/SFC0613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2023	10/30/2025	3	2,303,223	378.68		153,554		140,989		333,378			(12,741)		15,591		0001
Purchased Call/SPXFCDUE Index/SFC0614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2023	11/14/2025	4	905,642	404.05		58,668		55,377		88,985			(3,505)		6,199		0001
Purchased Call/SPXFCDUE Index/SFC0614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	2	1,108,966	403.19		71,748		67,339		110,474			(4,513)		7,590		0001
Purchased Call/SPXFCDUE Index/SFC0613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2023	11/03/2025	2	829,857	392.83		53,154		49,229		97,029			(3,988)		5,634		0001
Purchased Call/SPXFCDUE Index/SFC0616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2023	12/22/2025	4	771,382	430.13		50,430		50,381		50,082			(181)		5,425		0001
Purchased Call/SPXFCDUE Index/SFC0615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/19/2025	4	733,919	425.69		50,984		50,674		51,283			(535)		5,150		0001
Purchased Call/SPXFCDUE Index/SFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2023	12/12/2025	4	1,429,264	425.67		97,488		95,781		99,528			(2,021)		9,981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	3	2,740,467	431.66		176,379		176,267		173,757			(660)		19,325		0001
Purchased Call/SPXFCDUE Index/SFC0615$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/19/2025	4	1,093,278	432.75		66,620		66,184		67,750			(739)		7,672		0001
Purchased Call/SPXFCDUE Index/SFC0613$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	10/24/2025	3	1,005,807	379.97		64,753		59,429		142,703			(5,529)		6,778		0001
Purchased Call/SPXFCDUE Index/SFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/08/2025	4	1,025,934	413.16		71,149		69,403		87,775			(1,864)		7,144		0001
Purchased Call/SPXFCDUE Index/SFC0614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2023	11/21/2025	3	897,815	408.51		56,640		54,032		82,295			(2,763)		6,177		0001
Purchased Call/SPXFCDUE Index/SFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/01/2025	3	962,085	412.54		57,527		55,508		82,910			(2,093)		6,666		0001
Purchased Call/SPXFCDUE Index/SFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/18/2025	5	1,956,523	430.48		124,899		123,394		125,977			(1,758)		13,721		0001
Purchased Call/SPXFCDUE Index/SFC0613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/17/2025	1	174,024	387.33		10,078		9,117		20,950			(997)		1,166		0001
Purchased Call/SPXFCDUE Index/SFC0615$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/05/2025	4	821,366	406.78		59,044		57,434		77,814			(1,791)		5,708		0001
Purchased Call/SPXFCDUE Index/SFC0615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/05/2025	3	2,990,607	410.84		202,352		196,905		265,380			(6,066)		20,782		0001
Purchased Call/SPXFCDUE Index/SFC0612$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/10/2025	3	894,832	394.51		53,819		48,159		101,287			(5,851)		5,966		0001
Purchased Call/SPXFCDUE Index/SFC0615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/12/2025	4	2,234,398	428.35		150,217		147,820		148,677			(2,697)		15,604		0001
Purchased Call/SPXFCDUE Index/SFC0614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/13/2025	2	1,449,185	396.47		104,080		97,529		160,515			(6,675)		9,912		0001
Purchased Call/SPXFCDUE Index/SFC0614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/24/2025	2	131,222	408.36		8,396		8,057		11,075			(363)		905		0001
Purchased Call/SPXFCDUE Index/SFC0616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/26/2025	1	460,136	432.43		28,783		28,783		25,371			(79)		3,245		0001
Purchased Call/SPXFCDUE Index/SFC0615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2025	4	2,714,524	409.37		175,081		169,540		246,587			(5,914)		18,850		0001
Purchased Call/SPXFCDUE Index/SFC0614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/21/2025	4	2,217,650	406.8		144,643		138,040		208,976			(7,007)		15,257		0001
Purchased Call/SPXFCDUE Index/SFC0612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/03/2025	4	616,808	387.42		40,918		36,372		74,057			(4,678)		4,090		0001
Purchased Call/SPXFCDUE Index/SFC0613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	2	712,558	380.25		48,694		44,774		96,302			(3,993)		4,827		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/05/2025	1	189,505	392.83		12,282		11,387		20,877			(910)		1,289		0001
Purchased Call/SPXFCDUE Index/SFC0614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	1	1,854,371	394.39		110,635		103,158		211,834			(7,892)		12,627		0001
Purchased Call/SPXFCDUE Index/SFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/26/2025	2	1,621,129	431.63		103,424		103,424		102,838			(311)		11,432		0001
Purchased Call/SPXFCDUE Index/SFC0615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/10/2025	2	492,623	413.16		34,883		34,101		38,529			(827)		3,435		0001
Purchased Call/SPXFCDUE Index/SFC0612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	1	516,070	387.88		32,437		28,719		61,490			(3,871)		3,422		0001
Purchased Call/SPXFCDUE Index/SFC0613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	10/31/2025	1	558,274	389.38		37,837		34,962		65,090			(3,014)		3,782		0001
Purchased Call/SPXFCDUE Index/SFC0614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/07/2025	2	1,031,642	391.12		72,571		67,771		123,971			(5,049)		7,025		0001
Purchased Call/SPXFCDUE Index/SFC0612$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	1	1,095,475	393.33		71,021		63,216		126,328			(7,880)		7,304		0001
Purchased Call/SPXFCDUE Index/SFC0613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/23/2025	3	2,077,945	381.94		135,433		123,020		286,229			(12,587)		13,992		0001
Purchased Call/SPXFCDUE Index/SFC0614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/20/2025	3	2,260,416	407.62		143,385		136,111		210,124			(7,756)		15,539		0001
Purchased Call/SPXFCDUE Index/SFC0614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/26/2025	2	365,968	408.36		23,085		22,075		31,010			(1,039)		2,527		0001
Purchased Call/SPXFCDUE Index/SFC0612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	2	404,402	385.31		26,842		23,653		50,278			(3,231)		2,682		0001
Purchased Call/SPXFCDUE Index/SFC0615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/28/2025	5	4,677,223	409.3		299,696		289,389		424,388			(10,801)		32,340		0001
Purchased Call/SPXFCDUE Index/SFC0615$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/14/2023	12/11/2025	4	2,861,910	414.79		203,373		198,602		238,720			(5,109)		19,972		0001
Purchased Call/SPXFCDUE Index/SFC0615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	3	589,038	408.81		37,242		36,062		49,639			(1,256)		4,093		0001
Purchased Call/SPXFCDUE Index/SFC0615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/17/2025	3	1,522,001	428.74		102,128		100,639		100,890			(1,645)		10,666		0001
Purchased Call/SPXFCDUE Index/SFC0615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/12/2025	5	1,053,881	417.43		79,631		78,023		84,214			(1,812)		7,360		0001
Purchased Call/SPXFCDUE Index/SFC0615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/19/2025	3	873,662	429.51		57,762		57,486		57,225			(447)		6,131		0001
Purchased Call/SPXFCDUE Index/SFC0613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/13/2025	2	1,740,056	390.82		116,768		104,722		208,859			(12,173)		11,628		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	09/29/2025	3	1,091,026	390.63		67,881		59,698		130,915			(8,310)		7,212		0001
Purchased Call/SPXFCDUE Index/SFC0613$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/06/2025	4	1,974,817	392.86		128,946		119,740		230,963			(9,369)		13,438		0001
Purchased Call/SPXFCDUE Index/SFC0613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	10/31/2025	2	1,026,872	383.4		74,933		69,190		138,571			(6,019)		6,956		0001
Purchased Call/SPXFCDUE Index/SFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/12/2025	2	2,811,610	397		199,818		187,223		308,760			(12,834)		19,216		0001
Purchased Call/SPXFCDUE Index/SFC0614$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/14/2025	2	1,359,772	404.38		90,457		85,425		132,899			(5,196)		9,307		0001
Purchased Call/SPXFCDUE Index/SFC0614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	11/17/2025	4	1,468,873	404.83		99,039		93,882		142,675			(5,353)		10,076		0001
Purchased Call/SPXFCDUE Index/SFC0613$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/24/2025	1	492,329	376.92		30,003		27,434		70,121			(2,679)		3,318		0001
Purchased Call/SPXFCDUE Index/SFC0613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/20/2025	2	678,545	382.82		42,024		38,100		87,914			(3,971)		4,559		0001
Purchased Call/SPXFCDUE Index/SFC0614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	2	1,400,945	393.88		89,608		83,231		161,313			(6,498)		9,540		0001
Purchased Call/SPXFCDUE Index/SFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/26/2025	4	2,097,041	407.6		134,942		129,221		195,432			(5,964)		14,479		0001
Purchased Call/SPXFCDUE Index/SFC0614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/28/2025	3	631,501	407.77		41,042		39,362		54,069			(1,770)		4,366		0001
Purchased Call/SPXFCDUE Index/SFC0613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/16/2025	3	2,150,609	394.08		131,925		118,562		245,473			(13,514)		14,405		0001
Purchased Call/SPXFCDUE Index/SFC0612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/02/2025	4	1,166,451	389.66		69,152		61,126		142,203			(8,115)		7,729		0001
Purchased Call/SPXFCDUE Index/SFC0613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	2	566,763	393.49		32,966		29,688		61,531			(3,333)		3,799		0001
Purchased Call/SPXFCDUE Index/SFC0613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/17/2025	2	1,501,794	389.72		90,239		81,538		183,533			(9,014)		10,067		0001
Purchased Call/SPXFCDUE Index/SFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/15/2025	3	1,204,326	428.74		79,083		77,832		79,741			(1,356)		8,428		0001
Purchased Call/SPXFCDUE Index/SFC0613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	3	861,378	384.11		49,669		45,253		114,860			(4,498)		5,805		0001
Purchased Call/SPXFCDUE Index/SFC0612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/06/2025	2	649,317	390.67		42,655		37,869		73,750			(4,832)		4,316		0001
SWDD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	48,708,872	0		302,969		309,895		309,895	6,926				247,187		0002
SWDD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	97,417,744	0		920,598		935,219		935,219	14,621				693,550		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	48,708,872	221.5		440,815		453,209		453,209	12,393				420,481		0002
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	ROC CAPITAL HOLDINGS LLC 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	30		0				149,437		149,437	149,437						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	ROC CAPITAL HOLDINGS LLC 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				10,847		10,847	10,847						0001
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	69,652,141	0		433,236		443,140		443,140	9,904				353,470		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	139,304,281	0		1,316,425		1,337,333		1,337,333	20,908				991,754		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	221.5		630,352		648,074		648,074	17,722				601,274		0002
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	ROC CAPITAL HOLDINGS LLC 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	3		0				11,418		11,418	11,418						0001
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	5,358,351	0		33,329		34,091		34,091	762				27,192		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,716,701	0		101,273		102,881		102,881	1,608				76,296		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	221.5		48,493		49,856		49,856	1,363				46,256		0002
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	ROC CAPITAL HOLDINGS LLC 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				8,783		8,783	8,783						0001
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	4,724,147	0		29,384		30,056		30,056	672				23,974		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	9,448,294	0		89,286		90,704		90,704	1,418				67,266		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	221.5		42,754		43,956		43,956	1,202				40,781		0002
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	SOUND CAPITAL LOANS LLC (blank)	12/27/2023	01/31/3100	42		0													0001
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	193,536,624	0		1,203,798		1,231,317		1,231,317	27,520				982,156		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	387,073,249	0		3,657,842		3,715,936		3,715,936	58,094				2,755,704		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	221.5		1,751,506		1,800,749		1,800,749	49,242				1,670,710		0002
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	ROC CAPITAL HOLDINGS LLC 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	33		0				145,052		145,052	145,052						0001
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	2,204,017	0		13,709		14,022		14,022	313				11,185		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	4,408,033	0		41,656		42,318		42,318	662				31,382		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	221.5		19,946		20,507		20,507	561				19,026		0002
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	478,250	0		2,975		3,043		3,043	68				2,427		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	956,500	0		9,039		9,182		9,182	144				6,810		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	221.5		4,328		4,450		4,450	122				4,129		0002
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	5,411,142	0		33,657		34,427		34,427	769				27,460		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,822,284	0		102,271		103,895		103,895	1,624				77,047		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	221.5		48,971		50,348		50,348	1,377				46,712		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	ROC CAPITAL HOLDINGS LLC 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				8,607		8,607	8,607						0001
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	1,726,706	0				10,740		10,986	246				8,763		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	3,453,413	0				32,635		33,153	518				24,586		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	221.5				15,627		16,066	439				14,906		0002
SWOD230$1/5Y/Dec 2023-Jan 2029	Mortgages	B1	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	219,222,860	0		1,363,566		1,394,738		1,394,738	31,172				1,112,508		0002
SWOD230$2/6Y/Dec 2023-Jan 2030	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	438,445,721	0		4,143,312		4,209,117		4,209,117	65,805				3,121,442		0002
SWOD230$3/6Y/Dec 2023-Dec 2029	Mortgages	B1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	221.5		1,983,967		2,039,745		2,039,745	55,778				1,892,448		0002
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	ROC CAPITAL HOLDINGS LLC 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	12		0				52,435		52,435	52,435						0001
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	SOUND CAPITAL LOANS LLC (blank)	12/27/2023	01/31/3100	58		0													0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,025,593,248	1,696,385,265		1,955,358,315	XXX	3,518,977,507	259,546,068		(845,897,058)		281,278,120	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,025,593,248	1,696,385,265		1,955,358,315	XXX	3,518,977,507	259,546,068		(845,897,058)		281,278,120	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,025,593,248	1,696,385,265		1,955,358,315	XXX	3,518,977,507	259,546,068		(845,897,058)		281,278,120	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,025,593,248	1,696,385,265		1,955,358,315	XXX	3,518,977,507	259,546,068		(845,897,058)		281,278,120	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPX821V$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/19/2024	1	6,525,000	3700		(141,285)		(72,640)		(33,693)			69,025		(24,210)		0001
Written Call/S&P 500 INDEX/SPXF00R$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/20/2023	03/11/2024	1	4,405,000	4000		(533,050)		(141,876)		(754,190)			390,233		(9,714)		0001
Written Call/S&P 500 INDEX/SPXI13X$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	09/05/2024	1	6,525,000	4600		(389,370)		(220,970)		(580,043)			169,522		(26,947)		0001
Written Call/S&P 500 INDEX/SPXI13X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	10/28/2024	1	2,175,000	4600		(140,530)		(86,326)		(204,280)			54,619		(9,892)		0001
Written Call/S&P 500 INDEX/SPXI13X$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	12/02/2024	1	3,262,500	4700		(177,728)		(113,746)		(260,249)			64,506		(15,674)		0001
Written Call/S&P 500 INDEX/SPXI13X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	12/31/2024	1	6,525,000	4825		(314,910)		(207,477)		(473,683)			108,356		(32,670)		0001
Written Call/S&P 500 INDEX/SPX161M$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2024	1	4,705,000	4000	1,060,750			(302,517)		(960,416)			353,907		(21,785)		0001
Written Call/S&P 500 INDEX/SPX161M$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/27/2024	1	9,410,000	4000	2,143,440			(676,974)		(1,974,199)			684,476		(46,856)		0001
Written Call/S&P 500 INDEX/SPX161M$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/21/2025	1	14,115,000	4000	3,257,100			(1,132,786)		(3,047,642)			991,528		(75,525)		0001
Written Call/S&P 500 INDEX/SPX161M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/24/2025	1	14,115,000	4000	3,258,390			(1,138,539)		(3,052,144)			989,445		(75,796)		0001
Written Call/S&P 500 INDEX/SPX821R$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	01/30/2024	1	4,192,000	3700		(93,100)		(10,800)		(850)			82,017		(6,009)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX821W$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	05/13/2024	1	8,640,000	3750		(1,605,800)		(669,503)		(2,183,396)			935,466		(26,175)		0001
Written Call/S&P 500 INDEX/SPXF13B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/01/2024	1	9,410,000	4000	2,098,740			(588,883)		(1,913,155)			704,729		(43,080)		0001
Written Call/S&P 500 INDEX/SPX821R$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	01/23/2024	1	6,288,000	3750		(146,985)		(13,307)		(1,015)			133,186		(7,892)		0001
Written Call/S&P 500 INDEX/SPX821R$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2023	02/16/2024	1	6,288,000	3800		(173,490)		(29,890)		(2,902)			143,178		(11,282)		0001
Written Call/S&P 500 INDEX/SPX821V$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	2,180,000	3900		(57,315)		(27,308)		(12,273)			30,149		(7,504)		0001
Written Call/S&P 500 INDEX/SPX821V$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/10/2024	1	3,270,000	3850		(84,008)		(42,225)		(19,595)			42,004		(11,858)		0001
Written Call/S&P 500 INDEX/SPX821V$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	07/26/2024	1	5,450,000	3800		(135,888)		(71,032)		(34,389)			65,226		(20,571)		0001
Written Call/S&P 500 INDEX/SPX821W$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	02/28/2024	1	4,320,000	3950		(86,240)		(20,500)		(3,898)			65,556		(8,684)		0001
Written Call/S&P 500 INDEX/SPX821W$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2023	04/04/2024	1	4,320,000	4000		(106,650)		(35,804)		(11,296)			70,722		(11,020)		0001
Written Call/S&P 500 INDEX/SPXC17G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	01/12/2024	1	3,262,500	4550		(95,858)		(5,272)		(173,977)			90,219		(2,958)		0001
Written Call/S&P 500 INDEX/SPXF00L$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/23/2023	03/13/2024	1	6,288,000	3700		(161,550)		(39,698)		(5,541)			121,573		(14,060)		0001
Written Call/S&P 500 INDEX/SPXI13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	05/09/2024	1	4,350,000	4050		(127,560)		(51,909)		(21,456)			75,900		(12,980)		0001
Written Call/S&P 500 INDEX/SPXI13X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	05/28/2024	1	4,350,000	3950		(116,420)		(51,280)		(21,541)			65,401		(13,897)		0001
Written Call/S&P 500 INDEX/SPX8150$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024	1	2,396,000	3116.06		(54,389)					54,389					(1,774)		0001
Written Call/S&P 500 INDEX/SPX8150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024	1	4,801,711	3505.57		(199,751)					199,751					(3,554)		0001
Written Call/S&P 500 INDEX/SPX8150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024	1	3,454,468	3178.09		(72,889)		(33)		(33)	72,856					(4,240)		0001
Written Call/S&P 500 INDEX/SPX8154$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2023	04/22/2024	1	2,550,382	3307		(50,501)		(2,038)		(2,038)	48,464					(7,095)		0001
Written Call/S&P 500 INDEX/SPX8154$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2023	05/08/2024	1	4,447,932	3310.5		(89,848)		(4,611)		(4,611)	85,238					(13,221)		0001
Written Call/S&P 500 INDEX/SPX8155$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024	1	5,052,037	3435.14		(77,296)		(9,796)		(9,796)	67,500					(16,672)		0001
Written Call/S&P 500 INDEX/SPX8155$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024	1	7,440,409	3864.54		(207,587)		(33,815)		(33,815)	173,772					(24,554)		0001
Written Call/S&P 500 INDEX/SPX8156C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024	1	6,948,690	3505.51		(104,925)		(17,815)		(17,815)	87,110					(23,919)		0001
Written Call/S&P 500 INDEX/SPX821FSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	1,643,066	3895.08		(48,470)		(61)		(61)	48,410					(1,216)		0001
Written Call/S&P 500 INDEX/SPX8211$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	5,347,447	3294.29		(103,206)		(757)		(757)	102,448					(8,740)		0001
Written Call/S&P 500 INDEX/SPX8211$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	10,882,414	3706.07		(378,708)		(3,173)		(3,173)	375,535					(17,786)		0001
Written Call/S&P 500 INDEX/SPX821K$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	5,678,894	3591.95		(205,576)		(2,140)		(2,140)	203,436					(10,820)		0001
Written Call/S&P 500 INDEX/SPX821L$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	5,371,766	3193.61		(90,783)		(1,778)		(1,778)	89,005					(11,593)		0001
Written Call/S&P 500 INDEX/SPX821L$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	6,861,712	3592.81		(221,633)		(4,470)		(4,470)	217,164					(14,808)		0001
Written Call/S&P 500 INDEX/SPX821M$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	1	1,564,000	3936.97		(40,664)		(1,645)		(1,645)	39,019					(3,707)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX821NSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	5,484,616	3284.02		(112,435)		(4,386)		(4,386)	108,049				(14,282)		0001
Written Call/S&P 500 INDEX/SPX821NSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	5,701,825	3694.52		(210,397)		(9,066)		(9,066)	201,332				(14,848)		0001
Written Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024	1	3,083,406	3306.82		(61,360)		(3,387)		(3,387)	57,973				(8,578)		0001
Written Call/S&P 500 INDEX/SPX821RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	4,295,121	3354.1		(81,178)		(7,987)		(7,987)	73,190				(13,442)		0001
Written Call/S&P 500 INDEX/SPX821RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	8,282,141	3773.37		(274,139)		(29,535)		(29,535)	244,604				(25,920)		0001
Written Call/S&P 500 INDEX/SPX821VSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	8,114,545	3943.7		(221,527)		(48,936)		(48,936)	172,591				(27,933)		0001
Written Call/S&P 500 INDEX/SPX821VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	525,219	4381.89		(10,925)		(4,014)		(4,014)	6,911				(1,808)		0001
Written Call/S&P 500 INDEX/SPX821XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	6,951,480	3959.06		(176,568)		(48,158)		(48,158)	128,410				(25,077)		0001
Written Call/S&P 500 INDEX/SPX9214SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	1	10,070,994	3948.8		(290,045)		(94,803)		(94,803)	195,242				(40,404)		0001
Written Call/S&P 500 INDEX/SPX9218SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	6,955,373	3456.05		(99,462)		(38,447)		(38,447)	61,015				(29,576)		0001
Written Call/S&P 500 INDEX/SPX9218S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	10,928,280	3888.05		(292,878)		(110,979)		(110,979)	181,899				(46,470)		0001
Written Call/S&P 500 INDEX/SPX9218S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	1,419,000	4320.06		(31,928)		(13,959)		(13,959)	17,968				(6,034)		0001
Written Call/S&P 500 INDEX/SPXA05MSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	6,584,115	3149.58		(140,900)		(3,170)		(3,170)	137,730				(15,604)		0001
Written Call/S&P 500 INDEX/SPXA05MSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	9,884,553	3543.27		(375,613)		(9,090)		(9,090)	366,523				(23,425)		0001
Written Call/S&P 500 INDEX/SPXA05QSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	4,096,498	3720.17		(144,197)		(9,014)		(9,014)	135,182				(11,397)		0001
Written Call/S&P 500 INDEX/SPXA05ZSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	5,912,772	3519.16		(81,596)		(21,461)		(21,461)	60,135				(21,330)		0001
Written Call/S&P 500 INDEX/SPXB050SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	4,809,170	3629.07		(62,519)		(22,293)		(22,293)	40,226				(17,977)		0001
Written Call/S&P 500 INDEX/SPXB050SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	6,326,306	4082.71		(151,199)		(60,354)		(60,354)	90,845				(23,648)		0001
Written Call/S&P 500 INDEX/SPXB051S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	5,648,245	3599.5		(88,677)		(28,765)		(28,765)	59,913				(21,975)		0001
Written Call/S&P 500 INDEX/SPXB052S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	6,748,643	3510.04		(107,978)		(34,190)		(34,190)	73,789				(27,075)		0001
Written Call/S&P 500 INDEX/SPXB053SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	4,967,088	3565.99		(66,062)		(29,155)		(29,155)	36,908				(20,554)		0001
Written Call/S&P 500 INDEX/SPXB053SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	8,818,379	4011.74		(219,578)		(100,319)		(100,319)	119,258				(36,491)		0001
Written Call/S&P 500 INDEX/SPXB053SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	1,959,000	4457.49		(41,335)		(23,392)		(23,392)	17,943				(8,106)		0001
Written Call/S&P 500 INDEX/SPXC17A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	5,492,000	3192.84		(109,840)		(599)		(599)	109,241				(10,464)		0001
Written Call/S&P 500 INDEX/SPXF003SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/20/2023	01/22/2024	1	1,602,000	3972.61		(43,254)		(198)		(198)	43,056				(1,966)		0001
Written Call/S&P 500 INDEX/SPXF005SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/08/2023	02/08/2024	1	1,579,233	4117.86		(39,007)		(704)		(704)	38,303				(2,581)		0001
Written Call/S&P 500 INDEX/SPXF00B$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/22/2023	02/22/2024	1	1,701,000	3991.05		(44,396)		(881)		(881)	43,515				(3,241)		0001
Written Call/S&P 500 INDEX/SPXG000S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/08/2023	08/08/2024	1	10,331,744	4049.44		(288,256)		(104,004)		(104,004)	184,252				(40,197)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXH13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	5,976,936	3575.35		(225,928)		(692)		(692)	225,236				(7,337)		0001
Written Call/S&P 500 INDEX/SPXI13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	5,870,276	3724.31		(208,982)		(16,375)		(16,375)	192,607				(17,449)		0001
Written Call/S&P 500 INDEX/SPX921ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2024	1	6,777,301	3379.33		(121,991)		(40,790)		(40,790)	81,202				(30,516)		0001
Written Call/S&P 500 INDEX/SPX921BS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	7,273,488	3506.22		(94,555)		(55,947)		(55,947)	38,608				(33,677)		0001
Written Call/S&P 500 INDEX/SPX921E$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	8,429,049	3683.5		(104,520)		(88,083)		(88,083)	16,437				(40,736)		0001
Written Call/S&P 500 INDEX/SPXC17N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	1	6,459,223	3645.3		(81,386)		(63,804)		(63,804)	17,582				(30,569)		0001
Written Call/S&P 500 INDEX/SPXG00C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/22/2023	11/22/2024	1	6,874,953	4100.96		(162,936)		(125,478)		(125,478)	37,458				(32,536)		0001
Written Call/S&P 500 INDEX/SPX921GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	1	5,061,432	3803.7		(67,823)		(63,223)		(63,223)	4,600				(24,958)		0001
Written Call/S&P 500 INDEX/SPX921GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	1	5,499,267	4279.17		(140,231)		(131,651)		(131,651)	8,580				(27,117)		0001
Written Call/S&P 500 INDEX/SPXG00D$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/06/2023	10/08/2024	1	7,451,172	3877.65		(213,849)		(83,330)		(83,330)	130,518				(32,747)		0001
Written Call/S&P 500 INDEX/SPXG00D$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/06/2023	10/08/2024	1	8,046,914	3446.8		(123,922)		(49,250)		(49,250)	74,672				(35,365)		0001
Written Call/S&P 500 INDEX/SPX815A$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2023	10/22/2024	1	5,091,550	3801.74		(163,439)		(53,980)		(53,980)	109,459				(22,926)		0001
Written Call/S&P 500 INDEX/SPX921BSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	8,733,211	3944.5		(220,950)		(122,792)		(122,792)	98,158				(40,436)		0001
Written Call/S&P 500 INDEX/SPX921ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	5,929,902	4143.93		(141,725)		(116,924)		(116,924)	24,800				(28,658)		0001
Written Call/S&P 500 INDEX/SPXK137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	2,081,244	4754.63		(45,787)		(44,755)		(44,755)	1,033				(10,263)		0001
Written Call/S&P 500 INDEX/SPX721FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	1	1,493,000	4069.39	115,110			(856)		(856)	128,496				(2,440)		0001
Written Call/S&P 500 INDEX/SPX721USZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024	1	1,330,094	3383.9	98,161			(3,979)		(3,979)	65,858				(4,579)		0001
Written Call/S&P 500 INDEX/SPX721ZSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024	1	1,833,258	3565.47	139,511			(8,653)		(8,653)	108,244				(6,853)		0001
Written Call/S&P 500 INDEX/SPX8156SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	2,265,777	3943.7		(103,999)		(58,170)		(58,170)	45,829				(13,741)		0001
Written Call/S&P 500 INDEX/SPX8158SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	3,938,000	4049.44		(181,148)		(121,108)		(121,108)	60,040				(24,949)		0001
Written Call/S&P 500 INDEX/SPX821DSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	1	1,019,000	3057.91	46,365			(6,129)		(6,129)	36,644				(5,025)		0001
Written Call/S&P 500 INDEX/SPX821DSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	1	1,380,373	3440.15	96,626			(13,292)		(13,292)	77,193				(6,807)		0001
Written Call/S&P 500 INDEX/SPX821KS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	1,673,000	3192.84		(57,049)		(13,902)		(13,902)	43,147				(8,952)		0001
Written Call/S&P 500 INDEX/SPX821KSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	2,144,673	3591.95		(115,598)		(29,223)		(29,223)	86,375				(11,476)		0001
Written Call/S&P 500 INDEX/SPX821RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	2,269,790	3773.37		(119,845)		(46,601)		(46,601)	73,244				(13,389)		0001
Written Call/S&P 500 INDEX/SPX9214SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	916,012	3510.04		(27,206)		(16,074)		(16,074)	11,131				(5,872)		0001
Written Call/S&P 500 INDEX/SPX9214SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	2,760,355	3948.8		(129,461)		(78,941)		(78,941)	50,519				(17,696)		0001
Written Call/S&P 500 INDEX/SPX9216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	2,033,956	4011.74		(88,477)		(62,783)		(62,783)	25,695				(13,222)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX9218$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,183,000	3456.05		(60,469)		(38,723)		(38,723)	21,747				(14,351)		0001
Written Call/S&P 500 INDEX/SPX9218$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,208,000	3888.05		(98,698)		(62,997)		(62,997)	35,700				(14,516)		0001
Written Call/S&P 500 INDEX/SPXA051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	1	2,498,000	4039.45	178,357			(7,561)		(7,561)	211,479				(6,505)		0001
Written Call/S&P 500 INDEX/SPXA053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	1,357,214	3511.22	107,220			(3,486)		(3,486)	74,228				(4,248)		0001
Written Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	2,134,051	4082.71		(90,484)		(65,741)		(65,741)	24,743				(13,322)		0001
Written Call/S&P 500 INDEX/SPXD006$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/22/2024	1	1,295,983	3874.28	103,938			(813)		(813)	94,562				(2,469)		0001
Written Call/S&P 500 INDEX/SPXD00B$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/08/2024	1	1,044,000	3753.63	87,487			(920)		(920)	68,739				(2,253)		0001
Written Call/S&P 500 INDEX/SPXD00FSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/22/2024	1	1,854,000	4060.45	135,527			(4,215)		(4,215)	159,852				(4,394)		0001
Written Call/S&P 500 INDEX/SPXD00M$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/22/2024	1	1,495,000	3844.6	111,527			(3,923)		(3,923)	108,804				(4,159)		0001
Written Call/S&P 500 INDEX/SPXE00G$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024	1	1,544,940	3204.94	73,385			(6,237)		(6,237)	59,885				(6,393)		0001
Written Call/S&P 500 INDEX/SPXE00G$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/06/2024	1	1,222,398	3605.56	87,401			(8,322)		(8,322)	75,796				(5,058)		0001
Written Call/S&P 500 INDEX/SPXE00S$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024	1	1,216,000	3062.49	55,936			(6,224)		(6,224)	42,759				(5,630)		0001
Written Call/S&P 500 INDEX/SPXE00S$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024	1	1,732,390	3445.3	121,267			(14,320)		(14,320)	95,454				(8,021)		0001
Written Call/S&P 500 INDEX/SPXE00U$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/22/2024	1	1,378,499	3603.22	92,635			(14,346)		(14,346)	86,420				(6,524)		0001
Written Call/S&P 500 INDEX/SPXG13G$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	1,043,000	3298.67	53,923			(1,485)		(1,485)	40,825				(3,100)		0001
Written Call/S&P 500 INDEX/SPXG13G$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	1,850,917	3711.01	140,670			(5,064)		(5,064)	120,078				(5,502)		0001
Written Call/S&P 500 INDEX/SPXG13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,363,723	3292.62	66,277			(2,859)		(2,859)	54,475				(4,500)		0001
Written Call/S&P 500 INDEX/SPXG13N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	1,488,926	3704.19	108,096			(5,770)		(5,770)	97,182				(4,914)		0001
Written Call/S&P 500 INDEX/SPXH13B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	1	1,669,315	3382.19	118,354			(9,821)		(9,821)	86,265				(7,098)		0001
Written Call/S&P 500 INDEX/SPXH13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	1	1,501,690	3575.35		(91,002)		(18,468)		(18,468)	72,534				(7,741)		0001
Written Call/S&P 500 INDEX/SPXB05B$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	2,543,000	4100.96		(103,246)		(95,582)		(95,582)	7,664				(17,495)		0001
Written Call/S&P 500 INDEX/SPXB05B$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,140,000	3645.3		(28,500)		(26,597)		(26,597)	1,903				(7,843)		0001
Written Call/S&P 500 INDEX/SPX921A$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	1,949,319	3801.74		(96,491)		(54,553)		(54,553)	41,939				(13,116)		0001
Written Call/S&P 500 INDEX/SPX921E$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/08/2025	1	1,583,000	4143.93		(67,911)		(61,958)		(61,958)	5,952				(11,024)		0001
Written Call/S&P 500 INDEX/SPXB055$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	1	6,375,000	4443.42		(449,438)		(168,333)		(168,333)	281,105				(27,818)		0001
Written Call/S&P 500 INDEX/SPXJ130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	1	2,103,000	3877.65		(98,420)		(62,461)		(62,461)	35,959				(14,000)		0001
Written Call/S&P 500 INDEX/SPX050K$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/08/2020	04/08/2026	1	6,179,000	2199.98	758,781			(55,956)		(55,956)	138,978				(46,561)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(531,098)		(531,098)	595,807				(132,256)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(241,583)		(241,583)	245,868				(42,637)		0001
Written Call/S&P 500 INDEX/SPX615X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	655,174			(43,342)		(43,342)	154,271				(40,991)		0001
Written Call/S&P 500 INDEX/SPX621B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	233,985			(30,700)		(30,700)	78,539				(18,026)		0001
Written Call/S&P 500 INDEX/SPX621D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	642,410			(56,961)		(56,961)	131,254				(38,749)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(100,980)		(100,980)	207,684				(51,238)		0001
Written Call/S&P 500 INDEX/SPX621L$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(124,926)		(124,926)	241,698				(55,011)		0001
Written Call/S&P 500 INDEX/SPX621W$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(39,704)		(39,704)	52,201				(9,680)		0001
Written Call/S&P 500 INDEX/SPX700V$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/22/2019	11/21/2025	1	1,872,000	2488.23	178,214			(17,762)		(17,762)	48,498				(12,879)		0001
Written Call/S&P 500 INDEX/SPX700Y$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/06/2019	12/08/2025	1	1,001,000	2516.73	93,594			(9,965)		(9,965)	26,699				(6,971)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	193,473			(22,764)		(22,764)	56,921				(12,606)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(928,334)		(928,334)	1,038,632				(195,019)		0001
Written Call/S&P 500 INDEX/SPX721Q$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(74,763)		(74,763)	83,890				(19,665)		0001
Written Call/S&P 500 INDEX/SPX721S$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(71,279)		(71,279)	81,814				(20,610)		0001
Written Call/S&P 500 INDEX/SPX8000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/20/2019	12/22/2025	1	2,396,000	2576.98	213,004			(25,534)		(25,534)	67,419				(16,849)		0001
Written Call/S&P 500 INDEX/SPX8004$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	234,165			(28,205)		(28,205)	73,099				(18,050)		0001
Written Call/S&P 500 INDEX/SPX8006$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	129,726			(16,818)		(16,818)	42,929				(10,227)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	125,672			(16,469)		(16,469)	41,606				(9,907)		0001
Written Call/S&P 500 INDEX/SPX8215$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(70,912)		(70,912)	75,171				(21,090)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(92,408)		(92,408)	167,290				(38,915)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(90,350)		(90,350)	159,073				(34,808)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(138,764)		(138,764)	230,424				(48,577)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(199,946)		(199,946)	323,625				(66,773)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(262,461)		(262,461)	420,769				(88,892)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(191,847)		(191,847)	305,160				(66,398)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(265,231)		(265,231)	410,084				(85,600)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(268,270)		(268,270)	399,846				(79,362)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(189,265)		(189,265)	276,764				(54,631)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(205,665)		(205,665)	292,105				(56,168)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(344,788)		(344,788)	488,415				(97,190)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(372,351)		(372,351)	514,075				(100,775)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(372,223)		(372,223)	506,226				(99,406)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(628,264)		(628,264)	833,134				(161,208)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(379,309)		(379,309)	493,032				(94,791)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(602,271)		(602,271)	763,359				(144,953)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(648,459)		(648,459)	811,393				(154,965)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(106,847)		(106,847)	133,704				(25,541)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(800,171)		(800,171)	981,984				(193,663)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(1,079,855)		(1,079,855)	1,309,030				(260,910)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(762,548)		(762,548)	890,051				(171,197)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(105,830)		(105,830)	118,522				(22,096)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(984,081)		(984,081)	1,076,829				(204,061)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(1,008,208)		(1,008,208)	1,083,168				(210,256)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(150,289)		(150,289)	167,666				(35,359)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(890,244)		(890,244)	959,939				(197,590)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(773,633)		(773,633)	854,950				(188,298)		0001
Written Call/S&P 500 INDEX/SPX905X$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(333,577)		(333,577)	336,032				(57,301)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(576,958)		(576,958)	643,404				(148,497)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(264,305)		(264,305)	270,590				(48,182)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(715,392)		(715,392)	747,306				(157,871)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(364,164)		(364,164)	343,523				(56,706)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(868,834)		(868,834)	900,162				(193,123)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(289,301)		(289,301)	271,092				(45,453)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(429,726)		(429,726)	462,077				(111,532)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(238,903)		(238,903)	236,461				(44,152)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(404,330)		(404,330)	443,105				(115,425)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(151,083)		(151,083)	154,155				(30,894)		0001
Written Call/S&P 500 INDEX/SPXA054$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(350,192)		(350,192)	382,645				(105,932)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(236,614)		(236,614)	242,414				(51,563)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(382,284)		(382,284)	406,446				(108,191)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(281,706)		(281,706)	278,819				(57,285)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(433,310)		(433,310)	452,743				(118,895)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(304,637)		(304,637)	295,333				(60,029)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(547,591)		(547,591)	551,385				(138,425)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(371,485)		(371,485)	344,070				(67,279)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(423,878)		(423,878)	423,014				(106,877)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(352,118)		(352,118)	323,243				(63,673)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(499,494)		(499,494)	501,952				(132,868)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(437,964)		(437,964)	407,344				(83,859)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(305,704)		(305,704)	314,415				(90,417)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(298,635)		(298,635)	287,819				(64,028)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(351,009)		(351,009)	362,868				(109,136)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(265,864)		(265,864)	259,045				(60,173)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/11/2022	10/06/2028	1	1,190,457	2912	93,711			(41,821)		(41,821)	43,232				(13,000)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(355,112)		(355,112)	359,059				(104,604)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(285,723)		(285,723)	270,747				(61,134)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(342,499)		(342,499)	328,051				(89,798)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(415,708)		(415,708)	368,427				(78,849)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(529,773)		(529,773)	505,277				(140,809)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(569,558)		(569,558)	503,568				(109,725)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(479,399)		(479,399)	461,661				(134,932)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(510,880)		(510,880)	459,413				(104,690)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06		(506,322)		(264,048)		(264,048)	242,274				(71,852)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57		(645,859)		(347,655)		(347,655)	298,205				(68,828)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09		(510,424)		(280,383)		(280,383)	230,041				(73,643)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35		(487,497)		(275,967)		(275,967)	211,529				(52,700)		0001
Written Call/S&P 500 INDEX/SPXA051$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84		(1,020,161)		(662,530)		(662,530)	357,631				(171,248)		0001
Written Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95		(879,893)		(583,805)		(583,805)	296,088				(109,963)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61		(631,453)		(436,059)		(436,059)	195,394				(112,201)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81		(795,818)		(556,915)		(556,915)	238,903				(104,546)		0001
Written Call/S&P 500 INDEX/SPXA05M$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58		(980,431)		(569,171)		(569,171)	411,259				(149,242)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27		(934,321)		(556,580)		(556,580)	377,741				(106,703)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02		(976,386)		(578,449)		(578,449)	397,937				(141,306)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52		(902,582)		(548,537)		(548,537)	354,045				(97,815)		0001
Written Call/S&P 500 INDEX/SPXA050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2023	04/20/2029	1	7,497,160	3307		(568,936)		(358,653)		(358,653)	210,283				(86,355)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2023	04/20/2029	1	5,226,148	3720		(531,387)		(342,136)		(342,136)	189,251				(60,196)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5		(777,297)		(503,900)		(503,900)	273,398				(120,734)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31		(953,928)		(631,693)		(631,693)	322,235				(110,718)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1		(731,597)		(518,310)		(518,310)	213,287				(121,027)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37		(769,288)		(555,478)		(555,478)	213,809				(94,939)		0001
Written Call/S&P 500 INDEX/SPXA13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	236,059			(19,610)		(19,610)	46,877				(13,822)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	331,993			(15,986)		(15,986)	34,704				(16,215)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	1844	234,950			(11,212)		(11,212)	33,161				(13,872)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07		(654,315)		(594,446)		(594,446)	59,869				(121,252)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71		(613,978)		(565,653)		(565,653)	48,325				(84,634)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04		(794,921)		(720,052)		(720,052)	74,869				(154,073)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8		(931,908)		(856,260)		(856,260)	75,648				(134,863)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99		(898,133)		(880,452)		(880,452)	17,682				(183,430)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74		(923,715)		(906,397)		(906,397)	17,317				(139,109)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05		(719,899)		(674,453)		(674,453)	45,446				(147,271)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05		(916,985)		(860,767)		(860,767)	56,218				(138,735)		0001
Written Call/S&P 500 INDEX/SPXB135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	852,574			(64,262)		(64,262)	145,824				(48,419)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	626,499			(73,664)		(73,664)	162,568				(41,700)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	672,828			(64,742)		(64,742)	141,229				(38,872)		0001
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	674,405			(72,287)		(72,287)	155,448				(41,662)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(62,756)		(62,756)	132,976				(33,680)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	641,654			(76,292)		(76,292)	158,855				(38,771)		0001
Written Call/S&P 500 INDEX/SPXB179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(20,494)		(20,494)	38,447				(8,860)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(100,248)		(100,248)	205,490				(49,075)		0001
Written Call/S&P 500 INDEX/SPXC139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(108,132)		(108,132)	218,998				(54,453)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699			(152,840)		(152,840)	299,072				(70,671)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(88,004)		(88,004)	170,047				(40,232)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(78,041)		(78,041)	139,611				(30,217)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(166,603)		(166,603)	287,982				(59,337)		0001
Written Call/S&P 500 INDEX/SPXE13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(882,981)		(882,981)	1,071,449				(202,114)		0001
Written Call/S&P 500 INDEX/SPXF13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(49,854)		(49,854)	57,995				(11,135)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(1,717,749)		(1,717,749)	1,912,036				(356,845)		0001
Written Call/S&P 500 INDEX/SPXF13E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(950,429)		(950,429)	1,048,470				(198,173)		0001
Written Call/S&P 500 INDEX/SPXF13F$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(85,532)		(85,532)	94,364				(17,839)		0001
Written Call/S&P 500 INDEX/SPXF13R$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(75,801)		(75,801)	80,835				(15,711)		0001
Written Call/S&P 500 INDEX/SPXF13U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(829,535)		(829,535)	924,282				(193,899)		0001
Written Call/S&P 500 INDEX/SPXG13L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(122,933)		(122,933)	124,682				(24,903)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(832,414)		(832,414)	874,668				(212,807)		0001
Written Call/S&P 500 INDEX/SPXG130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(400,892)		(400,892)	383,971				(73,188)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXH13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(552,993)		(552,993)	546,329				(154,852)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(559,098)		(559,098)	511,112				(113,591)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29		(686,599)		(454,252)		(454,252)	232,347				(110,415)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	(1,271,457)			(863,866)		(863,866)	407,591				(152,591)		0001
Written Call/S&P 500 INDEX/SPXI13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82		(165,953)		(110,744)		(110,744)	55,208				(26,365)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17		(224,397)		(152,966)		(152,966)	71,431				(26,591)		0001
Written Call/S&P 500 INDEX/SPXI13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	(1,085,745)			(884,207)		(884,207)	201,538				(196,024)		0001
Written Call/S&P 500 INDEX/SPXI13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54		(876,256)		(728,080)		(728,080)	148,177				(118,148)		0001
Written Call/S&P 500 INDEX/SPXI13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51		(916,424)		(774,279)		(774,279)	142,146				(165,780)		0001
Written Call/S&P 500 INDEX/SPXI13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7		(712,629)		(608,504)		(608,504)	104,125				(95,431)		0001
Written Call/S&P 500 INDEX/SPXJ131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16		(540,241)		(491,152)		(491,152)	49,089				(104,361)		0001
Written Call/S&P 500 INDEX/SPXJ131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06		(763,008)		(699,874)		(699,874)	63,133				(109,021)		0001
Written Call/S&P 500 INDEX/SPXJ138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5		(1,123,914)		(1,002,761)		(1,002,761)	121,153				(204,740)		0001
Written Call/S&P 500 INDEX/SPXJ138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44		(1,028,392)		(933,113)		(933,113)	95,279				(139,966)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593	3803.7		(780,825)		(755,391)		(755,391)	25,434				(140,791)		0001
Written Call/S&P 500 INDEX/SPX921E$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5		(552,638)		(598,779)		(598,779)	(46,141)				(119,192)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8		(881,461)		(847,170)		(847,170)	34,291				(183,882)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65		(945,973)		(912,493)		(912,493)	33,481				(146,103)		0001
Written Call/S&P 500 INDEX/SPXJ13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22		(815,821)		(839,865)		(839,865)	(24,044)				(176,966)		0001
Written Call/S&P 500 INDEX/SPXJ13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5		(994,663)		(1,017,277)		(1,017,277)	(22,614)				(158,413)		0001
Written Call/S&P 500 INDEX/SPXJ13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74		(613,102)		(588,298)		(588,298)	24,804				(97,128)		0001
Written Call/S&P 500 INDEX/SPX921E$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93		(671,885)		(724,570)		(724,570)	(52,685)				(106,055)		0001
Written Call/S&P 500 INDEX/SPXJ13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33		(580,777)		(554,286)		(554,286)	26,491				(123,924)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207	3645.3		(544,394)		(600,307)		(600,307)	(55,913)				(119,734)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629	4100.96		(531,561)		(581,094)		(581,094)	(49,533)				(85,818)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17		(762,993)		(745,218)		(745,218)	17,775				(102,954)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(143,873)		(143,873)	151,774				(30,244)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(81,881)		(81,881)	76,678				(17,089)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(99,540)		(99,540)	89,806				(21,412)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(71,750)		(71,750)	61,913				(16,417)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(65,850)		(65,850)	57,473				(16,910)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90		(261,193)		(195,935)		(195,935)	65,258				(38,499)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90		(167,972)		(115,573)		(115,573)	52,399				(25,333)		0001
Written Call/S&P 500 INDEX/SRM0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90		(150,969)		(114,119)		(114,119)	36,850				(23,573)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90		(152,407)		(150,117)		(150,117)	2,290				(28,595)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90		(216,599)		(203,062)		(203,062)	13,537				(43,057)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	1,557,000	90	189,020			(18,331)		(18,331)	16,308				(11,732)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(43,557)		(43,557)	39,808				(11,928)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(111,475)		(111,475)	95,851				(27,476)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90		(198,881)		(151,149)		(151,149)	47,732				(31,741)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90		(132,035)		(104,285)		(104,285)	27,751				(22,051)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90		(332,842)		(320,955)		(320,955)	11,887				(59,354)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90		(204,601)		(204,626)		(204,626)	(25)				(40,448)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90		(143,204)		(127,149)		(127,149)	16,056				(28,563)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(23,841)		(23,841)	16,560				(9,101)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(29,506)		(29,506)	53,401				(9,945)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(59,201)		(59,201)	82,345				(14,600)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(69,643)		(69,643)	86,609				(15,373)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(64,692)		(64,692)	82,053				(15,144)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(82,830)		(82,830)	99,980				(17,656)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(63,062)		(63,062)	75,198				(13,699)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(64,806)		(64,806)	76,597				(14,152)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(82,449)		(82,449)	92,046				(16,782)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(107,705)		(107,705)	114,292				(22,207)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(138,830)		(138,830)	136,657				(26,414)		0001
Written Call/S&P 500 INDEX/SRM0400$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(158,065)		(158,065)	145,857				(26,967)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(127,389)		(127,389)	118,506				(24,002)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(86,077)		(86,077)	78,576				(16,217)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(125,347)		(125,347)	121,867				(28,647)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(65,202)		(65,202)	68,995				(17,322)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(185,042)		(185,042)	166,911				(38,377)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(64,597)		(64,597)	62,869				(16,666)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(96,081)		(96,081)	86,222				(22,603)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(99,294)		(99,294)	73,221				(20,671)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(105,731)		(105,731)	90,085				(24,518)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(81,488)		(81,488)	71,954				(21,845)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(79,077)		(79,077)	61,725				(17,125)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90		(91,851)		(56,847)		(56,847)	35,004				(12,377)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90		(106,837)		(71,551)		(71,551)	35,286				(14,591)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90		(190,608)		(144,984)		(144,984)	45,623				(28,699)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90		(126,699)		(94,577)		(94,577)	32,122				(18,845)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90		(169,095)		(126,607)		(126,607)	42,488				(27,086)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90		(195,131)		(164,284)		(164,284)	30,847				(34,069)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90		(282,456)		(238,503)		(238,503)	43,954				(49,342)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90		(78,209)		(83,733)		(83,733)	(5,524)				(14,631)		0001
Written Call/S&P 500 INDEX/SRM0500$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/08/2019	11/07/2025	1	1,326,000	90	123,318			(19,682)		(19,682)	40,507				(9,029)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026	1	963,872	90	114,701			(17,957)		(17,957)	14,556				(7,651)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	545,803	90	62,222			(4,599)		(4,599)	16,025				(4,365)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026	1	957,000	90	112,160			(22,292)		(22,292)	14,841				(7,776)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(71,388)		(71,388)	82,937				(15,501)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(68,645)		(68,645)	76,334				(14,570)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(152,816)		(152,816)	157,062				(29,447)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(126,533)		(126,533)	118,603				(22,832)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(142,222)		(142,222)	132,874				(26,349)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(77,183)		(77,183)	75,907				(17,163)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(59,891)		(59,891)	56,346				(13,943)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(80,647)		(80,647)	79,300				(21,990)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(78,715)		(78,715)	71,427				(20,726)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(118,981)		(118,981)	80,953				(24,473)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(82,673)		(82,673)	54,271				(17,432)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(66,255)		(66,255)	43,211				(14,754)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90		(110,708)		(98,623)		(98,623)	12,084				(22,936)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90		(133,295)		(121,305)		(121,305)	11,990				(27,008)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90		(112,999)		(114,221)		(114,221)	(1,222)				(24,281)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90		(167,439)		(148,156)		(148,156)	19,282				(34,177)		0001
Written Call/S&P 500 INDEX/SRM0401$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90		(112,810)		(128,053)		(128,053)	(15,243)				(23,778)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90		(104,531)		(105,328)		(105,328)	(797)				(21,337)		0001
Written Call/S&P 500 INDEX/SPX8150$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/06/2023	01/08/2024	1	88,289	3505.57		(3,673)					3,673				(65)		0001
Written Call/S&P 500 INDEX/SPX8150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/20/2023	01/22/2024	1	10,532	3178.09		(222)					222				(13)		0001
Written Call/S&P 500 INDEX/SPX8154$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/08/2023	05/08/2024	1	217,068	3310.5		(4,385)		(225)		(225)	4,160				(645)		0001
Written Call/S&P 500 INDEX/SPX8155$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/08/2023	06/07/2024	1	247,963	3435.14		(3,794)		(481)		(481)	3,313				(818)		0001
Written Call/S&P 500 INDEX/SPX8155$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/08/2023	06/07/2024	1	332,591	3864.54		(9,279)		(1,512)		(1,512)	7,768				(1,098)		0001
Written Call/S&P 500 INDEX/SPX8156$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/22/2023	06/21/2024	1	48,310	3505.51		(729)		(124)		(124)	606				(166)		0001
Written Call/S&P 500 INDEX/SPX821F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	1	86,934	3895.08		(2,565)		(3)		(3)	2,561				(64)		0001
Written Call/S&P 500 INDEX/SPX821I$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	101,553	3294.29		(1,960)		(14)		(14)	1,946				(166)		0001
Written Call/S&P 500 INDEX/SPX821I$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	1	217,586	3706.07		(7,572)		(63)		(63)	7,509				(356)		0001
Written Call/S&P 500 INDEX/SPX821K$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	1	40,106	3591.95		(1,452)		(15)		(15)	1,437				(76)		0001
Written Call/S&P 500 INDEX/SPX821L$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	188,234	3193.61		(3,181)		(62)		(62)	3,119				(406)		0001
Written Call/S&P 500 INDEX/SPX821L$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	1	155,288	3592.81		(5,016)		(101)		(101)	4,915				(335)		0001
Written Call/S&P 500 INDEX/SPX821N$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	315,384	3284.02		(6,465)		(252)		(252)	6,213				(821)		0001
Written Call/S&P 500 INDEX/SPX821N$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	332,175	3694.52		(12,257)		(528)		(528)	11,729				(865)		0001
Written Call/S&P 500 INDEX/SPX8210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2023	04/22/2024	1	25,594	3306.82		(509)		(28)		(28)	481				(71)		0001
Written Call/S&P 500 INDEX/SPX821R$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	428,879	3354.1		(8,106)		(798)		(798)	7,308				(1,342)		0001
Written Call/S&P 500 INDEX/SPX821R$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	1	178,859	3773.37		(5,920)		(638)		(638)	5,282				(560)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX821V$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	338,455	3943.7		(9,240)		(2,041)		(2,041)	7,199				(1,165)		0001
Written Call/S&P 500 INDEX/SPX821V$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	1	1,161,781	4381.89		(24,165)		(8,878)		(8,878)	15,287				(3,999)		0001
Written Call/S&P 500 INDEX/SPX821X$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	1	289,520	3959.06		(7,354)		(2,006)		(2,006)	5,348				(1,044)		0001
Written Call/S&P 500 INDEX/SPX9214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	1	853,006	3948.8		(24,567)		(8,030)		(8,030)	16,537				(3,422)		0001
Written Call/S&P 500 INDEX/SPX9218$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	180,627	3456.05		(2,583)		(998)		(998)	1,585				(768)		0001
Written Call/S&P 500 INDEX/SPX9218$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	1	117,720	3888.05		(3,155)		(1,195)		(1,195)	1,959				(501)		0001
Written Call/S&P 500 INDEX/SPXA05M$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	213,885	3149.58		(4,577)		(103)		(103)	4,474				(507)		0001
Written Call/S&P 500 INDEX/SPXA05M$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	1	64,447	3543.27		(2,449)		(59)		(59)	2,390				(153)		0001
Written Call/S&P 500 INDEX/SPXA05Q$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	1	182,502	3720.17		(6,424)		(402)		(402)	6,022				(508)		0001
Written Call/S&P 500 INDEX/SPXA05Z$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	1	371,228	3519.16		(5,123)		(1,347)		(1,347)	3,776				(1,339)		0001
Written Call/S&P 500 INDEX/SPXB050$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	226,830	3629.07		(2,949)		(1,051)		(1,051)	1,897				(848)		0001
Written Call/S&P 500 INDEX/SPXB050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	1	421,694	4082.71		(10,078)		(4,023)		(4,023)	6,055				(1,576)		0001
Written Call/S&P 500 INDEX/SPXB051$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	1	405,755	3599.5		(6,370)		(2,066)		(2,066)	4,304				(1,579)		0001
Written Call/S&P 500 INDEX/SPXB052$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	1	483,357	3510.04		(7,734)		(2,449)		(2,449)	5,285				(1,939)		0001
Written Call/S&P 500 INDEX/SPXB053$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	407,913	3565.99		(5,425)		(2,394)		(2,394)	3,031				(1,688)		0001
Written Call/S&P 500 INDEX/SPXB053$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	1	1,079,621	4011.74		(26,883)		(12,282)		(12,282)	14,601				(4,468)		0001
Written Call/S&P 500 INDEX/SPXF005$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	02/08/2023	02/08/2024	1	54,767	4117.86		(1,353)		(24)		(24)	1,328				(90)		0001
Written Call/S&P 500 INDEX/SPXG000$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	08/08/2023	08/08/2024	1	233,256	4049.44		(6,508)		(2,348)		(2,348)	4,160				(908)		0001
Written Call/S&P 500 INDEX/SPXH13X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	1	48,064	3575.35		(1,817)		(6)		(6)	1,811				(59)		0001
Written Call/S&P 500 INDEX/SPXI13L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	1	80,724	3724.31		(2,874)		(225)		(225)	2,649				(240)		0001
Written Call/S&P 500 INDEX/SPX921A$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2024	1	71,699	3379.33		(1,291)		(432)		(432)	859				(323)		0001
Written Call/S&P 500 INDEX/SPX921B$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	357,512	3506.22		(4,648)		(2,750)		(2,750)	1,898				(1,655)		0001
Written Call/S&P 500 INDEX/SPX921E$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	145,951	3683.5		(1,810)		(1,525)		(1,525)	285				(705)		0001
Written Call/S&P 500 INDEX/SPXC17N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	1	114,777	3645.3		(1,446)		(1,134)		(1,134)	312				(543)		0001
Written Call/S&P 500 INDEX/SPXG000C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	11/22/2023	11/22/2024	1	50,047	4100.96		(1,186)		(913)		(913)	273				(237)		0001
Written Call/S&P 500 INDEX/SPX921G$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	1	89,568	3803.7		(1,200)		(1,119)		(1,119)	81				(442)		0001
Written Call/S&P 500 INDEX/SPX921G$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	1	315,733	4279.17		(8,051)		(7,559)		(7,559)	493				(1,557)		0001
Written Call/S&P 500 INDEX/SPXG00D$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2024	1	132,828	3877.65		(3,812)		(1,485)		(1,485)	2,327				(584)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXG00D$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/06/2023	10/08/2024	1	807,086	3446.8		(12,429)		(4,940)		(4,940)	7,489				(3,547)		0001
Written Call/S&P 500 INDEX/SPX815A$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2023	10/22/2024	1	256,450	3801.74		(8,232)		(2,719)		(2,719)	5,513				(1,155)		0001
Written Call/S&P 500 INDEX/SPX921B$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	264,789	3944.5		(6,699)		(3,723)		(3,723)	2,976				(1,226)		0001
Written Call/S&P 500 INDEX/SPX921E$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	756,098	4143.93		(18,071)		(14,909)		(14,909)	3,162				(3,654)		0001
Written Call/S&P 500 INDEX/SPXK137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	1	155,756	4754.63		(3,427)		(3,349)		(3,349)	77				(768)		0001
Written Call/S&P 500 INDEX/SPX721U$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024	1	214,906	3383.9	15,860			(643)		(643)	10,641				(740)		0001
Written Call/S&P 500 INDEX/SPX721Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024	1	138,742	3565.47	10,558			(655)		(655)	8,192				(519)		0001
Written Call/S&P 500 INDEX/SPX8156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	337,223	3943.7		(15,479)		(8,658)		(8,658)	6,821				(2,045)		0001
Written Call/S&P 500 INDEX/SPX821D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	1	44,627	3440.15	3,124			(430)		(430)	2,496				(220)		0001
Written Call/S&P 500 INDEX/SPX821K$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	20,327	3591.95		(1,096)		(277)		(277)	819				(109)		0001
Written Call/S&P 500 INDEX/SPX821R$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	121,210	3773.37		(6,400)		(2,489)		(2,489)	3,911				(715)		0001
Written Call/S&P 500 INDEX/SPX9214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	104,988	3510.04		(3,118)		(1,842)		(1,842)	1,276				(673)		0001
Written Call/S&P 500 INDEX/SPX9214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	27,645	3948.8		(1,297)		(791)		(791)	506				(177)		0001
Written Call/S&P 500 INDEX/SPX9216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	318,044	4011.74		(13,835)		(9,817)		(9,817)	4,018				(2,068)		0001
Written Call/S&P 500 INDEX/SPXA053$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	1	55,786	3511.22	4,407			(143)		(143)	3,051				(175)		0001
Written Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	67,949	4082.71		(2,881)		(2,093)		(2,093)	788				(424)		0001
Written Call/S&P 500 INDEX/SPXD006$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/22/2022	02/22/2024	1	26,017	3874.28	2,087			(16)		(16)	1,898				(50)		0001
Written Call/S&P 500 INDEX/SPXE00G$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/08/2022	09/06/2024	1	100,060	3204.94	4,753			(404)		(404)	3,879				(414)		0001
Written Call/S&P 500 INDEX/SPXE00GS$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/08/2022	09/06/2024	1	461,602	3605.56	33,005			(3,143)		(3,143)	28,622				(1,910)		0001
Written Call/S&P 500 INDEX/SPXE00S$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/08/2022	11/08/2024	1	24,610	3445.3	1,723			(203)		(203)	1,356				(114)		0001
Written Call/S&P 500 INDEX/SPXE00U$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/22/2022	11/22/2024	1	416,501	3603.22	27,989			(4,335)		(4,335)	26,111				(1,971)		0001
Written Call/S&P 500 INDEX/SPXG13G$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	1	500,083	3711.01	38,006			(1,368)		(1,368)	32,443				(1,486)		0001
Written Call/S&P 500 INDEX/SPXG13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	86,277	3292.62	4,193			(181)		(181)	3,446				(285)		0001
Written Call/S&P 500 INDEX/SPXG13N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	1	150,074	3704.19	10,895			(582)		(582)	9,795				(495)		0001
Written Call/S&P 500 INDEX/SPXH13B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	1	53,685	3382.19	3,806			(316)		(316)	2,774				(228)		0001
Written Call/S&P 500 INDEX/SPXH13Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	1	7,310	3575.35		(443)		(90)		(90)	353				(38)		0001
Written Call/S&P 500 INDEX/SPX921A$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	129,681	3801.74		(6,419)		(3,629)		(3,629)	2,790				(873)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(33,899)		(33,899)	38,029				(8,442)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(37,069)		(37,069)	37,727				(6,542)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(5,183)		(5,183)	10,660				(2,630)		0001
Written Call/S&P 500 INDEX/SPX621I$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(7,386)		(7,386)	14,291				(3,253)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	26,825			(3,156)		(3,156)	7,892				(1,748)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(73,886)		(73,886)	82,664				(15,521)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(26,243)		(26,243)	47,509				(11,051)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(5,490)		(5,490)	9,667				(2,115)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(7,469)		(7,469)	12,403				(2,615)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(21,777)		(21,777)	35,247				(7,273)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(4,943)		(4,943)	7,925				(1,674)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(9,606)		(9,606)	15,280				(3,325)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(15,060)		(15,060)	23,285				(4,860)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(6,824)		(6,824)	10,171				(2,019)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(9,456)		(9,456)	13,828				(2,729)		0001
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(6,973)		(6,973)	9,903				(1,904)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(14,505)		(14,505)	20,547				(4,089)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(53,255)		(53,255)	73,524				(14,413)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(41,246)		(41,246)	56,095				(11,015)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(45,318)		(45,318)	60,096				(11,628)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(32,408)		(32,408)	42,124				(8,099)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(18,591)		(18,591)	23,563				(4,474)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(44,323)		(44,323)	55,460				(10,592)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	21,667			(7,986)		(7,986)	9,993				(1,909)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(15,984)		(15,984)	19,616				(3,869)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(20,906)		(20,906)	25,343				(5,051)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(33,163)		(33,163)	38,708				(7,445)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/09/2021	11/08/2027	1	345,317	3761	36,846			(16,242)		(16,242)	18,190				(3,391)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(58,216)		(58,216)	63,703				(12,072)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(19,271)		(19,271)	20,703				(4,019)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/25/2022	01/21/2028	1	400,216	3518	41,706			(17,138)		(17,138)	19,120				(4,032)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(1,154)		(1,154)	1,244				(256)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(11,927)		(11,927)	13,181				(2,903)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(13,249)		(13,249)	14,775				(3,410)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(124,385)		(124,385)	127,342				(22,675)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(41,943)		(41,943)	43,814				(9,256)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(26,011)		(26,011)	24,537				(4,050)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(21,430)		(21,430)	22,202				(4,763)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(101,245)		(101,245)	94,873				(15,907)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(1,949)		(1,949)	2,096				(506)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(31,064)		(31,064)	30,747				(5,741)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(16,294)		(16,294)	17,856				(4,651)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(12,020)		(12,020)	12,264				(2,458)		0001
Written Call/S&P 500 INDEX/SPXA054$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(24,061)		(24,061)	26,290				(7,278)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(57,323)		(57,323)	58,728				(12,492)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(4,766)		(4,766)	5,068				(1,349)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(10,632)		(10,632)	10,523				(2,162)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(17,125)		(17,125)	17,893				(4,699)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(80,460)		(80,460)	78,003				(15,855)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(13,344)		(13,344)	13,437				(3,373)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(63,580)		(63,580)	58,888				(11,515)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(10,418)		(10,418)	10,397				(2,627)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(11,463)		(11,463)	10,523				(2,073)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(17,166)		(17,166)	17,251				(4,566)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(20,316)		(20,316)	18,896				(3,890)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(10,354)		(10,354)	10,649				(3,062)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(27,235)		(27,235)	26,249				(5,839)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(17,135)		(17,135)	17,714				(5,328)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(29,463)		(29,463)	28,707				(6,668)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/11/2022	10/06/2028	1	727,644	2912	57,279			(25,562)		(25,562)	26,425				(7,946)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(26,618)		(26,618)	26,914				(7,841)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(36,129)		(36,129)	34,235				(7,730)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(85,578)		(85,578)	81,968				(22,437)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(8,924)		(8,924)	7,909				(1,693)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(4,163)		(4,163)	3,971				(1,107)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(23,884)		(23,884)	21,117				(4,601)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(3,454)		(3,454)	3,326				(972)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(24,082)		(24,082)	21,656				(4,935)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06		(3,860)		(2,013)		(2,013)	1,847				(548)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57		(28,999)		(15,609)		(15,609)	13,389				(3,090)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09		(25,046)		(13,758)		(13,758)	11,288				(3,614)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35		(102,855)		(58,225)		(58,225)	44,630				(11,119)		0001
Written Call/S&P 500 INDEX/SPXA051$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84		(11,753)		(7,633)		(7,633)	4,120				(1,973)		0001
Written Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95		(61,340)		(40,699)		(40,699)	20,641				(7,666)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61		(26,790)		(18,500)		(18,500)	8,290				(4,760)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81		(8,671)		(6,068)		(6,068)	2,603				(1,139)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27		(29,041)		(17,300)		(17,300)	11,741				(3,317)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02		(39,209)		(23,229)		(23,229)	15,980				(5,675)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52		(2,863)		(1,740)		(1,740)	1,123				(310)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA05O$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2023	04/20/2029	1	335,861	3307		(25,487)		(16,067)		(16,067)	9,420				(3,869)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/24/2023	04/20/2029	1	362,371	3720		(36,845)		(23,723)		(23,723)	13,122				(4,174)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5		(4,580)		(2,969)		(2,969)	1,611				(711)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31		(18,147)		(12,017)		(12,017)	6,130				(2,106)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1		(5,223)		(3,700)		(3,700)	1,523				(864)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37		(54,181)		(39,123)		(39,123)	15,059				(6,687)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07		(1,910)		(1,735)		(1,735)	175				(354)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71		(25,220)		(23,235)		(23,235)	1,985				(3,476)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04		(17,794)		(16,118)		(16,118)	1,676				(3,449)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8		(25,871)		(23,771)		(23,771)	2,100				(3,744)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99		(69,204)		(67,842)		(67,842)	1,362				(14,134)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74		(34,922)		(34,268)		(34,268)	655				(5,259)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05		(20,185)		(18,911)		(18,911)	1,274				(4,129)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05		(20,667)		(19,400)		(19,400)	1,267				(3,127)		0001
Written Call/S&P 500 INDEX/SPXB13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	11,731			(1,379)		(1,379)	3,044				(781)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	39,541			(4,238)		(4,238)	9,114				(2,443)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	119,211			(13,891)		(13,891)	29,434				(7,455)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(1,359)		(1,359)	2,829				(691)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(8,076)		(8,076)	16,555				(3,954)		0001
Written Call/S&P 500 INDEX/SPXC139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(7,743)		(7,743)	15,682				(3,899)		0001
Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(5,699)		(5,699)	11,152				(2,635)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(12,683)		(12,683)	24,507				(5,798)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(25,606)		(25,606)	45,808				(9,915)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(6,381)		(6,381)	11,030				(2,273)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(37,345)		(37,345)	45,316				(8,548)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(35,528)		(35,528)	39,546				(7,381)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(18,157)		(18,157)	20,030				(3,786)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(30,195)		(30,195)	33,644				(7,058)		0001
Written Call/S&P 500 INDEX/SPXG130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(38,527)		(38,527)	40,483				(9,850)		0001
Written Call/S&P 500 INDEX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(53,169)		(53,169)	50,924				(9,707)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(5,077)		(5,077)	5,016				(1,422)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(21,493)		(21,493)	19,648				(4,367)		0001
Written Call/S&P 500 INDEX/SPXI131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29		(23,079)		(15,269)		(15,269)	7,810				(3,711)		0001
Written Call/S&P 500 INDEX/SPXI131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07		(37,923)		(25,766)		(25,766)	12,157				(4,551)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17		(9,369)		(6,387)		(6,387)	2,983				(1,110)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14		(1,602)		(1,305)		(1,305)	297				(289)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54		(97,734)		(81,207)		(81,207)	16,527				(13,178)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51		(63,328)		(53,505)		(53,505)	9,823				(11,456)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7		(10,693)		(9,131)		(9,131)	1,562				(1,432)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16		(16,991)		(15,447)		(15,447)	1,544				(3,282)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06		(36,552)		(33,527)		(33,527)	3,024				(5,223)		0001
Written Call/S&P 500 INDEX/SPXJ138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5		(45,176)		(40,306)		(40,306)	4,870				(8,230)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44		(42,926)		(38,949)		(38,949)	3,977				(5,842)		0001
Written Call/S&P 500 INDEX/SPXB05E5A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7		(14,198)		(13,735)		(13,735)	462				(2,560)		0001
Written Call/S&P 500 INDEX/SPX921ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5		(27,391)		(29,678)		(29,678)	(2,287)				(5,908)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8		(14,219)		(13,666)		(13,666)	553				(2,966)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65		(63,559)		(61,310)		(61,310)	2,250				(9,817)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22		(10,633)		(10,946)		(10,946)	(313)				(2,306)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5		(32,629)		(33,371)		(33,371)	(742)				(5,197)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74		(46,152)		(44,285)		(44,285)	1,867				(7,311)		0001
Written Call/S&P 500 INDEX/SPX921ESO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93		(29,323)		(31,622)		(31,622)	(2,299)				(4,628)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33		(48,351)		(46,145)		(46,145)	2,205				(10,317)		0001
Written Call/S&P 500 INDEX/SPXB05A5V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3		(12,298)		(13,561)		(13,561)	(1,263)				(2,705)		0001
Written Call/S&P 500 INDEX/SPXB05A5W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96		(37,477)		(40,970)		(40,970)	(3,492)				(6,051)		0001
Written Call/S&P 500 INDEX/SPXB05E5B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17		(257,344)		(251,349)		(251,349)	5,995				(34,725)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(39,214)		(39,214)	41,367				(8,243)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(7,288)		(7,288)	6,825				(1,521)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(24,064)		(24,064)	21,711				(5,176)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(990)		(990)	854				(226)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(13,901)		(13,901)	12,132				(3,570)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	(12,856)			(9,644)		(9,644)	3,212				(1,895)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	(1,138)			(783)		(783)	355				(172)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	(6,847)			(6,744)		(6,744)	103				(1,285)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	(34,021)			(31,894)		(31,894)	2,126				(6,763)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(12,015)		(12,015)	10,980				(3,290)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(8,204)		(8,204)	7,054				(2,022)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	(18,614)			(14,146)		(14,146)	4,467				(2,971)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	(16,488)			(15,899)		(15,899)	589				(2,940)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	(8,033)			(8,034)		(8,034)	(1)				(1,588)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	(24,316)			(21,589)		(21,589)	2,726				(4,850)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	2,615			(457)		(457)	317				(174)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(17,902)		(17,902)	32,399				(6,034)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(15,750)		(15,750)	21,908				(3,884)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(3,951)		(3,951)	4,913				(872)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(5,218)		(5,218)	6,618				(1,221)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(41,134)		(41,134)	49,651				(8,768)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(5,737)		(5,737)	6,841				(1,246)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(30,095)		(30,095)	35,571				(6,572)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(4,570)		(4,570)	5,102				(930)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(5,757)		(5,757)	6,109				(1,187)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(3,023)		(3,023)	2,975				(575)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(30,392)		(30,392)	28,273				(5,726)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(2,807)		(2,807)	2,563				(529)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(12,379)		(12,379)	12,035				(2,829)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(4,098)		(4,098)	4,336				(1,089)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(15,663)		(15,663)	14,128				(3,248)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(4,207)		(4,207)	4,095				(1,085)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(9,937)		(9,937)	8,918				(2,338)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(11,867)		(11,867)	8,751				(2,471)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(8,616)		(8,616)	7,341				(1,998)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(11,713)		(11,713)	10,343				(3,140)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(12,133)		(12,133)	9,471				(2,628)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	(2,082)			(1,289)		(1,289)	794				(281)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	(2,343)			(1,569)		(1,569)	774				(320)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	(39,810)			(30,281)		(30,281)	9,529				(5,994)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	(11,941)			(8,914)		(8,914)	3,027				(1,776)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	(7,370)			(5,518)		(5,518)	1,852				(1,181)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	(7,273)			(6,123)		(6,123)	1,150				(1,270)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	(35,191)			(29,715)		(29,715)	5,476				(6,147)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E570DZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	(6,337)			(6,785)		(6,785)	(448)				(1,186)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026	1	316,128	90	37,619			(5,890)		(5,890)	4,774				(2,509)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2020	07/22/2026	1	740,197	90	84,382			(6,237)		(6,237)	21,732				(5,920)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027	1	498,600	90	54,148			(21,659)		(21,659)	25,163				(4,703)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(47,777)		(47,777)	53,128				(10,141)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/08/2021	09/08/2027	1	745,246	90	79,369			(37,148)		(37,148)	38,180				(7,158)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027	1	67,479	90	6,910			(3,691)		(3,691)	3,459				(666)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027	1	200,060	90	21,106			(10,717)		(10,717)	10,013				(1,985)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/21/2022	01/21/2028	1	49,511	90	5,075			(2,243)		(2,243)	2,206				(499)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	1	821,697	90	73,542			(36,635)		(36,635)	34,467				(8,529)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/20/2022	05/22/2028	1	100,058	90	9,375			(3,846)		(3,846)	3,782				(1,049)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	1	216,363	90	19,278			(8,735)		(8,735)	7,927				(2,300)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028	1	430,331	90	37,310			(22,549)		(22,549)	15,342				(4,638)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028	1	487,793	90	39,804			(25,601)		(25,601)	16,806				(5,398)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028	1	117,835	90	9,592			(5,905)		(5,905)	3,851				(1,315)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	10/06/2023	10/08/2029	1	101,244	90		(5,872)		(5,231)		(5,231)	641				(1,217)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90		(33,186)		(30,200)		(30,200)	2,985				(6,724)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90		(1,696)		(1,714)		(1,714)	(18)				(364)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	11/08/2023	11/08/2029	1	151,412	90		(8,979)		(7,945)		(7,945)	1,034				(1,833)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90		(15,406)		(15,524)		(15,524)	(117)				(3,145)		0001
Written Call/NASDAQ 100 Index/NDX0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	1	1,509,000	11756.3		(71,376)		(2,020)		(2,020)	69,355				(3,929)		0001
Written Call/NASDAQ 100 Index/NDX0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2024	1	1,300,368	13745.8		(48,504)		(15,861)		(15,861)	32,643				(5,059)		0001
Written Call/NASDAQ 100 Index/NDX0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	1,844,061	14476.2		(60,854)		(49,016)		(49,016)	11,838				(8,912)		0001
Written Call/NASDAQ 100 Index/NDX0050$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5		(178,187)		(105,935)		(105,935)	72,251				(20,517)		0001
Written Call/NASDAQ 100 Index/NDX0050$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1		(117,599)		(107,094)		(107,094)	10,505				(16,441)		0001
Written Call/NASDAQ 100 Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2		(135,443)		(123,611)		(123,611)	11,832				(19,324)		0001
Written Call/NASDAQ 100 Index/NDX0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8		(163,768)		(88,977)		(88,977)	74,790				(18,835)		0001
Written Call/NASDAQ 100 Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8		(139,244)		(95,913)		(95,913)	43,331				(17,239)		0001
Written Call/NASDAQ 100 Index/NDX0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1		(129,317)		(97,123)		(97,123)	32,193				(16,270)		0001
Written Call/NASDAQ 100 Index/NDX0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1		(133,788)		(113,361)		(113,361)	20,427				(17,896)		0001
Written Call/NASDAQ 100 Index/NDX0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1		(110,529)		(99,145)		(99,145)	11,384				(15,957)		0001
Written Call/NASDAQ 100 Index/NDX0150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231		(150,718)		(131,618)		(131,618)	19,100				(21,601)		0001
Written Call/NASDAQ 100 Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(85,509)		(85,509)	146,864				(19,713)		0001
Written Call/NASDAQ 100 Index/NDX0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(73,116)		(73,116)	109,554				(17,396)		0001
Written Call/NASDAQ 100 Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4		(142,767)		(75,762)		(75,762)	67,006				(15,969)		0001
Written Call/NASDAQ 100 Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2		(158,017)		(139,175)		(139,175)	18,843				(22,280)		0001
Written Call/NASDAQ 100 Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8		(133,539)		(118,318)		(118,318)	15,221				(18,537)		0001
Written Call/NASDAQ 100 Index/NDX0050$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9		(165,469)		(152,578)		(152,578)	12,892				(24,668)		0001
Written Call/NASDAQ 100 Index/NDX0050$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8		(97,723)		(85,779)		(85,779)	11,943				(14,491)		0001
Written Call/NASDAQ 100 Index/NDX0050$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7		(240,534)		(232,347)		(232,347)	8,187				(31,687)		0001
Written Call/NASDAQ 100 Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2		(128,233)		(132,740)		(132,740)	(4,507)				(19,387)		0001
Written Call/NASDAQ 100 Index/NDX0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9		(118,223)		(112,757)		(112,757)	5,465				(17,536)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NASDAQ 100 Index/NDX0050SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3		(138,497)		(145,268)		(145,268)	(6,771)				(21,257)		0001
Written Call/BXIIMSTN Index/SBM0174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	1	92,878	954.04		(3,455)					3,455				(69)		0001
Written Call/BXIIMSTN Index/SBM0175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2024	2	225,266	987.18		(6,827)		(8)		(8)	6,819				(277)		0001
Written Call/BXIIMSTN Index/SBM0175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	1	143,058	1043.71		(4,378)		(32)		(32)	4,346				(234)		0001
Written Call/BXIIMSTN Index/SBM0175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	1	152,229	1006.12		(4,841)		(56)		(56)	4,785				(290)		0001
Written Call/BXIIMSTN Index/SBM0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024	1	37,498	999.81		(1,072)		(24)		(24)	1,049				(81)		0001
Written Call/BXIIMSTN Index/SBM0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	1	237,696	967.9		(7,939)		(187)		(187)	7,752				(563)		0001
Written Call/BXIIMSTN Index/SBM0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	1	227,544	1003.15		(7,418)		(313)		(313)	7,105				(593)		0001
Written Call/BXIIMSTN Index/SBM0176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	1	21,289	1008.79		(658)		(40)		(40)	617				(59)		0001
Written Call/BXIIMSTN Index/SBM0176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	1	194,779	1013.69		(6,116)		(487)		(487)	5,629				(579)		0001
Written Call/BXIIMSTN Index/SBM0177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	1	37,880	1042.16		(1,087)		(133)		(133)	954				(119)		0001
Written Call/BXIIMSTN Index/SBM0177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	1	262,152	1071.44		(6,265)		(1,279)		(1,279)	4,987				(865)		0001
Written Call/BXIIMSTN Index/SBM0177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	1	300,662	1090.79		(7,005)		(1,838)		(1,838)	5,168				(1,035)		0001
Written Call/BXIIMSTN Index/SBM0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	1	50,250	1095.82		(1,111)		(357)		(357)	754				(181)		0001
Written Call/BXIIMSTN Index/SBM0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	1	130,136	1133.44		(2,681)		(1,223)		(1,223)	1,457				(486)		0001
Written Call/BXIIMSTN Index/SBM0178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	1	52,137	1136.06		(1,277)		(555)		(555)	722				(203)		0001
Written Call/BXIIMSTN Index/SBM0178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	1	102,871	1095.44		(2,592)		(986)		(986)	1,607				(413)		0001
Written Call/BXIIMSTN Index/SBM0178$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	1	69,156	1108.39		(1,521)		(761)		(761)	760				(286)		0001
Written Call/BXIIMSTN Index/SBM0179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	2	133,912	1084.63		(3,023)		(1,427)		(1,427)	1,596				(569)		0001
Written Call/BXIIMSTN Index/SBM017A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	2	358,674	1139.14		(7,242)		(6,393)		(6,393)	849				(1,697)		0001
Written Call/BXIIMSTN Index/SBM0179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	1	239,337	1084.74		(5,265)		(3,253)		(3,253)	2,012				(1,108)		0001
Written Call/BXIIMSTN Index/SBM017A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2024	1	206,373	1146.63		(4,313)		(3,957)		(3,957)	357				(997)		0001
Written Call/BXIIMSTN Index/SBM017A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/20/2024	1	179,969	1189.02		(3,995)		(4,233)		(4,233)	(238)				(887)		0001
Written Call/BXIIMSTN Index/SBM0179$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	1	340,404	1049.72		(9,804)		(3,649)		(3,649)	6,154				(1,533)		0001
Written Call/BXIIMSTN Index/SBM0179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2024	2	204,465	1069.84		(4,856)		(2,218)		(2,218)	2,637				(899)		0001
Written Call/BXIIMSTN Index/SBM0170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2024	1	68,973	1065.77	5,118			(47)		(47)	6,294				(131)		0001
Written Call/BXIIMSTN Index/SBM0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024	1	79,120	1089.39	5,238			(145)		(145)	7,026				(188)		0001
Written Call/BXIIMSTN Index/SBM0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024	1	188,792	1098.03	12,441			(534)		(534)	19,086				(492)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBM0170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	1	122,295	1069.98	8,365			(334)		(334)	10,340				(340)		0001
Written Call/BXIIMSTN Index/SBM0171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2024	2	146,101	1021.93	11,916			(382)		(382)	10,873				(434)		0001
Written Call/BXIIMSTN Index/SBM0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/22/2024	2	138,787	956.78	9,708			(315)		(315)	8,633				(434)		0001
Written Call/BXIIMSTN Index/SBM0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	1	189,441	1012.18	12,541			(689)		(689)	13,870				(625)		0001
Written Call/BXIIMSTN Index/SBM0171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	1	59,503	926.54	4,040			(170)		(170)	3,452				(205)		0001
Written Call/BXIIMSTN Index/SBM0172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	1	244,291	961.22	16,245			(945)		(945)	15,755				(881)		0001
Written Call/BXIIMSTN Index/SBM0172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	1	406,997	993.68	28,246			(2,036)		(2,036)	28,779				(1,521)		0001
Written Call/BXIIMSTN Index/SBM0172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	1	144,797	1042.66	9,672			(1,014)		(1,014)	11,622				(563)		0001
Written Call/BXIIMSTN Index/SBM0172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	2	52,042	1012.42	3,609			(383)		(383)	3,908				(215)		0001
Written Call/BXIIMSTN Index/SBM0173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	2	176,817	945.49	12,352			(1,080)		(1,080)	11,305				(752)		0001
Written Call/BXIIMSTN Index/SBM0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	1	189,022	897.6	12,854			(1,054)		(1,054)	10,766				(831)		0001
Written Call/BXIIMSTN Index/SBM0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	08/22/2024	1	7,490	1046.72	805			(58)		(58)	574				(30)		0001
Written Call/BXIIMSTN Index/SBM0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	10/22/2024	2	71,421	923.64	4,502			(474)		(474)	4,376				(322)		0001
Written Call/BXIIMSTN Index/SBM0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	1	88,971	941.28	5,614			(704)		(704)	5,716				(412)		0001
Written Call/BXIIMSTN Index/SBM0174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	1	222,316	987.38	13,561			(2,224)		(2,224)	15,953				(1,052)		0001
Written Call/BXIIMSTN Index/SBM0174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	1	37,982	974.09	2,321			(381)		(381)	2,656				(184)		0001
Written Call/BXIIMSTN Index/SBM0174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	1	3,292	929.65	209			(30)		(30)	209				(16)		0001
Written Call/BXIIMSTN Index/SBM0175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025	2	143,086	987.18	(6,494)			(1,729)		(1,729)	4,765				(738)		0001
Written Call/BXIIMSTN Index/SBM0175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	81,164	1043.71	(3,872)			(1,267)		(1,267)	2,604				(427)		0001
Written Call/BXIIMSTN Index/SBM0175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	22,007	1006.12	(1,056)			(315)		(315)	741				(118)		0001
Written Call/BXIIMSTN Index/SBM0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	11,916	999.81	(524)			(175)		(175)	350				(65)		0001
Written Call/BXIIMSTN Index/SBM0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	219,076	967.9	(11,129)			(3,016)		(3,016)	8,113				(1,211)		0001
Written Call/BXIIMSTN Index/SBM0176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	85,173	1003.15	(4,446)			(1,378)		(1,378)	3,068				(480)		0001
Written Call/BXIIMSTN Index/SBM0176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	40,029	1013.69	(2,017)			(715)		(715)	1,302				(233)		0001
Written Call/BXIIMSTN Index/SBM0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	18,647	1042.16	(875)			(377)		(377)	498				(110)		0001
Written Call/BXIIMSTN Index/SBM0177$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	35,033	1071.44	(1,464)			(802)		(802)	662				(210)		0001
Written Call/BXIIMSTN Index/SBM0177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	25,058	1090.79	(1,010)			(627)		(627)	383				(152)		0001
Written Call/BXIIMSTN Index/SBM0178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,726	1133.44	(214)			(172)		(172)	42				(36)		0001
Written Call/BXIIMSTN Index/SBM0178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	32,028	1095.44	(1,342)			(904)		(904)	438				(205)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBM0179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1084.63		(2,791)		(2,013)		(2,013)	778				(462)		0001
Written Call/BXIIMSTN Index/SBM0179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	12,511	1069.84		(523)		(352)		(352)	171				(83)		0001
Written Call/BXIIMSTN Index/SBM017A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	13,260	1189.02		(526)		(567)		(567)	(40)				(93)		0001
Written Call/BXIIMSTN Index/SBM0179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	43,727	1084.74		(1,631)		(1,341)		(1,341)	290				(298)		0001
Written Call/BXIIMSTN Index/SBM0179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	65,925	1049.72		(2,927)		(1,791)		(1,791)	1,136				(444)		0001
Written Call/BXIIMSTN Index/SBM017A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1146.63		(585)		(590)		(590)	(5)				(109)		0001
Written Call/BXIIMSTN Index/SBM017A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/21/2025	2	56,521	1139.14		(1,993)		(2,046)		(2,046)	(53)				(389)		0001
Written Call/BXIIMSTN Index/SBM0170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(38,845)		(38,845)	55,105				(7,828)		0001
Written Call/BXIIMSTN Index/SBM0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(19,311)		(19,311)	29,152				(4,329)		0001
Written Call/BXIIMSTN Index/SBM0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(16,455)		(16,455)	20,219				(2,804)		0001
Written Call/BXIIMSTN Index/SBM0170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(19,913)		(19,913)	14,878				(3,000)		0001
Written Call/BXIIMSTN Index/SBM0170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(9,548)		(9,548)	11,695				(1,677)		0001
Written Call/BXIIMSTN Index/SBM0171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	2	445,788	1021.93	51,056			(24,394)		(24,394)	30,831				(4,652)		0001
Written Call/BXIIMSTN Index/SBM0171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(1,095)		(1,095)	1,372				(184)		0001
Written Call/BXIIMSTN Index/SBM0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/22/2028	2	283,617	956.78	28,788			(13,900)		(13,900)	12,893				(2,973)		0001
Written Call/BXIIMSTN Index/SBM0171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(21,744)		(21,744)	27,074				(4,190)		0001
Written Call/BXIIMSTN Index/SBM0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(767)		(767)	1,016				(172)		0001
Written Call/BXIIMSTN Index/SBM0172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(3,088)		(3,088)	3,930				(647)		0001
Written Call/BXIIMSTN Index/SBM0172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(2,760)		(2,760)	3,385				(544)		0001
Written Call/BXIIMSTN Index/SBM0172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(7,130)		(7,130)	8,296				(1,289)		0001
Written Call/BXIIMSTN Index/SBM0172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	89,969	1046.72	8,973			(5,413)		(5,413)	6,218				(970)		0001
Written Call/BXIIMSTN Index/SBM0172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	2	107,650	1012.42	10,166			(6,164)		(6,164)	7,196				(1,166)		0001
Written Call/BXIIMSTN Index/SBM0173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2028	2	275,478	945.49	26,021			(14,141)		(14,141)	11,417				(2,996)		0001
Written Call/BXIIMSTN Index/SBM0173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/06/2028	2	154,675	897.6	13,519			(7,337)		(7,337)	5,497				(1,689)		0001
Written Call/BXIIMSTN Index/SBM0173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(10,101)		(10,101)	12,317				(2,211)		0001
Written Call/BXIIMSTN Index/SBM0173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	392,881	941.28	34,102			(20,493)		(20,493)	15,701				(4,331)		0001
Written Call/BXIIMSTN Index/SBM0174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028	2	159,820	987.38	15,104			(9,080)		(9,080)	10,300				(1,769)		0001
Written Call/BXIIMSTN Index/SBM0174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028	2	286,381	974.09	27,413			(16,033)		(16,033)	18,184				(3,183)		0001
Written Call/BXIIMSTN Index/SBM0174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	12/22/2028	2	193,875	929.65	14,970	(3,250)		(10,131)		(10,131)	10,795				(2,163)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBM0174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029	1	147,566	954.04		(13,679)		(8,085)		(8,085)	5,595				(1,654)		0001
Written Call/BXIIMSTN Index/SBM0175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2029	2	163,057	987.18		(13,986)		(9,509)		(9,509)	4,477				(1,835)		0001
Written Call/BXIIMSTN Index/SBM0175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029	2	483,405	1043.71		(40,352)		(31,126)		(31,126)	9,226				(5,465)		0001
Written Call/BXIIMSTN Index/SBM0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029	2	197,475	1006.12		(15,770)		(12,057)		(12,057)	3,714				(2,241)		0001
Written Call/BXIIMSTN Index/SBM0175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029	1	47,516	999.81		(3,573)		(2,890)		(2,890)	683				(541)		0001
Written Call/BXIIMSTN Index/SBM0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	58,188	967.9		(4,917)		(3,384)		(3,384)	1,533				(665)		0001
Written Call/BXIIMSTN Index/SBM0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/06/2029	1	35,504	1003.15		(3,249)		(2,196)		(2,196)	1,052				(407)		0001
Written Call/BXIIMSTN Index/SBM0176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2029	1	153,856	1013.69		(13,539)		(9,803)		(9,803)	3,737				(1,780)		0001
Written Call/BXIIMSTN Index/SBM0177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	1	127,795	1042.16		(10,454)		(8,555)		(8,555)	1,899				(1,484)		0001
Written Call/BXIIMSTN Index/SBM0177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	1	625,158	1071.44		(48,637)		(37,855)		(37,855)	10,783				(7,291)		0001
Written Call/BXIIMSTN Index/SBM0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/22/2029	1	207,960	1090.79		(15,909)		(15,143)		(15,143)	766				(2,434)		0001
Written Call/BXIIMSTN Index/SBM0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/06/2029	1	83,040	1095.82		(5,912)		(6,122)		(6,122)	(209)				(975)		0001
Written Call/BXIIMSTN Index/SBM0178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/20/2029	2	136,209	1133.44		(10,243)		(10,639)		(10,639)	(396)				(1,605)		0001
Written Call/BXIIMSTN Index/SBM0178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2029	2	238,028	1136.06		(18,164)		(18,778)		(18,778)	(614)				(2,818)		0001
Written Call/BXIIMSTN Index/SBM0178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	08/22/2029	2	231,991	1095.44		(17,006)		(17,379)		(17,379)	(374)				(2,756)		0001
Written Call/BXIIMSTN Index/SBM0178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	308,614	1108.39		(21,850)		(20,150)		(20,150)	1,700				(3,681)		0001
Written Call/BXIIMSTN Index/SBM0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/21/2029	2	219,644	1084.63		(15,454)		(16,375)		(16,375)	(921)				(2,629)		0001
Written Call/BXIIMSTN Index/SBM017A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/07/2029	1	163,586	1146.63		(11,729)		(13,589)		(13,589)	(1,860)				(1,993)		0001
Written Call/BXIIMSTN Index/SBM0179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2029	2	639,352	1069.84		(43,041)		(40,696)		(40,696)	2,345				(7,682)		0001
Written Call/BXIIMSTN Index/SBM0179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/08/2029	2	487,650	1084.74		(31,650)		(31,877)		(31,877)	(226)				(5,903)		0001
Written Call/BXIIMSTN Index/SBM0179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	10/22/2029	3	390,832	1049.72		(24,776)		(28,027)		(28,027)	(3,251)				(4,712)		0001
Written Call/BXIIMSTN Index/SBM017A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	132,907	1139.14		(8,719)		(10,878)		(10,878)	(2,159)				(1,614)		0001
Written Call/BXIIMSTN Index/SBM017A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/21/2029	1	300,505	1189.02		(23,560)		(26,456)		(26,456)	(2,897)				(3,674)		0001
Written Call/NASDAQ 100 Index/NDX0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2024	1	171,632	13745.8		(6,402)		(2,093)		(2,093)	4,308				(668)		0001
Written Call/NASDAQ 100 Index/NDX0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	1	35,939	14476.2		(1,186)		(955)		(955)	231				(174)		0001
Written Call/NASDAQ 100 Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2		(15,789)		(14,410)		(14,410)	1,379				(2,253)		0001
Written Call/NASDAQ 100 Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8		(13,181)		(9,079)		(9,079)	4,102				(1,632)		0001
Written Call/NASDAQ 100 Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(2,338)		(2,338)	4,016				(539)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NASDAQ 100 Index/NDX0210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4		(8,591)		(4,559)		(4,559)	4,032				(961)		0001
Written Call/NASDAQ 100 Index/NDX0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2		(10,748)		(9,467)		(9,467)	1,282				(1,515)		0001
Written Call/NASDAQ 100 Index/NDX0210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8		(723)		(640)		(640)	82				(100)		0001
Written Call/NASDAQ 100 Index/NDX0050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9		(3,629)		(3,347)		(3,347)	283				(541)		0001
Written Call/NASDAQ 100 Index/NDX0050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7		(6,036)		(5,830)		(5,830)	205				(795)		0001
Written Call/NASDAQ 100 Index/NDX0210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2		(4,918)		(5,091)		(5,091)	(173)				(744)		0001
Written Call/NASDAQ 100 Index/NDX0130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9		(1,158)		(1,105)		(1,105)	54				(172)		0001
Written Call/NASDAQ 100 Index/NDX0050SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3		(2,775)		(2,911)		(2,911)	(136)				(426)		0001
Written Call/BXIIMSTN Index/SBM0176S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	1	56,759	967.9		(1,896)		(45)		(45)	1,851				(135)		0001
Written Call/BXIIMSTN Index/SBM0176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	1	138,722	1003.15		(4,522)		(191)		(191)	4,332				(361)		0001
Written Call/BXIIMSTN Index/SBM0176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	1	45,622	1008.79		(1,410)		(87)		(87)	1,323				(127)		0001
Written Call/BXIIMSTN Index/SBM0176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	1	20,009	1013.69		(628)		(50)		(50)	578				(59)		0001
Written Call/BXIIMSTN Index/SBM0177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	1	272,654	1071.44		(6,516)		(1,330)		(1,330)	5,187				(900)		0001
Written Call/BXIIMSTN Index/SBM0177SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	1	24,803	1090.79		(578)		(152)		(152)	426				(85)		0001
Written Call/BXIIMSTN Index/SBM0178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	1	22,830	1133.44		(470)		(215)		(215)	256				(85)		0001
Written Call/BXIIMSTN Index/SBM0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	1	160,951	1136.06		(3,943)		(1,714)		(1,714)	2,229				(626)		0001
Written Call/BXIIMSTN Index/SBM0178SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	1	158,552	1095.44		(3,996)		(1,519)		(1,519)	2,476				(636)		0001
Written Call/BXIIMSTN Index/SBM017AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/22/2024	2	20,954	1139.14		(423)		(373)		(373)	50				(99)		0001
Written Call/BXIIMSTN Index/SBM0179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	1	22,669	1084.74		(499)		(308)		(308)	191				(105)		0001
Written Call/BXIIMSTN Index/SBM017ASB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	1	31,984	1146.63		(668)		(613)		(613)	55				(155)		0001
Written Call/BXIIMSTN Index/SBM017ASK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	1	12,312	1189.02		(273)		(290)		(290)	(16)				(61)		0001
Written Call/BXIIMSTN Index/SBM0179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2023	10/08/2024	2	58,923	1069.84		(1,480)		(639)		(639)	841				(259)		0001
Written Call/BXIIMSTN Index/SBM0176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	14,053	1013.69		(708)		(251)		(251)	457				(82)		0001
Written Call/BXIIMSTN Index/SBM0177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	20,011	1042.16		(939)		(404)		(404)	534				(118)		0001
Written Call/BXIIMSTN Index/SBM0170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(1,366)		(1,366)	1,645				(206)		0001
Written Call/BXIIMSTN Index/SBM0171SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(2,122)		(2,122)	2,810				(476)		0001
Written Call/BXIIMSTN Index/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(2,967)		(2,967)	2,223				(683)		0001
Written Call/BXIIMSTN Index/SBM0175SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	967.9		(1,691)		(1,164)		(1,164)	527				(229)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	393,933	1108.39		(27,890)		(25,721)		(25,721)	2,169				(4,699)		0001
Written Call/BXIIMSTN Index/SBMO17A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	20,007	1139.14		(1,312)		(1,638)		(1,638)	(325)				(243)		0001
Written Call/Russell 2000 Index/RTY0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	1,545,793	1542.66		(50,857)		(23,580)		(23,580)	27,277				(7,157)		0001
Written Call/Russell 2000 Index/RTY0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	1	42,207	1542.66		(1,389)		(644)		(644)	745				(195)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										127,234,081	(62,559,113)		(91,755,904)	XXX	(101,750,463)	67,692,902		6,500,940		(20,348,320)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										127,234,081	(62,559,113)		(91,755,904)	XXX	(101,750,463)	67,692,902		6,500,940		(20,348,320)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										127,234,081	(62,559,113)		(91,755,904)	XXX	(101,750,463)	67,692,902		6,500,940		(20,348,320)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										127,234,081	(62,559,113)		(91,755,904)	XXX	(101,750,463)	67,692,902		6,500,940		(20,348,320)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/07/2025	1	798,440,000	1.72/Secured Overnight Finance Rate			(32,178,138)			(28,916,663)					4,035,711		100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026	1	250,000,000	1.53/Secured Overnight Finance Rate			(4,586,241)			(18,905,688)					2,099,820		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027	1	300,000,000	1.99/Secured Overnight Finance Rate			(10,431,970)	(5,079,507)		(19,103,949)	1,642,179				2,638,103		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/08/2024	1	275,000,000	2.51/Secured Overnight Finance Rate			(10,102,468)	(386,235)		(2,086,225)	2,073,172				593,486		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029	1	175,000,000	2.94/Secured Overnight Finance Rate			(5,085,840)			(11,228,930)					2,004,223		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/03/2023	02/02/2028	1	250,000,000	3.84/Secured Overnight Finance Rate			(3,906,955)			(1,808,021)					2,528,942		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/03/2023	02/02/2028	1	250,000,000	3.84/Secured Overnight Finance Rate			(3,884,640)			(1,720,012)					2,528,942		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028	1	250,000,000	3.84/Secured Overnight Finance Rate			(3,912,649)			(1,832,468)					2,528,942		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029	1	450,000,000	2.72/Secured Overnight Finance Rate			(16,502,270)			(42,407,720)					5,043,543		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2022	09/15/2026	1	127,000,000	2.90/Secured Overnight Finance Rate			(2,756,192)			(2,825,416)					1,045,263		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/08/2022	08/15/2026	1	37,000,000	2.90/Secured Overnight Finance Rate			(806,188)			(822,158)					299,715		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2026	1	104,000,000	2.84/Secured Overnight Finance Rate			(2,313,713)			(2,432,937)					828,699		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/08/2027	1	239,895,000	3.21/Secured Overnight Finance Rate			(8,524,077)	(4,912,639)		(15,247,667)	1,541,800				2,141,088		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027	1	250,000,000	2.76/Secured Overnight Finance Rate			(5,776,178)			(7,053,236)					2,351,770		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/20/2025	1	250,000,000	2.84/Secured Overnight Finance Rate			(5,571,945)			(5,424,081)					1,557,955		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/15/2027	1	5,000,000	2.81/Secured Overnight Finance Rate			(112,808)			(130,733)					47,035		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2022	08/15/2025	1	60,000,000	2.88/Secured Overnight Finance Rate			(1,309,693)			(1,272,351)					382,386		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025	1	61,000,000	2.76/Secured Overnight Finance Rate			(1,393,783)			(1,384,583)					378,461		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2022	07/15/2026	1	180,000,000	2.79/Secured Overnight Finance Rate			(4,097,710)			(4,473,243)					1,434,287		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/02/2022	08/15/2025	1	71,000,000	2.79/Secured Overnight Finance Rate			(1,604,995)			(1,603,021)					452,490		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/08/2024	1	275,000,000	2.51/Secured Overnight Finance Rate			(10,102,468)	(386,235)		(2,086,225)	2,073,172				593,486		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025	1	3,000,000	2.76/Secured Overnight Finance Rate			(68,547)			(68,094)					18,613		100/100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025	1	11,000,000	2.87/Secured Overnight Finance Rate			(241,940)			(241,108)					68,247		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	08/19/2028	1	625,000,000	1.99/Secured Overnight Finance Rate			(12,462,667)			(10,904,084)					6,730,263		100/100
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2024	1	550,000,000	0.91/Secured Overnight Finance Rate			(10,035,656)			(6,207,499)					2,192,452		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2022	06/09/2031	1	600,000,000	2.67/Secured Overnight Finance Rate			(12,299,888)			(15,046,530)					8,185,018		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026	1	495,895,000	1.61/Secured Overnight Finance Rate			(9,638,299)			(8,244,504)					3,917,170		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	06/16/2022	10/02/2026	1	528,155,000	1.73/Secured Overnight Finance Rate			(10,345,167)			(8,870,868)					4,384,135		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQIWXH05	06/16/2022	10/04/2031	1	448,387,000	2.65/Secured Overnight Finance Rate			(9,325,999)			(12,545,133)					6,247,072		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(199,379,083)	(10,764,616)	XXX	(234,893,147)	7,330,324				67,257,318	XXX	XXX
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029	1	4,205,600	Secured Overnight Finance Rate/3 M Euribor			19,157	(209,606)		(223,739)		(209,606)			49,137		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027	1	200,000,000	0.50/Secured Overnight Finance Rate			(13,855,137)	10,568,696		(2,087,589)		21,469,174			1,744,659		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028	1	250,000,000	1.88/Secured Overnight Finance Rate			(16,553,150)	(24,173,787)		(65,911,901)		15,956,235			2,772,788		100/100
Currency Swap/Rec:CAD 3.13/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/10/2025	1	300,000,000	3.13/Secured Overnight Finance Rate			(8,934,610)	(10,254,207)		(16,246,533)		4,833,720			1,637,530		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029	1	630,840	Secured Overnight Finance Rate/3 M Euribor			2,795			(33,561)					7,370		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/02/2023	09/20/2032	1	6,290,295	2.45/12.25		(2,569,193)	(518,895)	(3,322,969)		(2,351,142)		(754,023)			92,922		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031	1	14,220,700	3.45/1.38			295,993	(128,719)		477,048		(435,557)			197,987		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIWXH05	07/17/2020	10/23/2032	1	8,562,000	2.56/1.35			106,954	283,489		154,661		(251,283)			127,133		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIWXH05	07/17/2020	10/23/2035	1	9,134,400	2.65/1.45			113,437	303,988		192,623		(268,035)			157,016		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040	1	6,854,400	3.08/1.83			88,755	231,591		224,390		(201,026)			140,576		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036	1	13,050,500	2.71/1.06			229,423	1,184,634		1,584,602		(360,172)			228,147		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TIWEFA76	03/18/2021	04/13/2041	1	16,660,000	4.24/2.02			401,237	1,206,779		3,283,776		(469,061)			346,431		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	693130AA7	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035	1	13,951,594	5.25/6.05			(93,923)	(3,271,854)		(5,160,786)		(4,770,849)			236,180		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027	1	11,258,000	4.51/2.77	58,000		210,543	219,985		257,849		(335,044)			105,082		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025	1	16,887,000	4.40/2.62	30,037		320,560	329,978		356,582		(502,566)			102,891		100/100

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Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028	1	2,135,430	6.69/6.13	(80,079)		22,533	(5,323)		56,890		(104,475)			23,572		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/08/2024	1	1,932,875	6.36/4.63	(53,154)		34,899	(907)		(36)		(51,721)			5,033		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025	1	1,877,650	6.92/5.13	(54,452)		43,145	(11,019)		1,408		(51,903)			12,412		100/100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028	1	1,488,905	6.64/6.13	(68,192)		14,997	(8,846)		37,050		(72,148)			16,435		100/100
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025	1	1,877,650	6.86/5.13	(70,412)		41,669	(14,515)		(596)		(50,135)			12,412		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028	1	2,878,200	5.51/3.63	(24,465)		57,454	(2,007)		38,658		(86,128)			30,215		100/100
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043	1	4,496,500	7.99/7.00	(528,339)		58,895	(273,938)		598,648		(238,646)			99,207		100/100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027	1	3,621,750	7.32/5.50	(199,196)		81,992	(101,396)		(12,607)		(96,483)			35,415		100/100
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025	1	3,621,750	6.61/5.13	(269,820)		70,073	(80,426)		(40,402)		(82,104)			23,942		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028	1	3,676,400	6.63/6.13	(261,024)		39,741	(12,267)		147,580		(170,717)			40,582		100/100
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028	1	2,813,750	5.33/3.63	(142,531)		52,509	(3,447)		63,954		(73,821)			29,538		100/100
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026	1	2,821,000	5.05/3.50	(157,989)		55,915	8,095		53,451		(67,904)			23,405		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028	1	20,000,000	3.44/2.78			250,057	3,238,284		2,716,481		(557,058)			219,651		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYM2H0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	06/05/2025	1	1,452,490	6.47/4.25			34,711	18,366		27,396		(43,733)			8,685		100/100
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BC4DSN7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028	1	1,340,760	5.73/3.63			30,136	18,492		42,870		(40,938)			14,075		100/100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027	1	1,958,400	7.68/5.50			50,568	(26,179)		140		(61,358)			19,150		100/100
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043	1	2,073,490	8.50/7.00			26,176	(97,820)		162,985		(124,496)			45,748		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026	1	1,854,700	5.63/3.50			44,929	(20,309)		(1,880)		(57,624)			15,388		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028	1	31,770,000	4.38/6 M Euribor			(126,535)	(1,344,045)		(2,660,193)		(1,005,131)			355,394		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	G9006@AL0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034	1	4,333,000	7.12/5.63			66,834	(126,626)		240,764		(234,112)			68,689		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027	1	3,689,350	5.57/3.10	(1)		90,995	(174,248)		(83,053)		(115,802)			34,585		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027	1	2,989,440	6.34/4.88			46,766	(68,597)		33,070		(159,046)			26,346		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027	1	5,020,540	5.85/3.50			117,445	(168,224)		(65,555)		(154,112)			46,954		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027	1	2,991,800	5.53/3.10			73,842	(99,497)		(25,271)		(92,172)			28,046		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028	1	5,768,280	7.29/4.75			167,947	(190,345)		(6,805)		(179,733)			62,827		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWOG96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028	1	3,708,950	7.29/4.63			94,598	(153,658)		(32,068)		(117,587)			37,267		100/100
Currency Swap/Rec:USD 6.45/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	04/25/2024	1	5,616,410	6.45/4.00			131,392	(233,495)		(220,322)		(176,526)			15,831		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027	1	2,967,160	5.90/3.50			70,015	(123,695)		(55,401)		(92,027)			27,750		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028	1	1,907,460	7.33/4.75			55,726	(78,664)		(13,055)		(60,043)			20,776		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2017	01/16/2034	1	2,874,310	7.31/5.63			51,502	(54,897)		236,084		(155,489)			45,565		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/06/2017	09/29/2025	1	4,233,600	6.97/4.38			120,199	(178,671)		(125,603)		(136,661)			27,986		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026	1	4,234,000	3.81/1.63			91,351	(181,108)		(124,552)		(132,974)			32,684		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/08/2017	05/19/2026	1	4,216,000	3.83/1.63			91,445	(199,117)		(140,594)		(132,947)			32,545		100/100
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/08/2017	09/29/2025	1	3,583,600	7.01/4.38			102,523	(167,053)		(120,084)		(116,015)			23,689		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/03/2017	01/16/2034	1	1,745,800	7.46/5.63			33,779	(36,205)		161,256		(96,823)			27,675		100/100
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/03/2017	06/27/2044	1	4,613,900	7.64/5.50			100,121	(97,951)		1,047,152		(252,889)			104,462		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028	1	1,385,150	7.18/4.75			38,723	(48,570)		(10,645)		(44,166)			15,087		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/25/2017	07/06/2027	1	2,842,580	5.24/3.10			63,978	(25,069)		16,468		(87,880)			26,647		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/26/2017	06/10/2027	1	2,282,700	6.71/4.50			52,532	(32,070)		(1,483)		(71,998)			21,181		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/26/2017	06/30/2027	1	1,413,100	5.61/3.50			30,603	(21,148)		(2,618)		(43,562)			13,216		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/26/2017	09/29/2025	1	869,600	6.68/4.38			23,106	(12,375)		(6,266)		(27,791)			5,748		100/100
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/08/2017	06/16/2043	1	1,423,400	9.02/7.00			31,265	37,079		348,189		(87,504)			31,405		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/08/2017	06/27/2044	1	1,682,200	7.33/5.50			34,714	32,531		391,859		(92,488)			38,086		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/10/2017	06/27/2044	1	1,680,900	7.33/5.50			34,485	30,469		387,848		(91,850)			38,057		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/15/2017	01/16/2034	1	2,195,040	7.23/5.63			41,444	40,032		252,919		(123,677)			34,797		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026	1	109,770	6.05/3.75			2,626	(496)		701		(3,429)			808		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/15/2017	05/20/2038	1	1,032,960	8.71/6.88			22,724	24,512		186,226		(63,958)			19,595		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028	1	1,866,090	6.96/4.75			50,463	(5,806)		31,799		(59,340)			20,325		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025	1	1,866,090	6.63/4.38			49,344	(7,168)		5,600		(59,970)			12,336		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYWOG96	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2017	01/13/2028	1	3,024,000	6.84/4.63			71,398	50,546		106,514		(94,277)			30,385		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2017	03/31/2027	1	2,240,000	6.64/4.38			53,333	36,694		72,302		(68,836)			20,189		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2017	09/29/2025	1	2,576,000	7.39/5.13			72,346	44,104		58,585		(82,843)			17,029		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	05/23/2017	09/29/2027	1	7,280,000	5.51/3.38			181,847	115,580		231,498		(222,272)			70,469		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2017	04/25/2024	1	2,804,000	6.36/4.00			69,175	45,191		50,380		(85,688)			7,904		100/100
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026	1	2,704,080	5.54/3.50			65,818	61,768		82,852		(84,605)			22,435		100/100
Currency Swap/Rec:USD 6.32/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	04/25/2024	1	2,478,740	6.32/4.00			60,670	50,990		55,307		(75,391)			6,987		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027	1	450,680	6.55/4.50			10,341	10,549		15,171		(14,062)			4,182		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027	1	2,253,400	5.46/3.50			48,044	48,864		70,856		(68,047)			21,075		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027	1	3,380,100	5.47/3.38			83,534	74,406		125,649		(103,047)			32,719		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027	1	1,686,000	5.16/3.10			37,989	33,355		53,557		(51,546)			15,805		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027	1	10,134,000	3.96/1.96			212,735	199,787		341,701		(301,539)			94,665		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA@7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029	1	7,882,000	4.11/2.21			158,798	155,390		305,360		(234,531)			92,367		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027	1	896,800	6.69/4.38			21,829	15,665		31,116		(27,638)			8,083		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWOG96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028	1	783,300	6.89/4.63			18,827	12,986		28,169		(24,770)			7,870		100/100
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025	1	895,200	7.43/5.13			25,512	14,489		20,205		(28,745)			5,918		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029	1	2,934,000	3.62/New Zeal Bank Bill 3 Month FRA			(40,215)	406,402		180,229		11,198			35,579		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029	1	13,280,000	4.18/3.07			172,060	535,951		1,064,846		(657,119)			160,440		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029	1	5,882,500	4.00/2.02			122,643	363,493		511,812		(167,522)			71,052		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029	1	5,886,000	4.00/2.02			122,960	366,993		526,199		(167,522)			71,094		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029	1	5,879,000	4.10/2.12			126,936	359,993		514,579		(167,522)			71,789		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	XS0315437623	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/07/2017	08/16/2033	1	11,568,000	7.14/4.88			316,645	766,815		1,268,103		(408,876)			179,517		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 5.50	BP9DL45	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2017	07/25/2024	1	2,026,350	6.77/5.50			33,011	117,139		128,180		(105,716)			7,630		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028	1	13,514,000	8.21/6.75			307,675	963,403		1,532,887		(805,769)			146,510		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/20/2017	04/07/2038	1	13,248,000	8.83/7.00			286,808	856,418		2,780,461		(908,349)			250,285		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027	1	2,361,600	5.92/3.50			64,844	166,084		217,612		(72,340)			22,086		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027	1	2,361,600	5.83/3.38			70,203	163,895		225,667		(71,113)			22,860		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	03/31/2027	1	2,363,000	6.84/4.38			66,143	171,999		223,120		(74,740)			21,298		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	06/10/2027	1	2,363,000	7.03/4.50			70,187	177,990		232,344		(77,127)			21,926		100/100
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2017	09/29/2025	1	2,363,000	7.88/5.13			83,782	171,761		202,362		(79,257)			15,621		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RKOH3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038	1	2,005,800	8.67/6.88			47,731	139,677		451,243		(127,383)			38,050		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034	1	2,005,800	7.08/5.63			38,586	119,558		290,965		(116,094)			31,797		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028	1	2,358,800	7.29/4.75			78,464	178,133		254,564		(76,781)			25,691		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/06/2017	03/02/2026	1	2,357,000	6.11/3.75			63,730	159,481		186,485		(73,448)			17,360		100/100
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043	1	2,005,800	8.96/7.00			47,269	142,729		574,717		(129,133)			44,254		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044	1	3,355,000	7.46/5.50			79,783	205,645		1,005,574		(185,193)			75,960		100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2017	11/13/2028	1	3,220,800	7.71/6.13			73,401	190,168		360,500		(178,987)			35,553		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2017	07/06/2027	1	3,061,500	5.43/3.10			81,379	207,690		269,805		(94,400)			28,699		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2017	05/27/2028	1	3,532,500	5.95/3.63			93,434	247,993		338,242		(111,090)			37,084		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029	1	5,355,600	4.66/3.30			85,408	267,853		518,626		(270,158)			61,671		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029	1	13,346,000	4.68/3.30			213,784	624,607		1,264,408		(674,251)			153,684		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027	1	4,004,400	6.23/4.88			71,024	197,236		320,879		(213,435)			35,291		100/100
Currency Swap/Rec:USD 6.43/Pay:EUR 4.00	BLT2GL6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2017	04/25/2024	1	3,322,200	6.43/4.00			91,573	234,432		238,944		(104,945)			9,364		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYW0G96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028	1	2,728,950	6.98/4.63			75,093	215,620		280,207		(87,350)			27,420		100/100
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025	1	141,489	6.60/5.13			3,176	6,820		9,679		(7,525)			943		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032	1	6,795,500	6.33/4.88			125,532	510,467		980,518		(380,478)			97,232		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2018	09/11/2028	1	6,757,500	8.41/6.75			167,348	496,756		825,133		(410,707)			73,260		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027	1	6,758,000	6.78/5.25			148,220	446,852		703,811		(378,415)			65,056		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2018	09/14/2027	1	13,802,000	6.82/5.25			321,047	1,205,392		1,739,475		(761,063)			132,866		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BD0XQG7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2018	12/30/2028	1	6,937,000	3.95/2.63			109,006	570,446		865,943		(331,682)			77,579		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032	1	6,969,500	6.51/4.88			148,714	717,967		1,274,662		(385,534)			99,721		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2018	03/22/2030	1	14,208,000	3.93/2.55			251,228	1,463,951		2,222,353		(657,119)			177,279		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030	1	2,860,000	4.31/2.90			53,088	311,190		473,354		(131,424)			35,622		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	1	5,716,400	4.46/3.02			108,495	618,781		1,097,316		(262,848)			86,732		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	1	11,436,000	4.62/3.11			227,166	1,240,761		2,767,395		(525,695)			215,575		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029	1	9,880,500	6.09/4.63			197,826	1,080,049		1,557,894		(523,382)			114,772		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032	1	11,299,200	6.45/4.88			240,340	1,294,889		2,165,410		(609,585)			161,672		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028	1	11,209,600	3.96/2.63			179,939	1,011,903		1,502,959		(524,028)			125,361		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BD0XQG7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028	1	15,185,500	3.91/2.63			230,850	1,156,921		1,790,968		(716,100)			169,826		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029	1	6,948,000	4.64/3.30			117,515	576,879		911,907		(328,697)			80,008		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029	1	6,977,000	4.73/3.30			125,661	608,860		971,667		(329,242)			80,342		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039	1	1,790,750	8.73/6.63			48,659	215,926		564,510		(121,798)			35,781		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027	1	2,479,500	6.51/4.88			54,455	197,141		292,097		(127,051)			21,852		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026	1	244,000	6.07/3.50			7,805	24,660		29,400		(7,383)			2,024		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027	1	2,803,700	5.50/3.10			79,195	279,493		342,126		(82,926)			26,283		100/100
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/28/2018	05/27/2028	1	2,685,100	6.04/3.63			76,352	279,639		360,201		(81,572)			28,188		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RKOH3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038	1	1,377,500	8.95/6.88			39,140	143,144		406,925		(83,486)			26,131		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028	1	6,886,500	3.96/2.63			107,874	510,445		816,822		(325,872)			77,014		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2018	02/07/2027	1	1,386,700	6.45/4.88			30,019	119,585		170,747		(71,115)			12,221		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2018	05/27/2028	1	1,232,100	6.01/3.63			35,146	139,563		175,227		(37,294)			12,934		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RKOH3	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038	1	1,109,600	8.85/6.88			30,916	124,397		325,792		(67,253)			21,049		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034	1	1,387,000	7.38/5.63			33,437	130,733		293,275		(73,960)			21,987		100/100
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	06/27/2044	1	1,387,000	7.43/5.50			34,923	127,501		468,283		(71,850)			31,403		100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2018	11/13/2028	1	1,386,700	7.75/6.13			34,596	126,526		205,464		(74,108)			15,307		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029	1	4,156,500	5.50/4.00			81,494	373,089		596,867		(219,431)			50,697		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028	1	6,969,000	8.42/6.75			187,522	729,434		1,081,930		(405,472)			75,553		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMS04	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026	1	3,783,510	9.78/8.00			108,314	395,084		542,750		(215,522)			32,208		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/20/2018	09/29/2027	1	4,786,860	5.92/3.38			151,842	496,913		658,375		(136,062)			46,336		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/20/2018	01/13/2028	1	3,559,750	7.42/4.63			118,505	391,174		544,016		(108,125)			35,768		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/20/2018	02/07/2027	1	4,484,160	6.48/4.88			100,466	428,815		600,745		(226,157)			39,519		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/29/2025	1	2,737,460	7.10/4.38			98,058	325,814		361,262		(85,127)			18,096		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027	1	2,737,460	5.97/3.50			80,919	322,203		394,091		(78,709)			25,602		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026	1	2,736,580	6.09/3.50			89,539	321,939		381,018		(80,017)			22,705		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2018	03/31/2027	1	2,737,240	6.89/4.38			83,648	328,241		400,608		(81,561)			24,671		100/100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2018	03/02/2026	1	2,737,240	6.54/3.75			90,794	321,473		379,924		(80,678)			20,160		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	1	14,139,000	4.08/2.61			253,718	1,394,951		2,980,793		(657,119)			249,931		100/100
Currency Swap/Rec:USD 6.34/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/08/2024	1	1,932,875	6.34/4.63	(62,818)		34,275	(1,287)		(111)		(49,893)			5,033		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036	1	12,180,040	6.09/3.44			382,395	752,962		1,591,469		(427,574)			219,671		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/05/2018	06/30/2042	1	7,648,224	4.45/4.12			34,935	143,162		(7,836)		(160,836)			164,524		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033	1	19,740,000	4.34/2.87			344,856	623,927		2,401,460		(985,679)			308,158		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033	1	17,108,000	4.34/2.87			298,876	540,737		2,081,265		(854,255)			267,070		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034	1	3,939,000	7.36/5.63			82,944	131,800		578,299		(209,795)			62,443		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039	1	3,945,000	8.66/6.63			92,958	226,881		959,138		(279,529)			78,826		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033	1	2,626,000	7.65/5.88			52,426	117,285		372,395		(165,375)			39,973		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RKOH3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038	1	3,151,200	8.89/6.88			78,075	129,411		705,585		(186,809)			59,778		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027	1	1,968,770	6.00/3.50			54,462	90,954		148,841		(56,325)			18,413		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027	1	3,705,920	5.56/3.10			101,543	177,112		275,296		(108,799)			34,740		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028	1	2,084,040	4.05/1.63			52,908	96,948		163,843		(60,170)			21,215		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032	1	19,537,500	6.56/4.88			367,185	532,235		2,217,011		(1,090,811)			279,547		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030	1	9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(117,727)	400,507		(173,583)		41,992			130,277		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	10,560,800	4.67/3.21			172,278	365,561		1,342,653		(525,695)			167,278		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031	1	3,967,200	4.40/2.97			63,223	143,985		401,669		(197,136)			52,604		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033	1	11,754,230	5.25/1.49			478,730	2,391,200		2,768,819		696,412			184,034		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	1	14,869,888	4.29/3.88			65,232	(225,590)		(411,427)		(322,248)			268,184		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	14,869,888	4.34/3.94			63,652	(225,590)		(449,344)		(322,248)			288,059		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	8,789,355	4.40/2.37			180,807	196,172		848,619		(273,451)			222,343		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	3,297,662	4.52/2.50			67,494	73,602		312,112		(102,507)			83,421		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			22,860	24,507		109,814		(34,196)			27,777		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029	1	11,221,000	5.13/2.70			289,218	182,985		679,150		(335,044)			129,380		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN0TS9A8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037	1	19,552,500	4.23/2.92			276,115	436,427		2,515,007		(985,679)			359,912		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034	1	11,160,000	3.77/1.64			246,972	121,985		898,720		(335,044)			180,257		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039	1	18,990,000	4.01/2.71			252,201	(126,073)		2,132,265		(985,679)			373,769		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035	1	5,072,000	6.85/5.56			67,709	(25,619)		405,127		(262,848)			86,220		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043	1	10,499,500	8.05/6.34			172,118	(78,060)		1,851,533		(545,409)			234,663		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031	1	11,285,000	3.96/1.70			260,698	246,985		869,721		(335,044)			155,749		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	07/23/2019	09/05/2029	1	11,154,000	3.98/1.55			274,654	115,985		661,881		(335,044)			132,973		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031	1	8,013,608	3.75/1.15			229,782	1,998,570		1,572,123		447,392			110,639		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031	1	18,900	3.73/1.15			537	4,714		3,672		1,055			261		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039	1	3,024,003	4.30/1.51			94,956	754,178		639,482		168,827			59,766		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050	1	18,204,000	3.97/2.79			169,304	(912,073)		1,110,654		(985,679)			464,650		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	XS2049410256	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049	1	9,342,302	3.82/1.11			277,013	2,249,097		2,257,445		527,585			236,899		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	1	2,200,000	3.02/0.88			47,931	(7,603)		106,499		(67,009)			30,635		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049	1	6,600,000	4.11/1.88			150,786	(22,809)		1,157,081		(201,026)			167,521		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYVOSX5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025	1	2,463,800	9.01/8.00			34,342	(87,512)		(51,555)		(140,813)			16,678		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025	1	2,733,000	6.97/4.38			81,188	(22,383)		7,682		(89,354)			18,066		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039	1	6,001,379	3.43/2.55			70,810	29,499		245,871		(327,040)			120,069		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	1	11,520,000	4.20/3.02			146,388	50,356		1,754,743		(591,407)			299,405		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034	1	14,430,000	3.22/1.30			279,254	80,581		896,685		(435,557)			237,740		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	5,554,500	3.61/1.70			115,693	34,453		756,505		(166,842)			141,217		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035	1	23,095,800	3.46/2.61			199,318	156,513		1,238,855		(1,182,815)			384,144		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045	1	28,237,000	3.84/2.81			293,000	200,093		3,269,196		(1,445,663)			648,129		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	25,235,600	4.00/1.96			525,079	(151,834)		74,036		(770,601)			198,354		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032	1	3,255,000	3.01/1.15			60,229	(56,404)		64,841		(100,513)			47,100		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	1	5,204,800	3.00/2.19			46,343	107,181		271,200		(262,848)			75,314		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	1	10,795,000	5.64/3.53			230,421	(243,015)		(84,496)		(335,044)			97,295		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	1	5,407,500	3.00/1.10			104,449	(111,507)		43,189		(167,522)			68,327		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032	1	6,490,200	3.13/1.25			124,035	(132,609)		100,727		(201,026)			93,991		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	1	9,378,400	3.08/1.70			137,595	547,988		608,851		(268,035)			161,322		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	1	12,907,400	3.46/1.98			204,173	765,584		1,059,581		(368,548)			264,846		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	1	13,060,000	3.68/2.93			115,166	315,951		811,487		(657,119)			226,825		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	1	11,690,000	2.78/1.37			176,618	651,985		617,579		(335,044)			155,640		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	1	29,441,760	4.14/2.55			540,750	1,957,103		2,731,533		(834,259)			508,781		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/24/2020	03/23/2036	1	9,057,100	2.72/New Zeal Bank Bill 3 Month FRA			(194,774)	842,406		(1,360,424)		36,393			158,406		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036	1	32,214,000	3.73/4.06			91,195	3,599,357		4,815,640		(25,321)			564,863		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	1	10,599,750	3.55/2.75			21,182	1,041,714		1,521,228		(492,840)			187,738		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/26/2021	07/15/2041	1	14,137,000	3.88/2.96			157,298	1,392,951		2,454,444		(657,119)			296,124		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046	1	10,599,750	3.99/2.99			126,928	1,041,714		2,208,675		(492,840)			251,693		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029	1	12,188,000	3.03/1.42			215,497	1,149,985		1,175,426		(335,044)			142,400		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	1	18,180,500	2.94/2.34			173,114	1,613,237		1,829,333		(854,255)			252,805		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	1	9,566,400	2.94/1.33			171,038	735,988		837,971		(268,035)			133,023		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036	1	26,275,100	2.77/2.02			271,582	2,061,408		2,973,067		(1,248,527)			468,915		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031	1	4,675,118	3.66/2.07			82,282	315,566		357,018		(132,328)			65,101		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/15/2021	06/27/2028	1	1,159,700	6.37/4.63			24,089	63,580		67,184		(38,282)			12,291		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	07/25/2032	1	316,707	3.80/2.13			5,705	14,897		21,309		(8,946)			4,636		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2021	07/25/2032	1	211,193	3.82/2.13			3,830	10,089		14,465		(6,012)			3,092		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032	1	634,380	3.81/2.13			11,480	32,129		44,520		(17,992)			9,287		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027	1	5,492,160	5.78/4.00			113,154	210,340		233,990		(172,893)			54,790		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	1	33,106,636	3.70/2.90			368,977	1,697,973		3,258,632		(1,656,099)			726,468		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	50110951	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047	1	3,626,500	3.26/4.22			(20,686)	219,995		(20,450)		(3,014)			87,374		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	50110952	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052	1	6,527,700	3.34/4.18			(29,416)	395,991		(84,705)		(5,426)			173,398		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	50111112	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/23/2021	07/30/2049	1	13,494,000	3.34/1.52			285,611	248,382		1,037,221		(402,053)			341,356		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/02/2021	03/02/2037	1	26,091,200	3.07/1.48			442,588	703,766		1,605,069		(770,601)			473,577		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026	1	12,480,600	2.37/0.75			208,258	339,127		320,897		(369,140)			99,341		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032	1	4,524,800	4.43/2.82			77,564	123,909		147,076		(145,521)			65,077		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030	1	2,262,000	4.14/2.53			36,498	55,220		66,608		(67,786)			28,465		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030	1	3,394,800	3.30/1.75			55,733	79,136		91,401		(97,165)			43,353		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030	1	3,393,000	3.43/1.88			55,754	78,111		95,392		(97,897)			43,138		100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/16/2022	08/22/2026	1	5,687,000	3.70/2.00			108,000	175,484		180,060		(175,509)			46,235		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032	1	27,695,000	3.37/1.90			415,293	99,963		232,177		(837,609)			404,468		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037	1	16,629,000	3.63/2.23			238,817	71,978		202,485		(502,566)			305,881		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037	1	12,443,750	3.85/2.60			137,848	(1,114,293)		(1,565,553)		(361,781)			231,934		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041	1	4,979,000	2.56/1.47			53,164	(357,495)		(528,638)		(121,403)			104,846		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026	1	3,172,060	4.84/2.88			54,276	(336,791)		(336,082)		(107,665)			22,916		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026	1	5,546,901	4.87/2.88			95,696	(628,769)		(618,617)		(190,096)			40,073		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BMI8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041	1	4,941,500	2.58/1.47			53,316	(384,919)		(570,917)		(122,738)			104,056		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037	1	10,120,000	6.22/5.88			28,936	(1,072,697)		(1,474,571)		(567,179)			188,250		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037	1	2,289,800	6.17/5.75			1,704	(245,887)		(323,228)		(125,132)			42,043		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034	1	4,814,460	6.49/6.13			2,903	(553,547)		(694,092)		(283,318)			77,733		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034	1	5,728,500	6.43/6.00			3,515	(602,225)		(792,495)		(308,912)			94,593		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034	1	5,040,200	6.55/6.13			5,890	(585,866)		(712,967)		(297,894)			81,378		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026	1	1,612,998	7.71/6.00			26,006	(75,093)		(81,876)		(51,240)			12,936		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026	1	3,032,425	Secured Overnight Finance Rate/3 M Euribor			44,125	(3,029)		3,847		(3,029)			25,346		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	1,917,300	Secured Overnight Finance Rate/3 M Euribor			25,936	(14,353)		(6,627)		(14,353)			17,519		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/09/2023	08/03/2027	1	3,831,100	Secured Overnight Finance Rate/3 M Euribor			51,738	(32,205)		(18,180)		(32,205)			36,303		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/09/2023	03/03/2028	1	3,283,200	Secured Overnight Finance Rate/3 M Euribor			44,939	(28,204)		(16,057)		(28,204)			33,544		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	4,027,835	Secured Overnight Finance Rate/3 M Euribor			35,334	(15,390)		(7,425)		(15,390)			34,850		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	5,290,862	3.15/1.80			30,832	(17,320)		(58,418)		(17,320)			45,778		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034	1	3,822,300	5.37/5.63			(3,349)	(900)		(212,392)		(900)			60,651		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	08/30/2023	08/23/2032	1	2,546,400	4.85/5.13			(2,152)	(2,045)		(129,699)		(2,045)			37,450		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	1	3,214,800	Secured Overnight Finance Rate/3 M Euribor			18,723	(96,604)		(91,612)		(96,604)			31,982		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412475	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	1	2,679,000	Secured Overnight Finance Rate/3 M Euribor			15,603	(80,504)		(76,343)		(80,504)			26,652		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	1	2,137,400	Secured Overnight Finance Rate/3 M Euribor			12,549	(70,203)		(74,980)		(70,203)			21,959		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082238	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	1	1,068,500	Secured Overnight Finance Rate/3 M Euribor			5,851	(35,301)		(35,471)		(35,301)			10,648		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028	1	3,963,750	Secured Overnight Finance Rate/3 M Euribor			16,046	(175,506)		(179,242)		(175,506)			41,064		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027	1	4,735,360	Secured Overnight Finance Rate/3 M Euribor			18,693	(209,671)		(207,356)		(209,671)			42,949		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027	1	2,912,250	Secured Overnight Finance Rate/3 M Euribor			11,415	(123,204)		(121,666)		(123,204)			26,413		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413572	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028	1	1,324,563	Secured Overnight Finance Rate/3 M Euribor			5,335	(55,189)		(56,013)		(55,189)			13,318		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236039	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028	1	1,677,644	Secured Overnight Finance Rate/3 M Euribor			6,741	(66,362)		(70,006)		(66,362)			16,868		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559041	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/11/2023	04/15/2028	1	2,548,320	Secured Overnight Finance Rate/3 M Euribor			10,414	(100,804)		(103,212)		(100,804)			26,400		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890618462	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028	1	6,366,600	Secured Overnight Finance Rate/3 M Euribor			27,056	(256,209)		(275,524)		(256,209)			68,132		100/100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/11/2023	04/15/2028	1	6,375,000	3.90/2.35			20,520	(247,809)		(240,687)		(247,809)			66,045		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028	1	3,175,500	Secured Overnight Finance Rate/3 M Euribor			11,630	(135,904)		(135,360)		(135,904)			31,983		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028	1	6,880,250	Secured Overnight Finance Rate/3 M Euribor			21,611	(294,460)		(297,799)		(294,460)			71,461		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F8T4	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026	1	2,461,943	Secured Overnight Finance Rate/3 M Euribor			7,508	(104,396)		(102,497)		(104,396)			20,628		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F991	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/17/2023	01/21/2028	1	1,217,735	Secured Overnight Finance Rate/3 M Euribor			3,900	(51,637)		(53,794)		(51,637)			12,269		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/20/2023	10/23/2027	1	4,871,400	Secured Overnight Finance Rate/3 M Euribor			14,815	(206,087)		(199,380)		(206,087)			47,566		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1605709036	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/20/2023	07/15/2026	1	5,197,954	Secured Overnight Finance Rate/3M Euribor			15,933	(225,023)		(218,539)		(225,023)			41,419		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	BYQN7M1	D1	Currency	BANK OF MONTREAL 54930047C63MPGNXE075	10/20/2023	10/15/2026	1	1,059,000	Secured Overnight Finance Rate/3M Euribor			3,312	(44,801)		(46,771)		(44,801)			8,847		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2309454119	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2023	08/21/2027	1	6,021,563	Secured Overnight Finance Rate/3M Euribor			12,073	(187,321)		(195,343)		(187,321)			57,451		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2355094231	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029	1	10,698,000	Secured Overnight Finance Rate/3M Euribor			9,212	(340,015)		(379,120)		(340,015)			126,982		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030	1	10,710,000	Secured Overnight Finance Rate/3M Euribor			9,508	(328,015)		(369,219)		(328,015)			132,689		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1875402833	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028	1	1,072,700	Secured Overnight Finance Rate/3M Euribor			2,569	(31,101)		(33,849)		(31,101)			11,538		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1655107552	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	07/15/2027	1	1,668,450	Secured Overnight Finance Rate/3M Euribor				12,748		1,396		12,748			15,695		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1663002159	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	1	3,956,940	Secured Overnight Finance Rate/3M Euribor				27,407		1,201		27,407			31,564		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1663006655	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	1	2,084,063	Secured Overnight Finance Rate/3M Euribor				14,435		632		14,435			16,624		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1899143009	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2023	10/23/2028	1	3,114,440	Secured Overnight Finance Rate/3M Euribor				23,796		5,116		23,796			34,175		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1908336073	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027	1	2,223,000	Secured Overnight Finance Rate/3M Euribor				15,397		1,165		15,397			21,667		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	1	1,611,675	Secured Overnight Finance Rate/3M Euribor				11,163		929		11,163			16,199		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904640080	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	1	2,223,000	Secured Overnight Finance Rate/3M Euribor				15,397		1,281		15,397			22,344		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2325584238	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2023	07/23/2028	1	2,220,000	Secured Overnight Finance Rate/3M Euribor				12,397		710		12,397			23,715		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2405130993	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028	1	3,881,325	Secured Overnight Finance Rate/3 M Euribor				18,020		997		18,020			42,481		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036	1	36,128,000	4.14/2.42			674,233	806,352		2,117,645		(1,072,140)			634,833		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038	1	1,118,560	8.80/6.88			31,094	134,974		334,057		(67,143)			21,219		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034	1	1,258,380	7.32/5.63			30,045	128,192		271,127		(66,429)			19,948		100/100
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044	1	1,398,200	7.41/5.50			35,434	139,405		481,929		(71,744)			31,656		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027	1	1,398,200	6.41/4.88			30,244	131,660		182,006		(71,344)			12,323		100/100
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028	1	1,258,380	7.72/6.13			31,599	125,090		195,479		(66,865)			13,891		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028	1	1,364,000	6.01/3.63			39,155	162,719		199,583		(41,127)			14,319		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026	1	4,457,920	9.82/8.00			127,546	440,929		618,442		(255,679)			37,949		100/100
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025	1	3,192,800	7.97/5.13			121,155	345,183		392,017		(102,453)			21,106		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	1	2,606,490	6.72/5.13			66,431	231,316		289,502		(132,466)			17,378		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038	1	2,786,200	8.97/6.88			81,711	324,180		873,652		(166,488)			52,854		100/100
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043	1	3,064,820	9.27/7.00			89,847	354,881		1,193,622		(181,623)			67,619		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	1	876,260	6.72/5.13			22,333	77,725		97,326		(44,491)			5,842		100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/29/2018	03/02/2026	1	3,499,800	6.59/3.75			110,348	195,319		276,420		(103,820)			25,777		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029	1	10,504,000	6.29/4.63			198,819	345,322		990,409		(559,267)			122,014		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AA5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032	1	23,933,525	5.36/3.82			387,027	(598,768)		909,115		(1,319,028)			343,876		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036	1	32,138,100	4.50/2.76			661,004	2,335,460		3,195,015		(904,618)			575,088		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042	1	25,612,357	4.42/3.12			381,989	805,766		2,973,826		(1,314,410)			558,410		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045	1	5,260,800	4.71/3.34			82,302	163,181		823,449		(262,848)			123,423		100/100
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	1	10,907,576	5.10/2.75	(1)		288,746	(401,648)		(247,853)		(327,187)			103,439		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	1	10,907,576	5.12/2.75			286,319	(401,647)		(243,879)		(327,186)			103,439		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L5124@AA3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042	1	8,468,000	5.66/3.91			197,844	(362,412)		(238,988)		(268,035)			183,394		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030	1	2,489,800	6.79/7.16			(5,441)	(59,010)		(180,675)		(59,010)			31,413		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033	1	3,735,900	7.01/7.32			(6,795)	(87,315)		(337,534)		(87,315)			57,178		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035	1	3,735,000	7.16/7.44			(6,024)	(88,215)		(369,239)		(88,215)			62,971		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038	1	5,531,789	6.55/6.30			4,454	(129,015)		(423,331)		(129,015)			105,962		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041	1	24,360,000	3.55/1.84			462,024	2,283,970		3,716,786		(670,088)			509,705		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042	1	36,540,000	3.29/1.56			772,923	3,425,955		4,847,530		(1,005,131)			786,084		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027	1	100,000,000	1.75/2.17			(723,418)	(4,771,169)		(5,394,195)		6,541,077			987,594		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	11/24/2020	03/23/2036	1	20,901,000	2.72/New Zeal Bank Bill 3 Month FRA			(444,029)	1,944,013		(3,139,440)		83,983			365,553		100/100
Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028	1	500,000,000	0.63/Secured Overnight Finance Rate			(37,014,562)	(61,249,254)		(127,667,080)		16,117,652			5,022,211		100/100
Currency Swap/Rec:CAD 1.25/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	1	325,000,000	1.25/Secured Overnight Finance Rate			(12,284,495)	(13,271,147)		(16,310,860)		5,203,702			850,563		100/100
Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031	1	1,000,000,000	2.73/Secured Overnight Finance Rate			(6,967,400)	(18,737,973)		(31,800,132)		(3,794,908)			13,505,453		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	05/26/2021	07/15/2036	1	24,732,750	3.10/2.47			195,005	2,430,665		2,783,876		(1,149,959)			438,055		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029	1	24,376,000	3.03/1.42			430,995	2,299,970		2,350,852		(670,088)			284,800		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029	1	6,832,000	2.23/New Zeal Bank Bill 3 Month FRA			(244,733)	513,004		(341,838)		27,994			76,760		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/15/2021	07/05/2040	1	4,955,040	6.63/5.75			73,777	459,196		774,525		(294,494)			100,708		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	50107933	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/21/2021	11/30/2031	1	17,462,250	2.92/1.27			308,344	905,228		1,194,204		(502,566)			245,724		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	50107934	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036	1	11,637,000	3.25/1.57			211,370	598,985		1,023,484		(335,044)			209,191		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/04/2021	06/29/2028	1	6,938,400	4.82/3.10			134,388	316,927		380,778		(201,908)			73,582		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	09/09/2027	1	2,311,000	3.37/1.75			40,991	105,768		106,315		(68,685)			22,206		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	11/05/2021	12/01/2028	1	5,762,000	3.69/2.01			105,455	242,993		286,980		(167,522)			63,925		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	1	22,512,512	3.70/2.90			250,904	1,154,621		2,215,870		(1,126,148)			493,998		100/100
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	09/09/2027	1	3,407,100	3.60/1.75			67,469	98,107		127,564		(102,680)			32,738		100/100
Currency Swap/Rec:EUR 1.24/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/08/2024	1	600,000,000	1.24/Secured Overnight Finance Rate			(33,489,247)	4,560,895		(2,258,126)		20,102,627			1,562,398		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027	1	300,000,000	4.76/Secured Overnight Finance Rate			(6,262,212)	(19,568,481)		(25,360,783)		177,373			2,727,712		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031	1	7,926,230	3.16/1.89			88,118	(792,874)		(855,298)		(264,656)			110,372		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:SGD 4.20/Pay:USD 5.57	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/27/2025	1	200,000,000	4.20/5.57			(1,043,201)	2,328,823		3,020,421		2,328,823			1,220,823		100/100
Currency Swap/Rec:USD 1.61/Pay:GBP 2.03	BYQ2751	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	08/30/2023	02/14/2025	1	7,000,979	1.61/2.03			(9,746)	(4,085)		(35,834)		(4,085)			37,145		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412988	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/06/2023	06/15/2028	1	536,500	Secured Overnight Finance Rate/3 M Euribor			3,189	(15,401)		(15,160)		(15,401)			5,665		100/100
Currency Swap/Rec:SGD 4.30/Pay:USD 5.89	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/21/2025	1	300,000,000	4.30/5.89			(971,265)	7,460,755		7,687,997		7,460,755			1,970,675		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028	1	15,855,000	Secured Overnight Finance Rate/3 M Euribor			64,182	(702,022)		(716,967)		(702,022)			164,257		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559637	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/10/2023	04/15/2028	1	2,120,200	Secured Overnight Finance Rate/3 M Euribor			8,687	(87,403)		(90,156)		(87,403)			21,965		100/100
Currency Swap/Rec:USD 3.11/Pay:EUR 1.60	XS2310760181	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/10/2023	01/20/2028	1	21,202,000	3.11/1.60			66,853	(874,030)		(863,363)		(874,030)			213,539		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305241064	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027	1	2,909,705	Secured Overnight Finance Rate/3 M Euribor			10,131	(111,400)		(111,315)		(111,400)			28,422		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559041	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2023	04/15/2028	1	1,061,800	Secured Overnight Finance Rate/3 M Euribor			4,339	(42,001)		(43,005)		(42,001)			11,000		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310762120	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/20/2028	1	7,595,445	Secured Overnight Finance Rate/3 M Euribor			31,031	(296,736)		(309,434)		(296,736)			83,275		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310761403	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2023	07/20/2028	1	15,916,500	Secured Overnight Finance Rate/3 M Euribor			63,408	(640,522)		(649,259)		(640,522)			169,870		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094231	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029	1	14,067,870	Secured Overnight Finance Rate/3 M Euribor			12,114	(447,120)		(498,542)		(447,120)			166,982		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030	1	13,012,650	Secured Overnight Finance Rate/3 M Euribor			11,553	(398,538)		(448,601)		(398,538)			161,217		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1875402676	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028	1	3,218,100	Secured Overnight Finance Rate/3 M Euribor			7,708	(93,304)		(101,547)		(93,304)			34,613		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2325584238	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028	1	11,100,000	Secured Overnight Finance Rate/3 M Euribor				61,985		3,549		61,985			118,573		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028	1	300,000,000	2.47/Secured Overnight Finance Rate			(10,248,143)	(22,004,734)		(40,401,127)		4,736,396			3,162,061		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/13/2021	10/07/2031	1	29,497,500	3.13/1.52			528,963	1,902,463		2,265,821		(837,609)			411,186		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/19/2021	01/16/2029	1	17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(611,833)	1,282,511		(854,595)		69,986			191,900		100/100
Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026	1	600,000,000	0.37/Secured Overnight Finance Rate			(41,985,256)	(49,739,105)		(101,812,113)		19,893,820			4,925,750		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031	1	1,000,000,000	2.64/2.50			(478,732)	(17,642,400)		(12,653,606)		(3,726,575)			13,924,945		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028	1	250,000,000	2.47/Secured Overnight Finance Rate			(8,123,491)	(9,892,581)		(25,251,893)		3,961,725			2,635,051		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	XS2366415110	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033	1	23,114,000	2.72/1.13			405,672	1,034,536		1,431,093		(669,014)			357,211		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	XS2366415201	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/07/2021	04/18/2041	1	4,042,500	3.26/1.63			74,928	175,178		380,140		(115,592)			84,094		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	XS2366415540	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051	1	10,748,010	3.79/2.00			222,287	478,473		1,596,133		(310,114)			280,866		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027	1	500,000,000	0.83/Secured Overnight Finance Rate			(31,464,225)	(14,764,665)		(55,442,581)		16,729,725			4,347,885		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027	1	3,428,400	3.62/1.88			66,671	113,455		129,971		(97,648)			31,875		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025	1	17,691,900	8.93/6.50			399,788	(1,060,267)		(975,645)		(567,619)			103,637		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	5,916,240	Secured Overnight Finance Rate/3 M Euribor			80,207	(44,288)		(20,448)		(44,288)			54,059		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582169	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2023	07/20/2026	1	16,830,000	Secured Overnight Finance Rate/3 M Euribor			161,059	272,978		343,725		272,978			134,467		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582839	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/19/2023	07/20/2026	1	16,815,000	Secured Overnight Finance Rate/3 M Euribor			164,391	257,978		322,954		257,978			134,347		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	439,840	Secured Overnight Finance Rate/3 M Euribor			3,859	(1,681)		(811)		(1,681)			3,806		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411402	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/06/2023	06/15/2027	1	1,072,000	Secured Overnight Finance Rate/3 M Euribor			6,177	(31,801)		(31,750)		(31,801)			9,967		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	1	2,143,200	Secured Overnight Finance Rate/3 M Euribor			12,482	(64,403)		(61,074)		(64,403)			21,322		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900081933	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	1	1,068,500	Secured Overnight Finance Rate/3 M Euribor			6,527	(35,301)		(35,471)		(35,301)			10,648		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030	1	5,894,560	Secured Overnight Finance Rate/3 M Euribor			25,757	(286,728)		(323,743)		(286,728)			74,497		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027	1	1,059,000	Secured Overnight Finance Rate/3 M Euribor			4,151	(44,801)		(44,242)		(44,801)			9,605		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/11/2023	07/15/2028	1	4,044,211	Secured Overnight Finance Rate/3 M Euribor			16,492	(156,416)		(160,958)		(156,416)			43,097		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	1	7,640,208	Secured Overnight Finance Rate/3 M Euribor			26,037	(307,163)		(346,504)		(307,163)			87,889		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309454119	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027	1	2,007,188	Secured Overnight Finance Rate/3 M Euribor			4,024	(62,440)		(65,114)		(62,440)			19,150		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030	1	5,355,000	Secured Overnight Finance Rate/3 M Euribor			4,754	(164,007)		(184,610)		(164,007)			66,344		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027	1	400,000,000	1.75/2.17			(2,893,672)	(19,084,676)		(21,576,781)		26,164,306			3,950,377		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	755,425	Secured Overnight Finance Rate/3 M Euribor			6,627	(2,886)		(1,392)		(2,886)			6,536		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	1	1,763,621	3.15/1.80			10,277	(5,773)		(19,473)		(5,773)			15,259		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028	1	1,321,250	Secured Overnight Finance Rate/3 M Euribor			5,349	(58,502)		(59,747)		(58,502)			13,688		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027	1	1,580,215	Secured Overnight Finance Rate/3 M Euribor			6,238	(69,968)		(69,196)		(69,968)			14,332		100/100
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/11/2023	04/15/2028	1	2,125,000	3.90/2.35			6,840	(82,603)		(80,229)		(82,603)			22,015		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028	1	1,058,500	Secured Overnight Finance Rate/3 M Euribor			3,877	(45,301)		(45,120)		(45,301)			10,661		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F8T4	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026	1	820,648	Secured Overnight Finance Rate/3 M Euribor			2,503	(34,799)		(34,166)		(34,799)			6,876		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1605709036	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/20/2023	07/15/2026	1	1,731,946	Secured Overnight Finance Rate/3 M Euribor			5,309	(74,977)		(72,817)		(74,977)			13,801		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1655107552	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/27/2023	07/15/2027	1	556,150	Secured Overnight Finance Rate/3 M Euribor			4,249	4,249		465		4,249			5,232		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663002159	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2023	07/17/2026	1	1,322,685	Secured Overnight Finance Rate/3 M Euribor			9,161	9,161		401		9,161			10,551		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663006655	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2023	07/17/2026	1	694,688	Secured Overnight Finance Rate/3 M Euribor			4,812	4,812		211		4,812			5,541		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043	1	16,291,500	7.11/6.23			81,266	(265,522)		(1,936,811)		(265,522)			359,795		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047	1	27,125,000	7.83/6.84			151,297	(470,037)		(4,486,268)		(470,037)			657,639		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/02/2023	02/15/2028	1	1,890,000	Secured Overnight Finance Rate/3 M Euribor			8,230	(91,670)		(98,229)		(91,670)			19,202		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309361967	D1	Currency	BANK OF MONTREAL 54930047C63MPGNXE075	10/02/2023	04/18/2029	1	1,574,250	Secured Overnight Finance Rate/3 M Euribor			7,430	(78,994)		(88,789)		(78,994)			18,123		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2080726768	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/02/2023	08/14/2028	1	1,888,560	Secured Overnight Finance Rate/3 M Euribor			8,328	(89,892)		(104,708)		(89,892)			20,307		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2698489445	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2023	08/25/2032	1	8,851,080	Secured Overnight Finance Rate/3 M Euribor			29,502	(420,853)		(508,687)		(420,853)			130,216		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	BANK OF MONTREAL 54930047C63MPGNXE075	10/06/2023	04/15/2028	1	1,978,500	Secured Overnight Finance Rate/3 M Euribor			8,469	(89,301)		(94,293)		(89,301)			20,497		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2600114305	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/15/2028	1	5,146,500	Secured Overnight Finance Rate/3 M Euribor			70,142	(41,367)		(46,308)		(41,367)			53,318		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030	1	19,918,400	6.79/7.16			(43,526)	(472,078)		(1,445,403)		(472,078)			251,302		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033	1	18,679,500	7.01/7.32			(33,975)	(436,573)		(1,687,670)		(436,573)			285,892		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035	1	18,675,000	7.16/7.44			(30,120)	(441,073)		(1,846,196)		(441,073)			314,853		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028	1	220,623,875	6.75/6.00			977,195	121,680		(8,449,596)		121,680			2,318,960		100/100
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028	1	107,955,100	6.76/6.00			484,817	49,548		(4,238,687)		49,548			1,134,707		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/09/2023	04/15/2028	1	9,867,600	Secured Overnight Finance Rate/3 M Euribor			124,093	(66,613)		(31,907)		(66,613)			102,228		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027	1	1,095,600	Secured Overnight Finance Rate/3 M Euribor			14,821	(8,201)		(3,787)		(8,201)			10,011		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2328024059	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028	1	3,133,200	Secured Overnight Finance Rate/3 M Euribor			33,405	39,576		54,613		39,576			32,769		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197972	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028	1	8,862,220	Secured Overnight Finance Rate/3 M Euribor			67,956	142,188		206,153		142,188			94,441		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197626	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028	1	9,200,400	Secured Overnight Finance Rate/3 M Euribor			69,436	149,228		202,045		149,228			98,044		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028	1	4,838,680	Secured Overnight Finance Rate/3 M Euribor			28,374	(18,047)		630		(18,047)			53,020		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025	1	32,230,960	Secured Overnight Finance Rate/3 M Euribor			274,722	(2,251)		229,982		(2,251)			202,270		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075906	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	1	23,593,500	Secured Overnight Finance Rate/3 M Euribor			203,017	(29,230)		140,300		(29,230)			148,064		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038	1	16,595,368	6.55/6.30			13,362	(387,046)		(1,269,994)		(387,046)			317,886		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466217	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028	1	1,706,560	Secured Overnight Finance Rate/3 M Euribor			9,295	(57,827)		(62,223)		(57,827)			18,849		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028	1	14,821,402	5.44/5.25			8,718	(245,303)		(563,640)		(245,303)			160,871		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031	1	10,709,000	Secured Overnight Finance Rate/3 M Euribor			47,812	(329,015)		(357,357)		(329,015)			149,491		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670474308	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032	1	7,713,720	Secured Overnight Finance Rate/3 M Euribor			36,487	(233,651)		(293,456)		(233,651)			112,744		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670474563	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2023	07/15/2032	1	2,892,780	Secured Overnight Finance Rate/3 M Euribor			14,474	(87,484)		(124,895)		(87,484)			42,281		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2440262900	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031	1	8,951,040	Secured Overnight Finance Rate/3 M Euribor			51,049	(304,295)		(346,075)		(304,295)			119,035		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2461971306	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/27/2023	07/20/2031	1	12,124,450	Secured Overnight Finance Rate/3 M Euribor			65,042	(570,603)		(663,731)		(570,603)			166,641		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2690139584	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032	1	6,013,500	Secured Overnight Finance Rate/3 M Euribor			18,152	(278,169)		(321,542)		(278,169)			85,291		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2331769153	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029	1	1,903,500	Secured Overnight Finance Rate/3 M Euribor			8,920	(81,055)		(85,694)		(81,055)			21,410		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028	1	2,220,750	Secured Overnight Finance Rate/3 M Euribor			10,665	(97,868)		(102,394)		(97,868)			23,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339511375	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028	1	4,441,752	Secured Overnight Finance Rate/3 M Euribor			20,385	(186,818)		(214,445)		(186,818)			45,127		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2698597841	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032	1	9,174,263	Secured Overnight Finance Rate/3 M Euribor			39,402	(511,596)		(610,525)		(511,596)			130,165		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2409273146	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030	1	2,091,000	Secured Overnight Finance Rate/3 M Euribor			9,676	(112,025)		(122,841)		(112,025)			26,228		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2133194931	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029	1	2,990,505	Secured Overnight Finance Rate/3 M Euribor			13,214	(152,262)		(180,012)		(152,262)			34,676		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2377775908	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/20/2028	1	1,736,130	Secured Overnight Finance Rate/3 M Euribor			7,680	(81,097)		(92,083)		(81,097)			19,035		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030	1	2,208,780	Secured Overnight Finance Rate/3 M Euribor			9,938	(99,637)		(117,197)		(99,637)			27,729		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030	1	3,157,800	Secured Overnight Finance Rate/3 M Euribor			13,798	(144,490)		(173,434)		(144,490)			39,909		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2697591944	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032	1	5,683,716	Secured Overnight Finance Rate/3 M Euribor			19,123	(276,812)		(370,998)		(276,812)			84,290		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305241064	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027	1	956,790	Secured Overnight Finance Rate/3 M Euribor			3,331	(36,631)		(36,604)		(36,631)			9,346		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	BANK OF MONTREAL 549300047C63MPGNXE075	10/16/2023	07/15/2027	1	1,899,360	Secured Overnight Finance Rate/3 M Euribor			7,215	(83,739)		(89,550)		(83,739)			17,867		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	G1339#AA7	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027	1	54,720,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			27,358	(2,603,009)		(2,761,345)		(2,603,009)			514,357		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	L9619*AA9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/19/2023	11/15/2053	1	44,381,400	7.05/5.22			103,779	(1,978,263)		(2,181,755)		(1,978,263)			1,213,324		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2698583031	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/23/2023	04/15/2033	1	7,024,380	Secured Overnight Finance Rate/3 M Euribor			11,699	(260,710)		(321,861)		(260,710)			107,084		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912562	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/24/2023	10/18/2032	1	8,891,400	Secured Overnight Finance Rate/3 M Euribor			9,829	(380,533)		(477,053)		(380,533)			131,922		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912489	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/24/2023	04/18/2032	1	6,355,200	Secured Overnight Finance Rate/3 M Euribor			6,519	(267,609)		(298,223)		(267,609)			91,568		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	1	2,546,736	Secured Overnight Finance Rate/3 M Euribor			8,679	(102,388)		(115,501)		(102,388)			29,296		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2023	10/20/2032	1	7,636,320	Secured Overnight Finance Rate/3 M Euribor			19,150	(311,051)		(383,545)		(311,051)			113,335		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742403	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2023	04/20/2032	1	10,283,487	Secured Overnight Finance Rate/3 M Euribor			23,394	(417,869)		(451,147)		(417,869)			148,218		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708724922	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2023	10/15/2032	1	6,383,400	Secured Overnight Finance Rate/3 M Euribor			4,757	(239,409)		(310,485)		(239,409)			94,666		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719263670	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	10/15/2031	1	9,022,100	Secured Overnight Finance Rate/3 M Euribor			9,224	(139,452)		(165,982)		(139,452)			125,943		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719264132	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	04/15/2032	1	3,261,000	Secured Overnight Finance Rate/3 M Euribor			3,429	(50,404)		(61,946)		(50,404)			46,963		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2304370419	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	10/15/2027	1	539,650	Secured Overnight Finance Rate/3 M Euribor				(11,657)		(481)		(11,657)			5,254		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2405130993	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028	1	2,217,900	Secured Overnight Finance Rate/3 M Euribor				10,297		570		10,297			24,275		100/100

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Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026	1	1,791,000	4.84/2.88			30,669	(190,153)		(189,758)		(60,790)			12,939		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026	1	3,162,880	4.87/2.88			54,566	(357,740)		(352,739)		(108,477)			22,850		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/09/2023	04/15/2028	1	1,096,400	Secured Overnight Finance Rate/3M Euribor			13,788	(7,401)		(3,545)		(7,401)			11,359		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2618888403	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/10/2023	07/15/2028	1	3,564,275	Secured Overnight Finance Rate/3M Euribor			41,757	(23,080)		(14,709)		(23,080)			37,983		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2618888742	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/10/2023	07/15/2028	1	5,268,000	Secured Overnight Finance Rate/3M Euribor			61,959	(30,247)		(19,426)		(30,247)			56,139		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70526AB3	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038	1	3,687,860	6.55/6.30			2,969	(86,010)		(282,221)		(86,010)			70,641		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028	1	1,260,000	Secured Overnight Finance Rate/3M Euribor			5,486	(61,113)		(65,486)		(61,113)			12,801		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028	1	1,259,040	Secured Overnight Finance Rate/3M Euribor			5,552	(59,928)		(69,806)		(59,928)			13,538		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1970747876	D1	Currency	BANK OF MONTREAL .. 54930047C63MPGNXE075	10/06/2023	04/15/2028	1	5,803,600	Secured Overnight Finance Rate/3M Euribor			24,271	(261,950)		(276,594)		(261,950)			60,125		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2328024059	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028	1	783,300	Secured Overnight Finance Rate/3M Euribor			8,351	9,894		13,653		9,894			8,192		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197972	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028	1	2,221,164	Secured Overnight Finance Rate/3M Euribor			17,032	35,637		51,669		35,637			23,670		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028	1	1,209,670	Secured Overnight Finance Rate/3M Euribor			7,094	(4,512)		158		(4,512)			13,255		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075906	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	1	5,512,500	Secured Overnight Finance Rate/3M Euribor			47,434	(6,830)		32,780		(6,830)			34,594		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/14/2023	04/15/2032	1	3,541,510	Secured Overnight Finance Rate/3M Euribor			20,520	(123,111)		(174,046)		(123,111)			51,002		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2682069229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032	1	3,844,080	Secured Overnight Finance Rate/3M Euribor			20,897	(129,605)		(151,252)		(129,605)			54,614		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2682069575	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032	1	3,844,080	Secured Overnight Finance Rate/3M Euribor			22,023	(129,605)		(171,113)		(129,605)			55,451		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028	1	18,526,753	5.44/5.25			10,898	(306,629)		(704,550)		(306,629)			201,088		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031	1	13,921,700	Secured Overnight Finance Rate/3 M Euribor			62,156	(427,719)		(464,564)		(427,719)			194,338		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670474308	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032	1	10,713,500	Secured Overnight Finance Rate/3 M Euribor			50,677	(324,515)		(407,577)		(324,515)			156,589		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573701	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029	1	3,411,200	Secured Overnight Finance Rate/3 M Euribor			18,317	(118,244)		(125,346)		(118,244)			39,240		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2332238836	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030	1	1,279,200	Secured Overnight Finance Rate/3 M Euribor			6,681	(42,470)		(49,045)		(42,470)			16,156		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2459521394	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	01/20/2031	1	1,172,820	Secured Overnight Finance Rate/3 M Euribor			6,637	(40,498)		(49,275)		(40,498)			15,582		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1971350001	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	08/15/2028	1	1,545,990	Secured Overnight Finance Rate/3 M Euribor			8,031	(53,585)		(61,386)		(53,585)			16,628		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2331769153	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	09/29/2023	01/20/2029	1	1,269,000	Secured Overnight Finance Rate/3 M Euribor			5,946	(54,037)		(57,129)		(54,037)			14,273		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	09/29/2023	07/15/2028	1	1,480,500	Secured Overnight Finance Rate/3 M Euribor			7,110	(65,245)		(68,263)		(65,245)			15,777		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339511375	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028	1	2,961,168	Secured Overnight Finance Rate/3 M Euribor			13,590	(124,545)		(142,963)		(124,545)			30,085		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2698597841	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032	1	6,116,175	Secured Overnight Finance Rate/3 M Euribor			26,268	(341,064)		(407,016)		(341,064)			86,777		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2697591944	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032	1	3,789,144	Secured Overnight Finance Rate/3 M Euribor			12,749	(184,541)		(247,332)		(184,541)			56,193		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	BANK OF MONTREAL 54930047C63MPGNXE075	10/16/2023	07/15/2027	1	1,266,240	Secured Overnight Finance Rate/3 M Euribor			4,810	(55,826)		(59,700)		(55,826)			11,912		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2332243240	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029	1	1,053,100	Secured Overnight Finance Rate/3 M Euribor			3,905	(48,254)		(54,309)		(48,254)			12,396		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	1	636,684	Secured Overnight Finance Rate/3 M Euribor			2,170	(25,597)		(28,875)		(25,597)			7,324		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2304370419	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027	1	1,618,950	Secured Overnight Finance Rate/3 M Euribor				(34,970)		(1,442)		(34,970)			15,762		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025	1	3,311,400	Secured Overnight Finance Rate/3 M Euribor			28,225	(231)		23,628		(231)			20,781		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303588	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2023	01/15/2032	1	3,413,440	Secured Overnight Finance Rate/3 M Euribor			18,754	(118,725)		(144,256)		(118,725)			48,414		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2690139584	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032	1	4,009,000	Secured Overnight Finance Rate/3 M Euribor			12,102	(185,446)		(214,361)		(185,446)			56,861		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031	1	3,281,700	3.45/1.38			67,924	(29,704)		110,088		(100,513)			45,689		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032	1	1,141,600	2.56/1.35			14,261	37,799		20,621		(33,504)			16,951		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035	1	2,283,600	2.65/1.45			28,359	75,997		48,156		(67,009)			39,254		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040	1	1,142,400	3.08/1.83			14,792	38,599		37,398		(33,504)			23,429		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031	1	21,420,000	3.28/1.28			453,746	1,551,573		2,314,387		(603,079)			292,957		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036	1	20,850,000	3.42/2.43			275,035	1,733,927		3,021,431		(985,679)			366,128		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036	1	20,863,500	3.44/2.43			278,898	1,747,427		3,086,336		(985,679)			368,353		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036	1	11,900,000	3.59/1.50			265,330	861,985		1,788,514		(335,044)			208,616		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028	1	10,000,000	3.44/2.78			125,031	1,619,142		1,358,241		(278,529)			109,826		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2405130217	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028	1	17,299,510	Secured Overnight Finance Rate/3 M Euribor				25,017		(5,885)		25,017			184,297		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029	1	13,203,000	3.62/New Zeal Bank Bill 3 Month FRA			(296,986)	1,828,808		811,029		50,390			160,108		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/04/2017	10/31/2029	1	26,560,000	4.18/3.07			344,120	1,071,903		2,129,693		(1,314,239)			320,881		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029	1	11,765,000	4.00/2.02			245,286	726,985		1,023,623		(335,044)			142,104		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2017	10/30/2029	1	11,772,000	4.00/2.02			245,919	733,985		1,052,397		(335,044)			142,188		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029	1	4,703,200	4.10/2.12			101,549	287,994		411,663		(134,018)			57,431		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2018	03/22/2030	1	7,104,000	3.93/2.55			125,614	731,976		1,111,177		(328,560)			88,639		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033	1	1,429,100	4.46/3.02			27,124	154,695		274,329		(65,712)			21,683		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	1	4,288,500	4.62/3.11			85,187	465,285		1,037,773		(197,136)			80,840		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	1	21,208,500	4.08/2.61			380,578	2,092,427		4,471,190		(985,679)			374,896		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036	1	20,300,067	6.09/3.44			645,976	1,254,937		2,652,449		(712,624)			366,119		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/05/2018	06/30/2042	1	2,293,556	4.45/4.12			10,476	42,932		(2,350)		(48,232)			49,338		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034	1	3,960,300	4.67/3.21			64,604	137,085		503,495		(197,136)			62,729		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031	1	13,224,000	4.40/2.97			210,744	479,951		1,338,896		(657,119)			175,347		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	1	5,011,582	4.91/1.16			199,747	1,021,655		1,090,078		296,766			65,356		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/24/2018	01/24/2031	1	10,262,700	4.29/1.83			260,680	328,487		983,291		(301,539)			136,452		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	1	7,434,944	4.34/3.94			31,826	(112,795)		(224,672)		(161,124)			144,030		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	3,296,008	4.40/2.37			67,802	73,565		318,232		(102,544)			83,379		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049	1	2,198,441	4.52/2.50			44,996	49,068		208,075		(68,338)			55,614		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049	1	1,098,024	4.27/2.22			22,860	24,507		109,814		(34,196)			27,777		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034	1	5,206,906	4.35/1.19			178,194	1,163,779		1,085,367		300,723			83,959		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031	1	3,454,000	3.65/3.57			7,251	47,495		181,942		(3,014)			47,807		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	1	9,465,563	4.09/1.75			232,326	98,428		786,439		(308,006)			154,724		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	1	2,200,000	3.02/0.88			47,931	(7,603)		106,499		(67,009)			30,635		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039	1	4,801,104	3.43/2.55			56,648	23,599		196,697		(261,632)			96,055		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	1	8,960,000	4.20/3.02			113,857	39,166		1,364,800		(459,984)			232,870		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034	1	6,660,000	3.22/1.30			128,172	37,191		413,855		(201,026)			109,726		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	1	5,554,500	3.61/1.70			115,693	34,453		756,505		(166,842)			141,217		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035	1	6,415,500	3.46/2.61			55,366	43,476		344,127		(328,560)			106,707		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045	1	6,417,500	3.84/2.81			66,591	45,476		742,999		(328,560)			147,302		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	1	15,360,800	4.00/1.96			319,613	(92,421)		45,065		(469,061)			120,737		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032	1	1,085,000	3.01/1.15			20,076	(18,801)		21,614		(33,504)			15,700		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	1	1,301,200	3.00/2.19			11,586	26,795		67,800		(65,712)			18,828		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	1	5,861,500	3.08/1.70			85,997	342,493		380,532		(167,522)			100,826		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040	1	5,867,000	3.46/1.98			92,806	347,993		481,628		(167,522)			120,385		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	1	11,690,000	2.78/1.37			176,618	651,985		617,579		(335,044)			155,640		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043	1	10,861,000	7.11/6.23			54,177	(177,015)		(1,291,208)		(177,015)			239,863		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025	1	18,732,600	8.93/6.50			423,305	(1,122,636)		(1,033,036)		(601,009)			109,734		100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/26/2022	08/12/2025	1	64,032,441	7.81/5.50			1,376,315	(5,808,571)		(5,587,763)		(2,116,465)			407,052		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041	1	2,489,500	2.56/1.47			26,582	(178,747)		(264,319)		(60,701)			52,423		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041	1	2,470,750	2.58/1.47			26,658	(192,459)		(285,459)		(61,369)			52,028		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032	1	6,135,000	5.02/4.88			6,554	(234,756)		(379,798)		(325,294)			87,781		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026	1	2,205,400	Secured Overnight Finance Rate/3 M Euribor			32,091	(2,203)		2,798		(2,203)			18,434		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026	1	6,612,739	Secured Overnight Finance Rate/3 M Euribor			69,787	(37,168)		(17,203)		(37,168)			52,692		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197626	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028	1	2,333,760	Secured Overnight Finance Rate/3 M Euribor			17,613	37,853		51,250		37,853			24,870		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025	1	18,146,472	Secured Overnight Finance Rate/3 M Euribor			154,672	(1,267)		129,483		(1,267)			113,881		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075906	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/28/2023	07/28/2025	1	10,165,050	Secured Overnight Finance Rate/3 M Euribor			87,468	(12,594)		60,447		(12,594)			63,792		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	1	1,071,600	Secured Overnight Finance Rate/3 M Euribor			6,241	(32,201)		(30,537)		(32,201)			10,661		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	1	3,206,100	Secured Overnight Finance Rate/3 M Euribor			18,823	(105,304)		(112,470)		(105,304)			32,938		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2440262900	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031	1	5,967,360	Secured Overnight Finance Rate/3 M Euribor			34,033	(202,863)		(230,717)		(202,863)			79,357		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030	1	2,629,500	Secured Overnight Finance Rate/3 M Euribor			11,831	(130,004)		(139,520)		(130,004)			33,011		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413572	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028	1	794,738	Secured Overnight Finance Rate/3 M Euribor			3,201	(33,114)		(33,608)		(33,114)			7,991		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028	1	2,549,040	Secured Overnight Finance Rate/3 M Euribor			8,698	(100,084)		(111,086)		(100,084)			27,278		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719263670	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2023	10/15/2031	1	6,087,200	Secured Overnight Finance Rate/3 M Euribor			6,223	(94,088)		(111,988)		(94,088)			84,973		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1908336073	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027	1	3,367,845	Secured Overnight Finance Rate/3 M Euribor			23,326			1,764		23,326			32,826		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1911600457	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	07/20/2028	1	1,717,731	Secured Overnight Finance Rate/3 M Euribor				12,358		1,659		12,358			18,333		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032	1	7,791,055	4.21/2.29			184,997	566,172		742,327		(306,576)			115,596		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045	1	13,152,000	4.71/3.34			205,754	407,951		2,058,622		(657,119)			308,557		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(1,884,435)	(2,569,193)	(185,526,969)	(191,253,858)	XXX	(406,030,741)		40,237,826			123,719,647	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,884,435)	(2,569,193)	(384,906,052)	(202,018,474)	XXX	(640,923,888)	7,330,324	40,237,826			190,976,965	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	08/15/2025	1	3,000,000	3.11/Eff Fed Funds Continuous			(72,544)	(53,608)		(53,608)	25,937				19,119		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/15/2024	1	5,000,000	2.88/Eff Fed Funds Continuous			(169,012)	(46,064)		(46,064)	78,923				15,260		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/15/2024	1	2,500,000	2.88/Eff Fed Funds Continuous			(84,506)	(23,032)		(23,032)	39,462				7,630		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/15/2024	1	2,000,000	2.88/Eff Fed Funds Continuous			(67,605)	(18,426)		(18,426)	31,569				6,104		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	08/15/2025	1	4,000,000	3.11/Eff Fed Funds Continuous			(96,725)	(71,478)		(71,478)	34,582				25,492		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/15/2024	1	5,500,000	2.88/Eff Fed Funds Continuous			(185,913)	(50,670)		(50,670)	86,816				16,786		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026	1	1,000,000	1.01/Eff Fed Funds Continuous			(42,179)	(73,917)		(73,917)	27,990				8,553		0002

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026	1	3,000,000	1.77/Eff Fed Funds Continuous			(102,831)	(160,313)		(160,313)	64,597				25,802		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	N/A	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	09/30/2027	1	3,500,000	Secured Overnight Finance Rate/1.05			41,532	395,019		395,019	395,019				33,892		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	1	7,530,162	Secured Overnight Finance Rate/2.93			166,802	196,605		196,605	(84,843)				81,375		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	1	4,474,152	Secured Overnight Finance Rate/2.93			99,108	116,816		116,816	(50,411)				48,350		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	1	8,327,833	Secured Overnight Finance Rate/2.93			184,472	217,431		217,431	(93,831)				89,995		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Crediting Hedging Strategy	N/A	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2011	04/01/2036	1	5,000,000	Secured Overnight Finance Rate/3.88			70,584	(56,434)		(56,434)	(23,240)				87,537		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(258,818)	371,929	XXX	371,929	532,570				465,896	XXX	XXX
Currency Swap/Rec:CAD Canada Bankers Accept 3 Month/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	1	250,000,000	Canada Bankers Accept 3 Month/Secured Overnight Finance Rate			(1,134,078)	(10,143,293)		(10,143,293)	379,726	4,028,100			654,279		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027	1	95,095,800	7.96/6.00			160,705	(4,346,735)		(4,346,735)	(100,401)	(4,246,334)			941,137		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027	1	89,812,700	7.96/6.00			151,777	(4,105,250)		(4,105,250)	(94,823)	(4,010,427)			888,852		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051	1	54,289,921	3.65/4.30			(77,157)	4,277,418		4,277,418	(1,347,120)	(43,705)			1,411,352		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051	1	54,297,170	3.67/4.30			(58,261)	4,617,602		4,617,602	(1,395,664)	(43,705)			1,411,540		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029@AA0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048	1	86,869,250	5.08/4.00	3,837,638		1,076,987	12,111,454		12,111,454	357,723	(4,271,276)			2,163,982		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029	1	20,376,000	3.45/SONIA O/N Int Rate Benchmark			(484,198)	(417,448)		(417,448)	403,593	(985,679)			248,240		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031	1	18,327,148	6.70/6.43			19,517	(1,547,657)		(1,547,657)	(740,032)	(1,001,757)			257,672		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	1	25,289,622	4.06/4.56			(60,424)	(2,183,310)		(2,183,310)	(1,245,293)	(517,088)			663,281		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031	1	13,788,500	10.60/9.40			140,250	(511,499)		(511,499)	(336,910)	(174,589)			195,032		0003
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	1	42,747,900	4.99/3.57			424,172	(326,751)		(326,751)	(26,392)	(300,358)			117,869		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025	1	26,292,000	5.23/4.26			181,613	(458,534)		(458,534)	(259,298)	(199,236)			150,124		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	1	39,427,200	3.87/3.08			221,694	(1,054,827)		(1,054,827)	(745,173)	(309,654)			299,238		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027	1	26,196,000	5.86/5.12			137,665	(1,019,218)		(1,019,218)	(723,982)	(295,236)			238,085		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026	1	59,070,600	4.36/3.61			313,148	(1,909,654)		(1,909,654)	(1,374,973)	(534,681)			494,703		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	1	22,906,800	3.89/3.24			105,379	(1,127,035)		(1,127,035)	(854,004)	(273,031)			237,692		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029	1	19,616,400	4.38/3.68			95,152	(1,086,405)		(1,086,405)	(834,379)	(252,027)			225,948		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	1	29,411,100	4.30/3.62			138,641	(1,861,837)		(1,861,837)	(1,470,296)	(391,540)			369,307		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031	1	88,478,716	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			263,570	(1,393,478)		(1,393,478)	(189,775)	(1,203,703)			1,227,483		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027	1	76,658,400	7.95/6.00			128,986	(3,737,411)		(3,737,411)	(39,062)	(3,698,349)			758,667		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027	1	70,815,360	7.94/6.00			118,484	(3,496,573)		(3,496,573)	(136,472)	(3,360,100)			700,840		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028	1	25,900,800	4.87/3.24			42,261	42,261		42,261	632,697	(590,436)			268,759		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027	1	12,950,400	6.88/5.12			17,012	17,012		17,012	312,230	(295,218)			117,701		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025	1	19,436,400	6.11/4.26			26,659	26,659		26,659	458,686	(432,027)			110,980		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/06/2023	04/20/2030	1	9,711,900	5.24/3.62			28,815	28,815		28,815	251,128	(222,313)			121,950		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 6 M Euribor	FX Hedging Strategy	N/A	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	04/01/2014	03/31/2025	1	4,032,805	Secured Overnight Finance Rate/6 M Euribor			149,613	524,375		524,375	(764,980)	(97,946)			22,538		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029@AA0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048	1	13,364,500	5.08/4.00	590,406		165,690	1,863,301		1,863,301	55,034	(657,119)			332,920		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029	1	13,584,000	.3.45/SONIA O/N Int Rate Benchmark			(323,967)	(278,299)		(278,299)	269,062	(657,119)			165,493		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024	1	5,418,019	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			78,432	(26,053)		(26,053)	(8,633)	(4,817)			26,261		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/02/2022	12/08/2024	1	7,594,720	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			108,095	(36,626)		(36,626)	15,298	(6,752)			36,811		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037	1	26,638,000	3.86/3.27			211,853	1,908,298		1,908,298	(407,944)	(1,314,239)			488,750		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/13/2022	10/30/2027	1	9,688,000	7.67/6.04			66,517	(1,565,518)		(1,565,518)	(258,156)	(335,044)			94,835		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026	1	14,394,250	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			5,009	(295,787)		(295,787)	(42,065)	(253,722)			124,030		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	00240#AA4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/31/2028	1	64,163,255	Secured Overnight Finance Rate/3 M Euribor			37,364	(990,671)		(990,671)	(249,696)	(740,976)			717,760		0003
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/28/2022	03/31/2026	1	13,420,000	2.81/SONIA O/N Int Rate Benchmark			(311,654)	31,773		31,773	318,281	(657,119)			100,635		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	1	1,902,361	10.99/9.00				503,078		503,078	107,739	(91,267)			45,880		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	1	1,902,361	10.99/9.00				512,412		512,412	105,547	(91,267)			46,372		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	1	1,902,361	10.99/9.00				521,618		521,618	103,108	(91,267)			46,858		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	11/28/2022	11/25/2031	1	18,327,148	6.70/6.43			19,517	(1,547,657)		(1,547,657)	(740,032)	(1,001,757)			257,672		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024	1	1,932,585	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			27,945	(9,293)		(9,293)	(3,079)	(1,718)			9,367		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/02/2022	12/08/2024	1	2,705,619	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			40,189	(13,048)		(13,048)	5,450	(2,406)			13,114		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047	1	1,908,333	10.88/9.00				472,518		472,518	90,158	(91,267)			46,270		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048	1	1,908,333	10.88/9.00				480,869		480,869	87,433	(91,267)			46,763		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	1,908,333	10.88/9.00				489,141		489,141	84,149	(91,267)			47,246		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	1	1,918,195	3.92/3.00			23,685	334,779		334,779	(47,051)	(91,267)			46,757		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				320,732		320,732	24,308	(91,267)			47,490		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	1,918,195	4.33/3.00				320,732		320,732	24,308	(91,267)			47,490		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	1	1,908,333	3.89/3.00			21,476	314,791		314,791	(45,917)	(91,267)			46,517		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048	1	108,603	445.10/400.00	1,430		69,936	937,400		937,400	(415,615)	(5,188)			2,689		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048	1	108,421	452.11/400.00	1,399		75,334	993,856		993,856	(446,637)	(5,188)			2,684		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	1	109,947,226	5.96/5.33			413,961	(6,191,145)		(6,191,145)	655,226	(6,846,371)			629,103		0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025	1	3,118,080	7.91/8.91			(10,671)	21,948		21,948	(37,561)	59,508			17,841		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	1	15,218,889	10.99/9.00	4,617,355			4,024,624		4,024,624	861,916	(730,133)			367,038		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	1	15,218,889	10.99/9.00	4,690,757			4,099,296		4,099,296	844,374	(730,133)			370,972		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	1	15,218,889	10.99/9.00	4,763,665			4,172,947		4,172,947	824,863	(730,133)			374,865		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047	1	15,266,667	10.88/9.00	5,193,835			3,780,146		3,780,146	721,267	(730,133)			370,158		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048	1	15,266,667	10.88/9.00	5,274,438			3,846,953		3,846,953	699,460	(730,133)			374,105		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	15,266,667	10.88/9.00	5,354,247			3,913,127		3,913,127	673,195	(730,133)			377,968		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	1	15,345,555	3.92/3.00	1,585,543		183,936	2,678,235		2,678,235	(376,411)	(730,133)			374,060		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	15,345,555	4.33/3.00	1,097,219			2,565,857		2,565,857	194,467	(730,133)			379,921		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	15,345,555	4.33/3.00	3,279,723			2,565,857		2,565,857	194,467	(730,133)			379,921		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	1	15,266,667	3.89/3.00	3,596,813		176,400	2,518,330		2,518,330	(367,336)	(730,133)			372,137		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048	1	868,042	445.10/400.00	9,549,939		558,986	7,492,456		7,492,456	(3,321,929)	(41,463)			21,491		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	1	866,591	452.11/400.00	12,299,084		602,126	7,943,695		7,943,695	(3,569,883)	(41,463)			21,455		0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJKOPN0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031	1	1,146,000	5.84/5.63			(300)	(163,221)		(163,221)	(42,709)	(65,712)			15,410		0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	00238#AA8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/14/2023	07/25/2026	1	290,701,600	7.47/6.25			1,539,614	745,107		745,107	(4,071,907)	4,817,013			2,328,846		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML LOCABOX 7200644	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028	1	59,395,749	Secured Overnight Finance Rate/3 M Euribor			249,103	(3,247,360)		(3,247,360)	(375,926)	(2,871,433)			643,741		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027	1	147,841,200	7.95/6.00			248,759	(7,207,864)		(7,207,864)	(75,334)	(7,132,530)			1,463,144		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027	1	136,572,480	7.94/6.00			228,505	(6,743,390)		(6,743,390)	(263,197)	(6,480,193)			1,351,621		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028	1	296,842,000	8.01/6.00			163,060	(11,379,473)		(11,379,473)	842,945	(12,222,418)			3,320,612		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML Fidenza 7200644	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026	1	90,627,600	Secured Overnight Finance Rate/3 M Euribor			77,067	(2,249,030)		(2,249,030)	(157,304)	(2,091,725)			779,464		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	00240#AA4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/31/2028	1	109,475,352	Secured Overnight Finance Rate/3 M Euribor			63,750	(1,690,283)		(1,690,283)	(426,031)	(1,264,253)			1,224,642		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047	1	26,656,000	4.16/3.23			306,727	2,996,963		2,996,963	(576,635)	(1,314,239)			653,160		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 08/25/2022	. 04/01/2047	1	7,609,444	.....10.99/9.00	2,308,678	.....	.....	2,012,312	.....	2,012,312	430,958	..... (365,066)	.....	.....	183,519	.....	0003 .....
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 08/25/2022	. 10/01/2047	1	7,609,444	.....10.99/9.00	2,345,379	.....	.....	2,049,648	.....	2,049,648	422,187	..... (365,066)	.....	.....	185,486	.....	0003 .....
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 08/25/2022	. 04/01/2048	1	7,609,444	.....10.99/9.00	2,381,832	.....	.....	2,086,473	.....	2,086,473	412,431	..... (365,066)	.....	.....	187,432	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 07/01/2047	1	7,633,333	.....10.88/9.00	2,596,918	.....	.....	1,890,073	.....	1,890,073	360,634	..... (365,066)	.....	.....	185,079	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 01/01/2048	1	7,633,333	.....10.88/9.00	2,637,219	.....	.....	1,923,476	.....	1,923,476	349,730	..... (365,066)	.....	.....	187,052	.....	0003 .....
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00 ..	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 07/01/2048	1	7,633,333	.....10.88/9.00	2,677,124	.....	.....	1,956,563	.....	1,956,563	336,598	..... (365,066)	.....	.....	188,984	.....	0003 .....
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 10/01/2047	1	7,672,778	..... 3.92/3.00	792,772	.....	86,708	1,339,117	.....	1,339,117	..... (188,206)	..... (365,066)	.....	.....	 187,030	.....	0003 .....
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 07/01/2048	1	7,672,778	..... 4.33/3.00	548,610	.....	.....	1,282,929	.....	1,282,929	97,234	..... (365,066)	.....	.....	189,961	.....	0003 .....
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 07/01/2048	1	7,672,778	..... 4.33/3.00	1,639,862	.....	.....	1,282,929	.....	1,282,929	97,234	..... (365,066)	.....	.....	189,961	.....	0003 .....
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 10/01/2047	1	7,633,333	..... 3.89/3.00	1,798,407	.....	88,156	1,259,165	.....	1,259,165	..... (183,668)	..... (365,066)	.....	.....	 186,068	.....	0003 .....
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 08/26/2022	. 07/01/2048	1	 434,021	.. 445.10/400.00	4,774,970	.....	279,493	3,746,228	.....	3,746,228	....(1,660,965)	.....(20,732)	.....	.....	 10,745	.....	0003 .....
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 08/26/2022	. 07/01/2048	1	 433,295	.. 452.11/400.00	6,140,905	.....	301,063	3,971,848	.....	3,971,848	....(1,784,942)	.....(20,732)	.....	.....	 10,727	.....	0003 .....
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJKOPN0	D1	Currency.....	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 09/26/2022	. 03/24/2031	1	 9,197,000	..... 5.10/5.63	.....	.....	..... (101,368)	.....(2,456,780)	.....	.....(2,456,780)	..... (286,265)	..... (558,551)	.....	.....	123,672	.....	0003 .....
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency.....	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	. 10/13/2022	. 10/30/2027	1	 14,532,000	..... 7.67/6.04	.....	.....	99,776	.....(2,348,277)	.....	.....(2,348,277)	..... (387,233)	..... (502,566)	.....	.....	142,252	.....	0003 .....
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	. 02/16/2023	. 04/22/2025	1	 27,486,807	..... 5.96/5.33	.....	.....	103,490	.....(1,547,786)	.....	.....(1,547,786)	 163,807	.....(1,711,593)	.....	.....	157,276	.....	0003 .....
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency.....	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 04/04/2023	. 04/20/2024	1	 14,249,300	..... 4.99/3.57	.....	.....	141,391	..... (108,917)	.....	..... (108,917)	.....(8,797)	..... (100,119)	.....	.....	 39,290	.....	0003 .....
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency.....	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 04/04/2023	. 04/20/2025	1	 8,764,000	..... 5.23/4.26	.....	.....	60,537	..... (152,845)	.....	..... (152,845)	.....(86,433)	.....(66,412)	.....	.....	 50,041	.....	0003 .....
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/04/2023	. 04/20/2026	1	 13,142,400	..... 3.87/3.08	.....	.....	73,898	..... (351,609)	.....	..... (351,609)	..... (248,391)	..... (103,218)	.....	.....	 99,746	.....	0003 .....
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	. 04/05/2023	. 04/20/2027	1	 8,732,000	..... 5.86/5.12	.....	.....	45,888	..... (339,739)	.....	..... (339,739)	..... (241,327)	.....(98,412)	.....	.....	 79,362	.....	0003 .....
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency.....	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	. 04/05/2023	. 10/20/2026	1	 19,690,200	..... 4.36/3.61	.....	.....	104,383	..... (636,551)	.....	..... (636,551)	..... (458,324)	..... (178,227)	.....	.....	164,901	.....	0003 .....
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	. 04/05/2023	. 04/20/2028	1	 7,635,600	..... 3.89/3.24	.....	.....	35,126	..... (375,678)	.....	..... (375,678)	..... (284,668)	..... (91,010)	.....	.....	 79,231	.....	0003 .....
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency.....	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/06/2023	. 04/20/2029	1	 6,538,800	..... 4.38/3.68	.....	.....	31,717	..... (362,135)	.....	..... (362,135)	..... (278,126)	.....(84,009)	.....	.....	 75,316	.....	0003 .....
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency.....	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/06/2023	. 04/20/2030	1	 9,803,700	..... 4.30/3.62	.....	.....	46,214	..... (620,612)	.....	..... (620,612)	..... (490,099)	..... (130,513)	.....	.....	123,102	.....	0003 .....
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency.....	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	. 07/12/2023	. 04/22/2025	1	 779,520	..... 7.91/8.91	.....	.....	.....(2,668)	5,487	.....	5,487	.....(9,390)	14,877	.....	.....	 4,460	.....	0003 .....
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	L0004@AA9	D1	Currency.....	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/30/2023	. 12/31/2028	1	137,748,000	..... 8.02/6.00	.....	.....	76,006	.....(4,952,398)	.....	.....(4,952,398)	..... (596,829)	.....(4,355,569)	.....	.....	1,540,913	.....	0003 .....
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency.....	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	. 12/06/2023	. 04/20/2028	1	 8,633,600	..... 4.87/3.24	.....	.....	.....	14,087	.....	14,087	210,899	..... (196,812)	.....	.....	 89,586	.....	0003 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027	1	4,316,800	6.88/5.12				5,671		5,671	104,077	(98,406)			39,234		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	GOLDMAN SACHS GROUP INC/THE ... KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025	1	6,478,800	6.11/4.26				8,886		8,886	152,895	(144,009)			36,993		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030	1	3,237,300	5.24/3.62				9,605		9,605	83,709	(74,104)			40,650		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML Fidenza 7200644	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026	1	22,656,900	Secured Overnight Finance Rate/3 M Euribor			19,267	(562,257)		(562,257)	(39,326)	(522,931)			194,866		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										96,376,166		8,618,758	10,683,717	XXX	10,683,717	(22,418,777)	(85,768,459)			38,322,526	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/25/2023	01/25/2024	1	13,553,096	S&P United States 500 Total Re/Eff Fed Funds Continuous			1,650,536	1,795,769		1,795,769					17,735		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/25/2023	01/25/2024	1	54,212,382	S&P United States 500 Total Re/Eff Fed Funds Continuous			6,602,145	7,183,076		7,183,076					70,940		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/25/2023	01/25/2024	1	4,517,699	S&P United States 500 Total Re/Eff Fed Funds Continuous			550,179	598,590		598,590					5,912		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/25/2023	01/25/2024	1	54,212,382	S&P United States 500 Total Re/Eff Fed Funds Continuous			6,602,145	7,183,076		7,183,076					70,940		0002
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	09/08/2023	03/08/2024	1	8,161,389	2YR BNP PARIBAS/0.00			14,710	136,380		136,380					17,613		0002
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/11/2023	01/11/2024	1	10,839,604	BANK OF AMERICA/Eff Fed Funds Continuous			59,293	95,792		95,792					9,409		0002
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2023	01/19/2024	1	10,800,744	BANK OF AMERICA/Eff Fed Funds Continuous			122,695	146,799		146,799					12,321		0002
1149999999. Subtotal - Swaps - Hedging Other - Total Return												15,601,702	17,139,481	XXX	17,139,481					204,870	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										96,376,166		23,961,642	28,195,127	XXX	28,195,127	(21,886,207)	(85,768,459)			38,993,292	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHMEABSA2/Receive:USD 0.35		N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL ... GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037	1	10,000,000	0.35/0.00			35,486			(629,301)					180,828		0002
1189999999. Subtotal - Swaps - Replication - Credit Default												35,486		XXX	(629,301)					180,828	XXX	XXX
1229999999. Subtotal - Swaps - Replication												35,486		XXX	(629,301)					180,828	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(199,637,901)	(10,392,687)	XXX	(234,521,218)	7,862,894				67,723,213	XXX	XXX
1369999999. Total Swaps - Credit Default												35,486		XXX	(629,301)					180,828	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										94,491,731	(2,569,193)	(176,908,211)	(180,570,141)	XXX	(395,347,023)	(22,418,777)	(45,530,633)			162,042,174	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1389999999. Total Swaps - Total Return												15,601,702	17,139,481	XXX	17,139,481					204,870	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										94,491,731	(2,569,193)	(360,908,924)	(173,823,347)	XXX	(613,358,061)	(14,555,883)	(45,530,633)			230,151,084	XXX	XXX
EUR/S 3379350.00 USD-L3000000.00EUR	CLO FICLO 2022-1A C XS2511429552	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.887744685				109,492		111,116	33,547	109,492			32,902		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.894774517				(94,798)		(106,493)	(27,865)	(94,798)			29,300		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO WILPK 1A C XS1699705643	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.891662951				(14,599)		(17,655)	(4,036)	(14,599)			4,874		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.887070591				(221,196)		(325,588)	(54,237)	(221,196)			84,875		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.886603422				66,973		66,274	20,246	66,973			20,224		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				(27,004)		(37,620)	(8,349)	(27,004)			11,095		0003
EUR/L 1730850.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2023	12/28/2026		1,730,850	0.866626224				(10,803)		(3,317)	(9,495)	(10,803)			14,976		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	02/16/2023	07/19/2028		3,857,130	0.88148442				124,091		134,444	36,395	124,091			41,153		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO MILPK 1X B XS1823315624	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/20/2023	04/15/2027		1,678,050	0.893894699				(47,399)		(56,301)	(13,386)	(47,399)			15,219		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/21/2023	10/15/2027		1,125,550	0.888454533				(27,004)		(37,825)	(8,290)	(27,004)			10,959		0003
EUR/L 2371060.00 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2023	09/28/2026		2,371,060	0.868809731				(14,836)		(2,218)	(13,255)	(14,836)			19,643		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				(7,202)		(3,605)	(6,140)	(7,202)			10,971		0003
EUR/L 1157500.00 USD-S1000000.00EUR	CLO DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,157,500	0.863930886				9,697		(9,821)	(5,283)	9,697			11,257		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO CORDA 6A CR XS1803165668	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.889926741				(13,502)		(16,555)	(4,381)	(13,502)			5,096		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.889926741				(136,642)		(167,539)	(44,338)	(136,642)			51,569		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO CADOG 11A CN XS1833626317	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027		4,786,110	0.890075656				(115,038)		(146,545)	(36,711)	(115,038)			43,983		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.886611283				(79,663)		(115,120)	(24,403)	(79,663)			33,489		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO CLNPK 1A CE XS1622862263	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2023	06/12/2026		4,475,760	0.89370296 9				(98,814)		(103,016)	(28,929)	(98,814)			35,023		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(94,798)		(127,524)	(25,287)	(94,798)			35,073		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.887070591				(176,957)		(260,470)	(43,390)	(176,957)			67,900		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO DRYD 2013-29A CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	D1	Currency		03/21/2023	01/15/2027		7,750,746	0.892817285				(186,870)		(229,516)	(60,819)	(186,870)			67,612		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,788,160	0.894774517				(50,559)		(56,796)	(14,861)	(50,559)			15,627		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.889926741				(140,422)		(172,175)	(45,565)	(140,422)			52,996		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.886603422				16,971		16,794	5,131	16,971			5,125		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO CORDA?6A?CR XS1803165668	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.889926741				(67,511)		(82,776)	(21,906)	(67,511)			25,479		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	03/20/2023	02/15/2028		7,542,860	0.888257239				(211,716)		(279,907)	(57,390)	(211,716)			76,633		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(94,798)		(127,524)	(25,287)	(94,798)			35,073		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1123200.00 USD-S1000000.00EUR	CLO RPARK 1A B1R XS1849530057	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	04/25/2023	10/27/2025		1,123,200	0.89031339				(6,901)		(12,470)	(6,059)	(6,901)			7,586		0003
EUR/L 1960610.00 USD-S1700000.00EUR	CLO DRYD 2017-62A C XS1826187723	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	05/10/2027		1,960,610	0.867077083				16,486		(13,234)	(9,171)	16,486			17,966		0003
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.870435653				(18,378)		(32,927)	(7,891)	(18,378)			15,197		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.894774517				(31,599)		(35,498)	(9,288)	(31,599)			9,767		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/24/2023	01/15/2026		938,256	0.905936603				(23,712)		(28,680)	(6,489)	(23,712)			6,707		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/24/2023	12/22/2026		1,876,559	0.900211547				(47,125)		(68,444)	(12,127)	(47,125)			16,192		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO CONTE 6A CR XS2315798343	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026		1,338,300	0.896659942				(23,043)		(27,861)	(10,376)	(23,043)			9,566		0003
EUR/L 3229240.00 USD-S2800000.00EUR	CLO ARESE 15A D XS2409273575	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		3,229,240	0.867077083				(20,166)		(9,668)	(18,340)	(20,166)			28,170		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/24/2023	10/15/2025		1,432,990	0.907194049				(36,265)		(40,772)	(10,575)	(36,265)			9,591		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.887311446				(13,502)		(18,810)	(4,174)	(13,502)			5,547		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026		2,823,727	0.885354842				(36,756)		(44,205)		(36,756)			22,561		0003
EUR/L 1701750.00 USD-S1500000.00EUR	CLO BABSE 2021-1A D XS2322245098	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026		1,701,750	0.881445571				(6,154)		(8,905)	(10,148)	(6,154)			12,254		0003
EUR/L 794190.00 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2023	09/28/2026		794,190	0.868809731				(4,969)		(743)	(4,440)	(4,969)			6,579		0003
EUR/L 1684164.00 USD-S1465000.00EUR	CLO ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026		1,684,164	0.86986778				(10,551)		(4,452)	(9,662)	(10,551)			14,070		0003
EUR/L 2652590.00 USD-S2300000.00EUR	CLO ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027		2,652,590	0.867077083				(16,565)		(7,854)	(15,077)	(16,565)			23,129		0003
EUR/L 2657236.00 USD-S2300000.00EUR	CLO ARESE 15A D XS2409273575	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/28/2023	01/15/2027		2,657,236	0.865561057				(3,917)		(3,789)	(14,825)	(3,917)			23,180		0003
EUR/L 740419.10 USD-S641000.00EUR	CLO CORDA 23A C XS2441240384	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027		740,419	0.865725911				(4,617)		(3,633)	(4,131)	(4,617)			6,746		0003
EUR/L 807310.00 USD-S700000.00EUR	CLO ARESE 15A D XS2409273575	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		807,310	0.867077083				(5,041)		(2,417)	(4,585)	(5,041)			7,042		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028		2,258,680	0.885472931				(54,009)		(81,683)	(16,132)	(54,009)			23,422		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.871003787				(22,053)		(37,245)	(9,542)	(22,053)			17,876		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.861103935				(7,202)		(3,605)	(6,140)	(7,202)			10,971		0003
EUR/L 1814080.00 USD-S1600000.00EUR	CLO PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/23/2023	01/15/2027		1,814,080	0.881989769				(23,524)		(33,407)	(10,750)	(23,524)			15,825		0003
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													(2,004,474)	XXX	(2,677,577)	(688,210)	(2,004,474)			1,168,069	XXX	XXX
GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		772,374	0.711334337				69,267		69,267		(27,883)			5,221		0003
EUR/L 4530796.11 USD-S3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		4,530,796	0.817527796				323,399		323,399		(66,620)			27,375		0003
GBP/L 54441143.75 USD-S40250000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/24/2022	01/27/2025		54,441,144	0.739330536				3,110,412		3,110,412		(2,068,121)			282,454		0003
EUR/L 23459148.82 USD-S21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	12/31/2024		23,459,149	0.932435708				(1,064,538)		(1,064,538)		(404,262)			117,456		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(129,984)		(129,984)		(83,644)			11,014		0003

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EUR/L 6129298.88 USD-S5512822.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2023	05/20/2024		6,129,299	0.899421312				9,826		9,826		9,826			19,048		0003
EUR/L 669729.86 USD-S599890.60EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	12/31/2024		669,730	0.895720254				(2,823)		(2,823)		(2,823)			3,353		0003
GBP/S 2034179.42 USD-L1613109.46GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/22/2023	01/27/2025		2,034,179	0.793002546				23,195		23,195		23,195			10,554		0003
EUR/S 2281956.70 USD-L2051053.23EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/11/2023	06/03/2024		2,281,957	0.898813387				(3,921)		(3,921)		(3,921)			7,435		0003
EUR/L 31366839.38 USD-S25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		31,366,839	0.81214976				2,417,890		2,417,890		(450,657)			189,521		0003
GBP/S 336534.37 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/10/2022	06/17/2024		336,534	0.799331432				6,351		6,351		16,664			1,145		0003
GBP/S 1112695.58 USD-L821315.14GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	06/17/2024		1,112,696	0.738131035				(65,986)		(65,986)		41,270			3,786		0003
EUR/L 856407.76 USD-S714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		856,408	0.834028361				46,135		46,135		(13,477)			5,174		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		45,206,695	0.711334337				4,054,183		4,054,183		(1,632,000)			305,555		0003
EUR/L 8451864.67 USD-S6823283.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/12/2021	06/02/2025		8,451,865	0.807311008				700,335		700,335		(116,252)			50,392		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		280,975	0.918442317				(13,222)		(13,222)		(7,728)			2,134		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		23,887,882	0.915700603				1,055,589		1,055,589		652,447			181,408		0003
EUR/L 118909213.12 USD-S109953500.50EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024		118,909,213	0.924684451				(2,844,715)		(2,844,715)		(2,844,715)			278,345		0003
EUR/L 318483.67 USD-S295774.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/28/2023	12/31/2024		318,484	0.928697412				(13,117)		(13,117)		(13,117)			1,595		0003
GBP/L 143962.20 USD-S116966.36GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		143,962	0.812479665				(5,407)		(5,407)	6	(5,407)			973		0003
EUR/S 5312109.48 USD-L4885331.78EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	06/03/2024		5,312,109	0.919659468				113,864		113,864		113,864			17,308		0003
GBP/L 1263817.68 USD-S994505.57GBP	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		1,263,818	0.786905885				(6,189)		(6,189)		(6,189)			8,542		0003
GBP/S 823803.74 USD-L647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/29/2023	01/02/2024		823,804	0.786100486				1,499		1,499		1,499			305		0003
EUR/L 2526347.98 USD-S2063672.59EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/07/2021	11/27/2024		2,526,348	0.816859992				206,799		206,799		(24,596)			12,047		0003
EUR/L 62514922.44 USD-S51174625.45EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024		62,514,922	0.818598559				5,548,484		5,548,484		(387,028)			203,691		0003
EUR/L 1099572.20 USD-S898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		1,099,572	0.817527799				78,485		78,485		(16,168)			6,644		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.726374658				25,524		25,524		(13,261)			3,133		0003
EUR/L 404853.08 USD-S341777.96EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024		404,853	0.844202445				21,270		21,270		(4,599)			1,931		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.822639025				(25,974)		(25,974)		15,189			5,247		0003
GBP/L 39300611.17 USD-S32463746.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024		39,300,611	0.826036676				(2,080,237)		(2,080,237)		(2,023,729)			143,259		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		581,328	0.918442319				(27,357)		(27,357)		(15,988)			4,415		0003
EUR/L 772168.37 USD-S723123.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024		772,168	0.936484552				(37,309)		(37,309)		(12,953)			3,682		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.814846959				(4,184)		(4,184)		(6,449)			1,201		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.814846994				(4,832)		(4,832)		(7,449)			1,387		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		103	0.983031012				(10)		(10)		(2)					0003
EUR/L 1638877.10 USD-S1627000.00EUR	Domi 2019-1 Class C-50136237	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/14/2022	03/15/2024		1,638,877	0.992752904				(162,367)		(162,367)		(23,120)			3,714		0003
EUR/L 3115023.73 USD-S3005039.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024		3,115,024	0.964692263				(230,595)		(230,595)		(47,749)			11,842		0003
EUR/L 2700475.24 USD-S2585671.43EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025		2,700,475	0.957487553				(201,972)		(201,972)		(51,369)			14,029		0003
EUR/L 1246523.63 USD-S1189430.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025		1,246,524	0.95419847				(89,475)		(89,475)		(27,498)			7,177		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		1,963,052	0.944822374				(141,098)		(141,098)		(54,410)			14,154		0003
EUR/L 141812.48 USD-S138353.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/15/2024		141,812	0.975609692				(11,187)		(11,187)		(1,929)			252		0003
EUR/L 1006929.17 USD-S963753.03EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2025		1,006,929	0.957120976				(76,056)		(76,056)		(22,815)			5,898		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025		1,040,364	0.950841494				(78,745)		(78,745)		(27,655)			7,137		0003
EUR/L 1732152.14 USD-S1680885.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/17/2024		1,732,152	0.970402715				(135,797)		(135,797)		(25,635)			5,893		0003
EUR/L 177637.26 USD-S171679.97EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/16/2024		177,637	0.966463736				(13,923)		(13,923)		(2,869)			750		0003
EUR/L 174657.65 USD-S167040.60EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/16/2025		174,658	0.956388684				(13,267)		(13,267)		(4,086)			1,055		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2025		1,746,422	0.954034616				(136,822)		(136,822)		(46,009)			11,804		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		11,981,707	0.715665927				1,013,072		1,013,072		(438,132)			80,985		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				34,470		34,470		(21,739)			3,814		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		407,717	0.851933882				9,192		9,192		(9,334)			3,096		0003
EUR/L 105964669.08 USD-S99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	04/22/2024		105,964,669	0.943682171				(4,911,809)		(4,911,809)		(1,463,815)			294,798		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		17,961,273	0.746881768				854,700		854,700		(717,087)			121,401		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 35545636.94 USD-L29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	12/28/2021	06/16/2025		35,545,637	0.840972164				(1,652,948)		(1,652,948)		574,800			214,770		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				14,731		14,731		(14,650)			2,452		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026		129,492,487	9.9603				(2,429,247)		(2,429,247)		(4,293,640)			997,303		0003
EUR/L 434604.96 USD-S394500.08EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024		434,605	0.907721072				(7,680)		(7,680)		(7,680)			2,176		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		1,649,499	0.915080529				24,350		24,350		24,350			4,649		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		111	0.911722142				2		2		2			1		0003
GBP/L 503566.53 USD-S404412.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/24/2023	07/19/2024		503,567	0.803097378				(11,939)		(11,939)		(11,939)			1,868		0003
GBP/L 1793002.95 USD-S1444875.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		1,793,003	0.805841385				(50,997)		(50,997)		(50,997)			10,833		0003
EUR/L 1092827.62 USD-S991226.87EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/22/2023	11/27/2024		1,092,828	0.907029482				(16,769)		(16,769)		(16,769)			5,211		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/13/2023	01/11/2027		676,557	0.821287782				(25,513)		(25,513)		(25,513)			5,891		0003
EUR/L 1484278.51 USD-S1330654.45EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/26/2023	11/27/2024		1,484,279	0.896499168				(5,280)		(5,280)		(5,280)			7,078		0003
GBP/L 11300674.53 USD-S8785411.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		11,300,675	0.777423618				88,436		88,436		88,436			68,280		0003
GBP/L 1370753.71 USD-S1065656.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		1,370,754	0.777423619				10,727		10,727		10,727			8,282		0003
EUR/L 74696.71 USD-S66402.98EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024		74,697	0.888967934				1,323		1,323		1,323			98		0003
EUR/L 388359.97 USD-S337235.13EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		388,360	0.868357081				3,307		3,307		3,307			2,796		0003
GBP/L 607984.51 USD-S491797.38GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025		607,985	0.808897878				(19,664)		(19,664)		(19,664)			3,673		0003
GBP/L 305549.71 USD-S244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/14/2023	01/11/2027		305,550	0.801571077				(4,626)		(4,626)		(4,626)			2,661		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				6,712,945		6,712,945		(3,511,893)			632,144		0003
GBP/S 311935.30 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2022	06/11/2025		311,935	0.86236633				28,255		28,255		16,098			1,876		0003
EUR/L 35782.02 USD-S34174.78EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/07/2022	12/31/2024		35,782	0.955082469				(2,532)		(2,532)		(632)			179		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(56,001)		(56,001)		(77,370)			11,084		0003
EUR/L 587302.50 USD-S523753.87EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/02/2023	12/31/2024		587,303	0.891795744				108		108		108			2,941		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,665,598	10.04959999				45,150		45,150		45,150			12,828		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(127,622)		(127,622)		(127,622)			23,459		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 6004290.12 USD-L5512822.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/20/2024		6,004,290	0.91814718				115,183		115,183		115,183			18,659		0003
EUR/L 190637.98 USD-S172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	12/31/2024		190,638	0.904250716				(2,627)		(2,627)		(2,627)			954		0003
EUR/S 192561.79 USD-L172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	12/31/2024		192,562	0.895216699				703		703		703			964		0003
EUR/L 6172671.13 USD-S5512800.00EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2023	05/20/2024		6,172,671	0.893097961				53,222		53,222		53,222			19,183		0003
GBP/L 2164501.69 USD-S1739282.02GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		2,164,502	0.803548469				(56,602)		(56,602)		(56,602)			14,630		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				1,594,058		1,594,058		(397,172)			156,170		0003
GBP/L 548775.25 USD-S415000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024		548,775	0.75622944				20,041		20,041		(21,727)			2,467		0003
EUR/L 1127582.97 USD-S997056.16EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,127,583	0.884241946				(8,249)		(8,249)		(8,249)			8,744		0003
GBP/L 9636965.34 USD-S6979211.72GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024		9,636,965	0.724212599				727,919		727,919		(350,743)			46,778		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				22,628		22,628		(10,658)			2,267		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		308,414	0.742225186				(16,377)		(16,377)		12,159			2,085		0003
GBP/S 366112.40 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/17/2022	06/17/2024		366,112	0.734753862				(23,227)		(23,227)		16,664			1,246		0003
GBP/L 54328749.75 USD-S41085000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024		54,328,750	0.75622944				1,984,093		1,984,093		(2,151,005)			244,210		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		24,965,247	0.85193389				562,872		562,872		(571,537)			189,590		0003
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		33,298,850	0.769704434				684,593		684,593		(1,411,162)			225,069		0003
GBP/S 541052.19 USD-L437002.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2023	06/11/2025		541,052	0.807689199				16,652		16,652	111	16,652			3,254		0003
EUR/S 1111197.22 USD-L1035378.52EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024		1,111,197	0.931768458				35,300		35,300		35,300			2,601		0003
EUR/L 904118.46 USD-S839106.97EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/13/2023	06/03/2024		904,118	0.928094057				(27,849)		(27,849)		(27,849)			2,946		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		826,359	0.78366958				(654)		(654)		(654)			5,610		0003
EUR/L 455506.75 USD-S384134.55EUR	College Square July 2021 - 7200462	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024		455,507	0.84331253				24,365		24,365		(5,150)			2,172		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.830151089				21,099		21,099		(15,386)			5,200		0003
GBP/L 42913750.67 USD-S34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2022	06/11/2025		42,913,751	0.80411708				(892,401)		(892,401)		(1,949,733)			258,070		0003
GBP/S 42772269.19 USD-L34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2022	06/17/2024		42,772,269	0.806776926				1,213,155		1,213,155		2,137,714			145,522		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 352719.33 USD-L269025.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2022	06/11/2025		352,719	0.762718335				(10,159)		(10,159)		14,478			2,121		0003
EUR/L 235232.28 USD-S219525.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024		235,232	0.933226681				(10,883)		(10,883)		(4,057)			1,178		0003
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		3,872,681	0.817594637				(140,008)		(140,008)		(140,008)			26,176		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				79,853		79,853		79,853			16,930		0003
EUR/L 543834.91 USD-S493033.93EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024		543,835	0.906587497				(8,918)		(8,918)		(8,918)			2,723		0003
EUR/L 314825.97 USD-S279890.84EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	12/31/2024		314,826	0.889033519				1,033		1,033		1,033			1,576		0003
GBP/S 556167.12 USD-L451471.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2023	06/11/2025		556,167	0.811754208				20,002		20,002		20,002			3,345		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		403,413	10.14690012				14,605		14,605		14,605			3,107		0003
GBP/L 2509387.70 USD-S2062013.30GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		2,509,388	0.821719697				(123,851)		(123,851)		(123,851)			16,961		0003
EUR/L 101097.14 USD-S91127.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	12/31/2024		101,097	0.901384846				(1,068)		(1,068)		(1,068)			506		0003
EUR/S 110108462.48 USD-L99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	04/22/2024		110,108,463	0.90816788				768,016		768,016		768,016			306,326		0003
EUR/S 897078.39 USD-L838541.96EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2023	06/03/2024		897,078	0.934747698				34,262		34,262		34,262			2,923		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025		1,531,019	0.800800801				(34,707)		(34,707)		(34,707)			10,395		0003
EUR/L 145526.02 USD-S131472.88EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/01/2023	12/31/2024		145,526	0.903432115				(1,872)		(1,872)		(1,872)			729		0003
EUR/L 424167.00 USD-S385354.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	12/31/2024		424,167	0.908496677				(7,864)		(7,864)		(7,864)			2,124		0003
GBP/S 5058787.75 USD-L4150000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2023	10/21/2024		5,058,788	0.820354639				232,521		232,521		232,521			22,740		0003
EUR/S 145005.52 USD-L131472.88EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2023	12/31/2024		145,006	0.906675001				2,392		2,392		2,392			726		0003
EUR/L 1058430.69 USD-S948621.15EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/31/2024		1,058,431	0.896252498				(5,094)		(5,094)		(5,094)			5,299		0003
EUR/S 2524586.27 USD-L2293874.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024		2,524,586	0.908614052				15,471		15,471		15,471			5,910		0003
EUR/S 1625507.04 USD-L1473331.90EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2023	06/03/2024		1,625,507	0.906382971				10,873		10,873		10,873			5,296		0003
EUR/L 69166.52 USD-S56503.98EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024		69,167	0.816926744				5,657		5,657		(674)			330		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.703358545				32,793		32,793		(6,768)			3,894		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				50,640		50,640		970			6,868		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				1,594,058		1,594,058		(397,172)			156,170		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				6,712,945		6,712,945		(3,511,893)			632,144		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.612594953				67,803		67,803		(320)			13,931		0003
GBP/L 67046320.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025		67,046,320	0.727855011				4,766,177		4,766,177		(2,462,746)			343,398		0003
GBP/L 401938.11 USD-S303177.91GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2022	12/09/2024		401,938	0.754290032				15,626		15,626		(15,908)			1,951		0003
EUR/L 32870050.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/26/2022	02/25/2025		32,870,050	0.88226212				244,445		244,445		(528,576)			176,718		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,540,687	0.872981231				(17,173)		(17,173)		(538,350)			167,044		0003
GBP/L 437160.08 USD-S353403.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/13/2022	12/09/2024		437,160	0.808407437				(13,492)		(13,492)		(22,984)			2,122		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.796908003				(1,767)		(1,767)		(8,066)			1,569		0003
EUR/L 365426.67 USD-S310552.11EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024		365,427	0.849834277				16,991		16,991		(4,273)			1,743		0003
EUR/S 8626518.03 USD-L7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		8,626,518	0.840972163				(401,152)		(401,152)		139,497			52,122		0003
GBP/L 17860700.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025		17,860,700	0.727855011				1,269,678		1,269,678		(656,059)			91,479		0003
EUR/L 368550.04 USD-S316320.74EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024		368,550	0.858284373				13,797		13,797		(4,494)			1,757		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		51,652,236	0.85193389				1,164,563		1,164,563		(1,182,491)			392,255		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,392,130	0.872981231				(17,055)		(17,055)		(534,638)			165,892		0003
GBP/L 8782100.89 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024		8,782,101	0.82781457				(483,713)		(483,713)		(433,823)			10,780		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		48,638,394	0.915700602				2,149,297		2,149,297		1,328,455			369,368		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/01/2022	05/15/2026		91,852,492	9.954				(1,669,037)		(1,669,037)		(3,041,537)			707,414		0003
GBP/L 28064953.80 USD-S22724752.79GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024		28,064,954	0.809719943				(902,867)		(902,867)		(1,398,688)			85,970		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		75,040	0.863930926				(6,493)		(6,493)		(3,922)			653		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		31,583	0.863930923				(2,733)		(2,733)		(1,651)			275		0003
EUR/L 647595.49 USD-S636864.33EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/30/2022	11/27/2024		647,595	0.983429224				(65,322)		(65,322)		(11,408)			3,088		0003
GBP/S 60634000.00 USD-L48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025		60,634,000	0.804828974				1,603,085		1,603,085		3,197,923			310,555		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.814846972				(5,888)		(5,888)		(9,077)			1,690		0003
EUR/L 5482743.04 USD-S5231625.04EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025		5,482,743	0.954198474				(395,254)		(395,254)		(109,371)			29,231		0003
GBP/L 516242.61 USD-S446017.20GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024		516,243	0.863968203				(52,508)		(52,508)		(29,007)			2,506		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		105,613	0.863930849				(9,138)		(9,138)		(5,520)			920		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/14/2022	01/11/2027		44,451	0.863930929				(3,846)		(3,846)		(2,323)			387		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		1,603,143	0.994727937				(158,960)		(158,960)		(21,963)			2,098		0003
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		49,515	0.994728015				(4,910)		(4,910)		(678)			65		0003
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		8,878	0.98299453				(877)		(877)		(152)			40		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/14/2022	01/11/2027		526,672	0.912825191				(75,047)		(75,047)		(30,410)			4,586		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.966136902				(205,868)		(205,868)		(66,897)			16,424		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		155,335	0.944822351				(11,165)		(11,165)		(4,305)			1,120		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		12,880,146	10.105				(415,847)		(415,847)		(440,139)			99,198		0003
EUR/L 9080391.89 USD-S8338093.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/09/2022	06/03/2024		9,080,392	0.918252566				(180,447)		(180,447)		(125,887)			29,587		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	01/11/2027		85,032	0.776819656				1,122		1,122		(3,614)			740		0003
GBP/L 49270276.45 USD-S39895125.44GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024		49,270,276	0.809719943				(1,585,055)		(1,585,055)		(2,455,509)			150,928		0003
EUR/L 1526816.45 USD-S1493000.00EUR	Domi 2020-1 Class C-50136236	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	04/15/2025		1,526,816	0.97785166				(147,280)		(147,280)		(35,420)			8,672		0003
GBP/L 13719910.90 USD-S11949580.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/25/2022	06/16/2025		13,719,911	0.870966337				(1,383,264)		(1,383,264)		(720,850)			82,897		0003
EUR/L 133089.18 USD-S128737.84EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2024		133,089	0.967305081				(10,356)		(10,356)		(2,084)			527		0003
EUR/L 2074859.84 USD-S2022280.54EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/15/2024		2,074,860	0.974658867				(163,997)		(163,997)		(28,736)			4,703		0003
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026		1,748,908	0.947328529				(133,073)		(133,073)		(50,379)			12,994		0003
EUR/L 304611.36 USD-S294937.41EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	07/15/2024		304,611	0.968241664				(23,546)		(23,546)		(4,617)			1,119		0003
EUR/L 273163.15 USD-S267707.28EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/29/2024		273,163	0.980027064				(22,699)		(22,699)		(3,702)			385		0003
EUR/L 177473.92 USD-S169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	07/28/2025		177,474	0.957230899				(13,914)		(13,914)		(4,337)			1,114		0003
EUR/L 74031.76 USD-S70706.44EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/07/2022	12/31/2024		74,032	0.955082521				(5,239)		(5,239)		(1,307)			371		0003
GBP/L 4097270.54 USD-S3418665.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		4,097,271	0.834376304				(233,570)		(233,570)		(199,384)			24,756		0003
GBP/L 18317516.73 USD-S14935518.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024		18,317,517	0.815368057				(720,818)		(720,818)		(720,818)			67,965		0003
GBP/L 14878084.49 USD-S12080289.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		14,878,084	0.811951932				(539,189)		(539,189)		(539,189)			89,895		0003
GBP/L 372609.61 USD-S298732.95GBP	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/18/2023	05/16/2024		372,610	0.801731737				(8,193)		(8,193)		(8,193)			1,141		0003
GBP/L 2989327.59 USD-S2420610.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		2,989,328	0.809750694				(99,937)		(99,937)		(99,937)			18,062		0003
EUR/L 384064.79 USD-S355253.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024		384,065	0.924983803				(14,220)		(14,220)		(6,566)			1,923		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 374808.49 USD-S307245.26EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2021	11/27/2024		374,808	0.819739329				29,523		29,523		(3,713)			1,787		0003
EUR/L 207840.33 USD-S173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		207,840	0.834028362				11,196		11,196		(3,271)			1,256		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.744768014				4,138		4,138		(3,229)			722		0003
EUR/L 628793.17 USD-S554276.27EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024		628,793	0.881492192				7,891		7,891		(8,534)			2,998		0003
EUR/L 391956.97 USD-S349742.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024		391,957	0.892299453				377		377		(5,571)			1,869		0003
GBP/S 16152500.00 USD-L13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025		16,152,500	0.804828974				427,051		427,051		851,906			82,730		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		1,603,143	0.994727937				(158,960)		(158,960)		(21,963)			2,098		0003
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		49,515	0.994728015				(4,910)		(4,910)		(678)			65		0003
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		8,878	0.98299453				(877)		(877)		(152)			40		0003
EUR/L 3430090.00 USD-S3400000.00EUR	Dutch Property Finance 2019-1 - Class B-50136314	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	04/29/2024		3,430,090	0.991227635				(340,883)		(340,883)		(50,031)			9,834		0003
EUR/L 408783.77 USD-S400219.08EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/19/2022	11/27/2024		408,784	0.979048361				(39,229)		(39,229)		(7,169)			1,949		0003
EUR/L 140719.89 USD-S135594.42EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/28/2022	11/15/2024		140,720	0.963576791				(10,985)		(10,985)		(2,402)			659		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		1,507,902	0.990393191				(148,194)		(148,194)		(21,911)			4,250		0003
EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		1,000,902	0.986485154				(98,180)		(98,180)		(15,623)			3,769		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,429,540	0.97933601				(151,124)		(151,124)		(40,689)			9,806		0003
EUR/L 2465851.57 USD-S2399388.51EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024		2,465,852	0.97304661				(185,879)		(185,879)		(33,176)			3,475		0003
EUR/L 2709535.46 USD-S2603320.01EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024		2,709,535	0.960799387				(200,742)		(200,742)		(45,327)			12,323		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		14,919,698	0.942862531				(1,086,897)		(1,086,897)		(437,597)			113,773		0003
EUR/L 132829.94 USD-S129023.74EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/28/2022	05/15/2024		132,830	0.971345316				(10,363)		(10,363)		(1,921)			405		0003
EUR/L 184808.33 USD-S176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025		184,808	0.953197997				(14,030)		(14,030)		(4,678)			1,208		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025		532,957	0.95011876				(40,464)		(40,464)		(14,473)			3,730		0003
EUR/L 322089.76 USD-S310597.64EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	10/15/2024		322,090	0.964320132				(24,927)		(24,927)		(5,340)			1,433		0003
EUR/L 569817.81 USD-S547112.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/28/2022	02/18/2025		569,818	0.960153615				(44,891)		(44,891)		(11,438)			3,038		0003
EUR/L 151364.78 USD-S146447.09EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2024		151,365	0.967511002				(12,350)		(12,350)		(2,550)			688		0003
EUR/L 232292.26 USD-S223147.67EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	04/28/2025		232,292	0.960633256				(19,187)		(19,187)		(5,427)			1,337		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.844844341				(26,150)		(26,150)		(20,267)			3,521		0003
GBP/L 16072865.33 USD-S12986704.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		16,072,865	0.807989399				(408,390)		(408,390)		(737,201)			97,114		0003
EUR/L 704978.49 USD-S637562.62EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/15/2022	11/27/2024		704,978	0.904371735				(8,720)		(8,720)		(11,421)			3,362		0003
GBP/L 3039315.78 USD-S2464376.70GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		3,039,316	0.810832726				(87,573)		(87,573)		(140,318)			18,364		0003
EUR/L 696132.67 USD-S623205.20EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	11/27/2024		696,133	0.895239122				(1,494)		(1,494)		(1,494)			3,320		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/14/2023	01/25/2024		1,368,373	0.914691316				14,664		14,664		14,664			1,791		0003
GBP/L 11318995.79 USD-S9294626.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		11,318,996	0.821152898				(543,120)		(543,120)		(543,120)			68,390		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024		811,901	0.916738174				13,478		13,478		13,478			2,289		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		1,096,868	0.913492281				18,472		18,472		18,472			4,130		0003
GBP/L 3141795.80 USD-S2576991.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/14/2023	06/16/2025		3,141,796	0.82022881				(147,048)		(147,048)		(147,048)			18,983		0003
GBP/L 8968054.75 USD-S7492735.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		8,968,055	0.835491687				(594,427)		(594,427)		(594,427)			54,186		0003
EUR/L 301467.40 USD-S274111.11EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/27/2023	11/27/2024		301,467	0.909256225				(5,377)		(5,377)		(5,377)			1,438		0003
EUR/L 877586.92 USD-S797284.79EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	12/31/2024		877,587	0.908496665				(16,270)		(16,270)		(16,270)			4,394		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		565,023	0.829214908				(26,434)		(26,434)		(26,434)			4,920		0003
EUR/S 398403.70 USD-L356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2023	12/31/2024		398,404	0.895216686				1,455		1,455		1,455			1,995		0003
GBP/L 6677397.55 USD-S5322459.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		6,677,398	0.797085854				(115,305)		(115,305)		(115,305)			40,345		0003
GBP/L 7355356.90 USD-S5625511.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024		7,355,357	0.764818356				184,081		184,081		184,081			20,463		0003
GBP/S 4697623.77 USD-L3602334.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2023	07/19/2024		4,697,624	0.766841762				(105,721)		(105,721)		(105,721)			17,430		0003
EUR/L 39546.34 USD-S34583.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		39,546	0.874507982				577		577		577			227		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(19,830)		(19,830)		(19,830)			3,247		0003
EUR/L 325641.54 USD-S282625.88EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/18/2023	06/02/2025		325,642	0.867904875				6,643		6,643		6,643			1,942		0003
EUR/L 510993.42 USD-S450512.16EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/24/2023	12/31/2024		510,993	0.881639846				5,912		5,912		5,912			2,558		0003
EUR/L 499311.52 USD-S446832.00EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/02/2023	11/27/2024		499,312	0.894896236				(880)		(880)		(880)			2,381		0003
EUR/L 1215108.59 USD-S1083628.67EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/02/2023	12/31/2024		1,215,109	0.891795745				224		224		224			6,084		0003
GBP/L 3403742.66 USD-S2794993.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		3,403,743	0.821152898				(163,322)		(163,322)		(163,322)			20,566		0003
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	10/25/2024		4,782	0.909630844				(80)		(80)		(80)			22		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103 . Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	10/25/2024		4,772	0.911453095				90		90		90			22		0003
EUR/S 12801.93 USD-L11694.46EUR		B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		12,802	0.91349195				216		216		216			48		0003
GBP/L 2198846.74 USD-S1767277.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025		2,198,847	0.803729304				(56,613)		(56,613)		(56,613)			13,286		0003
EUR/L 1142904.64 USD-S1022731.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	11/27/2024		1,142,905	0.894853301				(1,960)		(1,960)		(1,960)			5,450		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		285,971	10.14690007				10,353		10,353		10,353			2,202		0003
EUR/L 17903.03 USD-S16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024		17,903	0.894162608				151		151		151			50		0003
EUR/S 119382.35 USD-L106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	01/25/2024		119,382	0.895855878				(1,205)		(1,205)		(1,205)			156		0003
GBP/L 16519100.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	01/31/2024		16,519,100	0.786967813				(50,549)		(50,549)		(50,549)			24,071		0003
GBP/L 1436211.38 USD-S1103691.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/18/2023	07/19/2024		1,436,211	0.768474116				29,334		29,334		29,334			5,329		0003
EUR/L 311244.29 USD-S276686.18EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024		311,244	0.888967891				5,511		5,511		5,511			407		0003
EUR/L 69018.76 USD-S61100.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2024		69,019	0.885269164				1,263		1,263		1,263			195		0003
EUR/L 62913.05 USD-S55493.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2024		62,913	0.882067552				1,141		1,141		1,141			237		0003
EUR/L 56262.76 USD-S49470.46EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024		56,263	0.879275386				967		967		967			255		0003
EUR/L 404413.18 USD-S350383.97EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		404,413	0.866400966				2,905		2,905		2,905			3,082		0003
EUR/L 508691.24 USD-S439892.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		508,691	0.864752674				2,831		2,831		2,831			4,080		0003
EUR/L 1417276.91 USD-S1248317.18EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/21/2023	11/27/2024		1,417,277	0.880785661				19,889		19,889		19,889			6,758		0003
EUR/L 180.81 USD-S160.54EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2023	10/25/2024		181	0.887893369				1		1		1			1		0003
EUR/L 111102806.20 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	04/22/2024		111,102,806	0.90816788				(774,951)		(774,951)		(774,951)			309,092		0003
GBP/L 7302.25 USD-S6007.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025		7,302	0.8227067				(365)		(365)		(365)			44		0003
GBP/L 5346900.66 USD-S4301609.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2023	06/16/2025		5,346,901	0.804505229				(142,959)		(142,959)		(142,959)			32,306		0003
GBP/L 238293.14 USD-S191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		238,293	0.801571082				(3,608)		(3,608)		(3,608)			2,075		0003
EUR/L 1264591.57 USD-S1152933.74EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/13/2023	11/27/2024		1,264,592	0.911704433				(26,023)		(26,023)		(26,023)			6,030		0003
GBP/L 2448721.51 USD-S1931979.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/21/2023	06/16/2025		2,448,722	0.78897468				(16,936)		(16,936)		(16,936)			14,795		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215				59,625		59,625		2,859			8,771		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161				61,800		61,800		2,699			10,880		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251				66,808		66,808		1,518			13,191		0003

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GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.607791892				80,743		80,743		(7,417)			19,946		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.812521725				(5,994)		(5,994)		(10,071)			1,886		0003
GBP/S 1681388.89 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	02/16/2024		1,681,389	0.826036676				88,981		88,981		83,570			3,017		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		29,948	0.99039323				(2,943)		(2,943)		(435)			84		0003
EUR/L 1600063.70 USD-S1567000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,600,064	0.97933601				(169,151)		(169,151)		(45,542)			10,976		0003
GBP/L 447626.26 USD-S404805.89GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/09/2024		447,626	0.904339013				(68,573)		(68,573)		(26,327)			2,173		0003
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.966136902				(942,672)		(942,672)		(306,324)			75,204		0003
EUR/L 191738.41 USD-S186570.41EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024		191,738	0.973046611				(14,454)		(14,454)		(2,580)			270		0003
EUR/L 144545.58 USD-S137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		144,546	0.9510223				(10,382)		(10,382)		(3,476)			907		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.814381986				(13,224)		(13,224)		(20,725)			3,863		0003
EUR/L 163993.24 USD-S157913.57EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/16/2024		163,993	0.962927313				(12,929)		(12,929)		(2,879)			804		0003
EUR/L 304065.78 USD-S295611.29EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/15/2024		304,066	0.972195194				(23,616)		(23,616)		(4,305)			819		0003
EUR/L 307141.84 USD-S299524.92EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/29/2024		307,142	0.975200643				(23,884)		(23,884)		(4,142)			433		0003
EUR/L 526590.24 USD-S507151.13EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	10/28/2024		526,590	0.963084941				(40,359)		(40,359)		(8,830)			2,395		0003
EUR/L 160801.91 USD-S156212.39EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	07/29/2024		160,802	0.971458548				(13,115)		(13,115)		(2,482)			611		0003
EUR/L 167942.97 USD-S161891.47EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/28/2025		167,943	0.963966935				(13,782)		(13,782)		(3,216)			872		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/11/2023	01/11/2027		265,512	0.825729723				(11,363)		(11,363)		(11,363)			2,312		0003
GBP/L 5431271.29 USD-S4419979.89GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		5,431,271	0.813802083				(202,989)		(202,989)		(202,989)			16,637		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026		5,009,063	0.818531555				(183,158)		(183,158)		(183,158)			36,776		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.814531236				(14,968)		(14,968)		(14,968)			4,348		0003
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	07/25/2024		539,547	0.912051762				(8,221)		(8,221)		(8,221)			2,032		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/17/2023	07/25/2024		538,468	0.913879632				9,300		9,300		9,300			2,028		0003
EUR/L 647897.19 USD-S594755.76EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	11/27/2024		647,897	0.917978607				(17,883)		(17,883)		(17,883)			3,090		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		53,681	0.917515393				743		743		743			70		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 313256.86 USD-S255763.73GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024		313,257	0.816466493				(12,887)		(12,887)		(12,887)			1,521		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				79,853		79,853		79,853			16,930		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(19,830)		(19,830)		(19,830)			3,247		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		1,649,499	0.915080529				24,350		24,350		24,350			4,649		0003
EUR/L 736449.23 USD-S659492.99EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025		736,449	0.895503672				(4,525)		(4,525)		(4,525)			3,926		0003
GBP/S 3553622.14 USD-L2797246.65GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		3,553,622	0.787153653				(2,493)		(2,493)		(2,493)			28,194		0003
GBP/S 3007262.10 USD-L2368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	01/31/2024		3,007,262	0.787737138				12,151		12,151		12,151			4,382		0003
EUR/L 90390.62 USD-S82050.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2023	01/29/2024		90,391	0.907730138				(289)		(289)		(289)			127		0003
GBP/L 259449.08 USD-S209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		259,449	0.808472784				(5,978)		(5,978)		(5,978)			2,259		0003
GBP/L 146852.05 USD-S118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		146,852	0.808472813				(3,384)		(3,384)		(3,384)			1,279		0003
EUR/L 382438.05 USD-S344849.46EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	04/06/2023	11/27/2024		382,438	0.901713258				(3,593)		(3,593)		(3,593)			1,824		0003
GBP/L 407806.93 USD-S326819.70GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024		407,807	0.801407911				(8,791)		(8,791)		(8,791)			1,513		0003
GBP/L 2700156.84 USD-S2175898.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		2,700,157	0.805841382				(76,798)		(76,798)		(76,798)			16,315		0003
EUR/L 1385648.01 USD-S1241152.98EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	12/31/2024		1,385,648	0.895720249				(5,841)		(5,841)		(5,841)			6,938		0003
GBP/L 2053344.11 USD-S1636724.16GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		2,053,344	0.797101739				(35,499)		(35,499)		(35,499)			12,406		0003
GBP/L 5654229.86 USD-S4315876.54GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	01/22/2024		5,654,230	0.763300511				153,490		153,490		153,490			6,941		0003
EUR/L 352160.34 USD-S308695.95EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025		352,160	0.87657784				5,661		5,661		5,661			1,827		0003
EUR/L 14675.65 USD-S12714.99EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		14,676	0.866400466				105		105		105			112		0003
EUR/L 2347181.77 USD-S2131650.00EUR	Domi 2020-1 Class A-50136224	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2023	01/16/2024		2,347,182	0.908174231				(7,346)		(7,346)		(7,346)			2,457		0003
GBP/L 1466172.53 USD-S1185983.85GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025		1,466,173	0.808897879				(47,420)		(47,420)		(47,420)			8,859		0003
EUR/L 658931.74 USD-S611948.19EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2023	12/31/2024		658,932	0.928697394				(27,140)		(27,140)		(27,140)			3,299		0003
GBP/L 8838664.75 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		8,838,665	0.822516893				(427,149)		(427,149)		(427,149)			10,850		0003
EUR/L 2809911.05 USD-S2529628.24EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,809,911	0.90025207				(82,309)		(82,309)		(82,309)			21,790		0003
GBP/L 1052867.28 USD-S853969.29GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/03/2023	05/16/2024		1,052,867	0.81108921				(35,709)		(35,709)		(35,709)			3,225		0003
GBP/S 333649.18 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/31/2023	06/11/2025		333,649	0.806243552				9,653		9,653		9,653			2,006		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 210059.06 USD-S190675.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024		210,059	0.907721095				(3,712)		(3,712)		(3,712)			1,052		0003
EUR/L 31566845.18 USD-S29151632.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024		31,566,845	0.923488941				(810,891)		(810,891)		(810,891)			102,854		0003
GBP/S 331186.46 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2023	06/11/2025		331,186	0.812238822				12,116		12,116		12,116			1,992		0003
EUR/S 5323262.80 USD-L4862457.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2023	06/03/2024		5,323,263	0.91343554				77,305		77,305		77,305			17,345		0003
EUR/S 41882.80 USD-L37644.82EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	06/03/2024		41,883	0.898813355				(72)		(72)		(72)			136		0003
EUR/S 737000.80 USD-L693236.11EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024		737,001	0.940617853				30,635		30,635		30,635			1,725		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025		192,738	0.788671506				1,384		1,384		1,384			1,309		0003
EUR/L 145001.04 USD-S131472.88EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	12/31/2024		145,001	0.906703014				(2,397)		(2,397)		(2,397)			726		0003
EUR/L 527462.32 USD-S435523.34EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024		527,462	0.825695644				38,179		38,179		(5,412)			2,515		0003
EUR/L 336861.93 USD-S285973.76EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024		336,862	0.848934636				15,988		15,988		(3,921)			1,606		0003
EUR/L 512528.27 USD-S464246.62EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	11/27/2024		512,528	0.905797099				(7,158)		(7,158)		(8,316)			2,444		0003
GBP/L 8792278.83 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024		8,792,279	0.826856292				(475,291)		(475,291)		(445,279)			24,460		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81252173				(4,259)		(4,259)		(7,156)			1,340		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				233,797		233,797		(24,087)			57,084		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.691180546				39,087		39,087		(2,888)			4,823		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				47,034		47,034		92			6,140		0003
GBP/L 1009061.46 USD-S736810.12GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024		1,009,061	0.730193501				68,863		68,863		(37,364)			4,898		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				56,857		56,857		2,395			8,063		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				65,414		65,414		2,420			12,416		0003
GBP/L 261160.62 USD-S192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2024		261,161	0.738497902				15,368		15,368		(9,697)			889		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				65,515		65,515		(2,269)			14,507		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.608050591				65,800		65,800		(4,010)			15,171		0003
EUR/L 49734.34 USD-S43596.02EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025		49,734	0.876577833				799		799		799			258		0003
EUR/L 1057227.77 USD-S932094.13EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/24/2023	12/31/2024		1,057,228	0.881639848				12,232		12,232		12,232			5,293		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 801114.90 USD-L631067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/11/2023	01/31/2024		801,115	0.78773714				3,237		3,237		3,237			1,167		0003
EUR/L 1162468.52 USD-S1055207.71EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2023	01/29/2024		1,162,469	0.907730138				(3,715)		(3,715)		(3,715)			1,638		0003
GBP/S 716053.61 USD-L573682.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2023	06/16/2025		716,054	0.801172918				16,100		16,100		16,100			4,326		0003
GBP/L 177514.59 USD-S145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	01/11/2027		177,515	0.82243606				(6,928)		(6,928)		(6,928)			1,546		0003
GBP/L 1387596.81 USD-S1141585.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	06/16/2025		1,387,597	0.822706705				(69,333)		(69,333)		(69,333)			8,384		0003
GBP/L 2690.30 USD-S2213.33GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	06/16/2025		2,690	0.822707505				(134)		(134)		(134)			16		0003
EUR/S 300011.40 USD-L272012.85EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/05/2023	12/31/2024		300,011	0.906675046				4,949		4,949		4,949			1,502		0003
GBP/L 5354710.34 USD-S4233139.92GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2023	06/16/2025		5,354,710	0.790545081				(47,766)		(47,766)		(47,766)			32,354		0003
GBP/L 1028027.37 USD-S838813.66GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	12/09/2024		1,028,027	0.815944871				(41,608)		(41,608)		(41,608)			4,990		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103 .	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024		538,468	0.913879632				9,300		9,300		9,300			2,028		0003
EUR/L 613076.34 USD-S547829.81EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		613,076	0.893575195				(2,438)		(2,438)		(2,438)			3,269		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.829214895				(37,204)		(37,204)		(37,204)			6,924		0003
GBP/L 1131830.87 USD-S894135.64GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/15/2023	12/09/2024		1,131,831	0.789990505				(8,350)		(8,350)		(8,350)			5,494		0003
GBP/L 430032.92 USD-S344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/14/2023	01/11/2027		430,033	0.801571075				(6,511)		(6,511)		(6,511)			3,745		0003
GBP/L 335375.55 USD-S268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/14/2023	01/11/2027		335,376	0.801571075				(5,078)		(5,078)		(5,078)			2,920		0003
EUR/L 515049.98 USD-S456200.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		515,050	0.885739594				(8,032)		(8,032)		(8,032)			4,086		0003
GBP/L 705295.58 USD-S555555.58GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024		705,296	0.78769185				(2,852)		(2,852)		(2,852)			1,265		0003
EUR/L 7612371.83 USD-S6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		7,612,372	0.812149761				586,794		586,794		(109,369)			45,995		0003
EUR/L 194973.19 USD-S160948.65EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2021	11/27/2024		194,973	0.825491187				14,155		14,155		(1,998)			930		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.726374664				919,499		919,499		(477,731)			112,873		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.73887986				37,989		37,989		(25,667)			5,842		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		843,553	0.851933894				19,019		19,019		(19,312)			6,406		0003
EUR/L 53464339.00 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	02/25/2025		53,464,339	0.881989769				413,138		413,138		(858,862)			287,438		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/23/2022	01/11/2027		128,059	0.796908028				(1,255)		(1,255)		(5,731)			1,115		0003
EUR/L 48536169.97 USD-S45256858.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	12/31/2024		48,536,170	0.932435709				(2,202,493)		(2,202,493)		(836,404)			243,013		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2022	02/25/2026		88,437,020	0.801699603				(1,487,678)		(1,487,678)		(4,068,724)			649,299		0003
EUR/L 502879.66 USD-S454354.59EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		502,880	0.903505602				(17,160)		(17,160)		(17,160)			3,990		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 1688904.30 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024		1,688,904	0.822360983				81,466		81,466		81,466			3,030		0003
GBP/S 1689493.19 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024		1,689,493	0.822074341				81,052		81,052		81,052			4,552		0003
GBP/L 1764343.68 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	01/16/2024		1,764,344	0.787828367				(7,212)		(7,212)		(7,212)			1,847		0003
GBP/L 390691.82 USD-S307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/21/2023	01/11/2027		390,692	0.786009034				1,044		1,044		1,044			3,402		0003
GBP/L 495510.30 USD-S378858.05GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/09/2024		495,510	0.764581584				13,048		13,048		(20,150)			2,405		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		848,137	0.82263903				(36,556)		(36,556)		21,377			7,385		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		119,675	0.776819672				1,579		1,579		(5,087)			1,042		0003
EUR/L 210531.84 USD-S202278.86EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024		210,532	0.960799374				(15,598)		(15,598)		(3,522)			958		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84484434				(36,804)		(36,804)		(28,524)			4,955		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,506,055	0.894693661				(62,483)		(62,483)		(68,301)			19,883		0003
GBP/L 578640.34 USD-S467135.17GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024		578,640	0.807297967				(17,040)		(17,040)		(30,380)			2,809		0003
GBP/S 1457328.26 USD-L1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		1,457,328	0.801192176				31,120		31,120		71,412			3,927		0003
GBP/S 277586.34 USD-L222400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		277,586	0.801192162				5,928		5,928		13,602			748		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/11/2023	01/11/2027		373,683	0.82572974				(15,992)		(15,992)		(15,992)			3,254		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		1,721,806	0.806646768				49,292		49,292		49,292			8,406		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.814531243				(21,066)		(21,066)		(21,066)			6,119		0003
EUR/L 1880085.44 USD-S1702874.14EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025		1,880,085	0.905742954				(33,180)		(33,180)		(33,180)			10,024		0003
GBP/L 448903.23 USD-S365469.47GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024		448,903	0.814138651				(17,135)		(17,135)		(17,135)			2,179		0003
GBP/L 309757.23 USD-S253193.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024		309,757	0.817394157				(13,110)		(13,110)		(13,110)			1,504		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		257,328	0.917515365				3,561		3,561		3,561			337		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		111	0.911722142				2		2		2			1		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.911689224				(201,933)		(201,933)		(201,933)			37,556		0003
EUR/L 321505.52 USD-S287353.55EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		321,506	0.893774856				(1,351)		(1,351)		(1,351)			1,714		0003
EUR/L 17903.03 USD-S16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024		17,903	0.894162608				151		151		151			50		0003
EUR/L 16359.82 USD-S14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	07/25/2024		16,360	0.892808723				101		101		101			62		0003
EUR/S 119382.35 USD-L106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	01/25/2024		119,382	0.895855878				(1,205)		(1,205)		(1,205)			156		0003
GBP/L 62010160.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	01/31/2024		62,010,160	0.786967813				(189,754)		(189,754)		(189,754)			90,358		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 3335548.86 USD-L2645098.74GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2023	01/27/2025		3,335,549	0.793002547				38,034		38,034		38,034			17,306		0003
GBP/S 1894609.80 USD-L1518360.15GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,894,610	0.80141048				30,036		30,036		30,036			15,031		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		784,811	0.915700608				34,680		34,680		21,435			5,960		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		374,215	0.91282519				(53,323)		(53,323)		(21,607)			3,259		0003
EUR/L 3409300.65 USD-S3302305.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024		3,409,301	0.968616816				(253,319)		(253,319)		(48,594)			9,774		0003
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		1,709,283	0.947687647				(122,471)		(122,471)		(44,319)			11,553		0003
EUR/L 1111841.62 USD-S1060411.66EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/18/2025		1,111,842	0.953743448				(83,917)		(83,917)		(27,467)			7,104		0003
EUR/L 182314.81 USD-S174949.44EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/18/2025		182,315	0.959600814				(14,492)		(14,492)		(3,900)			1,004		0003
EUR/L 7003188.71 USD-S6705466.02EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/15/2025		7,003,189	0.957487553				(549,323)		(549,323)		(158,761)			39,777		0003
EUR/L 324546.77 USD-S316971.16EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/16/2024		324,547	0.976657879				(25,566)		(25,566)		(4,327)			340		0003
EUR/L 628515.95 USD-S610191.89EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/29/2024		628,516	0.970845513				(48,254)		(48,254)		(8,979)			1,802		0003
EUR/L 318560.41 USD-S310736.07EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	04/29/2024		318,560	0.975438442				(26,080)		(26,080)		(4,573)			913		0003
EUR/L 794616.80 USD-S735007.68EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024		794,617	0.924983816				(29,420)		(29,420)		(13,584)			3,979		0003
EUR/L 486687.44 USD-S454189.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024		486,687	0.933226693				(22,517)		(22,517)		(8,394)			2,437		0003
GBP/L 2181423.77 USD-S1775247.21GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		2,181,424	0.813802084				(81,529)		(81,529)		(81,529)			6,682		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,180,706	10.04960003				32,006		32,006		32,006			9,093		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024		865,029	0.918783236				(13,181)		(13,181)		(13,181)			1,132		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024		813,423	0.915022758				(11,956)		(11,956)		(11,956)			2,293		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		257,328	0.917515365				3,561		3,561		3,561			337		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		32,412	0.91508057				478		478		478			91		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		9,748	0.911742952				186		186		186			44		0003
EUR/L 1125175.66 USD-S1020070.18EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024		1,125,176	0.906587492				(18,452)		(18,452)		(18,452)			5,634		0003
EUR/L 16359.82 USD-S14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	07/25/2024		16,360	0.892808723				101		101		101			62		0003
GBP/L 1119387.12 USD-S897836.89GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024		1,119,387	0.802078989				(25,087)		(25,087)		(25,087)			4,153		0003
EUR/L 973026.44 USD-S885825.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	11/27/2024		973,026	0.910381993				(18,583)		(18,583)		(18,583)			4,640		0003
EUR/L 665569.12 USD-S600260.75EUR	East Road - 7200561	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		665,569	0.901875901				(20,625)		(20,625)		(20,625)			5,161		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 394423.40 USD-S356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	12/31/2024		394,423	0.904250711				(5,435)		(5,435)		(5,435)			1,975		0003
GBP/L 1202229.64 USD-S945244.95GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	07/19/2024		1,202,230	0.786243259				(2,676)		(2,676)		(2,676)			4,461		0003
GBP/L 19700256.23 USD-S15397441.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024		19,700,256	0.781585838				73,107		73,107		73,107			73,096		0003
EUR/L 338466.50 USD-S297605.29EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024		338,467	0.879275467				5,815		5,815		5,815			1,532		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025		191,605	0.725452501				14,069		14,069		(7,112)			1,158		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				27,327		27,327		(8,252)			3,152		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				35,914		35,914		(4,722)			4,378		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				171,235		171,235		(15,259)			38,637		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				63,678		63,678		2,571			11,633		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				104,855		104,855		(9,590)			25,842		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.726374664				1,294,110		1,294,110		(672,362)			158,858		0003
GBP/L 523413.99 USD-S386597.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL77OX0HC3ZE78	02/10/2022	12/09/2024		523,414	0.738606987				30,353		30,353		(19,847)			2,541		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				34,470		34,470		(21,739)			3,814		0003
EUR/L 601572.98 USD-S579131.63EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL77OX0HC3ZE78	08/24/2022	11/27/2024		601,573	0.962695549				(46,717)		(46,717)		(10,374)			2,869		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		29,948	0.99039323				(2,943)		(2,943)		(435)			84		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		11,855	0.986485495				(1,163)		(1,163)		(185)			45		0003
EUR/L 1847008.35 USD-S1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		1,847,008	0.951022349				(132,665)		(132,665)		(44,410)			11,591		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026		4,101,894	0.944376238				(311,853)		(311,853)		(124,515)			32,152		0003
EUR/L 1302579.70 USD-S1251638.03EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/15/2025		1,302,580	0.960891706				(101,594)		(101,594)		(24,061)			6,654		0003
EUR/L 659517.23 USD-S637750.80EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	07/29/2024		659,517	0.966996419				(50,514)		(50,514)		(10,134)			2,507		0003
EUR/L 414677.30 USD-S397760.55EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/28/2025		414,677	0.959205025				(31,814)		(31,814)		(7,902)			2,154		0003
GBP/L 15130769.79 USD-S12777423.86GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL77OX0HC3ZE78	11/14/2022	06/16/2025		15,130,770	0.844466213				(1,045,363)		(1,045,363)		(752,483)			91,421		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		9,130,454	10.105				(294,785)		(294,785)		(312,005)			70,319		0003
EUR/L 681011.12 USD-S634931.00EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S60X2D1J857QP30	11/22/2022	11/27/2024		681,011	0.93233573				(29,742)		(29,742)		(11,373)			3,247		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S60X2D1J857QP30	12/13/2022	01/11/2027		315,236	0.814381982				(9,396)		(9,396)		(14,726)			2,745		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1084186.15 USD-L970536.34EUR	Domi 2020-1 Class A-50136224	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/17/2023	04/15/2025		1,084,186	0.895175003				8,950		8,950		8,950			6,158		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024		863,696	0.920201086				14,514		14,514		14,514			1,130		0003
GBP/L 540343.76 USD-S428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		540,344	0.792204707				(2,388)		(2,388)		(2,388)			4,705		0003
EUR/L 399988.43 USD-S348012.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		399,988	0.870056991				305		305		305			3,173		0003
EUR/L 908296.34 USD-S801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		908,296	0.882573588				(11,164)		(11,164)		(11,164)			7,206		0003
EUR/L 655219.33 USD-S599578.45EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025		655,219	0.915080527				(18,438)		(18,438)		(18,438)			3,493		0003
GBP/S 1056304.83 USD-L833333.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/30/2023	03/15/2024		1,056,305	0.788913746				6,011		6,011		6,011			2,394		0003
GBP/L 1328713.67 USD-S1059069.66GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/09/2024		1,328,714	0.79706387				(21,787)		(21,787)		(21,787)			6,450		0003
EUR/L 461207.10 USD-S403894.47EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		461,207	0.875733418				(2,379)		(2,379)		(2,379)			3,659		0003
EUR/L 651364.08 USD-S579084.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	12/31/2024		651,364	0.889033503				2,137		2,137		2,137			3,261		0003
GBP/L 383928.47 USD-S304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		383,928	0.792204704				(1,697)		(1,697)		(1,697)			3,343		0003
EUR/L 298510.85 USD-S264262.44EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2024		298,511	0.885269128				5,462		5,462		5,462			841		0003
EUR/L 319738.90 USD-S282031.31EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2024		319,739	0.882067556				5,800		5,800		5,800			1,204		0003
EUR/L 363634.85 USD-S318001.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		363,635	0.874508095				5,305		5,305		5,305			2,087		0003
EUR/L 381696.21 USD-S332198.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		381,696	0.870322029				4,312		4,312		4,312			2,580		0003
EUR/L 29052.01 USD-S25284.61EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		29,052	0.870322226				328		328		328			196		0003
EUR/L 20953.61 USD-S18195.21EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		20,954	0.868356813				178		178		178			151		0003
GBP/L 8364951.21 USD-S6640220.37GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025		8,364,951	0.793814597				(109,522)		(109,522)		(109,522)			50,542		0003
GBP/L 420584.19 USD-S333664.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		420,584	0.793335979				(5,250)		(5,250)		(5,250)			2,541		0003
EUR/L 209166.50 USD-S188539.52EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	12/31/2024		209,167	0.901384878				(2,210)		(2,210)		(2,210)			1,047		0003
GBP/L 184345.39 USD-S149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		184,345	0.80847278				(4,248)		(4,248)		(4,248)			1,605		0003
GBP/L 6605337.65 USD-S5335921.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2025		6,605,338	0.807819694				(204,546)		(204,546)		(204,546)			39,910		0003
EUR/L 1435791.09 USD-S1322018.20EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/22/2023	11/27/2024		1,435,791	0.92075944				(44,099)		(44,099)		(44,099)			6,847		0003
GBP/L 745467.45 USD-S606648.15GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/10/2023	05/16/2024		745,467	0.813782211				(27,842)		(27,842)		(27,842)			2,284		0003
GBP/L 5043967.68 USD-S4148748.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		5,043,968	0.822516894				(243,761)		(243,761)		(243,761)			6,192		0003
EUR/L 301088.30 USD-S272012.85EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/01/2023	12/31/2024		301,088	0.903432149				(3,873)		(3,873)		(3,873)			1,508		0003
EUR/L 1256394.83 USD-S1102294.11EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,256,395	0.877346901				677		677		677			9,743		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 592969.76 USD-S465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		592,970	0.784190715				2,819		2,819		2,819			5,163		0003
GBP/S 2120166.67 USD-L1666666.67GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2023	02/25/2026		2,120,167	0.786101722				8,834		8,834		8,834			15,566		0003
GBP/L 277596.82 USD-S218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/21/2023	01/11/2027		277,597	0.78600904				742		742		742			2,417		0003
EUR/L 330413.67 USD-S288268.77EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		330,414	0.872448074				4,290		4,290		4,290			2,068		0003
EUR/L 33896.61 USD-S29573.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		33,897	0.872448012				440		440		440			212		0003
EUR/L 8097.05 USD-S7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		8,097	0.864753213				45		45		45			65		0003
GBP/L 312304.76 USD-S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/17/2023	01/11/2027		312,305	0.805088145				(5,986)		(5,986)		(5,986)			2,719		0003
GBP/L 1833373.91 USD-S1454481.48GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		1,833,374	0.793335976				(22,884)		(22,884)		(22,884)			11,077		0003
EUR/L 1714561.25 USD-S1550923.33EUR	College Square July 2021 - 7200462	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/25/2023	11/27/2024		1,714,561	0.904559887				(21,570)		(21,570)		(21,570)			8,176		0003
GBP/L 104342.25 USD-S84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		104,342	0.80847279				(2,404)		(2,404)		(2,404)			909		0003
GBP/L 5603091.30 USD-S4598728.91GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2025		5,603,091	0.820748523				(265,962)		(265,962)		(265,962)			33,854		0003
GBP/L 91033.33 USD-S74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	01/11/2027		91,033	0.822436024				(3,553)		(3,553)		(3,553)			793		0003
GBP/L 420262.94 USD-S345753.14GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	06/16/2025		420,263	0.822706708				(20,999)		(20,999)		(20,999)			2,539		0003
GBP/L 3314155.67 USD-S2725949.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		3,314,156	0.822516895				(160,164)		(160,164)		(160,164)			4,068		0003
EUR/L 1411383.99 USD-S1305012.43EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/24/2023	11/27/2024		1,411,384	0.924633154				(49,470)		(49,470)		(49,470)			6,730		0003
EUR/L 1088891.41 USD-S977961.26EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	11/27/2024		1,088,891	0.898125608				(5,856)		(5,856)		(5,856)			5,193		0003
EUR/L 300002.16 USD-S272012.85EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	12/31/2024		300,002	0.906702972				(4,959)		(4,959)		(4,959)			1,502		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.714719653				23,387		23,387		(9,345)			2,576		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.599808061				231,129		231,129		(24,195)			56,943		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.632751204				65,754		65,754		3,333			10,332		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025		96,503	0.73480788				6,005		6,005		(3,678)			583		0003
GBP/L 487886.23 USD-S363315.24GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024		487,886	0.744672052				24,686		24,686		(18,813)			2,368		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.726374667				35,922		35,922		(18,664)			4,410		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.830151087				29,695		29,695		(21,654)			7,318		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.738879857				53,465		53,465		(36,124)			8,222		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				14,731		14,731		(14,650)			2,452		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 403890.87 USD-S321515.15GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024		403,891	0.79604461				(4,852)		(4,852)		(17,769)			1,960		0003
EUR/L 2189856.61 USD-S1962664.46EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/31/2024		2,189,857	0.896252499				(10,539)		(10,539)		(10,539)			10,964		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				41,910		41,910		(1,280)			5,314		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				52,216		52,216		1,526			7,403		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				62,908		62,908		3,246			9,567		0003
GBP/L 604683.08 USD-S440602.65GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024		604,683	0.728650535				42,404		42,404		(22,292)			2,935		0003
GBP/L 89253733.80 USD-S66000000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/24/2022	01/27/2025		89,253,734	0.739464863				5,084,833		5,084,833		(3,391,857)			463,069		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74476803				5,824		5,824		(4,544)			1,017		0003
GBP/L 41093.09 USD-S32935.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024		41,093	0.801474652				(766)		(766)		(1,831)			199		0003
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		28,267,618	0.89968511				(851,955)		(851,955)		(780,412)			224,270		0003
GBP/S 1686089.46 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	07/19/2022	01/16/2024		1,686,089	0.824392793				85,466		85,466		82,774			1,765		0003
EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		1,000,902	0.986485154				(98,180)		(98,180)		(15,623)			3,769		0003
EUR/L 98489.51 USD-S93978.54EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025		98,490	0.954198473				(7,070)		(7,070)		(2,173)			567		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(56,001)		(56,001)		(77,370)			11,084		0003
GBP/S 1722083.33 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		1,722,083	0.806516657				48,304		48,304		48,304			6,277		0003
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	07/25/2024		539,547	0.912051762				(8,221)		(8,221)		(8,221)			2,032		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		4,132,995	0.900495273				(128,056)		(128,056)		(114,341)			32,790		0003
GBP/L 754569.84 USD-S608474.99GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024		754,570	0.806386576				(21,343)		(21,343)		(39,572)			3,663		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		1,507,902	0.990393191				(148,194)		(148,194)		(21,911)			4,250		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		103	0.983031012				(10)		(10)		(2)					0003
EUR/L 244095.85 USD-S235477.37EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024		244,096	0.964692231				(18,070)		(18,070)		(3,742)			928		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		132,366	0.9476876				(9,484)		(9,484)		(3,432)			895		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		1,171,809	0.94286253				(85,366)		(85,366)		(34,369)			8,936		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(129,984)		(129,984)		(83,644)			11,014		0003
GBP/L 749895.52 USD-S626426.80GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770X0HC3ZE78	11/15/2022	12/09/2024		749,896	0.835352103				(48,909)		(48,909)		(40,740)			3,640		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 1721944.45 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		1,721,944	0.806581705				48,420		48,420		48,420			5,806		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		1,721,806	0.806646768				49,020		49,020		49,020			7,660		0003
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2024		4,782	0.909630844				(80)		(80)		(80)			22		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		32,412	0.91508057				478		478		478			91		0003
GBP/L 485446.11 USD-S367033.70GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	12/09/2024		485,446	0.756075067				17,816		17,816		(19,304)			2,356		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.899790349				(1,678,186)		(1,678,186)		(1,532,096)			440,165		0003
GBP/L 744695.16 USD-S619598.27GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024		744,695	0.832015976				(45,402)		(45,402)		(40,296)			3,615		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.814846957				(6,801)		(6,801)		(10,484)			1,952		0003
GBP/S 1577222.22 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2022	03/15/2024		1,577,222	0.88059176				193,303		193,303		84,296			3,575		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		11,855	0.986485495				(1,163)		(1,163)		(185)			45		0003
EUR/L 270910.99 USD-S262408.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024		270,911	0.968616814				(20,129)		(20,129)		(3,861)			777		0003
EUR/L 214177.30 USD-S205072.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025		214,177	0.957487512				(16,019)		(16,019)		(4,074)			1,113		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		53,681	0.917515393				743		743		743			70		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		1,096,868	0.91349281				18,472		18,472		18,472			4,130		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(127,622)		(127,622)		(127,622)			23,459		0003
GBP/L 629808.08 USD-S503406.57GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/13/2023	12/09/2024		629,808	0.799301543				(12,124)		(12,124)		(12,124)			3,057		0003
GBP/L 710999.36 USD-S571998.33GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024		710,999	0.804499079				(18,400)		(18,400)		(18,400)			3,451		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road - 7200561	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		670,191	0.901875901				(20,769)		(20,769)		(20,769)			5,197		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/13/2023	01/11/2027		952,192	0.821287776				(35,908)		(35,908)		(35,908)			8,291		0003
GBP/L 1937348.37 USD-S1528841.83GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2023	12/09/2024		1,937,348	0.789141413				(12,195)		(12,195)		(12,195)			9,404		0003
GBP/L 128120.96 USD-S105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		128,121	0.822436079				(5,000)		(5,000)		(5,000)			1,116		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025		1,531,019	0.800800801				(34,707)		(34,707)		(34,707)			10,395		0003
EUR/L 253000.59 USD-S221561.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		253,001	0.875733412				(1,305)		(1,305)		(1,305)			2,007		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		826,359	0.78366958				(654)		(654)		(654)			5,610		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3736052.56 USD-S3359759.50EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/03/2023	02/18/2025		3,736,053	0.899280577				(38,808)		(38,808)		(38,808)			19,919		0003
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		875,357	0.899540248				(26,250)		(26,250)		(26,250)			6,945		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		298,345	0.88530831				(4,518)		(4,518)		(4,518)			2,367		0003
EUR/L 3252918.13 USD-S2797246.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		3,252,918	0.859919167				36,879		36,879		36,879			25,808		0003
GBP/L 1857823.68 USD-S1456773.84GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/24/2023	12/09/2024		1,857,824	0.784129224				179		179		179			9,018		0003
GBP/S 1765884.08 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024		1,765,884	0.787141136				6,501		6,501		6,501			8,267		0003
GBP/L 439540.03 USD-S353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/17/2023	01/11/2027		439,540	0.805088151				(8,425)		(8,425)		(8,425)			3,827		0003
EUR/L 500566.29 USD-S454890.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		500,566	0.908750947				(19,820)		(19,820)		(19,820)			3,971		0003
EUR/L 103685.62 USD-S93926.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		103,686	0.905879137				(3,795)		(3,795)		(3,795)			823		0003
GBP/L 1402243.54 USD-S1121668.31GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	12/09/2024		1,402,244	0.799909772				(28,082)		(28,082)		(28,082)			6,807		0003
EUR/L 149663.26 USD-S131180.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		149,663	0.87650102				(892)		(892)		(892)			1,187		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025		192,738	0.788671506				1,384		1,384		1,384			1,309		0003
EUR/L 74283.75 USD-S65052.76EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		74,284	0.875733387				(383)		(383)		(383)			589		0003
GBP/L 1720416.67 USD-S1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		1,720,417	0.807297973				(49,953)		(49,953)		(49,953)			3,087		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		1,721,806	0.806646768				48,649		48,649		48,649			5,255		0003
GBP/L 1722905.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		1,722,905	0.806776926				(49,057)		(49,057)		(49,057)			4,642		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/14/2023	01/25/2024		1,368,373	0.914691316				14,664		14,664		14,664			1,791		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024		865,029	0.918783236				(13,181)		(13,181)		(13,181)			1,132		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024		813,423	0.915022758				(11,956)		(11,956)		(11,956)			2,293		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024		863,696	0.920201086				14,514		14,514		14,514			1,130		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024		811,901	0.916738174				13,478		13,478		13,478			2,289		0003
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	10/25/2024		4,772	0.911453095				90		90		90			22		0003
EUR/S 12801.93 USD-L11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		12,802	0.91349195				216		216		216			48		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		9,748	0.911742952				186		186		186			44		0003
GBP/L 5320733.20 USD-S4315606.80GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		5,320,733	0.811092501				(144,173)		(144,173)		(144,173)			42,214		0003
EUR/L 180.81 USD-S160.54EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2023	10/25/2024		181	0.887893369				1		1		1			1		0003
GBP/L 2197203.65 USD-S1767349.02GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024		2,197,204	0.804362864				(56,479)		(56,479)		(56,479)			10,665		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 447756.18 USD-S404294.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		447,756	0.902934539				(15,012)		(15,012)		(15,012)			3,552		0003
GBP/L 1756529.47 USD-S1443141.25GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2023	12/09/2024		1,756,529	0.8215867				(83,731)		(83,731)		(83,731)			8,526		0003
GBP/L 249835.35 USD-S205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2023	01/11/2027		249,835	0.822436056				(9,750)		(9,750)		(9,750)			2,175		0003
EUR/L 2829424.33 USD-S2547195.11EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,829,424	0.90025207				(82,881)		(82,881)		(82,881)			21,942		0003
EUR/L 560400.05 USD-S491191.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		560,400	0.87650101				(3,339)		(3,339)		(3,339)			4,446		0003
EUR/L 1135413.41 USD-S1003980.17EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,135,413	0.884241952				(8,306)		(8,306)		(8,306)			8,805		0003
GBP/L 834550.03 USD-S654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		834,550	0.784190709				3,967		3,967		3,967			7,267		0003
GBP/S 823803.74 USD-L647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/29/2023	01/02/2024		823,804	0.786100486				1,499		1,499		1,499			305		0003
EUR/L 1265119.79 USD-S1109948.93EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,265,120	0.877346903				682		682		682			9,811		0003
GBP/L 10096504.04 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	01/22/2024		10,096,504	0.828020204				(558,755)		(558,755)		(498,877)			12,394		0003
GBP/L 1531457.95 USD-S1111000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025		1,531,458	0.725452501				112,450		112,450		(56,846)			9,253		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		3,820,825	0.648298217				476,573		476,573		22,854			70,104		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		12,567,966	0.584658559				1,368,650		1,368,650		(121,961)			308,816		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		4,448,503	0.630636312				508,969		508,969		20,552			92,978		0003
GBP/L 2087406.11 USD-S1541545.02GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2024		2,087,406	0.738497896				122,836		122,836		(77,505)			7,102		0003
GBP/S 13476585.54 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/19/2022	01/16/2024		13,476,586	0.824392793				683,111		683,111		661,598			14,108		0003
GBP/L 6501383.73 USD-S5253049.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		6,501,384	0.807989399				(165,192)		(165,192)		(298,194)			39,282		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		13,774,444	0.80664677				394,335		394,335		394,335			67,249		0003
GBP/L 3627527.76 USD-S3030769.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		3,627,528	0.835491688				(240,442)		(240,442)		(240,442)			21,918		0003
GBP/L 1382564.08 USD-S1087031.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/15/2023	07/19/2024		1,382,564	0.78624326				(3,077)		(3,077)		(3,077)			5,130		0003
GBP/L 22654388.50 USD-S17706349.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024		22,654,389	0.781585838				84,070		84,070		84,070			84,057		0003
GBP/L 10164057.90 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		10,164,058	0.822516894				(491,201)		(491,201)		(491,201)			12,477		0003
EUR/L 314565.27 USD-S277467.82EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2024		314,565	0.882067559				5,706		5,706		5,706			1,184		0003
EUR/L 1652068.34 USD-S1441343.86EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		1,652,068	0.872448085				21,449		21,449		21,449			10,341		0003
GBP/S 13457111.11 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	02/16/2024		13,457,111	0.825668379				705,849		705,849		668,561			24,145		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		18,568,699	0.598318724				1,868,693		1,868,693		(192,526)			456,264		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		3,190,619	0.679624847				375,930		375,930		739			49,075		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		5,004,706	0.61300803				523,651		523,651		(18,138)			115,952		0003
GBP/L 6120311.38 USD-S5168396.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	11/14/2022	06/16/2025		6,120,311	0.844466212				(422,843)		(422,843)		(304,375)			36,979		0003
GBP/L 21064301.67 USD-S17175158.73GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024		21,064,302	0.815368057				(828,908)		(828,908)		(828,908)			78,157		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		13,774,444	0.80664677				389,196		389,196		389,196			42,040		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		13,774,444	0.80664677				392,158		392,158		392,158			61,284		0003
GBP/L 889421.15 USD-S714853.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025		889,421	0.803729302				(22,899)		(22,899)		(22,899)			5,374		0003
GBP/L 2700969.80 USD-S2152904.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		2,700,970	0.797085854				(46,640)		(46,640)		(46,640)			16,319		0003
GBP/L 561275.11 USD-S461764.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/18/2023	06/16/2025		561,275	0.822706712				(28,045)		(28,045)		(28,045)			3,391		0003
GBP/L 1088.21 USD-S895.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/18/2023	06/16/2025		1,088	0.822708852				(54)		(54)		(54)			7		0003
EUR/L 1598694.48 USD-S1410156.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2024		1,598,694	0.882067567				29,000		29,000		29,000			6,020		0003
EUR/L 1760801.69 USD-S1543479.74EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025		1,760,802	0.876577839				28,304		28,304		28,304			9,135		0003
EUR/L 1908481.04 USD-S1660993.08EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		1,908,481	0.870322023				21,561		21,561		21,561			12,900		0003
EUR/L 2022065.89 USD-S1751919.85EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		2,022,066	0.866400971				14,526		14,526		14,526			15,411		0003
EUR/L 40485.25 USD-S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		40,485	0.864752719				225		225		225			325		0003
GBP/S 138180.91 USD-L108624.08GBP	Project Conrad Henderson Park 720049401	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	01/02/2024		138,181	0.786100482				251		251		251			51		0003
GBP/L 45160296.45 USD-S37331814.87GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	07/12/2024		45,160,296	0.826651236				(2,425,775)		(2,425,775)		(2,327,195)			164,619		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.900495273				(102,445)		(102,445)		(91,473)			26,232		0003
EUR/L 2193097.22 USD-S2092650.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025		2,193,097	0.954198474				(158,102)		(158,102)		(43,748)			11,692		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2027		1,107,298	0.714719652				93,463		93,463		(37,347)			10,295		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		2,752,545	0.698104645				287,055		287,055		(37,743)			34,996		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		4,021,173	0.640614991				502,814		502,814		25,946			76,470		0003
GBP/S 11648141.74 USD-L9332400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		11,648,142	0.801192174				248,733		248,733		570,786			31,386		0003
GBP/S 13775555.55 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		13,775,556	0.806581707				387,362		387,362		387,362			46,450		0003
GBP/L 1270838.75 USD-S1042378.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	03/14/2023	06/16/2025		1,270,839	0.820228813				(59,480)		(59,480)		(59,480)			7,679		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2028		1,192,940	0.708842814				109,211		109,211		(32,980)			12,597		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2043		2,389,576	0.618276246				266,991		266,991		6,066			52,718		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2045		2,502,353	0.613008032				261,825		261,825		(9,069)			57,976		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,284,349	0.598318724				934,347		934,347		(96,263)			228,132		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,261,296	0.599808061				923,683		923,683		(96,695)			227,566		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.968851427				(269,026)		(269,026)		(90,144)			21,735		0003
GBP/S 5824070.87 USD-L4666200.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		5,824,071	0.801192174				124,366		124,366		285,393			15,693		0003
GBP/L 6885422.50 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		6,885,423	0.806776926				(196,050)		(196,050)		(196,050)			18,553		0003
GBP/L 4256586.56 USD-S3452485.44GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		4,256,587	0.811092501				(115,338)		(115,338)		(115,338)			33,771		0003
EUR/L 400453.03 USD-S363912.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		400,453	0.908750946				(15,856)		(15,856)		(15,856)			3,177		0003
GBP/L 10107372.18 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	04/22/2024		10,107,372	0.827129859				(549,907)		(549,907)		(512,050)			28,119		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		2,663,822	0.703358538				262,111		262,111		(54,098)			31,123		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		2,822,319	0.691180537				312,418		312,418		(23,081)			38,551		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		18,522,592	0.599808061				1,847,366		1,847,366		(193,390)			455,131		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		4,199,925	0.632751202				525,560		525,560		26,637			82,584		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		4,779,153	0.618276246				533,982		533,982		12,132			105,436		0003
GBP/L 579101.52 USD-S465074.92GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	07/19/2024		579,102	0.803097391				(13,730)		(13,730)		(13,730)			2,149		0003
GBP/L 1092198.28 USD-S880138.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		1,092,198	0.805841381				(31,064)		(31,064)		(31,064)			6,599		0003
GBP/L 830566.16 USD-S662045.73GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025		830,566	0.797101738				(14,359)		(14,359)		(14,359)			5,018		0003
GBP/L 6502104.25 USD-S4963059.50GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	01/22/2024		6,502,104	0.763300512				176,507		176,507		176,507			7,982		0003
GBP/L 8458322.10 USD-S6469080.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024		8,458,322	0.764818356				211,685		211,685		211,685			23,531		0003
GBP/S 5402051.25 USD-L4142518.50GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	07/19/2024		5,402,051	0.766841762				(121,575)		(121,575)		(121,575)			20,044		0003
GBP/L 4571059.36 USD-S3553649.51GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		4,571,059	0.777423619				35,772		35,772		35,772			27,619		0003
GBP/S 14114368.42 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024		14,114,368	0.787141137				51,961		51,961		51,961			66,078		0003
GBP/L 3383575.78 USD-S2685931.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025		3,383,576	0.793814596				(44,301)		(44,301)		(44,301)			20,444		0003
GBP/S 289639.66 USD-L232051.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2023	06/16/2025		289,640	0.801172913				6,512		6,512		6,512			1,750		0003
GBP/L 245926.32 USD-S198929.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025		245,926	0.808897885				(7,954)		(7,954)		(7,954)			1,486		0003
GBP/L 5800330.82 USD-S4770870.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		5,800,331	0.822516894				(280,314)		(280,314)		(280,314)			7,120		0003
GBP/S 13511233.20 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024		13,511,233	0.822360982				651,727		651,727		651,727			24,242		0003
GBP/S 8450437.92 USD-L6666666.60GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/30/2023	03/15/2024		8,450,438	0.788913742				48,085		48,085		48,085			19,153		0003
EUR/L 82948.49 USD-S75141.31EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		82,948	0.905879179				(3,036)		(3,036)		(3,036)			658		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		4,922,117	0.612594953				541,936		541,936		(2,559)			111,351		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		8,525,851	0.607422706				838,086		838,086		(76,649)			206,551		0003
GBP/L 771332.36 USD-S566781.07GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025		771,332	0.734807846				47,995		47,995		(29,396)			4,660		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		5,116,047	0.60805059				525,929		525,929		(32,054)			121,260		0003
GBP/L 5549626.87 USD-S4833538.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/25/2022	06/16/2025		5,549,627	0.870966338				(559,522)		(559,522)		(291,580)			33,531		0003
GBP/L 1657322.93 USD-S1382830.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		1,657,323	0.834376303				(94,478)		(94,478)		(80,650)			10,014		0003
GBP/L 2165950.26 USD-S1712281.32GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2023	06/16/2025		2,165,950	0.790545079				(19,321)		(19,321)		(19,321)			13,087		0003
EUR/L 345093.82 USD-S305500.90EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2024		345,094	0.885269113				6,314		6,314		6,314			973		0003
EUR/L 281313.78 USD-S247352.31EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024		281,314	0.879275484				4,833		4,833		4,833			1,273		0003
EUR/L 248671.70 USD-S217980.10EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025		248,672	0.876577833				3,997		3,997		3,997			1,290		0003
EUR/L 1941799.87 USD-S1686175.64EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		1,941,800	0.868357067				16,537		16,537		16,537			13,982		0003
GBP/L 1209166.23 USD-S979123.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		1,209,166	0.809750691				(40,424)		(40,424)		(40,424)			7,306		0003
GBP/L 13763333.33 USD-S11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		13,763,333	0.807297974				(399,627)		(399,627)		(399,627)			24,694		0003
GBP/S 13776666.67 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		13,776,667	0.806516654				386,431		386,431		386,431			50,219		0003
GBP/L 13770845.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		13,770,845	0.806776926				(392,101)		(392,101)		(392,101)			37,105		0003
GBP/L 1651643.09 USD-S1269244.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/18/2023	07/19/2024		1,651,643	0.76847412				33,734		33,734		33,734			6,128		0003
GBP/L 169994.00 USD-S139855.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	06/16/2025		169,994	0.822706684				(8,494)		(8,494)		(8,494)			1,027		0003
GBP/L 2953.71 USD-S2430.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2023	06/16/2025		2,954	0.822707713				(148)		(148)		(148)			18		0003
GBP/L 2162791.27 USD-S1739976.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2023	06/16/2025		2,162,791	0.804505231				(57,826)		(57,826)		(57,826)			13,068		0003
GBP/L 14102056.32 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	01/16/2024		14,102,056	0.787828367				(57,640)		(57,640)		(57,640)			14,763		0003
GBP/L 444114.40 USD-S356174.83GBP	Project Conrad Henderson Park 720049401	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	11/15/2023	11/03/2025		444,114	0.801988924				(10,742)		(10,742)		(10,742)			3,015		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.89968511				(681,564)		(681,564)		(624,330)			179,416		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2032		1,459,995	0.685494928				167,490		167,490		(5,117)			21,237		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2040		2,142,877	0.637511157				246,977		246,977		10,787			43,480		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2041		2,224,252	0.630636315				254,485		254,485		10,276			46,489		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		4,262,925	0.607422707				419,043		419,043		(38,324)			103,275		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.959821857				(158,515)		(158,515)		(57,844)			14,174		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 6881666.67 USD-S5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		6,881,667	0.807297974				(199,813)		(199,813)		(199,813)			12,347		0003
EUR/L 128602.21 USD-S114941.42EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		128,602	0.893774843				(540)		(540)		(540)			686		0003
GBP/S 2842897.72 USD-L2237797.32GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		2,842,898	0.787153651				(1,994)		(1,994)		(1,994)			22,555		0003
EUR/L 319990.75 USD-S278410.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		319,991	0.870056994				244		244		244			2,539		0003
EUR/L 75540767.68 USD-S69851373.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024		75,540,768	0.924684451				(1,807,193)		(1,807,193)		(1,807,193)			176,828		0003
EUR/L 262087.74 USD-S239831.39EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025		262,088	0.915080538				(7,375)		(7,375)		(7,375)			1,397		0003
EUR/L 402303.74 USD-S363483.68EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		402,304	0.903505595				(13,728)		(13,728)		(13,728)			3,192		0003
GBP/L 7051028.16 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	01/16/2024		7,051,028	0.787828367				(28,820)		(28,820)		(28,820)			7,381		0003
EUR/L 1818174.27 USD-S1590008.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		1,818,174	0.874508091				26,527		26,527		26,527			10,436		0003
EUR/L 145260.07 USD-S126423.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		145,260	0.870321968				1,641		1,641		1,641			982		0003
EUR/L 104768.03 USD-S90976.06EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		104,768	0.868357074				892		892		892			754		0003
EUR/L 2543456.18 USD-S2199460.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		2,543,456	0.864752681				14,156		14,156		14,156			20,398		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		2,385,881	0.708842814				218,422		218,422		(65,960)			25,194		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		2,919,990	0.685494928				334,980		334,980		(10,234)			42,473		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		3,394,181	0.673763644				404,759		404,759		7,753			54,895		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		3,650,296	0.655694709				454,450		454,450		19,139			64,447		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		6,580,542	0.607791892				645,365		645,365		(59,282)			159,423		0003
GBP/S 2218693.66 USD-L1777600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		2,218,694	0.801192175				47,378		47,378		108,721			5,978		0003
GBP/L 1229386.16 USD-S996826.53GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		1,229,386	0.810832725				(35,423)		(35,423)		(56,758)			7,428		0003
GBP/L 468977.99 USD-S375842.67GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024		468,978	0.801407908				(10,109)		(10,109)		(10,109)			1,740		0003
GBP/L 725259.63 USD-S584444.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025		725,260	0.805841378				(20,628)		(20,628)		(20,628)			4,382		0003
GBP/L 1287295.20 USD-S1032512.43GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024		1,287,295	0.802078987				(28,850)		(28,850)		(28,850)			4,776		0003
GBP/L 170123.94 USD-S134965.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		170,124	0.793335964				(2,124)		(2,124)		(2,124)			1,028		0003
GBP/L 593058.55 USD-S479723.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025		593,059	0.808897874				(19,181)		(19,181)		(19,181)			3,583		0003
GBP/L 2266418.96 USD-S1860160.01GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2025		2,266,419	0.820748521				(107,580)		(107,580)		(107,580)			13,694		0003
GBP/S 13515944.31 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024		13,515,944	0.82207434				648,418		648,418		648,418			36,419		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 5642364.42 USD-S4444444.42GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024		5,642,364	0.787691841				(22,820)		(22,820)		(22,820)			10,124		0003
GBP/L 32485349.15 USD-S26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2023	11/03/2025		32,485,349	0.803923145				(865,959)		(865,959)		(865,959)			220,556		0003
EUR/L 1556221.43 USD-S1383430.91EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024		1,556,221	0.888967909				27,557		27,557		27,557			2,036		0003
EUR/L 373483.54 USD-S332014.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/25/2024		373,484	0.888967905				6,613		6,613		6,613			489		0003
EUR/L 1692332.49 USD-S1488026.46EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2024		1,692,332	0.879275479				29,077		29,077		29,077			7,659		0003
EUR/L 197731.68 USD-S172917.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025		197,732	0.874508071				2,885		2,885		2,885			1,135		0003
EUR/L 73378.23 USD-S63574.97EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		73,378	0.866400975				527		527		527			559		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.968851427				(291,444)		(291,444)		(291,444)			23,546		0003
GBP/L 138609.54 USD-S108624.08GBP	Project Conrad Henderson Park 720049401	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/29/2023	11/03/2025		138,610	0.78366958				(110)		(110)		(110)			941		0003
GBP/S 12617777.78 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2022	03/15/2024		12,617,778	0.880591757				1,546,428		1,546,428		674,368			28,598		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		2,311,897	0.720435143				180,858		180,858		(85,191)			18,121		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		2,214,596	0.714719652				186,926		186,926		(74,693)			20,590		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		3,495,513	0.667913438				417,351		417,351		12,197			59,174		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		4,285,754	0.637511157				493,954		493,954		21,574			86,961		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		4,617,923	0.624258693				522,843		522,843		19,346			99,235		0003
GBP/L 6018101.60 USD-S4886409.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		6,018,102	0.811951932				(218,099)		(218,099)		(218,099)			36,362		0003
GBP/L 4578470.20 USD-S3759624.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		4,578,470	0.821152899				(219,689)		(219,689)		(219,689)			27,664		0003
GBP/L 1376794.77 USD-S1130559.02GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		1,376,795	0.821152901				(66,063)		(66,063)		(66,063)			8,319		0003
GBP/L 554462.17 USD-S431051.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025		554,462	0.777423625				4,339		4,339		4,339			3,350		0003
GBP/L 741589.45 USD-S588329.59GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025		741,589	0.793335976				(9,257)		(9,257)		(9,257)			4,481		0003
GBP/L 2671821.97 USD-S2158350.41GBP	Whiteleys October 2022 - 2380301	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2025		2,671,822	0.807819695				(82,738)		(82,738)		(82,738)			16,143		0003
GBP/L 3811126.59 USD-S3134716.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024		3,811,127	0.822516893				(184,181)		(184,181)		(184,181)			4,678		0003
GBP/L 990494.09 USD-S781474.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/21/2023	06/16/2025		990,494	0.788974682				(6,850)		(6,850)		(6,850)			5,985		0003
EUR/L 1492554.24 USD-S1321312.18EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2024		1,492,554	0.885269121				27,309		27,309		27,309			4,207		0003
EUR/L 169483.04 USD-S147865.15EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025		169,483	0.872448063				2,200		2,200		2,200			1,061		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		44,383,753	0.899790349				(1,342,549)		(1,342,549)		(1,225,677)			352,132		0003
GBP/S 6725555.56 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	02/16/2024		6,725,556	0.826036676				355,924		355,924		334,281			12,067		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		6,283,983	0.58465856				684,325		684,325		(60,981)			154,408		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026		1,549,950	0.967773154				(153,309)		(153,309)		(48,142)			11,819		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,003,570	0.895262361				(51,143)		(51,143)		(54,687)			15,896		0003
GBP/S 6888333.34 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		6,888,333	0.806516654				193,215		193,215		193,215			25,110		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		6,887,222	0.806646769				197,168		197,168		197,168			33,625		0003
EUR/L 752034.17 USD-S681149.65EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025		752,034	0.905742953				(13,272)		(13,272)		(13,272)			4,009		0003
EUR/L 294579.68 USD-S263797.19EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025		294,580	0.895503689				(1,810)		(1,810)		(1,810)			1,571		0003
EUR/L 245230.53 USD-S219131.92EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025		245,231	0.8935752				(975)		(975)		(975)			1,307		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		700,286	0.899540251				(21,000)		(21,000)		(21,000)			5,556		0003
GBP/S 1250679.21 USD-L991791.80GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/22/2023	01/27/2025		1,250,679	0.793002548				14,261		14,261		14,261			6,489		0003
GBP/S 1515687.84 USD-L1214688.12GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,515,688	0.80141048				24,029		24,029		24,029			12,025		0003
GBP/S 7057184.21 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024		7,057,184	0.787141137				25,981		25,981		25,981			33,039		0003
GBP/S 6755616.60 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024		6,755,617	0.822360982				325,863		325,863		325,863			12,121		0003
GBP/S 6757972.15 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024		6,757,972	0.822074341				324,209		324,209		324,209			18,209		0003
EUR/L 119730.61 USD-S104944.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		119,731	0.876501005				(713)		(713)		(713)			950		0003
GBP/S 4225218.96 USD-L3333333.30GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/30/2023	03/15/2024		4,225,219	0.788913742				24,043		24,043		24,043			9,576		0003
EUR/L 368965.68 USD-S323115.58EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		368,966	0.875733429				(1,903)		(1,903)		(1,903)			2,927		0003
EUR/L 202400.47 USD-S177248.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		202,400	0.875733441				(1,044)		(1,044)		(1,044)			1,606		0003
GBP/L 1043703.06 USD-S770772.51GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2024		1,043,703	0.738497892				61,233		61,233		(47,749)			3,551		0003
GBP/L 385666.18 USD-S283390.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2025		385,666	0.734807833				23,998		23,998		(14,698)			2,330		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2030		1,376,273	0.698104645				143,527		143,527		(18,871)			17,498		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2033		1,595,309	0.67962485				187,965		187,965		369			24,537		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2035		1,747,757	0.667913438				208,676		208,676		6,098			29,587		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2038		2,010,586	0.640614992				251,407		251,407		12,973			38,235		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		3,290,271	0.607791892				322,682		322,682		(29,641)			79,711		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.966136902				(754,137)		(754,137)		(245,059)			60,164		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 1109346.83 USD-L888800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	12/14/2022	04/15/2024		1,109,347	0.801192175				23,689		23,689		54,361			2,989		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		6,887,222	0.806646769				196,079		196,079		196,079			30,642		0003
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.911689224				(161,547)		(161,547)		(161,547)			30,045		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		238,676	0.885308299				(3,614)		(3,614)		(3,614)			1,894		0003
EUR/S 245666.89 USD-L231078.66EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024		245,667	0.940617842				10,212		10,212		10,212			575		0003
EUR/L 412039.99 USD-S364960.13EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		412,040	0.885739586				(6,425)		(6,425)		(6,425)			3,269		0003
GBP/S 6308888.89 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/21/2022	03/15/2024		6,308,889	0.880591758				773,214		773,214		337,184			14,299		0003
GBP/S 6738292.77 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	01/16/2024		6,738,293	0.824392793				341,556		341,556		330,799			7,054		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/15/2026		1,155,949	0.720435147				90,429		90,429		(42,595)			9,061		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/16/2031		1,411,160	0.691180538				156,209		156,209		(11,541)			19,275		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/15/2039		2,099,963	0.632751202				262,780		262,780		13,318			41,292		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/16/2042		2,308,962	0.624258694				261,421		261,421		9,673			49,617		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/15/2044		2,461,058	0.612594955				270,968		270,968		(1,280)			55,675		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/15/2046		2,558,023	0.608050592				262,964		262,964		(16,027)			60,630		0003
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.966136902				(164,695)		(164,695)		(53,518)			13,139		0003
GBP/S 517617.56 USD-L421461.19GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	01/13/2023	02/20/2024		517,618	0.81423279				19,613		19,613		19,613			967		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		6,887,222	0.806646769				194,598		194,598		194,598			21,020		0003
GBP/S 6887777.78 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		6,887,778	0.806581707				193,681		193,681		193,681			23,225		0003
EUR/L 1494421.03 USD-S1343903.80EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/03/2023	02/18/2025		1,494,421	0.899280573				(15,523)		(15,523)		(15,523)			7,967		0003
EUR/S 370399.10 USD-L345126.20EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024		370,399	0.931768463				11,767		11,767		11,767			867		0003
EUR/L 448320.03 USD-S392952.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		448,320	0.876501012				(2,671)		(2,671)		(2,671)			3,557		0003
EUR/L 59426.99 USD-S52042.20EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		59,427	0.8757334				(306)		(306)		(306)			471		0003
EUR/S 841528.72 USD-L764624.82EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024		841,529	0.908614052				5,157		5,157		5,157			1,970		0003
GBP/L 33475266.90 USD-S24747000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/24/2022	01/27/2025		33,475,267	0.739262216				1,915,332		1,915,332		(1,271,423)			173,678		0003
GBP/L 765728.98 USD-S555500.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/16/2025		765,729	0.725452496				56,225		56,225		(28,423)			4,627		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/15/2029		1,331,911	0.703358542				131,056		131,056		(27,049)			15,562		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 549300JJL3JD5P3OI6NJZ34	09/29/2022	06/15/2034		1,697,091	0.673763646				202,379		202,379		3,876			27,448		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2036		1,825,148	0.655694709				227,225		227,225		9,570			32,224		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2037		1,910,413	0.648298219				238,286		238,286		11,427			35,052		0003
GBP/L 18358981.20 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/06/2022	02/20/2024		18,358,981	0.812136569				(646,585)		(646,585)		(646,585)			34,313		0003
EUR/L 2602334.50 USD-S2237797.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		2,602,335	0.859919169				29,503		29,503		29,503			20,646		0003
EUR/L 358204.95 USD-S323435.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		358,205	0.902934535				(12,010)		(12,010)		(12,010)			2,842		0003
GBP/L 2821182.21 USD-S2222222.21GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024		2,821,182	0.787691841				(11,410)		(11,410)		(11,410)			5,062		0003
EUR/L 10311272.59 USD-S9556982.93EUR	Coupon Hedge ABS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024		10,311,273	0.926848054				(255,081)		(255,081)		(255,081)			17,067		0003
AUD/S 41224.89 USD-L62518.92AUD	Hurstville - 1BANOPDR5	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/12/2023	03/20/2024		41,225	1.516533337				1,471		1,471		1,471			97		0003
EUR/L 6781376.43 USD-S6422271.89EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	01/17/2024		6,781,376	0.947045479				(312,687)		(312,687)		(312,687)			7,318		0003
EUR/L 35964696.25 USD-S33701979.08EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		35,964,696	0.937085047				(1,262,624)		(1,262,624)		(1,262,624)			38,808		0003
GBP/L 37110018.78 USD-S29671588.83GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		37,110,019	0.799557365				(713,094)		(713,094)		(713,094)			74,600		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(388,286)		(388,286)		(134,662)			18,891		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025		5,381,760	0.891901534				(664,766)		(664,766)		(300,399)			37,714		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				239,208		239,208		127,392			20,303		0003
GBP/L 3378600.00 USD-S3000000.00GBP	Canada Square 2020-2 Class B 50136238	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/18/2022	03/17/2025		3,378,600	0.887941751				(448,493)		(448,493)		(197,636)			18,590		0003
GBP/L 23357470.69 USD-S18681119.46GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105 ..	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	03/20/2024		23,357,471	0.799792054				(457,123)		(457,123)		(457,123)			54,676		0003
EUR/L 7712835.90 USD-S6935754.02EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		7,712,836	0.899248229				30,207		30,207		30,207			18,936		0003
GBP/L 17359374.66 USD-S13202049.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025		17,359,375	0.760514108				545,910		545,910		(704,667)			99,328		0003
GBP/L 4664341.98 USD-S3816138.06GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025		4,664,342	0.81815143				(178,791)		(178,791)		(178,791)			24,868		0003
EUR/L 22760714.90 USD-S21402384.73EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025		22,760,715	0.940321287				(1,240,010)		(1,240,010)		(1,240,010)			122,222		0003
GBP/L 606250.00 USD-S500000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/27/2023	02/18/2025		606,250	0.824742268				(31,519)		(31,519)		(31,519)			3,232		0003
EUR/L 1392767.25 USD-S1247060.68EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025		1,392,767	0.895383403				(8,739)		(8,739)		(8,739)			7,479		0003
EUR/L 449093.51 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		449,094	0.882573587				(5,520)		(5,520)		(5,520)			3,563		0003
GBP/L 22501.13 USD-S18058.69GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025		22,501	0.802568138				(533)		(533)		(533)			120		0003
EUR/S 10052849.70 USD-L9470418.94EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		10,052,850	0.942063119				408,207		408,207		408,207			10,848		0003
EUR/L 34128818.98 USD-S31981605.94EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		34,128,819	0.937085047				(1,198,172)		(1,198,172)		(1,198,172)			36,827		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 97982.45 USD-L77282.41GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2023	03/20/2024		97,982	0.788737269				537		537		537			229		0003
GBP/L 7826103.46 USD-S6422271.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		7,826,103	0.8206219				(359,121)		(359,121)		(359,121)			8,445		0003
AUD/L 10209689.12 USD-S15792859.92AUD	Hurstville - 1BANOPDR5	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/13/2023	03/20/2024		10,209,689	1.546850226				(575,722)		(575,722)		(575,722)			23,899		0003
EUR/S 6817241.61 USD-L6422271.89EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		6,817,242	0.942063118				276,822		276,822		276,822			7,356		0003
EUR/L 9999962.15 USD-S9470418.94EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	01/17/2024		9,999,962	0.947045479				(461,095)		(461,095)		(461,095)			10,791		0003
GBP/L 5937919.55 USD-S4786487.48GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024		5,937,920	0.806088301				(163,092)		(163,092)		(163,092)			9,829		0003
EUR/S 8882913.18 USD-L8368264.89EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		8,882,913	0.942063118				360,701		360,701		360,701			9,585		0003
GBP/L 10197467.18 USD-S8368264.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		10,197,467	0.8206219				(467,937)		(467,937)		(467,937)			11,004		0003
GBP/S 111395226.80 USD-L91645600.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		111,395,227	0.822706705				5,536,289		5,536,289		5,536,289			637,388		0003
GBP/L 780256.38 USD-S630039.27GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/30/2023	02/18/2025		780,256	0.807477242				(23,383)		(23,383)		(23,383)			4,160		0003
GBP/L 6724561.40 USD-S5942000.00GBP	TOGET 2020-1 B RMBS 50136219	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2022	06/17/2024		6,724,561	0.883626403				(849,445)		(849,445)		(368,100)			22,879		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(243,225)		(243,225)		(127,889)			18,547		0003
EUR/L 2985134.10 USD-S2886000.00EUR	DILSK 5 B RMBS 50136326	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	03/20/2025		2,985,134	0.966790738				(261,718)		(261,718)		(64,617)			16,480		0003
EUR/L 1433376.23 USD-S1288961.04EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,433,376	0.899248232				5,614		5,614		5,614			3,519		0003
GBP/L 11540538.88 USD-S9470418.94GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		11,540,539	0.8206219				(529,568)		(529,568)		(529,568)			12,453		0003
GBP/S 960197.17 USD-L790698.72GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/26/2023	03/20/2024		960,197	0.82347537				47,781		47,781		47,781			2,248		0003
GBP/S 198838.94 USD-L161965.62GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2023	03/20/2024		198,839	0.814556847				7,634		7,634		7,634			465		0003
GBP/L 85173705.91 USD-S66810714.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024		85,173,706	0.784405393				18,268		18,268		18,268			120,041		0003
GBP/L 18966916.65 USD-S14817660.53GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024		18,966,917	0.781237183				77,055		77,055		77,055			46,565		0003
GBP/L 15702180.32 USD-S12554793.92GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		15,702,180	0.799557365				(301,728)		(301,728)		(301,728)			31,565		0003
GBP/L 104272266.38 USD-S78443550.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		104,272,266	0.752295441				4,310,534		4,310,534		(4,141,934)			596,632		0003
EUR/L 8836180.61 USD-S8368264.89EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	01/17/2024		8,836,181	0.947045478				(407,433)		(407,433)		(407,433)			9,535		0003
GBP/L 1419245.57 USD-S1144229.91GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/02/2023	02/18/2025		1,419,246	0.806224049				(40,264)		(40,264)		(40,264)			7,567		0003
GBP/L 31038584.34 USD-S24817128.71GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		31,038,584	0.799557365				(596,427)		(596,427)		(596,427)			62,395		0003
GBP/L 6985132.50 USD-S5726762.37GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025		6,985,133	0.819850213				(319,574)		(319,574)		(319,574)			37,241		0003
EUR/L 869027.18 USD-S776471.75EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025		869,027	0.893495356				(3,609)		(3,609)		(3,609)			4,667		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 29449455.88 USD-S27596644.75EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		29,449,456	0.937085047				(1,033,892)		(1,033,892)		(1,033,892)			31,778		0003
GBP/L 9935404.16 USD-S7793384.61GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024		9,935,404	0.784405394				2,131		2,131		2,131			14,003		0003
EUR/L 492705.37 USD-S438974.85EUR	Project Hermes	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/14/2023	08/10/2026		492,705	0.890947972				(10,950)		(10,950)		(10,950)			3,981		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		21,310	0.891583452				(457)		(457)		(457)			168		0003
EUR/L 39463020.00 USD-S36000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/21/2023	02/01/2024		39,463,020	0.912246453				(327,655)		(327,655)		(327,655)			58,424		0003
GBP/L 10039663.20 USD-S8000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	03/20/2024		10,039,663	0.79683948				(158,695)		(158,695)		(158,695)			23,501		0003
GBP/L 376349.48 USD-S294018.21GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024		376,349	0.781237189				1,529		1,529		1,529			924		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.970026191				(135,543)		(135,543)		(44,935)			10,811		0003
EUR/L 31395.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		31,396	0.907770516				(65)		(65)		(65)			12		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		31,872	0.894214433				(564)		(564)		(564)			226		0003
EUR/S 3862362.51 USD-L3592310.56EUR	ERLS 2019-NPL2 A XS2067018973	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/14/2023	03/20/2024		3,862,363	0.930081149				115,482		115,482		115,482			9,041		0003
EUR/L 713656.47 USD-S661451.11EUR	Coupon Hedge ABS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024		713,656	0.926848053				(17,655)		(17,655)		(17,655)			1,181		0003
GBP/L 1284394.25 USD-S1054002.05GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		1,284,394	0.8206219				(58,938)		(58,938)		(58,938)			1,386		0003
EUR/L 21183.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		21,183	0.89694143				(288)		(288)		(288)			130		0003
GBP/L 28169717.24 USD-S22096478.13GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024		28,169,717	0.784405393				6,042		6,042		6,042			39,701		0003
GBP/L 43171484.00 USD-S34400000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2023	03/20/2024		43,171,484	0.796822273				(681,456)		(681,456)		(681,456)			101,057		0003
EUR/L 9104285.96 USD-S8560953.89EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025		9,104,286	0.940321287				(496,004)		(496,004)		(496,004)			48,889		0003
GBP/L 2794053.00 USD-S2290704.95GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025		2,794,053	0.819850214				(127,830)		(127,830)		(127,830)			14,896		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.886603422				(1,523)		(1,523)		(1,523)			501		0003
EUR/L 347610.87 USD-S310588.70EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025		347,611	0.893495362				(1,444)		(1,444)		(1,444)			1,867		0003
EUR/L 38463060.36 USD-S35773767.40EUR	ERLS 2019-NPL2 A XS2067018973	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/14/2023	03/20/2024		38,463,060	0.93008115				(1,150,019)		(1,150,019)		(1,150,019)			90,035		0003
EUR/L 1112937.10 USD-S1054002.05EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	01/17/2024		1,112,937	0.94704548				(51,317)		(51,317)		(51,317)			1,201		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		21,248	0.894214433				(376)		(376)		(376)			150		0003
EUR/L 1971934.00 USD-S1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2022	01/19/2027		1,971,934	0.963521091				(202,795)		(202,795)		(202,795)			17,233		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.970026191				(146,838)		(146,838)		(146,838)			11,712		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(388,286)		(388,286)		(134,662)			18,891		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 21110.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		21,111	0.900009				(191)		(191)		(191)			106		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.886603422				(609)		(609)		(609)			200		0003
EUR/L 12816456.00 USD-S12000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/23/2023	02/01/2024		12,816,456	0.936296274				(447,102)		(447,102)		(447,102)			18,974		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(243,225)		(243,225)		(127,889)			18,547		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				239,208		239,208		127,392			20,303		0003
GBP/L 565713.40 USD-S441956.34GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024		565,713	0.781237178				2,298		2,298		2,298			1,389		0003
EUR/L 20930.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		20,930	0.907770516				(44)		(44)		(44)			8		0003
EUR/L 21031.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		21,031	0.903423977				(96)		(96)		(96)			74		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.888809884				(534)		(534)		(534)			185		0003
EUR/L 17038420.80 USD-S16000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	02/01/2024		17,038,421	0.939054164				(646,323)		(646,323)		(646,323)			25,225		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720 ..	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026		6,061,338	0.890892407				(713,572)		(713,572)		(335,793)			52,156		0003
GBP/S 27848806.70 USD-L22911400.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		27,848,807	0.822706705				1,384,072		1,384,072		1,384,072			159,347		0003
GBP/L 312102.56 USD-S252015.71GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	03/30/2023	02/18/2025		312,103	0.807477228				(9,353)		(9,353)		(9,353)			1,664		0003
EUR/L 31546.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		31,547	0.903423977				(143)		(143)		(143)			112		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		53,276	0.891583452				(1,142)		(1,142)		(1,142)			421		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.886603422				(914)		(914)		(914)			301		0003
EUR/L 4259605.20 USD-S4000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	02/01/2024		4,259,605	0.939054164				(161,581)		(161,581)		(161,581)			6,306		0003
GBP/L 6021875.44 USD-S4814834.86GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024		6,021,875	0.799557365				(115,714)		(115,714)		(115,714)			12,105		0003
EUR/L 1445419.64 USD-S1299791.05EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,445,420	0.899248228				5,661		5,661		5,661			3,549		0003
GBP/L 242500.00 USD-S200000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/27/2023	02/18/2025		242,500	0.824742268				(12,608)		(12,608)		(12,608)			1,293		0003
EUR/L 557106.90 USD-S498824.27EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025		557,107	0.895383399				(3,496)		(3,496)		(3,496)			2,992		0003
EUR/L 52957.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		52,958	0.89694143				(721)		(721)		(721)			324		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		53,119	0.894214433				(940)		(940)		(940)			376		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		31,966	0.891583452				(685)		(685)		(685)			253		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.888809884				(801)		(801)		(801)			278		0003
GBP/L 10792871.00 USD-S8600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2023	03/20/2024		10,792,871	0.796822273				(170,364)		(170,364)		(170,364)			25,264		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 10263547.84 USD-S8018265.20GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024		10,263,548	0.781237183				41,697		41,697		41,697			25,198		0003
GBP/L 26068066.60 USD-S19610887.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		26,068,067	0.752295441				1,077,634		1,077,634		(1,035,484)			149,158		0003
GBP/L 4339843.66 USD-S3300512.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025		4,339,844	0.760514108				136,477		136,477		(176,167)			24,832		0003
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/20/2022	12/17/2025		5,581,347	0.88544941				(646,948)		(646,948)		(307,643)			39,113		0003
EUR/L 52326.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		52,326	0.907770516				(109)		(109)		(109)			19		0003
EUR/L 31666.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		31,666	0.900009				(286)		(286)		(286)			159		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.888809884				(1,335)		(1,335)		(1,335)			463		0003
EUR/L 726637.07 USD-S641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		726,637	0.88257358				(8,931)		(8,931)		(8,931)			5,765		0003
GBP/L 9000.44 USD-S7223.47GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025		9,000	0.802568541				(213)		(213)		(213)			48		0003
EUR/S 1118823.18 USD-L1054002.05EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024		1,118,823	0.942063115				45,431		45,431		45,431			1,207		0003
EUR/S 4826774.66 USD-L4497019.05EUR	ERLS 2019-NPL2 A XS2067018973	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/07/2023	03/20/2024		4,826,775	0.931681996				152,873		152,873		152,873			11,299		0003
GBP/L 1865736.79 USD-S1526455.22GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025		1,865,737	0.818151429				(71,516)		(71,516)		(71,516)			9,947		0003
EUR/L 52577.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		52,578	0.903423977				(239)		(239)		(239)			186		0003
EUR/L 52777.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		52,777	0.900009				(476)		(476)		(476)			264		0003
EUR/L 31774.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		31,775	0.89694143				(433)		(433)		(433)			194		0003
GBP/L 567698.22 USD-S457691.96GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/02/2023	02/18/2025		567,698	0.806224053				(16,106)		(16,106)		(16,106)			3,027		0003
EUR/L 359274.80 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		359,275	0.88257359				(4,416)		(4,416)		(4,416)			2,850		0003
EUR/L 10412468.95 USD-S9757368.96EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/17/2024		10,412,469	0.937085047				(365,554)		(365,554)		(365,554)			11,236		0003
EUR/L 3204114.00 USD-S3000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2023	02/01/2024		3,204,114	0.936296274				(111,776)		(111,776)		(111,776)			4,744		0003
EUR/L 9865755.00 USD-S9000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/21/2023	02/01/2024		9,865,755	0.912246453				(81,914)		(81,914)		(81,914)			14,606		0003
GBP/L 2509915.80 USD-S2000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	03/20/2024		2,509,916	0.79683948				(39,674)		(39,674)		(39,674)			5,875		0003
GBP/L 49317125.00 USD-S35867000.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	BA1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	06/17/2024		49,317,125	0.727272727				3,590,780		3,590,780		(1,770,906)			167,789		0003
CHF/S 23529.11 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/16/2024		23,529	0.850010901				212		212		1,217			25		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.810947466				(5,712)		(5,712)		(4,381)			430		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026		24,226	0.825564428				(1,867)		(1,867)		(1,202)			173		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CHF/S 23852.41 USD-L20000.00CHF	CHF 6 Year deal A-a Offshore Java 2021-1 L.p. Alt Pe:	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2025		23,852	0.838489696				(897)		(897)		(189)			122		0003
EUR/L 805159.85 USD-S748864.00EUR	Buyout Limit - 50085795	BA1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/14/2023	03/20/2024		805,160	0.930081151				(24,074)		(24,074)		(24,074)			1,885		0003
CAD/S 10069159.31 USD-L13836496.00CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2023	03/20/2024		10,069,159	1.3741461				386,229		386,229		386,229			23,570		0003
CAD/L 39241469.55 USD-S53109797.30CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/11/2023	03/20/2024		39,241,470	1.35341				(890,333)		(890,333)		(890,333)			91,857		0003
CAD/L 6168923.91 USD-S8458032.67CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	BA1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/17/2023	03/20/2024		6,168,924	1.371070999				(222,290)		(222,290)		(222,290)			14,440		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,401,233	0.807297974				541,034		541,034		(134,698)			52,905		0003
EUR/L 8819280.00 USD-S7200000.00EUR	CLO VOYE 3A D XS2125181821	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		8,819,280	0.816393175				665,068		665,068		(116,809)			50,092		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/15/2025		2,890,265	0.813074234				216,213		216,213		(43,483)			17,932		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO AVOCA 22A B2 XS2296332872	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		10,187,100	0.809847749				756,631		756,631		(169,555)			68,181		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		4,321,800	0.809847749				320,995		320,995		(71,933)			28,925		0003
EUR/L 6076100.00 USD-S5000000.00EUR	CLO CONTE 8A CE XS2212661610	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		6,076,100	0.822896266				525,108		525,108		(35,858)			16,372		0003
EUR/L 5723686.20 USD-S4710000.00EUR	CLO HARVT 21A DR XS2326523730	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		5,723,686	0.822896266				494,652		494,652		(33,778)			15,422		0003
EUR/L 6694050.00 USD-S5500000.00EUR	CLO BRGPT 1A B2 XS2259184229	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024		6,694,050	0.821625175				558,281		558,281		(46,392)			24,589		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO PENTA 2019-6A DN XS2013631440	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024		2,434,200	0.821625175				203,011		203,011		(16,870)			8,942		0003
EUR/L 20204464.50 USD-S16500000.00EUR	CLO AVOCA 17A CR XS2051458342	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		20,204,465	0.816651191				1,701,451		1,701,451		(176,840)			89,892		0003
EUR/L 2142897.75 USD-S1750000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		2,142,898	0.816651191				180,457		180,457		(18,756)			9,534		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		6,215,671	0.804418445				473,179		473,179		(111,916)			44,430		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO BBAME 2A C XS2385781161	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		7,066,640	0.792455821				524,156		524,156		(162,625)			61,644		0003
EUR/S 4790800.00 USD-L4000000.00EUR	CLO OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024		4,790,800	0.834933623				(372,575)		(372,575)		54,599			5,015		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				573,951		573,951		(223,351)			81,416		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO ACLO 2A CRR XS2355605853	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026		1,236,900	0.808472795				81,121		81,121		(25,852)			9,733		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO AVOCA 25A D XS2400441700	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		10,656,816	0.799488327				748,990		748,990		(236,258)			89,205		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO HARVT 25A CR XS2405860292	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		12,395,000	0.806776926				733,136		733,136		(299,554)			108,417		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		18,592,500	0.806776926				1,099,704		1,099,704		(449,330)			162,625		0003
EUR/S 9861350.00 USD-L8350000.00EUR	CLO DERPK 1A BE XS2223753471	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		9,861,350	0.846740051				(605,483)		(605,483)		121,593			26,571		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO CORDA 18A DR XS2410159631	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		30,074,975	0.814630769				1,526,119		1,526,119		(747,961)			264,001		0003
EUR/S 1164956.00 USD-L1000000.00EUR	CLO OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024		1,164,956	0.858401519				(60,400)		(60,400)		13,650			1,220		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2316652.00 USD-L2000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/07/2021	01/16/2024		2,316,652	0.863314818				(107,540)		(107,540)		27,299			2,425		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO AVOCA 20A D1 XS1970751555	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		1,169,800	0.854846982				(55,476)		(55,476)		10,412			4,297		0003
EUR/S 3509400.00 USD-L3000000.00EUR	CLO PENTA 2020-8A C XS2249760039	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		3,509,400	0.854846982				(166,427)		(166,427)		31,236			12,891		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				503,891		503,891		(253,678)			89,395		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				510,190		510,190		(256,849)			90,512		0003
EUR/S 19532700.00 USD-L16500000.00EUR	CLO AVOCA 17A CR XS2051458342	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		19,532,700	0.844737287				(1,054,959)		(1,054,959)		203,323			86,903		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO PENTA 2019-6A B1R XS2362602596	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/19/2022	07/27/2026		1,099,450	0.909545682				(45,201)		(45,201)		(31,524)			8,817		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO TIKEH 7A B1 XS2513943774	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		16,187,800	0.895736295				(666,717)		(666,717)		(566,985)			157,893		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO MDPKE 20A B1 XS2507606809	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.908657232				(106,283)		(106,283)		(74,423)			20,687		0003
EUR/L 11613600.00 USD-S11250000.00EUR	CLO DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.968691878				(1,222,468)		(1,222,468)		(399,819)			97,024		0003
EUR/L 1904667.50 USD-S1850000.00EUR	CLO ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025		1,904,668	0.97129814				(176,373)		(176,373)		(41,147)			10,480		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO NIDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.951927653				(324,475)		(324,475)		(124,816)			31,194		0003
EUR/L 1281950.60 USD-S1267000.00EUR	CLO VOYE 3A B1 XS2125180344	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/13/2022	04/15/2025		1,281,951	0.988337616				(137,970)		(137,970)		(30,568)			7,281		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		1,549,410	0.968110442				(158,260)		(158,260)		(50,890)			12,426		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.966183575				(309,731)		(309,731)		(100,834)			24,741		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024		1,537,075	0.975879575				(134,211)		(134,211)		(24,261)			6,074		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024		514,185	0.972412653				(44,494)		(44,494)		(8,614)			2,296		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(23,264)		(23,264)		(8,311)			2,087		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(23,264)		(23,264)		(8,311)			2,087		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(468,448)		(468,448)		(167,558)			42,013		0003
EUR/L 6193200.00 USD-S6000000.00EUR	CLO BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024		6,193,200	0.968804495				(469,197)		(469,197)		(90,194)			19,785		0003
EUR/L 516709.00 USD-S500000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/15/2024		516,709	0.96766265				(41,919)		(41,919)		(8,597)			2,299		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				(55,328)		(55,328)		(19,788)			5,073		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				(205,634)		(205,634)		(82,640)			21,260		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO BECLO 2A CRR XS2320767473	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		15,483,750	0.807297974				1,131,869		1,131,869		(281,794)			110,680		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO HNLY 4A B2 XS2291282213	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		17,341,800	0.807297974				1,260,012		1,260,012		(318,815)			124,872		0003
EUR/L 7321200.00 USD-S6000000.00EUR	CLO ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		7,321,200	0.819537781				558,890		558,890		(82,410)			37,400		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO PENTA 2020-7A DN-DN XS2106029338	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				508,038		508,038		(89,229)			38,265		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 7349400.00 USD-S6000000.00EUR	CLO VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		7,349,400	0.816393175				554,224		554,224		(97,341)			41,743		0003
EUR/L 6482700.00 USD-S5250000.00EUR	CLO RRME 1A CR XS2303069319	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,482,700	0.809847749				481,492		481,492		(107,899)			43,388		0003
EUR/L 6279520.00 USD-S5200000.00EUR	CLO ARBR 8A CE XS2207863312	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		6,279,520	0.828088771				535,828		535,828		(70,979)			6,574		0003
EUR/L 2415200.00 USD-S2000000.00EUR	CLO DRYD 2018-66A B1 XS1908336073	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		2,415,200	0.828088771				206,088		206,088		(27,299)			2,528		0003
EUR/L 3019000.00 USD-S2500000.00EUR	CLO OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		3,019,000	0.828088771				257,609		257,609		(34,124)			3,160		0003
EUR/L 2415200.00 USD-S2000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		2,415,200	0.828088771				206,088		206,088		(27,299)			2,528		0003
EUR/L 11436390.00 USD-S9450000.00EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024		11,436,390	0.826309701				963,470		963,470		(65,952)			25,920		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO DERPK 1A CE XS2223753984	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		10,936,980	0.822896266				945,195		945,195		(64,544)			29,470		0003
EUR/L 10150614.00 USD-S8340000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		10,150,614	0.821625175				846,557		846,557		(70,347)			37,286		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO PENTA 2020-8A B2 XS2249759882	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		2,434,200	0.821625175				203,011		203,011		(16,870)			8,942		0003
EUR/L 3651300.00 USD-S3000000.00EUR	CLO PENTA 2020-8A C XS2249760039	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		3,651,300	0.821625175				304,517		304,517		(25,305)			13,412		0003
EUR/L 612256.50 USD-S500000.00EUR	CLO AVOCA 17X CR Mtge XS2051458268	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		612,257	0.816651191				51,559		51,559		(5,359)			2,724		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,122,525	0.807297974				519,225		519,225		(130,224)			51,083		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		3,716,100	0.807297974				270,003		270,003		(68,318)			26,758		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		18,580,500	0.807297974				1,350,013		1,350,013		(341,588)			133,792		0003
EUR/L 12983940.00 USD-S10600000.00EUR	CLO AVOCA 21A D XS2126168181	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		12,983,940	0.816393175				979,128		979,128		(171,968)			73,746		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO CIFCE 3A D XS2274531768	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025		3,320,730	0.813074234				248,415		248,415		(49,959)			20,603		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO RRME 1A BR XS2303068774	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,878,400	0.809847749				733,702		733,702		(164,417)			66,115		0003
EUR/L 5675720.00 USD-S4700000.00EUR	CLO AQUE 2020-5A CE XS2210215682	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		5,675,720	0.828088771				484,306		484,306		(64,154)			5,942		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		4,830,400	0.828088771				412,175		412,175		(54,599)			5,057		0003
EUR/L 9114150.00 USD-S7500000.00EUR	CLO CONTE 8A DE XS2212662188	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		9,114,150	0.822896266				787,662		787,662		(53,787)			24,558		0003
EUR/L 10147087.00 USD-S8350000.00EUR	CLO DERPK 1A BE XS2223753471	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		10,147,087	0.822896266				876,931		876,931		(59,883)			27,341		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		10,936,980	0.822896266				945,195		945,195		(64,544)			29,470		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO CIFCE 1A DN XS2020693631	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		3,042,750	0.821625175				253,764		253,764		(21,087)			11,177		0003
EUR/L 18256500.00 USD-S15000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		18,256,500	0.821625175				1,522,584		1,522,584		(126,523)			67,062		0003
EUR/L 12171000.00 USD-S10000000.00EUR	CLO CORDA 18A D XS2237426536	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		12,171,000	0.821625175				1,015,056		1,015,056		(84,348)			44,708		0003
EUR/L 15918669.00 USD-S13000000.00EUR	CLO AVOCA 17A B2R XS2051458185	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		15,918,669	0.816651191				1,340,538		1,340,538		(139,328)			70,824		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3061282.50 USD-S2500000.00EUR	CLO HOLPK 1A CRR XS2079845405	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024		3,061,283	0.816651191				253,083		253,083		(28,944)			14,332		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.946073794				(52,091)		(52,091)		(20,535)			5,270		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		1,949,813	0.961630926				(169,749)		(169,749)		(53,218)			13,375		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO MDPKE 20A D XS2507607104	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.951384264				(105,513)		(105,513)		(40,091)			10,098		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/09/2022	06/23/2026		2,415,893	0.93133283				(151,423)		(151,423)		(71,480)			19,021		0003
EUR/L 3871856.00 USD-S3560000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		3,871,856	0.919455682				(62,857)		(62,857)		(49,295)			5,642		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		1,633,050	0.918526683				(28,477)		(28,477)		(21,545)			4,009		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO GLME 1A D XS1772822513	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(30,880)		(30,880)		(23,885)			6,261		0003
EUR/L 1641660.00 USD-S1500000.00EUR	CLO HARVT 15X CR XS1817779157	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		1,641,660	0.913709294				(30,757)		(30,757)		(24,637)			6,697		0003
EUR/L 2871403.50 USD-S2625000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		2,871,404	0.914187087				(63,506)		(63,506)		(45,836)			13,124		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		2,080,211	0.901350764				48,968		48,968		48,968			14,270		0003
EUR/L 10316522.03 USD-S8425000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		10,316,522	0.816651191				868,771		868,771		(90,296)			45,899		0003
EUR/L 6122565.00 USD-S5000000.00EUR	CLO HOLPK 1A A2RR XS2079844184	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024		6,122,565	0.816651191				506,166		506,166		(57,888)			28,664		0003
EUR/L 2449026.00 USD-S2000000.00EUR	CLO CORDA 16A D XS2078650798	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024		2,449,026	0.816651191				198,468		198,468		(25,114)			12,008		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO CRWPK 1A B1R XS2334258188	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		4,985,025	0.802403165				377,987		377,987		(94,054)			37,039		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		6,866,200	0.801025312				514,051		514,051		(135,659)			52,881		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		9,391,500	0.798594474				715,375		715,375		(188,682)			73,613		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO MDPKE 16A D XS2332503924	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.805465567				576,754		576,754		(179,123)			67,765		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.808407437				685,039		685,039		(266,580)			97,174		0003
EUR/S 10629000.00 USD-L9000000.00EUR	CLO DERPK 1A CE XS2223753984	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		10,629,000	0.846740051				(652,616)		(652,616)		131,058			28,640		0003
EUR/S 9977727.50 USD-L8425000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		9,977,728	0.844380647				(542,723)		(542,723)		103,652			44,392		0003
EUR/S 4659824.00 USD-L4000000.00EUR	CLO OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024		4,659,824	0.858401519				(241,599)		(241,599)		54,599			4,878		0003
EUR/S 2912390.00 USD-L2500000.00EUR	CLO OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024		2,912,390	0.858401519				(150,999)		(150,999)		34,124			3,049		0003
EUR/S 2339600.00 USD-L2000000.00EUR	CLO PENTA 2020-8A B2 XS2249759882	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		2,339,600	0.854846982				(110,951)		(110,951)		20,824			8,594		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				611,429		611,429		(300,712)			106,290		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO HARVT 29A D XS2498563712	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.919058516				(540,789)		(540,789)		(307,645)			81,853		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO CRWPK 1A CR XS2334259400	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		8,349,917	0.802403165				633,128		633,128		(157,540)			62,040		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO MDPKE 16A C1 XS2332503841	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.805465567				841,977		841,977		(261,494)			98,927		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 16047057.92 USD-S12800000.00EUR	CLO PRVD 3A CR XS2356225990	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.797654004				1,218,982		1,218,982		(329,089)			127,867		0003
EUR/S 10943100.00 USD-L9000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		10,943,100	0.822436056				(951,224)		(951,224)		64,276			29,486		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO BBAME 2A D XS2385782649	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027		8,202,350	0.792455821				608,396		608,396		(188,761)			71,552		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO BECLO 10A DR XS2398805254	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.800977834				829,994		829,994		(267,639)			100,651		0003
EUR/S 4673760.00 USD-L3900000.00EUR	CLO AQUE 2020-5A B2E XS2210214958	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		4,673,760	0.834445928				(365,991)		(365,991)		53,234			4,893		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.805412371				752,788		752,788		(298,439)			108,503		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		30,365,300	0.80684202				1,800,551		1,800,551		(731,372)			264,885		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO RRME 5A CRN XS2406903810	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		44,308,550	0.80684202				2,627,334		2,627,334		(1,067,205)			386,517		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(113,126)		(113,126)		29,124			6,278		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(113,126)		(113,126)		29,124			6,278		0003
EUR/L 1690779.75 USD-S1450000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		1,690,780	0.857592481				89,173		89,173		(19,792)			1,770		0003
EUR/S 9852042.00 USD-L8340000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/20/2022	07/15/2024		9,852,042	0.846525015				(572,686)		(572,686)		130,567			36,190		0003
EUR/S 2078650.00 USD-L1750000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024		2,078,650	0.841892575				(118,626)		(118,626)		21,289			9,248		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO RFTE 2021-1A C XS2314307096	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,927,680	0.807297974				577,920		577,920		(144,945)			56,858		0003
EUR/L 1677775.00 USD-S1375000.00EUR	CLO RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		1,677,775	0.819537781				128,079		128,079		(18,886)			8,571		0003
EUR/L 8574300.00 USD-S7000000.00EUR	CLO CIFCE 2A B2N XS2125924477	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		8,574,300	0.816393175				646,594		646,594		(113,564)			48,700		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO AVOCA 22A D XS2296333508	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		4,105,710	0.809847749				304,945		304,945		(68,336)			27,479		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO RRME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		16,052,400	0.809847749				1,192,267		1,192,267		(267,178)			107,437		0003
EUR/L 4407740.00 USD-S3650000.00EUR	CLO AQUE 2020-5A DE XS2210216227	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		4,407,740	0.828088771				376,110		376,110		(49,822)			4,614		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO GLME 2A B1A XS1911601349	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		1,207,600	0.828088771				103,044		103,044		(13,650)			1,264		0003
EUR/L 3773750.00 USD-S3125000.00EUR	CLO OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		3,773,750	0.828088771				322,012		322,012		(42,655)			3,951		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		4,830,400	0.828088771				412,175		412,175		(54,599)			5,057		0003
EUR/L 3381280.00 USD-S2800000.00EUR	CLO CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		3,381,280	0.828088771				288,523		288,523		(38,219)			3,540		0003
EUR/L 4678597.00 USD-S3850000.00EUR	CLO DERPK 1A A2BE XS2223752747	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		4,678,597	0.822896266				404,333		404,333		(27,610)			12,606		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ADAGI IV-A CRR XS2331322417	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/09/2021	01/15/2026		5,639,140	0.815727221				362,266		362,266		(105,830)			40,309		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	08/09/2021	01/15/2026		11,670,240	0.81300813				783,063		783,063		(216,879)			83,420		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO SNDPE 1A DR XS2339926078	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026		7,281,250	0.8				552,930		552,930		(143,338)			56,077		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 5351780.00 USD-S4300000.00EUR	CLO PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/12/2021	01/15/2027		5,351,780	0.803470995				335,997		335,997		(127,556)			46,685		0003
EUR/L 12934120.00 USD-S10600000.00EUR	CLO RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025		12,934,120	0.819537781				987,373		987,373		(145,591)			66,073		0003
EUR/L 11881530.00 USD-S9700000.00EUR	CLO AVOCA 21A C XS2126167704	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		11,881,530	0.816393175				895,995		895,995		(157,367)			67,485		0003
EUR/L 15923700.00 USD-S13000000.00EUR	CLO CIFCE 2A DN XS2125925870	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		15,923,700	0.816393175				1,200,818		1,200,818		(210,905)			90,444		0003
EUR/L 3674700.00 USD-S3000000.00EUR	CLO PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		3,674,700	0.816393175				277,112		277,112		(48,670)			20,872		0003
EUR/L 4287150.00 USD-S3500000.00EUR	CLO PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		4,287,150	0.816393175				323,297		323,297		(56,782)			24,350		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO PENTA 2020-7A CN-CN XS2106028793	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				508,038		508,038		(89,229)			38,265		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO AVOCA 22A C XS2296333250	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,569,700	0.809847749				710,774		710,774		(159,279)			64,049		0003
EUR/L 5556600.00 USD-S4500000.00EUR	CLO NEUBE 2021-1A C XS2293734989	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		5,556,600	0.809847749				412,708		412,708		(92,485)			37,190		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO RRME 6A A2 XS2291788813	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,174,000	0.809847749				458,564		458,564		(102,761)			41,322		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		8,174,400	0.795165394				626,627		626,627		(172,449)			66,801		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		2,430,440	0.822896266				210,043		210,043		(14,343)			6,549		0003
EUR/L 4253270.00 USD-S3500000.00EUR	CLO CONTE 8A B2E XS2212660992	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		4,253,270	0.822896266				367,576		367,576		(25,100)			11,460		0003
EUR/L 2129925.00 USD-S1750000.00EUR	CLO JUBIL 2019-22A D XS1980850066	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	05/15/2024		2,129,925	0.821625175				183,922		183,922		(13,164)			6,501		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO AVOCA 20A D1 XS1970751555	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	07/15/2024		1,217,100	0.821625175				101,506		101,506		(8,435)			4,471		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	07/15/2024		4,868,400	0.821625175				406,022		406,022		(33,739)			17,883		0003
EUR/L 955800.00 USD-S900000.00EUR	CLO CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		955,800	0.941619586				(40,994)		(40,994)		(12,895)			2,306		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO PENTA 2021-2A C XS2393698803	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.907441016				(93,313)		(93,313)		(66,835)			18,593		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO TIKEH 7A C XS2513944152	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.895736295				(459,805)		(459,805)		(391,024)			108,892		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO MDPKE 20A C XS2507607013	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.908657232				(330,657)		(330,657)		(231,537)			64,359		0003
EUR/L 5402940.00 USD-S5100000.00EUR	CLO CORDA 24A D XS2511418357	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024		5,402,940	0.943930527				(245,559)		(245,559)		(73,073)			13,037		0003
EUR/L 22845760.00 USD-S21700000.00EUR	CLO HAYEM 10A B2 XS2500204818	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2022	04/15/2025		22,845,760	0.949848024				(1,522,725)		(1,522,725)		(490,549)			129,760		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		8,377,980	0.93101201				(647,759)		(647,759)		(317,510)			81,864		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.930319099				(528,582)		(528,582)		(261,196)			67,413		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.965717045				(1,161,187)		(1,161,187)		(420,203)			100,922		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.965717045				(750,666)		(750,666)		(271,647)			65,243		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.969180074				(819,937)		(819,937)		(267,574)			64,840		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6492937.50 USD-S6375000.00EUR	CLO ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		6,492,938	0.981836033				(655,529)		(655,529)		(153,359)			37,152		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		2,753,350	0.962463908				(248,195)		(248,195)		(79,160)			19,747		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		1,929,162	0.958965851				(177,920)		(177,920)		(61,660)			15,372		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.957781013				(177,017)		(177,017)		(62,094)			15,516		0003
EUR/L 41679631.13 USD-S38519670.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		41,679,631	0.924184523				(974,046)		(974,046)		(974,046)			97,565		0003
EUR/S 2756016.25 USD-L2500000.00EUR	CLO RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		2,756,016	0.907106408				96,417		96,417	9,805	96,417			20,855		0003
EUR/S 9019410.35 USD-L8500000.00EUR	CLO BOPHO 7A C XS2535819218	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2023	04/17/2024		9,019,410	0.942411939				403,486		403,486		403,486			24,531		0003
EUR/L 61320126.32 USD-S55838630.55EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		61,320,126	0.910608538				(458,341)		(458,341)		(458,341)			123,268		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO ANCHE 2A CR XS2320766236	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026		11,155,500	0.806776926				821,581		821,581		(202,632)			79,741		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO CIFCE 3A C XS2274531172	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		6,605,955	0.809875295				516,564		516,564		(98,051)			40,985		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,432,200	0.807297974				543,297		543,297		(135,261)			53,126		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ARESE 13A C1 XS2084073928	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		2,440,400	0.819537781				186,297		186,297		(27,470)			12,467		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		2,440,400	0.819537781				186,297		186,297		(27,470)			12,467		0003
EUR/L 18006030.00 USD-S14700000.00EUR	CLO CIFCE 2A CN XS2125925011	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		18,006,030	0.816393175				1,357,848		1,357,848		(238,484)			102,271		0003
EUR/L 9064260.00 USD-S7400000.00EUR	CLO VOYE 3A C XS2125181581	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		9,064,260	0.816393175				683,542		683,542		(120,053)			51,483		0003
EUR/L 4709640.00 USD-S3900000.00EUR	CLO AQUE 2020-5A B2E XS2210214958	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		4,709,640	0.828088771				401,871		401,871		(53,234)			4,930		0003
EUR/L 1751020.00 USD-S1450000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		1,751,020	0.828088771				149,413		149,413		(19,792)			1,833		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		1,207,600	0.828088771				103,044		103,044		(13,650)			1,264		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		2,430,440	0.822896266				210,043		210,043		(14,343)			6,549		0003
EUR/L 12152200.00 USD-S10000000.00EUR	CLO BABSE 2020-1A D XS2230875408	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		12,152,200	0.822896266				1,050,217		1,050,217		(71,716)			32,744		0003
EUR/L 48148452.00 USD-S39600000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		48,148,452	0.822456348				4,184,214		4,184,214		(282,865)			129,735		0003
EUR/L 31612620.00 USD-S26000000.00EUR	CLO RRME 4A CE XS2212647387	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		31,612,620	0.822456348				2,747,211		2,747,211		(185,720)			85,180		0003
EUR/L 608550.00 USD-S500000.00EUR	CLO BECLO 8A D1 XS1984239712	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	07/15/2024		608,550	0.821625175				50,753		50,753		(4,217)			2,235		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	07/15/2024		4,868,400	0.821625175				406,022		406,022		(33,739)			17,883		0003
EUR/L 7302600.00 USD-S6000000.00EUR	CLO CGMSE 2019-2A A2A XS2022420496	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	08/15/2024		7,302,600	0.821625175				597,961		597,961		(55,714)			28,858		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO CIFCE 3A D XS2274531768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		7,038,121	0.809875295				550,358		550,358		(104,466)			43,667		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO RRME 6A B XS2291789118	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		24,794,680	0.806624647				1,925,918		1,925,918		(407,471)			165,948		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO PENTA 2018-5A CR XS2289567674	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		7,624,364	0.806624647				592,220		592,220		(125,297)			51,029		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1669427.93 USD-S1375000.00EUR	CLO BILB 2A C XS1941078112	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024		1,669,428	0.823635435				140,502		140,502		(10,520)			5,095		0003
EUR/L 1223837.00 USD-S1000000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		1,223,837	0.817102278				102,468		102,468		(10,744)			5,445		0003
EUR/L 6126845.00 USD-S5000000.00EUR	CLO HOLPK 1A A2RR XS2079844184	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	11/15/2024		6,126,845	0.816080707				510,271		510,271		(57,722)			28,684		0003
EUR/L 9944750.08 USD-S8200000.00EUR	CLO HARVT 21A CR XS2326515470	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		9,944,750	0.824555663				841,423		841,423		(59,686)			26,796		0003
EUR/L 3949755.28 USD-S3190000.00EUR	CLO HARVT 23A CE XS2112473553	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	04/15/2025		3,949,755	0.807644974				334,636		334,636		(50,183)			22,434		0003
EUR/S 1668730.39 USD-L1375000.00EUR	CLO BILB 2A C XS1941078112	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	05/15/2024		1,668,730	0.82397972				(139,818)		(139,818)		10,550			5,093		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO HNLY 3A DR XS2414937255	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		13,050,350	0.808407437				682,764		682,764		(343,878)			121,332		0003
EUR/L 7024440.00 USD-S6000000.00EUR	CLO AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		7,024,440	0.854160616				348,644		348,644		(93,933)			25,803		0003
EUR/L 2817375.00 USD-S2578125.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	10/31/2024		2,817,375	0.915080527				(65,125)		(65,125)	(42,793)	(65,125)			12,877		0003
EUR/L 14081899.50 USD-S11500000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		14,081,900	0.816651191				1,185,860		1,185,860		(123,252)			62,652		0003
EUR/L 1469415.60 USD-S1200000.00EUR	CLO DUNEP 1A CN XS2036108079	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		1,469,416	0.816651191				123,742		123,742		(12,861)			6,538		0003
EUR/L 3826603.13 USD-S3125000.00EUR	CLO BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024		3,826,603	0.81665119				310,106		310,106		(39,241)			18,762		0003
EUR/S 2429877.40 USD-L2000000.00EUR	CLO PENTA 2019-6A DN XS2013631440	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	07/15/2024		2,429,877	0.823086794				(198,805)		(198,805)		17,050			8,926		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO OCPE 2019-3A DR XS2331769401	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		8,577,625	0.804418445				652,987		652,987		(154,444)			61,314		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO CRWPK 1A B2R XS2334258857	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		1,557,820	0.802403163				118,121		118,121		(29,392)			11,575		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO AVOCA 23A D XS2336489146	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				478,534		478,534		(120,114)			47,264		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO AVOCA 23A C XS2336489062	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				478,534		478,534		(120,114)			47,264		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		13,108,200	0.801025312				981,371		981,371		(258,985)			100,954		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		20,193,338	0.798530704				1,539,523		1,539,523		(405,607)			158,281		0003
EUR/S 48149640.00 USD-L39600000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		48,149,640	0.822436056				(4,185,384)		(4,185,384)		282,813			129,738		0003
EUR/S 4243855.00 USD-L3500000.00EUR	CLO CONTE 8A B2E XS2212660992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		4,243,855	0.824721863				(358,301)		(358,301)		25,513			11,435		0003
EUR/S 6062650.00 USD-L5000000.00EUR	CLO CONTE 8A CE XS2212661610	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		6,062,650	0.824721863				(511,859)		(511,859)		36,447			16,336		0003
EUR/S 9093975.00 USD-L7500000.00EUR	CLO CONTE 8A DE XS2212662188	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		9,093,975	0.824721863				(767,788)		(767,788)		54,671			24,504		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO RRME 9A C XS2388493657	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.795671547				748,067		748,067		(219,472)			83,998		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO RRME 11A CN XS2446268075	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/16/2022	09/30/2027		13,345,050	0.80554213				687,582		687,582		(368,425)			129,225		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO SNDPE 8A D XS2444282581	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				455,639		455,639		(260,876)			90,797		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				283,951		283,951		(166,661)			57,661		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO AVOCA 26A D XS2437855708	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.830702775				417,273		417,273		(360,004)			120,100		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 4352280.00 USD-S4000000.00EUR	CLO HARVT 29A B XS2498563555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.919058516				(270,394)		(270,394)		(153,823)			40,926		0003
EUR/L 14394861.00 USD-S13500000.00EUR	CLO ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		14,394,861	0.93783469				(742,457)		(742,457)		(277,473)			76,746		0003
EUR/L 2212543.45 USD-S2075000.00EUR	CLO ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		2,212,543	0.93783469				(114,118)		(114,118)		(42,649)			11,796		0003
EUR/L 1274211.77 USD-S1195000.00EUR	CLO ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		1,274,212	0.93783469				(65,721)		(65,721)		(24,562)			6,793		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.900009				(444,161)		(444,161)		(349,587)			96,805		0003
EUR/L 1168200.00 USD-S1100000.00EUR	CLO CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		1,168,200	0.941619586				(50,104)		(50,104)		(15,761)			2,819		0003
EUR/L 6462340.00 USD-S6100000.00EUR	CLO CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/05/2022	03/25/2024		6,462,340	0.943930527				(293,707)		(293,707)		(87,401)			15,593		0003
EUR/S 1058509.00 USD-L1000000.00EUR	CLO CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,058,509	0.94472508				49,040		49,040		14,328			2,554		0003
EUR/S 571594.86 USD-L540000.00EUR	CLO CORDA 24A D XS2511418357	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		571,595	0.94472508				26,481		26,481		7,737			1,379		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		2,645,046	0.945163093				(197,911)		(197,911)		(77,339)			20,015		0003
EUR/S 3061570.00 USD-L2500000.00EUR	CLO CIFCE 1A DN XS2020693631	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/03/2021	07/15/2024		3,061,570	0.816574503				(272,079)		(272,079)		20,300			11,246		0003
EUR/L 7670313.00 USD-S6300000.00EUR	CLO CGMSE 2020-1A C XS2115127768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025		7,670,313	0.82134849				537,963		537,963		(103,934)			43,566		0003
EUR/S 6206720.00 USD-L5200000.00EUR	CLO ARBR 8A CE XS2207863312	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/21/2021	01/16/2024		6,206,720	0.837801609				(463,028)		(463,028)		70,979			6,497		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO DUNEP 1A DR XS2401573147	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				1,849,739		1,849,739		(613,213)			229,516		0003
EUR/S 11650500.00 USD-L10000000.00EUR	CLO BABSE 2020-1A D XS2230875408	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		11,650,500	0.85833226				(565,629)		(565,629)		145,620			31,392		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO CORDA 18A D XS2237426536	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		11,698,000	0.854846982				(554,756)		(554,756)		104,120			42,970		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO AVOCA 26A C XS2437855534	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				322,438		322,438		(278,185)			92,804		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO CIFCE 3A D XS2274531768	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/24/2022	07/15/2025		2,943,950	0.849199205				(107,551)		(107,551)		50,996			18,265		0003
EUR/L 4798287.00 USD-S4500000.00EUR	CLO ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		4,798,287	0.93783469				(247,486)		(247,486)		(92,491)			25,582		0003
EUR/L 7769510.00 USD-S7000000.00EUR	CLO JUBIL 2022-26A C XS2494465649	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.900957718				(352,805)		(352,805)		(270,969)			74,766		0003
EUR/S 1587763.50 USD-L1500000.00EUR	CLO CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,587,764	0.94472508				73,560		73,560		21,492			3,831		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,812,258	0.945163093				(1,108,303)		(1,108,303)		(433,096)			112,085		0003
EUR/L 11286450.00 USD-S10500000.00EUR	CLO TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.930319099				(867,206)		(867,206)		(428,525)			110,600		0003
EUR/L 8460390.00 USD-S8500000.00EUR	CLO BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024		8,460,390	1.004681817				(962,506)		(962,506)		(123,963)			23,010		0003
EUR/L 2073985.00 USD-S2050000.00EUR	CLO PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2022	07/15/2024		2,073,985	0.988435307				(206,912)		(206,912)		(32,094)			7,618		0003
EUR/L 1931955.00 USD-S1850000.00EUR	CLO CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.95757924				(181,067)		(181,067)		(64,948)			16,140		0003
EUR/L 2801513.00 USD-S2740000.00EUR	CLO CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024		2,801,513	0.978042936				(259,770)		(259,770)		(47,111)			12,464		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO NEUBE 2021-2A C XS2374582224	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.964645734				(57,620)		(57,620)		(19,461)			4,763		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6818310.00 USD-S6750000.00EUR	CLO SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	04/22/2024		6,818,310	0.989981388				(666,079)		(666,079)		(98,810)			18,969		0003
EUR/L 2937818.75 USD-S2875000.00EUR	CLO CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024		2,937,819	0.978617214				(261,000)		(261,000)		(45,010)			10,791		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(142,044)		(142,044)		(54,963)			13,755		0003
EUR/L 15002446.39 USD-S14625000.00EUR	CLO GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	05/24/2024		15,002,446	0.974841011				(1,234,544)		(1,234,544)		(219,207)			47,279		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,769	0.972937737				(131,206)		(131,206)		(38,622)			9,397		0003
EUR/L 1588350.00 USD-S1500000.00EUR	CLO INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				(124,044)		(124,044)		(50,113)			12,880		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				(62,041)		(62,041)		(27,119)			6,965		0003
EUR/L 6155340.00 USD-S6000000.00EUR	CLO NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		6,155,340	0.974763376				(509,458)		(509,458)		(90,784)			20,249		0003
EUR/L 3897281.25 USD-S3750000.00EUR	CLO DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		3,897,281	0.962209232				(337,833)		(337,833)		(104,055)			26,184		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO ARESE 16A B1 XS2465009590	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.920598389				(638,194)		(638,194)		(355,107)			92,930		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO CORDA 26A C XS2553242681	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.918737654				(2,242,377)		(2,242,377)		(1,304,824)			330,774		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.917793258				(497,826)		(497,826)		(293,042)			74,400		0003
EUR/L 28004715.44 USD-S26291002.19EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/24/2023	01/26/2024		28,004,715	0.938806261				(1,047,577)		(1,047,577)		(1,047,577)			37,371		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO JUBIL 2020-24A D XS2262819084	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		3,042,750	0.821625175				253,764		253,764		(21,087)			11,177		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO PENTA 2020-8A D XS2249760385	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	07/27/2021	07/15/2024		1,217,100	0.821625175				101,506		101,506		(8,435)			4,471		0003
EUR/L 8785880.78 USD-S7175000.00EUR	CLO ARESE 12A D XS2034052352	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		8,785,881	0.816651191				739,874		739,874		(76,899)			39,089		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OX0HC3ZE78	08/09/2021	01/15/2026		22,355,250	0.81300813				1,500,018		1,500,018		(415,449)			159,798		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO SNDPE 1A CR XS2339925773	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026		7,500,000	0.8				569,541		569,541		(147,644)			57,762		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		7,513,200	0.798594474				572,300		572,300		(150,945)			58,890		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.797654004				714,247		714,247		(192,826)			74,922		0003
EUR/S 31613400.00 USD-L26000000.00EUR	CLO RRME 4A CE XS2212647387	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		31,613,400	0.822436056				(2,747,979)		(2,747,979)		185,685			85,182		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO RKFPK 1A B XS2360920974	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2021	01/16/2026		1,227,900	0.814398567				80,548		80,548		(22,955)			8,783		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO CORDA 20A C XS2339006483	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026		1,645,077	0.808472795				107,891		107,891		(34,383)			12,945		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO PENTA 2021-10A D XS2401708768	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		15,856,925	0.791452315				1,120,432		1,120,432		(391,420)			145,899		0003
EUR/S 4374160.00 USD-L3650000.00EUR	CLO AQUE 2020-5A DE XS2210216227	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		4,374,160	0.834445928				(342,530)		(342,530)		49,822			4,579		0003
EUR/S 8689642.50 USD-L7175000.00EUR	CLO ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/28/2021	10/15/2024		8,689,643	0.825695649				(647,256)		(647,256)		80,693			38,661		0003
EUR/S 4546850.00 USD-L3850000.00EUR	CLO DERPK 1A A2BE XS2223752747	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		4,546,850	0.846740051				(279,175)		(279,175)		56,064			12,251		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.807884957				1,308,454		1,308,454		(651,325)			230,162		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 32182800.00 USD-S26000000.00EUR	CLO AQUE 2021-6A D XS2406748074	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.807884957				1,700,990		1,700,990		(846,723)			299,211		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		4,112,965	0.95746005				(381,832)		(381,832)		(136,363)			33,954		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.95846777				(812,111)		(812,111)		(308,787)			75,306		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO OTOPK 1A B XS2446379575	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.963344733				(109,971)		(109,971)		(39,256)			9,539		0003
EUR/L 6193200.00 USD-S6000000.00EUR	CLO BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024		6,193,200	0.968804495				(469,197)		(469,197)		(90,194)			19,785		0003
EUR/L 772509.75 USD-S750000.00EUR	CLO CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024		772,510	0.970861533				(63,133)		(63,133)		(12,130)			3,053		0003
EUR/L 516385.00 USD-S500000.00EUR	CLO ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/31/2022	10/17/2024		516,385	0.968269799				(42,294)		(42,294)		(8,614)			2,305		0003
EUR/L 6540048.75 USD-S6375000.00EUR	CLO NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	11/01/2022	06/06/2024		6,540,049	0.974763376				(541,300)		(541,300)		(96,458)			21,515		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	11/08/2022	01/18/2028		2,389,750	0.920598389				(165,180)		(165,180)		(91,910)			24,052		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO CORDA 26A B1 XS2553242251	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.915783463				(1,718,105)		(1,718,105)		(1,036,451)			264,308		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO CORDA 26A D1 XS2553242848	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.918737654				(1,463,446)		(1,463,446)		(851,569)			215,873		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.89962036				(147,765)		(147,765)		(118,470)			32,926		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO DRYD 2017-56A B1 XS1712177507	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(18,019)		(18,019)		(14,726)			3,141		0003
EUR/L 1636702.50 USD-S1500000.00EUR	CLO DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,636,703	0.91647688				(27,029)		(27,029)		(22,089)			4,712		0003
EUR/L 1309362.00 USD-S1200000.00EUR	CLO CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,309,362	0.91647688				(21,623)		(21,623)		(17,671)			3,769		0003
EUR/L 4917825.00 USD-S4500000.00EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		4,917,825	0.91503866				(92,640)		(92,640)		(71,654)			18,784		0003
EUR/L 2462490.00 USD-S2250000.00EUR	CLO TERM CADOG 5A DRR XS2339511375	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		2,462,490	0.913709294				(46,135)		(46,135)		(36,955)			10,046		0003
EUR/L 3008137.00 USD-S2750000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		3,008,137	0.914187087				(66,530)		(66,530)		(48,019)			13,749		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	01/05/2023	08/20/2026		2,753,000	0.908100254				(111,308)		(111,308)	(32,837)	(111,308)			22,359		0003
EUR/L 56805430.85 USD-S52498700.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		56,805,431	0.924184523				(1,327,534)		(1,327,534)		(1,327,534)			132,971		0003
EUR/S 3742812.50 USD-L3125000.00EUR	CLO OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2021	01/16/2024		3,742,813	0.834933623				(291,074)		(291,074)		42,655			3,918		0003
EUR/L 5263935.00 USD-S4350000.00EUR	CLO HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,263,935	0.826377985				339,338		339,338		(73,795)			30,120		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO BECLO 10A CR XS2398805098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.800977834				528,960		528,960		(170,568)			64,145		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		14,684,392	0.799488327				1,032,059		1,032,059		(325,548)			122,919		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		14,151,200	0.791452315				999,908		999,908		(349,315)			130,205		0003
EUR/S 5632480.00 USD-L4700000.00EUR	CLO AQUE 2020-5A CE XS2210215682	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		5,632,480	0.834445928				(441,066)		(441,066)		64,154			5,896		0003
EUR/L 4146450.00 USD-S3500000.00EUR	CLO OZLME 5A DR XS2405130993	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024		4,146,450	0.844095552				280,503		280,503		(47,774)			4,341		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO BECLO 12A D XS2404588456	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.805412371				995,186		995,186		(394,537)			143,441		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1421160.00 USD-L1200000.00EUR	CLO DUNEP 1A CN XS2036108079	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		1,421,160	0.844380647				(77,302)		(77,302)		14,763			6,323		0003
EUR/L 2332110.00 USD-S2000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		2,332,110	0.857592481				122,998		122,998		(27,299)			2,441		0003
EUR/S 4679200.00 USD-L4000000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		4,679,200	0.854846982				(221,903)		(221,903)		41,648			17,188		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO NEUBE 2021-1A D XS2293735101	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025		698,853	0.822777103				42,313		42,313		(12,249)			4,684		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				314,932		314,932		(158,549)			55,872		0003
EUR/S 15389400.00 USD-L13000000.00EUR	CLO AVOCA 17A B2R XS2051458185	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		15,389,400	0.844737287				(831,180)		(831,180)		160,194			68,469		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,401,360	0.817929004				196,582		196,582		(115,381)			39,919		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89391068				(314,494)		(314,494)		(268,004)			72,581		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.894454383				(219,357)		(219,357)		(186,489)			51,232		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.904322662				163,787		163,787		119,126			32,755		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO CGMSE 2021-2A C XS2391834848	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.897343862				(52,111)		(52,111)		(48,864)			13,965		0003
EUR/L 1631400.00 USD-S1500000.00EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		1,631,400	0.919455682				(26,485)		(26,485)		(20,770)			2,377		0003
EUR/L 5103498.54 USD-S4690000.00EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		5,103,499	0.918977435				(85,588)		(85,588)		(65,814)			10,346		0003
EUR/L 8729080.00 USD-S8000000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		8,729,080	0.91647688				(144,153)		(144,153)		(117,809)			25,130		0003
EUR/L 1145691.75 USD-S1050000.00EUR	CLO CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,145,692	0.91647688				(18,920)		(18,920)		(15,462)			3,298		0003
EUR/L 1446817.19 USD-S1325000.00EUR	CLO OZLME 3A C XS1732452112	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		1,446,817	0.91580333				(24,639)		(24,639)		(19,961)			4,668		0003
EUR/L 2256649.68 USD-S2063000.00EUR	CLO ACLO 4A B XS1796875695	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		2,256,650	0.914187088				(49,909)		(49,909)		(36,023)			10,314		0003
EUR/L 1093868.00 USD-S1000000.00EUR	CLO CONTE 5A B2 XS1825535146	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		1,093,868	0.914187087				(24,193)		(24,193)		(17,461)			5,000		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.893894699				(92,980)		(92,980)		(82,260)			22,988		0003
EUR/L 7829158.88 USD-S7175000.00EUR	CLO BECLO 1A CR XS1775925958	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	09/30/2024		7,829,159	0.916445829				(181,747)		(181,747)		(121,566)			33,917		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.902853016				(119,499)		(119,499)	(31,012)	(119,499)			26,075		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO AQUE 2022-7A C XS2448043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,517,240	0.873973082				(59,170)		(59,170)	(26,008)	(59,170)			25,819		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,288,400	0.873973082				(53,791)		(53,791)	(23,643)	(53,791)			23,472		0003
EUR/L 9575414.14 USD-S8719453.87EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		9,575,414	0.910608538				(71,572)		(71,572)		(71,572)			19,249		0003
EUR/L 1212552.32 USD-S1090385.53EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,212,552	0.899248232				4,749		4,749		4,749			2,977		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		32,697,600	0.795165394				2,506,508		2,506,508		(689,797)			267,203		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO ALBAC 1A B2R XS2368817099	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026		9,105,120	0.790763878				755,244		755,244		(182,996)			72,747		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026		3,450,435	0.804246421				263,294		263,294		(62,087)			24,664		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3638920.00 USD-S2900000.00EUR	CLO HARVT 26A D XS2359406639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/12/2021	07/15/2026		3,638,920	0.796939751				279,133		279,133		(74,442)			28,996		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				478,541		478,541		(128,456)			49,969		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO RRME 8A B XS2379454254	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.794533609				3,139,273		3,139,273		(903,177)			346,986		0003
EUR/L 5160436.20 USD-S4260000.00EUR	CLO ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		5,160,436	0.825511611				383,876		383,876		(48,573)			23,196		0003
EUR/L 5632870.50 USD-S4650000.00EUR	CLO ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		5,632,871	0.825511611				419,020		419,020		(53,020)			25,320		0003
EUR/L 13932579.60 USD-S11670000.00EUR	CLO HNLY 3A D XS2240856562	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/06/2021	10/15/2024		13,932,580	0.837605119				859,352		859,352		(139,167)			61,987		0003
EUR/L 1799700.00 USD-S1500000.00EUR	CLO ANCHE 3A D XS2063531987	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025		1,799,700	0.833472245				110,569		110,569		(21,766)			9,194		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO DERPK 1A DR XS2393984641	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.806776926				1,129,950		1,129,950		(406,851)			150,150		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				573,951		573,951		(223,351)			81,416		0003
EUR/S 1679572.70 USD-L1450000.00EUR	CLO OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/07/2021	01/16/2024		1,679,573	0.863314818				(77,966)		(77,966)		19,792			1,758		0003
EUR/S 17547000.00 USD-L15000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		17,547,000	0.854846982				(832,134)		(832,134)		156,180			64,455		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO PENTA 2020-8A D XS2249760385	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		1,169,800	0.854846982				(55,476)		(55,476)		10,412			4,297		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO RRME 11A BN XS2446267770	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/16/2022	09/30/2027		23,276,250	0.80554213				1,199,272		1,199,272		(642,603)			225,392		0003
EUR/S 13613700.00 USD-L11500000.00EUR	CLO AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		13,613,700	0.844737287				(735,275)		(735,275)		141,710			60,569		0003
EUR/S 591900.00 USD-L500000.00EUR	CLO AVOCA 17X CR Mtge XS2051458268	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		591,900	0.844737287				(31,968)		(31,968)		6,161			2,633		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.81532817				243,871		243,871		(134,021)			46,721		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO AVOCA 26A B2 XS2437855377	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				322,438		322,438		(278,185)			92,804		0003
EUR/S 586100.00 USD-L500000.00EUR	CLO BECLO 8A D1 XS1984239712	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024		586,100	0.853096741				(29,784)		(29,784)		7,828			2,153		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO HARVT 29A C XS2498563639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.919058516				(642,187)		(642,187)		(365,329)			97,200		0003
EUR/L 1486800.00 USD-S1400000.00EUR	CLO CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		1,486,800	0.941619586				(63,768)		(63,768)		(20,059)			3,587		0003
EUR/L 4131660.00 USD-S3900000.00EUR	CLO CORDA 24A B2 XS2511417037	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/05/2022	03/25/2024		4,131,660	0.943930527				(187,780)		(187,780)		(55,879)			9,969		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		2,173,836	0.966034236				(217,337)		(217,337)		(71,077)			17,433		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.954699508				(257,207)		(257,207)		(95,903)			23,873		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.953307022				(362,550)		(362,550)		(137,708)			34,315		0003
EUR/L 2552541.50 USD-S2500000.00EUR	CLO INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		2,552,542	0.979416006				(250,475)		(250,475)		(59,462)			14,498		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.961661443				(344,836)		(344,836)		(124,244)			30,318		0003
EUR/L 4528800.00 USD-S4500000.00EUR	CLO DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024		4,528,800	0.9936407				(447,551)		(447,551)		(62,744)			8,039		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.963948332				(417,681)		(417,681)		(143,944)			35,136		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1812597.50 USD-S1750000.00EUR	CLO ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.965465306				(180,319)		(180,319)		(59,298)			14,560		0003
EUR/L 1023800.00 USD-S1000000.00EUR	CLO ARESE 8A BR XS2060909368	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2022	10/17/2024		1,023,800	0.976753272				(93,557)		(93,557)		(17,227)			4,571		0003
EUR/L 1028535.00 USD-S1000000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	10/15/2024		1,028,535	0.972256656				(88,722)		(88,722)		(17,194)			4,576		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(232,273)		(232,273)		(76,057)			19,033		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.947863714				(1,088,392)		(1,088,392)		(460,475)			113,343		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				(61,844)		(61,844)		(24,588)			6,322		0003
EUR/L 3847087.50 USD-S3750000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		3,847,088	0.974763376				(318,412)		(318,412)		(56,740)			12,656		0003
EUR/L 1275375.00 USD-S1250000.00EUR	CLO JUBIL 2020-24A D XS2262819084	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	07/16/2024		1,275,375	0.980103891				(115,479)		(115,479)		(19,590)			4,697		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		7,082,205	0.917793258				(505,604)		(505,604)		(297,621)			75,563		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.90098207				125,412		125,412		93,897			25,430		0003
EUR/S 4375600.00 USD-L4000000.00EUR	CLO CRWPK 1A B1R XS2334258188	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/04/2023	03/16/2026		4,375,600	0.914160344				181,143		181,143	16,655	181,143			32,511		0003
EUR/S 14882487.75 USD-L13500000.00EUR	CLO RRME 14A B1N XS2532387631	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		14,882,488	0.907106408				520,653		520,653	52,945	520,653			112,617		0003
EUR/L 298462871.08 USD-S279692694.36EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/12/2023	01/17/2024		298,462,871	0.937110513				(10,486,630)		(10,486,630)		(10,486,630)			322,060		0003
EUR/L 2214976.00 USD-S2000000.00EUR	CLO CORDA 12A CR XS2325584238	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	01/16/2024		2,214,976	0.902944321				5,864		5,864		5,864			2,319		0003
EUR/S 2215594.00 USD-L2000000.00EUR	CLO CORDA 12A CR XS2325584238	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	01/23/2024		2,215,594	0.902692461				(5,821)		(5,821)		(5,821)			2,781		0003
EUR/L 12089000.00 USD-S10000000.00EUR	CLO CORDA 12A CR XS2325584238	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		12,089,000	0.827198279				1,043,438		1,043,438		(136,497)			12,655		0003
EUR/L 5712167.42 USD-S4710000.00EUR	CLO HARVT 21A DR XS2326523730	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		5,712,167	0.824555664				483,305		483,305		(34,283)			15,391		0003
EUR/L 4349600.00 USD-S4000000.00EUR	CLO JUBIL 2021-25A B1 XS2402444033	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/15/2022	11/16/2026		4,349,600	0.919624793				(240,871)		(240,871)		(136,722)			36,904		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO NWDSE 2020-21X B1R XS2345832807	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026		3,809,050	0.918864284				(188,135)		(188,135)		(108,783)			29,856		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO FICLO 2022-1A C XS2511429552	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.897666068				(143,725)		(143,725)		(117,313)			32,539		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		9,747,458	0.93101201				(753,643)		(753,643)		(369,411)			95,246		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.969555943				(1,521,147)		(1,521,147)		(506,706)			122,008		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		1,939,540	0.953834414				(179,817)		(179,817)		(67,975)			16,919		0003
EUR/L 3853125.00 USD-S3750000.00EUR	CLO ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/06/2022	02/18/2025		3,853,125	0.97323601				(360,191)		(360,191)		(78,396)			20,543		0003
EUR/L 3937837.50 USD-S3825000.00EUR	CLO HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		3,937,838	0.971345313				(353,606)		(353,606)		(90,458)			22,532		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.958313368				(286,586)		(286,586)		(99,913)			24,945		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.950977129				(220,572)		(220,572)		(87,233)			21,743		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO SNDPE 2A B1R XS2439760062	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.962463908				(178,836)		(178,836)		(63,971)			15,588		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6259991.40 USD-S6000000.00EUR	CLO PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.95846777				(658,468)		(658,468)		(250,368)			61,059		0003
EUR/L 2267437.50 USD-S2250000.00EUR	CLO DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/14/2022	02/15/2024		2,267,438	0.992309601				(220,738)		(220,738)		(31,372)			4,025		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.967211529				(156,462)		(156,462)		(50,537)			12,371		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO VOYE 2A CR XS2357478044	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.905879156				(97,699)		(97,699)		(74,692)			21,111		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A BNE XS1680961437	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		1,633,050	0.918526683				(28,477)		(28,477)		(21,545)			4,009		0003
EUR/L 3928086.00 USD-S3600000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		3,928,086	0.91647688				(64,869)		(64,869)		(53,014)			11,308		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO AQUE 2017-2X B2 XS1716910879	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(18,019)		(18,019)		(14,726)			3,141		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO CORDA 10A C XS1730938377	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(18,019)		(18,019)		(14,726)			3,141		0003
EUR/L 4913718.75 USD-S4500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		4,913,719	0.915803331				(83,679)		(83,679)		(67,793)			15,855		0003
EUR/L 1094440.00 USD-S1000000.00EUR	CLO HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		1,094,440	0.913709294				(20,505)		(20,505)		(16,425)			4,465		0003
EUR/L 1422028.40 USD-S1300000.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		1,422,028	0.914187087				(31,450)		(31,450)		(22,700)			6,500		0003
EUR/S 6656015.00 USD-L6100000.00EUR	CLO CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/16/2023	03/25/2024		6,656,015	0.916464281				100,032		100,032		100,032			16,060		0003
EUR/L 14789578.99 USD-S13668300.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		14,789,579	0.924184523				(345,630)		(345,630)		(345,630)			34,620		0003
EUR/S 6614439.00 USD-L6000000.00EUR	CLO RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		6,614,439	0.907106408				231,401		231,401	23,531	231,401			50,052		0003
EUR/S 15433691.00 USD-L14000000.00EUR	CLO RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		15,433,691	0.907106408				539,937		539,937	54,906	539,937			116,788		0003
EUR/L 22294121.85 USD-S20047949.58EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		22,294,122	0.899248229				87,313		87,313		87,313			54,734		0003
EUR/L 1515110.21 USD-S1238000.00EUR	CLO CADOG 8A BRN XS2079889361	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		1,515,110	0.817102275				126,855		126,855		(13,301)			6,741		0003
EUR/L 1840381.50 USD-S1500000.00EUR	CLO CONTE 7A D XS2053879602	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024		1,840,382	0.815048402				152,303		152,303		(18,697)			9,024		0003
EUR/S 6526632.00 USD-L6000000.00EUR	CLO NEUBE 2022-5A B XS2550554450	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024		6,526,632	0.919310297				138,166		138,166		138,166			21,470		0003
EUR/S 6934546.50 USD-L6375000.00EUR	CLO NEUBE 2022-5A C XS2550554617	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024		6,934,547	0.919310297				146,802		146,802		146,802			22,812		0003
EUR/S 7347367.50 USD-L6225000.00EUR	CLO HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		7,347,368	0.847242227				(14,557)		(14,557)		(14,557)			76,579		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO PENTA 2018-5A B2R XS2289566940	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		619,867	0.806624647				48,148		48,148		(10,187)			4,149		0003
EUR/L 766714.03 USD-S630000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		766,714	0.821688368				63,891		63,891		(5,316)			2,816		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO PENTA 2019-6A CE XS2013630558	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		912,755	0.821688366				76,061		76,061		(6,329)			3,353		0003
EUR/S 13452700.00 USD-L11500000.00EUR	CLO HARVT 25A D XS2240270368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		13,452,700	0.854846982				(637,970)		(637,970)		119,738			49,416		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				414,006		414,006		(189,265)			67,569		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				314,932		314,932		(158,549)			55,872		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO RRME 11A BN XS2446267770	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/16/2022	09/30/2027		23,279,063	0.805444807				1,201,730		1,201,730		(642,501)			225,419		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1226500.00 USD-S1000000.00EUR	CLO CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.81532817				58,065		58,065		(31,910)			11,124		0003
EUR/S 692520.00 USD-L600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2022	05/22/2024		692,520	0.86640097				(26,440)		(26,440)		8,980			2,167		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		7,455,108	0.804817315				564,408		564,408		(134,433)			53,290		0003
EUR/L 1197026.00 USD-S1000000.00EUR	CLO BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2021	12/16/2024		1,197,026	0.835403742				72,962		72,962		(13,614)			5,869		0003
EUR/L 5884500.00 USD-S5000000.00EUR	CLO PENTA 2020-8A DR XS2413883443	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/01/2021	07/15/2024		5,884,500	0.849689863				311,925		311,925		(50,576)			21,616		0003
EUR/L 10536660.00 USD-S9000000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		10,536,660	0.854160616				522,967		522,967		(140,899)			38,704		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		8,981,865	0.946351342				(683,226)		(683,226)		(263,359)			67,966		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.930319099				(132,146)		(132,146)		(65,299)			16,853		0003
EUR/L 1748560.00 USD-S1600000.00EUR	CLO AVOCA 15A DR XS1768031004	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,748,560	0.91503866				(32,939)		(32,939)		(25,477)			6,679		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO GLME 1A C1A XS1772821978	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,092,850	0.91503866				(20,587)		(20,587)		(15,923)			4,174		0003
EUR/L 684025.00 USD-S625000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		684,025	0.913709294				(12,815)		(12,815)		(10,265)			2,791		0003
EUR/L 10594000.00 USD-S10000000.00EUR	CLO CORDA 24A C XS2511417383	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024		10,594,000	0.943930527				(481,487)		(481,487)		(143,280)			25,562		0003
EUR/S 1481912.60 USD-L1400000.00EUR	CLO CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,481,913	0.94472508				68,656		68,656		20,059			3,576		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		35,399,115	0.946351342				(2,692,713)		(2,692,713)		(1,037,946)			267,867		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO RRME 14A B1N XS2532387631	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,283,249	0.945163093				(1,068,720)		(1,068,720)		(417,628)			108,082		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		6,348,111	0.945163093				(474,987)		(474,987)		(185,613)			48,036		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		6,612,379	0.975443217				(664,367)		(664,367)		(181,507)			44,256		0003
EUR/L 4072556.00 USD-S4010000.00EUR	CLO HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024		4,072,556	0.984639622				(372,477)		(372,477)		(58,394)			10,973		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.956114351				(483,420)		(483,420)		(175,701)			43,802		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95051613				(204,533)		(204,533)		(81,888)			20,380		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.95846777				(740,777)		(740,777)		(281,664)			68,691		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO RRME 9A A2E XS2388492501	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.96647305				(159,794)		(159,794)		(53,181)			12,966		0003
EUR/L 2041200.00 USD-S2000000.00EUR	CLO SNDPE 3A CE XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025		2,041,200	0.979815795				(201,167)		(201,167)		(47,600)			11,594		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.920598389				(469,261)		(469,261)		(261,108)			68,331		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO CORDA 26A B2 XS2553242418	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.915783463				(151,375)		(151,375)		(91,317)			23,287		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.901225667				(33,263)		(33,263)		(26,993)			7,563		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.963762529				(308,194)		(308,194)		(103,908)			25,542		0003
EUR/L 1542510.00 USD-S1500000.00EUR	CLO ARBR 7A B2 XS2092171474	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	10/17/2022	03/17/2025		1,542,510	0.972441021				(144,820)		(144,820)		(33,362)			8,487		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1404810.00 USD-S1350000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(124,216)		(124,216)		(40,108)			10,042		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(138,552)		(138,552)		(49,768)			12,514		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(280,640)		(280,640)		(101,525)			25,468		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(233,448)		(233,448)		(87,822)			22,042		0003
EUR/L 2008600.00 USD-S2000000.00EUR	CLO CORDA 12A CR XS2325584238	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	01/23/2024		2,008,600	0.995718411				(201,173)		(201,173)		(27,490)			2,521		0003
EUR/L 1479126.80 USD-S1438000.00EUR	CLO CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024		1,479,127	0.972195217				(120,839)		(120,839)		(22,513)			5,433		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.944108761				(579,113)		(579,113)		(233,251)			60,135		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.944108761				(426,715)		(426,715)		(171,869)			44,310		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.917793258				(598,946)		(598,946)		(352,567)			89,513		0003
EUR/L 2039250.00 USD-S1875000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		2,039,250	0.919455682				(33,106)		(33,106)		(25,963)			2,971		0003
EUR/L 3444045.39 USD-S3165000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		3,444,045	0.918977435				(57,758)		(57,758)		(44,414)			6,982		0003
EUR/L 3273405.00 USD-S3000000.00EUR	CLO DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		3,273,405	0.91647688				(54,058)		(54,058)		(44,178)			9,424		0003
EUR/L 2052075.00 USD-S1875000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		2,052,075	0.913709294				(38,446)		(38,446)		(30,796)			8,372		0003
EUR/L 6221037.00 USD-S5700000.00EUR	CLO HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2023	11/12/2024		6,221,037	0.916245957				(155,347)		(155,347)	(92,356)	(155,347)			28,988		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO NMDSE 2020-21A CR XS2345834332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		21,132,563	0.798530704				1,611,129		1,611,129		(424,473)			165,643		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.891221306				(327,442)		(327,442)		(293,895)			79,608		0003
EUR/L 1638778.00 USD-S1506000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,638,778	0.918977433				(27,483)		(27,483)		(21,133)			3,322		0003
EUR/L 2163720.71 USD-S1983000.00EUR	CLO AVOCA 14A DR XS1701396589	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		2,163,721	0.916476877				(35,732)		(35,732)		(29,202)			6,229		0003
EUR/L 4664602.13 USD-S4275000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		4,664,602	0.916476879				(77,032)		(77,032)		(62,954)			13,429		0003
EUR/L 5117423.15 USD-S4690000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		5,117,423	0.91647688				(84,510)		(84,510)		(69,065)			14,732		0003
EUR/L 16436250.00 USD-S15000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025		16,436,250	0.912616929				(403,655)		(403,655)		(300,226)			85,708		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89102075				(141,870)		(141,870)		(128,578)			35,084		0003
EUR/L 3260400.00 USD-S3000000.00EUR	CLO CORDA 10A B1NE XS1730937130	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/21/2022	04/30/2024		3,260,400	0.920132499				(67,063)		(67,063)		(44,178)			9,386		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026		1,644,075	0.912367137				(61,367)		(61,367)	(21,053)	(61,367)			11,752		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.895495657				43,753		43,753		43,753			13,362		0003
EUR/L 41025862.57 USD-S38583888.28EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	01/17/2024		41,025,863	0.940477198				(1,594,032)		(1,594,032)		(1,594,032)			44,269		0003
EUR/L 7117230.00 USD-S6000000.00EUR	CLO ARESE 14A C XS2243970899	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	04/15/2024		7,117,230	0.843024604				458,635		458,635		(50,661)			19,177		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO HARVT 25A C XS2240270103	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		11,698,000	0.854846982				(554,756)		(554,756)		104,120			42,970		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 9257250.00 USD-S7500000.00EUR	CLO SCULE?9A?D XS2437462562	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.810175808				488,344		488,344		(236,820)			83,856		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				611,429		611,429		(300,712)			106,290		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		2,148,200	0.93101201				(166,092)		(166,092)		(81,413)			20,991		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.965717045				(187,667)		(187,667)		(67,912)			16,311		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.95846777				(219,489)		(219,489)		(83,456)			20,353		0003
EUR/L 1800372.75 USD-S1650000.00EUR	CLO DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,800,373	0.91647688				(29,732)		(29,732)		(24,298)			5,183		0003
EUR/L 8941876.19 USD-S8189000.00EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		8,941,876	0.915803331				(152,278)		(152,278)		(123,368)			28,852		0003
EUR/S 36966144.50 USD-L33500000.00EUR	CLO RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		36,966,145	0.906234622				1,259,498		1,259,498	131,066	1,259,498			279,725		0003
EUR/L 178727474.52 USD-S167672019.89EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2023	01/26/2024		178,727,475	0.938143508				(6,554,792)		(6,554,792)		(6,554,792)			238,506		0003
EUR/S 10645112.37 USD-L9710305.17EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/20/2023	01/17/2024		10,645,112	0.912184375				80,924		80,924		80,924			11,487		0003
EUR/S 11631319.00 USD-L10325000.00EUR	CLO ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025		11,631,319	0.887689522				(30,656)		(30,656)		(30,656)			62,012		0003
EUR/S 12443124.10 USD-L10571000.00EUR	CLO ADAGI X-A C XS2463566708	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		12,443,124	0.849545493				(26,419)		(26,419)		(26,419)			126,460		0003
EUR/S 2648925.00 USD-L2250000.00EUR	CLO HNLY 9A C XS2554990841	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		2,648,925	0.849401172				(5,506)		(5,506)		(5,506)			26,975		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO RRME 1A BR XS2303068774	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		28,141,962	0.806624647				2,185,916		2,185,916		(462,480)			188,350		0003
EUR/S 911204.03 USD-L750000.00EUR	CLO PENTA 2019-6A CE XS2013630558	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	07/15/2024		911,204	0.82308679				(74,552)		(74,552)		6,394			3,347		0003
EUR/S 743872.50 USD-L630000.00EUR	CLO MDPKE 14A DN XS2002368749	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024		743,873	0.846919331				(42,914)		(42,914)		9,863			2,732		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO AQUE 2020-5A CR XS2389542239	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.795608243				420,086		420,086		(123,882)			47,368		0003
EUR/L 11891800.00 USD-S10000000.00EUR	CLO HARVT 25A C XS2240270103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/06/2021	07/15/2024		11,891,800	0.840915589				743,353		743,353		(96,019)			43,682		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.808407437				1,277,505		1,277,505		(497,136)			181,216		0003
EUR/L 5203430.00 USD-S4300000.00EUR	CLO HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,203,430	0.826377985				335,438		335,438		(72,947)			29,773		0003
EUR/S 13705481.40 USD-L11670000.00EUR	CLO HNLY 3A D XS2240856562	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	10/15/2024		13,705,481	0.851484137				(640,797)		(640,797)		148,120			60,977		0003
EUR/L 9951290.00 USD-S8500000.00EUR	CLO AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		9,951,290	0.854160616				493,913		493,913		(133,072)			36,554		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.807050392				552,008		552,008		(252,353)			90,092		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				510,190		510,190		(256,849)			90,512		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO AVOCA?21A?D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				194,033		194,033		(32,082)			13,970		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		6,833,849	0.804817315				517,374		517,374		(123,230)			48,849		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				478,541		478,541		(128,456)			49,969		0003
EUR/L 1823550.00 USD-S1500000.00EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/10/2021	07/15/2024		1,823,550	0.822571358				150,215		150,215		(12,740)			6,698		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2765180.00 USD-S2200000.00EUR	CLO AQUE 2020-5A B2R XS2389542072	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.795608243				205,375		205,375		(60,564)			23,158		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO BECLO 4A D XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(18,019)		(18,019)		(14,726)			3,141		0003
EUR/L 7611757.76 USD-S6976000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		7,611,758	0.91647688				(125,702)		(125,702)		(102,729)			21,913		0003
EUR/S 1653609.75 USD-L1500000.00EUR	CLO RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,653,610	0.907106408				57,850		57,850	5,883	57,850			12,513		0003
EUR/S 4079145.00 USD-L3750000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024		4,079,145	0.919310297				86,354		86,354		86,354			13,419		0003
EUR/S 16554211.40 USD-L14695000.00EUR	CLO ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025		16,554,211	0.887689522				(43,631)		(43,631)		(43,631)			88,258		0003
EUR/L 2760572.25 USD-S2250000.00EUR	CLO BECLO 9A D XS2062960542	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2021	12/16/2024		2,760,572	0.815048402				228,454		228,454		(28,045)			13,536		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/09/2021	01/15/2026		12,300,000	0.81300813				825,320		825,320		(228,583)			87,922		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.806776926				476,538		476,538		(194,710)			70,471		0003
EUR/L 13966928.20 USD-S11930000.00EUR	CLO AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		13,966,928	0.854160616				693,221		693,221		(186,770)			51,305		0003
EUR/S 1187800.00 USD-L1000000.00EUR	CLO CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024		1,187,800	0.841892575				(67,786)		(67,786)		12,165			5,285		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO MDPKE 15A DR XS2472845242	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.859845228				(9,553)		(9,553)		(201,421)			61,595		0003
EUR/S 9379469.50 USD-L8500000.00EUR	CLO RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		9,379,470	0.906234622				319,574		319,574	33,256	319,574			70,975		0003
EUR/L 9612966.17 USD-S8753649.07EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		9,612,966	0.910608538				(71,853)		(71,853)		(71,853)			19,324		0003
EUR/L 2968878.38 USD-S2669758.62EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		2,968,878	0.899248227				11,627		11,627		11,627			7,289		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.900009				(194,701)		(194,701)		(153,243)			42,435		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,587,028	0.945163093				(118,747)		(118,747)		(46,403)			12,009		0003
EUR/L 2164312.50 USD-S2125000.00EUR	CLO ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		2,164,313	0.981836033				(218,510)		(218,510)		(51,120)			12,384		0003
EUR/L 656320.80 USD-S600000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		656,321	0.914187087				(14,516)		(14,516)		(10,477)			3,000		0003
EUR/L 5478750.00 USD-S5000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025		5,478,750	0.912616929				(134,552)		(134,552)		(100,075)			28,569		0003
EUR/L 9355100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/20/2022	07/31/2025		9,355,100	0.908595312				(252,745)		(252,745)		(200,408)			58,862		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	02/27/2026		2,875,860	0.904077389				(86,703)		(86,703)		(73,402)			21,141		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO AQUE 2020-5A DR XS2389542403	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.795608243				401,416		401,416		(118,376)			45,263		0003
EUR/L 1211370.00 USD-S1000000.00EUR	CLO ARESE?12A?B2R XS2391579633	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		1,211,370	0.825511611				90,112		90,112		(11,402)			5,445		0003
EUR/L 715482.00 USD-S600000.00EUR	CLO CORDA 14A DR XS2350866542	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/01/2021	05/22/2024		715,482	0.83859552				48,335		48,335		(5,201)			2,239		0003
EUR/L 18955680.00 USD-S16000000.00EUR	CLO ARESE 14A D XS2243971517	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/06/2021	04/15/2024		18,955,680	0.844074177				1,199,778		1,199,778		(136,130)			51,076		0003
EUR/L 1499750.00 USD-S1250000.00EUR	CLO RFTE 2019-1A D XS2064434132	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025		1,499,750	0.833472245				92,141		92,141		(18,138)			7,661		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO ANCHE 4A D XS2294170886	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025		5,711,910	0.822842097				345,919		345,919		(99,913)			38,229		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 12878140.00 USD-S11000000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		12,878,140	0.854160616				639,181		639,181		(172,210)			47,305		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO NEUBE?2022-3A?C XS2440262736	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				278,919		278,919		(126,435)			45,199		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	02/27/2026		1,106,100	0.904077389				(33,347)		(33,347)		(28,231)			8,131		0003
EUR/S 6163057.60 USD-L5600000.00EUR	CLO CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/04/2023	08/20/2026		6,163,058	0.908639893				252,644		252,644	23,185	252,644			50,053		0003
EUR/S 4409626.00 USD-L4000000.00EUR	CLO RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		4,409,626	0.907106408				154,268		154,268	15,688	154,268			33,368		0003
EUR/L 118342365.07 USD-S111298295.92EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	01/17/2024		118,342,365	0.940477198				(4,598,111)		(4,598,111)		(4,598,111)			127,699		0003
EUR/L 381952.22 USD-S360000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2023	01/10/2024		381,952	0.942526267				(15,586)		(15,586)		(15,586)			316		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.797654004				333,315		333,315		(89,985)			34,964		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026		6,983,200	0.801924619				489,486		489,486		(149,373)			56,714		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO RRME 8A C XS2379454841	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		33,352,900	0.794533609				2,520,932		2,520,932		(725,279)			278,640		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO VENDM 1A CR XS2348059838	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	07/20/2026		4,065,750	0.799360512				300,809		300,809		(84,199)			32,484		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO ARBR 8A B2R XS2388929452	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.796990564				247,415		247,415		(74,275)			28,302		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO ARBR 8A CR XS2388929619	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.796990564				329,886		329,886		(99,033)			37,736		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.798658254				178,551		178,551		(55,207)			20,921		0003
EUR/L 958904.30 USD-S829000.00EUR	CLO SNDPE 3A CE XS2113704832	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/23/2023	01/16/2029		958,904	0.8645284				(22,241)		(22,241)	(2,818)	(22,241)			10,774		0003
EUR/S 11460276.85 USD-L10453885.47EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/20/2023	01/17/2024		11,460,277	0.912184374				87,121		87,121		87,121			12,366		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO ANCHE 5A D XS2390691421	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.794659886				226,179		226,179		(72,916)			27,443		0003
EUR/L 13675570.00 USD-S11500000.00EUR	CLO HARVT 25A D XS2240270368	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/06/2021	07/15/2024		13,675,570	0.840915589				854,856		854,856		(110,422)			50,235		0003
EUR/L 1168342.50 USD-S975000.00EUR	CLO BECLO 9A C XS2062960385	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	12/16/2024		1,168,343	0.834515564				72,325		72,325		(13,226)			5,729		0003
EUR/L 18185302.50 USD-S15150000.00EUR	CLO BAST 2020-3A B2 XS2242636194	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2021	02/18/2025		18,185,303	0.833090349				1,095,485		1,095,485		(234,884)			96,955		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO DERPK 1A CR XS2393984484	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.806776926				280,539		280,539		(101,011)			37,279		0003
EUR/S 698079.06 USD-L600000.00EUR	CLO BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024		698,079	0.859501501				(24,531)		(24,531)		8,942			3,423		0003
EUR/L 11024200.00 USD-S10000000.00EUR	CLO NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		11,024,200	0.907095299				(190,628)		(190,628)		(182,131)			56,316		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO RRME 7A B XS2368576463	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		36,470,400	0.795165394				2,795,720		2,795,720		(769,389)			298,034		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.797321001				1,052,790		1,052,790		(282,603)			109,932		0003
EUR/L 1821750.00 USD-S1500000.00EUR	CLO BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	10/22/2024		1,821,750	0.823384109				139,593		139,593		(16,960)			8,203		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO ARBR 8A DR XS2388929882	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.796990564				320,723		320,723		(96,282)			36,688		0003
EUR/L 6548245.00 USD-S5500000.00EUR	CLO BRGPT 1A B2 XS2259184229	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	07/15/2024		6,548,245	0.839919704				416,391		416,391		(52,486)			24,054		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 4097590.00 USD-S3500000.00EUR	CLO AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		4,097,590	0.854160616				203,376		203,376		(54,794)			15,052		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				503,891		503,891		(253,678)			89,395		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.805282654				707,419		707,419		(376,835)			132,273		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO RRME 11A CN XS2446268075	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.805444807				993,430		993,430		(531,135)			186,346		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO SNDPE 8A D XS2444282581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				455,639		455,639		(260,876)			90,797		0003
EUR/S 145433.14 USD-L125000.00EUR	CLO BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024		145,433	0.859501486				(5,111)		(5,111)		1,863			713		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.817929004				191,121		191,121		(112,176)			38,810		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				283,951		283,951		(166,661)			57,661		0003
EUR/S 1716600.00 USD-L1500000.00EUR	CLO BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	10/22/2024		1,716,600	0.873820343				(38,477)		(38,477)		21,094			7,729		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		4,232,074	0.945163093				(316,658)		(316,658)		(123,742)			32,024		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.965717045				(293,229)		(293,229)		(106,112)			25,485		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.969180074				(273,312)		(273,312)		(89,191)			21,613		0003
EUR/L 2510243.00 USD-S2300000.00EUR	CLO HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2023	11/12/2024		2,510,243	0.916245957				(62,684)		(62,684)	(37,266)	(62,684)			11,697		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO AQUE 2022-7A C XS2448043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/17/2023	03/15/2028		1,487,460	0.873973082				(34,964)		(34,964)	(15,368)	(34,964)			15,257		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,058,018	0.945163093				(79,164)		(79,164)		(30,935)			8,006		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.930319099				(247,773)		(247,773)		(122,436)			31,600		0003
EUR/L 1021016.60 USD-S1000000.00EUR	CLO INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		1,021,017	0.979416006				(100,190)		(100,190)		(23,785)			5,799		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(30,880)		(30,880)		(23,885)			6,261		0003
EUR/L 8819360.00 USD-S8000000.00EUR	CLO NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		8,819,360	0.907095299				(152,502)		(152,502)		(145,705)			45,053		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO RRME 14A B1N XS2532387631	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		3,698,415	0.946351342				(281,328)		(281,328)		(108,442)			27,986		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93101201				(191,006)		(191,006)		(93,625)			24,139		0003
EUR/L 2289282.00 USD-S2300000.00EUR	CLO BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024		2,289,282	1.004681817				(260,443)		(260,443)		(33,543)			6,226		0003
EUR/L 708190.00 USD-S700000.00EUR	CLO PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	07/15/2024		708,190	0.988435307				(70,653)		(70,653)		(10,959)			2,601		0003
EUR/L 4367750.00 USD-S4000000.00EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		4,367,750	0.915803331				(74,382)		(74,382)		(60,260)			14,093		0003
EUR/L 3934260.00 USD-S3600000.00EUR	CLO MRLPK 1A B XS1782799636	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		3,934,260	0.91503866				(74,112)		(74,112)		(57,323)			15,027		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/17/2023	03/15/2028		1,144,200	0.873973082				(26,896)		(26,896)	(11,822)	(26,896)			11,736		0003
EUR/S 3862134.50 USD-L3500000.00EUR	CLO RRME 14A B1N XS2532387631	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		3,862,135	0.906234622				131,589		131,589	13,693	131,589			29,225		0003
EUR/S 3958461.75 USD-L3610846.96EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6II8S60X2D1J857QP30	11/20/2023	01/17/2024		3,958,462	0.912184376				30,092		30,092		30,092			4,271		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 58448112.20 USD-S54832717.00EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2023	01/26/2024		58,448,112	0.938143508				(2,143,572)		(2,143,572)		(2,143,572)			77,997		0003
EUR/S 1102406.50 USD-L1000000.00EUR	CLO RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,102,407	0.907106408				38,567		38,567	3,922	38,567			8,342		0003
EUR/S 5155430.00 USD-L4700000.00EUR	CLO ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		5,155,430	0.911660133				180,837		180,837	16,024	180,837			34,505		0003
EUR/S 2440546.33 USD-L2300000.00EUR	CLO BOPHO 7A C XS2535819218	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2023	04/17/2024		2,440,546	0.942411939				109,179		109,179		109,179			6,638		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		724,612	0.966034236				(72,446)		(72,446)		(23,692)			5,811		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO ALBAC 3A B1 XS2396622776	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.963948332				(132,580)		(132,580)		(45,691)			11,153		0003
EUR/L 755812.50 USD-S750000.00EUR	CLO DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/14/2022	02/15/2024		755,813	0.992309601				(73,579)		(73,579)		(10,457)			1,342		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(124,216)		(124,216)		(40,108)			10,042		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(138,552)		(138,552)		(49,768)			12,514		0003
EUR/S 516410.00 USD-L500000.00EUR	CLO ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	10/17/2024		516,410	0.968222924				42,269		42,269		8,614			2,305		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				62,041		62,041		27,119			6,965		0003
EUR/L 2180016.25 USD-S2125000.00EUR	CLO NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/01/2022	06/06/2024		2,180,016	0.974763376				(180,433)		(180,433)		(32,153)			7,172		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.944108761				(142,238)		(142,238)		(57,290)			14,770		0003
EUR/L 544350.00 USD-S500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		544,350	0.918526683				(9,492)		(9,492)		(7,182)			1,336		0003
EUR/S 2311515.50 USD-L2125000.00EUR	CLO NEUBE 2022-5A C XS2550554617	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024		2,311,516	0.919310297				48,934		48,934		48,934			7,604		0003
EUR/L 1117450.14 USD-S1004865.06EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		1,117,450	0.89924823				4,376		4,376		4,376			2,743		0003
EUR/S 4148100.40 USD-L3524000.00EUR	CLO ADAGI X-A C XS2463566708	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		4,148,100	0.849545493				(8,807)		(8,807)		(8,807)			42,157		0003
EUR/L 1665480.00 USD-S1500000.00EUR	CLO VOYE 2A CR XS2357478044	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/14/2023	07/15/2026		1,665,480	0.900641257				(52,322)		(52,322)	(6,937)	(52,322)			13,271		0003
EUR/L 531926.45 USD-S500000.00EUR	CLO CORDA 26A D1 XS2553242848	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		531,926	0.939979578				(20,210)		(20,210)		(20,210)			440		0003
EUR/L 12337.07 USD-S11596.60EUR	CLO CORDA 26A D1 XS2553242848 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		12,337	0.939980076				(469)		(469)		(469)			10		0003
EUR/L 12294.52 USD-S11556.60EUR	CLO DRYD 2021-103A D XS2552866332 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		12,295	0.939979763				(467)		(467)		(467)			10		0003
EUR/L 514775.00 USD-S500000.00EUR	CLO ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025		514,775	0.97129814				(47,668)		(47,668)		(47,668)			2,832		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		1,311,225	0.953307022				(120,850)		(120,850)		(120,850)			11,438		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		725,921	0.95051613				(68,509)		(68,509)		(68,509)			6,826		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.963948332				(139,156)		(139,156)		(139,156)			11,706		0003
EUR/L 846077.40 USD-S829000.00EUR	CLO SNDPE 3A CE XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025		846,077	0.979815795				(83,384)		(83,384)		(83,384)			4,806		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		1,370,292	0.95746005				(127,213)		(127,213)		(45,431)			11,312		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1746653.00 USD-S1670000.00EUR	CLO BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.956114351				(161,044)		(161,044)		(58,532)			14,592		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.95846777				(274,362)		(274,362)		(104,320)			25,441		0003
EUR/L 1509600.00 USD-S1500000.00EUR	CLO DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024		1,509,600	0.9936407				(149,184)		(149,184)		(20,915)			2,680		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		1,299,094	0.962209232				(112,611)		(112,611)		(34,685)			8,728		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.90098207				41,804		41,804		31,299			8,477		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.895495657				14,584		14,584		14,584			4,454		0003
EUR/L 11488102.86 USD-S10785102.89EUR	Coupon Hedge CLO JAJ0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/24/2023	01/26/2024		11,488,103	0.938806261				(429,737)		(429,737)		(429,737)			15,330		0003
EUR/S 1270187.98 USD-L1158645.63EUR	Coupon Hedge CLO JAJ0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/20/2023	01/17/2024		1,270,188	0.912184376				9,656		9,656		9,656			1,371		0003
EUR/S 2175544.00 USD-L2000000.00EUR	CLO NEUBE 2022-5A B XS2550554450	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024		2,175,544	0.919310297				46,055		46,055		46,055			7,157		0003
EUR/L 2259740.00 USD-S2000000.00EUR	CLO OZLME 5A DR XS2405130993	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	01/16/2024		2,259,740	0.885057573				50,628		50,628	(19,240)	50,628			2,366		0003
EUR/L 576200.00 USD-S500000.00EUR	CLO CRWPK 1A CR XS2334259400	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/13/2023	03/16/2026		576,200	0.867754252				4,219		4,219		4,219			4,281		0003
EUR/L 11126.65 USD-S10461.84EUR	CLO RRME 1A CR XS2303069319 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		11,127	0.940250659				(426)		(426)		(426)			9		0003
EUR/L 1518384.05 USD-S1427250.00EUR	CLO BECLO 7A B1RE XS2304370419	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		1,518,384	0.939979579				(57,690)		(57,690)		(57,690)			1,257		0003
EUR/L 1595779.35 USD-S1500000.00EUR	CLO DRYD 2021-103A D XS2552866332	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		1,595,779	0.939979578				(60,630)		(60,630)		(60,630)			1,321		0003
EUR/L 1595779.35 USD-S1500000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		1,595,779	0.939979578				(60,630)		(60,630)		(60,630)			1,321		0003
EUR/L 1134.96 USD-S1066.84EUR	CLO BECLO 1A DR XS1775926253 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		1,135	0.939980264				(43)		(43)		(43)			1		0003
EUR/L 8432.90 USD-S7926.75EUR	CLO BABSE 2020-1A DR XS2401845594 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		8,433	0.939979129				(320)		(320)		(320)			7		0003
EUR/S 2632560.00 USD-L2400000.00EUR	CLO ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		2,632,560	0.911660133				92,342		92,342		92,342			17,619		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		727,300	0.962463908				(65,561)		(65,561)		(65,561)			5,216		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.953834414				(48,599)		(48,599)		(48,599)			4,573		0003
EUR/L 2272770.00 USD-S2250000.00EUR	CLO SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	04/22/2024		2,272,770	0.989981388				(222,026)		(222,026)		(222,026)			6,323		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		517,885	0.965465306				(51,520)		(51,520)		(51,520)			4,160		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(30,880)		(30,880)		(30,880)			6,261		0003
EUR/S 539194.50 USD-L500000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/12/2023	01/10/2024		539,195	0.927309162				12,942		12,942		12,942			446		0003
EUR/L 373405.58 USD-S335784.31EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		373,406	0.899248238				1,462		1,462		1,462			917		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 37011.22 USD-S34789.79EUR	CLO CORDA 26A D1 XS2553242848 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	37,011	0.939979552				(1,406)		(1,406)		(1,406)			31		0003
EUR/L 3807.37 USD-S3578.85EUR	CLO CORDA 6A DR XS1803166047 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	3,807	0.939979566				(145)		(145)		(145)			3		0003
EUR/L 36883.56 USD-S34669.79EUR	CLO DRYD 2021-103A D XS2552866332 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	36,884	0.939979492				(1,401)		(1,401)		(1,401)			31		0003
EUR/L 380799.97 USD-S357930.00EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	380,800	0.939942301				(14,453)		(14,453)		(14,453)			315		0003
EUR/S 658140.00 USD-L600000.00EUR	CLO ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025	658,140	0.911660133				23,086		23,086		23,086			4,405		0003
EUR/L 678900.00 USD-S600000.00EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/13/2023	03/15/2024	678,900	0.883782589				14,643		14,643	(5,547)	14,643			1,539		0003
EUR/L 771765.00 USD-S690000.00EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	07/15/2024	771,765	0.894054537				4,049		4,049	(5,967)	4,049			2,835		0003
EUR/L 677199.75 USD-S636737.50EUR	CLO SCULE 7A D XS2244913369	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	677,200	0.940250642				(25,932)		(25,932)		(25,932)			560		0003
EUR/L 412655.93 USD-S388000.00EUR	CLO RRME 3A DN XS2060707655	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	412,656	0.940250634				(15,802)		(15,802)		(15,802)			342		0003
EUR/L 1595779.35 USD-S1500000.00EUR	CLO CORDA 26A D1 XS2553242848	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	1,595,779	0.939979578				(60,630)		(60,630)		(60,630)			1,321		0003
EUR/L 1595779.35 USD-S1500000.00EUR	CLO DRYD 2021-91A D XS2461260544	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	1,595,779	0.939979578				(60,630)		(60,630)		(60,630)			1,321		0003
EUR/L 31686.86 USD-S29785.00EUR	CLO DRYD 2021-91A D XS2461260544 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	31,687	0.939979537				(1,204)		(1,204)		(1,204)			26		0003
EUR/L 7036.71 USD-S6614.36EUR	CLO GLME 2A D XS1911602313 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	7,037	0.939979053				(267)		(267)		(267)			6		0003
EUR/L 35857.61 USD-S33705.42EUR	CLO NEUBE 2022-5A D XS2550554880 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/06/2023	01/10/2024	35,858	0.939979547				(1,362)		(1,362)		(1,362)			30		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO JUBIL 2019-23A DN XS2075331145	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	2,450,068	0.816303874				195,508		195,508		(27,103)			12,516		0003
EUR/L 1212774.40 USD-S1000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	1,212,774	0.824555663				102,613		102,613		(7,279)			3,268		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/12/2021	11/18/2026	9,896,000	0.808407437				592,466		592,466		(230,556)			84,042		0003
EUR/S 1074240.00 USD-L900000.00EUR	CLO ARBR 8A C XS2207863239	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/21/2021	01/16/2024	1,074,240	0.837801609				(80,139)		(80,139)		12,285			1,125		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	12,378,000	0.807884957				654,227		654,227		(325,663)			115,081		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO CORDA 18A CR XS2410159714	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027	12,275,500	0.814630769				622,906		622,906		(305,290)			107,755		0003
EUR/L 2937818.75 USD-S2875000.00EUR	CLO CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024	2,937,819	0.978617214				(261,000)		(261,000)		(45,010)			10,791		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024	1,537,075	0.975879575				(134,211)		(134,211)		(24,261)			6,074		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	326,969	0.955748829				(29,080)		(29,080)		(10,389)			2,608		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/18/2022	01/15/2027	1,576,800	0.95129376				(142,044)		(142,044)		(54,963)			13,755		0003
EUR/L 2064400.00 USD-S2000000.00EUR	CLO BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024	2,064,400	0.968804495				(156,399)		(156,399)		(30,065)			6,595		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1479126.80 USD- L1438000.00EUR	CLO CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024		1,479,127	0.972195217				120,839		120,839		22,513			5,433		0003
EUR/L 544083.00 USD- S500000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		544,083	0.918977435				(9,124)		(9,124)		(7,016)			1,103		0003
EUR/L 1697538.96 USD- S1560000.00EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,697,539	0.918977435				(28,468)		(28,468)		(21,891)			3,441		0003
EUR/L 1702170.60 USD- S1560000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,702,171	0.91647688				(28,110)		(28,110)		(22,973)			4,900		0003
EUR/L 751487.32 USD- S687000.00EUR	CLO ACLO 4A B XS1796875695	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		751,487	0.914187082				(16,620)		(16,620)		(11,996)			3,435		0003
EUR/L 957134.50 USD- S875000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		957,135	0.914187087				(21,169)		(21,169)		(15,279)			4,375		0003
EUR/S 749790.00 USD- L675000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	02/16/2023	01/15/2026		749,790	0.900252071				18,440		18,440		18,440			5,360		0003
EUR/L 8280750.00 USD- S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		8,280,750	0.905715062				(255,630)		(255,630)		(207,932)			59,784		0003
EUR/S 2750150.00 USD- L2500000.00EUR	CLO BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		2,750,150	0.909041325				110,957		110,957	10,353	110,957			21,973		0003
EUR/L 1023605.11 USD- S946000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		1,023,605	0.924184523				(23,921)		(23,921)		(23,921)			2,396		0003
EUR/L 26072296.93 USD- S24476835.59EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/24/2023	01/26/2024		26,072,297	0.938806261				(975,290)		(975,290)		(975,290)			34,793		0003
EUR/L 4084610.35 USD- S3673078.62EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/27/2023	03/28/2024		4,084,610	0.899248228				15,997		15,997		15,997			10,028		0003
EUR/L 521395.00 USD- S500000.00EUR	CLO JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		521,395	0.958965851				(48,087)		(48,087)		(16,665)			4,155		0003
EUR/L 1284375.00 USD- S1250000.00EUR	CLO ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/06/2022	02/18/2025		1,284,375	0.97323601				(120,064)		(120,064)		(26,132)			6,848		0003
EUR/L 1312612.50 USD- S1275000.00EUR	CLO HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		1,312,613	0.971345313				(117,869)		(117,869)		(30,153)			7,511		0003
EUR/L 516950.00 USD- S500000.00EUR	CLO BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.967211529				(52,154)		(52,154)		(16,846)			4,124		0003
EUR/L 1028535.00 USD- S1000000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	10/15/2024		1,028,535	0.972256656				(88,722)		(88,722)		(17,194)			4,576		0003
EUR/L 5230421.40 USD- S5000000.00EUR	CLO ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(468,448)		(468,448)		(167,558)			42,013		0003
EUR/L 2064400.00 USD- S2000000.00EUR	CLO BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024		2,064,400	0.968804495				(156,399)		(156,399)		(30,065)			6,595		0003
EUR/S 772509.75 USD- L750000.00EUR	CLO CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024		772,510	0.970861533				63,133		63,133		12,130			3,053		0003
EUR/S 793425.00 USD- L750000.00EUR	CLO CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				61,844		61,844		24,588			6,322		0003
EUR/S 1326250.00 USD- L1250000.00EUR	CLO CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				104,014		104,014		43,401			11,140		0003
EUR/L 1282362.50 USD- S1250000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		1,282,363	0.974763376				(106,137)		(106,137)		(18,913)			4,219		0003
EUR/S 1408150.00 USD- L1250000.00EUR	CLO ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025		1,408,150	0.887689522				(3,711)		(3,711)		(3,711)			7,508		0003
EUR/L 2715600.00 USD- S2400000.00EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/13/2023	03/15/2024		2,715,600	0.883782589				58,571		58,571	(22,188)	58,571			6,155		0003
EUR/L 2877600.00 USD- S2500000.00EUR	CLO OCPE 2019-3A DR XS2331769401	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		2,877,600	0.868779539				24,414		24,414	(15,077)	24,414			20,569		0003
EUR/L 575875.00 USD- S500000.00EUR	CLO OZLME 2A DR XS2334573966	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	01/15/2026		575,875	0.868243977				5,210		5,210	(3,026)	5,210			4,116		0003
EUR/L 2002590.00 USD- S1800000.00EUR	CLO BILB 3A BR XS2332238166	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/14/2023	08/17/2026		2,002,590	0.898836007				(61,446)		(61,446)	(8,291)	(61,446)			16,239		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 506128.02 USD-S475750.00EUR	CLO BECLO 7A B1RE XS2304370419	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		506,128	0.939979573				(19,230)		(19,230)		(19,230)			419		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO VOYE 3A B2 XS2125181235	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				194,033		194,033		(32,082)			13,970		0003
EUR/L 3662967.00 USD-S3030000.00EUR	CLO DRYD 2018-66A B1 XS1908336073	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		3,662,967	0.827198279				316,162		316,162		(41,359)			3,835		0003
EUR/L 1208900.00 USD-S1000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		1,208,900	0.827198279				104,344		104,344		(13,650)			1,266		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO DERPK 1A B XS2223753398	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				51,306		51,306		(3,639)			1,634		0003
EUR/L 1214129.40 USD-S1000000.00EUR	CLO JUBIL 2019-22X D Mtge XS1980849563	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024		1,214,129	0.823635438				102,184		102,184		(7,651)			3,706		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO AQUE 2019-4A C XS2004873894	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		912,755	0.821688366				76,061		76,061		(6,329)			3,353		0003
EUR/L 6085032.00 USD-S5000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		6,085,032	0.821688366				507,073		507,073		(42,194)			22,352		0003
EUR/L 4868025.60 USD-S4000000.00EUR	CLO MDPKE 14A DN Mtge XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		4,868,026	0.821688366				405,658		405,658		(33,755)			17,882		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				204,935		204,935		(21,488)			10,890		0003
EUR/L 3059592.50 USD-S2500000.00EUR	CLO DUNEP 1A B2N Mtge XS2036107345	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		3,059,593	0.817102278				256,169		256,169		(26,861)			13,612		0003
EUR/S 592450.00 USD-L500000.00EUR	CLO CONTE 8A C XS2212661453	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/12/2021	04/15/2024		592,450	0.843953076				(37,577)		(37,577)		4,250			1,596		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		6,254,000	0.799488327				439,548		439,548		(138,649)			52,350		0003
EUR/S 2422200.00 USD-L2000000.00EUR	CLO ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/28/2021	10/15/2024		2,422,200	0.825695649				(180,420)		(180,420)		22,493			10,777		0003
EUR/L 679750.00 USD-S625000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		679,750	0.919455682				(11,035)		(11,035)		(8,654)			990		0003
EUR/L 1148015.13 USD-S1055000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,148,015	0.918977435				(19,253)		(19,253)		(14,805)			2,327		0003
EUR/L 3281604.00 USD-S3000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		3,281,604	0.914187087				(72,578)		(72,578)		(52,384)			14,999		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		693,404	0.901350764				16,323		16,323		16,323			4,757		0003
EUR/L 8417773.97 USD-S7913468.04EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2023	01/17/2024		8,417,774	0.940090346				(323,470)		(323,470)		(323,470)			9,083		0003
EUR/L 3456479.64 USD-S3147499.87EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		3,456,480	0.910608538				(25,836)		(25,836)		(25,836)			6,948		0003
EUR/L 531926.45 USD-S500000.00EUR	CLO DRYD 2021-103A D XS2552866332	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		531,926	0.939979578				(20,210)		(20,210)		(20,210)			440		0003
EUR/L 11952.54 USD-S11235.14EUR	CLO NEUBE 2022-5A D XS2550554880 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		11,953	0.939979285				(454)		(454)		(454)			10		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		2,204,126	0.975443217				(221,456)		(221,456)		(221,456)			14,752		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.969555943				(380,850)		(380,850)		(380,850)			30,547		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.957781013				(59,006)		(59,006)		(59,006)			5,172		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO NMDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		1,197,570	0.951927653				(108,667)		(108,667)		(108,667)			10,447		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO RFTE 2021-2A D XS2405874756	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.81960495				114,417		114,417		(62,989)			21,917		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 4960800.00 USD-S4000000.00EUR	CLO NEUBE?2022-3A?C XS2440262736	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				278,919		278,919		(126,435)			45,199		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.805282654				321,554		321,554		(171,289)			60,124		0003
EUR/S 3307920.00 USD-L3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	12/31/2024		3,307,920	0.906914315				55,460		55,460	45,468	55,460			16,562		0003
EUR/L 560450.00 USD-S500000.00EUR	CLO CORDA 5A CR XS1640928799	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027		560,450	0.892140244				(17,896)		(17,896)	(1,811)	(17,896)			5,096		0003
EUR/S 7885845.00 USD-L6675000.00EUR	CLO ADAGI X-A D XS2463567342	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028		7,885,845	0.84645336				(20,414)		(20,414)		(20,414)			82,346		0003
EUR/L 1132920.00 USD-S1000000.00EUR	CLO HARVT 21A DR XS2326523730	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/13/2023	04/15/2024		1,132,920	0.882674858				24,433		24,433	(9,087)	24,433			3,053		0003
EUR/L 2755968.00 USD-S2400000.00EUR	CLO ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		2,755,968	0.870837397				31,066		31,066		31,066			18,445		0003
EUR/L 2302680.00 USD-S2000000.00EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/13/2023	01/30/2026		2,302,680	0.868553164				18,791		18,791	(11,977)	18,791			16,625		0003
EUR/L 576700.00 USD-S500000.00EUR	CLO ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2023	05/15/2026		576,700	0.867001907				3,398		3,398	(2,898)	3,398			4,442		0003
EUR/L 2317680.00 USD-S2000000.00EUR	CLO BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026		2,317,680	0.862931897				10,065		10,065	(11,295)	10,065			19,420		0003
EUR/L 3148320.00 USD-S2800000.00EUR	CLO HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024		3,148,320	0.889363216				15,639		15,639	(23,132)	15,639			14,739		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.968691878				(407,489)		(407,489)		(407,489)			32,341		0003
EUR/L 688992.00 USD-S600000.00EUR	CLO ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		688,992	0.870837397				7,766		7,766		7,766			4,611		0003
EUR/L 577700.00 USD-S500000.00EUR	CLO MDPKE 16A D XS2332503924	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/13/2023	07/15/2026		577,700	0.865501125				3,017		3,017	(2,897)	3,017			4,603		0003
EUR/L 586205.00 USD-S500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2023	04/12/2028		586,205	0.852943936				(1,811)		(1,811)	(2,664)	(1,811)			6,067		0003
EUR/L 787080.00 USD-S700000.00EUR	CLO HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024		787,080	0.889363216				3,910		3,910	(5,783)	3,910			3,685		0003
EUR/L 5189.68 USD-S4879.60EUR	CLO STNPK 1A CN XS1875402676 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		5,190	0.940250651				(199)		(199)		(199)			4		0003
EUR/L 707258.22 USD-S665000.00EUR	CLO RRME 1A CR XS2303069319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		707,258	0.940250648				(27,083)		(27,083)		(27,083)			585		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.963762529				(102,731)		(102,731)		(102,731)			8,514		0003
EUR/L 930429.50 USD-S910000.00EUR	CLO CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024		930,430	0.978042936				(86,274)		(86,274)		(15,646)			4,140		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.958313368				(95,529)		(95,529)		(33,304)			8,315		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.958467768				(246,926)		(246,926)		(93,888)			22,897		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		516,470	0.968110442				(52,753)		(52,753)		(16,963)			4,142		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(280,640)		(280,640)		(101,525)			25,468		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(233,448)		(233,448)		(87,822)			22,042		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.947863714				(362,832)		(362,832)		(153,506)			37,785		0003
EUR/L 5000815.46 USD-S4875000.00EUR	CLO GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	05/24/2024		5,000,815	0.974841011				(411,515)		(411,515)		(73,069)			15,760		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				124,044		124,044		50,113			12,880		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2646750.00 USD-L2500000.00EUR	CLO ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				205,634		205,634		82,640			21,260		0003
EUR/L 652633.86 USD-$613462.50EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		652,634	0.939979578				(24,796)		(24,796)		(24,796)			540		0003
EUR/L 1063852.90 USD-$1000000.00EUR	CLO CORDA 26A D2 XS2553603296	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		1,063,853	0.939979578				(40,420)		(40,420)		(40,420)			880		0003
EUR/L 425336.37 USD-$399807.50EUR	CLO GLME 2A D XS1911602313	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		425,336	0.939979574				(16,160)		(16,160)		(16,160)			352		0003
EUR/L 25298.69 USD-$23780.25EUR	CLO BABSE 2020-1A DR XS2401845594 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		25,299	0.939979501				(961)		(961)		(961)			21		0003
EUR/L 471305.53 USD-$443000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		471,306	0.939942292				(17,887)		(17,887)		(17,887)			390		0003
EUR/L 7470.26 USD-$7021.61EUR	CLO RRME 2A CR XS2342228645 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		7,470	0.939941849				(284)		(284)		(284)			6		0003
EUR/S 1617583.50 USD-L1500000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/12/2023	01/10/2024		1,617,584	0.927309162				38,826		38,826		38,826			1,339		0003
EUR/L 2515600.00 USD-$2375000.00EUR	CLO ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		2,515,600	0.944108761				(193,038)		(193,038)		(77,750)			20,045		0003
EUR/L 649937.50 USD-$625000.00EUR	CLO PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		649,938	0.961630926				(56,583)		(56,583)		(17,739)			4,458		0003
EUR/L 543800.00 USD-$500000.00EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		543,800	0.919455682				(8,828)		(8,828)		(6,923)			792		0003
EUR/L 1294244.00 USD-$1190000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		1,294,244	0.919455682				(21,011)		(21,011)		(16,478)			1,886		0003
EUR/S 1359715.00 USD-L1250000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024		1,359,715	0.919310297				28,785		28,785		28,785			4,473		0003
EUR/S 2449122.50 USD-L2075000.00EUR	CLO HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		2,449,123	0.847242227				(4,852)		(4,852)		(4,852)			25,526		0003
EUR/L 919149.93 USD-$832500.00EUR	CLO HARVT 19A C XS1802401957	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	10/31/2024		919,150	0.905728187				(11,636)		(11,636)	(8,120)	(11,636)			4,201		0003
EUR/L 3087060.00 USD-$2760000.00EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	07/15/2024		3,087,060	0.894054537				16,194		16,194	(23,869)	16,194			11,340		0003
EUR/L 531926.45 USD-$500000.00EUR	CLO BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		531,926	0.939979578				(20,210)		(20,210)		(20,210)			440		0003
EUR/L 531926.45 USD-$500000.00EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		531,926	0.939979578				(20,210)		(20,210)		(20,210)			440		0003
EUR/L 522150.00 USD-$500000.00EUR	CLO CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.95757924				(48,937)		(48,937)		(48,937)			4,362		0003
EUR/L 1035000.00 USD-$1000000.00EUR	CLO PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.966183575				(103,244)		(103,244)		(103,244)			8,247		0003
EUR/L 783090.00 USD-$700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.893894699				(30,993)		(30,993)		(30,993)			7,663		0003
EUR/L 575520.00 USD-$500000.00EUR	CLO AVOCA 13A DRR XS2326455800	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	07/13/2023	01/15/2026		575,520	0.868779539				4,883		4,883	(3,015)	4,883			4,114		0003
EUR/L 1237368.00 USD-$1075000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		1,237,368	0.868779539				10,498		10,498	(6,483)	10,498			8,845		0003
EUR/L 781998.92 USD-$693200.00EUR	CLO DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025		781,999	0.886446237				4,251		4,251	(5,623)	4,251			4,005		0003
EUR/L 438170.40 USD-$411990.00EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		438,170	0.940250642				(16,779)		(16,779)		(16,779)			363		0003
EUR/L 7222.68 USD-$6791.13EUR	CLO RRME 3A DN XS2060707655 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		7,223	0.94025071				(277)		(277)		(277)			6		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 376657.12 USD-S354050.00EUR	CLO CORDA 10A D XS1730939003	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		376,657	0.939979576				(14,311)		(14,311)		(14,311)			312		0003
EUR/L 10962.81 USD-S10304.82EUR	CLO CADOG 6A DR XS1655107800 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		10,963	0.939979804				(417)		(417)		(417)			9		0003
EUR/L 5416.70 USD-S5091.59EUR	CLO CORDA 10A D XS1730939003 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		5,417	0.939980062				(206)		(206)		(206)			4		0003
EUR/L 5832.33 USD-S5482.05EUR	CLO PHNXP 1A CRN XS1890617571 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		5,832	0.93994167				(221)		(221)		(221)			5		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO MDPKE 20A D XS2507607104	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026		1,100,000	0.909090909				(47,710)		(47,710)		(33,096)			9,190		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.954699508				(67,942)		(67,942)		(25,333)			6,306		0003
EUR/L 1360904.00 USD-S1340000.00EUR	CLO HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024		1,360,904	0.984639622				(124,469)		(124,469)		(19,513)			3,667		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024		514,185	0.972412653				(44,494)		(44,494)		(8,614)			2,296		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(232,273)		(232,273)		(76,057)			19,033		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(29,080)		(29,080)		(10,389)			2,608		0003
EUR/S 516704.00 USD-L500000.00EUR	CLO AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/15/2024		516,704	0.967672013				41,924		41,924		8,597			2,299		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				55,328		55,328		19,788			5,073		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,781	0.972928271				131,194		131,194		38,621			9,397		0003
EUR/L 2051780.00 USD-S2000000.00EUR	CLO NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		2,051,780	0.974763376				(169,819)		(169,819)		(30,261)			6,750		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		661,500	0.944822373				51,297		51,297		20,504			5,277		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.89962036				(49,255)		(49,255)		(39,490)			10,975		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89391068				(104,831)		(104,831)		(89,335)			24,194		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.894454383				(73,119)		(73,119)		(62,163)			17,077		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.904322662				54,596		54,596		39,709			10,918		0003
EUR/L 1554867.38 USD-S1425000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,554,867	0.916476877				(25,677)		(25,677)		(20,985)			4,476		0003
EUR/L 1637906.25 USD-S1500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		1,637,906	0.915803331				(27,893)		(27,893)		(22,598)			5,285		0003
EUR/L 2884705.31 USD-S2666000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		2,884,705	0.924184523				(67,415)		(67,415)		(67,415)			6,753		0003
EUR/L 3931574.17 USD-S3633500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2023	03/20/2024		3,931,574	0.924184523				(91,880)		(91,880)		(91,880)			9,203		0003
EUR/S 882975.00 USD-L750000.00EUR	CLO HNLY 9A C XS2554990841	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		882,975	0.849401172				(1,835)		(1,835)		(1,835)			8,992		0003
EUR/L 238701.99 USD-S224375.00EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		238,702	0.939979595				(9,069)		(9,069)		(9,069)			198		0003
EUR/L 244021.26 USD-S229375.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		244,021	0.939979574				(9,271)		(9,271)		(9,271)			202		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 233382.73 USD-S219375.00EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		233,383	0.939979578				(8,867)		(8,867)		(8,867)			193		0003
EUR/L 18919.65 USD-S17784.08EUR	CLO BECLO 7A B1RE XS2304370419 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		18,920	0.939979334				(719)		(719)		(719)			16		0003
EUR/L 2557.20 USD-S2403.72EUR	CLO DRYD 2017-59A D1 XS1770931225 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		2,557	0.939981229				(97)		(97)		(97)			2		0003
EUR/L 548825.00 USD-S500000.00EUR	CLO DRYD 2014-35A C1VA XS2092260814	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/24/2023	01/17/2025		548,825	0.911037216				(12,159)		(12,159)	(4,590)	(12,159)			2,811		0003
EUR/L 3127995.68 USD-S2772800.00EUR	CLO DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025		3,127,996	0.886446237				17,004		17,004	(22,492)	17,004			16,021		0003
EUR/L 3865800.00 USD-S3400000.00EUR	CLO BECLO 3A CR XS2348330221	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028		3,865,800	0.879507476				(117,646)		(117,646)	(15,064)	(117,646)			40,215		0003
EUR/L 6306.55 USD-S5928.03EUR	CLO BECLO 7A B1RE XS2304370419 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		6,307	0.939979862				(240)		(240)		(240)			5		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/06/2022	05/17/2027		788,663	0.950977129				(73,524)		(73,524)		(73,524)			7,248		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		831,894	0.961661443				(86,209)		(86,209)		(86,209)			7,580		0003
EUR/L 1326250.00 USD-S1250000.00EUR	CLO CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/31/2022	10/26/2026		1,326,250	0.942507069				(104,014)		(104,014)		(104,014)			11,140		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				320,154		320,154		(52,935)			23,051		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO VOYE 3A D XS2125181821	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				97,016		97,016		(16,041)			6,985		0003
EUR/L 1390235.00 USD-S1150000.00EUR	CLO OCPE 2020-4A C XS2191830897	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		1,390,235	0.827198279				119,995		119,995		(15,697)			1,455		0003
EUR/L 14506800.00 USD-S12000000.00EUR	CLO CGMSE 2019-1A BR XS2320698058	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	03/15/2024		14,506,800	0.827198279				1,208,019		1,208,019		(84,447)			32,880		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				51,306		51,306		(3,639)			1,634		0003
EUR/L 7276646.40 USD-S6000000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2021	04/15/2024		7,276,646	0.824555663				615,675		615,675		(43,673)			19,607		0003
EUR/L 14074125.50 USD-S11500000.00EUR	CLO DUNEP 1A CN Mtge XS2036108079	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	07/27/2021	10/15/2024		14,074,126	0.817102278				1,178,379		1,178,379		(123,558)			62,617		0003
EUR/L 12180915.00 USD-S10350000.00EUR	CLO PENTA 2020-8A CR XS2413883286	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/01/2021	07/15/2024		12,180,915	0.849689863				645,685		645,685		(104,692)			44,744		0003
EUR/L 1166055.00 USD-S1000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		1,166,055	0.857592481				61,499		61,499		(13,650)			1,221		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.807050392				455,406		455,406		(208,191)			74,326		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO ADAGI X-A D XS2463567342	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.946163308				(692,101)		(692,101)		(302,979)			73,668		0003
EUR/L 13631.51 USD-S12817.04EUR	CLO SCULE 7A D XS2244913369 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		13,632	0.940250933				(522)		(522)		(522)			11		0003
EUR/L 1595779.35 USD-S1500000.00EUR	CLO BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		1,595,779	0.939979578				(60,630)		(60,630)		(60,630)			1,321		0003
EUR/L 28617.79 USD-S26900.14EUR	CLO CORDA 26A D2 XS2553603296 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024		28,618	0.939979642				(1,087)		(1,087)		(1,087)			24		0003
EUR/L 5500700.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	01/18/2024		5,500,700	0.908975221				(22,553)		(22,553)	(53,188)	(22,553)			6,108		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 992943.27 USD-L905747.34EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/20/2023	01/17/2024		992,943	0.912184379				7,548		7,548		7,548			1,071		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO CIFCE 2A B2N XS2125924477	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				97,016		97,016		(16,041)			6,985		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				97,016		97,016		(16,041)			6,985		0003
EUR/L 2951565.60 USD-S2400000.00EUR	CLO AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,951,566	0.813127785				232,839		232,839		(38,498)			16,764		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO VOYE 3A C XS2125181581	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				194,033		194,033		(32,082)			13,970		0003
EUR/L 1088010.00 USD-S900000.00EUR	CLO ARBR 8A C XS2207863239	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		1,088,010	0.827198279				93,909		93,909		(12,285)			1,139		0003
EUR/L 4883412.00 USD-S4000000.00EUR	CLO CGMSE 2019-2A A2A XS2022420496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	08/15/2024		4,883,412	0.819099433				413,194		413,194		(36,528)			19,298		0003
EUR/S 7295400.00 USD-L6000000.00EUR	CLO RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		7,295,400	0.822436056				(634,149)		(634,149)		42,851			19,657		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		6,317,500	0.791452315				446,387		446,387		(155,944)			58,127		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.805412371				316,171		316,171		(125,344)			45,571		0003
EUR/S 2368600.00 USD-L2000000.00EUR	CLO DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		2,368,600	0.844380647				(128,836)		(128,836)		24,606			10,538		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO HNLY 3A CR XS2414936448	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		14,349,200	0.808407437				750,716		750,716		(378,103)			133,408		0003
EUR/S 1158326.00 USD-L1000000.00EUR	CLO OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024		1,158,326	0.863314818				(53,770)		(53,770)		13,650			1,213		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				414,006		414,006		(189,265)			67,569		0003
EUR/L 4023833.00 USD-S3650000.00EUR	CLO NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		4,023,833	0.907095299				(69,579)		(69,579)		(66,478)			20,555		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO ARESE 13A DN XS2084075386	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025		2,450,068	0.816303874				195,508		195,508		(27,103)			12,516		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO PENTA 2020-7A CN-CN XS2106028793	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				97,016		97,016		(16,041)			6,985		0003
EUR/L 604450.00 USD-S500000.00EUR	CLO GLME 2A B1A XS1911601349	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		604,450	0.827198279				52,172		52,172		(6,825)			633		0003
EUR/L 2425548.80 USD-S2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		2,425,549	0.824555663				205,225		205,225		(14,558)			6,536		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO CONTE 8A C XS2212661453	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				51,306		51,306		(3,639)			1,634		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				204,935		204,935		(21,488)			10,890		0003
EUR/S 902175.00 USD-L750000.00EUR	CLO AQUE 2019-4A C XS2004873894	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/21/2021	07/15/2024		902,175	0.8313243				(65,765)		(65,765)		6,771			3,314		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO JUBIL 2021-25A C1 XS2402444116	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.805736846				389,179		389,179		(143,161)			52,650		0003
EUR/S 590500.00 USD-L500000.00EUR	CLO DERPK 1A B XS2223753398	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		590,500	0.846740051				(36,256)		(36,256)		7,281			1,591		0003
EUR/S 8882250.00 USD-L7500000.00EUR	CLO DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		8,882,250	0.844380647				(483,136)		(483,136)		92,272			39,518		0003
EUR/S 5849000.00 USD-L5000000.00EUR	CLO CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		5,849,000	0.854846982				(277,378)		(277,378)		52,060			21,485		0003
EUR/L 3004155.00 USD-S2700000.00EUR	CLO SCULE 7A C XS2244912718	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	07/15/2024		3,004,155	0.898755224				47		47		(42,270)			11,035		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(30,880)		(30,880)		(23,885)			6,261		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3916850.00 USD-S3500000.00EUR	CLO BRGPT 3A C XS2395174472	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027		3,916,850	0.893575194				(119,056)		(119,056)		(119,056)			34,168		0003
EUR/L 33676670.71 USD-S31672140.91EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	01/17/2024		33,676,671	0.940477198				(1,308,484)		(1,308,484)		(1,308,484)			36,339		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO CIFCE 2A CN XS2125925011	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				320,154		320,154		(52,935)			23,051		0003
EUR/L 5441949.08 USD-S4425000.00EUR	CLO CIFCE 2A DN XS2125925870	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		5,441,949	0.813127785				429,298		429,298		(70,981)			30,909		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO PENTA 2020-7A DN-DN XS2106029338	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				97,016		97,016		(16,041)			6,985		0003
EUR/L 3022250.00 USD-S2500000.00EUR	CLO DRYD 2018-66A C XS1908338103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		3,022,250	0.827198279				260,859		260,859		(34,124)			3,164		0003
EUR/L 2859965.04 USD-S2350000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		2,859,965	0.821688366				238,324		238,324		(19,831)			10,506		0003
EUR/L 9178777.50 USD-S7500000.00EUR	CLO DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		9,178,778	0.817102278				768,508		768,508		(80,582)			40,837		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		12,484,000	0.801025312				934,639		934,639		(246,652)			96,147		0003
EUR/S 1215900.00 USD-L1000000.00EUR	CLO RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		1,215,900	0.822436056				105,692		105,692		7,142			3,276		0003
EUR/S 1377355.00 USD-L1150000.00EUR	CLO OCPE 2020-4A C XS2191830897	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024		1,377,355	0.834933623				107,115		107,115		15,697			1,442		0003
EUR/L 18540555.00 USD-S15650000.00EUR	CLO OZLME 5A CR XS2405130217	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024		18,540,555	0.844095552				1,254,250		1,254,250		(213,619)			19,409		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/15/2021	01/15/2027		24,788,000	0.80684202				1,469,837		1,469,837		(597,038)			216,233		0003
EUR/S 2960750.00 USD-L2500000.00EUR	CLO DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		2,960,750	0.844380647				161,045		161,045		30,757			13,173		0003
EUR/S 13619450.00 USD-L11500000.00EUR	CLO DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		13,619,450	0.844380647				740,808		740,808		141,483			60,594		0003
EUR/S 582525.00 USD-L500000.00EUR	CLO BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		582,525	0.85833226				28,281		28,281		7,281			1,570		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				113,126		113,126		29,124			6,278		0003
EUR/S 2749030.00 USD-L2350000.00EUR	CLO CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		2,749,030	0.854846982				130,368		130,368		24,468			10,098		0003
EUR/S 4723000.00 USD-L4000000.00EUR	CLO MDPKE 14A DN Mtge XS2002368749	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024		4,723,000	0.846919331				272,470		272,470		62,622			17,349		0003
EUR/L 1427860.00 USD-S1225000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/02/2022	01/18/2024		1,427,860	0.857927248				74,663		74,663		16,754			1,585		0003
EUR/L 4409680.00 USD-S4000000.00EUR	CLO NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		4,409,680	0.907095299				76,251		76,251		72,852			22,526		0003
EUR/L 1672763.85 USD-S1545000.00EUR	CLO GLME 2X D XS1911600457	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	01/22/2024		1,672,764	0.923621108				34,213		34,213		21,215			2,053		0003
EUR/L 820830.00 USD-S750000.00EUR	CLO HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		820,830	0.913709294				15,378		15,378		12,318			3,349		0003
EUR/L 7657076.00 USD-S7000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		7,657,076	0.914187087				169,349		169,349		122,229			34,997		0003
EUR/L 3294225.00 USD-S3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/31/2024		3,294,225	0.910684607				69,155		69,155		55,444			16,494		0003
EUR/L 3472899.50 USD-S3095000.00EUR	CLO BECLO 9A C XS2062960385	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	12/16/2024		3,472,900	0.891186169				5,346		5,346	25,718	5,346			17,028		0003
EUR/L 2420629.35 USD-S2204245.75EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024		2,420,629	0.910608537				18,093		18,093		18,093			4,866		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 16127625.00 USD-S15000000.00EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/14/2023	03/20/2024		16,127,625	0.93008115				(482,205)		(482,205)		(482,205)			37,752		0003
AUD/L 9530943.57 USD-S14742942.22AUD	Project Perth - 1BAN0V91P	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/13/2023	03/20/2024		9,530,944	1.546850226				(537,448)		(537,448)		(537,448)			22,310		0003
GBP/L 5099526.85 USD-S4598000.00GBP	PMF 2019-1B - Class C - 50136746	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2022	12/06/2024		5,099,527	0.901652278				(763,691)		(763,691)		(298,785)			24,645		0003
GBP/L 9002640.00 USD-S8000000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	07/23/2025		9,002,640	0.888628225				(1,093,670)		(1,093,670)		(491,617)			56,251		0003
AUD/S 184464.48 USD-L279746.54AUD	Project Perth - 1BAN0V91P	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/12/2023	03/20/2024		184,464	1.516533373				6,583		6,583		6,583			432		0003
GBP/L 8767090.00 USD-S7775000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/20/2022	07/23/2025		8,767,090	0.886839305				(1,046,334)		(1,046,334)		(477,087)			54,779		0003
GBP/L 2267510.43 USD-S1999921.00GBP	HOPSH 1 C - 50136750	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2022	05/28/2024		2,267,510	0.881989769				(281,788)		(281,788)		(123,393)			7,244		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/01/2022	03/20/2026		2,312,800	0.864752681				(209,402)		(209,402)		(122,221)			17,227		0003
GBP/L 8471280.00 USD-S7510000.00GBP	MORTI 2022-1 B-Class B -50136410	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/20/2022	06/23/2025		8,471,280	0.886524823				(1,011,096)		(1,011,096)		(459,319)			51,519		0003
GBP/L 1276798.77 USD-S1023802.77GBP	Motive Capital Fund Ii-b	N/A	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/12/2023	03/20/2024		1,276,799	0.801851313				(28,340)		(28,340)		(28,340)			2,989		0003
EUR/L 482398.96 USD-S445926.00EUR	Motive Capital Fund Ii-b	N/A	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/07/2023	03/20/2024		482,399	0.92439254				(11,385)		(11,385)		(11,385)			1,129		0003
GBP/L 2840484.88 USD-S2260250.00GBP	Motive Capital Fund Ii-b	N/A	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/07/2023	03/20/2024		2,840,485	0.79572682				(40,870)		(40,870)		(40,870)			6,649		0003
EUR/L 967124.87 USD-S893503.16EUR	Motive Capital Fund Ii-b	N/A	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	03/20/2024		967,125	0.923875694				(22,271)		(22,271)		(22,271)			2,264		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.875196919				(260,710)		(260,710)		(260,710)			101,237		0003
GBP/L 2085220.00 USD-S1700000.00GBP	Tower Bridge 2023-2 Class C	N/A	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025		2,085,220	0.815261699				(83,496)		(83,496)		(83,496)			11,512		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.875120329				(127,228)		(127,228)		(127,228)			49,546		0003
GBP/L 1993225.00 USD-S1625000.00GBP	Tower Bridge 2023-2 Class B	N/A	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025		1,993,225	0.815261699				(79,812)		(79,812)		(79,812)			11,004		0003
EUR/L 1476844.22 USD-S1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		1,476,844	0.949667616				(140,247)		(140,247)		(144,332)			15,380		0003
EUR/L 1364276.52 USD-S1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		1,364,277	0.94894667				(132,330)		(132,330)		(132,330)			13,573		0003
EUR/L 1730265.26 USD-S1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,730,265	0.946414037				(163,372)		(163,372)		(163,372)			17,214		0003
EUR/L 4850662.64 USD-S4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/30/2023	01/02/2029		4,850,663	0.943752359				(493,807)		(493,807)		(493,807)			54,291		0003
EUR/L 1832045.57 USD-S1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,832,046	0.94641404				(172,982)		(172,982)		(172,982)			18,226		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 4011930.00 USD-S3900000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	11/14/2025		4,011,930	0.97210071				(393,119)		(393,119)		(393,119)			27,460		0003
EUR/L 2848199.56 USD-S2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		2,848,200	0.949667617				(278,356)		(278,356)		(278,356)			28,335		0003
EUR/L 10453004.02 USD-S9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/30/2023	01/02/2029		10,453,004	0.943262746				(1,059,031)		(1,059,031)		(1,059,031)			233,992		0003
EUR/L 2631104.71 USD-S2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		2,631,105	0.948946669				(255,209)		(255,209)		(255,209)			26,176		0003
1439999999. Subtotal - Forwards - Hedging Other													69,110,334	XXX	69,110,334	(206,457)	(198,926,008)			59,656,731	XXX	XXX
1479999999. Subtotal - Forwards													67,105,861	XXX	66,432,757	(894,667)	(200,930,482)			60,824,801	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(1,884,435)	(2,569,193)	(384,906,052)	(204,022,948)	XXX	(643,601,465)	6,642,114	38,233,352			192,145,034	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										1,249,203,495	1,633,826,152	23,961,642	1,960,907,872	XXX	3,514,532,505	305,146,306	(284,694,467)	(839,396,118)		359,579,823	XXX	XXX
1719999999. Subtotal - Replication												35,486		XXX	(629,301)					180,828	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,247,319,059	1,631,256,959	(360,908,924)	1,756,884,924	XXX	2,870,301,740	311,788,420	(246,461,115)	(839,396,118)		551,905,684	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Purchased Call/AIG/AIG0000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/07/2025	08/10/2023	Exercise	1	818,434	1858.43		3,509	2,967	(542)			2,967		(3,490)				0001
Purchased Call/AIG/AIG0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/08/2025	08/11/2023	Expire	1	261,679	1854.3									12				0001
Purchased Call/AIG/AIG0000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/08/2024	08/11/2023	Expire	1	440,359	1854.3									15				0001
Purchased Call/AIG/AIG0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/21/2023	08/16/2024	08/23/2023	Expire	1	1,219,741	1817.85									26				0001
Purchased Call/AIG/AIG0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/24/2023	08/23/2024	08/28/2023	Expire	1	751,970	1830.77									83				0001
Purchased Call/AIG/AIG0001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/25/2025	08/30/2023	Expire	1	613,200	1821.53									22				0001
Purchased Call/AIG/AIG0000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/31/2025	08/03/2023	Expire	1	65,060	1884.69									2				0001
Purchased Call/AIG/AIG0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/04/2025	08/09/2023	Expire	1	87,841	1852.79									3				0001
Purchased Call/AIG/AIG0000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/02/2024	08/09/2023	Expire	1	54,752	1852.24									1				0001
Purchased Call/AIG/AIG0000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/07/2024	08/10/2023	Exercise	1	2,370,390	1858.43		1,382	1,089	(293)			1,089		(1,343)				0001
Purchased Call/AIG/AIG0000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/01/2025	08/07/2023	Expire	1	78,751	1875.92									8				0001
Purchased Call/AIG/AIG0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/01/2024	08/07/2023	Expire	1	49,993	1875.92									4				0001
Purchased Call/AIG/AIG0000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/02/2024	08/07/2023	Expire	1	411,538	1856.62									42				0001
Purchased Call/AIG/AIG0000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/31/2023	07/26/2024	08/02/2023	Expire	1	59,981	1882.04									1				0001
Purchased Call/AIG/AIG0000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/15/2025	08/22/2023	Expire	1	489,221	1814.28									53				0001
Purchased Call/AIG/AIG0000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/31/2024	08/03/2023	Expire	1	73,729	1884.69									1				0001
Purchased Call/AIG/AIG0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/01/2025	08/07/2023	Expire	1	212,769	1856.62									23				0001
Purchased Call/AIG/AIG0001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2023	08/28/2024	08/31/2023	Exercise	1	2,878,801	1828.17		3,522	3,591	69			3,591		(3,446)				0001
Purchased Call/AIG/AIG0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2023	08/30/2024	09/05/2023	Expire	1	1,460,872	1845.98									250				0001
Purchased Call/AIG/AIG0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/01/2025	08/08/2023	Expire	1	66,847	1852.24									8				0001
Purchased Call/AIG/AIG0000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/15/2023	08/14/2024	08/17/2023	Exercise	1	1,675,791	1847.11		1,899	2,170	272			2,170		(1,876)				0001
Purchased Call/AIG/AIG0000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/23/2023	08/22/2024	08/25/2023	Expire	1	602,638	1815.12									22				0001
Purchased Call/AIG/AIG0000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2023	08/09/2024	08/14/2023	Expire	1	497,016	1848.88									55				0001
Purchased Call/AIG/AIG0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2023	08/08/2025	08/14/2023	Expire	1	464,864	1848.88									53				0001
Purchased Call/AIG/AIG0001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/28/2025	09/01/2023	Expire	1	1,680,180	1828.17									63				0001
Purchased Call/AIG/AIG0000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/11/2025	08/16/2023	Expire	1	460,623	1846.85									13				0001
Purchased Call/AIG/AIG0000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/08/2025	08/15/2023	Expire	1	253,401	1847.35									29				0001
Purchased Call/AIG/AIG0001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/04/2025	09/08/2023	Expire	1	350,716	1846.75									11				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	08/29/2025	09/07/2023	Expire	1	1,743,683	1846.75									56				0001
Purchased Call/AIG/AIG0000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/21/2023	08/18/2025	08/23/2023	Expire	1	2,482,020	1817.85									81				0001
Purchased Call/AIG/AIG0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2023	08/21/2024	08/24/2023	Expire	1	2,323,588	1817.49									67				0001
Purchased Call/AIG/AIG0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/09/2024	08/16/2023	Expire	1	702,062	1846.85									18				0001
Purchased Call/AIG/AIG0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/15/2023	08/14/2025	08/17/2023	Exercise	1	1,434,429	1847.11			16,368	16,230	(137)			16,230	(16,357)				0001
Purchased Call/AIG/AIG0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/05/2025	09/08/2023	Expire	1	3,152,830	1836.8									141				0001
Purchased Call/AIG/AIG0001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/05/2024	09/08/2023	Expire	1	4,002,259	1836.8									137				0001
Purchased Call/AIG/AIG0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2023	08/15/2025	08/21/2023	Exercise	1	925,931	1820.8			1,796	1,555	(241)			1,555	(1,704)				0001
Purchased Call/AIG/AIG0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2023	08/15/2025	08/18/2023	Expire	1	479,913	1831.03									18				0001
Purchased Call/AIG/AIG0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2023	08/15/2024	08/18/2023	Expire	1	985,589	1831.03									25				0001
Purchased Call/AIG/AIG0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/12/2025	09/15/2023	Expire	1	1,272,136	1830.57									65				0001
Purchased Call/AIG/AIG0000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2023	08/21/2025	08/24/2023	Expire	1	1,449,848	1817.49									59				0001
Purchased Call/AIG/AIG0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/16/2024	08/22/2023	Expire	1	616,166	1814.28									55				0001
Purchased Call/AIG/AIG0001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2023	09/06/2024	09/11/2023	Expire	1	858,624	1830.17									109				0001
Purchased Call/AIG/AIG0001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/22/2025	08/29/2023	Expire	1	914,577	1818.1									89				0001
Purchased Call/AIG/AIG0001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	08/29/2025	09/06/2023	Expire	1	1,297,820	1846.09									202				0001
Purchased Call/AIG/AIG0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/23/2023	08/22/2025	08/25/2023	Expire	1	1,332,625	1815.12									90				0001
Purchased Call/AIG/AIG0001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/11/2024	09/14/2023	Expire	1	3,157,816	1835.95									122				0001
Purchased Call/AIG/AIG0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	08/30/2024	09/06/2023	Expire	1	1,356,175	1846.09									205				0001
Purchased Call/AIG/AIG0000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/24/2023	08/22/2025	08/28/2023	Expire	1	858,540	1830.77									93				0001
Purchased Call/AIG/AIG0001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/23/2024	08/30/2023	Expire	1	1,287,840	1821.53									33				0001
Purchased Call/AIG/AIG0001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2023	09/18/2025	09/21/2023	Expire	1	2,681,900	1829.15									96				0001
Purchased Call/AIG/AIG0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/29/2025	09/01/2023	Exercise	1	2,185,256	1844.16			14,457	10,154	(4,303)			10,154	(14,387)				0001
Purchased Call/AIG/AIG0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2023	09/05/2025	09/11/2023	Expire	1	1,719,866	1830.17									208				0001
Purchased Call/AIG/AIG0001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire	1	1,791,358	1830.4									265				0001
Purchased Call/AIG/AIG0002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2023	09/18/2024	09/21/2023	Expire	1	2,635,988	1829.15									97				0001
Purchased Call/AIG/AIG0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/12/2025	09/19/2023	Exercise	1	1,731,402	1838.65			14,464	10,021	(4,443)			10,021	(14,360)				0001
Purchased Call/AIG/AIG0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/06/2024	09/12/2023	Expire	1	854,457	1829.36									95				0001
Purchased Call/AIG/AIG0002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2023	09/19/2024	09/22/2023	Expire	1	1,627,138	1825.23									57				0001
Purchased Call/AIG/AIG0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/18/2023	09/13/2024	09/20/2023	Expire	1	1,494,925	1828.61									50				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/06/2024	09/13/2023	Expire	1	1,708,512	1829.81									53				0001
Purchased Call/AIG/AIG0002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/19/2025	09/26/2023	Expire	1	875,338	1794.46									106				0001
Purchased Call/AIG/AIG0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2023	09/19/2025	09/22/2023	Exercise	1	2,248,775	1825.23			1,940	1,698	(242)			1,698	(1,858)				0001
Purchased Call/AIG/AIG0002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2023	09/25/2024	09/28/2023	Expire	1	2,662,879	1795.53									92				0001
Purchased Call/AIG/AIG0001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/12/2024	09/15/2023	Exercise	1	924,420	1830.57			1,765	1,671	(94)			1,671	(1,716)				0001
Purchased Call/AIG/AIG0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2023	09/26/2025	10/02/2023	Expire	1	595,282	1780.15									67				0001
Purchased Call/AIG/AIG0002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2023	09/19/2025	09/25/2023	Expire	1	2,162,394	1816.42									232				0001
Purchased Call/AIG/AIG0002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	09/27/2024	10/03/2023	Expire	1	2,014,508	1785.5									278				0001
Purchased Call/AIG/AIG0002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2023	09/27/2024	10/02/2023	Expire	1	647,209	1780.15									104				0001
Purchased Call/AIG/AIG0002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2023	09/20/2024	09/25/2023	Expire	1	1,428,887	1816.42									162				0001
Purchased Call/AIG/AIG0002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2023	09/26/2024	09/29/2023	Exercise	1	2,366,758	1779.29			3,534	5,229	1,694			5,229	(3,430)				0001
Purchased Call/AIG/AIG0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/08/2025	09/13/2023	Exercise	1	2,717,103	1829.81			2,815	2,455	(361)			2,455	(2,721)				0001
Purchased Call/AIG/AIG0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/04/2023	10/03/2025	10/06/2023	Expire	1	1,535,390	1753.89									79				0001
Purchased Call/AIG/AIG0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2023	10/08/2024	10/12/2023	Expire	1	54,445	1767.71									3				0001
Purchased Call/AIG/AIG0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2023	10/04/2024	10/10/2023	Exercise	1	1,742,535	1754.13			1,581	1,744	163			1,744	(1,224)				0001
Purchased Call/AIG/AIG0002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/09/2023	10/06/2025	10/11/2023	Expire	1	1,577,186	1767.71									64				0001
Purchased Call/AIG/AIG0001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/11/2025	09/14/2023	Exercise	1	6,714,510	1835.95			50,851	35,188	(15,663)			35,188	(50,672)				0001
Purchased Call/AIG/AIG0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2023	10/09/2025	10/12/2023	Exercise	1	3,146,491	1773.72			4,211	6,653	2,442			6,653	(4,083)				0001
Purchased Call/AIG/AIG0002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2023	09/26/2025	09/29/2023	Expire	1	1,316,870	1779.29									65				0001
Purchased Call/AIG/AIG0003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/11/2024	10/17/2023	Expire	1	700,817	1777.82									95				0001
Purchased Call/AIG/AIG0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/10/2025	10/17/2023	Expire	1	1,567,237	1777.82									179				0001
Purchased Call/AIG/AIG0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2023	10/11/2024	10/16/2023	Expire	1	2,174,687	1786.22									330				0001
Purchased Call/AIG/AIG0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/24/2023	10/23/2024	10/26/2023	Exercise	1	5,832,369	1752.62			2,290	2,650	360			2,650	(1,991)				0001
Purchased Call/AIG/AIG0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/03/2023	10/02/2025	10/05/2023	Exercise	1	4,437,921	1769.88			4,997	4,608	(389)			4,608	(4,847)				0001
Purchased Call/AIG/AIG0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2023	10/17/2025	10/20/2023	Expire	1	1,067,933	1781.64									40				0001
Purchased Call/AIG/AIG0001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/18/2023	09/15/2025	09/20/2023	Expire	1	1,031,939	1828.61									38				0001
Purchased Call/AIG/AIG0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2025	10/19/2023	Exercise	1	4,703,749	1781.75			6,244	6,414	169			6,414	(6,062)				0001
Purchased Call/AIG/AIG0003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/24/2023	10/23/2025	10/26/2023	Expire	1	3,699,483	1752.62									160				0001
Purchased Call/AIG/AIG0002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/25/2023	09/22/2025	09/27/2023	Expire	1	877,416	1797.32									32				0001
Purchased Call/AIG/AIG0002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/03/2023	10/02/2024	10/05/2023	Exercise	1	5,587,830	1769.88			2,976	2,609	(367)			2,609	(2,763)				0001

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Purchased Call/AIG/AIG0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2023	10/24/2025	10/30/2023	Expire	1	1,403,106	1748.55									176				0001
Purchased Call/AIG/AIG0003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/25/2023	10/24/2024	10/27/2023	Expire	1	2,200,803	1760.6									144				0001
Purchased Call/AIG/AIG0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2023	09/25/2025	09/28/2023	Exercise	1	5,025,024	1795.53		10,961	10,509	(452)			10,509		(10,807)				0001
Purchased Call/AIG/AIG0003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,115,168	1770.08									133				0001
Purchased Call/AIG/AIG0003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/31/2023	10/30/2024	11/02/2023	Exercise	1	5,269,906	1748.94		3,019	3,705	686			3,705		(2,747)				0001
Purchased Call/AIG/AIG0003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/02/2023	11/01/2024	11/06/2023	Expire	1	1,736,208	1761.45									382				0001
Purchased Call/AIG/AIG0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2023	10/31/2024	11/03/2023	Expire	1	1,877,465	1751.22									165				0001
Purchased Call/AIG/AIG0002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/04/2023	10/03/2024	10/06/2023	Expire	1	1,355,950	1753.89									72				0001
Purchased Call/AIG/AIG0004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/04/2024	11/09/2023	Expire	1	101,099	1791.26									5				0001
Purchased Call/AIG/AIG0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2023	11/07/2025	11/10/2023	Expire	1	2,977,401	1782.32									142				0001
Purchased Call/AIG/AIG0002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2023	10/08/2025	10/12/2023	Expire	1	74,226	1767.71									3				0001
Purchased Call/AIG/AIG0002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2023	10/10/2025	10/16/2023	Expire	1	1,287,972	1786.22									158				0001
Purchased Call/AIG/AIG0003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/02/2023	10/31/2025	11/06/2023	Expire	1	1,509,210	1761.45									226				0001
Purchased Call/AIG/AIG0002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	09/26/2025	10/03/2023	Expire	1	1,009,236	1785.5									118				0001
Purchased Call/AIG/AIG0003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2023	10/31/2025	11/03/2023	Expire	1	1,517,117	1751.22									84				0001
Purchased Call/AIG/AIG0004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/14/2025	11/21/2023	Expire	1	2,579,520	1799.28									201				0001
Purchased Call/AIG/AIG0004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/17/2025	11/22/2023	Expire	1	2,389,822	1802.85									144				0001
Purchased Call/AIG/AIG0004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire	1	1,936,063	1779.11									354				0001
Purchased Call/AIG/AIG0003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2024	10/19/2023	Exercise	1	3,526,582	1781.75		1,429	1,871	442			1,871		(1,268)				0001
Purchased Call/AIG/AIG0004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/07/2025	11/14/2023	Exercise	1	2,109,361	1770.46		2,602	3,162	560			3,162		(2,339)				0001
Purchased Call/AIG/AIG0002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/02/2023	09/27/2024	10/04/2023	Exercise	1	3,406,787	1779.94		8,793	7,766	(1,028)			7,766		(8,696)				0001
Purchased Call/AIG/AIG0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2023	10/17/2024	10/20/2023	Exercise	1	1,674,100	1781.64		1,856	1,963	107			1,963		(1,773)				0001
Purchased Call/AIG/AIG0004SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/14/2025	11/17/2023	Exercise	1	2,388,118	1800.03		2,705	3,270	565			3,270		(2,562)				0001
Purchased Call/AIG/AIG0004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/07/2025	11/13/2023	Exercise	1	1,825,990	1779.11		3,236	3,379	143			3,379		(3,044)				0001
Purchased Call/AIG/AIG0004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2023	11/21/2025	11/27/2023	Expire	1	3,599,288	1806.01									623				0001
Purchased Call/AIG/AIG0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2023	10/03/2025	10/10/2023	Expire	1	1,089,052	1754.13									187				0001
Purchased Call/AIG/AIG0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/18/2024	10/23/2023	Expire	1	1,662,158	1770.08									250				0001
Purchased Call/AIG/AIG0004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2025	11/24/2023	Expire	1	5,983,039	1807.45									677				0001
Purchased Call/AIG/AIG0004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/12/2025	11/16/2023	Expire	1	4,260,812	1776.96									219				0001
Purchased Call/AIG/AIG0002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/04/2024	10/11/2023	Exercise	1	2,943,331	1757.59		21,787	23,763	1,977			23,763		(21,431)				0001

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Purchased Call/AIG/AIG0004SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/26/2024	11/30/2023	Expire	1	849,073	1808.54									64				0001
Purchased Call/AIG/AIG0004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/13/2025	11/16/2023	Exercise	1	3,658,454	1775.13		4,988	5,731	743			5,731		(4,777)				0001
Purchased Call/AIG/AIG0003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/23/2023	10/18/2024	10/25/2023	Expire	1	1,396,747	1754.31									66				0001
Purchased Call/AIG/AIG0004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/24/2025	11/30/2023	Expire	1	266,199	1808.54									27				0001
Purchased Call/AIG/AIG0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/03/2025	10/11/2023	Expire	1	1,563,851	1757.59									264				0001
Purchased Call/AIG/AIG0005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/05/2023	12/04/2024	12/07/2023	Expire	1	3,934,950	1822.85									295				0001
Purchased Call/AIG/AIG0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/23/2023	10/20/2025	10/25/2023	Expire	1	1,922,355	1754.31									78				0001
Purchased Call/AIG/AIG0005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	11/29/2024	12/06/2023	Expire	1	2,489,052	1829.15									154				0001
Purchased Call/AIG/AIG0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/11/2023	10/10/2024	10/13/2023	Expire	1	1,612,287	1782.38									92				0001
Purchased Call/AIG/AIG0004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire	1	1,406,461	1799.28									244				0001
Purchased Call/AIG/AIG0005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/05/2023	12/04/2025	12/07/2023	Expire	1	3,121,995	1822.85									155				0001
Purchased Call/AIG/AIG0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/13/2025	10/18/2023	Expire	1	1,812,930	1773.47									96				0001
Purchased Call/AIG/AIG0003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/25/2023	10/24/2025	10/27/2023	Expire	1	1,925,568	1760.6									108				0001
Purchased Call/AIG/AIG0005SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2023	12/05/2025	12/11/2023	Expire	1	1,191,770	1816.28									165				0001
Purchased Call/AIG/AIG0004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/15/2024	11/22/2023	Expire	1	2,063,236	1802.85									178				0001
Purchased Call/AIG/AIG0005SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/11/2023	12/06/2024	12/13/2023	Expire	1	1,484,633	1821.39									105				0001
Purchased Call/AIG/AIG0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2023	10/25/2024	10/30/2023	Expire	1	1,532,499	1748.55									258				0001
Purchased Call/AIG/AIG0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,316,120	1763.29									134				0001
Purchased Call/AIG/AIG0004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,042,246	1808.69									307				0001
Purchased Call/AIG/AIG0005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/11/2025	12/14/2023	Exercise	1	4,150,794	1822.81		1,904	2,622	718			2,622		(1,600)				0001
Purchased Call/AIG/AIG0003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/31/2023	10/30/2025	11/02/2023	Exercise	1	5,409,279	1748.94		3,109	3,628	519			3,628		(2,872)				0001
Purchased Call/AIG/AIG0003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/17/2025	10/24/2023	Expire	1	772,268	1763.29									85				0001
Purchased Call/AIG/AIG0005SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/11/2024	12/14/2023	Expire	1	4,210,345	1822.81									416				0001
Purchased Call/AIG/AIG0003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/25/2024	11/01/2023	Exercise	1	2,192,657	1743.65		3,328	5,081	1,754			5,081		(3,209)				0001
Purchased Call/AIG/AIG0003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/03/2025	11/08/2023	Expire	1	1,726,846	1791.26									71				0001
Purchased Call/AIG/AIG0005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2023	12/12/2025	12/15/2023	Expire	1	2,563,813	1822.43									219				0001
Purchased Call/AIG/AIG0003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/05/2024	11/09/2023	Expire	1	183,049	1791.26									9				0001
Purchased Call/AIG/AIG0005SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/10/2025	12/14/2023	Expire	1	510,536	1821.39									28				0001
Purchased Call/AIG/AIG0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/27/2025	11/01/2023	Expire	1	2,255,655	1743.65									99				0001
Purchased Call/AIG/AIG0005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/27/2024	12/01/2023	Expire	1	1,884,079	1812.8									245				0001

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Purchased Call/AIG/AIG0005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2023	12/12/2024	12/15/2023	Expire	1	2,427,951	1822.43									276				0001
Purchased Call/AIG/AIG0004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Exercise	1	2,765,972	1770.46		1,490	1,908	417			1,908		(1,018)				0001
Purchased Call/AIG/AIG0003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	10/31/2025	11/07/2023	Exercise	1	1,300,580	1778.23		5,632	6,969	1,337			6,969		(5,500)				0001
Purchased Call/AIG/AIG0004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/12/2024	11/16/2023	Expire	1	2,323,819	1776.96									162				0001
Purchased Call/AIG/AIG0005SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2023	12/18/2024	12/21/2023	Expire	1	4,340,146	1861.19									549				0001
Purchased Call/AIG/AIG0005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/29/2024	12/04/2023	Exercise	1	2,833,426	1814.67		4,115	5,801	1,686			5,801		(3,651)				0001
Purchased Call/AIG/AIG0004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/13/2024	11/16/2023	Expire	1	2,451,277	1775.13									216				0001
Purchased Call/AIG/AIG0005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/12/2025	12/19/2023	Expire	1	1,618,377	1859.69									227				0001
Purchased Call/AIG/AIG0005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2023	12/18/2025	12/21/2023	Expire	1	3,721,617	1861.19									306				0001
Purchased Call/AIG/AIG0005SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2023	12/17/2024	12/21/2023	Expire	1	1,594,995	1858.34									268				0001
Purchased Call/AIG/AIG0004ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2023	11/21/2025	11/28/2023	Expire	1	1,776,712	1808.69									183				0001
Purchased Call/AIG/AIG0004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Exercise	1	4,378,809	1783.52		2,677	3,102	425			3,102		(2,427)				0001
Purchased Call/AIG/AIG0005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	12/01/2025	12/06/2023	Expire	1	2,122,253	1829.15									96				0001
Purchased Call/AIG/AIG0006S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/20/2024	12/27/2023	Expire	1	2,217,181	1867.76									485				0001
Purchased Call/AIG/AIG0006S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/20/2023	12/19/2024	12/22/2023	Expire	1	1,867,238	1869.35									484				0001
Purchased Call/AIG/AIG0004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/26/2025	11/30/2023	Exercise	1	3,984,189	1809.72		3,246	4,333	1,087			4,333		(2,978)				0001
Purchased Call/AIG/AIG0005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2023	12/02/2025	12/08/2023	Expire	1	60,911	1829.15									3				0001
Purchased Call/AIG/AIG0006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/19/2025	12/27/2023	Expire	1	1,905,526	1867.76									228				0001
Purchased Call/AIG/AIG0006S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2023	12/20/2024	12/26/2023	Expire	1	2,276,649	1858.58									665				0001
Purchased Call/AIM/AIM0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2021	12/08/2028	12/20/2023	Exercise	1	63,991	3254.9			903	(2,436)			903		(3,346)				0001
Purchased Call/AIG/AIG0005SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/10/2024	12/14/2023	Expire	1	615,958	1821.39									48				0001
Purchased Call/AIM/AIM0002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2023	01/22/2024	01/24/2023	Expire	1	52,717	2912.04									(2)				0001
Purchased Call/AIG/AIG0004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/05/2025	11/09/2023	Expire	1	63,805	1791.26									3				0001
Purchased Call/AIG/AIG0004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2025	11/09/2023	Exercise	1	5,645,893	1783.52		8,672	9,666	994			9,666		(8,421)				0001
Purchased Call/AIM/AIM0002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2023	03/22/2024	03/24/2023	Expire	1	123,245	2879.32									(4)				0001
Purchased Call/AIM/AIM0003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/22/2023	05/22/2024	05/24/2023	Expire	1	88,564	2860.21									(1)				0001
Purchased Call/AIM/AIM0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2023	03/08/2028	03/10/2023	Expire	1	315,167	2848.29									6				0001
Purchased Call/AIM/AIM0003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/08/2024	07/11/2023	Expire	1	297,671	2843.1									20				0001
Purchased Call/AIM/AIM0003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/22/2024	07/25/2023	Expire	1	180,313	2887.07									12				0001
Purchased Call/AIG/AIG0005S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/28/2025	12/01/2023	Expire	1	2,024,481	1812.8									186				0001

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Purchased Call/AIG/AIG0005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/14/2023	12/13/2024	12/18/2023	Expire	1	3,102,377	1840.9									602				0001
Purchased Call/AIG/AIG0006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2023	12/27/2024	01/03/2024	Expire	1	660,832	1874.01									97				0001
Purchased Call/AIM/AIM0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/22/2023	02/22/2030	02/24/2023	Expire	1	1,215,949	2852.23									20				0001
Purchased Call/AIM/AIM0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/08/2023	05/08/2030	05/10/2023	Expire	1	550,060	2875.51									12				0001
Purchased Call/AIG/AIG0006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2023	12/26/2024	12/29/2023	Expire	1	6,485,764	1875.68									1,117				0001
Purchased Call/AIG/AIG0004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2023	11/07/2024	11/10/2023	Expire	1	1,359,875	1782.32									102				0001
Purchased Call/AIG/AIG0005S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire	1	2,263,537	1816.22									474				0001
Purchased Call/AIG/AIG0004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/10/2025	11/15/2023	Expire	1	2,516,620	1776.96									126				0001
Purchased Call/AIG/AIG0005SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/18/2023	12/15/2025	12/20/2023	Expire	1	2,675,452	1858.34									145				0001
Purchased Call/AIG/AIG0004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,989,425	1799.44									374				0001
Purchased Call/AIM/AIM0002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/08/2024	01/10/2023	Expire	1	247,530	2892.35									(13)				0001
Purchased Call/AIG/AIG0005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2023	12/05/2024	12/08/2023	Exercise	1	2,519,807	1819.5	7,264	7,630	367				7,630		(6,955)				0001
Purchased Call/AIG/AIG0006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/20/2023	12/19/2025	12/22/2023	Expire	1	2,957,013	1869.35									379				0001
Purchased Call/AIM/AIM0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/07/2028	01/10/2023	Expire	1	945,841	2892.35									56				0001
Purchased Call/AIM/AIM0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2023	03/22/2028	03/24/2023	Expire	1	97,542	2879.32									2				0001
Purchased Call/AIM/AIM0002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/08/2023	02/08/2024	02/10/2023	Expire	1	351,748	2891.31									(16)				0001
Purchased Call/AIM/AIM0003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/08/2024	04/10/2023	Expire	1	133,238	2899.18									1				0001
Purchased Call/AIG/AIG0004SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/14/2025	11/20/2023	Exercise	1	1,764,351	1799.44	4,278	4,718	440				4,718		(4,075)				0001
Purchased Call/AIM/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/08/2030	01/10/2023	Exercise	1	1,222,961	2892.35	12,048	10,536	(1,513)				10,536		(12,009)				0001
Purchased Call/AIG/AIG0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/02/2024	08/09/2023	Expire	1	180,906	1852.79									3				0001
Purchased Call/AIG/AIG0005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/05/2025	12/12/2023	Expire	1	2,509,444	1820.76									333				0001
Purchased Call/AIG/AIG0004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2023	11/21/2024	11/27/2023	Expire	1	2,513,460	1806.01									640				0001
Purchased Call/AIG/AIG0005SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/13/2024	12/19/2023	Expire	1	3,185,909	1859.69									601				0001
Purchased Call/AIM/AIM0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2023	03/22/2030	03/24/2023	Expire	1	1,126,881	2879.32									20				0001
Purchased Call/AIM/AIM0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/08/2030	04/10/2023	Expire	1	392,734	2899.18									26				0001
Purchased Call/AIM/AIM0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/07/2028	04/10/2023	Expire	1	75,063	2899.18									6				0001
Purchased Call/AIM/AIM0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2023	06/07/2024	06/12/2023	Expire	1	540,430	2877.74									26				0001
Purchased Call/AIM/AIM0003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/08/2024	08/10/2023	Expire	1	293,844	2861.93									4				0001
Purchased Call/AIM/AIM0003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/20/2024	09/26/2023	Exercise	1	963,299	2799.46	10,272	7,973	(2,299)				7,973		(10,265)				0001
Purchased Call/AIM/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/08/2030	07/11/2023	Expire	1	1,818,650	2843.1									103				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0004SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/22/2024	11/30/2023	Expire	1	276,996	1808.54									40				0001
Purchased Call/AIG/AIG0006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2023	12/22/2025	12/29/2023	Expire	1	488,053	1869.79									36				0001
Purchased Call/AIM/AIM0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/22/2030	07/25/2023	Exercise	1	1,657,189	2887.07			4,297	3,813	(484)			3,813	(4,214)				0001
Purchased Call/AIG/AIG0004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/26/2025	11/30/2023	Expire	1	877,070	1808.54									42				0001
Purchased Call/AIM/AIM0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2022	08/08/2029	08/25/2023	Exercise	1	295,193	2967.36			9,543	(5,137)				9,543	(14,684)				0001
Purchased Call/AIM/AIM0003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2023	11/22/2024	11/27/2023	Expire	1	729,308	2833.32									139				0001
Purchased Call/AIG/AIG0006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2023	12/26/2025	12/29/2023	Expire	1	5,713,959	1875.68									634				0001
Purchased Call/AIG/AIG0005S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/28/2025	12/04/2023	Expire	1	1,944,219	1814.67									254				0001
Purchased Call/AIG/AIG0006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/28/2023	12/27/2024	01/02/2024	Expire	1	2,875,128	1877.12									451				0001
Purchased Call/AIG/AIG0006SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/28/2023	12/26/2025	01/02/2024	Expire	1	3,124,785	1877.12									376				0001
Purchased Call/AIM/AIM0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2021	06/08/2028	06/15/2023	Exercise	1	153,335	3244.5			2,426	(5,031)				2,426	(7,465)				0001
Purchased Call/AIG/AIG0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/09/2024	08/15/2023	Expire	1	238,733	1847.35									27				0001
Purchased Call/AIG/AIG0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2023	08/16/2024	08/21/2023	Expire	1	1,144,118	1820.8									122				0001
Purchased Call/AIG/AIG0005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/05/2023	12/02/2024	12/07/2023	Expire	1	186,811	1829.15									11				0001
Purchased Call/AIM/AIM0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/20/2030	09/26/2023	Expire	1	314,031	2799.46									19				0001
Purchased Call/AIM/AIM0003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2023	11/08/2030	11/10/2023	Expire	1	2,404,461	2799.41									50				0001
Purchased Call/AIM/AIM0003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2023	11/22/2030	11/27/2023	Expire	1	1,320,627	2833.32									113				0001
Purchased Call/AIG/AIG0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/23/2024	08/29/2023	Exercise	1	1,888,660	1818.1			8,246	8,716	470			8,716	(8,124)				0001
Purchased Call/AIG/AIG0005SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/06/2024	12/12/2023	Expire	1	1,999,122	1820.76									331				0001
Purchased Call/AIM/AIM0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/08/2030	10/11/2023	Expire	1	970,949	2744.91									79				0001
Purchased Call/AIG/AIG0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/29/2024	09/01/2023	Exercise	1	2,042,389	1844.16			8,559	5,169	(3,390)			5,169	(8,503)				0001
Purchased Call/AIG/AIG0005SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/11/2023	12/08/2025	12/13/2023	Expire	1	2,019,266	1821.39									100				0001
Purchased Call/AIM/AIM0002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/22/2023	02/22/2024	02/24/2023	Expire	1	276,784	2652.23									(11)				0001
Purchased Call/AIG/AIG0001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2023	08/29/2025	09/05/2023	Expire	1	1,283,048	1845.98									188				0001
Purchased Call/AIG/AIG0005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2023	12/17/2025	12/21/2023	Expire	1	1,997,771	1858.34									142				0001
Purchased Call/AIG/AIG0001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	08/30/2024	09/07/2023	Expire	1	1,746,139	1846.75									44				0001
Purchased Call/AIM/AIM0003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2023	04/22/2024	04/25/2023	Expire	1	174,137	2880.29									3				0001
Purchased Call/AIM/AIM0003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2023	06/21/2024	06/26/2023	Expire	1	527,194	2867.15									30				0001
Purchased Call/AIM/AIM0003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/08/2028	08/10/2023	Expire	1	105,056	2861.93									2				0001
Purchased Call/AIG/AIG0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/04/2024	09/08/2023	Expire	1	537,995	1846.75									13				0001

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Purchased Call/AIG/AIG0001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/05/2025	09/12/2023	Expire	1	2,729,058	1829.36									282				0001
Purchased Call/AIM/AIM0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2023	03/08/2030	03/10/2023	Expire	1	885,526	2848.29									15				0001
Purchased Call/AIG/AIG0001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/12/2025	09/18/2023	Exercise	1	1,166,734	1830.4		2,622	1,548	(1,073)			1,548		(2,497)				0001
Purchased Call/AIG/AIG0001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/13/2024	09/19/2023	Exercise	1	1,966,951	1838.65		11,888	6,954	(4,933)			6,954		(11,758)				0001
Purchased Call/AIG/AIG0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/20/2024	09/26/2023	Exercise	1	1,316,272	1794.46		1,562	2,092	530			2,092		(1,387)				0001
Purchased Call/AIM/AIM0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/22/2023	05/22/2030	05/24/2023	Expire	1	191,545	2860.21									4				0001
Purchased Call/AIM/AIM0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2023	06/21/2030	06/26/2023	Expire	1	175,053	2867.15									8				0001
Purchased Call/AIG/AIG0002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/25/2023	09/20/2024	09/27/2023	Exercise	1	1,745,485	1797.32		1,809	1,543	(266)			1,543		(1,753)				0001
Purchased Call/AIG/AIG0002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/02/2023	09/29/2025	10/04/2023	Expire	1	1,388,602	1779.94									49				0001
Purchased Call/AIG/AIG0002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/09/2023	10/04/2024	10/11/2023	Expire	1	1,349,823	1767.71									66				0001
Purchased Call/AIG/AIG0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2023	10/09/2024	10/12/2023	Exercise	1	3,710,534	1773.72		2,146	3,857	1,712			3,857		(1,982)				0001
Purchased Call/AIG/AIG0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/11/2023	10/10/2025	10/13/2023	Exercise	1	1,686,149	1782.38		2,636	3,153	517			3,153		(2,547)				0001
Purchased Call/AIM/AIM0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/20/2030	12/27/2023	Expire	1	526,726	2902.85									48				0001
Purchased Call/AIG/AIG0003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/11/2024	10/18/2023	Exercise	1	2,117,505	1773.47		1,535	1,804	268			1,804		(1,433)				0001
Purchased Call/AIG/AIG0003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/25/2024	10/31/2023	Expire	1	1,667,889	1743.76									284				0001
Purchased Call/AIG/AIG0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/24/2025	10/31/2023	Expire	1	1,833,651	1743.76									218				0001
Purchased Call/AIG/AIG0003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	11/01/2024	11/07/2023	Exercise	1	965,348	1778.23		1,609	1,707	99			1,707		(1,464)				0001
Purchased Call/AIG/AIG0003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/01/2024	11/08/2023	Expire	1	1,562,301	1791.26									78				0001
Purchased Call/AIG/AIG0004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/08/2024	11/15/2023	Expire	1	1,477,524	1776.96									89				0001
Purchased Call/AIG/AIG0004SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/14/2024	11/17/2023	Expire	1	1,556,990	1800.03									163				0001
Purchased Call/AIG/AIG0004SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2024	11/24/2023	Expire	1	3,916,202	1807.45									688				0001
Purchased Call/AIG/AIG0004SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire	1	5,289,015	1809.72									559				0001
Purchased Call/AIG/AIG0005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/28/2025	12/05/2023	Expire	1	7,770,879	1816.22									501				0001
Purchased Call/AIG/AIG0005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2023	12/05/2025	12/08/2023	Exercise	1	3,932,158	1819.5		17,213	17,836	623			17,836		(16,951)				0001
Purchased Call/AIG/AIG0005SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2023	12/06/2024	12/11/2023	Exercise	1	2,145,408	1816.28		7,861	10,926	3,065			10,926		(7,593)				0001
Purchased Call/AIG/AIG0005SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/14/2023	12/12/2025	12/18/2023	Expire	1	2,734,731	1840.9									395				0001
Purchased Call/AIG/AIG0005SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/18/2023	12/13/2024	12/20/2023	Expire	1	3,819,595	1858.34									410				0001
Purchased Call/AIG/AIG0006S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2023	12/19/2025	12/26/2023	Expire	1	1,649,267	1858.58									287				0001
Purchased Call/AIG/AIG0006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2023	12/20/2024	12/29/2023	Expire	1	4,173,483	1869.79									660				0001
Purchased Call/AIM/AIM0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/21/2021	05/22/2028	09/26/2023	Exercise	1	409,054	3204.75		3,934	(15,735)				3,934		(19,674)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIM/AIM0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2022	10/22/2027	11/01/2023	Exercise	1	450,145	2809.37			11,532	(1,194)			11,532		(12,723)				0001
Purchased Call/AIM/AIM0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/06/2030	09/12/2023	Expire	1	1,179,808	2830.92									71				0001
Purchased Call/AIM/AIM0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/20/2021	08/22/2028	04/12/2023	Exercise	1	54,409	3259.99			942	(1,831)			942		(2,812)				0001
Purchased Call/AIP/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/19/2022	01/17/2024	01/27/2023	Exercise	1	52,706	2482.62			434	(354)			434		(838)				0001
Purchased Call/AIP/AIP000XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2022	01/26/2024	07/31/2023	Exercise	1	51,329	2414.34			613	(312)			613		(1,087)				0001
Purchased Call/AIP/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/31/2022	01/31/2024	02/06/2023	Exercise	1	50,137	2445.7			716	(239)			716		(1,030)				0001
Purchased Call/AIP/AIP000XSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/25/2022	01/23/2024	07/27/2023	Exercise	1	58,420	2425.09			728	(335)			728		(1,113)				0001
Purchased Call/AIP/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/25/2022	02/23/2024	02/24/2023	Exercise	1	65,002	2440.02			638	(669)			638		(1,389)				0001
Purchased Call/AIP/AIP000ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/09/2022	03/08/2024	01/17/2023	Exercise	1	50,113	2422.07			826	(209)			826		(1,289)				0001
Purchased Call/AIP/AIP000YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2023	02/06/2024	08/14/2023	Expire	1	366,464	2446.68									(91)				0001
Purchased Call/AIP/AIP000ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/15/2022	03/15/2024	02/24/2023	Exercise	1	136,035	2421.42			1,595	(1,256)			1,595		(3,014)				0001
Purchased Call/AIP/AIP000ZSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2022	03/06/2024	01/26/2023	Exercise	1	151,044	2429.14			2,327	(445)			2,327		(2,833)				0001
Purchased Call/AIP/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2022	03/08/2024	01/20/2023	Exercise	1	50,249	2421.63			783	(259)			783		(1,186)				0001
Purchased Call/AIP/AIP000YSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/11/2022	02/09/2024	08/01/2023	Exercise	1	52,812	2458.64			407	(540)			407		(1,014)				0001
Purchased Call/AIP/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2022	03/21/2024	02/13/2023	Exercise	1	53,693	2441.68			764	(400)			764		(1,243)				0001
Purchased Call/AIP/AIP1003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/17/2022	05/17/2024	11/24/2023	Exercise	1	50,015	2382.82			280	(877)			280		(1,319)				0001
Purchased Call/AIP/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2022	03/28/2024	01/10/2023	Exercise	1	51,814	2448.66			634	(475)			634		(1,274)				0001
Purchased Call/AIP/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/24/2022	05/24/2024	12/05/2023	Exercise	1	55,020	2363.39			567	(728)			567		(1,493)				0001
Purchased Call/AIP/AIP1001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/11/2022	04/11/2024	02/02/2023	Exercise	1	53,321	2438.11			826	(326)			826		(1,272)				0001
Purchased Call/AIP/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/10/2022	05/09/2024	12/06/2023	Exercise	1	50,026	2368.65			442	(693)			442		(1,206)				0001
Purchased Call/AIP/AIP1004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/03/2022	06/03/2024	06/16/2023	Exercise	1	64,453	2383.62			1,346	(200)			1,346		(1,660)				0001
Purchased Call/AIP/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/25/2022	05/24/2024	08/02/2023	Exercise	1	72,561	2368.95			1,976	266			1,976		(1,967)				0001
Purchased Call/AIP/AIP1002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/26/2022	04/26/2024	01/26/2023	Exercise	1	50,120	2406.15			1,009	(105)			1,009		(1,311)				0001
Purchased Call/AIP/AIP1003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2022	05/24/2024	01/03/2024	Exercise	1	50,742	2380.02			806	(397)			806		(1,403)				0001
Purchased Call/AIP/AIP1003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/13/2022	05/14/2024	12/19/2023	Exercise	1	56,966	2377.56			916	(399)			916		(1,469)				0001
Purchased Call/AIP/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/13/2022	05/13/2024	01/17/2023	Exercise	1	273,728	2377.56			5,943	(376)			5,943		(6,463)				0001
Purchased Call/AIP/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2022	06/14/2024	03/23/2023	Exercise	1	154,646	2319.23			4,840	1,081			4,840		(4,063)				0001
Purchased Call/AIP/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/03/2022	05/03/2024	01/09/2023	Exercise	1	51,156	2407.32			869	(295)			869		(1,356)				0001
Purchased Call/AIP/AIP1004SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/17/2022	06/17/2024	04/27/2023	Exercise	1	124,640	2318.89			4,055	1,017			4,055		(3,228)				0001
Purchased Call/AIP/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/03/2022	05/02/2024	08/01/2023	Exercise	1	50,094	2402.6			950	(203)			950		(1,269)				0001

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Purchased Call/AIP/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2022	05/03/2024	07/17/2023	Exercise	1	147,063	2399.07			2,724	(593)			2,724		(3,485)				0001
Purchased Call/AIP/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/03/2022	06/04/2024	01/06/2023	Exercise	1	281,076	2383.62			6,119	(627)			6,119		(6,915)				0001
Purchased Call/AIP/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2022	06/21/2024	03/06/2023	Exercise	1	51,414	2324.3			1,650	387			1,650		(1,470)				0001
Purchased Call/AIP/AIP1005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/24/2022	06/24/2024	02/16/2023	Exercise	1	55,463	2339.22			2,020	648			2,020		(1,568)				0001
Purchased Call/AIP/AIP1004SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/10/2022	06/12/2024	02/23/2023	Exercise	1	61,394	2359.5			1,446	(40)			1,446		(1,592)				0001
Purchased Call/AIP/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/31/2022	05/31/2024	07/06/2023	Exercise	1	303,797	2386.09			4,274	(601)			4,274		(5,123)				0001
Purchased Call/AIP/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/23/2023	05/22/2024	10/25/2023	Expire	1	66,527	2365									(95)				0001
Purchased Call/AIP/AIP1005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/24/2022	06/26/2024	06/30/2023	Exercise	1	135,488	2339.22			3,957	593			3,957		(3,499)				0001
Purchased Call/AIP/AIP1005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/28/2022	06/28/2024	01/19/2023	Exercise	1	83,421	2336.72			2,951	878			2,951		(2,229)				0001
Purchased Call/AIP/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/21/2022	06/21/2024	04/26/2023	Exercise	1	101,194	2326.83			2,103	(372)			2,103		(2,629)				0001
Purchased Call/AIP/AIP1003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/20/2022	05/20/2024	07/14/2023	Exercise	1	51,652	2365			1,352	143			1,352		(1,340)				0001
Purchased Call/AIP/AIP1005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2022	07/03/2024	08/10/2023	Exercise	1	56,377	2333.49			1,829	411			1,829		(1,549)				0001
Purchased Call/AIP/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/14/2022	06/13/2024	07/14/2023	Exercise	1	162,612	2337.38			3,419	(473)			3,419		(4,122)				0001
Purchased Call/AIP/AIP1004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/07/2022	06/07/2024	01/12/2023	Exercise	1	162,174	2390.18			3,174	(620)			3,174		(4,057)				0001
Purchased Call/AIP/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/15/2022	06/14/2024	04/20/2023	Exercise	1	248,149	2338.82			5,699	1,187			5,699		(4,664)				0001
Purchased Call/AIP/AIP1004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/10/2022	06/10/2024	07/28/2023	Exercise	1	100,090	2359.5			3,215	803			3,215		(2,469)				0001
Purchased Call/AIP/AIP1005SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/01/2022	07/01/2024	11/09/2023	Exercise	1	138,796	2333.49			778	(882)			778		(1,803)				0001
Purchased Call/AIP/AIP1006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/18/2022	07/18/2024	05/04/2023	Exercise	1	50,995	2336			1,143	(304)			1,143		(1,569)				0001
Purchased Call/AIP/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2022	06/21/2024	06/28/2023	Exercise	1	113,899	2325.9			1,978	(832)			1,978		(2,978)				0001
Purchased Call/AIP/AIP1005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/29/2022	06/28/2024	10/16/2023	Exercise	1	51,959	2332.11			604	(689)			604		(1,609)				0001
Purchased Call/AIP/AIP1006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2022	07/26/2024	03/14/2023	Exercise	1	52,532	2355.68			1,069	(297)			1,069		(1,867)				0001
Purchased Call/AIP/AIP1006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/20/2022	07/19/2024	07/17/2023	Exercise	1	336,945	2363.53			3,318	(5,285)			3,318		(8,722)				0001
Purchased Call/AIP/AIP1006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/25/2022	07/25/2024	11/30/2023	Exercise	1	52,253	2353.75			593	(762)			593		(1,449)				0001
Purchased Call/AIP/AIP1005SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2022	06/28/2024	07/06/2023	Exercise	1	186,628	2327.9			4,877	194			4,877		(5,048)				0001
Purchased Call/AIP/AIP1006SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2022	07/19/2024	07/21/2023	Exercise	1	108,130	2367.12			3,255	474			3,255		(2,990)				0001
Purchased Call/AIP/AIP1005SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/05/2022	07/05/2024	06/30/2023	Exercise	1	116,295	2337.59			2,480	(438)			2,480		(3,113)				0001
Purchased Call/AIP/AIP1005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/08/2022	07/10/2024	04/26/2023	Exercise	1	74,926	2346.56			1,786	(100)			1,786		(2,038)				0001
Purchased Call/AIP/AIP1005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/01/2022	07/02/2024	04/24/2023	Exercise	1	50,287	2333.49			1,325	188			1,325		(1,200)				0001
Purchased Call/AIP/AIP1007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2022	08/02/2024	07/12/2023	Exercise	1	62,087	2374.26			1,480	(150)			1,480		(1,902)				0001
Purchased Call/AIP/AIP1005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2022	07/05/2024	03/03/2023	Exercise	1	79,123	2347.17			2,130	145			2,130		(2,219)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP1006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/15/2022	07/16/2024	02/28/2023	Exercise	1	107,680	2334.77			3,537	794			3,537		(2,875)				0001
Purchased Call/AIP/AIP1007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2022	08/16/2024	11/24/2023	Exercise	1	51,393	2390.37			402	(981)			402		(1,650)				0001
Purchased Call/AIP/AIP1006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/22/2022	07/22/2024	11/02/2023	Exercise	1	68,065	2355.19			349	(1,416)			349		(1,935)				0001
Purchased Call/AIP/AIP1007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2022	08/09/2024	11/20/2023	Exercise	1	112,406	2381.48			916	(2,073)			916		(3,119)				0001
Purchased Call/AIP/AIP1008SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/09/2022	09/11/2024	10/24/2023	Exercise	1	54,020	2377.65			321	(1,179)			321		(1,631)				0001
Purchased Call/AIP/AIP1008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/23/2022	08/23/2024	07/27/2023	Exercise	1	50,316	2379.01			1,448	90			1,448		(1,583)				0001
Purchased Call/AIP/AIP1009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/23/2022	09/23/2024	04/27/2023	Exercise	1	58,977	2318.28			1,659	11			1,659		(1,794)				0001
Purchased Call/AIP/AIP1006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/26/2022	07/26/2024	07/12/2023	Exercise	1	50,380	2342.15			1,532	223			1,532		(1,534)				0001
Purchased Call/AIP/AIP1008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/26/2022	08/28/2024	03/08/2023	Exercise	1	50,040	2373.82			1,247	(115)			1,247		(1,533)				0001
Purchased Call/AIP/AIP1009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2022	09/27/2024	06/02/2023	Exercise	1	217,776	2309.15			6,823	715			6,823		(6,261)				0001
Purchased Call/AIM/AIM0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/22/2021	10/20/2028	06/30/2023	Exercise	1	352,019	3236.66			5,845	(12,080)			5,845		(17,937)				0001
Purchased Call/AIM/AIM0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2021	11/08/2028	12/20/2023	Exercise	1	160,028	3286			1,959	(6,343)			1,959		(8,308)				0001
Purchased Call/AIP/AIP1008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2022	08/30/2024	04/05/2023	Exercise	1	102,819	2358.24			2,186	(617)			2,186		(3,032)				0001
Purchased Call/AIP/AIP1008S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/02/2022	09/04/2024	12/13/2023	Exercise	1	146,132	2356.2			2,541	(1,488)			2,541		(4,163)				0001
Purchased Call/AIP/AIP1008ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2022	09/06/2024	12/04/2023	Exercise	1	74,585	2353.59			1,049	(1,005)			1,049		(2,167)				0001
Purchased Call/AIP/AIP1008SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2022	09/06/2024	07/21/2023	Exercise	1	453,773	2360.82			7,931	(2,090)			7,931		(10,254)				0001
Purchased Call/AIP/AIP1009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2022	09/27/2024	07/26/2023	Exercise	1	280,048	2324.63			9,595	1,705			9,595		(8,115)				0001
Purchased Call/AIP/AIP1009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2022	09/13/2024	01/27/2023	Exercise	1	67,666	2362.63			2,131	258			2,131		(2,016)				0001
Purchased Call/AIP/AIP1009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2022	09/20/2024	05/26/2023	Exercise	1	102,005	2334.21			1,783	(1,062)			1,783		(3,107)				0001
Purchased Call/AIP/AIP1008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/24/2022	08/23/2024	11/20/2023	Exercise	1	86,917	2380.63			751	(1,598)			751		(2,449)				0001
Purchased Call/AIP/AIP1009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/16/2022	09/12/2024	10/26/2023	Exercise	1	64,129	2383.1			359	(1,147)			359		(1,594)				0001
Purchased Call/AIP/AIP1009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2022	09/20/2024	04/06/2023	Exercise	1	111,237	2349.26			3,272	167			3,272		(3,299)				0001
Purchased Call/AIP/AIP100ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2022	10/17/2024	06/15/2023	Exercise	1	220,267	2330.62			7,080	787			7,080		(6,498)				0001
Purchased Call/AIP/AIP100BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2022	10/18/2024	11/03/2023	Exercise	1	50,441	2336.32			480	(963)			480		(1,662)				0001
Purchased Call/AIP/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/21/2022	10/21/2024	11/06/2023	Exercise	1	174,682	2336.88			2,318	(2,718)			2,318		(5,354)				0001
Purchased Call/AIP/AIP100AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2022	09/27/2024	02/02/2023	Exercise	1	103,398	2314.71			2,824	(101)			2,824		(3,176)				0001
Purchased Call/AIP/AIP1009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2022	09/13/2024	12/20/2023	Exercise	1	56,624	2367.23			1,326	(239)			1,326		(1,753)				0001
Purchased Call/AIP/AIP100BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2022	10/25/2024	01/20/2023	Exercise	1	155,181	2351.23			3,185	(1,309)			3,185		(5,029)				0001
Purchased Call/AIP/AIP100AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/03/2022	10/03/2024	11/09/2023	Exercise	1	77,603	2326.92			1,135	(1,255)			1,135		(2,577)				0001
Purchased Call/AIP/AIP100BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2022	10/18/2024	09/07/2023	Exercise	1	102,748	2329.88			2,289	(645)			2,289		(3,205)				0001

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Purchased Call/AIP/AIP1009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2022	09/19/2024	11/15/2023	Exercise	1	52,962	2357			517	(796)			517		(1,402)				0001
Purchased Call/AIP/AIP100BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2022	10/25/2024	10/23/2023	Exercise	1	130,658	2349.97			1,786	(2,026)			1,786		(4,067)				0001
Purchased Call/AIP/AIP100ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2022	10/10/2024	05/15/2023	Exercise	1	153,675	2322.42			3,685	(644)			3,685		(4,505)				0001
Purchased Call/AIP/AIP1009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/09/2022	09/05/2024	07/11/2023	Exercise	1	173,699	2356.2			2,897	(2,528)			2,897		(5,483)				0001
Purchased Call/AIP/AIP100BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2022	11/01/2024	06/29/2023	Exercise	1	68,693	2360.09			1,932	(76)			1,932		(2,326)				0001
Purchased Call/AIP/AIP100ASR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2022	10/11/2024	02/07/2023	Exercise	1	219,288	2331.36			7,029	787			7,029		(6,660)				0001
Purchased Call/AIP/AIP100CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2022	11/08/2024	01/18/2023	Exercise	1	1,812,584	2340.66			24,519	(9,548)			24,519		(34,762)				0001
Purchased Call/AIP/AIP1009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2022	09/26/2024	07/10/2023	Exercise	1	50,561	2306.6			1,974	558			1,974		(1,776)				0001
Purchased Call/AIP/AIP100CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2022	11/08/2024	06/21/2023	Exercise	1	107,671	2356.55			2,471	(699)			2,471		(3,748)				0001
Purchased Call/AIP/AIP100CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/11/2022	11/11/2024	12/14/2023	Exercise	1	50,365	2385.85			748	(755)			748		(1,626)				0001
Purchased Call/AIP/AIP100CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/18/2022	11/20/2024	07/07/2023	Exercise	1	155,680	2378.61			2,714	(1,979)			2,714		(5,030)				0001
Purchased Call/AIP/AIP100AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/30/2022	10/02/2024	12/07/2023	Exercise	1	50,004	2309.66			1,185	(237)			1,185		(1,663)				0001
Purchased Call/AIP/AIP1009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2022	09/20/2024	04/26/2023	Exercise	1	159,230	2337.83			3,835	(602)			3,835		(4,654)				0001
Purchased Call/AIP/AIP100ASC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2022	10/04/2024	02/24/2023	Exercise	1	201,709	2345.73			4,923	(770)			4,923		(5,870)				0001
Purchased Call/AIP/AIP100CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/23/2022	11/22/2024	01/27/2023	Exercise	1	166,020	2386.03			4,048	(984)			4,048		(5,598)				0001
Purchased Call/AIP/AIP100BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2022	11/01/2024	06/15/2023	Exercise	1	105,567	2341.77			2,516	(567)			2,516		(3,402)				0001
Purchased Call/AIP/AIP100DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2022	11/27/2024	12/19/2023	Exercise	1	52,405	2376.63			1,255	(340)			1,255		(1,918)				0001
Purchased Call/AIP/AIP100ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2022	10/04/2024	02/14/2023	Exercise	1	186,731	2341.45			4,992	(290)			4,992		(5,480)				0001
Purchased Call/AIP/AIP100CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2022	11/15/2024	12/13/2023	Exercise	1	55,990	2385.61			841	(835)			841		(1,899)				0001
Purchased Call/AIP/AIP100DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2022	12/06/2024	10/11/2023	Exercise	1	102,889	2367.45			1,953	(1,221)			1,953		(3,446)				0001
Purchased Call/AIP/AIP100AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/30/2022	09/30/2024	07/05/2023	Exercise	1	72,731	2309.66			3,081	1,019			3,081		(2,231)				0001
Purchased Call/AIP/AIP100DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/02/2022	12/02/2024	07/07/2023	Exercise	1	53,832	2388.3			1,369	(287)			1,369		(1,863)				0001
Purchased Call/AIP/AIP100ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2022	12/19/2024	11/24/2023	Exercise	1	50,804	2345.51			870	(732)			870		(1,837)				0001
Purchased Call/AIP/AIP100ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/04/2022	10/04/2024	02/10/2023	Exercise	1	1,126,656	2346.37			39,681	7,859			39,681		(31,988)				0001
Purchased Call/AIP/AIP100DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/02/2022	12/03/2024	03/21/2023	Exercise	1	160,207	2388.3			3,016	(1,912)			3,016		(5,021)				0001
Purchased Call/AIP/AIP100DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2022	12/06/2024	06/28/2023	Exercise	1	282,096	2365.78			7,008	(1,707)			7,008		(9,035)				0001
Purchased Call/AIP/AIP100ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/11/2022	10/11/2024	01/19/2023	Exercise	1	66,380	2320.18			2,757	871			2,757		(2,179)				0001
Purchased Call/AIP/AIP100ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/04/2023	10/09/2024	04/06/2023	Expire	1	94,262	2326.31									(187)				0001
Purchased Call/AIP/AIP100DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/09/2022	12/11/2024	11/16/2023	Exercise	1	119,608	2364.26			668	(922)			668		(1,764)				0001
Purchased Call/AIP/AIP100ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2022	10/11/2024	02/07/2023	Exercise	1	115,749	2320.55			3,738	447			3,738		(3,536)				0001

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Purchased Call/AIP/AIP100ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/16/2022	12/16/2024	08/07/2023	Exercise	1	64,106	2350.8			2,148	131			2,148		(2,123)				0001
Purchased Call/AIP/AIP100ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/16/2022	12/17/2024	03/09/2023	Exercise	1	495,361	2350.8			11,742	(530)			11,742		(12,392)				0001
Purchased Call/AIP/AIP100DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2022	12/12/2024	12/18/2023	Exercise	1	240,109	2370.04			6,231	(1,239)			6,231		(7,717)				0001
Purchased Call/AIP/AIP100ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/16/2022	12/18/2024	07/03/2023	Exercise	1	121,818	2350.8			2,859	(987)			2,859		(4,011)				0001
Purchased Call/AIP/AIP100ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2022	12/20/2024	01/09/2023	Exercise	1	55,378	2353.52			1,709	(41)			1,709		(2,141)				0001
Purchased Call/AIP/AIP100EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/30/2022	01/02/2024	01/17/2023	Exercise	1	5,338,497	2347.81			11,969	(3,003)			11,969		(15,569)				0001
Purchased Call/AIP/AIP100ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/23/2022	12/23/2024	01/13/2023	Exercise	1	276,201	2347.25			8,966	204			8,966		(8,890)				0001
Purchased Call/AIP/AIP100FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/10/2023	01/09/2025	01/12/2023	Expire	1	3,659,336	2354.24									9				0001
Purchased Call/AIP/AIP100ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2022	12/20/2024	01/05/2023	Exercise	1	814,566	2343.13			23,585	221			23,585		(23,752)				0001
Purchased Call/AIP/AIP100AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/14/2022	10/16/2024	04/20/2023	Exercise	1	162,289	2318.74			4,006	(624)			4,006		(4,811)				0001
Purchased Call/AIP/AIP100ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/30/2022	12/30/2024	02/22/2023	Exercise	1	1,404,460	2347.81			1,970	168			1,970		(1,775)				0001
Purchased Call/AIP/AIP100FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/12/2023	01/12/2024	01/17/2023	Exercise	1	6,928,260	2366.2	11,975		10,882	(1,092)			10,882		(12,333)				0001
Purchased Call/AIP/AIP100ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/30/2022	01/02/2025	01/24/2023	Exercise	1	1,757,242	2347.81			3,860	408			3,860		(3,427)				0001
Purchased Call/AIP/AIP100BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2022	10/18/2024	10/25/2023	Exercise	1	54,627	2326.52			597	(970)			597		(1,938)				0001
Purchased Call/AIP/AIP100FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2023	01/14/2025	01/18/2023	Expire	1	864,834	2369.94									63				0001
Purchased Call/AIP/AIP100ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/03/2023	01/03/2024	01/05/2023	Exercise	1	7,438,792	2341.15	6,676		4,811	(1,864)			4,811		(7,142)				0001
Purchased Call/AIP/AIP100FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2023	01/22/2025	01/24/2023	Exercise	1	1,802,706	2362.27	1,726		810	(916)			810		(1,681)				0001
Purchased Call/AIP/AIP100ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/03/2023	12/27/2024	01/05/2023	Expire	1	1,021,357	2347.84									3				0001
Purchased Call/AIP/AIP100FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/11/2023	01/10/2025	01/13/2023	Exercise	1	6,882,382	2363.5	7,478		6,449	(1,030)			6,449		(7,242)				0001
Purchased Call/AIP/AIP100FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2023	01/19/2024	01/24/2023	Exercise	1	5,009,857	2362.27	12,413		8,665	(3,748)			8,665		(12,638)				0001
Purchased Call/AIP/AIP100FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/23/2023	01/23/2025	01/25/2023	Exercise	1	5,778,069	2368.74	1,762		1,577	(185)			1,577		(1,685)				0001
Purchased Call/AIP/AIP100FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/11/2023	01/11/2024	01/13/2023	Exercise	1	8,022,299	2363.5	18,527		18,195	(331)			18,195		(18,931)				0001
Purchased Call/AIP/AIP100BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/25/2022	10/24/2024	01/05/2023	Exercise	1	53,475	2341.29			1,685	52			1,685		(1,821)				0001
Purchased Call/AIP/AIP100FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2023	01/16/2024	01/18/2023	Exercise	1	4,980,788	2369.94	2,566		1,559	(1,007)			1,559		(2,828)				0001
Purchased Call/AIP/AIP100GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/03/2023	02/03/2025	02/07/2023	Exercise	1	2,723,792	2377.72	1,734		1,400	(333)			1,400		(1,615)				0001
Purchased Call/AIP/AIP100FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2023	01/12/2024	01/18/2023	Exercise	1	8,654,478	2369.94	7,579		2,662	(4,917)			2,662		(8,038)				0001
Purchased Call/AIP/AIP100FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/12/2023	01/10/2025	01/17/2023	Exercise	1	4,038,892	2366.2	6,187		3,858	(2,329)			3,858		(6,086)				0001
Purchased Call/AIP/AIP100FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/19/2023	01/17/2025	01/23/2023	Expire	1	2,440,231	2360.22									112				0001
Purchased Call/AIP/AIP100GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/03/2023	02/05/2024	02/07/2023	Expire	1	3,324,869	2377.72									(166)				0001
Purchased Call/AIP/AIP100FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2023	01/13/2025	01/18/2023	Expire	1	2,722,357	2369.94									138				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2023	01/27/2025	01/31/2023	Expire	1	2,631,471	2375.72									57				0001
Purchased Call/AIP/AIP100GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/14/2023	02/14/2025	02/16/2023	Expire	1	4,974,046	2379.5									230				0001
Purchased Call/AIP/AIP100FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/17/2023	01/17/2024	01/19/2023	Exercise	1	6,099,935	2368.15		7,212	5,521	(1,691)			5,521		(7,524)				0001
Purchased Call/AIP/AIP100GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2023	01/29/2024	01/31/2023	Exercise	1	5,105,607	2375.72		3,969	3,995	.26			3,995		(4,228)				0001
Purchased Call/AIP/AIP100GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/03/2023	02/04/2025	02/07/2023	Exercise	1	1,429,488	2377.72		1,763	1,422	(341)			1,422		(1,713)				0001
Purchased Call/AIP/AIP100FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2023	01/17/2025	01/24/2023	Exercise	1	3,435,821	2362.27		2,486	1,934	(552)			1,934		(2,430)				0001
Purchased Call/AIP/AIP100HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/15/2023	02/15/2024	02/17/2023	Exercise	1	7,684,931	2385.88		2,447	628	(1,819)			628		(2,746)				0001
Purchased Call/AIP/AIP100FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/23/2023	01/23/2024	01/25/2023	Exercise	1	6,749,446	2368.74		1,320	77	(1,242)			77		(1,705)				0001
Purchased Call/AIP/AIP100HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/16/2023	02/16/2024	02/21/2023	Exercise	1	4,437,509	2369.62		7,023	3,818	(3,206)			3,818		(7,137)				0001
Purchased Call/AIP/AIP100BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	11/04/2024	01/10/2023	Expire	1	149,109	2350.03									(157)				0001
Purchased Call/AIP/AIP100GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/07/2023	02/07/2024	02/09/2023	Exercise	1	8,559,160	2383.04		15,991	3,529	(12,461)			3,529		(16,315)				0001
Purchased Call/AIP/AIP100CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2022	11/08/2024	05/17/2023	Exercise	1	461,858	2376.18			5,156	(4,116)			5,156		(9,735)				0001
Purchased Call/AIP/AIP100FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/24/2023	01/24/2025	01/26/2023	Exercise	1	3,064,682	2367.95		1,866	828	(1,038)			828		(1,798)				0001
Purchased Call/AIP/AIP100GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/08/2023	02/08/2024	02/10/2023	Exercise	1	7,652,498	2377.3		6,904	4,908	(1,996)			4,908		(7,231)				0001
Purchased Call/AIP/AIP100HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2023	02/19/2025	02/22/2023	Exercise	1	1,856,565	2363.02		2,790	1,377	(1,413)			1,377		(2,760)				0001
Purchased Call/AIP/AIP100CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2022	11/14/2024	07/03/2023	Exercise	1	51,262	2380.95			1,288	(244)			1,288		(1,725)				0001
Purchased Call/AIP/AIP100FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/24/2023	01/24/2024	01/26/2023	Exercise	1	6,708,659	2367.95		11,612	10,700	(913)			10,700		(11,940)				0001
Purchased Call/AIP/AIP100HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/22/2023	02/21/2025	02/24/2023	Exercise	1	4,344,202	2342.03		3,289	3,653	365			3,653		(3,181)				0001
Purchased Call/AIP/AIP100GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/13/2023	02/13/2025	02/15/2023	Expire	1	4,468,180	2370.7									91				0001
Purchased Call/AIP/AIP100CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2022	11/07/2024	12/06/2023	Exercise	1	52,385	2354.39			931	(608)			931		(1,913)				0001
Purchased Call/AIP/AIP100GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2023	01/29/2025	01/31/2023	Exercise	1	3,994,807	2375.72		5,733	4,477	(1,256)			4,477		(5,669)				0001
Purchased Call/AIP/AIP100HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/23/2023	02/21/2025	02/27/2023	Exercise	1	3,444,616	2348.96		3,814	2,669	(1,146)			2,669		(3,674)				0001
Purchased Call/AIP/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/11/2022	11/13/2024	11/03/2023	Exercise	1	56,569	2385.85			332	(1,356)			332		(1,857)				0001
Purchased Call/AIP/AIP100GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2023	01/28/2025	01/31/2023	Expire	1	1,607,241	2375.72									84				0001
Purchased Call/AIP/AIP100CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/18/2022	11/19/2024	12/12/2023	Exercise	1	254,273	2378.61			3,856	(3,786)			3,856		(7,699)				0001
Purchased Call/AIP/AIP100CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/18/2022	11/18/2024	02/23/2023	Exercise	1	256,866	2378.61			5,700	(2,019)			5,700		(7,981)				0001
Purchased Call/AIP/AIP100HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2023	02/16/2024	02/22/2023	Exercise	1	12,835,783	2363.02		7,052	5,112	(1,940)			5,112		(7,419)				0001
Purchased Call/AIP/AIP100GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/01/2023	02/01/2024	02/03/2023	Exercise	1	8,744,081	2378.71		27,313	11,932	(15,381)			11,932		(27,635)				0001
Purchased Call/AIP/AIP100CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2022	11/15/2024	01/23/2023	Exercise	1	153,509	2379.62			3,180	(1,421)			3,180		(4,889)				0001
Purchased Call/AIP/AIP100HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2023	02/23/2024	02/28/2023	Exercise	1	10,067,186	2339.75		21,533	17,060	(4,473)			17,060		(21,823)				0001

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Purchased Call/AIP/AIP100HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/22/2023	02/22/2024	02/24/2023	Exercise	1	7,625,441	2342.03		16,155	9,040	(7,115)			9,040		(16,401)				0001
Purchased Call/AIP/AIP100GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/03/2023	02/05/2025	02/07/2023	Exercise	1	3,244,752	2377.72		3,435	2,252	(1,182)			2,252		(3,390)				0001
Purchased Call/AIP/AIP100HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/27/2023	02/27/2024	03/01/2023	Exercise	1	5,739,096	2345.09		4,730	3,341	(1,389)			3,341		(4,949)				0001
Purchased Call/AIP/AIP100CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2022	11/15/2024	10/19/2023	Exercise	1	219,776	2376.73			597	(953)			597		(1,810)				0001
Purchased Call/AIP/AIP100HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/28/2023	02/29/2024	03/02/2023	Expire	1	3,123,563	2345.95									(124)				0001
Purchased Call/AIP/AIP100HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2023	02/24/2025	02/28/2023	Exercise	1	2,339,305	2339.75		1,664	1,785	121			1,785		(1,602)				0001
Purchased Call/AIP/AIP100GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/08/2023	02/07/2025	02/10/2023	Exercise	1	5,563,531	2377.3		1,675	715	(959)			715		(1,602)				0001
Purchased Call/AIP/AIP100HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2023	03/05/2025	03/07/2023	Exercise	1	4,289,480	2358.69		7,176	5,745	(1,431)			5,745		(7,126)				0001
Purchased Call/AIP/AIP100HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/27/2023	02/27/2025	03/01/2023	Exercise	1	4,758,802	2345.09		1,725	1,544	(181)			1,544		(1,657)				0001
Purchased Call/AIP/AIP100CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2022	11/22/2024	12/11/2023	Exercise	1	170,693	2383.32			2,327	(2,825)			2,327		(5,458)				0001
Purchased Call/AIP/AIP100GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/10/2023	02/11/2025	02/14/2023	Exercise	1	1,937,248	2362.76		4,077	2,611	(1,466)			2,611		(3,997)				0001
Purchased Call/AIP/AIP100HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2023	03/03/2025	03/07/2023	Exercise	1	1,628,736	2358.69		4,905	3,734	(1,171)			3,734		(4,883)				0001
Purchased Call/AIP/AIP100HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/01/2023	02/28/2025	03/03/2023	Exercise	1	7,131,337	2343.77		17,239	14,748	(2,491)			14,748		(16,989)				0001
Purchased Call/AIP/AIP100DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/02/2022	12/04/2024	01/06/2023	Exercise	1	177,021	2388.3			4,444	(1,018)			4,444		(5,630)				0001
Purchased Call/AIP/AIP100GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/10/2023	02/12/2024	02/14/2023	Exercise	1	4,927,140	2362.76		1,232	1,169	(63)			1,169		(1,493)				0001
Purchased Call/AIP/AIP100HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/14/2023	02/14/2024	02/16/2023	Exercise	1	5,461,136	2379.5		1,219	792	(427)			792		(1,422)				0001
Purchased Call/AIP/AIP100HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2023	03/04/2025	03/07/2023	Expire	1	775,653	2358.69									47				0001
Purchased Call/AIP/AIP100HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/01/2023	03/01/2024	03/03/2023	Exercise	1	7,699,279	2343.77		3,151	2,139	(1,012)			2,139		(3,423)				0001
Purchased Call/AIP/AIP100IS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/06/2023	03/06/2024	03/08/2023	Exercise	1	9,224,635	2353.4		2,556	2,454	(102)			2,454		(2,898)				0001
Purchased Call/AIP/AIP100HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/16/2023	02/14/2025	02/21/2023	Exercise	1	3,132,054	2369.62		8,306	5,535	(2,770)			5,535		(8,149)				0001
Purchased Call/AIP/AIP100DS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2022	11/29/2024	10/30/2023	Exercise	1	103,357	2376.57			698	(2,449)			698		(3,493)				0001
Purchased Call/AIP/AIP100IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/07/2023	03/06/2025	03/09/2023	Expire	1	3,030,144	2353.4									47				0001
Purchased Call/AIP/AIP100ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2023	03/12/2025	03/14/2023	Exercise	1	3,582,156	2313.41		11,697	12,660	963			12,660		(11,627)				0001
Purchased Call/AIP/AIP100HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/21/2023	02/21/2024	02/23/2023	Exercise	1	5,683,352	2340.81		5,516	2,689	(2,827)			2,689		(5,731)				0001
Purchased Call/AIP/AIP100IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2023	03/07/2025	03/10/2023	Expire	1	3,293,473	2347.1									95				0001
Purchased Call/AIP/AIP100ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/13/2023	03/13/2025	03/15/2023	Expire	1	5,130,958	2308.88									58				0001
Purchased Call/AIP/AIP100ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2023	03/19/2025	03/21/2023	Expire	1	2,905,332	2310.93									63				0001
Purchased Call/AIP/AIP100ISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2023	03/18/2025	03/21/2023	Expire	1	1,160,789	2310.93									67				0001
Purchased Call/AIP/AIP100HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2023	02/25/2025	02/28/2023	Exercise	1	2,929,180	2339.75		4,286	4,170	(116)			4,170		(4,157)				0001
Purchased Call/AIP/AIP100ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/21/2023	03/21/2025	03/23/2023	Expire	1	4,186,150	2327.46									135				0001

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Purchased Call/AIP/AIP100HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/28/2023	02/28/2024	03/02/2023	Expire	1	1,701,492	2345.95									(73)				0001
Purchased Call/AIP/AIP100ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2023	03/22/2024	03/24/2023	Exercise	1	7,679,163	2313.61			5,190	5,329	139			5,329	(5,356)				0001
Purchased Call/AIP/AIP100HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/02/2023	03/01/2024	03/06/2023	Exercise	1	6,662,500	2347.56			2,760	1,667	(1,093)			1,667	(2,938)				0001
Purchased Call/AIP/AIP100JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/28/2023	03/28/2025	03/30/2023	Exercise	1	2,430,030	2318.14			4,340	4,303	(37)			4,303	(4,201)				0001
Purchased Call/AIP/AIP100ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/15/2023	03/14/2025	03/17/2023	Expire	1	3,288,134	2309.97									140				0001
Purchased Call/AIP/AIP100ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/21/2023	03/21/2024	03/23/2023	Exercise	1	8,944,386	2327.46			6,674	5,681	(993)			5,681	(6,856)				0001
Purchased Call/AIP/AIP100ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/04/2023	01/04/2024	01/06/2023	Exercise	1	3,974,242	2347.72			4,081	3,321	(760)			3,321	(4,322)				0001
Purchased Call/AIP/AIP100JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/08/2024	04/10/2023	Exercise	1	2,449,896	2332.92			2,700	1,744	(957)			1,744	(2,688)				0001
Purchased Call/AIP/AIP100JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/10/2023	04/10/2024	04/12/2023	Exercise	1	6,001,757	2336.3			1,621	1,561	(60)			1,561	(1,784)				0001
Purchased Call/AIP/AIP100JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/05/2023	04/04/2025	04/07/2023	Exercise	1	5,026,498	2331.46			10,368	8,987	(1,380)			8,987	(10,224)				0001
Purchased Call/AIP/AIP100ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/16/2023	03/14/2025	03/20/2023	Exercise	1	2,978,407	2320.63			7,325	6,354	(971)			6,354	(7,216)				0001
Purchased Call/AIP/AIP100ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/05/2023	01/03/2025	01/09/2023	Expire	1	3,237,247	2344.2									119				0001
Purchased Call/AIP/AIP100ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2023	03/15/2024	03/21/2023	Exercise	1	3,872,248	2310.93			4,331	4,091	(241)			4,091	(4,409)				0001
Purchased Call/AIP/AIP100KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/13/2023	04/11/2025	04/17/2023	Expire	1	3,616,373	2337.92									204				0001
Purchased Call/AIP/AIP100JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/04/2025	04/10/2023	Exercise	1	3,956,848	2332.92			7,190	7,108	(83)			7,108	(7,089)				0001
Purchased Call/AIP/AIP100DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/09/2022	12/09/2024	10/11/2023	Exercise	1	50,855	2364.26			619	(961)				619	(1,827)				0001
Purchased Call/AIP/AIP100FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/07/2025	01/10/2023	Expire	1	532,038	2355.34									25				0001
Purchased Call/AIP/AIP100FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/06/2025	01/10/2023	Exercise	1	1,617,712	2355.34			1,738	739	(998)			739	(1,703)				0001
Purchased Call/AIP/AIP100ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2023	03/18/2024	03/21/2023	Expire	1	3,093,514	2310.93									(31)				0001
Purchased Call/AIP/AIP100KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2023	04/16/2025	04/18/2023	Exercise	1	3,870,185	2334.79			2,144	1,850	(294)			1,850	(1,955)				0001
Purchased Call/AIP/AIP100KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/12/2023	04/12/2024	04/14/2023	Exercise	1	8,283,575	2331.53			8,495	8,979	484			8,979	(8,591)				0001
Purchased Call/AIP/AIP100IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/20/2023	03/20/2024	03/22/2023	Exercise	1	8,537,786	2317.31			4,483	4,559	.75			4,559	(4,781)				0001
Purchased Call/AIP/AIP100FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/08/2024	01/10/2023	Exercise	1	4,986,515	2355.34			6,649	4,630	(2,020)			4,630	(6,949)				0001
Purchased Call/AIP/AIP100KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2023	04/15/2025	04/18/2023	Expire	1	1,413,445	2334.79									105				0001
Purchased Call/AIP/AIP100ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2023	03/21/2025	03/24/2023	Exercise	1	5,301,370	2313.61			8,443	8,480	.37			8,480	(8,233)				0001
Purchased Call/AIP/AIP100KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/25/2023	04/25/2025	04/27/2023	Expire	1	2,530,848	2311.48									128				0001
Purchased Call/AIP/AIP100FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/05/2024	01/10/2023	Exercise	1	6,784,892	2355.34			30,508	30,247	(261)			30,247	(30,785)				0001
Purchased Call/AIP/AIP100KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2023	04/30/2025	05/02/2023	Exercise	1	3,619,806	2318.73			2,583	2,865	281			2,865	(2,470)				0001
Purchased Call/AIP/AIP100ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/23/2023	03/21/2025	03/27/2023	Expire	1	2,699,028	2313.74									164				0001
Purchased Call/AIP/AIP100KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/24/2023	04/24/2024	04/26/2023	Exercise	1	8,775,927	2327.34			1,423	518	(905)			518	(1,562)				0001

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Purchased Call/AIP/AIP100JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/30/2023	03/28/2025	04/03/2023	Expire	1	3,318,991	2331.23									138				0001
Purchased Call/AIP/AIP100LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2023	04/30/2024	05/02/2023	Exercise	1	4,696,284	2318.73		3,555	1,838	(1,717)			1,838		(3,586)				0001
Purchased Call/AIP/AIP100FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/10/2023	01/10/2024	01/12/2023	Exercise	1	6,406,496	2360.33		2,784	2,333	(451)			2,333		(3,172)				0001
Purchased Call/AIP/AIP100ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/23/2022	12/26/2024	12/08/2023	Exercise	1	162,148	2347.25			956	(643)			956		(1,779)				0001
Purchased Call/AIP/AIP100KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/25/2023	04/24/2025	04/27/2023	Exercise	1	3,507,232	2327.34		3,213	3,642	429			3,642		(3,128)				0001
Purchased Call/AIP/AIP100LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2023	04/29/2024	05/02/2023	Exercise	1	3,870,977	2318.73		5,557	5,494	(63)			5,494		(5,483)				0001
Purchased Call/AIP/AIP100JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2023	03/31/2025	04/04/2023	Exercise	1	1,605,772	2341.68		1,800	1,756	(44)			1,756		(1,745)				0001
Purchased Call/AIP/AIP100FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/19/2023	01/19/2024	01/23/2023	Exercise	1	6,586,244	2352.44		12,265	9,178	(3,087)			9,178		(12,594)				0001
Purchased Call/AIP/AIP100JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/07/2025	04/10/2023	Expire	1	1,601,386	2332.92									57				0001
Purchased Call/AIP/AIP100ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2022	12/27/2024	10/19/2023	Exercise	1	323,167	2343.66			858	(749)			858		(1,700)				0001
Purchased Call/AIP/AIP100KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2023	04/14/2025	04/18/2023	Expire	1	1,776,666	2334.79									78				0001
Purchased Call/AIP/AIP100LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2023	04/26/2024	05/02/2023	Exercise	1	5,777,291	2318.73		7,841	6,249	(1,592)			6,249		(7,810)				0001
Purchased Call/AIP/AIP100LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/03/2023	05/02/2025	05/05/2023	Exercise	1	3,207,081	2302.7		1,938	2,531	593			2,531		(1,792)				0001
Purchased Call/AIP/AIP100KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/25/2023	04/25/2024	04/27/2023	Exercise	1	8,110,259	2311.48		9,714	9,771	58			9,771		(9,777)				0001
Purchased Call/AIP/AIP100FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2023	01/21/2025	01/24/2023	Expire	1	2,138,932	2362.27									109				0001
Purchased Call/AIP/AIP100KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/18/2023	04/18/2024	04/20/2023	Exercise	1	4,796,651	2335.33		2,844	2,211	(633)			2,211		(2,912)				0001
Purchased Call/AIP/AIP100FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/25/2023	01/24/2025	01/27/2023	Exercise	1	2,716,872	2368.63		3,288	1,352	(1,936)			1,352		(3,229)				0001
Purchased Call/AIP/AIP100KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/20/2023	04/17/2025	04/24/2023	Exercise	1	3,821,729	2327.91		1,742	877	(865)			877		(1,505)				0001
Purchased Call/AIP/AIP100GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/01/2023	01/31/2025	02/03/2023	Exercise	1	9,523,407	2378.71		18,481	11,723	(6,758)			11,723		(18,140)				0001
Purchased Call/AIP/AIP100LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/03/2023	05/03/2024	05/05/2023	Exercise	1	6,475,781	2302.7		9,346	10,075	728			10,075		(9,370)				0001
Purchased Call/AIP/AIP100LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/02/2023	05/01/2025	05/04/2023	Exercise	1	2,964,535	2318.96		4,359	3,576	(783)			3,576		(4,314)				0001
Purchased Call/AIP/AIP100LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2023	05/03/2024	05/09/2023	Exercise	1	5,693,151	2311.53		11,687	12,019	332			12,019		(11,606)				0001
Purchased Call/AIP/AIP100KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/26/2023	04/25/2025	04/28/2023	Exercise	1	4,572,702	2306		9,563	11,224	1,661			11,224		(9,373)				0001
Purchased Call/AIP/AIP100GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/02/2023	01/31/2025	02/06/2023	Exercise	1	4,355,227	2385.25		9,967	4,865	(5,102)			4,865		(9,842)				0001
Purchased Call/AIP/AIP100ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/04/2023	12/31/2024	01/06/2023	Expire	1	1,898,322	2347.81									48				0001
Purchased Call/AIP/AIP100LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/11/2023	05/10/2024	05/15/2023	Exercise	1	5,281,366	2310.76		2,978	2,893	(85)			2,893		(2,879)				0001
Purchased Call/AIP/AIP100ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/03/2023	01/03/2025	01/05/2023	Exercise	1	3,559,252	2341.15		4,745	2,305	(2,440)			2,305		(4,696)				0001
Purchased Call/AIP/AIP100GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/02/2023	02/02/2024	02/06/2023	Exercise	1	7,119,586	2385.25		3,156	2,235	(920)			2,235		(3,470)				0001
Purchased Call/AIP/AIP100KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/26/2023	04/26/2024	04/28/2023	Exercise	1	9,118,806	2306		15,588	16,530	942			16,530		(15,660)				0001
Purchased Call/AIP/AIP100LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/09/2023	05/09/2024	05/11/2023	Exercise	1	7,301,151	2309.24		13,439	13,159	(280)			13,159		(13,474)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2023	05/21/2025	05/23/2023	Exercise	1	3,086,018	2322.51		10,129	12,320	2,191			12,320		(10,029)				0001
Purchased Call/AIP/AIP100LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/10/2023	05/10/2024	05/12/2023	Exercise	1	9,400,461	2312.05		8,824	9,214	390			9,214		(8,886)				0001
Purchased Call/AIP/AIP100GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/07/2023	02/07/2025	02/09/2023	Expire	1	4,279,200	2383.04									138				0001
Purchased Call/AIP/AIP100ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/04/2023	01/03/2025	01/06/2023	Exercise	1	3,957,156	2347.72		7,186	7,361	175			7,361		(7,087)				0001
Purchased Call/AIP/AIP100MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/23/2023	05/23/2024	05/25/2023	Exercise	1	5,828,364	2314.33		9,558	11,985	2,427			11,985		(9,496)				0001
Purchased Call/AIP/AIP100LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/04/2023	05/03/2024	05/08/2023	Exercise	1	4,636,448	2296.95		3,302	4,065	762			4,065		(3,230)				0001
Purchased Call/AIP/AIP100MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/24/2023	05/23/2025	05/26/2023	Exercise	1	3,981,266	2307.31		6,742	5,468	(1,274)			5,468		(6,531)				0001
Purchased Call/AIP/AIP100ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/05/2023	01/05/2024	01/09/2023	Exercise	1	5,741,132	2344.2		6,548	4,632	(1,917)			4,632		(6,900)				0001
Purchased Call/AIP/AIP100LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2023	05/10/2024	05/16/2023	Exercise	1	4,094,296	2310.48		2,971	4,018	1,047			4,018		(2,886)				0001
Purchased Call/AIP/AIP100GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/10/2023	02/09/2024	02/14/2023	Exercise	1	8,114,184	2362.76		21,007	10,068	(10,939)			10,068		(21,288)				0001
Purchased Call/AIP/AIP100LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/09/2023	05/09/2025	05/11/2023	Exercise	1	3,836,850	2309.24		10,074	11,196	1,122			11,196		(9,902)				0001
Purchased Call/AIP/AIP100FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2023	01/16/2025	01/18/2023	Expire	1	1,747,159	2369.94									19				0001
Purchased Call/AIP/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/18/2023	05/16/2025	05/22/2023	Expire	1	2,193,751	2325.64									154				0001
Purchased Call/AIP/AIP100FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/18/2023	01/17/2025	01/20/2023	Expire	1	3,327,227	2368.15									67				0001
Purchased Call/AIP/AIP100MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2023	05/24/2024	05/31/2023	Exercise	1	10,348,857	2320.64		8,893	8,984	91			8,984		(8,357)				0001
Purchased Call/AIP/AIP100HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2023	02/20/2024	02/22/2023	Exercise	1	6,820,253	2363.02		2,656	1,812	(843)			1,812		(2,890)				0001
Purchased Call/AIP/AIP100MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/18/2023	05/17/2024	05/22/2023	Exercise	1	7,470,701	2325.64		3,116	3,160	44			3,160		(2,917)				0001
Purchased Call/AIP/AIP100MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/01/2023	05/30/2025	06/05/2023	Expire	1	2,439,264	2320.16									218				0001
Purchased Call/AIP/AIP100LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2023	05/12/2025	05/16/2023	Exercise	1	1,604,494	2310.48		1,832	911	(921)			911		(1,732)				0001
Purchased Call/AIP/AIP100MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2023	06/02/2025	06/06/2023	Expire	1	1,376,953	2334.39									58				0001
Purchased Call/AIP/AIP100GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/26/2023	01/24/2025	01/30/2023	Expire	1	3,101,522	2376.23									77				0001
Purchased Call/AIP/AIP100LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2023	05/14/2025	05/16/2023	Expire	1	2,700,958	2310.48									116				0001
Purchased Call/AIP/AIP100HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/21/2023	02/21/2025	02/23/2023	Expire	1	4,700,695	2340.81									200				0001
Purchased Call/AIP/AIP100NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2023	05/31/2024	06/06/2023	Exercise	1	4,672,066	2334.39		1,275	918	(358)			918		(1,147)				0001
Purchased Call/AIP/AIP100MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/18/2023	05/17/2024	05/22/2023	Exercise	1	7,901,979	2317.33		8,361	6,028	(2,333)			6,028		(8,087)				0001
Purchased Call/AIP/AIP100NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/05/2023	06/05/2025	06/07/2023	Expire	1	2,610,757	2330.75									55				0001
Purchased Call/AIP/AIP100LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2023	05/14/2024	05/16/2023	Exercise	1	6,277,737	2310.48		12,923	13,621	698			13,621		(12,923)				0001
Purchased Call/AIP/AIP100GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2023	01/26/2024	01/31/2023	Exercise	1	6,993,067	2375.72		2,632	1,520	(1,112)			1,520		(2,972)				0001
Purchased Call/AIP/AIP100NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2023	06/06/2025	06/12/2023	Exercise	1	3,671,775	2342.31		3,786	3,225	(562)			3,225		(3,538)				0001
Purchased Call/AIP/AIP100HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2023	02/26/2024	02/28/2023	Exercise	1	3,177,750	2339.75		3,631	3,174	(457)			3,174		(3,745)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/18/2023	05/16/2025	05/22/2023	Expire	1	2,241,159	2317.33									187				0001
Purchased Call/AIP/AIP100NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2023	06/11/2025	06/13/2023	Expire	1	2,933,452	2342.99									112				0001
Purchased Call/AIP/AIP100HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2023	03/05/2024	03/07/2023	Expire	1	3,285,716	2358.69									(112)				0001
Purchased Call/AIP/AIP100GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/30/2023	01/30/2025	02/01/2023	Exercise	1	4,709,046	2365.37		1,682	439	(1,243)			439		(1,637)				0001
Purchased Call/AIP/AIP100MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2023	05/20/2024	05/23/2023	Exercise	1	2,949,180	2322.51		3,041	2,646	(395)			2,646		(2,939)				0001
Purchased Call/AIP/AIP100IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/07/2023	03/07/2024	03/09/2023	Exercise	1	6,486,681	2345.82		1,445	369	(1,076)			369		(1,678)				0001
Purchased Call/AIP/AIP100NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2023	06/10/2025	06/13/2023	Expire	1	1,115,172	2342.99									99				0001
Purchased Call/AIP/AIP100GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/30/2023	01/30/2024	02/01/2023	Exercise	1	6,569,021	2365.37		8,130	4,443	(3,687)			4,443		(8,477)				0001
Purchased Call/AIP/AIP100MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/25/2023	05/23/2025	05/30/2023	Exercise	1	2,727,401	2311.15		1,731	2,350	618			2,350		(1,536)				0001
Purchased Call/AIP/AIP100NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2023	06/10/2024	06/13/2023	Exercise	1	2,861,513	2342.99		2,053	2,823	770			2,823		(1,909)				0001
Purchased Call/AIP/AIP100NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/13/2023	06/12/2025	06/15/2023	Expire	1	4,291,610	2352.16									94				0001
Purchased Call/AIP/AIP100ISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2023	03/10/2025	03/14/2023	Exercise	1	2,306,322	2313.41		2,465	1,878	(586)			1,878		(2,405)				0001
Purchased Call/AIP/AIP100MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2023	05/21/2024	05/23/2023	Exercise	1	6,076,060	2322.51		5,277	5,602	324			5,602		(5,204)				0001
Purchased Call/AIP/AIP100GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/06/2023	02/06/2025	02/08/2023	Exercise	1	6,181,245	2372.62		4,826	4,037	(789)			4,037		(4,615)				0001
Purchased Call/AIP/AIP100MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2023	05/28/2024	05/31/2023	Exercise	1	2,579,444	2320.64		1,374	753	(621)			753		(1,234)				0001
Purchased Call/AIP/AIP100NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/15/2023	06/14/2024	06/20/2023	Exercise	1	7,750,027	2369.43		5,386	4,069	(1,317)			4,069		(4,809)				0001
Purchased Call/AIP/AIP100MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/25/2023	05/24/2024	05/30/2023	Exercise	1	8,732,252	2311.15		3,360	2,062	(1,297)			2,062		(2,882)				0001
Purchased Call/AIP/AIP100ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2023	03/11/2024	03/14/2023	Exercise	1	2,293,136	2313.41		1,430	662	(768)			662		(1,463)				0001
Purchased Call/AIP/AIP100ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2023	03/12/2024	03/14/2023	Exercise	1	5,748,267	2313.41		9,573	13,263	3,690			13,263		(9,724)				0001
Purchased Call/AIP/AIP100NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2023	06/16/2025	06/21/2023	Expire	1	1,620,114	2364.42									125				0001
Purchased Call/AIP/AIP100NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/21/2023	06/20/2025	06/23/2023	Exercise	1	2,871,305	2350.12		1,761	765	(996)			765		(1,633)				0001
Purchased Call/AIP/AIP100GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/10/2023	02/12/2025	02/14/2023	Exercise	1	3,393,974	2362.76		1,648	1,135	(513)			1,135		(1,593)				0001
Purchased Call/AIP/AIP100MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/31/2023	05/30/2025	06/02/2023	Exercise	1	3,026,239	2312.57		9,116	10,654	1,538			10,654		(8,943)				0001
Purchased Call/AIP/AIP100MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/30/2023	05/30/2024	06/01/2023	Exercise	1	8,516,677	2318.94		17,882	21,550	3,668			21,550		(17,794)				0001
Purchased Call/AIP/AIP100MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2023	06/04/2025	06/06/2023	Expire	1	2,974,290	2334.39									158				0001
Purchased Call/AIP/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2023	06/23/2025	06/27/2023	Exercise	1	2,941,467	2339.42		6,904	7,609	705			7,609		(6,740)				0001
Purchased Call/AIP/AIP100MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2023	06/03/2024	06/06/2023	Exercise	1	2,120,261	2334.39		2,874	3,417	542			3,417		(2,783)				0001
Purchased Call/AIP/AIP100IS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/14/2023	03/14/2024	03/16/2023	Exercise	1	9,714,554	2319.68		7,098	5,580	(1,517)			5,580		(7,366)				0001
Purchased Call/AIP/AIP100HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2023	02/20/2025	02/22/2023	Exercise	1	4,201,186	2363.02		4,361	3,616	(744)			3,616		(4,335)				0001
Purchased Call/AIP/AIP100NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2023	06/09/2025	06/13/2023	Exercise	1	3,509,373	2342.99		7,640	6,391	(1,250)			6,391		(7,511)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2023	06/04/2024	06/06/2023	Exercise	1	6,163,176	2334.39		2,556	2,319	(237)			2,319		(2,466)				0001
Purchased Call/AIP/AIP100HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2023	02/14/2025	02/22/2023	Exercise	1	3,415,616	2363.02		1,663	1,403	(260)			1,403		(1,543)				0001
Purchased Call/AIP/AIP100ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/15/2023	03/15/2024	03/17/2023	Exercise	1	8,596,964	2309.97		6,732	7,467	736			7,467		(6,968)				0001
Purchased Call/AIP/AIP1000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/27/2023	06/27/2024	06/29/2023	Exercise	1	11,980,563	2357.42		34,382	38,304	3,922			38,304		(34,326)				0001
Purchased Call/AIP/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2023	07/02/2024	07/05/2023	Exercise	1	4,078,657	2371.57		2,158	1,997	(161)			1,997		(2,099)				0001
Purchased Call/AIP/AIP100NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2023	06/11/2024	06/13/2023	Exercise	1	5,555,268	2342.99		10,719	13,409	2,690			13,409		(10,645)				0001
Purchased Call/AIP/AIP100NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/05/2023	06/05/2024	06/07/2023	Exercise	1	7,666,698	2330.75		6,761	6,015	(746)			6,015		(6,828)				0001
Purchased Call/AIP/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2023	07/01/2024	07/05/2023	Exercise	1	2,419,576	2371.57		1,755	449	(1,306)			449		(1,524)				0001
Purchased Call/AIP/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/05/2023	07/05/2024	07/07/2023	Exercise	1	8,357,019	2369.75		4,094	1,931	(2,163)			1,931		(3,963)				0001
Purchased Call/AIP/AIP100HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/23/2023	02/23/2024	02/27/2023	Exercise	1	5,771,699	2348.96		9,576	6,184	(3,392)			6,184		(9,737)				0001
Purchased Call/AIP/AIP100NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2023	06/07/2024	06/13/2023	Exercise	1	9,897,114	2342.99		8,266	7,720	(546)			7,720		(8,174)				0001
Purchased Call/AIP/AIP100ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2023	03/19/2024	03/21/2023	Exercise	1	6,373,888	2310.93		4,434	4,234	(200)			4,234		(4,641)				0001
Purchased Call/AIP/AIP100NSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2023	06/14/2024	06/21/2023	Exercise	1	6,252,268	2364.42		1,855	1,787	(67)			1,787		(1,441)				0001
Purchased Call/AIP/AIP100HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2023	02/26/2025	02/28/2023	Expire	1	2,136,450	2339.75									52				0001
Purchased Call/AIP/AIP100JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2023	03/26/2025	03/28/2023	Expire	1	3,758,008	2316.22									86				0001
Purchased Call/AIP/AIP100NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2023	06/17/2024	06/21/2023	Expire	1	2,867,800	2364.42									261				0001
Purchased Call/AIP/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2023	06/24/2024	06/27/2023	Exercise	1	3,468,297	2339.42		7,571	6,643	(928)			6,643		(7,388)				0001
Purchased Call/AIP/AIP100NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/06/2023	06/06/2024	06/08/2023	Exercise	1	7,467,314	2337.56		3,651	3,615	(36)			3,615		(3,620)				0001
Purchased Call/AIP/AIP100JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2023	03/24/2025	03/28/2023	Expire	1	2,020,586	2316.22									55				0001
Purchased Call/AIP/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2023	07/03/2025	07/10/2023	Exercise	1	6,898,006	2358.62		33,082	37,192	4,110			37,192		(32,808)				0001
Purchased Call/AIP/AIP100HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/28/2023	02/28/2025	03/02/2023	Expire	1	3,415,959	2345.95									106				0001
Purchased Call/AIP/AIP1000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/27/2023	06/26/2025	06/29/2023	Expire	1	3,246,582	2339.07									92				0001
Purchased Call/AIP/AIP100JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2023	03/25/2024	03/28/2023	Exercise	1	4,884,601	2316.22		2,708	1,950	(758)			1,950		(2,796)				0001
Purchased Call/AIP/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2023	06/30/2025	07/05/2023	Expire	1	1,683,543	2371.57									158				0001
Purchased Call/AIP/AIP100NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/07/2023	06/06/2025	06/09/2023	Exercise	1	3,024,050	2336.51		6,748	6,609	(139)			6,609		(6,623)				0001
Purchased Call/AIP/AIP100JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2023	03/26/2024	03/28/2023	Exercise	1	6,949,995	2316.22		9,128	7,284	(1,844)			7,284		(9,301)				0001
Purchased Call/AIP/AIP100PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/13/2023	07/12/2024	07/17/2023	Exercise	1	8,092,979	2377.07		6,638	3,704	(2,934)			3,704		(6,094)				0001
Purchased Call/AIP/AIP100HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2023	03/04/2024	03/07/2023	Exercise	1	2,513,277	2358.69		1,366	1,282	(84)			1,282		(1,415)				0001
Purchased Call/AIP/AIP100IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/09/2023	03/08/2024	03/13/2023	Exercise	1	9,749,495	2330.27		7,849	6,143	(1,705)			6,143		(7,993)				0001
Purchased Call/AIP/AIP100NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/12/2023	06/12/2024	06/14/2023	Exercise	1	7,464,480	2352.16		2,610	2,029	(580)			2,029		(2,663)				0001

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Purchased Call/AIP/AIP1000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2023	06/28/2024	07/05/2023	Exercise	1	9,715,511	2371.57		4,178	2,870	(1,308)			2,870		(3,457)				0001
Purchased Call/AIP/AIP1000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/09/2025	07/11/2023	Expire	1	2,000,044	2358.7									72				0001
Purchased Call/AIP/AIP100PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/18/2023	07/18/2024	07/20/2023	Exercise	1	8,188,006	2380.05		4,405	4,846	441			4,846		(4,232)				0001
Purchased Call/AIP/AIP100NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/21/2023	06/21/2024	06/23/2023	Exercise	1	8,527,639	2350.12		2,996	2,147	(849)			2,147		(2,868)				0001
Purchased Call/AIP/AIP100JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/28/2023	03/28/2024	03/30/2023	Exercise	1	8,253,633	2318.14		14,935	14,444	(491)			14,444		(15,106)				0001
Purchased Call/AIP/AIP1001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/13/2023	03/13/2024	03/15/2023	Exercise	1	7,084,548	2308.88		2,900	2,304	(596)			2,304		(3,174)				0001
Purchased Call/AIP/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/09/2024	07/11/2023	Exercise	1	5,842,273	2358.7		4,430	4,212	(218)			4,212		(4,278)				0001
Purchased Call/AIP/AIP100PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/22/2024	07/25/2023	Exercise	1	3,411,553	2391.02		2,719	724	(1,995)			724		(2,449)				0001
Purchased Call/AIP/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2023	06/21/2024	06/27/2023	Exercise	1	6,200,979	2339.42		5,819	6,389	569			6,389		(5,544)				0001
Purchased Call/AIP/AIP100JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/29/2023	03/28/2025	03/31/2023	Exercise	1	4,305,724	2327.93		2,738	2,338	(399)			2,338		(2,539)				0001
Purchased Call/AIP/AIP100PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/23/2024	07/25/2023	Expire	1	4,271,542	2391.02									224				0001
Purchased Call/AIP/AIP1001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2023	03/17/2025	03/21/2023	Expire	1	2,290,359	2310.93									71				0001
Purchased Call/AIP/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/05/2024	07/11/2023	Expire	1	5,004,923	2358.7									299				0001
Purchased Call/AIP/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/28/2023	06/28/2024	06/30/2023	Exercise	1	9,554,335	2355.09		7,851	6,033	(1,818)			6,033		(7,570)				0001
Purchased Call/AIP/AIP100PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/16/2025	07/18/2023	Expire	1	1,873,057	2372.7									78				0001
Purchased Call/AIP/AIP100JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2023	03/25/2025	03/28/2023	Exercise	1	2,110,628	2316.22		2,083	2,916	833			2,916		(1,990)				0001
Purchased Call/AIP/AIP100JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2023	04/02/2024	04/04/2023	Exercise	1	5,465,686	2341.68		1,423	477	(947)			477		(1,537)				0001
Purchased Call/AIP/AIP100PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/20/2023	07/18/2025	07/24/2023	Expire	1	3,583,117	2387.76									286				0001
Purchased Call/AIP/AIP100PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/26/2023	07/26/2024	07/28/2023	Exercise	1	8,315,189	2397.85		1,485	833	(652)			833		(1,189)				0001
Purchased Call/AIP/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2023	07/02/2025	07/05/2023	Expire	1	3,262,713	2371.57									204				0001
Purchased Call/AIP/AIP100JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2023	04/01/2024	04/04/2023	Expire	1	1,775,157	2341.68													0001
Purchased Call/AIP/AIP100JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/03/2023	04/03/2024	04/05/2023	Exercise	1	8,806,619	2341.54		2,884	3,262	378			3,262		(3,103)				0001
Purchased Call/AIP/AIP100JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2023	03/22/2024	03/28/2023	Exercise	1	6,066,369	2316.22		6,146	8,368	2,222			8,368		(6,276)				0001
Purchased Call/AIP/AIP100PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2023	07/29/2025	08/01/2023	Expire	1	1,536,804	2386.65									152				0001
Purchased Call/AIP/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2023	08/01/2025	08/04/2023	Expire	1	2,961,090	2373.94									179				0001
Purchased Call/AIP/AIP100JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/29/2023	03/28/2024	03/31/2023	Exercise	1	7,417,186	2327.93		7,984	8,415	431			8,415		(8,151)				0001
Purchased Call/AIP/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/03/2023	07/03/2024	07/06/2023	Exercise	1	12,280,013	2375.45		4,837	5,354	517			5,354		(4,516)				0001
Purchased Call/AIP/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/06/2025	08/08/2023	Expire	1	1,279,756	2369.48									77				0001
Purchased Call/AIP/AIP100PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/22/2025	07/25/2023	Exercise	1	2,421,363	2391.02		3,196	1,308	(1,888)			1,308		(2,979)				0001
Purchased Call/AIP/AIP100PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2023	07/28/2025	08/01/2023	Expire	1	3,085,993	2386.65									141				0001

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Purchased Call/AIP/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/07/2025	08/10/2023	Expire	1	3,892,739	2382.25									107				0001
Purchased Call/AIP/AIP100JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/04/2023	04/03/2025	04/06/2023	Expire	1	4,455,225	2341.54									56				0001
Purchased Call/AIP/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2023	08/08/2025	08/14/2023	Exercise	1	2,991,409	2359.41		4,885	4,395	(489)			4,395		(4,635)				0001
Purchased Call/AIP/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/05/2023	07/03/2025	07/07/2023	Expire	1	3,460,030	2369.75									209				0001
Purchased Call/AIP/AIP100PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2023	07/29/2024	08/01/2023	Exercise	1	4,049,757	2386.65		4,554	2,011	(2,543)			2,011		(4,224)				0001
Purchased Call/AIP/AIP100JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/30/2023	03/28/2024	04/03/2023	Exercise	1	7,380,260	2331.23		4,907	3,768	(1,140)			3,768		(4,997)				0001
Purchased Call/AIP/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	08/01/2024	08/03/2023	Exercise	1	6,661,741	2386.27		1,791	712	(1,080)			712		(1,696)				0001
Purchased Call/AIP/AIP100JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/05/2023	04/05/2024	04/07/2023	Exercise	1	7,776,916	2331.46		10,112	8,018	(2,094)			8,018		(10,296)				0001
Purchased Call/AIP/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2023	04/02/2025	04/04/2023	Exercise	1	4,293,159	2341.68		1,937	765	(1,172)			765		(1,857)				0001
Purchased Call/AIP/AIP1000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/13/2025	08/15/2023	Exercise	1	1,470,397	2355.71		2,983	2,889	(94)			2,889		(2,909)				0001
Purchased Call/AIP/AIP1000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/08/2025	07/11/2023	Expire	1	650,519	2358.7									61				0001
Purchased Call/AIP/AIP1000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/10/2023	07/10/2024	07/12/2023	Expire	1	9,952,685	2365.26									38				0001
Purchased Call/AIP/AIP100JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/09/2025	04/10/2023	Expire	1	2,681,350	2332.92									105				0001
Purchased Call/AIP/AIP1000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2023	08/15/2025	08/18/2023	Exercise	1	2,604,008	2341.46		3,891	2,907	(985)			2,907		(3,797)				0001
Purchased Call/AIP/AIP1000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/01/2025	08/07/2023	Expire	1	2,640,111	2374.03									213				0001
Purchased Call/AIP/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/02/2024	08/08/2023	Expire	1	7,323,078	2369.48									503				0001
Purchased Call/AIP/AIP100PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/15/2025	07/18/2023	Expire	1	568,242	2372.7									54				0001
Purchased Call/AIP/AIP100PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/18/2023	07/18/2025	07/20/2023	Expire	1	2,831,172	2380.05									177				0001
Purchased Call/AIP/AIP100KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/11/2023	04/11/2024	04/13/2023	Exercise	1	8,015,975	2337.41		10,350	8,218	(2,132)			8,218		(10,490)				0001
Purchased Call/AIP/AIP100RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/19/2025	08/22/2023	Expire	1	723,194	2316.89									75				0001
Purchased Call/AIP/AIP100JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/04/2023	04/04/2025	04/06/2023	Expire	1	1,595,457	2335.44									19				0001
Purchased Call/AIP/AIP100RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/21/2023	08/21/2025	08/23/2023	Exercise	1	3,788,933	2322.11		3,454	4,145	692			4,145		(3,347)				0001
Purchased Call/AIP/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/08/2024	08/10/2023	Exercise	1	8,504,138	2371.83		22,525	13,581	(8,945)			13,581		(22,349)				0001
Purchased Call/AIP/AIP100JSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/04/2023	04/04/2024	04/06/2023	Exercise	1	6,972,741	2335.44		3,246	3,279	33			3,279		(3,438)				0001
Purchased Call/AIP/AIP100PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/20/2023	07/19/2024	07/24/2023	Exercise	1	7,682,395	2387.76		4,583	2,837	(1,746)			2,837		(4,080)				0001
Purchased Call/AIP/AIP100KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2023	04/15/2024	04/18/2023	Exercise	1	2,829,709	2334.79		5,656	4,522	(1,134)			4,522		(5,633)				0001
Purchased Call/AIP/AIP100JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/08/2025	04/10/2023	Expire	1	820,381	2332.92									60				0001
Purchased Call/AIP/AIP100JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/11/2023	04/11/2025	04/13/2023	Expire	1	2,886,852	2337.41									77				0001
Purchased Call/AIP/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/08/2025	08/11/2023	Exercise	1	3,081,646	2358.75		11,296	9,217	(2,080)			9,217		(11,145)				0001
Purchased Call/AIP/AIP100RS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/21/2023	08/21/2024	08/23/2023	Exercise	1	7,773,959	2322.11		5,206	3,816	(1,390)			3,816		(5,066)				0001

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Purchased Call/AIP/AIP100PSN																								
Purchased Call/AIP/AIP100KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/24/2023	07/24/2024	07/26/2023	Exercise	1	7,114,833	2394.58		6,083	4,749	(1,334)			4,749		(6,021)				0001
Purchased Call/AIP/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/17/2023	04/17/2025	04/19/2023	Exercise	1	3,265,267	2334.93		2,558	1,628	(931)			1,628		(2,420)				0001
Purchased Call/AIP/AIP100RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/11/2025	08/15/2023	Exercise	1	3,541,064	2355.71		16,046	13,117	(2,929)			13,117		(15,895)				0001
Purchased Call/AIP/AIP100KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/24/2023	08/22/2025	08/28/2023	Exercise	1	1,883,019	2309.21		3,156	4,082	926			4,082		(3,002)				0001
Purchased Call/AIP/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/11/2023	04/10/2025	04/13/2023	Exercise	1	5,857,174	2336.3		22,689	21,254	(1,435)			21,254		(22,593)				0001
Purchased Call/AIP/AIP100KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2023	08/15/2025	08/18/2023	Exercise	1	3,713,593	2330.3		2,752	2,535	(217)			2,535		(2,524)				0001
Purchased Call/AIP/AIP100RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2023	04/23/2025	04/25/2023	Expire	1	5,533,202	2328.56									103				0001
Purchased Call/AIP/AIP1000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/27/2024	08/29/2023	Exercise	1	2,373,366	2309.41		2,460	3,776	1,317			3,776		(2,249)				0001
Purchased Call/AIP/AIP100RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2023	08/16/2024	08/18/2023	Exercise	1	9,087,569	2330.3		9,621	8,565	(1,056)			8,565		(9,302)				0001
Purchased Call/AIP/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/27/2025	08/29/2023	Exercise	1	1,318,668	2309.41		4,432	6,244	1,812			6,244		(4,339)				0001
Purchased Call/AIP/AIP100PSII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2023	07/26/2024	08/01/2023	Exercise	1	7,146,713	2386.65		4,681	3,867	(814)			3,867		(4,238)				0001
Purchased Call/AIP/AIP100KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/13/2023	04/12/2024	04/17/2023	Exercise	1	7,424,507	2337.92		4,974	4,322	(652)			4,322		(4,964)				0001
Purchased Call/AIP/AIP100KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2023	04/22/2025	04/25/2023	Exercise	1	1,265,133	2328.56		1,938	2,429	491			2,429		(1,850)				0001
Purchased Call/AIP/AIP100RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	09/04/2025	09/06/2023	Expire	1	1,717,987	2342.98									88				0001
Purchased Call/AIP/AIP100KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2023	04/23/2024	04/25/2023	Exercise	1	6,001,370	2328.56		1,619	1,846	227			1,846		(1,720)				0001
Purchased Call/AIP/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/31/2023	07/31/2024	08/02/2023	Expire	1	5,253,746	2389.67									77				0001
Purchased Call/AIP/AIP100SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2023	09/05/2025	09/11/2023	Exercise	1	2,653,286	2323.57		1,745	878	(867)			878		(1,481)				0001
Purchased Call/AIP/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/18/2025	08/22/2023	Expire	1	1,906,416	2316.89									110				0001
Purchased Call/AIP/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/06/2024	08/08/2023	Exercise	1	3,742,969	2369.48		7,788	2,068	(5,720)			2,068		(7,615)				0001
Purchased Call/AIP/AIP100KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2023	04/12/2024	04/18/2023	Exercise	1	3,729,994	2334.79		1,431	985	(446)			985		(1,438)				0001
Purchased Call/AIP/AIP100LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2023	04/28/2025	05/02/2023	Expire	1	2,540,270	2318.73									128				0001
Purchased Call/AIP/AIP100SS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2023	09/06/2024	09/11/2023	Exercise	1	7,796,020	2323.57		2,951	2,639	(311)			2,639		(2,062)				0001
Purchased Call/AIP/AIP100RS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/20/2024	08/22/2023	Exercise	1	3,578,994	2316.89		3,352	2,076	(1,276)			2,076		(3,101)				0001
Purchased Call/AIP/AIP100RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/23/2023	08/22/2025	08/25/2023	Exercise	1	3,734,910	2324.73		4,400	5,197	796			5,197		(4,159)				0001
Purchased Call/AIP/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/08/2025	08/10/2023	Expire	1	3,253,969	2371.83									173				0001
Purchased Call/AIP/AIP100KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/19/2023	04/17/2025	04/21/2023	Exercise	1	5,034,110	2333.55		13,854	7,288	(6,566)			7,288		(13,633)				0001
Purchased Call/AIP/AIP100LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/02/2023	05/02/2025	05/04/2023	Exercise	1	4,404,149	2309.04		13,510	14,590	1,080			14,590		(13,352)				0001
Purchased Call/AIP/AIP100SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/08/2025	09/12/2023	Exercise	1	3,067,568	2322.32		12,746	9,388	(3,358)			9,388		(12,590)				0001
Purchased Call/AIP/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/12/2025	08/15/2023	Expire	1	832,804	2355.71									85				0001
Purchased Call/AIP/AIP1000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/09/2024	08/15/2023	Expire	1	6,679,248	2355.71									564				0001

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Purchased Call/AIP/AIP100RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/24/2023	08/23/2024	08/28/2023	Exercise	1	5,069,810	2309.21		2,876	2,425	(451)			2,425		(2,356)				0001
Purchased Call/AIP/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2023	08/15/2025	08/21/2023	Expire	1	2,967,353	2318.34									267				0001
Purchased Call/AIP/AIP100KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2023	04/21/2025	04/25/2023	Exercise	1	1,810,298	2328.56		1,804	1,598	(206)			1,598		(1,726)				0001
Purchased Call/AIP/AIP100LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2023	05/05/2025	05/09/2023	Expire	1	1,892,640	2311.53									152				0001
Purchased Call/AIP/AIP100LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2023	05/07/2025	05/09/2023	Exercise	1	3,589,619	2311.53		2,481	3,175	694			3,175		(2,356)				0001
Purchased Call/AIP/AIP100SSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/17/2025	09/19/2023	Expire	1	965,505	2319.76									88				0001
Purchased Call/AIP/AIP100SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/16/2025	09/19/2023	Exercise	1	1,329,489	2319.76		2,896	2,393	(503)			2,393		(2,768)				0001
Purchased Call/AIP/AIP100RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/26/2024	08/29/2023	Exercise	1	3,338,174	2309.41		2,791	2,093	(698)			2,093		(2,447)				0001
Purchased Call/AIP/AIP100RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/28/2025	08/30/2023	Expire	1	3,596,360	2318.7									134				0001
Purchased Call/AIP/AIP100RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/19/2024	08/22/2023	Exercise	1	4,290,757	2316.89		2,980	2,064	(915)			2,064		(2,553)				0001
Purchased Call/AIP/AIP100RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2023	08/22/2024	08/24/2023	Exercise	1	7,195,692	2310.81		5,490	4,237	(1,253)			4,237		(5,301)				0001
Purchased Call/AIP/AIP100LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2023	05/06/2025	05/09/2023	Exercise	1	1,281,032	2311.53		1,936	2,638	702			2,638		(1,861)				0001
Purchased Call/AIP/AIP100KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/27/2023	04/26/2024	05/01/2023	Exercise	1	5,988,652	2314.21		5,838	5,332	(506)			5,332		(5,753)				0001
Purchased Call/AIP/AIP100SSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/15/2025	09/19/2023	Exercise	1	3,731,394	2319.76		2,371	2,013	(358)			2,013		(2,193)				0001
Purchased Call/AIP/AIP100LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/02/2023	05/02/2024	05/04/2023	Exercise	1	10,102,305	2309.04		7,205	7,511	306			7,511		(7,381)				0001
Purchased Call/AIP/AIP100RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/25/2025	08/29/2023	Expire	1	2,651,005	2309.41									165				0001
Purchased Call/AIP/AIP100LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/08/2023	05/08/2024	05/10/2023	Exercise	1	8,334,188	2311.41		5,161	5,162	1			5,162		(5,307)				0001
Purchased Call/AIP/AIP100SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/16/2024	09/19/2023	Exercise	1	4,477,587	2319.76		5,989	2,358	(3,631)			2,358		(5,484)				0001
Purchased Call/AIP/AIP100SSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2023	09/19/2025	09/21/2023	Exercise	1	5,722,555	2316.03		1,727	1,303	(424)			1,303		(1,528)				0001
Purchased Call/AIP/AIP100RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2023	08/29/2024	08/31/2023	Exercise	1	7,678,561	2338.57		5,742	4,369	(1,373)			4,369		(5,561)				0001
Purchased Call/AIP/AIP100RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	09/02/2025	09/06/2023	Exercise	1	1,193,029	2342.98		2,736	2,355	(381)			2,355		(2,599)				0001
Purchased Call/AIP/AIP100SSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2023	09/19/2025	09/25/2023	Expire	1	2,660,105	2292.36									281				0001
Purchased Call/AIP/AIP100LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/10/2023	05/09/2025	05/12/2023	Expire	1	3,519,216	2312.05									176				0001
Purchased Call/AIP/AIP100RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/29/2025	09/01/2023	Exercise	1	2,928,448	2340.48		4,445	3,516	(929)			3,516		(4,233)				0001
Purchased Call/AIP/AIP100LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/04/2023	05/02/2025	05/08/2023	Exercise	1	2,355,717	2296.95		2,549	3,200	651			3,200		(2,403)				0001
Purchased Call/AIP/AIP100RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	09/04/2024	09/06/2023	Expire	1	4,494,622	2342.98									499				0001
Purchased Call/AIP/AIP100SSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/24/2024	09/26/2023	Exercise	1	2,468,432	2289.33		1,525	2,724	1,199			2,724		(1,232)				0001
Purchased Call/AIP/AIP100RSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	09/03/2024	09/06/2023	Expire	1	4,173,987	2342.98									632				0001
Purchased Call/AIP/AIP100SSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/22/2025	09/26/2023	Expire	1	1,768,544	2289.33									131				0001
Purchased Call/AIP/AIP100LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2023	05/13/2024	05/16/2023	Exercise	1	3,999,397	2310.48		4,654	4,387	(266)			4,387		(4,536)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100TS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/23/2024	09/26/2023	Expire	1	4,248,961	2289.33									559				0001
Purchased Call/AIP/AIP100RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	08/30/2024	09/06/2023	Exercise	1	10,484,705	2342.98			12,670	8,462	(4,208)			8,462	(11,419)				0001
Purchased Call/AIP/AIP100RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/30/2024	09/01/2023	Exercise	1	8,112,724	2340.48			7,222	4,816	(2,406)			4,816	(6,805)				0001
Purchased Call/AIP/AIP100TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	09/30/2025	10/03/2023	Expire	1	776,973	2280.33									89				0001
Purchased Call/AIP/AIP100TSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	09/29/2025	10/03/2023	Exercise	1	2,951,325	2280.33			13,837	11,896	(1,941)			11,896	(13,733)				0001
Purchased Call/AIP/AIP100LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2023	05/06/2024	05/09/2023	Exercise	1	2,800,609	2311.53			2,667	1,695	(972)			1,695	(2,598)				0001
Purchased Call/AIP/AIP100MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2023	05/17/2024	05/23/2023	Exercise	1	4,638,283	2322.51			2,578	1,734	(844)			1,734	(2,482)				0001
Purchased Call/AIP/AIP100SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	09/05/2025	09/07/2023	Expire	1	6,037,859	2333.47									335				0001
Purchased Call/AIP/AIP100LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/15/2023	05/15/2025	05/17/2023	Expire	1	4,060,442	2314.98									151				0001
Purchased Call/AIP/AIP100TSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	10/01/2024	10/03/2023	Expire	1	1,652,834	2280.33									220				0001
Purchased Call/AIP/AIP100MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2023	05/19/2025	05/23/2023	Expire	1	1,650,780	2322.51									106				0001
Purchased Call/AIP/AIP100MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/22/2023	05/22/2024	05/24/2023	Exercise	1	9,728,538	2324.03			12,523	6,329	(6,194)			6,329	(12,634)				0001
Purchased Call/AIP/AIP100TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/06/2025	10/11/2023	Exercise	1	2,454,811	2272.65			4,568	5,205	638			5,205	(4,406)				0001
Purchased Call/AIP/AIP100SS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/06/2024	09/12/2023	Exercise	1	7,075,383	2322.32			7,077	4,349	(2,728)			4,349	(6,482)				0001
Purchased Call/AIP/AIP100SS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/06/2024	09/08/2023	Exercise	1	6,719,218	2327.2			4,891	4,846	(45)			4,846	(4,597)				0001
Purchased Call/AIP/AIP100MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/23/2023	05/23/2025	05/25/2023	Exercise	1	3,682,639	2314.33			10,979	13,947	2,969			13,947	(10,815)				0001
Purchased Call/AIP/AIP100MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/24/2023	05/24/2024	05/26/2023	Exercise	1	6,409,171	2307.31			10,467	12,974	2,507			12,974	(10,288)				0001
Purchased Call/AIP/AIP100SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/12/2025	09/15/2023	Exercise	1	3,945,044	2317.63			2,838	2,003	(835)			2,003	(2,583)				0001
Purchased Call/AIP/AIP100SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/17/2024	09/19/2023	Expire	1	3,054,055	2319.76									354				0001
Purchased Call/AIP/AIP100MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/23/2023	05/22/2025	05/25/2023	Expire	1	2,879,799	2324.03									56				0001
Purchased Call/AIP/AIP100SSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/09/2024	09/12/2023	Exercise	1	4,640,152	2322.32			1,901	1,815	(86)			1,815	(1,358)				0001
Purchased Call/AIP/AIP100SSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/10/2024	09/12/2023	Expire	1	2,352,828	2322.32									219				0001
Purchased Call/AIP/AIP100TSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/04/2024	10/11/2023	Exercise	1	8,334,976	2272.65			7,787	8,228	441			8,228	(6,729)				0001
Purchased Call/AIP/AIP100SSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2023	09/20/2024	09/22/2023	Exercise	1	10,320,979	2309.73			18,660	13,995	(4,665)			13,995	(18,267)				0001
Purchased Call/AIP/AIP100MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2023	05/27/2025	05/31/2023	Expire	1	1,476,594	2320.64									168				0001
Purchased Call/AIP/AIP100MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2023	05/29/2024	05/31/2023	Expire	1	4,323,324	2320.64									89				0001
Purchased Call/AIP/AIP100SSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/12/2024	09/14/2023	Exercise	1	7,815,343	2319.61			8,064	5,475	(2,589)			5,475	(7,804)				0001
Purchased Call/AIP/AIP100MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2023	05/23/2025	05/31/2023	Exercise	1	2,008,782	2320.64			2,188	1,335	(853)			1,335	(2,103)				0001
Purchased Call/AIP/AIP100MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/31/2023	05/31/2024	06/02/2023	Exercise	1	10,674,026	2312.57			10,298	10,374	76			10,374	(10,198)				0001
Purchased Call/AIP/AIP100MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2023	05/28/2025	05/31/2023	Expire	1	1,113,633	2320.64									101				0001

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Purchased Call/AIP/AIP100TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/07/2024	10/11/2023	Exercise	1	3,503,964	2272.65		3,731	3,099	(632)			3,099		(3,119)				0001
Purchased Call/AIP/AIP100MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/31/2023	05/30/2025	06/02/2023	Exercise	1	3,310,843	2318.94		5,081	5,750	670			5,750		(4,911)				0001
Purchased Call/AIP/AIP100TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2023	10/10/2025	10/12/2023	Exercise	1	4,944,673	2288.08		25,264	25,252	(12)			25,252		(25,115)				0001
Purchased Call/AIP/AIP100TS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/20/2024	09/26/2023	Exercise	1	8,032,301	2289.33		3,968	3,771	(197)			3,771		(3,111)				0001
Purchased Call/AIP/AIP100SSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/18/2023	09/18/2025	09/20/2023	Exercise	1	3,700,463	2317.92		1,693	1,648	(45)			1,648		(1,577)				0001
Purchased Call/AIP/AIP100NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/06/2023	06/06/2025	06/08/2023	Expire	1	1,910,696	2337.56									44				0001
Purchased Call/AIP/AIP100TSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2023	09/27/2024	10/02/2023	Exercise	1	7,929,648	2283.77		4,061	3,194	(867)			3,194		(3,085)				0001
Purchased Call/AIP/AIP100US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2023	10/10/2025	10/16/2023	Expire	1	1,791,337	2277.37									201				0001
Purchased Call/AIP/AIP100SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/18/2023	09/18/2024	09/20/2023	Exercise	1	8,398,090	2317.92		1,654	988	(665)			988		(1,399)				0001
Purchased Call/AIP/AIP100MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/01/2023	05/31/2024	06/05/2023	Exercise	1	6,775,268	2320.16		9,804	11,193	1,389			11,193		(9,571)				0001
Purchased Call/AIP/AIP100US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/15/2024	10/17/2023	Exercise	1	2,900,697	2271.68		1,470	1,183	(287)			1,183		(1,079)				0001
Purchased Call/AIP/AIP100NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/13/2023	06/13/2024	06/15/2023	Exercise	1	5,879,771	2360.95		7,556	7,067	(490)			7,067		(7,499)				0001
Purchased Call/AIP/AIP100TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/24/2025	09/26/2023	Expire	1	620,044	2289.33									55				0001
Purchased Call/AIP/AIP100MSII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2023	06/03/2025	06/06/2023	Expire	1	1,296,540	2334.39									107				0001
Purchased Call/AIP/AIP100TSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	09/30/2024	10/03/2023	Expire	1	4,886,801	2280.33									669				0001
Purchased Call/AIP/AIP100NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/14/2023	06/14/2024	06/16/2023	Exercise	1	7,690,694	2362.79		2,904	1,382	(1,522)			1,382		(2,771)				0001
Purchased Call/AIP/AIP100USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/17/2024	10/19/2023	Exercise	1	8,874,003	2289.62		4,275	3,775	(500)			3,775		(3,912)				0001
Purchased Call/AIP/AIP100MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2023	06/18/2025	06/21/2023	Exercise	1	3,998,564	2364.42		1,753	1,660	(93)			1,660		(1,510)				0001
Purchased Call/AIP/AIP100TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/08/2024	10/11/2023	Exercise	1	1,929,018	2272.65		1,347	1,617	270			1,617		(1,016)				0001
Purchased Call/AIP/AIP100TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/25/2023	09/25/2025	09/27/2023	Exercise	1	4,498,367	2290.69		14,660	18,951	4,291			18,951		(14,522)				0001
Purchased Call/AIP/AIP100TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/09/2023	10/09/2024	10/11/2023	Exercise	1	10,457,037	2276.01		1,349	2,051	702			2,051		(935)				0001
Purchased Call/AIP/AIP100NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/15/2023	06/13/2025	06/20/2023	Exercise	1	4,171,994	2369.43		2,195	2,187	(8)			2,187		(1,700)				0001
Purchased Call/AIP/AIP100USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/21/2024	10/24/2023	Exercise	1	3,844,287	2248.49		5,416	6,033	617			6,033		(4,914)				0001
Purchased Call/AIP/AIP100USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2023	10/17/2025	10/20/2023	Expire	1	3,563,871	2270.32									260				0001
Purchased Call/AIP/AIP100NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2023	06/18/2024	06/21/2023	Exercise	1	8,551,974	2364.42		3,158	2,195	(963)			2,195		(2,847)				0001
Purchased Call/AIP/AIP100NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2023	06/17/2025	06/21/2023	Exercise	1	1,046,821	2364.42		2,082	1,940	(142)			1,940		(1,967)				0001
Purchased Call/AIP/AIP100NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/20/2023	06/20/2025	06/22/2023	Exercise	1	5,524,507	2357.76		10,054	10,185	130			10,185		(9,869)				0001
Purchased Call/AIP/AIP100USII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/25/2024	10/31/2023	Exercise	1	10,993,712	2229.56		7,457	12,224	4,767			12,224		(6,088)				0001
Purchased Call/AIP/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/29/2023	06/27/2025	07/03/2023	Exercise	1	2,980,230	2360.76		2,768	3,200	432			3,200		(2,532)				0001
Purchased Call/AIP/AIP100USK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/18/2024	10/24/2023	Exercise	1	6,629,343	2248.49		11,262	17,064	5,803			17,064		(10,525)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2023	09/26/2025	10/02/2023	Expire	1	2,407,250	2283.77									250				0001
Purchased Call/AIP/AIP100NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2023	06/21/2024	06/26/2023	Exercise	1	7,078,930	2349.28		13,071	13,674	603			13,674		(12,798)				0001
Purchased Call/AIP/AIP100USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/21/2025	10/24/2023	Expire	1	1,180,273	2248.49									139				0001
Purchased Call/AIP/AIP100UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/25/2023	10/24/2025	10/27/2023	Expire	1	2,902,874	2239.36									234				0001
Purchased Call/AIP/AIP100VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	11/05/2025	11/07/2023	Expire	1	1,171,921	2280.08									106				0001
Purchased Call/AIP/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2023	07/01/2025	07/05/2023	Expire	1	1,593,401	2371.57									205				0001
Purchased Call/AIP/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/07/2025	07/11/2023	Exercise	1	2,543,930	2358.7		2,000	2,201	201			2,201		(1,875)				0001
Purchased Call/AIP/AIP100TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	09/27/2024	10/03/2023	Exercise	1	8,162,557	2280.33		4,764	4,573	(191)			4,573		(3,920)				0001
Purchased Call/AIP/AIP100USY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/28/2024	10/31/2023	Exercise	1	4,055,803	2229.56		5,052	8,559	3,507			8,559		(4,486)				0001
Purchased Call/AIP/AIP100VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/07/2025	11/09/2023	Exercise	1	2,637,867	2276.96		1,966	1,926	(41)			1,926		(1,863)				0001
Purchased Call/AIP/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2023	07/08/2024	07/11/2023	Expire	1	1,860,629	2358.7									137				0001
Purchased Call/AIP/AIP100VSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/12/2024	11/14/2023	Exercise	1	6,531,918	2274.31		1,306	2,709	1,403			2,709		(446)				0001
Purchased Call/AIP/AIP100VSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2023	11/07/2025	11/10/2023	Expire	1	3,777,974	2275.08									360				0001
Purchased Call/AIP/AIP100TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/02/2023	10/02/2025	10/04/2023	Exercise	1	2,522,378	2269.97		3,094	2,439	(655)			2,439		(3,000)				0001
Purchased Call/AIP/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/10/2023	07/10/2025	07/12/2023	Exercise	1	3,848,213	2365.26		16,017	11,880	(4,137)			11,880		(15,924)				0001
Purchased Call/AIP/AIP100NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2023	06/25/2025	06/27/2023	Exercise	1	3,160,429	2339.42		9,167	11,767	2,600			11,767		(9,072)				0001
Purchased Call/AIP/AIP100VSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Exercise	1	9,015,786	2274.31		6,940	9,548	2,608			9,548		(5,741)				0001
Purchased Call/AIP/AIP100TSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/03/2023	10/03/2025	10/05/2023	Expire	1	2,376,493	2254.49									134				0001
Purchased Call/AIP/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/26/2023	06/26/2024	06/28/2023	Expire	1	7,233,122	2339.07									29				0001
Purchased Call/AIP/AIP100PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/13/2023	07/11/2025	07/17/2023	Expire	1	2,745,817	2377.07									216				0001
Purchased Call/AIP/AIP100VSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/15/2024	11/17/2023	Exercise	1	8,569,866	2297.42		13,522	15,845	2,323			15,845		(12,867)				0001
Purchased Call/AIP/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/13/2025	10/17/2023	Expire	1	2,533,125	2271.68									202				0001
Purchased Call/AIP/AIP100VSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/14/2025	11/17/2023	Expire	1	4,107,088	2297.42									273				0001
Purchased Call/AIP/AIP1000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/29/2023	06/28/2024	07/03/2023	Exercise	1	9,680,808	2360.76		3,964	4,190	226			4,190		(3,316)				0001
Purchased Call/AIP/AIP100PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/12/2024	07/18/2023	Exercise	1	5,556,580	2372.7		2,510	2,652	141			2,652		(2,152)				0001
Purchased Call/AIP/AIP100VSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/14/2024	11/16/2023	Exercise	1	8,638,679	2292.27		1,238	1,331	93			1,331		(746)				0001
Purchased Call/AIP/AIP100USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2025	10/19/2023	Exercise	1	4,572,626	2285.81		9,240	9,297	57			9,297		(9,079)				0001
Purchased Call/AIP/AIP100PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/19/2023	07/19/2024	07/21/2023	Exercise	1	9,243,688	2385.3		4,716	1,846	(2,870)			1,846		(4,368)				0001
Purchased Call/AIP/AIP100IIS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/19/2025	11/21/2023	Expire	1	500,868	2297.12									63				0001
Purchased Call/AIP/AIP100IIS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/18/2025	11/21/2023	Expire	1	829,447	2297.12									100				0001

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Purchased Call/AIP/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/05/2023	07/03/2025	07/07/2023	Exercise	1	4,453,589	2375.45		11,209	9,721	(1,489)			9,721		(11,055)				0001
Purchased Call/AIP/AIP100IISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2023	11/25/2024	11/28/2023	Exercise	1	1,282,163	2302.51		3,110	3,162	53			3,162		(2,928)				0001
Purchased Call/AIP/AIP100IISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2023	11/21/2025	11/27/2023	Exercise	1	5,764,971	2301.06		5,887	7,262	1,374			7,262		(5,082)				0001
Purchased Call/AIP/AIP100USI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/22/2024	10/24/2023	Expire	1	1,995,454	2248.49									289				0001
Purchased Call/AIP/AIP100IISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/01/2025	12/05/2023	Expire	1	2,118,698	2323.31									214				0001
Purchased Call/AIP/AIP100PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/23/2025	07/25/2023	Exercise	1	2,383,607	2391.02		5,080	3,668	(1,412)			3,668		(4,999)				0001
Purchased Call/AIP/AIP100IISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	12/04/2024	12/06/2023	Expire	1	7,857,047	2321.95									528				0001
Purchased Call/AIP/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/25/2023	10/25/2024	10/27/2023	Exercise	1	9,650,999	2239.36		17,372	19,197	1,825			19,197		(16,772)				0001
Purchased Call/AIP/AIP1000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/11/2023	07/11/2024	07/13/2023	Exercise	1	6,278,755	2375.58		5,458	3,732	(1,727)			3,732		(5,395)				0001
Purchased Call/AIP/AIP100PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/19/2024	07/25/2023	Exercise	1	6,510,053	2391.02		1,267	667	(600)			667		(876)				0001
Purchased Call/AIP/AIP100IISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/27/2023	11/26/2025	11/29/2023	Exercise	1	2,629,934	2299.76		3,614	5,634	2,020			5,634		(3,460)				0001
Purchased Call/AIP/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/12/2023	07/11/2025	07/14/2023	Exercise	1	3,287,546	2378.72		1,690	1,774	84			1,774		(1,487)				0001
Purchased Call/AIP/AIP100VS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/30/2024	11/01/2023	Exercise	1	9,956,142	2231.62		3,283	7,964	4,681			7,964		(2,829)				0001
Purchased Call/AIP/AIP100XS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2023	12/05/2025	12/08/2023	Exercise	1	2,763,906	2313.92		2,684	3,788	1,104			3,788		(2,435)				0001
Purchased Call/AIP/AIP100PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2023	07/30/2025	08/01/2023	Expire	1	2,565,532	2386.65									133				0001
Purchased Call/AIP/AIP100IISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Exercise	1	11,075,714	2301.41		1,362	2,349	987			2,349		(531)				0001
Purchased Call/AIP/AIP100VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2023	10/31/2025	11/03/2023	Exercise	1	4,505,304	2242.49		5,149	8,014	2,865			8,014		(4,767)				0001
Purchased Call/AIP/AIP100PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/16/2024	07/18/2023	Exercise	1	4,680,019	2372.7		3,445	3,469	23			3,469		(3,270)				0001
Purchased Call/AIP/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	08/01/2025	08/03/2023	Exercise	1	3,702,625	2386.27		19,616	11,305	(8,311)			11,305		(19,484)				0001
Purchased Call/AIP/AIP100IISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/28/2025	12/04/2023	Expire	1	9,508,678	2310.24									683				0001
Purchased Call/AIP/AIP100PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/14/2025	07/18/2023	Exercise	1	2,657,723	2372.7		8,679	8,043	(636)			8,043		(8,538)				0001
Purchased Call/AIP/AIP100XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2023	12/06/2024	12/11/2023	Exercise	1	6,954,659	2321.43		6,095	8,436	2,341			8,436		(4,940)				0001
Purchased Call/AIP/AIP100IISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/02/2025	12/05/2023	Exercise	1	2,105,195	2323.31		6,197	6,154	(43)			6,154		(5,972)				0001
Purchased Call/AIP/AIP100VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/02/2023	11/01/2024	11/06/2023	Exercise	1	9,378,499	2263.55		5,934	9,046	3,112			9,046		(4,529)				0001
Purchased Call/AIP/AIP100PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/15/2024	07/18/2023	Exercise	1	4,003,725	2372.7		8,889	8,792	(96)			8,792		(8,641)				0001
Purchased Call/AIP/AIP100XS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2023	12/05/2025	12/11/2023	Exercise	1	5,346,215	2321.43		30,703	42,347	11,644			42,347		(30,410)				0001
Purchased Call/AIP/AIP1000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/02/2024	08/07/2023	Exercise	1	6,147,125	2374.03		5,780	3,732	(2,047)			3,732		(5,281)				0001
Purchased Call/AIP/AIP100PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/17/2023	07/17/2024	07/19/2023	Exercise	1	9,658,485	2377.39		2,986	2,142	(844)			2,142		(2,878)				0001
Purchased Call/AIP/AIP100XS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/06/2024	12/12/2023	Expire	1	6,716,185	2328.27									1,095				0001
Purchased Call/AIP/AIP100XS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/05/2023	12/05/2025	12/07/2023	Expire	1	2,569,976	2314.96									136				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/05/2024	08/08/2023	Exercise	1	3,806,286	2369.48		4,122	2,406	(1,716)			2,406		(3,792)				0001
Purchased Call/AIP/AIP100XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/09/2024	12/12/2023	Exercise	1	5,069,548	2328.27		1,610	2,025	415			2,025		(690)				0001
Purchased Call/AIP/AIP100VSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	11/01/2024	11/07/2023	Expire	1	7,393,053	2280.08									1,000				0001
Purchased Call/AIP/AIP100XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/11/2023	12/11/2024	12/13/2023	Expire	1	7,830,831	2335.64									541				0001
Purchased Call/AIP/AIP100VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	11/04/2025	11/07/2023	Expire	1	699,868	2280.08									85				0001
Purchased Call/AIP/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2023	07/21/2025	07/25/2023	Expire	1	3,114,410	2391.02									180				0001
Purchased Call/AIP/AIP100XS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2023	12/06/2024	12/08/2023	Exercise	1	7,383,279	2313.92		2,585	4,108	1,523			4,108		(1,933)				0001
Purchased Call/AIP/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/07/2024	08/09/2023	Exercise	1	8,574,228	2382.25		3,919	2,913	(1,007)			2,913		(3,784)				0001
Purchased Call/AIP/AIP100VSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/06/2024	11/08/2023	Exercise	1	10,274,743	2276.51		11,320	15,387	4,067			15,387		(10,876)				0001
Purchased Call/AIP/AIP100PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/25/2023	07/25/2025	07/27/2023	Exercise	1	5,784,564	2393.35		3,590	3,310	(280)			3,310		(3,348)				0001
Purchased Call/AIP/AIP100XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2023	12/12/2025	12/15/2023	Expire	1	5,088,727	2358.96									500				0001
Purchased Call/AIP/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/15/2023	08/15/2024	08/17/2023	Exercise	1	8,869,753	2341.46		13,583	7,501	(6,082)			7,501		(13,443)				0001
Purchased Call/AIP/AIP100IIS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Exercise	1	16,642,328	2294.25		1,285	2,138	853			2,138		1,513				0001
Purchased Call/AIP/AIP100XSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/12/2024	12/14/2023	Exercise	1	8,302,054	2335.09		2,709	3,739	1,030			3,739		(2,079)				0001
Purchased Call/AIP/AIP100PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/25/2023	07/25/2024	07/27/2023	Expire	1	8,093,028	2393.35									208				0001
Purchased Call/AIP/AIP100IIS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/14/2025	11/20/2023	Exercise	1	2,489,481	2294.25		2,241	2,706	465			2,706		(1,944)				0001
Purchased Call/AIP/AIP100XSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/14/2023	12/13/2024	12/18/2023	Expire	1	9,901,675	2379.75									1,668				0001
Purchased Call/AIP/AIP100XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/15/2025	12/19/2023	Expire	1	2,821,996	2375.84									295				0001
Purchased Call/AIP/AIP100IIS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/20/2024	11/22/2023	Exercise	1	11,055,591	2299.8		3,810	4,945	1,135			4,945		(2,767)				0001
Purchased Call/AIP/AIP100XSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/14/2023	12/12/2025	12/18/2023	Expire	1	3,070,513	2379.75									399				0001
Purchased Call/AIP/AIP100RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2023	08/22/2025	08/24/2023	Expire	1	3,427,760	2310.81									156				0001
Purchased Call/AIP/AIP100PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2023	07/26/2024	07/31/2023	Expire	1	7,747,457	2380.39									583				0001
Purchased Call/AIP/AIP100XSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2023	12/19/2025	12/21/2023	Exercise	1	2,131,176	2386.48		2,194	2,194	(1)			2,194		(2,016)				0001
Purchased Call/AIP/AIP100XSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/18/2023	12/18/2024	12/20/2023	Expire	1	7,511,841	2376.44									614				0001
Purchased Call/AIP/AIP100IISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,903,106	2302.51									504				0001
Purchased Call/AIP/AIP100RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/26/2025	08/29/2023	Expire	1	1,077,781	2309.41									114				0001
Purchased Call/AIP/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/31/2023	07/31/2025	08/02/2023	Expire	1	4,084,723	2389.67									116				0001
Purchased Call/AIP/AIP100XST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/20/2023	12/20/2024	12/22/2023	Expire	1	8,667,330	2365.41									948				0001
Purchased Call/AIP/AIP100YS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2023	12/27/2024	01/03/2024	Expire	1	7,699,381	2378.39									1,041				0001
Purchased Call/AIP/AIP100RSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/28/2024	08/30/2023	Exercise	1	9,030,369	2318.7		4,599	3,993	(606)			3,993		(4,339)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100IISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/29/2024	12/01/2023	Expire	1	10,381,740	2305.13									769				0001
Purchased Call/AIP/AIP100YSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2023	12/31/2025	01/03/2024	Expire	1	255,397	2378.39									23				0001
Purchased Call/AIP/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/04/2025	08/08/2023	Exercise	1	2,445,409	2369.48			3,705	3,073	(632)			3,073	(3,566)				0001
Purchased Call/AIP/AIP100XSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/20/2024	12/27/2023	Expire	1	7,146,387	2378.89									1,883				0001
Purchased Call/AIP/AIP100IISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/29/2024	12/04/2023	Exercise	1	7,603,449	2310.24			2,308	4,022	1,714			4,022	(1,018)				0001
Purchased Call/AIP/AIP100RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2023	08/29/2025	08/31/2023	Exercise	1	3,055,921	2338.57			2,621	2,283	(338)			2,283	(2,505)				0001
Purchased Call/AIP/AIP100YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/23/2025	12/27/2023	Exercise	1	821,736	2378.89			2,359	2,445	86			2,445	(2,235)				0001
Purchased Call/AIP/AIP100YS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/26/2023	12/26/2024	12/28/2023	Expire	1	11,902,334	2385.79									1,163				0001
Purchased Call/AIP/AIP100IISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	12/04/2025	12/06/2023	Exercise	1	4,391,468	2321.95			10,555	14,701	4,146			14,701	(10,355)				0001
Purchased Call/AIP/AIP100RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2023	08/30/2024	09/05/2023	Exercise	1	5,609,542	2338.64			3,129	2,618	(512)			2,618	(2,274)				0001
Purchased Call/AIP/AIP100QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/09/2024	08/11/2023	Exercise	1	10,397,482	2358.75			15,323	11,493	(3,830)			11,493	(15,005)				0001
Purchased Call/AIP/AIP100RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	08/29/2025	09/06/2023	Exercise	1	3,712,652	2342.98			8,548	6,229	(2,319)			6,229	(8,343)				0001
Purchased Call/AIP/AIP100XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/09/2025	12/12/2023	Expire	1	1,392,078	2328.27									182				0001
Purchased Call/AIP/AIP100XS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/08/2025	12/12/2023	Expire	1	1,746,475	2328.27									144				0001
Purchased Call/AIP/AIP100QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/12/2024	08/15/2023	Exercise	1	4,396,641	2355.71			5,615	3,810	(1,806)			3,810	(5,221)				0001
Purchased Call/AIP/AIP100SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/10/2025	09/12/2023	Exercise	1	571,708	2322.32			2,773	2,627	(145)			2,627	(2,735)				0001
Purchased Call/AIP/AIP100XSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/18/2023	12/18/2025	12/20/2023	Expire	1	2,818,526	2376.44									194				0001
Purchased Call/AIP/AIP100QSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/13/2024	08/15/2023	Expire	1	2,917,931	2355.71									184				0001
Purchased Call/AIP/AIP100RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/20/2025	08/22/2023	Exercise	1	2,004,571	2316.89			1,806	2,060	254			2,060	(1,704)				0001
Purchased Call/AIP/AIP100SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Exercise	1	7,450,422	2329.52			4,767	3,369	(1,398)			3,369	(3,941)				0001
Purchased Call/AIP/AIP100XSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2023	12/19/2024	12/21/2023	Exercise	1	11,439,661	2386.48			18,764	18,447	(317)			18,447	(17,878)				0001
Purchased Call/AIP/AIP100SST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2023	09/19/2024	09/21/2023	Exercise	1	6,969,755	2316.03			1,248	933	(315)			933	(1,024)				0001
Purchased Call/AIP/AIP100RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/23/2023	08/23/2024	08/25/2023	Exercise	1	7,991,257	2324.73			5,292	4,515	(776)			4,515	(4,934)				0001
Purchased Call/AIP/AIP100XSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/24/2024	12/27/2023	Expire	1	1,101,718	2378.89									288				0001
Purchased Call/AIP/AIP100SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2023	09/19/2025	09/22/2023	Expire	1	1,749,176	2309.73									110				0001
Purchased Call/AIP/AIP100YS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/22/2025	12/27/2023	Expire	1	2,991,902	2378.89									417				0001
Purchased Call/AIP/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/23/2024	08/29/2023	Exercise	1	7,497,019	2309.41			6,023	6,369	346			6,369	(5,470)				0001
Purchased Call/AIP/AIP100RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2023	08/29/2025	09/05/2023	Expire	1	3,201,031	2338.64									463				0001
Purchased Call/AIP/AIP100SSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2023	09/20/2024	09/25/2023	Exercise	1	7,741,116	2292.36			16,903	13,753	(3,150)			13,753	(16,097)				0001
Purchased Call/AIP/AIP100SS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	09/05/2024	09/07/2023	Exercise	1	8,717,687	2333.47			4,632	3,226	(1,406)			3,226	(4,355)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/AIP/AIP100TS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2023	09/23/2025	09/26/2023	Expire	1	2,321,945	2289.33									261				0001
Purchased Call/AIP/AIP100SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/05/2025	09/08/2023	Exercise	1	3,065,285	2327.2		2,948	2,969	21			2,969		(2,719)				0001
Purchased Call/AIP/AIP100TS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/25/2023	09/25/2024	09/27/2023	Exercise	1	9,159,269	2290.69		6,480	4,774	(1,706)			4,774		(6,219)				0001
Purchased Call/AIP/AIP100TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2023	09/26/2025	09/29/2023	Exercise	1	2,433,698	2277.17		1,737	1,944	206			1,944		(1,603)				0001
Purchased Call/AIP/AIP100TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2023	10/01/2025	10/03/2023	Exercise	1	1,058,876	2280.33		2,277	2,417	140			2,417		(2,189)				0001
Purchased Call/AIP/AIP100SSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/13/2024	09/15/2023	Exercise	1	8,712,058	2317.63		10,332	8,452	(1,879)			8,452		(9,803)				0001
Purchased Call/AIP/AIP100SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/12/2025	09/18/2023	Exercise	1	2,585,484	2329.52		1,983	2,469	487			2,469		(1,735)				0001
Purchased Call/AIP/AIP100TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/04/2023	10/03/2025	10/06/2023	Exercise	1	4,827,763	2261.4		20,839	32,470	11,631			32,470		(20,415)				0001
Purchased Call/AIP/AIP100US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/11/2023	10/11/2024	10/13/2023	Exercise	1	7,880,869	2293.6		2,163	1,152	(1,010)			1,152		(1,702)				0001
Purchased Call/AIP/AIP100SSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/13/2024	09/19/2023	Exercise	1	8,819,511	2319.76		33,845	29,973	(3,872)			29,973		(33,173)				0001
Purchased Call/AIP/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/11/2023	10/10/2025	10/13/2023	Exercise	1	2,586,660	2293.6		1,892	1,790	(102)			1,790		(1,745)				0001
Purchased Call/AIP/AIP100TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2023	09/27/2024	09/29/2023	Exercise	1	8,181,257	2277.17		5,654	5,159	(495)			5,159		(5,250)				0001
Purchased Call/AIP/AIP100US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/11/2024	10/17/2023	Exercise	1	9,692,560	2271.68		1,608	1,870	262			1,870		(580)				0001
Purchased Call/AIP/AIP100US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/14/2025	10/17/2023	Expire	1	1,566,066	2271.68									182				0001
Purchased Call/AIP/AIP100USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/16/2024	10/18/2023	Exercise	1	8,808,606	2285.81		3,969	4,711	742			4,711		(3,623)				0001
Purchased Call/AIP/AIP100TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/02/2023	10/02/2024	10/04/2023	Exercise	1	8,859,621	2269.97		3,402	3,029	(374)			3,029		(3,087)				0001
Purchased Call/AIP/AIP100USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/18/2024	10/23/2023	Exercise	1	6,704,765	2259.78		4,472	5,445	973			5,445		(3,561)				0001
Purchased Call/AIP/AIP100TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/04/2023	10/04/2024	10/06/2023	Exercise	1	10,007,145	2261.4		16,100	25,099	8,999			25,099		(15,042)				0001
Purchased Call/AIP/AIP100USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/22/2025	10/24/2023	Expire	1	780,495	2248.49									82				0001
Purchased Call/AIP/AIP100TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2023	10/03/2025	10/10/2023	Exercise	1	3,638,199	2259.05		7,513	9,182	1,670			9,182		(7,057)				0001
Purchased Call/AIP/AIP100US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/23/2023	10/23/2024	10/25/2023	Exercise	1	12,635,157	2242.5		3,310	4,028	718			4,028		(2,749)				0001
Purchased Call/AIP/AIP100USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2023	10/24/2025	10/30/2023	Exercise	1	2,197,670	2238.6		2,211	2,716	505			2,716		(1,985)				0001
Purchased Call/AIP/AIP100TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/08/2025	10/11/2023	Expire	1	2,048,378	2272.65									246				0001
Purchased Call/AIP/AIP100USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/29/2024	10/31/2023	Expire	1	2,227,608	2229.56									345				0001
Purchased Call/AIP/AIP100VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/31/2023	10/31/2025	11/02/2023	Expire	1	3,958,697	2237.56									151				0001
Purchased Call/AIP/AIP100TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2023	10/10/2024	10/12/2023	Exercise	1	8,281,367	2288.08		2,999	3,240	242			3,240		(2,681)				0001
Purchased Call/AIP/AIP100VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	11/05/2024	11/07/2023	Expire	1	2,156,720	2280.08									299				0001
Purchased Call/AIP/AIP100US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/15/2025	10/17/2023	Expire	1	862,177	2271.68									88				0001
Purchased Call/AIP/AIP100VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/07/2025	11/13/2023	Exercise	1	5,110,857	2265.89		2,391	2,927	537			2,927		(1,768)				0001
Purchased Call/AIP/AIP100US7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/14/2024	10/17/2023	Exercise	1	3,127,987	2271.68		1,834	1,633	(201)			1,633		(1,402)				0001

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Purchased Call/AIP/AIP100USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/17/2025	10/19/2023	Expire	1	2,885,557	2289.62									104				0001
Purchased Call/AIP/AIP100VSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/13/2025	11/15/2023	Expire	1	2,853,814	2273.95									124				0001
Purchased Call/AIP/AIP100USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/20/2025	10/24/2023	Exercise	1	2,690,369	2248.49		6,544	7,567	1,023			7,567		(6,373)				0001
Purchased Call/AIP/AIP100IIS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/18/2024	11/21/2023	Exercise	1	5,025,275	2297.12		1,231	2,221	990			2,221		(390)				0001
Purchased Call/AIP/AIP100IIS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/19/2024	11/21/2023	Exercise	1	2,316,636	2297.12		1,499	2,658	1,159			2,658		(1,125)				0001
Purchased Call/AIP/AIP100IIS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Exercise	1	8,537,465	2297.12		5,117	5,528	411			5,528		(3,915)				0001
Purchased Call/AIP/AIP100USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/24/2023	10/24/2024	10/26/2023	Exercise	1	7,357,212	2253.12		3,936	5,489	1,553			5,489		(3,631)				0001
Purchased Call/AIP/AIP100IIS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2023	11/26/2025	11/28/2023	Expire	1	1,270,660	2302.51									92				0001
Purchased Call/AIM/AIM0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2023	01/22/2030	01/24/2023	Expire	1	877,029	2912.04									32				0001
Purchased Call/AIP/AIP100VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/28/2025	10/31/2023	Exercise	1	1,876,364	2229.56		4,007	5,461	1,453			5,461		(3,812)				0001
Purchased Call/AIP/AIP100VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/27/2025	10/31/2023	Expire	1	3,381,759	2229.56									216				0001
Purchased Call/AIP/AIP100IISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/27/2023	11/27/2024	11/29/2023	Exercise	1	10,249,172	2299.76		1,320	1,470	150			1,470		(656)				0001
Purchased Call/AIP/AIP100VS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/30/2025	11/01/2023	Expire	1	6,223,374	2231.62									245				0001
Purchased Call/AIP/AIP100VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/02/2023	10/31/2025	11/06/2023	Exercise	1	2,290,107	2263.55		2,452	4,248	1,796			4,248		(2,187)				0001
Purchased Call/AIP/AIP100IISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/28/2025	11/30/2023	Expire	1	2,712,655	2301.41									148				0001
Purchased Call/AIP/AIP100VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/06/2025	11/08/2023	Exercise	1	4,903,135	2276.51		2,896	3,163	267			3,163		(2,695)				0001
Purchased Call/AIP/AIP100IISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/05/2023	12/05/2024	12/07/2023	Exercise	1	8,336,687	2314.96		1,457	2,109	652			2,109		(924)				0001
Purchased Call/AIP/AIP100XSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/10/2025	12/12/2023	Expire	1	768,549	2328.27									82				0001
Purchased Call/AIP/AIP100VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/07/2024	11/09/2023	Exercise	1	8,412,669	2276.96		2,719	3,668	949			3,668		(2,291)				0001
Purchased Call/AIP/AIP100XSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/16/2025	12/19/2023	Expire	1	1,477,260	2375.84									197				0001
Purchased Call/AIP/AIP100VSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/11/2024	11/14/2023	Exercise	1	4,975,197	2274.31		5,552	6,894	1,342			6,894		(4,803)				0001
Purchased Call/AIP/AIP100YS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2023	12/27/2024	12/29/2023	Expire	1	12,747,087	2386.79									1,152				0001
Purchased Call/AIP/AIP100YS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2023	12/31/2024	01/03/2024	Expire	1	1,471,012	2378.39									198				0001
Purchased Call/AIP/AIP100VSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/11/2025	11/14/2023	Expire	1	1,140,257	2274.31									141				0001
Purchased Call/AIP/AIP100VSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/12/2025	11/14/2023	Expire	1	2,530,893	2274.31									199				0001
Purchased Call/AIP/AIP100YSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2023	12/29/2025	01/03/2024	Expire	1	1,262,503	2378.39									116				0001
Purchased Call/AIP/AIP100VSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/14/2025	11/16/2023	Expire	1	2,734,238	2292.27									142				0001
Purchased Call/AIP/AIP100IIS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/17/2025	11/21/2023	Expire	1	2,351,776	2297.12									254				0001
Purchased Call/AIP/AIP100IIS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/20/2025	11/22/2023	Expire	1	4,005,038	2299.8									423				0001
Purchased Call/AIP/AIP100IISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2023	11/26/2024	11/28/2023	Exercise	1	2,657,610	2302.51		1,552	1,804	252			1,804		(1,241)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100IISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2023	11/24/2025	11/28/2023	Expire	1	722,333	2302.51									80				0001
Purchased Call/AIP/AIP100IISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/28/2025	12/01/2023	Expire	1	5,042,664	2305.13									402				0001
Purchased Call/AIP/AIP100IISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/03/2025	12/05/2023	Expire	1	1,048,953	2323.31									136				0001
Purchased Call/AIP/AIP100XSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/16/2024	12/19/2023	Expire	1	3,303,257	2375.84									635				0001
Purchased Call/AIP/AIP100XSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/17/2025	12/19/2023	Expire	1	2,101,805	2375.84									163				0001
Purchased Call/AIP/AIP100XSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2023	12/19/2025	12/26/2023	Expire	1	5,369,064	2379.16									859				0001
Purchased Call/AIP/AIP100XSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/23/2024	12/27/2023	Exercise	1	2,938,833	2378.89		5,523	5,855	332			5,855		(4,864)				0001
Purchased Call/AIP/AIP100YS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2023	12/26/2025	12/29/2023	Expire	1	4,822,334	2386.79									331				0001
Purchased Call/AIP/AIP100YS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/28/2023	12/27/2024	01/02/2024	Expire	1	6,242,981	2385.46									1,162				0001
Purchased Call/AIP/AIP100YS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/28/2023	12/26/2025	01/02/2024	Expire	1	3,247,673	2385.46									353				0001
Purchased Call/BCS/BCS617LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	12/08/2023	Exercise	1	51,028	608.8			1,687	(390)			1,687		(2,187)				0001
Purchased Call/BCS/BCS617LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	04/17/2023	Exercise	1	55,095	608.25			1,803	(509)			1,803		(2,405)				0001
Purchased Call/BCS/BCS617LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	11/28/2023	Exercise	1	50,000	611.55			1,652	(371)			1,652		(2,551)				0001
Purchased Call/BCS/BCS617MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	06/21/2023	Exercise	1	157,376	609.53			5,882	(583)			5,882		(7,048)				0001
Purchased Call/BCS/BCS617MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	08/21/2023	Exercise	1	222,133	608.38			13,547	4,247			13,547		(10,443)				0001
Purchased Call/BCS/BCS617NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	08/31/2023	Exercise	1	50,546	584.5			4,854	2,607			4,854		(2,371)				0001
Purchased Call/BCS/BCS617NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	08/07/2023	Exercise	1	101,911	593.92			6,148	1,647			6,148		(5,044)				0001
Purchased Call/BCS/BCS617NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	02/06/2023	Exercise	1	161,845	597.74			10,012	2,855			10,012		(7,283)				0001
Purchased Call/BCS/BCS617NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	02/22/2023	Exercise	1	160,644	602.27			7,753	456			7,753		(7,670)				0001
Purchased Call/BCS/BCS6170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2024	02/23/2023	Exercise	1	403,763	600.25			24,084	5,511			24,084		(18,776)				0001
Purchased Call/BCS/BCS6170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	09/14/2023	Exercise	1	184,878	604.99			8,032	(740)			8,032		(9,242)				0001
Purchased Call/BCS/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	09/01/2023	Exercise	1	105,089	599.92			7,939	2,932			7,939		(5,220)				0001
Purchased Call/BCS/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/16/2023	Exercise	1	51,923	591.83			3,718	1,122			3,718		(3,136)				0001
Purchased Call/BCS/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	08/15/2023	Exercise	1	106,923	595.04			9,103	3,896			9,103		(6,014)				0001
Purchased Call/BCS/BCS617PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	06/23/2023	Exercise	1	106,239	587.55			8,402	3,154			8,402		(6,491)				0001
Purchased Call/BCS/BCS617PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	06/27/2023	Exercise	1	50,129	585.19			4,004	1,480			4,004		(2,644)				0001
Purchased Call/BCS/BCS617PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	04/06/2023	Exercise	1	317,882	588.78			33,132	17,673			33,132		(15,771)				0001
Purchased Call/BCS/BCS617MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	10/19/2023	Exercise	1	51,226	606.38			1,503	(668)			1,503		(2,519)				0001
Purchased Call/BCS/BCS617MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	03/20/2023	Exercise	1	50,088	605.1			1,514	(640)			1,514		(2,480)				0001
Purchased Call/BCS/BCS617MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	07/11/2023	Exercise	1	50,747	591.84			3,781	1,526			3,781		(2,386)				0001

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Purchased Call/BCS/BCS617PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	01/09/2023	Exercise	1	160,488	587.65			11,823	3,745			11,823		(8,792)				0001
Purchased Call/BCS/BCS617QS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	06/28/2023	Exercise	1	78,329	578.76			6,959	2,916			6,959		(4,100)				0001
Purchased Call/BCS/BCS617QSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	06/22/2023	Exercise	1	163,977	587.6			14,036	5,077			14,036		(9,204)				0001
Purchased Call/BCS/BCS617NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	05/02/2023	Exercise	1	51,139	587.67			2,844	649			2,844		(2,360)				0001
Purchased Call/BCS/BCS617NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	07/07/2023	Exercise	1	50,494	597.01			3,822	1,458			3,822		(2,417)				0001
Purchased Call/BCS/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	09/26/2023	Exercise	1	108,180	591.79			9,275	3,113			9,275		(6,452)				0001
Purchased Call/BCS/BCS617LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	11/20/2023	Exercise	1	60,378	607.45			1,983	(555)			1,983		(2,626)				0001
Purchased Call/BCS/BCS617RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	11/17/2023	Exercise	1	100,002	592.5			6,985	1,161			6,985		(5,903)				0001
Purchased Call/BCS/BCS617RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	02/06/2023	Exercise	1	262,477	593.75			20,913	5,818			20,913		(15,658)				0001
Purchased Call/BCS/BCS6170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	02/21/2023	Exercise	1	211,130	600.09			14,303	4,592			14,303		(10,246)				0001
Purchased Call/BCS/BCS617LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	09/11/2023	Exercise	1	75,814	611.55			3,124	48			3,124		(3,796)				0001
Purchased Call/BCS/BCS617MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	09/14/2023	Exercise	1	50,837	610.87			2,462	391			2,462		(2,323)				0001
Purchased Call/BCS/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	08/11/2023	Exercise	1	109,452	599.42			8,170	2,923			8,170		(5,319)				0001
Purchased Call/BCS/BCS617MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	07/14/2023	Exercise	1	50,704	610.79			3,030	907			3,030		(2,333)				0001
Purchased Call/BCS/BCS617RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	07/31/2023	Exercise	1	149,584	596.81			10,587	1,923			10,587		(9,657)				0001
Purchased Call/BCS/BCS617MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	12/21/2023	Exercise	1	51,162	595.92			4,975	2,730			4,975		(2,333)				0001
Purchased Call/BCS/BCS617SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	06/23/2023	Exercise	1	456,200	591.79			30,384	2,271			30,384		(28,707)				0001
Purchased Call/BCS/BCS617MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	10/25/2023	Exercise	1	53,679	593.87			1,364	(970)			1,364		(3,246)				0001
Purchased Call/BCS/BCS6170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	04/06/2023	Exercise	1	102,714	588.8			5,198	108			5,198		(5,486)				0001
Purchased Call/BCS/BCS617PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	02/09/2023	Exercise	1	328,080	579.73			27,248	10,614			27,248		(17,078)				0001
Purchased Call/BCS/BCS617NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	02/23/2023	Exercise	1	182,844	590.52			11,355	3,443			11,355		(8,715)				0001
Purchased Call/BCS/BCS617NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	06/08/2023	Exercise	1	50,073	592.24			3,029	902			3,029		(2,210)				0001
Purchased Call/BCS/BCS617SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	06/29/2023	Exercise	1	246,933	595.51			22,711	7,773			22,711		(15,421)				0001
Purchased Call/BCS/BCS617PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	06/13/2023	Exercise	1	52,488	592.75			3,446	819			3,446		(2,686)				0001
Purchased Call/BCS/BCS617NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	02/13/2023	Exercise	1	212,999	590.37			14,432	5,326			14,432		(9,156)				0001
Purchased Call/BCS/BCS617SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024	01/24/2023	Exercise	1	103,525	592.22			6,529	123			6,529		(7,103)				0001
Purchased Call/BCS/BCS617PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024	02/02/2023	Exercise	1	178,144	587.35			12,719	3,920			12,719		(9,065)				0001
Purchased Call/BCS/BCS617NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	02/06/2023	Exercise	1	103,616	586.2			8,313	3,776			8,313		(4,892)				0001
Purchased Call/BCS/BCS617NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	01/23/2023	Exercise	1	119,485	591.96			5,036	(357)			5,036		(6,173)				0001
Purchased Call/BCS/BCS6170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	02/10/2023	Exercise	1	306,585	579.98			23,940	8,316			23,940		(15,820)				0001

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Purchased Call/BCS/BCS617TSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	10/25/2023	Exercise	1	50,693	598.33			1,924	(1,373)			1,924		(3,371)				0001
Purchased Call/BCS/BCS617NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	03/20/2023	Exercise	1	50,304	596.95			1,951	(328)			1,951		(2,502)				0001
Purchased Call/BCS/BCS617TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	01/30/2023	Exercise	1	201,283	596.02			13,646	473			13,646		(14,016)				0001
Purchased Call/BCS/BCS617NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	12/07/2023	Exercise	1	50,450	601			2,659	334			2,659		(2,408)				0001
Purchased Call/BCS/BCS617TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2024	03/09/2023	Exercise	1	102,189	590.04			9,515	2,848			9,515		(7,436)				0001
Purchased Call/BCS/BCS6170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	03/01/2023	Exercise	1	211,790	573.17			19,788	8,581			19,788		(11,259)				0001
Purchased Call/BCS/BCS617NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	08/08/2023	Exercise	1	50,319	599.06			4,106	1,800			4,106		(2,813)				0001
Purchased Call/BCS/BCS617TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	06/30/2023	Exercise	1	121,084	583.2			14,134	6,262			14,134		(8,094)				0001
Purchased Call/BCS/BCS6170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2024	02/24/2023	Exercise	1	745,346	579.75			57,817	18,946			57,817		(39,446)				0001
Purchased Call/BCS/BCS6170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	01/10/2023	Exercise	1	422,946	579.75			40,723	18,711			40,723		(23,212)				0001
Purchased Call/BCS/BCS6170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	08/10/2023	Exercise	1	243,355	600.09			19,822	8,655			19,822		(11,820)				0001
Purchased Call/BCS/BCS617US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	08/02/2023	Exercise	1	116,112	590.08			9,659	1,971			9,659		(7,972)				0001
Purchased Call/BCS/BCS6170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	04/24/2023	Exercise	1	252,823	598.64			12,865	633			12,865		(12,277)				0001
Purchased Call/BCS/BCS617US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	09/25/2023	Exercise	1	125,542	591.56			9,198	1,010			9,198		(8,276)				0001
Purchased Call/BCS/BCS6170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	03/21/2023	Exercise	1	50,012	591.15			2,006	(433)			2,006		(2,591)				0001
Purchased Call/BCS/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	01/10/2023	Exercise	1	924,399	573.96			116,035	53,253			116,035		(63,314)				0001
Purchased Call/BCS/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	08/24/2023	Exercise	1	50,119	549.18			3,682	938			3,682		(2,977)				0001
Purchased Call/BCS/BCS617PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	04/06/2023	Exercise	1	173,990	589.5			11,019	2,602			11,019		(9,238)				0001
Purchased Call/BCS/BCS617PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	03/14/2023	Exercise	1	52,918	581.65			2,783	158			2,783		(2,717)				0001
Purchased Call/BCS/BCS617USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	03/10/2023	Exercise	1	233,536	573.22			25,136	9,548			25,136		(16,106)				0001
Purchased Call/BCS/BCS617RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	06/29/2023	Exercise	1	86,344	590.06			7,182	2,104			7,182		(5,095)				0001
Purchased Call/BCS/BCS617PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	04/27/2023	Exercise	1	103,881	580.7			9,384	4,263			9,384		(5,491)				0001
Purchased Call/BCS/BCS617PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	08/10/2023	Exercise	1	50,231	578.78			6,397	3,866			6,397		(3,057)				0001
Purchased Call/BCS/BCS617RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	02/02/2023	Exercise	1	169,744	596.31			11,567	1,453			11,567		(10,508)				0001
Purchased Call/BCS/BCS617SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	12/18/2023	Exercise	1	53,724	598.99			5,349	2,132			5,349		(3,349)				0001
Purchased Call/BCS/BCS617SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	01/06/2023	Exercise	1	111,583	594.9			7,098	177			7,098		(7,095)				0001
Purchased Call/BCS/BCS617USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	01/20/2023	Exercise	1	208,945	573.22			20,224	6,300			20,224		(14,562)				0001
Purchased Call/BCS/BCS617PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	10/02/2023	Exercise	1	52,411	592.75			2,733	.90			2,733		(3,741)				0001
Purchased Call/BCS/BCS617VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	05/01/2023	Exercise	1	111,929	564.73			10,913	3,533			10,913		(7,558)				0001
Purchased Call/BCS/BCS617SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	07/28/2023	Exercise	1	141,025	593.2			15,566	6,767			15,566		(9,156)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	02/07/2023	Exercise	1	159,230	586.84			13,484	5,574			13,484		(8,124)				0001
Purchased Call/BCS/BCS617QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	02/13/2023	Exercise	1	696,479	575.13			67,587	31,514			67,587		(36,814)				0001
Purchased Call/BCS/BCS617TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	01/25/2023	Exercise	1	151,151	590.74			9,926	511			9,926		(9,883)				0001
Purchased Call/BCS/BCS617VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	05/11/2023	Exercise	1	120,524	562.1			12,254	4,071			12,254		(8,472)				0001
Purchased Call/BCS/BCS617TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	02/23/2023	Exercise	1	112,955	589.4			11,152	3,947			11,152		(7,447)				0001
Purchased Call/BCS/BCS617VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	02/06/2023	Exercise	1	211,506	559.45			29,465	15,249			29,465		(15,212)				0001
Purchased Call/BCS/BCS617TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	08/03/2023	Exercise	1	163,975	597.6			18,533	8,223			18,533		(10,555)				0001
Purchased Call/BCS/BCS617VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	04/20/2023	Exercise	1	101,714	557.61			11,444	4,478			11,444		(7,375)				0001
Purchased Call/BCS/BCS617QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	10/02/2023	Exercise	1	59,169	582.26			4,030	981			4,030		(3,315)				0001
Purchased Call/BCS/BCS617US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	05/18/2023	Exercise	1	64,370	574.53			4,815	425			4,815		(4,529)				0001
Purchased Call/BCS/BCS6170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	07/10/2023	Exercise	1	321,113	579.1			33,884	16,540			33,884		(17,613)				0001
Purchased Call/BCS/BCS6170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	07/07/2023	Exercise	1	102,341	581.02			9,928	4,510			9,928		(5,546)				0001
Purchased Call/BCS/BCS617USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	01/06/2023	Exercise	1	282,897	575.46			26,885	7,779			26,885		(19,685)				0001
Purchased Call/BCS/BCS617VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	01/27/2023	Exercise	1	529,204	559.57			65,507	29,333			65,507		(36,685)				0001
Purchased Call/BCS/BCS617VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	03/20/2023	Exercise	1	346,409	563.73			41,711	18,460			41,711		(23,517)				0001
Purchased Call/BCS/BCS617USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	06/20/2023	Exercise	1	56,004	577.36			6,305	2,597			6,305		(3,812)				0001
Purchased Call/BCS/BCS6170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	05/22/2023	Exercise	1	192,061	583.67			12,477	2,079			12,477		(10,616)				0001
Purchased Call/BCS/BCS617USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	03/20/2023	Exercise	1	418,929	585.79			34,171	6,089			34,171		(28,309)				0001
Purchased Call/BCS/BCS6170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	11/21/2023	Exercise	1	50,065	547.36			3,563	775			3,563		(3,256)				0001
Purchased Call/BCS/BCS617RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	02/22/2023	Exercise	1	51,799	588.39			3,985	980			3,985		(3,097)				0001
Purchased Call/BCS/BCS617VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	10/17/2023	Exercise	1	50,472	565.08			5,103	1,600			5,103		(3,682)				0001
Purchased Call/BCS/BCS617WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	06/08/2023	Exercise	1	124,796	569.65			15,722	6,960			15,722		(9,004)				0001
Purchased Call/BCS/BCS617RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	06/26/2023	Exercise	1	53,055	601.67			3,607	510			3,607		(3,213)				0001
Purchased Call/BCS/BCS617VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	02/17/2023	Exercise	1	101,386	561.96			12,966	6,081			12,966		(6,943)				0001
Purchased Call/BCS/BCS617VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	01/13/2023	Exercise	1	457,655	562.86			59,764	28,969			59,764		(31,466)				0001
Purchased Call/BCS/BCS617RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	11/03/2023	Exercise	1	50,323	595.41			1,954	(1,021)			1,954		(3,168)				0001
Purchased Call/BCS/BCS617RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	11/16/2023	Exercise	1	50,740	598.55			3,082	.21			3,082		(3,995)				0001
Purchased Call/BCS/BCS617VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	05/03/2023	Exercise	1	224,322	568.93			20,800	4,529			20,800		(16,570)				0001
Purchased Call/BCS/BCS617VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	02/21/2023	Exercise	1	156,834	566.27			23,108	12,653			23,108		(10,968)				0001
Purchased Call/BCS/BCS617VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	02/24/2023	Exercise	1	504,601	566.27			56,918	23,299			56,918		(35,156)				0001

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Purchased Call/BCS/BCS617RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	04/06/2023	Exercise	1	567,499	600.05			32,927	(845)			32,927		(34,388)				0001
Purchased Call/BCS/BCS617SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	01/20/2023	Exercise	1	51,774	595.21			2,811	(401)			2,811		(3,273)				0001
Purchased Call/BCS/BCS617SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	09/12/2023	Exercise	1	106,023	597.78			7,773	1,362			7,773		(6,868)				0001
Purchased Call/BCS/BCS617YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	12/06/2023	Exercise	1	50,292	546.37			8,944	4,957			8,944		(4,158)				0001
Purchased Call/BCS/BCS617SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	06/09/2023	Exercise	1	50,339	594.56			3,439	293			3,439		(3,167)				0001
Purchased Call/BCS/BCS617SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	02/21/2023	Exercise	1	217,244	596.87			17,657	4,154			17,657		(14,209)				0001
Purchased Call/BCS/BCS617VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	05/22/2023	Exercise	1	51,061	563.96			5,330	1,933			5,330		(3,572)				0001
Purchased Call/BCS/BCS617VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	03/23/2023	Exercise	1	888,740	557.97			131,770	70,848			131,770		(61,535)				0001
Purchased Call/BCS/BCS617YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	09/01/2023	Exercise	1	346,559	547.31			65,678	37,929			65,678		(27,903)				0001
Purchased Call/BCS/BCS617ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	05/22/2023	Exercise	1	50,249	547.7			6,753	2,744			6,753		(4,308)				0001
Purchased Call/BCS/BCS617SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	03/14/2023	Exercise	1	739,907	598.37			52,049	6,682			52,049		(46,888)				0001
Purchased Call/BCS/BCS617LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	08/01/2023	Exercise	1	131,204	616.59			6,602	1,477			6,602		(5,869)				0001
Purchased Call/BCS/BCS617ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/29/2023	Exercise	1	58,520	548.3			9,715	5,077			9,715		(4,791)				0001
Purchased Call/BCS/BCS617VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	03/20/2023	Exercise	1	111,404	559.45			12,027	4,527			12,027		(7,995)				0001
Purchased Call/BCS/BCS617SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	01/20/2023	Exercise	1	167,585	592.22			12,179	1,828			12,179		(11,434)				0001
Purchased Call/BCS/BCS617MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	07/07/2023	Exercise	1	50,501	610.71			2,768	653			2,768		(2,461)				0001
Purchased Call/BCS/BCS617SSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	07/19/2023	Exercise	1	51,085	592.22			5,296	2,160			5,296		(3,417)				0001
Purchased Call/BCS/BCS617ZSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	04/28/2023	Exercise	1	357,897	562.49			56,184	28,896			56,184		(28,669)				0001
Purchased Call/BCS/BCS617ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	05/04/2023	Exercise	1	50,101	566.82			4,552	940			4,552		(3,671)				0001
Purchased Call/BCS/BCS617MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	07/07/2023	Exercise	1	55,229	608.38			3,189	897			3,189		(2,748)				0001
Purchased Call/BCS/BCS617TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	03/09/2023	Exercise	1	440,592	597.51			44,501	16,099			44,501		(28,510)				0001
Purchased Call/BCS/BCS617ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	08/08/2023	Exercise	1	50,370	570.37			7,543	4,001			7,543		(3,653)				0001
Purchased Call/BCS/BCS617ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	05/08/2023	Exercise	1	160,606	567.29			18,615	6,954			18,615		(11,957)				0001
Purchased Call/BCS/BCS617TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	02/15/2023	Exercise	1	110,915	589.94			8,248	1,004			8,248		(7,636)				0001
Purchased Call/BCS/BCS617ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	03/20/2023	Exercise	1	87,256	567.58			7,380	1,063			7,380		(6,460)				0001
Purchased Call/BCS/BCS617TSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	06/29/2023	Exercise	1	194,485	581.28			21,794	8,987			21,794		(12,882)				0001
Purchased Call/BCS/BCS617NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	01/31/2023	Exercise	1	213,760	585.73			16,548	7,181			16,548		(9,739)				0001
Purchased Call/BCS/BCS7170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	05/04/2023	Exercise	1	107,942	559.45			12,043	3,560			12,043		(9,001)				0001
Purchased Call/BCS/BCS617MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	11/20/2023	Exercise	1	51,056	606.01			1,861	(311)			1,861		(2,453)				0001
Purchased Call/BCS/BCS617XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	08/14/2023	Exercise	1	75,456	566.82			12,165	6,614			12,165		(5,581)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	07/20/2023	Exercise	1	52,702	555.18			9,716	5,543			9,716		(4,285)				0001
Purchased Call/BCS/BCS617MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2024	02/21/2023	Exercise	1	57,461	602			3,137	704			3,137		(2,516)				0001
Purchased Call/BCS/BCS6170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	07/18/2023	Exercise	1	285,024	600.69			18,630	5,140			18,630		(13,774)				0001
Purchased Call/BCS/BCS6177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	02/06/2023	Exercise	1	540,709	582.33			52,226	16,978			52,226		(35,804)				0001
Purchased Call/BCS/BCS7170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	10/16/2023	Exercise	1	53,766	553.11			6,913	2,723			6,913		(4,356)				0001
Purchased Call/BCS/BCS7170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	08/08/2023	Exercise	1	302,362	553.66			55,765	32,341			55,765		(23,602)				0001
Purchased Call/BCS/BCS617MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	02/17/2023	Exercise	1	180,717	592.48			10,857	3,152			10,857		(8,096)				0001
Purchased Call/BCS/BCS6177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	02/16/2023	Exercise	1	606,091	559.59			80,620	35,604			80,620		(46,255)				0001
Purchased Call/BCS/BCS6170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/16/2023	Exercise	1	104,114	590.75			6,245	1,192			6,245		(5,222)				0001
Purchased Call/BCS/BCS6177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	11/02/2023	Exercise	1	50,135	588.37			2,494	(882)			2,494		(3,393)				0001
Purchased Call/BCS/BCS617US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	05/18/2023	Exercise	1	239,628	577.87			20,325	4,244			20,325		(16,935)				0001
Purchased Call/BCS/BCS7171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	06/23/2023	Exercise	1	55,913	554.78			8,455	4,154			8,455		(4,627)				0001
Purchased Call/BCS/BCS7171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	01/30/2023	Exercise	1	106,594	555.95			12,806	4,735			12,806		(8,776)				0001
Purchased Call/BCS/BCS617PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	08/07/2023	Exercise	1	57,193	586.31			6,236	3,372			6,236		(3,031)				0001
Purchased Call/BCS/BCS617PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	11/13/2023	Exercise	1	52,842	583.96			2,891	194			2,891		(2,738)				0001
Purchased Call/BCS/BCS617NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	12/29/2023	Exercise	1	53,471	592.48			5,725	3,440			5,725		(2,687)				0001
Purchased Call/BCS/BCS7171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	04/06/2023	Exercise	1	154,357	559.14			21,391	9,837			21,391		(11,869)				0001
Purchased Call/BCS/BCS617US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	11/24/2023	Exercise	1	54,432	576.82			5,753	2,060			5,753		(3,882)				0001
Purchased Call/BCS/BCS617PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	08/18/2023	Exercise	1	286,149	592.75			14,484	84			14,484		(15,364)				0001
Purchased Call/BCS/BCS6170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	01/09/2023	Exercise	1	112,611	595.04			4,566	(912)			4,566		(6,548)				0001
Purchased Call/BCS/BCS617XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	02/16/2023	Exercise	1	50,196	549.29			7,581	3,614			7,581		(4,078)				0001
Purchased Call/BCS/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	09/15/2023	Exercise	1	51,257	593.08			4,208	1,663			4,208		(3,256)				0001
Purchased Call/BCS/BCS617USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	04/18/2023	Exercise	1	117,161	575.56			10,507	2,437			10,507		(8,177)				0001
Purchased Call/BCS/BCS617PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	08/08/2023	Exercise	1	52,962	588.36			5,459	2,798			5,459		(3,076)				0001
Purchased Call/AIM/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2023	06/07/2030	06/12/2023	Expire	1	755,092	2877.74									39				0001
Purchased Call/BCS/BCS617USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	02/09/2023	Exercise	1	50,799	570.41			5,734	2,255			5,734		(3,661)				0001
Purchased Call/BCS/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	10/06/2023	Exercise	1	302,443	577.04			20,766	5,424			20,766		(15,407)				0001
Purchased Call/BCS/BCS7171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	11/24/2023	Exercise	1	50,467	561.87			7,277	3,426			7,277		(3,936)				0001
Purchased Call/BCS/BCS617PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	07/10/2023	Exercise	1	132,921	587.13			9,910	3,355			9,910		(6,906)				0001
Purchased Call/BCS/BCS6170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	06/08/2023	Exercise	1	184,093	580.34			17,414	7,728			17,414		(10,131)				0001

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Purchased Call/BCS/BCS7171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	05/05/2023	Exercise	1	156,397	560.02			18,507	6,336			18,507		(12,538)				0001
Purchased Call/BCS/BCS617PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	02/06/2023	Exercise	1	628,798	581.21			59,088	28,698			59,088		(31,137)				0001
Purchased Call/BCS/BCS617YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	05/04/2023	Exercise	1	149,441	551.81			25,322	13,664			25,322		(12,087)				0001
Purchased Call/BCS/BCS7171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	03/20/2023	Exercise	1	63,147	557			6,480	1,360			6,480		(5,218)				0001
Purchased Call/BCS/BCS617VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	04/14/2023	Exercise	1	50,927	558.84			5,032	1,590			5,032		(3,576)				0001
Purchased Call/BCS/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024	11/16/2023	Exercise	1	51,412	577.84			4,553	1,824			4,553		(2,901)				0001
Purchased Call/BCS/BCS7172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	05/15/2023	Exercise	1	53,429	557.01			5,798	1,585			5,798		(4,390)				0001
Purchased Call/BCS/BCS617VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	01/19/2023	Exercise	1	656,271	564.4			81,442	36,937			81,442		(46,117)				0001
Purchased Call/BCS/BCS6170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	05/04/2023	Exercise	1	50,854	582.44			3,131	342			3,131		(2,948)				0001
Purchased Call/BCS/BCS6170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	03/21/2023	Exercise	1	110,210	589.55			5,936	34			5,936		(6,293)				0001
Purchased Call/BCS/BCS617ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	04/25/2023	Exercise	1	102,144	547.7			17,313	9,199			17,313		(8,375)				0001
Purchased Call/BCS/BCS7172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	03/16/2023	Exercise	1	101,922	555.68			15,395	7,375			15,395		(8,125)				0001
Purchased Call/BCS/BCS617ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	08/15/2023	Exercise	1	141,727	551.81			27,477	16,171			27,477		(11,392)				0001
Purchased Call/BCS/BCS617ZS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	03/24/2023	Exercise	1	191,590	554.53			24,504	9,629			24,504		(15,227)				0001
Purchased Call/BCS/BCS6170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	08/30/2023	Exercise	1	140,884	590.54			12,146	4,019			12,146		(8,172)				0001
Purchased Call/BCS/BCS7172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	01/12/2023	Exercise	1	317,147	557.77			41,926	17,374			41,926		(24,931)				0001
Purchased Call/BCS/BCS6170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	04/05/2023	Exercise	1	262,691	549.18			19,177	4,822			19,177		(15,168)				0001
Purchased Call/BCS/BCS617RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	08/04/2023	Exercise	1	50,943	597.64			5,138	2,041			5,138		(3,225)				0001
Purchased Call/BCS/BCS7173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	03/10/2023	Exercise	1	107,384	557.94			17,384	8,794			17,384		(8,790)				0001
Purchased Call/BCS/BCS617VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	03/07/2023	Exercise	1	181,761	560.66			22,957	10,724			22,957		(12,600)				0001
Purchased Call/BCS/BCS6170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	02/24/2023	Exercise	1	568,760	593.74			35,089	3,356			35,089		(31,805)				0001
Purchased Call/BCS/BCS617RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	11/02/2023	Exercise	1	125,172	600.81			8,945	1,692			8,945		(7,554)				0001
Purchased Call/BCS/BCS617ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	07/31/2023	Exercise	1	101,974	562.49			13,984	6,198			13,984		(8,399)				0001
Purchased Call/BCS/BCS7170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	06/21/2023	Exercise	1	50,236	560.64			7,364	3,464			7,364		(4,300)				0001
Purchased Call/BCS/BCS617RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	06/09/2023	Exercise	1	101,242	597.56			6,442	380			6,442		(6,078)				0001
Purchased Call/BCS/BCS617RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	08/25/2023	Exercise	1	50,302	591.72			4,244	1,290			4,244		(3,007)				0001
Purchased Call/BCS/BCS7173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	03/02/2023	Exercise	1	252,628	564.87			39,331	19,380			39,331		(20,214)				0001
Purchased Call/BCS/BCS617RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	01/25/2023	Exercise	1	300,002	598.83			24,995	7,257			24,995		(18,046)				0001
Purchased Call/BCS/BCS617VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	01/19/2023	Exercise	1	216,943	560.91			23,983	8,957			23,983		(15,571)				0001
Purchased Call/BCS/BCS617RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	08/28/2023	Exercise	1	50,101	591.58			3,803	991			3,803		(2,988)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	06/13/2023	Exercise	1	52,901	563.51			6,802	2,483			6,802		(4,426)				0001
Purchased Call/BCS/BCS7170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	01/02/2024	Exercise	1	50,864	561.54			9,811	5,897			9,811		(4,013)				0001
Purchased Call/BCS/BCS617VSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	11/30/2023	Exercise	1	50,688	565.99			6,690	3,205			6,690		(3,716)				0001
Purchased Call/BCS/BCS617VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	08/23/2023	Exercise	1	188,056	570.86			23,489	10,528			23,489		(14,035)				0001
Purchased Call/BCS/BCS617RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	07/10/2023	Exercise	1	152,887	597.47			13,565	4,244			13,565		(9,618)				0001
Purchased Call/BCS/BCS7170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	03/31/2023	Exercise	1	101,529	554.85			15,355	7,294			15,355		(8,214)				0001
Purchased Call/BCS/BCS617RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	07/07/2023	Exercise	1	105,405	600.05			8,904	2,620			8,904		(6,712)				0001
Purchased Call/BCS/BCS617WS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	02/02/2023	Exercise	1	206,819	569.25			21,940	7,438			21,940		(14,548)				0001
Purchased Call/BCS/BCS7174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	07/07/2023	Exercise	1	100,666	568.25			14,478	6,685			14,478		(8,449)				0001
Purchased Call/BCS/BCS617SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	12/20/2023	Exercise	1	55,138	596.72			5,691	2,308			5,691		(3,610)				0001
Purchased Call/BCS/BCS7170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	10/11/2023	Exercise	1	53,252	557.79			6,508	2,552			6,508		(4,235)				0001
Purchased Call/BCS/BCS7170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	03/07/2023	Exercise	1	760,176	557.79			103,775	47,219			103,775		(58,218)				0001
Purchased Call/BCS/BCS617SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	02/09/2023	Exercise	1	453,115	597.47			47,176	19,786			47,176		(27,505)				0001
Purchased Call/BCS/BCS7174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	08/18/2023	Exercise	1	55,689	565.18			8,609	4,165			8,609		(4,605)				0001
Purchased Call/BCS/BCS617WSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	06/05/2023	Exercise	1	259,340	570.12			35,858	17,685			35,858		(18,433)				0001
Purchased Call/BCS/BCS617SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	03/21/2023	Exercise	1	147,548	594.69			10,048	985			10,048		(9,190)				0001
Purchased Call/BCS/BCS617WSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	03/07/2023	Exercise	1	101,602	572.06			9,460	2,236			9,460		(7,693)				0001
Purchased Call/BCS/BCS7174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	09/19/2023	Exercise	1	72,986	568.25			11,038	5,404			11,038		(5,788)				0001
Purchased Call/BCS/BCS7174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	03/06/2023	Exercise	1	201,408	564.84			28,391	12,158			28,391		(16,358)				0001
Purchased Call/BCS/BCS617TS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	02/21/2023	Exercise	1	157,002	590.74			14,251	4,419			14,251		(10,405)				0001
Purchased Call/BCS/BCS617SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	09/19/2023	Exercise	1	125,542	593.27			11,596	3,972			11,596		(7,754)				0001
Purchased Call/BCS/BCS617SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	07/07/2023	Exercise	1	642,052	592.95			59,231	19,363			59,231		(39,904)				0001
Purchased Call/BCS/BCS617WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	08/22/2023	Exercise	1	50,946	565.7			6,879	3,119			6,879		(3,841)				0001
Purchased Call/BCS/BCS7175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	08/24/2023	Exercise	1	56,278	573.8			7,072	2,711			7,072		(4,436)				0001
Purchased Call/BCS/BCS7171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	01/23/2023	Exercise	1	185,251	556.61			20,902	6,830			20,902		(14,144)				0001
Purchased Call/BCS/BCS617WSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	06/20/2023	Exercise	1	107,386	570.81			13,646	6,003			13,646		(7,739)				0001
Purchased Call/BCS/BCS7175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	08/03/2023	Exercise	1	51,187	575.18			8,509	4,423			8,509		(4,242)				0001
Purchased Call/BCS/BCS617TS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	06/05/2023	Exercise	1	112,582	590.47			6,214	(894)			6,214		(7,369)				0001
Purchased Call/BCS/BCS617TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	08/10/2023	Exercise	1	80,885	595.03			8,869	3,652			8,869		(5,282)				0001
Purchased Call/BCS/BCS617TS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	11/09/2023	Exercise	1	53,820	591.95			3,220	(125)			3,220		(3,542)				0001

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Purchased Call/BCS/BCS617TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	03/20/2023	Exercise	1	100,371	588.56			7,443	818			7,443		(7,055)				0001
Purchased Call/BCS/BCS617XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	04/06/2023	Exercise	1	339,482	570.28			44,020	19,372			44,020		(25,311)				0001
Purchased Call/BCS/BCS7171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	04/14/2023	Exercise	1	287,204	557.3			41,063	19,130			41,063		(22,320)				0001
Purchased Call/BCS/BCS7171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	08/30/2023	Exercise	1	89,296	561.61			13,750	6,831			13,750		(7,258)				0001
Purchased Call/BCS/BCS617XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	01/20/2023	Exercise	1	164,293	567.73			18,094	6,126			18,094		(12,107)				0001
Purchased Call/BCS/BCS617XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	02/09/2023	Exercise	1	104,193	563.69			15,664	7,997			15,664		(7,926)				0001
Purchased Call/BCS/BCS7176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	03/09/2023	Exercise	1	635,262	578.43			75,527	31,806			75,527		(44,498)				0001
Purchased Call/BCS/BCS617TS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	02/06/2023	Exercise	1	285,120	596.1			23,977	5,790			23,977		(18,962)				0001
Purchased Call/BCS/BCS617US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	05/01/2024	08/09/2023	Exercise	1	51,959	579.31			7,349	3,903			7,349		(4,235)				0001
Purchased Call/BCS/BCS7172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	08/04/2023	Exercise	1	52,789	553.9			10,295	6,045			10,295		(4,557)				0001
Purchased Call/BCS/BCS7176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	11/10/2023	Exercise	1	50,231	575.31			5,114	853			5,114		(4,469)				0001
Purchased Call/BCS/BCS617XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	02/09/2023	Exercise	1	319,383	559.59			53,137	29,380			53,137		(24,501)				0001
Purchased Call/BCS/BCS617TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	01/09/2023	Exercise	1	362,100	600.92			22,945	(18)			22,945		(23,530)				0001
Purchased Call/BCS/BCS7173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	03/23/2023	Exercise	1	278,352	560.55			29,274	7,476			29,274		(22,420)				0001
Purchased Call/BCS/BCS7176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	10/11/2023	Exercise	1	50,422	575.94			4,956	708			4,956		(4,682)				0001
Purchased Call/BCS/BCS617USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	09/08/2023	Exercise	1	100,938	583.86			8,308	1,407			8,308		(7,039)				0001
Purchased Call/BCS/BCS617TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	01/27/2023	Exercise	1	748,139	590.04			62,355	13,626			62,355		(49,719)				0001
Purchased Call/BCS/BCS7173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	03/24/2023	Exercise	1	142,506	563.01			17,524	6,060			17,524		(11,736)				0001
Purchased Call/BCS/BCS7177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	10/26/2023	Exercise	1	51,544	575.31			4,588	217			4,588		(4,530)				0001
Purchased Call/BCS/BCS7177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	10/25/2023	Exercise	1	118,937	574.9			9,985	(127)			9,985		(10,154)				0001
Purchased Call/BCS/BCS617VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	08/18/2023	Exercise	1	50,871	561.87			7,707	4,224			7,707		(3,564)				0001
Purchased Call/BCS/BCS617YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	07/14/2023	Exercise	1	55,904	548.44			10,457	5,942			10,457		(4,615)				0001
Purchased Call/BCS/BCS7174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	12/20/2023	Exercise	1	51,177	565.81			9,077	5,021			9,077		(4,110)				0001
Purchased Call/BCS/BCS617YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	03/20/2023	Exercise	1	105,067	555.35			13,660	5,521			13,660		(8,483)				0001
Purchased Call/BCS/BCS7177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	03/10/2023	Exercise	1	161,453	579.67			19,058	5,516			19,058		(13,869)				0001
Purchased Call/BCS/BCS617WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	06/02/2023	Exercise	1	50,826	570.86			4,430	904			4,430		(3,852)				0001
Purchased Call/BCS/BCS617TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	05/23/2023	Exercise	1	201,036	588.88			19,006	5,730			19,006		(13,321)				0001
Purchased Call/BCS/BCS7174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	05/10/2023	Exercise	1	295,581	565.18			43,213	19,658			43,213		(24,021)				0001
Purchased Call/BCS/BCS617YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/12/2023	Exercise	1	124,242	550.67			16,615	7,005			16,615		(10,235)				0001
Purchased Call/BCS/BCS617WSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	02/06/2023	Exercise	1	753,073	568.42			96,937	43,560			96,937		(53,971)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS617US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	07/28/2023	Exercise	1	183,614	579.31			23,706	11,568			23,706		(12,225)				0001
Purchased Call/BCS/BCS7178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	09/11/2023	Exercise	1	101,123	581.38			12,084	3,228			12,084		(8,899)				0001
Purchased Call/BCS/BCS7174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	09/28/2023	Exercise	1	50,618	566.03			5,750	1,722			5,750		(4,103)				0001
Purchased Call/BCS/BCS7174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	05/01/2023	Exercise	1	103,708	562.31			14,122	5,797			14,122		(8,658)				0001
Purchased Call/BCS/BCS617YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	05/22/2023	Exercise	1	50,183	548.85			6,642	2,703			6,642		(4,213)				0001
Purchased Call/BCS/BCS617USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	02/06/2023	Exercise	1	643,803	577.18			62,304	18,690			62,304		(44,697)				0001
Purchased Call/BCS/BCS617ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	09/07/2023	Exercise	1	50,216	547.7			8,727	4,732			8,727		(4,324)				0001
Purchased Call/BCS/BCS7178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	09/12/2023	Exercise	1	99,652	582.26			11,924	3,269			11,924		(8,677)				0001
Purchased Call/BCS/BCS7178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	10/05/2023	Exercise	1	54,379	587.56			4,136	(399)			4,136		(4,732)				0001
Purchased Call/BCS/BCS617ZSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	01/26/2023	Exercise	1	103,300	553.81			14,181	6,155			14,181		(8,338)				0001
Purchased Call/BCS/BCS7179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	11/24/2023	Exercise	1	50,544	583.44			5,754	1,449			5,754		(4,448)				0001
Purchased Call/BCS/BCS7179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	03/13/2023	Exercise	1	606,064	573.43			62,907	9,533			62,907		(53,891)				0001
Purchased Call/BCS/BCS7175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	08/31/2023	Exercise	1	68,529	569.09			10,484	4,909			10,484		(5,650)				0001
Purchased Call/BCS/BCS7170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	07/25/2023	Exercise	1	124,875	554.18			23,119	13,129			23,119		(10,167)				0001
Purchased Call/BCS/BCS7175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	08/08/2023	Exercise	1	53,451	574.54			8,043	3,740			8,043		(4,586)				0001
Purchased Call/BCS/BCS7175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	03/06/2023	Exercise	1	102,858	574.54			12,090	3,821			12,090		(8,566)				0001
Purchased Call/BCS/BCS617USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	02/13/2023	Exercise	1	357,779	579.09			32,038	8,279			32,038		(23,979)				0001
Purchased Call/BCS/BCS617IISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	03/09/2023	Exercise	1	307,619	570.37			34,214	12,548			34,214		(22,954)				0001
Purchased Call/BCS/BCS617IISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	03/06/2023	Exercise	1	892,520	568.49			104,914	40,943			104,914		(64,378)				0001
Purchased Call/BCS/BCS7175SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	12/20/2023	Exercise	1	50,043	570.56			8,387	4,203			8,387		(4,216)				0001
Purchased Call/BCS/BCS717AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	01/06/2023	Exercise	1	55,125	569.5			4,986	.23			4,986		(5,472)				0001
Purchased Call/BCS/BCS717AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	01/06/2023	Exercise	1	161,995	569.5			16,404	1,839			16,404		(15,606)				0001
Purchased Call/BCS/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	03/03/2023	Exercise	1	352,406	555.74			50,876	23,133			50,876		(28,383)				0001
Purchased Call/BCS/BCS7175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	04/19/2023	Exercise	1	100,803	575.14			9,653	1,621			9,653		(8,136)				0001
Purchased Call/BCS/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	05/30/2023	Exercise	1	69,223	557.58			7,486	2,140			7,486		(5,523)				0001
Purchased Call/BCS/BCS617UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	03/09/2023	Exercise	1	381,048	571.33			36,309	10,471			36,309		(26,451)				0001
Purchased Call/BCS/BCS617IIST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	02/09/2023	Exercise	1	201,530	563.36			25,415	10,179			25,415		(15,257)				0001
Purchased Call/BCS/BCS7175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	01/30/2023	Exercise	1	105,633	573.92			10,835	2,318			10,835		(8,566)				0001
Purchased Call/BCS/BCS7176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	03/06/2023	Exercise	1	101,484	574.56			11,739	3,604			11,739		(8,329)				0001
Purchased Call/BCS/BCS717ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	03/06/2023	Exercise	1	50,584	566.01			5,796	1,170			5,796		(4,660)				0001

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Purchased Call/BCS/BCS7171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	01/06/2023	Exercise	1	773,975	559.01			91,908	34,578			91,908		(57,655)				0001
Purchased Call/BCS/BCS617XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	01/30/2023	Exercise	1	150,425	568.01			15,730	4,711			15,730		(11,065)				0001
Purchased Call/BCS/BCS617VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	01/09/2023	Exercise	1	184,381	563.68			21,119	8,700			21,119		(12,823)				0001
Purchased Call/BCS/BCS617XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	07/24/2023	Exercise	1	93,909	569.36			14,736	7,857			14,736		(7,042)				0001
Purchased Call/BCS/BCS717BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	03/02/2023	Exercise	1	224,555	559.88			31,477	11,022			31,477		(20,809)				0001
Purchased Call/BCS/BCS717BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	01/24/2023	Exercise	1	69,208	558.53			8,053	1,632			8,053		(6,537)				0001
Purchased Call/BCS/BCS617YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	02/17/2023	Exercise	1	415,410	553.52			60,910	28,127			60,910		(32,812)				0001
Purchased Call/BCS/BCS7176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	08/23/2023	Exercise	1	316,095	574.39			41,030	14,558			41,030		(26,474)				0001
Purchased Call/BCS/BCS617VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	02/16/2023	Exercise	1	132,186	567.98			15,591	6,679			15,591		(9,098)				0001
Purchased Call/BCS/BCS7176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	10/19/2023	Exercise	1	53,611	576.35			5,717	1,317			5,717		(4,463)				0001
Purchased Call/BCS/BCS617VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	02/15/2023	Exercise	1	111,329	561.42			14,676	7,214			14,676		(7,573)				0001
Purchased Call/BCS/BCS617YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	01/24/2023	Exercise	1	258,722	547.97			32,221	11,638			32,221		(20,855)				0001
Purchased Call/BCS/BCS617YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	01/23/2023	Exercise	1	813,732	550.67			118,714	55,955			118,714		(65,226)				0001
Purchased Call/BCS/BCS717CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	07/13/2023	Exercise	1	51,401	570.43			7,861	3,203			7,861		(4,913)				0001
Purchased Call/BCS/BCS617VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	08/02/2023	Exercise	1	404,144	567.87			69,546	42,298			69,546		(27,701)				0001
Purchased Call/BCS/BCS7172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	04/18/2023	Exercise	1	61,278	556.67			7,180	2,330			7,180		(4,916)				0001
Purchased Call/BCS/BCS7177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	03/07/2023	Exercise	1	102,702	578.41			13,185	4,762			13,185		(8,692)				0001
Purchased Call/BCS/BCS717CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	03/29/2023	Exercise	1	290,392	565.03			40,855	13,310			40,855		(27,975)				0001
Purchased Call/BCS/BCS7172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	01/23/2023	Exercise	1	125,456	555.07			13,618	3,679			13,618		(9,949)				0001
Purchased Call/BCS/BCS617VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	04/03/2023	Exercise	1	239,695	572.75			25,677	9,363			25,677		(17,456)				0001
Purchased Call/BCS/BCS7177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	04/27/2023	Exercise	1	318,101	576.5			26,393	(431)			26,393		(26,928)				0001
Purchased Call/BCS/BCS7172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	08/17/2023	Exercise	1	50,572	555.06			9,047	5,027			9,047		(4,164)				0001
Purchased Call/BCS/BCS617ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	08/04/2023	Exercise	1	51,354	568.51			8,242	4,581			8,242		(3,744)				0001
Purchased Call/BCS/BCS7177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	01/12/2023	Exercise	1	120,730	573.58			10,557	(343)			10,557		(10,955)				0001
Purchased Call/BCS/BCS617ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	01/23/2023	Exercise	1	545,471	570.3			57,835	19,907			57,835		(38,329)				0001
Purchased Call/BCS/BCS7173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	04/06/2023	Exercise	1	151,943	557.38			16,807	4,581			16,807		(12,396)				0001
Purchased Call/BCS/BCS7173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	12/27/2023	Exercise	1	50,198	564.13			9,172	5,097			9,172		(4,123)				0001
Purchased Call/BCS/BCS7178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	09/18/2023	Exercise	1	51,655	583.02			7,157	2,699			7,157		(4,678)				0001
Purchased Call/BCS/BCS617ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	02/27/2023	Exercise	1	674,641	552.7			97,153	43,780			97,153		(54,086)				0001
Purchased Call/BCS/BCS717DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	01/17/2023	Exercise	1	53,883	562.63			6,138	959			6,138		(5,363)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS7173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	02/24/2023	Exercise	1	53,241	564.7			6,040	1,743			6,040		(4,369)				0001
Purchased Call/BCS/BCS717DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	10/03/2023	Exercise	1	61,106	561.33			8,031	2,151			8,031		(6,018)				0001
Purchased Call/BCS/BCS7174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	08/03/2023	Exercise	1	176,573	561.26			32,495	17,825			32,495		(14,698)				0001
Purchased Call/BCS/BCS7178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	01/12/2023	Exercise	1	272,716	588.36			27,343	4,450			27,343		(23,271)				0001
Purchased Call/BCS/BCS717ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	01/12/2023	Exercise	1	283,804	545.98			45,691	16,402			45,691		(30,234)				0001
Purchased Call/BCS/BCS617IISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	06/09/2023	Exercise	1	140,711	570.37			14,796	4,871			14,796		(10,299)				0001
Purchased Call/BCS/BCS7174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	03/09/2023	Exercise	1	97,512	565.18			10,818	3,026			10,818		(7,827)				0001
Purchased Call/BCS/BCS7178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	04/06/2023	Exercise	1	58,636	574.69			5,236	(206)			5,236		(5,462)				0001
Purchased Call/BCS/BCS6172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	01/23/2023	Exercise	1	206,547	554.8			27,889	12,120			27,889		(16,131)				0001
Purchased Call/BCS/BCS7179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	02/23/2023	Exercise	1	105,866	580.29			11,360	2,056			11,360		(9,893)				0001
Purchased Call/BCS/BCS617IXS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	06/14/2023	Exercise	1	51,415	572.16			5,875	2,216			5,875		(3,874)				0001
Purchased Call/BCS/BCS7174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	02/09/2023	Exercise	1	173,622	564.74			22,375	8,779			22,375		(13,805)				0001
Purchased Call/BCS/BCS717ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	05/15/2023	Exercise	1	98,879	543.26			13,689	3,327			13,689		(10,459)				0001
Purchased Call/BCS/BCS7179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	02/03/2023	Exercise	1	927,875	583.44			83,282	4,148			83,282		(80,143)				0001
Purchased Call/BCS/BCS6172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	08/15/2023	Exercise	1	63,933	556.81			11,820	7,008			11,820		(4,917)				0001
Purchased Call/BCS/BCS717ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	01/31/2023	Exercise	1	197,207	543.59			40,698	20,100			40,698		(20,793)				0001
Purchased Call/BCS/BCS617XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	10/17/2023	Exercise	1	51,024	556.57			6,053	2,140			6,053		(4,236)				0001
Purchased Call/BCS/BCS7175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	06/30/2023	Exercise	1	245,203	570.07			37,111	17,826			37,111		(19,622)				0001
Purchased Call/BCS/BCS6172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	03/30/2023	Exercise	1	51,716	559.45			4,810	740			4,810		(4,350)				0001
Purchased Call/BCS/BCS6172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	05/24/2023	Exercise	1	58,076	549.96			7,445	2,752			7,445		(4,719)				0001
Purchased Call/BCS/BCS7175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	08/01/2023	Exercise	1	57,149	565.73			10,506	5,809			10,506		(4,742)				0001
Purchased Call/BCS/BCS717FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	02/01/2023	Exercise	1	142,641	533.64			25,919	10,434			25,919		(15,554)				0001
Purchased Call/BCS/BCS7170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	10/05/2023	Exercise	1	50,297	556.94			5,649	1,592			5,649		(4,107)				0001
Purchased Call/BCS/BCS717FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	06/20/2023	Exercise	1	187,748	538.13			37,937	18,445			37,937		(19,617)				0001
Purchased Call/BCS/BCS7170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	07/12/2023	Exercise	1	54,812	558.51			8,474	4,121			8,474		(4,408)				0001
Purchased Call/BCS/BCS7170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	05/10/2023	Exercise	1	1,276,973	559.69			135,127	34,970			135,127		(100,277)				0001
Purchased Call/BCS/BCS7175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	01/26/2023	Exercise	1	231,405	575.18			21,921	3,422			21,921		(18,745)				0001
Purchased Call/BCS/BCS7175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	02/21/2023	Exercise	1	478,367	577.66			69,470	32,176			69,470		(38,134)				0001
Purchased Call/BCS/BCS7170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	11/10/2023	Exercise	1	50,284	539.61			8,746	3,394			8,746		(5,446)				0001
Purchased Call/BCS/BCS7179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	01/06/2023	Exercise	1	270,684	576.96			29,233	5,763			29,233		(24,007)				0001

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Purchased Call/BCS/BCS7170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	01/06/2023	Exercise	1	225,173	557.14			31,703	14,405			31,703		(17,743)				0001
Purchased Call/BCS/BCS7170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	05/30/2023	Exercise	1	72,804	542.71			10,495	2,576			10,495		(8,110)				0001
Purchased Call/BCS/BCS7171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	02/23/2023	Exercise	1	101,041	555.6			11,879	4,120			11,879		(7,841)				0001
Purchased Call/BCS/BCS7170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	05/04/2023	Exercise	1	83,391	532.44			13,295	3,698			13,295		(9,609)				0001
Purchased Call/BCS/BCS7176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	01/06/2023	Exercise	1	277,877	572.63			30,338	7,694			30,338		(23,195)				0001
Purchased Call/BCS/BCS717ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	04/12/2023	Exercise	1	64,002	563.38			6,748	637			6,748		(6,204)				0001
Purchased Call/BCS/BCS7170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	12/13/2023	Exercise	1	69,792	548.66			12,453	6,758			12,453		(5,717)				0001
Purchased Call/BCS/BCS717HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	02/17/2023	Exercise	1	162,311	537.9			33,392	15,691			33,392		(18,556)				0001
Purchased Call/BCS/BCS717ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	01/13/2023	Exercise	1	108,563	571.96			14,404	4,877			14,404		(9,702)				0001
Purchased Call/BCS/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	03/20/2023	Exercise	1	300,128	552.5			32,498	8,955			32,498		(24,003)				0001
Purchased Call/BCS/BCS7170SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	08/07/2023	Exercise	1	157,688	554.78			31,659	19,547			31,659		(12,431)				0001
Purchased Call/BCS/BCS7172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	09/07/2023	Exercise	1	58,347	554.67			9,568	4,928			9,568		(4,734)				0001
Purchased Call/BCS/BCS7176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	11/08/2023	Exercise	1	50,812	575.77			5,168	973			5,168		(4,307)				0001
Purchased Call/BCS/BCS7177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	12/20/2023	Exercise	1	53,164	573.69			8,685	4,109			8,685		(4,684)				0001
Purchased Call/AIM/AIM0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/08/2030	08/10/2023	Expire	1	870,978	2861.93									17				0001
Purchased Call/BCS/BCS7173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	12/22/2023	Exercise	1	50,728	559.79			9,333	5,353			9,333		(4,051)				0001
Purchased Call/BCS/BCS7171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	03/06/2023	Exercise	1	156,076	555.39			20,912	9,023			20,912		(12,465)				0001
Purchased Call/BCS/BCS7171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	05/04/2023	Exercise	1	610,347	555.38			121,108	53,166			121,108		(68,165)				0001
Purchased Call/BCS/BCS7177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	07/12/2023	Exercise	1	139,229	576.5			18,162	6,520			18,162		(11,686)				0001
Purchased Call/BCS/BCS7171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	07/07/2023	Exercise	1	52,070	554.78			8,822	4,828			8,822		(4,413)				0001
Purchased Call/BCS/BCS7173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	02/23/2023	Exercise	1	208,566	566.57			28,380	11,869			28,380		(16,888)				0001
Purchased Call/BCS/BCS7171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	05/09/2023	Exercise	1	54,576	543.23			7,712	1,120			7,712		(6,655)				0001
Purchased Call/BCS/BCS717JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	03/06/2023	Exercise	1	157,447	554.51			26,745	9,137			26,745		(18,508)				0001
Purchased Call/BCS/BCS7177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	02/08/2023	Exercise	1	123,507	574.88			15,324	4,741			15,324		(10,676)				0001
Purchased Call/BCS/BCS717CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	05/18/2023	Exercise	1	712,470	577.8			75,007	9,687			75,007		(65,629)				0001
Purchased Call/BCS/BCS7171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	01/25/2023	Exercise	1	6,823,622	557.17			848,150	332,916			848,150		(515,457)				0001
Purchased Call/BCS/BCS7177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	04/28/2023	Exercise	1	346,565	578.41			37,361	8,667			37,361		(28,909)				0001
Purchased Call/BCS/BCS7177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	12/26/2023	Exercise	1	52,462	573.66			8,757	4,207			8,757		(4,572)				0001
Purchased Call/BCS/BCS7174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	03/24/2023	Exercise	1	207,049	566.18			28,916	12,087			28,916		(17,709)				0001
Purchased Call/BCS/BCS717JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	09/15/2023	Exercise	1	67,977	546.19			14,064	5,843			14,064		(8,229)				0001

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Purchased Call/BCS/BCS717JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	07/07/2023	Exercise	1	100,821	554.51			18,744	7,488			18,744		(11,818)				0001
Purchased Call/BCS/BCS717SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	05/18/2023	Exercise	1	50,099	555.73			5,441	1,554			5,441		(4,013)				0001
Purchased Call/BCS/BCS717ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	04/20/2023	Exercise	1	391,682	561.61			56,413	26,105			56,413		(30,699)				0001
Purchased Call/BCS/BCS717SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	03/24/2023	Exercise	1	315,089	568.25			39,668	15,311			39,668		(25,466)				0001
Purchased Call/BCS/BCS717DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	02/15/2023	Exercise	1	269,078	558.58			38,417	11,834			38,417		(27,484)				0001
Purchased Call/BCS/BCS717JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	01/24/2023	Exercise	1	116,325	550.79			15,794	2,322			15,794		(13,495)				0001
Purchased Call/BCS/BCS717JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	05/08/2023	Exercise	1	111,463	558.39			17,629	4,517			17,629		(13,123)				0001
Purchased Call/BCS/BCS7178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	07/07/2023	Exercise	1	50,926	584.45			6,397	1,971			6,397		(4,598)				0001
Purchased Call/BCS/BCS717DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	06/23/2023	Exercise	1	50,222	558.59			7,767	2,670			7,767		(5,121)				0001
Purchased Call/BCS/BCS7172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	05/04/2023	Exercise	1	50,034	556.39			5,543	1,571			5,543		(4,079)				0001
Purchased Call/BCS/BCS7178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	03/07/2023	Exercise	1	691,589	583.96			66,529	6,228			66,529		(60,435)				0001
Purchased Call/BCS/BCS7174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/27/2023	Exercise	1	144,677	565.81			19,230	7,780			19,230		(12,069)				0001
Purchased Call/BCS/BCS717DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	12/27/2023	Exercise	1	203,900	559.44			40,794	20,258			40,794		(20,583)				0001
Purchased Call/BCS/BCS7179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	03/24/2023	Exercise	1	106,327	583.44			8,814	(266)			8,814		(9,675)				0001
Purchased Call/BCS/BCS7172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	08/17/2023	Exercise	1	417,242	558.08			67,224	35,191			67,224		(32,093)				0001
Purchased Call/BCS/BCS717DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	07/06/2023	Exercise	1	53,120	556			9,700	4,332			9,700		(5,490)				0001
Purchased Call/BCS/BCS717KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	11/28/2023	Exercise	1	52,126	563.26			8,576	2,655			8,576		(6,097)				0001
Purchased Call/BCS/BCS7174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	01/20/2023	Exercise	1	496,766	567.91			64,254	25,461			64,254		(39,028)				0001
Purchased Call/BCS/BCS7179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	04/13/2023	Exercise	1	156,805	575.15			18,669	4,792			18,669		(14,196)				0001
Purchased Call/BCS/BCS7172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	01/20/2023	Exercise	1	95,136	554			10,844	3,219			10,844		(7,696)				0001
Purchased Call/BCS/BCS717KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	05/04/2023	Exercise	1	69,441	558.5			8,355	(25)			8,355		(8,397)				0001
Purchased Call/BCS/BCS7172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	08/24/2023	Exercise	1	57,272	555.93			8,821	4,304			8,821		(4,693)				0001
Purchased Call/BCS/BCS717DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	03/23/2023	Exercise	1	106,442	557.35			14,578	3,960			14,578		(10,904)				0001
Purchased Call/BCS/BCS717ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	11/15/2023	Exercise	1	122,662	553.17			20,435	8,097			20,435		(12,403)				0001
Purchased Call/BCS/BCS717KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	06/01/2023	Exercise	1	157,083	567			20,269	2,753			20,269		(17,925)				0001
Purchased Call/BCS/BCS7175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	01/25/2023	Exercise	1	168,650	571.33			18,653	5,240			18,653		(13,923)				0001
Purchased Call/BCS/BCS7179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	03/20/2023	Exercise	1	187,501	577.64			20,029	3,837			20,029		(16,375)				0001
Purchased Call/BCS/BCS7173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	09/20/2023	Exercise	1	102,721	558.14			16,096	7,868			16,096		(8,567)				0001
Purchased Call/BCS/BCS717ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	05/18/2023	Exercise	1	57,333	543.95			7,727	1,534			7,727		(6,200)				0001
Purchased Call/BCS/BCS717ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	02/08/2023	Exercise	1	159,949	549.53			31,726	15,350			31,726		(16,951)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	04/13/2023	Exercise	1	186,938	571.96			20,689	4,244			20,689		(17,109)				0001
Purchased Call/BCS/BCS7176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	02/16/2023	Exercise	1	117,682	577.04			13,468	4,278			13,468		(9,335)				0001
Purchased Call/BCS/BCS717KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	10/05/2023	Exercise	1	50,817	563.01			6,395	518			6,395		(5,966)				0001
Purchased Call/BCS/BCS7173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	02/14/2023	Exercise	1	168,871	557.52			24,288	10,670			24,288		(14,665)				0001
Purchased Call/BCS/BCS717KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	02/17/2023	Exercise	1	210,071	561.31			20,085	1,456			20,085		(18,683)				0001
Purchased Call/BCS/BCS717ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	03/29/2023	Exercise	1	53,715	548.67			6,390	991			6,390		(5,608)				0001
Purchased Call/BCS/BCS7173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	07/03/2023	Exercise	1	56,969	555.95			9,119	4,451			9,119		(4,742)				0001
Purchased Call/BCS/BCS717ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	04/10/2023	Exercise	1	386,990	545.93			69,356	29,844			69,356		(39,659)				0001
Purchased Call/BCS/BCS717KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	06/29/2023	Exercise	1	50,332	566.32			7,792	1,916			7,792		(5,943)				0001
Purchased Call/BCS/BCS717ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	07/07/2023	Exercise	1	51,290	569.83			7,791	3,276			7,791		(4,699)				0001
Purchased Call/BCS/BCS7176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	03/07/2023	Exercise	1	474,268	573.2			55,339	16,917			55,339		(39,079)				0001
Purchased Call/BCS/BCS717AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	01/19/2023	Exercise	1	134,548	565.16			14,703	2,299			14,703		(12,407)				0001
Purchased Call/BCS/BCS717LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	08/31/2023	Exercise	1	51,949	564.23			9,374	3,379			9,374		(6,100)				0001
Purchased Call/BCS/BCS7176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	03/06/2023	Exercise	1	214,113	578.26			21,859	4,609			21,859		(17,691)				0001
Purchased Call/BCS/BCS717LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	04/06/2023	Exercise	1	145,848	568.69			19,237	2,361			19,237		(17,437)				0001
Purchased Call/BCS/BCS717FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	06/12/2023	Exercise	1	92,365	539.11			16,718	7,208			16,718		(9,794)				0001
Purchased Call/BCS/BCS717ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	01/05/2023	Exercise	1	315,249	564.54			44,275	15,637			44,275		(29,246)				0001
Purchased Call/BCS/BCS717FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	06/23/2023	Exercise	1	125,359	533.64			25,261	11,625			25,261		(13,642)				0001
Purchased Call/BCS/BCS717LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	08/07/2023	Exercise	1	50,569	572.18			9,041	3,375			9,041		(6,077)				0001
Purchased Call/BCS/BCS717FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	08/04/2023	Exercise	1	51,003	543.34			11,652	6,463			11,652		(5,366)				0001
Purchased Call/BCS/BCS7174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	09/29/2023	Exercise	1	50,075	561.69			5,944	1,897			5,944		(4,171)				0001
Purchased Call/BCS/BCS7176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	07/28/2023	Exercise	1	50,468	575.31			8,272	3,998			8,272		(4,813)				0001
Purchased Call/BCS/BCS717MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	01/25/2023	Exercise	1	327,406	568.35			56,399	19,564			56,399		(37,192)				0001
Purchased Call/BCS/BCS7174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	09/29/2023	Exercise	1	50,171	562.87			5,869	1,865			5,869		(4,159)				0001
Purchased Call/BCS/BCS717GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	03/20/2023	Exercise	1	104,115	543.25			17,628	6,935			17,628		(11,194)				0001
Purchased Call/BCS/BCS7176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	02/09/2023	Exercise	1	268,323	575.94			29,877	7,301			29,877		(23,173)				0001
Purchased Call/BCS/BCS717GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	05/11/2023	Exercise	1	102,420	540.59			15,945	5,133			15,945		(11,416)				0001
Purchased Call/BCS/BCS717ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	01/05/2023	Exercise	1	465,706	565.07			68,608	27,293			68,608		(41,716)				0001
Purchased Call/BCS/BCS7175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/10/2023	Exercise	1	53,398	565.22			7,903	3,489			7,903		(4,458)				0001
Purchased Call/BCS/BCS717BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	09/07/2023	Exercise	1	50,878	563.06			7,954	3,271			7,954		(4,872)				0001

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Purchased Call/BCS/BCS7177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	02/15/2023	Exercise	1	334,783	575.92			39,153	10,762			39,153		(29,505)				0001
Purchased Call/BCS/BCS7176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	12/12/2023	Exercise	1	75,943	537.24			16,566	8,466			16,566		(8,115)				0001
Purchased Call/BCS/BCS7178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	08/04/2023	Exercise	1	50,436	565.49			9,127	4,594			9,127		(4,814)				0001
Purchased Call/BCS/BCS7178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	01/06/2023	Exercise	1	240,487	562.9			28,746	641			28,746		(28,343)				0001
Purchased Call/BCS/BCS7178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	05/23/2023	Exercise	1	55,617	559.55			6,798	1,682			6,798		(5,402)				0001
Purchased Call/BCS/BCS7176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	01/06/2023	Exercise	1	131,281	575.64			11,010	211			11,010		(11,180)				0001
Purchased Call/BCS/BCS717MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	08/22/2023	Exercise	1	64,740	557.86			11,364	3,438			11,364		(7,936)				0001
Purchased Call/BCS/BCS7178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	01/13/2023	Exercise	1	179,779	562.27			23,964	7,686			23,964		(16,454)				0001
Purchased Call/BCS/BCS7176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	11/17/2023	Exercise	1	96,043	574.56			11,683	3,486			11,683		(8,260)				0001
Purchased Call/BCS/BCS7178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	10/19/2023	Exercise	1	51,485	583.67			5,015	595			5,015		(4,733)				0001
Purchased Call/BCS/BCS717MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	06/20/2023	Exercise	1	104,487	568.45			16,677	5,027			16,677		(11,953)				0001
Purchased Call/BCS/BCS717GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	01/20/2023	Exercise	1	521,009	540.55			104,923	49,544			104,923		(57,397)				0001
Purchased Call/BCS/BCS7177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	08/29/2023	Exercise	1	87,962	578.43			10,868	3,632			10,868		(7,979)				0001
Purchased Call/BCS/BCS7178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	01/03/2024	Exercise	1	51,514	583.67			7,711	3,294			7,711		(4,764)				0001
Purchased Call/BCS/BCS7177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	03/13/2023	Exercise	1	389,922	575.92			50,188	17,396			50,188		(33,102)				0001
Purchased Call/BCS/BCS717NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	01/17/2023	Exercise	1	841,368	560.95			118,017	35,699			118,017		(83,309)				0001
Purchased Call/BCS/BCS717HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	02/23/2023	Exercise	1	257,619	549.32			41,837	14,505			41,837		(27,862)				0001
Purchased Call/BCS/BCS7179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	11/30/2023	Exercise	1	73,514	580.29			8,892	2,415			8,892		(6,673)				0001
Purchased Call/BCS/BCS7177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	01/06/2023	Exercise	1	330,940	582.17			32,463	5,398			32,463		(27,380)				0001
Purchased Call/BCS/BCS717CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	02/14/2023	Exercise	1	350,535	574.5			48,791	16,713			48,791		(33,424)				0001
Purchased Call/BCS/BCS717HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	07/28/2023	Exercise	1	79,929	545.59			18,588	9,945			18,588		(8,837)				0001
Purchased Call/BCS/BCS7179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	03/07/2023	Exercise	1	209,314	575.91			27,230	9,244			27,230		(18,326)				0001
Purchased Call/BCS/BCS717DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	06/16/2023	Exercise	1	62,132	560.21			9,442	3,327			9,442		(6,352)				0001
Purchased Call/BCS/BCS7178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	02/27/2023	Exercise	1	208,138	586.19			22,749	5,318			22,749		(18,275)				0001
Purchased Call/BCS/BCS717DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	03/23/2023	Exercise	1	105,170	558.58			14,876	4,464			14,876		(10,870)				0001
Purchased Call/BCS/BCS717NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	01/26/2023	Exercise	1	101,206	555.52			14,667	2,805			14,667		(12,059)				0001
Purchased Call/BCS/BCS7178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	02/09/2023	Exercise	1	254,036	583.67			21,163	4,439			21,163		(17,603)				0001
Purchased Call/BCS/BCS7174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	01/06/2023	Exercise	1	517,786	571.96			56,456	10,962			56,456		(46,572)				0001
Purchased Call/BCS/BCS717DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	04/24/2023	Exercise	1	125,405	563.21			18,630	6,453			18,630		(12,457)				0001
Purchased Call/BCS/BCS717NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	08/03/2023	Exercise	1	51,321	554.98			11,498	5,438			11,498		(6,507)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	01/11/2023	Exercise	1	433,732	550.04			59,908	13,266			59,908		(47,174)				0001
Purchased Call/BCS/BCS717NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	02/02/2023	Exercise	1	128,177	553.8			18,815	3,514			18,815		(15,384)				0001
Purchased Call/BCS/BCS717ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	03/31/2023	Exercise	1	169,740	555.56			26,597	9,919			26,597		(17,218)				0001
Purchased Call/BCS/BCS717ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	03/27/2023	Exercise	1	113,213	552.23			16,581	5,294			16,581		(11,926)				0001
Purchased Call/BCS/BCS717IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	06/29/2023	Exercise	1	101,789	551.08			20,810	9,884			20,810		(11,226)				0001
Purchased Call/BCS/BCS7170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	06/08/2023	Exercise	1	129,530	554.91			20,623	4,997			20,623		(15,852)				0001
Purchased Call/BCS/BCS7170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	05/11/2023	Exercise	1	101,113	556.09			17,299	5,232			17,299		(12,756)				0001
Purchased Call/BCS/BCS7178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	02/01/2023	Exercise	1	388,321	585.04			36,965	3,759			36,965		(33,671)				0001
Purchased Call/BCS/BCS7178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	02/08/2023	Exercise	1	122,889	585.62			12,388	1,949			12,388		(10,549)				0001
Purchased Call/BCS/BCS7171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	02/09/2023	Exercise	1	380,350	554.93			61,476	20,913			61,476		(41,001)				0001
Purchased Call/BCS/BCS7170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	10/26/2023	Exercise	1	50,489	556.76			7,036	1,051			7,036		(6,312)				0001
Purchased Call/BCS/BCS717ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	03/02/2023	Exercise	1	341,160	545.23			60,981	26,421			60,981		(35,106)				0001
Purchased Call/BCS/BCS717BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	09/14/2023	Exercise	1	50,292	553.87			9,030	4,133			9,030		(4,911)				0001
Purchased Call/BCS/BCS7178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	03/21/2023	Exercise	1	452,318	585.83			50,858	11,931			50,858		(39,385)				0001
Purchased Call/BCS/BCS7170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2024	01/13/2023	Exercise	1	392,924	558.4			56,034	10,252			56,034		(46,321)				0001
Purchased Call/BCS/BCS717FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	10/10/2023	Exercise	1	52,588	550.54			7,432	2,083			7,432		(5,533)				0001
Purchased Call/BCS/BCS7178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	08/04/2023	Exercise	1	146,889	586.97			19,888	7,432			19,888		(12,834)				0001
Purchased Call/BCS/BCS7170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	06/30/2023	Exercise	1	80,931	556.43			14,222	4,397			14,222		(9,663)				0001
Purchased Call/BCS/BCS7171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/25/2024	04/26/2023	Exercise	1	293,502	552.07			38,570	6,657			38,570		(32,709)				0001
Purchased Call/BCS/BCS717BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	05/18/2023	Exercise	1	132,802	559.85			14,713	2,387			14,713		(12,724)				0001
Purchased Call/BCS/BCS7170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	03/21/2023	Exercise	1	270,057	553.24			32,175	(1,582)			32,175		(33,741)				0001
Purchased Call/BCS/BCS7179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	01/13/2023	Exercise	1	315,853	580.94			31,800	4,223			31,800		(28,873)				0001
Purchased Call/BCS/BCS717FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	10/18/2023	Exercise	1	64,543	548.42			10,354	3,824			10,354		(6,869)				0001
Purchased Call/BCS/BCS7170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	02/06/2023	Exercise	1	399,459	559.84			60,977	14,080			60,977		(46,855)				0001
Purchased Call/BCS/BCS717CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	05/04/2023	Exercise	1	102,685	572.03			9,800	179			9,800		(9,705)				0001
Purchased Call/BCS/BCS717CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	06/21/2023	Exercise	1	76,712	571.68			10,637	3,413			10,637		(7,436)				0001
Purchased Call/BCS/BCS7171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	01/27/2023	Exercise	1	603,267	559.39			89,518	24,684			89,518		(66,109)				0001
Purchased Call/BCS/BCS7171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	01/05/2023	Exercise	1	374,983	558.12			62,640	21,999			62,640		(41,056)				0001
Purchased Call/BCS/BCS7170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	03/24/2023	Exercise	1	138,809	539.31			20,916	6,171			20,916		(14,933)				0001
Purchased Call/BCS/BCS7170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/10/2023	Expire	1	145,156	560.17									25				0001

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Purchased Call/BCS/BCS7179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	08/11/2023	Exercise	1	102,558	581.52			15,009	6,105			15,009		(9,329)				0001
Purchased Call/BCS/BCS7179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	02/16/2023	Exercise	1	425,341	538.54			85,343	40,547			85,343		(44,927)				0001
Purchased Call/BCS/BCS717CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	01/10/2023	Exercise	1	224,656	562.56			27,194	5,492			27,194		(22,200)				0001
Purchased Call/BCS/BCS7179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	03/16/2023	Exercise	1	159,771	540.86			30,546	14,103			30,546		(16,935)				0001
Purchased Call/BCS/BCS717PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/10/2023	Exercise	1	720,848	564.8		14,497	17,264	2,767			17,264		(14,421)				0001
Purchased Call/BCS/BCS7179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	01/12/2023	Exercise	1	63,961	572.4			5,824	133			5,824		(5,737)				0001
Purchased Call/BCS/BCS7179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	10/05/2023	Exercise	1	54,349	574.01			5,188	428			5,188		(4,880)				0001
Purchased Call/BCS/BCS717PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	01/11/2023	Exercise	1	2,909,787	565.68		14,129	16,834	2,705			16,834		(14,118)				0001
Purchased Call/BCS/BCS717DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	06/23/2023	Exercise	1	53,271	561.25			7,964	2,720			7,964		(5,302)				0001
Purchased Call/BCS/BCS717DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	09/13/2024	01/24/2023	Expire	1	61,535	558.86									(298)				0001
Purchased Call/BCS/BCS717GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	11/24/2023	Exercise	1	50,660	537.47			10,466	5,137			10,466		(5,432)				0001
Purchased Call/BCS/BCS7179SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	01/12/2023	Exercise	1	950,676	578.22			116,377	31,800			116,377		(85,197)				0001
Purchased Call/BCS/BCS7171SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	05/03/2023	Exercise	1	162,604	547.8			28,184	9,355			28,184		(19,069)				0001
Purchased Call/BCS/BCS7171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	01/06/2023	Exercise	1	225,420	548.8			37,707	11,855			37,707		(27,145)				0001
Purchased Call/BCS/BCS717GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	06/21/2023	Exercise	1	108,204	543.7			21,476	9,813			21,476		(12,007)				0001
Purchased Call/BCS/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/17/2023	Exercise	1	2,256,987	570.13		18,418	24,860	6,442			24,860		(17,925)				0001
Purchased Call/BCS/BCS717DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	04/20/2023	Exercise	1	108,903	561.33			15,897	5,407			15,897		(11,665)				0001
Purchased Call/BCS/BCS717DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	03/22/2023	Exercise	1	53,281	558.58			5,457	187			5,457		(5,778)				0001
Purchased Call/BCS/BCS717HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	09/25/2023	Exercise	1	51,094	542.91			9,350	3,677			9,350		(6,104)				0001
Purchased Call/BCS/BCS717JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	06/07/2023	Exercise	1	223,048	552.83			35,009	9,300			35,009		(26,031)				0001
Purchased Call/BCS/BCS717JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	02/14/2023	Exercise	1	309,342	552.63			51,291	16,657			51,291		(36,041)				0001
Purchased Call/BCS/BCS717AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	03/03/2023	Exercise	1	175,270	569.5			20,103	4,306			20,103		(15,992)				0001
Purchased Call/BCS/BCS717DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	11/30/2023	Exercise	1	52,389	558.91			8,542	3,380			8,542		(5,319)				0001
Purchased Call/BCS/BCS717GSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	10/12/2023	Exercise	1	53,826	555.67			7,722	2,264			7,722		(5,463)				0001
Purchased Call/BCS/BCS717HSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	11/08/2023	Exercise	1	155,690	541.79			26,731	8,653			26,731		(18,135)				0001
Purchased Call/BCS/BCS717PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/18/2023	Exercise	1	3,791,569	574.62		48,033	62,005	13,972			62,005		(47,302)				0001
Purchased Call/BCS/BCS717PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/18/2023	Exercise	1	923,368	571.11		6,530	10,402	3,872			10,402		(6,321)				0001
Purchased Call/BCS/BCS7170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2023	Exercise	1	535,935	569.69		7,013	6,729	(284)			6,729		(6,939)				0001
Purchased Call/BCS/BCS7170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/24/2023	Expire	1	760,786	568.48									137				0001
Purchased Call/BCS/BCS717HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	05/30/2023	Exercise	1	222,271	548.38			41,157	16,673			41,157		(24,667)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	05/04/2023	Exercise	1	55,207	540.44			7,908	1,894			7,908		(6,180)				0001
Purchased Call/BCS/BCS717QSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/30/2023	Expire	1	1,117,919	577.83									205				0001
Purchased Call/BCS/BCS717QSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/30/2023	Expire	1	61,975	574.52									12				0001
Purchased Call/BCS/BCS717ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	06/23/2023	Exercise	1	114,188	555.64			18,847	6,126			18,847		(12,746)				0001
Purchased Call/BCS/BCS717ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	01/05/2023	Exercise	1	100,955	566.97			10,791	1,839			10,791		(9,211)				0001
Purchased Call/BCS/BCS717FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	06/08/2023	Exercise	1	151,737	539.11			29,592	13,953			29,592		(15,856)				0001
Purchased Call/BCS/BCS717QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/31/2023	Exercise	1	3,380,151	583.98		17,329	21,218	3,890			21,218		(16,791)				0001
Purchased Call/BCS/BCS717ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	01/10/2023	Exercise	1	156,584	555.64			21,406	3,978			21,406		(18,249)				0001
Purchased Call/BCS/BCS717JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	01/18/2023	Exercise	1	913,067	569.37			125,426	25,921			125,426		(100,656)				0001
Purchased Call/BCS/BCS717FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	01/31/2023	Exercise	1	496,158	541.76			94,892	45,157			94,892		(51,032)				0001
Purchased Call/BCS/BCS717QSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/31/2023	Exercise	1	1,679,245	580.42		7,101	8,592	1,491			8,592		(6,812)				0001
Purchased Call/BCS/BCS717BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	01/27/2023	Exercise	1	271,704	562.3			37,056	12,776			37,056		(26,021)				0001
Purchased Call/BCS/BCS717JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	05/23/2023	Exercise	1	126,394	569.37			15,005	1,244			15,005		(14,231)				0001
Purchased Call/BCS/BCS717ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	07/06/2023	Exercise	1	50,032	559.39			9,154	3,772			9,154		(5,857)				0001
Purchased Call/BCS/BCS717QSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/31/2023	Exercise	1	261,490	577.09		8,527	10,590	2,063			10,590		(8,504)				0001
Purchased Call/BCS/BCS717QSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	02/03/2023	Exercise	1	3,617,425	588.69		20,002	20,284	282			20,284		(19,958)				0001
Purchased Call/BCS/BCS717IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	03/07/2023	Exercise	1	365,933	553.25			59,305	19,060			59,305		(41,082)				0001
Purchased Call/BCS/BCS717BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	05/22/2023	Exercise	1	96,356	553.87			12,691	3,329			12,691		(9,370)				0001
Purchased Call/BCS/BCS717RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2023	Expire	1	872,206	586.75									174				0001
Purchased Call/BCS/BCS717JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	09/20/2023	Exercise	1	104,211	566.58			17,363	5,704			17,363		(12,069)				0001
Purchased Call/BCS/BCS717JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	06/02/2023	Exercise	1	156,240	560.83			10,814	238			10,814		(10,624)				0001
Purchased Call/BCS/BCS717ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	05/26/2023	Exercise	1	71,809	551.79			9,531	1,286			9,531		(8,498)				0001
Purchased Call/BCS/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/14/2023	Exercise	1	3,284,027	583.17		21,808	21,365	(443)			21,365		(21,205)				0001
Purchased Call/BCS/BCS717FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	03/20/2023	Exercise	1	156,369	541.76			26,253	10,562			26,253		(16,215)				0001
Purchased Call/BCS/BCS717BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	01/12/2023	Exercise	1	602,481	565.62			84,531	28,839			84,531		(56,296)				0001
Purchased Call/BCS/BCS717JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	04/18/2023	Exercise	1	104,211	569.37			12,300	932			12,300		(12,205)				0001
Purchased Call/BCS/BCS717KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	12/01/2023	Exercise	1	66,918	563.54			10,925	3,203			10,925		(7,957)				0001
Purchased Call/AIM/AIM0003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/08/2028	09/12/2023	Expire	1	335,909	2830.92									16				0001
Purchased Call/AIM/AIM0003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/06/2024	09/12/2023	Expire	1	235,362	2830.92									26				0001
Purchased Call/AIM/AIM0003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/22/2024	10/24/2023	Expire	1	211,971	2754.5									29				0001

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Purchased Call/AIM/AIM0004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/06/2024	12/12/2023	Expire	1	393,053	2855.55									67				0001
Purchased Call/AIM/AIM0003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2023	11/22/2028	11/27/2023	Expire	1	109,272	2833.32									11				0001
Purchased Call/AIM/AIM0004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/08/2028	12/12/2023	Expire	1	175,494	2855.55									14				0001
Purchased Call/BCS/BCS717RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2023	Expire	1	358,647	581.94									75				0001
Purchased Call/BCS/BCS717SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/22/2023	Expire	1	72,572	581.1									23				0001
Purchased Call/BCS/BCS717JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	02/14/2023	Exercise	1	417,705	566.58			53,904	7,215			53,904		(48,035)				0001
Purchased Call/BCS/BCS717FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	03/07/2023	Exercise	1	59,892	533.64			10,716	4,207			10,716		(6,540)				0001
Purchased Call/BCS/BCS717SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/22/2023	Exercise	1	3,839,644	583.39		76,941	56,844	(20,097)			56,844		(76,131)				0001
Purchased Call/BCS/BCS717KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	03/07/2023	Exercise	1	105,916	564.22			15,861	3,740			15,861		(13,098)				0001
Purchased Call/BCS/BCS717BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	04/14/2023	Exercise	1	118,004	564.26			12,927	1,880			12,927		(11,126)				0001
Purchased Call/AIM/AIM0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2023	08/22/2030	08/24/2023	Expire	1	2,249,931	2816.72									43				0001
Purchased Call/AIM/AIM0003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/22/2030	10/24/2023	Expire	1	983,709	2754.5									59				0001
Purchased Call/BCS/BCS717JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	06/08/2023	Exercise	1	53,980	563.55			7,606	1,487			7,606		(6,149)				0001
Purchased Call/BCS/BCS717FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	03/20/2023	Exercise	1	173,060	546.02			23,839	6,689			23,839		(17,442)				0001
Purchased Call/BCS/BCS717KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	07/13/2023	Exercise	1	272,933	564.22			52,991	21,729			52,991		(31,579)				0001
Purchased Call/BCS/BCS717CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	03/02/2023	Exercise	1	204,406	567.63			27,440	8,398			27,440		(19,447)				0001
Purchased Call/AIM/AIM0004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/06/2030	12/12/2023	Expire	1	1,505,885	2855.55									99				0001
Purchased Call/BCS/BCS717KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	01/13/2023	Exercise	1	331,663	567			43,267	6,249			43,267		(39,055)				0001
Purchased Call/BCS/BCS717KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	02/13/2023	Exercise	1	336,802	566.46			42,416	4,704			42,416		(37,947)				0001
Purchased Call/BCS/BCS717CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	08/17/2023	Exercise	1	52,251	574.97			7,923	2,999			7,923		(5,091)				0001
Purchased Call/BCS/BCS717SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/22/2023	Exercise	1	1,482,723	583.39		6,550	5,791	(759)			5,791		(6,119)				0001
Purchased Call/BCS/BCS717SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/22/2023	03/15/2024	02/24/2023	Expire	1	105,420	581.68									(13)				0001
Purchased Call/BCS/BCS717FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	03/09/2023	Exercise	1	119,599	545.73			22,681	10,251			22,681		(13,089)				0001
Purchased Call/BCS/BCS717SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Exercise	1	2,397,041	580.76		62,604	52,988	(9,615)			52,988		(62,310)				0001
Purchased Call/BCS/BCS717CSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/25/2023	Exercise	1	58,515	560.4			8,466	2,656			8,466		(5,818)				0001
Purchased Call/BCS/BCS717DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	02/21/2023	Exercise	1	213,238	559.88			37,498	16,439			37,498		(21,627)				0001
Purchased Call/BCS/BCS717SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	02/28/2023	Expire	1	585,833	573.47									134				0001
Purchased Call/BCS/BCS717TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/28/2023	Exercise	1	3,252,815	573.47		14,046	11,646	(2,401)			11,646		(13,357)				0001
Purchased Call/BCS/BCS717LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	01/19/2023	Exercise	1	52,025	561.58			6,449	107			6,449		(6,411)				0001
Purchased Call/BCS/BCS717LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	01/31/2023	Exercise	1	260,444	570.14			34,300	4,936			34,300		(30,869)				0001

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Purchased Call/BCS/BCS717KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	12/12/2023	Exercise	1	54,666	566.04			9,114	2,758			9,114		(6,590)				0001
Purchased Call/BCS/BCS717LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	02/23/2023	Exercise	1	280,205	567.34			35,225	2,833			35,225		(32,863)				0001
Purchased Call/BCS/BCS717TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/01/2023	Exercise	1	200,358	572.78		7,399	6,460	(939)			6,460		(7,397)				0001
Purchased Call/BCS/BCS717DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	07/05/2023	Exercise	1	158,087	557.57			27,448	11,667			27,448		(16,039)				0001
Purchased Call/BCS/BCS717DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	03/29/2023	Exercise	1	94,665	560.79			9,530	118			9,530		(9,597)				0001
Purchased Call/BCS/BCS717GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	01/23/2023	Exercise	1	549,240	543.25			88,803	32,336			88,803		(58,166)				0001
Purchased Call/BCS/BCS717TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	03/03/2023	Exercise	1	3,015,677	575.69		22,364	25,575	3,210			25,575		(22,290)				0001
Purchased Call/BCS/BCS717GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	03/06/2023	Exercise	1	101,882	543.25			17,729	7,244			17,729		(11,481)				0001
Purchased Call/BCS/BCS717DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	01/25/2023	Exercise	1	347,662	559.75			59,082	25,209			59,082		(34,193)				0001
Purchased Call/BCS/BCS717TSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/07/2023	Expire	1	380,578	577.89									91				0001
Purchased Call/BCS/BCS717TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/07/2023	Exercise	1	1,319,126	579.12		26,831	28,034	1,203			28,034		(26,618)				0001
Purchased Call/BCS/BCS717LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	04/06/2023	Exercise	1	200,228	568.69			21,735	(1,474)			21,735		(23,285)				0001
Purchased Call/BCS/BCS717LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2024	03/13/2023	Exercise	1	245,626	570.14			28,578	859			28,578		(28,385)				0001
Purchased Call/BCS/BCS717LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	07/03/2023	Exercise	1	53,355	567			8,555	2,556			8,555		(6,319)				0001
Purchased Call/BCS/BCS717GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	03/06/2023	Exercise	1	72,055	533.84			12,286	4,209			12,286		(8,102)				0001
Purchased Call/BCS/BCS717MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	08/11/2023	Exercise	1	51,814	563.5			9,990	3,959			9,990		(6,499)				0001
Purchased Call/BCS/BCS717TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/07/2023	Expire	1	458,677	579.12									108				0001
Purchased Call/BCS/BCS717TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	03/08/2023	Exercise	1	2,333,170	582.34		35,499	31,509	(3,990)			31,509		(35,446)				0001
Purchased Call/BCS/BCS717LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	05/04/2023	Exercise	1	103,828	572.81			11,193	(323)			11,193		(11,898)				0001
Purchased Call/BCS/BCS717MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	12/19/2023	Exercise	1	133,017	563.81			26,055	10,201			26,055		(15,861)				0001
Purchased Call/BCS/BCS717TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Exercise	1	201,573	561.48		8,001	10,029	2,029			10,029		(7,980)				0001
Purchased Call/BCS/BCS717ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	10/24/2023	Exercise	1	50,927	545.98			7,168	1,902			7,168		(5,431)				0001
Purchased Call/BCS/BCS717GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	10/20/2023	Exercise	1	168,311	540.55			35,725	17,853			35,725		(18,177)				0001
Purchased Call/BCS/BCS717TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Exercise	1	896,311	566.55		6,617	7,661	1,044			7,661		(6,424)				0001
Purchased Call/BCS/BCS717ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	03/29/2023	Exercise	1	215,918	548.67			36,126	14,383			36,126		(23,418)				0001
Purchased Call/BCS/BCS717MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2024	01/10/2023	Exercise	1	166,729	565.93			19,689	872			19,689		(19,304)				0001
Purchased Call/BCS/BCS717NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	12/22/2023	Exercise	1	75,509	554.33			16,070	7,002			16,070		(9,077)				0001
Purchased Call/BCS/BCS717US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/14/2023	Expire	1	242,575	560.71									57				0001
Purchased Call/BCS/BCS717US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/14/2023	Exercise	1	710,183	559.52		6,395	8,957	2,562			8,957		(6,250)				0001
Purchased Call/BCS/BCS717HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	02/23/2023	Exercise	1	285,958	546.48			47,045	16,753			47,045		(30,572)				0001

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Purchased Call/BCS/BCS717MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	01/26/2023	Exercise	1	115,600	565.39			17,701	4,771			17,701		(13,338)				0001
Purchased Call/BCS/BCS717ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	07/17/2023	Exercise	1	52,985	544.99			11,329	5,794			11,329		(5,551)				0001
Purchased Call/BCS/BCS717NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	05/22/2023	Exercise	1	82,018	554.35			11,763	2,037			11,763		(9,748)				0001
Purchased Call/BCS/BCS717MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	01/05/2023	Exercise	1	113,748	564.18			15,998	2,847			15,998		(13,711)				0001
Purchased Call/BCS/BCS717US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2023	Exercise	1	3,082,104	564.15		89,864	107,292	17,428			107,292		(89,502)				0001
Purchased Call/BCS/BCS717ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	10/16/2023	Exercise	1	52,881	546.31			8,188	2,745			8,188		(5,670)				0001
Purchased Call/BCS/BCS717NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	05/22/2023	Exercise	1	106,819	561.44			14,250	2,118			14,250		(12,626)				0001
Purchased Call/BCS/BCS717MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	03/20/2023	Exercise	1	265,894	566.36			29,886	(205)			29,886		(30,501)				0001
Purchased Call/BCS/BCS717US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/14/2023	Exercise	1	3,678,944	564.15		55,295	63,520	8,225			63,520		(54,667)				0001
Purchased Call/BCS/BCS717ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	11/27/2023	Exercise	1	151,759	542.88			29,799	14,068			29,799		(15,888)				0001
Purchased Call/BCS/BCS717HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	07/27/2023	Exercise	1	53,376	547.35			11,937	6,047			11,937		(6,458)				0001
Purchased Call/BCS/BCS7170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	01/18/2023	Exercise	1	198,136	556.09			31,166	7,481			31,166		(24,318)				0001
Purchased Call/BCS/BCS717FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	01/05/2023	Exercise	1	305,178	549.42			50,816	20,390			50,816		(30,877)				0001
Purchased Call/BCS/BCS717MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	02/14/2023	Exercise	1	104,850	566.36			13,827	1,972			13,827		(12,188)				0001
Purchased Call/BCS/BCS717HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	09/20/2023	Exercise	1	146,108	547.35			29,482	13,375			29,482		(16,326)				0001
Purchased Call/BCS/BCS717US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/14/2023	Expire	1	112,660	555.69									28				0001
Purchased Call/BCS/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/20/2023	Expire	1	523,531	566.46									120				0001
Purchased Call/BCS/BCS717MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	01/12/2023	Exercise	1	782,192	566.36			112,700	24,258			112,700		(90,519)				0001
Purchased Call/BCS/BCS7171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	05/03/2023	Exercise	1	105,002	547.38			15,161	3,481			15,161		(11,760)				0001
Purchased Call/BCS/BCS717USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2023	Exercise	1	2,396,354	566.18		13,542	15,078	1,536			15,078		(13,068)				0001
Purchased Call/BCS/BCS7170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	07/13/2023	Exercise	1	55,961	559.5			10,452	3,991			10,452		(6,731)				0001
Purchased Call/BCS/BCS7170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	12/12/2023	Exercise	1	80,423	552.9			15,709	5,800			15,709		(10,071)				0001
Purchased Call/BCS/BCS7171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	01/10/2023	Exercise	1	465,907	555.4			71,809	21,852			71,809		(50,411)				0001
Purchased Call/BCS/BCS717UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2023	Expire	1	254,634	562.72									57				0001
Purchased Call/BCS/BCS717USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2023	Expire	1	461,302	561.54									104				0001
Purchased Call/BCS/BCS717USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/21/2023	Exercise	1	1,706,484	560.52		26,824	31,677	4,853			31,677		(26,539)				0001
Purchased Call/BCS/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	05/03/2023	Exercise	1	53,342	559.84			7,075	797			7,075		(6,185)				0001
Purchased Call/BCS/BCS717FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	02/21/2023	Exercise	1	654,211	541.22			113,012	45,742			113,012		(67,725)				0001
Purchased Call/BCS/BCS7170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	01/06/2023	Exercise	1	5,004,360	562.27		50,229	75,283	25,054			75,283		(50,222)				0001
Purchased Call/BCS/BCS717MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	01/30/2023	Exercise	1	113,130	563.58			15,455	2,322			15,455		(13,714)				0001

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Purchased Call/BCS/BCS717VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/22/2023	Exercise	1	1,889,646	568.4		30,285	35,703	5,418			35,703		(30,241)				0001
Purchased Call/BCS/BCS7171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	02/08/2023	Exercise	1	157,282	551.5			27,943	10,370			27,943		(18,215)				0001
Purchased Call/BCS/BCS717FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	05/12/2023	Exercise	1	65,212	535.73			9,809	2,732			9,809		(7,092)				0001
Purchased Call/BCS/BCS717VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/22/2023	Expire	1	620,144	563.74									22				0001
Purchased Call/BCS/BCS717PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	01/11/2023	Expire	1	52,374	561.04													0001
Purchased Call/BCS/BCS717JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	12/18/2023	Exercise	1	157,564	550.79			34,871	16,638			34,871		(18,447)				0001
Purchased Call/BCS/BCS717MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	07/18/2023	Exercise	1	57,457	561.71			10,774	3,987			10,774		(6,860)				0001
Purchased Call/BCS/BCS717PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/18/2023	Expire	1	157,404	567.83									42				0001
Purchased Call/BCS/BCS717PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/18/2023	Exercise	1	4,954,881	571.11		85,638	103,493	17,855			103,493		(84,743)				0001
Purchased Call/BCS/BCS717MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	02/21/2023	Exercise	1	345,051	561.35		66,463	26,544				66,463		(40,227)				0001
Purchased Call/BCS/BCS717FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	05/04/2023	Exercise	1	178,490	539.11			35,576	17,218			35,576		(19,278)				0001
Purchased Call/BCS/BCS717JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	09/06/2023	Exercise	1	60,933	547.22			12,228	4,832			12,228		(7,420)				0001
Purchased Call/BCS/BCS717VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/24/2023	Exercise	1	4,299,125	566.61		89,996	119,101	29,105			119,101		(89,901)				0001
Purchased Call/BCS/BCS717FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	01/09/2023	Exercise	1	566,415	552.92			77,179	20,912			77,179		(56,706)				0001
Purchased Call/BCS/BCS717VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/28/2023	Exercise	1	1,316,065	568.49		13,103	13,496	393			13,496		(12,880)				0001
Purchased Call/BCS/BCS717NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	05/03/2023	Exercise	1	507,513	556.09			72,130	11,615			72,130		(61,221)				0001
Purchased Call/BCS/BCS717JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	04/13/2023	Exercise	1	676,635	556.4			93,811	17,967			93,811		(76,411)				0001
Purchased Call/BCS/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	07/13/2023	Exercise	1	51,964	541.97			10,954	5,578			10,954		(5,665)				0001
Purchased Call/BCS/BCS717VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/28/2023	Exercise	1	2,757,051	563.82		12,637	23,852	11,215			23,852		(12,059)				0001
Purchased Call/BCS/BCS7170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	08/24/2023	Exercise	1	57,707	557.12			10,154	3,212			10,154		(6,998)				0001
Purchased Call/BCS/BCS7170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/24/2023	Exercise	1	336,608	566.42		6,114	8,607	2,492			8,607		(6,071)				0001
Purchased Call/BCS/BCS7170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/24/2023	Exercise	1	1,168,080	573.18		10,434	11,895	1,460			11,895		(10,266)				0001
Purchased Call/BCS/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/09/2023	Exercise	1	1,503,312	559.21		5,881	8,939	3,059			8,939		(5,651)				0001
Purchased Call/BCS/BCS7170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/25/2023	Expire	1	1,323,191	576.9									25				0001
Purchased Call/BCS/BCS717JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	01/23/2023	Exercise	1	143,464	565.55			16,970	787			16,970		(16,298)				0001
Purchased Call/BCS/BCS7171IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	04/04/2023	Exercise	1	1,179,148	580.58		17,575	16,486	(1,088)			16,486		(17,372)				0001
Purchased Call/BCS/BCS7171IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	04/04/2023	Expire	1	159,521	574.77									38				0001
Purchased Call/BCS/BCS717PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/10/2023	Exercise	1	3,564,279	561.36		12,447	14,257	1,810			14,257		(11,882)				0001
Purchased Call/BCS/BCS7170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/30/2023	Expire	1	154,132	576.61									29				0001
Purchased Call/BCS/BCS7170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	02/16/2023	Exercise	1	226,298	539.79			42,425	19,164			42,425		(23,846)				0001

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Purchased Call/BCS/BCS717IIS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/04/2023	Exercise	1	4,407,047	575.82		43,942	50,516	6,574			50,516		(43,049)				0001
Purchased Call/BCS/BCS717QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2023	01/31/2025	02/02/2023	Exercise	1	2,952,418	585.24		17,567	20,262	2,695			20,262		(17,532)				0001
Purchased Call/BCS/BCS717JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	03/17/2023	Exercise	1	1,754,714	564.24		213,349	15,741				213,349		(197,779)				0001
Purchased Call/BCS/BCS717HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	02/16/2023	Exercise	1	106,407	540.55		20,579	9,258				20,579		(11,892)				0001
Purchased Call/BCS/BCS717PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	01/12/2023	Exercise	1	4,635,836	567.18		37,383	50,447	13,064			50,447		(37,365)				0001
Purchased Call/BCS/BCS717RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/06/2023	Exercise	1	1,821,649	590.88		21,564	21,592	28			21,592		(21,289)				0001
Purchased Call/BCS/BCS717PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/18/2023	Exercise	1	257,557	567.83		10,357	10,537	180			10,537		(10,334)				0001
Purchased Call/BCS/BCS717IISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	04/10/2023	Expire	1	50,317	568.48									13				0001
Purchased Call/BCS/BCS717IISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	04/10/2023	Expire	1	749,391	577.13									161				0001
Purchased Call/BCS/BCS717RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/06/2023	Expire	1	267,113	587.49									52				0001
Purchased Call/BCS/BCS717RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/07/2023	Expire	1	1,181,247	586.61									230				0001
Purchased Call/BCS/BCS717HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	10/02/2023	Exercise	1	96,413	536.93		17,558	6,948				17,558		(10,726)				0001
Purchased Call/BCS/BCS717KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2024	02/21/2023	Exercise	1	617,321	568.64		72,889	5,237				72,889		(68,146)				0001
Purchased Call/BCS/BCS717PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/18/2023	Exercise	1	378,280	567.83		8,781	10,000	1,219			10,000		(8,720)				0001
Purchased Call/BCS/BCS717IISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	04/12/2023	Exercise	1	1,785,022	577.9		7,549	7,438	(111)			7,438		(7,479)				0001
Purchased Call/BCS/BCS717IISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/18/2023	Expire	1	157,751	576.15									41				0001
Purchased Call/BCS/BCS717RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/10/2023	Exercise	1	2,677,125	589.43		32,558	32,465	(94)			32,465		(32,522)				0001
Purchased Call/BCS/BCS717HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	04/20/2023	Exercise	1	101,793	543.81		19,696	8,620				19,696		(11,334)				0001
Purchased Call/BCS/BCS717PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/18/2023	Exercise	1	850,613	574.62		5,865	5,523	(342)			5,523		(5,680)				0001
Purchased Call/BCS/BCS717IISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	04/18/2023	Expire	1	598,250	581.97									146				0001
Purchased Call/BCS/BCS717XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	04/18/2023	Exercise	1	4,068,780	577.19		34,969	48,631	13,661			48,631		(34,081)				0001
Purchased Call/BCS/BCS717KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	06/23/2023	Exercise	1	104,300	564.22		16,337	4,380				16,337		(12,372)				0001
Purchased Call/BCS/BCS717SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/22/2023	Expire	1	845,268	586.97									255				0001
Purchased Call/BCS/BCS717HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	01/24/2023	Exercise	1	219,784	546.81		35,570	12,022				35,570		(23,984)				0001
Purchased Call/BCS/BCS717PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/20/2023	Exercise	1	3,677,976	570.85		24,182	29,286	5,104			29,286		(24,158)				0001
Purchased Call/BCS/BCS717SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Exercise	1	956,906	576		6,348	6,495	147			6,495		(6,155)				0001
Purchased Call/BCS/BCS717SSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	02/28/2023	Exercise	1	2,342,331	576.99		29,496	32,508	3,012			32,508		(29,085)				0001
Purchased Call/BCS/BCS717PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/23/2023	Exercise	1	1,246,589	567.85		30,152	36,630	6,478			36,630		(30,032)				0001
Purchased Call/BCS/BCS717XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	04/20/2023	Exercise	1	2,400,614	583.82		20,805	21,784	979			21,784		(20,710)				0001
Purchased Call/BCS/BCS717XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/25/2023	Expire	1	782,527	576.3									206				0001

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Purchased Call/BCS/BCS717TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	03/02/2023	Exercise	1	2,797,952	578.45		6,298	6,590	292			6,590		(6,182)				0001
Purchased Call/BCS/BCS717XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/25/2023	Expire	1	92,332	575.25									25				0001
Purchased Call/BCS/BCS717XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	04/26/2023	Expire	1	207,296	575.59									11				0001
Purchased Call/BCS/BCS717HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	05/03/2023	Exercise	1	110,262	550.04			16,737	4,903			16,737		(12,217)				0001
Purchased Call/BCS/BCS717QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/24/2023	Exercise	1	394,219	568.48		11,621	11,162	(460)			11,162		(11,586)				0001
Purchased Call/BCS/BCS717QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2023	Expire	1	172,224	568.48									31				0001
Purchased Call/BCS/BCS717HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	01/11/2023	Exercise	1	274,835	547.35			41,994	11,724			41,994		(31,305)				0001
Purchased Call/BCS/BCS717QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/24/2023	Exercise	1	4,579,822	569.69		31,133	38,672	7,539			38,672		(30,412)				0001
Purchased Call/BCS/BCS717XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	04/27/2023	Exercise	1	4,487,198	575.81		53,387	60,867	7,481			60,867		(53,216)				0001
Purchased Call/BCS/BCS717SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/07/2023	Exercise	1	1,490,347	582.67		7,345	9,892	2,546			9,892		(7,032)				0001
Purchased Call/BCS/BCS717TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Expire	1	205,143	564.33									51				0001
Purchased Call/BCS/BCS717XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	01/26/2023	Exercise	1	392,820	567			56,717	12,833			56,717		(44,740)				0001
Purchased Call/BCS/BCS717USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/14/2023	Expire	1	476,090	558.51									114				0001
Purchased Call/BCS/BCS717USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/20/2023	Expire	1	81,993	564.4									19				0001
Purchased Call/BCS/BCS717XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/01/2023	Exercise	1	1,583,470	576.79		21,636	26,081	4,445			26,081		(21,313)				0001
Purchased Call/BCS/BCS717VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/28/2023	Expire	1	781,988	563.82									178				0001
Purchased Call/BCS/BCS717VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2023	Exercise	1	255,410	559.96		6,799	8,076	1,277			8,076		(6,766)				0001
Purchased Call/BCS/BCS717QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/25/2023	Exercise	1	1,087,000	573.38		8,053	6,621	(1,432)			6,621		(8,043)				0001
Purchased Call/BCS/BCS717HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	01/06/2023	Exercise	1	686,165	550.04			107,029	33,314			107,029		(75,592)				0001
Purchased Call/BCS/BCS717YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	05/02/2023	Exercise	1	1,050,198	579.44		12,148	14,648	2,499			14,648		(11,924)				0001
Purchased Call/BCS/BCS717LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	01/12/2023	Exercise	1	246,763	572.18			33,047	5,348			33,047		(28,312)				0001
Purchased Call/BCS/BCS717YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	05/08/2023	Exercise	1	1,687,064	568.44		40,671	63,447	22,776			63,447		(40,416)				0001
Purchased Call/BCS/BCS717VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/28/2023	Exercise	1	357,845	562.8		19,074	35,463	16,389			35,463		(19,068)				0001
Purchased Call/BCS/BCS717VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2023	Exercise	1	534,927	563.82		6,279	8,464	2,185			8,464		(6,182)				0001
Purchased Call/BCS/BCS717LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	05/09/2023	Exercise	1	78,228	563.59			8,857	(640)			8,857		(9,528)				0001
Purchased Call/BCS/BCS717QSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	01/27/2023	Exercise	1	3,047,852	577.74		25,499	29,146	3,647			29,146		(25,471)				0001
Purchased Call/BCS/BCS717VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/28/2023	Expire	1	338,432	562.8									78				0001
Purchased Call/BCS/BCS717YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/10/2023	Exercise	1	1,604,777	574.97		12,385	15,060	2,676			15,060		(12,306)				0001
Purchased Call/BCS/BCS717MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	02/15/2023	Exercise	1	53,379	559.68			8,211	1,786			8,211		(6,491)				0001
Purchased Call/BCS/BCS717QSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	01/31/2023	Exercise	1	1,661,276	583.98		5,765	5,354	(411)			5,354		(5,485)				0001

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Purchased Call/BCS/BCS717QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	01/31/2023	Exercise	1	2,050,501	579.19			58,386	53,571	(4,815)			53,571	(58,187)				0001
Purchased Call/BCS/BCS717VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/28/2023	Exercise	1	3,125,546	568.49			42,463	48,733	6,270			48,733	(41,952)				0001
Purchased Call/BCS/BCS717ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/17/2023	Exercise	1	314,322	572.51			10,109	14,579	4,470			14,579	(10,100)				0001
Purchased Call/BCS/BCS717ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/23/2023	Exercise	1	2,229,102	580.99			15,218	19,960	4,742			19,960	(14,645)				0001
Purchased Call/BCS/BCS717QSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/01/2023	Exercise	1	257,151	573.57			7,081	9,200	2,119			9,200	(7,079)				0001
Purchased Call/BCS/BCS717HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	09/26/2023	Exercise	1	51,385	546.36			8,760	3,049			8,760	(6,075)				0001
Purchased Call/BCS/BCS717VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	03/31/2023	Exercise	1	2,919,035	573.46			46,787	51,237	4,451			51,237	(46,663)				0001
Purchased Call/BCS/BCS717RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2023	Exercise	1	1,311,305	586.61			13,943	16,603	2,660			16,603	(13,733)				0001
Purchased Call/BCS/BCS717RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2023	Expire	1	156,557	585.37									31				0001
Purchased Call/BCS/BCS7172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/23/2023	Exercise	1	1,660,326	586.45			18,564	21,785	3,221			21,785	(18,196)				0001
Purchased Call/BCS/BCS717VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/03/2023	Expire	1	638,665	575.62									148				0001
Purchased Call/BCS/BCS717RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/13/2023	Exercise	1	505,685	582.57			9,718	7,449	(2,269)			7,449	(9,646)				0001
Purchased Call/BCS/BCS7172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	05/25/2023	Exercise	1	2,873,687	582.69			13,780	13,936	156			13,936	(13,617)				0001
Purchased Call/BCS/BCS717MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	03/20/2023	Exercise	1	211,932	560.67			40,058	15,374				40,058	(25,019)				0001
Purchased Call/BCS/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/03/2023	Exercise	1	2,614,578	570.9			24,173	34,994	10,821			34,994	(23,637)				0001
Purchased Call/BCS/BCS7171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	01/09/2023	Exercise	1	282,911	556.65			39,419	8,241				39,419	(32,374)				0001
Purchased Call/BCS/BCS7171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	03/29/2023	Exercise	1	127,675	551			16,298	1,456				16,298	(14,842)				0001
Purchased Call/BCS/BCS717RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/13/2023	Expire	1	95,219	580.46									20				0001
Purchased Call/BCS/BCS717RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/14/2023	Exercise	1	485,144	581.94			6,205	6,733	528			6,733	(6,150)				0001
Purchased Call/BCS/BCS717NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	05/11/2023	Exercise	1	175,874	556.35			22,123	1,418				22,123	(20,900)				0001
Purchased Call/BCS/BCS717NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	10/06/2023	Exercise	1	54,648	557.53			7,953	1,590				7,953	(6,674)				0001
Purchased Call/BCS/BCS717IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	04/04/2023	Exercise	1	1,185,288	580.58			24,669	23,281	(1,387)			23,281	(24,494)				0001
Purchased Call/BCS/BCS717ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/10/2023	Expire	1	431,566	571.36									105				0001
Purchased Call/BCS/BCS7172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	05/26/2023	Exercise	1	4,166,511	579.98			21,727	28,602	6,875			28,602	(21,490)				0001
Purchased Call/BCS/BCS717RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/14/2023	Exercise	1	155,558	577.95			8,444	10,676	2,232			10,676	(8,439)				0001
Purchased Call/BCS/BCS7171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	08/07/2023	Exercise	1	413,410	559.39			72,412	28,026				72,412	(44,745)				0001
Purchased Call/BCS/BCS717ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2023	Exercise	1	1,343,993	572.4			5,849	6,969	1,120			6,969	(5,550)				0001
Purchased Call/BCS/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025	06/01/2023	Exercise	1	2,258,243	584.63			14,825	21,533	6,708			21,533	(14,693)				0001
Purchased Call/BCS/BCS717RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	02/15/2023	Exercise	1	2,574,728	586.9			26,929	23,865	(3,064)			23,865	(26,885)				0001
Purchased Call/BCS/BCS717NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024	01/11/2023	Exercise	1	724,522	558.56			127,721	45,186				127,721	(83,211)				0001

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Purchased Call/BCS/BCS8170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	06/06/2023	Expire	1	1,105,086	588.13									345				0001
Purchased Call/BCS/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	06/13/2023	Expire	1	1,247,109	593.97									397				0001
Purchased Call/BCS/BCS717ISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/10/2023	Exercise	1	515,915	568.48		25,540	37,541	12,001			37,541		(25,519)				0001
Purchased Call/BCS/BCS717ISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	01/20/2023	Exercise	1	119,109	554.51		18,035	4,701				18,035		(14,320)				0001
Purchased Call/BCS/BCS8171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	06/21/2023	Exercise	1	1,086,613	602.81		15,395	14,482	(913)			14,482		(15,006)				0001
Purchased Call/BCS/BCS717ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	04/13/2023	Exercise	1	2,794,727	578.99		15,919	19,547	3,628			19,547		(15,811)				0001
Purchased Call/BCS/BCS717RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	02/15/2023	Exercise	1	2,160,369	590.5		12,059	12,515	456			12,515		(12,020)				0001
Purchased Call/BCS/BCS717NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	09/11/2023	Exercise	1	152,896	555.65		27,998	10,066				27,998		(17,973)				0001
Purchased Call/BCS/BCS717ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/18/2023	Exercise	1	1,656,981	577.19		6,246	8,976	2,729			8,976		(5,850)				0001
Purchased Call/BCS/BCS717SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/22/2023	Expire	1	307,207	582.16									97				0001
Purchased Call/BCS/BCS8171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	06/21/2023	Exercise	1	4,885,826	608.9		27,306	29,806	2,500			29,806		(25,363)				0001
Purchased Call/BCS/BCS7170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	04/07/2023	Exercise	1	66,458	552.9			8,480	311			8,480		(8,239)				0001
Purchased Call/BCS/BCS717SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/22/2023	Expire	1	497,888	583.39									156				0001
Purchased Call/BCS/BCS717SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/22/2023	Exercise	1	531,554	588.24		5,937	5,979	.43			5,979		(5,808)				0001
Purchased Call/BCS/BCS717XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/18/2023	Exercise	1	405,692	573.24		15,498	19,956	4,458			19,956		(15,458)				0001
Purchased Call/BCS/BCS717SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Expire	1	60,153	573.91									14				0001
Purchased Call/BCS/BCS717JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	01/23/2023	Exercise	1	285,336	555.55			43,341	11,298			43,341		(32,288)				0001
Purchased Call/BCS/BCS8171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	06/21/2023	Exercise	1	5,954,014	604.27		57,070	61,524	4,454			61,524		(54,769)				0001
Purchased Call/BCS/BCS717XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	04/24/2023	Exercise	1	2,170,386	576.21		6,184	6,183	(1)			6,183		(5,644)				0001
Purchased Call/BCS/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	02/03/2023	Exercise	1	312,000	556.43		55,896	18,051				55,896		(37,549)				0001
Purchased Call/BCS/BCS8171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	06/27/2023	Exercise	1	253,899	595.7		8,819	9,999	1,181			9,999		(8,778)				0001
Purchased Call/BCS/BCS717JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	08/17/2023	Exercise	1	52,778	567.01			9,261	3,471			9,261		(6,030)				0001
Purchased Call/BCS/BCS717SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	02/28/2023	Exercise	1	3,116,325	576.99		32,728	29,968	(2,760)			29,968		(32,159)				0001
Purchased Call/BCS/BCS717XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/25/2023	Exercise	1	1,810,268	581.06		18,201	20,389	2,189			20,389		(17,826)				0001
Purchased Call/BCS/BCS8171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	06/27/2023	Expire	1	293,377	599.15									99				0001
Purchased Call/BCS/BCS8171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	06/27/2023	Exercise	1	1,132,355	603.73		6,165	8,194	2,029			8,194		(5,832)				0001
Purchased Call/BCS/BCS717KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	01/06/2023	Exercise	1	517,937	566.96			39,904	1,879			39,904		(38,362)				0001
Purchased Call/BCS/BCS717SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/28/2023	Exercise	1	215,268	570.18		10,284	9,917	(366)			9,917		(10,270)				0001
Purchased Call/BCS/BCS717XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	04/26/2023	Exercise	1	2,496,484	581.41		54,581	83,712	29,131			83,712		(54,507)				0001
Purchased Call/BCS/BCS7170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	06/29/2023	Exercise	1	70,350	556.43			12,424	3,869			12,424		(8,489)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	06/27/2023	Expire	1	1,527,265	603.73									494				0001
Purchased Call/BCS/BCS717SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/28/2023	Exercise	1	2,104,329	572.26		6,474	7,855	1,381			7,855		(6,013)				0001
Purchased Call/BCS/BCS7170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/09/2023	Exercise	1	271,056	552.61		15,919	22,023	6,104			22,023		(15,917)				0001
Purchased Call/BCS/BCS717YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	05/02/2023	Exercise	1	1,680,434	584.23		5,928	8,611	2,683			8,611		(5,528)				0001
Purchased Call/BCS/BCS8171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	06/27/2023	Expire	1	76,035	595.7									26				0001
Purchased Call/BCS/BCS8171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	07/05/2023	Exercise	1	1,529,392	615.86		15,889	17,081	1,192			17,081		(15,303)				0001
Purchased Call/BCS/BCS7171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/01/2023	Exercise	1	1,447,591	578.56		16,108	23,104	6,996			23,104		(16,076)				0001
Purchased Call/BCS/BCS7171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/06/2023	Expire	1	180,708	570.12									44				0001
Purchased Call/BCS/BCS717YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	05/09/2023	Exercise	1	2,509,661	573.99		6,514	9,465	2,951			9,465		(5,868)				0001
Purchased Call/BCS/BCS717YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	05/16/2023	Exercise	1	2,619,341	573.86		23,618	34,815	11,196			34,815		(23,006)				0001
Purchased Call/BCS/BCS7170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/10/2023	Exercise	1	5,192,251	564.8		71,249	103,241	31,991			103,241		(70,615)				0001
Purchased Call/BCS/BCS8172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/11/2023	Exercise	1	2,080,424	612.4		6,804	6,404	(400)			6,404		(6,122)				0001
Purchased Call/BCS/BCS8172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/11/2023	Exercise	1	4,979,527	607.74		67,205	71,160	3,956			71,160		(65,787)				0001
Purchased Call/BCS/BCS7171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/07/2023	Exercise	1	361,597	573.93		15,132	12,361	(2,770)			12,361		(15,099)				0001
Purchased Call/BCS/BCS7172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/16/2023	Exercise	1	1,457,897	579.25		7,391	8,124	733			8,124		(7,044)				0001
Purchased Call/BCS/BCS7171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2023	Exercise	1	2,379,588	577.89		13,195	13,036	(159)			13,036		(12,675)				0001
Purchased Call/BCS/BCS717PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2023	Expire	1	91,684	560.17									16				0001
Purchased Call/BCS/BCS717LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	05/08/2023	Exercise	1	171,052	569.37			25,191	5,497			25,191		(20,034)				0001
Purchased Call/BCS/BCS7172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	05/16/2023	Exercise	1	2,294,680	573.86		12,565	18,575	6,011			18,575		(11,990)				0001
Purchased Call/BCS/BCS7171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2023	Exercise	1	1,152,338	579.12		22,574	22,416	(158)			22,416		(22,385)				0001
Purchased Call/BCS/BCS717PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/10/2023	Expire	1	138,018	558.14									24				0001
Purchased Call/BCS/BCS8172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	07/12/2023	Expire	1	75,599	604.45									7				0001
Purchased Call/BCS/BCS7172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/22/2023	Exercise	1	2,720,573	583.73		19,342	31,136	11,794			31,136		(18,656)				0001
Purchased Call/BCS/BCS7171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2023	Exercise	1	2,125,103	582.67		6,445	7,451	1,006			7,451		(5,982)				0001
Purchased Call/BCS/BCS717PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/17/2023	Exercise	1	663,086	566.86		27,225	27,218	(7)			27,218		(27,170)				0001
Purchased Call/BCS/BCS717LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	01/10/2023	Exercise	1	458,457	572.18		64,663	13,249				64,663		(52,518)				0001
Purchased Call/BCS/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	07/17/2023	Exercise	1	2,507,145	621.29		6,285	4,191	(2,093)			4,191		(5,433)				0001
Purchased Call/BCS/BCS7172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	05/31/2023	Expire	1	183,207	577.62									79				0001
Purchased Call/BCS/BCS717PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/17/2023	Expire	1	883,453	573.63									217				0001
Purchased Call/BCS/BCS717PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/18/2023	Exercise	1	548,912	569.9		12,317	13,469	1,152			13,469		(12,228)				0001

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Purchased Call/BCS/BCS8173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	07/26/2023	Exercise	1	3,075,835	629.92		7,394	6,619	(775)			6,619		(7,114)				0001
Purchased Call/BCS/BCS8173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	07/26/2023	Expire	1	54,666	623.62									5				0001
Purchased Call/BCS/BCS717ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	05/31/2023	Exercise	1	3,018,740	584.22		16,819	17,318	499			17,318		(15,707)				0001
Purchased Call/BCS/BCS717TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2023	03/07/2025	03/09/2023	Exercise	1	2,782,660	576.59		63,130	64,770	1,640			64,770		(63,067)				0001
Purchased Call/BCS/BCS717PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/18/2023	Expire	1	660,693	569.9									172				0001
Purchased Call/BCS/BCS8173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	08/01/2023	Expire	1	2,150,603	637.35									784				0001
Purchased Call/BCS/BCS8173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	08/01/2023	Exercise	1	1,027,414	632.51		19,548	13,320	(6,227)			13,320		(19,273)				0001
Purchased Call/BCS/BCS717PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/18/2023	Expire	1	700,902	574.62									175				0001
Purchased Call/BCS/BCS7170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/24/2023	Expire	1	240,847	573.18									42				0001
Purchased Call/BCS/BCS717LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	05/05/2023	Exercise	1	104,874	568.69			10,970	(1,176)			10,970		(12,402)				0001
Purchased Call/BCS/BCS717US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/14/2023	Expire	1	216,242	557.49									52				0001
Purchased Call/BCS/BCS717USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2023	Exercise	1	630,963	559.52		6,348	9,390	3,042			9,390		(6,222)				0001
Purchased Call/BCS/BCS8173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/02/2023	Expire	1	195,741	629.49									21				0001
Purchased Call/BCS/BCS7170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/24/2023	Exercise	1	1,637,101	569.69		5,856	7,981	2,125			7,981		(5,584)				0001
Purchased Call/BCS/BCS8170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	05/31/2023	Exercise	1	2,381,055	578.79		28,362	40,690	12,328			40,690		(27,542)				0001
Purchased Call/BCS/BCS8170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/05/2023	Expire	1	1,138,183	582.04									344				0001
Purchased Call/BCS/BCS717MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	07/13/2023	Exercise	1	126,921	562.9			20,015	5,195			20,015		(15,298)				0001
Purchased Call/BCS/BCS8173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	08/07/2023	Exercise	1	2,684,131	624.9		6,588	4,433	(2,155)			4,433		(5,587)				0001
Purchased Call/BCS/BCS8173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	08/08/2023	Expire	1	368,728	626.35									137				0001
Purchased Call/BCS/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/21/2023	Exercise	1	1,400,175	562.72		5,780	9,286	3,506			9,286		(5,490)				0001
Purchased Call/BCS/BCS717USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/21/2023	Expire	1	232,751	562.72									52				0001
Purchased Call/BCS/BCS7170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	01/31/2023	Exercise	1	1,543,813	583.98		12,350	15,687	3,337			15,687		(12,113)				0001
Purchased Call/BCS/BCS7170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/01/2023	Expire	1	589,304	575.66									8				0001
Purchased Call/BCS/BCS8173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	08/08/2023	Expire	1	102,597	620.09									40				0001
Purchased Call/BCS/BCS8174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	08/09/2023	Exercise	1	3,189,674	634.71		17,469	14,192	(3,277)			14,192		(17,174)				0001
Purchased Call/BCS/BCS7170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/01/2023	Exercise	1	1,803,200	580.42		5,862	5,978	116			5,978		(5,840)				0001
Purchased Call/BCS/BCS717USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/21/2023	Exercise	1	3,087,140	566.18		22,709	29,787	7,078			29,787		(22,130)				0001
Purchased Call/BCS/BCS717MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	01/19/2023	Exercise	1	420,005	570.16			56,516	9,465			56,516		(47,656)				0001
Purchased Call/BCS/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/06/2023	Exercise	1	6,674,229	594.07		37,004	42,166	5,161			42,166		(35,218)				0001
Purchased Call/BCS/BCS717RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/06/2023	Expire	1	188,168	589.63									36				0001

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Purchased Call/BCS/BCS717RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/06/2023	Exercise	1	1,013,239	594.5		5,792	6,091	300			6,091		(5,625)				0001
Purchased Call/BCS/BCS8174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	08/15/2023	Expire	1	771,228	626.14									305				0001
Purchased Call/BCS/BCS8174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	08/15/2023	Expire	1	218,407	624.63									88				0001
Purchased Call/BCS/BCS8170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	06/06/2023	Exercise	1	1,703,041	594.07		6,144	7,245	1,101			7,245		(5,672)				0001
Purchased Call/BCS/BCS717VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/21/2023	Expire	1	81,114	557.69									19				0001
Purchased Call/BCS/BCS717VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/22/2023	Expire	1	83,315	562.72									3				0001
Purchased Call/BCS/BCS717RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/07/2023	Expire	1	339,806	583.25									68				0001
Purchased Call/BCS/BCS8174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	08/21/2023	Expire	1	98,691	606.4									41				0001
Purchased Call/BCS/BCS8175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/29/2023	Exercise	1	512,663	607.31		11,640	11,150	(490)			11,150		(11,498)				0001
Purchased Call/BCS/BCS717VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/27/2023	Expire	1	407,438	561.29									94				0001
Purchased Call/BCS/BCS717VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/27/2023	Exercise	1	1,401,202	562.31		5,985	9,421	3,437			9,421		(5,687)				0001
Purchased Call/BCS/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/07/2023	Exercise	1	1,185,093	590.21		5,815	8,465	2,650			8,465		(5,612)				0001
Purchased Call/BCS/BCS8170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/12/2023	Exercise	1	1,745,324	594.18		6,462	5,960	(501)			5,960		(5,946)				0001
Purchased Call/BCS/BCS8175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	08/30/2023	Exercise	1	177,448	611.33		8,976	9,497	521			9,497		(8,971)				0001
Purchased Call/BCS/BCS8175SJJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	08/31/2023	Exercise	1	1,168,629	624.87		11,340	9,651	(1,689)			9,651		(11,229)				0001
Purchased Call/BCS/BCS717RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/14/2023	Expire	1	343,534	581.94									72				0001
Purchased Call/BCS/BCS717RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2023	Exercise	1	2,061,497	583.17		13,964	12,945	(1,019)			12,945		(13,586)				0001
Purchased Call/BCS/BCS717VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/28/2023	Expire	1	111,107	565.02									25				0001
Purchased Call/BCS/BCS8170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/13/2023	Exercise	1	900,694	590.55		48,455	56,843	8,388			56,843		(48,410)				0001
Purchased Call/BCS/BCS717NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	01/09/2023	Exercise	1	217,845	557.53		35,653	10,307				35,653		(26,121)				0001
Purchased Call/BCS/BCS717VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/28/2023	Expire	1	137,420	565.02									31				0001
Purchased Call/BCS/BCS717VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	03/29/2023	Expire	1	1,398,922	568.92									112				0001
Purchased Call/BCS/BCS8175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	09/06/2023	Expire	1	187,165	616.6									105				0001
Purchased Call/BCS/BCS8175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Exercise	1	401,692	612		14,318	11,252	(3,066)			11,252		(14,210)				0001
Purchased Call/BCS/BCS717SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	02/17/2023	Expire	1	2,387,674	592.22									50				0001
Purchased Call/BCS/BCS717SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/22/2023	Exercise	1	2,033,635	586.97		6,049	5,523	(526)			5,523		(5,463)				0001
Purchased Call/BCS/BCS8170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	06/14/2023	Exercise	1	2,401,618	601.86		8,502	11,728	3,226			11,728		(8,338)				0001
Purchased Call/BCS/BCS8175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	09/06/2023	Expire	1	234,344	621.32									126				0001
Purchased Call/BCS/BCS717VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	03/29/2023	Exercise	1	2,028,266	564.25		18,277	24,884	6,607			24,884		(18,213)				0001
Purchased Call/BCS/BCS717NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	01/20/2023	Exercise	1	448,939	560.95			57,736	7,090			57,736		(51,699)				0001

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Purchased Call/BCS/BCS8171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	07/05/2023	Expire	1	885,365	611.18									425				0001
Purchased Call/BCS/BCS8176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Expire	1	711,378	616.6									399				0001
Purchased Call/BCS/BCS717SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	02/22/2023	Exercise	1	1,024,947	583.39		6,470	8,605	2,134			8,605		(6,181)				0001
Purchased Call/BCS/BCS7177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/01/2023	Expire	1	152,353	569.89									4				0001
Purchased Call/BCS/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	07/05/2023	Exercise	1	3,224,896	615.86		13,525	13,631	106			13,631		(12,140)				0001
Purchased Call/BCS/BCS8176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	09/12/2023	Exercise	1	2,707,915	611.67		32,888	36,255	3,367			36,255		(31,950)				0001
Purchased Call/BCS/BCS7177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/06/2023	Exercise	1	2,324,248	572.19		6,864	9,186	2,322			9,186		(6,337)				0001
Purchased Call/BCS/BCS8176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Expire	1	165,997	609.63									72				0001
Purchased Call/BCS/BCS7178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	04/07/2023	Exercise	1	2,487,580	576.11		34,644	44,993	10,349			44,993		(34,572)				0001
Purchased Call/BCS/BCS8172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	07/06/2023	Exercise	1	3,076,923	618.8		25,506	21,603	(3,903)			21,603		(24,938)				0001
Purchased Call/BCS/BCS7177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/07/2023	Exercise	1	3,298,361	582.67		65,046	62,201	(2,844)			62,201		(64,535)				0001
Purchased Call/BCS/BCS8176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	09/14/2023	Exercise	1	1,320,260	622.24		17,472	13,165	(4,307)			13,165		(17,347)				0001
Purchased Call/BCS/BCS7178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2023	Expire	1	206,829	571.36									50				0001
Purchased Call/BCS/BCS7170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	01/30/2023	Exercise	1	119,935	553.24			17,822	2,794			17,822		(15,026)				0001
Purchased Call/BCS/BCS8176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	09/18/2023	Expire	1	1,003,922	630.62									416				0001
Purchased Call/BCS/BCS8177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	09/26/2023	Expire	1	264,923	597.14									120				0001
Purchased Call/BCS/BCS8172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	07/11/2023	Exercise	1	2,011,961	612.4		13,830	14,397	567			14,397		(13,210)				0001
Purchased Call/BCS/BCS8172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/11/2023	Expire	1	142,222	606.27									52				0001
Purchased Call/BCS/BCS7170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	05/04/2023	Exercise	1	204,062	559.84			33,427	9,450			33,427		(23,675)				0001
Purchased Call/BCS/BCS8177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	10/02/2023	Expire	1	1,044,411	596.64									472				0001
Purchased Call/BCS/BCS8177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	10/05/2023	Exercise	1	1,864,150	592.83		6,346	6,828	482			6,828		(6,115)				0001
Purchased Call/BCS/BCS7178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	04/10/2023	Exercise	1	3,211,678	572.4		32,238	39,718	7,481			39,718		(31,602)				0001
Purchased Call/BCS/BCS7177SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/07/2023	Exercise	1	1,017,615	576.84		6,768	5,872	(896)			5,872		(6,548)				0001
Purchased Call/BCS/BCS8172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	07/12/2023	Exercise	1	1,333,883	607.95		6,438	6,635	197			6,635		(6,324)				0001
Purchased Call/BCS/BCS8177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	10/10/2023	Expire	1	551,918	594.45									324				0001
Purchased Call/BCS/BCS7177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2023	Exercise	1	1,086,612	576.84		7,523	6,528	(995)			6,528		(7,289)				0001
Purchased Call/BCS/BCS7178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2023	Exercise	1	388,477	568.48		20,370	20,827	457			20,827		(20,359)				0001
Purchased Call/BCS/BCS7170SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/09/2023	Exercise	1	1,883,093	555.8		6,708	12,264	5,556			12,264		(6,408)				0001
Purchased Call/BCS/BCS8172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	07/18/2023	Expire	1	298,544	617.38									109				0001
Purchased Call/BCS/BCS8172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	07/18/2023	Exercise	1	2,484,769	623.62		29,936	31,386	1,450			31,386		(29,247)				0001

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Purchased Call/BCS/BCS8178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	10/11/2023	Expire	1	170,845	591.11									107				0001
Purchased Call/BCS/BCS8178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	10/11/2023	Expire	1	1,804,418	594.75									248				0001
Purchased Call/BCS/BCS8178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	10/11/2023	Expire	1	793,019	599.85									104				0001
Purchased Call/BCS/BCS8178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/16/2023	Exercise	1	151,157	590.49		6,833	7,857	1,024			7,857		(6,809)				0001
Purchased Call/BCS/BCS717TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/07/2023	Exercise	1	2,699,016	577.89		23,313	25,585	2,272			25,585		(22,756)				0001
Purchased Call/BCS/BCS717IISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	04/12/2023	Exercise	1	410,840	569.23		20,121	25,889	5,767			25,889		(20,118)				0001
Purchased Call/BCS/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	07/18/2023	Exercise	1	3,015,123	623.62		6,396	5,567	(828)			5,567		(5,390)				0001
Purchased Call/BCS/BCS8172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	07/19/2023	Exercise	1	1,869,572	619.43		32,144	29,443	(2,701)			29,443		(32,016)				0001
Purchased Call/BCS/BCS8178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	10/17/2023	Expire	1	136,994	590.03									65				0001
Purchased Call/BCS/BCS7170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/10/2023	Exercise	1	487,737	560.17		23,499	35,489	11,990			35,489		(23,483)				0001
Purchased Call/BCS/BCS717TSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Expire	1	414,597	565.35									102				0001
Purchased Call/BCS/BCS717IIST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/17/2023	Exercise	1	1,090,977	575.85		32,087	37,341	5,253			37,341		(31,948)				0001
Purchased Call/BCS/BCS717PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2023	Expire	1	1,264,354	564.8									207				0001
Purchased Call/BCS/BCS717PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2023	Expire	1	63,535	558.14									11				0001
Purchased Call/BCS/BCS8178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	09/29/2025	10/19/2023	Expire	1	83,331	600.24									12				0001
Purchased Call/BCS/BCS8178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire	1	52,974	582.73									26				0001
Purchased Call/BCS/BCS7171ISII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	04/18/2023	Exercise	1	2,065,702	577.19		6,350	8,608	2,257			8,608		(5,849)				0001
Purchased Call/BCS/BCS717PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/17/2023	Exercise	1	349,874	568.93		8,719	12,745	4,026			12,745		(8,667)				0001
Purchased Call/BCS/BCS8179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	10/24/2023	Expire	1	70,642	584.63									34				0001
Purchased Call/BCS/BCS8179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	10/25/2023	Expire	1	748,880	585.23									109				0001
Purchased Call/BCS/BCS717US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/14/2023	Exercise	1	3,612,646	564.15		52,586	66,447	13,862			66,447		(52,003)				0001
Purchased Call/BCS/BCS717XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/19/2023	Exercise	1	2,743,966	578.71		6,003	7,453	1,450			7,453		(5,875)				0001
Purchased Call/BCS/BCS717PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/18/2023	Exercise	1	2,194,506	571.11		12,183	14,483	2,300			14,483		(11,673)				0001
Purchased Call/BCS/BCS8172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	07/20/2023	Exercise	1	2,991,347	627.42		24,160	22,316	(1,844)			22,316		(23,925)				0001
Purchased Call/BCS/BCS717USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/14/2023	Expire	1	638,461	558.51									153				0001
Purchased Call/BCS/BCS717USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/15/2023	Exercise	1	394,823	557.37		17,702	21,612	3,910			21,612		(17,699)				0001
Purchased Call/BCS/BCS8179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	10/31/2023	Expire	1	138,323	575.4									67				0001
Purchased Call/BCS/BCS8179SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	10/31/2023	Expire	1	197,337	573.54									97				0001
Purchased Call/BCS/BCS717XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/19/2023	Expire	1	134,642	574.74									7				0001
Purchased Call/BCS/BCS717XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2023	Expire	1	856,089	576.3									226				0001

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Purchased Call/BCS/BCS8173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	08/03/2023	Exercise	1	3,475,576	636.35		22,522	16,843	(5,678)			16,843		(22,210)				0001
Purchased Call/BCS/BCS717PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/18/2023	Exercise	1	455,956	569.9		17,672	15,809	(1,863)			15,809		(17,631)				0001
Purchased Call/BCS/BCS717USI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/15/2023	Expire	1	129,591	559.56									4				0001
Purchased Call/BCS/BCS717XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2023	Expire	1	232,441	572.35									64				0001
Purchased Call/BCS/BCS717XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2023	Expire	1	96,175	575.25									26				0001
Purchased Call/BCS/BCS817ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	11/08/2023	Expire	1	334,180	596.9									52				0001
Purchased Call/BCS/BCS817ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	11/08/2023	Exercise	1	1,631,620	600.35		17,993	20,905	2,911			20,905		(17,791)				0001
Purchased Call/BCS/BCS717XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/25/2023	Exercise	1	1,938,886	581.06		13,079	17,439	4,359			17,439		(12,649)				0001
Purchased Call/BCS/BCS8173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	08/08/2023	Exercise	1	1,161,515	621.59		6,549	5,588	(961)			5,588		(6,140)				0001
Purchased Call/BCS/BCS8174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	08/09/2023	Expire	1	1,696,339	629.89									179				0001
Purchased Call/BCS/BCS717USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/21/2023	Expire	1	60,778	560.52									14				0001
Purchased Call/BCS/BCS717VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/27/2023	Exercise	1	1,708,998	566.96		21,772	26,230	4,458			26,230		(21,484)				0001
Purchased Call/BCS/BCS817ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	07/28/2025	11/13/2023	Expire	1	930,976	637.35									292				0001
Purchased Call/BCS/BCS8174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	08/15/2023	Expire	1	52,256	622.54									21				0001
Purchased Call/BCS/BCS8174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	08/15/2023	Exercise	1	1,983,591	626.14		7,056	5,672	(1,384)			5,672		(6,314)				0001
Purchased Call/BCS/BCS817ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	11/13/2023	Expire	1	891,471	596.7									430				0001
Purchased Call/BCS/BCS817BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	11/14/2023	Expire	1	915,953	607.65									424				0001
Purchased Call/BCS/BCS717XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2023	Exercise	1	2,135,019	581.06		6,023	8,318	2,296			8,318		(5,511)				0001
Purchased Call/BCS/BCS717XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	04/26/2023	Exercise	1	2,034,140	576.64		6,405	8,747	2,341			8,747		(6,307)				0001
Purchased Call/BCS/BCS717PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/18/2023	Exercise	1	1,294,225	574.62		7,244	8,434	1,190			8,434		(6,954)				0001
Purchased Call/BCS/BCS7170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/25/2023	Expire	1	367,153	572.17									4				0001
Purchased Call/BCS/BCS717VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/27/2023	Expire	1	57,161	563.5									13				0001
Purchased Call/BCS/BCS817BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	11/17/2023	Expire	1	399,838	618.78									59				0001
Purchased Call/BCS/BCS817BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	11/20/2023	Expire	1	1,066,935	613.15									514				0001
Purchased Call/BCS/BCS717XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/01/2023	Exercise	1	346,238	572.83		20,348	24,429	4,081			24,429		(20,344)				0001
Purchased Call/BCS/BCS717VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/28/2023	Exercise	1	179,898	559.96		9,424	10,903	1,479			10,903		(9,419)				0001
Purchased Call/BCS/BCS8174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	08/17/2023	Exercise	1	2,136,979	624.34		13,509	10,017	(3,493)			10,017		(13,304)				0001
Purchased Call/BCS/BCS8175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	08/25/2023	Exercise	1	1,364,414	617		8,093	6,366	(1,727)			6,366		(7,957)				0001
Purchased Call/BCS/BCS817BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	11/20/2023	Expire	1	128,824	611.29									63				0001
Purchased Call/BCS/BCS817BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	11/21/2023	Expire	1	190,644	610.81									95				0001

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Purchased Call/BCS/BCS7170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/30/2023	Exercise	1	1,717,706	581.38		74,228	80,069	5,841			80,069		(74,157)				0001
Purchased Call/BCS/BCS8175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/29/2023	Expire	1	550,436	613.44									220				0001
Purchased Call/BCS/BCS717VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/04/2023	Expire	1	186,259	571.87									47				0001
Purchased Call/BCS/BCS817CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	11/28/2023	Expire	1	3,702,527	618.25									1,827				0001
Purchased Call/BCS/BCS817CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	11/28/2023	Expire	1	593,995	624.06									279				0001
Purchased Call/BCS/BCS717XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/01/2023	Expire	1	67,639	575.74									18				0001
Purchased Call/BCS/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	05/02/2023	Exercise	1	1,270,104	584.23		12,680	13,253	573			13,253		(12,415)				0001
Purchased Call/BCS/BCS8175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	08/30/2023	Expire	1	2,301,852	617.51									262				0001
Purchased Call/BCS/BCS8175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Exercise	1	173,706	613.06		7,811	6,363	(1,448)			6,363		(7,779)				0001
Purchased Call/BCS/BCS817CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	11/28/2023	Exercise	1	661,901	616.38		9,535	9,381	(154)			9,381		(9,277)				0001
Purchased Call/BCS/BCS817CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	12/04/2023	Expire	1	830,723	625.91									386				0001
Purchased Call/BCS/BCS817CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	12/05/2023	Expire	1	528,722	622.98									258				0001
Purchased Call/BCS/BCS8176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/06/2023	Expire	1	64,742	613.99									37				0001
Purchased Call/BCS/BCS7170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	01/31/2023	Exercise	1	3,570,770	580.42		26,016	28,414	2,398			28,414		(25,437)				0001
Purchased Call/BCS/BCS717YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/03/2023	Expire	1	1,154,446	583.33									60				0001
Purchased Call/BCS/BCS717IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2023	04/04/2025	04/06/2023	Exercise	1	4,282,678	578.35		80,778	87,905	7,126			87,905		(80,622)				0001
Purchased Call/BCS/BCS8176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Expire	1	1,039,077	621.32									561				0001
Purchased Call/BCS/BCS8176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/06/2023	Exercise	1	1,379,027	621.32		9,149	7,400	(1,750)			7,400		(8,485)				0001
Purchased Call/BCS/BCS817CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	12/06/2023	Expire	1	964,294	622.65									151				0001
Purchased Call/BCS/BCS817DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	12/18/2023	Exercise	1	1,296,661	642.31		10,217	10,273	56			10,273		(9,675)				0001
Purchased Call/BCS/BCS717RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2023	Exercise	1	2,490,458	590.21		12,325	14,547	2,222			14,547		(11,896)				0001
Purchased Call/BCS/BCS717RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/07/2023	Exercise	1	846,161	585.37		19,665	19,822	157			19,822		(19,563)				0001
Purchased Call/BCS/BCS7171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	05/09/2023	Exercise	1	3,732,590	573.99		22,412	32,116	9,704			32,116		(21,510)				0001
Purchased Call/BCS/BCS817DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	12/18/2023	Expire	1	425,407	640.17									208				0001
Purchased Call/BCS/BCS717YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	05/09/2023	Exercise	1	220,686	572.83		6,901	6,876	(26)			6,876		(6,873)				0001
Purchased Call/BCS/BCS8176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	09/12/2023	Exercise	1	658,063	616.91		8,576	6,523	(2,053)			6,523		(8,364)				0001
Purchased Call/BCS/BCS8176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Exercise	1	3,304,436	611.67		29,279	27,108	(2,171)			27,108		(28,063)				0001
Purchased Call/BCS/BCS817DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	12/19/2023	Expire	1	423,393	645.04									196				0001
Purchased Call/BCS/BCS817DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	12/20/2023	Expire	1	59,562	636.83									10				0001
Purchased Call/BCS/BCS717RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/07/2023	Exercise	1	3,890,899	590.21		28,396	27,734	(662)			27,734		(27,757)				0001

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Purchased Call/BCS/BCS717YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	05/09/2023	Expire	1	1,104,238	579.37									283				0001
Purchased Call/AIM/AIM0004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4R804	12/22/2023	12/22/2028	12/27/2023	Expire	1	91,150	2902.85									10				0001
Purchased Call/BCS/BCS817DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	12/20/2023	Expire	1	992,119	642.53									159				0001
Purchased Call/BCS/BCS817DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	12/27/2023	Expire	1	696,008	649.55									431				0001
Purchased Call/BCS/BCS717YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/10/2023	Expire	1	1,054,097	580.37									56				0001
Purchased Call/BCS/BCS8176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	09/13/2023	Expire	1	93,094	616.37									12				0001
Purchased Call/BCS/BCS8176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	09/19/2023	Expire	1	777,620	624.14									324				0001
Purchased Call/BCS/BCS817ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	12/27/2023	Expire	1	1,712,699	644.62									1,107				0001
Purchased Call/BCS/BCS817ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	01/02/2024	Expire	1	440,839	654.18									207				0001
Purchased Call/BCS/BCS717RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	02/08/2023	Exercise	1	1,551,722	585.34		20,140	21,215	1,074			21,215		(20,120)				0001
Purchased Call/BCS/BCS717YSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/16/2023	Exercise	1	1,009,879	572.7		16,384	23,851	7,467			23,851		(16,179)				0001
Purchased Call/BCS/BCS717YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/16/2023	Exercise	1	2,972,602	573.86		6,751	11,445	4,694			11,445		(5,962)				0001
Purchased Call/BCS/BCS8176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	09/19/2023	Expire	1	504,657	619.4									219				0001
Purchased Call/BCS/BCS8176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	09/19/2023	Expire	1	1,353,669	624.14									565				0001
Purchased Call/BCS/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	02/08/2023	Expire	1	146,485	581.98									3				0001
Purchased Call/BCS/BCS717RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	02/08/2023	Exercise	1	2,292,481	588.93		46,802	35,662	(11,140)			35,662		(46,778)				0001
Purchased Call/BCS/BCS717WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/10/2023	Exercise	1	3,228,560	572.4		24,621	29,463	4,842			29,463		(23,947)				0001
Purchased Call/BCS/BCS817ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/03/2024	Expire	1	722,825	643.56									239				0001
Purchased Call/BCS/BCS8177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	09/20/2023	Expire	1	1,936,308	617.71									250				0001
Purchased Call/BCS/BCS717WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/17/2023	Exercise	1	1,798,976	576.89		10,003	9,845	(159)			9,845		(9,596)				0001
Purchased Call/BCS/BCS8177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	09/22/2023	Exercise	1	4,340,444	617.59		6,489	5,116	(1,374)			5,116		(5,963)				0001
Purchased Call/BCS/BCS8177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/26/2023	Expire	1	486,431	597.14									220				0001
Purchased Call/BCS/BCS717RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/13/2023	Expire	1	1,284,965	583.81									261				0001
Purchased Call/BCS/BCS717RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/14/2023	Expire	1	116,215	579.82									25				0001
Purchased Call/BCS/BCS717WSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/18/2023	Exercise	1	2,760,832	581.97		22,470	26,703	4,233			26,703		(21,893)				0001
Purchased Call/BCS/BCS717ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/17/2023	Exercise	1	1,148,942	581.23		5,556	8,404	2,848			8,404		(5,497)				0001
Purchased Call/BCS/BCS8177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	09/26/2023	Expire	1	61,655	597.14									28				0001
Purchased Call/BCS/BCS8177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	10/03/2023	Expire	1	2,304,362	595.14									1,039				0001
Purchased Call/BCS/BCS717ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	05/18/2023	Exercise	1	3,400,402	578.66		27,981	36,894	8,913			36,894		(27,815)				0001
Purchased Call/BCS/BCS8177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	10/04/2023	Expire	1	2,122,029	599.46									278				0001

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Purchased Call/BCS/BCS8177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	10/06/2023	Expire	1	978,319	597.66									128				0001
Purchased Call/BCS/BCS717RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/14/2023	Exercise	1	733,496	579.82		28,766	32,431	3,666			32,431		(28,707)				0001
Purchased Call/BCS/BCS717XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	04/18/2023	Exercise	1	2,024,785	581.97		11,941	13,595	1,654			13,595		(11,497)				0001
Purchased Call/BCS/BCS717ZSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/23/2023	Expire	1	100,165	577.65									30				0001
Purchased Call/BCS/BCS8178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	10/11/2023	Expire	1	787,663	598.17									466				0001
Purchased Call/BCS/BCS717RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	02/15/2023	Expire	1	67,877	583.53									1				0001
Purchased Call/BCS/BCS717SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/22/2023	Expire	1	162,993	581.1									52				0001
Purchased Call/BCS/BCS7172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	05/31/2023	Exercise	1	2,964,500	584.22		18,914	30,667	11,754			30,667		(17,841)				0001
Purchased Call/BCS/BCS717XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/25/2023	Expire	1	150,650	572.35									41				0001
Purchased Call/BCS/BCS8178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	10/13/2023	Exercise	1	1,548,149	604.26		13,813	19,006	5,193			19,006		(13,637)				0001
Purchased Call/AIM/AIM0004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/20/2024	12/27/2023	Expire	1	219,481	2902.85									54				0001
Purchased Call/BCS/BCS717SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/22/2023	Exercise	1	1,609,365	582.16		9,036	6,809	(2,227)			6,809		(8,574)				0001
Purchased Call/BCS/BCS7172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	05/31/2023	Exercise	1	3,644,594	578.79		23,046	27,150	4,105			27,150		(21,648)				0001
Purchased Call/BCS/BCS8178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/16/2023	Expire	1	746,658	599.49									330				0001
Purchased Call/BCS/BCS8178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	10/17/2023	Expire	1	1,414,801	599.01									626				0001
Purchased Call/BCS/BCS717SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/22/2023	Expire	1	394,155	582.16									125				0001
Purchased Call/BCS/BCS717XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	04/28/2023	Exercise	1	3,075,499	573.06		35,583	51,059	15,476			51,059		(35,464)				0001
Purchased Call/BCS/BCS8178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2023	Exercise	1	443,736	591.94		8,475	10,056	1,581			10,056		(8,327)				0001
Purchased Call/BCS/BCS717SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/24/2023	Exercise	1	2,680,165	578.99		15,655	17,362	1,707			17,362		(15,597)				0001
Purchased Call/BCS/BCS7172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	05/31/2023	Exercise	1	549,093	577.62		9,986	14,263	4,276			14,263		(9,818)				0001
Purchased Call/BCS/BCS8178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	10/18/2023	Expire	1	58,440	597.01									8				0001
Purchased Call/BCS/BCS8178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	10/18/2023	Expire	1	817,336	599.01									116				0001
Purchased Call/BCS/BCS717SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Exercise	1	1,062,859	577.22		24,990	22,850	(2,140)			22,850		(24,843)				0001
Purchased Call/BCS/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	05/31/2023	Exercise	1	1,536,132	578.79		22,426	34,099	11,673			34,099		(21,924)				0001
Purchased Call/BCS/BCS717XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	05/02/2023	Exercise	1	4,483,376	584.23		29,823	42,615	12,792			42,615		(28,822)				0001
Purchased Call/BCS/BCS717SSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Expire	1	192,383	574.95									44				0001
Purchased Call/BCS/BCS8178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	10/19/2023	Expire	1	998,350	606.9									138				0001
Purchased Call/BCS/BCS8178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	10/23/2023	Expire	1	148,628	588.81									72				0001
Purchased Call/BCS/BCS717YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	05/02/2023	Exercise	1	1,518,960	579.44		33,988	49,365	15,377			49,365		(33,737)				0001
Purchased Call/BCS/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/05/2023	Expire	1	114,324	578.7									36				0001

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Purchased Call/BCS/BCS717SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/28/2023	Expire	1	208,201	571.22									48				0001
Purchased Call/BCS/BCS717SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	02/28/2023	Expire	1	1,064,739	573.47									242				0001
Purchased Call/BCS/BCS8170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/05/2023	Exercise	1	1,885,317	586.5		5,812	7,552	1,741			7,552		(5,295)				0001
Purchased Call/BCS/BCS8170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/06/2023	Expire	1	221,833	588.13									69				0001
Purchased Call/BCS/BCS717SSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/28/2023	Exercise	1	1,628,086	576.99		6,396	5,413	(983)			5,413		(6,060)				0001
Purchased Call/BCS/BCS8170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	06/06/2023	Exercise	1	4,124,171	589.56		35,283	40,740	5,457			40,740		(34,192)				0001
Purchased Call/BCS/BCS717YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	05/02/2023	Expire	1	243,218	578.39									65				0001
Purchased Call/BCS/BCS8178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	10/24/2023	Expire	1	3,562,230	586.58									1,673				0001
Purchased Call/BCS/BCS8179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	10/24/2023	Expire	1	657,555	586.58									309				0001
Purchased Call/BCS/BCS8179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	10/25/2023	Expire	1	140,352	581.39									21				0001
Purchased Call/BCS/BCS8179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	10/25/2023	Expire	1	134,168	583.28									20				0001
Purchased Call/BCS/BCS717TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/06/2023	Exercise	1	2,229,989	576.92		86,693	85,089	(1,604)			85,089		(86,514)				0001
Purchased Call/BCS/BCS717YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	05/09/2023	Exercise	1	2,753,922	579.37		56,596	64,877	8,282			64,877		(56,152)				0001
Purchased Call/BCS/BCS8170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	06/07/2023	Exercise	1	1,797,168	594.13		16,171	20,190	4,019			20,190		(16,067)				0001
Purchased Call/BCS/BCS8179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	10/31/2023	Expire	1	2,753,535	577.32									1,306				0001
Purchased Call/BCS/BCS8179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	10/31/2023	Expire	1	426,816	577.32									202				0001
Purchased Call/BCS/BCS7177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/07/2023	Exercise	1	138,276	573.93		8,594	12,307	3,713			12,307		(8,592)				0001
Purchased Call/BCS/BCS7177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	03/08/2023	Expire	1	711,069	577.57									23				0001
Purchased Call/BCS/BCS8179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	10/31/2023	Expire	1	753,341	582.27									342				0001
Purchased Call/BCS/BCS8179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	10/31/2023	Expire	1	1,049,087	582.27									476				0001
Purchased Call/BCS/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	06/08/2023	Exercise	1	4,423,460	597.4		20,270	23,668	3,397			23,668		(19,989)				0001
Purchased Call/BCS/BCS7177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	03/10/2023	Expire	1	1,963,961	577.73									64				0001
Purchased Call/BCS/BCS8170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/13/2023	Exercise	1	2,953,220	598.51		5,928	6,771	844			6,771		(5,056)				0001
Purchased Call/BCS/BCS717YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	05/12/2023	Exercise	1	3,092,734	579.67		47,846	62,704	14,858			62,704		(47,727)				0001
Purchased Call/BCS/BCS817AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	11/02/2023	Exercise	1	1,620,820	591.47		6,453	7,918	1,465			7,918		(6,235)				0001
Purchased Call/BCS/BCS717US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/14/2023	Exercise	1	1,302,740	559.52		10,338	16,692	6,355			16,692		(10,067)				0001
Purchased Call/BCS/BCS717USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/14/2023	Exercise	1	1,429,323	560.71		23,286	27,825	4,539			27,825		(23,038)				0001
Purchased Call/BCS/BCS8170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/13/2023	Expire	1	218,382	592.53									70				0001
Purchased Call/BCS/BCS8170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/13/2023	Exercise	1	1,323,293	598.51		6,721	7,224	502			7,224		(6,352)				0001
Purchased Call/BCS/BCS717YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/16/2023	Exercise	1	264,447	570.56		8,258	8,734	476			8,734		(8,222)				0001

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Purchased Call/BCS/BCS817AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	06/05/2025	11/06/2023	Expire	1	1,609,940	589.61									869				0001
Purchased Call/BCS/BCS817AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	11/06/2023	Expire	1	864,667	595.67									413				0001
Purchased Call/CGM/CGM0404S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2022	01/04/2024	02/10/2023	Exercise	1	50,565	328.09			458	(155)			458		(723)				0001
Purchased Call/BCS/BCS717ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/17/2023	Exercise	1	2,432,814	575.83			10,450	11,640	1,191		11,640		(10,316)				0001
Purchased Call/BCS/BCS717ZSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/23/2023	Expire	1	675,980	586.45									187				0001
Purchased Call/BCS/BCS717USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/15/2023	Expire	1	1,793,268	563									55				0001
Purchased Call/BCS/BCS817ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	11/07/2023	Expire	1	145,151	597.69									70				0001
Purchased Call/BCS/BCS817ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	11/07/2023	Expire	1	783,901	601.15									369				0001
Purchased Call/CGM/CGM0404SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	06/09/2023	Exercise	1	103,661	323.79			1,396	.56			1,396		(1,403)				0001
Purchased Call/BCS/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	06/13/2023	Exercise	1	4,788,381	598.51			48,403	53,702	5,299		53,702		(47,190)				0001
Purchased Call/BCS/BCS717USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/15/2023	Expire	1	1,125,054	558.38									36				0001
Purchased Call/CGM/CGM0404SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/01/2022	01/31/2024	01/05/2023	Exercise	1	232,649	324.08			3,319	.27			3,319		(3,672)				0001
Purchased Call/BCS/BCS817ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	11/10/2023	Expire	1	958,004	604.27									143				0001
Purchased Call/BCS/BCS817BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	11/14/2023	Expire	1	276,983	600.18									137				0001
Purchased Call/CGM/CGM0404SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2022	02/06/2024	02/10/2023	Exercise	1	140,382	324.1			1,843	(44)			1,843		(1,951)				0001
Purchased Call/BCS/BCS717ZSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	05/23/2023	Exercise	1	2,851,387	586.45			20,862	25,317	4,455		25,317		(20,177)				0001
Purchased Call/BCS/BCS717USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/20/2023	Exercise	1	2,010,045	571.14			5,798	7,642	1,844		7,642		(5,378)				0001
Purchased Call/BCS/BCS717USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/20/2023	Expire	1	421,370	567.66									96				0001
Purchased Call/CGM/CGM0405S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2022	02/13/2024	07/18/2023	Exercise	1	51,588	323.41			946	214			946		(808)				0001
Purchased Call/BCS/BCS817BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	11/16/2023	Expire	1	1,331,211	617.19									192				0001
Purchased Call/BCS/BCS817BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	11/20/2023	Expire	1	372,331	618.9									171				0001
Purchased Call/BCS/BCS717ZST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	05/31/2023	Exercise	1	146,342	575.46			7,052	8,316	1,264		8,316		(7,036)				0001
Purchased Call/BCS/BCS817BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	11/21/2023	Expire	1	178,344	620.12									82				0001
Purchased Call/BCS/BCS817BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	11/22/2023	Expire	1	79,102	614.5									12				0001
Purchased Call/BCS/BCS717USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/21/2023	Expire	1	1,508,032	561.54									341				0001
Purchased Call/BCS/BCS717VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2023	03/21/2025	03/23/2023	Exercise	1	2,786,121	572.49			12,326	16,631	4,305		16,631		(12,238)				0001
Purchased Call/BCS/BCS8171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	06/20/2023	Exercise	1	3,012,130	605.17			13,708	14,722	1,015		14,722		(12,451)				0001
Purchased Call/BCS/BCS717ZSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	05/31/2023	Expire	1	95,283	577.62									41				0001
Purchased Call/BCS/BCS8170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	05/31/2023	Exercise	1	212,176	575.46			6,635	6,331	(304)		6,331		(6,587)				0001
Purchased Call/CGM/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2022	04/25/2024	02/23/2023	Exercise	1	51,187	331.95			327	(483)			327		(988)				0001

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Purchased Call/BCS/BCS817CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	12/05/2023	Expire	1	514,606	629.84									237				0001
Purchased Call/BCS/BCS817CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	12/05/2023	Expire	1	215,040	629.84									99				0001
Purchased Call/BCS/BCS817ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/21/2023	Expire	1	65,026	600.8									31				0001
Purchased Call/BCS/BCS817DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/05/2023	Expire	1	57,933	581.04									18				0001
Purchased Call/CGM/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2022	04/26/2024	02/02/2023	Exercise	1	107,626	332.25			502	(1,209)			502		(1,964)				0001
Purchased Call/BCS/BCS817CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	12/05/2023	Expire	1	1,259,345	625.06									605				0001
Purchased Call/BCS/BCS817CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/11/2023	Expire	1	86,536	618.25									44				0001
Purchased Call/BCS/BCS717VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/28/2023	Expire	1	334,883	559.96									79				0001
Purchased Call/BCS/BCS817ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	06/21/2023	Exercise	1	2,050,311	608.9			6,020	6,237	216		6,237		(5,166)				0001
Purchased Call/BCS/BCS817ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	06/21/2023	Exercise	1	385,625	600.8			18,498	21,981	3,483		21,981		(18,452)				0001
Purchased Call/CGM/CGM0406SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2022	05/06/2024	02/21/2023	Exercise	1	142,155	331.26			1,169	(982)			1,169		(2,338)				0001
Purchased Call/BCS/BCS717VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/03/2023	Exercise	1	161,188	566.99			9,706	15,409	5,703		15,409		(9,705)				0001
Purchased Call/BCS/BCS817CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/11/2023	Expire	1	104,770	621.71									52				0001
Purchased Call/BCS/BCS817CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	1,930,672	625.21									950				0001
Purchased Call/BCS/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	06/09/2023	Exercise	1	4,358,391	597.23			29,228	37,895	8,667		37,895		(28,931)				0001
Purchased Call/BCS/BCS717VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/04/2023	Expire	1	1,257,949	574.77									309				0001
Purchased Call/BCS/BCS717WS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/04/2023	Exercise	1	1,910,323	580.58			30,940	32,854	1,914		32,854		(30,622)				0001
Purchased Call/BCS/BCS817DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	796,877	630									376				0001
Purchased Call/BCS/BCS817DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	12/19/2023	Expire	1	75,679	634.46									38				0001
Purchased Call/BCS/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/12/2023	Exercise	1	651,996	592.75			21,191	23,027	1,836		23,027		(21,092)				0001
Purchased Call/BCS/BCS8171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	06/26/2023	Exercise	1	2,141,437	601.71			6,462	6,747	286		6,747		(5,776)				0001
Purchased Call/CGM/CGM0407SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2022	06/21/2024	02/24/2023	Exercise	1	154,003	326.19			2,287	(492)			2,287		(3,210)				0001
Purchased Call/BCS/BCS817DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	12/20/2023	Expire	1	376,585	640.39									61				0001
Purchased Call/BCS/BCS817DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Exercise	1	1,588,018	642.47			16,348	16,720	371		16,720		(15,481)				0001
Purchased Call/BCS/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/13/2023	Expire	1	1,157,986	593.97									368				0001
Purchased Call/BCS/BCS8171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	06/27/2023	Exercise	1	4,487,810	599.15			26,078	29,896	3,817		29,896		(24,708)				0001
Purchased Call/BCS/BCS8171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	06/28/2023	Exercise	1	2,317,307	602.36			6,186	5,593	(593)		5,593		(6,010)				0001
Purchased Call/BCS/BCS817ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	01/03/2024	Expire	1	246,622	650.65									77				0001
Purchased Call/BCS/BCS717WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/10/2023	Exercise	1	1,044,955	577.13			9,581	16,016	6,434		16,016		(9,381)				0001
Purchased Call/BCS/BCS717WSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	04/10/2023	Expire	1	55,844	571.36									14				0001

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Purchased Call/CGM/CGM0408S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/24/2022	06/21/2024	04/06/2023	Exercise	1	68,203	326.28			920	(356)			920		(1,464)				0001
Purchased Call/BCS/BCS170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	06/15/2023	Exercise	1	4,651,749	606.11			36,342	39,708	3,366		39,708		(36,047)				0001
Purchased Call/BCS/BCS717WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2023	Exercise	1	1,236,532	577.13			5,586	8,621	3,035		8,621		(5,325)				0001
Purchased Call/BCS/BCS8171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	07/05/2023	Exercise	1	5,501,818	611.18			33,526	29,333	(4,193)		29,333		(31,141)				0001
Purchased Call/CGM/CGM0408SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2022	07/18/2024	07/21/2023	Exercise	1	52,516	326.43			951	(34)			951		(1,190)				0001
Purchased Call/BCS/BCS8171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	06/23/2023	Exercise	1	6,245,660	605.24			96,790	103,050	6,260		103,050		(96,431)				0001
Purchased Call/BCS/BCS717WSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	04/14/2023	Exercise	1	2,740,935	576.97			17,360	19,249	1,890		19,249		(17,255)				0001
Purchased Call/BCS/BCS717XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	04/24/2023	Expire	1	171,225	572.26									46				0001
Purchased Call/BCS/BCS8171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	07/05/2023	Exercise	1	2,141,498	615.86			44,254	40,990	(3,264)		40,990		(43,601)				0001
Purchased Call/BCS/BCS717XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	04/24/2023	Expire	1	1,545,873	580.98									387				0001
Purchased Call/CGM/CGM0408SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/20/2022	07/19/2024	06/20/2023	Exercise	1	62,965	326.14			1,135	(83)			1,135		(1,363)				0001
Purchased Call/BCS/BCS717XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/25/2023	Exercise	1	3,295,731	576.3			22,502	28,137	5,634		28,137		(21,735)				0001
Purchased Call/BCS/BCS8171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	06/28/2023	Expire	1	1,419,462	597.78									118				0001
Purchased Call/BCS/BCS8171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	06/30/2023	Exercise	1	4,487,789	608.27			13,380	12,784	(596)		12,784		(13,035)				0001
Purchased Call/CGM/CGM0409S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2022	08/08/2024	01/24/2023	Exercise	1	221,261	328.2			2,073	(2,283)			2,073		(4,672)				0001
Purchased Call/BCS/BCS8172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	07/10/2023	Exercise	1	2,150,706	612.76			21,152	18,175	(2,977)		18,175		(20,521)				0001
Purchased Call/BCS/BCS8172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/11/2023	Expire	1	128,325	604.25									48				0001
Purchased Call/BCS/BCS717XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/01/2023	Exercise	1	1,144,184	581.56			13,050	19,402	6,352		19,402		(12,819)				0001
Purchased Call/BCS/BCS717XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	05/02/2023	Expire	1	442,381	578.39									119				0001
Purchased Call/BCS/BCS8172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	07/11/2023	Expire	1	376,584	607.74									136				0001
Purchased Call/BCS/BCS8171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	07/05/2023	Expire	1	1,877,127	611.18									900				0001
Purchased Call/BCS/BCS717XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	05/02/2023	Exercise	1	3,898,639	579.44			62,796	82,010	19,214		82,010		(62,049)				0001
Purchased Call/BCS/BCS8172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	07/13/2023	Exercise	1	3,310,849	617.76			54,198	54,587	389		54,587		(53,982)				0001
Purchased Call/BCS/BCS8172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	07/07/2023	Exercise	1	2,140,267	616.58			6,473	4,749	(1,725)		4,749		(6,297)				0001
Purchased Call/CGM/CGM0409S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2022	08/09/2024	01/13/2023	Exercise	1	105,054	328.91			1,154	(955)			1,154		(2,396)				0001
Purchased Call/BCS/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	07/18/2023	Expire	1	1,204,044	618.88									433				0001
Purchased Call/BCS/BCS8172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	07/24/2023	Expire	1	2,108,270	623.96									776				0001
Purchased Call/BCS/BCS8172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	07/10/2023	Expire	1	1,543,505	608.1									559				0001
Purchased Call/BCS/BCS8172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/11/2023	Expire	1	1,283,300	612.4									444				0001
Purchased Call/BCS/BCS8172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	07/25/2023	Exercise	1	3,169,215	622.71			11,486	12,618	1,132		12,618		(10,383)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	07/12/2023	Exercise	1	4,251,744	612.6		89,399	75,216	(14,183)			75,216		(89,152)				0001
Purchased Call/BCS/BCS8173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	07/31/2023	Exercise	1	377,446	625.35		10,867	10,665	(202)			10,665		(10,787)				0001
Purchased Call/BCS/BCS7171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/03/2023	Exercise	1	312,216	574.58		11,209	18,011	6,802			18,011		(11,202)				0001
Purchased Call/BCS/BCS7171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/03/2023	Exercise	1	401,961	576.74		8,085	7,585	(500)			7,585		(8,070)				0001
Purchased Call/BCS/BCS8173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	08/01/2023	Exercise	1	827,578	628.88		49,134	28,396	(20,738)			28,396		(49,101)				0001
Purchased Call/CGM/CGM0409SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2022	08/29/2024	03/22/2023	Exercise	1	191,184	327.25		2,080	1,616				2,080		(3,945)				0001
Purchased Call/BCS/BCS7171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	05/09/2023	Exercise	1	1,945,085	579.37		17,747	22,270	4,523			22,270		(17,330)				0001
Purchased Call/BCS/BCS8172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	07/17/2023	Exercise	1	1,625,861	626.05		21,343	22,505	1,162			22,505		(20,912)				0001
Purchased Call/BCS/BCS8174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	08/10/2023	Exercise	1	2,209,255	632.74		6,294	5,566	(728)			5,566		(6,080)				0001
Purchased Call/BCS/BCS7171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	05/09/2023	Exercise	1	192,333	570.68		9,295	9,393	98			9,393		(9,284)				0001
Purchased Call/BCS/BCS8172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	07/18/2023	Exercise	1	1,260,160	618.88		16,286	14,758	(1,527)			14,758		(15,925)				0001
Purchased Call/BCS/BCS8174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	08/16/2023	Exercise	1	3,209,873	631.48		6,498	6,109	(389)			6,109		(6,168)				0001
Purchased Call/BCS/BCS7171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	05/09/2023	Expire	1	1,732,763	573.99									468				0001
Purchased Call/BCS/BCS7171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	05/09/2023	Expire	1	84,836	572.83									23				0001
Purchased Call/CGM/CGM0409ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2022	09/06/2024	09/14/2023	Exercise	1	63,594	325.02			810	(539)			810		(1,490)				0001
Purchased Call/BCS/BCS8174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/22/2023	Expire	1	543,188	609.53									219				0001
Purchased Call/BCS/BCS8174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/22/2023	Exercise	1	383,906	608.06		7,484	7,293	(191)			7,293		(7,374)				0001
Purchased Call/CGM/CGM0409SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2022	09/12/2024	01/09/2023	Exercise	1	126,912	326.3			1,705	(783)			1,705		(2,630)				0001
Purchased Call/BCS/BCS7171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	05/15/2023	Exercise	1	1,712,332	579.97		20,871	26,533	5,661			26,533		(20,529)				0001
Purchased Call/BCS/BCS8172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	07/18/2023	Exercise	1	5,026,612	618.88		29,673	25,549	(4,124)			25,549		(28,035)				0001
Purchased Call/BCS/BCS8172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	07/18/2023	Expire	1	1,049,653	623.62									363				0001
Purchased Call/BCS/BCS8175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/29/2023	Exercise	1	409,306	605.28		17,699	17,249	(450)			17,249		(17,636)				0001
Purchased Call/BCS/BCS7171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	05/16/2023	Exercise	1	2,558,365	579.25		21,849	27,505	5,656			27,505		(21,281)				0001
Purchased Call/BCS/BCS7172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/22/2023	Expire	1	368,680	581.12									108				0001
Purchased Call/CGM/CGM0409SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/16/2022	09/13/2024	02/21/2023	Exercise	1	111,032	324.73			1,318	(934)			1,318		(2,446)				0001
Purchased Call/BCS/BCS8172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	07/24/2023	Expire	1	1,174,499	628.74									416				0001
Purchased Call/BCS/BCS8175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/05/2023	Expire	1	247,446	613.94									144				0001
Purchased Call/BCS/BCS7172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/22/2023	Expire	1	1,697,882	582.3									490				0001
Purchased Call/BCS/BCS7172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	05/23/2023	Expire	1	156,190	579.82									46				0001
Purchased Call/BCS/BCS8173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	07/25/2023	Exercise	1	2,950,729	627.48		14,874	10,766	(4,107)			10,766		(13,912)				0001

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Purchased Call/BCS/BCS8173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	07/25/2023	Expire	1	1,603,081	627.48									569				0001
Purchased Call/AIM/AIM0003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/08/2023	11/08/2024	11/10/2023	Expire	1	426,198	2799.41									19				0001
Purchased Call/BCS/BCS8175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/06/2023	Expire	1	126,874	616.04									72				0001
Purchased Call/BCS/BCS8176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Exercise	1	2,281,338	616.04		6,628	7,143	514			7,143		(5,399)				0001
Purchased Call/BCS/BCS8173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	07/25/2023	Expire	1	1,349,874	622.71									498				0001
Purchased Call/BCS/BCS8173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	07/31/2023	Expire	1	105,779	623.27									41				0001
Purchased Call/BCS/BCS7172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/23/2023	Exercise	1	368,326	577.65		7,827	7,869	42			7,869		(7,755)				0001
Purchased Call/BCS/BCS8176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Expire	1	66,523	615.11									38				0001
Purchased Call/BCS/BCS8173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	07/31/2023	Expire	1	686,889	631.67									250				0001
Purchased Call/BCS/BCS8173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/02/2023	Expire	1	82,642	631.6									9				0001
Purchased Call/BCS/BCS7172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	05/23/2023	Exercise	1	1,451,488	580.99		6,151	9,682	3,531			9,682		(5,760)				0001
Purchased Call/BCS/BCS8176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2023	Expire	1	82,511	607.66									36				0001
Purchased Call/BCS/BCS8177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/25/2023	Exercise	1	506,452	600.5		6,836	8,055	1,219			8,055		(6,652)				0001
Purchased Call/BCS/BCS8173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	08/08/2023	Exercise	1	5,744,395	626.35		7,657	7,809	152			7,809		(5,567)				0001
Purchased Call/BCS/BCS7172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/30/2023	Exercise	1	1,832,957	579.31		5,885	7,608	1,723			7,608		(5,192)				0001
Purchased Call/BCS/BCS8177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/26/2023	Expire	1	668,534	604.27									285				0001
Purchased Call/BCS/BCS8173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	08/08/2023	Exercise	1	3,132,986	621.59		10,637	7,097	(3,540)			7,097		(9,490)				0001
Purchased Call/BCS/BCS7172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	05/31/2023	Expire	1	312,485	584.22									127				0001
Purchased Call/BCS/BCS7172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	05/31/2023	Expire	1	123,761	577.62									53				0001
Purchased Call/BCS/BCS8177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	09/28/2023	Exercise	1	1,530,812	599.16		12,571	11,215	(1,356)			11,215		(12,401)				0001
Purchased Call/CGM/CGM040AS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	09/26/2022	09/23/2024	03/28/2023	Exercise	1	375,075	322.27		6,044	(1,401)				6,044		(7,769)				0001
Purchased Call/BCS/BCS8174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	08/11/2023	Exercise	1	2,020,435	629.8		7,345	7,619	274			7,619		(7,150)				0001
Purchased Call/BCS/BCS8170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	06/02/2023	Exercise	1	5,739,594	581.78		36,949	49,180	12,232			49,180		(36,613)				0001
Purchased Call/BCS/BCS8177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	10/03/2023	Expire	1	2,106,899	595.14									950				0001
Purchased Call/BCS/BCS8174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	08/15/2023	Expire	1	83,848	622.54									34				0001
Purchased Call/BCS/BCS8174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	08/21/2023	Expire	1	1,099,136	609.9									445				0001
Purchased Call/BCS/BCS8178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	10/11/2023	Exercise	1	1,589,207	598.17		34,355	34,356	1			34,356		(33,737)				0001
Purchased Call/BCS/BCS8178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/16/2023	Expire	1	785,024	594.39									363				0001
Purchased Call/BCS/BCS8174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/22/2023	Expire	1	164,645	606.03									68				0001
Purchased Call/BCS/BCS8174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	08/23/2023	Expire	1	109,099	606.05									13				0001

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Purchased Call/CGM/CGM040AS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2022	09/26/2024	06/29/2023	Exercise	1	103,501	321.49			2,079	(30)			2,079		(2,447)				0001
Purchased Call/BCS/BCS8178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	10/17/2023	Expire	1	2,630,665	593.92									1,215				0001
Purchased Call/BCS/BCS8178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	10/17/2023	Expire	1	116,683	591.94									55				0001
Purchased Call/BCS/BCS8175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	08/28/2023	Expire	1	681,925	610.34									270				0001
Purchased Call/BCS/BCS8175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	08/29/2023	Expire	1	163,252	607.31									69				0001
Purchased Call/BCS/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/06/2023	Expire	1	62,192	586.17									20				0001
Purchased Call/BCS/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/06/2023	Exercise	1	2,294,747	589.56		84,265	88,516	4,251			88,516		(83,984)				0001
Purchased Call/BCS/BCS8178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2023	Expire	1	116,532	590.03									56				0001
Purchased Call/BCS/BCS8178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	10/17/2023	Expire	1	161,822	590.03									77				0001
Purchased Call/CGM/CGM040ASF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2022	10/04/2024	06/08/2023	Exercise	1	51,473	323.91			995	(74)			995		(1,277)				0001
Purchased Call/BCS/BCS8175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	08/30/2023	Expire	1	1,498,380	612.81									178				0001
Purchased Call/BCS/BCS8175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/05/2023	Expire	1	723,074	617.48									408				0001
Purchased Call/BCS/BCS8178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	10/18/2023	Exercise	1	1,959,896	604.14		6,366	8,676	2,310			8,676		(6,112)				0001
Purchased Call/BCS/BCS8175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	09/06/2023	Expire	1	676,141	616.04									381				0001
Purchased Call/BCS/BCS8175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	09/06/2023	Expire	1	73,201	616.6									41				0001
Purchased Call/BCS/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/13/2023	Expire	1	88,666	590.55									29				0001
Purchased Call/BCS/BCS8170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/13/2023	Exercise	1	797,303	592.53		7,466	9,657	2,190			9,657		(7,248)				0001
Purchased Call/BCS/BCS8178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	10/20/2023	Expire	1	554,534	599.87									77				0001
Purchased Call/BCS/BCS8178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,106,576	590.77									524				0001
Purchased Call/BCS/BCS8176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	09/11/2023	Expire	1	2,131,464	615.91									867				0001
Purchased Call/BCS/BCS8178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	10/23/2023	Expire	1	62,012	586.9									30				0001
Purchased Call/BCS/BCS8179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	10/24/2023	Expire	1	742,133	591.61									334				0001
Purchased Call/BCS/BCS8170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/13/2023	Exercise	1	2,856,881	593.97		29,794	40,001	10,207			40,001		(29,039)				0001
Purchased Call/CGM/CGM040ASY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2022	10/25/2024	09/14/2023	Exercise	1	63,325	323.12			1,015	(324)			1,015		(1,419)				0001
Purchased Call/BCS/BCS8176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Exercise	1	1,493,680	616.91		13,291	13,221	(70)			13,221		(12,768)				0001
Purchased Call/BCS/BCS8179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire	1	187,789	584.63									90				0001
Purchased Call/BCS/BCS8179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire	1	353,303	586.58									166				0001
Purchased Call/BCS/BCS8171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	06/16/2023	Exercise	1	3,044,445	605.43		8,617	9,706	1,089			9,706		(8,404)				0001
Purchased Call/BCS/BCS8176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	09/12/2023	Expire	1	218,441	612.22									93				0001
Purchased Call/BCS/BCS8176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	09/13/2023	Expire	1	84,205	618.38									11				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	10/27/2023	Expire	1	924,223	588.43									130				0001
Purchased Call/BCS/BCS8179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	10/30/2023	Expire	1	185,414	579.07									89				0001
Purchased Call/CGM/CGM040ASZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2022	10/28/2024	04/10/2023	Exercise	1	108,178	322.65			1,704	(621)			1,704		(2,594)				0001
Purchased Call/BCS/BCS8176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	09/19/2023	Exercise	1	483,601	614.78			8,889	8,077	(813)		8,077		(8,731)				0001
Purchased Call/BCS/BCS8179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	10/30/2023	Exercise	1	1,204,639	585.98			6,340	10,268	3,928		10,268		(5,838)				0001
Purchased Call/BCS/BCS8171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/21/2023	Exercise	1	5,919,352	608.9			55,920	55,801	(120)		55,801		(53,731)				0001
Purchased Call/BCS/BCS8179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	01/06/2025	10/30/2023	Expire	1	1,632,271	561.36									1,099				0001
Purchased Call/BCS/BCS8179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	05/16/2025	10/30/2023	Expire	1	1,464,786	587.76									679				0001
Purchased Call/BCS/BCS8176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	09/19/2023	Exercise	1	821,549	618.84			9,119	7,002	(2,116)		7,002		(8,821)				0001
Purchased Call/BCS/BCS8179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	10/31/2023	Expire	1	257,447	575.4									124				0001
Purchased Call/BCS/BCS8179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	11/01/2023	Expire	1	2,382,278	588.95									339				0001
Purchased Call/BCS/BCS8177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	09/20/2023	Exercise	1	2,565,414	623.01			26,412	21,881	(4,531)		21,881		(26,151)				0001
Purchased Call/BCS/BCS8179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	11/01/2023	Expire	1	123,346	580.11									19				0001
Purchased Call/BCS/BCS817AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	11/02/2023	Expire	1	150,734	586.17									23				0001
Purchased Call/BCS/BCS8171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	06/22/2023	Exercise	1	3,484,034	607.21			6,080	4,714	(1,366)		4,714		(5,820)				0001
Purchased Call/BCS/BCS8171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	06/27/2023	Exercise	1	1,468,884	599.15			15,533	18,451	2,918		18,451		(15,122)				0001
Purchased Call/BCS/BCS817AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	11/06/2023	Expire	1	67,875	593.87									33				0001
Purchased Call/BCS/BCS817ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	11/07/2023	Expire	1	783,636	606.79									352				0001
Purchased Call/CGM/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2022	11/08/2024	02/13/2023	Exercise	1	201,045	322.89			3,581	(826)			3,581		(5,210)				0001
Purchased Call/BCS/BCS8177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/25/2023	Expire	1	748,339	607.67									320				0001
Purchased Call/BCS/BCS8177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	09/26/2023	Expire	1	1,712,617	604.27									731				0001
Purchased Call/BCS/BCS817ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	11/08/2023	Expire	1	103,414	598.54									16				0001
Purchased Call/BCS/BCS817ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	11/08/2023	Exercise	1	1,629,832	605.99			6,375	7,479	1,104		7,479		(6,157)				0001
Purchased Call/BCS/BCS8171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	06/28/2023	Expire	1	104,491	596.33									9				0001
Purchased Call/BCS/BCS8171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	06/29/2023	Exercise	1	4,155,876	608.34			21,944	21,726	(218)		21,726		(21,638)				0001
Purchased Call/BCS/BCS8177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/26/2023	Exercise	1	3,057,118	599.13			14,985	18,321	3,335		18,321		(13,724)				0001
Purchased Call/BCS/BCS817ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	07/25/2025	11/09/2023	Exercise	1	1,598,108	626.87			18,606	23,402	4,796		23,402		(18,474)				0001
Purchased Call/BCS/BCS8177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	09/27/2023	Exercise	1	2,053,742	605.19			9,893	13,086	3,194		13,086		(9,651)				0001
Purchased Call/BCS/BCS817ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	11/09/2023	Expire	1	598,722	605.61									85				0001
Purchased Call/BCS/BCS8171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/03/2023	Expire	1	861,228	611.16									287				0001

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Purchased Call/CGM/CGM040BSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2024	12/22/2023	Exercise	1	230,456	324.39			1,881	(1,564)			1,881		(3,621)				0001
Purchased Call/BCS/BCS8177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	10/02/2023	Expire	1	2,037,248	601.76									881				0001
Purchased Call/BCS/BCS8177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	10/03/2023	Expire	1	112,213	593.16									51				0001
Purchased Call/BCS/BCS817ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	11/10/2023	Expire	1	202,697	602.81									31				0001
Purchased Call/BCS/BCS817ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	11/13/2023	Expire	1	1,159,780	602.3									533				0001
Purchased Call/BCS/BCS8171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/03/2023	Expire	1	1,006,132	606.52									349				0001
Purchased Call/BCS/BCS8171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	07/05/2023	Expire	1	69,605	607.67									34				0001
Purchased Call/CGM/CGM040BSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/25/2022	11/22/2024	08/04/2023	Exercise	1	201,278	324.73			3,251	(1,245)			3,251		(4,627)				0001
Purchased Call/BCS/BCS8178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	10/11/2023	Expire	1	1,493,874	593.08									923				0001
Purchased Call/BCS/BCS8178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	10/11/2023	Expire	1	1,585,668	593.08									980				0001
Purchased Call/BCS/BCS817ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	11/13/2023	Expire	1	324,504	594.89									159				0001
Purchased Call/BCS/BCS817BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	11/14/2023	Expire	1	479,287	607.65									222				0001
Purchased Call/BCS/BCS8172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/11/2023	Exercise	1	1,116,877	606.27		22,446	21,649	(797)			21,649		(22,164)				0001
Purchased Call/BCS/BCS8178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	10/23/2023	Expire	1	312,575	595.84									142				0001
Purchased Call/BCS/BCS8179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire	1	279,091	591.61									125				0001
Purchased Call/BCS/BCS817BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	11/14/2023	Expire	1	475,216	607.65									220				0001
Purchased Call/BCS/BCS817BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	11/21/2023	Expire	1	1,764,843	620.12									815				0001
Purchased Call/BCS/BCS8179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	11/01/2023	Exercise	1	687,904	582		32,540	43,843	11,303			43,843		(32,510)				0001
Purchased Call/BCS/BCS817BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	11/21/2023	Expire	1	1,754,344	614.35									849				0001
Purchased Call/BCS/BCS817BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	11/21/2023	Exercise	1	390,494	610.81		18,150	18,102	(48)			18,102		(18,093)				0001
Purchased Call/CGM/CGM040BSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2022	11/27/2024	06/21/2023	Exercise	1	157,052	324.09			2,141	(1,501)			2,141		(3,977)				0001
Purchased Call/BCS/BCS8172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	07/19/2023	Exercise	1	1,435,197	624.17		6,858	6,706	(152)			6,706		(6,739)				0001
Purchased Call/BCS/BCS817AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	06/12/2025	11/03/2023	Exercise	1	1,179,329	597.28		5,647	9,266	3,619			9,266		(5,492)				0001
Purchased Call/BCS/BCS817CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	11/29/2023	Expire	1	715,654	617.44									114				0001
Purchased Call/CGM/CGM040BSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2022	12/13/2024	12/04/2023	Exercise	1	78,886	324.41			783	(1,013)			783		(1,939)				0001
Purchased Call/BCS/BCS8172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	07/21/2023	Exercise	1	4,088,991	628.95		6,097	3,772	(2,325)			3,772		(5,734)				0001
Purchased Call/BCS/BCS8173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	07/27/2023	Exercise	1	2,011,329	631.79		8,270	6,787	(1,483)			6,787		(8,090)				0001
Purchased Call/BCS/BCS817AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	11/06/2023	Expire	1	596,123	601.26									271				0001
Purchased Call/BCS/BCS817ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	11/07/2023	Expire	1	69,600	599.33									33				0001
Purchased Call/BCS/BCS817ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	11/07/2023	Expire	1	92,317	599.33									44				0001

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Purchased Call/BCS/BCS817CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/27/2023	11/26/2025	11/29/2023	Exercise	1	2,101,842	623.24			14,557	15,063	506			15,063		(14,275)				0001
Purchased Call/BCS/BCS817ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/10/2023	09/23/2025	11/14/2023	Exercise	1	243,580	595.2			11,268	12,362	1,095			12,362		(11,229)				0001
Purchased Call/CGM/CGM040CSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/30/2022	12/27/2024	03/06/2023	Exercise	1	1,820,416	322.73			2,616	(1,121)				2,616		(3,621)				0001
Purchased Call/BCS/BCS8173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/26/2023	07/25/2025	07/28/2023	Exercise	1	2,095,721	634.57			13,605	10,150	(3,454)			10,150		(13,425)				0001
Purchased Call/BCS/BCS817CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/01/2023	12/01/2025	12/05/2023	Exercise	1	4,527,423	625.06			16,555	18,981	2,426			18,981		(14,508)				0001
Purchased Call/BCS/BCS817BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/10/2023	11/11/2025	11/14/2023	Expire	1	687,869	602										334				0001
Purchased Call/BCS/BCS817BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/10/2023	11/10/2025	11/14/2023	Exercise	1	2,041,380	602			13,447	18,184	4,737			18,184		(12,556)				0001
Purchased Call/BCS/BCS817CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/01/2023	12/02/2025	12/05/2023	Expire	1	1,232,346	625.06										592				0001
Purchased Call/BCS/BCS817CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/04/2023	12/04/2025	12/06/2023	Expire	1	2,011,176	627.42										303				0001
Purchased Call/BCS/BCS817BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/17/2023	11/18/2025	11/21/2023	Expire	1	339,928	612.49										167				0001
Purchased Call/BCS/BCS8173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/28/2023	07/28/2025	08/01/2023	Exercise	1	3,401,310	632.51			16,049	13,686	(2,363)			13,686		(14,853)				0001
Purchased Call/BCS/BCS8173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/28/2023	07/29/2025	08/01/2023	Expire	1	414,206	630.98										159				0001
Purchased Call/CGM/CGM0404S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2022	01/03/2024	02/27/2023	Exercise	1	449,217	327.92			1,356	(527)				1,356		(2,222)				0001
Purchased Call/BCS/BCS817CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/05/2023	12/05/2025	12/07/2023	Exercise	1	910,890	625.44			7,866	9,803	1,938			9,803		(7,749)				0001
Purchased Call/BCS/BCS8173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/04/2023	08/04/2025	08/08/2023	Exercise	1	452,037	618.02			21,092	20,167	(925)			20,167		(21,039)				0001
Purchased Call/CGM/CGM0404SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2022	01/17/2024	07/27/2023	Exercise	1	59,474	325.19			931	156				931		(865)				0001
Purchased Call/BCS/BCS8174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/10/2023	08/08/2025	08/14/2023	Expire	1	1,360,805	630.06										513				0001
Purchased Call/BCS/BCS8174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/11/2023	08/12/2025	08/15/2023	Expire	1	200,990	624.63										81				0001
Purchased Call/BCS/BCS817BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/17/2023	11/17/2025	11/21/2023	Expire	1	537,311	612.49										265				0001
Purchased Call/BCS/BCS817BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/17/2023	11/17/2025	11/21/2023	Expire	1	1,172,132	614.35										568				0001
Purchased Call/AIM/AIM0003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2023	11/08/2028	11/10/2023	Expire	1	105,987	2799.41										3				0001
Purchased Call/BCS/BCS817DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/15/2023	12/15/2025	12/19/2023	Expire	1	3,135,295	640.14										1,515				0001
Purchased Call/BCS/BCS817DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/15/2023	12/15/2025	12/19/2023	Expire	1	1,721,451	645.04										799				0001
Purchased Call/BCS/BCS8174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/11/2023	08/11/2025	08/15/2023	Expire	1	823,257	630.93										313				0001
Purchased Call/BCS/BCS8174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	08/15/2023	Expire	1	1,237,403	630.93										471				0001
Purchased Call/BCS/BCS817BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2025	11/22/2023	Expire	1	1,642,751	616.37										255				0001
Purchased Call/BCS/BCS817BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2025	11/27/2023	Expire	1	1,179,190	617.71										777				0001
Purchased Call/CGM/CGM0404SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024	03/07/2023	Exercise	1	91,996	323.48			1,183	(119)				1,183		(1,462)				0001
Purchased Call/BCS/BCS817DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/15/2023	12/16/2025	12/19/2023	Expire	1	1,684,308	640.14										813				0001
Purchased Call/BCS/BCS817DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/15/2023	12/17/2025	12/19/2023	Expire	1	698,256	640.14										337				0001

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Purchased Call/BCS/BCS8174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	08/16/2023	Exercise	1	1,545,614	626.68		44,599	41,056	(3,544)			41,056		(44,504)				0001
Purchased Call/BCS/BCS817BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Expire	1	752,333	623.51									472				0001
Purchased Call/BCS/BCS817CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	12/01/2023	Expire	1	151,936	624.5									22				0001
Purchased Call/BCS/BCS8174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	08/21/2023	Expire	1	184,332	608.43									76				0001
Purchased Call/BCS/BCS8174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	08/22/2023	Exercise	1	2,240,295	614.2		10,548	12,769	2,221			12,769		(9,745)				0001
Purchased Call/BCS/BCS817ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	96,252	638.9									65				0001
Purchased Call/BCS/BCS817ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/03/2024	Expire	1	113,881	643.56									38				0001
Purchased Call/BCS/BCS817CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	12/05/2023	Expire	1	275,189	629.84									127				0001
Purchased Call/BCS/BCS817CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	12/05/2023	Expire	1	97,220	622.98									47				0001
Purchased Call/CGM/CGM040CSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2023	01/09/2025	01/12/2023	Exercise	1	8,817,848	323.38		4,469	1,879	(2,590)			1,879		(4,413)				0001
Purchased Call/BCS/BCS8174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/22/2023	Exercise	1	1,027,447	614.2		8,593	6,468	(2,125)			6,468		(8,248)				0001
Purchased Call/BCS/BCS817ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/03/2024	Expire	1	276,491	639.98									94				0001
Purchased Call/BCS/BCS817CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	12/06/2023	Expire	1	148,724	620.58									24				0001
Purchased Call/BCS/BCS817CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	12/12/2023	Expire	1	184,835	623.13									92				0001
Purchased Call/CGM/CGM040CSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2023	01/16/2025	01/20/2023	Exercise	1	3,554,868	324.23		2,527	1,245	(1,282)			1,245		(2,498)				0001
Purchased Call/BCS/BCS8174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/22/2023	Expire	1	1,349,274	614.2									523				0001
Purchased Call/CGM/CGM0404SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	03/20/2023	Exercise	1	875,264	324.63			6,303	(5,191)			6,303		(11,731)				0001
Purchased Call/CGM/CGM0404SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	01/13/2023	Exercise	1	104,832	323.58			1,582	119			1,582		(1,602)				0001
Purchased Call/BCS/BCS817CSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	12/12/2023	Expire	1	2,466,841	625.21									1,213				0001
Purchased Call/BCS/BCS817CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	121,155	619.67									62				0001
Purchased Call/BCS/BCS8174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/22/2023	Exercise	1	248,722	608.06		10,191	10,443	251			10,443		(10,153)				0001
Purchased Call/CGM/CGM0405S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/20/2024	01/20/2023	Exercise	1	51,439	325.99			726	(37)			726		(813)				0001
Purchased Call/BCS/BCS8175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	08/23/2023	Exercise	1	3,628,813	614.22		24,817	22,208	(2,609)			22,208		(24,461)				0001
Purchased Call/AIG/AIG0006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4RB04	12/29/2023	12/26/2025	01/03/2024	Expire	1	395,379	1874.01									39				0001
Purchased Call/BCS/BCS8175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	08/23/2023	Expire	1	136,577	608.08									16				0001
Purchased Call/BCS/BCS8175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	08/24/2023	Exercise	1	953,119	611.11		8,341	8,557	216			8,557		(8,250)				0001
Purchased Call/CGM/CGM0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2023	01/31/2025	02/07/2023	Expire	1	2,910,599	324.68									102				0001
Purchased Call/BCS/BCS817DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	12/13/2023	Expire	1	467,055	623.57									77				0001
Purchased Call/CGM/CGM0405S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/21/2024	02/07/2023	Exercise	1	61,225	325.99			787	(122)			787		(1,036)				0001
Purchased Call/BCS/BCS8175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	08/29/2023	Expire	1	1,052,919	608.78									438				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040DS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2023	02/14/2025	02/17/2023	Exercise	1	4,379,653	323.1		1,210	1,299	89			1,299		(1,114)				0001
Purchased Call/BCS/BCS817DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	12/15/2023	Exercise	1	1,436,231	640.8		12,845	14,033	1,188			14,033		(12,659)				0001
Purchased Call/BCS/BCS817DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	12/18/2023	Expire	1	510,181	647.22									236				0001
Purchased Call/BCS/BCS8175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/29/2023	Exercise	1	3,108,173	608.78		34,320	34,649	329			34,649		(33,245)				0001
Purchased Call/CGM/CGM040SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2022	02/22/2024	12/12/2023	Exercise	1	124,062	326.46			270	(1,544)			270		(1,948)				0001
Purchased Call/BCS/BCS817DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	12/19/2023	Expire	1	210,676	638.01									104				0001
Purchased Call/BCS/BCS817DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	12/26/2023	Expire	1	1,729,775	644.81									1,120				0001
Purchased Call/BCS/BCS8175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	09/01/2023	Exercise	1	1,235,601	625.12		8,628	5,635	(2,993)			5,635		(8,504)				0001
Purchased Call/BCS/BCS817ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	01/03/2024	Expire	1	1,026,084	645.71									333				0001
Purchased Call/CGM/CGM040DSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/24/2023	02/21/2025	02/28/2023	Exercise	1	1,378,439	322.21		1,705	1,785	80			1,785		(1,669)				0001
Purchased Call/BCS/BCS8175SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/06/2023	Expire	1	276,173	616.6									155				0001
Purchased Call/CGM/CGM040DSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/27/2023	02/24/2025	03/01/2023	Exercise	1	2,875,466	321.82		6,673	6,621	(52)			6,621		(6,661)				0001
Purchased Call/BCS/BCS8176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	09/12/2023	Exercise	1	385,537	609.63		9,895	7,474	(2,421)			7,474		(9,792)				0001
Purchased Call/BCS/BCS8176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Expire	1	335,837	612.22									142				0001
Purchased Call/CGM/CGM0406S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/07/2022	04/05/2024	02/14/2023	Exercise	1	219,794	333.67			1,160	(2,304)			1,160		(3,793)				0001
Purchased Call/BCS/BCS8176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	09/15/2023	Expire	1	1,284,142	624.32									154				0001
Purchased Call/BCS/BCS8176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	09/18/2023	Expire	1	700,440	625.83									302				0001
Purchased Call/CGM/CGM0406SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2022	04/15/2024	03/20/2023	Exercise	1	164,934	334.44			831	(1,870)			831		(2,883)				0001
Purchased Call/BCS/BCS8177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	09/19/2023	Exercise	1	2,303,161	618.84		6,569	5,387	(1,182)			5,387		(5,609)				0001
Purchased Call/BCS/BCS8177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	09/21/2023	Expire	1	1,417,231	621.88									176				0001
Purchased Call/BCS/BCS8177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/25/2023	Expire	1	483,216	603.05									215				0001
Purchased Call/CGM/CGM0406SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2022	04/18/2024	05/23/2023	Exercise	1	104,875	334.8			511	(1,144)			511		(1,852)				0001
Purchased Call/BCS/BCS8177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	09/26/2023	Expire	1	974,249	599.13									434				0001
Purchased Call/BCS/BCS8177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	09/27/2023	Expire	1	1,623,960	600.04									216				0001
Purchased Call/BCS/BCS8177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	09/29/2023	Exercise	1	1,896,917	597.87		16,070	17,002	933			17,002		(15,857)				0001
Purchased Call/CGM/CGM0407S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2022	05/10/2024	01/20/2023	Exercise	1	1,267,611	330.13			10,791	(10,729)			10,791		(21,652)				0001
Purchased Call/BCS/BCS8177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	10/03/2023	Expire	1	1,058,457	595.14									477				0001
Purchased Call/CGM/CGM0407SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2022	05/20/2024	01/25/2023	Exercise	1	212,628	330.76			2,113	(1,582)			2,113		(3,886)				0001
Purchased Call/BCS/BCS8177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	10/03/2023	Exercise	1	1,493,181	600.24		9,655	12,408	2,753			12,408		(9,077)				0001
Purchased Call/AIM/AIM0003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/08/2024	10/11/2023	Expire	1	227,723	2744.91									40				0001

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Purchased Call/BCS/BCS178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	10/12/2023	Exercise	1	1,656,925	603.52		14,946	17,230	2,283			17,230		(14,760)				0001
Purchased Call/BCS/BCS178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	10/17/2023	Exercise	1	1,066,284	599.01		27,622	31,358	3,736			31,358		(27,346)				0001
Purchased Call/CGM/CGM040DSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/09/2023	03/07/2025	03/13/2023	Exercise	1	2,548,789	321.93		5,050	5,386	336			5,386		(4,963)				0001
Purchased Call/BCS/BCS178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2023	Expire	1	1,303,250	599.01									576				0001
Purchased Call/CGM/CGM040DSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/16/2023	03/14/2025	03/20/2023	Expire	1	2,487,980	322.24									118				0001
Purchased Call/BCS/BCS179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	10/24/2023	Expire	1	407,304	584.63									194				0001
Purchased Call/CGM/CGM040ES1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2023	03/21/2025	03/24/2023	Exercise	1	3,046,026	322.75		1,197	850	(347)			850		(1,143)				0001
Purchased Call/BCS/BCS179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	10/25/2023	Exercise	1	2,366,704	590.24		6,873	10,445	3,572			10,445		(6,558)				0001
Purchased Call/BCS/BCS179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	10/31/2023	Expire	1	340,186	575.4									164				0001
Purchased Call/BCS/BCS179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	11/01/2023	Expire	1	1,127,253	583.94									168				0001
Purchased Call/BCS/BCS817AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	11/03/2023	Expire	1	744,170	593.65									106				0001
Purchased Call/CGM/CGM040ES3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/24/2023	03/21/2025	03/28/2023	Exercise	1	4,771,857	322.92		11,032	8,234	(2,798)			8,234		(10,856)				0001
Purchased Call/BCS/BCS817ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	11/07/2023	Exercise	1	154,513	597.69		7,831	9,030	1,199			9,030		(7,814)				0001
Purchased Call/BCS/BCS817ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	11/07/2023	Expire	1	223,203	597.69									108				0001
Purchased Call/BCS/BCS817ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	11/07/2023	Expire	1	1,629,280	601.15									767				0001
Purchased Call/BCS/BCS817ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	11/07/2023	Exercise	1	2,936,482	601.15		6,744	7,645	901			7,645		(5,410)				0001
Purchased Call/CGM/CGM040ES4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2023	03/24/2025	03/29/2023	Exercise	1	2,770,169	323.03		3,228	3,442	214			3,442		(3,207)				0001
Purchased Call/BCS/BCS817AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	11/10/2023	Expire	1	702,504	605.33									101				0001
Purchased Call/BCS/BCS817BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	11/14/2023	Expire	1	710,418	599.13									362				0001
Purchased Call/BCS/BCS817BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	11/14/2023	Expire	1	1,607,435	600.18									793				0001
Purchased Call/CGM/CGM040ESA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2023	04/03/2025	04/06/2023	Expire	1	6,888,845	323.76									113				0001
Purchased Call/BCS/BCS817BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	11/14/2023	Expire	1	139,262	598.54									70				0001
Purchased Call/BCS/BCS817BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	11/14/2023	Expire	1	308,992	602									150				0001
Purchased Call/BCS/BCS817BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	11/21/2023	Expire	1	779,206	614.35									377				0001
Purchased Call/BCS/BCS817BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	11/22/2023	Exercise	1	1,765,427	622.15		11,498	13,408	1,910			13,408		(11,265)				0001
Purchased Call/CGM/CGM040ESB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2023	03/31/2025	04/06/2023	Expire	1	5,965,144	323.57									51				0001
Purchased Call/BCS/BCS817BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	11/24/2023	Exercise	1	2,005,507	621.91		6,385	7,689	1,304			7,689		(5,804)				0001
Purchased Call/BCS/BCS817CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	11/28/2023	Expire	1	1,331,172	618.25									656				0001
Purchased Call/CGM/CGM040ESC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2023	04/04/2025	04/07/2023	Exercise	1	5,556,976	323.72		1,356	779	(577)			779		(1,308)				0001
Purchased Call/BCS/BCS817CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	11/28/2023	Exercise	1	612,123	614.7		14,024	16,773	2,749			16,773		(13,821)				0001

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Purchased Call/CGM/CGM040ESJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2023	04/11/2025	04/18/2023	Exercise	1	4,389,907	323.7		1,651	1,255	(396)			1,255		(1,445)				0001
Purchased Call/BCS/BCS817CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	11/30/2023	Expire	1	887,802	624.25									133				0001
Purchased Call/BCS/BCS817CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	12/05/2023	Expire	1	51,793	619.52									26				0001
Purchased Call/BCS/BCS817CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	12/05/2023	Expire	1	130,300	619.52									66				0001
Purchased Call/BCS/BCS817CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	12/08/2023	Expire	1	384,260	624.35									58				0001
Purchased Call/BCS/BCS817CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/11/2023	Expire	1	1,934,860	623.78									938				0001
Purchased Call/BCS/BCS817DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	414,554	623.13									207				0001
Purchased Call/BCS/BCS817DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	12/12/2023	Expire	1	308,273	630									146				0001
Purchased Call/BCS/BCS817DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	12/13/2023	Exercise	1	2,823,856	625.65		7,522	8,898	1,376			8,898		(7,086)				0001
Purchased Call/CGM/CGM040ESO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/21/2023	04/17/2025	04/25/2023	Expire	1	3,102,229	322.78									152				0001
Purchased Call/CGM/CGM040ESW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2023	05/02/2025	05/05/2023	Exercise	1	7,417,989	323.86		16,723	15,023	(1,700)			15,023		(16,655)				0001
Purchased Call/BCS/BCS817DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	12/18/2023	Expire	1	154,130	636.61									78				0001
Purchased Call/AIM/AIM0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/22/2023	08/22/2028	08/24/2023	Expire	1	247,205	2816.72									6				0001
Purchased Call/BCS/BCS817DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	12/19/2023	Expire	1	411,584	638.01									202				0001
Purchased Call/BCS/BCS817DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	12/19/2023	Expire	1	339,134	634.46									172				0001
Purchased Call/BCS/BCS817DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	12/21/2023	Expire	1	1,030,256	651.21									159				0001
Purchased Call/BCS/BCS817ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	3,934,650	644.62									2,544				0001
Purchased Call/CGM/CGM040FSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/15/2023	06/13/2025	06/20/2023	Exercise	1	2,657,135	326.95		6,638	5,855	(783)			5,855		(6,447)				0001
Purchased Call/BCS/BCS817ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	12/27/2023	Expire	1	179,289	638.9									121				0001
Purchased Call/BCS/BCS817ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	12/27/2023	Expire	1	2,496,479	644.62									1,613				0001
Purchased Call/CGM/CGM040FSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/13/2025	06/21/2023	Expire	1	2,088,413	327.61									184				0001
Purchased Call/CGM/CGM040GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	07/05/2023	Expire	1	384,750	328.21									35				0001
Purchased Call/BCS/BCS817ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	12/29/2023	Expire	1	3,213,087	653.37									497				0001
Purchased Call/BCS/BCS817ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/03/2024	Expire	1	3,488,671	645.71									1,134				0001
Purchased Call/BCS/BCS817ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/03/2024	Expire	1	511,764	650.65									160				0001
Purchased Call/BCS/BCS817ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/03/2024	Expire	1	507,370	650.65									158				0001
Purchased Call/CGM/CGM040GSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	07/14/2023	Expire	1	2,500,285	324.13									82				0001
Purchased Call/CGM/CGM040GSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	07/21/2023	Exercise	1	3,701,756	328.32		5,202	3,704	(1,498)			3,704		(5,059)				0001
Purchased Call/CGM/CGM040GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	07/21/2023	Exercise	1	2,508,195	328.23		4,744	2,025	(2,720)			2,025		(4,676)				0001
Purchased Call/CGM/CGM040GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/22/2025	07/25/2023	Exercise	1	2,470,554	327.49		6,256	4,487	(1,769)			4,487		(6,122)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2022	05/23/2024	01/26/2023	Exercise	1	50,262	330.82			514	(371)			514		(1,062)				0001
Purchased Call/CGM/CGM040SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	08/04/2023	Exercise	1	4,747,519	325.38		1,816	794	(1,022)			794		(1,607)				0001
Purchased Call/CGM/CGM040SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	08/04/2023	Expire	1	2,313,351	327.37									45				0001
Purchased Call/CGM/CGM040HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2025	08/08/2023	Exercise	1	972,173	325.11		4,583	2,659	(1,923)			2,659		(4,541)				0001
Purchased Call/CGM/CGM040HSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	08/15/2023	Expire	1	1,849,114	324.15									134				0001
Purchased Call/CGM/CGM040HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2025	08/22/2023	Expire	1	4,596,269	321.18									156				0001
Purchased Call/CGM/CGM040HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	08/29/2025	09/06/2023	Expire	1	5,083,794	324.52									318				0001
Purchased Call/CGM/CGM040HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2023	09/05/2025	09/07/2023	Exercise	1	5,864,475	324.17		4,644	4,062	(582)			4,062		(4,521)				0001
Purchased Call/CGM/CGM0407SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024	02/01/2023	Exercise	1	121,274	331.52			1,069	(927)			1,069		(2,187)				0001
Purchased Call/CGM/CGM040IS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	09/12/2023	Exercise	1	2,110,915	323.3		1,188	897	(292)			897		(1,033)				0001
Purchased Call/CGM/CGM040IS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2023	09/11/2025	09/14/2023	Expire	1	4,511,099	323.48									99				0001
Purchased Call/AIM/AIM0003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2023	08/22/2024	08/24/2023	Expire	1	560,681	2816.72									10				0001
Purchased Call/CGM/CGM040ISB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2023	09/19/2025	09/21/2023	Expire	1	2,551,944	322.25									91				0001
Purchased Call/CGM/CGM040ISC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	09/22/2023	Exercise	1	5,914,857	322.04		4,535	3,262	(1,273)			3,262		(4,319)				0001
Purchased Call/CGM/CGM0404S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/11/2022	01/10/2024	02/13/2023	Exercise	1	119,326	324.73			1,476	(151)			1,476		(1,811)				0001
Purchased Call/CGM/CGM040ISE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2025	09/26/2023	Expire	1	1,879,371	319.57									150				0001
Purchased Call/AIP/AIP000IISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2022	01/12/2024	01/19/2023	Exercise	1	124,932	2491.17			617	(1,614)			617		(2,361)				0001
Purchased Call/CGM/CGM040ISL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	10/03/2023	Expire	1	2,043,105	317.89									166				0001
Purchased Call/CGM/CGM040ISV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2023	10/10/2025	10/12/2023	Expire	1	3,458,917	318.55									160				0001
Purchased Call/CGM/CGM0404SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024	06/02/2023	Exercise	1	200,163	325.19			999	(1,600)			999		(2,628)				0001
Purchased Call/CGM/CGM040ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2023	10/09/2025	10/12/2023	Expire	1	5,122,300	317.27									184				0001
Purchased Call/CGM/CGM0404SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2022	01/25/2024	03/30/2023	Exercise	1	50,050	322.99			691	(5)			691		(777)				0001
Purchased Call/CGM/CGM040JSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/06/2023	11/06/2025	11/08/2023	Expire	1	6,330,555	317.43									177				0001
Purchased Call/CGM/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2022	01/26/2024	03/14/2023	Exercise	1	418,258	323.3			5,579	(37)			5,579		(5,896)				0001
Purchased Call/AIP/AIP000ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2022	03/08/2024	03/20/2023	Exercise	1	81,406	2409.16			850	(833)			850		(1,800)				0001
Purchased Call/CGM/CGM0404S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/07/2022	01/05/2024	01/19/2023	Exercise	1	150,152	325.45			1,784	(118)			1,784		(2,054)				0001
Purchased Call/CGM/CGM0404SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2022	01/24/2024	03/01/2023	Exercise	1	423,544	323.05			7,749	1,990			7,749		(5,900)				0001
Purchased Call/CGM/CGM040JSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2023	11/14/2025	11/17/2023	Expire	1	1,557,916	318.75									56				0001
Purchased Call/CGM/CGM040JSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2023	11/14/2025	11/17/2023	Exercise	1	10,700,079	318.83		1,612	1,644	32			1,644		(1,072)				0001
Purchased Call/AIP/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/25/2022	03/25/2024	08/03/2023	Exercise	1	152,279	2450.58			1,552	(1,684)			1,552		(3,373)				0001

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Purchased Call/CGM/CGM040KS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/24/2025	11/28/2023	Expire	1	2,253,901	319.24									207				0001
Purchased Call/CGM/CGM040KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2025	12/05/2023	Exercise	1	4,548,649	320.84		9,839	9,887	48			9,887		(9,491)				0001
Purchased Call/CGM/CGM0404SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024	03/21/2023	Exercise	1	161,702	322.96			1,976	(381)			1,976		(2,486)				0001
Purchased Call/CGM/CGM0404ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2022	02/07/2024	02/13/2023	Exercise	1	196,179	323.93			2,056	(613)			2,056		(2,819)				0001
Purchased Call/CGM/CGM040KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2023	12/05/2025	12/07/2023	Expire	1	3,312,884	320.65									151				0001
Purchased Call/CGM/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024	02/24/2023	Exercise	1	644,922	324.28			3,951	(536)			3,951		(4,580)				0001
Purchased Call/CGM/CGM0405S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/24/2022	02/23/2024	12/04/2023	Exercise	1	52,323	326.61			88	(747)			88		(998)				0001
Purchased Call/CGM/CGM040KSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2025	12/15/2023	Expire	1	1,339,440	321.41									50				0001
Purchased Call/AIP/AIP1002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/26/2022	04/25/2024	08/02/2023	Exercise	1	68,176	2422.75			1,071	(298)			1,071		(1,503)				0001
Purchased Call/CGM/CGM040KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2023	12/19/2025	12/22/2023	Expire	1	6,351,198	322.59									363				0001
Purchased Call/CGM/CGM0405S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/25/2022	02/23/2024	07/20/2023	Exercise	1	116,729	328.28			1,437	(93)			1,437		(1,680)				0001
Purchased Call/CGM/CGM040KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2023	12/26/2025	12/29/2023	Expire	1	5,706,777	323.21									278				0001
Purchased Call/CGM/CGM0404SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2024	04/19/2023	Exercise	1	154,306	324.51			1,690	(367)			1,690		(2,520)				0001
Purchased Call/CGM/CGM040LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2023	12/30/2025	01/03/2024	Expire	1	1,970,253	322.24									130				0001
Purchased Call/CGM/CGM0405SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2022	02/23/2024	11/30/2023	Exercise	1	51,179	326.48			86	(758)			86		(1,096)				0001
Purchased Call/CGM/CGM0405SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/29/2022	03/28/2024	01/20/2023	Exercise	1	607,058	334.45			3,710	(5,430)			3,710		(9,473)				0001
Purchased Call/AIP/AIP1003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2022	05/17/2024	01/13/2023	Exercise	1	171,206	2365.05			4,125	142			4,125		(4,188)				0001
Purchased Call/CGM/CGM0405SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2022	02/28/2024	03/20/2023	Exercise	1	50,042	328.75			402	(600)			402		(1,120)				0001
Purchased Call/CGM/CGM0405SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2022	03/07/2024	01/12/2023	Exercise	1	115,015	339.56			311	(1,375)			311		(1,959)				0001
Purchased Call/CGM/CGM0405SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/16/2022	03/15/2024	01/23/2023	Exercise	1	528,633	335.38			2,999	(4,824)			2,999		(7,968)				0001
Purchased Call/CGM/CGM0406S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024	08/04/2023	Exercise	1	959,969	334			2,779	(12,500)			2,779		(15,409)				0001
Purchased Call/CGM/CGM0406S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/31/2022	03/28/2024	04/10/2023	Exercise	1	50,963	334.51			257	(538)			257		(1,015)				0001
Purchased Call/AIP/AIP1004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/14/2022	06/14/2024	04/13/2023	Exercise	1	162,709	2336.77			4,480	565			4,480		(4,001)				0001
Purchased Call/CGM/CGM0405S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2022	03/08/2024	02/15/2023	Exercise	1	51,517	337.02			191	(527)			191		(848)				0001
Purchased Call/CGM/CGM0406S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2022	03/28/2024	04/06/2023	Exercise	1	119,669	334.58			282	(1,554)			282		(2,010)				0001
Purchased Call/CGM/CGM0406SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	10/03/2023	Exercise	1	50,122	334.41			39	(773)			39		(933)				0001
Purchased Call/CGM/CGM0404SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2022	02/01/2024	03/29/2023	Exercise	1	208,354	324.48			2,011	(1,000)			2,011		(3,159)				0001
Purchased Call/AIP/AIP1005SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2022	07/05/2024	08/02/2023	Exercise	1	90,368	2334.48			3,355	1,091			3,355		(2,372)				0001
Purchased Call/CGM/CGM0406SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2022	04/08/2024	05/10/2023	Exercise	1	67,780	333.89			343	(682)			343		(1,108)				0001
Purchased Call/AIP/AIP1006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/13/2022	07/12/2024	03/21/2023	Exercise	1	61,385	2330.47			1,471	(81)			1,471		(1,869)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0404SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2022	02/02/2024	04/06/2023	Exercise	1	104,998	325.21			762	(624)			762		(1,564)				0001
Purchased Call/CGM/CGM0406SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2022	04/22/2024	02/17/2023	Exercise	1	50,910	332.77			330	(461)			330		(944)				0001
Purchased Call/CGM/CGM0404SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2022	02/08/2024	02/13/2023	Exercise	1	284,408	323.39			4,248	(32)			4,248		(4,678)				0001
Purchased Call/AIP/AIP1006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2022	07/26/2024	08/02/2023	Exercise	1	50,484	2362.4			1,551	232			1,551		(1,590)				0001
Purchased Call/CGM/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2022	05/17/2024	02/23/2023	Exercise	1	105,290	330.16			1,041	(742)			1,041		(2,237)				0001
Purchased Call/AIP/AIP1007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2022	08/02/2024	08/10/2023	Exercise	1	50,787	2367.7			1,298	(37)			1,298		(1,501)				0001
Purchased Call/CGM/CGM0406SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2022	05/02/2024	02/07/2023	Exercise	1	157,592	331.49			1,198	(1,423)			1,198		(2,896)				0001
Purchased Call/CGM/CGM0405S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2022	02/15/2024	04/20/2023	Exercise	1	606,879	323.44			8,639	(1,182)			8,639		(10,093)				0001
Purchased Call/CGM/CGM0407S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/20/2022	05/17/2024	05/23/2023	Exercise	1	106,121	330.75			964	(854)			964		(2,102)				0001
Purchased Call/CGM/CGM0406SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2022	05/09/2024	01/06/2023	Exercise	1	152,277	329.57			1,368	(1,206)			1,368		(2,820)				0001
Purchased Call/CGM/CGM0405S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	03/20/2023	Exercise	1	138,486	325.99			1,638	(403)			1,638		(2,256)				0001
Purchased Call/CGM/CGM0407S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/11/2022	05/10/2024	02/15/2023	Exercise	1	154,142	329.7			1,224	(1,428)			1,224		(2,797)				0001
Purchased Call/CGM/CGM0407SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/25/2022	05/24/2024	04/06/2023	Exercise	1	50,023	331.12			408	(464)			408		(1,104)				0001
Purchased Call/AIP/AIP1007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2022	08/09/2024	01/25/2023	Exercise	1	278,803	2380.29			6,117	(1,267)			6,117		(7,648)				0001
Purchased Call/CGM/CGM0407SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/27/2022	05/24/2024	03/22/2023	Exercise	1	104,224	331.24			906	(941)			906		(1,988)				0001
Purchased Call/CGM/CGM0405S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	01/20/2023	Exercise	1	192,934	325.61			2,702	(203)			2,702		(2,986)				0001
Purchased Call/CGM/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	06/06/2024	01/24/2023	Exercise	1	178,276	330.57			1,877	(1,302)			1,877		(3,417)				0001
Purchased Call/CGM/CGM0407SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2022	05/31/2024	01/05/2023	Exercise	1	223,897	330.61			1,627	(2,280)			1,627		(4,336)				0001
Purchased Call/AIP/AIP1008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2022	08/30/2024	10/12/2023	Exercise	1	51,586	2363.09			565	(840)			565		(1,551)				0001
Purchased Call/CGM/CGM0405SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2022	03/18/2024	02/06/2023	Exercise	1	53,123	335.5			296	(493)			296		(928)				0001
Purchased Call/CGM/CGM0407SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	06/05/2024	06/23/2023	Exercise	1	146,984	330.46			1,438	(1,198)			1,438		(2,692)				0001
Purchased Call/AIP/AIP1008SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/02/2022	08/30/2024	07/25/2023	Exercise	1	53,509	2356.2			1,806	337			1,806		(1,586)				0001
Purchased Call/CGM/CGM0407SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/15/2022	06/12/2024	02/06/2023	Exercise	1	108,202	328.74			1,219	(478)			1,219		(1,743)				0001
Purchased Call/CGM/CGM0405ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2022	03/21/2024	02/06/2023	Exercise	1	50,201	335.05			298	(447)			298		(839)				0001
Purchased Call/CGM/CGM0407ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2024	12/19/2023	Exercise	1	52,970	326.17			365	(599)			365		(1,328)				0001
Purchased Call/AIP/AIP1008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2022	09/06/2024	11/02/2023	Exercise	1	285,275	2367.43			2,768	(5,133)			2,768		(8,078)				0001
Purchased Call/CGM/CGM0408S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2022	06/27/2024	11/10/2023	Exercise	1	70,232	326.71			267	(989)			267		(1,471)				0001
Purchased Call/CGM/CGM0406S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2022	04/04/2024	02/02/2023	Exercise	1	151,132	334.73			831	(1,469)			831		(2,617)				0001
Purchased Call/AIP/AIP100AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/30/2022	10/01/2024	01/06/2023	Exercise	1	50,097	2309.66			1,965	544			1,965		(1,514)				0001
Purchased Call/CGM/CGM0408SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2022	07/05/2024	06/06/2023	Exercise	1	104,888	325.77			1,045	(961)			1,045		(2,399)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0408S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/29/2022	06/28/2024	07/03/2023	Exercise	1	475,965	326.35			3,513	(5,195)			3,513		(8,940)				0001
Purchased Call/CGM/CGM0406S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/08/2022	04/05/2024	02/10/2023	Exercise	1	56,825	333.66			342	(564)			342		(1,181)				0001
Purchased Call/AIP/AIP100ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/14/2022	10/15/2024	04/19/2023	Exercise	1	54,583	2318.74			1,843	286			1,843		(1,655)				0001
Purchased Call/CGM/CGM0408SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2022	07/12/2024	01/30/2023	Exercise	1	653,608	326.22			10,145	(2,122)			10,145		(12,429)				0001
Purchased Call/CGM/CGM0408SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2022	07/24/2024	11/29/2023	Exercise	1	50,134	327.46			227	(763)			227		(1,197)				0001
Purchased Call/CGM/CGM0408SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2022	07/15/2024	04/24/2023	Exercise	1	324,326	326.11			3,879	(2,301)			3,879		(6,409)				0001
Purchased Call/AIP/AIP100BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/28/2022	10/30/2024	02/14/2023	Exercise	1	90,573	2361.75			2,805	157			2,805		(2,891)				0001
Purchased Call/AIP/AIP100BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/28/2022	10/28/2024	02/13/2023	Exercise	1	144,161	2361.75			4,231	31			4,231		(4,377)				0001
Purchased Call/AIP/AIP100BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/01/2023	10/29/2024	02/03/2023	Expire	1	85,661	2361.75									(74)				0001
Purchased Call/CGM/CGM0409SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2022	08/23/2024	12/19/2023	Exercise	1	331,527	327.66			2,368	(4,432)			2,368		(6,905)				0001
Purchased Call/AIP/AIP100BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/04/2022	11/06/2024	11/06/2023	Exercise	1	50,855	2350.03			535	(958)			535		(1,627)				0001
Purchased Call/CGM/CGM0407S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2022	05/10/2024	02/16/2023	Exercise	1	54,898	330.27			482	(435)			482		(1,156)				0001
Purchased Call/CGM/CGM0408SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2022	07/22/2024	02/27/2023	Exercise	1	50,012	327.46			570	(398)			570		(1,159)				0001
Purchased Call/AIP/AIP100CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2022	11/21/2024	01/18/2023	Exercise	1	278,493	2376.83			5,743	(750)			5,743		(6,893)				0001
Purchased Call/CGM/CGM0409SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2022	08/30/2024	03/16/2023	Exercise	1	107,534	325.51			1,392	(747)			1,392		(2,452)				0001
Purchased Call/AIP/AIP100CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/25/2022	11/26/2024	12/08/2023	Exercise	1	50,498	2385.38			637	(896)			637		(1,585)				0001
Purchased Call/CGM/CGM0407S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2022	05/13/2024	07/20/2023	Exercise	1	50,593	330.05			593	(284)			593		(1,009)				0001
Purchased Call/AIP/AIP100DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2022	11/27/2024	12/05/2023	Exercise	1	52,455	2385.38			725	(790)			725		(1,788)				0001
Purchased Call/CGM/CGM0409S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/10/2022	08/09/2024	06/13/2023	Exercise	1	368,077	328.24			2,569	(1,582)			2,569		(4,308)				0001
Purchased Call/AIP/AIP100DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/05/2022	12/05/2024	01/23/2023	Exercise	1	1,110,352	2376			30,131	(3,109)			30,131		(33,404)				0001
Purchased Call/CGM/CGM0409SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2022	09/09/2024	09/19/2023	Exercise	1	257,533	325.58			2,208	(3,311)			2,208		(5,635)				0001
Purchased Call/CGM/CGM0407S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2022	05/16/2024	02/22/2023	Exercise	1	244,994	330.45			950	(1,018)			950		(2,344)				0001
Purchased Call/AIP/AIP100DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2022	12/06/2024	12/27/2023	Exercise	1	233,989	2368.79			1,463	(263)			1,463		(2,045)				0001
Purchased Call/AIP/AIP100ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/28/2022	12/27/2024	03/06/2023	Exercise	1	1,357,797	2336.96			4,527	244			4,527		(4,316)				0001
Purchased Call/AIP/AIP100FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2023	01/08/2025	01/10/2023	Exercise	1	2,846,453	2355.34		1,820	515	(1,304)			515		(1,805)				0001
Purchased Call/AIP/AIP100FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/09/2023	01/09/2024	01/11/2023	Exercise	1	6,784,005	2354.24		10,360	3,480	(6,880)			3,480		(10,761)				0001
Purchased Call/AIP/AIP100FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/10/2023	01/10/2025	01/12/2023	Exercise	1	2,687,747	2360.33		1,680	792	(888)			792		(1,593)				0001
Purchased Call/AIP/AIP100FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2023	01/15/2025	01/18/2023	Exercise	1	2,065,640	2369.94		2,450	2,336	(115)			2,336		(2,386)				0001
Purchased Call/CGM/CGM040AS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2022	09/20/2024	06/26/2023	Exercise	1	50,525	323.86			997	(17)			997		(1,132)				0001
Purchased Call/AIP/AIP100FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/18/2023	01/18/2024	01/20/2023	Exercise	1	8,092,901	2360.22		10,943	7,519	(3,423)			7,519		(11,356)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/AIP/AIP100FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/19/2023	01/17/2025	01/23/2023	Exercise	1	4,296,477	2352.44		8,733	8,089	(644)			8,089		(8,592)				0001
Purchased Call/AIP/AIP100FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2023	01/22/2024	01/24/2023	Exercise	1	3,338,179	2362.27		3,034	2,022	(1,011)			2,022		(3,223)				0001
Purchased Call/AIP/AIP100FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/25/2023	01/25/2024	01/27/2023	Exercise	1	7,280,557	2368.63		11,750	8,148	(3,602)			8,148		(12,104)				0001
Purchased Call/CGM/CGM040?SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2022	06/10/2024	09/07/2023	Exercise	1	50,373	328.74		417	417	(348)			417		(857)				0001
Purchased Call/AIP/AIP100GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/26/2023	01/26/2024	01/30/2023	Exercise	1	6,103,306	2376.23		3,441	2,695	(746)			2,695		(3,735)				0001
Purchased Call/AIP/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/31/2023	01/31/2025	02/02/2023	Exercise	1	3,115,238	2372.4		5,857	3,477	(2,381)			3,477		(5,784)				0001
Purchased Call/CSII/CSII000LSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/14/2022	01/17/2024	01/11/2023	Exercise	1	129,280	276.42			7,341	4,615			7,341		(2,891)				0001
Purchased Call/AIP/AIP100GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/31/2023	01/31/2024	02/02/2023	Exercise	1	7,009,624	2372.4		5,649	4,548	(1,101)			4,548		(6,003)				0001
Purchased Call/CGM/CGM040BSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2022	07/11/2024	05/23/2023	Exercise	1	77,709	326.28			1,091	(349)			1,091		(1,632)				0001
Purchased Call/CGM/CGM040ASB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2022	10/03/2024	02/16/2023	Exercise	1	291,192	322.64			4,371	(2,240)			4,371		(6,967)				0001
Purchased Call/AIP/AIP100GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/03/2023	02/02/2024	02/07/2023	Exercise	1	5,974,847	2377.72		12,802	4,442	(8,360)			4,442		(13,031)				0001
Purchased Call/CGM/CGM040AS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2022	09/27/2024	04/03/2023	Exercise	1	50,175	321.78			1,004	(42)			1,004		(1,155)				0001
Purchased Call/AIP/AIP100GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/06/2023	02/06/2024	02/08/2023	Exercise	1	8,587,138	2372.62		4,447	2,123	(2,325)			2,123		(4,860)				0001
Purchased Call/CSII/CSII000LSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/14/2022	01/16/2024	04/05/2023	Exercise	1	50,500	276.42			2,514	1,453			2,514		(1,237)				0001
Purchased Call/AIP/AIP100GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/09/2023	02/07/2025	02/13/2023	Exercise	1	3,886,230	2371.75		6,082	4,958	(1,125)			4,958		(6,012)				0001
Purchased Call/AIP/AIP100GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/09/2023	02/09/2024	02/13/2023	Exercise	1	5,428,170	2371.75		1,260	886	(374)			886		(1,492)				0001
Purchased Call/CSII/CSII000LSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/24/2022	01/24/2024	01/27/2023	Exercise	1	120,495	276.26			6,590	3,952			6,590		(2,757)				0001
Purchased Call/AIP/AIP100GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/10/2023	02/10/2025	02/14/2023	Exercise	1	3,381,405	2362.76		14,131	10,211	(3,920)			10,211		(14,099)				0001
Purchased Call/AIP/AIP100GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/13/2023	02/13/2024	02/15/2023	Exercise	1	9,276,020	2370.7		3,641	2,781	(860)			2,781		(4,094)				0001
Purchased Call/CGM/CGM040ASL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2022	10/11/2024	03/17/2023	Exercise	1	295,594	321.97			3,061	(3,325)			3,061		(6,609)				0001
Purchased Call/CSII/CSII000MSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2022	02/09/2024	04/06/2023	Exercise	1	166,363	281.17			5,785	1,744			5,785		(4,180)				0001
Purchased Call/AIP/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/15/2023	02/14/2025	02/17/2023	Exercise	1	3,970,645	2385.88		1,899	1,505	(393)			1,505		(1,785)				0001
Purchased Call/AIP/AIP100HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2023	02/18/2025	02/22/2023	Expire	1	637,365	2363.02									53				0001
Purchased Call/AIP/AIP100HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/02/2023	02/28/2025	03/06/2023	Expire	1	4,118,618	2347.56									177				0001
Purchased Call/CGM/CGM0408SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/29/2022	07/26/2024	07/03/2023	Exercise	1	154,065	328.65			1,080	(1,952)			1,080		(3,235)				0001
Purchased Call/AIP/AIP100ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2023	03/01/2024	03/07/2023	Expire	1	6,588,496	2358.69									(174)				0001
Purchased Call/AIP/AIP100IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/07/2023	03/07/2025	03/09/2023	Exercise	1	3,269,420	2345.82		9,038	7,633	(1,406)			7,633		(8,936)				0001
Purchased Call/CSII/CSII000MSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2024	06/02/2023	Exercise	1	55,473	282.33			1,087	(187)			1,087		(1,453)				0001
Purchased Call/CGM/CGM040ASN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2022	10/14/2024	01/12/2023	Exercise	1	107,310	321.74			1,751	(568)			1,751		(2,469)				0001
Purchased Call/AIP/AIP100IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2023	03/08/2024	03/10/2023	Exercise	1	6,850,312	2347.1		1,264	1,218	(46)			1,218		(1,476)				0001

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Purchased Call/AIP/AIP100IS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/09/2023	03/07/2025	03/13/2023	Exercise	1	3,810,788	2330.27		1,693	2,003	311			2,003		(1,554)				0001
Purchased Call/CSII/CSII000NSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	01/06/2023	Exercise	1	209,346	284.26			5,979	1,181			5,979		(4,902)				0001
Purchased Call/AIP/AIP100IS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2023	03/11/2025	03/14/2023	Expire	1	1,077,830	2313.41									67				0001
Purchased Call/AIP/AIP100ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2023	03/08/2024	03/14/2023	Exercise	1	5,115,094	2313.41		2,853	3,349	496			3,349		(2,977)				0001
Purchased Call/AIP/AIP100ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/14/2023	03/14/2025	03/16/2023	Exercise	1	3,547,275	2319.68		2,342	2,322	(20)			2,322		(2,213)				0001
Purchased Call/CGM/CGM040BSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2022	11/18/2024	01/06/2023	Exercise	1	1,158,542	324.13			17,941	(2,708)			17,941		(21,243)				0001
Purchased Call/AIP/AIP100ISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/16/2023	03/15/2024	03/20/2023	Exercise	1	6,908,907	2320.63		6,013	4,967	(1,046)			4,967		(6,150)				0001
Purchased Call/AIP/AIP100ISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/21/2023	03/20/2025	03/23/2023	Expire	1	4,402,101	2317.31									75				0001
Purchased Call/AIP/AIP100JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/23/2023	03/22/2024	03/27/2023	Exercise	1	10,735,068	2313.74		5,486	4,865	(621)			4,865		(5,616)				0001
Purchased Call/CSII/CSII000NSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/23/2022	03/22/2024	06/08/2023	Exercise	1	52,163	284.67			1,248	14			1,248		(1,337)				0001
Purchased Call/AIP/AIP100JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/27/2023	03/27/2024	03/29/2023	Exercise	1	4,445,751	2319.04		3,067	3,038	(29)			3,038		(3,204)				0001
Purchased Call/CGM/CGM040ASO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2022	10/17/2024	06/06/2023	Exercise	1	108,182	321.92			1,712	(613)			1,712		(2,540)				0001
Purchased Call/AIP/AIP100JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/28/2023	03/27/2025	03/30/2023	Expire	1	3,615,221	2319.04									69				0001
Purchased Call/AIP/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2023	04/01/2025	04/04/2023	Expire	1	594,153	2341.68									41				0001
Purchased Call/CSII/CSII000NSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2022	03/28/2024	08/01/2023	Exercise	1	206,939	284.03			7,832	3,082			7,832		(4,860)				0001
Purchased Call/AIP/AIP100JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2023	03/28/2024	04/04/2023	Exercise	1	4,801,906	2341.68		7,324	5,905	(1,419)			5,905		(7,353)				0001
Purchased Call/AIP/AIP100JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/09/2024	04/10/2023	Expire	1	4,496,316	2332.92									(74)				0001
Purchased Call/CGM/CGM0409SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2022	09/06/2024	06/12/2023	Exercise	1	52,323	325.01			884	(193)			884		(1,273)				0001
Purchased Call/CGM/CGM040BSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2022	12/09/2024	06/14/2023	Exercise	1	104,001	324.56			1,549	(889)			1,549		(2,573)				0001
Purchased Call/AIP/AIP100JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2023	04/05/2024	04/10/2023	Exercise	1	11,488,985	2332.92		13,330	11,252	(2,078)			11,252		(13,475)				0001
Purchased Call/CGM/CGM040ASV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2022	10/24/2024	02/15/2023	Exercise	1	299,679	321.55			5,344	(1,436)			5,344		(7,060)				0001
Purchased Call/AIP/AIP100KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/12/2023	04/11/2025	04/14/2023	Exercise	1	6,483,240	2331.53		12,768	13,633	865			13,633		(12,493)				0001
Purchased Call/CSII/CSII000NSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2024	02/17/2023	Exercise	1	105,187	284.17			3,711	1,193			3,711		(2,664)				0001
Purchased Call/AIP/AIP100KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2023	04/16/2024	04/18/2023	Exercise	1	4,444,792	2334.79		1,335	1,034	(301)			1,034		(1,338)				0001
Purchased Call/CSII/CSII000NSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2024	07/06/2023	Exercise	1	59,777	283.2			2,024	531			2,024		(1,560)				0001
Purchased Call/AIP/AIP100KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/17/2023	04/17/2024	04/19/2023	Exercise	1	7,885,883	2334.93		4,356	2,442	(1,914)			2,442		(4,474)				0001
Purchased Call/CGM/CGM040BSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2022	12/12/2024	03/14/2023	Exercise	1	466,926	324.66			4,895	(4,092)			4,895		(9,287)				0001
Purchased Call/AIP/AIP100KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/18/2023	04/17/2025	04/20/2023	Expire	1	3,070,890	2335.33									143				0001
Purchased Call/CSII/CSII000NSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	03/09/2023	Exercise	1	264,343	285.03			6,627	230			6,627		(6,698)				0001
Purchased Call/AIP/AIP100KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/19/2023	04/19/2024	04/21/2023	Exercise	1	7,066,767	2333.55		7,360	5,683	(1,677)			5,683		(7,483)				0001

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Purchased Call/AIP/AIP100KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/20/2023	04/19/2024	04/24/2023	Exercise	1	7,819,428	2327.91		10,851	5,670	(5,181)			5,670		(10,806)				0001
Purchased Call/CGM/CGM040ASQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2022	10/18/2024	05/23/2023	Exercise	1	135,375	321.94			2,226	(590)			2,226		(2,959)				0001
Purchased Call/AIP/AIP100KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2023	04/22/2024	04/25/2023	Exercise	1	3,318,347	2328.56		1,400	1,889	489			1,889		(1,348)				0001
Purchased Call/AIP/AIP100KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2023	04/19/2024	04/25/2023	Exercise	1	6,842,757	2328.56		2,589	2,169	(420)			2,169		(2,587)				0001
Purchased Call/CGM/CGM040ASW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/26/2022	10/25/2024	09/28/2023	Exercise	1	111,304	322.3			1,176	(1,312)			1,176		(2,647)				0001
Purchased Call/CGM/CGM040CS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2022	12/20/2024	02/03/2023	Exercise	1	473,855	323.11			8,032	(1,527)			8,032		(9,743)				0001
Purchased Call/AIP/AIP100KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/27/2023	04/25/2025	05/01/2023	Exercise	1	3,633,532	2314.21		2,481	2,431	(50)			2,431		(2,278)				0001
Purchased Call/AIP/AIP100KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2023	04/29/2025	05/02/2023	Expire	1	415,976	2318.73									33				0001
Purchased Call/AIP/AIP100LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/01/2023	05/01/2024	05/03/2023	Exercise	1	8,247,417	2318.96		10,517	9,116	(1,401)			9,116		(10,652)				0001
Purchased Call/CSW/CSW000QS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	04/14/2022	04/12/2024	01/20/2023	Exercise	1	290,173	289.51			6,881	(277)			6,881		(7,433)				0001
Purchased Call/AIP/AIP100LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2023	05/07/2024	05/09/2023	Exercise	1	4,373,688	2311.53		8,601	8,096	(505)			8,096		(8,618)				0001
Purchased Call/CGM/CGM040BS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2022	10/31/2024	02/10/2023	Exercise	1	316,013	322.38			4,765	(2,234)			4,765		(7,367)				0001
Purchased Call/AIP/AIP100LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/08/2023	05/08/2025	05/10/2023	Exercise	1	3,190,719	2311.41		4,298	4,146	(153)			4,146		(4,244)				0001
Purchased Call/AIP/AIP100LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/11/2023	05/09/2025	05/15/2023	Exercise	1	2,458,295	2310.76		2,098	2,453	354			2,453		(1,977)				0001
Purchased Call/AIP/AIP100LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2023	05/13/2025	05/16/2023	Exercise	1	1,371,605	2310.48		1,737	1,748	10			1,748		(1,633)				0001
Purchased Call/CSW/CSW000QSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	04/28/2022	04/26/2024	09/25/2023	Exercise	1	130,984	289.6			3,021	(298)			3,021		(3,637)				0001
Purchased Call/CGM/CGM040ASX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2022	10/25/2024	11/06/2023	Exercise	1	50,712	322.8			432	(647)			432		(1,235)				0001
Purchased Call/AIP/AIP100LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/15/2023	05/15/2024	05/17/2023	Exercise	1	8,500,457	2314.98		9,979	7,927	(2,052)			7,927		(10,011)				0001
Purchased Call/CGM/CGM040CSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2023	01/03/2025	01/06/2023	Exercise	1	6,166,504	322.59		2,436	1,670	(766)			1,670		(2,428)				0001
Purchased Call/AIP/AIP100LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/16/2023	05/16/2025	05/18/2023	Exercise	1	2,335,515	2308.22		1,739	2,450	711			2,450		(1,581)				0001
Purchased Call/CGM/CGM040CSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2023	01/03/2025	01/09/2023	Exercise	1	2,071,270	322.65		1,217	637	(580)			637		(1,153)				0001
Purchased Call/AIP/AIP100LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/16/2023	05/16/2024	05/18/2023	Exercise	1	6,642,067	2308.22		12,468	14,011	1,543			14,011		(12,426)				0001
Purchased Call/AIP/AIP100MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2023	05/20/2025	05/23/2023	Expire	1	1,037,271	2322.51									87				0001
Purchased Call/AIP/AIP100MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2023	05/29/2025	05/31/2023	Expire	1	2,779,163	2320.64									64				0001
Purchased Call/AIP/AIP100NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/07/2023	06/07/2024	06/09/2023	Exercise	1	7,605,458	2336.51		5,755	5,748	(7)			5,748		(5,656)				0001
Purchased Call/CGM/CGM040BS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2022	11/01/2024	09/08/2023	Exercise	1	188,362	322.03			1,603	(954)			1,603		(2,729)				0001
Purchased Call/AIP/AIP100NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2023	06/07/2024	06/12/2023	Exercise	1	8,128,823	2342.31		12,652	15,236	2,584			15,236		(12,345)				0001
Purchased Call/CSW/CSW000PS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	05/20/2022	05/22/2024	03/03/2023	Exercise	1	106,371	290.93			3,078	274			3,078		(2,976)				0001
Purchased Call/CGM/CGM040CSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025	01/18/2023	Exercise	1	3,371,142	324.16		1,225	508	(717)			508		(1,113)				0001
Purchased Call/AIP/AIP100NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/13/2023	06/13/2025	06/15/2023	Expire	1	2,203,908	2360.95									214				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/14/2023	06/13/2025	06/16/2023	Exercise	1	4,810,903	2362.79		8,301	6,660	(1,640)			6,660		(8,098)				0001
Purchased Call/CGM/CGM040BS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2022	11/07/2024	05/04/2023	Exercise	1	563,197	322.68			6,058	(743)			6,058		(6,958)				0001
Purchased Call/AIP/AIP100NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/20/2023	06/20/2024	06/22/2023	Exercise	1	7,539,532	2357.76		9,225	7,873	(1,352)			7,873		(9,197)				0001
Purchased Call/AIP/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2023	06/20/2025	06/26/2023	Exercise	1	2,308,334	2349.28		5,278	5,954	676			5,954		(5,161)				0001
Purchased Call/CSII/CSII000PS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/24/2022	05/23/2024	10/26/2023	Exercise	1	53,534	291.52			953	(540)			953		(1,634)				0001
Purchased Call/CGM/CGM040CSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2023	01/13/2025	01/19/2023	Exercise	1	3,722,873	324.23		6,900	5,746	(1,154)			5,746		(6,892)				0001
Purchased Call/AIP/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2023	06/24/2025	06/27/2023	Expire	1	915,142	2339.42									84				0001
Purchased Call/CGM/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2022	11/15/2024	05/16/2023	Exercise	1	60,771	324.75			1,065	(296)			1,065		(1,570)				0001
Purchased Call/AIP/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2023	06/25/2024	06/27/2023	Exercise	1	5,996,144	2339.42		9,153	10,525	1,373			10,525		(8,997)				0001
Purchased Call/AIP/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/27/2023	06/27/2025	06/29/2023	Expire	1	3,131,675	2357.42									156				0001
Purchased Call/CGM/CGM040BS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2022	11/29/2024	03/07/2023	Exercise	1	364,187	324.82			5,298	(3,413)			5,298		(8,895)				0001
Purchased Call/AIP/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/28/2023	06/27/2025	06/30/2023	Expire	1	4,920,332	2355.09									293				0001
Purchased Call/AIP/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2023	07/05/2024	07/10/2023	Exercise	1	9,892,719	2358.62		22,943	19,208	(3,736)			19,208		(22,403)				0001
Purchased Call/CSII/CSII000PSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/27/2022	05/28/2024	11/10/2023	Exercise	1	59,646	293.16			549	(1,046)			549		(1,700)				0001
Purchased Call/CSII/CSII000PSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/27/2022	05/24/2024	07/19/2023	Exercise	1	105,709	293.16			1,377	(1,436)			1,377		(3,102)				0001
Purchased Call/CGM/CGM040BSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/02/2022	11/29/2024	11/06/2023	Exercise	1	143,352	325.5			347	(814)			347		(1,309)				0001
Purchased Call/AIP/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/11/2023	07/11/2025	07/13/2023	Expire	1	3,183,344	2375.58									152				0001
Purchased Call/AIP/AIP100PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/12/2023	07/12/2024	07/14/2023	Exercise	1	9,056,682	2378.72		1,801	1,919	118			1,919		(1,617)				0001
Purchased Call/CGM/CGM040BSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2022	12/02/2024	02/17/2023	Exercise	1	384,378	325.32			6,015	(2,416)			6,015		(8,560)				0001
Purchased Call/CGM/CGM040CSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2023	01/17/2025	01/20/2023	Exercise	1	11,208,246	324.36		34,212	27,567	(6,646)			27,567		(34,196)				0001
Purchased Call/AIP/AIP100PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/18/2023	07/17/2025	07/20/2023	Exercise	1	4,549,540	2377.39		5,310	3,857	(1,452)			3,857		(5,189)				0001
Purchased Call/AIP/AIP100PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/19/2023	07/18/2025	07/21/2023	Exercise	1	3,230,893	2385.3		1,717	550	(1,167)			550		(1,510)				0001
Purchased Call/AIP/AIP100PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/25/2023	07/24/2025	07/27/2023	Expire	1	2,435,264	2394.58									63				0001
Purchased Call/CGM/CGM040BSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2022	12/05/2024	04/10/2023	Exercise	1	331,663	324.45			3,244	(1,778)			3,244		(5,409)				0001
Purchased Call/AIP/AIP100PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/26/2023	07/25/2025	07/28/2023	Exercise	1	5,859,616	2397.85		25,273	21,647	(3,627)			21,647		(24,893)				0001
Purchased Call/CGM/CGM040CSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2023	01/30/2025	02/02/2023	Exercise	1	8,704,830	323.9		5,135	4,426	(710)			4,426		(5,084)				0001
Purchased Call/CGM/CGM040CS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2022	12/16/2024	01/19/2023	Exercise	1	119,948	323.82			2,597	(168)			2,597		(2,895)				0001
Purchased Call/CSII/CSII000PSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	01/10/2023	Exercise	1	56,279	293.3			1,618	78			1,618		(1,743)				0001
Purchased Call/AIP/AIP100PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2023	07/25/2025	07/31/2023	Expire	1	3,516,713	2380.39									258				0001
Purchased Call/AIP/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2023	07/30/2024	08/01/2023	Expire	1	4,379,682	2386.65									211				0001

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Purchased Call/AIP/AIP100QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2023	08/02/2024	08/04/2023	Exercise	1	8,083,164	2373.94		2,894	1,517	(1,377)			1,517		(2,566)				0001
Purchased Call/AIP/AIP100QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/05/2025	08/08/2023	Expire	1	516,094	2369.48									52				0001
Purchased Call/AIP/AIP100QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2023	08/09/2024	08/14/2023	Exercise	1	6,957,424	2359.41		6,399	3,205	(3,194)			3,205		(5,830)				0001
Purchased Call/CGM/CGM040CS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/28/2022	12/27/2024	09/22/2023	Exercise	1	1,416,089	322.85		7,111		(3,922)			7,111		(11,190)				0001
Purchased Call/AIP/AIP100QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/14/2025	08/16/2023	Exercise	1	6,910,127	2356.86		26,885	23,459	(3,426)			23,459		(26,729)				0001
Purchased Call/CGM/CGM040BSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2022	12/13/2024	07/18/2023	Exercise	1	50,524	325.37			1,011	(163)			1,011		(1,276)				0001
Purchased Call/CGM/CGM040CSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/01/2023	01/31/2025	02/03/2023	Expire	1	2,328,009	324.19									17				0001
Purchased Call/AIP/AIP100QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/14/2024	08/16/2023	Exercise	1	10,276,316	2356.86		29,468	20,876	(8,593)			20,876		(29,312)				0001
Purchased Call/CGM/CGM040CSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2023	01/31/2025	02/06/2023	Exercise	1	4,221,963	324.07		15,704	14,574	(1,130)			14,574		(15,590)				0001
Purchased Call/AIP/AIP100RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2023	08/16/2024	08/21/2023	Exercise	1	7,670,144	2318.34		5,135	3,965	(1,170)			3,965		(4,416)				0001
Purchased Call/CGM/CGM040CS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/23/2022	12/20/2024	07/17/2023	Exercise	1	128,326	322.86			1,412	33			1,412		(1,637)				0001
Purchased Call/CGM/CGM040DSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025	02/22/2023	Expire	1	2,378,422	322.79									119				0001
Purchased Call/AIP/AIP100RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2023	08/16/2024	08/22/2023	Exercise	1	7,917,389	2316.89		4,741	4,437	(304)			4,437		(4,167)				0001
Purchased Call/AIP/AIP100RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2023	09/03/2025	09/06/2023	Expire	1	1,922,447	2342.98									186				0001
Purchased Call/AIP/AIP100SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/09/2025	09/12/2023	Expire	1	793,709	2322.32									87				0001
Purchased Call/CGM/CGM040CSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2023	01/24/2025	01/27/2023	Expire	1	4,866,327	324.65									67				0001
Purchased Call/CSW/CSW000PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	06/22/2022	06/21/2024	09/13/2023	Exercise	1	65,600	292.45			1,844	168			1,844		(1,830)				0001
Purchased Call/AIP/AIP100SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/11/2024	09/13/2023	Exercise	1	9,775,698	2324.1		7,138	4,890	(2,248)			4,890		(6,854)				0001
Purchased Call/CGM/CGM040DSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2023	02/14/2025	02/23/2023	Expire	1	2,965,665	322.67									16				0001
Purchased Call/AIP/AIP100SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/12/2025	09/14/2023	Exercise	1	2,691,780	2319.61		2,116	1,780	(336)			1,780		(2,007)				0001
Purchased Call/CGM/CGM040CSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2023	01/22/2025	01/30/2023	Expire	1	268,363	324.44									10				0001
Purchased Call/CGM/CGM040DSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2023	02/21/2025	02/24/2023	Expire	1	2,907,730	322.1									31				0001
Purchased Call/AIP/AIP100SSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/11/2025	09/14/2023	Exercise	1	4,287,314	2324.1		25,652	19,811	(5,841)			19,811		(25,560)				0001
Purchased Call/CGM/CGM040CS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/28/2022	12/23/2024	02/06/2023	Exercise	1	894,804	323		7,360	9,808	565			9,808		(9,242)				0001
Purchased Call/CGM/CGM040DS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2023	02/07/2025	02/13/2023	Expire	1	3,356,580	323.32									106				0001
Purchased Call/AIP/AIP100TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2023	09/26/2025	09/28/2023	Exercise	1	3,800,783	2277.27		16,313	16,723	410			16,723		(16,197)				0001
Purchased Call/CGM/CGM040CSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2023	01/06/2025	01/11/2023	Exercise	1	3,874,219	323.02		1,328	697	(630)			697		(1,305)				0001
Purchased Call/CGM/CGM040DSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/02/2023	02/28/2025	03/06/2023	Expire	1	1,163,148	321.63									51				0001
Purchased Call/AIP/AIP100TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2023	09/26/2024	09/28/2023	Exercise	1	10,094,954	2277.27		6,854	7,304	450			7,304		(6,519)				0001
Purchased Call/CGM/CGM040DSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2023	03/10/2025	03/15/2023	Exercise	1	6,157,504	321.8		11,096	11,780	684			11,780		(11,061)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100TSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/03/2023	10/03/2024	10/05/2023	Exercise	1	8,078,846	2254.49		5,488	8,003	2,515			8,003		(5,220)				0001
Purchased Call/CGM/CGM040SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/09/2023	03/05/2025	03/13/2023	Expire	1	166,795	322.1									7				0001
Purchased Call/CSW/CSW0000SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/06/2022	07/05/2024	08/03/2023	Exercise	1	85,305	287.19			3,059	651			3,059		(2,644)				0001
Purchased Call/CGM/CGM040SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/11/2023	01/10/2025	01/13/2023	Expire	1	1,800,470	323.14									15				0001
Purchased Call/AIP/AIP100TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2023	10/04/2024	10/10/2023	Exercise	1	6,868,084	2259.05		2,109	2,591	482			2,591		(789)				0001
Purchased Call/AIP/AIP100TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/07/2025	10/11/2023	Expire	1	1,464,622	2272.65									226				0001
Purchased Call/AIP/AIP100TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/09/2023	10/09/2025	10/11/2023	Expire	1	4,037,906	2276.01									157				0001
Purchased Call/CGM/CGM040ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/07/2025	03/14/2023	Exercise	1	4,019,059	321.65		1,212	878	(334)			878		(1,041)				0001
Purchased Call/AIP/AIP100US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2023	10/11/2024	10/16/2023	Exercise	1	7,377,091	2277.37		3,908	4,077	168			4,077		(2,906)				0001
Purchased Call/CGM/CGM040SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2023	01/17/2025	01/23/2023	Exercise	1	6,852,377	324.6		1,280	1,249	(31)			1,249		(1,052)				0001
Purchased Call/AIP/AIP100USE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2023	10/18/2024	10/20/2023	Exercise	1	9,022,474	2270.32		1,913	1,423	(490)			1,423		(1,361)				0001
Purchased Call/AIP/AIP100USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,936,709	2259.78									210				0001
Purchased Call/AIP/AIP100USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/23/2023	10/23/2025	10/25/2023	Expire	1	5,208,432	2242.5									200				0001
Purchased Call/CGM/CGM040ES6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2023	03/26/2025	03/30/2023	Expire	1	2,370,304	323.03									18				0001
Purchased Call/CGM/CGM040ESF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2023	04/04/2025	04/12/2023	Exercise	1	3,502,832	324.02		17,661	15,931	(1,730)			15,931		(17,643)				0001
Purchased Call/AIP/AIP100USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/24/2023	10/24/2025	10/26/2023	Expire	1	2,625,371	2253.12									114				0001
Purchased Call/CGM/CGM040SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2023	03/13/2025	03/16/2023	Exercise	1	8,907,553	322.03		18,080	18,456	376			18,456		(18,025)				0001
Purchased Call/AIP/AIP100USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2023	10/25/2024	10/30/2023	Exercise	1	11,115,512	2238.6		2,805	5,839	3,033			5,839		(1,183)				0001
Purchased Call/AIP/AIP100USZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2023	10/29/2025	10/31/2023	Expire	1	575,027	2229.56									69				0001
Purchased Call/CGM/CGM040SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/17/2025	01/24/2023	Exercise	1	4,498,874	324.43		1,207	573	(635)			573		(1,121)				0001
Purchased Call/AIP/AIP100VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/31/2023	10/31/2024	11/02/2023	Exercise	1	9,099,042	2237.56		3,339	7,035	3,696			7,035		(2,924)				0001
Purchased Call/CGM/CGM040SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2023	03/17/2025	03/22/2023	Exercise	1	2,646,995	322.61		3,687	3,757	70			3,757		(3,670)				0001
Purchased Call/AIP/AIP100VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2023	11/01/2024	11/03/2023	Exercise	1	9,883,047	2242.49		1,433	3,357	1,924			3,357		(697)				0001
Purchased Call/AIP/AIP100VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	11/04/2024	11/07/2023	Expire	1	5,038,185	2280.08									808				0001
Purchased Call/CGM/CGM040SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/17/2023	04/14/2025	04/19/2023	Expire	1	3,132,758	323.26									29				0001
Purchased Call/AIP/AIP100VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2023	11/03/2025	11/07/2023	Expire	1	3,195,998	2280.08									251				0001
Purchased Call/CSW/CSW0000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	01/20/2023	Exercise	1	132,065	288.5			5,080	1,483			5,080		(3,669)				0001
Purchased Call/AIP/AIP100VSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2023	11/08/2024	11/10/2023	Exercise	1	12,555,570	2275.08		11,676	18,641	6,965			18,641		(10,909)				0001
Purchased Call/CGM/CGM040SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2023	01/17/2025	01/25/2023	Expire	1	2,396,731	324.44									13				0001
Purchased Call/CGM/CGM040EST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/28/2023	04/25/2025	05/02/2023	Expire	1	4,210,685	322.88									250				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Exercise	1	9,609,407	2265.89		1,254	1,629	375			1,629		262				0001
Purchased Call/AIP/AIP100VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/10/2025	11/14/2023	Exercise	1	2,186,060	2274.31		2,971	3,550	579			3,550		(2,822)				0001
Purchased Call/CGM/CGM040FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2023	05/08/2025	05/11/2023	Exercise	1	8,386,649	323.91		1,528	1,893	365			1,893		(1,429)				0001
Purchased Call/AIP/AIP100VSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/13/2024	11/15/2023	Exercise	1	7,754,742	2273.95		13,264	17,547	4,283			17,547		(12,890)				0001
Purchased Call/CGM/CGM040CST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2023	01/24/2025	01/30/2023	Exercise	1	3,980,218	324.62		1,704	1,483	(221)			1,483		(1,559)				0001
Purchased Call/AIP/AIP100IISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/21/2024	11/24/2023	Exercise	1	12,064,286	2299.36		7,598	10,315	2,716			10,315		(6,018)				0001
Purchased Call/CGM/CGM040CSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2023	01/27/2025	02/01/2023	Expire	1	4,370,225	324.39									11				0001
Purchased Call/CGM/CGM040ES7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/29/2023	03/28/2025	03/31/2023	Expire	1	3,564,238	322.64									40				0001
Purchased Call/CGM/CGM040FS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025	05/16/2023	Exercise	1	2,206,014	324.6		1,593	762	(831)			762		(1,477)				0001
Purchased Call/AIP/AIP100IISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/21/2025	11/24/2023	Expire	1	3,978,052	2299.36									472				0001
Purchased Call/CGM/CGM040DS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2023	02/10/2025	02/15/2023	Exercise	1	4,807,479	323.05		1,293	563	(731)			563		(1,266)				0001
Purchased Call/CSII/CSII000RS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/05/2022	08/05/2024	05/10/2023	Exercise	1	399,155	283.63			9,310	(2,571)			9,310		(11,992)				0001
Purchased Call/CGM/CGM040FSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2023	05/29/2025	06/02/2023	Exercise	1	2,038,800	323.33		5,967	7,201	1,234			7,201		(5,945)				0001
Purchased Call/AIP/AIP100IISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2023	11/22/2024	11/27/2023	Exercise	1	18,204,170	2301.06		11,625	13,799	2,174			13,799		(7,829)				0001
Purchased Call/CGM/CGM040ES8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/30/2023	03/28/2025	04/03/2023	Expire	1	2,099,441	323									83				0001
Purchased Call/AIP/AIP100IISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/02/2024	12/05/2023	Expire	1	4,886,912	2323.31									867				0001
Purchased Call/CGM/CGM040FSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/02/2023	05/30/2025	06/06/2023	Expire	1	3,726,995	324.92									236				0001
Purchased Call/CGM/CGM040DSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025	02/27/2023	Expire	1	1,588,468	322.06									61				0001
Purchased Call/AIP/AIP100IISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/03/2024	12/05/2023	Expire	1	1,720,684	2323.31									312				0001
Purchased Call/CGM/CGM040ES9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/31/2023	03/28/2025	04/04/2023	Expire	1	634,209	323.13									32				0001
Purchased Call/AIP/AIP100IIST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire	1	6,105,994	2323.31									993				0001
Purchased Call/AIP/AIP100XS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2023	12/10/2024	12/12/2023	Expire	1	1,859,038	2328.27									293				0001
Purchased Call/CGM/CGM040FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2023	06/02/2025	06/07/2023	Expire	1	3,749,037	325.73									56				0001
Purchased Call/CGM/CGM040DSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2023	02/19/2025	02/27/2023	Expire	1	119,625	322.67									5				0001
Purchased Call/AIP/AIP100XSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/11/2025	12/14/2023	Expire	1	2,123,027	2335.64									94				0001
Purchased Call/CGM/CGM040ESE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2023	04/07/2025	04/12/2023	Expire	1	1,677,421	324.02									15				0001
Purchased Call/CGM/CGM040ESG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2023	04/10/2025	04/13/2023	Exercise	1	3,938,410	323.64		3,503	1,747	(1,756)			1,747		(3,470)				0001
Purchased Call/AIP/AIP100XSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/12/2025	12/14/2023	Exercise	1	3,067,471	2335.09		2,516	2,986	470			2,986		(2,212)				0001
Purchased Call/CGM/CGM040FSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2023	06/12/2025	06/15/2023	Exercise	1	5,571,979	326.33		3,666	3,067	(599)			3,067		(3,582)				0001
Purchased Call/CGM/CGM040DSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/03/2023	02/28/2025	03/07/2023	Expire	1	3,456,859	321.57									63				0001

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Purchased Call/AIP/AIP100XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2023	12/13/2024	12/15/2023	Exercise	1	11,662,023	2358.96		15,317	18,651	3,334			18,651		(14,383)				0001
Purchased Call/AIP/AIP100XSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/13/2024	12/19/2023	Expire	1	9,236,845	2375.84									1,494				0001
Purchased Call/CGM/CGM040DSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/06/2023	03/03/2025	03/08/2023	Exercise	1	6,466,130	322.1		7,534	7,294	(240)			7,294		(7,417)				0001
Purchased Call/CGM/CGM040ESH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2023	04/11/2025	04/14/2023	Exercise	1	7,413,370	323.39		1,413	1,424	11			1,424		(1,246)				0001
Purchased Call/AIP/AIP100XSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2023	12/17/2024	12/19/2023	Expire	1	5,015,068	2375.84									791				0001
Purchased Call/AIP/AIP100XSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/20/2023	12/19/2025	12/22/2023	Expire	1	3,295,929	2365.41									279				0001
Purchased Call/AIP/AIP100XSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2023	12/20/2024	12/26/2023	Expire	1	7,598,331	2379.16									1,823				0001
Purchased Call/CSII/CSII000RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	08/12/2022	08/12/2024	07/17/2023	Exercise	1	100,560	285.52			3,137	122			3,137		(3,301)				0001
Purchased Call/CGM/CGM040FSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2023	06/13/2025	06/16/2023	Expire	1	1,523,705	326.66									23				0001
Purchased Call/AIP/AIP100YS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/26/2023	12/26/2025	12/28/2023	Expire	1	5,083,905	2385.79									505				0001
Purchased Call/AIP/AIP100YSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2023	12/30/2024	01/03/2024	Expire	1	2,604,975	2378.39									351				0001
Purchased Call/CGM/CGM040ESL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2023	04/17/2025	04/20/2023	Exercise	1	5,710,303	322.75		1,298	1,382	84			1,382		(1,087)				0001
Purchased Call/AIP/AIP100YSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2023	12/30/2025	01/03/2024	Expire	1	260,269	2378.39									24				0001
Purchased Call/CGM/CGM040FSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2023	06/23/2025	06/27/2023	Exercise	1	2,192,629	326		1,310	1,374	64			1,374		(1,274)				0001
Purchased Call/CGM/CGM040FSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2023	06/20/2025	06/27/2023	Expire	1	3,169,246	325.92									165				0001
Purchased Call/CGM/CGM040GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	06/30/2023	Exercise	1	2,358,534	327.68		1,588	851	(737)			851		(1,456)				0001
Purchased Call/CGM/CGM040ESQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2023	04/24/2025	04/27/2023	Exercise	1	7,486,434	322.99		1,241	495	(746)			495		(1,140)				0001
Purchased Call/CSII/CSII000RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	08/16/2022	08/15/2024	03/14/2023	Exercise	1	179,713	284.63			7,897	2,367			7,897		(5,843)				0001
Purchased Call/CGM/CGM040DSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2023	03/06/2025	03/09/2023	Exercise	1	6,542,679	322.11		2,215	2,188	(27)			2,188		(2,156)				0001
Purchased Call/CGM/CGM040GS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	07/10/2023	Expire	1	3,484,441	323.14									195				0001
Purchased Call/CGM/CGM040ESZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2023	05/05/2025	05/10/2023	Expire	1	3,033,410	324.24									34				0001
Purchased Call/CGM/CGM040FS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	05/12/2023	Expire	1	2,449,526	323.48									37				0001
Purchased Call/CGM/CGM040FS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025	05/23/2023	Exercise	1	3,161,835	324.43		6,227	5,846	(382)			5,846		(6,072)				0001
Purchased Call/CGM/CGM040DSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/14/2025	03/21/2023	Exercise	1	8,667,813	322.47		11,339	10,907	(431)			10,907		(10,989)				0001
Purchased Call/CGM/CGM040GS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	07/10/2023	Expire	1	3,050,265	326.61									162				0001
Purchased Call/CGM/CGM040FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	06/21/2023	Expire	1	2,548,367	327.91									42				0001
Purchased Call/CGM/CGM040GSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2025	07/11/2023	Exercise	1	649,040	322.92		3,140	1,855	(1,285)			1,855		(3,114)				0001
Purchased Call/CGM/CGM040GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/13/2023	07/11/2025	07/17/2023	Expire	1	4,504,298	327.46									296				0001
Purchased Call/CGM/CGM040GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	07/14/2023	Exercise	1	2,942,357	325.92		1,726	1,880	154			1,880		(1,553)				0001
Purchased Call/CGM/CGM040GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2023	07/17/2025	07/20/2023	Exercise	1	7,337,036	327.07		2,752	2,686	(66)			2,686		(2,547)				0001

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Purchased Call/CGM/CGM040GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2025	07/18/2023	Expire	1	489,720	327.09									33				0001
Purchased Call/CGM/CGM040GSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/23/2025	07/25/2023	Expire	1	603,049	327.49									42				0001
Purchased Call/CGM/CGM040ESD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/06/2023	04/04/2025	04/10/2023	Exercise	1	3,936,682	323.76		1,247	824	(424)			824		(1,049)				0001
Purchased Call/CGM/CGM040ESM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2023	04/17/2025	04/21/2023	Expire	1	2,633,265	323.12									58				0001
Purchased Call/CGM/CGM040GSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	08/01/2023	Expire	1	2,343,689	328.38									164				0001
Purchased Call/CGM/CGM040HS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	08/11/2023	Expire	1	1,917,103	325.28									86				0001
Purchased Call/CSII/CSII000RSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/24/2022	08/23/2024	08/29/2023	Exercise	1	1,840,752	289.9			32,156	(5,950)			32,156		(38,236)				0001
Purchased Call/CGM/CGM040GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/20/2023	07/18/2025	07/24/2023	Expire	1	4,592,604	327.25									320				0001
Purchased Call/CGM/CGM040ESP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2023	04/21/2025	04/26/2023	Exercise	1	4,027,309	322.7		3,957	4,038	80			4,038		(3,900)				0001
Purchased Call/CGM/CGM040GSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2025	07/26/2023	Expire	1	3,784,403	327.49									71				0001
Purchased Call/CGM/CGM040HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	08/18/2023	Expire	1	5,165,681	322.24									216				0001
Purchased Call/CGM/CGM040GSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	08/01/2023	Expire	1	495,741	328.38									35				0001
Purchased Call/CGM/CGM040GSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	08/01/2023	Exercise	1	5,739,997	328.38		1,200	501	(700)			501		(1,020)				0001
Purchased Call/CGM/CGM040HSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/24/2023	08/22/2025	08/28/2023	Exercise	1	3,484,243	322.03		1,352	874	(479)			874		(1,095)				0001
Purchased Call/CGM/CGM040ESV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2023	05/01/2025	05/04/2023	Exercise	1	5,799,983	324.09		4,883	4,022	(860)			4,022		(4,824)				0001
Purchased Call/CSII/CSII000RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2022	08/30/2024	11/14/2023	Exercise	1	53,997	289.22			960	(706)			960		(1,934)				0001
Purchased Call/CGM/CGM040HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2025	08/29/2023	Expire	1	1,833,968	322.08									137				0001
Purchased Call/CGM/CGM040ESX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/04/2023	05/02/2025	05/08/2023	Exercise	1	3,445,809	323.75		11,163	9,274	(1,889)			9,274		(11,020)				0001
Purchased Call/CGM/CGM040HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2023	09/05/2025	09/11/2023	Exercise	1	6,039,811	323.06		6,229	5,679	(550)			5,679		(5,800)				0001
Purchased Call/CGM/CGM040GSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2023	07/31/2025	08/03/2023	Exercise	1	4,804,869	328.61		4,742	3,804	(939)			3,804		(4,665)				0001
Purchased Call/CGM/CGM040FS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/15/2025	05/18/2023	Exercise	1	5,157,560	324.14		1,171	774	(396)			774		(1,110)				0001
Purchased Call/CGM/CGM040HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	08/11/2023	Exercise	1	6,137,664	325.05		4,554	3,270	(1,284)			3,270		(4,346)				0001
Purchased Call/CGM/CGM040ISO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/08/2025	09/12/2023	Expire	1	5,771,366	323.3									202				0001
Purchased Call/CGM/CGM040FS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	05/22/2023	Exercise	1	4,326,009	323.5		5,100	3,916	(1,184)			3,916		(4,859)				0001
Purchased Call/CSII/CSII000SSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/21/2022	09/20/2024	12/08/2023	Exercise	1	54,925	290.87			733	(1,014)			733		(1,955)				0001
Purchased Call/CGM/CGM040ISA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/18/2023	09/18/2025	09/20/2023	Exercise	1	4,013,210	322.77		4,003	2,947	(1,056)			2,947		(3,907)				0001
Purchased Call/CGM/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2023	08/14/2025	08/17/2023	Exercise	1	7,042,486	324.11		5,353	4,050	(1,303)			4,050		(5,223)				0001
Purchased Call/CGM/CGM040FSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2023	05/23/2025	06/01/2023	Exercise	1	4,869,635	323.33		4,925	5,808	882			5,808		(4,842)				0001
Purchased Call/CGM/CGM040FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2023	05/30/2025	06/05/2023	Exercise	1	13,671,123	323.87		17,905	17,531	(374)			17,531		(17,117)				0001
Purchased Call/CGM/CGM040HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	08/25/2023	Exercise	1	4,422,818	321.53		1,734	1,318	(416)			1,318		(1,632)				0001

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Purchased Call/CGM/CGM040ISG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2025	09/26/2023	Expire	1	2,648,390	319.57									212				0001
Purchased Call/CGM/CGM040ISK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/28/2023	09/26/2025	10/02/2023	Expire	1	7,368,055	317.34									599				0001
Purchased Call/CSW/CSW000SSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/21/2022	09/19/2024	10/05/2023	Exercise	1	844,394	290.93			18,961	(4,953)			18,961		(24,146)				0001
Purchased Call/CGM/CGM040HSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	09/01/2023	Exercise	1	4,949,088	324.66		1,626	1,126	(500)			1,126		(1,320)				0001
Purchased Call/CGM/CGM040FSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2023	06/06/2025	06/09/2023	Exercise	1	1,839,050	325.39		6,014	3,306	(2,707)			3,306		(5,996)				0001
Purchased Call/CGM/CGM040ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2025	10/11/2023	Exercise	1	2,729,288	316.84		1,439	1,730	291			1,730		(1,149)				0001
Purchased Call/CGM/CGM040FSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2023	06/16/2025	06/22/2023	Expire	1	1,100,729	327.91									25				0001
Purchased Call/CGM/CGM040HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	09/01/2023	Expire	1	8,951,940	324.51									223				0001
Purchased Call/CGM/CGM040FSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2023	06/20/2025	06/26/2023	Expire	1	1,680,423	326.82									102				0001
Purchased Call/CGM/CGM040GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2023	06/26/2025	06/29/2023	Expire	1	5,710,571	326.19									93				0001
Purchased Call/CGM/CGM040ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2023	10/10/2025	10/13/2023	Expire	1	4,461,986	319.01									251				0001
Purchased Call/CSW/CSW000SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2022	09/27/2024	12/06/2023	Exercise	1	56,896	288.48			1,148	(656)			1,148		(1,965)				0001
Purchased Call/CGM/CGM040GS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	06/30/2023	Exercise	1	5,173,160	326.57		1,433	635	(798)			635		(1,240)				0001
Purchased Call/CGM/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2025	10/17/2023	Expire	1	1,504,888	318.21									126				0001
Purchased Call/CGM/CGM040JS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/13/2025	10/17/2023	Expire	1	2,006,186	318.21									93				0001
Purchased Call/CGM/CGM040IS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	09/12/2023	Exercise	1	2,704,970	323.3		3,888	3,001	(887)			3,001		(3,703)				0001
Purchased Call/CGM/CGM040GS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	06/30/2025	07/05/2023	Exercise	1	4,164,705	328.21		1,786	693	(1,094)			693		(1,571)				0001
Purchased Call/CGM/CGM040IS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/15/2025	09/19/2023	Exercise	1	10,192,768	323.35		12,586	9,488	(3,098)			9,488		(12,267)				0001
Purchased Call/CGM/CGM040JS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	10/20/2023	Exercise	1	7,495,904	317.53		1,271	1,393	122			1,393		(834)				0001
Purchased Call/CGM/CGM040ISF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/22/2025	09/26/2023	Expire	1	3,861,010	319.57									210				0001
Purchased Call/BCS/BCS617LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	02/10/2023	Exercise	1	50,460	609.17			2,407	364			2,407		(2,375)				0001
Purchased Call/BCS/BCS617LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	09/08/2023	Exercise	1	50,013	611.19			2,042	.59			2,042		(2,042)				0001
Purchased Call/CGM/CGM040JSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	11/06/2023	Expire	1	3,443,758	317.1									307				0001
Purchased Call/BCS/BCS617LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	08/08/2023	Exercise	1	54,758	609.39			3,395	1,146			3,395		(2,371)				0001
Purchased Call/CSW/CSW000SSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2022	10/04/2024	01/11/2023	Exercise	1	50,451	294.83			1,508	(116)			1,508		(1,716)				0001
Purchased Call/BCS/BCS617MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	01/17/2023	Exercise	1	216,104	610.34			12,857	3,772			12,857		(9,169)				0001
Purchased Call/CGM/CGM040GSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	07/28/2023	Expire	1	1,616,447	327.9									29				0001
Purchased Call/CGM/CGM040JSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2023	11/07/2025	11/10/2023	Exercise	1	6,109,785	317.72		4,105	4,440	336			4,440		(3,744)				0001
Purchased Call/BCS/BCS617MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	06/15/2023	Exercise	1	380,060	597.17			18,514	2,058			18,514		(17,016)				0001
Purchased Call/CGM/CGM040ISI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	09/29/2023	Expire	1	2,687,078	317.6									81				0001

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Purchased Call/BCS/BCS617NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2024	10/05/2023	Exercise	1	52,203	590.16			1,897	(387)			1,897		(2,508)				0001
Purchased Call/CGM/CGM040GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/27/2023	07/25/2025	07/31/2023	Exercise	1	5,528,972	327.64		24,982	21,780	(3,201)			21,780		(24,732)				0001
Purchased Call/BCS/BCS617NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/25/2022	01/25/2024	07/27/2023	Exercise	1	60,796	586.41			6,640	3,924			6,640		(2,726)				0001
Purchased Call/CGM/CGM040JSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2023	11/07/2025	11/13/2023	Expire	1	5,233,753	317.59									427				0001
Purchased Call/BCS/BCS617NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/01/2022	02/01/2024	06/09/2023	Exercise	1	75,190	594.92			4,364	883			4,364		(3,497)				0001
Purchased Call/BCS/BCS617NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/02/2022	02/02/2024	04/06/2023	Exercise	1	115,445	604.27			3,921	(1,210)			3,921		(5,292)				0001
Purchased Call/BCS/BCS6170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024	07/07/2023	Exercise	1	50,378	598.11			3,752	1,404			3,752		(2,478)				0001
Purchased Call/CGM/CGM040ISP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2023	10/03/2025	10/05/2023	Expire	1	5,007,640	315.42									192				0001
Purchased Call/CGM/CGM040HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2025	08/08/2023	Exercise	1	3,574,426	325.11		3,765	2,292	(1,473)			2,292		(3,677)				0001
Purchased Call/BCS/BCS6170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2022	02/08/2024	01/23/2023	Exercise	1	154,623	602.68			7,765	601			7,765		(7,249)				0001
Purchased Call/BCS/BCS6170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/10/2022	02/09/2024	10/13/2023	Exercise	1	53,405	597.94			2,282	(316)			2,282		(3,199)				0001
Purchased Call/CGM/CGM040JSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/11/2025	11/14/2023	Expire	1	848,643	317.72									75				0001
Purchased Call/CGM/CGM040JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2025	11/21/2023	Expire	1	1,490,491	319.11									134				0001
Purchased Call/BCS/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024	01/20/2023	Exercise	1	102,031	593.08			6,108	1,075			6,108		(5,219)				0001
Purchased Call/BCS/BCS6170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/11/2022	02/12/2024	02/02/2023	Exercise	1	66,978	591.83			4,359	989			4,359		(3,449)				0001
Purchased Call/BCS/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/15/2022	02/15/2024	09/20/2023	Exercise	1	50,505	595.08			3,890	1,429			3,890		(2,702)				0001
Purchased Call/CGM/CGM040KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2023	11/28/2025	11/30/2023	Expire	1	3,538,244	319.48									120				0001
Purchased Call/CGM/CGM040HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/05/2025	08/08/2023	Expire	1	1,458,201	325.11									104				0001
Purchased Call/CSW/CSW000TS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2022	10/18/2024	08/08/2023	Exercise	1	106,993	295.24			1,865	(1,620)			1,865		(3,681)				0001
Purchased Call/BCS/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	08/02/2023	Exercise	1	187,254	593.97			17,098	8,406			17,098		(10,149)				0001
Purchased Call/CGM/CGM040HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	08/14/2023	Expire	1	3,322,394	325.22									227				0001
Purchased Call/BCS/BCS617PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024	11/20/2023	Exercise	1	213,941	585.55			22,249	11,450			22,249		(10,952)				0001
Purchased Call/BCS/BCS617PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/18/2022	02/20/2024	02/23/2023	Exercise	1	252,134	589.5			18,916	6,625			18,916		(12,615)				0001
Purchased Call/CGM/CGM040KS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2023	11/28/2025	12/04/2023	Expire	1	6,134,868	319.69									541				0001
Purchased Call/CGM/CGM040HS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/11/2025	08/15/2023	Expire	1	3,103,773	324.15									147				0001
Purchased Call/BCS/BCS617PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/01/2022	03/01/2024	10/10/2023	Exercise	1	199,766	579.99			11,647	1,853			11,647		(9,874)				0001
Purchased Call/CGM/CGM040ISR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/03/2025	10/10/2023	Expire	1	4,786,442	315.97									500				0001
Purchased Call/BCS/BCS6170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/05/2024	10/19/2023	Exercise	1	50,782	589.59			3,079	571			3,079		(3,186)				0001
Purchased Call/BCS/BCS6170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/09/2022	03/08/2024	03/20/2023	Exercise	1	672,896	583.4			40,388	6,128			40,388		(34,649)				0001
Purchased Call/CGM/CGM040KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	12/12/2023	Exercise	1	5,119,687	321		3,117	3,441	324			3,441		(2,785)				0001

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Purchased Call/BCS/BCS6170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	02/14/2023	Exercise	1	156,298	581.47			12,423	4,298			12,423		(8,656)				0001
Purchased Call/CGM/CGM040IST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/06/2025	10/11/2023	Expire	1	3,116,787	316.84									144				0001
Purchased Call/BCS/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	02/28/2023	Exercise	1	231,515	591.27			16,096	3,339			16,096		(13,212)				0001
Purchased Call/CSW/CSW000TSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/01/2022	10/31/2024	09/06/2023	Exercise	1	135,885	293.36			2,478	(2,187)			2,478		(4,938)				0001
Purchased Call/BCS/BCS617RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	02/01/2023	Exercise	1	101,649	596.81			5,389	(510)			5,389		(6,218)				0001
Purchased Call/BCS/BCS617RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	08/22/2023	Exercise	1	96,251	598.28			7,122	1,500			7,122		(5,669)				0001
Purchased Call/CGM/CGM040ISU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/07/2025	10/11/2023	Expire	1	1,333,390	316.84									148				0001
Purchased Call/CGM/CGM040JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/20/2025	10/24/2023	Exercise	1	3,086,711	315.66		6,418	7,458	1,040			7,458		(6,265)				0001
Purchased Call/BCS/BCS617RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	04/06/2023	Exercise	1	107,608	599.68			8,381	1,974			8,381		(6,873)				0001
Purchased Call/BCS/BCS617RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	01/30/2023	Exercise	1	167,502	597.5			11,819	1,631			11,819		(10,552)				0001
Purchased Call/CGM/CGM040HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	08/15/2023	Expire	1	549,103	324.15									40				0001
Purchased Call/CGM/CGM040HSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2023	08/21/2025	08/24/2023	Exercise	1	6,316,104	321.09		2,763	2,097	(666)			2,097		(2,611)				0001
Purchased Call/BCS/BCS617SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	01/13/2023	Exercise	1	114,971	594.24			7,985	803			7,985		(7,304)				0001
Purchased Call/CGM/CGM040KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	12/19/2023	Exercise	1	6,639,987	322.47		2,644	2,699	55			2,699		(2,273)				0001
Purchased Call/BCS/BCS617SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	06/08/2023	Exercise	1	214,491	595.98			16,501	3,332			16,501		(13,830)				0001
Purchased Call/BCS/BCS617SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	10/11/2023	Exercise	1	139,128	596.29			8,974	429			8,974		(8,909)				0001
Purchased Call/BCS/BCS617SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	11/03/2023	Exercise	1	324,262	598.37			22,279	2,361			22,279		(20,336)				0001
Purchased Call/CSW/CSW000TSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/02/2022	11/01/2024	03/03/2023	Exercise	1	155,900	294.09			3,918	(1,261)			3,918		(5,465)				0001
Purchased Call/CGM/CGM040JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2023	10/24/2025	10/26/2023	Exercise	1	5,030,640	316.05		1,273	1,482	209			1,482		(1,142)				0001
Purchased Call/BCS/BCS617SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	08/01/2023	Exercise	1	123,222	594.02			10,303	2,738			10,303		(7,932)				0001
Purchased Call/BCS/BCS617TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	02/09/2023	Exercise	1	165,098	584.67			18,843	8,273			18,843		(11,052)				0001
Purchased Call/CGM/CGM040HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2023	08/28/2025	08/31/2023	Exercise	1	6,268,283	322.92		1,510	921	(589)			921		(1,362)				0001
Purchased Call/CGM/CGM040JSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	11/03/2023	Expire	1	2,895,599	315.61									139				0001
Purchased Call/BCS/BCS617US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	01/05/2023	Exercise	1	351,876	579.31			27,303	4,001			27,303		(24,163)				0001
Purchased Call/CGM/CGM040HSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2023	09/04/2025	09/08/2023	Expire	1	1,124,414	324.52									23				0001
Purchased Call/CGM/CGM040JSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	11/03/2023	Exercise	1	11,773,507	316.2		12,346	14,564	2,217			14,564		(11,643)				0001
Purchased Call/CSW/CSW000TSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/04/2022	11/05/2024	07/19/2023	Exercise	1	345,426	294.74			5,479	(2,597)			5,479		(8,132)				0001
Purchased Call/BCS/BCS617VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	02/16/2023	Exercise	1	205,099	560.69			24,687	11,090			24,687		(13,900)				0001
Purchased Call/CGM/CGM040IS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/14/2023	09/12/2025	09/18/2023	Exercise	1	3,868,863	324.44		1,869	1,337	(532)			1,337		(1,597)				0001
Purchased Call/BCS/BCS617VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	01/18/2023	Exercise	1	216,729	558.62			26,702	12,142			26,702		(15,394)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSW/CSW000USC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/29/2022	11/29/2024	07/25/2023	Exercise	1	58,646	291.95			1,460	(572)			1,460		(2,252)				0001
Purchased Call/BCS/BCS617VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	01/20/2023	Exercise	1	351,268	566.11			42,066	17,902			42,066		(24,760)				0001
Purchased Call/CGM/CGM040ISO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2023	10/02/2025	10/05/2023	Exercise	1	6,418,751	316.96		2,163	2,170	6			2,170		(2,005)				0001
Purchased Call/BCS/BCS617VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	03/03/2023	Exercise	1	153,773	558.81			19,392	8,842			19,392		(10,835)				0001
Purchased Call/BCS/BCS617VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	04/20/2023	Exercise	1	247,934	562.77			26,130	9,284			26,130		(17,078)				0001
Purchased Call/CGM/CGM040JSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2023	11/07/2025	11/09/2023	Exercise	1	5,734,141	317.56		14,040	15,242	1,202			15,242		(13,835)				0001
Purchased Call/BCS/BCS617WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	05/04/2023	Exercise	1	52,024	572			4,391	816			4,391		(3,680)				0001
Purchased Call/BCS/BCS617WSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	11/20/2023	Exercise	1	50,203	567.73			6,217	2,529			6,217		(3,747)				0001
Purchased Call/BCS/BCS617XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	06/28/2023	Exercise	1	54,270	568.67			6,436	2,429			6,436		(4,069)				0001
Purchased Call/BCS/BCS617XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	01/27/2023	Exercise	1	267,233	569.61			31,891	12,789			31,891		(19,406)				0001
Purchased Call/CSW/CSW000USD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/29/2022	11/27/2024	03/15/2023	Exercise	1	143,524	290.56			3,233	(2,044)			3,233		(5,463)				0001
Purchased Call/BCS/BCS617XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	01/13/2023	Exercise	1	51,874	557.75			5,658	1,740			5,658		(4,274)				0001
Purchased Call/BCS/BCS617XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	08/25/2023	Exercise	1	53,827	556.57			8,447	4,331			8,447		(4,341)				0001
Purchased Call/CGM/CGM040JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	11/20/2023	Expire	1	2,300,353	318.97									183				0001
Purchased Call/CGM/CGM040ISQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2023	10/03/2025	10/06/2023	Exercise	1	6,214,698	315.62		8,077	9,671	1,595			9,671		(7,703)				0001
Purchased Call/BCS/BCS617XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	01/19/2023	Exercise	1	229,238	556.57			26,009	8,452			26,009		(17,616)				0001
Purchased Call/BCS/BCS617XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	07/31/2023	Exercise	1	98,244	552.27			19,217	11,689			19,217		(7,627)				0001
Purchased Call/BCS/BCS617YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	06/27/2023	Exercise	1	102,833	550.45			14,131	6,102			14,131		(8,333)				0001
Purchased Call/BCS/BCS617YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	03/06/2023	Exercise	1	50,345	549.57			6,516	2,552			6,516		(4,027)				0001
Purchased Call/CGM/CGM040JSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2025	11/21/2023	Expire	1	1,930,420	319.11									174				0001
Purchased Call/CGM/CGM040KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2023	12/05/2025	12/08/2023	Expire	1	4,525,706	321.03									200				0001
Purchased Call/BCS/BCS617YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	02/06/2023	Exercise	1	207,072	549.99			30,652	14,182			30,652		(16,988)				0001
Purchased Call/BCS/BCS617YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	04/04/2023	Exercise	1	406,459	547.52			15,372	6,350			15,372		(9,229)				0001
Purchased Call/BCS/BCS617YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	08/21/2023	Exercise	1	51,758	549.34			8,758	4,779			8,758		(4,403)				0001
Purchased Call/BCS/BCS617YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	07/20/2023	Exercise	1	278,200	546.64			55,429	33,434			55,429		(22,105)				0001
Purchased Call/CSW/CSW000USW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2022	12/20/2024	04/25/2023	Exercise	1	206,383	286			5,654	(1,735)			5,654		(7,529)				0001
Purchased Call/BCS/BCS617YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	03/02/2023	Exercise	1	104,236	548.85			15,818	7,602			15,818		(8,753)				0001
Purchased Call/CGM/CGM040ISY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2023	10/10/2025	10/16/2023	Exercise	1	6,063,988	318.52		3,082	3,073	(9)			3,073		(2,615)				0001
Purchased Call/BCS/BCS617YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/26/2023	Exercise	1	77,573	546.16			12,928	6,642			12,928		(6,334)				0001
Purchased Call/CGM/CGM040KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/07/2023	12/05/2025	12/11/2023	Expire	1	4,838,204	321.04									419				0001

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Purchased Call/BCS/BCS617ZSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	01/03/2024	Exercise	1	50,501	559.06			9,597	5,613			9,597		(4,132)				0001
Purchased Call/CGM/CGM040KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2023	12/12/2025	12/18/2023	Exercise	1	8,944,344	322.34		8,269	8,444	175			8,444		(7,607)				0001
Purchased Call/BCS/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	12/21/2023	Exercise	1	87,287	553.07			17,942	10,950			17,942		(7,031)				0001
Purchased Call/CSII/CSII000VS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/23/2022	12/23/2024	02/06/2023	Exercise	1	343,432	287.56			7,696	2,525			7,696		(5,271)				0001
Purchased Call/BCS/BCS7170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	07/05/2023	Exercise	1	134,705	555.3			21,772	11,223			21,772		(10,631)				0001
Purchased Call/CGM/CGM040JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	10/20/2023	Expire	1	945,930	318.12							37						0001
Purchased Call/BCS/BCS7171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	09/28/2023	Exercise	1	72,331	555.06			9,285	3,630			9,285		(5,696)				0001
Purchased Call/BCS/BCS7171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	04/12/2023	Exercise	1	51,436	556.74			5,678	1,726			5,678		(4,206)				0001
Purchased Call/BCS/BCS7171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	07/20/2023	Exercise	1	50,355	558.84			8,971	5,006			8,971		(4,270)				0001
Purchased Call/BCS/BCS7171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	09/01/2023	Exercise	1	189,003	557.77			32,333	17,279			32,333		(15,091)				0001
Purchased Call/CGM/CGM040JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/17/2025	10/23/2023	Exercise	1	3,985,368	316.56		12,024	13,729	1,705			13,729		(11,792)				0001
Purchased Call/BCS/BCS7171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	09/08/2023	Exercise	1	62,181	554.7			9,923	4,756			9,923		(5,189)				0001
Purchased Call/BCS/BCS7172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	02/02/2023	Exercise	1	178,479	558.58			22,769	8,504			22,769		(14,694)				0001
Purchased Call/CSII/CSII000VS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	12/26/2024	01/17/2023	Expire	1	96,275	287.56							(8)						0001
Purchased Call/BCS/BCS7172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	01/20/2023	Exercise	1	306,930	558.58			33,394	15,093			33,394		(18,765)				0001
Purchased Call/CGM/CGM040KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/17/2025	12/19/2023	Expire	1	3,815,329	322.47							332						0001
Purchased Call/BCS/BCS7172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	01/12/2023	Exercise	1	274,665	557.57			39,409	17,878			39,409		(21,766)				0001
Purchased Call/CSII/CSII000VS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2022	12/27/2024	04/03/2023	Exercise	1	894,935	287.98			3,944	(334)			3,944		(4,244)				0001
Purchased Call/BCS/BCS7172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	02/16/2023	Exercise	1	102,870	559.41			13,430	5,515			13,430		(8,010)				0001
Purchased Call/BCS/BCS7172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	04/17/2023	Exercise	1	237,273	556.24			35,329	16,768			35,329		(19,159)				0001
Purchased Call/CGM/CGM040KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	12/26/2023	Expire	1	5,105,341	322.75							338						0001
Purchased Call/CGM/CGM040JSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2025	10/31/2023	Exercise	1	1,875,168	315.14		4,128	4,234	106			4,234		(4,020)				0001
Purchased Call/BCS/BCS7172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	01/19/2023	Exercise	1	161,435	555.37			26,089	13,282			26,089		(12,967)				0001
Purchased Call/BCS/BCS7172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	06/06/2023	Exercise	1	286,855	557.52			41,611	18,438			41,611		(23,280)				0001
Purchased Call/CGM/CGM040JSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/27/2025	10/31/2023	Expire	1	7,275,511	315.14							343						0001
Purchased Call/CGM/CGM040LS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2023	12/29/2025	01/03/2024	Expire	1	2,989,681	322.24							197						0001
Purchased Call/BCS/BCS7173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	04/20/2023	Exercise	1	102,210	557.52			16,280	8,034			16,280		(8,582)				0001
Purchased Call/BCS/BCS7173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	04/24/2023	Exercise	1	138,781	560.55			18,654	7,801			18,654		(11,585)				0001
Purchased Call/CGM/CGM040JSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/28/2025	10/31/2023	Expire	1	1,482,046	315.14							128						0001
Purchased Call/BCS/BCS7173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	04/21/2023	Exercise	1	103,566	556.76			14,449	6,060			14,449		(8,578)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040JSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	11/07/2023	Expire	1	6,674,648	317.54									299				0001
Purchased Call/BCS/BCS7173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	05/24/2023	Exercise	1	50,663	562.44			5,714	1,615			5,714		(4,324)				0001
Purchased Call/BCS/BCS7175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	01/11/2023	Exercise	1	421,306	577.66			45,644	12,843			45,644		(34,624)				0001
Purchased Call/BCS/BCS7175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	11/07/2023	Exercise	1	200,691	575.18			20,758	4,758			20,758		(16,639)				0001
Purchased Call/BCS/BCS7175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	05/31/2023	Exercise	1	104,707	574.54			11,751	3,345			11,751		(8,855)				0001
Purchased Call/CSII/CSII000VSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2023	01/09/2025	01/12/2023	Exercise	1	4,200,920	291.89	12,007		7,031	(4,976)			7,031		(11,949)				0001
Purchased Call/BCS/BCS7175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	06/21/2023	Exercise	1	85,303	569			11,586	4,337			11,586		(7,260)				0001
Purchased Call/BCS/BCS7176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	06/07/2023	Exercise	1	149,681	575.1			18,147	6,258			18,147		(12,217)				0001
Purchased Call/CGM/CGM040JSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2025	11/07/2023	Expire	1	1,283,277	317.54									82				0001
Purchased Call/BCS/BCS7176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	02/08/2023	Exercise	1	118,909	576.22			14,630	4,906			14,630		(10,139)				0001
Purchased Call/BCS/BCS7177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	06/02/2023	Exercise	1	50,156	575.94			4,486	255			4,486		(4,535)				0001
Purchased Call/CGM/CGM040KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2023	11/20/2025	11/24/2023	Expire	1	3,643,243	319.24									308				0001
Purchased Call/BCS/BCS7177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	02/17/2023	Exercise	1	589,970	574.53			71,022	20,278			71,022		(50,749)				0001
Purchased Call/CSII/CSII000VSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/19/2023	01/17/2025	01/23/2023	Expire	1	2,675,512	293.58									149				0001
Purchased Call/BCS/BCS7177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	01/17/2023	Exercise	1	160,526	579.81			19,077	5,441			19,077		(14,463)				0001
Purchased Call/BCS/BCS7177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	01/20/2023	Exercise	1	324,742	586.19			31,797	4,636			31,797		(28,450)				0001
Purchased Call/CGM/CGM040KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	11/27/2023	Expire	1	3,141,814	319.27									254				0001
Purchased Call/BCS/BCS7178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	03/06/2023	Exercise	1	106,223	584.6			10,803	1,602			10,803		(9,645)				0001
Purchased Call/BCS/BCS7178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	11/27/2023	Exercise	1	50,631	580.94			6,084	1,653			6,084		(4,791)				0001
Purchased Call/CSII/CSII000VSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2023	01/24/2025	01/27/2023	Exercise	1	2,708,784	294.85	7,117		6,805	(312)			6,805		(7,025)				0001
Purchased Call/BCS/BCS717ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	02/03/2023	Exercise	1	380,811	567.38			37,464	10,978			37,464		(26,964)				0001
Purchased Call/CGM/CGM040KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	11/27/2023	Exercise	1	13,732,288	319.37	12,050		13,528	1,478			13,528		(10,595)				0001
Purchased Call/BCS/BCS717ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	11/13/2023	Exercise	1	126,163	563.18			15,163	3,544			15,163		(11,721)				0001
Purchased Call/BCS/BCS717ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	12/14/2023	Exercise	1	53,664	562.64			8,823	3,946			8,823		(4,976)				0001
Purchased Call/BCS/BCS717ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	07/31/2023	Exercise	1	163,632	561.28			30,791	15,715			30,791		(15,121)				0001
Purchased Call/BCS/BCS717BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	02/21/2023	Exercise	1	157,861	559.55			21,624	7,137			21,624		(15,568)				0001
Purchased Call/BCS/BCS717BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	06/06/2023	Exercise	1	204,667	559.55			31,919	13,206			31,919		(19,079)				0001
Purchased Call/BCS/BCS717BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	03/20/2023	Exercise	1	221,539	568.06			26,842	6,868			26,842		(20,320)				0001
Purchased Call/BCS/BCS717CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	03/09/2023	Exercise	1	204,262	571.68			25,477	6,287			25,477		(19,765)				0001
Purchased Call/CGM/CGM040KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/10/2025	12/12/2023	Expire	1	3,681,851	321									327				0001

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Purchased Call/BCS/BCS717CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	08/23/2023	Exercise	1	56,266	571.68			7,904	2,611			7,904		(5,588)				0001
Purchased Call/BCS/BCS717CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	02/02/2023	Exercise	1	372,785	574.5			44,066	9,912			44,066		(34,560)				0001
Purchased Call/CGM/CGM040KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2023	12/11/2025	12/14/2023	Expire	1	3,010,485	321.22									95				0001
Purchased Call/CGM/CGM040KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2025	12/19/2023	Expire	1	1,671,635	322.47									161				0001
Purchased Call/CSW/CSW000VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/31/2023	01/30/2025	02/02/2023	Exercise	1	5,522,348	297.36		7,527	5,117	(2,410)			5,117		(7,486)				0001
Purchased Call/BCS/BCS717CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	03/20/2023	Exercise	1	272,798	564.99			32,936	7,211			32,936		(26,122)				0001
Purchased Call/CGM/CGM040KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2023	12/18/2025	12/21/2023	Expire	1	2,542,821	322.39									98				0001
Purchased Call/BCS/BCS717DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	03/23/2023	Exercise	1	308,017	561.33			38,344	8,641			38,344		(30,227)				0001
Purchased Call/BCS/BCS717DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	11/21/2023	Exercise	1	50,026	552.91			8,381	3,160			8,381		(5,318)				0001
Purchased Call/CGM/CGM040KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2023	12/19/2025	12/21/2023	Expire	1	6,335,626	322.81									654				0001
Purchased Call/BCS/BCS717DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	04/13/2023	Exercise	1	101,587	560.45			11,695	1,569			11,695		(10,281)				0001
Purchased Call/CSW/CSW000WS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/08/2023	02/07/2025	02/10/2023	Expire	1	3,807,385	296.01									178				0001
Purchased Call/BCS/BCS717ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	12/27/2023	Exercise	1	77,006	544.99			17,771	9,744			17,771		(8,047)				0001
Purchased Call/BCS/BCS717ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	02/21/2023	Exercise	1	142,550	548.67			24,517	10,147			24,517		(14,854)				0001
Purchased Call/BCS/BCS717FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	03/30/2023	Exercise	1	455,024	551.14			82,701	37,116			82,701		(46,166)				0001
Purchased Call/BCS/BCS717GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	09/14/2023	Exercise	1	51,120	540.59			10,884	5,482			10,884		(6,128)				0001
Purchased Call/BCS/BCS717GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	01/20/2023	Exercise	1	295,916	540.59			53,093	21,887			53,093		(32,160)				0001
Purchased Call/CSW/CSW000WSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/10/2023	02/11/2025	02/14/2023	Exercise	1	1,776,963	295.89		1,823	1,079	(744)			1,079		(1,718)				0001
Purchased Call/BCS/BCS717GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	09/11/2023	Exercise	1	51,354	546.37			9,855	4,467			9,855		(5,763)				0001
Purchased Call/BCS/BCS717HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	03/16/2023	Exercise	1	119,143	537.9			22,286	9,267			22,286		(13,420)				0001
Purchased Call/CSW/CSW000WSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2023	02/14/2025	02/17/2023	Exercise	1	3,836,680	296.03		1,932	1,242	(690)			1,242		(1,737)				0001
Purchased Call/BCS/BCS717HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	12/12/2023	Exercise	1	51,203	541.93			10,713	4,973			10,713		(5,911)				0001
Purchased Call/BCS/BCS7171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	03/06/2023	Exercise	1	533,483	556.65			44,823	11,181			44,823		(33,649)				0001
Purchased Call/BCS/BCS7171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024	04/14/2023	Exercise	1	318,973	557.93			58,022	23,107			58,022		(35,579)				0001
Purchased Call/CSW/CSW000WSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/02/2023	02/28/2025	03/06/2023	Expire	1	2,891,488	292.55									154				0001
Purchased Call/BCS/BCS717JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	02/13/2023	Exercise	1	186,398	551.79			28,436	7,074			28,436		(22,434)				0001
Purchased Call/BCS/BCS717KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	07/20/2023	Exercise	1	367,884	557.55			73,135	29,056			73,135		(44,086)				0001
Purchased Call/BCS/BCS717KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	05/23/2023	Exercise	1	51,144	563.2			6,374	463			6,374		(6,250)				0001
Purchased Call/BCS/BCS717KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	10/05/2023	Exercise	1	50,707	563.54			6,323	476			6,323		(6,227)				0001
Purchased Call/BCS/BCS717KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	09/26/2023	Exercise	1	50,840	563.69			7,344	1,502			7,344		(5,905)				0001

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Purchased Call/BCS/BCS717KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	03/13/2023	Exercise	1	454,481	568.54			55,287	4,427			55,287		(51,499)				0001
Purchased Call/BCS/BCS717KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	02/28/2023	Exercise	1	268,436	569.86			33,959	3,846			33,959		(30,874)				0001
Purchased Call/CSII/CSII000XS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/14/2023	03/13/2025	03/16/2023	Exercise	1	6,640,007	284.83		20,857	19,503	(1,353)			19,503		(20,791)				0001
Purchased Call/BCS/BCS717LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	06/01/2023	Exercise	1	51,540	567.34			6,102	138			6,102		(6,232)				0001
Purchased Call/BCS/BCS717LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024	03/14/2023	Exercise	1	906,993	567.46			123,619	21,319			123,619		(102,863)				0001
Purchased Call/BCS/BCS717LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	01/19/2023	Exercise	1	268,755	573.03			37,982	7,550			37,982		(30,968)				0001
Purchased Call/CSII/CSII000XS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/15/2023	03/14/2025	03/17/2023	Exercise	1	2,786,024	283.88		1,836	1,865	28			1,865		(1,703)				0001
Purchased Call/BCS/BCS717LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	02/27/2023	Exercise	1	226,513	569.37			27,290	1,234			27,290		(26,632)				0001
Purchased Call/BCS/BCS717MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	03/31/2023	Exercise	1	58,022	566.96			6,264	(269)			6,264		(6,759)				0001
Purchased Call/BCS/BCS717MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	09/21/2023	Exercise	1	50,623	568.47			8,525	2,748			8,525		(6,108)				0001
Purchased Call/BCS/BCS717NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	12/22/2023	Exercise	1	52,628	557.53			10,930	4,796			10,930		(6,277)				0001
Purchased Call/BCS/BCS717NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	04/10/2023	Exercise	1	105,021	560.95			17,683	5,857			17,683		(12,166)				0001
Purchased Call/BCS/BCS717NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	05/22/2023	Exercise	1	154,340	558.2			24,786	6,935			24,786		(18,349)				0001
Purchased Call/BCS/BCS717NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	05/24/2023	Exercise	1	109,702	558.93			19,441	6,994			19,441		(12,737)				0001
Purchased Call/BCS/BCS717NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	03/27/2023	Exercise	1	102,793	558.38			14,894	3,154			14,894		(12,250)				0001
Purchased Call/CSII/CSII000XSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/17/2023	03/19/2025	03/21/2023	Exercise	1	2,828,386	283.14		8,852	11,173	2,321			11,173		(8,684)				0001
Purchased Call/BCS/BCS7170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	01/10/2023	Exercise	1	755,853	559.5			104,393	16,970			104,393		(89,484)				0001
Purchased Call/BCS/BCS7170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	03/03/2023	Exercise	1	156,852	556.25			25,288	7,049			25,288		(19,042)				0001
Purchased Call/CSII/CSII000XSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	04/01/2025	04/04/2023	Exercise	1	1,182,988	286.87		1,841	1,285	(556)			1,285		(1,760)				0001
Purchased Call/CSII/CSII000XSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/04/2023	04/03/2025	04/06/2023	Exercise	1	4,315,523	288.11		7,756	6,270	(1,486)			6,270		(7,692)				0001
Purchased Call/BCS/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	08/03/2023	Exercise	1	170,482	560.54			36,722	16,861			36,722		(20,070)				0001
Purchased Call/BCS/BCS7170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	01/05/2023	Exercise	1	2,713,637	559.54		21,716	29,351	7,635			29,351		(21,712)				0001
Purchased Call/BCS/BCS717PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2023	Expire	1	895,417	561.36									151				0001
Purchased Call/BCS/BCS717PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/13/2023	Exercise	1	3,653,873	572.13		35,597	46,928	11,331			46,928		(35,541)				0001
Purchased Call/BCS/BCS717PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/18/2023	Expire	1	279,951	569.9									73				0001
Purchased Call/BCS/BCS717PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/18/2023	Exercise	1	1,374,907	571.11		6,053	8,284	2,230			8,284		(5,726)				0001
Purchased Call/BCS/BCS717PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025	01/19/2023	Exercise	1	2,888,370	574.74		11,816	12,405	589			12,405		(11,796)				0001
Purchased Call/CSII/CSII000XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/10/2023	04/10/2025	04/12/2023	Exercise	1	2,589,495	287.36		4,145	3,877	(268)			3,877		(4,111)				0001
Purchased Call/BCS/BCS7170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2023	Exercise	1	4,713,827	573.18		28,592	35,254	6,663			35,254		(27,865)				0001
Purchased Call/BCS/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/25/2023	Expire	1	101,270	570.09									1				0001

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Purchased Call/CSII/CSII000YS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/16/2025	04/18/2023	Exercise	1	2,401,733	288.54		20,204	15,518	(4,685)			15,518		(20,127)				0001
Purchased Call/BCS/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/24/2025	01/26/2023	Exercise	1	3,866,503	577.07		64,244	75,322	11,078			75,322		(64,216)				0001
Purchased Call/BCS/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/31/2023	Expire	1	166,537	579.19									31				0001
Purchased Call/BCS/BCS7170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	01/31/2023	Exercise	1	136,186	577.09		6,881	6,826	(55)			6,826		(6,877)				0001
Purchased Call/BCS/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/01/2023	Exercise	1	2,376,601	576.87		28,049	27,818	(230)			27,818		(28,023)				0001
Purchased Call/BCS/BCS717RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/07/2023	Exercise	1	1,934,938	586.61		12,238	11,307	(931)			11,307		(11,902)				0001
Purchased Call/CSII/CSII000YS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/17/2023	04/17/2025	04/19/2023	Exercise	1	3,194,840	287.78		1,865	1,851	(14)			1,851		(1,701)				0001
Purchased Call/BCS/BCS717RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2023	Expire	1	156,257	583.25									31				0001
Purchased Call/BCS/BCS717RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/14/2023	Exercise	1	3,534,413	586.75		25,346	29,749	4,403			29,749		(24,726)				0001
Purchased Call/BCS/BCS717RSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/14/2023	Exercise	1	1,534,428	586.75		5,969	4,930	(1,039)			4,930		(5,683)				0001
Purchased Call/BCS/BCS717SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025	02/16/2023	Exercise	1	2,291,613	590.68		18,422	21,098	2,676			21,098		(18,382)				0001
Purchased Call/BCS/BCS717SSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/22/2023	Exercise	1	1,534,814	586.97		6,741	6,149	(592)			6,149		(6,309)				0001
Purchased Call/BCS/BCS717SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/22/2023	Exercise	1	536,207	580.04		15,220	12,603	(2,617)			12,603		(15,125)				0001
Purchased Call/BCS/BCS717SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	02/22/2023	Expire	1	344,211	586.97									105				0001
Purchased Call/BCS/BCS717SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	02/22/2023	Exercise	1	502,977	582.16		20,320	18,793	(1,526)			18,793		(20,263)				0001
Purchased Call/BCS/BCS717SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/21/2025	02/23/2023	Exercise	1	2,259,017	579.55		29,654	33,938	4,283			33,938		(29,612)				0001
Purchased Call/CSII/CSII000YS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/18/2023	04/17/2025	04/20/2023	Expire	1	2,047,710	287.88									68				0001
Purchased Call/BCS/BCS717SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	02/28/2023	Exercise	1	886,109	572.26		6,478	9,660	3,181			9,660		(6,297)				0001
Purchased Call/BCS/BCS7171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/01/2023	Expire	1	705,828	573.82									20				0001
Purchased Call/BCS/BCS7171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/01/2023	Exercise	1	946,791	575.04		6,741	8,051	1,310			8,051		(6,718)				0001
Purchased Call/BCS/BCS7171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/06/2023	Expire	1	491,317	573.4									115				0001
Purchased Call/BCS/BCS7171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/07/2023	Expire	1	151,733	575.79									37				0001
Purchased Call/BCS/BCS7171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Expire	1	1,126,285	570.03									265				0001
Purchased Call/BCS/BCS7171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/14/2023	Exercise	1	150,842	555.69		8,176	8,639	463			8,639		(8,170)				0001
Purchased Call/BCS/BCS7171US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2023	Exercise	1	711,091	558.51		8,929	12,338	3,409			12,338		(8,792)				0001
Purchased Call/BCS/BCS7171USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/15/2023	Expire	1	310,926	556.35									10				0001
Purchased Call/BCS/BCS7171USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/14/2025	03/16/2023	Exercise	1	2,694,113	568.24		12,953	19,202	6,248			19,202		(12,874)				0001
Purchased Call/CSII/CSII000YSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/26/2023	04/25/2025	04/28/2023	Exercise	1	2,805,837	283.86		5,266	5,624	358			5,624		(5,154)				0001
Purchased Call/BCS/BCS7171USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/17/2023	Exercise	1	2,690,476	566.2		11,513	16,279	4,766			16,279		(11,438)				0001
Purchased Call/BCS/BCS7171USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/21/2023	Exercise	1	2,061,155	566.18		12,234	12,542	307			12,542		(11,837)				0001

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Purchased Call/BCS/BCS717USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/21/2023	Exercise	1	3,108,487	561.54		18,126	27,314	9,189			27,314		(17,516)				0001
Purchased Call/BCS/BCS717VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/22/2023	Exercise	1	211,260	559.87		7,548	8,835	1,287			8,835		(7,545)				0001
Purchased Call/BCS/BCS717VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/22/2023	Expire	1	563,356	564.93									19				0001
Purchased Call/BCS/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2023	Expire	1	89,228	562.8									21				0001
Purchased Call/BCS/BCS717VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2023	Exercise	1	3,759,702	568.49		31,039	51,736	20,696			51,736		(30,344)				0001
Purchased Call/BCS/BCS717VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2023	03/28/2025	03/30/2023	Exercise	1	3,557,440	568.31		72,895	87,573	14,678			87,573		(72,797)				0001
Purchased Call/BCS/BCS717WSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	04/04/2023	Expire	1	636,983	575.82									155				0001
Purchased Call/BCS/BCS717WS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	04/04/2023	Exercise	1	2,104,347	575.82		13,281	18,215	4,934			18,215		(12,823)				0001
Purchased Call/BCS/BCS717WS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2025	04/05/2023	Exercise	1	1,952,358	579.54		5,642	6,358	716			6,358		(5,568)				0001
Purchased Call/CSII/CSII000YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	05/02/2025	05/05/2023	Exercise	1	3,528,078	282.76		7,362	7,526	164			7,526		(7,257)				0001
Purchased Call/BCS/BCS717WSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	04/10/2023	Exercise	1	1,361,706	577.13		17,667	20,972	3,305			20,972		(17,428)				0001
Purchased Call/BCS/BCS717WSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	04/12/2023	Expire	1	92,563	572.12									4				0001
Purchased Call/BCS/BCS717WSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/17/2023	Exercise	1	1,542,268	581.66		27,419	36,251	8,832			36,251		(27,168)				0001
Purchased Call/BCS/BCS717XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/19/2023	Exercise	1	1,369,124	583.5		5,885	8,838	2,954			8,838		(5,826)				0001
Purchased Call/BCS/BCS717XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/25/2023	Exercise	1	306,059	572.35		14,313	14,282	(31)			14,282		(14,292)				0001
Purchased Call/CSII/CSII000LSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2022	01/04/2024	10/10/2023	Exercise	1	50,698	270.63		3,192	2,083				3,192		(1,154)				0001
Purchased Call/BCS/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/25/2023	Exercise	1	994,364	575.25		18,977	30,940	11,963			30,940		(18,797)				0001
Purchased Call/BCS/BCS717XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	05/02/2023	Expire	1	156,235	575.46									43				0001
Purchased Call/BCS/BCS717YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	05/02/2023	Exercise	1	378,970	575.46		22,640	22,179	(461)			22,179		(22,638)				0001
Purchased Call/CSII/CSII000YSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/07/2025	05/09/2023	Exercise	1	2,508,110	282.77		3,231	3,443	212			3,443		(3,031)				0001
Purchased Call/BCS/BCS717YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/03/2023	Exercise	1	2,124,325	577.9		5,993	7,199	1,206			7,199		(5,849)				0001
Purchased Call/CSII/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024	08/15/2023	Exercise	1	50,316	274.51			3,552	2,513			3,552		(1,127)				0001
Purchased Call/BCS/BCS717YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2025	05/04/2023	Exercise	1	3,349,646	579.54		49,030	61,280	12,251			61,280		(48,863)				0001
Purchased Call/BCS/BCS717YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	05/05/2023	Exercise	1	2,651,860	576.98		29,997	34,972	4,974			34,972		(29,889)				0001
Purchased Call/BCS/BCS717YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	05/08/2023	Expire	1	192,256	567.29									51				0001
Purchased Call/BCS/BCS717YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	05/09/2023	Expire	1	410,819	572.83									112				0001
Purchased Call/BCS/BCS717YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	05/11/2023	Expire	1	3,627,934	578.95									196				0001
Purchased Call/CSII/CSII000YSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	05/22/2023	Exercise	1	3,823,474	282.69		2,027	2,799	772			2,799		(1,686)				0001
Purchased Call/BCS/BCS717YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	05/16/2023	Expire	1	207,159	572.7									58				0001
Purchased Call/BCS/BCS717YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	05/16/2023	Expire	1	2,068,297	579.25									543				0001

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Purchased Call/BCS/BCS717ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/17/2023	Expire	1	76,925	574.66									5				0001
Purchased Call/BCS/BCS7172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/23/2023	Expire	1	101,457	579.82									30				0001
Purchased Call/BCS/BCS7172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/23/2023	Exercise	1	1,126,499	579.82		28,816	32,166	3,350			32,166		(28,625)				0001
Purchased Call/BCS/BCS7172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/24/2023	Exercise	1	2,299,346	586.79		6,253	9,755	3,502			9,755		(6,119)				0001
Purchased Call/BCS/BCS7172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/24/2023	Exercise	1	2,011,400	581.33		6,157	6,611	454			6,611		(6,035)				0001
Purchased Call/BCS/BCS7172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	05/31/2023	Expire	1	748,888	584.22									304				0001
Purchased Call/CSII/CSII000LSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	01/12/2023	Exercise	1	362,517	275.9			23,423	15,854			23,423		(7,930)				0001
Purchased Call/BCS/BCS7172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	05/31/2023	Exercise	1	858,502	578.79		9,826	12,855	3,029			12,855		(9,527)				0001
Purchased Call/CSII/CSII0002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	05/23/2023	Exercise	1	1,594,156	283.63		9,051	12,960	3,909			12,960		(8,954)				0001
Purchased Call/CSII/CSII0002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/19/2025	05/23/2023	Exercise	1	2,558,968	283.63		7,492	8,324	832			8,324		(7,418)				0001
Purchased Call/BCS/BCS8170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/05/2023	Expire	1	87,510	580.63									27				0001
Purchased Call/BCS/BCS8170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	06/06/2023	Exercise	1	890,039	589.56		22,860	32,618	9,758			32,618		(22,728)				0001
Purchased Call/BCS/BCS8170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	06/14/2023	Expire	1	322,630	593.85									25				0001
Purchased Call/BCS/BCS8171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/21/2023	Exercise	1	3,843,854	604.27		29,560	27,241	(2,319)			27,241		(28,021)				0001
Purchased Call/BCS/BCS8171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	06/26/2023	Expire	1	1,547,812	606.32									500				0001
Purchased Call/BCS/BCS8171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	06/27/2023	Exercise	1	2,100,986	603.73		6,456	6,842	386			6,842		(5,811)				0001
Purchased Call/BCS/BCS8171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	07/05/2023	Exercise	1	761,908	607.67		37,618	41,098	3,480			41,098		(37,526)				0001
Purchased Call/BCS/BCS8172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/11/2023	Expire	1	173,545	604.25									64				0001
Purchased Call/BCS/BCS8172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/11/2023	Expire	1	780,512	607.74									281				0001
Purchased Call/BCS/BCS8172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	07/14/2023	Exercise	1	3,036,214	622.14		30,139	28,987	(1,151)			28,987		(29,915)				0001
Purchased Call/BCS/BCS8173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	07/25/2023	Expire	1	1,091,965	622.71									403				0001
Purchased Call/BCS/BCS8173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	07/25/2023	Exercise	1	959,424	627.48		8,127	8,328	201			8,328		(7,833)				0001
Purchased Call/CSII/CSII000LSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/26/2022	01/25/2024	05/15/2023	Exercise	1	51,715	279			1,501	412			1,501		(1,160)				0001
Purchased Call/BCS/BCS8173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	07/26/2023	Expire	1	993,041	625.14									98				0001
Purchased Call/CSII/CSII0002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2025	05/31/2023	Exercise	1	2,510,068	281.69		1,904	2,181	276			2,181		(1,604)				0001
Purchased Call/BCS/BCS8173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	08/01/2023	Exercise	1	1,658,156	632.51		6,882	5,061	(1,821)			5,061		(6,293)				0001
Purchased Call/BCS/BCS8173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	08/01/2023	Exercise	1	506,162	630.98		8,611	7,807	(804)			7,807		(8,468)				0001
Purchased Call/BCS/BCS8173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/02/2023	Exercise	1	2,922,978	637.98		13,502	11,695	(1,807)			11,695		(13,237)				0001
Purchased Call/BCS/BCS8173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	08/04/2023	Exercise	1	3,032,767	631.47		6,371	3,777	(2,594)			3,777		(6,078)				0001
Purchased Call/CSII/CSII0002SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/30/2025	06/02/2023	Exercise	1	7,322,732	280.34		1,835	2,227	392			2,227		(1,214)				0001

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Purchased Call/BCS/BCS8173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	08/07/2023	Exercise	1	1,430,096	629.69		6,256	6,006	(249)			6,006		(5,760)				0001
Purchased Call/CSII/CSII000MS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/28/2022	01/26/2024	03/03/2023	Exercise	1	50,286	278.76			2,915	1,832			2,915		(1,228)				0001
Purchased Call/BCS/BCS8173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	08/08/2023	Expire	1	223,715	620.09									88				0001
Purchased Call/BCS/BCS8173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	08/08/2023	Exercise	1	2,913,120	626.35		6,977	6,078	(899)			6,078		(5,936)				0001
Purchased Call/BCS/BCS8173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	08/08/2023	Expire	1	121,680	618.02									48				0001
Purchased Call/BCS/BCS8174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	08/09/2023	Exercise	1	309,576	628.36		10,891	7,278	(3,613)			7,278		(10,876)				0001
Purchased Call/BCS/BCS8174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	08/14/2023	Expire	1	1,040,803	625.27									408				0001
Purchased Call/BCS/BCS8174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	08/15/2023	Exercise	1	2,935,220	630.93		20,345	18,513	(1,832)			18,513		(19,352)				0001
Purchased Call/BCS/BCS8174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	08/15/2023	Expire	1	1,083,081	626.14									429				0001
Purchased Call/BCS/BCS8174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	08/16/2023	Expire	1	275,571	625.17									31				0001
Purchased Call/BCS/BCS8174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	08/16/2023	Expire	1	106,847	623.08									12				0001
Purchased Call/BCS/BCS8174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	08/22/2023	Expire	1	368,740	609.53									149				0001
Purchased Call/BCS/BCS8174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/22/2023	Exercise	1	3,210,593	609.53		15,361	11,820	(3,541)			11,820		(14,162)				0001
Purchased Call/BCS/BCS8174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	08/22/2023	Exercise	1	422,172	608.06		19,446	18,953	(493)			18,953		(19,395)				0001
Purchased Call/CSII/CSII000MSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/10/2022	02/09/2024	06/23/2023	Exercise	1	56,860	281.35			1,629	381			1,629		(1,426)				0001
Purchased Call/BCS/BCS8175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	08/23/2023	Expire	1	455,017	609.55									52				0001
Purchased Call/BCS/BCS8175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	08/28/2023	Expire	1	1,896,797	605.7									780				0001
Purchased Call/BCS/BCS8175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	08/28/2023	Expire	1	259,733	604.24									108				0001
Purchased Call/CSII/CSII0002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/02/2023	06/04/2025	06/06/2023	Expire	1	1,988,323	283.66									159				0001
Purchased Call/BCS/BCS8175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	08/29/2023	Exercise	1	2,505,485	613.44		7,802	6,664	(1,138)			6,664		(6,850)				0001
Purchased Call/BCS/BCS8175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	08/29/2023	Exercise	1	2,926,298	613.44		108,265	108,639	374			108,639		(107,779)				0001
Purchased Call/BCS/BCS8175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/05/2023	Expire	1	170,402	615.99									97				0001
Purchased Call/BCS/BCS8175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/05/2023	Expire	1	440,651	622.21									239				0001
Purchased Call/BCS/BCS8175SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	09/06/2023	Expire	1	759,702	616.04									428				0001
Purchased Call/BCS/BCS8175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Expire	1	203,819	613.99									117				0001
Purchased Call/BCS/BCS8176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	09/07/2023	Expire	1	2,498,813	617.48									290				0001
Purchased Call/BCS/BCS8176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	09/08/2023	Exercise	1	1,188,098	615.74		8,024	8,478	455			8,478		(7,899)				0001
Purchased Call/BCS/BCS8176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2023	Expire	1	291,971	612.22									124				0001
Purchased Call/BCS/BCS8176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2023	Expire	1	1,480,312	611.67									630				0001
Purchased Call/BCS/BCS8176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	09/13/2023	Exercise	1	2,176,961	625.76		6,417	4,698	(1,720)			4,698		(6,170)				0001

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Purchased Call/CSII/CSII000MSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2022	02/16/2024	08/15/2023	Exercise	1	155,368	281.69			5,346	1,862			5,346		(3,600)				0001
Purchased Call/BCS/BCS8176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	09/18/2023	Expire	1	75,193	623.18									33				0001
Purchased Call/BCS/BCS8176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	09/19/2023	Expire	1	262,582	619.4									114				0001
Purchased Call/BCS/BCS8177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	09/19/2023	Exercise	1	2,544,502	618.84			87,406	71,716	(15,690)		71,716		(86,877)				0001
Purchased Call/CSII/CSII0002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/08/2023	06/06/2025	06/12/2023	Expire	1	2,913,078	286.13									250				0001
Purchased Call/BCS/BCS8177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	09/26/2023	Expire	1	339,405	604.27									145				0001
Purchased Call/BCS/BCS8177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	10/03/2023	Expire	1	187,423	600.24									81				0001
Purchased Call/CSII/CSII000MSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2022	02/15/2024	09/05/2023	Exercise	1	52,224	280.55			2,416	1,186			2,416		(1,403)				0001
Purchased Call/BCS/BCS8177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	10/04/2023	Expire	1	1,043,399	594.36									143				0001
Purchased Call/BCS/BCS8177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	10/10/2023	Expire	1	815,065	589.39									500				0001
Purchased Call/BCS/BCS8178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	10/11/2023	Expire	1	954,909	593.08									590				0001
Purchased Call/BCS/BCS8178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	10/17/2023	Expire	1	1,166,691	593.92									539				0001
Purchased Call/BCS/BCS8178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2023	Expire	1	737,301	593.92									340				0001
Purchased Call/BCS/BCS8179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	10/24/2023	Exercise	1	371,029	582.73			9,178	10,095	917		10,095		(9,064)				0001
Purchased Call/BCS/BCS8179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	10/24/2023	Expire	1	1,190,995	591.61									535				0001
Purchased Call/BCS/BCS8179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	10/26/2023	Expire	1	1,035,949	594.34									145				0001
Purchased Call/BCS/BCS8179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	10/30/2023	Exercise	1	2,386,258	581			7,122	10,042	2,920		10,042		(6,042)				0001
Purchased Call/BCS/BCS8179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/26/2023	01/09/2025	10/30/2023	Expire	1	1,583,741	562.23									1,053				0001
Purchased Call/BCS/BCS8179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	10/31/2023	Expire	1	131,827	573.54									65				0001
Purchased Call/BCS/BCS8179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	10/31/2023	Expire	1	502,459	577.32									238				0001
Purchased Call/BCS/BCS8179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	10/31/2023	Expire	1	1,320,590	582.27									600				0001
Purchased Call/BCS/BCS817AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	11/02/2023	Expire	1	741,398	594.07									105				0001
Purchased Call/BCS/BCS817AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	11/07/2023	Expire	1	656,890	606.79									295				0001
Purchased Call/BCS/BCS817ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	11/07/2023	Expire	1	317,871	606.79									143				0001
Purchased Call/CSII/CSII0002SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/15/2023	06/13/2025	06/20/2023	Exercise	1	2,317,185	286			2,188	2,532	344		2,532		(1,898)				0001
Purchased Call/BCS/BCS817ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	11/07/2023	Expire	1	428,508	599.33									205				0001
Purchased Call/BCS/BCS817ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	11/13/2023	Expire	1	303,423	593.26									151				0001
Purchased Call/BCS/BCS817BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	11/14/2023	Expire	1	123,758	598.54									62				0001
Purchased Call/BCS/BCS817BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	11/15/2023	Exercise	1	754,640	602.02			25,223	30,106	4,883		30,106		(25,167)				0001
Purchased Call/CSII/CSII000LSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	01/09/2024	01/17/2023	Expire	1	188,322	274.55									(123)				0001

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Purchased Call/BCS/BCS817BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	11/15/2023	Exercise	1	2,689,748	607.67		6,612	7,586	974			7,586		(6,230)				0001
Purchased Call/CSII/CSII0002SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	06/25/2025	06/27/2023	Expire	1	1,393,056	284.51									135				0001
Purchased Call/BCS/BCS817BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	11/15/2023	Expire	1	281,005	600.19									44				0001
Purchased Call/BCS/BCS817BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	11/20/2023	Exercise	1	140,071	609.62		6,957	8,687	1,730			8,687		(6,941)				0001
Purchased Call/CSII/CSII000LSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	06/09/2023	Exercise	1	73,991	276.42			3,207	1,637			3,207		(1,714)				0001
Purchased Call/BCS/BCS817BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	11/21/2023	Expire	1	703,777	620.12									325				0001
Purchased Call/BCS/BCS817CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Expire	1	117,338	614.16									80				0001
Purchased Call/CSII/CSII000M5Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/04/2022	03/04/2024	01/31/2023	Exercise	1	220,864	285.54			7,258	2,161			7,258		(5,314)				0001
Purchased Call/BCS/BCS817CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	11/28/2023	Expire	1	758,750	624.06									357				0001
Purchased Call/BCS/BCS817CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/11/2023	Expire	1	895,963	628.56									417				0001
Purchased Call/CSII/CSII000ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	06/24/2025	06/27/2023	Exercise	1	2,690,204	284.51		3,049	4,233	1,184			4,233		(2,804)				0001
Purchased Call/BCS/BCS817CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	12/12/2023	Expire	1	280,591	623.13									140				0001
Purchased Call/BCS/BCS817DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	12/12/2023	Expire	1	582,674	630									275				0001
Purchased Call/BCS/BCS817DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	12/12/2023	Expire	1	2,673,638	625.21									1,314				0001
Purchased Call/BCS/BCS817DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	12/13/2023	Expire	1	2,259,455	630.44									373				0001
Purchased Call/BCS/BCS817DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	12/13/2023	Expire	1	78,660	620.1									13				0001
Purchased Call/CSII/CSII1000S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/29/2023	06/27/2025	07/03/2023	Expire	1	1,835,067	287.6									235				0001
Purchased Call/BCS/BCS817DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	12/19/2023	Expire	1	1,840,551	645.04									853				0001
Purchased Call/BCS/BCS817DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	12/19/2023	Expire	1	296,107	638.01									146				0001
Purchased Call/BCS/BCS817DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	12/20/2023	Expire	1	986,677	647.45									152				0001
Purchased Call/BCS/BCS817DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	12/22/2023	Expire	1	617,615	644.6									95				0001
Purchased Call/BCS/BCS817DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	12/26/2023	Expire	1	1,350,423	649.75									839				0001
Purchased Call/BCS/BCS817DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	12/26/2023	Expire	1	59,341	639.09									40				0001
Purchased Call/BCS/BCS817ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	12/27/2023	Expire	1	338,963	642.47									223				0001
Purchased Call/BCS/BCS817ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	1,184,112	649.55									734				0001
Purchased Call/CSII/CSII000LSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/27/2022	01/26/2024	03/02/2023	Exercise	1	159,657	279.7			5,941	2,506			5,941		(3,643)				0001
Purchased Call/BCS/BCS817ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	12/28/2023	Expire	1	991,073	651.94									154				0001
Purchased Call/BCS/BCS817ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/03/2024	Expire	1	158,831	639.98									54				0001
Purchased Call/BCS/BCS817ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/03/2024	Expire	1	1,270,243	645.71									413				0001
Purchased Call/BCS/BCS817ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	01/03/2024	Expire	1	103,786	643.56									34				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1000SB																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/09/2025	07/11/2023	Exercise	1	3,068,457	287.93		2,985	3,961	976			3,961		(2,691)				0001
Purchased Call/CSII/CSII000MSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/27/2022	01/26/2024	07/31/2023	Exercise	1	50,792	278.62			2,381	1,233			2,381		(1,267)				0001
Purchased Call/CSII/CSII000NS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/09/2022	03/08/2024	05/12/2023	Exercise	1	213,031	284.14			4,976	46			4,976		(5,137)				0001
Purchased Call/CSII/CSII1000SD																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/10/2023	07/10/2025	07/12/2023	Exercise	1	7,017,779	287.98		7,489	8,114	625			8,114		(7,297)				0001
Purchased Call/CSII/CSII1000SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/19/2023	07/18/2025	07/21/2023	Exercise	1	3,804,187	289.52		2,726	3,308	582			3,308		(2,540)				0001
Purchased Call/CSII/CSII000MS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/28/2022	01/30/2024	12/21/2023	Exercise	1	56,701	278.76			2,048	818			2,048		(1,291)				0001
Purchased Call/CSII/CSII000MSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/07/2022	02/07/2024	04/20/2023	Exercise	1	131,734	282.58			5,195	2,314			5,195		(3,046)				0001
Purchased Call/CSII/CSII1000SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/20/2023	07/18/2025	07/24/2023	Expire	1	3,848,546	288.36									404				0001
Purchased Call/CSII/CSII1000SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2025	07/25/2023	Exercise	1	2,384,174	288.27		1,839	2,010	171			2,010		(1,598)				0001
Purchased Call/CSII/CSII000NS5																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/10/2022	03/08/2024	03/15/2023	Exercise	1	114,850	285.07			3,562	893			3,562		(2,839)				0001
Purchased Call/CSII/CSII1000SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/28/2025	08/01/2023	Expire	1	2,302,608	291.81									152				0001
Purchased Call/CSII/CSII000NS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/15/2022	03/14/2024	05/04/2023	Exercise	1	105,200	285.57			1,905	(387)			1,905		(2,369)				0001
Purchased Call/CSII/CSII000MSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2024	04/18/2023	Exercise	1	51,281	283.43			1,746	611			1,746		(1,257)				0001
Purchased Call/CSII/CSII1000SII																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	08/01/2023	Expire	1	2,340,118	291.81									250				0001
Purchased Call/CSII/CSII1001S2																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/05/2025	08/08/2023	Expire	1	2,937,027	292.81									332				0001
Purchased Call/CSII/CSII000NSA																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/16/2022	03/15/2024	07/07/2023	Exercise	1	103,570	283.11			2,889	472			2,889		(2,601)				0001
Purchased Call/CSII/CSII000MSI																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/14/2022	02/14/2024	03/21/2023	Exercise	1	50,503	281.58			1,413	295			1,413		(1,445)				0001
Purchased Call/CSII/CSII1001S4																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/06/2025	08/08/2023	Expire	1	1,514,021	292.81									171				0001
Purchased Call/CSII/CSII1001SE																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/16/2023	08/15/2025	08/18/2023	Exercise	1	4,977,459	290.48		2,068	1,574	(494)			1,574		(1,784)				0001
Purchased Call/CSII/CSII000NSC																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2024	10/20/2023	Exercise	1	51,131	284.36			1,771	570			1,771		(1,328)				0001
Purchased Call/CSII/CSII000MSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/18/2022	02/21/2024	03/09/2023	Exercise	1	50,914	281.91			2,375	1,223			2,375		(1,252)				0001
Purchased Call/CSII/CSII000NSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/01/2022	04/02/2024	05/05/2023	Exercise	1	51,218	284.53			1,141	(97)			1,141		(1,355)				0001
Purchased Call/CSII/CSII1001SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/21/2023	08/21/2025	08/23/2023	Exercise	1	4,138,975	290.29		3,146	3,459	313			3,459		(3,015)				0001
Purchased Call/CSII/CSII1001SR																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2025	08/31/2023	Expire	1	3,996,633	291.96									149				0001
Purchased Call/CSII/CSII0000SC																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2022	04/22/2024	02/23/2023	Exercise	1	185,894	290.81			4,391	(268)			4,391		(4,848)				0001
Purchased Call/CSII/CSII000MSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/23/2022	02/22/2024	08/25/2023	Exercise	1	50,635	281.6			1,857	693			1,857		(1,213)				0001
Purchased Call/CSII/CSII1002S4																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/11/2023	09/11/2025	09/13/2023	Expire	1	3,884,626	295.02									155				0001
Purchased Call/CSII/CSII000MSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/25/2022	02/27/2024	08/01/2023	Exercise	1	51,976	282.52			2,110	920			2,110		(1,325)				0001
Purchased Call/CSII/CSII0000SE																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2022	04/23/2024	07/31/2023	Exercise	1	52,921	290.81			1,207	(121)			1,207		(1,420)				0001
Purchased Call/CSII/CSII0000SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	03/20/2023	Exercise	1	179,411	290.63			2,794	(1,728)			2,794		(4,719)				0001

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Purchased Call/CSII/CSII000NS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/08/2022	03/07/2024	08/14/2023	Exercise	1	58,337	286.26			2,081	768			2,081		(1,368)				0001
Purchased Call/CSII/CSII002S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/12/2025	09/15/2023	Exercise	1	8,210,278	295.64		32,792	18,427	(14,365)			18,427		(32,325)				0001
Purchased Call/CSII/CSII000NSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/16/2022	03/15/2024	04/19/2023	Exercise	1	76,417	284.08			2,459	752			2,459		(1,760)				0001
Purchased Call/CSII/CSII0000SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/06/2022	05/08/2024	05/23/2023	Exercise	1	102,115	292.94			1,550	(1,054)			1,550		(2,728)				0001
Purchased Call/CSII/CSII002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2025	09/28/2023	Expire	1	2,835,911	291.02									149				0001
Purchased Call/CSII/CSII000PS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/18/2022	05/17/2024	07/20/2023	Exercise	1	51,245	292.54			993	(287)			993		(1,358)				0001
Purchased Call/CSII/CSII000NSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/24/2022	03/22/2024	04/06/2023	Exercise	1	250,753	284.24			6,636	682			6,636		(6,233)				0001
Purchased Call/CSII/CSII002SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2023	09/26/2025	09/29/2023	Exercise	1	5,358,882	292.44		14,596	11,512	(3,084)			11,512		(14,210)				0001
Purchased Call/CSII/CSII000PS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/25/2022	05/24/2024	12/26/2023	Exercise	1	73,304	292.77			714	(1,298)			714		(2,142)				0001
Purchased Call/CSII/CSII000LSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/31/2021	01/02/2024	07/07/2023	Exercise	1	51,365	270.57			3,288	2,222			3,288		(1,196)				0001
Purchased Call/CSII/CSII002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	10/10/2023	Expire	1	2,115,902	287.77									320				0001
Purchased Call/CSII/CSII000NSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2022	03/25/2024	03/02/2023	Exercise	1	164,173	285.54			4,710	807			4,710		(4,063)				0001
Purchased Call/CSII/CSII003S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2025	10/17/2023	Expire	1	3,480,464	289.57									450				0001
Purchased Call/CSII/CSII003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/17/2025	10/23/2023	Expire	1	2,784,459	291.59									242				0001
Purchased Call/CSII/CSII000PSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/08/2022	06/07/2024	11/13/2023	Exercise	1	104,339	294.6			700	(2,134)			700		(2,994)				0001
Purchased Call/CSII/CSII000LSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024	09/08/2023	Exercise	1	104,407	275.31			6,255	4,014			6,255		(2,395)				0001
Purchased Call/CSII/CSII000NSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/31/2022	03/28/2024	03/06/2023	Exercise	1	126,257	284			5,184	2,150			5,184		(3,295)				0001
Purchased Call/CSII/CSII003SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/24/2025	10/27/2023	Expire	1	4,598,333	287.86									352				0001
Purchased Call/CSII/CSII0003S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/29/2022	06/24/2024	07/10/2023	Exercise	1	79,398	288.1			1,769	(599)			1,769		(2,583)				0001
Purchased Call/CSII/CSII000MS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/04/2022	02/02/2024	12/06/2023	Exercise	1	50,833	281.5			1,056	(47)			1,056		(1,157)				0001
Purchased Call/CSII/CSII003SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/28/2025	10/31/2023	Exercise	1	5,795,476	284.89		5,612	5,931	319			5,931		(4,872)				0001
Purchased Call/CSII/CSII000NSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/01/2022	04/01/2024	02/23/2023	Exercise	1	442,535	284.53			8,198	1,634			8,198		(6,635)				0001
Purchased Call/CSII/CSII000MSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/09/2022	02/08/2024	04/21/2023	Exercise	1	50,048	281.8			1,717	651			1,717		(1,144)				0001
Purchased Call/CSII/CSII003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/29/2025	10/31/2023	Expire	1	3,032,663	284.89									380				0001
Purchased Call/CSII/CSII003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/11/2025	11/14/2023	Expire	1	1,416,312	285.35									193				0001
Purchased Call/CSII/CSII0000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/29/2022	06/27/2024	12/11/2023	Exercise	1	211,981	289.01			2,677	(3,409)			2,677		(6,167)				0001
Purchased Call/CSII/CSII000MSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2022	02/09/2024	06/08/2023	Exercise	1	50,641	283.43			1,240	127			1,240		(1,226)				0001
Purchased Call/CSII/CSII004S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/20/2023	11/20/2025	11/22/2023	Expire	1	3,687,330	286.69									374				0001
Purchased Call/CSII/CSII000NSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2022	04/08/2024	02/13/2023	Exercise	1	227,605	287.23			4,916	(651)			4,916		(5,721)				0001
Purchased Call/CSII/CSII004S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/27/2023	11/26/2025	11/29/2023	Exercise	1	6,963,987	286.88		33,105	28,361	(4,744)			28,361		(32,847)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000MSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/18/2022	02/16/2024	01/23/2023	Exercise	1	276,640	281.91			9,521	3,309			9,521		(6,542)				0001
Purchased Call/CGM/CGM0404S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2022	01/05/2024	06/20/2023	Exercise	1	55,097	324.94			895	186			895		(793)				0001
Purchased Call/CSII/CSII0000S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024	06/30/2023	Exercise	1	137,317	288.45			2,947	(443)			2,947		(3,430)				0001
Purchased Call/CSII/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/08/2022	07/10/2024	03/15/2023	Exercise	1	163,930	286.89			4,828	177			4,828		(4,884)				0001
Purchased Call/CSII/CSII1004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	12/08/2023	Exercise	1	2,671,143	283.69		3,706	4,489	784			4,489		(3,521)				0001
Purchased Call/CGM/CGM0404SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/14/2022	01/12/2024	06/16/2023	Exercise	1	52,234	325.39			764	78			764		(837)				0001
Purchased Call/CSII/CSII0000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/08/2022	07/08/2024	12/13/2023	Exercise	1	51,311	286.89			805	(646)			805		(1,554)				0001
Purchased Call/CSII/CSII0000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2022	04/29/2024	02/02/2023	Exercise	1	405,367	289.78			10,880	2,309			10,880		(8,852)				0001
Purchased Call/CSII/CSII1004SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/05/2025	12/11/2023	Expire	1	2,131,450	284.13									258				0001
Purchased Call/CSII/CSII000MSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/24/2022	02/23/2024	04/25/2023	Exercise	1	214,510	279.57			9,154	4,281			9,154		(5,111)				0001
Purchased Call/CGM/CGM0404SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2022	01/18/2024	01/19/2023	Exercise	1	253,031	324.82			3,122	(247)			3,122		(3,595)				0001
Purchased Call/CSII/CSII0000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/03/2022	05/02/2024	01/06/2023	Exercise	1	116,056	289.55			2,852	(167)			2,852		(3,200)				0001
Purchased Call/CSII/CSII1004SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/15/2025	12/19/2023	Exercise	1	3,181,514	285.84		2,717	3,075	359			3,075		(2,436)				0001
Purchased Call/CSII/CSII0000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/19/2022	07/15/2024	04/24/2023	Exercise	1	66,021	286.23			1,947	(43)			1,947		(2,117)				0001
Purchased Call/CGM/CGM0404SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2022	02/02/2024	04/25/2023	Exercise	1	52,870	324.1			639	(66)			639		(748)				0001
Purchased Call/CSII/CSII000NS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/11/2022	03/13/2024	03/29/2023	Exercise	1	50,958	285.13			1,312	120			1,312		(1,288)				0001
Purchased Call/CSII/CSII1005S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/31/2025	01/03/2024	Expire	1	240,145	286.98									24				0001
Purchased Call/CSII/CSII000NSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2024	01/23/2023	Exercise	1	149,444	283.49			6,672	3,140			6,672		(3,689)				0001
Purchased Call/CSII/CSII0000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/10/2022	05/09/2024	10/04/2023	Exercise	1	130,170	291.79			1,414	(380)			1,414		(1,886)				0001
Purchased Call/CSII/CSII000NSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2022	03/18/2024	11/30/2023	Exercise	1	51,701	283.49			1,160	(60)			1,160		(1,340)				0001
Purchased Call/CSII/CSII0000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2024	08/22/2023	Exercise	1	50,121	286.23			1,714	274			1,714		(1,675)				0001
Purchased Call/CGM/CGM0404SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2022	02/09/2024	05/16/2023	Exercise	1	118,790	323.41			1,010	(716)			1,010		(1,794)				0001
Purchased Call/CSII/CSII0000SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/22/2022	07/22/2024	03/21/2023	Exercise	1	107,575	286.52			3,182	47			3,182		(3,386)				0001
Purchased Call/CGM/CGM0405SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2022	03/04/2024	11/10/2023	Exercise	1	139,313	338.63			4	(2,179)			4		(2,325)				0001
Purchased Call/CSII/CSII000PS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/17/2022	05/16/2024	02/22/2023	Exercise	1	103,931	293.69			2,769	207			2,769		(2,700)				0001
Purchased Call/CSII/CSII000NSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2024	02/23/2023	Exercise	1	102,854	285.54			3,686	1,187			3,686		(2,661)				0001
Purchased Call/CSII/CSII000PS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/18/2022	05/17/2024	02/06/2023	Exercise	1	147,418	291.64			3,914	82			3,914		(4,082)				0001
Purchased Call/CGM/CGM0405SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2022	03/11/2024	01/18/2023	Exercise	1	51,123	336.98			238	(479)			238		(804)				0001
Purchased Call/CGM/CGM0405SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/18/2022	03/15/2024	02/13/2023	Exercise	1	97,552	335.67			445	(1,023)			445		(1,596)				0001
Purchased Call/CSII/CSII000NSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024	03/15/2023	Exercise	1	178,311	287.23			3,332	(1,036)			3,332		(4,598)				0001

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Purchased Call/CGM/CGM0406SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2022	04/11/2024	04/06/2023	Exercise	1	51,166	333.13			307	(525)			307		(1,029)				0001
Purchased Call/CSW/CSW0000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2022	04/15/2024	04/05/2023	Exercise	1	120,854	289.51			2,263	(733)			2,263		(3,114)				0001
Purchased Call/CSW/CSW000RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2022	08/16/2024	02/23/2023	Exercise	1	238,113	286.44			6,761	(445)			6,761		(7,459)				0001
Purchased Call/CSW/CSW000PS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/26/2022	05/24/2024	02/13/2023	Exercise	1	396,564	294.07			9,464	(1,074)			9,464		(10,834)				0001
Purchased Call/CSW/CSW0000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/19/2022	04/18/2024	02/21/2023	Exercise	1	54,740	290.17			2,054	728			2,054		(1,455)				0001
Purchased Call/CSW/CSW000SS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/12/2022	09/06/2024	07/13/2023	Exercise	1	50,936	289.92			1,449	(123)			1,449		(1,674)				0001
Purchased Call/CSW/CSW0000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2024	11/06/2023	Exercise	1	51,393	289.78			803	(505)			803		(1,508)				0001
Purchased Call/CSW/CSW0000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2024	02/09/2023	Exercise	1	599,018	291.47			13,684	(1,476)			13,684		(15,381)				0001
Purchased Call/CSW/CSW000PSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/15/2022	06/14/2024	01/12/2023	Exercise	1	226,926	294.13			4,833	(1,345)			4,833		(6,548)				0001
Purchased Call/CGM/CGM0407S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024	04/17/2023	Exercise	1	55,860	330.04			493	(501)			493		(1,232)				0001
Purchased Call/CSW/CSW000SSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2022	09/12/2024	09/28/2023	Exercise	1	58,202	289.72			1,641	(304)			1,641		(2,066)				0001
Purchased Call/CSW/CSW000PSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/16/2022	06/14/2024	10/19/2023	Exercise	1	54,255	293.72			1,070	(416)			1,070		(1,793)				0001
Purchased Call/CSW/CSW0000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/06/2022	05/06/2024	03/07/2023	Exercise	1	183,417	292.94			3,416	(1,254)			3,416		(4,882)				0001
Purchased Call/CSW/CSW000SSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2022	09/13/2024	04/06/2023	Exercise	1	103,492	291.22			2,234	(1,002)			2,234		(3,381)				0001
Purchased Call/CSW/CSW0000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	02/02/2023	Exercise	1	122,251	290.89			3,715	465			3,715		(3,378)				0001
Purchased Call/CGM/CGM0407SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	06/03/2024	06/30/2023	Exercise	1	550,476	330.46			4,295	(5,555)			4,295		(9,908)				0001
Purchased Call/CSW/CSW0000SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/12/2022	05/10/2024	01/26/2023	Exercise	1	206,137	292.6			3,418	(1,902)			3,418		(5,470)				0001
Purchased Call/CSW/CSW000SSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/16/2022	09/16/2024	12/21/2023	Exercise	1	53,385	290.64			1,054	(623)			1,054		(1,916)				0001
Purchased Call/CSW/CSW0000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/12/2022	07/11/2024	06/15/2023	Exercise	1	51,159	287.57			1,311	(156)			1,311		(1,557)				0001
Purchased Call/CSW/CSW0000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2022	05/13/2024	01/19/2023	Exercise	1	102,927	292.85			2,733	68			2,733		(2,825)				0001
Purchased Call/CGM/CGM0407SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2022	06/13/2024	01/19/2023	Exercise	1	114,965	327.06			1,050	(881)			1,050		(2,525)				0001
Purchased Call/CSW/CSW0000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/19/2022	07/18/2024	09/18/2023	Exercise	1	51,300	287.6			2,299	841			2,299		(1,570)				0001
Purchased Call/CSW/CSW0000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2022	05/14/2024	04/06/2023	Exercise	1	104,309	292.85			2,235	(467)			2,235		(2,839)				0001
Purchased Call/CSW/CSW000SSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/16/2022	09/17/2024	08/22/2023	Exercise	1	50,124	290.64			1,421	(154)			1,421		(1,690)				0001
Purchased Call/CSW/CSW000SSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/23/2022	09/23/2024	10/05/2023	Exercise	1	50,057	289.03			1,429	(153)			1,429		(1,788)				0001
Purchased Call/CSW/CSW000PS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/20/2022	05/20/2024	01/10/2023	Exercise	1	278,957	290.93			6,166	(1,158)			6,166		(7,563)				0001
Purchased Call/CGM/CGM0408S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/29/2022	06/24/2024	02/06/2023	Exercise	1	442,296	326.81			3,425	(4,448)			3,425		(8,118)				0001
Purchased Call/CSW/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/02/2022	05/31/2024	03/07/2023	Exercise	1	50,137	292.7			1,564	215			1,564		(1,577)				0001
Purchased Call/CSW/CSW0000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	08/01/2023	Exercise	1	141,431	286.99			3,907	(226)			3,907		(4,285)				0001
Purchased Call/CSW/CSW000SSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024	12/05/2023	Exercise	1	74,923	291.59			1,231	(1,170)			1,231		(2,545)				0001

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Purchased Call/CSII/CSII000PSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/10/2022	06/10/2024	04/06/2023	Exercise	1	103,686	296.3			1,304	(1,516)			1,304		(2,930)				0001
Purchased Call/CSII/CSII000SSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/07/2022	10/07/2024	08/18/2023	Exercise	1	51,812	295.65			1,099	(572)			1,099		(1,884)				0001
Purchased Call/CSII/CSII000QSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/28/2022	07/26/2024	08/10/2023	Exercise	1	65,069	286.9			2,497	582			2,497		(2,068)				0001
Purchased Call/CSII/CSII000PSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/17/2022	06/17/2024	10/20/2023	Exercise	1	51,173	291.23			1,246	(163)			1,246		(1,606)				0001
Purchased Call/CGM/CGM0408SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	07/11/2022	07/03/2024	11/06/2023	Exercise	1	59,799	326.24			233	(882)			233		(1,204)				0001
Purchased Call/CSII/CSII000RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/29/2022	07/29/2024	11/21/2023	Exercise	1	54,932	287.13			1,192	(429)			1,192		(1,793)				0001
Purchased Call/CSII/CSII000TS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2022	10/11/2024	07/18/2023	Exercise	1	229,649	296.04			4,892	(2,550)			4,892		(7,766)				0001
Purchased Call/CSII/CSII000PSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/22/2022	06/21/2024	11/30/2023	Exercise	1	55,043	290.71			837	(686)			837		(1,640)				0001
Purchased Call/CGM/CGM0408SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	07/13/2022	07/05/2024	03/01/2023	Exercise	1	51,132	326.24			616	(339)			616		(1,108)				0001
Purchased Call/CSII/CSII000RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/23/2022	08/19/2024	10/24/2023	Exercise	1	50,095	286.73			1,562	(156)			1,562		(1,844)				0001
Purchased Call/CSII/CSII000QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/23/2022	06/21/2024	10/26/2023	Exercise	1	50,960	288.86			1,201	(218)			1,201		(1,537)				0001
Purchased Call/CSII/CSII000RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/19/2022	08/20/2024	05/25/2023	Exercise	1	51,477	286.73			1,264	(298)			1,264		(1,724)				0001
Purchased Call/CSII/CSII000TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	10/21/2024	07/28/2023	Expire	1	74,777	296.84									(213)				0001
Purchased Call/CSII/CSII000RST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/26/2022	08/28/2024	02/02/2023	Exercise	1	108,234	290.92			3,328	14			3,328		(3,491)				0001
Purchased Call/CSII/CSII000QS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/24/2022	06/26/2024	09/18/2023	Exercise	1	70,392	288.1			3,020	1,047			3,020		(2,167)				0001
Purchased Call/CGM/CGM0408SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	07/26/2022	07/25/2024	07/28/2023	Exercise	1	50,048	327.58			773	(208)			773		(1,152)				0001
Purchased Call/CSII/CSII000RSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/26/2022	08/27/2024	02/15/2023	Exercise	1	72,369	290.92			2,975	760			2,975		(2,368)				0001
Purchased Call/CSII/CSII000QS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/24/2022	06/25/2024	06/30/2023	Exercise	1	55,269	288.1			1,360	(184)			1,360		(1,694)				0001
Purchased Call/CSII/CSII000SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/07/2022	09/06/2024	09/28/2023	Exercise	1	50,065	289.8			1,394	(164)			1,394		(1,738)				0001
Purchased Call/CSII/CSII000TSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/28/2022	10/29/2024	10/11/2023	Exercise	1	128,034	292.72			2,900	(1,347)			2,900		(4,291)				0001
Purchased Call/CSII/CSII000TSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/09/2022	11/08/2024	04/24/2023	Exercise	1	104,795	292.19			2,709	(814)			2,709		(4,086)				0001
Purchased Call/CGM/CGM0408ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	07/27/2022	07/26/2024	07/03/2023	Exercise	1	63,970	327.87			917	(335)			917		(1,340)				0001
Purchased Call/CGM/CGM0408SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/03/2022	08/02/2024	09/08/2023	Exercise	1	50,218	328.48			434	(531)			434		(1,123)				0001
Purchased Call/CSII/CSII000US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/15/2022	11/14/2024	02/17/2023	Exercise	1	102,867	294.03			2,651	(894)			2,651		(3,769)				0001
Purchased Call/CSII/CSII000QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/21/2022	07/19/2024	08/25/2023	Exercise	1	50,091	285.76			1,683	235			1,683		(1,705)				0001
Purchased Call/CSII/CSII000SS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2024	12/29/2023	Exercise	1	146,625	291.3			2,693	(1,876)			2,693		(4,802)				0001
Purchased Call/CGM/CGM0408SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	08/04/2022	08/02/2024	04/06/2023	Exercise	1	50,993	328.25			606	(411)			606		(1,181)				0001
Purchased Call/CSII/CSII000RS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/05/2022	08/06/2024	01/26/2023	Exercise	1	61,775	283.63			3,402	1,567			3,402		(2,000)				0001
Purchased Call/CSII/CSII000US8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/22/2022	11/21/2024	03/20/2023	Exercise	1	281,416	290.59			5,785	(4,151)			5,785		(10,358)				0001
Purchased Call/CSII/CSII000RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/12/2022	08/14/2024	08/30/2023	Exercise	1	60,553	285.52			2,144	323			2,144		(1,882)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000USS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/14/2022	12/13/2024	04/19/2023	Exercise	1	216,288	284.3			8,296	596			8,296		(8,071)				0001
Purchased Call/CSII/CSII000RSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/17/2022	08/16/2024	03/10/2023	Exercise	1	163,840	285.59			5,397	459			5,397		(5,146)				0001
Purchased Call/JSG/JSG3057SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	01/20/2023	Exercise	1	62,045	225.42			1,032	(418)			1,032		(1,483)				0001
Purchased Call/CGM/CGM0409S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2022	08/12/2024	11/09/2023	Exercise	1	51,165	329.08			165	(821)			165		(1,078)				0001
Purchased Call/CSII/CSII000RSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2022	08/23/2024	02/28/2023	Exercise	1	200,559	289.51			5,325	(767)			5,325		(6,276)				0001
Purchased Call/CSII/CSII000SSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2022	10/03/2024	11/01/2023	Exercise	1	116,890	292.71			2,011	(1,870)			2,011		(4,110)				0001
Purchased Call/CGM/CGM0407SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	05/31/2024	01/30/2023	Exercise	1	79,559	330.66			833	(571)			833		(1,618)				0001
Purchased Call/CGM/CGM0407SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024	01/31/2023	Exercise	1	64,583	329.79			717	(360)			717		(1,143)				0001
Purchased Call/CSII/CSII000USX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/20/2022	12/19/2024	02/23/2023	Exercise	1	915,052	285.39			36,332	2,654			36,332		(33,974)				0001
Purchased Call/CSII/CSII000USY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2022	12/20/2024	07/27/2023	Exercise	1	491,408	285.71			1,966	140			1,966		(2,003)				0001
Purchased Call/CSII/CSII000TS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/12/2022	10/11/2024	05/17/2023	Exercise	1	101,660	295.38			1,441	(1,849)			1,441		(3,485)				0001
Purchased Call/CSII/CSII000USZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2022	12/20/2024	07/26/2023	Exercise	1	441,424	286.2			3,430	(248)			3,430		(4,019)				0001
Purchased Call/CSII/CSII000TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2022	10/18/2024	07/25/2023	Exercise	1	225,572	296.86			2,788	(4,559)			2,788		(7,780)				0001
Purchased Call/CSII/CSII000VS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/04/2023	01/03/2025	01/06/2023	Expire	1	1,705,772	289.21									55				0001
Purchased Call/CSII/CSII000VSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2023	01/08/2025	01/10/2023	Exercise	1	740,034	291.74		1,958	1,636	(322)			1,636		(1,925)				0001
Purchased Call/JSG/JSG305FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	03/21/2023	Exercise	1	78,551	215.49			747	(1,442)			747		(2,231)				0001
Purchased Call/CSII/CSII000TSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/26/2022	10/25/2024	10/31/2023	Exercise	1	53,412	296.13			628	(1,133)			628		(2,081)				0001
Purchased Call/CGM/CGM0409SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2022	09/06/2024	05/11/2023	Exercise	1	106,970	324.99			1,320	(873)			1,320		(2,395)				0001
Purchased Call/CSII/CSII000SS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2022	09/10/2024	11/14/2023	Exercise	1	50,026	289.82			867	(696)			867		(1,602)				0001
Purchased Call/JSG/JSG305GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	07/01/2022	07/02/2024	02/08/2023	Exercise	1	209,267	219.33			4,544	(1,434)			4,544		(6,321)				0001
Purchased Call/CSII/CSII000VSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2023	01/10/2025	01/17/2023	Expire	1	1,977,652	293.56									130				0001
Purchased Call/CSII/CSII000SSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2022	09/26/2024	10/31/2023	Exercise	1	51,428	288.52			1,012	(611)			1,012		(1,871)				0001
Purchased Call/CSII/CSII000VSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/24/2023	01/23/2025	01/26/2023	Exercise	1	3,250,822	295.16		11,573	10,917	(656)			10,917		(11,558)				0001
Purchased Call/JSG/JSG3055GJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	04/06/2023	Exercise	1	118,062	219.36			1,286	(2,109)			1,286		(3,498)				0001
Purchased Call/CSII/CSII000TSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/02/2022	11/01/2024	10/05/2023	Exercise	1	51,013	294.14			1,124	(566)			1,124		(1,849)				0001
Purchased Call/JSG/JSG305HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024	08/16/2023	Exercise	1	75,609	218.81			688	(1,514)			688		(2,284)				0001
Purchased Call/CGM/CGM0409SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/14/2022	09/13/2024	03/16/2023	Exercise	1	313,374	325.48			3,602	(2,902)			3,602		(6,626)				0001
Purchased Call/JSG/JSG3051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	05/17/2023	Exercise	1	51,849	233.94			244	(1,346)			244		(1,650)				0001
Purchased Call/CSII/CSII000VSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/27/2023	01/27/2025	01/31/2023	Expire	1	2,588,407	298.11									31				0001
Purchased Call/CSII/CSII000SSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2022	09/27/2024	07/10/2023	Exercise	1	100,728	289.24			2,289	(909)			2,289		(3,351)				0001

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Purchased Call/CSII/CSII000TSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/03/2022	11/01/2024	11/29/2023	Exercise	1	101,660	295.27			1,192	(2,190)			1,192		(3,735)				0001
Purchased Call/CSII/CSII000IS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/01/2023	01/31/2025	02/03/2023	Exercise	1	2,608,878	297.4		1,709	1,399	(310)			1,399		(1,687)				0001
Purchased Call/JSG/JSG305JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	02/24/2023	Exercise	1	75,804	227.03			1,179	(1,163)			1,179		(2,391)				0001
Purchased Call/CSII/CSII000IISH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/18/2025	02/22/2023	Expire	1	650,253	293.54									59				0001
Purchased Call/CGM/CGM040AS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIIZ7FF32TIIEFA76	09/21/2022	09/20/2024	11/07/2023	Exercise	1	51,720	323.96			377	(689)			377		(1,151)				0001
Purchased Call/CSII/CSII000IISN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/23/2023	02/21/2025	02/27/2023	Exercise	1	6,788,430	292.32	73,122		45,922	(27,200)			45,922		(73,059)				0001
Purchased Call/JSG/JSG305JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024	04/06/2023	Exercise	1	98,017	221.04			1,144	(1,906)			1,144		(3,283)				0001
Purchased Call/CSII/CSII000TSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/11/2022	11/13/2024	10/03/2023	Exercise	1	61,236	294.01			1,587	(492)			1,587		(2,241)				0001
Purchased Call/JSG/JSG305KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	01/23/2023	Exercise	1	182,332	217.06			4,814	(934)			4,814		(6,130)				0001
Purchased Call/CSII/CSII000TSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/04/2022	11/04/2024	10/05/2023	Exercise	1	811,464	294.74			17,262	(9,753)			17,262		(27,170)				0001
Purchased Call/CSII/CSII000IISY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/07/2023	03/06/2025	03/09/2023	Exercise	1	4,050,428	293.4		1,740	1,067	(672)			1,067		(1,696)				0001
Purchased Call/CSII/CSII000XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/16/2023	03/14/2025	03/20/2023	Expire	1	2,450,117	284.65									157				0001
Purchased Call/JSG/JSG305KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/09/2022	09/10/2024	01/18/2023	Exercise	1	106,765	223.17			1,762	(1,628)			1,762		(3,687)				0001
Purchased Call/CSII/CSII000US9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/23/2022	11/22/2024	01/06/2023	Exercise	1	218,792	291.03			6,205	(1,344)			6,205		(7,908)				0001
Purchased Call/CGM/CGM040AST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIIZ7FF32TIIEFA76	10/21/2022	10/18/2024	11/22/2023	Exercise	1	58,514	321.24			710	(551)			710		(1,463)				0001
Purchased Call/CSII/CSII000XS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/17/2023	03/18/2025	03/21/2023	Exercise	1	977,618	283.14		1,879	2,330	451			2,330		(1,821)				0001
Purchased Call/JSG/JSG305LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024	03/20/2023	Exercise	1	162,368	208.67			3,136	(2,080)			3,136		(5,525)				0001
Purchased Call/CSII/CSII000XSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/17/2023	03/17/2025	03/21/2023	Exercise	1	4,030,757	283.14	2,360	2,518	159				2,518		(2,275)				0001
Purchased Call/CSII/CSII000US6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/18/2022	11/18/2024	01/06/2023	Exercise	1	693,043	291.58			28,021	4,484			28,021		(23,839)				0001
Purchased Call/JSG/JSG305LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	03/03/2023	Exercise	1	82,954	208.58			2,239	(438)			2,239		(2,722)				0001
Purchased Call/CSII/CSII000XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2023	03/21/2025	03/24/2023	Expire	1	1,107,816	286.6									11				0001
Purchased Call/CSII/CSII000XSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	03/27/2025	03/30/2023	Exercise	1	1,781,455	285.07		1,929	1,663	(266)			1,663		(1,909)				0001
Purchased Call/CSII/CSII000XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/31/2023	04/02/2025	04/04/2023	Expire	1	528,600	286.87									40				0001
Purchased Call/JSG/JSG305NSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	01/23/2023	Exercise	1	86,546	210.46			3,298	388			3,298		(3,038)				0001
Purchased Call/CGM/CGM040ASU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIIZ7FF32TIIEFA76	10/24/2022	10/21/2024	07/26/2023	Exercise	1	155,546	321.24			3,713	294			3,713		(3,741)				0001
Purchased Call/CSII/CSII000USG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/02/2022	12/03/2024	03/15/2023	Exercise	1	55,442	290.07			1,447	(494)			1,447		(2,013)				0001
Purchased Call/CSII/CSII000IYS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2023	04/15/2025	04/18/2023	Expire	1	430,507	288.54									34				0001
Purchased Call/CSII/CSII000IYS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2023	04/23/2025	04/25/2023	Expire	1	679,657	285.97									52				0001
Purchased Call/JSG/JSG305NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024	01/23/2023	Exercise	1	58,855	210.51			2,242	262			2,242		(2,023)				0001
Purchased Call/CSII/CSII000USJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/06/2022	12/06/2024	03/07/2023	Exercise	1	143,535	287.19			6,374	1,335			6,374		(5,327)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000YSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/27/2023	04/25/2025	05/01/2023	Exercise	1	4,348,756	285.96		1,845	1,708	(137)			1,708		(1,533)				0001
Purchased Call/CSII/CSII000US7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/22/2022	11/22/2024	11/06/2023	Exercise	1	198,420	291.24			4,177	(2,641)			4,177		(7,254)				0001
Purchased Call/JSG/JSG3050GH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	01/31/2023	Exercise	1	245,251	213.25			10,087	1,297			10,087		(9,063)				0001
Purchased Call/CSII/CSII000YSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2023	04/30/2025	05/02/2023	Expire	1	1,727,957	286.6									139				0001
Purchased Call/CSII/CSII000YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/27/2022	12/27/2024	09/22/2023	Exercise	1	552,771	287.7			14,256	743			14,256		(13,713)				0001
Purchased Call/CSII/CSII000YSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2023	04/29/2025	05/02/2023	Exercise	1	1,134,708	286.6		1,871	1,527	(344)			1,527		(1,785)				0001
Purchased Call/JSG/JSG3050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	01/20/2023	Exercise	1	191,528	215.05			5,443	(1,450)			5,443		(6,930)				0001
Purchased Call/CGM/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2022	11/21/2024	02/16/2023	Exercise	1	543,316	324.06			7,580	(5,007)			7,580		(13,253)				0001
Purchased Call/CSII/CSII000YSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2023	05/13/2025	05/16/2023	Exercise	1	1,928,633	282.42		1,855	2,115	259			2,115		(1,697)				0001
Purchased Call/CSII/CSII000USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/07/2022	12/06/2024	06/12/2023	Exercise	1	106,538	286.61			3,592	(153)			3,592		(4,143)				0001
Purchased Call/CSII/CSII000YSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/15/2023	05/15/2025	05/17/2023	Expire	1	3,718,365	282.91									66				0001
Purchased Call/CSII/CSII000YS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/03/2023	01/03/2025	01/05/2023	Exercise	1	4,092,227	288.04		1,918	1,452	(466)			1,452		(1,873)				0001
Purchased Call/JSG/JSG3055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024	04/14/2023	Exercise	1	51,597	210.03			1,457	(437)			1,457		(1,881)				0001
Purchased Call/JSG/JSG3055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	01/05/2023	Expire	1	351,002	208.1									(33)				0001
Purchased Call/CSII/CSII000YSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/16/2023	05/16/2025	05/18/2023	Expire	1	1,755,391	281.53									115				0001
Purchased Call/JSG/JSG3055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	01/05/2023	Exercise	1	161,844	208.08			5,896	(60)			5,896		(5,947)				0001
Purchased Call/CSII/CSII000VSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/05/2023	01/03/2025	01/09/2023	Expire	1	1,270,970	292.28									53				0001
Purchased Call/CGM/CGM040BSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2022	11/29/2024	01/12/2023	Exercise	1	70,895	324.36			1,545	(117)			1,545		(1,944)				0001
Purchased Call/CSII/CSII0002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2023	06/16/2025	06/21/2023	Exercise	1	2,866,554	286.07		5,243	4,950	(293)			4,950		(4,966)				0001
Purchased Call/CSII/CSII000UST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/15/2022	12/13/2024	08/18/2023	Exercise	1	106,356	285.43			3,635	(156)			3,635		(4,115)				0001
Purchased Call/CGM/CGM040BSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2022	12/13/2024	07/10/2023	Exercise	1	104,179	325.19			1,271	(1,070)			1,271		(2,523)				0001
Purchased Call/JSG/JSG3055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	01/05/2023	Expire	1	467,442	209.99													0001
Purchased Call/CSII/CSII000VSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/13/2023	01/13/2025	01/18/2023	Expire	1	2,831,917	293.92									99				0001
Purchased Call/JSG/JSG3055SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	01/10/2023	Exercise	1	256,272	215.71		1,859	2,042	183			2,042		(1,851)				0001
Purchased Call/JSG/JSG3055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	01/10/2023	Exercise	1	564,371	215.71		2,420	1,787	(633)			1,787		(2,397)				0001
Purchased Call/JSG/JSG3055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	01/10/2023	Expire	1	645,465	213.76									34				0001
Purchased Call/CSII/CSII000USU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/16/2022	12/18/2024	06/02/2023	Exercise	1	74,548	285.74			1,800	(869)			1,800		(2,923)				0001
Purchased Call/JSG/JSG3055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	01/09/2023	Expire	1	159,075	208.62									(15)				0001
Purchased Call/JSG/JSG3057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	01/20/2023	Expire	1	93,556	213.92									(8)				0001
Purchased Call/CSII/CSII0002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2023	06/18/2025	06/21/2023	Exercise	1	6,603,114	286.07		16,614	17,627	1,013			17,627		(16,101)				0001

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Purchased Call/CSII/CSII000VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/20/2023	01/22/2025	01/24/2023	Expire	1	484,967	295.22									27				0001
Purchased Call/JSG/JSG305SST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	01/12/2023	Expire	1	412,753	215.06									1				0001
Purchased Call/JSG/JSG305TS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/13/2025	01/18/2023	Expire	1	61,394	216.66									5				0001
Purchased Call/CGM/CGM040CS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2022	12/19/2024	03/06/2023	Exercise	1	109,842	323.41			1,718	(835)			1,718		(2,902)				0001
Purchased Call/JSG/JSG305TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2023	Expire	1	1,358,706	211.98									(101)				0001
Purchased Call/JSG/JSG305TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	01/26/2023	Expire	1	173,855	213.21									(15)				0001
Purchased Call/CSII/CSII000VSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2023	01/24/2025	01/30/2023	Expire	1	1,900,291	298.09									89				0001
Purchased Call/JSG/JSG305TS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	01/18/2023	Expire	1	1,401,552	214.66									114				0001
Purchased Call/JSG/JSG305TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	01/20/2023	Expire	1	360,296	213.92									1				0001
Purchased Call/CSII/CSII000IIS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/03/2023	02/03/2025	02/07/2023	Exercise	1	2,327,327	295.66	4,023	2,077	(1,946)				2,077		(3,966)				0001
Purchased Call/CGM/CGM040CS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2022	12/20/2024	11/20/2023	Exercise	1	59,094	323.43	619	(741)					619		(1,593)				0001
Purchased Call/JSG/JSG305TSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	01/20/2023	Expire	1	768,165	211.77									2				0001
Purchased Call/JSG/JSG305TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	01/24/2023	Expire	1	269,657	214.26									15				0001
Purchased Call/JSG/JSG305TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	01/25/2023	Exercise	1	1,066,148	213.06	4,219	4,595	377				4,595		(4,216)				0001
Purchased Call/CSII/CSII000USV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/16/2022	12/16/2024	02/22/2023	Exercise	1	438,299	285.74		16,670	979				16,670		(15,957)				0001
Purchased Call/CSII/CSII1000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2023	07/14/2025	07/18/2023	Exercise	1	4,450,468	289.62	28,631	27,104	(1,527)				27,104		(28,516)				0001
Purchased Call/JSG/JSG305TSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	01/31/2023	Exercise	1	1,071,495	217.76	1,989	2,121	132				2,121		(1,933)				0001
Purchased Call/CSII/CSII000IIS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/03/2023	02/04/2025	02/07/2023	Expire	1	544,551	295.66									32				0001
Purchased Call/CSII/CSII000IIS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/09/2023	02/07/2025	02/13/2023	Expire	1	2,479,226	297.19									112				0001
Purchased Call/JSG/JSG305US6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	02/02/2023	Expire	1	243,897	220.69									1				0001
Purchased Call/CSII/CSII000VSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2023	01/06/2025	01/10/2023	Expire	1	2,090,258	291.74									48				0001
Purchased Call/CSII/CSII1000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/24/2023	07/24/2025	07/26/2023	Exercise	1	3,346,347	289.13	2,136	1,793	(343)				1,793		(2,020)				0001
Purchased Call/JSG/JSG305TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2023	Expire	1	794,805	214.26									(59)				0001
Purchased Call/JSG/JSG305UST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire	1	270,173	217.97									(21)				0001
Purchased Call/JSG/JSG305USU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire	1	366,072	213.72									(28)				0001
Purchased Call/JSG/JSG305VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2023	Expire	1	245,461	216.45									(18)				0001
Purchased Call/JSG/JSG305US7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	02/02/2023	Exercise	1	873,312	216.4	5,088	2,277	(2,811)				2,277		(5,085)				0001
Purchased Call/CGM/CGM040CS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2022	12/27/2024	03/31/2023	Exercise	1	2,568,690	322.55		9,399	(3,464)				9,399		(12,840)				0001
Purchased Call/JSG/JSG305USD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	02/07/2023	Exercise	1	591,685	219.7		1,865	1,862	(2)			1,862		(1,835)				0001
Purchased Call/CSII/CSII000IISD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/14/2023	02/13/2025	02/16/2023	Exercise	1	4,318,740	295.94		21,942	16,778	(5,164)			16,778		(21,893)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/JSG/JSG305VSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	02/21/2023	Expire	1	424,011	217.95									(15)				0001
Purchased Call/JSG/JSG305VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024	02/22/2023	Expire	1	287,664	220.22									(9)				0001
Purchased Call/CSII/CSII1000VSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	01/17/2025	01/19/2023	Expire	1	4,907,859	293.59									24				0001
Purchased Call/JSG/JSG305USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	02/07/2023	Exercise	1	1,742,062	215.4		4,700	3,356	(1,345)			3,356		(4,610)				0001
Purchased Call/JSG/JSG305VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,100,157	215.94									(38)				0001
Purchased Call/JSG/JSG305VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/24/2023	Expire	1	291,812	209.25									(20)				0001
Purchased Call/CSII/CSII1000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/24/2023	07/21/2025	07/26/2023	Expire	1	3,074,666	288.27									90				0001
Purchased Call/JSG/JSG305VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	02/22/2023	Exercise	1	1,159,609	220.22		3,853	3,218	(635)			3,218		(3,765)				0001
Purchased Call/CGM/CGM040CSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2023	12/30/2024	01/05/2023	Exercise	1	4,652,552	322.56		1,281	453	(828)			453		(1,281)				0001
Purchased Call/CSII/CSII000IISF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/15/2023	02/14/2025	02/17/2023	Exercise	1	4,932,268	296.34		1,941	1,653	(288)			1,653		(1,677)				0001
Purchased Call/JSG/JSG305VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	310,402	214.18									(22)				0001
Purchased Call/JSG/JSG305IISL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/06/2023	Expire	1	133,819	210.03									(4)				0001
Purchased Call/CSII/CSII1000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	08/01/2023	Exercise	1	4,948,803	291.81		1,821	1,310	(511)			1,310		(1,306)				0001
Purchased Call/JSG/JSG305VSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	02/22/2023	Exercise	1	503,244	220.22		2,607	1,361	(1,246)			1,361		(2,574)				0001
Purchased Call/CGM/CGM040CSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2023	01/10/2025	01/17/2023	Exercise	1	6,025,405	323.75		1,265	662	(603)			662		(1,064)				0001
Purchased Call/CSII/CSII000VSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/18/2023	01/16/2025	01/20/2023	Expire	1	1,464,608	293.92									7				0001
Purchased Call/JSG/JSG305VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	02/23/2023	Expire	1	492,388	214.18									4				0001
Purchased Call/JSG/JSG305IISD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	03/02/2023	Expire	1	616,074	209.8									5				0001
Purchased Call/CSII/CSII000IIS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/03/2023	02/05/2025	02/07/2023	Exercise	1	2,026,740	295.66		1,866	987	(880)			987		(1,752)				0001
Purchased Call/JSG/JSG305IISE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	03/02/2023	Expire	1	624,359	205.57									5				0001
Purchased Call/JSG/JSG305IISN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	03/07/2023	Expire	1	288,715	213.14									19				0001
Purchased Call/CGM/CGM040CSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2023	01/23/2025	01/26/2023	Exercise	1	5,054,111	324.66		11,529	9,339	(2,190)			9,339		(11,516)				0001
Purchased Call/CSII/CSII000IISG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/16/2023	02/14/2025	02/21/2023	Exercise	1	2,942,682	295.19		1,804	1,168	(636)			1,168		(1,593)				0001
Purchased Call/JSG/JSG305IISO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	03/07/2023	Expire	1	112,087	213.14									7				0001
Purchased Call/JSG/JSG305XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	03/14/2023	Exercise	1	715,994	192.97		6,614	6,883	270			6,883		(6,590)				0001
Purchased Call/CSII/CSII1001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/02/2023	08/01/2025	08/04/2023	Exercise	1	5,445,168	290.94		9,574	8,170	(1,404)			8,170		(9,299)				0001
Purchased Call/CSII/CSII000IISL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	02/21/2025	02/24/2023	Exercise	1	5,061,784	292.65		3,904	2,578	(1,326)			2,578		(3,734)				0001
Purchased Call/CSII/CSII000IIS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/09/2023	02/07/2025	02/13/2023	Exercise	1	4,123,959	295.11		1,996	708	(1,287)			708		(1,808)				0001
Purchased Call/CSII/CSII1001S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/04/2023	08/04/2025	08/08/2023	Exercise	1	1,716,715	292.81		1,904	1,391	(514)			1,391		(1,820)				0001
Purchased Call/JSG/JSG305XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	03/14/2023	Exercise	1	2,904,138	192.97		34,589	42,600	8,011			42,600		(34,524)				0001

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Purchased Call/CSII/CSII000IISC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/10/2023	02/12/2025	02/14/2023	Expire	1	362,712	295.89									22				0001
Purchased Call/CGM/CGM040DS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2023	02/06/2025	02/09/2023	Exercise	1	4,455,750	323.33		1,941	892	(1,049)			892		(1,911)				0001
Purchased Call/CSII/CSII000IISV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2025	03/07/2023	Exercise	1	1,164,160	293.92		8,433	5,700	(2,733)			5,700		(8,383)				0001
Purchased Call/CSII/CSII1001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/09/2023	08/08/2025	08/11/2023	Exercise	1	4,921,821	293.21		2,029	1,464	(564)			1,464		(1,692)				0001
Purchased Call/JSG/JSG305XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2023	Expire	1	146,829	196.43									(9)				0001
Purchased Call/CSII/CSII000IISK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2023	02/20/2025	02/23/2023	Exercise	1	3,572,266	293.54		9,487	6,750	(2,737)			6,750		(9,436)				0001
Purchased Call/JSG/JSG305YS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2023	Exercise	1	252,060	195.86		1,849	2,517	668			2,517		(1,852)				0001
Purchased Call/JSG/JSG305YSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/24/2023	Expire	1	124,100	196.1									(7)				0001
Purchased Call/JSG/JSG305XS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/09/2023	Expire	1	443,499	204.28									(27)				0001
Purchased Call/JSG/JSG305YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2023	Exercise	1	1,120,601	192.71		3,023	4,271	1,248			4,271		(3,029)				0001
Purchased Call/JSG/JSG305YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	03/27/2023	Expire	1	67,691	195.29									(1)				0001
Purchased Call/JSG/JSG305YSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	03/29/2023	Expire	1	244,262	198.34									(12)				0001
Purchased Call/CGM/CGM040DS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2023	02/05/2025	02/09/2023	Expire	1	55,692	323.81													0001
Purchased Call/CGM/CGM040DS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2023	02/07/2025	02/10/2023	Exercise	1	3,945,341	323.54		2,652	2,564	(87)			2,564		(2,513)				0001
Purchased Call/CSII/CSII1001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/25/2023	08/25/2025	08/29/2023	Expire	1	3,043,090	289.45									146				0001
Purchased Call/JSG/JSG305ZSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2023	Exercise	1	1,044,423	200.96		2,340	2,573	233			2,573		(2,339)				0001
Purchased Call/JSG/JSG305XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	03/17/2023	Exercise	1	1,141,192	196.91		6,785	7,472	687			7,472		(6,777)				0001
Purchased Call/CSII/CSII1001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/25/2023	08/27/2025	08/29/2023	Expire	1	2,076,239	289.45									224				0001
Purchased Call/JSG/JSG305YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	03/22/2023	Expire	1	783,964	193.45									9				0001
Purchased Call/CSII/CSII000IISM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/22/2023	02/21/2025	02/24/2023	Expire	1	1,762,227	292.44									26				0001
Purchased Call/CSII/CSII1002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/08/2023	09/09/2025	09/12/2023	Expire	1	2,701,405	294.03									324				0001
Purchased Call/CSII/CSII000IISW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/03/2025	03/07/2023	Exercise	1	4,180,234	293.92		15,730	10,442	(5,288)			10,442		(15,655)				0001
Purchased Call/JSG/JSG305ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	04/07/2023	Expire	1	122,885	205.99									(6)				0001
Purchased Call/JSG/JSG405QS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/14/2023	Expire	1	156,215	205.99									(7)				0001
Purchased Call/JSG/JSG405QS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/14/2023	Expire	1	367,056	203.27									(16)				0001
Purchased Call/JSG/JSG305ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	03/31/2023	Exercise	1	874,748	197.44		1,983	1,840	(143)			1,840		(1,974)				0001
Purchased Call/JSG/JSG305ZS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2025	04/03/2023	Expire	1	69,454	198.34									5				0001
Purchased Call/CSII/CSII000IISP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2023	02/25/2025	02/28/2023	Expire	1	1,469,475	292.47									95				0001
Purchased Call/CSII/CSII1002S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/08/2023	09/10/2025	09/12/2023	Expire	1	1,969,510	294.03									239				0001
Purchased Call/CSII/CSII000IISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2023	03/07/2025	03/10/2023	Exercise	1	5,247,434	290.98		3,878	2,761	(1,117)			2,761		(3,731)				0001

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Purchased Call/JSG/JSG4050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/24/2023	04/23/2024	04/26/2023	Expire	1	51,930	206.53									(2)				0001
Purchased Call/JSG/JSG4051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire	1	105,290	193.83									(4)				0001
Purchased Call/JSG/JSG4050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire	1	644,597	205.07									(25)				0001
Purchased Call/JSG/JSG4051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Exercise	1	721,664	191.34			1,992	3,020	1,029			3,020	(2,013)				0001
Purchased Call/JSG/JSG3052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	04/10/2023	Exercise	1	1,736,873	202.36			14,742	14,095	(647)			14,095	(14,667)				0001
Purchased Call/JSG/JSG4050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	04/20/2023	Exercise	1	1,243,638	208.16			17,866	16,305	(1,561)			16,305	(17,862)				0001
Purchased Call/CGM/CGM040D$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2023	02/20/2025	02/23/2023	Exercise	1	7,392,596	322.67			4,960	4,827	(134)			4,827	(4,885)				0001
Purchased Call/JSG/JSG4051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/04/2023	Expire	1	219,105	202.03									(7)				0001
Purchased Call/JSG/JSG4052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/11/2023	Expire	1	185,712	201.4									(5)				0001
Purchased Call/CSII/CSII1002$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/15/2025	09/19/2023	Exercise	1	5,157,798	295.67			4,133	2,520	(1,612)			2,520	(3,923)				0001
Purchased Call/JSG/JSG4052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	05/17/2023	Exercise	1	470,334	200.58			5,152	4,771	(381)			4,771	(5,156)				0001
Purchased Call/JSG/JSG4052$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	05/09/2023	Exercise	1	536,475	199.65			3,000	2,473	(527)			2,473	(2,986)				0001
Purchased Call/JSG/JSG4052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/12/2023	Expire	1	246,262	198.54									(7)				0001
Purchased Call/JSG/JSG4052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	05/15/2023	Exercise	1	612,132	197.83			1,882	1,830	(52)			1,830	(1,860)				0001
Purchased Call/JSG/JSG4050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	04/20/2023	Expire	1	196,360	205.55									3				0001
Purchased Call/JSG/JSG4053$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2023	Expire	1	1,040,184	195.73									55				0001
Purchased Call/CSII/CSII1002$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2025	09/26/2023	Expire	1	1,490,073	290.74									184				0001
Purchased Call/CSII/CSII1002$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/22/2025	09/26/2023	Expire	1	3,439,520	290.74									290				0001
Purchased Call/JSG/JSG4051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	04/27/2023	Exercise	1	612,156	202.36			3,868	3,884	16			3,884	(3,862)				0001
Purchased Call/JSG/JSG4051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	05/01/2023	Expire	1	111,094	198.61									9				0001
Purchased Call/JSG/JSG4051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	05/04/2023	Expire	1	179,907	199.33									3				0001
Purchased Call/CSII/CSII000X$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/08/2023	03/07/2025	03/10/2023	Expire	1	959,558	292.14									27				0001
Purchased Call/JSG/JSG4051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	05/09/2023	Expire	1	1,035,244	199.65									89				0001
Purchased Call/JSG/JSG4052$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	05/18/2023	Expire	1	719,515	192.46									14				0001
Purchased Call/JSG/JSG4053$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Expire	1	309,386	198.1									15				0001
Purchased Call/JSG/JSG4054$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/01/2023	Expire	1	316,746	191.29									(5)				0001
Purchased Call/CSII/CSII000X$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/10/2023	03/11/2025	03/14/2023	Expire	1	853,809	287.58									59				0001
Purchased Call/CGM/CGM040D$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2023	02/27/2025	03/02/2023	Exercise	1	3,843,093	321.95			1,202	905	(297)			905	(1,183)				0001
Purchased Call/CSII/CSII1002$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2025	09/26/2023	Expire	1	2,820,290	290.74									347				0001
Purchased Call/CSII/CSII1002$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2025	09/27/2023	Expire	1	4,252,809	291.84									152				0001

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Purchased Call/JSG/JSG4053$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	05/31/2023	Expire	1	996,856	189.61									126				0001
Purchased Call/JSG/JSG4054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Exercise	1	281,950	198.36		2,788	1,632	(1,155)			1,632		(2,780)				0001
Purchased Call/JSG/JSG4053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2023	Exercise	1	1,313,062	195.67		11,433	12,657	1,224			12,657		(11,447)				0001
Purchased Call/JSG/JSG4054$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2023	Exercise	1	854,820	194.7		1,787	2,106	318			2,106		(1,798)				0001
Purchased Call/CSII/CSII1002$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/29/2023	09/30/2025	10/03/2023	Exercise	1	4,077,404	292.55		12,239	10,667	(1,572)			10,667		(11,812)				0001
Purchased Call/JSG/JSG4055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	06/15/2023	Expire	1	276,300	201.74									(3)				0001
Purchased Call/JSG/JSG4055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	06/27/2023	Expire	1	212,711	199.16									19				0001
Purchased Call/JSG/JSG4055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/13/2023	Expire	1	658,027	195.63									49				0001
Purchased Call/JSG/JSG4053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	05/31/2023	Exercise	1	1,131,582	189.61		9,908	10,454	546			10,454		(9,833)				0001
Purchased Call/JSG/JSG4055$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	06/27/2023	Exercise	1	490,118	199.16		1,863	3,918	2,055			3,918		(1,828)				0001
Purchased Call/CGM/CGM040D$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2023	02/26/2025	03/02/2023	Expire	1	1,326,223	321.82									9				0001
Purchased Call/CSII/CSII000X$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/22/2023	03/21/2025	03/24/2023	Exercise	1	5,880,700	285.1		12,158	14,606	2,447			14,606		(11,929)				0001
Purchased Call/JSG/JSG4053$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	05/31/2023	Expire	1	1,204,881	189.61									152				0001
Purchased Call/JSG/JSG4054$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	06/02/2023	Exercise	1	506,864	188.1		2,947	4,730	1,783			4,730		(2,940)				0001
Purchased Call/CGM/CGM040D$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2023	02/28/2025	03/03/2023	Expire	1	5,127,326	321.85									34				0001
Purchased Call/JSG/JSG4056$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/05/2023	Expire	1	712,596	195.63									105				0001
Purchased Call/JSG/JSG4056$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	07/06/2023	Expire	1	707,912	196.08									36				0001
Purchased Call/CSII/CSII000X$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/15/2023	03/14/2025	03/17/2023	Exercise	1	2,691,337	286.12		1,728	1,671	(57)			1,671		(1,647)				0001
Purchased Call/JSG/JSG4054$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	06/06/2023	Expire	1	513,370	198.36									48				0001
Purchased Call/JSG/JSG4055$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	06/14/2023	Expire	1	400,989	200.05									9				0001
Purchased Call/JSG/JSG4055$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	06/16/2023	Expire	1	637,518	195.63									15				0001
Purchased Call/CSII/CSII1002$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/12/2023	10/10/2025	10/16/2023	Expire	1	2,955,209	288.57									383				0001
Purchased Call/JSG/JSG4056$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	06/29/2023	Expire	1	573,209	202.86									14				0001
Purchased Call/JSG/JSG4056$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	07/06/2023	Expire	1	620,809	207.25									40				0001
Purchased Call/CGM/CGM040E$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2023	03/20/2025	03/23/2023	Exercise	1	16,618,077	322.75		31,802	29,165	(2,637)			29,165		(31,695)				0001
Purchased Call/JSG/JSG4056$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	07/06/2023	Expire	1	455,282	196.08									29				0001
Purchased Call/JSG/JSG4057$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	07/13/2023	Expire	1	200,390	196.14									5				0001
Purchased Call/CSII/CSII1003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/13/2023	10/13/2025	10/17/2023	Expire	1	2,333,044	289.57									158				0001
Purchased Call/JSG/JSG4057$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	07/21/2023	Exercise	1	665,373	211.19		3,544	1,858	(1,686)			1,858		(3,531)				0001
Purchased Call/CSII/CSII000X$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/23/2023	03/21/2025	03/27/2023	Exercise	1	3,315,958	284.64		9,753	10,542	788			10,542		(9,549)				0001

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Purchased Call/CSII/CSII000XSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	04/07/2023	Exercise	1	4,092,206	287.56		8,356	7,080	(1,276)			7,080		(8,154)				0001
Purchased Call/JSG/JSG4057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	07/25/2023	Exercise	1	1,480,046	203.45		1,895	1,520	(375)			1,520		(1,746)				0001
Purchased Call/JSG/JSG4057SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/25/2023	Expire	1	356,456	216.85									43				0001
Purchased Call/JSG/JSG4058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	08/04/2023	Expire	1	194,815	213.49									3				0001
Purchased Call/JSG/JSG4057SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	07/21/2023	Expire	1	604,657	199.94									6				0001
Purchased Call/JSG/JSG4058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	08/02/2023	Expire	1	347,754	203.45									6				0001
Purchased Call/JSG/JSG4059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	08/08/2023	Expire	1	365,938	208.91									50				0001
Purchased Call/JSG/JSG4059S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/10/2023	Expire	1	143,304	209.61									3				0001
Purchased Call/JSG/JSG4058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	07/27/2023	Expire	1	191,484	203.45									6				0001
Purchased Call/JSG/JSG4058SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	08/01/2023	Exercise	1	1,759,962	216.5		8,650	4,880	(3,771)			4,880		(8,508)				0001
Purchased Call/JSG/JSG4059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2024	08/08/2023	Expire	1	636,639	196.28									86				0001
Purchased Call/CSII/CSII1003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	10/16/2025	10/18/2023	Expire	1	4,096,421	291.14									176				0001
Purchased Call/CGM/CGM040ESR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZIIZ7FF32TIIEFA76	04/26/2023	04/25/2025	04/28/2023	Expire	1	2,583,115	323.11									129				0001
Purchased Call/JSG/JSG4054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	08/23/2023	Expire	1	411,442	198.74									11				0001
Purchased Call/JSG/JSG4054SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	08/29/2023	Expire	1	540,238	200.07									86				0001
Purchased Call/JSG/JSG4059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024	08/16/2023	Exercise	1	744,733	196.21		2,299	1,853	(446)			1,853		(2,284)				0001
Purchased Call/JSG/JSG4054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	08/29/2023	Expire	1	158,032	187.94									25				0001
Purchased Call/JSG/JSG4058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	09/06/2023	Expire	1	103,004	201.71									24				0001
Purchased Call/JSG/JSG4058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2024	09/06/2023	Expire	1	89,391	201.71									21				0001
Purchased Call/JSG/JSG4058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	08/31/2023	Expire	1	438,755	191.39									14				0001
Purchased Call/JSG/JSG4058S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	09/01/2023	Expire	1	516,616	191.87									17				0001
Purchased Call/CGM/CGM040ESS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZIIZ7FF32TIIEFA76	04/27/2023	04/25/2025	05/01/2023	Exercise	1	4,677,828	322.59		26,946	21,966	(4,980)			21,966		(26,784)				0001
Purchased Call/JSG/JSG4058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	08/01/2023	Expire	1	163,651	216.5									18				0001
Purchased Call/JSG/JSG4058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	08/04/2025	08/08/2023	Expire	1	81,718	208.91									9				0001
Purchased Call/JSG/JSG4059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	08/11/2023	Expire	1	468,684	209.94									15				0001
Purchased Call/JSG/JSG4059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	08/18/2023	Expire	1	796,155	201.28									26				0001
Purchased Call/CSII/CSII1003SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	10/24/2025	10/30/2023	Expire	1	3,140,330	286.21									400				0001
Purchased Call/CSII/CSII000XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/24/2023	03/26/2025	03/28/2023	Exercise	1	3,227,316	284.2		6,590	7,754	1,164			7,754		(6,455)				0001
Purchased Call/CSII/CSII000XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/10/2023	04/07/2025	04/12/2023	Exercise	1	2,352,290	286.82		14,961	15,097	137			15,097		(14,939)				0001
Purchased Call/JSG/JSG4054S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	08/22/2023	Expire	1	652,062	199.41									77				0001

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Purchased Call/JSG/JSG405ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	08/25/2023	Expire	1	316,780	200.59									11				0001
Purchased Call/CSII/CSII000XSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/11/2023	04/11/2025	04/13/2023	Exercise	1	3,613,458	288.17		3,265	2,551	(713)			2,551		(3,196)				0001
Purchased Call/CSII/CSII1003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2023	11/07/2025	11/10/2023	Exercise	1	9,413,615	285.13		4,645	5,079	434			5,079		(3,921)				0001
Purchased Call/JSG/JSG405BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	09/01/2023	Expire	1	67,498	191.87									2				0001
Purchased Call/JSG/JSG405BSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/12/2023	Expire	1	204,270	194.05									25				0001
Purchased Call/CSII/CSII000XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/24/2023	03/24/2025	03/28/2023	Exercise	1	2,009,239	284.2		3,445	4,261	816			4,261		(3,386)				0001
Purchased Call/CSII/CSII000Y55	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/19/2023	04/17/2025	04/21/2023	Exercise	1	3,412,905	287.13		4,804	5,028	224			5,028		(4,632)				0001
Purchased Call/JSG/JSG405BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	09/12/2023	Exercise	1	975,744	194.05		2,325	1,061	(1,263)			1,061		(2,220)				0001
Purchased Call/CGM/CGM040ESY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	05/02/2025	05/09/2023	Exercise	1	3,975,255	323.83		18,156	18,156				18,156		(18,010)				0001
Purchased Call/JSG/JSG405BSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/07/2023	Expire	1	119,240	194.64									4				0001
Purchased Call/JSG/JSG405CSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	09/19/2023	Expire	1	149,600	194.81									27				0001
Purchased Call/JSG/JSG405BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	09/11/2023	Expire	1	421,760	182.02									73				0001
Purchased Call/CSII/CSII000XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/29/2023	03/28/2025	03/31/2023	Exercise	1	3,796,644	286.09		7,722	8,088	367			8,088		(7,529)				0001
Purchased Call/JSG/JSG405CSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	09/19/2023	Expire	1	403,614	194.81									73				0001
Purchased Call/JSG/JSG405CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	09/21/2023	Expire	1	145,184	194.25									6				0001
Purchased Call/JSG/JSG405CS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	09/13/2023	Expire	1	251,345	182.6									9				0001
Purchased Call/JSG/JSG405CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	09/14/2023	Expire	1	387,538	194.43									14				0001
Purchased Call/JSG/JSG405DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	09/26/2023	Expire	1	471,071	186.74									88				0001
Purchased Call/JSG/JSG405DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	09/26/2023	Expire	1	96,883	186.74									18				0001
Purchased Call/CSII/CSII1004SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/01/2023	12/02/2025	12/05/2023	Exercise	1	2,885,289	286.48		3,472	3,133	(339)			3,133		(3,089)				0001
Purchased Call/JSG/JSG405CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2024	09/20/2023	Exercise	1	432,401	182.7		1,833	624	(1,209)			624		(1,819)				0001
Purchased Call/JSG/JSG405DSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	09/28/2023	Expire	1	281,151	171									13				0001
Purchased Call/CGM/CGM040FS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/11/2023	05/09/2025	05/15/2023	Exercise	1	1,781,077	324.27		2,120	904	(1,216)			904		(2,026)				0001
Purchased Call/JSG/JSG405CSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	09/15/2023	Expire	1	392,279	182.57									14				0001
Purchased Call/JSG/JSG405CSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	09/15/2023	Expire	1	614,967	194.47									22				0001
Purchased Call/CSII/CSII1004SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/12/2023	12/12/2025	12/14/2023	Expire	1	3,022,597	283.08									193				0001
Purchased Call/CSII/CSII000YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2023	05/01/2025	05/03/2023	Exercise	1	4,641,679	285.55		3,855	4,408	554			4,408		(3,784)				0001
Purchased Call/CSII/CSII000XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/30/2023	03/28/2025	04/03/2023	Exercise	1	1,983,900	286.02		1,841	1,609	(232)			1,609		(1,703)				0001
Purchased Call/JSG/JSG405CSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/15/2025	09/19/2023	Expire	1	181,839	194.81									22				0001
Purchased Call/JSG/JSG405DSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	09/27/2023	Expire	1	772,086	175.16									29				0001

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Purchased Call/JSG/JSG405ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	10/11/2023	Expire	1	828,529	169.1									44				0001
Purchased Call/JSG/JSG405FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/17/2023	Expire	1	67,625	168.13									14				0001
Purchased Call/CGM/CGM040FS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2023	05/19/2025	05/24/2023	Expire	1	2,445,530	324.55									31				0001
Purchased Call/CGM/CGM040FSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2023	05/22/2025	05/25/2023	Exercise	1	6,939,251	324.46		11,360	11,620	260			11,620		(11,289)				0001
Purchased Call/JSG/JSG405DST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	10/03/2023	Expire	1	178,095	180.32									23				0001
Purchased Call/JSG/JSG405DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	09/27/2023	Expire	1	225,393	186.64									10				0001
Purchased Call/JSG/JSG405FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	10/24/2023	Expire	1	415,792	175.71									91				0001
Purchased Call/JSG/JSG405FSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2024	10/18/2023	Expire	1	396,469	170.64									23				0001
Purchased Call/JSG/JSG405GSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	10/31/2023	Expire	1	131,103	161.28									30				0001
Purchased Call/JSG/JSG405GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/26/2023	Expire	1	140,166	175.35									9				0001
Purchased Call/JSG/JSG405GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	10/31/2023	Expire	1	524,480	171.76									118				0001
Purchased Call/JSG/JSG405GSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2023	Exercise	1	696,313	163.34		3,376	7,487	4,110			7,487		(3,343)				0001
Purchased Call/JSG/JSG405ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	10/10/2023	Exercise	1	497,371	166.62		2,120	2,412	292			2,412		(2,054)				0001
Purchased Call/CSII/CSII1004SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/19/2025	12/22/2023	Expire	1	4,881,256	287.37									446				0001
Purchased Call/JSG/JSG405ESB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	10/10/2023	Expire	1	881,622	177.51									152				0001
Purchased Call/JSG/JSG405FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	10/17/2023	Expire	1	916,008	179.03									120				0001
Purchased Call/CSII/CSII000YSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/05/2025	05/09/2023	Expire	1	2,203,849	282.77									59				0001
Purchased Call/JSG/JSG405GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	11/06/2023	Expire	1	388,728	170.91									90				0001
Purchased Call/JSG/JSG405HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/09/2023	Expire	1	427,825	172.1									29				0001
Purchased Call/CSII/CSII000XSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	04/07/2023	Exercise	1	4,474,045	287.72		1,897	1,297	(600)			1,297		(1,746)				0001
Purchased Call/CGM/CGM040FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2023	05/23/2025	05/26/2023	Expire	1	3,503,041	323.52									60				0001
Purchased Call/JSG/JSG405FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	10/20/2023	Expire	1	217,677	168.79									9				0001
Purchased Call/JSG/JSG405FSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	10/24/2023	Expire	1	232,409	165.02									31				0001
Purchased Call/CSII/CSII000XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/04/2025	04/10/2023	Exercise	1	4,198,711	286.82		7,838	8,019	181			8,019		(7,674)				0001
Purchased Call/JSG/JSG405GSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	11/01/2023	Exercise	1	599,668	173.94		2,687	2,878	191			2,878		(2,668)				0001
Purchased Call/JSG/JSG4051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/17/2023	Expire	1	123,309	188.07									9				0001
Purchased Call/JSG/JSG4051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	11/21/2023	Expire	1	554,789	188.37									137				0001
Purchased Call/CSII/CSII1005S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/26/2025	01/02/2024	Expire	1	2,444,759	287.42									319				0001
Purchased Call/CSII/CSII000YSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/10/2023	05/09/2025	05/12/2023	Exercise	1	4,476,582	282.58		13,088	14,490	1,402			14,490		(12,847)				0001
Purchased Call/CGM/CGM040FSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	05/31/2023	Exercise	1	4,153,577	322.39		27,860	33,755	5,895			33,755		(27,694)				0001

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Purchased Call/JSG/JSG4051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/21/2023	Expire	1	66,479	188.37									16				0001
Purchased Call/JSG/JSG4051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	11/24/2023	Expire	1	194,527	188.87									32				0001
Purchased Call/JSG/JSG405HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	11/07/2023	Expire	1	1,085,548	185.08									149				0001
Purchased Call/JSG/JSG405HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	11/07/2023	Expire	1	239,081	185.08									33				0001
Purchased Call/JSG/JSG4051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	11/20/2023	Expire	1	571,829	172.1									141				0001
Purchased Call/JSG/JSG405HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	11/09/2023	Expire	1	286,992	172.1									12				0001
Purchased Call/JSG/JSG405HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	11/13/2023	Expire	1	346,370	171.1									48				0001
Purchased Call/JSG/JSG4051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/28/2023	Exercise	1	1,448,607	172.1			10,165	12,256	2,090		12,256		(9,943)				0001
Purchased Call/JSG/JSG405JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	11/29/2023	Expire	1	450,964	172.1									36				0001
Purchased Call/CSW/CSW000XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2025	04/10/2023	Expire	1	432,863	286.82									33				0001
Purchased Call/CSW/CSW000YS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/20/2023	04/17/2025	04/24/2023	Expire	1	2,863,821	285.91									220				0001
Purchased Call/JSG/JSG4051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	11/17/2023	Expire	1	531,385	188.07									24				0001
Purchased Call/JSG/JSG4051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	11/21/2023	Expire	1	272,705	172.1									39				0001
Purchased Call/CSW/CSW000YSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/12/2025	05/16/2023	Exercise	1	1,900,822	282.42			1,918	2,059	142		2,059		(1,822)				0001
Purchased Call/JSG/JSG4051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	11/22/2023	Exercise	1	1,138,335	188.78			4,860	6,422	1,562		6,422		(4,820)				0001
Purchased Call/CGM/CGM040FSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/06/2023	06/04/2025	06/08/2023	Expire	1	497,601	325.73									7				0001
Purchased Call/CSW/CSW000YS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2025	04/25/2023	Expire	1	832,308	285.97									62				0001
Purchased Call/JSG/JSG405JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	12/08/2023	Expire	1	516,093	174.87									44				0001
Purchased Call/JSG/JSG405JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	12/11/2023	Expire	1	462,758	175.27									125				0001
Purchased Call/JSG/JSG4051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	11/24/2023	Expire	1	277,963	172.1									26				0001
Purchased Call/JSG/JSG405JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	11/28/2023	Expire	1	561,033	191.06									80				0001
Purchased Call/JSG/JSG4051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/28/2023	Expire	1	389,924	191.06									99				0001
Purchased Call/JSG/JSG405JSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2024	12/12/2023	Expire	1	400,158	195.25									108				0001
Purchased Call/CGM/CGM040FSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/09/2023	06/06/2025	06/13/2023	Expire	1	3,052,308	325.07									192				0001
Purchased Call/CGM/CGM040GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E570DZWZ7FF32TWEFA76	06/30/2023	06/27/2025	07/05/2023	Expire	1	3,054,713	326.79									288				0001
Purchased Call/CSW/CSW000YSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/08/2023	05/08/2025	05/10/2023	Exercise	1	5,437,833	283.16			1,944	1,732	(213)		1,732		(1,850)				0001
Purchased Call/JSG/JSG405JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	11/29/2023	Expire	1	919,968	172.1									43				0001
Purchased Call/JSG/JSG405JSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2023	11/28/2025	12/01/2023	Expire	1	81,158	172.1									4				0001
Purchased Call/JSG/JSG405KS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	12/13/2023	Expire	1	277,941	195.25									24				0001
Purchased Call/JSG/JSG405KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2024	12/14/2023	Expire	1	233,724	195.25									21				0001

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Purchased Call/CSII/CSII000YSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/18/2023	05/16/2025	05/22/2023	Exercise	1	3,027,059	283.64		6,901	7,826	925			7,826		(6,686)				0001
Purchased Call/CGM/CGM040HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIIZ7FF32TIIEFA76	08/08/2023	08/07/2025	08/10/2023	Exercise	1	7,762,981	325.3		18,387	17,022	(1,365)			17,022		(18,225)				0001
Purchased Call/JSG/JSG405JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	12/05/2023	Expire	1	484,736	195.25									71				0001
Purchased Call/JSG/JSG405JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	12/07/2023	Expire	1	639,287	195.25									30				0001
Purchased Call/JSG/JSG405JSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	12/08/2023	Exercise	1	428,770	195.25		2,051	2,065	13			2,065		(2,036)				0001
Purchased Call/CSII/CSII000YST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2023	05/14/2025	05/16/2023	Expire	1	1,046,824	282.42									91				0001
Purchased Call/CSII/CSII000ZS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2023	05/27/2025	05/31/2023	Expire	1	136,216	281.69									17				0001
Purchased Call/JSG/JSG405KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire	1	97,894	178.98									27				0001
Purchased Call/JSG/JSG405LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	01/02/2024	Expire	1	217,297	178.98									64				0001
Purchased Call/JSG/JSG405KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	12/13/2023	Expire	1	857,872	177.83									41				0001
Purchased Call/JSG/JSG405KS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	12/14/2023	Expire	1	407,138	178.46									20				0001
Purchased Call/JSG/JSG405KSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	12/22/2023	Expire	1	72,193	190.6									7				0001
Purchased Call/JSG/JSG405LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2024	01/03/2024	Expire	1	458,088	195.16									89				0001
Purchased Call/CSII/CSII000ZSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/05/2025	06/08/2023	Expire	1	1,554,863	283.85									42				0001
Purchased Call/JSG/JSG405KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	12/19/2023	Exercise	1	1,289,387	193.21		2,910	2,791	(119)			2,791		(2,740)				0001
Purchased Call/CSII/CSII000ZSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/11/2025	06/13/2023	Expire	1	1,164,480	288.58									109				0001
Purchased Call/CSII/CSII000ZS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2023	05/23/2025	05/26/2023	Exercise	1	5,089,706	284.04		3,891	4,399	508			4,399		(3,663)				0001
Purchased Call/CGM/CGM040HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIIZ7FF32TIIEFA76	08/16/2023	08/15/2025	08/18/2023	Exercise	1	5,957,511	322.85		1,193	746	(447)			746		(914)				0001
Purchased Call/JSG/JSG405KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	12/19/2023	Expire	1	509,040	193.21									76				0001
Purchased Call/JSG/JSG405KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	12/21/2023	Expire	1	211,296	195.52									11				0001
Purchased Call/CSII/CSII000ZSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/12/2025	06/14/2023	Exercise	1	4,062,529	285.44		3,917	5,071	1,155			5,071		(3,828)				0001
Purchased Call/JSG/JSG405LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	12/27/2023	Expire	1	865,060	193.99									176				0001
Purchased Call/JSG/JSG405LSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	01/03/2024	Expire	1	679,478	195.16									70				0001
Purchased Call/CSII/CSII000ZSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2023	06/13/2025	06/16/2023	Exercise	1	3,009,673	285.67		7,644	8,236	592			8,236		(7,487)				0001
Purchased Call/CSII/CSII000ZSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/20/2023	06/20/2025	06/22/2023	Exercise	1	7,574,985	285.05		2,037	2,051	14			2,051		(1,854)				0001
Purchased Call/CGM/CGM040HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIIZ7FF32TIIEFA76	08/17/2023	08/15/2025	08/21/2023	Expire	1	5,184,085	320.86									373				0001
Purchased Call/CSII/CSII000ZSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2023	06/17/2025	06/21/2023	Exercise	1	3,652,814	286.07		1,950	2,478	527			2,478		(1,484)				0001
Purchased Call/CGM/CGM040HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIIZ7FF32TIIEFA76	08/23/2023	08/22/2025	08/25/2023	Exercise	1	5,515,299	323.03		1,570	1,087	(483)			1,087		(1,350)				0001
Purchased Call/CSII/CSII000ZSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2023	06/23/2025	06/27/2023	Exercise	1	2,729,466	284.51		1,852	1,899	47			1,899		(1,771)				0001
Purchased Call/CSII/CSII1000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2025	07/06/2023	Exercise	1	3,719,862	288.82		1,845	2,184	339			2,184		(1,730)				0001

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Purchased Call/CSII/CSII1000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/26/2023	06/26/2025	06/28/2023	Expire	1	3,397,120	285.38									85				0001
Purchased Call/CGM/CGM040HSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	09/05/2023	Exercise	1	4,795,615	324.88		2,090	1,075	(1,015)			1,075	(1,654)				0001
Purchased Call/CSII/CSII1000S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/06/2023	07/03/2025	07/10/2023	Exercise	1	3,639,521	285.96		7,805	9,171	1,366			9,171	(7,497)				0001
Purchased Call/CSII/CSII1000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	07/02/2025	07/05/2023	Exercise	1	1,442,233	287.82		1,865	2,425	560			2,425	(1,700)				0001
Purchased Call/CGM/CGM040HST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	09/02/2025	09/06/2023	Exercise	1	2,146,993	324.52		3,415	2,397	(1,019)			2,397	(3,222)				0001
Purchased Call/CSII/CSII1000SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/08/2025	07/11/2023	Exercise	1	1,543,753	287.93		3,617	3,121	(495)			3,121	(3,481)				0001
Purchased Call/CGM/CGM040HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2023	09/05/2025	09/11/2023	Expire	1	1,892,044	323.3									134				0001
Purchased Call/CSII/CSII1000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2025	07/18/2023	Exercise	1	3,780,911	289.62		1,852	1,407	(445)			1,407	(1,471)				0001
Purchased Call/CSII/CSII1000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	06/30/2025	07/05/2023	Exercise	1	4,392,414	287.82		2,062	2,556	493			2,556	(1,809)				0001
Purchased Call/CGM/CGM040IS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/16/2025	09/19/2023	Expire	1	975,479	323.35									77				0001
Purchased Call/CSII/CSII1000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/16/2025	07/18/2023	Expire	1	1,759,961	289.62									182				0001
Purchased Call/CSII/CSII1000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	07/19/2023	Exercise	1	3,413,352	289.03		3,536	4,151	615			4,151	(3,446)				0001
Purchased Call/CGM/CGM040IS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/17/2025	09/19/2023	Exercise	1	2,208,846	323.35		6,138	4,277	(1,861)			4,277	(6,005)				0001
Purchased Call/CSII/CSII1000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/05/2023	07/03/2025	07/07/2023	Expire	1	2,913,606	287.81									207				0001
Purchased Call/CGM/CGM040ISH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2023	09/25/2025	09/28/2023	Expire	1	6,434,306	319.13									150				0001
Purchased Call/CGM/CGM040ISJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	09/29/2023	Expire	1	4,844,763	317.36									301				0001
Purchased Call/CSII/CSII1000SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/25/2023	07/25/2025	07/27/2023	Expire	1	3,283,444	290									103				0001
Purchased Call/CSII/CSII1001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/11/2025	08/15/2023	Expire	1	2,154,959	293.87									180				0001
Purchased Call/CSII/CSII1001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2025	08/15/2023	Expire	1	1,214,093	293.87									140				0001
Purchased Call/CGM/CGM040ISM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	09/30/2025	10/03/2023	Exercise	1	1,848,779	317.89		5,003	4,854	(149)			4,854	(4,887)				0001
Purchased Call/CSII/CSII1001SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2025	08/17/2023	Exercise	1	5,092,202	291.69		4,043	3,974	(69)			3,974	(3,865)				0001
Purchased Call/CSII/CSII1001SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2025	08/22/2023	Exercise	1	2,010,843	290.64		1,974	1,557	(417)			1,557	(1,752)				0001
Purchased Call/CGM/CGM040ISZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	10/17/2023	Expire	1	1,402,178	318.21									117				0001
Purchased Call/CSII/CSII1001SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/22/2023	08/22/2025	08/24/2023	Exercise	1	3,735,474	290.25		2,788	1,854	(933)			1,854	(2,665)				0001
Purchased Call/CGM/CGM040JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2023	10/16/2025	10/19/2023	Expire	1	5,796,592	318.32									150				0001
Purchased Call/CSII/CSII1001SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/15/2025	08/21/2023	Expire	1	2,676,284	290.53									306				0001
Purchased Call/CGM/CGM040JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2023	10/23/2025	10/26/2023	Exercise	1	4,915,405	315.75		4,147	4,512	366			4,512	(4,017)				0001
Purchased Call/CSII/CSII1001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/26/2025	08/29/2023	Exercise	1	4,020,321	289.45		1,979	1,714	(265)			1,714	(1,515)				0001
Purchased Call/CSII/CSII1001SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/19/2025	08/22/2023	Exercise	1	3,679,097	290.64		1,881	1,566	(315)			1,566	(1,466)				0001
Purchased Call/CGM/CGM040JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2023	10/24/2025	10/27/2023	Exercise	1	6,168,494	315.64		1,222	1,629	407			1,629	(844)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/18/2025	08/22/2023	Expire	1	3,430,836	290.64									249				0001
Purchased Call/CSII/CSII1001SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2023	08/29/2025	09/01/2023	Exercise	1	4,855,117	292.04		4,672	4,224	(448)			4,224		(4,302)				0001
Purchased Call/CGM/CGM040JSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2023	10/30/2025	11/02/2023	Expire	1	5,056,890	315.36									175				0001
Purchased Call/CGM/CGM040JSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/10/2025	11/14/2023	Exercise	1	5,810,260	317.72		1,916	2,503	588			2,503		(1,644)				0001
Purchased Call/CSII/CSII1001SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/03/2025	09/06/2023	Expire	1	3,547,993	293.21									564				0001
Purchased Call/CSII/CSII1002SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/18/2023	09/18/2025	09/20/2023	Exercise	1	3,290,077	295.12		3,305	1,740	(1,566)			1,740		(3,182)				0001
Purchased Call/CSII/CSII1001SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/06/2023	09/05/2025	09/08/2023	Exercise	1	3,223,211	293.24		17,573	11,752	(5,821)			11,752		(17,382)				0001
Purchased Call/CGM/CGM040KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	11/21/2023	Expire	1	5,866,716	319.11									309				0001
Purchased Call/CSII/CSII1002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/02/2023	10/02/2025	10/04/2023	Exercise	1	6,458,368	290.97		9,030	7,650	(1,380)			7,650		(8,755)				0001
Purchased Call/CSII/CSII1002S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/12/2023	09/12/2025	09/14/2023	Expire	1	1,953,802	296									131				0001
Purchased Call/CGM/CGM040KS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2023	11/28/2025	12/01/2023	Expire	1	13,013,947	319.74									746				0001
Purchased Call/CSII/CSII1003SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/14/2025	10/17/2023	Exercise	1	2,471,162	289.57		2,658	2,236	(422)			2,236		(2,374)				0001
Purchased Call/CSII/CSII1002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	09/12/2025	09/18/2023	Exercise	1	4,606,994	297.48		3,227	2,336	(891)			2,336		(2,942)				0001
Purchased Call/CGM/CGM040KSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/01/2025	12/05/2023	Exercise	1	7,617,380	320.84		1,785	1,904	119			1,904		(1,453)				0001
Purchased Call/CSII/CSII1003SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/23/2023	10/23/2025	10/25/2023	Exercise	1	4,027,419	289.87		4,721	3,883	(838)			3,883		(4,568)				0001
Purchased Call/CSII/CSII1003SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2025	10/26/2023	Exercise	1	3,858,705	289.85		1,907	1,621	(286)			1,621		(1,747)				0001
Purchased Call/CSII/CSII1002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/26/2025	10/02/2023	Exercise	1	3,174,608	293.58		10,965	9,885	(1,080)			9,885		(10,659)				0001
Purchased Call/CGM/CGM040KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	12/12/2023	Expire	1	1,731,691	321									163				0001
Purchased Call/CGM/CGM040KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2025	12/15/2023	Expire	1	11,830,242	322.09									682				0001
Purchased Call/CSII/CSII1002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/04/2023	10/03/2025	10/06/2023	Exercise	1	5,616,716	289.65		5,760	5,455	(305)			5,455		(5,296)				0001
Purchased Call/CSII/CSII1003SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/27/2025	10/31/2023	Expire	1	2,617,086	284.89									183				0001
Purchased Call/CGM/CGM040KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/22/2025	12/27/2023	Expire	1	4,550,261	322.76									396				0001
Purchased Call/CSII/CSII1002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	10/11/2023	Exercise	1	2,581,128	287.73		18,338	17,317	(1,021)			17,317		(18,132)				0001
Purchased Call/CGM/CGM040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	12/27/2023	Expire	1	2,520,849	322.76									329				0001
Purchased Call/CGM/CGM040KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2023	12/26/2025	12/29/2023	Expire	1	4,336,632	322.89									325				0001
Purchased Call/CSII/CSII1003SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/31/2025	11/02/2023	Expire	1	3,385,292	286.35									257				0001
Purchased Call/CSII/CSII1002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	10/11/2023	Expire	1	3,226,888	287.73									216				0001
Purchased Call/CGM/CGM040KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/28/2023	12/26/2025	01/02/2024	Exercise	1	8,901,211	322.83		39,437	38,017	(1,420)			38,017		(38,878)				0001
Purchased Call/CSII/CSII1002SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/10/2023	10/10/2025	10/12/2023	Expire	1	4,208,919	290.91									217				0001
Purchased Call/CSII/CSII1003SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/04/2025	11/07/2023	Exercise	1	3,426,862	288.46		2,527	2,276	(251)			2,276		(2,085)				0001

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Purchased Call/CSII/CSII1003SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/07/2023	11/07/2025	11/09/2023	Exercise	1	2,888,527	286.84		2,267	1,964	(303)			1,964		(2,100)				0001
Purchased Call/CSII/CSII1002SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2025	10/13/2023	Exercise	1	4,009,578	289.82		2,057	1,797	(260)			1,797		(1,743)				0001
Purchased Call/CSII/CSII1003SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/09/2023	11/07/2025	11/13/2023	Expire	1	2,268,860	284.7									295				0001
Purchased Call/CSII/CSII1003SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/14/2025	11/16/2023	Expire	1	3,512,166	287.57									162				0001
Purchased Call/CSII/CSII1003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/17/2023	10/17/2025	10/19/2023	Exercise	1	1,952,203	292.5		4,006	2,878	(1,128)			2,878		(3,902)				0001
Purchased Call/CSII/CSII1004SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/01/2025	12/05/2023	Exercise	1	5,110,987	286.48		2,024	1,827	(198)			1,827		(1,707)				0001
Purchased Call/CSII/CSII1003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/21/2025	10/24/2023	Expire	1	3,625,459	290.46									445				0001
Purchased Call/CSII/CSII1003SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/02/2023	10/31/2025	11/06/2023	Expire	1	1,836,739	288.61									241				0001
Purchased Call/CSII/CSII1003SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/05/2025	11/07/2023	Expire	1	1,425,188	288.46									166				0001
Purchased Call/CSII/CSII1004SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/03/2025	12/05/2023	Expire	1	3,554,073	286.48									505				0001
Purchased Call/CSII/CSII1004SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/08/2025	12/12/2023	Expire	1	3,759,576	284.33									331				0001
Purchased Call/CSII/CSII1003SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	11/14/2023	Expire	1	5,607,870	285.35									608				0001
Purchased Call/CSII/CSII1003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/12/2025	11/14/2023	Expire	1	2,787,649	285.35									225				0001
Purchased Call/CSII/CSII1004SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/12/2025	12/15/2023	Expire	1	7,020,626	284.54									666				0001
Purchased Call/CSII/CSII1003SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/13/2023	11/13/2025	11/15/2023	Expire	1	3,799,463	285.35									174				0001
Purchased Call/CSII/CSII1004S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/18/2025	11/21/2023	Expire	1	2,438,228	286.83									344				0001
Purchased Call/CSII/CSII1004S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	11/27/2023	Exercise	1	8,965,175	287.12		29,771	29,365	(406)			29,365		(28,681)				0001
Purchased Call/CSII/CSII1004SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/19/2023	12/19/2025	12/21/2023	Expire	1	3,058,096	288.74									402				0001
Purchased Call/CSII/CSII1004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2025	12/26/2023	Expire	1	3,600,455	288.13									419				0001
Purchased Call/CSII/CSII1004S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/28/2025	11/30/2023	Expire	1	1,969,794	287.56									100				0001
Purchased Call/CSII/CSII1005S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/26/2025	12/29/2023	Expire	1	4,697,504	288.69									336				0001
Purchased Call/CSII/CSII1004SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/29/2023	11/28/2025	12/01/2023	Expire	1	9,113,120	285.97									882				0001
Purchased Call/CSII/CSII1004SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/09/2025	12/12/2023	Expire	1	2,373,802	284.33									345				0001
Purchased Call/CSII/CSII1004SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/23/2025	12/27/2023	Expire	1	2,456,350	288.05									487				0001
Purchased Call/CSII/CSII1004SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/26/2023	12/26/2025	12/28/2023	Expire	1	5,534,127	288.7									543				0001
Purchased Call/JSG/JSG3058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/11/2022	03/12/2024	02/01/2023	Exercise	1	60,855	227.24		1,063	1,063	(384)			1,063		(1,616)				0001
Purchased Call/JSG/JSG3059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/18/2022	03/19/2024	03/21/2023	Exercise	1	78,640	236.11		140	140	(1,750)			140		(2,077)				0001
Purchased Call/JSG/JSG3053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/12/2022	07/12/2024	09/01/2023	Exercise	1	53,232	217.17		328	328	(1,212)			328		(1,565)				0001
Purchased Call/JSG/JSG3054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	07/26/2022	07/26/2024	08/01/2023	Exercise	1	51,441	223.73		501	501	(1,024)			501		(1,575)				0001
Purchased Call/JSG/JSG3055K7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/06/2022	09/06/2024	02/21/2023	Exercise	1	50,816	216.76		1,543	1,543	(62)			1,543		(1,672)				0001

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Purchased Call/JSG/JSG305LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	10/01/2024	02/06/2023	Exercise	1	198,376	202.36			7,305	827			7,305		(6,678)				0001
Purchased Call/JSG/JSG305MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/14/2022	10/15/2024	02/09/2023	Exercise	1	147,564	207.59			6,125	1,267			6,125		(5,326)				0001
Purchased Call/JSG/JSG305NS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/19/2022	10/18/2024	01/26/2023	Exercise	1	226,667	209.86			7,164	(312)			7,164		(7,537)				0001
Purchased Call/JSG/JSG305NSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/29/2024	01/18/2023	Exercise	1	240,578	210.46			7,409	(680)			7,409		(8,396)				0001
Purchased Call/JSG/JSG305QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2024	04/06/2023	Exercise	1	66,016	208.69			1,512	(725)			1,512		(2,331)				0001
Purchased Call/JSG/JSG305QSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024	02/09/2023	Exercise	1	54,019	210.72			2,420	584			2,420		(1,897)				0001
Purchased Call/JSG/JSG305QS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	02/22/2023	Exercise	1	93,609	213.5			3,815	483			3,815		(3,391)				0001
Purchased Call/JSG/JSG305RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024	01/12/2023	Exercise	1	552,065	207.63			22,870	2,665			22,870		(20,693)				0001
Purchased Call/JSG/JSG305SSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	01/09/2023	Expire	1	104,991	206.93									(10)				0001
Purchased Call/JSG/JSG305SSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/10/2023	Expire	1	853,106	215.71									(79)				0001
Purchased Call/JSG/JSG305SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	01/12/2023	Expire	1	424,284	215.06									(39)				0001
Purchased Call/JSG/JSG305SS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	01/05/2023	Exercise	1	805,191	208.1		2,990	2,159	(831)			2,159		(2,990)				0001
Purchased Call/JSG/JSG305SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	01/12/2023	Exercise	1	1,379,359	213.08		2,675	2,443	(232)			2,443		(2,673)				0001
Purchased Call/JSG/JSG305SSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,015,575	213.76									(94)				0001
Purchased Call/JSG/JSG305TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,079,264	214.66									(89)				0001
Purchased Call/JSG/JSG305SSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	01/13/2023	Expire	1	777,421	216.42									1				0001
Purchased Call/JSG/JSG305SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	01/13/2023	Exercise	1	827,099	214.42		2,431	2,420	(11)			2,420		(2,430)				0001
Purchased Call/JSG/JSG305US2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	01/31/2023	Expire	1	858,810	215.65									(60)				0001
Purchased Call/JSG/JSG305USB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2023	Expire	1	153,277	218.13									(10)				0001
Purchased Call/JSG/JSG305TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	01/18/2023	Exercise	1	530,722	216.66		1,862	225	(1,637)			225		(1,827)				0001
Purchased Call/JSG/JSG305TSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	01/19/2023	Expire	1	185,538	216.23									(16)				0001
Purchased Call/JSG/JSG305VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2023	Expire	1	775,737	220.76									(57)				0001
Purchased Call/JSG/JSG305TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	01/18/2023	Expire	1	359,802	214.66									29				0001
Purchased Call/JSG/JSG305TS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	01/18/2023	Expire	1	2,108,082	214.66									172				0001
Purchased Call/JSG/JSG305TST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	01/26/2023	Expire	1	771,915	213.21									3				0001
Purchased Call/JSG/JSG305WSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	03/01/2023	Expire	1	337,703	211.89									(22)				0001
Purchased Call/JSG/JSG305WSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2023	Expire	1	156,394	213.05									(10)				0001
Purchased Call/JSG/JSG305US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	01/31/2023	Exercise	1	1,923,183	215.65		4,842	4,861	19			4,861		(4,745)				0001
Purchased Call/JSG/JSG305USY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	02/14/2023	Expire	1	439,401	214.44									27				0001
Purchased Call/JSG/JSG305VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2023	Expire	1	288,743	214.79									(21)				0001

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Purchased Call/JSG/JSG305XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	03/13/2023	Expire	1	242,450	198.45									(6)				0001
Purchased Call/JSG/JSG305VS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	02/15/2023	Expire	1	719,273	220.76									4				0001
Purchased Call/JSG/JSG305WS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	02/28/2023	Expire	1	657,616	212.5									43				0001
Purchased Call/JSG/JSG305WSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	03/01/2023	Expire	1	532,397	207.62									4				0001
Purchased Call/JSG/JSG305WSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	03/07/2023	Exercise	1	2,361,793	213.14		4,480	3,752	(728)			3,752		(4,340)				0001
Purchased Call/JSG/JSG305XSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	03/16/2023	Expire	1	346,206	193.76									(20)				0001
Purchased Call/JSG/JSG305XSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	03/17/2023	Exercise	1	564,397	192.68		2,510	4,074	1,564			4,074		(2,535)				0001
Purchased Call/JSG/JSG305WSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	03/08/2023	Exercise	1	928,982	208.59		2,414	1,781	(633)			1,781		(2,407)				0001
Purchased Call/JSG/JSG305XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	03/09/2023	Exercise	1	400,253	208.68		2,953	2,810	(143)			2,810		(2,951)				0001
Purchased Call/JSG/JSG305XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	03/16/2023	Expire	1	610,046	198.06									6				0001
Purchased Call/JSG/JSG305YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/21/2023	Exercise	1	610,680	191.67		1,785	1,896	112			1,896		(1,792)				0001
Purchased Call/JSG/JSG305YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/23/2023	Expire	1	537,682	194.07									(29)				0001
Purchased Call/JSG/JSG305XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	03/16/2023	Expire	1	666,931	193.76									7				0001
Purchased Call/JSG/JSG305XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	03/16/2023	Expire	1	132,420	198.06									(8)				0001
Purchased Call/JSG/JSG305YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2023	Expire	1	432,119	196.92									(3)				0001
Purchased Call/JSG/JSG305YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	03/21/2023	Exercise	1	1,368,443	191.67		11,816	11,852	37			11,852		(11,764)				0001
Purchased Call/CSII/CSII1005S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/29/2023	12/29/2025	01/03/2024	Expire	1	582,836	286.98									58				0001
Purchased Call/JSG/JSG305YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	03/28/2023	Exercise	1	967,107	192.71		8,663	8,842	179			8,842		(8,626)				0001
Purchased Call/JSG/JSG305ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	04/05/2023	Exercise	1	605,625	201.74		1,846	1,848	2			1,848		(1,870)				0001
Purchased Call/JSG/JSG305YSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	03/30/2023	Exercise	1	923,636	198.78		1,929	1,654	(275)			1,654		(1,919)				0001
Purchased Call/JSG/JSG305ZS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	04/04/2023	Exercise	1	950,038	200.96		2,159	2,552	393			2,552		(2,096)				0001
Purchased Call/JSG/JSG305ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	04/04/2023	Expire	1	830,420	200.96									63				0001
Purchased Call/JSG/JSG305ZSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	04/10/2023	Exercise	1	1,404,638	205.99		4,817	4,946	129			4,946		(4,727)				0001
Purchased Call/JSG/JSG405QS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	04/13/2023	Exercise	1	379,692	205.99		4,860	4,907	47			4,907		(4,864)				0001
Purchased Call/JSG/JSG305ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	04/07/2023	Expire	1	440,408	201.86									(21)				0001
Purchased Call/JSG/JSG405QSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2023	Expire	1	1,271,262	203.4									20				0001
Purchased Call/JSG/JSG405QSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire	1	363,819	207.76									(14)				0001
Purchased Call/JSG/JSG305ZSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	04/12/2023	Expire	1	240,157	205.99									3				0001
Purchased Call/JSG/JSG305ZSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	04/12/2023	Expire	1	831,994	202.64									12				0001
Purchased Call/JSG/JSG405QS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	04/13/2023	Exercise	1	479,963	203.94		4,113	4,017	(96)			4,017		(4,109)				0001

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Purchased Call/JSG/JSG40509G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	04/19/2023	Expire	1	611,107	205.58									9				0001
Purchased Call/JSG/JSG40508M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	04/21/2023	Expire	1	256,081	207.76									4				0001
Purchased Call/JSG/JSG40506W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	04/26/2023	Expire	1	426,966	207.46									7				0001
Purchased Call/CSW/CSW000LSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/19/2022	01/18/2024	08/29/2023	Exercise	1	57,474	276.49			2,827	1,610			2,827		(1,278)				0001
Purchased Call/JSG/JSG40519B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	05/02/2023	Exercise	1	692,174	204.53		7,222	7,912	690			7,912		(7,196)				0001
Purchased Call/JSG/JSG40515J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	05/03/2023	Expire	1	369,796	202.28									6				0001
Purchased Call/JSG/JSG40519K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2023	Expire	1	152,769	205.07									(5)				0001
Purchased Call/JSG/JSG40526G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2023	Expire	1	115,875	201.85									(3)				0001
Purchased Call/CSW/CSW000LSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2024	12/29/2023	Exercise	1	51,657	276.42			2,286	1,182			2,286		(1,200)				0001
Purchased Call/JSG/JSG40519U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2025	05/08/2023	Expire	1	111,736	196.94									10				0001
Purchased Call/JSG/JSG40519X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	05/09/2023	Exercise	1	1,115,791	202.42		3,864	3,077	(788)			3,077		(3,786)				0001
Purchased Call/CSW/CSW000MS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/04/2022	02/06/2024	04/27/2023	Exercise	1	105,852	281.5			3,415	1,101			3,415		(2,373)				0001
Purchased Call/JSG/JSG40529E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/12/2023	Expire	1	327,599	201.3									(9)				0001
Purchased Call/JSG/JSG40529Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire	1	55,553	195.2									(1)				0001
Purchased Call/JSG/JSG40519H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	05/02/2023	Expire	1	1,054,630	201.72									32				0001
Purchased Call/JSG/JSG40529Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2023	Exercise	1	1,203,293	197.98		3,102	2,628	(474)			2,628		(3,055)				0001
Purchased Call/JSG/JSG40511Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	05/09/2023	Expire	1	1,213,793	199.65									101				0001
Purchased Call/JSG/JSG40529J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	05/16/2023	Exercise	1	317,596	200.75		2,731	1,602	(1,129)			1,602		(2,716)				0001
Purchased Call/JSG/JSG40539S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/23/2023	Expire	1	648,473	195.73									34				0001
Purchased Call/JSG/JSG40529L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	05/16/2023	Exercise	1	1,722,334	197.98		5,267	3,474	(1,793)			3,474		(5,140)				0001
Purchased Call/JSG/JSG40529T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	05/17/2023	Expire	1	349,480	197.81									7				0001
Purchased Call/JSG/JSG40539G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	05/23/2023	Exercise	1	1,477,107	195.73		9,043	6,511	(2,532)			6,511		(8,954)				0001
Purchased Call/CSW/CSW000MSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/02/2022	03/01/2024	08/01/2023	Exercise	1	53,492	283.34			2,065	844			2,065		(1,321)				0001
Purchased Call/JSG/JSG40539W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	05/31/2023	Exercise	1	1,097,930	189.61		1,958	1,205	(753)			1,205		(1,860)				0001
Purchased Call/JSG/JSG40549S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/01/2023	Exercise	1	536,593	188.75		1,856	2,608	752			2,608		(1,863)				0001
Purchased Call/JSG/JSG40539U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	05/31/2023	Expire	1	278,350	192.17									27				0001
Purchased Call/JSG/JSG40549E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	06/06/2023	Expire	1	343,552	198.36									23				0001
Purchased Call/JSG/JSG40539N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	05/31/2023	Expire	1	381,500	192.17									48				0001
Purchased Call/MAB/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/03/2022	01/03/2024	04/06/2023	Exercise	1	189,684	275.16			2,178	(834)			2,178		(3,314)				0001
Purchased Call/CSW/CSW000NS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/09/2022	03/08/2024	07/13/2023	Exercise	1	51,906	285.67			1,550	433			1,550		(1,251)				0001

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Purchased Call/JSG/JSG4053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	05/31/2023	Exercise	1	637,925	192.17		4,040	3,174	(865)			3,174		(3,987)				0001
Purchased Call/JSG/JSG4054S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	06/02/2023	Expire	1	560,547	190.56									12				0001
Purchased Call/JSG/JSG4054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	06/07/2023	Exercise	1	1,062,395	197.3		6,461	8,177	1,717			8,177		(6,445)				0001
Purchased Call/JSG/JSG4054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire	1	812,922	195.33									(11)				0001
Purchased Call/JSG/JSG4054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	06/09/2023	Expire	1	354,922	199.72									8				0001
Purchased Call/JSG/JSG4055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	06/16/2023	Exercise	1	801,221	195.63		1,906	1,882	(23)			1,882		(1,912)				0001
Purchased Call/JSG/JSG4055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	06/21/2023	Expire	1	1,288,080	195.63									164				0001
Purchased Call/MAB/MAB213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2024	03/02/2023	Exercise	1	176,738	275.45			1,313	(1,502)			1,313		(3,009)				0001
Purchased Call/CSW/CSW000NST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2022	04/03/2024	06/08/2023	Exercise	1	196,494	284.53			6,519	1,766			6,519		(4,808)				0001
Purchased Call/JSG/JSG4054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	06/09/2023	Exercise	1	922,555	195.63		3,549	1,864	(1,685)			1,864		(3,533)				0001
Purchased Call/JSG/JSG4055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	06/15/2023	Expire	1	452,760	195.63									10				0001
Purchased Call/JSG/JSG4055SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	06/22/2023	Expire	1	322,658	202.53									8				0001
Purchased Call/CSW/CSW0000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/13/2022	04/12/2024	01/11/2023	Exercise	1	535,959	288.46			14,654	1,418			14,654		(13,540)				0001
Purchased Call/JSG/JSG4055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	06/27/2023	Exercise	1	2,089,789	199.16		7,257	6,794	(463)			6,794		(7,089)				0001
Purchased Call/JSG/JSG4055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/22/2023	Expire	1	93,329	202.53									(1)				0001
Purchased Call/JSG/JSG4056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	06/29/2023	Expire	1	350,994	202.86									(1)				0001
Purchased Call/JSG/JSG4056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	06/29/2023	Exercise	1	710,025	195.63		2,484	2,532	48			2,532		(2,485)				0001
Purchased Call/MAB/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024	03/14/2023	Exercise	1	824,232	272.21			2,193	(746)			2,193		(3,229)				0001
Purchased Call/JSG/JSG4056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/11/2023	Exercise	1	888,559	191.17		3,462	4,276	814			4,276		(3,388)				0001
Purchased Call/JSG/JSG4056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	07/11/2023	Expire	1	1,220,969	191.17									129				0001
Purchased Call/JSG/JSG4057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	07/26/2023	Expire	1	376,838	203.45									5				0001
Purchased Call/JSG/JSG4057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	07/20/2023	Expire	1	127,603	207.67									1				0001
Purchased Call/JSG/JSG4057SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	07/25/2023	Expire	1	61,345	216.85									7				0001
Purchased Call/JSG/JSG4057SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	07/26/2023	Expire	1	91,980	216.85									1				0001
Purchased Call/JSG/JSG4058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	08/02/2023	Expire	1	250,453	216.4									4				0001
Purchased Call/JSG/JSG4056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	06/28/2023	Exercise	1	631,264	200.73		1,964	2,839	875			2,839		(1,951)				0001
Purchased Call/JSG/JSG4056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	07/07/2023	Expire	1	511,430	206.24									13				0001
Purchased Call/JSG/JSG4056SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	07/12/2023	Expire	1	1,236,724	203.29									33				0001
Purchased Call/JSG/JSG4057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	07/20/2023	Exercise	1	945,815	196.57		5,981	4,209	(1,772)			4,209		(5,963)				0001
Purchased Call/JSG/JSG4058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	08/01/2023	Expire	1	677,569	203.45									87				0001

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Purchased Call/JSG/JSG4058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/01/2023	08/01/2024	08/03/2023	Expire	1	446,249	201.89									7				0001
Purchased Call/MAB/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024	03/09/2023	Exercise	1	338,746	272.22			3,728	(816)			3,728		(5,075)				0001
Purchased Call/JSG/JSG4059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/04/2023	08/05/2024	08/08/2023	Expire	1	293,256	196.28									40				0001
Purchased Call/JSG/JSG4059SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/09/2023	08/09/2024	08/11/2023	Expire	1	501,454	197.18									11				0001
Purchased Call/JSG/JSG4058SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/24/2023	07/24/2025	07/26/2023	Exercise	1	1,136,659	203.45			2,713	2,599	(114)		2,599		(2,685)				0001
Purchased Call/JSG/JSG4058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/24/2023	07/24/2025	07/26/2023	Expire	1	268,425	216.85									8				0001
Purchased Call/JSG/JSG4059SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/17/2023	08/16/2024	08/21/2023	Expire	1	376,537	186.5									57				0001
Purchased Call/JSG/JSG405AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/18/2023	08/20/2024	08/22/2023	Exercise	1	1,626,297	187.26			1,887	400	(1,487)		400		(1,656)				0001
Purchased Call/JSG/JSG405AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/18/2023	08/20/2024	08/22/2023	Expire	1	238,781	199.41									36				0001
Purchased Call/JSG/JSG405AS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/18/2023	08/19/2024	08/22/2023	Expire	1	310,235	199.41									47				0001
Purchased Call/JSG/JSG4058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/01/2023	08/01/2025	08/03/2023	Expire	1	313,895	201.89									9				0001
Purchased Call/JSG/JSG4058SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/01/2023	08/01/2025	08/03/2023	Expire	1	290,844	214.81									9				0001
Purchased Call/MAB/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2022	01/19/2024	03/14/2023	Exercise	1	203,785	271.71			2,668	(687)			2,668		(3,644)				0001
Purchased Call/JSG/JSG4059SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/15/2023	08/15/2025	08/17/2023	Expire	1	819,160	203.2									27				0001
Purchased Call/JSG/JSG4059SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/16/2023	08/15/2025	08/18/2023	Exercise	1	790,058	190.81			4,485	4,044	(441)		4,044		(4,466)				0001
Purchased Call/CSW/CSW0003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	04/26/2022	04/25/2024	02/13/2023	Exercise	1	102,590	289.05			3,271	583			3,271		(2,843)				0001
Purchased Call/JSG/JSG4058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/21/2023	08/21/2025	08/23/2023	Exercise	1	349,495	186.64			2,310	913	(1,397)		913		(2,302)				0001
Purchased Call/JSG/JSG4058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/28/2023	08/28/2024	08/30/2023	Expire	1	520,475	189.41									16				0001
Purchased Call/JSG/JSG4058SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/25/2023	08/25/2025	08/29/2023	Expire	1	401,698	200.07									48				0001
Purchased Call/JSG/JSG405AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/28/2023	08/28/2025	08/30/2023	Exercise	1	503,552	201.63			1,958	541	(1,417)		541		(1,944)				0001
Purchased Call/MAB/MAB213KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024	06/02/2023	Exercise	1	543,373	270.72			6,204	963			6,204		(5,425)				0001
Purchased Call/JSG/JSG4058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/08/2023	09/09/2024	09/12/2023	Expire	1	465,918	194.05									81				0001
Purchased Call/JSG/JSG405CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/18/2023	09/18/2024	09/20/2023	Expire	1	279,853	194.66									12				0001
Purchased Call/JSG/JSG4058SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/01/2023	09/04/2024	09/06/2023	Expire	1	832,828	189.45									194				0001
Purchased Call/JSG/JSG405CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/19/2023	09/19/2024	09/21/2023	Expire	1	569,391	182.29									24				0001
Purchased Call/JSG/JSG4058SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/28/2023	08/28/2025	08/30/2023	Expire	1	89,513	189.41									3				0001
Purchased Call/CSW/CSW0003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	05/11/2022	05/10/2024	02/16/2023	Exercise	1	158,125	292.31			3,349	(704)			3,349		(4,341)				0001
Purchased Call/JSG/JSG4058S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/01/2023	09/04/2025	09/06/2023	Expire	1	90,101	189.45									15				0001
Purchased Call/JSG/JSG4058S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/01/2023	09/03/2025	09/06/2023	Expire	1	188,516	189.45									31				0001
Purchased Call/JSG/JSG405DSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/22/2023	09/24/2024	09/26/2023	Exercise	1	1,373,432	175.23			6,167	4,603	(1,564)		4,603		(5,974)				0001

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Purchased Call/JSG/JSG405BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	09/08/2023	Expire	1	54,461	181.08									2				0001
Purchased Call/JSG/JSG405CSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	09/19/2023	Expire	1	202,129	182.85									25				0001
Purchased Call/JSG/JSG405CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	09/21/2023	Expire	1	403,071	194.25									15				0001
Purchased Call/JSG/JSG405DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	09/26/2023	Expire	1	74,939	175.23									9				0001
Purchased Call/MAB/MAB213KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2024	07/07/2023	Exercise	1	142,313	269.45			3,524	1,135			3,524		(2,693)				0001
Purchased Call/JSG/JSG405DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	10/03/2023	Expire	1	97,265	180.32									19				0001
Purchased Call/JSG/JSG405ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	10/03/2023	Expire	1	200,707	180.32									39				0001
Purchased Call/JSG/JSG405DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	10/03/2023	Expire	1	420,540	169.32									83				0001
Purchased Call/JSG/JSG405ES6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2024	10/05/2023	Expire	1	331,929	165.82									17				0001
Purchased Call/JSG/JSG405DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	09/26/2023	Expire	1	86,974	175.23									11				0001
Purchased Call/JSG/JSG405DSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	10/02/2023	Expire	1	154,727	169.8									20				0001
Purchased Call/JSG/JSG405ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/10/2023	Expire	1	433,756	166.03									120				0001
Purchased Call/JSG/JSG405ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024	10/11/2023	Expire	1	122,346	166.97									34				0001
Purchased Call/CSII/CSII0000SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/11/2022	05/10/2024	12/14/2023	Exercise	1	51,619	290.94			319	(1,087)			319		(1,502)				0001
Purchased Call/JSG/JSG405ESU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/12/2023	Exercise	1	574,838	170.54			3,429	5,344	1,916		5,344		(3,408)				0001
Purchased Call/JSG/JSG405DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	10/03/2023	Exercise	1	1,647,224	180.32			2,885	4,134	1,248		4,134		(2,695)				0001
Purchased Call/JSG/JSG405FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10/19/2023	Expire	1	301,898	182.69									17				0001
Purchased Call/JSG/JSG405FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	10/20/2023	Expire	1	88,169	179.78									5				0001
Purchased Call/CSII/CSII000PS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/19/2022	05/17/2024	05/30/2023	Exercise	1	108,117	291.45			1,218	(1,605)			1,218		(3,012)				0001
Purchased Call/JSG/JSG405ES3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	10/04/2023	Exercise	1	1,010,932	166.87			2,410	2,795	385		2,795		(2,376)				0001
Purchased Call/JSG/JSG405FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/17/2023	Expire	1	79,562	168.13									17				0001
Purchased Call/JSG/JSG405HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	11/07/2023	Expire	1	113,058	172.1									26				0001
Purchased Call/JSG/JSG405GSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire	1	121,035	176.25									8				0001
Purchased Call/JSG/JSG405HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	11/07/2023	Expire	1	116,934	185.08									27				0001
Purchased Call/JSG/JSG405EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	10/12/2023	Exercise	1	606,843	181.71			4,339	7,253	2,914		7,253		(4,324)				0001
Purchased Call/JSG/JSG405FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	10/18/2023	Expire	1	528,271	170.64									21				0001
Purchased Call/JSG/JSG405FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	10/24/2023	Expire	1	472,506	175.71									63				0001
Purchased Call/MAB/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2022	02/02/2024	07/28/2023	Exercise	1	82,171	270.86			2,254	850			2,254		(1,757)				0001
Purchased Call/JSG/JSG405FSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	10/24/2023	Exercise	1	596,091	175.71			2,593	2,270	(324)		2,270		(2,533)				0001
Purchased Call/JSG/JSG405HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	11/15/2023	Expire	1	696,912	172.1									50				0001

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Purchased Call/JSG/JSG405IS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	11/16/2023	Expire	1	334,887	172.1									24				0001
Purchased Call/JSG/JSG405GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	10/31/2023	Expire	1	194,481	161.28									26				0001
Purchased Call/JSG/JSG405GSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	10/31/2023	Expire	1	402,828	171.76									55				0001
Purchased Call/JSG/JSG405HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	11/08/2023	Expire	1	711,898	172.1									31				0001
Purchased Call/CSII/CSII000PSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/27/2022	05/29/2024	10/04/2023	Exercise	1	50,839	293.16			924	(436)			924		(1,572)				0001
Purchased Call/JSG/JSG405HST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/07/2025	11/14/2023	Exercise	1	247,699	172.1	3,655	3,643		(12)			3,643		(3,648)				0001
Purchased Call/MAB/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024	05/10/2023	Exercise	1	192,945	270.32			3,439	149			3,439		(3,684)				0001
Purchased Call/JSG/JSG405JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2024	12/05/2023	Expire	1	423,665	195.25									111				0001
Purchased Call/JSG/JSG405JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	12/07/2023	Expire	1	202,434	195.25									17				0001
Purchased Call/JSG/JSG405JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2023	11/29/2024	12/01/2023	Expire	1	193,212	172.1									16				0001
Purchased Call/JSG/JSG405JST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	12/12/2023	Expire	1	948,545	175.47									255				0001
Purchased Call/JSG/JSG405IS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	11/16/2023	Exercise	1	684,827	187.75	2,599	3,360		761			3,360		(2,574)				0001
Purchased Call/JSG/JSG405IS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	11/21/2023	Expire	1	238,236	188.37									34				0001
Purchased Call/JSG/JSG405KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire	1	356,236	193.21									99				0001
Purchased Call/JSG/JSG405KST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2024	12/21/2023	Expire	1	157,838	195.52									14				0001
Purchased Call/JSG/JSG405LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	12/27/2023	Expire	1	379,146	193.99									145				0001
Purchased Call/JSG/JSG405LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	12/27/2023	Expire	1	249,078	193.99									95				0001
Purchased Call/JSG/JSG405ISK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	11/21/2023	Expire	1	1,588,933	188.37									224				0001
Purchased Call/JSG/JSG405ISS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	11/24/2023	Expire	1	683,458	188.87									64				0001
Purchased Call/JSG/JSG405KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2024	12/14/2023	Expire	1	281,281	178.46									25				0001
Purchased Call/JSG/JSG405LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	01/03/2024	Expire	1	239,304	178.98									47				0001
Purchased Call/JSG/JSG405LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	12/27/2023	Expire	1	318,201	193.99									122				0001
Purchased Call/JSG/JSG405LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	01/03/2024	Expire	1	264,971	195.16									52				0001
Purchased Call/JSG/JSG405ISV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/27/2023	Expire	1	277,245	190.26									53				0001
Purchased Call/JSG/JSG405JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	11/28/2023	Expire	1	1,518,192	191.06									216				0001
Purchased Call/JSG/JSG405JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	12/12/2023	Expire	1	339,510	195.25									50				0001
Purchased Call/JSG/JSG405LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	12/27/2023	Expire	1	405,165	178.98									83				0001
Purchased Call/MAB/MAB213LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024	06/22/2023	Exercise	1	163,743	270.37			3,969	1,127			3,969		(3,160)				0001
Purchased Call/JSG/JSG405LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	12/28/2023	Expire	1	807,789	194.67									41				0001
Purchased Call/CSII/CSII0000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/09/2024	02/23/2023	Exercise	1	1,582,691	286.89			42,889	11,856			42,889		(31,049)				0001

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Purchased Call/MAB/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/14/2024	06/07/2023	Exercise	1	161,115	271.2			2,792	(5)			2,792		(3,443)				0001
Purchased Call/CSW/CSW000SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/22/2022	07/23/2024	06/28/2023	Exercise	1	193,261	286.52			6,371	737			6,371		(5,810)				0001
Purchased Call/CSW/CSW000RS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/03/2022	08/02/2024	03/20/2023	Exercise	1	101,205	284.04			3,825	839			3,825		(3,192)				0001
Purchased Call/MAB/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2024	03/03/2023	Exercise	1	273,515	272.41			3,556	(1,301)			3,556		(5,278)				0001
Purchased Call/CSW/CSW000RSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/09/2022	08/08/2024	05/11/2023	Exercise	1	105,931	284.07			4,007	708			4,007		(3,583)				0001
Purchased Call/MAB/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/23/2024	04/25/2023	Exercise	1	115,779	271.54			1,917	(155)			1,917		(2,368)				0001
Purchased Call/JSG/JSG3055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	02/01/2023	Exercise	1	88,432	230.26			1,264	(717)			1,264		(2,104)				0001
Purchased Call/JSG/JSG305ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	01/06/2023	Exercise	1	50,093	235.74			470	(788)			470		(1,313)				0001
Purchased Call/MAB/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	07/06/2023	Exercise	1	120,634	278.23			1,551	(694)			1,551		(2,778)				0001
Purchased Call/JSG/JSG305DSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/13/2022	05/14/2024	01/13/2023	Exercise	1	74,801	231.15			1,039	(925)			1,039		(2,216)				0001
Purchased Call/CSW/CSW000RSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/10/2022	08/09/2024	03/01/2023	Exercise	1	295,744	284.5			10,811	2,003			10,811		(9,074)				0001
Purchased Call/JSG/JSG305DSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	01/30/2023	Exercise	1	55,588	227.19			1,011	(454)			1,011		(1,578)				0001
Purchased Call/JSG/JSG305ESP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	09/01/2023	Exercise	1	60,619	235.3			57	(1,626)			57		(1,756)				0001
Purchased Call/JSG/JSG3055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/01/2023	07/12/2024	03/03/2023	Expire	1	59,431	215.35									(117)				0001
Purchased Call/CSW/CSW000RSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/10/2022	08/09/2024	06/13/2023	Exercise	1	65,588	285.1			1,923	23			1,923		(2,054)				0001
Purchased Call/MAB/MAB213NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024	07/25/2023	Exercise	1	102,746	278.25			1,074	(850)			1,074		(2,400)				0001
Purchased Call/JSG/JSG305HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024	02/16/2023	Exercise	1	51,465	224.94			1,158	(386)			1,158		(1,872)				0001
Purchased Call/JSG/JSG3051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/05/2022	08/06/2024	01/25/2023	Exercise	1	66,143	224.51			1,314	(683)			1,314		(2,189)				0001
Purchased Call/MAB/MAB213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024	04/06/2023	Exercise	1	115,740	279.15			876	(1,294)			876		(2,779)				0001
Purchased Call/CSW/CSW000RSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/11/2022	08/09/2024	07/14/2023	Exercise	1	50,126	286.11			1,864	365			1,864		(1,714)				0001
Purchased Call/JSG/JSG3051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/12/2022	08/13/2024	01/06/2023	Exercise	1	235,339	233.94			2,974	(4,216)			2,974		(7,541)				0001
Purchased Call/JSG/JSG3051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	01/12/2023	Exercise	1	56,216	233.94			704	(1,017)			704		(1,750)				0001
Purchased Call/CSW/CSW000RSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/12/2022	08/13/2024	06/20/2023	Exercise	1	224,618	285.52			6,238	(516)			6,238		(6,994)				0001
Purchased Call/MAB/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024	08/14/2023	Exercise	1	63,782	278.17			633	(587)			633		(1,641)				0001
Purchased Call/JSG/JSG305MSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	01/23/2023	Exercise	1	70,974	207.98			2,720	388			2,720		(2,365)				0001
Purchased Call/JSG/JSG305ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	01/11/2023	Exercise	1	51,215	232.51			661	(759)			661		(1,783)				0001
Purchased Call/JSG/JSG305PSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024	08/17/2023	Exercise	1	50,005	217.11			463	(1,266)			463		(1,790)				0001
Purchased Call/JSG/JSG3050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024	02/06/2023	Exercise	1	239,295	213.22			9,575	1,047			9,575		(8,619)				0001
Purchased Call/JSG/JSG305FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2024	02/16/2023	Exercise	1	142,228	213.65			2,544	(1,468)			2,544		(4,496)				0001
Purchased Call/MAB/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	08/10/2023	Exercise	1	57,365	278.27			542	(558)			542		(1,786)				0001

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Purchased Call/CSII/CSII000RSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2022	08/26/2024	12/22/2023	Exercise	1	116,968	290.92			1,926	(1,654)			1,926		(3,809)				0001
Purchased Call/JSG/JSG305FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2022	06/25/2024	08/16/2023	Exercise	1	64,218	218.91			543	(1,295)			543		(2,206)				0001
Purchased Call/JSG/JSG305RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024	03/14/2023	Exercise	1	60,709	208.77			1,477	(726)			1,477		(2,226)				0001
Purchased Call/JSG/JSG305GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/08/2022	07/09/2024	02/03/2023	Exercise	1	429,678	219.36			6,005	(6,345)			6,005		(12,647)				0001
Purchased Call/JSG/JSG305RS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024	01/26/2023	Exercise	1	327,370	206.79			13,983	2,102			13,983		(12,209)				0001
Purchased Call/MAB/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/12/2022	04/12/2024	04/06/2023	Exercise	1	555,250	278.39			6,649	(4,200)			6,649		(11,395)				0001
Purchased Call/CSII/CSII000RSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/02/2022	08/30/2024	08/07/2023	Exercise	1	51,860	290.53			1,553	(48)			1,553		(1,728)				0001
Purchased Call/JSG/JSG305RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	01/23/2023	Exercise	1	326,436	207.61			7,899	(3,965)			7,899		(11,926)				0001
Purchased Call/JSG/JSG305SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	01/06/2023	Expire	1	529,106	211.16													0001
Purchased Call/CSII/CSII000SSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/14/2022	09/13/2024	02/17/2023	Exercise	1	107,801	291.23			3,678	312			3,678		(3,562)				0001
Purchased Call/JSG/JSG305JSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	01/09/2023	Exercise	1	53,472	225.16			862	(793)			862		(1,713)				0001
Purchased Call/JSG/JSG305SSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	01/13/2023	Expire	1	211,403	216.42									(19)				0001
Purchased Call/JSG/JSG305US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	02/01/2023	Expire	1	320,727	215.44									(26)				0001
Purchased Call/JSG/JSG305SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	01/10/2023	Exercise	1	2,211,322	213.76		1,921	1,790	(131)			1,790		(1,810)				0001
Purchased Call/JSG/JSG305SSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	01/11/2023	Expire	1	671,126	212.54									1				0001
Purchased Call/JSG/JSG305TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/24/2023	Expire	1	221,788	211.98									(17)				0001
Purchased Call/JSG/JSG305USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2023	Expire	1	306,081	214.07									(24)				0001
Purchased Call/JSG/JSG305SSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	01/18/2023	Expire	1	145,932	216.66									12				0001
Purchased Call/JSG/JSG305TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	01/25/2023	Expire	1	107,505	215.24													0001
Purchased Call/JSG/JSG305VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/14/2023	Exercise	1	968,755	218.66		1,877	1,973	95			1,973		(1,925)				0001
Purchased Call/JSG/JSG305KSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2022	09/17/2024	02/02/2023	Exercise	1	55,385	213.82			2,067	298			2,067		(2,145)				0001
Purchased Call/MAB/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/13/2022	04/12/2024	07/17/2023	Exercise	1	137,210	279.53			1,322	(1,363)			1,322		(3,095)				0001
Purchased Call/JSG/JSG305TSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	01/27/2023	Exercise	1	987,911	215.89		4,187	4,560	373			4,560		(4,184)				0001
Purchased Call/JSG/JSG305USF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	02/07/2023	Expire	1	480,189	215.4									29				0001
Purchased Call/JSG/JSG305USS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	02/10/2023	Expire	1	703,059	213.72									4				0001
Purchased Call/JSG/JSG305VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	02/16/2023	Expire	1	473,983	219.09									3				0001
Purchased Call/JSG/JSG305VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	02/16/2023	Exercise	1	909,416	214.79		2,154	2,093	(61)			2,093		(2,149)				0001
Purchased Call/JSG/JSG305VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2023	Expire	1	527,373	214.44									(27)				0001
Purchased Call/JSG/JSG305RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2023	Expire	1	834,508	208.26									(31)				0001
Purchased Call/JSG/JSG305VSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2023	Expire	1	247,823	219.09									(18)				0001

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Purchased Call/JSG/JSG305II$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2023	Expire	1	350,512	212.5									(13)				0001
Purchased Call/CSII/CSII000SSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/22/2022	09/20/2024	08/18/2023	Exercise	1	61,332	291.1			1,683	(250)			1,683		(2,254)				0001
Purchased Call/JSG/JSG305LS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2024	02/13/2023	Exercise	1	66,124	202.36			3,369	1,209			3,369		(2,349)				0001
Purchased Call/JSG/JSG305VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	02/17/2023	Exercise	1	837,696	219.96			3,546	2,248	(1,298)		2,248		(3,542)				0001
Purchased Call/JSG/JSG305VSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	02/22/2023	Exercise	1	1,149,363	215.94			2,958	134	(2,824)		134		(2,867)				0001
Purchased Call/MAB/MAB2130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPRO8K5P83	04/14/2022	04/15/2024	09/13/2023	Exercise	1	83,844	278.9			655	(996)			655		(2,129)				0001
Purchased Call/JSG/JSG305II$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024	03/02/2023	Expire	1	231,322	209.8									(15)				0001
Purchased Call/JSG/JSG305XS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/10/2023	Expire	1	126,785	208.55									(8)				0001
Purchased Call/JSG/JSG305VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2023	02/21/2025	02/27/2023	Expire	1	60,294	213.48									4				0001
Purchased Call/JSG/JSG305MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024	07/24/2023	Exercise	1	62,523	210.3			1,400	(661)			1,400		(2,095)				0001
Purchased Call/JSG/JSG305II$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	03/07/2023	Expire	1	1,091,403	208.71									72				0001
Purchased Call/JSG/JSG305XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	03/10/2023	Exercise	1	1,246,753	204.14		2,314	1,586	(728)			1,586		(2,304)				0001
Purchased Call/JSG/JSG305NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/22/2024	01/23/2023	Exercise	1	402,541	210.46			12,356	(1,038)			12,356		(13,705)				0001
Purchased Call/JSG/JSG305XSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	03/14/2023	Exercise	1	627,891	197.22		1,944	2,005	61			2,005		(1,955)				0001
Purchased Call/JSG/JSG305XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	03/14/2023	Exercise	1	1,602,940	197.22		9,562	7,966	(1,595)			7,966		(9,476)				0001
Purchased Call/CSII/CSII000SSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/23/2022	09/25/2024	10/24/2023	Exercise	1	51,271	289.03			1,442	(178)			1,442		(1,676)				0001
Purchased Call/MAB/MAB213PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPRO8K5P83	04/26/2022	04/26/2024	05/23/2023	Exercise	1	173,806	275.14			2,467	(1,020)			2,467		(4,141)				0001
Purchased Call/JSG/JSG305QS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2022	11/05/2024	02/24/2023	Exercise	1	109,965	208.69			3,004	(722)			3,004		(3,992)				0001
Purchased Call/CSII/CSII000SSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/30/2022	10/02/2024	03/20/2023	Exercise	1	75,559	291.59			1,677	(745)			1,677		(2,461)				0001
Purchased Call/JSG/JSG3050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2024	09/01/2023	Exercise	1	53,563	218.04			418	(1,426)			418		(2,016)				0001
Purchased Call/JSG/JSG305XSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	03/15/2023	Exercise	1	622,664	192.16		6,638	7,116	478			7,116		(6,635)				0001
Purchased Call/MAB/MAB213PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPRO8K5P83	04/29/2022	04/30/2024	04/06/2023	Exercise	1	126,590	275.58			1,540	(1,015)			1,540		(3,088)				0001
Purchased Call/JSG/JSG305XS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	03/17/2023	Exercise	1	1,433,514	192.68		8,486	7,608	(878)			7,608		(8,476)				0001
Purchased Call/MAB/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPRO8K5P83	05/04/2022	05/03/2024	06/23/2023	Exercise	1	323,726	275.64			5,144	(1,409)			5,144		(7,094)				0001
Purchased Call/JSG/JSG305PSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/03/2024	01/06/2023	Exercise	1	53,524	219.01			1,425	(475)			1,425		(2,186)				0001
Purchased Call/JSG/JSG305YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	03/21/2023	Exercise	1	2,783,626	195.86		21,480	29,700	8,219			29,700		(21,365)				0001
Purchased Call/CSII/CSII000TS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/14/2022	10/14/2024	08/24/2023	Exercise	1	162,707	295.32			3,471	(1,797)			3,471		(5,487)				0001
Purchased Call/JSG/JSG305SSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	01/06/2023	Expire	1	59,151	213									(6)				0001
Purchased Call/JSG/JSG305SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2023	Expire	1	273,985	215.71									(24)				0001
Purchased Call/JSG/JSG305II$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/07/2023	Expire	1	616,199	208.71									(18)				0001

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Purchased Call/JSG/JSG305Y5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	03/27/2023	Expire	1	1,172,324	191.11									(12)				0001
Purchased Call/JSG/JSG305R5C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	01/06/2023	Exercise	1	141,985	205.1			5,848	681			5,848		(5,214)				0001
Purchased Call/JSG/JSG305Z62	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	03/31/2023	Expire	1	614,290	197.44									(31)				0001
Purchased Call/JSG/JSG305ZSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/04/2023	Expire	1	519,417	200.96													0001
Purchased Call/JSG/JSG305Y51	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	03/21/2023	Exercise	1	1,813,826	191.67			10,872	12,087	1,214		12,087		(10,785)				0001
Purchased Call/JSG/JSG305Y58	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	03/22/2023	Expire	1	294,711	197.68									3				0001
Purchased Call/JSG/JSG305S5C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	01/06/2023	Expire	1	56,360	213													0001
Purchased Call/JSG/JSG305Z51	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	03/31/2023	Expire	1	232,040	201.76									(12)				0001
Purchased Call/JSG/JSG305ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Exercise	1	817,587	205.99			8,396	11,234	2,838		11,234		(8,393)				0001
Purchased Call/JSG/JSG305YSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	03/23/2023	Exercise	1	793,829	198.32			2,336	2,556	220		2,556		(2,329)				0001
Purchased Call/JSG/JSG305ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire	1	118,983	205.99									1				0001
Purchased Call/JSG/JSG305ZSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire	1	112,863	205.99									(5)				0001
Purchased Call/JSG/JSG305SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	01/11/2023	Exercise	1	537,629	214.53			4,030	982	(3,048)		982		(4,030)				0001
Purchased Call/JSG/JSG305YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	03/28/2023	Exercise	1	778,950	196.92			1,932	2,258	326		2,258		(1,882)				0001
Purchased Call/JSG/JSG305TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/24/2023	Expire	1	626,123	214.26									(49)				0001
Purchased Call/JSG/JSG305US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2023	Expire	1	147,854	220.69									(12)				0001
Purchased Call/JSG/JSG4050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/18/2023	Expire	1	471,974	205.99									7				0001
Purchased Call/JSG/JSG4050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire	1	93,580	208.16									(4)				0001
Purchased Call/JSG/JSG305ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	04/07/2023	Exercise	1	805,045	201.86			2,639	2,744	105		2,744		(2,630)				0001
Purchased Call/JSG/JSG305USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2023	Expire	1	584,973	215.4									(35)				0001
Purchased Call/JSG/JSG305US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/07/2023	Expire	1	642,614	215.4									(40)				0001
Purchased Call/CSII/CSII000TSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/19/2022	10/18/2024	02/27/2023	Exercise	1	163,376	296.86			3,261	(2,053)			3,261		(5,512)				0001
Purchased Call/JSG/JSG305TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	01/24/2023	Exercise	1	2,332,248	214.26			18,596	16,728	(1,868)		16,728		(18,521)				0001
Purchased Call/JSG/JSG4050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	04/18/2023	Exercise	1	1,898,962	205.99			9,903	8,852	(1,050)		8,852		(9,793)				0001
Purchased Call/JSG/JSG305TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	01/31/2023	Expire	1	108,289	217.76									6				0001
Purchased Call/JSG/JSG305US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025	02/03/2023	Exercise	1	614,143	221.65			3,304	3,119	(186)		3,119		(3,303)				0001
Purchased Call/JSG/JSG4051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2023	Exercise	1	1,018,717	201.72			2,000	1,396	(603)		1,396		(1,972)				0001
Purchased Call/JSG/JSG4050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/20/2023	Expire	1	77,648	208.16									(3)				0001
Purchased Call/JSG/JSG4051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	05/02/2023	Expire	1	411,908	204.53									12				0001
Purchased Call/JSG/JSG4050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	04/18/2023	Expire	1	586,594	203.4									47				0001

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Purchased Call/JSG/JSG4050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	04/25/2023	Exercise	1	2,976,653	206.53		37,088	36,188	(900)			36,188		(37,008)				0001
Purchased Call/JSG/JSG305USA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2023	Expire	1	151,343	222.5									(9)				0001
Purchased Call/JSG/JSG305USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2023	Expire	1	219,947	220.11									(17)				0001
Purchased Call/JSG/JSG305USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	02/08/2023	Exercise	1	549,971	218.45		5,510	4,030	(1,480)			4,030		(5,509)				0001
Purchased Call/JSG/JSG4051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2023	Exercise	1	432,373	204.53		4,099	3,442	(657)			3,442		(4,093)				0001
Purchased Call/JSG/JSG4052S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	05/09/2023	Expire	1	613,276	202.42									23				0001
Purchased Call/JSG/JSG4051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire	1	615,518	197.76									(19)				0001
Purchased Call/JSG/JSG4052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2023	Expire	1	551,392	199.14									(16)				0001
Purchased Call/MAB/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	05/10/2024	07/11/2023	Exercise	1	523,049	273.98			6,666	(4,110)			6,666		(11,452)				0001
Purchased Call/CSW/CSW000TSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/27/2022	10/25/2024	10/05/2023	Exercise	1	130,505	295.36			2,625	(1,696)			2,625		(4,458)				0001
Purchased Call/JSG/JSG4052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	05/16/2023	Exercise	1	1,009,031	197.98		1,874	595	(1,278)			595		(1,833)				0001
Purchased Call/JSG/JSG4052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	05/15/2023	Expire	1	51,335	200.58									2				0001
Purchased Call/JSG/JSG4052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	05/16/2023	Expire	1	656,712	200.75									30				0001
Purchased Call/JSG/JSG4052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire	1	363,476	192.46									(9)				0001
Purchased Call/JSG/JSG4053S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Exercise	1	679,845	195.9		2,472	2,256	(216)			2,256		(2,445)				0001
Purchased Call/JSG/JSG305USN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	02/09/2023	Exercise	1	611,195	220.11		1,939	1,926	(12)			1,926		(1,936)				0001
Purchased Call/JSG/JSG4051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	05/09/2023	Exercise	1	1,385,068	202.42		7,241	6,232	(1,010)			6,232		(7,155)				0001
Purchased Call/JSG/JSG4052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	05/11/2023	Expire	1	618,368	198.67									11				0001
Purchased Call/JSG/JSG305USR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	02/10/2023	Exercise	1	1,333,302	217.97		1,924	792	(1,133)			792		(1,918)				0001
Purchased Call/CSW/CSW000TSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	11/01/2022	10/28/2024	08/02/2023	Exercise	1	119,738	292.72		2,657	2,657	(1,563)			2,657		(4,574)				0001
Purchased Call/JSG/JSG4052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	05/16/2023	Exercise	1	873,218	197.98		2,198	1,493	(706)			1,493		(2,132)				0001
Purchased Call/JSG/JSG305USW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	02/14/2023	Expire	1	525,064	218.66									33				0001
Purchased Call/JSG/JSG305USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	02/14/2023	Expire	1	1,928,400	214.44									120				0001
Purchased Call/JSG/JSG4053S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Exercise	1	662,232	195.35		2,127	1,624	(503)			1,624		(2,101)				0001
Purchased Call/JSG/JSG4053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	05/31/2023	Expire	1	212,098	189.61									21				0001
Purchased Call/JSG/JSG4053SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	05/26/2023	Exercise	1	1,347,570	190.02		4,910	6,151	1,241			6,151		(4,888)				0001
Purchased Call/JSG/JSG305USQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2023	Expire	1	285,834	215.78									(22)				0001
Purchased Call/JSG/JSG305USO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	02/27/2023	Expire	1	136,708	209.28									(5)				0001
Purchased Call/JSG/JSG3057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	02/22/2023	Expire	1	1,448,738	220.22									134				0001
Purchased Call/JSG/JSG3057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	02/22/2023	Expire	1	820,560	215.94									76				0001

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Purchased Call/CSII/CSII000TSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/10/2022	11/08/2024	01/13/2023	Exercise	1	105,814	291.14			3,334	(248)			3,334		(4,203)				0001
Purchased Call/JSG/JSG4053SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	05/30/2023	Expire	1	74,335	190.95									9				0001
Purchased Call/JSG/JSG4053SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	05/31/2023	Exercise	1	1,579,285	192.17			5,506	5,262	(244)		5,262		(5,344)				0001
Purchased Call/JSG/JSG305VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	02/23/2023	Expire	1	601,072	209.98									4				0001
Purchased Call/JSG/JSG305VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	02/24/2023	Exercise	1	1,175,945	213.45			9,840	6,972	(2,868)		6,972		(9,835)				0001
Purchased Call/JSG/JSG4054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	06/06/2023	Expire	1	1,565,219	195.63									146				0001
Purchased Call/JSG/JSG4054SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	06/08/2023	Exercise	1	911,010	197.9			6,920	5,451	(1,470)		5,451		(6,909)				0001
Purchased Call/MAB/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	08/08/2023	Exercise	1	167,546	273.5			1,732	(1,769)			1,732		(4,278)				0001
Purchased Call/JSG/JSG305WS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	02/28/2023	Exercise	1	1,950,608	212.5			5,091	2,906	(2,185)		2,906		(4,981)				0001
Purchased Call/JSG/JSG305WS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	02/28/2023	Expire	1	591,481	208.26									39				0001
Purchased Call/JSG/JSG305VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	02/17/2023	Expire	1	213,319	219.96									(16)				0001
Purchased Call/JSG/JSG305WSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/03/2023	Expire	1	448,286	207.65									(29)				0001
Purchased Call/JSG/JSG305WSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	03/01/2023	Expire	1	445,052	207.62									(30)				0001
Purchased Call/JSG/JSG305WSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/03/2023	Expire	1	608,930	203.49									(39)				0001
Purchased Call/JSG/JSG305WSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/01/2024	03/07/2023	Expire	1	63,476	213.14									(2)				0001
Purchased Call/JSG/JSG305XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	03/13/2023	Expire	1	285,482	202.82									(7)				0001
Purchased Call/JSG/JSG305WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	03/01/2023	Exercise	1	309,743	211.89			1,830	1,352	(478)		1,352		(1,829)				0001
Purchased Call/JSG/JSG305XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2023	Expire	1	267,612	197.22									(6)				0001
Purchased Call/JSG/JSG305XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	03/14/2023	Expire	1	128,429	197.22									(3)				0001
Purchased Call/JSG/JSG4054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	06/13/2023	Exercise	1	1,115,455	199.49			2,628	3,045	417		3,045		(2,535)				0001
Purchased Call/JSG/JSG305XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	03/20/2023	Exercise	1	258,205	197.98			2,353	2,472	119		2,472		(2,355)				0001
Purchased Call/JSG/JSG305YS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/21/2023	Exercise	1	445,240	195.86			2,021	2,832	811		2,832		(2,025)				0001
Purchased Call/JSG/JSG305WSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	03/03/2023	Exercise	1	798,795	207.65			4,643	4,563	(79)		4,563		(4,638)				0001
Purchased Call/JSG/JSG4055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	06/16/2023	Exercise	1	710,111	200.85			3,952	4,250	298		4,250		(3,941)				0001
Purchased Call/CSII/CSII000US2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/16/2022	11/15/2024	07/20/2023	Exercise	1	50,684	293.36			1,235	(489)			1,235		(2,099)				0001
Purchased Call/JSG/JSG305WSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	03/03/2023	Expire	1	535,802	203.49									4				0001
Purchased Call/JSG/JSG305WSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	03/08/2023	Expire	1	292,382	213.05									3				0001
Purchased Call/JSG/JSG4055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	06/21/2023	Expire	1	1,415,753	195.63									190				0001
Purchased Call/CSII/CSII000USB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/25/2022	11/25/2024	11/10/2023	Exercise	1	178,038	290.78			3,302	(2,850)			3,302		(6,275)				0001
Purchased Call/JSG/JSG305XSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	03/20/2023	Expire	1	130,688	197.98									9				0001

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Purchased Call/JSG/JSG305X$II	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	03/20/2023	Expire	1	170,423	193.73									12				0001
Purchased Call/JSG/JSG4055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	06/21/2023	Exercise	1	1,165,807	195.63		4,104	3,987	(117)			3,987		(3,978)				0001
Purchased Call/MAB/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	04/06/2023	Exercise	1	243,646	274.54			4,227	(885)			4,227		(5,876)				0001
Purchased Call/JSG/JSG305Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	03/28/2023	Exercise	1	2,392,378	196.92		20,703	17,904	(2,799)			17,904		(20,610)				0001
Purchased Call/JSG/JSG4055$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	06/21/2023	Expire	1	193,652	204.78									25				0001
Purchased Call/JSG/JSG4056$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	06/28/2023	Expire	1	141,884	200.73													0001
Purchased Call/JSG/JSG4054$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/12/2023	Expire	1	335,257	195.63									24				0001
Purchased Call/JSG/JSG4056$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/05/2023	Expire	1	501,691	206.76									73				0001
Purchased Call/JSG/JSG4056$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	07/06/2023	Expire	1	94,857	207.25									5				0001
Purchased Call/JSG/JSG4055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	06/23/2023	Exercise	1	1,371,226	203.36		7,683	8,590	907			8,590		(7,661)				0001
Purchased Call/CSII/CSII000USH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/02/2022	12/02/2024	07/07/2023	Exercise	1	170,720	290.07		4,441		(1,534)			4,441		(6,187)				0001
Purchased Call/JSG/JSG4057$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2024	07/18/2023	Expire	1	379,538	208.51									43				0001
Purchased Call/JSG/JSG4057$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	07/19/2023	Expire	1	116,491	207.24									1				0001
Purchased Call/JSG/JSG4055$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	06/27/2023	Expire	1	741,379	195.63									73				0001
Purchased Call/JSG/JSG4056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	06/27/2023	Expire	1	1,533,646	195.63									152				0001
Purchased Call/JSG/JSG4056$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	07/05/2023	Exercise	1	1,267,012	195.63		1,882	2,523	641			2,523		(1,710)				0001
Purchased Call/JSG/JSG4057$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/14/2023	Exercise	1	941,501	197.63		1,797	1,827	.29			1,827		(1,792)				0001
Purchased Call/JSG/JSG4057$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	07/17/2023	Expire	1	499,645	198.49									55				0001
Purchased Call/JSG/JSG4056$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	07/11/2023	Exercise	1	1,459,306	202.09		7,439	8,398	959			8,398		(7,333)				0001
Purchased Call/JSG/JSG305Y$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	03/29/2023	Expire	1	254,211	194.18									3				0001
Purchased Call/JSG/JSG305Y$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	03/30/2023	Exercise	1	685,847	194.58		3,603	4,910	1,308			4,910		(3,597)				0001
Purchased Call/JSG/JSG4058$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	07/27/2023	Expire	1	129,232	216.85									2				0001
Purchased Call/JSG/JSG4058$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	08/01/2023	Expire	1	180,253	216.5									23				0001
Purchased Call/CSII/CSII000US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/02/2022	12/04/2024	07/10/2023	Exercise	1	51,041	290.07			1,262	(525)			1,262		(1,949)				0001
Purchased Call/JSG/JSG4057$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	07/12/2023	Expire	1	858,320	192.32									23				0001
Purchased Call/MAB/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2024	09/06/2023	Exercise	1	222,088	274.38			2,627	(968)			2,627		(4,213)				0001
Purchased Call/JSG/JSG305Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	03/31/2023	Exercise	1	695,441	201.76		1,913	2,087	174			2,087		(1,906)				0001
Purchased Call/JSG/JSG4057$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	07/25/2023	Expire	1	850,683	203.45									102				0001
Purchased Call/JSG/JSG4058$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	08/04/2023	Expire	1	584,837	200.66									10				0001
Purchased Call/CSII/CSII000USK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/06/2022	12/05/2024	11/09/2023	Exercise	1	53,766	288.46			1,344	(432)			1,344		(2,030)				0001

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Purchased Call/JSG/JSG4057$II	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	07/25/2023	Expire	1	1,409,345	216.85									152				0001
Purchased Call/JSG/JSG4058$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	07/27/2023	Exercise	1	1,221,762	216.85		6,360	4,660	(1,701)			4,660		(6,335)				0001
Purchased Call/JSG/JSG3051$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/23/2023	Expire	1	106,860	198.32									(6)				0001
Purchased Call/JSG/JSG3052$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2023	Expire	1	141,320	205.41													0001
Purchased Call/JSG/JSG3051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/10/2023	Expire	1	730,124	204.14									(44)				0001
Purchased Call/JSG/JSG3052$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Exercise	1	1,333,280	202.36		2,990	2,624	(366)			2,624		(2,980)				0001
Purchased Call/JSG/JSG3052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire	1	260,299	202.36									1				0001
Purchased Call/JSG/JSG4058$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	07/28/2023	Expire	1	702,854	203.45									20				0001
Purchased Call/CSII/CSII000U$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/13/2022	12/13/2024	05/18/2023	Exercise	1	110,939	285.22			3,675	(269)			3,675		(4,198)				0001
Purchased Call/JSG/JSG4058$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	08/02/2023	Expire	1	662,761	203.45									20				0001
Purchased Call/JSG/JSG4058$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	08/02/2023	Expire	1	612,472	216.4									18				0001
Purchased Call/JSG/JSG4050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/17/2023	Expire	1	356,287	204.99									4				0001
Purchased Call/JSG/JSG4058$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	08/04/2023	Exercise	1	566,983	213.49		1,860	1,668	(192)			1,668		(1,846)				0001
Purchased Call/JSG/JSG3052$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	04/04/2023	Exercise	1	1,198,132	205.41		7,269	5,986	(1,282)			5,986		(7,209)				0001
Purchased Call/JSG/JSG3052$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	04/10/2023	Expire	1	840,165	202.36									66				0001
Purchased Call/JSG/JSG4050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/20/2023	Exercise	1	826,594	205.55		8,055	6,303	(1,752)			6,303		(8,069)				0001
Purchased Call/JSG/JSG4051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	05/01/2023	Exercise	1	1,211,996	198.61		12,065	13,197	1,132			13,197		(12,050)				0001
Purchased Call/JSG/JSG4059$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	08/08/2023	Expire	1	1,310,370	196.28									147				0001
Purchased Call/JSG/JSG4059$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	08/10/2023	Expire	1	217,113	196.88									7				0001
Purchased Call/JSG/JSG4050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	04/17/2023	Expire	1	110,932	204.99									9				0001
Purchased Call/JSG/JSG4050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	04/18/2023	Expire	1	487,849	205.99									39				0001
Purchased Call/JSG/JSG4059$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	08/14/2023	Expire	1	154,043	196.32									22				0001
Purchased Call/JSG/JSG4059$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2023	Expire	1	1,282,702	197.59									185				0001
Purchased Call/JSG/JSG4051$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/04/2023	Expire	1	588,952	199.33									(19)				0001
Purchased Call/JSG/JSG4050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	04/19/2023	Expire	1	590,623	208.16									9				0001
Purchased Call/JSG/JSG4050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	04/21/2023	Expire	1	769,971	205.07									12				0001
Purchased Call/JSG/JSG4052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2023	Exercise	1	1,355,555	199.65		4,115	3,476	(638)			3,476		(4,072)				0001
Purchased Call/CSII/CSII000U$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/13/2022	12/12/2024	03/14/2023	Exercise	1	209,706	284.73			7,881	271			7,881		(7,891)				0001
Purchased Call/MAB/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/23/2022	05/23/2024	08/09/2023	Exercise	1	162,149	275.1			1,737	(1,687)			1,737		(4,235)				0001
Purchased Call/JSG/JSG4054$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	08/25/2023	Expire	1	223,168	200.59									6				0001

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Purchased Call/JSG/JSG405BS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	09/01/2023	Expire	1	222,705	204.3									7				0001
Purchased Call/JSG/JSG4050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	04/25/2023	Expire	1	630,199	203.78									17				0001
Purchased Call/JSG/JSG4059SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	08/15/2023	Exercise	1	1,939,956	210.38			14,810	8,156	(6,654)			8,156	(14,677)				0001
Purchased Call/JSG/JSG305ZSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	04/05/2023	Expire	1	179,432	205.99									(8)				0001
Purchased Call/JSG/JSG4052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2023	Expire	1	98,296	200.75									4				0001
Purchased Call/JSG/JSG4051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	05/02/2023	Exercise	1	1,150,204	204.53			6,088	5,086	(1,002)			5,086	(6,019)				0001
Purchased Call/JSG/JSG4053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2023	Exercise	1	350,879	198.44			1,917	4,183	2,266			4,183	(1,904)				0001
Purchased Call/CSII/CSII000VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/04/2023	01/02/2025	01/06/2023	Expire	1	824,420	288.69													0001
Purchased Call/CSII/CSII000VSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/11/2023	01/10/2025	01/13/2023	Exercise	1	4,733,114	292.35			16,221	11,499	(4,722)			11,499	(16,001)				0001
Purchased Call/JSG/JSG4051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	05/03/2023	Expire	1	299,557	205.07									5				0001
Purchased Call/JSG/JSG405ASU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	08/29/2023	Expire	1	646,593	187.94									103				0001
Purchased Call/JSG/JSG405CS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	09/13/2023	Expire	1	551,723	182.6									21				0001
Purchased Call/JSG/JSG4053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	05/31/2023	Exercise	1	488,929	192.17			1,843	777	(1,066)			777	(1,804)				0001
Purchased Call/JSG/JSG4052SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/11/2023	Exercise	1	828,912	198.67			4,007	3,569	(438)			3,569	(4,024)				0001
Purchased Call/JSG/JSG4053SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2023	05/24/2024	05/30/2023	Expire	1	556,031	188.44									54				0001
Purchased Call/JSG/JSG4053SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	05/31/2023	Expire	1	55,559	192.17									6				0001
Purchased Call/JSG/JSG4054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2023	Expire	1	79,307	197.3									(1)				0001
Purchased Call/JSG/JSG4054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	08/29/2023	Exercise	1	565,489	200.07			1,897	832	(1,065)			832	(1,842)				0001
Purchased Call/JSG/JSG4054S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/02/2023	Exercise	1	698,620	188.1			3,092	6,115	3,023			6,115	(3,101)				0001
Purchased Call/JSG/JSG4054S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	06/05/2023	Expire	1	277,888	189.42									18				0001
Purchased Call/JSG/JSG4052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	05/11/2023	Expire	1	690,287	201.4									12				0001
Purchased Call/JSG/JSG4052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	05/15/2023	Expire	1	56,157	197.83									5				0001
Purchased Call/JSG/JSG4054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Exercise	1	1,287,548	195.63			4,032	4,794	762			4,794	(3,961)				0001
Purchased Call/JSG/JSG4055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/20/2023	Exercise	1	271,291	195.63			2,677	3,926	1,250			3,926	(2,662)				0001
Purchased Call/JSG/JSG405BSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	09/06/2023	Exercise	1	2,325,183	201.71			7,198	4,617	(2,582)			4,617	(6,878)				0001
Purchased Call/JSG/JSG4055SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	06/23/2023	Expire	1	735,481	195.63									(4)				0001
Purchased Call/JSG/JSG4056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	06/27/2023	Expire	1	722,508	195.63									65				0001
Purchased Call/JSG/JSG4052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	05/18/2023	Exercise	1	449,731	195.2			1,931	1,216	(715)			1,216	(1,925)				0001
Purchased Call/JSG/JSG4055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	09/15/2023	Expire	1	225,334	194.47									9				0001
Purchased Call/JSG/JSG405DS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2024	09/26/2023	Expire	1	113,962	186.74									21				0001

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Purchased Call/JSG/JSG405BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	09/07/2023	Expire	1	400,342	194.64									14				0001
Purchased Call/JSG/JSG405BSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	09/11/2023	Expire	1	226,083	182.02									28				0001
Purchased Call/IMAB/IMAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	06/26/2023	Exercise	1	428,705	275.36			6,156	(2,944)			6,156		(10,201)				0001
Purchased Call/JSG/JSG405CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	09/18/2023	Expire	1	420,503	184.84									75				0001
Purchased Call/JSG/JSG405DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	10/03/2023	Expire	1	85,963	169.32									17				0001
Purchased Call/JSG/JSG4053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	05/30/2023	Expire	1	93,784	188.44									12				0001
Purchased Call/JSG/JSG4054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	06/06/2023	Expire	1	496,927	195.63									46				0001
Purchased Call/JSG/JSG405CS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	09/13/2023	Exercise	1	642,398	194.47		2,668	1,095	(1,573)			1,095		(2,650)				0001
Purchased Call/JSG/JSG4055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	06/21/2023	Exercise	1	578,195	204.78		3,576	1,016	(2,561)			1,016		(3,525)				0001
Purchased Call/JSG/JSG405ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2024	10/04/2023	Expire	1	254,949	177.76									13				0001
Purchased Call/JSG/JSG405ESC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/10/2023	Expire	1	126,275	177.51									34				0001
Purchased Call/JSG/JSG405DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	09/26/2023	Exercise	1	2,206,549	186.74		8,134	9,209	1,075			9,209		(7,913)				0001
Purchased Call/JSG/JSG405ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	10/11/2023	Expire	1	207,216	177.89									58				0001
Purchased Call/JSG/JSG405ESO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	10/11/2023	Expire	1	95,402	180.19									5				0001
Purchased Call/JSG/JSG4055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	06/27/2023	Exercise	1	695,736	199.16		1,846	1,441	(405)			1,441		(1,787)				0001
Purchased Call/CSII/CSII000VSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/11/2023	01/10/2025	01/13/2023	Expire	1	1,329,788	292.64									14				0001
Purchased Call/JSG/JSG405DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	09/27/2023	Expire	1	534,036	186.64									20				0001
Purchased Call/JSG/JSG405DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	10/03/2023	Expire	1	109,791	169.32									14				0001
Purchased Call/JSG/JSG405ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	10/10/2023	Expire	1	67,122	166.03									12				0001
Purchased Call/JSG/JSG405ESV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	10/12/2023	Expire	1	317,411	170.54									13				0001
Purchased Call/JSG/JSG405ESY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	10/13/2023	Expire	1	374,536	171.22									20				0001
Purchased Call/JSG/JSG405FSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/17/2023	Expire	1	228,821	179.03									48				0001
Purchased Call/JSG/JSG405FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	10/24/2023	Expire	1	165,161	175.71									36				0001
Purchased Call/CSII/CSII000VSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/13/2023	01/15/2025	01/18/2023	Expire	1	1,047,340	293.92									85				0001
Purchased Call/CSII/CSII000VSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/19/2023	01/17/2025	01/23/2023	Exercise	1	4,551,148	294.8		12,284	9,149	(3,135)			9,149		(12,112)				0001
Purchased Call/JSG/JSG405FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	10/17/2023	Exercise	1	1,714,979	179.03		6,910	6,109	(801)			6,109		(6,734)				0001
Purchased Call/JSG/JSG4056S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	10/27/2023	Expire	1	152,392	174.74									9				0001
Purchased Call/JSG/JSG405GSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	10/31/2023	Expire	1	130,917	171.76									29				0001
Purchased Call/JSG/JSG4056S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	06/30/2023	Exercise	1	1,266,181	200.67		8,389	7,697	(692)			7,697		(8,369)				0001
Purchased Call/JSG/JSG405FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	10/20/2023	Exercise	1	664,601	168.79		4,093	2,609	(1,484)			2,609		(4,068)				0001

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Purchased Call/JSG/JSG405GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	10/27/2023	Expire	1	483,842	164.1									30				0001
Purchased Call/JSG/JSG405FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	10/17/2023	Expire	1	139,987	168.13									18				0001
Purchased Call/JSG/JSG405FSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	10/17/2023	Expire	1	53,588	179.03									7				0001
Purchased Call/JSG/JSG405FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	10/24/2023	Expire	1	50,587	165.02									7				0001
Purchased Call/JSG/JSG4056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	06/30/2023	Expire	1	600,313	195.63									15				0001
Purchased Call/JSG/JSG4056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	07/05/2023	Expire	1	535,501	206.76									74				0001
Purchased Call/JSG/JSG405GSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire	1	237,061	165.48									16				0001
Purchased Call/JSG/JSG405HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	11/07/2023	Exercise	1	898,070	172.1	1,802	2,662	860				2,662		(1,617)				0001
Purchased Call/JSG/JSG405GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	10/25/2023	Expire	1	531,220	174.28									22				0001
Purchased Call/JSG/JSG405GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	10/26/2023	Expire	1	550,191	175.35									23				0001
Purchased Call/JSG/JSG4054SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/09/2023	Expire	1	191,549	199.72									(2)				0001
Purchased Call/JSG/JSG4056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	07/11/2023	Expire	1	214,164	202.09									23				0001
Purchased Call/JSG/JSG4056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	07/05/2023	Expire	1	1,436,388	195.63									199				0001
Purchased Call/JSG/JSG4056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	11/01/2023	Expire	1	484,561	163.34									21				0001
Purchased Call/CSW/CSW000VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	01/20/2023	01/17/2025	01/24/2023	Exercise	1	1,764,721	295.22	5,347	3,859	(1,488)				3,859		(5,293)				0001
Purchased Call/MAB/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024	09/07/2023	Exercise	1	292,743	275.9		3,633	(2,660)				3,633		(6,883)				0001
Purchased Call/JSG/JSG4056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	07/05/2023	Exercise	1	549,678	195.63	3,866	886	(2,980)				886		(3,818)				0001
Purchased Call/JSG/JSG405GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	11/03/2023	Exercise	1	632,418	166.44	2,101	2,395	294				2,395		(2,079)				0001
Purchased Call/JSG/JSG405HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	11/06/2023	Expire	1	318,051	170.91									44				0001
Purchased Call/JSG/JSG4056SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	07/07/2023	Exercise	1	1,277,132	195.12	6,405	8,778	2,372				8,778		(6,381)				0001
Purchased Call/CSW/CSW000VSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	01/27/2023	01/29/2025	01/31/2023	Expire	1	294,093	298.11									17				0001
Purchased Call/JSG/JSG4057S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	07/13/2023	Expire	1	204,975	207.26									1				0001
Purchased Call/JSG/JSG4057SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	07/18/2023	Expire	1	280,665	208.51									32				0001
Purchased Call/JSG/JSG4056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	06/27/2023	Exercise	1	1,257,965	195.63	3,668	4,430	762				4,430		(3,574)				0001
Purchased Call/JSG/JSG4057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	07/19/2023	Expire	1	554,474	196.15									5				0001
Purchased Call/JSG/JSG4058S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2023	07/26/2024	07/28/2023	Expire	1	269,487	216.85									4				0001
Purchased Call/JSG/JSG4058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	08/01/2023	Expire	1	425,050	216.5									54				0001
Purchased Call/JSG/JSG4058S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2023	07/26/2024	07/28/2023	Expire	1	510,808	203.45									7				0001
Purchased Call/JSG/JSG4058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	08/01/2023	Expire	1	1,073,065	203.45									137				0001
Purchased Call/JSG/JSG405HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	11/07/2023	Expire	1	401,632	172.1									55				0001

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Purchased Call/JSG/JSG405HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2025	11/07/2023	Expire	1	310,813	185.08									43				0001
Purchased Call/JSG/JSG4057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	07/13/2023	Exercise	1	764,032	207.26		2,315	3,137	823			3,137		(2,297)				0001
Purchased Call/JSG/JSG4057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	07/18/2023	Exercise	1	1,378,376	208.51		2,108	1,168	(940)			1,168		(1,974)				0001
Purchased Call/CSII/CSII000IISA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/10/2023	02/10/2025	02/14/2023	Expire	1	2,372,951	295.89									58				0001
Purchased Call/JSG/JSG4051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/28/2023	Expire	1	135,739	172.1									35				0001
Purchased Call/JSG/JSG405GSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire	1	206,141	177.26									14				0001
Purchased Call/JSG/JSG4051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2023	Expire	1	255,028	188.37									63				0001
Purchased Call/JSG/JSG405HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	11/09/2023	Expire	1	476,102	183.71									21				0001
Purchased Call/JSG/JSG405HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	11/14/2023	Expire	1	574,661	172.1									80				0001
Purchased Call/MAB/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/03/2022	06/03/2024	03/09/2023	Exercise	1	156,485	275.47		1,717	(1,657)				1,717		(4,011)				0001
Purchased Call/JSG/JSG405JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/30/2023	11/29/2024	12/04/2023	Expire	1	446,950	172.1									117				0001
Purchased Call/JSG/JSG405KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	12/13/2023	Exercise	1	979,394	177.83		8,634	9,697	1,063			9,697		(8,591)				0001
Purchased Call/CSII/CSII000IIS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/19/2025	02/22/2023	Exercise	1	1,483,448	293.54		3,173	2,204	(969)			2,204		(3,056)				0001
Purchased Call/JSG/JSG4051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	11/28/2023	Expire	1	607,965	191.06									154				0001
Purchased Call/JSG/JSG405JSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2024	12/06/2023	Expire	1	137,214	195.25									11				0001
Purchased Call/JSG/JSG4057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/21/2025	07/25/2023	Expire	1	72,986	216.85									8				0001
Purchased Call/JSG/JSG405JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	12/08/2023	Expire	1	217,686	195.25									18				0001
Purchased Call/JSG/JSG405JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire	1	152,263	195.25									41				0001
Purchased Call/JSG/JSG405HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	11/14/2023	Expire	1	102,348	183.78									14				0001
Purchased Call/JSG/JSG4051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	11/15/2023	Expire	1	429,487	183.46									19				0001
Purchased Call/JSG/JSG4051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	11/17/2023	Expire	1	563,925	172.1									25				0001
Purchased Call/JSG/JSG405JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2025	11/28/2023	Expire	1	1,095,312	191.06									156				0001
Purchased Call/JSG/JSG405KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	12/15/2023	Expire	1	270,488	178.98									24				0001
Purchased Call/JSG/JSG4058SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	08/03/2023	Expire	1	200,817	214.81									3				0001
Purchased Call/JSG/JSG4059SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	08/18/2023	Expire	1	184,935	201.28									5				0001
Purchased Call/JSG/JSG405KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	12/19/2023	Expire	1	910,618	178.98									252				0001
Purchased Call/JSG/JSG405KSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	12/22/2023	Expire	1	156,257	178.98									14				0001
Purchased Call/JSG/JSG4058SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	08/01/2023	Expire	1	911,948	203.45									100				0001
Purchased Call/JSG/JSG4058SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	08/08/2023	Exercise	1	1,387,705	208.91		4,163	1,138	(3,025)			1,138		(4,032)				0001
Purchased Call/JSG/JSG405LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	12/27/2023	Expire	1	196,497	178.98									76				0001

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Purchased Call/JSG/JSG405LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	12/28/2023	Expire	1	1,143,066	178.98									109				0001
Purchased Call/CSII/CSII000IISO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/24/2023	02/24/2025	02/28/2023	Exercise	1	2,257,907	292.47		7,000	5,541	(1,460)			5,541		(6,960)				0001
Purchased Call/JSG/JSG405JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	12/04/2023	Expire	1	240,687	172.1									35				0001
Purchased Call/JSG/JSG405KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	12/12/2023	Expire	1	1,453,291	195.25									214				0001
Purchased Call/JSG/JSG405KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	12/13/2023	Expire	1	835,078	195.25									40				0001
Purchased Call/JSG/JSG40599S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	08/09/2023	Exercise	1	1,130,285	212.55		10,531	7,020	(3,511)			7,020		(10,513)				0001
Purchased Call/JSG/JSG40599SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	08/10/2023	Expire	1	752,923	209.61									24				0001
Purchased Call/JSG/JSG405KS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	12/14/2023	Exercise	1	1,079,564	195.25		7,852	7,849	(3)			7,849		(7,820)				0001
Purchased Call/JSG/JSG405LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	12/27/2023	Expire	1	1,572,647	193.99									320				0001
Purchased Call/JSG/JSG40599D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	08/11/2023	Expire	1	313,971	197.18									10				0001
Purchased Call/JSG/JSG40599J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	08/15/2023	Expire	1	469,212	210.38									54				0001
Purchased Call/CSII/CSII000IISQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/24/2023	02/26/2025	02/28/2023	Expire	1	1,436,536	292.47									69				0001
Purchased Call/JSG/JSG405LSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	01/03/2024	Expire	1	490,468	178.98									50				0001
Purchased Call/JSG/JSG405LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	01/03/2024	Expire	1	683,672	195.16									70				0001
Purchased Call/JSG/JSG40599X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	08/18/2023	Expire	1	563,296	189.01									18				0001
Purchased Call/CSII/CSII000IIST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/01/2023	02/28/2025	03/03/2023	Exercise	1	3,903,171	292.73		2,029	1,547	(482)			1,547		(1,982)				0001
Purchased Call/JSG/JSG40585II	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	08/07/2023	Expire	1	547,126	198.63									73				0001
Purchased Call/JSG/JSG405ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	08/25/2023	Expire	1	426,057	188.36									12				0001
Purchased Call/JSG/JSG40599U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	08/18/2023	Expire	1	242,659	203.2									6				0001
Purchased Call/JSG/JSG405ASD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	08/24/2023	Expire	1	367,423	198.36									10				0001
Purchased Call/JSG/JSG405AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	08/22/2023	Exercise	1	1,137,833	199.41		3,018	1,469	(1,549)			1,469		(2,903)				0001
Purchased Call/MAB/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/03/2022	06/05/2024	06/05/2023	Exercise	1	309,276	275.47			5,176	(1,521)			5,176		(7,334)				0001
Purchased Call/JSG/JSG405ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	08/23/2023	Exercise	1	1,097,086	198.74		1,887	1,148	(739)			1,148		(1,854)				0001
Purchased Call/JSG/JSG405AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	08/25/2023	Expire	1	142,791	188.36									5				0001
Purchased Call/CSII/CSII000KS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/09/2023	03/07/2025	03/13/2023	Exercise	1	3,931,922	288.26		1,908	1,366	(542)			1,366		(1,728)				0001
Purchased Call/JSG/JSG405ASL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	08/29/2023	Expire	1	1,421,421	200.07									169				0001
Purchased Call/JSG/JSG405ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	08/29/2023	Expire	1	128,439	187.94									15				0001
Purchased Call/JSG/JSG405ASK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	08/28/2023	Expire	1	279,863	185.85									44				0001
Purchased Call/JSG/JSG405BST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	09/12/2023	Expire	1	882,842	182.21									154				0001
Purchased Call/JSG/JSG405ASQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	08/29/2023	Expire	1	121,161	200.07									19				0001

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Purchased Call/JSG/JSG405CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	09/12/2023	Expire	1	296,666	194.05									52				0001
Purchased Call/JSG/JSG405CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/12/2023	Expire	1	190,649	182.21									33				0001
Purchased Call/JSG/JSG405CSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	09/15/2023	Expire	1	405,297	182.57									16				0001
Purchased Call/JSG/JSG405BS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	09/01/2023	Expire	1	737,763	204.3									25				0001
Purchased Call/JSG/JSG405BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	09/06/2023	Expire	1	75,075	201.71									12				0001
Purchased Call/JSG/JSG405BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	09/07/2023	Expire	1	68,650	182.8									2				0001
Purchased Call/JSG/JSG405BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	09/08/2023	Exercise	1	348,996	192.85		4,502	4,620	117			4,620		(4,498)				0001
Purchased Call/CSII/CSII000XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/10/2023	03/12/2025	03/14/2023	Exercise	1	1,612,913	287.58		10,895	8,389	(2,506)			8,389		(10,830)				0001
Purchased Call/JSG/JSG405CS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/14/2023	Expire	1	330,534	194.43									13				0001
Purchased Call/JSG/JSG405CSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/13/2024	09/19/2023	Expire	1	70,864	194.81									13				0001
Purchased Call/JSG/JSG405CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	09/19/2023	Expire	1	166,780	182.85									21				0001
Purchased Call/MAB/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/08/2022	06/07/2024	06/29/2023	Exercise	1	511,677	276.34		5,449	(5,652)				5,449		(11,806)				0001
Purchased Call/JSG/JSG405CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	09/19/2023	Expire	1	509,710	194.81									63				0001
Purchased Call/JSG/JSG405CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	09/19/2023	Exercise	1	1,968,091	194.81		4,896	3,271	(1,624)			3,271		(4,685)				0001
Purchased Call/CSII/CSII000XSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/29/2023	03/28/2025	03/31/2023	Exercise	1	4,697,750	285.42		45,349	48,435	3,086			48,435		(45,284)				0001
Purchased Call/JSG/JSG405CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	09/19/2023	Expire	1	227,902	182.85									41				0001
Purchased Call/JSG/JSG405DSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	09/27/2023	Expire	1	321,700	175.16									15				0001
Purchased Call/JSG/JSG405CSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	09/21/2023	Expire	1	295,494	182.29									11				0001
Purchased Call/JSG/JSG405CSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	09/22/2023	Expire	1	472,442	194.1									17				0001
Purchased Call/JSG/JSG405DSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	09/28/2023	Expire	1	265,582	182.13									12				0001
Purchased Call/JSG/JSG405ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2024	10/05/2023	Expire	1	216,839	176.64									11				0001
Purchased Call/JSG/JSG405DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	10/02/2023	Expire	1	270,876	169.8									53				0001
Purchased Call/JSG/JSG405ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/10/2023	Expire	1	569,678	166.62									155				0001
Purchased Call/JSG/JSG405DS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	09/22/2023	Exercise	1	360,316	182.16		4,708	2,613	(2,096)			2,613		(4,705)				0001
Purchased Call/JSG/JSG405DS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	09/25/2023	Expire	1	298,278	176.78									37				0001
Purchased Call/JSG/JSG405DSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	09/26/2023	Expire	1	643,808	186.74									80				0001
Purchased Call/CSII/CSII000XSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2023	04/09/2025	04/10/2023	Exercise	1	2,421,429	286.82		1,903	1,580	(323)			1,580		(1,731)				0001
Purchased Call/JSG/JSG405FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/12/2023	10/11/2024	10/16/2023	Expire	1	497,624	166.92									104				0001
Purchased Call/JSG/JSG405ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2024	10/11/2023	Expire	1	644,023	177.89									179				0001
Purchased Call/JSG/JSG405FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2024	10/18/2023	Expire	1	70,126	181.71									4				0001

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Purchased Call/JSG/JSG405FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	10/17/2023	Exercise	1	1,505,623	168.13		4,803	5,324	521			5,324		(4,544)				0001
Purchased Call/JSG/JSG405DSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	09/28/2023	Expire	1	331,063	182.13									12				0001
Purchased Call/JSG/JSG405ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	10/05/2023	Expire	1	1,084,479	176.64									42				0001
Purchased Call/CSII/CSII000XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/13/2023	04/11/2025	04/17/2023	Exercise	1	4,518,566	288.48		2,120	2,234	115			2,234		(1,809)				0001
Purchased Call/MAB/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/14/2022	06/14/2024	04/06/2023	Exercise	1	1,367,330	272.84			22,735	(2,531)			22,735		(26,531)				0001
Purchased Call/JSG/JSG405FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10/19/2023	Expire	1	174,351	171.59									10				0001
Purchased Call/JSG/JSG405FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	10/24/2023	Expire	1	150,093	165.02									33				0001
Purchased Call/JSG/JSG405ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	10/11/2023	Expire	1	253,192	166.97									44				0001
Purchased Call/JSG/JSG405ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	10/11/2023	Expire	1	248,410	169.1									10				0001
Purchased Call/JSG/JSG405FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	10/24/2023	Exercise	1	1,369,576	165.02		3,173	3,086	(87)			3,086		(2,913)				0001
Purchased Call/JSG/JSG405ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	10/13/2023	Expire	1	219,813	171.22									9				0001
Purchased Call/JSG/JSG405ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	10/16/2023	Expire	1	316,691	166.92									42				0001
Purchased Call/JSG/JSG405GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	266,448	163.66									16				0001
Purchased Call/JSG/JSG405GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	10/31/2023	Expire	1	215,416	161.28									49				0001
Purchased Call/CSII/CSII000YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2023	04/14/2025	04/18/2023	Expire	1	1,466,612	288.54									50				0001
Purchased Call/JSG/JSG405GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	10/31/2023	Exercise	1	1,336,443	161.28		5,338	11,713	6,374			11,713		(5,105)				0001
Purchased Call/JSG/JSG405FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	10/23/2023	Expire	1	292,665	166.53									39				0001
Purchased Call/JSG/JSG405GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	63,211	174.28									4				0001
Purchased Call/JSG/JSG405HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2024	11/07/2023	Expire	1	226,348	185.08									53				0001
Purchased Call/CSII/CSII000YS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2023	04/21/2025	04/25/2023	Exercise	1	2,504,696	285.97		2,364	1,862	(502)			1,862		(2,264)				0001
Purchased Call/JSG/JSG405HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	11/07/2023	Expire	1	115,967	185.08									27				0001
Purchased Call/JSG/JSG405HSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2023	Exercise	1	480,733	184.27		4,742	4,634	(108)			4,634		(4,728)				0001
Purchased Call/JSG/JSG405GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire	1	287,285	166.44									19				0001
Purchased Call/JSG/JSG405FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	10/24/2023	Exercise	1	1,753,383	175.71		2,086	3,721	1,635			3,721		(1,867)				0001
Purchased Call/JSG/JSG405GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	10/26/2023	Expire	1	74,362	164.68									3				0001
Purchased Call/JSG/JSG405HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire	1	180,625	183.62									13				0001
Purchased Call/JSG/JSG405HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2023	Expire	1	534,272	172.1									37				0001
Purchased Call/JSG/JSG405HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/14/2023	Expire	1	384,251	172.1									92				0001
Purchased Call/JSG/JSG405HSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2023	Expire	1	165,211	183.78									39				0001
Purchased Call/JSG/JSG405HSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/14/2023	Expire	1	293,733	183.78									70				0001

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Purchased Call/JSG/JSG405I$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/17/2023	Exercise	1	326,899	172.1		2,644	3,720	1,076			3,720		(2,631)				0001
Purchased Call/JSG/JSG405I$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/21/2023	Expire	1	143,973	172.1									36				0001
Purchased Call/JSG/JSG405I$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	11/22/2023	Expire	1	342,611	172.1									26				0001
Purchased Call/JSG/JSG405GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	10/30/2023	Expire	1	385,382	163.91									52				0001
Purchased Call/JSG/JSG405GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	10/31/2023	Expire	1	652,450	171.76									88				0001
Purchased Call/JSG/JSG405I$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire	1	105,245	172.1									36				0001
Purchased Call/JSG/JSG405JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	11/30/2023	Expire	1	374,412	172.1									30				0001
Purchased Call/JSG/JSG405JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	12/07/2023	Exercise	1	343,336	174.58		2,753	3,163	410			3,163		(2,737)				0001
Purchased Call/JSG/JSG405GST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	11/02/2023	Expire	1	88,237	165.48									4				0001
Purchased Call/JSG/JSG405HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	11/08/2023	Expire	1	386,334	184.27									17				0001
Purchased Call/JSG/JSG405I$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2025	11/20/2023	Expire	1	166,495	172.1									24				0001
Purchased Call/JSG/JSG405I$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	11/21/2023	Expire	1	809,642	188.37									114				0001
Purchased Call/JSG/JSG405I$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	11/22/2023	Expire	1	773,225	172.1									35				0001
Purchased Call/JSG/JSG405I$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/27/2023	Expire	1	167,071	172.1									32				0001
Purchased Call/CSII/CSII000Y$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/28/2023	04/28/2025	05/02/2023	Exercise	1	3,848,656	286.6		4,634	4,342	(292)			4,342		(4,555)				0001
Purchased Call/JSG/JSG405KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	12/15/2023	Expire	1	155,063	195.25									14				0001
Purchased Call/JSG/JSG405KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	12/19/2023	Expire	1	238,965	193.21									66				0001
Purchased Call/JSG/JSG405JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	11/29/2023	Exercise	1	1,116,277	190.02		4,348	5,156	808			5,156		(4,307)				0001
Purchased Call/CSII/CSII000Y$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/06/2025	05/09/2023	Expire	1	1,508,105	282.77									128				0001
Purchased Call/JSG/JSG405KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	12/18/2023	Expire	1	346,050	178.98									96				0001
Purchased Call/JSG/JSG405KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2024	12/21/2023	Expire	1	299,631	178.98									27				0001
Purchased Call/JSG/JSG405JSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	12/11/2023	Expire	1	614,038	175.27									91				0001
Purchased Call/JSG/JSG405KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	12/12/2023	Expire	1	459,794	195.25									68				0001
Purchased Call/CSII/CSII000Y$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/02/2025	05/09/2023	Exercise	1	2,835,852	281.81		16,281	17,218	937			17,218		(16,150)				0001
Purchased Call/JSG/JSG405KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	12/15/2023	Expire	1	143,400	178.98									7				0001
Purchased Call/JSG/JSG405KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	12/15/2023	Expire	1	191,890	195.25									9				0001
Purchased Call/JSG/JSG405KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	12/19/2023	Expire	1	358,876	193.21									100				0001
Purchased Call/JSG/JSG405LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2024	01/03/2024	Expire	1	170,304	195.16									33				0001
Purchased Call/JSG/JSG405KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	12/19/2023	Expire	1	351,975	178.98									53				0001
Purchased Call/JSG/JSG405KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2025	12/20/2023	Expire	1	888,072	178.98									44				0001

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Purchased Call/JSG/JSG405LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/27/2024	12/29/2023	Expire	1	594,922	178.98									57				0001
Purchased Call/JSG/JSG405LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2024	01/03/2024	Expire	1	714,446	178.98									139				0001
Purchased Call/JSG/JSG405KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	12/21/2023	Expire	1	755,872	178.98									38				0001
Purchased Call/JSG/JSG405LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	12/29/2023	Exercise	1	3,630,571	178.98		16,405	16,496	91			16,496		(16,264)				0001
Purchased Call/CSII/CSII000YSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2023	05/09/2025	05/11/2023	Exercise	1	3,706,609	283.06		32,091	33,118	1,027			33,118		(31,922)				0001
Purchased Call/MAB/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2022	06/14/2024	05/23/2023	Exercise	1	504,554	272.86			8,323	(2,623)			8,323		(11,684)				0001
Purchased Call/CSII/CSII0002S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2023	05/23/2025	05/26/2023	Expire	1	1,039,678	283.72									21				0001
Purchased Call/CSII/CSII0002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2023	05/23/2025	05/31/2023	Exercise	1	2,954,051	281.69		4,041	5,073	1,031			5,073		(3,888)				0001
Purchased Call/CSII/CSII0002SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2023	05/30/2025	06/05/2023	Exercise	1	4,710,024	281.41		1,984	2,220	236			2,220		(1,539)				0001
Purchased Call/CSII/CSII0002SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/02/2023	06/03/2025	06/06/2023	Exercise	1	2,124,300	283.66		5,795	6,948	1,153			6,948		(5,631)				0001
Purchased Call/CSII/CSII0002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/02/2023	06/02/2025	06/06/2023	Exercise	1	3,232,306	283.66		1,903	2,027	124			2,027		(1,791)				0001
Purchased Call/MAB/MAB213SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/24/2024	04/06/2023	Exercise	1	943,934	270.6			10,894	(2,960)			10,894		(14,735)				0001
Purchased Call/CSII/CSII0002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/09/2025	06/13/2023	Exercise	1	3,252,561	288.58		6,619	7,482	863			7,482		(6,505)				0001
Purchased Call/CSII/CSII0002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/10/2025	06/13/2023	Exercise	1	3,740,443	288.58		4,316	4,834	518			4,834		(3,989)				0001
Purchased Call/CSII/CSII0002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2023	06/20/2025	06/23/2023	Exercise	1	5,874,689	285.2		5,287	5,722	435			5,722		(5,076)				0001
Purchased Call/CSII/CSII1000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/27/2023	06/27/2025	06/29/2023	Exercise	1	6,870,895	286.59		4,954	5,344	390			5,344		(4,732)				0001
Purchased Call/MAB/MAB213SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024	04/06/2023	Exercise	1	482,994	270.59			12,055	1,228			12,055		(11,572)				0001
Purchased Call/CSII/CSII1000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/28/2023	06/27/2025	06/30/2023	Exercise	1	4,060,234	287.25		2,577	2,642	65			2,642		(2,386)				0001
Purchased Call/CSII/CSII1000S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2023	07/01/2025	07/05/2023	Exercise	1	4,152,843	287.82		1,959	1,471	(488)			1,471		(1,424)				0001
Purchased Call/CSII/CSII1000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2023	07/07/2025	07/11/2023	Exercise	1	3,833,140	287.93		1,843	1,557	(286)			1,557		(1,608)				0001
Purchased Call/CSII/CSII1000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/21/2023	07/22/2025	07/25/2023	Exercise	1	6,045,647	288.27		11,709	11,749	40			11,749		(11,139)				0001
Purchased Call/CSII/CSII1000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/01/2023	08/01/2025	08/03/2023	Exercise	1	6,594,865	292.38		2,412	2,056	(356)			2,056		(2,132)				0001
Purchased Call/MAB/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/10/2022	01/10/2024	03/01/2023	Exercise	1	129,614	271.82			1,469	(622)			1,469		(2,495)				0001
Purchased Call/CSII/CSII1001S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/07/2023	08/07/2025	08/09/2023	Exercise	1	5,452,432	293.35		12,334	10,633	(1,701)			10,633		(12,151)				0001
Purchased Call/MAB/MAB213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/09/2024	05/23/2023	Exercise	1	551,746	266.93			16,891	4,230			16,891		(13,278)				0001
Purchased Call/CSII/CSII1001S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2023	08/08/2025	08/10/2023	Expire	1	2,090,677	293.03									73				0001
Purchased Call/MAB/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2022	01/12/2024	04/24/2023	Exercise	1	158,592	272.68			1,752	(834)			1,752		(3,048)				0001
Purchased Call/CSII/CSII1001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/10/2023	08/08/2025	08/14/2023	Expire	1	2,394,928	293.49									279				0001
Purchased Call/CSII/CSII1001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2023	08/22/2025	08/25/2023	Exercise	1	4,100,786	289.94		3,830	2,742	(1,088)			2,742		(3,618)				0001
Purchased Call/MAB/MAB213TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	03/03/2023	Exercise	1	2,853,968	266.51			86,405	20,116			86,405		(67,122)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/31/2023	08/29/2025	09/05/2023	Exercise	1	2,796,057	292.5		7,911	5,294	(2,617)			5,294		(7,552)				0001
Purchased Call/CSII/CSII1001SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	08/29/2025	09/06/2023	Expire	1	4,021,862	293.21									418				0001
Purchased Call/MAB/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2024	02/27/2023	Exercise	1	492,723	272.22			6,226	(1,872)			6,226		(8,624)				0001
Purchased Call/CSII/CSII1001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	09/04/2025	09/06/2023	Expire	1	1,694,293	293.21									198				0001
Purchased Call/CSII/CSII1001SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	09/02/2025	09/06/2023	Expire	1	786,011	293.21									126				0001
Purchased Call/CSII/CSII1002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/07/2023	09/05/2025	09/11/2023	Expire	1	4,022,915	293.42									489				0001
Purchased Call/MAB/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/26/2024	04/28/2023	Exercise	1	313,228	269.36			5,604	340			5,604		(5,741)				0001
Purchased Call/CSII/CSII1002S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/08/2023	09/08/2025	09/12/2023	Expire	1	2,520,739	294.03									209				0001
Purchased Call/MAB/MAB213TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2024	04/17/2023	Exercise	1	937,839	267.44			22,956	1,150			22,956		(22,648)				0001
Purchased Call/CSII/CSII1002S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	09/17/2025	09/19/2023	Exercise	1	3,233,210	295.67		13,474	10,279	(3,195)			10,279		(13,199)				0001
Purchased Call/CSII/CSII1002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	09/16/2025	09/19/2023	Expire	1	2,468,388	295.67									293				0001
Purchased Call/MAB/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2022	02/09/2024	09/07/2023	Exercise	1	62,804	270.74			1,292	207			1,292		(1,483)				0001
Purchased Call/CSII/CSII1002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2023	10/01/2025	10/03/2023	Expire	1	1,743,993	292.55									218				0001
Purchased Call/CSII/CSII1002SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/03/2025	10/05/2023	Expire	1	3,236,172	290.4									177				0001
Purchased Call/CSII/CSII1003SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/01/2023	10/31/2025	11/03/2023	Expire	1	5,578,562	286.31									570				0001
Purchased Call/MAB/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2024	04/06/2023	Exercise	1	120,886	271.11			2,018	(93)			2,018		(2,673)				0001
Purchased Call/CSII/CSII1003SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/06/2023	11/06/2025	11/08/2023	Expire	1	5,448,050	287.49									224				0001
Purchased Call/MAB/MAB213USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2024	04/07/2023	Exercise	1	714,359	268.76			15,927	(1,151)			15,927		(17,963)				0001
Purchased Call/CSII/CSII1003SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/15/2023	11/14/2025	11/17/2023	Expire	1	6,607,753	288.09									442				0001
Purchased Call/CSII/CSII1003SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/17/2023	11/17/2025	11/21/2023	Expire	1	5,535,408	286.83									424				0001
Purchased Call/CSII/CSII1004S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/17/2023	11/19/2025	11/21/2023	Expire	1	1,659,793	286.83									230				0001
Purchased Call/CSII/CSII1004S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/24/2023	11/26/2025	11/28/2023	Expire	1	1,050,794	287.31									104				0001
Purchased Call/MAB/MAB213LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	07/03/2023	Exercise	1	143,026	272.37			2,905	388			2,905		(3,110)				0001
Purchased Call/CSII/CSII1004S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/24/2023	11/25/2025	11/28/2023	Expire	1	2,104,168	287.31									295				0001
Purchased Call/CSII/CSII1004S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/24/2023	11/24/2025	11/28/2023	Expire	1	2,141,775	287.31									300				0001
Purchased Call/CSII/CSII1004SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/04/2023	12/04/2025	12/06/2023	Expire	1	2,838,597	286.19									169				0001
Purchased Call/MAB/MAB213LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2022	02/23/2024	04/06/2023	Exercise	1	125,573	273.38			1,624	(620)			1,624		(2,532)				0001
Purchased Call/CSII/CSII1004SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/05/2023	12/05/2025	12/07/2023	Expire	1	2,777,758	284.32									192				0001
Purchased Call/CSII/CSII1004SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2025	12/13/2023	Expire	1	2,778,545	284.03									129				0001
Purchased Call/MAB/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2022	03/15/2024	07/06/2023	Exercise	1	55,726	279.12			827	(213)			827		(1,442)				0001

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Purchased Call/CSII/CSII1004ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/18/2023	12/18/2025	12/20/2023	Expire	1	1,577,361	287.54									92				0001
Purchased Call/CSII/CSII1004SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2023	12/22/2025	12/27/2023	Expire	1	2,879,204	288.05									338				0001
Purchased Call/MAB/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/25/2022	03/25/2024	07/31/2023	Exercise	1	50,786	280.06			631	(329)			631		(1,647)				0001
Purchased Call/MAB/MAB213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/05/2022	08/07/2024	03/06/2023	Exercise	1	592,623	269.12			12,276	(1,966)			12,276		(15,038)				0001
Purchased Call/MAB/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/25/2022	03/26/2024	12/27/2023	Exercise	1	98,480	280.06			397	(1,465)			397		(2,563)				0001
Purchased Call/MAB/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/29/2022	03/28/2024	05/10/2023	Exercise	1	211,044	278.73			1,536	(2,461)			1,536		(4,711)				0001
Purchased Call/MAB/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/04/2022	04/04/2024	08/09/2023	Exercise	1	55,015	279.02			505	(552)			505		(1,445)				0001
Purchased Call/MAB/MAB213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/18/2022	08/16/2024	06/06/2023	Exercise	1	191,294	270.58			3,738	(940)			3,738		(5,473)				0001
Purchased Call/MAB/MAB2130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/14/2022	04/12/2024	06/30/2023	Exercise	1	50,654	278.9			674	(318)			674		(1,276)				0001
Purchased Call/MAB/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/21/2022	04/19/2024	06/30/2023	Exercise	1	109,307	278.14			1,257	(909)			1,257		(2,707)				0001
Purchased Call/MAB/MAB213VSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2022	08/27/2024	06/08/2023	Exercise	1	414,764	269.58			7,470	(1,495)			7,470		(9,472)				0001
Purchased Call/MAB/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/25/2022	04/25/2024	06/29/2023	Exercise	1	217,034	275.45			3,298	(1,047)			3,298		(4,817)				0001
Purchased Call/MAB/MAB213VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/26/2022	08/28/2024	05/18/2023	Exercise	1	676,123	269.58			14,662	(2,060)			14,662		(17,379)				0001
Purchased Call/MAB/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/09/2022	05/09/2024	06/26/2023	Exercise	1	285,714	273.4			6,195	328			6,195		(6,402)				0001
Purchased Call/MAB/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/13/2022	05/13/2024	06/08/2023	Exercise	1	542,914	273.05			8,977	(2,291)			8,977		(11,874)				0001
Purchased Call/MAB/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/27/2022	05/24/2024	07/26/2023	Exercise	1	126,088	275.57			1,702	(997)			1,702		(3,810)				0001
Purchased Call/MAB/MAB213ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/09/2022	09/11/2024	03/01/2023	Exercise	1	500,631	267.59			11,075	(1,593)			11,075		(13,358)				0001
Purchased Call/MAB/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/06/2022	06/06/2024	06/27/2023	Exercise	1	227,048	276.3			3,320	(1,590)			3,320		(5,707)				0001
Purchased Call/MAB/MAB213XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/19/2022	09/19/2024	04/17/2023	Exercise	1	663,793	266.05			19,535	2,693			19,535		(17,722)				0001
Purchased Call/MAB/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/10/2022	06/11/2024	04/24/2023	Exercise	1	344,424	276.3			4,528	(2,977)			4,528		(8,175)				0001
Purchased Call/MAB/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/07/2022	01/08/2024	08/02/2023	Exercise	1	87,784	272.21			2,216	805			2,216		(1,692)				0001
Purchased Call/MAB/MAB213XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/21/2022	09/20/2024	04/10/2023	Exercise	1	919,823	265.14			24,906	3,188			24,906		(22,721)				0001
Purchased Call/MAB/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/11/2022	01/11/2024	07/05/2023	Exercise	1	55,878	272.58			1,322	418			1,322		(1,177)				0001
Purchased Call/MAB/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/12/2022	01/12/2024	04/17/2023	Exercise	1	642,708	273.25			6,354	(4,069)			6,354		(10,798)				0001
Purchased Call/MAB/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/17/2022	06/20/2024	07/07/2023	Exercise	1	350,720	272.12			5,600	(2,111)			5,600		(8,805)				0001
Purchased Call/MAB/MAB213KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/24/2022	01/24/2024	07/10/2023	Exercise	1	106,528	269.72			2,038	261			2,038		(2,253)				0001
Purchased Call/MAB/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/05/2022	01/05/2024	09/08/2023	Exercise	1	50,594	274.42			636	(172)			636		(1,122)				0001
Purchased Call/MAB/MAB213XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/28/2022	09/27/2024	03/06/2023	Exercise	1	805,658	261.73			32,308	11,647			32,308		(21,535)				0001
Purchased Call/MAB/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/07/2022	01/05/2024	08/07/2023	Exercise	1	57,661	272.21			911	(12)			911		(1,152)				0001
Purchased Call/JSG/JSG30566F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	02/13/2023	Exercise	1	88,326	228.03			1,340	(682)			1,340		(2,095)				0001

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Purchased Call/MAB/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024	03/03/2023	Exercise	1	258,946	269.36			4,750	363			4,750		(4,797)				0001
Purchased Call/MAB/MAB213KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2022	01/31/2024	05/04/2023	Exercise	1	467,466	270.27			9,955	2,041			9,955		(8,255)				0001
Purchased Call/JSG/JSG3059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	02/07/2023	Exercise	1	51,512	237.32			571	(677)			571		(1,499)				0001
Purchased Call/MAB/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	05/15/2023	Exercise	1	399,535	270.42			7,474	775			7,474		(7,065)				0001
Purchased Call/MAB/MAB213SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2024	05/04/2023	Exercise	1	740,682	270.82			17,510	904			17,510		(17,344)				0001
Purchased Call/MAB/MAB213KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024	06/22/2023	Exercise	1	266,517	272.38			3,482	1,033			3,482		(2,882)				0001
Purchased Call/MAB/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	07/10/2023	Exercise	1	221,515	272.24			2,896	(1,030)			2,896		(4,650)				0001
Purchased Call/MAB/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	05/18/2023	Exercise	1	153,717	270.32			2,958	328			2,958		(3,046)				0001
Purchased Call/MAB/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2024	09/26/2023	Exercise	1	61,604	272.11			700	(394)			700		(1,502)				0001
Purchased Call/MAB/MAB213YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2022	09/30/2024	05/04/2023	Exercise	1	400,868	261.71			14,459	4,116			14,459		(11,087)				0001
Purchased Call/JSG/JSG305FSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	05/23/2023	Exercise	1	164,083	215.65			2,260	(2,304)			2,260		(4,616)				0001
Purchased Call/MAB/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2022	02/07/2024	05/11/2023	Exercise	1	379,480	270.38			7,398	881			7,398		(6,935)				0001
Purchased Call/MAB/MAB213YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/08/2024	05/02/2023	Exercise	1	153,497	265.68			4,077	81			4,077		(4,715)				0001
Purchased Call/MAB/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024	07/27/2023	Exercise	1	51,352	276.74			855	(77)			855		(1,366)				0001
Purchased Call/JSG/JSG305FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	02/03/2023	Exercise	1	72,043	216.92			2,385	320			2,385		(2,132)				0001
Purchased Call/MAB/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2022	03/08/2024	06/22/2023	Exercise	1	68,599	280.2			830	(433)			830		(1,873)				0001
Purchased Call/JSG/JSG3056SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	08/10/2023	Exercise	1	50,109	218.13			476	(964)			476		(1,507)				0001
Purchased Call/MAB/MAB213LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2024	07/11/2023	Exercise	1	492,211	270.37			11,487	2,936			11,487		(9,000)				0001
Purchased Call/JSG/JSG305HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	01/24/2023	Exercise	1	50,252	222.21			1,049	(417)			1,049		(1,517)				0001
Purchased Call/MAB/MAB213YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2024	03/01/2023	Exercise	1	301,426	265.68			8,494	645			8,494		(8,680)				0001
Purchased Call/MAB/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/12/2024	09/07/2023	Exercise	1	52,675	280.25			383	(591)			383		(1,430)				0001
Purchased Call/JSG/JSG305KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2024	02/13/2023	Exercise	1	66,465	225.04			1,338	(776)			1,338		(2,157)				0001
Purchased Call/MAB/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/09/2024	05/01/2023	Exercise	1	369,202	270.37			5,991	(375)			5,991		(6,850)				0001
Purchased Call/MAB/MAB213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/07/2024	03/06/2023	Exercise	1	611,369	265.68			16,067	153			16,067		(16,787)				0001
Purchased Call/JSG/JSG305LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024	08/24/2023	Exercise	1	50,379	214.32			331	(1,276)			331		(1,646)				0001
Purchased Call/MAB/MAB213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024	03/09/2023	Exercise	1	250,899	278.65			1,600	(3,102)			1,600		(5,312)				0001
Purchased Call/MAB/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024	10/03/2023	Exercise	1	53,587	279.3			175	(839)			175		(1,460)				0001
Purchased Call/MAB/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024	07/07/2023	Exercise	1	479,067	272.11			8,182	(261)			8,182		(9,483)				0001
Purchased Call/JSG/JSG305NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	01/26/2023	Exercise	1	79,104	210.46			3,221	581			3,221		(2,678)				0001
Purchased Call/JSG/JSG3050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/11/2022	11/12/2024	01/23/2023	Exercise	1	420,953	218.04			12,028	(2,463)			12,028		(14,770)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305PSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/25/2022	11/26/2024	01/12/2023	Exercise	1	444,628	218.88			11,383	(4,195)			11,383		(16,054)				0001
Purchased Call/MAB/MAB213US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/01/2022	02/28/2024	01/03/2024	Exercise	1	52,090	272.42			654	(450)			654		(1,292)				0001
Purchased Call/MAB/MAB213TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/13/2022	07/12/2024	04/06/2023	Exercise	1	761,699	266.5			20,882	3,367			20,882		(18,474)				0001
Purchased Call/JSG/JSG305PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/02/2022	12/04/2024	01/17/2023	Exercise	1	106,393	219.01			3,162	(613)			3,162		(3,953)				0001
Purchased Call/MAB/MAB213USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/04/2022	03/04/2024	03/09/2023	Exercise	1	54,391	279.73			227	(768)			227		(1,422)				0001
Purchased Call/JSG/JSG305SSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/04/2023	01/04/2024	01/06/2023	Expire	1	245,247	211.16									(23)				0001
Purchased Call/JSG/JSG305TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/17/2023	01/17/2024	01/19/2023	Expire	1	568,518	214.21									(50)				0001
Purchased Call/MAB/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/08/2022	04/09/2024	05/10/2023	Exercise	1	448,210	278.29			5,062	(3,622)			5,062		(9,272)				0001
Purchased Call/JSG/JSG305QSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/09/2022	12/11/2024	01/31/2023	Exercise	1	135,603	213.25			5,481	621			5,481		(4,935)				0001
Purchased Call/MAB/MAB213YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/14/2022	10/16/2024	05/18/2023	Exercise	1	796,893	264.21			21,648	4,044			21,648		(18,206)				0001
Purchased Call/JSG/JSG305TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/13/2023	01/14/2025	01/18/2023	Exercise	1	1,199,130	216.66		5,451	2,733	(2,718)			2,733		(5,377)				0001
Purchased Call/JSG/JSG305TSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2024	01/26/2023	Expire	1	274,844	215.4									(23)				0001
Purchased Call/JSG/JSG305US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/27/2023	01/26/2024	01/31/2023	Expire	1	837,063	217.76									(58)				0001
Purchased Call/JSG/JSG3057SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/17/2023	01/17/2025	01/19/2023	Expire	1	304,541	216.23									1				0001
Purchased Call/JSG/JSG3057SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/17/2023	01/17/2025	01/19/2023	Expire	1	859,708	214.21									2				0001
Purchased Call/MAB/MAB213MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/08/2022	03/08/2024	09/11/2023	Exercise	1	58,691	283.34			236	(842)			236		(1,456)				0001
Purchased Call/JSG/JSG3057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/20/2023	01/22/2025	01/24/2023	Expire	1	3,001,989	211.98									171				0001
Purchased Call/JSG/JSG3057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2025	01/26/2023	Expire	1	261,718	215.4									1				0001
Purchased Call/JSG/JSG305US3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2025	02/01/2023	Expire	1	232,607	215.44									1				0001
Purchased Call/JSG/JSG305USO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/07/2023	02/07/2025	02/09/2023	Exercise	1	559,366	215.78		1,951	1,850	(101)			1,850		(1,948)				0001
Purchased Call/MAB/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/18/2022	04/18/2024	09/21/2023	Exercise	1	52,849	279.12			432	(611)			432		(1,499)				0001
Purchased Call/JSG/JSG305USX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/10/2023	02/11/2025	02/14/2023	Exercise	1	2,725,939	218.66		13,415	5,220	(8,195)			5,220		(13,308)				0001
Purchased Call/JSG/JSG3057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/23/2023	01/23/2024	01/25/2023	Expire	1	136,137	213.06									(12)				0001
Purchased Call/JSG/JSG305VS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/10/2023	02/09/2024	02/14/2023	Expire	1	509,542	214.44									(28)				0001
Purchased Call/MAB/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/21/2022	03/21/2024	08/02/2023	Exercise	1	51,063	278.94			738	(219)			738		(1,300)				0001
Purchased Call/MAB/MAB213ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/26/2022	10/25/2024	03/02/2023	Exercise	1	1,169,624	264.51			36,200	5,096			36,200		(32,027)				0001
Purchased Call/JSG/JSG305VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/13/2023	02/13/2025	02/15/2023	Exercise	1	529,755	216.45		1,840	282	(1,558)			282		(1,838)				0001
Purchased Call/JSG/JSG305USG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,319,623	219.7									(82)				0001
Purchased Call/JSG/JSG305VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,297,104	220.22									(45)				0001
Purchased Call/JSG/JSG305VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2024	02/24/2023	Exercise	1	344,244	213.45		2,251	1,482	(769)			1,482		(2,266)				0001

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Purchased Call/MAB/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/22/2022	04/24/2024	05/10/2023	Exercise	1	453,799	276.52			4,909	(4,125)			4,909		(9,391)				0001
Purchased Call/JSG/JSG305VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	02/17/2023	Expire	1	158,634	215.64									1				0001
Purchased Call/JSG/JSG305VST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	321,358	209.98									(22)				0001
Purchased Call/JSG/JSG305WSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	03/07/2023	Expire	1	862,981	208.71									(24)				0001
Purchased Call/JSG/JSG305XSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2023	Exercise	1	528,502	208.59			2,216	1,371	(846)		1,371		(2,241)				0001
Purchased Call/JSG/JSG305XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2023	Exercise	1	972,114	192.97			1,760	2,926	1,166		2,926		(1,778)				0001
Purchased Call/JSG/JSG305VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	02/22/2023	Exercise	1	1,672,786	215.94			1,900	283	(1,618)		283		(1,755)				0001
Purchased Call/JSG/JSG305XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	03/14/2023	Exercise	1	737,215	192.97			2,314	2,395	81		2,395		(2,327)				0001
Purchased Call/JSG/JSG305YS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2023	Exercise	1	1,255,874	191.67			3,854	4,668	814		4,668		(3,868)				0001
Purchased Call/MAB/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/30/2022	03/28/2024	07/03/2023	Exercise	1	103,182	279.43			1,342	(615)			1,342		(2,490)				0001
Purchased Call/JSG/JSG305WS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	02/28/2023	Exercise	1	1,979,481	208.26			4,763	1,650	(3,113)		1,650		(4,650)				0001
Purchased Call/JSG/JSG305YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/21/2023	Expire	1	63,207	195.86									(1)				0001
Purchased Call/JSG/JSG305YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	03/30/2023	Expire	1	275,177	198.78									(14)				0001
Purchased Call/JSG/JSG305YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/28/2023	Expire	1	522,380	192.71									(4)				0001
Purchased Call/JSG/JSG305WSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	03/07/2023	Exercise	1	1,251,773	208.71			10,543	9,045	(1,498)		9,045		(10,499)				0001
Purchased Call/JSG/JSG305XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	03/09/2023	Expire	1	587,405	204.28									5				0001
Purchased Call/JSG/JSG305XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	03/14/2023	Expire	1	491,710	197.22									34				0001
Purchased Call/JSG/JSG305YSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	03/23/2023	Exercise	1	1,634,134	194.07			8,951	6,760	(2,191)		6,760		(8,939)				0001
Purchased Call/MAB/MAB213TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/15/2022	07/16/2024	03/06/2023	Exercise	1	639,065	266.51			17,268	2,419			17,268		(15,743)				0001
Purchased Call/JSG/JSG305YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	03/24/2023	Expire	1	129,959	191.91									1				0001
Purchased Call/MAB/MAB2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/22/2022	04/23/2024	08/04/2023	Exercise	1	172,442	276.52			1,943	(1,488)			1,943		(3,984)				0001
Purchased Call/MAB/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/01/2022	04/02/2024	08/09/2023	Exercise	1	66,556	278.17			675	(600)			675		(1,912)				0001
Purchased Call/JSG/JSG305ZSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	04/04/2023	Exercise	1	1,118,190	205.41			16,841	17,523	682		17,523		(16,826)				0001
Purchased Call/MAB/MAB213TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/21/2022	07/19/2024	04/26/2023	Exercise	1	1,053,236	267.99			27,977	4,578			27,977		(24,298)				0001
Purchased Call/MAB/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/22/2022	04/22/2024	05/23/2023	Exercise	1	165,455	276.52			1,898	(1,391)			1,898		(3,912)				0001
Purchased Call/JSG/JSG305ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Exercise	1	817,313	202.36			2,271	2,238	(33)		2,238		(2,266)				0001
Purchased Call/JSG/JSG305ZSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	04/05/2023	Exercise	1	1,072,596	201.74			6,557	7,328	772		7,328		(6,548)				0001
Purchased Call/JSG/JSG4050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/18/2023	Expire	1	568,020	203.4									9				0001
Purchased Call/JSG/JSG4050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	04/25/2023	Expire	1	908,376	203.78									(29)				0001
Purchased Call/JSG/JSG4050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	04/25/2023	Expire	1	553,446	203.78									13				0001

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Purchased Call/JSG/JSG3052ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	04/06/2023	Exercise	1	770,532	200.17		6,893	7,329	436			7,329		(6,888)				0001
Purchased Call/JSG/JSG3052ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	04/10/2023	Exercise	1	586,016	205.99		2,912	3,152	240			3,152		(2,878)				0001
Purchased Call/MAB/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/04/2024	03/09/2023	Exercise	1	664,401	264.99			17,823	2,348			17,823		(16,150)				0001
Purchased Call/JSG/JSG4050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	04/14/2023	Expire	1	214,751	205.99									3				0001
Purchased Call/JSG/JSG4051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	04/27/2023	Expire	1	413,769	199.69									7				0001
Purchased Call/JSG/JSG4051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	04/28/2023	Exercise	1	339,066	193.83		2,472	5,403	2,931			5,403		(2,469)				0001
Purchased Call/MAB/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2024	08/04/2023	Exercise	1	52,018	278.9			565	(461)			565		(1,467)				0001
Purchased Call/JSG/JSG4051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	04/27/2023	Expire	1	216,115	202.36									(8)				0001
Purchased Call/JSG/JSG4051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire	1	187,436	200.49									(6)				0001
Purchased Call/JSG/JSG4051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	05/02/2023	Exercise	1	2,283,795	201.72		12,619	11,155	(1,464)			11,155		(12,484)				0001
Purchased Call/MAB/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024	05/10/2023	Exercise	1	172,465	275.5			2,504	(1,028)			2,504		(4,032)				0001
Purchased Call/JSG/JSG4051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	04/27/2023	Expire	1	295,815	199.69									(11)				0001
Purchased Call/JSG/JSG4052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	05/17/2023	Expire	1	482,740	197.81									(12)				0001
Purchased Call/JSG/JSG4052SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2023	Expire	1	178,912	202.42									7				0001
Purchased Call/JSG/JSG4052SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/16/2023	Expire	1	78,588	200.75									3				0001
Purchased Call/JSG/JSG4051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	05/05/2023	Expire	1	495,784	200.49									9				0001
Purchased Call/JSG/JSG4051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	05/05/2023	Exercise	1	877,402	197.76		2,909	2,531	(377)			2,531		(2,896)				0001
Purchased Call/MAB/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	06/22/2023	Exercise	1	325,049	273.15			6,067	(657)			6,067		(7,381)				0001
Purchased Call/JSG/JSG4052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	05/10/2023	Expire	1	488,838	199.14									9				0001
Purchased Call/JSG/JSG4052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	05/12/2023	Expire	1	298,486	198.54									5				0001
Purchased Call/JSG/JSG4053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	05/22/2023	Exercise	1	613,238	198.1		1,835	1,492	(343)			1,492		(1,791)				0001
Purchased Call/JSG/JSG4053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	05/22/2023	Expire	1	880,744	195.35									76				0001
Purchased Call/JSG/JSG4053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	05/25/2023	Exercise	1	693,660	195.8		1,975	916	(1,059)			916		(1,963)				0001
Purchased Call/JSG/JSG4053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/23/2023	Expire	1	508,916	198.44									27				0001
Purchased Call/JSG/JSG4054S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/02/2023	Expire	1	245,416	190.56									(4)				0001
Purchased Call/MAB/MAB2130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024	04/06/2023	Exercise	1	695,241	278.64			6,368	(7,348)			6,368		(14,303)				0001
Purchased Call/JSG/JSG4053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	05/25/2023	Exercise	1	917,091	193.27		4,580	1,856	(2,724)			1,856		(4,567)				0001
Purchased Call/JSG/JSG4053SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	05/26/2023	Exercise	1	586,413	192.52		2,191	1,234	(957)			1,234		(2,182)				0001
Purchased Call/JSG/JSG4054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/13/2023	Exercise	1	692,960	199.49		1,803	2,387	584			2,387		(1,759)				0001
Purchased Call/JSG/JSG4054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	06/06/2023	Exercise	1	1,720,428	198.36		11,218	9,120	(2,098)			9,120		(11,114)				0001

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Purchased Call/JSG/JSG40548||	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	06/13/2023	Exercise	1	1,001,915	195.63		7,264	5,081	(2,182)			5,081		(7,206)				0001
Purchased Call/MAB/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024	05/25/2023	Exercise	1	201,070	274.38			3,032	(1,200)			3,032		(5,118)				0001
Purchased Call/JSG/JSG40543|X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	06/13/2023	Exercise	1	1,631,738	195.63		6,538	8,712	2,175			8,712		(6,416)				0001
Purchased Call/MAB/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024	03/09/2023	Exercise	1	640,142	267.46			16,921	(677)			16,921		(18,287)				0001
Purchased Call/JSG/JSG40555|3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	06/14/2023	Expire	1	454,079	195.63									10				0001
Purchased Call/JSG/JSG40555|5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	06/15/2023	Expire	1	913,399	201.74									21				0001
Purchased Call/JSG/JSG40555|4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024	06/14/2023	Expire	1	388,627	195.63									(4)				0001
Purchased Call/JSG/JSG40559|K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	06/21/2023	Exercise	1	1,502,102	195.63		1,770	2,623	852			2,623		(1,591)				0001
Purchased Call/JSG/JSG40555|T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	06/26/2023	Expire	1	389,484	195.63									34				0001
Purchased Call/MAB/MAB213|PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2022	04/26/2024	07/05/2023	Exercise	1	220,581	275.18			3,434	(997)			3,434		(5,014)				0001
Purchased Call/MAB/MAB3130||I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/18/2024	03/13/2023	Exercise	1	505,539	267.36			14,804	855			14,804		(14,727)				0001
Purchased Call/MAB/MAB213|RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2024	08/29/2023	Exercise	1	121,826	276.3			1,230	(1,426)			1,230		(3,478)				0001
Purchased Call/JSG/JSG40555|E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	06/21/2023	Exercise	1	2,696,853	204.78		10,867	10,229	(638)			10,229		(10,585)				0001
Purchased Call/JSG/JSG40556|R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/07/2023	Exercise	1	1,223,424	195.12		5,792	5,562	(231)			5,562		(5,791)				0001
Purchased Call/JSG/JSG40556|M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	06/22/2023	Exercise	1	656,635	195.63		1,851	282	(1,569)			282		(1,838)				0001
Purchased Call/JSG/JSG40556|6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	06/29/2023	Expire	1	1,119,190	195.63									28				0001
Purchased Call/JSG/JSG40556|F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	07/05/2023	Exercise	1	1,762,484	206.76		4,169	2,093	(2,076)			2,093		(3,956)				0001
Purchased Call/MAB/MAB213|US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2022	07/26/2024	05/02/2023	Exercise	1	1,660,331	269.24			37,545	(1,721)			37,545		(40,082)				0001
Purchased Call/JSG/JSG40557|S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/25/2023	Expire	1	558,314	203.45									67				0001
Purchased Call/JSG/JSG40558|3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	07/27/2023	Expire	1	461,193	203.45									6				0001
Purchased Call/JSG/JSG40558|A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	07/31/2023	Expire	1	279,944	203.45									35				0001
Purchased Call/JSG/JSG40556|S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	07/11/2023	Expire	1	804,225	202.09									84				0001
Purchased Call/JSG/JSG40557|S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	07/14/2023	Expire	1	640,364	208.76									17				0001
Purchased Call/JSG/JSG40557|A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	07/18/2023	Expire	1	738,635	208.51									79				0001
Purchased Call/MAB/MAB213|PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2024	07/05/2023	Exercise	1	280,436	274.93			4,284	(1,393)			4,284		(6,114)				0001
Purchased Call/JSG/JSG40557|L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	07/20/2023	Expire	1	744,307	207.67									21				0001
Purchased Call/JSG/JSG40557|R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	07/25/2023	Expire	1	345,601	216.85									37				0001
Purchased Call/JSG/JSG40558|SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	08/01/2023	Exercise	1	914,944	216.5		4,298	2,088	(2,210)			2,088		(4,223)				0001
Purchased Call/JSG/JSG4054|$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2023	Expire	1	215,893	199.49									16				0001
Purchased Call/JSG/JSG4059|S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	08/08/2023	Expire	1	52,187	208.91									7				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2024	03/30/2023	Exercise	1	298,505	268.11			7,127	(1,195)			7,127		(9,170)				0001
Purchased Call/MAB/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024	04/06/2023	Exercise	1	155,023	275.5			1,993	(1,179)			1,993		(3,635)				0001
Purchased Call/JSG/JSG4059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/10/2023	Expire	1	923,093	196.88									19				0001
Purchased Call/JSG/JSG4059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/15/2023	Expire	1	437,543	197.59									63				0001
Purchased Call/JSG/JSG4058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	08/08/2023	Exercise	1	494,545	208.91			2,035	1,468	(567)		1,468		(1,992)				0001
Purchased Call/JSG/JSG4059S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	08/09/2023	Expire	1	105,404	199.65									3				0001
Purchased Call/MAB/MAB213SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2024	04/06/2023	Exercise	1	412,894	271.71			8,033	(1,104)			8,033		(9,887)				0001
Purchased Call/JSG/JSG4059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	08/15/2023	Exercise	1	1,136,667	197.59			6,414	6,157	(257)		6,157		(6,322)				0001
Purchased Call/JSG/JSG4059SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	08/15/2023	Exercise	1	660,797	197.59			3,261	1,773	(1,489)		1,773		(3,205)				0001
Purchased Call/JSG/JSG405BSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	08/31/2023	Expire	1	370,355	203.75									12				0001
Purchased Call/JSG/JSG405BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	09/06/2023	Expire	1	716,128	201.71									167				0001
Purchased Call/JSG/JSG4059SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	08/22/2023	Expire	1	272,043	187.26									32				0001
Purchased Call/JSG/JSG405ASC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	08/24/2023	Expire	1	137,902	186.27									5				0001
Purchased Call/JSG/JSG405BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	09/08/2023	Expire	1	105,034	192.85									4				0001
Purchased Call/JSG/JSG405BSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	55,240	194.05									10				0001
Purchased Call/JSG/JSG405AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	08/29/2023	Expire	1	199,354	187.94									24				0001
Purchased Call/JSG/JSG405ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	08/31/2023	Expire	1	669,662	203.75									23				0001
Purchased Call/MAB/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024	04/17/2023	Exercise	1	348,468	273.02			5,961	(1,208)			5,961		(8,117)				0001
Purchased Call/JSG/JSG4059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	08/18/2023	Expire	1	700,226	189.01									17				0001
Purchased Call/JSG/JSG405CSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/14/2023	Expire	1	417,604	182.56									16				0001
Purchased Call/JSG/JSG405BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	08/31/2023	Expire	1	245,495	191.39									8				0001
Purchased Call/JSG/JSG405BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	09/06/2023	Expire	1	361,255	201.71									59				0001
Purchased Call/MAB/MAB213SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	07/05/2023	Exercise	1	245,690	270.57			5,016	(443)			5,016		(6,224)				0001
Purchased Call/JSG/JSG405BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	09/12/2023	Expire	1	146,026	182.21									18				0001
Purchased Call/JSG/JSG405BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	09/12/2023	Expire	1	172,946	182.21									21				0001
Purchased Call/MAB/MAB3131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2024	03/06/2023	Exercise	1	1,211,331	267.33			33,803	(64)			33,803		(34,981)				0001
Purchased Call/JSG/JSG405DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire	1	173,803	194.1									8				0001
Purchased Call/JSG/JSG405ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/12/2023	Expire	1	88,692	181.71									5				0001
Purchased Call/JSG/JSG405CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/12/2023	Expire	1	308,019	182.21									38				0001
Purchased Call/JSG/JSG405DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	09/26/2023	Expire	1	352,910	186.74									44				0001

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Purchased Call/MAB/MAB213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/06/2024	03/02/2023	Exercise	1	1,137,470	269.12			15,355	(6,807)			15,355		(22,598)				0001
Purchased Call/JSG/JSG405CSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	09/19/2023	Expire	1	970,285	182.85									175				0001
Purchased Call/JSG/JSG405FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	10/23/2023	Expire	1	489,904	166.53									106				0001
Purchased Call/JSG/JSG405DSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	09/28/2023	Expire	1	55,619	171									2				0001
Purchased Call/JSG/JSG405DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	10/03/2023	Expire	1	180,812	169.32									23				0001
Purchased Call/JSG/JSG405GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire	1	889,176	163.91									200				0001
Purchased Call/JSG/JSG405HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire	1	361,956	172.1									25				0001
Purchased Call/JSG/JSG405ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	10/11/2023	Exercise	1	1,247,689	177.89			2,465	4,801	2,336		4,801		(2,270)				0001
Purchased Call/JSG/JSG405HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2023	Expire	1	447,198	171.1									107				0001
Purchased Call/JSG/JSG4051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	11/21/2023	Expire	1	102,657	172.1									25				0001
Purchased Call/JSG/JSG405FS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	10/17/2023	Expire	1	465,766	179.03									98				0001
Purchased Call/JSG/JSG4051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	11/22/2023	Expire	1	195,079	188.78									15				0001
Purchased Call/JSG/JSG405FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	10/17/2023	Expire	1	292,171	168.13									38				0001
Purchased Call/JSG/JSG405FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	10/19/2023	Expire	1	892,897	182.69									36				0001
Purchased Call/JSG/JSG405FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	10/19/2023	Expire	1	158,790	171.59									6				0001
Purchased Call/JSG/JSG405GSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	10/27/2023	Expire	1	644,673	174.74									27				0001
Purchased Call/JSG/JSG405GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	10/31/2023	Expire	1	1,845,942	171.76									249				0001
Purchased Call/JSG/JSG405GSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	11/02/2023	Expire	1	918,130	176.25									39				0001
Purchased Call/JSG/JSG405JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/28/2023	Expire	1	139,915	191.06									36				0001
Purchased Call/JSG/JSG405JSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	12/05/2023	Expire	1	98,287	195.25									26				0001
Purchased Call/JSG/JSG4051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2023	Expire	1	691,795	172.1									171				0001
Purchased Call/JSG/JSG405JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire	1	219,419	175.47									59				0001
Purchased Call/JSG/JSG405HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	11/10/2023	Expire	1	388,406	183.62									17				0001
Purchased Call/JSG/JSG405HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	11/14/2023	Expire	1	589,845	183.78									82				0001
Purchased Call/MAB/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/14/2024	08/07/2023	Exercise	1	340,357	273.05			3,991	(1,792)			3,991		(6,796)				0001
Purchased Call/JSG/JSG4051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	11/16/2023	Expire	1	246,502	172.1									11				0001
Purchased Call/MAB/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2024	03/08/2023	Exercise	1	1,557,699	269.04			33,158	(4,343)			33,158		(38,451)				0001
Purchased Call/JSG/JSG405JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/28/2023	11/28/2025	11/30/2023	Exercise	1	355,957	172.1		4,053	4,697	644			4,697		(4,047)				0001
Purchased Call/JSG/JSG405JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	12/06/2023	Expire	1	461,031	195.25									22				0001
Purchased Call/MAB/MAB2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/21/2024	06/30/2023	Exercise	1	197,473	274.38			3,025	(1,148)			3,025		(5,013)				0001

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Purchased Call/JSG/JSG405LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	01/03/2024	Expire	1	517,858	195.16									53				0001
Purchased Call/MAB/MAB313SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024	04/24/2023	Exercise	1	490,540	267.41			13,289	(571)			13,289		(14,595)				0001
Purchased Call/MAB/MAB213SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024	06/09/2023	Exercise	1	1,391,119	270.6			26,365	1,320			26,365		(25,580)				0001
Purchased Call/MAB/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2024	06/29/2023	Exercise	1	145,537	275.57			2,114	(1,012)			2,114		(3,817)				0001
Purchased Call/MAB/MAB213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2022	08/09/2024	04/17/2023	Exercise	1	263,412	269.94			5,523	(865)			5,523		(7,073)				0001
Purchased Call/MAB/MAB3132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2024	04/04/2023	Exercise	1	1,992,006	266.54			61,093	8,684			61,093		(53,751)				0001
Purchased Call/MAB/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	07/27/2023	Exercise	1	268,861	275.45			4,627	(1,148)			4,627		(6,493)				0001
Purchased Call/MAB/MAB213SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2024	03/02/2023	Exercise	1	919,193	266.42			26,958	5,976			26,958		(21,969)				0001
Purchased Call/MAB/MAB213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024	03/09/2023	Exercise	1	590,776	275.47			7,318	(5,468)			7,318		(13,749)				0001
Purchased Call/MAB/MAB3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2024	04/18/2023	Exercise	1	1,151,765	267.5			23,487	(1,238)			23,487		(25,701)				0001
Purchased Call/MAB/MAB3132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024	03/09/2023	Exercise	1	2,051,031	264.17			63,215	6,812			63,215		(57,203)				0001
Purchased Call/MAB/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024	04/06/2023	Exercise	1	657,192	273.52			8,765	(2,056)			8,765		(11,568)				0001
Purchased Call/MAB/MAB213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/13/2024	04/20/2023	Exercise	1	431,178	270.43			9,217	(1,266)			9,217		(11,264)				0001
Purchased Call/MAB/MAB213SWI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024	04/26/2023	Exercise	1	491,340	266.93			14,791	3,511			14,791		(12,019)				0001
Purchased Call/MAB/MAB3132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2024	04/20/2023	Exercise	1	1,075,162	262.26			24,180	7,538			24,180		(17,532)				0001
Purchased Call/MAB/MAB213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2022	08/26/2024	03/08/2023	Exercise	1	652,228	269.58			14,655	(1,467)			14,655		(17,172)				0001
Purchased Call/MAB/MAB213SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2022	06/28/2024	03/01/2023	Exercise	1	666,287	268.53			14,654	(415)			14,654		(15,994)				0001
Purchased Call/MAB/MAB3133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	01/05/2023	Exercise	1	17,723,165	261.46		12,206	16,780	4,574			16,780		(11,940)				0001
Purchased Call/MAB/MAB213TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2024	03/06/2023	Exercise	1	743,151	268.55			14,638	484			14,638		(15,021)				0001
Purchased Call/MAB/MAB3133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	01/10/2023	Exercise	1	7,447,220	263.23		13,691	17,453	3,763			17,453		(13,421)				0001
Purchased Call/MAB/MAB3133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2023	Exercise	1	15,704,512	263.89		21,209	27,625	6,416			27,625		(22,016)				0001
Purchased Call/MAB/MAB213SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	06/06/2023	Exercise	1	830,331	268.74			16,289	(1,130)			16,289		(18,340)				0001
Purchased Call/MAB/MAB3133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Exercise	1	11,762,903	264.24		10,752	14,232	3,480			14,232		(11,374)				0001
Purchased Call/MAB/MAB3134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2023	Exercise	1	17,834,849	265.81		15,893	18,963	3,070			18,963		(16,754)				0001
Purchased Call/MAB/MAB213WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024	04/17/2023	Exercise	1	1,541,940	267.97			39,557	2,729			39,557		(37,862)				0001
Purchased Call/MAB/MAB213TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2024	03/02/2023	Exercise	1	877,125	269.14			20,683	(32)			20,683		(21,624)				0001
Purchased Call/MAB/MAB3134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2025	01/26/2023	Exercise	1	24,066,554	265.92		15,334	15,685	351			15,685		(14,961)				0001
Purchased Call/MAB/MAB213SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024	03/16/2023	Exercise	1	2,725,294	265.44			81,583	19,290			81,583		(63,479)				0001
Purchased Call/MAB/MAB3134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024	01/31/2023	Exercise	1	11,425,798	266		7,041	8,013	972			8,013		(7,550)				0001
Purchased Call/MAB/MAB213US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2022	07/26/2024	03/06/2023	Exercise	1	461,493	269.27			9,036	(1,960)			9,036		(11,828)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/31/2023	Exercise	1	18,034,137	266		28,936	31,663	2,727			31,663		(29,624)				0001
Purchased Call/MAB/MAB3134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025	02/08/2023	Exercise	1	23,415,089	265.03		17,634	20,389	2,755			20,389		(17,155)				0001
Purchased Call/MAB/MAB213WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/03/2024	05/31/2023	Exercise	1	234,169	266.14			5,847	(17)			5,847		(6,246)				0001
Purchased Call/MAB/MAB213XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/16/2024	04/27/2023	Exercise	1	755,311	266.06			20,200	3,329			20,200		(17,812)				0001
Purchased Call/MAB/MAB3135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Exercise	1	22,463,673	265.1		16,957	19,909	2,952			19,909		(17,850)				0001
Purchased Call/MAB/MAB213SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024	04/12/2023	Exercise	1	216,361	267.02			6,123	1,174			6,123		(5,787)				0001
Purchased Call/MAB/MAB213US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2024	07/07/2023	Exercise	1	198,814	269.66			4,348	(404)			4,348		(5,336)				0001
Purchased Call/MAB/MAB3135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	02/10/2023	Exercise	1	12,971,112	265.28		16,822	19,173	2,351			19,173		(17,315)				0001
Purchased Call/MAB/MAB213TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2024	05/23/2023	Exercise	1	393,543	266.51			11,474	2,325			11,474		(9,799)				0001
Purchased Call/MAB/MAB213US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024	06/09/2023	Exercise	1	510,160	269.66			11,164	(1,026)			11,164		(12,941)				0001
Purchased Call/MAB/MAB3135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2023	02/07/2025	02/13/2023	Exercise	1	14,766,476	265.37		13,854	15,661	1,807			15,661		(13,532)				0001
Purchased Call/MAB/MAB3135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	02/14/2023	Exercise	1	15,966,213	264.86		19,114	24,987	5,872			24,987		(19,638)				0001
Purchased Call/MAB/MAB3135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2025	02/15/2023	Exercise	1	19,644,653	264.94		9,819	11,258	1,439			11,258		(9,503)				0001
Purchased Call/MAB/MAB3135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	02/16/2023	Exercise	1	12,356,000	265.39		12,315	15,056	2,740			15,056		(12,719)				0001
Purchased Call/MAB/MAB213XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2024	03/30/2023	Exercise	1	880,257	261.75			32,676	10,245			32,676		(23,707)				0001
Purchased Call/MAB/MAB213USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/09/2024	04/20/2023	Exercise	1	529,186	269.38			11,557	(1,222)			11,557		(13,636)				0001
Purchased Call/MAB/MAB3135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2023	02/14/2025	02/21/2023	Exercise	1	10,000,568	265.78		27,146	31,631	4,485			31,631		(26,805)				0001
Purchased Call/MAB/MAB213TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024	03/06/2023	Exercise	1	740,775	268.39			15,434	(1,814)			15,434		(17,936)				0001
Purchased Call/MAB/MAB3135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2025	02/22/2023	Exercise	1	20,061,374	265.09		29,053	33,290	4,238			33,290		(28,857)				0001
Purchased Call/MAB/MAB213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2024	07/07/2023	Exercise	1	460,795	270.43			11,310	103			11,310		(11,832)				0001
Purchased Call/MAB/MAB213US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/29/2024	05/04/2023	Exercise	1	797,257	269.66			16,137	(1,705)			16,137		(18,562)				0001
Purchased Call/MAB/MAB3135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/24/2025	02/28/2023	Exercise	1	9,918,714	263.05		9,914	11,565	1,651			11,565		(9,643)				0001
Purchased Call/MAB/MAB3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Exercise	1	23,293,878	263.05		56,472	82,016	25,544			82,016		(57,018)				0001
Purchased Call/MAB/MAB3136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/07/2023	Exercise	1	12,881,910	266.13		22,484	21,081	(1,403)			21,081		(22,779)				0001
Purchased Call/MAB/MAB213YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2022	10/03/2024	03/07/2023	Exercise	1	844,670	262.71			29,610	7,700			29,610		(23,254)				0001
Purchased Call/MAB/MAB213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	03/03/2023	Exercise	1	765,410	270.65			14,571	(4,076)			14,571		(19,702)				0001
Purchased Call/MAB/MAB3136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2023	03/14/2025	03/17/2023	Exercise	1	18,077,828	261.66		26,076	38,285	12,209			38,285		(25,585)				0001
Purchased Call/MAB/MAB213US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	04/07/2023	Exercise	1	435,616	269.63			9,566	(865)			9,566		(11,301)				0001
Purchased Call/MAB/MAB3137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	03/20/2023	Exercise	1	15,857,936	262.27		16,476	21,707	5,231			21,707		(15,757)				0001
Purchased Call/MAB/MAB213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2022	08/16/2024	04/20/2023	Exercise	1	1,281,387	270.93			25,686	(5,522)			25,686		(32,131)				0001

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Purchased Call/MAB/MAB213YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2024	04/13/2023	Exercise	1	1,501,459	264.98			44,263	5,158			44,263		(39,863)				0001
Purchased Call/MAB/MAB3137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2025	03/21/2023	Exercise	1	14,793,288	263.07			13,776	17,943	4,167		17,943		(13,347)				0001
Purchased Call/MAB/MAB3137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	03/21/2023	Exercise	1	14,476,238	263.07			14,754	20,092	5,339		20,092		(15,051)				0001
Purchased Call/MAB/MAB213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2024	05/24/2023	Exercise	1	713,651	269.33			15,308	(2,254)			15,308		(18,639)				0001
Purchased Call/MAB/MAB213YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2024	05/09/2023	Exercise	1	626,624	263.97			23,613	7,246			23,613		(17,299)				0001
Purchased Call/MAB/MAB3137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2023	03/21/2025	03/24/2023	Exercise	1	16,716,510	264.4			28,544	35,414	6,870		35,414		(27,998)				0001
Purchased Call/MAB/MAB3137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Exercise	1	16,033,153	264.47			14,477	20,876	6,399		20,876		(14,805)				0001
Purchased Call/MAB/MAB3137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/28/2023	Expire	1	99,966	264.4									(1)				0001
Purchased Call/MAB/MAB3137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2025	03/31/2023	Exercise	1	19,384,915	265.48			12,175	14,004	1,829		14,004		(11,559)				0001
Purchased Call/MAB/MAB213WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2024	03/06/2023	Exercise	1	1,221,566	268.29			29,448	(813)			29,448		(31,055)				0001
Purchased Call/MAB/MAB3138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Exercise	1	6,250,629	266.8			6,159	7,712	1,553		7,712		(6,160)				0001
Purchased Call/MAB/MAB3138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2023	Exercise	1	13,969,091	266.8			20,138	21,984	1,846		21,984		(20,318)				0001
Purchased Call/MAB/MAB213YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/14/2024	03/27/2023	Exercise	1	1,992,799	264.21			46,911	10,688			46,911		(36,507)				0001
Purchased Call/MAB/MAB3138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2025	04/06/2023	Exercise	1	22,318,469	268.09			35,837	42,402	6,565		42,402		(35,507)				0001
Purchased Call/MAB/MAB213WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024	03/13/2023	Exercise	1	2,880,177	264.55			85,359	17,030			85,359		(69,623)				0001
Purchased Call/MAB/MAB3138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	04/10/2023	Exercise	1	13,242,735	266.77			11,198	14,370	3,172		14,370		(11,324)				0001
Purchased Call/MAB/MAB3138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	04/13/2023	Exercise	1	22,174,630	267.42			41,593	44,403	2,809		44,403		(41,247)				0001
Purchased Call/MAB/MAB213YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2024	03/30/2023	Exercise	1	1,033,351	263.7			33,531	6,420			33,531		(27,968)				0001
Purchased Call/MAB/MAB213WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2024	04/06/2023	Exercise	1	324,043	266.14			9,694	1,587			9,694		(8,804)				0001
Purchased Call/MAB/MAB3138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Exercise	1	18,661,759	267.65			20,132	25,175	5,043		25,175		(20,397)				0001
Purchased Call/MAB/MAB3138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Exercise	1	8,618,722	268.42			4,865	4,899	35		4,899		(4,917)				0001
Purchased Call/MAB/MAB213WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024	04/21/2023	Exercise	1	461,975	267.59			11,632	(16)			11,632		(12,301)				0001
Purchased Call/MAB/MAB213WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2022	09/09/2024	04/06/2023	Exercise	1	296,006	267.59			8,062	600			8,062		(7,961)				0001
Purchased Call/MAB/MAB3138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2025	04/19/2023	Exercise	1	20,793,321	267.93			20,896	22,126	1,230		22,126		(20,457)				0001
Purchased Call/MAB/MAB2132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/21/2024	03/31/2023	Exercise	1	501,166	262.77			17,168	3,948			17,168		(13,900)				0001
Purchased Call/MAB/MAB3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/21/2025	04/25/2023	Exercise	1	16,505,732	267.95			27,785	28,864	1,079		28,864		(27,376)				0001
Purchased Call/MAB/MAB3139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Exercise	1	18,542,325	268.17			18,687	24,159	5,472		24,159		(18,944)				0001
Purchased Call/MAB/MAB3139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/02/2023	Exercise	1	8,144,424	268.37			12,909	14,682	1,773		14,682		(12,780)				0001
Purchased Call/MAB/MAB2132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2024	04/17/2023	Exercise	1	556,758	263.72			18,150	3,365			18,150		(15,538)				0001
Purchased Call/MAB/MAB213XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024	04/26/2023	Exercise	1	464,575	266.06			12,356	590			12,356		(12,339)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2023	05/02/2025	05/05/2023	Exercise	1	16,944,014	269.65		18,944	18,354	(590)			18,354		(18,427)				0001
Purchased Call/MAB/MAB213WW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024	03/15/2023	Exercise	1	1,349,497	269.39			22,800	(3,292)			22,800		(26,785)				0001
Purchased Call/MAB/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/31/2021	01/02/2024	05/23/2023	Exercise	1	91,267	276.02			1,038	(407)			1,038		(1,947)				0001
Purchased Call/MAB/MAB212ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2022	10/25/2024	03/14/2023	Exercise	1	376,222	264.26			12,928	2,882			12,928		(10,769)				0001
Purchased Call/MAB/MAB213XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024	04/06/2023	Exercise	1	1,584,081	266.07			44,121	4,001			44,121		(41,269)				0001
Purchased Call/MAB/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2024	04/06/2023	Exercise	1	356,413	271.51			7,062	1,209			7,062		(6,194)				0001
Purchased Call/MAB/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024	04/06/2023	Exercise	1	151,896	270.72			2,143	(372)			2,143		(2,810)				0001
Purchased Call/MAB/MAB213WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024	03/15/2023	Exercise	1	665,760	268.31			15,631	(1,122)			15,631		(17,420)				0001
Purchased Call/MAB/MAB3139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	05/08/2023	Exercise	1	13,977,777	269.96		28,570	27,951	(619)			27,951		(27,987)				0001
Purchased Call/MAB/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2024	10/05/2023	Exercise	1	330,898	270.03			3,153	(1,307)			3,153		(4,592)				0001
Purchased Call/MAB/MAB313AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Expire	1	99,567	270.23									(2)				0001
Purchased Call/MAB/MAB313AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Exercise	1	18,236,091	270.23		42,008	39,060	(2,948)			39,060		(42,082)				0001
Purchased Call/MAB/MAB213ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2024	04/17/2023	Exercise	1	268,669	263.63			9,221	2,007			9,221		(7,970)				0001
Purchased Call/MAB/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2022	02/01/2024	04/21/2023	Exercise	1	306,137	270.86			5,078	(118)			5,078		(5,605)				0001
Purchased Call/MAB/MAB213XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/24/2024	06/29/2023	Exercise	1	410,740	263.45			12,479	2,031			12,479		(11,167)				0001
Purchased Call/MAB/MAB313AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/09/2025	05/12/2023	Exercise	1	22,038,608	269.84		44,376	42,741	(1,634)			42,741		(43,592)				0001
Purchased Call/MAB/MAB213XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2024	04/06/2023	Exercise	1	261,094	266.06			8,081	1,467			8,081		(7,094)				0001
Purchased Call/MAB/MAB313ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/18/2023	Exercise	1	18,614,923	269.9		13,819	14,583	763			14,583		(13,753)				0001
Purchased Call/MAB/MAB213YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2022	10/04/2024	05/15/2023	Exercise	1	704,959	265.68			22,088	3,810			22,088		(18,979)				0001
Purchased Call/MAB/MAB213LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024	07/05/2023	Exercise	1	153,975	272.11			3,184	448			3,184		(3,089)				0001
Purchased Call/MAB/MAB212ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	04/06/2023	Exercise	1	894,705	264.5			28,363	4,434			28,363		(25,125)				0001
Purchased Call/MAB/MAB313ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/16/2025	05/22/2023	Exercise	1	13,135,657	270.85		18,922	18,380	(541)			18,380		(18,268)				0001
Purchased Call/MAB/MAB313AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/23/2023	Exercise	1	9,558,173	271.79		12,209	9,370	(2,839)			9,370		(11,936)				0001
Purchased Call/MAB/MAB213LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	04/25/2023	Exercise	1	164,814	271.54			2,922	(37)			2,922		(3,476)				0001
Purchased Call/MAB/MAB313ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Exercise	1	17,495,934	271.34		19,617	17,736	(1,881)			17,736		(19,602)				0001
Purchased Call/MAB/MAB213XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	03/06/2023	Exercise	1	525,494	264.63			17,359	4,022			17,359		(14,193)				0001
Purchased Call/MAB/MAB313BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/30/2023	Exercise	1	14,997,292	269.36		18,496	21,191	2,695			21,191		(17,860)				0001
Purchased Call/MAB/MAB213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2024	08/15/2023	Exercise	1	218,986	271.54			2,853	(1,082)			2,853		(4,379)				0001
Purchased Call/MAB/MAB313BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/06/2023	Exercise	1	9,451,461	272.2		10,186	7,745	(2,441)			7,745		(9,957)				0001
Purchased Call/MAB/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2025	06/07/2023	Exercise	1	15,358,940	273.19		5,161	4,114	(1,047)			4,114		(4,881)				0001

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Purchased Call/MAB/MAB313OS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/01/2024	03/01/2023	Exercise	1	422,200	264.66			12,413	1,098			12,413		(12,316)				0001
Purchased Call/MAB/MAB213MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024	03/09/2023	Exercise	1	263,655	275.61			2,447	(2,348)			2,447		(5,470)				0001
Purchased Call/MAB/MAB313BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/07/2023	Exercise	1	18,000,048	273.19		19,406	16,389	(3,017)			16,389		(19,529)				0001
Purchased Call/MAB/MAB213YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024	03/03/2023	Exercise	1	517,886	264.21			16,360	2,796			16,360		(14,395)				0001
Purchased Call/MAB/MAB213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2022	03/05/2024	05/10/2023	Exercise	1	105,002	279.73			1,095	(829)			1,095		(2,398)				0001
Purchased Call/CGM/CGM0407SII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/17/2022	06/14/2024	01/24/2023	Exercise	1	635,448	326.01			4,996	(6,482)			4,996		(11,713)				0001
Purchased Call/MAB/MAB3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2024	04/18/2023	Exercise	1	225,426	267.69			5,867	(312)			5,867		(7,190)				0001
Purchased Call/MAB/MAB313BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2023	06/06/2025	06/12/2023	Exercise	1	17,596,079	272.35		27,234	25,086	(2,148)			25,086		(26,185)				0001
Purchased Call/MAB/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024	04/20/2023	Exercise	1	499,980	267.18			9,383	348			9,383		(10,169)				0001
Purchased Call/MAB/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/14/2022	03/14/2024	04/06/2023	Exercise	1	58,564	279.22			371	(716)			371		(1,461)				0001
Purchased Call/MAB/MAB3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2022	11/29/2024	03/09/2023	Exercise	1	996,292	268.2			23,706	(4,398)			23,706		(28,966)				0001
Purchased Call/MAB/MAB313CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2025	06/14/2023	Exercise	1	22,335,050	274.19		13,993	11,680	(2,313)			11,680		(13,354)				0001
Purchased Call/MAB/MAB213WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/27/2024	10/06/2023	Exercise	1	59,174	280.06			59	(1,061)			59		(1,400)				0001
Purchased Call/MAB/MAB313CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	06/20/2023	Exercise	1	12,794,445	276.78		7,314	4,243	(3,072)			4,243		(6,191)				0001
Purchased Call/MAB/MAB3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/02/2024	03/15/2023	Exercise	1	752,398	267.41			20,187	(1,070)			20,187		(21,968)				0001
Purchased Call/MAB/MAB313CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/23/2025	06/27/2023	Exercise	1	9,235,252	274		11,236	10,577	(659)			10,577		(10,740)				0001
Purchased Call/MAB/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/16/2024	12/06/2023	Exercise	1	50,205	278.9			203	(786)			203		(1,550)				0001
Purchased Call/MAB/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2024	08/04/2023	Exercise	1	50,673	278.86			552	(449)			552		(1,618)				0001
Purchased Call/MAB/MAB313OS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/27/2025	06/30/2023	Exercise	1	18,839,585	275.05		14,018	9,235	(4,783)			9,235		(13,126)				0001
Purchased Call/MAB/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2022	04/26/2024	05/10/2023	Exercise	1	116,478	275.3			1,631	(710)			1,631		(2,863)				0001
Purchased Call/MAB/MAB313OS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire	1	50,390	275.05													0001
Purchased Call/MAB/MAB3132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/09/2022	12/09/2024	04/04/2023	Exercise	1	381,933	267.09			10,966	68			10,966		(11,339)				0001
Purchased Call/MAB/MAB313OS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/26/2024	06/30/2023	Expire	1	199,935	273.99													0001
Purchased Call/MAB/MAB313OSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	103,512	273.93									7				0001
Purchased Call/CGM/CGM0407SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2022	06/18/2024	10/24/2023	Exercise	1	50,906	325.8			167	(768)			167		(1,069)				0001
Purchased Call/MAB/MAB313OS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Exercise	1	18,853,938	273.93		40,709	29,611	(11,099)			29,611		(39,890)				0001
Purchased Call/CGM/CGM0408S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2022	06/21/2024	10/18/2023	Exercise	1	58,343	326.18			284	(782)			284		(1,166)				0001
Purchased Call/CGM/CGM0408S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2022	07/05/2024	03/09/2023	Exercise	1	101,668	325.83			836	(1,051)			836		(2,085)				0001
Purchased Call/MAB/MAB213YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2024	04/06/2023	Exercise	1	464,470	261.71			16,998	5,009			16,998		(12,832)				0001
Purchased Call/MAB/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	07/17/2023	Exercise	1	16,997,954	274.98		4,977	3,911	(1,066)			3,911		(3,723)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	07/17/2023	Exercise	1	15,865,094	274.98		16,049	12,936	(3,113)			12,936		(15,216)				0001
Purchased Call/MAB/MAB3132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2024	03/09/2023	Exercise	1	307,906	265.54			9,151	291			9,151		(9,660)				0001
Purchased Call/MAB/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2024	04/06/2023	Exercise	1	1,250,383	265.62			28,471	3,997			28,471		(25,693)				0001
Purchased Call/MAB/MAB313ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2025	07/19/2023	Exercise	1	22,942,090	274.66		30,413	27,890	(2,523)			27,890		(29,889)				0001
Purchased Call/MAB/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2024	06/05/2023	Exercise	1	548,888	273.05			5,346	(2,359)			5,346		(8,112)				0001
Purchased Call/MAB/MAB313ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2023	Exercise	1	21,166,341	274.66		7,592	5,350	(2,242)			5,350		(7,440)				0001
Purchased Call/CGM/CGM0408SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2022	07/10/2024	06/13/2023	Exercise	1	308,837	326.06			2,418	(3,404)			2,418		(5,939)				0001
Purchased Call/MAB/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024	04/06/2023	Exercise	1	615,332	273.94			8,851	(3,988)			8,851		(13,683)				0001
Purchased Call/MAB/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2023	07/18/2025	07/20/2023	Exercise	1	15,280,977	275.54		19,325	12,571	(6,754)			12,571		(18,830)				0001
Purchased Call/MAB/MAB3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	03/09/2023	Exercise	1	1,248,335	265.91			32,124	(1,612)			32,124		(35,644)				0001
Purchased Call/MAB/MAB3132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024	03/10/2023	Exercise	1	637,343	261.62			25,902	7,395			25,902		(19,814)				0001
Purchased Call/MAB/MAB313ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/24/2023	Exercise	1	17,987,068	275.54		15,762	9,496	(6,266)			9,496		(14,769)				0001
Purchased Call/MAB/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	07/24/2023	Exercise	1	12,391,825	275.54		5,555	3,970	(1,585)			3,970		(4,719)				0001
Purchased Call/MAB/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024	09/05/2023	Exercise	1	62,214	275.57			910	(425)			910		(1,779)				0001
Purchased Call/MAB/MAB213YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2022	10/11/2024	04/21/2023	Exercise	1	747,600	264.25			23,251	3,710			23,251		(20,607)				0001
Purchased Call/MAB/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	08/04/2023	Exercise	1	271,992	276.46			2,331	(3,562)			2,331		(7,001)				0001
Purchased Call/MAB/MAB313ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/19/2024	07/25/2023	Exercise	1	14,751,820	274.92		12,652	9,229	(3,423)			9,229		(11,952)				0001
Purchased Call/MAB/MAB3131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2022	11/21/2024	04/07/2023	Exercise	1	852,660	267.31			22,485	(1,080)			22,485		(25,317)				0001
Purchased Call/MAB/MAB3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/23/2024	10/26/2023	Exercise	1	502,586	260.4			1,554	95			1,554		(1,655)				0001
Purchased Call/MAB/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	07/25/2023	Exercise	1	10,599,081	274.92		5,614	4,180	(1,434)			4,180		(4,951)				0001
Purchased Call/MAB/MAB3133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2025	04/18/2023	Exercise	1	9,214,214	259.95			8,001	2,911			8,001		(4,917)				0001
Purchased Call/MAB/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024	06/05/2023	Exercise	1	252,529	276.3			3,371	(2,111)			3,371		(6,234)				0001
Purchased Call/MAB/MAB313ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Exercise	1	17,651,301	276.09		11,481	6,553	(4,928)			6,553		(11,296)				0001
Purchased Call/MAB/MAB313ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/31/2023	Exercise	1	15,635,849	276.29		3,507	1,608	(1,899)			1,608		(2,445)				0001
Purchased Call/MAB/MAB3133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024	03/06/2023	Exercise	1	2,933,074	259.95			21,058	6,216			21,058		(14,647)				0001
Purchased Call/MAB/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	06/29/2023	Exercise	1	334,224	274.45			4,911	(2,341)			4,911		(8,255)				0001
Purchased Call/MAB/MAB2132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2022	10/18/2024	03/31/2023	Exercise	1	540,443	263.29			17,250	3,079			17,250		(15,123)				0001
Purchased Call/MAB/MAB3133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	03/30/2023	Exercise	1	6,242,680	259.95			28,489	12,275			28,489		(17,431)				0001
Purchased Call/MAB/MAB3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	01/06/2023	Exercise	1	11,824,442	262.47		4,914	5,695	780			5,695		(5,591)				0001
Purchased Call/MAB/MAB3131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	04/04/2023	Exercise	1	552,051	267.68			14,856	(444)			14,856		(16,772)				0001

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Purchased Call/MAB/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2025	08/02/2023	Exercise	1	18,242,347	276.77		13,613	9,089	(4,525)			9,089		(13,188)				0001
Purchased Call/MAB/MAB313FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Exercise	1	18,004,267	275.91		8,734	4,052	(4,682)			4,052		(8,450)				0001
Purchased Call/MAB/MAB213SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024	04/06/2023	Exercise	1	963,510	272.21			19,858	(1,363)			19,858		(22,374)				0001
Purchased Call/MAB/MAB3133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2025	01/10/2023	Exercise	1	11,663,840	263.23		11,239	15,410	4,171			15,410		(11,007)				0001
Purchased Call/MAB/MAB3133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024	01/11/2023	Expire	1	224,925	261.89									(16)				0001
Purchased Call/MAB/MAB213ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2024	04/27/2023	Exercise	1	341,873	263.04			10,358	1,293			10,358		(9,943)				0001
Purchased Call/MAB/MAB3134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/21/2025	01/24/2023	Exercise	1	4,002,287	265.37		6,266	7,019	754			7,019		(6,104)				0001
Purchased Call/MAB/MAB3134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025	01/30/2023	Exercise	1	15,388,564	266		4,981	5,193	212			5,193		(4,559)				0001
Purchased Call/MAB/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2023	08/01/2025	08/04/2023	Exercise	1	15,415,323	273.7		18,941	14,814	(4,127)			14,814		(18,371)				0001
Purchased Call/MAB/MAB313FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/08/2023	Exercise	1	7,269,157	272.11		8,640	6,856	(1,784)			6,856		(8,105)				0001
Purchased Call/MAB/MAB213SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024	05/03/2023	Exercise	1	584,645	270.91			12,931	(158)			12,931		(13,886)				0001
Purchased Call/MAB/MAB3134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025	02/01/2023	Exercise	1	18,352,109	265.74		14,603	15,286	683			15,286		(14,474)				0001
Purchased Call/MAB/MAB3132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/09/2022	12/11/2024	03/16/2023	Exercise	1	527,811	267.09			14,551	(511)			14,551		(15,762)				0001
Purchased Call/MAB/MAB3134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2023	Exercise	1	15,629,372	265.74		25,014	28,255	3,241			28,255		(25,686)				0001
Purchased Call/MAB/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/04/2025	08/08/2023	Exercise	1	11,186,583	272.11		29,450	27,596	(1,854)			27,596		(28,920)				0001
Purchased Call/MAB/MAB313FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/14/2023	Exercise	1	13,772,244	272.62		7,108	4,853	(2,255)			4,853		(6,090)				0001
Purchased Call/MAB/MAB313GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/17/2023	Expire	1	79,135	271.08									1				0001
Purchased Call/MAB/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2025	08/15/2023	Exercise	1	10,256,213	272.32		14,923	13,064	(1,859)			13,064		(14,267)				0001
Purchased Call/MAB/MAB313GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Exercise	1	20,587,329	270.01		21,683	21,700	16			21,700		(21,048)				0001
Purchased Call/MAB/MAB3134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025	02/02/2023	Exercise	1	22,452,340	265.87		52,305	57,323	5,019			57,323		(52,009)				0001
Purchased Call/MAB/MAB313GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2023	08/16/2024	08/21/2023	Exercise	1	19,352,825	269.03		19,029	20,841	1,812			20,841		(17,542)				0001
Purchased Call/MAB/MAB313GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2023	Exercise	1	10,025,483	268.67		6,901	6,833	(67)			6,833		(6,220)				0001
Purchased Call/MAB/MAB3132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2024	03/15/2023	Exercise	1	386,545	264.17			12,979	1,801			12,979		(12,094)				0001
Purchased Call/MAB/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	08/24/2023	Exercise	1	16,916,622	269.59		33,168	37,826	4,657			37,826		(32,637)				0001
Purchased Call/MAB/MAB3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/24/2024	07/11/2023	Exercise	1	84,779	260.4			4,343	1,873			4,343		(2,547)				0001
Purchased Call/MAB/MAB3134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2023	Exercise	1	14,858,998	266.3		13,665	14,383	718			14,383		(14,222)				0001
Purchased Call/CGM/CGM0408SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/13/2022	07/12/2024	09/05/2023	Exercise	1	52,665	326.04			680	(319)			680		(1,105)				0001
Purchased Call/MAB/MAB213SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024	03/13/2023	Exercise	1	504,008	268.74			11,877	403			11,877		(12,148)				0001
Purchased Call/MAB/MAB3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/24/2023	Exercise	1	18,153,985	269.59		11,738	10,312	(1,425)			10,312		(11,295)				0001
Purchased Call/MAB/MAB3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/06/2025	01/10/2023	Exercise	1	6,408,476	263.23		12,152	17,675	5,523			17,675		(12,013)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MAB/MAB213SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/08/2024	03/06/2023	Exercise	1	542,105	266.93			15,414	3,021			15,414		(12,949)				0001
Purchased Call/MAB/MAB313SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2023	Exercise	1	16,685,288	264.05			19,834	27,156	7,322		27,156		(20,707)				0001
Purchased Call/CGM/CGM0408SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2022	07/26/2024	06/30/2023	Exercise	1	107,512	328.12			1,143	(1,008)			1,143		(2,336)				0001
Purchased Call/MAB/MAB3134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/03/2025	02/07/2023	Exercise	1	10,406,975	265.33			6,932	8,416	1,484		8,416		(6,639)				0001
Purchased Call/MAB/MAB313GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/25/2023	Exercise	1	19,064,089	270.7			6,823	4,997	(1,827)		4,997		(6,074)				0001
Purchased Call/MAB/MAB3135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025	02/14/2023	Exercise	1	12,411,378	264.86			21,094	22,282	1,189		22,282		(20,818)				0001
Purchased Call/MAB/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	08/29/2023	Exercise	1	7,992,519	269.68			20,560	19,345	(1,214)		19,345		(20,022)				0001
Purchased Call/MAB/MAB213ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/28/2024	04/28/2023	Exercise	1	1,170,304	263.63			41,499	13,230			41,499		(28,937)				0001
Purchased Call/MAB/MAB313HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Exercise	1	14,582,810	269.68			17,505	14,535	(2,970)		14,535		(16,609)				0001
Purchased Call/CGM/CGM0408SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2022	08/01/2024	08/04/2023	Exercise	1	51,382	329.04			550	(422)			550		(1,075)				0001
Purchased Call/MAB/MAB3135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2023	Exercise	1	12,599,131	265.78			15,649	16,497	848		16,497		(15,957)				0001
Purchased Call/CGM/CGM0409S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2022	08/02/2024	01/31/2023	Exercise	1	82,184	328.59			1,075	(481)			1,075		(2,004)				0001
Purchased Call/CGM/CGM0409SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2022	08/16/2024	01/20/2023	Exercise	1	226,427	328.41			2,751	(1,746)			2,751		(4,649)				0001
Purchased Call/CGM/CGM0409SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2022	08/16/2024	09/21/2023	Exercise	1	52,103	328.5			400	(616)			400		(1,110)				0001
Purchased Call/MAB/MAB313HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Exercise	1	18,532,987	270.98			9,614	7,009	(2,605)		7,009		(9,196)				0001
Purchased Call/MAB/MAB3135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	02/22/2023	Exercise	1	11,775,531	265.09			12,060	13,353	1,293		13,353		(11,659)				0001
Purchased Call/CGM/CGM0409SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2022	08/26/2024	07/31/2023	Exercise	1	50,152	327.51			804	(149)			804		(1,058)				0001
Purchased Call/CGM/CGM0409SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/02/2022	08/30/2024	05/10/2023	Exercise	1	115,062	326.46			1,498	(683)			1,498		(2,333)				0001
Purchased Call/CGM/CGM0409SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2022	09/04/2024	11/20/2023	Exercise	1	51,008	325.51			343	(670)			343		(1,093)				0001
Purchased Call/MAB/MAB3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2022	11/08/2024	05/15/2023	Exercise	1	895,198	266.11			21,473	502			21,473		(22,178)				0001
Purchased Call/MAB/MAB313HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/05/2023	Exercise	1	16,668,198	272.93			10,421	6,660	(3,762)		6,660		(8,351)				0001
Purchased Call/MAB/MAB3135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2025	02/28/2023	Exercise	1	11,355,785	263.05			12,177	15,490	3,313		15,490		(11,919)				0001
Purchased Call/MAB/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/29/2025	09/06/2023	Exercise	1	13,930,190	273.26			11,453	8,802	(2,651)		8,802		(10,378)				0001
Purchased Call/MAB/MAB3133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/10/2025	01/17/2023	Exercise	1	11,332,270	265			17,215	20,664	3,448		20,664		(16,772)				0001
Purchased Call/MAB/MAB3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	02/28/2025	03/06/2023	Exercise	1	15,312,938	264.32			24,598	29,795	5,197		29,795		(24,065)				0001
Purchased Call/MAB/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2022	11/14/2024	05/10/2023	Exercise	1	989,231	267.25			29,164	2,101			29,164		(27,702)				0001
Purchased Call/MAB/MAB213TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/25/2024	05/05/2023	Exercise	1	356,339	268.95			9,130	729			9,130		(8,884)				0001
Purchased Call/MAB/MAB313HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Exercise	1	19,147,681	273.26			10,708	7,309	(3,399)		7,309		(8,721)				0001
Purchased Call/MAB/MAB313HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/11/2023	Exercise	1	15,196,715	272.51			4,681	3,092	(1,588)		3,092		(3,169)				0001
Purchased Call/MAB/MAB313HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/12/2023	Expire	1	496,823	272.05									53				0001

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Purchased Call/MAB/MAB313HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2023	Exercise	1	8,171,529	272.05		16,071	10,617	(5,455)			10,617		(15,457)				0001
Purchased Call/MAB/MAB3133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/13/2025	01/18/2023	Exercise	1	8,669,342	265.64		8,667	9,971	1,304			9,971		(8,415)				0001
Purchased Call/MAB/MAB313ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/12/2025	09/18/2023	Exercise	1	11,109,677	272.92		2,982	2,208	(774)			2,208		(2,050)				0001
Purchased Call/MAB/MAB313ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2025	09/20/2023	Exercise	1	19,308,393	272.98		9,611	6,631	(2,980)			6,631		(9,093)				0001
Purchased Call/MAB/MAB3136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025	03/07/2023	Exercise	1	10,098,101	266.13		23,506	28,056	4,550			28,056		(23,057)				0001
Purchased Call/MAB/MAB3133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2025	01/18/2023	Exercise	1	10,384,331	265.64		18,206	19,143	937			19,143		(18,012)				0001
Purchased Call/MAB/MAB313IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/13/2024	09/18/2023	Expire	1	332,668	272.92									36				0001
Purchased Call/MAB/MAB313ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire	1	159,463	271.66									4				0001
Purchased Call/MAB/MAB313ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/25/2023	Expire	1	108,601	269.84									12				0001
Purchased Call/MAB/MAB313ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/25/2023	Exercise	1	14,776,532	269.84		12,192	10,440	(1,752)			10,440		(10,661)				0001
Purchased Call/MAB/MAB313ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	09/27/2023	Expire	1	112,520	269.92									3				0001
Purchased Call/MAB/MAB313ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/28/2023	Expire	1	135,530	268.45									4				0001
Purchased Call/MAB/MAB313JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	10/02/2023	Exercise	1	18,881,008	267.83		17,882	22,057	4,176			22,057		(15,964)				0001
Purchased Call/MAB/MAB3136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2025	03/09/2023	Exercise	1	19,206,336	265.74		10,758	11,156	398			11,156		(10,457)				0001
Purchased Call/MAB/MAB313ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/22/2025	09/26/2023	Exercise	1	10,845,316	269.32		4,024	3,830	(194)			3,830		(3,283)				0001
Purchased Call/MAB/MAB3136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/09/2023	Exercise	1	16,823,952	265.74		26,872	38,870	11,998			38,870		(27,361)				0001
Purchased Call/MAB/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/29/2025	10/03/2023	Exercise	1	11,520,898	267.63		8,308	7,683	(626)			7,683		(7,501)				0001
Purchased Call/MAB/MAB3133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/20/2023	Exercise	1	19,459,184	265.47		27,689	31,384	3,696			31,384		(27,287)				0001
Purchased Call/MAB/MAB313JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/03/2023	Exercise	1	8,581,009	267.63		3,434	3,725	290			3,725		(2,448)				0001
Purchased Call/MAB/MAB3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024	04/20/2023	Exercise	1	1,322,632	267.36			28,538	2,596			28,538		(26,983)				0001
Purchased Call/MAB/MAB313JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	10/05/2023	Exercise	1	21,892,674	265.02		4,034	4,983	949			4,983		(3,009)				0001
Purchased Call/MAB/MAB3134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Exercise	1	11,092,546	265.1		6,207	7,144	936			7,144		(6,747)				0001
Purchased Call/MAB/MAB213USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2022	08/02/2024	05/18/2023	Exercise	1	1,282,896	268.83			30,289	(320)			30,289		(31,609)				0001
Purchased Call/MAB/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	10/03/2025	10/06/2023	Exercise	1	14,795,346	264.03		1,455	2,012	557			2,012		143				0001
Purchased Call/MAB/MAB313JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2023	10/04/2024	10/06/2023	Exercise	1	18,864,410	264.03		9,538	12,484	2,946			12,484		(7,191)				0001
Purchased Call/MAB/MAB3131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2024	03/27/2023	Exercise	1	607,688	267.8			14,387	(2,525)			14,387		(18,584)				0001
Purchased Call/MAB/MAB3134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/17/2025	01/24/2023	Exercise	1	7,854,321	265.37		6,899	7,624	725			7,624		(6,739)				0001
Purchased Call/MAB/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/03/2025	10/10/2023	Exercise	1	9,371,073	264.97		3,426	3,718	292			3,718		(2,258)				0001
Purchased Call/MAB/MAB3134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Exercise	1	14,269,478	265.37		17,726	18,867	1,141			18,867		(18,367)				0001
Purchased Call/MAB/MAB3136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/07/2025	03/10/2023	Exercise	1	21,521,411	266.06		21,333	24,231	2,897			24,231		(20,925)				0001

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Purchased Call/MAB/MAB313KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/17/2023	Expire	1	63,479	268.69									8				0001
Purchased Call/MAB/MAB313KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/24/2023	Exercise	1	17,983,076	265.59		16,681	21,143	4,462			21,143		(14,962)				0001
Purchased Call/MAB/MAB3134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Exercise	1	10,340,179	265.37		14,700	15,548	848			15,548		(15,146)				0001
Purchased Call/MAB/MAB213USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2022	08/02/2024	04/26/2023	Exercise	1	532,728	269.12			10,907	(1,899)			10,907		(13,797)				0001
Purchased Call/MAB/MAB3134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025	01/25/2023	Exercise	1	21,150,149	265.81		13,302	13,612	310			13,612		(13,074)				0001
Purchased Call/MAB/MAB3136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Exercise	1	10,121,430	265.16		19,470	23,120	3,650			23,120		(19,652)				0001
Purchased Call/MAB/MAB313KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2023	Exercise	1	6,217,621	265.59		3,550	4,694	1,144			4,694		(2,810)				0001
Purchased Call/CGM/CGM040AS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2022	09/19/2024	01/24/2023	Exercise	1	373,561	324.46			4,732	(155)			4,732		(5,135)				0001
Purchased Call/MAB/MAB313KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Exercise	1	9,366,722	264.2		17,142	26,028	8,886			26,028		(16,069)				0001
Purchased Call/CGM/CGM040AS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/23/2022	09/20/2024	04/07/2023	Exercise	1	82,581	323.26			1,546	(70)			1,546		(1,806)				0001
Purchased Call/MAB/MAB3137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2024	03/20/2023	Expire	1	99,967	263.4									(1)				0001
Purchased Call/CGM/CGM040AS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/28/2022	09/27/2024	05/26/2023	Exercise	1	53,779	321.11			1,025	(158)			1,025		(1,372)				0001
Purchased Call/CGM/CGM040ASG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024	05/04/2023	Exercise	1	487,051	323.38			8,977	(1,014)			8,977		(10,182)				0001
Purchased Call/MAB/MAB3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2023	Exercise	1	17,272,816	263.73		10,946	15,975	5,028			15,975		(11,470)				0001
Purchased Call/CGM/CGM040ASH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024	05/12/2023	Exercise	1	229,094	323.58			3,648	(997)			3,648		(4,751)				0001
Purchased Call/MAB/MAB313LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Exercise	1	21,254,893	264.2		20,165	25,945	5,780			25,945		(18,002)				0001
Purchased Call/MAB/MAB313LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire	1	116,568	266.38									17				0001
Purchased Call/CGM/CGM040ASJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2022	10/10/2024	10/13/2023	Exercise	1	51,929	322.2			587	(505)			587		(1,238)				0001
Purchased Call/MAB/MAB3137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/27/2023	Exercise	1	19,178,090	265.84		14,812	16,509	1,697			16,509		(15,032)				0001
Purchased Call/MAB/MAB3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/27/2024	05/02/2023	Exercise	1	770,077	267.54			18,752	(569)			18,752		(20,203)				0001
Purchased Call/MAB/MAB313LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Exercise	1	9,212,302	266.64		7,366	7,995	629			7,995		(6,160)				0001
Purchased Call/MAB/MAB313LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Exercise	1	23,563,134	267.39		26,788	29,739	2,951			29,739		(25,938)				0001
Purchased Call/CGM/CGM040ASK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2022	10/11/2024	05/16/2023	Exercise	1	494,057	322.08			7,130	270			7,130		(7,001)				0001
Purchased Call/CGM/CGM040ASS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2022	10/18/2024	12/20/2023	Exercise	1	113,053	321.41			945	(333)			945		(1,400)				0001
Purchased Call/MAB/MAB313LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2023	11/01/2024	11/09/2023	Expire	1	72,227	266.64									3				0001
Purchased Call/MAB/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2025	11/09/2023	Exercise	1	11,012,754	266.42		5,285	6,172	887			6,172		(4,870)				0001
Purchased Call/MAB/MAB3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/24/2025	03/28/2023	Exercise	1	12,035,634	264.47		45,127	62,428	17,301			62,428		(44,937)				0001
Purchased Call/MAB/MAB3134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/27/2023	Exercise	1	15,267,688	266.01		18,521	18,984	464			18,984		(19,184)				0001
Purchased Call/MAB/MAB213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024	04/17/2023	Exercise	1	1,313,365	270.8			22,185	(6,079)			22,185		(29,263)				0001
Purchased Call/MAB/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/07/2025	11/10/2023	Exercise	1	13,802,083	265.95		1,649	2,001	352			2,001		(786)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2024	05/10/2023	Exercise	1	547,471	267.19			17,229	1,738			17,229		(16,247)				0001
Purchased Call/MAB/MAB3134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/28/2025	01/31/2023	Exercise	1	10,945,200	266			11,093	11,950	857		11,950		(10,621)				0001
Purchased Call/MAB/MAB3135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2023	Exercise	1	17,215,121	265.03			17,771	24,604	6,832		24,604		(18,454)				0001
Purchased Call/MAB/MAB3137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025	03/29/2023	Exercise	1	13,354,781	264.22			10,467	11,761	1,294		11,761		(10,281)				0001
Purchased Call/MAB/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2023	11/07/2025	11/13/2023	Exercise	1	11,850,128	266.57			7,914	9,169	1,254		9,169		(6,742)				0001
Purchased Call/MAB/MAB313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Exercise	1	19,193,605	267.57			1,408	1,578	171		1,578		(419)				0001
Purchased Call/MAB/MAB3135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/10/2025	02/14/2023	Exercise	1	11,685,976	264.86			6,567	6,527	(40)		6,527		(6,174)				0001
Purchased Call/MAB/MAB213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2024	06/27/2023	Exercise	1	205,999	270.39			4,198	(854)			4,198		(5,776)				0001
Purchased Call/MAB/MAB3131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2024	02/28/2023	Exercise	1	924,887	266.69			20,917	1,356			20,917		(20,513)				0001
Purchased Call/MAB/MAB313MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/24/2025	11/28/2023	Exercise	1	4,149,426	269.78			7,061	7,866	806		7,866		(6,677)				0001
Purchased Call/MAB/MAB313MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2024	11/27/2023	Expire	1	50,026	269.29									11				0001
Purchased Call/MAB/MAB3138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2025	04/04/2023	Exercise	1	13,877,201	266.8			17,682	20,679	2,997		20,679		(17,308)				0001
Purchased Call/MAB/MAB313MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	11/30/2023	Exercise	1	22,844,649	269.95			2,282	2,842	560		2,842		(954)				0001
Purchased Call/MAB/MAB3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2025	04/12/2023	Exercise	1	21,716,759	266.33			19,343	22,032	2,689		22,032		(19,051)				0001
Purchased Call/MAB/MAB313NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	12/07/2023	Exercise	1	20,188,462	268.95			5,070	6,187	1,116		6,187		(3,856)				0001
Purchased Call/MAB/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2023	11/28/2025	11/30/2023	Exercise	1	8,263,573	269.95			4,190	4,427	237		4,427		(3,809)				0001
Purchased Call/MAB/MAB313NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Exercise	1	8,198,369	267.75			4,535	6,126	1,590		6,126		(3,344)				0001
Purchased Call/MAB/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2023	12/05/2025	12/11/2023	Exercise	1	9,871,432	269.63			27,032	31,034	4,003		31,034		(26,273)				0001
Purchased Call/MAB/MAB213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/19/2024	05/24/2023	Exercise	1	548,940	270.39			11,304	(897)			11,304		(12,974)				0001
Purchased Call/MAB/MAB3138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	04/12/2023	Exercise	1	17,014,900	266.33			22,007	25,630	3,623		25,630		(22,374)				0001
Purchased Call/MAB/MAB3135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2025	02/16/2023	Exercise	1	19,811,333	265.39			30,359	33,899	3,540		33,899		(29,948)				0001
Purchased Call/MAB/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2025	12/13/2023	Exercise	1	13,697,888	268.05			1,517	1,904	386		1,904		(890)				0001
Purchased Call/MAB/MAB313NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	12/15/2023	Exercise	1	21,589,919	269.34			1,450	1,829	379		1,829		271				0001
Purchased Call/MAB/MAB3138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/10/2024	04/14/2023	Expire	1	143,156	266.33									(4)				0001
Purchased Call/MAB/MAB3138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Exercise	1	13,326,097	268.86			15,459	16,551	1,092		16,551		(15,453)				0001
Purchased Call/MAB/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/15/2025	12/19/2023	Expire	1	12,285,483	271.08									1,073				0001
Purchased Call/MAB/MAB3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Exercise	1	20,954,861	272.26			2,943	2,987	.43		2,987		1,172				0001
Purchased Call/MAB/MAB3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/17/2025	04/20/2023	Exercise	1	15,901,286	268.6			20,844	21,172	327		21,172		(20,482)				0001
Purchased Call/MAB/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	01/03/2024	Expire	1	4,765,871	272.24									385				0001
Purchased Call/MAB/MAB3135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	02/17/2023	Exercise	1	21,036,291	265.1			45,024	48,546	3,523		48,546		(44,317)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB3132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2024	03/03/2023	Exercise	1	2,073,064	260.82			44,453	12,775			44,453		(32,266)				0001
Purchased Call/MAB/MAB3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/25/2023	Exercise	1	11,308,249	267.95		10,224	11,271	1,048			11,271		(10,227)				0001
Purchased Call/MAB/MAB213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024	03/03/2023	Exercise	1	469,112	270.39			9,086	(2,416)			9,086		(12,381)				0001
Purchased Call/MAB/MAB3135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2023	02/21/2025	02/27/2023	Exercise	1	9,905,525	263.82		16,719	21,432	4,713			21,432		(16,381)				0001
Purchased Call/MAB/MAB3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2023	04/25/2025	05/01/2023	Exercise	1	13,532,971	267.88		6,691	7,413	722			7,413		(5,996)				0001
Purchased Call/MAB/MAB3132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2024	03/06/2023	Exercise	1	2,802,712	260.15			39,363	12,727			39,363		(27,065)				0001
Purchased Call/MAB/MAB3139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	05/01/2023	Exercise	1	15,176,043	267.88		21,212	23,047	1,835			23,047		(21,121)				0001
Purchased Call/MAB/MAB3135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/25/2025	02/28/2023	Exercise	1	15,577,351	263.05		41,730	50,556	8,826			50,556		(41,177)				0001
Purchased Call/MAB/MAB213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	04/28/2023	Exercise	1	422,364	269.93			9,001	(1,376)			9,001		(11,099)				0001
Purchased Call/MAB/MAB3139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2025	05/03/2023	Exercise	1	17,651,603	269.14		49,150	52,996	3,846			52,996		(48,865)				0001
Purchased Call/MAB/MAB3135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2023	Exercise	1	13,862,562	263.05		14,127	20,405	6,278			20,405		(14,590)				0001
Purchased Call/MAB/MAB3133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	12/30/2024	04/06/2023	Exercise	1	6,218,649	259.95			9,913	3,219			9,913		(6,608)				0001
Purchased Call/MAB/MAB3136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	03/01/2023	Exercise	1	15,527,231	264.09		17,861	24,110	6,248			24,110		(18,392)				0001
Purchased Call/MAB/MAB3136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2025	03/02/2023	Exercise	1	18,208,810	264.3		17,512	21,662	4,149			21,662		(17,266)				0001
Purchased Call/MAB/MAB3133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Exercise	1	14,568,209	263.23		26,003	35,763	9,760			35,763		(26,712)				0001
Purchased Call/MLR/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2024	01/06/2023	Expire	1	119,493	267.67									(288)				0001
Purchased Call/MLR/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2024	03/21/2023	Exercise	1	138,934	261.65			5	(2,756)			5		(2,875)				0001
Purchased Call/MAB/MAB3133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2025	01/11/2023	Exercise	1	19,714,627	264.05		10,254	13,178	2,924			13,178		(10,076)				0001
Purchased Call/MAB/MAB3139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	05/04/2023	Exercise	1	30,456,238	269.24		76,881	85,611	8,731			85,611		(76,234)				0001
Purchased Call/MAB/MAB3136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/03/2025	03/07/2023	Exercise	1	13,964,189	266.13		20,938	19,889	(1,049)			19,889		(20,646)				0001
Purchased Call/MAB/MAB213VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2022	08/23/2024	04/06/2023	Exercise	1	930,357	269.31			18,614	(4,236)			18,614		(23,486)				0001
Purchased Call/MLR/MLR161GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024	01/13/2023	Exercise	1	60,280	245.36			636	(1,004)			636		(2,140)				0001
Purchased Call/MLR/MLR161GSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2024	02/17/2023	Exercise	1	319,880	244.89			1,567	(7,243)			1,567		(8,974)				0001
Purchased Call/MLR/MLR161GSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2022	07/23/2024	01/31/2023	Exercise	1	59,965	246.04			524	(1,154)			524		(2,198)				0001
Purchased Call/MAB/MAB3139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/07/2025	05/09/2023	Exercise	1	11,860,143	269.69		13,658	15,012	1,354			15,012		(13,166)				0001
Purchased Call/MAB/MAB3133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2025	01/13/2023	Exercise	1	17,192,894	264.24		18,691	23,941	5,250			23,941		(18,238)				0001
Purchased Call/MLR/MLR161HSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	02/15/2023	Exercise	1	129,781	242.6			742	(3,070)			742		(4,156)				0001
Purchased Call/MAB/MAB3136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2024	03/07/2023	Exercise	1	10,794,849	266.13		8,081	8,472	391			8,472		(8,387)				0001
Purchased Call/MLR/MLR161ISJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2023	10/03/2024	01/19/2023	Expire	1	60,724	235.2									(187)				0001
Purchased Call/MAB/MAB3136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/10/2023	Exercise	1	17,550,219	266.06		14,505	17,770	3,265			17,770		(14,981)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	01/18/2023	Exercise	1	11,794,146	265.64		24,265	27,277	3,012			27,277		(23,613)				0001
Purchased Call/MAB/MAB3136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/13/2023	Exercise	1	16,234,603	266.61		15,997	17,442	1,445			17,442		(16,289)				0001
Purchased Call/MLR/MLR161SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	01/06/2023	Exercise	1	273,932	235.47			6,250	(2,169)			6,250		(8,859)				0001
Purchased Call/MAB/MAB3139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025	05/09/2023	Exercise	1	12,371,504	269.69		23,830	25,615	1,785			25,615		(23,099)				0001
Purchased Call/MLR/MLR161SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	08/07/2023	Exercise	1	131,425	235.04			688	(3,357)			688		(4,259)				0001
Purchased Call/MAB/MAB313AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/09/2023	Exercise	1	8,641,438	269.69		10,099	8,595	(1,505)			8,595		(9,919)				0001
Purchased Call/MAB/MAB213VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2022	08/23/2024	09/05/2023	Exercise	1	239,312	269.41			4,845	(1,057)			4,845		(6,566)				0001
Purchased Call/MLR/MLR161JS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2024	01/18/2023	Exercise	1	56,587	232.57			1,920	145			1,920		(2,198)				0001
Purchased Call/MLR/MLR161JS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/28/2022	10/29/2024	09/01/2023	Exercise	1	54,645	232.94			274	(1,463)			274		(2,160)				0001
Purchased Call/MLR/MLR161JSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024	01/11/2023	Exercise	1	118,127	231.25			3,563	(210)			3,563		(4,195)				0001
Purchased Call/MAB/MAB136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025	03/15/2023	Exercise	1	20,053,575	263.53		31,915	38,575	6,661			38,575		(31,723)				0001
Purchased Call/MLR/MLR161JSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/11/2022	11/12/2024	02/16/2023	Exercise	1	55,879	233.1			1,160	(659)			1,160		(2,425)				0001
Purchased Call/MLR/MLR161JSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2024	02/16/2023	Exercise	1	57,521	231.92			1,322	(562)			1,322		(2,179)				0001
Purchased Call/MAB/MAB3133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024	01/18/2023	Exercise	1	14,511,760	265.64		33,983	36,714	2,731			36,714		(34,611)				0001
Purchased Call/MLR/MLR161JSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	01/06/2023	Exercise	1	237,920	231.88			5,113	(2,701)			5,113		(8,393)				0001
Purchased Call/MAB/MAB3134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2023	01/26/2024	02/02/2023	Expire	1	87,470	266									(5)				0001
Purchased Call/MLR/MLR161KS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	02/02/2023	Exercise	1	120,768	232.86			3,222	(784)			3,222		(4,228)				0001
Purchased Call/MAB/MAB313AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2023	05/09/2025	05/15/2023	Exercise	1	15,665,940	269.57		53,828	53,070	(758)			53,070		(53,065)				0001
Purchased Call/MAB/MAB3134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2023	Exercise	1	12,186,884	265.33		23,686	29,809	6,123			29,809		(24,110)				0001
Purchased Call/MLR/MLR161KSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	01/26/2023	Exercise	1	168,823	232.41			2,999	(2,829)			2,999		(6,070)				0001
Purchased Call/MLR/MLR161KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2024	10/05/2023	Exercise	1	431,034	231.75			1,326	(13,448)			1,326		(14,997)				0001
Purchased Call/MLR/MLR161LSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	01/18/2023	Exercise	1	2,931,921	233.36		1,887	155	(1,732)			155		(1,670)				0001
Purchased Call/MLR/MLR161LSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	01/20/2023	Exercise	1	14,048,123	231.9		26,076	15,847	(10,229)			15,847		(26,017)				0001
Purchased Call/CGM/CGM040BS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2022	11/08/2024	02/17/2023	Exercise	1	1,304,361	322.68			24,843	(6,908)			24,843		(32,012)				0001
Purchased Call/CGM/CGM040BSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2022	11/11/2024	07/14/2023	Exercise	1	380,240	324.42			4,479	(4,007)			4,479		(8,668)				0001
Purchased Call/MLR/MLR161LSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	01/30/2023	Expire	1	2,033,024	232.6							99						0001
Purchased Call/MAB/MAB3135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024	02/14/2023	Exercise	1	10,540,404	264.86		11,677	15,461	3,784			15,461		(12,075)				0001
Purchased Call/MAB/MAB3136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2025	03/16/2023	Exercise	1	16,539,973	263.4		11,736	15,699	3,963			15,699		(11,469)				0001
Purchased Call/MLR/MLR161LSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	02/07/2023	Exercise	1	7,585,827	228.95		19,964	9,733	(10,231)			9,733		(19,596)				0001
Purchased Call/MLR/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	02/07/2023	Exercise	1	2,353,850	228.95		1,864	294	(1,570)			294		(1,736)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161LSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025	02/08/2023	Exercise	1	6,305,025	228.19		9,387	4,930	(4,457)			4,930		(9,359)				0001
Purchased Call/MAB/MAB313SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/13/2023	02/13/2024	02/15/2023	Exercise	1	18,151,780	264.94		16,682	17,553	870			17,553		(17,397)				0001
Purchased Call/MAB/MAB313ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/11/2023	05/10/2024	05/15/2023	Exercise	1	17,846,725	269.57		40,076	40,347	271			40,347		(39,785)				0001
Purchased Call/CGM/CGM040BSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/07/2022	12/06/2024	12/19/2023	Exercise	1	56,743	324.36		724	724	(618)			724		(1,468)				0001
Purchased Call/MLR/MLR161MS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	02/14/2023	Exercise	1	5,154,458	227.59		17,333	13,519	(3,814)			13,519		(17,092)				0001
Purchased Call/CGM/CGM040BSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/09/2022	12/06/2024	11/06/2023	Exercise	1	50,361	324.66		380	380	(785)			380		(1,291)				0001
Purchased Call/MLR/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	02/14/2023	Exercise	1	5,098,172	227.59		19,094	8,555	(10,539)			8,555		(18,893)				0001
Purchased Call/CGM/CGM040CSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/04/2023	01/02/2025	01/06/2023	Expire	1	1,252,627	322.56													0001
Purchased Call/CGM/CGM040CSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/06/2023	01/03/2025	01/10/2023	Expire	1	1,708,887	322.22							58						0001
Purchased Call/CGM/CGM040CSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025	01/31/2023	Exercise	1	2,730,439	324.64		1,261	385	(877)			385		(1,188)				0001
Purchased Call/MLR/MLR161MS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025	02/15/2023	Exercise	1	7,814,088	227.98		41,791	29,381	(12,410)			29,381		(41,760)				0001
Purchased Call/CGM/CGM040DS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	02/06/2023	02/03/2025	02/08/2023	Exercise	1	5,820,616	323.81		29,933	19,766	(10,167)			19,766		(29,878)				0001
Purchased Call/MAB/MAB213IIS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/02/2022	09/05/2024	05/22/2023	Exercise	1	528,151	266.14			14,552	1,318			14,552		(13,749)				0001
Purchased Call/MLR/MLR161MS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	02/22/2023	Exercise	1	2,847,563	226.51		2,183	1,440	(743)			1,440		(1,945)				0001
Purchased Call/MAB/MAB3137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/16/2023	03/15/2024	03/20/2023	Exercise	1	16,232,677	262.27		13,966	23,180	9,215			23,180		(14,262)				0001
Purchased Call/MAB/MAB3135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/21/2023	02/21/2025	02/23/2023	Exercise	1	21,475,101	264.52		32,679	44,971	12,292			44,971		(32,339)				0001
Purchased Call/MLR/MLR161MSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	02/28/2023	Exercise	1	5,649,472	223.03		9,213	7,647	(1,565)			7,647		(8,897)				0001
Purchased Call/MLR/MLR161MSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	03/07/2023	Exercise	1	4,254,090	224.35		46,163	13,339	(32,825)			13,339		(46,064)				0001
Purchased Call/MLR/MLR161MSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	03/14/2023	Exercise	1	5,317,399	223.29		9,353	7,911	(1,442)			7,911		(9,039)				0001
Purchased Call/MLR/MLR161MSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	03/15/2023	Exercise	1	5,515,002	225.59		16,465	14,683	(1,782)			14,683		(16,422)				0001
Purchased Call/MLR/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	04/03/2023	Exercise	1	3,050,423	226.37		4,530	3,207	(1,323)			3,207		(4,330)				0001
Purchased Call/MAB/MAB313ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/12/2023	05/13/2025	05/16/2023	Exercise	1	10,552,540	270.2		35,378	32,133	(3,246)			32,133		(34,800)				0001
Purchased Call/MLR/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	04/04/2023	Exercise	1	2,789,512	226.38		1,937	457	(1,479)			457		(1,744)				0001
Purchased Call/MLR/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	04/10/2023	Exercise	1	3,779,395	227.76		2,463	2,323	(140)			2,323		(2,203)				0001
Purchased Call/MLR/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	04/12/2023	Exercise	1	3,671,326	226.89		3,633	1,161	(2,472)			1,161		(3,587)				0001
Purchased Call/MLR/MLR161NSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	04/17/2023	Exercise	1	3,021,562	227.67		1,878	634	(1,244)			634		(1,659)				0001
Purchased Call/MAB/MAB3135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/22/2023	02/22/2024	02/24/2023	Exercise	1	18,420,223	263.85		54,823	70,270	15,448			70,270		(55,300)				0001
Purchased Call/MLR/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	04/18/2023	Exercise	1	5,095,328	226.55		5,679	2,520	(3,159)			2,520		(5,318)				0001
Purchased Call/MLR/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	04/27/2023	Exercise	1	8,764,422	226.39		9,665	5,133	(4,531)			5,133		(9,528)				0001
Purchased Call/MAB/MAB3137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/17/2023	03/18/2025	03/21/2023	Exercise	1	10,181,552	263.07		26,617	36,014	9,397			36,014		(26,151)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MLR/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	04/28/2023	Exercise	1	5,849,215	225.68		15,302	13,757	(1,544)			13,757		(15,226)				0001
Purchased Call/MAB/MAB313ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/15/2023	05/15/2025	05/17/2023	Exercise	1	18,430,672	270.52		33,667	32,581	(1,086)			32,581		(33,230)				0001
Purchased Call/MLR/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2025	05/03/2023	Exercise	1	4,047,654	225.93		10,236	9,469	(767)			9,469		(10,156)				0001
Purchased Call/MLR/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2025	05/04/2023	Exercise	1	10,989,098	226.42		23,169	11,550	(11,619)			11,550		(23,013)				0001
Purchased Call/MAB/MAB3135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/23/2023	02/23/2024	02/27/2023	Exercise	1	12,624,452	263.82		22,368	32,109	9,741			32,109		(22,675)				0001
Purchased Call/MLR/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/04/2023	05/02/2025	05/08/2023	Exercise	1	3,427,308	227.44		1,836	433	(1,403)			433		(1,571)				0001
Purchased Call/MLR/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/09/2025	05/11/2023	Exercise	1	8,210,632	226.47		10,138	4,857	(5,280)			4,857		(10,007)				0001
Purchased Call/MLR/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	05/22/2023	Exercise	1	5,942,884	224.39		22,240	19,778	(2,462)			19,778		(21,883)				0001
Purchased Call/MLR/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/25/2023	05/23/2025	05/30/2023	Exercise	1	3,357,466	219.73		11,255	11,915	661			11,915		(10,945)				0001
Purchased Call/MAB/MAB313AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/15/2023	05/15/2024	05/17/2023	Exercise	1	17,253,781	270.52		18,019	14,586	(3,433)			14,586		(18,052)				0001
Purchased Call/MLR/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/28/2025	05/31/2023	Exercise	1	3,746,378	220.33		1,884	1,037	(847)			1,037		(1,448)				0001
Purchased Call/MLR/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/13/2025	06/15/2023	Exercise	1	14,554,335	222.13		42,181	24,667	(17,514)			24,667		(41,896)				0001
Purchased Call/MAB/MAB3136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/27/2023	02/27/2025	03/01/2023	Exercise	1	17,040,500	264.09		14,449	18,353	3,904			18,353		(14,283)				0001
Purchased Call/MAB/MAB213WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/08/2022	09/06/2024	05/03/2023	Exercise	1	959,815	266.34			25,713	2,934			25,713		(23,418)				0001
Purchased Call/MLR/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/21/2023	06/20/2025	06/23/2023	Exercise	1	8,539,292	222.45		10,153	7,106	(3,047)			7,106		(9,934)				0001
Purchased Call/MAB/MAB313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/16/2023	05/16/2025	05/18/2023	Exercise	1	19,939,087	269.9		34,931	36,230	1,300			36,230		(34,204)				0001
Purchased Call/MLR/MLR161PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/29/2023	06/27/2025	07/03/2023	Exercise	1	3,072,810	220.44		13,170	13,110	(60)			13,110		(12,945)				0001
Purchased Call/MAB/MAB3137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/21/2023	03/21/2025	03/23/2023	Exercise	1	26,660,224	263.48		38,089	51,490	13,401			51,490		(37,602)				0001
Purchased Call/MLR/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/14/2025	07/18/2023	Exercise	1	4,999,438	222.71		23,186	13,710	(9,475)			13,710		(22,869)				0001
Purchased Call/MLR/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2025	07/18/2023	Exercise	1	3,122,498	222.71		2,504	1,534	(970)			1,534		(2,211)				0001
Purchased Call/MLR/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/17/2023	07/17/2025	07/19/2023	Exercise	1	4,207,780	222.56		4,087	2,777	(1,310)			2,777		(3,978)				0001
Purchased Call/MAB/MAB3137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/21/2023	03/21/2024	03/23/2023	Exercise	1	17,523,605	263.48		30,551	43,547	12,996			43,547		(30,911)				0001
Purchased Call/MLR/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/23/2025	07/25/2023	Exercise	1	2,752,181	222.76		1,759	851	(908)			851		(1,493)				0001
Purchased Call/MLR/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/22/2025	07/25/2023	Exercise	1	4,058,368	222.76		10,504	5,888	(4,615)			5,888		(10,159)				0001
Purchased Call/MLR/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/25/2023	07/25/2025	07/27/2023	Exercise	1	4,505,459	223.3		4,768	2,490	(2,279)			2,490		(4,625)				0001
Purchased Call/MLR/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2025	08/02/2023	Exercise	1	6,505,645	223.29		6,452	3,636	(2,816)			3,636		(6,281)				0001
Purchased Call/MLR/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/07/2025	08/09/2023	Exercise	1	5,508,575	221.12		6,024	4,091	(1,933)			4,091		(5,878)				0001
Purchased Call/MAB/MAB3137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/24/2023	03/26/2025	03/28/2023	Exercise	1	20,140,637	264.47		47,996	55,251	7,255			55,251		(47,577)				0001
Purchased Call/MLR/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/08/2025	08/10/2023	Exercise	1	4,298,030	220.42		12,317	10,900	(1,417)			10,900		(12,214)				0001
Purchased Call/MLR/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/11/2025	08/15/2023	Expire	1	3,246,683	219.57									315				0001

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Purchased Call/MLR/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/12/2025	08/15/2023	Exercise	1	4,069,193	219.57		1,804	1,165	(640)			1,165		(1,386)				0001
Purchased Call/MLR/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/13/2025	08/15/2023	Exercise	1	1,282,777	219.57		1,752	1,175	(577)			1,175		(1,627)				0001
Purchased Call/MLR/MLR161RSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/02/2025	09/06/2023	Expire	1	667,069	218.31									100				0001
Purchased Call/MLR/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/09/2025	09/12/2023	Expire	1	2,741,766	216.58									309				0001
Purchased Call/MAB/MAB3136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/01/2023	02/28/2025	03/03/2023	Exercise	1	17,362,295	264.03		41,270	46,938	5,669			46,938		(40,958)				0001
Purchased Call/MLR/MLR161SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2025	09/19/2023	Exercise	1	2,451,188	216.88		5,946	5,217	(729)			5,217		(5,706)				0001
Purchased Call/MLR/MLR161SS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2025	09/26/2023	Exercise	1	2,949,211	215.74		1,886	1,769	(117)			1,769		(1,557)				0001
Purchased Call/MLR/MLR161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/02/2023	10/02/2025	10/04/2023	Exercise	1	5,707,554	213.82		5,465	5,522	.57			5,522		(5,275)				0001
Purchased Call/MLR/MLR161TS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/24/2025	10/30/2023	Expire	1	1,775,851	214.44									222				0001
Purchased Call/MLR/MLR161TSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/07/2025	11/09/2023	Expire	1	4,712,645	214.87									208				0001
Purchased Call/MLR/MLR161TSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/14/2025	11/16/2023	Expire	1	1,611,096	215.38									66				0001
Purchased Call/MLR/MLR161US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/27/2023	11/26/2025	11/29/2023	Exercise	1	6,180,541	215.74		8,576	9,482	906			9,482		(8,299)				0001
Purchased Call/MAB/MAB213IIST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/12/2022	09/12/2024	05/05/2023	Exercise	1	496,756	269.37		10,283	10,283	(2,265)			10,283		(13,209)				0001
Purchased Call/MLR/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/04/2023	12/04/2025	12/06/2023	Exercise	1	5,950,610	216.73		3,162	2,893	(269)			2,893		(2,882)				0001
Purchased Call/MLR/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2025	12/12/2023	Expire	1	2,174,614	215.54									298				0001
Purchased Call/MLR/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/10/2025	12/12/2023	Expire	1	1,606,322	215.54									207				0001
Purchased Call/MLR/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/11/2025	12/13/2023	Exercise	1	8,152,116	215.49		4,562	5,381	819			5,381		(4,192)				0001
Purchased Call/MLR/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/16/2025	12/19/2023	Expire	1	1,604,563	218.08									224				0001
Purchased Call/MLR/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/23/2025	12/27/2023	Expire	1	1,195,646	219.19									227				0001
Purchased Call/MLR/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/31/2025	01/03/2024	Expire	1	542,110	220.34									52				0001
Purchased Call/MAB/MAB313ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/19/2023	05/21/2025	05/23/2023	Exercise	1	9,509,497	271.79		6,223	6,019	(205)			6,019		(5,781)				0001
Purchased Call/MAB/MAB3136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/13/2023	03/13/2024	03/15/2023	Exercise	1	17,924,203	263.53		15,179	20,502	5,323			20,502		(15,721)				0001
Purchased Call/MAB/MAB3136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/10/2023	03/11/2025	03/14/2023	Exercise	1	12,499,338	265.16		36,561	48,005	11,444			48,005		(36,009)				0001
Purchased Call/MAB/MAB313BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/24/2023	05/23/2025	05/26/2023	Exercise	1	17,392,485	269.73		20,035	21,224	1,189			21,224		(19,433)				0001
Purchased Call/MAB/MAB3137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/24/2023	03/25/2025	03/28/2023	Exercise	1	15,573,730	264.47		35,752	46,938	11,185			46,938		(35,170)				0001
Purchased Call/MAB/MAB3136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/14/2023	03/14/2024	03/16/2023	Exercise	1	15,058,016	263.4		16,000	22,252	6,252			22,252		(16,354)				0001
Purchased Call/CGM/CGM040DS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	02/10/2023	02/07/2025	02/14/2023	Exercise	1	4,971,116	323.31		9,398	9,349	(49)			9,349		(9,274)				0001
Purchased Call/MAB/MAB313BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/02/2023	06/04/2024	06/06/2023	Exercise	1	12,271,902	272.2		6,625	6,187	(439)			6,187		(6,472)				0001
Purchased Call/CGM/CGM040DS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	02/16/2023	Exercise	1	10,028,007	323.23		28,816	26,899	(1,917)			26,899		(28,721)				0001
Purchased Call/MAB/MAB3137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/15/2023	03/15/2024	03/17/2023	Exercise	1	18,331,243	261.66		16,507	28,672	12,166			28,672		(16,963)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040DSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2023	02/14/2025	02/21/2023	Expire	1	5,808,720	322.98									339				0001
Purchased Call/CGM/CGM040DSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2023	03/07/2025	03/10/2023	Exercise	1	2,721,548	321.81			7,927	8,945	1,018			8,945	(7,868)				0001
Purchased Call/CGM/CGM040DSII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2023	03/14/2025	03/17/2023	Exercise	1	4,421,740	322.03			1,289	665	(623)			665	(1,212)				0001
Purchased Call/MAB/MAB313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	06/08/2023	Exercise	1	19,940,547	273.9			18,328	14,209	(4,119)			14,209	(17,932)				0001
Purchased Call/MAB/MAB3137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025	03/30/2023	Exercise	1	27,090,888	264.66			56,227	68,166	11,939			68,166	(55,738)				0001
Purchased Call/CGM/CGM040ES2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/23/2023	03/21/2025	03/27/2023	Exercise	1	5,413,857	322.57			1,376	794	(582)			794	(1,123)				0001
Purchased Call/MAB/MAB3137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2025	04/04/2023	Exercise	1	6,953,290	266.8			6,633	8,145	1,512			8,145	(6,237)				0001
Purchased Call/MSD/MSD2131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	01/27/2023	Exercise	1	108,358	182.54				6,560	1,589			6,560	(5,086)				0001
Purchased Call/MSD/MSD213JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024	08/07/2023	Exercise	1	55,430	178.37				4,748	1,656			4,748	(3,161)				0001
Purchased Call/MAB/MAB3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025	03/27/2023	Exercise	1	14,218,441	265.84			11,922	14,387	2,466			14,387	(11,253)				0001
Purchased Call/MAB/MAB313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/09/2025	06/13/2023	Exercise	1	13,748,831	273.46			10,085	8,109	(1,976)			8,109	(9,375)				0001
Purchased Call/MAB/MAB3138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/06/2023	Exercise	1	17,284,424	268.09			25,032	23,947	(1,085)			23,947	(25,388)				0001
Purchased Call/MSD/MSD213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2022	07/11/2024	10/16/2023	Exercise	1	136,178	179.43				7,586	.42			7,586	(7,625)				0001
Purchased Call/MSD/MSD213KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2024	08/04/2023	Exercise	1	50,475	179.17				4,314	1,528			4,314	(2,897)				0001
Purchased Call/MAB/MAB213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2022	09/13/2024	03/16/2023	Exercise	1	343,813	267.02				8,462	(226)			8,462	(9,746)				0001
Purchased Call/MAB/MAB313CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/13/2023	Exercise	1	9,780,799	273.46			7,724	7,314	(410)			7,314	(7,496)				0001
Purchased Call/MSD/MSD213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2024	03/10/2023	Exercise	1	459,561	179.18				39,452	14,155			39,452	(25,350)				0001
Purchased Call/MSD/MSD213LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2024	05/15/2023	Exercise	1	50,179	179.64				3,344	545			3,344	(2,841)				0001
Purchased Call/CGM/CGM040ES5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2023	03/27/2025	03/30/2023	Exercise	1	7,383,724	322.85			2,926	3,116	190			3,116	(2,869)				0001
Purchased Call/MSD/MSD213LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	12/07/2023	Exercise	1	50,575	180.83				2,895	84			2,895	(2,878)				0001
Purchased Call/CGM/CGM040ESI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/13/2023	04/11/2025	04/17/2023	Exercise	1	5,365,210	323.08			18,878	17,779	(1,099)			17,779	(18,684)				0001
Purchased Call/MAB/MAB3137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/28/2023	Exercise	1	10,523,198	264.47			12,255	17,830	5,575			17,830	(12,417)				0001
Purchased Call/MSD/MSD213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024	09/06/2023	Exercise	1	88,107	181.99				6,807	1,287			6,807	(5,741)				0001
Purchased Call/CGM/CGM040ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025	04/24/2023	Exercise	1	4,689,720	322.7			1,537	1,679	142			1,679	(1,298)				0001
Purchased Call/CGM/CGM040ESU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2023	04/28/2025	05/03/2023	Exercise	1	10,614,989	324.43			4,215	3,325	(890)			3,325	(4,105)				0001
Purchased Call/MSD/MSD213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024	04/17/2023	Exercise	1	444,969	179.93				33,471	7,745			33,471	(25,806)				0001
Purchased Call/MSD/MSD213NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024	01/06/2023	Exercise	1	309,536	179.3				16,316	1,867			16,316	(14,540)				0001
Purchased Call/CGM/CGM040FS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/12/2025	05/18/2023	Expire	1	1,524,589	324.21									19				0001
Purchased Call/CGM/CGM040FS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	05/22/2023	Expire	1	2,692,830	324.29									149				0001
Purchased Call/CGM/CGM040FSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025	05/30/2023	Expire	1	2,442,913	322.36									196				0001

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Purchased Call/MSD/MSD213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2024	10/03/2023	Exercise	1	53,589	179.39			4,096	109			4,096		(4,050)				0001
Purchased Call/CGM/CGM040FSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2023	05/30/2025	06/02/2023	Exercise	1	4,268,120	324.33			2,427	2,019	(407)		2,019		(2,373)				0001
Purchased Call/MSD/MSD213GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2024	11/24/2023	Exercise	1	166,477	177.23			13,310	(73)			13,310		(13,476)				0001
Purchased Call/CGM/CGM040FSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2023	06/05/2025	06/08/2023	Expire	1	2,868,493	325.21									47				0001
Purchased Call/CGM/CGM040FSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/08/2023	06/06/2025	06/12/2023	Expire	1	3,120,151	324.4									197				0001
Purchased Call/CGM/CGM040FSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2023	06/09/2025	06/14/2023	Expire	1	6,505,701	325.43									100				0001
Purchased Call/MAB/MAB313CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2023	Exercise	1	14,126,585	273.46			12,956	12,414	(543)		12,414		(12,713)				0001
Purchased Call/CGM/CGM040FSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2023	06/20/2025	06/23/2023	Expire	1	6,289,717	327.48									98				0001
Purchased Call/MAB/MAB3138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Exercise	1	9,243,846	266.8			7,604	8,057	454		8,057		(7,695)				0001
Purchased Call/CGM/CGM040GS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025	07/05/2023	Expire	1	528,226	328.21									47				0001
Purchased Call/CGM/CGM040GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2023	07/03/2025	07/07/2023	Exercise	1	4,373,086	328.01			2,049	2,112	.63		2,112		(1,979)				0001
Purchased Call/CGM/CGM040GSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2025	07/11/2023	Exercise	1	306,201	322.92			1,424	1,197	(227)		1,197		(1,412)				0001
Purchased Call/CGM/CGM040GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	07/11/2023	Expire	1	5,084,613	322.92									119				0001
Purchased Call/MSD/MSD213RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2024	12/19/2023	Exercise	1	57,678	182.27			4,205	(897)			4,205		(5,193)				0001
Purchased Call/CGM/CGM040GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2023	07/10/2025	07/13/2023	Exercise	1	6,339,519	323.27			7,304	8,868	1,564		8,868		(7,200)				0001
Purchased Call/MAB/MAB313CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Exercise	1	17,471,157	276.78			18,995	8,252	(10,744)		8,252		(18,026)				0001
Purchased Call/MSD/MSD213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2024	09/19/2023	Exercise	1	468,883	182.64			23,964	(5,039)			23,964		(29,026)				0001
Purchased Call/MSD/MSD213SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	01/05/2023	Expire	1	277,395	182.15													0001
Purchased Call/MSD/MSD213TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/13/2025	01/18/2023	Expire	1	94,653	183.66									18				0001
Purchased Call/MSD/MSD213TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	01/24/2023	Expire	1	548,677	182.85									73				0001
Purchased Call/MSD/MSD213TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2025	01/26/2023	Expire	1	366,435	182.9									3				0001
Purchased Call/MSD/MSD213TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/24/2025	01/27/2023	Expire	1	280,672	182.9									2				0001
Purchased Call/MAB/MAB3138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2025	04/05/2023	Exercise	1	26,857,994	266.93			37,659	39,969	2,310		39,969		(37,372)				0001
Purchased Call/MSD/MSD213TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/27/2025	01/31/2023	Expire	1	210,066	183.05									29				0001
Purchased Call/MSD/MSD213US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025	02/08/2023	Expire	1	227,037	182.71									3				0001
Purchased Call/MSD/MSD213USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025	02/14/2023	Expire	1	181,623	183.28									29				0001
Purchased Call/MSD/MSD213USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2025	02/16/2023	Exercise	1	635,474	183.5			10,600	8,130	(2,470)		8,130		(10,593)				0001
Purchased Call/MSD/MSD213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/24/2025	02/28/2023	Expire	1	158,308	181.32									28				0001
Purchased Call/MSD/MSD213VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/25/2025	02/28/2023	Expire	1	230,077	181.32									41				0001
Purchased Call/MAB/MAB3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	04/10/2023	Exercise	1	13,841,906	266.77			18,261	20,645	2,384		20,645		(17,843)				0001

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Purchased Call/MSD/MSD213SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2023	Expire	1	122,533	183.29									(17)				0001
Purchased Call/MSD/MSD213TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2023	Expire	1	200,641	183.02									(26)				0001
Purchased Call/MSD/MSD213TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2023	Expire	1	507,844	182.9									(66)				0001
Purchased Call/MSD/MSD213TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	02/02/2023	Expire	1	409,830	183.23									(51)				0001
Purchased Call/MSD/MSD213US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/03/2023	Expire	1	183,255	183.19									(23)				0001
Purchased Call/MSD/MSD213UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2023	Expire	1	171,775	182.7									(10)				0001
Purchased Call/MSD/MSD213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025	03/07/2023	Expire	1	91,438	182.14									17				0001
Purchased Call/MSD/MSD213WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2025	04/04/2023	Expire	1	319,063	182.66									57				0001
Purchased Call/MAB/MAB313CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2025	06/21/2023	Exercise	1	17,103,793	277.02		42,767	28,838	(13,929)			28,838		(41,266)				0001
Purchased Call/CGM/CGM040GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/14/2025	07/18/2023	Exercise	1	6,417,149	327.09		29,301	29,454	152			29,454		(29,223)				0001
Purchased Call/MSD/MSD213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/07/2023	Expire	1	99,897	182.14									(5)				0001
Purchased Call/MSD/MSD213VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/09/2023	Exercise	1	830,387	181.39		3,019	1,698	(1,321)			1,698		(3,095)				0001
Purchased Call/MSD/MSD213VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2023	Expire	1	592,710	179.75									(26)				0001
Purchased Call/MAB/MAB313CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	06/23/2023	Exercise	1	12,666,964	276.08		11,130	8,334	(2,796)			8,334		(10,710)				0001
Purchased Call/MSD/MSD213WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2023	Exercise	1	286,128	179.81		2,676	3,181	505			3,181		(2,691)				0001
Purchased Call/MSD/MSD213XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2025	04/18/2023	Expire	1	177,109	184.18									33				0001
Purchased Call/MSD/MSD213XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2025	04/19/2023	Expire	1	436,167	184.29									16				0001
Purchased Call/MSD/MSD213XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2023	04/17/2025	04/24/2023	Expire	1	264,628	183.7									51				0001
Purchased Call/MSD/MSD213XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/21/2025	04/25/2023	Expire	1	136,208	183.78									26				0001
Purchased Call/MSD/MSD213WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/23/2023	Exercise	1	472,181	180.99		2,688	1,621	(1,067)			1,621		(2,718)				0001
Purchased Call/MSD/MSD213WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/28/2023	Expire	1	473,763	180.55									(5)				0001
Purchased Call/MSD/MSD213XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2025	04/25/2023	Expire	1	256,435	183.78									50				0001
Purchased Call/MSD/MSD213YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2025	04/27/2023	Exercise	1	304,060	183.51		4,415	3,549	(865)			3,549		(4,407)				0001
Purchased Call/MAB/MAB3138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2023	Exercise	1	7,531,010	266.77		7,715	8,719	1,004			8,719		(7,688)				0001
Purchased Call/MSD/MSD213YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2025	05/10/2023	Expire	1	138,891	182.1									6				0001
Purchased Call/CGM/CGM040GSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2023	07/24/2025	07/27/2023	Expire	1	3,565,895	327.94									88				0001
Purchased Call/MSD/MSD213ZSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/12/2025	05/16/2023	Expire	1	356,295	181.48									71				0001
Purchased Call/MSD/MSD213ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2025	05/18/2023	Expire	1	486,750	180.5									21				0001
Purchased Call/MSD/MSD213XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2023	Expire	1	799,367	182.66									1				0001
Purchased Call/MSD/MSD213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	50,619	182.66													0001

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Purchased Call/MAB/MAB3138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/04/2025	04/07/2023	Exercise	1	16,952,397	267.24		37,708	38,529	821			38,529		(37,389)				0001
Purchased Call/MSD/MSD213XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Expire	1	249,422	182.66													0001
Purchased Call/MSD/MSD213XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Exercise	1	355,091	183.82		3,401	3,480	79			3,480		(3,416)				0001
Purchased Call/MSD/MSD213XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	04/12/2023	Exercise	1	506,389	183.88		3,560	1,607	(1,953)			1,607		(3,585)				0001
Purchased Call/MSD/MSD2132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2023	05/23/2025	05/26/2023	Expire	1	140,874	181.41									7				0001
Purchased Call/MSD/MSD3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/16/2025	06/21/2023	Expire	1	79,714	184.04									27				0001
Purchased Call/MAB/MAB313CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	06/20/2025	06/26/2023	Exercise	1	12,193,525	275.07		7,637	5,569	(2,068)			5,569		(6,840)				0001
Purchased Call/MSD/MSD213XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/25/2023	Expire	1	346,680	183.78									7				0001
Purchased Call/MSD/MSD3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025	06/22/2023	Expire	1	306,613	183.19									19				0001
Purchased Call/MSD/MSD3131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/27/2025	07/03/2023	Expire	1	88,331	183.17									23				0001
Purchased Call/MSD/MSD3131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	07/05/2023	Expire	1	66,236	183.74									24				0001
Purchased Call/MSD/MSD3131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2025	07/06/2023	Expire	1	472,201	183.99									80				0001
Purchased Call/MAB/MAB3138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/07/2025	04/10/2023	Exercise	1	8,358,048	266.77		1,710	1,647	(63)			1,647		(1,431)				0001
Purchased Call/MSD/MSD213YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/08/2023	Expire	1	406,286	181.13									21				0001
Purchased Call/MSD/MSD3131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/07/2025	07/11/2023	Expire	1	104,600	183.2									29				0001
Purchased Call/MSD/MSD3132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	07/24/2023	Expire	1	260,880	185.63									73				0001
Purchased Call/MSD/MSD3132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	07/25/2023	Expire	1	114,753	186.11									32				0001
Purchased Call/MSD/MSD3132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2023	07/25/2025	07/31/2023	Expire	1	88,535	186.28									26				0001
Purchased Call/MSD/MSD213YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire	1	201,053	182.1									(9)				0001
Purchased Call/MSD/MSD213YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Expire	1	762,372	181.81									(33)				0001
Purchased Call/MSD/MSD213YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire	1	478,044	181.72									(20)				0001
Purchased Call/MSD/MSD2132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2023	Expire	1	466,248	181.46									(18)				0001
Purchased Call/MAB/MAB313CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2025	06/27/2023	Exercise	1	11,670,522	274		11,480	9,252	(2,227)			9,252		(10,927)				0001
Purchased Call/MSD/MSD2132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	346,612	181.23									54				0001
Purchased Call/MSD/MSD3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	06/08/2023	Expire	1	589,051	181.92									(13)				0001
Purchased Call/MSD/MSD3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/16/2023	Expire	1	239,110	183.23									(3)				0001
Purchased Call/MSD/MSD3131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/27/2023	Expire	1	403,539	182.64									59				0001
Purchased Call/MAB/MAB3138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2025	04/10/2023	Exercise	1	6,346,098	266.77		7,528	9,478	1,949			9,478		(7,194)				0001
Purchased Call/MSD/MSD3131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2023	Expire	1	561,825	182.31									(2)				0001
Purchased Call/MSD/MSD3131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/05/2023	Expire	1	559,785	183.74									136				0001

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Purchased Call/MSD/MSD3133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2025	08/10/2023	Expire	1	77,319	185.91									6				0001
Purchased Call/MSD/MSD3133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	08/22/2023	Exercise	1	284,287	185.78			12,011	9,423	(2,587)			9,423	(11,998)				0001
Purchased Call/CGM/CGM040GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	07/28/2023	Exercise	1	6,196,462	254.88			4,285	3,358	(927)			3,358	(4,019)				0001
Purchased Call/MSD/MSD3131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2023	Exercise	1	753,744	183.2			2,981	2,255	(726)			2,255	(2,866)				0001
Purchased Call/MSD/MSD3134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/19/2025	08/22/2023	Expire	1	133,928	185.78									41				0001
Purchased Call/MSD/MSD3132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2023	07/19/2024	07/21/2023	Expire	1	406,886	184.55									6				0001
Purchased Call/MSD/MSD3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	320,929	186.51									7				0001
Purchased Call/MSD/MSD3134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	08/29/2023	Expire	1	62,880	185.28									20				0001
Purchased Call/MSD/MSD3134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2025	09/06/2023	Expire	1	213,009	186.6									91				0001
Purchased Call/MAB/MAB3138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Exercise	1	20,385,644	266.77			29,756	38,769	9,013			38,769	(29,957)				0001
Purchased Call/CGM/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/03/2023	08/01/2025	08/07/2023	Expire	1	2,050,196	324.97									135				0001
Purchased Call/MSD/MSD3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Expire	1	261,321	186.3									7				0001
Purchased Call/MSD/MSD3133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/08/2023	Expire	1	407,565	185.26									92				0001
Purchased Call/CGM/CGM040HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	08/22/2023	Expire	1	1,258,926	321.18									93				0001
Purchased Call/MSD/MSD3134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/29/2025	09/06/2023	Expire	1	91,966	186.6									39				0001
Purchased Call/MSD/MSD3135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2025	09/27/2023	Expire	1	340,362	185.29									35				0001
Purchased Call/CGM/CGM040HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2025	08/22/2023	Exercise	1	2,068,267	321.18			6,154	7,198	1,043			7,198	(6,036)				0001
Purchased Call/MSD/MSD3133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire	1	288,750	185.89									10				0001
Purchased Call/MSD/MSD3133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/17/2023	Expire	1	309,089	185.5									12				0001
Purchased Call/MSD/MSD3135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2025	09/28/2023	Expire	1	74,183	184.25									8				0001
Purchased Call/MSD/MSD3135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	10/02/2025	10/04/2023	Expire	1	160,329	182.38									17				0001
Purchased Call/CGM/CGM040HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/25/2025	08/29/2023	Expire	1	4,375,689	322.08									162				0001
Purchased Call/MSD/MSD3136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	10/11/2023	Expire	1	91,366	181.45									43				0001
Purchased Call/MSD/MSD3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2025	10/12/2023	Expire	1	188,894	182.93									20				0001
Purchased Call/MSD/MSD3136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/17/2025	10/23/2023	Expire	1	150,384	182.7									54				0001
Purchased Call/CGM/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/26/2025	08/29/2023	Expire	1	604,459	322.08									45				0001
Purchased Call/CGM/CGM040HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	09/03/2025	09/06/2023	Exercise	1	2,493,733	324.52			1,281	677	(604)			677	(1,034)				0001
Purchased Call/MSD/MSD3134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Exercise	1	383,820	185.65			3,838	2,591	(1,247)			2,591	(3,825)				0001
Purchased Call/MSD/MSD3134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/11/2023	Expire	1	143,835	185.58									41				0001
Purchased Call/MSD/MSD3137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2025	10/31/2023	Expire	1	167,372	179.57									61				0001

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Purchased Call/MSD/MSD3137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2023	10/31/2025	11/03/2023	Expire	1	125,696	181.23									14				0001
Purchased Call/MAB/MAB313SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire	1	164,564	276.44									13				0001
Purchased Call/MAB/MAB313SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/27/2023	Expire	1	196,110	276.08									9				0001
Purchased Call/MSD/MSD3137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2023	11/11/2025	11/14/2023	Expire	1	75,367	181.64									28				0001
Purchased Call/MSD/MSD3138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2025	11/16/2023	Expire	1	51,415	182.51									6				0001
Purchased Call/MAB/MAB313DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2025	06/29/2023	Exercise	1	18,070,013	274.21		10,917	8,381	(2,537)			8,381		(10,430)				0001
Purchased Call/MSD/MSD3135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	09/15/2023	Expire	1	421,673	186.51									28				0001
Purchased Call/MSD/MSD3135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire	1	456,154	186.82									33				0001
Purchased Call/MSD/MSD3138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2023	11/14/2025	11/20/2023	Expire	1	113,875	182.52									41				0001
Purchased Call/MSD/MSD3138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025	11/22/2023	Expire	1	295,055	183.09									34				0001
Purchased Call/CGM/CGM040IS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	09/15/2023	Exercise	1	6,999,178	323.02		1,280	766	(514)			766		(842)				0001
Purchased Call/MAB/MAB213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/23/2024	03/07/2023	Exercise	1	946,914	263.45			32,178	8,097			32,178		(24,854)				0001
Purchased Call/MSD/MSD3135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire	1	417,547	183.6									137				0001
Purchased Call/MSD/MSD3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	283,948	181.57									126				0001
Purchased Call/MSD/MSD3136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire	1	211,237	182.93									19				0001
Purchased Call/MSD/MSD3136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Expire	1	639,884	182.42									224				0001
Purchased Call/MSD/MSD3136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/17/2023	Expire	1	112,494	182.42									39				0001
Purchased Call/MSD/MSD3136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/23/2023	Expire	1	257,564	182.7									93				0001
Purchased Call/MAB/MAB3138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Exercise	1	17,104,575	267.42		32,592	38,113	5,520			38,113		(32,860)				0001
Purchased Call/MSD/MSD3136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2023	Expire	1	492,520	182.15									179				0001
Purchased Call/MSD/MSD3137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/27/2023	Expire	1	272,930	181.8									28				0001
Purchased Call/CGM/CGM040IS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	09/15/2023	Exercise	1	1,598,496	323.1		1,337	1,058	(279)			1,058		(1,303)				0001
Purchased Call/MSD/MSD3137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	11/09/2023	Expire	1	219,815	182.18									25				0001
Purchased Call/MSD/MSD3138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire	1	218,315	182.8									26				0001
Purchased Call/MSD/MSD3139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	12/19/2023	Expire	1	255,724	186.84									91				0001
Purchased Call/MSD/MSD3139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2025	12/28/2023	Expire	1	163,647	187.59									19				0001
Purchased Call/MSD/MSD3138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Expire	1	223,371	183.22									59				0001
Purchased Call/MSD/MSD3139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	154,028	186.83									90				0001
Purchased Call/MSD/MSD3139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Expire	1	136,767	187.23									80				0001
Purchased Call/MAB/MAB313DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/27/2025	07/03/2023	Exercise	1	11,174,975	275.35		18,407	12,175	(6,232)			12,175		(17,635)				0001

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Purchased Call/MAB/MAB3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2025	04/18/2023	Exercise	1	9,573,414	268.42		5,624	4,841	(783)			4,841		(5,169)				0001
Purchased Call/MAB/MAB3138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/11/2025	04/14/2023	Exercise	1	19,297,657	267.65		21,383	24,123	2,740			24,123		(20,773)				0001
Purchased Call/NDX/NDX005OS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	09/12/2023	Expire	1	1,949,000	15280.23													0001
Purchased Call/NDX/NDX013OS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	06/12/2023	Expire	1	1,547,000	14484.54													0001
Purchased Call/NDX/NDX013OSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	08/24/2023	Expire	1	1,488,000	14908.96													0001
Purchased Call/NDX/NDX017OS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2024	12/12/2023	Expire	1	1,880,000	16084.69													0001
Purchased Call/MAB/MAB313DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	06/30/2025	07/05/2023	Exercise	1	11,245,589	276.06		9,832	6,415	(3,417)			6,415		(8,913)				0001
Purchased Call/MAB/MAB3138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Exercise	1	13,899,452	268.42		8,568	8,809	241			8,809		(8,616)				0001
Purchased Call/MAB/MAB213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2024	03/15/2023	Exercise	1	1,597,955	261.44			63,582	22,799			63,582		(41,789)				0001
Purchased Call/MAB/MAB3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2025	04/18/2023	Exercise	1	9,936,120	268.42		15,195	16,357	1,162			16,357		(14,629)				0001
Purchased Call/MAB/MAB3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2025	04/25/2023	Exercise	1	13,984,860	267.95		4,775	4,682	(93)			4,682		(4,474)				0001
Purchased Call/MAB/MAB313DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2025	07/06/2023	Exercise	1	24,529,733	276.87		30,982	21,408	(9,574)			21,408		(30,107)				0001
Purchased Call/MAB/MAB3138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/14/2025	04/18/2023	Exercise	1	5,306,998	268.42		1,619	1,857	238			1,857		(1,403)				0001
Purchased Call/MAB/MAB3138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2023	Exercise	1	16,858,309	267.93		31,294	33,881	2,587			33,881		(31,517)				0001
Purchased Call/MAB/MAB3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/17/2025	04/21/2023	Exercise	1	18,923,367	268.33		16,547	18,499	1,952			18,499		(15,983)				0001
Purchased Call/MAB/MAB3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2025	04/25/2023	Exercise	1	8,242,094	267.95		12,968	13,293	325			13,293		(12,497)				0001
Purchased Call/MAB/MAB3139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Exercise	1	18,024,256	268.27		20,593	26,350	5,757			26,350		(20,765)				0001
Purchased Call/MAB/MAB313DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/25/2024	06/29/2023	Expire	1	242,392	274													0001
Purchased Call/MAB/MAB313DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/06/2023	Exercise	1	24,885,312	276.87		26,097	17,357	(8,739)			17,357		(25,579)				0001
Purchased Call/MAB/MAB3139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/28/2025	05/02/2023	Exercise	1	8,723,617	268.37		4,757	4,682	(75)			4,682		(4,345)				0001
Purchased Call/MAB/MAB213YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2022	10/01/2024	03/07/2023	Exercise	1	326,024	261.71			14,453	6,040			14,453		(8,974)				0001
Purchased Call/CGM/CGM040ISD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/21/2023	09/19/2025	09/25/2023	Expire	1	5,048,618	319.75									379				0001
Purchased Call/CGM/CGM040ISN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	09/29/2025	10/03/2023	Expire	1	5,373,730	317.89									249				0001
Purchased Call/MAB/MAB3139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Exercise	1	19,087,636	268.33		27,585	24,779	(2,806)			24,779		(27,731)				0001
Purchased Call/CGM/CGM040JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2025	10/24/2023	Exercise	1	3,361,391	315.66		2,518	3,625	1,107			3,625		(2,259)				0001
Purchased Call/CGM/CGM040JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/22/2025	10/24/2023	Expire	1	2,022,515	315.66									171				0001
Purchased Call/CGM/CGM040JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	10/30/2023	Expire	1	3,566,529	315.24									307				0001
Purchased Call/CGM/CGM040JSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2025	11/07/2023	Exercise	1	1,819,129	317.54		1,244	1,470	226			1,470		(1,094)				0001
Purchased Call/MAB/MAB313DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2025	07/11/2023	Exercise	1	10,834,142	273.42		1,591	920	(671)			920		(980)				0001
Purchased Call/CGM/CGM040JST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/12/2025	11/14/2023	Expire	1	3,583,038	317.72									171				0001

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Purchased Call/CGM/CGM040JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2023	11/13/2025	11/16/2023	Expire	1	5,276,410	317.75									189				0001
Purchased Call/CGM/CGM040KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/26/2025	11/28/2023	Expire	1	1,593,923	319.24									92				0001
Purchased Call/MAB/MAB313DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire	1	88,332	272.75													0001
Purchased Call/MAB/MAB313ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	07/13/2023	Exercise	1	15,492,090	273.32			16,571	13,764	(2,807)				13,764				0001
Purchased Call/MAB/MAB3139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	05/02/2023	Exercise	1	10,223,495	268.37			18,593	20,267	1,674				20,267				0001
Purchased Call/CGM/CGM040KS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2023	11/26/2025	11/30/2023	Exercise	1	6,686,310	319.33			7,121	7,686	565				7,686				0001
Purchased Call/CGM/CGM040KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/02/2025	12/05/2023	Exercise	1	5,656,337	320.84			5,436	5,668	232				5,668				0001
Purchased Call/CGM/CGM040KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2023	12/04/2025	12/07/2023	Expire	1	3,991,255	320.36									175				0001
Purchased Call/MAB/MAB3139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/08/2023	Exercise	1	14,273,530	269.96			11,209	11,939	730				11,939				0001
Purchased Call/MAB/MAB313ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2025	05/16/2023	Exercise	1	11,532,525	270.2			15,511	16,685	1,175				16,685				0001
Purchased Call/MAB/MAB3139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/25/2023	Exercise	1	7,545,060	267.95			9,745	11,012	1,266				11,012				0001
Purchased Call/MAB/MAB313ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Exercise	1	10,143,355	270.2			26,054	23,876	(2,178)				23,876				0001
Purchased Call/MAB/MAB213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2024	03/28/2023	Exercise	1	1,107,317	265.17			31,437	2,767					31,437				0001
Purchased Call/MAB/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/14/2025	07/18/2023	Exercise	1	12,325,982	274.76			26,319	23,095	(3,224)				23,095				0001
Purchased Call/MAB/MAB313ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Exercise	1	12,241,456	271.79			17,669	16,280	(1,389)				16,280				0001
Purchased Call/MAB/MAB3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2025	04/26/2023	Exercise	1	21,469,348	268.17			33,296	42,075	8,779				42,075				0001
Purchased Call/MAB/MAB313ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Exercise	1	9,919,927	271.79			4,145	2,354	(1,791)				2,354				0001
Purchased Call/MAB/MAB313ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	07/20/2023	Exercise	1	15,732,995	275.54			10,123	6,148	(3,975)				6,148				0001
Purchased Call/MAB/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2023	05/23/2025	05/30/2023	Exercise	1	15,165,724	269.36			18,774	20,706	1,933				20,706				0001
Purchased Call/MAB/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	07/26/2023	Exercise	1	19,018,855	276.09			10,207	7,048	(3,159)				7,048				0001
Purchased Call/MAB/MAB213YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2022	10/04/2024	04/17/2023	Exercise	1	428,158	265.94			10,647	(515)					10,647				0001
Purchased Call/NFC/NFC061USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/01/2022	01/31/2024	12/18/2023	Exercise	1	79,492	261.46			347	(1,791)					347				0001
Purchased Call/MAB/MAB313ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/27/2023	Exercise	1	19,050,483	276.2			9,173	6,391	(2,783)				6,391				0001
Purchased Call/MAB/MAB3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2025	05/31/2023	Exercise	1	9,644,770	270.1			16,663	16,457	(205)				16,457				0001
Purchased Call/NFC/NFC061VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024	06/21/2023	Exercise	1	100,209	254.13			2,259	(483)					2,259				0001
Purchased Call/MAB/MAB313FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Exercise	1	14,693,752	276.13			13,099	6,675	(6,424)				6,675				0001
Purchased Call/MAB/MAB3139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/05/2025	05/09/2023	Exercise	1	9,388,256	269.69			13,472	13,337	(134)				13,337				0001
Purchased Call/MAB/MAB313BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Exercise	1	21,479,371	270.1			26,158	28,011	1,853				28,011				0001
Purchased Call/MAB/MAB213YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2024	03/16/2023	Exercise	1	747,412	264.24			23,167	3,671					23,167				0001
Purchased Call/MAB/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2023	08/01/2025	08/07/2023	Exercise	1	14,942,715	272.19			10,014	9,320	(694)				9,320				0001

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Purchased Call/MAB/MAB3139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/05/2023	05/07/2024	05/09/2023	Exercise	1	11,607,087	269.69		24,895	27,248	2,353			27,248		(24,854)				0001
Purchased Call/NFC/NFC0611ISL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/04/2022	03/05/2024	06/01/2023	Exercise	1	62,196	250.58			1,688	(104)			1,688		(1,851)				0001
Purchased Call/NFC/NFC0611ISM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/04/2022	03/04/2024	07/03/2023	Exercise	1	50,462	250.58			1,504	55			1,504		(1,598)				0001
Purchased Call/MAB/MAB313FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2023	08/06/2024	08/08/2023	Exercise	1	8,508,336	272.11		11,436	8,841	(2,595)			8,841		(11,038)				0001
Purchased Call/NFC/NFC0611ISO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/07/2022	03/07/2024	02/17/2023	Exercise	1	101,961	245.56			2,938	(22)			2,938		(3,184)				0001
Purchased Call/MAB/MAB313BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/31/2023	05/30/2025	06/02/2023	Exercise	1	31,204,610	269.88		66,990	74,533	7,543			74,533		(65,915)				0001
Purchased Call/NFC/NFC0611XS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/15/2022	03/15/2024	04/05/2023	Exercise	1	229,570	247.03			7,334	615			7,334		(7,175)				0001
Purchased Call/MAB/MAB313AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/05/2023	05/03/2024	05/09/2023	Exercise	1	9,728,148	269.69		23,626	22,838	(787)			22,838		(23,520)				0001
Purchased Call/NFC/NFC0611XS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/15/2022	03/13/2024	11/06/2023	Exercise	1	61,972	245.91			708	(1,160)			708		(1,993)				0001
Purchased Call/MAB/MAB313AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/08/2023	05/08/2024	05/10/2023	Exercise	1	17,198,762	269.87		12,219	11,652	(567)			11,652		(12,489)				0001
Purchased Call/MAB/MAB213ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/18/2022	10/18/2024	04/03/2023	Exercise	1	721,120	263.52			23,277	4,329			23,277		(19,824)				0001
Purchased Call/NFC/NFC0611XSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/30/2022	03/28/2024	10/27/2023	Exercise	1	386,283	259.55			580	(10,306)			580		(11,177)				0001
Purchased Call/MAB/MAB313AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/10/2023	05/10/2024	05/12/2023	Exercise	1	18,258,686	269.84		11,049	12,158	1,109			12,158		(11,121)				0001
Purchased Call/MAB/MAB313BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/01/2023	05/30/2025	06/05/2023	Exercise	1	13,223,438	271.14		13,697	13,585	(112)			13,585		(12,848)				0001
Purchased Call/MAB/MAB313ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/18/2023	05/17/2024	05/22/2023	Exercise	1	16,172,453	270.85		14,137	13,870	(266)			13,870		(13,847)				0001
Purchased Call/NFC/NFC0611YSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/07/2022	04/05/2024	07/07/2023	Exercise	1	105,854	254.91			2,787	(430)			2,787		(3,623)				0001
Purchased Call/MAB/MAB313FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2023	08/02/2024	08/08/2023	Exercise	1	12,037,597	272.11		4,536	3,248	(1,288)			3,248		(3,843)				0001
Purchased Call/MAB/MAB213ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/21/2022	10/23/2024	04/25/2023	Exercise	1	582,976	262.77			18,415	2,980			18,415		(16,000)				0001
Purchased Call/MAB/MAB313BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/08/2023	06/07/2024	06/12/2023	Exercise	1	16,944,600	272.35		16,984	12,337	(4,647)			12,337		(16,437)				0001
Purchased Call/MAB/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/08/2023	08/08/2025	08/10/2023	Exercise	1	12,758,445	272.13		12,161	10,835	(1,325)			10,835		(11,726)				0001
Purchased Call/NFC/NFC0612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/26/2022	04/26/2024	08/31/2023	Exercise	1	101,539	241.99			4,312	1,096			4,312		(3,672)				0001
Purchased Call/MAB/MAB313ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/19/2023	05/19/2025	05/23/2023	Exercise	1	9,368,764	271.79		1,477	1,002	(475)			1,002		(1,016)				0001
Purchased Call/MAB/MAB313CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/09/2023	06/10/2024	06/13/2023	Exercise	1	8,730,777	273.46		8,489	7,098	(1,391)			7,098		(8,122)				0001
Purchased Call/NFC/NFC0612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/03/2022	05/02/2024	07/07/2023	Exercise	1	130,411	242.82			5,742	1,585			5,742		(4,456)				0001
Purchased Call/MAB/MAB313FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/09/2023	08/09/2024	08/11/2023	Exercise	1	18,294,906	271.97		14,049	12,529	(1,519)			12,529		(13,567)				0001
Purchased Call/NFC/NFC0612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/03/2022	05/01/2024	11/02/2023	Exercise	1	55,620	241.25			835	(1,035)			835		(2,011)				0001
Purchased Call/MAB/MAB313CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2023	06/13/2024	06/15/2023	Expire	1	105,044	275.26									(1)				0001
Purchased Call/NFC/NFC0612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/06/2022	05/06/2024	08/04/2023	Exercise	1	64,301	240.9			4,047	1,984			4,047		(2,203)				0001
Purchased Call/MAB/MAB313CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/17/2024	06/21/2023	Exercise	1	11,198,212	277.02		14,868	9,111	(5,757)			9,111		(14,104)				0001
Purchased Call/NFC/NFC1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/20/2022	05/21/2024	04/07/2023	Exercise	1	53,634	236.46			1,989	215			1,989		(1,973)				0001

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Purchased Call/MAB/MAB313CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/16/2025	06/21/2023	Exercise	1	9,149,769	277.02		5,183	4,236	(947)			4,236		(4,471)				0001
Purchased Call/MAB/MAB313FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2023	08/08/2025	08/14/2023	Exercise	1	12,255,795	272.62		4,736	4,071	(665)			4,071		(3,817)				0001
Purchased Call/MAB/MAB313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2025	05/24/2023	Exercise	1	17,343,191	272.07		12,384	10,403	(1,981)			10,403		(12,102)				0001
Purchased Call/MAB/MAB313CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Exercise	1	10,560,964	277.02		5,349	3,603	(1,746)			3,603		(4,769)				0001
Purchased Call/MAB/MAB2132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/22/2024	03/23/2023	Exercise	1	393,834	262.77			14,344	3,918			14,344		(11,056)				0001
Purchased Call/MAB/MAB313CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Exercise	1	16,281,644	276.08		12,892	9,334	(3,557)			9,334		(12,787)				0001
Purchased Call/NFC/NFC1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	07/13/2023	Exercise	1	185,801	236.9			12,027	5,830			12,027		(6,686)				0001
Purchased Call/MAB/MAB313ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2023	Expire	1	67,208	272.07									(1)				0001
Purchased Call/NFC/NFC1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	04/06/2023	Exercise	1	334,319	239.1			14,287	3,110			14,287		(11,533)				0001
Purchased Call/MAB/MAB313FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2023	Exercise	1	9,131,808	272.32		15,449	11,474	(3,975)			11,474		(14,938)				0001
Purchased Call/MAB/MAB313CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Exercise	1	12,028,847	274		4,106	2,482	(1,625)			2,482		(3,779)				0001
Purchased Call/NFC/NFC1611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	07/11/2023	Exercise	1	142,369	243.67			5,528	847			5,528		(4,873)				0001
Purchased Call/MAB/MAB213ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024	03/06/2023	Exercise	1	1,753,930	264.37			48,652	1,652			48,652		(48,132)				0001
Purchased Call/NFC/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2024	02/06/2023	Exercise	1	279,532	233.35			17,763	8,146			17,763		(9,940)				0001
Purchased Call/MAB/MAB313BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2023	Exercise	1	12,745,922	270.1		14,783	17,989	3,206			17,989		(14,473)				0001
Purchased Call/MAB/MAB313DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Exercise	1	18,411,466	275.05		14,839	10,201	(4,638)			10,201		(14,386)				0001
Purchased Call/NFC/NFC1611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	01/10/2023	Exercise	1	206,786	230.85			13,148	6,088			13,148		(7,420)				0001
Purchased Call/NFC/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2024	08/14/2023	Exercise	1	53,292	228.36			4,961	3,014			4,961		(2,194)				0001
Purchased Call/MAB/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/17/2023	Exercise	1	20,705,326	271.08		19,304	15,507	(3,797)			15,507		(18,992)				0001
Purchased Call/NFC/NFC1612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	06/30/2023	Exercise	1	52,055	233.2			3,982	2,230			3,982		(2,093)				0001
Purchased Call/MAB/MAB313DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Exercise	1	15,164,703	276.06		12,891	8,829	(4,062)			8,829		(11,900)				0001
Purchased Call/MAB/MAB313GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	08/22/2023	Expire	1	74,677	268.67									7				0001
Purchased Call/MAB/MAB313DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	07/10/2023	Exercise	1	16,592,521	273.93		40,625	41,859	1,234			41,859		(39,778)				0001
Purchased Call/MAB/MAB313GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/19/2024	08/22/2023	Exercise	1	7,817,856	268.67		6,041	7,058	1,017			7,058		(5,374)				0001
Purchased Call/MAB/MAB313BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Exercise	1	20,791,914	269.88		21,908	21,304	(605)			21,304		(21,819)				0001
Purchased Call/MAB/MAB313DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2023	Exercise	1	15,106,403	273.42		8,385	6,929	(1,456)			6,929		(7,811)				0001
Purchased Call/MAB/MAB213ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2022	11/01/2024	03/22/2023	Exercise	1	671,489	265.03			19,406	1,423			19,406		(19,059)				0001
Purchased Call/MAB/MAB313ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2023	07/11/2025	07/14/2023	Exercise	1	20,036,695	273.76		28,569	25,153	(3,416)			25,153		(27,690)				0001
Purchased Call/MAB/MAB313BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2023	06/06/2025	06/09/2023	Exercise	1	17,767,994	272.23		18,862	17,646	(1,216)			17,646		(18,159)				0001
Purchased Call/MAB/MAB3133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2025	08/23/2023	Exercise	1	18,393,521	269.3		38,434	38,000	(435)			38,000		(38,015)				0001

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Purchased Call/NFC/NFC1613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/20/2022	07/19/2024	02/23/2023	Exercise	1	174,026	235.98			11,450	5,223			11,450		(6,609)				0001
Purchased Call/NFC/NFC1614S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/03/2022	08/02/2024	08/03/2023	Exercise	1	232,250	241.62			10,718	2,350			10,718		(8,872)				0001
Purchased Call/MAB/MAB313FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	08/01/2023	Exercise	1	10,893,753	276.13			12,019	8,001	(4,018)		8,001		(11,258)				0001
Purchased Call/MAB/MAB313FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	102,215	273.7									1				0001
Purchased Call/MAB/MAB313GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	08/25/2023	Exercise	1	17,343,753	270.7			9,306	9,013	(293)		9,013		(8,429)				0001
Purchased Call/MAB/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2025	06/15/2023	Exercise	1	20,947,880	275.26			26,266	22,408	(3,858)		22,408		(25,565)				0001
Purchased Call/MAB/MAB313GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	08/28/2023	Exercise	1	14,459,758	270.56			20,369	18,155	(2,214)		18,155		(19,217)				0001
Purchased Call/MAB/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	08/11/2023	Exercise	1	18,293,803	271.97			17,987	14,971	(3,016)		14,971		(17,205)				0001
Purchased Call/MAB/MAB313BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/12/2023	Expire	1	89,610	272.35									4				0001
Purchased Call/MAB/MAB313CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Expire	1	81,585	276.78									6				0001
Purchased Call/NFC/NFC1614SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/11/2022	08/09/2024	08/16/2023	Exercise	1	374,133	241.86			12,477	4,428			12,477		(8,273)				0001
Purchased Call/MAB/MAB313GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2023	Expire	1	120,320	271.59									2				0001
Purchased Call/MAB/MAB313GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2023	Exercise	1	22,343,692	271.59			46,240	39,371	(6,869)		39,371		(45,949)				0001
Purchased Call/MAB/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/24/2023	08/22/2025	08/28/2023	Exercise	1	8,652,893	270.56			6,098	6,252	155		6,252		(5,376)				0001
Purchased Call/MAB/MAB313CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2025	06/21/2023	Exercise	1	25,370,303	277.02			14,721	9,937	(4,784)		9,937		(13,097)				0001
Purchased Call/MAB/MAB313CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/22/2023	Exercise	1	15,680,329	275.83			15,348	11,842	(3,506)		11,842		(15,268)				0001
Purchased Call/NFC/NFC1615SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/30/2022	08/29/2024	04/21/2023	Exercise	1	526,784	231.81			28,156	8,634			28,156		(20,139)				0001
Purchased Call/MAB/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024	03/14/2023	Exercise	1	630,868	267.69			13,059	(328)			13,059		(14,180)				0001
Purchased Call/NFC/NFC1615SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/06/2022	09/06/2024	01/24/2023	Exercise	1	305,754	227.23			24,571	12,467			24,571		(12,448)				0001
Purchased Call/MAB/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/25/2023	08/25/2025	08/29/2023	Exercise	1	12,006,925	269.68			7,561	8,577	1,016		8,577		(6,907)				0001
Purchased Call/MAB/MAB313CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/27/2023	Exercise	1	12,807,432	274			15,702	14,137	(1,565)		14,137		(15,193)				0001
Purchased Call/MAB/MAB313DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	07/05/2023	Exercise	1	9,148,153	276.06			4,072	2,809	(1,263)		2,809		(3,104)				0001
Purchased Call/MAB/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2025	08/16/2023	Exercise	1	20,762,861	271.59			47,504	42,335	(5,169)		42,335		(47,064)				0001
Purchased Call/NFC/NFC1616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/11/2024	02/10/2023	Exercise	1	162,541	232.76			9,106	2,688			9,106		(6,618)				0001
Purchased Call/MAB/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2025	08/31/2023	Exercise	1	15,083,246	272.17			10,219	9,703	(516)		9,703		(9,741)				0001
Purchased Call/NFC/NFC1616SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/13/2022	09/13/2024	01/27/2023	Exercise	1	121,784	226.49			7,723	2,878			7,723		(5,143)				0001
Purchased Call/MAB/MAB313DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/05/2023	07/03/2025	07/07/2023	Exercise	1	17,091,391	275.96			20,071	17,742	(2,329)		17,742		(19,505)				0001
Purchased Call/MAB/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/11/2022	11/11/2024	06/08/2023	Exercise	1	1,497,398	267.69			32,138	(8,899)			32,138		(41,669)				0001
Purchased Call/MAB/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/30/2023	08/29/2025	09/01/2023	Exercise	1	12,749,212	272.62			7,550	6,136	(1,414)		6,136		(6,810)				0001
Purchased Call/MAB/MAB3133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	08/22/2023	Exercise	1	9,160,413	268.67			10,421	11,434	1,013		11,434		(9,823)				0001

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Purchased Call/MAB/MAB313HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Exercise	1	17,654,920	272.62		5,045	3,588	(1,457)			3,588		(4,043)				0001
Purchased Call/MAB/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2024	03/22/2023	Exercise	1	1,223,235	267.43			41,143	7,469			41,143		(35,075)				0001
Purchased Call/MAB/MAB3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	08/22/2023	Exercise	1	14,254,364	268.67		6,073	6,232	159			6,232		(5,172)				0001
Purchased Call/MAB/MAB313DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/08/2025	07/11/2023	Exercise	1	5,118,327	273.42		5,758	5,699	(60)			5,699		(5,376)				0001
Purchased Call/MAB/MAB3133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/19/2025	08/22/2023	Exercise	1	7,751,608	268.67		4,809	4,877	67			4,877		(4,138)				0001
Purchased Call/MAB/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	09/06/2023	Exercise	1	7,341,443	273.26		6,099	4,809	(1,290)			4,809		(5,297)				0001
Purchased Call/MAB/MAB313HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	08/31/2023	Exercise	1	21,737,121	272.17		13,286	11,480	(1,806)			11,480		(12,768)				0001
Purchased Call/MAB/MAB313HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/05/2023	Expire	1	184,757	272.93									26				0001
Purchased Call/MAB/MAB313HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/05/2023	09/05/2024	09/07/2023	Exercise	1	20,642,290	273.16		15,573	9,856	(5,717)			9,856		(14,908)				0001
Purchased Call/MAB/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/02/2025	09/06/2023	Exercise	1	5,648,321	273.26		7,620	6,294	(1,326)			6,294		(6,982)				0001
Purchased Call/MAB/MAB313HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	09/08/2023	Expire	1	118,270	272.99									3				0001
Purchased Call/MAB/MAB313HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/12/2023	Exercise	1	13,377,696	272.05		6,686	6,083	(603)			6,083		(5,599)				0001
Purchased Call/MAB/MAB313HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2023	Exercise	1	11,150,196	273.26		7,735	5,400	(2,335)			5,400		(6,817)				0001
Purchased Call/MAB/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2025	09/13/2023	Exercise	1	19,962,060	271.74		10,579	10,390	(189)			10,390		(9,948)				0001
Purchased Call/MAB/MAB313DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	07/12/2023	Exercise	1	19,297,935	272.75		53,809	46,394	(7,415)			46,394		(53,434)				0001
Purchased Call/NFC/NFC1617SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2024	04/03/2023	Exercise	1	112,105	219.4			9,812	5,155			9,812		(5,099)				0001
Purchased Call/MAB/MAB3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/19/2024	03/13/2023	Exercise	1	1,236,717	267.36			30,053	(4,074)			30,053		(34,978)				0001
Purchased Call/MAB/MAB3131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	09/15/2023	Exercise	1	20,184,675	271.66		10,626	8,421	(2,205)			8,421		(9,580)				0001
Purchased Call/NFC/NFC1617SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024	04/06/2023	Exercise	1	55,272	218.13			4,703	2,429			4,703		(2,474)				0001
Purchased Call/MAB/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/05/2023	09/05/2025	09/07/2023	Exercise	1	24,587,380	273.16		23,928	17,758	(6,170)			17,758		(23,048)				0001
Purchased Call/NFC/NFC1617SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	05/04/2023	Exercise	1	115,884	218.13			10,840	6,104			10,840		(5,118)				0001
Purchased Call/MAB/MAB313HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	09/08/2023	Exercise	1	15,880,988	272.99		9,058	6,796	(2,262)			6,796		(8,354)				0001
Purchased Call/NFC/NFC1617SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2022	10/10/2024	02/22/2023	Exercise	1	241,562	217.31			23,909	14,380			23,909		(9,999)				0001
Purchased Call/MAB/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	09/19/2023	Exercise	1	7,185,498	272.91		33,690	20,240	(13,450)			20,240		(33,330)				0001
Purchased Call/MAB/MAB313DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2023	07/11/2025	07/13/2023	Exercise	1	19,635,046	273.32		13,394	10,718	(2,676)			10,718		(12,888)				0001
Purchased Call/MAB/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/08/2025	09/12/2023	Exercise	1	9,939,966	272.05		18,209	13,429	(4,780)			13,429		(17,534)				0001
Purchased Call/MAB/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/25/2024	10/06/2023	Exercise	1	114,803	268.11			1,700	(1,500)			1,700		(3,332)				0001
Purchased Call/MAB/MAB3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2023	09/19/2025	09/22/2023	Exercise	1	12,242,844	271.66		2,524	2,063	(461)			2,063		(1,794)				0001
Purchased Call/MAB/MAB3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/26/2024	03/06/2023	Exercise	1	322,377	268.11			7,493	(1,493)			7,493		(9,747)				0001
Purchased Call/MAB/MAB313DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Expire	1	118,992	275.96													0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/18/2023	Exercise	1	12,971,241	274.76		7,250	4,493	(2,757)			4,493		(6,655)				0001
Purchased Call/MAB/MAB313ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2023	07/19/2024	07/21/2023	Expire	1	51,292	276.56													0001
Purchased Call/MAB/MAB313HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	09/14/2023	Expire	1	74,412	271.8									2				0001
Purchased Call/MAB/MAB313ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire	1	138,019	272.98									4				0001
Purchased Call/MAB/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	07/18/2023	Exercise	1	8,928,265	274.76		4,518	3,383	(1,135)			3,383		(3,820)				0001
Purchased Call/MAB/MAB313ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	09/25/2023	Exercise	1	13,001,205	269.84		8,860	7,356	(1,504)			7,356		(7,774)				0001
Purchased Call/MAB/MAB313IST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/20/2024	09/26/2023	Exercise	1	15,480,752	269.32		7,629	6,762	(867)			6,762		(6,213)				0001
Purchased Call/MAB/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	09/12/2023	Exercise	1	9,952,032	272.05		5,605	4,834	(770)			4,834		(4,704)				0001
Purchased Call/MAB/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2025	09/29/2023	Exercise	1	15,558,087	268.19		8,976	9,258	282			9,258		(8,324)				0001
Purchased Call/MAB/MAB313ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	07/25/2023	Exercise	1	8,898,229	274.92		12,561	10,026	(2,535)			10,026		(11,992)				0001
Purchased Call/MAB/MAB313IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	09/15/2023	Exercise	1	15,417,545	271.66		28,055	23,366	(4,689)			23,366		(27,285)				0001
Purchased Call/NFC/NFC1618S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	04/26/2023	Exercise	1	167,974	217.65			15,703	8,787			15,703		(7,432)				0001
Purchased Call/MAB/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	07/25/2023	Exercise	1	16,181,932	274.92		13,249	9,244	(4,005)			9,244		(11,976)				0001
Purchased Call/MAB/MAB313FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	08/01/2023	Exercise	1	12,988,814	276.13		10,807	6,599	(4,208)			6,599		(10,139)				0001
Purchased Call/MAB/MAB313FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Exercise	1	16,077,849	276.77		15,754	8,441	(7,313)			8,441		(15,602)				0001
Purchased Call/MAB/MAB313JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Exercise	1	19,151,230	268.19		20,732	18,234	(2,498)			18,234		(19,883)				0001
Purchased Call/MAB/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2025	08/03/2023	Exercise	1	14,780,260	275.91		23,449	18,527	(4,922)			18,527		(23,039)				0001
Purchased Call/MAB/MAB313ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Exercise	1	22,868,156	272.98		22,982	12,584	(10,397)			12,584		(22,434)				0001
Purchased Call/MAB/MAB313JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Exercise	1	5,363,476	267.63		1,326	1,105	(222)			1,105		(711)				0001
Purchased Call/MAB/MAB313JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/11/2023	Exercise	1	4,665,532	265.71		2,688	3,068	380			3,068		(1,960)				0001
Purchased Call/NFC/NFC161AS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	07/12/2023	Exercise	1	130,851	220.8			12,651	6,992			12,651		(5,747)				0001
Purchased Call/NFC/NFC161AS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/25/2022	11/26/2024	10/11/2023	Exercise	1	51,862	220.8			4,627	2,374			4,627		(2,357)				0001
Purchased Call/NFC/NFC161AS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	01/06/2023	Exercise	1	478,046	217.05			40,318	19,217			40,318		(21,726)				0001
Purchased Call/CSII/CSII000LSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/03/2022	01/03/2024	01/31/2023	Exercise	1	356,067	269.35			22,515	17,337			22,515		(5,349)				0001
Purchased Call/CSII/CSII000LSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2022	01/05/2024	01/19/2023	Exercise	1	191,177	273.12			13,246	9,334			13,246		(4,306)				0001
Purchased Call/NFC/NFC161AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	01/06/2023	Exercise	1	284,017	224.16			14,904	2,579			14,904		(12,633)				0001
Purchased Call/MAB/MAB313ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/20/2024	09/26/2023	Expire	1	70,335	269.32									8				0001
Purchased Call/MAB/MAB313ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	09/26/2023	Exercise	1	8,599,661	269.32		6,364	5,464	(900)			5,464		(5,477)				0001
Purchased Call/MAB/MAB313JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/11/2023	Exercise	1	15,626,931	265.71		6,184	6,958	775			6,958		(4,383)				0001
Purchased Call/CSII/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/14/2022	01/12/2024	01/20/2023	Exercise	1	291,446	276.42			16,079	11,210			16,079		(5,128)				0001

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Purchased Call/MAB/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2023	10/10/2025	10/16/2023	Expire	1	8,685,226	269.55									853				0001
Purchased Call/MAB/MAB3131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/29/2024	03/06/2023	Exercise	1	805,549	267.42			21,161	(1,391)			21,161		(23,532)				0001
Purchased Call/NFC/NFC161ASR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	05/25/2023	Exercise	1	394,287	221.38			30,069	18,362			30,069		(12,230)				0001
Purchased Call/MAB/MAB313KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/17/2023	Exercise	1	8,950,252	268.69			3,661	4,159	499		4,159		(2,554)				0001
Purchased Call/CSII/CSII000UMS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/31/2022	01/31/2024	02/03/2023	Exercise	1	106,166	277.69			6,085	3,781			6,085		(2,503)				0001
Purchased Call/MAB/MAB313ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	09/26/2023	Exercise	1	8,364,686	269.32			2,655	2,171	(484)		2,171		(1,731)				0001
Purchased Call/MAB/MAB313ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/25/2023	09/25/2025	09/27/2023	Exercise	1	21,473,875	269.92			16,078	13,758	(2,320)		13,758		(15,468)				0001
Purchased Call/NFC/NFC161ASV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024	08/07/2023	Exercise	1	116,689	220.16			15,302	10,074			15,302		(5,423)				0001
Purchased Call/MAB/MAB313FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/07/2023	Exercise	1	18,487,822	272.19			36,330	24,318	(12,012)		24,318		(35,343)				0001
Purchased Call/MAB/MAB313FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire	1	336,675	272.11									28				0001
Purchased Call/MAB/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2025	08/08/2023	Exercise	1	8,502,574	272.11			10,838	7,817	(3,021)		7,817		(10,165)				0001
Purchased Call/MAB/MAB313KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2023	Exercise	1	24,464,815	268.36			17,737	16,360	(1,377)		16,360		(16,894)				0001
Purchased Call/NFC/NFC161BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	10/24/2023	Exercise	1	296,840	221.23			36,757	23,328			36,757		(13,691)				0001
Purchased Call/MAB/MAB313KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/24/2023	Exercise	1	8,376,464	265.59			4,230	5,458	1,228		5,458		(3,173)				0001
Purchased Call/MAB/MAB313KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Exercise	1	7,437,934	264.2			14,637	20,084	5,447		20,084		(13,806)				0001
Purchased Call/MAB/MAB3131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2024	04/27/2023	Exercise	1	269,252	267.41			7,805	197			7,805		(8,428)				0001
Purchased Call/MAB/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2025	08/08/2023	Exercise	1	6,417,539	272.11			10,589	7,949	(2,640)		7,949		(10,246)				0001
Purchased Call/MAB/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2025	09/28/2023	Exercise	1	14,015,213	268.45			13,510	13,529	19		13,529		(13,056)				0001
Purchased Call/MAB/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/11/2025	08/15/2023	Expire	1	9,587,157	272.32									581				0001
Purchased Call/MAB/MAB313FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/15/2023	Expire	1	125,693	272.32									11				0001
Purchased Call/MAB/MAB313GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/15/2023	Exercise	1	14,066,914	272.32			6,858	5,235	(1,623)		5,235		(5,965)				0001
Purchased Call/MAB/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2025	10/31/2023	Exercise	1	5,452,345	264.2			16,715	19,001	2,286		19,001		(16,271)				0001
Purchased Call/NFC/NFC161BSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	11/02/2023	Exercise	1	2,517,382	218.99			3,789	1,457			3,789		(2,280)				0001
Purchased Call/MAB/MAB313JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	100,844	267.63									12				0001
Purchased Call/MAB/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2023	08/15/2025	08/21/2023	Exercise	1	9,356,330	269.03			3,771	3,862	90		3,862		(3,091)				0001
Purchased Call/NFC/NFC161BSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024	01/03/2024	Exercise	1	696,075	218.97			8,232	5,713			8,232		(2,487)				0001
Purchased Call/MAB/MAB3132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/09/2022	12/10/2024	07/13/2023	Exercise	1	695,104	267.09			17,204	(2,631)			17,204		(20,641)				0001
Purchased Call/NFC/NFC161BSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025	05/10/2023	Exercise	1	3,188,808	218.97			18,494	10,634			18,494		(7,768)				0001
Purchased Call/MAB/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/20/2025	10/24/2023	Exercise	1	12,021,158	265.59			13,114	13,656	542		13,656		(12,341)				0001
Purchased Call/NFC/NFC161CSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	01/20/2023	Exercise	1	10,673,596	223.76			36,996	75,213	38,217		75,213		(37,779)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2023	10/31/2025	11/03/2023	Exercise	1	13,884,420	265.38		24,715	31,181	6,466			31,181		(23,904)				0001
Purchased Call/MAB/MAB313GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	173,818	269.68									17				0001
Purchased Call/MAB/MAB313HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Exercise	1	8,943,575	269.68		8,549	7,889	(660)			7,889		(7,763)				0001
Purchased Call/MAB/MAB313KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire	1	127,011	268.77									4				0001
Purchased Call/MAB/MAB313KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	10/25/2023	Exercise	1	25,838,964	265.07		19,230	22,554	3,324			22,554		(18,293)				0001
Purchased Call/NFC/NFC161DS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	01/27/2023	Exercise	1	3,548,813	227.42		18,623	29,063	10,441			29,063		(18,452)				0001
Purchased Call/NFC/NFC161DSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024	02/01/2023	Exercise	1	7,069,921	227.7		14,800	19,669	4,869			19,669		(15,390)				0001
Purchased Call/MAB/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025	09/08/2023	Exercise	1	10,181,264	272.99		7,584	6,283	(1,301)			6,283		(7,083)				0001
Purchased Call/MAB/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	11/07/2023	Exercise	1	6,065,944	266.64		1,469	1,797	328			1,797		(936)				0001
Purchased Call/NFC/NFC161DSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	02/06/2023	Exercise	1	5,639,078	233.32		10,494	14,984	4,491			14,984		(10,257)				0001
Purchased Call/MAB/MAB313LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Expire	1	369,137	267.39									15				0001
Purchased Call/MAB/MAB313KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/27/2023	Exercise	1	23,919,022	265.2		21,066	25,710	4,645			25,710		(19,701)				0001
Purchased Call/MAB/MAB313KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/30/2023	Exercise	1	20,469,533	263.76		11,278	15,251	3,973			15,251		(8,648)				0001
Purchased Call/MAB/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2025	11/15/2023	Exercise	1	16,820,842	266.43		9,971	12,761	2,790			12,761		(9,332)				0001
Purchased Call/NFC/NFC161DSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	02/07/2023	Exercise	1	1,709,956	232.91		10,297	14,102	3,805			14,102		(10,241)				0001
Purchased Call/MAB/MAB313MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Exercise	1	23,113,296	269.29		15,135	16,201	1,066			16,201		(12,488)				0001
Purchased Call/MAB/MAB3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2022	12/13/2024	04/20/2023	Exercise	1	853,615	267.87			24,347	(198)			24,347		(25,198)				0001
Purchased Call/NFC/NFC161ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	02/16/2023	Exercise	1	6,347,673	233.48		44,073	38,926	(5,148)			38,926		(43,785)				0001
Purchased Call/MAB/MAB313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/24/2025	10/30/2023	Exercise	1	10,548,260	263.76		3,812	5,038	1,226			5,038		(2,776)				0001
Purchased Call/NFC/NFC161ES5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	02/16/2023	Exercise	1	11,971,251	233.48		55,477	55,937	460			55,937		(56,012)				0001
Purchased Call/MAB/MAB313MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/01/2023	Exercise	1	21,201,585	269.92		2,346	2,845	500			2,845		(892)				0001
Purchased Call/NFC/NFC161ESB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	02/22/2023	Expire	1	2,599,961	231.07									128				0001
Purchased Call/MAB/MAB3132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	03/28/2023	Exercise	1	565,031	260.86			13,070	3,314			13,070		(10,739)				0001
Purchased Call/MAB/MAB313MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	12/04/2023	Exercise	1	17,363,094	270.4		2,494	2,720	226			2,720		142				0001
Purchased Call/NFC/NFC161ESC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	02/22/2023	Expire	1	828,032	231.07									95				0001
Purchased Call/NFC/NFC161ESL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	02/27/2023	Exercise	1	7,285,652	229.29		16,113	28,176	12,064			28,176		(16,436)				0001
Purchased Call/MAB/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2023	09/05/2025	09/11/2023	Exercise	1	12,795,516	272.51		11,805	9,951	(1,854)			9,951		(10,760)				0001
Purchased Call/MAB/MAB313MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/05/2023	Exercise	1	10,453,016	270.88		12,143	12,270	127			12,270		(10,659)				0001
Purchased Call/MAB/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2025	11/01/2023	Exercise	1	20,126,528	264.28		10,294	13,421	3,127			13,421		(9,635)				0001
Purchased Call/NFC/NFC161EST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	03/02/2023	Exercise	1	4,660,200	227.69		2,289	4,164	1,875			4,164		(2,085)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/04/2023	12/04/2025	12/06/2023	Exercise	1	14,803,559	269.8			1,944	1,997	53		1,997		(1,350)				0001
Purchased Call/NFC/NFC161ESU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/28/2023	02/28/2024	03/02/2023	Exercise	1	3,511,312	227.69			17,554	28,612	11,058		28,612		(17,717)				0001
Purchased Call/NFC/NFC161ESII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/01/2023	02/28/2025	03/03/2023	Exercise	1	6,997,635	226.6			32,115	46,841	14,726		46,841		(31,845)				0001
Purchased Call/MAB/MAB313NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	21,891,844	268.42							1,540		1,540				0001
Purchased Call/CSII/CSII000MS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/03/2022	02/02/2024	02/21/2023	Exercise	1	108,425	281.3			5,933	3,576			5,933		(2,416)				0001
Purchased Call/MAB/MAB313LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/02/2023	11/01/2024	11/06/2023	Exercise	1	18,051,941	266.38			18,567	21,381	2,814		21,381		(16,291)				0001
Purchased Call/NFC/NFC161FSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/09/2023	03/08/2024	03/13/2023	Exercise	1	8,602,316	226.82			12,567	25,038	12,471		25,038		(12,846)				0001
Purchased Call/CSII/CSII000MS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/03/2022	02/02/2024	09/08/2023	Exercise	1	51,132	279.87			2,541	1,357			2,541		(1,244)				0001
Purchased Call/MAB/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2025	09/12/2023	Exercise	1	7,189,683	272.05			20,731	15,787	(4,944)		15,787		(20,258)				0001
Purchased Call/NFC/NFC161FSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2024	03/15/2023	Exercise	1	9,438,517	225.8			9,089	17,528	8,439		17,528		(9,680)				0001
Purchased Call/CSII/CSII000MSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/18/2022	02/20/2024	05/12/2023	Exercise	1	118,686	281.91			2,643	2,643	(40)		2,643		(2,770)				0001
Purchased Call/NFC/NFC161FST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2025	03/21/2023	Expire	1	3,462,810	231.26							120		120				0001
Purchased Call/NFC/NFC161FSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/17/2023	03/17/2025	03/21/2023	Exercise	1	3,587,822	231.26			2,353	3,885	1,532		3,885		(2,198)				0001
Purchased Call/MAB/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/12/2025	12/14/2023	Exercise	1	10,963,592	268.42			6,005	7,401	1,396		7,401		(5,441)				0001
Purchased Call/CSII/CSII000MST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024	05/31/2023	Exercise	1	50,052	282.52			1,074	(65)			1,074		(1,233)				0001
Purchased Call/MAB/MAB313LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/01/2024	11/07/2023	Exercise	1	17,530,518	266.64			15,414	17,287	1,874		17,287		(13,561)				0001
Purchased Call/NFC/NFC161FSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2024	03/21/2023	Exercise	1	2,476,862	231.26			4,059	4,839	780		4,839		(4,094)				0001
Purchased Call/NFC/NFC161GSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2025	03/23/2023	Exercise	1	4,744,040	233.68			2,274	4,552	2,278		4,552		(2,040)				0001
Purchased Call/CSII/CSII000NS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/11/2022	03/11/2024	04/26/2023	Exercise	1	89,303	285.13				2,509	425		2,509		(2,155)				0001
Purchased Call/MAB/MAB313LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/05/2024	11/07/2023	Exercise	1	7,489,956	266.64			5,814	7,443	1,629		7,443		(4,945)				0001
Purchased Call/NFC/NFC161GS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2024	03/23/2023	Exercise	1	7,260,246	233.68			14,716	17,565	2,848		17,565		(14,954)				0001
Purchased Call/CSII/CSII000NS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/11/2022	03/12/2024	03/09/2023	Exercise	1	229,498	285.13			6,543	2,596			6,543		(4,049)				0001
Purchased Call/MAB/MAB313ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2023	09/12/2024	09/14/2023	Exercise	1	17,420,614	271.8			7,968	5,753	(2,215)		5,753		(7,517)				0001
Purchased Call/CSII/CSII000NSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/23/2022	03/22/2024	07/28/2023	Exercise	1	125,912	284.4			4,303	1,285			4,303		(3,101)				0001
Purchased Call/NFC/NFC161GS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/22/2023	03/21/2025	03/24/2023	Exercise	1	8,640,146	231.04			25,597	37,096	11,499		37,096		(25,070)				0001
Purchased Call/MAB/MAB313MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/15/2023	11/15/2024	11/17/2023	Exercise	1	18,015,766	268.72			16,650	18,949	2,300		18,949		(15,501)				0001
Purchased Call/MAB/MAB313NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/15/2023	12/17/2024	12/19/2023	Expire	1	11,379,555	271.08							1,569		1,569				0001
Purchased Call/CSII/CSII000NSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2022	03/27/2024	08/01/2023	Exercise	1	85,614	285.54			2,932	888			2,932		(2,151)				0001
Purchased Call/NFC/NFC161GSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2025	04/03/2023	Exercise	1	5,658,901	235.78			5,153	7,165	2,012		7,165		(4,804)				0001
Purchased Call/CSII/CSII000NSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2022	04/04/2024	03/15/2023	Exercise	1	273,374	283.17			9,561	2,798			9,561		(6,943)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161HS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/11/2023	04/11/2024	04/13/2023	Exercise	1	7,412,727	235.1		20,102	25,379	5,277			25,379		(20,285)				0001
Purchased Call/MAB/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/15/2023	12/17/2025	12/19/2023	Exercise	1	7,482,814	271.08		4,957	4,758	(199)			4,758		(4,323)				0001
Purchased Call/MAB/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/18/2023	12/18/2024	12/20/2023	Expire	1	20,152,314	270.34									1,598				0001
Purchased Call/NFC/NFC161HSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2025	04/18/2023	Exercise	1	4,888,619	236.61		2,311	3,020	708			3,020		(2,010)				0001
Purchased Call/MAB/MAB3132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/29/2022	12/27/2024	03/09/2023	Exercise	1	3,485,677	260.63			12,623	4,095			12,623		(8,456)				0001
Purchased Call/MAB/MAB313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/15/2023	09/15/2025	09/19/2023	Exercise	1	14,271,284	272.91		7,909	6,054	(1,855)			6,054		(7,069)				0001
Purchased Call/MAB/MAB313ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/15/2023	09/13/2024	09/19/2023	Exercise	1	18,243,679	272.91		38,262	33,339	(4,923)			33,339		(37,016)				0001
Purchased Call/MAB/MAB3133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/05/2023	01/03/2025	01/09/2023	Exercise	1	14,429,546	261.89		20,398	29,943	9,545			29,943		(20,007)				0001
Purchased Call/MAB/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/20/2023	12/19/2025	12/22/2023	Exercise	1	11,329,973	272.55		9,137	8,985	(152)			8,985		(8,378)				0001
Purchased Call/NFC/NFC161HSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2024	04/18/2023	Exercise	1	3,911,424	236.61		19,926	23,690	3,764			23,690		(19,881)				0001
Purchased Call/NFC/NFC161HSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	04/21/2023	Exercise	1	7,619,579	236.62		23,588	24,733	1,144			24,733		(23,210)				0001
Purchased Call/MAB/MAB313MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/22/2023	11/22/2024	11/27/2023	Exercise	1	31,184,689	269.49		14,148	16,368	2,220			16,368		(8,492)				0001
Purchased Call/MAB/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/15/2023	11/14/2025	11/17/2023	Exercise	1	12,518,928	268.72		5,433	5,884	451			5,884		(4,723)				0001
Purchased Call/NFC/NFC161HSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/21/2025	04/25/2023	Expire	1	3,042,575	235.16									133				0001
Purchased Call/MAB/MAB313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/19/2023	09/19/2025	09/21/2023	Exercise	1	13,881,872	272.38		3,459	2,683	(776)			2,683		(3,049)				0001
Purchased Call/MAB/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/26/2023	12/26/2025	12/28/2023	Expire	1	18,108,338	272.5									1,404				0001
Purchased Call/NFC/NFC161HST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/22/2024	04/25/2023	Exercise	1	4,233,780	235.16		6,501	8,752	2,251			8,752		(6,411)				0001
Purchased Call/MAB/MAB313ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/19/2023	09/19/2024	09/21/2023	Exercise	1	19,085,935	272.38		13,161	8,335	(4,826)			8,335		(12,677)				0001
Purchased Call/MAB/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/22/2023	11/21/2025	11/27/2023	Exercise	1	17,272,565	269.49		9,493	9,636	144			9,636		(7,313)				0001
Purchased Call/NFC/NFC161HSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/25/2023	04/25/2024	04/27/2023	Exercise	1	9,193,959	230.16		31,169	55,978	24,809			55,978		(31,296)				0001
Purchased Call/MAB/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/27/2023	12/26/2025	12/29/2023	Expire	1	16,077,889	273.85									941				0001
Purchased Call/MAB/MAB313ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/25/2023	09/25/2024	09/27/2023	Exercise	1	22,159,420	269.92		14,492	12,045	(2,447)			12,045		(13,930)				0001
Purchased Call/NFC/NFC161HSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	04/28/2023	Exercise	1	6,450,905	231.82		45,583	53,619	8,036			53,619		(45,135)				0001
Purchased Call/MAB/MAB3133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/05/2023	01/05/2024	01/09/2023	Exercise	1	12,983,537	261.89		11,253	16,476	5,224			16,476		(12,012)				0001
Purchased Call/MAB/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/29/2023	10/01/2025	10/03/2023	Exercise	1	2,858,423	267.63		2,063	2,164	101			2,164		(1,818)				0001
Purchased Call/CSW/CSW000NSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	09/18/2023	Exercise	1	52,714	283.67			2,771	1,415			2,771		(1,439)				0001
Purchased Call/NFC/NFC161IS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2024	05/03/2023	Exercise	1	8,195,000	237.54		18,301	26,211	7,910			26,211		(18,500)				0001
Purchased Call/MAB/MAB313JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/02/2023	10/02/2024	10/04/2023	Expire	1	150,117	267.03									5				0001
Purchased Call/MAB/MAB313MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/27/2023	11/26/2025	11/29/2023	Exercise	1	17,069,887	269.54		11,209	11,535	326			11,535		(10,440)				0001
Purchased Call/MAB/MAB313JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/02/2023	10/02/2024	10/04/2023	Exercise	1	21,776,266	267.03		9,750	9,706	(44)			9,706		(9,103)				0001

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Purchased Call/CSII/CSII0000S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2022	04/16/2024	03/21/2023	Exercise	1	103,854	289.51			1,960	(617)			1,960		(2,825)				0001
Purchased Call/NFC/NFC1611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/02/2023	05/01/2025	05/04/2023	Exercise	1	7,410,972	237.54			14,716	24,359	9,643		24,359		(14,575)				0001
Purchased Call/CSII/CSII0000S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/20/2022	04/19/2024	02/23/2023	Exercise	1	166,734	290.24			3,687	(471)			3,687		(4,449)				0001
Purchased Call/CSII/CSII0000SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/20/2022	04/19/2024	10/24/2023	Exercise	1	50,814	289.59			988	(315)			988		(1,373)				0001
Purchased Call/MAB/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	10/05/2023	Exercise	1	10,939,634	265.02			9,794	12,485	2,691		12,485		(9,348)				0001
Purchased Call/NFC/NFC1611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/05/2023	05/05/2025	05/09/2023	Exercise	1	3,204,726	237.64			8,918	12,737	3,819		12,737		(8,741)				0001
Purchased Call/NFC/NFC1611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/10/2023	05/09/2025	05/12/2023	Exercise	1	5,795,100	238.97			28,923	38,926	10,002		38,926		(28,619)				0001
Purchased Call/NFC/NFC1611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/12/2023	05/12/2025	05/16/2023	Expire	1	2,860,691	238.77									223				0001
Purchased Call/NFC/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/12/2023	05/13/2024	05/16/2023	Exercise	1	4,540,046	238.77			7,583	12,235	4,652		12,235		(7,389)				0001
Purchased Call/NFC/NFC161JS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/16/2023	05/16/2025	05/18/2023	Exercise	1	4,766,068	240.1			13,971	17,452	3,481		17,452		(13,505)				0001
Purchased Call/MAB/MAB3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2025	01/12/2023	Exercise	1	16,321,632	263.89			22,741	27,404	4,664		27,404		(22,515)				0001
Purchased Call/MAB/MAB3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2023	Exercise	1	15,466,552	265			17,094	23,530	6,436		23,530		(17,867)				0001
Purchased Call/MAB/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2023	11/28/2025	12/01/2023	Exercise	1	15,455,276	269.92			1,730	1,899	169		1,899		(763)				0001
Purchased Call/NFC/NFC161JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/16/2023	05/16/2024	05/18/2023	Exercise	1	10,812,880	240.1			38,655	58,389	19,734		58,389		(38,569)				0001
Purchased Call/MAB/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/10/2025	10/13/2023	Exercise	1	12,017,863	268.58			24,544	21,449	(3,095)		21,449		(23,891)				0001
Purchased Call/NFC/NFC161JS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	05/22/2023	Expire	1	5,721,579	243.3									641				0001
Purchased Call/MAB/MAB313KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/17/2023	Exercise	1	18,135,543	268.69			7,335	6,555	(780)		6,555		(5,437)				0001
Purchased Call/NFC/NFC161JS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/19/2023	05/19/2025	05/23/2023	Expire	1	3,505,432	245.76									180				0001
Purchased Call/MAB/MAB3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/15/2025	01/18/2023	Exercise	1	8,430,273	265.64			9,045	9,874	829		9,874		(8,779)				0001
Purchased Call/NFC/NFC161JSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/19/2023	05/20/2024	05/23/2023	Exercise	1	3,171,262	245.76			6,377	5,252	(1,124)		5,252		(6,229)				0001
Purchased Call/NFC/NFC161JSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/25/2023	05/23/2025	05/30/2023	Exercise	1	5,002,084	246.79			5,523	5,173	(350)		5,173		(4,942)				0001
Purchased Call/MAB/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2025	12/05/2023	Exercise	1	7,691,940	270.88			7,736	7,361	(375)		7,361		(6,925)				0001
Purchased Call/MAB/MAB313KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Exercise	1	9,317,460	268.69			5,216	5,274	58		5,274		(4,118)				0001
Purchased Call/MAB/MAB313KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Exercise	1	22,076,326	268.77			8,776	8,268	(508)		8,268		(7,955)				0001
Purchased Call/MAB/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	12/05/2023	Exercise	1	6,206,045	270.88			17,090	19,380	2,289		19,380		(16,521)				0001
Purchased Call/NFC/NFC161JST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/30/2023	05/30/2025	06/01/2023	Exercise	1	4,725,636	248.42			11,235	10,889	(347)		10,889		(10,929)				0001
Purchased Call/NFC/NFC161JSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/30/2023	05/30/2024	06/01/2023	Exercise	1	9,477,675	248.42			20,882	21,885	1,003		21,885		(20,791)				0001
Purchased Call/MAB/MAB313NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/11/2023	Expire	1	216,125	270.32									34				0001
Purchased Call/CSII/CSII0000SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2022	04/19/2024	02/22/2023	Exercise	1	332,065	290.18			6,638	102			6,638		(6,636)				0001
Purchased Call/MAB/MAB3133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2023	Exercise	1	18,204,754	265.5			15,845	18,079	2,234		18,079		(16,736)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	10/19/2023	Exercise	1	9,823,337	268.77		3,220	3,032	(188)			3,032		(2,905)				0001
Purchased Call/MAB/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2025	12/12/2023	Expire	1	6,911,709	267.75									795				0001
Purchased Call/MAB/MAB313NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/19/2023	Exercise	1	9,139,359	271.08		2,212	2,691	478			2,691		(689)				0001
Purchased Call/CSII/CSII0000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/27/2022	04/26/2024	07/27/2023	Exercise	1	514,905	290.31			9,524	(1,557)			9,524		(11,329)				0001
Purchased Call/MAB/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Exercise	1	24,443,173	271.72		1,902	2,129	227			2,129		268				0001
Purchased Call/NFC/NFC161JSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	06/05/2023	Exercise	1	10,181,407	248.9		12,770	13,788	1,018			13,788		(12,308)				0001
Purchased Call/NFC/NFC161KS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	06/06/2023	Exercise	1	2,763,007	249.42		4,652	4,883	231			4,883		(4,449)				0001
Purchased Call/CSII/CSII0000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	12/04/2023	Exercise	1	68,507	290.27			689	(1,065)			689		(1,853)				0001
Purchased Call/NFC/NFC161KSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	06/09/2023	Exercise	1	13,547,656	246.32		41,840	47,671	5,832			47,671		(41,592)				0001
Purchased Call/MAB/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2023	Expire	1	2,788,494	272.21									640				0001
Purchased Call/MAB/MAB313KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	10/20/2023	Exercise	1	22,032,859	267.98		12,947	11,022	(1,925)			11,022		(11,731)				0001
Purchased Call/MAB/MAB313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2023	10/17/2025	10/20/2023	Expire	1	12,756,498	267.98									757				0001
Purchased Call/MAB/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/22/2025	12/27/2023	Expire	1	11,555,452	272.21									1,661				0001
Purchased Call/MAB/MAB313KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/23/2023	Exercise	1	13,630,707	266.6		3,595	3,835	239			3,835		(1,898)				0001
Purchased Call/MAB/MAB3134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/24/2025	01/27/2023	Exercise	1	16,668,920	266.01		12,332	13,029	697			13,029		(12,026)				0001
Purchased Call/CSII/CSII0000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2024	09/20/2023	Exercise	1	51,976	292.85			1,340	(8)			1,340		(1,469)				0001
Purchased Call/MAB/MAB3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	26,930,615	272.5									2,433				0001
Purchased Call/MAB/MAB3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	27,026,782	273.85									1,971				0001
Purchased Call/NFC/NFC161LS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2023	06/21/2024	06/26/2023	Exercise	1	9,556,726	251.57		22,784	19,123	(3,661)			19,123		(22,197)				0001
Purchased Call/MAB/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/17/2025	10/23/2023	Exercise	1	5,778,285	266.6		5,079	4,978	(100)			4,978		(4,551)				0001
Purchased Call/MAB/MAB3134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Exercise	1	12,621,262	266		9,301	10,766	1,465			10,766		(9,849)				0001
Purchased Call/NFC/NFC161LS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	06/27/2023	Exercise	1	2,511,778	249.59		10,310	9,680	(629)			9,680		(10,060)				0001
Purchased Call/MAB/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2025	12/27/2023	Expire	1	4,297,708	272.21									687				0001
Purchased Call/MAB/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2025	01/03/2024	Expire	1	2,096,380	272.24									169				0001
Purchased Call/CSII/CSII000PSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024	01/06/2023	Exercise	1	212,490	293.73			3,765	(1,943)			3,765		(6,003)				0001
Purchased Call/NFC/NFC161LSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2024	06/28/2023	Exercise	1	8,489,199	247.24		3,057	3,034	(23)			3,034		(2,990)				0001
Purchased Call/NFC/NFC161LSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	06/29/2023	Exercise	1	9,829,674	250.09		17,768	16,599	(1,170)			16,599		(17,615)				0001
Purchased Call/CSII/CSII000PSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/03/2022	06/03/2024	06/30/2023	Exercise	1	71,822	293.99			1,116	(827)			1,116		(2,092)				0001
Purchased Call/CSII/CSII000PSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2022	06/07/2024	02/28/2023	Exercise	1	205,318	295.34			2,406	(3,178)			2,406		(5,745)				0001
Purchased Call/MAB/MAB3134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	02/02/2023	Exercise	1	18,382,747	265.87		24,943	26,570	1,627			26,570		(25,716)				0001

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Purchased Call/NFC/NFC1615L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	07/05/2023	Exercise	1	4,463,752	252.92		2,355	2,137	(218)			2,137		(2,198)				0001
Purchased Call/NFC/NFC161LSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2023	07/05/2024	07/07/2023	Exercise	1	11,234,173	253.05		10,435	6,583	(3,852)			6,583		(10,208)				0001
Purchased Call/MAB/MAB313KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/23/2023	10/23/2024	10/25/2023	Expire	1	116,094	265.07									4				0001
Purchased Call/CSW/CSW000PSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/17/2022	06/18/2024	02/17/2023	Exercise	1	170,748	291.23		4,561	4,561	(142)			4,561		(5,287)				0001
Purchased Call/NFC/NFC161LSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	07/10/2023	Exercise	1	7,315,924	251.1		39,161	46,765	7,604			46,765		(38,712)				0001
Purchased Call/MAB/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/20/2023	10/22/2025	10/24/2023	Exercise	1	4,657,642	265.59		2,444	3,726	1,281			3,726		(2,007)				0001
Purchased Call/NFC/NFC161LST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	07/10/2023	Exercise	1	10,371,694	251.1		21,564	18,152	(3,412)			18,152		(20,681)				0001
Purchased Call/MAB/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/25/2023	10/24/2025	10/27/2023	Exercise	1	15,436,283	265.2		10,438	12,600	2,162			12,600		(9,453)				0001
Purchased Call/MAB/MAB3134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/03/2023	02/04/2025	02/07/2023	Exercise	1	13,501,001	265.33		24,384	26,867	2,483			26,867		(23,872)				0001
Purchased Call/CSW/CSW000QS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	04/25/2023	Exercise	1	103,358	289.56			2,520	(384)			2,520		(3,095)				0001
Purchased Call/NFC/NFC161MS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	07/14/2023	Exercise	1	6,233,299	254.45		14,743	13,587	(1,156)			13,587		(14,286)				0001
Purchased Call/MAB/MAB3134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/03/2023	02/05/2025	02/07/2023	Exercise	1	12,281,510	265.33		7,521	8,691	1,170			8,691		(7,178)				0001
Purchased Call/MAB/MAB3134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/03/2023	02/02/2024	02/07/2023	Exercise	1	17,184,113	265.33		20,399	25,782	5,383			25,782		(21,028)				0001
Purchased Call/NFC/NFC161MS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	07/17/2023	Exercise	1	10,925,721	257.67		5,643	4,174	(1,468)			4,174		(4,635)				0001
Purchased Call/MAB/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/27/2023	10/27/2025	10/31/2023	Exercise	1	13,282,894	264.2		13,939	16,222	2,283			16,222		(12,996)				0001
Purchased Call/NFC/NFC161MS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	07/18/2023	Exercise	1	4,257,908	257.6		4,587	5,041	454			5,041		(4,304)				0001
Purchased Call/NFC/NFC161MSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	07/18/2023	Expire	1	3,576,516	257.6									198				0001
Purchased Call/NFC/NFC161MSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	07/21/2023	Exercise	1	6,484,241	260.28		5,036	2,202	(2,834)			2,202		(4,523)				0001
Purchased Call/MAB/MAB313LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/30/2023	10/30/2024	11/01/2023	Exercise	1	22,891,642	264.28		18,672	25,949	7,277			25,949		(17,815)				0001
Purchased Call/NFC/NFC161MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	07/24/2023	Exercise	1	5,234,313	254.79		8,956	7,004	(1,952)			7,004		(8,463)				0001
Purchased Call/CSW/CSW000QS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024	03/06/2023	Exercise	1	110,184	289.27			2,776	(345)			2,776		(3,381)				0001
Purchased Call/MAB/MAB313LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/01/2023	11/01/2024	11/03/2023	Exercise	1	23,451,864	265.38		16,415	22,701	6,285			22,701		(14,843)				0001
Purchased Call/MAB/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/27/2023	10/28/2025	10/31/2023	Exercise	1	9,765,888	264.2		7,609	9,201	1,592			9,201		(6,635)				0001
Purchased Call/NFC/NFC161MSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2025	07/25/2023	Exercise	1	2,395,852	254.05		2,734	1,515	(1,219)			1,515		(2,442)				0001
Purchased Call/MAB/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/31/2023	10/31/2025	11/02/2023	Expire	1	10,030,028	264.4									358				0001
Purchased Call/NFC/NFC161MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	07/25/2023	Exercise	1	4,207,194	254.05		4,876	4,677	(199)			4,677		(4,416)				0001
Purchased Call/NFC/NFC161MSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	07/28/2023	Exercise	1	12,217,294	254.88		6,204	1,814	(4,390)			1,814		(5,606)				0001
Purchased Call/MAB/MAB313LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/08/2023	11/08/2024	11/10/2023	Exercise	1	25,726,246	265.95		12,459	15,841	3,381			15,841		(10,869)				0001
Purchased Call/MAB/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/03/2023	11/04/2025	11/07/2023	Exercise	1	6,917,137	266.64		3,075	3,600	525			3,600		(2,356)				0001
Purchased Call/NFC/NFC161NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	08/01/2023	Exercise	1	6,452,544	258.09		6,149	2,876	(3,273)			2,876		(5,356)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/NFC/NFC1611NS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/29/2025	08/01/2023	Exercise	1	2,972,370	258.09		2,261	1,258	(1,003)			1,258		(1,880)				0001
Purchased Call/MAB/MAB313LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/10/2023	11/08/2024	11/14/2023	Exercise	1	15,676,036	266.25		1,674	2,088	414			2,088		129				0001
Purchased Call/MAB/MAB3135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/07/2023	02/07/2025	02/09/2023	Exercise	1	21,577,857	265.1		41,446	45,455	4,009			45,455		(41,004)				0001
Purchased Call/NFC/NFC1611NS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/01/2023	08/01/2024	08/03/2023	Exercise	1	11,109,519	257.74		11,305	4,396	(6,909)			4,396		(11,037)				0001
Purchased Call/NFC/NFC1611NSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/02/2024	08/08/2023	Exercise	1	10,585,290	252.78		4,220	3,043	(1,177)			3,043		(3,072)				0001
Purchased Call/MLR/MLR161DSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2022	04/16/2024	03/21/2023	Exercise	1	51,419	259		12	12	(1,191)			12		(1,665)				0001
Purchased Call/MAB/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/06/2023	11/06/2025	11/08/2023	Exercise	1	20,203,996	267.39		18,368	19,923	1,555			19,923		(17,722)				0001
Purchased Call/MAB/MAB313MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/16/2023	11/15/2024	11/20/2023	Exercise	1	26,190,606	268.97		2,854	2,531	(323)			2,531		894				0001
Purchased Call/MAB/MAB313MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/20/2023	11/20/2024	11/22/2023	Exercise	1	25,738,996	269.17		5,669	5,519	(150)			5,519		(3,452)				0001
Purchased Call/NFC/NFC1611NSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/07/2024	08/09/2023	Exercise	1	12,548,630	254.46		2,028	748	(1,280)			748		(1,734)				0001
Purchased Call/MLR/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/25/2022	04/25/2024	01/05/2023	Exercise	1	54,693	255.73			107	(1,189)			107		(1,396)				0001
Purchased Call/NFC/NFC1611NSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/09/2024	08/11/2023	Exercise	1	12,527,191	250.33		22,014	16,415	(5,599)			16,415		(21,480)				0001
Purchased Call/MAB/MAB313MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/24/2023	11/22/2024	11/28/2023	Exercise	1	5,277,105	269.78		2,088	2,527	440			2,527		(1,364)				0001
Purchased Call/CSII/CSII0000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/07/2022	07/05/2024	07/07/2023	Exercise	1	189,025	287.19			5,333	3			5,333		(5,491)				0001
Purchased Call/MLR/MLR161FS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/31/2022	05/31/2024	01/13/2023	Exercise	1	59,301	252.25			270	(1,241)			270		(1,648)				0001
Purchased Call/NFC/NFC1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	08/21/2023	Expire	1	6,052,472	245.57							782		782				0001
Purchased Call/CSII/CSII0000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/13/2022	07/12/2024	10/18/2023	Exercise	1	51,471	287.81			1,500	37			1,500		(1,597)				0001
Purchased Call/MAB/MAB3135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/09/2023	02/09/2024	02/13/2023	Exercise	1	13,771,252	265.37		13,314	17,484	4,170			17,484		(13,792)				0001
Purchased Call/MLR/MLR161FSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2024	01/23/2023	Exercise	1	106,747	251.82			424	(2,325)			424		(2,837)				0001
Purchased Call/NFC/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/16/2024	08/21/2023	Exercise	1	12,562,183	245.57		12,773	10,308	(2,465)			10,308		(11,060)				0001
Purchased Call/MAB/MAB313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/24/2023	11/26/2025	11/28/2023	Exercise	1	6,465,973	269.78		2,225	2,214	(12)			2,214		(1,800)				0001
Purchased Call/MAB/MAB313MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/28/2023	11/27/2024	11/30/2023	Expire	1	100,310	269.95									5				0001
Purchased Call/MAB/MAB313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/01/2023	12/03/2024	12/05/2023	Exercise	1	5,624,258	270.88		1,307	1,141	(166)			1,141		(422)				0001
Purchased Call/MAB/MAB313MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/30/2023	11/28/2025	12/04/2023	Expire	1	16,622,822	270.4									1,229				0001
Purchased Call/NFC/NFC1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	08/22/2023	Exercise	1	5,220,953	245.21		6,749	7,564	815			7,564		(5,989)				0001
Purchased Call/NFC/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/18/2025	08/22/2023	Exercise	1	4,595,971	245.21		2,303	3,297	994			3,297		(1,967)				0001
Purchased Call/MAB/MAB3135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/15/2023	02/15/2024	02/17/2023	Exercise	1	13,455,556	265.1		15,660	18,747	3,086			18,747		(16,099)				0001
Purchased Call/NFC/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2025	08/22/2023	Expire	1	1,734,461	245.21									239				0001
Purchased Call/NFC/NFC1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	08/25/2023	Exercise	1	4,456,006	251.66		10,759	9,403	(1,356)			9,403		(10,462)				0001
Purchased Call/MAB/MAB3135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/10/2023	02/11/2025	02/14/2023	Exercise	1	11,453,961	264.86		24,980	28,093	3,113			28,093		(24,514)				0001

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Purchased Call/MAB/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/01/2023	12/01/2025	12/05/2023	Expire	1	8,514,247	270.88									661				0001
Purchased Call/NFC/NFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	08/25/2023	Exercise	1	13,705,093	251.66			2,031	2,244	213				(1,175)				0001
Purchased Call/CSII/CSII0000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/20/2022	07/19/2024	04/25/2023	Exercise	1	50,011	286.87				1,409	(31)				(1,566)				0001
Purchased Call/MAB/MAB3135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2023	02/20/2024	02/22/2023	Exercise	1	16,003,118	265.09			10,294	13,975	3,680				(10,791)				0001
Purchased Call/CSII/CSII0000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/20/2022	07/19/2024	09/07/2023	Exercise	1	50,064	287.35				1,786	377				(1,495)				0001
Purchased Call/NFC/NFC1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	08/28/2023	Exercise	1	9,107,086	247.1			1,943	1,055	(888)				(486)				0001
Purchased Call/MAB/MAB3135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2023	02/16/2024	02/22/2023	Exercise	1	30,674,179	265.09			43,092	51,763	8,672				(43,884)				0001
Purchased Call/MLR/MLR161FSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	02/06/2023	Exercise	1	51,401	245.4				408	(916)				(1,526)				0001
Purchased Call/CSII/CSII0000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/22/2022	07/24/2024	09/28/2023	Exercise	1	51,212	286.52				1,671	178				(1,651)				0001
Purchased Call/NFC/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	08/28/2023	Exercise	1	5,045,911	247.1			4,059	3,867	(192)				(3,403)				0001
Purchased Call/NFC/NFC1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2024	08/30/2023	Exercise	1	11,377,623	249.4			3,806	3,721	(84)				(3,355)				0001
Purchased Call/CSII/CSII000RS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/04/2022	08/02/2024	01/09/2023	Exercise	1	333,142	282.5				16,513	6,616				(10,392)				0001
Purchased Call/NFC/NFC1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	08/31/2023	Exercise	1	6,163,380	252.84			4,349	3,984	(365)				(4,042)				0001
Purchased Call/CSII/CSII000RSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2022	08/29/2024	09/06/2023	Exercise	1	58,665	291.81				1,689	(33)				(1,909)				0001
Purchased Call/NFC/NFC1610SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	09/05/2023	Exercise	1	5,632,761	254.25			13,786	10,393	(3,393)				(12,952)				0001
Purchased Call/NFC/NFC1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	09/06/2023	Expire	1	1,599,038	254.15									280				0001
Purchased Call/NFC/NFC161PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	09/08/2023	Exercise	1	9,063,323	251.76			7,318	6,205	(1,113)				(6,628)				0001
Purchased Call/CSII/CSII000RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/31/2022	08/30/2024	10/05/2023	Exercise	1	53,628	290.67				1,334	(312)				(1,794)				0001
Purchased Call/NFC/NFC161PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	09/11/2023	Exercise	1	7,665,176	249.21			23,281	22,283	(998)				(22,331)				0001
Purchased Call/MAB/MAB3135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/21/2023	02/21/2024	02/23/2023	Exercise	1	15,281,898	264.52			15,278	19,918	4,640				(15,781)				0001
Purchased Call/CSII/CSII000SS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/09/2022	09/11/2024	09/19/2023	Exercise	1	121,625	289.82				4,516	705				(3,933)				0001
Purchased Call/CSII/CSII000SS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/09/2022	09/09/2024	10/12/2023	Exercise	1	166,173	289.82				4,317	(873)				(5,340)				0001
Purchased Call/NFC/NFC161PSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	09/18/2023	Exercise	1	11,640,344	252.06			6,801	3,271	(3,530)				(4,995)				0001
Purchased Call/NFC/NFC161PSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	09/19/2023	Expire	1	1,903,810	246.57									184				0001
Purchased Call/NFC/NFC161PSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	09/19/2023	Exercise	1	5,515,210	246.57			2,850	2,103	(746)				(2,405)				0001
Purchased Call/MAB/MAB3136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/28/2023	02/28/2024	03/02/2023	Exercise	1	5,694,752	264.3			25,523	32,501	6,977				(25,648)				0001
Purchased Call/CSII/CSII000SSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/21/2022	09/20/2024	03/09/2023	Exercise	1	155,076	291.12				4,356	(527)				(5,154)				0001
Purchased Call/MLR/MLR161GS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	04/06/2023	Exercise	1	50,482	245.26				212	(1,165)				(1,618)				0001
Purchased Call/NFC/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	09/26/2023	Exercise	1	3,069,333	238.73			2,409	3,256	847				(1,955)				0001
Purchased Call/MAB/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/05/2023	12/05/2025	12/07/2023	Expire	1	13,988,490	268.95									643				0001

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Purchased Call/NFC/NFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/20/2024	09/26/2023	Exercise	1	14,019,372	238.73		13,814	15,465	1,652			15,465		(11,676)				0001
Purchased Call/CSII/CSII000SSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/29/2022	09/27/2024	04/06/2023	Exercise	1	50,393	290.75			1,371	(236)			1,371		(1,796)				0001
Purchased Call/NFC/NFC1612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2024	09/27/2023	Exercise	1	16,534,696	239.4		11,365	11,811	447			11,811		(10,633)				0001
Purchased Call/MAB/MAB3136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/28/2023	02/29/2024	03/02/2023	Exercise	1	10,166,965	264.3		11,099	14,342	3,243			14,342		(11,407)				0001
Purchased Call/CSII/CSII000SSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2024	10/11/2023	Exercise	1	121,664	293.5			2,199	(1,707)			2,199		(4,106)				0001
Purchased Call/NFC/NFC1612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2025	09/28/2023	Exercise	1	5,671,191	236.87		23,483	27,530	4,047			27,530		(23,266)				0001
Purchased Call/MLR/MLR161DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/13/2022	04/12/2024	03/20/2023	Exercise	1	64,235	259.84			12	(1,479)			12		(1,740)				0001
Purchased Call/MAB/MAB313NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/06/2023	12/06/2024	12/08/2023	Exercise	1	19,265,392	270.32		1,809	2,102	293			2,102		(520)				0001
Purchased Call/NFC/NFC1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2024	10/03/2023	Exercise	1	3,510,655	238.96		6,977	9,102	2,125			9,102		(6,348)				0001
Purchased Call/NFC/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2025	10/03/2023	Exercise	1	1,465,443	238.96		2,701	3,131	430			3,131		(2,520)				0001
Purchased Call/CSII/CSII000SSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2024	02/23/2023	Exercise	1	113,186	293.27			2,730	(961)			2,730		(3,855)				0001
Purchased Call/MAB/MAB3136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/03/2023	03/05/2025	03/07/2023	Exercise	1	13,239,153	266.13		11,825	12,110	284			12,110		(11,503)				0001
Purchased Call/NFC/NFC1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2024	10/03/2023	Exercise	1	5,294,110	238.96		2,277	3,105	828			3,105		(1,215)				0001
Purchased Call/MAB/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/06/2023	12/05/2025	12/08/2023	Exercise	1	10,931,860	270.32		2,893	2,889	(4)			2,889		(2,216)				0001
Purchased Call/MAB/MAB313NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/08/2023	12/09/2024	12/12/2023	Exercise	1	8,222,181	267.75		3,924	4,008	85			4,008		(2,619)				0001
Purchased Call/NFC/NFC1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	10/10/2023	Exercise	1	6,432,375	238.66		25,020	29,905	4,885			29,905		(23,951)				0001
Purchased Call/MAB/MAB313NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/08/2023	12/06/2024	12/12/2023	Expire	1	50,347	267.75									8				0001
Purchased Call/MAB/MAB313NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/14/2023	12/13/2024	12/18/2023	Exercise	1	19,610,867	270.47		1,174	1,355	182			1,355		1,802				0001
Purchased Call/NFC/NFC161RS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/11/2024	10/16/2023	Exercise	1	11,182,643	242.89		4,098	4,552	453			4,552		(1,816)				0001
Purchased Call/MAB/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/13/2023	12/12/2025	12/15/2023	Expire	1	14,518,024	269.34									1,093				0001
Purchased Call/NFC/NFC161RSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/11/2024	10/17/2023	Exercise	1	14,204,829	240.56		8,016	7,421	(595)			7,421		(5,438)				0001
Purchased Call/MLR/MLR161FSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/21/2022	06/21/2024	01/24/2023	Exercise	1	83,474	245.67			700	(1,483)			700		(2,272)				0001
Purchased Call/NFC/NFC161RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/18/2023	10/17/2025	10/20/2023	Expire	1	7,363,924	240.03									719				0001
Purchased Call/NFC/NFC161RSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/18/2023	10/18/2024	10/20/2023	Exercise	1	16,790,555	240.03		16,914	15,695	(1,219)			15,695		(15,219)				0001
Purchased Call/MLR/MLR161FSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	04/24/2023	Exercise	1	50,415	246.72			123	(1,219)			123		(1,635)				0001
Purchased Call/CSII/CSII000TSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/07/2022	10/08/2024	12/06/2023	Exercise	1	159,273	295.65			2,089	(3,049)			2,089		(5,350)				0001
Purchased Call/MAB/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/18/2023	12/18/2025	12/20/2023	Expire	1	14,199,576	270.34									1,011				0001
Purchased Call/MAB/MAB3136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/06/2023	03/06/2025	03/08/2023	Exercise	1	27,038,621	266.88		84,385	82,445	(1,941)			82,445		(84,145)				0001
Purchased Call/NFC/NFC161RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/18/2024	10/23/2023	Exercise	1	12,343,919	238.61		16,940	19,176	2,237			19,176		(14,436)				0001
Purchased Call/MAB/MAB3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	17,085,770	272.55									1,422				0001

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Purchased Call/NFC/NFC161RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/21/2025	10/24/2023	Exercise	1	2,781,002	236.14		3,869	3,921	.51			3,921		(3,443)				0001
Purchased Call/NFC/NFC161RSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	10/27/2023	Exercise	1	6,273,138	234.19		9,998	14,105	4,107			14,105		(9,390)				0001
Purchased Call/MAB/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/19/2023	12/19/2025	12/21/2023	Expire	1	10,467,112	271.72									765				0001
Purchased Call/NFC/NFC161SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/29/2024	10/31/2023	Exercise	1	3,528,586	232.09		5,319	9,701	4,382			9,701		(4,560)				0001
Purchased Call/MAB/MAB3136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/09/2023	03/07/2025	03/13/2023	Exercise	1	15,424,647	266.61		11,436	12,324	888			12,324		(10,953)				0001
Purchased Call/NFC/NFC161SS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/30/2023	10/30/2024	11/01/2023	Exercise	1	16,676,952	233.39		6,206	12,412	6,206			12,412		(5,013)				0001
Purchased Call/CSII/CSII000TS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/11/2022	10/10/2024	01/02/2024	Exercise	1	50,531	295.42			631	(923)			631		(1,660)				0001
Purchased Call/MLR/MLR161GSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/05/2022	08/07/2024	01/12/2023	Exercise	1	104,925	244.41			709	(2,283)			709		(3,199)				0001
Purchased Call/MLR/MLR161ISC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/26/2022	09/26/2024	02/23/2023	Exercise	1	184,704	234.25			2,626	(2,948)			2,626		(5,762)				0001
Purchased Call/NFC/NFC161SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/31/2025	11/02/2023	Expire	1	4,617,506	234.02							298						0001
Purchased Call/MAB/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/28/2023	12/26/2025	01/02/2024	Expire	1	7,721,424	273.3							927						0001
Purchased Call/NFC/NFC161SSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/02/2023	11/01/2024	11/06/2023	Exercise	1	13,955,312	238.83		8,174	13,147	4,973			13,147		(5,003)				0001
Purchased Call/CSII/CSII000TS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/18/2022	10/17/2024	08/23/2023	Exercise	1	107,053	295.24			1,810	(1,671)			1,810		(3,632)				0001
Purchased Call/NFC/NFC161SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/01/2024	11/07/2023	Exercise	1	15,694,383	240.66		2,168	2,791	623			2,791		829				0001
Purchased Call/MLR/MLR161ISE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	03/29/2023	Exercise	1	55,997	235.4			768	(936)			768		(1,906)				0001
Purchased Call/MLR/MLR161ISZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2022	10/18/2024	01/25/2023	Exercise	1	112,114	232.13			3,145	(350)			3,145		(3,725)				0001
Purchased Call/NFC/NFC161SSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/04/2024	11/07/2023	Exercise	1	6,833,055	240.66		2,158	2,873	715			2,873		(597)				0001
Purchased Call/CSII/CSII000TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/21/2022	10/22/2024	05/17/2023	Exercise	1	50,285	296.84			683	(963)			683		(1,712)				0001
Purchased Call/CSII/CSII000TSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/25/2022	10/24/2024	12/13/2023	Exercise	1	54,032	295.84			524	(1,241)			524		(1,900)				0001
Purchased Call/NFC/NFC161SSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/03/2025	11/07/2023	Exercise	1	5,993,285	240.66		14,570	22,565	7,994			22,565		(14,010)				0001
Purchased Call/MLR/MLR161HS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/12/2022	08/13/2024	02/07/2023	Exercise	1	56,734	245.37			388	(1,248)			388		(2,371)				0001
Purchased Call/CSII/CSII000TSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/26/2022	10/25/2024	02/03/2023	Exercise	1	129,860	295.72			2,937	(1,418)			2,937		(4,453)				0001
Purchased Call/NFC/NFC161SSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/07/2024	11/09/2023	Exercise	1	13,810,940	242.84		9,127	11,457	2,331			11,457		(8,034)				0001
Purchased Call/CSII/CSII000TSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/28/2022	10/30/2024	12/26/2023	Exercise	1	59,503	292.72			1,041	(933)			1,041		(2,132)				0001
Purchased Call/NFC/NFC161SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/07/2025	11/10/2023	Expire	1	6,055,119	243.02							687						0001
Purchased Call/CSII/CSII000TSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	11/11/2022	11/11/2024	12/06/2023	Exercise	1	51,363	294.01			744	(995)			744		(1,934)				0001
Purchased Call/NFC/NFC161SST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	11/14/2023	Exercise	1	11,563,931	245.08		5,569	5,920	352			5,920		(3,493)				0001
Purchased Call/CSII/CSII000US5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	11/18/2022	11/19/2024	10/03/2023	Exercise	1	50,309	291.58			1,513	(208)			1,513		(1,830)				0001
Purchased Call/NFC/NFC161TS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/15/2024	11/17/2023	Exercise	1	15,540,318	247		9,158	10,610	1,452			10,610		(7,513)				0001
Purchased Call/MLR/MLR161JSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2022	11/01/2024	01/24/2023	Exercise	1	102,133	230.94			2,983	(264)			2,983		(3,542)				0001

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Purchased Call/CSII/CSII000USE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/30/2022	11/29/2024	01/12/2023	Exercise	1	637,760	290.36			14,630	1,148			14,630		(13,646)				0001
Purchased Call/NFC/NFC161TS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/16/2023	11/15/2024	11/20/2023	Expire	1	12,142,867	247.07									2,912				0001
Purchased Call/CSII/CSII000USM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/08/2022	12/06/2024	09/13/2023	Exercise	1	50,482	285.11			2,491	714			2,491		(1,964)				0001
Purchased Call/CSII/CSII000VS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/28/2022	12/27/2024	06/27/2023	Exercise	1	667,213	287.6			7,932	(449)			7,932		(8,400)				0001
Purchased Call/NFC/NFC161TS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/16/2023	11/14/2025	11/20/2023	Expire	1	5,050,685	247.07									794				0001
Purchased Call/MLR/MLR161JSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/14/2022	11/14/2024	08/10/2023	Exercise	1	53,819	232.81			400	(1,350)			400		(1,861)				0001
Purchased Call/NFC/NFC161TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2024	11/28/2023	Expire	1	1,041,654	248.02									270				0001
Purchased Call/NFC/NFC161TSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/29/2023	11/28/2025	12/01/2023	Expire	1	9,991,964	248.21									920				0001
Purchased Call/CSII/CSII000VS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/03/2023	12/30/2024	01/05/2023	Expire	1	1,561,683	288.69									20				0001
Purchased Call/MAB/MAB3136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/10/2023	03/10/2025	03/14/2023	Exercise	1	10,454,656	265.16			9,343	10,110	767		10,110		(9,030)				0001
Purchased Call/NFC/NFC161TSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/01/2023	11/29/2024	12/05/2023	Expire	1	10,316,465	248.17									2,367				0001
Purchased Call/MLR/MLR161KS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/02/2022	12/02/2024	02/07/2023	Exercise	1	205,716	233.55			3,744	(3,159)			3,744		(7,250)				0001
Purchased Call/CSII/CSII000VSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2023	01/07/2025	01/10/2023	Exercise	1	689,071	291.74		2,566	2,634	68			2,634		(2,537)				0001
Purchased Call/MLR/MLR161KS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/02/2022	12/04/2024	03/02/2023	Exercise	1	53,861	233.55			750	(1,058)			750		(2,015)				0001
Purchased Call/CSII/CSII000VSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/14/2025	01/18/2023	Expire	1	388,200	293.92									31				0001
Purchased Call/CSII/CSII000VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	01/21/2025	01/24/2023	Expire	1	452,935	295.22									26				0001
Purchased Call/NFC/NFC161US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/04/2023	12/04/2024	12/06/2023	Exercise	1	15,090,715	245.97		2,554	3,927	1,372			3,927		(509)				0001
Purchased Call/CSII/CSII000VST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2023	01/24/2025	01/27/2023	Exercise	1	5,061,321	296.03		4,042	2,183	(1,859)			2,183		(3,870)				0001
Purchased Call/CSII/CSII000VSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/27/2023	01/28/2025	01/31/2023	Expire	1	357,177	298.11									14				0001
Purchased Call/MLR/MLR161KSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/09/2022	12/11/2024	02/10/2023	Exercise	1	136,985	232.62			2,856	(1,653)			2,856		(4,740)				0001
Purchased Call/CSII/CSII000IIS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/01/2023	01/31/2025	02/03/2023	Exercise	1	5,674,986	295.42		12,431	11,042	(1,389)			11,042		(12,292)				0001
Purchased Call/NFC/NFC161USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2024	12/14/2023	Exercise	1	19,983,136	252.71		3,082	3,718	637			3,718		(645)				0001
Purchased Call/MLR/MLR161KSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/16/2022	12/16/2024	02/21/2023	Exercise	1	107,578	232.41			1,810	(1,904)			1,810		(4,147)				0001
Purchased Call/CSII/CSII000IIS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/02/2023	01/31/2025	02/06/2023	Exercise	1	4,451,810	297.18		22,408	18,795	(3,613)			18,795		(22,214)				0001
Purchased Call/NFC/NFC161USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/14/2023	12/12/2025	12/18/2023	Exercise	1	5,219,496	255.96		3,131	3,451	319			3,451		(2,291)				0001
Purchased Call/MLR/MLR161KSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/20/2022	12/20/2024	01/20/2023	Exercise	1	218,426	231.69			3,883	156			3,883		(4,154)				0001
Purchased Call/NFC/NFC161USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/18/2023	12/18/2025	12/20/2023	Expire	1	6,338,122	257.23									548				0001
Purchased Call/CSII/CSII000IIS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/07/2023	02/06/2025	02/09/2023	Exercise	1	3,167,444	295.71		14,235	12,418	(1,817)			12,418		(14,186)				0001
Purchased Call/NFC/NFC161VS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/21/2023	12/19/2025	12/26/2023	Expire	1	7,891,895	257.05									1,723				0001
Purchased Call/CSII/CSII000IISJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/14/2025	02/22/2023	Expire	1	2,446,163	293.54									72				0001

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Purchased Call/NFC/NFC161VSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/31/2024	01/03/2024	Expire	1	2,289,203	257.01									462				0001
Purchased Call/CSII/CSII000IISR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/28/2023	02/27/2025	03/02/2023	Expire	1	2,649,540	292.89									22				0001
Purchased Call/IAB/IAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2025	01/03/2024	Expire	1	1,632,106	272.24									131				0001
Purchased Call/NKY/NKY0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/22/2023	01/05/2024	12/27/2023	Expire	1	2,988,000	32200									813				0001
Purchased Call/CSII/CSII000IISS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/01/2023	02/28/2025	03/03/2023	Exercise	1	3,678,711	293.35		4,049	2,864	(1,185)			2,864		(3,960)				0001
Purchased Call/MLR/MLR161KSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2022	12/27/2024	02/22/2023	Exercise	1	396,116	232.1		4,840		(6,397)			4,840		(11,282)				0001
Purchased Call/CSII/CSII000IISX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2025	03/07/2023	Exercise	1	1,642,544	293.92		1,904	974	(930)			974		(1,804)				0001
Purchased Call/CSII/CSII000IXS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/10/2023	03/10/2025	03/14/2023	Exercise	1	4,636,447	287.58		12,601	11,031	(1,570)			11,031		(12,513)				0001
Purchased Call/MLR/MLR161KSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/31/2024	02/03/2023	Exercise	1	58,084	231.3		2,220	204	(1,831)			2,220		(1,831)				0001
Purchased Call/CSII/CSII000IXSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	03/20/2025	03/23/2023	Exercise	1	7,092,037	283.75		17,573	16,847	(726)			16,847		(17,496)				0001
Purchased Call/CSII/CSII000IXSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	03/31/2025	04/04/2023	Exercise	1	2,406,723	286.87		2,064	2,316	252			2,316		(1,986)				0001
Purchased Call/MLR/MLR161HSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/23/2022	08/23/2024	01/23/2023	Exercise	1	174,658	244.12			1,972	(3,117)			1,972		(5,208)				0001
Purchased Call/CSII/CSII000IXSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/12/2023	04/11/2025	04/14/2023	Exercise	1	4,772,010	287.58		21,389	20,449	(940)			20,449		(21,194)				0001
Purchased Call/SBC/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	03/09/2023	Exercise	1	52,546	240.59			391	(595)			391		(1,221)				0001
Purchased Call/MLR/MLR161LS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/06/2023	01/07/2025	01/10/2023	Exercise	1	4,697,971	233.27		6,723	3,055	(3,668)			3,055		(6,509)				0001
Purchased Call/SBC/SBC0175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	02/14/2023	Exercise	1	102,862	240.82			1,054	(836)			1,054		(2,110)				0001
Purchased Call/CSII/CSII000IYSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/24/2023	04/24/2025	04/26/2023	Expire	1	4,285,158	285.95									87				0001
Purchased Call/MLR/MLR161LS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/09/2023	01/09/2025	01/11/2023	Exercise	1	4,979,432	233.02		11,516	1,062	(10,454)			1,062		(11,460)				0001
Purchased Call/CSII/CSII000IYSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2023	04/25/2025	04/27/2023	Expire	1	1,652,940	285.4									104				0001
Purchased Call/SBC/SBC0175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	11/29/2023	Exercise	1	109,995	238.18			822	(1,158)			822		(2,102)				0001
Purchased Call/CSII/CSII000IYSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/02/2023	05/02/2025	05/04/2023	Exercise	1	4,569,223	283.77		12,303	12,078	(225)			12,078		(12,224)				0001
Purchased Call/SBC/SBC0176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/18/2024	06/23/2023	Exercise	1	683,146	235.11			18,259	3,381			18,259		(14,980)				0001
Purchased Call/MLR/MLR161LS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2025	01/12/2023	Exercise	1	11,782,999	232.88		45,813	36,153	(9,660)			36,153		(45,801)				0001
Purchased Call/CSII/CSII000IYSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	05/15/2023	Exercise	1	2,649,014	282.46		2,527	3,581	1,054			3,581		(2,309)				0001
Purchased Call/SBC/SBC0177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	07/06/2023	Exercise	1	58,975	237.01			1,346	.64			1,346		(1,365)				0001
Purchased Call/CSII/CSII000IYSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2025	05/23/2023	Exercise	1	1,471,195	283.63		2,562	3,128	566			3,128		(2,454)				0001
Purchased Call/SBC/SBC0177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/05/2024	01/12/2023	Exercise	1	234,777	235.95			5,247	(77)			5,247		(5,664)				0001
Purchased Call/CSII/CSII0002S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/22/2023	05/22/2025	05/24/2023	Exercise	1	4,619,222	283.42		11,557	13,451	1,894			13,451		(11,478)				0001
Purchased Call/CSII/CSII0002S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/25/2023	05/23/2025	05/30/2023	Exercise	1	3,790,100	281.32		17,481	21,525	4,044			21,525		(17,149)				0001
Purchased Call/MLR/MLR161LSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/20/2023	01/17/2025	01/24/2023	Exercise	1	3,976,166	232.15		6,058	1,072	(4,987)			1,072		(5,866)				0001

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Purchased Call/SBC/SBC0177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/10/2024	08/15/2023	Exercise	1	52,390	235.97			1,379	243			1,379		(1,204)				0001
Purchased Call/SBC/SBC0177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	04/24/2023	Exercise	1	103,517	235.89			1,674	(815)			1,674		(2,664)				0001
Purchased Call/CSII/CSII000ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/29/2025	05/31/2023	Exercise	1	1,571,732	281.69		6,423	8,065	1,642			8,065		(6,362)				0001
Purchased Call/SBC/SBC0177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2022	04/22/2024	01/26/2023	Exercise	1	188,842	234.29			3,821	(649)			3,821		(4,618)				0001
Purchased Call/CSII/CSII000ZSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2025	06/01/2023	Expire	1	2,318,167	281.32									46				0001
Purchased Call/CSII/CSII000ZSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2025	06/08/2023	Exercise	1	3,176,036	284.9		9,777	9,034	(742)			9,034		(9,698)				0001
Purchased Call/SBC/SBC0178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	06/06/2023	Exercise	1	108,346	231.08			1,604	386			1,604		(1,394)				0001
Purchased Call/MLR/MLR161LSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2025	01/26/2023	Exercise	1	8,962,111	232.53		10,953	8,041	(2,911)			8,041		(10,920)				0001
Purchased Call/SBC/SBC0178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	04/17/2023	Exercise	1	102,923	230.07			3,894	1,392			3,894		(2,729)				0001
Purchased Call/MLR/MLR161LSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/28/2025	01/31/2023	Exercise	1	3,979,845	232.17		12,038	7,161	(4,877)			7,161		(11,856)				0001
Purchased Call/CSII/CSII000ZSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/06/2025	06/09/2023	Exercise	1	3,839,236	286.42		4,144	4,483	338			4,483		(3,998)				0001
Purchased Call/CSII/CSII000ZSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2025	06/15/2023	Expire	1	1,513,326	286.5									33				0001
Purchased Call/SBC/SBC0178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	05/31/2023	Exercise	1	130,241	230.18			5,084	1,745			5,084		(3,550)				0001
Purchased Call/CSII/CSII000ZSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/22/2023	06/20/2025	06/26/2023	Exercise	1	1,666,616	284.92		3,786	5,219	1,433			5,219		(3,646)				0001
Purchased Call/CSII/CSII1000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/11/2023	07/11/2025	07/13/2023	Expire	1	1,460,357	290.02									39				0001
Purchased Call/CSII/CSII1000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	07/14/2023	Exercise	1	3,686,883	291.26		10,366	9,924	(442)			9,924		(10,218)				0001
Purchased Call/SBC/SBC0178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	02/03/2023	Exercise	1	433,366	232.46			12,972	1,809			12,972		(11,388)				0001
Purchased Call/MLR/MLR161MS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/15/2023	02/14/2025	02/17/2023	Exercise	1	7,301,854	226.68		14,540	10,720	(3,821)			10,720		(14,469)				0001
Purchased Call/CSII/CSII1000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/11/2025	07/17/2023	Expire	1	3,195,182	291.52									293				0001
Purchased Call/SBC/SBC0178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/05/2024	06/23/2023	Exercise	1	156,596	231.91			5,361	1,451			5,361		(3,930)				0001
Purchased Call/CSII/CSII1000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2025	07/20/2023	Exercise	1	8,138,651	289.51		70,838	68,481	(2,356)			68,481		(70,657)				0001
Purchased Call/MAB/MAB3137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/17/2023	03/17/2025	03/21/2023	Exercise	1	10,413,730	263.07		23,953	32,335	8,382			32,335		(23,668)				0001
Purchased Call/MLR/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/16/2023	02/14/2025	02/21/2023	Exercise	1	5,135,203	226.41		35,097	33,340	(1,757)			33,340		(34,829)				0001
Purchased Call/SBC/SBC0178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	07/19/2023	Exercise	1	50,416	227.84			2,660	1,323			2,660		(1,555)				0001
Purchased Call/CSII/CSII1000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/25/2025	07/28/2023	Exercise	1	5,513,921	290.65		3,947	3,436	(511)			3,436		(3,636)				0001
Purchased Call/CSII/CSII1000SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	07/25/2025	07/31/2023	Exercise	1	3,388,614	290.75		11,132	11,592	460			11,592		(10,825)				0001
Purchased Call/SBC/SBC0179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/01/2024	07/12/2023	Exercise	1	50,649	229.04			2,225	858			2,225		(1,486)				0001
Purchased Call/MLR/MLR161MSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	02/24/2023	Exercise	1	6,651,035	224.49		18,620	17,625	(995)			17,625		(18,558)				0001
Purchased Call/CSII/CSII1000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/31/2025	08/02/2023	Exercise	1	4,349,634	293.21		4,109	3,714	(395)			3,714		(3,989)				0001
Purchased Call/MLR/MLR161MSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/02/2023	02/28/2025	03/06/2023	Exercise	1	3,503,379	223.42		20,403	20,275	(128)			20,275		(20,257)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161HSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/30/2022	08/30/2024	01/05/2023	Exercise	1	54,166	241.24			775	(817)			775		(1,759)				0001
Purchased Call/CSII/CSII1001S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	08/07/2023	Expire	1	1,205,789	291.49									134				0001
Purchased Call/SBC/SBC0179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	09/18/2023	Exercise	1	102,886	228.94			4,332	1,479			4,332		(3,001)				0001
Purchased Call/CSII/CSII1001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2025	08/15/2023	Exercise	1	3,652,096	293.87			1,898	1,333	(565)		1,333		(1,511)				0001
Purchased Call/SBC/SBC0179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	12/06/2023	Exercise	1	50,558	231.37			1,707	330			1,707		(1,498)				0001
Purchased Call/MLR/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2025	03/07/2023	Exercise	1	3,041,650	224.35			10,611	11,075	464		11,075		(10,457)				0001
Purchased Call/SBC/SBC017AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/25/2024	12/29/2023	Exercise	1	51,544	231.08			2,387	1,019			2,387		(1,505)				0001
Purchased Call/CSII/CSII1001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2025	08/16/2023	Exercise	1	5,348,090	293.46			5,778	4,461	(1,317)		4,461		(5,619)				0001
Purchased Call/MLR/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/12/2025	03/14/2023	Exercise	1	1,990,383	223.29			1,783	630	(1,153)		630		(1,659)				0001
Purchased Call/CSII/CSII1001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	08/24/2023	08/22/2025	08/28/2023	Expire	1	2,479,273	289.02									299				0001
Purchased Call/CSII/CSII1001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	08/28/2023	08/28/2025	08/30/2023	Exercise	1	4,514,874	290.24			2,298	2,545	246		2,545		(2,139)				0001
Purchased Call/SBC/SBC017AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/01/2024	08/04/2023	Exercise	1	52,854	233.04			2,118	594			2,118		(1,819)				0001
Purchased Call/CSII/CSII1001SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/05/2023	09/05/2025	09/07/2023	Exercise	1	7,465,810	293.03			6,372	5,862	(510)		5,862		(5,971)				0001
Purchased Call/CSII/CSII1002SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2025	09/21/2023	Expire	1	2,064,302	294.52									72				0001
Purchased Call/MAB/MAB3137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2023	Exercise	1	15,785,000	264.22			15,430	17,321	1,890		17,321		(15,898)				0001
Purchased Call/CSII/CSII1002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/20/2023	09/19/2025	09/22/2023	Exercise	1	4,116,795	293.19			1,987	1,452	(535)		1,452		(1,703)				0001
Purchased Call/MLR/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2025	03/16/2023	Exercise	1	12,276,584	225.1			43,049	27,247	(15,803)		27,247		(42,937)				0001
Purchased Call/MAB/MAB3137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025	03/22/2023	Exercise	1	22,661,754	263.73			15,511	17,780	2,268		17,780		(15,261)				0001
Purchased Call/CSII/CSII1002SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/21/2023	09/19/2025	09/25/2023	Expire	1	3,109,097	291.05									347				0001
Purchased Call/CSII/CSII1002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/29/2023	09/29/2025	10/03/2023	Exercise	1	2,945,037	292.55			7,995	5,660	(2,334)		5,660		(7,879)				0001
Purchased Call/CSII/CSII1002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/06/2023	10/07/2025	10/11/2023	Expire	1	3,214,186	287.73									506				0001
Purchased Call/MLR/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2025	03/21/2023	Exercise	1	3,475,371	226.79			18,790	13,898	(4,891)		13,898		(18,625)				0001
Purchased Call/CSII/CSII1002SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2025	10/11/2023	Expire	1	3,588,738	289.79									192				0001
Purchased Call/MAB/MAB3137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Exercise	1	25,490,461	264.66			51,201	68,831	17,630		68,831		(51,665)				0001
Purchased Call/MLR/MLR161NS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/23/2023	03/21/2025	03/27/2023	Exercise	1	4,722,119	227.45			8,516	5,651	(2,865)		5,651		(8,227)				0001
Purchased Call/SBC/SBC017CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	06/26/2023	Exercise	1	98,931	225.76			5,522	2,464			5,522		(3,246)				0001
Purchased Call/CSII/CSII1003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/18/2023	10/17/2025	10/20/2023	Expire	1	6,251,622	292.62									403				0001
Purchased Call/CSII/CSII1003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/20/2023	10/20/2025	10/24/2023	Expire	1	1,756,164	290.46									138				0001
Purchased Call/CSII/CSII1003S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/20/2023	10/22/2025	10/24/2023	Expire	1	1,662,134	290.46									210				0001
Purchased Call/CSII/CSII1003SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/30/2023	10/30/2025	11/01/2023	Expire	1	3,784,181	286.09									179				0001

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Purchased Call/SBC/SBC017CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	05/04/2023	Exercise	1	103,915	225.64			5,123	1,689			5,123		(3,804)				0001
Purchased Call/CSII/CSII1003SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/03/2025	11/07/2023	Expire	1	4,176,488	288.46									242				0001
Purchased Call/MLR/MLR1611NSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/31/2025	04/04/2023	Exercise	1	4,127,491	226.38			6,188	4,904	(1,283)		4,904		(5,974)				0001
Purchased Call/CSII/CSII1003SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/16/2023	11/14/2025	11/20/2023	Expire	1	2,575,300	287.57									332				0001
Purchased Call/SBC/SBC017CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/18/2024	11/24/2023	Exercise	1	50,831	226.26			2,566	884			2,566		(1,909)				0001
Purchased Call/MAB/MAB3137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/30/2023	03/28/2024	04/03/2023	Exercise	1	13,722,714	266.57			10,820	14,904	4,084		14,904		(10,971)				0001
Purchased Call/CSII/CSII1004S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/21/2023	11/21/2025	11/24/2023	Expire	1	2,549,835	286.67									339				0001
Purchased Call/CSII/CSII1004SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/28/2025	12/04/2023	Expire	1	4,976,026	286.39									626				0001
Purchased Call/SBC/SBC017CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/31/2024	06/05/2023	Exercise	1	147,002	229.13			5,821	1,270			5,821		(4,750)				0001
Purchased Call/CSII/CSII1004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/10/2025	12/12/2023	Expire	1	2,875,145	284.33									388				0001
Purchased Call/MLR/MLR161NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2025	04/10/2023	Exercise	1	2,519,995	227.76			2,019	1,824	(196)		1,824		(1,841)				0001
Purchased Call/MLR/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/18/2023	04/17/2025	04/20/2023	Exercise	1	7,943,301	226.3			11,909	6,799	(5,110)		6,799		(11,796)				0001
Purchased Call/CSII/CSII1004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/14/2023	12/12/2025	12/18/2023	Exercise	1	4,067,586	286.24			1,958	2,120	162		2,120		(1,512)				0001
Purchased Call/SBC/SBC017CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/28/2024	05/26/2023	Exercise	1	156,201	229.46			6,620	1,886			6,620		(4,977)				0001
Purchased Call/MAB/MAB3138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/05/2023	04/05/2024	04/07/2023	Exercise	1	16,155,263	267.24			20,485	22,979	2,494		22,979		(20,816)				0001
Purchased Call/SBC/SBC017CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/04/2024	10/05/2023	Exercise	1	795,491	227.52			28,775	3,235			28,775		(25,652)				0001
Purchased Call/CSII/CSII1004SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/16/2025	12/19/2023	Expire	1	4,702,118	285.84									687				0001
Purchased Call/CSII/CSII1004SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/17/2025	12/19/2023	Expire	1	2,544,962	285.84									316				0001
Purchased Call/MAB/MAB3137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/31/2023	03/31/2025	04/04/2023	Exercise	1	11,888,611	266.8			17,220	18,527	1,307		18,527		(16,769)				0001
Purchased Call/SBC/SBC017DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/06/2024	03/13/2023	Exercise	1	50,412	229.83			1,505	(166)			1,505		(1,751)				0001
Purchased Call/MAB/MAB3138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/18/2023	04/18/2024	04/20/2023	Exercise	1	16,489,019	268.6			19,431	18,790	(640)		18,790		(19,628)				0001
Purchased Call/SBC/SBC017DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/12/2024	03/14/2023	Exercise	1	333,781	230.12			8,435	(825)			8,435		(9,565)				0001
Purchased Call/SBC/SBC017DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/13/2024	12/04/2023	Exercise	1	76,478	229.11			3,428	917			3,428		(2,605)				0001
Purchased Call/MAB/MAB3139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/21/2023	04/23/2024	04/25/2023	Exercise	1	14,845,433	267.95			30,579	36,746	6,167		36,746		(30,810)				0001
Purchased Call/MLR/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/03/2023	05/02/2025	05/05/2023	Exercise	1	4,031,659	226.55			3,745	1,806	(1,939)		1,806		(3,665)				0001
Purchased Call/SBC/SBC017DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/16/2024	04/20/2023	Exercise	1	51,237	228.63			1,954	264			1,954		(1,819)				0001
Purchased Call/SBC/SBC017ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	12/30/2024	01/05/2023	Expire	1	1,796,057	228.21													0001
Purchased Call/MAB/MAB3138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/06/2023	04/09/2025	04/10/2023	Exercise	1	8,997,660	266.77			12,263	15,949	3,685		15,949		(11,934)				0001
Purchased Call/MLR/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/08/2023	05/08/2025	05/10/2023	Exercise	1	5,540,617	226.66			9,149	5,436	(3,713)		5,436		(9,064)				0001
Purchased Call/SBC/SBC017ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	01/06/2025	01/11/2023	Expire	1	1,958,498	229.2									14				0001

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Purchased Call/SBC/SBC017ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/09/2025	01/12/2023	Exercise	1	3,628,357	229.35		6,169	6,024	(145)			6,024		(6,147)				0001
Purchased Call/SBC/SBC017ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/24/2023	Expire	1	1,723,739	229.89									56				0001
Purchased Call/MLR/MLR161HSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	01/20/2023	Exercise	1	58,094	239.17			1,040	(697)			1,040		(1,935)				0001
Purchased Call/SBC/SBC017ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025	01/25/2023	Expire	1	1,094,578	230.91									10				0001
Purchased Call/SBC/SBC017ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	01/26/2023	Exercise	1	3,832,175	231.6		10,346	10,461	116			10,461		(10,335)				0001
Purchased Call/MAB/MAB3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	04/28/2023	04/30/2025	05/02/2023	Exercise	1	14,941,245	268.37		26,552	29,027	2,476			29,027		(25,980)				0001
Purchased Call/MAB/MAB3139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	04/26/2023	04/26/2024	04/28/2023	Exercise	1	16,732,675	267.63		30,754	35,192	4,438			35,192		(30,881)				0001
Purchased Call/SBC/SBC017ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	01/27/2023	Expire	1	2,003,133	231.62									59				0001
Purchased Call/SBC/SBC017EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	02/03/2023	Expire	1	1,771,832	233.14									19				0001
Purchased Call/MAB/MAB3139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	04/28/2023	04/30/2024	05/02/2023	Exercise	1	11,908,697	268.37		7,812	8,106	294			8,106		(7,836)				0001
Purchased Call/MLR/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	05/12/2023	Exercise	1	5,442,047	227.2		10,317	2,606	(7,712)			2,606		(10,205)				0001
Purchased Call/SBC/SBC017ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	01/31/2025	02/07/2023	Exercise	1	3,112,265	234.98		12,222	11,092	(1,130)			11,092		(12,108)				0001
Purchased Call/SBC/SBC017FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/14/2025	02/23/2023	Expire	1	1,530,591	233.26									12				0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025	05/18/2023	Exercise	1	7,544,498	224.55		7,937	4,246	(3,692)			4,246		(7,768)				0001
Purchased Call/SBC/SBC017FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	02/28/2023	Exercise	1	1,270,186	232.07		2,756	3,322	566			3,322		(2,708)				0001
Purchased Call/SBC/SBC017FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2025	03/02/2023	Expire	1	371,308	231.4									3				0001
Purchased Call/SBC/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2030	03/10/2023	Expire	1	268,044	231.3									5				0001
Purchased Call/SBC/SBC017FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	03/10/2023	Exercise	1	902,518	231.1		6,738	9,504	2,766			9,504		(6,719)				0001
Purchased Call/SBC/SBC017FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	03/16/2023	Exercise	1	6,070,749	228.54		17,787	17,340	(447)			17,340		(17,730)				0001
Purchased Call/SBC/SBC017GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/24/2023	Expire	1	994,836	230.51									22				0001
Purchased Call/MAB/MAB3139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	05/01/2023	05/01/2024	05/03/2023	Exercise	1	20,838,358	269.14		34,581	38,334	3,753			38,334		(34,875)				0001
Purchased Call/SBC/SBC017GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	03/31/2023	Expire	1	2,874,438	229.6									49				0001
Purchased Call/SBC/SBC017GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	04/13/2023	Expire	1	2,051,964	231.43									38				0001
Purchased Call/MLR/MLR1610SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	05/26/2023	Exercise	1	7,828,688	221.22		14,229	10,405	(3,824)			10,405		(14,091)				0001
Purchased Call/SBC/SBC017GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/17/2025	04/25/2023	Expire	1	1,854,757	231.54									133				0001
Purchased Call/SBC/SBC017GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	05/05/2023	Exercise	1	4,404,445	231.48		10,138	10,021	(117)			10,021		(10,051)				0001
Purchased Call/SBC/SBC017HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/05/2025	05/10/2023	Expire	1	2,019,384	231.66									34				0001
Purchased Call/SBC/SBC017HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/12/2025	05/17/2023	Expire	1	1,019,488	231.79									18				0001
Purchased Call/MAB/MAB3139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	05/02/2023	05/02/2024	05/04/2023	Exercise	1	20,665,035	269.24		12,636	12,373	(263)			12,373		(12,824)				0001
Purchased Call/SBC/SBC017HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/22/2023	Exercise	1	1,220,753	231.88		1,955	1,588	(367)			1,588		(1,849)				0001

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Purchased Call/MAB/MAB313AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/08/2023	05/08/2025	05/10/2023	Exercise	1	18,943,181	269.87		16,031	14,346	(1,685)			14,346		(15,760)				0001
Purchased Call/SBC/SBC017HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	05/31/2023	Exercise	1	2,435,479	232.03		13,563	15,925	2,362			15,925		(13,367)				0001
Purchased Call/MLR/MLR161PS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	06/05/2023	Exercise	1	3,297,199	221.74		1,823	870	(954)			870		(1,541)				0001
Purchased Call/SBC/SBC017IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/26/2023	Expire	1	104,489	236.69									7				0001
Purchased Call/SBC/SBC017HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/02/2025	06/07/2023	Expire	1	2,002,271	234.72									45				0001
Purchased Call/MLR/MLR161PS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	06/06/2023	Exercise	1	3,936,531	222.16		3,795	2,437	(1,358)			2,437		(3,495)				0001
Purchased Call/SBC/SBC017HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/16/2025	06/22/2023	Expire	1	914,897	237.29									25				0001
Purchased Call/SBC/SBC017IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	06/27/2023	Expire	1	2,301,391	236.34									62				0001
Purchased Call/MAB/MAB313ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2023	05/10/2024	05/16/2023	Exercise	1	9,173,186	270.2		6,967	7,026	58			7,026		(6,825)				0001
Purchased Call/SBC/SBC017ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	07/05/2023	Expire	1	427,071	238.01									55				0001
Purchased Call/SBC/SBC017ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	07/07/2023	Exercise	1	3,135,469	238.06		2,193	2,312	119			2,312		(2,114)				0001
Purchased Call/MLR/MLR161CS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024	03/21/2023	Exercise	1	92,361	258.05			14	(1,890)			14		(2,069)				0001
Purchased Call/SBC/SBC017ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	07/14/2023	Exercise	1	3,181,302	238.37		2,834	2,902	69			2,902		(2,590)				0001
Purchased Call/MAB/MAB313ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/18/2023	05/17/2024	05/22/2023	Exercise	1	17,485,333	270.22		10,885	11,153	268			11,153		(10,356)				0001
Purchased Call/SBC/SBC017ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	07/18/2023	Expire	1	1,347,462	238.72									131				0001
Purchased Call/SBC/SBC017ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	07/21/2023	Expire	1	1,625,657	239.41									104				0001
Purchased Call/SBC/SBC017ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	07/26/2023	Expire	1	4,215,616	239.45									113				0001
Purchased Call/SBC/SBC017JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	07/28/2023	Expire	1	846,602	240.05									28				0001
Purchased Call/SBC/SBC017JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	08/07/2023	Expire	1	625,001	239.57									56				0001
Purchased Call/SBC/SBC017JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	08/08/2023	Exercise	1	624,301	239.16		4,078	3,749	(330)			3,749		(4,039)				0001
Purchased Call/MLR/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	06/06/2023	Exercise	1	2,557,751	222.16		1,884	1,124	(761)			1,124		(1,681)				0001
Purchased Call/SBC/SBC017JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	08/11/2023	Expire	1	2,014,478	239.42									125				0001
Purchased Call/SBC/SBC017JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	08/17/2023	Expire	1	4,759,235	238.92									127				0001
Purchased Call/MAB/MAB313ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/23/2023	05/23/2025	05/25/2023	Exercise	1	24,984,549	271.34		41,767	40,803	(964)			40,803		(41,191)				0001
Purchased Call/SBC/SBC017JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	08/18/2023	Expire	1	2,279,642	237.71									76				0001
Purchased Call/SBC/SBC017JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	08/21/2023	Expire	1	3,635,726	236.57									375				0001
Purchased Call/MLR/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2025	06/06/2023	Exercise	1	3,954,343	222.16		17,868	14,208	(3,660)			14,208		(17,615)				0001
Purchased Call/SBC/SBC017JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2025	08/24/2023	Expire	1	2,465,095	236.44									99				0001
Purchased Call/MAB/MAB313ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/22/2023	05/22/2024	05/24/2023	Exercise	1	18,782,796	272.07		15,352	12,304	(3,048)			12,304		(15,538)				0001
Purchased Call/SBC/SBC017JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	08/25/2023	Expire	1	3,703,196	236.81									204				0001

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Purchased Call/SBC/SBC017KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	08/28/2023	Expire	1	4,471,434	236.04									492				0001
Purchased Call/SBC/SBC017SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/11/2023	Expire	1	237,310	236.89									18				0001
Purchased Call/SBC/SBC017KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	961,237	236.94									117				0001
Purchased Call/MAB/MAB313BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	133,813	270.1									8				0001
Purchased Call/MAB/MAB313BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Exercise	1	314,638	271.16		2,426	2,869	443			2,869		(2,427)				0001
Purchased Call/MAB/MAB313BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2025	05/31/2023	Exercise	1	10,882,353	270.1		3,336	2,189	(1,147)			2,189		(2,847)				0001
Purchased Call/SBC/SBC017KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/29/2023	Expire	1	2,108,810	236.34									120				0001
Purchased Call/MAB/MAB313BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Exercise	1	21,098,027	271.16		16,140	18,294	2,154			18,294		(16,089)				0001
Purchased Call/SBC/SBC017KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2023	08/28/2025	08/31/2023	Exercise	1	3,156,908	236.96		2,248	1,950	(297)			1,950		(2,147)				0001
Purchased Call/MLR/MLR161PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2025	06/14/2023	Exercise	1	4,254,931	222.49		1,865	1,244	(621)			1,244		(1,778)				0001
Purchased Call/MAB/MAB313BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/23/2025	05/31/2023	Exercise	1	11,723,775	270.1		11,370	11,696	326			11,696		(10,746)				0001
Purchased Call/SBC/SBC017KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/06/2023	Expire	1	835,140	238.05									125				0001
Purchased Call/SBC/SBC017KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	09/12/2023	Expire	1	2,097,208	236.94									157				0001
Purchased Call/SBC/SBC017LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	10/03/2023	Expire	1	1,267,783	233.91									148				0001
Purchased Call/SBC/SBC017LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	10/03/2023	Expire	1	3,587,578	233.91									286				0001
Purchased Call/MAB/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/27/2025	05/31/2023	Exercise	1	7,674,520	270.1		7,008	6,899	(109)			6,899		(6,295)				0001
Purchased Call/SBC/SBC017LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2030	10/11/2023	Expire	1	645,939	233.19									56				0001
Purchased Call/SBC/SBC017LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	10/12/2023	Expire	1	4,340,989	234.26									189				0001
Purchased Call/SBC/SBC017LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2023	Expire	1	2,068,073	233.16									249				0001
Purchased Call/SBC/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/16/2025	10/19/2023	Expire	1	3,503,116	234.22									133				0001
Purchased Call/SBC/SBC017LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	10/24/2023	Exercise	1	4,925,551	231.16		36,520	40,356	3,835			40,356		(36,192)				0001
Purchased Call/MLR/MLR161PSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	06/21/2023	Exercise	1	3,503,264	223.39		19,403	9,441	(9,962)			9,441		(19,114)				0001
Purchased Call/MAB/MAB313BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	06/06/2023	Exercise	1	8,426,543	272.2		9,544	8,459	(1,084)			8,459		(9,248)				0001
Purchased Call/MAB/MAB313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2025	06/06/2023	Exercise	1	11,111,463	272.2		8,486	7,126	(1,360)			7,126		(8,017)				0001
Purchased Call/SBC/SBC017LSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2030	10/24/2023	Expire	1	255,766	231.16									16				0001
Purchased Call/MAB/MAB313BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	06/06/2023	Exercise	1	8,230,823	272.2		7,307	6,691	(616)			6,691		(6,756)				0001
Purchased Call/SBC/SBC017LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	10/26/2023	Exercise	1	5,162,997	230.61		3,616	3,946	329			3,946		(3,409)				0001
Purchased Call/MAB/MAB313BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	06/09/2023	Exercise	1	20,009,710	272.23		35,268	40,324	5,057			40,324		(35,047)				0001
Purchased Call/MSD/MSD3139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	12/29/2023	Expire	1	569,602	187.56									67				0001
Purchased Call/MLR/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	06/22/2023	Exercise	1	6,889,474	222.53		12,258	10,074	(2,184)			10,074		(12,121)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	10/31/2023	Expire	1	3,753,817	229.08									217				0001
Purchased Call/MAB/MAB313CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/09/2023	06/10/2025	06/13/2023	Exercise	1	10,651,017	273.46		11,198	10,325	(873)			10,325		(10,450)				0001
Purchased Call/SBC/SBC017NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	12/05/2023	Exercise	1	1,535,811	237.68		3,953	4,049	96			4,049		(3,777)				0001
Purchased Call/SBC/SBC017NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2023	12/04/2025	12/07/2023	Expire	1	6,152,744	237.18									287				0001
Purchased Call/SBC/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	12/12/2023	Exercise	1	2,500,718	237.14		10,616	12,585	1,968			12,585		(10,361)				0001
Purchased Call/SBC/SBC017NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	12/12/2023	Expire	1	2,282,107	237.14									290				0001
Purchased Call/MLR/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	06/26/2023	Exercise	1	2,134,589	221.67		1,757	1,447	(310)			1,447		(1,569)				0001
Purchased Call/MAB/MAB313CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/20/2023	06/20/2025	06/22/2023	Exercise	1	26,008,379	275.83		13,135	9,991	(3,144)			9,991		(12,422)				0001
Purchased Call/SBC/SBC017NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	12/19/2023	Expire	1	1,810,341	239.22									251				0001
Purchased Call/SBC/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	3,859,170	240.26									415				0001
Purchased Call/SBC/SBC017NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	12/29/2023	Expire	1	4,389,416	240.68									528				0001
Purchased Call/MLR/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	07/05/2023	Exercise	1	5,220,965	221.17		6,270	5,347	(923)			5,347		(5,638)				0001
Purchased Call/MAB/MAB313CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/24/2025	06/27/2023	Exercise	1	11,007,445	274		15,558	13,778	(1,780)			13,778		(14,789)				0001
Purchased Call/MAB/MAB313CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/14/2023	06/14/2024	06/16/2023	Exercise	1	17,390,233	276.44		33,496	23,131	(10,364)			23,131		(33,282)				0001
Purchased Call/MLR/MLR161QSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	08/01/2023	Exercise	1	3,106,835	223.35		4,412	2,422	(1,990)			2,422		(4,137)				0001
Purchased Call/MLR/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	03/20/2023	Exercise	1	50,171	259		10		(1,157)			10		(1,259)				0001
Purchased Call/MAB/MAB313DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/27/2023	06/27/2024	06/29/2023	Exercise	1	18,979,503	274.21		17,885	12,910	(4,975)			12,910		(17,684)				0001
Purchased Call/MLR/MLR161QSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	08/04/2023	Exercise	1	3,546,399	221.37		6,720	4,203	(2,517)			4,203		(6,625)				0001
Purchased Call/MAB/MAB313DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/02/2025	07/05/2023	Exercise	1	9,202,807	276.06		6,806	5,322	(1,483)			5,322		(6,176)				0001
Purchased Call/MAB/MAB313DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/29/2023	06/28/2024	07/03/2023	Exercise	1	16,189,685	275.35		16,121	12,084	(4,037)			12,084		(15,283)				0001
Purchased Call/MAB/MAB313DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/07/2025	07/11/2023	Exercise	1	8,294,965	273.42		3,229	2,074	(1,154)			2,074		(2,818)				0001
Purchased Call/MLR/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	08/11/2023	Exercise	1	6,480,199	220.47		5,204	3,074	(2,129)			3,074		(5,016)				0001
Purchased Call/MAB/MAB313DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/01/2024	07/05/2023	Exercise	1	9,949,470	276.06		9,124	7,089	(2,035)			7,089		(8,309)				0001
Purchased Call/MAB/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/16/2025	07/18/2023	Exercise	1	15,960,822	274.76		59,901	55,014	(4,887)			55,014		(59,223)				0001
Purchased Call/MAB/MAB313DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/09/2024	07/11/2023	Expire	1	107,589	273.42									7				0001
Purchased Call/MAB/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/19/2023	07/18/2025	07/21/2023	Exercise	1	18,436,799	276.56		15,109	10,718	(4,391)			10,718		(14,318)				0001
Purchased Call/MAB/MAB313DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/10/2023	07/10/2024	07/12/2023	Exercise	1	16,653,319	272.75		10,320	7,587	(2,733)			7,587		(10,207)				0001
Purchased Call/MLR/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	08/22/2023	Exercise	1	1,480,636	216.82		5,914	5,609	(306)			5,609		(5,792)				0001
Purchased Call/MAB/MAB313ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/16/2024	07/18/2023	Exercise	1	13,801,906	274.76		8,360	4,553	(3,807)			4,553		(7,782)				0001
Purchased Call/MLR/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2025	08/23/2023	Exercise	1	5,888,552	216.66		5,260	4,809	(451)			4,809		(5,090)				0001

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Purchased Call/MAB/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/21/2025	07/25/2023	Exercise	1	12,385,292	274.92		13,330	10,807	(2,523)			10,807		(12,669)				0001
Purchased Call/MAB/MAB313ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/19/2023	07/19/2024	07/21/2023	Exercise	1	20,351,396	276.56		9,530	5,228	(4,302)			5,228		(9,148)				0001
Purchased Call/MLR/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	08/24/2023	Exercise	1	1,493,276	216.4		4,256	3,562	(694)			3,562		(4,218)				0001
Purchased Call/MAB/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/25/2023	07/25/2025	07/27/2023	Exercise	1	18,956,949	276.2		24,989	17,389	(7,601)			17,389		(24,359)				0001
Purchased Call/MAB/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/26/2023	07/25/2025	07/28/2023	Exercise	1	21,312,254	276.1		18,253	13,283	(4,970)			13,283		(17,217)				0001
Purchased Call/MLR/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	08/31/2023	Expire	1	2,385,930	218.76									74				0001
Purchased Call/MLR/MLR161EST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2024	01/13/2023	Exercise	1	67,321	250.6			355	(1,336)			355		(1,908)				0001
Purchased Call/MLR/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	09/01/2023	Exercise	1	6,092,914	218.68		7,928	6,591	(1,336)			6,591		(7,694)				0001
Purchased Call/MAB/MAB313FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2023	07/25/2025	07/31/2023	Exercise	1	12,540,655	276.29		11,538	8,123	(3,415)			8,123		(10,733)				0001
Purchased Call/MAB/MAB313FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/07/2023	08/07/2024	08/09/2023	Exercise	1	19,256,070	272.69		9,349	8,212	(1,137)			8,212		(9,100)				0001
Purchased Call/SBG/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	01/18/2023	Exercise	1	57,000	253.37			3,071	1,935			3,071		(1,246)				0001
Purchased Call/MLR/MLR161FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/27/2022	05/30/2024	01/05/2023	Exercise	1	51,296	253.14			168	(1,140)			168		(1,528)				0001
Purchased Call/MAB/MAB313FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/12/2024	08/15/2023	Exercise	1	7,920,443	272.32		9,886	6,667	(3,219)			6,667		(9,280)				0001
Purchased Call/SBG/SBG017MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/15/2024	01/20/2023	Exercise	1	255,083	255.39			10,338	6,424			10,338		(4,006)				0001
Purchased Call/MLR/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	09/05/2023	Exercise	1	2,286,552	217.97		1,735	1,290	(445)			1,290		(1,409)				0001
Purchased Call/SBG/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	03/15/2023	Exercise	1	113,660	252.99			7,364	5,020			7,364		(2,470)				0001
Purchased Call/MAB/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/29/2025	08/01/2023	Exercise	1	13,305,544	276.13		30,707	22,858	(7,848)			22,858		(29,746)				0001
Purchased Call/MAB/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/07/2023	08/07/2025	08/09/2023	Exercise	1	22,280,894	272.69		14,904	13,570	(1,334)			13,570		(14,383)				0001
Purchased Call/MLR/MLR161FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024	01/17/2023	Exercise	1	56,756	248.68			404	(1,063)			404		(2,070)				0001
Purchased Call/SBG/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/23/2023	Exercise	1	228,311	256.76			13,805	8,841			13,805		(5,093)				0001
Purchased Call/MAB/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/12/2025	08/15/2023	Exercise	1	10,652,238	272.32		15,238	11,760	(3,479)			11,760		(14,384)				0001
Purchased Call/MAB/MAB313GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/21/2023	08/21/2024	08/23/2023	Exercise	1	19,420,486	269.3		17,830	17,472	(358)			17,472		(17,510)				0001
Purchased Call/MLR/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	09/08/2023	Exercise	1	3,047,153	216.65		11,289	13,285	1,995			13,285		(11,212)				0001
Purchased Call/MLR/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	09/13/2023	Exercise	1	5,918,602	217.1		27,117	27,030	(88)			27,030		(26,975)				0001
Purchased Call/SBG/SBG017NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	05/04/2023	Exercise	1	50,399	259.01			1,547	383			1,547		(1,276)				0001
Purchased Call/SBG/SBG017NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	01/23/2023	Exercise	1	63,855	259.01			2,487	1,010			2,487		(1,555)				0001
Purchased Call/MAB/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2023	08/15/2025	08/17/2023	Exercise	1	15,193,551	271.08		7,047	6,198	(849)			6,198		(6,629)				0001
Purchased Call/MLR/MLR161FSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2024	03/06/2023	Exercise	1	51,107	245.65			112	(1,204)			112		(1,436)				0001
Purchased Call/SBG/SBG017QS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	03/30/2023	Exercise	1	106,520	263.31			3,558	1,078			3,558		(2,664)				0001
Purchased Call/MAB/MAB313GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/22/2024	08/24/2023	Expire	1	88,014	269.59									2				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire	1	166,857	272.62									3				0001
Purchased Call/SBG/SBG017OS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/29/2024	05/10/2023	Exercise	1	50,508	261.17			1,445	255			1,445		(1,402)				0001
Purchased Call/MAB/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/18/2025	08/22/2023	Exercise	1	11,836,481	268.67			8,126	8,795	668		8,795		(7,445)				0001
Purchased Call/MLR/MLR161SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	09/19/2023	Exercise	1	2,645,815	216.88			3,833	3,030	(803)		3,030		(3,619)				0001
Purchased Call/SBG/SBG017OS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024	01/23/2023	Exercise	1	103,041	261.39			4,206	1,776			4,206		(2,541)				0001
Purchased Call/MLR/MLR161FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	02/21/2023	Exercise	1	409,328	244.47			1,354	(9,181)			1,354		(10,741)				0001
Purchased Call/MAB/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2025	08/30/2023	Exercise	1	20,130,181	270.98			7,325	5,840	(1,485)		5,840		(6,755)				0001
Purchased Call/MAB/MAB313ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Exercise	1	7,276,252	272.91			4,849	3,062	(1,787)		3,062		(4,211)				0001
Purchased Call/SBG/SBG017OS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/03/2024	07/14/2023	Exercise	1	75,102	261.39			3,172	1,393			3,172		(1,848)				0001
Purchased Call/MAB/MAB313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2025	09/14/2023	Exercise	1	9,586,582	271.8			10,461	9,821	(640)		9,821		(10,124)				0001
Purchased Call/SBG/SBG017OSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024	05/09/2023	Exercise	1	202,806	261.38			6,909	2,053			6,909		(4,993)				0001
Purchased Call/MAB/MAB313ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	09/21/2023	Expire	1	51,080	272.38									1				0001
Purchased Call/SBG/SBG017OSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/19/2024	05/31/2023	Exercise	1	104,769	266.09			2,671	113			2,671		(2,786)				0001
Purchased Call/MAB/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2025	09/19/2023	Exercise	1	7,531,224	272.91			13,075	10,958	(2,118)		10,958		(12,438)				0001
Purchased Call/MAB/MAB313JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/28/2023	Exercise	1	21,176,299	268.45			20,399	18,340	(2,059)		18,340		(19,739)				0001
Purchased Call/MLR/MLR161SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	09/20/2023	Exercise	1	8,745,243	216.8			25,323	20,984	(4,339)		20,984		(25,043)				0001
Purchased Call/SBG/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/06/2024	02/06/2023	Exercise	1	520,792	264.82			12,053	(1,102)			12,053		(13,328)				0001
Purchased Call/MAB/MAB313ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2025	09/26/2023	Exercise	1	5,902,904	269.32			4,740	4,807	.67		4,807		(4,252)				0001
Purchased Call/SBG/SBG017PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/13/2024	04/13/2023	Exercise	1	50,830	264.11			1,428	126			1,428		(1,403)				0001
Purchased Call/MAB/MAB313JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	10/04/2023	Expire	1	60,528	267.03									2				0001
Purchased Call/MAB/MAB313JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Exercise	1	14,428,291	264.97			4,412	6,576	2,163		6,576		(2,092)				0001
Purchased Call/MAB/MAB313ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	09/26/2023	Exercise	1	9,773,396	269.32			3,021	2,902	(119)		2,902		(2,086)				0001
Purchased Call/MAB/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	10/03/2023	Exercise	1	7,153,817	267.63			11,374	11,036	(338)		11,036		(10,741)				0001
Purchased Call/MLR/MLR161SS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2025	09/26/2023	Expire	1	1,211,025	215.74									140				0001
Purchased Call/SBG/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/16/2024	03/21/2023	Exercise	1	108,384	264.44			3,323	404			3,323		(3,035)				0001
Purchased Call/MAB/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	10/02/2025	10/04/2023	Exercise	1	15,541,353	267.03			9,624	9,399	(225)		9,399		(9,208)				0001
Purchased Call/SBG/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/23/2024	04/27/2023	Exercise	1	52,550	264.85			1,228	(108)			1,228		(1,406)				0001
Purchased Call/MLR/MLR161SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	10/03/2023	Exercise	1	3,570,331	214.46			10,125	10,597	472		10,597		(9,793)				0001
Purchased Call/MAB/MAB313JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/11/2023	Exercise	1	8,300,786	265.71			6,095	5,688	(407)		5,688		(4,776)				0001
Purchased Call/MLR/MLR161FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/01/2022	07/02/2024	01/06/2023	Exercise	1	346,094	247.81			1,954	(7,385)			1,954		(10,070)				0001

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Purchased Call/SBG/SBG0170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	09/13/2023	Exercise	1	50,920	269.39			1,777	412			1,777		(1,433)				0001
Purchased Call/MAB/MAB313JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/08/2025	10/11/2023	Exercise	1	5,434,290	265.71			1,899	1,821	(78)		1,821		(1,232)				0001
Purchased Call/MAB/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/07/2025	10/11/2023	Exercise	1	9,094,565	265.71			6,559	6,896	337		6,896		(5,388)				0001
Purchased Call/SBG/SBG0170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	06/29/2023	Exercise	1	237,536	268.98			5,894	(480)			5,894		(6,484)				0001
Purchased Call/MAB/MAB313JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/10/2023	10/10/2024	10/12/2023	Exercise	1	20,295,603	268.02			2,201	2,346	146		2,346		(1,472)				0001
Purchased Call/MLR/MLR161SSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	10/05/2023	Exercise	1	2,960,273	213.14			5,189	5,351	163		5,351		(5,091)				0001
Purchased Call/MLR/MLR161GS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	01/17/2023	Exercise	1	50,430	245.52			534	(842)			534		(1,460)				0001
Purchased Call/MAB/MAB313JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/11/2023	10/11/2024	10/13/2023	Exercise	1	19,359,033	268.58			14,768	12,192	(2,576)		12,192		(13,649)				0001
Purchased Call/MAB/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/09/2023	10/09/2025	10/11/2023	Expire	1	14,385,274	266.08									486				0001
Purchased Call/SBG/SBG0170SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	02/23/2023	Exercise	1	57,122	260.28			2,822	1,207			2,822		(1,652)				0001
Purchased Call/MAB/MAB313JSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/10/2023	10/10/2025	10/12/2023	Exercise	1	15,818,898	268.02			22,279	23,235	956		23,235		(21,749)				0001
Purchased Call/MAB/MAB313KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/25/2023	10/25/2024	10/27/2023	Expire	1	94,506	265.2									4				0001
Purchased Call/MAB/MAB313LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/07/2023	11/07/2024	11/09/2023	Exercise	1	18,419,855	266.42			5,583	7,390	1,807		7,390		(4,710)				0001
Purchased Call/MLR/MLR161SSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	10/11/2023	Exercise	1	3,211,423	213.83			5,772	5,763	(9)		5,763		(5,357)				0001
Purchased Call/MAB/MAB313LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/07/2023	11/07/2024	11/09/2023	Expire	1	150,348	266.42									6				0001
Purchased Call/MAB/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/15/2025	10/17/2023	Exercise	1	6,500,608	268.69			3,576	3,554	(23)		3,554		(2,990)				0001
Purchased Call/MAB/MAB313LSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/10/2023	11/11/2024	11/14/2023	Exercise	1	7,858,160	266.25			2,281	2,892	611		2,892		(1,158)				0001
Purchased Call/SBG/SBG017RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	08/10/2023	Exercise	1	118,894	262.71			5,869	2,370			5,869		(3,622)				0001
Purchased Call/MAB/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/14/2025	10/17/2023	Exercise	1	5,868,917	268.69			3,303	3,592	289		3,592		(2,725)				0001
Purchased Call/MLR/MLR161GSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	03/20/2023	Exercise	1	102,404	244.46			411	(2,415)			411		(2,934)				0001
Purchased Call/MLR/MLR161SSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	10/12/2023	Exercise	1	5,034,476	214.55			6,062	6,623	560		6,623		(5,868)				0001
Purchased Call/MAB/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/03/2025	11/07/2023	Exercise	1	11,223,335	266.64			7,533	9,757	2,224		9,757		(6,744)				0001
Purchased Call/SBG/SBG017RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	11/28/2023	Exercise	1	51,289	263.06			2,260	745			2,260		(1,586)				0001
Purchased Call/SBG/SBG017RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	03/10/2023	Exercise	1	335,641	265.31			10,174	85			10,174		(10,220)				0001
Purchased Call/MAB/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/10/2023	11/12/2025	11/14/2023	Exercise	1	9,843,160	266.25			3,821	4,821	1,000		4,821		(3,102)				0001
Purchased Call/SBG/SBG017SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	09/11/2023	Exercise	1	50,261	264.53			2,413	875			2,413		(1,603)				0001
Purchased Call/MAB/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/10/2023	11/10/2025	11/14/2023	Exercise	1	8,786,758	266.25			2,744	3,333	589		3,333		(2,110)				0001
Purchased Call/SBG/SBG017SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/02/2024	07/18/2023	Exercise	1	50,124	261.71			2,254	704			2,254		(1,657)				0001
Purchased Call/MLR/MLR161SSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2025	10/18/2023	Exercise	1	4,284,177	214.3			3,824	4,415	592		4,415		(3,672)				0001
Purchased Call/MAB/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/14/2023	11/14/2025	11/16/2023	Exercise	1	11,299,086	267.57			3,541	4,225	684		4,225		(2,949)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161TS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/27/2025	10/31/2023	Exercise	1	1,432,937	214.66		5,226	5,930	705			5,930		(5,097)				0001
Purchased Call/SBG/SBG017SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	03/31/2023	Exercise	1	56,149	262.39			1,682	(66)			1,682		(1,863)				0001
Purchased Call/MLR/MLR161HS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2024	02/22/2023	Exercise	1	55,523	245.85			262	(1,341)			262		(1,785)				0001
Purchased Call/MAB/MAB313MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	11/29/2023	Exercise	1	27,363,590	269.54		11,151	11,711	560			11,711		(9,646)				0001
Purchased Call/MLR/MLR161TS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/28/2025	10/31/2023	Exercise	1	2,655,263	214.66		1,960	1,964	4			1,964		(1,642)				0001
Purchased Call/MAB/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	11/17/2023	11/17/2025	11/21/2023	Exercise	1	13,051,549	269.2		3,708	4,422	713			4,422		(2,705)				0001
Purchased Call/SBG/SBG017SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	11/06/2023	Exercise	1	52,534	259.63			2,481	831			2,481		(1,742)				0001
Purchased Call/MAB/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2025	11/21/2023	Exercise	1	7,982,177	269.2		1,979	1,981	2			1,981		(1,115)				0001
Purchased Call/SBG/SBG017SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	09/25/2023	Exercise	1	50,182	260.34			3,304	1,792			3,304		(1,622)				0001
Purchased Call/MAB/MAB313NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Exercise	1	24,003,384	268.05		21,963	29,243	7,280			29,243		(20,619)				0001
Purchased Call/MLR/MLR161TSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/05/2025	11/07/2023	Exercise	1	2,115,063	215.53		7,507	7,892	385			7,892		(7,323)				0001
Purchased Call/MAB/MAB313MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2025	11/24/2023	Exercise	1	11,397,059	269.29		12,599	14,027	1,428			14,027		(11,563)				0001
Purchased Call/MAB/MAB3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Exercise	1	5,396,961	272.21		2,194	2,454	261			2,454		(969)				0001
Purchased Call/MLR/MLR161TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/04/2025	11/07/2023	Expire	1	1,329,763	215.53									170				0001
Purchased Call/MLR/MLR161TSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/06/2023	11/06/2025	11/08/2023	Exercise	1	5,201,050	214.8		3,658	4,304	646			4,304		(3,458)				0001
Purchased Call/MAB/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	11,385,773	272.24									1,370				0001
Purchased Call/SBG/SBG017SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	04/07/2023	Exercise	1	125,981	259.23			5,956	2,005			5,956		(4,229)				0001
Purchased Call/MAB/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2025	12/12/2023	Expire	1	6,512,081	267.75									629				0001
Purchased Call/MAB/MAB313MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	12/08/2023	12/08/2025	12/12/2023	Expire	1	9,013,685	267.75									735				0001
Purchased Call/MLR/MLR161HSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/31/2022	08/30/2024	02/06/2023	Exercise	1	50,294	240.87			741	(739)			741		(1,663)				0001
Purchased Call/MAB/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	12/14/2023	12/12/2025	12/18/2023	Exercise	1	10,708,467	270.47		10,998	12,432	1,433			12,432		(9,849)				0001
Purchased Call/MLR/MLR161IS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/25/2023	09/19/2024	07/27/2023	Expire	1	73,724	237.85									(140)				0001
Purchased Call/MLR/MLR161TSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2025	11/14/2023	Exercise	1	3,597,743	213.78		11,892	15,559	3,667			15,559		(11,517)				0001
Purchased Call/MAB/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2025	12/27/2023	Exercise	1	1,214,223	272.21		1,642	1,783	141			1,783		(1,466)				0001
Purchased Call/SBG/SBG017SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	05/10/2023	Exercise	1	59,300	258.77			2,335	446			2,335		(2,043)				0001
Purchased Call/MLR/MLR161TST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/17/2025	11/21/2023	Expire	1	2,728,346	215.12									349				0001
Purchased Call/MLR/MLR161TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/21/2025	11/24/2023	Expire	1	2,984,137	215.5									265				0001
Purchased Call/SBG/SBG017TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/25/2024	08/01/2023	Exercise	1	50,183	259.4			3,119	1,457			3,119		(1,754)				0001
Purchased Call/SBG/SBG017US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	12/06/2023	Exercise	1	51,989	261.24			2,744	1,011			2,744		(1,794)				0001
Purchased Call/MLR/MLR161TSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	11/27/2023	Exercise	1	3,082,443	215.18		7,866	8,784	918			8,784		(7,403)				0001

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Purchased Call/SBG/SBG017USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024	11/06/2023	Exercise	1	52,609	262.38			2,200	381			2,200		(1,908)				0001
Purchased Call/SBG/SBG017UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/28/2024	12/01/2023	Exercise	1	52,478	262.14			2,681	842			2,681		(1,960)				0001
Purchased Call/MLR/MLR161IS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	02/21/2023	Exercise	1	56,254	237.27			695	(1,001)			695		(2,073)				0001
Purchased Call/MLR/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	12/18/2023	Exercise	1	3,205,762	219.04		2,710	2,719	9			2,719		(2,418)				0001
Purchased Call/SBG/SBG017VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/12/2024	03/14/2023	Exercise	1	59,223	261.03			2,750	536			2,750		(2,404)				0001
Purchased Call/SBG/SBG017VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/19/2024	02/23/2023	Exercise	1	676,665	259.95			34,965	10,756			34,965		(24,443)				0001
Purchased Call/MLR/MLR161IS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	02/23/2023	Exercise	1	82,838	236.72			931	(1,556)			931		(2,679)				0001
Purchased Call/SBG/SBG017VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	11/27/2023	Exercise	1	186,254	260.87			2,654	847			2,654		(2,032)				0001
Purchased Call/MLR/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	12/28/2023	Expire	1	1,547,199	219.75									104				0001
Purchased Call/SBG/SBG017VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	10/05/2023	Exercise	1	50,466	260.96			2,290	468			2,290		(1,926)				0001
Purchased Call/SBG/SBG017VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	01/10/2023	Expire	1	888,972	261.48									25				0001
Purchased Call/SBG/SBG017VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/13/2023	Exercise	1	2,584,711	263.91		22,826	28,489	5,662			28,489		(22,791)				0001
Purchased Call/JSG/JSG405LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	12/28/2023	Expire	1	659,973	194.67									63				0001
Purchased Call/MLR/MLR161IS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	02/27/2023	Exercise	1	51,617	235.76			602	(954)			602		(1,736)				0001
Purchased Call/MLR/MLR161ISQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2024	01/06/2023	Exercise	1	52,441	233.56			1,504	(118)			1,504		(1,821)				0001
Purchased Call/SBG/SBG017IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2025	01/20/2023	Expire	1	1,057,059	264.66									3				0001
Purchased Call/MLR/MLR161ISY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	01/25/2023	Exercise	1	177,808	232.91			3,033	(2,503)			3,033		(5,961)				0001
Purchased Call/SBG/SBG017IS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/20/2025	01/24/2023	Exercise	1	1,119,758	265.99		1,823	2,363	540			2,363		(1,787)				0001
Purchased Call/SBG/SBG017ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	02/01/2023	Exercise	1	1,921,921	268.15		13,778	8,993	(4,785)			8,993		(13,774)				0001
Purchased Call/MLR/MLR161JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	01/27/2023	Exercise	1	54,540	232.54			1,780	67			1,780		(1,924)				0001
Purchased Call/SBG/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/06/2025	02/09/2023	Expire	1	1,152,495	266.88									13				0001
Purchased Call/CSII/CSII1005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	12/29/2023	12/30/2025	01/03/2024	Expire	1	2,087,465	286.98									209				0001
Purchased Call/MLR/MLR161JS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	02/06/2023	Exercise	1	102,158	232.79			1,730	(1,485)			1,730		(3,680)				0001
Purchased Call/SBG/SBG017ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/14/2023	Expire	1	1,628,401	268.05									46				0001
Purchased Call/MLR/MLR161JSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	01/18/2023	Exercise	1	129,138	232.07			3,723	(384)			3,723		(4,435)				0001
Purchased Call/MLR/MLR161JSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	02/14/2023	Exercise	1	55,862	231.4			1,349	(450)			1,349		(2,593)				0001
Purchased Call/MSD/MSD213FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/25/2022	03/27/2024	01/02/2024	Exercise	1	79,177	183.4			2,828	(248)			2,828		(3,109)				0001
Purchased Call/MSD/MSD213GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/20/2022	04/19/2024	01/02/2024	Exercise	1	77,958	185.31			2,385	(990)			2,385		(3,408)				0001
Purchased Call/MLR/MLR161JST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	01/11/2023	Exercise	1	192,414	232.14			3,399	(2,892)			3,399		(6,774)				0001
Purchased Call/MSD/MSD213GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/29/2022	04/29/2024	08/29/2023	Exercise	1	55,661	181.01			3,426	880			3,426		(2,594)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MLR/MLR161IS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024	01/06/2023	Exercise	1	53,197	235.05			1,349	(258)			1,349		(2,101)				0001
Purchased Call/MLR/MLR161KSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	08/04/2023	Exercise	1	181,139	233.27			1,405	(4,384)			1,405		(6,070)				0001
Purchased Call/SBG/SBG017IISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5170UK5573	02/15/2023	02/14/2025	02/17/2023	Exercise	1	4,255,854	269.17		1,943	2,653	710			2,653		(1,674)				0001
Purchased Call/MSD/MSD213IST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/07/2022	06/07/2024	12/27/2023	Exercise	1	94,920	183.52			4,303	(409)			4,303		(4,789)				0001
Purchased Call/MSD/MSD213ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/10/2022	06/10/2024	01/13/2023	Exercise	1	50,048	181.3			3,939	1,267			3,939		(2,735)				0001
Purchased Call/MSD/MSD213JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/21/2022	06/21/2024	01/12/2023	Exercise	1	51,320	179.12			4,621	1,729			4,621		(2,980)				0001
Purchased Call/MLR/MLR161KSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	02/02/2023	Exercise	1	75,310	232.82			2,345	(204)			2,345		(2,769)				0001
Purchased Call/MSD/MSD213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/24/2022	06/25/2024	08/18/2023	Exercise	1	100,543	179.85			6,510	1,026			6,510		(5,625)				0001
Purchased Call/MLR/MLR161KSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	07/27/2023	Exercise	1	51,027	232.32			630	(1,133)			630		(2,185)				0001
Purchased Call/MLR/MLR161ISN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024	01/06/2023	Exercise	1	421,949	233.68			7,531	(5,517)			7,531		(13,912)				0001
Purchased Call/MLR/MLR161LS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	01/10/2023	Expire	1	1,703,548	233.27									85				0001
Purchased Call/MSD/MSD213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2022	08/15/2024	10/31/2023	Exercise	1	71,364	181.74			2,753	(1,576)			2,753		(4,372)				0001
Purchased Call/MLR/MLR161LSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2025	01/18/2023	Expire	1	1,500,149	233.36									90				0001
Purchased Call/MSD/MSD213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2022	08/16/2024	05/18/2023	Exercise	1	209,780	181.85			13,868	1,002			13,868		(12,997)				0001
Purchased Call/MSD/MSD213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2022	08/23/2024	09/28/2023	Exercise	1	51,457	181.98			3,345	45			3,345		(3,387)				0001
Purchased Call/MSD/MSD213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2022	09/20/2024	02/09/2023	Exercise	1	159,073	178.82			13,827	1,932			13,827		(12,079)				0001
Purchased Call/MLR/MLR161ISP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024	03/22/2023	Exercise	1	50,176	233.68			861	(691)			861		(1,991)				0001
Purchased Call/MLR/MLR161LSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	01/19/2023	Exercise	1	6,158,909	233.15		11,283	8,453	(2,830)			8,453		(11,270)				0001
Purchased Call/MSD/MSD2130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/04/2022	10/04/2024	11/08/2023	Exercise	1	66,536	178.17			4,836	(279)			4,836		(5,228)				0001
Purchased Call/MSD/MSD213SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2023	01/08/2024	01/10/2023	Expire	1	443,023	183.57									(61)				0001
Purchased Call/MLR/MLR161LSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	01/24/2023	Exercise	1	6,546,100	232.15		2,028	230	(1,798)			230		(1,683)				0001
Purchased Call/MSD/MSD213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/18/2022	10/18/2024	11/03/2023	Exercise	1	59,267	178.39			4,070	(901)			4,070		(5,052)				0001
Purchased Call/MSD/MSD213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/28/2022	10/28/2024	12/11/2023	Exercise	1	62,874	180.63			4,341	(970)			4,341		(5,432)				0001
Purchased Call/MLR/MLR161LSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	01/25/2023	Exercise	1	5,602,663	232.09		5,866	4,537	(1,329)			4,537		(5,850)				0001
Purchased Call/MSD/MSD2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/15/2022	11/15/2024	12/21/2023	Exercise	1	50,488	181.94			3,830	(496)			3,830		(4,389)				0001
Purchased Call/MSD/MSD213TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/16/2024	01/18/2023	Exercise	1	1,598,116	183.66		31,430	28,457	(2,974)			28,457		(31,491)				0001
Purchased Call/MLR/MLR161LSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	02/02/2023	Exercise	1	11,675,547	231.83		13,154	4,309	(8,844)			4,309		(13,109)				0001
Purchased Call/MSD/MSD2133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/04/2023	01/03/2025	01/06/2023	Expire	1	535,910	182.52									1				0001
Purchased Call/MSD/MSD2133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/09/2023	01/09/2025	01/11/2023	Expire	1	367,247	183.09									1				0001
Purchased Call/MSD/MSD213TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/14/2025	01/18/2023	Exercise	1	1,067,363	183.66		20,893	20,371	(522)			20,371		(20,766)				0001

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Purchased Call/SBG/SBG017XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	02/23/2023	Exercise	1	2,941,671	269.64		6,518	3,889	(2,629)			3,889		(6,474)				0001
Purchased Call/MSD/MSD213TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	104,844	182.35									(13)				0001
Purchased Call/MSD/MSD213USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2023	Expire	1	191,118	182.71									(24)				0001
Purchased Call/MLR/MLR161ISW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	01/12/2023	Exercise	1	178,052	232.49			3,347	(2,179)			3,347		(5,967)				0001
Purchased Call/MLR/MLR161LST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	02/06/2023	Exercise	1	3,520,568	231.9		1,784	192	(1,592)			192		(1,592)				0001
Purchased Call/SBG/SBG017XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/24/2023	Exercise	1	3,051,450	268.04		3,610	4,008	397			4,008		(3,477)				0001
Purchased Call/MSD/MSD213TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/20/2023	Expire	1	447,236	182.29									3				0001
Purchased Call/MSD/MSD213USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2023	01/31/2025	02/03/2023	Expire	1	311,751	183.19									3				0001
Purchased Call/SBG/SBG017XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	02/28/2023	Expire	1	864,537	268.05									45				0001
Purchased Call/MLR/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	02/10/2023	Exercise	1	4,805,488	228.02		17,415	7,324	(10,091)			7,324		(17,386)				0001
Purchased Call/SBG/SBG017XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	03/03/2023	Exercise	1	2,955,830	268.32		1,850	1,964	114			1,964		(1,821)				0001
Purchased Call/MSD/MSD213USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2023	Expire	1	431,486	183.81									(51)				0001
Purchased Call/MSD/MSD213VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	02/24/2023	Expire	1	258,068	181.46									(29)				0001
Purchased Call/MLR/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	02/13/2023	Exercise	1	5,917,836	227.44		18,423	7,184	(11,239)			7,184		(18,204)				0001
Purchased Call/SBG/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	03/16/2023	Exercise	1	5,936,580	263.42		16,282	14,637	(1,645)			14,637		(16,240)				0001
Purchased Call/JSG/JSG305FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2024	07/25/2023	Exercise	1	150,291	214.83			2,462	(1,711)			2,462		(4,228)				0001
Purchased Call/SBG/SBG017XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/20/2023	Expire	1	1,979,399	259.74									132				0001
Purchased Call/MSD/MSD213USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/10/2025	02/14/2023	Exercise	1	243,513	183.28		6,042	4,865	(1,177)			4,865		(6,020)				0001
Purchased Call/MSD/MSD213USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/11/2025	02/14/2023	Expire	1	441,038	183.28									74				0001
Purchased Call/MSD/MSD213USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025	02/22/2023	Expire	1	168,291	182.49									40				0001
Purchased Call/MSD/MSD213WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/14/2023	Exercise	1	499,730	179.75		5,084	4,670	(414)			4,670		(5,095)				0001
Purchased Call/JSG/JSG305GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024	01/19/2023	Exercise	1	104,979	218.81			2,100	(955)			2,100		(3,341)				0001
Purchased Call/MSD/MSD213USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	02/22/2023	Expire	1	61,128	182.49									15				0001
Purchased Call/MSD/MSD213USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/18/2025	02/22/2023	Expire	1	266,720	182.49									64				0001
Purchased Call/MLR/MLR161MS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	02/22/2023	Exercise	1	4,194,088	226.51		3,588	1,467	(2,121)			1,467		(3,274)				0001
Purchased Call/JSG/JSG305HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	08/16/2023	Exercise	1	95,857	221.99		704		(2,097)			704		(2,872)				0001
Purchased Call/SBG/SBG017XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/24/2023	Exercise	1	3,403,693	260.27		3,992	5,967	1,975			5,967		(3,845)				0001
Purchased Call/JSG/JSG305HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/23/2024	01/12/2023	Exercise	1	211,333	223.58			2,789	(3,471)			2,789		(6,580)				0001
Purchased Call/MSD/MSD213VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2023	02/28/2025	03/03/2023	Expire	1	168,410	180.92									4				0001
Purchased Call/JSG/JSG305ISC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024	01/24/2023	Exercise	1	54,839	224.51			1,045	(611)			1,045		(1,756)				0001

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Purchased Call/MLR/MLR161MSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	02/23/2023	Exercise	1	11,112,795	225.05		28,137	13,171	(14,966)			13,171		(28,063)				0001
Purchased Call/JSG/JSG305KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024	02/14/2023	Exercise	1	86,370	217.23			2,616	(128)			2,616		(2,823)				0001
Purchased Call/SBG/SBG017YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2025	03/31/2023	Exercise	1	3,831,037	261.11		38,993	42,740	3,747			42,740		(38,925)				0001
Purchased Call/MSD/MSD213VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/03/2025	03/07/2023	Expire	1	130,688	182.14									24				0001
Purchased Call/MSD/MSD213VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2025	03/09/2023	Expire	1	388,199	181.39									10				0001
Purchased Call/JSG/JSG305KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	03/01/2023	Exercise	1	54,333	216.32			1,301	(423)			1,301		(1,780)				0001
Purchased Call/JSG/JSG305LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2024	03/06/2023	Exercise	1	132,401	208.67			3,737	(516)			3,737		(4,333)				0001
Purchased Call/JSG/JSG305SSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	01/11/2023	Exercise	1	452,056	212.54		3,668	1,111	(2,556)			1,111		(3,690)				0001
Purchased Call/SBG/SBG017YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/06/2023	04/09/2025	04/10/2023	Exercise	1	1,244,679	263.81		1,892	2,243	351			2,243		(1,818)				0001
Purchased Call/MSD/MSD213WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2023	Expire	1	329,674	180.35									(26)				0001
Purchased Call/MSD/MSD213WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/24/2023	Expire	1	103,925	179.9									(9)				0001
Purchased Call/JSG/JSG305PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2024	02/16/2023	Exercise	1	69,788	217.58			2,431	11			2,431		(2,540)				0001
Purchased Call/MSD/MSD213WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	03/20/2023	Expire	1	160,572	180.02									27				0001
Purchased Call/MSD/MSD213WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025	03/21/2023	Expire	1	75,831	179.38									12				0001
Purchased Call/SBG/SBG017YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/06/2023	04/04/2025	04/10/2023	Exercise	1	3,044,832	263.81		3,338	3,305	(33)			3,305		(3,229)				0001
Purchased Call/JSG/JSG305TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2023	Expire	1	467,489	214.66									(36)				0001
Purchased Call/JSG/JSG305VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	02/17/2023	Expire	1	246,551	215.64									(18)				0001
Purchased Call/JSG/JSG305WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/28/2023	Expire	1	625,485	208.26									(25)				0001
Purchased Call/JSG/JSG305WSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024	03/02/2023	Expire	1	649,298	205.57									(42)				0001
Purchased Call/MLR/MLR161JSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2023	11/01/2024	01/11/2023	Expire	1	79,230	231.85									(276)				0001
Purchased Call/JSG/JSG305SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024	02/23/2023	Exercise	1	111,949	208.08			3,713	(395)			3,713		(4,051)				0001
Purchased Call/SBG/SBG017YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/24/2023	04/24/2025	04/26/2023	Expire	1	3,394,092	264.49									72				0001
Purchased Call/JSG/JSG305TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	01/27/2023	Expire	1	975,172	213.75									3				0001
Purchased Call/JSG/JSG305US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	02/01/2023	Expire	1	635,285	213.33									3				0001
Purchased Call/JSG/JSG305SSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	01/05/2023	Expire	1	284,888	209.99									(27)				0001
Purchased Call/JSG/JSG305SSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	01/11/2023	Expire	1	663,500	214.53									(62)				0001
Purchased Call/SBG/SBG017YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/26/2023	04/25/2025	04/28/2023	Exercise	1	2,343,232	262.4		2,476	2,756	280			2,756		(2,398)				0001
Purchased Call/JSG/JSG305WSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/06/2023	Expire	1	144,446	205.7									(5)				0001
Purchased Call/JSG/JSG305XSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2023	Expire	1	347,980	192.16									(20)				0001
Purchased Call/MLR/MLR161MSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	03/01/2023	Exercise	1	6,798,205	223.22		8,607	7,428	(1,179)			7,428		(8,560)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR1611MSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	03/02/2023	Exercise	1	15,506,854	222.77		70,872	46,390	(24,482)			46,390		(70,766)				0001
Purchased Call/MSD/MSD213IWSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2025	03/23/2023	Expire	1	271,302	180.99									7				0001
Purchased Call/MSD/MSD213IWSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025	03/29/2023	Expire	1	125,950	180.94									3				0001
Purchased Call/JSG/JSG305XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	03/20/2023	Expire	1	197,280	193.73									(3)				0001
Purchased Call/JSG/JSG305YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2023	Expire	1	594,923	193.45									(32)				0001
Purchased Call/JSG/JSG305TS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,425,249	216.66									(117)				0001
Purchased Call/JSG/JSG305TS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2023	Expire	1	268,042	216.66									(20)				0001
Purchased Call/JSG/JSG305USC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	02/07/2023	Exercise	1	2,038,229	219.7		5,814	3,738	(2,076)			3,738		(5,709)				0001
Purchased Call/JSG/JSG305USK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	02/08/2023	Expire	1	198,311	214.07									1				0001
Purchased Call/JSG/JSG305VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	02/24/2023	Expire	1	580,050	209.25									4				0001
Purchased Call/JSG/JSG305XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	03/10/2023	Expire	1	379,781	208.55									3				0001
Purchased Call/JSG/JSG305TSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	01/25/2023	Expire	1	195,750	215.24									(17)				0001
Purchased Call/JSG/JSG305USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2023	Expire	1	258,837	218.45									(20)				0001
Purchased Call/JSG/JSG305XSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	03/15/2023	Expire	1	297,534	196.43									3				0001
Purchased Call/MSD/MSD213IWST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Expire	1	513,838	181.87									(39)				0001
Purchased Call/MSD/MSD213XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Expire	1	871,996	184.18									21				0001
Purchased Call/JSG/JSG305USV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	02/13/2023	Expire	1	221,177	215.03									(12)				0001
Purchased Call/JSG/JSG305YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2023	Expire	1	538,296	218.66									(28)				0001
Purchased Call/JSG/JSG305XSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	03/21/2023	Exercise	1	532,169	195.86		4,542	4,936	394			4,936		(4,522)				0001
Purchased Call/MSD/MSD213XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2023	Expire	1	226,194	184.29									(14)				0001
Purchased Call/JSG/JSG305YSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	03/27/2023	Expire	1	54,621	191.11									4				0001
Purchased Call/JSG/JSG305VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	02/27/2023	Expire	1	322,519	213.48									(13)				0001
Purchased Call/JSG/JSG305IWS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/28/2023	Expire	1	714,439	212.5									(28)				0001
Purchased Call/SBG/SBG017YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2023	04/28/2025	05/02/2023	Expire	1	3,966,904	264.39									112				0001
Purchased Call/JSG/JSG305YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	03/28/2023	Exercise	1	2,146,214	192.71		12,843	13,818	976			13,818		(12,736)				0001
Purchased Call/JSG/JSG305YST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	03/29/2023	Expire	1	180,836	198.34									2				0001
Purchased Call/JSG/JSG305IWST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	03/07/2023	Expire	1	244,230	213.14									(7)				0001
Purchased Call/JSG/JSG305IWSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/07/2023	Exercise	1	589,238	213.14		2,101	2,076	(25)			2,076		(2,114)				0001
Purchased Call/JSG/JSG305ZSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	04/05/2023	Exercise	1	658,241	205.99		6,433	6,000	(433)			6,000		(6,429)				0001
Purchased Call/JSG/JSG305YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/24/2023	Expire	1	257,722	191.91									(14)				0001

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Purchased Call/JSG/JSG40S1SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2023	Expire	1	633,970	202.28									(21)				0001
Purchased Call/MSD/MSD213Y5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Exercise	1	589,061	183.51		2,720	912	(1,808)			912		(2,747)				0001
Purchased Call/MSD/MSD213Z9F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire	1	108,759	181.66									9				0001
Purchased Call/JSG/JSG305ZSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	04/07/2023	Exercise	1	639,641	205.99		2,260	2,265	5			2,265		(2,253)				0001
Purchased Call/JSG/JSG305XST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	03/17/2023	Expire	1	277,323	196.91									(16)				0001
Purchased Call/MSD/MSD213ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	867,005	181.84									(28)				0001
Purchased Call/MSD/MSD213ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	684,117	181.41									(22)				0001
Purchased Call/JSG/JSG305Z6Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	04/13/2023	Exercise	1	933,914	205.99		10,694	10,467	(227)			10,467		(10,689)				0001
Purchased Call/MSD/MSD213ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025	03/30/2023	Expire	1	474,492	181.19									13				0001
Purchased Call/MSD/MSD213XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2025	04/10/2023	Expire	1	264,002	183.66									34				0001
Purchased Call/MSD/MSD213ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	05/31/2023	Exercise	1	1,071,802	181.23		3,450	2,827	(623)			2,827		(3,296)				0001
Purchased Call/JSG/JSG40S1SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/08/2023	Expire	1	689,413	196.94									24				0001
Purchased Call/JSG/JSG40S3SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	05/26/2023	Expire	1	820,767	190.02									(17)				0001
Purchased Call/JSG/JSG40S0SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	04/18/2023	Expire	1	1,323,059	203.4									106				0001
Purchased Call/JSG/JSG305YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/28/2023	Exercise	1	467,773	196.92		1,850	2,540	689			2,540		(1,853)				0001
Purchased Call/JSG/JSG40S3SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	05/31/2023	Exercise	1	1,449,063	189.61		4,579	5,985	1,406			5,985		(4,459)				0001
Purchased Call/JSG/JSG40S0SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2023	04/21/2025	04/25/2023	Expire	1	73,221	206.53									6				0001
Purchased Call/JSG/JSG40S0SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	04/25/2023	Expire	1	1,169,815	203.78									96				0001
Purchased Call/JSG/JSG40S4SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	06/06/2023	Expire	1	699,967	195.63									47				0001
Purchased Call/SBG/SBG017ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/02/2023	05/02/2025	05/04/2023	Exercise	1	3,171,977	262.36		12,451	13,038	587			13,038		(12,394)				0001
Purchased Call/JSG/JSG40S0SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	04/26/2023	Exercise	1	360,791	204.67		2,129	146	(1,983)			146		(2,125)				0001
Purchased Call/MSD/MSD213YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2025	05/02/2023	Expire	1	132,587	183.58									26				0001
Purchased Call/JSG/JSG305Z9S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/04/2023	Exercise	1	404,473	205.41		2,284	586	(1,698)			586		(2,283)				0001
Purchased Call/JSG/JSG40S4SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/09/2023	Expire	1	942,650	195.63									(12)				0001
Purchased Call/JSG/JSG40S1S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	04/28/2023	Expire	1	566,413	191.34									9				0001
Purchased Call/JSG/JSG40S1SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	05/02/2023	Expire	1	733,852	201.72									62				0001
Purchased Call/MSD/MSD213ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2023	Expire	1	631,001	181.23									103				0001
Purchased Call/MSD/MSD3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	06/09/2023	Expire	1	431,470	182.72									(9)				0001
Purchased Call/JSG/JSG405SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2023	Exercise	1	1,212,118	195.63		2,129	2,127	(2)			2,127		(2,047)				0001
Purchased Call/JSG/JSG405SS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	06/15/2023	Expire	1	571,203	195.63									(5)				0001

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Purchased Call/JSG/JSG3052ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/06/2023	Expire	1	232,385	204.62									(11)				0001
Purchased Call/JSG/JSG3052ZSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire	1	203,908	205.99									2				0001
Purchased Call/MLR/MLR161MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	03/03/2023	Exercise	1	7,404,048	223.06		16,259	12,752	(3,506)			12,752		(16,205)				0001
Purchased Call/JSG/JSG4051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	05/04/2023	Exercise	1	622,610	202.03		5,604	3,986	(1,619)			3,986		(5,599)				0001
Purchased Call/SBG/SBG017ZS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2023	05/02/2025	05/05/2023	Exercise	1	2,902,276	261.63		1,878	2,888	1,009			2,888		(1,806)				0001
Purchased Call/MSD/MSD3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2023	Exercise	1	383,891	182.71		3,308	2,371	(937)			2,371		(3,275)				0001
Purchased Call/JSG/JSG4052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	05/10/2023	Expire	1	135,206	201.85									2				0001
Purchased Call/JSG/JSG4050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2023	Expire	1	229,349	205.99									4				0001
Purchased Call/JSG/JSG4050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2024	04/26/2023	Expire	1	51,091	207.46									(2)				0001
Purchased Call/MSD/MSD3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire	1	307,288	184.04									63				0001
Purchased Call/JSG/JSG4052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	05/12/2023	Exercise	1	484,574	201.3		2,284	2,007	(277)			2,007		(2,277)				0001
Purchased Call/MSD/MSD2132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2025	05/17/2023	Expire	1	258,436	181.46									11				0001
Purchased Call/MSD/MSD2132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	05/23/2023	Expire	1	140,199	181.66									30				0001
Purchased Call/JSG/JSG4055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/22/2023	Expire	1	513,036	195.63									(3)				0001
Purchased Call/JSG/JSG4056S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	06/28/2023	Expire	1	502,190	195.63									(1)				0001
Purchased Call/MSD/MSD3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Exercise	1	967,199	182.64		2,921	2,874	(47)			2,874		(2,793)				0001
Purchased Call/MSD/MSD3131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/06/2023	Expire	1	658,045	183.99									55				0001
Purchased Call/JSG/JSG4052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	05/16/2023	Exercise	1	1,589,358	200.75		3,255	3,182	(73)			3,182		(3,130)				0001
Purchased Call/SBG/SBG017ZS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/11/2023	05/09/2025	05/15/2023	Expire	1	1,251,519	262.08									109				0001
Purchased Call/JSG/JSG4053SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	05/26/2023	Expire	1	327,760	192.52									(7)				0001
Purchased Call/JSG/JSG4054S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	06/05/2023	Expire	1	91,024	191.89									6				0001
Purchased Call/JSG/JSG4056SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Exercise	1	575,648	195.63		1,836	753	(1,083)			753		(1,837)				0001
Purchased Call/MSD/MSD3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2025	06/06/2023	Expire	1	75,111	182									17				0001
Purchased Call/MSD/MSD3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/02/2025	06/06/2023	Expire	1	99,917	182									23				0001
Purchased Call/JSG/JSG4052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	05/17/2023	Exercise	1	799,959	200.58		9,438	8,907	(532)			8,907		(9,433)				0001
Purchased Call/JSG/JSG4056SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	07/03/2023	Expire	1	399,706	195.63									38				0001
Purchased Call/JSG/JSG4057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	07/12/2023	Expire	1	542,038	192.32									3				0001
Purchased Call/MSD/MSD3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	06/06/2023	Expire	1	112,157	182									26				0001
Purchased Call/MSD/MSD3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	06/08/2023	Expire	1	717,482	181.92									39				0001
Purchased Call/MSD/MSD3131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire	1	491,125	183.06									4				0001

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Purchased Call/MSD/MSD3132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/11/2023	07/11/2024	07/13/2023	Expire	1	423,292	183.85									4				0001
Purchased Call/JSG/JSG4053S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	05/23/2023	Expire	1	1,582,588	198.44									142				0001
Purchased Call/JSG/JSG4053SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	05/24/2023	Expire	1	340,481	198.31									7				0001
Purchased Call/JSG/JSG4057SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	07/18/2023	Expire	1	1,006,034	197.36									114				0001
Purchased Call/JSG/JSG4057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	07/20/2023	Expire	1	1,031,519	196.57									9				0001
Purchased Call/MSD/MSD3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2023	Expire	1	554,352	183.62									104				0001
Purchased Call/MSD/MSD3132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/18/2023	07/18/2024	07/20/2023	Expire	1	245,134	183.86									4				0001
Purchased Call/JSG/JSG4053SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	05/24/2023	Exercise	1	1,730,156	195.67	19,849	22,047	2,199				22,047		(19,836)				0001
Purchased Call/JSG/JSG4054SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire	1	364,990	197.9									(5)				0001
Purchased Call/JSG/JSG4055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	06/21/2023	Expire	1	728,809	204.78									93				0001
Purchased Call/JSG/JSG4053SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	06/01/2023	Expire	1	680,715	191.29									14				0001
Purchased Call/JSG/JSG4054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	06/01/2023	Expire	1	482,672	188.75									10				0001
Purchased Call/MLR/MLR161MSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	03/09/2023	Exercise	1	7,915,130	222.21	11,542	8,924	(2,618)				8,924		(11,473)				0001
Purchased Call/JSG/JSG4059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	08/09/2023	Expire	1	401,686	199.65									8				0001
Purchased Call/JSG/JSG4059SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	08/18/2023	Expire	1	382,565	190.81									10				0001
Purchased Call/MSD/MSD3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/07/2023	06/06/2025	06/09/2023	Expire	1	171,450	182.72									9				0001
Purchased Call/MSD/MSD3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/09/2023	06/09/2025	06/13/2023	Expire	1	90,713	182.71									22				0001
Purchased Call/JSG/JSG4054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	06/07/2023	Expire	1	562,131	194.7									12				0001
Purchased Call/MSD/MSD3131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/22/2023	06/20/2025	06/26/2023	Expire	1	147,230	182.55									38				0001
Purchased Call/MSD/MSD3131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/23/2023	06/25/2025	06/27/2023	Expire	1	94,545	182.64									24				0001
Purchased Call/JSG/JSG4054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	06/08/2023	Exercise	1	1,195,099	195.33	13,920	12,829	(1,091)				12,829		(13,911)				0001
Purchased Call/SBG/SBG0172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/22/2023	Exercise	1	3,534,398	263.91	2,009	2,055	46				2,055		(1,709)				0001
Purchased Call/JSG/JSG4054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	06/13/2023	Expire	1	486,847	199.49									46				0001
Purchased Call/JSG/JSG4055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	06/23/2023	Exercise	1	1,119,108	195.63	3,105	561	(2,544)				561		(3,082)				0001
Purchased Call/MSD/MSD3131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/30/2023	07/01/2025	07/05/2023	Exercise	1	275,710	183.74	7,160	7,010	(151)				7,010		(7,113)				0001
Purchased Call/MSD/MSD3133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2023	Expire	1	379,441	186.51									15				0001
Purchased Call/MSD/MSD3134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/18/2023	08/16/2024	08/22/2023	Expire	1	69,170	185.78									17				0001
Purchased Call/JSG/JSG405AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2024	08/22/2023	Expire	1	166,822	187.26									25				0001
Purchased Call/JSG/JSG405AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	08/23/2023	Expire	1	395,160	186.64									11				0001
Purchased Call/JSG/JSG4056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	07/11/2023	Expire	1	653,706	191.17									68				0001

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Purchased Call/JSG/JSG40555R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	06/23/2023	Exercise	1	454,260	203.36		3,486	3,836	349			3,836		(3,488)				0001
Purchased Call/SBG/SBG0172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	05/23/2023	Exercise	1	1,610,535	263.97		2,229	3,206	977			3,206		(2,105)				0001
Purchased Call/JSG/JSG405A5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	08/24/2023	Expire	1	335,324	186.27									9				0001
Purchased Call/JSG/JSG405BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	09/06/2023	Expire	1	194,955	189.45									46				0001
Purchased Call/JSG/JSG4056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	07/11/2023	Exercise	1	1,478,902	191.17		3,031	1,432	(1,599)			1,432		(2,895)				0001
Purchased Call/MSD/MSD3132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2023	07/09/2025	07/13/2023	Expire	1	56,721	182.8									4				0001
Purchased Call/MSD/MSD3132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2023	07/11/2025	07/14/2023	Expire	1	134,789	184.13									9				0001
Purchased Call/JSG/JSG405BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/07/2023	Expire	1	178,479	182.8									6				0001
Purchased Call/JSG/JSG405BSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	09/08/2023	Expire	1	299,192	181.08									11				0001
Purchased Call/JSG/JSG405BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	56,347	182.21									10				0001
Purchased Call/JSG/JSG405DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Exercise	1	585,976	182.16		1,800	676	(1,124)			676		(1,779)				0001
Purchased Call/JSG/JSG4057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	07/14/2023	Expire	1	812,991	197.63									22				0001
Purchased Call/MSD/MSD3132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/14/2025	07/18/2023	Expire	1	123,768	183.62									34				0001
Purchased Call/MSD/MSD3132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2025	08/01/2023	Expire	1	107,703	186.56									31				0001
Purchased Call/JSG/JSG405DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	09/29/2023	Expire	1	365,477	169.45									17				0001
Purchased Call/MLR/MLR161MSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	03/13/2023	Exercise	1	4,697,119	222.1		20,502	26,176	5,674			26,176		(20,274)				0001
Purchased Call/JSG/JSG4056SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Expire	1	557,553	200.67									(1)				0001
Purchased Call/JSG/JSG4059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	08/09/2023	Expire	1	242,528	212.55									5				0001
Purchased Call/JSG/JSG405ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2024	10/04/2023	Expire	1	801,745	166.87									40				0001
Purchased Call/JSG/JSG405ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	10/11/2023	Exercise	1	803,153	166.97		2,068	2,404	336			2,404		(1,877)				0001
Purchased Call/JSG/JSG4057SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	07/18/2023	Exercise	1	1,059,096	197.36		1,887	361	(1,525)			361		(1,785)				0001
Purchased Call/JSG/JSG4057SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	07/18/2023	Expire	1	725,484	197.36									77				0001
Purchased Call/MLR/MLR161DSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024	01/13/2023	Exercise	1	50,022	257.54			87	(1,050)			87		(1,313)				0001
Purchased Call/MSD/MSD3134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	08/28/2023	Expire	1	181,202	184.54									48				0001
Purchased Call/MSD/MSD3134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/05/2023	Expire	1	244,325	186.13									94				0001
Purchased Call/SBG/SBG1170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	06/14/2023	Exercise	1	3,826,630	266.31		2,732	3,758	1,026			3,758		(2,635)				0001
Purchased Call/JSG/JSG405ESI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2024	10/11/2023	Expire	1	76,415	166.97									21				0001
Purchased Call/JSG/JSG4057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2025	07/19/2023	Expire	1	457,972	207.24									13				0001
Purchased Call/JSG/JSG4057SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	07/25/2023	Exercise	1	361,281	203.45		2,959	2,577	(383)			2,577		(2,937)				0001
Purchased Call/JSG/JSG4059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/15/2023	Exercise	1	461,908	210.38		3,086	1,280	(1,807)			1,280		(3,044)				0001

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Purchased Call/MSD/MSD3135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2023	Expire	1	356,402	186.03									104				0001
Purchased Call/MSD/MSD3135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/19/2023	Expire	1	74,756	186.61									23				0001
Purchased Call/JSG/JSG405BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	07/28/2023	Expire	1	1,040,682	216.85									30				0001
Purchased Call/MSD/MSD3132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/28/2025	08/01/2023	Expire	1	71,571	186.56									21				0001
Purchased Call/MSD/MSD3133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2023	08/01/2025	08/04/2023	Expire	1	264,576	185.66									21				0001
Purchased Call/MSD/MSD3135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire	1	608,730	186.61									185				0001
Purchased Call/MSD/MSD3135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/28/2023	Expire	1	302,776	184.25									24				0001
Purchased Call/MSD/MSD3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2023	08/01/2025	08/07/2023	Expire	1	175,723	185.66									52				0001
Purchased Call/MSD/MSD3133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	08/11/2023	Expire	1	62,861	185.89									5				0001
Purchased Call/JSG/JSG405BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	08/01/2023	Expire	1	438,705	203.45									48				0001
Purchased Call/JSG/JSG405BST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	08/04/2023	Expire	1	358,879	200.66									11				0001
Purchased Call/JSG/JSG405S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	08/16/2023	Exercise	1	923,158	208.96		3,338	2,346	(993)			2,346		(3,314)				0001
Purchased Call/JSG/JSG405AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2023	08/16/2024	08/22/2023	Expire	1	58,188	199.41									9				0001
Purchased Call/JSG/JSG405ASS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	08/29/2023	Expire	1	108,421	200.07									17				0001
Purchased Call/MSD/MSD3135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	10/02/2023	Expire	1	281,145	184.21									92				0001
Purchased Call/MSD/MSD3135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	159,342	181.04									73				0001
Purchased Call/MSD/MSD3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2023	08/08/2025	08/14/2023	Expire	1	94,750	186.08									28				0001
Purchased Call/MSD/MSD3134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2023	08/22/2025	08/28/2023	Expire	1	141,577	184.54									45				0001
Purchased Call/MSD/MSD3136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/11/2023	Expire	1	139,284	181.45									65				0001
Purchased Call/MSD/MSD3136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2023	Expire	1	412,513	183.17									39				0001
Purchased Call/JSG/JSG405AS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	08/22/2023	Expire	1	135,539	187.26									16				0001
Purchased Call/JSG/JSG405ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	08/24/2023	Expire	1	968,313	198.36									32				0001
Purchased Call/JSG/JSG405ASV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	08/30/2023	Expire	1	266,289	201.63									8				0001
Purchased Call/JSG/JSG405CS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	09/13/2023	Expire	1	173,911	194.47									7				0001
Purchased Call/MSD/MSD3136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	10/25/2023	Expire	1	424,688	181.29									43				0001
Purchased Call/MSD/MSD3137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	10/26/2023	Expire	1	360,471	182.15									37				0001
Purchased Call/JSG/JSG405BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	09/12/2023	Expire	1	1,329,661	194.05									164				0001
Purchased Call/JSG/JSG405CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	09/14/2023	Expire	1	117,025	182.56									4				0001
Purchased Call/JSG/JSG405DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	09/29/2023	Expire	1	205,063	180.47									10				0001
Purchased Call/JSG/JSG405DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	10/03/2023	Exercise	1	496,548	180.32		2,010	4,055	2,046			4,055		(1,935)				0001

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Purchased Call/JSG/JSG405CSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	09/18/2023	Expire	1	115,082	184.84									14				0001
Purchased Call/JSG/JSG405CSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	09/20/2023	Exercise	1	959,166	194.66		3,713	3,092	(621)			3,092		(3,685)				0001
Purchased Call/SBG/SBG1170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	06/16/2023	Exercise	1	2,952,154	268.39		8,226	8,539	313			8,539		(8,088)				0001
Purchased Call/JSG/JSG405CST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	09/20/2023	Expire	1	338,847	182.7									12				0001
Purchased Call/JSG/JSG405ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024	10/11/2023	Expire	1	96,116	177.89									27				0001
Purchased Call/MLR/MLR161MSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	03/17/2023	Exercise	1	3,533,999	225.66		5,110	2,713	(2,396)			2,713		(5,065)				0001
Purchased Call/JSG/JSG405GS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/26/2023	Expire	1	168,189	164.68									10				0001
Purchased Call/MSD/MSD3134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	09/05/2023	Expire	1	207,468	186.13									89				0001
Purchased Call/MSD/MSD3135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	09/19/2023	Expire	1	79,746	186.61									27				0001
Purchased Call/JSG/JSG405DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	09/29/2023	Expire	1	250,909	169.45									9				0001
Purchased Call/JSG/JSG405DSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	09/29/2023	Expire	1	636,498	180.47									24				0001
Purchased Call/JSG/JSG405HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2023	Exercise	1	737,723	172.1		2,101	2,541	440			2,541		(1,953)				0001
Purchased Call/JSG/JSG405HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/14/2023	Expire	1	131,733	172.1									31				0001
Purchased Call/MSD/MSD3136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/10/2025	10/13/2023	Expire	1	260,207	182.45									28				0001
Purchased Call/MSD/MSD3136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	10/17/2023	Expire	1	66,112	182.42									23				0001
Purchased Call/JSG/JSG405ISP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	11/24/2023	Expire	1	237,607	172.1									39				0001
Purchased Call/JSG/JSG405JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	12/05/2023	Expire	1	692,312	176.31									182				0001
Purchased Call/JSG/JSG405DSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	10/03/2023	Expire	1	544,139	180.32									69				0001
Purchased Call/JSG/JSG405ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	10/04/2023	Exercise	1	588,425	177.76		2,111	2,564	453			2,564		(2,093)				0001
Purchased Call/MSD/MSD3136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2023	10/23/2025	10/25/2023	Expire	1	301,007	181.29									34				0001
Purchased Call/MSD/MSD3137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2023	10/24/2025	10/27/2023	Expire	1	164,557	181.8									19				0001
Purchased Call/SBG/SBG1170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	06/21/2023	Exercise	1	1,681,842	268.85		3,408	3,173	(235)			3,173		(3,239)				0001
Purchased Call/JSG/JSG405KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2023	Exercise	1	886,548	178.98		2,157	2,029	(128)			2,029		(2,088)				0001
Purchased Call/MLR/MLR161NS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	03/21/2023	Exercise	1	4,038,045	226.79		5,552	3,024	(2,528)			3,024		(5,313)				0001
Purchased Call/JSG/JSG405ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	10/11/2023	Expire	1	332,917	177.89									58				0001
Purchased Call/JSG/JSG405ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	10/11/2023	Expire	1	521,508	177.89									91				0001
Purchased Call/JSG/JSG405ESP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	10/11/2023	Expire	1	332,557	180.19									13				0001
Purchased Call/JSG/JSG405FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/17/2023	Expire	1	81,025	179.03									17				0001
Purchased Call/JSG/JSG405FSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	10/24/2023	Expire	1	113,265	175.71									25				0001
Purchased Call/JSG/JSG405ESW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	10/13/2023	Exercise	1	1,152,466	182.41		5,565	4,142	(1,423)			4,142		(5,531)				0001

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Purchased Call/SBG/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	06/23/2023	Exercise	1	5,819,189	267.67		6,454	6,922	467			6,922		(6,268)				0001
Purchased Call/MSD/MSD3137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire	1	218,801	181.82									25				0001
Purchased Call/MSD/MSD3137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/10/2023	11/11/2024	11/14/2023	Expire	1	140,848	181.64									56				0001
Purchased Call/MLR/MLR161ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	03/20/2023	Exercise	1	69,295	253.92			44	(1,619)			44		(1,947)				0001
Purchased Call/JSG/JSG405FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	10/18/2023	Expire	1	492,390	181.71									20				0001
Purchased Call/JSG/JSG405FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	10/20/2023	Expire	1	441,647	179.78									18				0001
Purchased Call/MSD/MSD3138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/27/2023	11/27/2024	11/29/2023	Expire	1	440,330	183.52									59				0001
Purchased Call/MSD/MSD3137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/27/2023	10/27/2025	10/31/2023	Expire	1	104,078	179.57									38				0001
Purchased Call/MSD/MSD3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/27/2023	10/29/2025	10/31/2023	Expire	1	138,481	179.57									50				0001
Purchased Call/MSD/MSD3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2023	Expire	1	183,736	185.27									76				0001
Purchased Call/MSD/MSD3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/05/2023	Expire	1	98,545	185.27									41				0001
Purchased Call/MSD/MSD3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/08/2023	Expire	1	377,980	184.67									50				0001
Purchased Call/MSD/MSD3139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	223,781	185.15									31				0001
Purchased Call/JSG/JSG405GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	10/25/2023	Expire	1	1,296,322	163.66									54				0001
Purchased Call/MSD/MSD3139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/13/2023	12/13/2024	12/15/2023	Expire	1	172,139	186.39									24				0001
Purchased Call/MSD/MSD3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/19/2023	Expire	1	97,807	186.84									42				0001
Purchased Call/JSG/JSG405GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	10/27/2023	Exercise	1	197,639	164.1		2,473	3,356	882			3,356		(2,471)				0001
Purchased Call/MSD/MSD3139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	302,190	186.37									43				0001
Purchased Call/MSD/MSD3139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2023	Expire	1	113,474	187.23									66				0001
Purchased Call/JSG/JSG405GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	11/03/2023	Exercise	1	596,671	177.26		4,504	7,279	2,775			7,279		(4,489)				0001
Purchased Call/JSG/JSG405HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	11/14/2023	Expire	1	1,062,635	183.78									147				0001
Purchased Call/JSG/JSG405GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	10/31/2023	Expire	1	164,330	171.76									37				0001
Purchased Call/JSG/JSG405HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/09/2023	Expire	1	142,542	183.71									10				0001
Purchased Call/JSG/JSG4051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	11/15/2023	Exercise	1	1,008,909	172.1		2,241	2,351	111			2,351		(2,201)				0001
Purchased Call/SBG/SBG1170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/11/2023	Expire	1	1,989,354	268.49									100				0001
Purchased Call/MLR/MLR161KS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	01/30/2023	Exercise	1	659,040	231.91			14,320	(7,576)			14,320		(22,246)				0001
Purchased Call/MSD/MSD3139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire	1	162,781	187.52									73				0001
Purchased Call/JSG/JSG405JSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	12/05/2023	Exercise	1	1,466,155	195.25		3,137	3,251	115			3,251		(2,947)				0001
Purchased Call/JSG/JSG405HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/14/2023	Expire	1	73,135	183.78									18				0001
Purchased Call/JSG/JSG405HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	11/15/2023	Expire	1	104,604	183.46									8				0001

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Purchased Call/MLR/MLR161ESR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	01/23/2023	Exercise	1	52,462	249.83			239	(1,059)			239		(1,519)				0001
Purchased Call/SBG/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	07/18/2023	Exercise	1	3,509,696	270.04			2,339	2,073	(266)		2,073		(1,991)				0001
Purchased Call/JSG/JSG405JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	12/06/2023	Expire	1	959,722	176.82									45				0001
Purchased Call/JSG/JSG405JSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	12/12/2023	Expire	1	75,810	175.47									11				0001
Purchased Call/JSG/JSG405JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	12/12/2023	Expire	1	203,315	195.25									55				0001
Purchased Call/JSG/JSG405KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	12/18/2023	Expire	1	65,716	195.25									18				0001
Purchased Call/JSG/JSG405KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	12/18/2023	Expire	1	264,935	178.98									40				0001
Purchased Call/JSG/JSG405KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	12/22/2023	Expire	1	175,342	178.98									9				0001
Purchased Call/SBG/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	08/01/2023	Expire	1	2,619,849	273.82									278				0001
Purchased Call/JSG/JSG405LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	12/27/2023	Expire	1	558,437	193.99									114				0001
Purchased Call/JSG/JSG405LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	12/29/2023	Expire	1	658,116	194.96									34				0001
Purchased Call/MLR/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	03/22/2023	Exercise	1	4,027,013	226.72		5,664	2,164	(3,500)			2,164		(5,596)				0001
Purchased Call/JSG/JSG405KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2023	Expire	1	405,466	193.59									37				0001
Purchased Call/JSG/JSG405LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2023	12/20/2024	12/26/2023	Expire	1	73,418	192.97									28				0001
Purchased Call/JSG/JSG405LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/28/2023	12/26/2025	01/02/2024	Expire	1	298,898	178.98									46				0001
Purchased Call/NDX/NDX0050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	07/25/2023	Expire	1	1,505,000	15425.67													0001
Purchased Call/MSD/MSD3137S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2025	11/09/2023	Expire	1	69,133	182.18									8				0001
Purchased Call/MSD/MSD3137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/10/2023	11/10/2025	11/14/2023	Expire	1	61,598	181.64									23				0001
Purchased Call/NDX/NDX0050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	11/27/2023	Expire	1	1,982,000	16001.39													0001
Purchased Call/MSD/MSD3138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	11/28/2023	Expire	1	326,217	183.69									121				0001
Purchased Call/MSD/MSD3138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	12/05/2023	Expire	1	106,448	185.27									38				0001
Purchased Call/NDX/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	05/24/2023	Expire	1	1,853,000	13849.74													0001
Purchased Call/MSD/MSD3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2025	12/19/2023	Expire	1	193,817	186.84									69				0001
Purchased Call/MSD/MSD313AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2025	01/03/2024	Expire	1	70,826	187.48									17				0001
Purchased Call/SBG/SBG1171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	08/01/2023	Expire	1	2,099,218	273.82									161				0001
Purchased Call/SBG/SBG1171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	08/07/2023	Expire	1	893,685	271.77									98				0001
Purchased Call/SBG/SBG1171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	08/10/2023	Expire	1	1,167,128	272.47									43				0001
Purchased Call/SBG/SBG1171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	08/15/2023	Expire	1	2,056,774	272.9									170				0001
Purchased Call/SBG/SBG1171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	08/16/2023	Exercise	1	4,864,487	272.44		4,781	4,336	(444)			4,336		(4,646)				0001
Purchased Call/MLR/MLR161FSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2024	01/06/2023	Exercise	1	50,870	248.68			309	(1,006)			309		(1,633)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/27/2023	03/27/2025	03/29/2023	Exercise	1	7,383,889	226.35		36,400	30,244	(6,155)			30,244		(36,339)				0001
Purchased Call/SBG/SBG1171SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	08/17/2023	Exercise	1	4,557,582	271.51		8,750	8,645	(105)			8,645		(8,603)				0001
Purchased Call/NDX/NDX0130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire	1	1,472,000	15273.05													0001
Purchased Call/SBG/SBG1171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	08/21/2023	Exercise	1	5,223,793	270.01		2,126	2,715	589			2,715		(1,556)				0001
Purchased Call/SBG/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	08/29/2023	Expire	1	1,330,032	271.08									151				0001
Purchased Call/MLR/MLR161KSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/06/2022	12/06/2024	01/11/2023	Exercise	1	249,337	232.61			5,399	(2,462)			5,399		(8,438)				0001
Purchased Call/SBG/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2023	Expire	1	1,672,181	274.98									196				0001
Purchased Call/SBG/SBG1172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	09/12/2023	Expire	1	1,657,391	274.98									136				0001
Purchased Call/MLR/MLR161NSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2025	03/30/2023	Exercise	1	13,436,904	226.34		47,924	43,835	(4,089)			43,835		(47,794)				0001
Purchased Call/SBG/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	09/13/2023	Expire	1	2,889,814	275.44									119				0001
Purchased Call/MLR/MLR161GSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/22/2022	07/24/2024	02/07/2023	Exercise	1	54,439	246.04			325	(1,199)			325		(1,765)				0001
Purchased Call/SBG/SBG1172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	09/20/2023	Exercise	1	1,989,668	277.67		2,547	2,009	(538)			2,009		(2,468)				0001
Purchased Call/SBG/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	10/02/2023	Exercise	1	4,282,921	274.74		10,794	7,748	(3,046)			7,748		(10,395)				0001
Purchased Call/SBG/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	10/03/2023	Exercise	1	3,065,815	273.35		12,894	12,709	(185)			12,709		(12,784)				0001
Purchased Call/SBG/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	10/03/2023	Exercise	1	3,589,978	273.35		9,603	7,793	(1,810)			7,793		(9,228)				0001
Purchased Call/SBG/SBG1173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	10/11/2023	Exercise	1	4,482,431	267.94		1,867	2,474	607			2,474		(1,178)				0001
Purchased Call/MLR/MLR161KSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/09/2022	12/10/2024	01/19/2023	Exercise	1	139,677	232.62			4,398	(200)			4,398		(5,029)				0001
Purchased Call/SBG/SBG1173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	10/11/2023	Exercise	1	2,607,145	267.94		4,343	5,477	1,134			5,477		(3,960)				0001
Purchased Call/SBG/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	10/18/2023	Expire	1	3,895,302	269.42									159				0001
Purchased Call/MLR/MLR161GSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/04/2022	08/02/2024	01/26/2023	Exercise	1	65,349	245.73			628	(1,230)			628		(1,988)				0001
Purchased Call/SBG/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	10/19/2023	Exercise	1	1,937,658	269.71		5,746	6,849	1,104			6,849		(5,646)				0001
Purchased Call/MLR/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/03/2023	04/03/2025	04/05/2023	Exercise	1	8,081,999	226.82		34,611	27,913	(6,698)			27,913		(34,520)				0001
Purchased Call/SBG/SBG1173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,618,397	268.65									193				0001
Purchased Call/MLR/MLR161GSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/05/2022	08/06/2024	03/21/2023	Exercise	1	687,296	244.41			3,374	(16,220)			3,374		(20,095)				0001
Purchased Call/SBG/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	10/27/2023	Exercise	1	3,522,565	266.96		1,827	2,425	599			2,425		(1,498)				0001
Purchased Call/SBG/SBG1174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	11/02/2023	Expire	1	2,634,920	266.91									183				0001
Purchased Call/SBG/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	11/13/2023	Expire	1	2,140,453	268.25									291				0001
Purchased Call/SBG/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	11/17/2023	Expire	1	2,593,245	271.95									191				0001
Purchased Call/MLR/MLR161HS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/12/2022	08/14/2024	07/27/2023	Exercise	1	52,340	245.37			68	(1,442)			68		(1,761)				0001
Purchased Call/SBG/SBG1174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	11/21/2023	Expire	1	3,750,208	272.4									237				0001

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Purchased Call/MLR/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2025	04/19/2023	Exercise	1	7,687,395	226.25		21,398	9,903	(11,496)			9,903		(21,292)				0001
Purchased Call/SBG/SBG1174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Expire	1	2,831,010	272.3									497				0001
Purchased Call/MLR/MLR161HSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/13/2023	08/21/2024	02/15/2023	Expire	1	174,879	245.52									(230)				0001
Purchased Call/SBG/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Exercise	1	2,754,724	272.3		16,271	16,850	579			16,850		(16,009)				0001
Purchased Call/SBG/SBG1174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	12/04/2023	Expire	1	3,086,480	273.22									440				0001
Purchased Call/SBG/SBG1174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	12/05/2023	Expire	1	2,842,989	273.66									400				0001
Purchased Call/SBG/SBG1175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/11/2023	Expire	1	1,608,790	272.59									219				0001
Purchased Call/MLR/MLR161NSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/20/2023	04/17/2025	04/24/2023	Exercise	1	4,170,764	226.21		19,540	11,098	(8,442)			11,098		(19,307)				0001
Purchased Call/SBG/SBG1175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	12/19/2023	Expire	1	5,387,101	274.64									776				0001
Purchased Call/SBG/SBG1175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	12/19/2023	Expire	1	2,823,822	274.64									352				0001
Purchased Call/MLR/MLR161KSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/13/2022	12/13/2024	02/03/2023	Exercise	1	187,766	233.9			3,993	(2,480)			3,993		(7,023)				0001
Purchased Call/SBG/SBG1175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	12/19/2023	Exercise	1	2,701,595	274.64		2,787	2,924	137			2,924		(2,539)				0001
Purchased Call/MLR/MLR1611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/25/2024	02/28/2023	Exercise	1	70,169	235.05			758	(1,362)			758		(2,296)				0001
Purchased Call/MLR/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	05/02/2023	Exercise	1	3,913,154	226.57		3,707	1,671	(2,035)			1,671		(3,452)				0001
Purchased Call/MLR/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2025	05/02/2023	Exercise	1	5,725,783	226.57		33,509	30,813	(2,696)			30,813		(33,207)				0001
Purchased Call/MLR/MLR161ISX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/17/2022	10/17/2024	01/11/2023	Exercise	1	134,448	232.85			4,208	.29			4,208		(4,419)				0001
Purchased Call/MLR/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/14/2025	05/16/2023	Expire	1	1,772,609	225.82									148				0001
Purchased Call/MLR/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/22/2023	05/22/2025	05/24/2023	Exercise	1	4,103,684	223.04		4,571	3,465	(1,106)			3,465		(4,500)				0001
Purchased Call/MLR/MLR161JS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/26/2022	10/25/2024	01/31/2023	Exercise	1	50,023	233.13			1,493	(87)			1,493		(1,878)				0001
Purchased Call/MLR/MLR161KSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/30/2022	01/02/2025	05/03/2023	Exercise	1	194,671	231.3			2,135	(1,430)			2,135		(3,502)				0001
Purchased Call/MLR/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/23/2023	05/23/2025	05/25/2023	Exercise	1	10,639,473	222.21		27,331	18,251	(9,080)			18,251		(27,161)				0001
Purchased Call/MLR/MLR161JSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/08/2022	11/08/2024	01/20/2023	Exercise	1	187,664	231.13			5,471	(542)			5,471		(6,578)				0001
Purchased Call/MLR/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2025	06/07/2023	Exercise	1	4,477,175	222.28		5,742	3,659	(2,083)			3,659		(5,652)				0001
Purchased Call/MLR/MLR161KSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/30/2024	02/06/2023	Exercise	1	1,257,449	231.3			11,916	(1,542)			11,916		(13,353)				0001
Purchased Call/MLR/MLR161JSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/15/2022	11/15/2024	01/20/2023	Exercise	1	225,546	233.06			4,305	(3,038)			4,305		(7,808)				0001
Purchased Call/MLR/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/07/2023	06/06/2025	06/09/2023	Exercise	1	5,099,600	221.62		8,571	7,299	(1,272)			7,299		(8,458)				0001
Purchased Call/MLR/MLR161JSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/23/2022	11/22/2024	01/26/2023	Exercise	1	106,875	232.1			2,264	(1,261)			2,264		(4,202)				0001
Purchased Call/MLR/MLR161PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/10/2025	06/13/2023	Exercise	1	3,045,425	222.5		10,464	6,999	(3,465)			6,999		(10,245)				0001
Purchased Call/MLR/MLR161JSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/25/2022	11/26/2024	01/24/2023	Exercise	1	119,115	232.13			2,954	(992)			2,954		(4,452)				0001
Purchased Call/MLR/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/14/2023	06/13/2025	06/16/2023	Exercise	1	5,172,566	222.52		10,515	7,326	(3,189)			7,326		(10,376)				0001

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Purchased Call/MLR/MLR161KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/02/2022	12/03/2024	01/05/2023	Exercise	1	162,614	233.55			3,325	(429)			3,325		(4,175)				0001
Purchased Call/MLR/MLR161KS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/05/2022	12/05/2024	01/06/2023	Exercise	1	202,105	232.46			6,161	(612)			6,161		(7,106)				0001
Purchased Call/MLR/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/15/2023	06/13/2025	06/20/2023	Exercise	1	4,480,618	223.9			37,228	24,131	(13,096)		24,131		(36,966)				0001
Purchased Call/MLR/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/23/2023	06/23/2025	06/27/2023	Exercise	1	2,766,663	221.24			2,422	1,241	(1,182)		1,241		(2,211)				0001
Purchased Call/MLR/MLR161KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/03/2023	01/03/2025	01/05/2023	Exercise	1	4,523,017	231.26			16,614	9,776	(6,837)		9,776		(16,612)				0001
Purchased Call/MLR/MLR161LS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/04/2023	01/03/2025	01/06/2023	Exercise	1	11,439,114	231.93			12,150	6,096	(6,055)		6,096		(12,136)				0001
Purchased Call/MLR/MLR161LS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/06/2023	01/06/2025	01/10/2023	Exercise	1	4,851,790	233.27			6,079	2,709	(3,370)		2,709		(5,858)				0001
Purchased Call/NFC/NFC061USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/01/2022	02/01/2024	08/04/2023	Exercise	1	52,931	262.01			816	(605)			816		(1,685)				0001
Purchased Call/MLR/MLR161LS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/05/2023	01/03/2025	01/09/2023	Expire	1	2,834,126	230.41							142						0001
Purchased Call/MLR/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/03/2023	07/03/2025	07/06/2023	Exercise	1	6,076,729	221.38			7,995	6,134	(1,861)		6,134		(7,682)				0001
Purchased Call/MLR/MLR161LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/12/2023	01/10/2025	01/17/2023	Exercise	1	5,046,555	233.53			6,993	3,250	(3,743)		3,250		(6,647)				0001
Purchased Call/MLR/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/06/2023	07/03/2025	07/10/2023	Exercise	1	3,932,147	219.14			7,444	5,185	(2,260)		5,185		(7,108)				0001
Purchased Call/MLR/MLR161LSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/13/2023	01/14/2025	01/18/2023	Exercise	1	3,253,969	233.36			8,595	3,869	(4,725)		3,869		(8,383)				0001
Purchased Call/MLR/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/07/2023	07/09/2025	07/11/2023	Exercise	1	2,966,266	219.52			6,423	5,026	(1,397)		5,026		(6,173)				0001
Purchased Call/MLR/MLR161LSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/25/2023	01/24/2025	01/27/2023	Exercise	1	6,844,388	232.87			12,274	7,336	(4,938)		7,336		(12,249)				0001
Purchased Call/MLR/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/11/2023	07/11/2025	07/13/2023	Exercise	1	4,832,310	220.55			4,418	2,790	(1,629)		2,790		(4,253)				0001
Purchased Call/MLR/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/19/2023	07/18/2025	07/21/2023	Exercise	1	2,748,657	222.59			9,494	5,877	(3,617)		5,877		(9,415)				0001
Purchased Call/MLR/MLR161MSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/17/2023	02/18/2025	02/22/2023	Expire	1	2,339,845	226.51							204						0001
Purchased Call/NFC/NFC061VSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/18/2022	02/20/2024	12/27/2023	Exercise	1	50,380	252.72			1,220	(181)			1,220		(1,532)				0001
Purchased Call/MLR/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/04/2023	08/04/2025	08/08/2023	Expire	1	2,391,117	220.86							212						0001
Purchased Call/NFC/NFC061WS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/23/2022	02/22/2024	06/05/2023	Exercise	1	179,175	251.52			5,395	920			5,395		(4,700)				0001
Purchased Call/MLR/MLR161LSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/20/2023	01/21/2025	01/24/2023	Expire	1	331,638	232.15							18						0001
Purchased Call/MLR/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/27/2023	01/27/2025	01/31/2023	Exercise	1	4,007,199	232.17			1,814	396	(1,418)		396		(1,605)				0001
Purchased Call/MLR/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/15/2023	08/15/2025	08/17/2023	Expire	1	4,588,586	217.82							161						0001
Purchased Call/MLR/MLR161MSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/08/2023	03/07/2025	03/10/2023	Exercise	1	8,431,255	222.11			42,040	36,762	(5,278)		36,762		(41,963)				0001
Purchased Call/NFC/NFC061WSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/02/2022	03/01/2024	07/07/2023	Exercise	1	50,249	253.95			1,421	(5)			1,421		(1,659)				0001
Purchased Call/MLR/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/25/2023	08/27/2025	08/29/2023	Exercise	1	2,675,101	217.2			18,367	17,527	(840)		17,527		(18,192)				0001
Purchased Call/MLR/MLR161MSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/16/2023	03/14/2025	03/20/2023	Exercise	1	3,837,411	225.58			6,881	5,684	(1,197)		5,684		(6,641)				0001
Purchased Call/MLR/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2025	08/29/2023	Exercise	1	1,504,134	217.2			2,539	2,437	(103)		2,437		(2,392)				0001
Purchased Call/MLR/MLR161RSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/28/2023	08/28/2025	08/30/2023	Exercise	1	6,158,843	217.71			17,962	16,264	(1,697)		16,264		(17,802)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MLR/MLR161NS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2025	03/21/2023	Exercise	1	1,748,167	226.79		5,763	1,651	(4,112)			1,651		(5,666)				0001
Purchased Call/MLR/MLR161LSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/30/2023	01/30/2025	02/01/2023	Exercise	1	7,829,319	230.9		3,731	1,231	(2,500)			1,231		(3,700)				0001
Purchased Call/NFC/NFC061XSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/23/2022	03/22/2024	12/18/2023	Exercise	1	56,680	254.89			1,119	(510)			1,119		(2,091)				0001
Purchased Call/MLR/MLR161SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	09/25/2023	Exercise	1	2,675,802	215.11		3,075	2,863	(212)			2,863		(2,796)				0001
Purchased Call/MLR/MLR161NS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/24/2025	03/28/2023	Exercise	1	3,555,515	227.23		16,581	8,637	(7,944)			8,637		(16,431)				0001
Purchased Call/MLR/MLR161SS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/22/2025	09/26/2023	Exercise	1	2,890,763	215.74		1,836	2,245	409			2,245		(1,546)				0001
Purchased Call/MLR/MLR161SSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	09/29/2023	Exercise	1	3,775,187	214.27		10,180	11,075	895			11,075		(9,999)				0001
Purchased Call/MLR/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/29/2023	03/28/2025	03/31/2023	Exercise	1	8,391,291	226.19		32,866	29,034	(3,832)			29,034		(32,758)				0001
Purchased Call/NFC/NFC061YSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/12/2022	04/12/2024	04/06/2023	Exercise	1	187,795	250.36			4,525	(1,237)			4,525		(6,185)				0001
Purchased Call/MLR/MLR161SSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/26/2025	10/02/2023	Expire	1	2,145,578	214.53									252				0001
Purchased Call/NFC/NFC061YSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/12/2022	04/11/2024	01/06/2023	Exercise	1	103,972	250.53			2,045	(1,126)			2,045		(3,391)				0001
Purchased Call/MLR/MLR161SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/08/2025	10/11/2023	Exercise	1	1,931,766	213.83		12,396	12,788	391			12,788		(12,201)				0001
Purchased Call/NFC/NFC061YSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2022	04/12/2024	07/25/2023	Exercise	1	232,561	249.8			4,257	(2,949)			4,257		(7,364)				0001
Purchased Call/MLR/MLR161SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/14/2025	10/17/2023	Exercise	1	1,650,517	214.48		1,725	2,410	685			2,410		(1,537)				0001
Purchased Call/MLR/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/04/2023	04/04/2025	04/06/2023	Exercise	1	8,790,708	227.75		52,593	36,486	(16,107)			36,486		(52,480)				0001
Purchased Call/MLR/MLR161TS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2025	10/26/2023	Exercise	1	1,940,210	214.24		1,772	2,231	459			2,231		(1,701)				0001
Purchased Call/MLR/MLR161TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/30/2023	10/30/2025	11/01/2023	Exercise	1	6,237,927	214.46		2,399	2,524	124			2,524		(2,160)				0001
Purchased Call/MLR/MLR161NSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/04/2025	04/07/2023	Exercise	1	4,684,670	227.97		19,157	11,554	(7,603)			11,554		(19,089)				0001
Purchased Call/NFC/NFC061ZS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2022	04/19/2024	05/26/2023	Exercise	1	124,690	248.45			3,059	(821)			3,059		(4,126)				0001
Purchased Call/MLR/MLR161TSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/31/2025	11/02/2023	Exercise	1	3,126,451	214.22		3,491	3,809	318			3,809		(3,364)				0001
Purchased Call/SBM/SBM0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2029	01/24/2023	Expire	1	184,429	1096.87													0001
Purchased Call/MAB/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/06/2022	01/05/2024	06/09/2023	Exercise	1	101,679	272.89			1,504	(121)			1,504		(2,004)				0001
Purchased Call/MLR/MLR161TSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	11/06/2023	Exercise	1	1,445,024	214.72		4,514	4,351	(163)			4,351		(4,363)				0001
Purchased Call/SBM/SBM0175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	02/10/2023	Expire	1	571,655	1159.68													0001
Purchased Call/MLR/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/07/2025	04/10/2023	Exercise	1	2,585,224	227.76		6,775	4,265	(2,510)			4,265		(6,663)				0001
Purchased Call/SBM/SBM0175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/10/2023	Expire	1	81,164	1159.68													0001
Purchased Call/MLR/MLR161TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/12/2025	11/14/2023	Expire	1	1,900,190	213.78									224				0001
Purchased Call/NFC/NFC061ZS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2022	04/24/2024	06/30/2023	Exercise	1	113,473	245.12			4,217	1,030			4,217		(3,342)				0001
Purchased Call/MLR/MLR161LSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2025	02/09/2023	Exercise	1	9,370,251	228.29		13,977	5,574	(8,402)			5,574		(13,914)				0001
Purchased Call/SBM/SBM0176SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/10/2023	Expire	1	20,018	1126.32													0001

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Purchased Call/MAB/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024	03/14/2023	Exercise	1	132,101	272.22			1,600	(550)			1,600		(2,833)				0001
Purchased Call/SBM/SBM0177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/24/2023	Expire	1	20,011	1157.95													0001
Purchased Call/MLR/MLR161TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/17/2023	11/19/2025	11/21/2023	Expire	1	811,462	215.12									106				0001
Purchased Call/MLR/MLR161TSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2025	11/28/2023	Expire	1	656,561	215.13									87				0001
Purchased Call/SBM/SBM0177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	05/24/2023	Exercise	1	269,429	1157.95			17,719	19,165						1,445			0001
Purchased Call/MLR/MLR161NSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	04/10/2023	Exercise	1	2,353,049	227.76			5,472	5,212	(260)		5,212		(5,321)				0001
Purchased Call/NFC/NFC0612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	09/01/2023	Exercise	1	51,502	241.25			2,910	1,278			2,910		(1,866)				0001
Purchased Call/MLR/MLR161USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	12/11/2023	Expire	1	1,982,425	216.91									261				0001
Purchased Call/MAB/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024	06/22/2023	Exercise	1	134,262	271.71			2,043	(177)			2,043		(2,552)				0001
Purchased Call/MLR/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	04/13/2023	Exercise	1	7,699,389	227			6,445	3,367	(3,078)		3,367		(6,347)				0001
Purchased Call/MLR/MLR161USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	12/15/2023	Exercise	1	4,162,387	218.52			11,917	12,384	467		12,384		(11,759)				0001
Purchased Call/MLR/MLR161USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2025	12/20/2023	Exercise	1	6,193,493	218.3			2,904	3,305	401		3,305		(2,625)				0001
Purchased Call/SBM/SBM0177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2023	Expire	1	41,104	1126.32													0001
Purchased Call/MAB/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024	05/26/2023	Exercise	1	101,877	270.72			1,626	(67)			1,626		(2,326)				0001
Purchased Call/MLR/MLR161NSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	04/14/2023	Exercise	1	6,159,385	227.25			3,650	1,201	(2,448)		1,201		(3,531)				0001
Purchased Call/SBM/SBM0176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	29,716	1075.45													0001
Purchased Call/MLR/MLR161USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	12/26/2023	Exercise	1	2,541,253	218.95			2,550	2,673	123		2,673		(2,114)				0001
Purchased Call/MAB/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024	07/20/2023	Exercise	1	1,314,058	270.32			20,922	4,740			20,922		(16,474)				0001
Purchased Call/SBM/SBM0178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/11/2023	Expire	1	11,953	1217.58													0001
Purchased Call/MLR/MLR161USQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	12/27/2023	Expire	1	2,712,165	219.19									504				0001
Purchased Call/MLR/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	05/01/2023	Exercise	1	3,551,626	225.85			1,784	1,136	(648)		1,136		(1,513)				0001
Purchased Call/NFC/NFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2024	02/06/2023	Exercise	1	344,255	239.58			13,949	2,748			13,949		(11,511)				0001
Purchased Call/MAB/MAB213LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2024	06/01/2023	Exercise	1	101,914	270.19			2,126	371			2,126		(2,078)				0001
Purchased Call/MLR/MLR161MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2025	02/14/2023	Exercise	1	1,935,417	227.59			14,753	8,626	(6,127)		8,626		(14,689)				0001
Purchased Call/MLR/MLR161MSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2025	02/22/2023	Expire	1	2,319,730	226.51									82				0001
Purchased Call/MLR/MLR161MSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	02/28/2023	Exercise	1	2,884,365	223.03			14,091	14,008	(82)		14,008		(13,982)				0001
Purchased Call/SBM/SBM0177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	07/11/2023	Expire	1	97,147	1217.58													0001
Purchased Call/SBM/SBM0178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	07/25/2023	Expire	1	5,726	1259.37													0001
Purchased Call/MAB/MAB213LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024	05/05/2023	Exercise	1	199,988	270.91			1,892	(35)			1,892		(2,224)				0001
Purchased Call/SBM/SBM0178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/20/2029	07/25/2023	Expire	1	159,445	1259.37													0001

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Purchased Call/MLR/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/06/2023	03/06/2025	03/08/2023	Exercise	1	6,785,819	223.97				13,630	10,419	(3,211)			10,419	(13,566)				0001
Purchased Call/SBM/SBM0178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/24/2023	Expire	1	27,945	1217.15														0001
Purchased Call/MAB/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	02/23/2022	02/23/2024	07/27/2023	Exercise	1	105,534	272.58				2,099	220			2,099		(2,306)				0001
Purchased Call/MLR/MLR161NS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/21/2023	03/21/2025	03/23/2023	Exercise	1	9,369,440	225.66				24,133	17,163	(6,969)		17,163		(24,048)				0001
Purchased Call/SBM/SBM0178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	4,509	1231.55														0001
Purchased Call/SBM/SBM0178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/26/2023	Expire	1	10,034	1205.15														0001
Purchased Call/NFC/NFC1611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2022	05/30/2024	06/29/2023	Exercise	1	88,412	241.8				4,655	1,811			4,655		(3,170)				0001
Purchased Call/SBM/SBM0178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/26/2023	Expire	1	70,293	1205.15														0001
Purchased Call/SFC/SFC0610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/09/2024	08/15/2023	Expire	1	111,142	414.06										21				0001
Purchased Call/SFC/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/09/2024	08/16/2023	Expire	1	632,542	413.68										19				0001
Purchased Call/MAB/MAB213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024	11/02/2023	Exercise	1	51,123	272.42				227	(698)			227		(1,113)				0001
Purchased Call/SBM/SBM0179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	39,845	1205.27														0001
Purchased Call/SFC/SFC0611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/05/2023	08/30/2024	09/07/2023	Expire	1	690,261	416.57										30				0001
Purchased Call/MAB/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	03/03/2022	03/01/2024	04/24/2023	Exercise	1	54,797	277.29				449	(547)			449		(1,431)				0001
Purchased Call/SBM/SBM017AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Expire	1	21,467	1265.71														0001
Purchased Call/SFC/SFC0611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/06/2024	09/11/2023	Expire	1	1,070,384	410.48										214				0001
Purchased Call/MLR/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2025	04/18/2023	Exercise	1	2,378,579	226.55				2,916	820	(2,096)		820		(2,749)				0001
Purchased Call/NFC/NFC1611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2024	04/13/2023	Exercise	1	307,255	228.9				24,619	14,097			24,619		(10,918)				0001
Purchased Call/SBM/SBM017ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	15,674	1274.03														0001
Purchased Call/SFC/SFC0611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2024	09/15/2023	Exercise	1	1,384,540	409.86				9,636	6,114	(3,522)		6,114		(9,502)				0001
Purchased Call/MAB/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2024	12/06/2023	Exercise	1	216,317	281.93				110	(1,562)			110		(2,057)				0001
Purchased Call/SBM/SBM0179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	58,330	1205.27														0001
Purchased Call/MLR/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	04/21/2023	Exercise	1	4,683,555	225.74				6,064	1,878	(4,186)		1,878		(5,983)				0001
Purchased Call/SFC/SFC0610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/07/2025	08/10/2023	Expire	1	238,023	417.9										12				0001
Purchased Call/MLR/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/23/2025	04/25/2023	Expire	1	1,062,605	225.64										82				0001
Purchased Call/MLR/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/30/2025	05/02/2023	Exercise	1	3,317,286	226.57				13,497	10,198	(3,299)		10,198		(13,295)				0001
Purchased Call/SFC/SFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	08/14/2023	Expire	1	125,420	413.56										25				0001
Purchased Call/SFC/SFC0610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/18/2025	08/23/2023	Expire	1	342,204	405.45										20				0001
Purchased Call/SFC/SFC0611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	09/01/2023	Exercise	1	977,325	415.06				4,280	3,785	(495)		3,785		(4,132)				0001
Purchased Call/MAB/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2024	07/28/2023	Exercise	1	55,853	280.25				654	(384)			654		(1,393)				0001

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Purchased Call/NFC/NFC1611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/14/2022	06/13/2024	03/09/2023	Exercise	1	268,984	228.72			17,247	8,009			17,247		(9,886)				0001
Purchased Call/MLR/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	05/09/2023	Exercise	1	4,078,692	227.28			1,869	677	(1,192)		677		(1,546)				0001
Purchased Call/MLR/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	05/16/2023	Expire	1	2,143,581	225.82									163				0001
Purchased Call/SFC/SFC0611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	09/11/2023	Exercise	1	534,388	410.48			3,438	2,076	(1,362)		2,076		(3,352)				0001
Purchased Call/SFC/SFC0611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2023	09/05/2025	09/12/2023	Expire	1	402,197	409.24							74						0001
Purchased Call/MLR/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	05/23/2023	Exercise	1	2,623,615	223.12			4,570	2,171	(2,398)		2,171		(4,396)				0001
Purchased Call/SFC/SFC0612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2024	10/12/2023	Expire	1	4,408,170	391.93							332						0001
Purchased Call/MLR/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	05/09/2023	Exercise	1	3,201,305	227.28			2,195	718	(1,477)		718		(1,962)				0001
Purchased Call/MAB/MAB213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024	08/10/2023	Exercise	1	52,255	278.65			452	(527)			452		(1,540)				0001
Purchased Call/SFC/SFC0611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	09/18/2023	Expire	1	803,708	410.21							174						0001
Purchased Call/MLR/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2025	05/09/2023	Exercise	1	2,563,062	227.28			5,421	4,065	(1,355)		4,065		(5,237)				0001
Purchased Call/SFC/SFC0613S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2024	10/20/2023	Expire	1	1,035,162	393.49							127						0001
Purchased Call/MAB/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire	1	6,021,028	272.24							720						0001
Purchased Call/SFC/SFC0611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2025	09/21/2023	Expire	1	1,897,349	408.04							115						0001
Purchased Call/MLR/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025	05/23/2023	Exercise	1	4,449,024	223.12			32,229	31,247	(983)		31,247		(32,008)				0001
Purchased Call/SFC/SFC0612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	10/02/2023	Expire	1	655,125	389.17							147						0001
Purchased Call/MLR/MLR161PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2025	05/31/2023	Expire	1	1,207,120	220.33							137						0001
Purchased Call/NFC/NFC1612SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	02/09/2023	Exercise	1	178,044	230.07			10,738	4,566			10,738		(6,439)				0001
Purchased Call/SFC/SFC0612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/03/2023	10/02/2025	10/05/2023	Exercise	1	1,527,253	389.66			10,482	10,053	(429)		10,053		(10,394)				0001
Purchased Call/MLR/MLR161PS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	06/02/2023	Exercise	1	13,973,033	220.53			24,335	18,689	(5,647)		18,689		(23,928)				0001
Purchased Call/MLR/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025	05/16/2023	Exercise	1	4,062,682	225.82			4,256	2,085	(2,170)		2,085		(3,938)				0001
Purchased Call/MLR/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	05/17/2023	Exercise	1	4,953,477	226.03			7,019	2,567	(4,452)		2,567		(6,940)				0001
Purchased Call/SFC/SFC0612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/09/2023	10/06/2025	10/11/2023	Exercise	1	1,024,813	390.67			12,159	9,938	(2,220)		9,938		(12,113)				0001
Purchased Call/SFC/SFC0613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/30/2023	10/25/2024	11/01/2023	Exercise	1	2,927,652	374.99			5,481	9,746	4,265		9,746		(5,222)				0001
Purchased Call/SFC/SFC0613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2023	10/30/2024	11/02/2023	Exercise	1	4,094,409	378.68			2,651	3,886	1,235		3,886		(2,277)				0001
Purchased Call/SFC/SFC0613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	10/19/2023	Exercise	1	2,254,449	394.08			3,245	2,884	(361)		2,884		(3,094)				0001
Purchased Call/SFC/SFC0614SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/28/2023	11/22/2024	11/30/2023	Expire	1	495,235	408.36							67						0001
Purchased Call/MLR/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	05/31/2023	Exercise	1	1,451,774	220.33			1,823	1,762	(61)		1,762		(1,662)				0001
Purchased Call/SFC/SFC0613S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	10/20/2023	Expire	1	566,763	393.49							55						0001
Purchased Call/SFC/SFC0613S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,501,794	389.72							312						0001

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Purchased Call/SFC/SFC0614SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/28/2023	11/26/2024	11/30/2023	Expire	1	849,303	408.36									121				0001
Purchased Call/MLR/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/26/2023	05/23/2025	05/31/2023	Exercise	1	5,221,917	220.33			10,028	9,037	(991)			9,037	(9,533)				0001
Purchased Call/SFC/SFC0613SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	10/27/2023	Expire	1	861,378	384.11									81				0001
Purchased Call/SFC/SFC0614SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/30/2023	11/29/2024	12/04/2023	Expire	1	1,914,080	407.46									490				0001
Purchased Call/NFC/NFC1612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/23/2022	06/21/2024	03/28/2023	Exercise	1	254,624	231.18			17,664	8,819				17,664	(9,231)				0001
Purchased Call/SFC/SFC0614SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,120,733	409.3									308				0001
Purchased Call/MLR/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/30/2023	05/30/2025	06/01/2023	Exercise	1	6,625,518	220.38			37,167	30,881	(6,286)			30,881	(37,062)				0001
Purchased Call/MSD/MSD2130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2024	10/16/2023	Exercise	1	122,476	184.63			2,839	2,409				2,839	(5,269)				0001
Purchased Call/SFC/SFC0615S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/07/2023	12/02/2024	12/11/2023	Expire	1	104,385	412.54									36				0001
Purchased Call/SFC/SFC0615SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2024	12/15/2023	Expire	1	1,941,609	417.43									487				0001
Purchased Call/MLR/MLR161PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/16/2023	06/18/2025	06/21/2023	Exercise	1	9,860,169	223.39			42,937	25,862	(17,075)			25,862	(42,051)				0001
Purchased Call/SFC/SFC0615SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/14/2023	12/13/2024	12/18/2023	Expire	1	2,035,886	425.67									669				0001
Purchased Call/SFC/SFC0615SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/18/2023	12/15/2025	12/20/2023	Expire	1	1,204,326	428.74									105				0001
Purchased Call/MSD/MSD2131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	10/11/2023	Exercise	1	53,987	183.15			2,119	445				2,119	(2,598)				0001
Purchased Call/MLR/MLR161PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/06/2023	06/06/2025	06/08/2023	Exercise	1	9,352,087	222.32			8,502	5,405	(3,097)			5,405	(8,320)				0001
Purchased Call/MSD/MSD2131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	02/08/2023	Exercise	1	111,046	182.96			7,251	1,883				7,251	(5,449)				0001
Purchased Call/MSD/MSD2131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	08/18/2023	Exercise	1	87,735	182.09			5,536	1,074				5,536	(4,491)				0001
Purchased Call/MSD/MSD213JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	07/26/2023	Exercise	1	53,690	179.2			4,677	1,605				4,677	(3,172)				0001
Purchased Call/MLR/MLR161PSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/08/2023	06/06/2025	06/12/2023	Exercise	1	2,608,870	222.77			5,257	2,441	(2,815)			2,441	(5,052)				0001
Purchased Call/NFC/NFC1612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2024	01/19/2023	Exercise	1	297,855	230.05			22,030	11,539				22,030	(10,898)				0001
Purchased Call/MLR/MLR161PSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/23/2023	06/25/2025	06/27/2023	Exercise	1	2,169,509	221.24			1,858	1,095	(764)			1,095	(1,667)				0001
Purchased Call/MLR/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/30/2023	06/30/2025	07/05/2023	Expire	1	3,227,718	221.17									362				0001
Purchased Call/NFC/NFC1612SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/05/2022	07/05/2024	03/23/2023	Exercise	1	219,047	230.78			15,892	8,045				15,892	(8,249)				0001
Purchased Call/MSD/MSD213JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024	07/03/2023	Exercise	1	87,604	179.83			6,357	1,500				6,357	(4,941)				0001
Purchased Call/MLR/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/30/2023	07/02/2025	07/05/2023	Exercise	1	818,092	221.17			2,764	1,522	(1,243)			1,522	(2,679)				0001
Purchased Call/MSD/MSD213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2024	06/06/2023	Exercise	1	102,406	180.46			6,678	814				6,678	(5,979)				0001
Purchased Call/SPT/SPT000AS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	04/18/2023	Expire	1	3,478,461	4126									84				0001
Purchased Call/SPT/SPT000ASD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/27/2023	04/26/2024	05/01/2023	Expire	1	2,439,396	4107									133				0001
Purchased Call/MLR/MLR161QS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2025	07/11/2023	Exercise	1	3,547,110	219.52			1,747	1,043	(704)			1,043	(1,463)				0001
Purchased Call/SPT/SPT000BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	10/11/2023	Expire	1	1,686,000	4601.97									440				0001

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Purchased Call/SPT/SPT000BSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	10/16/2023	Expire	1	1,454,000	4612.79									295				0001
Purchased Call/SPT/SPT000ASF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/03/2023	04/26/2024	05/05/2023	Expire	1	1,840,106	4135									(115)				0001
Purchased Call/SPT/SPT000ASU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	07/14/2023	Expire	1	1,413,000	4314.9									17				0001
Purchased Call/MLR/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2025	07/12/2023	Exercise	1	7,383,458	219.79		11,718	8,638	(3,080)				8,638	(11,551)				0001
Purchased Call/MSD/MSD213NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/19/2024	06/29/2023	Exercise	1	118,685	181.99			4,489	211				4,489	(4,345)				0001
Purchased Call/MLR/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	07/17/2023	Exercise	1	3,374,124	223.26		3,673	2,752	(921)				2,752	(3,363)				0001
Purchased Call/SPT/SPT000BSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2023	08/23/2024	09/06/2023	Expire	1	1,780,883	4271									911				0001
Purchased Call/SPT/SPT000BSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	09/25/2023	Expire	1	2,063,916	4247									667				0001
Purchased Call/MLR/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	07/18/2023	Exercise	1	2,604,842	222.71		1,817	1,186	(631)				1,186	(1,571)				0001
Purchased Call/SPT/SPT000BSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/29/2023	09/27/2024	10/03/2023	Expire	1	2,570,701	4153									1,041				0001
Purchased Call/SPT/SPT000BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/11/2024	10/17/2023	Expire	1	1,876,568	4198									752				0001
Purchased Call/MSD/MSD213NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024	04/17/2023	Exercise	1	156,924	179.81			12,834	2,313				12,834	(10,667)				0001
Purchased Call/MSD/MSD213NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024	06/16/2023	Exercise	1	177,730	179.3			14,385	1,667				14,385	(13,090)				0001
Purchased Call/SPT/SPT000BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,088,861	4088									855				0001
Purchased Call/SPT/SPT000CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/08/2024	11/14/2023	Expire	1	1,639,532	4193									789				0001
Purchased Call/MLR/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	07/24/2023	Exercise	1	4,021,868	222.59		9,464	6,141	(3,323)				6,141	(9,128)				0001
Purchased Call/NFC/NFC1612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024	10/26/2023	Exercise	1	50,610	233.73			2,048	250				2,048	(1,905)				0001
Purchased Call/MLR/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	07/28/2023	Exercise	1	5,016,598	223.9		14,118	10,686	(3,432)				10,686	(13,987)				0001
Purchased Call/MLR/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	07/31/2023	Exercise	1	3,007,016	221.97		4,292	3,403	(889)				3,403	(4,009)				0001
Purchased Call/SPT/SPT000CSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	01/03/2024	Expire	1	1,928,000	4468.64									713				0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2025	08/01/2023	Expire	1	1,436,269	223.35									146				0001
Purchased Call/MAB/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	06/05/2023	Exercise	1	184,362	278.15			1,426	(2,130)				1,426	(4,004)				0001
Purchased Call/MLR/MLR161RS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	08/14/2023	Exercise	1	3,216,053	220.18		10,985	8,824	(2,161)				8,824	(10,714)				0001
Purchased Call/NFC/NFC1612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2024	06/15/2023	Exercise	1	161,334	233.73			10,216	4,469				10,216	(6,033)				0001
Purchased Call/MSD/MSD2130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	10/05/2023	Exercise	1	50,093	181.01			3,373	(1,092)				3,373	(4,585)				0001
Purchased Call/MLR/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	08/22/2023	Expire	1	2,463,791	216.82									219				0001
Purchased Call/MLR/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2025	08/22/2023	Exercise	1	4,193,024	216.82		4,931	4,124	(807)				4,124	(4,512)				0001
Purchased Call/MSD/MSD2130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2024	01/03/2024	Exercise	1	57,037	181.71			4,241	(660)				4,241	(4,933)				0001
Purchased Call/MLR/MLR161PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	06/21/2023	Exercise	1	5,538,112	223.39		14,358	8,022	(6,336)				8,022	(13,765)				0001
Purchased Call/MSD/MSD2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/26/2024	05/03/2023	Exercise	1	190,835	182.72			14,449	(2,457)				14,449	(17,141)				0001

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Purchased Call/MLR/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	08/25/2023	Expire	1	2,349,153	217.59									80				0001
Purchased Call/MLR/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/25/2025	08/29/2023	Exercise	1	2,746,193	217.2		1,721	1,553	(169)			1,553		(1,446)				0001
Purchased Call/MAB/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/29/2022	04/29/2024	06/26/2023	Exercise	1	52,572	275.58			984	(76)			984		(1,554)				0001
Purchased Call/NFC/NFC1613SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/15/2022	07/16/2024	04/12/2023	Exercise	1	50,119	232.15			2,411	597			2,411		(1,935)				0001
Purchased Call/MSD/MSD213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/06/2022	12/06/2024	06/28/2023	Exercise	1	117,449	181.79			9,400	(902)			9,400		(10,349)				0001
Purchased Call/MSD/MSD213SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/04/2023	01/04/2024	01/06/2023	Expire	1	166,322	182.52									(25)				0001
Purchased Call/MLR/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	09/06/2023	Exercise	1	3,795,511	218.31		4,770	3,878	(893)			3,878		(4,299)				0001
Purchased Call/MLR/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/10/2025	09/12/2023	Exercise	1	914,005	216.58		2,322	2,389	68			2,389		(2,234)				0001
Purchased Call/MLR/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/12/2025	09/14/2023	Exercise	1	3,856,266	216.82		1,741	1,496	(245)			1,496		(1,607)				0001
Purchased Call/MAB/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/29/2022	05/01/2024	04/06/2023	Exercise	1	50,894	275.58			517	(511)			517		(1,324)				0001
Purchased Call/MSD/MSD213TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/12/2023	01/12/2024	01/17/2023	Expire	1	140,185	183.59									(18)				0001
Purchased Call/MSD/MSD213SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/06/2023	01/07/2025	01/10/2023	Expire	1	328,744	183.57									42				0001
Purchased Call/MSD/MSD213TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/20/2023	01/17/2025	01/24/2023	Expire	1	172,903	182.85									23				0001
Purchased Call/MSD/MSD213TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/26/2023	01/24/2025	01/30/2023	Expire	1	160,475	183.37									22				0001
Purchased Call/MSD/MSD213TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/27/2023	01/28/2025	01/31/2023	Expire	1	429,846	183.05									60				0001
Purchased Call/MLR/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	09/15/2023	Exercise	1	4,648,157	216.8		3,636	3,429	(207)			3,429		(3,455)				0001
Purchased Call/MAB/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/03/2022	05/03/2024	05/10/2023	Exercise	1	435,911	275.04			5,500	(1,875)			5,500		(8,109)				0001
Purchased Call/MLR/MLR161PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2025	06/27/2023	Exercise	1	3,717,287	221.24		1,990	1,243	(747)			1,243		(1,655)				0001
Purchased Call/MLR/MLR161PSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2025	06/28/2023	Exercise	1	6,736,779	221.57		10,017	5,937	(4,080)			5,937		(9,875)				0001
Purchased Call/MSD/MSD213TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/13/2023	01/12/2024	01/18/2023	Exercise	1	1,462,833	183.66		7,026	5,263	(1,763)			5,263		(7,179)				0001
Purchased Call/MSD/MSD213US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/02/2023	01/31/2025	02/06/2023	Expire	1	230,766	183.12									33				0001
Purchased Call/MSD/MSD213US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/03/2023	02/04/2025	02/07/2023	Expire	1	244,927	182.86									28				0001
Purchased Call/MSD/MSD213TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/17/2023	01/17/2024	01/19/2023	Expire	1	220,304	183.39									(30)				0001
Purchased Call/MSD/MSD213TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/26/2023	01/26/2024	01/30/2023	Expire	1	132,244	183.37									(14)				0001
Purchased Call/MSD/MSD213TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/30/2023	01/30/2024	02/01/2023	Exercise	1	421,763	182.61		3,415	3,323	(92)			3,323		(3,453)				0001
Purchased Call/MSD/MSD213USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/10/2023	02/07/2025	02/14/2023	Expire	1	63,276	182.22									10				0001
Purchased Call/MSD/MSD213USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/17/2023	02/20/2025	02/22/2023	Expire	1	124,512	182.49									30				0001
Purchased Call/MLR/MLR161SS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/19/2025	09/21/2023	Exercise	1	2,076,361	216.35		2,780	2,391	(389)			2,391		(2,715)				0001
Purchased Call/MSD/MSD213US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/02/2023	02/02/2024	02/06/2023	Expire	1	226,007	183.12									(22)				0001
Purchased Call/MSD/MSD213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/01/2023	03/01/2024	03/03/2023	Expire	1	382,588	180.92									(41)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	02/24/2023	Expire	1	278,414	181.46									5				0001
Purchased Call/MSD/MSD213VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2025	03/13/2023	Expire	1	112,992	180.28									21				0001
Purchased Call/MSD/MSD213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/06/2023	Expire	1	383,344	181.36									(21)				0001
Purchased Call/MSD/MSD213WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/20/2023	Expire	1	466,573	180.02									(12)				0001
Purchased Call/SPT/SPT005ASS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024	01/30/2023	Expire	1	1,655,000	3983.64									(223)				0001
Purchased Call/MSD/MSD213WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	03/21/2023	Expire	1	502,620	179.38									(10)				0001
Purchased Call/MAB/MAB213PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	08/03/2023	Exercise	1	291,228	275.5			3,198	(2,769)			3,198		(6,275)				0001
Purchased Call/MSD/MSD213WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2023	03/14/2025	03/17/2023	Exercise	1	178,010	179.68		5,522	6,101	579			6,101		(5,521)				0001
Purchased Call/MSD/MSD213WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/27/2023	Exercise	1	299,057	179.81		2,666	3,681	1,015			3,681		(2,669)				0001
Purchased Call/MSD/MSD213XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Expire	1	217,515	183.66									2				0001
Purchased Call/MLR/MLR161SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	09/28/2023	Expire	1	2,949,664	214.63									102				0001
Purchased Call/MSD/MSD213WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025	03/22/2023	Expire	1	217,475	180.35									5				0001
Purchased Call/MSD/MSD213WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2025	03/28/2023	Expire	1	253,994	180.55									34				0001
Purchased Call/MSD/MSD213XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2023	Expire	1	413,365	183.66									5				0001
Purchased Call/MSD/MSD213XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire	1	349,709	184.05									(23)				0001
Purchased Call/MLR/MLR161SSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	10/06/2023	Exercise	1	3,279,952	213.43		3,284	3,418	134			3,418		(3,112)				0001
Purchased Call/MSD/MSD213XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	04/10/2023	Expire	1	151,034	183.66									26				0001
Purchased Call/MSD/MSD213YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2025	04/26/2023	Expire	1	70,109	184.18									3				0001
Purchased Call/MSD/MSD213YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	04/28/2023	Exercise	1	922,630	182.66		11,296	12,811	1,515			12,811		(11,271)				0001
Purchased Call/MSD/MSD213XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Exercise	1	576,686	184.13		4,704	3,636	(1,068)			3,636		(4,729)				0001
Purchased Call/MLR/MLR161SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	10/11/2023	Exercise	1	3,834,938	213.83		1,783	1,823	40			1,823		(1,180)				0001
Purchased Call/MAB/MAB213QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2022	05/16/2024	06/08/2023	Exercise	1	162,963	273.62			2,549	(855)			2,549		(4,074)				0001
Purchased Call/MSD/MSD213YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2023	04/25/2025	05/01/2023	Expire	1	159,941	183.06									31				0001
Purchased Call/MSD/MSD213YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Exercise	1	556,105	183.55		2,887	1,716	(1,171)			1,716		(2,909)				0001
Purchased Call/MLR/MLR161SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	10/13/2023	Expire	1	2,220,677	214.65									93				0001
Purchased Call/MSD/MSD213YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/09/2023	Expire	1	97,965	182.2									5				0001
Purchased Call/MLR/MLR161SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	10/16/2023	Exercise	1	3,642,103	214.12		21,176	25,214	4,038			25,214		(20,895)				0001
Purchased Call/MSD/MSD213YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2025	05/03/2023	Expire	1	107,400	183.55									4				0001
Purchased Call/MSD/MSD213YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025	05/09/2023	Expire	1	261,924	182.2									51				0001
Purchased Call/MLR/MLR161SSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,921,660	213.95									237				0001

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Purchased Call/MSD/MSD213Y9W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/09/2025	05/12/2023	Expire	1	177,900	181.72									7				0001
Purchased Call/MSD/MSD213Y9Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2023	05/09/2025	05/15/2023	Expire	1	256,472	181.39									50				0001
Purchased Call/NFC/NFC1614S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	05/18/2023	Exercise	1	379,715	239.94			18,392	4,788			18,392		(14,025)				0001
Purchased Call/MLR/MLR161T51	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	10/24/2023	Expire	1	610,754	214.38									75				0001
Purchased Call/MSD/MSD212Z51	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2025	05/16/2023	Expire	1	224,959	181.48									45				0001
Purchased Call/MSD/MSD212ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/16/2025	05/22/2023	Expire	1	197,428	181.08									42				0001
Purchased Call/MAB/MAB213QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	04/06/2023	Exercise	1	482,921	275.07			8,014	(2,250)			8,014		(11,140)				0001
Purchased Call/MLR/MLR161TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2025	10/25/2023	Exercise	1	5,040,042	214.47		4,861	5,235	374			5,235		(4,679)				0001
Purchased Call/MSD/MSD213Y5Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	05/09/2023	Exercise	1	489,147	182.2		2,819	2,965	146			2,965		(2,797)				0001
Purchased Call/MSD/MSD212Z5S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/16/2023	Expire	1	96,901	181.48									6				0001
Purchased Call/MLR/MLR161TS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	10/27/2023	Exercise	1	3,711,215	214.04		1,740	2,315	575			2,315		(1,565)				0001
Purchased Call/MSD/MSD212SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2025	05/24/2023	Expire	1	102,826	181.67									5				0001
Purchased Call/MSD/MSD212ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/27/2025	05/31/2023	Expire	1	93,438	181.23									30				0001
Purchased Call/MSD/MSD212SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	867,900	181.08									69				0001
Purchased Call/MSD/MSD212SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/01/2023	Expire	1	300,361	181									(8)				0001
Purchased Call/MLR/MLR161TSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	11/03/2023	Expire	1	1,706,676	214.74									105				0001
Purchased Call/MLR/MLR161TSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	11/13/2023	Exercise	1	2,317,972	214.25		1,814	2,316	502			2,316		(1,530)				0001
Purchased Call/NFC/NFC1614SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2024	02/17/2023	Exercise	1	231,186	241.02			9,319	986			9,319		(8,916)				0001
Purchased Call/MSD/MSD3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Expire	1	203,464	183.94									41				0001
Purchased Call/MSD/MSD212SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2023	05/30/2025	06/02/2023	Expire	1	742,381	180.96									38				0001
Purchased Call/MSD/MSD3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2025	06/07/2023	Expire	1	519,275	181.91									29				0001
Purchased Call/MAB/MAB2130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2022	05/24/2024	07/26/2023	Exercise	1	119,181	275.35			1,753	(794)			1,753		(3,415)				0001
Purchased Call/MLR/MLR161TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	11/14/2023	Exercise	1	3,039,750	213.78		2,031	2,990	960			2,990		(1,699)				0001
Purchased Call/MSD/MSD3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Exercise	1	799,947	183.74		6,781	5,158	(1,623)			5,158		(6,643)				0001
Purchased Call/MSD/MSD3131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	06/23/2023	Expire	1	104,132	182.89									6				0001
Purchased Call/MSD/MSD3131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025	06/27/2023	Expire	1	160,732	182.64									41				0001
Purchased Call/MSD/MSD3131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/23/2025	06/27/2023	Expire	1	125,552	182.64									32				0001
Purchased Call/MLR/MLR161US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	11/30/2023	Expire	1	1,236,402	216.95									53				0001
Purchased Call/MLR/MLR161US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	12/04/2023	Expire	1	2,235,328	216.83									300				0001
Purchased Call/MSD/MSD3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	281,535	182.94									49				0001

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Purchased Call/MSD/MSD3132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/15/2024	07/18/2023	Expire	1	377,424	183.62									70				0001
Purchased Call/MSD/MSD3131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2023	07/03/2025	07/07/2023	Expire	1	381,878	183.93									26				0001
Purchased Call/MSD/MSD3132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/15/2025	07/18/2023	Expire	1	123,700	183.62									34				0001
Purchased Call/MSD/MSD3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/17/2023	07/17/2024	07/19/2023	Expire	1	483,698	183.21									7				0001
Purchased Call/MSD/MSD3132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/26/2023	07/26/2024	07/28/2023	Expire	1	470,675	186.43									10				0001
Purchased Call/MSD/MSD3133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/29/2024	08/01/2023	Expire	1	288,925	186.56									61				0001
Purchased Call/MSD/MSD3133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/31/2023	07/31/2024	08/02/2023	Expire	1	548,704	186.73									15				0001
Purchased Call/MSD/MSD3133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/31/2023	07/31/2025	08/02/2023	Expire	1	156,263	186.73									12				0001
Purchased Call/MSD/MSD3133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/01/2023	08/01/2025	08/03/2023	Expire	1	279,139	186.3									22				0001
Purchased Call/MLR/MLR161US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/01/2025	12/05/2023	Expire	1	2,579,543	218.41									286				0001
Purchased Call/MSD/MSD3133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	08/02/2024	08/07/2023	Exercise	1	299,252	185.66		3,146	1,783	(1,363)			1,783		(3,103)				0001
Purchased Call/MLR/MLR161USD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/08/2025	12/12/2023	Expire	1	4,788,318	215.54									597				0001
Purchased Call/MAB/MAB213QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/27/2022	05/29/2024	06/08/2023	Exercise	1	327,834	275.57			3,869	(3,167)			3,869		(7,866)				0001
Purchased Call/MSD/MSD3134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/22/2024	08/24/2023	Exercise	1	259,912	184.97		3,001	2,026	(975)			2,026		(2,994)				0001
Purchased Call/MSD/MSD3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/07/2023	08/07/2025	08/09/2023	Expire	1	276,431	185.91									22				0001
Purchased Call/MSD/MSD3134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/29/2025	09/01/2023	Expire	1	134,792	186.44									12				0001
Purchased Call/MSD/MSD3134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/01/2023	Expire	1	392,875	186.44									21				0001
Purchased Call/MSD/MSD3134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/09/2024	09/12/2023	Expire	1	184,484	186.03									54				0001
Purchased Call/MLR/MLR161USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2025	12/14/2023	Expire	1	3,830,465	215.61									212				0001
Purchased Call/MSD/MSD3134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2023	09/05/2025	09/11/2023	Expire	1	95,069	185.58									31				0001
Purchased Call/MSD/MSD3135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/09/2025	09/12/2023	Expire	1	159,962	186.03									52				0001
Purchased Call/MLR/MLR161UST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	01/02/2024	Expire	1	1,895,059	220.31									267				0001
Purchased Call/MLR/MLR161USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/29/2025	01/03/2024	Expire	1	971,307	220.34									93				0001
Purchased Call/MSD/MSD3135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2023	09/12/2025	09/14/2023	Expire	1	240,685	186.51									23				0001
Purchased Call/MSD/MSD3135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2023	09/19/2025	09/22/2023	Expire	1	330,665	186.41									33				0001
Purchased Call/MSD/MSD3135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/25/2023	09/25/2024	09/27/2023	Expire	1	434,630	185.29									34				0001
Purchased Call/MSD/MSD3135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/30/2024	10/03/2023	Expire	1	146,262	183.6									48				0001
Purchased Call/MLR/MLR161QS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2025	07/11/2023	Exercise	1	2,133,676	219.52		5,694	3,570	(2,124)			3,570		(5,520)				0001
Purchased Call/MSD/MSD3136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/17/2023	10/17/2025	10/19/2023	Expire	1	219,308	183.66									24				0001
Purchased Call/MSD/MSD3136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/20/2025	10/24/2023	Expire	1	251,702	182.15									91				0001

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Purchased Call/MSD/MSD3135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	10/04/2023	Expire	1	530,926	182.38									44				0001
Purchased Call/MSD/MSD3136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire	1	441,552	182.5									40				0001
Purchased Call/MLR/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	07/20/2023	Exercise	1	5,784,767	222.29			16,550	9,810	(6,740)			9,810	(16,400)				0001
Purchased Call/MAB/MAB2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	06/05/2023	Exercise	1	852,773	274.93			12,363	(4,631)				12,363	(18,180)				0001
Purchased Call/MSD/MSD3136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2023	Expire	1	318,171	181.77									111				0001
Purchased Call/MSD/MSD3137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2025	11/01/2023	Expire	1	171,791	180.55									19				0001
Purchased Call/MSD/MSD3137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2023	10/31/2025	11/02/2023	Expire	1	242,712	181.01									28				0001
Purchased Call/NFC/NFC1614SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/12/2022	08/14/2024	09/20/2023	Exercise	1	114,359	243.52			3,220	(1,026)				3,220	(4,458)				0001
Purchased Call/MSD/MSD3137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Exercise	1	540,067	179.57			3,204	4,029	825			4,029	(3,042)				0001
Purchased Call/MSD/MSD3137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2023	11/12/2024	11/14/2023	Exercise	1	624,379	181.64			4,855	6,346	1,492			6,346	(4,672)				0001
Purchased Call/MSD/MSD3138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Expire	1	99,566	182.93									40				0001
Purchased Call/MLR/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	07/25/2023	Exercise	1	3,371,086	222.76			1,891	1,048	(843)			1,048	(1,590)				0001
Purchased Call/MSD/MSD3138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2023	11/12/2025	11/14/2023	Expire	1	125,656	181.64									46				0001
Purchased Call/MSD/MSD3138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2025	11/15/2023	Expire	1	284,526	181.67									33				0001
Purchased Call/MSD/MSD3138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2025	11/21/2023	Expire	1	85,957	182.93									31				0001
Purchased Call/MSD/MSD3138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2025	11/24/2023	Expire	1	61,475	183.22									15				0001
Purchased Call/MSD/MSD3138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2025	12/05/2023	Expire	1	113,729	185.27									40				0001
Purchased Call/MSD/MSD3139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	12/15/2023	Expire	1	130,408	186.39									16				0001
Purchased Call/MLR/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	08/01/2023	Exercise	1	3,424,628	223.35			14,688	12,090	(2,598)			12,090	(14,432)				0001
Purchased Call/MSD/MSD3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Expire	1	570,934	184.95									247				0001
Purchased Call/MSD/MSD3139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire	1	356,413	185.32									50				0001
Purchased Call/NFC/NFC1614SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	06/23/2023	Exercise	1	104,681	243.87			3,836	(81)				3,836	(4,224)				0001
Purchased Call/MSD/MSD3139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/18/2023	Expire	1	269,630	187.37									115				0001
Purchased Call/MSD/MSD3139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire	1	238,874	187.57									34				0001
Purchased Call/MAB/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	04/24/2023	Exercise	1	325,217	276.32			4,265	(2,797)				4,265	(7,925)				0001
Purchased Call/MSD/MSD3139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	341,395	187.56									50				0001
Purchased Call/MLR/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	08/07/2023	Exercise	1	2,893,900	220.89			1,777	1,018	(760)			1,018	(1,489)				0001
Purchased Call/MLR/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2025	08/08/2023	Expire	1	661,167	220.86									69				0001
Purchased Call/MLR/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2025	08/08/2023	Exercise	1	3,548,981	220.86			6,373	4,995	(1,378)			4,995	(6,043)				0001
Purchased Call/NDX/NDX0050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ... O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	05/10/2023	Expire	1	1,985,000	13291.64													0001

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Purchased Call/NDX/NDX0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	02/10/2023	Expire	1	1,833,000	12495.38													0001
Purchased Call/MLR/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	08/18/2023	Exercise	1	4,899,508	217.21		1,791	1,560	(231)			1,560		(1,628)				0001
Purchased Call/NFC/NFC1614SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2024	07/20/2023	Exercise	1	227,813	244.12			11,643	3,235			11,643		(9,015)				0001
Purchased Call/NDX/NDX0130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	06/26/2023	Expire	1	1,734,000	15042.32													0001
Purchased Call/NDX/NDX0150S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	09/26/2023	Expire	1	2,019,000	14701.1													0001
Purchased Call/NDX/NDX0210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	03/24/2023	Expire	1	1,605,000	12567.15													0001
Purchased Call/MLR/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	08/21/2023	Expire	1	2,791,271	216.84									299				0001
Purchased Call/MLR/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2025	09/06/2023	Expire	1	1,165,842	218.31									155				0001
Purchased Call/MLR/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	09/06/2023	Exercise	1	3,517,436	218.31		5,306	4,806	(501)			4,806		(4,822)				0001
Purchased Call/MLR/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	09/07/2023	Exercise	1	6,484,160	217.17		3,697	3,074	(623)			3,074		(3,496)				0001
Purchased Call/MAB/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	06/23/2023	Exercise	1	267,398	272.12			5,637	(233)			5,637		(7,070)				0001
Purchased Call/MLR/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	09/11/2023	Exercise	1	3,097,394	216.54		3,185	3,288	103			3,288		(2,857)				0001
Purchased Call/MAB/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/18/2024	05/25/2023	Exercise	1	466,574	272.12			10,326	79			10,326		(11,927)				0001
Purchased Call/MLR/MLR161SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	09/22/2023	Exercise	1	3,481,876	216.13		8,936	8,772	(164)			8,772		(8,835)				0001
Purchased Call/MLR/MLR161SSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2025	10/03/2023	Expire	1	2,489,403	214.46									293				0001
Purchased Call/MLR/MLR161SSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	10/10/2023	Exercise	1	1,707,719	213.59		2,044	2,129	84			2,129		(1,787)				0001
Purchased Call/MLR/MLR161SST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	10/17/2023	Expire	1	2,070,885	214.48									243				0001
Purchased Call/NDX/NDX0210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	08/10/2023	Expire	1	1,778,000	15273.05													0001
Purchased Call/MSD/MSD213CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	09/22/2023	Exercise	1	64,734	179.17			3,772	2,104			3,772		(1,690)				0001
Purchased Call/MLR/MLR161SSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	10/24/2023	Expire	1	2,258,881	214.38									278				0001
Purchased Call/SPT/SPT013WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024	01/11/2023	Expire	1	2,280,371	3898									(453)				0001
Purchased Call/MLR/MLR161TSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	11/10/2023	Expire	1	2,265,846	214.61									151				0001
Purchased Call/MLR/MLR161TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	11/20/2023	Expire	1	2,058,818	215.46									225				0001
Purchased Call/SPT/SPT013XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025	02/07/2023	Expire	1	1,574,000	4662.29									74				0001
Purchased Call/SPT/SPT013XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2025	04/04/2023	Expire	1	2,036,605	4740									138				0001
Purchased Call/MAB/MAB213SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	05/01/2023	Exercise	1	700,796	270.6			12,769	(473)			12,769		(13,994)				0001
Purchased Call/SPT/SPT013XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/23/2023	Expire	1	1,725,000	4031.26									(179)				0001
Purchased Call/SPT/SPT013XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	1,640,000	4140.34									(140)				0001
Purchased Call/MSD/MSD213ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	07/26/2023	Exercise	1	90,176	181.23			5,752	2,678			5,752		(3,089)				0001
Purchased Call/SPT/SPT013XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2025	08/29/2023	Expire	1	1,503,000	4699.68									269				0001

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Purchased Call/SPT/SPT013YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	09/25/2023	Expire	1	1,832,000	4679.23									321				0001
Purchased Call/JSG/JSG405LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/27/2023	12/27/2024	12/29/2023	Expire	1	198,003	194.96									19				0001
Purchased Call/SPT/SPT013YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/18/2025	09/26/2023	Expire	1	1,917,719	4850									231				0001
Purchased Call/SPT/SPT013YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	12/05/2023	Expire	1	1,995,000	4758.31									430				0001
Purchased Call/MLR/MLR161TSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	11/21/2023	Exercise	1	1,394,347	215.12		1,847	1,844	(3)			1,844		(1,678)				0001
Purchased Call/NFC/NFC1615S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	05/18/2023	Exercise	1	201,770	239.98			10,560	2,819			10,560		(8,193)				0001
Purchased Call/MLR/MLR161TSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	11/28/2023	Expire	1	938,386	215.13									110				0001
Purchased Call/MLR/MLR161TSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	11/28/2023	Expire	1	1,103,088	215.13									146				0001
Purchased Call/MLR/MLR161US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	12/05/2023	Exercise	1	2,995,771	218.41		3,081	3,028	(53)			3,028		(2,699)				0001
Purchased Call/SPT/SPT013YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	12/05/2023	Expire	1	1,430,000	4825.51									271				0001
Purchased Call/SPT/SPT013YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2023	12/11/2025	12/15/2023	Expire	1	1,837,149	4811									142				0001
Purchased Call/MLR/MLR161USM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	12/21/2023	Expire	1	3,357,949	218.91									155				0001
Purchased Call/MLR/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	12/22/2023	Expire	1	2,862,396	217.93									161				0001
Purchased Call/SPT/SPT013YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire	1	1,473,000	4271.84									543				0001
Purchased Call/MSD/MSD213GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2024	05/10/2023	Exercise	1	64,838	183.21			2,987	52			2,987		(2,970)				0001
Purchased Call/SPT/SPT0400SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2023	01/23/2024	01/27/2023	Expire	1	1,697,754	3976									(278)				0001
Purchased Call/SPT/SPT0401SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	03/21/2023	Expire	1	2,129,000	4013.21									(57)				0001
Purchased Call/SPT/SPT0401SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2024	05/12/2023	Expire	1	1,757,405	4135									(96)				0001
Purchased Call/SPT/SPT0401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2024	06/13/2023	Expire	1	1,967,000	4211.88									283				0001
Purchased Call/SPT/SPT0401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025	06/13/2023	Expire	1	1,311,000	4759.42									131				0001
Purchased Call/SPT/SPT0402S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	06/21/2023	Expire	1	2,061,000	4810.87									326				0001
Purchased Call/SPT/SPT0402S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2024	06/16/2023	Expire	1	1,691,000	4250.63									(30)				0001
Purchased Call/SPT/SPT0402S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2023	06/21/2024	06/23/2023	Expire	1	1,441,000	4254.76									(15)				0001
Purchased Call/NFC/NFC1615S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	07/26/2023	Exercise	1	167,264	239.98			9,215	2,767			9,215		(6,736)				0001
Purchased Call/SPT/SPT0402SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	11/07/2023	Expire	1	1,737,000	4662.71									331				0001
Purchased Call/SPT/SPT0402SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	12/12/2023	Expire	1	1,556,000	4758.61									338				0001
Purchased Call/MAB/MAB213SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024	04/20/2023	Exercise	1	867,232	268.74			17,803	2,100			17,803		(16,188)				0001
Purchased Call/SPT/SPT0402SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,819,000	4335.59									935				0001
Purchased Call/SPT/SPT0402SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/13/2024	12/19/2023	Expire	1	2,353,000	4432.09									1,252				0001
Purchased Call/MSD/MSD213KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2024	03/20/2023	Exercise	1	100,780	179.27			5,968	689			5,968		(5,374)				0001

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Purchased Call/SPT/SPT0503$R	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/08/2023	02/07/2025	02/10/2023	Expire	1	2,385,467	4647									10				0001
Purchased Call/SPT/SPT0503$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,979,000	3980.74									(266)				0001
Purchased Call/MSD/MSD213KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024	07/20/2023	Exercise	1	63,790	178.96			5,033	1,474			5,033		(3,619)				0001
Purchased Call/MSD/MSD213KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2024	07/07/2023	Exercise	1	55,858	179.52			4,449	1,250			4,449		(3,274)				0001
Purchased Call/SPT/SPT0503$Y	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2025	02/27/2023	Expire	1	1,368,760	4564									75				0001
Purchased Call/SPT/SPT0504$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/24/2023	03/25/2025	03/28/2023	Expire	1	1,868,000	4749.83									87				0001
Purchased Call/SPT/SPT0503$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024	02/21/2023	Expire	1	1,804,000	3915.7									(125)				0001
Purchased Call/SPT/SPT0504$H	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/11/2023	08/12/2024	08/15/2023	Expire	1	1,885,000	4290.78									537				0001
Purchased Call/MAB/MAB213TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2022	07/11/2024	04/14/2023	Exercise	1	737,179	267.06			21,120	4,166			21,120		(17,680)				0001
Purchased Call/SPT/SPT0504$3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/19/2023	05/20/2025	05/23/2023	Expire	1	1,413,000	4662.76									141				0001
Purchased Call/SPT/SPT0504$A	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/14/2023	07/16/2025	07/18/2023	Expire	1	1,713,000	4896.57									207				0001
Purchased Call/MSD/MSD213LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024	12/04/2023	Exercise	1	50,048	181			2,779	15			2,779		(2,888)				0001
Purchased Call/MSD/MSD213MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2022	08/26/2024	10/27/2023	Exercise	1	74,621	180.76			4,046	(801)			4,046		(4,920)				0001
Purchased Call/NFC/NFC1615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	06/21/2023	Exercise	1	241,871	236.32			15,624	6,275			15,624		(9,675)				0001
Purchased Call/MAB/MAB213TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2024	03/27/2023	Exercise	1	1,228,123	265.75			37,072	8,776			37,072		(29,418)				0001
Purchased Call/MSD/MSD213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2024	11/02/2023	Exercise	1	166,261	179.35			10,689	(3,383)			10,689		(14,190)				0001
Purchased Call/MAB/MAB213TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2022	07/12/2024	03/06/2023	Exercise	1	393,087	265.68			11,898	2,852			11,898		(9,828)				0001
Purchased Call/MSD/MSD213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2024	07/20/2023	Exercise	1	118,399	179.61			9,114	(944)			9,114		(10,141)				0001
Purchased Call/MSD/MSD213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/29/2024	09/12/2023	Exercise	1	75,807	180.63			6,816	405			6,816		(6,575)				0001
Purchased Call/MSD/MSD213SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Exercise	1	572,942	183.57		4,054	1,537	(2,517)			1,537		(4,115)				0001
Purchased Call/MSD/MSD213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire	1	326,244	183.4									(46)				0001
Purchased Call/MSD/MSD213TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Exercise	1	843,611	182.85		3,096	1,984	(1,112)			1,984		(3,179)				0001
Purchased Call/MSD/MSD213PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024	11/16/2023	Exercise	1	50,155	180.55			3,170	(1,129)			3,170		(4,351)				0001
Purchased Call/MSD/MSD213TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/27/2023	Expire	1	219,964	182.9									(28)				0001
Purchased Call/MSD/MSD213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024	02/14/2023	Expire	1	809,763	183.28									(67)				0001
Purchased Call/MSD/MSD213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	02/14/2023	Expire	1	639,245	183.28									(56)				0001
Purchased Call/MAB/MAB213TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2022	07/18/2024	04/21/2023	Exercise	1	1,038,862	267.83			26,066	1,954			26,066		(24,838)				0001
Purchased Call/MSD/MSD213USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	02/16/2023	Expire	1	221,861	183.5									(26)				0001
Purchased Call/MSD/MSD213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2023	Expire	1	273,016	182.49									(13)				0001
Purchased Call/MSD/MSD213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/22/2023	Exercise	1	1,661,565	182.49		7,036	5,479	(1,557)			5,479		(7,116)				0001

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Purchased Call/MSD/MSD213V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/21/2023	02/21/2024	02/23/2023	Expire	1	303,859	181.68									(34)				0001
Purchased Call/MSD/MSD213V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2023	Expire	1	205,733	181.67									(13)				0001
Purchased Call/MSD/MSD213V$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024	03/07/2023	Expire	1	341,055	182.14									(17)				0001
Purchased Call/MSD/MSD213S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025	01/09/2023	Expire	1	69,637	182.53									9				0001
Purchased Call/MSD/MSD213U$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2025	02/09/2023	Expire	1	731,722	183.14									10				0001
Purchased Call/MSD/MSD213D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024	10/18/2023	Exercise	1	50,111	180.3			1,787	286			1,787		(1,676)				0001
Purchased Call/MSD/MSD213U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2023	02/07/2025	02/10/2023	Expire	1	262,618	182.64									4				0001
Purchased Call/MSD/MSD213U$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2025	02/15/2023	Expire	1	507,184	183.81									8				0001
Purchased Call/MAB/MAB213T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	03/06/2023	Exercise	1	798,263	268.55			17,068	(1,767)			17,068		(19,824)				0001
Purchased Call/MSD/MSD213V$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/10/2023	Expire	1	264,291	181.12									(27)				0001
Purchased Call/MSD/MSD213V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/13/2023	Expire	1	94,883	180.28									(4)				0001
Purchased Call/MSD/MSD213W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/16/2023	Expire	1	300,886	180.34									(26)				0001
Purchased Call/MSD/MSD213W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	03/17/2023	Expire	1	324,939	179.68									(26)				0001
Purchased Call/MSD/MSD213S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2023	02/14/2025	02/21/2023	Expire	1	91,871	182.7									22				0001
Purchased Call/MSD/MSD213V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2025	03/01/2023	Expire	1	224,519	181.42									5				0001
Purchased Call/SPX/SPX1407$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	01/24/2023	Expire	1	3,883,000	100									(95)				0001
Purchased Call/MSD/MSD213V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	02/28/2025	03/08/2023	Expire	1	55,772	181.36									1				0001
Purchased Call/MSD/MSD213W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2025	03/16/2023	Expire	1	340,210	180.34									8				0001
Purchased Call/SPX/SPX1408$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2023	08/16/2024	08/18/2023	Expire	1	2,948,000	100									43				0001
Purchased Call/SPX/SPX1408$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2023	08/28/2024	08/30/2023	Expire	1	2,158,000	100									34				0001
Purchased Call/MSD/MSD213W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2025	03/28/2023	Expire	1	249,846	180.55									43				0001
Purchased Call/MAB/MAB213T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024	04/12/2023	Exercise	1	980,745	268.55			24,056	2,893			24,056		(21,870)				0001
Purchased Call/MSD/MSD213W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/21/2023	Expire	1	373,534	179.38									(8)				0001
Purchased Call/MSD/MSD213W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Exercise	1	561,234	180.55			2,810	2,706	(104)		2,706		(2,814)				0001
Purchased Call/MSD/MSD213W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2025	03/31/2023	Expire	1	296,244	181.87									8				0001
Purchased Call/MSD/MSD213W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/21/2025	04/04/2023	Expire	1	52,537	179.81									11				0001
Purchased Call/MSD/MSD213X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2025	04/06/2023	Expire	1	491,330	183.11									15				0001
Purchased Call/MSD/MSD213W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2023	Expire	1	212,310	180.94									(16)				0001
Purchased Call/MSD/MSD213H$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024	07/10/2023	Exercise	1	53,070	182.29			2,783	323			2,783		(2,537)				0001
Purchased Call/MSD/MSD213H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	07/10/2023	Exercise	1	50,088	182.04			2,752	417			2,752		(2,355)				0001

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Purchased Call/MSD/MSD213IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	12/27/2023	Exercise	1	126,492	182.85			5,887	77			5,887		(5,842)				0001
Purchased Call/MSD/MSD213XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Expire	1	205,265	183.4									(15)				0001
Purchased Call/MSD/MSD213XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/06/2023	Expire	1	420,689	183.11									(29)				0001
Purchased Call/MSD/MSD213XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/17/2025	04/21/2023	Expire	1	194,662	184.13									7				0001
Purchased Call/MSD/MSD213YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2025	05/02/2023	Expire	1	117,351	183.58									23				0001
Purchased Call/MSD/MSD213XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	04/10/2023	Expire	1	275,605	183.66									3				0001
Purchased Call/MSD/MSD213XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	347,536	183.87									(23)				0001
Purchased Call/MSD/MSD213YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/28/2025	05/02/2023	Expire	1	136,649	183.58									27				0001
Purchased Call/MSD/MSD213YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	05/08/2023	Expire	1	273,312	181.13									51				0001
Purchased Call/MSD/MSD213ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2025	05/16/2023	Expire	1	92,074	181.48									18				0001
Purchased Call/MSD/MSD213ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	05/23/2023	Expire	1	264,288	181.66									56				0001
Purchased Call/MSD/MSD213XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Expire	1	292,118	184.36									6				0001
Purchased Call/NFC/NFC1615SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	03/23/2023	Exercise	1	115,225	229.87			7,458	2,947			7,458		(4,899)				0001
Purchased Call/MSD/MSD213YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/26/2023	Exercise	1	644,708	183.78			5,996	4,654	(1,342)		4,654		(6,021)				0001
Purchased Call/MSD/MSD213YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	05/01/2023	Expire	1	88,476	183.06									4				0001
Purchased Call/MSD/MSD213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire	1	585,163	182.21									(28)				0001
Purchased Call/MSD/MSD213YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Exercise	1	508,494	181.39			2,719	3,548	829		3,548		(2,694)				0001
Purchased Call/MSD/MSD213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/18/2024	07/20/2023	Exercise	1	107,522	177.92				7,486	1,476		7,486		(6,179)				0001
Purchased Call/MSD/MSD213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	03/14/2023	Exercise	1	124,122	177.92				9,446	2,520		9,446		(7,030)				0001
Purchased Call/MSD/MSD213ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Expire	1	310,945	181.48									21				0001
Purchased Call/MAB/MAB213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/05/2024	03/13/2023	Exercise	1	760,618	269.12			17,476	(792)			17,476		(18,839)				0001
Purchased Call/MSD/MSD213KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2022	07/18/2024	09/15/2023	Exercise	1	55,528	178.96			4,816	1,658			4,816		(3,219)				0001
Purchased Call/MSD/MSD213ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire	1	304,368	181.37									24				0001
Purchased Call/MSD/MSD213ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2023	Expire	1	200,203	181.67									(7)				0001
Purchased Call/SPX/SPX1408SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	09/26/2023	Expire	1	3,907,000	100									253				0001
Purchased Call/SPX/SPX1409S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	10/17/2023	Expire	1	3,798,000	100									261				0001
Purchased Call/MSD/MSD213ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2025	06/01/2023	Expire	1	254,110	181									13				0001
Purchased Call/MSD/MSD3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2025	06/13/2023	Expire	1	264,022	182.71									63				0001
Purchased Call/MSD/MSD3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2025	06/14/2023	Expire	1	388,240	182.97									22				0001
Purchased Call/MSD/MSD3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2025	06/15/2023	Exercise	1	660,462	183.27			7,363	7,927	564		7,927		(7,334)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2025	06/21/2023	Expire	1	368,355	184.04									127				0001
Purchased Call/MSD/MSD3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/27/2025	06/30/2023	Expire	1	152,272	182.65									10				0001
Purchased Call/MSD/MSD3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	06/30/2025	07/05/2023	Expire	1	151,325	183.74									55				0001
Purchased Call/MSD/MSD2132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/30/2023	Expire	1	150,398	180.83									23				0001
Purchased Call/MSD/MSD213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/29/2024	08/23/2023	Exercise	1	112,893	181			8,403	2,180			8,403		(6,294)				0001
Purchased Call/SPX/SPX1409S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2024	10/17/2023	Expire	1	1,672,000	100									193				0001
Purchased Call/SPX/SPX1409SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/18/2024	10/20/2023	Expire	1	2,027,000	100									59				0001
Purchased Call/MAB/MAB213USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2024	03/06/2023	Exercise	1	1,564,363	269.05			27,879	(607)			27,879		(29,912)				0001
Purchased Call/MSD/MSD3132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	07/17/2023	Expire	1	174,980	184.3									47				0001
Purchased Call/MSD/MSD3132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2025	07/19/2023	Expire	1	571,315	183.21									41				0001
Purchased Call/MSD/MSD3132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2023	07/18/2025	07/20/2023	Expire	1	256,074	183.86									18				0001
Purchased Call/MSD/MSD3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	07/26/2023	Expire	1	510,787	186.51									38				0001
Purchased Call/MSD/MSD2132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Exercise	1	879,774	180.96			2,925	1,899	(1,026)		1,899		(2,945)				0001
Purchased Call/MSD/MSD3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	06/06/2023	Expire	1	389,425	182									42				0001
Purchased Call/SPX/SPX1408SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	09/04/2024	09/06/2023	Expire	1	1,729,000	286.18									156				0001
Purchased Call/SPX/SPX1409SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2024	10/24/2023	Expire	1	1,692,000	278.85									150				0001
Purchased Call/MSD/MSD3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	06/06/2023	Expire	1	473,823	182									52				0001
Purchased Call/MSD/MSD3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/07/2023	Expire	1	374,123	181.91									(8)				0001
Purchased Call/MSD/MSD213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/13/2024	08/04/2023	Exercise	1	122,960	181.66			9,516	1,993			9,516		(7,616)				0001
Purchased Call/MSD/MSD213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	08/28/2023	Exercise	1	51,405	181.33			3,719	442			3,719		(3,442)				0001
Purchased Call/MSD/MSD3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/12/2023	Expire	1	340,862	182.92									40				0001
Purchased Call/MSD/MSD3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/15/2023	Expire	1	425,479	183.27									(7)				0001
Purchased Call/NFC/NFC1616SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/18/2024	08/24/2023	Exercise	1	50,025	225.34			4,795	2,798			4,795		(2,202)				0001
Purchased Call/MSD/MSD3133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/12/2025	08/15/2023	Expire	1	67,083	186.55									20				0001
Purchased Call/MSD/MSD3133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2023	08/15/2025	08/21/2023	Expire	1	57,891	185.5									18				0001
Purchased Call/MSD/MSD3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/22/2023	Expire	1	269,603	183.19									(3)				0001
Purchased Call/MSD/MSD3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/27/2023	Expire	1	115,767	182.64									17				0001
Purchased Call/MSD/MSD3134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	08/25/2023	Expire	1	140,583	185.06									12				0001
Purchased Call/MSD/MSD3134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2025	08/31/2023	Expire	1	130,225	186.38									12				0001
Purchased Call/MSD/MSD3131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Expire	1	127,166	183.74									30				0001

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Purchased Call/MSD/MSD3132#S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/14/2023	Expire	1	432,152	184.13									4				0001
Purchased Call/MSD/MSD213#SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024	11/01/2023	Exercise	1	50,260	179.27			2,885	(813)			2,885		(3,797)				0001
Purchased Call/MSD/MSD3132#T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/27/2023	Expire	1	375,549	186.45									8				0001
Purchased Call/MSD/MSD3133#E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2023	Expire	1	493,058	185.91									16				0001
Purchased Call/MSD/MSD213#SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/23/2024	10/11/2023	Exercise	1	62,405	176.73			4,922	20			4,922		(5,015)				0001
Purchased Call/MSD/MSD2130#S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2024	10/26/2023	Exercise	1	65,546	175.89			5,541	403			5,541		(5,251)				0001
Purchased Call/MSD/MSD3133#N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/15/2023	Expire	1	108,090	186.55									26				0001
Purchased Call/MSD/MSD3134#V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2023	09/05/2025	09/08/2023	Expire	1	358,613	185.58									34				0001
Purchased Call/MSD/MSD3135#G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2025	09/20/2023	Expire	1	181,537	186.82									18				0001
Purchased Call/MSD/MSD2130#O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/05/2024	11/15/2023	Exercise	1	86,105	180.35			5,338	(2,315)			5,338		(7,843)				0001
Purchased Call/MSD/MSD3133#O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2023	Exercise	1	542,876	186.55		2,988	2,082	(906)			2,082		(2,882)				0001
Purchased Call/MSD/MSD3133#U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire	1	290,417	184.94									12				0001
Purchased Call/MAB/MAB213#S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/12/2024	04/17/2023	Exercise	1	384,762	270.43			7,813	(1,539)			7,813		(10,133)				0001
Purchased Call/MSD/MSD3133#V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2023	08/16/2024	08/21/2023	Expire	1	244,682	185.5									61				0001
Purchased Call/MSD/MSD3134#C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	137,759	185.28									37				0001
Purchased Call/MSD/MSD3135#S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	10/03/2023	Expire	1	112,278	183.6									39				0001
Purchased Call/MSD/MSD3136#6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2025	10/11/2023	Expire	1	179,611	182.5									19				0001
Purchased Call/MSD/MSD3136#F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/13/2025	10/17/2023	Expire	1	122,578	182.42									43				0001
Purchased Call/MSD/MSD3136#V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	10/24/2023	Expire	1	212,317	182.15									76				0001
Purchased Call/MSD/MSD3134#R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire	1	360,442	186.6									139				0001
Purchased Call/MSD/MSD3134#U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/05/2023	09/05/2024	09/07/2023	Expire	1	211,359	186									12				0001
Purchased Call/NFC/NFC1616#J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	07/28/2023	Exercise	1	62,699	225.34			7,304	4,812			7,304		(2,721)				0001
Purchased Call/MSD/MSD3135#4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	09/14/2023	Expire	1	117,986	186.51									8				0001
Purchased Call/MSD/MSD3135#9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/13/2024	09/18/2023	Expire	1	280,649	187.46									84				0001
Purchased Call/SPX/SPX140A#O	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/24/2024	12/27/2023	Expire	1	2,005,000	294.88									229				0001
Purchased Call/MSD/MSD3135#Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	10/05/2023	Expire	1	138,794	182									12				0001
Purchased Call/MSD/MSD3136#M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire	1	243,658	183.66									24				0001
Purchased Call/MSD/MSD3137#N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	11/07/2023	Expire	1	91,026	182.78									32				0001
Purchased Call/MSD/MSD3137#V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2023	11/07/2025	11/13/2023	Expire	1	168,996	181.18									62				0001
Purchased Call/NFC/NFC1616#K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2024	09/21/2023	Exercise	1	52,506	225.34			4,730	2,638			4,730		(2,176)				0001

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Purchased Call/MSD/MSD3136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	10/20/2023	Expire	1	296,308	183.22									29				0001
Purchased Call/MSD/MSD3136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/24/2023	Expire	1	175,391	182.15									63				0001
Purchased Call/MSD/MSD3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2025	11/27/2023	Expire	1	323,151	183.43									143				0001
Purchased Call/MSD/MSD3137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/30/2023	Expire	1	290,488	181.2									108				0001
Purchased Call/MSD/MSD3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/03/2023	Expire	1	436,613	181.23									47				0001
Purchased Call/MSD/MSD3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/08/2025	12/12/2023	Expire	1	63,218	184.95									23				0001
Purchased Call/MSD/MSD3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2025	12/12/2023	Expire	1	266,299	184.95									98				0001
Purchased Call/MSD/MSD3137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire	1	110,281	182.78									42				0001
Purchased Call/MSD/MSD3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2025	12/14/2023	Expire	1	120,223	185.15									15				0001
Purchased Call/MSD/MSD3139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2025	12/27/2023	Expire	1	79,611	187.23									38				0001
Purchased Call/MSD/MSD3137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Exercise	1	495,122	182.48	4,095	3,878	(217)				3,878		(4,055)				0001
Purchased Call/MSD/MSD3137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire	1	176,664	181.18									69				0001
Purchased Call/MSD/MSD213SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/10/2023	01/10/2025	01/12/2023	Expire	1	357,583	183.29									1				0001
Purchased Call/MSD/MSD213TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/10/2025	01/17/2023	Expire	1	91,765	183.59									17				0001
Purchased Call/SPX/SPX1409SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/23/2023	Expire	1	3,739,000	100									260				0001
Purchased Call/MSD/MSD213TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2025	01/18/2023	Expire	1	60,548	183.66									12				0001
Purchased Call/MSD/MSD213TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2025	01/19/2023	Exercise	1	339,940	183.39	5,205	4,212	(993)				4,212		(5,204)				0001
Purchased Call/MSD/MSD213TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025	01/25/2023	Expire	1	289,778	183.02									2				0001
Purchased Call/MSD/MSD3138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2023	Expire	1	584,596	181.67									70				0001
Purchased Call/MSD/MSD3138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/28/2023	Expire	1	72,252	183.69									30				0001
Purchased Call/MSD/MSD213TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025	02/01/2023	Expire	1	192,717	182.61									2				0001
Purchased Call/MSD/MSD213TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025	02/02/2023	Expire	1	311,488	183.23									3				0001
Purchased Call/MSD/MSD213US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025	02/07/2023	Expire	1	161,617	182.86									24				0001
Purchased Call/MSD/MSD213USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	02/17/2023	Expire	1	283,051	183.16									5				0001
Purchased Call/MSD/MSD3138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2023	Expire	1	413,817	185.3									55				0001
Purchased Call/MSD/MSD3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2023	Expire	1	607,239	186.84									263				0001
Purchased Call/MSD/MSD213VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/21/2023	02/21/2025	02/23/2023	Expire	1	698,899	181.68									13				0001
Purchased Call/MSD/MSD213VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2025	02/28/2023	Expire	1	60,513	181.32									11				0001
Purchased Call/MSD/MSD2133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	09/25/2023	Exercise	1	201,947	182.35	2,930	2,930	(2,028)				2,930		(5,046)				0001
Purchased Call/MSD/MSD213SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2024	01/05/2023	Expire	1	263,618	182.15									(39)				0001

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Purchased Call/MSD/MSD213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2023	Expire	1	395,549	183.09									(56)				0001
Purchased Call/MSD/MSD213VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2025	03/07/2023	Expire	1	100,808	182.14									19				0001
Purchased Call/MSD/MSD213VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025	03/08/2023	Expire	1	327,563	182.31									8				0001
Purchased Call/MSD/MSD213TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	217,943	182.85									(26)				0001
Purchased Call/MSD/MSD213USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire	1	410,436	183.14									(50)				0001
Purchased Call/MSD/MSD213VSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/10/2025	03/14/2023	Expire	1	116,118	179.75									21				0001
Purchased Call/MSD/MSD213VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025	03/14/2023	Exercise	1	293,335	179.75	7,333	6,749	(584)				6,749		(7,308)				0001
Purchased Call/MSD/MSD213WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2025	03/21/2023	Expire	1	450,785	179.38									71				0001
Purchased Call/MSD/MSD213WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2025	03/21/2023	Expire	1	374,449	179.38									52				0001
Purchased Call/MSD/MSD213WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2025	04/03/2023	Expire	1	61,556	182.07									11				0001
Purchased Call/MSD/MSD213WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2025	04/04/2023	Expire	1	172,194	182.66									31				0001
Purchased Call/MSD/MSD213USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	02/10/2023	Expire	1	369,267	182.64									(45)				0001
Purchased Call/MSD/MSD213USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	205,692	183.16									(24)				0001
Purchased Call/MSD/MSD213XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2025	04/05/2023	Expire	1	122,442	183.4									4				0001
Purchased Call/MSD/MSD213XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/09/2025	04/10/2023	Expire	1	124,259	183.66									22				0001
Purchased Call/MSD/MSD213XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/11/2025	04/14/2023	Expire	1	255,473	183.87									8				0001
Purchased Call/MSD/MSD213XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/17/2025	04/20/2023	Expire	1	301,351	184.16									11				0001
Purchased Call/MSD/MSD213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2023	Expire	1	846,948	181.32									(52)				0001
Purchased Call/MSD/MSD213YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2025	04/26/2023	Expire	1	245,148	183.78									9				0001
Purchased Call/MSD/MSD2132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2025	05/31/2023	Expire	1	108,910	181.23									35				0001
Purchased Call/MSD/MSD2132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2025	05/31/2023	Expire	1	109,428	181.23									35				0001
Purchased Call/MSD/MSD3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	05/30/2025	06/05/2023	Expire	1	228,730	180.91									51				0001
Purchased Call/MSD/MSD213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2024	03/07/2023	Exercise	1	637,454	182.14	2,976	1,277	(1,699)				1,277		(3,001)				0001
Purchased Call/MSD/MSD213WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire	1	444,883	181.19									(34)				0001
Purchased Call/MSD/MSD3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2023	06/06/2025	06/12/2023	Expire	1	164,495	182.92									39				0001
Purchased Call/MSD/MSD3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2025	06/21/2023	Expire	1	303,503	184.04									105				0001
Purchased Call/MSD/MSD3131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2025	06/29/2023	Exercise	1	735,477	182.31	7,265	7,323	58				7,323		(7,228)				0001
Purchased Call/NDX/NDX0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	10/11/2023	Expire	1	2,320,000	14973.24													
Purchased Call/MSD/MSD213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire	1	585,550	184.16									(35)				0001
Purchased Call/NDX/NDX0050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	10/24/2023	Expire	1	1,354,000	14560.88													

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Purchased Call/MSD/MSD213Y9R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/09/2023	Expire	1	569,877	182.2									32				0001
Purchased Call/MSD/MSD2132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire	1	336,911	181.48									23				0001
Purchased Call/NDX/NDX0130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	11/10/2023	Expire	1	1,606,000	15313.24													0001
Purchased Call/MSD/MSD3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/13/2023	Exercise	1	593,332	182.71			3,722	2,701	(1,021)			2,701	(3,666)				0001
Purchased Call/MSD/MSD3131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/03/2025	07/10/2023	Expire	1	117,565	182.94									33				0001
Purchased Call/MSD/MSD3131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2023	07/11/2025	07/13/2023	Exercise	1	628,652	183.85			6,283	6,252	(31)			6,252	(6,248)				0001
Purchased Call/MSD/MSD3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire	1	574,676	182.97									(9)				0001
Purchased Call/MSD/MSD3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire	1	538,636	184.04									112				0001
Purchased Call/MSD/MSD3132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2025	07/18/2023	Expire	1	148,704	183.62									41				0001
Purchased Call/MSD/MSD3132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/21/2025	07/25/2023	Expire	1	241,869	186.11									68				0001
Purchased Call/MSD/MSD3132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	07/25/2025	07/27/2023	Expire	1	100,573	186.45									8				0001
Purchased Call/MSD/MSD3132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2023	07/25/2025	07/28/2023	Expire	1	191,831	186.43									15				0001
Purchased Call/MSD/MSD3133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2025	08/15/2023	Expire	1	202,665	186.55									61				0001
Purchased Call/MSD/MSD3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Exercise	1	1,242,846	182.31			4,376	5,035	659			5,035	(4,380)				0001
Purchased Call/MSD/MSD3133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	08/18/2023	Expire	1	145,303	184.94									12				0001
Purchased Call/MSD/MSD3134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	08/24/2023	Expire	1	242,882	184.97									21				0001
Purchased Call/MSD/MSD3131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire	1	213,194	182.65									(1)				0001
Purchased Call/MSD/MSD3131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Exercise	1	771,594	183.93			8,931	8,514	(417)			8,514	(8,929)				0001
Purchased Call/MSD/MSD3134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	08/29/2023	Expire	1	159,533	185.28									51				0001
Purchased Call/MSD/MSD3134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/05/2023	09/05/2025	09/07/2023	Expire	1	271,116	186									25				0001
Purchased Call/MSD/MSD3132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	07/17/2023	Expire	1	194,182	184.3									35				0001
Purchased Call/MSD/MSD3135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	09/12/2023	Expire	1	82,048	186.03									27				0001
Purchased Call/MSD/MSD3135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/12/2025	09/18/2023	Expire	1	127,387	187.46									42				0001
Purchased Call/MSD/MSD3132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/19/2024	07/25/2023	Expire	1	69,037	186.11									14				0001
Purchased Call/MSD/MSD3132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	07/25/2023	Expire	1	182,275	186.11									36				0001
Purchased Call/MSD/MSD3135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2025	09/19/2023	Expire	1	161,824	186.61									54				0001
Purchased Call/MSD/MSD3135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/15/2025	09/19/2023	Expire	1	58,807	186.61									20				0001
Purchased Call/MSD/MSD3135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	10/03/2023	Expire	1	69,950	183.6									24				0001
Purchased Call/MSD/MSD3136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/03/2025	10/10/2023	Expire	1	193,663	181.57									88				0001
Purchased Call/MSD/MSD3133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire	1	277,089	185.91									9				0001

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Purchased Call/MSD/MSD3133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/14/2023	Expire	1	155,879	186.08									36				0001
Purchased Call/MSD/MSD3136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2023	10/10/2025	10/16/2023	Expire	1	115,605	181.77									41				0001
Purchased Call/MSD/MSD3136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2025	10/17/2023	Expire	1	130,575	182.42									46				0001
Purchased Call/MSD/MSD3136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2025	10/18/2023	Expire	1	141,568	183.17									15				0001
Purchased Call/MSD/MSD3136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2025	10/24/2023	Expire	1	64,378	182.15									23				0001
Purchased Call/MSD/MSD3134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2023	Expire	1	433,630	185.4									20				0001
Purchased Call/MSD/MSD3134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire	1	481,568	185.28									129				0001
Purchased Call/MSD/MSD3134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire	1	225,949	185.28									60				0001
Purchased Call/MSD/MSD3134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	08/31/2023	Expire	1	209,318	186.38									11				0001
Purchased Call/MSD/MSD3134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2023	Expire	1	661,614	186.6									256				0001
Purchased Call/MSD/MSD3135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	09/13/2023	Expire	1	439,279	186.01									44				0001
Purchased Call/MSD/MSD3135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/19/2023	Expire	1	134,518	186.61									41				0001
Purchased Call/MSD/MSD3137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/24/2025	10/30/2023	Expire	1	81,496	181.2									30				0001
Purchased Call/MSD/MSD3137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2025	11/07/2023	Expire	1	91,260	182.78									32				0001
Purchased Call/MAB/MAB213IIS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024	04/21/2023	Exercise	1	868,351	267.66			22,248	672			22,248		(22,651)				0001
Purchased Call/MSD/MSD3135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	09/26/2023	Expire	1	632,058	185.04									201				0001
Purchased Call/MSD/MSD3136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/11/2023	Expire	1	371,364	181.45									174				0001
Purchased Call/MSD/MSD3136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/17/2023	Expire	1	140,446	182.42									49				0001
Purchased Call/MSD/MSD3136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/24/2023	Expire	1	218,157	182.15									79				0001
Purchased Call/MSD/MSD3138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2023	11/28/2025	12/04/2023	Expire	1	220,800	184.48									80				0001
Purchased Call/MSD/MSD3138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	12/05/2023	Expire	1	126,467	185.27									45				0001
Purchased Call/MSD/MSD3138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2025	12/06/2023	Expire	1	138,634	185.3									16				0001
Purchased Call/MSD/MSD3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2025	12/12/2023	Expire	1	64,267	184.95									24				0001
Purchased Call/MSD/MSD3137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire	1	62,285	179.57									23				0001
Purchased Call/MSD/MSD3137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire	1	131,576	179.57									49				0001
Purchased Call/JSG/JSG405KSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNEBIBXP4ROTD8PU41	12/21/2023	12/20/2024	12/26/2023	Expire	1	314,433	178.98									120				0001
Purchased Call/MSD/MSD3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2023	12/12/2025	12/20/2023	Expire	1	50,146	187.37									6				0001
Purchased Call/MSD/MSD3139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2025	12/20/2023	Expire	1	424,981	187.17									50				0001
Purchased Call/MSD/MSD3139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2025	12/21/2023	Expire	1	60,264	187.57									7				0001
Purchased Call/MSD/MSD3139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2025	12/27/2023	Expire	1	64,059	187.23									30				0001

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Purchased Call/MSD/MSD3137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/02/2023	Expire	1	279,088	181.01									30				0001
Purchased Call/MSD/MSD3137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire	1	76,251	182.78									29				0001
Purchased Call/MSD/MSD3137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2023	Expire	1	584,989	182.78									222				0001
Purchased Call/MSD/MSD3138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/21/2023	Expire	1	92,594	182.93									37				0001
Purchased Call/MSD/MSD3138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Exercise	1	817,731	182.93		6,005	6,599	594			6,599		(5,758)				0001
Purchased Call/NFC/NFC1617$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024	01/05/2023	Exercise	1	232,153	218.93			18,320	8,926			18,320		(9,885)				0001
Purchased Call/MSD/MSD3138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/28/2023	Expire	1	712,294	183.69									297				0001
Purchased Call/MSD/MSD3138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	11/30/2023	Expire	1	224,053	183.64									29				0001
Purchased Call/MSD/MSD3138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/01/2023	Expire	1	171,668	183.65									22				0001
Purchased Call/MSD/MSD3138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	12/04/2023	Expire	1	616,462	184.48									258				0001
Purchased Call/MSD/MSD3139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/19/2023	Expire	1	111,623	186.84									48				0001
Purchased Call/MSD/MSD3139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire	1	127,504	187.23									75				0001
Purchased Call/MSD/MSD3139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	668,403	187.59									98				0001
Purchased Call/MSD/MSD313A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	215,132	187.48									64				0001
Purchased Call/MAB/MAB213$S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2022	08/30/2024	04/06/2023	Exercise	1	249,399	266.41			7,371	1,161			7,371		(6,885)				0001
Purchased Call/MAB/MAB213$SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/04/2024	02/28/2023	Exercise	1	658,630	266.14			15,104	477			15,104		(15,591)				0001
Purchased Call/NDX/NDX0050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Expire	1	1,509,000	13062.6													0001
Purchased Call/NDX/NDX0210$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	12/12/2023	Expire	1	1,788,000	16084.69													0001
Purchased Call/MAB/MAB213$SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024	04/04/2023	Exercise	1	3,610,940	265.7			107,405	21,451			107,405		(86,870)				0001
Purchased Call/MAB/MAB213XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2024	03/15/2023	Exercise	1	253,664	263.45			7,893	1,439			7,893		(7,155)				0001
Purchased Call/MAB/MAB213XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024	04/04/2023	Exercise	1	444,132	262.83			15,275	3,877			15,275		(12,295)				0001
Purchased Call/NFC/NFC1617$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	05/01/2023	Exercise	1	111,698	222.2			11,459	6,925			11,459		(4,866)				0001
Purchased Call/SPX/SPX150X$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/10/2023	01/09/2024	01/12/2023	Expire	1	2,590,959	247									(367)				0001
Purchased Call/SPX/SPX150Y$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2024	01/27/2023	Expire	1	1,689,258	249									(214)				0001
Purchased Call/MAB/MAB213Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024	04/25/2023	Exercise	1	492,839	263.04			16,226	3,249			16,226		(13,801)				0001
Purchased Call/SPX/SPX150Z$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	02/07/2023	Expire	1	4,671,000	100									(98)				0001
Purchased Call/SPX/SPX150Z$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	02/07/2023	Expire	1	2,222,000	100									(91)				0001
Purchased Call/SPX/SPX150Z$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024	02/07/2023	Expire	1	2,402,000	100									(88)				0001
Purchased Call/SPX/SPX150Z$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	4,542,000	100									(81)				0001
Purchased Call/SPX/SPX150Z$U	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,811,000	100									(93)				0001

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Purchased Call/SPX/SPX150ZSC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,273,000	250.91									(122)				0001
Purchased Call/MAB/MAB213ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/28/2022	10/29/2024	04/14/2023	Exercise	1	1,113,605	263.63			31,231	8,767			31,231		(23,077)				0001
Purchased Call/NFC/NFC061WSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	08/01/2023	Exercise	1	58,420	259.16			1,461	120			1,461		(1,479)				0001
Purchased Call/MAB/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/04/2022	11/06/2024	04/20/2023	Exercise	1	421,252	264.99			12,531	1,180			12,531		(12,148)				0001
Purchased Call/NFC/NFC1618S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	10/05/2023	Exercise	1	50,191	217.88			4,379	2,309			4,379		(2,553)				0001
Purchased Call/MAB/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/04/2022	11/05/2024	03/10/2023	Exercise	1	476,870	264.99			15,973	3,126			15,973		(13,361)				0001
Purchased Call/MAB/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/09/2022	11/08/2024	03/23/2023	Exercise	1	1,848,165	265.46			43,318	1,974			43,318		(44,023)				0001
Purchased Call/SPX/SPX2500SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	02/16/2023	02/15/2024	02/21/2023	Expire	1	1,878,649	251									(105)				0001
Purchased Call/SPX/SPX2501S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	02/28/2023	02/27/2024	03/02/2023	Expire	1	1,657,296	249									(178)				0001
Purchased Call/MAB/MAB3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/06/2022	12/06/2024	03/07/2023	Exercise	1	952,449	267			26,911	(77)			26,911		(28,116)				0001
Purchased Call/SPX/SPX2500SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,533,000	100									(62)				0001
Purchased Call/SPX/SPX2500SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,454,000	100									(55)				0001
Purchased Call/SPX/SPX2501SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	03/10/2023	03/11/2024	03/14/2023	Expire	1	2,829,000	100									(40)				0001
Purchased Call/NFC/NFC061WSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024	05/22/2023	Exercise	1	65,879	245.91			2,167	255			2,167		(2,088)				0001
Purchased Call/MAB/MAB3131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/08/2022	12/06/2024	03/02/2023	Exercise	1	722,391	266.61			15,098	799			15,098		(14,976)				0001
Purchased Call/NFC/NFC1618SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2024	09/28/2023	Exercise	1	50,620	219.63			4,100	2,017			4,100		(2,310)				0001
Purchased Call/SPX/SPX2501SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,565,233	249									(89)				0001
Purchased Call/SPX/SPX2503SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	04/10/2023	04/05/2024	04/12/2023	Expire	1	1,482,089	252									(104)				0001
Purchased Call/SPX/SPX2502SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	03/23/2023	03/22/2024	03/27/2023	Expire	1	7,322,000	100									(22)				0001
Purchased Call/SPX/SPX2503SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	04/14/2023	04/16/2024	04/18/2023	Expire	1	5,986,000	100									30				0001
Purchased Call/MAB/MAB3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/16/2022	12/16/2024	05/22/2023	Exercise	1	450,283	264.17			15,821	2,801			15,821		(13,662)				0001
Purchased Call/SPX/SPX2503SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	04/19/2023	04/19/2024	04/21/2023	Expire	1	5,731,000	100									(75)				0001
Purchased Call/SPX/SPX2503SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	04/21/2023	04/22/2024	04/25/2023	Expire	1	5,445,000	100									41				0001
Purchased Call/NFC/NFC1618SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	11/07/2023	Exercise	1	74,354	219.63			6,659	3,592			6,659		(3,371)				0001
Purchased Call/SPX/SPX2504SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	05/10/2023	05/10/2024	05/12/2023	Expire	1	4,948,000	100									(44)				0001
Purchased Call/SPX/SPX2504SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	05/10/2023	05/10/2024	05/12/2023	Expire	1	2,280,000	100									(38)				0001
Purchased Call/SPX/SPX2505S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	05/11/2023	05/10/2024	05/15/2023	Expire	1	2,440,000	100									58				0001
Purchased Call/SPX/SPX2505SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	05/22/2023	05/22/2024	05/24/2023	Expire	1	3,739,000	100									(27)				0001
Purchased Call/NFC/NFC061XS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	07/06/2023	Exercise	1	50,949	252.25			1,656	191			1,656		(1,623)				0001
Purchased Call/SPX/SPX2504SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	05/10/2023	05/10/2024	05/12/2023	Expire	1	1,449,000	253.87									(59)				0001

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Purchased Call/SPX/SPX2506$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/02/2023	05/31/2024	06/06/2023	Expire	1	1,536,615	256									176				0001
Purchased Call/NFC/NFC1618$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	11/06/2023	Exercise	1	50,202	223.05			3,727	1,686			3,727		(2,336)				0001
Purchased Call/MAB/MAB3132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/19/2022	12/19/2024	03/22/2023	Exercise	1	801,492	263.65			17,720	2,934			17,720		(15,757)				0001
Purchased Call/MAB/MAB3132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/23/2022	12/26/2024	03/03/2023	Exercise	1	1,045,960	260.4			25,200	8,259			25,200		(18,298)				0001
Purchased Call/SPX/SPX2505$Z	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/31/2023	05/31/2024	06/02/2023	Expire	1	2,120,000	100									(17)				0001
Purchased Call/SPX/SPX2507$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/25/2023	08/23/2024	08/29/2023	Expire	1	1,547,000	276.35									166				0001
Purchased Call/SPX/SPX2611$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,598,000	259.82									(86)				0001
Purchased Call/SPX/SPX2612$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	02/09/2023	Expire	1	1,940,000	100									(50)				0001
Purchased Call/SPX/SPX2611$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,610,684	259									(92)				0001
Purchased Call/SPX/SPX2612$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/06/2023	02/02/2024	02/08/2023	Expire	1	2,139,312	251									(260)				0001
Purchased Call/SPX/SPX2613$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	03/14/2023	Expire	1	1,549,000	259.17									(25)				0001
Purchased Call/SPX/SPX2612$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	02/13/2023	Expire	1	4,397,000	100									(80)				0001
Purchased Call/SPX/SPX2612$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Expire	1	5,964,000	100									(69)				0001
Purchased Call/MAB/MAB3133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/04/2023	01/03/2025	01/06/2023	Exercise	1	21,038,139	262.47			14,939	18,760	3,821		18,760		(14,545)				0001
Purchased Call/MAB/MAB3133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/03/2023	01/03/2024	01/05/2023	Exercise	1	16,847,373	261.46			16,348	27,201	10,853		27,201		(17,299)				0001
Purchased Call/SPX/SPX2612$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,736,000	100									(40)				0001
Purchased Call/SPX/SPX2612$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/28/2023	Expire	1	4,543,000	100									(56)				0001
Purchased Call/NFC/NFC1618$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	01/10/2023	Exercise	1	835,020	220.61			48,106	21,210			48,106		(27,474)				0001
Purchased Call/SPX/SPX2613$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	03/02/2023	Expire	1	3,690,000	100									(78)				0001
Purchased Call/SPX/SPX2613$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	03/03/2023	Expire	1	1,417,000	100									(50)				0001
Purchased Call/SPX/SPX2613$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/21/2023	Expire	1	5,661,000	100									(30)				0001
Purchased Call/SPX/SPX2614$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	03/28/2023	Expire	1	1,954,873	249									(28)				0001
Purchased Call/SPX/SPX2614$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,835,761	251									(9)				0001
Purchased Call/SPX/SPX2614$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2024	04/07/2023	Expire	1	1,450,669	252									(98)				0001
Purchased Call/SPX/SPX2615$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/18/2023	04/16/2024	04/20/2023	Expire	1	1,419,659	253									(90)				0001
Purchased Call/NFC/NFC0611Y$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/08/2022	04/09/2024	06/15/2023	Exercise	1	50,205	253.29			1,477	(50)			1,477		(1,707)				0001
Purchased Call/SPX/SPX2613$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	03/22/2023	Expire	1	4,100,000	100									(70)				0001
Purchased Call/SPX/SPX2614$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	03/30/2023	Expire	1	1,977,000	100									(48)				0001
Purchased Call/SPX/SPX2615$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/19/2023	04/18/2024	04/21/2023	Expire	1	2,331,329	253									(145)				0001
Purchased Call/SPX/SPX2615$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2023	04/19/2024	04/27/2023	Expire	1	1,791,887	267									(34)				0001

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Purchased Call/MAB/MAB3133SF																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2023	01/08/2024	01/10/2023	Exercise	1	12,128,004	263.23		6,337	8,807	2,470			8,807		(7,031)				0001
Purchased Call/SPX/SPX2616SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	05/09/2023	Expire	1	2,045,000	268.57									39				0001
Purchased Call/SPX/SPX2614SS																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	04/07/2023	Expire	1	3,232,000	100									(45)				0001
Purchased Call/SPX/SPX2615S5																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	04/12/2023	Expire	1	3,978,000	100									(55)				0001
Purchased Call/SPX/SPX2615S6																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	04/13/2023	Expire	1	5,215,000	100									(73)				0001
Purchased Call/SPX/SPX2616S6																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	05/02/2023	Expire	1	1,482,000	100									26				0001
Purchased Call/SPX/SPX2616S7																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	05/02/2023	Expire	1	4,270,000	100									43				0001
Purchased Call/SPX/SPX2616SR																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	05/10/2023	Expire	1	3,860,000	100									(37)				0001
Purchased Call/NFC/NFC0611YSN																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	07/03/2023	Exercise	1	100,857	252.54			2,850	(243)			2,850		(3,385)				0001
Purchased Call/SPX/SPX2616SU																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	05/16/2023	Expire	1	4,428,000	100									63				0001
Purchased Call/SPX/SPX2616SW																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024	05/16/2023	Expire	1	4,494,000	100									68				0001
Purchased Call/SPX/SPX261BSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	09/05/2023	Expire	1	1,521,000	265.15									581				0001
Purchased Call/SPX/SPX2617SR																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	05/26/2023	Expire	1	5,472,000	100									(37)				0001
Purchased Call/SPX/SPX2618S2																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	05/31/2023	Expire	1	2,107,000	100									71				0001
Purchased Call/MAB/MAB3133SU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/12/2024	01/18/2023	Exercise	1	29,471,649	265.64		43,505	45,746	2,241			45,746		(44,847)				0001
Purchased Call/SPX/SPX2619SG																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	06/29/2023	Expire	1	3,020,000	100									(3)				0001
Purchased Call/SPX/SPX261CSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	10/05/2023	Expire	1	1,630,000	258.81									138				0001
Purchased Call/SPX/SPX2619SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	07/05/2023	Expire	1	3,194,000	100									184				0001
Purchased Call/SPX/SPX261AS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	07/28/2023	Expire	1	2,076,000	100									16				0001
Purchased Call/SPX/SPX261A$I																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	08/08/2023	Expire	1	3,804,000	100									190				0001
Purchased Call/SPX/SPX261ASR																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	08/16/2023	Expire	1	2,118,000	100									18				0001
Purchased Call/SPX/SPX261CSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/11/2023	Expire	1	1,680,000	260.89									784				0001
Purchased Call/SPX/SPX261DS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	10/17/2023	Expire	1	1,607,834	278									189				0001
Purchased Call/SPX/SPX261ASS																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	08/16/2023	Expire	1	1,858,000	100									21				0001
Purchased Call/SPX/SPX261BSE																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	08/31/2023	Expire	1	1,705,000	100									28				0001
Purchased Call/SPX/SPX261BSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	09/06/2023	Expire	1	1,465,000	100									188				0001
Purchased Call/SPX/SPX261BSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	09/12/2023	Expire	1	2,606,000	100									218				0001
Purchased Call/SPX/SPX261BSW																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	09/19/2023	Expire	1	3,227,000	100									296				0001
Purchased Call/SPX/SPX261CSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	10/05/2023	Expire	1	2,147,000	100									47				0001
Purchased Call/SPX/SPX261CSM																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/11/2023	Expire	1	2,044,000	100									292				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3133SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/17/2023	01/17/2025	01/19/2023	Exercise	1	21,015,281	265.5			14,116	16,150	2,034		16,150		(13,885)				0001
Purchased Call/SPX/SPX261CSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/06/2023	10/07/2024	10/11/2023	Expire	1	4,226,000	100									370				0001
Purchased Call/SPX/SPX261DS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/16/2023	10/16/2024	10/18/2023	Expire	1	2,931,000	100									55				0001
Purchased Call/NFC/NFC061TSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/04/2023	01/03/2024	01/06/2023	Expire	1	50,120	282.91									(187)				0001
Purchased Call/SPX/SPX261ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/27/2023	10/28/2024	10/31/2023	Expire	1	1,773,000	270.78									263				0001
Purchased Call/SPX/SPX261ESF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/03/2023	11/01/2024	11/07/2023	Expire	1	2,204,199	260									941				0001
Purchased Call/SPX/SPX261DSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/20/2023	10/21/2024	10/24/2023	Expire	1	1,438,000	100									132				0001
Purchased Call/SPX/SPX261DSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,010,000	100									48				0001
Purchased Call/SPX/SPX261ESP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,532,967	287									139				0001
Purchased Call/MAB/MAB3133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/17/2023	01/12/2024	01/19/2023	Expire	1	199,933	265									(12)				0001
Purchased Call/NFC/NFC061ZS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/22/2022	04/22/2024	05/22/2023	Exercise	1	109,257	245.12			4,886	1,473			4,886		(3,687)				0001
Purchased Call/SPX/SPX261DST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/25/2023	10/25/2024	10/27/2023	Expire	1	2,002,000	100									53				0001
Purchased Call/SPX/SPX261DSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/27/2023	10/25/2024	10/31/2023	Expire	1	3,852,000	100									257				0001
Purchased Call/SPX/SPX261FSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/15/2023	12/09/2024	12/19/2023	Expire	1	1,580,426	289									218				0001
Purchased Call/MAB/MAB3134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/18/2023	01/18/2024	01/20/2023	Exercise	1	16,193,611	265.47			18,986	21,783	2,797		21,783		(19,741)				0001
Purchased Call/SPX/SPX261FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/21/2023	01/05/2024	12/26/2023	Expire	1	11,825,000	4875									892				0001
Purchased Call/MAB/MAB3134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/19/2023	01/17/2025	01/23/2023	Exercise	1	15,525,550	265.1			17,844	20,614	2,770		20,614		(17,362)				0001
Purchased Call/NFC/NFC1618SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/02/2022	11/01/2024	01/18/2023	Exercise	1	375,260	215.58			40,284	24,432			40,284		(16,425)				0001
Purchased Call/SPX/SPX261ESX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/24/2023	11/26/2024	11/28/2023	Expire	1	2,412,000	100									212				0001
Purchased Call/SPX/SPX261FSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/01/2023	12/03/2024	12/05/2023	Expire	1	3,118,000	100									275				0001
Purchased Call/SPX/SPX261FSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2024	12/14/2023	Expire	1	2,865,000	100									86				0001
Purchased Call/SPX/SPX261FSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/20/2023	12/20/2024	12/22/2023	Expire	1	1,672,000	100									73				0001
Purchased Call/SPX/SPX261GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/22/2023	12/23/2024	12/27/2023	Expire	1	2,176,000	100									270				0001
Purchased Call/SPX/SPX261GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/22/2023	12/24/2024	12/27/2023	Expire	1	2,152,000	100									264				0001
Purchased Call/SPX/SPX261GSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/29/2023	12/27/2024	01/03/2024	Expire	1	2,393,000	100									255				0001
Purchased Call/MAB/MAB3134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/24/2023	01/24/2024	01/26/2023	Exercise	1	16,559,126	265.92			12,919	13,095	176		13,095		(13,667)				0001
Purchased Call/MAB/MAB3134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2023	01/22/2025	01/24/2023	Exercise	1	17,013,461	265.37			20,950	22,768	1,818		22,768		(20,458)				0001
Purchased Call/MAB/MAB3134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/27/2023	01/29/2025	01/31/2023	Exercise	1	9,108,250	266			15,112	16,056	944		16,056		(14,930)				0001
Purchased Call/NFC/NFC061ZSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/28/2022	04/26/2024	08/04/2023	Exercise	1	108,873	245.21			5,523	2,092			5,523		(3,632)				0001
Purchased Call/MAB/MAB3134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/27/2023	01/27/2025	01/31/2023	Exercise	1	11,902,702	266			14,763	15,667	905		15,667		(14,524)				0001

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Purchased Call/NFC/NFC0612GP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/04/2022	05/03/2024	12/05/2023	Exercise	1	105,790	246.32			2,899	(441)			2,899		(3,628)				0001
Purchased Call/NFC/NFC1618SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2022	11/01/2024	01/19/2023	Exercise	1	402,532	213.47			42,886	25,886			42,886		(17,624)				0001
Purchased Call/MAB/MAB3134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/01/2023	01/31/2025	02/03/2023	Exercise	1	24,776,805	265.85		42,949	47,076	4,127			47,076		(42,292)				0001
Purchased Call/MAB/MAB3134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/03/2023	Exercise	1	14,879,309	265.85		33,935	40,472	6,537			40,472		(34,459)				0001
Purchased Call/NFC/NFC061VSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/17/2022	02/16/2024	08/15/2023	Exercise	1	50,248	254.06			1,042	(347)			1,042		(1,731)				0001
Purchased Call/NFC/NFC0612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/05/2022	05/03/2024	07/17/2023	Exercise	1	125,949	241.68			8,495	4,468			8,495		(4,391)				0001
Purchased Call/MAB/MAB3134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/02/2023	01/31/2025	02/06/2023	Exercise	1	17,839,706	266.3		17,879	18,221	343			18,221		(17,435)				0001
Purchased Call/NFC/NFC1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/11/2022	05/10/2024	05/31/2023	Exercise	1	148,594	237.39			9,589	4,779			9,589		(5,122)				0001
Purchased Call/MAB/MAB3135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/08/2023	02/07/2025	02/10/2023	Exercise	1	20,044,479	265.28		33,206	36,043	2,837			36,043		(32,941)				0001
Purchased Call/MAB/MAB3135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/17/2023	02/18/2025	02/22/2023	Exercise	1	8,491,756	265.09		12,800	14,766	1,966			14,766		(12,241)				0001
Purchased Call/MAB/MAB3135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025	02/22/2023	Exercise	1	9,581,910	265.09		8,338	8,755	417			8,755		(7,980)				0001
Purchased Call/NFC/NFC1619S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/08/2022	11/08/2024	03/01/2023	Exercise	1	420,515	216.02			42,742	24,856			42,742		(19,372)				0001
Purchased Call/NFC/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2024	04/07/2023	Exercise	1	187,526	238.85			11,076	4,916			11,076		(6,567)				0001
Purchased Call/MAB/MAB3136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/03/2023	Exercise	1	18,068,568	264.03		26,619	38,336	11,717			38,336		(27,195)				0001
Purchased Call/MAB/MAB3135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	02/24/2023	Exercise	1	19,087,306	263.85		51,033	57,028	5,995			57,028		(50,661)				0001
Purchased Call/NFC/NFC061WSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/01/2022	03/01/2024	09/15/2023	Exercise	1	187,829	252.17			4,194	(1,183)			4,194		(5,732)				0001
Purchased Call/NFC/NFC1619SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/13/2024	06/16/2023	Exercise	1	156,517	220.44			17,261	10,613			17,261		(7,030)				0001
Purchased Call/NFC/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/17/2022	05/15/2024	06/05/2023	Exercise	1	50,892	239.58			2,757	1,046			2,757		(1,821)				0001
Purchased Call/NFC/NFC1619SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/12/2024	09/15/2023	Exercise	1	52,070	220.44			6,179	3,973			6,179		(2,632)				0001
Purchased Call/MAB/MAB3136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/06/2023	Exercise	1	15,396,900	264.32		17,221	24,814	7,593			24,814		(17,624)				0001
Purchased Call/MAB/MAB3136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024	03/07/2023	Exercise	1	7,650,986	266.13		8,574	10,272	1,697			10,272		(8,702)				0001
Purchased Call/NFC/NFC1619SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/15/2022	11/14/2024	07/03/2023	Exercise	1	295,215	219.88			39,846	26,935			39,846		(13,274)				0001
Purchased Call/NFC/NFC1611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2022	05/29/2024	08/08/2023	Exercise	1	116,284	241.8			6,694	2,935			6,694		(3,845)				0001
Purchased Call/MAB/MAB3136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	03/08/2023	Exercise	1	18,001,701	266.88		29,580	26,596	(2,984)			26,596		(30,085)				0001
Purchased Call/MAB/MAB3136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025	03/14/2023	Exercise	1	10,324,192	265.16		6,185	7,078	893			7,078		(5,860)				0001
Purchased Call/MAB/MAB3136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/07/2023	03/05/2024	03/09/2023	Expire	1	54,053	266.13									(2)				0001
Purchased Call/MAB/MAB3136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2023	Exercise	1	13,808,719	265.16		18,115	25,149	7,035			25,149		(18,384)				0001
Purchased Call/NFC/NFC1611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2024	02/13/2023	Exercise	1	209,783	242.11			9,005	2,052			9,005		(7,375)				0001
Purchased Call/NFC/NFC1619SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/16/2022	11/15/2024	01/23/2023	Exercise	1	266,365	219.78			23,208	11,821			23,208		(12,098)				0001
Purchased Call/NFC/NFC1611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/07/2022	06/06/2024	06/12/2023	Exercise	1	372,545	241.2			17,099	4,308			17,099		(13,084)				0001

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Purchased Call/MAB/MAB3136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/14/2023	Exercise	1	7,423,557	265.16		8,412	11,865	3,452			11,865		(8,509)				0001
Purchased Call/MAB/MAB3137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/21/2023	Exercise	1	8,869,639	263.07		16,645	24,004	7,359			24,004		(16,712)				0001
Purchased Call/MAB/MAB3137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/21/2023	Exercise	1	9,270,039	263.07		10,197	15,306	5,109			15,306		(10,372)				0001
Purchased Call/MAB/MAB3137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/24/2023	Exercise	1	19,267,053	264.4		29,824	39,156	9,332			39,156		(30,151)				0001
Purchased Call/NFC/NFC1612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	05/18/2023	Exercise	1	270,412	230.21			18,078	8,716			18,078		(9,825)				0001
Purchased Call/NFC/NFC1619SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2024	02/24/2023	Exercise	1	152,704	218.62			14,525	7,906			14,525		(7,573)				0001
Purchased Call/MAB/MAB3137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/28/2023	Exercise	1	12,392,265	264.47		9,854	13,144	3,290			13,144		(10,025)				0001
Purchased Call/MAB/MAB3137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/28/2023	03/25/2024	03/30/2023	Expire	1	69,021	264.47									(2)				0001
Purchased Call/MAB/MAB3137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/30/2023	03/28/2025	04/03/2023	Exercise	1	13,043,766	266.57		14,557	15,396	839			15,396		(14,005)				0001
Purchased Call/MAB/MAB3137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Exercise	1	17,615,730	265.48		21,853	27,606	5,754			27,606		(22,198)				0001
Purchased Call/NFC/NFC061YSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024	06/20/2023	Exercise	1	338,008	253.29			11,156	823			11,156		(10,537)				0001
Purchased Call/MAB/MAB3138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Exercise	1	17,519,168	266.93		12,068	13,957	1,889			13,957		(12,528)				0001
Purchased Call/MAB/MAB3138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/13/2023	04/11/2025	04/17/2023	Exercise	1	14,248,592	268.86		15,364	14,952	(412)			14,952		(14,691)				0001
Purchased Call/SPX/SPX8150SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	01/05/2023	01/03/2024	01/09/2023	Expire	1	2,181,022	3826									(343)				0001
Purchased Call/SPX/SPX8150SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	01/12/2023	01/10/2024	01/17/2023	Expire	1	1,964,559	3913									(293)				0001
Purchased Call/SPX/SPX8150SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	01/13/2023	01/12/2024	01/18/2023	Expire	1	22,373,000	3999.09									(1,223)				0001
Purchased Call/SPX/SPX8151S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	01/27/2023	01/29/2024	01/31/2023	Expire	1	5,448,000	4070.56									(250)				0001
Purchased Call/SPX/SPX8151S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	01/27/2023	01/29/2024	01/31/2023	Expire	1	3,569,000	4070.56									(252)				0001
Purchased Call/MAB/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/20/2023	04/17/2025	04/24/2023	Exercise	1	16,062,053	268.52		28,845	29,152	307			29,152		(28,172)				0001
Purchased Call/MAB/MAB3138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/18/2023	Exercise	1	8,565,201	268.42		18,802	19,723	921			19,723		(18,738)				0001
Purchased Call/SPX/SPX8151SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	02/02/2023	02/02/2024	02/06/2023	Expire	1	8,562,000	4179.76									(372)				0001
Purchased Call/SPX/SPX8151SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,151,000	4179.76									(119)				0001
Purchased Call/SPX/SPX8151SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	02/08/2023	02/06/2024	02/10/2023	Expire	1	1,673,210	4111									(138)				0001
Purchased Call/SPX/SPX8151SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	02/09/2023	02/08/2024	02/13/2023	Expire	1	1,645,306	4124									(120)				0001
Purchased Call/SPX/SPX8151SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,199,000	4147.6									(176)				0001
Purchased Call/SPX/SPX8152SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	03/15/2023	03/13/2024	03/17/2023	Expire	1	2,618,061	3856									(245)				0001
Purchased Call/SPX/SPX8152SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	03/28/2023	03/25/2024	03/30/2023	Expire	1	2,533,492	3971									(193)				0001
Purchased Call/SPX/SPX8153S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	03/29/2023	03/27/2024	03/31/2023	Expire	1	2,577,439	3978									(210)				0001
Purchased Call/SPX/SPX8153S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	03/30/2023	03/28/2024	04/03/2023	Expire	1	2,029,541	3972									(8)				0001
Purchased Call/SPX/SPX8151SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	02/09/2023	02/07/2025	02/13/2023	Expire	1	2,164,731	4155									486				0001

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Purchased Call/SPX/SPX8153SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/31/2023	03/28/2024	04/04/2023	Expire	1	2,078,350	4028									(8)				0001
Purchased Call/SPX/SPX8153SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/04/2023	04/02/2024	04/06/2023	Expire	1	4,076,436	4109									(199)				0001
Purchased Call/SPX/SPX8153SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/10/2023	04/05/2024	04/12/2023	Expire	1	1,630,139	4106									(200)				0001
Purchased Call/SPX/SPX8154SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/13/2023	04/12/2024	04/17/2023	Expire	1	9,202,000	4146.22									80				0001
Purchased Call/MAB/MAB3139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/25/2023	04/25/2025	04/27/2023	Exercise	1	22,866,029	268.27			31,588	39,786	8,199		39,786		(31,023)				0001
Purchased Call/SPX/SPX8154SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/27/2023	04/24/2024	05/01/2023	Expire	1	2,308,468	4137									92				0001
Purchased Call/SPX/SPX8154SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/09/2023	05/07/2024	05/11/2023	Expire	1	2,820,923	4136									(126)				0001
Purchased Call/NFC/NFC1612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	02/16/2023	Exercise	1	100,620	234.01			4,093	633			4,093		(3,751)				0001
Purchased Call/SPX/SPX8154SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/09/2023	05/08/2024	05/11/2023	Expire	1	4,990,573	4138									(191)				0001
Purchased Call/SPX/SPX8155S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/10/2023	05/09/2024	05/12/2023	Expire	1	1,888,486	4132									(57)				0001
Purchased Call/MAB/MAB3139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/20/2023	04/19/2024	04/24/2023	Exercise	1	17,530,863	268.52			29,316	27,500	(1,815)		27,500		(29,322)				0001
Purchased Call/SPX/SPX8152SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/08/2023	03/08/2024	03/10/2023	Expire	1	2,630,000	3992.01													0001
Purchased Call/SPX/SPX8155SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/24/2023	05/24/2024	05/26/2023	Expire	1	2,996,000	4115.24									(80)				0001
Purchased Call/SPX/SPX8155SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/12/2023	06/12/2024	06/14/2023	Expire	1	3,369,000	4338.93									(25)				0001
Purchased Call/SPX/SPX8156SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/13/2023	06/11/2024	06/15/2023	Expire	1	5,210,218	4299									(55)				0001
Purchased Call/SPX/SPX8156SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/03/2023	07/03/2024	07/06/2023	Expire	1	6,255,000	4455.59									450				0001
Purchased Call/NFC/NFC161ASA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/29/2022	11/27/2024	12/07/2023	Exercise	1	51,963	220.8			5,481	3,510			5,481		(2,297)				0001
Purchased Call/SPX/SPX8152SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/24/2023	03/25/2024	03/28/2023	Expire	1	1,324,000	3970.99									(6)				0001
Purchased Call/SPX/SPX8154S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/21/2023	04/19/2024	04/25/2023	Expire	1	1,256,000	4133.52									17				0001
Purchased Call/MAB/MAB3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/26/2023	04/25/2025	04/28/2023	Exercise	1	23,612,122	267.63			65,133	71,574	6,440		71,574		(64,340)				0001
Purchased Call/SPX/SPX8154S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/21/2023	04/22/2024	04/25/2023	Expire	1	1,757,000	4133.52									26				0001
Purchased Call/SPX/SPX8155SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,150,000	4205.45									75				0001
Purchased Call/SPX/SPX8155SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/26/2023	05/28/2024	05/31/2023	Expire	1	1,309,000	4205.45									87				0001
Purchased Call/SPX/SPX8156SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/23/2023	06/24/2024	06/27/2023	Expire	1	1,455,000	4348.33									86				0001
Purchased Call/MAB/MAB3139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/03/2023	05/03/2024	05/05/2023	Exercise	1	15,674,728	269.65			14,533	13,237	(1,297)		13,237		(14,639)				0001
Purchased Call/MAB/MAB3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/28/2023	04/29/2025	05/02/2023	Exercise	1	7,742,426	268.37			9,277	8,811	(466)		8,811		(8,801)				0001
Purchased Call/MAB/MAB313ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/12/2023	05/14/2024	05/16/2023	Exercise	1	15,144,614	270.2			24,120	26,441	2,321		26,441		(24,068)				0001
Purchased Call/MAB/MAB313AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/09/2023	05/09/2025	05/11/2023	Exercise	1	22,051,843	270.23			53,534	59,472	5,938		59,472		(53,083)				0001
Purchased Call/NFC/NFC161ASY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	02/06/2023	Exercise	1	701,728	222.2			82,977	50,685			82,977		(33,077)				0001
Purchased Call/NFC/NFC0612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/26/2022	04/25/2024	06/02/2023	Exercise	1	165,867	246.8			6,422	2,031			6,422		(4,679)				0001

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Purchased Call/MAB/MAB313BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Exercise	1	15,497,189	269.73		23,256	26,567	3,311			26,567		(23,031)				0001
Purchased Call/MAB/MAB313ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/12/2025	05/16/2023	Exercise	1	12,059,985	270.2		16,604	16,864	260			16,864		(16,083)				0001
Purchased Call/MAB/MAB313ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/16/2025	05/22/2023	Exercise	1	16,853,394	270.22		7,790	7,189	(601)			7,189		(6,612)				0001
Purchased Call/MAB/MAB313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	05/23/2023	Exercise	1	10,714,608	271.79		12,186	10,832	(1,354)			10,832		(11,494)				0001
Purchased Call/MAB/MAB313BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	05/31/2023	Exercise	1	8,627,034	270.1		9,249	9,224	(26)			9,224		(8,823)				0001
Purchased Call/MAB/MAB313BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2025	06/01/2023	Exercise	1	20,906,646	271.16		29,436	27,971	(1,465)			27,971		(28,798)				0001
Purchased Call/MAB/MAB313BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Exercise	1	11,454,779	271.14		14,058	15,256	1,198			15,256		(13,742)				0001
Purchased Call/SPX/SPX8157SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/18/2023	07/17/2024	07/20/2023	Expire	1	4,563,495	4523									57				0001
Purchased Call/SPX/SPX8157SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/18/2023	07/17/2024	07/20/2023	Expire	1	2,202,599	4523									30				0001
Purchased Call/SPX/SPX8157SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/24/2023	07/19/2024	07/26/2023	Expire	1	3,142,665	4535									59				0001
Purchased Call/SPX/SPX8157SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/28/2023	07/26/2024	08/01/2023	Expire	1	2,023,000	4582.23									170				0001
Purchased Call/SPX/SPX8158S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/28/2023	07/26/2024	08/01/2023	Expire	1	2,708,114	4567									565				0001
Purchased Call/SPX/SPX8158SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire	1	4,803,000	4387.55									100				0001
Purchased Call/MAB/MAB313BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	06/08/2023	Exercise	1	17,764,221	273.9		18,918	15,284	(3,633)			15,284		(18,918)				0001
Purchased Call/MAB/MAB313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/02/2025	06/06/2023	Exercise	1	10,004,332	272.2		4,198	3,425	(773)			3,425		(3,630)				0001
Purchased Call/SPX/SPX8158SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/12/2023	09/11/2024	09/14/2023	Expire	1	1,714,731	4477									117				0001
Purchased Call/SPX/SPX8159SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/25/2023	09/20/2024	09/27/2023	Expire	1	3,015,402	4320									158				0001
Purchased Call/MAB/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2025	06/13/2023	Exercise	1	15,556,594	273.46		46,813	54,179	7,365			54,179		(46,241)				0001
Purchased Call/MAB/MAB313CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Exercise	1	18,960,549	274.19		15,115	12,464	(2,652)			12,464		(15,040)				0001
Purchased Call/SPX/SPX8159SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	10/06/2023	10/08/2024	10/11/2023	Expire	1	2,459,000	4308.5									832				0001
Purchased Call/SPX/SPX815ASC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	10/25/2023	10/24/2024	10/27/2023	Expire	1	3,746,454	4248									372				0001
Purchased Call/SPX/SPX815AST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	11/02/2023	11/01/2024	11/06/2023	Expire	1	3,199,584	4238									1,047				0001
Purchased Call/SPX/SPX815ASU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	11/02/2023	11/01/2024	11/06/2023	Expire	1	2,796,988	4238									1,192				0001
Purchased Call/NFC/NFC0612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	11/09/2023	Exercise	1	50,609	239.32			1,590	(56)			1,590		(1,922)				0001
Purchased Call/SPX/SPX8157S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/12/2023	07/10/2024	07/14/2023	Expire	1	1,287,314	4424									3				0001
Purchased Call/SPX/SPX8158S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	08/08/2023	08/08/2024	08/10/2023	Expire	1	3,072,000	4499.38													0001
Purchased Call/SPX/SPX815BS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	11/03/2023	11/01/2024	11/07/2023	Expire	1	7,853,000	4358.34									3,067				0001
Purchased Call/SPX/SPX815BS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	11/06/2023	11/06/2024	11/08/2023	Expire	1	3,197,000	4365.98									356				0001
Purchased Call/SPX/SPX815BSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	11/21/2023	11/21/2024	11/24/2023	Expire	1	3,832,000	4538.19									443				0001
Purchased Call/SPX/SPX815CS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	12/28/2023	12/27/2024	01/02/2024	Expire	1	4,328,000	4783.35									1,996				0001

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Purchased Call/NFC/NFC161BS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/16/2022	12/18/2024	09/21/2023	Exercise	1	50,463	221.23			5,208	2,915			5,208		(2,639)				0001
Purchased Call/MAB/MAB313CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/15/2023	Exercise	1	19,408,654	275.26		17,936	13,490	(4,446)			13,490		(17,774)				0001
Purchased Call/SPX/SPX8158SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire	1	3,788,000	4387.55													0001
Purchased Call/SPX/SPX815AS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/25/2023	10/25/2024	10/27/2023	Expire	1	1,880,000	4396.11									58				0001
Purchased Call/MAB/MAB313CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/13/2025	06/16/2023	Exercise	1	17,655,450	276.44		18,960	16,816	(2,144)			16,816		(18,145)				0001
Purchased Call/SPX/SPX815ASN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/02/2023	11/01/2024	11/06/2023	Expire	1	1,380,000	4317.78									110				0001
Purchased Call/SPX/SPX815BSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/10/2023	11/12/2024	11/14/2023	Expire	1	1,451,000	4415.24									223				0001
Purchased Call/SPX/SPX815BSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/17/2023	11/18/2024	11/21/2023	Expire	1	1,352,000	4514.02									215				0001
Purchased Call/SPX/SPX815BSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,041,000	4567.8									187				0001
Purchased Call/SPX/SPX815CS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/27/2024	01/03/2024	Expire	1	2,062,000	4769.83									142				0001
Purchased Call/SPX/SPX8157S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/12/2023	07/11/2025	07/14/2023	Expire	1	2,143,237	4419									226				0001
Purchased Call/NFC/NFC161BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	11/24/2023	Exercise	1	109,327	221.23			13,481	8,535			13,481		(5,193)				0001
Purchased Call/MAB/MAB313CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Exercise	1	26,892,700	277.02		46,180	29,061	(17,119)			29,061		(45,246)				0001
Purchased Call/MAB/MAB313CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024	06/23/2023	Expire	1	59,958	277.02													0001
Purchased Call/NFC/NFC161BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	02/06/2023	Exercise	1	172,275	221.77			16,492	8,682			16,492		(8,679)				0001
Purchased Call/MAB/MAB313CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/26/2023	Exercise	1	16,125,039	275.07		5,688	3,494	(2,194)			3,494		(5,059)				0001
Purchased Call/MAB/MAB313CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2025	06/28/2023	Exercise	1	18,401,234	273.99		12,367	10,656	(1,711)			10,656		(11,965)				0001
Purchased Call/MAB/MAB313CSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/27/2023	Exercise	1	10,235,186	274		16,070	13,322	(2,748)			13,322		(15,579)				0001
Purchased Call/SPX/SPX821FS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2025	01/05/2023	Expire	1	1,610,000	4550.73									1				0001
Purchased Call/SPX/SPX821FSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	01/11/2023	Expire	1	4,393,000	3892.09									(137)				0001
Purchased Call/SPX/SPX821GSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024	01/20/2023	Expire	1	1,374,910	3997									(183)				0001
Purchased Call/SPX/SPX821GSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024	01/20/2023	Expire	1	2,070,011	3996									(315)				0001
Purchased Call/SPX/SPX821GSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2023	Expire	1	2,129,000	4016.95									(82)				0001
Purchased Call/SPX/SPX8211S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/26/2024	02/03/2023	Expire	1	1,717,776	4071									(128)				0001
Purchased Call/NFC/NFC1613S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	01/31/2023	Exercise	1	156,457	230.29			9,736	4,089			9,736		(6,165)				0001
Purchased Call/SPX/SPX821FSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	01/10/2023	Expire	1	2,926,000	100									(74)				0001
Purchased Call/NFC/NFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	07/27/2023	Exercise	1	105,226	240.51			7,057	3,615			7,057		(3,750)				0001
Purchased Call/SPX/SPX821JS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	02/14/2023	Expire	1	5,931,000	4090.46									(211)				0001
Purchased Call/SPX/SPX821JSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2023	Expire	1	2,025,000	4136.13									(86)				0001
Purchased Call/MAB/MAB313DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2023	Exercise	1	16,776,879	273.99		14,629	13,264	(1,366)			13,264		(14,610)				0001

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Purchased Call/SPX/SPX8211SII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2023	02/07/2025	02/13/2023	Expire	1	1,548,813	5146									80				0001
Purchased Call/SPX/SPX821JSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2023	Expire	1	2,262,000	4136.13									(122)				0001
Purchased Call/SPX/SPX821JSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	02/22/2023	Expire	1	3,096,000	4079.09									(59)				0001
Purchased Call/SPX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2023	Expire	1	1,899,000	3972.61													0001
Purchased Call/SPX/SPX821KS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire	1	6,957,000	3991.05									(169)				0001
Purchased Call/SPX/SPX821KSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2023	02/23/2024	03/01/2023	Expire	1	2,118,505	4012									(233)				0001
Purchased Call/SPX/SPX821KSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2023	03/05/2024	03/07/2023	Expire	1	1,130,000	105									(13)				0001
Purchased Call/SPX/SPX821NS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025	04/04/2023	Expire	1	2,204,000	4037.4									681				0001
Purchased Call/NFC/NFC161BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024	01/12/2023	Exercise	1	657,039	217.58			28,993	15,843			28,993		(13,404)				0001
Purchased Call/MAB/MAB313DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/30/2023	07/02/2024	07/05/2023	Exercise	1	12,111,927	276.06		9,485	6,343	(3,142)			6,343		(9,050)				0001
Purchased Call/SPX/SPX821LSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	01/18/2024	03/15/2023	Expire	1	3,900,000	4050									(703)				0001
Purchased Call/SPX/SPX821LST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/16/2023	Expire	1	2,446,000	3919.29									(82)				0001
Purchased Call/SPX/SPX821JSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/09/2024	02/22/2023	Expire	1	1,653,328	4218									(44)				0001
Purchased Call/SPX/SPX821NSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2023	03/28/2025	04/07/2023	Expire	1	1,424,362	5000									17				0001
Purchased Call/SPX/SPX821NSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	04/07/2023	Expire	1	1,438,699	5147									13				0001
Purchased Call/SPX/SPX821LSII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/12/2024	03/16/2023	Expire	1	1,548,498	3862									(87)				0001
Purchased Call/SPX/SPX821MSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire	1	4,875,000	3936.97									(205)				0001
Purchased Call/SPX/SPX821JSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	02/22/2023	Expire	1	2,110,000	4079.09									(46)				0001
Purchased Call/SPX/SPX821KSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	02/28/2023	Expire	1	2,003,000	3970.04									(24)				0001
Purchased Call/MAB/MAB313DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	07/05/2023	07/05/2024	07/07/2023	Exercise	1	20,461,210	275.96		12,421	9,721	(2,700)			9,721		(12,193)				0001
Purchased Call/SPX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025	04/24/2023	Expire	1	1,540,000	5230.38									78				0001
Purchased Call/SPX/SPX821NS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/29/2023	03/27/2024	03/31/2023	Expire	1	2,366,200	3977									(116)				0001
Purchased Call/NFC/NFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	01/13/2023	Exercise	1	273,627	236.65			10,652	1,633			10,652		(9,475)				0001
Purchased Call/SPX/SPX821PSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2025	05/09/2023	Expire	1	2,329,000	4090.75									770				0001
Purchased Call/SPX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2023	05/14/2025	05/17/2023	Expire	1	1,964,888	5035									33				0001
Purchased Call/SPX/SPX821NSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024	04/10/2023	Expire	1	716,000	13062.6									2				0001
Purchased Call/SPX/SPX8210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	05/17/2023	Expire	1	1,419,682	5289									14				0001
Purchased Call/SPX/SPX8210SII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	05/22/2023	Expire	1	1,505,000	5331.52									77				0001
Purchased Call/SPX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	05/01/2023	Expire	1	3,525,000	4135.35									106				0001
Purchased Call/SPX/SPX821PS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	05/08/2023	Expire	1	2,092,000	4061.22									79				0001

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Purchased Call/SPX/SPX821M8Y				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/24/2023	03/22/2024	03/28/2023	Expire	1	1,048,000	3970.99									(6)				0001
Purchased Call/SPX/SPX821NS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024	04/03/2023	Expire	1	1,928,000	4050.83									(2)				0001
Purchased Call/SPX/SPX821PSR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	05/12/2023	Expire	1	10,150,000	4137.64									(197)				0001
Purchased Call/SPX/SPX821PST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	05/12/2023	Expire	1	1,987,000	4137.64									(55)				0001
Purchased Call/SPX/SPX8210SM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,765,582	4159									89				0001
Purchased Call/SPX/SPX8210S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024	04/24/2023	Expire	1	1,669,000	4129.79									12				0001
Purchased Call/SPX/SPX8210SU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	3,597,000	4198.05									151				0001
Purchased Call/SPX/SPX8210SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,265,000	4198.05									120				0001
Purchased Call/MAB/MAB313DST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Exercise	1	11,357,949	273.42			3,504	2,218	(1,286)			2,218	(2,974)				0001
Purchased Call/SPX/SPX821RS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2023	Expire	1	3,644,000	4192.63									(29)				0001
Purchased Call/SPX/SPX821RS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2023	Expire	1	2,516,000	4192.63									(38)				0001
Purchased Call/SPX/SPX821RST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	05/30/2023	Expire	1	2,284,000	4151.28									106				0001
Purchased Call/SPX/SPX821SS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	05/31/2023	Expire	1	4,900,000	4205.45									353				0001
Purchased Call/SPX/SPX821SSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	05/31/2023	Expire	1	3,242,809	4115									341				0001
Purchased Call/SPX/SPX821SSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024	06/02/2023	Expire	1	2,807,000	4179.83									(61)				0001
Purchased Call/SPX/SPX821SSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2023	Expire	1	1,001,000	100									50				0001
Purchased Call/SPX/SPX8210SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	05/03/2023	Expire	1	1,411,000	4167.87									(16)				0001
Purchased Call/SPX/SPX821SSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024	06/02/2023	Expire	1	1,633,000	100									(22)				0001
Purchased Call/SPX/SPX821SSR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/06/2023	Expire	1	1,615,000	4282.37									39				0001
Purchased Call/SPX/SPX821SSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire	1	1,885,000	4282.37									102				0001
Purchased Call/SPX/SPX821TS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/06/2023	Expire	1	2,345,000	4282.37									96				0001
Purchased Call/SPX/SPX821USH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	6,781,000	4388.71									(15)				0001
Purchased Call/SPX/SPX821TSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2024	06/07/2023	Expire	1	2,030,000	100									(19)				0001
Purchased Call/MAB/MAB313DSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/11/2023	Exercise	1	6,059,622	273.42			4,734	4,080	(654)			4,080	(4,381)				0001
Purchased Call/SPX/SPX821IWS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2025	07/06/2023	Expire	1	1,720,000	4455.59									146				0001
Purchased Call/MAB/MAB313ES2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/14/2023	Exercise	1	19,022,853	273.76			10,907	9,580	(1,327)			9,580	(10,573)				0001
Purchased Call/SPX/SPX821USU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/21/2023	06/18/2024	06/23/2023	Expire	1	1,671,235	4410									(14)				0001
Purchased Call/SPX/SPX821VSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024	06/26/2023	Expire	1	2,523,508	4389									348				0001
Purchased Call/SPX/SPX821TSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2025	06/07/2023	Expire	1	1,557,000	4241.74									128				0001
Purchased Call/SPX/SPX821VSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	06/27/2023	Expire	1	3,910,000	4348.33									452				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821VSII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	06/27/2023	Expire	1	3,246,000	4348.33									300				0001
Purchased Call/NFC/NFC1613SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	06/15/2023	Exercise	1	108,130	234.23			7,379	3,465			7,379		(4,301)				0001
Purchased Call/SPX/SPX821IIS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	06/28/2023	Expire	1	1,795,860	4348									(10)				0001
Purchased Call/SPX/SPX821IISB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	07/03/2023	Expire	1	2,491,315	4378									240				0001
Purchased Call/SPX/SPX821IISC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	07/03/2023	Expire	1	1,580,606	4378									215				0001
Purchased Call/SPX/SPX821IISK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2023	07/02/2024	07/05/2023	Expire	1	2,079,000	4450.38									143				0001
Purchased Call/SPX/SPX821IISR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/06/2023	Expire	1	4,202,000	4455.59									277				0001
Purchased Call/SPX/SPX821IIST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	06/28/2024	07/06/2023	Expire	1	2,703,811	4396									138				0001
Purchased Call/SPX/SPX821XS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2024	07/10/2023	Expire	1	2,401,563	4456									388				0001
Purchased Call/SPX/SPX821XS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	07/11/2023	Expire	1	2,884,000	4398.95									245				0001
Purchased Call/NFC/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2024	06/02/2023	Exercise	1	59,583	236.46			3,588	1,648			3,588		(2,109)				0001
Purchased Call/SPX/SPX821XSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	07/11/2023	Expire	1	1,878,000	4398.95									204				0001
Purchased Call/SPX/SPX821XSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	07/11/2023	Expire	1	2,783,709	4447									435				0001
Purchased Call/MAB/MAB313ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/15/2024	07/18/2023	Exercise	1	8,014,679	274.76			8,837	6,643	(2,194)		6,643		(8,355)				0001
Purchased Call/SPX/SPX821YSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	07/18/2023	Expire	1	1,923,029	4472									336				0001
Purchased Call/SPX/SPX821YSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,508,000	4554.98									12				0001
Purchased Call/SPX/SPX821ZS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	07/21/2023	Expire	1	2,535,000	4565.72									13				0001
Purchased Call/SPX/SPX821ZSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	07/24/2023	Expire	1	2,895,000	4534.87									285				0001
Purchased Call/MAB/MAB313ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/23/2024	07/25/2023	Expire	1	56,182	274.92									4				0001
Purchased Call/SPX/SPX821ZSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	07/24/2023	Expire	1	2,436,000	4534.87									377				0001
Purchased Call/SPX/SPX821ZSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	737,000	15425.67									57				0001
Purchased Call/MAB/MAB313ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/23/2024	07/25/2023	Exercise	1	10,198,037	274.92			4,458	3,104	(1,353)		3,104		(3,894)				0001
Purchased Call/SPX/SPX821ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	07/25/2023	Expire	1	2,708,000	4536.34									142				0001
Purchased Call/SPX/SPX821ZSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,466,000	4536.34									266				0001
Purchased Call/SPX/SPX821ZSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	5,090,000	4536.34									494				0001
Purchased Call/MAB/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/28/2025	08/01/2023	Exercise	1	10,167,371	276.13			8,619	5,538	(3,081)		5,538		(8,016)				0001
Purchased Call/MAB/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/30/2025	08/01/2023	Exercise	1	11,156,354	276.13			4,645	2,902	(1,743)		2,902		(3,978)				0001
Purchased Call/MAB/MAB313ESII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/26/2023	07/26/2024	07/28/2023	Exercise	1	22,335,839	276.1			7,284	3,772	(3,512)		3,772		(6,575)				0001
Purchased Call/MAB/MAB313ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2023	07/25/2024	07/31/2023	Expire	1	92,114	276.2									7				0001
Purchased Call/MAB/MAB313ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2023	07/26/2024	07/31/2023	Expire	1	76,577	276.29									6				0001

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Purchased Call/MAB/MAB313FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Exercise	1	18,906,115	273.7		9,360	5,796	(3,563)			5,796		(8,877)				0001
Purchased Call/MAB/MAB313FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2023	Expire	1	87,194	272.69									1				0001
Purchased Call/MAB/MAB313FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire	1	302,752	272.13									4				0001
Purchased Call/MAB/MAB313FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Exercise	1	16,470,192	272.13		13,526	9,952	(3,574)			9,952		(13,215)				0001
Purchased Call/SPX/SPX9210SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2023	Expire	1	2,830,000	4536.34									275				0001
Purchased Call/SPX/SPX9210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	3,164,000	4567.46									49				0001
Purchased Call/MAB/MAB313GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/16/2023	08/15/2025	08/18/2023	Exercise	1	16,329,488	270.01		11,652	10,975	(678)			10,975		(10,830)				0001
Purchased Call/SPX/SPX9211SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	08/01/2023	Expire	1	6,281,000	4582.23									585				0001
Purchased Call/SPX/SPX9211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,324,000	4576.73									24				0001
Purchased Call/SPX/SPX9211SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	08/07/2023	Expire	1	2,053,000	4501.89									315				0001
Purchased Call/SPX/SPX9212S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	08/08/2023	Expire	1	2,046,000	4478.03									348				0001
Purchased Call/SPX/SPX9212S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	08/08/2023	Expire	1	5,017,000	4478.03									955				0001
Purchased Call/SPX/SPX9212SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	08/11/2023	Expire	1	3,700,000	4467.71									40				0001
Purchased Call/MAB/MAB313GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/22/2023	08/16/2024	08/24/2023	Expire	1	63,979	268.67									1				0001
Purchased Call/MAB/MAB313GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Exercise	1	6,499,250	269.68		4,514	4,254	(261)			4,254		(3,986)				0001
Purchased Call/MAB/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/25/2023	08/26/2025	08/29/2023	Exercise	1	7,879,283	269.68		11,781	13,177	1,396			13,177		(11,133)				0001
Purchased Call/NFC/NFC161CSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2023	01/12/2024	01/17/2023	Exercise	1	8,055,572	224.7		19,406	30,026	10,620			30,026		(20,049)				0001
Purchased Call/SPX/SPX9213SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	08/21/2023	Expire	1	1,094,000	4370.36									168				0001
Purchased Call/SPX/SPX9212ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	2,007,000	4468.83									141				0001
Purchased Call/SPX/SPX9213ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	5,383,000	4370.36									1,132				0001
Purchased Call/NFC/NFC1611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2024	06/08/2023	Exercise	1	606,086	241.51		27,989	11,048				27,989		(17,390)				0001
Purchased Call/MAB/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/31/2023	08/29/2025	09/05/2023	Exercise	1	11,979,162	272.93		14,658	13,393	(1,265)			13,393		(13,333)				0001
Purchased Call/SPX/SPX9214S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	08/22/2023	Expire	1	2,388,000	4369.71									211				0001
Purchased Call/SPX/SPX9214SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,302,289	4436									577				0001
Purchased Call/SPX/SPX9210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	1,769,000	4536.34													0001
Purchased Call/SPX/SPX9211S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	08/01/2023	Expire	1	2,299,000	100									168				0001
Purchased Call/MAB/MAB313HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Exercise	1	9,747,698	273.26		19,937	17,016	(2,921)			17,016		(18,977)				0001
Purchased Call/SPX/SPX9216S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire	1	2,334,000	4465.48									96				0001
Purchased Call/SPX/SPX9216SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/05/2024	09/08/2023	Expire	1	2,653,130	4497									151				0001
Purchased Call/SPX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	07/31/2023	Expire	1	1,581,000	5739.82									100				0001

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Purchased Call/SPX/SPX216SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	09/11/2023	Expire	1	2,248,000	4451.14									324				0001
Purchased Call/SPX/SPX216SJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2024	09/11/2023	Expire	1	1,723,051	4499									473				0001
Purchased Call/MAB/MAB313HSII																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/12/2023	Exercise	1	9,373,142	272.05			8,713	7,534	(1,179)			7,534					0001
Purchased Call/SPX/SPX9211SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/27/2023	07/23/2025	07/31/2023	Expire	1	1,572,821	5444									186				0001
Purchased Call/SPX/SPX9211SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/01/2023	07/25/2025	08/03/2023	Expire	1	1,531,904	4514									185				0001
Purchased Call/MAB/MAB313HSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2025	09/06/2023	Exercise	1	10,212,479	273.26			10,357	9,063	(1,295)			9,063					0001
Purchased Call/SPX/SPX9213S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,592,000	4464.05									149				0001
Purchased Call/SPX/SPX9216SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	09/13/2023	Expire	1	2,245,000	4487.46									39				0001
Purchased Call/SPX/SPX9218SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,184,000	4288.39									67				0001
Purchased Call/NFC/NFC1613SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2022	07/24/2024	02/09/2023	Exercise	1	105,488	235.28			5,563	2,132				5,563					0001
Purchased Call/SPX/SPX9218SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,342,000	4288.39									155				0001
Purchased Call/SPX/SPX9218SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	5,458,000	4229.45									96				0001
Purchased Call/SPX/SPX9219S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/06/2023	Expire	1	2,108,000	4263.75									77				0001
Purchased Call/SPX/SPX9219SJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	10/12/2023	Expire	1	4,806,000	4358.24									289				0001
Purchased Call/SPX/SPX9214SG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,042,000	4376.31									112				0001
Purchased Call/SPX/SPX9214SII				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/25/2023	08/26/2024	08/29/2023	Expire	1	1,119,000	4405.71									115				0001
Purchased Call/SPX/SPX9213SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	08/14/2023	Expire	1	1,985,000	5675.41									138				0001
Purchased Call/SPX/SPX9219SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2024	10/13/2023	Expire	1	3,057,536	4355									283				0001
Purchased Call/SPX/SPX9219SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire	1	2,552,000	4349.61									708				0001
Purchased Call/MAB/MAB313HSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	09/13/2023	Exercise	1	17,874,524	271.74			7,509	6,375	(1,135)			6,375					0001
Purchased Call/SPX/SPX9219SC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/06/2023	10/07/2025	10/11/2023	Expire	1	1,878,000	5321									334				0001
Purchased Call/SPX/SPX921AS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	10/17/2023	Expire	1	1,662,000	4327.78									224				0001
Purchased Call/SPX/SPX921AS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	10/18/2023	Expire	1	2,648,000	4373.63									67				0001
Purchased Call/SPX/SPX9215S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	1,965,000	100									264				0001
Purchased Call/SPX/SPX9215SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,945,000	100									251				0001
Purchased Call/SPX/SPX921ASA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/18/2023	10/17/2024	10/20/2023	Expire	1	2,212,839	4373									217				0001
Purchased Call/SPX/SPX921AS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	10/27/2023	Expire	1	5,571,000	4186.77									236				0001
Purchased Call/NFC/NFC161CSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	01/18/2023	Expire	1	1,535,953	225.61									63				0001
Purchased Call/SPX/SPX921BS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/31/2023	06/21/2024	11/02/2023	Expire	1	4,170,000	4400									361				0001
Purchased Call/SPX/SPX921BS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/03/2023	11/05/2024	11/07/2023	Expire	1	715,000	15099.49									103				0001

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Purchased Call/SPX/SPX921CS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2025	11/22/2023	Expire	1	1,571,000	4477.81									276				0001
Purchased Call/MAB/MAB313IS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/14/2023	09/13/2024	09/18/2023	Exercise	1	17,319,570	272.92			8,060	4,678	(3,381)			4,678	(6,307)				0001
Purchased Call/SPX/SPX921BSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/15/2023	02/27/2024	11/17/2023	Expire	1	4,500,000	4200									19				0001
Purchased Call/SPX/SPX921CS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2023	Expire	1	3,941,000	4547.38									493				0001
Purchased Call/NFC/NFC1611SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	03/21/2023	Exercise	1	115,718	241.23			4,617	702				4,617	(4,137)				0001
Purchased Call/SPX/SPX9218SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/03/2023	09/30/2024	10/05/2023	Expire	1	1,717,109	4188									47				0001
Purchased Call/SPX/SPX9217SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/22/2023	09/24/2024	09/26/2023	Expire	1	1,802,000	4320.06									217				0001
Purchased Call/SPX/SPX9219S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/04/2023	10/03/2024	10/06/2023	Expire	1	1,298,441	4229									24				0001
Purchased Call/SPX/SPX921CSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/28/2023	Expire	1	2,171,000	4559.34									356				0001
Purchased Call/SPX/SPX921DSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	12/04/2023	Expire	1	9,893,000	4567.8									948				0001
Purchased Call/SPX/SPX9219S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/06/2023	10/04/2024	10/11/2023	Expire	1	1,357,000	4308.5									130				0001
Purchased Call/SPX/SPX9219SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/06/2023	10/08/2024	10/11/2023	Expire	1	2,193,000	4308.5									210				0001
Purchased Call/SPX/SPX9219SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,374,000	4349.61									99				0001
Purchased Call/SPX/SPX921AS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	10/20/2023	Expire	1	1,322,000	4314.6									27				0001
Purchased Call/SPX/SPX921ESP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	12/12/2023	Expire	1	24,763,000	4604.37													0001
Purchased Call/SPX/SPX921DSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	12/07/2023	Expire	1	4,399,000	4567.18									259				0001
Purchased Call/SPX/SPX921ES1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	12/07/2023	Expire	1	2,944,000	4567.18									335				0001
Purchased Call/NFC/NFC161CSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	01/19/2023	Exercise	1	6,131,636	225.71			5,232	9,220	3,988			9,220	(5,104)				0001
Purchased Call/SPX/SPX921ESB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/07/2023	04/05/2024	12/11/2023	Expire	1	4,550,000	4200									301				0001
Purchased Call/SPX/SPX921ASG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	10/24/2023	Expire	1	2,296,000	4224.16									322				0001
Purchased Call/SPX/SPX921AST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	10/31/2023	Expire	1	2,257,000	4117.37									319				0001
Purchased Call/SPX/SPX921BS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/07/2023	11/07/2024	11/09/2023	Expire	1	2,112,000	100									76				0001
Purchased Call/SPX/SPX921BSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,018,000	100									143				0001
Purchased Call/MAB/MAB313ISB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/19/2023	Exercise	1	7,959,043	272.91			3,688	2,455	(1,233)			2,455	(2,849)				0001
Purchased Call/SPX/SPX921CSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	11/27/2023	Expire	1	4,252,000	100									506				0001
Purchased Call/MAB/MAB313ISL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Exercise	1	23,582,096	271.66			11,229	7,324	(3,905)			7,324	(10,157)				0001
Purchased Call/SPX/SPX921ESV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	12/13/2023	Expire	1	1,147,000	105									37				0001
Purchased Call/SPX/SPX921FS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/14/2023	12/13/2024	12/18/2023	Expire	1	3,817,450	4707									1,351				0001
Purchased Call/SPX/SPX921CSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,776,000	100									244				0001
Purchased Call/SPX/SPX921CSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/28/2023	Expire	1	2,245,000	100									286				0001

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Purchased Call/MAB/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	09/28/2023	09/26/2025	10/02/2023	Exercise	1	10,104,038	267.83		19,493	23,981	4,488			23,981		(18,719)				0001
Purchased Call/SPX/SPX921DSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/01/2023	Expire	1	2,573,000	100									71				0001
Purchased Call/SPX/SPX921DSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,818,000	100									294				0001
Purchased Call/SPX/SPX921FSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	12/19/2023	Expire	1	5,359,000	4719.19									1,059				0001
Purchased Call/SPX/SPX921DSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	11/29/2023	Expire	1	1,497,977	5485									65				0001
Purchased Call/SPX/SPX921FSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2025	12/20/2023	Expire	1	1,541,000	4674.19									281				0001
Purchased Call/SPX/SPX921DSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	12/03/2024	12/05/2023	Expire	1	2,277,000	100									348				0001
Purchased Call/SPX/SPX921ES2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/08/2023	Expire	1	4,261,000	100									119				0001
Purchased Call/NFC/NFC1615SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	01/23/2023	Expire	1	4,796,757	223.76									293				0001
Purchased Call/SPX/SPX921GSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	01/03/2024	Expire	1	1,516,000	5752.41									130				0001
Purchased Call/MAB/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/06/2023	10/06/2025	10/11/2023	Exercise	1	7,509,665	265.71		9,671	11,003	1,332			11,003		(9,071)				0001
Purchased Call/SPX/SPX921ESW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/06/2024	12/13/2023	Expire	1	1,079,988	4557									37				0001
Purchased Call/MAB/MAB313JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	09/29/2023	09/27/2024	10/03/2023	Exercise	1	19,144,451	267.63		10,888	10,007	(881)			10,007		(9,250)				0001
Purchased Call/NFC/NFC1615SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	01/24/2023	Exercise	1	6,462,685	226.18		17,642	30,317	12,676			30,317		(18,100)				0001
Purchased Call/SPX/SPX921GS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	12/27/2023	Expire	1	1,420,000	4754.63									192				0001
Purchased Call/SPX/SPX921GS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2024	12/27/2023	Expire	1	1,370,000	4754.63									332				0001
Purchased Call/SPX/SPX921GS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	12/27/2023	Expire	1	5,861,000	100									728				0001
Purchased Call/MAB/MAB313JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/09/2023	10/09/2024	10/11/2023	Exercise	1	20,609,565	266.08		3,998	4,404	406			4,404		(3,267)				0001
Purchased Call/MAB/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/13/2023	10/13/2025	10/17/2023	Exercise	1	12,275,497	268.69		3,004	3,315	312			3,315		(2,203)				0001
Purchased Call/NFC/NFC1614SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	01/30/2023	Exercise	1	168,406	241.28		8,764	2,571				8,764		(6,537)				0001
Purchased Call/MAB/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/16/2023	10/16/2025	10/18/2023	Exercise	1	21,000,077	268.36		15,837	16,974	1,137			16,974		(15,170)				0001
Purchased Call/MAB/MAB313JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/12/2023	10/11/2024	10/16/2023	Exercise	1	15,137,456	269.55		5,949	5,115	(834)			5,115		(4,135)				0001
Purchased Call/MAB/MAB313KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/24/2023	10/24/2024	10/26/2023	Exercise	1	23,074,401	265.53		6,245	7,864	1,618			7,864		(5,350)				0001
Purchased Call/MAB/MAB313KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/24/2023	10/24/2024	10/26/2023	Expire	1	97,613	265.53									4				0001
Purchased Call/NFC/NFC1615SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	01/25/2023	Exercise	1	7,804,694	228.27		2,247	4,725	2,478			4,725		(2,081)				0001
Purchased Call/MAB/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/20/2023	10/21/2025	10/24/2023	Exercise	1	8,974,435	265.59		3,986	3,982	(4)			3,982		(3,083)				0001
Purchased Call/MAB/MAB313LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/31/2023	10/31/2024	11/02/2023	Exercise	1	18,347,360	264.4		5,734	8,456	2,723			8,456		(4,935)				0001
Purchased Call/MAB/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/23/2023	10/23/2025	10/25/2023	Exercise	1	21,704,908	265.07		6,157	8,017	1,860			8,017		(5,435)				0001
Purchased Call/NFC/NFC1614SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024	05/22/2023	Exercise	1	237,379	241.28			10,500	1,844			10,500		(8,833)				0001
Purchased Call/MAB/MAB313LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	11/09/2023	11/08/2024	11/13/2023	Exercise	1	22,436,075	266.57		7,986	9,961	1,975			9,961		(4,897)				0001

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Purchased Call/MAB/MAB313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2023	10/24/2025	10/26/2023	Exercise	1	14,588,266	265.53		3,206	4,014	808			4,014		(2,695)				0001
Purchased Call/NFC/NFC161DS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	01/27/2023	Exercise	1	9,051,366	227.42		22,676	38,063	15,387			38,063		(23,327)				0001
Purchased Call/MAB/MAB313LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2023	11/12/2024	11/14/2023	Exercise	1	17,006,738	266.25		7,738	9,762	2,024			9,762		(5,917)				0001
Purchased Call/MAB/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	10/31/2025	11/06/2023	Exercise	1	9,702,529	266.38		12,162	15,723	3,560			15,723		(11,216)				0001
Purchased Call/MAB/MAB313MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2023	Exercise	1	19,078,168	266.43		18,334	24,409	6,075			24,409		(17,483)				0001
Purchased Call/MAB/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2023	11/11/2025	11/14/2023	Exercise	1	6,668,095	266.25		1,653	2,110	457			2,110		(940)				0001
Purchased Call/MAB/MAB313MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Exercise	1	7,731,420	269.2		6,289	6,793	504			6,793		(5,225)				0001
Purchased Call/MAB/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2023	11/14/2025	11/20/2023	Exercise	1	10,722,299	268.97		5,971	5,875	(97)			5,875		(4,846)				0001
Purchased Call/MAB/MAB313MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/21/2023	Expire	1	7,562,677	269.2									1,147				0001
Purchased Call/MAB/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2025	11/21/2023	Exercise	1	4,584,823	269.2		5,331	5,835	504			5,835		(4,858)				0001
Purchased Call/MAB/MAB313MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Exercise	1	19,060,874	269.2		18,703	19,943	1,241			19,943		(16,504)				0001
Purchased Call/MAB/MAB313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025	11/22/2023	Exercise	1	17,858,164	269.17		1,579	1,889	310			1,889		(143)				0001
Purchased Call/NFC/NFC1611SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/16/2022	06/14/2024	05/04/2023	Exercise	1	258,986	227.45			22,876	13,965			22,876		(9,446)				0001
Purchased Call/NFC/NFC1614SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	01/26/2023	Exercise	1	176,305	242.39			6,703	189			6,703		(7,018)				0001
Purchased Call/MAB/MAB313MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/28/2023	Expire	1	2,152,664	269.78									336				0001
Purchased Call/MAB/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	11/28/2023	Exercise	1	2,736,166	269.78		4,199	4,227	28			4,227		(3,926)				0001
Purchased Call/MAB/MAB313MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/28/2023	Exercise	1	9,469,149	269.78		9,698	10,461	764			10,461		(8,630)				0001
Purchased Call/MAB/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/05/2023	Exercise	1	14,318,988	270.88		2,629	2,761	131			2,761		(701)				0001
Purchased Call/MAB/MAB313MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2023	Exercise	1	20,758,734	269.8		8,534	10,128	1,595			10,128		(7,298)				0001
Purchased Call/NFC/NFC161DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	02/09/2023	Exercise	1	10,263,305	233.37		10,435	15,876	5,441			15,876		(11,066)				0001
Purchased Call/MAB/MAB313NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2023	Expire	1	80,235	269.8									4				0001
Purchased Call/MAB/MAB313NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/11/2023	Exercise	1	15,876,287	269.63		1,951	2,353	402			2,353		392				0001
Purchased Call/MAB/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/16/2025	12/19/2023	Exercise	1	6,353,123	271.08		1,564	1,499	(65)			1,499		(833)				0001
Purchased Call/MAB/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	12/19/2025	12/26/2023	Expire	1	15,451,382	272.26									2,193				0001
Purchased Call/MAB/MAB313NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Exercise	1	14,313,083	267.75		3,879	5,411	1,532			5,411		(2,011)				0001
Purchased Call/MAB/MAB313NSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/19/2023	Expire	1	19,865,325	271.08									2,683				0001
Purchased Call/NFC/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/17/2022	06/17/2024	04/27/2023	Exercise	1	156,523	228.36			12,213	6,824			12,213		(5,767)				0001
Purchased Call/MAB/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire	1	13,052,169	272.21									2,878				0001
Purchased Call/NFC/NFC161DSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	02/10/2023	Exercise	1	9,828,468	232.72		9,381	10,124	742			10,124		(10,057)				0001
Purchased Call/SPX/SPXA05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/10/2023	Expire	1	16,978,000	3895.08									(1,016)				0001

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Purchased Call/SPX/SPXA05GS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2023	Expire	1	3,036,000	3999.09								(132)				0001
Purchased Call/MAB/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire	1	19,210,758	273.3								3,391				0001
Purchased Call/MAB/MAB3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/03/2024	Expire	1	6,431,544	272.24								771				0001
Purchased Call/SPX/SPXA05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025	02/07/2023	Expire	1	1,594,000	4136.48								120				0001
Purchased Call/SPX/SPXA05GSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/27/2023	01/25/2024	01/31/2023	Expire	1	3,253,285	4016								(425)				0001
Purchased Call/SPX/SPXA05GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2023	Expire	1	3,838,000	4076.6								(228)				0001
Purchased Call/SPX/SPXA05HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,634,000	4179.76								(129)				0001
Purchased Call/SPX/SPXA05HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2024	02/06/2023	Expire	1	1,815,464	4071								(119)				0001
Purchased Call/SPX/SPXA05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2023	Expire	1	2,387,000	4136.48								(149)				0001
Purchased Call/NFC/NFC1612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	06/17/2022	06/18/2024	06/23/2023	Exercise	1	52,137	228.36			4,676	2,876		4,676		(2,258)				0001
Purchased Call/SPX/SPXA05HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/07/2023	02/06/2024	02/09/2023	Expire	1	2,996,977	4111								(339)				0001
Purchased Call/SPX/SPXA05HSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,613,000	4117.86								(162)				0001
Purchased Call/SPX/SPXA051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2023	Expire	1	2,332,000	4137.29								(133)				0001
Purchased Call/SPX/SPXA051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,620,000	3997.34								(152)				0001
Purchased Call/SPX/SPXA051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,207,000	3997.34								(163)				0001
Purchased Call/SPX/SPXA05JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/03/2023	Expire	1	2,489,000	3951.39								(139)				0001
Purchased Call/SPX/SPXA05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/02/2023	02/29/2024	03/06/2023	Expire	1	2,318,552	3970								(95)				0001
Purchased Call/NFC/NFC161ES6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	02/17/2023	Exercise	1	6,389,704	234.25		14,809	19,865	5,056		19,865		(14,501)				0001
Purchased Call/SPX/SPXA05KS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/09/2023	Expire	1	3,877,000	3986.37								(173)				0001
Purchased Call/SPX/SPXA05KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/08/2023	03/05/2024	03/10/2023	Expire	1	1,581,845	4046								(132)				0001
Purchased Call/SPX/SPXA05KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	03/10/2023	Expire	1	1,821,789	4048								(174)				0001
Purchased Call/SPX/SPXA05NS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	03/30/2023	Expire	1	1,790,000	100								(77)				0001
Purchased Call/SPX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2025	03/08/2023	Expire	1	2,128,007	5171								15				0001
Purchased Call/SPX/SPXA05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	04/04/2023	Expire	1	1,524,000	5019.52								117				0001
Purchased Call/SPX/SPXA05LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/21/2023	Expire	1	2,970,000	3916.64								(46)				0001
Purchased Call/SPX/SPXA05LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2023	Expire	1	3,315,000	3916.64								(20)				0001
Purchased Call/SPX/SPXA05LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,563,000	4002.87								(120)				0001
Purchased Call/SPX/SPXA05LSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/23/2023	Expire	1	2,447,900	3917								(147)				0001
Purchased Call/NFC/NFC1615S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	08/25/2023	Exercise	1	108,861	236.12			6,993	2,771		6,993		(4,646)				0001
Purchased Call/SPX/SPXA05LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/23/2023	Expire	1	1,848,654	3917								(163)				0001

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Purchased Call/SPX/SPXA05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/28/2023	Expire	1	11,570,000	3970.99									(76)				0001
Purchased Call/SPX/SPXA05NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/04/2023	Expire	1	4,464,000	100													0001
Purchased Call/SPX/SPXA05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/17/2023	Expire	1	7,209,000	100									29				0001
Purchased Call/SPX/SPXA05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/28/2023	Expire	1	2,350,371	3937									(29)				0001
Purchased Call/SPX/SPXA05NSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/06/2023	Expire	1	3,425,000	4100.6									(73)				0001
Purchased Call/SPX/SPXA05PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2025	04/13/2023	Expire	1	1,683,823	4097									91				0001
Purchased Call/SPX/SPXA05PSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	04/18/2023	Expire	1	2,157,000	4081.37									684				0001
Purchased Call/NFC/NFC1612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/28/2022	06/26/2024	04/06/2023	Exercise	1	102,583	234.01			3,802	701			3,802		(3,316)				0001
Purchased Call/SPX/SPXA05OS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire	1	5,780,000	4105.02									10				0001
Purchased Call/SPX/SPXA05OSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire	1	2,204,000	4105.02									9				0001
Purchased Call/SPX/SPXA05OSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	04/10/2023	Expire	1	1,850,919	4104									12				0001
Purchased Call/SPX/SPXA05OSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2024	04/12/2023	Expire	1	1,459,613	4112									(88)				0001
Purchased Call/SPX/SPXA05OSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/12/2023	Expire	1	2,976,140	4105									(213)				0001
Purchased Call/SPX/SPXA05PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2024	04/13/2023	Expire	1	2,165,501	4109									(140)				0001
Purchased Call/SPX/SPXA05PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	04/17/2023	Expire	1	2,235,263	4109									26				0001
Purchased Call/SPX/SPXA05PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/18/2023	Expire	1	1,439,000	4137.64									24				0001
Purchased Call/SPX/SPXA05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	04/28/2023	Expire	1	1,554,899	4768									34				0001
Purchased Call/SPX/SPXA05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	04/26/2023	Expire	1	17,207,844	4134													0001
Purchased Call/SPX/SPXA05RS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/17/2025	04/27/2023	Expire	1	1,248,532	4134									28				0001
Purchased Call/SPX/SPXA05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	04/27/2023	Expire	1	2,666,120	4134													0001
Purchased Call/SPX/SPXA05RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	05/04/2023	Expire	1	2,418,298	4169									(78)				0001
Purchased Call/SPX/SPXA05RSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	05/04/2023	Expire	1	1,580,233	4169									(75)				0001
Purchased Call/SPX/SPXA05SSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2024	05/08/2023	Expire	1	2,846,630	4120									90				0001
Purchased Call/NFC/NFC1612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024	03/01/2023	Exercise	1	362,330	228.67			24,278	11,428			24,278		(13,447)				0001
Purchased Call/SPX/SPXA05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/07/2024	05/10/2023	Expire	1	2,543,794	4136									(92)				0001
Purchased Call/NFC/NFC161ESM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	02/28/2023	Exercise	1	2,989,609	227.15			14,677	16,986	2,309		16,986		(14,563)				0001
Purchased Call/SPX/SPXA05TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Expire	1	5,782,000	100									97				0001
Purchased Call/SPX/SPXA05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	05/12/2023	Expire	1	2,230,000	4137.64									51				0001
Purchased Call/SPX/SPXA05VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	06/05/2023	Expire	1	1,037,380	4166									131				0001
Purchased Call/SPX/SPXA05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	04/29/2024	05/11/2023	Expire	1	1,721,538	4148									(141)				0001

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Purchased Call/SPX/SPXA05TSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2023	Expire	1	2,061,000	4124.08									58				0001
Purchased Call/SPX/SPXA05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2023	Expire	1	5,913,000	100									107				0001
Purchased Call/SPX/SPXA05TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	05/18/2023	Expire	1	2,577,550	4124									(97)				0001
Purchased Call/SPX/SPXA05TSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	05/18/2023	Expire	1	5,025,580	4136									(168)				0001
Purchased Call/SPX/SPXA05USB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2023	Expire	1	6,293,000	4191.98									237				0001
Purchased Call/SPX/SPXA05USG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	05/24/2023	Expire	1	2,135,642	4188									(80)				0001
Purchased Call/SPX/SPXA05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	05/25/2023	Expire	1	1,601,336	4192									(56)				0001
Purchased Call/SPX/SPXA05VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/01/2023	Expire	1	4,344,000	4205.52									(53)				0001
Purchased Call/SPX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	04/26/2023	Expire	1	1,211,121	4134													0001
Purchased Call/SPX/SPXA05RSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/17/2025	04/28/2023	Expire	1	1,834,994	5012									24				0001
Purchased Call/SPX/SPXA05XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/13/2023	Expire	1	1,403,000	273.06									64				0001
Purchased Call/SPX/SPXA05IIS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2023	Expire	1	3,275,000	100									(16)				0001
Purchased Call/SPX/SPXA05XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/12/2023	Expire	1	3,326,000	4293.93													0001
Purchased Call/NFC/NFC1611ESS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	03/01/2023	Exercise	1	7,118,148	227.91		14,640	31,744	17,104			31,744		(15,045)				0001
Purchased Call/SPX/SPXA05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	06/01/2023	Expire	1	2,880,988	4151									(93)				0001
Purchased Call/SPX/SPXA05VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	06/01/2023	Expire	1	3,869,014	4205									(104)				0001
Purchased Call/SPX/SPXA05YS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	06/28/2023	Expire	1	1,540,239	4329									141				0001
Purchased Call/SPX/SPXA05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	07/03/2023	Expire	1	2,316,000	260.89									367				0001
Purchased Call/SPX/SPXA05IISN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	06/08/2023	Expire	1	3,701,102	4274									(74)				0001
Purchased Call/SPX/SPXA05YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/29/2023	Expire	1	2,052,412	4348									(6)				0001
Purchased Call/SPX/SPXA05YSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Expire	1	4,156,000	4376.86									(4)				0001
Purchased Call/SPX/SPXA05YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Expire	1	2,228,000	4376.86									(5)				0001
Purchased Call/SPX/SPXA05ZS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/07/2023	Expire	1	2,701,381	4450									6				0001
Purchased Call/SPX/SPXA05ZSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,865,000	4411.59									381				0001
Purchased Call/SPX/SPXA05ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	07/12/2023	Expire	1	2,220,000	4409.53									5				0001
Purchased Call/SPX/SPXA05ZSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/11/2023	07/10/2024	07/13/2023	Expire	1	4,224,330	4410									30				0001
Purchased Call/SPX/SPXA05XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/13/2023	Expire	1	3,861,000	100									106				0001
Purchased Call/SPX/SPXB051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	08/15/2023	Expire	1	1,539,000	4464.05									191				0001
Purchased Call/SPX/SPXA05ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/14/2023	Expire	1	3,173,000	4472.16									12				0001
Purchased Call/SPX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	07/17/2023	Expire	1	1,409,000	263.94									254				0001

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Purchased Call/SPX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	08/21/2023	Expire	1	1,555,637	4419								680				0001
Purchased Call/SPX/SPXB052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/21/2023	08/15/2025	08/23/2023	Expire	1	1,464,031	4350								195				0001
Purchased Call/SPX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	07/24/2023	Expire	1	2,874,192	4555								550				0001
Purchased Call/SPX/SPXB052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	08/25/2023	Expire	1	1,613,402	5342								59				0001
Purchased Call/SPX/SPXB052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	08/25/2023	Expire	1	1,776,610	5627								38				0001
Purchased Call/SPX/SPXB052$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/28/2023	08/22/2025	08/30/2023	Expire	1	1,577,757	4406								205				0001
Purchased Call/SPX/SPXB052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	08/31/2023	Expire	1	1,870,000	5680.51								41				0001
Purchased Call/SPX/SPXB051$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	08/15/2023	Expire	1	4,242,000	4464.05								857				0001
Purchased Call/SPX/SPXB051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/15/2023	Expire	1	7,661,000	4464.05								782				0001
Purchased Call/SPX/SPXB052$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,608,000	265.23								997				0001
Purchased Call/SPX/SPXB051$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2023	Expire	1	5,577,000	4464.05								569				0001
Purchased Call/SPX/SPXB053$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	09/08/2023	Expire	1	1,591,618	5444								52				0001
Purchased Call/SPX/SPXB053$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	09/08/2023	Expire	1	1,614,362	4485								206				0001
Purchased Call/SPX/SPXB053$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,128,000	4461.9								56				0001
Purchased Call/SPX/SPXB053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	09/08/2023	Expire	1	1,593,066	4487								202				0001
Purchased Call/SPX/SPXB053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	1,821,000	263.79								523				0001
Purchased Call/SPX/SPXB053$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,227,000	4461.9								63				0001
Purchased Call/SPX/SPXB056$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/12/2023	10/11/2024	10/16/2023	Expire	1	3,939,000	100								273				0001
Purchased Call/SPX/SPXB058$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	11/06/2023	Expire	1	5,239,000	100								389				0001
Purchased Call/SPX/SPXB056$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	09/29/2023	Expire	1	1,729,000	4233.9								271				0001
Purchased Call/SPX/SPXB054$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/21/2023	09/20/2024	09/25/2023	Expire	1	4,004,000	4330								575				0001
Purchased Call/NFC/NFC161FS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2024	03/07/2023	Exercise	1	6,479,412	231.22	4,640	9,033	4,392			9,033		(4,970)				0001
Purchased Call/SPX/SPXB055$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/04/2023	09/26/2025	10/06/2023	Expire	1	1,654,062	4272								248				0001
Purchased Call/SPX/SPXB056$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/12/2023	10/09/2025	10/16/2023	Expire	1	1,422,096	4270								768				0001
Purchased Call/SPX/SPXB056$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	10/16/2023	10/10/2025	10/18/2023	Expire	1	1,523,198	5381								59				0001
Purchased Call/SPX/SPXB055$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2025	09/28/2023	Expire	1	1,792,901	4331								77				0001
Purchased Call/SPX/SPXB059$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	11/14/2023	Expire	1	1,553,000	4415.24								251				0001
Purchased Call/SPX/SPXB054$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	09/26/2023	Expire	1	3,276,000	4320.06								222				0001
Purchased Call/SPX/SPXB05A$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	11/20/2023	Expire	1	4,049,000	100								337				0001
Purchased Call/SPX/SPXB054$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	09/26/2023	Expire	1	3,995,000	4320.06								555				0001

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Purchased Call/SPX/SPXB055S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/12/2023	Expire	1	2,202,000	4358.24									102				0001
Purchased Call/SPX/SPXB059N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/14/2023	Expire	1	2,563,000	263.66									1,016				0001
Purchased Call/SPX/SPXB056D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	10/20/2023	Expire	1	2,523,000	4314.6									85				0001
Purchased Call/SPX/SPXB056I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	10/24/2023	Expire	1	2,843,000	4224.16									300				0001
Purchased Call/SPX/SPXB056J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	10/24/2023	Expire	1	9,138,000	4224.16									1,377				0001
Purchased Call/SPX/SPXB056Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/26/2023	Expire	1	4,112,000	4247.68									273				0001
Purchased Call/SPX/SPXB057SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	10/31/2023	Expire	1	3,065,687	4137									761				0001
Purchased Call/SPX/SPXB057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2023	Expire	1	3,619,000	4166.82									356				0001
Purchased Call/SPX/SPXB057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2023	Expire	1	4,175,000	4166.82									443				0001
Purchased Call/NFC/NFC1612SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/06/2022	07/03/2024	04/10/2023	Exercise	1	183,482	229.41			14,098	7,077			14,098		(7,426)				0001
Purchased Call/NFC/NFC161FS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	03/07/2023	Exercise	1	2,659,848	231.22		5,589	6,391	802			6,391		(5,662)				0001
Purchased Call/SPX/SPXB05ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2023	12/15/2025	12/26/2023	Expire	1	1,479,630	4723									1,050				0001
Purchased Call/SPX/SPXB058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/09/2023	Expire	1	2,495,000	4378.38									137				0001
Purchased Call/SPX/SPXB05AS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/17/2023	Expire	1	2,731,000	4502.88									173				0001
Purchased Call/SPX/SPXB05BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/28/2023	Expire	1	2,014,000	4559.34									528				0001
Purchased Call/SPX/SPXB05BSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/28/2023	Expire	1	3,663,000	4559.34									1,521				0001
Purchased Call/SPX/SPXB05BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	11/30/2023	Expire	1	2,770,000	4554.89									99				0001
Purchased Call/SPX/SPXB05CS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2023	11/29/2024	12/07/2023	Expire	1	3,190,834	4552									480				0001
Purchased Call/SPX/SPXB05CSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire	1	3,127,372	4586									1,116				0001
Purchased Call/SPX/SPXB05CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/11/2023	12/09/2024	12/13/2023	Expire	1	1,726,639	4604									259				0001
Purchased Call/SPX/SPXB05DS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	12/19/2023	Expire	1	3,062,000	4719.19									965				0001
Purchased Call/SPX/SPXB05ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire	1	2,470,000	4556.62													0001
Purchased Call/SPX/SPXB05DSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire	1	2,179,383	4707									1,030				0001
Purchased Call/SPX/SPXB05DSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/20/2023	Expire	1	1,439,411	4704									173				0001
Purchased Call/NFC/NFC161FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	03/14/2023	Exercise	1	4,265,604	224.79		4,771	11,245	6,475			11,245		(4,630)				0001
Purchased Call/SPX/SPXB05DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/20/2023	Expire	1	2,798,480	4719									290				0001
Purchased Call/SPX/SPXB05ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/19/2024	12/27/2023	Expire	1	3,366,469	4768									1,545				0001
Purchased Call/SPX/SPXB05ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/19/2024	12/27/2023	Expire	1	3,728,865	4768									2,397				0001
Purchased Call/SPX/SPXB05ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/19/2024	12/29/2023	Expire	1	2,716,367	4766									400				0001
Purchased Call/SPX/SPXB05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	12/29/2023	Expire	1	2,626,378	4698									341				0001

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Purchased Call/SPX/SPXB05ESV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/20/2024	01/03/2024	Expire	1	3,145,865	4752									1,096				0001
Purchased Call/SPX/SPXB05ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/26/2024	01/03/2024	Expire	1	6,231,049	4775									1,575				0001
Purchased Call/SPX/SPXB05ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	01/03/2024	Expire	1	3,002,832	4782									745				0001
Purchased Call/NFC/NFC161FSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	03/14/2023	Expire	1	1,102,771	224.79									96				0001
Purchased Call/NFC/NFC161FSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2023	03/15/2024	03/20/2023	Exercise	1	8,733,271	231.81		19,274	26,581	7,307			26,581		(19,491)				0001
Purchased Call/MLR/MLR161DSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	04/24/2023	Exercise	1	52,865	258.13			8	(1,229)			8		(1,353)				0001
Purchased Call/NFC/NFC1615SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	11/10/2023	Exercise	1	148,253	233.08			4,811	1,299			4,811		(3,688)				0001
Purchased Call/NFC/NFC1613S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	01/20/2023	Exercise	1	321,108	230.02			18,616	6,999			18,616		(12,224)				0001
Purchased Call/NFC/NFC1615SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	03/14/2023	Exercise	1	108,283	228.07			6,322	2,031			6,322		(4,681)				0001
Purchased Call/NFC/NFC161GSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	03/31/2023	Exercise	1	8,886,201	234.91		12,578	18,031	5,453			18,031		(12,023)				0001
Purchased Call/MLR/MLR161FSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024	01/30/2023	Exercise	1	176,480	246.87			865	(3,817)			865		(5,352)				0001
Purchased Call/NFC/NFC161GSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	04/04/2023	Exercise	1	2,550,243	238.04		7,734	11,895	4,161			11,895		(7,724)				0001
Purchased Call/SPX/SPXC177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	01/12/2023	Expire	1	1,407,000	3919.25									2				0001
Purchased Call/SPX/SPXC179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/22/2023	Expire	1	1,520,118	4131									178				0001
Purchased Call/SPX/SPXC17ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	03/02/2023	Expire	1	1,764,222	3956									60				0001
Purchased Call/SPX/SPXC177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	01/05/2023	Expire	1	2,285,000	3824.14									(154)				0001
Purchased Call/SPX/SPXC177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,439,462	3808									(210)				0001
Purchased Call/NFC/NFC1616S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	05/10/2023	Exercise	1	168,523	230.1			10,384	3,734			10,384		(7,012)				0001
Purchased Call/SPX/SPXC177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	01/05/2024	01/11/2023	Expire	1	2,193,466	3808									(388)				0001
Purchased Call/SPX/SPXC177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2023	Expire	1	1,992,000	3919.25									(91)				0001
Purchased Call/MLR/MLR161GSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	01/20/2023	Exercise	1	180,317	245.76			1,145	(3,906)			1,145		(5,218)				0001
Purchased Call/SPX/SPXC178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/05/2024	01/13/2023	Expire	1	1,405,232	3819									(212)				0001
Purchased Call/SPX/SPXC178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/09/2024	01/13/2023	Expire	1	2,576,564	3892									(414)				0001
Purchased Call/SPX/SPXC178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2024	01/20/2023	Expire	1	3,132,686	3996									(392)				0001
Purchased Call/SPX/SPXC179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/02/2024	02/09/2023	Expire	1	2,366,067	4136									(296)				0001
Purchased Call/SPX/SPXC179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/05/2024	02/09/2023	Expire	1	3,139,588	4136									(413)				0001
Purchased Call/SPX/SPXC179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/12/2024	02/16/2023	Expire	1	4,335,888	4090									(317)				0001
Purchased Call/MLR/MLR161GSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2022	07/30/2024	04/06/2023	Exercise	1	50,872	246.52			198	(1,247)			198		(1,851)				0001
Purchased Call/SPX/SPXC17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	03/29/2023	Expire	1	1,725,598	3935									83				0001
Purchased Call/SPX/SPXC17BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	03/31/2023	Expire	1	1,629,315	3965									80				0001

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Purchased Call/SPX/SPXC17BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/17/2023	Expire	1	1,624,419	4102									502				0001
Purchased Call/SPX/SPXC17CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/17/2023	Expire	1	2,031,688	5192									118				0001
Purchased Call/SPX/SPXC179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/09/2024	02/16/2023	Expire	1	2,465,226	4081									(328)				0001
Purchased Call/SPX/SPXC179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,722,067	4090									(84)				0001
Purchased Call/NFC/NFC161GSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/02/2024	04/04/2023	Exercise	1	4,925,850	238.04		2,707	2,749	42			2,749		(2,850)				0001
Purchased Call/SPX/SPXC179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/23/2023	Expire	1	2,773,298	4090									(299)				0001
Purchased Call/SPX/SPXC17ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/16/2024	02/28/2023	Expire	1	1,995,084	4088									(94)				0001
Purchased Call/NFC/NFC1613SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/18/2022	07/18/2024	04/12/2023	Exercise	1	294,341	230.89			23,931	11,675			23,931		(12,658)				0001
Purchased Call/SPX/SPXC17ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/15/2024	02/28/2023	Expire	1	1,466,983	4144									(85)				0001
Purchased Call/SPX/SPXC17ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2024	03/02/2023	Expire	1	1,464,945	3970									(93)				0001
Purchased Call/MLR/MLR161HS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/10/2022	08/09/2024	08/01/2023	Exercise	1	177,863	245.24			225	(4,872)			225		(5,255)				0001
Purchased Call/SPX/SPXC17ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2024	03/02/2023	Expire	1	3,120,451	3970									(340)				0001
Purchased Call/SPX/SPXC17ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	03/06/2023	Expire	1	1,951,000	3981.35									(54)				0001
Purchased Call/SPX/SPXC17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,422,000	3991.05													0001
Purchased Call/SPX/SPXC17AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire	1	3,732,000	3991.05													0001
Purchased Call/SPX/SPXC17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	08/04/2023	Expire	1	2,043,500	5758									35				0001
Purchased Call/SPX/SPXC17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	08/08/2023	Expire	1	3,183,000	4453.4									1,388				0001
Purchased Call/SPX/SPXC17ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	03/06/2023	Expire	1	1,758,369	3951									(58)				0001
Purchased Call/SPX/SPXC17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2024	04/12/2023	Expire	1	1,900,000	4109.11									(83)				0001
Purchased Call/MLR/MLR161HS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2022	08/16/2024	03/20/2023	Exercise	1	52,033	245.8			201	(1,310)			201		(1,625)				0001
Purchased Call/SPX/SPXC17CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/16/2024	04/24/2023	Expire	1	1,890,901	4138									33				0001
Purchased Call/SPX/SPXC17CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	04/25/2023	Expire	1	2,164,000	4133.52									49				0001
Purchased Call/SPX/SPXC17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2024	04/27/2023	Expire	1	6,081,449	4137									(284)				0001
Purchased Call/SPX/SPXC17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2024	05/04/2023	Expire	1	2,840,000	4119.58									(98)				0001
Purchased Call/SPX/SPXC17DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/03/2024	05/09/2023	Expire	1	3,503,000	4136.25									132				0001
Purchased Call/SPX/SPXC17DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/03/2024	05/10/2023	Expire	1	1,831,610	4061									(95)				0001
Purchased Call/MLR/MLR161HSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/04/2024	02/07/2023	Exercise	1	52,508	241.03			579	(983)			579		(2,367)				0001
Purchased Call/MLR/MLR161HSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/10/2024	01/27/2023	Exercise	1	167,718	241.45			2,301	(2,725)			2,301		(5,537)				0001
Purchased Call/SPX/SPXC17DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2024	05/16/2023	Expire	1	2,196,000	4124.08									97				0001
Purchased Call/SPX/SPXC17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/01/2025	08/09/2023	Expire	1	1,770,906	4552									196				0001

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Purchased Call/SPX/SPXC17IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	08/25/2023	Expire	1	1,775,530	4373									241				0001
Purchased Call/SPX/SPXC17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2024	05/23/2023	Expire	1	1,509,937	4114									128				0001
Purchased Call/SPX/SPXC17ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2024	05/25/2023	Expire	1	2,083,737	4193									(62)				0001
Purchased Call/SPX/SPXC17ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	4,831,000	4457.49													0001
Purchased Call/SPX/SPXC17ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	2,564,000	4457.49													0001
Purchased Call/MLR/MLR161IS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/17/2024	01/20/2023	Exercise	1	52,248	238.11			1,025	(545)			1,025		(2,245)				0001
Purchased Call/SPX/SPXC17FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/07/2024	06/13/2023	Expire	1	2,868,000	4298.86									286				0001
Purchased Call/SPX/SPXC17FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2024	06/21/2023	Expire	1	2,923,000	4409.59									408				0001
Purchased Call/SPX/SPXC17GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2024	06/23/2023	Expire	1	2,277,740	4389									(17)				0001
Purchased Call/MLR/MLR161ISR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/11/2022	10/11/2024	01/17/2023	Exercise	1	154,789	233.64			3,458	(1,338)			3,458		(5,090)				0001
Purchased Call/NFC/NFC161GSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/03/2023	04/03/2024	04/05/2023	Exercise	1	9,570,822	237.68		21,841	19,646	(2,195)			19,646		(22,176)				0001
Purchased Call/SPX/SPXC17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/10/2023	Expire	1	2,165,000	4499.38									51				0001
Purchased Call/SPX/SPXC17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	08/18/2023	Expire	1	7,012,943	4490									220				0001
Purchased Call/SPX/SPXC171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/05/2023	Expire	1	2,018,000	5715.71									176				0001
Purchased Call/SPX/SPXC17JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2023	09/15/2025	09/21/2023	Expire	1	1,583,384	4461									215				0001
Purchased Call/NFC/NFC1616SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/14/2022	09/13/2024	07/10/2023	Exercise	1	165,034	227.15			17,197	10,665			17,197		(6,910)				0001
Purchased Call/SPX/SPXC17HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	08/18/2023	Expire	1	3,763,305	4438									126				0001
Purchased Call/SPX/SPXC17HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2024	08/23/2023	Expire	1	4,471,000	4399.77									169				0001
Purchased Call/SPX/SPXC17HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	08/23/2023	Expire	1	2,468,886	4370									92				0001
Purchased Call/SPX/SPXC17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/24/2023	Expire	1	3,034,000	4387.55									104				0001
Purchased Call/SPX/SPXC17HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/24/2023	Expire	1	4,782,550	4400									226				0001
Purchased Call/SPX/SPXC171IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	08/25/2023	Expire	1	2,702,731	4388									124				0001
Purchased Call/MLR/MLR161JS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/21/2022	10/21/2024	01/26/2023	Exercise	1	181,981	232.57			4,565	(1,143)			4,565		(6,033)				0001
Purchased Call/SPX/SPXC171IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	08/25/2023	Expire	1	3,283,658	4390									166				0001
Purchased Call/SPX/SPXC171ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	09/01/2023	Expire	1	1,869,000	4514.87									77				0001
Purchased Call/SPX/SPXC171ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	4,056,000	4457.49									978				0001
Purchased Call/SPX/SPXC17HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2023	08/05/2024	08/21/2023	Expire	1	1,927,899	4323									161				0001
Purchased Call/SPX/SPXC17JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/18/2023	Expire	1	4,700,000	4505.1									1,201				0001
Purchased Call/SPX/SPXC17JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/20/2024	09/25/2023	Expire	1	3,187,000	4330									817				0001
Purchased Call/SPX/SPXC17JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,355,520	4330									554				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/11/2024	10/16/2023	Expire	1	3,379,005	4377									890				0001
Purchased Call/SPX/SPXC17KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2024	10/20/2023	Expire	1	3,279,900	4373									256				0001
Purchased Call/SPX/SPXC17LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/18/2024	10/24/2023	Expire	1	2,081,000	4224.16									687				0001
Purchased Call/SPX/SPXC17LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2024	10/24/2023	Expire	1	1,919,000	4224.16									473				0001
Purchased Call/SPX/SPXC17LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,716,000	4217.04									236				0001
Purchased Call/SPX/SPXC17LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/26/2023	Expire	1	4,588,140	4217									337				0001
Purchased Call/MLR/MLR161JSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/28/2022	10/28/2024	02/06/2023	Exercise	1	52,388	232.94			1,550	(116)			1,550		(2,092)				0001
Purchased Call/SPX/SPXC17LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/25/2024	10/30/2023	Expire	1	4,504,965	4187									1,276				0001
Purchased Call/SPX/SPXC17MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	11/01/2024	11/03/2023	Expire	1	3,311,000	4237.86									125				0001
Purchased Call/MLR/MLR161JSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/06/2024	08/08/2023	Exercise	1	50,789	231.25			466	(1,157)			466		(1,818)				0001
Purchased Call/SPX/SPXC17MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/08/2024	11/14/2023	Expire	1	2,284,000	4415.24									252				0001
Purchased Call/SPX/SPXC17MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2024	11/14/2023	Expire	1	2,303,000	4415.24									274				0001
Purchased Call/SPX/SPXC17MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	02/23/2024	11/17/2023	Expire	1	9,000,000	4200									26				0001
Purchased Call/SPX/SPXC17MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2024	12/05/2023	Expire	1	3,396,000	4594.63									324				0001
Purchased Call/NFC/NFC1613SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2024	05/04/2023	Exercise	1	100,619	231.68			4,686	936			4,686		(4,244)				0001
Purchased Call/MLR/MLR161JSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/04/2024	01/09/2023	Exercise	1	159,028	231.25			3,048	(2,031)			3,048		(5,467)				0001
Purchased Call/SPX/SPXC17CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/11/2025	04/19/2023	Expire	1	1,492,038	4122									31				0001
Purchased Call/SPX/SPXC17LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	2,330,000	4224.16													0001
Purchased Call/SPX/SPXC17NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2024	12/05/2023	Expire	1	2,423,000	4594.63									311				0001
Purchased Call/SPX/SPXC170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/11/2024	12/20/2023	Expire	1	1,862,401	4621									240				0001
Purchased Call/MLR/MLR161JSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/11/2024	01/17/2023	Exercise	1	142,275	233.1			2,643	(1,975)			2,643		(5,009)				0001
Purchased Call/MLR/MLR161KSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/14/2022	12/13/2024	01/20/2023	Exercise	1	238,965	233.67			3,621	(5,120)			3,621		(9,091)				0001
Purchased Call/MLR/MLR161KSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/28/2022	12/27/2024	01/12/2023	Exercise	1	631,006	231.56			13,827	(2,995)			13,827		(17,453)				0001
Purchased Call/MLR/MLR161LS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025	01/13/2023	Exercise	1	4,254,539	233.41			1,959	157	(1,802)		157		(1,938)				0001
Purchased Call/MLR/MLR161LS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	01/18/2023	Exercise	1	5,413,839	233.36			4,822	2,953	(1,869)		2,953		(4,475)				0001
Purchased Call/NFC/NFC161GSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/05/2024	04/07/2023	Exercise	1	9,103,713	235.34			37,136	43,159	6,023		43,159		(37,418)				0001
Purchased Call/MLR/MLR161LSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/19/2023	01/17/2025	01/23/2023	Exercise	1	3,480,683	231.8			7,049	5,334	(1,715)		5,334		(6,886)				0001
Purchased Call/NFC/NFC1613SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/27/2022	07/26/2024	06/06/2023	Exercise	1	105,468	237.52			6,896	3,084			6,896		(4,624)				0001
Purchased Call/MLR/MLR161LSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/29/2025	01/31/2023	Expire	1	1,527,435	232.17									84				0001
Purchased Call/MLR/MLR161LSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/01/2023	01/31/2025	02/03/2023	Exercise	1	10,855,082	233.29			16,497	6,070	(10,427)		6,070		(16,437)				0001

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Purchased Call/NFC/NFC1616SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/25/2024	05/15/2023	Exercise	1	261,798	220.05			15,826	8,747			15,826		(7,333)				0001
Purchased Call/MLR/MLR161LSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/03/2025	02/07/2023	Exercise	1	4,328,298	228.95			795	(1,119)			795		(1,716)				0001
Purchased Call/NFC/NFC1616SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/09/2025	04/10/2023	Exercise	1	4,397,369	236.62			3,144	3,159	15		3,159		(2,921)				0001
Purchased Call/MLR/MLR161MS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/14/2023	02/14/2025	02/16/2023	Exercise	1	8,436,606	227.28			11,319	4,078	(7,241)		4,078		(11,262)				0001
Purchased Call/MLR/MLR161MSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/23/2023	02/21/2025	02/27/2023	Exercise	1	4,617,003	224.62			9,517	3,631	(5,887)		3,631		(9,273)				0001
Purchased Call/MLR/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2025	02/28/2023	Exercise	1	2,707,371	223.03			6,468	7,242	774		7,242		(6,339)				0001
Purchased Call/MLR/MLR161MSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/03/2025	03/07/2023	Exercise	1	5,812,753	224.35			35,464	39,084	3,620		39,084		(35,254)				0001
Purchased Call/NFC/NFC161HS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/10/2023	04/10/2024	04/12/2023	Exercise	1	6,716,247	236.05			13,799	17,230	3,431		17,230		(14,052)				0001
Purchased Call/MLR/MLR161MSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/10/2025	03/14/2023	Exercise	1	8,436,309	223.29			76,524	50,117	(26,407)		50,117		(76,333)				0001
Purchased Call/NFC/NFC1616SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/23/2024	09/28/2023	Exercise	1	74,912	220.05				5,923	2,926		5,923		(3,360)				0001
Purchased Call/MLR/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/22/2023	03/21/2025	03/24/2023	Exercise	1	5,402,895	226.63			4,009	1,272	(2,737)		1,272		(3,904)				0001
Purchased Call/MLR/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2025	03/28/2023	Exercise	1	2,127,841	227.23			4,504	2,775	(1,728)		2,775		(4,387)				0001
Purchased Call/MLR/MLR161NS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2025	03/28/2023	Exercise	1	3,038,686	227.23			5,860	2,778	(3,082)		2,778		(5,669)				0001
Purchased Call/MLR/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/02/2025	04/04/2023	Expire	1	1,335,570	226.38									96				0001
Purchased Call/MLR/MLR161NSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/14/2025	04/18/2023	Exercise	1	2,874,612	226.55			39,409	37,493	(1,916)		37,493		(39,372)				0001
Purchased Call/MLR/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/22/2025	04/25/2023	Exercise	1	5,832,500	225.64			3,738	2,124	(1,614)		2,124		(3,304)				0001
Purchased Call/MLR/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/21/2025	04/25/2023	Exercise	1	5,231,885	225.64			12,915	7,177	(5,738)		7,177		(12,583)				0001
Purchased Call/MLR/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/24/2023	04/24/2025	04/26/2023	Exercise	1	4,303,056	226.08			1,908	544	(1,364)		544		(1,845)				0001
Purchased Call/MLR/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/11/2023	05/09/2025	05/15/2023	Exercise	1	5,174,993	226.81			6,041	2,385	(3,656)		2,385		(5,655)				0001
Purchased Call/NFC/NFC1617SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/05/2022	10/04/2024	03/09/2023	Exercise	1	223,178	222.03				19,681	10,647		19,681		(9,562)				0001
Purchased Call/NFC/NFC161HSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/19/2023	04/19/2024	04/21/2023	Exercise	1	9,424,534	236.62			18,797	30,070	11,273		30,070		(19,035)				0001
Purchased Call/MLR/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	05/22/2023	Exercise	1	5,503,201	223.22			7,443	4,898	(2,545)		4,898		(7,027)				0001
Purchased Call/MLR/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/20/2025	05/23/2023	Exercise	1	4,823,973	223.12			9,383	6,996	(2,386)		6,996		(9,019)				0001
Purchased Call/NFC/NFC1611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/30/2025	05/02/2023	Exercise	1	5,327,017	237.86			2,357	2,618	261		2,618		(2,078)				0001
Purchased Call/MLR/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/11/2025	06/13/2023	Exercise	1	2,443,168	222.5			5,810	4,805	(1,006)		4,805		(5,621)				0001
Purchased Call/MLR/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/09/2025	06/13/2023	Exercise	1	4,413,660	222.5			5,527	4,334	(1,192)		4,334		(5,192)				0001
Purchased Call/NFC/NFC1611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2024	05/02/2023	Exercise	1	4,125,331	237.86			15,330	16,487	1,158		16,487		(15,226)				0001
Purchased Call/MLR/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/27/2023	06/27/2025	06/29/2023	Exercise	1	8,733,207	221.56			9,058	6,682	(2,376)		6,682		(8,859)				0001
Purchased Call/MLR/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/28/2023	06/27/2025	06/30/2023	Exercise	1	5,847,038	221.32			7,746	5,348	(2,398)		5,348		(7,586)				0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/05/2023	07/03/2025	07/07/2023	Exercise	1	6,296,116	220.7			8,878	6,067	(2,812)		6,067		(8,709)				0001

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Purchased Call/MLR/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/12/2023	07/11/2025	07/14/2023	Exercise	1	5,268,397	222.17		5,732	4,808	(925)			4,808		(5,598)				0001
Purchased Call/NFC/NFC1611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2025	05/09/2023	Exercise	1	2,179,782	237.64		4,904	7,664	2,761			7,664		(4,705)				0001
Purchased Call/MLR/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/24/2025	07/26/2023	Exercise	1	4,796,222	223.22		5,702	3,226	(2,476)			3,226		(5,576)				0001
Purchased Call/MLR/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/01/2023	08/01/2025	08/03/2023	Exercise	1	5,436,453	222.33		12,937	10,310	(2,626)			10,310		(12,808)				0001
Purchased Call/NFC/NFC1611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/03/2024	05/09/2023	Exercise	1	6,485,380	237.64		21,705	32,353	10,648			32,353		(21,621)				0001
Purchased Call/MLR/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2025	08/16/2023	Exercise	1	5,844,595	218.96		3,644	2,347	(1,298)			2,347		(3,475)				0001
Purchased Call/NFC/NFC1614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/05/2022	08/06/2024	08/18/2023	Exercise	1	52,389	241.28			2,651	734			2,651		(2,069)				0001
Purchased Call/NFC/NFC1614SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/08/2022	07/30/2024	10/12/2023	Exercise	1	103,018	239.94			4,459	533			4,459		(3,932)				0001
Purchased Call/MLR/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	08/28/2023	Exercise	1	1,310,224	217.06		4,470	4,335	(135)			4,335		(4,356)				0001
Purchased Call/MLR/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/08/2025	09/12/2023	Exercise	1	2,399,086	216.58		4,115	3,408	(707)			3,408		(3,900)				0001
Purchased Call/MLR/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/12/2025	09/18/2023	Expire	1	2,904,726	217.11									331				0001
Purchased Call/MLR/MLR161SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2025	09/19/2023	Expire	1	1,417,713	216.88									162				0001
Purchased Call/MLR/MLR161SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2025	09/27/2023	Exercise	1	5,583,981	215.41		1,819	1,684	(135)			1,684		(1,631)				0001
Purchased Call/MLR/MLR161SSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2025	10/03/2023	Expire	1	753,146	214.46									89				0001
Purchased Call/MLR/MLR161SSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/09/2025	10/11/2023	Exercise	1	4,781,424	214.46		3,646	4,734	1,088			4,734		(3,479)				0001
Purchased Call/MLR/MLR161SSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/15/2025	10/17/2023	Exercise	1	1,735,450	214.48		5,781	5,445	(335)			5,445		(5,611)				0001
Purchased Call/MLR/MLR161SSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/17/2025	10/19/2023	Exercise	1	2,746,761	213.75		1,761	2,282	521			2,282		(1,662)				0001
Purchased Call/MLR/MLR161SSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/18/2023	10/17/2025	10/20/2023	Expire	1	3,616,856	213.69									158				0001
Purchased Call/MLR/MLR1611S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/20/2025	10/24/2023	Expire	1	1,859,781	214.38									222				0001
Purchased Call/MLR/MLR1611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/29/2025	10/31/2023	Expire	1	983,774	214.66									116				0001
Purchased Call/MLR/MLR1611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/03/2025	11/07/2023	Expire	1	2,953,788	215.53									338				0001
Purchased Call/MLR/MLR1611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2025	11/15/2023	Exercise	1	5,294,422	213.98		3,856	4,719	863			4,719		(3,647)				0001
Purchased Call/NFC/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/14/2024	05/16/2023	Exercise	1	7,513,460	238.77		17,691	25,420	7,729			25,420		(17,671)				0001
Purchased Call/MLR/MLR1611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2025	11/17/2023	Expire	1	2,891,978	214.75									155				0001
Purchased Call/MLR/MLR1611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2025	11/22/2023	Expire	1	3,139,441	215.03									150				0001
Purchased Call/MLR/MLR161US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/28/2025	12/01/2023	Expire	1	3,120,059	217.36									179				0001
Purchased Call/MLR/MLR161US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/03/2025	12/05/2023	Exercise	1	1,237,424	218.41		2,451	2,170	(281)			2,170		(2,323)				0001
Purchased Call/JSG/JSG405LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	01/02/2024	Expire	1	125,539	195.35									37				0001
Purchased Call/MLR/MLR161US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/05/2025	12/07/2023	Exercise	1	2,915,585	216.61		13,891	12,789	(1,102)			12,789		(13,793)				0001
Purchased Call/MLR/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	12/08/2023	Expire	1	5,392,720	216.63									273				0001

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Purchased Call/MLR/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/15/2025	12/19/2023	Exercise	1	3,322,248	218.08		3,752	4,141	389			4,141		(3,335)				0001
Purchased Call/MLR/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/17/2025	12/19/2023	Exercise	1	2,038,043	218.08		11,972	12,835	864			12,835		(11,793)				0001
Purchased Call/NFC/NFC161JS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2025	05/17/2023	Exercise	1	4,136,383	239.96		2,320	2,185	(135)			2,185		(2,188)				0001
Purchased Call/MLR/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/26/2025	12/29/2023	Expire	1	9,534,969	220.41									456				0001
Purchased Call/NFC/NFC161JSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/20/2025	05/23/2023	Expire	1	1,403,590	245.76									151				0001
Purchased Call/NFC/NFC161JSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/17/2024	05/23/2023	Exercise	1	6,974,737	245.76		11,086	9,357	(1,729)			9,357		(10,857)				0001
Purchased Call/NFC/NFC1614SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/09/2022	08/09/2024	07/19/2023	Exercise	1	102,250	240			7,135	3,330			7,135		(4,264)				0001
Purchased Call/NFC/NFC161JSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/23/2025	05/26/2023	Exercise	1	6,671,856	243.01		4,698	5,347	649			5,347		(4,119)				0001
Purchased Call/MSD/MSD2133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/22/2022	04/23/2024	06/08/2023	Exercise	1	76,290	183.21			3,390	(57)			3,390		(3,524)				0001
Purchased Call/MSD/MSD213HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/02/2022	05/02/2024	07/05/2023	Exercise	1	77,758	181.14			4,726	1,147			4,726		(3,607)				0001
Purchased Call/NFC/NFC161JSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/25/2023	05/24/2024	05/30/2023	Exercise	1	10,284,991	246.79		13,248	16,000	2,752			16,000		(12,506)				0001
Purchased Call/MSD/MSD213HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/03/2022	05/03/2024	05/09/2023	Exercise	1	214,567	181.55			7,705	1,477			7,705		(6,279)				0001
Purchased Call/MSD/MSD213HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/06/2022	05/08/2024	04/14/2023	Exercise	1	87,295	182.29			5,421	1,365			5,421		(4,078)				0001
Purchased Call/MSD/MSD213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/11/2022	05/10/2024	02/03/2023	Exercise	1	60,543	181.45			4,338	1,571			4,338		(2,806)				0001
Purchased Call/MSD/MSD213JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/10/2022	06/11/2024	02/17/2023	Exercise	1	465,963	181.3			34,443	9,549			34,443		(24,950)				0001
Purchased Call/MSD/MSD213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/17/2022	06/20/2024	06/06/2023	Exercise	1	196,995	177.92			13,545	2,494			13,545		(11,153)				0001
Purchased Call/MSD/MSD213JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/29/2022	06/28/2024	10/19/2023	Exercise	1	50,275	179.56			3,105	340			3,105		(2,854)				0001
Purchased Call/MSD/MSD213KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	07/06/2022	07/05/2024	03/10/2023	Exercise	1	102,840	179.21			7,136	1,656			7,136		(5,606)				0001
Purchased Call/NFC/NFC161JSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/28/2024	05/31/2023	Exercise	1	3,262,283	248.27		4,128	4,297	169			4,297		(3,895)				0001
Purchased Call/MSD/MSD213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	07/26/2022	07/26/2024	08/23/2023	Exercise	1	102,898	179.65			7,198	1,425			7,198		(5,878)				0001
Purchased Call/NFC/NFC161JSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/24/2024	05/31/2023	Exercise	1	13,676,101	248.27		20,885	21,368	483			21,368		(19,827)				0001
Purchased Call/MSD/MSD213LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/09/2022	08/09/2024	09/07/2023	Exercise	1	218,534	180.41			10,917	1,517			10,917		(9,510)				0001
Purchased Call/NFC/NFC1617SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/11/2022	10/11/2024	02/21/2023	Exercise	1	208,207	216.29			21,559	12,977			21,559		(9,261)				0001
Purchased Call/MSD/MSD213MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/23/2022	08/23/2024	08/30/2023	Exercise	1	136,542	181.48			8,449	(170)			8,449		(8,702)				0001
Purchased Call/MSD/MSD213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/14/2022	09/13/2024	09/20/2023	Exercise	1	51,345	179.31			4,683	982			4,683		(3,772)				0001
Purchased Call/MSD/MSD2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/30/2022	09/30/2024	11/21/2023	Exercise	1	52,921	175.53			4,580	483			4,580		(4,291)				0001
Purchased Call/MSD/MSD213SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/05/2023	01/05/2024	01/09/2023	Expire	1	101,313	182.53									(15)				0001
Purchased Call/MSD/MSD213TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/18/2023	01/18/2024	01/20/2023	Expire	1	334,917	182.29									(45)				0001
Purchased Call/MSD/MSD2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/14/2022	10/15/2024	10/27/2023	Exercise	1	52,843	177.54			4,045	(425)			4,045		(4,592)				0001
Purchased Call/NFC/NFC1614SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/12/2022	08/12/2024	06/15/2023	Exercise	1	101,404	243.52			3,942	196			3,942		(3,975)				0001

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Purchased Call/MSD/MSD213TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/31/2023	Expire	1	855,558	183.05									(92)				0001
Purchased Call/MSD/MSD213TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024	01/31/2023	Expire	1	480,813	183.05									(50)				0001
Purchased Call/MSD/MSD213US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	426,908	182.86									(41)				0001
Purchased Call/MSD/MSD213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/22/2024	05/04/2023	Exercise	1	218,591	178.89			18,353	(295)			18,353		(18,891)				0001
Purchased Call/MSD/MSD213US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2023	Exercise	1	465,091	182.86		3,322	2,257	(1,065)			2,257		(3,354)				0001
Purchased Call/MSD/MSD213USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2023	Expire	1	380,477	182.22									(33)				0001
Purchased Call/MSD/MSD213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Exercise	1	838,129	181.32		3,386	2,822	(564)			2,822		(3,434)				0001
Purchased Call/MSD/MSD213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	03/01/2023	Expire	1	250,975	181.42									(27)				0001
Purchased Call/MSD/MSD213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/02/2023	Expire	1	529,751	180.94									(57)				0001
Purchased Call/MSD/MSD213RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2024	04/18/2023	Exercise	1	88,318	181.87			7,639	(16)			7,639		(7,709)				0001
Purchased Call/MSD/MSD213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	03/08/2023	Expire	1	451,960	182.31									(47)				0001
Purchased Call/MSD/MSD213IISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/03/2023	Expire	1	160,877	182.07									(1)				0001
Purchased Call/MSD/MSD213XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/18/2023	Expire	1	372,305	184.18									9				0001
Purchased Call/MSD/MSD213XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire	1	361,000	183.7									11				0001
Purchased Call/NFC/NFC161KSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	06/06/2023	Exercise	1	5,230,442	249.42		4,702	3,331	(1,371)			3,331		(4,306)				0001
Purchased Call/MSD/MSD213SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	01/05/2023	Expire	1	57,460	182.35									19				0001
Purchased Call/MSD/MSD213YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire	1	540,359	184.18									(30)				0001
Purchased Call/MSD/MSD213YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2023	04/26/2024	04/28/2023	Expire	1	251,250	182.66									(13)				0001
Purchased Call/NFC/NFC1618S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	07/07/2023	Exercise	1	111,867	218.35			11,947	7,337			11,947		(5,038)				0001
Purchased Call/MSD/MSD213SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2025	01/10/2023	Expire	1	222,212	183.57									28				0001
Purchased Call/MSD/MSD213TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2025	01/13/2023	Expire	1	275,103	183.4									1				0001
Purchased Call/MSD/MSD213YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/02/2023	Exercise	1	717,666	183.58		4,259	3,136	(1,123)			3,136		(4,233)				0001
Purchased Call/MSD/MSD213TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/15/2025	01/18/2023	Expire	1	69,403	183.66									13				0001
Purchased Call/MSD/MSD213TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025	01/31/2023	Expire	1	171,070	183.05									24				0001
Purchased Call/MSD/MSD213YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	110,845	183.58									5				0001
Purchased Call/MSD/MSD213YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire	1	384,430	183.58									18				0001
Purchased Call/MSD/MSD213US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/03/2025	02/07/2023	Expire	1	234,196	182.86									34				0001
Purchased Call/MSD/MSD213VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2025	03/02/2023	Exercise	1	370,154	180.94		4,930	4,707	(223)			4,707		(4,924)				0001
Purchased Call/MSD/MSD213YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/05/2023	Expire	1	340,666	181.6									(16)				0001
Purchased Call/MSD/MSD213ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/18/2023	Expire	1	448,774	180.5									(17)				0001

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Purchased Call/MSD/MSD213V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/07/2025	03/10/2023	Expire	1	410,436	181.12									20				0001
Purchased Call/MSD/MSD2132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire	1	609,030	181.66									50				0001
Purchased Call/MSD/MSD2132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/23/2023	Expire	1	413,263	181.66									34				0001
Purchased Call/MSD/MSD3130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire	1	156,165	180.91									16				0001
Purchased Call/MSD/MSD3130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/13/2023	Expire	1	104,276	182.71									12				0001
Purchased Call/MSD/MSD213V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025	03/14/2023	Expire	1	195,355	179.75									35				0001
Purchased Call/MSD/MSD3130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Exercise	1	1,735,544	184.04		4,258	4,102	(156)			4,102		(3,925)				0001
Purchased Call/MSD/MSD213W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025	03/15/2023	Expire	1	294,703	179.81									7				0001
Purchased Call/MSD/MSD213W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025	04/04/2023	Expire	1	246,970	182.66									44				0001
Purchased Call/MSD/MSD3131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire	1	616,392	182.89									(5)				0001
Purchased Call/MSD/MSD3131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/26/2023	Expire	1	263,897	182.55									38				0001
Purchased Call/MSD/MSD3131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire	1	485,670	183.17									77				0001
Purchased Call/MSD/MSD3131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/11/2023	Expire	1	341,984	183.2									60				0001
Purchased Call/MSD/MSD213X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/04/2025	04/07/2023	Expire	1	247,797	183.82									8				0001
Purchased Call/MSD/MSD3132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/18/2023	Expire	1	57,566	183.62									11				0001
Purchased Call/MSD/MSD3132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/24/2023	Expire	1	264,682	185.63									52				0001
Purchased Call/MSD/MSD213X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/07/2025	04/10/2023	Expire	1	121,202	183.66									21				0001
Purchased Call/MSD/MSD213X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	04/13/2023	Expire	1	461,909	184.05									15				0001
Purchased Call/MSD/MSD3132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	07/25/2023	Exercise	1	513,266	186.11		3,288	3,301	13			3,301		(3,208)				0001
Purchased Call/NFC/NFC161KS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB66KMZO031MB27	06/02/2023	06/03/2025	06/06/2023	Expire	1	2,166,462	249.42									237				0001
Purchased Call/MSD/MSD213Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	05/04/2023	Expire	1	248,528	182.21									10				0001
Purchased Call/MSD/MSD213Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2023	05/02/2025	05/05/2023	Expire	1	226,408	181.6									9				0001
Purchased Call/MSD/MSD3132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Exercise	1	800,015	186.56		4,272	3,846	(426)			3,846		(4,132)				0001
Purchased Call/MSD/MSD3133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	204,225	185.66									6				0001
Purchased Call/MSD/MSD3133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire	1	340,454	185.26									77				0001
Purchased Call/MSD/MSD213Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2025	05/11/2023	Expire	1	380,132	181.81									16				0001
Purchased Call/MSD/MSD2132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2025	05/25/2023	Expire	1	549,874	181.84									26				0001
Purchased Call/MSD/MSD3133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2023	Expire	1	432,968	185.78									109				0001
Purchased Call/MSD/MSD3134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/19/2024	08/22/2023	Expire	1	156,401	185.78									39				0001
Purchased Call/MSD/MSD213S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/23/2025	05/31/2023	Expire	1	100,272	181.23									32				0001

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Purchased Call/MSD/MSD3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2025	06/13/2023	Expire	1	318,707	182.71									76				0001
Purchased Call/MSD/MSD3134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/25/2023	Expire	1	409,264	185.06									19				0001
Purchased Call/MSD/MSD3134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	09/08/2023	Exercise	1	554,397	185.58			5,606	4,153	(1,452)		4,153		(5,583)				0001
Purchased Call/MSD/MSD3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	06/20/2023	Expire	1	120,249	183.94									41				0001
Purchased Call/MSD/MSD3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2025	06/28/2023	Exercise	1	476,597	182.31			5,893	5,245	(649)		5,245		(5,871)				0001
Purchased Call/MSD/MSD3131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	07/12/2023	Expire	1	165,334	183.06									12				0001
Purchased Call/MSD/MSD3135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	125,943	183.6									41				0001
Purchased Call/MSD/MSD3136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/11/2023	Expire	1	114,528	181.45									53				0001
Purchased Call/MSD/MSD3132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2023	07/18/2025	07/21/2023	Expire	1	167,941	184.55									12				0001
Purchased Call/MSD/MSD3132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	07/25/2023	Expire	1	167,802	186.11									47				0001
Purchased Call/MSD/MSD3136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire	1	234,978	182.45									21				0001
Purchased Call/MSD/MSD3133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/29/2025	08/01/2023	Expire	1	172,660	186.56									50				0001
Purchased Call/MSD/MSD3133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2025	08/08/2023	Expire	1	102,857	185.26									30				0001
Purchased Call/MSD/MSD3137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2023	Exercise	1	507,410	180.55			4,603	5,336	733		5,336		(4,565)				0001
Purchased Call/MSD/MSD3137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire	1	116,801	182.56									45				0001
Purchased Call/NFC/NFC16118SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	03/30/2023	Exercise	1	163,778	220.68			12,207	5,340			12,207		(7,368)				0001
Purchased Call/MSD/MSD3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/14/2023	08/14/2025	08/16/2023	Expire	1	444,403	186.51									55				0001
Purchased Call/MSD/MSD3138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire	1	206,560	182.51									24				0001
Purchased Call/MSD/MSD3138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/20/2023	Expire	1	280,682	182.52									112				0001
Purchased Call/MSD/MSD3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2025	08/17/2023	Expire	1	366,226	185.5									31				0001
Purchased Call/MSD/MSD3138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire	1	386,563	183.09									48				0001
Purchased Call/MSD/MSD3138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/05/2023	Expire	1	63,014	185.27									26				0001
Purchased Call/JSG/JSG405LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	12/27/2023	Expire	1	75,218	178.98									29				0001
Purchased Call/MSD/MSD3133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/18/2025	08/22/2023	Expire	1	78,161	185.78									24				0001
Purchased Call/MSD/MSD3134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2025	08/23/2023	Expire	1	366,340	185.4									32				0001
Purchased Call/MSD/MSD3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/11/2023	Exercise	1	534,367	184.8			7,517	8,556	1,039		8,556		(7,404)				0001
Purchased Call/MSD/MSD3134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/25/2025	08/29/2023	Expire	1	67,775	185.28									22				0001
Purchased Call/MSD/MSD3134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2025	08/30/2023	Expire	1	299,057	185.65									27				0001
Purchased Call/MSD/MSD3139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire	1	87,211	184.95									38				0001
Purchased Call/MSD/MSD3139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/12/2023	Expire	1	90,982	184.95									39				0001

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Purchased Call/MSD/MSD3139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2023	Expire	1	627,780	187.17									89				0001
Purchased Call/MSD/MSD313AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire	1	565,717	187.48									168				0001
Purchased Call/MSD/MSD3135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	09/15/2023	Expire	1	137,178	186.51									13				0001
Purchased Call/MSD/MSD3135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	10/02/2023	Expire	1	77,706	184.21									27				0001
Purchased Call/NFC/NFC161KSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	06/12/2023	Exercise	1	5,124,822	248.18		11,566	13,760	2,194		13,760		(11,111)				0001
Purchased Call/MSD/MSD3135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	10/05/2023	Expire	1	69,250	182									7				0001
Purchased Call/MSD/MSD3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2023	10/17/2025	10/20/2023	Expire	1	200,461	183.22									22				0001
Purchased Call/MSD/MSD3137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2023	10/24/2025	10/26/2023	Expire	1	184,991	182.15									21				0001
Purchased Call/MSD/MSD3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	10/31/2025	11/06/2023	Expire	1	87,762	182.56									32				0001
Purchased Call/MSD/MSD3137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2025	11/08/2023	Expire	1	253,044	182.48									29				0001
Purchased Call/MSD/MSD3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/18/2025	11/21/2023	Expire	1	120,554	182.93									44				0001
Purchased Call/MSD/MSD3138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2023	12/05/2025	12/08/2023	Expire	1	90,822	184.67									11				0001
Purchased Call/MSD/MSD3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2025	12/13/2023	Expire	1	187,411	185.32									23				0001
Purchased Call/NFC/NFC161KSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2024	06/13/2023	Exercise	1	4,135,426	248.63		3,120	3,882	761		3,882		(2,814)				0001
Purchased Call/NFC/NFC161KSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2025	06/15/2023	Exercise	1	11,199,156	250.63		37,616	39,303	1,687		39,303		(37,055)				0001
Purchased Call/NDX/NDX0050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	12/27/2023	Expire	1	2,846,000	16777.4													0001
Purchased Call/NDX/NDX0210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/07/2023	07/06/2029	07/11/2023	Expire	1	2,280,000	15036.85													0001
Purchased Call/NFC/NFC1615SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2024	08/09/2023	Exercise	1	104,527	233.08			7,182	3,114		7,182		(4,272)				0001
Purchased Call/NFC/NFC161KSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	06/21/2023	Exercise	1	3,937,163	252.53		6,722	6,373	(349)		6,373		(6,132)				0001
Purchased Call/NFC/NFC161KST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2025	06/21/2023	Exercise	1	5,821,863	252.53		3,460	2,014	(1,446)		2,014		(3,108)				0001
Purchased Call/SPX/SPXF002SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/09/2023	01/09/2024	01/11/2023	Expire	1	5,860,000	100									(155)				0001
Purchased Call/NFC/NFC1618SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	04/28/2023	Exercise	1	359,492	221.68			26,253	15,368		26,253		(11,171)				0001
Purchased Call/SPX/SPXF004S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/25/2023	01/25/2024	01/27/2023	Expire	1	2,155,000	100									(125)				0001
Purchased Call/SPX/SPXF004S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	01/27/2023	Expire	1	6,066,000	4016.22									(180)				0001
Purchased Call/NFC/NFC161KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	06/22/2023	Exercise	1	11,315,376	252.09		15,331	14,115	(1,217)		14,115		(15,250)				0001
Purchased Call/SPX/SPXF005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	02/13/2023	Expire	1	3,478,000	4081.5									(150)				0001
Purchased Call/NFC/NFC1615SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	08/31/2023	Exercise	1	60,002	233.08			4,974	2,649		4,974		(2,643)				0001
Purchased Call/SPX/SPXF006SF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	02/21/2023	Expire	1	1,881,000	100									(35)				0001
Purchased Call/SPX/SPXF006SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,071,000	4283.04									(19)				0001
Purchased Call/SPX/SPXF006SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	5,798,000	4079.09									(124)				0001

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Purchased Call/SPX/SPXF006SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	02/22/2023	Expire	1	2,491,000	4079.09									(38)				0001
Purchased Call/SPX/SPXF007SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	02/23/2023	Expire	1	3,003,000	3997.34									(73)				0001
Purchased Call/SPX/SPXF008S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/22/2023	05/07/2026	02/24/2023	Expire	1	2,005,000	3000									32				0001
Purchased Call/SPX/SPXF009S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire	1	2,865,000	4045.64									(33)				0001
Purchased Call/SPX/SPXF009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire	1	2,094,000	4045.64									(30)				0001
Purchased Call/SPX/SPXF009SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	03/07/2023	Expire	1	2,670,000	4045.64									(37)				0001
Purchased Call/NFC/NFC1619S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/04/2022	11/05/2024	02/08/2023	Exercise	1	50,029	214.8			4,123	2,006			4,123		(2,183)				0001
Purchased Call/NFC/NFC1615K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/30/2023	06/30/2025	07/05/2023	Expire	1	4,023,287	252.92									498				0001
Purchased Call/SPX/SPXF00ASE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,806,619	262									(44)				0001
Purchased Call/SPX/SPXF00ASS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2023	03/06/2024	03/09/2023	Expire	1	1,720,755	250									(172)				0001
Purchased Call/NFC/NFC161LSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2025	07/11/2023	Exercise	1	3,303,486	250.4			2,496	1,227	(1,269)		1,227		(2,248)				0001
Purchased Call/SPX/SPXF00BSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/15/2023	03/14/2024	03/17/2023	Expire	1	2,552,540	248									(210)				0001
Purchased Call/NFC/NFC1615SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/31/2022	08/30/2024	02/07/2023	Exercise	1	172,548	229.8			10,622	3,875			10,622		(7,354)				0001
Purchased Call/NFC/NFC1619SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2024	01/18/2023	Exercise	1	559,718	214.03			54,544	35,043			54,544		(20,599)				0001
Purchased Call/SPX/SPXF008SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/27/2023	02/27/2024	03/01/2023	Expire	1	2,647,000	100									(121)				0001
Purchased Call/SPX/SPXF00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2023	Expire	1	2,991,000	3977.53									(148)				0001
Purchased Call/SPX/SPXF00CSX	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	03/22/2023	03/22/2029	03/24/2023	Expire	1	412,000	100													0001
Purchased Call/NFC/NFC161LSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2024	07/11/2023	Exercise	1	3,201,997	250.4			3,830	4,407	577		4,407		(3,515)				0001
Purchased Call/SPX/SPXF00FS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/06/2023	04/09/2024	04/10/2023	Expire	1	2,575,000	100									13				0001
Purchased Call/SPX/SPXF00FSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	04/06/2023	04/06/2029	04/10/2023	Expire	1	206,000	100													0001
Purchased Call/SPX/SPXF00GS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/13/2023	04/12/2024	04/17/2023	Expire	1	1,453,000	100									14				0001
Purchased Call/SPX/SPXF00ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/03/2023	03/28/2024	04/05/2023	Expire	1	2,122,635	4051									(108)				0001
Purchased Call/NFC/NFC161MSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2025	07/20/2023	Exercise	1	4,915,024	260.53			4,075	2,676	(1,399)		2,676		(3,762)				0001
Purchased Call/SPX/SPXF00GSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2024	04/25/2023	Expire	1	2,436,000	4133.52													0001
Purchased Call/SPX/SPXF00HSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/24/2023	04/23/2024	04/26/2023	Expire	1	2,073,000	100									(31)				0001
Purchased Call/SPX/SPXF00HSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2024	04/27/2023	Expire	1	1,737,000	100									(55)				0001
Purchased Call/SPX/SPXF00HSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	04/25/2023	04/20/2029	04/27/2023	Expire	1	96,000	100													0001
Purchased Call/SPX/SPXF00KSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2024	05/23/2023	Expire	1	2,173,000	4191.98									96				0001
Purchased Call/SPX/SPXF00MSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/24/2023	05/24/2024	05/26/2023	Expire	1	1,946,000	100									(31)				0001
Purchased Call/SPX/SPXF00GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/18/2023	04/12/2024	04/20/2023	Expire	1	1,839,873	4381									(48)				0001

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Purchased Call/SPX/SPXF000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/05/2023	06/05/2024	06/07/2023	Expire	1	2,431,000	4273.79									(26)				0001
Purchased Call/SPX/SPXF000S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,774,000	4283.85									(15)				0001
Purchased Call/NFC/NFC1611MSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	07/25/2023	Exercise	1	9,404,709	254.05			11,166	7,392	(3,773)		7,392		(10,299)				0001
Purchased Call/SPX/SPXF000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire	1	1,132,000	4267.52									(5)				0001
Purchased Call/SPX/SPXF000SY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	06/08/2023	06/08/2029	06/12/2023	Expire	1	865,000	100													0001
Purchased Call/SPX/SPXF000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire	1	2,253,000	4267.52									(30)				0001
Purchased Call/SPX/SPXF00PS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2024	06/13/2023	Expire	1	2,890,000	4298.86									193				0001
Purchased Call/SPX/SPXF00PST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	06/14/2023	Expire	1	1,996,677	4294									(24)				0001
Purchased Call/SPX/SPXF000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,251,000	4369.01									(20)				0001
Purchased Call/NFC/NFC1619SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	05/08/2023	Exercise	1	642,048	219.5			41,518	23,871			41,518		(18,544)				0001
Purchased Call/NFC/NFC161NS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	08/04/2023	Exercise	1	6,482,824	254.26			22,095	19,382	(2,713)		19,382		(21,598)				0001
Purchased Call/SPX/SPXF00SSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/26/2023	06/26/2024	06/28/2023	Expire	1	4,065,000	100									(4)				0001
Purchased Call/SPX/SPXF00SSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/29/2023	06/28/2024	07/03/2023	Expire	1	2,943,000	100									146				0001
Purchased Call/NFC/NFC161NSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	08/04/2023	Exercise	1	4,233,681	257.74			12,144	11,000	(1,144)		11,000		(11,952)				0001
Purchased Call/SPX/SPXF00SSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/27/2023	06/21/2024	06/29/2023	Expire	1	1,554,810	260									(10)				0001
Purchased Call/SPX/SPXF00US4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/09/2024	07/11/2023	Expire	1	1,557,000	281.8									65				0001
Purchased Call/SPX/SPXF00TSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/06/2023	Expire	1	6,867,000	4455.59									253				0001
Purchased Call/SPX/SPXF00USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/17/2023	Expire	1	8,138,000	4510.04									340				0001
Purchased Call/SPX/SPXF00VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2024	07/18/2023	Expire	1	2,206,000	4505.42									114				0001
Purchased Call/SPX/SPXF00VSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/15/2024	07/18/2023	Expire	1	4,967,000	4505.42									408				0001
Purchased Call/SPX/SPXF00USD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/11/2023	07/11/2024	07/13/2023	Expire	1	2,196,000	100									8				0001
Purchased Call/SPX/SPXF00VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/15/2024	07/18/2023	Expire	1	2,481,000	4505.42									281				0001
Purchased Call/SPX/SPXF00ISC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/20/2023	07/19/2024	07/24/2023	Expire	1	3,110,000	4534.87									237				0001
Purchased Call/SPX/SPXF00ISD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/20/2023	07/19/2024	07/24/2023	Expire	1	3,553,000	4534.87									308				0001
Purchased Call/SPX/SPXF00VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	07/19/2023	Expire	1	1,393,000	4522.79									50				0001
Purchased Call/NFC/NFC1615SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024	10/10/2023	Exercise	1	51,081	228.07			3,044	1,030			3,044		(2,295)				0001
Purchased Call/NFC/NFC161NSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	08/10/2023	Exercise	1	11,751,601	252.39		35,504	25,081	(10,423)			25,081		(35,209)				0001
Purchased Call/SPX/SPXF00YSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/31/2024	08/02/2023	Expire	1	1,163,000	4588.96									7				0001
Purchased Call/SPX/SPXF00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	07/24/2024	07/31/2023	Expire	1	1,861,501	4529									605				0001
Purchased Call/SPX/SPXF00YSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/26/2024	08/03/2023	Expire	1	1,749,253	4544									38				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXFO01SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/30/2024	08/03/2023	Expire	1	3,354,192	4582									89				0001
Purchased Call/SPX/SPXFO02S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2023	07/31/2024	08/04/2023	Expire	1	2,849,350	4588									72				0001
Purchased Call/SPX/SPXFO02S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2023	08/01/2024	08/04/2023	Expire	1	2,315,825	4577									53				0001
Purchased Call/SPX/SPXFO02SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/05/2024	08/08/2023	Expire	1	4,023,000	4478.03									415				0001
Purchased Call/NFC/NFC1619SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	02/06/2023	Exercise	1	103,644	220.44			9,211	4,829			9,211		(4,726)				0001
Purchased Call/NFC/NFC1619NSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	08/14/2023	Expire	1	6,254,298	250.85									795				0001
Purchased Call/NFC/NFC1619SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	03/16/2023	Exercise	1	265,446	220.65			26,869	15,562			26,869		(11,854)				0001
Purchased Call/NFC/NFC1619NSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	08/16/2023	Exercise	1	12,090,607	251.68			9,953	7,964	(1,989)		7,964		(9,671)				0001
Purchased Call/SPX/SPXG001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,699,000	100									162				0001
Purchased Call/SPX/SPXG002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	08/21/2023	Expire	1	1,726,000	4588.88									121				0001
Purchased Call/SPX/SPXG000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/07/2024	08/10/2023	Expire	1	8,011,194	4518									218				0001
Purchased Call/SPX/SPXG000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/07/2024	08/11/2023	Expire	1	1,964,955	4517									41				0001
Purchased Call/SPX/SPXG000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/08/2024	08/11/2023	Expire	1	2,578,145	4499									72				0001
Purchased Call/SPX/SPXG001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/09/2024	08/16/2023	Expire	1	3,027,132	4465									113				0001
Purchased Call/SPX/SPXG002SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire	1	2,044,000	4437.86									61				0001
Purchased Call/SPX/SPXG002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/15/2023	08/13/2024	08/17/2023	Expire	1	2,156,136	4464									64				0001
Purchased Call/SPX/SPXG005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/31/2023	08/28/2025	09/05/2023	Expire	1	1,124,813	4428									296				0001
Purchased Call/SPX/SPXG004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	3,182,000	4497.63									72				0001
Purchased Call/SPX/SPXG002SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	08/21/2023	Expire	1	6,745,000	100									347				0001
Purchased Call/SPX/SPXG006S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/06/2023	09/06/2024	09/08/2023	Expire	1	1,703,000	100									39				0001
Purchased Call/SPX/SPXG004SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/27/2024	08/31/2023	Expire	1	1,713,821	4406									58				0001
Purchased Call/SPX/SPXG004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2023	08/28/2024	08/31/2023	Expire	1	7,394,761	4433									329				0001
Purchased Call/SPX/SPXG006SB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	09/11/2023	Expire	1	2,817,000	100									274				0001
Purchased Call/SPX/SPXG006SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2023	09/10/2024	09/12/2023	Expire	1	2,657,000	100									294				0001
Purchased Call/SPX/SPXG004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/29/2024	09/01/2023	Expire	1	3,215,805	4498									139				0001
Purchased Call/SPX/SPXG005SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,341,000	4515.77									259				0001
Purchased Call/SPX/SPXG005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	08/30/2024	09/07/2023	Expire	1	1,843,633	4508									100				0001
Purchased Call/NFC/NFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	08/22/2023	Expire	1	3,547,577	245.21									350				0001
Purchased Call/SPX/SPXG007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/02/2025	09/14/2023	Expire	1	1,633,834	5561									44				0001
Purchased Call/SPX/SPXG005SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	08/30/2024	09/07/2023	Expire	1	1,986,939	4516									118				0001

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Purchased Call/SPX/SPXG006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/04/2024	09/08/2023	Expire	1	1,725,024	4516									66				0001
Purchased Call/SPX/SPXG004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/26/2024	08/30/2023	Expire	1	1,699,272	4227									34				0001
Purchased Call/SPX/SPXG006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2023	09/06/2024	09/11/2023	Expire	1	2,094,310	4465									614				0001
Purchased Call/SPX/SPXG007SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire	1	6,871,000	4467.44									101				0001
Purchased Call/SPX/SPXG007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/12/2024	09/15/2023	Expire	1	2,594,121	4465									110				0001
Purchased Call/SPX/SPXG007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/12/2024	09/15/2023	Expire	1	2,969,998	4466									202				0001
Purchased Call/SPX/SPXG007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire	1	2,273,000	4505.1									304				0001
Purchased Call/SPX/SPXG007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire	1	3,672,081	4467									1,173				0001
Purchased Call/NFC/NFC1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	08/22/2023	Exercise	1	11,589,201	245.21		9,678	9,552	(125)			9,552		(8,371)				0001
Purchased Call/SPX/SPXG008S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/16/2024	09/19/2023	Expire	1	5,880,000	4450.32									752				0001
Purchased Call/SPX/SPXG008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,000,264	4505									410				0001
Purchased Call/NFC/NFC1619SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2024	02/13/2023	Exercise	1	220,771	219.74			16,600	7,086			16,600		(9,947)				0001
Purchased Call/SPX/SPXG009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/18/2023	09/18/2024	09/20/2023	Expire	1	4,358,000	4453.53									131				0001
Purchased Call/SPX/SPXG009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/18/2023	09/13/2024	09/20/2023	Expire	1	2,171,756	4450									113				0001
Purchased Call/SPX/SPXG009S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire	1	5,849,000	4443.95									91				0001
Purchased Call/SPX/SPXG009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire	1	2,543,000	4443.95									49				0001
Purchased Call/SPX/SPXG009SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire	1	2,625,000	4443.95									69				0001
Purchased Call/SPX/SPXG009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2023	09/19/2024	09/22/2023	Expire	1	3,021,886	4444									219				0001
Purchased Call/SPX/SPXG009SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2023	09/20/2024	09/25/2023	Expire	1	1,703,651	4402									410				0001
Purchased Call/SPX/SPXG00A5Y	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	09/22/2023	09/21/2029	09/26/2023	Expire	1	313,000	100													0001
Purchased Call/SPX/SPXG00BS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/25/2023	09/25/2024	09/27/2023	Expire	1	2,952,000	100									69				0001
Purchased Call/SPX/SPXG00AJJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	09/26/2023	Expire	1	3,737,000	4320.06									330				0001
Purchased Call/SPX/SPXG00ASQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2023	Expire	1	3,400,000	4320.06									491				0001
Purchased Call/SPX/SPXG00BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/28/2023	Expire	1	5,742,000	4273.53									184				0001
Purchased Call/SPX/SPXG00BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/28/2023	Expire	1	4,499,000	4273.53									158				0001
Purchased Call/SPX/SPXG00CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire	1	2,761,122	4274									638				0001
Purchased Call/SPX/SPXG00DSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	10/06/2023	10/08/2029	10/11/2023	Expire	1	200,000	100													0001
Purchased Call/SPX/SPXG00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2023	09/30/2024	10/05/2023	Expire	1	1,329,296	4288									72				0001
Purchased Call/SPX/SPXG00DSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,246,996	4264									1,050				0001
Purchased Call/SPX/SPXG00FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/14/2024	10/17/2023	Expire	1	3,571,000	4327.78									461				0001

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Purchased Call/SPX/SPXG00GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,905,000	5289.75									236				0001
Purchased Call/SPX/SPXG00GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/17/2025	10/23/2023	Expire	1	1,478,301	4319									762				0001
Purchased Call/SPX/SPXG00FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/14/2024	10/17/2023	Expire	1	1,883,000	4327.78									302				0001
Purchased Call/SPX/SPXG00GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2023	10/16/2024	10/20/2023	Expire	1	1,766,947	4374									172				0001
Purchased Call/SPX/SPXG00HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/26/2023	Expire	1	2,456,000	4247.68									92				0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2024	08/29/2023	Exercise	1	5,476,804	248.33	3,944	2,120	(1,824)				2,120		(3,074)				0001
Purchased Call/SPX/SPXG00GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/10/2025	10/23/2023	Expire	1	1,514,318	5057									298				0001
Purchased Call/SPX/SPXG00HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2023	10/17/2025	10/30/2023	Expire	1	1,505,891	5359									122				0001
Purchased Call/SPX/SPXG00ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2025	10/13/2023	Expire	1	1,453,780	4353									69				0001
Purchased Call/SPX/SPXG00HSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/26/2023	Expire	1	4,398,000	4247.68									405				0001
Purchased Call/SPX/SPXG00ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/20/2025	11/01/2023	Expire	1	1,509,019	5002									78				0001
Purchased Call/SPX/SPXG00ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/31/2023	10/24/2025	11/02/2023	Expire	1	1,607,087	5134									69				0001
Purchased Call/SPX/SPXG00JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/01/2024	11/08/2023	Expire	1	1,515,541	4318									140				0001
Purchased Call/SPX/SPXG00KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Expire	1	2,431,851	4366									309				0001
Purchased Call/NFC/NFC1610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/04/2025	09/06/2023	Exercise	1	3,248,620	254.15	8,913	7,231	(1,682)				7,231		(8,685)				0001
Purchased Call/SPX/SPXG00KSE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	11/08/2023	11/08/2029	11/10/2023	Expire	1	229,000	100													0001
Purchased Call/SPX/SPXG00KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,446,000	4347.35									853				0001
Purchased Call/SPX/SPXG00KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,090,586	4383									661				0001
Purchased Call/SPX/SPXG00LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/11/2024	11/14/2023	Expire	1	3,364,000	4415.24									451				0001
Purchased Call/SPX/SPXG00LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Expire	1	3,187,423	4348									949				0001
Purchased Call/SPX/SPXG00LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Expire	1	3,663,203	4351									1,637				0001
Purchased Call/SPX/SPXG00LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/13/2024	11/15/2023	Expire	1	3,385,000	4411.55									402				0001
Purchased Call/NFC/NFC161PSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/02/2025	09/06/2023	Exercise	1	2,602,882	254.15	3,163	2,746	(417)				2,746		(2,696)				0001
Purchased Call/SPX/SPXG00MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/13/2024	11/16/2023	Expire	1	3,074,850	4412									431				0001
Purchased Call/SPX/SPXG00MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/15/2024	11/17/2023	Expire	1	2,299,000	4502.88									275				0001
Purchased Call/SPX/SPXG00NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire	1	2,843,000	4514.02									533				0001
Purchased Call/SPX/SPXG00NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire	1	2,671,000	4514.02									1,051				0001
Purchased Call/SPX/SPXG00NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire	1	2,009,584	4506									621				0001
Purchased Call/SPX/SPXG00NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/15/2024	11/22/2023	Expire	1	1,602,477	4514									218				0001
Purchased Call/SPX/SPXG00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2024	11/24/2023	Expire	1	2,528,343	4547									432				0001

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Purchased Call/SPX/SPXG00QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/27/2023	11/27/2024	11/29/2023	Expire	1	2,545,000	4550.43									97				0001
Purchased Call/SPX/SPXG00QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire	1	2,536,000	4554.89									274				0001
Purchased Call/SPX/SPXG00QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/22/2024	11/30/2023	Expire	1	1,526,468	4557									152				0001
Purchased Call/SPX/SPXG00QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/22/2024	11/30/2023	Expire	1	1,757,775	4554									243				0001
Purchased Call/SPX/SPXG00QSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/22/2024	11/30/2023	Expire	1	2,501,342	4556									358				0001
Purchased Call/NFC/NFC161AS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	03/15/2023	Exercise	1	449,991	221.91			30,643	11,343			30,643		(19,933)				0001
Purchased Call/SPX/SPXG00PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/27/2024	12/01/2023	Expire	1	2,743,909	4550									287				0001
Purchased Call/SPX/SPXG00PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/29/2024	12/04/2023	Expire	1	4,588,000	4567.8									842				0001
Purchased Call/SPX/SPXG00KSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/08/2024	11/10/2023	Expire	1	2,481,000	4382.78													0001
Purchased Call/SPX/SPXG00PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire	1	2,443,000	4594.63									290				0001
Purchased Call/SPX/SPXG00QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire	1	3,162,584	4564									887				0001
Purchased Call/SPX/SPXG00QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	12/04/2024	12/06/2023	Expire	1	4,034,000	4569.78									214				0001
Purchased Call/SPX/SPXG00QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	12/04/2024	12/06/2023	Expire	1	6,330,000	4569.78									369				0001
Purchased Call/SPX/SPXG00QSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/05/2024	12/07/2023	Expire	1	3,007,000	4567.18									405				0001
Purchased Call/SPX/SPXG00QSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	11/29/2024	12/07/2023	Expire	1	2,099,746	4595									297				0001
Purchased Call/SPX/SPXG00RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,382,000	4585.59									426				0001
Purchased Call/SPX/SPXG00RS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,211,000	4585.59									914				0001
Purchased Call/SPX/SPXG001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/31/2023	10/24/2025	11/02/2023	Expire	1	1,569,740	5195									60				0001
Purchased Call/SPX/SPXG00TSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/19/2023	12/18/2024	12/21/2023	Expire	1	1,447,119	288									81				0001
Purchased Call/SPX/SPXG00SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/12/2024	12/14/2023	Expire	1	3,065,000	4643.7									359				0001
Purchased Call/SPX/SPXG00SSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire	1	2,143,000	4707.09									279				0001
Purchased Call/NFC/NFC161PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	09/06/2023	Exercise	1	6,857,680	254.15		6,129	3,944	(2,185)			3,944		(5,311)				0001
Purchased Call/SPX/SPXG00USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/22/2025	12/27/2023	Expire	1	1,678,000	4730.86									1,214				0001
Purchased Call/SPX/SPXG00TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2023	Expire	1	4,813,000	4740.56									431				0001
Purchased Call/SPX/SPXG00TSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2024	12/26/2023	Expire	1	1,573,562	4768									624				0001
Purchased Call/SPX/SPXG00UST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/29/2023	Expire	1	2,782,000	4781.58									372				0001
Purchased Call/SPX/SPXG00VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/27/2024	01/03/2024	Expire	1	5,783,000	4769.83									791				0001
Purchased Call/SPX/SPXG00VSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/27/2024	01/03/2024	Expire	1	3,855,000	4769.83									623				0001
Purchased Call/SPX/SPXG00VSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/27/2024	01/03/2024	Expire	1	2,058,000	4769.83									527				0001
Purchased Call/NFC/NFC161PS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	09/06/2023	Exercise	1	5,135,328	254.15		1,843	1,148	(696)			1,148		(1,227)				0001

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Purchased Call/NFC/NFC1619PS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/03/2024	09/06/2023	Exercise	1	6,484,520	254.15		2,177	1,305	(872)			1,305		(707)				0001
Purchased Call/NFC/NFC161ASE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2022	11/29/2024	04/14/2023	Exercise	1	741,713	224.59			47,978	16,201			47,978		(32,279)				0001
Purchased Call/NFC/NFC1619PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/06/2024	09/11/2023	Expire	1	11,572,315	249.21									2,052				0001
Purchased Call/NFC/NFC1619PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/10/2025	09/12/2023	Exercise	1	1,375,680	249.47		2,538	2,211	(327)			2,211		(2,363)				0001
Purchased Call/NFC/NFC1619PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2024	09/13/2023	Exercise	1	14,145,121	251.79		4,114	3,265	(849)			3,265		(3,532)				0001
Purchased Call/NFC/NFC1619PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2025	09/19/2023	Exercise	1	1,667,477	246.57		3,630	3,496	(134)			3,496		(3,402)				0001
Purchased Call/NFC/NFC1619PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/20/2024	09/22/2023	Exercise	1	15,253,600	242.66		7,880	6,961	(918)			6,961		(6,783)				0001
Purchased Call/NFC/NFC1616SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/24/2024	12/29/2023	Exercise	1	50,799	220.05			7,595	5,562			7,595		(2,281)				0001
Purchased Call/NFC/NFC161BSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/13/2022	12/13/2024	04/18/2023	Exercise	1	342,458	224.48			23,199	12,262			23,199		(11,483)				0001
Purchased Call/NFC/NFC1610QS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/24/2025	09/26/2023	Expire	1	1,067,347	238.73									169				0001
Purchased Call/NFC/NFC1610QSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	09/29/2023	Exercise	1	5,557,947	237.26		2,728	3,199	471			3,199		(2,280)				0001
Purchased Call/NFC/NFC1617S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/27/2022	09/27/2024	01/12/2023	Exercise	1	430,328	219.71			47,364	30,009			47,364		(17,699)				0001
Purchased Call/NFC/NFC1610QSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/27/2024	10/03/2023	Exercise	1	15,570,234	238.96		44,872	50,272	5,400			50,272		(43,182)				0001
Purchased Call/NFC/NFC1617S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/28/2022	09/27/2024	03/06/2023	Exercise	1	209,258	221.35			19,991	11,576			19,991		(8,889)				0001
Purchased Call/NFC/NFC1619RS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/11/2024	10/13/2023	Exercise	1	13,171,017	243.8		17,952	15,045	(2,907)			15,045		(16,762)				0001
Purchased Call/NFC/NFC1619RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/14/2024	10/17/2023	Exercise	1	6,944,123	240.56		9,493	11,286	1,793			11,286		(8,078)				0001
Purchased Call/NFC/NFC1619RSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	10/23/2023	Exercise	1	2,219,747	238.61		2,375	4,193	1,819			4,193		(2,050)				0001
Purchased Call/NFC/NFC1619RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2024	10/25/2023	Exercise	1	16,613,940	236.55		12,594	13,660	1,065			13,660		(11,501)				0001
Purchased Call/NFC/NFC1619RSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2025	10/25/2023	Expire	1	7,072,446	236.55									387				0001
Purchased Call/NFC/NFC1619RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/25/2024	10/30/2023	Exercise	1	15,092,718	231.43		10,420	15,975	5,555			15,975		(7,027)				0001
Purchased Call/NFC/NFC161BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/26/2024	01/09/2023	Exercise	1	96,376	219.13			4,037	(391)			4,037		(4,639)				0001
Purchased Call/NFC/NFC1617SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/30/2022	10/02/2024	10/05/2023	Exercise	1	51,575	217.34			4,570	2,465			4,570		(2,534)				0001
Purchased Call/NFC/NFC161SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/25/2024	10/31/2023	Exercise	1	15,224,586	232.09		12,255	21,707	9,452			21,707		(9,566)				0001
Purchased Call/NFC/NFC0061IIS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/23/2022	02/23/2024	10/11/2023	Exercise	1	52,624	248.25			708	(767)			708		(1,832)				0001
Purchased Call/NFC/NFC161SS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/27/2025	10/31/2023	Expire	1	4,904,060	232.09									515				0001
Purchased Call/NFC/NFC1617SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/06/2022	10/04/2024	03/06/2023	Exercise	1	216,509	221.37			16,615	7,822			16,615		(9,156)				0001
Purchased Call/NFC/NFC161BSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/28/2022	12/27/2024	01/09/2023	Exercise	1	1,832,540	216.21			48,965	16,341			48,965		(32,629)				0001
Purchased Call/NFC/NFC161SS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/31/2024	11/02/2023	Exercise	1	15,648,509	234.02		9,902	20,759	10,857			20,759		(8,589)				0001
Purchased Call/SPX/SPXH13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUIISFPU8MPR08K5P83	01/05/2023	01/05/2024	01/09/2023	Expire	1	1,140,000	3808.1									(34)				0001
Purchased Call/SPX/SPXH13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUIISFPU8MPR08K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,226,000	3895.08									(37)				0001

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Purchased Call/SPX/SPXH13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,781,000	100									(121)				0001
Purchased Call/NFC/NFC061IIS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/25/2022	02/23/2024	08/10/2023	Exercise	1	70,427	253.4			1,843	(138)			1,843		(2,236)				0001
Purchased Call/NFC/NFC161SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/06/2023	11/06/2024	11/08/2023	Exercise	1	15,173,781	241.22		6,164	8,193	2,029			8,193		(5,006)				0001
Purchased Call/SPX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/04/2023	01/04/2024	01/06/2023	Expire	1	7,862,000	3852.97									(246)				0001
Purchased Call/SPX/SPXH13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/05/2023	01/05/2024	01/09/2023	Expire	1	3,232,000	3808.1									(223)				0001
Purchased Call/SPX/SPXH13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/11/2023	01/10/2024	01/13/2023	Expire	1	1,524,557	3909									(47)				0001
Purchased Call/SPX/SPXH13IIS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,990,000	100									(95)				0001
Purchased Call/SPX/SPXH13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	1,620,000	3898.85									(42)				0001
Purchased Call/SPX/SPXH13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	2,894,000	3895.08									(153)				0001
Purchased Call/SPX/SPXH13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2023	01/08/2024	01/10/2023	Expire	1	3,179,000	3895.08									(94)				0001
Purchased Call/SPX/SPXH13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	1,334,000	100									(59)				0001
Purchased Call/SPX/SPXH13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2023	Expire	1	2,032,000	100									(68)				0001
Purchased Call/SPX/SPXH13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/23/2023	01/17/2025	01/25/2023	Expire	1	1,770,433	4877									6				0001
Purchased Call/SPX/SPXH13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/24/2023	01/23/2025	01/26/2023	Expire	1	1,583,246	4011									20				0001
Purchased Call/SPX/SPXH13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/12/2023	01/12/2024	01/17/2023	Expire	1	2,445,000	3983.17									(114)				0001
Purchased Call/SPX/SPXH13IIS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/17/2023	01/17/2024	01/19/2023	Expire	1	3,388,000	3990.97									(103)				0001
Purchased Call/SPX/SPXH13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/25/2023	01/24/2024	01/27/2023	Expire	1	1,820,293	4018									(52)				0001
Purchased Call/SPX/SPXI131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/08/2023	02/08/2024	02/10/2023	Expire	1	1,918,000	4117.86													0001
Purchased Call/SPX/SPXH13IISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/18/2023	01/18/2024	01/20/2023	Expire	1	3,493,000	3928.86									(142)				0001
Purchased Call/SPX/SPXH13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	2,300,000	3898.85									(79)				0001
Purchased Call/SPX/SPXH13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	2,484,000	3972.61									(141)				0001
Purchased Call/SPX/SPXH13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2023	Expire	1	2,185,000	3972.61									(121)				0001
Purchased Call/SPX/SPXH13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/24/2023	01/22/2024	01/26/2023	Expire	1	1,914,798	3973									(163)				0001
Purchased Call/SPX/SPXH13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/26/2023	01/24/2024	01/30/2023	Expire	1	1,760,018	4018									(233)				0001
Purchased Call/NFC/NFC161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2025	11/14/2023	Expire	1	1,748,479	245.08									288				0001
Purchased Call/SPX/SPXI133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,553,000	4079.09									(18)				0001
Purchased Call/SPX/SPXI133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2023	02/14/2025	02/22/2023	Expire	1	2,018,000	4079.09									235				0001
Purchased Call/SPX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/05/2024	02/07/2023	Expire	1	1,734,000	105									(41)				0001
Purchased Call/SPX/SPXI130SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/05/2024	02/07/2023	Expire	1	5,512,000	4136.48									(227)				0001
Purchased Call/SPX/SPXI130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/05/2024	02/07/2023	Expire	1	2,910,000	4136.48									(142)				0001

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Purchased Call/NFC/NFC061IIISU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/09/2022	03/08/2024	06/06/2023	Exercise	1	108,683	248.51			2,886	(249)			2,886		(3,481)				0001
Purchased Call/NFC/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/17/2025	11/21/2023	Exercise	1	6,476,244	247.09			14,213	19,245	5,032		19,245		(13,487)				0001
Purchased Call/SPX/SPXI131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/07/2023	02/07/2024	02/09/2023	Expire	1	3,578,000	4164									(164)				0001
Purchased Call/NFC/NFC1617SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/16/2024	04/14/2023	Exercise	1	639,592	215.65			63,180	40,955			63,180		(22,455)				0001
Purchased Call/SPX/SPXI131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/09/2023	02/09/2024	02/13/2023	Expire	1	4,343,000	4081.5									(84)				0001
Purchased Call/SPX/SPXI131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/09/2023	02/09/2024	02/13/2023	Expire	1	2,208,000	4081.5									(68)				0001
Purchased Call/SPX/SPXI132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/10/2023	02/09/2024	02/14/2023	Expire	1	4,906,000	4090.46									(95)				0001
Purchased Call/SPX/SPXI132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,352,000	4090.46									(72)				0001
Purchased Call/SPX/SPXI132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,432,000	4147.6									(84)				0001
Purchased Call/SPX/SPXI134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/23/2023	02/23/2024	02/27/2023	Expire	1	2,142,000	4012.32									(65)				0001
Purchased Call/SPX/SPXI134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/24/2023	02/23/2024	02/28/2023	Expire	1	4,374,000	3970.04									(61)				0001
Purchased Call/SPX/SPXI134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/24/2023	02/26/2024	02/28/2023	Expire	1	2,822,000	3970.04									(79)				0001
Purchased Call/SPX/SPXI135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/28/2023	02/29/2024	03/02/2023	Expire	1	3,732,000	3970.15									(147)				0001
Purchased Call/SPX/SPXI135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/28/2023	02/27/2024	03/02/2023	Expire	1	1,329,000	105									(38)				0001
Purchased Call/NFC/NFC1611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2025	11/22/2023	Expire	1	6,856,297	248.05									931				0001
Purchased Call/SPX/SPXI136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/06/2023	03/06/2024	03/08/2023	Expire	1	2,499,000	4048.42									(55)				0001
Purchased Call/SPX/SPXI134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/23/2023	03/20/2024	03/27/2023	Expire	1	1,861,763	263									(11)				0001
Purchased Call/SPX/SPXI137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,164,000	3861.59									(10)				0001
Purchased Call/SPX/SPXI134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/24/2023	03/25/2024	03/28/2023	Expire	1	1,271,000	4169.54									(5)				0001
Purchased Call/SPX/SPXI136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/08/2023	03/08/2024	03/10/2023	Expire	1	3,701,000	3992.01									(119)				0001
Purchased Call/SPX/SPXI137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/10/2023	03/12/2024	03/14/2023	Expire	1	3,677,000	3861.59									(27)				0001
Purchased Call/SPX/SPXI137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/10/2023	03/08/2024	03/14/2023	Expire	1	2,451,094	3992									(51)				0001
Purchased Call/SPX/SPXI137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,496,716	3991									(52)				0001
Purchased Call/SPX/SPXI138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/16/2023	03/14/2025	03/20/2023	Expire	1	1,005,042	3911									100				0001
Purchased Call/SPX/SPXI13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/31/2023	04/01/2024	04/04/2023	Expire	1	1,865,000	264.82													0001
Purchased Call/NFC/NFC061IIISH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2022	03/08/2024	01/06/2023	Exercise	1	682,794	247.68			15,611	(3,361)			15,611		(19,258)				0001
Purchased Call/NFC/NFC1618S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2022	10/18/2024	05/24/2023	Exercise	1	197,770	218.08			24,403	16,293			24,403		(8,796)				0001
Purchased Call/SPX/SPXI138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/16/2023	03/15/2024	03/20/2023	Expire	1	10,406,000	3960.28									(124)				0001
Purchased Call/NFC/NFC161CSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2024	01/12/2023	Exercise	1	9,321,681	221.9			28,722	60,534	31,812		60,534		(29,495)				0001
Purchased Call/SPX/SPXI139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/17/2023	03/15/2024	03/21/2023	Expire	1	2,094,000	3916.64									(13)				0001

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Purchased Call/SPX/SPXI139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	03/21/2023	Expire	1	4,921,000	3916.64									(23)				0001
Purchased Call/SPX/SPXI139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2023	Expire	1	5,081,000	3951.57									(98)				0001
Purchased Call/SPX/SPXI139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,183,000	4002.87									(70)				0001
Purchased Call/SPX/SPXI13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Expire	1	1,011,000	4330.74									(24)				0001
Purchased Call/SPX/SPXI13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Expire	1	2,410,000	100									(67)				0001
Purchased Call/NFC/NFC161TSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	11/24/2023	Exercise	1	7,637,698	247.54	6,151	5,962	(188)				5,962		(4,998)				0001
Purchased Call/SPX/SPXI13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/27/2023	Expire	1	3,229,000	3948.72									(27)				0001
Purchased Call/SPX/SPXI13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Expire	1	4,695,000	3970.99									(10)				0001
Purchased Call/SPX/SPXI13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2023	Expire	1	3,492,000	3977.53									(85)				0001
Purchased Call/SPX/SPXI13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire	1	2,330,000	3971.27									(61)				0001
Purchased Call/SPX/SPXI13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Expire	1	3,828,000	4027.81									(111)				0001
Purchased Call/SPX/SPXI13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Expire	1	2,216,000	4027.81									(85)				0001
Purchased Call/SPX/SPXI13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Expire	1	2,524,000	4109.31													0001
Purchased Call/SPX/SPXI13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2023	Expire	1	4,821,000	4109.31									2				0001
Purchased Call/SPX/SPXI13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	3,093,000	4090.38									(88)				0001
Purchased Call/SPX/SPXI13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	4,657,000	4090.38									(147)				0001
Purchased Call/SPX/SPXI13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	1,432,000	100									(48)				0001
Purchased Call/SPX/SPXI13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire	1	1,929,000	4154.87									(27)				0001
Purchased Call/SPX/SPXI13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire	1	2,338,000	4090.38									(78)				0001
Purchased Call/SPX/SPXI13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Expire	1	3,102,000	4105.02									7				0001
Purchased Call/NFC/NFC161CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	01/13/2023	Exercise	1	8,232,900	224.09	9,776	19,806	10,030				19,806		(9,275)				0001
Purchased Call/NFC/NFC161TSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	11/28/2023	Exercise	1	1,369,272	248.02	3,476	4,510	1,034				4,510		(3,285)				0001
Purchased Call/SPX/SPXI13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	4,893,000	4091.95									(74)				0001
Purchased Call/SPX/SPXI13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	04/28/2023	Expire	1	1,541,753	4057									93				0001
Purchased Call/SPX/SPXI13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Expire	1	3,257,000	4137.64									16				0001
Purchased Call/SPX/SPXI13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/18/2023	Expire	1	9,212,000	4137.64									97				0001
Purchased Call/SPX/SPXI13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2023	Expire	1	2,194,000	4151.32									(35)				0001
Purchased Call/SPX/SPXI13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire	1	6,876,000	4129.79									98				0001
Purchased Call/NFC/NFC161TSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	11/28/2023	Expire	1	2,328,359	248.02									195				0001
Purchased Call/SPX/SPXI13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/25/2023	Expire	1	12,605,000	4133.52									201				0001

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Purchased Call/SPX/SPXI13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/21/2023	04/23/2024	04/25/2023	Expire	1	3,365,000	4133.52									29				0001
Purchased Call/SPX/SPXI13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/25/2023	04/25/2024	04/27/2023	Expire	1	6,415,000	4071.63									(83)				0001
Purchased Call/SPX/SPXI13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	4,706,000	4169.48									48				0001
Purchased Call/SPX/SPXI13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/28/2023	04/26/2024	05/02/2023	Expire	1	3,550,000	4169.48									49				0001
Purchased Call/NFC/NFC161US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	12/06/2023	Exercise	1	8,218,529	245.97			12,496	17,698	5,203		17,698		(11,969)				0001
Purchased Call/NFC/NFC161CSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2025	01/18/2023	Exercise	1	6,862,822	225.61			70,553	83,384	12,830		83,384		(70,498)				0001
Purchased Call/NFC/NFC161CSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Exercise	1	17,734,363	225.61			101,407	153,409	52,001		153,409		(102,497)				0001
Purchased Call/SPX/SPXI13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/09/2023	05/09/2024	05/11/2023	Expire	1	1,868,000	4119.17									(19)				0001
Purchased Call/SPX/SPXI13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/05/2023	05/03/2024	05/09/2023	Expire	1	1,642,425	4096									57				0001
Purchased Call/SPX/SPXI13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2023	05/13/2024	05/16/2023	Expire	1	2,190,000	4124.08									36				0001
Purchased Call/SPX/SPXI13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/08/2023	05/03/2024	05/10/2023	Expire	1	2,049,465	4324									(41)				0001
Purchased Call/NFC/NFC061XS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2024	04/06/2023	Exercise	1	378,241	244.2			14,426	2,321			14,426		(12,363)				0001
Purchased Call/SPX/SPXI13OSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/19/2023	05/20/2024	05/23/2023	Expire	1	807,000	13803.49									28				0001
Purchased Call/NFC/NFC161USB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	12/12/2023	Expire	1	6,321,159	248.68									1,786				0001
Purchased Call/NFC/NFC161USD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2024	12/12/2023	Expire	1	5,074,100	248.68									1,244				0001
Purchased Call/NFC/NFC16118SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	01/18/2023	Exercise	1	288,636	219.63			22,681	10,829			22,681		(12,285)				0001
Purchased Call/SPX/SPXI13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/25/2023	05/24/2024	05/30/2023	Expire	1	1,441,000	4151.28									50				0001
Purchased Call/SPX/SPXI13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/23/2023	05/23/2024	05/25/2023	Expire	1	3,356,000	4145.58									(43)				0001
Purchased Call/SPX/SPXI13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	2,803,000	4115.24									(36)				0001
Purchased Call/SPX/SPXI13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	5,232,000	4115.24									(76)				0001
Purchased Call/SPX/SPXI13QSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/24/2023	05/24/2024	05/26/2023	Expire	1	2,351,000	4115.24									(40)				0001
Purchased Call/SPX/SPXI13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/25/2023	05/24/2024	05/30/2023	Expire	1	2,615,000	4151.28									156				0001
Purchased Call/NFC/NFC161USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	12/13/2023	Exercise	1	6,057,546	250.47			3,124	3,632	509		3,632		(2,634)				0001
Purchased Call/SPX/SPXI13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/26/2023	05/24/2024	05/31/2023	Expire	1	2,851,000	4205.45									123				0001
Purchased Call/SPX/SPXI13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/31/2023	05/31/2024	06/02/2023	Expire	1	2,536,000	4179.83									(17)				0001
Purchased Call/SPX/SPXI13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/04/2023	05/02/2025	05/08/2023	Expire	1	1,546,145	4145									173				0001
Purchased Call/SPX/SPXI13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/06/2023	06/06/2025	06/08/2023	Expire	1	1,221,000	4283.85									34				0001
Purchased Call/SPX/SPXI13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/01/2023	05/31/2024	06/05/2023	Expire	1	3,548,000	4221.02									86				0001
Purchased Call/SPX/SPXI13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/08/2023	06/07/2024	06/12/2023	Expire	1	2,901,000	4293.93									172				0001
Purchased Call/NFC/NFC161USK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2025	12/14/2023	Expire	1	5,387,305	252.71									525				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13V5J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/18/2024	06/21/2023	Expire	1	1,150,000	105									59				0001
Purchased Call/SPX/SPXI13V9I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/14/2024	06/21/2023	Expire	1	2,509,867	4373									321				0001
Purchased Call/SPX/SPXI13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/05/2023	06/03/2024	06/07/2023	Expire	1	2,129,805	4329									(18)				0001
Purchased Call/NFC/NFC161CSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	01/24/2023	Exercise	1	6,618,328	222.16			9,985	15,698	5,713		15,698		(9,615)				0001
Purchased Call/SPX/SPXI13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/26/2023	06/26/2024	06/28/2023	Expire	1	5,008,000	4328.82									(5)				0001
Purchased Call/SPX/SPXI13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,005,000	4378.41									(2)				0001
Purchased Call/SPX/SPXI13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,404,000	4450.38									226				0001
Purchased Call/NFC/NFC061XSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	11/02/2023	Exercise	1	54,819	257.68			109	(1,507)			109		(2,066)				0001
Purchased Call/SPX/SPXJ130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	06/28/2024	07/05/2023	Expire	1	4,176,000	4450.38									444				0001
Purchased Call/SPX/SPXJ132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/10/2023	07/09/2025	07/12/2023	Expire	1	1,055,834	4399									32				0001
Purchased Call/SPX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2023	07/05/2024	07/07/2023	Expire	1	2,656,000	4446.82									2				0001
Purchased Call/SPX/SPXJ134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/23/2025	07/25/2023	Expire	1	4,154,000	4487.35									1,731				0001
Purchased Call/SPX/SPXJ131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,598,000	4411.59									113				0001
Purchased Call/SPX/SPXJ131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,869,000	4411.59									203				0001
Purchased Call/SPX/SPXJ131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/09/2024	07/11/2023	Expire	1	2,925,000	4398.95									159				0001
Purchased Call/NFC/NFC161USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	12/19/2023	Exercise	1	6,160,001	256.73			2,956	3,123	167		3,123		(1,319)				0001
Purchased Call/NFC/NFC161USQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	12/19/2023	Expire	1	16,023,267	256.73									3,347				0001
Purchased Call/SPX/SPXJ134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/24/2023	07/24/2024	07/26/2023	Expire	1	1,013,000	4554.64									4				0001
Purchased Call/SPX/SPXJ133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/16/2024	07/18/2023	Expire	1	4,961,000	4505.42									212				0001
Purchased Call/SPX/SPXJ133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/17/2023	07/17/2024	07/19/2023	Expire	1	3,113,000	4522.79									17				0001
Purchased Call/SPX/SPXJ133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/17/2023	07/12/2024	07/19/2023	Expire	1	1,673,714	4451									18				0001
Purchased Call/SPX/SPXJ133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/17/2023	07/12/2024	07/19/2023	Expire	1	2,002,458	4510									15				0001
Purchased Call/SPX/SPXJ134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/22/2024	07/25/2023	Expire	1	4,483,000	4536.34									202				0001
Purchased Call/SPX/SPXJ134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/23/2024	07/25/2023	Expire	1	3,680,000	4536.34									166				0001
Purchased Call/NFC/NFC161CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	01/24/2023	Exercise	1	11,025,813	222.16			21,708	52,008	30,301		52,008		(22,618)				0001
Purchased Call/SPX/SPXJ134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/25/2023	07/25/2024	07/27/2023	Expire	1	4,829,000	4567.46									23				0001
Purchased Call/SPX/SPXJ135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/26/2023	07/24/2024	07/28/2023	Expire	1	5,129,385	4551									110				0001
Purchased Call/SPX/SPXJ135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2023	07/26/2024	07/31/2023	Expire	1	2,019,000	4537.41									119				0001
Purchased Call/NFC/NFC1618SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	08/01/2023	Exercise	1	154,791	218.87			15,801	9,318			15,801		(6,921)				0001
Purchased Call/NFC/NFC161USX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	12/21/2023	Expire	1	23,033,385	257.61									3,686				0001

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Purchased Call/SPX/SPXJ135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/26/2024	08/01/2023	Expire	1	4,459,000	4582.23									215				0001
Purchased Call/SPX/SPXJ136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/29/2024	08/01/2023	Expire	1	3,174,000	4582.23									153				0001
Purchased Call/SPX/SPXJ136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/30/2024	08/01/2023	Expire	1	3,204,000	4582.23									155				0001
Purchased Call/SPX/SPXJ139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/09/2023	08/08/2025	08/11/2023	Expire	1	1,063,351	4506									46				0001
Purchased Call/SPX/SPXJ137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	08/02/2024	08/07/2023	Expire	1	1,810,000	4726.98									104				0001
Purchased Call/SPX/SPXJ136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/01/2023	08/01/2024	08/03/2023	Expire	1	3,842,000	4576.73									46				0001
Purchased Call/SPX/SPXJ137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	7,233,000	4513.39									46				0001
Purchased Call/SPX/SPXJ137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/02/2023	08/02/2024	08/04/2023	Expire	1	2,015,000	4513.39									23				0001
Purchased Call/NFC/NFC061YSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	11/28/2023	Exercise	1	50,040	254.5			613	(888)			613		(1,835)				0001
Purchased Call/SPX/SPXJ137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2023	08/05/2024	08/08/2023	Expire	1	3,146,000	4478.03									271				0001
Purchased Call/SPX/SPXJ137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2023	08/05/2024	08/08/2023	Expire	1	5,901,000	4478.03									575				0001
Purchased Call/NFC/NFC161USZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	12/22/2023	Expire	1	14,905,421	254.96									2,904				0001
Purchased Call/SPX/SPXJ138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/08/2023	08/08/2024	08/10/2023	Expire	1	2,129,000	4499.38									37				0001
Purchased Call/SPX/SPXJ138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/08/2023	08/06/2024	08/10/2023	Expire	1	1,903,163	4478									35				0001
Purchased Call/SPX/SPXJ13ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2023	08/15/2024	08/17/2023	Expire	1	1,969,000	4437.86									28				0001
Purchased Call/SPX/SPXJ13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/15/2024	08/18/2023	Expire	1	2,534,018	4438									36				0001
Purchased Call/SPX/SPXJ13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/17/2023	08/16/2024	08/21/2023	Expire	1	1,521,436	4423									248				0001
Purchased Call/SPX/SPXJ13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/20/2024	08/22/2023	Expire	1	2,179,000	4369.71									427				0001
Purchased Call/SPX/SPXJ13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2023	08/23/2024	08/25/2023	Expire	1	3,050,000	4436.01									57				0001
Purchased Call/SPX/SPXJ13CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	3,324,000	4405.71									328				0001
Purchased Call/SPX/SPXJ13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	7,853,000	4405.71									876				0001
Purchased Call/SPX/SPXJ13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/23/2024	08/29/2023	Expire	1	4,345,000	4405.71									513				0001
Purchased Call/SPX/SPXJ13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/27/2024	08/29/2023	Expire	1	4,177,000	4405.71									242				0001
Purchased Call/SPX/SPXJ13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/29/2023	08/27/2024	08/31/2023	Expire	1	1,485,138	4394									81				0001
Purchased Call/NFC/NFC161VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	12/22/2023	Expire	1	5,093,195	254.96									762				0001
Purchased Call/SPX/SPXJ13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/01/2023	Expire	1	3,579,000	4514.87									82				0001
Purchased Call/NFC/NFC061YSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024	06/20/2023	Exercise	1	113,332	249.8			3,184	(324)			3,184		(3,783)				0001
Purchased Call/SPX/SPXJ13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2023	08/30/2024	09/05/2023	Expire	1	8,162,000	4507.66									697				0001
Purchased Call/SPX/SPXJ13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2023	08/30/2024	09/05/2023	Expire	1	4,743,000	4507.66									764				0001
Purchased Call/SPX/SPXJ13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,471,000	4515.77									356				0001

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Purchased Call/SPX/SPXJ13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,821,000	4515.77									467				0001
Purchased Call/NFC/NFC161CSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/20/2023	01/22/2025	01/24/2023	Expire	1	2,033,150	226.18									33				0001
Purchased Call/SPX/SPXJ13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	7,200,000	4515.77									1,196				0001
Purchased Call/SPX/SPXJ13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/06/2023	Expire	1	3,103,000	4515.77									540				0001
Purchased Call/SPX/SPXJ13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2023	09/06/2024	09/11/2023	Expire	1	4,032,000	4451.14									410				0001
Purchased Call/NFC/NFC161VS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/22/2023	12/23/2024	12/27/2023	Expire	1	4,584,410	257.17									1,697				0001
Purchased Call/SPX/SPXJ13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/06/2024	09/12/2023	Expire	1	2,646,000	4457.49									256				0001
Purchased Call/SPX/SPXJ13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/06/2024	09/12/2023	Expire	1	4,220,000	4457.49									518				0001
Purchased Call/SPX/SPXJ13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2024	09/12/2023	Expire	1	2,041,000	4457.49									166				0001
Purchased Call/NFC/NFC161VS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/26/2023	12/26/2024	12/28/2023	Expire	1	20,371,014	257.74									3,296				0001
Purchased Call/NFC/NFC161CSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/20/2023	01/22/2024	01/24/2023	Exercise	1	3,866,536	226.18		9,014	23,584	14,570			23,584		(9,330)				0001
Purchased Call/SPX/SPXJ13ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,886,000	4450.32									328				0001
Purchased Call/SPX/SPXJ13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,977,000	4450.32									621				0001
Purchased Call/NFC/NFC161VSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/27/2023	12/27/2024	12/29/2023	Expire	1	17,600,717	257.93									2,494				0001
Purchased Call/SPX/SPXJ13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/19/2023	09/17/2024	09/21/2023	Expire	1	2,100,551	4450									127				0001
Purchased Call/SPX/SPXJ13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/17/2025	09/19/2023	Expire	1	2,746,000	4450.32									394				0001
Purchased Call/SPX/SPXJ13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/28/2023	09/26/2025	10/02/2023	Expire	1	1,171,077	4274									157				0001
Purchased Call/SPX/SPXJ13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/22/2023	09/24/2025	09/26/2023	Expire	1	1,824,000	5140.87									299				0001
Purchased Call/NFC/NFC0612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/29/2022	04/30/2024	06/13/2023	Exercise	1	52,014	241.25			2,544	895			2,544		(1,793)				0001
Purchased Call/SPX/SPXJ13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/27/2024	09/29/2023	Expire	1	2,477,000	4274.51									124				0001
Purchased Call/NFC/NFC161VSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/27/2023	12/26/2025	12/29/2023	Expire	1	8,394,906	257.93									872				0001
Purchased Call/SPX/SPXJ13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/28/2023	09/27/2024	10/02/2023	Expire	1	9,440,000	4299.7									654				0001
Purchased Call/SPX/SPXJ13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	3,990,000	4288.05									476				0001
Purchased Call/NFC/NFC1619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/04/2022	11/06/2024	06/07/2023	Exercise	1	50,194	214.8			6,695	4,562			6,695		(2,445)				0001
Purchased Call/SPX/SPXJ13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	10/03/2023	Expire	1	5,561,000	4288.05									752				0001
Purchased Call/SPX/SPXJ13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/30/2024	10/03/2023	Expire	1	2,631,000	4288.05									376				0001
Purchased Call/SPX/SPXJ13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/08/2029	10/11/2023	Expire	1	36,433,000	4308.5													0001
Purchased Call/NFC/NFC161VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/29/2023	12/31/2025	01/03/2024	Expire	1	172,998	257.01									22				0001
Purchased Call/SPX/SPXJ13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/30/2025	10/03/2023	Expire	1	1,488,000	5304.32									184				0001
Purchased Call/SPX/SPXJ130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/10/2023	10/03/2025	10/12/2023	Expire	1	1,548,215	5345									62				0001

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Purchased Call/SPX/SPXJ13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/02/2023	09/27/2024	10/04/2023	Expire	1	3,331,815	4288									285				0001
Purchased Call/SPX/SPXJ13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	7,539,000	4258.19									735				0001
Purchased Call/NFC/NFC161DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2024	01/25/2023	Exercise	1	7,734,702	228.27			8,808	18,692	9,884		18,692		(9,422)				0001
Purchased Call/SPX/SPXJ13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,997,000	4258.19									500				0001
Purchased Call/SPX/SPXJ13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	4,238,168	4264									397				0001
Purchased Call/SPX/SPXJ13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/05/2023	10/04/2024	10/10/2023	Expire	1	3,163,703	4264									1,148				0001
Purchased Call/SPX/SPXJ13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/06/2023	10/08/2024	10/11/2023	Expire	1	1,071,000	105									123				0001
Purchased Call/NFC/NFC061ZST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024	05/23/2023	Exercise	1	61,885	240.9			2,718	727			2,718		(2,158)				0001
Purchased Call/SPX/SPXJ13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/06/2023	10/04/2024	10/11/2023	Expire	1	2,607,000	4308.5									514				0001
Purchased Call/SPX/SPXJ13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/06/2023	10/04/2024	10/11/2023	Expire	1	2,787,000	4308.5									637				0001
Purchased Call/SPX/SPXJ130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/06/2023	10/07/2024	10/11/2023	Expire	1	4,275,000	4308.5									868				0001
Purchased Call/SPX/SPXJ130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/06/2023	10/08/2024	10/11/2023	Expire	1	7,265,000	4308.5									1,405				0001
Purchased Call/SPX/SPXJ130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/09/2023	10/09/2024	10/11/2023	Expire	1	2,946,000	4335.66									97				0001
Purchased Call/SPX/SPXJ13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/11/2023	10/11/2024	10/13/2023	Expire	1	3,993,000	4376.95									133				0001
Purchased Call/NFC/NFC161DS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	01/31/2023	Exercise	1	3,983,389	229.39			4,458	8,938	4,480		8,938		(4,347)				0001
Purchased Call/SPX/SPXJ13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/13/2023	10/11/2024	10/17/2023	Expire	1	3,546,000	4327.78									269				0001
Purchased Call/SPX/SPXJ13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,779,000	4327.78									272				0001
Purchased Call/SPX/SPXJ130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/19/2023	10/17/2024	10/23/2023	Expire	1	2,199,866	4373									729				0001
Purchased Call/SPX/SPXJ13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/20/2023	10/18/2024	10/24/2023	Expire	1	4,494,000	4224.16									350				0001
Purchased Call/SPX/SPXJ13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/20/2023	10/18/2024	10/24/2023	Expire	1	3,384,000	4224.16									328				0001
Purchased Call/SPX/SPXJ13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/20/2023	10/22/2024	10/24/2023	Expire	1	2,127,000	4224.16									203				0001
Purchased Call/NFC/NFC061ZSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2024	01/23/2023	Exercise	1	345,250	238.49			15,644	4,180			15,644		(11,805)				0001
Purchased Call/NFC/NFC161DS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	01/31/2023	Exercise	1	2,438,713	229.39			5,860	11,721	5,861		11,721		(5,712)				0001
Purchased Call/SPX/SPXJ13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/25/2023	10/25/2024	10/27/2023	Expire	1	6,486,000	4186.77									142				0001
Purchased Call/SPX/SPXJ13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/26/2023	10/24/2024	10/30/2023	Expire	1	1,253,066	4248									308				0001
Purchased Call/SPX/SPXJ13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/27/2023	10/29/2024	10/31/2023	Expire	1	1,123,000	100									178				0001
Purchased Call/NFC/NFC161DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/31/2023	Exercise	1	11,369,964	229.39			69,610	87,073	17,462		87,073		(70,169)				0001
Purchased Call/SPX/SPXJ13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/27/2023	10/25/2024	10/31/2023	Expire	1	2,528,000	4117.37									250				0001
Purchased Call/SPX/SPXJ13SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/27/2023	10/28/2024	10/31/2023	Expire	1	2,162,000	4117.37									338				0001
Purchased Call/SPX/SPXJ13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	10/30/2023	10/30/2024	11/01/2023	Expire	1	2,374,000	4166.82									125				0001

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Purchased Call/SPX/SPXJ13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/30/2023	10/30/2024	11/01/2023	Expire	1	2,022,000	4166.82									125				0001
Purchased Call/NFC/NFC1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/12/2022	05/10/2024	05/25/2023	Exercise	1	164,186	237.3			7,550	2,203			7,550		(5,783)				0001
Purchased Call/NFC/NFC1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/13/2022	05/14/2024	06/01/2023	Exercise	1	121,184	239.58			6,774	2,820			6,774		(4,199)				0001
Purchased Call/SPX/SPXJ130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/07/2025	10/11/2023	Expire	1	2,055,000	4308.5									302				0001
Purchased Call/SPX/SPXJ13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/07/2023	11/07/2024	11/09/2023	Expire	1	3,678,000	4378.38									91				0001
Purchased Call/NFC/NFC161DSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/03/2023	02/05/2024	02/07/2023	Exercise	1	5,166,175	232.91		8,144	15,010	6,866			15,010		(8,504)				0001
Purchased Call/SPX/SPXJ13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/08/2023	11/08/2024	11/10/2023	Expire	1	5,226,000	4382.78									131				0001
Purchased Call/SPX/SPXJ13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/14/2023	11/12/2024	11/16/2023	Expire	1	2,136,976	4415									183				0001
Purchased Call/SPX/SPXJ13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/14/2023	11/12/2024	11/16/2023	Expire	1	2,657,974	4415									272				0001
Purchased Call/NFC/NFC1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/18/2022	05/17/2024	06/15/2023	Exercise	1	100,214	236.99			4,665	1,375			4,665		(3,606)				0001
Purchased Call/SPX/SPXJ13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2023	11/18/2024	11/21/2023	Expire	1	637,000	15837.99									99				0001
Purchased Call/SPX/SPXJ13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2023	11/15/2024	11/21/2023	Expire	1	4,010,000	4514.02									364				0001
Purchased Call/SPX/SPXJ13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2023	11/15/2024	11/21/2023	Expire	1	2,257,000	4514.02									263				0001
Purchased Call/NFC/NFC161DSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2025	02/09/2023	Exercise	1	5,124,659	233.37		3,423	6,148	2,725			6,148		(3,185)				0001
Purchased Call/SPX/SPXJ13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2023	11/19/2024	11/21/2023	Expire	1	2,843,000	4514.02									193				0001
Purchased Call/SPX/SPXJ13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2023	11/19/2024	11/21/2023	Expire	1	2,255,000	4514.02									414				0001
Purchased Call/SPX/SPXJ13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	3,300,000	4556.62									666				0001
Purchased Call/SPX/SPXJ13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/22/2023	11/22/2024	11/27/2023	Expire	1	1,967,000	4556.62									374				0001
Purchased Call/NFC/NFC1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/20/2022	05/20/2024	08/08/2023	Exercise	1	280,002	236.46			16,675	7,417			16,675		(9,487)				0001
Purchased Call/SPX/SPXK130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/24/2023	11/25/2025	11/28/2023	Expire	1	1,886,000	4504.63									1,041				0001
Purchased Call/SPX/SPXK131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/01/2023	12/03/2025	12/05/2023	Expire	1	2,715,000	4539.49									1,487				0001
Purchased Call/SBC/SBC0174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/04/2024	12/07/2023	Exercise	1	53,476	242.06			40	(873)			40		(1,023)				0001
Purchased Call/SBC/SBC0174SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	01/19/2023	Exercise	1	147,407	240.62			1,415	(1,358)			1,415		(3,098)				0001
Purchased Call/SPX/SPXK131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/29/2023	11/29/2024	12/01/2023	Expire	1	1,827,000	4550.58									45				0001
Purchased Call/SPX/SPXK132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/07/2023	12/06/2024	12/11/2023	Expire	1	5,644,000	4585.59									552				0001
Purchased Call/SPX/SPXK132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,065,000	4585.59									332				0001
Purchased Call/SPX/SPXK133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/08/2023	12/09/2024	12/12/2023	Expire	1	3,594,000	4604.37									602				0001
Purchased Call/SPX/SPXK133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/08/2023	12/09/2024	12/12/2023	Expire	1	5,888,000	4604.37									1,115				0001
Purchased Call/SPX/SPXK134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	3,926,000	4643.7									127				0001
Purchased Call/SPX/SPXK134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	2,718,000	4643.7									145				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	5,279,000	4643.7									328				0001
Purchased Call/SBC/SBC0175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/06/2024	02/23/2023	Exercise	1	157,192	236.45			2,141	(1,028)			2,141		(3,231)				0001
Purchased Call/NFC/NFC161D$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	02/13/2023	Exercise	1	9,216,246	232.17		29,222	44,014	14,791			44,014		(29,722)				0001
Purchased Call/SBC/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024	06/15/2023	Exercise	1	53,905	236.45			1,094	(58)			1,094		(1,423)				0001
Purchased Call/SPX/SPXK134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/12/2023	12/12/2024	12/14/2023	Expire	1	4,234,000	4643.7									311				0001
Purchased Call/SPX/SPXK135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/15/2023	12/10/2024	12/19/2023	Expire	1	1,761,995	4530									294				0001
Purchased Call/SPX/SPXK135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,398,000	100									279				0001
Purchased Call/SPX/SPXK135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/18/2023	12/18/2024	12/20/2023	Expire	1	1,932,000	4740.56									89				0001
Purchased Call/SPX/SPXK135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,108,000	4740.56									123				0001
Purchased Call/NFC/NFC161D$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	02/14/2023	Expire	1	1,921,042	231.81									115				0001
Purchased Call/SPX/SPXK136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/19/2023	12/19/2024	12/21/2023	Expire	1	3,207,000	4768.37									187				0001
Purchased Call/NFC/NFC161A$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	01/13/2023	Exercise	1	484,420	218.35			45,104	24,672			45,104		(21,140)				0001
Purchased Call/SPX/SPXK136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	5,493,000	4698.35									183				0001
Purchased Call/SPX/SPXK136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/20/2023	12/20/2024	12/22/2023	Expire	1	2,072,000	4698.35									113				0001
Purchased Call/SPX/SPXK136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	4,088,000	4746.75									566				0001
Purchased Call/SPX/SPXK136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/21/2023	12/20/2024	12/26/2023	Expire	1	2,306,000	4746.75									507				0001
Purchased Call/NFC/NFC161D$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	02/14/2023	Exercise	1	2,791,322	231.81		5,606	7,519	1,912			7,519		(5,507)				0001
Purchased Call/SBC/SBC0176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/27/2024	09/28/2023	Exercise	1	91,999	234.89			1,246	(539)			1,246		(1,794)				0001
Purchased Call/SBC/SBC0176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	09/28/2023	Exercise	1	458,315	234.32			6,768	(3,024)			6,768		(10,003)				0001
Purchased Call/SPX/SPXK137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/22/2023	12/20/2024	12/27/2023	Expire	1	3,621,000	4754.63									508				0001
Purchased Call/SPX/SPXK138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/26/2023	12/26/2024	12/28/2023	Expire	1	2,914,000	4774.75									138				0001
Purchased Call/SBC/SBC0176$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/07/2024	05/04/2023	Exercise	1	107,272	232.68			2,937	697			2,937		(2,437)				0001
Purchased Call/SPX/SPXK138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/27/2023	12/27/2024	12/29/2023	Expire	1	7,759,000	4781.58									269				0001
Purchased Call/NFC/NFC161E$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2024	02/14/2023	Exercise	1	6,744,007	231.81		3,825	8,337	4,512			8,337		(4,322)				0001
Purchased Call/SPX/SPXK139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/28/2023	12/27/2024	01/02/2024	Expire	1	5,150,000	4783.35									550				0001
Purchased Call/SRM/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	09/08/2023	09/07/2029	09/12/2023	Expire	1	4,923,000	100													0001
Purchased Call/SPX/SPXK139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/28/2023	12/20/2024	01/02/2024	Expire	1	1,611,534	4698									770				0001
Purchased Call/SPX/SPXK139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/29/2023	12/27/2024	01/03/2024	Expire	1	4,943,000	4769.83									581				0001
Purchased Call/SPX/SPXK139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	12/29/2023	12/30/2024	01/03/2024	Expire	1	5,838,000	4769.83									792				0001
Purchased Call/SBC/SBC0176$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	04/06/2023	Exercise	1	102,666	233.38			2,518	337			2,518		(2,427)				0001

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Purchased Call/SRM/SRM0401SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	05/24/2023	Expire	1	2,978,000	100													0001
Purchased Call/SPX/SPXK139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire	1	2,051,000	4769.83									389				0001
Purchased Call/UIB/UIB0000SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/15/2023	08/14/2024	08/17/2023	Expire	1	335,536	530.45									6				0001
Purchased Call/UIB/UIB0000SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/18/2023	08/15/2025	08/22/2023	Expire	1	261,074	524.79									31				0001
Purchased Call/UIB/UIB0000SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/24/2023	08/23/2024	08/28/2023	Expire	1	633,474	525.93									74				0001
Purchased Call/UIB/UIB0000ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/23/2023	08/22/2025	08/25/2023	Expire	1	484,656	524.99									17				0001
Purchased Call/UIB/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2023	09/04/2025	09/08/2023	Expire	1	377,662	529.93									13				0001
Purchased Call/NFC/NFC1611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024	06/20/2023	Exercise	1	211,947	240.77			11,567	4,437			11,567		(7,400)				0001
Purchased Call/UIB/UIB0001SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2023	09/05/2024	09/08/2023	Expire	1	3,374,061	528.28									180				0001
Purchased Call/UIB/UIB0001SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2023	09/08/2025	09/13/2023	Expire	1	972,266	527.57									36				0001
Purchased Call/UIB/UIB0001SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2023	09/11/2025	09/14/2023	Expire	1	1,624,533	528.59									70				0001
Purchased Call/UIB/UIB0002SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2023	09/20/2024	09/26/2023	Expire	1	827,317	517.74									98				0001
Purchased Call/UIB/UIB0001SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/21/2023	09/19/2025	09/25/2023	Expire	1	506,538	523.03									57				0001
Purchased Call/UIB/UIB0002SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2023	10/04/2024	10/11/2023	Expire	1	2,141,054	509.37									120				0001
Purchased Call/UIB/UIB0002S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2023	09/19/2025	09/26/2023	Expire	1	433,165	517.74									53				0001
Purchased Call/UIB/UIB0002SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/08/2025	10/12/2023	Expire	1	74,231	509.37									3				0001
Purchased Call/UIB/UIB0002SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/13/2023	10/10/2025	10/17/2023	Expire	1	327,579	512.7									44				0001
Purchased Call/UIB/UIB0003SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2023	10/31/2025	11/03/2023	Expire	1	1,073,285	501.45									57				0001
Purchased Call/UIB/UIB0002SW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/13/2023	10/11/2024	10/17/2023	Expire	1	228,515	512.7									39				0001
Purchased Call/UIB/UIB0003SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/06/2024	11/09/2023	Exercise	1	4,395,907	512.22			3,530	4,276	746		4,276		(3,298)				0001
Purchased Call/UIB/UIB0004SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2023	11/21/2025	11/28/2023	Expire	1	1,298,961	517.32									144				0001
Purchased Call/UIB/UIB0004SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/09/2023	11/08/2024	11/13/2023	Expire	1	1,927,038	508.94									393				0001
Purchased Call/SBC/SBC0176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	06/07/2023	Exercise	1	106,196	233.51			2,086	(361)			2,086		(2,608)				0001
Purchased Call/NFC/NFC161ESF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Exercise	1	14,185,763	231.07		28,671	42,599	13,927			42,599		(29,291)				0001
Purchased Call/UIB/UIB0004S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/12/2024	11/16/2023	Expire	1	1,716,318	509.69									121				0001
Purchased Call/UIB/UIB0005S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2023	12/02/2025	12/08/2023	Expire	1	56,047	523.26									3				0001
Purchased Call/UIB/UIB0005S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/07/2023	12/05/2025	12/11/2023	Expire	1	920,623	518.65									132				0001
Purchased Call/UIB/UIB0004SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/17/2023	11/15/2024	11/21/2023	Expire	1	1,506,477	514.05									285				0001
Purchased Call/SBC/SBC0176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/15/2024	02/13/2023	Exercise	1	104,179	234.82			2,285	(31)			2,285		(2,388)				0001
Purchased Call/UIB/UIB0004SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,660,358	517.32									495				0001

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Purchased Call/SBC/SBC0177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/12/2024	12/29/2023	Exercise	1	50,049	234.85			1,494	347			1,494		(1,259)				0001
Purchased Call/NFC/NFC161ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/05/2022	12/05/2024	01/23/2023	Exercise	1	1,039,221	222.61			55,095	11,494			55,095		(43,978)				0001
Purchased Call/UIB/UIB0005S2	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/05/2023	12/04/2024	12/07/2023	Expire	1	3,374,107	522.45									303				0001
Purchased Call/SBC/SBC0177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	01/06/2023	Exercise	1	302,809	232.41			7,367	80			7,367		(7,592)				0001
Purchased Call/UIB/UIB0005S4	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/06/2023	12/05/2024	12/08/2023	Exercise	1	2,433,929	519.82		3,498	3,852	355			3,852		(3,206)				0001
Purchased Call/SBC/SBC0177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2022	05/06/2024	03/07/2023	Exercise	1	564,568	231.93			13,912	1,087			13,912		(13,009)				0001
Purchased Call/UIB/UIB0005SB	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/11/2023	12/06/2024	12/13/2023	Expire	1	1,432,026	520.45									110				0001
Purchased Call/UIB/UIB0005SD	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/12/2023	12/10/2024	12/14/2023	Expire	1	694,102	520.45									85				0001
Purchased Call/NFC/NFC161ASN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/06/2022	12/06/2024	02/23/2023	Exercise	1	806,827	220.38			102,053	66,160			102,053		(36,472)				0001
Purchased Call/UIB/UIB0005SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/14/2023	12/13/2024	12/18/2023	Expire	1	2,050,496	525.46									441				0001
Purchased Call/UIB/UIB0006S2	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/27/2023	12/26/2025	12/29/2023	Expire	1	4,838,484	530.88									599				0001
Purchased Call/UIB/UIB0005SL	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/15/2023	12/13/2024	12/19/2023	Expire	1	2,328,885	529.46									401				0001
Purchased Call/NFC/NFC1611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2022	06/07/2024	11/10/2023	Exercise	1	93,674	237.74			3,503	307			3,503		(3,412)				0001
Purchased Call/NFC/NFC161ESH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/21/2023	02/21/2024	02/23/2023	Exercise	1	6,324,687	228.11		12,457	21,910	9,453			21,910		(12,829)				0001
Purchased Call/UIB/UIB0005SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/19/2023	12/18/2024	12/21/2023	Expire	1	2,418,693	529.33									365				0001
Purchased Call/UIB/UIB0005ST	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	12/20/2023	12/19/2024	12/22/2023	Expire	1	1,819,156	531.49									453				0001
Purchased Call/SBC/SBC0178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	06/06/2023	Exercise	1	101,858	230.62			3,221	357			3,221		(3,096)				0001
Purchased Call/SBC/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	03/30/2023	Exercise	1	102,546	231.62			2,630	(104)			2,630		(2,869)				0001
Purchased Call/NFC/NFC161ESI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/22/2023	02/21/2025	02/24/2023	Exercise	1	6,077,390	228.15		7,290	14,673	7,384			14,673		(6,972)				0001
Purchased Call/SBC/SBC0178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/24/2024	12/11/2023	Exercise	1	50,087	232.62			1,378	139			1,378		(1,411)				0001
Purchased Call/SBC/SBC0178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024	02/01/2023	Exercise	1	68,957	227.36			2,666	872			2,666		(1,973)				0001
Purchased Call/SBC/SBC0179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	01/26/2023	Exercise	1	160,181	228.22			6,663	2,500			6,663		(4,506)				0001
Purchased Call/SBC/SBC0179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	05/04/2023	Exercise	1	105,920	229.02			2,780	(67)			2,780		(3,019)				0001
Purchased Call/NFC/NFC161AST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/09/2022	12/11/2024	12/21/2023	Exercise	1	53,023	220.16			7,712	5,331			7,712		(2,783)				0001
Purchased Call/SBC/SBC017ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	01/13/2023	Exercise	1	101,704	234.31			2,119	(765)			2,119		(3,166)				0001
Purchased Call/NFC/NFC161ESQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/23/2024	02/28/2023	Exercise	1	10,802,646	227.15		50,336	105,022	54,686			105,022		(50,759)				0001
Purchased Call/SBC/SBC017ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/12/2024	08/17/2023	Exercise	1	105,766	235.26			2,202	(868)			2,202		(3,202)				0001
Purchased Call/NFC/NFC161BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/14/2022	12/13/2024	02/06/2023	Exercise	1	104,172	223.91			8,378	3,732			8,378		(5,181)				0001
Purchased Call/NFC/NFC1612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/29/2022	06/28/2024	05/30/2023	Exercise	1	173,497	230.23			13,022	6,929			13,022		(6,858)				0001
Purchased Call/SBC/SBC017ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/09/2024	11/16/2023	Exercise	1	50,013	234.3			1,170	(342)			1,170		(1,619)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/19/2024	09/22/2023	Exercise	1	50,036	234.51			1,355	38			1,355		(1,463)				0001
Purchased Call/NFC/NFC161ESR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2025	03/01/2023	Exercise	1	2,917,336	227.91		2,360	2,420	60			2,420		(2,323)				0001
Purchased Call/NFC/NFC161BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/22/2022	12/20/2024	01/05/2023	Exercise	1	808,226	218.92			36,878	8,213			36,878		(29,567)				0001
Purchased Call/SBC/SBC017BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	08/17/2023	Exercise	1	52,134	230.41			2,206	704			2,206		(1,646)				0001
Purchased Call/NFC/NFC161BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/23/2024	01/05/2023	Exercise	1	874,421	219.13			24,194	3,381			24,194		(20,910)				0001
Purchased Call/NFC/NFC161ESX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/01/2023	03/01/2024	03/03/2023	Exercise	1	10,448,918	226.6		27,987	51,991	24,004			51,991		(28,385)				0001
Purchased Call/SBC/SBC017BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	06/12/2023	Exercise	1	100,255	228.65			4,380	1,494			4,380		(3,000)				0001
Purchased Call/SBC/SBC017BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/26/2024	11/30/2023	Exercise	1	52,916	226.88			2,589	1,053			2,589		(1,722)				0001
Purchased Call/NFC/NFC1612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/06/2022	07/05/2024	05/11/2023	Exercise	1	100,783	231.42			5,328	1,736			5,328		(3,923)				0001
Purchased Call/SBC/SBC017DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/18/2024	01/06/2023	Exercise	1	587,481	230.23			13,627	147			13,627		(13,870)				0001
Purchased Call/SBC/SBC017ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/13/2023	Expire	1	906,722	229.69									2				0001
Purchased Call/SBC/SBC017ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/17/2023	Expire	1	1,281,129	230.88									99				0001
Purchased Call/SBC/SBC017ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/06/2023	Exercise	1	5,827,801	233.81		18,095	16,164	(1,931)			16,164		(17,806)				0001
Purchased Call/SBC/SBC017FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	03/02/2023	Exercise	1	2,477,099	231.63		1,734	1,218	(516)			1,218		(1,716)				0001
Purchased Call/SBC/SBC017FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2023	03/03/2025	03/08/2023	Exercise	1	4,486,698	232.29		15,197	13,246	(1,951)			13,246		(15,117)				0001
Purchased Call/NFC/NFC161BSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/30/2022	01/02/2024	01/17/2023	Exercise	1	3,585,307	218.97			42,819	25,143			42,819		(18,567)				0001
Purchased Call/SBC/SBC017FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	03/09/2023	Expire	1	3,678,649	232.19									32				0001
Purchased Call/SBC/SBC017GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire	1	119,588	231.41									1				0001
Purchased Call/NFC/NFC161FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2025	03/07/2023	Expire	1	1,084,129	231.22									90				0001
Purchased Call/SBC/SBC017FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/17/2023	Exercise	1	3,589,360	229.46		1,716	2,333	617			2,333		(1,616)				0001
Purchased Call/SBC/SBC017FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/20/2023	Exercise	1	3,665,997	229.14		4,551	6,068	1,517			6,068		(4,310)				0001
Purchased Call/SBC/SBC017FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/14/2025	03/21/2023	Exercise	1	3,270,399	229.93		1,665	1,753	88			1,753		(1,469)				0001
Purchased Call/NFC/NFC1612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/08/2022	07/08/2024	08/10/2023	Exercise	1	56,308	233.73			4,539	2,543			4,539		(2,167)				0001
Purchased Call/NFC/NFC161BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/03/2023	01/03/2025	01/05/2023	Exercise	1	7,529,513	218.18		10,301	25,851	15,550			25,851		(10,163)				0001
Purchased Call/SBC/SBC017GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/03/2023	Exercise	1	1,550,539	230.58		5,163	5,163				5,163		(5,083)				0001
Purchased Call/NFC/NFC161FS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2024	03/09/2023	Exercise	1	8,777,315	228.99		15,063	25,828	10,765			25,828		(15,538)				0001
Purchased Call/SBC/SBC017GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/03/2023	03/31/2025	04/05/2023	Exercise	1	2,139,071	231.97		1,730	1,997	267			1,997		(1,706)				0001
Purchased Call/SBC/SBC017GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/17/2023	Exercise	1	3,254,839	230.86		20,613	18,686	(1,926)			18,686		(20,448)				0001
Purchased Call/SBC/SBC017GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	04/28/2025	05/03/2023	Expire	1	2,566,672	232.53									40				0001
Purchased Call/SBC/SBC017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	05/15/2023	Expire	1	2,657,705	231.88									221				0001

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Purchased Call/SBC/SBC017HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025	05/18/2023	Exercise	1	4,630,088	232.12		1,835	2,500	664			2,500		(1,756)				0001
Purchased Call/SBC/SBC017HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/30/2023	Expire	1	1,167,898	232.19									122				0001
Purchased Call/SBC/SBC017HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2023	06/05/2025	06/08/2023	Expire	1	1,801,330	234.68									59				0001
Purchased Call/SBC/SBC017HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	06/09/2023	Expire	1	1,061,741	235.28									29				0001
Purchased Call/SBC/SBC017HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	06/16/2023	Expire	1	1,077,597	236.81									23				0001
Purchased Call/NFC/NFC161CS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/06/2023	01/06/2025	01/10/2023	Exercise	1	1,611,638	219.97		2,586	8,121	5,535			8,121		(2,558)				0001
Purchased Call/SBC/SBC017HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/13/2025	06/21/2023	Expire	1	776,075	237.48									96				0001
Purchased Call/SBC/SBC017IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/11/2023	Exercise	1	2,141,146	236.89		3,488	2,910	(578)			2,910		(3,303)				0001
Purchased Call/SBC/SBC017ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2023	07/10/2025	07/13/2023	Exercise	1	4,267,519	237.04		7,615	7,742	127			7,742		(7,510)				0001
Purchased Call/SBC/SBC017JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/24/2023	Expire	1	604,054	236.09									12				0001
Purchased Call/SBC/SBC017LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/26/2023	Expire	1	512,867	234.76									68				0001
Purchased Call/SBC/SBC017JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	08/04/2023	Exercise	1	2,999,157	239.82		1,710	1,310	(401)			1,310		(1,514)				0001
Purchased Call/SBC/SBC017JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	08/08/2023	Expire	1	617,583	239.16									63				0001
Purchased Call/NFC/NFC161CS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/06/2023	01/08/2025	01/10/2023	Exercise	1	4,848,124	219.97		4,623	8,562	3,939			8,562		(4,548)				0001
Purchased Call/SBC/SBC017KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	08/25/2023	Expire	1	2,402,204	236.09									80				0001
Purchased Call/SBC/SBC017KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2023	Exercise	1	1,815,069	236.94		1,918	1,742	(176)			1,742		(1,728)				0001
Purchased Call/SBC/SBC017KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	09/15/2023	Expire	1	1,711,123	237.29									56				0001
Purchased Call/SBC/SBC017KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	09/19/2023	Exercise	1	6,426,325	237.47		27,010	22,063	(4,947)			22,063		(26,783)				0001
Purchased Call/NFC/NFC161FSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/15/2024	03/21/2023	Exercise	1	5,430,319	231.26		26,512	34,617	8,105			34,617		(26,632)				0001
Purchased Call/SBC/SBC017KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	09/26/2023	Exercise	1	2,016,332	234.76		1,714	1,740	.27			1,740		(1,494)				0001
Purchased Call/SBC/SBC017LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	10/05/2023	Expire	1	3,965,964	232.47									389				0001
Purchased Call/SBC/SBC017LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	10/11/2023	Expire	1	1,985,156	233.19									158				0001
Purchased Call/NFC/NFC161FSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2025	03/22/2023	Expire	1	6,022,588	231.64									109				0001
Purchased Call/SBC/SBC017MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	11/06/2025	11/09/2023	Expire	1	2,853,533	233.64									112				0001
Purchased Call/SBC/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	11/10/2023	Exercise	1	10,877,822	233.33		6,065	6,945	880			6,945		(5,169)				0001
Purchased Call/NFC/NFC161CSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/10/2023	01/10/2025	01/12/2023	Exercise	1	5,482,014	221.9		8,793	20,496	11,704			20,496		(8,541)				0001
Purchased Call/SBC/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	11/20/2023	Exercise	1	4,934,351	235.97		5,985	5,762	(223)			5,762		(5,413)				0001
Purchased Call/SBC/SBC017MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	11/21/2023	Expire	1	2,238,369	236.04									291				0001
Purchased Call/SBC/SBC017MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2030	11/27/2023	Expire	1	287,305	236.75									26				0001
Purchased Call/SBC/SBC017MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	11/28/2023	Expire	1	1,813,232	236.88									239				0001

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Purchased Call/SBC/SBC017NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	12/08/2023	Expire	1	3,300,626	236.22									257				0001
Purchased Call/NFC/NFC161CSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/11/2023	01/11/2024	01/13/2023	Exercise	1	8,359,065	224.09		28,849	49,301	20,452			49,301		(29,490)				0001
Purchased Call/NFC/NFC161FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	03/22/2023	Exercise	1	9,416,154	231.64		10,458	20,862	10,404			20,862		(10,957)				0001
Purchased Call/SBC/SBC017NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	4,496,798	237.14									375				0001
Purchased Call/SBC/SBC017NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2030	12/12/2023	Expire	1	204,782	237.14									14				0001
Purchased Call/SBC/SBC017NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	12/19/2023	Exercise	1	3,726,686	239.22		2,998	3,018	19			3,018		(2,536)				0001
Purchased Call/NFC/NFC1613SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/15/2022	07/15/2024	05/26/2023	Exercise	1	134,329	232.15			10,076	5,225			10,076		(5,147)				0001
Purchased Call/NFC/NFC161GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/23/2023	03/21/2025	03/27/2023	Exercise	1	4,850,523	233.82		5,210	6,249	1,039			6,249		(4,897)				0001
Purchased Call/NFC/NFC161CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	01/18/2023	Exercise	1	4,821,748	225.61		9,205	13,677	4,472			13,677		(9,075)				0001
Purchased Call/NFC/NFC161GS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/24/2025	03/28/2023	Exercise	1	2,984,880	234.08		8,113	10,994	2,881			10,994		(8,044)				0001
Purchased Call/NFC/NFC1613SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/15/2022	07/17/2024	04/21/2023	Exercise	1	126,492	232.15			8,238	3,095			8,238		(5,483)				0001
Purchased Call/NFC/NFC161GSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2024	03/28/2023	Exercise	1	5,272,253	234.08		6,792	11,018	4,226			11,018		(6,916)				0001
Purchased Call/NFC/NFC161CSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/20/2023	01/21/2025	01/24/2023	Expire	1	1,436,523	226.18									96				0001
Purchased Call/NFC/NFC161GSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/27/2025	03/30/2023	Exercise	1	3,926,987	233.36		3,119	3,555	436			3,555		(3,030)				0001
Purchased Call/NFC/NFC161DS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/29/2025	01/31/2023	Exercise	1	4,321,483	229.39		3,999	5,296	1,297			5,296		(3,823)				0001
Purchased Call/NFC/NFC1613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/21/2022	07/19/2024	07/27/2023	Exercise	1	176,079	237.7			12,850	6,620			12,850		(6,632)				0001
Purchased Call/NFC/NFC161GSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/01/2025	04/04/2023	Expire	1	955,327	238.04									80				0001
Purchased Call/NFC/NFC161GSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/04/2023	04/04/2025	04/06/2023	Expire	1	4,618,103	237.11									133				0001
Purchased Call/NFC/NFC161DSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/01/2023	01/31/2025	02/03/2023	Exercise	1	8,764,411	231.67		15,701	27,606	11,905			27,606		(15,283)				0001
Purchased Call/NFC/NFC161GSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/04/2025	04/07/2023	Exercise	1	6,688,039	235.34		21,871	29,622	7,751			29,622		(21,583)				0001
Purchased Call/NFC/NFC161DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/01/2023	02/01/2024	02/03/2023	Exercise	1	9,379,772	231.67		27,423	44,473	17,051			44,473		(28,033)				0001
Purchased Call/NFC/NFC161HS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/09/2024	04/10/2023	Exercise	1	5,804,015	236.62		14,643	17,194	2,552			17,194		(14,753)				0001
Purchased Call/NFC/NFC1613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/01/2022	07/25/2024	06/26/2023	Exercise	1	145,591	234.54			10,328	4,083			10,328		(6,463)				0001
Purchased Call/SBG/SBG017LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	07/10/2023	Exercise	1	50,121	251.74			3,309	2,329			3,309		(1,021)				0001
Purchased Call/SBG/SBG017LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2024	01/31/2023	Exercise	1	278,761	251.8			14,354	10,276			14,354		(4,219)				0001
Purchased Call/NFC/NFC161HS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/12/2023	04/12/2024	04/14/2023	Exercise	1	10,973,767	233.5		32,996	47,787	14,791			47,787		(32,891)				0001
Purchased Call/SBG/SBG017LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	02/23/2023	Exercise	1	94,299	253.7			6,137	4,277			6,137		(1,927)				0001
Purchased Call/SBG/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	10/17/2023	Exercise	1	53,169	255.73			2,865	1,737			2,865		(1,239)				0001
Purchased Call/SBG/SBG017MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	01/13/2023	Exercise	1	50,287	257.34			2,058	979			2,058		(1,108)				0001
Purchased Call/SBG/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	03/20/2023	Exercise	1	50,043	256.8			1,541	461			1,541		(1,217)				0001

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Purchased Call/NFC/NFC161DSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/02/2023	02/02/2024	02/06/2023	Exercise	1	10,895,785	233.32			50,541	58,516	7,975			58,516		(51,102)				0001
Purchased Call/SBG/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	07/24/2023	Exercise	1	167,778	254.15			13,434	9,729			13,434		(4,028)				0001
Purchased Call/SBG/SBG017NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024	01/20/2023	Exercise	1	112,240	255.47			6,616	4,112			6,616		(2,614)				0001
Purchased Call/SBG/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	03/07/2023	Exercise	1	592,806	256.58			37,112	23,823			37,112		(13,478)				0001
Purchased Call/SBG/SBG017NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	07/28/2023	Exercise	1	50,047	256.64			3,255	2,131			3,255		(1,201)				0001
Purchased Call/NFC/NFC161HS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/13/2023	04/11/2025	04/17/2023	Exercise	1	4,745,676	236.98			2,626	3,379	754		3,379		(2,282)				0001
Purchased Call/SBG/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	09/19/2023	Exercise	1	212,978	256.44			16,870	12,042			16,870		(5,035)				0001
Purchased Call/NFC/NFC161DSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	02/14/2023	Exercise	1	8,545,180	231.81			24,227	37,627	13,400		37,627		(24,679)				0001
Purchased Call/SBG/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	09/13/2023	Exercise	1	51,734	254.29			4,236	3,114			4,236		(1,194)				0001
Purchased Call/SBG/SBG017NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	04/06/2023	Exercise	1	101,650	253.9			6,645	4,332			6,645		(2,507)				0001
Purchased Call/SBG/SBG017NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024	04/26/2023	Exercise	1	55,238	254.71			2,613	1,351			2,613		(1,349)				0001
Purchased Call/SBG/SBG017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2024	03/16/2023	Exercise	1	139,538	254.71			6,017	2,822			6,017		(3,348)				0001
Purchased Call/SBG/SBG017QS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	11/01/2023	Exercise	1	51,201	263.31			1,171	(27)			1,171		(1,274)				0001
Purchased Call/NFC/NFC161HSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/14/2025	04/18/2023	Expire	1	2,895,107	236.61									145				0001
Purchased Call/SBG/SBG017QSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	03/16/2023	Exercise	1	433,808	263.78			11,270	779			11,270		(10,685)				0001
Purchased Call/NFC/NFC1613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/29/2022	07/31/2024	08/15/2023	Exercise	1	53,550	239.94			3,104	1,172			3,104		(2,200)				0001
Purchased Call/SBG/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	04/17/2023	Exercise	1	148,388	262.13			5,231	1,335			5,231		(3,995)				0001
Purchased Call/NFC/NFC161HSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2024	04/18/2023	Exercise	1	4,676,454	236.61			4,915	8,675	3,761		8,675		(4,974)				0001
Purchased Call/SBG/SBG017QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	03/17/2023	Exercise	1	111,106	264.72			2,801	110			2,801		(2,888)				0001
Purchased Call/SBG/SBG017QSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	09/28/2023	Exercise	1	50,385	264.91			2,043	736			2,043		(1,389)				0001
Purchased Call/NFC/NFC161ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/13/2023	02/13/2024	02/15/2023	Exercise	1	9,285,381	233.02			12,838	17,593	4,755		17,593		(13,463)				0001
Purchased Call/SBG/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	09/01/2023	Exercise	1	145,669	263.52			7,831	4,204			7,831		(3,799)				0001
Purchased Call/NFC/NFC1614S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/29/2022	07/26/2024	01/06/2023	Exercise	1	290,452	238.39			18,759	7,706			18,759		(11,513)				0001
Purchased Call/SBG/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	05/10/2023	Exercise	1	106,308	264			3,037	365			3,037		(2,818)				0001
Purchased Call/SBG/SBG017PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	05/18/2023	Exercise	1	105,355	264.11			3,810	1,100			3,810		(2,834)				0001
Purchased Call/SBG/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	04/06/2023	Exercise	1	104,019	264.11			3,424	751			3,424		(2,853)				0001
Purchased Call/NFC/NFC161HSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/20/2023	04/17/2025	04/24/2023	Exercise	1	5,402,688	234.91			5,133	5,237	104		5,237		(4,666)				0001
Purchased Call/SBG/SBG017PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/27/2024	07/07/2023	Exercise	1	108,557	266.95			2,685	(193)			2,685		(3,052)				0001
Purchased Call/SBG/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	02/06/2023	Exercise	1	208,318	262.78			9,609	4,101			9,609		(5,769)				0001
Purchased Call/NFC/NFC161ES9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/16/2023	02/16/2024	02/21/2023	Exercise	1	7,364,849	232.16			10,086	14,423	4,337		14,423		(10,395)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG0170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	08/15/2023	Exercise	1	82,786	261.1			4,284	2,009			4,284		(2,352)				0001
Purchased Call/NFC/NFC161HSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/23/2025	04/25/2023	Exercise	1	6,800,469	235.16		9,422	11,777	2,355			11,777		(9,221)				0001
Purchased Call/SBG/SBG0170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	09/18/2023	Exercise	1	87,309	261.65			5,776	3,361			5,776		(2,556)				0001
Purchased Call/SBG/SBG0170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/24/2024	07/10/2023	Exercise	1	426,975	261.65			14,281	5,646			14,281		(8,676)				0001
Purchased Call/SBG/SBG0170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/11/2024	11/16/2023	Exercise	1	50,092	260.38			2,480	1,154			2,480		(1,424)				0001
Purchased Call/NFC/NFC161ESA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/20/2025	02/22/2023	Exercise	1	6,150,537	231.07		5,785	5,436	(349)			5,436		(5,720)				0001
Purchased Call/SBG/SBG017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	09/07/2023	Exercise	1	50,490	259.11			3,350	1,914			3,350		(1,557)				0001
Purchased Call/SBG/SBG017RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	07/20/2023	Exercise	1	54,052	261.24			2,572	961			2,572		(1,689)				0001
Purchased Call/SBG/SBG017RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	05/02/2023	Exercise	1	51,585	262.63			1,642	134			1,642		(1,631)				0001
Purchased Call/NFC/NFC161HSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/24/2023	04/24/2024	04/26/2023	Exercise	1	10,231,823	234.39		5,079	5,655	576			5,655		(5,326)				0001
Purchased Call/SBG/SBG017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	01/26/2023	Exercise	1	54,399	262.25			2,226	610			2,226		(1,692)				0001
Purchased Call/NFC/NFC161ESJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/22/2023	02/22/2024	02/24/2023	Exercise	1	9,732,947	228.15		41,937	84,414	42,476			84,414		(42,407)				0001
Purchased Call/SBG/SBG017RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	03/02/2023	Exercise	1	161,505	265.52			5,930	1,087			5,930		(5,020)				0001
Purchased Call/SBG/SBG017RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	11/14/2023	Exercise	1	217,514	265.63			7,305	740			7,305		(6,784)				0001
Purchased Call/SBG/SBG017SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/15/2024	08/18/2023	Exercise	1	50,422	265.34			1,788	244			1,788		(1,655)				0001
Purchased Call/NFC/NFC1611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	05/02/2023	Expire	1	5,524,521	237.86									257				0001
Purchased Call/SBG/SBG017SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/22/2024	09/27/2023	Exercise	1	50,934	264.59			2,464	907			2,464		(1,769)				0001
Purchased Call/SBG/SBG017SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	07/14/2023	Exercise	1	50,475	261.71			2,299	738			2,299		(1,739)				0001
Purchased Call/NFC/NFC1611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/03/2023	05/03/2024	05/05/2023	Exercise	1	7,567,339	234.25		18,355	31,070	12,715			31,070		(18,467)				0001
Purchased Call/SBG/SBG017SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	06/07/2023	Exercise	1	50,265	262.99			1,590	20			1,590		(1,605)				0001
Purchased Call/SBG/SBG017TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	06/28/2023	Exercise	1	52,229	256.99			2,605	964			2,605		(1,889)				0001
Purchased Call/NFC/NFC161ESO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2025	02/28/2023	Exercise	1	4,083,996	227.15		8,902	12,630	3,729			12,630		(8,799)				0001
Purchased Call/SBG/SBG017TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	10/12/2023	Exercise	1	50,708	258.33			2,717	1,081			2,717		(1,823)				0001
Purchased Call/SBG/SBG017TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	05/22/2023	Exercise	1	63,812	257.41			2,769	769			2,769		(2,091)				0001
Purchased Call/SBG/SBG017TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	08/24/2023	Exercise	1	309,641	257.47			17,944	7,919			17,944		(10,143)				0001
Purchased Call/SBG/SBG017TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	10/20/2023	Exercise	1	121,272	257.75			6,993	3,043			6,993		(4,070)				0001
Purchased Call/NFC/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2024	05/09/2023	Exercise	1	3,351,825	237.64		4,302	8,840	4,538			8,840		(4,179)				0001
Purchased Call/SBG/SBG017TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	05/22/2023	Exercise	1	251,937	259.21			12,754	4,422			12,754		(8,605)				0001
Purchased Call/NFC/NFC161ESP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/26/2024	02/28/2023	Exercise	1	5,242,163	227.15		14,346	20,093	5,747			20,093		(14,636)				0001
Purchased Call/SBG/SBG017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	10/11/2023	Exercise	1	135,392	259.21			6,341	1,850			6,341		(4,531)				0001

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Purchased Call/SBG/SBG017USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	07/07/2023	Exercise	1	50,152	261.64			2,394	805			2,394		(1,902)				0001
Purchased Call/NFC/NFC1611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/09/2025	05/11/2023	Exercise	1	4,351,228	236.64		9,234	14,597	5,363			14,597		(8,959)				0001
Purchased Call/SBG/SBG017USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	07/13/2023	Exercise	1	52,490	261.93			2,345	568			2,345		(2,002)				0001
Purchased Call/SBG/SBG017USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	03/06/2023	Exercise	1	220,912	262.83			11,132	3,531			11,132		(7,794)				0001
Purchased Call/NFC/NFC1611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/11/2023	05/10/2024	05/15/2023	Exercise	1	8,734,051	239.65		22,320	34,148	11,828			34,148		(22,078)				0001
Purchased Call/SBG/SBG017USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	03/02/2023	Exercise	1	207,689	262.33			10,504	3,254			10,504		(7,312)				0001
Purchased Call/SBG/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2024	03/30/2023	Exercise	1	100,859	260.79			4,716	1,185			4,716		(3,738)				0001
Purchased Call/NFC/NFC1615SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/02/2023	02/28/2025	03/06/2023	Exercise	1	6,553,189	227.99		27,117	44,051	16,934			44,051		(26,816)				0001
Purchased Call/SBG/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	12/30/2024	01/05/2023	Expire	1	773,296	260.8									13				0001
Purchased Call/SBG/SBG017VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	01/06/2023	Expire	1	783,754	260.33									21				0001
Purchased Call/SBG/SBG017VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/10/2023	Expire	1	526,904	261.48									27				0001
Purchased Call/SBG/SBG017VSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/09/2025	01/12/2023	Exercise	1	3,104,956	262.57		4,433	4,831	398			4,831		(4,360)				0001
Purchased Call/NFC/NFC161JSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/22/2023	05/22/2025	05/24/2023	Exercise	1	6,184,950	245.99		2,382	3,455	1,073			3,455		(2,232)				0001
Purchased Call/SBG/SBG017VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	01/17/2023	Expire	1	1,074,507	264.72									68				0001
Purchased Call/SBG/SBG017WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/23/2023	Exercise	1	3,310,259	264.57		1,838	1,904	.67			1,904		(1,706)				0001
Purchased Call/NFC/NFC1615SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2022	08/23/2024	08/30/2023	Exercise	1	50,937	238.96			3,003	1,035			3,003		(2,291)				0001
Purchased Call/SBG/SBG017WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/23/2023	Expire	1	2,201,445	265.65									111				0001
Purchased Call/SBG/SBG017WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/30/2023	Exercise	1	1,942,537	267.41		1,911	1,533	(378)			1,533		(1,801)				0001
Purchased Call/NFC/NFC161JSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/23/2023	05/23/2024	05/25/2023	Exercise	1	9,441,216	244.13		22,674	26,972	4,297			26,972		(22,631)				0001
Purchased Call/SBG/SBG017WSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/31/2023	Expire	1	231,325	268.15									13				0001
Purchased Call/SBG/SBG017WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/07/2023	Exercise	1	3,187,878	267.16		4,949	4,694	(254)			4,694		(4,870)				0001
Purchased Call/SBG/SBG017WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/10/2023	Expire	1	2,033,273	267.73									85				0001
Purchased Call/NFC/NFC161FSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/05/2025	03/07/2023	Exercise	1	5,791,734	231.22		2,311	3,230	919			3,230		(2,137)				0001
Purchased Call/SBG/SBG017WSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	02/17/2023	Expire	1	2,654,816	269.29									174				0001
Purchased Call/SBG/SBG017XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	03/03/2023	Exercise	1	1,011,389	268.91		2,262	2,216	(46)			2,216		(2,238)				0001
Purchased Call/SBG/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/17/2023	Expire	1	1,770,008	261.99									47				0001
Purchased Call/SBG/SBG017XSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/24/2023	Expire	1	1,268,121	260.11									14				0001
Purchased Call/SBG/SBG017YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	04/04/2023	Exercise	1	2,138,936	263.51		2,516	3,088	571			3,088		(2,471)				0001
Purchased Call/NFC/NFC161FSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/11/2024	03/14/2023	Exercise	1	2,715,340	224.79		6,323	14,593	8,270			14,593		(6,379)				0001
Purchased Call/NFC/NFC161JSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/28/2025	05/31/2023	Exercise	1	2,260,054	248.27		7,014	7,184	170			7,184		(6,798)				0001

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Purchased Call/SBG/SBG017YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	04/06/2023	Exercise	1	3,072,687	264.56		3,242	4,276	1,034			4,276		(3,187)				0001
Purchased Call/SBG/SBG017YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	04/18/2023	Expire	1	1,199,088	265.26									55				0001
Purchased Call/SBG/SBG017YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	04/25/2023	Exercise	1	1,905,158	264.17		2,911	2,691	(220)			2,691		(2,862)				0001
Purchased Call/NFC/NFC161FSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/12/2024	03/14/2023	Exercise	1	4,731,505	224.79		7,082	12,509	5,427			12,509		(7,338)				0001
Purchased Call/SBG/SBG017YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/03/2023	Exercise	1	2,995,517	264.45		3,256	4,245	989			4,245		(3,214)				0001
Purchased Call/NFC/NFC161JSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/31/2023	05/29/2025	06/02/2023	Exercise	1	3,978,758	248.27		2,209	2,757	548			2,757		(2,053)				0001
Purchased Call/SBG/SBG017ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	05/16/2023	Expire	1	1,445,381	262.37									126				0001
Purchased Call/SBG/SBG017ZSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/16/2023	Exercise	1	1,547,279	262.37		1,858	2,306	448			2,306		(1,768)				0001
Purchased Call/SBG/SBG017ZSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/23/2023	Exercise	1	1,785,964	263.97		5,174	7,022	1,849			7,022		(5,076)				0001
Purchased Call/SBG/SBG017ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/23/2023	Exercise	1	1,515,834	263.97		5,711	6,757	1,047			6,757		(5,663)				0001
Purchased Call/NFC/NFC161FSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2024	03/16/2023	Exercise	1	10,796,440	228.5		36,511	80,485	43,973			80,485		(36,994)				0001
Purchased Call/SBG/SBG017ZSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	05/31/2023	Exercise	1	1,843,532	263.82		1,909	2,850	941			2,850		(1,692)				0001
Purchased Call/SBG/SBG017ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	05/31/2023	Expire	1	288,775	263.82									36				0001
Purchased Call/SBG/SBG017ZSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/26/2025	05/31/2023	Exercise	1	2,904,938	263.82		4,045	5,015	970			5,015		(3,901)				0001
Purchased Call/NFC/NFC161JSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2023	05/30/2025	06/05/2023	Exercise	1	4,830,945	248.9		11,880	11,916	.37			11,916		(11,524)				0001
Purchased Call/SBG/SBG017ZSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	06/05/2023	Expire	1	4,597,886	262.24									451				0001
Purchased Call/SBG/SBG1170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/19/2025	06/21/2023	Exercise	1	2,349,230	268.76		2,771	2,631	(139)			2,631		(2,659)				0001
Purchased Call/NFC/NFC1615ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/02/2022	09/05/2024	09/08/2023	Exercise	1	122,898	228.07			11,914	7,047			11,914		(4,952)				0001
Purchased Call/SBG/SBG1170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/03/2023	Expire	1	1,456,785	269.16									168				0001
Purchased Call/SBG/SBG1170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	07/05/2023	Exercise	1	3,565,489	269.89		4,514	4,445	(70)			4,445		(4,064)				0001
Purchased Call/SBG/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	07/10/2023	Exercise	1	2,701,292	268.38		1,876	2,074	198			2,074		(1,629)				0001
Purchased Call/SBG/SBG1170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	07/12/2023	Exercise	1	4,435,982	268.89		7,633	8,549	916			8,549		(7,526)				0001
Purchased Call/NFC/NFC161KS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/02/2023	06/03/2024	06/06/2023	Exercise	1	4,469,735	249.42		3,613	4,227	614			4,227		(3,338)				0001
Purchased Call/SBG/SBG1170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	07/13/2023	Exercise	1	2,569,981	269.39		1,886	1,798	(88)			1,798		(1,796)				0001
Purchased Call/SBG/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	07/25/2023	Exercise	1	3,017,462	272.26		1,826	1,701	(125)			1,701		(1,522)				0001
Purchased Call/SBG/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	07/25/2023	Expire	1	2,676,590	272.26									97				0001
Purchased Call/SBG/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	07/25/2023	Exercise	1	6,037,099	272.26		12,962	11,217	(1,745)			11,217		(12,407)				0001
Purchased Call/SBG/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	07/26/2023	Expire	1	2,230,387	273.02									83				0001
Purchased Call/SBG/SBG1171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/02/2023	Exercise	1	2,942,601	274.78		6,160	5,058	(1,102)			5,058		(6,086)				0001
Purchased Call/NFC/NFC161KSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/07/2024	06/13/2023	Exercise	1	7,750,582	248.63		10,908	8,238	(2,670)			8,238		(10,611)				0001

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Purchased Call/SBG/SBG11718N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	08/08/2023	Expire	1	1,098,301	272.52									63				0001
Purchased Call/NFC/NFC1616G6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2025	03/28/2023	Exercise	1	5,177,876	234.08		3,873	3,895	23			3,895		(3,671)				0001
Purchased Call/SBG/SBG1172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	08/28/2023	Expire	1	2,904,674	270.6									336				0001
Purchased Call/SBG/SBG1172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/01/2025	09/06/2023	Expire	1	3,197,749	274.97									262				0001
Purchased Call/SBG/SBG1172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/06/2023	Exercise	1	3,768,576	274.97		1,892	1,633	(260)			1,633		(1,317)				0001
Purchased Call/SBG/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Expire	1	2,801,253	274.98									328				0001
Purchased Call/SBG/SBG1172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	09/19/2023	Expire	1	2,104,757	278.63									245				0001
Purchased Call/SBG/SBG1172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	09/21/2023	Expire	1	2,762,551	278.65									96				0001
Purchased Call/SBG/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	09/26/2023	Expire	1	1,264,073	275.71									152				0001
Purchased Call/SBG/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	10/03/2023	Expire	1	2,006,037	273.35									246				0001
Purchased Call/SBG/SBG1173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	10/11/2023	Expire	1	2,922,762	268.45									167				0001
Purchased Call/NFC/NFC161KSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/14/2024	06/21/2023	Exercise	1	8,587,605	252.53		3,835	2,077	(1,758)			2,077		(2,988)				0001
Purchased Call/NFC/NFC1613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/02/2025	04/04/2023	Exercise	1	4,217,510	238.04		7,297	7,267	(30)			7,267		(7,165)				0001
Purchased Call/SBG/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	10/30/2023	Expire	1	2,233,022	266.52									299				0001
Purchased Call/SBG/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	11/03/2023	Expire	1	4,975,673	267.9									451				0001
Purchased Call/SBG/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	11/08/2023	Expire	1	4,746,507	270.34									182				0001
Purchased Call/SBG/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	11/17/2023	Expire	1	4,043,637	272.33									289				0001
Purchased Call/SBC/SBC017LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/11/2023	Expire	1	178,258	233.19									35				0001
Purchased Call/SBG/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	11/21/2023	Expire	1	1,983,311	270.92									261				0001
Purchased Call/NFC/NFC161KSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/18/2024	06/21/2023	Exercise	1	11,889,405	252.53		20,159	16,487	(3,672)			16,487		(19,495)				0001
Purchased Call/SBG/SBG11745Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	11/28/2023	Exercise	1	1,081,281	272.74		1,805	1,800	(5)			1,800		(1,670)				0001
Purchased Call/SBG/SBG1175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	12/12/2023	Expire	1	2,759,234	272.73									399				0001
Purchased Call/SBG/SBG1175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	3,055,380	275.37									370				0001
Purchased Call/SBG/SBG1175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	12/27/2023	Expire	1	2,814,209	275.37									543				0001
Purchased Call/SBG/SBG1175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	12/28/2023	Expire	1	6,101,390	275.73									686				0001
Purchased Call/NFC/NFC1613GS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/04/2023	04/03/2025	04/06/2023	Exercise	1	7,004,415	237.68		9,394	9,983	589			9,983		(9,284)				0001
Purchased Call/SBG/SBG1175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	01/02/2024	Expire	1	1,929,851	275.52									242				0001
Purchased Call/SBM/SBM0174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2023	Exercise	1	154,867	1060.04		3,363	3,963						600				0001
Purchased Call/SBM/SBM0175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024	01/24/2023	Expire	1	115,261	1096.87													0001
Purchased Call/SBM/SBM0175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,688	1159.68													0001

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Purchased Call/SBM/SBM0175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire	1	78,784	1117.91													0001
Purchased Call/SBM/SBM0178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/25/2023	Expire	1	22,867	1259.37													0001
Purchased Call/SBM/SBM0178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/24/2023	Expire	1	62,281	1217.15													0001
Purchased Call/SBM/SBM0175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/10/2023	Expire	1	17,119	1110.9													0001
Purchased Call/SBM/SBM0175SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/10/2023	Expire	1	20,379	1110.9													0001
Purchased Call/SBM/SBM0176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	59,615	1075.45													0001
Purchased Call/SBM/SBM0176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	13,330	1075.45													0001
Purchased Call/SBM/SBM0176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	160,437	1075.45													0001
Purchased Call/SBM/SBM0176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire	1	36,113	1114.61													0001
Purchased Call/SBM/SBM0176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/25/2023	Expire	1	9,004	1120.87													0001
Purchased Call/SBM/SBM0177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire	1	181,647	1190.49													0001
Purchased Call/SBM/SBM0177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire	1	31,114	1190.49													0001
Purchased Call/SBC/SBC017NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/18/2025	12/21/2023	Expire	1	3,115,062	239.79													0001
Purchased Call/NFC/NFC161GSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2025	04/10/2023	Exercise	1	960,334	236.62		2,338	2,118	(220)			2,118		(2,255)				0001
Purchased Call/SBM/SBM0177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire	1	49,391	1190.49													0001
Purchased Call/SBM/SBM0178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/25/2023	Expire	1	5,726	1259.37													0001
Purchased Call/SFC/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/02/2024	08/09/2023	Expire	1	224,970	415.05									6				0001
Purchased Call/SBM/SBM0174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	01/10/2023	Expire	1	177,079	1060.04													0001
Purchased Call/SBM/SBM0178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/25/2023	Exercise	1	224,415	1259.37		4,600	3,581							(1,019)			0001
Purchased Call/NFC/NFC161KSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/17/2024	06/21/2023	Exercise	1	6,409,232	252.53		25,252	24,727	(525)			24,727		(24,605)				0001
Purchased Call/NFC/NFC161GSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/04/2025	04/10/2023	Exercise	1	4,632,965	236.62		6,461	7,372	911			7,372		(6,250)				0001
Purchased Call/SBM/SBM0175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	03/10/2023	Expire	1	55,017	1110.9													0001
Purchased Call/SFC/SFC0610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/07/2024	08/10/2023	Expire	1	297,624	417.9									8				0001
Purchased Call/SFC/SFC0611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/11/2024	09/14/2023	Expire	1	2,041,805	412.62									99				0001
Purchased Call/SFC/SFC0611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/13/2024	09/19/2023	Exercise	1	1,690,238	415.35		3,474	1,676	(1,798)			1,676		(3,189)				0001
Purchased Call/SBM/SBM0179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/11/2023	Expire	1	110,482	1188.71													0001
Purchased Call/SBM/SBM0176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2023	Expire	1	29,000	1114.61													0001
Purchased Call/SBM/SBM0179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	41,964	1166.36													0001
Purchased Call/SBM/SBM0179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	12,374	1166.36													0001
Purchased Call/SFC/SFC0611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/13/2024	09/20/2023	Exercise	1	2,299,048	408.15		5,053	3,152	(1,901)			3,152		(4,939)				0001

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Purchased Call/NFC/NFC161LS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/25/2025	06/27/2023	Exercise	1	3,862,526	249.59		6,315	7,771	1,456			7,771		(6,098)				0001
Purchased Call/SBM/SBM0177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/12/2023	Expire	1	35,033	1190.49													0001
Purchased Call/SFC/SFC0611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2024	09/22/2023	Exercise	1	1,395,175	406.95		8,224	6,414	(1,810)			6,414		(8,134)				0001
Purchased Call/SBM/SBM0179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	11/10/2023	Expire	1	544,120	1205.27													0001
Purchased Call/SBM/SBM017AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	11/27/2023	Expire	1	198,009	1265.71													0001
Purchased Call/SFC/SFC0612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2024	09/29/2023	Expire	1	1,396,564	389.22									109				0001
Purchased Call/SFC/SFC0612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2024	10/06/2023	Expire	1	1,941,350	385.31									141				0001
Purchased Call/SFC/SFC0610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/01/2025	08/08/2023	Expire	1	136,996	417.85									18				0001
Purchased Call/SFC/SFC0612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/11/2024	10/18/2023	Expire	1	957,478	390.82									79				0001
Purchased Call/SFC/SFC0610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	08/21/2023	Expire	1	353,170	408.79									66				0001
Purchased Call/SFC/SFC0613SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/23/2024	10/26/2023	Expire	1	4,019,029	381.94									362				0001
Purchased Call/SFC/SFC0610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/21/2025	08/24/2023	Expire	1	528,241	408.1									44				0001
Purchased Call/SFC/SFC0613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/06/2023	11/01/2024	11/08/2023	Expire	1	1,093,112	392.83									101				0001
Purchased Call/SFC/SFC0610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	08/25/2023	Expire	1	394,933	406.59									24				0001
Purchased Call/SFC/SFC0613SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/06/2024	11/09/2023	Expire	1	4,574,419	392.86									445				0001
Purchased Call/SFC/SFC0611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	09/15/2023	Exercise	1	948,584	409.86		17,878	13,048	(4,830)			13,048		(17,799)				0001
Purchased Call/NFC/NFC161HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2024	04/10/2023	Exercise	1	2,704,729	236.62		4,222	8,430	4,208			8,430		(4,203)				0001
Purchased Call/SFC/SFC0613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/07/2024	11/10/2023	Expire	1	1,484,699	393.88									231				0001
Purchased Call/SFC/SFC0612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/26/2025	10/03/2023	Expire	1	1,250,719	391.11									258				0001
Purchased Call/SFC/SFC0614S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/08/2024	11/14/2023	Expire	1	1,986,342	391.12									671				0001
Purchased Call/NFC/NFC161LSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/05/2024	07/11/2023	Exercise	1	10,098,880	250.4		4,792	3,155	(1,638)			3,155		(3,927)				0001
Purchased Call/SFC/SFC0612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2025	10/06/2023	Expire	1	404,402	385.31									41				0001
Purchased Call/SFC/SFC0614SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2024	11/17/2023	Expire	1	1,638,016	403.19									196				0001
Purchased Call/SFC/SFC0612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	10/10/2023	Expire	1	516,070	387.88									152				0001
Purchased Call/SFC/SFC0612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	10/13/2023	Expire	1	1,095,475	393.33									76				0001
Purchased Call/SFC/SFC0614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,117,631	404.05									374				0001
Purchased Call/NFC/NFC161HSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2024	04/19/2023	Exercise	1	8,546,380	236.77		28,346	31,518	3,172			31,518		(28,507)				0001
Purchased Call/SFC/SFC0613SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/23/2025	10/26/2023	Expire	1	2,077,945	381.94									174				0001
Purchased Call/SFC/SFC0615S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2024	12/08/2023	Expire	1	2,614,741	408.81									843				0001
Purchased Call/SFC/SFC0613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	10/31/2025	11/07/2023	Expire	1	558,274	389.38									140				0001

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Purchased Call/SFC/SFC0614S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/07/2025	11/14/2023	Expire	1	1,031,642	391.12									249				0001
Purchased Call/SFC/SFC0614SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/21/2023	11/20/2025	11/24/2023	Expire	1	2,260,416	407.62									482				0001
Purchased Call/SFC/SFC0615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/06/2024	12/13/2023	Exercise	1	1,487,818	413.16		9,718	12,385	2,667			12,385		(9,527)				0001
Purchased Call/NFC/NFC161LSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/09/2024	07/11/2023	Exercise	1	6,810,369	250.4		1,964	1,690	(274)			1,690		(1,658)				0001
Purchased Call/SFC/SFC0614SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/26/2025	11/30/2023	Expire	1	365,968	408.36									29				0001
Purchased Call/SFC/SFC0615S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/28/2025	12/05/2023	Expire	1	4,677,223	409.3									494				0001
Purchased Call/SBM/SBM0179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	88,172	1205.27													0001
Purchased Call/SFC/SFC0615SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/20/2024	12/27/2023	Expire	1	1,899,796	429.51									437				0001
Purchased Call/SFC/SFC0615S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	12/08/2023	Expire	1	589,038	408.81									76				0001
Purchased Call/SFC/SFC0615SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/11/2025	12/14/2023	Exercise	1	2,973,538	414.79		3,735	4,299	564			4,299		(3,398)				0001
Purchased Call/NFC/NFC161MS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/11/2023	07/11/2025	07/13/2023	Expire	1	3,565,810	251.44									209				0001
Purchased Call/SFC/SFC0615SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	12/15/2023	Expire	1	1,053,881	417.43									204				0001
Purchased Call/SFC/SFC0615SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/17/2025	12/21/2023	Expire	1	1,522,001	428.74									156				0001
Purchased Call/NFC/NFC1616SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/13/2022	09/12/2024	02/02/2023	Exercise	1	206,576	234.28			9,265	3,039			9,265		(6,390)				0001
Purchased Call/SFC/SFC0615SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/19/2025	12/27/2023	Expire	1	873,662	429.51									171				0001
Purchased Call/NFC/NFC161MS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/12/2024	07/18/2023	Exercise	1	11,959,216	257.6		3,968	2,706	(1,262)			2,706		(2,892)				0001
Purchased Call/NFC/NFC161HSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/18/2023	04/18/2024	04/20/2023	Exercise	1	8,863,808	236.75		10,952	13,151	2,199			13,151		(11,195)				0001
Purchased Call/SPT/SPT000AS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	03/21/2023	03/20/2024	03/23/2023	Expire	1	1,596,598	4012									(168)				0001
Purchased Call/SPT/SPT000ASM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/23/2023	06/20/2025	06/27/2023	Expire	1	1,790,522	4766									212				0001
Purchased Call/SPT/SPT000BS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	08/18/2023	08/15/2025	08/22/2023	Expire	1	1,803,632	4749									270				0001
Purchased Call/SPT/SPT000BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	10/17/2023	Expire	1	1,564,000	4620.15									313				0001
Purchased Call/SPT/SPT000CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	11/14/2023	Expire	1	1,848,000	4751.8									308				0001
Purchased Call/SPT/SPT000CS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	12/20/2023	12/12/2025	12/22/2023	Expire	1	1,722,166	4996									91				0001
Purchased Call/SPT/SPT000AS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/05/2023	04/04/2024	04/07/2023	Expire	1	1,945,995	4132									(168)				0001
Purchased Call/SPT/SPT000ASG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/04/2023	05/02/2024	05/08/2023	Expire	1	1,484,289	4135									91				0001
Purchased Call/NFC/NFC161MSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/16/2024	07/18/2023	Exercise	1	8,530,616	257.6		30,965	26,992	(3,973)			26,992		(30,568)				0001
Purchased Call/SPT/SPT000ASW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	07/20/2023	07/12/2024	07/24/2023	Expire	1	1,623,249	4352									381				0001
Purchased Call/SPT/SPT000ASZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	07/26/2023	07/19/2024	07/28/2023	Expire	1	2,612,829	4362									64				0001
Purchased Call/SPT/SPT000BS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	08/04/2023	08/02/2024	08/08/2023	Expire	1	1,506,168	4328									391				0001
Purchased Call/SPT/SPT000BS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	08/17/2023	08/15/2024	08/21/2023	Expire	1	1,641,619	4286									417				0001

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Purchased Call/NFC/NFC1616HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	04/24/2023	Exercise	1	10,550,804	234.91		22,880	35,502	12,622			35,502		(22,748)				0001
Purchased Call/NFC/NFC1616MSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024	07/24/2023	Exercise	1	10,709,500	254.79		13,402	5,159	(8,243)			5,159		(12,319)				0001
Purchased Call/SPT/SPT005ASQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/11/2024	01/18/2023	Expire	1	1,791,631	3946									(286)				0001
Purchased Call/SPT/SPT005ASR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/19/2023	01/18/2024	01/23/2023	Expire	1	2,117,753	3966									(324)				0001
Purchased Call/SPT/SPT005AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/26/2023	01/25/2024	01/30/2023	Expire	1	1,734,076	3977									(241)				0001
Purchased Call/NFC/NFC1616HSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	04/25/2023	Exercise	1	8,963,268	235.16		25,180	34,694	9,515			34,694		(25,200)				0001
Purchased Call/NFC/NFC1616SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	02/06/2023	Exercise	1	273,213	222.82			26,060	15,148			26,060		(11,535)				0001
Purchased Call/NFC/NFC1616NSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	07/26/2023	Exercise	1	10,396,625	254.3		9,404	5,854	(3,550)			5,854		(9,257)				0001
Purchased Call/NFC/NFC1616NS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/25/2025	08/01/2023	Expire	1	3,682,728	255.47									358				0001
Purchased Call/SPT/SPT013XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/10/2023	03/11/2025	03/14/2023	Expire	1	1,826,000	4606.39									94				0001
Purchased Call/SPT/SPT013XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/10/2023	03/07/2025	03/14/2023	Expire	1	1,585,320	4444									120				0001
Purchased Call/SPT/SPT013XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/06/2023	04/04/2025	04/10/2023	Expire	1	1,578,000	4648.67									131				0001
Purchased Call/SPT/SPT013XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/23/2023	06/24/2025	06/27/2023	Expire	1	1,416,000	4727.05									184				0001
Purchased Call/SPT/SPT013XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/04/2023	07/25/2025	08/08/2023	Expire	1	1,802,290	4931									216				0001
Purchased Call/SPT/SPT013XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/04/2023	08/01/2025	08/08/2023	Expire	1	1,540,145	4878									209				0001
Purchased Call/SPT/SPT013YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/25/2023	10/23/2025	10/27/2023	Expire	1	1,519,815	4585									81				0001
Purchased Call/SPT/SPT013WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/02/2023	01/31/2024	02/06/2023	Expire	1	2,019,967	3976									(287)				0001
Purchased Call/SPT/SPT013YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/27/2023	10/27/2025	10/31/2023	Expire	1	1,445,000	4501.67									278				0001
Purchased Call/SPT/SPT013YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/24/2023	11/25/2025	11/28/2023	Expire	1	1,766,000	4713.41									375				0001
Purchased Call/NFC/NFC1611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	05/08/2023	Exercise	1	2,415,848	233.46		6,220	9,912	3,692			9,912		(6,021)				0001
Purchased Call/NFC/NFC1616NS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	08/02/2023	Exercise	1	5,242,907	258.08		3,826	2,444	(1,381)			2,444		(3,648)				0001
Purchased Call/SPT/SPT013XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,715,000	3991.69									(206)				0001
Purchased Call/SPT/SPT013YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/29/2023	11/28/2025	12/01/2023	Expire	1	1,547,485	4870									83				0001
Purchased Call/SPT/SPT013YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/22/2023	09/23/2024	09/26/2023	Expire	1	1,490,000	4180.7									570				0001
Purchased Call/NFC/NFC1616ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	03/06/2023	Exercise	1	224,863	221.45			20,004	11,005			20,004		(9,683)				0001
Purchased Call/NFC/NFC1611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	05/09/2023	Exercise	1	5,163,165	237.64		9,254	16,060	6,806			16,060		(9,272)				0001
Purchased Call/SPT/SPT013YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/03/2023	10/31/2024	11/07/2023	Expire	1	1,805,614	4094									1,074				0001
Purchased Call/NFC/NFC1616NSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	08/07/2023	Exercise	1	7,525,307	254.03		2,292	1,267	(1,026)			1,267		(1,423)				0001
Purchased Call/SPT/SPT0401S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	03/03/2023	03/04/2024	03/07/2023	Expire	1	2,519,000	3879.33									(149)				0001
Purchased Call/SPT/SPT0401S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	03/07/2023	03/07/2024	03/09/2023	Expire	1	1,564,000	3864.22									(197)				0001

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Purchased Call/SPT/SPT0401SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2025	03/21/2023	Expire	1	1,783,000	4655.32									101				0001
Purchased Call/SPT/SPT0401SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	05/22/2023	Expire	1	1,837,229	4615									197				0001
Purchased Call/SPT/SPT0402SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	11/07/2023	Expire	1	1,619,046	4600									326				0001
Purchased Call/SPT/SPT0401SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2023	03/14/2024	03/16/2023	Expire	1	1,566,000	3933.21									(172)				0001
Purchased Call/SPT/SPT0401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	05/03/2024	05/09/2023	Expire	1	2,116,035	4125									150				0001
Purchased Call/NFC/NFC161NSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	08/11/2023	Exercise	1	3,255,263	252.39	2,675	2,254	(422)				2,254		(2,428)				0001
Purchased Call/SPT/SPT0401SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/16/2024	05/18/2023	Expire	1	1,459,000	4126.07									(67)				0001
Purchased Call/SPT/SPT0401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,708,762	4147									168				0001
Purchased Call/SPT/SPT0401SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2024	06/08/2023	Expire	1	1,572,000	4207.44									(40)				0001
Purchased Call/SPT/SPT0402SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/07/2024	06/13/2023	Expire	1	2,452,825	4200									362				0001
Purchased Call/SPT/SPT0402SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,350,187	4281									1,156				0001
Purchased Call/SPT/SPT0402SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,512,765	4423									809				0001
Purchased Call/SBM/SBM0179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/27/2023	Expire	1	89,988	1265.71													0001
Purchased Call/NFC/NFC161IST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	05/15/2023	Exercise	1	4,661,214	239.65	10,492	14,393	3,901				14,393		(10,102)				0001
Purchased Call/SFC/SFC0616S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/24/2024	12/29/2023	Expire	1	63,793	430.13									9				0001
Purchased Call/SPT/SPT0503SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	02/10/2023	02/10/2025	02/14/2023	Expire	1	1,645,000	4585.62									88				0001
Purchased Call/NFC/NFC161NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	08/11/2023	Exercise	1	4,258,970	250.33	16,818	13,791	(3,027)				13,791		(16,526)				0001
Purchased Call/SPT/SPT0504SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	08/11/2023	08/11/2025	08/15/2023	Expire	1	2,244,000	4762.77									359				0001
Purchased Call/SPT/SPT0503SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024	02/27/2023	Expire	1	2,027,113	3898									(167)				0001
Purchased Call/SPT/SPT0504S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	06/02/2023	06/03/2024	06/06/2023	Expire	1	1,474,000	4206.5									195				0001
Purchased Call/NFC/NFC161NST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	08/15/2023	Expire	1	3,690,080	249.95									288				0001
Purchased Call/SPT/SPT0504S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	06/23/2023	06/24/2024	06/27/2023	Expire	1	1,928,000	4241.41									342				0001
Purchased Call/NFC/NFC1617SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024	03/30/2023	Exercise	1	298,277	219.67	32,534	20,524					32,534		(12,841)				0001
Purchased Call/NFC/NFC1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	08/24/2023	Exercise	1	11,857,448	248.22	34,412	39,700	5,288				39,700		(34,025)				0001
Purchased Call/NFC/NFC161JS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	05/16/2023	Exercise	1	4,828,113	238.77	7,579	11,672	4,093				11,672		(7,418)				0001
Purchased Call/SPX/SPX1406SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2023	01/17/2024	01/19/2023	Expire	1	4,388,000	100									(123)				0001
Purchased Call/SPX/SPX1407S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2023	01/29/2024	01/31/2023	Expire	1	1,602,000	100									(58)				0001
Purchased Call/SPX/SPX1408S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	07/18/2023	Expire	1	3,252,000	100									144				0001
Purchased Call/SPX/SPX1408SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,263,000	100									245				0001
Purchased Call/SPX/SPX1408SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	09/26/2023	Expire	1	2,076,000	275.01									262				0001

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Purchased Call/SPX/SPX1408SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	09/26/2023	09/26/2024	09/28/2023	Expire	1	1,555,000	100									38				0001
Purchased Call/SPX/SPX1408SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	10/05/2023	10/04/2024	10/10/2023	Expire	1	5,931,000	100									504				0001
Purchased Call/SPX/SPX1409SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/17/2023	11/19/2024	11/21/2023	Expire	1	1,529,000	279.82									256				0001
Purchased Call/SPX/SPX1409SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	12/22/2023	12/24/2024	12/27/2023	Expire	1	1,881,000	287.66									398				0001
Purchased Call/NFC/NFC161JS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	05/17/2023	Exercise	1	8,728,500	239.96		16,826	21,063	4,237			21,063		(16,828)				0001
Purchased Call/NFC/NFC1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	08/24/2023	Exercise	1	6,111,461	248.67		3,148	4,064	916			4,064		(2,803)				0001
Purchased Call/NFC/NFC1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	09/01/2023	Exercise	1	9,158,682	253.78		5,519	3,592	(1,927)			3,592		(4,754)				0001
Purchased Call/NFC/NFC161JS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	05/22/2023	Exercise	1	11,062,566	243.3		22,533	20,140	(2,392)			20,140		(21,960)				0001
Purchased Call/NFC/NFC161JSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	05/25/2023	Exercise	1	4,945,940	244.13		22,454	27,817	5,363			27,817		(22,173)				0001
Purchased Call/NFC/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	09/01/2023	Exercise	1	18,370,861	253.78		9,676	5,457	(4,219)			5,457		(8,223)				0001
Purchased Call/NFC/NFC161JSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	06/02/2023	Exercise	1	6,518,544	247.99		13,636	15,423	1,787			15,423		(13,084)				0001
Purchased Call/NFC/NFC161PS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/01/2023	08/30/2024	09/06/2023	Exercise	1	14,277,914	254.15		12,081	6,753	(5,328)			6,753		(9,437)				0001
Purchased Call/NFC/NFC161JSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	06/02/2023	Exercise	1	10,471,080	247.99		14,622	12,525	(2,097)			12,525		(14,546)				0001
Purchased Call/SPX/SPX150XSD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/04/2023	01/03/2024	01/06/2023	Expire	1	1,681,837	246									(246)				0001
Purchased Call/SPX/SPX150YS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024	01/24/2023	Expire	1	2,035,000	256.16									(136)				0001
Purchased Call/NFC/NFC161PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	09/08/2023	Exercise	1	6,827,160	251.76		4,565	4,621	.56			4,621		(3,833)				0001
Purchased Call/SPX/SPX150YSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/24/2023	01/23/2024	01/26/2023	Expire	1	2,159,126	248									(294)				0001
Purchased Call/SPX/SPX2500SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024	02/21/2023	Expire	1	1,846,000	250.58									(102)				0001
Purchased Call/NFC/NFC161KS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2024	06/06/2023	Exercise	1	6,076,780	249.42		1,806	1,180	(627)			1,180		(1,646)				0001
Purchased Call/NFC/NFC161PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	09/12/2023	Exercise	1	5,685,492	249.47		7,916	6,469	(1,446)			6,469		(6,960)				0001
Purchased Call/NFC/NFC1617SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	02/06/2023	Exercise	1	238,660	216.16		25,087	15,279				25,087		(10,503)				0001
Purchased Call/NFC/NFC161KSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2024	06/13/2023	Exercise	1	6,216,353	248.63		13,748	19,874	6,125			19,874		(13,637)				0001
Purchased Call/SPX/SPX2501SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024	03/14/2023	Expire	1	3,599,000	100									(24)				0001
Purchased Call/SPX/SPX2501SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024	03/14/2023	Expire	1	3,639,000	100									(39)				0001
Purchased Call/SPX/SPX2502SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/24/2023	03/22/2024	03/28/2023	Expire	1	1,330,000	100									(7)				0001
Purchased Call/SPX/SPX2500SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,556,000	248.84									(101)				0001
Purchased Call/SPX/SPX2501SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/24/2023	02/22/2024	02/28/2023	Expire	1	1,383,057	249									(91)				0001
Purchased Call/SPX/SPX2502SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/24/2023	03/25/2024	03/28/2023	Expire	1	2,066,000	100									(8)				0001
Purchased Call/SPX/SPX2502SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/27/2023	03/27/2024	03/29/2023	Expire	1	2,955,000	100									(46)				0001
Purchased Call/SPX/SPX2502SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	04/05/2023	Expire	1	2,670,000	100									(39)				0001

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Purchased Call/SPX/SPX2503SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/19/2023	04/19/2024	04/21/2023	Expire	1	1,682,000	100									(35)				0001
Purchased Call/SPX/SPX2503SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/20/2023	04/19/2024	04/24/2023	Expire	1	6,251,000	100									42				0001
Purchased Call/SPX/SPX2503SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/21/2023	04/23/2024	04/25/2023	Expire	1	4,578,000	100									36				0001
Purchased Call/NFC/NFC161PSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2024	09/19/2023	Exercise	1	5,550,486	246.57	13,645	10,239	(3,406)				10,239		(12,729)				0001
Purchased Call/NFC/NFC161PST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	09/19/2023	Expire	1	3,806,413	246.57									648				0001
Purchased Call/NFC/NFC161PSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	09/19/2023	Exercise	1	14,348,700	246.57	38,563	31,702	(6,861)				31,702		(36,813)				0001
Purchased Call/NFC/NFC161KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	06/15/2023	Exercise	1	8,564,072	251.51	10,775	8,925	(1,851)				8,925		(10,688)				0001
Purchased Call/SPX/SPX2504SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/01/2023	04/25/2024	05/03/2023	Expire	1	1,470,348	266									(35)				0001
Purchased Call/SPX/SPX2504SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/05/2023	05/03/2024	05/09/2023	Expire	1	1,526,000	253.73									80				0001
Purchased Call/SPX/SPX2504S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	04/27/2023	Expire	1	5,335,000	100									(61)				0001
Purchased Call/SPX/SPX2507SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/11/2023	08/09/2024	08/15/2023	Expire	1	2,657,000	263.37									620				0001
Purchased Call/SPX/SPX2611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Expire	1	4,151,000	100									(104)				0001
Purchased Call/SPX/SPX2611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2024	01/18/2023	Expire	1	3,471,000	100									(81)				0001
Purchased Call/SPX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	01/20/2023	Expire	1	3,867,000	100									(106)				0001
Purchased Call/SPX/SPX2611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	01/23/2023	Expire	1	5,049,000	100									(120)				0001
Purchased Call/SPX/SPX2612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	02/16/2023	Expire	1	4,381,000	100									(109)				0001
Purchased Call/SPX/SPX2612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	02/21/2023	Expire	1	3,711,000	100									(44)				0001
Purchased Call/SPX/SPX2611S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,497,000	257.95									(98)				0001
Purchased Call/SPX/SPX2612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Expire	1	4,174,000	100									(48)				0001
Purchased Call/SPX/SPX2612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	02/24/2023	Expire	1	1,413,000	100									(50)				0001
Purchased Call/SPX/SPX2611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	01/24/2023	Expire	1	1,521,000	261.37									(69)				0001
Purchased Call/SPX/SPX2612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024	02/07/2023	Expire	1	2,065,000	261.7									(96)				0001
Purchased Call/SPX/SPX2612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	02/27/2023	Expire	1	3,254,000	100									(40)				0001
Purchased Call/SPX/SPX2613S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	03/02/2023	Expire	1	1,359,000	100									(41)				0001
Purchased Call/SPX/SPX2612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2024	02/10/2023	Expire	1	2,092,856	251									(251)				0001
Purchased Call/SPX/SPX2612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,432,000	250.41									(124)				0001
Purchased Call/SPX/SPX2613S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	03/03/2023	Expire	1	2,324,000	100									(48)				0001
Purchased Call/SPX/SPX2613SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	03/07/2023	Expire	1	3,626,000	100									(36)				0001
Purchased Call/SPX/SPX2612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,648,000	267.22									(27)				0001
Purchased Call/SPX/SPX2613SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	03/14/2023	Expire	1	1,925,000	247.3									(66)				0001

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Purchased Call/SPX/SPX2613SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2024	03/09/2023	Expire	1	4,713,000	100									(98)				0001
Purchased Call/SPX/SPX2614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2024	04/03/2023	Expire	1	1,832,000	100									(3)				0001
Purchased Call/SPX/SPX2613SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/20/2023	03/20/2024	03/22/2023	Expire	1	1,630,000	249.17									(128)				0001
Purchased Call/SPX/SPX2614S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2024	03/28/2023	Expire	1	1,457,000	249.63									(13)				0001
Purchased Call/SPX/SPX2614SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,700,000	100									4				0001
Purchased Call/SPX/SPX2614SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,825,000	100									4				0001
Purchased Call/SPX/SPX2616S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/30/2024	05/02/2023	Expire	1	4,555,000	100									47				0001
Purchased Call/SPX/SPX2616SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/30/2024	05/02/2023	Expire	1	1,884,000	100									36				0001
Purchased Call/SPX/SPX2615SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/22/2024	04/25/2023	Expire	1	1,714,000	265.24									26				0001
Purchased Call/SPX/SPX2616SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/10/2024	05/16/2023	Expire	1	2,128,000	253.69									137				0001
Purchased Call/NFC/NFC1616KSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/15/2023	06/13/2025	06/20/2023	Exercise	1	5,717,844	253.9		2,590	2,588	(1)			2,588		(1,930)				0001
Purchased Call/SPX/SPX2617SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2024	05/17/2023	Expire	1	2,142,000	100									(31)				0001
Purchased Call/SPX/SPX2617SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/21/2024	05/23/2023	Expire	1	2,155,000	100									63				0001
Purchased Call/SPX/SPX2617ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/17/2024	05/26/2023	Expire	1	1,466,955	255									(48)				0001
Purchased Call/SPX/SPX2617SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/23/2023	05/23/2024	05/25/2023	Expire	1	5,837,000	100									(42)				0001
Purchased Call/SPX/SPX2618S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/28/2024	05/31/2023	Expire	1	2,086,000	100									72				0001
Purchased Call/SPX/SPX261AS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/19/2024	07/25/2023	Expire	1	1,735,000	278.78									140				0001
Purchased Call/SPX/SPX2618SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2023	05/31/2024	06/05/2023	Expire	1	2,094,000	100									70				0001
Purchased Call/SPX/SPX2619S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2024	06/22/2023	Expire	1	4,386,000	100									(9)				0001
Purchased Call/SPX/SPX261ASA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/29/2024	08/01/2023	Expire	1	1,488,000	280.86									125				0001
Purchased Call/SPX/SPX261BS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	08/22/2023	Expire	1	1,729,000	273.68									195				0001
Purchased Call/SPX/SPX2619S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/21/2024	06/27/2023	Expire	1	3,658,000	100									125				0001
Purchased Call/SPX/SPX2619SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,474,000	100									(3)				0001
Purchased Call/SPX/SPX261DS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/11/2024	10/17/2023	Expire	1	1,610,000	278.93									176				0001
Purchased Call/SPX/SPX2619ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/05/2024	07/11/2023	Expire	1	2,058,000	100									125				0001
Purchased Call/SPX/SPX2619SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2024	07/11/2023	Expire	1	2,126,000	100									87				0001
Purchased Call/SPX/SPX261DSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,772,054	278									169				0001
Purchased Call/SPX/SPX261DSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/23/2024	10/27/2023	Expire	1	2,174,020	259									215				0001
Purchased Call/NFC/NFC1616KSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/15/2023	06/14/2024	06/20/2023	Exercise	1	11,588,269	253.9		17,313	13,825	(3,488)			13,825		(16,184)				0001
Purchased Call/SPX/SPX261AS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/24/2024	07/26/2023	Expire	1	3,799,000	100									18				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261ASF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/02/2024	08/04/2023	Expire	1	2,690,000	100									29				0001
Purchased Call/SPX/SPX261ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/24/2024	10/31/2023	Expire	1	1,508,614	275									154				0001
Purchased Call/SPX/SPX261ESE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/01/2024	11/07/2023	Expire	1	2,277,000	262.24									864				0001
Purchased Call/SPX/SPX261ASK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2024	08/08/2023	Expire	1	1,776,000	100									188				0001
Purchased Call/SPX/SPX261BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/23/2024	08/29/2023	Expire	1	4,337,000	100									246				0001
Purchased Call/SPX/SPX261FS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,689,005	284									72				0001
Purchased Call/NFC/NFC1610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/20/2024	09/25/2023	Exercise	1	11,746,779	238.6		15,545	15,456	(89)			15,456		(13,391)				0001
Purchased Call/SPX/SPX261BS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2024	08/29/2023	Expire	1	3,745,000	100									212				0001
Purchased Call/SPX/SPX261BSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/03/2024	09/06/2023	Expire	1	2,497,000	100									212				0001
Purchased Call/SPX/SPX261FSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/16/2024	12/19/2023	Expire	1	2,398,000	286.81									396				0001
Purchased Call/SPX/SPX261GS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/27/2024	12/29/2023	Expire	1	1,484,000	273.43									219				0001
Purchased Call/SPX/SPX261BSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2024	09/19/2023	Expire	1	3,742,000	100									244				0001
Purchased Call/SPX/SPX261CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/08/2024	10/11/2023	Expire	1	1,212,000	100									182				0001
Purchased Call/SPX/SPX261DS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/16/2023	10/16/2024	10/18/2023	Expire	1	2,187,000	100									59				0001
Purchased Call/SPX/SPX261ESN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,035,000	100									64				0001
Purchased Call/SPX/SPX261ESII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2024	11/28/2023	Expire	1	3,551,000	100									312				0001
Purchased Call/SPX/SPX261FSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/02/2024	12/05/2023	Expire	1	1,677,000	100									227				0001
Purchased Call/SPX/SPX261FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/10/2024	12/12/2023	Expire	1	1,932,000	100									283				0001
Purchased Call/SPX/SPX261FSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/12/2024	12/14/2023	Expire	1	2,577,000	100									114				0001
Purchased Call/NFC/NFC1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/22/2025	09/26/2023	Exercise	1	5,368,846	238.73		24,106	22,297	(1,809)			22,297		(23,699)				0001
Purchased Call/SPX/SPX261FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/17/2024	12/19/2023	Expire	1	1,892,000	100									313				0001
Purchased Call/SPX/SPX261GS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/27/2024	01/02/2024	Expire	1	7,236,000	100									708				0001
Purchased Call/NFC/NFC1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/27/2024	10/02/2023	Exercise	1	14,736,668	238.7		22,889	35,937	13,048			35,937		(20,147)				0001
Purchased Call/NFC/NFC161KSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/20/2023	06/20/2025	06/22/2023	Exercise	1	6,538,842	252.09		20,122	21,525	1,403			21,525		(19,858)				0001
Purchased Call/NFC/NFC1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/28/2023	09/26/2025	10/02/2023	Exercise	1	6,277,890	238.7		23,387	41,284	17,897			41,284		(22,560)				0001
Purchased Call/NFC/NFC161LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2024	06/27/2023	Exercise	1	4,944,754	249.59		14,295	10,143	(4,152)			10,143		(13,900)				0001
Purchased Call/NFC/NFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2025	10/03/2023	Exercise	1	2,188,537	238.96		2,807	3,547	740			3,547		(2,486)				0001
Purchased Call/NFC/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	10/03/2023	Exercise	1	6,636,797	238.96		26,369	27,607	1,237			27,607		(25,890)				0001
Purchased Call/NFC/NFC161LS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/25/2024	06/27/2023	Exercise	1	8,049,152	249.59		21,449	19,474	(1,976)			19,474		(21,170)				0001
Purchased Call/NFC/NFC1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/02/2023	10/02/2024	10/04/2023	Exercise	1	15,286,640	240.31		17,988	16,654	(1,334)			16,654		(17,276)				0001

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Purchased Call/NFC/NFC161LSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	07/03/2023	Exercise	1	6,278,332	249.95		45,155	51,690	6,535			51,690		(44,548)				0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2025	10/04/2023	Exercise	1	5,654,475	240.31		10,602	11,131	529			11,131		(10,351)				0001
Purchased Call/SPX/SPX8150SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	01/04/2023	01/02/2024	01/06/2023	Expire	1	2,088,688	3840									(180)				0001
Purchased Call/SPX/SPX8150SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	01/20/2023	01/19/2024	01/24/2023	Expire	1	2,164,381	3914									(214)				0001
Purchased Call/SPX/SPX8151SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	02/03/2023	02/05/2024	02/07/2023	Expire	1	2,577,000	4136.48									(175)				0001
Purchased Call/SPX/SPX8151SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	02/08/2023	02/05/2024	02/10/2023	Expire	1	1,977,237	4136									(148)				0001
Purchased Call/SPX/SPX8152S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,011,000	3991.05													0001
Purchased Call/NFC/NFC161LSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	07/05/2023	Exercise	1	11,831,047	252.92		10,966	8,454	(2,511)			8,454		(9,580)				0001
Purchased Call/SPX/SPX8151SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	02/08/2023	02/05/2024	02/10/2023	Expire	1	2,039,285	4136									(283)				0001
Purchased Call/SPX/SPX8151SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	02/09/2023	02/05/2024	02/13/2023	Expire	1	1,644,932	4133									(150)				0001
Purchased Call/SPX/SPX8152S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	02/15/2023	02/14/2024	02/17/2023	Expire	1	1,588,274	4136									(178)				0001
Purchased Call/SPX/SPX8152SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,564,750	3951									(88)				0001
Purchased Call/SPX/SPX8155SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	06/06/2023	06/06/2024	06/08/2023	Expire	1	1,262,000	4283.85									(6)				0001
Purchased Call/SPX/SPX8152SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/09/2023	03/06/2024	03/13/2023	Expire	1	1,623,059	4048									(62)				0001
Purchased Call/SPX/SPX8152SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/15/2023	03/14/2024	03/17/2023	Expire	1	1,356,074	3919									(113)				0001
Purchased Call/SPX/SPX8155SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	06/09/2023	06/11/2024	06/13/2023	Expire	1	2,026,000	4298.86									100				0001
Purchased Call/SPX/SPX8156S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	06/16/2023	06/14/2024	06/21/2023	Expire	1	1,500,000	4409.59									67				0001
Purchased Call/SPX/SPX8153S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/28/2023	03/25/2024	03/30/2023	Expire	1	2,152,277	3971									(181)				0001
Purchased Call/SPX/SPX8153S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/30/2023	03/28/2024	04/03/2023	Expire	1	10,818,000	4050.83									(24)				0001
Purchased Call/SPX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	06/22/2023	06/20/2025	06/26/2023	Expire	1	2,081,000	4381.89													0001
Purchased Call/SPX/SPX8156SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	06/23/2023	06/25/2024	06/27/2023	Expire	1	2,762,000	4348.33									90				0001
Purchased Call/SPX/SPX8156SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	07/03/2023	07/03/2024	07/06/2023	Expire	1	1,138,000	4455.59									21				0001
Purchased Call/SPX/SPX8153SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/31/2023	03/28/2024	04/04/2023	Expire	1	8,292,000	4109.31									(17)				0001
Purchased Call/SPX/SPX8153SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/31/2023	04/02/2024	04/04/2023	Expire	1	5,920,000	4109.31									4				0001
Purchased Call/NFC/NFC1610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	10/05/2023	Exercise	1	15,520,058	237.15		36,603	50,422	13,819			50,422		(35,646)				0001
Purchased Call/SPX/SPX8153SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	03/31/2023	04/02/2024	04/04/2023	Expire	1	3,327,000	4109.31									3				0001
Purchased Call/SPX/SPX8153SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	04/04/2023	04/02/2024	04/06/2023	Expire	1	2,161,497	4109									(154)				0001
Purchased Call/SPX/SPX8154SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/25/2024	05/02/2023	Expire	1	2,353,402	4072									84				0001
Purchased Call/SPX/SPX8154SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/26/2024	05/02/2023	Expire	1	1,993,239	4135									88				0001
Purchased Call/SPX/SPX8157S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	07/13/2023	07/12/2024	07/17/2023	Expire	1	2,009,000	4510.04									80				0001

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Purchased Call/SPX/SPX8157SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/21/2023	07/22/2024	07/25/2023	Expire	1	5,699,000	4536.34									35				0001
Purchased Call/SPX/SPX8155S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/15/2023	05/10/2024	05/17/2023	Expire	1	1,570,017	4132									(51)				0001
Purchased Call/SPX/SPX8156S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/06/2023	06/06/2024	06/08/2023	Expire	1	4,222,000	4283.85									(35)				0001
Purchased Call/SPX/SPX8155SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/06/2023	06/06/2024	06/08/2023	Expire	1	4,480,000	4283.85									(43)				0001
Purchased Call/SPX/SPX8155SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/09/2023	06/07/2024	06/13/2023	Expire	1	1,673,000	4298.86									80				0001
Purchased Call/SPX/SPX8156S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/13/2023	06/11/2024	06/15/2023	Expire	1	2,777,064	4299									(50)				0001
Purchased Call/SPX/SPX8156S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/16/2023	06/14/2024	06/21/2023	Expire	1	1,444,000	4409.59									118				0001
Purchased Call/SPX/SPX8156S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/16/2023	06/14/2024	06/21/2023	Expire	1	619,000	15083.92									49				0001
Purchased Call/SPX/SPX8156SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/27/2023	06/27/2024	06/29/2023	Expire	1	5,888,000	4378.41									(9)				0001
Purchased Call/NFC/NFC161LSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/01/2024	07/05/2023	Exercise	1	5,314,956	252.92		5,011	2,783	(2,228)			2,783		(4,249)				0001
Purchased Call/NFC/NFC161RS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2022	11/07/2024	01/23/2023	Exercise	1	331,055	215.58		32,969	18,762				32,969		(14,831)				0001
Purchased Call/SPX/SPX8157SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/19/2023	07/17/2024	07/21/2023	Expire	1	2,240,385	4517									35				0001
Purchased Call/SPX/SPX8158S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/04/2023	08/06/2024	08/08/2023	Expire	1	1,072,000	4478.03									96				0001
Purchased Call/SPX/SPX8158SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/01/2023	08/30/2024	09/06/2023	Expire	1	1,067,000	4515.77									161				0001
Purchased Call/SPX/SPX8157SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/25/2023	07/23/2024	07/27/2023	Expire	1	1,528,720	4536									31				0001
Purchased Call/SPX/SPX8158S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/08/2023	08/08/2024	08/10/2023	Expire	1	4,010,000	4499.38									93				0001
Purchased Call/SPX/SPX8159SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/25/2023	09/20/2024	09/27/2023	Expire	1	5,512,529	4320									340				0001
Purchased Call/SPX/SPX8159SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/28/2023	09/27/2024	10/02/2023	Expire	1	3,470,902	4275									1,184				0001
Purchased Call/SPX/SPX8159SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/06/2023	10/04/2024	10/11/2023	Expire	1	3,098,000	4308.5									1,250				0001
Purchased Call/SPX/SPX815AS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/19/2023	10/18/2024	10/23/2023	Expire	1	3,059,051	4315									885				0001
Purchased Call/SPX/SPX8159SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,340,000	4320.06													0001
Purchased Call/SPX/SPX815AS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/19/2023	10/18/2024	10/23/2023	Expire	1	2,843,321	4315									1,060				0001
Purchased Call/SPX/SPX815ASE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,156,187	4187									795				0001
Purchased Call/SPX/SPX815CS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/28/2023	12/27/2024	01/02/2024	Expire	1	1,301,000	4783.35									133				0001
Purchased Call/SPX/SPX815ASK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/01/2023	11/01/2024	11/03/2023	Expire	1	2,017,000	4237.86									209				0001
Purchased Call/SPX/SPX815ASL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/01/2023	11/01/2024	11/03/2023	Expire	1	2,487,000	4237.86									274				0001
Purchased Call/NFC/NFC161MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/10/2023	07/10/2025	07/12/2023	Exercise	1	6,658,264	250.37		22,654	19,822	(2,832)			19,822		(22,441)				0001
Purchased Call/SPX/SPX815ASR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/02/2023	11/01/2024	11/06/2023	Expire	1	4,310,000	4317.78									1,632				0001
Purchased Call/SPX/SPX815ASS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/02/2023	10/31/2024	11/06/2023	Expire	1	2,356,916	4194									913				0001
Purchased Call/NFC/NFC161QSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/04/2023	10/03/2025	10/06/2023	Exercise	1	6,181,899	239.3		24,507	37,568	13,061			37,568		(23,774)				0001

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Purchased Call/SPX/SPX815BS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/01/2024	11/07/2023	Expire	1	1,571,672	4318									684				0001
Purchased Call/SPX/SPX815BS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/08/2023	11/07/2024	11/10/2023	Expire	1	3,482,415	4375									320				0001
Purchased Call/SPX/SPX815BSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/10/2023	11/11/2024	11/14/2023	Expire	1	831,000	15529.12									126				0001
Purchased Call/SPX/SPX815BSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/21/2023	11/21/2024	11/24/2023	Expire	1	3,239,000	4538.19									379				0001
Purchased Call/SPX/SPX815CS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/28/2023	12/20/2024	01/02/2024	Expire	1	2,890,771	4747									1,531				0001
Purchased Call/SPX/SPX815CSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/27/2024	01/03/2024	Expire	1	3,506,000	4769.83									1,075				0001
Purchased Call/SPX/SPX815CSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/26/2024	01/03/2024	Expire	1	5,395,468	4775									1,823				0001
Purchased Call/NFC/NFC1610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2025	10/11/2023	Expire	1	1,477,446	241.19									314				0001
Purchased Call/NFC/NFC1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	10/11/2023	Exercise	1	5,092,636	241.19		10,215	12,175	1,961			12,175		(9,637)				0001
Purchased Call/NFC/NFC1611MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2024	07/12/2023	Exercise	1	9,283,887	250.37		9,651	7,267	(2,384)			7,267		(9,571)				0001
Purchased Call/SPX/SPX8158SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/08/2023	08/08/2025	08/10/2023	Expire	1	2,286,000	4499.38													0001
Purchased Call/SPX/SPX821FSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,793,000	3895.08									(101)				0001
Purchased Call/SPX/SPX821FSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2023	Expire	1	1,206,000	4115.21									(57)				0001
Purchased Call/NFC/NFC1611MS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	07/17/2023	Expire	1	5,584,830	257.67									559				0001
Purchased Call/SPX/SPX821GS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	01/13/2023	Expire	1	1,713,000	100									(80)				0001
Purchased Call/SPX/SPX821HSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024	01/31/2023	Expire	1	2,697,000	100									(145)				0001
Purchased Call/SPX/SPX8211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	02/09/2023	Expire	1	1,067,000	4164									(28)				0001
Purchased Call/SPX/SPX821KSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,688,000	3970.04									(42)				0001
Purchased Call/SPX/SPX821KSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2023	02/28/2024	03/02/2023	Expire	1	1,328,000	3970.15									7				0001
Purchased Call/SPX/SPX8211SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2025	02/03/2023	Expire	1	1,345,953	3985									26				0001
Purchased Call/SPX/SPX821JSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2025	02/17/2023	Expire	1	1,840,915	4116									47				0001
Purchased Call/SPX/SPX821FSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	01/06/2023	Expire	1	3,445,000	3852.97									(210)				0001
Purchased Call/SPX/SPX821GS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/18/2023	Expire	1	941,000	11541.48									(47)				0001
Purchased Call/SPX/SPX821LS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	03/10/2023	Expire	1	3,959,000	3992.01													0001
Purchased Call/SPX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	03/10/2023	Expire	1	4,063,000	3992.01													0001
Purchased Call/SPX/SPX821MSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2025	03/20/2023	Expire	1	1,441,891	3913									422				0001
Purchased Call/SPX/SPX821GS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,852,174	3983									(287)				0001
Purchased Call/SPX/SPX821HS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	01/27/2023	Expire	1	2,694,000	4016.22									(142)				0001
Purchased Call/NFC/NFC1611MSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2024	07/19/2023	Exercise	1	12,750,095	259.32		4,184	2,456	(1,728)			2,456		(4,054)				0001
Purchased Call/SPX/SPX821MSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2025	03/28/2023	Expire	1	1,961,000	3909.44									591				0001

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Purchased Call/SPX/SPX821HS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/26/2023	01/25/2024	01/30/2023	Expire	1	2,128,597	4016									(225)				0001
Purchased Call/SPX/SPX821HSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire	1	665,000	12166.6									(29)				0001
Purchased Call/SPX/SPX821HS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/03/2023	04/02/2025	04/05/2023	Expire	1	1,929,356	5206									17				0001
Purchased Call/SPX/SPX821HSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,929,000	4070.56									(99)				0001
Purchased Call/SPX/SPX821HSI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024	01/31/2023	Expire	1	3,101,000	4070.56									(112)				0001
Purchased Call/SPX/SPX821NSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2023	Expire	1	1,553,000	4105.02									7				0001
Purchased Call/NFC/NFC1615RS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	10/11/2023	Exercise	1	13,802,599	241.85		3,100	3,987	887			3,987		(2,303)				0001
Purchased Call/SPX/SPX821HSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024	02/01/2023	Expire	1	2,135,136	4067									(274)				0001
Purchased Call/SPX/SPX821HSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/31/2023	01/26/2024	02/02/2023	Expire	1	2,579,513	4062									(295)				0001
Purchased Call/SPX/SPX8211S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/03/2023	Expire	1	2,956,000	4119.21									(111)				0001
Purchased Call/SPX/SPX821IS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/03/2023	Expire	1	2,276,000	4119.21									(146)				0001
Purchased Call/SPX/SPX821JS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,402,000	4090.46									(106)				0001
Purchased Call/SPX/SPX821JS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/10/2023	02/08/2024	02/14/2023	Expire	1	1,968,337	4118									(165)				0001
Purchased Call/SPX/SPX821PS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	05/08/2023	Expire	1	1,426,000	4061.22									18				0001
Purchased Call/SPX/SPX821JSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2023	Expire	1	1,895,000	4136.13									(55)				0001
Purchased Call/SPX/SPX821KS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,444,000	3991.05									(79)				0001
Purchased Call/SPX/SPX821KS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire	1	8,068,000	3991.05									(380)				0001
Purchased Call/SPX/SPX821KSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/28/2023	Expire	1	2,673,000	3970.04									(119)				0001
Purchased Call/SPX/SPX821LSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/16/2023	Expire	1	4,613,000	3919.29									(178)				0001
Purchased Call/SPX/SPX8210SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	05/03/2023	Expire	1	1,525,450	5089									23				0001
Purchased Call/SPX/SPX8210S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	05/17/2023	Expire	1	1,414,788	5194									17				0001
Purchased Call/SPX/SPX821PSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	05/15/2023	Expire	1	1,596,000	4130.62									24				0001
Purchased Call/SPX/SPX821GSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2023	Expire	1	1,602,000	3972.61													0001
Purchased Call/SPX/SPX821MS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/15/2023	03/12/2024	03/17/2023	Expire	1	1,513,743	3862									(86)				0001
Purchased Call/SPX/SPX821MS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/15/2023	03/14/2024	03/17/2023	Expire	1	1,665,698	3919									(93)				0001
Purchased Call/SPX/SPX821MS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2024	03/20/2023	Expire	1	2,010,596	3919									(35)				0001
Purchased Call/SPX/SPX821MSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire	1	4,295,000	3936.97									(80)				0001
Purchased Call/SPX/SPX821MSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/23/2023	03/19/2024	03/27/2023	Expire	1	1,601,906	3917									(27)				0001
Purchased Call/SPX/SPX821NSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2023	Expire	1	1,595,000	4105.02									8				0001
Purchased Call/NFC/NFC1616RS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	10/12/2023	Expire	1	7,554,169	242.55									426				0001

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Purchased Call/SPX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	05/01/2023	Expire	1	2,720,000	4135.35									62				0001
Purchased Call/SPX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2023	05/01/2024	05/05/2023	Expire	1	3,563,707	4168									(175)				0001
Purchased Call/SPX/SPX821PSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	05/09/2023	Expire	1	833,000	13259.13									20				0001
Purchased Call/SPX/SPX821PSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	05/09/2023	Expire	1	2,186,000	4136.25									29				0001
Purchased Call/SPX/SPX821SSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2023	05/23/2025	06/05/2023	Expire	1	1,679,716	5051									164				0001
Purchased Call/SPX/SPX821TSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	05/30/2025	06/07/2023	Expire	1	1,743,358	5302									28				0001
Purchased Call/SPX/SPX821USW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2023	06/13/2025	06/23/2023	Expire	1	1,800,333	5550									24				0001
Purchased Call/SPX/SPX821USX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	06/23/2023	Expire	1	1,980,080	4390									175				0001
Purchased Call/NFC/NFC1619SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	10/19/2023	Exercise	1	191,686	219.7			4,826	2,657			4,826		(2,824)				0001
Purchased Call/SPX/SPX821PSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	05/15/2023	Expire	1	5,389,000	4130.62									161				0001
Purchased Call/SPX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2023	05/13/2024	05/16/2023	Expire	1	1,858,000	4124.08									55				0001
Purchased Call/SPX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	3,498,000	4198.05									125				0001
Purchased Call/SPX/SPX821RSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	05/30/2023	Expire	1	5,430,000	4151.28									195				0001
Purchased Call/SPX/SPX821SS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	05/31/2023	Expire	1	3,924,000	4205.45									516				0001
Purchased Call/NFC/NFC1611MSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2024	07/20/2023	Exercise	1	10,367,609	260.53			7,882	4,762	(3,120)		4,762		(7,613)				0001
Purchased Call/SPX/SPX821SSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2023	01/05/2024	06/05/2023	Expire	1	16,720,000	3950									(323)				0001
Purchased Call/SPX/SPX821SSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2023	05/31/2024	06/05/2023	Expire	1	5,295,000	4221.02									248				0001
Purchased Call/SPX/SPX821SSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire	1	4,729,000	4282.37									116				0001
Purchased Call/SPX/SPX821TS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/06/2023	Expire	1	13,252,000	4282.37									639				0001
Purchased Call/NFC/NFC1615RSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2024	10/17/2023	Exercise	1	5,402,011	240.56			3,962	4,054	91		4,054		(2,853)				0001
Purchased Call/SPX/SPX821TSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	06/08/2023	Expire	1	3,777,000	4283.85									(19)				0001
Purchased Call/SPX/SPX821TSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024	06/09/2023	Expire	1	2,756,595	4274									(35)				0001
Purchased Call/SPX/SPX821TST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2023	06/05/2024	06/09/2023	Expire	1	1,722,337	4274									(35)				0001
Purchased Call/SPX/SPX821US5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024	06/20/2023	Expire	1	1,325,000	105									70				0001
Purchased Call/SPX/SPX821YS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/15/2024	07/18/2023	Expire	1	2,220,000	100									114				0001
Purchased Call/SPX/SPX821USI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,686,000	4388.71									(7)				0001
Purchased Call/SPX/SPX821USJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	5,595,000	4388.71									(21)				0001
Purchased Call/SPX/SPX821USL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	3,049,000	4388.71									(14)				0001
Purchased Call/SPX/SPX821VS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	6,290,000	4381.89									209				0001
Purchased Call/SPX/SPX821YSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	1,967,000	100									14				0001

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Purchased Call/SPX/SPX821VSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	2,303,000	4381.89									286				0001
Purchased Call/SPX/SPX821VSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/18/2024	06/26/2023	Expire	1	1,680,054	4410									135				0001
Purchased Call/NFC/NFC1611MSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/21/2025	07/25/2023	Expire	1	4,659,093	254.05									286				0001
Purchased Call/NFC/NFC1611RSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/24/2023	10/24/2025	10/26/2023	Exercise	1	6,628,593	238.14		2,389	3,056	667			3,056		(2,014)				0001
Purchased Call/SPX/SPX821ZSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	07/24/2023	Expire	1	2,274,000	100									164				0001
Purchased Call/SPX/SPX821ZSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2023	Expire	1	2,086,000	100									177				0001
Purchased Call/SPX/SPX821VSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/20/2024	06/26/2023	Expire	1	2,409,402	4389									205				0001
Purchased Call/SPX/SPX821VSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024	06/27/2023	Expire	1	1,251,000	105									44				0001
Purchased Call/NFC/NFC1619ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/18/2022	11/19/2024	03/24/2023	Exercise	1	301,028	219.74			32,179	19,263			32,179		(13,075)				0001
Purchased Call/SPX/SPX821VST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	06/27/2023	Expire	1	3,352,000	4348.33									191				0001
Purchased Call/SPX/SPX821IIS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	07/03/2023	Expire	1	2,265,000	4396.44									277				0001
Purchased Call/SPX/SPX821VSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	06/27/2023	Expire	1	2,089,000	4298.32									813				0001
Purchased Call/SPX/SPX821IISA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	07/03/2023	Expire	1	2,624,000	4396.44									345				0001
Purchased Call/SPX/SPX821IISD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2023	06/27/2024	07/03/2023	Expire	1	2,049,096	4378									314				0001
Purchased Call/SPX/SPX821XSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/03/2024	07/11/2023	Expire	1	1,733,225	4456									280				0001
Purchased Call/SPX/SPX821XSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	07/11/2023	Expire	1	1,685,227	4412									254				0001
Purchased Call/SPX/SPX821XSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	5,161,000	4439.26									10				0001
Purchased Call/SPX/SPX821XSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	4,324,000	4439.26									19				0001
Purchased Call/NFC/NFC1611MSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/22/2024	07/25/2023	Exercise	1	5,878,150	254.05		7,041	5,750	(1,292)			5,750		(6,348)				0001
Purchased Call/SPX/SPX821XST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	2,154,000	4439.26									12				0001
Purchased Call/SPX/SPX821YS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	07/14/2023	Expire	1	3,198,000	4472.16									16				0001
Purchased Call/SPX/SPX821YS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	07/18/2023	Expire	1	4,253,000	4505.42									181				0001
Purchased Call/SPX/SPX821YSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	07/18/2023	Expire	1	1,474,783	4510									235				0001
Purchased Call/SPX/SPX821YSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,135,000	4554.98									8				0001
Purchased Call/SPX/SPX821ZSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,623,000	4554.98									16				0001
Purchased Call/SPX/SPX821ZSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	07/24/2023	Expire	1	6,709,000	4534.87									1,127				0001
Purchased Call/SPX/SPX821ZSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,924,000	4536.34									343				0001
Purchased Call/SPX/SPX821ZSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2023	Expire	1	2,271,000	4536.34									133				0001
Purchased Call/NFC/NFC1611MSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/23/2025	07/25/2023	Exercise	1	2,812,391	254.05		5,605	5,441	(164)			5,441		(5,374)				0001
Purchased Call/NFC/NFC1615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	11/03/2023	Exercise	1	7,244,279	236.38		22,165	30,843	8,677			30,843		(21,358)				0001

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Purchased Call/NFC/NFC1619SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/22/2022	11/22/2024	02/14/2023	Exercise	1	218,633	220.45			24,432	14,989			24,432		(10,241)				0001
Purchased Call/NFC/NFC1614MV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/25/2025	07/28/2023	Exercise	1	9,905,350	254.88			64,958	57,395	(7,563)		57,395		(64,149)				0001
Purchased Call/NFC/NFC1615SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/12/2024	11/14/2023	Expire	1	9,586,942	245.08									1,524				0001
Purchased Call/NFC/NFC1615SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2024	11/15/2023	Exercise	1	11,516,597	244.52			1,985	3,211	1,226		3,211		(1,020)				0001
Purchased Call/NFC/NFC1616MX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/27/2023	07/26/2024	07/31/2023	Exercise	1	10,236,922	255.47			6,485	4,079	(2,405)		4,079		(5,332)				0001
Purchased Call/SPX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire	1	2,328,000	4554.64									18				0001
Purchased Call/SPX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire	1	4,674,000	4554.64									42				0001
Purchased Call/SPX/SPX9210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,509,000	4567.46									20				0001
Purchased Call/NFC/NFC1617S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2024	11/21/2023	Exercise	1	4,041,618	247.09			4,939	7,299	2,361		7,299		(4,021)				0001
Purchased Call/SPX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,016,000	100									17				0001
Purchased Call/SPX/SPX9210SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	7,243,000	4567.46									68				0001
Purchased Call/SPX/SPX9211SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	08/01/2023	Expire	1	2,644,169	4567									334				0001
Purchased Call/SPX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2023	07/26/2024	07/31/2023	Expire	1	6,736,000	100									332				0001
Purchased Call/SPX/SPX9211S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	08/01/2023	Expire	1	2,595,000	100									125				0001
Purchased Call/SPX/SPX9212S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2023	Expire	1	3,305,000	4518.44									24				0001
Purchased Call/SPX/SPX9212SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	08/11/2023	Expire	1	3,575,000	4467.71									66				0001
Purchased Call/NFC/NFC1618SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/27/2023	07/25/2025	07/31/2023	Exercise	1	3,372,455	255.96			15,635	15,170	(465)		15,170		(15,283)				0001
Purchased Call/SPX/SPX9211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,148,000	100									25				0001
Purchased Call/SPX/SPX9212SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	08/11/2023	Expire	1	2,621,000	4467.71									68				0001
Purchased Call/SPX/SPX9213SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	08/16/2023	Expire	1	1,888,000	4489.72									45				0001
Purchased Call/SPX/SPX9213SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/09/2024	08/16/2023	Expire	1	1,054,000	105									10				0001
Purchased Call/SPX/SPX9213SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	3,860,000	4370.36									704				0001
Purchased Call/SPX/SPX9211SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	08/08/2023	Expire	1	1,042,000	4478.03									46				0001
Purchased Call/NFC/NFC1617SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2025	11/21/2023	Expire	1	832,779	247.09									141				0001
Purchased Call/SPX/SPX9212SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	1,024,000	4468.83									52				0001
Purchased Call/SPX/SPX9212SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	1,279,000	4692.27									79				0001
Purchased Call/SPX/SPX9214S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2023	Expire	1	6,350,000	4369.71									348				0001
Purchased Call/SPX/SPX9214SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,037,000	4376.31									239				0001
Purchased Call/SPX/SPX9213SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	1,327,000	4370.36									69				0001
Purchased Call/SPX/SPX9214SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,120,000	4376.31									281				0001

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Purchased Call/SPX/SPX9215S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	2,812,000	4507.66									777				0001
Purchased Call/NFC/NFC161NSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	08/07/2023	Exercise	1	13,463,705	254.03		47,109	22,500	(24,609)			22,500		(45,790)				0001
Purchased Call/SPX/SPX9214SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/27/2024	08/29/2023	Expire	1	1,075,000	4405.71									60				0001
Purchased Call/SPX/SPX9215SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/06/2023	Expire	1	3,802,000	100									324				0001
Purchased Call/SPX/SPX9215S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	1,670,502	4515									633				0001
Purchased Call/SPX/SPX9215SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	09/03/2024	09/06/2023	Expire	1	2,625,000	4515.77									225				0001
Purchased Call/NFC/NFC161TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	11/30/2023	Expire	1	14,820,650	248.33									1,523				0001
Purchased Call/SPX/SPX9215SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2023	Expire	1	2,863,000	100									453				0001
Purchased Call/SPX/SPX9215SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/07/2023	Expire	1	2,423,000	100									45				0001
Purchased Call/SPX/SPX9215SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/07/2023	Expire	1	6,387,000	4496.83									84				0001
Purchased Call/SPX/SPX9216SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire	1	1,937,000	4465.48									101				0001
Purchased Call/SPX/SPX9216SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	09/11/2023	Expire	1	4,705,000	4451.14									605				0001
Purchased Call/SPX/SPX9217SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	3,079,000	4320.06									520				0001
Purchased Call/SPX/SPX9217S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	09/18/2023	Expire	1	2,135,000	100									211				0001
Purchased Call/SPX/SPX9217S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	09/19/2023	Expire	1	1,873,000	4450.32									219				0001
Purchased Call/SPX/SPX9217SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	09/26/2023	Expire	1	2,693,000	4320.06									312				0001
Purchased Call/SPX/SPX9218SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire	1	1,928,000	4288.39									78				0001
Purchased Call/SPX/SPX9217SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	09/25/2023	Expire	1	1,815,000	4330									118				0001
Purchased Call/SPX/SPX9218SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	2,393,000	4229.45									96				0001
Purchased Call/SPX/SPX9218SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	2,461,000	4229.45									132				0001
Purchased Call/SPX/SPX921CSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	11/24/2023	Expire	1	1,523,714	5443									141				0001
Purchased Call/SPX/SPX9218SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	2,847,000	4229.45									188				0001
Purchased Call/SPX/SPX9218SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	3,163,000	4229.45									229				0001
Purchased Call/SPX/SPX9219SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	10/12/2023	Expire	1	1,666,000	4576.15									41				0001
Purchased Call/SPX/SPX9219SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2024	10/13/2023	Expire	1	1,391,832	4349									25				0001
Purchased Call/SPX/SPX921CSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	11/24/2023	Expire	1	1,601,596	5699									88				0001
Purchased Call/SPX/SPX921ESX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/05/2025	12/13/2023	Expire	1	1,510,387	4566									279				0001
Purchased Call/SPX/SPX9219SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	10/13/2023	Expire	1	3,681,000	4376.95									147				0001
Purchased Call/SPX/SPX9219SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/10/2024	10/13/2023	Expire	1	5,529,908	4358									395				0001
Purchased Call/SPX/SPX9219SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	10/17/2023	Expire	1	3,150,000	4327.78									228				0001

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Purchased Call/SPX/SPX9210SL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	12/29/2023	Expire	1	2,000,000	4781.58									351				0001
Purchased Call/SPX/SPX9219SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire	1	7,855,000	4349.61									591				0001
Purchased Call/SPX/SPX9219SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,705,000	4349.61									372				0001
Purchased Call/SPX/SPX921AS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	10/17/2023	Expire	1	712,000	14995.12									93				0001
Purchased Call/SPX/SPX921ASH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,446,000	100									232				0001
Purchased Call/SPX/SPX921BSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/15/2023	11/15/2024	11/17/2023	Expire	1	1,511,000	100									52				0001
Purchased Call/SPX/SPX921AS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	10/24/2023	Expire	1	1,512,000	4224.16									212				0001
Purchased Call/SPX/SPX921ASJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	10/24/2023	Expire	1	648,000	14560.88									88				0001
Purchased Call/SPX/SPX921BS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/31/2023	06/14/2024	11/02/2023	Expire	1	3,127,500	4550									158				0001
Purchased Call/SPX/SPX921BSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	11/21/2023	Expire	1	1,766,000	100									204				0001
Purchased Call/SPX/SPX921CSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2024	11/28/2023	Expire	1	2,668,000	100									360				0001
Purchased Call/NFC/NFC1611TSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	11/30/2023	Expire	1	5,630,858	248.33									421				0001
Purchased Call/SPX/SPX921CST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	11/29/2023	Expire	1	2,409,000	100									67				0001
Purchased Call/SPX/SPX921CSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	11/29/2023	Expire	1	1,959,000	100									92				0001
Purchased Call/SPX/SPX921DSI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	12/04/2023	Expire	1	1,750,000	100									253				0001
Purchased Call/SPX/SPX921DSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/01/2023	12/02/2024	12/05/2023	Expire	1	2,348,000	4594.63									396				0001
Purchased Call/SPX/SPX921CSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	11/29/2023	Expire	1	2,551,000	4550.43									163				0001
Purchased Call/NFC/NFC161ASG																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	12/19/2023	Exercise	1	51,942	224.16			6,435	4,191			6,435		(2,382)				0001
Purchased Call/SPX/SPX921ESH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/12/2023	Expire	1	2,224,000	100									350				0001
Purchased Call/SPX/SPX921ESU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	12/13/2023	Expire	1	2,414,000	100									136				0001
Purchased Call/SPX/SPX921FSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	12/19/2023	Expire	1	2,732,000	4719.19									379				0001
Purchased Call/SPX/SPX921FSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	12/19/2023	Expire	1	2,921,000	4719.19									484				0001
Purchased Call/NFC/NFC161ASH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	03/15/2023	Exercise	1	420,865	224.16			26,179	13,397			26,179		(13,004)				0001
Purchased Call/SPX/SPX921FS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/14/2023	12/13/2024	12/18/2023	Expire	1	1,267,000	100									207				0001
Purchased Call/SPX/SPX9213GG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	12/28/2023	Expire	1	1,998,000	100									63				0001
Purchased Call/SPX/SPX921FSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire	1	1,913,000	4768.37									177				0001
Purchased Call/SPX/SPX921FSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire	1	3,486,000	4768.37									526				0001
Purchased Call/SPX/SPX9213GH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	12/28/2023	Expire	1	3,632,000	100									175				0001
Purchased Call/SPX/SPX9213GO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/19/2023	12/13/2024	12/21/2023	Expire	1	3,171,394	4719									529				0001
Purchased Call/SPX/SPX9213GS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/19/2023	12/18/2024	12/21/2023	Expire	1	1,540,682	4741									150				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611TSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	12/05/2023	Expire	1	7,320,608	248.17									1,968				0001
Purchased Call/NFC/NFC1611US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	12/05/2023	Expire	1	3,626,940	248.17									399				0001
Purchased Call/NFC/NFC1611NSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024	08/08/2023	Exercise	1	4,715,084	252.78		2,191	1,966	(225)			1,966		(1,770)				0001
Purchased Call/NFC/NFC1611USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2025	12/12/2023	Expire	1	2,086,175	248.68									376				0001
Purchased Call/NFC/NFC1611NSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	08/08/2023	Exercise	1	2,645,398	252.78		2,420	2,319	(101)			2,319		(2,191)				0001
Purchased Call/NFC/NFC1611USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	12/13/2023	Expire	1	16,624,831	250.47									2,155				0001
Purchased Call/NFC/NFC1611NSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/06/2025	08/10/2023	Exercise	1	3,412,773	252.78		2,269	1,495	(774)			1,495		(2,025)				0001
Purchased Call/NFC/NFC1611NSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2025	08/15/2023	Exercise	1	2,999,687	249.95		2,549	2,111	(438)			2,111		(2,146)				0001
Purchased Call/NFC/NFC1611NSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2024	08/15/2023	Exercise	1	5,993,766	249.95		12,186	10,885	(1,301)			10,885		(11,381)				0001
Purchased Call/NFC/NFC1611USM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	12/15/2023	Exercise	1	8,875,683	256.2		5,333	5,805	472			5,805		(4,297)				0001
Purchased Call/NFC/NFC1611ASP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	06/28/2023	Exercise	1	249,131	219.88		30,420	19,322				30,420		(11,678)				0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2024	08/17/2023	Exercise	1	13,342,275	249.86		30,219	21,806	(8,414)			21,806		(29,871)				0001
Purchased Call/NFC/NFC1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2025	12/19/2023	Expire	1	2,776,322	256.73									493				0001
Purchased Call/SPX/SPXA05FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2023	Expire	1	2,375,000	3895.08									(208)				0001
Purchased Call/NFC/NFC1611UST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	12/19/2023	Expire	1	5,844,612	256.73									650				0001
Purchased Call/SPX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	01/10/2023	Expire	1	16,520,000	3895.08													0001
Purchased Call/SPX/SPXA05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,015,000	4179.76									(72)				0001
Purchased Call/SPX/SPXA05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2023	Expire	1	2,404,000	4136.48									(70)				0001
Purchased Call/SPX/SPXA05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire	1	7,546,000	4117.86									(400)				0001
Purchased Call/SPX/SPXA05HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/09/2023	02/06/2024	02/13/2023	Expire	1	1,463,544	4111									(84)				0001
Purchased Call/SPX/SPXA05HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2023	Expire	1	1,895,000	4090.46									(102)				0001
Purchased Call/SPX/SPXA051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire	1	2,585,000	3997.34									(130)				0001
Purchased Call/SPX/SPXA051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/21/2023	02/16/2024	02/23/2023	Expire	1	3,634,469	4079									(228)				0001
Purchased Call/SPX/SPXA05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/06/2023	Expire	1	3,977,000	3981.35									(45)				0001
Purchased Call/NFC/NFC1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	08/18/2023	Exercise	1	6,230,621	247.99		6,707	6,185	(522)			6,185		(6,175)				0001
Purchased Call/NFC/NFC1611USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	12/20/2023	Expire	1	16,828,812	257.23									2,351				0001
Purchased Call/SPX/SPXA05JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024	03/02/2023	Expire	1	1,469,000	100									(83)				0001
Purchased Call/SPX/SPXA05KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/06/2024	03/09/2023	Expire	1	2,922,959	4048									(248)				0001
Purchased Call/SPX/SPXA05LSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/21/2023	Expire	1	3,666,676	3892									(59)				0001
Purchased Call/SPX/SPXA05LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/23/2023	Expire	1	3,258,644	3917									(171)				0001

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Purchased Call/SPX/SPXA05IUSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/28/2023	Expire	1	3,028,000	3970.99									(23)				0001
Purchased Call/SPX/SPXA05NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2023	03/25/2024	03/30/2023	Expire	1	1,790,916	3971									(88)				0001
Purchased Call/SPX/SPXA05NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/06/2023	Expire	1	7,737,000	4100.6									(249)				0001
Purchased Call/SPX/SPXA05NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	04/06/2023	Expire	1	1,512,226	4109									(66)				0001
Purchased Call/SPX/SPXA050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Expire	1	9,712,000	4105.02									50				0001
Purchased Call/SPX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/24/2023	Expire	1	1,778,000	3991.05													0001
Purchased Call/SPX/SPXA05JSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/06/2023	02/28/2025	03/08/2023	Expire	1	1,732,100	4999									16				0001
Purchased Call/SPX/SPXA05MSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2023	Expire	1	6,100,000	100									(11)				0001
Purchased Call/SPX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Expire	1	3,726,000	4105.02													0001
Purchased Call/SPX/SPXA050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire	1	7,097,000	4105.02									40				0001
Purchased Call/SPX/SPXA05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2024	04/14/2023	Expire	1	2,087,146	4109									(110)				0001
Purchased Call/NFC/NFC1610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/16/2023	08/16/2024	08/18/2023	Exercise	1	11,752,338	247.99		30,154	25,385	(4,769)			25,385		(29,506)				0001
Purchased Call/SPX/SPXA05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	04/12/2023	Expire	1	1,308,000	4109.11									25				0001
Purchased Call/SPX/SPXA050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	04/24/2023	Expire	1	1,616,168	5272									77				0001
Purchased Call/SPX/SPXA05PSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/18/2023	Expire	1	2,156,000	4137.64									33				0001
Purchased Call/SPX/SPXA05PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire	1	2,706,000	4151.32									(65)				0001
Purchased Call/SPX/SPXA05RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	05/04/2023	Expire	1	1,663,000	5165.95									19				0001
Purchased Call/SPX/SPXA05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	04/13/2023	Expire	1	1,958,095	4105													0001
Purchased Call/SPX/SPXA05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	04/27/2023	Expire	1	2,074,000	4071.63									42				0001
Purchased Call/NFC/NFC161VS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2023	12/20/2024	12/27/2023	Expire	1	14,141,575	257.17									4,890				0001
Purchased Call/SPX/SPXA05US3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/23/2023	Expire	1	4,501,000	100									81				0001
Purchased Call/SPX/SPXA05QSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire	1	2,833,000	4154.52									(50)				0001
Purchased Call/SPX/SPXA05QSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire	1	2,011,000	4154.52									(58)				0001
Purchased Call/SPX/SPXA05RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	05/02/2023	Expire	1	2,547,162	4056									74				0001
Purchased Call/SPX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2023	Expire	1	3,217,000	4192.63													0001
Purchased Call/SPX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2023	Expire	1	1,950,000	4192.63													0001
Purchased Call/SPX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2023	Expire	1	2,009,000	4167.87									(33)				0001
Purchased Call/SPX/SPXA05TS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/08/2024	05/12/2023	Expire	1	1,747,782	254									(73)				0001
Purchased Call/SPX/SPXA05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	05/25/2023	Expire	1	1,672,988	4910									41				0001
Purchased Call/NFC/NFC161BS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	04/17/2023	Exercise	1	286,276	221.72			9,705	4,394			9,705		(5,845)				0001

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Purchased Call/SPX/SPXA05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2023	Expire	1	3,271,000	4192.63													0001
Purchased Call/SPX/SPXA05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire	1	3,089,000	4109.9									(62)				0001
Purchased Call/SPX/SPXA05TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	05/18/2023	Expire	1	3,109,556	4124									(83)				0001
Purchased Call/SPX/SPXA05TS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	05/15/2023	Expire	1	1,922,506	4126									252				0001
Purchased Call/SPX/SPXA05USX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	05/25/2023	Expire	1	1,268,828	4133									33				0001
Purchased Call/SPX/SPXA05VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	05/26/2023	Expire	1	1,470,000	253.85									(47)				0001
Purchased Call/SPX/SPXA05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/02/2023	Expire	1	2,268,000	255.44									(59)				0001
Purchased Call/SPX/SPXA05USC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2023	Expire	1	2,656,000	4191.98									160				0001
Purchased Call/NFC/NFC161VS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2025	12/27/2023	Expire	1	2,335,515	257.17									569				0001
Purchased Call/SPX/SPXA05YS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	06/28/2023	Expire	1	1,692,754	5573									20				0001
Purchased Call/SPX/SPXA05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	06/01/2023	Expire	1	3,632,370	4151									(70)				0001
Purchased Call/SPX/SPXA05VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	06/02/2023	Expire	1	1,963,945	4205									(33)				0001
Purchased Call/SPX/SPXA05VST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2024	06/05/2023	Expire	1	3,187,784	4206									333				0001
Purchased Call/SPX/SPXA05IISE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire	1	3,495,000	100									(17)				0001
Purchased Call/SPX/SPXA05IISF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,032,000	100									(14)				0001
Purchased Call/SPX/SPXA05IISV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/12/2023	Expire	1	5,053,000	100									135				0001
Purchased Call/SPX/SPXA05IIS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/12/2023	Expire	1	2,682,000	100									103				0001
Purchased Call/SPX/SPXA05YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/05/2023	Expire	1	3,152,000	262.14									751				0001
Purchased Call/SPX/SPXA05IISL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	06/08/2023	Expire	1	3,781,333	4282									(84)				0001
Purchased Call/SPX/SPXA05IISM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	06/08/2023	Expire	1	5,380,702	4274									(100)				0001
Purchased Call/SPX/SPXA05XS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2023	Expire	1	5,066,000	100									140				0001
Purchased Call/SPX/SPXA05ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/11/2023	Expire	1	3,330,000	4398.95													0001
Purchased Call/SPX/SPXA05QSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	04/26/2023	Expire	1	1,690,610	4134													0001
Purchased Call/SPX/SPXA05XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2023	Expire	1	5,651,000	4298.86									306				0001
Purchased Call/SPX/SPXA05XST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	06/23/2023	Expire	1	4,503,000	4365.69									(31)				0001
Purchased Call/SPX/SPXA05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	06/27/2023	Expire	1	2,811,504	4366									401				0001
Purchased Call/SPX/SPXA05YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	06/29/2023	Expire	1	3,363,000	4378.41									(5)				0001
Purchased Call/SPX/SPXA05YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,944,000	4378.41									(5)				0001
Purchased Call/SPX/SPXA05YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/29/2023	Expire	1	2,748,145	4348									(12)				0001
Purchased Call/SPX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	08/24/2023	Expire	1	1,539,000	4387.55													0001

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Purchased Call/SPX/SPXA05VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2025	06/02/2023	Expire	1	1,030,157	4205									30				0001
Purchased Call/SPX/SPXA05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	06/27/2023	Expire	1	2,390,000	4348.33									304				0001
Purchased Call/SPX/SPXA05YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Expire	1	4,124,000	4376.86									(5)				0001
Purchased Call/SPX/SPXA05YSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Expire	1	3,769,000	4376.86									(5)				0001
Purchased Call/SPX/SPXB052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	09/01/2023	Expire	1	3,888,000	100									45				0001
Purchased Call/SPX/SPXA05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/05/2023	Expire	1	3,055,048	4377									469				0001
Purchased Call/SPX/SPXB051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/08/2025	08/15/2023	Expire	1	1,287,677	4471									194				0001
Purchased Call/SPX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	08/03/2023	Expire	1	1,417,000	266.04									39				0001
Purchased Call/SPX/SPXB052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	08/21/2023	Expire	1	1,620,067	5579									127				0001
Purchased Call/NFC/NFC161VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	01/02/2024	Expire	1	14,390,861	257.84									4,103				0001
Purchased Call/NFC/NFC161BSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	05/03/2023	Exercise	1	373,911	220.12			37,873	23,235			37,873		(15,215)				0001
Purchased Call/NFC/NFC1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	08/29/2023	Exercise	1	5,678,300	248.33		25,998	17,749	(8,249)			17,749		(25,608)				0001
Purchased Call/SPX/SPXB053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	6,810,000	100									426				0001
Purchased Call/SPX/SPXA05ZS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/07/2023	Expire	1	4,195,000	4446.82									6				0001
Purchased Call/SPX/SPXB050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/14/2023	07/12/2024	07/18/2023	Expire	1	1,753,087	4472									200				0001
Purchased Call/NFC/NFC1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	09/05/2023	Exercise	1	8,968,921	254.25		2,294	2,181	(113)			2,181		(334)				0001
Purchased Call/SPX/SPXB054S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	09/19/2023	Expire	1	1,254,000	4672.84									93				0001
Purchased Call/SPX/SPXB055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	10/03/2023	Expire	1	3,961,000	100									257				0001
Purchased Call/SPX/SPXB052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	08/25/2023	Expire	1	1,641,417	5243									72				0001
Purchased Call/SPX/SPXB052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	08/31/2023	Expire	1	1,503,000	264.67									79				0001
Purchased Call/SPX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	07/31/2023	Expire	1	2,507,377	4567									489				0001
Purchased Call/SPX/SPXB051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/15/2023	Expire	1	3,396,000	4464.05									281				0001
Purchased Call/SPX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	09/12/2023	Expire	1	36,072,000	4457.49													0001
Purchased Call/NFC/NFC161PS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	09/07/2023	Exercise	1	7,497,470	254.35		16,368	10,692	(5,676)			10,692		(16,001)				0001
Purchased Call/SPX/SPXB053SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/12/2023	Expire	1	5,031,000	4457.49									322				0001
Purchased Call/SPX/SPXB054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire	1	3,341,000	4402.2									66				0001
Purchased Call/SPX/SPXB054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire	1	3,363,000	4402.2									211				0001
Purchased Call/NFC/NFC161PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	09/18/2023	Exercise	1	3,407,906	252.06		2,561	2,138	(423)			2,138		(2,125)				0001
Purchased Call/SPX/SPXB055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	09/28/2023	Expire	1	9,125,974	4337									536				0001
Purchased Call/SPX/SPXB055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/04/2023	10/03/2024	10/06/2023	Expire	1	2,157,020	4229									135				0001

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Purchased Call/SPX/SPXB055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/12/2023	Expire	1	2,123,359	4333									114				0001
Purchased Call/NFC/NFC161BSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024	01/06/2023	Exercise	1	3,925,734	218.97			13,385	4,881			13,385		(8,470)				0001
Purchased Call/SPX/SPXB055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/12/2023	Expire	1	2,046,432	4336									195				0001
Purchased Call/SPX/SPXB056G6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/17/2023	Expire	1	5,411,000	4327.78									794				0001
Purchased Call/NFC/NFC161PSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2024	09/21/2023	Exercise	1	9,822,296	246.25			12,997	10,588	(2,409)		10,588		(12,563)				0001
Purchased Call/SPX/SPXB055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	10/03/2023	Expire	1	1,728,000	4228.02									914				0001
Purchased Call/NFC/NFC161CSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	01/05/2023	Exercise	1	9,746,723	218.18			19,740	64,915	45,174		64,915		(20,635)				0001
Purchased Call/SPX/SPXB056SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	5,885,000	4217.04									248				0001
Purchased Call/SPX/SPXB056SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	3,688,000	4217.04									170				0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	09/22/2023	Expire	1	4,423,137	242.66									436				0001
Purchased Call/SPX/SPXB056SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,541,000	4217.04									145				0001
Purchased Call/SPX/SPXB056ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/23/2023	10/18/2024	10/25/2023	Expire	1	1,689,664	4224									121				0001
Purchased Call/SPX/SPXB054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	09/26/2023	Expire	1	1,371,000	4320.06													0001
Purchased Call/NFC/NFC1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	09/25/2023	Exercise	1	3,987,635	238.6			5,998	6,160	162		6,160		(5,423)				0001
Purchased Call/SPX/SPXB058SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	11/07/2023	Expire	1	5,084,000	100									384				0001
Purchased Call/SPX/SPXB059S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire	1	4,545,000	100									104				0001
Purchased Call/SPX/SPXB057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire	1	3,192,000	4137.23									411				0001
Purchased Call/NFC/NFC1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2024	09/26/2023	Exercise	1	5,195,477	238.73			3,434	3,526	92		3,526		(2,446)				0001
Purchased Call/SPX/SPXB057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/30/2023	10/25/2024	11/01/2023	Expire	1	2,933,751	4120									341				0001
Purchased Call/SPX/SPXB057SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire	1	3,016,000	4193.8									117				0001
Purchased Call/NFC/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2025	09/27/2023	Exercise	1	8,257,117	239.4			24,292	24,639	347		24,639		(23,960)				0001
Purchased Call/SPX/SPXB058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/02/2023	Expire	1	1,629,227	4167									108				0001
Purchased Call/SPX/SPXB058S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/02/2023	Expire	1	2,750,101	4167									218				0001
Purchased Call/SPX/SPXB059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/14/2023	Expire	1	4,402,000	100									359				0001
Purchased Call/SPX/SPXB05AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	11/16/2023	Expire	1	2,780,000	100									70				0001
Purchased Call/SPX/SPXB058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire	1	2,133,000	4237.86									61				0001
Purchased Call/SPX/SPXB057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	10/30/2023	Expire	1	2,117,850	4203									1,051				0001
Purchased Call/SPX/SPXB058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire	1	2,667,000	4237.86									120				0001
Purchased Call/SPX/SPXB058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	10/30/2024	11/03/2023	Expire	1	2,304,251	4167									183				0001
Purchased Call/SPX/SPXB058SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/03/2023	Expire	1	2,893,722	4194									220				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161CS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	01/06/2023	Exercise	1	6,704,011	218.63		29,475	44,586	15,111			44,586		(29,191)				0001
Purchased Call/SPX/SPXB058SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/03/2023	Expire	1	4,692,862	4194									423				0001
Purchased Call/SPX/SPXB05AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	11/21/2023	Expire	1	1,782,000	4514.02									300				0001
Purchased Call/SPX/SPXB059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,226,000	4347.35									445				0001
Purchased Call/SPX/SPXB05ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire	1	5,372,000	4556.62													0001
Purchased Call/SPX/SPXB05BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	11/28/2023	Expire	1	1,736,000	4559.34									289				0001
Purchased Call/SPX/SPXB05CSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	12/12/2023	Expire	1	1,753,000	4604.37									292				0001
Purchased Call/SPX/SPXB05CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	12/12/2023	Expire	1	1,865,000	4521.49									1,067				0001
Purchased Call/NFC/NFC1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2023	09/27/2024	09/29/2023	Exercise	1	12,398,181	237.26		10,742	12,615	1,873			12,615		(9,693)				0001
Purchased Call/NFC/NFC161CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	01/06/2023	Exercise	1	6,989,660	218.63		28,081	50,639	22,558			50,639		(28,642)				0001
Purchased Call/NFC/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	10/05/2023	Exercise	1	4,380,803	237.15		9,887	11,282	1,395			11,282		(9,610)				0001
Purchased Call/SPX/SPXB05BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,744,000	4559.34									370				0001
Purchased Call/SPX/SPXB05BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,332,989	4557									716				0001
Purchased Call/SPX/SPXB05BSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	11/30/2023	Expire	1	2,381,931	4554									330				0001
Purchased Call/NFC/NFC1610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/11/2023	Exercise	1	12,101,747	241.19		5,334	5,744	410			5,744		(2,846)				0001
Purchased Call/SPX/SPXB05CSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire	1	2,577,000	4604.37									494				0001
Purchased Call/SPX/SPXB05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/13/2023	12/06/2024	12/15/2023	Expire	1	1,955,491	269									306				0001
Purchased Call/SPX/SPXB05DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	12/19/2023	Expire	1	2,005,000	4660.2									1,104				0001
Purchased Call/SPX/SPXB05CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2024	12/12/2023	Expire	1	2,238,000	4604.37									454				0001
Purchased Call/SPX/SPXB05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	12/26/2023	Expire	1	1,423,600	4657									1,084				0001
Purchased Call/SPX/SPXB05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	12/15/2023	Expire	1	1,259,296	4613									87				0001
Purchased Call/SPX/SPXB05DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	12/19/2023	Expire	1	8,389,000	4719.19									1,665				0001
Purchased Call/SBC/SBC0175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	12/18/2023	Exercise	1	300,797	237.02			4,534	(643)			4,534		(5,476)				0001
Purchased Call/SPX/SPXB05DSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/18/2023	12/12/2024	12/20/2023	Expire	1	2,849,413	4641									517				0001
Purchased Call/NFC/NFC1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	10/11/2023	Exercise	1	6,932,090	241.19		13,980	15,382	1,402			15,382		(12,228)				0001
Purchased Call/SPX/SPXB05DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2023	12/17/2024	12/21/2023	Expire	1	6,503,044	4719									838				0001
Purchased Call/SPX/SPXB05DST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2023	12/18/2024	12/21/2023	Expire	1	1,659,093	4727									264				0001
Purchased Call/SPX/SPXB05DSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2023	12/18/2024	12/21/2023	Expire	1	1,417,427	4741									175				0001
Purchased Call/SPX/SPXB05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	12/27/2023	Expire	1	3,678,731	4747									1,753				0001
Purchased Call/SPX/SPXB05ESO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	12/29/2023	Expire	1	3,265,353	4698									596				0001

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Purchased Call/NFC/NFC161RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	10/11/2023	Exercise	1	6,492,782	241.85			11,118	13,622	2,504			13,622	(10,811)				0001
Purchased Call/NFC/NFC161CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	01/09/2023	Exercise	1	5,282,370	216.72			10,642	25,785	15,143			25,785	(10,419)				0001
Purchased Call/SPX/SPXB05ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/26/2024	01/03/2024	Expire	1	3,132,236	4775									724				0001
Purchased Call/SBC/SBC0175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/26/2022	01/25/2024	10/27/2023	Exercise	1	223,251	234.81			875	(3,363)				875	(4,335)				0001
Purchased Call/SPX/SPXB05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	01/03/2024	Expire	1	4,123,248	4783									1,157				0001
Purchased Call/NFC/NFC161RS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	10/16/2023	Exercise	1	3,938,782	242.89			11,590	11,890	300			11,890	(11,079)				0001
Purchased Call/NFC/NFC161CS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2024	01/10/2023	Exercise	1	5,359,193	219.97			5,403	12,027	6,624			12,027	(5,957)				0001
Purchased Call/SBC/SBC0175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/31/2022	01/26/2024	02/14/2023	Exercise	1	420,156	233.94			6,803	3,001				6,803	(9,997)				0001
Purchased Call/NFC/NFC161RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	10/19/2023	Exercise	1	13,893,141	242.14			4,318	5,382	1,064			5,382	(3,404)				0001
Purchased Call/SBC/SBC0175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2022	02/07/2024	07/20/2023	Exercise	1	100,970	236.24			1,638	(425)				1,638	(2,198)				0001
Purchased Call/NFC/NFC161RSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	10/19/2023	Exercise	1	7,175,934	242.81			6,570	7,796	1,226			7,796	(6,221)				0001
Purchased Call/NFC/NFC161CS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	01/10/2023	Exercise	1	5,800,757	219.97			17,434	35,541	18,107			35,541	(17,925)				0001
Purchased Call/SBC/SBC0175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	03/10/2023	Exercise	1	299,768	235.5			4,061	1,806				4,061	(6,021)				0001
Purchased Call/NFC/NFC161CSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	01/11/2023	Exercise	1	5,331,113	220.89			18,411	29,480	11,069			29,480	(18,319)				0001
Purchased Call/SBC/SBC0176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024	04/21/2023	Exercise	1	103,648	234.47			1,391	698				1,391	(2,250)				0001
Purchased Call/NFC/NFC161RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	10/24/2023	Exercise	1	4,452,733	236.14			2,921	4,137	1,216			4,137	(2,429)				0001
Purchased Call/NFC/NFC161RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	10/27/2023	Exercise	1	14,729,176	234.19			4,439	6,726	2,287			6,726	(2,899)				0001
Purchased Call/SBC/SBC0176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/02/2022	03/01/2024	01/06/2023	Exercise	1	332,181	233.43			8,530	1,078				8,530	(7,730)				0001
Purchased Call/SBC/SBC0177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/04/2022	04/01/2024	01/23/2023	Exercise	1	108,748	236.25			2,273	179				2,273	(2,561)				0001
Purchased Call/NFC/NFC161SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	10/31/2023	Exercise	1	6,299,191	232.09			11,793	25,892	14,098			25,892	(10,443)				0001
Purchased Call/SBC/SBC0177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2024	01/06/2023	Exercise	1	303,030	235.13			6,755	355				6,755	(7,369)				0001
Purchased Call/NFC/NFC161SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	10/31/2023	Exercise	1	1,272,555	232.09			8,586	12,043	3,457			12,043	(8,443)				0001
Purchased Call/NFC/NFC161CSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	01/11/2023	Exercise	1	6,518,325	220.89			15,644	28,386	12,742			28,386	(16,246)				0001
Purchased Call/SBC/SBC0177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024	07/05/2023	Exercise	1	54,564	232.63			1,909	538				1,909	(1,528)				0001
Purchased Call/SBC/SBC0177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/03/2024	05/03/2023	Exercise	1	105,284	232.09			2,906	414				2,906	(2,660)				0001
Purchased Call/NFC/NFC161SSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	11/06/2023	Exercise	1	5,592,804	238.83			42,130	69,823	27,694			69,823	(41,506)				0001
Purchased Call/NFC/NFC161CSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	01/17/2023	Exercise	1	4,564,720	224.7			8,052	13,161	5,109			13,161	(7,823)				0001
Purchased Call/NFC/NFC161SSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	11/07/2023	Expire	1	1,501,661	240.66									247				0001
Purchased Call/NFC/NFC161SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	11/08/2023	Exercise	1	9,112,051	241.22			6,062	7,343	1,282			7,343	(5,534)				0001
Purchased Call/SBC/SBC0178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/17/2022	05/16/2024	03/21/2023	Exercise	1	331,110	230.98			9,265	899				9,265	(8,697)				0001

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Purchased Call/NFC/NFC161CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/17/2023	01/17/2024	01/19/2023	Exercise	1	7,491,312	225.71			26,825	39,102	12,278			39,102		(27,340)				0001
Purchased Call/NFC/NFC161SSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/08/2023	11/08/2024	11/10/2023	Exercise	1	21,203,844	243.02			12,007	17,098	5,091			17,098		(10,012)				0001
Purchased Call/SBC/SBC0178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2022	05/20/2024	02/16/2023	Exercise	1	246,469	229.85				8,779	2,461			8,779		(6,531)				0001
Purchased Call/NFC/NFC161CSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/20/2023	01/17/2025	01/24/2023	Exercise	1	2,788,250	226.18			2,434	6,543	4,109			6,543		(2,371)				0001
Purchased Call/NFC/NFC161TSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2025	11/15/2023	Exercise	1	5,722,370	244.52			3,121	4,567	1,446			4,567		(2,799)				0001
Purchased Call/SBC/SBC0178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/23/2024	02/28/2023	Exercise	1	105,039	230.45				2,563	(7)			2,563		(2,727)				0001
Purchased Call/SPX/SPXC177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	01/03/2025	01/11/2023	Expire	1	2,605,233	3800										11				0001
Purchased Call/SPX/SPXC178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	01/18/2023	Expire	1	2,518,000	3951.1										846				0001
Purchased Call/NFC/NFC161TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2024	11/21/2023	Exercise	1	7,020,610	247.09			11,680	12,811	1,131			12,811		(10,100)				0001
Purchased Call/NFC/NFC161DS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2024	01/26/2023	Exercise	1	10,361,290	228.08			39,849	62,067	22,218			62,067		(40,436)				0001
Purchased Call/NFC/NFC161TSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	11/27/2023	Exercise	1	12,111,631	248.27			15,985	20,487	4,503			20,487		(13,661)				0001
Purchased Call/SPX/SPXC177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024	01/06/2023	Expire	1	2,150,120	3840										(199)				0001
Purchased Call/SPX/SPXC178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/08/2024	01/13/2023	Expire	1	2,169,560	3895										(311)				0001
Purchased Call/SBC/SBC0178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/22/2024	07/10/2023	Exercise	1	313,391	229.85			12,652	4,712				12,652		(8,142)				0001
Purchased Call/SPX/SPXC178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,024,000	3999.09										(165)				0001
Purchased Call/SPX/SPXC178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/20/2023	Expire	1	3,892,000	3928.86										(230)				0001
Purchased Call/SPX/SPXC179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/02/2024	02/08/2023	Expire	1	3,765,964	4180										(493)				0001
Purchased Call/SPX/SPXC179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/09/2024	02/16/2023	Expire	1	1,526,481	4082										(122)				0001
Purchased Call/SBC/SBC0178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	05/31/2024	01/20/2023	Exercise	1	102,999	232.89				3,136	690			3,136		(2,563)				0001
Purchased Call/SPX/SPXC179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/15/2024	02/22/2023	Expire	1	1,967,917	4143										(106)				0001
Purchased Call/NFC/NFC161TSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/27/2023	11/27/2024	11/29/2023	Exercise	1	17,147,912	247.66			2,006	2,781	775			2,781		(146)				0001
Purchased Call/SPX/SPXC179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/23/2023	Expire	1	3,503,938	4079										(409)				0001
Purchased Call/SPX/SPXC17AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	02/24/2023	Expire	1	1,835,591	4079										(207)				0001
Purchased Call/SPX/SPXC17ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	03/06/2023	Expire	1	8,180,000	3981.35										(180)				0001
Purchased Call/SPX/SPXC17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/20/2023	Expire	1	2,218,000	3960.28										(29)				0001
Purchased Call/SPX/SPXC17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/20/2023	Expire	1	2,727,000	3960.28										(41)				0001
Purchased Call/SPX/SPXC17BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/20/2023	Expire	1	4,580,802	3892										(115)				0001
Purchased Call/NFC/NFC161DS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/26/2023	01/24/2025	01/30/2023	Exercise	1	4,185,321	228.74			2,278	5,199	2,921			5,199		(2,101)				0001
Purchased Call/SPX/SPXC17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/22/2024	03/29/2023	Expire	1	2,408,719	3949										(208)				0001
Purchased Call/SPX/SPXC17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2024	04/12/2023	Expire	1	2,344,000	4109.11										(85)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/12/2024	04/17/2023	Expire	1	2,174,000	4146.22									26				0001
Purchased Call/SBC/SBC0178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	01/31/2023	Exercise	1	163,492	230.61			6,883	3,134			6,883		(3,879)				0001
Purchased Call/SPX/SPXC17CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2024	04/19/2023	Expire	1	2,072,000	4151.32									(85)				0001
Purchased Call/SPX/SPXC17CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/12/2024	04/19/2023	Expire	1	2,209,500	4138									(133)				0001
Purchased Call/NFC/NFC161TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/27/2023	11/26/2025	11/29/2023	Exercise	1	6,889,205	247.66			10,526	12,716	2,190		12,716		(10,014)				0001
Purchased Call/SPX/SPXC17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2024	04/20/2023	Expire	1	1,876,397	4151									(109)				0001
Purchased Call/NFC/NFC161DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/29/2024	01/31/2023	Exercise	1	7,294,199	229.39			9,744	15,019	5,275		15,019		(10,283)				0001
Purchased Call/SPX/SPXC17CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2023	04/19/2024	04/21/2023	Expire	1	2,196,000	4154.52									(72)				0001
Purchased Call/SPX/SPXC17CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/16/2024	04/24/2023	Expire	1	1,543,340	4138									45				0001
Purchased Call/SPX/SPXC17ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/30/2023	Expire	1	1,020,000	4151.28									178				0001
Purchased Call/SPX/SPXC17CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2024	04/24/2023	Expire	1	1,917,910	4151									46				0001
Purchased Call/SPX/SPXC179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	02/23/2023	Expire	1	2,110,381	4106									54				0001
Purchased Call/SPX/SPXC17ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	06/06/2023	Expire	1	1,392,000	4194.58									521				0001
Purchased Call/SPX/SPXC17CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/25/2023	Expire	1	2,225,000	4133.52									43				0001
Purchased Call/SPX/SPXC17CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2024	04/26/2023	Expire	1	3,162,000	4137.04									(126)				0001
Purchased Call/NFC/NFC161TST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/29/2024	12/01/2023	Exercise	1	17,488,007	248.21			2,392	3,523	1,131		3,523		(344)				0001
Purchased Call/SPX/SPXC17CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	04/26/2023	Expire	1	1,693,665	4151									(93)				0001
Purchased Call/NFC/NFC161DSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/30/2023	01/30/2025	02/01/2023	Exercise	1	5,764,501	227.7			6,963	7,379	415		7,379		(6,892)				0001
Purchased Call/SPX/SPXC17DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2024	05/04/2023	Expire	1	2,739,000	4119.58									(85)				0001
Purchased Call/SPX/SPXC17DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2024	05/05/2023	Expire	1	1,672,549	4120									(84)				0001
Purchased Call/SPX/SPXC17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2024	05/16/2023	Expire	1	3,721,000	4124.08									177				0001
Purchased Call/SPX/SPXC17EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/31/2024	06/05/2023	Expire	1	3,285,346	4180									312				0001
Purchased Call/SBC/SBC0179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/11/2024	05/23/2023	Exercise	1	81,144	229.27			2,877	719			2,877		(2,281)				0001
Purchased Call/NFC/NFC161US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/05/2025	12/07/2023	Expire	1	5,063,210	246.35									399				0001
Purchased Call/SBC/SBC0179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/18/2024	07/07/2023	Exercise	1	101,776	229.37			3,892	911			3,892		(3,473)				0001
Purchased Call/SPX/SPXC17FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/07/2024	06/13/2023	Expire	1	3,097,000	4298.86									286				0001
Purchased Call/SPX/SPXC17FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2024	06/21/2023	Expire	1	2,765,000	4409.59									340				0001
Purchased Call/SPX/SPXC17FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2024	06/21/2023	Expire	1	4,234,000	4409.59									435				0001
Purchased Call/SPX/SPXC17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2024	06/21/2023	Expire	1	2,614,000	4409.59									336				0001
Purchased Call/NFC/NFC161US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/06/2024	12/11/2023	Expire	1	13,156,044	247.97									3,565				0001

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Purchased Call/NFC/NFC161DSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/31/2023	01/31/2024	02/02/2023	Exercise	1	8,683,022	229.14		25,580	37,422	11,843			37,422		(26,191)				0001
Purchased Call/SBC/SBC017AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	07/26/2024	10/25/2023	Exercise	1	56,126	232.37			969	(661)			969		(1,807)				0001
Purchased Call/SPX/SPXC17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/21/2023	Expire	1	2,363,399	4426									409				0001
Purchased Call/SPX/SPXC17FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025	06/22/2023	Expire	1	1,540,824	5368									32				0001
Purchased Call/SPX/SPXC17GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/02/2023	Expire	1	1,431,000	4563.72									164				0001
Purchased Call/SPX/SPXC17GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2024	07/12/2023	Expire	1	2,549,000	4409.53									16				0001
Purchased Call/SPX/SPXC17JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	10/03/2023	Expire	1	2,719,000	4232.31									1,432				0001
Purchased Call/SPX/SPXC17KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	10/11/2023	Expire	1	2,919,000	4265.42									2,103				0001
Purchased Call/NFC/NFC161USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/08/2025	12/12/2023	Expire	1	5,783,276	248.68									696				0001
Purchased Call/SPX/SPXC17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2024	07/12/2023	Expire	1	4,048,000	4409.53									28				0001
Purchased Call/SPX/SPXC17HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	08/18/2023	Expire	1	3,730,000	4404.33									110				0001
Purchased Call/SBC/SBC017ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/05/2024	07/05/2023	Exercise	1	69,112	233.33			2,461	512			2,461		(2,057)				0001
Purchased Call/SPX/SPXC17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/03/2025	10/11/2023	Expire	1	1,829,259	4212									322				0001
Purchased Call/SPX/SPXC17KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/03/2025	10/11/2023	Expire	1	1,526,630	4276									253				0001
Purchased Call/SPX/SPXC17HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	08/23/2023	Expire	1	2,263,846	4370									97				0001
Purchased Call/SPX/SPXC17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/24/2023	Expire	1	2,626,663	4400									116				0001
Purchased Call/SPX/SPXC171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	09/01/2023	Expire	1	2,804,000	4514.87									126				0001
Purchased Call/NFC/NFC161DSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/05/2025	02/07/2023	Expire	1	3,347,497	232.91									77				0001
Purchased Call/NFC/NFC161USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/13/2024	12/15/2023	Exercise	1	17,300,995	256.2			14,435	15,981	1,546		15,981		(12,262)				0001
Purchased Call/SPX/SPXC171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/23/2024	09/01/2023	Expire	1	1,559,621	4406									83				0001
Purchased Call/SPX/SPXC17JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,144,000	4461.9									116				0001
Purchased Call/SPX/SPXC17LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	2,087,000	4224.16													0001
Purchased Call/SPX/SPXC17JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2023	Expire	1	2,997,000	4453.53									160				0001
Purchased Call/SPX/SPXC17KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2023	Expire	1	2,206,000	4288.83									1,180				0001
Purchased Call/SPX/SPXC17JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2023	Expire	1	4,721,000	4453.53									276				0001
Purchased Call/SPX/SPXC17KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,536,309	4377									358				0001
Purchased Call/SPX/SPXC17KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,017,000	4327.78									481				0001
Purchased Call/SBC/SBC017ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/08/2024	08/11/2023	Exercise	1	123,434	233.36			4,347	904			4,347		(3,655)				0001
Purchased Call/SPX/SPXC17KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,225,220	4355									543				0001
Purchased Call/NFC/NFC161DST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	02/10/2023	Exercise	1	6,162,708	232.72		4,513	6,627	2,114			6,627		(4,375)				0001

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Purchased Call/NFC/NFC161USU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/17/2025	12/19/2023	Expire	1	4,900,728	256.73									555				0001
Purchased Call/SPX/SPXC17KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2023	Expire	1	2,940,000	4373.63									242				0001
Purchased Call/NKY/NKY017085	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	01/12/2024	12/27/2023	Expire	1	2,988,000	31550									866				0001
Purchased Call/SPX/SPXC17MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2023	11/07/2025	11/16/2023	Expire	1	1,448,240	4357									273				0001
Purchased Call/SPX/SPXC17KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2023	Expire	1	2,715,000	4373.63									248				0001
Purchased Call/NFC/NFC161VS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/26/2023	12/26/2025	12/28/2023	Expire	1	7,359,191	257.74									952				0001
Purchased Call/SPX/SPXC17KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2024	10/19/2023	Expire	1	2,632,000	4373.2									175				0001
Purchased Call/SPX/SPXC17KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	10/20/2023	Expire	1	3,446,000	4314.6									284				0001
Purchased Call/SPX/SPXC17LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	5,426,000	4224.16													0001
Purchased Call/SPX/SPXC17LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,594,000	4224.16									390				0001
Purchased Call/NFC/NFC161VSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/30/2024	01/03/2024	Expire	1	4,537,456	257.01									915				0001
Purchased Call/SBC/SBC017ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	04/13/2023	Exercise	1	101,483	233.08			2,680	(429)			2,680		(3,243)				0001
Purchased Call/SPX/SPXC17LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/26/2023	Expire	1	2,142,256	4217									172				0001
Purchased Call/NFC/NFC161DSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/09/2023	02/07/2025	02/13/2023	Exercise	1	7,511,707	232.17		14,626	26,977	12,352			26,977		(14,384)				0001
Purchased Call/SPX/SPXC17LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/25/2024	10/27/2023	Expire	1	2,463,000	4186.77									158				0001
Purchased Call/SPX/SPXC17LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/25/2024	10/27/2023	Expire	1	1,997,000	4186.77									175				0001
Purchased Call/SPX/SPXC17LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/25/2024	11/01/2023	Expire	1	1,956,136	4118									150				0001
Purchased Call/NFC/NFC161ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/14/2023	02/12/2025	02/16/2023	Expire	1	3,674,905	231.81									48				0001
Purchased Call/SPX/SPXC17MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2024	11/07/2023	Expire	1	2,197,000	4358.34									226				0001
Purchased Call/NFC/NFC161ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	02/22/2023	Exercise	1	3,615,072	231.07		2,291	4,145	1,853			4,145		(2,131)				0001
Purchased Call/NFC/NFC161ESE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/20/2024	02/22/2023	Exercise	1	9,654,936	231.07		17,127	30,132	13,005			30,132		(17,609)				0001
Purchased Call/SPX/SPXC17NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,953,000	4567.8									648				0001
Purchased Call/SPX/SPXC17NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	11/29/2024	12/05/2023	Expire	1	4,292,000	4594.63									414				0001
Purchased Call/NFC/NFC161ESK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/23/2023	02/21/2025	02/27/2023	Exercise	1	5,092,104	229.29		14,535	17,626	3,092			17,626		(14,324)				0001
Purchased Call/NFC/NFC161ESN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/24/2025	02/28/2023	Exercise	1	3,400,028	227.15		2,321	6,050	3,729			6,050		(2,175)				0001
Purchased Call/SPX/SPXC17NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	11/29/2024	12/08/2023	Expire	1	1,736,770	4595									185				0001
Purchased Call/SPX/SPXC17NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/04/2024	12/08/2023	Expire	1	2,760,147	4570									412				0001
Purchased Call/SBC/SBC017BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	08/30/2024	10/18/2023	Exercise	1	88,437	231.15			2,594	104			2,594		(2,596)				0001
Purchased Call/NFC/NFC161ESV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/29/2024	03/02/2023	Exercise	1	4,518,543	227.69		12,649	20,479	7,830			20,479		(12,881)				0001
Purchased Call/SPX/SPXC17NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	03/08/2024	12/11/2023	Expire	1	4,550,000	4000									145				0001

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Purchased Call/SPX/SPXC17NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/06/2024	12/11/2023	Expire	1	3,960,000	4585.59									489				0001
Purchased Call/NFC/NFC161FS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/01/2024	03/07/2023	Exercise	1	8,685,693	231.22			23,692	27,061	3,369			27,061	(24,009)				0001
Purchased Call/NFC/NFC161FS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/06/2023	03/06/2024	03/08/2023	Exercise	1	7,606,734	231.32			15,003	29,673	14,671			29,673	(15,374)				0001
Purchased Call/SPX/SPXC17NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2023	11/26/2025	12/01/2023	Expire	1	1,757,038	4548									298				0001
Purchased Call/SPX/SPXC17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/06/2023	Expire	1	2,435,000	4282.37									289				0001
Purchased Call/SPX/SPXC17JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/12/2025	09/20/2023	Expire	1	1,257,547	4475									63				0001
Purchased Call/SPX/SPXC170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/13/2024	12/18/2023	Expire	1	3,290,000	4719.55									436				0001
Purchased Call/SPX/SPXC170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2024	12/19/2023	Expire	1	4,223,000	4719.19									777				0001
Purchased Call/SBC/SBC017BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/07/2023	Exercise	1	189,459	230.52			8,885	3,352				8,885	(5,670)				0001
Purchased Call/NFC/NFC161FS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2025	03/09/2023	Exercise	1	4,536,206	228.99			6,900	7,900	1,000			7,900	(6,744)				0001
Purchased Call/SPX/SPXC170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/11/2024	12/19/2023	Expire	1	2,652,117	4620									968				0001
Purchased Call/NFC/NFC161FS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/07/2023	03/06/2025	03/09/2023	Exercise	1	5,357,246	231.32			2,084	4,463	2,379			4,463	(1,994)				0001
Purchased Call/NFC/NFC161FSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/10/2025	03/14/2023	Exercise	1	3,535,248	224.79			6,022	10,441	4,419			10,441	(5,906)				0001
Purchased Call/SBC/SBC017BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/20/2024	04/07/2023	Exercise	1	110,563	228.12			4,615	1,575				4,615	(3,170)				0001
Purchased Call/NFC/NFC161FSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/14/2023	03/14/2025	03/16/2023	Exercise	1	7,455,210	228.5			6,881	11,091	4,210			11,091	(6,619)				0001
Purchased Call/NFC/NFC161FSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/15/2023	03/14/2025	03/17/2023	Exercise	1	6,764,715	228.9			10,135	17,305	7,169			17,305	(9,739)				0001
Purchased Call/SBC/SBC017BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	05/26/2023	Exercise	1	53,784	226.4				2,209	502			2,209	(1,882)				0001
Purchased Call/NFC/NFC161FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2024	03/21/2023	Exercise	1	4,971,728	231.26			9,068	15,836	6,767			15,836	(9,294)				0001
Purchased Call/NFC/NFC161GS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2025	03/28/2023	Exercise	1	2,819,200	234.08			16,472	19,079	2,607			19,079	(16,374)				0001
Purchased Call/NFC/NFC161GS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/26/2024	03/28/2023	Exercise	1	5,489,642	234.08			9,837	16,914	7,076			16,914	(9,996)				0001
Purchased Call/SBC/SBC017BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/03/2024	02/16/2023	Exercise	1	179,295	227.03			8,120	2,272				8,120	(6,126)				0001
Purchased Call/SBC/SBC0175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/18/2024	02/27/2023	Exercise	1	264,627	237.64			3,760	(1,149)				3,760	(5,207)				0001
Purchased Call/NFC/NFC161GSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/22/2024	03/28/2023	Exercise	1	7,373,240	234.08			18,136	27,723	9,588			27,723	(18,282)				0001
Purchased Call/NFC/NFC161GSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2024	03/30/2023	Exercise	1	12,402,219	232.98			41,041	54,342	13,302			54,342	(41,504)				0001
Purchased Call/SBC/SBC0175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	04/06/2023	Exercise	1	170,612	235.78				2,674	(913)			2,674	(3,860)				0001
Purchased Call/SBC/SBC0175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2022	02/13/2024	02/15/2023	Exercise	1	101,269	235.32				2,145	53			2,145	(2,220)				0001
Purchased Call/NFC/NFC161GSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/29/2023	03/28/2024	03/31/2023	Exercise	1	8,410,050	234.91			14,989	21,605	6,616			21,605	(15,301)				0001
Purchased Call/SBC/SBC0175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/14/2024	03/09/2023	Exercise	1	50,255	234.84				798	(221)			798	(1,355)				0001
Purchased Call/NFC/NFC161GSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/28/2024	04/04/2023	Exercise	1	8,493,988	238.04			33,968	38,755	4,787			38,755	(34,120)				0001
Purchased Call/SBC/SBC017CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/10/2024	02/15/2023	Exercise	1	51,420	225.84			2,568	855				2,568	(1,834)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2022	02/28/2024	03/24/2023	Exercise	1	112,143	234.38			1,606	(641)			1,606		(2,342)				0001
Purchased Call/SBC/SBC0176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/04/2024	02/09/2023	Exercise	1	742,192	233.92			11,078	(852)			11,078		(11,998)				0001
Purchased Call/NFC/NFC1616SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/07/2025	04/10/2023	Expire	1	2,915,920	236.62									133				0001
Purchased Call/NFC/NFC161HS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/11/2023	04/11/2025	04/13/2023	Exercise	1	4,022,159	235.1			11,616	13,470	1,854		13,470		(11,459)				0001
Purchased Call/SBC/SBC017CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/14/2024	03/17/2023	Exercise	1	103,010	225.91			3,569	185			3,569		(3,599)				0001
Purchased Call/NFC/NFC161HS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/11/2023	04/10/2025	04/13/2023	Exercise	1	5,827,111	236.05			16,858	17,032	174		17,032		(16,724)				0001
Purchased Call/SBC/SBC0176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2022	03/11/2024	06/29/2023	Exercise	1	119,640	232.64			3,426	853			3,426		(2,671)				0001
Purchased Call/NFC/NFC161HS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/12/2023	04/11/2025	04/14/2023	Exercise	1	7,371,263	233.5			26,077	40,035	13,958		40,035		(25,704)				0001
Purchased Call/NFC/NFC161HSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2025	04/18/2023	Expire	1	1,448,813	236.61									144				0001
Purchased Call/SBC/SBC017DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2024	03/20/2023	Exercise	1	306,290	230.11			11,803	1,608			11,803		(10,637)				0001
Purchased Call/NFC/NFC161HSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/12/2024	04/18/2023	Exercise	1	4,749,634	236.61			5,774	8,126	2,352		8,126		(5,834)				0001
Purchased Call/SBC/SBC0176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	01/26/2023	Exercise	1	105,839	235.51			2,564	323			2,564		(2,361)				0001
Purchased Call/NFC/NFC161HSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	04/21/2023	Expire	1	2,181,538	236.75									119				0001
Purchased Call/SBC/SBC0177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	05/26/2023	Exercise	1	113,742	235.88			2,245	(343)			2,245		(2,808)				0001
Purchased Call/NFC/NFC161HSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/22/2025	04/25/2023	Exercise	1	2,171,019	235.16			4,869	6,566	1,696		6,566		(4,669)				0001
Purchased Call/NFC/NFC161HSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/23/2024	04/25/2023	Exercise	1	8,057,148	235.16			21,033	28,978	7,945		28,978		(21,193)				0001
Purchased Call/SBC/SBC017DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	11/09/2023	Exercise	1	50,085	229.62			1,647	(7)			1,647		(1,811)				0001
Purchased Call/SBC/SBC017DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/09/2024	11/06/2023	Exercise	1	50,948	229.67			1,648	(108)			1,648		(1,825)				0001
Purchased Call/NFC/NFC161IS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/27/2023	04/25/2025	05/01/2023	Expire	1	3,928,763	236.74									308				0001
Purchased Call/SBC/SBC0177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	02/07/2023	Exercise	1	50,858	235.5			1,158	34			1,158		(1,335)				0001
Purchased Call/SBC/SBC017DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	12/18/2023	Exercise	1	52,487	230.47			2,482	758			2,482		(1,891)				0001
Purchased Call/NFC/NFC161IS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/27/2023	04/26/2024	05/01/2023	Exercise	1	7,965,249	236.74			25,781	30,751	4,970		30,751		(25,692)				0001
Purchased Call/SBC/SBC0177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/15/2024	04/05/2023	Exercise	1	128,703	234.85			2,288	(671)			2,288		(3,039)				0001
Purchased Call/SBC/SBC017DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/19/2024	06/23/2023	Exercise	1	498,432	228.22			19,507	2,706			19,507		(17,055)				0001
Purchased Call/NFC/NFC1611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/03/2023	05/02/2025	05/05/2023	Exercise	1	6,924,106	234.25			7,174	10,983	3,809		10,983		(6,831)				0001
Purchased Call/SBC/SBC017ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/08/2030	01/20/2023	Exercise	1	252,167	229.2			7,800	7,255	(545)		7,255		(7,800)				0001
Purchased Call/SBC/SBC0177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	08/04/2023	Exercise	1	54,145	236.48			1,507	303			1,507		(1,429)				0001
Purchased Call/SBC/SBC017ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	01/23/2023	Expire	1	3,837,299	230.51									189				0001
Purchased Call/NFC/NFC1611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/07/2025	05/09/2023	Exercise	1	5,375,585	237.64			25,113	37,235	12,122		37,235		(24,923)				0001
Purchased Call/NFC/NFC1611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/08/2023	05/08/2024	05/10/2023	Exercise	1	9,975,462	237.99			20,843	31,719	10,876		31,719		(21,099)				0001

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Purchased Call/SBC/SBC017ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/30/2023	Exercise	1	4,255,680	231.74		3,138	3,682	544			3,682		(2,905)				0001
Purchased Call/SBC/SBC017ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/22/2025	01/30/2023	Expire	1	188,254	230.91									11				0001
Purchased Call/SBC/SBC0177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	04/29/2024	05/04/2023	Exercise	1	52,663	232.63			1,118	(110)			1,118		(1,340)				0001
Purchased Call/SBC/SBC017ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/24/2025	01/31/2023	Expire	1	1,715,810	232.45									66				0001
Purchased Call/NFC/NFC1611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/08/2025	05/11/2023	Exercise	1	5,038,819	237.99		4,428	7,001	2,573			7,001		(4,324)				0001
Purchased Call/SBC/SBC0178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/10/2024	05/17/2023	Exercise	1	51,912	230.4			1,428	111			1,428		(1,505)				0001
Purchased Call/SBC/SBC017ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	02/01/2023	Expire	1	3,692,075	232.95									14				0001
Purchased Call/SBC/SBC017FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2025	02/14/2023	Exercise	1	3,710,301	233.45		21,089	20,548	(541)			20,548		(21,016)				0001
Purchased Call/SBC/SBC017FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire	1	69,926	231.78									(3)				0001
Purchased Call/NFC/NFC1611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/09/2024	05/11/2023	Exercise	1	9,740,762	236.64		27,106	40,718	13,612			40,718		(27,213)				0001
Purchased Call/SBC/SBC017FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	02/17/2023	Expire	1	2,712,701	234.02									88				0001
Purchased Call/NFC/NFC1611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/10/2023	05/10/2024	05/12/2023	Exercise	1	10,307,353	238.97		25,177	29,955	4,777			29,955		(25,292)				0001
Purchased Call/SBC/SBC017FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2030	02/24/2023	Expire	1	1,092,298	231.78									19				0001
Purchased Call/SBC/SBC0178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/13/2024	04/18/2023	Exercise	1	103,609	227.9			3,688	1,065			3,688		(2,923)				0001
Purchased Call/SBC/SBC017FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/19/2025	02/27/2023	Expire	1	82,650	233.26									5				0001
Purchased Call/SBC/SBC017FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	03/03/2023	Expire	1	2,995,888	231.6									84				0001
Purchased Call/SBC/SBC017FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Exercise	1	1,423,051	231.3		2,073	1,936	(137)			1,936		(2,014)				0001
Purchased Call/NFC/NFC161JSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/24/2024	05/26/2023	Exercise	1	9,571,053	243.01		49,644	57,690	8,046			57,690		(49,364)				0001
Purchased Call/NFC/NFC161JSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/23/2025	05/31/2023	Exercise	1	3,623,463	248.27		2,571	2,895	324			2,895		(2,386)				0001
Purchased Call/SBC/SBC0179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/17/2024	02/23/2023	Exercise	1	112,558	227.53			5,363	2,333			5,363		(3,247)				0001
Purchased Call/NFC/NFC161KSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/08/2023	06/07/2024	06/12/2023	Exercise	1	10,681,519	248.18		13,638	16,009	2,370			16,009		(13,020)				0001
Purchased Call/SBC/SBC017FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/17/2025	03/22/2023	Exercise	1	2,192,505	229.08		2,288	2,198	(90)			2,198		(2,266)				0001
Purchased Call/NFC/NFC161KSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/09/2025	06/13/2023	Exercise	1	5,109,765	248.63		10,970	10,967	(3)			10,967		(10,718)				0001
Purchased Call/SBC/SBC0179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/21/2025	03/28/2023	Exercise	1	4,828,854	229.77		1,793	1,623	(170)			1,623		(1,455)				0001
Purchased Call/NFC/NFC161KSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/12/2023	06/12/2024	06/14/2023	Exercise	1	13,275,935	250.63		28,763	27,491	(1,272)			27,491		(28,600)				0001
Purchased Call/SBC/SBC0179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/24/2024	10/13/2023	Exercise	1	50,117	229.84			1,563	268			1,563		(1,479)				0001
Purchased Call/SBC/SBC0179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	03/29/2023	Exercise	1	1,096,508	229.81		1,737	1,342	(394)			1,342		(1,725)				0001
Purchased Call/NFC/NFC161KSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/13/2025	06/15/2023	Exercise	1	3,622,331	251.51		2,851	2,039	(812)			2,039		(2,518)				0001
Purchased Call/SBC/SBC0179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	04/10/2023	Exercise	1	4,512,419	231.07		14,673	14,451	(221)			14,451		(14,474)				0001
Purchased Call/NFC/NFC161KSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/16/2025	06/21/2023	Exercise	1	4,910,373	252.53		12,728	6,987	(5,740)			6,987		(12,288)				0001

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Purchased Call/NFC/NFC161LS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/23/2025	06/27/2023	Exercise	1	3,946,863	249.59		9,822	10,078	256			10,078		(9,568)				0001
Purchased Call/SBC/SBC0179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/07/2023	Exercise	1	50,345	228.94			2,320	1,010			2,320		(1,533)				0001
Purchased Call/NFC/NFC161LSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/27/2023	06/27/2025	06/29/2023	Exercise	1	4,783,163	250.09		8,011	8,314	302			8,314		(7,745)				0001
Purchased Call/SBC/SBC0173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	04/14/2023	Expire	1	3,005,292	231.39									39				0001
Purchased Call/NFC/NFC161LSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/28/2023	06/27/2025	06/30/2023	Exercise	1	8,521,414	250.24		17,577	18,930	1,353			18,930		(16,962)				0001
Purchased Call/SBC/SBC0173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/14/2025	04/19/2023	Expire	1	2,082,162	232.01									29				0001
Purchased Call/NFC/NFC161LSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/02/2025	07/05/2023	Expire	1	2,723,102	252.92									194				0001
Purchased Call/NFC/NFC161LSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/01/2025	07/05/2023	Exercise	1	2,150,604	252.92		12,910	11,910	(1,000)			11,910		(12,642)				0001
Purchased Call/SBC/SBC0173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	04/21/2023	Expire	1	2,194,160	232.26									50				0001
Purchased Call/NFC/NFC161LSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/05/2023	07/03/2025	07/07/2023	Expire	1	3,875,901	253.05									299				0001
Purchased Call/SBC/SBC0173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2025	04/27/2023	Expire	1	3,696,680	231.47									77				0001
Purchased Call/SBC/SBC0173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	05/08/2023	Exercise	1	1,191,904	231.03		5,427	6,713	1,285			6,713		(5,360)				0001
Purchased Call/NFC/NFC161LSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2025	07/11/2023	Exercise	1	1,873,789	250.4		3,311	4,411	1,100			4,411		(3,091)				0001
Purchased Call/NFC/NFC161MS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/11/2023	07/11/2024	07/13/2023	Exercise	1	10,343,967	251.44		8,607	5,282	(3,326)			5,282		(8,341)				0001
Purchased Call/SBC/SBC0179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	08/10/2023	Exercise	1	52,061	229.23			2,607	1,211			2,607		(1,587)				0001
Purchased Call/SBC/SBC017HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	05/12/2023	Exercise	1	2,541,847	231.54		13,532	13,993	461			13,993		(13,435)				0001
Purchased Call/SBC/SBC017HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/22/2023	Expire	1	1,499,951	232.98									133				0001
Purchased Call/NFC/NFC161MS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/12/2023	07/12/2024	07/14/2023	Exercise	1	11,075,344	254.45		16,997	14,054	(2,942)			14,054		(16,603)				0001
Purchased Call/SBC/SBC017HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	05/23/2023	Exercise	1	3,052,103	233.92		6,203	5,871	(332)			5,871		(5,988)				0001
Purchased Call/NFC/NFC161MSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2024	07/18/2023	Exercise	1	5,453,884	257.6		11,983	8,726	(3,257)			8,726		(11,451)				0001
Purchased Call/SBC/SBC0179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/05/2024	09/20/2023	Exercise	1	100,994	229.76			4,007	1,381			4,007		(2,733)				0001
Purchased Call/SBC/SBC017HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	06/06/2023	Expire	1	4,084,907	233.32									388				0001
Purchased Call/NFC/NFC161MSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/17/2023	07/17/2025	07/19/2023	Exercise	1	6,903,590	259.32		5,906	4,372	(1,534)			4,372		(5,639)				0001
Purchased Call/SBC/SBC017HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/12/2023	Expire	1	1,278,850	235.22									115				0001
Purchased Call/SBC/SBC017HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/12/2023	06/09/2025	06/14/2023	Exercise	1	2,027,792	235.44		3,995	3,842	(152)			3,842		(3,955)				0001
Purchased Call/NFC/NFC161MST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/24/2023	07/24/2025	07/26/2023	Expire	1	4,004,105	254.3									165				0001
Purchased Call/SBC/SBC0171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	06/26/2023	Expire	1	1,419,706	236.58									131				0001
Purchased Call/SBC/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	06/30/2023	Exercise	1	2,730,130	236.67		1,722	1,462	(261)			1,462		(1,561)				0001
Purchased Call/NFC/NFC161MSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/25/2023	07/25/2024	07/27/2023	Exercise	1	13,388,911	255.96		10,625	8,499	(2,127)			8,499		(10,044)				0001
Purchased Call/SBC/SBC0179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/12/2024	12/20/2023	Exercise	1	501,651	228.74			21,936	8,948			21,936		(13,120)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	07/05/2023	Expire	1	989,820	238.01									128				0001
Purchased Call/NFC/NFC161NSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2025	08/01/2023	Expire	1	3,958,626	258.09									259				0001
Purchased Call/NFC/NFC161NS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/26/2024	08/01/2023	Exercise	1	9,490,965	258.09		17,928	12,701	(5,228)			12,701		(17,056)				0001
Purchased Call/SBC/SBC017ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2030	07/11/2023	Expire	1	226,299	236.89									14				0001
Purchased Call/SBC/SBC017ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	07/18/2023	Exercise	1	2,476,539	238.72		10,726	10,184	(542)			10,184		(10,546)				0001
Purchased Call/SBC/SBC017ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/15/2024	09/14/2023	Exercise	1	111,170	235.48		2,695		(514)			2,695		(3,308)				0001
Purchased Call/NFC/NFC161NS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	08/01/2023	Exercise	1	4,016,291	258.09		2,301	1,086	(1,215)			1,086		(1,976)				0001
Purchased Call/SBC/SBC017ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	07/25/2023	Expire	1	830,082	239.45									82				0001
Purchased Call/SBC/SBC017JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	07/24/2025	07/27/2023	Expire	1	2,160,031	239.76									58				0001
Purchased Call/NFC/NFC161NSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	08/04/2023	Exercise	1	13,250,807	254.26		10,658	5,031	(5,627)			5,031		(9,976)				0001
Purchased Call/SBC/SBC017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	08/01/2023	Exercise	1	3,818,491	240.84		14,191	12,442	(1,750)			12,442		(14,045)				0001
Purchased Call/SBC/SBC017JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	08/08/2023	Exercise	1	1,241,794	239.16		2,018	1,207	(812)			1,207		(1,949)				0001
Purchased Call/NFC/NFC161NSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	08/08/2023	Exercise	1	3,601,487	252.78		2,855	2,834	(21)			2,834		(2,362)				0001
Purchased Call/SBC/SBC017JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	08/15/2023	Expire	1	1,086,130	238.9									113				0001
Purchased Call/SBC/SBC017JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	08/10/2023	Expire	1	727,582	239.42									18				0001
Purchased Call/SBC/SBC017JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	08/15/2023	Expire	1	2,178,927	238.9									165				0001
Purchased Call/SPX/SPXF004SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/30/2023	01/30/2024	02/01/2023	Expire	1	1,755,000	100									(93)				0001
Purchased Call/SBC/SBC017ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/29/2024	09/07/2023	Exercise	1	156,315	231.93		4,719	320				4,719		(4,690)				0001
Purchased Call/SPX/SPXF005S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/31/2023	01/31/2024	02/02/2023	Expire	1	1,740,000	100									(76)				0001
Purchased Call/SPX/SPXF005SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/07/2023	02/07/2024	02/09/2023	Expire	1	1,585,000	100									(83)				0001
Purchased Call/NFC/NFC161NSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	08/14/2023	Exercise	1	9,623,369	250.85		12,956	10,334	(2,622)			10,334		(11,682)				0001
Purchased Call/NFC/NFC161NSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2025	08/15/2023	Exercise	1	3,178,955	249.95		9,628	9,535	(94)			9,535		(9,414)				0001
Purchased Call/SPX/SPXF005ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/09/2023	02/09/2024	02/13/2023	Expire	1	2,962,000	100									(110)				0001
Purchased Call/SPX/SPXF006SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,860,000	100									(39)				0001
Purchased Call/SBC/SBC017KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	09/01/2023	Expire	1	3,802,728	238.12									157				0001
Purchased Call/NFC/NFC161NSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2025	08/16/2023	Exercise	1	8,406,069	251.68		65,589	62,082	(3,507)			62,082		(65,403)				0001
Purchased Call/SBC/SBC017KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	09/01/2023	Expire	1	3,862,923	238.21									301				0001
Purchased Call/NFC/NFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	08/22/2023	Exercise	1	5,467,362	245.21		5,206	3,653	(1,553)			3,653		(4,571)				0001
Purchased Call/SPX/SPXF005SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4RB04	02/07/2023	02/02/2024	02/09/2023	Expire	1	1,903,614	4249									(86)				0001
Purchased Call/SBC/SBC017KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	09/07/2023	Exercise	1	5,176,026	237.13		21,232	21,125	(108)			21,125		(21,103)				0001

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Purchased Call/SPX/SPXF006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	4,654,000	4079.09									(57)				0001
Purchased Call/SPX/SPXF006SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	5,613,000	4079.09									(84)				0001
Purchased Call/NFC/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/28/2025	08/30/2023	Exercise	1	6,609,543	249.4	2,275	1,368	(907)				1,368		(1,949)				0001
Purchased Call/SPX/SPXF006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	28,667,000	4079.09									(685)				0001
Purchased Call/SPX/SPXF006SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	02/22/2023	Expire	1	5,443,000	4079.09									(111)				0001
Purchased Call/NFC/NFC161PSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/08/2025	09/12/2023	Exercise	1	5,646,801	249.47	11,515	7,487	(4,028)				7,487		(10,951)				0001
Purchased Call/SBC/SBC017CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	11/24/2023	Exercise	1	58,985	228.64		2,528	724				2,528		(1,917)				0001
Purchased Call/NFC/NFC161PSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/06/2024	09/12/2023	Exercise	1	11,856,840	249.47	10,203	7,816	(2,387)				7,816		(8,561)				0001
Purchased Call/SPX/SPXF008SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/01/2023	03/01/2024	03/03/2023	Expire	1	1,509,000	100									(87)				0001
Purchased Call/SBC/SBC017KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Exercise	1	3,504,944	236.94	29,647	20,732	(8,915)				20,732		(29,450)				0001
Purchased Call/NFC/NFC161PSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/11/2025	09/13/2023	Exercise	1	3,632,824	251.79	2,486	1,476	(1,009)				1,476		(2,330)				0001
Purchased Call/SBC/SBC017KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	09/18/2023	Expire	1	5,819,823	238.38									630				0001
Purchased Call/NFC/NFC161PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/12/2025	09/14/2023	Exercise	1	4,866,949	249.36	19,780	14,247	(5,534)				14,247		(19,493)				0001
Purchased Call/NFC/NFC161PSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/18/2025	09/20/2023	Expire	1	7,464,771	246.82									324				0001
Purchased Call/SPX/SPXF009SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	03/07/2023	Expire	1	12,032,000	4045.64									(243)				0001
Purchased Call/SBC/SBC017CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	08/07/2023	Exercise	1	52,731	227.42		3,107	1,513				3,107		(1,869)				0001
Purchased Call/NFC/NFC161PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/19/2025	09/21/2023	Exercise	1	7,703,846	246.25	2,393	2,022	(371)				2,022		(2,077)				0001
Purchased Call/SBC/SBC017CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	06/06/2023	Exercise	1	50,299	227.98		2,237	746				2,237		(2,004)				0001
Purchased Call/SBC/SBC017KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	09/19/2023	Exercise	1	1,495,118	237.47	1,711	1,319	(393)				1,319		(1,553)				0001
Purchased Call/SPX/SPXF00CSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,165,000	100									(59)				0001
Purchased Call/SBC/SBC017KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/26/2023	Expire	1	3,118,586	234.76									269				0001
Purchased Call/NFC/NFC1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/24/2024	09/26/2023	Exercise	1	4,179,087	238.73	7,637	8,621	985				8,621		(6,889)				0001
Purchased Call/SBC/SBC017CSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/08/2024	12/13/2023	Exercise	1	52,025	230.38		2,114	414				2,114		(1,987)				0001
Purchased Call/SBC/SBC017LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	10/11/2023	Exercise	1	3,335,883	233.19	16,382	13,432	(2,950)				13,432		(16,001)				0001
Purchased Call/SBC/SBC017CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/11/2024	11/16/2023	Exercise	1	130,406	230.64		4,636	548				4,636		(4,175)				0001
Purchased Call/SBC/SBC017LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2025	10/12/2023	Expire	1	2,702,239	233.47									144				0001
Purchased Call/NFC/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/26/2023	09/26/2024	09/28/2023	Exercise	1	13,935,243	236.87	15,573	20,599	5,026				20,599		(14,877)				0001
Purchased Call/SPX/SPXF00FSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2024	04/10/2023	Expire	1	2,832,000	4105.02													0001
Purchased Call/SBC/SBC017LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/16/2023	Expire	1	4,129,032	234.4									354				0001
Purchased Call/SBC/SBC017LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/16/2023	Exercise	1	3,610,819	233.29	10,981	10,858	(123)				10,858		(10,626)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2023	10/04/2024	10/06/2023	Exercise	1	14,626,540	239.3			32,306	39,342	7,037			39,342		(29,836)				0001
Purchased Call/SPX/SPXF00HSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/24/2023	04/23/2024	04/26/2023	Expire	1	1,679,000	100										(46)				0001
Purchased Call/SPX/SPXF00ESS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	04/03/2023	03/28/2024	04/05/2023	Expire	1	1,516,335	4109										(107)				0001
Purchased Call/SPX/SPXF00HSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,023,000	4071.63										(25)				0001
Purchased Call/SPX/SPXF00HSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	04/25/2023	04/25/2024	04/27/2023	Expire	1	1,649,000	4275.21										(30)				0001
Purchased Call/SPX/SPXF00EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	04/04/2023	04/04/2024	04/06/2023	Expire	1	2,838,000	4100.6										(112)				0001
Purchased Call/SBC/SBC017DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2024	08/04/2023	Exercise	1	163,081	230.69			7,800	2,449				7,800		(5,504)				0001
Purchased Call/NFC/NFC1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2023	10/04/2024	10/10/2023	Exercise	1	11,833,658	238.66			11,084	14,346	3,261			14,346		(7,756)				0001
Purchased Call/SBC/SBC017LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	10/23/2023	Exercise	1	2,378,438	232.17			12,021	14,132	2,111			14,132		(11,834)				0001
Purchased Call/SBC/SBC017LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Exercise	1	1,539,216	231.16			3,140	4,597	1,457			4,597		(2,975)				0001
Purchased Call/NFC/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	10/11/2023	Exercise	1	3,632,952	241.19			2,442	3,165	724			3,165		(1,429)				0001
Purchased Call/NFC/NFC161RS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	10/12/2023	Exercise	1	11,653,994	242.55			2,844	3,193	349			3,193		(2,130)				0001
Purchased Call/SPX/SPXF00HSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/28/2023	04/29/2024	05/02/2023	Expire	1	1,574,000	100										38				0001
Purchased Call/SPX/SPXF00KSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/18/2023	05/17/2024	05/22/2023	Expire	1	1,984,000	100										87				0001
Purchased Call/NFC/NFC161RS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	10/13/2023	Exercise	1	5,143,373	243.8			32,911	32,392	(519)			32,392		(32,507)				0001
Purchased Call/SBC/SBC017LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	10/24/2023	Exercise	1	4,626,769	231.16			40,680	60,223	19,543			60,223		(40,599)				0001
Purchased Call/SPX/SPXF00MSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	05/25/2023	05/24/2024	05/30/2023	Expire	1	1,247,000	4358.84										59				0001
Purchased Call/SBC/SBC017MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	11/07/2023	Exercise	1	3,628,271	233.98			9,983	8,646	(1,338)			8,646		(9,800)				0001
Purchased Call/SBC/SBC017ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/27/2024	02/23/2023	Exercise	1	939,070	228.38			4,302	521				4,302		(3,717)				0001
Purchased Call/NFC/NFC161RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2025	10/17/2023	Exercise	1	2,894,881	240.56			2,686	4,321	1,635			4,321		(2,241)				0001
Purchased Call/NFC/NFC161RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	10/17/2023	Expire	1	6,672,536	240.56										729				0001
Purchased Call/SBC/SBC017ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	12/23/2024	01/06/2023	Exercise	1	426,151	228.24			4,894	6,268	1,374			6,268		(4,894)				0001
Purchased Call/NFC/NFC161RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	10/24/2023	Expire	1	928,417	236.14										131				0001
Purchased Call/SBC/SBC017MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	11/14/2023	Expire	1	5,797,359	233.79										472				0001
Purchased Call/SBC/SBC017ISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/25/2023	Expire	1	182,008	239.45										15				0001
Purchased Call/SBC/SBC017NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/12/2023	Expire	1	222,050	237.14										43				0001
Purchased Call/NFC/NFC161SS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	11/01/2023	Exercise	1	9,727,454	233.39			2,650	3,704	1,054			3,704		(2,113)				0001
Purchased Call/SPX/SPXF00MSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2024	05/31/2023	Expire	1	1,787,000	100										131				0001
Purchased Call/SBC/SBC017ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/03/2025	01/10/2023	Expire	1	1,154,401	227.89										51				0001
Purchased Call/SBC/SBC017MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	11/16/2023	Expire	1	3,389,756	233.52										165				0001

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Purchased Call/NFC/NFC161SSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/07/2025	11/09/2023	Exercise	1	5,610,437	242.84		5,614	6,394	780			6,394		(5,270)				0001
Purchased Call/SPX/SPXF00NSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	06/05/2023	Expire	1	2,288,000	4221.02									132				0001
Purchased Call/SBC/SBC017ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/10/2025	01/18/2023	Expire	1	1,471,891	231.17									80				0001
Purchased Call/SPX/SPXF00NSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/01/2023	05/31/2024	06/05/2023	Expire	1	2,734,000	4221.02									241				0001
Purchased Call/NFC/NFC161SSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2024	11/14/2023	Exercise	1	6,722,179	245.08		1,931	2,970	1,039			2,970		(384)				0001
Purchased Call/SPX/SPXF00NSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2024	06/05/2023	Expire	1	3,608,336	4206									235				0001
Purchased Call/SBC/SBC017NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2023	12/11/2025	12/14/2023	Expire	1	4,065,244	237.44									194				0001
Purchased Call/SPX/SPXF000SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,438,000	4283.85									(26)				0001
Purchased Call/SBC/SBC017ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/13/2025	01/19/2023	Exercise	1	2,202,256	231.36		4,849	5,421	573			5,421		(4,844)				0001
Purchased Call/SBC/SBC017NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	12/21/2023	Expire	1	3,287,991	240.47									326				0001
Purchased Call/SPX/SPXF000SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/08/2023	Expire	1	3,046,000	4283.85									(37)				0001
Purchased Call/SPX/SPXF000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire	1	3,028,000	4267.52									(50)				0001
Purchased Call/SPX/SPXF00PSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2024	06/13/2023	Expire	1	2,625,000	4298.86									205				0001
Purchased Call/SBC/SBC017ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2030	01/24/2023	Expire	1	851,455	230.91									35				0001
Purchased Call/SBC/SBC017ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025	02/02/2023	Exercise	1	4,924,502	232.19		6,057	6,298	241			6,298		(6,017)				0001
Purchased Call/SBC/SBC017ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/13/2023	Expire	1	1,924,738	233.86									92				0001
Purchased Call/SBC/SBC017FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2023	02/10/2025	02/15/2023	Expire	1	3,034,141	233.3									26				0001
Purchased Call/NFC/NFC161TS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/15/2024	11/21/2023	Exercise	1	15,724,184	247.09		17,940	18,919	979			18,919		(14,927)				0001
Purchased Call/SBC/SBC017FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	02/23/2023	Exercise	1	3,751,590	233.26		3,491	3,048	(442)			3,048		(3,442)				0001
Purchased Call/NFC/NFC161TSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2024	11/22/2023	Exercise	1	15,096,480	248.05		4,939	5,549	609			5,549		(2,649)				0001
Purchased Call/SBC/SBC017FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	03/14/2023	Expire	1	1,920,789	229.87									94				0001
Purchased Call/SBC/SBC017FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/10/2025	03/15/2023	Exercise	1	2,847,241	228.79		9,760	11,889	2,129			11,889		(9,738)				0001
Purchased Call/NFC/NFC161TSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/22/2024	11/28/2023	Expire	1	4,799,585	248.02									1,128				0001
Purchased Call/SBC/SBC017FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	03/23/2023	Exercise	1	7,512,018	229.42		13,753	15,938	2,184			15,938		(13,639)				0001
Purchased Call/NFC/NFC161TSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2025	11/28/2023	Expire	1	100,713	248.02									17				0001
Purchased Call/NFC/NFC161TSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/03/2024	12/05/2023	Expire	1	3,584,354	248.17									1,008				0001
Purchased Call/SBC/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2030	03/24/2023	Expire	1	335,054	229.41									6				0001
Purchased Call/NFC/NFC161US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/03/2025	12/05/2023	Expire	1	1,143,091	248.17									203				0001
Purchased Call/SBC/SBC017GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	04/06/2023	Exercise	1	4,200,960	231.87		12,776	12,230	(546)			12,230		(12,734)				0001
Purchased Call/NFC/NFC161US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/05/2024	12/07/2023	Expire	1	12,693,260	246.35									1,451				0001

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Purchased Call/SBC/SBC017GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	04/07/2023	Expire	1	3,322,882	231.65									40				0001
Purchased Call/SBC/SBC017GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/21/2025	04/26/2023	Exercise	1	1,781,914	231.63		3,353	3,200	(152)			3,200		(3,322)				0001
Purchased Call/SBC/SBC017GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/01/2023	Expire	1	1,231,681	230.29									101				0001
Purchased Call/NFC/NFC161USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	12/11/2023	Exercise	1	7,402,433	247.97		37,054	48,884	11,829			48,884		(36,165)				0001
Purchased Call/SBC/SBC017GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/01/2025	05/04/2023	Exercise	1	4,364,945	232.31		3,615	3,302	(313)			3,302		(3,498)				0001
Purchased Call/SBC/SBC017HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/02/2025	05/09/2023	Expire	1	1,163,442	230.36									106				0001
Purchased Call/NFC/NFC161USC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/06/2024	12/12/2023	Exercise	1	13,527,079	248.68		8,930	11,544	2,614			11,544		(6,117)				0001
Purchased Call/SBC/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	06/02/2023	Exercise	1	1,182,656	233.01		5,688	6,777	1,089			6,777		(5,672)				0001
Purchased Call/SBC/SBC017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	06/15/2023	Exercise	1	3,509,826	236.03		2,490	2,894	404			2,894		(2,414)				0001
Purchased Call/SBC/SBC017IS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	06/30/2023	Exercise	1	3,542,761	236.84		3,814	3,819	5			3,819		(3,660)				0001
Purchased Call/NFC/NFC161USR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/17/2024	12/19/2023	Expire	1	8,823,882	256.73									1,734				0001
Purchased Call/SBC/SBC017ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	07/10/2023	Expire	1	1,232,771	237.64									112				0001
Purchased Call/NKY/NKY0170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	01/05/2024	12/27/2023	Expire	1	2,988,000	34200									502				0001
Purchased Call/SBC/SBC017ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	07/14/2023	Expire	1	971,198	237.8									25				0001
Purchased Call/SBC/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	07/18/2023	Exercise	1	5,325,385	238.72		26,303	25,916	(387)			25,916		(26,199)				0001
Purchased Call/NFC/NFC161USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/19/2025	12/21/2023	Expire	1	5,644,772	257.61									728				0001
Purchased Call/SBC/SBC017ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2030	07/25/2023	Expire	1	1,316,925	239.45									81				0001
Purchased Call/SBC/SBC017JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/07/2025	08/10/2023	Exercise	1	4,632,727	240.06		14,538	12,259	(2,279)			12,259		(14,415)				0001
Purchased Call/NFC/NFC161VS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/24/2024	12/27/2023	Expire	1	1,348,924	257.17									518				0001
Purchased Call/NFC/NFC161VSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	01/02/2024	Expire	1	5,619,122	257.84									926				0001
Purchased Call/NFC/NFC161VSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/29/2025	01/03/2024	Expire	1	1,948,481	257.01									243				0001
Purchased Call/NFC/NFC161VSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/30/2025	01/03/2024	Expire	1	670,715	257.01									84				0001
Purchased Call/SBC/SBC017JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	08/10/2023	Expire	1	896,241	239.42									19				0001
Purchased Call/SBC/SBC017JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	08/15/2023	Expire	1	609,108	238.9									64				0001
Purchased Call/SBC/SBC017JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/22/2023	Exercise	1	3,212,324	236.5		1,717	1,654	(63)			1,654		(1,521)				0001
Purchased Call/SBC/SBC017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	08/29/2023	Expire	1	1,287,514	236.34									139				0001
Purchased Call/SBC/SBC017KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/05/2023	Expire	1	4,707,156	238.01									608				0001
Purchased Call/SBC/SBC017KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	09/11/2023	Expire	1	1,127,243	236.95									116				0001
Purchased Call/SBC/SBC017KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	09/15/2023	Exercise	1	7,229,209	237.29		3,824	3,400	(424)			3,400		(3,343)				0001
Purchased Call/SBC/SBC017KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	09/22/2023	Exercise	1	4,878,408	236.57		9,446	8,611	(834)			8,611		(9,186)				0001

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Purchased Call/SBG/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	03/10/2023	Exercise	1	319,195	253.69			18,345	12,042			18,345		(6,574)				0001
Purchased Call/SBG/SBG017LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/09/2024	01/17/2023	Expire	1	111,568	253.7									(57)				0001
Purchased Call/SBC/SBC017LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	09/29/2023	Exercise	1	5,207,939	233.83			1,778	2,277	498		2,277		(1,301)				0001
Purchased Call/SBG/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	01/20/2023	Exercise	1	104,336	255.39			5,279	3,163			5,279		(2,267)				0001
Purchased Call/SBG/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	06/09/2023	Exercise	1	185,983	253.8			8,259	5,656			8,259		(2,909)				0001
Purchased Call/SBC/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	10/03/2023	Expire	1	985,221	233.91									115				0001
Purchased Call/SBC/SBC017LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	10/06/2023	Exercise	1	10,116,523	233.17			10,735	12,493	1,758		12,493		(10,093)				0001
Purchased Call/SBG/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	03/21/2023	Exercise	1	50,414	253.81			1,742	696			1,742		(1,148)				0001
Purchased Call/SBC/SBC017FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/10/2023	Expire	1	116,093	231.3									(5)				0001
Purchased Call/SBC/SBC017LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	67,780	231.16									10				0001
Purchased Call/SBG/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2024	03/10/2023	Exercise	1	648,486	255.95			22,092	13,634			22,092		(8,578)				0001
Purchased Call/SBC/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	10/10/2023	Expire	1	2,541,014	232.49									370				0001
Purchased Call/SBG/SBG017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	06/06/2023	Exercise	1	51,953	256.63			2,055	924			2,055		(1,268)				0001
Purchased Call/SBC/SBC017LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	10/17/2023	Expire	1	2,435,052	233.16									293				0001
Purchased Call/SBC/SBC017LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	10/20/2023	Exercise	1	6,976,722	233.17			1,881	2,590	708		2,590		(1,498)				0001
Purchased Call/SBG/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	08/31/2023	Exercise	1	144,161	254.84			10,572	7,371			10,572		(3,295)				0001
Purchased Call/SBC/SBC017LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	10/27/2023	Exercise	1	7,919,172	229.67			1,750	2,952	1,202		2,952		(1,096)				0001
Purchased Call/SBG/SBG017NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	03/09/2023	Exercise	1	221,788	254.71			11,626	7,787			11,626		(3,968)				0001
Purchased Call/SBC/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	10/31/2023	Exercise	1	1,730,737	229.08			12,310	18,252	5,943		18,252		(12,208)				0001
Purchased Call/SBG/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	02/28/2023	Exercise	1	50,450	262.5			1,905	736			1,905		(1,273)				0001
Purchased Call/SBG/SBG017QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	06/15/2023	Exercise	1	234,812	262.16			10,859	5,209			10,859		(5,775)				0001
Purchased Call/SBC/SBC017NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	11/06/2023	Expire	1	1,624,008	232.97									214				0001
Purchased Call/SBC/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2022	01/03/2024	02/08/2023	Exercise	1	129,290	241.53			1,072	(1,411)			1,072		(2,799)				0001
Purchased Call/SBC/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	11/07/2023	Exercise	1	1,082,094	233.98			2,745	2,962	217		2,962		(2,660)				0001
Purchased Call/SBG/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	01/06/2023	Exercise	1	51,148	261.39			1,344	134			1,344		(1,314)				0001
Purchased Call/SBG/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	05/11/2023	Exercise	1	107,811	260.31			4,332	1,771			4,332		(2,836)				0001
Purchased Call/SBC/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2030	11/10/2023	Expire	1	1,047,698	233.33									23				0001
Purchased Call/SBC/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	11/14/2023	Expire	1	534,611	233.79									68				0001
Purchased Call/SBC/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	11/21/2023	Expire	1	983,748	236.04									128				0001
Purchased Call/SBC/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	12/01/2023	Expire	1	6,749,443	236.64									577				0001

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Purchased Call/SBG/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	01/11/2023	Exercise	1	107,059	266.39			2,489	(129)			2,489		(2,786)				0001
Purchased Call/SBC/SBC0175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/12/2024	02/17/2023	Exercise	1	143,903	239.54			1,113	(1,321)			1,113		(2,546)				0001
Purchased Call/SBC/SBC017NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/11/2023	Expire	1	1,848,354	237.01									241				0001
Purchased Call/SBG/SBG0170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	02/23/2023	Exercise	1	421,586	262.63			17,792	7,346			17,792		(10,642)				0001
Purchased Call/SBG/SBG0170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	08/31/2023	Exercise	1	50,801	263.94			2,171	911			2,171		(1,347)				0001
Purchased Call/SBC/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	12/15/2023	Expire	1	2,482,363	237.88									263				0001
Purchased Call/SBG/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	10/26/2023	Exercise	1	50,508	263.72			1,344	27			1,344		(1,413)				0001
Purchased Call/SBC/SBC0175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2022	01/24/2024	06/20/2023	Exercise	1	143,842	235.19			2,864	110			2,864		(2,886)				0001
Purchased Call/SBC/SBC017NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	12/15/2023	Expire	1	7,650,555	239.13									517				0001
Purchased Call/NFC/NFC061USK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/25/2022	01/24/2024	08/04/2023	Exercise	1	50,541	259.81			891	(351)			891		(1,476)				0001
Purchased Call/SBG/SBG017PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	08/24/2023	Exercise	1	57,434	267.5			1,645	122			1,645		(1,639)				0001
Purchased Call/SBG/SBG0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	10/04/2023	Exercise	1	50,010	267.06			1,612	265			1,612		(1,359)				0001
Purchased Call/SBC/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	12/22/2023	Expire	1	4,529,248	239.11									388				0001
Purchased Call/SBC/SBC0175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2022	01/31/2024	01/05/2023	Exercise	1	169,529	236.89			2,296	(1,141)			2,296		(3,672)				0001
Purchased Call/SBG/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/13/2024	08/25/2023	Exercise	1	51,323	264.82			1,851	558			1,851		(1,407)				0001
Purchased Call/SBC/SBC017NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2030	12/27/2023	Expire	1	654,403	240.26									63				0001
Purchased Call/SBC/SBC017NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	12/29/2023	Expire	1	3,812,477	240.92									269				0001
Purchased Call/SBG/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	09/12/2023	Exercise	1	81,427	262.09			4,405	2,132			4,405		(2,390)				0001
Purchased Call/SBC/SBC0175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	07/07/2023	Exercise	1	110,384	236.48			1,636	(567)			1,636		(2,323)				0001
Purchased Call/SBC/SBC017NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	01/02/2024	Expire	1	4,523,213	241.08									635				0001
Purchased Call/SBG/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	04/25/2023	Exercise	1	103,129	262.01			3,273	414			3,273		(2,949)				0001
Purchased Call/NFC/NFC061VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/08/2022	02/06/2024	12/27/2023	Exercise	1	105,385	259.8			901	(1,988)			901		(2,983)				0001
Purchased Call/SBG/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/04/2024	07/21/2023	Exercise	1	105,829	260.39			5,613	2,732			5,613		(2,994)				0001
Purchased Call/SBC/SBC0175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/14/2023	Exercise	1	310,332	237.42			4,883	(638)			4,883		(5,900)				0001
Purchased Call/SBC/SBC0175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024	09/14/2023	Exercise	1	137,914	235.32			2,769	(45)			2,769		(2,975)				0001
Purchased Call/SBG/SBG017RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/08/2024	07/13/2023	Exercise	1	53,636	262.61			2,185	593			2,185		(1,826)				0001
Purchased Call/SBC/SBC0176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	07/20/2023	Exercise	1	499,843	233.41			12,562	1,138			12,562		(11,678)				0001
Purchased Call/NFC/NFC061VSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/21/2024	08/02/2023	Exercise	1	60,875	252.72			2,298	604			2,298		(1,832)				0001
Purchased Call/SBC/SBC0176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	08/18/2023	Exercise	1	50,424	232.21			1,537	373			1,537		(1,253)				0001
Purchased Call/SBC/SBC0176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	11/21/2023	Exercise	1	50,107	234.46			883	(237)			883		(1,328)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC0611IISJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2022	03/01/2024	04/06/2023	Exercise	1	50,440	252.29			722	(715)			722		(1,653)				0001
Purchased Call/SBC/SBC0176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	06/02/2023	Exercise	1	439,169	236.19			12,667	2,415			12,667		(10,609)				0001
Purchased Call/NFC/NFC0611IISQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/08/2022	03/08/2024	03/20/2023	Exercise	1	68,012	245.45			1,208	(771)			1,208		(2,144)				0001
Purchased Call/SBG/SBG017SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	12/22/2023	Exercise	1	50,119	265.33			2,202	682			2,202		(1,604)				0001
Purchased Call/SBC/SBC0177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	01/05/2023	Exercise	1	104,742	236.64			2,152	(95)			2,152		(2,532)				0001
Purchased Call/SBC/SBC0177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	03/28/2024	10/06/2023	Exercise	1	50,086	235.98			579	(556)			579		(1,378)				0001
Purchased Call/SBC/SBC0177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2022	04/08/2024	12/22/2023	Exercise	1	51,682	235.97			1,080	(49)			1,080		(1,255)				0001
Purchased Call/SBG/SBG017SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	12/29/2023	Exercise	1	50,216	264.71			2,443	918			2,443		(1,611)				0001
Purchased Call/SBC/SBC0177SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/18/2024	01/23/2023	Exercise	1	269,635	234.78			5,521	(1,150)			5,521		(7,023)				0001
Purchased Call/SBC/SBC0177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2022	04/25/2024	03/02/2023	Exercise	1	110,250	234.5			2,572	170			2,572		(2,583)				0001
Purchased Call/SBC/SBC0177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	05/04/2023	Exercise	1	124,416	233.46			1,962	(1,171)			1,962		(3,466)				0001
Purchased Call/SBG/SBG017SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	06/01/2023	Exercise	1	124,216	261.54			4,713	891			4,713		(4,046)				0001
Purchased Call/SBC/SBC0177SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	02/09/2023	Exercise	1	106,090	233.55			3,451	1,151			3,451		(2,530)				0001
Purchased Call/NFC/NFC0611YS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2024	09/08/2023	Exercise	1	50,714	257.51			983	(528)			983		(1,899)				0001
Purchased Call/SBC/SBC0178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	05/15/2023	Exercise	1	101,473	230.95			3,098	714			3,098		(2,542)				0001
Purchased Call/SBG/SBG017SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	09/14/2023	Exercise	1	107,579	261.4			5,611	2,267			5,611		(3,478)				0001
Purchased Call/SBC/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	04/25/2023	Exercise	1	355,318	231.5			11,318	3,401			11,318		(8,292)				0001
Purchased Call/NFC/NFC0611YSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/19/2022	04/18/2024	06/23/2023	Exercise	1	100,871	249.99			3,287	(124)			3,287		(3,824)				0001
Purchased Call/SBG/SBG017SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	12/21/2023	Exercise	1	50,044	260.46			3,045	1,477			3,045		(1,620)				0001
Purchased Call/SBC/SBC0178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/06/2024	04/17/2023	Exercise	1	164,060	232			4,893	629			4,893		(4,524)				0001
Purchased Call/SBG/SBG017TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	07/31/2023	Exercise	1	51,627	256.99			3,582	1,955			3,582		(1,730)				0001
Purchased Call/NFC/NFC0612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/27/2022	04/26/2024	02/09/2023	Exercise	1	236,832	242.1			6,005	(1,475)			6,005		(7,836)				0001
Purchased Call/SBG/SBG017TS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	05/26/2023	Exercise	1	52,624	255.42			2,466	807			2,466		(1,713)				0001
Purchased Call/SBC/SBC0178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	03/10/2023	Exercise	1	101,658	232.36			2,382	(94)			2,382		(2,724)				0001
Purchased Call/NFC/NFC0612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/03/2022	05/03/2024	06/21/2023	Exercise	1	235,071	242.9			6,210	(1,296)			6,210		(7,866)				0001
Purchased Call/SBC/SBC0178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	08/16/2023	Exercise	1	107,048	228.48			5,416	2,871			5,416		(2,739)				0001
Purchased Call/SBG/SBG017TSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/25/2024	03/20/2023	Exercise	1	132,772	259.6			4,281	(55)			4,281		(4,497)				0001
Purchased Call/SBC/SBC0179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/27/2024	01/30/2023	Exercise	1	262,196	229.67			9,752	3,161			9,752		(6,778)				0001
Purchased Call/SBG/SBG017USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/14/2024	12/22/2023	Exercise	1	53,443	262.01			2,990	1,094			2,990		(2,021)				0001
Purchased Call/SBC/SBC0179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	08/17/2023	Exercise	1	67,263	229.01			3,022	1,262			3,022		(1,915)				0001

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Purchased Call/SBG/SBG017USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2024	03/10/2023	Exercise	1	277,886	261.76			13,837	3,731			13,837		(10,376)				0001
Purchased Call/SBC/SBC0179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/03/2024	12/07/2023	Exercise	1	50,240	229.04			1,937	578			1,937		(1,472)				0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/23/2022	05/23/2024	01/26/2023	Exercise	1	240,074	237.77			10,252	2,447			10,252		(8,251)				0001
Purchased Call/SBC/SBC0179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	04/25/2023	Exercise	1	104,684	230.83			2,509	(436)			2,509		(3,360)				0001
Purchased Call/SBG/SBG017USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	11/29/2024	01/10/2023	Expire	1	62,206	263.41									(57)				0001
Purchased Call/SBC/SBC017AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/03/2023	Exercise	1	124,904	230.4			4,432	714			4,432		(3,882)				0001
Purchased Call/SBC/SBC017AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	08/07/2023	Exercise	1	153,675	231.54			6,811	2,292			6,811		(4,670)				0001
Purchased Call/SBG/SBG017USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	03/07/2023	Exercise	1	50,960	262.33			2,656	877			2,656		(1,902)				0001
Purchased Call/NFC/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/24/2022	05/24/2024	01/27/2023	Exercise	1	270,101	235.83			16,553	7,520			16,553		(9,794)				0001
Purchased Call/SBC/SBC017ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/02/2024	01/31/2023	Exercise	1	133,122	233.45			3,837	121			3,837		(3,996)				0001
Purchased Call/NFC/NFC1610SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/27/2022	05/24/2024	05/15/2023	Exercise	1	112,234	241.8			5,489	1,767			5,489		(4,039)				0001
Purchased Call/SBG/SBG017VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/05/2024	04/12/2023	Exercise	1	156,400	261.19			8,201	2,851			8,201		(5,531)				0001
Purchased Call/SBC/SBC017ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	12/05/2023	Exercise	1	51,308	231.42			1,876	413			1,876		(1,634)				0001
Purchased Call/SBG/SBG017VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	06/20/2023	Exercise	1	103,969	262.25			4,529	838			4,529		(3,931)				0001
Purchased Call/SBC/SBC017BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/12/2024	04/17/2023	Exercise	1	51,853	233.07			1,333	.50			1,333		(1,414)				0001
Purchased Call/SBG/SBG017VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	10/02/2023	Exercise	1	117,957	261.12			6,902	2,697			6,902		(4,393)				0001
Purchased Call/NFC/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2022	05/31/2024	06/13/2023	Exercise	1	64,620	240.86			3,329	1,177			3,329		(2,485)				0001
Purchased Call/SBC/SBC017BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/13/2024	04/20/2023	Exercise	1	105,121	229.98			3,658	565			3,658		(3,259)				0001
Purchased Call/NFC/NFC1611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/05/2024	01/12/2023	Exercise	1	177,330	240.77			8,390	2,395			8,390		(6,210)				0001
Purchased Call/SBG/SBG017VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	05/04/2023	Exercise	1	412,966	260.83			3,918	133			3,918		(3,786)				0001
Purchased Call/NFC/NFC1611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/03/2024	06/09/2023	Exercise	1	115,004	240.77			4,176	317			4,176		(4,080)				0001
Purchased Call/SBC/SBC017BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/19/2024	06/29/2023	Exercise	1	919,194	230.08			28,108	2,743			28,108		(25,630)				0001
Purchased Call/SBG/SBG017VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	01/05/2023	Exercise	1	3,296,874	260.8		3,765	5,496	1,731			5,496		(3,673)				0001
Purchased Call/SBC/SBC017BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/23/2024	05/26/2023	Exercise	1	247,537	227.36			10,994	3,850			10,994		(7,443)				0001
Purchased Call/NFC/NFC1611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/10/2024	01/20/2023	Exercise	1	203,820	233.35			13,441	6,466			13,441		(7,174)				0001
Purchased Call/SBG/SBG017IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/18/2023	Exercise	1	539,704	265.08		1,855	1,967	112			1,967		(1,820)				0001
Purchased Call/SBG/SBG017ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025	02/02/2023	Exercise	1	2,794,722	267.36		5,984	5,356	(628)			5,356		(5,959)				0001
Purchased Call/SBC/SBC017BSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	02/09/2023	Exercise	1	103,383	228.11			3,818	727			3,818		(3,266)				0001
Purchased Call/SBG/SBG017ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/10/2023	Exercise	1	1,061,591	267.92		1,806	1,672	(134)			1,672		(1,783)				0001
Purchased Call/SBG/SBG017IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/14/2023	Exercise	1	1,649,386	268.05		1,904	1,576	(328)			1,576		(1,810)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SBG/SBG017IISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/17/2025	02/22/2023	Expire	1	2,146,353	269.38									44				0001
Purchased Call/NFC/NFC1612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/24/2022	06/25/2024	05/18/2023	Exercise	1	56,092	234.01			2,836	902			2,836		(2,165)				0001
Purchased Call/SBC/SBC017CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/11/2024	06/08/2023	Exercise	1	137,329	226.78			5,504	1,530			5,504		(4,163)				0001
Purchased Call/SBG/SBG017XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	02/28/2023	Exercise	1	1,517,723	268.05		1,913	1,676	(237)			1,676		(1,822)				0001
Purchased Call/NFC/NFC1612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/01/2022	07/02/2024	04/20/2023	Exercise	1	50,523	229.41			2,786	981			2,786		(1,900)				0001
Purchased Call/NFC/NFC1612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/01/2022	07/01/2024	06/08/2023	Exercise	1	229,417	229.41			13,622	7,303			13,622		(6,667)				0001
Purchased Call/SBG/SBG017XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	03/02/2023	Expire	1	1,990,250	268.64									16				0001
Purchased Call/SBG/SBG017XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/07/2023	Expire	1	1,298,197	271.08									85				0001
Purchased Call/SBG/SBG017XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	03/10/2023	Expire	1	733,638	269.68									36				0001
Purchased Call/SBC/SBC017CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/14/2024	08/17/2023	Exercise	1	100,942	230.27			4,832	1,533			4,832		(3,462)				0001
Purchased Call/SBG/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Exercise	1	4,122,264	268.76		1,880	1,601	(279)			1,601		(1,683)				0001
Purchased Call/SBC/SBC017CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/13/2024	11/16/2023	Exercise	1	50,472	230.64			1,799	185			1,799		(1,683)				0001
Purchased Call/NFC/NFC1612SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2022	07/05/2024	04/07/2023	Exercise	1	244,056	233.62			11,265	2,640			11,265		(9,105)				0001
Purchased Call/SBC/SBC017DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	09/07/2023	Exercise	1	102,732	230.01			4,383	992			4,383		(3,667)				0001
Purchased Call/SBG/SBG017XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/14/2023	Exercise	1	1,580,502	267.34		11,267	10,650	(617)			10,650		(11,215)				0001
Purchased Call/SBC/SBC017DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	09/22/2023	Exercise	1	789,938	227.9			15,702	4,901			15,702		(10,981)				0001
Purchased Call/SBG/SBG017XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	03/21/2023	Exercise	1	969,597	258.72		2,584	2,840	256			2,840		(2,530)				0001
Purchased Call/SBC/SBC017DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	03/03/2023	Exercise	1	782,120	227.36			18,642	4,743			18,642		(13,894)				0001
Purchased Call/NFC/NFC1613S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/12/2022	07/12/2024	04/24/2023	Exercise	1	161,458	230.2			9,731	3,873			9,731		(6,220)				0001
Purchased Call/SBC/SBC017ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	01/06/2023	Exercise	1	3,021,485	228.06		1,830	2,880	1,050			2,880		(1,828)				0001
Purchased Call/SBG/SBG017XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	03/23/2023	Exercise	1	3,465,274	258.99		4,481	6,765	2,283			6,765		(4,439)				0001
Purchased Call/SBC/SBC017ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	01/06/2023	Expire	1	666,662	228.21													0001
Purchased Call/SBC/SBC017ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2025	01/20/2023	Exercise	1	1,346,367	231.36		1,791	2,428	637			2,428		(1,781)				0001
Purchased Call/SBC/SBC017ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/03/2025	02/08/2023	Exercise	1	3,841,386	234.1		3,458	3,689	232			3,689		(3,410)				0001
Purchased Call/SBG/SBG017YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	03/31/2023	Exercise	1	2,467,245	262.02		1,857	2,194	337			2,194		(1,718)				0001
Purchased Call/SBC/SBC017FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	02/21/2023	Expire	1	2,243,793	234.32									182				0001
Purchased Call/SBC/SBC017FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	02/22/2023	Exercise	1	731,351	233.5		3,999	3,383	(616)			3,383		(3,963)				0001
Purchased Call/SBC/SBC017FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/24/2025	03/01/2023	Exercise	1	1,848,981	231.4		8,280	6,374	(1,907)			6,374		(8,270)				0001
Purchased Call/SBG/SBG017YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/03/2023	Exercise	1	1,402,489	262.68		2,029	2,166	138			2,166		(1,935)				0001
Purchased Call/SBG/SBG017LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	10/05/2023	Exercise	1	73,079	253.95			4,420	2,999			4,420		(1,526)				0001

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Purchased Call/SBC/SBC017GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/27/2023	Exercise	1	2,933,415	229.41		1,794	2,329	535			2,329		(1,601)				0001
Purchased Call/SBC/SBC017GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2025	04/04/2023	Expire	1	448,725	230.91									34				0001
Purchased Call/SBG/SBG017YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	04/04/2023	Expire	1	731,525	263.51									51				0001
Purchased Call/SBC/SBC017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2030	04/10/2023	Expire	1	300,646	231.41									19				0001
Purchased Call/SBC/SBC017GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	04/12/2023	Exercise	1	2,711,004	231.41		2,091	1,712	(379)			1,712		(2,057)				0001
Purchased Call/SBC/SBC017GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/07/2025	04/12/2023	Expire	1	1,007,071	231.41									13				0001
Purchased Call/NFC/NFC1613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB66GKMZ0031MB27	07/22/2022	07/22/2024	04/27/2023	Exercise	1	101,563	235.28			3,775	78			3,775		(3,991)				0001
Purchased Call/SBG/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	04/10/2023	Exercise	1	101,008	255.39			5,461	3,410			5,461		(2,213)				0001
Purchased Call/SBG/SBG017YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	04/13/2023	Exercise	1	1,434,574	264.02		2,180	2,754	573			2,754		(2,157)				0001
Purchased Call/SBC/SBC017GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	04/20/2023	Exercise	1	4,364,557	232.23		1,761	2,055	294			2,055		(1,525)				0001
Purchased Call/SBG/SBG017MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/25/2024	10/27/2023	Exercise	1	209,457	253.22			11,390	6,915			11,390		(4,527)				0001
Purchased Call/SBC/SBC017GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	04/24/2023	Expire	1	2,193,004	232.11									157				0001
Purchased Call/SBG/SBG017YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/17/2023	Exercise	1	2,809,317	265.09		1,890	3,147	1,257			3,147		(1,698)				0001
Purchased Call/SBC/SBC017GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/25/2025	05/02/2023	Expire	1	3,284,120	231.99									228				0001
Purchased Call/NFC/NFC1614S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB66GKMZ0031MB27	08/02/2022	08/02/2024	04/06/2023	Exercise	1	180,884	239.54			7,764	1,170			7,764		(7,037)				0001
Purchased Call/SBC/SBC017HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/19/2025	05/24/2023	Expire	1	2,061,955	233.62									38				0001
Purchased Call/SBG/SBG017MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	08/22/2023	Exercise	1	52,795	253.81			3,378	2,276			3,378		(1,144)				0001
Purchased Call/SBC/SBC017HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	05/26/2023	Expire	1	1,660,273	232.76									41				0001
Purchased Call/SBC/SBC017HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/30/2023	05/23/2025	06/01/2023	Expire	1	2,072,356	233.01									57				0001
Purchased Call/SBG/SBG017YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2023	Expire	1	1,176,164	264.17									95				0001
Purchased Call/SBC/SBC017HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2030	06/12/2023	Expire	1	332,435	235.49									21				0001
Purchased Call/SBC/SBC017HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	06/20/2023	Exercise	1	4,482,671	236.67		7,386	6,717	(669)			6,717		(6,924)				0001
Purchased Call/SBG/SBG017YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	04/27/2023	Expire	1	1,103,510	263.15									40				0001
Purchased Call/SBG/SBG017MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	09/11/2023	Exercise	1	61,158	253.81			4,976	3,698			4,976		(1,327)				0001
Purchased Call/SBG/SBG017MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	05/24/2023	Exercise	1	59,689	254.28			2,810	1,563			2,810		(1,343)				0001
Purchased Call/SBC/SBC017IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/20/2025	06/27/2023	Expire	1	565,788	236.69									51				0001
Purchased Call/SBC/SBC017IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2023	06/26/2025	06/29/2023	Expire	1	2,569,492	236.16									61				0001
Purchased Call/SBG/SBG017YSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	05/02/2023	Expire	1	1,851,873	264.39									153				0001
Purchased Call/SBC/SBC017ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	07/05/2023	Expire	1	4,009,536	238.01									281				0001
Purchased Call/SBG/SBG017YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	05/02/2023	Expire	1	976,214	264.39									81				0001

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Purchased Call/NFC/NFC1614S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/02/2022	08/01/2024	08/07/2023	Exercise	1	226,081	239.83			10,291	2,156			10,291		(8,446)				0001
Purchased Call/SBC/SBC017ISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	07/10/2023	Exercise	1	3,229,078	237			1,821	1,505	(316)		1,505		(1,538)				0001
Purchased Call/SBG/SBG017ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	05/08/2023	Exercise	1	1,896,585	261.05			6,723	7,974	1,251		7,974		(6,616)				0001
Purchased Call/SBC/SBC017ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2023	07/17/2025	07/20/2023	Exercise	1	5,966,816	238.73			5,079	4,924	(155)		4,924		(4,866)				0001
Purchased Call/SBC/SBC017IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	07/21/2023	Expire	1	1,721,624	239.52									120				0001
Purchased Call/SBC/SBC017JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/10/2023	Expire	1	288,375	239.42									4				0001
Purchased Call/NFC/NFC1614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/04/2022	08/02/2024	02/02/2023	Exercise	1	158,560	241.94			6,355	606			6,355		(6,222)				0001
Purchased Call/SBC/SBC017ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	07/24/2023	Expire	1	3,692,562	239.59									363				0001
Purchased Call/SBG/SBG017MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	04/06/2023	Exercise	1	120,006	257.32			5,333	2,767			5,333		(2,647)				0001
Purchased Call/SBG/SBG017ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	05/09/2023	Expire	1	1,871,959	262.96									84				0001
Purchased Call/SBC/SBC017JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	07/28/2023	Exercise	1	6,656,433	240.43			4,921	3,224	(1,697)		3,224		(4,600)				0001
Purchased Call/SBG/SBG017ZSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	06/06/2023	Expire	1	2,234,874	264.33									104				0001
Purchased Call/SBG/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	11/16/2023	Exercise	1	50,956	257.34			2,891	1,797			2,891		(1,242)				0001
Purchased Call/SBC/SBC017JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	07/31/2023	Exercise	1	4,758,682	240.01			31,136	29,137	(1,998)		29,137		(30,811)				0001
Purchased Call/SBC/SBC017JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	08/01/2023	Expire	1	1,932,767	240.84									195				0001
Purchased Call/SBC/SBC017JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	08/11/2023	Exercise	1	4,550,404	238.96			8,535	6,552	(1,983)		6,552		(8,287)				0001
Purchased Call/SBG/SBG017ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	06/07/2023	Expire	1	2,628,285	264.58									80				0001
Purchased Call/NFC/NFC1614SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/17/2022	08/16/2024	04/06/2023	Exercise	1	155,662	242.65			7,197	1,339			7,197		(6,317)				0001
Purchased Call/SBC/SBC017JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	08/18/2023	Exercise	1	5,230,355	237.2			6,656	5,472	(1,184)		5,472		(6,386)				0001
Purchased Call/SBG/SBG1170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	06/21/2023	Exercise	1	4,680,993	268.85			2,135	2,046	(89)		2,046		(1,535)				0001
Purchased Call/SBG/SBG017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	02/09/2023	Exercise	1	429,417	255.92			19,963	12,522			19,963		(7,489)				0001
Purchased Call/SBC/SBC017KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	08/29/2023	Expire	1	343,859	236.34									37				0001
Purchased Call/SBC/SBC017KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	09/06/2023	Expire	1	6,347,017	238.05									402				0001
Purchased Call/SBG/SBG1170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/21/2023	Exercise	1	2,379,194	268.85			1,877	2,301	424		2,301		(1,582)				0001
Purchased Call/SBC/SBC017KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2023	09/04/2025	09/08/2023	Expire	1	646,745	238.05									19				0001
Purchased Call/SBC/SBC017JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	08/24/2023	Expire	1	317,461	236.09									8				0001
Purchased Call/SBC/SBC017KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2030	09/12/2023	Expire	1	310,739	236.94									20				0001
Purchased Call/SBC/SBC017KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	09/19/2023	Expire	1	2,532,307	237.47									286				0001
Purchased Call/SBG/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	06/27/2023	Exercise	1	2,600,594	266.88			3,050	3,157	106		3,157		(2,815)				0001
Purchased Call/SBC/SBC017KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	09/21/2023	Expire	1	2,025,359	237.3									88				0001

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Purchased Call/SBC/SBC017KSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/25/2023	Exercise	1	4,021,854	235.13		10,850	8,928	(1,922)			8,928		(10,486)				0001
Purchased Call/SBG/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/07/2024	06/12/2023	Exercise	1	50,933	254.37			2,527	1,377			2,527		(1,216)				0001
Purchased Call/SBG/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	06/27/2023	Exercise	1	2,280,377	266.88		2,681	3,501	820			3,501		(2,474)				0001
Purchased Call/SBG/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	06/28/2023	Expire	1	3,783,503	266.7									145				0001
Purchased Call/SBC/SBC017KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	09/26/2023	Expire	1	1,938,266	234.76									222				0001
Purchased Call/SBC/SBC017LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	10/04/2023	Exercise	1	4,913,675	233.38		1,723	1,222	(500)			1,222		(1,545)				0001
Purchased Call/SBG/SBG017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	03/28/2023	Exercise	1	152,561	254.73			8,686	4,955			8,686		(3,827)				0001
Purchased Call/SBC/SBC017LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	10/20/2023	Expire	1	2,435,560	234.72									224				0001
Purchased Call/SBC/SBC017LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	10/26/2023	Expire	1	4,147,542	231.58									157				0001
Purchased Call/NFC/NFC1615S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2022	08/16/2024	08/24/2023	Exercise	1	145,690	242.99			8,227	2,710			8,227		(5,851)				0001
Purchased Call/SBC/SBC017MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	11/02/2023	Expire	1	3,759,140	230.09									186				0001
Purchased Call/SBG/SBG1170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	06/30/2023	Exercise	1	4,998,176	268.67		6,330	6,301	(29)			6,301		(6,124)				0001
Purchased Call/SBC/SBC017MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	11/03/2023	Expire	1	2,632,325	230.75									241				0001
Purchased Call/SBC/SBC017MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	11/03/2023	Expire	1	8,276,638	231.31									834				0001
Purchased Call/SBG/SBG017NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	06/30/2023	Exercise	1	160,182	261.75			7,218	3,360			7,218		(3,932)				0001
Purchased Call/SBC/SBC017MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	11/17/2023	Exercise	1	6,511,806	235.84		1,837	1,856	19			1,856		(1,405)				0001
Purchased Call/SBG/SBG1171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	07/21/2023	Exercise	1	2,651,837	272.26		4,099	4,190	91			4,190		(3,980)				0001
Purchased Call/SBC/SBC017MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	11/21/2023	Expire	1	3,138,207	236.04									235				0001
Purchased Call/SBG/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/29/2024	03/06/2023	Exercise	1	102,155	262.98			4,199	1,803			4,199		(2,525)				0001
Purchased Call/SBC/SBC017MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Exercise	1	9,481,805	236.75		39,071	38,783	(288)			38,783		(37,844)				0001
Purchased Call/SBC/SBC017MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2023	11/26/2025	11/30/2023	Expire	1	725,970	236.88									49				0001
Purchased Call/SBG/SBG1171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	08/04/2023	Exercise	1	4,874,773	273.02		8,793	8,415	(378)			8,415		(8,607)				0001
Purchased Call/NFC/NFC1615SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/23/2022	08/23/2024	08/30/2023	Exercise	1	107,668	235.98			6,762	2,579			6,762		(4,565)				0001
Purchased Call/SBG/SBG1171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	08/08/2023	Expire	1	3,065,348	272.52									331				0001
Purchased Call/SBC/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	11/30/2023	Expire	1	3,903,812	236.72									182				0001
Purchased Call/SBG/SBG1171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	08/15/2023	Expire	1	4,072,193	272.9									448				0001
Purchased Call/SBC/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	12/05/2023	Expire	1	2,753,304	237.68									370				0001
Purchased Call/SBG/SBG1172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/22/2023	Exercise	1	3,047,537	269.99		7,712	9,643	1,931			9,643		(7,575)				0001
Purchased Call/SBG/SBG017QSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024	01/24/2023	Exercise	1	125,462	264.72			4,525	1,467			4,525		(3,231)				0001
Purchased Call/SBC/SBC017NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	12/05/2023	Exercise	1	4,109,391	237.68		1,753	1,801	48			1,801		(1,449)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	08/23/2023	Exercise	1	3,677,923	270.19		3,137	3,804	666			3,804		(3,004)				0001
Purchased Call/SBC/SBC017NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	12/19/2023	Exercise	1	9,975,115	239.22		2,438	2,492	54			2,492		(1,684)				0001
Purchased Call/SBG/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	09/11/2023	Exercise	1	50,151	264.24		2,285	1,054				2,285		(1,378)				0001
Purchased Call/SBC/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	12/27/2023	Exercise	1	6,788,107	240.26		4,969	4,824	(145)			4,824		(3,747)				0001
Purchased Call/SBG/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	08/30/2023	Expire	1	2,960,364	272.01									101				0001
Purchased Call/MSD/MSD313AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/29/2023	12/29/2025	01/03/2024	Expire	1	188,748	187.48									45				0001
Purchased Call/SBG/SBG1172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	09/05/2023	Exercise	1	1,715,056	274.04		6,884	6,186	(698)			6,186		(6,715)				0001
Purchased Call/NFC/NFC1615SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	03/14/2023	Exercise	1	449,370	230.42			20,885	3,261			20,885		(18,148)				0001
Purchased Call/SBG/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	07/13/2023	Exercise	1	516,175	264.87			16,799	3,839			16,799		(13,147)				0001
Purchased Call/SBG/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	09/18/2023	Exercise	1	2,236,622	278.43		2,638	2,284	(354)			2,284		(2,411)				0001
Purchased Call/SBG/SBG017PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	04/14/2023	Exercise	1	54,619	266.95			1,299	(151)			1,299		(1,589)				0001
Purchased Call/SBG/SBG1172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	09/19/2023	Exercise	1	4,344,725	278.63		7,905	6,085	(1,820)			6,085		(7,694)				0001
Purchased Call/NFC/NFC1616S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	02/10/2023	Exercise	1	293,323	229.49			22,502	10,949			22,502		(12,023)				0001
Purchased Call/SBG/SBG017QSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/19/2024	04/07/2023	Exercise	1	261,170	262.09			8,271	1,169			8,271		(7,203)				0001
Purchased Call/SBG/SBG1172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	09/26/2023	Exercise	1	3,232,627	275.71		2,334	1,996	(338)			1,996		(1,960)				0001
Purchased Call/SBG/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	10/04/2023	Exercise	1	6,271,161	272.23		11,377	11,219	(159)			11,219		(11,152)				0001
Purchased Call/NFC/NFC1616S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	08/14/2023	Exercise	1	50,360	232.76			4,044	2,065			4,044		(2,304)				0001
Purchased Call/SBG/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	10/05/2023	Expire	1	3,607,946	269.43									183				0001
Purchased Call/SBG/SBG017QST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	06/02/2023	Exercise	1	126,362	259.67			5,476	1,913			5,476		(3,706)				0001
Purchased Call/SBG/SBG1173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/16/2023	Exercise	1	2,551,400	269.53		1,966	1,976	10			1,976		(1,673)				0001
Purchased Call/NFC/NFC1616SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	03/21/2023	Exercise	1	496,967	225.74			26,236	12,775			26,236		(13,996)				0001
Purchased Call/SBG/SBG1173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	10/17/2023	Exercise	1	2,163,469	269.36		2,372	2,190	(182)			2,190		(2,129)				0001
Purchased Call/SBG/SBG1173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	10/17/2023	Expire	1	2,487,504	269.36									223				0001
Purchased Call/SBG/SBG017RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	05/09/2023	Exercise	1	105,069	259.41			4,740	1,732			4,740		(3,141)				0001
Purchased Call/SBG/SBG1173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	10/24/2023	Exercise	1	3,343,311	267.94		34,294	47,026	12,732			47,026		(34,240)				0001
Purchased Call/SBG/SBG017RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	04/13/2023	Exercise	1	126,186	261.46			5,159	1,481			5,159		(3,859)				0001
Purchased Call/NFC/NFC1616SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	04/04/2023	Exercise	1	165,372	225.03			12,955	6,345			12,955		(7,034)				0001
Purchased Call/SBG/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire	1	2,157,177	267.94									270				0001
Purchased Call/SBG/SBG1174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	11/07/2023	Expire	1	3,803,897	270.37									235				0001
Purchased Call/NFC/NFC1616SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2022	09/19/2024	05/24/2023	Exercise	1	101,978	226.03			7,327	3,410			7,327		(4,309)				0001

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Purchased Call/SBG/SBG1174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	11/07/2023	Expire	1	974,664	270.37									95				0001
Purchased Call/SBG/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	11/09/2023	Exercise	1	3,359,266	268.7			2,183	2,614	430			2,614	(1,983)				0001
Purchased Call/SBG/SBG017RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	02/08/2023	Exercise	1	153,386	262.22				6,060	1,534			6,060	(4,690)				0001
Purchased Call/SBG/SBG1174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	11/14/2023	Expire	1	2,942,404	269.01									273				0001
Purchased Call/SBG/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	11/16/2023	Exercise	1	2,865,086	269.95			8,616	8,088	(528)			8,088	(8,500)				0001
Purchased Call/SBG/SBG017RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	06/13/2023	Exercise	1	63,354	262.58				2,147	124			2,147	(2,120)				0001
Purchased Call/SBG/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	11/21/2023	Exercise	1	1,593,227	272.4			2,156	2,143	(12)			2,143	(1,955)				0001
Purchased Call/SBG/SBG1174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	11/24/2023	Expire	1	1,804,133	272.07									260				0001
Purchased Call/NFC/NFC1617S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/30/2022	09/30/2024	05/18/2023	Exercise	1	51,355	217.34				4,979	2,892			4,979	(2,358)				0001
Purchased Call/SBG/SBG017RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	08/16/2023	Exercise	1	52,710	264.78				2,196	619			2,196	(1,764)				0001
Purchased Call/SBG/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	11/28/2023	Expire	1	1,825,875	272.74									189				0001
Purchased Call/SBG/SBG1174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	11/28/2023	Expire	1	2,780,720	272.74									386				0001
Purchased Call/SBG/SBG1174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2023	11/27/2025	11/29/2023	Exercise	1	6,234,836	272.26		23,918	24,204	286			24,204	(23,670)				0001
Purchased Call/NFC/NFC1617SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2022	10/11/2024	05/04/2023	Exercise	1	372,483	217.76			40,136	24,898				40,136	(16,115)				0001
Purchased Call/SBG/SBG017SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/29/2024	07/05/2023	Exercise	1	50,933	264.38			1,967	476				1,967	(1,647)				0001
Purchased Call/SBG/SBG1174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	12/01/2023	Expire	1	6,651,547	273.23									636				0001
Purchased Call/SBG/SBG1174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	12/06/2023	Expire	1	3,045,410	273.18									219				0001
Purchased Call/NFC/NFC1617SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/15/2024	08/21/2023	Exercise	1	50,102	215.65			6,136	4,078				6,136	(2,285)				0001
Purchased Call/NFC/NFC1618S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/14/2024	05/05/2023	Exercise	1	83,155	215.65			7,222	3,807				7,222	(3,792)				0001
Purchased Call/SBG/SBG1175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	12/20/2023	Expire	1	3,533,777	274.42									188				0001
Purchased Call/SBG/SBG017TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	12/05/2023	Exercise	1	68,350	254.61			5,154	2,970				5,154	(2,311)				0001
Purchased Call/SBG/SBG1175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	12/21/2023	Expire	1	3,388,845	275.49									344				0001
Purchased Call/SBG/SBG017TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	11/06/2023	Exercise	1	150,433	258.68			8,530	3,714				8,530	(4,923)				0001
Purchased Call/NKY/NKY017QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	01/12/2024	12/27/2023	Expire	1	2,988,000	34850									485				0001
Purchased Call/SBG/SBG1175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	12/26/2023	Expire	1	2,707,863	274.87									342				0001
Purchased Call/SBC/SBC017NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/27/2023	Expire	1	611,548	240.26									167				0001
Purchased Call/SBG/SBG017TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	10/16/2023	Exercise	1	140,748	258.33			8,702	4,175				8,702	(4,574)				0001
Purchased Call/SBG/SBG017TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	10/05/2023	Exercise	1	62,811	257.63			3,316	1,286				3,316	(2,236)				0001
Purchased Call/NFC/NFC1618SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/28/2022	10/30/2024	02/14/2023	Exercise	1	114,857	221.68			8,031	3,253				8,031	(5,027)				0001
Purchased Call/NFC/NFC1618ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/31/2022	10/31/2024	04/12/2023	Exercise	1	297,979	220.49			26,821	14,660				26,821	(12,676)				0001

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Purchased Call/SBG/SBG017TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/24/2024	12/15/2023	Exercise	1	50,946	258.41			3,139	1,382			3,139		(1,835)				0001
Purchased Call/NFC/NFC1618SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/01/2022	11/01/2024	06/29/2023	Exercise	1	205,288	219.48			24,596	15,955			24,596		(9,078)				0001
Purchased Call/NFC/NFC1619S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/04/2024	10/10/2023	Exercise	1	127,155	214.8			5,244	3,079			5,244		(2,546)				0001
Purchased Call/SBG/SBG017US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	11/03/2023	Exercise	1	51,765	260.03			2,218	473			2,218		(1,862)				0001
Purchased Call/SBM/SBM0175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024	01/24/2023	Expire	1	110,005	1096.87													0001
Purchased Call/NFC/NFC1619SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/18/2022	11/18/2024	03/10/2023	Exercise	1	189,767	219.74			17,891	9,767			17,891		(8,485)				0001
Purchased Call/SBG/SBG017US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/31/2024	12/08/2023	Exercise	1	53,527	259.7			2,941	1,138			2,941		(1,955)				0001
Purchased Call/SBM/SBM0175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/10/2023	Expire	1	22,778	1159.68													0001
Purchased Call/SBM/SBM0175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire	1	53,491	1117.91													0001
Purchased Call/SBM/SBM0176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	4,314	1075.45													0001
Purchased Call/SBM/SBM0177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2023	Expire	1	7,339	1157.95													0001
Purchased Call/SBM/SBM0174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	12/22/2028	01/10/2023	Expire	1	44,933	1032.94													0001
Purchased Call/NFC/NFC161ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/30/2022	11/29/2024	02/10/2023	Exercise	1	761,624	224.45			30,738	11,386			30,738		(19,819)				0001
Purchased Call/SBG/SBG017US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	04/06/2023	Exercise	1	101,287	260.32			4,383	1,027			4,383		(3,587)				0001
Purchased Call/SBM/SBM0175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025	02/10/2023	Expire	1	53,077	1096.87													0001
Purchased Call/SBM/SBM0175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	03/10/2023	Expire	1	11,916	1110.9													0001
Purchased Call/SBG/SBG017US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	03/20/2023	Exercise	1	166,955	259.9			7,587	2,048			7,587		(5,781)				0001
Purchased Call/SBM/SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	03/24/2023	Expire	1	84,836	1075.45													0001
Purchased Call/SBM/SBM0176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2023	Expire	1	56,173	1114.61													0001
Purchased Call/SBM/SBM0177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/26/2023	Expire	1	12,438	1211.99													0001
Purchased Call/SBM/SBM0178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/24/2023	Expire	1	171,197	1217.15													0001
Purchased Call/SBM/SBM0178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	34,708	1231.55													0001
Purchased Call/SBM/SBM0177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire	1	177,716	1190.49													0001
Purchased Call/SBM/SBM0178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	29,939	1231.55													0001
Purchased Call/SBM/SBM0179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/11/2023	Expire	1	7,508	1188.71													0001
Purchased Call/SBM/SBM0179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	274,085	1166.36													0001
Purchased Call/NFC/NFC161ASU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/09/2022	12/09/2024	04/06/2023	Exercise	1	361,487	220.16			29,682	16,949			29,682		(12,904)				0001
Purchased Call/SBC/SBC017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/03/2024	Expire	1	1,500,627	240.48									142				0001
Purchased Call/SBM/SBM0178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2029	08/10/2023	Expire	1	273,116	1262.29													0001
Purchased Call/SBM/SBM017AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/27/2023	Expire	1	23,068	1265.71													0001

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Purchased Call/SFC/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/16/2024	08/22/2023	Expire	1	515,693	405.84									76				0001
Purchased Call/SFC/SFC0610SIII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/23/2024	08/28/2023	Expire	1	686,333	411.16									127				0001
Purchased Call/SFC/SFC0611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/23/2024	08/30/2023	Expire	1	1,407,893	407.95									60				0001
Purchased Call/SFC/SFC0611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/05/2024	09/08/2023	Expire	1	1,813,258	414.55									109				0001
Purchased Call/SFC/SFC0611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/06/2024	09/13/2023	Expire	1	900,324	409.32									49				0001
Purchased Call/SFC/SFC0612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/20/2024	09/27/2023	Expire	1	792,007	393.37									49				0001
Purchased Call/SBM/SBM0178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2029	08/24/2023	Expire	1	275,888	1217.15													0001
Purchased Call/SFC/SFC0612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/26/2023	09/25/2024	09/28/2023	Expire	1	3,577,105	394.25									193				0001
Purchased Call/SBG/SBG017VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	04/20/2023	Exercise	1	51,627	260.18			2,300	457			2,300		(1,939)				0001
Purchased Call/SBM/SBM0179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire	1	31,955	1166.36													0001
Purchased Call/SFC/SFC0612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/02/2023	09/27/2024	10/04/2023	Expire	1	2,098,855	390.63									134				0001
Purchased Call/SBM/SBM0179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	11/10/2023	Expire	1	13,691	1205.27													0001
Purchased Call/SFC/SFC0612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/03/2023	10/02/2024	10/05/2023	Exercise	1	3,322,619	389.66			4,401	4,127	(274)		4,127		(4,194)				0001
Purchased Call/SFC/SFC0610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/02/2023	07/31/2025	08/04/2023	Expire	1	85,077	425.64									4				0001
Purchased Call/NFC/NFC161BSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/19/2022	12/19/2024	04/04/2023	Exercise	1	381,860	220.18			12,806	6,536			12,806		(6,712)				0001
Purchased Call/SBG/SBG017VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	09/15/2023	Exercise	1	239,039	260.34			3,770	1,736			3,770		(2,178)				0001
Purchased Call/SFC/SFC0611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/12/2025	09/19/2023	Expire	1	655,215	415.35									87				0001
Purchased Call/SFC/SFC0612SIII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/04/2024	10/10/2023	Exercise	1	1,140,953	387.88			2,370	2,107	(264)		2,107		(1,991)				0001
Purchased Call/SFC/SFC0612S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/19/2025	09/25/2023	Expire	1	364,404	402.19									67				0001
Purchased Call/SFC/SFC0612SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/09/2023	10/04/2024	10/11/2023	Expire	1	1,383,671	390.67									134				0001
Purchased Call/SFC/SFC0612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/22/2025	09/27/2023	Expire	1	556,453	393.37									36				0001
Purchased Call/SFC/SFC0612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	09/29/2023	Expire	1	577,762	389.22									55				0001
Purchased Call/SFC/SFC0612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/03/2025	10/11/2023	Exercise	1	875,620	387.42			8,695	9,316	621		9,316		(8,562)				0001
Purchased Call/SFC/SFC0613S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/16/2024	10/19/2023	Expire	1	2,736,275	394.08									214				0001
Purchased Call/SBG/SBG017VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	12/27/2024	01/11/2023	Expire	1	153,895	261.32									(149)				0001
Purchased Call/SFC/SFC0613S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/18/2024	10/25/2023	Expire	1	674,001	382.82									53				0001
Purchased Call/SFC/SFC0613SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/25/2024	10/30/2023	Expire	1	1,746,908	379.97									453				0001
Purchased Call/SFC/SFC0613SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2024	11/03/2023	Expire	1	1,304,029	380.25									186				0001
Purchased Call/NFC/NFC161CS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/05/2023	01/05/2024	01/09/2023	Exercise	1	6,002,273	216.72			9,844	29,522	19,677		29,522		(10,442)				0001
Purchased Call/SFC/SFC0614S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/08/2024	11/13/2023	Expire	1	1,170,266	394.39									349				0001

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Purchased Call/NFC/NFC161CS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/06/2023	01/07/2025	01/10/2023	Exercise	1	1,021,790	219.97		2,610	8,149	5,540			8,149		(2,557)				0001
Purchased Call/SFC/SFC0612SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/10/2025	10/16/2023	Exercise	1	1,103,251	394.51		6,361	6,451	90			6,451		(6,170)				0001
Purchased Call/SFC/SFC0614S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/12/2024	11/16/2023	Expire	1	2,023,807	397									245				0001
Purchased Call/SBG/SBG017VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/10/2023	Exercise	1	1,072,647	261.48		2,877	3,614	736			3,614		(2,830)				0001
Purchased Call/SFC/SFC0614S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/13/2024	11/16/2023	Expire	1	2,494,379	396.47									315				0001
Purchased Call/NFC/NFC161CSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/14/2025	01/18/2023	Exercise	1	1,059,964	225.61		2,249	6,221	3,971			6,221		(2,162)				0001
Purchased Call/NFC/NFC161CSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/16/2024	01/18/2023	Exercise	1	6,548,035	225.61		34,420	56,444	22,024			56,444		(34,818)				0001
Purchased Call/SBG/SBG017IISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	01/26/2023	Exercise	1	1,472,155	267.03		8,892	9,410	518			9,410		(8,889)				0001
Purchased Call/SFC/SFC0614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/15/2024	11/21/2023	Expire	1	1,038,456	404.38									301				0001
Purchased Call/SFC/SFC0614SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/15/2024	11/22/2023	Expire	1	2,776,389	404.83									517				0001
Purchased Call/SFC/SFC0613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	11/03/2023	Expire	1	712,558	380.25									74				0001
Purchased Call/SFC/SFC0614SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2024	11/27/2023	Expire	1	1,390,467	406.8									548				0001
Purchased Call/SFC/SFC0614SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/22/2024	11/28/2023	Expire	1	3,260,175	408.51									760				0001
Purchased Call/NFC/NFC161DS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/24/2023	01/24/2025	01/26/2023	Expire	1	2,827,553	228.08									136				0001
Purchased Call/SFC/SFC0613SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/05/2025	11/09/2023	Expire	1	189,505	392.83									14				0001
Purchased Call/SBG/SBG017IISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/30/2023	Expire	1	1,415,210	268.37									62				0001
Purchased Call/SFC/SFC0614S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	11/13/2023	Expire	1	1,854,371	394.39									414				0001
Purchased Call/NFC/NFC161DS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/26/2023	01/26/2024	01/30/2023	Exercise	1	7,260,223	228.74		12,753	27,520	14,766			27,520		(13,272)				0001
Purchased Call/SFC/SFC0614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/13/2025	11/16/2023	Expire	1	1,449,185	396.47									125				0001
Purchased Call/SBG/SBG017IISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/06/2023	Expire	1	939,903	268.3									51				0001
Purchased Call/SFC/SFC0614SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	11/27/2023	Exercise	1	2,419,829	406.8		6,637	6,732	94			6,732		(6,233)				0001
Purchased Call/SFC/SFC0615S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/06/2024	12/11/2023	Expire	1	1,264,122	406.78									436				0001
Purchased Call/NFC/NFC161DSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/31/2023	01/31/2025	02/02/2023	Exercise	1	4,215,785	229.14		4,927	9,788	4,861			9,788		(4,803)				0001
Purchased Call/SBG/SBG017IISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2023	Expire	1	397,199	268.05									24				0001
Purchased Call/SBG/SBG017XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	02/22/2023	Expire	1	379,896	269.38									35				0001
Purchased Call/NFC/NFC161DSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/03/2025	02/07/2023	Exercise	1	3,087,565	232.91		4,536	7,608	3,072			7,608		(4,444)				0001
Purchased Call/SFC/SFC0614SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/29/2023	11/24/2025	12/01/2023	Expire	1	131,222	408.36									24				0001
Purchased Call/SFC/SFC0615SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,351,303	428.35									354				0001
Purchased Call/NFC/NFC161DSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/02/2024	02/07/2023	Exercise	1	9,319,889	232.91		27,339	37,975	10,635			37,975		(27,868)				0001
Purchased Call/SBG/SBG017XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	03/07/2023	Exercise	1	2,956,472	271.08		8,654	6,032	(2,622			6,032		(8,583)				0001

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Purchased Call/SFC/SFC0615S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2025	12/07/2023	Expire	1	2,714,524	409.37									373				0001
Purchased Call/SFC/SFC0615SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/19/2024	12/22/2023	Expire	1	1,514,828	432.75									538				0001
Purchased Call/NFC/NFC161DSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/06/2023	02/06/2025	02/08/2023	Exercise	1	8,704,177	232.59		8,462	10,473	2,011			10,473		(8,048)				0001
Purchased Call/SFC/SFC0615SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/20/2024	12/26/2023	Expire	1	1,693,433	425.69									698				0001
Purchased Call/SFC/SFC0615SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/10/2025	12/14/2023	Expire	1	492,623	413.16									46				0001
Purchased Call/SBM/SBM017ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/27/2023	Expire	1	153,560	1321.13													0001
Purchased Call/SFC/SFC0615SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/12/2025	12/19/2023	Expire	1	2,234,398	428.35									300				0001
Purchased Call/NFC/NFC161DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/06/2023	02/06/2024	02/08/2023	Exercise	1	9,049,892	232.59		34,428	63,400	28,972			63,400		(34,950)				0001
Purchased Call/SBG/SBG017XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	03/09/2023	Exercise	1	4,100,674	271.21		2,103	2,170	.66			2,170		(2,059)				0001
Purchased Call/SFC/SFC0616S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	01/02/2024	Expire	1	1,621,129	431.63									311				0001
Purchased Call/SBG/SBG017MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	01/10/2023	Exercise	1	204,864	253.31			5,136	3,019			5,136		(2,292)				0001
Purchased Call/NFC/NFC161ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/13/2023	02/13/2025	02/15/2023	Exercise	1	8,646,741	233.02		7,010	10,977	3,967			10,977		(6,939)				0001
Purchased Call/SBG/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	03/14/2023	Exercise	1	56,040	253.84			3,236	2,108			3,236		(1,201)				0001
Purchased Call/SBG/SBG017XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/14/2023	Exercise	1	755,081	267.34		4,793	3,888	(904)			3,888		(4,759)				0001
Purchased Call/SBG/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/14/2023	Exercise	1	2,611,259	267.34		1,855	1,843	(12)			1,843		(1,794)				0001
Purchased Call/SFC/SFC0616S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/26/2025	01/03/2024	Expire	1	460,136	432.43									79				0001
Purchased Call/NFC/NFC161ES7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/15/2023	02/15/2024	02/17/2023	Exercise	1	10,649,599	234.25		30,529	31,500	971			31,500		(31,044)				0001
Purchased Call/SBG/SBG017XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	03/21/2023	Expire	1	1,591,930	258.72									47				0001
Purchased Call/SBG/SBG017MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	04/06/2023	Exercise	1	52,237	255.57			2,300	1,198			2,300		(1,229)				0001
Purchased Call/SBG/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2023	Exercise	1	2,784,345	258.72		6,824	12,913	6,089			12,913		(6,652)				0001
Purchased Call/SPT/SPT000AS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	03/24/2023	03/22/2024	03/28/2023	Expire	1	3,004,578	4028									(54)				0001
Purchased Call/SPT/SPT000AS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/13/2023	06/13/2024	06/15/2023	Expire	1	1,387,000	4244.72									(26)				0001
Purchased Call/SPT/SPT000ASP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/05/2023	Expire	1	1,415,323	4263									442				0001
Purchased Call/SBG/SBG017XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	03/28/2023	Expire	1	248,488	259.42									18				0001
Purchased Call/SBG/SBG017YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	03/30/2023	Expire	1	1,219,633	260.65									15				0001
Purchased Call/SPT/SPT000ASV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	07/14/2023	07/10/2024	07/18/2023	Expire	1	1,572,991	4274									403				0001
Purchased Call/SBG/SBG017YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	04/07/2023	Exercise	1	3,980,265	264.34		2,273	3,137	864			3,137		(2,129)				0001
Purchased Call/SPT/SPT000ASS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/30/2023	06/27/2025	07/05/2023	Expire	1	1,414,461	4801									262				0001
Purchased Call/SPT/SPT000BS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	08/25/2023	08/26/2024	08/29/2023	Expire	1	1,954,000	4247.34									625				0001
Purchased Call/NFC/NFC161ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/16/2023	02/14/2025	02/21/2023	Exercise	1	5,863,898	232.16		8,436	11,659	3,223			11,659		(7,969)				0001

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Purchased Call/SPT/SPT000BS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2025	08/09/2023	Expire	1	1,579,000	4881.73									59				0001
Purchased Call/SBG/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	03/15/2023	Exercise	1	160,258	257.38			7,236	3,816			7,236		(3,695)				0001
Purchased Call/SPT/SPT000BSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,199,000	4320.49									1,005				0001
Purchased Call/SPT/SPT000BS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2023	08/25/2025	08/29/2023	Expire	1	1,441,000	4858.96									191				0001
Purchased Call/SPT/SPT000BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/10/2024	10/13/2023	Expire	1	1,613,934	4192									183				0001
Purchased Call/SPT/SPT000BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/09/2025	10/13/2023	Expire	1	1,721,776	4735									89				0001
Purchased Call/SPT/SPT000BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2024	10/17/2023	Expire	1	1,876,000	4181.13									784				0001
Purchased Call/SPT/SPT000CS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/29/2023	11/27/2024	12/01/2023	Expire	1	1,949,426	4284									329				0001
Purchased Call/SPT/SPT000CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/05/2024	12/11/2023	Expire	1	1,705,011	4327									939				0001
Purchased Call/SBG/SBG017YSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/18/2023	Expire	1	978,339	265.26									77				0001
Purchased Call/NFC/NFC161ESG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	02/23/2023	Exercise	1	6,183,482	228.11			2,332	5,183	2,851		5,183		(2,086)				0001
Purchased Call/SPT/SPT000BSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	10/23/2023	Expire	1	1,501,595	4712									219				0001
Purchased Call/SBG/SBG017NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	08/04/2023	Exercise	1	51,506	255.59			3,510	2,393			3,510		(1,177)				0001
Purchased Call/SBG/SBG017YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/18/2025	04/21/2023	Exercise	1	3,271,827	265.44			1,826	2,174	348		2,174		(1,683)				0001
Purchased Call/NFC/NFC161ESZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	03/06/2023	Exercise	1	8,822,150	227.99			22,134	43,496	21,362		43,496		(22,516)				0001
Purchased Call/SBG/SBG017ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	05/09/2023	Expire	1	1,090,625	262.96									94				0001
Purchased Call/SBG/SBG017ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	05/09/2023	Expire	1	1,787,336	262.96									152				0001
Purchased Call/SBG/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	12/13/2023	Exercise	1	77,440	258.65			4,554	2,772			4,554		(1,942)				0001
Purchased Call/NFC/NFC161FS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	03/07/2023	Exercise	1	4,458,997	231.22			5,347	8,000	2,653		8,000		(5,229)				0001
Purchased Call/SBG/SBG017ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	05/11/2023	Expire	1	907,651	263.67									16				0001
Purchased Call/SBG/SBG0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	01/27/2023	Exercise	1	230,545	262.42			8,064	2,703			8,064		(5,535)				0001
Purchased Call/SBG/SBG017ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/22/2023	Expire	1	2,110,226	263.81									166				0001
Purchased Call/NFC/NFC161FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	03/10/2023	Exercise	1	8,867,068	229.77			4,431	8,808	4,377		8,808		(4,158)				0001
Purchased Call/NFC/NFC161FSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	03/10/2023	Exercise	1	10,335,431	229.77			17,055	34,221	17,166		34,221		(17,542)				0001
Purchased Call/SBG/SBG017ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/24/2023	Exercise	1	3,008,687	264.61			5,905	7,498	1,593		7,498		(5,852)				0001
Purchased Call/SBG/SBG017ZSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	06/02/2023	Exercise	1	6,460,037	261.04			20,025	27,789	7,763		27,789		(19,622)				0001
Purchased Call/NFC/NFC161FSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	03/13/2023	Exercise	1	6,491,774	226.82			26,414	33,321	6,908		33,321		(26,103)				0001
Purchased Call/NFC/NFC161FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	03/14/2023	Exercise	1	6,039,242	224.79			13,631	31,379	17,748		31,379		(13,847)				0001
Purchased Call/SBG/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	03/10/2023	Exercise	1	50,572	260.11			2,446	1,239			2,446		(1,316)				0001
Purchased Call/SBG/SBG1170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	06/09/2023	Exercise	1	3,989,529	265.4			6,819	8,827	2,008		8,827		(6,691)				0001

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Purchased Call/NFC/NFC161FSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2025	03/15/2023	Exercise	1	8,965,978	225.8			26,129	40,875	14,746			40,875		(25,939)				0001
Purchased Call/SBG/SBG1170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	06/12/2023	Expire	1	1,499,652	265.43										128				0001
Purchased Call/SBG/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	05/04/2023	Exercise	1	52,707	263.52			1,222	(91)				1,222		(1,375)				0001
Purchased Call/NFC/NFC161FSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/15/2023	03/15/2024	03/17/2023	Exercise	1	7,973,442	228.9			12,257	28,182	15,925			28,182		(12,590)				0001
Purchased Call/SBG/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	05/23/2023	Exercise	1	108,826	264.82			2,531	(221)				2,531		(2,878)				0001
Purchased Call/SBG/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	01/25/2023	Exercise	1	105,281	263.72			3,314	572				3,314		(2,895)				0001
Purchased Call/NFC/NFC161FSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/16/2023	03/14/2025	03/20/2023	Exercise	1	5,204,224	231.81			2,658	5,813	3,156			5,813		(2,312)				0001
Purchased Call/SBG/SBG1170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	07/05/2023	Exercise	1	4,304,878	269.89			57,130	43,751	(13,379)			43,751		(56,976)				0001
Purchased Call/SBG/SBG1170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	07/06/2023	Exercise	1	3,631,602	270.91			2,372	2,480	108			2,480		(2,241)				0001
Purchased Call/SPT/SPT013IISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2023	Expire	1	1,976,000	3957.64										(283)				0001
Purchased Call/SPT/SPT013XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/24/2023	02/23/2024	02/28/2023	Expire	1	2,420,000	3869.27										(191)				0001
Purchased Call/SPT/SPT013XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/24/2023	02/22/2024	02/28/2023	Expire	1	2,284,209	3885										(178)				0001
Purchased Call/NFC/NFC161FSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2025	03/21/2023	Exercise	1	1,476,343	231.26			3,128	5,183	2,055			5,183		(3,020)				0001
Purchased Call/SPT/SPT013XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/31/2023	03/31/2025	04/04/2023	Expire	1	1,493,000	4585.75										134				0001
Purchased Call/NFC/NFC161GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/22/2023	03/22/2024	03/24/2023	Exercise	1	11,308,145	231.04			28,584	47,395	18,811			47,395		(29,008)				0001
Purchased Call/SPT/SPT013XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	07/06/2023	07/03/2025	07/10/2023	Expire	1	1,742,603	4773										238				0001
Purchased Call/SPT/SPT013XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	07/20/2023	07/17/2025	07/24/2023	Expire	1	1,539,222	4856										228				0001
Purchased Call/SBG/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2023	07/04/2025	07/07/2023	Expire	1	2,304,808	270.37										144				0001
Purchased Call/SBG/SBG017PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	09/08/2023	Exercise	1	50,091	265.85			2,208	888				2,208		(1,552)				0001
Purchased Call/SPT/SPT013YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/20/2023	10/20/2025	10/24/2023	Expire	1	2,714,000	4564.48										507				0001
Purchased Call/SPT/SPT013YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/29/2023	11/21/2025	12/01/2023	Expire	1	1,480,488	4847										83				0001
Purchased Call/SBG/SBG1171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	07/19/2023	Expire	1	3,827,060	270.05										160				0001
Purchased Call/SPT/SPT013YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/21/2023	12/19/2025	12/26/2023	Expire	1	1,548,000	4896.03										431				0001
Purchased Call/SPT/SPT013YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/22/2023	12/22/2025	12/27/2023	Expire	1	3,212,000	4884.86										924				0001
Purchased Call/SBG/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	02/15/2023	Exercise	1	362,430	266.83			9,990	.55				9,990		(10,153)				0001
Purchased Call/SPT/SPT013YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/22/2023	12/22/2025	12/27/2023	Expire	1	1,424,000	5007.32										324				0001
Purchased Call/SPT/SPT0401S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	03/10/2023	03/01/2024	03/14/2023	Expire	1	1,469,359	3857										(101)				0001
Purchased Call/SPT/SPT0401SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	03/28/2023	03/28/2024	03/30/2023	Expire	1	1,853,000	4042.08										(177)				0001
Purchased Call/SPT/SPT0401SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,906,000	4145.05										18				0001
Purchased Call/SBG/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	07/24/2023	Expire	1	2,448,758	272.03										254				0001

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Purchased Call/NFC/NFC1613GS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/23/2023	03/22/2024	03/27/2023	Exercise	1	9,145,064	233.82		18,517	23,784	5,267			23,784		(18,668)				0001
Purchased Call/SPT/SPT0401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/13/2024	05/16/2023	Expire	1	1,628,000	4140.8									134				0001
Purchased Call/SPT/SPT0401ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2023	05/24/2024	05/26/2023	Expire	1	1,553,000	4108.87									(60)				0001
Purchased Call/SPT/SPT0401SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/12/2025	05/16/2023	Expire	1	1,748,000	4660.47									149				0001
Purchased Call/SPT/SPT0402S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	06/13/2023	Expire	1	1,732,609	4697									209				0001
Purchased Call/NFC/NFC1613GSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/27/2023	03/27/2024	03/29/2023	Exercise	1	4,507,529	233.36		23,561	38,341	14,780			38,341		(23,717)				0001
Purchased Call/SBG/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	07/27/2023	Exercise	1	2,973,443	273.61		2,105	2,586	482			2,586		(1,983)				0001
Purchased Call/SPT/SPT0402S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/13/2024	09/19/2023	Expire	1	1,954,546	4296									639				0001
Purchased Call/SPT/SPT0402S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	06/13/2023	Expire	1	1,400,858	4716									163				0001
Purchased Call/SPT/SPT0402SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,512,201	4308									825				0001
Purchased Call/SBM/SBM017ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/27/2023	Expire	1	23,703	1321.13													0001
Purchased Call/NFC/NFC1615SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2025	03/30/2023	Exercise	1	5,687,749	232.98		10,476	11,903	1,427			11,903		(10,157)				0001
Purchased Call/SBG/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	07/31/2023	Exercise	1	2,154,354	273.88		12,520	11,842	(678)			11,842		(12,365)				0001
Purchased Call/SBG/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	07/10/2023	Exercise	1	53,969	267.94			1,337	(95)			1,337		(1,579)				0001
Purchased Call/NFC/NFC1615GJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2024	04/03/2023	Exercise	1	9,864,776	235.78		10,220	14,593	4,373			14,593		(10,405)				0001
Purchased Call/SPT/SPT0503ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,428,012	3954									(252)				0001
Purchased Call/SPT/SPT0504SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/21/2023	07/22/2024	07/25/2023	Expire	1	1,555,000	4357.25									371				0001
Purchased Call/SPT/SPT0504SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/18/2023	08/20/2024	08/22/2023	Expire	1	2,560,000	4223.75									774				0001
Purchased Call/SBG/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	06/30/2023	Exercise	1	284,320	267.94			4,976	147			4,976		(4,945)				0001
Purchased Call/SBG/SBG1171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	08/09/2023	Exercise	1	4,751,190	272.58		4,160	3,761	(399)			3,761		(3,993)				0001
Purchased Call/SPX/SPX1407S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	01/25/2023	Expire	1	4,316,000	100									(121)				0001
Purchased Call/SPX/SPX1407SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,685,000	100									(114)				0001
Purchased Call/SPX/SPX1407SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	03/21/2023	Expire	1	1,816,000	100									(14)				0001
Purchased Call/NFC/NFC1615GSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/31/2025	04/04/2023	Exercise	1	3,456,711	238.04		2,310	1,766	(544)			1,766		(2,184)				0001
Purchased Call/SPX/SPX1408SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2024	08/29/2023	Expire	1	2,642,000	283.82									152				0001
Purchased Call/SPX/SPX1408SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	09/26/2023	Expire	1	1,692,000	278.13									166				0001
Purchased Call/SPX/SPX1409S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/16/2023	10/10/2024	10/18/2023	Expire	1	1,517,057	284									31				0001
Purchased Call/NFC/NFC1613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/04/2023	04/04/2024	04/06/2023	Exercise	1	8,811,789	237.11		16,440	19,744	3,304			19,744		(16,740)				0001
Purchased Call/SPX/SPX1408SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	09/26/2023	Expire	1	1,565,000	100									152				0001
Purchased Call/SPX/SPX1408SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	09/29/2023	Expire	1	5,356,000	100									79				0001

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Purchased Call/SPX/SPX1408SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,173,000	100									310				0001
Purchased Call/SPX/SPX1409S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2024	10/17/2023	Expire	1	3,830,000	100									261				0001
Purchased Call/SPX/SPX1409SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/23/2023	Expire	1	2,149,381	262									710				0001
Purchased Call/SBG/SBG1171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	08/14/2023	Expire	1	2,380,397	273.3									258				0001
Purchased Call/SBG/SBG1171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	08/15/2023	Expire	1	1,797,413	272.9									198				0001
Purchased Call/SBG/SBG0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	02/21/2023	Exercise	1	103,084	269.33			2,736	(32)			2,736		(2,931)				0001
Purchased Call/NFC/NFC1611HS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/10/2023	Exercise	1	12,962,201	236.62		28,962	41,905	12,942			41,905		(29,158)				0001
Purchased Call/SBG/SBG1171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/22/2023	Exercise	1	2,639,181	269.99		7,664	7,809	144			7,809		(7,417)				0001
Purchased Call/SBG/SBG1172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	08/29/2023	Expire	1	2,567,619	271.08									97				0001
Purchased Call/SBG/SBG0170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/06/2024	06/29/2023	Exercise	1	51,253	268.54			1,178	(252)			1,178		(1,525)				0001
Purchased Call/SBG/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	08/31/2023	Expire	1	2,656,060	273.27									96				0001
Purchased Call/SBG/SBG0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	04/20/2023	Exercise	1	51,481	263.95			1,632	249			1,632		(1,536)				0001
Purchased Call/SBG/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	09/01/2023	Expire	1	3,952,589	273.65									314				0001
Purchased Call/SBG/SBG0170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	03/20/2023	Exercise	1	51,927	263.72			1,128	(282)			1,128		(1,551)				0001
Purchased Call/SBG/SBG1172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	09/15/2023	Expire	1	5,230,123	276.35									352				0001
Purchased Call/SBG/SBG0170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	05/31/2023	Exercise	1	50,122	263.07			1,387	33			1,387		(1,531)				0001
Purchased Call/SBG/SBG1172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	09/19/2023	Expire	1	3,106,625	278.63									363				0001
Purchased Call/SPX/SPX150YS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024	01/24/2023	Expire	1	1,343,000	248.1									(151)				0001
Purchased Call/SPX/SPX150YSN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,141,000	249.71									(227)				0001
Purchased Call/NFC/NFC1611HSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	04/17/2023	Exercise	1	9,222,078	236.98		23,131	35,415	12,283			35,415		(23,136)				0001
Purchased Call/SBG/SBG1172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/25/2023	Exercise	1	6,339,393	276.71		1,858	1,433	(425)			1,433		(1,169)				0001
Purchased Call/SPX/SPX150ZS3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	02/06/2023	Expire	1	2,230,000	100									(87)				0001
Purchased Call/SBG/SBG0170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	12/05/2023	Exercise	1	50,730	260.25			2,758	1,344			2,758		(1,551)				0001
Purchased Call/SPX/SPX150ZS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,615,000	100									(63)				0001
Purchased Call/SPX/SPX150ZSA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024	02/07/2023	Expire	1	2,852,000	100									(57)				0001
Purchased Call/SBG/SBG1172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/26/2023	Exercise	1	2,191,788	275.71		1,845	1,708	(137)			1,708		(1,692)				0001
Purchased Call/SPX/SPX150ZSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024	02/14/2023	Expire	1	4,238,000	100									(75)				0001
Purchased Call/NFC/NFC1611HSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	04/19/2023	Exercise	1	6,024,649	236.77		2,596	3,758	1,162			3,758		(2,287)				0001
Purchased Call/SBG/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	09/27/2023	Expire	1	4,160,916	275.17									150				0001
Purchased Call/SBG/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	08/04/2023	Exercise	1	52,993	260.23			2,904	1,411			2,904		(1,691)				0001

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Purchased Call/SBG/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	10/17/2023	Exercise	1	5,267,403	269.36		2,007	2,493	486			2,493		(1,355)				0001
Purchased Call/SPX/SPX2501SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	03/03/2023	03/05/2024	03/07/2023	Expire	1	1,690,000	250.35									(79)				0001
Purchased Call/SPX/SPX2503S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,611,000	252.31									12				0001
Purchased Call/NFC/NFC161HSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	04/26/2023	Exercise	1	7,955,389	234.39		9,732	15,788	6,056			15,788		(9,499)				0001
Purchased Call/SBG/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	10/31/2023	Exercise	1	4,652,758	267.21		5,836	6,363	527			6,363		(5,271)				0001
Purchased Call/SBG/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	11/02/2023	Expire	1	2,769,608	266.26									138				0001
Purchased Call/SPX/SPX2504S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	04/25/2023	Expire	1	1,690,652	253									53				0001
Purchased Call/SPX/SPX2504SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	05/05/2023	05/03/2024	05/09/2023	Expire	1	1,767,912	252									103				0001
Purchased Call/NFC/NFC161HSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	04/27/2023	Exercise	1	6,003,672	230.16		13,167	20,416	7,249			20,416		(12,720)				0001
Purchased Call/SPX/SPX2505SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	05/23/2023	Expire	1	2,711,000	255.32									209				0001
Purchased Call/SPX/SPX2505SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	05/26/2023	05/29/2024	05/31/2023	Expire	1	1,375,000	255.84									221				0001
Purchased Call/SBG/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	11/14/2023	Exercise	1	3,431,138	269.01		1,849	2,473	624			2,473		(1,594)				0001
Purchased Call/SPX/SPX2506S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	06/02/2023	06/03/2024	06/06/2023	Expire	1	1,483,000	271.97									61				0001
Purchased Call/SPX/SPX2610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,398,000	246.62									(198)				0001
Purchased Call/SPX/SPX2611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,187,000	248.27									(273)				0001
Purchased Call/NFC/NFC1611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	04/28/2023	Exercise	1	11,622,288	231.82		22,065	42,516	20,451			42,516		(22,211)				0001
Purchased Call/SPX/SPX2611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2024	01/20/2023	Expire	1	2,156,204	248									(276)				0001
Purchased Call/SPX/SPX2612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,547,000	260.83									(44)				0001
Purchased Call/SPX/SPX2501SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	03/14/2023	Expire	1	2,272,000	100									(40)				0001
Purchased Call/SPX/SPX2502S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	03/22/2023	03/22/2024	03/24/2023	Expire	1	4,191,000	100									(71)				0001
Purchased Call/SPX/SPX2502SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	03/24/2023	03/26/2024	03/28/2023	Expire	1	2,353,000	100									(8)				0001
Purchased Call/SPX/SPX2503SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	04/14/2023	04/12/2024	04/18/2023	Expire	1	1,368,000	100									12				0001
Purchased Call/SBG/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	11/21/2023	Expire	1	1,267,804	272.4									173				0001
Purchased Call/SPX/SPX2612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,826,000	264.09									(40)				0001
Purchased Call/SPX/SPX2613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,770,000	262.78									(44)				0001
Purchased Call/SPX/SPX2613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/21/2023	Expire	1	2,395,000	260.67									(25)				0001
Purchased Call/SBG/SBG1174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	11/22/2023	Expire	1	4,219,931	272.4									458				0001
Purchased Call/SPX/SPX2503SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	04/25/2023	Expire	1	1,733,000	100									22				0001
Purchased Call/SPX/SPX2503SW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	04/21/2023	04/22/2024	04/25/2023	Expire	1	1,194,000	100									18				0001
Purchased Call/SPX/SPX2504S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EXD7DEVFDH4HOFFQ7349	04/24/2023	04/24/2024	04/26/2023	Expire	1	1,434,000	100									(35)				0001

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Purchased Call/SPX/SPX2504$II	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/09/2023	05/09/2024	05/11/2023	Expire	1	5,214,000	100									(48)				0001
Purchased Call/SPX/SPX2505$5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/12/2023	05/13/2024	05/16/2023	Expire	1	2,391,000	100									60				0001
Purchased Call/SPX/SPX2505$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/22/2023	05/22/2024	05/24/2023	Expire	1	1,471,000	100									(21)				0001
Purchased Call/NFC/NFC1611$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	05/02/2023	Exercise	1	860,728	237.86		2,469	3,303	834			3,303		(2,391)				0001
Purchased Call/SPX/SPX2505$V	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	06/01/2023	Expire	1	1,793,000	100									(21)				0001
Purchased Call/SPX/SPX2610$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	01/06/2023	Expire	1	4,459,000	100									(118)				0001
Purchased Call/SPX/SPX2611$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	01/27/2023	Expire	1	5,906,000	100									(163)				0001
Purchased Call/SPX/SPX2611$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/31/2023	Expire	1	3,650,000	100									(89)				0001
Purchased Call/SPX/SPX2612$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	02/02/2023	Expire	1	4,427,000	100									(123)				0001
Purchased Call/SPX/SPX2612$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024	02/15/2023	Expire	1	3,030,000	100									(74)				0001
Purchased Call/NFC/NFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	05/02/2023	Exercise	1	5,132,832	237.86		6,136	6,481	345			6,481		(6,169)				0001
Purchased Call/SPX/SPX2612$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024	02/22/2023	Expire	1	2,415,000	100									(24)				0001
Purchased Call/SPX/SPX2612$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024	02/28/2023	Expire	1	3,147,000	100									(36)				0001
Purchased Call/SBG/SBG1175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/05/2023	12/05/2025	12/07/2023	Expire	1	3,350,422	272.53									191				0001
Purchased Call/SPX/SPX2614$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,641,000	252.21									(7)				0001
Purchased Call/NFC/NFC1611$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	05/02/2023	Exercise	1	7,756,725	237.86		16,165	19,798	3,633			19,798		(16,119)				0001
Purchased Call/SPX/SPX2615$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,897,532	265									6				0001
Purchased Call/SPX/SPX2615$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	04/18/2023	Expire	1	1,525,000	264.51									16				0001
Purchased Call/SPX/SPX2613$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	03/01/2023	Expire	1	4,966,000	100									(105)				0001
Purchased Call/SPX/SPX2613$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	03/06/2023	Expire	1	3,294,000	100									(34)				0001
Purchased Call/SPX/SPX2615$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	04/26/2023	Expire	1	1,425,000	253.35									(78)				0001
Purchased Call/SPX/SPX2616$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	05/02/2023	Expire	1	1,841,000	267.51									33				0001
Purchased Call/SBG/SBG017RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/19/2024	03/23/2023	Exercise	1	102,199	261.91			3,053	118			3,053		(3,098)				0001
Purchased Call/SPX/SPX2613$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024	03/07/2023	Expire	1	4,781,000	100									(52)				0001
Purchased Call/SPX/SPX2613$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024	03/21/2023	Expire	1	3,885,000	100									(17)				0001
Purchased Call/SPX/SPX2616$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	05/02/2023	Expire	1	2,182,536	253									99				0001
Purchased Call/SPX/SPX2616$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	05/16/2023	Expire	1	1,482,000	266.88									39				0001
Purchased Call/SPX/SPX2613$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024	03/21/2023	Expire	1	6,621,000	100									(27)				0001
Purchased Call/SPX/SPX2613$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024	03/23/2023	Expire	1	5,280,000	100									(92)				0001
Purchased Call/SPX/SPX2617$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/18/2023	05/15/2024	05/22/2023	Expire	1	1,572,813	254									128				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2617SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2024	05/22/2023	Expire	1	1,853,454	259									115				0001
Purchased Call/SPX/SPX2614SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/10/2023	Expire	1	4,467,000	100									7				0001
Purchased Call/SBG/SBG1175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	12/08/2023	Exercise	1	2,900,529	272.38			9,755	11,220	1,464		11,220		(9,578)				0001
Purchased Call/SPX/SPX2619SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/27/2023	Expire	1	1,588,000	273.26									95				0001
Purchased Call/SPX/SPX2619SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	07/05/2023	Expire	1	1,529,000	279.31									117				0001
Purchased Call/SPX/SPX2615S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024	04/10/2023	Expire	1	6,280,000	100									16				0001
Purchased Call/SPX/SPX2615S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	04/14/2023	Expire	1	3,356,000	100									(47)				0001
Purchased Call/SPX/SPX261AS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	07/28/2023	Expire	1	2,353,000	265.62									52				0001
Purchased Call/SPX/SPX261AS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/24/2024	07/28/2023	Expire	1	1,410,786	265									31				0001
Purchased Call/SPX/SPX2616S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	05/01/2023	Expire	1	3,438,000	100									31				0001
Purchased Call/SPX/SPX2616S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	05/02/2023	Expire	1	3,117,000	100									29				0001
Purchased Call/NFC/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	05/04/2023	Exercise	1	11,315,412	235.66			12,288	19,632	7,343		19,632		(12,518)				0001
Purchased Call/SPX/SPX261BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	08/31/2023	Expire	1	1,573,000	277.9									37				0001
Purchased Call/SPX/SPX261BSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	09/12/2023	Expire	1	2,551,000	281.01									243				0001
Purchased Call/SPX/SPX2616SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	05/09/2023	Expire	1	4,873,000	100									57				0001
Purchased Call/SPX/SPX2616ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	05/11/2023	Expire	1	2,458,000	100									(35)				0001
Purchased Call/SPX/SPX2618S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,396,000	100									98				0001
Purchased Call/SPX/SPX2618ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	06/16/2023	Expire	1	2,170,000	100									(9)				0001
Purchased Call/SPX/SPX261BST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	09/15/2023	Expire	1	1,999,000	264.35									132				0001
Purchased Call/SPX/SPX261CSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2023	10/02/2024	10/10/2023	Expire	1	1,590,838	279									189				0001
Purchased Call/SPX/SPX2619SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	07/03/2023	Expire	1	4,497,000	100									170				0001
Purchased Call/SPX/SPX2619SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,024,000	100									113				0001
Purchased Call/SPX/SPX261AS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	07/25/2023	Expire	1	5,125,000	100									232				0001
Purchased Call/SPX/SPX261AS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	07/25/2023	Expire	1	4,820,000	100									220				0001
Purchased Call/SPX/SPX261ASJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	08/08/2023	Expire	1	2,213,000	100									130				0001
Purchased Call/SPX/SPX261DS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	10/16/2023	Expire	1	2,149,113	262									745				0001
Purchased Call/SPX/SPX261DS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2024	10/17/2023	Expire	1	1,238,000	275.92									173				0001
Purchased Call/SBG/SBG1175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	12/12/2023	Expire	1	1,952,533	272.73									257				0001
Purchased Call/NFC/NFC1611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	05/05/2023	Exercise	1	4,567,164	235.66			10,317	13,850	3,534		13,850		(10,091)				0001
Purchased Call/SPX/SPX261AS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	08/10/2023	Expire	1	4,209,000	100									31				0001

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Purchased Call/SPX/SPX261ASU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/16/2024	08/22/2023	Expire	1	4,724,000	100									241				0001
Purchased Call/SPX/SPX261ES7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/31/2024	11/02/2023	Expire	1	1,655,000	258.51									180				0001
Purchased Call/SPX/SPX261ESZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/22/2024	11/28/2023	Expire	1	2,086,633	267									877				0001
Purchased Call/SBG/SBG017RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	07/27/2023	Exercise	1	51,344	261.5			2,755	1,270			2,755		(1,678)				0001
Purchased Call/SPX/SPX261ASW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	08/22/2023	Expire	1	4,584,000	100									234				0001
Purchased Call/SPX/SPX261ASZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2024	08/22/2023	Expire	1	3,488,000	100									178				0001
Purchased Call/SPX/SPX261FSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/11/2024	12/13/2023	Expire	1	1,439,000	269.1									201				0001
Purchased Call/SPX/SPX261BS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/22/2024	08/24/2023	Expire	1	5,737,000	100									57				0001
Purchased Call/SPX/SPX261BS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/23/2024	08/25/2023	Expire	1	2,260,000	100									35				0001
Purchased Call/SPX/SPX261FSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/11/2024	12/13/2023	Expire	1	1,465,000	285.25									73				0001
Purchased Call/SPX/SPX261GS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/21/2023	01/11/2024	12/26/2023	Expire	1	7,095,000	4950									522				0001
Purchased Call/SPX/SPX261BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/23/2024	08/28/2023	Expire	1	5,434,000	100									301				0001
Purchased Call/SPX/SPX261BSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2024	09/19/2023	Expire	1	4,213,000	100									275				0001
Purchased Call/SBG/SBG117SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	12/13/2023	Expire	1	2,773,808	273.88									127				0001
Purchased Call/SPX/SPX261CS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/18/2024	09/20/2023	Expire	1	3,341,000	100									52				0001
Purchased Call/SPX/SPX261CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/04/2024	10/11/2023	Expire	1	4,246,000	100									373				0001
Purchased Call/NFC/NFC1611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/04/2023	05/03/2024	05/08/2023	Exercise	1	5,689,282	233.46			13,144	23,740	10,596		23,740		(13,042)				0001
Purchased Call/SPX/SPX261GS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/26/2024	12/29/2023	Expire	1	2,015,829	273									304				0001
Purchased Call/SPX/SPX261CSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/10/2024	10/12/2023	Expire	1	2,371,000	100									67				0001
Purchased Call/SPX/SPX261DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/11/2024	10/13/2023	Expire	1	4,606,000	100									81				0001
Purchased Call/SPX/SPX261DS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/11/2024	10/13/2023	Expire	1	2,181,000	100									59				0001
Purchased Call/SPX/SPX261DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/18/2024	10/24/2023	Expire	1	3,457,000	100									233				0001
Purchased Call/SBG/SBG1175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	12/22/2023	Expire	1	5,134,346	275.13									425				0001
Purchased Call/SPX/SPX261DSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/21/2024	10/24/2023	Expire	1	4,226,000	100									284				0001
Purchased Call/SPX/SPX261DSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/22/2024	10/24/2023	Expire	1	3,917,000	100									262				0001
Purchased Call/NFC/NFC1611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/13/2025	05/16/2023	Exercise	1	3,508,784	238.77			34,156	51,985	17,828		51,985		(33,936)				0001
Purchased Call/SPX/SPX261DSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,289,000	100									43				0001
Purchased Call/SPX/SPX261DSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2024	10/25/2023	Expire	1	1,608,000	100									57				0001
Purchased Call/SPX/SPX261GSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/30/2024	01/03/2024	Expire	1	1,793,000	289.2									191				0001
Purchased Call/NFC/NFC1611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/14/2025	05/16/2023	Exercise	1	3,740,077	238.77			7,502	10,734	3,232		10,734		(7,250)				0001

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Purchased Call/SPX/SPX261ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/30/2023	10/30/2024	11/01/2023	Expire	1	2,387,000	100									46				0001
Purchased Call/SPX/SPX261ESC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/05/2024	11/07/2023	Expire	1	3,978,000	100									303				0001
Purchased Call/SBG/SBG017RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	01/20/2023	Exercise	1	155,043	261.97			6,870	2,187			6,870		(4,755)				0001
Purchased Call/SBG/SBG1175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/03/2024	Expire	1	532,895	274.81									53				0001
Purchased Call/SPX/SPX261ESJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/12/2024	11/14/2023	Expire	1	2,497,000	100									205				0001
Purchased Call/SPX/SPX261FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/27/2024	11/30/2023	Expire	1	2,055,000	100									58				0001
Purchased Call/SBG/SBG1175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	01/03/2024	Expire	1	125,641	274.81									13				0001
Purchased Call/SPX/SPX261FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/02/2024	12/05/2023	Expire	1	3,114,000	100									275				0001
Purchased Call/SPX/SPX261FSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,611,000	100									234				0001
Purchased Call/NFC/NFC161JS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	05/22/2023	Exercise	1	4,509,836	245.93			10,955	12,313	1,358		12,313		(10,590)				0001
Purchased Call/SBC/SBC017MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/27/2023	Expire	1	444,885	236.75									108				0001
Purchased Call/SPX/SPX261FSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/13/2024	12/19/2023	Expire	1	3,946,000	100									387				0001
Purchased Call/SPX/SPX261GS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/27/2024	12/29/2023	Expire	1	2,568,000	100									109				0001
Purchased Call/SBG/SBG017RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	08/03/2023	Exercise	1	50,579	263.06			2,634	1,142			2,634		(1,624)				0001
Purchased Call/NFC/NFC161JS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/17/2024	05/22/2023	Exercise	1	9,343,412	245.93			13,328	12,001	(1,327)		12,001		(13,122)				0001
Purchased Call/SPX/SPX261GSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/30/2024	01/03/2024	Expire	1	2,176,000	100									217				0001
Purchased Call/SBM/SBM0176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	27,043	1075.45													0001
Purchased Call/NFC/NFC161JSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/21/2025	05/23/2023	Exercise	1	3,513,966	245.76			5,259	5,485	227		5,485		(5,039)				0001
Purchased Call/SBM/SBM0174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2023	Expire	1	6,303	1060.04													0001
Purchased Call/SBG/SBG017RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	01/31/2023	Exercise	1	132,151	262.12			5,491	1,576			5,491		(4,112)				0001
Purchased Call/NFC/NFC161JSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/21/2024	05/23/2023	Exercise	1	6,768,372	245.76			10,192	11,854	1,662		11,854		(10,047)				0001
Purchased Call/SBM/SBM0178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/10/2023	Expire	1	68,575	1262.29													0001
Purchased Call/SBM/SBM0178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/10/2023	Expire	1	144,513	1262.29													0001
Purchased Call/NFC/NFC161JSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/22/2023	05/22/2024	05/24/2023	Exercise	1	9,685,809	245.99			26,027	27,112	1,086		27,112		(26,192)				0001
Purchased Call/SBM/SBM0175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/24/2023	Expire	1	22,007	1117.91													0001
Purchased Call/SBM/SBM0176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire	1	87,377	1114.61													0001
Purchased Call/SBM/SBM0176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire	1	29,000	1114.61													0001
Purchased Call/NFC/NFC161JSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/27/2025	05/31/2023	Expire	1	1,734,913	248.27									257				0001
Purchased Call/SBM/SBM0176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	03/24/2023	Expire	1	99,016	1075.45													0001
Purchased Call/SBM/SBM0177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2023	Expire	1	55,017	1126.32													0001

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Purchased Call/SBM/SBM0177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2023	Expire	1	61,738	1126.32													0001
Purchased Call/SBM/SBM0176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	04/10/2023	Expire	1	38,853	1114.61													0001
Purchased Call/NFC/NFC161JSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/29/2024	05/31/2023	Exercise	1	6,018,898	248.27		10,280	10,994	715			10,994		(10,230)				0001
Purchased Call/SBG/SBG017RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	09/11/2023	Exercise	1	50,743	262.25			2,740	1,232			2,740		(1,573)				0001
Purchased Call/SBM/SBM0177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/26/2023	Expire	1	76,484	1211.99													0001
Purchased Call/SBM/SBM0177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/26/2023	Expire	1	211,740	1211.99													0001
Purchased Call/SBG/SBG017SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	12/29/2023	Exercise	1	50,431	265.23			2,375	839			2,375		(1,793)				0001
Purchased Call/SBM/SBM0178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	08/24/2023	Expire	1	30,027	1217.15													0001
Purchased Call/SBM/SBM0179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2029	10/11/2023	Expire	1	759,706	1188.71													0001
Purchased Call/SBM/SBM0179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	10/24/2023	Expire	1	450,244	1166.36													0001
Purchased Call/SBC/SBC017NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	01/03/2024	Expire	1	1,897,563	240.48									180				0001
Purchased Call/SBG/SBG017SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	11/21/2023	Exercise	1	68,580	260.66			3,520	1,398			3,520		(2,232)				0001
Purchased Call/SFC/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/01/2023	07/31/2024	08/03/2023	Expire	1	231,293	425.64									5				0001
Purchased Call/NFC/NFC161KS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/02/2023	05/31/2024	06/06/2023	Exercise	1	7,413,087	249.42		20,994	18,006	(2,988)			18,006		(20,708)				0001
Purchased Call/NFC/NFC161KS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2025	06/07/2023	Exercise	1	4,111,834	249.28		8,688	9,793	1,105			9,793		(8,582)				0001
Purchased Call/SBM/SBM0179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	11/10/2023	Expire	1	30,036	1205.27													0001
Purchased Call/SBM/SBM017AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/27/2023	Expire	1	11,968	1265.71													0001
Purchased Call/NFC/NFC161KS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/05/2023	06/05/2024	06/07/2023	Exercise	1	9,745,896	249.28		10,484	9,078	(1,406)			9,078		(10,563)				0001
Purchased Call/SBG/SBG017SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	11/14/2023	Exercise	1	51,730	262.99			1,882	266			1,882		(1,665)				0001
Purchased Call/SFC/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/08/2024	08/11/2023	Expire	1	419,419	416.07									19				0001
Purchased Call/SBM/SBM017AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Expire	1	35,054	1265.71													0001
Purchased Call/SFC/SFC0610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/15/2023	08/14/2024	08/17/2023	Expire	1	987,654	415.12									28				0001
Purchased Call/SBM/SBM017AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/12/2023	Expire	1	190,698	1274.03													0001
Purchased Call/SFC/SFC0610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/03/2023	08/01/2025	08/07/2023	Expire	1	164,843	418.98									31				0001
Purchased Call/SFC/SFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2024	08/18/2023	Expire	1	704,195	411.49									36				0001
Purchased Call/SFC/SFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/08/2025	08/11/2023	Expire	1	85,835	416.07									4				0001
Purchased Call/NFC/NFC161KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/06/2023	06/06/2025	06/08/2023	Exercise	1	5,210,133	249.25		2,257	1,459	(798)			1,459		(2,020)				0001
Purchased Call/SBG/SBG017SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	05/18/2023	Exercise	1	211,799	262.91			9,433	3,095			9,433		(6,452)				0001
Purchased Call/SFC/SFC0610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/16/2024	08/21/2023	Exercise	1	872,452	408.79		4,233	4,626	394			4,626		(4,119)				0001
Purchased Call/SFC/SFC0611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/28/2024	08/31/2023	Expire	1	2,073,349	409.79									98				0001

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Purchased Call/NFC/NFC161KS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/06/2023	06/06/2024	06/08/2023	Exercise	1	8,726,105	249.25			16,360	14,801	(1,559)			14,801	(16,352)				0001
Purchased Call/SBG/SBG017SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/12/2024	01/09/2023	Exercise	1	127,877	264.32			4,572	892			4,572	(3,754)					0001
Purchased Call/SFC/SFC0611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/30/2024	09/06/2023	Expire	1	697,608	416.47								186					0001
Purchased Call/SFC/SFC0610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/14/2025	08/18/2023	Expire	1	118,944	415.12								6					0001
Purchased Call/SFC/SFC0611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/13/2024	09/18/2023	Expire	1	1,208,622	410.21								310					0001
Purchased Call/SFC/SFC0610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/22/2025	08/29/2023	Expire	1	393,971	406.11								74					0001
Purchased Call/SFC/SFC0612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/21/2023	09/20/2024	09/25/2023	Expire	1	742,081	402.19								140					0001
Purchased Call/NFC/NFC161KSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/07/2023	06/06/2025	06/09/2023	Exercise	1	6,783,997	246.32			9,937	10,658	721		10,658	(9,421)					0001
Purchased Call/SFC/SFC0611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/25/2025	08/30/2023	Expire	1	446,322	407.95								26					0001
Purchased Call/SFC/SFC0612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/20/2024	09/26/2023	Expire	1	442,177	394.54								107					0001
Purchased Call/SFC/SFC0612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/27/2024	10/03/2023	Expire	1	1,301,035	391.11								323					0001
Purchased Call/SBG/SBG017SSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/19/2024	11/17/2023	Exercise	1	50,877	260.77			2,601	1,045			2,601	(1,635)					0001
Purchased Call/SFC/SFC0612SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/12/2023	10/11/2024	10/16/2023	Exercise	1	1,768,332	394.51			4,325	4,330	5		4,330	(3,910)					0001
Purchased Call/NFC/NFC161KSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/11/2025	06/13/2023	Exercise	1	4,072,323	248.63			3,698	4,613	915		4,613	(3,478)					0001
Purchased Call/SFC/SFC0611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2025	09/08/2023	Expire	1	328,061	416.57								17					0001
Purchased Call/SFC/SFC0611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/08/2025	09/13/2023	Expire	1	514,753	409.32								33					0001
Purchased Call/NFC/NFC161KSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/10/2025	06/13/2023	Expire	1	1,276,956	248.63								149					0001
Purchased Call/SFC/SFC0613SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/25/2024	10/31/2023	Expire	1	645,306	376.92								161					0001
Purchased Call/NFC/NFC161KSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/14/2023	06/13/2025	06/16/2023	Exercise	1	6,182,377	252.31			14,494	13,117	(1,377)		13,117	(14,024)					0001
Purchased Call/SFC/SFC0613SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/02/2023	11/01/2024	11/06/2023	Expire	1	1,087,522	383.4								401					0001
Purchased Call/SFC/SFC0611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/18/2023	09/15/2025	09/20/2023	Expire	1	366,396	408.15								23					0001
Purchased Call/SFC/SFC0613S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/17/2025	10/24/2023	Expire	1	174,024	387.33								36					0001
Purchased Call/SFC/SFC0613SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/24/2025	10/30/2023	Expire	1	1,005,807	379.97								205					0001
Purchased Call/SBG/SBG017TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	12/07/2023	Exercise	1	50,021	254.61			3,576	1,977			3,576	(1,666)					0001
Purchased Call/NFC/NFC161KSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/14/2023	06/14/2024	06/16/2023	Exercise	1	10,512,397	252.31			10,006	7,955	(2,051)		7,955	(9,652)					0001
Purchased Call/SFC/SFC0614SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/21/2025	11/28/2023	Expire	1	897,815	408.51								155					0001
Purchased Call/SPX/SPX8153SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDCJBGJIIY9T8XKCSX06	03/31/2023	04/02/2024	04/04/2023	Expire	1	2,018,000	4109.31								1					0001
Purchased Call/SPX/SPX8153ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDCJBGJIIY9T8XKCSX06	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,346,000	4105.02								4					0001
Purchased Call/SBG/SBG017TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	06/08/2023	Exercise	1	56,017	258.33			2,459	657			2,459	(1,907)					0001
Purchased Call/SPX/SPX8154SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDCJBGJIIY9T8XKCSX06	04/28/2023	04/26/2024	05/02/2023	Expire	1	1,280,000	4169.48								24					0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8150SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/09/2023	01/05/2024	01/11/2023	Expire	1	2,076,078	3895									(302)				0001
Purchased Call/NFC/NFC161LS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	06/23/2023	Exercise	1	5,315,448	249.43		10,641	11,131	490			11,131		(10,285)				0001
Purchased Call/SPX/SPX8150SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/13/2023	01/10/2024	01/18/2023	Expire	1	2,064,217	3917									(227)				0001
Purchased Call/SPX/SPX8151S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/30/2023	01/25/2024	02/01/2023	Expire	1	1,373,579	4016									(154)				0001
Purchased Call/SFC/SFC0615S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/04/2023	12/01/2025	12/06/2023	Expire	1	962,085	412.54									74				0001
Purchased Call/SPX/SPX8151SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/03/2023	02/02/2024	02/07/2023	Expire	1	2,294,688	4180									(196)				0001
Purchased Call/SFC/SFC0615SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	12/12/2023	Expire	1	1,706,909	410.84									436				0001
Purchased Call/SPX/SPX8158SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/15/2023	09/16/2025	09/19/2023	Expire	1	1,479,000	4383.57									739				0001
Purchased Call/SPX/SPX8151SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/09/2023	02/06/2024	02/13/2023	Expire	1	3,461,529	4111									(348)				0001
Purchased Call/SPX/SPX8154ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/08/2023	05/08/2024	05/10/2023	Expire	1	3,249,000	4138.12													0001
Purchased Call/SPX/SPX8152SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/02/2023	03/01/2024	03/06/2023	Expire	1	1,857,153	3951									(90)				0001
Purchased Call/SPX/SPX8152SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/03/2023	03/04/2024	03/07/2023	Expire	1	2,049,000	4045.64									(38)				0001
Purchased Call/SPX/SPX8155SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/09/2023	06/10/2024	06/13/2023	Expire	1	1,424,000	4298.86									35				0001
Purchased Call/SPX/SPX8155ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/09/2023	06/11/2024	06/13/2023	Expire	1	1,171,000	4298.86									30				0001
Purchased Call/SFC/SFC0615S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	12/11/2023	Expire	1	821,366	406.78									181				0001
Purchased Call/SPX/SPX8152ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/20/2023	03/15/2024	03/22/2023	Expire	1	1,766,285	3960									(158)				0001
Purchased Call/SPX/SPX8153SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/04/2023	04/03/2024	04/06/2023	Expire	1	2,944,900	4125									(180)				0001
Purchased Call/SPX/SPX8156S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/14/2023	06/12/2024	06/16/2023	Expire	1	1,693,500	4353									(6)				0001
Purchased Call/SPX/SPX8156SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2023	Expire	1	1,324,000	4328.82									(1)				0001
Purchased Call/SPX/SPX8153SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/04/2023	04/03/2024	04/06/2023	Expire	1	1,963,267	4125									(134)				0001
Purchased Call/SPX/SPX8153SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/11/2023	04/10/2024	04/13/2023	Expire	1	2,654,485	4109									(157)				0001
Purchased Call/SPX/SPX8158SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/15/2023	09/17/2025	09/19/2023	Expire	1	2,116,000	4390.24									1,050				0001
Purchased Call/SPX/SPX8159SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/26/2023	09/19/2025	09/28/2023	Expire	1	2,063,187	4380									271				0001
Purchased Call/SPX/SPX8154SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/21/2023	04/19/2024	04/25/2023	Expire	1	1,544,541	4130									48				0001
Purchased Call/SPX/SPX8154SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/26/2024	05/02/2023	Expire	1	1,815,000	4169.48									55				0001
Purchased Call/NFC/NFC161LS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	06/23/2023	Exercise	1	10,142,957	249.43		8,263	6,887	(1,376)			6,887		(8,035)				0001
Purchased Call/SPX/SPX8154SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/09/2023	05/09/2024	05/11/2023	Expire	1	3,146,000	4119.17									(89)				0001
Purchased Call/SPX/SPX8154SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/09/2023	05/08/2024	05/11/2023	Expire	1	4,320,197	4138									(173)				0001
Purchased Call/SPX/SPX8156ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/29/2023	06/28/2024	07/03/2023	Expire	1	1,611,000	4396.44									56				0001
Purchased Call/SPX/SPX8157SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/07/2023	07/09/2024	07/11/2023	Expire	1	1,296,000	4398.95									90				0001

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Purchased Call/SPX/SPX815BSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/17/2023	11/18/2025	11/21/2023	Expire	1	2,697,000	4457.59									1,466				0001
Purchased Call/SBG/SBG0177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/11/2022	10/10/2024	09/14/2023	Exercise	1	51,117	258.03			3,716	2,124			3,716		(1,685)				0001
Purchased Call/SFC/SFC0615SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/05/2025	12/12/2023	Expire	1	2,990,607	410.84									619				0001
Purchased Call/SPX/SPX8155SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/09/2023	06/07/2024	06/13/2023	Expire	1	717,000	14528.36									34				0001
Purchased Call/SPX/SPX8156S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/14/2023	06/14/2024	06/16/2023	Expire	1	5,158,000	4372.59									(17)				0001
Purchased Call/SPX/SPX8157SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/28/2023	07/29/2024	08/01/2023	Expire	1	1,717,000	4582.23									144				0001
Purchased Call/SPX/SPX158S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/08/2023	08/08/2024	08/10/2023	Expire	1	4,799,000	4499.38													0001
Purchased Call/SPX/SPX8157SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/13/2023	07/12/2024	07/17/2023	Expire	1	4,585,000	4510.04									642				0001
Purchased Call/SPX/SPX8157SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/18/2023	07/16/2024	07/20/2023	Expire	1	3,861,145	4505									58				0001
Purchased Call/SPX/SPX8159SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/06/2023	10/08/2024	10/11/2023	Expire	1	5,787,000	4308.5													0001
Purchased Call/SPX/SPX815ASV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/01/2024	11/07/2023	Expire	1	1,334,000	4358.34									108				0001
Purchased Call/SPX/SPX8157SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/19/2023	07/18/2024	07/21/2023	Expire	1	1,821,992	4555									24				0001
Purchased Call/SPX/SPX8157SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/25/2023	07/23/2024	07/27/2023	Expire	1	3,442,816	4536									74				0001
Purchased Call/SPX/SPX815ASII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/04/2024	11/07/2023	Expire	1	1,961,000	4358.34									151				0001
Purchased Call/SPX/SPX815ASX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/04/2024	11/07/2023	Expire	1	1,528,000	4358.34									226				0001
Purchased Call/SFC/SFC0615SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/11/2023	12/08/2025	12/13/2023	Expire	1	1,025,934	413.16									118				0001
Purchased Call/SPX/SPX158S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/04/2023	08/06/2024	08/08/2023	Expire	1	1,603,000	4478.03									143				0001
Purchased Call/SPX/SPX8159S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/15/2023	09/13/2024	09/19/2023	Expire	1	4,536,636	4505									1,320				0001
Purchased Call/SPX/SPX815BSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/17/2023	11/19/2024	11/21/2023	Expire	1	1,335,000	4514.02									212				0001
Purchased Call/SPX/SPX815CS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,301,000	4719.19									233				0001
Purchased Call/SPX/SPX8159S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	3,031,000	4330									965				0001
Purchased Call/SPX/SPX8159SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/28/2023	09/27/2024	10/02/2023	Expire	1	3,372,588	4275									882				0001
Purchased Call/SPX/SPX815CS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/15/2023	12/17/2024	12/19/2023	Expire	1	1,555,000	4719.19									275				0001
Purchased Call/SPX/SPX815CS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/22/2023	12/20/2024	12/27/2023	Expire	1	3,376,000	4754.63													0001
Purchased Call/SPX/SPX815AS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/23/2023	10/18/2024	10/25/2023	Expire	1	3,953,814	4224									421				0001
Purchased Call/SPX/SPX815ASF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/27/2023	10/25/2024	10/31/2023	Expire	1	2,987,000	4117.37									1,020				0001
Purchased Call/SPX/SPX815CSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/30/2024	01/03/2024	Expire	1	1,049,000	4769.83									71				0001
Purchased Call/SPX/SPX815CSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/31/2024	01/03/2024	Expire	1	1,043,000	4769.83									128				0001
Purchased Call/SBG/SBG0177SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/12/2022	10/11/2024	06/06/2023	Exercise	1	106,465	256.88			6,358	2,922			6,358		(3,536)				0001
Purchased Call/SPX/SPX815BS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/06/2023	11/06/2024	11/08/2023	Expire	1	2,421,000	4365.98									255				0001

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Purchased Call/SPX/SPX815BSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/10/2023	11/11/2024	11/14/2023	Expire	1	1,939,000	4415.24									298				0001
Purchased Call/SFC/SFC0615SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	12/18/2023	Expire	1	1,429,264	425.67									314				0001
Purchased Call/SPX/SPX815BSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/30/2023	11/29/2024	12/04/2023	Expire	1	4,180,000	4567.8									1,759				0001
Purchased Call/SPX/SPX815BSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/30/2023	11/27/2024	12/04/2023	Expire	1	2,326,161	4552									1,060				0001
Purchased Call/SPX/SPX815CSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/27/2024	01/03/2024	Expire	1	3,715,288	4782									1,224				0001
Purchased Call/SPX/SPX8159S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	1,974,000	4320.06													0001
Purchased Call/SPX/SPX8159SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	6,398,000	4320.06													0001
Purchased Call/SFC/SFC0615SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/18/2023	12/13/2024	12/20/2023	Expire	1	2,852,840	428.74									588				0001
Purchased Call/NFC/NFC161LS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	06/26/2023	Expire	1	4,444,246	251.57									440				0001
Purchased Call/SBG/SBG017TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	04/24/2023	Exercise	1	103,139	257.79			5,375	2,030			5,375		(3,489)				0001
Purchased Call/NFC/NFC161LS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/27/2023	Exercise	1	9,233,550	249.59		9,662	9,163	(499)			9,163		(8,966)				0001
Purchased Call/SFC/SFC0615ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/19/2023	12/18/2025	12/21/2023	Expire	1	1,956,523	430.48									254				0001
Purchased Call/NFC/NFC161LSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2025	06/28/2023	Exercise	1	5,507,648	247.24		17,252	14,716	(2,536)			14,716		(17,066)				0001
Purchased Call/SBM/SBM017ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/12/2023	Expire	1	31,984	1274.03													0001
Purchased Call/SFC/SFC0616S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2023	12/20/2024	12/29/2023	Expire	1	449,658	430.13									112				0001
Purchased Call/SBG/SBG017US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	07/19/2023	Exercise	1	312,288	261.24			9,751	2,720			9,751		(7,050)				0001
Purchased Call/NFC/NFC161LSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	06/30/2023	Exercise	1	14,510,950	250.24		15,160	13,227	(1,933)			13,227		(14,614)				0001
Purchased Call/SFC/SFC0615SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	12/22/2023	Expire	1	1,093,278	432.75									302				0001
Purchased Call/SFC/SFC0616S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	01/02/2024	Expire	1	1,654,403	431.63									499				0001
Purchased Call/SFC/SFC0616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	01/03/2024	Expire	1	1,139,881	432.43									286				0001
Purchased Call/SFC/SFC0616S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	12/29/2023	Expire	1	2,740,467	431.66									548				0001
Purchased Call/SBG/SBG017USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	06/02/2023	Exercise	1	101,054	261.88			3,740	283			3,740		(3,554)				0001
Purchased Call/SBG/SBG017USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	03/29/2023	Exercise	1	365,656	261.88			7,402	641			7,402		(6,865)				0001
Purchased Call/NFC/NFC161LSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	07/03/2023	Exercise	1	11,898,903	249.95		19,661	21,329	1,668			21,329		(18,595)				0001
Purchased Call/SPX/SPX821FST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024	01/11/2023	Expire	1	4,520,000	3892.09									(272)				0001
Purchased Call/NFC/NFC161LSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2025	07/06/2023	Exercise	1	6,948,406	253.2		16,482	17,132	650			17,132		(16,115)				0001
Purchased Call/SPX/SPX821GST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2023	01/17/2025	01/25/2023	Expire	1	1,741,636	5104									4				0001
Purchased Call/SPX/SPX821ISD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	02/03/2023	Expire	1	1,724,402	4077									30				0001
Purchased Call/SPX/SPX821GSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/24/2023	Expire	1	2,266,000	3972.61									(111)				0001
Purchased Call/SPX/SPX821GSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/24/2023	Expire	1	971,000	11619.03									(47)				0001

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Purchased Call/SPX/SPX821HS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	01/27/2023	Expire	1	7,811,000	4016.22									(449)				0001
Purchased Call/SPX/SPX821HS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	01/27/2023	Expire	1	3,540,000	4016.22									(227)				0001
Purchased Call/SBG/SBG017VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	06/16/2023	Exercise	1	106,061	262.01			5,254	1,494			5,254		(3,946)				0001
Purchased Call/SPX/SPX821HS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2023	01/22/2024	01/27/2023	Expire	1	1,612,880	3973									(214)				0001
Purchased Call/SPX/SPX821HSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2023	Expire	1	2,605,000	4017.77									(76)				0001
Purchased Call/SPX/SPX821HSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024	02/02/2023	Expire	1	2,507,465	4071									(195)				0001
Purchased Call/SPX/SPX821HSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024	02/02/2023	Expire	1	1,440,978	4071									(191)				0001
Purchased Call/SBG/SBG017VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024	06/05/2023	Exercise	1	407,752	259.96			6,673	9			6,673		(6,733)				0001
Purchased Call/SPX/SPX8211SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/30/2024	02/02/2023	Expire	1	2,414,680	4018									(293)				0001
Purchased Call/SPX/SPX8211SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	02/09/2023	Expire	1	2,582,000	4164									(184)				0001
Purchased Call/SPX/SPX821FS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2023	Expire	1	2,101,000	3824.14									(64)				0001
Purchased Call/SPX/SPX821FSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	01/10/2023	Expire	1	1,306,000	100									(52)				0001
Purchased Call/SPX/SPX8211SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,830,000	4090.46									(64)				0001
Purchased Call/SPX/SPX821JS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,026,000	4090.46									(81)				0001
Purchased Call/SPX/SPX821FSII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2023	Expire	1	1,556,000	100									(79)				0001
Purchased Call/SPX/SPX821FSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	01/13/2023	Expire	1	1,489,000	3969.61									(44)				0001
Purchased Call/SPX/SPX821JSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/07/2024	02/14/2023	Expire	1	1,773,864	4164									(107)				0001
Purchased Call/SPX/SPX821GSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/24/2023	Expire	1	2,109,000	3972.61									(55)				0001
Purchased Call/SPX/SPX821HSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,395,000	100									(67)				0001
Purchased Call/SPX/SPX821JSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,890,000	4079.09									(42)				0001
Purchased Call/SPX/SPX821JST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2025	02/22/2023	Expire	1	2,685,000	4028.1									1,039				0001
Purchased Call/SPT/SPT000AS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2023	04/17/2025	04/21/2023	Expire	1	2,469,402	4590									45				0001
Purchased Call/SPT/SPT000ASC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/27/2023	04/22/2024	05/01/2023	Expire	1	2,024,747	4115									97				0001
Purchased Call/SPT/SPT000ASJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/12/2024	06/21/2023	Expire	1	2,390,925	4262									611				0001
Purchased Call/SPX/SPX821KSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,530,000	3970.04									(38)				0001
Purchased Call/SPX/SPX821KSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/28/2023	Expire	1	3,048,000	3970.04									(87)				0001
Purchased Call/SPX/SPX821MSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2023	03/12/2025	03/20/2023	Expire	1	1,502,919	4854									116				0001
Purchased Call/SPT/SPT000ASB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/21/2023	04/17/2025	04/25/2023	Expire	1	1,524,895	4681									122				0001
Purchased Call/SPT/SPT000ASX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/20/2023	07/18/2024	07/24/2023	Expire	1	2,189,782	4380									491				0001
Purchased Call/SPT/SPT000BS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2024	08/11/2023	Expire	1	1,515,933	4331									58				0001

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Purchased Call/SPX/SPX821KSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/28/2023	Expire	1	2,563,000	3970.04									(107)				0001
Purchased Call/SPX/SPX821NSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2023	04/03/2025	04/07/2023	Expire	1	2,118,292	4082									103				0001
Purchased Call/SPX/SPX821NSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2023	04/16/2025	04/18/2023	Expire	1	1,500,000	5039.65									119				0001
Purchased Call/SBG/SBG017VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	12/26/2024	01/17/2023	Expire	1	78,286	261.07									(7)				0001
Purchased Call/SPT/SPT000BS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/18/2023	08/16/2024	08/22/2023	Expire	1	1,634,327	4234									480				0001
Purchased Call/NFC/NFC161LSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/03/2023	07/03/2024	07/06/2023	Exercise	1	16,703,876	253.2	26,136	23,100	(3,036)				23,100		(25,407)				0001
Purchased Call/SPX/SPX821MS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/17/2023	Expire	1	5,356,000	3891.93									(207)				0001
Purchased Call/SPX/SPX821HSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,079,000	100									(100)				0001
Purchased Call/SPX/SPX8211SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	02/03/2023	Expire	1	1,498,261	4071									8				0001
Purchased Call/SPX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2023	04/28/2025	05/03/2023	Expire	1	2,631,852	4083									183				0001
Purchased Call/SPX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	05/03/2023	Expire	1	1,509,912	4850									36				0001
Purchased Call/SPX/SPX8211ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	02/10/2023	Expire	1	1,486,000	4117.86									(39)				0001
Purchased Call/SPX/SPX8211SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,964,000	4090.46									(68)				0001
Purchased Call/SPX/SPX821MS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/17/2023	Expire	1	2,112,000	3891.93									(96)				0001
Purchased Call/SPX/SPX821MSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2023	03/15/2024	03/23/2023	Expire	1	1,712,781	3928									(300)				0001
Purchased Call/SPX/SPX821NSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	04/05/2023	Expire	1	2,045,669	4051									(167)				0001
Purchased Call/SPX/SPX821NSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2024	04/07/2023	Expire	1	1,783,761	4101									(118)				0001
Purchased Call/SPX/SPX821KSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,322,000	4247.92									(21)				0001
Purchased Call/SPX/SPX821LSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/16/2023	Expire	1	2,030,000	3919.29									(40)				0001
Purchased Call/SBG/SBG017WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	01/31/2023	Expire	1	345,920	268.15									20				0001
Purchased Call/SPX/SPX8210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	04/20/2023	Expire	1	1,931,000	4154.87									(86)				0001
Purchased Call/SPX/SPX8210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2023	04/24/2024	04/28/2023	Expire	1	1,484,688	4136									(67)				0001
Purchased Call/SPX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire	1	8,004,000	3936.97													0001
Purchased Call/SPX/SPX821PSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	05/09/2023	Expire	1	2,240,000	4136.25									28				0001
Purchased Call/SPT/SPT000BSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	09/12/2023	Expire	1	1,728,679	4279									609				0001
Purchased Call/SPX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2023	04/24/2024	05/01/2023	Expire	1	1,683,775	4137									42				0001
Purchased Call/SPX/SPX8210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	05/03/2023	Expire	1	4,279,000	4167.87									(51)				0001
Purchased Call/SPX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024	05/10/2023	Expire	1	3,516,000	4138.12													0001
Purchased Call/SPX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	05/18/2023	Expire	1	1,720,000	4109.9									(15)				0001
Purchased Call/SBG/SBG017WSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/07/2023	Expire	1	1,128,703	267.16									67				0001

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Purchased Call/SPT/SPT000BSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/29/2023	09/27/2024	10/03/2023	Expire	1	2,029,000	4162.4									803				0001
Purchased Call/SPT/SPT000BSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/18/2024	10/23/2023	Expire	1	1,847,386	4151									724				0001
Purchased Call/SBG/SBG017IISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	02/07/2023	Expire	1	178,908	267.16									11				0001
Purchased Call/SPT/SPT000BSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2023	08/29/2025	09/06/2023	Expire	1	1,515,062	4839									318				0001
Purchased Call/SPT/SPT000CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/25/2024	11/03/2023	Expire	1	2,274,100	4054									344				0001
Purchased Call/SPX/SPX821PSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	05/09/2023	Expire	1	9,117,000	4136.25									227				0001
Purchased Call/SPX/SPX821PSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	05/12/2023	Expire	1	2,360,000	4137.64									(29)				0001
Purchased Call/SPT/SPT000CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/07/2025	11/14/2023	Expire	1	1,678,176	4709									305				0001
Purchased Call/SPX/SPX821PSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2023	05/10/2024	05/15/2023	Expire	1	2,899,000	4130.62									133				0001
Purchased Call/SPX/SPX821QS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024	05/16/2023	Expire	1	2,478,446	4138									163				0001
Purchased Call/SPX/SPXF000SX	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	06/08/2023	06/08/2029	06/12/2023	Expire	1	229,000	100													0001
Purchased Call/SPX/SPXF000S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,224,000	100									(20)				0001
Purchased Call/SPX/SPX821JSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025	02/24/2023	Expire	1	1,002,500	5600									9				0001
Purchased Call/SPX/SPX8210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2023	05/10/2024	05/16/2023	Expire	1	2,784,038	4131									160				0001
Purchased Call/SPX/SPX8210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	05/18/2023	Expire	1	2,070,000	4109.9									(28)				0001
Purchased Call/SPX/SPX821PS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	05/08/2023	Expire	1	2,575,283	4107									763				0001
Purchased Call/SPX/SPX821RSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	05/30/2023	Expire	1	1,835,000	5263.82									141				0001
Purchased Call/SPX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	6,246,473	4159									116				0001
Purchased Call/SPX/SPX821KS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	11/20/2025	02/24/2023	Expire	1	2,005,000	5600									19				0001
Purchased Call/SPX/SPX821RSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	05/30/2023	Expire	1	2,250,000	4151.28									170				0001
Purchased Call/SPX/SPXF00PS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/13/2023	Expire	1	2,398,346	4268									293				0001
Purchased Call/SBG/SBG017IISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	02/16/2023	Exercise	1	1,997,591	268.91		7,806	6,614	(1,191)			6,614		(7,796)				0001
Purchased Call/SPX/SPX821SSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2023	Expire	1	2,222,000	100									97				0001
Purchased Call/SPX/SPX821RSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	05/30/2023	Expire	1	2,871,000	4151.28									246				0001
Purchased Call/SPX/SPX821SS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	05/31/2023	Expire	1	4,930,000	4205.45									293				0001
Purchased Call/SPX/SPXF00PSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/12/2023	06/07/2024	06/14/2023	Expire	1	3,855,949	4294									(74)				0001
Purchased Call/SBG/SBG017XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Exercise	1	3,233,280	268.39		17,949	14,552	(3,396)			14,552		(17,836)				0001
Purchased Call/SPT/SPT005ASN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/03/2024	01/10/2023	Expire	1	2,136,463	3870									(440)				0001
Purchased Call/SPX/SPX821SS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	05/31/2023	Expire	1	4,534,000	4205.45									371				0001
Purchased Call/SPX/SPX821SS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	05/31/2023	Expire	1	2,025,000	4205.45									167				0001

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Purchased Call/SPX/SPX821VSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	3,508,000	4381.89													0001
Purchased Call/SPX/SPX821SSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire	1	5,440,000	4282.37									257				0001
Purchased Call/SPX/SPX821TS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/06/2023	Expire	1	2,629,000	4282.37									69				0001
Purchased Call/SBG/SBG017XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/06/2023	Expire	1	1,234,683	269.19									72				0001
Purchased Call/SPX/SPX821US6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2023	06/18/2024	06/21/2023	Expire	1	1,262,000	100									114				0001
Purchased Call/SPX/SPX821USK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	5,965,000	4388.71									(25)				0001
Purchased Call/NFC/NFC161LSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2025	07/11/2023	Exercise	1	4,195,988	250.4		2,570	2,437	(133)			2,437		(2,354)				0001
Purchased Call/SPX/SPX821VS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	2,458,000	4381.89									107				0001
Purchased Call/SPX/SPX821VS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	3,228,000	4381.89									206				0001
Purchased Call/SPX/SPX821VSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	06/27/2023	Expire	1	6,044,000	4348.33									394				0001
Purchased Call/SPX/SPX821VSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024	06/27/2023	Expire	1	4,751,000	4348.33									162				0001
Purchased Call/SPX/SPX821WSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	06/28/2023	Expire	1	1,424,114	4382									(8)				0001
Purchased Call/SPX/SPX821WS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024	06/30/2023	Expire	1	2,918,000	4376.86									(6)				0001
Purchased Call/SPX/SPX821TS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2025	06/06/2023	Expire	1	2,755,000	5451.46									138				0001
Purchased Call/NFC/NFC161MSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2025	07/18/2023	Exercise	1	2,012,584	257.6		5,655	5,259	(396)			5,259		(5,450)				0001
Purchased Call/SPX/SPX821WSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,422,000	4450.38									166				0001
Purchased Call/SPX/SPX821WSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	07/05/2023	Expire	1	4,050,000	4450.38									839				0001
Purchased Call/SBG/SBG017XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/07/2023	Exercise	1	913,200	271.08		7,678	5,539	(2,139)			5,539		(7,635)				0001
Purchased Call/SPX/SPX821WSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/06/2023	Expire	1	2,127,000	100									77				0001
Purchased Call/SPX/SPX821XSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2023	07/10/2024	07/12/2023	Expire	1	4,040,000	100									7				0001
Purchased Call/SPX/SPX821XS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,065,000	4411.59									99				0001
Purchased Call/SPX/SPX821XS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2023	Expire	1	1,093,000	105									45				0001
Purchased Call/SPX/SPX821YS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2023	07/10/2024	07/14/2023	Expire	1	1,027,783	4632									3				0001
Purchased Call/SPX/SPX821ZSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2023	Expire	1	1,862,000	4536.34									80				0001
Purchased Call/NFC/NFC161MSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	07/21/2023	Exercise	1	13,091,900	260.28		2,060	1,130	(930)			1,130		(1,572)				0001
Purchased Call/SPX/SPX821XSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	2,630,000	4439.26									9				0001
Purchased Call/SPX/SPX821XSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/09/2024	07/13/2023	Expire	1	4,764,063	4399									23				0001
Purchased Call/SBG/SBG017XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	03/10/2023	Exercise	1	3,543,422	269.95		3,889	4,027	138			4,027		(3,796)				0001
Purchased Call/SPX/SPX821XSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/09/2024	07/13/2023	Expire	1	4,698,079	4399									38				0001
Purchased Call/SPX/SPX821YSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	07/18/2023	Expire	1	2,114,000	4505.42									112				0001

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Purchased Call/SPX/SPX821YSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	07/19/2023	Expire	1	1,366,542	4510									17				0001
Purchased Call/SPX/SPX821ZS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	3,452,000	4554.98									23				0001
Purchased Call/SPX/SPX821ZS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/16/2024	07/20/2023	Expire	1	3,838,618	4505									34				0001
Purchased Call/SPX/SPX821ZSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	07/21/2023	Expire	1	2,354,000	4565.72									29				0001
Purchased Call/SPX/SPX821ZSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	07/25/2023	Expire	1	6,852,000	4536.34									596				0001
Purchased Call/SPX/SPX821ZST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	07/25/2023	Expire	1	5,905,000	4536.34									571				0001
Purchased Call/SPX/SPX821ZSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,208,000	4536.34									183				0001
Purchased Call/NFC/NFC161NS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2024	08/01/2023	Exercise	1	6,780,557	258.09			13,182	6,767	(6,415)			6,767	(12,709)				0001
Purchased Call/SBG/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/17/2023	Expire	1	1,744,211	259.39									88				0001
Purchased Call/NFC/NFC161NS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	08/02/2023	Exercise	1	7,552,924	258.08			1,928	709	(1,219)			709	(1,806)				0001
Purchased Call/SPT/SPT005ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/18/2023	Expire	1	3,172,000	3947.28									(496)				0001
Purchased Call/SBG/SBG017XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/27/2023	Exercise	1	4,228,902	259.9			19,281	26,139	6,858			26,139	(19,014)				0001
Purchased Call/NFC/NFC161NSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2025	08/08/2023	Expire	1	1,082,013	252.78									149				0001
Purchased Call/NFC/NFC161NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2025	08/10/2023	Expire	1	6,788,451	254.46									310				0001
Purchased Call/NFC/NFC161NSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	08/15/2023	Exercise	1	11,672,048	249.95			6,430	4,972	(1,458)			4,972	(5,110)				0001
Purchased Call/NFC/NFC161NSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2024	08/15/2023	Exercise	1	4,329,590	249.95			4,126	4,384	258			4,384	(3,734)				0001
Purchased Call/NFC/NFC1610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	08/18/2023	Expire	1	5,175,812	249.86									218				0001
Purchased Call/SBG/SBG017YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/28/2023	Expire	1	2,054,666	259.42									72				0001
Purchased Call/SPX/SPX821ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	07/25/2023	Expire	1	1,838,000	100									134				0001
Purchased Call/NFC/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	08/23/2023	Exercise	1	12,642,645	248.67			13,968	9,740	(4,228)			9,740	(13,571)				0001
Purchased Call/SBG/SBG017YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	04/04/2023	Expire	1	1,506,876	263.51									113				0001
Purchased Call/SBG/SBG017YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	04/07/2023	Exercise	1	2,937,542	263.95			7,704	10,108	2,404			10,108	(7,584)				0001
Purchased Call/NFC/NFC1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	08/24/2023	Expire	1	6,141,650	248.22									278				0001
Purchased Call/SBG/SBG017YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	04/10/2023	Expire	1	376,164	263.81									29				0001
Purchased Call/NFC/NFC1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	08/29/2023	Exercise	1	9,990,661	248.33			8,489	5,113	(3,376)			5,113	(7,258)				0001
Purchased Call/SBG/SBG017YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	04/13/2023	Exercise	1	3,568,210	264.81			3,203	3,167	(37)			3,167	(3,149)				0001
Purchased Call/SBG/SBG017YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	04/18/2023	Exercise	1	1,430,531	265.26			6,608	5,862	(745)			5,862	(6,523)				0001
Purchased Call/SBG/SBG017YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/19/2023	Exercise	1	3,143,836	265.52			6,489	5,706	(783)			5,706	(6,350)				0001
Purchased Call/NFC/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2025	08/29/2023	Exercise	1	3,536,457	248.33			13,407	14,274	867			14,274	(13,079)				0001
Purchased Call/SPT/SPT013XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	2,220,000	4105.42									(12)				0001

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Purchased Call/SPT/SPT013X5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/19/2023	05/21/2024	05/23/2023	Expire	1	1,936,000	4153.91									195				0001
Purchased Call/SPX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	07/26/2023	Expire	1	2,498,713	4535									28				0001
Purchased Call/NFC/NFC1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2025	08/29/2023	Expire	1	2,963,568	248.33									425				0001
Purchased Call/SPX/SPX9210SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	07/31/2023	Expire	1	2,500,919	4564									1,019				0001
Purchased Call/SPX/SPX9211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2025	08/03/2023	Expire	1	1,805,000	5698.03									40				0001
Purchased Call/SPX/SPX9211S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	08/01/2023	Expire	1	5,009,000	4582.23									465				0001
Purchased Call/SPX/SPX9211SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,287,000	4576.73									26				0001
Purchased Call/SPT/SPT013Y3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/15/2023	09/15/2025	09/19/2023	Expire	1	1,418,000	4746.01									259				0001
Purchased Call/NFC/NFC1610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	08/29/2023	Exercise	1	4,731,252	248.33		29,686	21,318	(8,368)			21,318		(29,237)				0001
Purchased Call/SPX/SPX9212SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/01/2025	08/11/2023	Expire	1	1,603,235	5450									49				0001
Purchased Call/SPX/SPX9212SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	08/11/2023	Expire	1	1,607,690	5709									31				0001
Purchased Call/SPX/SPX9211SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	3,749,000	4576.73									89				0001
Purchased Call/SPX/SPX9212S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2023	Expire	1	3,440,000	4518.44									89				0001
Purchased Call/SPT/SPT013Y6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/22/2023	09/22/2025	09/26/2023	Expire	1	2,489,000	4651.03									458				0001
Purchased Call/SPX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	07/25/2023	Expire	1	1,616,000	4536.34													0001
Purchased Call/SPT/SPT013Y8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2023	10/01/2025	10/03/2023	Expire	1	2,744,000	4632.75									511				0001
Purchased Call/SPX/SPX9212SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	2,042,000	4468.83									232				0001
Purchased Call/SPX/SPX9213S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2023	08/15/2024	08/17/2023	Expire	1	3,012,000	4437.86									33				0001
Purchased Call/SPX/SPX9210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	1,851,000	4795.83									9				0001
Purchased Call/SPX/SPX9211S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	08/01/2023	Expire	1	2,771,000	100									134				0001
Purchased Call/SPX/SPX9215SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/29/2025	09/05/2023	Expire	1	1,445,084	4457									951				0001
Purchased Call/SPX/SPX9219SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/03/2025	10/11/2023	Expire	1	1,585,575	5051									103				0001
Purchased Call/SPT/SPT013Y9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2023	09/26/2025	10/03/2023	Expire	1	1,679,883	4639									311				0001
Purchased Call/SBG/SBG017YSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/18/2025	04/20/2023	Expire	1	1,898,857	266.15									61				0001
Purchased Call/SPX/SPX9213SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	2,397,000	4370.36									225				0001
Purchased Call/SPX/SPX9213SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	7,828,000	4370.36									828				0001
Purchased Call/SPT/SPT013YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/05/2023	10/02/2025	10/10/2023	Expire	1	1,655,690	4655									376				0001
Purchased Call/SPX/SPX9213SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2023	Expire	1	1,461,000	4369.71									143				0001
Purchased Call/SPX/SPX9213SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2023	Expire	1	626,000	14694.84									59				0001
Purchased Call/SPX/SPX9212SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/07/2024	08/11/2023	Expire	1	1,304,266	4513									9				0001

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Purchased Call/SPT/SPT013YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	01/03/2024	Expire	1	2,547,000	4966.89									324				0001
Purchased Call/SPX/SPX9214SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	08/23/2023	Expire	1	2,760,000	4399.77									33				0001
Purchased Call/SPX/SPX9214SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2023	08/28/2024	08/30/2023	Expire	1	4,149,000	4433.31									161				0001
Purchased Call/SPT/SPT013XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,510,204	4291									491				0001
Purchased Call/SPX/SPX9215SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	09/01/2023	Expire	1	2,522,000	4514.87									35				0001
Purchased Call/SPX/SPX9215S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	3,741,000	4507.66									685				0001
Purchased Call/SPX/SPX9214SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	08/29/2023	Expire	1	1,101,000	4405.71									114				0001
Purchased Call/SPX/SPX9214SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	09/01/2023	Expire	1	1,316,000	4514.87									15				0001
Purchased Call/SPT/SPT0401S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2023	02/29/2024	03/03/2023	Expire	1	1,574,936	3879									(194)				0001
Purchased Call/SPX/SPX9215SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/06/2023	Expire	1	4,183,000	4515.77									360				0001
Purchased Call/SPX/SPX9215SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/07/2023	Expire	1	3,904,000	4496.83									99				0001
Purchased Call/SPX/SPX921BSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/11/2025	11/20/2023	Expire	1	1,503,598	5585									145				0001
Purchased Call/SPX/SPX9210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	11/27/2023	Expire	1	2,012,000	5757.29									206				0001
Purchased Call/SBG/SBG017YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	04/25/2023	Expire	1	509,399	264.17									41				0001
Purchased Call/SPT/SPT0401S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/11/2024	03/14/2023	Expire	1	1,909,000	3895.47									(84)				0001
Purchased Call/SPT/SPT0401S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/08/2024	03/14/2023	Expire	1	3,441,895	3867									(183)				0001
Purchased Call/SPX/SPX9215SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/06/2023	Expire	1	1,790,000	100									230				0001
Purchased Call/SPX/SPX9217S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	09/18/2023	Expire	1	5,196,000	100									340				0001
Purchased Call/SPT/SPT0401SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2023	04/15/2024	04/18/2023	Expire	1	1,386,000	4123.02									40				0001
Purchased Call/NFC/NFC1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB66GKMZ0031MB27	08/29/2023	08/29/2024	08/31/2023	Exercise	1	13,783,986	252.84	8,615	5,647	(2,967)				5,647		(8,094)				0001
Purchased Call/SBG/SBG017ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	05/12/2023	Exercise	1	3,584,376	263.47	12,925	16,340	3,415				16,340		(12,778)				0001
Purchased Call/SPX/SPX9219S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/06/2023	Expire	1	1,227,000	4263.75									21				0001
Purchased Call/SPX/SPX9219SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	10/11/2023	Expire	1	1,488,000	100									52				0001
Purchased Call/SPX/SPX9217SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	720,000	14701.1									85				0001
Purchased Call/SPX/SPX9217SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	4,723,000	4320.06									546				0001
Purchased Call/SPX/SPX921BS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	11/10/2023	Expire	1	1,067,000	4382.78									26				0001
Purchased Call/SPX/SPX921BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2023	11/14/2024	11/16/2023	Expire	1	1,924,000	100									71				0001
Purchased Call/SPX/SPX9219S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/06/2023	Expire	1	5,338,000	4263.75									97				0001
Purchased Call/SPX/SPX9219S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/06/2023	Expire	1	2,702,000	4263.75									82				0001
Purchased Call/SPX/SPX9219S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/06/2023	Expire	1	2,649,000	4263.75									92				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9219SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	10/13/2023	Expire	1	2,169,000	4376.95									98				0001
Purchased Call/NFC/NFC161PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2024	09/07/2023	Exercise	1	12,613,696	254.35		2,115	1,254	(861)			1,254		(1,478)				0001
Purchased Call/SPX/SPX921BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2023	11/18/2024	11/21/2023	Expire	1	1,910,000	100									236				0001
Purchased Call/SPX/SPX921BSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,513,000	100									66				0001
Purchased Call/SBG/SBG017ZSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	05/31/2023	Expire	1	627,035	263.82									33				0001
Purchased Call/SPX/SPX9219ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire	1	3,346,000	4349.61									346				0001
Purchased Call/SPX/SPX9219SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire	1	4,010,000	4349.61									583				0001
Purchased Call/SPT/SPT0401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/24/2024	05/31/2023	Expire	1	2,335,000	4148.32									434				0001
Purchased Call/SPX/SPX921CS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2023	Expire	1	1,526,000	100									76				0001
Purchased Call/SPX/SPX921CSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	11/24/2023	Expire	1	2,285,000	100									175				0001
Purchased Call/SBG/SBG017ZSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	06/06/2023	Expire	1	2,009,146	264.33									181				0001
Purchased Call/SPT/SPT0401SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/29/2025	05/31/2023	Expire	1	1,592,000	4675.16									216				0001
Purchased Call/SPX/SPX921CSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	11/29/2023	Expire	1	1,776,743	4533									308				0001
Purchased Call/SPX/SPX921FSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2023	12/11/2025	12/14/2023	Expire	1	1,617,384	4587									293				0001
Purchased Call/SPX/SPX921DSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	12/02/2024	12/05/2023	Expire	1	1,824,000	4594.63									168				0001
Purchased Call/SPX/SPX921AS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	10/18/2023	Expire	1	3,246,000	4373.63									167				0001
Purchased Call/SPX/SPX921ASN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	10/27/2023	Expire	1	3,700,000	4186.77									148				0001
Purchased Call/SPT/SPT0402S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/17/2024	06/21/2023	Expire	1	2,932,000	4276.33									732				0001
Purchased Call/SPT/SPT0402S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/12/2024	09/19/2023	Expire	1	1,384,258	4286									467				0001
Purchased Call/SPT/SPT0401SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	05/31/2023	Expire	1	1,521,653	4593									242				0001
Purchased Call/SPX/SPX921DST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,892,000	100									132				0001
Purchased Call/SPX/SPX921ESF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	12/12/2023	Expire	1	1,782,000	4604.37									308				0001
Purchased Call/SPX/SPX921GST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	01/03/2024	Expire	1	1,887,000	6057.68									89				0001
Purchased Call/SPX/SPX921ASP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	10/27/2023	Expire	1	2,940,000	4186.77									147				0001
Purchased Call/SPX/SPX921ASU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	10/31/2023	Expire	1	2,123,000	4117.37									302				0001
Purchased Call/SPT/SPT0402S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	10/03/2023	Expire	1	1,686,000	4551.58									233				0001
Purchased Call/SBG/SBG017ZSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/06/2023	Exercise	1	1,405,293	264.33		3,896	4,231	335			4,231		(3,787)				0001
Purchased Call/SPX/SPX921FS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/11/2024	12/15/2023	Expire	1	1,630,838	4633									55				0001
Purchased Call/SPX/SPX921FSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	12/19/2023	Expire	1	1,176,000	4719.19									100				0001
Purchased Call/SPX/SPX921BS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	11/10/2023	Expire	1	2,162,000	4382.78									114				0001

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Purchased Call/SPT/SPT0402SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,719,260	4235									896				0001
Purchased Call/SPX/SPX921FSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,001,000	100									64				0001
Purchased Call/SPX/SPX921FSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire	1	2,063,000	100									98				0001
Purchased Call/SPX/SPX921CS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,488,000	4547.38									190				0001
Purchased Call/SPX/SPX921CSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/28/2023	Expire	1	930,000	15982.01									148				0001
Purchased Call/SPT/SPT0402SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2024	12/15/2023	Expire	1	1,695,643	4348									340				0001
Purchased Call/SBG/SBG017ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	06/08/2023	Exercise	1	2,386,137	265.22	7,536	9,513	1,977			9,513			(7,485)				0001
Purchased Call/SPT/SPT0402S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	11/21/2023	Expire	1	1,579,000	4742.29									306				0001
Purchased Call/SPX/SPX921DSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/01/2023	Expire	1	2,595,000	4550.58									189				0001
Purchased Call/SPX/SPX921ES4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/08/2023	Expire	1	6,067,000	4549.34									187				0001
Purchased Call/SPT/SPT0402SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	12/19/2023	Expire	1	2,067,000	4870.87									438				0001
Purchased Call/SPX/SPX921ES7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/08/2023	Expire	1	1,047,000	105									33				0001
Purchased Call/SPX/SPX921ESL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	12/12/2023	Expire	1	1,675,000	100									332				0001
Purchased Call/SPX/SPX921FSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2023	Expire	1	2,040,000	4719.19									285				0001
Purchased Call/SPX/SPX921FSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2023	Expire	1	10,071,000	4719.19									1,986				0001
Purchased Call/SPX/SPX921FST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire	1	2,162,000	4768.37									163				0001
Purchased Call/SPX/SPX921GJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	12/28/2023	Expire	1	2,640,000	4774.75									248				0001
Purchased Call/NFC/NFC161PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	09/12/2023	Exercise	1	3,505,792	249.47	6,532	3,852	(2,680)			3,852			(6,029)				0001
Purchased Call/NFC/NFC161PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2025	09/12/2023	Expire	1	1,566,157	249.47									220				0001
Purchased Call/SPX/SPX921GS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2023	12/20/2024	12/26/2023	Expire	1	4,503,000	100									570				0001
Purchased Call/SBG/SBG1170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/13/2023	Exercise	1	2,457,140	265.83	2,780	2,880	100			2,880			(2,565)				0001
Purchased Call/NFC/NFC161PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	09/14/2023	Exercise	1	9,173,353	249.36	7,503	4,597	(2,906)			4,597			(7,029)				0001
Purchased Call/SBG/SBG1170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	06/15/2023	Expire	1	1,893,016	267.56									43				0001
Purchased Call/SBG/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	06/26/2023	Exercise	1	1,854,874	267.48	3,227	3,700	473			3,700			(3,072)				0001
Purchased Call/SPT/SPT0503SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/06/2023	01/07/2025	01/10/2023	Expire	1	1,538,000	4650.74									54				0001
Purchased Call/SBG/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	06/27/2023	Expire	1	2,634,452	266.88									81				0001
Purchased Call/SPT/SPT0503SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/06/2023	01/03/2025	01/10/2023	Expire	1	1,592,482	4532									74				0001
Purchased Call/SPT/SPT0503SW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/17/2023	02/14/2025	02/22/2023	Expire	1	2,224,945	4595									166				0001
Purchased Call/SBG/SBG1170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	06/29/2023	Expire	1	2,871,032	267.43									72				0001
Purchased Call/NFC/NFC161PSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	09/15/2023	Exercise	1	6,865,682	250.15	4,378	2,970	(1,409)			2,970			(3,688)				0001

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Purchased Call/SBG/SBG1170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	07/05/2023	Expire	1	2,753,260	269.89									173				0001
Purchased Call/NFC/NFC161PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/13/2024	09/15/2023	Exercise	1	14,872,715	250.15		12,393	7,871	(4,522)			7,871		(10,906)				0001
Purchased Call/SPT/SPT0503SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/01/2023	02/28/2025	03/03/2023	Expire	1	1,554,822	4458									13				0001
Purchased Call/SPT/SPT0504S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/31/2023	05/30/2025	06/02/2023	Expire	1	1,592,000	4652.33									39				0001
Purchased Call/SPX/SPX1409SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/23/2023	Expire	1	1,656,900	282									123				0001
Purchased Call/MLR/MLR161US#	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2023	12/30/2025	01/03/2024	Expire	1	1,695,358	220.34									162				0001
Purchased Call/SPT/SPT0504SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/28/2023	07/30/2025	08/01/2023	Expire	1	1,416,000	4963.94									179				0001
Purchased Call/SPX/SPX1409SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2024	10/31/2023	Expire	1	1,706,000	274.88									180				0001
Purchased Call/SPX/SPX1409ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2024	11/21/2023	Expire	1	1,767,000	281.28									264				0001
Purchased Call/SPX/SPX1409SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2024	12/05/2023	Expire	1	1,468,000	289.31									139				0001
Purchased Call/SBG/SBG1170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/11/2023	Exercise	1	1,871,014	268.49		2,927	2,949	22			2,949		(2,756)				0001
Purchased Call/SPX/SPX1407S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2024	01/24/2023	Expire	1	6,412,000	100									(150)				0001
Purchased Call/SPX/SPX1407S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	01/25/2023	Expire	1	1,623,000	100									(88)				0001
Purchased Call/SBG/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	07/18/2023	Exercise	1	2,014,922	270.04		2,061	1,791	(270)			1,791		(1,866)				0001
Purchased Call/SPX/SPX1407SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	03/17/2023	Expire	1	3,906,000	100									(66)				0001
Purchased Call/SPX/SPX1408S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	07/18/2023	Expire	1	2,681,000	100									178				0001
Purchased Call/SBG/SBG1171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	08/03/2023	Exercise	1	5,376,677	274.67		2,074	1,472	(602)			1,472		(1,909)				0001
Purchased Call/SPX/SPX1408S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	09/26/2023	Expire	1	4,295,000	100									278				0001
Purchased Call/SPX/SPX1408SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,111,000	100									181				0001
Purchased Call/SPX/SPX1409SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	10/24/2023	Expire	1	2,013,000	100									225				0001
Purchased Call/SPX/SPX1409SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2024	10/31/2023	Expire	1	2,526,000	100									318				0001
Purchased Call/SBG/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	08/11/2023	Exercise	1	4,680,874	272.78		1,890	1,395	(495)			1,395		(1,637)				0001
Purchased Call/SBG/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	08/25/2023	Exercise	1	4,465,415	270.9		2,777	2,624	(153)			2,624		(2,586)				0001
Purchased Call/SBG/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	08/29/2023	Exercise	1	3,764,587	271.08		4,382	5,189	806			5,189		(3,983)				0001
Purchased Call/SBG/SBG1172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	09/06/2023	Expire	1	1,169,749	274.97									96				0001
Purchased Call/SBG/SBG1172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	09/06/2023	Expire	1	1,553,968	274.97									244				0001
Purchased Call/SBG/SBG1172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	09/22/2023	Expire	1	3,432,443	278.09									257				0001
Purchased Call/SBG/SBG1173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	10/11/2023	Exercise	1	3,819,182	267.94		2,003	2,145	142			2,145		(1,777)				0001
Purchased Call/SPX/SPXA05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2023	Expire	1	3,046,000	3895.08									(286)				0001
Purchased Call/SBG/SBG1173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	10/13/2023	Exercise	1	3,259,543	269.63		1,838	2,355	517			2,355		(1,587)				0001

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Purchased Call/SBG/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/18/2023	10/17/2025	10/20/2023	Exercise	1	5,106,339	269.56		2,120	2,366	246			2,366		(1,801)				0001
Purchased Call/SBG/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/24/2023	10/24/2025	10/26/2023	Exercise	1	4,083,529	267.05		1,917	2,590	674			2,590		(1,740)				0001
Purchased Call/SPX/SPXA05HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2023	Expire	1	2,878,000	4090.46									(170)				0001
Purchased Call/SPX/SPXA05GSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	01/17/2023	Expire	1	4,736,000	100									(111)				0001
Purchased Call/SBG/SBG1174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/03/2023	11/04/2025	11/07/2023	Exercise	1	2,521,863	270.37		1,986	1,853	(133)			1,853		(1,666)				0001
Purchased Call/SPX/SPXA05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	03/01/2023	Expire	1	7,144,000	3982.24									(325)				0001
Purchased Call/SBG/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2023	11/07/2025	11/10/2023	Expire	1	6,494,013	267.72									765				0001
Purchased Call/SPX/SPXA05JSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/28/2023	02/27/2024	03/02/2023	Expire	1	1,632,340	3981									(307)				0001
Purchased Call/SPX/SPXA05JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/01/2023	02/26/2024	03/03/2023	Expire	1	2,227,192	3970									(242)				0001
Purchased Call/SPX/SPXA05JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2023	Expire	1	5,263,000	4048.42									(225)				0001
Purchased Call/SPX/SPXA05JSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2023	Expire	1	2,160,000	4048.42									(103)				0001
Purchased Call/SBG/SBG1174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/28/2023	11/28/2025	11/30/2023	Expire	1	2,251,795	272.82									121				0001
Purchased Call/SPX/SPXA05KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	03/09/2023	Expire	1	1,575,864	3979									(94)				0001
Purchased Call/SPX/SPXA05KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/10/2023	Expire	1	1,970,000	3992.01									(103)				0001
Purchased Call/SPX/SPXA05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/09/2023	02/28/2025	03/13/2023	Expire	1	1,482,147	4698									148				0001
Purchased Call/SBG/SBG1174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/04/2023	12/01/2025	12/06/2023	Exercise	1	3,005,145	273.66		1,980	1,993	12			1,993		(1,812)				0001
Purchased Call/SPX/SPXA05KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/10/2023	Expire	1	1,635,000	3992.01									(104)				0001
Purchased Call/SPX/SPXA05KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	03/10/2023	Expire	1	1,518,158	4048									(109)				0001
Purchased Call/SPX/SPXA05KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2024	03/13/2023	Expire	1	2,655,808	4006									(63)				0001
Purchased Call/SPX/SPXA05KSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2023	Expire	1	6,022,000	3855.76									(237)				0001
Purchased Call/SPX/SPXA05KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2023	Expire	1	2,846,000	3855.76									(150)				0001
Purchased Call/SPX/SPXA05LSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	03/15/2023	Expire	1	2,598,850	3862									(234)				0001
Purchased Call/SPX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	03/29/2023	Expire	1	1,640,774	4989									16				0001
Purchased Call/SBG/SBG1175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	3,733,780	272.73									355				0001
Purchased Call/SPX/SPXA05LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/21/2023	Expire	1	2,652,000	3916.64									(20)				0001
Purchased Call/SPX/SPXA05LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2023	Expire	1	1,890,000	3916.64									(21)				0001
Purchased Call/SPX/SPXA05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2023	Expire	1	5,766,000	3951.57									(216)				0001
Purchased Call/SPX/SPXA05LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,217,000	4002.87									(87)				0001
Purchased Call/SBC/SBC017MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	133,639	233.33									7				0001
Purchased Call/SPX/SPXA05MS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/23/2023	Expire	1	1,456,990	3917									(144)				0001

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Purchased Call/SPX/SPXA05MS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	03/23/2023	Expire	1	5,299,055	3952									(430)				0001
Purchased Call/SPX/SPXA05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	02/28/2023	Expire	1	1,820,000	3970.04									149				0001
Purchased Call/SBG/SBG1175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/12/2025	12/18/2023	Expire	1	4,775,214	274.55									528				0001
Purchased Call/SPX/SPXA05JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025	03/06/2023	Expire	1	1,426,942	3964									112				0001
Purchased Call/SPX/SPXA05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	03/27/2023	Expire	1	9,694,000	3948.72									(66)				0001
Purchased Call/SPX/SPXA05LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/17/2025	03/21/2023	Expire	1	2,003,000	3916.64									181				0001
Purchased Call/SPX/SPXA05MSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/28/2023	Expire	1	2,922,000	3970.99									(16)				0001
Purchased Call/SPX/SPXA05MSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/28/2023	Expire	1	2,274,000	3970.99									(17)				0001
Purchased Call/SPX/SPXA05MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2023	Expire	1	8,036,000	3970.99									(35)				0001
Purchased Call/SPX/SPXA05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2023	Expire	1	3,375,000	3970.99									(17)				0001
Purchased Call/SPX/SPXA05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	03/29/2023	Expire	1	1,848,001	3949									(96)				0001
Purchased Call/SBG/SBG1175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/27/2023	12/26/2025	12/29/2023	Expire	1	3,960,277	276.14									307				0001
Purchased Call/NFC/NFC161PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	09/20/2023	Exercise	1	12,507,638	246.82	6,668	4,589	(2,079)				4,589		(6,140)				0001
Purchased Call/SPX/SPXA05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/04/2023	Expire	1	2,880,000	4109.31									(7)				0001
Purchased Call/SPX/SPXA05NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/04/2023	Expire	1	1,848,000	4109.31													0001
Purchased Call/SPX/SPXA05NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2023	Expire	1	2,200,000	4109.31									1				0001
Purchased Call/NFC/NFC161RSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	10/11/2023	Expire	1	1,723,565	241.19									365				0001
Purchased Call/NFC/NFC161RS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	10/17/2023	Exercise	1	2,784,532	240.56	11,386	12,554	1,169				12,554		(11,067)				0001
Purchased Call/SPX/SPXA05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	04/17/2023	Expire	1	1,705,262	4975									152				0001
Purchased Call/SPX/SPXA05NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/06/2023	Expire	1	2,500,000	4100.6									(85)				0001
Purchased Call/NFC/NFC161RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	10/18/2023	Exercise	1	15,532,019	242.81	7,805	10,610	2,805				10,610		(6,882)				0001
Purchased Call/SPX/SPXA050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Expire	1	3,278,000	4105.02									13				0001
Purchased Call/SPX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2025	03/23/2023	Expire	1	1,268,336	3927									25				0001
Purchased Call/SPX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	04/10/2023	Expire	1	27,059,000	4105.02													0001
Purchased Call/SPX/SPXA05MSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/28/2023	Expire	1	4,459,000	100									(13)				0001
Purchased Call/SPX/SPXA05NST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	04/05/2023	Expire	1	2,227,000	4124.51									40				0001
Purchased Call/SPX/SPXA050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire	1	2,996,000	4109.11									(58)				0001
Purchased Call/SPX/SPXA05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/24/2025	04/28/2023	Expire	1	2,821,166	4143									153				0001
Purchased Call/SBM/SBM0175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	02/10/2023	Expire	1	117,592	1159.68													0001
Purchased Call/SPX/SPXA05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024	04/12/2023	Expire	1	1,543,488	4105									(63)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX150ZS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024	02/07/2023	Expire	1	4,417,000	100									(93)				0001
Purchased Call/SBM/SBM0176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	04/25/2023	Expire	1	45,622	1120.87													0001
Purchased Call/SBM/SBM0176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	04/25/2023	Expire	1	12,285	1120.87													0001
Purchased Call/SBM/SBM0177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	05/10/2023	Expire	1	36,920	1126.32													0001
Purchased Call/SPX/SPXA05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2023	04/09/2024	04/13/2023	Expire	1	3,817,669	4105									(266)				0001
Purchased Call/SPX/SPXA05QS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire	1	2,238,000	4151.32									(68)				0001
Purchased Call/NFC/NFC161RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	10/19/2023	Expire	1	4,516,223	242.14									216				0001
Purchased Call/SPX/SPXA05QSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/16/2024	04/21/2023	Expire	1	2,056,407	4138									(134)				0001
Purchased Call/SBM/SBM0179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2024	10/11/2023	Expire	1	85,167	1188.71													0001
Purchased Call/SPX/SPXA05QSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	04/21/2023	Expire	1	2,216,805	4151									(85)				0001
Purchased Call/SPX/SPXA05QSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	04/21/2023	Expire	1	2,212,654	4151									(129)				0001
Purchased Call/SBM/SBM0179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	11,981	1166.36													0001
Purchased Call/SBM/SBM0179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	11/27/2023	Expire	1	254,200	1265.71													0001
Purchased Call/NFC/NFC161RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	10/24/2023	Exercise	1	3,436,746	236.14		1,898	3,053	1,155			3,053		(1,175)				0001
Purchased Call/SBM/SBM0179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	75,659	1205.27													0001
Purchased Call/SPX/SPXA05USK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2023	Expire	1	4,689,000	4192.63													0001
Purchased Call/SPX/SPXA05IRSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/09/2023	Expire	1	3,565,000	100									(17)				0001
Purchased Call/SPX/SPX150YSS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/27/2023	01/25/2024	01/31/2023	Expire	1	1,910,410	249									(215)				0001
Purchased Call/SPX/SPXA05SS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire	1	7,740,000	4090.75									(171)				0001
Purchased Call/SPX/SPX150ZSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	02/13/2023	Expire	1	2,358,000	262.49									(89)				0001
Purchased Call/SPX/SPX150ZSP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/09/2023	02/09/2024	02/13/2023	Expire	1	1,436,000	264.12									(47)				0001
Purchased Call/SBM/SBM0176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025	03/24/2023	Expire	1	120,060	1075.45													0001
Purchased Call/NFC/NFC161RSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	10/24/2023	Exercise	1	5,781,392	236.14		7,874	9,427	1,553			9,427		(6,651)				0001
Purchased Call/SBM/SBM0177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	06/12/2023	Expire	1	679,959	1190.49													0001
Purchased Call/SBM/SBM0177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	06/26/2023	Expire	1	25,058	1211.99													0001
Purchased Call/SBM/SBM0178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2025	08/24/2023	Expire	1	2,001	1217.15													0001
Purchased Call/NFC/NFC161RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	10/24/2023	Exercise	1	11,240,183	236.14		12,131	19,817	7,686			19,817		(10,056)				0001
Purchased Call/SBM/SBM0179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/21/2029	09/26/2023	Expire	1	257,799	1205.15													0001
Purchased Call/SPX/SPXA05TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/12/2023	Expire	1	2,021,000	4137.64									(50)				0001
Purchased Call/SPX/SPXA05TSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2023	Expire	1	2,189,000	4124.08									77				0001

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Purchased Call/SPX/SPXA05TSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	05/18/2023	Expire	1	1,873,735	4136									(69)				0001
Purchased Call/SPX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/15/2024	05/22/2023	Expire	1	2,878,851	4136									236				0001
Purchased Call/SPX/SPXA05VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	05/31/2023	Expire	1	5,693,000	4205.45									407				0001
Purchased Call/SPX/SPXA05WSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,224,000	4283.85									(41)				0001
Purchased Call/SBM/SBM017ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	12/12/2023	Expire	1	169,589	1274.03													0001
Purchased Call/SPX/SPXA05SSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/06/2025	05/11/2023	Expire	1	1,468,398	5289									14				0001
Purchased Call/SBM/SBM0176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/10/2023	Expire	1	14,053	1126.32													0001
Purchased Call/SBM/SBM017ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	7,542	1321.13													0001
Purchased Call/SPX/SPXA05XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	06/13/2023	Expire	1	2,580,000	258.21									303				0001
Purchased Call/NFC/NFC161RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	10/26/2023	Exercise	1	15,134,370	238.14		9,723	11,410	1,687			11,410		(8,776)				0001
Purchased Call/SFC/SFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2023	07/30/2024	08/04/2023	Expire	1	62,699	425.86									1				0001
Purchased Call/SFC/SFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	08/07/2023	Expire	1	357,796	418.98									62				0001
Purchased Call/SBM/SBM017ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	5,718	1321.13													0001
Purchased Call/SFC/SFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	08/24/2023	Expire	1	1,240,049	408.1									55				0001
Purchased Call/SPX/SPXA05WSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	06/12/2023	Expire	1	2,034,829	4284									236				0001
Purchased Call/SFC/SFC0610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/11/2023	08/08/2025	08/15/2023	Expire	1	124,334	414.06									24				0001
Purchased Call/SFC/SFC0610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/14/2023	08/11/2025	08/16/2023	Expire	1	384,230	413.68									21				0001
Purchased Call/SPX/SPXA05XSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	06/23/2023	Expire	1	3,188,134	4410									(30)				0001
Purchased Call/SPX/SPXA05WSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/12/2023	Expire	1	6,407,000	4293.93													0001
Purchased Call/SPX/SPXA05XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	06/16/2023	Expire	1	3,615,000	100									(12)				0001
Purchased Call/SFC/SFC0611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2025	08/31/2023	Expire	1	1,275,926	409.79									80				0001
Purchased Call/SPX/SPXA05XSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	06/27/2023	Expire	1	1,885,978	4366									243				0001
Purchased Call/SPX/SPXF00QSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	06/16/2023	Expire	1	2,013,000	100									(13)				0001
Purchased Call/SPX/SPXF00RSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024	06/22/2023	Expire	1	2,644,000	100									(9)				0001
Purchased Call/NFC/NFC161SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	10/30/2023	Exercise	1	4,242,887	231.43		2,427	5,390	2,963			5,390		(1,733)				0001
Purchased Call/SPX/SPXA05YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	06/27/2023	Expire	1	1,608,154	4382									195				0001
Purchased Call/SFC/SFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2024	08/25/2023	Expire	1	215,188	406.59									9				0001
Purchased Call/SPX/SPXA05YSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,153,000	260.42									(8)				0001
Purchased Call/NFC/NFC161SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2025	10/31/2023	Exercise	1	5,677,693	232.09		13,629	17,810	4,181			17,810		(12,787)				0001
Purchased Call/SFC/SFC0611S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2024	09/01/2023	Expire	1	1,242,133	415.06									69				0001

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Purchased Call/SPX/SPXA05YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/26/2023	06/21/2024	06/28/2023	Expire	1	2,265,437	4382									(14)				0001
Purchased Call/SPX/SPXA05YSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/20/2025	06/29/2023	Expire	1	1,331,475	4351									46				0001
Purchased Call/SPX/SPXA05YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024	06/29/2023	Expire	1	3,047,489	4329									(11)				0001
Purchased Call/SPX/SPXF00RSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	06/23/2023	Expire	1	3,701,000	100									(7)				0001
Purchased Call/SPX/SPXF00RSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024	06/26/2023	Expire	1	6,396,000	100									211				0001
Purchased Call/NFC/NFC161SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	11/03/2023	Exercise	1	15,887,952	236.38		12,638	20,461	7,823			20,461		(10,624)				0001
Purchased Call/SFC/SFC0611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	09/05/2023	Expire	1	744,406	416.5									220				0001
Purchased Call/SPX/SPXA05YSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,819,000	4450.38									338				0001
Purchased Call/SFC/SFC0611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	09/08/2023	Expire	1	1,527,107	414.55									150				0001
Purchased Call/SPX/SPXF00SSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,299,000	100									(4)				0001
Purchased Call/SPX/SPXF00SSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/28/2024	06/30/2023	Expire	1	2,800,000	100									(2)				0001
Purchased Call/NFC/NFC161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2024	11/07/2023	Expire	1	4,774,050	240.66									963				0001
Purchased Call/SPX/SPXA05YSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/05/2023	Expire	1	3,351,000	4450.38									399				0001
Purchased Call/NFC/NFC161SSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2025	11/07/2023	Expire	1	2,273,294	240.66									286				0001
Purchased Call/SPX/SPXF00TS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/03/2023	07/03/2024	07/06/2023	Expire	1	2,458,000	4455.59									69				0001
Purchased Call/SFC/SFC0611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2023	09/04/2024	09/08/2023	Expire	1	850,399	416.57									34				0001
Purchased Call/NFC/NFC161SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	11/13/2023	Exercise	1	16,038,672	240.77		7,892	10,419	2,527			10,419		(3,938)				0001
Purchased Call/SPX/SPXA05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,941,250	4377									714				0001
Purchased Call/SPX/SPXA05ZSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,434,000	261.42									417				0001
Purchased Call/SPX/SPXF00VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/17/2023	07/17/2025	07/19/2023	Expire	1	1,516,000	4488.87									157				0001
Purchased Call/SPX/SPXA05ZS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/07/2023	Expire	1	3,494,000	4446.82									5				0001
Purchased Call/SFC/SFC0611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	09/12/2023	Expire	1	252,002	409.24									44				0001
Purchased Call/SFC/SFC0612S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	09/22/2023	Expire	1	915,581	406.95									64				0001
Purchased Call/SFC/SFC0612SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2025	10/12/2023	Expire	1	1,594,779	391.93									111				0001
Purchased Call/SFC/SFC0612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/10/2025	10/17/2023	Expire	1	380,122	392.53									64				0001
Purchased Call/NFC/NFC161SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	11/13/2023	Exercise	1	6,898,457	240.77		2,937	3,745	807			3,745		(1,742)				0001
Purchased Call/SPX/SPXF00IIS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/18/2023	07/17/2024	07/20/2023	Expire	1	1,477,985	264									23				0001
Purchased Call/SPX/SPXA05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	07/11/2023	Expire	1	1,827,000	5566.87									110				0001
Purchased Call/SPX/SPXA05ZS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/07/2023	Expire	1	4,161,105	4450									5				0001
Purchased Call/SPX/SPXA05ZSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/07/2023	Expire	1	2,358,701	4450									5				0001

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Purchased Call/SFC/SFC0611$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2024	09/21/2023	Expire	1	2,588,471	408.04									157				0001
Purchased Call/NFC/NFC161S$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	11/14/2023	Exercise	1	4,202,897	245.08		3,371	3,854	483			3,854		(2,963)				0001
Purchased Call/SPX/SPXA05Z$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	07/13/2023	Expire	1	2,626,000	262.2									23				0001
Purchased Call/SPX/SPXF00U$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/17/2023	Expire	1	3,177,000	4510.04									164				0001
Purchased Call/SPX/SPXF00V$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... 1IE8VN30JCEQV1H4RB04	07/14/2023	07/12/2024	07/18/2023	Expire	1	8,218,000	4505.42									672				0001
Purchased Call/NFC/NFC161S$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2025	11/14/2023	Expire	1	8,184,682	245.08									620				0001
Purchased Call/SPX/SPXA05Z$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	07/11/2023	Expire	1	2,154,000	4398.95									303				0001
Purchased Call/SPX/SPXA05Z$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	07/12/2023	Expire	1	4,420,000	4409.53									8				0001
Purchased Call/NFC/NFC161T$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	11/16/2023	Exercise	1	14,289,838	246.98		2,274	3,574	1,301			3,574		(1,004)				0001
Purchased Call/SPX/SPXF00V$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... 1IE8VN30JCEQV1H4RB04	07/14/2023	07/15/2024	07/18/2023	Expire	1	3,290,000	4505.42									300				0001
Purchased Call/SPX/SPXF00V$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... 1IE8VN30JCEQV1H4RB04	07/18/2023	07/18/2024	07/20/2023	Expire	1	3,708,000	4554.98									47				0001
Purchased Call/SFC/SFC0612$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	10/02/2023	Expire	1	1,024,171	389.17									278				0001
Purchased Call/SFC/SFC0612$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	10/17/2023	Expire	1	649,751	392.53									164				0001
Purchased Call/SPX/SPXA05Z$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/10/2023	07/05/2024	07/12/2023	Expire	1	3,767,498	4412									22				0001
Purchased Call/SFC/SFC0613$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/27/2025	11/01/2023	Expire	1	1,943,708	374.99									153				0001
Purchased Call/SPX/SPXA05Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/14/2023	Expire	1	2,611,000	4472.16									8				0001
Purchased Call/SPX/SPXF00I$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire	1	2,336,000	4565.72									18				0001
Purchased Call/SPX/SPXF00I$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire	1	2,414,000	4565.72									21				0001
Purchased Call/SFC/SFC0613$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2023	10/30/2025	11/02/2023	Expire	1	2,303,223	378.68									176				0001
Purchased Call/NFC/NFC161T$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	11/16/2023	Exercise	1	6,034,201	246.98		4,218	4,487	269			4,487		(3,737)				0001
Purchased Call/SFC/SFC0613$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2024	10/27/2023	Expire	1	1,569,662	384.11									131				0001
Purchased Call/SPX/SPXA05Z$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/14/2023	Expire	1	2,133,000	4472.16									13				0001
Purchased Call/SPX/SPX2503$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/17/2023	04/17/2024	04/19/2023	Expire	1	1,705,000	100									(34)				0001
Purchased Call/SPX/SPX2504$7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,007,000	100									(31)				0001
Purchased Call/SPX/SPXB050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	07/25/2023	Expire	1	22,396,000	4536.34													0001
Purchased Call/SPX/SPX2504$M	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/03/2023	05/03/2024	05/05/2023	Expire	1	2,783,000	100									(54)				0001
Purchased Call/SPX/SPX2504$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/04/2023	05/03/2024	05/08/2023	Expire	1	5,073,000	100									55				0001
Purchased Call/SPX/SPX2503$6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/06/2023	04/09/2024	04/10/2023	Expire	1	1,255,000	252.31									15				0001
Purchased Call/SPX/SPXB050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	07/25/2023	Expire	1	1,444,662	265									280				0001
Purchased Call/SFC/SFC0613$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2023	11/03/2025	11/08/2023	Expire	1	829,857	392.83									62				0001

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Purchased Call/SPX/SPXB050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	07/27/2023	Expire	1	1,451,000	265.61									31				0001
Purchased Call/SPX/SPXB050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/27/2023	07/18/2025	07/31/2023	Expire	1	1,523,716	4535									641				0001
Purchased Call/NFC/NFC161TS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	11/17/2023	Expire	1	6,892,508	247									552				0001
Purchased Call/SPX/SPXB050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	07/24/2023	Expire	1	1,606,618	4551									191				0001
Purchased Call/SFC/SFC0614S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/13/2023	11/10/2025	11/15/2023	Expire	1	818,404	397									65				0001
Purchased Call/SPX/SPXF00XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/28/2023	Expire	1	4,014,000	4566.75									35				0001
Purchased Call/SPX/SPXB051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2023	07/31/2024	08/08/2023	Expire	1	1,486,382	266									284				0001
Purchased Call/SPX/SPX2506S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,377,000	257.67									248				0001
Purchased Call/SFC/SFC0614SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	11/17/2023	Expire	1	1,108,966	403.19									103				0001
Purchased Call/SFC/SFC0614SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	11/20/2023	Expire	1	905,642	404.05									214				0001
Purchased Call/SFC/SFC0613SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	11/07/2023	Expire	1	669,811	389.38									193				0001
Purchased Call/NFC/NFC161TSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	11/21/2023	Expire	1	2,309,671	247.09									390				0001
Purchased Call/SPX/SPXF00XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/26/2023	07/26/2024	07/28/2023	Expire	1	3,836,000	4566.75									37				0001
Purchased Call/NFC/NFC161TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	11/24/2023	Exercise	1	14,573,911	247.54		1,870	2,574	704			2,574		1,042				0001
Purchased Call/SPX/SPX2506SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/23/2023	06/21/2024	06/27/2023	Expire	1	2,576,000	259.63									370				0001
Purchased Call/SPX/SPXB051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	08/18/2023	Expire	1	3,086,000	261.9									126				0001
Purchased Call/SPX/SPXF00XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/25/2024	07/28/2023	Expire	1	5,074,448	4567									94				0001
Purchased Call/SPX/SPXF002SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2024	08/09/2023	Expire	1	2,732,000	100									37				0001
Purchased Call/SPX/SPXF00XSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2023	07/26/2024	07/31/2023	Expire	1	4,232,000	4537.41									798				0001
Purchased Call/SPX/SPXF00YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/31/2023	07/26/2024	08/02/2023	Expire	1	3,207,949	4537									82				0001
Purchased Call/SPX/SPXB050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	07/25/2023	Expire	1	4,684,429	4566									535				0001
Purchased Call/SFC/SFC0614SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	12/04/2023	Expire	1	2,311,492	407.46									472				0001
Purchased Call/SPX/SPXB050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	07/31/2023	Expire	1	4,909,515	4567									608				0001
Purchased Call/SFC/SFC0614S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/13/2023	11/08/2024	11/15/2023	Expire	1	1,165,536	397									122				0001
Purchased Call/SPX/SPXB052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2023	08/14/2024	08/21/2023	Expire	1	1,568,671	264									327				0001
Purchased Call/SPX/SPXB053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	09/08/2023	Expire	1	1,617,000	5539.43									46				0001
Purchased Call/SPX/SPXB053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	09/11/2023	Expire	1	2,232,000	263.79									637				0001
Purchased Call/SPX/SPX2507SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/18/2023	08/16/2024	08/22/2023	Expire	1	2,714,000	261.02									665				0001
Purchased Call/SPX/SPXB051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	08/04/2023	Expire	1	2,675,000	4513.39									25				0001
Purchased Call/SPX/SPXF00XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/25/2023	07/19/2024	07/27/2023	Expire	1	1,887,708	4390									13				0001

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Purchased Call/SPX/SPXB051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/03/2023	08/02/2024	08/07/2023	Expire	1	2,332,000	4501.89									145				0001
Purchased Call/SPX/SPX2610$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	01/09/2023	Expire	1	3,060,000	100									(79)				0001
Purchased Call/SPX/SPXB051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/16/2023	08/16/2024	08/18/2023	Expire	1	5,058,000	100									44				0001
Purchased Call/SPX/SPXB053$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/08/2023	09/08/2025	09/12/2023	Expire	1	2,453,000	5293.27									366				0001
Purchased Call/SFC/SFC0614$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	11/30/2023	Expire	1	3,347,395	407.6									571				0001
Purchased Call/SPX/SPXF002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2023	07/31/2024	08/04/2023	Expire	1	2,963,936	4588									46				0001
Purchased Call/SPX/SPXB054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/19/2023	09/19/2025	09/21/2023	Expire	1	1,890,000	5412.73									67				0001
Purchased Call/SPX/SPX2611$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,788,000	256.71									(128)				0001
Purchased Call/SPX/SPXF002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/02/2024	08/07/2023	Expire	1	2,103,240	4513									384				0001
Purchased Call/SPX/SPX2611$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Expire	1	4,119,000	100									(103)				0001
Purchased Call/SPX/SPX2611$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	01/26/2023	Expire	1	2,813,000	100									(78)				0001
Purchased Call/SPX/SPX2611$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024	02/01/2023	Expire	1	3,976,000	100									(110)				0001
Purchased Call/SPX/SPX2613$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024	02/28/2023	Expire	1	1,724,000	100									(29)				0001
Purchased Call/SPX/SPXB051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/11/2023	08/09/2024	08/15/2023	Expire	1	2,498,000	4464.05									267				0001
Purchased Call/SPX/SPX2612$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,506,000	258.67									(77)				0001
Purchased Call/SPX/SPX2612$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	02/14/2023	Expire	1	1,791,000	264.31									(59)				0001
Purchased Call/SPX/SPX2614$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/23/2023	03/22/2024	03/27/2023	Expire	1	2,876,000	100									(14)				0001
Purchased Call/SPX/SPX2614$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	03/30/2023	Expire	1	5,422,000	100									(83)				0001
Purchased Call/SPX/SPXB051$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/11/2023	08/09/2024	08/15/2023	Expire	1	2,145,000	4464.05									237				0001
Purchased Call/SPX/SPXF002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/02/2024	08/07/2023	Expire	1	1,778,276	4513									397				0001
Purchased Call/SPX/SPX2612$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/08/2024	02/14/2023	Expire	1	1,869,967	251									(159)				0001
Purchased Call/SPX/SPX2613$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,569,890	249									(56)				0001
Purchased Call/SPX/SPX2614$II	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/10/2023	Expire	1	5,514,000	100									9				0001
Purchased Call/SFC/SFC0615$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/19/2023	12/17/2024	12/21/2023	Expire	1	2,309,202	428.74									491				0001
Purchased Call/SPX/SPXB052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/22/2023	08/22/2029	08/24/2023	Expire	1	31,446,000	4387.55													0001
Purchased Call/SPX/SPX2616$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	05/03/2023	Expire	1	3,207,000	100									(36)				0001
Purchased Call/SPX/SPX2616$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	05/04/2023	Expire	1	3,652,000	100									(38)				0001
Purchased Call/NFC/NFC1617$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/22/2023	11/22/2024	11/27/2023	Exercise	1	26,291,050	248.27		27,714	30,482	2,768			30,482		(20,248)				0001
Purchased Call/SPX/SPX2614$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2023	03/26/2024	03/30/2023	Expire	1	2,255,545	250									(169)				0001
Purchased Call/SPX/SPXF002$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/07/2024	08/09/2023	Expire	1	2,092,000	4518.44									30				0001

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Purchased Call/SPX/SPX2616SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	05/09/2023	Expire	1	3,302,000	100									40				0001
Purchased Call/SPX/SPX2616SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	05/09/2023	Expire	1	3,978,000	100									49				0001
Purchased Call/SFC/SFC0615SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	12/26/2023	Expire	1	733,919	425.69									226				0001
Purchased Call/NFC/NFC161TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	11/28/2023	Expire	1	4,980,314	248.02									763				0001
Purchased Call/SPX/SPXB055SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/10/2023	Expire	1	6,375,000	4443.42													0001
Purchased Call/SPX/SPX2617SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	05/25/2023	Expire	1	1,888,000	100									(18)				0001
Purchased Call/SPX/SPXB054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire	1	3,357,000	4402.2									201				0001
Purchased Call/SFC/SFC0616SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/26/2023	12/22/2025	12/28/2023	Expire	1	771,382	430.13									132				0001
Purchased Call/SPX/SPX2615SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	04/18/2023	Expire	1	2,034,000	267.8									16				0001
Purchased Call/SPX/SPXB054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	09/21/2023	Expire	1	4,775,000	100									73				0001
Purchased Call/SPX/SPXB055SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	10/03/2023	Expire	1	4,586,000	100									296				0001
Purchased Call/NFC/NFC161TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	11/29/2024	12/04/2023	Expire	1	12,268,094	247.66									3,175				0001
Purchased Call/SPX/SPX2616SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	05/09/2023	Expire	1	1,474,000	264.89									38				0001
Purchased Call/SPX/SPXB055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	09/27/2023	Expire	1	1,695,000	4270.21									264				0001
Purchased Call/SFC/SFC0615SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2023	12/18/2024	12/21/2023	Expire	1	3,205,664	430.48									885				0001
Purchased Call/SPX/SPX2618S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	05/31/2023	Expire	1	3,643,000	100									126				0001
Purchased Call/SPX/SPX2618S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	05/31/2023	Expire	1	3,204,000	100									211				0001
Purchased Call/SPX/SPX2617SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2024	05/26/2023	Expire	1	2,329,347	255									(70)				0001
Purchased Call/SPX/SPX2618SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	06/06/2023	Expire	1	2,180,000	100									85				0001
Purchased Call/SPX/SPX2618SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	06/15/2023	Expire	1	2,111,000	100									(11)				0001
Purchased Call/NFC/NFC161TSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	12/04/2023	Expire	1	9,570,526	247.66									917				0001
Purchased Call/SPX/SPX2618SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	06/20/2023	Expire	1	5,009,000	100									230				0001
Purchased Call/SPX/SPX2618SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	06/21/2023	Expire	1	5,331,000	100									249				0001
Purchased Call/SPX/SPX2619SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	06/27/2023	Expire	1	2,923,000	100									101				0001
Purchased Call/NFC/NFC161USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	12/05/2023	Exercise	1	3,406,946	248.17		6,015	5,718	(297)			5,718		(5,460)				0001
Purchased Call/SPX/SPX261BSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	09/11/2023	Expire	1	1,591,861	264									449				0001
Purchased Call/SPX/SPXB055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	09/27/2023	Expire	1	2,610,091	4321									206				0001
Purchased Call/SPX/SPX261CS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	09/22/2023	Expire	1	2,032,000	262.82									148				0001
Purchased Call/SPX/SPX261CSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	10/03/2023	Expire	1	1,979,000	274.08									267				0001
Purchased Call/SPX/SPX261ASH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	08/08/2023	Expire	1	3,674,000	100									184				0001

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Purchased Call/SPX/SPX261ASP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	08/14/2023	Expire	1	2,195,000	100									149				0001
Purchased Call/NFC/NFC161US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	12/08/2023	Exercise	1	14,908,156	245.24		6,216	9,473	3,257			9,473		(3,815)				0001
Purchased Call/SPX/SPX261CSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/01/2024	10/05/2023	Expire	1	2,050,918	282									31				0001
Purchased Call/SPX/SPX261CSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	10/11/2023	Expire	1	2,290,000	280.46									280				0001
Purchased Call/SPX/SPXB057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/25/2023	10/17/2025	10/27/2023	Expire	1	1,349,637	4285									56				0001
Purchased Call/SPX/SPX261ASV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	08/22/2023	Expire	1	1,651,000	100									125				0001
Purchased Call/SPX/SPX261BS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	08/24/2023	Expire	1	2,875,000	100									42				0001
Purchased Call/SPX/SPX261DS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	10/13/2023	Expire	1	1,419,000	262.68									129				0001
Purchased Call/SPX/SPX261BSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	08/29/2023	Expire	1	1,363,000	100									109				0001
Purchased Call/SPX/SPX261BSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	08/31/2023	Expire	1	3,411,000	100									39				0001
Purchased Call/SPX/SPXB055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/12/2023	Expire	1	2,679,438	4336									181				0001
Purchased Call/SPX/SPX261CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	09/20/2023	Expire	1	2,227,000	100									49				0001
Purchased Call/SPX/SPX261CSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	10/03/2023	Expire	1	1,079,000	100									93				0001
Purchased Call/SPX/SPXB055SII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/12/2023	Expire	1	2,310,907	4336									224				0001
Purchased Call/SPX/SPX261CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	10/11/2023	Expire	1	2,267,000	100									39				0001
Purchased Call/SPX/SPX261CSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	10/11/2023	Expire	1	1,724,000	100									42				0001
Purchased Call/SPX/SPXB056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	10/24/2023	Expire	1	4,426,000	4224.16									592				0001
Purchased Call/SPX/SPX261ESY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	11/28/2023	Expire	1	1,639,000	281.52									274				0001
Purchased Call/SPX/SPXB056SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	2,239,000	4217.04									49				0001
Purchased Call/SPT/SPT000CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/10/2023	11/10/2025	11/14/2023	Expire	1	1,531,000	4630.06									324				0001
Purchased Call/SPT/SPT000CS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	12/20/2023	12/18/2025	12/22/2023	Expire	1	1,442,207	4863									99				0001
Purchased Call/SPX/SPX261DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	10/19/2023	Expire	1	3,900,000	100									74				0001
Purchased Call/SPX/SPX261DSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	10/20/2023	Expire	1	4,237,000	100									81				0001
Purchased Call/SPX/SPXB056SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	3,456,000	4217.04									95				0001
Purchased Call/SPX/SPXB057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire	1	1,785,000	4137.23									424				0001
Purchased Call/SPX/SPX261DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	10/26/2023	Expire	1	2,581,000	100									49				0001
Purchased Call/SPX/SPX261DSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	10/31/2023	Expire	1	5,523,000	100									365				0001
Purchased Call/SPT/SPT000AS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/11/2023	04/10/2024	04/13/2023	Expire	1	1,609,148	4137									(126)				0001
Purchased Call/SPX/SPX261FSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2024	11/28/2023	Expire	1	1,813,178	282									296				0001
Purchased Call/SPX/SPXB056S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,308,000	261.54									808				0001

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Purchased Call/SPX/SPXB057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	10/31/2023	Expire	1	6,967,000	4117.37									1,056				0001
Purchased Call/SPX/SPX261ESB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	11/07/2023	Expire	1	2,480,000	100									265				0001
Purchased Call/SPX/SPX261ESM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,091,000	100									53				0001
Purchased Call/SPT/SPT000AS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2023	04/18/2024	04/21/2023	Expire	1	2,221,832	4122									(163)				0001
Purchased Call/SPT/SPT000ASA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	04/25/2023	Expire	1	2,240,106	4118									86				0001
Purchased Call/SPX/SPXB057SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2025	10/26/2023	Expire	1	1,552,019	4169									272				0001
Purchased Call/SPX/SPX261FS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,869,338	267									244				0001
Purchased Call/SPX/SPX261FS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,532,000	100									69				0001
Purchased Call/SPX/SPX261FS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	12/05/2023	Expire	1	3,226,000	100									287				0001
Purchased Call/SPT/SPT000ASL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/23/2023	06/20/2024	06/27/2023	Expire	1	1,973,994	4263									324				0001
Purchased Call/SPT/SPT000ASN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/27/2024	06/30/2023	Expire	1	1,912,575	4250									(7)				0001
Purchased Call/SPX/SPX261FSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	12/13/2023	Expire	1	3,987,000	100									159				0001
Purchased Call/SPX/SPX261FSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	12/19/2023	Expire	1	4,436,000	100									431				0001
Purchased Call/SPT/SPT000AS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/05/2023	Expire	1	1,384,000	4297.21									397				0001
Purchased Call/SPT/SPT000AST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/09/2024	07/11/2023	Expire	1	1,440,000	4246.48									302				0001
Purchased Call/SPX/SPXB057SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire	1	5,378,000	4193.8									123				0001
Purchased Call/SPX/SPXB058S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/02/2023	Expire	1	4,783,509	4167									423				0001
Purchased Call/SPT/SPT000BS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	08/11/2023	Expire	1	1,410,000	4307.29									58				0001
Purchased Call/SPT/SPT000BS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/02/2024	08/11/2023	Expire	1	2,328,058	4311									89				0001
Purchased Call/SPX/SPXB058SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire	1	3,356,000	4237.86									166				0001
Purchased Call/SPX/SPXB059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/09/2023	Expire	1	3,605,000	4378.38									385				0001
Purchased Call/SPX/SPX261GS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	12/29/2023	Expire	1	4,952,000	100									156				0001
Purchased Call/SPX/SPX261GSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	01/02/2024	Expire	1	1,087,000	100									163				0001
Purchased Call/SPT/SPT000BSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2023	08/22/2024	08/29/2023	Expire	1	1,657,726	4229									551				0001
Purchased Call/SPT/SPT000BSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,186,907	4322									997				0001
Purchased Call/SPX/SPXB059SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2023	Expire	1	1,963,000	4347.35									476				0001
Purchased Call/SPX/SPXB058S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire	1	4,068,000	100									83				0001
Purchased Call/SPX/SPXB059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/14/2023	Expire	1	5,172,000	100									417				0001
Purchased Call/SPT/SPT000BSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	09/12/2023	Expire	1	1,433,000	4280.81									502				0001
Purchased Call/SPT/SPT000BSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/05/2023	10/04/2024	10/10/2023	Expire	1	1,939,704	4127									1,117				0001

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Purchased Call/SPX/SPXB05AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/17/2023	Expire	1	3,408,000	100									83				0001
Purchased Call/SPX/SPXB05ASG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2023	Expire	1	4,032,000	100									344				0001
Purchased Call/SPT/SPT000BSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,329,000	4093.7									575				0001
Purchased Call/SPT/SPT000CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/10/2023	11/08/2024	11/14/2023	Expire	1	1,812,000	4197.7									862				0001
Purchased Call/SPT/SPT000CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/21/2023	12/19/2024	12/26/2023	Expire	1	1,963,267	4442									1,466				0001
Purchased Call/SPT/SPT000CSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	01/03/2024	Expire	1	2,496,946	4475									910				0001
Purchased Call/SPX/SPXB059SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	11/13/2023	Expire	1	1,949,042	4357									996				0001
Purchased Call/SPX/SPXB05CSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire	1	5,090,000	4604.37													0001
Purchased Call/SPX/SPXB059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,102,564	263									790				0001
Purchased Call/SPX/SPXB05AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/17/2023	Expire	1	2,086,000	4502.88									157				0001
Purchased Call/SPX/SPXB05BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	11/28/2023	Expire	1	3,302,000	4559.34									513				0001
Purchased Call/SPX/SPXB05BSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/28/2023	Expire	1	2,561,000	4559.34									280				0001
Purchased Call/SPX/SPXB05BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/21/2024	11/28/2023	Expire	1	1,579,290	4538									555				0001
Purchased Call/SPX/SPXB05BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/21/2024	11/28/2023	Expire	1	1,743,357	4540									805				0001
Purchased Call/SPX/SPXB05BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/27/2023	Expire	1	1,496,000	4556.62													0001
Purchased Call/SPX/SPXB05CSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	12/19/2023	Expire	1	1,387,000	4955.15									143				0001
Purchased Call/SPX/SPXB05DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,950,000	100									152				0001
Purchased Call/SPX/SPXB05CS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2023	12/02/2024	12/07/2023	Expire	1	1,594,337	4595									161				0001
Purchased Call/SPX/SPXB05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	12/12/2023	Expire	1	1,493,000	4604.37													0001
Purchased Call/SPX/SPXG001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/11/2023	08/09/2024	08/15/2023	Expire	1	4,873,000	100									244				0001
Purchased Call/SPX/SPXG001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire	1	4,766,000	100									40				0001
Purchased Call/SPX/SPXB05CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire	1	4,455,000	4604.37									1,941				0001
Purchased Call/SPX/SPXB05CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire	1	1,964,000	4604.37													0001
Purchased Call/SPX/SPXB05CSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/11/2023	12/06/2024	12/13/2023	Expire	1	3,119,999	4575									364				0001
Purchased Call/SPX/SPXG000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/06/2024	08/10/2023	Expire	1	4,455,640	4478									154				0001
Purchased Call/SPX/SPXB05DS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire	1	2,732,000	4719.19									1,202				0001
Purchased Call/NFC/NFC161US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	12/08/2023	Exercise	1	7,766,038	245.24	2,875	4,067	1,192				4,067		(2,036)				0001
Purchased Call/SPT/SPT013IISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/11/2023	01/10/2025	01/13/2023	Expire	1	1,725,468	4497									3				0001
Purchased Call/SPT/SPT013IISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/13/2023	01/14/2025	01/18/2023	Expire	1	2,011,000	4681.47									109				0001
Purchased Call/SPX/SPXB05DS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/12/2024	12/19/2023	Expire	1	2,400,793	4644									912				0001

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Purchased Call/SPT/SPT013IISST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/20/2023	Expire	1	1,504,000	4623.68									3				0001
Purchased Call/SPT/SPT013IISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/31/2023	01/28/2025	02/02/2023	Expire	1	1,734,922	4690									5				0001
Purchased Call/SPX/SPXG000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/07/2024	08/10/2023	Expire	1	4,775,991	4518									159				0001
Purchased Call/SPT/SPT013XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/17/2023	03/13/2025	03/21/2023	Expire	1	1,504,946	4599									100				0001
Purchased Call/SPT/SPT013XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/02/2023	06/03/2025	06/06/2023	Expire	1	1,511,000	4774.38									148				0001
Purchased Call/SPX/SPXB05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,556,692	4717									454				0001
Purchased Call/SPT/SPT013XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,490,885	4062									(9)				0001
Purchased Call/SPX/SPXB05DSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2023	Expire	1	4,683,000	4740.56									301				0001
Purchased Call/SPX/SPXG001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/09/2024	08/15/2023	Expire	1	1,912,482	4468									321				0001
Purchased Call/SPT/SPT013XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/24/2023	07/24/2025	07/26/2023	Expire	1	2,119,000	4904.48									79				0001
Purchased Call/SPT/SPT013YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/25/2023	10/24/2025	10/27/2023	Expire	1	1,493,618	4673									66				0001
Purchased Call/SPX/SPXG000SH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	08/11/2023	Expire	1	2,199,000	263.39									75				0001
Purchased Call/SPX/SPXG001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/09/2024	08/15/2023	Expire	1	2,274,366	4468									544				0001
Purchased Call/SPX/SPXB05DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/20/2023	Expire	1	2,246,334	4719									290				0001
Purchased Call/SPT/SPT013XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,312,093	4173									331				0001
Purchased Call/SPX/SPXB05DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	12/22/2023	Expire	1	2,118,641	4719									258				0001
Purchased Call/SPX/SPXB05DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	12/22/2023	Expire	1	1,617,229	4715									274				0001
Purchased Call/SPT/SPT0401SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	04/28/2025	05/09/2023	Expire	1	1,412,379	4615									143				0001
Purchased Call/SPT/SPT013XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire	1	1,546,000	4253.01									331				0001
Purchased Call/SPX/SPXB05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2024	12/22/2023	Expire	1	2,574,920	4768									280				0001
Purchased Call/SPX/SPXG003SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/23/2023	08/22/2024	08/25/2023	Expire	1	2,169,045	262									106				0001
Purchased Call/NFC/NFC161USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2025	12/12/2023	Expire	1	1,806,019	248.68									217				0001
Purchased Call/SPT/SPT0401SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2023	02/02/2024	02/06/2023	Expire	1	1,566,000	4030.93									(186)				0001
Purchased Call/SPX/SPXG001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/09/2024	08/16/2023	Expire	1	2,045,831	4467									80				0001
Purchased Call/SPT/SPT0401S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2023	02/06/2024	02/10/2023	Expire	1	2,123,839	3962									(322)				0001
Purchased Call/SPT/SPT0401S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2023	02/16/2024	02/22/2023	Expire	1	2,865,000	3917.36									(198)				0001
Purchased Call/SPX/SPXG002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/18/2023	08/19/2024	08/22/2023	Expire	1	3,985,000	4369.71									218				0001
Purchased Call/SPT/SPT0401S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2023	03/01/2024	03/03/2023	Expire	1	2,153,000	3856.55									(281)				0001
Purchased Call/SPT/SPT0401SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/13/2024	03/21/2023	Expire	1	1,499,305	3946									(63)				0001
Purchased Call/SPT/SPT0503SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2025	01/27/2023	Expire	1	1,586,309	4585									5				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPT/SPT0504S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/01/2023	02/28/2025	03/03/2023	Expire	1	1,786,225	4582									11				0001
Purchased Call/SPT/SPT0401S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	05/07/2024	05/09/2023	Expire	1	1,443,000	4148.94									103				0001
Purchased Call/SPT/SPT0402SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2024	11/07/2023	Expire	1	1,504,000	4200.64									683				0001
Purchased Call/SPX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	12/27/2023	Expire	1	29,374,000	4754.63													0001
Purchased Call/SPT/SPT0504S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/26/2023	04/25/2025	04/28/2023	Expire	1	1,427,000	4535.93									29				0001
Purchased Call/SPT/SPT0402SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2024	11/10/2023	Expire	1	1,570,000	4214.83									216				0001
Purchased Call/SPT/SPT0402SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2024	11/21/2023	Expire	1	1,563,000	4266.57									757				0001
Purchased Call/SPX/SPXB05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	12/28/2023	Expire	1	2,381,000	4774.75									318				0001
Purchased Call/SPT/SPT0402SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/20/2024	12/27/2023	Expire	1	1,717,000	4452.93									1,261				0001
Purchased Call/SPX/SPX1408SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,132,000	260.67									670				0001
Purchased Call/SPX/SPX1409SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,434,000	275.09									177				0001
Purchased Call/SPX/SPX1409SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2024	11/07/2023	Expire	1	1,696,000	283.09									142				0001
Purchased Call/SPX/SPXB05ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/17/2024	12/29/2023	Expire	1	1,543,201	4719									262				0001
Purchased Call/SPT/SPT0504S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/14/2023	07/15/2024	07/18/2023	Expire	1	1,431,000	4340.93									317				0001
Purchased Call/SPX/SPX1409SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/08/2024	11/14/2023	Expire	1	1,709,000	281.46									204				0001
Purchased Call/SPX/SPXB05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2024	12/29/2023	Expire	1	2,020,471	4765									319				0001
Purchased Call/SPT/SPT0504SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/04/2023	08/01/2024	08/08/2023	Expire	1	1,736,869	4375									391				0001
Purchased Call/SPX/SPXB05ESY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	01/03/2024	Expire	1	3,576,622	4782									642				0001
Purchased Call/SPX/SPX1407SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	03/17/2023	Expire	1	1,984,000	100									(65)				0001
Purchased Call/SPX/SPX1408S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/12/2024	07/18/2023	Expire	1	4,588,000	100									202				0001
Purchased Call/SPX/SPX1408S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	07/18/2023	Expire	1	3,666,000	100									162				0001
Purchased Call/SPX/SPX1408S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2024	08/08/2023	Expire	1	2,212,000	100									168				0001
Purchased Call/SPX/SPXG004S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	08/28/2023	08/28/2024	08/30/2023	Expire	1	10,387,000	4433.31									455				0001
Purchased Call/SPX/SPX1408S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2023	08/09/2024	08/11/2023	Expire	1	2,844,000	100									32				0001
Purchased Call/SPX/SPX1408SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	10/03/2023	Expire	1	1,989,000	100									217				0001
Purchased Call/SPX/SPX1408SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/10/2023	Expire	1	1,741,000	100									289				0001
Purchased Call/SPX/SPX1409SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2023	10/11/2024	10/16/2023	Expire	1	1,522,000	100									177				0001
Purchased Call/SPX/SPXG004S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	3,855,000	4497.63									55				0001
Purchased Call/SPX/SPX1409S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	10/17/2023	Expire	1	1,104,000	100									128				0001
Purchased Call/SPX/SPX1409S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2024	10/17/2023	Expire	1	4,154,000	100									284				0001

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Purchased Call/SPX/SPXG004SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	2,267,000	4497.63									52				0001
Purchased Call/SPX/SPX1409SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/23/2023	Expire	1	1,769,000	100									184				0001
Purchased Call/SPX/SPX1409SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2023	12/20/2024	12/26/2023	Expire	1	2,025,000	100									367				0001
Purchased Call/SPX/SPXG001SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire	1	1,511,000	100									17				0001
Purchased Call/SPX/SPXG004SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	2,017,000	4497.63									56				0001
Purchased Call/NFC/NFC161USN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	12/18/2023	Expire	1	13,224,520	255.96									3,263				0001
Purchased Call/SPX/SPXG004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/29/2024	09/01/2023	Expire	1	2,424,223	4498									127				0001
Purchased Call/NFC/NFC161VS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	12/26/2023	Expire	1	16,393,007	257.05									5,493				0001
Purchased Call/SPX/SPXG005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/29/2024	09/01/2023	Expire	1	1,655,128	4498									91				0001
Purchased Call/SPX/SPXG005SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	09/06/2023	Expire	1	3,495,000	4515.77									1,133				0001
Purchased Call/SPX/SPXG005SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/03/2024	09/06/2023	Expire	1	2,072,000	4515.77									670				0001
Purchased Call/SPX/SPXG005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	08/30/2024	09/07/2023	Expire	1	1,865,013	4516									79				0001
Purchased Call/SPX/SPXG007SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,889,000	100									41				0001
Purchased Call/SPX/SPXG007S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/12/2023	09/12/2024	09/14/2023	Expire	1	1,512,000	100									32				0001
Purchased Call/NFC/NFC161VS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	12/27/2023	Expire	1	5,179,251	257.17									892				0001
Purchased Call/SPX/SPXG005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/05/2023	08/30/2024	09/07/2023	Expire	1	2,384,327	4516									110				0001
Purchased Call/SPX/SPXG006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/04/2024	09/08/2023	Expire	1	2,632,694	4516									119				0001
Purchased Call/SPX/SPXG006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2023	09/05/2024	09/11/2023	Expire	1	1,584,664	4502									302				0001
Purchased Call/SPX/SPXG007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire	1	1,701,956	4467									345				0001
Purchased Call/SPX/SPXG008S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,333,000	4450.32									585				0001
Purchased Call/SPX/SPXG008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/16/2024	09/19/2023	Expire	1	4,508,000	4450.32									501				0001
Purchased Call/SPX/SPXG008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/13/2024	09/19/2023	Expire	1	1,947,804	4467									466				0001
Purchased Call/SPX/SPXG009SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire	1	3,378,000	4443.95									103				0001
Purchased Call/SPX/SPXG009SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2023	09/18/2024	09/21/2023	Expire	1	3,255,530	4454									223				0001
Purchased Call/SPX/SPXG009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2023	09/18/2024	09/21/2023	Expire	1	2,186,683	4454									159				0001
Purchased Call/SPX/SPXG009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2023	09/20/2024	09/25/2023	Expire	1	1,914,957	4402									401				0001
Purchased Call/SPX/SPXG00ASP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2023	Expire	1	4,461,000	4320.06									584				0001
Purchased Call/SPX/SPXG00BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	09/27/2023	Expire	1	2,896,000	4337.44									48				0001
Purchased Call/SPX/SPXG00CSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,856,000	100									45				0001
Purchased Call/SPX/SPXG00BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/28/2023	Expire	1	1,997,000	4273.53									102				0001

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Purchased Call/SPX/SPXG00BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2023	09/26/2025	09/29/2023	Expire	1	2,166,000	5184.98									98				0001
Purchased Call/SPX/SPXG00DSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2024	10/11/2023	Expire	1	5,017,000	4308.5													0001
Purchased Call/SPX/SPXG00CSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,615,000	100									58				0001
Purchased Call/SPX/SPXG00DS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/06/2023	10/07/2024	10/11/2023	Expire	1	1,161,000	100									184				0001
Purchased Call/SPX/SPXG00DSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2024	10/11/2023	Expire	1	1,742,000	4308.5													0001
Purchased Call/SPX/SPXG00BSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire	1	6,801,000	4299.7									913				0001
Purchased Call/SPX/SPXG00BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2023	09/26/2025	10/02/2023	Expire	1	2,991,000	5323.03									353				0001
Purchased Call/SPX/SPXG00DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2023	10/06/2025	10/11/2023	Expire	1	1,577,000	5105.57									388				0001
Purchased Call/NFC/NFC161VSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	01/03/2024	Expire	1	11,245,523	257.01									2,311				0001
Purchased Call/SPX/SPXG00ESP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/11/2023	Expire	1	2,305,048	4309									217				0001
Purchased Call/SPX/SPXG00GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2025	10/19/2023	Expire	1	2,024,991	4327									333				0001
Purchased Call/SPX/SPXG00HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/24/2023	10/21/2025	10/26/2023	Expire	1	1,490,618	5253									57				0001
Purchased Call/SPX/SPXG00FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/11/2024	10/17/2023	Expire	1	4,305,000	4327.78									558				0001
Purchased Call/SPX/SPXG00FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/11/2024	10/18/2023	Expire	1	3,157,471	4331									332				0001
Purchased Call/SPX/SPXG00HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	03/08/2024	10/26/2023	Expire	1	8,500,000	4400													0001
Purchased Call/SPX/SPXG00ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/24/2025	11/01/2023	Expire	1	1,507,432	4913									94				0001
Purchased Call/SPX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/02/2023	10/31/2025	11/06/2023	Expire	1	1,525,080	4167									935				0001
Purchased Call/SPX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/01/2024	11/08/2023	Expire	1	1,757,336	4318									222				0001
Purchased Call/SPX/SPX150XSN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/12/2023	01/10/2024	01/17/2023	Expire	1	1,657,660	247									(226)				0001
Purchased Call/SPX/SPXG00JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/01/2024	11/08/2023	Expire	1	3,743,814	4358									343				0001
Purchased Call/SPX/SPXG00JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/01/2024	11/09/2023	Expire	1	1,935,103	4358									242				0001
Purchased Call/SPX/SPXG00JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Expire	1	2,645,784	4366									186				0001
Purchased Call/SPX/SPXG00JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Expire	1	6,387,429	4366									546				0001
Purchased Call/SPX/SPXG00KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Expire	1	8,858,573	4366									844				0001
Purchased Call/SPX/SPXG00KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Expire	1	2,248,480	4366									267				0001
Purchased Call/SPX/SPX150YSW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/31/2023	01/30/2024	02/02/2023	Expire	1	1,645,081	249									(215)				0001
Purchased Call/SPX/SPX150ZSD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/06/2023	02/06/2024	02/08/2023	Expire	1	4,453,000	100									(117)				0001
Purchased Call/SPX/SPX150ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	02/10/2023	Expire	1	1,724,000	100									(94)				0001
Purchased Call/SPX/SPXG00KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,344,787	4383									643				0001
Purchased Call/SPX/SPXC177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	01/05/2023	Expire	1	4,621,000	3824.14									(282)				0001

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Purchased Call/SPX/SPXC177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2023	Expire	1	6,069,000	3919.25									(362)				0001
Purchased Call/SPX/SPXG00LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Expire	1	3,665,000	4415.24									1,436				0001
Purchased Call/SPX/SPXG00LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,568,000	4411.55									115				0001
Purchased Call/SPX/SPXG00LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,982,000	4411.55									323				0001
Purchased Call/SPX/SPXG00LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/14/2024	11/16/2023	Expire	1	2,785,000	4495.7									333				0001
Purchased Call/SPX/SPXC178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	01/13/2023	Expire	1	3,582,000	3969.61									(215)				0001
Purchased Call/SPX/SPXC178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/18/2023	Expire	1	5,075,000	3999.09									(185)				0001
Purchased Call/SPX/SPXG00MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/13/2024	11/16/2023	Expire	1	3,216,020	4412									345				0001
Purchased Call/SPX/SPXG00MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/14/2024	11/17/2023	Expire	1	2,886,239	4496									382				0001
Purchased Call/SPX/SPXC178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/20/2023	Expire	1	2,467,000	3928.86									(154)				0001
Purchased Call/SPX/SPXC179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,826,000	4117.86													0001
Purchased Call/SPX/SPXC178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024	01/20/2023	Expire	1	2,091,524	3999									(152)				0001
Purchased Call/SPX/SPXC179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/10/2023	Expire	1	2,339,000	4117.86													0001
Purchased Call/SPX/SPXC178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2023	01/25/2024	01/27/2023	Expire	1	2,425,000	4016.22									(217)				0001
Purchased Call/SPX/SPXC179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2024	02/06/2023	Expire	1	3,118,149	4076									(378)				0001
Purchased Call/SPX/SPXG00MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire	1	2,943,000	4508.24									1,198				0001
Purchased Call/SPX/SPXG00MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/14/2024	11/20/2023	Expire	1	1,645,426	4496									466				0001
Purchased Call/SPX/SPX2500SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/14/2023	02/09/2024	02/16/2023	Expire	1	1,416,668	250									(183)				0001
Purchased Call/SPX/SPX2501S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/28/2023	02/23/2024	03/02/2023	Expire	1	1,369,371	259									(79)				0001
Purchased Call/SPX/SPXG00MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire	1	2,179,394	4503									552				0001
Purchased Call/SPX/SPXG00NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,455,000	4547.38									113				0001
Purchased Call/SPX/SPXG00JSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/06/2023	11/06/2024	11/08/2023	Expire	1	2,448,000	100									83				0001
Purchased Call/SPX/SPXG000S4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	11/22/2023	11/21/2029	11/27/2023	Expire	1	170,000	100													0001
Purchased Call/SPX/SPXG00NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/20/2024	11/22/2023	Expire	1	4,716,000	4547.38									551				0001
Purchased Call/SPX/SPXG00NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/15/2024	11/22/2023	Expire	1	1,566,365	4514									139				0001
Purchased Call/SPX/SPX2501SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/10/2023	03/11/2024	03/14/2023	Expire	1	5,486,000	100									(38)				0001
Purchased Call/SPX/SPXG00NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2024	11/24/2023	Expire	1	2,019,037	4547									425				0001
Purchased Call/SPX/SPXG000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/27/2023	11/27/2024	11/29/2023	Expire	1	2,125,000	4550.43									259				0001
Purchased Call/SPX/SPXC179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2024	02/21/2023	Expire	1	2,543,720	4136									(156)				0001
Purchased Call/SPX/SPX2501SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/28/2023	02/23/2024	03/02/2023	Expire	1	1,684,296	263									(70)				0001

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Purchased Call/SPX/SPX2501$J	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/08/2023	03/07/2024	03/10/2023	Expire	1	1,553,801	250									(157)				0001
Purchased Call/SPX/SPX2502$1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/14/2023	03/14/2024	03/16/2023	Expire	1	1,675,000	100									(81)				0001
Purchased Call/SPX/SPX2502$9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/22/2023	03/22/2024	03/24/2023	Expire	1	2,180,000	100									(68)				0001
Purchased Call/SPX/SPXC179$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/13/2024	02/21/2023	Expire	1	1,899,016	4137									(121)				0001
Purchased Call/SPX/SPXG00P$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/29/2024	12/01/2023	Expire	1	4,813,000	4550.58									606				0001
Purchased Call/SPX/SPXC179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/23/2023	Expire	1	1,876,381	4079									(131)				0001
Purchased Call/SPX/SPXC179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	02/24/2023	Expire	1	1,970,200	4079									(197)				0001
Purchased Call/SPX/SPXG00P$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/27/2024	12/04/2023	Expire	1	2,239,300	4551									733				0001
Purchased Call/SPX/SPXG00P$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,047,761	4551									545				0001
Purchased Call/SPX/SPXC17A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/23/2024	02/28/2023	Expire	1	2,470,000	3970.04									(89)				0001
Purchased Call/SPX/SPX2503$F	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/14/2023	04/15/2024	04/18/2023	Expire	1	5,317,000	100									26				0001
Purchased Call/SPX/SPX2503$I	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/14/2023	04/16/2024	04/18/2023	Expire	1	3,013,000	100									27				0001
Purchased Call/SPX/SPXC17A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/22/2024	03/02/2023	Expire	1	1,488,662	3991									(146)				0001
Purchased Call/SPX/SPX2503$K	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/17/2023	04/17/2024	04/19/2023	Expire	1	3,223,000	100									(42)				0001
Purchased Call/SPX/SPX2504$B	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	04/28/2023	Expire	1	3,214,000	100									(36)				0001
Purchased Call/SPX/SPX2502$II	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/03/2023	04/03/2024	04/05/2023	Expire	1	1,700,000	252.54									(120)				0001
Purchased Call/SPX/SPX2504$C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/26/2023	04/26/2024	04/28/2023	Expire	1	2,147,000	100									(47)				0001
Purchased Call/SPX/SPX2504$L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/03/2023	05/03/2024	05/05/2023	Expire	1	2,893,000	100									(30)				0001
Purchased Call/SPX/SPXG00P$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire	1	2,524,000	4594.63									440				0001
Purchased Call/SPX/SPXC17A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2024	03/02/2023	Expire	1	2,230,054	3982									(216)				0001
Purchased Call/SPX/SPXC17A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	03/01/2024	03/03/2023	Expire	1	5,761,000	3951.39									(254)				0001
Purchased Call/SPX/SPX2505$O	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,722,000	255.84									267				0001
Purchased Call/SPX/SPX2505$Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,535,000	273.75									66				0001
Purchased Call/SPX/SPXG00P$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/02/2024	12/05/2023	Expire	1	3,052,000	4594.63									360				0001
Purchased Call/SPX/SPXG00P$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/02/2024	12/05/2023	Expire	1	2,194,000	4594.63									323				0001
Purchased Call/SPX/SPXC17A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/01/2024	03/07/2023	Expire	1	2,802,887	3981									(132)				0001
Purchased Call/SPX/SPXC17A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/08/2024	03/13/2023	Expire	1	2,479,038	3992									(87)				0001
Purchased Call/SPX/SPXG00S$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/27/2024	12/05/2023	Expire	1	3,023,784	4554									1,440				0001
Purchased Call/SPX/SPXG00S$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,388,000	4569.78									305				0001
Purchased Call/SPX/SPX2505$T	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,381,577	255									225				0001

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Purchased Call/SPX/SPXC17BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/08/2024	03/14/2023	Expire	1	2,068,000	3861.59									(45)				0001
Purchased Call/SPX/SPXG00QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,379,000	4569.78									325				0001
Purchased Call/SPX/SPXG00RS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/11/2023	Expire	1	2,338,361	4549									836				0001
Purchased Call/SPX/SPXC17CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/25/2023	Expire	1	1,853,000	4062.84									614				0001
Purchased Call/SPX/SPX2505S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	05/11/2023	05/10/2024	05/15/2023	Expire	1	4,967,000	100									70				0001
Purchased Call/SPX/SPX2507S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	07/28/2023	07/26/2024	08/01/2023	Expire	1	3,120,000	266.09									654				0001
Purchased Call/SPX/SPX2507SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FFQ7349	08/11/2023	08/12/2024	08/15/2023	Expire	1	2,125,000	278.25									194				0001
Purchased Call/SPX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Expire	1	4,115,000	100									(103)				0001
Purchased Call/SPX/SPX2611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/31/2023	Expire	1	3,460,000	100									(84)				0001
Purchased Call/SPX/SPXC17CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/12/2024	04/19/2023	Expire	1	2,620,411	4146									(167)				0001
Purchased Call/SPX/SPX2610SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	01/10/2023	Expire	1	1,742,000	255.62									(136)				0001
Purchased Call/SPX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2023	01/05/2024	01/13/2023	Expire	1	1,626,380	256									(138)				0001
Purchased Call/SPX/SPXC17CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2024	04/24/2023	Expire	1	1,894,621	4155									54				0001
Purchased Call/SPX/SPXG00RSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/10/2024	12/12/2023	Expire	1	2,045,000	4604.37									365				0001
Purchased Call/SPX/SPX2611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/11/2024	01/18/2023	Expire	1	1,557,460	248									(200)				0001
Purchased Call/SBC/SBC0175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	07/10/2023	Exercise	1	50,266	234.26			1,225	254			1,225		(1,494)				0001
Purchased Call/SPX/SPX2611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2024	01/31/2023	Expire	1	2,997,000	100									(69)				0001
Purchased Call/SPX/SPX2612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Expire	1	6,110,000	100									(71)				0001
Purchased Call/SPX/SPXC17CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/25/2023	Expire	1	3,057,000	4133.52									75				0001
Purchased Call/SPX/SPXC17CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	04/26/2023	Expire	1	1,917,953	4134									(105)				0001
Purchased Call/SPX/SPXG00SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/12/2023	12/10/2024	12/14/2023	Expire	1	2,366,646	4604									289				0001
Purchased Call/SPX/SPXG00SSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire	1	2,085,000	4707.09									131				0001
Purchased Call/SPX/SPX2613SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	03/07/2023	Expire	1	2,214,000	262.87									(47)				0001
Purchased Call/SPX/SPX2612SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/28/2023	Expire	1	3,930,000	100									(48)				0001
Purchased Call/SPX/SPX2613SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2024	03/07/2023	Expire	1	3,319,000	100									(32)				0001
Purchased Call/SPX/SPXC17DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	04/27/2023	Expire	1	2,059,000	4071.63									(67)				0001
Purchased Call/SPX/SPX2613SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/21/2023	Expire	1	1,669,309	248									(43)				0001
Purchased Call/SPX/SPX2613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/21/2023	Expire	1	1,333,078	249									(32)				0001
Purchased Call/SPX/SPX2613SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2024	03/08/2023	Expire	1	3,587,000	100									(75)				0001
Purchased Call/SPX/SPX2613SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	03/22/2023	Expire	1	2,191,000	100									(56)				0001

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Purchased Call/SPX/SPXC17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	04/27/2023	Expire	1	3,512,000	4071.63									(135)				0001
Purchased Call/SPX/SPXG00SS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire	1	3,276,000	4707.09									288				0001
Purchased Call/SPX/SPX2614SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2024	04/03/2023	Expire	1	1,439,979	250									(7)				0001
Purchased Call/SPX/SPX2614SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/04/2023	04/04/2024	04/06/2023	Expire	1	3,979,000	100									(58)				0001
Purchased Call/SBC/SBC0175SIII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	06/27/2023	Exercise	1	67,576	235.51			1,429	109			1,429		(1,480)				0001
Purchased Call/SPX/SPX2615S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/11/2023	04/11/2024	04/13/2023	Expire	1	1,865,000	100									(41)				0001
Purchased Call/SPX/SPX2615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/12/2024	04/18/2023	Expire	1	2,310,336	253									45				0001
Purchased Call/SPX/SPXC17DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/23/2024	04/27/2023	Expire	1	4,096,318	4134									(137)				0001
Purchased Call/SPX/SPX2616S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2024	05/02/2023	Expire	1	1,529,000	100									24				0001
Purchased Call/SPX/SPX2616SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2024	05/04/2023	Expire	1	2,008,000	100									(34)				0001
Purchased Call/SPX/SPXC17DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	05/01/2023	Expire	1	2,648,561	4056									111				0001
Purchased Call/SPX/SPXG00TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2023	Expire	1	2,170,000	4740.56									141				0001
Purchased Call/SPX/SPX2616SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2024	05/02/2023	Expire	1	1,516,000	254.17									69				0001
Purchased Call/SPX/SPXG00TST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/26/2023	Expire	1	2,542,000	4746.75									786				0001
Purchased Call/SPX/SPXC17DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/03/2024	05/09/2023	Expire	1	2,237,000	4136.25									66				0001
Purchased Call/SPX/SPXC17DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/10/2024	05/16/2023	Expire	1	3,561,000	4124.08									167				0001
Purchased Call/SPX/SPXG00US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/26/2023	Expire	1	1,907,530	4698									911				0001
Purchased Call/SPX/SPXC17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2023	Expire	1	1,698,000	4192.63									(39)				0001
Purchased Call/SPX/SPXG00USU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/29/2023	Expire	1	3,720,000	4781.58									574				0001
Purchased Call/SPX/SPXG00VSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/30/2024	01/03/2024	Expire	1	2,520,000	4769.83									640				0001
Purchased Call/SBC/SBC0176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/21/2024	06/26/2023	Exercise	1	104,630	234.47			2,069	(56)			2,069		(2,266)				0001
Purchased Call/SPX/SPXC17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/06/2023	Expire	1	1,748,000	4258.82									613				0001
Purchased Call/SPX/SPX2616SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2024	05/17/2023	Expire	1	4,417,000	100									(37)				0001
Purchased Call/SPX/SPX2617S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,121,000	100									56				0001
Purchased Call/SPX/SPXC17FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/12/2023	06/06/2025	06/14/2023	Expire	1	2,222,217	4282									193				0001
Purchased Call/SPX/SPX2617SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/20/2024	05/23/2023	Expire	1	2,212,000	100									60				0001
Purchased Call/SPX/SPXC17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2023	05/24/2024	05/30/2023	Expire	1	2,172,847	4115									305				0001
Purchased Call/SPX/SPX2618S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/31/2023	05/30/2024	06/02/2023	Expire	1	1,361,546	256									(35)				0001
Purchased Call/SPX/SPX2618S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/24/2024	05/31/2023	Expire	1	3,216,000	100									108				0001
Purchased Call/SPX/SPX2618SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,083,000	100									72				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	03/22/2023	Exercise	1	52,192	234.64			705	(336)			705		(1,112)				0001
Purchased Call/SPX/SPXC17FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire	1	2,010,000	4293.93									184				0001
Purchased Call/SPX/SPX2619S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/21/2023	06/21/2024	06/23/2023	Expire	1	2,158,000	100									(5)				0001
Purchased Call/SPX/SPXC17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/21/2023	Expire	1	3,141,000	4409.59									326				0001
Purchased Call/SPX/SPX261BSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/30/2024	09/01/2023	Expire	1	2,185,000	265.15									117				0001
Purchased Call/SPX/SPX2619SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,247,000	100									129				0001
Purchased Call/SPX/SPX2619SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/02/2024	07/05/2023	Expire	1	4,137,000	100									239				0001
Purchased Call/SPX/SPX261BSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/09/2024	09/12/2023	Expire	1	2,899,000	278.1									345				0001
Purchased Call/SPX/SPX2619SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/02/2024	07/05/2023	Expire	1	2,766,000	100									238				0001
Purchased Call/SPX/SPX2619SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2024	07/11/2023	Expire	1	1,988,000	100									101				0001
Purchased Call/SPX/SPXC17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/19/2024	07/25/2023	Expire	1	3,115,456	4535									527				0001
Purchased Call/SPX/SPX2619SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/09/2024	07/11/2023	Expire	1	4,248,000	100									175				0001
Purchased Call/SPX/SPX2619SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/13/2023	07/12/2024	07/17/2023	Expire	1	6,951,000	100									308				0001
Purchased Call/SPX/SPX261BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,124,000	263.98									640				0001
Purchased Call/SPX/SPX261CS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2024	09/19/2023	Expire	1	1,450,000	278.1									182				0001
Purchased Call/SPX/SPXC17GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/26/2024	08/01/2023	Expire	1	2,055,000	4582.23									368				0001
Purchased Call/SPX/SPX261AS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/26/2023	07/26/2024	07/28/2023	Expire	1	4,154,000	100									22				0001
Purchased Call/SPX/SPX261ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2024	08/02/2023	Expire	1	2,444,000	100									22				0001
Purchased Call/SPX/SPX261CS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/25/2024	09/27/2023	Expire	1	1,795,000	261.2									139				0001
Purchased Call/SPX/SPX8150SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDCJBGJIIY9T8XKCSX06	01/04/2023	01/02/2024	01/06/2023	Expire	1	3,831,821	3839									(624)				0001
Purchased Call/SPX/SPX261ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2024	08/08/2023	Expire	1	3,860,000	100									193				0001
Purchased Call/SPX/SPX261ASN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/07/2024	08/09/2023	Expire	1	3,348,000	100									24				0001
Purchased Call/SPX/SPX8151SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDCJBGJIIY9T8XKCSX06	02/06/2023	01/31/2025	02/08/2023	Expire	1	1,466,371	4134									27				0001
Purchased Call/SPX/SPX261CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/25/2024	10/03/2023	Expire	1	1,563,672	276									178				0001
Purchased Call/SBC/SBC0176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	11/29/2023	Exercise	1	50,118	233.05			1,052	(23)			1,052		(1,203)				0001
Purchased Call/SPX/SPX261AST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2024	08/16/2023	Expire	1	1,680,000	100									29				0001
Purchased Call/SPX/SPXC17FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/21/2023	Expire	1	2,212,000	4387.54									1,130				0001
Purchased Call/SPX/SPX261ASY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2024	08/22/2023	Expire	1	1,849,000	100									184				0001
Purchased Call/SPX/SPX261BSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2024	08/22/2023	Expire	1	1,549,000	100									112				0001
Purchased Call/SPX/SPX8150SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDCJBGJIIY9T8XKCSX06	01/10/2023	01/09/2024	01/12/2023	Expire	1	3,769,922	3895									(332)				0001

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Purchased Call/SPX/SPX261BS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	08/23/2023	Expire	1	2,560,000	100									32				0001
Purchased Call/SPX/SPX261BSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	08/29/2023	Expire	1	3,840,000	100									217				0001
Purchased Call/SPX/SPXC17HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	08/17/2023	Expire	1	1,450,180	4471									172				0001
Purchased Call/SPX/SPX8150ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	01/13/2023	01/11/2024	01/18/2023	Expire	1	2,195,194	3970									(175)				0001
Purchased Call/SPX/SPXC17GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2024	08/01/2023	Expire	1	2,289,000	4582.23									245				0001
Purchased Call/SPX/SPX8151S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	01/27/2023	01/26/2024	01/31/2023	Expire	1	2,356,000	4070.56									(104)				0001
Purchased Call/SPX/SPXC17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	08/04/2023	Expire	1	2,376,000	4513.39									58				0001
Purchased Call/SPX/SPX261BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	09/08/2023	Expire	1	2,346,000	100									30				0001
Purchased Call/SPX/SPX261CS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	09/28/2023	Expire	1	3,539,000	100									53				0001
Purchased Call/SPX/SPX261CSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	10/05/2023	Expire	1	4,989,000	100									77				0001
Purchased Call/SPX/SPX261CSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	10/11/2023	Expire	1	3,205,000	100									282				0001
Purchased Call/SPX/SPX261DSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	10/27/2023	Expire	1	1,788,000	258.3									185				0001
Purchased Call/SPX/SPX261ES0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	10/31/2023	Expire	1	2,575,000	256.66									960				0001
Purchased Call/SPX/SPX8150SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	01/13/2023	01/11/2024	01/18/2023	Expire	1	2,612,003	3970									(333)				0001
Purchased Call/SPX/SPX261DSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	10/24/2023	Expire	1	2,614,000	100									291				0001
Purchased Call/SPX/SPX261DSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	10/26/2023	Expire	1	2,365,000	100									72				0001
Purchased Call/SPX/SPX261ESV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	11/24/2023	Expire	1	1,483,000	266.56									397				0001
Purchased Call/SPX/SPX8151S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	01/31/2023	01/29/2024	02/02/2023	Expire	1	2,715,064	4071									(383)				0001
Purchased Call/SPX/SPXC17GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/10/2023	Expire	1	2,833,000	4499.38									41				0001
Purchased Call/SPX/SPX261DSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	10/31/2023	Expire	1	2,940,000	100									195				0001
Purchased Call/SPX/SPX261DSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	10/31/2023	Expire	1	2,246,000	100									228				0001
Purchased Call/SPX/SPXC17HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	08/18/2023	Expire	1	2,488,000	4404.33									87				0001
Purchased Call/SPX/SPX261FSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	12/05/2023	Expire	1	1,535,000	268.13									640				0001
Purchased Call/SPX/SPX261FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	12/05/2023	Expire	1	1,850,000	283.95									277				0001
Purchased Call/SPX/SPX261ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	11/03/2023	Expire	1	1,416,000	100									45				0001
Purchased Call/SPX/SPX261ES9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	11/06/2023	Expire	1	1,759,000	100									193				0001
Purchased Call/SBC/SBC0176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2022	02/23/2024	01/30/2023	Exercise	1	51,485	234.89			1,021	(28)			1,021		(1,164)				0001
Purchased Call/SPX/SPX261FSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2024	12/15/2023	Expire	1	1,619,286	285									96				0001
Purchased Call/SPX/SPX261ESG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	11/09/2023	Expire	1	3,006,000	100									69				0001
Purchased Call/SPX/SPX261ESH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	11/13/2023	Expire	1	2,067,000	100									242				0001

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Purchased Call/SPX/SPX8151ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/13/2023	02/09/2024	02/15/2023	Expire	1	2,640,828	4101									(349)				0001
Purchased Call/SPX/SPX8152SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/03/2023	03/01/2024	03/07/2023	Expire	1	2,078,000	4045.64									(42)				0001
Purchased Call/SPX/SPX8151SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/15/2023	02/15/2024	02/17/2023	Expire	1	2,280,000	4147.6									(146)				0001
Purchased Call/SPX/SPXC17HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/22/2023	Expire	1	2,604,735	4370									559				0001
Purchased Call/SPX/SPX261ESO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	11/15/2023	Expire	1	2,146,000	100									93				0001
Purchased Call/SPX/SPX261ESU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/17/2023	11/15/2024	11/21/2023	Expire	1	1,878,000	100									238				0001
Purchased Call/SPX/SPXC17HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	08/23/2023	Expire	1	3,198,628	4370									148				0001
Purchased Call/SPX/SPX261FSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	12/12/2023	Expire	1	2,083,000	100									289				0001
Purchased Call/SPX/SPX261FSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	12/18/2023	Expire	1	6,397,000	100									603				0001
Purchased Call/SPX/SPXC171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	08/25/2023	Expire	1	3,858,894	4390									151				0001
Purchased Call/SPX/SPXC171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	09/11/2023	Expire	1	3,338,000	4451.14									697				0001
Purchased Call/SPX/SPX8152SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/13/2023	03/08/2024	03/15/2023	Expire	1	2,472,460	3918									(239)				0001
Purchased Call/SPX/SPX8152SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/15/2023	03/13/2024	03/17/2023	Expire	1	2,884,108	3856									(216)				0001
Purchased Call/SPX/SPXC171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire	1	3,491,164	4453									1,043				0001
Purchased Call/SPX/SPXC17JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,257,000	4461.9									127				0001
Purchased Call/SPX/SPX8152SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/17/2023	03/15/2024	03/21/2023	Expire	1	3,754,634	3895									(104)				0001
Purchased Call/SPX/SPX8153S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/28/2023	03/26/2024	03/30/2023	Expire	1	5,094,780	3971									(370)				0001
Purchased Call/SPX/SPXC17JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	09/26/2023	Expire	1	2,158,000	4257.42									1,114				0001
Purchased Call/SPX/SPXC17JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/18/2023	Expire	1	3,067,000	4505.1									676				0001
Purchased Call/SPX/SPXC17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	10/06/2023	Expire	1	1,644,783	4196									267				0001
Purchased Call/SPX/SPXC17JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2023	Expire	1	2,661,000	4453.53									163				0001
Purchased Call/SPX/SPX8153S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/30/2023	03/28/2024	04/03/2023	Expire	1	2,149,069	3972									(11)				0001
Purchased Call/SPX/SPX8153SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/31/2023	03/28/2024	04/04/2023	Expire	1	2,134,739	4028									(11)				0001
Purchased Call/SBC/SBC0176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/14/2024	02/17/2023	Exercise	1	159,129	232.53			4,717	1,044			4,717		(3,834)				0001
Purchased Call/SPX/SPXC17KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2024	10/12/2023	Expire	1	11,761,865	4335									861				0001
Purchased Call/SPX/SPXC17KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/11/2024	10/16/2023	Expire	1	2,597,000	4349.61									791				0001
Purchased Call/SPX/SPX8153SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,466,400	4051									(6)				0001
Purchased Call/SPX/SPX261GSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	01/03/2024	Expire	1	10,060,000	100									658				0001
Purchased Call/SPX/SPX8153SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/12/2023	04/11/2024	04/14/2023	Expire	1	1,527,882	4107									(102)				0001
Purchased Call/SPX/SPXC17KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/17/2023	Expire	1	3,120,000	4327.78									528				0001

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Purchased Call/SPX/SPXC17LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	10/24/2023	Expire	1	2,338,165	4282									589				0001
Purchased Call/SPX/SPX8154S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/14/2023	04/12/2024	04/18/2023	Expire	1	2,562,364	4146									45				0001
Purchased Call/SPX/SPX8154S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/21/2023	04/19/2024	04/25/2023	Expire	1	1,906,925	4155									60				0001
Purchased Call/SBC/SBC0176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/28/2022	03/25/2024	02/06/2023	Exercise	1	162,618	235.87			3,529	(138)			3,529		(3,753)				0001
Purchased Call/SPX/SPXC17LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/23/2023	10/20/2025	10/25/2023	Expire	1	1,543,937	4245									249				0001
Purchased Call/SPX/SPX8151SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/09/2023	02/04/2025	02/13/2023	Expire	1	1,627,923	4931									125				0001
Purchased Call/SPX/SPX8154SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/21/2023	04/22/2024	04/25/2023	Expire	1	3,253,000	4133.52													0001
Purchased Call/SPX/SPXC17LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,815,912	4283									510				0001
Purchased Call/SPX/SPXC17LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/20/2023	10/18/2024	10/24/2023	Expire	1	1,523,012	4290									546				0001
Purchased Call/SPX/SPX8154SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/27/2023	04/25/2024	05/01/2023	Expire	1	1,600,151	4072									68				0001
Purchased Call/SPX/SPX8154SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/29/2024	05/02/2023	Expire	1	1,612,000	4169.48									32				0001
Purchased Call/SPX/SPXC17LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/23/2023	10/23/2024	10/25/2023	Expire	1	5,980,000	4217.04									562				0001
Purchased Call/SPX/SPXC17LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/23/2023	10/18/2024	10/25/2023	Expire	1	1,845,958	4224									150				0001
Purchased Call/SPX/SPX8155S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/10/2023	05/09/2024	05/12/2023	Expire	1	2,162,074	4134									(93)				0001
Purchased Call/SPX/SPX8155SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/15/2023	05/10/2024	05/17/2023	Expire	1	2,012,257	4132									(87)				0001
Purchased Call/SPX/SPXC17MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	3,752,000	4382.78													0001
Purchased Call/SPX/SPXC17LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/24/2023	03/28/2024	10/26/2023	Expire	1	8,500,000	4100									66				0001
Purchased Call/SPX/SPXC17LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,532,000	4137.23									798				0001
Purchased Call/SPX/SPXC17MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	2,151,000	4382.78													0001
Purchased Call/SPX/SPX8155SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/18/2023	05/16/2024	05/22/2023	Expire	1	1,960,422	4110									151				0001
Purchased Call/SPX/SPX8155SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/26/2023	05/29/2025	05/31/2023	Expire	1	1,565,000	4157.09									790				0001
Purchased Call/SPX/SPX8156S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/14/2023	06/14/2024	06/16/2023	Expire	1	1,116,000	4372.59									(4)				0001
Purchased Call/SPX/SPX8157SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/18/2023	07/18/2024	07/20/2023	Expire	1	1,613,000	4554.98									5				0001
Purchased Call/SPX/SPX8156SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2023	Expire	1	3,134,000	4328.82									(6)				0001
Purchased Call/SBC/SBC0177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/05/2022	04/04/2024	02/09/2023	Exercise	1	298,594	236.35			6,845	282			6,845		(6,907)				0001
Purchased Call/SPX/SPXC17MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/31/2023	10/31/2024	11/02/2023	Expire	1	2,050,000	4193.8									96				0001
Purchased Call/SPX/SPXC17MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/02/2023	11/01/2024	11/06/2023	Expire	1	2,712,230	4238									780				0001
Purchased Call/SPX/SPX8156SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2023	Expire	1	2,087,000	4328.82									(5)				0001
Purchased Call/SPX/SPX8156SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2023	Expire	1	3,202,000	4328.82									(11)				0001
Purchased Call/SPX/SPX8158SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire	1	3,810,000	4387.55													0001

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Purchased Call/SPX/SPX8158S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/04/2023	08/05/2024	08/08/2023	Expire	1	1,007,000	4478.03									90				0001
Purchased Call/SPX/SPXC17MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/07/2023	Expire	1	2,225,000	4358.34									235				0001
Purchased Call/SPX/SPX8158SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/08/2023	09/10/2024	09/12/2023	Expire	1	1,766,000	4457.49									198				0001
Purchased Call/SPX/SPX8159SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/28/2023	09/27/2024	10/02/2023	Expire	1	1,910,000	4299.7									128				0001
Purchased Call/SPX/SPXC17MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2024	11/07/2023	Expire	1	2,995,000	4358.34									309				0001
Purchased Call/SPX/SPX8156SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/28/2023	06/28/2024	06/30/2023	Expire	1	3,962,000	4376.86									(5)				0001
Purchased Call/SPX/SPX8157SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/24/2023	07/24/2024	07/26/2023	Expire	1	5,898,000	4554.64									105				0001
Purchased Call/SPX/SPXC17NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	12/11/2023	Expire	1	1,625,878	4527									908				0001
Purchased Call/SPX/SPX8158SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire	1	6,652,000	4387.55									131				0001
Purchased Call/SPX/SPX8158SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire	1	1,908,000	4387.55									46				0001
Purchased Call/SPX/SPXC17NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2024	12/07/2023	Expire	1	3,006,000	4567.18									166				0001
Purchased Call/SPX/SPXC17NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	01/03/2024	12/11/2023	Expire	1	4,550,000	4000									(41)				0001
Purchased Call/SPX/SPXC170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2023	12/06/2024	12/14/2023	Expire	1	2,062,532	4573									234				0001
Purchased Call/SPX/SPXC170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	12/19/2023	Expire	1	2,597,000	4719.19									479				0001
Purchased Call/SPX/SPX8159SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/03/2023	10/02/2024	10/05/2023	Expire	1	4,961,628	4288									401				0001
Purchased Call/SPX/SPX8159SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/06/2023	10/04/2024	10/11/2023	Expire	1	1,878,000	4308.5									650				0001
Purchased Call/SPX/SPXC170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	12/29/2023	Expire	1	2,472,408	4755									295				0001
Purchased Call/SBC/SBC0177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	08/10/2023	Exercise	1	53,214	235.96			1,461	267			1,461		(1,308)				0001
Purchased Call/SPX/SPX8159SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/13/2023	10/11/2024	10/17/2023	Expire	1	2,454,751	4352									873				0001
Purchased Call/SPX/SPX815AS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/20/2023	10/18/2024	10/24/2023	Expire	1	3,449,000	4224.16									571				0001
Purchased Call/SBC/SBC0177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/11/2024	06/15/2023	Exercise	1	124,204	235.35			2,997	197			2,997		(2,897)				0001
Purchased Call/SPX/SPX815ASA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/25/2023	10/23/2024	10/27/2023	Expire	1	1,640,715	4218									170				0001
Purchased Call/SPX/SPX815ASH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/27/2023	10/25/2024	10/31/2023	Expire	1	2,391,319	4137									888				0001
Purchased Call/SPX/SPX815ASY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/05/2024	11/07/2023	Expire	1	1,074,000	4358.34									159				0001
Purchased Call/SPX/SPX815BSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/10/2023	11/12/2024	11/14/2023	Expire	1	1,170,000	4415.24									101				0001
Purchased Call/SPX/SPX815ASJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/31/2023	10/31/2024	11/02/2023	Expire	1	3,237,000	4193.8									347				0001
Purchased Call/SPX/SPX815AS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/02/2023	11/01/2024	11/06/2023	Expire	1	3,393,000	4317.78									637				0001
Purchased Call/SPX/SPX815BSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/08/2023	12/06/2024	12/12/2023	Expire	1	3,485,000	4604.37													0001
Purchased Call/SPX/SPX815BSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/21/2023	11/21/2024	11/24/2023	Expire	1	1,514,000	4538.19									86				0001
Purchased Call/SPX/SPX815ASP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/02/2023	11/01/2024	11/06/2023	Expire	1	3,110,000	4317.78									704				0001

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Purchased Call/SPX/SPX815CS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/22/2023	12/20/2024	12/27/2023	Expire	1	2,700,000	4754.63													0001
Purchased Call/SPX/SPX815BS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/04/2024	11/07/2023	Expire	1	3,151,000	4358.34									539				0001
Purchased Call/SPX/SPX815960	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/15/2023	09/16/2025	09/19/2023	Expire	1	1,491,000	5487.24									158				0001
Purchased Call/SBC/SBC0177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	07/12/2023	Exercise	1	59,769	233.35			1,788	371			1,788		(1,481)				0001
Purchased Call/SPX/SPX815BS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/05/2024	11/07/2023	Expire	1	2,079,000	4358.34									448				0001
Purchased Call/SPX/SPX815BSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/17/2023	11/18/2024	11/21/2023	Expire	1	1,486,000	4514.02									236				0001
Purchased Call/SPX/SPX815BSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/30/2023	11/29/2024	12/04/2023	Expire	1	2,782,366	4554									1,261				0001
Purchased Call/SBC/SBC0177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024	05/04/2023	Exercise	1	50,826	234.55			897	(158)			897		(1,209)				0001
Purchased Call/SBC/SBC0178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2022	05/13/2024	02/16/2023	Exercise	1	102,841	231.1			2,993	508			2,993		(2,588)				0001
Purchased Call/SBC/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/17/2024	02/14/2023	Exercise	1	102,871	229.88			3,467	935			3,467		(2,706)				0001
Purchased Call/SBC/SBC0178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/03/2024	06/30/2023	Exercise	1	52,345	231.91			1,790	442			1,790		(1,394)				0001
Purchased Call/SBC/SBC0178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	05/11/2023	Exercise	1	109,924	231.68			2,593	(25)			2,593		(2,690)				0001
Purchased Call/SPX/SPX821FS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2023	Expire	1	2,685,000	3824.14									(124)				0001
Purchased Call/SBC/SBC0179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/21/2024	08/01/2023	Exercise	1	51,239	228.64			2,920	1,558			2,920		(1,442)				0001
Purchased Call/SPX/SPX821HSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,502,000	4070.56									(36)				0001
Purchased Call/SPX/SPX821HST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2023	Expire	1	1,834,000	100									(156)				0001
Purchased Call/SPX/SPX821GS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/18/2023	Expire	1	2,195,000	3999.09									(111)				0001
Purchased Call/SPX/SPX821GSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/17/2024	01/24/2023	Expire	1	2,364,302	3987									(262)				0001
Purchased Call/SPX/SPX821HSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/25/2024	01/31/2023	Expire	1	1,397,818	4017									(101)				0001
Purchased Call/SPX/SPX821FSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2025	01/10/2023	Expire	1	1,591,000	4812.37									112				0001
Purchased Call/SPX/SPX821HSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire	1	3,467,607	4060									(362)				0001
Purchased Call/SPX/SPX821IS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/03/2023	Expire	1	1,665,000	100									(100)				0001
Purchased Call/SPX/SPX821HSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2023	Expire	1	2,210,000	4017.77									(162)				0001
Purchased Call/SPX/SPX821IS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/03/2023	Expire	1	7,598,000	4119.21									(219)				0001
Purchased Call/SPX/SPX821ISO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	02/08/2023	Expire	1	1,506,334	5255									5				0001
Purchased Call/SPX/SPX821ISS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2023	02/06/2025	02/09/2023	Expire	1	1,452,306	4077									31				0001
Purchased Call/SPX/SPX821IS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024	02/03/2023	Expire	1	2,462,893	4018									(377)				0001
Purchased Call/SPX/SPX821KSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	11/04/2025	02/24/2023	Expire	1	2,005,000	6400									5				0001
Purchased Call/SPX/SPX821KSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/21/2025	02/28/2023	Expire	1	1,150,307	3994									97				0001
Purchased Call/SPX/SPX821KSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2025	02/28/2023	Expire	1	1,534,000	4994.31									96				0001

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Purchased Call/SPX/SPX821KSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	03/03/2023	Expire	1	1,500,185	4895									11				0001
Purchased Call/SPX/SPX821JSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/16/2023	02/15/2024	02/21/2023	Expire	1	1,833,239	4148									(22)				0001
Purchased Call/SPX/SPX821KSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/27/2023	02/27/2024	03/01/2023	Expire	1	1,269,000	3982.24									(28)				0001
Purchased Call/SPX/SPX821KSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	03/03/2023	Expire	1	1,550,588	5149									7				0001
Purchased Call/SPX/SPX821LS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,585,000	3861.59									(25)				0001
Purchased Call/SPX/SPX821LSA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024	03/14/2023	Expire	1	1,236,000	4054.67									(16)				0001
Purchased Call/SBC/SBC0179ST				Barclays Bank PLC . G5GSEF7VJP5I7OUK5573																				
	FixedAnnuityHedge	N/A	Equity/Index		07/18/2022	07/15/2024	04/24/2023	Exercise	1	171,838	229.56			6,858	2,242			6,858		(4,911)				0001
Purchased Call/SPX/SPX8211SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/03/2023	Expire	1	3,567,025	4077									(422)				0001
Purchased Call/SPX/SPX821JS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire	1	18,158,000	4090.46									(687)				0001
Purchased Call/SPX/SPX821MSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/16/2023	03/07/2025	03/20/2023	Expire	1	2,054,345	5011									114				0001
Purchased Call/SPX/SPX821JSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/13/2023	02/08/2024	02/15/2023	Expire	1	1,713,030	4118									(130)				0001
Purchased Call/SPX/SPX821KSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2024	03/07/2023	Expire	1	878,000	12290.81									(16)				0001
Purchased Call/SPX/SPX821MSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/20/2023	03/14/2025	03/22/2023	Expire	1	1,562,405	3917									67				0001
Purchased Call/SPX/SPX821NSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	04/07/2023	Expire	1	1,632,039	4101									78				0001
Purchased Call/SPX/SPX821NSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2025	04/10/2023	Expire	1	2,512,000	4039.75									776				0001
Purchased Call/SPX/SPX821MS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/17/2023	Expire	1	2,705,000	3891.93									(111)				0001
Purchased Call/SPX/SPX821MS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/17/2023	Expire	1	2,551,000	3891.93									(130)				0001
Purchased Call/SPX/SPX821NS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	03/31/2023	Expire	1	2,300,000	4027.81									(116)				0001
Purchased Call/SBC/SBC017AS1				Barclays Bank PLC . G5GSEF7VJP5I7OUK5573																				
	FixedAnnuityHedge	N/A	Equity/Index		07/25/2022	07/22/2024	03/20/2023	Exercise	1	152,168	231.16			4,611	424			4,611		(4,385)				0001
Purchased Call/SPX/SPX821NSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2023	Expire	1	684,000	13062.6									3				0001
Purchased Call/SPX/SPX821NSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/14/2023	04/12/2024	04/18/2023	Expire	1	2,066,435	4092									25				0001
Purchased Call/SPX/SPX821NST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/06/2023	04/09/2025	04/10/2023	Expire	1	2,127,000	5227.74									105				0001
Purchased Call/SPX/SPX8210SL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/27/2023	04/25/2025	05/01/2023	Expire	1	1,832,000	5204.34									101				0001
Purchased Call/SPX/SPX8210SG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	05/01/2023	Expire	1	3,887,000	4135.35									39				0001
Purchased Call/SPX/SPX8210SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/28/2023	04/29/2024	05/02/2023	Expire	1	691,000	13245.99									13				0001
Purchased Call/SPX/SPX8210SC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/16/2023	05/15/2024	05/18/2023	Expire	1	1,008,984	4135									(16)				0001
Purchased Call/SBC/SBC017AS7				Barclays Bank PLC . G5GSEF7VJP5I7OUK5573																				
	FixedAnnuityHedge	N/A	Equity/Index		08/01/2022	07/29/2024	08/03/2023	Exercise	1	50,120	233.21			2,102	713			2,102		(1,562)				0001
Purchased Call/SPX/SPX821RS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	05/23/2023	Expire	1	2,084,000	4191.98									39				0001
Purchased Call/SPX/SPX821RS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	05/23/2023	Expire	1	2,591,000	4191.98									89				0001
Purchased Call/SPX/SPX821PSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	05/09/2023	Expire	1	2,372,000	4136.25									46				0001

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Purchased Call/SPX/SPX821PSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	05/12/2023	Expire	1	3,539,000	4137.64									(60)				0001
Purchased Call/SPX/SPX821QS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/15/2023	05/15/2024	05/17/2023	Expire	1	1,867,000	4136.28									(41)				0001
Purchased Call/SPX/SPX821QSA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	05/18/2023	Expire	1	2,025,000	4109.9									(20)				0001
Purchased Call/SPX/SPX821QSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,644,978	4159									55				0001
Purchased Call/SBC/SBC017AS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/08/2022	08/02/2024	08/09/2023	Exercise	1	54,841	232.6			2,318	707			2,318		(1,746)				0001
Purchased Call/SPX/SPX821RSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/25/2023	05/24/2024	05/30/2023	Expire	1	1,952,000	4151.28									252				0001
Purchased Call/SPX/SPX821TSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024	06/08/2023	Expire	1	1,546,000	100									(19)				0001
Purchased Call/SPX/SPX821SS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024	05/31/2023	Expire	1	1,861,000	4205.45									246				0001
Purchased Call/SPX/SPX821SSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2023	Expire	1	1,622,000	105									45				0001
Purchased Call/SBC/SBC017ASH																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/10/2022	08/09/2024	06/13/2023	Exercise	1	70,101	233.16			2,135	5			2,135		(2,318)				0001
Purchased Call/SPX/SPX821SSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/31/2023	05/30/2025	06/02/2023	Expire	1	2,024,000	4179.83									158				0001
Purchased Call/SPX/SPX821SSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,059,000	4282.37									77				0001
Purchased Call/SPX/SPX821TS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2023	Expire	1	2,327,000	4282.37									76				0001
Purchased Call/SPX/SPX821US1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	06/16/2023	Expire	1	2,638,000	4372.59									(25)				0001
Purchased Call/SPX/SPX821US7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/16/2023	06/17/2024	06/21/2023	Expire	1	3,419,000	4409.59									225				0001
Purchased Call/SPX/SPX821USN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	4,059,000	4388.71									(31)				0001
Purchased Call/SPX/SPX821USN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/06/2023	Expire	1	3,932,000	100									78				0001
Purchased Call/SPX/SPX821VSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	2,148,000	4381.89									231				0001
Purchased Call/SPX/SPX821VSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	06/27/2023	Expire	1	4,582,000	4348.33									154				0001
Purchased Call/SPX/SPX821VSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	06/27/2023	Expire	1	2,120,000	4348.33									97				0001
Purchased Call/SPX/SPX821VSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	06/27/2023	Expire	1	6,896,000	4348.33									445				0001
Purchased Call/SPX/SPX821WS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/29/2023	06/28/2024	07/03/2023	Expire	1	1,939,000	4396.44									210				0001
Purchased Call/SPX/SPX821WSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	07/05/2023	Expire	1	2,221,000	4450.38									348				0001
Purchased Call/SPX/SPX821WSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	07/07/2023	Expire	1	4,768,000	4446.82									5				0001
Purchased Call/SPX/SPX821WSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	07/07/2023	Expire	1	4,684,000	4446.82									14				0001
Purchased Call/SPX/SPX821WSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/05/2023	07/03/2024	07/07/2023	Expire	1	4,330,833	4456									10				0001
Purchased Call/SPX/SPX821XS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,934,000	4411.59									220				0001
Purchased Call/SPX/SPX821XS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024	07/10/2023	Expire	1	2,060,000	4411.59									198				0001
Purchased Call/SPX/SPX821XS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2023	Expire	1	1,925,000	100									149				0001
Purchased Call/SPX/SPX821WSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/06/2023	Expire	1	1,312,000	100									39				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821XSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	07/14/2023	Expire	1	3,700,000	100									13				0001
Purchased Call/SPX/SPX821XS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	07/11/2023	Expire	1	2,675,000	4398.95									121				0001
Purchased Call/SPX/SPX821XS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	07/11/2023	Expire	1	3,584,000	4398.95									273				0001
Purchased Call/SPX/SPX821TSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2023	06/12/2024	06/15/2023	Expire	1	1,741,282	259									(29)				0001
Purchased Call/SPX/SPX821YSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2023	Expire	1	2,060,000	100									11				0001
Purchased Call/SPX/SPX821YSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,207,000	100									10				0001
Purchased Call/SPX/SPX821ZSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	07/24/2023	Expire	1	4,887,000	100									221				0001
Purchased Call/SPX/SPX821ZSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,850,000	100									174				0001
Purchased Call/SPX/SPX821ZSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	2,141,000	100									121				0001
Purchased Call/SPX/SPX821XSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	07/11/2023	Expire	1	2,351,000	4398.95									344				0001
Purchased Call/SPX/SPX821XSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2023	Expire	1	6,455,000	4398.95									492				0001
Purchased Call/SPX/SPX821XSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	4,274,000	4439.26									31				0001
Purchased Call/SPX/SPX821YSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	07/18/2023	Expire	1	2,009,000	4505.42									145				0001
Purchased Call/SPX/SPX821YSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2025	07/19/2023	Expire	1	1,578,262	5685									25				0001
Purchased Call/SPX/SPX821ZSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/18/2025	07/24/2023	Expire	1	1,871,710	4554									729				0001
Purchased Call/SPX/SPX821YSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	07/18/2023	Expire	1	3,796,000	4505.42									275				0001
Purchased Call/SPX/SPX821ZS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	07/21/2023	Expire	1	3,776,000	4565.72									24				0001
Purchased Call/SBC/SBC017ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/23/2022	08/22/2024	06/28/2023	Exercise	1	269,384	233.38			8,472	855			8,472		(7,885)				0001
Purchased Call/SPX/SPX821ZSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	07/25/2023	Expire	1	4,483,000	4536.34									343				0001
Purchased Call/SPX/SPX821ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2023	Expire	1	5,685,000	4536.34									497				0001
Purchased Call/SPX/SPX8150SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/09/2023	01/05/2024	01/11/2023	Expire	1	2,012,171	3825									(188)				0001
Purchased Call/SPX/SPX821LS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	03/10/2023	Expire	1	2,119,000	3992.01													0001
Purchased Call/SPX/SPX821ZSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	2,052,000	100									172				0001
Purchased Call/SPX/SPX8150SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/12/2023	01/10/2024	01/17/2023	Expire	1	2,538,207	3911									(204)				0001
Purchased Call/SPX/SPX8150SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/13/2023	01/12/2024	01/18/2023	Expire	1	4,113,000	3999.09									(237)				0001
Purchased Call/SPX/SPX8150SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/13/2023	01/12/2024	01/18/2023	Expire	1	1,712,763	3983									(200)				0001
Purchased Call/SPX/SPX8150SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/17/2023	01/12/2024	01/19/2023	Expire	1	2,084,221	3978									(310)				0001
Purchased Call/SPX/SPX8151S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,551,000	4070.56									(69)				0001
Purchased Call/SPX/SPX8151S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/27/2023	01/26/2024	01/31/2023	Expire	1	19,491,000	4070.56									(940)				0001
Purchased Call/SPX/SPX8152S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/22/2023	02/22/2024	02/24/2023	Expire	1	2,226,000	3991.05													0001

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Purchased Call/SPX/SPX8151SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/09/2023	02/07/2024	02/13/2023	Expire	1	3,447,792	4164									(290)				0001
Purchased Call/SPX/SPX8151SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/15/2023	02/12/2024	02/17/2023	Expire	1	1,767,079	4090									(138)				0001
Purchased Call/SPX/SPX8151SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/15/2023	02/12/2024	02/17/2023	Expire	1	1,897,973	4090									(258)				0001
Purchased Call/SPX/SPX8151SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/15/2023	02/13/2024	02/17/2023	Expire	1	2,515,385	4137									(189)				0001
Purchased Call/SPX/SPX8152QS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/16/2023	02/14/2024	02/21/2023	Expire	1	1,538,738	4136									(56)				0001
Purchased Call/SPX/SPX8152QF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/07/2023	03/01/2024	03/09/2023	Expire	1	1,683,792	3971									(181)				0001
Purchased Call/SPX/SPX8152QO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/15/2023	03/12/2024	03/17/2023	Expire	1	2,065,951	3862									(213)				0001
Purchased Call/SPX/SPX8152QR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/20/2023	03/15/2024	03/22/2023	Expire	1	2,442,957	3915									(206)				0001
Purchased Call/SBC/SBC017BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/12/2022	09/09/2024	10/13/2023	Exercise	1	121,098	232.57			3,228	(471)			3,228		(3,747)				0001
Purchased Call/SPX/SPX8152SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/23/2023	03/21/2024	03/27/2023	Expire	1	1,733,243	4003									(25)				0001
Purchased Call/SPX/SPX8152SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/23/2023	03/22/2024	03/27/2023	Expire	1	1,948,800	3937									(27)				0001
Purchased Call/SPX/SPX8154S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/14/2023	04/15/2024	04/18/2023	Expire	1	1,758,000	4137.64									9				0001
Purchased Call/SPX/SPX8153S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/30/2023	03/28/2024	04/03/2023	Expire	1	2,344,000	4050.83									(7)				0001
Purchased Call/SPX/SPX8153SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/31/2023	04/01/2024	04/04/2023	Expire	1	14,694,000	4109.31									3				0001
Purchased Call/SPX/SPX9210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire	1	2,334,000	100									17				0001
Purchased Call/SPX/SPX8153SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/04/2023	04/02/2024	04/06/2023	Expire	1	1,573,866	4109									(120)				0001
Purchased Call/SPX/SPX8153SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/06/2023	04/05/2024	04/10/2023	Expire	1	1,671,000	4105.02									5				0001
Purchased Call/SPX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,814,000	100									14				0001
Purchased Call/SPX/SPX9211S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	08/01/2023	Expire	1	2,976,000	100									145				0001
Purchased Call/SPX/SPX8154S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/18/2023	04/16/2024	04/20/2023	Expire	1	1,961,860	4139									(111)				0001
Purchased Call/SPX/SPX8154SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/24/2023	04/19/2024	04/26/2023	Expire	1	4,195,867	4130									(259)				0001
Purchased Call/SBC/SBC017BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024	11/06/2023	Exercise	1	54,674	229.41			1,683	180			1,683		(1,637)				0001
Purchased Call/SPX/SPX8154SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/27/2023	04/15/2024	05/01/2023	Expire	1	1,631,022	4129									45				0001
Purchased Call/SPX/SPX8154SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/29/2024	05/02/2023	Expire	1	2,138,000	4169.48									65				0001
Purchased Call/SPX/SPX9210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire	1	2,277,000	4554.64									13				0001
Purchased Call/SPX/SPX9210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	07/26/2023	Expire	1	4,500,049	4536									71				0001
Purchased Call/SPX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	1,050,000	105									5				0001
Purchased Call/SPX/SPX9211S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	08/01/2023	Expire	1	867,000	15750.93									69				0001
Purchased Call/SPX/SPX8154SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/26/2024	05/02/2023	Expire	1	2,555,274	4056									124				0001
Purchased Call/SPX/SPX8154SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/26/2024	05/02/2023	Expire	1	2,328,202	4135									90				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9211S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	08/01/2023	Expire	1	2,639,000	4582.23									273				0001
Purchased Call/SPX/SPX9211SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	07/31/2024	08/02/2023	Expire	1	2,126,000	4588.96									44				0001
Purchased Call/SPX/SPX8154SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	05/09/2023	05/09/2024	05/11/2023	Expire	1	2,700,000	4119.17									(83)				0001
Purchased Call/SPX/SPX8154SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	05/09/2023	05/07/2024	05/11/2023	Expire	1	2,531,385	4136									(120)				0001
Purchased Call/SPX/SPX9213SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2025	08/15/2023	Expire	1	1,529,000	5638.1									119				0001
Purchased Call/SPX/SPX9212S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2023	Expire	1	4,683,000	4518.44									132				0001
Purchased Call/SPX/SPX9212SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	5,958,000	4468.83									605				0001
Purchased Call/SPX/SPX9211S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	08/01/2023	Expire	1	2,282,000	100									188				0001
Purchased Call/SPX/SPX9213SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	08/22/2023	Expire	1	2,294,000	4369.71									121				0001
Purchased Call/SPX/SPX8151SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	02/03/2023	02/05/2025	02/07/2023	Expire	1	1,827,000	4090.98									435				0001
Purchased Call/SPX/SPX8155S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	05/11/2023	05/09/2024	05/15/2023	Expire	1	1,515,855	4119									101				0001
Purchased Call/SPX/SPX8155S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	05/15/2023	05/15/2024	05/17/2023	Expire	1	1,958,000	4136.28									(51)				0001
Purchased Call/SPX/SPX9213SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	08/16/2023	Expire	1	2,334,000	4489.72									32				0001
Purchased Call/SPX/SPX9213SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	4,796,000	4370.36									325				0001
Purchased Call/SPX/SPX8155S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	05/15/2023	05/15/2024	05/17/2023	Expire	1	3,372,000	4136.28									(94)				0001
Purchased Call/SPX/SPX8156SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	06/23/2023	06/21/2024	06/27/2023	Expire	1	1,450,000	4348.33									85				0001
Purchased Call/SPX/SPX9213SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	4,426,000	4370.36									507				0001
Purchased Call/SPX/SPX9214SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2023	Expire	1	1,010,000	105									64				0001
Purchased Call/SPX/SPX8156S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	06/16/2023	06/17/2024	06/21/2023	Expire	1	1,391,000	4409.59									115				0001
Purchased Call/SPX/SPX8157SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/26/2023	07/26/2024	07/28/2023	Expire	1	1,363,000	4566.75									7				0001
Purchased Call/SBC/SBC017CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/17/2024	04/14/2023	Exercise	1	111,365	226.83			4,400	533			4,400		(4,050)				0001
Purchased Call/SPX/SPX8156SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2023	Expire	1	3,220,000	4328.82									(12)				0001
Purchased Call/SPX/SPX8158SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire	1	5,713,000	4387.55													0001
Purchased Call/SPX/SPX8158SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire	1	3,867,000	4387.55													0001
Purchased Call/SPX/SPX8156SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	06/30/2023	06/28/2024	07/05/2023	Expire	1	1,674,000	4450.38									161				0001
Purchased Call/SPX/SPX9214S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	08/22/2023	Expire	1	2,886,000	4369.71									188				0001
Purchased Call/SPX/SPX8157SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/14/2023	07/16/2025	07/18/2023	Expire	1	3,170,000	4469.38									1,262				0001
Purchased Call/SPX/SPX9214SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	7,318,000	4376.31									418				0001
Purchased Call/SPX/SPX8158ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/08/2023	09/09/2024	09/12/2023	Expire	1	1,867,000	4457.49									114				0001
Purchased Call/SPX/SPX8159SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/29/2023	10/01/2024	10/03/2023	Expire	1	1,789,000	4288.05									121				0001

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Purchased Call/SPX/SPX8157SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/14/2023	07/12/2024	07/18/2023	Expire	1	2,516,050	4461									496				0001
Purchased Call/SPX/SPX8157SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/19/2023	07/19/2024	07/21/2023	Expire	1	4,252,000	4565.72									58				0001
Purchased Call/SPX/SPX9214SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,062,000	4376.31									146				0001
Purchased Call/SPX/SPX8159SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/29/2023	09/30/2024	10/03/2023	Expire	1	1,623,000	4288.05									203				0001
Purchased Call/SPX/SPX8159SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/29/2023	10/01/2024	10/03/2023	Expire	1	1,632,000	4288.05									204				0001
Purchased Call/SPX/SPX9214SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,295,000	4376.31									255				0001
Purchased Call/SPX/SPX8159SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	5,358,000	4320.06													0001
Purchased Call/SPX/SPX9214SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,019,000	4376.31									396				0001
Purchased Call/SPX/SPX9214SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	3,436,000	4376.31									759				0001
Purchased Call/SPX/SPX8157SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/24/2023	07/19/2024	07/26/2023	Expire	1	1,868,972	4536									32				0001
Purchased Call/SPX/SPX8159S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,685,000	4320.06									594				0001
Purchased Call/SPX/SPX9214SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/22/2024	08/28/2023	Expire	1	1,649,719	4388									336				0001
Purchased Call/SPX/SPX9214SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	4,475,934	4436									888				0001
Purchased Call/SPX/SPX8159S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	3,723,000	4320.06									967				0001
Purchased Call/SPX/SPX8159S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,104,252	4402									567				0001
Purchased Call/SBC/SBC017CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/24/2022	10/21/2024	07/05/2023	Exercise	1	137,733	227.26			7,588	3,209			7,588		(4,628)				0001
Purchased Call/SPX/SPX9215S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	3,345,000	4507.66									1,075				0001
Purchased Call/SPX/SPX9215S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	3,263,468	4514									897				0001
Purchased Call/SPX/SPX8159ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	10/06/2023	10/04/2024	10/11/2023	Expire	1	3,832,371	4258									1,923				0001
Purchased Call/SPX/SPX815AS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	10/19/2023	10/18/2024	10/23/2023	Expire	1	3,481,882	4315									887				0001
Purchased Call/SPX/SPX9215S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	2,246,701	4511									705				0001
Purchased Call/SPX/SPX9216SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	09/15/2023	Expire	1	1,543,139	4473									20				0001
Purchased Call/SPX/SPX9217S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	09/18/2023	Expire	1	1,872,000	4505.1									119				0001
Purchased Call/SPX/SPX9216S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire	1	2,832,000	4465.48									75				0001
Purchased Call/SPX/SPX815AS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	10/25/2023	10/24/2024	10/27/2023	Expire	1	3,929,104	4248									306				0001
Purchased Call/SPX/SPX815ASD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,269,229	4187									727				0001
Purchased Call/SPX/SPX9216SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/11/2024	09/13/2023	Expire	1	2,985,000	4487.46									42				0001
Purchased Call/SPX/SPX9216SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	09/14/2023	Expire	1	3,360,000	4461.9									48				0001
Purchased Call/SPX/SPX815ASZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	11/03/2023	11/05/2024	11/07/2023	Expire	1	1,668,000	4358.34									246				0001
Purchased Call/SPX/SPX815BS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	11/06/2023	11/06/2024	11/08/2023	Expire	1	2,529,000	4365.98									291				0001

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Purchased Call/SPX/SPX9216SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,268,000	4461.9									38				0001
Purchased Call/SPX/SPX9217SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	09/20/2023	Expire	1	1,287,000	100									40				0001
Purchased Call/SBC/SBC017CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/25/2022	10/24/2024	02/24/2023	Exercise	1	129,838	227.6				4,374	48		4,374		(4,487)				0001
Purchased Call/SPX/SPX9217SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	09/25/2023	Expire	1	7,207,000	4330									488				0001
Purchased Call/SPX/SPX9214SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2025	08/22/2023	Expire	1	1,542,000	5505.83									139				0001
Purchased Call/SPX/SPX9217SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	09/25/2023	Expire	1	2,160,000	4330									189				0001
Purchased Call/SPX/SPX9219SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/05/2023	10/03/2025	10/10/2023	Expire	1	1,529,000	5062.99									376				0001
Purchased Call/SPX/SPX8158SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/08/2023	09/09/2025	09/12/2023	Expire	1	1,877,000	4430.75									891				0001
Purchased Call/SPX/SPXF001SC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/03/2023	01/03/2024	01/05/2023	Expire	1	1,482,000	100									(91)				0001
Purchased Call/SPX/SPX9212SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2025	08/10/2023	Expire	1	1,165,000	4499.38													0001
Purchased Call/SPX/SPX815BSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,686,000	4569.78									223				0001
Purchased Call/SPX/SPX815BSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/05/2023	12/04/2024	12/07/2023	Expire	1	6,813,542	4570									774				0001
Purchased Call/SPX/SPX9217SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	3,331,000	4320.06									285				0001
Purchased Call/SPX/SPX9217SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	2,678,000	4320.06									373				0001
Purchased Call/SPX/SPX815BSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/08/2023	12/06/2024	12/12/2023	Expire	1	2,784,839	4558									1,352				0001
Purchased Call/SPX/SPX815BSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/12/2023	12/06/2024	12/14/2023	Expire	1	1,890,121	4599									301				0001
Purchased Call/SPX/SPX9218SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,551,000	4288.39									54				0001
Purchased Call/SPX/SPX921ASC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	10/23/2023	Expire	1	1,035,000	4278									78				0001
Purchased Call/SPX/SPX921BSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/11/2024	11/14/2023	Expire	1	1,664,000	100									213				0001
Purchased Call/SPX/SPX9218ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	2,882,000	4229.45									100				0001
Purchased Call/SPX/SPX921BSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,266,000	4508.24									110				0001
Purchased Call/SPX/SPX815CS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/26/2023	12/26/2024	12/28/2023	Expire	1	3,204,000	4774.75									494				0001
Purchased Call/SPX/SPX921BSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/20/2023	Expire	1	1,156,436	4500									96				0001
Purchased Call/SPX/SPX921BSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	11/21/2023	Expire	1	1,632,000	100									266				0001
Purchased Call/SPX/SPX815CSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/26/2024	01/03/2024	Expire	1	1,900,351	4775									616				0001
Purchased Call/SPX/SPX9219SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire	1	3,261,000	4349.61									439				0001
Purchased Call/SPX/SPX921ASE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	10/23/2023	Expire	1	3,142,000	4278									534				0001
Purchased Call/SPX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/23/2023	01/22/2024	01/25/2023	Expire	1	2,361,578	3982									(427)				0001
Purchased Call/SPX/SPXF001SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/04/2023	01/04/2024	01/06/2023	Expire	1	1,994,000	100									(106)				0001
Purchased Call/SPX/SPXF004S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	01/27/2023	Expire	1	2,325,000	4217.03									(94)				0001

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Purchased Call/SPX/SPXF004S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/26/2023	01/26/2024	01/30/2023	Expire	1	2,638,000	100									(114)				0001
Purchased Call/SPX/SPX921CSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2023	Expire	1	1,680,000	100									59				0001
Purchased Call/SPX/SPX921DSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	12/05/2023	Expire	1	1,276,000	4594.63									118				0001
Purchased Call/SPX/SPX921ASZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2023	05/10/2024	11/02/2023	Expire	1	2,085,000	4600									61				0001
Purchased Call/SPX/SPX921BSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2023	01/26/2024	11/17/2023	Expire	1	9,000,000	4200									(96)				0001
Purchased Call/SBC/SBC017CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	09/11/2023	Exercise	1	57,033	228.89			2,566	947			2,566		(1,724)				0001
Purchased Call/SPX/SPXF002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	01/17/2023	Expire	1	6,371,000	3983.17									(345)				0001
Purchased Call/SPX/SPX921CSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	11/27/2023	Expire	1	1,648,000	4499.66									1,208				0001
Purchased Call/SPX/SPX921DSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	12/06/2023	Expire	1	2,533,000	100									71				0001
Purchased Call/SPX/SPX921EST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	12/13/2023	Expire	1	3,342,000	100									99				0001
Purchased Call/SPX/SPX921CS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2023	Expire	1	2,835,000	4547.38									181				0001
Purchased Call/SPX/SPX921ESD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2023	12/05/2025	12/11/2023	Expire	1	1,439,000	5789.31									113				0001
Purchased Call/SPX/SPX921FS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	12/15/2023	Expire	1	1,266,000	100									56				0001
Purchased Call/SPX/SPX921FSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	12/19/2023	Expire	1	1,543,000	4719.19									151				0001
Purchased Call/SPX/SPXF005SQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	02/08/2023	02/08/2029	02/10/2023	Expire	1	349,000	100													0001
Purchased Call/SBC/SBC017CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2023	11/01/2024	01/06/2023	Expire	1	53,180	226.82									(158)				0001
Purchased Call/SPX/SPX921CSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2024	11/28/2023	Expire	1	5,141,000	4559.34									925				0001
Purchased Call/SPX/SPX921FSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2023	Expire	1	1,080,000	4719.19									105				0001
Purchased Call/SPX/SPX921ES5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/08/2023	Expire	1	2,846,000	4549.34									145				0001
Purchased Call/SPX/SPXF006S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/13/2023	02/13/2024	02/15/2023	Expire	1	2,276,000	100									(103)				0001
Purchased Call/SPX/SPXF006SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	02/21/2023	Expire	1	1,882,000	100									(53)				0001
Purchased Call/SPX/SPX921ES6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/08/2023	Expire	1	3,185,000	4549.34									226				0001
Purchased Call/SPX/SPX921ESK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/12/2023	Expire	1	1,005,000	100									201				0001
Purchased Call/SBC/SBC017DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/02/2024	02/17/2023	Exercise	1	215,757	231.05			8,171	1,483			8,171		(6,778)				0001
Purchased Call/SPX/SPX921FSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2023	Expire	1	2,858,000	4719.19									493				0001
Purchased Call/SPX/SPXF008S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/23/2023	02/23/2024	02/27/2023	Expire	1	2,234,000	100									(53)				0001
Purchased Call/SPX/SPXF009S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/04/2024	03/07/2023	Expire	1	1,363,000	100									(27)				0001
Purchased Call/SPX/SPXF006SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire	1	3,598,000	4079.09									(91)				0001
Purchased Call/SPX/SPXF006SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	02/22/2023	Expire	1	2,139,000	4079.09									(22)				0001
Purchased Call/SBC/SBC017DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2022	12/05/2024	06/09/2023	Exercise	1	160,892	230.17			6,596	1,438			6,596		(5,449)				0001

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Purchased Call/SPX/SPXF008S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/22/2023	01/30/2025	02/24/2023	Expire	1	2,005,000	3300									13				0001
Purchased Call/SBC/SBC017DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	11/17/2023	Exercise	1	52,610	230.09			2,021	355			2,021		(1,840)				0001
Purchased Call/SPX/SPXF009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2024	03/07/2023	Expire	1	3,829,000	4045.64									(40)				0001
Purchased Call/SPX/SPXF009SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2024	03/07/2023	Expire	1	2,472,000	4045.64									(56)				0001
Purchased Call/SPX/SPXF009SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/05/2024	03/07/2023	Expire	1	8,391,000	4045.64									(164)				0001
Purchased Call/SPX/SPXF009SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/05/2024	03/07/2023	Expire	1	2,011,000	4045.64									(45)				0001
Purchased Call/SBC/SBC017DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	06/05/2023	Exercise	1	334,425	228.11			8,093	1,117			8,093		(7,155)				0001
Purchased Call/SPX/SPXF009SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire	1	1,438,306	3951									(48)				0001
Purchased Call/SBC/SBC017ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2023	Expire	1	286,751	229.2									(18)				0001
Purchased Call/SPX/SPXF00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024	03/20/2023	Expire	1	1,842,000	100									(18)				0001
Purchased Call/SPX/SPXF00ESY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/05/2023	04/05/2024	04/07/2023	Expire	1	2,024,000	100									(69)				0001
Purchased Call/SPX/SPXF00FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/11/2023	04/05/2024	04/13/2023	Expire	1	2,145,424	4308									(61)				0001
Purchased Call/SPX/SPXF00FS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	04/06/2023	04/06/2029	04/10/2023	Expire	1	139,000	100													0001
Purchased Call/SPX/SPXF00FSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/11/2023	04/11/2024	04/13/2023	Expire	1	2,042,000	100									(77)				0001
Purchased Call/SBC/SBC017ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/09/2023	Expire	1	702,378	228.71									32				0001
Purchased Call/SBC/SBC017ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/20/2023	Exercise	1	2,987,968	231.32			9,218	9,790	572		9,790		(9,206)				0001
Purchased Call/SPX/SPXF00JSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/05/2023	05/03/2024	05/09/2023	Expire	1	1,409,000	100									33				0001
Purchased Call/SPX/SPXF00ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	03/28/2024	03/30/2023	Expire	1	2,275,000	3971.27									(83)				0001
Purchased Call/SPX/SPXF00KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/16/2023	05/10/2024	05/18/2023	Expire	1	1,705,416	4318									(27)				0001
Purchased Call/SPX/SPXF00JST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/09/2023	05/09/2024	05/11/2023	Expire	1	2,288,000	100									(46)				0001
Purchased Call/SPX/SPXF00KS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/12/2023	05/10/2024	05/16/2023	Expire	1	2,028,000	100									49				0001
Purchased Call/SPX/SPXF00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	03/28/2024	03/30/2023	Expire	1	2,488,000	3971.27									(109)				0001
Purchased Call/SPX/SPXF00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	05/16/2023	Expire	1	1,405,000	100									51				0001
Purchased Call/SPX/SPXF00KSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/16/2023	05/16/2024	05/18/2023	Expire	1	1,974,000	100									(41)				0001
Purchased Call/SBC/SBC017ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/06/2025	02/09/2023	Exercise	1	6,614,749	233.8			19,013	18,185	(829)		18,185		(18,931)				0001
Purchased Call/SPX/SPXF00MSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2023	05/24/2024	05/31/2023	Expire	1	1,460,000	100									105				0001
Purchased Call/SPX/SPXF00MSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2023	05/30/2024	06/01/2023	Expire	1	1,523,000	4205.52									(36)				0001
Purchased Call/SBC/SBC017ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/10/2023	Exercise	1	2,690,550	234.3			2,385	1,922	(464)		1,922		(2,260)				0001
Purchased Call/SPX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	01/10/2023	Expire	1	1,748,000	3895.08									(196)				0001
Purchased Call/SPX/SPX821FSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2023	01/05/2024	01/11/2023	Expire	1	1,799,538	4008									(107)				0001

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Purchased Call/SPX/SPX821FSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	01/10/2023	Expire	1	6,094,000	100									(160)				0001
Purchased Call/SPX/SPX821FSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	01/13/2023	Expire	1	8,347,000	100									(225)				0001
Purchased Call/SPX/SPX821GS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/19/2023	Expire	1	1,981,896	4146									(111)				0001
Purchased Call/SPX/SPXF00NSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	02/01/2024	06/07/2023	Expire	1	4,290,000	4100									(62)				0001
Purchased Call/SPX/SPX821GSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2023	Expire	1	2,735,000	3972.61													0001
Purchased Call/SPX/SPXF00OSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/08/2023	06/07/2024	06/12/2023	Expire	1	1,537,000	4293.93									40				0001
Purchased Call/SPX/SPXF00OSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	02/16/2024	06/07/2023	Expire	1	4,290,000	4150									(55)				0001
Purchased Call/SPX/SPXF00OSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,568,000	4283.85									(36)				0001
Purchased Call/SPX/SPX821GSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2023	Expire	1	3,327,000	3972.61													0001
Purchased Call/SPX/SPX821GSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/18/2023	01/16/2024	01/20/2023	Expire	1	1,707,611	3999									(250)				0001
Purchased Call/SPX/SPXF00OSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	05/31/2024	06/08/2023	Expire	1	1,612,430	4221									(37)				0001
Purchased Call/SPX/SPXF00OSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire	1	3,799,000	4267.52									(20)				0001
Purchased Call/SBC/SBC017FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	02/16/2023	Exercise	1	3,674,542	233.99		3,540	3,077	(464)			3,077		(3,520)				0001
Purchased Call/SPX/SPX821GSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/19/2023	01/17/2024	01/23/2023	Expire	1	2,733,423	3990									(344)				0001
Purchased Call/SPX/SPX821GSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2023	Expire	1	4,268,000	4016.95									(128)				0001
Purchased Call/SPX/SPXF00OSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire	1	3,672,000	4267.52									(30)				0001
Purchased Call/SPX/SPX821HSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/24/2025	02/01/2023	Expire	1	2,150,637	5020									7				0001
Purchased Call/SPX/SPXF00PS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/13/2023	Expire	1	2,519,000	4298.86									156				0001
Purchased Call/SPX/SPX821ISN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	02/08/2023	Expire	1	1,508,573	4816									11				0001
Purchased Call/SPX/SPXF00OSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/07/2023	06/05/2024	06/09/2023	Expire	1	1,762,055	258									(37)				0001
Purchased Call/SPX/SPX821ISK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2023	02/05/2024	02/07/2023	Expire	1	1,966,000	4136.48									(39)				0001
Purchased Call/SPX/SPX821HS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/26/2023	01/24/2024	01/30/2023	Expire	1	2,097,157	4018									(257)				0001
Purchased Call/SPX/SPX821ISM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024	02/08/2023	Expire	1	1,508,000	100									(80)				0001
Purchased Call/SPX/SPX821HSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire	1	3,491,000	4070.56									(179)				0001
Purchased Call/SPX/SPXF00PS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/13/2023	Expire	1	2,108,320	4294									220				0001
Purchased Call/SPX/SPXF00PSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/12/2024	06/14/2023	Expire	1	4,927,000	4338.93									(68)				0001
Purchased Call/SBC/SBC017FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/24/2023	Expire	1	1,992,749	231.89									27				0001
Purchased Call/SPX/SPX821HSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024	02/01/2023	Expire	1	2,192,632	4060									(168)				0001
Purchased Call/SPX/SPX821HSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2023	Expire	1	2,336,000	4076.6									(90)				0001
Purchased Call/SPX/SPXF00QSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/11/2024	06/15/2023	Expire	1	2,540,626	4299									(44)				0001

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Purchased Call/SPX/SPXF00QSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2023	06/12/2024	06/16/2023	Expire	1	1,874,418	4339									(29)				0001
Purchased Call/SPX/SPX821SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	02/14/2023	Expire	1	2,311,000	4090.46									(41)				0001
Purchased Call/SPX/SPX821JSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2023	Expire	1	2,001,000	100									(96)				0001
Purchased Call/SPX/SPXF00PS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/09/2023	06/10/2024	06/13/2023	Expire	1	2,406,000	100									117				0001
Purchased Call/SPX/SPXF00RS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/14/2024	06/21/2023	Expire	1	2,241,000	100									133				0001
Purchased Call/SPX/SPXF00RSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024	06/26/2023	Expire	1	2,152,000	100									108				0001
Purchased Call/SPX/SPX821HSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2023	Expire	1	2,268,000	4076.6									(156)				0001
Purchased Call/SPX/SPXA05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	01/10/2023	Expire	1	1,844,000	4602.04									177				0001
Purchased Call/SPX/SPX821IS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/03/2023	Expire	1	6,491,000	4119.21									(360)				0001
Purchased Call/SPX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	01/12/2023	Expire	1	2,496,746	3895													0001
Purchased Call/SBC/SBC017FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Expire	1	3,376,628	231.78									202				0001
Purchased Call/SPX/SPX821JSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire	1	784,000	12304.92									(27)				0001
Purchased Call/SPX/SPX821JS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire	1	2,348,000	4090.46									(80)				0001
Purchased Call/SPX/SPXA05FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/04/2023	01/02/2024	01/06/2023	Expire	1	2,203,873	3840									(177)				0001
Purchased Call/SPX/SPXF00RSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/14/2024	06/21/2023	Expire	1	1,685,000	260.8									345				0001
Purchased Call/SPX/SPXF00SSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/28/2024	06/30/2023	Expire	1	2,856,000	100									(4)				0001
Purchased Call/SPX/SPXF00TSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2023	07/05/2024	07/07/2023	Expire	1	2,272,000	100									3				0001
Purchased Call/SPX/SPX821JS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024	02/14/2023	Expire	1	3,767,000	4090.46									(160)				0001
Purchased Call/SPX/SPXF00US1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/09/2024	07/11/2023	Expire	1	2,565,000	100									165				0001
Purchased Call/SPX/SPXF00US9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/10/2023	07/10/2024	07/12/2023	Expire	1	2,625,000	100									7				0001
Purchased Call/SPX/SPX821JSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2023	02/16/2024	02/21/2023	Expire	1	1,635,000	4090.41									(49)				0001
Purchased Call/SPX/SPXF00USG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/11/2023	07/10/2024	07/13/2023	Expire	1	1,525,308	261									14				0001
Purchased Call/SPX/SPXA05GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/30/2023	01/29/2025	02/01/2023	Expire	1	1,501,339	4789									8				0001
Purchased Call/SPX/SPXA05HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,636,000	4343.3									(47)				0001
Purchased Call/SBC/SBC017FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/06/2023	Expire	1	875,609	231.1									56				0001
Purchased Call/SBC/SBC017FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025	03/07/2023	Expire	1	1,662,617	231.3									57				0001
Purchased Call/SPX/SPXF00TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/06/2023	Expire	1	2,106,000	4455.59									91				0001
Purchased Call/SPX/SPX821KS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire	1	3,176,000	3991.05									(168)				0001
Purchased Call/SPX/SPXA051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/24/2023	Expire	1	1,692,000	100									(104)				0001
Purchased Call/SPX/SPX821KSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	02/28/2023	Expire	1	2,271,000	3970.04									(41)				0001

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Purchased Call/SBC/SBC017FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/05/2025	03/13/2023	Expire	1	117,738	232.29									6				0001
Purchased Call/SPX/SPXF00TSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/06/2023	Expire	1	3,085,000	4455.59									151				0001
Purchased Call/SPX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2025	03/07/2023	Expire	1	2,064,000	3976.86									601				0001
Purchased Call/SPX/SPX821MSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024	03/21/2023	Expire	1	2,067,000	3916.64									(10)				0001
Purchased Call/SPX/SPX821MSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	03/21/2023	Expire	1	1,955,000	3916.64									(21)				0001
Purchased Call/SPX/SPXF00USP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/17/2023	Expire	1	2,396,000	4510.04									233				0001
Purchased Call/SPX/SPX821KSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024	02/28/2023	Expire	1	8,532,000	3970.04									(214)				0001
Purchased Call/SPX/SPX821MS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	03/21/2023	Expire	1	1,173,000	4112.47									(11)				0001
Purchased Call/SPX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire	1	3,463,000	3936.97													0001
Purchased Call/SPX/SPX821KST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2023	02/16/2024	03/02/2023	Expire	1	1,702,899	4084									(287)				0001
Purchased Call/SPX/SPXA05GSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	02/01/2023	Expire	1	1,809,000	4017.77									(112)				0001
Purchased Call/SPX/SPXA05HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/02/2023	02/01/2024	02/06/2023	Expire	1	2,343,830	4119									(203)				0001
Purchased Call/SPX/SPXH13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2023	Expire	1	2,662,000	100									(116)				0001
Purchased Call/SPX/SPXH13IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024	01/18/2023	Expire	1	3,019,000	100									(133)				0001
Purchased Call/SBC/SBC017GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	03/30/2023	Exercise	1	1,968,931	229.82		3,306	3,601	295			3,601		(3,286)				0001
Purchased Call/SPX/SPXF00VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/12/2024	07/18/2023	Expire	1	2,675,000	4505.42									243				0001
Purchased Call/SPX/SPX821NSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	04/06/2023	Expire	1	2,227,000	4100.6									(36)				0001
Purchased Call/SPX/SPXF00VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/16/2024	07/18/2023	Expire	1	7,773,000	4505.42									640				0001
Purchased Call/SPX/SPX821LSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/16/2023	Expire	1	7,612,000	3919.29									(152)				0001
Purchased Call/SPX/SPX821MSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/17/2023	Expire	1	2,193,000	3891.93									(56)				0001
Purchased Call/SPX/SPXA05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/07/2023	02/05/2024	02/09/2023	Expire	1	2,858,308	4136									(202)				0001
Purchased Call/SPX/SPXA051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/17/2023	02/15/2024	02/22/2023	Expire	1	1,753,865	4146									(58)				0001
Purchased Call/SPX/SPXH13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire	1	2,388,000	3895.08									(168)				0001
Purchased Call/SBC/SBC017GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2023	03/26/2025	03/30/2023	Expire	1	1,345,550	229.81									15				0001
Purchased Call/SPX/SPX821NSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2023	04/10/2024	04/12/2023	Expire	1	1,152,000	4314.57									(25)				0001
Purchased Call/SPX/SPX821MS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/17/2023	Expire	1	2,082,000	3891.93									(71)				0001
Purchased Call/SPX/SPX821MSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire	1	5,640,000	3936.97									(207)				0001
Purchased Call/SPX/SPXA051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	02/24/2023	Expire	1	32,400,000	3991.05													0001
Purchased Call/SPX/SPXA05JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/28/2023	Expire	1	22,798,000	3970.04									(618)				0001
Purchased Call/SBC/SBC017GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/11/2025	04/18/2023	Expire	1	1,576,705	231.93									98				0001

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Purchased Call/SPX/SPXH13V8X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2023	Expire	1	6,445,000	3983.17									(181)				0001
Purchased Call/SPX/SPXH13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2023	Expire	1	2,873,000	3983.17									(109)				0001
Purchased Call/SPX/SPXF00VSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/17/2023	07/17/2024	07/19/2023	Expire	1	5,904,000	4522.79									37				0001
Purchased Call/SPX/SPXF00VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/17/2023	07/17/2024	07/19/2023	Expire	1	2,075,000	4522.79									17				0001
Purchased Call/SPX/SPX821NS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024	04/03/2023	Expire	1	3,035,000	4050.83									(8)				0001
Purchased Call/SPX/SPX821NSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	04/06/2023	Expire	1	2,651,000	4100.6									(120)				0001
Purchased Call/SPX/SPXA05JSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/06/2023	Expire	1	2,277,000	3981.35									(56)				0001
Purchased Call/SPX/SPXA05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/02/2023	02/27/2024	03/06/2023	Expire	1	2,811,461	3982									(129)				0001
Purchased Call/SPX/SPXH13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/18/2023	Expire	1	6,142,000	3999.09									(173)				0001
Purchased Call/SPX/SPXH13ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/18/2023	Expire	1	4,212,000	3999.09									(212)				0001
Purchased Call/SPX/SPXF00VSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/17/2023	07/17/2024	07/19/2023	Expire	1	5,527,000	4522.79									67				0001
Purchased Call/SPX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2023	04/18/2024	04/20/2023	Expire	1	2,703,000	4154.87									(104)				0001
Purchased Call/SPX/SPXA05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/10/2023	Expire	1	3,758,000	100									(77)				0001
Purchased Call/SPX/SPX8210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	05/01/2023	Expire	1	1,982,000	4135.35									27				0001
Purchased Call/SPX/SPXA05JST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/08/2023	Expire	1	2,027,063	3951									(187)				0001
Purchased Call/SPX/SPXA05JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/08/2023	Expire	1	2,185,761	3981									(252)				0001
Purchased Call/SBC/SBC017GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/27/2023	04/25/2025	05/01/2023	Exercise	1	1,447,319	230.11	7,989	9,627	1,637				9,627		(7,884)				0001
Purchased Call/SPX/SPXH13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	9,177,000	3898.85									(244)				0001
Purchased Call/SPX/SPX821MSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/23/2023	03/21/2025	03/27/2023	Expire	1	2,629,216	3944									752				0001
Purchased Call/SPX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2025	05/02/2023	Expire	1	2,124,000	4121.53									692				0001
Purchased Call/SPX/SPXH13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire	1	7,308,000	3898.85									(380)				0001
Purchased Call/SPX/SPX8210SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2023	04/26/2024	05/01/2023	Expire	1	7,603,000	4135.35									147				0001
Purchased Call/SPX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	05/03/2023	Expire	1	2,106,000	4167.87									(71)				0001
Purchased Call/SPX/SPXA05KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	03/09/2023	Expire	1	1,529,252	4046									(142)				0001
Purchased Call/SPX/SPXA05KS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/09/2023	Expire	1	1,970,227	4046									(182)				0001
Purchased Call/SPX/SPXA05KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	03/14/2023	Expire	1	1,840,000	3861.59									161				0001
Purchased Call/SPX/SPXF00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	08/01/2023	Expire	1	1,291,000	4582.23									156				0001
Purchased Call/SPX/SPX821PSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2025	05/15/2023	Expire	1	1,453,000	5225.23									75				0001
Purchased Call/SPX/SPX821LSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024	03/15/2023	Expire	1	3,900,000	4000									(512)				0001
Purchased Call/SPX/SPX821PSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	05/09/2023	Expire	1	1,943,000	4136.25									48				0001

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Purchased Call/SPX/SPX821PSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/03/2024	05/09/2023	Expire	1	3,745,000	4136.25									72				0001
Purchased Call/SPX/SPXA05KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/10/2023	Expire	1	3,288,000	3992.01									(150)				0001
Purchased Call/SPX/SPXA05LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/21/2023	Expire	1	3,368,000	3916.64									(30)				0001
Purchased Call/SPX/SPXF00XSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/28/2023	Expire	1	3,833,000	4566.75									73				0001
Purchased Call/SPX/SPXF00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/24/2024	07/28/2023	Expire	1	2,505,052	4555									32				0001
Purchased Call/SPX/SPX821PSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	05/09/2023	Expire	1	8,283,000	4136.25									217				0001
Purchased Call/SPX/SPX821PSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	05/09/2023	Expire	1	5,791,000	4136.25									154				0001
Purchased Call/SPX/SPXA05LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/21/2023	Expire	1	15,517,000	3916.64									(181)				0001
Purchased Call/SPX/SPXA05LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/23/2023	Expire	1	4,228,000	4002.87									(157)				0001
Purchased Call/SPX/SPXF00XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	07/26/2024	07/31/2023	Expire	1	3,601,000	4537.41									638				0001
Purchased Call/SPX/SPXA05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	03/29/2023	Expire	1	1,746,703	5132									12				0001
Purchased Call/SPX/SPX821RSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	05/25/2023	Expire	1	2,114,000	4145.58									(16)				0001
Purchased Call/SPX/SPX821RSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	05/25/2023	Expire	1	2,052,000	100									(38)				0001
Purchased Call/SPX/SPX821QSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	10,970,835	4159									394				0001
Purchased Call/SPX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	03/23/2023	Expire	1	1,683,369	3952									(121)				0001
Purchased Call/SPX/SPXA05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/28/2023	Expire	1	3,964,515	3949									(54)				0001
Purchased Call/SBC/SBC017HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/08/2025	05/11/2023	Exercise	1	4,956,766	231.85	5,523	7,479	1,956			7,479		(5,446)				0001
Purchased Call/SPX/SPXH13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	3,424,000	3972.61									(147)				0001
Purchased Call/SPX/SPXH13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2023	01/19/2024	01/24/2023	Expire	1	1,550,000	3972.61									(95)				0001
Purchased Call/SPX/SPXF00ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/02/2024	08/08/2023	Expire	1	2,921,727	4502									555				0001
Purchased Call/SPX/SPX8210SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,674,089	4159									107				0001
Purchased Call/SPX/SPX821RS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	05/23/2023	Expire	1	2,324,000	4191.98									78				0001
Purchased Call/SPX/SPXA05MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	03/29/2023	Expire	1	4,713,565	3971									(365)				0001
Purchased Call/SPX/SPXA050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire	1	2,623,000	4105.02									10				0001
Purchased Call/SBC/SBC017HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025	05/16/2023	Expire	1	1,689,247	232.01									137				0001
Purchased Call/SPX/SPXH13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2023	Expire	1	3,272,000	3972.61									(262)				0001
Purchased Call/SPX/SPXH13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2023	01/18/2024	01/24/2023	Expire	1	2,765,917	3929									(209)				0001
Purchased Call/SPX/SPX821RS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2023	Expire	1	2,309,000	4192.63									(28)				0001
Purchased Call/SPX/SPXA050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	04/10/2023	Expire	1	1,659,000	5028.24									120				0001
Purchased Call/SPX/SPXA05NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2023	Expire	1	3,634,000	100									1				0001

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Purchased Call/SPX/SPXA05OS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2023	Expire	1	2,960,000	4105.02									8				0001
Purchased Call/SPX/SPXA05QSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/20/2023	Expire	1	5,382,000	100									(71)				0001
Purchased Call/SPX/SPXA05OSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire	1	2,190,000	4105.02									13				0001
Purchased Call/SBC/SBC017HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2030	05/24/2023	Expire	1	137,731	233.64									3				0001
Purchased Call/SBC/SBC017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2023	05/22/2025	05/25/2023	Exercise	1	3,591,600	233.64		4,397	4,799	402			4,799		(4,339)				0001
Purchased Call/SPX/SPXA05OSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	04/10/2023	Expire	1	2,593,064	4103									11				0001
Purchased Call/SPX/SPXA05PSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/12/2023	Expire	1	1,678,953	4105									(119)				0001
Purchased Call/SPX/SPX821SS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/24/2024	05/31/2023	Expire	1	2,074,000	4205.45									215				0001
Purchased Call/SPX/SPX821SST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/06/2023	Expire	1	1,714,000	100									85				0001
Purchased Call/SPX/SPXA05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	04/14/2023	Expire	1	2,428,484	4109									(101)				0001
Purchased Call/SPX/SPXA05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	04/17/2023	Expire	1	2,358,532	4109									45				0001
Purchased Call/SPX/SPX821TS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,898,000	4282.37									258				0001
Purchased Call/SPX/SPX821TS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/06/2023	Expire	1	3,092,000	4282.37									176				0001
Purchased Call/SBC/SBC017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/31/2023	05/30/2025	06/02/2023	Exercise	1	1,946,012	233.01		2,073	2,622	549			2,622		(2,038)				0001
Purchased Call/SPX/SPXH13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025	01/25/2023	Expire	1	1,861,588	4668									10				0001
Purchased Call/SPX/SPX821USG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	1,951,000	4388.71									(4)				0001
Purchased Call/SPX/SPX821TS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/06/2023	Expire	1	3,730,000	4282.37									261				0001
Purchased Call/SPX/SPXH13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire	1	1,267,000	4060.43									(30)				0001
Purchased Call/SPX/SPX821US0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2023	06/14/2024	06/16/2023	Expire	1	3,711,000	4372.59									(27)				0001
Purchased Call/SPX/SPXA05QST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2023	04/18/2024	04/25/2023	Expire	1	1,925,246	4149									52				0001
Purchased Call/SPX/SPXA05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire	1	4,214,000	4055.99									(104)				0001
Purchased Call/SBC/SBC017HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/01/2023	05/30/2025	06/05/2023	Exercise	1	5,927,065	232.46		21,086	23,778	2,692			23,778		(20,648)				0001
Purchased Call/SPX/SPXH13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2024	01/26/2023	Expire	1	1,625,665	4004									(134)				0001
Purchased Call/SPX/SPXA05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	05/02/2023	Expire	1	2,515,000	4169.48									59				0001
Purchased Call/SPX/SPXA05RSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2023	Expire	1	6,563,000	4169.48									142				0001
Purchased Call/SBC/SBC017HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/09/2023	06/06/2025	06/13/2023	Expire	1	2,334,668	235.49									207				0001
Purchased Call/SPX/SPX821US0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire	1	3,870,000	4388.71									(31)				0001
Purchased Call/SPX/SPX821VSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	3,023,000	4381.89									218				0001
Purchased Call/SPX/SPX821VSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire	1	4,103,000	4381.89									342				0001
Purchased Call/SPX/SPXA05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	05/04/2023	Expire	1	2,760,196	4169									(137)				0001

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Purchased Call/SPX/SPXA05RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/01/2024	05/04/2023	Expire	1	3,996,987	4168									(170)				0001
Purchased Call/SBC/SBC017HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	06/23/2023	Exercise	1	3,868,743	236.86		7,833	6,931	(902)			6,931		(7,758)				0001
Purchased Call/SPX/SPX821VSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	06/27/2023	Expire	1	2,756,000	4348.33									341				0001
Purchased Call/SPX/SPX821VSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2023	06/21/2024	06/28/2023	Expire	1	1,695,791	4382									(6)				0001
Purchased Call/SPX/SPXH13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2024	01/30/2023	Expire	1	3,628,131	4018									(261)				0001
Purchased Call/SPX/SPXH13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/31/2023	Expire	1	1,293,000	105									(37)				0001
Purchased Call/SPX/SPXA05SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire	1	3,391,000	4090.75									(66)				0001
Purchased Call/SPX/SPXA05SS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire	1	3,116,000	4090.75									(81)				0001
Purchased Call/SPX/SPX821IIS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2023	07/01/2024	07/05/2023	Expire	1	2,952,000	4450.38									202				0001
Purchased Call/SPX/SPX821IISJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2023	07/01/2024	07/05/2023	Expire	1	1,891,000	4450.38									305				0001
Purchased Call/SBC/SBC017HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/18/2025	06/23/2023	Expire	1	1,198,936	237.29									25				0001
Purchased Call/SPX/SPX821IISQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/06/2023	Expire	1	2,141,000	4455.59									156				0001
Purchased Call/SPX/SPX821XS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2023	07/03/2024	07/10/2023	Expire	1	2,089,672	4456									285				0001
Purchased Call/SPX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	1,166,000	100									(52)				0001
Purchased Call/SPX/SPXI130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	3,996,000	4136.48									(90)				0001
Purchased Call/SPX/SPXA05SSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	05/09/2023	Expire	1	3,117,000	4136.25									42				0001
Purchased Call/SPX/SPXA05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	05/10/2023	Expire	1	25,234,000	4138.12													0001
Purchased Call/SBC/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2030	06/26/2023	Expire	1	223,013	236.69									14				0001
Purchased Call/SPX/SPX821XSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	07/11/2023	Expire	1	4,518,000	4398.95									342				0001
Purchased Call/SPX/SPXH13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025	01/30/2023	Expire	1	1,217,049	4017									96				0001
Purchased Call/SPX/SPX821XSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	07/11/2023	Expire	1	3,029,000	4398.95									258				0001
Purchased Call/SPX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire	1	2,866,000	4136.48									(151)				0001
Purchased Call/SPX/SPXI130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2023	Expire	1	3,892,000	4136.48									(83)				0001
Purchased Call/SPX/SPXA05TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/16/2023	Expire	1	2,242,000	4124.08									77				0001
Purchased Call/SPX/SPXA05TSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	05/16/2023	Expire	1	2,095,000	4124.08									74				0001
Purchased Call/SBC/SBC017IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/03/2023	Exercise	1	1,556,237	237.26		1,724	1,242	(482)			1,242		(1,538)				0001
Purchased Call/SPX/SPX821XSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/05/2024	07/11/2023	Expire	1	1,649,770	4447									164				0001
Purchased Call/SPX/SPX821XSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	3,432,000	4439.26									9				0001
Purchased Call/SPX/SPXA05TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire	1	6,473,000	4109.9									(58)				0001
Purchased Call/SPX/SPX821USY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	06/23/2023	Expire	1	1,648,382	5600									20				0001

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Purchased Call/SPX/SPXA05TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	05/18/2023	Expire	1	2,998,206	4124									(72)				0001
Purchased Call/SPX/SPX821XSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire	1	3,286,000	4439.26									13				0001
Purchased Call/SPX/SPXA05TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	05/22/2023	Expire	1	1,975,416	4159									233				0001
Purchased Call/SPX/SPXA05SSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	05/11/2023	Expire	1	1,542,069	5026									26				0001
Purchased Call/SPX/SPX821YSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	07/14/2023	Expire	1	5,915,000	4472.16									13				0001
Purchased Call/SPX/SPXI131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2023	Expire	1	1,451,000	4111.08									(114)				0001
Purchased Call/SPX/SPXI131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	02/08/2023	Expire	1	3,235,134	4180									(230)				0001
Purchased Call/SPX/SPXA05TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Expire	1	2,370,499	4159									115				0001
Purchased Call/SPX/SPXA05US6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/23/2023	Expire	1	2,827,000	4191.98									120				0001
Purchased Call/SBC/SBC0171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/07/2025	07/11/2023	Expire	1	3,467,114	236.89									126				0001
Purchased Call/SPX/SPXI131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire	1	2,962,000	4164									(101)				0001
Purchased Call/SPX/SPX821YS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	07/18/2023	Expire	1	2,129,000	100									140				0001
Purchased Call/SPX/SPX821YSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2023	Expire	1	1,416,000	4748.93									5				0001
Purchased Call/SPX/SPXA05USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	05/24/2023	Expire	1	24,294,000	4192.63													0001
Purchased Call/SPX/SPX821WSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/05/2023	07/01/2025	07/07/2023	Expire	1	1,314,053	4439									44				0001
Purchased Call/SPX/SPXA05VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	05/26/2023	Expire	1	1,605,661	5270									17				0001
Purchased Call/SPX/SPXA05US7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/23/2023	Expire	1	2,328,000	4191.98									130				0001
Purchased Call/SPX/SPX821YSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2023	Expire	1	4,831,000	100									16				0001
Purchased Call/SPX/SPX821YSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2025	07/19/2023	Expire	1	1,733,708	5361									52				0001
Purchased Call/SPX/SPXA05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/23/2023	Expire	1	2,039,000	4191.98									89				0001
Purchased Call/SPX/SPX821YSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire	1	2,945,000	100									10				0001
Purchased Call/SPX/SPX821ZS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	07/21/2023	Expire	1	2,613,000	100									15				0001
Purchased Call/SPX/SPXI133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/22/2023	Expire	1	1,872,000	4274.92									(39)				0001
Purchased Call/SPX/SPX821YS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	07/14/2023	Expire	1	3,968,000	4472.16									10				0001
Purchased Call/SPX/SPX821YSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	07/18/2023	Expire	1	2,779,000	4505.42									146				0001
Purchased Call/SPX/SPXI132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2023	Expire	1	1,432,000	105									(43)				0001
Purchased Call/SPX/SPXA05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	05/24/2023	Expire	1	1,773,208	4192									(62)				0001
Purchased Call/SPX/SPXA05USU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2024	05/25/2023	Expire	1	3,802,000	4145.58									(73)				0001
Purchased Call/SBC/SBC0171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/09/2025	07/11/2023	Exercise	1	491,157	236.89		2,694	2,560	(134)			2,560		(2,662)				0001
Purchased Call/SPX/SPXI132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire	1	3,241,000	4147.6									(165)				0001

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Purchased Call/SPX/SPXI133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2023	Expire	1	3,625,000	4090.41									(46)				0001
Purchased Call/SPX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	05/24/2023	Expire	1	2,208,000	4192.63													0001
Purchased Call/SPX/SPX821ZSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2023	07/11/2025	07/21/2023	Expire	1	1,821,889	5449									52				0001
Purchased Call/SPX/SPX821YSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/15/2024	07/18/2023	Expire	1	4,057,000	4505.42									290				0001
Purchased Call/SPX/SPX821YSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2023	Expire	1	2,493,000	4522.79									10				0001
Purchased Call/SBC/SBC017ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	07/17/2023	Expire	1	2,989,185	238.89									289				0001
Purchased Call/SPX/SPXI133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2023	Expire	1	1,812,000	4090.41									(40)				0001
Purchased Call/SPX/SPXI134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,572,000	100									(45)				0001
Purchased Call/SPX/SPXA05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	05/31/2023	Expire	1	2,304,534	4115									391				0001
Purchased Call/SPX/SPXA05VSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/01/2023	Expire	1	3,336,000	4205.52									(21)				0001
Purchased Call/SBC/SBC017ISW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	07/25/2023	Exercise	1	2,870,934	239.45	1,737	1,279	(458)				1,279		(1,463)				0001
Purchased Call/SPX/SPX821ZS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	07/21/2023	Expire	1	5,377,000	4565.72									19				0001
Purchased Call/SPX/SPX821ZSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	07/25/2023	Expire	1	4,604,000	4536.34									207				0001
Purchased Call/SPX/SPXA05VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/01/2023	Expire	1	2,712,000	4205.52									(24)				0001
Purchased Call/SPX/SPXA05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	06/02/2023	Expire	1	4,104,588	4206									(93)				0001
Purchased Call/SBC/SBC017JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	08/01/2023	Exercise	1	1,240,028	240.84	1,733	724	(1,009)				724		(1,618)				0001
Purchased Call/SPX/SPXA05VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	06/02/2023	Expire	1	2,060,705	4206									(51)				0001
Purchased Call/SPX/SPXA05WS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Expire	1	5,287,000	4282.37									258				0001
Purchased Call/SPX/SPXI134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2023	Expire	1	2,825,000	3970.04									(36)				0001
Purchased Call/SPX/SPXI134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024	02/28/2023	Expire	1	1,548,527	3991									(54)				0001
Purchased Call/SBC/SBC017JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/01/2023	07/31/2025	08/03/2023	Exercise	1	2,770,541	240.88	3,776	2,810	(966)				2,810		(3,708)				0001
Purchased Call/SPX/SPXA05WS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Expire	1	2,229,000	4282.37									126				0001
Purchased Call/SPX/SPXA05WS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	06/06/2023	Expire	1	2,202,770	4180									250				0001
Purchased Call/SPX/SPXA05VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	06/06/2023	Expire	1	4,384,000	100									108				0001
Purchased Call/SPX/SPXA05XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	06/13/2023	Expire	1	3,991,000	100									107				0001
Purchased Call/SPX/SPXA05WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2023	Expire	1	2,627,000	4273.79									(49)				0001
Purchased Call/SPX/SPXA05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	06/07/2023	Expire	1	2,946,272	4221									(78)				0001
Purchased Call/SPX/SPXI135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/06/2023	Expire	1	1,167,000	100									(27)				0001
Purchased Call/SBC/SBC017JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	08/03/2023	Expire	1	3,111,135	240.63									194				0001
Purchased Call/SPX/SPXA05WSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	06/07/2023	Expire	1	1,541,653	4282									(33)				0001

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Purchased Call/SPX/SPXA05II$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	06/08/2023	Expire	1	3,447,308	4282									(48)				0001
Purchased Call/SPX/SPXG001$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/11/2023	08/13/2024	08/15/2023	Expire	1	2,670,000	100									134				0001
Purchased Call/SPX/SPXG001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/11/2023	08/13/2024	08/15/2023	Expire	1	2,125,000	100									162				0001
Purchased Call/SBC/SBC017J$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	08/14/2023	Expire	1	2,879,771	239.01									299				0001
Purchased Call/SPX/SPXA05X$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	06/26/2023	Expire	1	9,529,000	4381.89													0001
Purchased Call/SPX/SPXA05II$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	06/08/2023	Expire	1	2,192,573	4282									(43)				0001
Purchased Call/SPX/SPXA05X$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	06/13/2023	Expire	1	8,722,000	4298.86									462				0001
Purchased Call/SPX/SPXI136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/06/2023	03/06/2024	03/08/2023	Expire	1	2,776,000	4048.42									(86)				0001
Purchased Call/SPX/SPXI137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/14/2023	Expire	1	2,768,000	3861.59									(34)				0001
Purchased Call/SPX/SPXG000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/02/2024	08/09/2023	Expire	1	2,948,738	4502									96				0001
Purchased Call/SPX/SPXG000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/02/2024	08/09/2023	Expire	1	2,937,588	4478									85				0001
Purchased Call/SPX/SPXA05X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/13/2023	Expire	1	2,693,000	4298.86									133				0001
Purchased Call/SPX/SPXA05X$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/20/2023	Expire	1	2,328,000	4425.84									350				0001
Purchased Call/SPX/SPXG000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/06/2024	08/10/2023	Expire	1	2,830,115	4478									74				0001
Purchased Call/SPX/SPXA05II$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire	1	2,247,000	257.8									(47)				0001
Purchased Call/SPX/SPXG001$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/14/2023	08/14/2024	08/16/2023	Expire	1	2,931,000	4489.72									26				0001
Purchased Call/SBC/SBC017J$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/22/2023	Exercise	1	3,426,339	236.5	5,083	3,865	(1,218)				3,865		(4,750)				0001
Purchased Call/SBC/SBC017J$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	08/22/2023	Exercise	1	2,432,005	236.5	8,848	8,788	(61)				8,788		(8,645)				0001
Purchased Call/SPX/SPXA05X$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/20/2023	Expire	1	2,155,687	4373									393				0001
Purchased Call/SPX/SPXA05Y$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024	06/29/2023	Expire	1	1,711,479	259									(7)				0001
Purchased Call/SPX/SPX9210$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	1,855,000	4536.34													0001
Purchased Call/SPX/SPXA05X$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/20/2023	06/14/2024	06/22/2023	Expire	1	2,894,499	4426									(34)				0001
Purchased Call/SPX/SPXG001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/14/2023	08/14/2024	08/16/2023	Expire	1	2,296,000	4489.72									24				0001
Purchased Call/SPX/SPXA05Y$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	06/28/2023	Expire	1	2,062,000	4328.82									(6)				0001
Purchased Call/SPX/SPXA05Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	06/29/2023	Expire	1	2,633,000	4378.41									(5)				0001
Purchased Call/SBC/SBC017G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	03/24/2023	Expire	1	94,291	229.41									2				0001
Purchased Call/SPX/SPXG002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/15/2023	08/13/2024	08/17/2023	Expire	1	3,647,498	4465									144				0001
Purchased Call/SBC/SBC017J$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	08/24/2023	Expire	1	356,673	236.09									7				0001
Purchased Call/SBC/SBC017K$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	09/06/2023	Expire	1	664,436	238.05									99				0001
Purchased Call/SPX/SPXA05Y$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	06/29/2023	Expire	1	3,841,000	4378.41									(10)				0001

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Purchased Call/SPX/SPXA05YSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/29/2023	Expire	1	4,126,565	4348									(19)				0001
Purchased Call/SPX/SPX9210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/25/2023	Expire	1	3,089,000	4536.34													0001
Purchased Call/SPX/SPX9211SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,123,000	100									13				0001
Purchased Call/SPX/SPX9210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire	1	5,760,000	4554.64									27				0001
Purchased Call/SBC/SBC017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	09/11/2023	Expire	1	4,156,763	236.79									459				0001
Purchased Call/SBC/SBC017KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2028	09/12/2023	Expire	1	874,898	236.94									58				0001
Purchased Call/SPX/SPXA05YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	06/30/2023	Expire	1	3,813,690	4329									(8)				0001
Purchased Call/SPX/SPXA05XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	06/27/2023	Expire	1	4,543,000	100									158				0001
Purchased Call/SPX/SPXA05YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	06/30/2023	Expire	1	3,787,718	4329									(14)				0001
Purchased Call/SPX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	07/27/2023	Expire	1	2,971,303	4536													0001
Purchased Call/SPX/SPXI134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Expire	1	1,040,000	4168.54									(22)				0001
Purchased Call/SPX/SPXI13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Expire	1	1,655,000	3970.99									(4)				0001
Purchased Call/SPX/SPX9211SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	07/29/2025	08/03/2023	Expire	1	1,514,680	5269									71				0001
Purchased Call/SPX/SPX9210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire	1	4,267,000	4554.64									68				0001
Purchased Call/SPX/SPX9212SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	07/25/2025	08/11/2023	Expire	1	1,593,243	5469									46				0001
Purchased Call/SPX/SPX9210SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire	1	2,380,000	4567.46									24				0001
Purchased Call/SPX/SPXA05YSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	06/30/2023	Expire	1	1,960,000	260.4									(5)				0001
Purchased Call/SBC/SBC017KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	09/14/2023	Expire	1	2,231,546	237.65									70				0001
Purchased Call/SPX/SPXA05YSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/05/2023	Expire	1	3,882,000	4450.38									367				0001
Purchased Call/SPX/SPXA05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/07/2023	Expire	1	2,300,846	4450									3				0001
Purchased Call/SPX/SPXI139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2023	Expire	1	2,070,000	3951.57									(90)				0001
Purchased Call/SPX/SPXI139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/23/2023	Expire	1	5,855,000	4002.87									(112)				0001
Purchased Call/SPX/SPX9211SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	08/01/2023	Expire	1	2,790,000	4582.23									275				0001
Purchased Call/SPX/SPX9211SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	07/31/2024	08/02/2023	Expire	1	4,448,000	4588.96									52				0001
Purchased Call/SBC/SBC017KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/18/2025	09/21/2023	Exercise	1	2,162,119	237.4		2,322	2,113	(208)		2,113		(2,247)				0001
Purchased Call/SPX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	07/21/2023	Expire	1	2,165,000	265.41									34				0001
Purchased Call/SPX/SPXA05ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/07/2023	Expire	1	1,949,266	4450									4				0001
Purchased Call/SPX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	07/24/2023	Expire	1	1,457,000	5695.8									97				0001
Purchased Call/SPX/SPXA05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/14/2023	Expire	1	2,057,000	4472.16									16				0001
Purchased Call/SPX/SPXI139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/23/2023	Expire	1	2,714,000	4002.87									(95)				0001

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Purchased Call/SPX/SPXI13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/27/2023	Expire	1	2,450,000	3948.72									(18)				0001
Purchased Call/SPX/SPX9211SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,786,000	4576.73									21				0001
Purchased Call/SPX/SPX9211SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/03/2023	Expire	1	2,951,000	4576.73									62				0001
Purchased Call/SPX/SPXA05ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	07/12/2023	07/10/2024	07/14/2023	Expire	1	2,751,547	4410									26				0001
Purchased Call/SPX/SPXI13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/28/2023	Expire	1	3,178,000	3970.99									(8)				0001
Purchased Call/SPX/SPX9212SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	10,321,000	4468.83									545				0001
Purchased Call/SPX/SPX9212SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	2,688,000	4468.83									465				0001
Purchased Call/SBC/SBC017LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/25/2025	09/27/2023	Exercise	1	6,781,810	234.93		20,647	16,957	(3,690)			16,957		(20,418)				0001
Purchased Call/SPX/SPXG004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/23/2024	08/30/2023	Expire	1	2,176,421	4406									79				0001
Purchased Call/SPX/SPXG004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/23/2024	08/30/2023	Expire	1	2,352,649	4406									98				0001
Purchased Call/SPX/SPXB051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	08/03/2023	08/02/2024	08/07/2023	Expire	1	2,338,000	4501.89									200				0001
Purchased Call/SPX/SPX9212SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire	1	4,784,000	4468.83									959				0001
Purchased Call/SPX/SPX9213S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	08/15/2023	Expire	1	1,929,000	100									204				0001
Purchased Call/SPX/SPXG004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/23/2024	08/30/2023	Expire	1	1,841,587	4406									95				0001
Purchased Call/SPX/SPXG004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire	1	4,279,000	4497.63									50				0001
Purchased Call/SPX/SPXB051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	08/11/2023	08/12/2024	08/15/2023	Expire	1	2,091,000	4464.05									221				0001
Purchased Call/SPX/SPXI13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,970,000	100									(3)				0001
Purchased Call/SPX/SPXB051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	08/11/2023	08/13/2024	08/15/2023	Expire	1	3,566,000	4464.05									188				0001
Purchased Call/SPX/SPXI13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire	1	9,542,000	3971.27									(328)				0001
Purchased Call/SPX/SPX9213SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	08/16/2023	Expire	1	3,095,000	4489.72									94				0001
Purchased Call/SPX/SPX9214SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2023	08/22/2024	08/25/2023	Expire	1	1,594,832	4393									15				0001
Purchased Call/SPX/SPX9214ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	08/29/2023	Expire	1	1,449,000	4405.71									81				0001
Purchased Call/SPX/SPX9213SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/16/2024	08/21/2023	Expire	1	6,840,000	4370.36									375				0001
Purchased Call/SBC/SBC017LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/27/2023	09/26/2025	09/29/2023	Expire	1	5,819,328	233.65									384				0001
Purchased Call/SPX/SPXG004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2023	08/28/2024	08/31/2023	Expire	1	3,595,414	4433									142				0001
Purchased Call/SPX/SPX9214SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	09/01/2023	Expire	1	2,079,000	100									39				0001
Purchased Call/SPX/SPX9215S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire	1	4,478,000	100									377				0001
Purchased Call/SPX/SPXI13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024	03/31/2023	Expire	1	1,001,000	105									(24)				0001
Purchased Call/SPX/SPXI13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/03/2023	Expire	1	4,492,000	4050.83									(5)				0001
Purchased Call/SPX/SPXB051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	08/11/2023	08/13/2024	08/15/2023	Expire	1	1,981,000	4464.05									140				0001

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Purchased Call/SPX/SPXB050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/01/2023	07/26/2024	08/03/2023	Expire	1	1,663,591	265									44				0001
Purchased Call/SPX/SPX9213SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	08/21/2023	Expire	1	1,543,000	5517.58									132				0001
Purchased Call/SPX/SPX9215SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2023	Expire	1	3,431,000	100									291				0001
Purchased Call/SPX/SPXB051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2023	Expire	1	2,230,000	4464.05									201				0001
Purchased Call/SPX/SPX9214S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	08/22/2023	Expire	1	3,424,000	4369.71									392				0001
Purchased Call/SPX/SPX9216S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	01/23/2024	09/08/2023	Expire	1	6,750,000	3800									(208)				0001
Purchased Call/SPX/SPX9214S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	08/22/2023	Expire	1	2,423,000	4369.71									181				0001
Purchased Call/SPX/SPXG006SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/11/2023	09/11/2024	09/13/2023	Expire	1	2,289,000	100									32				0001
Purchased Call/SPX/SPXG005SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	09/01/2023	08/30/2024	09/06/2023	Expire	1	2,745,406	4508									1,072				0001
Purchased Call/SPX/SPX9216SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2025	09/11/2023	Expire	1	1,988,000	5497.16									207				0001
Purchased Call/SPX/SPXI13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/03/2023	Expire	1	2,122,000	4050.83									(3)				0001
Purchased Call/SPX/SPXB051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	08/08/2023	Expire	1	2,185,000	263.55									482				0001
Purchased Call/SPX/SPXI13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire	1	1,980,000	4109.31									(2)				0001
Purchased Call/SPX/SPXB051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	08/18/2023	Expire	1	1,983,723	4438									37				0001
Purchased Call/SPX/SPXB052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	08/25/2023	Expire	1	6,030,000	100									62				0001
Purchased Call/SPX/SPX9214SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/28/2023	Expire	1	2,677,000	4376.31									262				0001
Purchased Call/SPX/SPXB053S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/12/2023	Expire	1	3,542,000	100									223				0001
Purchased Call/SPX/SPXB053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	09/12/2023	Expire	1	5,003,000	100									315				0001
Purchased Call/SPX/SPXB052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/18/2023	08/15/2024	08/22/2023	Expire	1	1,989,171	262									463				0001
Purchased Call/SPX/SPXB052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/23/2023	08/08/2025	08/25/2023	Expire	1	1,501,035	5150									75				0001
Purchased Call/SPX/SPX9215SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2023	Expire	1	1,184,000	105									105				0001
Purchased Call/SPX/SPX9216SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	09/15/2023	Expire	1	4,481,000	100									63				0001
Purchased Call/SPX/SPXB052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	08/29/2023	Expire	1	3,250,000	4366.06									1,543				0001
Purchased Call/SPX/SPXB052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	08/30/2023	Expire	1	1,512,000	4406.71									200				0001
Purchased Call/SBC/SBC017LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	10/02/2023	Exercise	1	6,389,905	234.37		5,798	5,386	(412)			5,386	(5,100)				0001
Purchased Call/SPX/SPX9216SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	09/15/2023	Expire	1	1,968,000	100									47				0001
Purchased Call/SPX/SPX9217S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	09/19/2023	Expire	1	2,008,000	4450.32									128				0001
Purchased Call/SPX/SPXB052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	09/06/2023	Expire	1	1,813,000	4450.29									1,173				0001
Purchased Call/SPX/SPXB052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	09/06/2023	Expire	1	2,173,000	4459.32									1,389				0001
Purchased Call/SPX/SPX9217SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2023	09/19/2024	09/21/2023	Expire	1	1,256,000	4443.95									19				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9217SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	09/22/2023	Expire	1	1,325,000	4402.2									20				0001
Purchased Call/SPX/SPXB052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	09/06/2023	Expire	1	1,552,000	5576.98									201				0001
Purchased Call/SPX/SPXB053S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/06/2023	08/22/2025	09/08/2023	Expire	1	1,527,677	5607									36				0001
Purchased Call/SPX/SPX9215SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/07/2023	Expire	1	1,833,000	4496.83									41				0001
Purchased Call/SPX/SPXI13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	03/28/2024	04/05/2023	Expire	1	1,709,404	4306									(53)				0001
Purchased Call/SPX/SPX9216S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire	1	4,039,000	4465.48									53				0001
Purchased Call/SPX/SPX9216S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire	1	2,354,000	4465.48									40				0001
Purchased Call/SPX/SPX9216SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire	1	3,788,000	4465.48									184				0001
Purchased Call/SPX/SPXG006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2023	09/09/2024	09/12/2023	Expire	1	2,454,000	4457.49									328				0001
Purchased Call/SPX/SPXG006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/11/2024	09/13/2023	Expire	1	3,185,000	4487.46									87				0001
Purchased Call/SPX/SPXB053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	8,550,000	4457.49									548				0001
Purchased Call/SPX/SPX9216SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,358,000	4461.9									50				0001
Purchased Call/SPX/SPX9217S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/17/2024	09/19/2023	Expire	1	1,989,000	100									265				0001
Purchased Call/SPX/SPXB053SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/12/2023	Expire	1	2,020,000	5520.6									199				0001
Purchased Call/SPX/SPXB053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/12/2023	09/05/2025	09/14/2023	Expire	1	1,636,351	5354									66				0001
Purchased Call/SPX/SPXG007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/12/2024	09/14/2023	Expire	1	2,029,000	4461.9									61				0001
Purchased Call/SPX/SPXG007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/11/2024	09/14/2023	Expire	1	7,022,875	4487									361				0001
Purchased Call/SPX/SPXB053SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/12/2023	Expire	1	3,363,000	4457.49									290				0001
Purchased Call/SPX/SPX9218SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	10/06/2023	Expire	1	13,812,500	3800									(745)				0001
Purchased Call/SPX/SPX9218S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2023	09/27/2024	09/29/2023	Expire	1	1,205,000	4274.51									20				0001
Purchased Call/SPX/SPX9218SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	1,654,000	4440.92									41				0001
Purchased Call/SPX/SPXB054S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2024	09/15/2023	Expire	1	2,356,114	264									157				0001
Purchased Call/SPX/SPX9217SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	1,680,000	4320.06									202				0001
Purchased Call/SPX/SPX9217SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	4,734,000	4320.06									622				0001
Purchased Call/SBC/SBC017LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	10/11/2023	Exercise	1	1,433,839	233.19		1,778	1,650	(128)			1,650		(1,566)				0001
Purchased Call/SPX/SPX9219SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2023	10/04/2024	10/11/2023	Expire	1	2,040,000	4308.5									364				0001
Purchased Call/SBC/SBC017LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	10/17/2023	Exercise	1	5,282,934	233.16		4,283	3,868	(415)			3,868		(3,901)				0001
Purchased Call/SPX/SPXI13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire	1	2,645,000	4108.94									(111)				0001
Purchased Call/SPX/SPXG007SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire	1	3,317,000	4467.44									64				0001
Purchased Call/SPX/SPXB053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	09/13/2023	Expire	1	2,009,000	4487.46									49				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9218SF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,635,000	4288.39									90				0001
Purchased Call/SPX/SPXG006SX				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	09/11/2023	09/11/2024	09/13/2023	Expire	1	2,051,000	100									43				0001
Purchased Call/SPX/SPXG006S2				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	09/15/2023	09/17/2024	09/19/2023	Expire	1	2,608,000	100									301				0001
Purchased Call/SPX/SPXI13FSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire	1	2,870,000	4091.95									(101)				0001
Purchased Call/SPX/SPXI13FSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Expire	1	3,024,000	4146.22									18				0001
Purchased Call/SPX/SPXG007SM				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire	1	2,340,000	4467.44									103				0001
Purchased Call/SPX/SPXG007SR																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire	1	7,848,000	4505.1									521				0001
Purchased Call/SPX/SPXB053SX																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/14/2023	Expire	1	1,944,000	4461.9									69				0001
Purchased Call/SPX/SPX921ASO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	10/17/2023	Expire	1	2,175,000	4327.78									293				0001
Purchased Call/SPX/SPX921ASR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	10/31/2023	Expire	1	1,497,000	4117.37									114				0001
Purchased Call/SPX/SPXB054SG																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire	1	3,955,000	4402.2									122				0001
Purchased Call/SPX/SPX9218SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire	1	2,001,000	4288.39									97				0001
Purchased Call/SPX/SPX9218SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire	1	2,188,000	4229.45									48				0001
Purchased Call/SBC/SBC017MSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/26/2023	10/24/2025	10/30/2023	Expire	1	2,556,001	229.71									310				0001
Purchased Call/SPX/SPX9219S6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/06/2023	Expire	1	1,616,000	4263.75									92				0001
Purchased Call/SPX/SPXB054SI																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire	1	3,689,000	4402.2									196				0001
Purchased Call/SPX/SPXI13FSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Expire	1	7,554,000	4137.64									68				0001
Purchased Call/SPX/SPX921CSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	11/27/2023	Expire	1	1,331,000	100									243				0001
Purchased Call/SPX/SPXI13GS1																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Expire	1	5,499,000	4137.64									31				0001
Purchased Call/SPX/SPXB054SA																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	09/21/2023	Expire	1	1,897,000	263.89									136				0001
Purchased Call/SPX/SPX921CSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/28/2023	Expire	1	2,174,000	4559.34									356				0001
Purchased Call/SPX/SPX921CSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	11/29/2023	Expire	1	2,164,000	100									80				0001
Purchased Call/SBC/SBC017MS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/27/2023	10/28/2025	10/31/2023	Exercise	1	1,458,942	229.08	8,297	9,931	1,634				9,931		(8,176)				0001
Purchased Call/SPX/SPX9219SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	10/12/2023	Expire	1	2,133,000	4358.24									51				0001
Purchased Call/SPX/SPXB055SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/10/2023	Expire	1	2,295,057	260									1,037				0001
Purchased Call/SPX/SPXB055SP																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	10/11/2023	Expire	1	2,396,000	4226.64									1,774				0001
Purchased Call/SPX/SPX921DSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/01/2023	Expire	1	1,688,000	100									71				0001
Purchased Call/SPX/SPX921DSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	12/04/2023	Expire	1	7,341,000	100									655				0001
Purchased Call/SPX/SPX921ASD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	10/23/2023	Expire	1	3,055,000	4278									464				0001
Purchased Call/SPX/SPXG007SU																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire	1	3,413,000	4505.1									436				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/12/2023	10/10/2025	10/16/2023	Expire	1	1,540,317	4364									754				0001
Purchased Call/SPX/SPXG008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04 Royal Bank of Canada	09/15/2023	09/13/2024	09/19/2023	Expire	1	2,773,000	4450.32									229				0001
Purchased Call/SPX/SPX921ASQ	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,499,502	4187									602				0001
Purchased Call/SPX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/22/2023	09/21/2029	09/26/2023	Expire	1	31,331,000	4320.06													0001
Purchased Call/SPX/SPXB056S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/12/2023	10/10/2025	10/16/2023	Expire	1	1,593,951	5173									267				0001
Purchased Call/SPX/SPX921FS7	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	12/14/2023	12/12/2025	12/18/2023	Expire	1	1,624,969	4649									903				0001
Purchased Call/SPX/SPX921DSX	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	12/05/2023	12/05/2024	12/07/2023	Expire	1	1,696,000	100									72				0001
Purchased Call/SPX/SPX921ES3	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	12/06/2023	12/06/2024	12/08/2023	Expire	1	1,650,000	100									70				0001
Purchased Call/SPX/SPX921BS0	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/31/2023	06/07/2024	11/02/2023	Expire	1	2,085,000	4500									120				0001
Purchased Call/SPX/SPXG008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04 Royal Bank of Canada	09/15/2023	09/16/2024	09/19/2023	Expire	1	4,021,000	4450.32									542				0001
Purchased Call/SPX/SPX921ESE	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	12/12/2023	Expire	1	2,129,000	4604.37									201				0001
Purchased Call/SPX/SPXG008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04 Royal Bank of Canada	09/15/2023	09/17/2024	09/19/2023	Expire	1	2,855,000	4450.32									399				0001
Purchased Call/SPX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	12/14/2023	12/05/2025	12/18/2023	Expire	1	1,505,607	5558									234				0001
Purchased Call/SPX/SPX921ESG	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	12/08/2023	12/06/2024	12/12/2023	Expire	1	3,578,000	100									330				0001
Purchased Call/SPX/SPX921ESI	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	12/12/2023	Expire	1	2,252,000	100									205				0001
Purchased Call/SBC/SBC017MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573 Royal Bank of Canada	11/03/2023	11/04/2025	11/07/2023	Exercise	1	1,744,526	233.98		4,187	4,268	81			4,268		(3,998)				0001
Purchased Call/SPX/SPX921ESJ	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	12/08/2023	12/10/2024	12/12/2023	Expire	1	4,773,000	100									433				0001
Purchased Call/SPX/SPX921FS1	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	12/15/2023	Expire	1	2,212,000	100									68				0001
Purchased Call/SPX/SPXI133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2023	Expire	1	3,001,000	4151.32									(43)				0001
Purchased Call/SPX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/29/2023	10/01/2024	10/03/2023	Expire	1	3,771,000	100									243				0001
Purchased Call/SPX/SPXB056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/23/2023	10/21/2025	10/25/2023	Expire	1	1,039,143	4224									44				0001
Purchased Call/SPX/SPXI13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2023	Expire	1	2,028,000	4133.52									16				0001
Purchased Call/SPX/SPX921CSX	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	11/27/2023	11/27/2024	11/29/2023	Expire	1	2,285,000	4550.43									182				0001
Purchased Call/SPX/SPX921DS4	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	11/28/2023	11/27/2024	11/30/2023	Expire	1	1,057,000	105									31				0001
Purchased Call/SPX/SPX921DSY	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	12/07/2023	Expire	1	2,926,000	4567.18									110				0001
Purchased Call/SPX/SPXB055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/26/2023	09/26/2024	09/28/2023	Expire	1	3,580,000	4273.53									231				0001
Purchased Call/SPX/SPXB055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/04/2023	10/02/2024	10/06/2023	Expire	1	1,299,382	4288									84				0001
Purchased Call/SPX/SPXI13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire	1	5,078,000	4129.79									37				0001
Purchased Call/SBC/SBC017MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573 Royal Bank of Canada	11/08/2023	11/08/2028	11/10/2023	Expire	1	178,334	233.33									5				0001
Purchased Call/SPX/SPX921FSN	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/18/2023	12/12/2025	12/20/2023	Expire	1	2,189,028	5972									54				0001

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Purchased Call/SBC/SBC017MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	11/09/2023	Expire	1	3,533,356	233.27									200				0001
Purchased Call/SPX/SPX921FSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2025	12/21/2023	Expire	1	1,506,000	4699.23									278				0001
Purchased Call/SPX/SPXG009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/21/2023	09/19/2025	09/25/2023	Expire	1	1,500,000	5351.88									163				0001
Purchased Call/SPX/SPX921ESO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	12/07/2023	Expire	1	2,624,000	4567.18									181				0001
Purchased Call/SPX/SPX921FSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	12/19/2023	Expire	1	2,886,000	100									281				0001
Purchased Call/SPX/SPX921GSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	12/27/2023	Expire	1	3,309,000	100									786				0001
Purchased Call/SPX/SPX921ESM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	12/12/2023	Expire	1	1,639,000	100									324				0001
Purchased Call/SPX/SPXB056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	10/24/2023	Expire	1	8,144,000	4224.16									1,225				0001
Purchased Call/SPX/SPXB056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2023	Expire	1	3,222,000	4217.04									125				0001
Purchased Call/SPX/SPXI13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/25/2023	Expire	1	2,568,000	4133.52									27				0001
Purchased Call/SBC/SBC017MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	11/13/2023	Exercise	1	4,936,832	232.82		4,268	5,360	1,092			5,360		(3,670)				0001
Purchased Call/SPX/SPXB057SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire	1	2,900,000	4137.23									415				0001
Purchased Call/SPX/SPXB057SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire		2,600,000	4137.23									400				0001
Purchased Call/SPX/SPX921FSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/13/2024	12/19/2023	Expire		2,832,000	4719.19									611				0001
Purchased Call/SPX/SPX921FSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire		3,034,000	4768.37									367				0001
Purchased Call/SPX/SPXI13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2023	Expire		5,520,000	4133.52									91				0001
Purchased Call/SPX/SPXG00AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/21/2023	09/19/2025	09/25/2023	Expire		1,563,365	5241									222				0001
Purchased Call/SPX/SPXB058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	11/03/2023	Expire		1,450,000	4177.68									251				0001
Purchased Call/SPX/SPXI13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire		8,585,000	4071.63									(214)				0001
Purchased Call/SPX/SPX921GSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	01/03/2024	Expire		2,349,000	4710.21									882				0001
Purchased Call/SPX/SPXB057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire		2,646,000	4137.23									472				0001
Purchased Call/SPX/SPXI13ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/24/2024	04/27/2023	Expire		1,426,819	4136									(17)				0001
Purchased Call/SPX/SPXB057SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	10/31/2023	Expire		1,729,000	4117.37									292				0001
Purchased Call/SPX/SPX921FSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire		3,788,000	4768.37									542				0001
Purchased Call/SPX/SPXB05ASE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/21/2023	Expire		3,316,000	100									287				0001
Purchased Call/SPX/SPX921GS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	12/22/2023	Expire		4,329,000	4698.35									623				0001
Purchased Call/SPX/SPXG008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/18/2023	09/18/2024	09/20/2023	Expire		3,239,000	4453.53									84				0001
Purchased Call/SPX/SPXG009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/21/2023	09/18/2024	09/25/2023	Expire		1,937,286	4454									437				0001
Purchased Call/SPX/SPXB059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/06/2025	11/09/2023	Expire		1,628,511	4346									272				0001
Purchased Call/SPX/SPXB058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/02/2023	Expire		2,166,746	4167									181				0001

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Purchased Call/SPX/SPXB058SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire		2,225,000	4237.86									191				0001
Purchased Call/SPX/SPX921GSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	12/28/2023	Expire		2,486,000	4774.75									205				0001
Purchased Call/SPX/SPX921GSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2023	12/26/2024	01/02/2024	Expire		5,347,720	4775									2,104				0001
Purchased Call/SPX/SPXB059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire		1,551,000	262.87									177				0001
Purchased Call/SBC/SBC017MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/10/2023	11/12/2025	11/14/2023	Expire		2,670,787	233.79									228				0001
Purchased Call/SPX/SPXG00ASL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	09/26/2023	Expire		1,856,000	4320.06									397				0001
Purchased Call/SPX/SPXB059SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/13/2023	10/31/2025	11/15/2023	Expire		1,579,370	5105									104				0001
Purchased Call/SPX/SPXB05ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/21/2023	Expire		1,920,000	265.99									774				0001
Purchased Call/SPX/SPXB058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/03/2023	Expire		2,164,001	4194									254				0001
Purchased Call/SPX/SPXB05ASN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/21/2023	Expire		2,303,651	266									929				0001
Purchased Call/SPX/SPXB059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/09/2023	Expire		2,028,000	4378.38									152				0001
Purchased Call/SPX/SPX921GSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	01/02/2024	Expire		3,021,959	4782									1,178				0001
Purchased Call/SPX/SPXI13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	05/02/2023	Expire		9,749,000	4169.48									193				0001
Purchased Call/SPX/SPXI13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire		3,874,000	4167.87									(89)				0001
Purchased Call/SBC/SBC017MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/14/2025	11/17/2023	Expire		1,297,693	235.64									61				0001
Purchased Call/SPX/SPXB059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/09/2023	Expire		4,288,000	4378.38									487				0001
Purchased Call/SPX/SPXB059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2023	Expire		2,794,000	4415.24									242				0001
Purchased Call/SPX/SPXI13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	04/25/2025	05/03/2023	Expire		1,298,144	4147									28				0001
Purchased Call/SBC/SBC017MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2023	11/20/2025	11/24/2023	Expire		2,450,105	236.38									277				0001
Purchased Call/SPX/SPXB05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	11/27/2023	Expire		22,135,000	4556.62													0001
Purchased Call/SPX/SPXG009SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	09/22/2023	Expire		2,216,000	100									61				0001
Purchased Call/SPX/SPXG00BSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	10/02/2023	Expire		6,198,000	100									396				0001
Purchased Call/SPX/SPXB05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/20/2024	11/28/2023	Expire		1,750,741	4547									578				0001
Purchased Call/SBC/SBC017MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2025	11/27/2023	Expire		1,538,829	236.38									214				0001
Purchased Call/SPX/SPXB05BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	11/30/2023	Expire		2,672,000	4554.89									79				0001
Purchased Call/SPX/SPXB05CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	12/18/2023	Expire		4,112,000	4719.55									1,817				0001
Purchased Call/SPX/SPXG00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/28/2023	Expire		2,972,000	4273.53									61				0001
Purchased Call/SPX/SPXB05DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire		2,329,000	4719.19									764				0001
Purchased Call/SPX/SPXB05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/12/2024	12/19/2023	Expire		2,231,836	4640									1,170				0001
Purchased Call/SPX/SPXG00BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2023	09/25/2024	09/28/2023	Expire		2,936,447	4337									225				0001

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Purchased Call/SPX/SPXG00BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire		3,856,000	4299.7									469				0001
Purchased Call/SPX/SPXB05DSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2023	Expire		3,356,000	4740.56									497				0001
Purchased Call/SPX/SPXB05DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/19/2023	12/13/2024	12/21/2023	Expire		1,857,102	4678									326				0001
Purchased Call/SBC/SBC017MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/28/2023	11/26/2025	11/30/2023	Exercise		4,174,270	236.56			4,125	3,968	(156)			3,968	(3,949)				0001
Purchased Call/SPX/SPXB05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	01/03/2024	Expire		1,507,000	273.22									450				0001
Purchased Call/SPX/SPXG00CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire		3,078,000	4299.7									690				0001
Purchased Call/SPX/SPXG00CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire		2,759,000	4299.7									747				0001
Purchased Call/SPX/SPXB05DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	12/22/2023	Expire		2,420,944	4719									313				0001
Purchased Call/SPX/SPXB05DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/20/2023	12/17/2024	12/22/2023	Expire		2,326,561	4719									280				0001
Purchased Call/SPX/SPXG00CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/02/2024	10/05/2023	Expire		4,339,851	4288									240				0001
Purchased Call/SPX/SPXI13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Expire		2,225,000	4130.62									74				0001
Purchased Call/SPX/SPXB05FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	01/03/2024	Expire		1,626,339	4783									381				0001
Purchased Call/SPX/SPXG00CSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/02/2024	10/05/2023	Expire		2,667,379	4288									162				0001
Purchased Call/SPX/SPXI130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire		1,937,987	4159									35				0001
Purchased Call/SBC/SBC017NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/30/2023	11/28/2025	12/04/2023	Expire		3,596,976	237.16									456				0001
Purchased Call/SPX/SPXI13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Expire		796,000	13340.18									23				0001
Purchased Call/SPX/SPXI13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/16/2023	Expire		1,104,000	100									35				0001
Purchased Call/SPX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire		1,765,000	271.89									41				0001
Purchased Call/SPX/SPXG00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/10/2023	Expire		2,007,000	4258.19									573				0001
Purchased Call/SPX/SPXG00DSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/04/2024	10/11/2023	Expire		4,236,899	4258									1,592				0001
Purchased Call/SPX/SPXG00FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2023	10/10/2025	10/16/2023	Expire		1,606,000	5315.22									216				0001
Purchased Call/SPX/SPXG00FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/13/2025	10/17/2023	Expire		1,675,000	5292.87									233				0001
Purchased Call/SBC/SBC017NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/05/2023	12/05/2025	12/07/2023	Expire		2,528,729	236.51									176				0001
Purchased Call/SPX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire		2,056,000	4198.05									42				0001
Purchased Call/SPX/SPXB05BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	12/05/2023	Expire		1,464,000	4824.36									147				0001
Purchased Call/SPX/SPXG00ESM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/11/2023	Expire		1,589,837	4309									104				0001
Purchased Call/SPX/SPXG00SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2023	10/17/2025	10/23/2023	Expire		1,605,000	5088.68									288				0001
Purchased Call/SPX/SPXG00DSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	10/06/2023	10/08/2029	10/11/2023	Expire		210,000	100													0001
Purchased Call/SPX/SPXG00SSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	10/20/2023	10/22/2029	10/24/2023	Expire		105,000	100													0001
Purchased Call/SPX/SPXG00SSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	10/20/2023	10/22/2029	10/24/2023	Expire		441,000	100													0001

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Purchased Call/SPX/SPXG00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	10/25/2024	10/30/2023	Expire		4,211,000	100									276				0001
Purchased Call/SPX/SPXG00FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2023	10/15/2024	10/17/2023	Expire		5,001,000	4327.78									747				0001
Purchased Call/SPX/SPXI13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/24/2023	05/24/2024	05/26/2023	Expire		2,645,000	4115.24									(25)				0001
Purchased Call/SPX/SPXG00FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/16/2024	10/18/2023	Expire		2,432,000	4373.63									85				0001
Purchased Call/SPX/SPXG00GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2024	10/19/2023	Expire		2,401,123	4374									228				0001
Purchased Call/SPX/SPXG00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/14/2025	10/17/2023	Expire		1,175,000	4327.78									138				0001
Purchased Call/SBC/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	12/18/2023	Exercise		11,606,580	239.49		1,851	1,824	(27)			1,824		(844)				0001
Purchased Call/SPX/SPXI13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/25/2023	05/24/2024	05/30/2023	Expire		6,363,000	4151.28									443				0001
Purchased Call/SPX/SPXI13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/26/2023	05/24/2024	05/31/2023	Expire		9,731,000	4205.45									686				0001
Purchased Call/SPX/SPXG00GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/20/2023	Expire		3,570,000	4314.6									136				0001
Purchased Call/SPX/SPXG00ISX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	11/01/2024	11/03/2023	Expire		1,004,000	4237.86									22				0001
Purchased Call/SPX/SPXG00JS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/03/2023	11/01/2024	11/07/2023	Expire		1,639,000	100									211				0001
Purchased Call/SPX/SPXG00GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/20/2023	Expire		2,771,000	4314.6									166				0001
Purchased Call/SPX/SPXG00HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/26/2023	Expire		3,352,000	4247.68									141				0001
Purchased Call/SPX/SPXI13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/26/2023	05/28/2024	05/31/2023	Expire		2,104,000	4205.45									78				0001
Purchased Call/SPX/SPXI13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/26/2023	05/29/2024	05/31/2023	Expire		3,925,000	4205.45									146				0001
Purchased Call/SPX/SPXG00JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/03/2025	11/07/2023	Expire		1,792,000	4358.34									287				0001
Purchased Call/SPX/SPXG00LS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/10/2023	11/12/2024	11/14/2023	Expire		1,645,000	100									221				0001
Purchased Call/SPX/SPXG00JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/01/2024	11/08/2023	Expire		2,567,062	4358									311				0001
Purchased Call/SBC/SBC017NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	12/26/2023	Expire		5,326,498	240									760				0001
Purchased Call/SPX/SPXI13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/31/2023	05/31/2024	06/02/2023	Expire		2,631,000	4179.83									(29)				0001
Purchased Call/SPX/SPXI13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/31/2023	05/31/2024	06/02/2023	Expire		4,001,000	4179.83									(47)				0001
Purchased Call/SPX/SPXG00KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2023	11/07/2024	11/10/2023	Expire		2,358,763	4376									286				0001
Purchased Call/SPX/SPXG00KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire		1,963,485	4383									768				0001
Purchased Call/SPX/SPXG00LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Expire		10,524,000	4415.24									1,776				0001
Purchased Call/SPX/SPXG00LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/11/2024	11/14/2023	Expire		2,236,000	4415.24									348				0001
Purchased Call/SPX/SPXG00LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/11/2024	11/14/2023	Expire		3,626,000	4415.24									635				0001
Purchased Call/SPX/SPXG00LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/12/2024	11/14/2023	Expire		2,400,000	4415.24									935				0001
Purchased Call/SPX/SPXG00LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/07/2025	11/15/2023	Expire		1,622,223	4373									88				0001
Purchased Call/SPX/SPXG00LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/08/2024	11/15/2023	Expire		2,097,239	4415									266				0001

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Purchased Call/SPX/SPXI13TSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/13/2023	Expire		3,372,000	4298.86									92				0001
Purchased Call/SPX/SPXA05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	01/24/2023	Expire		1,994,000	3910.64									472				0001
Purchased Call/SPX/SPXG00LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/12/2024	11/16/2023	Expire		2,719,788	4415									258				0001
Purchased Call/SPX/SPXG00MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire		2,842,000	4508.24									448				0001
Purchased Call/SPX/SPXI13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2023	Expire		2,017,000	4298.86									63				0001
Purchased Call/SPX/SPXI13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/13/2023	Expire		1,201,000	4513.8									37				0001
Purchased Call/SPX/SPXI13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire		1,150,000	4630.07									60				0001
Purchased Call/SPX/SPXG00MIS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire		2,389,000	4508.24									421				0001
Purchased Call/SPX/SPXG00MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire		1,972,261	4503									611				0001
Purchased Call/SPX/SPXI13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire		4,081,000	4338.93									(15)				0001
Purchased Call/SPX/SPXA05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2023	Expire		2,818,000	3999.09									(86)				0001
Purchased Call/SPX/SPXG00MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire		1,967,759	4503									648				0001
Purchased Call/SPX/SPXG00NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/18/2024	11/21/2023	Expire		7,705,000	4514.02									1,343				0001
Purchased Call/SPX/SPXG00NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/19/2024	11/21/2023	Expire		3,755,000	4514.02									606				0001
Purchased Call/SPX/SPXG00NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire		1,677,065	4508									726				0001
Purchased Call/SPX/SPXA05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	01/26/2023	Expire		4,229,000	4016.95									(273)				0001
Purchased Call/SPX/SPXA05HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire		5,505,000	4117.86									(151)				0001
Purchased Call/SPX/SPXG00NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/15/2024	11/24/2023	Expire		2,938,266	4513									633				0001
Purchased Call/SPX/SPXI13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire		10,424,000	4409.59									960				0001
Purchased Call/SPX/SPXI13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire		2,847,000	4409.59									296				0001
Purchased Call/SPX/SPXA051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2023	Expire		3,089,000	4137.29									(195)				0001
Purchased Call/SPX/SPXG00MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/14/2025	11/20/2023	Expire		2,200,522	4463									1,171				0001
Purchased Call/SPX/SPXA051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	02/14/2023	Expire		1,724,000	4090.46									131				0001
Purchased Call/SPX/SPXG00SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/27/2023	11/22/2024	11/29/2023	Expire		1,760,379	4537									349				0001
Purchased Call/SPX/SPXA05JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2023	02/29/2024	03/03/2023	Expire		2,620,299	3970									(220)				0001
Purchased Call/SPX/SPXG00SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		3,525,000	4554.89									200				0001
Purchased Call/SPX/SPXG00ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/26/2024	11/30/2023	Expire		1,864,770	4559									161				0001
Purchased Call/SPX/SPXG00SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/26/2024	11/30/2023	Expire		3,688,506	4559									395				0001
Purchased Call/SPX/SPXG00PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/29/2024	12/01/2023	Expire		3,060,000	4550.58									173				0001
Purchased Call/SPX/SPXI13IISII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		4,217,000	4365.69									(18)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13II8Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024	06/23/2023	Expire		1,812,341	4410									(10)				0001
Purchased Call/SPX/SPXG00PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire		3,334,000	4594.63									1,407				0001
Purchased Call/SPX/SPXA05JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/08/2023	Expire		2,102,801	3975									(147)				0001
Purchased Call/SPX/SPXA05KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/09/2023	Expire		6,977,000	3986.37									(294)				0001
Purchased Call/SPX/SPXG00PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/02/2024	12/05/2023	Expire		5,779,000	4594.63									1,072				0001
Purchased Call/SPX/SPXG00PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/03/2024	12/05/2023	Expire		5,484,000	4594.63									886				0001
Purchased Call/SPX/SPXA05KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/09/2023	Expire		2,914,000	3986.37									(151)				0001
Purchased Call/SPX/SPXG00QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	11/28/2025	12/06/2023	Expire		1,574,024	5574									60				0001
Purchased Call/SPX/SPXA05KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/09/2023	Expire		3,109,000	3986.37									(194)				0001
Purchased Call/SPX/SPXG00SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/14/2023	12/12/2025	12/18/2023	Expire		2,488,000	4662.92									1,363				0001
Purchased Call/SPX/SPXG00QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/27/2024	12/05/2023	Expire		1,830,749	4554									619				0001
Purchased Call/SPX/SPXA05KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/09/2023	Expire		1,731,534	4046									(169)				0001
Purchased Call/SPX/SPXA05KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/09/2023	Expire		2,293,878	4046									(239)				0001
Purchased Call/SPX/SPXA05KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2024	03/10/2023	Expire		1,777,921	3986									(156)				0001
Purchased Call/SPX/SPXA05KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2023	Expire		4,673,000	3861.59									(77)				0001
Purchased Call/SPX/SPXG00RS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/07/2023	12/05/2024	12/11/2023	Expire		1,502,602	4567									505				0001
Purchased Call/SPX/SPXA05KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2025	03/13/2023	Expire		1,916,139	3984									164				0001
Purchased Call/SPX/SPXG00RS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/07/2023	12/05/2025	12/11/2023	Expire		1,510,578	4564									294				0001
Purchased Call/SPX/SPXG00RSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/08/2023	12/10/2024	12/12/2023	Expire		2,124,000	4604.37									424				0001
Purchased Call/SPX/SPXG00SS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/11/2023	12/06/2024	12/13/2023	Expire		1,763,474	4604									176				0001
Purchased Call/SPX/SPXA05KST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2023	Expire		2,954,000	3861.59									(65)				0001
Purchased Call/SPX/SPXA05LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/21/2023	Expire		3,226,000	3916.64									(36)				0001
Purchased Call/SPX/SPXG00USJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/22/2023	12/20/2024	12/27/2023	Expire		3,795,000	4754.63													0001
Purchased Call/SPX/SPXG00SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2023	12/11/2024	12/15/2023	Expire		2,069,687	4620									258				0001
Purchased Call/SPX/SPXG00RSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	12/08/2023	12/07/2029	12/12/2023	Expire		92,000	100													0001
Purchased Call/SPX/SPXG00SSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2023	12/11/2024	12/15/2023	Expire		2,380,511	4622									404				0001
Purchased Call/SPX/SPXA05LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2023	Expire		9,430,000	3916.64									(87)				0001
Purchased Call/SPX/SPXA05IMS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/24/2023	Expire		2,557,000	3936.97									(69)				0001
Purchased Call/SPX/SPXA05LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/15/2023	03/11/2025	03/17/2023	Expire		1,115,416	3860									16				0001
Purchased Call/SPX/SPXA05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	04/03/2023	Expire		4,045,000	100									(4)				0001

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Purchased Call/SPX/SPXA05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	03/24/2023	Expire		1,959,979	3952									(101)				0001
Purchased Call/SPX/SPXG00TSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	12/22/2023	Expire		3,274,000	4698.35									211				0001
Purchased Call/SPX/SPXG00USP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/29/2023	Expire		1,367,000	4781.58									46				0001
Purchased Call/SPX/SPXG00TSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/26/2023	Expire		2,186,000	4746.75									927				0001
Purchased Call/SPX/SPXG00TSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/26/2023	Expire		2,847,000	4746.75									1,711				0001
Purchased Call/SPX/SPXG00USO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2024	12/26/2023	Expire		1,916,885	4768									933				0001
Purchased Call/SPX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	03/24/2023	Expire		28,697,000	3936.97													0001
Purchased Call/SPX/SPXA05MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/28/2023	Expire		2,136,000	3970.99									(7)				0001
Purchased Call/SPX/SPXA05MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/28/2023	Expire		16,869,000	3970.99									(82)				0001
Purchased Call/SPX/SPXA05MSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	03/28/2023	Expire		1,833,000	3970.99									169				0001
Purchased Call/SPX/SPXA05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2023	Expire		2,384,000	3970.99									(15)				0001
Purchased Call/SBG/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	10/13/2023	Exercise		71,198	255.44			3,958	2,527			3,958		(1,767)				0001
Purchased Call/SPX/SPXA05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/28/2023	Expire		2,090,531	3937									(33)				0001
Purchased Call/SPX/SPXA05NSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/04/2023	Expire		2,142,000	4109.31													0001
Purchased Call/SPX/SPXA05NSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2023	Expire		1,886,000	4109.31									2				0001
Purchased Call/SPX/SPXI13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/27/2023	Expire		1,635,000	100									115				0001
Purchased Call/SPX/SPXI13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire		2,037,000	100									115				0001
Purchased Call/SBG/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	06/02/2023	Exercise		162,999	255.39			8,573	5,293			8,573		(3,557)				0001
Purchased Call/SPX/SPXA050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire		3,653,000	4105.02									11				0001
Purchased Call/SPX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/28/2023	03/21/2025	03/30/2023	Expire		1,616,236	3981									27				0001
Purchased Call/SPX/SPXC178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2024	01/13/2023	Expire		2,461,289	3919									(301)				0001
Purchased Call/SPX/SPXA05NSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/03/2023	03/28/2025	04/05/2023	Expire		1,219,941	4000									24				0001
Purchased Call/SPX/SPXA050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire		5,533,000	4105.02									16				0001
Purchased Call/SPX/SPXC178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	01/19/2023	Expire		4,221,000	3990.97									(251)				0001
Purchased Call/SPX/SPXA05NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/04/2023	Expire		4,721,000	100									(4)				0001
Purchased Call/SPX/SPXA05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	04/18/2023	Expire		5,111,000	100									21				0001
Purchased Call/SBG/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024	10/12/2023	Exercise		52,023	256.42			2,828	1,668			2,828		(1,266)				0001
Purchased Call/SPX/SPXC178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	01/19/2023	Expire		2,356,000	3990.97									(221)				0001
Purchased Call/SPX/SPXC179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/10/2023	Expire		6,142,000	4117.86													0001
Purchased Call/SPX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/12/2023	Expire		1,432,652	4105									(57)				0001

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Purchased Call/SPX/SPXC178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/20/2023	Expire		2,923,000	3928.86									(197)				0001
Purchased Call/SPX/SPXC178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/19/2024	01/26/2023	Expire		1,902,639	3899									(307)				0001
Purchased Call/SBG/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	12/06/2023	Exercise		52,615	256.66			3,360	2,231			3,360		(1,205)				0001
Purchased Call/SPX/SPXA05QSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	04/24/2023	Expire		1,819,436	4786									228				0001
Purchased Call/SPX/SPXC178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/22/2024	01/26/2023	Expire		2,284,251	3973									(353)				0001
Purchased Call/SPX/SPXC179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2024	02/23/2023	Expire		2,064,020	4079									(200)				0001
Purchased Call/SBG/SBG017NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/19/2024	09/11/2023	Exercise		149,034	256.63			9,869	6,614			9,869		(3,307)				0001
Purchased Call/SPX/SPXC179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	02/24/2023	Expire		1,448,077	4079									(91)				0001
Purchased Call/SPX/SPXC17AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/22/2024	02/27/2023	Expire		1,724,134	3991									(108)				0001
Purchased Call/SPX/SPXC17ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/29/2024	03/02/2023	Expire		2,630,000	3970.15									(145)				0001
Purchased Call/SPX/SPXC17ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/23/2024	03/02/2023	Expire		2,763,345	3976									(313)				0001
Purchased Call/SPX/SPXA05QSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire		6,567,000	4151.32									(183)				0001
Purchased Call/SBG/SBG017NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2022	03/14/2024	07/07/2023	Exercise		50,719	254.58			3,234	2,061			3,234		(1,234)				0001
Purchased Call/SPX/SPXA05QS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2023	Expire		1,709,000	4151.32									(62)				0001
Purchased Call/SPX/SPXC17ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	03/01/2024	03/03/2023	Expire		3,321,000	3951.39									(165)				0001
Purchased Call/SBG/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	01/23/2023	Exercise		258,461	255.96			13,680	7,742			13,680		(6,145)				0001
Purchased Call/SPX/SPXC17ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2024	03/07/2023	Expire		2,253,000	4045.64									(69)				0001
Purchased Call/SPX/SPXA05QSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire		5,824,000	4154.52									(82)				0001
Purchased Call/SPX/SPXA05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2025	04/12/2023	Expire		1,771,603	4101									30				0001
Purchased Call/SPX/SPXA05QSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/21/2023	Expire		3,026,000	4154.52									(69)				0001
Purchased Call/SPX/SPXA05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/25/2023	04/23/2025	04/27/2023	Expire		1,116,142	4134									25				0001
Purchased Call/SPX/SPXC17BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2024	03/20/2023	Expire		1,767,600	3919									(52)				0001
Purchased Call/SPX/SPXA05QSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	04/24/2023	Expire		1,880,833	5034									147				0001
Purchased Call/SPX/SPXC17BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/05/2024	04/10/2023	Expire		3,269,000	4105.02									16				0001
Purchased Call/SPX/SPXA05RS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire		3,725,000	4055.99									(47)				0001
Purchased Call/SPX/SPXA05RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire		2,436,000	4055.99									(38)				0001
Purchased Call/SPX/SPXC17BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire		2,707,000	4105.02									15				0001
Purchased Call/SPX/SPXC17BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/05/2024	04/12/2023	Expire		1,990,935	4105									(125)				0001
Purchased Call/SPX/SPXA05RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	05/04/2023	Expire		2,059,723	4169									(61)				0001
Purchased Call/SBG/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	08/24/2023	Exercise		50,793	260.29			2,271	1,007			2,271		(1,329)				0001

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Purchased Call/SPX/SPXA05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire		2,661,000	4090.75									(86)				0001
Purchased Call/SPX/SPXC17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/12/2024	04/14/2023	Expire		1,934,000	4091.95									(80)				0001
Purchased Call/SPX/SPXC17CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/16/2024	04/21/2023	Expire		1,832,975	4138									(94)				0001
Purchased Call/SPX/SPXA05SS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/01/2024	05/05/2023	Expire		1,663,136	4168									(52)				0001
Purchased Call/SBG/SBG017OSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/04/2024	03/09/2023	Exercise		291,661	262.16			12,221	5,445			12,221		(6,968)				0001
Purchased Call/SPX/SPXC17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	03/21/2023	Expire		2,383,000	3859.85									708				0001
Purchased Call/SPX/SPXA05SSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/08/2023	Expire		6,065,000	4061.22									148				0001
Purchased Call/SPX/SPXC17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/19/2024	04/24/2023	Expire		1,296,210	4155									39				0001
Purchased Call/SPX/SPXC17CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	04/25/2023	Expire		1,574,563	4155									31				0001
Purchased Call/SBG/SBG017OSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	05/22/2023	Exercise		55,907	264.72			1,293	(64)			1,293		(1,440)				0001
Purchased Call/SPX/SPXA05SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/08/2023	Expire		2,293,000	4061.22									66				0001
Purchased Call/SPX/SPXC17CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	04/26/2023	Expire		1,978,169	4130									(75)				0001
Purchased Call/SBG/SBG017OSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/25/2024	03/02/2023	Exercise		115,888	262.64			4,722	1,868			4,722		(2,973)				0001
Purchased Call/SPX/SPXC17DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	04/27/2023	Expire		2,344,000	4071.63									(69)				0001
Purchased Call/SBG/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2022	05/01/2024	04/13/2023	Exercise		53,505	263.52			1,545	211			1,545		(1,424)				0001
Purchased Call/SPX/SPXA05SSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2023	Expire		2,218,000	4138.12									(65)				0001
Purchased Call/SPX/SPXC17DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	04/28/2023	Expire		2,780,000	4055.99									(110)				0001
Purchased Call/SBG/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	03/15/2023	Exercise		173,934	265.52			4,333	(16)			4,333		(4,479)				0001
Purchased Call/SPX/SPXC17DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2024	05/09/2023	Expire		2,066,000	4136.25									68				0001
Purchased Call/SPX/SPXC17DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2024	05/09/2023	Expire		2,813,000	4136.25									113				0001
Purchased Call/SPX/SPXC17DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/07/2024	05/11/2023	Expire		2,212,894	4136									(65)				0001
Purchased Call/SPX/SPXA05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/08/2023	05/03/2024	05/10/2023	Expire		2,197,120	4061									(81)				0001
Purchased Call/SPX/SPXC17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/30/2023	Expire		1,740,653	4131									855				0001
Purchased Call/SPX/SPXA05TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Expire		2,015,000	100									45				0001
Purchased Call/SPX/SPXA05US2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/23/2023	Expire		4,297,000	100									75				0001
Purchased Call/SPX/SPXA05SSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/11/2023	Expire		7,454,000	4119.17									(76)				0001
Purchased Call/SPX/SPXC17ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/17/2024	05/22/2023	Expire		2,848,757	4159									197				0001
Purchased Call/SPX/SPXC17ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2023	Expire		3,428,000	4192.63									(97)				0001
Purchased Call/SPX/SPXA05SST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/11/2023	Expire		2,859,000	4119.17									(46)				0001
Purchased Call/SBG/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	01/06/2023	Exercise		173,220	262.04			5,857	1,439			5,857		(4,547)				0001

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Purchased Call/SPX/SPXA05TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/16/2023	Expire		8,518,000	4124.08									259				0001
Purchased Call/SPX/SPXC17ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2024	05/25/2023	Expire		2,610,000	4145.58									(66)				0001
Purchased Call/SPX/SPXC17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/21/2024	05/25/2023	Expire		3,412,272	4192									(71)				0001
Purchased Call/SPX/SPXC17FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/13/2023	Expire		1,705,000	4245.12									634				0001
Purchased Call/SPX/SPXA05TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/16/2023	Expire		2,941,862	4138									119				0001
Purchased Call/SBG/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	03/16/2023	Exercise		1,008,942	262.81			16,015	1,435			16,015		(14,764)				0001
Purchased Call/SPX/SPXA05TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire		2,077,000	4109.9									(51)				0001
Purchased Call/SPX/SPXA05USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/22/2025	05/25/2023	Expire		2,105,026	4176									152				0001
Purchased Call/SPX/SPXC17FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	06/13/2023	Expire		1,810,000	4258.02									665				0001
Purchased Call/SPX/SPXA05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire		2,228,000	4109.9									(60)				0001
Purchased Call/SPX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire		2,626,000	4293.93													0001
Purchased Call/SPX/SPXC17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	08/04/2023	Expire		1,559,135	5681									31				0001
Purchased Call/SPX/SPXC17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	08/15/2023	Expire		1,551,000	4428.34									699				0001
Purchased Call/SPX/SPXA05US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/23/2023	Expire		8,039,000	4191.98									291				0001
Purchased Call/SPX/SPXC17FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/21/2023	Expire		2,008,000	4409.59									311				0001
Purchased Call/SPX/SPXA05USA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/23/2023	Expire		3,058,000	4191.98									171				0001
Purchased Call/SBG/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	08/15/2023	Exercise		50,772	262.13			2,423	1,086			2,423		(1,414)				0001
Purchased Call/SPX/SPXA05SS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	05/05/2023	Expire		2,859,000	4090.75									68				0001
Purchased Call/SPX/SPXA05USD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/23/2023	Expire		1,285,076	4145									65				0001
Purchased Call/SPX/SPXC17FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/21/2023	Expire		2,260,000	4409.59									389				0001
Purchased Call/SPX/SPXC17FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2024	06/21/2023	Expire		3,261,000	4409.59									561				0001
Purchased Call/SBG/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	06/15/2023	Exercise		52,255	262.73			1,806	472			1,806		(1,491)				0001
Purchased Call/SPX/SPXA05VS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2023	05/22/2024	05/26/2023	Expire		3,517,404	4192									(108)				0001
Purchased Call/SPX/SPXC17FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/21/2023	Expire		3,130,774	4373									660				0001
Purchased Call/SPX/SPXC17GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2024	08/01/2023	Expire		2,682,000	4582.23									302				0001
Purchased Call/SPX/SPXA05VSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/02/2023	Expire		3,190,000	4179.83									(58)				0001
Purchased Call/SPX/SPXA05VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2023	05/28/2024	06/02/2023	Expire		1,501,346	4205									(41)				0001
Purchased Call/SPX/SPXC17HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/16/2023	Expire		2,150,000	4489.72									74				0001
Purchased Call/SBG/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	05/24/2023	Exercise		237,558	265.31			6,921	794			6,921		(6,321)				0001
Purchased Call/SPX/SPXC17HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/22/2023	Expire		4,179,000	4369.71									780				0001

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Purchased Call/SPX/SPXA05V5Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Expire		6,063,000	4282.37									153				0001
Purchased Call/SPX/SPXA05IIS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Expire		2,467,000	4282.37									112				0001
Purchased Call/SPX/SPXC17HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	08/23/2023	Expire		3,328,000	4399.77									113				0001
Purchased Call/SPX/SPXC17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/11/2023	08/13/2025	08/15/2023	Expire		2,784,000	4423.87									1,262				0001
Purchased Call/SPX/SPXA05V5O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	05/25/2023	Expire		1,513,099	4775									48				0001
Purchased Call/SPX/SPXC17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/16/2024	08/23/2023	Expire		2,005,786	4370									59				0001
Purchased Call/SPX/SPXA05IIS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2023	Expire		4,192,000	4273.79									(42)				0001
Purchased Call/SPX/SPXA05IISG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/08/2023	Expire		3,770,000	4283.85									(65)				0001
Purchased Call/SPX/SPXC17HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/20/2024	08/24/2023	Expire		2,106,200	4370									58				0001
Purchased Call/SPX/SPXC171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/23/2024	08/25/2023	Expire		2,427,000	4436.01									84				0001
Purchased Call/SPX/SPXA05IISX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	06/12/2023	Expire		2,034,829	4284									168				0001
Purchased Call/SPX/SPXA05USY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2025	05/25/2023	Expire		1,756,585	4192									61				0001
Purchased Call/SPX/SPXA05XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/13/2023	Expire		3,051,000	4298.86									187				0001
Purchased Call/SPX/SPXC171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/30/2023	08/30/2024	09/01/2023	Expire		2,006,000	4514.87									69				0001
Purchased Call/SPX/SPXA05XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	06/13/2023	Expire		2,383,000	4298.86									295				0001
Purchased Call/SPX/SPXC171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/05/2023	09/05/2024	09/07/2023	Expire		2,649,000	4496.83									131				0001
Purchased Call/SPX/SPXA05XSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2024	06/16/2023	Expire		1,861,198	4369									(25)				0001
Purchased Call/SBG/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024	06/13/2023	Exercise		64,807	264.99			1,731	(154)			1,731		(1,998)				0001
Purchased Call/SPX/SPXA05XSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/22/2023	Expire		2,312,000	260.43									(22)				0001
Purchased Call/SPX/SPXA05XSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/20/2023	Expire		4,293,000	4425.84									387				0001
Purchased Call/SPX/SPXC171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	09/12/2023	Expire		2,139,000	4457.49									461				0001
Purchased Call/SBG/SBG017QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2024	06/08/2023	Exercise		50,814	267.94			1,066	(292)			1,066		(1,500)				0001
Purchased Call/SPX/SPXC17JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	09/13/2023	Expire		4,405,000	4487.46									234				0001
Purchased Call/SPX/SPXA05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/20/2023	Expire		2,260,000	4425.84									234				0001
Purchased Call/SPX/SPXA05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/11/2023	Expire		3,046,000	4398.95													0001
Purchased Call/SPX/SPXA05XSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	06/23/2023	Expire		2,213,614	4410									(22)				0001
Purchased Call/SPX/SPXC17JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/12/2024	09/14/2023	Expire		3,636,000	4461.9									160				0001
Purchased Call/SBG/SBG017QSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	12/28/2023	Exercise		50,871	262.18			2,740	1,351			2,740		(1,431)				0001
Purchased Call/SPX/SPXC17JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2023	09/13/2024	09/15/2023	Expire		3,481,000	4467.44									190				0001
Purchased Call/SPX/SPXA05YSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/29/2023	Expire		2,561,166	4348									(7)				0001

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Purchased Call/SBG/SBG017QSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024	07/05/2023	Exercise		51,861	262.59			2,137	830			2,137		(1,357)				0001
Purchased Call/SPX/SPXI13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire		3,149,000	4348.33									233				0001
Purchased Call/SBG/SBG017QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/29/2022	06/27/2024	12/11/2023	Exercise		366,721	262.16			16,478	6,987			16,478		(9,533)				0001
Purchased Call/SPX/SPXA05YSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	07/05/2023	Expire		2,001,000	4450.38									244				0001
Purchased Call/SPX/SPXA05ZSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/06/2023	06/27/2025	07/10/2023	Expire		1,804,134	5567									114				0001
Purchased Call/SPX/SPXC17JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/19/2023	09/19/2024	09/21/2023	Expire		5,830,000	4443.95									348				0001
Purchased Call/SPX/SPXI13ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Expire		717,000	15179.21									65				0001
Purchased Call/SPX/SPXI13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/05/2023	Expire		2,989,000	4450.38									166				0001
Purchased Call/SPX/SPXC17JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2024	10/06/2023	Expire		2,190,855	4229									159				0001
Purchased Call/SPX/SPXC17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/10/2023	10/04/2024	10/12/2023	Expire		1,839,730	4309									146				0001
Purchased Call/SPX/SPXA05ZS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/07/2023	Expire		2,935,000	4446.82									6				0001
Purchased Call/SBG/SBG017RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/15/2022	07/17/2024	04/20/2023	Exercise		50,919	259.41			2,177	714			2,177		(1,564)				0001
Purchased Call/SPX/SPXA05ZSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/14/2023	Expire		4,344,000	4472.16									19				0001
Purchased Call/SPX/SPXC17KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/10/2023	10/09/2024	10/12/2023	Expire		2,674,355	4334									244				0001
Purchased Call/SPX/SPXC17KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	10/17/2023	Expire		2,006,000	4327.78									607				0001
Purchased Call/SPX/SPXC17KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/13/2023	10/11/2024	10/17/2023	Expire		3,257,000	4327.78									1,078				0001
Purchased Call/SPX/SPXC17KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/16/2023	10/11/2024	10/18/2023	Expire		1,982,753	4329									143				0001
Purchased Call/SPX/SPXA05ZSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2024	07/14/2023	Expire		1,962,153	4439									16				0001
Purchased Call/SBG/SBG017RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/10/2022	08/09/2024	07/10/2023	Exercise		51,681	263.89			1,817	274			1,817		(1,696)				0001
Purchased Call/SPX/SPXC17KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/16/2023	10/11/2024	10/18/2023	Expire		6,107,229	4328									485				0001
Purchased Call/SPX/SPXC17KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/18/2023	10/16/2024	10/20/2023	Expire		1,338,000	105									34				0001
Purchased Call/SPX/SPXJ131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire		2,618,000	4411.59									161				0001
Purchased Call/SPX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	07/17/2023	Expire		1,502,000	5727.75									79				0001
Purchased Call/SPX/SPXC17LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	10/24/2023	Expire		2,232,000	4224.16													0001
Purchased Call/SBG/SBG017SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024	12/26/2023	Exercise		75,841	265.07			3,345	1,038			3,345		(2,411)				0001
Purchased Call/SPX/SPXC17LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/19/2023	10/18/2024	10/23/2023	Expire		2,222,000	4278									760				0001
Purchased Call/SPX/SPXC17LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/24/2023	10/23/2024	10/26/2023	Expire		7,333,433	4217									605				0001
Purchased Call/SBG/SBG017SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/30/2022	08/30/2024	09/07/2023	Exercise		53,334	263.57			2,849	1,236			2,849		(1,736)				0001
Purchased Call/SPX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	07/24/2023	Expire		1,846,933	4549									324				0001
Purchased Call/SPX/SPXB050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/25/2023	Expire		3,550,000	4536.34									446				0001

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Purchased Call/SPX/SPXC17LSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/25/2024	10/30/2023	Expire		1,985,000	4137.23									682				0001
Purchased Call/SPX/SPXB051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	08/21/2023	Expire		1,621,774	5450									162				0001
Purchased Call/SPX/SPXC17MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2024	11/07/2023	Expire		2,032,000	4358.34									623				0001
Purchased Call/SPX/SPXB050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/25/2023	07/23/2024	07/27/2023	Expire		1,710,093	4536									21				0001
Purchased Call/SPX/SPXB050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	07/31/2023	Expire		2,730,718	4566									569				0001
Purchased Call/SPX/SPXC17MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2024	11/15/2023	Expire		2,644,000	4411.55									160				0001
Purchased Call/SPX/SPXC170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/13/2024	12/18/2023	Expire		1,629,000	4719.55									157				0001
Purchased Call/SPX/SPXB052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2028	08/24/2023	Expire		1,795,000	4387.55									218				0001
Purchased Call/SPX/SPXC171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	09/12/2023	Expire		1,992,000	4412.92									960				0001
Purchased Call/SPX/SPXB051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	08/04/2023	Expire		2,797,000	4513.39									39				0001
Purchased Call/SPX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2025	07/05/2023	Expire		2,812,000	4417									1,507				0001
Purchased Call/SPX/SPXB051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	08/07/2023	Expire		10,527,000	4501.89									530				0001
Purchased Call/SPX/SPXC17NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/17/2023	Expire		2,338,000	4502.88									113				0001
Purchased Call/SBG/SBG017SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	12/06/2023	Exercise		52,242	261.71			2,607	986			2,607		(1,726)				0001
Purchased Call/SPX/SPXC17NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2024	11/17/2023	Expire		1,805,012	4413									260				0001
Purchased Call/SPX/SPXB051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/15/2023	Expire		4,696,000	4464.05									248				0001
Purchased Call/SPX/SPXB051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/15/2023	Expire		2,144,000	4464.05									146				0001
Purchased Call/SPX/SPXC17NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/29/2024	12/04/2023	Expire		2,336,000	4567.8									389				0001
Purchased Call/SBG/SBG017SSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	10/12/2023	Exercise		165,116	262.99			6,457	1,194			6,457		(5,339)				0001
Purchased Call/SPX/SPXC17NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2024	12/05/2023	Expire		2,884,000	4594.63									276				0001
Purchased Call/SPX/SPXB051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2023	Expire		2,098,000	4464.05									237				0001
Purchased Call/SPX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	09/12/2023	Expire		1,717,000	4457.49													0001
Purchased Call/SBG/SBG017SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	04/20/2023	Exercise		102,647	261.41			4,011	810			4,011		(3,296)				0001
Purchased Call/SPX/SPXC17NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/06/2024	12/08/2023	Expire		6,118,000	4549.34									847				0001
Purchased Call/SPX/SPXB053SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2028	09/12/2023	Expire		1,450,000	4457.49									546				0001
Purchased Call/SPX/SPXB054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	09/15/2023	Expire		1,856,000	4467.44									251				0001
Purchased Call/SPX/SPXC17NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/04/2024	12/08/2023	Expire		2,147,797	4570									218				0001
Purchased Call/SPX/SPXB054SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	09/18/2023	Expire		2,749,000	5572.81									270				0001
Purchased Call/SPX/SPXC17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/03/2023	Expire		1,186,521	4378									164				0001
Purchased Call/SPX/SPXB054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire		4,801,000	100									75				0001

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Purchased Call/SBG/SBG017S5V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/16/2022	09/16/2024	04/19/2023	Exercise		103,591	260.46			5,842	2,597			5,842		(3,513)				0001
Purchased Call/SPX/SPXJ133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire		6,886,000	4409.53									24				0001
Purchased Call/SPX/SPXB054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/19/2023	09/12/2025	09/21/2023	Expire		1,505,037	5138									85				0001
Purchased Call/SPX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	10/24/2023	Expire		1,726,000	4224.16													0001
Purchased Call/SPX/SPXB054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	09/25/2023	Expire		1,609,197	4379									755				0001
Purchased Call/SBG/SBG017T5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/28/2022	09/27/2024	10/02/2023	Exercise		163,907	256.35			11,181	5,991			11,181		(5,321)				0001
Purchased Call/SPX/SPXB053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	09/13/2023	Expire		2,634,000	4487.46									95				0001
Purchased Call/SBG/SBG017TSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/05/2022	10/03/2024	09/08/2023	Exercise		50,404	255.79			3,929	2,067			3,929		(2,024)				0001
Purchased Call/SPX/SPXB055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	10/11/2023	Expire		1,508,000	261.62									134				0001
Purchased Call/SPX/SPXB054SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire		4,336,000	4402.2									124				0001
Purchased Call/SBG/SBG017TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024	12/08/2023	Exercise		50,837	257.47			3,132	1,485			3,132		(1,703)				0001
Purchased Call/SPX/SPXB055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	09/27/2023	Expire		1,850,195	4323									150				0001
Purchased Call/SPX/SPXB055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	09/28/2023	Expire		2,186,000	4273.53									127				0001
Purchased Call/SBG/SBG017TSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/28/2022	10/21/2024	07/26/2023	Exercise		60,994	257.88			3,938	1,791			3,938		(2,283)				0001
Purchased Call/SPX/SPXJ133SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/20/2023	07/18/2025	07/24/2023	Expire		1,322,514	4560									162				0001
Purchased Call/SBG/SBG017USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024	09/14/2023	Exercise		50,614	260.63			3,282	1,581			3,282		(2,114)				0001
Purchased Call/SPX/SPXB057SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire		7,316,000	4137.23									572				0001
Purchased Call/SBG/SBG017USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024	12/20/2023	Exercise		56,475	262.76			2,921	1,008			2,921		(1,984)				0001
Purchased Call/SPX/SPXB057SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire		3,001,000	4137.23									303				0001
Purchased Call/SPX/SPXB057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	10/31/2023	Expire		2,355,000	4117.37									401				0001
Purchased Call/SBG/SBG017USI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024	06/20/2023	Exercise		51,794	262.83			2,178	496			2,178		(1,756)				0001
Purchased Call/SPX/SPXB059S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	10/31/2025	11/09/2023	Expire		1,526,777	5451									48				0001
Purchased Call/SPX/SPXB057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire		2,643,000	4193.8									77				0001
Purchased Call/SPX/SPXB059SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2023	Expire		4,816,000	100									379				0001
Purchased Call/SPX/SPXB058SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire		4,422,000	4193.8									195				0001
Purchased Call/SPX/SPXB059SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/14/2023	Expire		1,049,000	4636									104				0001
Purchased Call/SPX/SPXB059SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	11/15/2023	Expire		1,514,000	4348.02									264				0001
Purchased Call/SPX/SPXB058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire		2,215,000	4193.8									186				0001
Purchased Call/SPX/SPXB058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/02/2023	Expire		2,231,000	4193.8									209				0001
Purchased Call/SPX/SPXB058S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire		5,153,000	4237.86									119				0001

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Purchased Call/SPX/SPXB058SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire		2,492,000	4237.86									105				0001
Purchased Call/SBG/SBG017USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	01/06/2023	Exercise		366,366	262.89			15,191	2,638			15,191		(12,891)				0001
Purchased Call/SPX/SPXB05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	11/15/2023	Expire		1,497,019	5496									46				0001
Purchased Call/SBG/SBG017USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	09/20/2023	Exercise		158,918	263.47			8,436	2,935			8,436		(5,615)				0001
Purchased Call/SPX/SPXB058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2023	10/30/2024	11/03/2023	Expire		2,145,912	4167									216				0001
Purchased Call/SPX/SPXB059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/10/2023	Expire		2,777,000	4382.78									152				0001
Purchased Call/SPX/SPXB059S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2024	11/10/2023	Expire		2,406,102	4375									187				0001
Purchased Call/SPX/SPXB059SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2023	Expire		1,791,827	4381									744				0001
Purchased Call/SPX/SPXB05ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	11/21/2023	Expire		4,441,000	100									382				0001
Purchased Call/SPX/SPXB05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire		2,124,000	4556.62													0001
Purchased Call/SBG/SBG017VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	07/27/2023	Exercise		509,372	260.68			12,469	4,791			12,469		(7,708)				0001
Purchased Call/SBG/SBG017VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	01/06/2023	Expire		831,122	260.8													0001
Purchased Call/SPX/SPXB05ASD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	11/20/2023	Expire		2,538,612	4501									1,102				0001
Purchased Call/SBG/SBG017VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/09/2023	Exercise		1,140,386	260.35			4,707	7,994	3,286		7,994		(4,660)				0001
Purchased Call/SPX/SPXB05ASS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/27/2023	Expire		4,078,000	4556.62									2,236				0001
Purchased Call/SBG/SBG017VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/13/2023	Exercise		2,151,702	262.69			30,464	31,662	1,198		31,662		(30,463)				0001
Purchased Call/SPX/SPXB05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2023	11/20/2024	11/27/2023	Expire		3,565,146	4547									1,575				0001
Purchased Call/SBG/SBG017WSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	01/18/2023	Exercise		1,448,449	265.08			2,419	2,868	449		2,868		(2,400)				0001
Purchased Call/SPX/SPXB05BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/28/2023	Expire		2,596,000	4559.34									547				0001
Purchased Call/SPX/SPXB05BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/28/2023	Expire		2,360,329	4557									834				0001
Purchased Call/SPX/SPXB05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/28/2023	Expire		2,000,356	4557									905				0001
Purchased Call/SPX/SPXJ134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/27/2023	Expire		2,036,000	4567.46									9				0001
Purchased Call/SPX/SPXB05CSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2023	12/04/2024	12/08/2023	Expire		2,027,685	268									260				0001
Purchased Call/SPX/SPXB05CSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire		1,859,000	271.6									806				0001
Purchased Call/SBG/SBG017WS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/18/2023	Expire		126,719	265.08									10				0001
Purchased Call/SBG/SBG017WS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/20/2023	Expire		1,774,894	265.21									8				0001
Purchased Call/SPX/SPXJ135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire		2,169,000	4566.75									15				0001
Purchased Call/SBG/SBG017WS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2023	Expire		317,140	265.99									18				0001
Purchased Call/SPX/SPXB05BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/28/2023	Expire		1,503,685	4557									527				0001
Purchased Call/SBG/SBG017WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/24/2023	Expire		406,670	265.99									23				0001

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Purchased Call/SPX/SPXB05BST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	11/30/2023	Expire		3,321,000	4554.89									232				0001
Purchased Call/SBG/SBG017IISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	01/27/2023	Expire		1,095,250	267.14									32				0001
Purchased Call/SBG/SBG017IISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	02/03/2023	Exercise		3,265,351	268.2		11,006	11,298	292			11,298		(10,923)				0001
Purchased Call/SPX/SPXB05BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2023	11/21/2024	11/30/2023	Expire		2,271,744	4543									246				0001
Purchased Call/SBG/SBG017IISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	02/03/2023	Expire		1,180,092	268.49									5				0001
Purchased Call/SPX/SPXB05CSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2024	12/11/2023	Expire		2,014,645	4568									967				0001
Purchased Call/SPX/SPXB05DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	12/19/2023	Expire		2,091,000	4643.68									1,170				0001
Purchased Call/SBG/SBG017IISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	02/13/2023	Exercise		3,438,490	267.57		1,949	2,577	628			2,577		(1,811)				0001
Purchased Call/SPX/SPXB05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	12/19/2023	Expire		1,349,000	4636.6									759				0001
Purchased Call/SPX/SPXB05ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	12/26/2023	Expire		1,534,279	5688									277				0001
Purchased Call/SPX/SPXB05CST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2024	12/15/2023	Expire		1,309,523	4644									203				0001
Purchased Call/SBG/SBG017IISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	02/21/2023	Exercise		1,757,390	269.64		2,229	1,344	(884)			1,344		(2,087)				0001
Purchased Call/SPX/SPXB05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire		3,056,061	4716									1,126				0001
Purchased Call/SBG/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	02/22/2023	Expire		421,198	269.38									36				0001
Purchased Call/SPX/SPXJ136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/28/2023	07/26/2024	08/01/2023	Expire		2,038,000	4582.23									122				0001
Purchased Call/SBG/SBG017XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/28/2023	Exercise		2,137,747	268.05		7,023	6,699	(323)			6,699		(6,987)				0001
Purchased Call/SPX/SPXJ136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Expire		3,931,000	4582.23									669				0001
Purchased Call/SPX/SPXB05DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/20/2023	Expire		2,068,884	4713									341				0001
Purchased Call/SPX/SPXJ134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/21/2023	07/22/2025	07/25/2023	Expire		1,522,000	4536.34									195				0001
Purchased Call/SPX/SPXB05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2023	12/18/2024	12/22/2023	Expire		2,332,861	4732									386				0001
Purchased Call/SBG/SBG017XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	02/28/2023	Expire		270,844	269.51									16				0001
Purchased Call/SBG/SBG017XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/28/2023	Expire		2,375,458	259.42									72				0001
Purchased Call/SPX/SPXJ137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/07/2023	Expire		3,188,000	4501.89									349				0001
Purchased Call/SPX/SPXB05ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2023	12/18/2024	12/27/2023	Expire		1,516,529	4739									1,014				0001
Purchased Call/SBG/SBG017YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	04/14/2023	Expire		3,475,658	265									138				0001
Purchased Call/SPX/SPXB05ESP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	12/29/2023	Expire		2,501,537	4747									435				0001
Purchased Call/SBG/SBG017YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	04/24/2023	Expire		2,041,507	264.47									158				0001
Purchased Call/SPX/SPXB05ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2024	12/29/2023	Expire		2,578,365	4775									319				0001
Purchased Call/SBG/SBG017YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/01/2023	Expire		1,892,273	262.9									153				0001
Purchased Call/SPX/SPXB05ESU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2023	12/23/2024	01/03/2024	Expire		2,111,056	4755									524				0001

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Purchased Call/SBG/SBG017ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/10/2023	Expire		3,522,899	263.3									69				0001
Purchased Call/SPX/SPXB05CSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/12/2023	Expire		3,365,000	4604.37													0001
Purchased Call/SBG/SBG017ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	05/16/2023	Exercise		1,385,003	262.37		1,845	2,312	466			2,312		(1,740)				0001
Purchased Call/SBG/SBG017ZSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	05/17/2023	Expire		3,214,961	263.5									59				0001
Purchased Call/SBG/SBG017ZSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	05/18/2023	Exercise		1,365,539	262.92		1,838	2,567	728			2,567		(1,787)				0001
Purchased Call/SBG/SBG017ZSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	05/25/2023	Expire		1,319,759	264.54									25				0001
Purchased Call/SPX/SPXJ138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	08/08/2023	08/08/2024	08/10/2023	Expire		7,361,000	4499.38									114				0001
Purchased Call/SBG/SBG017ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	05/26/2023	Exercise		3,498,782	263.51		2,023	2,751	728			2,751		(1,907)				0001
Purchased Call/SBG/SBG017ZSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/30/2023	Exercise		2,746,806	262.94		18,398	23,186	4,789			23,186		(18,198)				0001
Purchased Call/SBG/SBG017ZST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	06/02/2023	Expire		1,214,691	262.81									23				0001
Purchased Call/SBG/SBG1170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	06/13/2023	Exercise		2,633,177	265.83		3,545	3,813	268			3,813		(3,318)				0001
Purchased Call/SBG/SBG1170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	06/13/2023	Exercise		6,002,439	265.83		1,906	2,613	707			2,613		(1,666)				0001
Purchased Call/SBG/SBG1170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	06/20/2023	Exercise		3,792,141	268.76		1,852	1,707	(146)			1,707		(1,367)				0001
Purchased Call/SBG/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	06/22/2023	Expire		4,840,932	267.44									118				0001
Purchased Call/SBG/SBG1170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	07/11/2023	Exercise		2,541,657	268.49		1,951	2,049	98			2,049		(1,707)				0001
Purchased Call/SBG/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	07/14/2023	Exercise		4,421,338	270.17		13,519	12,579	(941)			12,579		(13,403)				0001
Purchased Call/SBG/SBG1170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	07/17/2023	Expire		2,844,670	270.73									270				0001
Purchased Call/SBG/SBG1171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	07/18/2023	Exercise		4,204,622	270.04		20,258	22,147	1,888			22,147		(20,138)				0001
Purchased Call/SBG/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	07/20/2023	Exercise		3,236,380	270.97		3,102	2,972	(131)			2,972		(3,004)				0001
Purchased Call/SBG/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	07/28/2023	Exercise		4,477,981	273.1		7,717	7,907	191			7,907		(7,488)				0001
Purchased Call/SBG/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	08/01/2023	Expire		3,009,976	273.82									310				0001
Purchased Call/SBG/SBG1171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	08/08/2023	Expire		2,461,667	272.52									260				0001
Purchased Call/SBG/SBG1171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	08/18/2023	Expire		4,209,176	270.35									201				0001
Purchased Call/SBG/SBG1172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	08/22/2023	Exercise		6,569,915	269.99		8,549	9,285	735			9,285		(7,867)				0001
Purchased Call/SBG/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	08/24/2023	Exercise		3,457,678	270.5		4,933	5,524	591			5,524		(4,826)				0001
Purchased Call/SBG/SBG1172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	09/07/2023	Exercise		5,912,189	275.71		20,760	23,027	2,267			23,027		(20,541)				0001
Purchased Call/SBG/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	09/08/2023	Expire		2,104,682	275.56									158				0001
Purchased Call/SPX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	08/08/2023	08/08/2029	08/10/2023	Expire		38,130,000	4499.38													0001
Purchased Call/SBG/SBG1172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	09/11/2023	Expire		4,390,911	274.79									517				0001
Purchased Call/SBG/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	09/14/2023	Expire		1,642,948	276.23									57				0001

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Purchased Call/SBG/SBG1173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	09/28/2023	Expire		2,531,520	273.96									120				0001
Purchased Call/SPX/SPXJ139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/09/2023	08/09/2024	08/11/2023	Expire		6,745,000	4467.71									52				0001
Purchased Call/SBG/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	09/29/2023	Exercise		4,427,712	274.45			15,185	12,506	(2,679)			12,506	(14,956)				0001
Purchased Call/SPX/SPXJ139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/09/2024	08/15/2023	Expire		4,457,000	4464.05									235				0001
Purchased Call/SBG/SBG1173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	10/06/2023	Exercise		5,500,935	266.49			5,580	6,428	848			6,428	(5,113)				0001
Purchased Call/SPX/SPXJ139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/09/2024	08/15/2023	Expire		2,281,000	4464.05									205				0001
Purchased Call/SPX/SPXJ139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/13/2024	08/15/2023	Expire		2,108,000	4464.05									351				0001
Purchased Call/SBG/SBG1173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	10/10/2023	Expire		1,932,251	267.09									287				0001
Purchased Call/SPX/SPXJ13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/14/2023	08/14/2024	08/16/2023	Expire		2,083,000	4489.72									35				0001
Purchased Call/SBG/SBG1173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	10/12/2023	Exercise		5,141,862	270.19			1,850	2,203	353			2,203	(1,569)				0001
Purchased Call/SPX/SPXJ13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		2,132,000	4404.33									29				0001
Purchased Call/SPX/SPXJ13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		2,150,000	4404.33									35				0001
Purchased Call/SPX/SPXJ13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		3,147,000	4404.33									58				0001
Purchased Call/SBG/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	10/24/2023	Expire		3,297,757	267.94									414				0001
Purchased Call/SPX/SPXJ13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/22/2024	08/24/2023	Expire		2,849,000	4387.55									50				0001
Purchased Call/SBG/SBG1173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	10/25/2023	Exercise		6,415,579	267.34			6,679	8,905	2,226			8,905	(6,441)				0001
Purchased Call/SBG/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	10/31/2023	Expire		2,099,057	267.21									137				0001
Purchased Call/SBG/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	10/31/2023	Exercise		3,556,108	267.21			9,890	13,826	3,936			13,826	(9,551)				0001
Purchased Call/SPX/SPXJ13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2023	08/23/2024	08/25/2023	Expire		2,444,000	4436.01									39				0001
Purchased Call/SBG/SBG1174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	11/06/2023	Expire		1,226,414	269.58									168				0001
Purchased Call/SBG/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	11/14/2023	Expire		1,527,554	269.01									205				0001
Purchased Call/SBG/SBG1174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	12/05/2023	Exercise		6,120,115	273.66			4,267	4,182	(85)			4,182	(3,437)				0001
Purchased Call/SBG/SBG1175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2023	12/12/2025	12/14/2023	Expire		2,737,489	272.9									148				0001
Purchased Call/SBG/SBG1175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	12/15/2023	Expire		7,992,136	273.35									603				0001
Purchased Call/SBG/SBG1175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/03/2024	Expire		2,365,131	274.81									236				0001
Purchased Call/SBM/SBM0176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire		213,776	1114.61													0001
Purchased Call/SBM/SBM0175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire		19,954	1117.91													0001
Purchased Call/SBM/SBM0177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2023	Expire		30,541	1157.95													0001
Purchased Call/SBM/SBM0178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/11/2023	Expire		22,839	1217.58													0001
Purchased Call/SBM/SBM0177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2023	Expire		20,009	1126.32													0001

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Purchased Call/SBM/SBM0178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/11/2023	Expire		15,458	1217.58													0001
Purchased Call/SBM/SBM0178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/25/2023	Expire		13,721	1259.37													0001
Purchased Call/SPX/SPXJ13CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Expire		3,588,000	4405.71									257				0001
Purchased Call/SBM/SBM0177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire		94,938	1190.49													0001
Purchased Call/SBM/SBM0177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/26/2023	Expire		24,803	1211.99													0001
Purchased Call/SBM/SBM0178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/26/2023	Expire		53,599	1205.15													0001
Purchased Call/SBM/SBM0179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/26/2023	Expire		70,581	1205.15													0001
Purchased Call/SBM/SBM0175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2023	Expire		90,009	1096.87													0001
Purchased Call/SBM/SBM0179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/11/2023	Expire		60,029	1188.71													0001
Purchased Call/SBM/SBM0175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	02/24/2023	Expire		236,979	1117.91													0001
Purchased Call/SBM/SBM0176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	05/10/2023	Expire		182,125	1126.32													0001
Purchased Call/SPX/SPXJ13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	08/29/2023	Expire		2,018,000	4405.71									263				0001
Purchased Call/SBM/SBM017AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/12/2023	Expire		15,675	1274.03													0001
Purchased Call/SBM/SBM0176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/10/2023	Expire		20,011	1126.32													0001
Purchased Call/SBM/SBM017AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/27/2023	Expire		5,718	1321.13													0001
Purchased Call/SBM/SBM0177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/24/2023	Expire		18,647	1157.95													0001
Purchased Call/SBM/SBM0177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	06/26/2023	Expire		247,049	1211.99													0001
Purchased Call/SBM/SBM0178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	09/12/2023	Expire		841,555	1231.55													0001
Purchased Call/SBM/SBM0179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	10/11/2023	Expire		12,511	1188.71													0001
Purchased Call/SBM/SBM0179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire		33,970	1166.36													0001
Purchased Call/SFC/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	08/08/2023	Expire		229,216	417.85									27				0001
Purchased Call/SBM/SBM017AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	12/27/2023	Expire		344,220	1321.13													0001
Purchased Call/SPX/SPXJ13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire		5,014,000	4433.31									57				0001
Purchased Call/SFC/SFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	08/18/2023	Expire		259,420	411.49									13				0001
Purchased Call/SFC/SFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	08/14/2023	Expire		474,362	413.56									90				0001
Purchased Call/SFC/SFC0610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/15/2025	08/22/2023	Expire		164,203	405.84									24				0001
Purchased Call/SFC/SFC0610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	08/28/2023	Expire		324,541	411.16									60				0001
Purchased Call/SPX/SPXJ13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire		1,552,000	4515.77									127				0001
Purchased Call/SPX/SPXJ13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire		1,852,000	4433.31									35				0001
Purchased Call/SFC/SFC0611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	09/05/2023	Expire		414,034	416.5									115				0001

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Purchased Call/SFC/SFC0611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	09/06/2023	Expire		469,337	416.47									110				0001
Purchased Call/SPX/SPXJ13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/29/2023	08/29/2024	08/31/2023	Expire		2,121,000	4497.63									51				0001
Purchased Call/SFC/SFC0611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2023	08/29/2025	09/07/2023	Expire		533,247	416.57									31				0001
Purchased Call/SFC/SFC0610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/16/2024	08/23/2023	Expire		1,137,133	405.45									62				0001
Purchased Call/SFC/SFC0611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2023	09/11/2025	09/14/2023	Expire		811,401	412.62									47				0001
Purchased Call/SFC/SFC0612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/19/2025	09/26/2023	Expire		936,378	394.54									189				0001
Purchased Call/SFC/SFC0612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	09/28/2023	Expire		1,685,198	394.25									111				0001
Purchased Call/SFC/SFC0612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2023	09/29/2025	10/04/2023	Expire		1,091,026	390.63									127				0001
Purchased Call/SFC/SFC0610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	08/29/2023	Expire		500,527	406.11									110				0001
Purchased Call/SFC/SFC0611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2023	09/10/2024	09/14/2023	Expire		59,552	409.32									3				0001
Purchased Call/SPX/SPXJ13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/06/2024	09/12/2023	Expire		1,921,000	100									250				0001
Purchased Call/SPX/SPXJ13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/06/2024	09/12/2023	Expire		2,612,000	4457.49									332				0001
Purchased Call/SPX/SPXJ13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2024	09/12/2023	Expire		3,245,000	4457.49									350				0001
Purchased Call/SFC/SFC0612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/11/2023	Exercise		1,075,199	387.42		2,676	2,666	(11)			2,666		(2,302)			0001
Purchased Call/SFC/SFC0613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2023	10/13/2025	10/18/2023	Exercise		1,841,825	390.82		3,420	2,581	(840)			2,581		(3,293)			0001
Purchased Call/SPX/SPXJ13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2024	09/12/2023	Expire		8,949,000	4457.49									1,095				0001
Purchased Call/SFC/SFC0612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2024	10/13/2023	Expire		1,194,826	393.33									103				0001
Purchased Call/SPX/SPXC178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/03/2025	01/12/2023	Expire		1,658,150	4963									2				0001
Purchased Call/SPX/SPXJ13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2023	09/11/2024	09/14/2023	Expire		1,860,313	4472									64				0001
Purchased Call/SFC/SFC0613SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2023	10/20/2025	10/25/2023	Expire		678,545	382.82									47				0001
Purchased Call/SFC/SFC0613SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/24/2025	10/31/2023	Expire		492,329	376.92									110				0001
Purchased Call/SFC/SFC0613S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	10/23/2023	Expire		672,045	389.72									180				0001
Purchased Call/SPX/SPXC178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	01/20/2023	Expire		1,503,460	3994									14				0001
Purchased Call/SFC/SFC0613SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	11/06/2023	Expire		1,026,872	383.4									277				0001
Purchased Call/SFC/SFC0613SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2023	11/06/2025	11/09/2023	Expire		1,974,817	392.86									163				0001
Purchased Call/SPX/SPXJ13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/16/2024	09/19/2023	Expire		5,364,000	4450.32									355				0001
Purchased Call/SFC/SFC0614SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	11/10/2023	Expire		1,400,945	393.88									121				0001
Purchased Call/SFC/SFC0613S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	10/24/2023	Expire		1,006,919	387.33									209				0001
Purchased Call/SFC/SFC0614S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/12/2025	11/16/2023	Expire		2,811,610	397									240				0001
Purchased Call/SPX/SPXC178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/24/2025	02/01/2023	Expire		1,849,391	4021									27				0001

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Purchased Call/SPX/SPXC178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	01/13/2023	Expire		3,130,000	3969.61									(210)				0001
Purchased Call/SFC/SFC0614SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/14/2025	11/21/2023	Expire		1,359,772	404.38									164				0001
Purchased Call/SPX/SPXC178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2024	01/18/2023	Expire		3,089,000	3999.09									(180)				0001
Purchased Call/SPX/SPXJ13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	09/26/2023	Expire		2,071,000	4291.98									1,034				0001
Purchased Call/SFC/SFC0614SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/20/2023	11/17/2025	11/22/2023	Expire		1,468,873	404.83									196				0001
Purchased Call/SPX/SPXC178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2024	01/26/2023	Expire		2,247,074	4020									(279)				0001
Purchased Call/SFC/SFC0614ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/26/2025	11/30/2023	Exercise		2,322,387	407.6		7,212	10,164	2,952			10,164		(6,969)				0001
Purchased Call/SPX/SPXC179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/02/2024	02/09/2023	Expire		2,177,655	4180									(281)				0001
Purchased Call/SFC/SFC0613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2023	11/05/2024	11/09/2023	Expire		66,923	392.83									6				0001
Purchased Call/SFC/SFC0614SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2023	11/20/2024	11/24/2023	Expire		3,032,273	407.62									829				0001
Purchased Call/SPX/SPXC179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2024	02/14/2023	Expire		2,077,836	4164									(186)				0001
Purchased Call/SFC/SFC0614SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	12/01/2023	Expire		631,501	407.77									89				0001
Purchased Call/SPX/SPXC179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/15/2024	02/22/2023	Expire		1,725,402	4148									(97)				0001
Purchased Call/SPX/SPXJ13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/25/2023	Expire		6,883,000	100									437				0001
Purchased Call/SPX/SPXJ13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		1,387,000	4288.05									94				0001
Purchased Call/SPX/SPXC179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire		2,275,000	3991.05									(149)				0001
Purchased Call/SPX/SPXC17ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	02/28/2025	03/13/2023	Expire		1,535,952	3957									417				0001
Purchased Call/SPX/SPXC17AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2024	02/27/2023	Expire		1,570,955	3997									(101)				0001
Purchased Call/SFC/SFC0614SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2023	11/27/2024	12/01/2023	Expire		1,436,977	407.77									376				0001
Purchased Call/SPX/SPXC17AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/22/2024	02/28/2023	Expire		2,051,400	3991									(134)				0001
Purchased Call/SPX/SPXC17ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/29/2024	03/02/2023	Expire		2,775,000	3970.15									(132)				0001
Purchased Call/SFC/SFC0615S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2023	11/29/2024	12/06/2023	Expire		962,584	412.54									99				0001
Purchased Call/SPX/SPXC17ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/13/2023	Expire		2,372,086	4011									609				0001
Purchased Call/SPX/SPXJ13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2024	09/29/2023	Expire		2,542,750	4274									134				0001
Purchased Call/SPX/SPXC17ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/23/2024	03/02/2023	Expire		1,238,256	3982									(85)				0001
Purchased Call/SPX/SPXC17AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2024	03/07/2023	Expire		3,566,000	4045.64									(114)				0001
Purchased Call/SPX/SPXJ13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/03/2023	Expire		4,591,000	4288.05									545				0001
Purchased Call/SPX/SPXC17BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/20/2023	Expire		1,782,504	3892									(48)				0001
Purchased Call/SPX/SPXC17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/05/2024	04/12/2023	Expire		2,347,878	4090									(168)				0001
Purchased Call/SPX/SPXC17BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/05/2024	04/12/2023	Expire		1,650,218	4105									(84)				0001

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Purchased Call/SFC/SFC0615S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2024	12/07/2023	Exercise		3,710,476	409.37			12,613	20,481	7,868			20,481		(12,047)				0001
Purchased Call/SPX/SPXC17BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/12/2024	04/17/2023	Expire		1,526,297	4092										29				0001
Purchased Call/SPX/SPXC17CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/19/2024	04/24/2023	Expire		2,194,000	4129.79										49				0001
Purchased Call/SPX/SPXJ13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/02/2025	10/05/2023	Expire		2,656,156	4291										96				0001
Purchased Call/SPX/SPXJ13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		3,111,000	4258.19										590				0001
Purchased Call/SPX/SPXJ130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire		3,052,000	4335.66										58				0001
Purchased Call/SPX/SPXC17CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2024	04/26/2023	Expire		1,882,000	4137.04										(59)				0001
Purchased Call/SPX/SPXC17DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/23/2024	04/27/2023	Expire		2,856,262	4134										(155)				0001
Purchased Call/SPX/SPXJ130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire		2,731,000	4335.66										64				0001
Purchased Call/SPX/SPXC17DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2024	04/27/2023	Expire		1,989,916	4137										(106)				0001
Purchased Call/SPX/SPXC17DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	04/28/2023	Expire		2,917,000	4055.99										(104)				0001
Purchased Call/SPX/SPXJ130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire		5,907,000	4358.24										220				0001
Purchased Call/SFC/SFC0615SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/10/2024	12/14/2023	Expire		804,195	413.16										130				0001
Purchased Call/SPX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	10/12/2023	Expire		1,755,359	5264										82				0001
Purchased Call/SPX/SPXC17DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/03/2024	05/09/2023	Expire		3,257,060	4092										181				0001
Purchased Call/SPX/SPXC17DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2023	Expire		3,092,000	4138.12										(101)				0001
Purchased Call/SPX/SPXF001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2024	01/10/2023	Expire		1,335,000	3895.08														0001
Purchased Call/SFC/SFC0615SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/11/2024	12/14/2023	Expire		3,481,756	414.79										573				0001
Purchased Call/SPX/SPXF001SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	01/06/2023	01/08/2024	01/10/2023	Expire		2,143,000	100										(129)				0001
Purchased Call/SPX/SPXJ130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire		2,918,000	4358.24										114				0001
Purchased Call/SPX/SPXF001SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2024	01/10/2023	Expire		4,185,000	3895.08														0001
Purchased Call/SPX/SPXJ13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire		2,985,000	4376.95										73				0001
Purchased Call/SPX/SPXC17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/17/2024	05/23/2023	Expire		2,669,930	4159										212				0001
Purchased Call/SPX/SPXC17ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2024	05/25/2023	Expire		3,164,000	4145.58										(92)				0001
Purchased Call/SPX/SPXJ13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire		2,036,000	4376.95										146				0001
Purchased Call/SPX/SPXJ13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/17/2023	Expire		6,848,000	4327.78										516				0001
Purchased Call/SPX/SPXC17ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2024	05/25/2023	Expire		2,976,767	4193										(84)				0001
Purchased Call/SPT/SPT000AS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	03/24/2023	03/21/2025	03/28/2023	Expire		2,313,075	4693										124				0001
Purchased Call/SPX/SPXC17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2024	05/26/2023	Expire		1,637,504	4146										(47)				0001
Purchased Call/SPT/SPT000ASH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2024	05/26/2023	Expire		1,895,831	4139										(69)				0001

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Purchased Call/SPT/SPT000ASE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/27/2023	04/25/2025	05/01/2023	Expire		1,666,616	4570									175				0001
Purchased Call/SPT/SPT000ASK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/13/2025	06/21/2023	Expire		1,833,895	4731									348				0001
Purchased Call/SFC/SFC06165S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2024	12/29/2023	Expire		3,395,222	431.66									982				0001
Purchased Call/SPT/SPT000ASQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/05/2023	Expire		1,389,151	4261									436				0001
Purchased Call/SPT/SPT000ASY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/26/2023	07/26/2024	07/28/2023	Expire		1,826,000	4376.22									49				0001
Purchased Call/SPT/SPT000ASR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	06/27/2025	07/05/2023	Expire		1,380,367	4726									295				0001
Purchased Call/SPT/SPT000BSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/13/2023	09/11/2025	09/15/2023	Expire		1,569,850	4787									78				0001
Purchased Call/SPX/SPXF003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	01/17/2024	01/19/2023	Expire		1,072,000	4190.52									(47)				0001
Purchased Call/SPT/SPT000BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2024	10/11/2023	Expire		1,714,000	4151.53									963				0001
Purchased Call/SPT/SPT000BSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	10/11/2024	10/18/2023	Expire		1,814,810	4545									78				0001
Purchased Call/SPT/SPT000BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	10/23/2023	Expire		1,446,437	4920									133				0001
Purchased Call/SPX/SPXJ130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		2,498,000	4373.2									133				0001
Purchased Call/SPX/SPXC17FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/14/2024	06/22/2023	Expire		3,487,562	4426									(26)				0001
Purchased Call/SPX/SPXF003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/24/2023	01/19/2024	01/26/2023	Expire		1,793,712	4123									(98)				0001
Purchased Call/SPT/SPT005ASO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2024	01/13/2023	Expire		1,428,091	3923									(259)				0001
Purchased Call/SPX/SPXC17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/08/2025	08/16/2023	Expire		1,715,837	4459									212				0001
Purchased Call/SPX/SPXF002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	01/18/2023	Expire		1,611,000	4750.92									201				0001
Purchased Call/SPX/SPXC17FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/14/2024	06/22/2023	Expire		3,633,502	4410									(39)				0001
Purchased Call/SPX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	01/20/2023	01/22/2029	01/24/2023	Expire		250,000	100													0001
Purchased Call/SPX/SPXC17GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2024	07/12/2023	Expire		2,440,000	4409.53									10				0001
Purchased Call/SPX/SPXC17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/05/2024	07/12/2023	Expire		1,337,107	4413									5				0001
Purchased Call/SPX/SPXC17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	08/18/2023	Expire		2,156,800	4438									63				0001
Purchased Call/SPX/SPXC17HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2024	08/22/2023	Expire		3,850,000	4369.71									431				0001
Purchased Call/SPX/SPXC17HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2024	08/22/2023	Expire		2,346,000	4369.71									272				0001
Purchased Call/SPX/SPXC171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire		2,084,000	4457.49													0001
Purchased Call/SPX/SPXC17JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/05/2025	09/14/2023	Expire		1,761,739	4438									247				0001
Purchased Call/SPX/SPXC17HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/22/2023	Expire		1,715,617	4410									383				0001
Purchased Call/SPX/SPXC17HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/22/2023	Expire		1,571,024	4376									268				0001
Purchased Call/SPX/SPXC17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	09/14/2023	Expire		1,489,837	4463									203				0001
Purchased Call/SPX/SPXC17HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/24/2023	Expire		2,534,268	4400									81				0001

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Purchased Call/SPX/SPXC17IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/25/2023	08/23/2024	08/29/2023	Expire		2,124,000	4405.71									363				0001
Purchased Call/SPX/SPXF006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire		3,045,000	4079.09									(85)				0001
Purchased Call/SPX/SPXC17IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/05/2023	09/05/2024	09/07/2023	Expire		2,899,000	4496.83									132				0001
Purchased Call/SPX/SPXF008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2023	02/23/2024	02/28/2023	Expire		1,743,000	4178.82									(43)				0001
Purchased Call/SPX/SPXC17ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/08/2023	09/09/2024	09/12/2023	Expire		2,454,000	4457.49									498				0001
Purchased Call/SPT/SPT013XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/10/2023	02/09/2024	02/14/2023	Expire		2,013,000	3939.54									(217)				0001
Purchased Call/SPT/SPT013XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/24/2023	03/26/2024	03/28/2023	Expire		1,881,000	4040.69									(22)				0001
Purchased Call/SPX/SPXC17ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2024	09/12/2023	Expire		2,337,000	4457.49									352				0001
Purchased Call/SPX/SPXC17JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	09/13/2023	Expire		3,159,000	4487.46									156				0001
Purchased Call/SPX/SPXC17JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/11/2023	09/11/2024	09/13/2023	Expire		2,187,000	4487.46									122				0001
Purchased Call/SPX/SPXF008S8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	02/22/2023	02/22/2029	02/24/2023	Expire		307,000	100													0001
Purchased Call/SPX/SPXF00ASV	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	03/08/2023	03/08/2029	03/10/2023	Expire		115,000	100													0001
Purchased Call/SPT/SPT013XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/29/2023	03/28/2024	03/31/2023	Expire		1,604,000	4067.59									(153)				0001
Purchased Call/SPX/SPXC17JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	09/25/2023	Expire		3,257,000	4330									731				0001
Purchased Call/SPT/SPT0401SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/28/2023	04/29/2024	05/02/2023	Expire		1,603,000	4152.51									92				0001
Purchased Call/SPT/SPT0401SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/10/2024	05/16/2023	Expire		2,081,142	4154									159				0001
Purchased Call/SPX/SPXC17JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2023	09/20/2024	09/25/2023	Expire		3,084,000	4330									828				0001
Purchased Call/SPX/SPXF008SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire		1,965,000	3982.24									(58)				0001
Purchased Call/SPT/SPT0402SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/06/2024	12/15/2023	Expire		1,722,546	4339									354				0001
Purchased Call/SPT/SPT0503SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/15/2023	02/14/2024	02/17/2023	Expire		1,631,635	3941									(230)				0001
Purchased Call/SPT/SPT0504S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	05/23/2023	Expire		1,346,598	4156									129				0001
Purchased Call/SPT/SPT013IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/18/2023	01/17/2025	01/20/2023	Expire		1,607,985	4597									4				0001
Purchased Call/SPT/SPT013IIS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/22/2025	01/24/2023	Expire		1,602,000	4668.04									62				0001
Purchased Call/SPT/SPT0504S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/31/2023	05/31/2024	06/02/2023	Expire		2,042,000	4153.87									(65)				0001
Purchased Call/SPT/SPT013IISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/31/2023	01/31/2025	02/02/2023	Expire		1,495,000	4654.23									5				0001
Purchased Call/SPT/SPT013XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/03/2023	03/04/2025	03/07/2023	Expire		1,414,000	4573.73									79				0001
Purchased Call/SBM/SBM017ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/22/2023	12/20/2024	12/27/2023	Expire		9,300	1321.13													0001
Purchased Call/SPX/SPXC17KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/11/2023	10/09/2024	10/13/2023	Expire		1,091,000	100									49				0001
Purchased Call/SPT/SPT013XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/06/2023	04/04/2025	04/10/2023	Expire		2,102,623	4597									200				0001
Purchased Call/SPT/SPT013XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/11/2023	04/11/2025	04/13/2023	Expire		1,734,000	4595.08									30				0001

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Purchased Call/SPT/SPT013XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	05/04/2023	Expire		1,621,000	4630.65									31				0001
Purchased Call/SPT/SPT013XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	07/24/2023	Expire		1,490,861	4944									187				0001
Purchased Call/SPX/SPXC17XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2024	10/19/2023	Expire		7,705,000	4373.2									685				0001
Purchased Call/SPT/SPT013XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/22/2025	08/29/2023	Expire		1,573,270	4777									243				0001
Purchased Call/SPT/SPT013XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2025	09/12/2023	Expire		1,652,000	4914.37									214				0001
Purchased Call/SPX/SPXC17XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	10/20/2023	Expire		1,805,000	4314.6									166				0001
Purchased Call/SPT/SPT013YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/05/2025	09/12/2023	Expire		1,639,473	4787									272				0001
Purchased Call/SPT/SPT013YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/03/2025	09/12/2023	Expire		1,851,042	4946									224				0001
Purchased Call/SPX/SPXF00ASY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/09/2023	03/08/2024	03/13/2023	Expire		3,775,000	3918.32									(33)				0001
Purchased Call/SPT/SPT013YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/13/2025	11/21/2023	Expire		1,686,721	4673									380				0001
Purchased Call/SPT/SPT013YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/21/2025	11/28/2023	Expire		1,806,822	4761									350				0001
Purchased Call/SPT/SPT0504SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/28/2023	07/29/2024	08/01/2023	Expire		1,995,000	4377.37									510				0001
Purchased Call/SPT/SPT0401SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	05/12/2023	Expire		1,515,592	4634									30				0001
Purchased Call/SPT/SPT0402SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2025	11/01/2023	Expire		1,795,000	4615.16									87				0001
Purchased Call/SPX/SPXC17LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	10/23/2023	Expire		1,984,716	4315									556				0001
Purchased Call/SPX/SPX1408S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	07/18/2023	Expire		1,612,000	279.56									104				0001
Purchased Call/SPT/SPT0402SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2023	11/06/2025	11/13/2023	Expire		1,530,081	4681									275				0001
Purchased Call/SPX/SPXC17LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/25/2024	11/01/2023	Expire		3,854,218	4118									340				0001
Purchased Call/SPX/SPX1409SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	10/24/2023	Expire		1,568,000	259.03									566				0001
Purchased Call/SPX/SPX1409SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2024	11/07/2023	Expire		2,044,000	277.19									292				0001
Purchased Call/SPX/SPXF00ASX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/09/2023	03/08/2024	03/13/2023	Expire		2,322,000	100									(35)				0001
Purchased Call/SPT/SPT0504SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/21/2023	07/21/2025	07/25/2023	Expire		1,744,000	4891.01									232				0001
Purchased Call/SPX/SPXF00CSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/21/2023	03/21/2024	03/23/2023	Expire		2,030,000	100									(85)				0001
Purchased Call/SPX/SPXF00CSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	03/22/2023	03/22/2029	03/24/2023	Expire		167,000	100													0001
Purchased Call/SPT/SPT0504SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/04/2023	08/04/2025	08/08/2023	Expire		1,495,000	4885.1									190				0001
Purchased Call/SPT/SPT0504SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/18/2023	08/18/2025	08/22/2023	Expire		1,543,000	4745.38									229				0001
Purchased Call/SPX/SPX1407S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	01/24/2023	Expire		4,035,000	100									(99)				0001
Purchased Call/SPX/SPX1407SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2023	02/12/2024	02/14/2023	Expire		2,241,000	100									(72)				0001
Purchased Call/SPX/SPX1407SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/15/2024	03/21/2023	Expire		1,415,000	100									(13)				0001
Purchased Call/SPX/SPXC17MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2024	11/02/2023	Expire		3,877,000	4193.8									173				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX1409SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/17/2023	11/19/2024	11/21/2023	Expire		1,811,000	287.67									153				0001
Purchased Call/SPX/SPX1407SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	03/17/2023	03/19/2024	03/21/2023	Expire		2,887,000	100									(23)				0001
Purchased Call/SPX/SPX1407SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	03/20/2023	03/20/2024	03/22/2023	Expire		1,348,000	100									(60)				0001
Purchased Call/SPX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	10/24/2023	Expire		24,521,000	4224.16													0001
Purchased Call/SPX/SPX1408SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	09/22/2023	09/20/2024	09/26/2023	Expire		4,962,000	100									322				0001
Purchased Call/SPX/SPX1408SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	09/22/2023	09/24/2024	09/26/2023	Expire		2,603,000	100									237				0001
Purchased Call/SPX/SPX1408SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	09/27/2023	09/27/2024	09/29/2023	Expire		2,846,000	100									63				0001
Purchased Call/SPX/SPX1408ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	09/29/2023	09/27/2024	10/03/2023	Expire		2,036,000	100									224				0001
Purchased Call/SPX/SPXC17MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/07/2023	Expire		1,500,202	4238									559				0001
Purchased Call/SPX/SPXJ13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/23/2023	Expire		2,279,000	4278									221				0001
Purchased Call/SPX/SPXC17NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/27/2023	Expire		4,115,000	4556.62													0001
Purchased Call/SPX/SPXF00DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2023	Expire		5,784,000	3977.53									(201)				0001
Purchased Call/SPX/SPXF00DSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/27/2023	03/27/2024	03/29/2023	Expire		1,445,000	100									(46)				0001
Purchased Call/SPX/SPXC17MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/07/2023	Expire		2,379,097	4318									696				0001
Purchased Call/SPX/SPX1408SII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	10/05/2023	10/04/2024	10/10/2023	Expire		1,468,000	100									165				0001
Purchased Call/SPX/SPXC17MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/07/2023	Expire		3,441,271	4318									1,129				0001
Purchased Call/SPX/SPXJ13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/24/2023	Expire		5,260,000	4224.16									797				0001
Purchased Call/SPX/SPXC17MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/08/2024	11/14/2023	Expire		2,333,000	4415.24									447				0001
Purchased Call/SPX/SPXC17MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2024	11/14/2023	Expire		2,416,000	4415.24									264				0001
Purchased Call/SPX/SPXF00GSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/17/2023	04/17/2024	04/19/2023	Expire		1,711,000	100									(61)				0001
Purchased Call/SPX/SPXF00ISH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/02/2023	05/02/2024	05/04/2023	Expire		1,912,000	100									(55)				0001
Purchased Call/SPX/SPXF00JS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/09/2023	Expire		3,299,000	100									75				0001
Purchased Call/SPX/SPXF00JSS	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	05/08/2023	05/08/2029	05/10/2023	Expire		170,000	100													0001
Purchased Call/SPX/SPXC17MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/15/2023	02/16/2024	11/17/2023	Expire		9,000,000	4200									4				0001
Purchased Call/SPX/SPXC17MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/15/2023	03/01/2024	11/17/2023	Expire		4,500,000	4200									24				0001
Purchased Call/SPX/SPXJ13SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire		4,789,000	4117.37									377				0001
Purchased Call/SPX/SPXC17NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/06/2024	12/08/2023	Expire		2,114,000	4549.34									201				0001
Purchased Call/SPX/SPXC17NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2023	11/29/2024	12/08/2023	Expire		1,531,084	4557									182				0001
Purchased Call/SPX/SPXJ13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire		3,783,000	4117.37									504				0001
Purchased Call/SPX/SPXJ13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Expire		5,031,000	4117.37									393				0001

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Purchased Call/SPX/SPXC17LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	10/27/2023	Expire		1,162,000	4186.77									60				0001
Purchased Call/SPX/SPXC17NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	03/19/2024	12/11/2023	Expire		4,550,000	4000									155				0001
Purchased Call/SPX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International . KD3XUN7C6T14HNAYLU02	05/22/2023	05/22/2029	05/24/2023	Expire		236,000	100													0001
Purchased Call/SPX/SPXC17NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	04/19/2024	12/11/2023	Expire		9,100,000	4200									603				0001
Purchased Call/SPX/SPXF00K$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	05/15/2023	05/15/2024	05/17/2023	Expire		5,455,000	4136.28									(96)				0001
Purchased Call/SPX/SPXJ13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Expire		2,101,000	4117.37									230				0001
Purchased Call/SPX/SPXC170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2024	12/12/2023	Expire		2,428,000	4604.37									851				0001
Purchased Call/SPX/SPXC170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/13/2024	12/15/2023	Expire		5,734,000	4707.09									186				0001
Purchased Call/SPX/SPXH13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	01/10/2023	Expire		1,802,000	3844.44									408				0001
Purchased Call/SPX/SPXH13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/05/2023	12/27/2024	01/09/2023	Expire		1,324,883	3818									90				0001
Purchased Call/SPX/SPXH13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire		2,158,000	3895.08									(84)				0001
Purchased Call/SPX/SPXH13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/06/2023	01/04/2024	01/10/2023	Expire		1,764,660	3853									(148)				0001
Purchased Call/SPX/SPXH13VS#	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2023	Expire		2,149,000	100									(106)				0001
Purchased Call/SPX/SPXJ13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire		4,515,000	4358.34									374				0001
Purchased Call/SPX/SPXJ13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire		3,038,000	4358.34									384				0001
Purchased Call/SPX/SPXH13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire		6,446,000	3969.61									(200)				0001
Purchased Call/SPX/SPXF000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire		2,197,000	4267.52									(15)				0001
Purchased Call/SPX/SPXF00PSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	06/09/2023	06/07/2024	06/13/2023	Expire		1,610,054	258									191				0001
Purchased Call/SPX/SPXF00TSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	07/03/2023	07/03/2024	07/06/2023	Expire		2,046,000	262.33									170				0001
Purchased Call/SPX/SPXF000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire		3,183,000	4267.52									(29)				0001
Purchased Call/SPX/SPXJ13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire		2,704,000	4358.34									411				0001
Purchased Call/SPX/SPXF00PS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	06/09/2023	06/11/2024	06/13/2023	Expire		2,053,000	100									91				0001
Purchased Call/SPX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International . KD3XUN7C6T14HNAYLU02	06/22/2023	06/22/2029	06/26/2023	Expire		585,000	100													0001
Purchased Call/SPX/SPXJ13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/07/2023	Expire		5,189,000	4358.34									836				0001
Purchased Call/SPX/SPXF00US2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	07/07/2023	07/08/2024	07/11/2023	Expire		2,257,000	261.17									391				0001
Purchased Call/SPX/SPXF00US3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	07/07/2023	07/05/2024	07/11/2023	Expire		2,126,000	276.58									134				0001
Purchased Call/SPX/SPXF00US8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International . KD3XUN7C6T14HNAYLU02	07/07/2023	07/06/2029	07/11/2023	Expire		652,000	100													0001
Purchased Call/SPX/SPXH13IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/18/2023	Expire		1,152,000	100									(55)				0001
Purchased Call/SPX/SPXH13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire		2,194,000	100									(106)				0001
Purchased Call/SPX/SPXF000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	06/14/2023	06/14/2024	06/16/2023	Expire		2,528,000	4372.59									(29)				0001

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Purchased Call/SPX/SPXF00USH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	07/14/2023	Expire		3,069,000	263.01									29				0001
Purchased Call/SPX/SPXF00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/21/2023	06/18/2024	06/23/2023	Expire		1,569,814	4410									(15)				0001
Purchased Call/SPX/SPXJ13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Expire		2,230,000	4365.98									55				0001
Purchased Call/SPX/SPXJ13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Expire		3,390,000	4365.98									138				0001
Purchased Call/SPX/SPXH13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2023	Expire		1,838,000	3898.85									(107)				0001
Purchased Call/SPX/SPXH13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/17/2024	01/23/2023	Expire		1,703,187	3989									(126)				0001
Purchased Call/SPX/SPXF00USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/17/2023	Expire		3,044,000	4510.04									209				0001
Purchased Call/SPX/SPXF00USO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/17/2023	Expire		2,386,000	4510.04									197				0001
Purchased Call/SPX/SPXJ13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire		2,547,000	4382.78									76				0001
Purchased Call/SPX/SPXJ13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire		2,659,000	4382.78									98				0001
Purchased Call/SPX/SPXH13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire		5,731,000	3972.61									(154)				0001
Purchased Call/SPX/SPXH13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire		2,138,000	3972.61									(71)				0001
Purchased Call/SPX/SPXJ13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire		6,230,000	4347.35									537				0001
Purchased Call/SPX/SPXF00VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/12/2024	07/18/2023	Expire		2,185,000	4505.42									316				0001
Purchased Call/SPX/SPXF00VS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2024	07/18/2023	Expire		3,843,000	4505.42									164				0001
Purchased Call/SPX/SPXF00VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/16/2024	07/18/2023	Expire		2,449,000	4505.42									236				0001
Purchased Call/SPX/SPXF00VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/16/2024	07/18/2023	Expire		1,674,000	4505.42									239				0001
Purchased Call/SPX/SPXJ13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire		2,064,000	4347.35									217				0001
Purchased Call/SPX/SPXH13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire		7,310,000	4060.43									(350)				0001
Purchased Call/SPX/SPXH13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	01/20/2023	Expire		1,439,925	3989									5				0001
Purchased Call/SPX/SPXJ13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2023	Expire		2,004,000	4411.55									52				0001
Purchased Call/SPX/SPXJ13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire		3,539,000	4495.7									121				0001
Purchased Call/SPX/SPXJ13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		1,733,000	4556.62									208				0001
Purchased Call/SPX/SPXF00VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/17/2023	07/17/2024	07/19/2023	Expire		3,465,000	4522.79									38				0001
Purchased Call/SPX/SPXF00VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/18/2023	07/18/2024	07/20/2023	Expire		2,149,000	4554.98									19				0001
Purchased Call/SPX/SPXJ13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Expire		2,138,000	4514.02									261				0001
Purchased Call/SPX/SPXJ13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Expire		3,752,000	4514.02									954				0001
Purchased Call/SPX/SPXF00VSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/18/2023	07/18/2024	07/20/2023	Expire		2,178,000	4554.98									26				0001
Purchased Call/SPX/SPXH13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024	01/31/2023	Expire		3,289,000	4070.56									(82)				0001
Purchased Call/SPX/SPXH13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2023	Expire		5,313,000	4017.77									(298)				0001

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Purchased Call/SPX/SPXJ132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		3,279,000	4556.62									800				0001
Purchased Call/SPX/SPXJ132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/22/2023	11/21/2024	11/27/2023	Expire		2,298,924	4543									1,410				0001
Purchased Call/SPX/SPXF00WS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire		2,413,000	4565.72									10				0001
Purchased Call/SPX/SPXK131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/01/2023	12/03/2025	12/05/2023	Expire		2,645,000	4594.63									436				0001
Purchased Call/SPX/SPXI131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/06/2023	02/06/2024	02/08/2023	Expire		1,963,000	4111.08									(71)				0001
Purchased Call/SPX/SPX150XS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/06/2023	01/04/2024	01/10/2023	Expire		2,217,735	246									(331)				0001
Purchased Call/SPX/SPXF00WSP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	07/21/2023	07/20/2029	07/25/2023	Expire		451,000	100													0001
Purchased Call/SPX/SPXF00WSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	07/21/2023	07/20/2029	07/25/2023	Expire		307,002	100													0001
Purchased Call/SPX/SPX150YS9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024	01/24/2023	Expire		2,056,000	257.9									(125)				0001
Purchased Call/SPX/SPXK131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/01/2023	12/03/2024	12/05/2023	Expire		2,178,000	4594.63									568				0001
Purchased Call/SPX/SPXK132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/07/2023	12/05/2025	12/11/2023	Expire		1,673,934	5796									130				0001
Purchased Call/SPX/SPXF00WSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/21/2023	07/19/2024	07/25/2023	Expire		4,726,000	4536.34									774				0001
Purchased Call/SPX/SPXF00WS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/21/2023	07/19/2024	07/25/2023	Expire		2,306,000	4536.34									403				0001
Purchased Call/SPX/SPX150ZS2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024	02/06/2023	Expire		3,968,000	100									(83)				0001
Purchased Call/SPX/SPXI132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/10/2023	02/12/2024	02/14/2023	Expire		2,797,000	4090.46									(51)				0001
Purchased Call/SPX/SPXF00VSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/18/2023	07/18/2024	07/20/2023	Expire		1,951,000	265.13									29				0001
Purchased Call/SPX/SPXF00XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/26/2023	07/26/2024	07/28/2023	Expire		2,450,000	4566.75									27				0001
Purchased Call/SPX/SPXF00XS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/26/2023	07/26/2024	07/28/2023	Expire		2,160,000	4566.75									28				0001
Purchased Call/SPX/SPXK133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/08/2023	12/10/2024	12/12/2023	Expire		3,039,000	4604.37									480				0001
Purchased Call/SPX/SPXI132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/10/2023	02/12/2024	02/14/2023	Expire		1,866,000	4090.46									(55)				0001
Purchased Call/SPX/SPXF00XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/26/2023	07/26/2024	07/28/2023	Expire		4,122,000	4566.75									72				0001
Purchased Call/SPX/SPXF00XSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/27/2023	07/26/2024	07/31/2023	Expire		2,789,000	4537.41									256				0001
Purchased Call/SPX/SPXF00XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	08/01/2023	Expire		2,966,000	4531.83									1,280				0001
Purchased Call/SPX/SPXF00YSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/30/2025	08/01/2023	Expire		2,155,000	4495.17									956				0001
Purchased Call/SPX/SPXI132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/13/2023	02/13/2024	02/15/2023	Expire		2,209,000	4137.29									(58)				0001
Purchased Call/SPX/SPXF00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2024	08/09/2023	Expire		1,572,000	264.65									51				0001
Purchased Call/SPX/SPXI132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/13/2023	02/13/2024	02/15/2023	Expire		2,177,000	4137.29									(66)				0001
Purchased Call/SPX/SPXF00XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/27/2023	07/26/2024	07/31/2023	Expire		4,147,000	4537.41									642				0001
Purchased Call/SPX/SPX150ZS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/01/2023	01/31/2024	02/03/2023	Expire		1,674,506	250									(212)				0001
Purchased Call/SPX/SPXF00YSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/31/2023	07/31/2024	08/02/2023	Expire		4,604,000	4588.96									105				0001

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Purchased Call/SPX/SPXK133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/11/2023	12/11/2024	12/13/2023	Expire		3,303,000	4622.44									105				0001
Purchased Call/SPX/SPX150ZSI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024	02/10/2023	Expire		5,343,000	100									(138)				0001
Purchased Call/SPX/SPX150ZSII	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024	02/14/2023	Expire		3,276,000	100									(55)				0001
Purchased Call/SPX/SPXK134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/11/2024	12/14/2023	Expire		2,999,964	4622									338				0001
Purchased Call/SPX/SPXI132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/13/2023	02/13/2024	02/15/2023	Expire		6,778,000	4137.29									(344)				0001
Purchased Call/SPX/SPXI132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/15/2023	02/15/2024	02/17/2023	Expire		7,060,000	4147.6									(185)				0001
Purchased Call/SPX/SPXF00YSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/31/2023	07/26/2024	08/02/2023	Expire		4,540,990	4582									98				0001
Purchased Call/SPX/SPXF00YSII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/30/2024	08/03/2023	Expire		3,523,735	4582									56				0001
Purchased Call/SPX/SPXK134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/14/2023	12/13/2024	12/18/2023	Expire		2,106,000	4719.55									624				0001
Purchased Call/SPX/SPXK135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/15/2023	12/16/2024	12/19/2023	Expire		2,473,000	4719.19									252				0001
Purchased Call/SPX/SPXF00ZS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/31/2024	08/03/2023	Expire		5,327,783	4589									121				0001
Purchased Call/SPX/SPXF00ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/02/2024	08/08/2023	Expire		3,150,346	4513									684				0001
Purchased Call/SPX/SPXK135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/15/2023	12/16/2024	12/19/2023	Expire		2,012,000	4719.19									254				0001
Purchased Call/SPX/SPXI133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/16/2023	02/16/2024	02/21/2023	Expire		2,282,000	4090.41									(63)				0001
Purchased Call/SPX/SPXK135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/18/2023	12/18/2024	12/20/2023	Expire		2,422,000	4740.56									81				0001
Purchased Call/SPX/SPXK136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/19/2023	12/17/2024	12/21/2023	Expire		1,585,648	4719									159				0001
Purchased Call/SPX/SPXI133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2023	02/16/2024	02/22/2023	Expire		810,000	12358.18									(18)				0001
Purchased Call/SPX/SPXI133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2023	02/20/2024	02/22/2023	Expire		1,132,000	100									(24)				0001
Purchased Call/SPX/SPX2500SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/14/2023	02/13/2024	02/16/2023	Expire		1,796,825	251									(214)				0001
Purchased Call/SPX/SPXK136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/20/2023	12/20/2024	12/22/2023	Expire		3,598,000	4698.35									257				0001
Purchased Call/SPX/SPXI134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/22/2023	02/21/2025	02/24/2023	Expire		1,528,000	3991.05													0001
Purchased Call/SPX/SPXK136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/21/2023	12/20/2024	12/26/2023	Expire		2,285,000	4746.75									407				0001
Purchased Call/SPX/SPXI134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/23/2023	02/21/2024	02/27/2023	Expire		1,455,000	105									(26)				0001
Purchased Call/SPX/SPXI134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/24/2023	02/23/2024	02/28/2023	Expire		2,199,000	3970.04									(70)				0001
Purchased Call/SPX/SPXK136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/21/2023	12/20/2024	12/26/2023	Expire		2,475,000	4746.75									621				0001
Purchased Call/SPX/SPX2500SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/24/2023	02/26/2024	02/28/2023	Expire		1,754,000	100									(48)				0001
Purchased Call/SPX/SPX2501SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/09/2023	03/08/2024	03/13/2023	Expire		5,771,000	100									(48)				0001
Purchased Call/SPX/SPX2501SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024	03/14/2023	Expire		5,307,000	100									(41)				0001
Purchased Call/SPX/SPXI135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/28/2023	02/29/2024	03/02/2023	Expire		2,969,000	3970.15									(85)				0001
Purchased Call/SPX/SPX2501SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024	03/15/2023	Expire		4,849,000	100									(85)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2501SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024	03/15/2023	Expire		1,772,000	100									(56)				0001
Purchased Call/SPX/SPXI135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/28/2023	02/28/2024	03/02/2023	Expire		2,748,000	3970.15									(127)				0001
Purchased Call/SPX/SPXX137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/20/2024	12/27/2023	Expire		3,112,000	4754.63									931				0001
Purchased Call/SPX/SPXX137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/23/2024	12/27/2023	Expire		2,206,000	4754.63									470				0001
Purchased Call/SPX/SPXX138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/26/2023	12/26/2024	12/28/2023	Expire		3,389,000	4774.75									104				0001
Purchased Call/SPX/SPXI136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/09/2023	03/08/2024	03/13/2023	Expire		3,021,000	3918.32									(39)				0001
Purchased Call/SPX/SPXI137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/13/2023	03/13/2024	03/15/2023	Expire		2,302,000	3855.76									(65)				0001
Purchased Call/SPX/SPXX138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/27/2023	12/27/2024	12/29/2023	Expire		4,702,000	4781.58									267				0001
Purchased Call/SRM/SRM0130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/06/2023	04/06/2029	04/10/2023	Expire		2,233,000	100													0001
Purchased Call/SRM/SRM0210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	02/24/2023	Expire		3,630,000	100													0001
Purchased Call/SPX/SPXX139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/29/2023	12/30/2024	01/03/2024	Expire		2,863,000	4769.83									296				0001
Purchased Call/SPX/SPXX139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/29/2023	12/31/2024	01/03/2024	Expire		3,498,000	4769.83									392				0001
Purchased Call/SPX/SPX2500SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024	02/27/2023	Expire		1,664,775	250									(109)				0001
Purchased Call/SPX/SPXI138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/15/2023	03/15/2024	03/17/2023	Expire		4,793,000	3891.93									(96)				0001
Purchased Call/SPX/SPX2503S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/06/2023	04/05/2024	04/10/2023	Expire		1,612,000	263.66									5				0001
Purchased Call/SPX/SPXI135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/03/2023	03/05/2024	03/07/2023	Expire		1,247,000	4045.64									(12)				0001
Purchased Call/SRM/SRM0210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	08/24/2023	Expire		4,099,000	100													0001
Purchased Call/SRM/SRM0210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	09/26/2023	Expire		3,285,000	100													0001
Purchased Call/SPX/SPXI13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/24/2023	03/22/2024	03/28/2023	Expire		2,747,000	3970.99									(9)				0001
Purchased Call/SPX/SPX2503SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/14/2023	04/15/2024	04/18/2023	Expire		2,442,000	100									20				0001
Purchased Call/SPX/SPX2503ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/21/2023	04/19/2024	04/25/2023	Expire		4,506,000	100									31				0001
Purchased Call/SRM/SRM0401SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	01/10/2023	Expire		1,290,000	100													0001
Purchased Call/SPX/SPX2504SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/01/2023	05/01/2024	05/03/2023	Expire		1,415,000	100									(27)				0001
Purchased Call/SPX/SPX2505S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/12/2023	05/14/2024	05/16/2023	Expire		1,729,000	100									44				0001
Purchased Call/SPX/SPX2505SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/19/2023	05/17/2024	05/23/2023	Expire		1,627,000	268.72									50				0001
Purchased Call/SPX/SPXI13BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/29/2023	03/28/2024	03/31/2023	Expire		8,410,000	4027.81									(289)				0001
Purchased Call/SRM/SRM0401SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	10/11/2023	Expire		2,411,000	100													0001
Purchased Call/SPX/SPX2506SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/14/2023	07/12/2024	07/18/2023	Expire		3,274,000	263.86									594				0001
Purchased Call/SPX/SPX2507S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/21/2023	07/19/2024	07/25/2023	Expire		2,366,000	264.75									463				0001
Purchased Call/SPX/SPX2505SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/30/2023	05/30/2024	06/01/2023	Expire		2,495,000	100									(15)				0001

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Purchased Call/SPX/SPX2507SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/25/2023	08/23/2024	08/29/2023	Expire		2,111,000	262.19									553				0001
Purchased Call/SPX/SPX2611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024	01/30/2023	Expire		5,297,000	100									(126)				0001
Purchased Call/SPX/SPX2612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	02/03/2023	Expire		6,206,000	100									(169)				0001
Purchased Call/SPX/SPX2611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/18/2023	Expire		1,527,000	261.92									(72)				0001
Purchased Call/SPX/SPX2611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2023	01/18/2024	01/23/2023	Expire		1,757,548	248									(196)				0001
Purchased Call/SPX/SPX2612SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	02/24/2023	Expire		6,316,000	100									(137)				0001
Purchased Call/SPX/SPX2612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/28/2023	Expire		2,884,000	100									(67)				0001
Purchased Call/SPX/SPXI13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/03/2023	04/03/2024	04/05/2023	Expire		2,312,000	4124.51									(91)				0001
Purchased Call/SPX/SPX2612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/22/2023	Expire		1,846,000	250.44									(102)				0001
Purchased Call/SPX/SPX2613S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2023	02/29/2024	03/03/2023	Expire		1,364,525	249									(142)				0001
Purchased Call/SPX/SPX2613S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	03/06/2023	Expire		1,481,000	100									(29)				0001
Purchased Call/SPX/SPX2613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	03/16/2023	Expire		7,104,000	100									(128)				0001
Purchased Call/SPX/SPX2613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/07/2024	03/14/2023	Expire		1,520,051	263									(20)				0001
Purchased Call/SPX/SPX2613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/21/2023	Expire		2,287,000	248.49									(57)				0001
Purchased Call/SPX/SPXI13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/06/2023	04/09/2024	04/10/2023	Expire		2,176,000	4105.02									6				0001
Purchased Call/SPX/SPXI13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/11/2023	04/11/2024	04/13/2023	Expire		2,142,000	4108.94									(32)				0001
Purchased Call/SPX/SPX2613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	03/16/2023	Expire		1,614,000	100									(41)				0001
Purchased Call/SPX/SPX2614ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	04/07/2023	Expire		1,704,000	100									(38)				0001
Purchased Call/SPX/SPX2615SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	04/10/2023	Expire		3,877,000	100									9				0001
Purchased Call/SPX/SPX2614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	04/03/2023	Expire		1,578,472	265									(3)				0001
Purchased Call/SPX/SPXI13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/05/2023	04/05/2024	04/07/2023	Expire		3,205,000	4090.38									(75)				0001
Purchased Call/SPX/SPX2615SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	04/26/2023	Expire		4,335,000	100									(53)				0001
Purchased Call/SPX/SPX2615SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	04/27/2023	Expire		1,422,000	252.07									(76)				0001
Purchased Call/SPX/SPX2616SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	05/11/2023	Expire		1,728,000	100									(20)				0001
Purchased Call/SPX/SPX2616SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	05/16/2023	Expire		4,626,000	100									69				0001
Purchased Call/SPX/SPXI13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/11/2023	04/11/2024	04/13/2023	Expire		7,301,000	4108.94									(113)				0001
Purchased Call/SPX/SPXI13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/11/2023	04/09/2024	04/13/2023	Expire		3,345,591	4105									(143)				0001
Purchased Call/SPX/SPX2617SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	05/23/2023	Expire		1,850,000	100									49				0001
Purchased Call/SPX/SPX2617SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	05/26/2023	Expire		2,074,000	100									(19)				0001
Purchased Call/SPX/SPX2617SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	05/30/2023	Expire		3,963,000	100									131				0001

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Purchased Call/SPX/SPX2617$II	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	05/30/2023	Expire		2,165,000	100									103				0001
Purchased Call/SPX/SPX2618S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	05/31/2023	Expire		1,699,000	100									98				0001
Purchased Call/SPX/SPX2618S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	05/31/2023	Expire		1,655,000	100									108				0001
Purchased Call/SPX/SPX2618SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	06/05/2023	Expire		3,163,000	100									75				0001
Purchased Call/SPX/SPX2618SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	06/14/2023	Expire		3,461,000	100									(13)				0001
Purchased Call/UIB/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2025	08/10/2023	Expire		388,815	531.5									12				0001
Purchased Call/SPX/SPX2615SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/25/2023	04/23/2024	04/27/2023	Expire		1,805,894	253									(93)				0001
Purchased Call/UIB/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/11/2023	08/08/2025	08/15/2023	Expire		144,388	529.63									17				0001
Purchased Call/UIB/UIB0000SK	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/17/2023	08/15/2025	08/21/2023	Expire		352,333	525.91									41				0001
Purchased Call/SPX/SPXI13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/12/2023	04/12/2024	04/14/2023	Expire		2,499,000	4091.95									(45)				0001
Purchased Call/SPX/SPX2617SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	05/22/2023	Expire		1,821,377	255									143				0001
Purchased Call/SPX/SPX2618SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	06/15/2023	Expire		3,317,000	100									(12)				0001
Purchased Call/SPX/SPX2619S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	06/21/2023	Expire		3,092,000	100									146				0001
Purchased Call/UIB/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/24/2023	08/22/2025	08/28/2023	Expire		564,272	525.93									64				0001
Purchased Call/SPX/SPXI13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/12/2023	04/12/2024	04/14/2023	Expire		3,863,000	4091.95									(114)				0001
Purchased Call/UIB/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/30/2023	08/29/2025	09/01/2023	Exercise		948,057	527.95	4,854	4,692	(162)				4,692		(4,829)				0001
Purchased Call/SPX/SPX2619S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	06/21/2023	Expire		5,365,000	100									254				0001
Purchased Call/SPX/SPX2619S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	06/21/2023	Expire		3,151,000	100									149				0001
Purchased Call/SPX/SPX2619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	06/21/2023	Expire		2,617,000	275.54									209				0001
Purchased Call/SPX/SPX2619S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/27/2023	Expire		2,069,000	100									88				0001
Purchased Call/SPX/SPX2619SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/27/2023	Expire		1,609,000	278.45									62				0001
Purchased Call/SPX/SPX2619SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	07/10/2023	Expire		3,469,000	100									137				0001
Purchased Call/SPX/SPX2619SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	07/11/2023	Expire		4,972,000	100									203				0001
Purchased Call/UIB/UIB0002SB	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	09/29/2023	09/26/2025	10/03/2023	Expire		749,018	514.99									87				0001
Purchased Call/UIB/UIB0002SI	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	10/05/2023	10/03/2025	10/10/2023	Exercise		1,440,897	508.41	1,862	1,590	(273)				1,590		(1,632)				0001
Purchased Call/UIB/UIB0000S6	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2024	08/10/2023	Expire		386,582	531.5									6				0001
Purchased Call/UIB/UIB0000SS	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/23/2023	08/22/2024	08/25/2023	Expire		304,432	524.99									7				0001
Purchased Call/SPX/SPX261ASM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	08/08/2023	Expire		1,693,000	278.18									147				0001
Purchased Call/SPX/SPX261BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	09/06/2023	Expire		1,653,000	279.55									260				0001
Purchased Call/UIB/UIB0001S2	FixedAnnuityHedge	N/A	Equity/Index	UBS ... 549300SZJ9VS8SGXAN81	08/30/2023	08/29/2024	09/01/2023	Exercise		1,086,480	527.95	5,311	4,749	(562)				4,749		(5,283)				0001

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Purchased Call/SPX/SPXI13FSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/14/2023	04/15/2024	04/18/2023	Expire		4,002,000	4137.64									22				0001
Purchased Call/SPX/SPX261CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2024	09/21/2023	Expire		1,874,416	265									127				0001
Purchased Call/SPX/SPX261CS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	09/28/2023	Expire		1,758,000	259.67									138				0001
Purchased Call/SPX/SPX261CSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	10/03/2023	Expire		1,919,000	260.16									625				0001
Purchased Call/SPX/SPXI13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/14/2023	04/16/2024	04/18/2023	Expire		7,467,000	4137.64									82				0001
Purchased Call/UIB/UIB0001SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/15/2023	09/13/2024	09/19/2023	Expire		1,399,671	530.74									176				0001
Purchased Call/SPX/SPX261CSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	10/03/2023	Expire		1,676,000	277.07									177				0001
Purchased Call/UIB/UIB0002S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2024	09/28/2023	Expire		2,183,099	517.94									76				0001
Purchased Call/SPX/SPX2619SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	07/14/2023	Expire		4,730,000	100									11				0001
Purchased Call/SPX/SPX261AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	07/21/2023	Expire		3,113,000	100									11				0001
Purchased Call/UIB/UIB0002SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2023	10/11/2024	10/18/2023	Expire		731,747	512.65									41				0001
Purchased Call/SPX/SPX261ASB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	08/02/2023	Expire		2,556,000	100									15				0001
Purchased Call/SPX/SPX261ASE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	08/04/2023	Expire		2,807,000	100									18				0001
Purchased Call/SPX/SPX261CSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/11/2023	Expire		1,869,000	275.24									352				0001
Purchased Call/SPX/SPX261DS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	10/18/2023	Expire		2,055,000	262.77									196				0001
Purchased Call/SPX/SPX261ASG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	08/07/2023	Expire		1,753,000	100									139				0001
Purchased Call/SPX/SPX261ASX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	08/22/2023	Expire		1,660,000	100									97				0001
Purchased Call/SPX/SPX261ESK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	11/14/2023	Expire		1,995,000	277.63									328				0001
Purchased Call/SPX/SPX261ESL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	11/14/2023	Expire		1,574,889	278									254				0001
Purchased Call/UIB/UIB0003S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/20/2023	10/18/2024	10/24/2023	Expire		401,155	508.49									53				0001
Purchased Call/SPX/SPX261BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	08/23/2023	Expire		3,100,000	100									29				0001
Purchased Call/SPX/SPX261BSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	09/12/2023	Expire		2,068,000	100									163				0001
Purchased Call/UIB/UIB0003S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2023	10/18/2024	10/25/2023	Expire		869,809	504.29									72				0001
Purchased Call/UIB/UIB0003ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2023	11/03/2025	11/08/2023	Exercise		1,268,251	512.71			2,300	2,452	151			2,452	(2,249)				0001
Purchased Call/SPX/SPX261BSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	09/19/2023	Expire		5,566,000	100									361				0001
Purchased Call/SPX/SPX261DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	10/19/2023	Expire		2,104,000	100									54				0001
Purchased Call/SPX/SPX261DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	10/27/2023	Expire		4,505,000	100									83				0001
Purchased Call/SPX/SPX261ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	11/01/2023	Expire		2,770,000	100									76				0001
Purchased Call/SPX/SPXI13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/20/2023	04/19/2024	04/24/2023	Expire		2,890,000	4129.79									46				0001
Purchased Call/UIB/UIB0003SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/26/2023	10/25/2024	10/30/2023	Expire		1,346,681	500.44									230				0001

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Purchased Call/SPX/SPXI13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/25/2023	Expire		1,985,000	4133.52									23				0001
Purchased Call/SPX/SPX261ES5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	11/02/2023	Expire		3,423,000	100									68				0001
Purchased Call/SPX/SPX261ES6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	11/02/2023	Expire		1,132,000	100									30				0001
Purchased Call/SPX/SPX261FSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	12/12/2023	Expire		1,748,328	268									786				0001
Purchased Call/UIB/UIB0003SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/27/2023	10/25/2024	10/31/2023	Expire		1,328,727	498.82									197				0001
Purchased Call/SPX/SPX261ESA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	11/07/2023	Expire		2,096,000	100									161				0001
Purchased Call/SPX/SPX261ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2024	11/07/2023	Expire		2,122,000	100									240				0001
Purchased Call/SPX/SPX261FSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	12/07/2023	Expire		3,393,000	100									94				0001
Purchased Call/SPX/SPX261FSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	12/19/2023	Expire		2,650,000	100									418				0001
Purchased Call/UIB/UIB0003SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/02/2023	11/01/2024	11/06/2023	Expire		1,102,148	503.06									258				0001
Purchased Call/UIB/UIB0004S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/13/2025	11/16/2023	Exercise		2,692,915	510.09		4,630	5,318	689			5,318		(4,495)				0001
Purchased Call/SPX/SPX261FST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	12/19/2023	Expire		1,601,000	100									222				0001
Purchased Call/SPX/SPX261GSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	01/03/2024	Expire		2,938,000	100									192				0001
Purchased Call/SPX/SPXI13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/02/2023	Expire		2,391,000	4169.48									38				0001
Purchased Call/UIB/UIB0004S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2023	11/08/2024	11/15/2023	Expire		1,377,786	509.69									84				0001
Purchased Call/UIB/UIB0004SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/22/2023	11/21/2025	11/27/2023	Expire		1,794,678	517.82									286				0001
Purchased Call/UIB/UIB0004S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/13/2024	11/16/2023	Exercise		2,479,330	510.09		1,742	1,684	(58)			1,684		(1,572)				0001
Purchased Call/SPX/SPXG003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2023	08/07/2024	08/10/2023	Expire		2,828,543	4518									66				0001
Purchased Call/SPX/SPXI13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire		4,202,000	4169.48									47				0001
Purchased Call/SPX/SPXI13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire		2,235,000	4119.58									(44)				0001
Purchased Call/UIB/UIB0004SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/22/2023	11/21/2024	11/27/2023	Exercise		1,983,724	517.82		1,848	2,581	733			2,581		(1,407)				0001
Purchased Call/SPX/SPXG000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/07/2024	08/11/2023	Expire		1,832,014	4512									58				0001
Purchased Call/SPX/SPXG000SF	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	08/08/2023	08/08/2029	08/10/2023	Expire		239,000	100													0001
Purchased Call/SPX/SPXG000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/10/2023	08/09/2024	08/14/2023	Expire		7,078,000	100									360				0001
Purchased Call/SPX/SPXG000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2023	08/09/2024	08/14/2023	Expire		2,234,995	4470									437				0001
Purchased Call/UIB/UIB0004SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/26/2025	11/30/2023	Exercise		3,291,211	516.68		7,324	9,289	1,965			9,289		(7,110)				0001
Purchased Call/UIB/UIB0004ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2023	11/27/2024	12/01/2023	Expire		2,030,224	518.27									213				0001
Purchased Call/SPX/SPXG001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2023	08/09/2024	08/15/2023	Expire		2,167,293	4469									416				0001
Purchased Call/SPX/SPXI13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2024	05/08/2023	Expire		2,228,693	4120									114				0001
Purchased Call/SPX/SPXI13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/09/2023	Expire		1,002,000	100									29				0001

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Purchased Call/SPX/SPXG001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/09/2024	08/16/2023	Expire		2,214,708	4465									69				0001
Purchased Call/UIB/UIB0004$V	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2023	11/28/2025	12/01/2023	Expire		1,023,664	518.27									84				0001
Purchased Call/SPX/SPXG001$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire		7,580,000	4437.86									67				0001
Purchased Call/SPX/SPXI13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Expire		3,053,000	4119.17									(69)				0001
Purchased Call/SPX/SPX261GSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2024	01/03/2024	Expire		3,809,000	100									246				0001
Purchased Call/UIB/UIB0005$A	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2023	12/05/2025	12/12/2023	Expire		1,155,274	519.55									156				0001
Purchased Call/SPX/SPXI13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/07/2024	05/11/2023	Expire		3,180,776	4136									(86)				0001
Purchased Call/SPX/SPXG001$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire		2,544,000	4437.86									44				0001
Purchased Call/SPX/SPXG001$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire		2,910,000	4437.86									53				0001
Purchased Call/UIB/UIB0005$S	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/18/2025	12/21/2023	Expire		1,373,184	529.33									141				0001
Purchased Call/SPX/SPXI13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/16/2023	Expire		2,343,000	4124.08									41				0001
Purchased Call/SPX/SPXI13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire		7,371,000	4124.08									235				0001
Purchased Call/SPX/SPXG002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/15/2023	08/14/2024	08/17/2023	Expire		2,509,753	4490									97				0001
Purchased Call/SPX/SPXG002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2023	08/16/2024	08/21/2023	Expire		1,641,525	4413									359				0001
Purchased Call/UIB/UIB0006$4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/28/2023	12/26/2025	01/02/2024	Expire		1,576,604	532.3									177				0001
Purchased Call/SPX/SPXI13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/16/2023	Expire		2,607,000	4124.08									41				0001
Purchased Call/SPX/SPXI13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2023	Expire		2,107,000	4136.28									(25)				0001
Purchased Call/SPX/SPXG003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/23/2024	08/29/2023	Expire		1,769,757	4424									362				0001
Purchased Call/SPX/SPXG003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/23/2024	08/29/2023	Expire		4,048,087	4376									1,098				0001
Purchased Call/SPX/SPXG004$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire		2,580,000	4497.63									100				0001
Purchased Call/SPX/SPXG006$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	09/12/2023	Expire		2,097,000	4457.49													0001
Purchased Call/SPX/SPXG006$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/08/2023	09/06/2024	09/12/2023	Expire		3,097,000	4457.49													0001
Purchased Call/SPX/SPXI13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/23/2023	Expire		2,273,000	4191.98									44				0001
Purchased Call/SPX/SPXI13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire		2,922,000	4191.98									70				0001
Purchased Call/SPX/SPXG005$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/01/2023	09/04/2024	09/06/2023	Expire		2,773,000	4515.77									237				0001
Purchased Call/SPX/SPXG005$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/01/2023	09/04/2024	09/06/2023	Expire		2,089,000	4515.77									593				0001
Purchased Call/SPX/SPXG006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/05/2024	09/08/2023	Expire		2,846,493	4497									113				0001
Purchased Call/SPX/SPXG006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/05/2024	09/08/2023	Expire		4,672,206	4497									216				0001
Purchased Call/SPX/SPXG006$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/06/2024	09/13/2023	Expire		2,135,138	4457									96				0001
Purchased Call/SPX/SPXI13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire		1,518,000	4205.45									53				0001

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Purchased Call/SPX/SPXG007S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/06/2024	09/13/2023	Expire		2,785,840	4457									147				0001
Purchased Call/SPX/SPXG007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/06/2024	09/13/2023	Expire		2,231,941	4455									146				0001
Purchased Call/SPX/SPXG007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/11/2023	09/06/2024	09/13/2023	Expire		1,698,117	4457									117				0001
Purchased Call/SPX/SPXG007SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire		2,240,000	4467.44									64				0001
Purchased Call/SPX/SPXI13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/26/2023	Expire		3,442,000	4115.24									(26)				0001
Purchased Call/SPX/SPXG008S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/13/2024	09/19/2023	Expire		3,606,000	4450.32									462				0001
Purchased Call/SPX/SPXG008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/17/2024	09/19/2023	Expire		2,486,000	4450.32									280				0001
Purchased Call/SPX/SPXI13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	05/31/2023	Expire		2,020,000	4205.45									219				0001
Purchased Call/SPX/SPXG008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/17/2024	09/19/2023	Expire		8,831,000	4450.32									1,128				0001
Purchased Call/SPX/SPXG009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/18/2023	09/13/2024	09/20/2023	Expire		2,541,133	4450									183				0001
Purchased Call/SPX/SPXG009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire		2,221,000	4443.95									103				0001
Purchased Call/SPX/SPXG009SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire		2,535,000	4443.95									139				0001
Purchased Call/SPX/SPXG003SC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/23/2023	08/23/2024	08/25/2023	Expire		2,094,000	262.93									98				0001
Purchased Call/SPX/SPXG00BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2023	09/26/2025	09/29/2023	Expire		1,513,088	5291									53				0001
Purchased Call/SPX/SPXI13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire		2,661,000	4221.02									72				0001
Purchased Call/SPX/SPXG00ASM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2023	Expire		4,509,000	4320.06									303				0001
Purchased Call/SPX/SPXG00ASO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2023	Expire		3,050,000	4320.06									356				0001
Purchased Call/SPX/SPXI13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire		3,009,000	4221.02									119				0001
Purchased Call/SPX/SPXI13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/05/2023	Expire		2,429,000	4221.02									127				0001
Purchased Call/SPX/SPXI13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	05/23/2023	Expire		1,095,000	4191.98									125				0001
Purchased Call/SPX/SPXI13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/12/2023	06/06/2025	06/14/2023	Expire		1,004,795	4276									35				0001
Purchased Call/SPX/SPXG00BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	09/27/2023	Expire		3,229,000	4337.44									119				0001
Purchased Call/SPX/SPXG00BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire		2,845,000	4299.7									427				0001
Purchased Call/SPX/SPXI13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/12/2023	Expire		2,114,000	4293.93									91				0001
Purchased Call/SPX/SPXI13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2023	Expire		4,085,000	4298.86									114				0001
Purchased Call/SPX/SPXI13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire		2,341,000	4338.93									(10)				0001
Purchased Call/SPX/SPXI13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/16/2023	Expire		4,978,000	4372.59									(33)				0001
Purchased Call/SPX/SPXI13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	06/20/2023	Expire		1,327,399	4366									254				0001
Purchased Call/SPX/SPXG00DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/03/2025	10/10/2023	Expire		1,548,151	4265									259				0001
Purchased Call/SPX/SPXI13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Expire		3,107,000	4425.84									194				0001

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Purchased Call/SPX/SPXI13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire		2,341,000	4409.59									148				0001
Purchased Call/SPX/SPXI13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire		5,494,000	4409.59									502				0001
Purchased Call/SPX/SPXI13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire		5,081,000	4409.59									243				0001
Purchased Call/SPX/SPXI13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/21/2023	Expire		3,343,000	4409.59									279				0001
Purchased Call/SPX/SPXG00FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/16/2023	10/07/2024	10/18/2023	Expire		1,718,279	4130									60				0001
Purchased Call/SPX/SPXG00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/10/2023	Expire		3,333,000	4258.19									1,219				0001
Purchased Call/SPX/SPXG00DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/04/2024	10/11/2023	Expire		1,547,741	4264									769				0001
Purchased Call/SPX/SPXI13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	06/22/2023	Expire		1,411,069	4410									(6)				0001
Purchased Call/SPX/SPXI13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		3,149,000	4365.69									(7)				0001
Purchased Call/SPX/SPXI13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		6,736,000	4365.69									(26)				0001
Purchased Call/SPX/SPXI13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Expire		2,465,000	4409.59									112				0001
Purchased Call/SPX/SPXI13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire		1,739,000	4376.86									(1)				0001
Purchased Call/SPX/SPXG00FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/13/2023	10/15/2024	10/17/2023	Expire		3,229,000	4327.78									416				0001
Purchased Call/SPX/SPXI13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire		1,247,000	100									82				0001
Purchased Call/SPX/SPXI13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire		2,248,000	4348.33									135				0001
Purchased Call/SPX/SPXG00GSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/20/2023	Expire		2,425,000	4314.6									108				0001
Purchased Call/SPX/SPXG00HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/26/2023	Expire		2,512,000	4247.68									108				0001
Purchased Call/SPX/SPXI13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Expire		3,594,000	4378.41									(3)				0001
Purchased Call/SPX/SPXI13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/27/2025	06/30/2023	Expire		1,853,507	4361									171				0001
Purchased Call/SPX/SPXI13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	06/30/2023	Expire		3,323,000	4376.86									(2)				0001
Purchased Call/SPX/SPXI13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire		5,990,000	4396.44									418				0001
Purchased Call/SPX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	01/06/2023	01/08/2029	01/10/2023	Expire		90,000	100													0001
Purchased Call/SPX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	01/06/2023	01/08/2029	01/10/2023	Expire		111,000	100													0001
Purchased Call/SPX/SPXG00JS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/01/2024	11/07/2023	Expire		4,621,000	4358.34									385				0001
Purchased Call/SPX/SPXJ130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2025	07/05/2023	Expire		1,636,000	5583									141				0001
Purchased Call/SPX/SPXG00JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/07/2023	11/07/2024	11/09/2023	Expire		2,697,000	4378.38									114				0001
Purchased Call/SPX/SPXG00JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/07/2023	11/07/2024	11/09/2023	Expire		3,856,000	4378.38									185				0001
Purchased Call/SPX/SPXJ130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/05/2023	Expire		4,925,000	4450.38									274				0001
Purchased Call/SPX/SPXJ130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Expire		2,057,000	4450.38									195				0001
Purchased Call/SPX/SPXF001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2024	01/09/2023	Expire		2,359,494	3824									(194)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	01/18/2023	Expire		1,919,000	4950.87									174				0001
Purchased Call/SPX/SPXG00JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/01/2024	11/09/2023	Expire		2,092,003	4358									191				0001
Purchased Call/SPX/SPXG00KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Expire		3,811,501	4366									344				0001
Purchased Call/SPX/SPXF001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2023	01/04/2024	01/09/2023	Expire		1,787,041	3851									(136)				0001
Purchased Call/SPX/SPXF002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024	01/11/2023	Expire		3,246,000	3892.09									(228)				0001
Purchased Call/SPX/SPXF003S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/19/2023	01/19/2024	01/23/2023	Expire		2,555,000	100									(119)				0001
Purchased Call/SPX/SPXF003SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/24/2023	01/24/2024	01/26/2023	Expire		1,724,000	100									(72)				0001
Purchased Call/SPX/SPXG00KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire		4,505,000	4347.35									697				0001
Purchased Call/SPX/SPXG00LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Expire		2,809,000	4415.24									423				0001
Purchased Call/SPX/SPXF002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2023	01/10/2024	01/12/2023	Expire		4,040,000	3919.25									(124)				0001
Purchased Call/SPX/SPXG00LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/13/2024	11/15/2023	Expire		3,230,000	4411.55									107				0001
Purchased Call/SPX/SPXG00LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/08/2024	11/15/2023	Expire		2,004,519	4415									173				0001
Purchased Call/SPX/SPXF003SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/24/2023	01/24/2024	01/26/2023	Expire		2,106,000	100									(133)				0001
Purchased Call/SPX/SPXF005SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	02/13/2023	Expire		1,290,000	4081.5									(24)				0001
Purchased Call/SPX/SPXF002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	01/17/2023	Expire		4,087,000	3983.17									(249)				0001
Purchased Call/SPX/SPXG00LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/14/2024	11/16/2023	Expire		2,719,000	4495.7									124				0001
Purchased Call/SPX/SPXG00MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/12/2024	11/16/2023	Expire		2,031,010	4415									281				0001
Purchased Call/SPX/SPXF003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	01/11/2024	01/19/2023	Expire		1,541,636	3963									(132)				0001
Purchased Call/SPX/SPXF004S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	01/27/2023	Expire		2,256,000	4016.22									(91)				0001
Purchased Call/SPX/SPXG00MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/14/2024	11/17/2023	Expire		1,771,306	4496									132				0001
Purchased Call/SPX/SPXG00MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/14/2024	11/17/2023	Expire		2,836,787	4496									278				0001
Purchased Call/SPX/SPXJ132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/03/2025	07/14/2023	Expire		1,219,921	4436									46				0001
Purchased Call/SPX/SPXF006SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/22/2023	Expire		2,262,000	100									(46)				0001
Purchased Call/SPX/SPXF007SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/21/2023	02/21/2024	02/23/2023	Expire		2,174,000	100									(99)				0001
Purchased Call/SPX/SPXG00MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire		2,733,000	4508.24									476				0001
Purchased Call/SPX/SPXG00MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire		2,402,000	4508.24									691				0001
Purchased Call/SPX/SPXF007S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	02/22/2023	Expire		3,550,000	4079.09									(87)				0001
Purchased Call/SPX/SPXG00NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire		3,461,753	4507									1,185				0001
Purchased Call/SPX/SPXF00ASQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2023	03/07/2024	03/09/2023	Expire		1,655,000	100									(48)				0001
Purchased Call/SPX/SPXF00ASR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2023	03/07/2024	03/09/2023	Expire		1,512,000	100									(79)				0001

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Purchased Call/SPX/SPXFO0AST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/08/2023	03/08/2024	03/10/2023	Expire		2,095,000	100									(89)				0001
Purchased Call/SPX/SPXGOONSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/21/2023	11/21/2024	11/24/2023	Expire		2,449,000	4538.19									307				0001
Purchased Call/SPX/SPXGOONSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/21/2023	11/21/2024	11/24/2023	Expire		2,626,000	4538.19									386				0001
Purchased Call/SPX/SPXF008SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire		1,889,000	3982.24									(73)				0001
Purchased Call/SPX/SPXF00BSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024	03/20/2023	Expire		5,736,000	100									(31)				0001
Purchased Call/SPX/SPXGOONSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2024	11/24/2023	Expire		4,779,296	4547									1,056				0001
Purchased Call/SPX/SPXJ131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire		1,038,000	4411.59									39				0001
Purchased Call/SPX/SPXJ135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	08/01/2023	Expire		1,802,000	4582.23									83				0001
Purchased Call/SPX/SPXJ133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2023	Expire		1,868,000	100									153				0001
Purchased Call/SPX/SPXF008SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire		2,335,000	3982.24									(112)				0001
Purchased Call/SPX/SPXF008SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire		2,586,000	3982.24									(139)				0001
Purchased Call/SPX/SPXG003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/27/2023	11/22/2024	11/29/2023	Expire		2,465,834	4558									167				0001
Purchased Call/SPX/SPXG003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		2,639,000	4554.89									105				0001
Purchased Call/SPX/SPXJ135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire		8,702,000	4566.75									44				0001
Purchased Call/SPX/SPXF009SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire		2,037,000	4045.64									(37)				0001
Purchased Call/SPX/SPXF009SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/03/2023	03/05/2024	03/07/2023	Expire		3,700,000	4045.64									(37)				0001
Purchased Call/SPX/SPXG003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		2,742,000	4554.89									147				0001
Purchased Call/SPX/SPXG00PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/29/2024	12/01/2023	Expire		3,809,000	4550.58									204				0001
Purchased Call/SPX/SPXG00PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/28/2025	12/04/2023	Expire		1,042,637	4553									185				0001
Purchased Call/SPX/SPXG00JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	10/31/2025	11/08/2023	Expire		1,566,375	5265									67				0001
Purchased Call/SPX/SPXG003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	11/28/2025	12/06/2023	Expire		2,160,988	4547									375				0001
Purchased Call/SPX/SPXG00KS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/08/2023	11/08/2024	11/10/2023	Expire		1,602,000	100									51				0001
Purchased Call/SPX/SPXG003SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/07/2023	12/06/2024	12/11/2023	Expire		1,399,000	4585.59									133				0001
Purchased Call/SPX/SPXJ135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/31/2023	Expire		2,798,000	4537.41									227				0001
Purchased Call/SPX/SPXG00PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/29/2024	12/01/2023	Expire		2,931,000	4550.58									297				0001
Purchased Call/SPX/SPXG00PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/29/2024	12/04/2023	Expire		4,691,648	4551									1,651				0001
Purchased Call/SPX/SPXG00PSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/01/2023	11/29/2024	12/05/2023	Expire		2,440,000	4594.63									559				0001
Purchased Call/SPX/SPXG00PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire		2,281,000	4594.63									794				0001
Purchased Call/SPX/SPXJ136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	08/01/2023	Expire		1,986,000	4582.23									163				0001
Purchased Call/SPX/SPXJ136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	08/01/2023	Expire		4,248,000	4582.23									350				0001

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Purchased Call/SPX/SPXG00QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire		2,916,948	4565									1,050				0001
Purchased Call/SPX/SPXG00QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	11/29/2024	12/06/2023	Expire		1,891,584	4558									196				0001
Purchased Call/SPX/SPXG00RS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/11/2023	Expire		2,463,000	4585.59									663				0001
Purchased Call/SPX/SPXJ136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire		2,280,000	4588.96									17				0001
Purchased Call/SPX/SPXF00ES5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/29/2023	03/28/2024	03/31/2023	Expire		1,748,000	100									(51)				0001
Purchased Call/SPX/SPXG00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/11/2023	12/11/2024	12/13/2023	Expire		2,997,000	4622.44									260				0001
Purchased Call/SPX/SPXG00RSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/11/2023	12/06/2024	12/13/2023	Expire		2,279,857	4578									365				0001
Purchased Call/SPX/SPXJ137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire		2,094,000	4513.39									27				0001
Purchased Call/SPX/SPXF00DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2023	Expire		2,013,000	3977.53									(85)				0001
Purchased Call/SPX/SPXG00SSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire		2,674,000	4707.09									158				0001
Purchased Call/SPX/SPXG00SSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire		2,740,000	4707.09									392				0001
Purchased Call/SPX/SPXG00RSP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	12/08/2023	12/07/2029	12/12/2023	Expire		50,000	100													0001
Purchased Call/SPX/SPXG00US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/20/2024	12/27/2023	Expire		2,790,000	4754.63													0001
Purchased Call/SPX/SPXF00GS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/12/2023	04/11/2024	04/14/2023	Expire		2,216,109	252									(144)				0001
Purchased Call/SPX/SPXG00SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2023	12/12/2024	12/15/2023	Expire		1,681,019	4644									213				0001
Purchased Call/SPX/SPXJ137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire		3,279,000	4478.03									338				0001
Purchased Call/SPX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	04/21/2023	04/20/2029	04/25/2023	Expire		415,584	100													0001
Purchased Call/SPX/SPXG00TSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/18/2024	12/26/2023	Expire		2,438,056	4734									1,595				0001
Purchased Call/SPX/SPXF00ESZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2023	04/03/2024	04/07/2023	Expire		2,313,850	4125									(159)				0001
Purchased Call/SPX/SPXJ137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/08/2023	Expire		3,527,000	4478.03									178				0001
Purchased Call/SPX/SPXJ138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire		2,491,000	4478.03									203				0001
Purchased Call/SPX/SPXG00USR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/29/2023	Expire		2,957,000	4781.58									242				0001
Purchased Call/SPX/SPXG00USX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/27/2024	01/02/2024	Expire		3,027,000	4783.35									873				0001
Purchased Call/SPX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/08/2023	05/08/2024	05/10/2023	Expire		4,160,000	4138.12													0001
Purchased Call/SPX/SPXF001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	05/03/2024	05/05/2023	Expire		1,208,000	4295.29									(19)				0001
Purchased Call/SPX/SPXF001SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/03/2023	05/02/2024	05/05/2023	Expire		2,400,522	254									(106)				0001
Purchased Call/SPX/SPXF00JSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/11/2023	05/09/2024	05/15/2023	Expire		1,513,842	253									94				0001
Purchased Call/SPX/SPXF001SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	05/03/2024	05/05/2023	Expire		1,865,000	4090.75									(68)				0001
Purchased Call/SPX/SPXG00USY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/27/2024	01/02/2024	Expire		2,848,000	4783.35									1,093				0001
Purchased Call/SPX/SPXJ138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2023	Expire		2,716,000	4518.44									35				0001

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Purchased Call/SPX/SPXF00KSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/21/2025	05/23/2023	Expire		1,563,000	5195.96									105				0001
Purchased Call/SPX/SPXJ139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire		2,125,000	4467.71									18				0001
Purchased Call/SPX/SPXJ13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/15/2025	08/18/2023	Expire		1,536,215	4440									62				0001
Purchased Call/SPX/SPXF00KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/20/2024	05/23/2023	Expire		2,249,000	4191.98									56				0001
Purchased Call/SPX/SPXF00KSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/20/2024	05/23/2023	Expire		2,428,000	4191.98									82				0001
Purchased Call/SPX/SPXJ139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire		4,875,000	4467.71									76				0001
Purchased Call/SPX/SPXJ139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/08/2024	08/15/2023	Expire		1,011,000	105									87				0001
Purchased Call/SPX/SPXJ139SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/15/2023	Expire		2,339,000	4464.05									216				0001
Purchased Call/SPX/SPXF00LSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	05/22/2023	05/22/2029	05/24/2023	Expire		77,000	100													0001
Purchased Call/SPX/SPXF00MSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2023	05/30/2024	06/01/2023	Expire		2,711,000	4205.52									(38)				0001
Purchased Call/SPX/SPXF000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	06/05/2024	06/07/2023	Expire		3,049,000	4273.79									(27)				0001
Purchased Call/SPX/SPXF000S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	06/05/2024	06/07/2023	Expire		2,616,000	4273.79									(43)				0001
Purchased Call/SPX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire		4,911,000	4267.52									(23)				0001
Purchased Call/SPX/SPXF000SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2024	06/20/2023	Expire		2,087,000	100									154				0001
Purchased Call/SPX/SPXJ13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		3,235,000	4404.33									63				0001
Purchased Call/SPX/SPXF00RS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/18/2024	06/21/2023	Expire		2,965,000	100									262				0001
Purchased Call/SPX/SPXF00RS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/18/2024	06/21/2023	Expire		2,069,000	100									158				0001
Purchased Call/SPX/SPXF00SS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/28/2024	06/30/2023	Expire		2,936,000	100									(2)				0001
Purchased Call/SPX/SPXF00TS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/05/2023	Expire		1,213,000	100									115				0001
Purchased Call/SPX/SPXF000SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/08/2023	06/07/2024	06/12/2023	Expire		1,561,912	4268									159				0001
Purchased Call/SPX/SPXF00PS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/13/2023	Expire		2,142,295	4268									162				0001
Purchased Call/SPX/SPXJ13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	08/24/2023	Expire		1,210,000	4387.55													0001
Purchased Call/SPX/SPXF00TS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	07/01/2024	07/05/2023	Expire		2,335,000	100									233				0001
Purchased Call/SPX/SPXF00US7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	07/07/2023	07/06/2029	07/11/2023	Expire		212,000	100													0001
Purchased Call/SPX/SPXF00PSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/07/2024	06/14/2023	Expire		1,998,970	4299									(34)				0001
Purchased Call/SPX/SPXF00USK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/13/2023	07/12/2024	07/17/2023	Expire		1,662,000	100									126				0001
Purchased Call/SPX/SPXJ13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	08/29/2023	Expire		1,756,000	5551.19									154				0001
Purchased Call/SPX/SPXJ13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/25/2023	Expire		4,169,000	4436.01									84				0001
Purchased Call/SPX/SPXF000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/13/2024	06/15/2023	Expire		2,297,000	4369.01									(27)				0001
Purchased Call/SPX/SPXF000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/12/2024	06/15/2023	Expire		1,995,908	4339									(30)				0001

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Purchased Call/SPX/SPXF00TS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/03/2023	07/03/2024	07/06/2023	Expire		4,995,000	4455.59									95				0001
Purchased Call/SPX/SPXJ13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire		4,311,000	4405.71									250				0001
Purchased Call/SPX/SPXJ13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire		2,082,000	4405.71									218				0001
Purchased Call/SPX/SPXF00WSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/20/2023	07/19/2024	07/24/2023	Expire		1,515,000	4534.87									65				0001
Purchased Call/SPX/SPXJ13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire		5,545,000	4405.71									618				0001
Purchased Call/SPX/SPXF00RSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/18/2024	06/21/2023	Expire		1,833,000	260.8									383				0001
Purchased Call/SPX/SPXJ13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2023	Expire		1,303,000	4515.77									106				0001
Purchased Call/SPX/SPXJ13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire		1,366,000	4741.56									129				0001
Purchased Call/SPX/SPXJ13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2025	08/23/2023	Expire		1,590,798	4382									59				0001
Purchased Call/SPX/SPXJ13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire		2,908,000	4433.31									64				0001
Purchased Call/SPX/SPXF00WS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/19/2023	07/19/2024	07/21/2023	Expire		4,373,000	4565.72									30				0001
Purchased Call/SPX/SPXJ13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2023	Expire		2,489,000	4433.31									66				0001
Purchased Call/SPX/SPXF00WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/21/2023	07/23/2024	07/25/2023	Expire		4,818,000	4536.34									801				0001
Purchased Call/SPX/SPX8151S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/01/2023	02/01/2024	02/03/2023	Expire		1,583,000	4119.21									(43)				0001
Purchased Call/SPX/SPXJ13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	08/31/2023	Expire		3,300,000	4497.63									65				0001
Purchased Call/SPX/SPXJ13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2023	Expire		1,234,000	4680.36									91				0001
Purchased Call/SPX/SPXF00XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/26/2023	07/26/2024	07/28/2023	Expire		2,561,000	4566.75									27				0001
Purchased Call/SPX/SPX8150SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/10/2023	01/09/2024	01/12/2023	Expire		1,611,325	3892									(214)				0001
Purchased Call/SPX/SPXJ13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2023	Expire		2,768,000	4515.77									294				0001
Purchased Call/SPX/SPXJ13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2023	Expire		5,585,000	4515.77									924				0001
Purchased Call/SPX/SPX8150SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/10/2023	01/08/2024	01/12/2023	Expire		4,510,503	3895									(706)				0001
Purchased Call/SPX/SPX8150SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/13/2023	01/12/2024	01/18/2023	Expire		2,468,000	3999.09									(220)				0001
Purchased Call/SPX/SPXJ13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire		2,769,000	4515.77									767				0001
Purchased Call/SPX/SPXF00XSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2023	07/26/2024	08/01/2023	Expire		3,793,000	4582.23									711				0001
Purchased Call/SPX/SPXF00ZSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/01/2024	08/07/2023	Expire		1,551,511	4577									186				0001
Purchased Call/SPX/SPX8150SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/20/2023	01/18/2024	01/24/2023	Expire		3,201,542	3928									(434)				0001
Purchased Call/SPX/SPX8151S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/25/2023	01/24/2024	01/27/2023	Expire		1,824,168	4018									(174)				0001
Purchased Call/SPX/SPXF00ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2023	08/01/2024	08/07/2023	Expire		1,583,549	4577									319				0001
Purchased Call/SPX/SPXF00ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/06/2024	08/08/2023	Expire		7,219,000	4478.03									706				0001
Purchased Call/SPX/SPX8151SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/03/2023	02/01/2024	02/07/2023	Expire		3,072,931	4119									(333)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8151SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/08/2023	02/06/2024	02/10/2023	Expire		1,656,765	4111									(227)				0001
Purchased Call/SPX/SPXJ13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/12/2023	Expire		2,488,000	4457.49									261				0001
Purchased Call/SPX/SPXJ13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/12/2023	Expire		2,122,000	4457.49									269				0001
Purchased Call/SPX/SPX8152S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/15/2023	02/13/2024	02/17/2023	Expire		3,016,084	4137									(348)				0001
Purchased Call/SPX/SPX8152SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/09/2023	03/07/2024	03/13/2023	Expire		1,594,548	3986									(67)				0001
Purchased Call/SPX/SPX8152SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/14/2023	03/12/2024	03/16/2023	Expire		2,672,220	3862									(254)				0001
Purchased Call/SPX/SPX8152SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/15/2023	03/12/2024	03/17/2023	Expire		1,961,688	3862									(178)				0001
Purchased Call/SPX/SPX8152SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/20/2023	03/15/2024	03/22/2023	Expire		1,631,635	3960									(124)				0001
Purchased Call/SPX/SPX8152SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/23/2023	03/21/2024	03/27/2023	Expire		1,801,292	4003									(30)				0001
Purchased Call/SPX/SPXJ133GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2025	09/06/2023	Expire		1,798,000	4515.77									344				0001
Purchased Call/SPX/SPX8153SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/31/2023	04/01/2024	04/04/2023	Expire		2,186,000	4109.31													0001
Purchased Call/SPX/SPX8154S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/14/2023	04/16/2024	04/18/2023	Expire		1,196,000	4137.64									7				0001
Purchased Call/SPX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/19/2023	Expire		6,117,000	4450.32									406				0001
Purchased Call/SPX/SPX8154S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/14/2023	04/15/2024	04/18/2023	Expire		2,727,000	4137.64									27				0001
Purchased Call/SPX/SPX8154SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/28/2023	04/29/2024	05/02/2023	Expire		1,086,000	4169.48									21				0001
Purchased Call/SPX/SPX8155S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/12/2023	05/10/2024	05/16/2023	Expire		2,045,000	4124.08									58				0001
Purchased Call/SPX/SPX8155SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/02/2023	06/03/2024	06/06/2023	Expire		1,536,000	4282.37									68				0001
Purchased Call/SPX/SPX8153S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/28/2023	03/26/2024	03/30/2023	Expire		2,704,244	3971									(145)				0001
Purchased Call/SPX/SPX8153S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/28/2023	03/26/2024	03/30/2023	Expire		2,815,432	3971									(225)				0001
Purchased Call/SPX/SPX8156S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/15/2023	06/14/2024	06/20/2023	Expire		1,141,000	4425.84									51				0001
Purchased Call/SPX/SPX8156SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/22/2023	06/21/2024	06/26/2023	Expire		1,677,000	4381.89									53				0001
Purchased Call/SPX/SPX8153S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/28/2023	03/27/2024	03/30/2023	Expire		1,992,743	3978									(136)				0001
Purchased Call/SPX/SPX8153SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/30/2023	03/28/2024	04/03/2023	Expire		1,893,071	4028									(9)				0001
Purchased Call/SPX/SPX8156SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/30/2023	07/02/2024	07/05/2023	Expire		1,635,000	4450.38									159				0001
Purchased Call/SPX/SPX8157S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/14/2023	07/15/2024	07/18/2023	Expire		1,454,000	4505.42									108				0001
Purchased Call/SPX/SPX8153SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/03/2023	04/03/2024	04/05/2023	Expire		2,808,000	4124.51									(131)				0001
Purchased Call/SPX/SPX8154S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/14/2023	04/12/2024	04/18/2023	Expire		2,251,949	4094									47				0001
Purchased Call/SPX/SPXJ13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire		4,773,000	4402.2									111				0001
Purchased Call/SPX/SPXJ13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2023	09/19/2024	09/25/2023	Expire		1,552,850	4449									194				0001
Purchased Call/SPX/SPX8154SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/21/2023	04/22/2024	04/25/2023	Expire		2,436,000	4133.52									4				0001

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Purchased Call/SPX/SPX8155S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/11/2023	05/10/2024	05/15/2023	Expire		3,579,059	4138									208				0001
Purchased Call/SPX/SPXJ13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/27/2023	09/27/2024	09/29/2023	Expire		4,541,000	4274.51									126				0001
Purchased Call/SPX/SPXJ13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/27/2023	09/25/2024	09/29/2023	Expire		1,713,289	4337									98				0001
Purchased Call/SPX/SPX8155SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/12/2023	06/12/2024	06/14/2023	Expire		3,001,000	4338.93									(24)				0001
Purchased Call/SPX/SPX8157S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/13/2023	07/12/2024	07/17/2023	Expire		3,906,000	4510.04									609				0001
Purchased Call/SPX/SPX8157SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/21/2023	07/19/2024	07/25/2023	Expire		1,722,000	4536.34									135				0001
Purchased Call/SPX/SPX8158S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/08/2023	08/08/2024	08/10/2023	Expire		2,940,000	4499.38													0001
Purchased Call/SPX/SPX8157S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/13/2023	07/11/2024	07/17/2023	Expire		2,543,696	4439									435				0001
Purchased Call/SPX/SPX8157SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/18/2023	07/16/2024	07/20/2023	Expire		1,667,005	4505									24				0001
Purchased Call/SPX/SPX8158SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/22/2023	08/22/2024	08/24/2023	Expire		5,518,000	4387.55									174				0001
Purchased Call/SPX/SPX8158SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/08/2023	09/06/2024	09/12/2023	Expire		1,538,000	4457.49									94				0001
Purchased Call/SPX/SPX8159SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/06/2023	10/08/2024	10/11/2023	Expire		3,970,000	4308.5													0001
Purchased Call/SPX/SPXJ13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2023	09/30/2024	10/03/2023	Expire		1,959,000	100									273				0001
Purchased Call/SPX/SPX8157SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/21/2023	07/22/2024	07/25/2023	Expire		1,720,000	4536.34									136				0001
Purchased Call/SPX/SPX8157SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/21/2023	07/19/2024	07/25/2023	Expire		4,629,640	4566									851				0001
Purchased Call/SPX/SPXJ13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		6,513,000	4288.05									454				0001
Purchased Call/SPX/SPXJ13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		3,803,000	4288.05									1,082				0001
Purchased Call/SPX/SPX8157SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/25/2023	07/24/2024	07/27/2023	Expire		5,215,063	4555									96				0001
Purchased Call/SPX/SPX8158SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/09/2023	08/09/2024	08/11/2023	Expire		5,813,000	4467.71									172				0001
Purchased Call/SPX/SPXJ13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		1,345,806	4300									305				0001
Purchased Call/SPX/SPX8159SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/03/2023	10/02/2024	10/05/2023	Expire		9,661,743	4288									599				0001
Purchased Call/SPX/SPXJ13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		1,317,000	4258.19									125				0001
Purchased Call/SPX/SPXJ13MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/02/2023	09/27/2024	10/04/2023	Expire		2,169,753	4288									126				0001
Purchased Call/SPX/SPX815AS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/25/2023	10/25/2024	10/27/2023	Expire		3,786,000	4186.77									363				0001
Purchased Call/SPX/SPX815AS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/25/2023	10/18/2024	10/27/2023	Expire		1,424,574	4278									133				0001
Purchased Call/SPX/SPXJ13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		2,548,000	4258.19									308				0001
Purchased Call/SPX/SPXJ13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		3,125,000	4258.19									668				0001
Purchased Call/SPX/SPX815ASG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/27/2023	10/25/2024	10/31/2023	Expire		2,830,000	4117.37									1,046				0001
Purchased Call/SPX/SPX815ASQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/02/2023	11/01/2024	11/06/2023	Expire		2,188,000	4317.78									735				0001
Purchased Call/SPX/SPX815BSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2023	11/01/2024	11/07/2023	Expire		2,225,000	4358.34									843				0001

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Purchased Call/SPX/SPX815BS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/08/2023	11/08/2024	11/10/2023	Expire		4,875,000	4382.78									261				0001
Purchased Call/SPX/SPXJ13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		4,178,475	4264									664				0001
Purchased Call/SPX/SPXJ13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		2,191,568	4264									711				0001
Purchased Call/SPX/SPX815BSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/10/2023	11/08/2024	11/14/2023	Expire		1,439,000	4415.24									122				0001
Purchased Call/SPX/SPX815BSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/04/2023	12/04/2024	12/06/2023	Expire		3,250,000	4569.78									218				0001
Purchased Call/SPX/SPX815BSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/12/2023	12/12/2024	12/14/2023	Expire		4,140,000	4643.7									581				0001
Purchased Call/SPX/SPXJ13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/11/2023	Expire		1,842,000	100									368				0001
Purchased Call/SPX/SPXJ13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/11/2023	Expire		4,346,000	4308.5									430				0001
Purchased Call/SPX/SPX815BSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/12/2023	12/11/2024	12/14/2023	Expire		1,731,845	4618									266				0001
Purchased Call/SPX/SPX815CS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/28/2023	12/26/2024	01/02/2024	Expire		2,148,638	4775									1,085				0001
Purchased Call/SPX/SPXJ13NSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/11/2023	Expire		3,832,000	4308.5									377				0001
Purchased Call/SPX/SPXJ13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/11/2023	Expire		3,918,000	4308.5									624				0001
Purchased Call/SPX/SPX815CSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/29/2023	12/31/2024	01/03/2024	Expire		1,806,000	4769.83									582				0001
Purchased Call/SPX/SPXJ13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire		3,484,000	4376.95									131				0001
Purchased Call/SPX/SPXJ13QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		2,579,000	4373.2									106				0001
Purchased Call/SPX/SPXJ13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/24/2023	Expire		2,961,000	4224.16									472				0001
Purchased Call/SPX/SPXJ13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2023	Expire		2,342,000	4224.16									485				0001
Purchased Call/SPX/SPXJ13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/27/2023	10/28/2025	10/31/2023	Expire		2,958,000	4076.2									1,655				0001
Purchased Call/SPX/SPX858SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/15/2023	09/15/2025	09/19/2023	Expire		1,692,000	4383.57									846				0001
Purchased Call/SPX/SPXJ13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire		3,564,000	4117.37									351				0001
Purchased Call/SPX/SPXG000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/08/2023	08/08/2024	08/10/2023	Expire		4,364,000	4499.38													0001
Purchased Call/SPX/SPXJ13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/30/2023	10/21/2024	11/01/2023	Expire		2,232,477	4022									85				0001
Purchased Call/SPX/SPXG000SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	08/08/2023	08/08/2029	08/10/2023	Expire		75,000	100													0001
Purchased Call/SPX/SPXG001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2024	08/15/2023	Expire		1,282,000	100									110				0001
Purchased Call/SPX/SPXG000SQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2024	08/11/2023	Expire		1,654,980	264									54				0001
Purchased Call/SPX/SPXJ13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2023	Expire		3,971,000	4166.82									89				0001
Purchased Call/SPX/SPXJ13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire		2,905,000	4317.78									297				0001
Purchased Call/SPX/SPXJ13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2023	Expire		5,660,000	4358.34									836				0001
Purchased Call/SPX/SPXJ13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Expire		5,743,000	4365.98									273				0001
Purchased Call/SPX/SPXJ13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/06/2023	11/04/2024	11/08/2023	Expire		1,996,120	4358									201				0001

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Purchased Call/SPX/SPXJ13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	11/09/2023	Expire		2,083,000	4378.38									64				0001
Purchased Call/SPX/SPXG000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2023	08/08/2024	08/14/2023	Expire		1,415,262	4493									214				0001
Purchased Call/SPX/SPXJ13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/06/2024	11/10/2023	Expire		1,201,000	100									66				0001
Purchased Call/SPX/SPXG001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/14/2023	08/09/2024	08/16/2023	Expire		1,433,325	4465									34				0001
Purchased Call/SPX/SPXJ13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire		2,990,000	4495.7									79				0001
Purchased Call/SPX/SPXG002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/17/2023	Expire		3,105,000	4437.86									106				0001
Purchased Call/SPX/SPXJ13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/20/2023	Expire		2,637,000	4508.24									538				0001
Purchased Call/SPX/SPXG002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2023	08/14/2024	08/18/2023	Expire		1,692,624	4490									37				0001
Purchased Call/SPX/SPXJ13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/21/2023	Expire		4,642,000	4514.02									419				0001
Purchased Call/SPX/SPXJ13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/21/2023	Expire		2,865,000	4514.02									394				0001
Purchased Call/SPX/SPXG002SF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/18/2023	08/20/2024	08/22/2023	Expire		2,363,000	100									279				0001
Purchased Call/SPX/SPXG003SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/23/2024	08/29/2023	Expire		2,186,000	4626									159				0001
Purchased Call/SPX/SPXG003SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2023	08/23/2024	08/29/2023	Expire		1,771,000	100									168				0001
Purchased Call/SPX/SPXG003SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2023	08/27/2024	08/29/2023	Expire		2,181,000	100									206				0001
Purchased Call/SPX/SPXJ13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Expire		5,476,000	4514.02									493				0001
Purchased Call/SPX/SPXG003SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/23/2023	08/23/2024	08/25/2023	Expire		7,870,000	4436.01									82				0001
Purchased Call/SPX/SPXJ13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire		3,321,000	4547.38									119				0001
Purchased Call/SPX/SPX821FSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	01/10/2023	Expire		5,020,000	100									(133)				0001
Purchased Call/SPX/SPX821FSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2023	Expire		6,238,000	100									(164)				0001
Purchased Call/SPX/SPX821GS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	01/13/2023	Expire		1,749,000	100									(120)				0001
Purchased Call/SPX/SPX821GS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/18/2023	Expire		1,543,000	3999.09									(39)				0001
Purchased Call/SPX/SPX821GS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/18/2023	Expire		1,088,000	3999.09									(55)				0001
Purchased Call/SPX/SPX821GS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/18/2023	Expire		2,076,000	3999.09									(99)				0001
Purchased Call/SPX/SPXG004S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/28/2023	08/28/2024	08/30/2023	Expire		2,581,000	100									29				0001
Purchased Call/SPX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	09/08/2023	09/07/2029	09/12/2023	Expire		214,000	100													0001
Purchased Call/SPX/SPX821GSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/24/2023	Expire		2,812,000	3972.61									(137)				0001
Purchased Call/SPX/SPXG004S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/28/2023	08/28/2024	08/30/2023	Expire		2,026,000	4433.31									28				0001
Purchased Call/SPX/SPXG004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2023	08/28/2024	08/31/2023	Expire		2,819,585	4433									150				0001
Purchased Call/SPX/SPXJ13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	10/30/2024	11/03/2023	Expire		1,006,414	4176									25				0001
Purchased Call/SPX/SPXJ13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/28/2023	Expire		1,439,000	4787.31									142				0001

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Purchased Call/SPX/SPXG007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/12/2025	09/15/2023	Expire		1,426,000	5528.46									41				0001
Purchased Call/SPX/SPX821FS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2023	Expire		6,260,000	3824.14									(197)				0001
Purchased Call/SPX/SPXJ13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		6,891,000	4556.62									860				0001
Purchased Call/SPX/SPXJ13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		3,769,000	4556.62									858				0001
Purchased Call/SPX/SPXG005SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/01/2023	08/30/2024	09/06/2023	Expire		3,743,000	4515.77									1,036				0001
Purchased Call/SPX/SPX821FSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024	01/09/2023	Expire		7,677,000	3808.1									(454)				0001
Purchased Call/SPX/SPXJ13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		2,032,000	4556.62									519				0001
Purchased Call/SPX/SPX821HSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/31/2023	Expire		1,065,000	100									(76)				0001
Purchased Call/SPX/SPXG007SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire		4,932,000	4467.44									118				0001
Purchased Call/SPX/SPX821GSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	01/25/2023	Expire		4,617,000	4019.81									(268)				0001
Purchased Call/SPX/SPX821GSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024	01/25/2023	Expire		3,520,000	4019.81									(228)				0001
Purchased Call/SPX/SPX821ISL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2024	02/07/2023	Expire		2,125,000	4136.48									(84)				0001
Purchased Call/SPX/SPXK131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/01/2023	Expire		3,525,000	4550.58									104				0001
Purchased Call/SPX/SPXG007SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire		3,613,000	4467.44									102				0001
Purchased Call/SPX/SPXG007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2023	09/12/2024	09/15/2023	Expire		3,399,968	4462									181				0001
Purchased Call/SPX/SPX821GSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2023	Expire		2,458,000	4016.95									(125)				0001
Purchased Call/SPX/SPX821HSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2023	Expire		6,094,000	4016.95									(353)				0001
Purchased Call/SPX/SPX821FSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2023	12/31/2024	01/09/2023	Expire		1,723,396	4760									118				0001
Purchased Call/SPX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2025	02/14/2023	Expire		1,500,000	5104.89									88				0001
Purchased Call/SPX/SPXG007SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire		3,738,431	4466									927				0001
Purchased Call/SPX/SPXG008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/13/2024	09/19/2023	Expire		2,243,000	4450.32									298				0001
Purchased Call/SPX/SPX821HS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2023	01/23/2024	01/27/2023	Expire		2,158,486	4020									(305)				0001
Purchased Call/SPX/SPX821HSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2023	Expire		3,522,000	4017.77									(139)				0001
Purchased Call/SPX/SPXK131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2023	Expire		1,064,000	105									104				0001
Purchased Call/SPX/SPXG008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2023	09/13/2024	09/19/2023	Expire		3,874,386	4505									889				0001
Purchased Call/SPX/SPX821HSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2023	Expire		2,770,000	4076.6									(80)				0001
Purchased Call/SPX/SPX821IS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024	02/03/2023	Expire		1,454,433	4018									(122)				0001
Purchased Call/SPX/SPX821JSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2024	02/17/2023	Expire		1,534,675	4137									(39)				0001
Purchased Call/SPX/SPX821KS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	12/17/2025	02/24/2023	Expire		2,005,000	6600									5				0001
Purchased Call/SPX/SPX821KS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire		1,765,000	3991.05									(41)				0001

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Purchased Call/SPX/SPXK132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	11/29/2024	12/07/2023	Expire		2,449,773	4553									254				0001
Purchased Call/SPX/SPXG009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/18/2023	09/13/2024	09/20/2023	Expire		1,599,311	4505									99				0001
Purchased Call/SPX/SPXG009S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/18/2023	09/13/2024	09/20/2023	Expire		3,862,878	4450									218				0001
Purchased Call/SPX/SPXG009S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024	09/21/2023	Expire		2,026,000	100									47				0001
Purchased Call/SPX/SPX821SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	02/09/2023	Expire		2,110,000	4164									(122)				0001
Purchased Call/SPX/SPX821JS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/14/2023	Expire		2,264,000	4090.46									(105)				0001
Purchased Call/SPX/SPXK133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Expire		2,800,000	4604.37									341				0001
Purchased Call/SPX/SPXK133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Expire		8,977,000	4604.37									1,696				0001
Purchased Call/SPX/SPXG009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2023	09/18/2024	09/21/2023	Expire		6,751,551	4454									380				0001
Purchased Call/SPX/SPXG009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2023	09/18/2024	09/21/2023	Expire		2,008,542	4454									148				0001
Purchased Call/SPX/SPX821JSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2023	Expire		3,765,000	4136.13									(98)				0001
Purchased Call/SPX/SPX821JSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2023	Expire		4,143,000	4136.13									(211)				0001
Purchased Call/SPX/SPXG009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/20/2023	09/18/2024	09/22/2023	Expire		2,128,787	4454									136				0001
Purchased Call/SPX/SPXG009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/20/2023	09/19/2024	09/22/2023	Expire		3,217,420	4444									181				0001
Purchased Call/SPX/SPXK133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire		4,142,000	4622.44									254				0001
Purchased Call/SPX/SPXK134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	12/15/2023	Expire		1,527,000	4674.14									266				0001
Purchased Call/SPX/SPX821JSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	02/22/2023	Expire		4,264,000	4079.09									(128)				0001
Purchased Call/SPX/SPX821KSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/28/2023	Expire		656,000	11969.65									(17)				0001
Purchased Call/SPX/SPX821KSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025	02/28/2023	Expire		2,508,000	3900.56									721				0001
Purchased Call/SPX/SPX821LSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2025	03/16/2023	Expire		1,499,122	3850									62				0001
Purchased Call/SPX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire		4,315,000	3936.97													0001
Purchased Call/SPX/SPXG009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/21/2023	09/20/2024	09/25/2023	Expire		3,992,795	4402									1,221				0001
Purchased Call/SPX/SPXG00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/22/2023	09/23/2024	09/26/2023	Expire		5,668,000	4320.06									743				0001
Purchased Call/SPX/SPX821NSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	04/07/2023	Expire		1,471,654	4751									29				0001
Purchased Call/SPX/SPXK134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/14/2023	Expire		2,423,000	4643.7									97				0001
Purchased Call/SPX/SPX821NSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2023	04/11/2025	04/14/2023	Expire		1,314,622	4108									26				0001
Purchased Call/SPX/SPXG00DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/05/2023	10/03/2025	10/10/2023	Expire		1,677,000	5254.61									296				0001
Purchased Call/SPX/SPX821KSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/28/2023	Expire		4,187,000	3970.04									(93)				0001
Purchased Call/SPX/SPXG00BS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/25/2023	09/25/2024	09/27/2023	Expire		5,852,000	4337.44									188				0001
Purchased Call/SPX/SPXG00BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/26/2023	09/26/2024	09/28/2023	Expire		4,115,000	4273.53									117				0001

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Purchased Call/SPX/SPX821IUSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire		2,138,000	3936.97													0001
Purchased Call/SPX/SPXK134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/14/2023	Expire		1,922,000	4643.7									168				0001
Purchased Call/SPX/SPXK134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/06/2024	12/14/2023	Expire		1,404,333	4604									130				0001
Purchased Call/SPX/SPXG00BST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	10/02/2023	Expire		1,772,000	100									190				0001
Purchased Call/SPX/SPXG00BSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/02/2023	Expire		2,592,000	4299.7									226				0001
Purchased Call/SPX/SPX8210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	04/28/2023	Expire		1,009,000	4055.99									(12)				0001
Purchased Call/SPX/SPXG00DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2025	10/11/2023	Expire		1,258,000	4308.5													0001
Purchased Call/SPX/SPX8210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2025	04/27/2023	Expire		1,653,000	5089.54									20				0001
Purchased Call/SPX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2023	04/29/2025	05/03/2023	Expire		1,584,596	5267									17				0001
Purchased Call/SPX/SPX821LSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/16/2023	Expire		2,180,000	3919.29									(51)				0001
Purchased Call/SPX/SPX821LSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/16/2023	Expire		2,948,000	3919.29									(129)				0001
Purchased Call/SPX/SPX821NS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024	03/31/2023	Expire		2,481,000	4027.81									(110)				0001
Purchased Call/SPX/SPX821NSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2023	04/02/2024	04/07/2023	Expire		1,586,194	4109									(107)				0001
Purchased Call/SPX/SPXG00DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/10/2023	Expire		2,440,000	4258.19									971				0001
Purchased Call/SPX/SPX821NSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2023	Expire		1,230,000	105									4				0001
Purchased Call/SPX/SPXK134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/18/2023	Expire		3,252,000	4719.55									634				0001
Purchased Call/SPX/SPXK134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/18/2023	Expire		3,416,000	4719.55									817				0001
Purchased Call/SPX/SPXG00DSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2023	10/03/2024	10/10/2023	Expire		2,165,478	4229									763				0001
Purchased Call/SPX/SPXG00DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/04/2024	10/11/2023	Expire		2,927,000	4308.5									359				0001
Purchased Call/SPX/SPX8210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2023	05/13/2025	05/17/2023	Expire		2,178,432	4086									158				0001
Purchased Call/SPX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	05/22/2023	Expire		1,479,020	4087									534				0001
Purchased Call/SPX/SPX821PSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	05/09/2023	Expire		2,742,000	4136.25									67				0001
Purchased Call/SPX/SPXK136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire		2,437,000	4768.37									159				0001
Purchased Call/SPX/SPXG00FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/10/2025	10/18/2023	Expire		1,636,515	5448									56				0001
Purchased Call/SPX/SPXG00ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/11/2023	Expire		3,632,066	4309									259				0001
Purchased Call/SPX/SPXG00ESO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/11/2023	Expire		1,960,368	4309									168				0001
Purchased Call/SPX/SPXG00GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/10/2025	10/19/2023	Expire		1,211,172	4372									50				0001
Purchased Call/SPX/SPX821PSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	05/09/2023	Expire		3,251,000	4136.25									70				0001
Purchased Call/SPX/SPX8210SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	05/22/2023	Expire		1,418,740	4151									476				0001
Purchased Call/SPX/SPXG00FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2023	10/11/2024	10/16/2023	Expire		2,423,766	4375									814				0001

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Purchased Call/SPX/SPX821PSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	05/12/2023	Expire		2,260,000	4137.64									(49)				0001
Purchased Call/SPX/SPX821PSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2024	05/15/2023	Expire		1,989,559	4119									79				0001
Purchased Call/SPX/SPXX136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/22/2023	Expire		2,952,000	4698.35									122				0001
Purchased Call/SPX/SPX821QSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire		2,649,136	4159									73				0001
Purchased Call/SPX/SPX821QSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/22/2023	Expire		3,053,000	4198.05									93				0001
Purchased Call/SPX/SPXG00FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/11/2024	10/18/2023	Expire		1,661,868	4328									167				0001
Purchased Call/SPX/SPXG00GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2024	10/19/2023	Expire		3,831,300	4374									262				0001
Purchased Call/SPX/SPX821SSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/27/2025	05/31/2023	Expire		1,426,000	4104.52									759				0001
Purchased Call/SPX/SPX821SSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/30/2023	05/20/2025	06/01/2023	Expire		2,198,654	5369									23				0001
Purchased Call/SPX/SPX821SSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire		1,252,000	4282.37									30				0001
Purchased Call/SPX/SPXG00GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/20/2023	Expire		3,793,000	4314.6									155				0001
Purchased Call/SPX/SPXG00HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/26/2023	Expire		2,984,000	4247.68									134				0001
Purchased Call/SPX/SPXX136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/26/2023	Expire		4,889,000	4746.75									1,301				0001
Purchased Call/SPX/SPX821RS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	05/23/2023	Expire		1,882,000	4191.98									65				0001
Purchased Call/SPX/SPX821RS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	05/23/2023	Expire		1,114,000	105									25				0001
Purchased Call/SPX/SPXG00HSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/25/2024	10/31/2023	Expire		2,405,000	4117.37									370				0001
Purchased Call/SPX/SPXX137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire		2,682,000	4754.63									463				0001
Purchased Call/SPX/SPXX137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire		4,499,000	4754.63									1,010				0001
Purchased Call/SPX/SPXG00KSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/08/2024	11/10/2023	Expire		4,155,000	4382.78													0001
Purchased Call/SPX/SPXG00KSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/08/2024	11/10/2023	Expire		2,078,000	4382.78													0001
Purchased Call/SPX/SPX821SSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2023	05/29/2025	06/05/2023	Expire		1,616,681	5131									134				0001
Purchased Call/SPX/SPX821RSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024	05/30/2023	Expire		1,612,631	4146									154				0001
Purchased Call/SPX/SPX821RSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2024	05/30/2023	Expire		2,362,981	4146									372				0001
Purchased Call/SPX/SPX821TSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	06/15/2023	Expire		1,547,477	5345									29				0001
Purchased Call/SPX/SPX821SS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/28/2024	05/31/2023	Expire		2,042,000	4205.45									120				0001
Purchased Call/SPX/SPX821SS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/26/2023	05/29/2024	05/31/2023	Expire		2,049,000	4205.45									181				0001
Purchased Call/SPX/SPXG00JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	11/01/2024	11/08/2023	Expire		1,987,403	4358									159				0001
Purchased Call/SPX/SPXG00JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/05/2024	11/09/2023	Expire		1,965,611	4358									175				0001
Purchased Call/SPX/SPX821TSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire		4,395,000	4282.37									365				0001
Purchased Call/SPX/SPX821TS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire		1,655,213	4180									113				0001

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Purchased Call/SPX/SPXGOOKS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2023	11/06/2024	11/09/2023	Expire		2,108,768	4366									260				0001
Purchased Call/SPX/SPXGOOKSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire		3,638,000	4347.35									1,460				0001
Purchased Call/SPX/SPX821TSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	05/31/2024	06/06/2023	Expire		1,958,553	4221									196				0001
Purchased Call/SPX/SPX821TSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	06/15/2023	Expire		1,812,500	5469									27				0001
Purchased Call/SPX/SPXGOOLS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/11/2024	11/14/2023	Expire		7,298,000	4415.24									1,224				0001
Purchased Call/SPX/SPXGOOLSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/12/2024	11/14/2023	Expire		2,984,000	4415.24									457				0001
Purchased Call/SPX/SPXK138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire		2,089,000	4774.75									122				0001
Purchased Call/SPX/SPXK138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire		2,454,000	4774.75									154				0001
Purchased Call/SPX/SPX821TSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2023	06/10/2024	06/13/2023	Expire		1,236,000	105									35				0001
Purchased Call/SPX/SPXGOOLSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/08/2024	11/14/2023	Expire		4,427,529	4354									1,484				0001
Purchased Call/SPX/SPXGOOLSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/13/2024	11/15/2023	Expire		3,904,000	4411.55									197				0001
Purchased Call/SRM/SRM0130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/07/2023	07/06/2029	07/11/2023	Expire		2,949,000	100													0001
Purchased Call/SPX/SPXK138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire		2,801,000	4774.75									198				0001
Purchased Call/SRM/SRM0210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	03/10/2023	Expire		2,296,000	100													0001
Purchased Call/SPX/SPX821US4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2023	06/13/2024	06/20/2023	Expire		2,951,781	4367									616				0001
Purchased Call/SPX/SPX821USM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/22/2023	Expire		1,992,000	4388.71									(11)				0001
Purchased Call/SPX/SPXGOOLSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/13/2023	11/08/2024	11/15/2023	Expire		2,671,220	4415									264				0001
Purchased Call/SPX/SPXK139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire		2,626,000	4783.35									347				0001
Purchased Call/SPX/SPXK139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire		2,288,000	4769.83									162				0001
Purchased Call/SPX/SPXGOOLSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/14/2024	11/16/2023	Expire		4,315,000	4495.7									220				0001
Purchased Call/SPX/SPXGOOLSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/14/2024	11/16/2023	Expire		2,488,000	4495.7									129				0001
Purchased Call/SPX/SPX821USV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2024	06/23/2023	Expire		2,576,173	4389									(21)				0001
Purchased Call/SPX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire		1,729,000	4381.89									5				0001
Purchased Call/SPX/SPX821WSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/06/2023	Expire		1,351,000	4678.37									27				0001
Purchased Call/SPX/SPXGOOMSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/12/2024	11/16/2023	Expire		4,830,273	4415									511				0001
Purchased Call/SPX/SPXGOOMS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/13/2024	11/16/2023	Expire		4,296,850	4412									425				0001
Purchased Call/SPX/SPX821VSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/21/2024	06/27/2023	Expire		2,376,000	4348.33									173				0001
Purchased Call/SPX/SPX821VSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	06/27/2023	Expire		3,552,000	4348.33									120				0001
Purchased Call/SPX/SPX821WS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2023	06/27/2025	06/30/2023	Expire		1,540,767	5549									21				0001
Purchased Call/SPX/SPX821XSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2025	07/11/2023	Expire		2,408,000	4361.56									969				0001

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Purchased Call/SPX/SPXG00IMSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/14/2024	11/17/2023	Expire		1,510,555	4496									191				0001
Purchased Call/SPX/SPX821VSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/24/2024	06/27/2023	Expire		3,592,000	4348.33									267				0001
Purchased Call/SPX/SPX821IWS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2023	06/28/2024	06/30/2023	Expire		5,448,000	4376.86									(3)				0001
Purchased Call/SPX/SPX821XSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/13/2023	Expire		3,014,000	100									6				0001
Purchased Call/SPX/SPX821YS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	07/18/2023	Expire		2,311,000	4505.42									94				0001
Purchased Call/SPX/SPXG00NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire		3,445,000	4514.02									547				0001
Purchased Call/SRM/SRM0401SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	04/26/2023	Expire		3,514,000	100													0001
Purchased Call/SPX/SPX821WSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	07/05/2023	Expire		2,019,000	4450.38									383				0001
Purchased Call/SPX/SPX821WSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2023	06/28/2024	07/05/2023	Expire		1,538,754	4396									375				0001
Purchased Call/SPX/SPXG00NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire		8,248,000	4514.02									1,447				0001
Purchased Call/SPX/SPXG00NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/15/2024	11/21/2023	Expire		1,618,458	4508									730				0001
Purchased Call/SRM/SRM0401SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	06/12/2023	Expire		3,700,000	100													0001
Purchased Call/SPX/SPX821WSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	06/28/2024	07/06/2023	Expire		4,365,665	4396									374				0001
Purchased Call/SPX/SPX821XSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2023	Expire		2,942,000	4398.95									250				0001
Purchased Call/SRM/SRM0401SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	06/26/2023	Expire		5,695,000	100													0001
Purchased Call/SRM/SRM0401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	11/10/2023	Expire		3,382,000	100													0001
Purchased Call/SPX/SPXG00NSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/21/2023	11/21/2024	11/24/2023	Expire		2,016,000	4538.19									192				0001
Purchased Call/SPX/SPXG00NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/15/2024	11/24/2023	Expire		1,525,739	4514									452				0001
Purchased Call/SPX/SPX821YS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2023	07/12/2024	07/14/2023	Expire		3,438,000	4472.16									29				0001
Purchased Call/SPX/SPX821YS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2023	07/10/2024	07/14/2023	Expire		1,697,669	4410									10				0001
Purchased Call/SPX/SPXG00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/10/2025	11/14/2023	Expire		1,653,000	4371.09									887				0001
Purchased Call/SPX/SPXG00NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2024	11/24/2023	Expire		2,387,375	4547									477				0001
Purchased Call/SPX/SPXG000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2024	11/24/2023	Expire		3,205,903	4547									926				0001
Purchased Call/SRM/SRM0401SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	12/27/2023	Expire		2,256,000	100													0001
Purchased Call/SPX/SPX821YSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	07/19/2023	Expire		1,977,879	4505									21				0001
Purchased Call/SPX/SPX821ZS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/20/2023	Expire		2,351,000	4554.98									17				0001
Purchased Call/SPX/SPXG000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/27/2023	11/27/2024	11/29/2023	Expire		2,011,000	4550.43									104				0001
Purchased Call/SPX/SPXG000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		3,006,000	4554.89									388				0001
Purchased Call/SPX/SPXG000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		3,107,944	4550									312				0001
Purchased Call/SPX/SPXG000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		4,200,047	4550									459				0001

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Purchased Call/UIB/UIB0000SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2023	08/14/2025	08/18/2023	Expire		165,044	530.45									5				0001
Purchased Call/UIB/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2023	08/21/2025	08/24/2023	Expire		934,339	525.62									46				0001
Purchased Call/UIB/UIB0000S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/03/2023	08/02/2024	08/07/2023	Expire		504,796	530.87									54				0001
Purchased Call/UIB/UIB0000SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2023	08/21/2024	08/24/2023	Expire		1,050,254	525.62									33				0001
Purchased Call/UIB/UIB0001S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/31/2023	08/29/2025	09/05/2023	Expire		383,529	528.5									53				0001
Purchased Call/SPX/SPXG000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/29/2024	12/01/2023	Expire		2,017,000	4550.58									97				0001
Purchased Call/SPX/SPXG00PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/27/2024	12/01/2023	Expire		2,240,071	4553									321				0001
Purchased Call/UIB/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2023	09/05/2025	09/08/2023	Expire		2,147,348	528.28									135				0001
Purchased Call/UIB/UIB0000SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2023	08/23/2024	08/30/2023	Expire		688,013	524.43									30				0001
Purchased Call/UIB/UIB0001S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2023	08/30/2024	09/07/2023	Expire		792,556	529.93									21				0001
Purchased Call/UIB/UIB0001SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2023	09/06/2024	09/12/2023	Expire		423,751	526.66									49				0001
Purchased Call/UIB/UIB0001SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2023	09/11/2024	09/14/2023	Expire		1,748,714	528.59									55				0001
Purchased Call/UIB/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2023	09/12/2025	09/15/2023	Expire		610,833	528.65									31				0001
Purchased Call/UIB/UIB0001SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2023	09/12/2024	09/15/2023	Expire		665,559	528.65									40				0001
Purchased Call/UIB/UIB0001SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2023	09/19/2025	09/22/2023	Exercise		1,463,420	524.3		2,054	1,723	(331)			1,723		(1,997)				0001
Purchased Call/SPX/SPXG00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/27/2024	12/01/2023	Expire		2,327,549	4555									225				0001
Purchased Call/SPX/SPXG00PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/27/2024	12/04/2023	Expire		1,594,212	4555									482				0001
Purchased Call/UIB/UIB0001SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/14/2023	09/13/2024	09/18/2023	Expire		1,205,991	527.87									182				0001
Purchased Call/UIB/UIB0002S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2023	09/26/2025	09/29/2023	Expire		1,387,028	513.6									51				0001
Purchased Call/UIB/UIB0002SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2023	10/06/2025	10/11/2023	Expire		895,814	509.37									57				0001
Purchased Call/UIB/UIB0001SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2023	09/18/2024	09/21/2023	Expire		1,898,162	526.28									80				0001
Purchased Call/SPX/SPXG00PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire		2,185,000	4594.63									339				0001
Purchased Call/SPX/SPXG00PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/02/2024	12/05/2023	Expire		2,031,000	4594.63									329				0001
Purchased Call/UIB/UIB0002SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2023	10/10/2025	10/13/2023	Expire		1,030,841	513.96									53				0001
Purchased Call/UIB/UIB0002S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/28/2023	09/27/2024	10/02/2023	Expire		623,474	513									103				0001
Purchased Call/UIB/UIB0002SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/12/2023	10/10/2025	10/16/2023	Expire		832,771	514.83									107				0001
Purchased Call/UIB/UIB0002SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/06/2023	10/04/2024	10/11/2023	Expire		727,719	507.27									147				0001
Purchased Call/SPX/SPXG00PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/02/2024	12/05/2023	Expire		2,015,000	4594.63									349				0001
Purchased Call/SPX/SPXG00RS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	12/07/2023	12/06/2024	12/11/2023	Expire		2,294,000	4585.59									515				0001
Purchased Call/SPX/SPXG000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/01/2025	12/05/2023	Expire		2,063,000	4534.9									1,127				0001

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Purchased Call/UIB/UIB0003S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/19/2023	10/17/2025	10/23/2023	Expire		668,772	512.65									82				0001
Purchased Call/UIB/UIB0003SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2023	10/30/2025	11/02/2023	Exercise		4,117,870	499.57		3,196	3,864	668			3,864		(3,006)				0001
Purchased Call/SPX/SPX9210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2023	Expire		2,938,000	4554.64									33				0001
Purchased Call/UIB/UIB0002SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/09/2024	10/12/2023	Exercise		2,549,392	508.72		2,910	4,308	1,398			4,308		(2,777)				0001
Purchased Call/SPX/SPXG00S5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	11/22/2023	11/21/2029	11/27/2023	Expire		124,000	100													0001
Purchased Call/SPX/SPXG00USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2023	12/23/2025	12/27/2023	Expire		1,804,000	4688.07									1,361				0001
Purchased Call/SPX/SPXG00USM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/22/2023	12/20/2024	12/27/2023	Expire		1,567,528	272									940				0001
Purchased Call/UIB/UIB0003SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2023	10/23/2024	10/26/2023	Exercise		3,190,663	501.7		1,950	2,402	453			2,402		(1,784)				0001
Purchased Call/UIB/UIB0003SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/03/2023	10/31/2025	11/07/2023	Exercise		1,192,635	509.84		5,561	6,545	983			6,545		(5,431)				0001
Purchased Call/SPX/SPX9210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire		2,196,000	4567.46									24				0001
Purchased Call/SPX/SPX9210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/27/2023	Expire		4,835,000	4567.46									87				0001
Purchased Call/SPX/SPXG00RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/11/2023	12/11/2024	12/13/2023	Expire		5,856,000	4622.44									820				0001
Purchased Call/SPX/SPXG00SS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2023	12/11/2024	12/14/2023	Expire		7,280,343	4622									885				0001
Purchased Call/UIB/UIB0004S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/10/2023	11/08/2024	11/14/2023	Exercise		2,646,495	507.36		1,641	2,060	419			2,060		(1,218)				0001
Purchased Call/UIB/UIB0004SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2023	11/20/2025	11/24/2023	Expire		3,419,781	517.47									426				0001
Purchased Call/SPX/SPX9211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	08/01/2023	Expire		6,324,000	4582.23									589				0001
Purchased Call/SPX/SPX9211SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	07/26/2024	08/02/2023	Expire		2,000,998	4537									31				0001
Purchased Call/SPX/SPXG00SSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire		3,268,000	4707.09									226				0001
Purchased Call/SPX/SPX9211SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	08/07/2023	Expire		1,339,000	4501.89									64				0001
Purchased Call/SPX/SPXG00TSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/18/2023	12/18/2024	12/20/2023	Expire		3,777,000	4740.56									286				0001
Purchased Call/UIB/UIB0004SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/01/2023	11/28/2025	12/05/2023	Expire		7,773,815	520.12									488				0001
Purchased Call/SPX/SPX9211SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2023	08/01/2025	08/07/2023	Expire		1,839,000	5706.15									131				0001
Purchased Call/SPX/SPX9212SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	08/11/2023	Expire		1,544,441	5507									43				0001
Purchased Call/UIB/UIB0004SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2023	11/15/2024	11/22/2023	Expire		1,623,624	516.12									158				0001
Purchased Call/SPX/SPXG00TSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/20/2023	12/20/2024	12/22/2023	Expire		2,050,000	4698.35									210				0001
Purchased Call/UIB/UIB0004SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/22/2024	11/30/2023	Exercise		545,191	517.89		1,780	2,337	557			2,337		(1,732)				0001
Purchased Call/UIB/UIB0005S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2023	12/01/2025	12/06/2023	Expire		1,476,758	523.26									71				0001
Purchased Call/SPX/SPXG00USF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/22/2023	12/24/2024	12/27/2023	Expire		2,074,000	4754.63									691				0001
Purchased Call/SPX/SPXG00USS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	12/27/2024	12/29/2023	Expire		2,171,000	4781.58									209				0001
Purchased Call/UIB/UIB0005S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2023	12/04/2025	12/07/2023	Expire		3,512,764	522.45									183				0001

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Purchased Call/SPX/SPX9212SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	08/11/2023	Expire		1,506,387	5617									34				0001
Purchased Call/SPX/SPX9213SJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/15/2023	08/08/2025	08/17/2023	Expire		1,722,951	5346									62				0001
Purchased Call/UIB/UIB0005SF																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/10/2025	12/14/2023	Expire		784,384	520.45									71				0001
Purchased Call/UIB/UIB0005SG																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/11/2025	12/14/2023	Expire		2,846,929	521.43									182				0001
Purchased Call/SPX/SPX9211SZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	08/08/2023	Expire		687,000	15274.92									58				0001
Purchased Call/SPX/SPX9212S0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	08/08/2023	Expire		1,077,000	105									57				0001
Purchased Call/UIB/UIB0005SK																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/14/2023	12/12/2025	12/18/2023	Expire		2,760,640	525.46									384				0001
Purchased Call/SPX/SPX9212S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2023	Expire		2,175,000	4518.44									20				0001
Purchased Call/SPX/SPX9212S6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2023	Expire		2,531,000	4518.44									42				0001
Purchased Call/UIB/UIB0005SM																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2023	12/12/2025	12/19/2023	Expire		1,682,773	529.46									235				0001
Purchased Call/SPX/SPX9212SU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire		2,099,000	4468.83									198				0001
Purchased Call/SPX/SPX9212SW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/14/2023	Expire		2,352,000	4468.83									250				0001
Purchased Call/UIB/UIB0005SU																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/20/2023	12/19/2025	12/22/2023	Expire		1,225,847	531.49									190				0001
Purchased Call/SPX/SPX9213SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/15/2023	Expire		2,059,000	4464.05									135				0001
Purchased Call/SPX/SPX9213SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/15/2023	Expire		4,332,000	4464.05									443				0001
Purchased Call/UIB/UIB0004SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/27/2024	11/30/2023	Exercise		3,987,209	516.68		1,810	2,455	644			2,455		(1,476)				0001
Purchased Call/UIB/UIB0005SE																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/11/2024	12/14/2023	Expire		3,226,889	521.43									337				0001
Purchased Call/UIB/UIB0005SH																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2023	12/12/2024	12/15/2023	Exercise		2,429,105	521.93		2,590	2,777	187			2,777		(2,285)				0001
Purchased Call/SPX/SPX9211SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	08/08/2023	Expire		1,428,000	4478.03									69				0001
Purchased Call/SPX/SPX9213S3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/15/2023	Expire		1,293,000	4464.05									65				0001
Purchased Call/SPX/SPX9213S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	08/15/2023	Expire		1,698,000	4464.05									82				0001
Purchased Call/SPX/SPX9213SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	08/18/2023	Expire		1,376,000	4404.33									12				0001
Purchased Call/UIB/UIB0006S0																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/27/2023	12/20/2024	12/29/2023	Expire		282,100	529.34									34				0001
Purchased Call/SPX/SPX9214S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/18/2023	08/16/2024	08/22/2023	Expire		3,627,000	4369.71									199				0001
Purchased Call/SPX/SPX9214S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2023	Expire		2,064,000	4369.71									143				0001
Purchased Call/SPX/SPX9214S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/21/2023	08/21/2024	08/23/2023	Expire		3,891,000	4399.77									39				0001
Purchased Call/SPX/SPX9215S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/05/2023	Expire		2,808,249	4515									1,108				0001
Purchased Call/SPX/SPX9215SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/06/2023	Expire		4,958,000	4515.77									426				0001
Purchased Call/SPX/SPX9215SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2023	Expire		3,148,000	4515.77									555				0001
Purchased Call/SPX/SPX9215SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/07/2023	Expire		2,017,000	4496.83									33				0001

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Purchased Call/SPX/SPX9215SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/07/2023	Expire		1,794,000	4496.83									56				0001
Purchased Call/SPX/SPX9213SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2024	08/22/2023	Expire		1,952,000	4369.71									192				0001
Purchased Call/SPX/SPX9216SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/06/2024	09/12/2023	Expire		1,292,058	4455									79				0001
Purchased Call/SPX/SPX9217S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/13/2024	09/19/2023	Expire		1,156,000	4450.32									74				0001
Purchased Call/SPX/SPX9216S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire		3,984,000	4465.48									86				0001
Purchased Call/SPX/SPX9216S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire		2,335,000	4465.48									60				0001
Purchased Call/SPX/SPX9217SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire		1,188,000	4320.06									79				0001
Purchased Call/SPX/SPX9218S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	09/27/2023	Expire		2,542,000	4554.31									54				0001
Purchased Call/SPX/SPX9216S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/08/2023	Expire		2,004,000	4465.48									66				0001
Purchased Call/SPX/SPX9216SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/05/2024	09/08/2023	Expire		6,120,186	4497									365				0001
Purchased Call/SPX/SPX9216SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	09/11/2023	Expire		12,687,000	4451.14									801				0001
Purchased Call/SPX/SPX9219SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	09/26/2025	10/11/2023	Expire		1,512,130	4850									131				0001
Purchased Call/SPX/SPX9216SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	09/11/2023	Expire		3,658,000	4451.14									446				0001
Purchased Call/SPX/SPX9218SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire		1,376,000	4288.39									43				0001
Purchased Call/SPX/SPX921AS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2023	10/15/2024	10/17/2023	Expire		3,096,000	100									408				0001
Purchased Call/SPX/SPX9216SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2024	09/11/2023	Expire		1,280,000	105									81				0001
Purchased Call/SPX/SPX9217SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	09/20/2023	Expire		3,922,000	4453.53									61				0001
Purchased Call/SPX/SPX9217SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2023	09/10/2024	09/20/2023	Expire		1,883,077	4260									46				0001
Purchased Call/SPX/SPX921AS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2023	10/17/2024	10/19/2023	Expire		1,999,000	4591.86									53				0001
Purchased Call/SPX/SPX921ASF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	10/24/2023	Expire		2,193,000	4224.16									146				0001
Purchased Call/SPX/SPX9217SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	09/25/2023	Expire		2,950,000	4330									356				0001
Purchased Call/SPX/SPX921AS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	10/31/2023	Expire		1,130,000	4117.37									85				0001
Purchased Call/SPX/SPX9217SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	09/25/2023	Expire		3,100,000	4330									406				0001
Purchased Call/SPX/SPX9218SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2023	Expire		4,153,000	4288.39									74				0001
Purchased Call/SPX/SPX9218SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire		3,814,000	4229.45									114				0001
Purchased Call/SPX/SPX9218SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/05/2023	Expire		4,749,000	4229.45									163				0001
Purchased Call/SPX/SPX9219SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	10/13/2023	Expire		2,911,000	4376.95									230				0001
Purchased Call/SPX/SPX921BSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/08/2024	11/14/2023	Expire		1,289,000	100									164				0001
Purchased Call/SPX/SPX921CS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	11/24/2023	Expire		2,578,000	100									146				0001
Purchased Call/SPX/SPX9219SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2023	Expire		2,567,000	4349.61									429				0001

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Purchased Call/SPX/SPX921AS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2023	10/16/2024	10/18/2023	Expire		3,233,000	4373.63									67				0001
Purchased Call/SPX/SPX921AS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	10/20/2023	Expire		5,762,000	4314.6									113				0001
Purchased Call/SPX/SPX921CSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	11/27/2023	Expire		6,225,000	100									741				0001
Purchased Call/SPX/SPX921ASM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	10/27/2023	Expire		3,463,000	4186.77									94				0001
Purchased Call/SPX/SPX921BSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/12/2025	11/14/2023	Expire		3,069,000	4326.94									1,724				0001
Purchased Call/SPX/SPX921CSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2025	11/28/2023	Expire		1,612,000	4477.27									909				0001
Purchased Call/SPX/SPX921ASV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	10/31/2023	Expire		910,000	14180.42									126				0001
Purchased Call/SPX/SPX921AS#	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/27/2023	10/25/2024	10/31/2023	Expire		2,623,004	4137									750				0001
Purchased Call/SPX/SPX921DSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	12/03/2024	12/05/2023	Expire		1,777,000	4418.51									265				0001
Purchased Call/SPX/SPX921BS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2023	06/11/2024	11/02/2023	Expire		2,085,000	4525									113				0001
Purchased Call/SPX/SPX921BS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	11/10/2023	Expire		4,031,000	4382.78									448				0001
Purchased Call/SPX/SPX921CSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	11/24/2023	Expire		3,729,000	4538.19									821				0001
Purchased Call/SPX/SPX921FSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/21/2023	Expire		3,534,000	100									110				0001
Purchased Call/SPX/SPX921GS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	12/22/2023	Expire		4,744,000	100									145				0001
Purchased Call/SPX/SPX921CSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	11/24/2023	Expire		4,883,000	4538.19									1,300				0001
Purchased Call/SPX/SPX921GSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2025	12/27/2023	Expire		1,584,000	4642.9									1,248				0001
Purchased Call/SPX/SPX921CSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	11/29/2023	Expire		5,058,000	4550.43									672				0001
Purchased Call/SPX/SPX921ESC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2023	05/03/2024	12/11/2023	Expire		4,550,000	4200									304				0001
Purchased Call/SPX/SPX921GSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/31/2025	01/03/2024	Expire		3,021,000	4686.36									1,162				0001
Purchased Call/SPX/SPX921GSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/26/2025	01/03/2024	Expire		1,594,997	4775									562				0001
Purchased Call/SPX/SPX921FSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/13/2024	12/21/2023	Expire		3,871,638	4710									462				0001
Purchased Call/SPX/SPX921GS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/13/2024	12/21/2023	Expire		2,354,876	4719									265				0001
Purchased Call/SPX/SPX921GSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/23/2024	12/27/2023	Expire		1,511,000	100									416				0001
Purchased Call/SPX/SPX921GSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2024	12/27/2023	Expire		1,168,000	100									322				0001
Purchased Call/SPX/SPX921GSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	01/02/2024	Expire		1,389,000	105									150				0001
Purchased Call/SPX/SPXA05GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	01/24/2023	Expire		16,072,000	3972.61													0001
Purchased Call/SPX/SPXA05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/24/2023	01/22/2024	01/26/2023	Expire		3,317,129	3973									(462)				0001
Purchased Call/SPX/SPXA05GSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	01/31/2023	Expire		4,693,000	4070.56									(261)				0001
Purchased Call/SPX/SPXA05GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2023	Expire		3,875,000	4076.6									(218)				0001
Purchased Call/SPX/SPXA05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/10/2023	Expire		2,273,000	4117.86									(93)				0001

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Purchased Call/SPX/SPXA05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	02/13/2023	Expire		9,062,000	4081.5									(344)				0001
Purchased Call/SPX/SPXA051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/14/2023	Expire		2,305,848	4103									(164)				0001
Purchased Call/SPX/SPXA051$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2023	Expire		3,111,000	4136.13									(207)				0001
Purchased Call/SPX/SPXA051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire		1,918,000	3997.34									(82)				0001
Purchased Call/SPX/SPXA05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/09/2023	02/07/2025	02/13/2023	Expire		1,173,372	4117									90				0001
Purchased Call/SPX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	03/07/2023	Expire		1,676,000	4045.64									138				0001
Purchased Call/SPX/SPXA051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2023	Expire		3,593,000	3997.34									(171)				0001
Purchased Call/SPX/SPXA051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	02/27/2023	Expire		2,607,000	4012.32									(89)				0001
Purchased Call/SPX/SPXA051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2023	02/22/2024	02/27/2023	Expire		2,517,332	3996									(105)				0001
Purchased Call/SPX/SPXA05JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2023	02/27/2024	03/03/2023	Expire		2,544,651	3982									(257)				0001
Purchased Call/SPX/SPXA05KS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/09/2023	Expire		3,863,586	4046									(217)				0001
Purchased Call/SPX/SPXA05KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	03/10/2023	Expire		25,095,000	3992.01													0001
Purchased Call/SPX/SPXA05KSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2023	Expire		2,815,000	3855.76									(129)				0001
Purchased Call/SPX/SPXA05KSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	03/15/2023	Expire		3,189,512	3918									(176)				0001
Purchased Call/SPX/SPXA05LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/21/2023	Expire		3,396,000	3916.64									(47)				0001
Purchased Call/SPX/SPXA05LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/21/2023	Expire		9,970,000	3916.64									(98)				0001
Purchased Call/SPX/SPXA05MSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/28/2023	Expire		3,754,000	100									(8)				0001
Purchased Call/SPX/SPXA05MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	03/31/2023	Expire		2,173,000	100									(34)				0001
Purchased Call/SPX/SPXA05LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2025	03/22/2023	Expire		1,567,774	4925									15				0001
Purchased Call/SPX/SPXA05LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2023	Expire		2,048,000	3916.64									(29)				0001
Purchased Call/SPX/SPXH13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire		1,852,000	100									(119)				0001
Purchased Call/SPX/SPXH13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire		2,155,000	3895.08									(137)				0001
Purchased Call/SPX/SPXH13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/18/2023	Expire		2,834,000	100									(141)				0001
Purchased Call/SPX/SPXA05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	03/24/2023	Expire		2,671,261	3952									(225)				0001
Purchased Call/SPX/SPXH13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/13/2023	Expire		3,048,000	3969.61									(137)				0001
Purchased Call/SPX/SPXH13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2023	01/09/2024	01/13/2023	Expire		2,164,002	3892									(193)				0001
Purchased Call/SPX/SPXA05MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2024	03/24/2023	Expire		2,161,550	4003									(141)				0001
Purchased Call/SPX/SPXA05NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/04/2023	Expire		2,377,000	4109.31									(3)				0001
Purchased Call/SPX/SPXA050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	04/06/2023	Expire		2,017,671	4109									(163)				0001
Purchased Call/SPX/SPXA050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/10/2023	Expire		14,956,000	4105.02									53				0001

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Purchased Call/SPX/SPXH13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/24/2023	Expire		1,738,000	100									(60)				0001
Purchased Call/SPX/SPXH13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		2,112,000	100									(110)				0001
Purchased Call/SPX/SPXA05OSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/10/2023	Expire		3,221,000	4105.02									26				0001
Purchased Call/SPX/SPXA05OSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2023	Expire		2,918,000	4109.11									(46)				0001
Purchased Call/SPX/SPXH13ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2023	Expire		2,456,000	3990.97									(132)				0001
Purchased Call/SPX/SPXA05OSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	04/20/2023	Expire		1,908,421	4112									111				0001
Purchased Call/SPX/SPXH13IISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	01/19/2023	Expire		1,477,756	3983									(134)				0001
Purchased Call/SPX/SPXA05OSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/12/2023	Expire		2,511,493	4090									(112)				0001
Purchased Call/SPX/SPXH13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/24/2023	01/17/2025	01/26/2023	Expire		1,418,963	3922									18				0001
Purchased Call/SPX/SPXA05PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	04/14/2023	Expire		3,011,978	4109									(206)				0001
Purchased Call/SPX/SPXH13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2023	01/16/2024	01/23/2023	Expire		1,379,686	3999									(127)				0001
Purchased Call/SPX/SPXH13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		2,735,000	3972.61									(73)				0001
Purchased Call/SPX/SPXI130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2023	01/26/2024	02/06/2023	Expire		1,723,100	4172									(76)				0001
Purchased Call/SPX/SPXH13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		2,027,000	100									(155)				0001
Purchased Call/SPX/SPXH13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		3,278,000	3972.61									(144)				0001
Purchased Call/SPX/SPXA05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire		4,275,000	4055.99									(93)				0001
Purchased Call/SPX/SPXA05QSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2023	04/16/2025	04/20/2023	Expire		2,145,625	5253									21				0001
Purchased Call/SPX/SPXA05SSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	05/09/2023	Expire		1,565,000	5082.62									114				0001
Purchased Call/SPX/SPXH13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire		4,269,000	4060.43									(106)				0001
Purchased Call/SPX/SPXA05RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/28/2023	Expire		3,112,000	4055.99									(87)				0001
Purchased Call/SPX/SPXA05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	05/02/2023	Expire		8,334,000	4169.48									176				0001
Purchased Call/SPX/SPXH13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire		2,755,000	4060.43									(147)				0001
Purchased Call/SPX/SPXA05RSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	05/02/2023	Expire		2,602,000	4169.48									61				0001
Purchased Call/SPX/SPXA05RSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/04/2023	Expire		5,314,000	4119.58									(61)				0001
Purchased Call/SPX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire		1,846,000	100									(82)				0001
Purchased Call/SPX/SPXA05SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/08/2025	05/11/2023	Expire		1,973,144	4079									138				0001
Purchased Call/SPX/SPXA05SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	05/11/2023	Expire		1,830,624	5192									22				0001
Purchased Call/SPX/SPXA05TSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire		5,180,000	100									(40)				0001
Purchased Call/SPX/SPXA05SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/05/2023	Expire		2,204,000	4090.75									(34)				0001
Purchased Call/SPX/SPXA05SS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2024	05/05/2023	Expire		4,490,342	4120									(195)				0001

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Purchased Call/SPX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire		2,190,000	4136.48									(86)				0001
Purchased Call/SPX/SPXI130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire		22,036,000	4136.48									(956)				0001
Purchased Call/SPX/SPXA05SSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/08/2023	Expire		2,061,000	4061.22									35				0001
Purchased Call/SPX/SPXA05SSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2023	Expire		5,002,000	4136.25									69				0001
Purchased Call/SPX/SPXA05TSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire		2,045,000	100									(21)				0001
Purchased Call/SPX/SPXA05USO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Expire		5,087,000	100									86				0001
Purchased Call/SPX/SPXI131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2023	Expire		3,071,000	4111.08									(86)				0001
Purchased Call/SPX/SPXA05TS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	05/15/2023	Expire		1,911,540	4131									600				0001
Purchased Call/SPX/SPXA05VS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	05/26/2023	Expire		1,649,139	5058									28				0001
Purchased Call/SPX/SPXA05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/12/2023	Expire		2,514,000	4137.64									(76)				0001
Purchased Call/SPX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	02/10/2023	Expire		31,291,000	4117.86													0001
Purchased Call/SPX/SPXA05VSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/02/2023	Expire		5,002,000	100									(29)				0001
Purchased Call/SPX/SPXA05VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	06/06/2023	Expire		3,519,000	100									85				0001
Purchased Call/SPX/SPXA05TSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/18/2023	Expire		5,710,000	4109.9									(99)				0001
Purchased Call/SPX/SPXA05VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Expire		4,833,000	100									119				0001
Purchased Call/SPX/SPXA05IISQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/09/2023	Expire		2,770,000	100									(19)				0001
Purchased Call/SPX/SPXA05VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2023	Expire		2,602,000	275.58									81				0001
Purchased Call/SPX/SPXA05IISR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/09/2023	Expire		1,804,000	257.49									(37)				0001
Purchased Call/SPX/SPXA05TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	05/18/2023	Expire		2,952,841	4124									(121)				0001
Purchased Call/SPX/SPXA05TSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/22/2023	Expire		2,120,973	4159									119				0001
Purchased Call/SPX/SPXA05US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/23/2023	Expire		9,381,000	4191.98									350				0001
Purchased Call/SPX/SPXA05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/23/2023	Expire		2,409,681	4198									167				0001
Purchased Call/SPX/SPXA05USF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	05/24/2023	Expire		1,977,295	4189									(45)				0001
Purchased Call/SPX/SPXA05USV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	05/25/2023	Expire		4,126,054	4193									(136)				0001
Purchased Call/SPX/SPXA05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	05/31/2023	Expire		3,267,057	4151									461				0001
Purchased Call/SPX/SPXI132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire		1,883,000	4147.6									(88)				0001
Purchased Call/SPX/SPXA05VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	06/02/2023	Expire		3,641,920	4205									(96)				0001
Purchased Call/SPX/SPXA05ZSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/11/2023	Expire		7,903,000	4398.95													0001
Purchased Call/SPX/SPXA05XS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/13/2023	Expire		2,399,000	4298.86									88				0001
Purchased Call/SPX/SPXA05XSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/12/2023	06/11/2025	06/14/2023	Expire		1,512,841	5233									32				0001

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Purchased Call/SPX/SPXA05XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/09/2023	06/10/2024	06/13/2023	Expire		8,854,000	4298.86									476				0001
Purchased Call/SPX/SPXA05XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/09/2023	06/11/2024	06/13/2023	Expire		2,316,000	4298.86									108				0001
Purchased Call/SPX/SPXI133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2023	Expire		6,011,000	4090.41									(146)				0001
Purchased Call/SPX/SPXB050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/27/2023	07/24/2025	07/31/2023	Expire		1,590,871	4558									219				0001
Purchased Call/SPX/SPXA05XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/15/2023	06/14/2024	06/20/2023	Expire		4,034,000	4425.84									680				0001
Purchased Call/SPX/SPXA05YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/26/2023	06/26/2024	06/28/2023	Expire		2,181,000	4328.82									(3)				0001
Purchased Call/SPX/SPXA05YSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/27/2023	06/27/2024	06/29/2023	Expire		4,386,000	4378.41									(13)				0001
Purchased Call/SPX/SPXA05YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/30/2023	07/01/2024	07/05/2023	Expire		2,452,000	4450.38									350				0001
Purchased Call/SPX/SPXA05ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/05/2023	07/05/2024	07/07/2023	Expire		4,632,000	4446.82									8				0001
Purchased Call/SPX/SPXA05ZST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/12/2023	07/12/2024	07/14/2023	Expire		2,826,000	4472.16									13				0001
Purchased Call/SPX/SPXB052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/24/2023	08/22/2025	08/28/2023	Expire		1,822,000	5551.35									142				0001
Purchased Call/SPX/SPXB052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/25/2023	08/26/2025	08/29/2023	Expire		1,807,000	5300.07									247				0001
Purchased Call/SPX/SPXB052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/01/2023	09/04/2025	09/06/2023	Expire		2,985,000	4425.45									1,971				0001
Purchased Call/SPX/SPXB051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/03/2023	08/01/2025	08/07/2023	Expire		1,727,000	4501.89									257				0001
Purchased Call/SPX/SPXI134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2023	03/20/2024	02/24/2023	Expire		4,010,000	3200									(129)				0001
Purchased Call/SPX/SPXB053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/05/2023	09/05/2024	09/07/2023	Expire		3,691,000	100									48				0001
Purchased Call/SPX/SPXI134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2023	Expire		13,788,000	4012.32									(376)				0001
Purchased Call/SPX/SPXB050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/27/2023	07/26/2024	07/31/2023	Expire		2,895,320	4567									498				0001
Purchased Call/SPX/SPXI133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/22/2023	Expire		1,473,000	4079.09									(16)				0001
Purchased Call/SPX/SPXI135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024	03/07/2023	Expire		2,107,000	4045.64									(20)				0001
Purchased Call/SPX/SPXB050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/27/2023	07/26/2024	07/31/2023	Expire		1,598,363	4567									315				0001
Purchased Call/SPX/SPXI136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/08/2023	Expire		2,473,792	4280									(100)				0001
Purchased Call/SPX/SPXB051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/11/2023	08/09/2024	08/15/2023	Expire		2,253,000	4464.05									296				0001
Purchased Call/SPX/SPXB051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/11/2023	08/09/2024	08/15/2023	Expire		2,939,000	4464.05									522				0001
Purchased Call/SPX/SPXB051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/11/2023	08/12/2024	08/15/2023	Expire		2,124,000	4464.05									257				0001
Purchased Call/SPX/SPXB052SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/23/2023	08/23/2024	08/25/2023	Expire		2,116,000	4436.01									27				0001
Purchased Call/SPX/SPXI135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2023	02/27/2024	03/03/2023	Expire		2,271,518	3978									(138)				0001
Purchased Call/SPX/SPXI135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/06/2023	Expire		2,252,000	3981.35									(35)				0001
Purchased Call/SPX/SPXB053SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/12/2023	09/12/2024	09/14/2023	Expire		3,567,000	4461.9									99				0001
Purchased Call/SPX/SPXB054S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/14/2023	09/12/2025	09/18/2023	Expire		1,498,000	5343.05									225				0001

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Purchased Call/SPX/SPXB055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/28/2023	09/27/2024	10/02/2023	Expire		1,656,000	260.41									539				0001
Purchased Call/SPX/SPXB054$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/20/2023	09/20/2024	09/22/2023	Expire		6,468,000	4402.2									217				0001
Purchased Call/SPX/SPXB055$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/10/2023	10/10/2024	10/12/2023	Expire		4,845,000	100									84				0001
Purchased Call/SPX/SPXB054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/22/2023	09/20/2024	09/26/2023	Expire		5,630,000	4320.06									384				0001
Purchased Call/SPX/SPXI136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/09/2023	Expire		6,249,000	3986.37									(135)				0001
Purchased Call/SPX/SPXI136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/10/2023	Expire		1,150,000	105									(30)				0001
Purchased Call/SPX/SPXB054$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/25/2023	09/25/2024	09/27/2023	Expire		2,539,000	4337.44									52				0001
Purchased Call/SPX/SPXB054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/25/2023	09/25/2024	09/27/2023	Expire		3,912,000	4337.44									213				0001
Purchased Call/SPX/SPXB054$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/25/2023	09/25/2024	09/27/2023	Expire		5,203,000	4337.44									331				0001
Purchased Call/SPX/SPXB055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/26/2023	09/25/2024	09/28/2023	Expire		6,135,453	4336									318				0001
Purchased Call/SPX/SPXI137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Expire		3,042,000	3861.59									(40)				0001
Purchased Call/SPX/SPXB057$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/27/2023	10/29/2025	10/31/2023	Expire		1,672,000	4045.32									956				0001
Purchased Call/SPX/SPXI137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Expire		16,520,000	3861.59									(276)				0001
Purchased Call/SPX/SPXB055$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/26/2023	09/25/2024	09/28/2023	Expire		4,398,164	4337									320				0001
Purchased Call/SPX/SPXB058$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/06/2023	11/06/2024	11/08/2023	Expire		3,249,000	100									74				0001
Purchased Call/SPX/SPXB056$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/13/2023	10/11/2024	10/17/2023	Expire		7,003,000	4327.78									1,033				0001
Purchased Call/SPX/SPXI137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/14/2023	Expire		2,877,000	3861.59									(23)				0001
Purchased Call/SPX/SPXI137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2023	Expire		2,012,000	3861.59									(21)				0001
Purchased Call/SPX/SPXB057$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/24/2023	10/22/2029	10/26/2023	Expire		4,143,901	4224													0001
Purchased Call/SPX/SPXB059$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/13/2023	11/07/2025	11/15/2023	Expire		1,535,941	5256									77				0001
Purchased Call/SPX/SPXB057$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/25/2023	10/25/2024	10/27/2023	Expire		3,151,000	4186.77									114				0001
Purchased Call/SPX/SPXB05A$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/21/2023	11/14/2025	11/24/2023	Expire		1,075,909	4502									131				0001
Purchased Call/SPX/SPXB057$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/26/2023	10/25/2024	10/30/2023	Expire		3,278,000	4137.23									498				0001
Purchased Call/SPX/SPXB057$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/27/2023	10/29/2024	10/31/2023	Expire		7,163,000	4117.37									1,083				0001
Purchased Call/SPX/SPXB05B$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2025	11/27/2023	Expire		1,457,000	4556.62													0001
Purchased Call/SPX/SPXB058$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/01/2023	11/01/2024	11/03/2023	Expire		3,290,000	4237.86									210				0001
Purchased Call/SPX/SPXB05A$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/15/2023	11/14/2024	11/17/2023	Expire		2,113,369	265									262				0001
Purchased Call/SPX/SPXI138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/20/2023	Expire		5,022,000	3960.28									(31)				0001
Purchased Call/SPX/SPXI135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/07/2023	Expire		1,439,874	3967									(17)				0001
Purchased Call/SPX/SPXI13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024	03/27/2023	Expire		1,541,332	3983									(5)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/30/2023	11/27/2024	12/04/2023	Expire		2,405,735	267									1,038				0001
Purchased Call/SPX/SPXI138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/20/2023	Expire		4,301,000	3960.28									(35)				0001
Purchased Call/SPX/SPXI13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025	03/27/2023	Expire		1,647,076	4618									187				0001
Purchased Call/SPX/SPXI13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024	03/27/2023	Expire		2,363,427	250									(35)				0001
Purchased Call/SPX/SPXB058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/06/2023	11/06/2024	11/08/2023	Expire		3,317,000	4365.98									101				0001
Purchased Call/SPX/SPXB05ASU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2024	11/27/2023	Expire		2,881,751	4538									1,152				0001
Purchased Call/SPX/SPXI13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/28/2023	Expire		1,437,109	263									(7)				0001
Purchased Call/SPX/SPXI139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/15/2024	03/22/2023	Expire		1,766,285	3960									(98)				0001
Purchased Call/SPX/SPXB05DSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/15/2023	12/13/2024	12/19/2023	Expire		1,843,838	271									822				0001
Purchased Call/SPX/SPXI13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	03/22/2024	03/29/2023	Expire		1,765,982	4126									(60)				0001
Purchased Call/SPX/SPXB05BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/24/2023	11/25/2024	11/28/2023	Expire		2,107,000	4559.34									222				0001
Purchased Call/SPX/SPXB05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/24/2023	11/26/2024	11/28/2023	Expire		3,980,000	4559.34									642				0001
Purchased Call/SPX/SPXB05ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/20/2023	12/18/2024	12/22/2023	Expire		2,280,146	272									310				0001
Purchased Call/SPX/SPXB05BSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/27/2023	11/21/2025	11/29/2023	Expire		2,082,073	4546									129				0001
Purchased Call/SPX/SPXI139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/27/2023	Expire		5,748,000	3948.72									(20)				0001
Purchased Call/SPX/SPXI139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/27/2023	Expire		2,277,000	3948.72									(12)				0001
Purchased Call/SPX/SPXB05CS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/05/2023	12/05/2024	12/07/2023	Expire		2,445,000	4567.18									75				0001
Purchased Call/SPX/SPXB05CS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/05/2023	11/29/2024	12/07/2023	Expire		2,251,925	4568									335				0001
Purchased Call/SPX/SPXI13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/28/2023	Expire		1,750,000	100									(12)				0001
Purchased Call/SPX/SPXB05ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/22/2023	12/24/2025	12/27/2023	Expire		1,734,000	4754.63									396				0001
Purchased Call/SPX/SPXB05ES6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/21/2023	12/19/2025	12/26/2023	Expire		1,502,000	6028.37									146				0001
Purchased Call/SPX/SPXB05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/28/2023	12/27/2024	01/02/2024	Expire		1,462,000	273.51									655				0001
Purchased Call/SPX/SPXB05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/06/2023	12/06/2024	12/08/2023	Expire		2,780,000	4549.34									166				0001
Purchased Call/SPX/SPXI13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2023	Expire		3,572,000	3977.53									(64)				0001
Purchased Call/SPX/SPXB05CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/08/2023	12/04/2024	12/12/2023	Expire		2,805,845	4570									954				0001
Purchased Call/SPX/SPXB05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/20/2023	12/18/2024	12/22/2023	Expire		2,721,081	4741									329				0001
Purchased Call/SPX/SPXI13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Expire		2,525,000	4027.81									(59)				0001
Purchased Call/SPX/SPXI13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire		2,289,000	3971.27									(39)				0001
Purchased Call/SPX/SPXI13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/06/2023	Expire		2,195,000	100									(71)				0001
Purchased Call/SPX/SPXB05ESC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/22/2023	12/20/2024	12/27/2023	Expire		2,254,000	4754.63									1,363				0001

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Purchased Call/SPX/SPXB05ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	12/27/2023	Expire		2,494,000	4754.63									1,103				0001
Purchased Call/SPX/SPXI13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2023	Expire		2,276,000	100									10				0001
Purchased Call/SPX/SPXI13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire		2,383,000	4090.38									(39)				0001
Purchased Call/SPX/SPXI13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/03/2024	04/07/2023	Expire		2,466,457	4125									(106)				0001
Purchased Call/SPX/SPXI13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Expire		1,049,000	100									10				0001
Purchased Call/SPX/SPXI13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire		1,587,000	100									(31)				0001
Purchased Call/SPX/SPXI13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Expire		1,649,000	100									(53)				0001
Purchased Call/SPX/SPXI13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/18/2023	Expire		1,893,000	4137.64									19				0001
Purchased Call/SPX/SPXI13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire		3,505,000	4154.87									(107)				0001
Purchased Call/SPX/SPXI13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/25/2023	Expire		3,035,000	4133.52									51				0001
Purchased Call/SPX/SPXI13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/25/2023	Expire		2,636,000	4133.52									22				0001
Purchased Call/SPX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	04/25/2023	Expire		6,030,000	4133.52													0001
Purchased Call/SPX/SPXI13IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire		2,884,000	4137.04									(51)				0001
Purchased Call/SPX/SPXI13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/26/2023	Expire		2,806,660	4134									(38)				0001
Purchased Call/SPX/SPXI13ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/26/2023	Expire		1,653,408	4134									(40)				0001
Purchased Call/SPX/SPXI13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire		2,171,000	4071.63									(57)				0001
Purchased Call/SPX/SPXI13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire		1,950,000	4169.48									48				0001
Purchased Call/SPX/SPXI13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire		2,652,000	4167.87									(55)				0001
Purchased Call/SPX/SPXI13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	04/26/2024	05/03/2023	Expire		1,534,348	4136									(62)				0001
Purchased Call/SPX/SPXI13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire		2,017,000	4119.58									(27)				0001
Purchased Call/SPX/SPXI13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire		4,677,000	4119.58									(104)				0001
Purchased Call/SPX/SPXI13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/08/2023	Expire		5,175,000	4061.22									65				0001
Purchased Call/SPX/SPXI13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	05/09/2023	Expire		1,381,000	105									23				0001
Purchased Call/SPX/SPXI13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire		2,885,000	4138.12									(30)				0001
Purchased Call/SPX/SPXI13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire		2,796,000	4138.12									(57)				0001
Purchased Call/SPX/SPXI13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Expire		2,792,000	4119.17									(32)				0001
Purchased Call/SPX/SPXI13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire		3,660,000	4137.64									(37)				0001
Purchased Call/SPX/SPXI13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Expire		7,547,000	4130.62									116				0001
Purchased Call/SPX/SPXI13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/15/2023	Expire		3,054,000	4130.62									67				0001
Purchased Call/SPX/SPXI13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/16/2023	Expire		2,365,000	4124.08									62				0001

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Purchased Call/SPX/SPXI13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Expire		3,982,000	4124.08									92				0001
Purchased Call/SPX/SPXI13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2023	Expire		3,673,000	4136.28									(33)				0001
Purchased Call/SPX/SPXC177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2023	Expire		1,730,000	3895.08													0001
Purchased Call/SPX/SPXC177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2024	01/06/2023	Expire		2,240,946	3824									(271)				0001
Purchased Call/SPX/SPXC177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024	01/06/2023	Expire		2,280,663	3840									(325)				0001
Purchased Call/SPX/SPXC179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/10/2023	Expire		4,131,000	4117.86													0001
Purchased Call/SPX/SPXC177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/04/2024	01/10/2023	Expire		1,895,661	3853									(287)				0001
Purchased Call/SPX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/16/2024	05/22/2023	Expire		1,849,650	4129									94				0001
Purchased Call/SPX/SPXC177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2023	Expire		3,259,000	3919.25									(221)				0001
Purchased Call/SPX/SPXC178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/18/2023	Expire		3,959,000	3999.09									(254)				0001
Purchased Call/SPX/SPXI130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire		2,588,000	4191.98									48				0001
Purchased Call/SPX/SPXC178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	01/19/2023	Expire		3,334,000	3990.97									(226)				0001
Purchased Call/SPX/SPXC178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/20/2023	Expire		3,531,000	3928.86									(177)				0001
Purchased Call/SPX/SPXC178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025	01/19/2023	Expire		1,738,199	3901									15				0001
Purchased Call/SPX/SPXC17AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/27/2023	Expire		1,542,154	3996									402				0001
Purchased Call/SPX/SPXC178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024	01/20/2023	Expire		1,587,639	3999									(139)				0001
Purchased Call/SPX/SPXC179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/30/2024	02/06/2023	Expire		1,570,948	4018									(209)				0001
Purchased Call/SPX/SPXI13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire		2,158,000	4145.58									(19)				0001
Purchased Call/SPX/SPXC179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/01/2024	02/08/2023	Expire		1,235,763	4119									(179)				0001
Purchased Call/SPX/SPXC179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/12/2024	02/16/2023	Expire		4,229,536	4090									(543)				0001
Purchased Call/SPX/SPXC179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/15/2024	02/21/2023	Expire		2,098,686	4148									(108)				0001
Purchased Call/SPX/SPXC179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2024	02/23/2023	Expire		3,785,396	4079									(352)				0001
Purchased Call/SPX/SPXC179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/23/2023	Expire		1,762,167	4079									(194)				0001
Purchased Call/SPX/SPXC17AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/23/2024	02/28/2023	Expire		1,636,456	4011									(85)				0001
Purchased Call/SPX/SPXI13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	06/06/2023	Expire		1,868,000	4496.49									54				0001
Purchased Call/SPX/SPXC17ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	03/01/2023	Expire		2,646,000	3982.24									(167)				0001
Purchased Call/SPX/SPXC17BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2024	03/16/2023	Expire		2,618,061	3856									(211)				0001
Purchased Call/SPX/SPXC17CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/19/2023	Expire		1,964,000	4151.32									39				0001
Purchased Call/SPX/SPXI13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2023	Expire		2,445,000	4205.45									117				0001
Purchased Call/SPX/SPXC17BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2024	03/16/2023	Expire		2,209,350	3856									(196)				0001

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Purchased Call/SPX/SPXC17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2024	03/22/2023	Expire		2,063,000	3951.57									(103)				0001
Purchased Call/SPX/SPXH13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/04/2023	01/03/2025	01/06/2023	Expire		2,026,749	3829									5				0001
Purchased Call/SPX/SPXC17BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/05/2024	04/10/2023	Expire		2,076,000	4105.02									9				0001
Purchased Call/SPX/SPXC17BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2024	04/12/2023	Expire		7,759,000	4109.11									(233)				0001
Purchased Call/SPX/SPXI13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	05/31/2023	05/31/2024	06/02/2023	Expire		2,203,000	4179.83									(33)				0001
Purchased Call/SPX/SPXC17CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2024	04/19/2023	Expire		2,096,000	4151.32									(93)				0001
Purchased Call/SPX/SPXC17CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/12/2024	04/19/2023	Expire		2,413,100	4146									(99)				0001
Purchased Call/SPX/SPXC17CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2023	04/19/2024	04/21/2023	Expire		3,111,000	4154.52									(132)				0001
Purchased Call/SPX/SPXC17CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2024	04/24/2023	Expire		1,873,846	4155									35				0001
Purchased Call/SPX/SPXI13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/08/2023	06/07/2024	06/12/2023	Expire		7,573,000	4293.93									209				0001
Purchased Call/SPX/SPXH13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/05/2023	01/05/2024	01/09/2023	Expire		2,769,000	100									(132)				0001
Purchased Call/SPX/SPXH13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/17/2023	01/17/2024	01/19/2023	Expire		1,705,000	100									(86)				0001
Purchased Call/SPX/SPXH13IISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/17/2023	01/10/2025	01/19/2023	Expire		1,452,155	4905									3				0001
Purchased Call/SPX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/08/2023	06/08/2029	06/12/2023	Expire		35,271,000	4293.93													0001
Purchased Call/SPX/SPXH13IISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/18/2023	01/18/2024	01/20/2023	Expire		1,904,000	100									(95)				0001
Purchased Call/SPX/SPXH13IISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/18/2023	01/18/2024	01/20/2023	Expire		1,080,000	100									(75)				0001
Purchased Call/SPX/SPXC17CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2023	04/17/2025	04/21/2023	Expire		1,078,000	4154.52									20				0001
Purchased Call/SPX/SPXH13IISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/12/2023	01/07/2025	01/17/2023	Expire		1,110,584	3897									112				0001
Purchased Call/SPX/SPXH13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		2,157,000	100									(86)				0001
Purchased Call/SPX/SPXH13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/23/2023	01/23/2025	01/25/2023	Expire		1,482,000	4761.46									7				0001
Purchased Call/SPX/SPXC17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	04/25/2023	Expire		1,945,131	4130									54				0001
Purchased Call/SPX/SPXH13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/06/2023	01/05/2024	01/10/2023	Expire		8,511,000	3895.08									(264)				0001
Purchased Call/SPX/SPXC17CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/23/2024	04/26/2023	Expire		2,661,987	4134									(77)				0001
Purchased Call/SPX/SPXH13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	01/24/2023	01/23/2025	01/26/2023	Expire		1,116,625	3988									4				0001
Purchased Call/SPX/SPXC17DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/16/2023	Expire		1,294,000	4124.08									119				0001
Purchased Call/SPX/SPXC17CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/23/2024	04/26/2023	Expire		1,562,471	4134									(60)				0001
Purchased Call/SPX/SPXC17FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	06/20/2023	Expire		2,586,948	4355									1,387				0001
Purchased Call/SPX/SPXI13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/13/2023	06/13/2024	06/15/2023	Expire		4,599,000	4369.01									(16)				0001
Purchased Call/SPX/SPXC17FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	06/21/2023	Expire		1,530,000	5622.23									109				0001
Purchased Call/SPX/SPXI13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	06/13/2023	06/13/2024	06/15/2023	Expire		4,179,000	4369.01									(27)				0001

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Purchased Call/SPX/SPXC17DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	04/26/2024	05/03/2023	Expire		2,456,398	4135									(142)				0001
Purchased Call/SPX/SPXC17DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	04/26/2024	05/03/2023	Expire		2,168,130	4169									(106)				0001
Purchased Call/SPX/SPXH13IIS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/12/2024	01/18/2023	Expire		2,101,000	3999.09									(93)				0001
Purchased Call/SPX/SPXI13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/14/2023	06/14/2024	06/16/2023	Expire		2,045,000	4372.59									(12)				0001
Purchased Call/SPX/SPXH13IISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/18/2023	01/18/2024	01/20/2023	Expire		4,791,000	3928.86									(145)				0001
Purchased Call/SPX/SPXH13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/19/2024	01/24/2023	Expire		15,344,000	3972.61									(806)				0001
Purchased Call/SPX/SPXC17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2024	05/09/2023	Expire		1,997,000	4136.25									64				0001
Purchased Call/SPX/SPXC17ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2023	Expire		2,452,000	4192.63									(46)				0001
Purchased Call/SPX/SPXH13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/27/2023	01/26/2024	01/31/2023	Expire		2,378,000	4070.56									(67)				0001
Purchased Call/SPX/SPXH13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/27/2023	01/26/2024	01/31/2023	Expire		2,322,000	4070.56									(95)				0001
Purchased Call/SPX/SPXC17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/22/2024	05/26/2023	Expire		1,869,896	4193									(36)				0001
Purchased Call/SPX/SPXC17ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/05/2023	03/15/2024	06/07/2023	Expire		4,290,000	4000									(55)				0001
Purchased Call/SPX/SPXC17FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire		2,158,000	4293.93									208				0001
Purchased Call/SPX/SPXC17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	06/21/2023	Expire		1,891,000	4409.59									319				0001
Purchased Call/SPX/SPXC17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/05/2024	07/12/2023	Expire		1,420,861	4399									7				0001
Purchased Call/SPX/SPXI13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/18/2024	06/21/2023	Expire		8,572,000	4409.59									411				0001
Purchased Call/SPX/SPXI13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/18/2024	06/21/2023	Expire		9,272,000	4409.59									856				0001
Purchased Call/SPX/SPXI13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/21/2023	06/20/2025	06/23/2023	Expire		1,575,179	4400									48				0001
Purchased Call/SPX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/22/2023	06/22/2029	06/26/2023	Expire		29,235,000	4381.89													0001
Purchased Call/SPX/SPXI130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/02/2023	02/02/2024	02/06/2023	Expire		2,229,000	4179.76									(62)				0001
Purchased Call/SPX/SPXC17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/26/2024	08/01/2023	Expire		2,810,000	4582.23									444				0001
Purchased Call/SPX/SPXC17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	08/04/2023	Expire		3,037,000	4513.39									62				0001
Purchased Call/SPX/SPXI130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/02/2023	02/02/2024	02/06/2023	Expire		1,219,000	100									(54)				0001
Purchased Call/SPX/SPXI130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/02/2024	02/07/2023	Expire		3,192,000	4136.48									(89)				0001
Purchased Call/SPX/SPXC17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/16/2023	Expire		3,337,000	4489.72									110				0001
Purchased Call/SPX/SPXC17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	08/18/2023	Expire		1,997,925	4490									60				0001
Purchased Call/SPX/SPXI131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/06/2023	02/06/2024	02/08/2023	Expire		5,348,000	4111.08									(290)				0001
Purchased Call/SPX/SPXI131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/06/2023	02/06/2024	02/08/2023	Expire		2,442,000	4111.08									(154)				0001
Purchased Call/SPX/SPXC17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	08/18/2023	Expire		1,908,131	4490									73				0001
Purchased Call/SPX/SPXC17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	08/18/2023	Expire		2,134,611	4438									88				0001

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Purchased Call/SPX/SPXI131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/06/2023	02/01/2024	02/08/2023	Expire		2,347,950	4119									(180)				0001
Purchased Call/SPX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		4,330,000	4365.69									(9)				0001
Purchased Call/SPX/SPXI131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire		4,022,000	4164									(111)				0001
Purchased Call/SPX/SPXC17HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/22/2023	Expire		5,457,000	4369.71									1,154				0001
Purchased Call/SPX/SPXC17HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/20/2024	08/24/2023	Expire		1,787,231	4370									79				0001
Purchased Call/SPX/SPXI131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2023	02/06/2024	02/10/2023	Expire		1,035,000	105									(36)				0001
Purchased Call/SPX/SPXC17BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire		2,860,000	4105.02													0001
Purchased Call/SPX/SPXC171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire		2,306,000	4457.49													0001
Purchased Call/SPX/SPXC17HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/24/2023	Expire		6,824,043	4400									254				0001
Purchased Call/SPX/SPXC171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	08/25/2023	Expire		8,043,000	4436.01									325				0001
Purchased Call/SPX/SPXI13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/27/2023	Expire		622,000	14891.48									35				0001
Purchased Call/SPX/SPXC17GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	07/10/2023	Expire		2,082,530	4450									774				0001
Purchased Call/SPX/SPXI132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	02/14/2023	Expire		3,423,000	4090.46									(79)				0001
Purchased Call/SPX/SPXC171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/23/2024	08/29/2023	Expire		3,915,000	4405.71									856				0001
Purchased Call/SPX/SPXI132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/05/2023	Expire		1,972,000	4450.38									104				0001
Purchased Call/SPX/SPXJ131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Expire		1,884,000	4398.95									71				0001
Purchased Call/SPX/SPXC171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	09/06/2023	Expire		1,469,861	4509									389				0001
Purchased Call/SPX/SPXI132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024	02/14/2023	Expire		2,008,000	4090.46									(41)				0001
Purchased Call/SPX/SPXI132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire		2,407,000	4396.44									110				0001
Purchased Call/SPX/SPXI132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire		2,122,000	4396.44									131				0001
Purchased Call/SPX/SPXC171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	09/06/2023	Expire		2,096,062	4508									657				0001
Purchased Call/SPX/SPXC171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	09/11/2023	Expire		3,803,000	4451.14									922				0001
Purchased Call/SPX/SPXI132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2023	Expire		2,463,000	4137.29									(109)				0001
Purchased Call/SPX/SPXI133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/09/2024	02/22/2023	Expire		1,026,616	4295									(19)				0001
Purchased Call/SPX/SPXI132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/17/2023	Expire		2,050,000	4147.6									(112)				0001
Purchased Call/SPX/SPXJ130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/05/2023	Expire		6,516,000	4450.38									696				0001
Purchased Call/SPX/SPXI133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2023	Expire		2,793,000	4090.41									(52)				0001
Purchased Call/SPX/SPXC171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	09/11/2023	Expire		2,085,379	4465									455				0001
Purchased Call/SPX/SPXC171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire		1,829,947	4452									413				0001
Purchased Call/SPX/SPXI134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2023	Expire		4,387,000	4012.32									(62)				0001

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Purchased Call/SPX/SPXI134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2023	Expire		3,628,000	4012.32									(81)				0001
Purchased Call/SPX/SPXC17JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/14/2023	Expire		2,774,000	4461.9									137				0001
Purchased Call/SPX/SPXJ131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire		4,457,000	4411.59									172				0001
Purchased Call/SPX/SPXJ131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Expire		7,085,000	4398.95									278				0001
Purchased Call/SPX/SPXC17KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2024	10/06/2023	Expire		2,330,427	4229									208				0001
Purchased Call/SPX/SPXJ131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Expire		2,107,000	4398.95									135				0001
Purchased Call/SPX/SPXJ131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2023	Expire		3,845,000	4398.95									151				0001
Purchased Call/SPX/SPXC17KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2024	10/12/2023	Expire		5,962,000	4358.24									457				0001
Purchased Call/SPX/SPXC17KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/17/2023	Expire		1,549,246	4352									438				0001
Purchased Call/SPX/SPXI135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/02/2023	Expire		4,214,000	3970.15									(188)				0001
Purchased Call/SPX/SPXC17KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2023	Expire		2,950,000	4373.63									259				0001
Purchased Call/SPX/SPXC17KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/16/2024	10/20/2023	Expire		1,806,309	4374									132				0001
Purchased Call/SPX/SPXJ131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2023	Expire		1,183,000	4398.95									45				0001
Purchased Call/SPX/SPXI135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/03/2023	Expire		4,944,000	3951.39									(115)				0001
Purchased Call/SPX/SPXC17KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2024	10/20/2023	Expire		1,565,606	4373									106				0001
Purchased Call/SPX/SPXC17LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	10/23/2023	Expire		2,240,000	4278									505				0001
Purchased Call/SPX/SPXJ133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2023	Expire		3,250,000	4522.79									11				0001
Purchased Call/SPX/SPXJ133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2023	07/17/2024	07/21/2023	Expire		2,183,908	4522									20				0001
Purchased Call/SPX/SPXI136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/09/2023	Expire		1,370,000	3986.37									(28)				0001
Purchased Call/SPX/SPXI137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2023	Expire		1,032,000	3861.59									(7)				0001
Purchased Call/SPX/SPXJ133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/24/2023	Expire		2,440,000	4534.87									130				0001
Purchased Call/SPX/SPXI135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/03/2023	Expire		2,875,000	3951.39									(100)				0001
Purchased Call/SPX/SPXC17LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	10/23/2023	Expire		2,083,000	4278									647				0001
Purchased Call/SPX/SPXC17LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/26/2023	Expire		3,812,204	4217									394				0001
Purchased Call/SPX/SPXI136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/09/2023	Expire		2,377,000	3986.37									(86)				0001
Purchased Call/SPX/SPXC17LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/26/2023	Expire		2,475,402	4217									271				0001
Purchased Call/SPX/SPXC17LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/23/2024	10/27/2023	Expire		1,451,291	4219									84				0001
Purchased Call/SPX/SPXI136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/10/2023	Expire		3,106,000	3992.01									(66)				0001
Purchased Call/SPX/SPXI136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/13/2023	Expire		6,486,000	3918.32									(109)				0001
Purchased Call/SPX/SPXJ135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/27/2023	Expire		3,581,000	4567.46									20				0001

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Purchased Call/SPX/SPXC17LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2024	10/27/2023	Expire		2,213,041	4248									154				0001
Purchased Call/SPX/SPXC17MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2024	11/02/2023	Expire		2,028,000	4193.8									114				0001
Purchased Call/SPX/SPXI136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/13/2023	Expire		3,663,000	3918.32									(71)				0001
Purchased Call/SPX/SPXJ135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/28/2023	Expire		2,548,000	4566.75									14				0001
Purchased Call/SPX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	12/12/2023	Expire		1,638,000	4574.44									894				0001
Purchased Call/SPX/SPXC17JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/26/2023	Expire		2,971,000	4320.06													0001
Purchased Call/SPX/SPXI137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Expire		1,556,000	100									(28)				0001
Purchased Call/SPX/SPXC17MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/07/2023	Expire		3,677,000	4358.34									1,240				0001
Purchased Call/SPX/SPXC17MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2024	11/14/2023	Expire		2,216,000	4415.24									468				0001
Purchased Call/SPX/SPXI137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/14/2023	Expire		1,589,000	100									(25)				0001
Purchased Call/SPX/SPXI137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/14/2023	Expire		10,873,000	3861.59									(161)				0001
Purchased Call/SPX/SPXC17MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2023	11/08/2024	11/15/2023	Expire		1,817,192	4347									160				0001
Purchased Call/SPX/SPXJ136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Expire		2,942,000	4582.23									176				0001
Purchased Call/SPX/SPXC17MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2024	12/08/2023	Expire		1,794,902	4567									152				0001
Purchased Call/SPX/SPXJ137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire		2,427,000	4513.39									18				0001
Purchased Call/SPX/SPXC170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2023	12/10/2024	12/14/2023	Expire		1,454,981	4604									142				0001
Purchased Call/SPX/SPXC170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	12/19/2023	Expire		3,664,000	4719.19									655				0001
Purchased Call/SPX/SPXJ137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/07/2023	Expire		6,931,000	4501.89									672				0001
Purchased Call/SPX/SPXJ137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire		3,470,000	4478.03									338				0001
Purchased Call/SPX/SPXC170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	12/29/2023	Expire		1,869,943	4698									262				0001
Purchased Call/SPX/SPXC170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	12/29/2023	Expire		3,075,894	4747									399				0001
Purchased Call/SPX/SPXJ137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/08/2023	Expire		3,430,000	4478.03									222				0001
Purchased Call/SPX/SPXJ138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire		2,012,000	4478.03									126				0001
Purchased Call/SPX/SPXJ138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2023	Expire		2,018,000	4478.03									321				0001
Purchased Call/SPX/SPXI139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/21/2023	Expire		1,402,000	100									(17)				0001
Purchased Call/SPX/SPXI139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	03/22/2023	Expire		2,102,448	4067									(75)				0001
Purchased Call/SPX/SPXI139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/21/2023	Expire		2,744,000	3916.64									(14)				0001
Purchased Call/SPX/SPXI13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Expire		2,092,000	261.11									(8)				0001
Purchased Call/SPX/SPXI139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2023	Expire		2,759,000	3951.57									(64)				0001
Purchased Call/SPX/SPXI139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/23/2023	Expire		2,111,000	4002.87									(47)				0001

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Purchased Call/SPX/SPXJ138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/07/2023	08/01/2025	08/09/2023	Expire		1,249,700	4495									49				0001
Purchased Call/SPX/SPXJ138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire		2,818,000	4499.38									27				0001
Purchased Call/SPX/SPXJ13964	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire		2,732,000	4467.71									41				0001
Purchased Call/SPX/SPXJ139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/14/2023	Expire		1,692,200	4489									398				0001
Purchased Call/SPX/SPXJ13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2023	08/22/2025	08/25/2023	Expire		1,018,404	4390									43				0001
Purchased Call/SPX/SPXI13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Expire		1,497,000	100													0001
Purchased Call/SPX/SPXI13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2023	Expire		1,503,000	100									1				0001
Purchased Call/SPX/SPXI13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/28/2023	Expire		1,998,000	3970.99									(12)				0001
Purchased Call/SPX/SPXI13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2023	Expire		2,118,000	3970.99									(6)				0001
Purchased Call/SPX/SPXJ13ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		2,558,000	4404.33									20				0001
Purchased Call/SPX/SPXJ13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		6,889,000	4404.33									62				0001
Purchased Call/SPX/SPXI13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire		8,867,000	3971.27									(157)				0001
Purchased Call/SPX/SPXJ13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		3,516,000	4404.33									41				0001
Purchased Call/SPX/SPXJ13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire		1,993,000	100									232				0001
Purchased Call/SPX/SPXJ13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/29/2023	Expire		4,332,000	4405.71									251				0001
Purchased Call/SPX/SPXJ13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire		1,977,000	4514.87									32				0001
Purchased Call/SPX/SPXJ13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire		2,042,000	4514.87									37				0001
Purchased Call/SPX/SPXI13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/06/2023	Expire		6,911,000	4100.6									(114)				0001
Purchased Call/SPX/SPXI13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/07/2023	Expire		3,711,000	4090.38									(144)				0001
Purchased Call/SPX/SPXJ13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire		3,062,000	4514.87									77				0001
Purchased Call/SPX/SPXJ13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/05/2023	Expire		2,578,000	4507.66									429				0001
Purchased Call/SPX/SPXI13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Expire		2,116,000	4146.22									9				0001
Purchased Call/SPX/SPXI13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire		2,342,000	100									(60)				0001
Purchased Call/SPX/SPXJ13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2023	Expire		2,241,000	4515.77									327				0001
Purchased Call/SPX/SPXI13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire		4,468,000	4108.94									(150)				0001
Purchased Call/SPX/SPXI13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Expire		5,821,000	4146.22									26				0001
Purchased Call/SPX/SPXI13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Expire		2,791,000	4146.22									28				0001
Purchased Call/SPX/SPXI13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Expire		1,829,000	4154.52									(25)				0001
Purchased Call/SPX/SPXI13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/18/2023	Expire		1,228,000	100									14				0001
Purchased Call/SPX/SPXI13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/18/2023	Expire		3,307,000	4137.64									39				0001

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Purchased Call/SPX/SPXI13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire		8,868,000	4154.87									(126)				0001
Purchased Call/SPX/SPXJ13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/19/2023	Expire		3,392,000	4450.32									486				0001
Purchased Call/SPX/SPXJ13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire		2,245,000	4450.32									191				0001
Purchased Call/SPX/SPXI13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/21/2023	Expire		8,343,000	4154.52									(228)				0001
Purchased Call/SPX/SPXI13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/24/2023	Expire		1,989,000	4129.79									22				0001
Purchased Call/SPX/SPXJ13ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire		2,863,000	4450.32									584				0001
Purchased Call/SPX/SPXJ13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/22/2023	Expire		9,537,000	4402.2									151				0001
Purchased Call/SPX/SPXI13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/25/2023	Expire		2,442,000	4133.52									18				0001
Purchased Call/SPX/SPXI13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/25/2023	Expire		10,166,000	4133.52									147				0001
Purchased Call/SPX/SPXI13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire		2,047,000	4169.48									21				0001
Purchased Call/SPX/SPXI13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire		4,430,000	4137.04									(58)				0001
Purchased Call/SPX/SPXJ13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire		4,638,000	4274.51									150				0001
Purchased Call/SPX/SPXI13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire		2,903,000	4071.63									(64)				0001
Purchased Call/SPX/SPXJ13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire		2,165,000	4274.51									128				0001
Purchased Call/SPX/SPXJ13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/25/2024	09/29/2023	Expire		1,917,148	4337									140				0001
Purchased Call/SPX/SPXI13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire		1,028,000	4119.58									(12)				0001
Purchased Call/SPX/SPXI13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/05/2023	Expire		1,128,000	4090.75									(13)				0001
Purchased Call/SPX/SPXJ13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		1,024,000	100									143				0001
Purchased Call/SPX/SPXJ13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		2,621,000	4288.05									226				0001
Purchased Call/SPX/SPXI13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/02/2023	Expire		2,131,000	4169.48									23				0001
Purchased Call/SPX/SPXJ13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/03/2023	Expire		4,298,000	4288.05									299				0001
Purchased Call/SPX/SPXJ13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/03/2023	Expire		2,538,000	4288.05									231				0001
Purchased Call/SPX/SPXJ13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	10/04/2023	Expire		3,623,000	4288.39									260				0001
Purchased Call/SPX/SPXJ13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	10/04/2023	Expire		3,563,370	4288									233				0001
Purchased Call/SPX/SPXJ13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		3,300,143	4264									404				0001
Purchased Call/SPX/SPXJ13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/11/2023	Expire		2,519,000	4308.5									327				0001
Purchased Call/SPX/SPXJ13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/11/2023	Expire		6,542,000	4308.5									1,252				0001
Purchased Call/SPX/SPXJ13OSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire		5,656,000	4358.24									109				0001
Purchased Call/SPX/SPXJ13OSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/12/2023	Expire		2,681,000	4358.24									86				0001
Purchased Call/SPX/SPXJ13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire		2,744,000	4376.95									157				0001

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Purchased Call/SPX/SPXJ13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/10/2024	10/13/2023	Expire		2,917,910	4355									189				0001
Purchased Call/SPX/SPXI13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	05/23/2023	Expire		2,091,000	4120.72									744				0001
Purchased Call/SPX/SPXJ13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/17/2023	Expire		2,940,000	4327.78									291				0001
Purchased Call/SPX/SPXJ130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	10/19/2023	Expire		2,479,000	4373.2									124				0001
Purchased Call/SPX/SPXJ13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Expire		1,726,000	4327.78									414				0001
Purchased Call/SPX/SPXI130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/23/2023	Expire		3,106,000	4191.98									86				0001
Purchased Call/SPX/SPXJ130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2023	Expire		1,162,000	100									48				0001
Purchased Call/SPX/SPXI130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2023	Expire		1,236,000	4205.45									41				0001
Purchased Call/SPX/SPXI13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire		2,502,000	4191.98									185				0001
Purchased Call/SPX/SPXI13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2023	Expire		3,901,000	4191.98									76				0001
Purchased Call/SPX/SPXJ130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		2,107,000	4373.2									79				0001
Purchased Call/SPX/SPXJ13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/24/2023	Expire		3,508,000	4224.16									272				0001
Purchased Call/SPX/SPXJ13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/24/2023	Expire		5,341,000	4224.16									737				0001
Purchased Call/SPX/SPXJ13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2023	10/24/2024	10/27/2023	Expire		1,063,058	4235									22				0001
Purchased Call/SPX/SPXJ13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire		1,608,000	4576.26									159				0001
Purchased Call/SPX/SPXI13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire		2,185,000	4145.58									(34)				0001
Purchased Call/SPX/SPXI13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/31/2023	Expire		5,239,000	4205.45									190				0001
Purchased Call/SPX/SPXJ13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2023	10/30/2024	11/02/2023	Expire		1,570,891	4167									177				0001
Purchased Call/SPX/SPXJ13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire		7,096,000	4317.78									583				0001
Purchased Call/SPX/SPXJ13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/28/2025	11/01/2023	Expire		1,244,667	4121									55				0001
Purchased Call/SPX/SPXJ13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire		8,170,000	4358.34									1,324				0001
Purchased Call/SPX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	11/10/2023	Expire		35,737,000	4382.78													0001
Purchased Call/SPX/SPXJ13IIS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire		1,396,000	4347.35									117				0001
Purchased Call/SPX/SPXJ13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2023	Expire		3,869,000	4358.34									305				0001
Purchased Call/SPX/SPXI13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire		8,775,000	4179.83									(53)				0001
Purchased Call/SPX/SPXI13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire		2,803,000	4179.83									(26)				0001
Purchased Call/SPX/SPXJ13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Expire		1,944,000	4514.02									168				0001
Purchased Call/SPX/SPXJ13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2023	Expire		3,708,000	4365.98									207				0001
Purchased Call/SPX/SPXJ13IIS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2023	Expire		2,272,000	4347.35									280				0001
Purchased Call/SPX/SPXJ13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2023	11/11/2024	11/14/2023	Expire		2,343,000	4415.24									204				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/07/2023	Expire		4,409,000	4273.79									(23)				0001
Purchased Call/SPX/SPXJ13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2023	Expire		3,617,000	4547.38									100				0001
Purchased Call/SPX/SPXK130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/27/2023	11/18/2024	11/29/2023	Expire		1,963,490	4334									97				0001
Purchased Call/SPX/SPXJ13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Expire		3,961,000	4538.19									237				0001
Purchased Call/SPX/SPXJ13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Expire		2,743,000	4538.19									203				0001
Purchased Call/SPX/SPXJ13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		7,594,000	4556.62									948				0001
Purchased Call/SPX/SPXI13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2023	Expire		2,774,000	4338.93									(17)				0001
Purchased Call/SPX/SPXJ13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		2,736,000	4556.62									639				0001
Purchased Call/SPX/SPXK130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/28/2023	Expire		9,587,000	4559.34									1,728				0001
Purchased Call/SPX/SPXK131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/01/2023	Expire		2,432,000	4550.58									92				0001
Purchased Call/SPX/SPXK131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2023	Expire		1,667,000	100									316				0001
Purchased Call/SPX/SPXI13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/15/2023	Expire		2,553,000	4369.01									(19)				0001
Purchased Call/SPX/SPXK132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2023	Expire		3,754,000	4569.78									125				0001
Purchased Call/SPX/SPXK132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	12/07/2023	Expire		2,286,000	4567.18									111				0001
Purchased Call/SPX/SPXI13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/16/2023	Expire		2,821,000	4372.59									(11)				0001
Purchased Call/SPX/SPXK132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2023	12/04/2024	12/07/2023	Expire		2,545,367	4570									223				0001
Purchased Call/SPX/SPXK133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire		2,100,000	4604.37									208				0001
Purchased Call/SPX/SPXI13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		2,296,000	100									(8)				0001
Purchased Call/SPX/SPXK133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire		5,940,000	4604.37									1,133				0001
Purchased Call/SPX/SPXK133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire		2,921,000	4604.37									666				0001
Purchased Call/SPX/SPXK133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2023	Expire		2,500,000	4604.37									246				0001
Purchased Call/SPX/SPXI13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/20/2023	Expire		7,519,000	4425.84									351				0001
Purchased Call/SPX/SPXI13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/21/2023	Expire		4,875,000	4409.59									231				0001
Purchased Call/SPX/SPXK133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire		3,392,000	4622.44									147				0001
Purchased Call/SPX/SPXI13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Expire		5,135,000	4409.59									276				0001
Purchased Call/SPX/SPXI13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2023	Expire		5,590,000	4409.59									456				0001
Purchased Call/SPX/SPXI13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		2,079,000	4365.69									(12)				0001
Purchased Call/SPX/SPXI13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024	06/23/2023	Expire		3,699,646	4410									(22)				0001
Purchased Call/SPX/SPXK133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire		3,222,000	4622.44									177				0001
Purchased Call/SPX/SPXJ13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Expire		1,364,000	4739.72									132				0001

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Purchased Call/SPX/SPXK134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2023	12/11/2024	12/14/2023	Expire		1,839,731	4622									171				0001
Purchased Call/SPX/SPXK134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2024	12/15/2023	Expire		2,310,815	4631									237				0001
Purchased Call/SPX/SPXK134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2023	12/12/2024	12/18/2023	Expire		2,322,281	4635									886				0001
Purchased Call/SPX/SPXI13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/27/2023	Expire		2,300,719	4366									198				0001
Purchased Call/SPX/SPXK135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2023	Expire		1,780,000	100									351				0001
Purchased Call/SPX/SPXK135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/19/2023	Expire		5,979,000	4719.19									614				0001
Purchased Call/SPX/SPXI13X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire		2,028,000	4565.75									76				0001
Purchased Call/SPX/SPXI132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Expire		1,116,000	4450.38									53				0001
Purchased Call/SPX/SPXK136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/12/2025	12/21/2023	Expire		1,179,701	4719									78				0001
Purchased Call/SPX/SPXI13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	06/29/2023	Expire		4,445,000	4378.41									(4)				0001
Purchased Call/SPX/SPXK136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire		2,347,000	4768.37									103				0001
Purchased Call/SPX/SPXK136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire		3,660,000	4768.37									236				0001
Purchased Call/SPX/SPXK138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	12/29/2023	Expire		1,100,616	4765									72				0001
Purchased Call/SPX/SPXJ130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Expire		4,176,000	4450.38									447				0001
Purchased Call/SPX/SPXK136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	12/18/2024	12/26/2023	Expire		1,105,000	105									206				0001
Purchased Call/SPX/SPXK137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire		5,082,000	4754.63									1,361				0001
Purchased Call/SPX/SPXK138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/17/2024	12/29/2023	Expire		1,572,166	4544									86				0001
Purchased Call/SPX/SPXK137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Expire		5,427,000	4754.63									1,447				0001
Purchased Call/SPX/SPXK137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2023	Expire		2,455,000	4754.63									380				0001
Purchased Call/SPX/SPXK137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2023	Expire		9,046,000	4754.63									2,406				0001
Purchased Call/SPX/SPXK137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	01/11/2024	12/26/2023	Expire		7,095,000	4500									1,213				0001
Purchased Call/SPX/SPXK139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2023	12/20/2024	01/02/2024	Expire		3,275,258	4747									1,228				0001
Purchased Call/SRM/SRMO130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	02/10/2023	Expire		4,405,000	100													0001
Purchased Call/SPX/SPXK139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire		9,199,000	4769.83									657				0001
Purchased Call/SPX/SPXK139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire		9,992,000	4769.83									1,352				0001
Purchased Call/SPX/SPXK139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire		1,993,000	4769.83									301				0001
Purchased Call/SPX/SPXJ130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2023	07/03/2024	07/07/2023	Expire		1,075,000	105									1				0001
Purchased Call/SPX/SPXJ131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	07/11/2023	Expire		23,596,000	4398.95													0001
Purchased Call/SPX/SPXF001$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/03/2023	01/03/2024	01/05/2023	Expire		5,192,000	100									(134)				0001
Purchased Call/SPX/SPXF001$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/06/2023	01/05/2024	01/10/2023	Expire		2,565,000	100									(112)				0001

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Purchased Call/SPX/SPXJ131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/11/2023	Expire		3,125,000	4398.95									123				0001
Purchased Call/SPX/SPXJ131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/11/2023	Expire		4,021,000	4398.95									251				0001
Purchased Call/SRM/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	12/12/2023	Expire		2,322,000	100													0001
Purchased Call/SPX/SPXF001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/04/2023	01/04/2024	01/06/2023	Expire		2,748,000	3852.97									(121)				0001
Purchased Call/SPX/SPXF001$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/05/2023	01/05/2024	01/09/2023	Expire		2,174,000	3808.1									(98)				0001
Purchased Call/SPX/SPXJ132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2023	Expire		2,766,000	4409.53									9				0001
Purchased Call/SPX/SPXF004$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	01/27/2023	Expire		1,211,000	4016.22									(35)				0001
Purchased Call/SPX/SPXF005$R	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	02/08/2023	02/08/2029	02/10/2023	Expire		686,007	100													0001
Purchased Call/UIB/UIB0000$3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/04/2023	08/01/2025	08/08/2023	Expire		50,031	530.38									6				0001
Purchased Call/SPX/SPXF002$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/09/2023	01/09/2024	01/11/2023	Expire		3,428,000	3892.09									(153)				0001
Purchased Call/UIB/UIB0000$9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2023	08/08/2025	08/11/2023	Expire		228,401	530.02									7				0001
Purchased Call/UIB/UIB0000$H	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2023	08/15/2025	08/18/2023	Expire		395,833	527.23									13				0001
Purchased Call/SPX/SPXF006$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/22/2023	Expire		2,938,000	100									(63)				0001
Purchased Call/SPX/SPXF006$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/22/2023	Expire		1,977,000	100									(52)				0001
Purchased Call/UIB/UIB0001$7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/01/2023	08/29/2025	09/06/2023	Expire		547,295	528.56									86				0001
Purchased Call/UIB/UIB0000$C	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/11/2023	08/09/2024	08/15/2023	Expire		79,275	529.63									9				0001
Purchased Call/SPX/SPXJ132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/18/2023	Expire		1,402,000	100									114				0001
Purchased Call/UIB/UIB0001$F	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/07/2023	09/05/2025	09/11/2023	Expire		802,778	527.46									99				0001
Purchased Call/UIB/UIB0000$W	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/25/2023	08/23/2024	08/29/2023	Expire		643,102	522.83									85				0001
Purchased Call/UIB/UIB0001$G	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/08/2023	09/05/2025	09/12/2023	Expire		836,579	526.66									80				0001
Purchased Call/UIB/UIB0002$J	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/05/2023	10/04/2024	10/10/2023	Exercise		893,248	508.41	1,524	1,772	248				1,772		(1,363)				0001
Purchased Call/UIB/UIB0001$V	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2023	09/18/2025	09/21/2023	Expire		1,284,121	526.28									46				0001
Purchased Call/UIB/UIB0002$S	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2025	09/28/2023	Expire		1,692,546	517.94									64				0001
Purchased Call/UIB/UIB0003$2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2023	10/17/2024	10/20/2023	Expire		1,090,599	517.6									58				0001
Purchased Call/UIB/UIB0002$F	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2023	10/02/2025	10/05/2023	Exercise		2,119,447	511.98	5,306	4,144	(1,162)				4,144		(5,227)				0001
Purchased Call/UIB/UIB0003$I	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2023	10/25/2024	11/01/2023	Exercise		1,924,690	496.85	3,894	5,902	2,008				5,902		(3,768)				0001
Purchased Call/SPX/SPXJ133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/24/2023	Expire		8,637,000	4534.87									388				0001
Purchased Call/UIB/UIB0002$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/09/2025	10/12/2023	Expire		1,286,544	508.72									59				0001
Purchased Call/UIB/UIB0003$3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2023	10/17/2025	10/20/2023	Expire		712,262	517.6									27				0001
Purchased Call/UIB/UIB0003$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/03/2023	11/01/2024	11/07/2023	Expire		816,819	509.84									158				0001

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Purchased Call/SPX/SPXF005SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/09/2023	02/09/2024	02/13/2023	Expire		2,044,000	4081.5									(47)				0001
Purchased Call/UIB/UIB0003$H	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/27/2023	10/24/2025	10/31/2023	Expire		1,137,666	498.82									143				0001
Purchased Call/UIB/UIB0003$S	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2023	11/01/2024	11/08/2023	Expire		1,540,072	512.71									90				0001
Purchased Call/SPX/SPXF006$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/17/2023	02/16/2024	02/22/2023	Expire		3,997,000	4079.09									(152)				0001
Purchased Call/UIB/UIB0003$W	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/05/2025	11/09/2023	Expire		264,956	512.71									11				0001
Purchased Call/UIB/UIB0003$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/08/2023	11/07/2024	11/10/2023	Expire		1,125,724	509.29									97				0001
Purchased Call/UIB/UIB0004$B	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2023	11/14/2025	11/17/2023	Expire		1,216,602	515.32									98				0001
Purchased Call/SPX/SPXF006$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/20/2024	02/22/2023	Expire		2,080,000	100									(38)				0001
Purchased Call/SPX/SPXF008$7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	02/22/2023	02/22/2029	02/24/2023	Expire		465,000	100													0001
Purchased Call/SPX/SPXJ135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/31/2023	Expire		10,387,000	4537.41									493				0001
Purchased Call/SPX/SPXF007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/21/2023	02/21/2024	02/23/2023	Expire		2,654,000	3997.34									(81)				0001
Purchased Call/UIB/UIB0004$D	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/16/2023	11/14/2025	11/20/2023	Expire		933,492	515.89									135				0001
Purchased Call/UIB/UIB0004$O	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/26/2024	11/30/2023	Expire		746,172	517.89									49				0001
Purchased Call/SPX/SPXJ136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2023	Expire		2,654,000	4582.23									216				0001
Purchased Call/SPX/SPXJ13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/14/2023	08/08/2025	08/16/2023	Expire		1,537,955	4480									184				0001
Purchased Call/UIB/UIB0004$R	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/26/2025	11/30/2023	Expire		475,410	517.89									29				0001
Purchased Call/UIB/UIB0004$W	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/30/2023	11/29/2024	12/04/2023	Expire		2,186,196	519.02									394				0001
Purchased Call/SPX/SPXJ136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Expire		4,608,000	4576.73									29				0001
Purchased Call/SPX/SPXF008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/27/2023	02/27/2024	03/01/2023	Expire		5,072,000	3982.24									(119)				0001
Purchased Call/SPX/SPXJ136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/03/2023	Expire		4,260,000	4576.73									56				0001
Purchased Call/UIB/UIB0005$6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2023	12/05/2025	12/08/2023	Exercise		2,735,568	519.82		9,690	10,394	703			10,394		(9,519)				0001
Purchased Call/UIB/UIB0004$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/01/2023	11/29/2024	12/05/2023	Expire		1,528,910	520.12									267				0001
Purchased Call/SPX/SPXF009$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/01/2024	03/07/2023	Expire		1,634,000	100									(35)				0001
Purchased Call/SPX/SPXF009$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/05/2024	03/07/2023	Expire		2,356,000	100									(42)				0001
Purchased Call/SPX/SPXJ137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/04/2023	Expire		2,813,000	4513.39									35				0001
Purchased Call/SPX/SPXF009$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire		13,760,000	4045.64									(305)				0001
Purchased Call/UIB/UIB0005$O	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2023	12/15/2025	12/20/2023	Expire		1,600,053	529.04									84				0001
Purchased Call/UIB/UIB0005$0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2023	11/29/2024	12/06/2023	Expire		1,649,146	523.26									105				0001
Purchased Call/SPX/SPXF009$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	03/03/2023	03/01/2024	03/07/2023	Expire		3,360,000	4045.64									(89)				0001
Purchased Call/SPX/SPXJ137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire		2,254,000	4478.03									141				0001

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Purchased Call/UIB/UIB0005$II	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/21/2023	12/19/2025	12/26/2023	Expire		1,081,284	527.95									214				0001
Purchased Call/SPX/SPXJ137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/04/2023	08/02/2024	08/08/2023	Expire		2,556,000	4478.03									220				0001
Purchased Call/SPX/SPXFO09$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024	03/07/2023	Expire		3,674,000	4045.64									(53)				0001
Purchased Call/UIB/UIB0005$7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/07/2023	12/06/2024	12/11/2023	Exercise		1,577,161	518.65		3,574	4,707	1,133			4,707		(3,311)				0001
Purchased Call/SPX/SPXJ137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/04/2023	08/06/2024	08/08/2023	Expire		4,561,000	4478.03									230				0001
Purchased Call/SPX/SPXJ138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/08/2023	08/08/2024	08/10/2023	Expire		3,493,000	4499.38									51				0001
Purchased Call/SPX/SPXF00A$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/06/2023	03/06/2024	03/08/2023	Expire		2,913,000	4048.42									(156)				0001
Purchased Call/UIB/UIB0005$X	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2023	12/20/2024	12/27/2023	Expire		1,261,109	529.18									222				0001
Purchased Call/SPX/SPXF00A$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/06/2023	03/06/2024	03/08/2023	Expire		1,537,000	4048.42									(104)				0001
Purchased Call/SPX/SPXJ13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/14/2023	08/14/2024	08/16/2023	Expire		2,104,000	4489.72									41				0001
Purchased Call/SPX/SPXF00A$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	03/08/2023	Expire		1,683,000	100									(65)				0001
Purchased Call/SPX/SPXF00A$II	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	03/08/2023	03/08/2029	03/10/2023	Expire		249,000	100													0001
Purchased Call/SPX/SPXJ13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/16/2024	08/18/2023	Expire		3,381,000	4404.33									59				0001
Purchased Call/SPX/SPXF00F$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2024	04/10/2023	Expire		2,898,000	4105.02													0001
Purchased Call/SPX/SPXJ13B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/15/2024	08/18/2023	Expire		3,079,875	4438									34				0001
Purchased Call/SPX/SPXF00F$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/10/2023	04/10/2024	04/12/2023	Expire		2,438,000	100									(63)				0001
Purchased Call/SPX/SPXJ13B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/18/2023	08/20/2024	08/22/2023	Expire		7,641,000	4369.71									811				0001
Purchased Call/SPX/SPXJ13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/22/2023	08/22/2024	08/24/2023	Expire		3,127,000	4387.55									40				0001
Purchased Call/SPX/SPXF00G$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/17/2023	04/17/2024	04/19/2023	Expire		1,463,000	4358.89									(28)				0001
Purchased Call/SPX/SPXJ13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/23/2023	08/23/2024	08/25/2023	Expire		2,779,000	4436.01									59				0001
Purchased Call/SPX/SPXJ13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/25/2023	08/27/2024	08/29/2023	Expire		1,938,000	4405.71									186				0001
Purchased Call/SPX/SPXF001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4R804	05/02/2023	04/29/2024	05/04/2023	Expire		1,913,412	4359									(37)				0001
Purchased Call/SPX/SPXF001$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/04/2023	05/03/2024	05/08/2023	Expire		2,584,000	100									40				0001
Purchased Call/SPX/SPXF001$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/04/2023	05/03/2024	05/08/2023	Expire		1,233,000	100									34				0001
Purchased Call/SPX/SPXF00E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	03/30/2023	Expire		2,817,000	3971.27									(145)				0001
Purchased Call/SPX/SPXJ13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/25/2023	08/27/2024	08/29/2023	Expire		5,727,000	4405.71									638				0001
Purchased Call/SPX/SPXJ13E$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/30/2023	08/30/2024	09/01/2023	Expire		2,756,000	4514.87									58				0001
Purchased Call/SPX/SPXJ13E$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/30/2023	08/30/2024	09/01/2023	Expire		2,763,000	4514.87									65				0001
Purchased Call/SPX/SPXJ13E$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/31/2023	08/30/2024	09/05/2023	Expire		2,251,000	4507.66									269				0001
Purchased Call/SPX/SPXJ13F$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/01/2023	09/03/2024	09/06/2023	Expire		2,277,000	4515.77									265				0001

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Purchased Call/SPX/SPXJ13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	09/12/2023	Expire		3,194,000	4457.49									467				0001
Purchased Call/SPX/SPXJ13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	09/15/2023	Expire		1,549,344	4465									65				0001
Purchased Call/SPX/SPXJ13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	08/22/2023	Expire		2,557,000	4317.27									1,223				0001
Purchased Call/SPX/SPXF00JS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/05/2023	05/07/2024	05/09/2023	Expire		1,461,000	100									34				0001
Purchased Call/SPX/SPXF00JSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/08/2023	05/08/2024	05/10/2023	Expire		2,112,000	100									(37)				0001
Purchased Call/SPX/SPXF00MSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	06/01/2023	Expire		2,776,000	4205.52									(62)				0001
Purchased Call/SPX/SPXJ13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/11/2023	Expire		2,275,000	4451.14									178				0001
Purchased Call/SPX/SPXJ13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2023	Expire		5,620,000	4457.49									356				0001
Purchased Call/SPX/SPXJ13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	09/26/2023	Expire		1,582,000	5313.67									190				0001
Purchased Call/SPX/SPXF00QS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2023	06/13/2024	06/15/2023	Expire		1,774,000	259.81									(27)				0001
Purchased Call/SPX/SPXJ13ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/13/2024	09/18/2023	Expire		3,018,000	4505.1									457				0001
Purchased Call/SPX/SPXF00PS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/09/2023	06/07/2024	06/13/2023	Expire		2,025,000	100									102				0001
Purchased Call/SPX/SPXF00PSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/12/2023	06/12/2024	06/14/2023	Expire		2,136,000	100									(14)				0001
Purchased Call/SPX/SPXJ13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2023	Expire		4,798,000	4450.32									317				0001
Purchased Call/SPX/SPXF00QSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	06/16/2023	Expire		1,886,000	259.93									(27)				0001
Purchased Call/SPX/SPXF00RS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/17/2024	06/21/2023	Expire		2,290,000	100									183				0001
Purchased Call/SPX/SPXF00SSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/26/2023	06/26/2024	06/28/2023	Expire		1,999,000	100									(4)				0001
Purchased Call/SPX/SPXJ13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2023	Expire		3,129,000	4453.53									107				0001
Purchased Call/SPX/SPXF00TSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/05/2023	07/05/2024	07/07/2023	Expire		3,266,000	100									3				0001
Purchased Call/SPX/SPXF00RSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	06/23/2023	Expire		1,789,000	259.96									(16)				0001
Purchased Call/SPX/SPXF000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/09/2023	Expire		3,409,000	4267.52									(36)				0001
Purchased Call/SPX/SPXF00TSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/05/2023	07/05/2024	07/07/2023	Expire		1,795,000	262.18									6				0001
Purchased Call/SPX/SPXF00PSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/12/2023	06/12/2024	06/14/2023	Expire		5,968,000	4338.93									(76)				0001
Purchased Call/SPX/SPXJ13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2023	09/24/2024	09/28/2023	Expire		1,494,741	4320									91				0001
Purchased Call/SPX/SPXF00QS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	06/13/2024	06/15/2023	Expire		3,216,000	4369.01									(41)				0001
Purchased Call/SPX/SPXF00QS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	06/11/2024	06/15/2023	Expire		1,650,762	4299									(27)				0001
Purchased Call/SPX/SPXF00QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	06/12/2024	06/15/2023	Expire		4,165,373	4339									(58)				0001
Purchased Call/SPX/SPXJ13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire		3,249,000	4274.51									117				0001
Purchased Call/SPX/SPXJ13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2024	09/29/2023	Expire		2,867,539	4274									173				0001
Purchased Call/SPX/SPXJ13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/26/2024	09/29/2023	Expire		3,153,865	4274									242				0001

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Purchased Call/SPX/SPXFO0XS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/25/2023	07/25/2025	07/27/2023	Expire		1,601,000	4567.46									59				0001
Purchased Call/SPX/SPXJ13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		2,582,000	4288.05									373				0001
Purchased Call/SPX/SPXJ13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		2,682,000	4288.05									475				0001
Purchased Call/SPX/SPXJ13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/03/2023	Expire		4,860,000	4288.05									654				0001
Purchased Call/SPX/SPXFO0TSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/05/2023	07/05/2024	07/07/2023	Expire		2,174,000	100									4				0001
Purchased Call/SPX/SPXFO0USO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/08/2024	07/11/2023	Expire		2,121,000	100									151				0001
Purchased Call/SPX/SPXJ13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire		3,120,000	4288.05									217				0001
Purchased Call/SPX/SPXJ13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		3,955,724	4300									1,286				0001
Purchased Call/SPX/SPXFO0VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2023	07/12/2024	07/18/2023	Expire		3,240,000	4505.42									510				0001
Purchased Call/SPX/SPXJ13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	10/04/2023	Expire		1,702,356	4288									139				0001
Purchased Call/SPX/SPXJ13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		2,984,625	4264									584				0001
Purchased Call/SPX/SPXJ13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		2,639,261	4264									616				0001
Purchased Call/SPX/SPXFO0WSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/21/2023	07/19/2024	07/25/2023	Expire		2,598,000	4536.34									348				0001
Purchased Call/SPX/SPXFO0VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/17/2023	07/11/2025	07/19/2023	Expire		1,567,586	4488									163				0001
Purchased Call/SPX/SPXJ13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	10/17/2023	Expire		2,024,000	4295.32									1,082				0001
Purchased Call/SPX/SPXFO0ZS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/02/2023	08/02/2024	08/04/2023	Expire		1,536,000	264.43									43				0001
Purchased Call/SPX/SPXJ13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/11/2023	Expire		1,574,000	100									315				0001
Purchased Call/SPX/SPXJ13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/11/2023	Expire		3,701,000	4308.5									628				0001
Purchased Call/SPX/SPXJ13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/11/2023	Expire		4,145,000	4308.5									797				0001
Purchased Call/SPX/SPXFO0XSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/27/2023	07/26/2024	07/31/2023	Expire		1,893,000	100									155				0001
Purchased Call/SPX/SPXFO0ZS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	08/03/2023	08/02/2024	08/07/2023	Expire		8,558,000	100									424				0001
Purchased Call/SPX/SPXFO0XSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2023	07/26/2024	07/31/2023	Expire		3,597,000	4537.41									365				0001
Purchased Call/SPX/SPXJ13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/13/2023	Expire		5,321,000	4376.95									103				0001
Purchased Call/SPX/SPXFO0YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	07/28/2023	07/26/2024	08/01/2023	Expire		3,507,418	4537									672				0001
Purchased Call/SPX/SPXFO0YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/30/2024	08/03/2023	Expire		1,805,399	4582									46				0001
Purchased Call/SPX/SPXFO0YSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2023	07/30/2024	08/03/2023	Expire		2,204,053	4582									60				0001
Purchased Call/SPX/SPXJ13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Expire		2,885,000	4327.78									217				0001
Purchased Call/SPX/SPXFO0ZSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	08/03/2023	08/02/2024	08/07/2023	Expire		4,596,000	4501.89									867				0001
Purchased Call/SPX/SPXFO0ZSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/06/2024	08/08/2023	Expire		3,481,000	4478.03									375				0001
Purchased Call/SPX/SPXFO0ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2023	08/02/2024	08/08/2023	Expire		1,669,954	4513									208				0001

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Purchased Call/SPX/SPXJ13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	09/26/2023	Expire		1,260,000	4320.06									82				0001
Purchased Call/SPX/SPXJ13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		4,601,000	4373.2									97				0001
Purchased Call/SPX/SPXJ13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	10/24/2023	Expire		2,624,000	4148.13									1,501				0001
Purchased Call/SPX/SPXJ13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		2,410,000	4373.2									61				0001
Purchased Call/SPX/SPXJ13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		2,566,000	4373.2									114				0001
Purchased Call/SPX/SPXJ13QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/23/2023	Expire		10,038,000	4278									783				0001
Purchased Call/SPX/SPXJ13QSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/23/2023	Expire		4,106,000	4278									551				0001
Purchased Call/SPX/SPXJ13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	10/26/2023	Expire		4,336,000	4247.68									94				0001
Purchased Call/SPX/SPXJ13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2023	04/29/2024	10/26/2023	Expire		8,500,000	4200									83				0001
Purchased Call/SPX/SPXJ13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2023	Expire		2,602,000	4166.82									80				0001
Purchased Call/SPX/SPXJ13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2023	Expire		4,619,000	4166.82									197				0001
Purchased Call/SPX/SPXJ13SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire		1,635,424	4161									120				0001
Purchased Call/SPX/SPXJ13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire		2,345,000	4358.34									385				0001
Purchased Call/SPX/SPXJ13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire		5,879,000	4382.78									265				0001
Purchased Call/SPX/SPXJ13IISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2023	11/07/2024	11/13/2023	Expire		1,932,977	4373									573				0001
Purchased Call/SPX/SPXJ13IISG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2023	11/08/2024	11/14/2023	Expire		4,674,000	4415.24									409				0001
Purchased Call/SPX/SPXJ13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/16/2023	Expire		2,498,000	4495.7									145				0001
Purchased Call/SPX/SPXJ13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire		2,845,000	4502.88									96				0001
Purchased Call/SPX/SPXJ13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire		3,116,000	4502.88									134				0001
Purchased Call/SPX/SPXJ13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire		3,872,000	4502.88									199				0001
Purchased Call/SPX/SPXJ13XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire		2,448,000	4502.88									127				0001
Purchased Call/SPX/SPXJ13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/21/2023	Expire		1,460,000	4514.02									128				0001
Purchased Call/SPX/SPXG000QS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2024	08/10/2023	Expire		2,022,000	100									28				0001
Purchased Call/SPX/SPXJ13ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/28/2023	Expire		1,912,000	4559.34									161				0001
Purchased Call/SPX/SPXG000QSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/09/2023	08/09/2024	08/11/2023	Expire		5,592,000	100									42				0001
Purchased Call/SPX/SPXJ13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/24/2023	Expire		1,339,000	100									158				0001
Purchased Call/SPX/SPXJ13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		2,585,000	4556.62									737				0001
Purchased Call/SPX/SPXG001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2024	08/15/2023	Expire		3,555,000	100									178				0001
Purchased Call/SPX/SPXG002SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/16/2024	08/21/2023	Expire		2,029,000	100									175				0001
Purchased Call/SPX/SPXG000QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/07/2023	08/02/2024	08/09/2023	Expire		1,598,171	4502									36				0001

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Purchased Call/SPX/SPXK130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/28/2023	Expire		3,006,000	4559.34								284				0001
Purchased Call/SPX/SPXK130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/28/2023	Expire		6,350,000	4559.34								1,153				0001
Purchased Call/SPX/SPXG000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2023	08/08/2024	08/11/2023	Expire		1,570,284	4499								54				0001
Purchased Call/SPX/SPXK130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	11/29/2023	Expire		2,534,000	4550.43								184				0001
Purchased Call/SPX/SPXG003SA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	08/22/2023	08/22/2029	08/24/2023	Expire		635,769	100												0001
Purchased Call/SPX/SPXG002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2023	08/16/2024	08/21/2023	Expire		2,003,970	4404								509				0001
Purchased Call/SPX/SPXK131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/05/2023	Expire		1,920,000	100								365				0001
Purchased Call/SPX/SPXG006SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	09/11/2023	Expire		5,489,000	100								339				0001
Purchased Call/SPX/SPXG003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2023	08/23/2024	08/29/2023	Expire		2,512,002	4376								523				0001
Purchased Call/SPX/SPXK132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/08/2023	Expire		2,978,000	4549.34								114				0001
Purchased Call/SPX/SPXK132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/08/2023	Expire		2,215,000	4549.34								124				0001
Purchased Call/SPX/SPXG004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/28/2023	08/23/2024	08/30/2023	Expire		2,511,255	4406								133				0001
Purchased Call/SPX/SPXK132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/11/2023	Expire		2,504,000	4585.59								475				0001
Purchased Call/SPX/SPXG004SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/29/2023	08/29/2024	08/31/2023	Expire		3,718,000	4497.63								166				0001
Purchased Call/SPX/SPXG004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2023	08/28/2024	08/31/2023	Expire		3,409,215	4433								193				0001
Purchased Call/SPX/SPXK133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire		2,534,000	4604.37								311				0001
Purchased Call/SPX/SPXK133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/12/2023	Expire		4,631,000	4604.37								760				0001
Purchased Call/SPX/SPXG004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2023	08/29/2024	09/01/2023	Expire		1,394,265	4498								54				0001
Purchased Call/SPX/SPXK137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	01/05/2024	12/26/2023	Expire		11,825,000	4575								1,423				0001
Purchased Call/SPX/SPXK133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/12/2023	Expire		2,498,000	4604.37								246				0001
Purchased Call/SPX/SPXK133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/12/2023	Expire		2,301,000	4604.37								275				0001
Purchased Call/SPX/SPXK138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/19/2025	12/28/2023	Expire		1,494,401	5995								42				0001
Purchased Call/SPX/SPXG006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2023	09/04/2024	09/08/2023	Expire		3,016,534	4516								173				0001
Purchased Call/SPX/SPXK134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/14/2023	Expire		2,613,000	4643.7								153				0001
Purchased Call/SPX/SPXK134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2023	12/06/2024	12/14/2023	Expire		2,509,382	4604								292				0001
Purchased Call/SPX/SPXG007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/11/2024	09/14/2023	Expire		4,481,708	4486								215				0001
Purchased Call/SPX/SPXK134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/18/2023	Expire		3,784,000	4719.55								652				0001
Purchased Call/SPX/SPXK135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2023	Expire		3,638,000	4719.19								370				0001
Purchased Call/SPX/SPXG007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/11/2024	09/14/2023	Expire		3,144,981	4486								196				0001
Purchased Call/SPX/SPXG006SR	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	09/08/2023	09/07/2029	09/12/2023	Expire		118,000	100												0001

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Purchased Call/SPX/SPXG00AS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	09/25/2023	Expire		1,581,000	100									171				0001
Purchased Call/SPX/SPXG007$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2023	09/11/2024	09/14/2023	Expire		2,629,485	4487									174				0001
Purchased Call/SPX/SPXK136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/21/2023	Expire		3,339,000	4768.37									112				0001
Purchased Call/SPX/SPXG009$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2023	09/19/2025	09/22/2023	Expire		1,514,000	5436.72									47				0001
Purchased Call/SPX/SPXG009$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2023	09/19/2025	09/25/2023	Expire		1,576,000	5083.42									282				0001
Purchased Call/SPX/SPXG00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/25/2023	09/19/2025	09/27/2023	Expire		1,915,345	4434									76				0001
Purchased Call/SPX/SPXK136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/22/2023	Expire		1,932,000	4698.35									117				0001
Purchased Call/SPX/SPXG007$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire		2,353,000	4467.44									70				0001
Purchased Call/SPX/SPXG007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/13/2023	09/13/2024	09/15/2023	Expire		3,237,000	4467.44									101				0001
Purchased Call/SPX/SPXG007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire		2,457,000	4505.1									202				0001
Purchased Call/SPX/SPXG007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2023	09/13/2024	09/18/2023	Expire		3,905,000	4505.1									440				0001
Purchased Call/SPX/SPXG00ASZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/25/2023	09/25/2024	09/27/2023	Expire		4,450,000	100									68				0001
Purchased Call/SPX/SPXG00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/26/2023	09/18/2024	09/28/2023	Expire		1,335,308	4451									28				0001
Purchased Call/SPX/SPXG008$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/18/2023	09/18/2024	09/20/2023	Expire		2,946,000	4453.53									55				0001
Purchased Call/SPX/SPXK137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/27/2023	Expire		2,011,000	4754.63									278				0001
Purchased Call/SPX/SPXG009$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/19/2023	09/19/2024	09/21/2023	Expire		3,195,000	4443.95									107				0001
Purchased Call/SPX/SPXG009$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2023	09/18/2024	09/21/2023	Expire		3,936,921	4454									206				0001
Purchased Call/SPX/SPXK138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire		2,767,000	4781.58									119				0001
Purchased Call/SPX/SPXG00BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2023	09/26/2025	10/02/2023	Expire		1,862,000	5116.64									320				0001
Purchased Call/SPX/SPXK138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/29/2023	Expire		2,537,000	4781.58									160				0001
Purchased Call/SRM/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	03/24/2023	Expire		2,519,000	100													0001
Purchased Call/SRM/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	11/27/2023	Expire		2,252,000	100													0001
Purchased Call/SPX/SPXG00ASN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/22/2023	09/24/2024	09/26/2023	Expire		3,166,000	4320.06									280				0001
Purchased Call/SPX/SPXK139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire		3,421,000	4783.35									619				0001
Purchased Call/SPX/SPXK139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire		7,309,000	4783.35									1,496				0001
Purchased Call/SPX/SPXG00BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/26/2023	09/26/2024	09/28/2023	Expire		6,781,000	4273.53									112				0001
Purchased Call/SPX/SPXG00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2023	09/25/2024	09/28/2023	Expire		3,305,129	4337									250				0001
Purchased Call/SPX/SPXK139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/02/2024	Expire		2,840,000	4783.35									700				0001
Purchased Call/SPX/SPXK139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/03/2024	Expire		1,294,000	100									180				0001
Purchased Call/SPX/SPXG00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/03/2023	10/02/2024	10/05/2023	Expire		1,642,453	4288									112				0001

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Purchased Call/SPX/SPXG00CSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/03/2023	10/02/2024	10/05/2023	Expire		1,745,370	4288									136				0001
Purchased Call/SPX/SPXG00GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2023	10/17/2025	10/20/2023	Expire		1,512,000	5349.67									56				0001
Purchased Call/SPX/SPXG00GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2023	10/20/2025	10/24/2023	Expire		1,484,000	4179.81									818				0001
Purchased Call/SPX/SPXG00DS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/04/2023	10/02/2024	10/06/2023	Expire		3,966,761	4288									334				0001
Purchased Call/SPX/SPXG00DS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	10/06/2023	Expire		3,221,000	100									48				0001
Purchased Call/SRM/SRM0401S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	05/10/2023	Expire		2,131,000	100													0001
Purchased Call/SPX/SPXG00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/09/2023	10/09/2024	10/11/2023	Expire		2,392,000	4335.66									120				0001
Purchased Call/SPX/SPXG00HSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/26/2023	10/25/2024	10/30/2023	Expire		2,016,000	100									214				0001
Purchased Call/SPX/SPXG00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/09/2023	10/09/2024	10/11/2023	Expire		3,210,000	4335.66									225				0001
Purchased Call/SPX/SPXG00ESL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/09/2023	10/09/2024	10/11/2023	Expire		3,803,000	4335.66									293				0001
Purchased Call/SPX/SPXG001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/30/2025	11/01/2023	Expire		1,502,000	4116.82									263				0001
Purchased Call/SPX/SPXG001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/30/2023	10/24/2025	11/01/2023	Expire		1,500,962	4128									260				0001
Purchased Call/SPX/SPXG00FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/16/2023	10/16/2024	10/18/2023	Expire		7,262,000	4373.63									290				0001
Purchased Call/SPX/SPXG00KSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	11/08/2023	11/08/2029	11/10/2023	Expire		84,000	100													0001
Purchased Call/SRM/SRM0401SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	07/25/2023	Expire		1,650,000	100													0001
Purchased Call/SPX/SPXG00GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2024	10/19/2023	Expire		2,243,672	4374									168				0001
Purchased Call/SPX/SPXG00GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2024	10/19/2023	Expire		7,255,852	4374									558				0001
Purchased Call/SPX/SPXG00GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2023	10/16/2024	10/19/2023	Expire		3,616,992	4374									361				0001
Purchased Call/SPX/SPXG00HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/24/2023	10/24/2024	10/26/2023	Expire		2,636,000	4247.68									133				0001
Purchased Call/SPX/SPXG00HSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/24/2023	05/31/2024	10/26/2023	Expire		4,250,000	4500									262				0001
Purchased Call/UIB/UIB0000S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2023	08/02/2024	08/09/2023	Expire		66,983	530.56									1				0001
Purchased Call/UIB/UIB0000S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2023	08/08/2024	08/11/2023	Expire		269,864	530.02									22				0001
Purchased Call/SPX/SPXG001S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	10/27/2023	10/25/2024	10/31/2023	Expire		2,639,000	4117.37									607				0001
Purchased Call/SPX/SPXG00KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2023	11/08/2024	11/13/2023	Expire		3,326,000	4347.35									555				0001
Purchased Call/UIB/UIB0000SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/14/2023	08/09/2024	08/16/2023	Expire		307,961	530.39									6				0001
Purchased Call/UIB/UIB0000SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/14/2023	08/11/2025	08/16/2023	Expire		349,045	530.39									17				0001
Purchased Call/UIB/UIB0000SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/17/2023	08/16/2024	08/21/2023	Expire		721,979	525.91									78				0001
Purchased Call/UIB/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/25/2023	08/22/2025	08/29/2023	Expire		535,096	522.83									52				0001
Purchased Call/UIB/UIB0000SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/18/2023	08/16/2024	08/22/2023	Expire		285,519	524.79									18				0001
Purchased Call/SPX/SPXG00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/19/2025	11/21/2023	Expire		1,908,000	4435.02									1,057				0001

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Purchased Call/UIB/UIB0001$O	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2023	08/28/2025	08/31/2023	Expire		1,484,786	525.48									55				0001
Purchased Call/SPX/SPXG00L$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2023	11/12/2024	11/14/2023	Expire		6,062,000	4415.24									1,010				0001
Purchased Call/UIB/UIB0001$B	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2023	09/04/2024	09/08/2023	Expire		341,526	529.93									9				0001
Purchased Call/UIB/UIB0001$8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2023	08/29/2025	09/07/2023	Expire		706,348	529.93									24				0001
Purchased Call/SPX/SPXG00L$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/14/2024	11/16/2023	Expire		2,819,000	4495.7									296				0001
Purchased Call/UIB/UIB0001$I	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2023	09/06/2024	09/13/2023	Expire		734,984	527.57									24				0001
Purchased Call/UIB/UIB0001$O	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/14/2023	09/12/2025	09/18/2023	Expire		869,612	527.87									112				0001
Purchased Call/SPX/SPXG00M$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/12/2024	11/16/2023	Expire		1,797,003	4415									204				0001
Purchased Call/UIB/UIB0001$S	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2023	09/13/2024	09/20/2023	Expire		1,015,412	527.13									33				0001
Purchased Call/UIB/UIB0001$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/21/2023	09/20/2024	09/25/2023	Expire		1,001,908	523.03									126				0001
Purchased Call/UIB/UIB0001$R	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/15/2023	09/12/2025	09/19/2023	Expire		974,046	530.74									114				0001
Purchased Call/UIB/UIB0001$T	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2023	09/15/2025	09/20/2023	Expire		878,670	527.13									32				0001
Purchased Call/SPX/SPXG00M$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2023	11/13/2024	11/16/2023	Expire		2,069,017	4412									164				0001
Purchased Call/UIB/UIB0002$2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2023	09/20/2024	09/27/2023	Expire		1,290,611	515.7									50				0001
Purchased Call/UIB/UIB0002$3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2023	09/22/2025	09/27/2023	Expire		595,997	515.7									24				0001
Purchased Call/UIB/UIB0002$9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/28/2023	09/26/2025	10/02/2023	Expire		318,686	513									43				0001
Purchased Call/SPX/SPXG00M$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2023	11/13/2024	11/17/2023	Expire		1,434,069	4413									142				0001
Purchased Call/SPX/SPXG00M$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2023	11/15/2024	11/20/2023	Expire		2,534,000	4508.24									964				0001
Purchased Call/UIB/UIB0002$H	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2023	10/03/2025	10/06/2023	Expire		907,595	508.14									68				0001
Purchased Call/SPX/SPXG00N$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/18/2024	11/21/2023	Expire		3,778,000	4514.02									619				0001
Purchased Call/SPX/SPXG00N$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2023	11/19/2024	11/21/2023	Expire		7,118,000	4514.02									1,238				0001
Purchased Call/UIB/UIB0002$A	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/29/2023	09/27/2024	10/03/2023	Expire		1,374,953	514.99									192				0001
Purchased Call/UIB/UIB0002$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2023	10/13/2025	10/18/2023	Expire		1,611,459	512.65									93				0001
Purchased Call/SPX/SPXG00N$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/20/2024	11/22/2023	Expire		3,416,000	4547.38									183				0001
Purchased Call/SPX/SPXG00N$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/15/2024	11/22/2023	Expire		1,514,371	4507									144				0001
Purchased Call/UIB/UIB0002$C	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2023	09/27/2024	10/04/2023	Expire		2,220,617	512.76									86				0001
Purchased Call/SPX/SPXG00N$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/15/2024	11/22/2023	Expire		2,185,354	4506									289				0001
Purchased Call/SPX/SPXG00N$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/20/2023	11/15/2024	11/22/2023	Expire		3,001,823	4514									321				0001
Purchased Call/UIB/UIB0002$P	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/08/2024	10/12/2023	Expire		54,437	509.37									3				0001
Purchased Call/UIB/UIB0002$V	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/12/2023	10/11/2024	10/16/2023	Expire		1,453,255	514.83									230				0001

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Purchased Call/UIB/UIB0003S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2023	10/16/2025	10/19/2023	Exercise		3,077,712	515.97			2,705	2,830	124			2,830		(2,575)				0001
Purchased Call/SPX/SPXG00NSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/21/2023	11/21/2024	11/24/2023	Expire		2,606,000	4538.19										285				0001
Purchased Call/SPX/SPXG00NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2023	11/20/2024	11/24/2023	Expire		1,718,910	4547										472				0001
Purchased Call/UIB/UIB0003S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2023	10/16/2024	10/19/2023	Exercise		3,550,066	515.97			1,570	1,623	.53			1,623		(1,399)				0001
Purchased Call/SPX/SPXG00SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		2,844,000	4554.89										167				0001
Purchased Call/UIB/UIB0003S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/20/2023	10/17/2025	10/24/2023	Expire		452,675	508.49										45				0001
Purchased Call/SPX/SPXG00SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2023	11/27/2024	11/30/2023	Expire		2,302,518	4550										193				0001
Purchased Call/SPX/SPXG00PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2023	11/27/2024	12/01/2023	Expire		1,562,327	4555										223				0001
Purchased Call/UIB/UIB0003SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2023	10/31/2024	11/03/2023	Expire		1,944,912	501.45										165				0001
Purchased Call/SPX/SPXG00JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/06/2023	10/31/2025	11/08/2023	Expire		1,151,015	4201										66				0001
Purchased Call/SPX/SPXG00PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2023	11/29/2024	12/04/2023	Expire		2,230,000	4567.8										284				0001
Purchased Call/SPX/SPXG00PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire		5,650,000	4594.63										1,044				0001
Purchased Call/UIB/UIB0003SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/05/2024	11/09/2023	Expire		328,307	512.71										16				0001
Purchased Call/UIB/UIB0003S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2023	10/20/2025	10/25/2023	Expire		677,311	504.29										27				0001
Purchased Call/SPX/SPXG00PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire		2,874,000	4594.63										550				0001
Purchased Call/SPX/SPXG00PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	12/03/2024	12/05/2023	Expire		11,469,000	4594.63										2,098				0001
Purchased Call/UIB/UIB0004SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/16/2023	11/15/2024	11/20/2023	Exercise		2,226,211	515.89			7,358	8,244	885			8,244		(7,041)				0001
Purchased Call/UIB/UIB0003SD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2023	10/24/2025	10/27/2023	Expire		1,562,191	502.51										87				0001
Purchased Call/SPX/SPXG00QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2023	11/29/2024	12/05/2023	Expire		1,410,192	4564										609				0001
Purchased Call/SPX/SPXG00QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/04/2023	11/29/2024	12/06/2023	Expire		2,196,233	4595										232				0001
Purchased Call/SPX/SPXG00QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/04/2024	12/07/2023	Expire		1,905,598	4570										267				0001
Purchased Call/SPX/SPXG00QSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/07/2023	12/06/2024	12/11/2023	Expire		1,841,000	100										285				0001
Purchased Call/UIB/UIB0003SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/26/2023	10/24/2025	10/30/2023	Expire		1,068,173	500.44										143				0001
Purchased Call/UIB/UIB0004SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/17/2023	11/14/2025	11/21/2023	Expire		2,428,642	514.05										196				0001
Purchased Call/SPX/SPXG00RS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/04/2024	12/11/2023	Expire		1,795,924	4570										639				0001
Purchased Call/SPX/SPXG00TSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/19/2023	12/17/2024	12/21/2023	Expire		1,449,048	295										45				0001
Purchased Call/SPX/SPXG00TSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	12/22/2023	Expire		1,311,000	4698.35										42				0001
Purchased Call/SPX/SPXG00SS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/11/2023	12/06/2024	12/13/2023	Expire		2,642,908	4604										319				0001
Purchased Call/SPX/SPXG00USK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	12/22/2023	12/21/2029	12/27/2023	Expire		76,000	100														0001
Purchased Call/UIB/UIB0004SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2023	11/17/2025	11/22/2023	Expire		1,701,372	516.12										117				0001

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Purchased Call/SPX/SPXG00USL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International KD3XUN7C6T14HNAYLU02	12/22/2023	12/21/2029	12/27/2023	Expire		246,000	100													0001
Purchased Call/SPX/SPXG00SSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire		2,964,000	4707.09									122				0001
Purchased Call/SPX/SPXG00SSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/15/2023	Expire		2,007,000	4707.09									105				0001
Purchased Call/UIB/UIB0006S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/28/2023	12/27/2024	01/02/2024	Expire		2,128,271	532.3									349				0001
Purchased Call/UIB/UIB0004SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2023	11/24/2025	12/01/2023	Exercise		408,515	517.89		3,350	4,035	686			4,035		(3,323)				0001
Purchased Call/SPX/SPXG00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2023	Expire		3,170,000	4740.56									439				0001
Purchased Call/SPX/SPXG00TSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/17/2024	12/26/2023	Expire		2,756,007	4719									1,368				0001
Purchased Call/SPX/SPXG00TSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/18/2024	12/26/2023	Expire		2,512,497	4741									1,205				0001
Purchased Call/SPX/SPXG00USQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/29/2023	Expire		3,961,000	4781.58									265				0001
Purchased Call/UIB/UIB0005SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2023	12/12/2025	12/15/2023	Exercise		2,184,003	521.93		4,034	4,269	235			4,269		(3,845)				0001
Purchased Call/UIB/UIB0005SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/17/2025	12/21/2023	Expire		2,486,945	529.04									176				0001
Purchased Call/UIB/UIB0005SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2023	12/19/2025	12/27/2023	Expire		1,599,136	529.18									183				0001
Purchased Call/UIB/UIB0006S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2023	12/27/2024	01/03/2024	Expire		329,568	530.18									51				0001
Purchased Call/UIB/UIB0005SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/26/2023	12/22/2025	12/28/2023	Expire		499,916	529.34									40				0001
Purchased Call/SPX/SPXH13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/05/2023	01/04/2024	01/09/2023	Expire		1,021,037	3853									(31)				0001
Purchased Call/SPX/SPXH13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	01/05/2023	Expire		1,656,000	3824.14									1				0001
Purchased Call/SPX/SPXH13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2025	01/11/2023	Expire		1,560,852	4349									5				0001
Purchased Call/SPX/SPXH13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025	01/19/2023	Expire		1,537,584	4549									6				0001
Purchased Call/SPX/SPXH13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2023	Expire		6,471,000	3808.1									(197)				0001
Purchased Call/SPX/SPXH13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire		1,163,000	100									(74)				0001
Purchased Call/SPX/SPXH13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2023	Expire		2,731,000	3895.08									(117)				0001
Purchased Call/SPX/SPXH13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2023	Expire		5,915,000	3895.08									(339)				0001
Purchased Call/SPX/SPXH13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025	01/31/2023	Expire		2,231,000	4019.68									512				0001
Purchased Call/SPX/SPXH13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	01/18/2023	Expire		1,448,000	3999.09									114				0001
Purchased Call/SPX/SPXH13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025	01/25/2023	Expire		1,007,413	3920									3				0001
Purchased Call/SPX/SPXH13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024	01/18/2023	Expire		4,362,000	3999.09									(221)				0001
Purchased Call/SPX/SPXH13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2023	Expire		2,027,000	3990.97									(81)				0001
Purchased Call/SPX/SPXH13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		2,004,000	3972.61									(71)				0001
Purchased Call/SPX/SPXH13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		10,581,000	3972.61									(527)				0001
Purchased Call/SPX/SPXI1134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	02/24/2023	Expire		1,683,000	3991.05													0001

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Purchased Call/SPX/SPXI132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025	02/14/2023	Expire		2,488,000	4041.37									642				0001
Purchased Call/SPX/SPXH13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2023	Expire		4,722,000	4019.81									(141)				0001
Purchased Call/SPX/SPXH13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2023	Expire		3,061,000	4019.81									(139)				0001
Purchased Call/SPX/SPXH132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2023	Expire		2,400,000	4060.43									(81)				0001
Purchased Call/SPX/SPXH132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/31/2023	Expire		5,388,000	4070.56									(135)				0001
Purchased Call/SPX/SPXI130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2023	Expire		3,630,000	4179.76									(82)				0001
Purchased Call/SPX/SPXI137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025	03/14/2023	Expire		2,509,000	3805.6									752				0001
Purchased Call/SPX/SPXI130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire		2,616,000	4136.48									(94)				0001
Purchased Call/SPX/SPXI130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/07/2023	Expire		2,651,000	4136.48									(122)				0001
Purchased Call/SPX/SPXI131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2023	Expire		4,749,000	4164									(254)				0001
Purchased Call/SPX/SPXI133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2023	Expire		1,328,000	105									(17)				0001
Purchased Call/SPX/SPXI137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/14/2023	Expire		2,186,000	4229.53									(30)				0001
Purchased Call/SPX/SPXI134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Expire		1,003,000	100									(27)				0001
Purchased Call/SPX/SPXI134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/28/2023	Expire		3,746,000	3970.04									(64)				0001
Purchased Call/SPX/SPXI135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/02/2023	Expire		5,130,000	3970.15									(118)				0001
Purchased Call/SPX/SPXI135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/03/2023	Expire		2,058,000	3951.39									(82)				0001
Purchased Call/SPX/SPXI136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/09/2023	Expire		2,263,000	3986.37									(60)				0001
Purchased Call/SPX/SPXI136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/10/2023	Expire		6,324,000	3992.01									(263)				0001
Purchased Call/SPX/SPXI137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Expire		3,170,000	3861.59									(29)				0001
Purchased Call/SPX/SPXI137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Expire		2,390,000	3861.59									(45)				0001
Purchased Call/SPX/SPXI137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2023	Expire		5,390,000	3861.59									(77)				0001
Purchased Call/SPX/SPXI137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/14/2023	Expire		3,369,755	3918									(110)				0001
Purchased Call/SPX/SPXI137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2023	Expire		3,517,000	3855.76									(71)				0001
Purchased Call/SPX/SPXI139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/21/2023	Expire		1,631,000	100									(17)				0001
Purchased Call/SPX/SPXH13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/10/2023	Expire		1,301,000	3895.08									(39)				0001
Purchased Call/SPX/SPXH13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/20/2023	Expire		1,681,000	3928.86									(49)				0001
Purchased Call/SPX/SPXI13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024	03/27/2023	Expire		2,349,685	4003									(23)				0001
Purchased Call/SPX/SPXI13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/28/2023	Expire		1,653,000	100									(9)				0001
Purchased Call/SPX/SPXI13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/28/2023	Expire		2,216,000	3970.99									(9)				0001
Purchased Call/SPX/SPXI13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	03/30/2023	Expire		2,048,000	3971.27									(41)				0001

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Purchased Call/SPX/SPXI13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	03/31/2023	Expire		2,827,000	4027.81									(50)				0001
Purchased Call/SPX/SPXI13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/04/2023	Expire		1,517,000	100													0001
Purchased Call/SPX/SPXI13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/04/2023	Expire		1,466,000	100									(3)				0001
Purchased Call/SPX/SPXI13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Expire		3,456,000	4124.51									(58)				0001
Purchased Call/SPX/SPXI13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Expire		2,666,000	4124.51									(64)				0001
Purchased Call/SPX/SPXI13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2023	Expire		9,269,000	4124.51									(301)				0001
Purchased Call/SPX/SPXI13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire		2,803,000	4108.94									(54)				0001
Purchased Call/SPX/SPXI13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/13/2023	Expire		5,283,000	4108.94									(157)				0001
Purchased Call/SPX/SPXI13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire		3,528,000	4091.95									(89)				0001
Purchased Call/SPX/SPXI13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/14/2023	Expire		2,299,000	4091.95									(72)				0001
Purchased Call/SPX/SPXI13DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/10/2023	Expire		1,346,000	4105.02									2				0001
Purchased Call/SPX/SPXI13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/17/2023	Expire		1,769,000	100									16				0001
Purchased Call/SPX/SPXI13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	04/27/2023	Expire		1,993,766	4401									(46)				0001
Purchased Call/SPX/SPXI13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Expire		1,406,000	100									16				0001
Purchased Call/SPX/SPXI13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/18/2023	Expire		2,386,000	4137.64									16				0001
Purchased Call/SPX/SPXI13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/18/2023	Expire		2,925,000	4137.64									27				0001
Purchased Call/SPX/SPXI13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Expire		2,742,000	4137.64									21				0001
Purchased Call/SPX/SPXI13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Expire		1,974,000	4137.64									24				0001
Purchased Call/SPX/SPXI13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2023	Expire		1,795,000	4137.64									30				0001
Purchased Call/SPX/SPXI13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire		3,399,000	4154.87									(63)				0001
Purchased Call/SPX/SPXI13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/20/2023	Expire		6,671,000	4154.87									(185)				0001
Purchased Call/SPX/SPXI13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/25/2023	Expire		1,272,000	100									19				0001
Purchased Call/SPX/SPXI13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/25/2023	Expire		1,803,000	100									30				0001
Purchased Call/SPX/SPXI13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/12/2023	Expire		1,733,000	4344.52									(24)				0001
Purchased Call/SPX/SPXI13IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2023	Expire		7,895,000	4137.04									(201)				0001
Purchased Call/SPX/SPXI13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/27/2023	Expire		2,025,000	4071.63									(34)				0001
Purchased Call/SPX/SPXI13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	04/27/2023	Expire		1,833,342	4138									(169)				0001
Purchased Call/SPX/SPXI13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Expire		1,399,000	4124.08									21				0001
Purchased Call/SPX/SPXI13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire		1,071,000	4124.08									17				0001
Purchased Call/SPX/SPXI13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2023	Expire		2,170,000	4169.48									32				0001

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Purchased Call/SPX/SPXI13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2023	Expire		1,525,000	4167.87									(56)				0001
Purchased Call/SPX/SPXI13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/04/2023	Expire		2,541,000	4119.58									(63)				0001
Purchased Call/SPX/SPXI13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/05/2023	Expire		3,689,000	4090.75									(42)				0001
Purchased Call/SPX/SPXI13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/08/2023	Expire		2,293,000	4061.22									51				0001
Purchased Call/SPX/SPXI13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2023	Expire		2,356,000	4138.12									(42)				0001
Purchased Call/SPX/SPXI13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/11/2023	Expire		8,358,000	4119.17									(165)				0001
Purchased Call/SPX/SPXI13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/16/2023	Expire		7,321,000	4124.08									230				0001
Purchased Call/SPX/SPXI13OSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire		1,734,207	4367									42				0001
Purchased Call/SPX/SPXI13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire		1,097,000	4179.83									(6)				0001
Purchased Call/SPX/SPXI13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire		4,303,000	4124.08									71				0001
Purchased Call/SPX/SPXI13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2023	Expire		2,082,000	4124.08									38				0001
Purchased Call/SPX/SPXI13OSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/22/2023	Expire		5,747,000	4198.05									105				0001
Purchased Call/SPX/SPXI13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire		6,237,000	4145.58									(48)				0001
Purchased Call/SPX/SPXI13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/25/2023	Expire		4,951,000	4145.58									(74)				0001
Purchased Call/SPX/SPXI13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/02/2023	Expire		3,344,000	4179.83									(44)				0001
Purchased Call/SPX/SPXI13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/12/2023	Expire		4,273,000	4293.93									223				0001
Purchased Call/SPX/SPXI13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/13/2023	Expire		2,961,000	4298.86									96				0001
Purchased Call/SPX/SPXI13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/13/2023	Expire		3,943,000	4298.86									110				0001
Purchased Call/SPX/SPXI13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/15/2023	Expire		2,064,000	4369.01									(9)				0001
Purchased Call/SPX/SPXI13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/15/2023	Expire		5,037,000	4369.01									(35)				0001
Purchased Call/SPX/SPXI13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/16/2023	Expire		2,211,000	4372.59									(11)				0001
Purchased Call/SPX/SPXI13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2024	06/20/2023	Expire		3,452,680	4359									447				0001
Purchased Call/SPX/SPXI13IIST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		2,391,000	4365.69									(7)				0001
Purchased Call/SPX/SPXI13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/23/2023	Expire		2,531,000	4365.69									(9)				0001
Purchased Call/SPX/SPXJ132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	07/12/2023	Expire		1,806,000	4409.53									63				0001
Purchased Call/SPX/SPXI13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire		2,117,000	4348.33									91				0001
Purchased Call/SPX/SPXI13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2023	Expire		6,901,000	4348.33									452				0001
Purchased Call/SPX/SPXI132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire		6,820,000	4396.44									246				0001
Purchased Call/SPX/SPXI132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/03/2023	Expire		2,407,000	4396.44									191				0001
Purchased Call/SPX/SPXJ130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2023	Expire		4,203,000	4450.38									234				0001

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Purchased Call/SPX/SPXJ130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/07/2023	Expire		4,842,000	4446.82									4				0001
Purchased Call/SPX/SPXJ131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/10/2023	Expire		2,697,000	4411.59									220				0001
Purchased Call/SPX/SPXJ131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/11/2023	Expire		2,263,000	4398.95									105				0001
Purchased Call/SPX/SPXJ133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	07/20/2023	Expire		4,502,000	4554.98									16				0001
Purchased Call/SPX/SPXJ136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	08/01/2023	Expire		3,662,000	4582.23									219				0001
Purchased Call/SPX/SPXJ136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2023	Expire		5,911,000	4588.96									36				0001
Purchased Call/SPX/SPXJ137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/08/2023	Expire		4,359,000	4478.03									219				0001
Purchased Call/SPX/SPXJ138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire		5,265,000	4499.38									40				0001
Purchased Call/SPX/SPXJ138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/10/2023	Expire		3,019,000	4499.38									40				0001
Purchased Call/SPX/SPXJ139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/11/2023	Expire		3,219,000	4467.71									44				0001
Purchased Call/SPX/SPXJ133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	07/18/2023	Expire		1,030,000	4505.42									134				0001
Purchased Call/SPX/SPXJ13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2023	Expire		2,028,000	4489.72									32				0001
Purchased Call/SPX/SPXJ13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	08/22/2023	Expire		5,204,000	4369.71									552				0001
Purchased Call/SPX/SPXJ13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/19/2024	08/22/2023	Expire		3,673,000	4369.71									339				0001
Purchased Call/SPX/SPXJ13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/19/2024	08/22/2023	Expire		5,822,000	4369.71									618				0001
Purchased Call/SPX/SPXJ13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2023	Expire		2,814,000	4369.71									252				0001
Purchased Call/SPX/SPXJ13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2023	Expire		2,250,000	4399.77									38				0001
Purchased Call/SPX/SPXJ13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2023	Expire		2,123,000	4399.77									41				0001
Purchased Call/SPX/SPXJ13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2023	Expire		2,224,000	4399.77									50				0001
Purchased Call/SPX/SPXJ13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/24/2023	Expire		5,011,000	4387.55									51				0001
Purchased Call/SPX/SPXJ13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/25/2023	Expire		2,551,000	4436.01									63				0001
Purchased Call/SPX/SPXJ13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire		3,009,000	4405.71									223				0001
Purchased Call/SPX/SPXJ13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire		3,396,000	4405.71									312				0001
Purchased Call/SPX/SPXJ13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/29/2023	Expire		3,755,000	4405.71									443				0001
Purchased Call/SPX/SPXJ13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2023	08/29/2025	09/05/2023	Expire		1,080,687	4503									210				0001
Purchased Call/SPX/SPXJ13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire		2,129,000	4405.71									158				0001
Purchased Call/SPX/SPXJ13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2023	Expire		4,716,000	4405.71									569				0001
Purchased Call/SPX/SPXJ13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/01/2023	Expire		8,137,000	4514.87									97				0001
Purchased Call/SPX/SPXJ13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire		1,673,000	100									280				0001
Purchased Call/SPX/SPXJ13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire		5,109,000	4515.77									858				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire		3,120,000	4515.77									569				0001
Purchased Call/SPX/SPXJ13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/06/2023	Expire		2,714,000	4515.77									369				0001
Purchased Call/SPX/SPXJ13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire		2,788,000	4515.77									385				0001
Purchased Call/SPX/SPXJ13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire		6,972,000	4515.77									1,154				0001
Purchased Call/SPX/SPXJ13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/06/2023	Expire		4,014,000	4515.77									716				0001
Purchased Call/SPX/SPXJ13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/12/2023	Expire		2,018,000	4457.49									308				0001
Purchased Call/SPX/SPXJ13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/12/2023	Expire		6,540,000	4457.49									801				0001
Purchased Call/SPX/SPXJ131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	09/14/2023	Expire		1,023,000	105									17				0001
Purchased Call/SPX/SPXJ13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	10/05/2023	Expire		1,926,000	4229.45									83				0001
Purchased Call/SPX/SPXJ131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/19/2023	Expire		3,160,000	4450.32									284				0001
Purchased Call/SPX/SPXJ13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire		8,407,000	4274.51									140				0001
Purchased Call/SPX/SPXJ13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire		3,316,000	4274.51									69				0001
Purchased Call/SPX/SPXJ13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	09/29/2023	Expire		5,080,000	4274.51									330				0001
Purchased Call/SPX/SPXJ13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		3,904,000	4288.05									955				0001
Purchased Call/SPX/SPXJ13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire		2,310,000	4288.05									210				0001
Purchased Call/SPX/SPXJ13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire		2,925,000	4288.05									356				0001
Purchased Call/SPX/SPXJ13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2023	Expire		4,753,000	4288.05									655				0001
Purchased Call/SPX/SPXJ13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		1,269,497	4274									334				0001
Purchased Call/SPX/SPXJ13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/03/2023	Expire		4,914,557	4300									1,257				0001
Purchased Call/SPX/SPXJ13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	10/04/2023	Expire		1,640,572	4295									112				0001
Purchased Call/SPX/SPXJ13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/10/2023	Expire		4,596,323	4264									1,834				0001
Purchased Call/SPX/SPXJ130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/11/2023	Expire		3,852,000	4308.5									379				0001
Purchased Call/SPX/SPXJ130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/11/2023	Expire		2,782,000	4308.5									341				0001
Purchased Call/SPX/SPXJ130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/11/2023	Expire		3,092,000	4308.5									521				0001
Purchased Call/SPX/SPXJ130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire		3,605,000	4335.66									133				0001
Purchased Call/SPX/SPXJ130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2023	Expire		2,145,000	4335.66									88				0001
Purchased Call/SPX/SPXJ13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2023	Expire		2,990,000	4327.78									296				0001
Purchased Call/SPX/SPXJ130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		2,057,000	4373.2									64				0001
Purchased Call/SPX/SPXJ130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/19/2023	Expire		5,661,000	4373.2									230				0001
Purchased Call/SPX/SPXJ13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	11/07/2023	Expire		2,037,000	4314.32									1,074				0001

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Purchased Call/SPX/SPXJ130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	10/20/2023	Expire		2,856,000	4314.6									75				0001
Purchased Call/SPX/SPXJ13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2023	Expire		3,425,000	4224.16									265				0001
Purchased Call/SPX/SPXJ13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2023	Expire		3,582,000	4224.16									480				0001
Purchased Call/SPX/SPXJ13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	10/26/2023	Expire		2,129,000	4247.68									61				0001
Purchased Call/SPX/SPXJ13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2023	01/02/2024	10/26/2023	Expire		4,250,000	4000									(676)				0001
Purchased Call/SPX/SPXJ13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2023	01/12/2024	10/26/2023	Expire		12,750,000	4100									(538)				0001
Purchased Call/SPX/SPXJ13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire		3,575,000	4117.37									479				0001
Purchased Call/SPX/SPXJ13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/31/2023	Expire		5,815,000	4117.37									886				0001
Purchased Call/SPX/SPXJ13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/31/2023	Expire		3,747,000	4117.37									293				0001
Purchased Call/SPX/SPXJ13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2023	Expire		5,190,000	4117.37									729				0001
Purchased Call/SPX/SPXJ13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/29/2024	11/02/2023	Expire		2,025,746	4117									170				0001
Purchased Call/SPX/SPXJ13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/30/2024	11/02/2023	Expire		3,354,290	4167									401				0001
Purchased Call/SPX/SPXJ13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire		3,234,000	4317.78									468				0001
Purchased Call/SPX/SPXJ13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/06/2023	Expire		3,275,000	4317.78									523				0001
Purchased Call/SPX/SPXJ13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/11/2024	11/20/2023	Expire		2,009,367	4186									331				0001
Purchased Call/SPX/SPXJ13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire		5,576,000	4358.34									798				0001
Purchased Call/SPX/SPXJ13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/07/2023	Expire		2,221,000	4358.34									443				0001
Purchased Call/SPX/SPXJ13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2023	Expire		8,887,000	4358.34									1,429				0001
Purchased Call/SPX/SPXJ13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/10/2023	Expire		3,093,000	4382.78									150				0001
Purchased Call/SPX/SPXJ13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		1,174,000	4556.62									141				0001
Purchased Call/SPX/SPXJ13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/17/2023	Expire		5,924,000	4502.88									158				0001
Purchased Call/SPX/SPXJ13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/20/2023	Expire		5,606,000	4508.24									502				0001
Purchased Call/SPX/SPXJ13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/20/2023	Expire		3,266,000	4508.24									383				0001
Purchased Call/SPX/SPXJ13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2023	Expire		1,021,000	100									180				0001
Purchased Call/SPX/SPXJ13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/21/2023	Expire		3,616,000	4514.02									404				0001
Purchased Call/SPX/SPXJ13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/27/2023	Expire		2,367,000	4556.62									375				0001
Purchased Call/SPX/SPXK130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	11/29/2023	Expire		4,434,000	4550.43									130				0001
Purchased Call/SPX/SPXK131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/26/2024	12/01/2023	Expire		2,178,859	4558									219				0001
Purchased Call/SPX/SPXK132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	11/29/2024	12/07/2023	Expire		3,591,022	4551									404				0001
Purchased Call/SRM/SRM0210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	08/10/2023	Expire		6,313,000	100													0001

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Purchased Call/SPX/SPXK133$II	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2023	Expire		3,956,000	4622.44									298				0001
Purchased Call/SRM/SRM0210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	10/24/2023	Expire		3,327,000	100													0001
Purchased Call/SPX/SPXK134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/18/2023	Expire		6,244,000	4719.55									633				0001
Purchased Call/SPX/SPXK137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/27/2023	Expire		4,116,000	4754.63									1,040				0001
Purchased Call/SPX/SPXK137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2023	12/18/2024	12/27/2023	Expire		2,312,692	4720									1,136				0001
Purchased Call/SPX/SPXK138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/28/2023	Expire		2,776,000	4774.75									188				0001
Purchased Call/SRM/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	01/24/2023	Expire		1,588,000	100													0001
Purchased Call/SPX/SPXK136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2023	12/18/2024	12/26/2023	Expire		1,401,563	4751									180				0001
Purchased Call/SPX/SPXK135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	12/19/2023	Expire		1,299,000	4719.19									216				0001
Purchased Call/SPX/SPXK139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2023	12/26/2024	01/02/2024	Expire		3,242,055	4775									1,002				0001
Purchased Call/SPX/SPXK139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2024	Expire		1,466,000	100									203				0001
Purchased Call/UIB/UIB0000$O	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/31/2023	07/26/2024	08/02/2023	Expire		59,979	532.1									1				0001
Purchased Call/UIB/UIB0000$1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/01/2023	07/31/2024	08/03/2023	Expire		119,223	533.34									2				0001
Purchased Call/UIB/UIB0000$4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2023	08/04/2025	08/09/2023	Expire		85,324	530.56									3				0001
Purchased Call/UIB/UIB0000$A	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/10/2023	08/08/2025	08/14/2023	Expire		138,166	527.95									17				0001
Purchased Call/SPX/SPXK139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/03/2024	Expire		2,379,000	4769.83									209				0001
Purchased Call/SPX/SPXK139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/03/2024	Expire		3,205,000	4769.83									225				0001
Purchased Call/UIB/UIB0000$B	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/10/2023	08/09/2024	08/14/2023	Expire		194,002	527.95									23				0001
Purchased Call/UIB/UIB0000$J	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2023	08/15/2024	08/18/2023	Expire		428,479	527.23									8				0001
Purchased Call/UIB/UIB0000$O	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2023	08/18/2025	08/23/2023	Expire		549,847	525.08									19				0001
Purchased Call/UIB/UIB0000$P	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2023	08/16/2024	08/23/2023	Expire		503,393	525.08									11				0001
Purchased Call/UIB/UIB0001$1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2023	08/28/2024	08/31/2023	Expire		1,833,127	525.48									51				0001
Purchased Call/UIB/UIB0001$4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/31/2023	08/30/2024	09/05/2023	Expire		639,859	528.5									117				0001
Purchased Call/UIB/UIB0000$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2023	08/25/2025	08/30/2023	Expire		530,127	524.43									19				0001
Purchased Call/UIB/UIB0002$D	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2023	09/29/2025	10/04/2023	Expire		905,476	512.76									35				0001
Purchased Call/UIB/UIB0001$6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/01/2023	08/30/2024	09/06/2023	Expire		748,089	528.56									102				0001
Purchased Call/UIB/UIB0002$L	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/06/2023	10/03/2025	10/11/2023	Exercise		2,898,274	507.27		45,368	48,786	3,418			48,786		(45,275)				0001
Purchased Call/UIB/UIB0001$E	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/07/2023	09/06/2024	09/11/2023	Expire		362,454	527.46									51				0001
Purchased Call/UIB/UIB0001$II	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2023	09/19/2024	09/22/2023	Expire		1,602,612	524.3									53				0001
Purchased Call/UIB/UIB0003$B	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2023	10/23/2025	10/26/2023	Expire		3,053,770	501.7									133				0001

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Purchased Call/UIB/UIB0002S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2023	09/26/2024	09/29/2023	Exercise		1,666,505	513.6		2,427	2,357	(70)			2,357		(2,355)				0001
Purchased Call/UIB/UIB0003J	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2023	10/27/2025	11/01/2023	Expire		1,455,017	496.85									68				0001
Purchased Call/UIB/UIB0002SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2023	10/02/2024	10/05/2023	Exercise		3,152,353	511.98		2,871	1,980	(891)			1,980		(2,766)				0001
Purchased Call/UIB/UIB0003SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/02/2023	10/31/2025	11/06/2023	Expire		1,497,638	503.06									244				0001
Purchased Call/UIB/UIB0002SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2023	10/03/2024	10/06/2023	Expire		1,222,349	508.14									66				0001
Purchased Call/UIB/UIB0003SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/06/2025	11/09/2023	Exercise		4,087,252	512.22		7,665	8,823	1,158			8,823		(7,481)				0001
Purchased Call/UIB/UIB0002ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2023	10/10/2024	10/13/2023	Expire		1,021,199	513.96									56				0001
Purchased Call/UIB/UIB0003S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/19/2023	10/18/2024	10/23/2023	Exercise		1,137,315	512.65		1,351	1,744	393			1,744		(1,204)				0001
Purchased Call/UIB/UIB0003SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2023	10/24/2024	10/27/2023	Expire		1,658,271	502.51									112				0001
Purchased Call/UIB/UIB0003SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/08/2023	11/07/2025	11/10/2023	Expire		1,827,771	509.29									130				0001
Purchased Call/UIB/UIB0004S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/09/2023	11/07/2025	11/13/2023	Exercise		1,725,136	508.94		2,051	2,488	437			2,488		(1,836)				0001
Purchased Call/UIB/UIB0003SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2023	10/30/2024	11/02/2023	Exercise		4,198,750	499.57		3,050	3,930	881			3,930		(2,821)				0001
Purchased Call/UIB/UIB0004S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/10/2023	11/07/2025	11/14/2023	Exercise		1,925,524	507.36		2,732	3,239	507			3,239		(2,530)				0001
Purchased Call/UIB/UIB0004SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2023	11/14/2024	11/17/2023	Expire		1,446,624	515.32									154				0001
Purchased Call/UIB/UIB0004SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2023	11/20/2024	11/24/2023	Exercise		3,574,236	517.47		1,848	2,439	591			2,439		(1,251)				0001
Purchased Call/UIB/UIB0004S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2023	11/10/2025	11/15/2023	Expire		1,561,468	509.69									75				0001
Purchased Call/UIB/UIB0004S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/12/2025	11/16/2023	Expire		1,703,015	509.69									89				0001
Purchased Call/UIB/UIB0004SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/30/2023	11/28/2025	12/04/2023	Expire		1,566,080	519.02									217				0001
Purchased Call/UIB/UIB0005S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2023	12/06/2024	12/12/2023	Expire		1,737,460	519.55									312				0001
Purchased Call/UIB/UIB0005SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2023	12/13/2024	12/20/2023	Expire		2,496,685	529.04									262				0001
Purchased Call/UIB/UIB0005SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/11/2023	12/08/2025	12/13/2023	Expire		2,319,886	520.45									128				0001
Purchased Call/UIB/UIB0005SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/17/2024	12/21/2023	Expire		1,465,989	529.04									202				0001
Purchased Call/UIB/UIB0005SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/21/2023	12/20/2024	12/26/2023	Expire		1,549,880	527.95									440				0001
Purchased Call/UIB/UIB0006S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/27/2023	12/26/2024	12/29/2023	Expire		5,053,878	530.88									903				0001
Purchased Call/UIB/UIB0006S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2023	12/26/2025	01/03/2024	Expire		182,537	530.18									19				0001
Purchased Call/AIM/AIM0002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2022	11/08/2023	11/10/2023	Expire		221,596	2825.1				(3,949)					(3,949)				0001
Purchased Call/AIM/AIM0001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/07/2022	01/06/2023	01/10/2023	Expire		102,418	3207.3				(32)					(32)				0001
Purchased Call/AIM/AIM0001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/22/2022	02/22/2023	02/24/2023	Expire		276,784	3138.44				(900)					(900)				0001
Purchased Call/AIP/AIP000ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/05/2021	01/04/2023	01/06/2023	Expire		2,164,131	2454.22				(359)					(359)				0001
Purchased Call/AIM/AIM0001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/25/2022	04/21/2023	04/25/2023	Expire		157,875	3033.14				(1,075)					(1,075)				0001

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Purchased Call/AIM/AIM0001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2022	06/08/2023	06/12/2023	Expire		187,514	2985.47				(1,787)					(1,787)				0001
Purchased Call/AIP/AIP000FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2021	01/05/2023	01/09/2023	Expire		788,809	2461.72				(168)					(168)				0001
Purchased Call/AIM/AIM0002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2022	09/08/2023	09/12/2023	Expire		235,066	2898.09				(3,161)					(3,161)				0001
Purchased Call/AIM/AIM0002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2022	09/22/2023	09/26/2023	Expire		491,379	2861.33				(7,618)					(7,618)				0001
Purchased Call/AIP/AIP000FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/07/2021	01/06/2023	01/10/2023	Expire		708,606	2470.99				(192)					(192)				0001
Purchased Call/AIM/AIM0002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/21/2022	10/20/2023	10/24/2023	Expire		230,183	2809.37				(3,883)					(3,883)				0001
Purchased Call/AIP/AIP000FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/12/2021	01/11/2023	01/13/2023	Expire		2,363,220	2489.67				(1,188)					(1,188)				0001
Purchased Call/AIP/AIP000FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/12/2021	01/06/2023	01/10/2023	Expire		163,074	2491.2				(41)					(41)				0001
Purchased Call/AIP/AIP000FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/15/2021	01/13/2023	01/17/2023	Expire		928,581	2493.17				(536)					(536)				0001
Purchased Call/AIP/AIP000FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/26/2021	01/24/2023	01/26/2023	Expire		742,040	2499.63				(769)					(769)				0001
Purchased Call/AIP/AIP000GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/12/2021	02/10/2023	02/14/2023	Expire		1,413,189	2522.47				(2,817)					(2,817)				0001
Purchased Call/AIP/AIP000GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/16/2021	02/15/2023	02/17/2023	Expire		1,923,183	2526.98				(4,082)					(4,082)				0001
Purchased Call/AIP/AIP000HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/23/2021	02/21/2023	02/23/2023	Expire		694,073	2517.86				(1,594)					(1,594)				0001
Purchased Call/AIP/AIP000HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/25/2021	02/24/2023	02/28/2023	Expire		972,795	2511.93				(2,303)					(2,303)				0001
Purchased Call/AIM/AIM0001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/20/2022	05/22/2023	05/24/2023	Expire		260,866	2983.14				(2,229)					(2,229)				0001
Purchased Call/AIM/AIM0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/08/2022	07/07/2023	07/11/2023	Expire		375,396	2920.83				(4,173)					(4,173)				0001
Purchased Call/AIM/AIM0002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/22/2022	07/21/2023	07/25/2023	Expire		247,192	2943.86				(2,967)					(2,967)				0001
Purchased Call/AIM/AIM0002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2022	08/22/2023	08/24/2023	Expire		464,961	2930.75				(6,082)					(6,082)				0001
Purchased Call/AIP/AIP000ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/05/2021	01/03/2023	01/05/2023	Expire		595,965	2465.11				(58)					(58)				0001
Purchased Call/AIP/AIP000FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/08/2021	01/06/2023	01/10/2023	Expire		780,669	2486.84				(197)					(197)				0001
Purchased Call/AIP/AIP000HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/26/2021	02/24/2023	02/28/2023	Expire		2,122,144	2487.13				(6,060)					(6,060)				0001
Purchased Call/AIM/AIM0002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/23/2022	12/22/2023	12/27/2023	Exercise		84,219	2868.48			1,009	(702)			1,009		(1,711)				0001
Purchased Call/AIP/AIP000GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/10/2021	02/09/2023	02/13/2023	Expire		942,512	2520.22				(1,813)					(1,813)				0001
Purchased Call/AIP/AIP000FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2021	01/12/2023	01/16/2023	Expire		950,006	2494.96				(509)					(509)				0001
Purchased Call/AIP/AIP000FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/14/2021	01/13/2023	01/17/2023	Expire		1,839,515	2491.69				(1,095)					(1,095)				0001
Purchased Call/AIP/AIP000HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/19/2021	02/17/2023	02/22/2023	Expire		786,639	2517.86				(1,698)					(1,698)				0001
Purchased Call/AIP/AIP000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/01/2021	02/24/2023	02/28/2023	Expire		528,866	2490.07				(1,515)					(1,515)				0001
Purchased Call/AIP/AIP000HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/02/2021	03/01/2023	03/03/2023	Expire		2,383,371	2508.29				(6,549)					(6,549)				0001
Purchased Call/AIP/AIP000FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/19/2021	01/13/2023	01/17/2023	Expire		1,065,767	2485.87				(661)					(661)				0001
Purchased Call/AIP/AIP000HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/09/2021	03/07/2023	03/09/2023	Expire		729,734	2480.74				(2,446)					(2,446)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP000HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/02/2021	02/28/2023	03/02/2023	Expire		1,089,082	2490.07				(3,235)					(3,235)				0001
Purchased Call/AIP/AIP000FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/25/2021	01/20/2023	01/24/2023	Expire		828,502	2499.63				(759)					(759)				0001
Purchased Call/AIP/AIP0001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/15/2021	03/10/2023	03/14/2023	Expire		1,342,883	2505.24				(4,696)					(4,696)				0001
Purchased Call/AIP/AIP0001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2021	03/09/2023	03/13/2023	Expire		1,188,090	2488.72				(4,110)					(4,110)				0001
Purchased Call/AIP/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/28/2021	01/27/2023	01/31/2023	Expire		1,116,832	2461.88				(1,517)					(1,517)				0001
Purchased Call/AIP/AIP000FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2021	01/19/2023	01/23/2023	Expire		3,243,212	2494.03				(2,992)					(2,992)				0001
Purchased Call/AIP/AIP0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/03/2021	02/02/2023	02/06/2023	Expire		2,397,387	2489.99				(3,961)					(3,961)				0001
Purchased Call/AIP/AIP0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/23/2021	03/22/2023	03/24/2023	Expire		2,376,477	2503.62				(8,914)					(8,914)				0001
Purchased Call/AIP/AIP000FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2021	01/18/2023	01/20/2023	Expire		626,638	2485.87				(573)					(573)				0001
Purchased Call/AIP/AIP0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/16/2021	03/15/2023	03/17/2023	Expire		1,431,829	2510.88				(4,992)					(4,992)				0001
Purchased Call/AIP/AIP000HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/18/2021	02/17/2023	02/22/2023	Expire		1,499,984	2515.95				(3,456)					(3,456)				0001
Purchased Call/AIP/AIP0001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/25/2021	03/24/2023	03/28/2023	Expire		1,348,490	2491.18				(5,805)					(5,805)				0001
Purchased Call/AIP/AIP000HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2021	02/23/2023	02/27/2023	Expire		1,430,023	2501.79				(3,689)					(3,689)				0001
Purchased Call/AIP/AIP000FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/22/2021	01/20/2023	01/24/2023	Expire		2,242,873	2500.89				(2,022)					(2,022)				0001
Purchased Call/AIP/AIP0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/18/2021	03/17/2023	03/21/2023	Expire		1,126,311	2496				(4,266)					(4,266)				0001
Purchased Call/AIP/AIP000HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/26/2021	01/23/2023	01/25/2023	Expire		54,992	2499.63				(58)					(58)				0001
Purchased Call/AIP/AIP000HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/04/2021	03/03/2023	03/07/2023	Expire		349,990	2485.02				(968)					(968)				0001
Purchased Call/AIP/AIP000FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/26/2021	01/25/2023	01/27/2023	Expire		1,698,212	2497.37				(1,837)					(1,837)				0001
Purchased Call/AIP/AIP0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/23/2021	03/21/2023	03/23/2023	Expire		461,305	2499.62				(1,739)					(1,739)				0001
Purchased Call/AIP/AIP000JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/01/2021	03/31/2023	04/04/2023	Expire		1,523,384	2514.08				(6,904)					(6,904)				0001
Purchased Call/AIP/AIP0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/12/2021	03/10/2023	03/14/2023	Expire		1,246,045	2504.16				(4,229)					(4,229)				0001
Purchased Call/AIP/AIP0001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/29/2021	03/29/2023	03/31/2023	Expire		1,624,509	2496.37				(7,198)					(7,198)				0001
Purchased Call/AIP/AIP000JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/07/2021	04/06/2023	04/10/2023	Expire		555,701	2519.05				(2,720)					(2,720)				0001
Purchased Call/AIP/AIP0000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/29/2021	01/27/2023	01/31/2023	Expire		1,480,992	2476.12				(1,880)					(1,880)				0001
Purchased Call/AIP/AIP0001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2021	03/16/2023	03/20/2023	Expire		592,909	2506.38				(2,129)					(2,129)				0001
Purchased Call/AIP/AIP0001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/29/2021	03/24/2023	03/28/2023	Expire		750,078	2501.26				(2,974)					(2,974)				0001
Purchased Call/AIP/AIP000JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/05/2021	04/05/2023	04/07/2023	Expire		1,495,934	2520.66				(6,935)					(6,935)				0001
Purchased Call/AIP/AIP0000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/02/2021	01/31/2023	02/02/2023	Expire		680,083	2461.66				(1,188)					(1,188)				0001
Purchased Call/AIM/AIM0001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2022	06/22/2023	06/26/2023	Expire		496,183	2925.69				(5,138)					(5,138)				0001
Purchased Call/AIM/AIM0002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/07/2022	10/06/2023	01/23/2023	Exercise		363,044	2836.77			2,395	(3,098)			2,395		(5,493)				0001

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Purchased Call/AIP/AIP000ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2021	03/23/2023	03/27/2023	Expire		733,962	2495.62				(2,800)					(2,800)				0001
Purchased Call/AIM/AIM0002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2022	11/22/2023	11/27/2023	Expire		313,246	2859.25				(6,311)					(6,311)				0001
Purchased Call/AIP/AIP000KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/10/2021	05/05/2023	05/09/2023	Expire		899,995	2540.42				(5,089)					(5,089)				0001
Purchased Call/AIP/AIP000LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2021	05/12/2023	05/16/2023	Expire		652,336	2496.45				(4,404)					(4,404)				0001
Purchased Call/AIP/AIP000JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/12/2021	04/06/2023	04/10/2023	Expire		1,027,788	2528.01				(4,839)					(4,839)				0001
Purchased Call/AIP/AIP000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/05/2021	02/03/2023	02/07/2023	Expire		959,463	2501.86				(1,691)					(1,691)				0001
Purchased Call/AIP/AIP000JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/01/2021	04/04/2023	04/06/2023	Expire		463,570	2514.08				(2,188)					(2,188)				0001
Purchased Call/AIP/AIP000JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/15/2021	04/14/2023	04/18/2023	Expire		766,140	2529.35				(4,200)					(4,200)				0001
Purchased Call/AIP/AIP000LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/01/2021	06/01/2023	06/05/2023	Expire		1,687,516	2540.17				(12,609)					(12,609)				0001
Purchased Call/AIP/AIP000JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/13/2021	04/13/2023	04/17/2023	Expire		1,133,188	2532.19				(5,664)					(5,664)				0001
Purchased Call/AIP/AIP000GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/09/2021	02/08/2023	02/10/2023	Expire		3,667,077	2517.49				(7,042)					(7,042)				0001
Purchased Call/AIP/AIP000FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/12/2021	01/10/2023	01/12/2023	Expire		758,720	2491.2				(343)					(343)				0001
Purchased Call/AIP/AIP000LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2021	05/30/2023	06/01/2023	Expire		138,456	2539.54				(1,025)					(1,025)				0001
Purchased Call/AIP/AIP000MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2021	06/06/2023	06/08/2023	Expire		748,736	2541.19				(6,011)					(6,011)				0001
Purchased Call/AIP/AIP000JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/16/2021	04/14/2023	04/18/2023	Expire		1,027,854	2541.99				(5,023)					(5,023)				0001
Purchased Call/AIP/AIP000FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2021	01/17/2023	01/19/2023	Expire		481,140	2485.87				(415)					(415)				0001
Purchased Call/AIP/AIP000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/27/2021	04/27/2023	05/01/2023	Expire		1,277,993	2546.08				(7,384)					(7,384)				0001
Purchased Call/AIP/AIP000MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/17/2021	06/16/2023	06/21/2023	Expire		765,285	2543.06				(6,240)					(6,240)				0001
Purchased Call/AIP/AIP000FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/21/2021	01/20/2023	01/24/2023	Expire		1,057,947	2502.3				(976)					(976)				0001
Purchased Call/AIP/AIP000GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/11/2021	02/10/2023	02/14/2023	Expire		714,751	2519.3				(1,445)					(1,445)				0001
Purchased Call/AIP/AIP000JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/19/2021	04/19/2023	04/21/2023	Expire		1,128,666	2536.37				(5,932)					(5,932)				0001
Purchased Call/AIP/AIP000NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/25/2021	06/23/2023	06/27/2023	Expire		795,749	2569.34				(6,709)					(6,709)				0001
Purchased Call/AIP/AIP000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2021	05/19/2023	05/23/2023	Expire		1,069,393	2513.86				(8,782)					(8,782)				0001
Purchased Call/AIP/AIP000GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/01/2021	01/27/2023	01/31/2023	Expire		1,242,769	2461.66				(1,731)					(1,731)				0001
Purchased Call/AIP/AIP000GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/08/2021	02/03/2023	02/07/2023	Expire		594,670	2508.84				(1,025)					(1,025)				0001
Purchased Call/AIP/AIP000GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/16/2021	02/14/2023	02/16/2023	Expire		986,836	2526.98				(2,089)					(2,089)				0001
Purchased Call/AIP/AIP000NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2021	06/29/2023	07/03/2023	Expire		950,456	2566.72				(8,356)					(8,356)				0001
Purchased Call/AIP/AIP000KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/22/2021	04/21/2023	04/25/2023	Expire		938,751	2539.36				(5,032)					(5,032)				0001
Purchased Call/AIP/AIP000LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/25/2021	05/25/2023	05/30/2023	Expire		918,721	2531.47				(6,634)					(6,634)				0001
Purchased Call/AIP/AIP000KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/26/2021	04/26/2023	04/28/2023	Expire		1,800,693	2546.14				(10,050)					(10,050)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP000HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2021	02/16/2023	02/21/2023	Expire		1,327,668	2520.73				(2,902)					(2,902)				0001
Purchased Call/AIP/AIP000HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/19/2021	02/17/2023	02/22/2023	Expire		542,916	2508.39				(1,270)					(1,270)				0001
Purchased Call/AIP/AIP000NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2021	06/30/2023	07/05/2023	Expire		1,164,832	2571.94				(9,906)					(9,906)				0001
Purchased Call/AIP/AIP000NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/13/2021	07/11/2023	07/13/2023	Expire		1,327,541	2567.53				(11,626)					(11,626)				0001
Purchased Call/AIP/AIP000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2021	03/02/2023	03/06/2023	Expire		1,610,677	2498.8				(4,213)					(4,213)				0001
Purchased Call/AIP/AIP000LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/28/2021	05/31/2023	06/02/2023	Expire		995,250	2539.54				(7,329)					(7,329)				0001
Purchased Call/AIP/AIP000HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/23/2021	02/22/2023	02/24/2023	Expire		2,630,093	2504.35				(6,692)					(6,692)				0001
Purchased Call/AIP/AIP0000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2021	07/25/2023	07/27/2023	Expire		811,735	2548.54				(8,181)					(8,181)				0001
Purchased Call/AIP/AIP000HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/09/2021	03/08/2023	03/10/2023	Expire		1,090,779	2474.32				(3,904)					(3,904)				0001
Purchased Call/AIP/AIP000LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/28/2021	05/26/2023	05/31/2023	Expire		982,771	2539.54				(7,032)					(7,032)				0001
Purchased Call/AIP/AIP000KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/27/2021	04/25/2023	04/27/2023	Expire		954,385	2544.28				(5,381)					(5,381)				0001
Purchased Call/AIP/AIP000HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/05/2021	03/03/2023	03/07/2023	Expire		755,807	2470.36				(2,397)					(2,397)				0001
Purchased Call/AIP/AIP000MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/03/2021	06/02/2023	06/06/2023	Expire		1,020,440	2534.26				(7,950)					(7,950)				0001
Purchased Call/AIP/AIP000PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2021	08/16/2023	08/18/2023	Expire		1,846,707	2558.36				(19,930)					(19,930)				0001
Purchased Call/AIP/AIP0001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/16/2021	03/14/2023	03/16/2023	Expire		597,049	2505.24				(2,131)					(2,131)				0001
Purchased Call/AIP/AIP0001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2021	03/17/2023	03/21/2023	Expire		570,738	2499.62				(2,123)					(2,123)				0001
Purchased Call/AIP/AIP000KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2021	04/28/2023	05/02/2023	Expire		975,116	2543.49				(5,608)					(5,608)				0001
Purchased Call/AIP/AIP000MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2021	06/08/2023	06/12/2023	Expire		902,434	2549.97				(6,918)					(6,918)				0001
Purchased Call/AIP/AIP0001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/25/2021	03/24/2023	03/28/2023	Expire		584,164	2487.18				(2,594)					(2,594)				0001
Purchased Call/AIP/AIP000HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2021	03/03/2023	03/07/2023	Expire		462,137	2480.74				(1,366)					(1,366)				0001
Purchased Call/AIP/AIP000KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/04/2021	05/02/2023	05/04/2023	Expire		470,629	2539.96				(2,692)					(2,692)				0001
Purchased Call/AIP/AIP000KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2021	05/05/2023	05/09/2023	Expire		1,219,088	2531.24				(7,151)					(7,151)				0001
Purchased Call/AIP/AIP000PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2021	08/15/2023	08/17/2023	Expire		574,647	2558.65				(6,026)					(6,026)				0001
Purchased Call/AIP/AIP000JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2021	03/31/2023	04/04/2023	Expire		506,576	2504.78				(2,317)					(2,317)				0001
Purchased Call/AIP/AIP0001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/30/2021	03/30/2023	04/03/2023	Expire		933,644	2499.46				(4,217)					(4,217)				0001
Purchased Call/AIP/AIP000MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/15/2021	06/14/2023	06/16/2023	Expire		1,896,999	2554.33				(14,634)					(14,634)				0001
Purchased Call/AIP/AIP0000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2021	08/30/2023	09/01/2023	Expire		1,667,131	2581.29				(20,038)					(20,038)				0001
Purchased Call/AIP/AIP000MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/15/2021	06/13/2023	06/15/2023	Expire		591,227	2554.45				(4,546)					(4,546)				0001
Purchased Call/AIP/AIP000NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/13/2021	07/13/2023	07/17/2023	Expire		572,985	2554.3				(5,102)					(5,102)				0001
Purchased Call/AIP/AIP000KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/11/2021	05/11/2023	05/15/2023	Expire		976,160	2521.26				(5,715)					(5,715)				0001

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Purchased Call/AIP/AIP000JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2021	04/06/2023	04/10/2023	Expire		957,436	2522.54				(4,481)					(4,481)				0001
Purchased Call/AIP/AIP000JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/08/2021	04/06/2023	04/10/2023	Expire		793,133	2523.49				(3,814)					(3,814)				0001
Purchased Call/AIP/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/15/2021	07/14/2023	07/18/2023	Expire		704,694	2534.37				(6,315)					(6,315)				0001
Purchased Call/AIP/AIP0000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2021	08/31/2023	09/05/2023	Expire		1,857,232	2579.34				(23,137)					(23,137)				0001
Purchased Call/AIP/AIP000JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/20/2021	04/18/2023	04/20/2023	Expire		410,735	2541.99				(2,061)					(2,061)				0001
Purchased Call/AIP/AIP000KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/30/2021	04/28/2023	05/02/2023	Expire		890,965	2539.96				(5,111)					(5,111)				0001
Purchased Call/AIP/AIP000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2021	05/18/2023	05/22/2023	Expire		734,999	2515				(5,312)					(5,312)				0001
Purchased Call/AIP/AIP0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/20/2021	07/20/2023	07/24/2023	Expire		1,275,989	2531.63				(13,557)					(13,557)				0001
Purchased Call/AIP/AIP0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2021	09/06/2023	09/08/2023	Expire		362,833	2588.52				(4,100)					(4,100)				0001
Purchased Call/AIP/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/10/2021	09/08/2023	09/12/2023	Expire		546,585	2563.83				(6,743)					(6,743)				0001
Purchased Call/AIP/AIP000KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/03/2021	05/03/2023	05/05/2023	Expire		1,536,678	2540.15				(8,882)					(8,882)				0001
Purchased Call/AIP/AIP000KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/07/2021	05/05/2023	05/09/2023	Expire		550,411	2530.16				(3,547)					(3,547)				0001
Purchased Call/AIP/AIP000RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/17/2021	09/18/2023	09/20/2023	Expire		784,275	2562.35				(9,175)					(9,175)				0001
Purchased Call/AIP/AIP000LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/18/2021	05/16/2023	05/18/2023	Expire		599,563	2520.02				(3,911)					(3,911)				0001
Purchased Call/AIP/AIP000LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2021	05/26/2023	05/31/2023	Expire		716,235	2536.14				(5,174)					(5,174)				0001
Purchased Call/AIP/AIP0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/20/2021	07/18/2023	07/20/2023	Expire		620,951	2522.96				(6,740)					(6,740)				0001
Purchased Call/AIP/AIP000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/14/2021	05/12/2023	05/16/2023	Expire		786,605	2520.02				(5,099)					(5,099)				0001
Purchased Call/AIP/AIP000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/12/2021	04/12/2023	04/14/2023	Expire		2,527,832	2529.14				(12,693)					(12,693)				0001
Purchased Call/AIP/AIP000RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2021	09/22/2023	09/26/2023	Expire		815,792	2555.87				(11,363)					(11,363)				0001
Purchased Call/AIP/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/23/2021	07/21/2023	07/25/2023	Expire		2,151,090	2542.72				(22,189)					(22,189)				0001
Purchased Call/AIP/AIP000MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/11/2021	06/09/2023	06/13/2023	Expire		1,295,617	2550.88				(10,328)					(10,328)				0001
Purchased Call/AIP/AIP000LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/20/2021	05/19/2023	05/23/2023	Expire		1,084,153	2525.08				(7,796)					(7,796)				0001
Purchased Call/AIP/AIP000KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/23/2021	04/21/2023	04/25/2023	Expire		807,661	2536.13				(4,316)					(4,316)				0001
Purchased Call/AIP/AIP000MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/17/2021	06/16/2023	06/21/2023	Expire		1,010,030	2542.46				(8,142)					(8,142)				0001
Purchased Call/AIP/AIP0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2021	07/27/2023	07/31/2023	Expire		1,035,795	2543.14				(11,291)					(11,291)				0001
Purchased Call/AIP/AIP000KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/23/2021	04/21/2023	04/25/2023	Expire		685,827	2544.28				(3,742)					(3,742)				0001
Purchased Call/AIP/AIP000SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2021	10/06/2023	10/11/2023	Expire		783,264	2534.34				(11,495)					(11,495)				0001
Purchased Call/AIP/AIP000LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/25/2021	05/24/2023	05/26/2023	Expire		2,585,097	2532.15				(18,244)					(18,244)				0001
Purchased Call/AIP/AIP000KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/04/2021	05/04/2023	05/08/2023	Expire		664,666	2533.14				(3,982)					(3,982)				0001
Purchased Call/AIP/AIP000PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2021	08/04/2023	08/08/2023	Expire		664,321	2556.95				(7,044)					(7,044)				0001

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Purchased Call/AIP/AIP000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2021	06/22/2023	06/26/2023	Expire		755,239	2553.42				(6,556)					(6,556)				0001
Purchased Call/AIP/AIP000PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/20/2021	08/21/2023	08/23/2023	Expire		89,302	2555.24				(1,029)					(1,029)				0001
Purchased Call/AIP/AIP000SSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/11/2021	10/06/2023	07/25/2023	Exercise		1,525,898	2539.27			17	(20,517)			17		(20,535)				0001
Purchased Call/AIP/AIP000KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/11/2021	05/10/2023	05/12/2023	Expire		1,249,992	2526.92				(7,289)					(7,289)				0001
Purchased Call/AIP/AIP000LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/17/2021	05/17/2023	05/19/2023	Expire		1,659,700	2518.06				(10,871)					(10,871)				0001
Purchased Call/AIP/AIP000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2021	06/09/2023	06/13/2023	Expire		1,292,796	2546.14				(10,244)					(10,244)				0001
Purchased Call/AIP/AIP000PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/20/2021	08/18/2023	08/22/2023	Expire		1,062,101	2544.32				(13,231)					(13,231)				0001
Purchased Call/AIP/AIP000LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/21/2021	05/19/2023	05/23/2023	Expire		718,322	2524.99				(5,036)					(5,036)				0001
Purchased Call/AIP/AIP000NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2021	06/30/2023	07/05/2023	Expire		698,645	2564.93				(6,443)					(6,443)				0001
Purchased Call/AIP/AIP000SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2021	10/12/2023	10/16/2023	Expire		799,737	2536.08				(11,934)					(11,934)				0001
Purchased Call/AIP/AIP000PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2021	08/24/2023	08/28/2023	Expire		681,674	2568.2				(8,058)					(8,058)				0001
Purchased Call/AIP/AIP000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/18/2021	06/16/2023	06/21/2023	Expire		1,701,701	2528.38				(14,571)					(14,571)				0001
Purchased Call/AIP/AIP000MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/07/2021	06/02/2023	06/06/2023	Expire		1,297,786	2541.19				(9,975)					(9,975)				0001
Purchased Call/AIP/AIP000NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2021	07/06/2023	07/10/2023	Expire		2,994,553	2562.67				(26,251)					(26,251)				0001
Purchased Call/AIP/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/27/2021	08/25/2023	08/29/2023	Expire		1,160,932	2566.39				(14,581)					(14,581)				0001
Purchased Call/AIP/AIP000NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/24/2021	06/23/2023	06/27/2023	Expire		855,854	2563.09				(7,430)					(7,430)				0001
Purchased Call/AIP/AIP000SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2021	10/11/2023	10/13/2023	Expire		1,522,825	2532.68				(22,699)					(22,699)				0001
Purchased Call/AIP/AIP000MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2021	06/07/2023	06/09/2023	Expire		2,032,855	2545.46				(16,030)					(16,030)				0001
Purchased Call/AIP/AIP0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2021	08/29/2023	08/31/2023	Expire		939,751	2578.05				(11,314)					(11,314)				0001
Purchased Call/AIP/AIP0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/16/2021	07/14/2023	07/18/2023	Expire		474,973	2522.96				(4,458)					(4,458)				0001
Purchased Call/AIP/AIP000MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/14/2021	06/09/2023	06/13/2023	Expire		778,213	2554.45				(6,081)					(6,081)				0001
Purchased Call/AIP/AIP000NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/29/2021	06/28/2023	06/30/2023	Expire		2,730,699	2567.69				(23,909)					(23,909)				0001
Purchased Call/AIP/AIP0000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2021	09/07/2023	09/11/2023	Expire		1,725,895	2578.56				(20,732)					(20,732)				0001
Purchased Call/AIP/AIP000MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2021	06/21/2023	06/23/2023	Expire		1,404,594	2547.39				(12,204)					(12,204)				0001
Purchased Call/AIP/AIP0000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/22/2021	07/21/2023	07/25/2023	Expire		1,235,149	2547.75				(12,358)					(12,358)				0001
Purchased Call/AIP/AIP000SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/21/2021	10/20/2023	10/24/2023	Expire		1,478,111	2583.33				(21,678)					(21,678)				0001
Purchased Call/AIP/AIP000NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/09/2021	07/07/2023	07/11/2023	Expire		302,276	2567.53				(2,845)					(2,845)				0001
Purchased Call/AIP/AIP000NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/29/2021	06/27/2023	06/29/2023	Expire		263,332	2569.34				(2,245)					(2,245)				0001
Purchased Call/AIP/AIP0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2021	07/26/2023	07/28/2023	Expire		1,109,743	2550.84				(11,033)					(11,033)				0001
Purchased Call/AIP/AIP0000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2021	09/14/2023	09/18/2023	Expire		1,425,303	2557.53				(19,115)					(19,115)				0001

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Purchased Call/AIP/AIP000NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/02/2021	07/05/2023	07/07/2023	Expire		925,055	2571.94				(7,782)					(7,782)				0001
Purchased Call/AIP/AIP000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/29/2021	07/28/2023	08/01/2023	Expire		806,813	2551.67				(8,516)					(8,516)				0001
Purchased Call/AIP/AIP0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/29/2021	07/28/2023	08/01/2023	Expire		1,944,636	2557.17				(19,643)					(19,643)				0001
Purchased Call/AIP/AIP000PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2021	08/08/2023	08/10/2023	Expire		1,225,674	2556.95				(13,050)					(13,050)				0001
Purchased Call/AIP/AIP000PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/23/2021	08/23/2023	08/25/2023	Expire		1,488,850	2563.68				(17,747)					(17,747)				0001
Purchased Call/AIP/AIP000NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2021	07/07/2023	07/11/2023	Expire		959,682	2553.69				(8,458)					(8,458)				0001
Purchased Call/AIP/AIP000RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2021	09/21/2023	09/25/2023	Expire		991,256	2541.6				(14,104)					(14,104)				0001
Purchased Call/AIP/AIP000SSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/21/2021	10/20/2023	10/24/2023	Expire		1,473,509	2573.05				(23,196)					(23,196)				0001
Purchased Call/AIP/AIP000NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/13/2021	07/12/2023	07/14/2023	Expire		1,419,366	2570.57				(12,099)					(12,099)				0001
Purchased Call/AIP/AIP0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2021	08/03/2023	08/07/2023	Expire		1,449,855	2557.26				(15,311)					(15,311)				0001
Purchased Call/AIP/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/24/2021	08/22/2023	08/24/2023	Expire		1,334,193	2555.24				(16,587)					(16,587)				0001
Purchased Call/AIP/AIP0000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/15/2021	07/14/2023	07/18/2023	Expire		1,260,172	2541.13				(11,510)					(11,510)				0001
Purchased Call/AIP/AIP0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/02/2021	09/01/2023	09/06/2023	Expire		821,707	2589.49				(9,457)					(9,457)				0001
Purchased Call/AIP/AIP0000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2021	08/01/2023	08/03/2023	Expire		783,801	2552.93				(8,428)					(8,428)				0001
Purchased Call/AIP/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/23/2021	07/24/2023	07/26/2023	Expire		108,937	2548.54				(1,143)					(1,143)				0001
Purchased Call/AIP/AIP000TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2021	10/24/2023	10/26/2023	Expire		1,110,666	2585.59				(16,306)					(16,306)				0001
Purchased Call/AIP/AIP000RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/24/2021	09/22/2023	09/26/2023	Expire		702,470	2568.82				(8,824)					(8,824)				0001
Purchased Call/AIP/AIP000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2021	08/10/2023	08/14/2023	Expire		1,130,392	2553.38				(12,596)					(12,596)				0001
Purchased Call/AIP/AIP000PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/05/2021	08/04/2023	08/08/2023	Expire		888,315	2553.51				(9,672)					(9,672)				0001
Purchased Call/AIP/AIP000TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2021	11/01/2023	11/03/2023	Expire		2,576,048	2601.51				(39,692)					(39,692)				0001
Purchased Call/AIP/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2021	08/11/2023	08/15/2023	Expire		1,204,181	2556.67				(13,478)					(13,478)				0001
Purchased Call/AIP/AIP000RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2021	09/29/2023	10/03/2023	Expire		922,471	2545.43				(11,412)					(11,412)				0001
Purchased Call/AIP/AIP0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/09/2021	09/08/2023	09/12/2023	Expire		803,151	2571.25				(9,626)					(9,626)				0001
Purchased Call/AIP/AIP000TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2021	10/27/2023	10/31/2023	Expire		575,615	2592.16				(8,954)					(8,954)				0001
Purchased Call/AIP/AIP000PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/06/2021	08/04/2023	08/08/2023	Expire		605,161	2560.01				(6,325)					(6,325)				0001
Purchased Call/AIP/AIP000RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2021	09/20/2023	09/22/2023	Expire		1,274,839	2541.08				(16,854)					(16,854)				0001
Purchased Call/AIP/AIP000TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/05/2021	11/03/2023	11/07/2023	Expire		760,594	2609.33				(11,599)					(11,599)				0001
Purchased Call/AIP/AIP000PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/13/2021	08/11/2023	08/15/2023	Expire		768,096	2558.36				(8,440)					(8,440)				0001
Purchased Call/AIP/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2021	10/05/2023	10/10/2023	Expire		1,857,113	2533.15				(27,449)					(27,449)				0001
Purchased Call/AIP/AIP0000SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/14/2021	10/13/2023	10/17/2023	Expire		1,086,371	2541.16				(17,028)					(17,028)				0001

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Purchased Call/AIP/AIP000PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/20/2021	08/18/2023	08/22/2023	Expire		807,959	2555.24				(9,588)					(9,588)				0001
Purchased Call/AIP/AIP000TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/28/2021	10/27/2023	10/31/2023	Expire		1,365,107	2571.8				(21,651)					(21,651)				0001
Purchased Call/AIP/AIP0000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/27/2021	08/28/2023	08/30/2023	Expire		24,008	2578.05				(285)					(285)				0001
Purchased Call/AIP/AIP0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2021	09/01/2023	09/06/2023	Expire		1,791,825	2588.52				(20,376)					(20,376)				0001
Purchased Call/AIP/AIP000PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2021	08/17/2023	08/21/2023	Expire		1,024,506	2552.65				(11,387)					(11,387)				0001
Purchased Call/AIP/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2021	10/13/2023	10/17/2023	Expire		990,226	2559.98				(14,794)					(14,794)				0001
Purchased Call/AIP/AIP000TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2021	11/09/2023	11/13/2023	Expire		2,417,967	2610.72				(34,584)					(34,584)				0001
Purchased Call/AIP/AIP0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2021	11/14/2023	11/16/2023	Expire		1,002,936	2604.15				(15,807)					(15,807)				0001
Purchased Call/AIP/AIP0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2021	09/08/2023	09/12/2023	Expire		1,198,217	2572.99				(14,377)					(14,377)				0001
Purchased Call/AIP/AIP000PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/19/2021	08/18/2023	08/22/2023	Expire		681,854	2542.24				(8,316)					(8,316)				0001
Purchased Call/AIP/AIP000USE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2021	11/20/2023	11/22/2023	Expire		89,309	2588.66				(1,320)					(1,320)				0001
Purchased Call/AIP/AIP000USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2021	11/28/2023	11/30/2023	Expire		988,695	2546.41				(14,253)					(14,253)				0001
Purchased Call/AIP/AIP000USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2021	11/17/2023	11/21/2023	Expire		560,885	2588.66				(8,101)					(8,101)				0001
Purchased Call/AIP/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2021	10/19/2023	10/23/2023	Expire		1,277,807	2569.22				(19,626)					(19,626)				0001
Purchased Call/AIP/AIP000VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2021	12/05/2023	12/07/2023	Expire		1,739,256	2503.68				(32,524)					(32,524)				0001
Purchased Call/AIP/AIP0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/10/2021	09/11/2023	09/13/2023	Expire		41,225	2563.83				(518)					(518)				0001
Purchased Call/AIP/AIP000RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2021	09/15/2023	09/19/2023	Expire		1,138,743	2566.96				(14,250)					(14,250)				0001
Purchased Call/AIP/AIP0000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2021	08/25/2023	08/29/2023	Expire		1,219,506	2572.66				(14,386)					(14,386)				0001
Purchased Call/AIP/AIP000SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2021	10/17/2023	10/19/2023	Expire		1,675,353	2559.98				(26,103)					(26,103)				0001
Purchased Call/AIP/AIP000USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/23/2021	11/22/2023	11/27/2023	Expire		2,493,699	2566.07				(38,141)					(38,141)				0001
Purchased Call/AIP/AIP000VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/10/2021	12/11/2023	12/13/2023	Expire		74,676	2520.04				(1,265)					(1,265)				0001
Purchased Call/AIP/AIP000IISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/31/2021	12/29/2023	01/03/2024	Expire		85,721	2532.14				(1,530)					(1,530)				0001
Purchased Call/AIP/AIP0000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/02/2021	09/01/2023	09/06/2023	Expire		1,258,467	2584.91				(14,893)					(14,893)				0001
Purchased Call/AIP/AIP000RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2021	09/19/2023	09/21/2023	Expire		807,601	2562.35				(9,438)					(9,438)				0001
Purchased Call/AIP/AIP000TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/29/2021	10/30/2023	11/01/2023	Expire		179,486	2592.16				(2,677)					(2,677)				0001
Purchased Call/AIP/AIP000IISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/31/2021	12/29/2023	01/03/2024	Expire		553,285	2534.17				(9,637)					(9,637)				0001
Purchased Call/AIP/AIP000RSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/24/2021	09/22/2023	09/26/2023	Expire		2,463,251	2569.64				(31,463)					(31,463)				0001
Purchased Call/AIP/AIP000TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/02/2021	10/31/2023	11/02/2023	Expire		2,503,171	2592.16				(40,034)					(40,034)				0001
Purchased Call/AIP/AIP000IISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/04/2022	01/04/2023	01/06/2023	Expire		2,633,808	2524.71				(499)					(499)				0001
Purchased Call/AIP/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/05/2021	11/03/2023	11/07/2023	Expire		987,664	2611.36				(14,777)					(14,777)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP000QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2021	09/05/2023	09/07/2023	Expire		808,421	2588.52				(9,090)					(9,090)				0001
Purchased Call/AIP/AIP000USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/24/2021	11/24/2023	11/28/2023	Expire		619,088	2572.83				(8,754)					(8,754)				0001
Purchased Call/AIP/AIP000RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2021	09/29/2023	10/03/2023	Expire		693,389	2539.05				(9,113)					(9,113)				0001
Purchased Call/AIP/AIP000IISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/06/2022	01/06/2023	01/10/2023	Expire		2,727,579	2504.61				(938)					(938)				0001
Purchased Call/AIP/AIP000VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2021	12/13/2023	12/15/2023	Expire		2,490,920	2518.95				(43,031)					(43,031)				0001
Purchased Call/AIP/AIP000SS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2021	10/03/2023	10/05/2023	Expire		968,444	2539.05				(12,884)					(12,884)				0001
Purchased Call/AIP/AIP000QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2021	09/13/2023	09/15/2023	Expire		2,283,696	2564.53				(28,613)					(28,613)				0001
Purchased Call/AIP/AIP000SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/08/2021	10/09/2023	10/11/2023	Expire		289,668	2539.27				(3,022)					(3,022)				0001
Purchased Call/AIP/AIP000IISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/11/2022	01/11/2023	01/13/2023	Expire		3,361,089	2504.33				(2,213)					(2,213)				0001
Purchased Call/AIP/AIP000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2021	11/15/2023	11/17/2023	Expire		2,632,956	2601.06				(41,316)					(41,316)				0001
Purchased Call/AIP/AIP000RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2021	09/12/2023	09/14/2023	Expire		1,291,683	2563.83				(16,189)					(16,189)				0001
Purchased Call/AIP/AIP000VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2021	12/14/2023	12/18/2023	Expire		2,040,993	2512.95				(36,391)					(36,391)				0001
Purchased Call/AIP/AIP000SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/08/2021	10/06/2023	10/11/2023	Expire		1,272,131	2545.84				(16,892)					(16,892)				0001
Purchased Call/AIP/AIP000RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2021	09/15/2023	09/19/2023	Expire		1,404,732	2562.35				(16,353)					(16,353)				0001
Purchased Call/AIP/AIP000VSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2021	12/21/2023	12/26/2023	Expire		1,904,276	2521.65				(34,035)					(34,035)				0001
Purchased Call/AIP/AIP000IISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/12/2022	01/12/2023	01/16/2023	Expire		3,277,307	2503.35				(2,199)					(2,199)				0001
Purchased Call/AIP/AIP000USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/19/2021	11/17/2023	05/17/2023	Exercise		984,382	2593.96			6	(14,370)			6		(14,376)				0001
Purchased Call/AIP/AIP000RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2021	09/27/2023	03/02/2023	Exercise		2,122,231	2568.45			35	(24,704)			35		(24,739)				0001
Purchased Call/AIP/AIP000SSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/22/2021	10/23/2023	10/25/2023	Expire		298,162	2585.59				(4,357)					(4,357)				0001
Purchased Call/AIP/AIP000VSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2021	12/19/2023	12/21/2023	Expire		1,312,629	2517.46				(22,943)					(22,943)				0001
Purchased Call/AIP/AIP000SSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/22/2021	10/20/2023	10/24/2023	Expire		952,989	2585.59				(13,961)					(13,961)				0001
Purchased Call/AIP/AIP000USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/23/2021	11/21/2023	11/24/2023	Expire		1,019,984	2588.66				(14,190)					(14,190)				0001
Purchased Call/AIP/AIP000RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2021	09/28/2023	10/02/2023	Expire		1,287,513	2545.47				(16,722)					(16,722)				0001
Purchased Call/AIP/AIP000XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/14/2022	01/13/2023	01/17/2023	Expire		3,328,350	2482.62				(2,588)					(2,588)				0001
Purchased Call/AIP/AIP000TSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2021	10/27/2023	10/31/2023	Expire		1,749,050	2587.62				(28,338)					(28,338)				0001
Purchased Call/AIP/AIP000USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2021	11/29/2023	12/01/2023	Expire		2,372,838	2556.97				(31,852)					(31,852)				0001
Purchased Call/AIP/AIP000IISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/05/2022	01/05/2023	01/09/2023	Expire		2,826,530	2500.93				(797)					(797)				0001
Purchased Call/AIP/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/01/2021	09/29/2023	10/03/2023	Expire		958,792	2530.48				(13,147)					(13,147)				0001
Purchased Call/AIP/AIP000XSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/21/2022	01/20/2023	01/24/2023	Expire		2,411,936	2425.09				(3,294)					(3,294)				0001
Purchased Call/AIP/AIP000TSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2021	11/02/2023	11/06/2023	Expire		1,041,489	2601.14				(16,393)					(16,393)				0001

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Purchased Call/AIP/AIP000UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2021	11/24/2023	11/28/2023	Expire		408,877	2546.41				(5,898)					(5,898)				0001
Purchased Call/AIP/AIP000TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2021	11/03/2023	11/07/2023	Expire		1,685,562	2606.69				(26,179)					(26,179)				0001
Purchased Call/AIP/AIP000VSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/14/2021	12/12/2023	12/14/2023	Expire		838,619	2520.04				(14,344)					(14,344)				0001
Purchased Call/AIP/AIP000TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2021	11/08/2023	11/10/2023	Expire		1,198,624	2617.14				(14,852)					(14,852)				0001
Purchased Call/AIP/AIP000XSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/25/2022	01/23/2023	01/25/2023	Expire		1,641,519	2425.09				(2,414)					(2,414)				0001
Purchased Call/AIP/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/14/2021	10/13/2023	10/17/2023	Expire		1,532,400	2558.66				(22,400)					(22,400)				0001
Purchased Call/AIP/AIP000XSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/26/2022	01/26/2023	01/30/2023	Expire		3,485,245	2414.34				(6,390)					(6,390)				0001
Purchased Call/AIP/AIP000ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/03/2022	01/03/2023	01/05/2023	Expire		3,409,309	2527.15				(454)					(454)				0001
Purchased Call/AIP/AIP000ISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/07/2022	01/09/2023	01/11/2023	Expire		1,264,480	2497.72				(744)					(744)				0001
Purchased Call/AIP/AIP000US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2021	11/16/2023	11/20/2023	Expire		1,822,167	2608.8				(26,068)					(26,068)				0001
Purchased Call/AIP/AIP000XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/20/2022	01/20/2023	01/24/2023	Expire		1,945,607	2437.5				(2,490)					(2,490)				0001
Purchased Call/AIP/AIP000TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2021	11/06/2023	11/08/2023	Expire		393,793	2611.36				(5,764)					(5,764)				0001
Purchased Call/AIP/AIP000TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2021	11/07/2023	11/09/2023	Expire		1,334,797	2611.36				(20,378)					(20,378)				0001
Purchased Call/AIP/AIP000XSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/25/2022	01/25/2023	01/27/2023	Expire		4,050,428	2419.78				(7,101)					(7,101)				0001
Purchased Call/AIP/AIP000TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/11/2021	11/10/2023	11/14/2023	Expire		1,240,656	2595.96				(19,977)					(19,977)				0001
Purchased Call/AIP/AIP000YS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/07/2022	02/07/2023	02/09/2023	Expire		4,063,734	2447.7				(11,208)					(11,208)				0001
Purchased Call/AIP/AIP000VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2021	12/06/2023	12/08/2023	Expire		1,402,053	2507.43				(25,887)					(25,887)				0001
Purchased Call/AIP/AIP000XS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/14/2022	01/17/2023	01/19/2023	Expire		2,020,288	2482.62				(1,717)					(1,717)				0001
Purchased Call/AIP/AIP000US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2021	11/10/2023	11/14/2023	Expire		1,363,090	2604.15				(20,879)					(20,879)				0001
Purchased Call/AIP/AIP000VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/09/2021	12/08/2023	12/12/2023	Expire		784,501	2531.71				(12,388)					(12,388)				0001
Purchased Call/AIP/AIP000XSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/31/2022	01/31/2023	02/02/2023	Expire		3,827,325	2445.7				(8,273)					(8,273)				0001
Purchased Call/AIP/AIP000USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2021	11/27/2023	11/29/2023	Expire		99,743	2546.41				(1,478)					(1,478)				0001
Purchased Call/AIP/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/02/2021	12/01/2023	12/05/2023	Expire		1,448,941	2498.56				(25,588)					(25,588)				0001
Purchased Call/AIP/AIP000YSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/14/2022	02/14/2023	02/16/2023	Expire		2,773,023	2439.67				(8,450)					(8,450)				0001
Purchased Call/AIP/AIP000VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2021	12/08/2023	12/12/2023	Expire		464,242	2520.04				(7,720)					(7,720)				0001
Purchased Call/AIP/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2021	12/07/2023	12/11/2023	Expire		1,502,370	2525.58				(25,198)					(25,198)				0001
Purchased Call/AIP/AIP000VSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/16/2021	12/15/2023	12/19/2023	Expire		1,925,074	2517.98				(33,096)					(33,096)				0001
Purchased Call/AIP/AIP000YSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2022	02/16/2023	02/21/2023	Expire		1,956,035	2450.65				(5,458)					(5,458)				0001
Purchased Call/AIP/AIP000XSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2022	01/27/2023	01/31/2023	Expire		2,382,115	2406.1				(5,349)					(5,349)				0001
Purchased Call/AIP/AIP000VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2021	12/04/2023	12/06/2023	Expire		505,768	2503.68				(9,430)					(9,430)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP000YSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/11/2022	02/10/2023	02/14/2023	Expire		3,065,283	2444.95				(8,745)					(8,745)				0001
Purchased Call/AIP/AIP000VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/10/2021	12/08/2023	12/12/2023	Expire		1,417,782	2521.04				(23,646)					(23,646)				0001
Purchased Call/AIP/AIP000YSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/22/2022	02/22/2023	02/24/2023	Expire		4,107,278	2425.97				(14,978)					(14,978)				0001
Purchased Call/AIP/AIP000VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2021	12/15/2023	12/19/2023	Expire		1,389,811	2525.71				(22,824)					(22,824)				0001
Purchased Call/AIP/AIP000XSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/02/2022	02/02/2023	02/06/2023	Expire		3,391,137	2453.63				(7,533)					(7,533)				0001
Purchased Call/AIP/AIP000VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/20/2021	12/15/2023	12/19/2023	Expire		480,105	2517.46				(8,414)					(8,414)				0001
Purchased Call/AIP/AIP000ZSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/02/2022	03/02/2023	03/06/2023	Expire		3,705,823	2436.48				(15,264)					(15,264)				0001
Purchased Call/AIP/AIP000YSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2021	12/20/2023	12/22/2023	Expire		2,123,994	2509				(39,814)					(39,814)				0001
Purchased Call/AIP/AIP000ZS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/24/2022	02/24/2023	02/28/2023	Expire		3,664,217	2423.97				(14,979)					(14,979)				0001
Purchased Call/AIP/AIP000VSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2021	12/18/2023	12/20/2023	Expire		232,185	2517.46				(4,103)					(4,103)				0001
Purchased Call/AIP/AIP000ZSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/04/2022	03/03/2023	03/07/2023	Expire		3,543,067	2429.14				(14,858)					(14,858)				0001
Purchased Call/AIP/AIP000IIS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2021	12/22/2023	12/27/2023	Expire		2,066,485	2525.37				(37,477)					(37,477)				0001
Purchased Call/AIP/AIP000YST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/18/2022	02/21/2023	02/23/2023	Expire		2,094,106	2432.28				(7,116)					(7,116)				0001
Purchased Call/AIP/AIP000ZSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2022	03/08/2023	03/10/2023	Expire		4,369,500	2409.16				(20,873)					(20,873)				0001
Purchased Call/AIP/AIP000XSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/28/2022	01/27/2023	01/31/2023	Expire		2,716,729	2426.42				(5,228)					(5,228)				0001
Purchased Call/AIP/AIP000IIS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2021	12/27/2023	12/29/2023	Expire		2,378,761	2534.46				(41,684)					(41,684)				0001
Purchased Call/AIP/AIP000XSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/01/2022	01/30/2023	02/01/2023	Expire		1,818,238	2426.42				(4,524)					(4,524)				0001
Purchased Call/AIP/AIP000ZS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/08/2022	03/06/2023	03/08/2023	Expire		2,234,274	2429.14				(8,808)					(8,808)				0001
Purchased Call/AIP/AIP000IIS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2021	12/28/2023	01/02/2024	Expire		1,706,642	2531.78				(30,270)					(30,270)				0001
Purchased Call/AIP/AIP000ZS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/28/2022	02/28/2023	03/02/2023	Expire		3,100,780	2438.12				(12,383)					(12,383)				0001
Purchased Call/AIP/AIP000YS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/03/2022	02/03/2023	02/07/2023	Expire		2,159,671	2442.8				(5,223)					(5,223)				0001
Purchased Call/AIP/AIP000ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/11/2022	03/10/2023	03/14/2023	Expire		4,747,754	2416.37				(22,920)					(22,920)				0001
Purchased Call/AIP/AIP000ZS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/25/2022	02/24/2023	02/28/2023	Expire		4,148,707	2440.02				(15,578)					(15,578)				0001
Purchased Call/AIP/AIP000ZSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/09/2022	03/09/2023	03/13/2023	Expire		3,980,932	2422.07				(18,602)					(18,602)				0001
Purchased Call/AIP/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/16/2022	03/16/2023	03/20/2023	Expire		3,013,306	2430.9				(16,415)					(16,415)				0001
Purchased Call/AIP/AIP000ZSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/01/2022	03/01/2023	03/03/2023	Expire		4,144,202	2425.79				(17,462)					(17,462)				0001
Purchased Call/AIP/AIP000YSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/15/2022	02/15/2023	02/17/2023	Expire		5,182,089	2452.01				(15,156)					(15,156)				0001
Purchased Call/AIP/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/24/2022	03/24/2023	03/28/2023	Expire		2,991,004	2446.49				(17,562)					(17,562)				0001
Purchased Call/AIP/AIP000XS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/18/2022	01/18/2023	01/20/2023	Expire		3,234,432	2457.18				(3,571)					(3,571)				0001
Purchased Call/AIP/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2022	03/22/2023	03/24/2023	Expire		3,656,100	2446.94				(20,412)					(20,412)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP1000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/29/2022	03/29/2023	03/31/2023	Expire		5,095,688	2461.74				(29,902)					(29,902)				0001
Purchased Call/AIP/AIP000ZS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/25/2022	02/27/2023	03/01/2023	Expire		1,976,310	2440.02				(7,309)					(7,309)				0001
Purchased Call/AIP/AIP1000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/29/2022	03/27/2023	03/29/2023	Expire		1,313,486	2450.58				(8,395)					(8,395)				0001
Purchased Call/AIP/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/22/2022	03/20/2023	03/22/2023	Expire		1,229,748	2442.69				(6,952)					(6,952)				0001
Purchased Call/AIP/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/25/2022	03/24/2023	03/28/2023	Expire		4,754,496	2450.58				(27,652)					(27,652)				0001
Purchased Call/AIP/AIP1000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/28/2022	03/28/2023	03/30/2023	Expire		4,763,727	2451.93				(29,395)					(29,395)				0001
Purchased Call/AIP/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/30/2022	03/30/2023	04/03/2023	Expire		3,668,277	2457.56				(21,784)					(21,784)				0001
Purchased Call/AIP/AIP000ZSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/07/2022	03/07/2023	03/09/2023	Expire		3,973,767	2413.02				(18,154)					(18,154)				0001
Purchased Call/AIP/AIP000YS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/04/2022	02/03/2023	02/07/2023	Expire		2,549,210	2446.68				(6,057)					(6,057)				0001
Purchased Call/AIP/AIP1001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/11/2022	04/11/2023	04/13/2023	Expire		2,842,511	2438.11				(19,995)					(19,995)				0001
Purchased Call/AIP/AIP1000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/01/2022	03/31/2023	04/04/2023	Expire		2,955,738	2452.28				(15,120)					(15,120)				0001
Purchased Call/AIP/AIP1001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/04/2022	04/04/2023	04/06/2023	Expire		3,460,124	2452.69				(20,980)					(20,980)				0001
Purchased Call/AIP/AIP1001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/13/2022	04/13/2023	04/17/2023	Expire		4,352,698	2444.42				(30,175)					(30,175)				0001
Purchased Call/AIP/AIP000YS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/08/2022	02/08/2023	02/10/2023	Expire		3,427,591	2456.25				(9,074)					(9,074)				0001
Purchased Call/AIP/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/05/2022	04/05/2023	04/07/2023	Expire		5,047,742	2445.56				(32,250)					(32,250)				0001
Purchased Call/AIP/AIP1001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/21/2022	04/21/2023	04/25/2023	Expire		4,706,568	2440.47				(33,307)					(33,307)				0001
Purchased Call/AIP/AIP000ZSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/14/2022	03/14/2023	03/16/2023	Expire		5,026,121	2413.51				(27,072)					(27,072)				0001
Purchased Call/AIP/AIP000YS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/08/2022	02/06/2023	02/08/2023	Expire		1,233,274	2446.68				(3,505)					(3,505)				0001
Purchased Call/AIP/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/07/2022	04/06/2023	04/10/2023	Expire		2,658,521	2442.07				(17,424)					(17,424)				0001
Purchased Call/AIP/AIP1002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/22/2022	04/21/2023	04/25/2023	Expire		5,464,123	2420.15				(40,092)					(40,092)				0001
Purchased Call/AIP/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/08/2022	04/06/2023	04/10/2023	Expire		4,384,994	2443.64				(28,299)					(28,299)				0001
Purchased Call/AIP/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/15/2022	03/15/2023	03/17/2023	Expire		4,519,478	2421.42				(24,170)					(24,170)				0001
Purchased Call/AIP/AIP000YSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/09/2022	02/09/2023	02/13/2023	Expire		3,243,877	2470.52				(8,002)					(8,002)				0001
Purchased Call/AIP/AIP1002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/28/2022	04/28/2023	05/02/2023	Expire		4,506,162	2418.71				(34,031)					(34,031)				0001
Purchased Call/AIP/AIP1000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/18/2022	03/17/2023	03/21/2023	Expire		4,992,309	2442.69				(26,467)					(26,467)				0001
Purchased Call/AIP/AIP000YSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/11/2022	02/13/2023	02/15/2023	Expire		1,968,302	2444.95				(5,871)					(5,871)				0001
Purchased Call/AIP/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/21/2022	03/21/2023	03/23/2023	Expire		2,907,784	2441.68				(16,339)					(16,339)				0001
Purchased Call/AIP/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/19/2022	04/19/2023	04/21/2023	Expire		5,041,201	2448.59				(36,634)					(36,634)				0001
Purchased Call/AIP/AIP000YSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/17/2022	02/17/2023	02/22/2023	Expire		4,121,752	2435.25				(13,001)					(13,001)				0001
Purchased Call/AIP/AIP1000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/23/2022	03/23/2023	03/27/2023	Expire		2,942,592	2439.51				(17,440)					(17,440)				0001

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Purchased Call/AIP/AIP000YSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/23/2022	02/23/2023	02/27/2023	Expire		3,579,138	2415.26				(14,254)					(14,254)				0001
Purchased Call/AIP/AIP1002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/26/2022	04/24/2023	04/26/2023	Expire		2,484,139	2420.15				(17,268)					(17,268)				0001
Purchased Call/AIP/AIP000ZSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/03/2022	03/03/2023	03/07/2023	Expire		3,025,904	2433.69				(11,935)					(11,935)				0001
Purchased Call/AIP/AIP1003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/18/2022	05/18/2023	02/23/2023	Exercise		4,285,512	2364.47			404	(40,299)			404		(40,703)				0001
Purchased Call/AIP/AIP1003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/17/2022	05/15/2023	05/17/2023	Expire		2,060,037	2377.56				(19,094)					(19,094)				0001
Purchased Call/AIP/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/17/2022	03/17/2023	03/21/2023	Expire		2,842,019	2438.12				(15,309)					(15,309)				0001
Purchased Call/AIP/AIP1003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/20/2022	05/19/2023	01/05/2023	Exercise		6,907,707	2365			810	(65,556)			810		(66,366)				0001
Purchased Call/AIP/AIP1002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/03/2022	05/01/2023	05/03/2023	Expire		1,960,806	2399.39				(17,110)					(17,110)				0001
Purchased Call/AIP/AIP1001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/06/2022	04/06/2023	04/10/2023	Expire		3,701,174	2440.77				(24,391)					(24,391)				0001
Purchased Call/AIP/AIP1002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/04/2022	05/04/2023	05/08/2023	Expire		2,668,381	2423.78				(19,728)					(19,728)				0001
Purchased Call/AIP/AIP1003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/01/2022	06/01/2023	06/05/2023	Expire		4,695,945	2381.32				(48,854)					(48,854)				0001
Purchased Call/AIP/AIP1001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/12/2022	04/10/2023	04/12/2023	Expire		1,256,349	2443.64				(7,873)					(7,873)				0001
Purchased Call/AIP/AIP1002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/11/2022	05/11/2023	05/15/2023	Expire		3,278,511	2359.79				(31,150)					(31,150)				0001
Purchased Call/AIP/AIP1001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/18/2022	04/18/2023	04/20/2023	Expire		2,875,860	2437.84				(22,500)					(22,500)				0001
Purchased Call/AIP/AIP1003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/12/2022	05/12/2023	05/16/2023	Expire		3,648,670	2363.89				(35,039)					(35,039)				0001
Purchased Call/AIP/AIP1004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/03/2022	06/05/2023	06/07/2023	Expire		2,274,346	2383.62				(23,428)					(23,428)				0001
Purchased Call/AIP/AIP1002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/26/2022	04/26/2023	04/28/2023	Expire		6,033,939	2406.15				(48,032)					(48,032)				0001
Purchased Call/AIP/AIP1001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2022	04/17/2023	04/19/2023	Expire		1,851,295	2440.18				(14,206)					(14,206)				0001
Purchased Call/AIP/AIP1003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/27/2022	05/26/2023	05/31/2023	Expire		6,851,699	2391.23				(66,944)					(66,944)				0001
Purchased Call/AIP/AIP1002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/25/2022	04/25/2023	04/27/2023	Expire		4,743,512	2422.75				(32,200)					(32,200)				0001
Purchased Call/AIP/AIP1002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/29/2022	04/28/2023	05/02/2023	Expire		5,582,788	2399.39				(47,402)					(47,402)				0001
Purchased Call/AIP/AIP1004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/02/2022	06/02/2023	01/19/2023	Exercise		3,443,562	2389.41			649	(35,065)			649		(35,714)				0001
Purchased Call/AIP/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/05/2022	05/05/2023	01/20/2023	Exercise		4,640,241	2399.07			384	(34,809)			384		(35,193)				0001
Purchased Call/AIP/AIP1003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/25/2022	05/25/2023	05/30/2023	Expire		6,227,875	2368.95				(65,740)					(65,740)				0001
Purchased Call/AIP/AIP1002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/06/2022	05/05/2023	05/09/2023	Expire		5,177,921	2390.52				(42,534)					(42,534)				0001
Purchased Call/AIP/AIP1003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/26/2022	05/26/2023	05/31/2023	Expire		5,264,360	2380.02				(52,966)					(52,966)				0001
Purchased Call/AIP/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/09/2022	05/09/2023	01/19/2023	Exercise		4,277,142	2368.65			728	(36,080)			728		(36,808)				0001
Purchased Call/AIP/AIP1002SII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/10/2022	05/08/2023	05/10/2023	Expire		3,314,958	2390.52				(23,404)					(23,404)				0001
Purchased Call/AIP/AIP1003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/13/2022	05/12/2023	05/16/2023	Expire		7,170,816	2377.56				(64,898)					(64,898)				0001
Purchased Call/AIP/AIP1003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/16/2022	05/16/2023	05/18/2023	Expire		4,153,392	2373.88				(38,318)					(38,318)				0001

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Purchased Call/AIP/AIP1004SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/17/2022	06/16/2023	02/21/2023	Exercise		7,181,722	2318.89			140,770	54,634			140,770		(86,136)				0001
Purchased Call/AIP/AIP1003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/19/2022	05/19/2023	01/11/2023	Exercise		3,946,098	2365.05			687	(37,171)			687		(37,858)				0001
Purchased Call/AIP/AIP1003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/20/2022	05/22/2023	05/24/2023	Expire		3,150,168	2365				(31,899)					(31,899)				0001
Purchased Call/AIP/AIP1004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/06/2022	06/06/2023	02/03/2023	Exercise		4,644,954	2385.33			2,359	(42,921)			2,359		(45,280)				0001
Purchased Call/AIP/AIP1004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/09/2022	06/09/2023	03/21/2023	Exercise		3,403,428	2373.31			693	(31,419)			693		(32,112)				0001
Purchased Call/AIP/AIP1003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/23/2022	05/23/2023	05/25/2023	Expire		2,792,770	2369.45				(28,177)					(28,177)				0001
Purchased Call/AIP/AIP1004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/03/2022	06/02/2023	05/17/2023	Exercise		5,161,790	2383.62			8	(54,017)			8		(54,025)				0001
Purchased Call/AIP/AIP1005S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2022	06/23/2023	02/10/2023	Exercise		5,521,728	2325.9			33,590	(34,394)			33,590		(67,984)				0001
Purchased Call/AIP/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/27/2022	05/30/2023	06/01/2023	Expire		2,783,742	2391.23				(27,345)					(27,345)				0001
Purchased Call/AIP/AIP1005SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/08/2022	07/07/2023	02/15/2023	Exercise		4,314,659	2346.56			23,018	(31,206)			23,018		(54,224)				0001
Purchased Call/AIP/AIP1005SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/01/2022	06/30/2023	01/05/2023	Exercise		3,550,046	2333.49			58,840	21,959			58,840		(36,881)				0001
Purchased Call/AIP/AIP1004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/07/2022	06/07/2023	05/17/2023	Exercise		5,187,677	2390.18			15	(46,929)			15		(46,944)				0001
Purchased Call/AIP/AIP1006S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/13/2022	07/13/2023	04/26/2023	Exercise		6,430,372	2330.47			127,726	33,268			127,726		(94,458)				0001
Purchased Call/AIP/AIP1005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2022	07/06/2023	02/06/2023	Exercise		6,242,996	2334.48			65,463	(13,015)			65,463		(78,478)				0001
Purchased Call/AIP/AIP1004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/15/2022	06/15/2023	06/20/2023	Exercise		5,811,501	2338.82			76,060	13,611			76,060		(62,448)				0001
Purchased Call/AIP/AIP1005S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2022	06/22/2023	03/01/2023	Exercise		4,326,881	2324.3			47,405	(5,405)			47,405		(52,810)				0001
Purchased Call/AIP/AIP1004SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/10/2022	06/12/2023	06/14/2023	Expire		2,727,360	2359.5				(23,467)					(23,467)				0001
Purchased Call/AIP/AIP1004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/16/2022	06/16/2023	03/23/2023	Exercise		5,011,943	2319.23			96,630	37,022			96,630		(59,609)				0001
Purchased Call/AIP/AIP1005SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/07/2022	07/07/2023	07/11/2023	Exercise		4,628,430	2347.17			22,736	(32,951)			22,736		(55,687)				0001
Purchased Call/AIP/AIP1006SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/18/2022	07/18/2023	04/06/2023	Exercise		4,056,841	2336			76,239	16,284			76,239		(59,955)				0001
Purchased Call/AIP/AIP1004SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/17/2022	06/20/2023	03/03/2023	Exercise		3,101,549	2318.89			52,156	13,114			52,156		(39,042)				0001
Purchased Call/AIP/AIP1006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/15/2022	07/17/2023	03/20/2023	Exercise		4,371,502	2334.77			78,871	9,906			78,871		(68,965)				0001
Purchased Call/AIP/AIP1004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/21/2022	06/21/2023	01/30/2023	Exercise		6,162,297	2326.83			63,629	(10,000)			63,629		(73,629)				0001
Purchased Call/AIP/AIP1005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/28/2022	06/28/2023	01/06/2023	Exercise		6,151,508	2336.72			48,992	(25,645)			48,992		(74,637)				0001
Purchased Call/AIP/AIP1006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/19/2022	07/19/2023	07/21/2023	Exercise		6,185,475	2350.68			91,098	7,229			91,098		(83,869)				0001
Purchased Call/AIP/AIP1006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/21/2022	07/21/2023	02/09/2023	Exercise		5,443,084	2367.12			56,668	(16,693)			56,668		(73,361)				0001
Purchased Call/AIP/AIP1006SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/27/2022	07/27/2023	07/31/2023	Exercise		5,217,357	2355.68			54,728	(23,057)			54,728		(77,785)				0001
Purchased Call/AIP/AIP1005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/24/2022	06/26/2023	06/28/2023	Expire		3,207,302	2339.22				(37,940)					(37,940)				0001
Purchased Call/AIP/AIP1005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/24/2022	06/23/2023	02/16/2023	Exercise		6,364,326	2339.22			2,012	(72,890)			2,012		(74,901)				0001
Purchased Call/AIP/AIP1007S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2022	08/03/2023	01/20/2023	Exercise		5,994,284	2374.26			1,332	(89,318)			1,332		(90,650)				0001

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Purchased Call/AIP/AIP1006SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/22/2022	07/21/2023	07/25/2023	Exercise		6,106,965	2355.19			92,907	7,268			92,907		(85,639)				0001
Purchased Call/AIP/AIP1006SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/28/2022	07/28/2023	02/22/2023	Exercise		5,569,242	2362.4			57,702	(24,007)			57,702		(81,709)				0001
Purchased Call/AIP/AIP1005SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/05/2022	07/05/2023	01/17/2023	Exercise		6,513,432	2337.59			90,858	9,215			90,858		(81,644)				0001
Purchased Call/AIP/AIP1007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/12/2022	08/14/2023	08/16/2023	Expire		3,442,984	2389.54				(49,690)					(49,690)				0001
Purchased Call/AIP/AIP1005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/27/2022	06/27/2023	02/23/2023	Exercise		5,762,993	2340.85		2,024	40,807	(26,448)			40,807		(67,255)				0001
Purchased Call/AIP/AIP1007SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2022	08/08/2023	07/26/2023	Exercise		5,351,085	2373.25			1,140	(84,807)			1,140		(85,947)				0001
Purchased Call/AIP/AIP1006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/29/2022	07/28/2023	02/02/2023	Exercise		6,490,572	2367.15			54,081	(38,703)			54,081		(92,785)				0001
Purchased Call/AIP/AIP1007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/15/2022	08/15/2023	02/15/2023	Exercise		6,887,405	2389.94			971	(95,716)			971		(96,687)				0001
Purchased Call/AIP/AIP1005SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/30/2022	06/30/2023	01/20/2023	Exercise		6,438,400	2327.9			121,003	37,939			121,003		(83,064)				0001
Purchased Call/AIP/AIP1007SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/11/2022	08/11/2023	03/21/2023	Exercise		5,413,230	2381.48			296	(81,650)			296		(81,946)				0001
Purchased Call/AIP/AIP1007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2022	08/02/2023	02/24/2023	Exercise		5,865,491	2367.7			16,722	(72,564)			16,722		(89,286)				0001
Purchased Call/AIP/AIP1007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/17/2022	08/17/2023	02/03/2023	Exercise		5,543,714	2389.04			1,275	(78,638)			1,275		(79,912)				0001
Purchased Call/AIP/AIP1006S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/14/2022	07/14/2023	02/01/2023	Exercise		5,114,848	2325.11			105,000	24,882			105,000		(80,118)				0001
Purchased Call/AIP/AIP1005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/06/2022	07/03/2023	04/20/2023	Exercise		5,894,489	2333.49			105,518	31,330			105,518		(74,188)				0001
Purchased Call/AIP/AIP1008S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/19/2022	08/21/2023	08/23/2023	Expire		2,868,922	2387.73				(37,610)					(37,610)				0001
Purchased Call/AIP/AIP1006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/15/2022	07/14/2023	01/24/2023	Exercise		5,830,571	2334.77			94,948	15,384			94,948		(79,564)				0001
Purchased Call/AIP/AIP1005SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/11/2022	07/11/2023	07/13/2023	Exercise		4,145,727	2337.21			68,060	12,020			68,060		(56,040)				0001
Purchased Call/AIP/AIP1007SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/05/2022	08/07/2023	08/09/2023	Exercise		3,527,202	2372.03			15,197	(42,927)			15,197		(58,124)				0001
Purchased Call/AIP/AIP1008SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/30/2022	08/30/2023	09/01/2023	Expire		6,855,656	2363.09				(111,130)					(111,130)				0001
Purchased Call/AIP/AIP1008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/31/2022	08/31/2023	09/05/2023	Expire		4,232,391	2358.24				(68,833)					(68,833)				0001
Purchased Call/AIP/AIP1006SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/22/2022	07/24/2023	02/06/2023	Exercise		3,417,397	2355.19			57,663	6,012			57,663		(51,651)				0001
Purchased Call/AIP/AIP1006S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/12/2022	07/12/2023	04/19/2023	Exercise		6,124,471	2333.19			118,546	35,638			118,546		(82,909)				0001
Purchased Call/AIP/AIP1008S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/22/2022	08/22/2023	02/01/2023	Exercise		5,794,111	2380.72			2,253	(80,016)			2,253		(82,268)				0001
Purchased Call/AIP/AIP1006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/29/2022	07/31/2023	08/02/2023	Exercise		2,129,243	2367.15			20,257	(12,163)			20,257		(32,420)				0001
Purchased Call/AIP/AIP1006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/20/2022	07/20/2023	04/17/2023	Exercise		4,387,857	2363.53			44,899	(13,000)			44,899		(57,899)				0001
Purchased Call/AIP/AIP1007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2022	08/16/2023	08/18/2023	Expire		6,776,746	2391.45				(95,192)					(95,192)				0001
Purchased Call/AIP/AIP1007S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/01/2022	08/01/2023	02/14/2023	Exercise		4,686,496	2366.49			39,588	(31,671)			39,588		(71,259)				0001
Purchased Call/AIP/AIP1006S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/25/2022	07/25/2023	02/07/2023	Exercise		3,639,005	2353.75			61,932	7,214			61,932		(54,718)				0001
Purchased Call/AIP/AIP1008S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/19/2022	08/18/2023	01/10/2023	Exercise		7,545,523	2387.73			932	(107,956)			932		(108,888)				0001
Purchased Call/AIP/AIP1008S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/24/2022	08/24/2023	03/09/2023	Exercise		4,417,184	2380.63			589	(65,808)			589		(66,397)				0001

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Purchased Call/AIP/AIP1007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/05/2022	08/04/2023	02/06/2023	Exercise		5,672,298	2372.03			1,141	(82,711)			1,141		(83,852)				0001
Purchased Call/AIP/AIP1008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/29/2022	08/29/2023	02/02/2023	Exercise		6,240,000	2370.98			1,938	(95,054)			1,938		(96,992)				0001
Purchased Call/AIP/AIP1009SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/27/2022	09/27/2023	03/03/2023	Exercise		7,109,354	2309.15			5,636	(133,836)			5,636		(139,472)				0001
Purchased Call/AIP/AIP1008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/26/2022	08/28/2023	02/21/2023	Exercise		4,066,386	2373.82			876	(60,152)			876		(61,027)				0001
Purchased Call/AIP/AIP1008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/02/2022	09/05/2023	09/07/2023	Expire		3,769,138	2356.2				(58,466)					(58,466)				0001
Purchased Call/AIP/AIP1007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/12/2022	08/11/2023	08/03/2023	Exercise		6,706,127	2389.54			406	(99,553)			406		(99,959)				0001
Purchased Call/AIP/AIP1008SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/06/2022	09/06/2023	01/18/2023	Exercise		5,907,353	2353.59			10,688	(88,023)			10,688		(98,712)				0001
Purchased Call/AIP/AIP1008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/26/2022	08/25/2023	08/29/2023	Expire		5,527,281	2373.82				(87,969)					(87,969)				0001
Purchased Call/AIP/AIP100AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/29/2022	09/29/2023	01/25/2023	Exercise		6,819,215	2314.71			6,027	(122,572)			6,027		(128,599)				0001
Purchased Call/AIP/AIP1008SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/08/2022	09/08/2023	02/23/2023	Exercise		5,379,910	2367.43			1,530	(80,465)			1,530		(81,995)				0001
Purchased Call/AIP/AIP1009SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/16/2022	09/18/2023	06/16/2023	Exercise		4,386,008	2355.63			752	(63,345)			752		(64,097)				0001
Purchased Call/AIP/AIP100AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/03/2022	10/03/2023	07/25/2023	Exercise		7,106,762	2326.92			1,823	(133,092)			1,823		(134,914)				0001
Purchased Call/AIP/AIP1009SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/14/2022	09/14/2023	04/06/2023	Exercise		5,523,605	2367.23			577	(83,273)			577		(83,850)				0001
Purchased Call/AIP/AIP1007SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/18/2022	08/18/2023	08/22/2023	Expire		5,801,419	2390.37				(80,204)					(80,204)				0001
Purchased Call/AIP/AIP1009S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/12/2022	09/12/2023	02/24/2023	Exercise		6,291,941	2383.1			934	(82,637)			934		(83,570)				0001
Purchased Call/AIP/AIP1009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/16/2022	09/15/2023	01/20/2023	Exercise		8,023,587	2355.63			1,060	(133,439)			1,060		(134,499)				0001
Purchased Call/AIP/AIP100ASB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/04/2022	10/04/2023	02/10/2023	Exercise		7,773,416	2346.37			1,898	(135,217)			1,898		(137,115)				0001
Purchased Call/AIP/AIP1008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/25/2022	08/25/2023	08/29/2023	Expire		5,639,182	2386.47				(82,037)					(82,037)				0001
Purchased Call/AIP/AIP1009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/26/2022	09/26/2023	02/22/2023	Exercise		8,435,086	2306.6			3,301	(163,960)			3,301		(167,260)				0001
Purchased Call/AIP/AIP1009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/20/2022	09/20/2023	07/21/2023	Exercise		8,798,215	2349.26			1,190	(143,869)			1,190		(145,059)				0001
Purchased Call/AIP/AIP1009S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/13/2022	09/13/2023	09/15/2023	Expire		6,285,641	2362.63				(97,289)					(97,289)				0001
Purchased Call/AIP/AIP100AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/30/2022	09/29/2023	01/25/2023	Exercise		7,377,214	2309.66			4,988	(134,390)			4,988		(139,378)				0001
Purchased Call/AIP/AIP1008SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/01/2022	09/01/2023	02/09/2023	Exercise		4,500,080	2358.94			2,079	(70,521)			2,079		(72,599)				0001
Purchased Call/AIP/AIP100ASW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/14/2022	10/16/2023	10/18/2023	Expire		4,134,936	2318.74				(96,995)					(96,995)				0001
Purchased Call/AIP/AIP1008SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/07/2022	09/07/2023	07/18/2023	Exercise		7,941,861	2360.82			2,451	(120,003)			2,451		(122,454)				0001
Purchased Call/AIP/AIP100ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/07/2022	10/06/2023	02/23/2023	Exercise		5,754,091	2326.31			2,582	(104,596)			2,582		(107,179)				0001
Purchased Call/AIP/AIP100BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/19/2022	10/19/2023	02/17/2023	Exercise		6,325,327	2329.88			5,128	(129,653)			5,128		(134,781)				0001
Purchased Call/AIP/AIP1009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/21/2022	09/21/2023	05/17/2023	Exercise		6,283,843	2337.83			2,082	(106,250)			2,082		(108,332)				0001
Purchased Call/AIP/AIP100BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/03/2022	11/03/2023	01/31/2023	Exercise		6,519,263	2341.77			1,542	(139,388)			1,542		(140,931)				0001
Purchased Call/AIP/AIP100BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/21/2022	10/20/2023	02/27/2023	Exercise		6,405,372	2336.88			4,410	(122,424)			4,410		(126,834)				0001

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Purchased Call/AIP/AIP100CS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/08/2022	11/08/2023	02/01/2023	Exercise		11,996,674	2356.55			3,875	(252,000)			3,875		(255,875)				0001
Purchased Call/AIP/AIP1009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/23/2022	09/25/2023	09/27/2023	Expire		4,147,934	2318.28				(79,593)					(79,593)				0001
Purchased Call/AIP/AIP1009S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/09/2022	09/11/2023	02/10/2023	Exercise		4,917,710	2377.65			2,587	(56,148)			2,587		(58,735)				0001
Purchased Call/AIP/AIP1009SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/23/2022	09/22/2023	01/17/2023	Exercise		6,620,919	2318.28			2,619	(115,652)			2,619		(118,271)				0001
Purchased Call/AIP/AIP100BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/04/2022	11/06/2023	11/08/2023	Expire		5,243,269	2350.03				(114,287)					(114,287)				0001
Purchased Call/AIP/AIP100BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/25/2022	10/25/2023	02/02/2023	Exercise		7,819,865	2350.89			2,528	(155,831)			2,528		(158,358)				0001
Purchased Call/AIP/AIP1009SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/15/2022	09/15/2023	02/22/2023	Exercise		8,724,239	2361			990	(126,230)			990		(127,220)				0001
Purchased Call/AIP/AIP100CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/09/2022	11/09/2023	01/06/2023	Exercise		7,878,865	2340.66			4,086	(192,019)			4,086		(196,105)				0001
Purchased Call/AIP/AIP1009SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/19/2022	09/19/2023	02/22/2023	Exercise		6,200,963	2357			1,187	(94,438)			1,187		(95,626)				0001
Purchased Call/AIP/AIP100BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2022	10/26/2023	02/21/2023	Exercise		10,124,333	2351.23		3,701	2,499	(201,434)			2,499		(203,933)				0001
Purchased Call/AIP/AIP100CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/16/2022	11/16/2023	01/17/2023	Exercise		15,690,833	2379.62			1,022	(327,093)			1,022		(328,115)				0001
Purchased Call/AIP/AIP100CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/18/2022	11/20/2023	05/23/2023	Exercise		5,229,490	2378.61			1,734	(113,059)			1,734		(114,793)				0001
Purchased Call/AIP/AIP100BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/28/2022	10/30/2023	02/14/2023	Exercise		5,241,043	2361.75			1,831	(94,256)			1,831		(96,087)				0001
Purchased Call/AIP/AIP100CSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2022	11/17/2023	04/05/2023	Exercise		6,739,901	2376.73			3,422	(140,490)			3,422		(143,912)				0001
Purchased Call/AIP/AIP100CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/21/2022	11/21/2023	02/17/2023	Exercise		10,068,189	2376.83			4,671	(220,974)			4,671		(225,645)				0001
Purchased Call/AIP/AIP100DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/25/2022	11/27/2023	11/29/2023	Expire		5,919,098	2385.38				(126,634)					(126,634)				0001
Purchased Call/AIP/AIP1009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/22/2022	09/22/2023	01/06/2023	Exercise		7,116,940	2334.21			3,684	(121,412)			3,684		(125,096)				0001
Purchased Call/AIP/AIP100ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2022	10/05/2023	02/24/2023	Exercise		6,453,208	2345.73			1,174	(109,981)			1,174		(111,156)				0001
Purchased Call/AIP/AIP100CSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/23/2022	11/24/2023	01/26/2023	Exercise		3,358,985	2386.03			1,018	(71,528)			1,018		(72,546)				0001
Purchased Call/AIP/AIP100DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/29/2022	11/29/2023	07/12/2023	Exercise		10,142,217	2376.57			816	(230,280)			816		(231,096)				0001
Purchased Call/AIP/AIP100CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/11/2022	11/10/2023	02/06/2023	Exercise		10,033,151	2385.85			1,383	(205,707)			1,383		(207,090)				0001
Purchased Call/AIP/AIP100ASO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2022	09/28/2023	01/31/2023	Exercise		5,010,409	2324.63			5,593	(83,959)			5,593		(89,551)				0001
Purchased Call/AIP/AIP100DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/02/2022	12/04/2023	02/22/2023	Exercise		4,490,604	2388.3			902	(87,835)			902		(88,737)				0001
Purchased Call/AIP/AIP100DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/28/2022	11/28/2023	07/24/2023	Exercise		8,632,151	2376.63			2,476	(195,007)			2,476		(197,483)				0001
Purchased Call/AIP/AIP100CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/15/2022	11/15/2023	01/12/2023	Exercise		7,143,427	2385.61			2,668	(143,752)			2,668		(146,420)				0001
Purchased Call/AIP/AIP100DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/09/2022	12/08/2023	01/31/2023	Exercise		7,893,788	2364.26			4,492	(176,101)			4,492		(180,593)				0001
Purchased Call/AIP/AIP100DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/25/2022	11/24/2023	01/09/2023	Exercise		2,844,514	2385.38			1,170	(58,545)			1,170		(59,716)				0001
Purchased Call/AIP/AIP100DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/06/2022	12/06/2023	01/31/2023	Exercise		6,283,815	2367.45			2,035	(138,720)			2,035		(140,755)				0001
Purchased Call/AIP/AIP100ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/10/2022	10/10/2023	01/27/2023	Exercise		6,645,566	2322.42			1,692	(129,399)			1,692		(131,091)				0001
Purchased Call/AIP/AIP100ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/19/2022	12/19/2023	06/20/2023	Exercise		11,455,260	2345.51			195,655	(74,459)			195,655		(270,114)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/07/2022	12/07/2023	01/09/2023	Exercise		6,165,104	2365.78			8,389	(130,478)			8,389		(138,866)				0001
Purchased Call/AIP/AIP100ESB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/21/2022	12/21/2023	01/13/2023	Exercise		7,360,287	2353.52			10,373	77,143	(82,594)		77,143		(159,736)				0001
Purchased Call/AIP/AIP100DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/09/2022	12/11/2023	12/13/2023	Expire		4,549,665	2364.26					(108,279)				(108,279)				0001
Purchased Call/AIP/AIP100ASO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/11/2022	10/11/2023	01/25/2023	Exercise		6,590,953	2320.18			3,431	(125,824)			3,431		(129,255)				0001
Purchased Call/AIP/AIP100ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/22/2022	12/22/2023	01/24/2023	Exercise		8,792,745	2343.13			15,502	128,086	(67,928)		128,086		(196,014)				0001
Purchased Call/AIP/AIP100ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/16/2022	12/15/2023	01/06/2023	Exercise		7,238,722	2350.8			2,245	79,775	(83,528)		79,775		(163,303)				0001
Purchased Call/AIP/AIP100ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/13/2022	10/13/2023	01/06/2023	Exercise		8,551,938	2331.36			2,482	20,627	(141,561)		20,627		(162,188)				0001
Purchased Call/AIP/AIP100ASQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2022	10/12/2023	04/03/2023	Exercise		7,325,939	2320.55			2,386	(143,707)			2,386		(146,093)				0001
Purchased Call/AIP/AIP100ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/20/2022	12/20/2023	08/03/2023	Exercise		7,390,341	2346.25			57,706	(114,230)			57,706		(171,936)				0001
Purchased Call/AIP/AIP100ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2022	12/27/2023	02/28/2023	Exercise		11,226,066	2343.66			19,778	190,340	(57,987)		190,340		(248,328)				0001
Purchased Call/AIP/AIP100ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/17/2022	10/17/2023	10/19/2023	Expire		8,195,809	2330.62					(170,503)				(170,503)				0001
Purchased Call/AIP/AIP100BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/20/2022	10/20/2023	01/13/2023	Exercise		7,154,363	2326.52			12,831	(140,140)			12,831		(152,971)				0001
Purchased Call/AIP/AIP100BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/21/2022	10/23/2023	06/21/2023	Exercise		5,128,544	2336.88			1,103	(118,893)			1,103		(119,997)				0001
Purchased Call/AIP/AIP100BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2022	10/27/2023	03/14/2023	Exercise		10,406,862	2349.97			1,616	(214,522)			1,616		(216,138)				0001
Purchased Call/AIP/AIP100BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/28/2022	10/27/2023	01/18/2023	Exercise		7,536,534	2361.75			1,569	6,897	(140,686)		6,897		(147,583)				0001
Purchased Call/AIP/AIP100BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/31/2022	10/31/2023	01/17/2023	Exercise		8,092,382	2359.05			2,212	(151,746)			2,212		(153,958)				0001
Purchased Call/AIP/AIP100BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/02/2022	11/02/2023	01/17/2023	Exercise		8,912,490	2347.13			2,966	(183,804)			2,966		(186,770)				0001
Purchased Call/AIP/AIP100CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/04/2022	11/03/2023	01/11/2023	Exercise		7,577,311	2350.03			1,160	(154,843)			1,160		(156,003)				0001
Purchased Call/AIP/AIP100CSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/14/2022	11/14/2023	02/09/2023	Exercise		6,775,643	2380.95			1,106	(140,525)			1,106		(141,631)				0001
Purchased Call/AIP/AIP100CSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/11/2022	11/13/2023	11/15/2023	Expire		5,014,159	2385.85					(104,303)				(104,303)				0001
Purchased Call/AIP/AIP100CSII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/23/2022	11/22/2023	01/09/2023	Exercise		7,400,063	2386.03			2,748	(157,244)			2,748		(159,992)				0001
Purchased Call/AIP/AIP100DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2022	12/01/2023	01/05/2023	Exercise		6,756,469	2390.28			3,270	(136,129)			3,270		(139,400)				0001
Purchased Call/AIP/AIP100CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/22/2022	11/22/2023	01/23/2023	Exercise		10,186,013	2383.32			2,855	(217,491)			2,855		(220,346)				0001
Purchased Call/AIP/AIP100DSII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/13/2022	12/13/2023	01/20/2023	Exercise		9,622,871	2372.62			3,144	(206,004)			3,144		(209,148)				0001
Purchased Call/AIP/AIP100DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/14/2022	12/14/2023	01/18/2023	Exercise		7,668,738	2368.13			41,669	(123,844)			41,669		(165,513)				0001
Purchased Call/AIP/AIP100ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/23/2022	12/22/2023	01/13/2023	Exercise		4,048,736	2347.25			7,196	53,276	(35,216)		53,276		(88,492)				0001
Purchased Call/AIP/AIP100DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/30/2022	11/30/2023	02/01/2023	Exercise		7,094,247	2389.93			922	(152,424)			922		(153,346)				0001
Purchased Call/AIP/AIP100ESI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/23/2022	12/26/2023	02/16/2023	Exercise		8,519,330	2347.25			140,200	(54,272)			140,200		(194,472)				0001
Purchased Call/AIP/AIP100ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/30/2022	12/29/2023	04/06/2023	Exercise		6,879,590	2347.81			51,151	62,395	(50,379)		62,395		(112,775)				0001
Purchased Call/AIP/AIP100DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/02/2022	12/01/2023	01/12/2023	Exercise		8,348,875	2388.3			3,478	(175,733)			3,478		(179,211)				0001

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Purchased Call/AIP/AIP100DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/05/2022	12/05/2023	01/12/2023	Exercise		7,704,782	2376			1,013	(161,772)			1,013		(162,786)				0001
Purchased Call/AIP/AIP100DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2022	12/08/2023	12/12/2023	Expire		6,471,765	2368.79				(144,863)					(144,863)				0001
Purchased Call/AIP/AIP100ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/16/2022	12/18/2023	01/05/2023	Exercise		6,134,511	2350.8			1,402	69,219	(68,806)		69,219		(138,025)				0001
Purchased Call/AIM/AIM0001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/09/2022	02/08/2023	02/10/2023	Expire		71,605	3150.24				(186)					(186)				0001
Purchased Call/AIM/AIM0002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/08/2022	08/08/2023	08/10/2023	Expire		239,129	2967.36				(3,087)					(3,087)				0001
Purchased Call/AIP/AIP100ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/28/2022	12/28/2023	01/30/2023	Exercise		8,216,932	2336.96			31,235	145,884	(28,507)		145,884		(174,391)				0001
Purchased Call/AIP/AIP100ESO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2022	12/29/2023	03/02/2023	Exercise		10,740,730	2347.84			48,471	114,052	(94,770)		114,052		(208,822)				0001
Purchased Call/BCS/BCS517USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2021	01/05/2023	01/09/2023	Exercise		257,359	532.55				12,797	12,693		12,797		(103)				0001
Purchased Call/BCS/BCS517USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2021	01/06/2023	01/10/2023	Exercise		5,310,259	542.98				213,411	210,847		213,411		(2,564)				0001
Purchased Call/BCS/BCS517USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	01/10/2023	Exercise		1,408,367	544				53,853	53,176		53,853		(677)				0001
Purchased Call/BCS/BCS517USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2021	01/11/2023	01/13/2023	Exercise		3,654,554	542.14				202,157	198,674		202,157		(3,483)				0001
Purchased Call/BCS/BCS517USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2023	01/17/2023	Exercise		723,988	537.23				50,044	49,168		50,044		(876)				0001
Purchased Call/BCS/BCS517US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2020	01/03/2023	01/05/2023	Exercise		2,982,212	541.43	8,505			99,734	99,134		99,734		(601)				0001
Purchased Call/BCS/BCS517USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	01/17/2023	Exercise		4,091,502	539.91				262,999	258,263		262,999		(4,736)				0001
Purchased Call/BCS/BCS517USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2021	01/05/2023	01/09/2023	Exercise		2,420,245	533.51				116,010	115,050		116,010		(960)				0001
Purchased Call/BCS/BCS517USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/09/2023	01/11/2023	Exercise		1,936,006	541.34				86,631	85,088		86,631		(1,542)				0001
Purchased Call/BCS/BCS517USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2021	01/12/2023	01/12/2023	Exercise		1,968,866	537.5				131,112	128,955		131,112		(2,157)				0001
Purchased Call/BCS/BCS517VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2021	01/20/2023	01/24/2023	Exercise		1,245,338	545.16				64,012	61,810		64,012		(2,201)				0001
Purchased Call/BCS/BCS517USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2021	01/12/2023	01/16/2023	Exercise		842,579	536.53				57,875	56,939		57,875		(936)				0001
Purchased Call/BCS/BCS517VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/23/2023	01/25/2023	Exercise		1,086,877	539.26				75,495	73,117		75,495		(2,378)				0001
Purchased Call/BCS/BCS517USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2023	01/09/2023	Exercise		1,044,719	540.86				63,760	62,561		63,760		(1,199)				0001
Purchased Call/BCS/BCS517VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/23/2023	01/25/2023	Exercise		1,429,160	541.92				92,255	89,232		92,255		(3,023)				0001
Purchased Call/BCS/BCS517VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2023	01/31/2023	Exercise		2,385,108	528.48				248,810	242,583		248,810		(6,227)				0001
Purchased Call/BCS/BCS517USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2023	01/17/2023	Exercise		4,185,623	538.21				281,735	276,733		281,735		(5,002)				0001
Purchased Call/BCS/BCS517VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/27/2023	01/31/2023	Exercise		1,633,973	530.55				164,560	160,044		164,560		(4,515)				0001
Purchased Call/BCS/BCS517VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2021	01/18/2023	01/13/2023	Exercise		3,928,005	538.45				236,503	230,039		236,503		(6,463)				0001
Purchased Call/BCS/BCS517IIS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/31/2023	02/02/2023	Exercise		2,969,576	530.55				306,095	297,553		306,095		(8,542)				0001
Purchased Call/BCS/BCS517IIS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2021	02/01/2023	02/03/2023	Exercise		3,912,618	533.84				402,018	390,084		402,018		(11,934)				0001
Purchased Call/BCS/BCS517IISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2023	01/23/2023	Exercise		1,454,151	543.04				120,481	115,289		120,481		(5,192)				0001
Purchased Call/BCS/BCS517VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2021	01/13/2023	01/17/2023	Exercise		1,878,513	538.45				126,172	123,946		126,172		(2,226)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS517IISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2021	02/07/2023	02/09/2023	Exercise		1,913,384	545.71			160,652	153,874			160,652		(6,778)				0001
Purchased Call/BCS/BCS517IISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2021	02/03/2023	02/07/2023	Exercise		392,917	542.06			34,670	33,366			34,670		(1,304)				0001
Purchased Call/BCS/BCS517XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	02/22/2023	Exercise		3,616,379	550.14			240,924	224,072			240,924		(16,852)				0001
Purchased Call/BCS/BCS517VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2021	01/20/2023	01/24/2023	Exercise		451,097	541.5			26,215	25,354			26,215		(862)				0001
Purchased Call/BCS/BCS517VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/20/2023	01/24/2023	Exercise		4,660,735	540.7			278,612	269,794			278,612		(8,819)				0001
Purchased Call/BCS/BCS517XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	02/22/2023	Exercise		1,858,609	549.15			127,149	118,402			127,149		(8,747)				0001
Purchased Call/BCS/BCS517VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2021	01/27/2023	01/31/2023	Exercise		3,342,394	536.68			294,594	286,244			294,594		(8,350)				0001
Purchased Call/BCS/BCS517XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	02/22/2023	Exercise		394,255	548.32			27,563	25,687			27,563		(1,876)				0001
Purchased Call/BCS/BCS517XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	02/22/2023	Exercise		2,011,198	550.98			131,376	122,272			131,376		(9,103)				0001
Purchased Call/BCS/BCS517IIS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2021	02/03/2023	02/06/2023	Exercise		4,746,834	543.49			408,497	393,255			408,497		(15,242)				0001
Purchased Call/BCS/BCS517USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2021	01/04/2023	01/06/2023	Exercise		4,088,624	535.32			205,820	204,440			205,820		(1,380)				0001
Purchased Call/BCS/BCS517XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2021	02/23/2023	02/27/2023	Exercise		2,768,669	554.08			133,318	119,019			133,318		(14,299)				0001
Purchased Call/BCS/BCS517IISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2021	02/03/2023	02/07/2023	Exercise		2,769,734	545.71			225,870	216,930			225,870		(8,940)				0001
Purchased Call/BCS/BCS517USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2021	01/06/2023	01/10/2023	Exercise		369,395	536.46			19,385	19,199			19,385		(186)				0001
Purchased Call/BCS/BCS517USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2021	01/06/2023	01/10/2023	Exercise		2,350,759	537.43			119,139	117,970			119,139		(1,169)				0001
Purchased Call/BCS/BCS517XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2023	02/28/2023	Exercise		1,701,595	553.59			71,545	62,407			71,545		(9,138)				0001
Purchased Call/BCS/BCS517USI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2021	01/06/2023	01/10/2023	Exercise		566,977	539.34			26,587	26,300			26,587		(287)				0001
Purchased Call/BCS/BCS517UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2021	01/12/2023	01/16/2023	Exercise		1,145,877	540.15			71,028	69,807			71,028		(1,221)				0001
Purchased Call/BCS/BCS517XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	02/13/2023	Exercise		3,901,692	550.18			191,623	171,515			191,623		(20,109)				0001
Purchased Call/BCS/BCS517XSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	02/28/2023	Exercise		214,516	546.49			11,893	10,719			11,893		(1,174)				0001
Purchased Call/BCS/BCS517VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2021	01/19/2023	01/23/2023	Exercise		1,486,229	541.17			73,265	70,610			73,265		(2,655)				0001
Purchased Call/BCS/BCS517YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	02/28/2023	Exercise		2,833,931	545.81			161,902	146,701			161,902		(15,202)				0001
Purchased Call/BCS/BCS517IISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	01/23/2023	Exercise		1,102,021	546.22			76,343	71,929			76,343		(4,414)				0001
Purchased Call/BCS/BCS517VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	01/24/2023	Exercise		537,472	539.26			33,643	32,625			33,643		(1,018)				0001
Purchased Call/BCS/BCS517YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	03/06/2023	Exercise		1,788,582	550.23			86,768	76,763			86,768		(10,005)				0001
Purchased Call/BCS/BCS517XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2021	02/16/2023	02/21/2023	Exercise		1,025,790	551.89			67,556	62,968			67,556		(4,588)				0001
Purchased Call/BCS/BCS517VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2021	01/26/2023	01/30/2023	Exercise		203,261	541.28			14,958	14,447			14,958		(511)				0001
Purchased Call/BCS/BCS517VSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/30/2023	02/01/2023	Exercise		1,347,608	530.55			126,660	122,908			126,660		(3,752)				0001
Purchased Call/BCS/BCS517XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	02/22/2023	Exercise		987,871	552.85			60,970	56,596			60,970		(4,374)				0001
Purchased Call/BCS/BCS517YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	02/10/2023	Exercise		2,579,135	544.7			179,616	163,948			179,616		(15,668)				0001

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Purchased Call/BCS/BCS517Y6X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/27/2023	01/31/2023	Exercise		402,618	527.95			42,521	41,480			42,521		(1,041)				0001
Purchased Call/BCS/BCS517Y6S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2021	02/02/2023	01/31/2023	Exercise		1,842,205	535.68			199,631	193,809			199,631		(5,822)				0001
Purchased Call/BCS/BCS517YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	03/07/2023	Exercise		173,230	540.69			13,360	12,294			13,360		(1,065)				0001
Purchased Call/BCS/BCS517YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	03/07/2023	Exercise		1,247,916	548.33			77,630	69,944			77,630		(7,686)				0001
Purchased Call/BCS/BCS517Y6S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2021	02/03/2023	01/06/2023	Exercise		736,986	539.85			65,957	63,512			65,957		(2,445)				0001
Purchased Call/BCS/BCS517ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2021	03/10/2023	03/14/2023	Exercise		1,454,404	553.46			27,940	18,077			27,940		(9,863)				0001
Purchased Call/BCS/BCS517ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2021	03/10/2023	03/14/2023	Exercise		122,704	551.9			2,701	1,853			2,701		(848)				0001
Purchased Call/BCS/BCS517Y6K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	02/14/2023	Exercise		1,691,080	549.9			113,315	106,822			113,315		(6,493)				0001
Purchased Call/BCS/BCS517XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2021	02/17/2023	02/22/2023	Exercise		412,458	549.86			27,687	25,762			27,687		(1,925)				0001
Purchased Call/BCS/BCS517ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	03/15/2023	Exercise		155,470	557.75			1,455	354			1,455		(1,101)				0001
Purchased Call/BCS/BCS517ZSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2021	03/15/2023	03/06/2023	Exercise		3,252,395	562.01			25,433	2,417			25,433		(23,016)				0001
Purchased Call/BCS/BCS517XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	02/22/2023	Exercise		491,772	548			34,783	32,478			34,783		(2,305)				0001
Purchased Call/BCS/BCS517XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2023	01/13/2023	Exercise		1,946,770	556.59			71,399	61,905			71,399		(9,493)				0001
Purchased Call/BCS/BCS517Y6L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	02/14/2023	Exercise		73,331	546.93			5,310	5,018			5,310		(291)				0001
Purchased Call/BCS/BCS517XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2023	02/28/2023	Exercise		3,382,699	553.87			140,526	122,435			140,526		(18,091)				0001
Purchased Call/BCS/BCS517ZST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	03/21/2023	Exercise		113,254	558.64			1,516	650			1,516		(866)				0001
Purchased Call/BCS/BCS517ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	01/25/2023	Exercise		1,817,122	556.14			34,284	20,599			34,284		(13,685)				0001
Purchased Call/BCS/BCS517Y6M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2023	02/14/2023	Exercise		3,394,117	547.21			244,035	230,608			244,035		(13,427)				0001
Purchased Call/BCS/BCS517Y6S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	02/14/2023	Exercise		137,176	544.77			10,483	9,925			10,483		(559)				0001
Purchased Call/BCS/BCS517XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	03/01/2023	Exercise		974,310	543.14			63,235	57,689			63,235		(5,546)				0001
Purchased Call/BCS/BCS517Y6S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	02/24/2023	Exercise		1,487,873	545.81			89,551	81,373			89,551		(8,178)				0001
Purchased Call/BCS/BCS6170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2021	03/22/2023	01/26/2023	Exercise		4,561,869	561.32			44,621	10,187			44,621		(34,434)				0001
Purchased Call/BCS/BCS517IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	02/15/2023	Exercise		257,825	547.93			19,924	18,818			19,924		(1,106)				0001
Purchased Call/BCS/BCS517IISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	02/15/2023	Exercise		2,456,311	548.2			188,609	178,120			188,609		(10,489)				0001
Purchased Call/BCS/BCS517YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/06/2023	03/08/2023	Exercise		610,548	549.05			36,820	32,917			36,820		(3,902)				0001
Purchased Call/BCS/BCS517XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/14/2023	02/16/2023	Exercise		2,620,309	550.9			189,201	178,147			189,201		(11,054)				0001
Purchased Call/BCS/BCS517XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	02/15/2023	Exercise		805,242	547.21			63,278	59,796			63,278		(3,482)				0001
Purchased Call/BCS/BCS517YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/07/2023	03/09/2023	Exercise		2,455,507	552.03			109,243	93,918			109,243		(15,325)				0001
Purchased Call/BCS/BCS517YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	03/13/2023	Exercise		364,526	549.57			13,479	11,020			13,479		(2,459)				0001
Purchased Call/BCS/BCS517XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	02/22/2023	Exercise		327,699	548.53			22,841	21,307			22,841		(1,534)				0001

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Purchased Call/BCS/BCS517XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2023	02/23/2023	Exercise		2,194,412	550.98			113,771	103,056			113,771		(10,715)				0001
Purchased Call/BCS/BCS517ZSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	01/23/2023	Exercise		253,798	548.74			10,198	8,467			10,198		(1,731)				0001
Purchased Call/BCS/BCS517XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	02/22/2023	Exercise		569,015	547.28			40,990	38,301			40,990		(2,689)				0001
Purchased Call/BCS/BCS517XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2021	02/23/2023	02/27/2023	Exercise		1,312,371	551.36			69,636	62,748			69,636		(6,889)				0001
Purchased Call/BCS/BCS6170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	03/28/2023	Exercise		554,181	551.83			16,615	12,033			16,615		(4,582)				0001
Purchased Call/BCS/BCS517ZS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	03/13/2023	Exercise		470,931	550.29			16,800	13,654			16,800		(3,147)				0001
Purchased Call/BCS/BCS517ZSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	01/17/2023	Exercise		3,982,759	559.68			33,408	7,165			33,408		(26,243)				0001
Purchased Call/BCS/BCS517XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2021	02/23/2023	02/27/2023	Exercise		969,593	551.09			51,921	46,817			51,921		(5,104)				0001
Purchased Call/BCS/BCS517XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	02/28/2023	Exercise		165,449	545.67			9,419	8,505			9,419		(914)				0001
Purchased Call/BCS/BCS6170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	03/28/2023	Exercise		185,058	552.96			5,153	3,602			5,153		(1,551)				0001
Purchased Call/BCS/BCS6170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/27/2023	03/29/2023	Exercise		63,912	559.27			1,097	555			1,097		(543)				0001
Purchased Call/BCS/BCS517YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	02/07/2023	Exercise		2,518,795	547.26			137,186	122,177			137,186		(15,009)				0001
Purchased Call/BCS/BCS6171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	02/17/2023	Exercise		2,912,456	558.32			91,570	65,870			91,570		(25,700)				0001
Purchased Call/BCS/BCS517YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	03/06/2023	Exercise		401,665	546.54			22,179	19,763			22,179		(2,417)				0001
Purchased Call/BCS/BCS517YSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	03/07/2023	Exercise		1,557,664	547.66			99,578	90,274			99,578		(9,304)				0001
Purchased Call/BCS/BCS6171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	04/03/2023	Exercise		942,990	561.36			23,954	15,799			23,954		(8,156)				0001
Purchased Call/BCS/BCS517ZSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/14/2023	03/16/2023	Exercise		2,394,081	560.49			33,099	16,501			33,099		(16,598)				0001
Purchased Call/BCS/BCS517ZSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	03/06/2023	Exercise		629,237	559.79			13,334	8,684			13,334		(4,650)				0001
Purchased Call/BCS/BCS6171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2021	04/06/2023	02/03/2023	Exercise		3,501,582	570.42			43,485	9,991			43,485		(33,493)				0001
Purchased Call/BCS/BCS517ZSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	03/20/2023	Exercise		516,019	560.07			10,150	6,347			10,150		(3,803)				0001
Purchased Call/BCS/BCS517YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	03/07/2023	Exercise		428,340	541.4			32,476	29,863			32,476		(2,613)				0001
Purchased Call/BCS/BCS517ZSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	03/21/2023	Exercise		4,088,835	559.16			51,317	20,430			51,317		(30,887)				0001
Purchased Call/BCS/BCS5171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	03/07/2023	Exercise		3,163,792	544.34			222,783	204,135			222,783		(18,648)				0001
Purchased Call/BCS/BCS6171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	04/10/2023	Exercise		252,779	572.97			1,825	(617)			1,825		(2,441)				0001
Purchased Call/BCS/BCS6171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/11/2023	01/17/2023	Exercise		3,744,904	578.85			2,144	(34,122)			2,144		(36,266)				0001
Purchased Call/BCS/BCS517ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	03/21/2023	Exercise		28,678	554.58			595	375			595		(220)				0001
Purchased Call/BCS/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	03/27/2023	Exercise		1,719,052	559.13			24,073	9,702			24,073		(14,371)				0001
Purchased Call/BCS/BCS5171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	03/07/2023	Exercise		480,787	541.67			36,214	33,293			36,214		(2,921)				0001
Purchased Call/BCS/BCS517YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	03/07/2023	Exercise		1,066,344	549.32			64,423	57,936			64,423		(6,487)				0001
Purchased Call/BCS/BCS6171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	04/12/2023	Expire		2,373,207	578.85				(22,784)					(22,784)				0001

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Purchased Call/BCS/BCS517YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	02/09/2023	Exercise		2,724,159	552.03			152,215	136,294			152,215		(15,922)				0001
Purchased Call/BCS/BCS6171SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	04/12/2023	Exercise		121,481	574.97			615	(605)			615		(1,221)				0001
Purchased Call/BCS/BCS6171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	03/10/2023	Exercise		1,226,933	575.73			5,329	(6,901)			5,329		(12,230)				0001
Purchased Call/BCS/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	03/02/2023	Exercise		3,393,203	557.53			67,904	40,619			67,904		(27,285)				0001
Purchased Call/BCS/BCS6172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023	04/17/2023	Exercise		2,332,764	576.63			20,250	(3,643)			20,250		(23,892)				0001
Purchased Call/BCS/BCS517ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2021	03/10/2023	03/14/2023	Exercise		1,366,425	553.74			25,562	16,322			25,562		(9,241)				0001
Purchased Call/BCS/BCS6172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023	04/17/2023	Exercise		90,995	575			1,046	96			1,046		(950)				0001
Purchased Call/BCS/BCS6172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2021	04/14/2023	04/18/2023	Exercise		791,346	573.5			11,605	3,342			11,605		(8,263)				0001
Purchased Call/BCS/BCS6170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	03/28/2023	Exercise		1,065,192	554.52			26,683	17,924			26,683		(8,759)				0001
Purchased Call/BCS/BCS517ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	03/15/2023	Exercise		2,351,454	560.49			10,514	(5,584)			10,514		(16,098)				0001
Purchased Call/BCS/BCS517ZSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	01/24/2023	Exercise		2,606,854	559.48		2,565	38,014	18,292			38,014		(19,722)				0001
Purchased Call/BCS/BCS6172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2021	04/14/2023	01/20/2023	Exercise		5,110,689	574.25			68,935	16,078			68,935		(52,857)				0001
Purchased Call/BCS/BCS6170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	03/28/2023	Exercise		5,014,261	562.03			57,599	17,482			57,599		(40,117)				0001
Purchased Call/BCS/BCS6172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	04/18/2023	Exercise		397,439	577.85			2,808	(1,393)			2,808		(4,201)				0001
Purchased Call/BCS/BCS6172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	04/18/2023	Exercise		2,511,260	580.4			6,743	(19,338)			6,743		(26,080)				0001
Purchased Call/BCS/BCS6170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	03/21/2023	Exercise		153,253	555.41			2,951	1,788			2,951		(1,164)				0001
Purchased Call/BCS/BCS6170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/17/2023	03/01/2023	Exercise		3,001,849	558.94			40,197	14,248			40,197		(25,949)				0001
Purchased Call/BCS/BCS6172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	04/05/2023	Exercise		3,304,654	580.4			17,704	(17,518)			17,704		(35,222)				0001
Purchased Call/BCS/BCS6170SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/27/2023	03/29/2023	Exercise		1,106,128	562.03			13,559	4,306			13,559		(9,253)				0001
Purchased Call/BCS/BCS6172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2023	04/25/2023	Exercise		1,045,476	578.87			3,934	(7,693)			3,934		(11,627)				0001
Purchased Call/BCS/BCS6172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2023	02/06/2023	Exercise		4,047,046	579.62			12,227	(32,413)			12,227		(44,640)				0001
Purchased Call/BCS/BCS6171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	04/03/2023	Exercise		847,216	557.59			27,211	19,664			27,211		(7,548)				0001
Purchased Call/BCS/BCS6172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	04/25/2023	Exercise		121,288	580.73			69	(1,287)			69		(1,356)				0001
Purchased Call/BCS/BCS6171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	04/10/2023	Exercise		546,694	571.59			5,267	2			5,267		(5,265)				0001
Purchased Call/BCS/BCS6171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	04/10/2023	Exercise		404,177	570.73			4,498	563			4,498		(3,935)				0001
Purchased Call/BCS/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	03/22/2023	Exercise		219,940	554.35			5,529	3,778			5,529		(1,751)				0001
Purchased Call/BCS/BCS6171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	01/06/2023	Exercise		1,634,796	573.72			10,311	(5,349)			10,311		(15,659)				0001
Purchased Call/BCS/BCS6173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	05/01/2023	Exercise		261,674	581.48			34	(3,076)			34		(3,110)				0001
Purchased Call/BCS/BCS6173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	05/02/2023	Expire		313,580	588.23				(3,730)					(3,730)				0001
Purchased Call/BCS/BCS6170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	03/22/2023	Exercise		2,282,209	558.94			38,628	21,464			38,628		(17,165)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS6170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	03/22/2023	Exercise		266,973	556.2			5,827	3,751			5,827		(2,077)				0001
Purchased Call/BCS/BCS6171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	04/10/2023	Exercise		1,588,371	576.84			809	(14,246)			809		(15,055)				0001
Purchased Call/BCS/BCS6170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	03/28/2023	Exercise		1,429,603	555.55			33,288	21,512			33,288		(11,776)				0001
Purchased Call/BCS/BCS6173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	05/02/2023	Expire		5,219,712	592.19				(58,849)					(58,849)				0001
Purchased Call/BCS/BCS6170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	03/06/2023	Exercise		3,506,138	552.55			101,508	72,758			101,508		(28,750)				0001
Purchased Call/BCS/BCS6173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	02/07/2023	Exercise		1,627,838	588.53			1,472	(17,444)			1,472		(18,916)				0001
Purchased Call/BCS/BCS6171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	04/10/2023	Exercise		81,122	574.11			424	(369)			424		(793)				0001
Purchased Call/BCS/BCS6170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	03/28/2023	Exercise		174,374	552.83			4,914	3,490			4,914		(1,424)				0001
Purchased Call/BCS/BCS6173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	05/02/2023	Expire		66,923	584.59				(796)					(796)				0001
Purchased Call/BCS/BCS6174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2023	05/10/2023	Expire		2,060,180	594.19				(25,229)					(25,229)				0001
Purchased Call/BCS/BCS6171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023	04/12/2023	Exercise		372,727	574.11			2,442	(1,344)			2,442		(3,786)				0001
Purchased Call/BCS/BCS6171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2021	04/12/2023	02/15/2023	Exercise		3,831,213	578.92			1,771	(35,898)			1,771		(37,668)				0001
Purchased Call/BCS/BCS6170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/27/2023	03/29/2023	Exercise		67,232	557.42			1,376	792			1,376		(584)				0001
Purchased Call/BCS/BCS6170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	03/28/2023	Exercise		286,505	557.42			5,641	3,237			5,641		(2,405)				0001
Purchased Call/BCS/BCS6174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2023	05/10/2023	Expire		2,150,787	590.99				(27,353)					(27,353)				0001
Purchased Call/BCS/BCS6174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2021	05/12/2023	05/16/2023	Exercise		3,066,397	577.17			10,987	(29,349)			10,987		(40,336)				0001
Purchased Call/BCS/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2021	03/29/2023	02/02/2023	Exercise		3,239,268	562.64			63,981	31,793			63,981		(32,187)				0001
Purchased Call/BCS/BCS6174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023	05/22/2023	Exercise		475,399	577.98			7,994	1,427			7,994		(6,567)				0001
Purchased Call/BCS/BCS6174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023	05/23/2023	Exercise		469,147	576.78			7,797	1,189			7,797		(6,608)				0001
Purchased Call/BCS/BCS6172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	04/18/2023	Exercise		160,529	579.64			640	(1,041)			640		(1,681)				0001
Purchased Call/BCS/BCS6172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	02/06/2023	Exercise		2,533,810	583.55			1,929	(22,960)			1,929		(24,889)				0001
Purchased Call/BCS/BCS6171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	04/04/2023	Exercise		270,725	557.54			11,095	8,629			11,095		(2,466)				0001
Purchased Call/BCS/BCS6171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	04/04/2023	Exercise		1,504,574	558.38			59,414	45,858			59,414		(13,556)				0001
Purchased Call/BCS/BCS6175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/19/2023	05/23/2023	Expire		968,928	586.72				(13,362)					(13,362)				0001
Purchased Call/BCS/BCS6171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	01/20/2023	Exercise		3,325,654	563.87			99,038	69,194			99,038		(29,843)				0001
Purchased Call/BCS/BCS6175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/23/2023	05/25/2023	Expire		3,505,601	586.72				(48,002)					(48,002)				0001
Purchased Call/BCS/BCS6171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2021	04/06/2023	04/10/2023	Exercise		923,941	573.52			5,822	(2,868)			5,822		(8,690)				0001
Purchased Call/BCS/BCS6175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2023	06/02/2023	Expire		6,969,386	591.65				(100,388)					(100,388)				0001
Purchased Call/BCS/BCS6172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023	04/24/2023	Exercise		2,586,877	576.23			21,204	(7,071)			21,204		(28,274)				0001
Purchased Call/BCS/BCS6172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023	04/24/2023	Exercise		261,026	574.61			2,869	(38			2,869		(2,908)				0001

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Purchased Call/BCS/BCS6175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/30/2023	06/01/2023	Expire		2,801,838	591.65				(40,140)					(40,140)				0001
Purchased Call/BCS/BCS6172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2023	04/25/2023	Exercise		363,237	577.99			1,915	(2,168)			1,915		(4,083)				0001
Purchased Call/BCS/BCS6172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	04/25/2023	Exercise		114,264	575			1,197	(79)			1,197		(1,276)				0001
Purchased Call/BCS/BCS6175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023	06/05/2023	Expire		1,603,166	586.88				(24,274)					(24,274)				0001
Purchased Call/BCS/BCS6175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	06/06/2023	Exercise		8,873,650	589.39			70,518	(62,174)			70,518		(132,693)				0001
Purchased Call/BCS/BCS6171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	04/10/2023	Exercise		321,399	572.11			2,799	(338)			2,799		(3,138)				0001
Purchased Call/BCS/BCS6172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	04/18/2023	Exercise		812,729	577.37			6,471	(2,293)			6,471		(8,764)				0001
Purchased Call/BCS/BCS6173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023	04/26/2023	Exercise		264,221	580.73			306	(2,725)			306		(3,031)				0001
Purchased Call/BCS/BCS6173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	04/25/2023	Exercise		335,323	579.85			696	(3,095)			696		(3,790)				0001
Purchased Call/BCS/BCS6172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/18/2023	04/20/2023	Exercise		2,853,395	583.55			1,321	(28,246)			1,321		(29,567)				0001
Purchased Call/BCS/BCS6173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	05/03/2023	Expire		1,353,089	584.59				(16,483)					(16,483)				0001
Purchased Call/BCS/BCS6173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	05/02/2023	Expire		2,305,160	588.53				(25,974)					(25,974)				0001
Purchased Call/BCS/BCS6175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	06/07/2023	Exercise		2,093,198	590.19			13,886	(18,693)			13,886		(32,578)				0001
Purchased Call/BCS/BCS6176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023	06/13/2023	Exercise		3,510,577	590.38			48,111	(7,784)			48,111		(55,895)				0001
Purchased Call/BCS/BCS6172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	04/25/2023	Expire		2,124,061	582.77				(21,440)					(21,440)				0001
Purchased Call/BCS/BCS6172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	04/25/2023	Exercise		2,635,253	578.88			9,936	(18,874)			9,936		(28,810)				0001
Purchased Call/BCS/BCS6176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	06/13/2023	Exercise		1,505,266	591.36			18,114	(5,919)			18,114		(24,033)				0001
Purchased Call/BCS/BCS6176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/13/2023	06/15/2023	Exercise		6,009,716	595.48			107,250	12,656			107,250		(94,594)				0001
Purchased Call/BCS/BCS6173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2021	04/26/2023	04/28/2023	Expire		3,642,395	586.1				(40,704)					(40,704)				0001
Purchased Call/BCS/BCS6173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	05/03/2023	Expire		333,509	583.71				(4,101)					(4,101)				0001
Purchased Call/BCS/BCS6173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2023	05/08/2023	Expire		278,616	581.18				(3,469)					(3,469)				0001
Purchased Call/BCS/BCS6176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023	06/21/2023	Exercise		528,246	586.36			20,141	11,131			20,141		(9,010)				0001
Purchased Call/BCS/BCS6177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2021	06/21/2023	06/23/2023	Exercise		8,630,309	590.11			221,261	74,568			221,261		(146,692)				0001
Purchased Call/BCS/BCS6173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	05/09/2023	Expire		348,603	585.36				(4,430)					(4,430)				0001
Purchased Call/BCS/BCS6174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	02/14/2023	Exercise		3,530,366	590.2			1,246	(41,876)			1,246		(43,122)				0001
Purchased Call/BCS/BCS6173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	05/01/2023	Expire		1,792,636	583.12				(20,893)					(20,893)				0001
Purchased Call/BCS/BCS6177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	07/05/2023	Exercise		282,978	599.07			7,878	2,616			7,878		(5,263)				0001
Purchased Call/BCS/BCS6174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023	05/09/2023	Expire		3,698,402	594.19				(41,361)					(41,361)				0001
Purchased Call/BCS/BCS6173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2023	05/08/2023	Expire		1,327,571	585.1				(15,776)					(15,776)				0001
Purchased Call/BCS/BCS6178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	07/05/2023	07/07/2023	Exercise		2,907,869	603.11			64,960	12,051			64,960		(52,909)				0001

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Purchased Call/BCS/BCS6178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2023	07/10/2023	Exercise		3,734,934	601.76			68,258	(202)			68,258		(68,460)				0001
Purchased Call/BCS/BCS6174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023	05/24/2023	Exercise		316,054	582.79			2,156	(2,350)			2,156		(4,505)				0001
Purchased Call/BCS/BCS6175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2021	05/26/2023	05/31/2023	Expire		2,986,208	586.96				(43,122)					(43,122)				0001
Purchased Call/BCS/BCS6174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2021	05/10/2023	02/06/2023	Exercise		4,322,140	587.96			1,834	(50,687)			1,834		(52,521)				0001
Purchased Call/BCS/BCS6176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2023	03/20/2023	Exercise		629,494	590.42			8,679	(1,376)			8,679		(10,055)				0001
Purchased Call/BCS/BCS6178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023	07/18/2023	Exercise		6,281,279	601.67			227,869	103,836			227,869		(124,033)				0001
Purchased Call/BCS/BCS6176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2023	06/12/2023	Exercise		2,022,115	591.19			25,664	(6,330)			25,664		(31,993)				0001
Purchased Call/BCS/BCS6176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	01/17/2023	Exercise		6,192,682	594.57			41,773	(53,997)			41,773		(95,771)				0001
Purchased Call/BCS/BCS6174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023	05/17/2023	Expire		3,045,970	583.79				(40,928)					(40,928)				0001
Purchased Call/BCS/BCS6174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/12/2023	05/16/2023	Expire		658,872	583.03				(8,750)					(8,750)				0001
Purchased Call/BCS/BCS6179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023	02/10/2023	Exercise		1,854,187	599.49			75,763	39,889			75,763		(35,874)				0001
Purchased Call/BCS/BCS6174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023	05/17/2023	Expire		352,428	582.15				(4,826)					(4,826)				0001
Purchased Call/BCS/BCS6174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023	05/22/2023	Exercise		2,160,981	581.87			21,891	(6,584)			21,891		(28,475)				0001
Purchased Call/BCS/BCS6179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/19/2023	01/24/2023	Exercise		4,970,479	590.98			317,184	207,626			317,184		(109,558)				0001
Purchased Call/BCS/BCS6176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	06/13/2023	Exercise		1,386,796	592.26			14,567	(7,605)			14,567		(22,172)				0001
Purchased Call/BCS/BCS6175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	06/06/2023	Exercise		5,158,940	587.63			56,266	(22,365)			56,266		(78,631)				0001
Purchased Call/BCS/BCS6176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023	06/14/2023	Exercise		448,072	590.59			8,479	1,050			8,479		(7,429)				0001
Purchased Call/BCS/BCS6176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023	02/22/2023	Exercise		6,783,734	588.02			239,467	124,192			239,467		(115,274)				0001
Purchased Call/BCS/BCS6175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	06/06/2023	Exercise		83,482	584.55			1,349	47			1,349		(1,302)				0001
Purchased Call/BCS/BCS6176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	06/13/2023	Exercise		3,925,753	595.48			20,007	(41,357)			20,007		(61,364)				0001
Purchased Call/BCS/BCS6179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		1,803,085	603.43			71,857	35,610			71,857		(36,248)				0001
Purchased Call/BCS/BCS6179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	07/26/2023	Exercise		3,338,993	610.47			106,399	39,689			106,399		(66,710)				0001
Purchased Call/BCS/BCS6176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	06/21/2023	Exercise		259,447	585.88			10,127	5,725			10,127		(4,402)				0001
Purchased Call/BCS/BCS6176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023	03/20/2023	Exercise		3,342,118	591.06			104,299	48,927			104,299		(55,372)				0001
Purchased Call/BCS/BCS6179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2021	07/26/2023	07/28/2023	Exercise		3,263,138	610.94			126,220	61,206			126,220		(65,015)				0001
Purchased Call/BCS/BCS6177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2023	06/26/2023	Exercise		329,466	587.08			10,708	4,854			10,708		(5,854)				0001
Purchased Call/BCS/BCS6177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023	06/26/2023	Exercise		326,599	586.71			9,820	3,968			9,820		(5,852)				0001
Purchased Call/BCS/BCS6174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023	08/07/2023	Exercise		713,533	608.18			25,063	9,500			25,063		(15,563)				0001
Purchased Call/BCS/BCS6174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	08/08/2023	Exercise		4,164,046	614.28			81,815	(6,278)			81,815		(88,093)				0001
Purchased Call/BCS/BCS6176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023	06/21/2023	Exercise		3,248,581	591.21			97,213	45,302			97,213		(51,912)				0001

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Purchased Call/BCS/BCS6177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023	06/14/2023	Exercise		2,227,343	591.56			45,830	7,687			45,830		(38,143)				0001
Purchased Call/BCS/BCS517USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2021	01/06/2023	01/10/2023	Exercise		546,200	540.07			25,012	24,737			25,012		(275)				0001
Purchased Call/BCS/BCS617AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	08/08/2023	Exercise		139,519	610.17			3,675	588			3,675		(3,087)				0001
Purchased Call/BCS/BCS6176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	06/21/2023	Exercise		359,892	584.99			14,590	8,418			14,590		(6,172)				0001
Purchased Call/BCS/BCS617ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023	08/09/2023	Exercise		272,918	612.56			9,802	3,672			9,802		(6,130)				0001
Purchased Call/BCS/BCS617ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	08/08/2023	Exercise		292,744	612.56			6,546	.52			6,546		(6,494)				0001
Purchased Call/BCS/BCS6177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2023	06/26/2023	Exercise		558,524	587.97			17,312	7,495			17,312		(9,818)				0001
Purchased Call/BCS/BCS6177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	06/27/2023	Exercise		644,481	590.62			14,214	2,239			14,214		(11,975)				0001
Purchased Call/BCS/BCS6177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	06/27/2023	Exercise		594,331	591.4			12,328	1,848			12,328		(10,480)				0001
Purchased Call/BCS/BCS517USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/09/2023	01/11/2023	Exercise		129,169	540.36			6,013	5,908			6,013		(104)				0001
Purchased Call/BCS/BCS617BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2021	08/10/2023	07/28/2023	Exercise		2,071,681	617.29			43,521	(2,058)			43,521		(45,579)				0001
Purchased Call/BCS/BCS6177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023	07/03/2023	Exercise		1,690,983	597.98			37,279	7,714			37,279		(29,565)				0001
Purchased Call/BCS/BCS6177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023	06/28/2023	Exercise		1,801,276	593.86			25,632	(6,681)			25,632		(32,313)				0001
Purchased Call/BCS/BCS6177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	06/26/2023	Exercise		6,983,108	594.19			251,674	124,078			251,674		(127,595)				0001
Purchased Call/BCS/BCS517USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/10/2023	01/12/2023	Exercise		4,230,178	544			180,220	175,694			180,220		(4,527)				0001
Purchased Call/BCS/BCS6177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023	07/03/2023	Exercise		1,151,420	594.75			31,603	10,653			31,603		(20,950)				0001
Purchased Call/BCS/BCS6177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	06/21/2023	Exercise		4,192,628	600.01			110,007	34,948			110,007		(75,059)				0001
Purchased Call/BCS/BCS517USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	01/10/2023	Exercise		992,188	541.34			42,791	42,295			42,791		(495)				0001
Purchased Call/BCS/BCS517USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	01/10/2023	Exercise		200,755	540.36			9,020	8,918			9,020		(101)				0001
Purchased Call/BCS/BCS617BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	08/15/2023	Exercise		276,926	615.87			6,728	377			6,728		(6,351)				0001
Purchased Call/BCS/BCS6177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	07/05/2023	Exercise		645,946	592.52			25,237	13,195			25,237		(12,042)				0001
Purchased Call/BCS/BCS6177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	07/05/2023	Exercise		92,455	595.09			3,201	1,467			3,201		(1,733)				0001
Purchased Call/BCS/BCS517VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2021	01/13/2023	01/17/2023	Exercise		2,465,027	535.81			177,652	174,698			177,652		(2,954)				0001
Purchased Call/BCS/BCS517VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2021	01/17/2023	01/19/2023	Exercise		3,192,183	538.45			215,120	210,137			215,120		(4,983)				0001
Purchased Call/BCS/BCS617BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	08/15/2023	Exercise		1,287,795	616.68			29,607	348			29,607		(29,259)				0001
Purchased Call/BCS/BCS617BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	08/16/2023	Exercise		354,624	616.43			8,601	380			8,601		(8,221)				0001
Purchased Call/BCS/BCS6177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	07/03/2023	07/06/2023	Exercise		3,712,265	603.11			96,590	28,695			96,590		(67,895)				0001
Purchased Call/BCS/BCS617BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023	08/22/2023	Exercise		476,702	609.27			3,833	(7,414)			3,833		(11,246)				0001
Purchased Call/BCS/BCS617CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	07/28/2023	Exercise		669,877	626.91			1,157	(12,744)			1,157		(13,901)				0001
Purchased Call/BCS/BCS6177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	07/05/2023	Exercise		1,065,177	599.85			28,277	8,653			28,277		(19,624)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS6178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	07/11/2023	Exercise		3,133,040	597.33			79,034	19,846			79,034		(59,189)				0001
Purchased Call/BCS/BCS6177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	07/03/2023	Exercise		2,185,504	603.11			45,693	7,342			45,693		(38,351)				0001
Purchased Call/BCS/BCS517VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/24/2023	01/26/2023	Exercise		3,208,864	541.92			208,105	201,008			208,105		(7,097)				0001
Purchased Call/BCS/BCS517VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2021	01/25/2023	01/27/2023	Exercise		3,201,791	543.65			200,786	193,747			200,786		(7,039)				0001
Purchased Call/BCS/BCS6178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	06/29/2023	Exercise		952,897	594.1			28,792	10,678			28,792		(18,114)				0001
Purchased Call/BCS/BCS6178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023	07/11/2023	Exercise		1,424,602	599.12			31,362	4,063			31,362		(27,299)				0001
Purchased Call/BCS/BCS6178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	07/12/2023	Exercise		399,440	599.57			8,623	825			8,623		(7,798)				0001
Purchased Call/BCS/BCS517WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2021	02/03/2023	01/06/2023	Exercise		1,431,131	539.77			131,233	126,673			131,233		(4,560)				0001
Purchased Call/BCS/BCS617CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	08/29/2023	Expire		428,133	621.77			(10,520)				(10,520)		(10,520)				0001
Purchased Call/BCS/BCS617CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	08/29/2023	Expire		61,889	619.03			(1,511)				(1,511)		(1,511)				0001
Purchased Call/BCS/BCS6179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		119,261	600.32			5,359	2,899			5,359		(2,460)				0001
Purchased Call/BCS/BCS6178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	07/12/2023	Exercise		4,762,639	603.62			70,863	(17,885)			70,863		(88,748)				0001
Purchased Call/BCS/BCS6178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	07/11/2023	Exercise		752,437	599.57			15,991	1,512			15,991		(14,479)				0001
Purchased Call/BCS/BCS617CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	08/30/2023	Expire		224,184	624.83			(5,520)				(5,520)		(5,520)				0001
Purchased Call/BCS/BCS617CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023	09/06/2023	Expire		188,938	624.52			(4,768)				(4,768)		(4,768)				0001
Purchased Call/BCS/BCS6179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	07/25/2023	Exercise		18,767	605.46			677	286			677		(391)				0001
Purchased Call/BCS/BCS6179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	08/01/2023	Exercise		607,968	604.86			32,393	19,331			32,393		(13,063)				0001
Purchased Call/BCS/BCS6178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023	07/17/2023	Exercise		1,907,361	604.79			67,039	30,834			67,039		(36,205)				0001
Purchased Call/BCS/BCS6178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	07/18/2023	Exercise		1,392,130	599.68			55,265	27,699			55,265		(27,566)				0001
Purchased Call/BCS/BCS517WS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2021	02/03/2023	02/07/2023	Exercise		1,212,497	540.83			110,170	106,196			110,170		(3,974)				0001
Purchased Call/BCS/BCS517WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2023	02/08/2023	Exercise		251,200	542.06			21,576	20,668			21,576		(908)				0001
Purchased Call/BCS/BCS617DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	09/12/2023	Expire		423,718	622.97			(10,899)				(10,899)		(10,899)				0001
Purchased Call/BCS/BCS617DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	09/12/2023	Expire		425,377	618.65			(10,869)				(10,869)		(10,869)				0001
Purchased Call/BCS/BCS617AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	07/20/2023	Exercise		1,195,975	609.86			53,190	28,906			53,190		(24,285)				0001
Purchased Call/BCS/BCS6178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	06/21/2023	Exercise		2,902,168	602.94			98,826	43,844			98,826		(54,982)				0001
Purchased Call/BCS/BCS617DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	09/12/2023	Exercise		2,010,152	613.38			11,521	(34,233)			11,521		(45,754)				0001
Purchased Call/BCS/BCS517WSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2021	02/08/2023	02/07/2023	Exercise		3,583,425	547.87			271,982	258,909			271,982		(13,074)				0001
Purchased Call/BCS/BCS617AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	08/01/2023	Exercise		74,024	605.27			3,898	2,320			3,898		(1,578)				0001
Purchased Call/BCS/BCS6179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023	07/18/2023	Exercise		1,297,443	596.25			59,226	33,534			59,226		(25,692)				0001
Purchased Call/BCS/BCS617DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	09/12/2023	Exercise		374,681	613.07			2,336	(7,264)			2,336		(9,600)				0001

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Purchased Call/BCS/BCS617ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023	09/19/2023	Exercise		1,040,061	618.14			10,098	(16,191)			10,098		(26,289)				0001
Purchased Call/BCS/BCS617AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	08/01/2023	Exercise		572,612	609.36			26,306	14,659			26,306		(11,647)				0001
Purchased Call/BCS/BCS617ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023	08/07/2023	Exercise		3,119,141	608.97			105,537	38,054			105,537		(67,483)				0001
Purchased Call/BCS/BCS517IIS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	02/14/2023	Exercise		4,794,035	549.28			327,013	308,381			327,013		(18,632)				0001
Purchased Call/BCS/BCS517IISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	02/14/2023	Exercise		142,650	546.31			10,502	9,932			10,502		(570)				0001
Purchased Call/BCS/BCS617ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023	09/08/2023	Exercise		3,176,317	613.74			47,430	(34,131)			47,430		(81,562)				0001
Purchased Call/BCS/BCS6179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023	02/10/2023	Exercise		1,548,880	599.49			61,835	32,285			61,835		(29,550)				0001
Purchased Call/BCS/BCS617ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	08/08/2023	Exercise		3,529,157	607.96			106,173	29,358			106,173		(76,815)				0001
Purchased Call/BCS/BCS617ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023	08/09/2023	Exercise		1,987,013	613.36			68,787	24,577			68,787		(44,211)				0001
Purchased Call/BCS/BCS517IIW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	02/14/2023	Exercise		2,241,432	548.2			156,837	147,921			156,837		(8,916)				0001
Purchased Call/BCS/BCS517XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	02/14/2023	Exercise		1,040,956	550.9			67,736	63,722			67,736		(4,014)				0001
Purchased Call/BCS/BCS617ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2023	09/26/2023	Expire		589,631	606.63				(15,215)					(15,215)				0001
Purchased Call/BCS/BCS6179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	07/24/2023	Exercise		1,558,870	598.81			77,913	46,309			77,913		(31,603)				0001
Purchased Call/BCS/BCS617BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2021	08/10/2023	08/14/2023	Exercise		398,123	613.15			10,907	1,842			10,907		(9,064)				0001
Purchased Call/BCS/BCS617BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	08/15/2023	Exercise		2,558,684	614.48			68,148	10,253			68,148		(57,895)				0001
Purchased Call/BCS/BCS517XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2023	02/15/2023	Exercise		2,092,040	550.9			150,385	141,749			150,385		(8,636)				0001
Purchased Call/BCS/BCS617ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2021	09/28/2023	10/02/2023	Exercise		2,468,980	599.88			7,724	(58,481)			7,724		(66,205)				0001
Purchased Call/BCS/BCS617FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	10/03/2023	Expire		374,205	601.52				(10,043)					(10,043)				0001
Purchased Call/BCS/BCS617BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	07/28/2023	Exercise		4,019,357	620.03			71,864	(16,179)			71,864		(88,043)				0001
Purchased Call/BCS/BCS617FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	07/07/2023	Exercise		778,183	599.33			2,792	(18,497)			2,792		(21,289)				0001
Purchased Call/BCS/BCS617BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	08/16/2023	Exercise		157,940	615.5			4,067	372			4,067		(3,695)				0001
Purchased Call/BCS/BCS6179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	07/24/2023	Exercise		8,848	593.9			515	332			515		(183)				0001
Purchased Call/BCS/BCS6179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		202,973	599.41			9,427	5,195			9,427		(4,232)				0001
Purchased Call/BCS/BCS617BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/15/2023	08/17/2023	Exercise		2,466,274	620.59			14,910	(39,833)			14,910		(54,742)				0001
Purchased Call/BCS/BCS617BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	08/15/2023	Exercise		929,546	617.24			20,513	(579)			20,513		(21,092)				0001
Purchased Call/BCS/BCS617FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	10/10/2023	Expire		1,026,376	596.39				(29,055)					(29,055)				0001
Purchased Call/BCS/BCS617FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	10/02/2023	10/04/2023	Exercise		370,259	597.49			1,212	(8,991)			1,212		(10,203)				0001
Purchased Call/BCS/BCS6179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		867,576	599.39			40,384	22,267			40,384		(18,116)				0001
Purchased Call/BCS/BCS6179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	07/25/2023	Exercise		1,292,941	607.17			43,012	16,557			43,012		(26,455)				0001
Purchased Call/BCS/BCS617BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023	08/22/2023	Exercise		1,700,938	613.38			2,278	(37,589)			2,278		(39,867)				0001

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Purchased Call/BCS/BCS517XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	02/22/2023	Exercise		262,650	547.82			18,645	17,406			18,645		(1,240)				0001
Purchased Call/BCS/BCS517XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	02/22/2023	Exercise		2,564,923	551.51			164,919	153,379			164,919		(11,540)				0001
Purchased Call/BCS/BCS617GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	10/11/2023	Expire		276,755	598.58				(8,045)					(8,045)				0001
Purchased Call/BCS/BCS617GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2023	10/19/2023	Expire		1,508,935	610.02				(44,028)					(44,028)				0001
Purchased Call/BCS/BCS6179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2023	07/27/2023	Exercise		2,688,032	610.47			93,876	39,982			93,876		(53,894)				0001
Purchased Call/BCS/BCS6179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	07/26/2023	Exercise		71,668	606.38			2,764	1,266			2,764		(1,498)				0001
Purchased Call/BCS/BCS517VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	01/17/2023	Exercise		2,216,948	537.27			153,344	150,683			153,344		(2,660)				0001
Purchased Call/BCS/BCS617BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	08/23/2023	Expire		593,757	616.13				(14,078)					(14,078)				0001
Purchased Call/BCS/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	10/18/2023	Expire		79,119	605.93				(2,410)					(2,410)				0001
Purchased Call/BCS/BCS617GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	10/24/2023	Expire		922,379	618.08				(27,261)					(27,261)				0001
Purchased Call/BCS/BCS6179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023	07/31/2023	Exercise		155,249	603.73			7,125	3,806			7,125		(3,320)				0001
Purchased Call/BCS/BCS617AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	08/01/2023	Exercise		237,114	605.75			12,270	7,154			12,270		(5,116)				0001
Purchased Call/BCS/BCS517VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	01/17/2023	Exercise		1,029,661	536.3			73,070	71,819			73,070		(1,251)				0001
Purchased Call/BCS/BCS517VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2021	01/13/2023	01/17/2023	Exercise		1,235,400	534.84			91,260	89,759			91,260		(1,501)				0001
Purchased Call/BCS/BCS517XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2021	02/23/2023	02/27/2023	Exercise		365,973	550.37			20,073	18,128			20,073		(1,945)				0001
Purchased Call/BCS/BCS517XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2023	02/28/2023	Exercise		1,192,679	552.86			51,711	45,253			51,711		(6,458)				0001
Purchased Call/BCS/BCS617CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	07/19/2023	Exercise		1,617,443	619.48			1,037	(35,648)			1,037		(36,686)				0001
Purchased Call/BCS/BCS617HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023	10/26/2023	Expire		1,451,396	618.01				(44,024)					(44,024)				0001
Purchased Call/BCS/BCS517VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2021	01/20/2023	01/24/2023	Exercise		1,821,280	542.49			102,536	99,099			102,536		(3,437)				0001
Purchased Call/BCS/BCS517VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/23/2023	01/25/2023	Exercise		561,038	538.29			39,974	38,731			39,974		(1,243)				0001
Purchased Call/BCS/BCS617AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	04/24/2023	Exercise		3,255,241	610.76			128,189	61,881			128,189		(66,308)				0001
Purchased Call/BCS/BCS517XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	02/28/2023	Exercise		641,680	543.14			39,798	36,333			39,798		(3,465)				0001
Purchased Call/BCS/BCS5171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	02/28/2023	Exercise		59,457	542.16			3,794	3,469			3,794		(325)				0001
Purchased Call/BCS/BCS617HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	10/24/2023	Expire		986,305	618.01				(29,556)					(29,556)				0001
Purchased Call/BCS/BCS617HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	10/25/2023	Expire		402,381	613.87				(12,736)					(12,736)				0001
Purchased Call/BCS/BCS617CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	08/23/2023	Expire		288,412	614.4				(6,976)					(6,976)				0001
Purchased Call/BCS/BCS517VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	01/20/2023	Exercise		5,485,918	541.92			316,057	306,009			316,057		(10,048)				0001
Purchased Call/BCS/BCS617AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	08/01/2023	Exercise		540,315	606.67			27,145	15,612			27,145		(11,533)				0001
Purchased Call/BCS/BCS617ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	08/02/2023	Exercise		123,352	605.27			6,621	3,958			6,621		(2,664)				0001
Purchased Call/BCS/BCS517YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	03/01/2023	Exercise		216,834	541.34			14,788	13,527			14,788		(1,261)				0001

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Purchased Call/BCS/BCS517YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/28/2023	01/06/2023	Exercise		3,067,477	545.81			182,541	165,386			182,541		(17,156)				0001
Purchased Call/BCS/BCS617HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	10/31/2023	Expire		777,967	611.39				(24,955)					(24,955)				0001
Purchased Call/BCS/BCS617HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	10/31/2023	Expire		1,999,123	615.51				(61,598)					(61,598)				0001
Purchased Call/BCS/BCS617CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	08/22/2023	Expire		23,869	614.4				(571)					(571)				0001
Purchased Call/BCS/BCS617CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	08/28/2023	Expire		292,843	621.14				(7,090)					(7,090)				0001
Purchased Call/BCS/BCS517YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	03/07/2023	Exercise		638,834	543.17			46,077	42,121			46,077		(3,956)				0001
Purchased Call/BCS/BCS617HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	10/31/2023	Expire		723,196	617.51				(23,085)					(23,085)				0001
Purchased Call/BCS/BCS617CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	08/29/2023	Expire		544,522	622.71				(13,257)					(13,257)				0001
Purchased Call/BCS/BCS617CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	08/10/2023	Exercise		1,264,469	619.84			1,541	(29,041)			1,541		(30,582)				0001
Purchased Call/BCS/BCS617ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2021	08/02/2023	08/04/2023	Exercise		3,921,565	608.8			146,053	63,239			146,053		(82,815)				0001
Purchased Call/BCS/BCS517VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2021	01/26/2023	01/30/2023	Exercise		1,063,449	544.93			71,136	69,070			71,136		(2,066)				0001
Purchased Call/BCS/BCS517VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2023	01/31/2023	Exercise		1,577,317	532.04			153,989	150,042			153,989		(3,947)				0001
Purchased Call/BCS/BCS617HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	11/07/2023	Expire		4,042,320	620.93				(131,681)					(131,681)				0001
Purchased Call/BCS/BCS617HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	11/07/2023	Expire		1,299,505	623.98				(40,967)					(40,967)				0001
Purchased Call/BCS/BCS617CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	07/31/2023	Exercise		3,437,003	623.2			1,267	(78,971)			1,267		(80,238)				0001
Purchased Call/BCS/BCS517YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	02/14/2023	Exercise		1,435,813	544.97			99,398	90,712			99,398		(8,686)				0001
Purchased Call/BCS/BCS617ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023	08/07/2023	Exercise		236,693	607.26			8,670	3,451			8,670		(5,218)				0001
Purchased Call/BCS/BCS617HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023	11/07/2023	Expire		902,431	619.8				(29,777)					(29,777)				0001
Purchased Call/BCS/BCS617HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/07/2023	11/09/2023	Expire		1,198,423	621.66				(37,917)					(37,917)				0001
Purchased Call/BCS/BCS517YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/06/2023	03/08/2023	Exercise		2,667,952	552.03			146,491	130,073			146,491		(16,417)				0001
Purchased Call/BCS/BCS517YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/06/2023	03/08/2023	Exercise		380,305	549.32			22,749	20,328			22,749		(2,421)				0001
Purchased Call/BCS/BCS617ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	08/08/2023	Exercise		187,441	607.17			5,881	1,763			5,881		(4,119)				0001
Purchased Call/BCS/BCS617ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	08/08/2023	Exercise		260,824	611.63			6,225	385			6,225		(5,840)				0001
Purchased Call/BCS/BCS517VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/30/2023	02/01/2023	Exercise		878,801	526.99			88,494	85,931			88,494		(2,563)				0001
Purchased Call/BCS/BCS517WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2023	02/08/2023	Exercise		2,318,291	545.71			183,617	175,616			183,617		(8,001)				0001
Purchased Call/BCS/BCS617CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	08/30/2023	Expire		2,777,132	629.05				(65,259)					(65,259)				0001
Purchased Call/BCS/BCS617LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	08/15/2023	Exercise		1,412,137	619.01			2,233	(43,735)			2,233		(45,968)				0001
Purchased Call/BCS/BCS517YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2021	03/08/2023	02/09/2023	Exercise		3,260,848	550.16			165,486	144,179			165,486		(21,307)				0001
Purchased Call/BCS/BCS617BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	08/15/2023	Exercise		289,403	612.75			8,518	1,846			8,518		(6,672)				0001
Purchased Call/BCS/BCS617BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	07/19/2023	Exercise		3,480,853	620.59			61,104	(15,923)			61,104		(77,026)				0001

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Purchased Call/BCS/BCS517IISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2023	02/13/2023	Exercise		623,389	544.86			48,335	45,897			48,335		(2,438)				0001
Purchased Call/BCS/BCS517IISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	02/14/2023	Exercise		848,623	546.59			62,043	58,667			62,043		(3,376)				0001
Purchased Call/BCS/BCS617ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	11/15/2023	Expire		708,019	617.83				(24,374)					(24,374)				0001
Purchased Call/BCS/BCS617ISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2023	11/17/2023	Expire		620,201	622.33				(20,562)					(20,562)				0001
Purchased Call/BCS/BCS617CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023	09/06/2023	Expire		881,807	626.29				(21,840)					(21,840)				0001
Purchased Call/BCS/BCS517IISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	02/14/2023	Exercise		102,186	547.93			7,200	6,792			7,200		(408)				0001
Purchased Call/BCS/BCS517XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	02/22/2023	Exercise		1,551,319	548.81			107,341	100,110			107,341		(7,231)				0001
Purchased Call/BCS/BCS617BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	08/18/2023	Exercise		1,673,209	617.59			314	(38,517)			314		(38,830)				0001
Purchased Call/BCS/BCS617DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/05/2023	09/07/2023	Expire		3,821,200	630.37				(92,826)					(92,826)				0001
Purchased Call/BCS/BCS617DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	09/06/2023	Expire		210,965	626.14				(4,726)					(4,726)				0001
Purchased Call/BCS/BCS617ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	11/20/2023	Exercise		1,679,690	617.89			2,742	(54,904)			2,742		(57,645)				0001
Purchased Call/BCS/BCS517YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	02/14/2023	Exercise		957,339	550.57			35,368	28,989			35,368		(6,379)				0001
Purchased Call/BCS/BCS517XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	02/28/2023	Exercise		1,140,749	547.48			61,191	55,031			61,191		(6,160)				0001
Purchased Call/BCS/BCS517YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	02/28/2023	Exercise		1,013,761	542.87			63,377	57,880			63,377		(5,497)				0001
Purchased Call/BCS/BCS617BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023	08/04/2023	Exercise		3,742,440	610.07			26,832	(60,636)			26,832		(87,468)				0001
Purchased Call/BCS/BCS617DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023	08/16/2023	Exercise		2,688,550	616.4			41,733	(25,259)			41,733		(66,991)				0001
Purchased Call/BCS/BCS617ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	11/20/2023	Expire		553,664	620.93				(18,414)					(18,414)				0001
Purchased Call/BCS/BCS617ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	11/21/2023	Exercise		1,053,812	617.86			3,848	(31,270)			3,848		(35,117)				0001
Purchased Call/BCS/BCS517YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	03/01/2023	Exercise		183,763	542.16			12,257	11,198			12,257		(1,059)				0001
Purchased Call/BCS/BCS517YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/27/2023	03/01/2023	Exercise		838,203	542.87			54,816	50,032			54,816		(4,784)				0001
Purchased Call/BCS/BCS517ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2021	03/10/2023	03/14/2023	Exercise		924,300	552.74			18,952	12,624			18,952		(6,328)				0001
Purchased Call/BCS/BCS617BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	08/22/2023	Exercise		347,819	610.28			2,220	(5,998)			2,220		(8,218)				0001
Purchased Call/BCS/BCS617DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	09/12/2023	Exercise		419,189	616.4			349	(10,176)			349		(10,525)				0001
Purchased Call/BCS/BCS617ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	11/21/2023	Exercise		827,570	613.72			8,567	(20,290)			8,567		(28,856)				0001
Purchased Call/BCS/BCS617ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	11/21/2023	Exercise		1,129,192	614.83			9,660	(29,215)			9,660		(38,875)				0001
Purchased Call/BCS/BCS517YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2023	03/06/2023	Exercise		564,352	547.53			30,147	26,794			30,147		(3,354)				0001
Purchased Call/BCS/BCS517YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	03/07/2023	Exercise		128,360	539.88			10,090	9,292			10,090		(798)				0001
Purchased Call/BCS/BCS517ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2021	03/10/2023	01/06/2023	Exercise		4,265,199	556.46			59,723	30,631			59,723		(29,092)				0001
Purchased Call/BCS/BCS617ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023	09/19/2023	Exercise		636,163	614.8			9,614	(7,072)			9,614		(16,686)				0001
Purchased Call/BCS/BCS617CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	08/23/2023	Expire		178,177	615.33				(4,264)					(4,264)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2023	08/25/2023	Expire		1,997,880	624.62				(46,008)					(46,008)				0001
Purchased Call/BCS/BCS617YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	01/25/2023	Exercise		2,786,056	549.05			169,253	150,571			169,253		(18,682)				0001
Purchased Call/BCS/BCS617ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2023	11/27/2023	Exercise		1,314,946	613.04			22,455	(22,629)			22,455		(45,084)				0001
Purchased Call/BCS/BCS617JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	11/22/2023	Exercise		1,636,625	618			15,999	(40,841)			15,999		(56,839)				0001
Purchased Call/BCS/BCS617ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023	09/25/2023	Exercise		801,442	598.27			12,507	(9,147)			12,507		(21,655)				0001
Purchased Call/BCS/BCS517ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	03/14/2023	Exercise		272,664	556.94			3,513	1,666			3,513		(1,846)				0001
Purchased Call/BCS/BCS517ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	01/17/2023	Exercise		833,265	555.93			13,683	7,970			13,683		(5,713)				0001
Purchased Call/BCS/BCS617CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023	08/29/2023	Expire		3,544,495	623.53				(85,489)					(85,489)				0001
Purchased Call/BCS/BCS617CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/29/2023	08/31/2023	Expire		2,076,584	629.05				(45,084)					(45,084)				0001
Purchased Call/BCS/BCS617ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2023	09/26/2023	Exercise		985,303	602.57			2,755	(23,769)			2,755		(26,524)				0001
Purchased Call/BCS/BCS517ZSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	03/15/2023	Exercise		701,710	556.74			7,832	2,802			7,832		(5,030)				0001
Purchased Call/BCS/BCS517ZSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	02/16/2023	Exercise		810,931	556.74			13,326	7,751			13,326		(5,575)				0001
Purchased Call/BCS/BCS517ZS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	03/14/2023	Exercise		174,449	555.09			2,824	1,615			2,824		(1,209)				0001
Purchased Call/BCS/BCS617JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2023	11/30/2023	Exercise		1,285,643	605.45			39,913	(4,454)			39,913		(44,367)				0001
Purchased Call/BCS/BCS617ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2023	07/31/2023	Exercise		2,065,650	612.38			2,403	(52,652)			2,403		(55,055)				0001
Purchased Call/BCS/BCS517ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	03/14/2023	Exercise		3,463,237	560.49			22,615	(380)			22,615		(22,995)				0001
Purchased Call/BCS/BCS517ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	03/14/2023	Exercise		986,029	556.66			13,196	6,491			13,196		(6,705)				0001
Purchased Call/BCS/BCS517ZSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	03/20/2023	Exercise		2,468,760	562.83			36,452	18,010			36,452		(18,443)				0001
Purchased Call/BCS/BCS617JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	08/04/2023	Exercise		5,922,059	585.23			448,608	235,324			448,608		(213,284)				0001
Purchased Call/BCS/BCS617CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023	09/05/2023	Expire		880,113	626.63				(15,409)					(15,409)				0001
Purchased Call/BCS/BCS617ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2021	09/25/2023	07/06/2023	Exercise		2,940,175	612.38			9,909	(68,162)			9,909		(78,071)				0001
Purchased Call/BCS/BCS517ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	03/14/2023	Exercise		14,489	555.9			213	113			213		(101)				0001
Purchased Call/BCS/BCS617JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	12/05/2023	Exercise		43,991	583.58			3,464	1,850			3,464		(1,615)				0001
Purchased Call/BCS/BCS617DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	09/06/2023	Expire		552,256	626.96				(13,460)					(13,460)				0001
Purchased Call/BCS/BCS617ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2021	09/28/2023	10/02/2023	Exercise		1,441,054	596.94			11,571	(28,167)			11,571		(39,737)				0001
Purchased Call/BCS/BCS517ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	03/20/2023	Exercise		69,067	558.22			1,586	1,065			1,586		(520)				0001
Purchased Call/BCS/BCS517ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2021	03/16/2023	03/20/2023	Exercise		162,479	559.06			3,487	2,275			3,487		(1,212)				0001
Purchased Call/BCS/BCS517ZSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	03/06/2023	Exercise		1,493,692	560.5			16,158	5,002			16,158		(11,157)				0001
Purchased Call/BCS/BCS617JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	07/07/2023	Exercise		752,724	584.34			58,579	31,194			58,579		(27,386)				0001
Purchased Call/BCS/BCS617FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2021	09/29/2023	06/26/2023	Exercise		958,258	602.24			1,844	(23,947)			1,844		(25,790)				0001

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Purchased Call/BCS/BCS617DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	08/04/2023	Exercise		3,241,891	624.09			1,224	(71,482)			1,224		(72,706)				0001
Purchased Call/BCS/BCS5172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	03/15/2023	Exercise		2,631,307	563.26			13,583	(5,118)			13,583		(18,701)				0001
Purchased Call/BCS/BCS5172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2021	03/17/2023	03/21/2023	Exercise		3,100,889	560.21			32,854	9,598			32,854		(23,257)				0001
Purchased Call/BCS/BCS617FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	10/04/2023	Exercise		1,365,372	598.57			2,017	(35,770)			2,017		(37,787)				0001
Purchased Call/BCS/BCS617KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2021	12/13/2023	07/24/2023	Exercise		2,176,708	606.16			123,234	43,414			123,234		(79,820)				0001
Purchased Call/BCS/BCS617DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	09/12/2023	Expire		2,232,912	622.01				(54,976)					(54,976)				0001
Purchased Call/BCS/BCS6170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	03/22/2023	Exercise		585,222	555.92			13,067	8,496			13,067		(4,571)				0001
Purchased Call/BCS/BCS6170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	03/27/2023	Exercise		64,277	556.39			1,215	697			1,215		(519)				0001
Purchased Call/BCS/BCS617FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2021	10/04/2023	10/06/2023	Exercise		1,464,455	594.59			7,562	(34,244)			7,562		(41,805)				0001
Purchased Call/BCS/BCS617DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	09/12/2023	Exercise		70,794	616.91				(1,843)					(1,843)				0001
Purchased Call/BCS/BCS617DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/12/2023	09/14/2023	Exercise		1,737,041	616.4			16,455	(26,999)			16,455		(43,454)				0001
Purchased Call/BCS/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2023	03/28/2023	Exercise		495,864	550.99			15,616	11,472			15,616		(4,144)				0001
Purchased Call/BCS/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	03/28/2023	Exercise		156,314	554.8			3,837	2,555			3,837		(1,282)				0001
Purchased Call/BCS/BCS5172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	03/21/2023	Exercise		244,623	556.42			4,269	2,434			4,269		(1,835)				0001
Purchased Call/BCS/BCS617DSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	09/18/2023	Exercise		1,306,491	614.36			34,576	1,727			34,576		(32,849)				0001
Purchased Call/BCS/BCS617ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2021	09/15/2023	09/19/2023	Exercise		2,045,986	617.43			22,240	(29,689)			22,240		(51,929)				0001
Purchased Call/BCS/BCS617FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	08/02/2023	Exercise		516,414	595.31			4,161	(10,635)			4,161		(14,796)				0001
Purchased Call/BCS/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	03/28/2023	Exercise		110,252	558.26			2,006	1,091			2,006		(915)				0001
Purchased Call/BCS/BCS617IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	04/04/2023	Exercise		1,840,070	562.15			60,322	43,957			60,322		(16,365)				0001
Purchased Call/BCS/BCS617KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	12/19/2023	Exercise		461,869	605.94			29,644	12,003			29,644		(17,641)				0001
Purchased Call/BCS/BCS617KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	08/18/2023	Exercise		4,601,772	606.85			287,876	113,876			287,876		(174,000)				0001
Purchased Call/BCS/BCS6170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2023	03/22/2023	Exercise		158,600	555.19			3,749	2,498			3,749		(1,251)				0001
Purchased Call/BCS/BCS6170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	03/27/2023	Exercise		107,242	554.55			2,380	1,495			2,380		(885)				0001
Purchased Call/BCS/BCS617ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	07/07/2023	Exercise		2,581,503	612.7			1,588	(65,220)			1,588		(66,809)				0001
Purchased Call/BCS/BCS617FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	09/25/2023	09/27/2023	Expire		64,539	608.28				(1,504)					(1,504)				0001
Purchased Call/BCS/BCS617KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	03/21/2023	Exercise		2,202,245	608.39			130,381	47,083			130,381		(83,298)				0001
Purchased Call/BCS/BCS6170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	03/28/2023	Exercise		743,363	558.99			12,560	6,439			12,560		(6,121)				0001
Purchased Call/BCS/BCS6170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/28/2023	02/02/2023	Exercise		3,744,259	562.03			45,592	13,964			45,592		(31,628)				0001
Purchased Call/BCS/BCS617FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	09/14/2023	09/18/2023	Exercise		349,862	611.35			10,973	3,430			10,973		(7,543)				0001
Purchased Call/BCS/BCS617FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	10/11/2023	Expire		1,139,252	601.4				(31,633)					(31,633)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS617ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	09/26/2023	Expire		706,629	608.59				(18,789)				(18,789)				0001
Purchased Call/BCS/BCS6171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2021	04/04/2023	04/06/2023	Exercise		2,830,310	566.94			56,937	31,410			56,937	(25,528)				0001
Purchased Call/BCS/BCS6171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	04/04/2023	Exercise		203,630	562.29			6,569	4,704			6,569	(1,865)				0001
Purchased Call/BCS/BCS617FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	10/11/2023	Expire		1,959,024	598.45				(55,733)				(55,733)				0001
Purchased Call/BCS/BCS617ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2021	09/28/2023	10/02/2023	Exercise		211,296	595.86			2,077	(3,810)			2,077	(5,887)				0001
Purchased Call/BCS/BCS6171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2023	02/10/2023	Exercise		4,883,178	559.11			187,902	143,764			187,902	(44,138)				0001
Purchased Call/BCS/BCS617KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	12/27/2023	Exercise		129,444	607.23			8,962	3,843			8,962	(5,119)				0001
Purchased Call/BCS/BCS617KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023	08/01/2023	Exercise		5,386,459	617.1			308,111	100,880			308,111	(207,231)				0001
Purchased Call/BCS/BCS6171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2021	04/06/2023	04/10/2023	Exercise		70,207	568.82			1,018	333			1,018	(684)				0001
Purchased Call/BCS/BCS6171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	04/10/2023	Exercise		1,235,529	575.45			3,615	(7,887)			3,615	(11,503)				0001
Purchased Call/BCS/BCS617FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023	07/14/2023	Exercise		1,098,088	597.37			9,438	(23,169)			9,438	(32,607)				0001
Purchased Call/BCS/BCS617FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	06/07/2023	Exercise		188,539	590.93			5,668	340			5,668	(5,328)				0001
Purchased Call/BCS/BCS617FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	02/01/2023	Exercise		1,469,201	598.57			8,171	(32,179)			8,171	(40,351)				0001
Purchased Call/BCS/BCS6171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2021	04/05/2023	04/06/2023	Exercise		3,010,697	573.56			13,615	(19,020)			13,615	(32,636)				0001
Purchased Call/BCS/BCS6171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	03/09/2023	Exercise		907,437	575.73			2,837	(5,867)			2,837	(8,704)				0001
Purchased Call/BCS/BCS617GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2021	10/11/2023	06/15/2023	Exercise		2,639,586	599.54			28,232	(46,058)			28,232	(74,290)				0001
Purchased Call/BCS/BCS617KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	12/06/2023	Exercise		4,895,775	615.31			272,926	78,415			272,926	(194,512)				0001
Purchased Call/BCS/BCS617LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	01/03/2024	Exercise		299,076	615.07			17,227	5,315			17,227	(11,912)				0001
Purchased Call/BCS/BCS6172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	04/19/2023	Exercise		430,461	579.64			2,844	(1,788)			2,844	(4,632)				0001
Purchased Call/BCS/BCS617FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	07/07/2023	Exercise		2,790,665	601.52			2,652	(74,709)			2,652	(77,361)				0001
Purchased Call/BCS/BCS617LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	01/03/2024	Exercise		226,516	614.4			13,276	4,103			13,276	(9,173)				0001
Purchased Call/BCS/BCS617GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	10/17/2023	Expire		2,272,817	610.02				(65,491)				(65,491)				0001
Purchased Call/BCS/BCS6172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	01/27/2023	Exercise		1,636,628	583.55			1,201	(15,599)			1,201	(16,799)				0001
Purchased Call/BCS/BCS617FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	09/15/2023	09/19/2023	Exercise		2,645,698	615.11			38,656	(15,613)			38,656	(54,269)				0001
Purchased Call/BCS/BCS6172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	04/18/2023	Exercise		51,396	578.76			282	(262)			282	(544)				0001
Purchased Call/BCS/BCS6172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	04/25/2023	Exercise		1,129,482	575.75			10,366	(2,144)			10,366	(12,510)				0001
Purchased Call/BCS/BCS617GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	10/23/2023	Expire		1,497,846	612.6				(45,992)				(45,992)				0001
Purchased Call/BCS/BCS6171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023	02/23/2023	Exercise		2,186,575	578.85			5,833	(14,405)			5,833	(20,238)				0001
Purchased Call/BCS/BCS617FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2023	03/20/2023	Exercise		1,863,931	602.62			3,913	(48,252)			3,913	(52,165)				0001
Purchased Call/BCS/BCS6172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023	04/26/2023	Expire		2,753,478	584.65				(30,130)				(30,130)				0001

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Purchased Call/BCS/BCS6173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	01/06/2023	Exercise		3,051,934	584.65			1,703	(31,228)			1,703		(32,932)				0001
Purchased Call/BCS/BCS6173SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	10/24/2023	Expire		894,796	615.51				(27,570)					(27,570)				0001
Purchased Call/BCS/BCS617HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	09/19/2023	Exercise		3,197,917	618.01			1,561	(95,113)			1,561		(96,674)				0001
Purchased Call/BCS/BCS6172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2021	04/14/2023	04/18/2023	Exercise		146,333	572.63			2,366	824			2,366		(1,542)				0001
Purchased Call/BCS/BCS617GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	03/20/2023	Exercise		1,484,919	599.67			15,649	(27,002)			15,649		(42,651)				0001
Purchased Call/BCS/BCS617HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	10/31/2023	Expire		673,308	616.39				(21,742)					(21,742)				0001
Purchased Call/BCS/BCS6172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	02/13/2023	Exercise		3,697,761	582.63			2,161	(34,891)			2,161		(37,051)				0001
Purchased Call/BCS/BCS6173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	05/01/2023	Expire		1,411,956	586.29				(16,211)					(16,211)				0001
Purchased Call/BCS/BCS617HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	11/01/2023	Expire		888,626	615.45				(29,014)					(29,014)				0001
Purchased Call/BCS/BCS617HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	09/14/2023	Exercise		1,671,027	616.57			1,283	(52,583)			1,283		(53,866)				0001
Purchased Call/BCS/BCS6173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	07/06/2023	Exercise		1,207,805	602.62			2,846	(31,000)			2,846		(33,846)				0001
Purchased Call/BCS/BCS6173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	05/02/2023	Expire		1,507,449	589				(17,759)					(17,759)				0001
Purchased Call/BCS/BCS617HSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	11/08/2023	Expire		1,926,841	618.62				(62,815)					(62,815)				0001
Purchased Call/BCS/BCS6172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	04/18/2023	Exercise		209,872	578.72			1,170	(1,025)			1,170		(2,194)				0001
Purchased Call/BCS/BCS6172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	04/19/2023	Exercise		203,417	578.76			1,651	(562)			1,651		(2,213)				0001
Purchased Call/BCS/BCS6172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023	04/24/2023	Exercise		258,043	575.48			2,449	(394)			2,449		(2,844)				0001
Purchased Call/BCS/BCS6172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023	04/24/2023	Exercise		2,272,562	579.36			6,350	(18,740)			6,350		(25,090)				0001
Purchased Call/BCS/BCS617HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	11/07/2023	Expire		1,196,370	618.62				(38,682)					(38,682)				0001
Purchased Call/BCS/BCS6171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	11/14/2023	Expire		2,512,899	614.86				(85,597)					(85,597)				0001
Purchased Call/BCS/BCS617GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	10/16/2023	Exercise		632,012	595.09			4,638	(14,149)			4,638		(18,787)				0001
Purchased Call/BCS/BCS6171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	11/14/2023	Expire		459,818	618.95				(15,525)					(15,525)				0001
Purchased Call/BCS/BCS6171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023	11/20/2023	Exercise		397,405	616.77			1,366	(12,461)			1,366		(13,827)				0001
Purchased Call/BCS/BCS6173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	10/17/2023	Expire		1,945,333	600.43				(55,518)					(55,518)				0001
Purchased Call/BCS/BCS6173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	10/17/2023	Expire		1,555,226	604.77				(46,097)					(46,097)				0001
Purchased Call/BCS/BCS617JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	07/28/2023	Exercise		6,723,525	614.97			103,232	(137,855)			103,232		(241,087)				0001
Purchased Call/BCS/BCS6173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2023	05/08/2023	Expire		1,743,919	581.94				(21,509)					(21,509)				0001
Purchased Call/BCS/BCS6173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	05/09/2023	Expire		554,956	580.84				(6,967)					(6,967)				0001
Purchased Call/BCS/BCS6173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023	01/27/2023	Exercise		2,304,528	581.49			1,293	(24,892)			1,293		(26,184)				0001
Purchased Call/BCS/BCS617JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	08/03/2023	Exercise		1,915,304	613.86			36,532	(33,009)			36,532		(69,541)				0001
Purchased Call/BCS/BCS6174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	02/06/2023	Exercise		3,216,128	587.01			1,870	(38,230)			1,870		(40,100)				0001

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Purchased Call/BCS/BCS617GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	10/17/2023	Expire		1,060,759	607.03				(31,610)					(31,610)				0001
Purchased Call/BCS/BCS617GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	03/20/2023	Exercise		736,840	605.93			977	(21,270)			977		(22,247)				0001
Purchased Call/BCS/BCS6173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	04/25/2023	Expire		1,139,845	581.49				(12,625)					(12,625)				0001
Purchased Call/BCS/BCS6174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023	05/15/2023	Expire		2,389,560	583.07				(28,015)					(28,015)				0001
Purchased Call/BCS/BCS617GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2021	10/18/2023	03/20/2023	Exercise		1,191,147	612.09			845	(34,905)			845		(35,750)				0001
Purchased Call/BCS/BCS6173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023	05/01/2023	Expire		131,361	582.36				(1,545)					(1,545)				0001
Purchased Call/BCS/BCS6173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023	05/02/2023	Exercise		300,457	581.39			1,455	(2,148)			1,455		(3,602)				0001
Purchased Call/BCS/BCS6174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2021	05/12/2023	01/18/2023	Exercise		2,591,866	574.74			21,701	(12,009)			21,701		(33,709)				0001
Purchased Call/BCS/BCS617JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2021	11/30/2023	09/07/2023	Exercise		1,094,089	594.93			57,214	19,129			57,214		(38,085)				0001
Purchased Call/BCS/BCS6173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	05/02/2023	Expire		1,143,022	585.35				(13,484)					(13,484)				0001
Purchased Call/BCS/BCS6173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	05/02/2023	Exercise		326,830	583.71			288	(3,642)			288		(3,930)				0001
Purchased Call/BCS/BCS6174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2023	02/22/2023	Exercise		4,272,294	586.96			1,543	(54,152)			1,543		(55,695)				0001
Purchased Call/BCS/BCS617JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	12/05/2023	Exercise		150,032	592.02			9,544	4,104			9,544		(5,440)				0001
Purchased Call/BCS/BCS617JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	02/08/2023	Exercise		1,653,269	592.26			104,032	44,236			104,032		(59,795)				0001
Purchased Call/BCS/BCS6173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	05/03/2023	Expire		2,611,361	585.35				(31,509)					(31,509)				0001
Purchased Call/BCS/BCS6173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	05/09/2023	Expire		181,278	579.96				(2,297)					(2,297)				0001
Purchased Call/BCS/BCS617HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2021	10/25/2023	10/27/2023	Expire		1,371,356	619.06				(41,513)					(41,513)				0001
Purchased Call/BCS/BCS617HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	08/04/2023	Exercise		3,468,111	619.6			2,224	(105,971)			2,224		(108,195)				0001
Purchased Call/BCS/BCS6174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2021	05/17/2023	02/06/2023	Exercise		3,612,589	585.32			2,150	(44,342)			2,150		(46,491)				0001
Purchased Call/BCS/BCS6174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023	05/09/2023	Expire		2,242,718	590.99				(27,887)					(27,887)				0001
Purchased Call/BCS/BCS6174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023	05/15/2023	Exercise		219,397	579.16			305	(2,574)			305		(2,880)				0001
Purchased Call/BCS/BCS617HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	08/18/2023	Exercise		2,425,739	618.33			1,468	(77,264)			1,468		(78,732)				0001
Purchased Call/BCS/BCS6174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023	05/15/2023	Exercise		834,417	579.92			73	(10,774)			73		(10,847)				0001
Purchased Call/BCS/BCS6174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2021	05/12/2023	05/16/2023	Exercise		1,119,720	570.88			16,305	308			16,305		(15,997)				0001
Purchased Call/BCS/BCS617JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	12/11/2023	Exercise		58,202	601.31			2,620	423			2,620		(2,196)				0001
Purchased Call/BCS/BCS617KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023	10/16/2023	Exercise		3,269,360	605.77			131,887	12,923			131,887		(118,963)				0001
Purchased Call/BCS/BCS617HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	11/07/2023	Expire		1,927,944	621.38				(60,541)					(60,541)				0001
Purchased Call/BCS/BCS6174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023	02/23/2023	Exercise		3,165,916	578.41			44,703	953			44,703		(43,750)				0001
Purchased Call/BCS/BCS6174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023	03/20/2023	Exercise		1,845,526	586.96			502	(23,378)			502		(23,880)				0001
Purchased Call/BCS/BCS617HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	11/07/2023	Expire		615,062	621.66				(19,237)					(19,237)				0001

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Purchased Call/BCS/BCS617HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	11/08/2023	Expire		656,738	617.5				(21,661)					(21,661)				0001
Purchased Call/BCS/BCS617KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	02/08/2023	Exercise		834,548	604.99			55,359	24,770			55,359		(30,590)				0001
Purchased Call/BCS/BCS6174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023	02/23/2023	Exercise		2,979,681	586.72			1,612	(38,899)			1,612		(40,511)				0001
Purchased Call/BCS/BCS6174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023	05/18/2023	Exercise		2,166,096	578.73			32,996	3,320			32,996		(29,676)				0001
Purchased Call/BCS/BCS617IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023	11/14/2023	Expire		2,922,329	615.97				(98,408)					(98,408)				0001
Purchased Call/BCS/BCS617IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	11/15/2023	Expire		749,557	618.95				(25,511)					(25,511)				0001
Purchased Call/BCS/BCS6174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/19/2023	05/23/2023	Exercise		1,968,059	583.55			9,711	(17,523)			9,711		(27,234)				0001
Purchased Call/BCS/BCS6174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023	05/23/2023	Exercise		1,202,257	577.65			18,182	374			18,182		(17,808)				0001
Purchased Call/BCS/BCS617ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	09/22/2023	Exercise		1,936,856	616.49			12,754	(53,908)			12,754		(66,662)				0001
Purchased Call/BCS/BCS617KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	12/18/2023	Exercise		600,076	601.72			45,135	22,339			45,135		(22,796)				0001
Purchased Call/BCS/BCS617KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	12/19/2023	Exercise		722,116	607.63			44,460	17,734			44,460		(26,726)				0001
Purchased Call/BCS/BCS6175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023	05/24/2023	Exercise		2,529,219	583.55			13,975	(21,736)			13,975		(35,711)				0001
Purchased Call/BCS/BCS6175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2021	05/24/2023	05/26/2023	Expire		5,939,476	591.19				(80,725)					(80,725)				0001
Purchased Call/BCS/BCS6174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023	04/06/2023	Exercise		2,188,594	581.55			18,795	(11,825)			18,795		(30,620)				0001
Purchased Call/BCS/BCS617KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	11/27/2023	Exercise		1,478,647	604.35			98,086	40,974			98,086		(57,112)				0001
Purchased Call/BCS/BCS617ISW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	11/22/2023	Exercise		2,253,807	611.5			39,067	(39,439)			39,067		(78,506)				0001
Purchased Call/BCS/BCS617JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	11/27/2023	Exercise		1,644,684	613.33			27,161	(31,077)			27,161		(58,238)				0001
Purchased Call/BCS/BCS617KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	12/19/2023	Exercise		578,363	604.35			38,731	16,547			38,731		(22,184)				0001
Purchased Call/BCS/BCS617KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	12/20/2023	Exercise		1,275,620	605.26			88,563	39,785			88,563		(48,777)				0001
Purchased Call/BCS/BCS6175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	05/31/2023	Expire		661,033	587.05				(9,678)					(9,678)				0001
Purchased Call/BCS/BCS617JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	08/01/2023	Exercise		3,223,208	605.45			100,255	(10,646)			100,255		(110,901)				0001
Purchased Call/BCS/BCS6175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	05/31/2023	Expire		77,023	586.8				(1,140)					(1,140)				0001
Purchased Call/BCS/BCS6175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	02/22/2023	Exercise		4,941,753	591.65			1,295	(67,636)			1,295		(68,931)				0001
Purchased Call/BCS/BCS617KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	08/25/2023	Exercise		2,300,658	606.4			162,501	73,562			162,501		(88,939)				0001
Purchased Call/BCS/BCS6175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	05/31/2023	Expire		258,392	586.16				(3,824)					(3,824)				0001
Purchased Call/BCS/BCS6175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023	06/05/2023	Exercise		163,423	585.23			351	(2,171)			351		(2,522)				0001
Purchased Call/BCS/BCS617JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	12/05/2023	Exercise		191,837	584.99			14,646	7,711			14,646		(6,935)				0001
Purchased Call/BCS/BCS617KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	09/22/2023	Exercise		1,919,896	611.32			118,350	45,793			118,350		(72,556)				0001
Purchased Call/BCS/BCS617JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	12/05/2023	Exercise		1,800,475	594.79			105,699	40,420			105,699		(65,279)				0001
Purchased Call/BCS/BCS617JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	12/05/2023	Exercise		1,058,167	597.12			57,992	20,602			57,992		(37,390)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS6175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023	06/05/2023	Expire		3,091,040	590.07				(46,987)					(46,987)				0001
Purchased Call/BCS/BCS6175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023	06/05/2023	Exercise		106,792	586.12			68	(1,562)			68		(1,630)				0001
Purchased Call/BCS/BCS6175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	06/06/2023	Exercise		1,410,225	586.86			17,219	(4,452)			17,219		(21,671)				0001
Purchased Call/BCS/BCS617KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	05/23/2023	Exercise		5,315,668	608.94			347,408	141,075			347,408		(206,333)				0001
Purchased Call/BCS/BCS617JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/05/2023	12/07/2023	Exercise		1,262,481	594.58			65,533	20,575			65,533		(44,958)				0001
Purchased Call/BCS/BCS617JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023	08/22/2023	Exercise		584,364	599.82			24,416	3,490			24,416		(20,926)				0001
Purchased Call/BCS/BCS6175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	06/06/2023	Exercise		1,331,325	590.82			7,332	(12,088)			7,332		(19,420)				0001
Purchased Call/BCS/BCS617JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023	08/11/2023	Exercise		2,842,675	604.56			118,905	13,581			118,905		(105,324)				0001
Purchased Call/BCS/BCS6175SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	02/08/2023	Exercise		1,950,636	586.2			27,037	(2,817)			27,037		(29,854)				0001
Purchased Call/BCS/BCS6175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023	06/06/2023	Exercise		131,655	589.41			1,035	(997)			1,035		(2,032)				0001
Purchased Call/BCS/BCS617KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	08/18/2023	Exercise		5,525,559	610.47			349,567	134,200			349,567		(215,367)				0001
Purchased Call/BCS/BCS6176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2023	06/12/2023	Exercise		1,832,038	594.4			13,358	(14,333)			13,358		(27,690)				0001
Purchased Call/BCS/BCS617KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023	07/20/2023	Exercise		2,088,016	609.22			122,966	46,011			122,966		(76,955)				0001
Purchased Call/BCS/BCS6175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	06/06/2023	Exercise		316,693	585.44			4,639	(254)			4,639		(4,893)				0001
Purchased Call/BCS/BCS6175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023	06/06/2023	Exercise		853,779	590.19			5,588	(7,461)			5,588		(13,049)				0001
Purchased Call/BCS/BCS6175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2023	06/08/2023	Exercise		5,931,060	593.39			40,078	(49,269)			40,078		(89,347)				0001
Purchased Call/BCS/BCS6176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023	06/06/2023	Exercise		2,459,201	593.39			2,834	(33,569)			2,834		(36,403)				0001
Purchased Call/BCS/BCS617KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	08/18/2023	Exercise		3,137,588	610.77			173,257	57,593			173,257		(115,664)				0001
Purchased Call/BCS/BCS617KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	09/14/2023	Exercise		1,084,468	612.86			64,021	22,867			64,021		(41,154)				0001
Purchased Call/BCS/BCS6176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023	06/13/2023	Exercise		2,287,328	593.59			18,977	(16,405)			18,977		(35,382)				0001
Purchased Call/BCS/BCS6176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	06/13/2023	Exercise		283,555	591.49			3,345	(1,226)			3,345		(4,571)				0001
Purchased Call/BCS/BCS6176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2023	06/09/2023	Exercise		6,012,037	594.29			29,692	(62,740)			29,692		(92,432)				0001
Purchased Call/BCS/BCS617KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	02/08/2023	Exercise		1,533,849	607.63			100,079	42,909			100,079		(57,171)				0001
Purchased Call/BCS/BCS6176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023	06/14/2023	Exercise		1,408,680	592.26			22,705	(178)			22,705		(22,883)				0001
Purchased Call/BCS/BCS6176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2021	06/14/2023	06/16/2023	Exercise		4,318,278	596.89			61,761	(5,833)			61,761		(67,594)				0001
Purchased Call/BCS/BCS6176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023	06/13/2023	Exercise		1,013,910	589.61			15,210	(1,066)			15,210		(16,276)				0001
Purchased Call/BCS/BCS6176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023	02/01/2023	Exercise		1,684,410	594.27			43,760	17,677			43,760		(26,082)				0001
Purchased Call/BCS/BCS6176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023	06/13/2023	Exercise		732,581	588.72			12,088	200			12,088		(11,888)				0001
Purchased Call/BCS/BCS6176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023	02/13/2023	Exercise		3,079,247	595.48			33,794	(14,444)			33,794		(48,237)				0001
Purchased Call/BCS/BCS617KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/19/2023	08/10/2023	Exercise		1,575,306	607.63			111,774	52,896			111,774		(58,878)				0001

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Purchased Call/BCS/BCS6176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023	06/20/2023	Exercise		306,472	589.39			10,527	5,353			10,527		(5,175)				0001
Purchased Call/BCS/BCS6176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023	06/21/2023	Exercise		1,215,181	587.25			44,504	23,971			44,504		(20,532)				0001
Purchased Call/BCS/BCS6176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	06/21/2023	Exercise		1,203,829	586.64			45,436	25,205			45,436		(20,232)				0001
Purchased Call/BCS/BCS617KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023	12/27/2023	Exercise		2,010,483	608.02			136,593	57,770			136,593		(78,823)				0001
Purchased Call/BCS/BCS6176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	06/21/2023	Exercise		6,445,681	589.83			208,419	106,459			208,419		(101,960)				0001
Purchased Call/BCS/BCS617KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/26/2023	11/27/2023	Exercise		1,646,503	612.86			101,557	38,474			101,557		(63,083)				0001
Purchased Call/BCS/BCS6176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	02/23/2023	Exercise		7,501,502	582.38			322,640	171,218			322,640		(151,422)				0001
Purchased Call/BCS/BCS6176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	06/21/2023	Exercise		1,315,434	578.48			68,715	46,215			68,715		(22,500)				0001
Purchased Call/BCS/BCS6177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2021	06/22/2023	05/23/2023	Exercise		2,147,323	591.94			50,764	13,789			50,764		(36,975)				0001
Purchased Call/BCS/BCS617KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2021	12/28/2023	01/02/2024	Exercise		743,233	617.16			44,580	15,943			44,580		(28,637)				0001
Purchased Call/BCS/BCS617LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	09/19/2023	Exercise		1,208,215	614.39			68,861	20,377			68,861		(48,484)				0001
Purchased Call/BCS/BCS6177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/20/2023	05/25/2023	Exercise		4,651,634	582.38			196,899	119,342			196,899		(77,557)				0001
Purchased Call/BCS/BCS617LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	01/03/2024	Exercise		1,675,739	616.13			93,526	26,924			93,526		(66,602)				0001
Purchased Call/BCS/BCS617LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	01/03/2024	Exercise		388,959	616.59			21,487	6,435			21,487		(15,053)				0001
Purchased Call/BCS/BCS6177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2023	06/26/2023	Exercise		2,873,836	588.74			85,341	35,121			85,341		(50,220)				0001
Purchased Call/BCS/BCS6177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2023	06/29/2023	Exercise		4,996,777	597.09			94,166	7,423			94,166		(86,742)				0001
Purchased Call/BCS/BCS6177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023	01/24/2023	Exercise		5,313,894	588.37			137,959	44,640			137,959		(93,319)				0001
Purchased Call/BCS/BCS6177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2021	06/28/2023	06/29/2023	Exercise		6,261,549	598.51			102,054	(6,889)			102,054		(108,942)				0001
Purchased Call/BCS/BCS6177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	06/27/2023	Exercise		3,073,487	594.61			47,161	(6,564)			47,161		(53,725)				0001
Purchased Call/BCS/BCS6177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023	06/28/2023	Exercise		3,331,959	597.09			29,389	(28,204)			29,389		(57,594)				0001
Purchased Call/BCS/BCS6177SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	06/27/2023	Exercise		2,176,210	597.09			24,215	(13,187)			24,215		(37,403)				0001
Purchased Call/BCS/BCS6177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023	07/03/2023	Exercise		155,358	593.08			4,698	1,818			4,698		(2,880)				0001
Purchased Call/BCS/BCS6177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023	07/03/2023	Exercise		447,637	593.98			12,863	4,641			12,863		(8,222)				0001
Purchased Call/BCS/BCS6177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	07/05/2023	Exercise		632,641	593.41			23,775	12,106			23,775		(11,669)				0001
Purchased Call/BCS/BCS6177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	07/05/2023	Exercise		2,457,210	596.77			78,183	32,976			78,183		(45,207)				0001
Purchased Call/BCS/BCS6178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023	07/11/2023	Exercise		2,149,460	603.16			32,922	(4,416)			32,922		(37,337)				0001
Purchased Call/BCS/BCS6177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023	07/05/2023	Exercise		2,201,144	597.42			67,944	28,476			67,944		(39,468)				0001
Purchased Call/BCS/BCS6178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	07/11/2023	Exercise		187,433	592.43			6,266	2,635			6,266		(3,631)				0001
Purchased Call/BCS/BCS6178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2023	07/10/2023	Exercise		377,762	596.82			10,005	2,718			10,005		(7,287)				0001
Purchased Call/BCS/BCS6178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	07/11/2023	Exercise		96,825	598.67			2,202	319			2,202		(1,883)				0001

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Purchased Call/BCS/BCS6178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023	07/17/2023	Exercise		3,225,265	601.53			130,745	67,215			130,745		(63,530)				0001
Purchased Call/BCS/BCS6178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2023	07/10/2023	Exercise		1,951,335	598.51			46,201	9,307			46,201		(36,893)				0001
Purchased Call/BCS/BCS6178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	07/11/2023	Exercise		182,501	593.32			5,829	2,327			5,829		(3,502)				0001
Purchased Call/BCS/BCS6178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023	07/18/2023	Exercise		468,990	599.98			18,324	8,876			18,324		(9,448)				0001
Purchased Call/BCS/BCS6178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023	07/18/2023	Exercise		4,375,411	604.94			135,078	52,324			135,078		(82,754)				0001
Purchased Call/BCS/BCS6178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	07/11/2023	Exercise		485,951	600.36			9,692	416			9,692		(9,276)				0001
Purchased Call/BCS/BCS6178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	07/07/2023	Exercise		145,784	598.67			3,734	857			3,734		(2,877)				0001
Purchased Call/BCS/BCS6178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	07/12/2023	Exercise		1,535,030	600.36			31,130	1,443			31,130		(29,687)				0001
Purchased Call/BCS/BCS6178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2021	07/12/2023	07/14/2023	Exercise		4,119,461	606.1			109,002	31,970			109,002		(77,032)				0001
Purchased Call/BCS/BCS6178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023	07/18/2023	Exercise		415,746	600.88			15,625	7,338			15,625		(8,287)				0001
Purchased Call/BCS/BCS6179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023	07/17/2023	Exercise		275,049	599.83			11,923	6,396			11,923		(5,527)				0001
Purchased Call/BCS/BCS6178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023	06/23/2023	Exercise		1,920,382	596.25			88,292	49,732			88,292		(38,560)				0001
Purchased Call/BCS/BCS6179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	07/18/2023	Exercise		409,586	598.9			16,790	8,614			16,790		(8,176)				0001
Purchased Call/BCS/BCS6179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2023	07/20/2023	Exercise		4,441,773	599.49			206,958	119,425			206,958		(87,533)				0001
Purchased Call/BCS/BCS6179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	07/24/2023	Exercise		395,751	594.8			22,430	14,341			22,430		(8,089)				0001
Purchased Call/BCS/BCS6179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	06/27/2023	Exercise		2,808,966	595.58			153,896	96,945			153,896		(56,951)				0001
Purchased Call/BCS/BCS6179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	06/27/2023	Exercise		3,914,416	604.37			148,339	70,514			148,339		(77,825)				0001
Purchased Call/BCS/BCS6179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		1,678,057	601.1			73,241	38,907			73,241		(34,334)				0001
Purchased Call/BCS/BCS6179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		3,506,659	600.17			158,694	86,113			158,694		(72,580)				0001
Purchased Call/BCS/BCS6179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	07/25/2023	Exercise		1,359,012	610.47			37,863	11,051			37,863		(26,812)				0001
Purchased Call/BCS/BCS6179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		323,867	598.48			15,564	8,731			15,564		(6,833)				0001
Purchased Call/BCS/BCS6179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	07/25/2023	Exercise		141,360	606.38			4,886	1,966			4,886		(2,920)				0001
Purchased Call/BCS/BCS6179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	07/26/2023	Exercise		1,220,236	607.17			45,480	20,176			45,480		(25,304)				0001
Purchased Call/BCS/BCS617AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	07/26/2023	Exercise		264,976	605.46			10,618	5,019			10,618		(5,599)				0001
Purchased Call/BCS/BCS6179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	07/07/2023	Exercise		1,931,760	607.46			93,081	52,236			93,081		(40,846)				0001
Purchased Call/BCS/BCS617AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023	07/19/2023	Exercise		1,222,789	608.72			44,812	20,091			44,812		(24,721)				0001
Purchased Call/BCS/BCS6179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	08/01/2023	Exercise		43,415	604.36			2,351	1,415			2,351		(935)				0001
Purchased Call/BCS/BCS617ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	08/01/2023	Exercise		549,822	605.77			28,475	16,645			28,475		(11,830)				0001
Purchased Call/BCS/BCS617ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	08/02/2023	Exercise		3,695,415	609.36			173,558	97,408			173,558		(76,150)				0001
Purchased Call/BCS/BCS617ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	08/08/2023	Exercise		7,680,059	611.26			189,589	17,275			189,589		(172,314)				0001

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Purchased Call/BCS/BCS617AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	08/02/2023	Exercise		257,053	604.36			14,182	8,579			14,182		(5,603)				0001
Purchased Call/BCS/BCS617ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	08/01/2023	08/03/2023	Exercise		4,440,249	609.36			196,654	104,719			196,654		(91,935)				0001
Purchased Call/BCS/BCS617ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	08/01/2023	Exercise		1,230,390	606.07			63,167	37,186			63,167		(25,981)				0001
Purchased Call/BCS/BCS617ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023	08/07/2023	Exercise		1,593,184	612.28			45,293	11,653			45,293		(33,640)				0001
Purchased Call/BCS/BCS617ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	08/08/2023	Exercise		380,126	606.25			12,499	4,057			12,499		(8,442)				0001
Purchased Call/BCS/BCS617ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	08/08/2023	Exercise		876,231	610.97			21,938	2,735			21,938		(19,203)				0001
Purchased Call/BCS/BCS617ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	08/08/2023	Exercise		161,978	609.25			4,509	887			4,509		(3,622)				0001
Purchased Call/BCS/BCS617ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	08/08/2023	Exercise		1,035,233	616.69			16,215	(5,707)			16,215		(21,922)				0001
Purchased Call/BCS/BCS617ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2023	08/10/2023	Exercise		2,819,413	616.69			73,391	12,748			73,391		(60,643)				0001
Purchased Call/BCS/BCS617BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2021	08/10/2023	08/14/2023	Exercise		1,540,862	613.95			40,216	5,461			40,216		(34,755)				0001
Purchased Call/BCS/BCS617BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2023	08/18/2023	Expire		2,278,131	622.5			(50,417)						(50,417)				0001
Purchased Call/BCS/BCS617BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	08/16/2023	Exercise		1,441,116	617.24			33,070	(24)			33,070		(33,094)				0001
Purchased Call/BCS/BCS617BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	08/15/2023	Exercise		284,371	616.43			6,646	133			6,646		(6,514)				0001
Purchased Call/BCS/BCS617BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	08/21/2023	Expire		1,026,809	620.94			(21,361)						(21,361)				0001
Purchased Call/BCS/BCS617BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	08/15/2023	Exercise		1,623,136	620.59			27,056	(8,426)			27,056		(35,482)				0001
Purchased Call/BCS/BCS617BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023	08/22/2023	Exercise		218,905	608.35			2,088	(3,131)			2,088		(5,220)				0001
Purchased Call/BCS/BCS617BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	01/24/2023	Exercise		3,747,352	614.4			2,490	(83,182)			2,490		(85,673)				0001
Purchased Call/BCS/BCS617BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	08/21/2023	Expire		143,215	615.85				(3,391)					(3,391)				0001
Purchased Call/BCS/BCS617BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2023	08/24/2023	Expire		1,348,211	619.48				(30,939)					(30,939)				0001
Purchased Call/BCS/BCS617CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	07/27/2023	Exercise		2,290,918	621.96			1,295	(53,651)			1,295		(54,946)				0001
Purchased Call/BCS/BCS617BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	08/22/2023	Expire		642,101	616.13				(15,070)					(15,070)				0001
Purchased Call/BCS/BCS617CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	08/23/2023	Expire		4,633,797	619.48				(105,877)					(105,877)				0001
Purchased Call/BCS/BCS617CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	08/28/2023	Expire		749,647	625.33				(17,352)					(17,352)				0001
Purchased Call/BCS/BCS617CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	08/29/2023	Expire		1,464,983	625.65				(35,338)					(35,338)				0001
Purchased Call/BCS/BCS617CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	08/30/2023	Expire		1,491,484	625.65				(36,382)					(36,382)				0001
Purchased Call/BCS/BCS617CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	08/30/2023	Expire		589,573	625.96				(10,951)					(10,951)				0001
Purchased Call/BCS/BCS617CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	08/29/2023	Expire		235,620	624.83				(5,737)					(5,737)				0001
Purchased Call/BCS/BCS617CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	08/01/2023	Exercise		2,845,546	629.05			1,170	(65,372)			1,170		(66,542)				0001
Purchased Call/BCS/BCS617CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2023	09/01/2023	Expire		1,658,092	630.37				(39,150)					(39,150)				0001
Purchased Call/BCS/BCS617CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023	09/05/2023	Expire		611,517	629.72				(13,112)					(13,112)				0001

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Purchased Call/BCS/BCS617DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	09/06/2023	Expire		119,732	627.45				(2,978)					(2,978)				0001
Purchased Call/BCS/BCS617DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	09/06/2023	Expire		1,075,359	627.76				(22,758)					(22,758)				0001
Purchased Call/BCS/BCS617DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023	09/05/2023	Expire		339,512	624.56				(8,532)					(8,532)				0001
Purchased Call/BCS/BCS617DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	09/12/2023	Expire		274,294	623.78				(6,989)					(6,989)				0001
Purchased Call/BCS/BCS617DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023	09/06/2023	Expire		3,233,941	626.6				(70,154)					(70,154)				0001
Purchased Call/BCS/BCS617DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023	09/12/2023	Expire		862,034	627.17				(21,033)					(21,033)				0001
Purchased Call/BCS/BCS617DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2023	09/08/2023	Expire		1,707,230	630.37				(41,505)					(41,505)				0001
Purchased Call/BCS/BCS617DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023	09/13/2023	Exercise		299,904	612.27			6,563	(540)			6,563		(7,104)				0001
Purchased Call/BCS/BCS617DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	09/12/2023	Exercise		18,343	611.35			166	(313)			166		(479)				0001
Purchased Call/BCS/BCS617DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	09/18/2023	Exercise		130,542	609.33			4,524	1,049			4,524		(3,475)				0001
Purchased Call/BCS/BCS617DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2023	09/15/2023	Exercise		1,922,301	618.2			19,034	(29,176)			19,034		(48,211)				0001
Purchased Call/BCS/BCS617DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	09/18/2023	Exercise		836,382	611.05			26,641	4,818			26,641		(21,823)				0001
Purchased Call/BCS/BCS617ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	09/19/2023	Exercise		2,631,107	610.73			57,496	(7,604)			57,496		(65,100)				0001
Purchased Call/BCS/BCS617ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023	08/04/2023	Exercise		2,537,861	610.73			51,987	(7,997)			51,987		(59,984)				0001
Purchased Call/BCS/BCS617ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2023	09/21/2023	Exercise		2,745,936	613.74			36,409	(32,798)			36,409		(69,207)				0001
Purchased Call/BCS/BCS617ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023	07/26/2023	Exercise		924,808	602.31			10,668	(13,287)			10,668		(23,955)				0001
Purchased Call/BCS/BCS617FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2021	09/29/2023	07/05/2023	Exercise		3,241,138	599.29			7,498	(80,834)			7,498		(88,332)				0001
Purchased Call/BCS/BCS617ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023	09/20/2023	Exercise		113,199	610.42			2,321	(695)			2,321		(3,016)				0001
Purchased Call/BCS/BCS617ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2023	06/27/2023	Exercise		4,014,183	603.66			7,116	(94,562)			7,116		(101,678)				0001
Purchased Call/BCS/BCS617FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	09/15/2023	09/19/2023	Exercise		881,183	614.4			13,903	(4,374)			13,903		(18,277)				0001
Purchased Call/BCS/BCS617FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	10/11/2023	Expire		2,154,995	603.99				(59,563)					(59,563)				0001
Purchased Call/BCS/BCS617ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2021	09/25/2023	07/10/2023	Exercise		2,690,126	609.38			1,857	(65,019)			1,857		(66,876)				0001
Purchased Call/BCS/BCS617FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	10/11/2023	Expire		48,568	599.94				(1,408)					(1,408)				0001
Purchased Call/BCS/BCS617GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	07/13/2023	Exercise		2,588,688	599.67			3,396	(71,651)			3,396		(75,047)				0001
Purchased Call/BCS/BCS617GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	10/11/2023	Exercise		426,751	598.58			899	(11,621)			899		(12,520)				0001
Purchased Call/BCS/BCS617GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	10/16/2023	Exercise		911,123	599.11			573	(25,303)			573		(25,876)				0001
Purchased Call/BCS/BCS617GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	07/18/2023	Exercise		3,573,065	597.49			12,234	(93,235)			12,234		(105,469)				0001
Purchased Call/BCS/BCS617GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023	10/16/2023	Exercise		750,062	596.17			4,152	(17,881)			4,152		(22,033)				0001
Purchased Call/BCS/BCS617GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	10/17/2023	Exercise		807,010	596.4			3,509	(20,628)			3,509		(24,137)				0001
Purchased Call/BCS/BCS617GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	09/20/2023	Exercise		3,086,468	610.02			1,480	(88,266)			1,480		(89,746)				0001

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Purchased Call/BCS/BCS617GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	09/07/2023	Exercise		1,120,515	607.03			1,471	(32,221)			1,471		(33,691)				0001
Purchased Call/BCS/BCS617GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	10/23/2023	Expire		447,135	611.49				(13,780)					(13,780)				0001
Purchased Call/BCS/BCS617GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023	10/23/2023	Expire		436,873	615.61				(11,333)					(11,333)				0001
Purchased Call/BCS/BCS617GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	10/24/2023	Expire		100,171	614.39				(3,127)					(3,127)				0001
Purchased Call/BCS/BCS617GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	10/24/2023	Expire		486,218	614.98				(15,060)					(15,060)				0001
Purchased Call/BCS/BCS617GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	09/25/2023	Exercise		1,131,340	613.94			404	(34,537)			404		(34,941)				0001
Purchased Call/BCS/BCS617HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	10/30/2023	Expire		300,759	614.7				(9,578)					(9,578)				0001
Purchased Call/BCS/BCS617HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	10/30/2023	Expire		3,282,301	615.82				(103,321)					(103,321)				0001
Purchased Call/BCS/BCS617GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	09/19/2023	Exercise		1,153,040	614.98			1,450	(34,577)			1,450		(36,027)				0001
Purchased Call/BCS/BCS617HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	07/07/2023	Exercise		3,800,093	612.49			1,934	(118,556)			1,934		(120,490)				0001
Purchased Call/BCS/BCS617GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	10/24/2023	Expire		373,258	613.87				(11,712)					(11,712)				0001
Purchased Call/BCS/BCS617HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023	09/07/2023	Exercise		1,628,800	618.85			992	(48,547)			992		(49,538)				0001
Purchased Call/BCS/BCS617HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	10/31/2023	Expire		2,333,149	620.55				(71,974)					(71,974)				0001
Purchased Call/BCS/BCS617HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	10/31/2023	Expire		1,272,458	619.6				(39,360)					(39,360)				0001
Purchased Call/BCS/BCS617HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2021	11/01/2023	11/03/2023	Expire		1,518,772	619.91				(48,077)					(48,077)				0001
Purchased Call/BCS/BCS617HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/31/2023	11/02/2023	Expire		2,335,343	619.6				(73,094)					(73,094)				0001
Purchased Call/BCS/BCS617HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	11/06/2023	Expire		853,709	621.93				(26,753)					(26,753)				0001
Purchased Call/BCS/BCS617HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	11/06/2023	Expire		181,298	617.76				(5,947)					(5,947)				0001
Purchased Call/BCS/BCS617HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	10/31/2023	Expire		218,491	615.45				(7,074)					(7,074)				0001
Purchased Call/BCS/BCS617HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023	11/06/2023	Expire		1,438,030	618.88				(46,571)					(46,571)				0001
Purchased Call/BCS/BCS617HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	11/07/2023	Expire		295,066	617.22				(9,702)					(9,702)				0001
Purchased Call/BCS/BCS617IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2023	11/10/2023	Expire		1,099,033	622.31				(35,072)					(35,072)				0001
Purchased Call/BCS/BCS617IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	11/13/2023	Expire		1,540,250	617.99				(50,832)					(50,832)				0001
Purchased Call/BCS/BCS617IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	09/14/2023	Exercise		1,456,347	621.03			1,231	(45,207)			1,231		(46,438)				0001
Purchased Call/BCS/BCS617IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	11/14/2023	Expire		254,481	614.85				(8,657)					(8,657)				0001
Purchased Call/BCS/BCS617ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	11/14/2023	Expire		1,039,011	615.96				(34,943)					(34,943)				0001
Purchased Call/BCS/BCS617ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	09/20/2023	Exercise		795,228	618.99			1,428	(24,424)			1,428		(25,852)				0001
Purchased Call/BCS/BCS617ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	11/14/2023	Expire		750,495	622				(24,496)					(24,496)				0001
Purchased Call/BCS/BCS617ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2023	09/18/2023	Exercise		2,257,021	622			8,421	(66,075)			8,421		(74,496)				0001
Purchased Call/BCS/BCS617IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	11/21/2023	Exercise		316,666	614.51			2,889	(7,692)			2,889		(10,581)				0001

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Purchased Call/BCS/BCS617ISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2023	11/24/2023	Exercise		2,882,363	614.51			34,703	(62,857)			34,703		(97,561)				0001
Purchased Call/BCS/BCS617JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	06/30/2023	Exercise		976,650	602.48			34,163	(549)			34,163		(34,712)				0001
Purchased Call/BCS/BCS617JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	12/06/2023	Exercise		213,059	591.37			12,917	5,076			12,917		(7,842)				0001
Purchased Call/BCS/BCS617JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	11/20/2023	Exercise		348,511	594.58			19,879	7,595			19,879		(12,283)				0001
Purchased Call/BCS/BCS617JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	12/11/2023	Exercise		102,808	602.77			4,380	562			4,380		(3,817)				0001
Purchased Call/BCS/BCS617JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	12/11/2023	Exercise		185,286	602.1			8,098	1,167			8,098		(6,931)				0001
Purchased Call/BCS/BCS617JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/26/2021	11/24/2023	11/28/2023	Exercise		910,075	605.45			27,972	(3,103)			27,972		(31,075)				0001
Purchased Call/BCS/BCS617JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	10/24/2023	Exercise		199,273	593.9			8,826	1,528			8,826		(7,298)				0001
Purchased Call/BCS/BCS617JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	07/13/2023	Exercise		1,463,116	605.37			59,827	7,006			59,827		(52,821)				0001
Purchased Call/BCS/BCS617JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	02/23/2023	Exercise		3,110,682	594.58			168,809	58,355			168,809		(110,454)				0001
Purchased Call/BCS/BCS617KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	12/26/2023	Exercise		1,879,410	608.77			126,506	55,680			126,506		(70,826)				0001
Purchased Call/BCS/BCS617LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	01/03/2024	Exercise		148,926	615.2			8,536	2,557			8,536		(5,979)				0001
Purchased Call/BCS/BCS617LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	01/03/2024	Exercise		787,450	618.54			40,881	10,370			40,881		(30,511)				0001
Purchased Call/BCS/BCS617JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023	12/11/2023	Exercise		2,649,282	603.01			111,808	13,690			111,808		(98,118)				0001
Purchased Call/BCS/BCS617JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	12/12/2023	Exercise		1,073,691	605.1			44,180	5,244			44,180		(38,936)				0001
Purchased Call/BCS/BCS617JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	08/17/2023	Exercise		3,505,879	602.74			157,467	27,033			157,467		(130,434)				0001
Purchased Call/BCS/BCS617KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023	08/18/2023	Exercise		3,658,649	603.4			163,015	26,251			163,015		(136,764)				0001
Purchased Call/BCS/BCS617KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	09/14/2023	Exercise		3,572,977	603.4			157,272	24,831			157,272		(132,440)				0001
Purchased Call/BCS/BCS617KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	12/19/2023	Exercise		997,191	605.26			65,285	27,420			65,285		(37,866)				0001
Purchased Call/BCS/BCS617KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023	12/26/2023	Exercise		112,617	606.15			8,065	3,701			8,065		(4,364)				0001
Purchased Call/BCS/BCS617LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	12/15/2023	Exercise		295,991	613.58			16,342	4,361			16,342		(11,981)				0001
Purchased Call/BCS/BCS617LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023	01/03/2024	Exercise		701,272	617.72			37,386	10,222			37,386		(27,164)				0001
Purchased Call/BCS/BCS617LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	01/03/2024	Exercise		191,305	613.26			11,601	3,930			11,601		(7,671)				0001
Purchased Call/BCS/BCS6170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	06/26/2023	Exercise		90,632	595.9			6,059	1,554			6,059		(4,505)				0001
Purchased Call/BCS/BCS7176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	06/08/2023	Exercise		85,131	568.39			10,174	2,911			10,174		(7,263)				0001
Purchased Call/BCS/BCS7174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	09/13/2023	Exercise		138,806	560.71			22,928	11,008			22,928		(11,921)				0001
Purchased Call/BCS/BCS7175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	08/08/2023	Exercise		76,902	570.56			12,018	5,586			12,018		(6,431)				0001
Purchased Call/BCS/BCS717HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	02/09/2023	Exercise		100,953	542.81			17,758	6,033			17,758		(11,725)				0001
Purchased Call/BCS/BCS7171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	09/13/2023	Exercise		66,900	549.75			13,485	5,639			13,485		(7,846)				0001
Purchased Call/BCS/BCS7173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	12/05/2023	Exercise		101,594	560.75			16,140	7,770			16,140		(8,370)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	03/24/2023	Exercise		235,730	538.29			37,700	10,674			37,700		(27,026)				0001
Purchased Call/BCS/BCS717DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	02/17/2023	Exercise		164,548	554.76			25,476	8,154			25,476		(17,323)				0001
Purchased Call/BCS/BCS717ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	08/17/2023	Exercise		70,639	540.44			15,311	7,601			15,311		(7,710)				0001
Purchased Call/AIM/AIM0002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/08/2022	12/08/2023	12/12/2023	Expire		75,089	2886.42				(1,475)					(1,475)				0001
Purchased Call/AIP/AIP000GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/27/2021	01/26/2023	01/30/2023	Expire		1,191,648	2488.77				(1,463)					(1,463)				0001
Purchased Call/BCS/BCS717KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	02/02/2023	02/06/2023	Exercise		78,137	538.32			8,155	5,915			8,155		(2,240)				0001
Purchased Call/BCS/BCS717ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	07/18/2023	Exercise		84,815	550.41			16,935	8,324			16,935		(8,610)				0001
Purchased Call/BCS/BCS717PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2023	Exercise		129,022	566.42		7,748	8,617	869			8,617		(7,748)				0001
Purchased Call/BCS/BCS717QS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	01/24/2023	Exercise		148,220	566.42		8,871	7,905	(966)			7,905		(8,871)				0001
Purchased Call/BCS/BCS717HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	07/25/2023	Exercise		57,726	542.49			12,967	6,608			12,967		(6,359)				0001
Purchased Call/BCS/BCS717RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	02/14/2023	Exercise		367,538	579.82		23,155	28,802	5,647			28,802		(23,155)				0001
Purchased Call/BCS/BCS717TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	03/07/2023	Exercise		144,150	575.79		9,485	11,349	1,864			11,349		(9,485)				0001
Purchased Call/BCS/BCS717MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	08/08/2023	Exercise		110,889	561.71			21,218	8,107			21,218		(13,111)				0001
Purchased Call/BCS/BCS717QSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	05/05/2023	Exercise		52,821	553.24			6,799	191			6,799		(6,608)				0001
Purchased Call/BCS/BCS717KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	09/15/2023	09/19/2023	Exercise		184,336	609.62			4,362	6			4,362		(4,356)				0001
Purchased Call/BCS/BCS8175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	09/06/2023	Exercise		230,394	612		15,379	11,742	(3,637)			11,742		(15,379)				0001
Purchased Call/BCS/BCS717NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	07/20/2023	Exercise		210,866	552.34			41,036	15,554			41,036		(25,483)				0001
Purchased Call/BCS/BCS8176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Exercise		106,960	608.71		7,145	8,095	950			8,095		(7,145)				0001
Purchased Call/BCS/BCS717PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/10/2023	Exercise		313,964	558.14		19,136	22,697	3,560			22,697		(19,136)				0001
Purchased Call/BCS/BCS717PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/18/2023	Exercise		529,304	567.83		31,917	31,112	(806)			31,112		(31,917)				0001
Purchased Call/BCS/BCS717VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	04/04/2023	Exercise		248,846	571.87		15,292	22,625	7,333			22,625		(15,292)				0001
Purchased Call/CGM/CGM0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	06/22/2021	06/21/2023	02/16/2023	Exercise		154,619	325.36			840	(126)			840		(966)				0001
Purchased Call/CGM/CGM0400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	06/25/2021	06/23/2023	02/06/2023	Exercise		215,392	326.24			1,750	396			1,750		(1,354)				0001
Purchased Call/CGM/CGM0400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	07/06/2021	06/30/2023	07/05/2023	Exercise		654,223	327.1			2,220	(1,899)			2,220		(4,119)				0001
Purchased Call/CGM/CGM0400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	07/07/2021	07/06/2023	07/10/2023	Expire		824,927	326.64				(5,447)					(5,447)				0001
Purchased Call/CGM/CGM0400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	07/26/2021	07/21/2023	01/06/2023	Exercise		1,305,927	327.52			322	(9,470)			322		(9,792)				0001
Purchased Call/CGM/CGM0400SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	07/29/2021	07/28/2023	07/28/2023	Exercise		1,786,216	327.48			4,851	(9,438)			4,851		(14,289)				0001
Purchased Call/CGM/CGM0400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/05/2021	08/04/2023	03/01/2023	Exercise		1,073,137	327.41			1,067	(7,228)			1,067		(8,295)				0001
Purchased Call/CGM/CGM0401S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/23/2021	08/18/2023	04/17/2023	Exercise		1,645,260	326.27			329	(14,056)			329		(14,385)				0001
Purchased Call/CGM/CGM0401S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/24/2021	08/23/2023	01/31/2023	Exercise		4,675,109	327.3			6,902	(32,885)			6,902		(39,788)				0001

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Purchased Call/CGM/CGM0401SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/26/2021	08/25/2023	08/29/2023	Expire		1,240,102	327.61				(10,712)					(10,712)				0001
Purchased Call/CGM/CGM0401SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/02/2021	09/01/2023	01/06/2023	Exercise		4,132,045	328.6			638	(35,968)			638		(36,606)				0001
Purchased Call/CGM/CGM0401SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2021	09/01/2023	01/31/2023	Exercise		3,721,302	329.07			1,669	(30,212)			1,669		(31,881)				0001
Purchased Call/CGM/CGM0401SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2021	09/08/2023	02/15/2023	Exercise		3,763,059	328.92			2,641	(31,208)			2,641		(33,849)				0001
Purchased Call/CGM/CGM0401SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/16/2021	09/15/2023	09/19/2023	Expire		2,752,285	329.47				(24,039)					(24,039)				0001
Purchased Call/CGM/CGM0401SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2021	09/21/2023	02/22/2023	Exercise		3,588,853	327.19			437	(34,942)			437		(35,379)				0001
Purchased Call/CGM/CGM0401SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/23/2021	09/22/2023	02/27/2023	Exercise		2,901,622	328.06			304	(28,032)			304		(28,336)				0001
Purchased Call/CGM/CGM0402S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/01/2021	09/29/2023	10/03/2023	Expire		1,754,064	327.92				(17,139)					(17,139)				0001
Purchased Call/CGM/CGM0402S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2021	10/06/2023	10/11/2023	Expire		1,222,464	327.97				(12,552)					(12,552)				0001
Purchased Call/CGM/CGM0402SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2021	10/27/2023	10/31/2023	Expire		2,736,716	330.19				(29,772)					(29,772)				0001
Purchased Call/CGM/CGM0402SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2021	11/03/2023	11/07/2023	Expire		1,151,093	331.3				(12,563)					(12,563)				0001
Purchased Call/CGM/CGM0402SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2021	11/08/2023	11/10/2023	Expire		2,742,321	331.43				(28,407)					(28,407)				0001
Purchased Call/CGM/CGM0403S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2021	11/09/2023	04/06/2023	Exercise		2,857,029	331.07			248	(31,058)			248		(31,306)				0001
Purchased Call/CGM/CGM0403S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/12/2021	11/10/2023	11/14/2023	Expire		986,987	331.2				(11,078)					(11,078)				0001
Purchased Call/CGM/CGM0403S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2021	11/17/2023	02/16/2023	Exercise		1,910,741	331.11			283	(20,996)			283		(21,279)				0001
Purchased Call/CGM/CGM0403S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/23/2021	11/22/2023	01/06/2023	Exercise		8,804,538	330.77			2,058	(98,942)			2,058		(100,999)				0001
Purchased Call/CGM/CGM0403SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/26/2021	11/24/2023	05/10/2023	Exercise		2,918,866	330.82		1,535	260	(27,238)			260		(27,498)				0001
Purchased Call/CGM/CGM0403SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/02/2021	12/01/2023	12/05/2023	Expire		1,182,467	327.28				(13,944)					(13,944)				0001
Purchased Call/CGM/CGM0403SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2021	12/08/2023	02/13/2023	Exercise		3,784,803	328.54			446	(45,256)			446		(45,703)				0001
Purchased Call/CGM/CGM0403SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/10/2021	12/08/2023	01/13/2023	Exercise		2,211,797	328.5			814	(26,366)			814		(27,180)				0001
Purchased Call/CGM/CGM0404S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/31/2021	12/29/2023	02/06/2023	Exercise		3,085,977	328.61			530	(38,504)			530		(39,035)				0001
Purchased Call/CGM/CGM0400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023	07/11/2023	Expire		212,074	327.11				(1,437)					(1,437)				0001
Purchased Call/CGM/CGM0400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/15/2021	07/14/2023	07/18/2023	Expire		1,094,718	327.27				(7,473)					(7,473)				0001
Purchased Call/CGM/CGM0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023	07/25/2023	Exercise		1,731,959	326.9			3,140	(9,825)			3,140		(12,965)				0001
Purchased Call/CGM/CGM0400SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/06/2021	08/04/2023	08/08/2023	Expire		2,999,169	327.76				(22,675)					(22,675)				0001
Purchased Call/CGM/CGM0400SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/10/2021	08/09/2023	04/06/2023	Exercise		4,012,981	326.83			365	(31,879)			365		(32,244)				0001
Purchased Call/CGM/CGM0401SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2021	08/31/2023	01/20/2023	Exercise		1,330,585	328.43			482	(11,130)			482		(11,611)				0001
Purchased Call/CGM/CGM0401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/14/2021	09/13/2023	09/15/2023	Expire		3,113,026	329.15				(28,757)					(28,757)				0001
Purchased Call/CGM/CGM0401SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/16/2021	09/14/2023	09/18/2023	Expire		1,553,853	328.99				(13,490)					(13,490)				0001
Purchased Call/CGM/CGM0401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/21/2021	09/18/2023	09/20/2023	Expire		83,894	328.31				(731)					(731)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CGM/CGM0402S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/28/2021	09/27/2023	03/20/2023	Exercise		2,298,529	329.13			849	(20,164)			849		(21,013)				0001
Purchased Call/CGM/CGM0402S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2021	10/03/2023	10/05/2023	Expire		99,342	327.98				(1,003)					(1,003)				0001
Purchased Call/CGM/CGM0402SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2021	10/06/2023	10/11/2023	Expire		3,251,784	328.57				(32,239)					(32,239)				0001
Purchased Call/CGM/CGM0402SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2021	10/11/2023	10/13/2023	Expire		2,285,346	328.53				(24,279)					(24,279)				0001
Purchased Call/CGM/CGM0402SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2021	10/18/2023	02/03/2023	Exercise		4,662,400	330.16			431	(48,551)			431		(48,982)				0001
Purchased Call/CGM/CGM0402SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2021	10/19/2023	08/07/2023	Exercise		2,523,734	330.35			140	(26,023)			140		(26,163)				0001
Purchased Call/CGM/CGM0402SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/21/2021	10/20/2023	10/24/2023	Expire		1,815,211	330.75				(18,154)					(18,154)				0001
Purchased Call/CGM/CGM0402SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2021	10/26/2023	10/30/2023	Expire		1,566,521	330.81				(16,278)					(16,278)				0001
Purchased Call/CGM/CGM0402SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/28/2021	10/27/2023	10/31/2023	Expire		2,803,079	330.49				(29,821)					(29,821)				0001
Purchased Call/CGM/CGM0402SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2021	11/07/2023	11/09/2023	Expire		1,069,706	331.3				(11,652)					(11,652)				0001
Purchased Call/CGM/CGM0403SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/03/2021	12/01/2023	02/07/2023	Exercise		5,392,259	327.2			1,041	(67,145)			1,041		(68,186)				0001
Purchased Call/CGM/CGM0403SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2021	12/01/2023	01/12/2023	Exercise		5,558,570	327.1			680	(68,658)			680		(69,338)				0001
Purchased Call/CGM/CGM0403SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/07/2021	12/06/2023	01/20/2023	Exercise		3,221,712	327.37			1,258	(40,402)			1,258		(41,660)				0001
Purchased Call/CGM/CGM0403SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2021	12/13/2023	01/19/2023	Exercise		5,464,453	328.82			998	(64,710)			998		(65,708)				0001
Purchased Call/CGM/CGM0403SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/23/2021	12/22/2023	01/13/2023	Exercise		3,073,705	328.39			1,207	(38,332)			1,207		(39,539)				0001
Purchased Call/AIP/AIP000GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/02/2021	02/01/2023	02/03/2023	Expire		2,675,449	2476.74				(4,445)					(4,445)				0001
Purchased Call/CGM/CGM0400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/29/2021	06/28/2023	06/30/2023	Exercise		224,071	326.37			897	(534)			897		(1,431)				0001
Purchased Call/CGM/CGM0400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/02/2021	06/30/2023	07/05/2023	Exercise		441,954	326.64			2,124	(782)			2,124		(2,906)				0001
Purchased Call/CGM/CGM0400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/13/2021	07/12/2023	07/14/2023	Expire		600,632	327.34				(4,130)					(4,130)				0001
Purchased Call/AIP/AIP000GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/04/2021	02/03/2023	02/07/2023	Expire		2,301,455	2491.48				(4,018)					(4,018)				0001
Purchased Call/CGM/CGM0400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/16/2021	07/14/2023	07/18/2023	Exercise		342,363	326.89			206	(2,156)			206		(2,362)				0001
Purchased Call/CGM/CGM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/20/2021	07/14/2023	07/18/2023	Exercise		579,054	326.5			1,041	(2,966)			1,041		(4,008)				0001
Purchased Call/CGM/CGM0400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/30/2021	07/28/2023	04/20/2023	Exercise		780,297	328.18			647	(4,994)			647		(5,641)				0001
Purchased Call/CGM/CGM0400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2021	07/28/2023	08/01/2023	Exercise		2,768,458	327.68			5,957	(14,563)			5,957		(20,520)				0001
Purchased Call/CGM/CGM0401S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2021	08/11/2023	01/27/2023	Exercise		1,625,022	327.73			437	(11,887)			437		(12,323)				0001
Purchased Call/AIP/AIP000GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/09/2021	02/07/2023	02/09/2023	Expire		1,008,704	2508.84				(1,958)					(1,958)				0001
Purchased Call/AIP/AIP000GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/16/2021	02/10/2023	02/14/2023	Expire		532,233	2526.98				(1,010)					(1,010)				0001
Purchased Call/CGM/CGM0401S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/17/2021	08/16/2023	08/02/2023	Exercise		3,547,593	327.61			420	(27,554)			420		(27,974)				0001
Purchased Call/CGM/CGM0400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/24/2021	06/23/2023	06/27/2023	Exercise		105,918	325.9			32	(637)			32		(669)				0001
Purchased Call/CGM/CGM0400S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2021	06/30/2023	07/05/2023	Exercise		1,140,455	326.43			6,218	(1,226)			6,218		(7,444)				0001

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Purchased Call/AIP/AIP000IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2021	03/10/2023	03/14/2023	Expire		780,164	2492.8				(2,773)					(2,773)				0001
Purchased Call/CGM/CGM0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/08/2021	07/07/2023	06/30/2023	Exercise		657,267	326.76			1,033	(3,262)			1,033		(4,295)				0001
Purchased Call/CGM/CGM0400SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023	07/11/2023	Expire		836,821	326.21				(5,905)					(5,905)				0001
Purchased Call/AIP/AIP000ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/18/2021	03/17/2023	03/21/2023	Expire		994,577	2508.77				(3,432)					(3,432)				0001
Purchased Call/AIP/AIP000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/30/2021	03/28/2023	03/30/2023	Expire		318,736	2501.26				(1,336)					(1,336)				0001
Purchased Call/AIP/AIP000JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/13/2021	04/11/2023	04/13/2023	Expire		434,742	2528.01				(2,244)					(2,244)				0001
Purchased Call/AIP/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/15/2021	04/14/2023	04/18/2023	Expire		1,498,432	2538.13				(7,727)					(7,727)				0001
Purchased Call/CGM/CGM0400SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2021	07/20/2023	01/19/2023	Exercise		656,802	325.67			4,124	(918)			4,124		(5,042)				0001
Purchased Call/CGM/CGM0401SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/31/2021	08/30/2023	02/06/2023	Exercise		2,679,193	328.39			421	(22,758)			421		(23,179)				0001
Purchased Call/CGM/CGM0400SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023	07/25/2023	Exercise		159,105	326.45			508	(708)			508		(1,216)				0001
Purchased Call/AIP/AIP000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/20/2021	04/20/2023	04/24/2023	Expire		1,389,679	2532.17				(7,763)					(7,763)				0001
Purchased Call/CGM/CGM0400SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2021	08/03/2023	07/07/2023	Exercise		976,714	327.62			164	(7,217)			164		(7,380)				0001
Purchased Call/CGM/CGM0401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2021	09/05/2023	01/20/2023	Exercise		866,237	329.07			643	(6,926)			643		(7,569)				0001
Purchased Call/CGM/CGM0400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023	02/09/2023	Exercise		891,474	327.43			340	(6,290)			340		(6,631)				0001
Purchased Call/CGM/CGM0401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2021	08/11/2023	08/15/2023	Expire		1,694,295	327.53				(13,448)					(13,448)				0001
Purchased Call/CGM/CGM0401S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/13/2021	08/11/2023	03/09/2023	Exercise		2,252,839	327.52			230	(17,824)			230		(18,055)				0001
Purchased Call/CGM/CGM0401SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2021	09/08/2023	09/12/2023	Expire		1,834,562	328.87				(15,499)					(15,499)				0001
Purchased Call/AIP/AIP000KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/30/2021	04/28/2023	05/02/2023	Expire		429,309	2546.47				(2,385)					(2,385)				0001
Purchased Call/AIP/AIP000KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/11/2021	05/09/2023	05/11/2023	Expire		500,005	2540.42				(2,822)					(2,822)				0001
Purchased Call/AIP/AIP000LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/13/2021	05/12/2023	05/16/2023	Expire		969,916	2503.39				(6,776)					(6,776)				0001
Purchased Call/CGM/CGM0401SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/10/2021	09/08/2023	01/12/2023	Exercise		2,630,932	328.89			330	(23,372)			330		(23,703)				0001
Purchased Call/AIP/AIP000LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/25/2021	05/23/2023	05/25/2023	Expire		499,393	2524.99				(3,606)					(3,606)				0001
Purchased Call/AIP/AIP000LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/28/2021	05/26/2023	05/31/2023	Expire		1,584,472	2536.9				(11,477)					(11,477)				0001
Purchased Call/AIP/AIP000MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/03/2021	06/02/2023	06/06/2023	Expire		561,991	2541.68				(4,100)					(4,100)				0001
Purchased Call/CGM/CGM0401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2021	09/15/2023	09/19/2023	Expire		2,658,421	328.31				(22,998)					(22,998)				0001
Purchased Call/CGM/CGM0401S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2021	08/17/2023	08/21/2023	Expire		1,372,290	327.17				(11,383)					(11,383)				0001
Purchased Call/AIP/AIP000MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/15/2021	06/15/2023	06/20/2023	Expire		1,797,840	2547.28				(14,175)					(14,175)				0001
Purchased Call/AIP/AIP000MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/22/2021	06/20/2023	06/22/2023	Expire		681,146	2528.38				(6,546)					(6,546)				0001
Purchased Call/CGM/CGM0401ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/21/2021	09/19/2023	09/21/2023	Expire		329,044	328.31				(2,875)					(2,875)				0001
Purchased Call/CGM/CGM0402S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2021	09/29/2023	04/06/2023	Exercise		2,429,948	328.03			323	(23,117)			323		(23,439)				0001

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Purchased Call/CGM/CGM0401SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/27/2021	08/25/2023	08/29/2023	Expire		598,749	327.45				(5,281)				(5,281)				0001
Purchased Call/AIP/AIP000NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/23/2021	06/23/2023	06/27/2023	Expire		875,082	2557.06				(7,696)				(7,696)				0001
Purchased Call/CGM/CGM0401SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2021	08/25/2023	08/29/2023	Expire		2,053,116	328.2				(17,550)				(17,550)				0001
Purchased Call/CGM/CGM0402S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2021	09/29/2023	03/02/2023	Exercise		2,420,960	327.98			330	(24,052)			330	(24,382)				0001
Purchased Call/AIP/AIP000NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/01/2021	06/30/2023	07/05/2023	Expire		1,514,815	2570.9				(12,786)				(12,786)				0001
Purchased Call/CGM/CGM0401SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/17/2021	09/15/2023	02/03/2023	Exercise		1,365,339	329.01			437	(11,282)			437	(11,719)				0001
Purchased Call/AIP/AIP000NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/09/2021	07/07/2023	07/11/2023	Expire		671,212	2540.81				(6,992)				(6,992)				0001
Purchased Call/CGM/CGM0402S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2021	10/05/2023	10/10/2023	Expire		3,934,466	328.48				(40,090)				(40,090)				0001
Purchased Call/AIP/AIP0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/19/2021	07/19/2023	07/21/2023	Expire		1,338,627	2505				(15,718)				(15,718)				0001
Purchased Call/AIP/AIP0000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/23/2021	07/21/2023	07/25/2023	Expire		417,786	2548.54				(4,211)				(4,211)				0001
Purchased Call/CGM/CGM0402SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/15/2021	10/13/2023	10/17/2023	Expire		1,551,832	330.15				(16,040)				(16,040)				0001
Purchased Call/AIP/AIP0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/02/2021	07/28/2023	08/01/2023	Expire		1,069,487	2552.93				(11,297)				(11,297)				0001
Purchased Call/CGM/CGM0402SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2021	10/10/2023	10/12/2023	Expire		1,378,847	328.57				(13,994)				(13,994)				0001
Purchased Call/AIP/AIP0000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/30/2021	07/31/2023	08/02/2023	Expire		121,144	2552.93				(1,269)				(1,269)				0001
Purchased Call/AIP/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/03/2021	08/02/2023	08/04/2023	Expire		2,735,942	2551.66				(29,699)				(29,699)				0001
Purchased Call/CGM/CGM0402SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/22/2021	10/20/2023	10/24/2023	Expire		3,837,916	330.02				(40,824)				(40,824)				0001
Purchased Call/CGM/CGM0402SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/26/2021	10/24/2023	10/26/2023	Expire		2,038,275	330.21				(22,172)				(22,172)				0001
Purchased Call/CGM/CGM0402SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2021	11/03/2023	04/06/2023	Exercise		1,925,810	330.58			253	(21,259)			253	(21,511)				0001
Purchased Call/CGM/CGM0402ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2021	11/02/2023	02/09/2023	Exercise		2,020,287	330.77			458	(21,489)			458	(21,947)				0001
Purchased Call/AIP/AIP000PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2021	08/09/2023	08/11/2023	Expire		1,856,065	2554.98				(20,158)				(20,158)				0001
Purchased Call/AIP/AIP000PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/16/2021	08/11/2023	08/15/2023	Expire		730,853	2558.65				(7,737)				(7,737)				0001
Purchased Call/AIP/AIP0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/27/2021	08/25/2023	08/29/2023	Expire		1,231,040	2578.05				(14,669)				(14,669)				0001
Purchased Call/CGM/CGM0403S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2021	11/15/2023	04/20/2023	Exercise		7,198,217	331.36			1,406	(79,526)			1,406	(80,932)				0001
Purchased Call/AIP/AIP000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/17/2021	09/15/2023	09/19/2023	Expire		1,174,741	2569.48				(11,606)				(11,606)				0001
Purchased Call/CGM/CGM0402SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/05/2021	11/03/2023	03/09/2023	Exercise		1,986,058	330.89			200	(21,996)			200	(22,196)				0001
Purchased Call/AIP/AIP000RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/28/2021	09/26/2023	09/28/2023	Expire		952,390	2568.82				(10,960)				(10,960)				0001
Purchased Call/AIP/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/05/2021	10/04/2023	10/06/2023	Expire		2,051,402	2523.25				(30,346)				(30,346)				0001
Purchased Call/CGM/CGM0403S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/18/2021	11/17/2023	11/21/2023	Expire		2,864,422	331.08				(32,679)				(32,679)				0001
Purchased Call/CGM/CGM0403S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/19/2021	11/17/2023	11/21/2023	Expire		2,549,239	331.17				(28,282)				(28,282)				0001
Purchased Call/AIP/AIP000SSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/12/2021	10/10/2023	10/12/2023	Expire		1,062,684	2539.27				(15,094)				(15,094)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0403SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2021	11/30/2023	12/04/2023	Expire		3,872,180	327.37				(45,402)					(45,402)				0001
Purchased Call/AIP/AIP000SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2021	10/18/2023	10/20/2023	Expire		1,631,832	2563.46				(24,764)					(24,764)				0001
Purchased Call/CGM/CGM0403SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/07/2021	12/05/2023	02/21/2023	Exercise		1,633,415	327.1			453	(20,982)			453		(21,435)				0001
Purchased Call/AIP/AIP000TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/27/2021	10/26/2023	10/30/2023	Expire		978,844	2585.7				(14,401)					(14,401)				0001
Purchased Call/CGM/CGM0400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2021	06/23/2023	06/27/2023	Expire		55,974	326.5				(344)					(344)				0001
Purchased Call/AIP/AIP000TS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/26/2021	10/25/2023	10/27/2023	Expire		2,143,822	2588				(31,136)					(31,136)				0001
Purchased Call/CGM/CGM0403SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2021	11/29/2023	12/01/2023	Expire		6,590,037	328.63				(72,055)					(72,055)				0001
Purchased Call/AIP/AIP000TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2021	11/10/2023	11/14/2023	Expire		1,003,259	2590.14				(16,204)					(16,204)				0001
Purchased Call/CGM/CGM0403SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2023	01/20/2023	Exercise		2,576,555	328.9			499	(29,818)			499		(30,317)				0001
Purchased Call/AIP/AIP000US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/17/2021	11/17/2023	11/21/2023	Expire		1,400,585	2599.9				(20,671)					(20,671)				0001
Purchased Call/CGM/CGM0400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2021	07/13/2023	07/17/2023	Exercise		658,243	327.35			216	(4,300)			216		(4,516)				0001
Purchased Call/CGM/CGM0400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/20/2021	07/19/2023	07/21/2023	Exercise		1,571,483	325			16,051	3,805			16,051		(12,246)				0001
Purchased Call/AIP/AIP000US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/23/2021	11/22/2023	11/27/2023	Expire		2,276,955	2575.1				(34,649)					(34,649)				0001
Purchased Call/CGM/CGM0400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/27/2021	07/26/2023	07/28/2023	Expire		1,566,218	327.82				(11,246)					(11,246)				0001
Purchased Call/AIP/AIP000USS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/01/2021	11/30/2023	12/04/2023	Expire		1,067,483	2530.2				(15,026)					(15,026)				0001
Purchased Call/CGM/CGM0403SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2021	12/07/2023	01/20/2023	Exercise		3,623,524	328.8			5,149	(37,975)			5,149		(43,124)				0001
Purchased Call/AIP/AIP000USZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/02/2021	12/01/2023	12/05/2023	Expire		1,606,186	2517.73				(25,792)					(25,792)				0001
Purchased Call/AIP/AIP000VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/03/2021	12/01/2023	12/05/2023	Expire		1,291,945	2503.68				(22,463)					(22,463)				0001
Purchased Call/AIP/AIP000IIS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/27/2021	12/22/2023	12/27/2023	Expire		1,116,537	2527.76				(20,241)					(20,241)				0001
Purchased Call/CGM/CGM0400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/03/2021	08/02/2023	08/04/2023	Expire		2,933,134	327.57				(22,374)					(22,374)				0001
Purchased Call/AIP/AIP000IIS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2021	12/29/2023	01/03/2024	Expire		1,548,549	2533.16				(27,699)					(27,699)				0001
Purchased Call/AIP/AIP000IIS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/29/2021	12/26/2023	12/28/2023	Expire		629,058	2527.76				(11,452)					(11,452)				0001
Purchased Call/AIP/AIP000IISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/07/2022	01/06/2023	01/10/2023	Expire		1,032,763	2497.72				(369)					(369)				0001
Purchased Call/AIP/AIP000IISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/10/2022	01/10/2023	01/12/2023	Expire		3,151,414	2500.21				(2,028)					(2,028)				0001
Purchased Call/CGM/CGM0401S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2021	08/24/2023	03/01/2023	Exercise		5,655,543	327.62		1,836	6,922	(24,626)			6,922		(31,548)				0001
Purchased Call/CGM/CGM0403SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2021	12/28/2023	01/25/2023	Exercise		7,897,166	329.58			1,222	(89,025)			1,222		(90,246)				0001
Purchased Call/AIP/AIP000XS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/13/2022	01/13/2023	01/17/2023	Expire		5,078,406	2491.17				(3,776)					(3,776)				0001
Purchased Call/AIP/AIP000XS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/19/2022	01/19/2023	01/23/2023	Expire		3,832,166	2446.57				(4,680)					(4,680)				0001
Purchased Call/AIP/AIP000XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	01/24/2022	01/24/2023	01/26/2023	Expire		3,842,962	2432.59				(5,951)					(5,951)				0001
Purchased Call/AIP/AIP000XSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/01/2022	02/01/2023	02/03/2023	Expire		3,741,919	2451.78				(8,037)					(8,037)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0401SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/03/2021	09/01/2023	09/06/2023	Expire		2,095,420	328.88				(18,304)					(18,304)				0001
Purchased Call/CGM/CGM0404S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/29/2021	12/27/2023	01/20/2023	Exercise		5,019,023	329.42		979	1,931	(57,918)			1,931		(59,849)				0001
Purchased Call/AIP/AIP000YSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/10/2022	02/10/2023	02/14/2023	Expire		3,774,012	2458.64				(10,047)					(10,047)				0001
Purchased Call/CGM/CGM0401SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/24/2021	09/22/2023	01/26/2023	Exercise		3,114,583	328.72			1,930	(27,709)			1,930		(29,639)				0001
Purchased Call/AIP/AIP000YSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	02/18/2022	02/17/2023	02/22/2023	Expire		6,002,961	2432.28				(19,208)					(19,208)				0001
Purchased Call/AIP/AIP000ZSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/10/2022	03/10/2023	03/14/2023	Expire		3,437,174	2421.63				(16,284)					(16,284)				0001
Purchased Call/AIP/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/15/2022	03/13/2023	03/15/2023	Expire		1,556,263	2416.37				(8,314)					(8,314)				0001
Purchased Call/CGM/CGM0401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2021	09/22/2023	03/01/2023	Exercise		2,315,502	328.9			247	(21,458)			247		(21,704)				0001
Purchased Call/AIP/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2022	03/31/2023	04/04/2023	Expire		4,278,232	2448.66				(26,931)					(26,931)				0001
Purchased Call/CGM/CGM0402S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2021	09/28/2023	10/02/2023	Expire		2,692,256	328.37				(25,417)					(25,417)				0001
Purchased Call/AIP/AIP1001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/05/2022	04/03/2023	04/05/2023	Expire		1,369,893	2452.28				(8,249)					(8,249)				0001
Purchased Call/AIP/AIP1001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/12/2022	04/12/2023	04/14/2023	Expire		4,819,651	2436.91				(33,356)					(33,356)				0001
Purchased Call/AIP/AIP1001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/14/2022	04/14/2023	04/18/2023	Expire		6,929,442	2440.18				(48,371)					(48,371)				0001
Purchased Call/CGM/CGM0402S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/08/2021	10/06/2023	01/13/2023	Exercise		1,834,728	328.53			795	(17,404)			795		(18,199)				0001
Purchased Call/AIP/AIP1001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/20/2022	04/20/2023	04/24/2023	Expire		4,792,747	2451.99				(30,941)					(30,941)				0001
Purchased Call/CGM/CGM0402SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2021	10/13/2023	10/17/2023	Expire		2,363,860	330.56				(23,691)					(23,691)				0001
Purchased Call/AIP/AIP1002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	04/27/2022	04/27/2023	05/01/2023	Expire		3,514,361	2406.81				(27,353)					(27,353)				0001
Purchased Call/CGM/CGM0402SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/29/2021	10/27/2023	03/01/2023	Exercise		2,577,540	330.52			931	(26,272)			931		(27,203)				0001
Purchased Call/AIP/AIP1002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/02/2022	05/02/2023	05/04/2023	Expire		5,317,078	2402.6				(44,750)					(44,750)				0001
Purchased Call/AIP/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/03/2022	05/03/2023	05/05/2023	Expire		4,683,354	2407.32				(37,438)					(37,438)				0001
Purchased Call/AIP/AIP1002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/10/2022	05/10/2023	04/17/2023	Exercise		6,887,208	2367.7			174	(60,937)			174		(61,111)				0001
Purchased Call/CGM/CGM0402SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2021	11/06/2023	11/08/2023	Expire		71,250	331.3				(775)					(775)				0001
Purchased Call/CGM/CGM0403S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2021	11/10/2023	02/06/2023	Exercise		3,021,762	330.75			772	(33,766)			772		(34,538)				0001
Purchased Call/CSW/CSW000CSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/11/2021	01/06/2023	01/10/2023	Exercise		540,260	250.69			88,472	88,320			88,472		(151)				0001
Purchased Call/AIP/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/17/2022	05/17/2023	05/19/2023	Expire		5,295,029	2382.82				(47,401)					(47,401)				0001
Purchased Call/CSW/CSW000CSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2021	01/11/2023	01/13/2023	Exercise		1,328,785	251.05			218,612	217,888			218,612		(724)				0001
Purchased Call/CGM/CGM0403S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023	11/14/2023	Expire		769,847	331.35				(8,587)					(8,587)				0001
Purchased Call/AIP/AIP1003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/24/2022	05/24/2023	02/23/2023	Exercise		3,054,813	2363.39			603	(32,519)			603		(33,122)				0001
Purchased Call/CSW/CSW000CSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/13/2021	01/12/2023	01/16/2023	Exercise		920,999	250.71			157,431	156,874			157,431		(557)				0001
Purchased Call/CGM/CGM0403SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2021	11/22/2023	11/27/2023	Expire		5,577,902	330.69				(60,431)					(60,431)				0001

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Purchased Call/CSII/CSII000CSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/26/2021	01/25/2023	01/27/2023	Exercise		1,835,588	248.97			346,975	344,625			346,975		(2,350)				0001
Purchased Call/AIP/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	05/31/2022	05/31/2023	01/18/2023	Exercise		7,465,778	2386.09			1,146	(74,858)			1,146		(76,004)				0001
Purchased Call/CSII/CSII000CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/02/2021	02/01/2023	02/03/2023	Exercise		2,086,362	247.2			406,979	403,093			406,979		(3,886)				0001
Purchased Call/CGM/CGM0403SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2021	12/08/2023	12/12/2023	Expire		4,063,221	328.77				(48,679)					(48,679)				0001
Purchased Call/CSII/CSII000CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/04/2021	02/03/2023	02/07/2023	Exercise		369,560	248.9			69,434	68,726			69,434		(708)				0001
Purchased Call/CSII/CSII000DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/11/2021	03/10/2023	03/14/2023	Exercise		575,870	260.07			60,925	58,734			60,925		(2,191)				0001
Purchased Call/AIP/AIP1004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/08/2022	06/08/2023	06/12/2023	Expire		4,803,677	2383.62				(43,911)					(43,911)				0001
Purchased Call/CGM/CGM0403SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2021	12/20/2023	12/22/2023	Expire		6,088,479	327.21				(79,729)					(79,729)				0001
Purchased Call/CSII/CSII000DSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/16/2021	03/15/2023	03/16/2023	Exercise		875,190	260.69			79,034	75,489			79,034		(3,545)				0001
Purchased Call/AIP/AIP1004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/10/2022	06/09/2023	06/13/2023	Expire		5,286,849	2359.5				(55,620)					(55,620)				0001
Purchased Call/AIP/AIP1004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/13/2022	06/13/2023	01/17/2023	Exercise		5,159,199	2337.38			53,218	151			53,218		(53,067)				0001
Purchased Call/CGM/CGM0403SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2021	12/19/2023	02/23/2023	Exercise		1,925,421	328.21			379	(22,497)			379		(22,876)				0001
Purchased Call/CSII/CSII000DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/23/2021	03/22/2023	03/24/2023	Exercise		1,653,723	260.73			154,584	147,696			154,584		(6,888)				0001
Purchased Call/CSII/CSII000DST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2021	03/24/2023	03/28/2023	Exercise		600,001	259.1			58,132	55,215			58,132		(2,918)				0001
Purchased Call/CSII/CSII000ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2021	04/06/2023	04/10/2023	Exercise		398,669	259.84			41,396	39,204			41,396		(2,192)				0001
Purchased Call/AIP/AIP1004SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/14/2022	06/14/2023	05/23/2023	Exercise		6,088,274	2336.77			66,601	884			66,601		(65,717)				0001
Purchased Call/CGM/CGM0403SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2021	12/21/2023	12/26/2023	Expire		990,491	327.61				(12,941)					(12,941)				0001
Purchased Call/AIP/AIP1005SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	06/29/2022	06/29/2023	02/02/2023	Exercise		7,747,620	2332.11			95,907	(3,041)			95,907		(98,948)				0001
Purchased Call/CSII/CSII000ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/16/2021	04/17/2023	04/19/2023	Exercise		137,219	260.79			14,203	13,377			14,203		(826)				0001
Purchased Call/CSII/CSII000ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2021	04/28/2023	05/02/2023	Exercise		465,243	262.83			42,085	38,663			42,085		(3,422)				0001
Purchased Call/AIP/AIP1005SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/08/2022	07/10/2023	07/12/2023	Exercise		2,854,888	2346.56			22,751	(13,350)			22,751		(36,101)				0001
Purchased Call/CSII/CSII000EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/06/2021	05/05/2023	02/14/2023	Exercise		767,819	267.65			47,037	41,521			47,037		(5,516)				0001
Purchased Call/CSII/CSII000FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/20/2021	05/19/2023	05/23/2023	Exercise		410,443	267.17			25,290	21,793			25,290		(3,498)				0001
Purchased Call/AIP/AIP1006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	07/26/2022	07/26/2023	07/28/2023	Exercise		5,066,401	2342.15			120,487	42,899			120,487		(77,588)				0001
Purchased Call/CSII/CSII000FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/21/2021	05/23/2023	03/28/2023	Exercise		278,665	268.3			16,086	13,852			16,086		(2,234)				0001
Purchased Call/CSII/CSII000FSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/03/2021	06/02/2023	06/06/2023	Exercise		144,821	268.73			8,047	6,892			8,047		(1,155)				0001
Purchased Call/CSII/CSII000FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/11/2021	06/09/2023	01/17/2023	Exercise		935,399	267.53			64,555	56,619			64,555		(7,936)				0001
Purchased Call/CSII/CSII000FSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/11/2021	06/13/2023	06/15/2023	Exercise		537,124	267.53			38,073	33,082			38,073		(4,991)				0001
Purchased Call/AIP/AIP1007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/04/2022	08/04/2023	06/05/2023	Exercise		5,509,709	2371.05			225	(84,589)			225		(84,814)				0001
Purchased Call/CSII/CSII0000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/01/2021	06/30/2023	02/02/2023	Exercise		2,558,479	266.64			204,962	178,468			204,962		(26,494)				0001

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Purchased Call/CSII/CSII0000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/23/2021	07/21/2023	06/20/2023	Exercise		1,881,777	266.35			154,402	132,791			154,402		(21,611)				0001
Purchased Call/AIP/AIP1007SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/09/2022	08/09/2023	01/12/2023	Exercise		7,850,633	2373.95			3,663	(118,760)			3,663		(122,424)				0001
Purchased Call/CSII/CSII000HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/23/2021	07/25/2023	03/06/2023	Exercise		1,112,536	266.35			99,173	86,078			99,173		(13,095)				0001
Purchased Call/CSII/CSII000HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/23/2021	07/21/2023	07/25/2023	Exercise		94,576	266.67			7,661	6,583			7,661		(1,078)				0001
Purchased Call/CSII/CSII000HS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/30/2021	07/28/2023	08/01/2023	Exercise		1,364,879	267.48			124,137	108,273			124,137		(15,864)				0001
Purchased Call/AIP/AIP1007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/10/2022	08/10/2023	02/06/2023	Exercise		4,908,635	2380.29			2,170	(72,541)			2,170		(74,711)				0001
Purchased Call/CSII/CSII000HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2021	08/10/2023	08/14/2023	Exercise		508,577	270.19			43,858	37,258			43,858		(6,600)				0001
Purchased Call/CSII/CSII000HSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/19/2021	08/18/2023	08/22/2023	Exercise		1,206,242	270.52			89,721	74,088			89,721		(15,633)				0001
Purchased Call/CSII/CSII000HSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/20/2021	08/18/2023	01/12/2023	Exercise		1,442,487	270.11			109,986	91,127			109,986		(18,859)				0001
Purchased Call/AIP/AIP1008S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	08/23/2022	08/23/2023	01/18/2023	Exercise		5,954,928	2379.01			1,135	(88,874)			1,135		(90,009)				0001
Purchased Call/CSII/CSII0001S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/03/2021	09/05/2023	03/02/2023	Exercise		1,855,258	269.29			162,976	137,023			162,976		(25,953)				0001
Purchased Call/CSII/CSII0001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/17/2021	09/19/2023	09/21/2023	Exercise		555,402	265.5			60,705	46,538			60,705		(14,167)				0001
Purchased Call/AIP/AIP1008SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/02/2022	09/01/2023	02/10/2023	Exercise		11,439,329	2356.2			1,928	(185,520)			1,928		(187,449)				0001
Purchased Call/CSII/CSII0001SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/20/2021	09/20/2023	04/25/2023	Exercise		1,853,487	264.12			202,491	174,431			202,491		(28,060)				0001
Purchased Call/AIP/AIP1009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/09/2022	09/08/2023	03/21/2023	Exercise		7,080,477	2377.65			972	(112,486)			972		(113,458)				0001
Purchased Call/CSII/CSII0001SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/01/2021	10/03/2023	10/05/2023	Exercise		476,160	264.11			47,398	39,836			47,398		(7,561)				0001
Purchased Call/AIP/AIP100AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	09/30/2022	10/02/2023	03/06/2023	Exercise		4,533,728	2309.66			2,484	(94,666)			2,484		(97,150)				0001
Purchased Call/CSII/CSII000JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2021	10/11/2023	10/13/2023	Exercise		1,261,656	264.18			122,408	101,828			122,408		(20,580)				0001
Purchased Call/CSII/CSII000JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/14/2021	10/13/2023	10/17/2023	Exercise		461,193	264.67			43,395	35,703			43,395		(7,692)				0001
Purchased Call/AIP/AIP100ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/06/2022	10/06/2023	02/13/2023	Exercise		5,953,193	2341.45			2,394	(104,115)			2,394		(106,510)				0001
Purchased Call/CSII/CSII000JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/21/2021	10/20/2023	03/28/2023	Exercise		2,182,948	266.8			193,420	155,975			193,420		(37,445)				0001
Purchased Call/AIP/AIP100ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/07/2022	10/09/2023	06/08/2023	Exercise		5,452,358	2326.31			2,113	(104,299)			2,113		(106,412)				0001
Purchased Call/AIP/AIP100ASX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/14/2022	10/13/2023	02/17/2023	Exercise		7,103,440	2318.74			5,180	(133,727)			5,180		(138,907)				0001
Purchased Call/CSII/CSII000JSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/05/2021	11/07/2023	11/06/2023	Exercise		729,988	265.18			59,964	47,166			59,964		(12,798)				0001
Purchased Call/AIP/AIP100BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/18/2022	10/18/2023	07/21/2023	Exercise		7,612,006	2336.32			1,308	(148,482)			1,308		(149,791)				0001
Purchased Call/CSII/CSII000JSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/05/2021	11/03/2023	05/11/2023	Exercise		798,954	265.18			68,826	54,993			68,826		(13,833)				0001
Purchased Call/AIP/AIP100BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	10/24/2022	10/24/2023	01/10/2023	Exercise		5,552,186	2341.29			3,915	(116,281)			3,915		(120,196)				0001
Purchased Call/CSII/CSII000KS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/17/2021	11/16/2023	11/20/2023	Exercise		539,162	265.22			40,960	31,390			40,960		(9,570)				0001
Purchased Call/AIP/AIP100BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/01/2022	11/01/2023	01/13/2023	Exercise		9,941,728	2360.09			1,581	(188,471)			1,581		(190,052)				0001
Purchased Call/CSII/CSII000KS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/18/2021	11/17/2023	04/21/2023	Exercise		1,954,641	263.56			172,588	136,593			172,588		(35,995)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CSII/CSII000KS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/18/2021	11/17/2023	11/21/2023	Exercise		1,049,762	264.83			87,214	69,592			87,214		(17,622)				0001
Purchased Call/AIP/AIP100CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2022	11/07/2023	07/28/2023	Exercise		6,944,243	2354.39			3,255	(134,717)			3,255		(137,971)				0001
Purchased Call/CSII/CSII000KS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2023	11/24/2023	Exercise		183,307	262.82			16,634	13,265			16,634		(3,369)				0001
Purchased Call/AIP/AIP100CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/10/2022	11/10/2023	02/10/2023	Exercise		7,424,323	2376.18			2,425	(155,169)			2,425		(157,594)				0001
Purchased Call/CSII/CSII000KSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023	04/25/2023	Exercise		1,056,464	262.82			96,064	72,303			96,064		(23,760)				0001
Purchased Call/AIP/AIP100CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/18/2022	11/17/2023	02/17/2023	Exercise		8,463,800	2378.61			3,092	(176,226)			3,092		(179,318)				0001
Purchased Call/CSII/CSII000KSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/01/2021	11/30/2023	03/06/2023	Exercise		2,662,422	260.65			259,252	207,504			259,252		(51,747)				0001
Purchased Call/CSII/CSII000KSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/06/2021	12/06/2023	02/15/2023	Exercise		1,464,021	264.85			109,209	81,602			109,209		(27,607)				0001
Purchased Call/AIP/AIP100DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/12/2022	12/12/2023	01/11/2023	Exercise		7,748,970	2370.04			3,660	(171,515)			3,660		(175,175)				0001
Purchased Call/AIP/AIP100ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	12/15/2022	12/15/2023	02/14/2023	Exercise		7,593,630	2356.74			63,209	(103,274)			63,209		(166,483)				0001
Purchased Call/CSII/CSII000KSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/15/2021	12/14/2023	12/18/2023	Exercise		578,369	268.06			39,222	27,574			39,222		(11,647)				0001
Purchased Call/CSII/CSII000KSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023	12/19/2023	Exercise		802,206	268.51			51,760	34,480			51,760		(17,280)				0001
Purchased Call/CSII/CSII000LS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2023	06/23/2023	Exercise		3,073,649	269.34			205,046	145,479			205,046		(59,566)				0001
Purchased Call/CSII/CSII000LS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	01/26/2023	Exercise		2,140,650	268.39			159,031	115,636			159,031		(43,395)				0001
Purchased Call/CSII/CSII000LSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/31/2021	12/29/2023	01/03/2024	Exercise		216,903	270.57			13,160	8,691			13,160		(4,468)				0001
Purchased Call/BCS/BCS517USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2021	01/05/2023	01/09/2023	Exercise		1,588,230	536.14			68,338	67,696			68,338		(642)				0001
Purchased Call/BCS/BCS517USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2021	01/06/2023	01/10/2023	Exercise		3,708,992	540.32			167,228	165,376			167,228		(1,852)				0001
Purchased Call/BCS/BCS517USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2021	01/09/2023	01/11/2023	Exercise		3,220,729	544			128,370	125,889			128,370		(2,481)				0001
Purchased Call/BCS/BCS517VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2021	01/20/2023	01/24/2023	Exercise		1,190,401	539.73			73,286	71,005			73,286		(2,280)				0001
Purchased Call/BCS/BCS517VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	01/24/2023	Exercise		282,651	538.29			18,199	17,656			18,199		(542)				0001
Purchased Call/BCS/BCS517VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	01/24/2023	Exercise		388,605	543.37			21,321	20,623			21,321		(697)				0001
Purchased Call/BCS/BCS517VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2021	01/26/2023	01/30/2023	Exercise		1,262,704	542.26			90,651	87,516			90,651		(3,135)				0001
Purchased Call/BCS/BCS517VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2021	01/27/2023	01/31/2023	Exercise		3,510,413	529.44			359,866	350,814			359,866		(9,052)				0001
Purchased Call/BCS/BCS517VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2021	01/27/2023	01/31/2023	Exercise		1,698,272	534.05			158,006	153,608			158,006		(4,397)				0001
Purchased Call/BCS/BCS517VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2021	01/27/2023	01/31/2023	Exercise		434,128	533.08			41,176	40,037			41,176		(1,138)				0001
Purchased Call/BCS/BCS517VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/30/2023	02/01/2023	Exercise		2,352,409	527.95			232,628	225,853			232,628		(6,775)				0001
Purchased Call/BCS/BCS517IIS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2021	02/03/2023	01/23/2023	Exercise		2,182,256	537.12			207,310	200,187			207,310		(7,122)				0001
Purchased Call/BCS/BCS517IIS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2021	02/03/2023	02/07/2023	Exercise		1,646,366	536.15			164,898	159,450			164,898		(5,448)				0001
Purchased Call/BCS/BCS517IISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2021	02/03/2023	02/07/2023	Exercise		1,247,609	543.04			107,846	103,757			107,846		(4,089)				0001
Purchased Call/BCS/BCS517IISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2023	02/13/2023	Exercise		2,389,610	548.53			169,292	160,188			169,292		(9,104)				0001

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Purchased Call/BCS/BCS517IIS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2023	01/30/2023	Exercise		1,372,319	545.84			103,485	98,184			103,485		(5,301)				0001
Purchased Call/BCS/BCS517IISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	02/14/2023	Exercise		389,445	545.6			29,174	27,606			29,174		(1,569)				0001
Purchased Call/BCS/BCS517IISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	02/14/2023	Exercise		528,727	547.21			37,946	35,817			37,946		(2,130)				0001
Purchased Call/BCS/BCS517IISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/15/2023	02/17/2023	Exercise		2,835,812	550.9			212,720	200,405			212,720		(12,316)				0001
Purchased Call/BCS/BCS517XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	02/22/2023	Exercise		1,685,830	548.28			118,383	110,514			118,383		(7,869)				0001
Purchased Call/BCS/BCS517XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2021	02/22/2023	01/23/2023	Exercise		3,377,870	552.12			162,950	145,828			162,950		(17,121)				0001
Purchased Call/BCS/BCS517XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2023	02/28/2023	Exercise		70,661	552.03			3,169	2,782			3,169		(387)				0001
Purchased Call/BCS/BCS517XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	02/28/2023	Exercise		602,485	547.21			32,614	29,347			32,614		(3,267)				0001
Purchased Call/BCS/BCS517YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	02/28/2023	Exercise		53,451	541.34			3,491	3,196			3,491		(295)				0001
Purchased Call/BCS/BCS517YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2021	03/01/2023	03/03/2023	Exercise		3,513,138	552.35			148,441	128,973			148,441		(19,469)				0001
Purchased Call/BCS/BCS517YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2021	03/03/2023	03/07/2023	Exercise		1,702,171	543.99			120,222	109,782			120,222		(10,440)				0001
Purchased Call/BCS/BCS517YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2023	02/14/2023	Exercise		1,575,637	553.28			49,483	38,831			49,483		(10,652)				0001
Purchased Call/BCS/BCS5172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2023	01/19/2023	Exercise		1,459,384	557.47			16,085	5,709			16,085		(10,376)				0001
Purchased Call/BCS/BCS5172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	03/14/2023	Exercise		694,952	557.47			8,283	3,544			8,283		(4,739)				0001
Purchased Call/BCS/BCS6170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/17/2023	03/21/2023	Exercise		316,422	556.2			5,649	3,275			5,649		(2,373)				0001
Purchased Call/BCS/BCS6170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/21/2023	03/15/2023	Exercise		2,938,879	558.94			70,606	48,218			70,606		(22,388)				0001
Purchased Call/BCS/BCS6170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/17/2023	03/21/2023	Exercise		563,186	555.92			10,336	6,100			10,336		(4,236)				0001
Purchased Call/BCS/BCS6170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	02/27/2023	Exercise		1,624,923	556.11			40,845	27,683			40,845		(13,162)				0001
Purchased Call/BCS/BCS6170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2023	03/27/2023	Exercise		624,311	555.39			12,919	7,813			12,919		(5,106)				0001
Purchased Call/BCS/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	03/28/2023	Exercise		361,340	553.8			9,518	6,518			9,518		(3,000)				0001
Purchased Call/BCS/BCS6170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/27/2023	03/03/2023	Exercise		2,274,448	558.99			41,069	21,683			41,069		(19,386)				0001
Purchased Call/BCS/BCS6171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2023	04/03/2023	Exercise		125,643	556.75			4,223	3,094			4,223		(1,130)				0001
Purchased Call/BCS/BCS6171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2021	04/03/2023	01/06/2023	Exercise		2,195,657	566.94			48,835	27,320			48,835		(21,515)				0001
Purchased Call/BCS/BCS6171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	04/04/2023	Exercise		2,805,242	566.94			67,485	42,108			67,485		(25,376)				0001
Purchased Call/BCS/BCS6171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	04/04/2023	Exercise		153,167	563.14			4,711	3,324			4,711		(1,388)				0001
Purchased Call/BCS/BCS6171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2021	04/06/2023	04/10/2023	Exercise		138,497	569.68			1,800	464			1,800		(1,336)				0001
Purchased Call/BCS/BCS6171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	04/10/2023	Exercise		3,699,322	572.34			30,818	(4,519)			30,818		(35,337)				0001
Purchased Call/BCS/BCS6172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023	04/17/2023	Exercise		1,075,459	575.87			10,745	(360)			10,745		(11,105)				0001
Purchased Call/BCS/BCS6172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023	04/17/2023	Exercise		1,649,723	579.76			5,414	(10,565)			5,414		(15,979)				0001
Purchased Call/BCS/BCS6172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	04/18/2023	Exercise		1,931,873	579.48			8,246	(11,790)			8,246		(20,036)				0001

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Purchased Call/BCS/BCS6172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2021	04/19/2023	04/21/2023	Exercise		2,225,631	581.9			4,948	(17,867)			4,948		(22,814)				0001
Purchased Call/BCS/BCS6172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	04/25/2023	Exercise		275,635	574.13			3,301	190			3,301		(3,111)				0001
Purchased Call/BCS/BCS6173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/25/2023	04/27/2023	Expire		5,265,795	584.65				(58,134)					(58,134)				0001
Purchased Call/BCS/BCS6173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023	05/02/2023	Expire		1,594,481	586.2		456		(17,784)					(17,784)				0001
Purchased Call/BCS/BCS6173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023	05/02/2023	Exercise		4,196,449	583.03			8,576	(40,792)			8,576		(49,368)				0001
Purchased Call/BCS/BCS6173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023	05/02/2023	Exercise		541,144	582.27			1,808	(4,620)			1,808		(6,427)				0001
Purchased Call/BCS/BCS6173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	05/02/2023	05/04/2023	Expire		4,121,857	588.53				(48,299)					(48,299)				0001
Purchased Call/BCS/BCS6173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2021	05/03/2023	04/24/2023	Exercise		3,484,177	588			212	(40,142)			212		(40,354)				0001
Purchased Call/BCS/BCS6173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	05/09/2023	Expire		1,541,646	584.76				(19,466)					(19,466)				0001
Purchased Call/BCS/BCS6173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023	02/09/2023	Exercise		5,047,650	581.6			2,304	(60,459)			2,304		(62,763)				0001
Purchased Call/BCS/BCS6174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2023	05/11/2023	Expire		4,794,047	594.19				(59,172)					(59,172)				0001
Purchased Call/BCS/BCS6174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2021	05/12/2023	04/17/2023	Exercise		3,681,213	571.63			49,504	1,214			49,504		(48,290)				0001
Purchased Call/BCS/BCS6174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2021	05/12/2023	05/16/2023	Expire		3,298,198	580.31				(42,272)					(42,272)				0001
Purchased Call/BCS/BCS6174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/12/2023	05/16/2023	Expire		2,875,174	583.79				(37,873)					(37,873)				0001
Purchased Call/BCS/BCS6174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/12/2023	05/16/2023	Expire		2,927,341	586.96				(36,478)					(36,478)				0001
Purchased Call/BCS/BCS6174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023	05/23/2023	Exercise		2,077,794	583.41			10,751	(18,002)			10,751		(28,753)				0001
Purchased Call/BCS/BCS6174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023	05/23/2023	Expire		3,589,370	586.58				(48,127)					(48,127)				0001
Purchased Call/BCS/BCS6175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2021	05/25/2023	05/30/2023	Expire		2,896,743	589.76				(40,315)					(40,315)				0001
Purchased Call/BCS/BCS6175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2021	05/26/2023	05/31/2023	Expire		3,630,580	590.15				(50,707)					(50,707)				0001
Purchased Call/BCS/BCS6175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	02/06/2023	Exercise		4,629,554	587.82			1,980	(65,334)			1,980		(67,314)				0001
Purchased Call/BCS/BCS6175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	05/31/2023	Expire		1,124,551	591.01				(15,765)					(15,765)				0001
Purchased Call/BCS/BCS6175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	05/31/2023	Expire		2,790,856	588.45				(40,523)					(40,523)				0001
Purchased Call/BCS/BCS6175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	05/31/2023	Expire		300,772	587.68				(4,403)					(4,403)				0001
Purchased Call/BCS/BCS6175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	06/06/2023	Exercise		227,624	585.98			3,118	(418)			3,118		(3,536)				0001
Purchased Call/BCS/BCS6175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	06/07/2023	Exercise		65,916	588.52			623	(423)			623		(1,046)				0001
Purchased Call/BCS/BCS6175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	06/07/2023	Exercise		55,983	589.41			445	(434)			445		(878)				0001
Purchased Call/BCS/BCS6175SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	06/07/2023	Exercise		2,291,414	593.39			2,844	(31,501)			2,844		(34,344)				0001
Purchased Call/BCS/BCS6176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2023	06/12/2023	Exercise		36,401	589.52			564	(23)			564		(587)				0001
Purchased Call/BCS/BCS6176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023	06/20/2023	Exercise		562,066	590.28			18,465	9,064			18,465		(9,401)				0001
Purchased Call/BCS/BCS6176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	02/23/2023	Exercise		4,413,590	579.23			221,961	131,317			221,961		(90,644)				0001

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Purchased Call/BCS/BCS6177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023	06/27/2023	Exercise		292,947	587.6			7,990	2,796			7,990		(5,193)				0001
Purchased Call/BCS/BCS6177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	06/15/2023	Exercise		1,648,551	593.86			27,572	(1,538)			27,572		(29,111)				0001
Purchased Call/BCS/BCS6177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	07/05/2023	Exercise		76,965	598.17			2,258	813			2,258		(1,445)				0001
Purchased Call/BCS/BCS6178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023	07/11/2023	Exercise		5,608,335	599.91			116,118	9,513			116,118		(106,605)				0001
Purchased Call/BCS/BCS6178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023	07/11/2023	Exercise		236,601	598.22			5,562	979			5,562		(4,582)				0001
Purchased Call/BCS/BCS6178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/11/2023	07/13/2023	Exercise		3,750,228	603.62			87,878	17,626			87,878		(70,252)				0001
Purchased Call/BCS/BCS6178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	07/11/2023	Exercise		2,624,904	603.62			38,173	(10,348)			38,173		(48,521)				0001
Purchased Call/BCS/BCS6178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023	06/22/2023	Exercise		383,177	600.74			14,520	6,901			14,520		(7,619)				0001
Purchased Call/BCS/BCS6179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023	07/19/2023	Exercise		490,002	595.48			23,454	13,522			23,454		(9,932)				0001
Purchased Call/BCS/BCS6179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023	07/31/2023	Exercise		382,822	604.65			16,992	8,893			16,992		(8,099)				0001
Purchased Call/BCS/BCS6179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023	06/30/2023	Exercise		1,640,312	605.44			69,293	34,872			69,293		(34,421)				0001
Purchased Call/BCS/BCS6179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	07/13/2023	Exercise		3,874,484	606.56			194,176	112,479			194,176		(81,696)				0001
Purchased Call/BCS/BCS617AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	07/24/2023	Exercise		1,426,001	606.07			73,975	43,473			73,975		(30,503)				0001
Purchased Call/BCS/BCS617AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	08/08/2023	Exercise		1,635,622	613.36			34,452	(1,492)			34,452		(35,943)				0001
Purchased Call/BCS/BCS617ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023	08/09/2023	Exercise		4,190,904	616.69			122,452	32,469			122,452		(89,983)				0001
Purchased Call/BCS/BCS617ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/09/2023	08/11/2023	Exercise		2,518,887	616.87			52,806	(1,722)			52,806		(54,528)				0001
Purchased Call/BCS/BCS617BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	08/15/2023	Exercise		1,767,542	617.81			37,550	(1,425)			37,550		(38,975)				0001
Purchased Call/BCS/BCS617BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023	08/15/2023	Exercise		485,482	613.67			13,567	2,493			13,567		(11,074)				0001
Purchased Call/BCS/BCS617BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	08/15/2023	Exercise		110,704	614.94			2,856	293			2,856		(2,563)				0001
Purchased Call/BCS/BCS617BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	08/15/2023	Exercise		75,984	615.5			1,890	131			1,890		(1,759)				0001
Purchased Call/BCS/BCS617BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023	08/21/2023	Expire		243,715	616.78			(5,709)						(5,709)				0001
Purchased Call/BCS/BCS617BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	08/22/2023	Exercise		582,625	611.08			2,960	(10,677)			2,960		(13,637)				0001
Purchased Call/BCS/BCS617BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	08/22/2023	Expire		219,793	615.33			(5,200)						(5,200)				0001
Purchased Call/BCS/BCS617CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023	08/28/2023	Expire		55,464	620.21			(1,355)						(1,355)				0001
Purchased Call/BCS/BCS617CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023	09/05/2023	Expire		363,384	625.5			(9,035)						(9,035)				0001
Purchased Call/BCS/BCS617CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023	09/06/2023	Expire		814,099	625.47			(16,505)						(16,505)				0001
Purchased Call/BCS/BCS617CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023	09/06/2023	Expire		1,764,098	629.69			(42,156)						(42,156)				0001
Purchased Call/BCS/BCS617DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	09/06/2023	Expire		332,523	626.63			(8,337)						(8,337)				0001
Purchased Call/BCS/BCS617DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	09/06/2023	Expire		2,559,063	630.37			(61,239)						(61,239)				0001
Purchased Call/BCS/BCS617DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	09/06/2023	Expire		1,088,511	627.28			(21,844)						(21,844)				0001

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Purchased Call/BCS/BCS617DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2023	09/11/2023	Expire		2,957,259	627.55				(72,278)				(72,278)				0001
Purchased Call/BCS/BCS617DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	07/28/2023	Exercise		1,005,153	617.84			3,515	(20,419)			3,515	(23,933)				0001
Purchased Call/BCS/BCS617DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	09/07/2023	Exercise		4,067,743	618.96			125	(82,981)			125	(83,106)				0001
Purchased Call/BCS/BCS617DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	09/12/2023	Exercise		214,536	612.27			1,616	(3,451)			1,616	(5,067)				0001
Purchased Call/BCS/BCS617DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023	09/13/2023	Exercise		538,330	613.38			10,812	(871)			10,812	(11,683)				0001
Purchased Call/BCS/BCS617DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023	09/18/2023	Exercise		271,995	610.25			9,018	1,925			9,018	(7,093)				0001
Purchased Call/BCS/BCS617ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023	09/13/2023	Exercise		1,220,270	614			20,079	(9,566)			20,079	(29,644)				0001
Purchased Call/BCS/BCS617ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	09/19/2023	Exercise		886,669	613.74			15,027	(7,092)			15,027	(22,119)				0001
Purchased Call/BCS/BCS617ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	09/19/2023	Exercise		325,019	610.42			7,267	(1,306)			7,267	(8,572)				0001
Purchased Call/BCS/BCS617ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2021	09/20/2023	07/25/2023	Exercise		6,130,301	603.02			149,702	(8,367)			149,702	(158,069)				0001
Purchased Call/BCS/BCS617ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023	09/25/2023	Exercise		563,331	599.05			8,062	(7,080)			8,062	(15,141)				0001
Purchased Call/BCS/BCS617ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2023	07/20/2023	Exercise		1,514,565	609.38			2,313	(34,876)			2,313	(37,189)				0001
Purchased Call/BCS/BCS617ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2023	09/29/2023	Expire		2,965,673	610.22				(77,228)				(77,228)				0001
Purchased Call/BCS/BCS617FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2021	09/29/2023	10/03/2023	Exercise		195,487	598.21			659	(4,712)			659	(5,371)				0001
Purchased Call/BCS/BCS617FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	08/04/2023	Exercise		1,943,883	594.92			20,645	(31,817)			20,645	(52,461)				0001
Purchased Call/BCS/BCS617FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	07/06/2023	Exercise		3,082,770	592			46,165	(42,253)			46,165	(88,419)				0001
Purchased Call/BCS/BCS617FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	08/14/2023	Exercise		2,887,224	601.52			2,921	(75,318)			2,921	(78,239)				0001
Purchased Call/BCS/BCS617FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	10/03/2023	Exercise		268,975	597.49			1,230	(6,331)			1,230	(7,561)				0001
Purchased Call/BCS/BCS617FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023	09/26/2023	Expire		730,989	609.69				(16,581)				(16,581)				0001
Purchased Call/BCS/BCS617FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	09/21/2023	09/25/2023	Exercise		880,319	599.35			12,160	(10,732)			12,160	(22,891)				0001
Purchased Call/BCS/BCS617FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	08/23/2023	Exercise		2,101,369	601.03			2,537	(57,656)			2,537	(60,193)				0001
Purchased Call/BCS/BCS617GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	10/11/2023	Expire		625,288	602.62				(17,430)				(17,430)				0001
Purchased Call/BCS/BCS617GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	08/17/2023	Exercise		1,271,154	607.75			2,089	(34,339)			2,089	(36,428)				0001
Purchased Call/BCS/BCS617GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	10/17/2023	Expire		420,197	603.68				(12,603)				(12,603)				0001
Purchased Call/BCS/BCS617GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023	08/21/2023	Exercise		4,566,161	615.05			1,313	(138,063)			1,313	(139,376)				0001
Purchased Call/BCS/BCS617GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	10/24/2023	Expire		1,901,269	618.54				(56,835)				(56,835)				0001
Purchased Call/BCS/BCS617HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	10/31/2023	Expire		622,638	616.57				(19,903)				(19,903)				0001
Purchased Call/BCS/BCS617IS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	11/08/2023	Expire		2,876,769	621.66				(90,726)				(90,726)				0001
Purchased Call/BCS/BCS617IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	08/10/2023	Exercise		554,955	617.5			2,320	(15,835)			2,320	(18,154)				0001
Purchased Call/BCS/BCS617IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023	11/13/2023	Expire		997,858	616.87				(33,317)				(33,317)				0001

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Purchased Call/BCS/BCS617ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	11/15/2023	Expire		4,140,402	622				(136,441)					(136,441)				0001
Purchased Call/BCS/BCS617ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	11/14/2023	Expire		423,000	617.83				(14,447)					(14,447)				0001
Purchased Call/BCS/BCS617ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	11/21/2023	Exercise		1,158,008	615.38			8,852	(31,462)			8,852		(40,314)				0001
Purchased Call/BCS/BCS617ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023	11/21/2023	Exercise		2,142,073	619.53			2,026	(69,060)			2,026		(71,086)				0001
Purchased Call/BCS/BCS617ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	11/22/2023	Exercise		248,986	610.39			4,766	(4,007)			4,766		(8,772)				0001
Purchased Call/BCS/BCS617ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	11/21/2023	Exercise		2,411,998	611.5			33,818	(49,549)			33,818		(83,367)				0001
Purchased Call/BCS/BCS617ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	09/25/2023	Exercise		2,441,515	614.51			30,525	(51,699)			30,525		(82,224)				0001
Purchased Call/BCS/BCS617JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	11/27/2023	Exercise		256,679	612.22			4,701	(4,491)			4,701		(9,192)				0001
Purchased Call/BCS/BCS617JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2021	11/29/2023	12/01/2023	Exercise		146,872	609.11			3,710	(1,373)			3,710		(5,084)				0001
Purchased Call/BCS/BCS617JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023	12/05/2023	Exercise		381,415	587.52			27,477	14,090			27,477		(13,387)				0001
Purchased Call/BCS/BCS617JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	10/11/2023	Exercise		1,486,091	592.26			85,683	31,537			85,683		(54,146)				0001
Purchased Call/BCS/BCS617JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023	12/12/2023	Exercise		1,154,835	606.93			43,893	2,188			43,893		(41,706)				0001
Purchased Call/BCS/BCS617KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023	12/14/2023	Exercise		1,345,377	605.77			58,650	9,557			58,650		(49,093)				0001
Purchased Call/BCS/BCS617KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2021	12/14/2023	02/13/2023	Exercise		2,299,338	602.63			165,085	78,503			165,085		(86,582)				0001
Purchased Call/BCS/BCS617KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2021	12/20/2023	12/22/2023	Exercise		900,428	604.05			60,445	26,826			60,445		(33,619)				0001
Purchased Call/BCS/BCS617KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	12/06/2023	Exercise		491,323	609.56			30,442	11,099			30,442		(19,343)				0001
Purchased Call/BCS/BCS617KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	09/07/2023	Exercise		352,487	610.23			21,438	7,665			21,438		(13,773)				0001
Purchased Call/BCS/BCS617LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	07/07/2023	Exercise		1,546,753	614.19			88,005	26,599			88,005		(61,406)				0001
Purchased Call/CSII/CSII0000SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2021	01/05/2023	01/09/2023	Exercise		345,930	247.58			62,458	62,367			62,458		(91)				0001
Purchased Call/CSII/CSII0000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/08/2021	01/06/2023	01/10/2023	Exercise		533,074	251.18			86,084	85,785			86,084		(300)				0001
Purchased Call/CSII/CSII0000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/19/2021	01/13/2023	01/17/2023	Exercise		898,330	250.47			155,838	155,234			155,838		(604)				0001
Purchased Call/CSII/CSII0000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/19/2021	01/13/2023	01/17/2023	Exercise		222,180	250.7			38,304	38,152			38,304		(151)				0001
Purchased Call/CSII/CSII0000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/20/2021	01/19/2023	01/23/2023	Exercise		1,051,193	250.91			183,872	182,840			183,872		(1,032)				0001
Purchased Call/CSII/CSII0000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/10/2021	02/09/2023	02/13/2023	Exercise		665,488	250.84			117,454	115,946			117,454		(1,508)				0001
Purchased Call/CSII/CSII000DS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/22/2021	02/17/2023	02/22/2023	Exercise		485,767	253.17			77,468	76,076			77,468		(1,392)				0001
Purchased Call/CSII/CSII000DSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/10/2021	03/09/2023	03/13/2023	Exercise		747,809	258.7			85,454	82,443			85,454		(3,012)				0001
Purchased Call/CSII/CSII000DSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/17/2021	03/16/2023	03/20/2023	Exercise		309,780	260.13			29,207	27,888			29,207		(1,319)				0001
Purchased Call/CSII/CSII000ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/07/2021	04/06/2023	04/10/2023	Exercise		1,449,952	260.19			148,414	139,901			148,414		(8,513)				0001
Purchased Call/CSII/CSII000ESF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2021	04/21/2023	04/25/2023	Exercise		699,113	260.82			67,420	62,809			67,420		(4,611)				0001
Purchased Call/CSII/CSII000ESG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2021	04/21/2023	04/25/2023	Exercise		754,091	261.11			71,796	67,142			71,796		(4,654)				0001

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Purchased Call/CSII/CSII000ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2023	05/04/2023	Exercise		150,768	263.92			11,340	10,303			11,340		(1,037)				0001
Purchased Call/CSII/CSII000ESQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/30/2021	05/01/2023	05/03/2023	Exercise		55,229	263.92			4,526	4,150			4,526		(377)				0001
Purchased Call/CSII/CSII000ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/07/2021	05/08/2023	05/10/2023	Exercise		274,431	268.44			15,053	13,072			15,053		(1,981)				0001
Purchased Call/CSII/CSII000ESY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/10/2021	05/10/2023	05/12/2023	Exercise		1,069,370	268.89			54,474	47,285			54,474		(7,189)				0001
Purchased Call/CSII/CSII000FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/14/2021	05/15/2023	05/17/2023	Exercise		547,950	268.95			28,449	24,298			28,449		(4,151)				0001
Purchased Call/CSII/CSII000FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/20/2021	05/19/2023	05/23/2023	Exercise		549,391	267.47			33,199	28,879			33,199		(4,320)				0001
Purchased Call/CSII/CSII000FSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/28/2021	05/26/2023	01/31/2023	Exercise		2,372,922	269.68			109,089	89,593			109,089		(19,496)				0001
Purchased Call/CSII/CSII000GS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/18/2021	06/16/2023	02/23/2023	Exercise		3,672,055	261.82			341,358	275,662			341,358		(65,696)				0001
Purchased Call/CSII/CSII000GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2021	01/04/2023	01/06/2023	Exercise		588,689	247.37			99,582	99,482			99,582		(100)				0001
Purchased Call/CSII/CSII000GS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2021	01/03/2023	01/05/2023	Exercise		476,088	248.07			76,718	76,666			76,718		(52)				0001
Purchased Call/CSII/CSII000GS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/18/2021	06/20/2023	06/22/2023	Exercise		300,000	261.82			26,612	23,705			26,612		(2,907)				0001
Purchased Call/CSII/CSII000GS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/24/2021	06/23/2023	06/27/2023	Exercise		100,000	263.94			7,794	6,743			7,794		(1,051)				0001
Purchased Call/CSII/CSII000GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/07/2021	01/06/2023	01/10/2023	Exercise		823,691	250.93			133,969	133,749			133,969		(220)				0001
Purchased Call/CSII/CSII000GS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/25/2021	06/23/2023	03/02/2023	Exercise		802,922	266			57,347	49,491			57,347		(7,856)				0001
Purchased Call/CSII/CSII000GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/28/2021	01/26/2023	01/30/2023	Exercise		61,246	248.82			12,128	12,047			12,128		(82)				0001
Purchased Call/CSII/CSII000GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/29/2021	01/27/2023	01/31/2023	Exercise		97,598	247.87			19,780	19,644			19,780		(136)				0001
Purchased Call/CSII/CSII000GSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/02/2021	07/05/2023	07/07/2023	Exercise		678,099	266.53			54,131	46,928			54,131		(7,203)				0001
Purchased Call/CSII/CSII000GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/01/2021	01/27/2023	01/31/2023	Exercise		194,811	247.1			40,213	39,928			40,213		(286)				0001
Purchased Call/CSII/CSII000GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/09/2021	02/08/2023	02/10/2023	Exercise		617,538	250.3			112,781	111,427			112,781		(1,354)				0001
Purchased Call/CSII/CSII000GSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/09/2021	07/07/2023	03/14/2023	Exercise		2,346,048	265.91			194,111	168,748			194,111		(25,363)				0001
Purchased Call/CSII/CSII000GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2021	02/10/2023	02/14/2023	Exercise		378,648	251.41			66,997	66,164			66,997		(833)				0001
Purchased Call/CSII/CSII000DS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/23/2021	02/22/2023	02/24/2023	Exercise		2,174,547	254.76			323,395	316,784			323,395		(6,611)				0001
Purchased Call/CSII/CSII000GSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/09/2021	07/10/2023	07/07/2023	Exercise		827,275	265.91			68,612	59,574			68,612		(9,037)				0001
Purchased Call/CSII/CSII000DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/01/2021	02/24/2023	02/28/2023	Exercise		737,412	254.99			108,382	105,908			108,382		(2,474)				0001
Purchased Call/CSII/CSII000GSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/16/2021	07/17/2023	07/19/2023	Exercise		395,375	266.02			34,204	29,737			34,204		(4,468)				0001
Purchased Call/CSII/CSII000DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/05/2021	03/03/2023	03/07/2023	Exercise		421,868	257.97			58,782	57,250			58,782		(1,532)				0001
Purchased Call/CSII/CSII000HS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2021	07/26/2023	07/28/2023	Exercise		1,438,934	266.07			132,953	115,780			132,953		(17,173)				0001
Purchased Call/CSII/CSII000DSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/15/2021	03/10/2023	03/14/2023	Exercise		338,228	260.76			34,793	33,497			34,793		(1,297)				0001
Purchased Call/CSII/CSII000HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/29/2021	07/28/2023	02/02/2023	Exercise		3,284,691	267.2			303,360	263,861			303,360		(39,499)				0001
Purchased Call/CSII/CSII000DSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2021	03/17/2023	03/21/2023	Exercise		522,890	260.5			45,478	43,134			45,478		(2,344)				0001

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Purchased Call/CSII/CSII000DSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/22/2021	03/17/2023	03/21/2023	Exercise		1,555,382	261.56			128,430	121,541			128,430		(6,889)				0001
Purchased Call/CSII/CSII000HSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/05/2021	08/04/2023	03/06/2023	Exercise		2,343,176	267.14			224,783	195,520			224,783		(29,263)				0001
Purchased Call/CSII/CSII000HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/06/2021	08/04/2023	05/11/2023	Exercise		1,147,512	268.33			102,836	88,490			102,836		(14,346)				0001
Purchased Call/CSII/CSII000DSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/29/2021	03/24/2023	03/28/2023	Exercise		715,736	259.85			67,082	63,686			67,082		(3,396)				0001
Purchased Call/CSII/CSII000DSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/30/2021	03/29/2023	03/31/2023	Exercise		820,155	260.3			81,245	77,135			81,245		(4,111)				0001
Purchased Call/CSII/CSII000HSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023	08/29/2023	Exercise		182,158	270.13			13,025	10,583			13,025		(2,442)				0001
Purchased Call/CSII/CSII000DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/31/2021	03/30/2023	04/03/2023	Exercise		879,751	260.9			84,710	80,530			84,710		(4,180)				0001
Purchased Call/CSII/CSII0001S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/03/2021	09/06/2023	01/26/2023	Exercise		1,199,596	269.29			103,272	86,272			103,272		(17,000)				0001
Purchased Call/CSII/CSII000DSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/01/2021	03/31/2023	04/04/2023	Exercise		408,654	260.04			42,168	40,111			42,168		(2,056)				0001
Purchased Call/CSII/CSII000ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2021	04/05/2023	03/27/2023	Exercise		1,388,512	260.39			142,792	135,438			142,792		(7,354)				0001
Purchased Call/CSII/CSII0001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/08/2021	09/07/2023	09/11/2023	Exercise		1,014,586	267.02			100,303	85,664			100,303		(14,639)				0001
Purchased Call/CSII/CSII000CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/22/2021	01/20/2023	01/24/2023	Exercise		237,571	249.89			43,094	42,853			43,094		(241)				0001
Purchased Call/CSII/CSII000ES7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2021	04/13/2023	04/17/2023	Exercise		1,414,529	259.66			156,998	148,599			156,998		(8,399)				0001
Purchased Call/CSII/CSII0001SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/16/2021	09/15/2023	01/31/2023	Exercise		1,830,880	265.6			207,603	180,695			207,603		(26,908)				0001
Purchased Call/CSII/CSII000CSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2021	01/20/2023	01/24/2023	Exercise		264,765	249.55			48,453	48,182			48,453		(272)				0001
Purchased Call/CSII/CSII000ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/15/2021	04/14/2023	04/18/2023	Exercise		384,484	260.1			42,071	39,775			42,071		(2,295)				0001
Purchased Call/CSII/CSII000CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/03/2021	02/02/2023	02/06/2023	Exercise		1,337,774	248.39			262,760	260,294			262,760		(2,465)				0001
Purchased Call/CSII/CSII000ESE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/21/2021	04/20/2023	04/24/2023	Exercise		481,703	260.01			48,520	45,373			48,520		(3,147)				0001
Purchased Call/CSII/CSII0001SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2021	09/29/2023	10/03/2023	Exercise		250,355	266.21			24,772	21,422			24,772		(3,350)				0001
Purchased Call/CSII/CSII000JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/07/2021	10/05/2023	10/10/2023	Exercise		246,329	264.72			21,453	17,490			21,453		(3,963)				0001
Purchased Call/CSII/CSII000CSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/08/2021	02/03/2023	02/07/2023	Exercise		1,254,333	249.99			229,168	226,792			229,168		(2,376)				0001
Purchased Call/CSII/CSII000ESP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/03/2021	04/28/2023	05/02/2023	Exercise		950,995	263.92			81,708	74,772			81,708		(6,936)				0001
Purchased Call/CSII/CSII000JS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/08/2021	10/10/2023	10/12/2023	Exercise		726,727	265.32			70,108	58,764			70,108		(11,343)				0001
Purchased Call/CSII/CSII000DS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/25/2021	02/24/2023	02/28/2023	Exercise		361,735	256.39			50,901	49,834			50,901		(1,067)				0001
Purchased Call/CSII/CSII000ESV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/07/2021	05/09/2023	05/11/2023	Exercise		305,777	268.44			16,657	14,447			16,657		(2,210)				0001
Purchased Call/CSII/CSII000JSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/15/2021	10/17/2023	10/19/2023	Exercise		589,244	265.65			59,553	49,823			59,553		(9,731)				0001
Purchased Call/CSII/CSII000DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/26/2021	02/24/2023	02/28/2023	Exercise		1,207,931	256.25			170,721	167,186			170,721		(3,535)				0001
Purchased Call/CSII/CSII000ESII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/07/2021	05/05/2023	04/12/2023	Exercise		1,101,865	268.44			60,078	52,375			60,078		(7,703)				0001
Purchased Call/CSII/CSII000DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/05/2021	03/03/2023	03/07/2023	Exercise		539,696	257.54			76,230	74,157			76,230		(2,073)				0001
Purchased Call/CSII/CSII000JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023	05/17/2023	Exercise		1,063,305	268.84			85,128	67,584			85,128		(17,544)				0001

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Purchased Call/CSII/CSII000FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/28/2021	05/26/2023	05/31/2023	Exercise		123,316	269.67			5,498	4,483			5,498		(1,015)				0001
Purchased Call/CSII/CSII000FSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/10/2021	06/09/2023	02/15/2023	Exercise		2,880,979	267.73			194,060	168,082			194,060		(25,978)				0001
Purchased Call/CSII/CSII000DSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/24/2021	03/23/2023	03/27/2023	Exercise		749,809	259.17			73,685	69,820			73,685		(3,865)				0001
Purchased Call/CSII/CSII000DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/26/2021	03/24/2023	03/28/2023	Exercise		287,617	260.04			26,726	25,378			26,726		(1,348)				0001
Purchased Call/CSII/CSII000JSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/27/2021	10/26/2023	10/30/2023	Exercise		775,077	268.44			51,295	37,359			51,295		(13,937)				0001
Purchased Call/CSII/CSII000JSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/02/2021	11/01/2023	05/15/2023	Exercise		1,359,148	267.12			96,987	72,646			96,987		(24,341)				0001
Purchased Call/CSII/CSII000GS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2023	06/12/2023	Exercise		2,285,580	264.04			183,368	161,095			183,368		(22,274)				0001
Purchased Call/CSII/CSII000DSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2021	03/31/2023	04/04/2023	Exercise		1,398,931	259.89			145,241	137,981			145,241		(7,260)				0001
Purchased Call/CSII/CSII000GSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/12/2021	07/12/2023	07/14/2023	Exercise		1,586,209	266.13			149,767	132,394			149,767		(17,374)				0001
Purchased Call/CSII/CSII000ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/09/2021	04/10/2023	04/12/2023	Exercise		95,440	260.38			9,888	9,350			9,888		(538)				0001
Purchased Call/CSII/CSII000JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/10/2021	11/09/2023	11/13/2023	Exercise		758,479	264.79			57,033	42,456			57,033		(14,577)				0001
Purchased Call/CSII/CSII000ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/12/2021	04/06/2023	04/10/2023	Exercise		1,449,302	260.39			147,123	139,155			147,123		(7,968)				0001
Purchased Call/CSII/CSII000ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/07/2021	04/14/2023	04/18/2023	Exercise		417,082	260.37			45,157	41,348			45,157		(3,809)				0001
Purchased Call/CSII/CSII000KS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/12/2021	11/13/2023	11/15/2023	Exercise		195,601	265.51			15,254	11,743			15,254		(3,511)				0001
Purchased Call/CSII/CSII000HS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/29/2021	07/28/2023	07/20/2023	Exercise		934,633	266.22			89,361	77,601			89,361		(11,760)				0001
Purchased Call/CSII/CSII000ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2021	04/26/2023	04/28/2023	Exercise		944,321	261.74			79,807	73,452			79,807		(6,355)				0001
Purchased Call/CSII/CSII000KS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/12/2021	11/10/2023	11/14/2023	Exercise		528,421	265.51			39,481	29,890			39,481		(9,592)				0001
Purchased Call/CSII/CSII000ESS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/05/2021	05/04/2023	05/08/2023	Exercise		383,424	266.24			22,416	19,365			22,416		(3,050)				0001
Purchased Call/CSII/CSII000KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/12/2021	11/14/2023	09/19/2023	Exercise		362,841	265.51			31,641	23,383			31,641		(8,258)				0001
Purchased Call/CSII/CSII000HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/04/2021	08/03/2023	08/07/2023	Exercise		314,604	268.65			26,751	23,196			26,751		(3,555)				0001
Purchased Call/CSII/CSII000ESU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/06/2021	05/05/2023	04/06/2023	Exercise		322,613	266.72			20,327	17,966			20,327		(2,361)				0001
Purchased Call/CSII/CSII000HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/06/2021	08/08/2023	01/12/2023	Exercise		500,000	268.33			45,886	39,599			45,886		(6,287)				0001
Purchased Call/CSII/CSII000KSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/24/2021	11/24/2023	09/28/2023	Exercise		2,799,205	265.36			232,273	181,829			232,273		(50,444)				0001
Purchased Call/CSII/CSII000HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/06/2021	08/07/2023	08/09/2023	Exercise		439,188	268.33			40,935	35,444			40,935		(5,492)				0001
Purchased Call/CSII/CSII000HSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/13/2021	08/11/2023	02/28/2023	Exercise		1,103,685	270.94			93,019	78,732			93,019		(14,288)				0001
Purchased Call/CSII/CSII000FS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2021	05/12/2023	02/06/2023	Exercise		1,472,226	267.79			83,150	71,896			83,150		(11,254)				0001
Purchased Call/CSII/CSII000KSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/02/2021	12/01/2023	03/14/2023	Exercise		1,925,057	262.36			177,876	140,788			177,876		(37,088)				0001
Purchased Call/CSII/CSII000HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2021	08/17/2023	08/21/2023	Exercise		430,392	272.26			28,886	23,786			28,886		(5,100)				0001
Purchased Call/CSII/CSII000HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023	02/09/2023	Exercise		2,684,879	269.8			197,621	161,140			197,621		(36,481)				0001
Purchased Call/CSII/CSII000FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/14/2021	05/16/2023	05/18/2023	Exercise		289,372	268.95			13,540	11,334			13,540		(2,205)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/26/2021	05/18/2023	05/22/2023	Exercise		385,316	267.5			23,253	20,288			23,253		(2,965)				0001
Purchased Call/CSII/CSII000FSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/27/2021	05/26/2023	05/31/2023	Exercise		813,703	268.12			41,195	33,996			41,195		(7,198)				0001
Purchased Call/CSII/CSII000KSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2021	12/08/2023	09/07/2023	Exercise		824,160	263.9			65,468	48,648			65,468		(16,820)				0001
Purchased Call/CSII/CSII0001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2021	08/30/2023	01/20/2023	Exercise		2,363,188	268.98			200,932	168,369			200,932		(32,563)				0001
Purchased Call/CSII/CSII000FSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/04/2021	06/05/2023	06/07/2023	Exercise		546,956	269.19			29,768	24,929			29,768		(4,839)				0001
Purchased Call/CSII/CSII000FSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/04/2021	06/06/2023	05/11/2023	Exercise		1,606,483	269.19			93,385	79,099			93,385		(14,286)				0001
Purchased Call/CSII/CSII000KSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/10/2021	12/12/2023	09/15/2023	Exercise		1,014,177	264.98			71,633	51,736			71,633		(19,898)				0001
Purchased Call/CSII/CSII0001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023	07/13/2023	Exercise		1,764,549	267.01			177,770	152,529			177,770		(25,241)				0001
Purchased Call/BCS/BCS717SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	02/28/2023	Exercise		240,810	568.34		15,990	13,982	(2,008)			13,982		(15,990)				0001
Purchased Call/CSII/CSII000FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/14/2021	06/14/2023	05/02/2023	Exercise		1,352,288	266.65			97,676	84,809			97,676		(12,867)				0001
Purchased Call/CSII/CSII000KSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023	01/26/2023	Exercise		3,901,725	270.94			218,047	143,325			218,047		(74,722)				0001
Purchased Call/CSII/CSII0001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023	04/28/2023	Exercise		895,549	267.66			86,123	72,476			86,123		(13,646)				0001
Purchased Call/CSII/CSII000GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/17/2021	06/16/2023	06/21/2023	Exercise		1,364,851	266.26			101,551	90,143			101,551		(11,408)				0001
Purchased Call/CSII/CSII000GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/25/2021	06/27/2023	06/29/2023	Exercise		3,239,470	266			250,717	218,031			250,717		(32,686)				0001
Purchased Call/CSII/CSII000GSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/08/2021	07/07/2023	07/11/2023	Exercise		813,437	264.24			72,902	63,830			72,902		(9,072)				0001
Purchased Call/CSII/CSII000LS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	01/13/2023	Exercise		951,001	268.55			70,656	51,452			70,656		(19,204)				0001
Purchased Call/CSII/CSII0001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2021	09/29/2023	01/19/2023	Exercise		2,508,860	263.42			277,059	237,528			277,059		(39,531)				0001
Purchased Call/CSII/CSII000GSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/08/2021	07/07/2023	07/11/2023	Exercise		486,050	265.75			40,564	35,666			40,564		(4,897)				0001
Purchased Call/CSII/CSII000LS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2021	12/28/2023	01/25/2023	Exercise		1,319,304	269.16			91,770	63,292			91,770		(28,478)				0001
Purchased Call/CSII/CSII000JS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/08/2021	10/09/2023	10/11/2023	Exercise		118,609	265.32			10,941	9,027			10,941		(1,914)				0001
Purchased Call/CSII/CSII000GSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2023	05/18/2023	Exercise		700,000	265.91			61,815	54,139			61,815		(7,677)				0001
Purchased Call/CSII/CSII000JS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/14/2021	10/13/2023	02/23/2023	Exercise		1,590,173	265.81			142,762	117,342			142,762		(25,421)				0001
Purchased Call/CSII/CSII000GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/15/2021	07/14/2023	07/18/2023	Exercise		829,328	265.39			75,726	66,108			75,726		(9,618)				0001
Purchased Call/CSII/CSII000JSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/25/2021	10/25/2023	10/27/2023	Exercise		1,698,602	267.84			126,928	97,921			126,928		(29,007)				0001
Purchased Call/CSII/CSII000GST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/16/2021	07/14/2023	07/18/2023	Exercise		1,070,304	266.02			94,962	83,331			94,962		(11,631)				0001
Purchased Call/CSII/CSII000HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/30/2021	07/31/2023	08/02/2023	Exercise		425,742	267.48			40,959	35,794			40,959		(5,165)				0001
Purchased Call/CSII/CSII000JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/29/2021	10/31/2023	11/02/2023	Exercise		993,127	267.11			71,541	54,387			71,541		(17,154)				0001
Purchased Call/CSII/CSII000KS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/16/2021	11/15/2023	07/27/2023	Exercise		3,369,116	266.2			278,004	220,139			278,004		(57,866)				0001
Purchased Call/BCS/BCS717YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	05/15/2023	Exercise		171,822	571.27		10,163	10,212	49			10,212		(10,163)				0001
Purchased Call/CSII/CSII000HSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/13/2021	08/14/2023	08/16/2023	Exercise		737,493	270.94			61,287	51,769			61,287		(9,518)				0001

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Purchased Call/CSII/CSII000HSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/27/2021	08/29/2023	02/08/2023	Exercise		1,240,457	270.01		8,145	86,311	65,113			86,311		(21,198)				0001
Purchased Call/CSII/CSII000KSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/26/2021	11/27/2023	03/20/2023	Exercise		267,668	264.35			22,017	16,987			22,017		(5,030)				0001
Purchased Call/CSII/CSII000HSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/27/2021	08/28/2023	08/30/2023	Exercise		492,406	270.01			36,888	30,138			36,888		(6,750)				0001
Purchased Call/CSII/CSII000KSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/08/2021	12/07/2023	12/11/2023	Exercise		297,506	264.36			22,247	16,637			22,247		(5,610)				0001
Purchased Call/CSII/CSII000KSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/17/2021	12/19/2023	11/06/2023	Exercise		1,087,584	269.19			78,963	57,011			78,963		(21,952)				0001
Purchased Call/CSII/CSII0001SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2021	09/13/2023	02/06/2023	Exercise		2,669,330	266.74			284,517	246,799			284,517		(37,719)				0001
Purchased Call/CSII/CSII000LS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023	05/17/2023	Exercise		144,536	269.19			8,684	5,802			8,684		(2,882)				0001
Purchased Call/CSII/CSII000LS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023	03/30/2023	Exercise		1,370,477	269.19			84,830	57,932			84,830		(26,899)				0001
Purchased Call/CSII/CSII000LS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2021	12/27/2023	03/28/2023	Exercise		2,004,812	268.48			148,203	104,798			148,203		(43,405)				0001
Purchased Call/BCS/BCS8176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	09/12/2023	Exercise		153,700	610.74		10,098	8,389	(1,710)			8,389		(10,098)				0001
Purchased Call/CSII/CSII0001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/24/2021	09/26/2023	09/28/2023	Exercise		586,587	266.22			54,632	45,671			54,632		(8,962)				0001
Purchased Call/CSII/CSII0001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/01/2021	10/02/2023	02/07/2023	Exercise		850,000	264.11			87,176	73,817			87,176		(13,359)				0001
Purchased Call/CSII/CSII0001SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023	01/13/2023	Exercise		1,549,137	265.61			129,777	105,428			129,777		(24,349)				0001
Purchased Call/BCS/BCS8177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/25/2023	Exercise		115,392	599.59		7,824	6,240	(1,583)			6,240		(7,824)				0001
Purchased Call/CSII/CSII000LS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/30/2021	12/29/2023	04/12/2023	Exercise		1,945,273	270.05			122,175	81,881			122,175		(40,294)				0001
Purchased Call/CSII/CSII000LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/30/2021	12/29/2023	01/03/2024	Exercise		224,540	269.68			14,409	9,402			14,409		(5,007)				0001
Purchased Call/CSII/CSII000JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2021	10/12/2023	10/16/2023	Exercise		462,213	264.5			42,071	34,396			42,071		(7,676)				0001
Purchased Call/CSII/CSII000JSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/15/2021	10/13/2023	03/20/2023	Exercise		2,274,971	265.65			205,000	168,780			205,000		(36,220)				0001
Purchased Call/CSII/CSII000JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/20/2021	10/19/2023	10/05/2023	Exercise		487,458	264.91			48,857	39,850			48,857		(9,007)				0001
Purchased Call/CSII/CSII000JSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/22/2021	10/24/2023	03/07/2023	Exercise		1,104,029	268.84			87,247	68,798			87,247		(18,449)				0001
Purchased Call/CGM/CGM0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2021	06/16/2023	06/21/2023	Exercise		75,916	324.8			727	261			727		(465)				0001
Purchased Call/CGM/CGM0400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2021	06/29/2023	07/03/2023	Exercise		114,563	326.46			116	(668)			116		(784)				0001
Purchased Call/CSII/CSII000JSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/28/2021	10/27/2023	03/31/2023	Exercise		2,597,699	267.44			169,801	126,013			169,801		(43,788)				0001
Purchased Call/CGM/CGM0400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2021	07/27/2023	07/31/2023	Exercise		1,692,236	327.32			1,661	(10,969)			1,661		(12,630)				0001
Purchased Call/CGM/CGM0400SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2021	08/10/2023	08/14/2023	Expire		1,538,737	327.19				(12,406)					(12,406)				0001
Purchased Call/CGM/CGM0401S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2021	08/18/2023	08/22/2023	Expire		1,395,081	326.65				(11,138)					(11,138)				0001
Purchased Call/CSII/CSII000JSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/28/2021	10/27/2023	10/31/2023	Exercise		373,709	266.94			25,131	18,608			25,131		(6,522)				0001
Purchased Call/CGM/CGM0401S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2023	08/22/2023	Expire		1,974,417	326.11				(16,375)					(16,375)				0001
Purchased Call/CSII/CSII000JST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/04/2021	11/03/2023	09/01/2023	Exercise		605,563	267.66			48,179	38,765			48,179		(9,413)				0001
Purchased Call/CGM/CGM0401SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2021	09/07/2023	01/12/2023	Exercise		3,328,239	328.75			470	(29,410)			470		(29,880)				0001

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Purchased Call/CSW/CSW000KS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/11/2021	11/10/2023	04/13/2023	Exercise		1,921,489	266.51			136,354	102,924			136,354		(33,430)				0001
Purchased Call/CGM/CGM0401S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/21/2021	09/20/2023	02/23/2023	Exercise		4,199,737	327.2			966	(38,826)			966		(39,792)				0001
Purchased Call/CSW/CSW000KS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/19/2021	11/20/2023	11/22/2023	Exercise		649,582	262.82			59,007	47,088			59,007		(11,919)				0001
Purchased Call/CSW/CSW000KSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/24/2021	11/22/2023	06/16/2023	Exercise		1,551,063	265.94			123,180	95,947			123,180		(27,233)				0001
Purchased Call/CGM/CGM0401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/24/2021	09/12/2023	09/14/2023	Expire		55,512	328.92				(508)					(508)				0001
Purchased Call/CGM/CGM0402S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2021	10/04/2023	10/06/2023	Expire		4,594,023	327.87				(46,689)					(46,689)				0001
Purchased Call/CSW/CSW000KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/03/2021	12/01/2023	03/06/2023	Exercise		2,953,999	263.65			258,582	199,886			258,582		(58,696)				0001
Purchased Call/CGM/CGM0402SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2021	10/12/2023	01/18/2023	Exercise		2,567,647	328.41			453	(27,627)			453		(28,079)				0001
Purchased Call/CGM/CGM0402SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/14/2021	10/13/2023	10/17/2023	Expire		917,910	329.08				(9,962)					(9,962)				0001
Purchased Call/CSW/CSW000KSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2021	12/08/2023	06/12/2023	Exercise		1,518,565	264.83			112,310	82,305			112,310		(30,004)				0001
Purchased Call/CSW/CSW000KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023	02/09/2023	Exercise		2,188,678	264.98			163,155	118,948			163,155		(44,207)				0001
Purchased Call/CGM/CGM0402SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2021	10/20/2023	10/24/2023	Expire		3,023,307	330.21				(32,541)					(32,541)				0001
Purchased Call/CGM/CGM0402SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/26/2021	10/25/2023	03/09/2023	Exercise		2,933,643	330.82			200	(30,646)			200		(30,845)				0001
Purchased Call/CSW/CSW000KSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023	03/31/2023	Exercise		2,932,783	267.32			190,459	129,311			190,459		(61,148)				0001
Purchased Call/CGM/CGM0402SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/02/2021	11/01/2023	04/06/2023	Exercise		4,981,596	330.46			269	(54,094)			269		(54,363)				0001
Purchased Call/CGM/CGM0403S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2021	11/16/2023	11/20/2023	Expire		1,351,842	331.47				(14,987)					(14,987)				0001
Purchased Call/CGM/CGM0403SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2023	11/30/2023	Expire		854,696	328.49				(9,407)					(9,407)				0001
Purchased Call/CSW/CSW000LS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2021	12/21/2023	12/26/2023	Exercise		323,883	268.47			23,722	17,190			23,722		(6,532)				0001
Purchased Call/CGM/CGM0403SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2021	11/24/2023	11/28/2023	Expire		573,963	328.49				(6,408)					(6,408)				0001
Purchased Call/CGM/CGM0403SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2023	01/20/2023	Exercise		4,456,830	327.91			988	(56,776)			988		(57,764)				0001
Purchased Call/CGM/CGM0403SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2021	12/15/2023	12/19/2023	Expire		2,734,463	328.5				(33,264)					(33,264)				0001
Purchased Call/CGM/CGM0403ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2021	12/15/2023	02/24/2023	Exercise		3,963,088	328.21			790	(46,208)			790		(46,998)				0001
Purchased Call/CGM/CGM0403SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2021	12/22/2023	12/27/2023	Expire		3,203,035	328.53				(41,732)					(41,732)				0001
Purchased Call/CGM/CGM0404S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/30/2021	12/29/2023	01/03/2024	Expire		3,134,105	328.67				(37,456)					(37,456)				0001
Purchased Call/JSG/JSG20599E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/31/2020	01/03/2023	01/05/2023	Expire		1,000,000	277.51				(114)					(114)				0001
Purchased Call/JSG/JSG20599K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/04/2021	01/04/2023	01/06/2023	Expire		1,399,190	265.23				(238)					(238)				0001
Purchased Call/JSG/JSG205AS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/11/2021	01/11/2023	01/13/2023	Expire		900,000	254.47				(509)					(509)				0001
Purchased Call/JSG/JSG205AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/14/2021	01/13/2023	01/17/2023	Expire		1,606,447	253.45				(1,100)					(1,100)				0001
Purchased Call/JSG/JSG205BSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/04/2021	02/03/2023	02/07/2023	Expire		2,916,235	248.57				(5,469)					(5,469)				0001
Purchased Call/JSG/JSG205CS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/05/2021	02/03/2023	02/07/2023	Expire		732,839	249.36				(1,376)					(1,376)				0001

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Purchased Call/JSG/JSG205CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/12/2021	02/10/2023	02/14/2023	Expire		904,943	268.58				(2,063)					(2,063)				0001
Purchased Call/JSG/JSG205DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2021	02/17/2023	02/22/2023	Expire		2,322,040	268.6				(6,081)					(6,081)				0001
Purchased Call/JSG/JSG205DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2023	02/24/2023	Expire		862,433	263.29				(2,292)					(2,292)				0001
Purchased Call/JSG/JSG205DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/25/2021	02/24/2023	02/28/2023	Expire		2,794,237	258.32				(8,575)					(8,575)				0001
Purchased Call/JSG/JSG205DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/26/2021	02/24/2023	02/28/2023	Expire		1,000,000	251.84				(3,088)					(3,088)				0001
Purchased Call/JSG/JSG205ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/04/2021	03/03/2023	03/07/2023	Expire		3,027,189	236.65				(10,519)					(10,519)				0001
Purchased Call/JSG/JSG205FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2021	03/15/2023	03/17/2023	Expire		1,258,317	249.23				(5,224)					(5,224)				0001
Purchased Call/JSG/JSG205FSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	03/20/2023	Expire		390,481	249.15				(1,639)					(1,639)				0001
Purchased Call/JSG/JSG205FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/19/2021	03/21/2023	03/23/2023	Expire		987,809	247.13				(4,427)					(4,427)				0001
Purchased Call/JSG/JSG205FSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/23/2021	03/23/2023	03/27/2023	Expire		51,005	261.91				(234)					(234)				0001
Purchased Call/JSG/JSG205GS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	03/30/2023	Expire		1,155,184	259.2				(5,636)					(5,636)				0001
Purchased Call/JSG/JSG205GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	03/28/2023	Expire		992,559	259.2				(4,643)					(4,643)				0001
Purchased Call/JSG/JSG205GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	03/31/2023	Expire		1,215,274	259.2				(5,998)					(5,998)				0001
Purchased Call/JSG/JSG205GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/01/2021	04/04/2023	04/06/2023	Expire		700,000	259.2				(3,688)					(3,688)				0001
Purchased Call/JSG/JSG205HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	04/10/2023	Expire		671,772	259.2				(3,646)					(3,646)				0001
Purchased Call/JSG/JSG205HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	04/14/2023	Expire		640,264	270.78				(3,791)					(3,791)				0001
Purchased Call/JSG/JSG20515G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/23/2021	04/25/2023	04/27/2023	Expire		590,735	272.38				(3,820)					(3,820)				0001
Purchased Call/JSG/JSG20515O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	04/28/2023	Expire		964,417	272.38				(6,292)					(6,292)				0001
Purchased Call/JSG/JSG20515Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/30/2021	05/01/2023	05/03/2023	Expire		608,249	269.57				(4,167)					(4,167)				0001
Purchased Call/JSG/JSG205JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/06/2021	05/05/2023	05/09/2023	Expire		2,326,721	275.54				(16,515)					(16,515)				0001
Purchased Call/JSG/JSG205JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2021	05/05/2023	05/09/2023	Expire		1,202,797	281.03				(8,549)					(8,549)				0001
Purchased Call/JSG/JSG205JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023	05/15/2023	Expire		220,108	274.92				(1,631)					(1,631)				0001
Purchased Call/JSG/JSG205JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/13/2021	05/12/2023	05/16/2023	Expire		2,424,134	269.57				(18,044)					(18,044)				0001
Purchased Call/JSG/JSG205KS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	05/16/2023	Expire		683,306	269.57				(5,143)					(5,143)				0001
Purchased Call/JSG/JSG205KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	05/23/2023	Expire		666,662	268.98				(5,941)					(5,941)				0001
Purchased Call/JSG/JSG205KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2021	05/23/2023	05/25/2023	Expire		1,225,438	268.98				(10,422)					(10,422)				0001
Purchased Call/JSG/JSG205KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2021	05/22/2023	05/24/2023	Expire		450,000	268.98				(3,622)					(3,622)				0001
Purchased Call/JSG/JSG205LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/27/2021	05/26/2023	05/31/2023	Expire		1,428,484	271.38				(11,494)					(11,494)				0001
Purchased Call/JSG/JSG205LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/28/2021	05/31/2023	06/02/2023	Expire		601,470	272.18				(5,131)					(5,131)				0001
Purchased Call/JSG/JSG205LSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/04/2021	06/05/2023	06/07/2023	Expire		1,059,472	272.79				(9,374)					(9,374)				0001

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Purchased Call/JSG/JSG205UIS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/11/2021	06/12/2023	06/14/2023	Expire		738,819	276.52				(6,832)					(6,832)				0001
Purchased Call/JSG/JSG205UIS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/11/2021	06/13/2023	06/15/2023	Expire		1,275,393	276.52				(11,851)					(11,851)				0001
Purchased Call/JSG/JSG205UISB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/25/2021	06/27/2023	06/29/2023	Expire		979,393	265.3				(9,858)					(9,858)				0001
Purchased Call/JSG/JSG205UISG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/25/2021	06/27/2023	06/29/2023	Expire		1,319,222	268.39				(13,279)					(13,279)				0001
Purchased Call/JSG/JSG205UISY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/02/2021	07/03/2023	07/06/2023	Expire		840,742	270.65				(8,774)					(8,774)				0001
Purchased Call/JSG/JSG2050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023	07/11/2023	Expire		967,637	266.35				(10,333)					(10,333)				0001
Purchased Call/JSG/JSG2050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023	07/11/2023	Expire		802,576	269.51				(8,570)					(8,570)				0001
Purchased Call/JSG/JSG2050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023	07/13/2023	Expire		483,943	274.68				(5,256)					(5,256)				0001
Purchased Call/JSG/JSG2050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	07/18/2023	Expire		979,683	272.69				(10,868)					(10,868)				0001
Purchased Call/JSG/JSG205PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023	07/24/2023	Expire		70,388	273.72				(803)					(803)				0001
Purchased Call/JSG/JSG205PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/22/2021	07/21/2023	07/25/2023	Expire		83,619	271.01				(961)					(961)				0001
Purchased Call/JSG/JSG2050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	08/01/2023	Expire		434,690	277.34				(5,195)					(5,195)				0001
Purchased Call/JSG/JSG2050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2021	07/31/2023	08/02/2023	Expire		760,406	277.34				(9,159)					(9,159)				0001
Purchased Call/JSG/JSG2050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023	08/04/2023	Expire		441,946	276.76				(5,379)					(5,379)				0001
Purchased Call/JSG/JSG2050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/06/2021	08/07/2023	08/09/2023	Expire		148,903	277.25				(1,853)					(1,853)				0001
Purchased Call/JSG/JSG205RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/13/2021	08/15/2023	08/17/2023	Expire		818,766	286.35				(10,548)					(10,548)				0001
Purchased Call/JSG/JSG205RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/13/2021	08/11/2023	08/15/2023	Expire		651,693	286.35				(8,293)					(8,293)				0001
Purchased Call/JSG/JSG205RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/13/2021	08/14/2023	08/16/2023	Expire		204,836	286.35				(2,631)					(2,631)				0001
Purchased Call/JSG/JSG205RSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	08/22/2023	Expire		60,022	273.64				(784)					(784)				0001
Purchased Call/JSG/JSG205RSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023	08/23/2023	Expire		1,228,738	278.35				(16,273)					(16,273)				0001
Purchased Call/JSG/JSG205RSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/20/2021	08/22/2023	08/24/2023	Expire		1,123,883	278.35				(14,928)					(14,928)				0001
Purchased Call/JSG/JSG205SS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023	08/29/2023	Expire		432,607	279.24				(5,820)					(5,820)				0001
Purchased Call/JSG/JSG205SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023	08/30/2023	Expire		94,638	288.44				(1,291)					(1,291)				0001
Purchased Call/JSG/JSG205TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/10/2021	09/11/2023	09/13/2023	Expire		319,005	275.85				(4,607)					(4,607)				0001
Purchased Call/JSG/JSG205TS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023	09/12/2023	Expire		166,762	275.85				(2,390)					(2,390)				0001
Purchased Call/JSG/JSG205TSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	09/18/2023	Expire		107,571	275.16				(1,570)					(1,570)				0001
Purchased Call/JSG/JSG205TSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	09/19/2023	Expire		1,960,898	270.65				(28,777)					(28,777)				0001
Purchased Call/JSG/JSG205TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	09/19/2023	Expire		189,458	276.08				(2,780)					(2,780)				0001
Purchased Call/JSG/JSG205TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/17/2021	09/19/2023	09/21/2023	Expire		325,577	273.6				(4,844)					(4,844)				0001
Purchased Call/JSG/JSG205TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2023	09/22/2023	Expire		265,965	270.33				(3,972)					(3,972)				0001

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Purchased Call/JSG/JSG205US7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	09/26/2023	Expire		878,401	268.43				(13,260)					(13,260)				0001
Purchased Call/JSG/JSG205USN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	10/03/2023	Expire		226,977	263.85				(3,498)					(3,498)				0001
Purchased Call/JSG/JSG205VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2023	10/10/2023	Expire		100,726	265.14				(1,587)					(1,587)				0001
Purchased Call/JSG/JSG205VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	10/11/2023	Expire		281,951	266.25				(4,457)					(4,457)				0001
Purchased Call/JSG/JSG205VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	10/12/2023	Expire		609,115	261.24				(9,758)					(9,758)				0001
Purchased Call/JSG/JSG205VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023	10/16/2023	Expire		429,019	266.01				(6,912)					(6,912)				0001
Purchased Call/JSG/JSG205WS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	10/17/2023	Expire		393,236	267.27				(6,358)					(6,358)				0001
Purchased Call/JSG/JSG205WSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023	10/25/2023	Expire		671,913	277.85				(11,233)					(11,233)				0001
Purchased Call/JSG/JSG205XSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	11/01/2023	Expire		834,263	272.15				(14,244)					(14,244)				0001
Purchased Call/JSG/JSG205XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	11/03/2023	Expire		665,918	277.76				(11,457)					(11,457)				0001
Purchased Call/JSG/JSG205XSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2023	11/07/2023	Expire		269,651	277.85				(4,670)					(4,670)				0001
Purchased Call/JSG/JSG205YSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	11/10/2023	Expire		149,645	276.36				(2,634)					(2,634)				0001
Purchased Call/JSG/JSG205Z98	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023	11/22/2023	Expire		962,934	272.72				(17,584)					(17,584)				0001
Purchased Call/JSG/JSG3053SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/14/2022	01/17/2023	01/19/2023	Expire		299,685	264.5				(495)					(495)				0001
Purchased Call/JSG/JSG3053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2023	01/20/2023	Expire		106,029	257.17				(187)					(187)				0001
Purchased Call/JSG/JSG3053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/10/2023	Expire		842,508	248.88				(441)					(441)				0001
Purchased Call/JSG/JSG3053SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2023	01/20/2023	Expire		300,000	243.68				(528)					(528)				0001
Purchased Call/JSG/JSG3054S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2023	01/26/2023	Expire		200,823	232.15				(478)					(478)				0001
Purchased Call/JSG/JSG2052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023	11/24/2023	Expire		311,613	272.72				(5,700)					(5,700)				0001
Purchased Call/JSG/JSG3050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	12/08/2023	Expire		520,834	252.34				(9,944)					(9,944)				0001
Purchased Call/JSG/JSG3050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/10/2021	12/11/2023	12/13/2023	Expire		1,338,762	254.87				(25,972)					(25,972)				0001
Purchased Call/JSG/JSG3051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	12/20/2023	Expire		1,004,225	253.08				(19,879)					(19,879)				0001
Purchased Call/JSG/JSG3054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2023	01/30/2023	Expire		224,464	242.57				(581)					(581)				0001
Purchased Call/JSG/JSG3055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2022	02/03/2023	02/07/2023	Expire		403,883	247.78				(1,388)					(1,388)				0001
Purchased Call/JSG/JSG3051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2021	12/26/2023	12/28/2023	Expire		966,678	261.28				(19,470)					(19,470)				0001
Purchased Call/JSG/JSG3055SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2022	02/03/2023	02/07/2023	Expire		1,512,592	246.06				(5,200)					(5,200)				0001
Purchased Call/JSG/JSG3056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2023	02/21/2023	Expire		701,859	242.4				(3,172)					(3,172)				0001
Purchased Call/JSG/JSG3055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2023	02/10/2023	Expire		354,278	236.42				(1,394)					(1,394)				0001
Purchased Call/JSG/JSG3056SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2023	02/21/2023	Expire		248,060	230.59				(1,125)					(1,125)				0001
Purchased Call/JSG/JSG3057SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	03/03/2023	Expire		558,452	237				(3,404)					(3,404)				0001

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Purchased Call/JSG/JSG3057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	03/06/2023	Expire		211,281	243.1				(1,306)					(1,306)				0001
Purchased Call/JSG/JSG3057S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2023	03/01/2023	Expire		478,422	229.46				(2,810)					(2,810)				0001
Purchased Call/JSG/JSG3058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2023	03/15/2023	Expire		450,526	227.24				(3,278)					(3,278)				0001
Purchased Call/JSG/JSG3057SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	03/30/2023	04/03/2023	Expire		66,818	261.91				(95)					(95)				0001
Purchased Call/JSG/JSG3058S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/09/2022	03/09/2023	03/13/2023	Expire		303,241	240.46				(2,093)					(2,093)				0001
Purchased Call/JSG/JSG3059S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/22/2023	Expire		98,632	248.2				(786)					(786)				0001
Purchased Call/JSG/JSG3057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	03/06/2023	Expire		51,702	258.55				(77)					(77)				0001
Purchased Call/JSG/JSG3057SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2022	03/17/2023	03/21/2023	Expire		66,542	248.54				(370)					(370)				0001
Purchased Call/JSG/JSG3059S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/21/2023	Expire		775,877	248.2				(6,013)					(6,013)				0001
Purchased Call/JSG/JSG3059SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	03/30/2023	Expire		308,966	248.55				(2,716)					(2,716)				0001
Purchased Call/JSG/JSG3058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2022	03/10/2023	03/14/2023	Expire		1,964,911	227.24				(13,844)					(13,844)				0001
Purchased Call/JSG/JSG305AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2023	04/05/2023	Expire		748,131	239.5				(6,959)					(6,959)				0001
Purchased Call/JSG/JSG305ASK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	04/10/2023	Expire		342,166	238.7				(3,304)					(3,304)				0001
Purchased Call/JSG/JSG305BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	04/18/2023	Expire		2,246,286	235.29				(23,649)					(23,649)				0001
Purchased Call/JSG/JSG305BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023	04/19/2023	Expire		147,488	247.73				(1,593)					(1,593)				0001
Purchased Call/JSG/JSG305BSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2023	04/26/2023	Expire		80,098	251.17				(913)					(913)				0001
Purchased Call/JSG/JSG3055SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/06/2022	05/05/2023	05/09/2023	Expire		836,416	245.13				(10,487)					(10,487)				0001
Purchased Call/JSG/JSG3055Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	05/11/2023	Expire		243,848	242.12				(3,138)					(3,138)				0001
Purchased Call/JSG/JSG3058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023	04/21/2023	Expire		775,201	241.55				(8,511)					(8,511)				0001
Purchased Call/JSG/JSG305DSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	05/19/2023	Expire		813,524	234.1				(11,094)					(11,094)				0001
Purchased Call/JSG/JSG305ES6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023	05/31/2023	Expire		3,094,861	234.58				(45,375)					(45,375)				0001
Purchased Call/JSG/JSG305ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	06/07/2023	Expire		956,765	232.51				(14,952)					(14,952)				0001
Purchased Call/JSG/JSG305ES3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023	05/31/2023	Expire		871,266	247.04				(12,774)					(12,774)				0001
Purchased Call/JSG/JSG305ESI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	06/06/2023	Expire		575,196	244.87				(8,889)					(8,889)				0001
Purchased Call/JSG/JSG305ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2022	06/02/2023	06/06/2023	Expire		2,094,254	232.51				(32,363)					(32,363)				0001
Purchased Call/JSG/JSG305FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2023	06/14/2023	Expire		565,791	220.76				(9,191)					(9,191)				0001
Purchased Call/JSG/JSG305ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023	06/09/2023	Expire		234,021	247.81				(3,715)					(3,715)				0001
Purchased Call/JSG/JSG305FSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	06/21/2023	Expire		1,213,380	225.01				(20,423)					(20,423)				0001
Purchased Call/JSG/JSG3056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/06/2022	07/06/2023	07/10/2023	Expire		388,884	218.88				(7,193)					(7,193)				0001
Purchased Call/JSG/JSG3056SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2023	07/13/2023	Expire		609,661	218.39				(11,548)					(11,548)				0001

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Purchased Call/JSG/JSG305F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2023	06/28/2023	Expire		249,804	230.56				(4,409)					(4,409)				0001
Purchased Call/JSG/JSG305HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2023	07/26/2023	Expire		122,298	233.92				(2,474)					(2,474)				0001
Purchased Call/JSG/JSG305HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2023	07/20/2023	Expire		1,059,101	216.4				(20,797)					(20,797)				0001
Purchased Call/JSG/JSG305HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023	07/27/2023	Expire		475,689	224.24				(9,671)					(9,671)				0001
Purchased Call/JSG/JSG3051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023	08/16/2023	Expire		389,950	233.92				(8,629)					(8,629)				0001
Purchased Call/JSG/JSG305JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2022	08/18/2023	08/22/2023	Expire		60,512	233.55				(1,374)					(1,374)				0001
Purchased Call/JSG/JSG305HSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/27/2022	07/27/2023	07/31/2023	Expire		338,164	224.94				(6,942)					(6,942)				0001
Purchased Call/JSG/JSG305JSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023	08/31/2023	Expire		510,807	219.84				(12,091)					(12,091)				0001
Purchased Call/JSG/JSG305JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	08/29/2023	Expire		766,557	218.16				(17,940)					(17,940)				0001
Purchased Call/JSG/JSG305JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2023	08/31/2023	Expire		450,289	216.98				(10,658)					(10,658)				0001
Purchased Call/JSG/JSG305KS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2023	09/08/2023	Expire		141,202	213.94				(3,444)					(3,444)				0001
Purchased Call/JSG/JSG305KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023	09/12/2023	Expire		870,130	220.26				(21,512)					(21,512)				0001
Purchased Call/JSG/JSG305LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023	09/26/2023	Expire		103,738	207.36				(2,693)					(2,693)				0001
Purchased Call/JSG/JSG305MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	10/06/2023	Expire		137,841	209.44				(3,710)					(3,710)				0001
Purchased Call/JSG/JSG305MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023	10/10/2023	Expire		504,318	210.46				(13,623)					(13,623)				0001
Purchased Call/JSG/JSG305NS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023	10/23/2023	Expire		596,514	209.86				(16,880)					(16,880)				0001
Purchased Call/JSG/JSG305MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	10/17/2023	Expire		813,672	204.81				(22,739)					(22,739)				0001
Purchased Call/JSG/JSG305MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	03/10/2023	Exercise		454,177	207.5			3,528	(9,236)			3,528		(12,764)				0001
Purchased Call/JSG/JSG305NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	10/31/2023	Expire		227,145	213				(6,641)					(6,641)				0001
Purchased Call/JSG/JSG305NSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	10/25/2023	Expire		379,894	210.46				(10,867)					(10,867)				0001
Purchased Call/JSG/JSG3050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2022	11/03/2023	11/07/2023	Expire		100,311	206.5				(3,002)					(3,002)				0001
Purchased Call/JSG/JSG3050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	03/10/2023	Exercise		1,076,493	208.69			1,168	(31,132)			1,168		(32,300)				0001
Purchased Call/JSG/JSG3050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/03/2022	11/03/2023	11/07/2023	Expire		122,719	212.4				(3,672)					(3,672)				0001
Purchased Call/JSG/JSG3050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023	11/14/2023	Expire		66,081	213				(2,034)					(2,034)				0001
Purchased Call/JSG/JSG3050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/08/2023	Expire		593,816	208.69				(17,843)					(17,843)				0001
Purchased Call/JSG/JSG305PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	11/27/2023	Expire		107,885	218.76				(3,419)					(3,419)				0001
Purchased Call/JSG/JSG305PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023	02/22/2023	Exercise		561,150	218.88			1,697	(16,311)			1,697		(18,008)				0001
Purchased Call/JSG/JSG305PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	12/05/2023	Expire		264,925	219.06				(8,652)					(8,652)				0001
Purchased Call/JSG/JSG3050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Expire		873,803	219.01				(28,536)					(28,536)				0001
Purchased Call/JSG/JSG3050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2022	12/07/2023	02/23/2023	Exercise		571,161	213.22			1,779	(17,052)			1,779		(18,831)				0001

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Purchased Call/JSG/JSG305QSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	12/18/2023	Expire		385,355	215.05				(13,003)					(13,003)			0001
Purchased Call/JSG/JSG305RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/26/2023	Expire		417,410	207.61				(14,369)					(14,369)			0001
Purchased Call/JSG/JSG305RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	01/03/2024	Expire		217,523	209.11				(7,657)					(7,657)			0001
Purchased Call/MAB/MAB2131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/11/2021	01/11/2023	01/13/2023	Expire		8,468,303	264.68				(3,765)					(3,765)			0001
Purchased Call/MAB/MAB2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/19/2021	01/19/2023	01/23/2023	Expire		6,473,469	265.86				(5,293)					(5,293)			0001
Purchased Call/MAB/MAB2131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/22/2021	01/20/2023	01/24/2023	Expire		10,838,432	266.09				(9,230)					(9,230)			0001
Purchased Call/MAB/MAB2131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/22/2021	01/24/2023	01/26/2023	Expire		7,533,975	266.09				(7,734)					(7,734)			0001
Purchased Call/MAB/MAB2132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/29/2021	01/31/2023	02/02/2023	Exercise		11,705,151	263.11			122,599	106,408			122,599		(16,191)			0001
Purchased Call/MAB/MAB2132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/05/2021	02/06/2023	02/08/2023	Expire		3,843,403	266.99				(6,071)					(6,071)			0001
Purchased Call/MAB/MAB2132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/08/2021	02/08/2023	02/10/2023	Expire		10,634,094	268.3				(17,993)					(17,993)			0001
Purchased Call/JSG/JSG2059SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/08/2021	01/06/2023	01/10/2023	Expire		1,087,523	274.08				(332)					(332)			0001
Purchased Call/JSG/JSG205ASD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/15/2021	01/18/2023	01/20/2023	Expire		547,200	254.22				(526)					(526)			0001
Purchased Call/JSG/JSG205ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/15/2021	01/13/2023	01/17/2023	Expire		1,270,979	254.22				(869)					(869)			0001
Purchased Call/JSG/JSG205ASS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/22/2021	01/23/2023	01/25/2023	Expire		130,114	254.04				(162)					(162)			0001
Purchased Call/MAB/MAB2133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/26/2021	02/27/2023	02/28/2023	Exercise		4,999,219	266.09			9,475	(3,029)			9,475		(12,504)			0001
Purchased Call/JSG/JSG205AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/22/2021	01/20/2023	01/24/2023	Expire		3,194,584	254.04				(3,454)					(3,454)			0001
Purchased Call/JSG/JSG205ASV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/22/2021	01/20/2023	01/24/2023	Expire		5,729,047	272.64				(6,235)					(6,235)			0001
Purchased Call/MAB/MAB2134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/05/2021	03/06/2023	03/08/2023	Exercise		6,730,675	266.34			13,662	(5,323)			13,662		(18,985)			0001
Purchased Call/JSG/JSG205BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/25/2021	01/25/2023	01/27/2023	Expire		1,467,753	277.04				(1,985)					(1,985)			0001
Purchased Call/JSG/JSG205BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/01/2021	02/01/2023	02/03/2023	Expire		786,964	245.53				(1,384)					(1,384)			0001
Purchased Call/MAB/MAB2134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/09/2021	03/09/2023	03/13/2023	Expire		5,062,070	266.82				(15,225)					(15,225)			0001
Purchased Call/JSG/JSG205BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/01/2021	02/01/2023	02/03/2023	Expire		539,345	263.48				(949)					(949)			0001
Purchased Call/JSG/JSG205CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/12/2021	02/10/2023	02/14/2023	Expire		1,148,639	250.29				(2,700)					(2,700)			0001
Purchased Call/JSG/JSG205DSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/19/2021	02/21/2023	02/23/2023	Expire		721,866	265.92				(2,084)					(2,084)			0001
Purchased Call/JSG/JSG205ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2021	03/01/2023	03/03/2023	Expire		1,008,972	241.72				(3,377)					(3,377)			0001
Purchased Call/JSG/JSG205ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2023	03/10/2023	Expire		1,772,528	260.63				(6,192)					(6,192)			0001
Purchased Call/MAB/MAB2134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/19/2021	03/21/2023	03/23/2023	Expire		16,786,014	267.28				(58,508)					(58,508)			0001
Purchased Call/JSG/JSG205ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2021	03/13/2023	03/15/2023	Expire		424,362	247.32				(1,712)					(1,712)			0001
Purchased Call/JSG/JSG205ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2021	02/24/2023	02/28/2023	Expire		66,684	248.04				(205)					(205)			0001
Purchased Call/JSG/JSG205GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	03/28/2023	Expire		2,320,058	261.91				(10,854)					(10,854)			0001

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Purchased Call/JSG/JSG205GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	04/04/2023	Expire		2,204,921	264.04				(11,179)					(11,179)				0001
Purchased Call/MAB/MAB2134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2021	03/22/2023	03/24/2023	Expire		8,056,250	266.96				(27,282)					(27,282)				0001
Purchased Call/JSG/JSG205HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	04/10/2023	Expire		1,800,953	259.2				(9,760)					(9,760)				0001
Purchased Call/JSG/JSG205HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023	04/10/2023	Expire		1,248,290	269.28				(6,826)					(6,826)				0001
Purchased Call/JSG/JSG205HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2021	04/11/2023	04/13/2023	Expire		529,499	269.28				(3,004)					(3,004)				0001
Purchased Call/JSG/JSG205HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	04/18/2023	Expire		1,901,810	272.38				(11,159)					(11,159)				0001
Purchased Call/JSG/JSG205HST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	04/18/2023	Expire		660,904	269.57				(3,688)					(3,688)				0001
Purchased Call/JSG/JSG205HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023	04/18/2023	Expire		832,504	272.38				(4,891)					(4,891)				0001
Purchased Call/MAB/MAB2135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2021	03/24/2023	03/28/2023	Expire		10,645,655	265.69				(40,083)					(40,083)				0001
Purchased Call/JSG/JSG2051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/23/2021	04/24/2023	04/26/2023	Expire		646,283	272.38				(4,149)					(4,149)				0001
Purchased Call/JSG/JSG205JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/04/2021	05/04/2023	05/08/2023	Expire		149,932	275.17				(1,051)					(1,051)				0001
Purchased Call/JSG/JSG205JSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2021	05/05/2023	05/09/2023	Expire		1,656,630	269.57				(11,905)					(11,905)				0001
Purchased Call/JSG/JSG205JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2021	05/09/2023	05/11/2023	Expire		1,048,961	269.57				(7,654)					(7,654)				0001
Purchased Call/JSG/JSG205KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023	05/19/2023	Expire		1,571,881	268.64				(12,871)					(12,871)				0001
Purchased Call/JSG/JSG205KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023	05/19/2023	Expire		1,529,179	271.6				(11,855)					(11,855)				0001
Purchased Call/MAB/MAB2135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/09/2021	04/06/2023	04/10/2023	Expire		5,878,667	269.26				(24,566)					(24,566)				0001
Purchased Call/JSG/JSG205KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023	05/23/2023	Expire		2,203,094	268.75				(17,311)					(17,311)				0001
Purchased Call/JSG/JSG205KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023	05/23/2023	Expire		1,980,985	271.73				(15,648)					(15,648)				0001
Purchased Call/JSG/JSG205KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2021	05/23/2023	05/25/2023	Expire		1,169,639	271.95				(9,468)					(9,468)				0001
Purchased Call/JSG/JSG205LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	05/30/2023	Expire		172,575	269.03				(1,417)					(1,417)				0001
Purchased Call/JSG/JSG205LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	05/30/2023	Expire		176,009	271.88				(1,445)					(1,445)				0001
Purchased Call/MAB/MAB2136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/15/2021	04/14/2023	04/18/2023	Expire		9,338,007	270.54				(42,814)					(42,814)				0001
Purchased Call/JSG/JSG205LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/28/2021	05/31/2023	06/02/2023	Expire		962,031	269.4				(8,206)					(8,206)				0001
Purchased Call/JSG/JSG205LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	05/31/2023	Expire		3,342,527	272.18				(27,959)					(27,959)				0001
Purchased Call/JSG/JSG205LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	06/06/2023	Expire		819,885	275.7				(7,143)					(7,143)				0001
Purchased Call/CSW/CSW000CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/20/2021	01/17/2023	01/19/2023	Exercise		92,211	250.48			15,872	15,788			15,872		(85)				0001
Purchased Call/CSW/CSW000CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/29/2021	01/27/2023	01/31/2023	Exercise		258,894	246.64			54,024	53,622			54,024		(402)				0001
Purchased Call/JSG/JSG205MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023	06/13/2023	Expire		2,157,697	278.37				(19,591)					(19,591)				0001
Purchased Call/JSG/JSG205MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	06/22/2023	Expire		535,686	252.57				(5,179)					(5,179)				0001
Purchased Call/CSW/CSW000DS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/17/2021	02/16/2023	02/21/2023	Exercise		396,034	252.56			66,848	65,797			66,848		(1,051)				0001

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Purchased Call/JSG/JSG205N$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/25/2021	06/26/2023	06/28/2023	Expire		1,389,803	265.3				(13,929)					(13,929)				0001
Purchased Call/JSG/JSG205N$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	06/30/2023	Expire		909,481	268.1				(9,206)					(9,206)				0001
Purchased Call/MAB/MAB2136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2021	04/21/2023	04/25/2023	Expire		7,380,379	269.85				(35,938)					(35,938)				0001
Purchased Call/JSG/JSG205O$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023	07/17/2023	Expire		53,489	272.53				(587)					(587)				0001
Purchased Call/JSG/JSG205O$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023	07/18/2023	Expire		1,005,101	275.93				(11,150)					(11,150)				0001
Purchased Call/CSW/CSW000D$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/18/2021	02/17/2023	02/22/2023	Exercise		565,442	253.07			90,433	88,961			90,433		(1,473)				0001
Purchased Call/JSG/JSG205O$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	07/19/2023	Expire		533,460	275.93				(5,985)					(5,985)				0001
Purchased Call/JSG/JSG205P$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/23/2021	07/21/2023	07/25/2023	Expire		401,546	273.17				(4,615)					(4,615)				0001
Purchased Call/CSW/CSW000D$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/02/2021	03/01/2023	01/06/2023	Exercise		2,015,394	256.77			286,221	279,296			286,221		(6,925)				0001
Purchased Call/MAB/MAB2136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/23/2021	04/24/2023	04/26/2023	Expire		4,013,464	270.03				(19,910)					(19,910)				0001
Purchased Call/JSG/JSG205P$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023	07/27/2023	Expire		1,352,850	273.17				(15,771)					(15,771)				0001
Purchased Call/JSG/JSG205P$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	07/28/2023	Expire		1,383,874	276.6				(16,251)					(16,251)				0001
Purchased Call/JSG/JSG205Q$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023	08/04/2023	Expire		647,074	273.56				(7,876)					(7,876)				0001
Purchased Call/JSG/JSG205Q$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023	08/08/2023	Expire		89,586	270.93				(1,101)					(1,101)				0001
Purchased Call/CSW/CSW000D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2021	03/02/2023	03/06/2023	Exercise		697,619	257.06			96,322	93,848			96,322		(2,475)				0001
Purchased Call/CSW/CSW000D$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2021	03/03/2023	03/07/2023	Exercise		980,276	259.4			130,436	126,884			130,436		(3,552)				0001
Purchased Call/MAB/MAB2137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2021	05/12/2023	05/16/2023	Exercise		7,281,798	269.75			12,166	(30,285)			12,166		(42,452)				0001
Purchased Call/JSG/JSG205Q$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023	08/08/2023	Expire		1,418,515	275.23				(17,458)					(17,458)				0001
Purchased Call/JSG/JSG205Q$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2021	08/09/2023	08/11/2023	Expire		447,972	277.01				(5,618)					(5,618)				0001
Purchased Call/JSG/JSG205R$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/13/2021	08/15/2023	08/17/2023	Expire		972,375	282.28				(12,527)					(12,527)				0001
Purchased Call/JSG/JSG205R$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/13/2021	08/11/2023	08/15/2023	Expire		592,126	282.28				(7,535)					(7,535)				0001
Purchased Call/CSW/CSW000D$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/19/2021	03/17/2023	03/21/2023	Exercise		719,600	261.88			58,466	55,518			58,466		(2,948)				0001
Purchased Call/JSG/JSG205S$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023	08/30/2023	Expire		727,339	280.64				(9,923)					(9,923)				0001
Purchased Call/JSG/JSG205S$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	08/29/2023	Expire		183,378	288.44				(2,481)					(2,481)				0001
Purchased Call/MAB/MAB2137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2021	05/12/2023	04/19/2023	Exercise		9,510,223	268.98			44,068	(12,640)			44,068		(56,708)				0001
Purchased Call/CSW/CSW000E$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/13/2021	04/12/2023	04/14/2023	Exercise		1,398,146	260.7			144,153	136,009			144,153		(8,144)				0001
Purchased Call/JSG/JSG205S$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	09/01/2023	Expire		850,763	281.42				(11,688)					(11,688)				0001
Purchased Call/JSG/JSG205S$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2023	09/08/2023	Expire		172,677	292.12				(2,441)					(2,441)				0001
Purchased Call/JSG/JSG205S$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/09/2021	09/08/2023	09/12/2023	Expire		1,671,092	276.1				(22,925)					(22,925)				0001
Purchased Call/CSW/CSW000E$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/16/2021	04/18/2023	04/20/2023	Exercise		270,465	260.79			28,097	26,451			28,097		(1,646)				0001

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Purchased Call/JSG/JSG205TS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	09/15/2023	Expire		778,950	271.63				(11,323)					(11,323)				0001
Purchased Call/JSG/JSG205US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2021	09/22/2023	09/26/2023	Expire		2,276,228	268.63				(34,315)					(34,315)				0001
Purchased Call/CSII/CSII000ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2021	05/03/2023	03/16/2023	Exercise		2,229,146	264.86			151,247	134,426			151,247		(16,821)				0001
Purchased Call/JSG/JSG205USS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023	10/03/2023	Expire		2,348,915	255.94				(36,262)					(36,262)				0001
Purchased Call/JSG/JSG205VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023	10/04/2023	Expire		1,066,884	265.06				(16,647)					(16,647)				0001
Purchased Call/MAB/MAB2137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2021	05/17/2023	05/19/2023	Expire		10,382,281	271.7				(61,106)					(61,106)				0001
Purchased Call/JSG/JSG205VSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	10/11/2023	Expire		33,007	267.67				(523)					(523)				0001
Purchased Call/JSG/JSG205VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023	10/11/2023	Expire		721,189	261.24				(11,453)					(11,453)				0001
Purchased Call/CSII/CSII000ESZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2021	05/11/2023	02/14/2023	Exercise		737,559	267.26			44,826	39,620			44,826		(5,206)				0001
Purchased Call/JSG/JSG205VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/08/2021	09/08/2023	09/12/2023	Expire		255,569	281.54				(2,390)					(2,390)				0001
Purchased Call/JSG/JSG205WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	10/17/2023	Expire		1,602,017	268.32				(26,045)					(26,045)				0001
Purchased Call/CSII/CSII000FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2021	05/17/2023	05/19/2023	Exercise		1,570,881	268.64			82,165	70,698			82,165		(11,467)				0001
Purchased Call/JSG/JSG205WSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	10/24/2023	Expire		57,491	272.15				(954)					(954)				0001
Purchased Call/JSG/JSG205YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	11/08/2023	Expire		423,887	277.85				(7,423)					(7,423)				0001
Purchased Call/JSG/JSG205YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	11/07/2023	Expire		378,020	277.85				(6,583)					(6,583)				0001
Purchased Call/JSG/JSG205YSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	11/14/2023	Expire		334,165	277.85				(5,929)					(5,929)				0001
Purchased Call/MAB/MAB2137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/21/2021	05/23/2023	04/06/2023	Exercise		16,643,840	270.47			53,617	(51,651)			53,617		(105,267)				0001
Purchased Call/CSII/CSII000FSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/21/2021	05/19/2023	05/23/2023	Exercise		1,349,454	268.3			77,088	66,466			77,088		(10,623)				0001
Purchased Call/JSG/JSG205YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2021	11/10/2023	11/14/2023	Expire		717,397	278.24				(12,729)					(12,729)				0001
Purchased Call/JSG/JSG205YSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	11/15/2023	Expire		1,288,672	279.9				(23,022)					(23,022)				0001
Purchased Call/JSG/JSG205YSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	11/21/2023	Expire		262,233	276.32				(4,737)					(4,737)				0001
Purchased Call/JSG/JSG2052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2023	02/06/2023	Exercise		643,105	268.65			267	(11,532)			267		(11,800)				0001
Purchased Call/MAB/MAB2138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/21/2021	05/19/2023	05/23/2023	Exercise		4,613,122	270.47			22,505	(7,219)			22,505		(29,724)				0001
Purchased Call/CSII/CSII000FSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2021	05/24/2023	05/26/2023	Exercise		1,738,531	268.7			99,285	85,506			99,285		(13,779)				0001
Purchased Call/JSG/JSG2052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/26/2021	11/27/2023	11/29/2023	Expire		1,168,288	256.72				(21,796)					(21,796)				0001
Purchased Call/CSII/CSII000FSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2021	05/25/2023	05/30/2023	Exercise		447,411	267.97			22,286	18,556			22,286		(3,730)				0001
Purchased Call/MAB/MAB2138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2021	06/07/2023	04/06/2023	Exercise		11,323,742	273.83			253	(79,164)			253		(79,417)				0001
Purchased Call/JSG/JSG2052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/26/2021	11/28/2023	11/30/2023	Expire		279,400	260.59				(5,221)					(5,221)				0001
Purchased Call/JSG/JSG3050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023	12/08/2023	Expire		202,435	253.08				(3,865)					(3,865)				0001
Purchased Call/CSII/CSII000FSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/04/2021	06/01/2023	06/05/2023	Exercise		1,696,507	269.39			76,810	62,756			76,810		(14,054)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG3052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	01/09/2023	Expire		159,657	264.55				(66)					(66)				0001
Purchased Call/JSG/JSG3052SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2023	01/11/2023	Expire		709,144	263.35				(588)					(588)				0001
Purchased Call/JSG/JSG3053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/14/2022	01/17/2023	01/19/2023	Expire		500,000	250.55				(826)					(826)				0001
Purchased Call/JSG/JSG3052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/10/2023	Expire		906,229	263.35				(475)					(475)				0001
Purchased Call/JSG/JSG3053SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	01/17/2023	Expire		1,994,393	264.5				(2,513)					(2,513)				0001
Purchased Call/JSG/JSG3051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2021	12/15/2023	12/19/2023	Expire		808,392	255.59				(15,931)					(15,931)				0001
Purchased Call/JSG/JSG3052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	01/03/2024	Expire		584,210	253.08				(11,911)					(11,911)				0001
Purchased Call/JSG/JSG3052SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2021	12/29/2023	01/03/2024	Expire		625,842	264.73				(12,781)					(12,781)				0001
Purchased Call/JSG/JSG3052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/31/2021	12/29/2023	01/03/2024	Expire		50,532	253.08				(1,033)					(1,033)				0001
Purchased Call/JSG/JSG3053SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2022	01/20/2023	01/24/2023	Expire		50,304	235.2				(100)					(100)				0001
Purchased Call/JSG/JSG3054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	01/24/2023	Expire		1,823,331	231.89				(3,618)					(3,618)				0001
Purchased Call/MAB/MAB2139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	05/25/2023	Exercise		14,969,798	272.63			240,476	115,703			240,476		(124,773)				0001
Purchased Call/CSW/CSW000FSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	06/03/2021	06/02/2023	06/06/2023	Exercise		1,523,741	269.03			82,849	69,517			82,849		(13,332)				0001
Purchased Call/JSG/JSG3054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/27/2022	01/27/2023	01/31/2023	Expire		361,725	242.04				(980)					(980)				0001
Purchased Call/JSG/JSG3054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2023	02/03/2023	Expire		205,190	249.5				(659)					(659)				0001
Purchased Call/CSW/CSW000FSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	06/08/2021	06/07/2023	06/09/2023	Exercise		2,098,403	269			135,907	117,626			135,907		(18,281)				0001
Purchased Call/JSG/JSG3054SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2023	02/03/2023	Expire		340,220	237				(1,092)					(1,092)				0001
Purchased Call/JSG/JSG3055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2023	02/06/2023	Expire		232,027	239.03				(769)					(769)				0001
Purchased Call/JSG/JSG3055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/08/2023	Expire		305,481	246.06				(1,133)					(1,133)				0001
Purchased Call/JSG/JSG3055SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2022	02/10/2023	02/14/2023	Expire		1,326,790	242.09				(5,514)					(5,514)				0001
Purchased Call/JSG/JSG3055SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2023	02/13/2023	Expire		212,049	242.83				(857)					(857)				0001
Purchased Call/JSG/JSG3056S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2023	02/15/2023	Expire		292,786	230.26				(1,294)					(1,294)				0001
Purchased Call/JSG/JSG3056SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2023	02/17/2023	Expire		255,865	241.87				(1,189)					(1,189)				0001
Purchased Call/CSW/CSW000FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	02/23/2023	Expire		273,532	239.73				(1,437)					(1,437)				0001
Purchased Call/JSG/JSG3056SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	06/09/2021	06/08/2023	06/12/2023	Exercise		702,530	268.54			46,015	39,829			46,015		(6,186)				0001
Purchased Call/CSW/CSW000FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/22/2023	Expire		1,373,529	228.03				(6,836)					(6,836)				0001
Purchased Call/MAB/MAB2139SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	06/10/2021	06/09/2023	06/13/2023	Exercise		741,952	268.07			48,472	41,973			48,472		(6,499)				0001
Purchased Call/JSG/JSG3057S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2021	06/23/2023	06/27/2023	Expire		11,025,722	274.25				(84,413)					(84,413)				0001
Purchased Call/JSG/JSG3057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2023	03/01/2023	Expire		356,881	241.24				(2,096)					(2,096)				0001
Purchased Call/JSG/JSG3057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2022	03/03/2023	03/07/2023	Expire		99,534	244.44				(629)					(629)				0001

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Purchased Call/JSG/JSG3057$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/25/2022	02/24/2023	02/28/2023	Expire		1,614,846	229.46				(9,084)					(9,084)				0001
Purchased Call/JSG/JSG3057$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	03/03/2023	Expire		663,244	225.42				(4,043)					(4,043)				0001
Purchased Call/JSG/JSG3057$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2022	02/23/2023	02/27/2023	Expire		139,990	224.66				(1,056)					(1,056)				0001
Purchased Call/JSG/JSG3057$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/03/2022	02/10/2023	02/14/2023	Expire		50,192	234.18				(195)					(195)				0001
Purchased Call/JSG/JSG3057$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2023	03/08/2023	Expire		488,979	232.75				(3,216)					(3,216)				0001
Purchased Call/JSG/JSG3058$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2023	03/09/2023	Expire		510,287	228.43				(3,417)					(3,417)				0001
Purchased Call/JSG/JSG3058$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2023	03/10/2023	Expire		221,193	237.69				(1,504)					(1,504)				0001
Purchased Call/JSG/JSG3058$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2023	03/15/2023	Expire		149,758	238.89				(1,090)					(1,090)				0001
Purchased Call/CSII/CSII000FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2021	06/15/2023	06/20/2023	Exercise		481,530	267.04			34,189	29,830			34,189		(4,359)				0001
Purchased Call/CSII/CSII000FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/17/2021	06/16/2023	02/28/2023	Exercise		2,437,591	263.93			205,968	183,429			205,968		(22,540)				0001
Purchased Call/JSG/JSG3058$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	03/20/2023	Expire		206,153	244.81				(1,568)					(1,568)				0001
Purchased Call/JSG/JSG3059$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/23/2023	Expire		135,913	247.46				(1,100)					(1,100)				0001
Purchased Call/MAB/MAB2139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2021	06/28/2023	06/27/2023	Exercise		12,518,398	274.67			18,039	(81,072)			18,039		(99,111)				0001
Purchased Call/JSG/JSG3059$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2023	03/29/2023	Expire		249,598	248.55				(2,157)					(2,157)				0001
Purchased Call/JSG/JSG3059$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2022	03/29/2023	03/31/2023	Expire		286,262	248.55				(2,545)					(2,545)				0001
Purchased Call/CSII/CSII000GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2021	06/22/2023	06/26/2023	Exercise		570,263	264.13			44,877	39,345			44,877		(5,532)				0001
Purchased Call/CSII/CSII000GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/24/2021	06/23/2023	02/06/2023	Exercise		1,651,179	265.24			124,942	108,398			124,942		(16,544)				0001
Purchased Call/JSG/JSG3054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2023	04/06/2023	Expire		403,844	239.08				(3,140)					(3,140)				0001
Purchased Call/JSG/JSG3054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2023	04/06/2023	Expire		261,581	248.55				(2,473)					(2,473)				0001
Purchased Call/JSG/JSG3054$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2023	04/07/2023	Expire		250,579	248.55				(2,394)					(2,394)				0001
Purchased Call/CSII/CSII000GSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2021	06/29/2023	07/03/2023	Exercise		153,363	264.98			13,092	11,501			13,092		(1,592)				0001
Purchased Call/JSG/JSG3054$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	04/13/2023	Expire		434,305	237.31				(4,415)					(4,415)				0001
Purchased Call/JSG/JSG3058$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	04/14/2023	Expire		456,809	235.74				(4,690)					(4,690)				0001
Purchased Call/CSII/CSII000GSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/01/2021	06/30/2023	05/04/2023	Exercise		628,288	265.38			52,337	45,443			52,337		(6,894)				0001
Purchased Call/MAB/MAB2139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2021	06/29/2023	07/03/2023	Exercise		7,036,045	274.8			13,859	(41,580)			13,859		(55,440)				0001
Purchased Call/CSII/CSII000GSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/02/2021	07/03/2023	07/06/2023	Exercise		348,681	266.53			29,149	25,484			29,149		(3,665)				0001
Purchased Call/CSII/CSII000GSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/02/2021	06/30/2023	07/03/2023	Exercise		748,610	266.53			59,696	52,112			59,696		(7,584)				0001
Purchased Call/JSG/JSG3054$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023	04/13/2023	Expire		315,518	248.55				(3,207)					(3,207)				0001
Purchased Call/JSG/JSG3055$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/13/2022	05/12/2023	05/16/2023	Expire		665,499	243.46				(8,815)					(8,815)				0001
Purchased Call/JSG/JSG3055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2023	05/03/2023	Expire		699,985	233.37				(8,492)					(8,492)				0001

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Purchased Call/JSG/JSG305CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023	05/11/2023	Expire		1,145,272	229.87				(14,740)					(14,740)				0001
Purchased Call/JSG/JSG305CSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/11/2022	05/11/2023	05/15/2023	Expire		900,481	227.51				(11,739)					(11,739)				0001
Purchased Call/JSG/JSG305DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2023	05/25/2023	Expire		500,000	228.55				(7,120)					(7,120)				0001
Purchased Call/MAB/MAB213AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/02/2021	06/30/2023	07/05/2023	Expire		5,777,489	276.12				(45,977)					(45,977)				0001
Purchased Call/CSW/CSW0000GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/14/2021	07/13/2023	07/17/2023	Exercise		199,999	265.37			19,707	17,492			19,707		(2,215)				0001
Purchased Call/CSW/CSW000GSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/19/2021	07/19/2023	01/30/2023	Exercise		2,287,462	264.43		9,883	212,096	177,184			212,096		(34,912)				0001
Purchased Call/JSG/JSG305ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023	06/02/2023	Expire		691,189	233.41				(10,368)					(10,368)				0001
Purchased Call/JSG/JSG305FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/10/2022	06/09/2023	06/13/2023	Expire		2,015,546	220.76				(32,492)					(32,492)				0001
Purchased Call/JSG/JSG305DSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	05/19/2023	Expire		388,058	246.57				(5,292)					(5,292)				0001
Purchased Call/JSG/JSG305GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2023	07/12/2023	Expire		286,894	231.02				(5,391)					(5,391)				0001
Purchased Call/JSG/JSG305GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/01/2022	06/30/2023	07/05/2023	Expire		2,199,761	219.33				(39,706)					(39,706)				0001
Purchased Call/JSG/JSG305GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2023	07/07/2023	Expire		1,282,197	218.13				(23,590)					(23,590)				0001
Purchased Call/MAB/MAB213AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2023	07/11/2023	Expire		4,638,258	276.12				(38,158)					(38,158)				0001
Purchased Call/CSW/CSW0000GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/22/2021	07/21/2023	04/03/2023	Exercise		4,156,514	265.94			348,551	300,346			348,551		(48,205)				0001
Purchased Call/JSG/JSG305GSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023	07/11/2023	Expire		2,111,792	219.36				(39,491)					(39,491)				0001
Purchased Call/JSG/JSG305GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2023	07/14/2023	Expire		935,317	217.17				(17,810)					(17,810)				0001
Purchased Call/JSG/JSG305HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023	08/01/2023	Expire		730,655	233.92				(15,155)					(15,155)				0001
Purchased Call/JSG/JSG3051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2023	08/03/2023	Expire		247,483	233.92				(5,276)					(5,276)				0001
Purchased Call/JSG/JSG305HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/20/2022	07/20/2023	07/24/2023	Expire		346,869	222.21				(6,880)					(6,880)				0001
Purchased Call/JSG/JSG3051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/03/2022	08/03/2023	08/07/2023	Expire		623,204	224.4				(13,190)					(13,190)				0001
Purchased Call/JSG/JSG3051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023	08/08/2023	Expire		110,933	233.92				(2,372)					(2,372)				0001
Purchased Call/JSG/JSG3051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	08/08/2023	Expire		621,206	233.92				(13,282)					(13,282)				0001
Purchased Call/JSG/JSG3051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023	08/14/2023	Expire		180,029	231				(3,924)					(3,924)				0001
Purchased Call/JSG/JSG3051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023	08/16/2023	Expire		793,260	233.94				(17,553)					(17,553)				0001
Purchased Call/CSW/CSW0000GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/22/2021	07/20/2023	01/19/2023	Exercise		1,027,797	266.24			88,224	76,568			88,224		(11,656)				0001
Purchased Call/JSG/JSG305JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	08/18/2023	Expire		887,685	233.94				(19,873)					(19,873)				0001
Purchased Call/JSG/JSG305JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023	08/22/2023	Expire		1,979,345	233.82				(44,949)					(44,949)				0001
Purchased Call/JSG/JSG305JSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023	08/23/2023	Expire		494,558	233.82				(11,316)					(11,316)				0001
Purchased Call/JSG/JSG305JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023	08/29/2023	Expire		1,007,845	221.04				(23,587)					(23,587)				0001
Purchased Call/MAB/MAB213ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023	07/18/2023	Expire		8,405,229	276.87				(71,471)					(71,471)				0001

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Purchased Call/JSG/JSG3051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/12/2022	08/11/2023	08/15/2023	Expire		613,527	233.92				(13,507)					(13,507)			0001
Purchased Call/JSG/JSG305KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2023	09/12/2023	Expire		69,675	217.94				(1,723)					(1,723)			0001
Purchased Call/JSG/JSG305JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023	09/05/2023	Expire		602,847	217.62				(14,388)					(14,388)			0001
Purchased Call/JSG/JSG305KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023	09/07/2023	Expire		202,758	217.06				(4,925)					(4,925)			0001
Purchased Call/CSII/CSII000HS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/28/2021	07/27/2023	05/30/2023	Exercise		966,298	266.73			81,467	70,275			81,467		(11,192)			0001
Purchased Call/JSG/JSG305KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2023	09/12/2023	Expire		60,279	220.81				(1,490)					(1,490)			0001
Purchased Call/JSG/JSG305KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2023	09/13/2023	Expire		589,175	223.17				(14,619)					(14,619)			0001
Purchased Call/CSII/CSII000HSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/05/2021	08/04/2023	08/08/2023	Exercise		210,299	266.84			20,467	17,716			20,467		(2,751)			0001
Purchased Call/JSG/JSG305KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	09/14/2023	Expire		352,642	222.1				(8,809)					(8,809)			0001
Purchased Call/JSG/JSG305LSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2023	09/29/2023	Expire		288,013	203.2				(7,598)					(7,598)			0001
Purchased Call/MAB/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2023	08/07/2023	Expire		6,017,272	281.24				(55,925)					(55,925)			0001
Purchased Call/CSII/CSII000HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	08/09/2023	02/23/2023	Exercise		2,015,079	268.81			182,621	156,135			182,621		(26,486)			0001
Purchased Call/JSG/JSG305LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023	09/22/2023	Expire		721,198	212.63				(18,479)					(18,479)			0001
Purchased Call/JSG/JSG305MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023	10/05/2023	Expire		348,991	207.45				(9,359)					(9,359)			0001
Purchased Call/JSG/JSG305LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Expire		728,888	199.69				(19,479)					(19,479)			0001
Purchased Call/JSG/JSG305LSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023	10/04/2023	Expire		277,694	199.69				(7,441)					(7,441)			0001
Purchased Call/CSII/CSII000HSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/13/2021	08/15/2023	04/20/2023	Exercise		1,577,217	270.94			120,056	99,590			120,056		(20,467)			0001
Purchased Call/CSII/CSII000HSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/16/2021	08/16/2023	08/18/2023	Exercise		1,485,287	271.66			102,923	83,546			102,923		(19,377)			0001
Purchased Call/JSG/JSG305MSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/12/2022	10/12/2023	10/16/2023	Expire		578,034	207.27				(16,009)					(16,009)			0001
Purchased Call/JSG/JSG305MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	10/17/2023	Expire		1,584,129	207.59				(44,144)					(44,144)			0001
Purchased Call/MAB/MAB213BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023	08/10/2023	Expire		8,147,259	279.8				(77,099)					(77,099)			0001
Purchased Call/CSII/CSII000HSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/19/2021	08/18/2023	05/31/2023	Exercise		2,655,559	270.22	9,129		189,876	148,973			189,876		(40,903)			0001
Purchased Call/JSG/JSG305MSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	10/12/2023	Expire		111,306	205.24				(3,061)					(3,061)			0001
Purchased Call/JSG/JSG305NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023	10/26/2023	Expire		156,190	210.06				(4,496)					(4,496)			0001
Purchased Call/MAB/MAB213BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2023	08/04/2023	Exercise		3,556,379	279.8			130	(32,804)			130		(32,933)			0001
Purchased Call/CSII/CSII000HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/20/2021	08/21/2023	08/23/2023	Exercise		472,602	270.11			35,302	29,013			35,302		(6,289)			0001
Purchased Call/CSII/CSII000HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/23/2021	08/23/2023	08/25/2023	Exercise		2,072,033	269.77			154,927	127,339			154,927		(27,588)			0001
Purchased Call/MAB/MAB213CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2021	07/19/2023	07/21/2023	Exercise		225,794	274.48			1,709	(710)			1,709		(2,419)			0001
Purchased Call/MAB/MAB213DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2021	08/30/2023	08/04/2023	Exercise		10,027,246	281.21			99	(103,427)			99		(103,526)			0001
Purchased Call/JSG/JSG305NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	10/27/2023	Expire		253,675	212.98				(7,327)					(7,327)			0001

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Purchased Call/JSG/JSG305QS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023	11/07/2023	Expire		387,356	213				(11,623)					(11,623)				0001
Purchased Call/JSG/JSG305NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023	10/19/2023	Expire		232,184	210.3				(6,525)					(6,525)				0001
Purchased Call/JSG/JSG305QSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023	11/09/2023	Expire		471,749	209.54				(14,221)					(14,221)				0001
Purchased Call/CSII/CSII000HSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/27/2021	08/25/2023	01/10/2023	Exercise		1,393,145	270.01			100,701	82,344			100,701		(18,356)				0001
Purchased Call/MAB/MAB213DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023	09/21/2023	Expire		6,102,670	278.97				(68,072)					(68,072)				0001
Purchased Call/JSG/JSG305PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	11/21/2023	Expire		68,634	212.73				(2,148)					(2,148)				0001
Purchased Call/JSG/JSG305QS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Expire		608,700	221.2				(19,879)					(19,879)				0001
Purchased Call/JSG/JSG305PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/16/2022	11/16/2023	11/20/2023	Expire		753,092	217.11				(23,428)					(23,428)				0001
Purchased Call/JSG/JSG305PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/23/2022	11/24/2023	11/28/2023	Expire		142,809	218.88				(4,566)					(4,566)				0001
Purchased Call/CSII/CSII0001S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	09/06/2023	Exercise		524,453	270.12			44,835	38,226			44,835		(6,609)				0001
Purchased Call/MAB/MAB213ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2021	09/22/2023	09/26/2023	Expire		6,916,476	278.27				(80,735)					(80,735)				0001
Purchased Call/CSII/CSII0001SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2021	09/14/2023	09/18/2023	Exercise		675,551	265.52			81,303	71,582			81,303		(9,721)				0001
Purchased Call/JSG/JSG305QSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	12/12/2023	Expire		298,942	214.18				(9,940)					(9,940)				0001
Purchased Call/JSG/JSG305QSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2023	12/14/2023	Expire		319,003	215.52				(10,672)					(10,672)				0001
Purchased Call/JSG/JSG305QST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	12/15/2023	Expire		312,661	216.19				(10,520)					(10,520)				0001
Purchased Call/JSG/JSG305RS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	12/20/2023	Expire		874,956	206.79				(29,865)					(29,865)				0001
Purchased Call/CSII/CSII0001SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/16/2021	09/15/2023	09/19/2023	Exercise		310,531	266.4			34,119	29,924			34,119		(4,196)				0001
Purchased Call/JSG/JSG305QS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Expire		304,295	215.38				(10,179)					(10,179)				0001
Purchased Call/JSG/JSG305RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2023	12/20/2023	Expire		421,093	208.77				(14,373)					(14,373)				0001
Purchased Call/JSG/JSG305RSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	02/17/2023	Exercise		397,823	206.3			7,526	(6,322)			7,526		(13,848)				0001
Purchased Call/MAB/MAB213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2023	09/28/2023	Expire		6,597,907	278.65				(74,667)					(74,667)				0001
Purchased Call/CSII/CSII0001SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/17/2021	09/18/2023	09/20/2023	Exercise		350,000	265.5			39,053	33,859			39,053		(5,195)				0001
Purchased Call/CSII/CSII0001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023	02/06/2023	Exercise		2,144,489	266.17			201,717	169,463			201,717		(32,255)				0001
Purchased Call/CSII/CSII0001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023	09/20/2023	Exercise		1,286,653	264.47			128,808	107,729			128,808		(21,078)				0001
Purchased Call/JSG/JSG305SS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023	02/23/2023	Exercise		950,192	208.08			4,833	(28,614)			4,833		(33,447)				0001
Purchased Call/MAB/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	10/16/2023	Expire		5,851,691	274.75				(76,675)					(76,675)				0001
Purchased Call/CSII/CSII0001SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/29/2021	09/28/2023	09/07/2023	Exercise		800,001	265.22			85,420	72,515			85,420		(12,905)				0001
Purchased Call/CSII/CSII000JS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/15/2021	10/16/2023	10/18/2023	Exercise		589,552	265.65			56,582	46,866			56,582		(9,716)				0001
Purchased Call/CSII/CSII000JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2021	10/18/2023	01/23/2023	Exercise		2,872,720	263.51			316,041	262,407			316,041		(53,633)				0001
Purchased Call/MAB/MAB213FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2021	10/16/2023	10/18/2023	Expire		5,409,472	278.04				(67,932)					(67,932)				0001

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Purchased Call/MAB/MAB213FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2021	10/20/2023	06/30/2023	Exercise		9,826,824	276.78			601	(128,669)			601		(129,270)				0001
Purchased Call/CSW/CSW000JSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/22/2021	10/23/2023	10/25/2023	Exercise		347,552	268.84			27,186	21,333			27,186		(5,853)				0001
Purchased Call/CSW/CSW000JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/29/2021	10/27/2023	06/02/2023	Exercise		2,017,542	267.11			133,498	98,997			133,498		(34,500)				0001
Purchased Call/MAB/MAB213GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2023	08/02/2023	Exercise		5,182,303	281.17			1,677	(67,548)			1,677		(69,225)				0001
Purchased Call/CSW/CSW000JSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/03/2021	11/02/2023	11/06/2023	Exercise		769,312	267.61			60,380	45,459			60,380		(14,921)				0001
Purchased Call/CSW/CSW000JSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	11/03/2023	05/09/2023	Exercise		2,079,446	265.45			180,084	143,900			180,084		(36,185)				0001
Purchased Call/MAB/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2021	11/15/2023	11/17/2023	Expire		11,022,232	279.83				(152,761)					(152,761)				0001
Purchased Call/CSW/CSW000JSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/08/2021	11/08/2023	05/10/2023	Exercise		4,182,317	264.4			329,575	251,093			329,575		(78,482)				0001
Purchased Call/MAB/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2023	11/24/2023	Expire		7,146,649	280.32				(93,011)					(93,011)				0001
Purchased Call/CSW/CSW000JSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/11/2021	11/10/2023	06/21/2023	Exercise		1,183,982	266.01			86,156	65,060			86,156		(21,095)				0001
Purchased Call/GLP/GLP0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2023	11/30/2023	11/20/2023	Expire		1,965,000	1905		555		(555)					(555)				0001
Purchased Call/MAB/MAB213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2021	12/01/2023	04/24/2023	Exercise		7,735,708	273.98			1,489	(106,322)			1,489		(107,811)				0001
Purchased Call/CSW/CSW000KSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/22/2021	11/22/2023	02/22/2023	Exercise		1,702,987	264.65			146,036	114,217			146,036		(31,820)				0001
Purchased Call/CSW/CSW000KSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/02/2021	12/01/2023	12/05/2023	Exercise		559,868	261.19			54,217	42,883			54,217		(11,333)				0001
Purchased Call/GLP/GLP0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2023	11/30/2023	11/20/2023	Exercise		1,965,000	2025		2,980	5,225	2,245			5,225		(2,980)				0001
Purchased Call/JSG/JSG2059SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/07/2021	01/06/2023	01/10/2023	Expire		3,575,746	272.99				(1,030)					(1,030)				0001
Purchased Call/CSW/CSW000KSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/03/2021	12/04/2023	12/06/2023	Exercise		453,890	263.65			38,813	30,102			38,813		(8,711)				0001
Purchased Call/JSG/JSG2059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/08/2021	01/09/2023	01/11/2023	Expire		1,311,932	274.08				(595)					(595)				0001
Purchased Call/CSW/CSW000KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/03/2021	12/05/2023	04/14/2023	Exercise		1,164,982	263.65			91,881	69,139			91,881		(22,742)				0001
Purchased Call/MAB/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023	06/27/2023	Exercise		8,023,194	273.72			1,180	(130,699)			1,180		(131,879)				0001
Purchased Call/JSG/JSG2059SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/08/2021	01/10/2023	01/12/2023	Expire		1,872,983	274.08				(954)					(954)				0001
Purchased Call/JSG/JSG205BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/25/2021	01/25/2023	01/27/2023	Expire		1,126,592	258.05				(1,675)					(1,675)				0001
Purchased Call/JSG/JSG205BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/29/2021	01/30/2023	02/01/2023	Expire		506,940	241.32				(872)					(872)				0001
Purchased Call/GLP/GLP0400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2023	12/15/2023	12/04/2023	Expire		4,070,000	2095		7,860		(7,860)					(7,860)				0001
Purchased Call/JSG/JSG205BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/29/2021	01/27/2023	01/31/2023	Expire		600,000	258.96				(890)					(890)				0001
Purchased Call/CSW/CSW000KSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/10/2021	12/11/2023	12/13/2023	Exercise		262,979	264.98			18,900	13,761			18,900		(5,139)				0001
Purchased Call/MAB/MAB213HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	08/08/2023	Exercise		7,432,112	273.72			728	(114,063)			728		(114,791)				0001
Purchased Call/JSG/JSG205BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/29/2021	01/31/2023	02/02/2023	Expire		1,192,164	258.96				(1,870)					(1,870)				0001
Purchased Call/JSG/JSG205BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2021	02/02/2023	02/06/2023	Expire		449,437	247.93				(836)					(836)				0001
Purchased Call/JSG/JSG205BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2021	02/03/2023	02/07/2023	Expire		2,415,576	266.69				(4,296)					(4,296)				0001

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Purchased Call/JSG/JSG2059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/04/2021	01/04/2023	01/06/2023	Expire		210,422	247.53				(36)					(36)				0001
Purchased Call/JSG/JSG2059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2023	01/12/2023	Expire		672,830	255.54				(343)					(343)				0001
Purchased Call/JSG/JSG205CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/05/2021	02/07/2023	02/09/2023	Expire		825,639	249.36				(1,729)					(1,729)				0001
Purchased Call/JSG/JSG205ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/14/2021	01/13/2023	01/17/2023	Expire		4,318,392	271.89				(2,905)					(2,905)				0001
Purchased Call/JSG/JSG205CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/05/2021	02/07/2023	02/09/2023	Expire		1,389,317	267.59				(2,909)					(2,909)				0001
Purchased Call/JSG/JSG205CSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2023	02/10/2023	Expire		788,945	268.16				(1,701)					(1,701)				0001
Purchased Call/MAB/MAB213ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023	12/12/2023	Expire		5,363,963	276.49				(77,540)					(77,540)				0001
Purchased Call/JSG/JSG205ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/15/2021	01/18/2023	01/20/2023	Expire		942,299	272.75				(907)					(907)				0001
Purchased Call/JSG/JSG205AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/15/2021	01/13/2023	01/17/2023	Expire		3,054,507	272.75				(2,089)					(2,089)				0001
Purchased Call/JSG/JSG205CSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/12/2021	02/13/2023	02/15/2023	Expire		1,460,939	250.29				(3,565)					(3,565)				0001
Purchased Call/JSG/JSG205DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/18/2021	02/17/2023	02/22/2023	Expire		2,042,559	250.32				(5,455)					(5,455)				0001
Purchased Call/JSG/JSG205AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/20/2021	01/20/2023	01/24/2023	Expire		346,347	256.06				(372)					(372)				0001
Purchased Call/JSG/JSG205AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/22/2021	01/23/2023	01/25/2023	Expire		1,598,987	272.64				(1,994)					(1,994)				0001
Purchased Call/JSG/JSG205DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/19/2021	02/21/2023	02/23/2023	Expire		601,968	247.83				(1,737)					(1,737)				0001
Purchased Call/JSG/JSG205DSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/26/2021	02/24/2023	02/28/2023	Expire		1,338,494	234.74				(4,123)					(4,123)				0001
Purchased Call/JSG/JSG205CSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/11/2021	02/10/2023	02/14/2023	Expire		3,021,259	268.44				(6,877)					(6,877)				0001
Purchased Call/JSG/JSG205CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/12/2021	02/15/2023	02/17/2023	Expire		277,937	268.58				(708)					(708)				0001
Purchased Call/MAB/MAB213ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2023	05/10/2023	Exercise		10,438,499	275.93			487	(161,893)			487		(162,380)				0001
Purchased Call/JSG/JSG205DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2023	03/02/2023	Expire		899,876	234.74				(2,961)					(2,961)				0001
Purchased Call/JSG/JSG205DST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/26/2021	02/27/2023	03/01/2023	Expire		925,172	251.84				(2,996)					(2,996)				0001
Purchased Call/JSG/JSG205DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/19/2021	02/17/2023	02/22/2023	Expire		2,395,799	247.83				(6,408)					(6,408)				0001
Purchased Call/JSG/JSG205DSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2023	02/24/2023	Expire		1,448,339	245.38				(5,214)					(5,214)				0001
Purchased Call/JSG/JSG205ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/01/2021	03/01/2023	03/03/2023	Expire		862,867	259.31				(2,888)					(2,888)				0001
Purchased Call/JSG/JSG205ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/04/2021	03/03/2023	03/07/2023	Expire		1,652,856	253.88				(5,744)					(5,744)				0001
Purchased Call/JSG/JSG205ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/05/2021	03/06/2023	03/08/2023	Expire		1,150,802	259.34				(4,184)					(4,184)				0001
Purchased Call/JSG/JSG205ESB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/05/2021	03/03/2023	03/07/2023	Expire		571,118	241.75				(1,987)					(1,987)				0001
Purchased Call/JSG/JSG205ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/05/2021	03/03/2023	03/07/2023	Expire		1,702,677	259.34				(5,925)					(5,925)				0001
Purchased Call/JSG/JSG205ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/08/2021	03/08/2023	03/10/2023	Expire		1,140,037	242.95				(4,269)					(4,269)				0001
Purchased Call/JSG/JSG205EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/11/2021	03/10/2023	03/14/2023	Expire		2,985,688	261.91				(11,566)					(11,566)				0001
Purchased Call/JSG/JSG205FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/12/2021	03/14/2023	03/16/2023	Expire		941,793	261.91				(3,847)					(3,847)				0001

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Purchased Call/JSG/JSG205FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	03/20/2023	Expire		473,203	261.91				(1,987)					(1,987)				0001
Purchased Call/JSG/JSG205ESY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2021	03/10/2023	03/14/2023	Expire		705,590	247.32				(2,737)					(2,737)				0001
Purchased Call/JSG/JSG205FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2021	03/13/2023	03/15/2023	Expire		688,973	261.91				(2,779)					(2,779)				0001
Purchased Call/JSG/JSG205FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/19/2021	03/17/2023	03/21/2023	Expire		589,219	247.13				(2,521)					(2,521)				0001
Purchased Call/JSG/JSG205GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	03/28/2023	Expire		1,004,011	261.91				(4,696)					(4,696)				0001
Purchased Call/JSG/JSG205FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/19/2021	03/17/2023	03/21/2023	Expire		1,612,625	261.91				(6,899)					(6,899)				0001
Purchased Call/JSG/JSG205FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	03/28/2023	Expire		2,742,442	253.49				(12,810)					(12,810)				0001
Purchased Call/JSG/JSG205GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	03/30/2023	Expire		1,049,127	261.91				(5,119)					(5,119)				0001
Purchased Call/JSG/JSG205GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2021	03/03/2023	03/07/2023	Expire		201,863	239.28				(1,313)					(1,313)				0001
Purchased Call/JSG/JSG205HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2021	04/11/2023	04/13/2023	Expire		1,103,345	259.2				(6,259)					(6,259)				0001
Purchased Call/JSG/JSG205HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2021	04/10/2023	04/12/2023	Expire		1,123,078	269.28				(6,316)					(6,316)				0001
Purchased Call/MAB/MAB213JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/03/2022	01/03/2023	01/05/2023	Expire		7,101,372	275.16				(905)					(905)				0001
Purchased Call/JSG/JSG205GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	03/31/2023	Expire		1,939,697	261.91				(9,574)					(9,574)				0001
Purchased Call/JSG/JSG205HSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2021	04/18/2023	04/20/2023	Expire		1,000,000	269.57				(6,070)					(6,070)				0001
Purchased Call/JSG/JSG2051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/21/2021	04/21/2023	04/25/2023	Expire		100,540	269.57				(627)					(627)				0001
Purchased Call/JSG/JSG205GSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023	04/05/2023	Expire		1,550,610	264.04				(8,093)					(8,093)				0001
Purchased Call/JSG/JSG205GSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/05/2021	04/05/2023	04/07/2023	Expire		1,514,077	267.87				(9,176)					(9,176)				0001
Purchased Call/JSG/JSG2051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	04/25/2023	Expire		367,576	269.57				(2,306)					(2,306)				0001
Purchased Call/JSG/JSG2051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023	04/28/2023	Expire		630,118	269.57				(4,111)					(4,111)				0001
Purchased Call/JSG/JSG205HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/09/2021	04/10/2023	04/12/2023	Expire		369,260	259.2				(2,077)					(2,077)				0001
Purchased Call/JSG/JSG2051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/29/2021	04/28/2023	05/02/2023	Expire		1,618,207	269.57				(10,785)					(10,785)				0001
Purchased Call/JSG/JSG205JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2023	05/05/2023	Expire		1,174,119	269.57				(8,166)					(8,166)				0001
Purchased Call/JSG/JSG205HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/16/2021	04/18/2023	04/20/2023	Expire		415,572	272.38				(2,523)					(2,523)				0001
Purchased Call/JSG/JSG2051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	04/25/2023	Expire		1,903,327	272.38				(11,927)					(11,927)				0001
Purchased Call/JSG/JSG205JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2021	05/08/2023	05/10/2023	Expire		1,060,318	281.03				(7,687)					(7,687)				0001
Purchased Call/JSG/JSG205KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023	05/17/2023	Expire		962,690	269.57				(7,364)					(7,364)				0001
Purchased Call/JSG/JSG2051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/29/2021	04/28/2023	05/02/2023	Expire		3,045,953	272.38				(20,301)					(20,301)				0001
Purchased Call/JSG/JSG205JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/30/2021	05/01/2023	05/03/2023	Expire		532,443	272.38				(3,674)					(3,674)				0001
Purchased Call/JSG/JSG205KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/18/2021	05/18/2023	05/22/2023	Expire		308,726	270.49				(2,411)					(2,411)				0001
Purchased Call/JSG/JSG205LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/28/2021	05/30/2023	06/01/2023	Expire		742,550	272.18				(6,301)					(6,301)				0001

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Purchased Call/JSG/JSG205JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2021	05/08/2023	05/10/2023	Expire		208,387	269.57				(1,511)					(1,511)				0001
Purchased Call/JSG/JSG205JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/07/2021	05/09/2023	05/11/2023	Expire		956,284	281.03				(6,978)					(6,978)				0001
Purchased Call/JSG/JSG205LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	06/06/2023	Expire		2,111,607	269.96				(18,328)					(18,328)				0001
Purchased Call/JSG/JSG205LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023	06/08/2023	Expire		1,268,261	275.7				(11,278)					(11,278)				0001
Purchased Call/JSG/JSG205KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023	05/18/2023	Expire		907,605	269.57				(7,002)					(7,002)				0001
Purchased Call/JSG/JSG205KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023	05/16/2023	Expire		1,446,404	272.5				(10,861)					(10,861)				0001
Purchased Call/JSG/JSG205MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/11/2021	06/09/2023	06/13/2023	Expire		672,068	276.52				(6,125)					(6,125)				0001
Purchased Call/JSG/JSG205MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2021	06/16/2023	06/21/2023	Expire		1,949,596	270.29				(18,481)					(18,481)				0001
Purchased Call/JSG/JSG205KS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023	05/17/2023	Expire		716,402	272.5				(4,144)					(4,144)				0001
Purchased Call/JSG/JSG205MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/18/2021	06/16/2023	06/21/2023	Expire		1,581,271	255.6				(9,325)					(9,325)				0001
Purchased Call/JSG/JSG205KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	05/23/2023	Expire		1,175,666	271.95				(9,300)					(9,300)				0001
Purchased Call/JSG/JSG205KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2021	05/22/2023	05/24/2023	Expire		1,731,385	271.95				(13,936)					(13,936)				0001
Purchased Call/JSG/JSG205LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023	05/31/2023	Expire		3,292,525	269.4				(27,338)					(27,338)				0001
Purchased Call/JSG/JSG205LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	06/06/2023	Expire		2,416,058	272.86				(20,971)					(20,971)				0001
Purchased Call/MAB/MAB213JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	01/19/2023	Expire		6,414,473	272.22				(6,330)					(6,330)				0001
Purchased Call/JSG/JSG205NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2023	06/23/2023	Expire		1,635,037	263.35				(15,900)					(15,900)				0001
Purchased Call/JSG/JSG205NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2023	06/23/2023	Expire		1,472,213	266.43				(14,316)					(14,316)				0001
Purchased Call/JSG/JSG205LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023	06/08/2023	Expire		1,023,239	272.79				(9,100)					(9,100)				0001
Purchased Call/JSG/JSG205MS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023	06/13/2023	Expire		2,429,558	275.38				(22,059)					(22,059)				0001
Purchased Call/MAB/MAB213JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		16,774,824	272.22				(12,751)					(12,751)				0001
Purchased Call/JSG/JSG205MSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/11/2021	06/12/2023	06/14/2023	Expire		834,716	279.56				(7,719)					(7,719)				0001
Purchased Call/JSG/JSG205NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	06/27/2023	Expire		2,240,172	265.99				(22,130)					(22,130)				0001
Purchased Call/JSG/JSG205NSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/02/2021	07/05/2023	07/07/2023	Expire		723,959	267.51				(7,616)					(7,616)				0001
Purchased Call/JSG/JSG205NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023	07/05/2023	Expire		720,246	267.51				(7,424)					(7,424)				0001
Purchased Call/JSG/JSG205NSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023	06/27/2023	Expire		963,581	265.3				(9,532)					(9,532)				0001
Purchased Call/JSG/JSG205NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023	06/27/2023	Expire		1,369,157	268.39				(14,052)					(14,052)				0001
Purchased Call/JSG/JSG205OSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/09/2021	07/10/2023	07/12/2023	Expire		1,411,575	271.46				(15,273)					(15,273)				0001
Purchased Call/JSG/JSG205OSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/09/2021	07/10/2023	07/12/2023	Expire		1,335,726	274.68				(13,289)					(13,289)				0001
Purchased Call/JSG/JSG205PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	07/21/2023	Expire		758,233	263.63				(8,581)					(8,581)				0001
Purchased Call/JSG/JSG205NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2023	06/30/2023	Expire		1,351,632	265.01				(14,626)					(14,626)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG205PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/22/2021	07/21/2023	07/25/2023	Expire		2,422,420	270.99				(27,804)					(27,804)				0001
Purchased Call/JSG/JSG205PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/23/2021	07/24/2023	07/26/2023	Expire		1,402,867	276.37				(16,297)					(16,297)				0001
Purchased Call/JSG/JSG205NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/02/2021	07/03/2023	07/06/2023	Expire		836,484	267.51				(8,729)					(8,729)				0001
Purchased Call/JSG/JSG205PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/28/2021	07/28/2023	08/01/2023	Expire		204,196	273.25				(2,421)					(2,421)				0001
Purchased Call/JSG/JSG2050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2021	08/01/2023	08/03/2023	Expire		370,195	277.34				(4,485)					(4,485)				0001
Purchased Call/JSG/JSG2050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023	07/05/2023	Expire		757,514	270.65				(7,808)					(7,808)				0001
Purchased Call/JSG/JSG2050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023	07/11/2023	Expire		1,409,081	271.46				(15,067)					(15,067)				0001
Purchased Call/JSG/JSG2050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	08/08/2023	Expire		329,946	277.25				(4,066)					(4,066)				0001
Purchased Call/JSG/JSG205RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/12/2021	08/11/2023	08/15/2023	Expire		1,201,184	283.96				(15,264)					(15,264)				0001
Purchased Call/JSG/JSG2050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023	07/14/2023	Expire		1,026,025	275.8				(11,203)					(11,203)				0001
Purchased Call/JSG/JSG2050SII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	07/20/2023	Expire		813,780	272.69				(9,163)					(9,163)				0001
Purchased Call/JSG/JSG205RSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023	08/23/2023	Expire		342,907	285.86				(4,541)					(4,541)				0001
Purchased Call/JSG/JSG205RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	08/25/2023	Expire		384,619	278.81				(5,131)					(5,131)				0001
Purchased Call/JSG/JSG205SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	08/29/2023	Expire		1,971,500	276.57				(26,569)					(26,569)				0001
Purchased Call/JSG/JSG205SS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023	08/29/2023	Expire		248,498	284.12				(3,349)					(3,349)				0001
Purchased Call/JSG/JSG2050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/16/2021	07/18/2023	07/20/2023	Expire		902,058	275.93				(10,157)					(10,157)				0001
Purchased Call/JSG/JSG205PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2021	07/19/2023	07/21/2023	Expire		756,903	266.72				(8,566)					(8,566)				0001
Purchased Call/JSG/JSG205SSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023	09/01/2023	Expire		115,852	288.44				(1,592)					(1,592)				0001
Purchased Call/JSG/JSG205SST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	09/06/2023	Expire		309,591	292.12				(4,318)					(4,318)				0001
Purchased Call/JSG/JSG205PSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2021	07/26/2023	07/28/2023	Expire		1,428,770	273.4				(16,778)					(16,778)				0001
Purchased Call/JSG/JSG2050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023	08/01/2023	Expire		870,984	274.14				(10,384)					(10,384)				0001
Purchased Call/JSG/JSG205US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023	09/27/2023	Expire		704,019	268.43				(10,704)					(10,704)				0001
Purchased Call/JSG/JSG205US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	09/28/2023	Expire		420,179	268.43				(6,404)					(6,404)				0001
Purchased Call/JSG/JSG2050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2021	07/31/2023	08/02/2023	Expire		636,006	274.14				(7,661)					(7,661)				0001
Purchased Call/JSG/JSG2050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023	08/08/2023	Expire		1,627,114	272.08				(20,025)					(20,025)				0001
Purchased Call/JSG/JSG205USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	09/29/2023	Expire		791,961	267.29				(12,115)					(12,115)				0001
Purchased Call/JSG/JSG205USI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	09/29/2023	Expire		343,049	272.99				(5,248)					(5,248)				0001
Purchased Call/JSG/JSG2050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	08/10/2023	Expire		463,093	277.25				(5,781)					(5,781)				0001
Purchased Call/JSG/JSG2050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2021	08/09/2023	08/11/2023	Expire		671,399	273.69				(8,420)					(8,420)				0001
Purchased Call/JSG/JSG205USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	10/02/2023	Expire		252,710	265.27				(3,880)					(3,880)				0001

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Purchased Call/JSG/JSG205US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	09/08/2023	09/12/2023	Expire		238,448	281.75				(1,746)					(1,746)				0001
Purchased Call/JSG/JSG205RS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/13/2021	08/14/2023	08/16/2023	Expire		1,007,705	282.28				(12,943)					(12,943)				0001
Purchased Call/JSG/JSG205RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	08/18/2023	Expire		1,162,323	282.28				(15,149)					(15,149)				0001
Purchased Call/JSG/JSG205VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/08/2021	10/09/2023	10/11/2023	Expire		302,443	267.15				(3,486)					(3,486)				0001
Purchased Call/JSG/JSG205RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	08/22/2023	Expire		320,223	281.5				(4,198)					(4,198)				0001
Purchased Call/JSG/JSG205RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	08/22/2023	Expire		131,071	285.86				(1,720)					(1,720)				0001
Purchased Call/JSG/JSG205IIS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/14/2021	10/13/2023	10/17/2023	Expire		1,189,421	267.16				(19,310)					(19,310)				0001
Purchased Call/JSG/JSG205IIS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	10/18/2023	Expire		683,560	268.32				(11,184)					(11,184)				0001
Purchased Call/JSG/JSG205TS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/10/2021	09/11/2023	09/13/2023	Expire		653,368	270.42				(9,436)					(9,436)				0001
Purchased Call/JSG/JSG205TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/10/2021	09/12/2023	09/14/2023	Expire		521,573	270.42				(7,552)					(7,552)				0001
Purchased Call/JSG/JSG205IISN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	10/24/2023	Expire		649,532	275.22				(10,920)					(10,920)				0001
Purchased Call/JSG/JSG205TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023	09/12/2023	Expire		1,140,678	270.42				(16,346)					(16,346)				0001
Purchased Call/JSG/JSG205TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/17/2021	09/19/2023	09/21/2023	Expire		419,524	268.17				(6,242)					(6,242)				0001
Purchased Call/JSG/JSG205XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	10/27/2023	Expire		239,211	272.15				(4,021)					(4,021)				0001
Purchased Call/JSG/JSG205XSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2021	10/27/2023	10/31/2023	Expire		2,023,636	277.6				(34,301)					(34,301)				0001
Purchased Call/JSG/JSG205TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/21/2021	09/21/2023	09/25/2023	Expire		243,796	269.18				(3,655)					(3,655)				0001
Purchased Call/JSG/JSG205USB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023	09/27/2023	Expire		884,881	274.13				(13,454)					(13,454)				0001
Purchased Call/JSG/JSG205XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023	11/02/2023	Expire		997,712	277.37				(17,067)					(17,067)				0001
Purchased Call/JSG/JSG205XSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	10/31/2023	Expire		746,828	277.37				(12,676)					(12,676)				0001
Purchased Call/JSG/JSG205USC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	09/26/2023	Expire		212,746	274.13				(3,212)					(3,212)				0001
Purchased Call/JSG/JSG205VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	10/06/2023	Expire		522,189	264.08				(8,196)					(8,196)				0001
Purchased Call/JSG/JSG205XSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	11/01/2023	Expire		722,016	277.37				(12,327)					(12,327)				0001
Purchased Call/JSG/JSG205XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2021	11/03/2023	11/07/2023	Expire		1,536,299	277.85				(26,715)					(26,715)				0001
Purchased Call/JSG/JSG205IISA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	10/18/2023	Expire		794,537	272.15				(12,999)					(12,999)				0001
Purchased Call/JSG/JSG205IISB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	10/19/2023	Expire		270,257	272.15				(4,431)					(4,431)				0001
Purchased Call/JSG/JSG205YS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023	11/08/2023	Expire		815,965	278.14				(14,289)					(14,289)				0001
Purchased Call/JSG/JSG205YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023	11/10/2023	Expire		581,507	277.85				(10,235)					(10,235)				0001
Purchased Call/JSG/JSG205YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023	11/14/2023	Expire		1,286,713	277.85				(22,339)					(22,339)				0001
Purchased Call/JSG/JSG205IIS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	10/20/2023	Expire		237,230	272.15				(3,893)					(3,893)				0001
Purchased Call/JSG/JSG205IISO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	10/24/2023	Expire		494,487	272.15				(8,191)					(8,191)				0001

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Purchased Call/JSG/JSG205YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	11/15/2023	Expire		473,268	277.85				(8,455)					(8,455)				0001
Purchased Call/JSG/JSG205YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	11/17/2023	Expire		708,881	277.85				(12,758)					(12,758)				0001
Purchased Call/MAB/MAB213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/08/2023	Expire		4,713,798	270.32				(11,020)					(11,020)				0001
Purchased Call/JSG/JSG205WSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	10/26/2023	Expire		103,061	272.15				(1,726)					(1,726)				0001
Purchased Call/JSG/JSG205XS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2021	10/25/2023	10/27/2023	Expire		760,172	277.85				(12,777)					(12,777)				0001
Purchased Call/MAB/MAB213LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	02/13/2023	Expire		7,498,604	270.91				(18,500)					(18,500)				0001
Purchased Call/JSG/JSG205ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2021	11/29/2023	12/01/2023	Expire		119,779	266.46				(2,245)					(2,245)				0001
Purchased Call/JSG/JSG205ZSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/30/2021	11/24/2023	11/28/2023	Expire		60,492	260.59				(899)					(899)				0001
Purchased Call/JSG/JSG205XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023	11/02/2023	Expire		124,405	272.15				(2,128)					(2,128)				0001
Purchased Call/JSG/JSG205YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023	11/13/2023	Expire		365,166	277.31				(6,457)					(6,457)				0001
Purchased Call/JSG/JSG3050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023	12/07/2023	Expire		806,106	247.77				(15,345)					(15,345)				0001
Purchased Call/JSG/JSG3050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/03/2021	12/04/2023	12/06/2023	Expire		1,137,886	251.28				(20,785)					(20,785)				0001
Purchased Call/JSG/JSG205YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023	11/16/2023	Expire		707,721	277.85				(12,666)					(12,666)				0001
Purchased Call/JSG/JSG205YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023	11/16/2023	Expire		471,293	279.9				(8,435)					(8,435)				0001
Purchased Call/JSG/JSG3050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	12/12/2023	Expire		351,854	254.51				(6,757)					(6,757)				0001
Purchased Call/JSG/JSG205ZS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	11/21/2023	Expire		1,943,204	272.6				(35,251)					(35,251)				0001
Purchased Call/JSG/JSG205ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023	11/24/2023	Expire		822,924	268.77				(15,053)					(15,053)				0001
Purchased Call/JSG/JSG3050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2023	12/14/2023	Expire		493,142	253.08				(9,582)					(9,582)				0001
Purchased Call/JSG/JSG3050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2023	12/15/2023	Expire		340,903	255.2				(6,643)					(6,643)				0001
Purchased Call/JSG/JSG205ZS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	11/21/2023	Expire		864,969	268.77				(15,713)					(15,713)				0001
Purchased Call/JSG/JSG205ZST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023	12/04/2023	Expire		228,195	243.34				(4,290)					(4,290)				0001
Purchased Call/MAB/MAB213LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Expire		8,792,900	270.37				(22,589)					(22,589)				0001
Purchased Call/MAB/MAB2131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/08/2021	01/09/2023	01/11/2023	Expire		3,035,196	265.41				(1,065)					(1,065)				0001
Purchased Call/JSG/JSG3051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	12/19/2023	Expire		382,744	253.08				(7,501)					(7,501)				0001
Purchased Call/JSG/JSG3051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023	12/19/2023	Expire		1,438,522	257.16				(28,310)					(28,310)				0001
Purchased Call/JSG/JSG205ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	12/05/2023	Expire		633,180	235.19				(11,910)					(11,910)				0001
Purchased Call/JSG/JSG3050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023	12/05/2023	Expire		1,691,585	245.74				(31,873)					(31,873)				0001
Purchased Call/MAB/MAB2131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2021	01/20/2023	01/24/2023	Expire		3,182,361	266.55				(2,657)					(2,657)				0001
Purchased Call/JSG/JSG3051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023	12/27/2023	Expire		2,758,442	261.28				(55,243)					(55,243)				0001
Purchased Call/JSG/JSG3052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023	12/29/2023	Expire		837,692	264.73				(16,984)					(16,984)				0001

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Purchased Call/JSG/JSG3050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023	12/07/2023	Expire		275,794	251.28				(5,250)					(5,250)				0001
Purchased Call/JSG/JSG3050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023	12/11/2023	Expire		648,320	253.08				(12,414)					(12,414)				0001
Purchased Call/JSG/JSG3052S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023	12/29/2023	Expire		3,589,513	253.08				(72,776)					(72,776)				0001
Purchased Call/JSG/JSG3052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/31/2021	12/29/2023	01/03/2024	Expire		741,430	264.73				(15,125)					(15,125)				0001
Purchased Call/JSG/JSG3050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	12/12/2023	Expire		77,092	253.08				(1,483)					(1,483)				0001
Purchased Call/JSG/JSG3050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/10/2021	12/12/2023	12/14/2023	Expire		981,267	254.87				(19,066)					(19,066)				0001
Purchased Call/MAB/MAB2132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/02/2021	02/02/2023	02/06/2023	Exercise		5,945,920	265.9			8,915	385			8,915		(8,530)				0001
Purchased Call/JSG/JSG3054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2023	01/30/2023	Expire		265,687	229.99				(688)					(688)				0001
Purchased Call/JSG/JSG3053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2023	01/16/2023	Expire		154,784	264.73				(177)					(177)				0001
Purchased Call/JSG/JSG3054S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2023	01/27/2023	Expire		196,946	243.68				(490)					(490)				0001
Purchased Call/JSG/JSG3054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	02/02/2023	Expire		407,711	236.06				(1,267)					(1,267)				0001
Purchased Call/JSG/JSG3055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/03/2022	02/03/2023	02/07/2023	Expire		63,800	235.39				(219)					(219)				0001
Purchased Call/JSG/JSG3054SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	02/02/2023	Expire		188,281	248.53				(585)					(585)				0001
Purchased Call/JSG/JSG3054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2023	02/06/2023	Expire		164,812	251.65				(546)					(546)				0001
Purchased Call/JSG/JSG3055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2023	02/08/2023	Expire		314,668	233.96				(1,167)					(1,167)				0001
Purchased Call/JSG/JSG3055SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2022	02/10/2023	02/14/2023	Expire		1,057,736	230.26				(4,395)					(4,395)				0001
Purchased Call/JSG/JSG3055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2023	02/15/2023	Expire		881,745	242.09				(3,896)					(3,896)				0001
Purchased Call/JSG/JSG3056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2023	02/16/2023	Expire		313,523	240.56				(1,425)					(1,425)				0001
Purchased Call/JSG/JSG3050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023	12/12/2023	Expire		489,765	254.87				(9,458)					(9,458)				0001
Purchased Call/JSG/JSG3050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/10/2021	12/11/2023	12/13/2023	Expire		1,263,403	253.08				(24,510)					(24,510)				0001
Purchased Call/JSG/JSG3056S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/17/2022	02/17/2023	02/22/2023	Expire		202,387	240.17				(991)					(991)				0001
Purchased Call/JSG/JSG3056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2022	02/24/2023	02/28/2023	Expire		375,931	237.19				(2,114)					(2,114)				0001
Purchased Call/JSG/JSG3051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023	12/19/2023	Expire		730,992	256.23				(14,327)					(14,327)				0001
Purchased Call/JSG/JSG3051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023	12/21/2023	Expire		507,528	255.59				(10,061)					(10,061)				0001
Purchased Call/JSG/JSG3053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2023	01/12/2023	Expire		651,948	261.05				(609)					(609)				0001
Purchased Call/JSG/JSG3053S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	01/13/2023	Expire		214,148	264.33				(222)					(222)				0001
Purchased Call/JSG/JSG3051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	12/22/2023	Expire		272,401	253.12				(5,415)					(5,415)				0001
Purchased Call/JSG/JSG3052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023	01/02/2024	Expire		344,771	253.08				(7,010)					(7,010)				0001
Purchased Call/JSG/JSG3053SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	01/17/2023	Expire		1,543,365	250.55				(1,940)					(1,940)				0001
Purchased Call/JSG/JSG3053SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2023	01/23/2023	Expire		164,579	238.85				(307)					(307)				0001

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Purchased Call/JSG/JSG3054S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2023	01/27/2023	Expire		635,039	231.1				(1,579)					(1,579)				0001
Purchased Call/MAB/MAB2132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/05/2021	02/03/2023	02/07/2023	Expire		4,867,353	266.99				(7,415)					(7,415)				0001
Purchased Call/MAB/MAB213LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/23/2022	02/23/2023	02/27/2023	Expire		7,919,349	272.58				(26,569)					(26,569)				0001
Purchased Call/JSG/JSG3057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/04/2022	03/03/2023	03/07/2023	Expire		1,649,569	232.75				(10,454)					(10,454)				0001
Purchased Call/JSG/JSG3058ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2023	03/17/2023	Expire		611,886	230.07				(4,590)					(4,590)				0001
Purchased Call/JSG/JSG3059SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	03/27/2023	Expire		1,285,771	233.05				(10,695)					(10,695)				0001
Purchased Call/JSG/JSG3054SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	01/31/2023	Expire		1,028,369	245.96				(2,785)					(2,785)				0001
Purchased Call/JSG/JSG3055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2023	02/09/2023	Expire		270,256	245.78				(1,036)					(1,036)				0001
Purchased Call/JSG/JSG3059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	03/30/2023	Expire		492,455	237.75				(4,328)					(4,328)				0001
Purchased Call/JSG/JSG3054SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/10/2023	Expire		2,479,145	240.73				(23,572)					(23,572)				0001
Purchased Call/JSG/JSG3054S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2023	04/05/2023	Expire		214,408	248.55				(1,994)					(1,994)				0001
Purchased Call/JSG/JSG3054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023	04/10/2023	Expire		130,896	248.55				(1,264)					(1,264)				0001
Purchased Call/JSG/JSG3054SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2023	04/12/2023	Expire		433,125	240.73				(4,150)					(4,150)				0001
Purchased Call/MAB/MAB213MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/04/2022	03/03/2023	03/07/2023	Expire		11,101,028	279.73				(43,769)					(43,769)				0001
Purchased Call/MAB/MAB2132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/11/2021	02/10/2023	02/14/2023	Expire		11,409,785	268.91				(24,966)					(24,966)				0001
Purchased Call/JSG/JSG3054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2023	02/01/2023	Expire		303,449	233.39				(907)					(907)				0001
Purchased Call/JSG/JSG3056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2023	02/23/2023	Expire		362,922	228.03				(1,907)					(1,907)				0001
Purchased Call/MAB/MAB213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/14/2022	03/14/2023	03/16/2023	Expire		7,634,328	279.22				(33,001)					(33,001)				0001
Purchased Call/JSG/JSG3058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	04/27/2023	Expire		378,716	238.7				(4,389)					(4,389)				0001
Purchased Call/JSG/JSG3058S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023	04/18/2023	Expire		800,996	247.73				(8,433)					(8,433)				0001
Purchased Call/JSG/JSG3058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	04/25/2023	Expire		388,928	251.17				(4,373)					(4,373)				0001
Purchased Call/MAB/MAB2133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/12/2021	02/15/2023	02/17/2023	Expire		8,927,871	269				(18,923)					(18,923)				0001
Purchased Call/JSG/JSG3052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	05/10/2023	Expire		749,539	232.72				(9,493)					(9,493)				0001
Purchased Call/JSG/JSG3052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/13/2022	05/12/2023	05/16/2023	Expire		2,432,676	231.15				(32,222)					(32,222)				0001
Purchased Call/JSG/JSG3057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/25/2022	02/24/2023	02/28/2023	Expire		830,537	241.24				(4,672)					(4,672)				0001
Purchased Call/JSG/JSG3058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/09/2022	02/09/2023	02/13/2023	Expire		262,966	255.46				(581)					(581)				0001
Purchased Call/MAB/MAB213NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/17/2022	03/17/2023	03/21/2023	Expire		6,190,315	279.12				(28,950)					(28,950)				0001
Purchased Call/JSG/JSG3052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	05/26/2023	Expire		912,495	228.84				(13,085)					(13,085)				0001
Purchased Call/JSG/JSG3052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2023	06/01/2023	Expire		627,382	234.58				(9,322)					(9,322)				0001
Purchased Call/JSG/JSG3058SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023	04/28/2023	Expire		126,977	248.5				(1,484)					(1,484)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	05/26/2023	Expire		353,461	241				(5,068)					(5,068)				0001
Purchased Call/JSG/JSG3057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2023	03/02/2023	Expire		764,193	228.61				(4,567)					(4,567)				0001
Purchased Call/JSG/JSG3058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	03/20/2023	Expire		365,556	232.88				(2,780)					(2,780)				0001
Purchased Call/JSG/JSG305ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2023	06/01/2023	Expire		329,699	247.04				(4,899)					(4,899)				0001
Purchased Call/JSG/JSG305ESB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/01/2022	06/01/2023	06/05/2023	Expire		92,180	244.4				(1,407)					(1,407)				0001
Purchased Call/JSG/JSG3058SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2022	03/10/2023	03/14/2023	Expire		129,605	239.98				(911)					(911)				0001
Purchased Call/JSG/JSG3058SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2023	03/17/2023	Expire		303,467	241.87				(2,276)					(2,276)				0001
Purchased Call/JSG/JSG3059S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/22/2023	Expire		665,708	236.11				(5,307)					(5,307)				0001
Purchased Call/JSG/JSG3059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2023	03/29/2023	Expire		338,390	237.32				(2,924)					(2,924)				0001
Purchased Call/JSG/JSG3059SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2022	03/24/2023	03/28/2023	Expire		1,783,648	237.32				(15,049)					(15,049)				0001
Purchased Call/JSG/JSG3059SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/29/2022	03/29/2023	03/31/2023	Expire		799,948	237.75				(7,083)					(7,083)				0001
Purchased Call/MAB/MAB2133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/26/2021	02/24/2023	02/25/2023	Exercise		4,152,039	266.09			5,663	(4,544)			5,663		(10,207)				0001
Purchased Call/JSG/JSG305ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023	06/09/2023	Expire		1,078,785	235.3				(17,124)					(17,124)				0001
Purchased Call/JSG/JSG305FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023	06/26/2023	Expire		486,610	215.5				(8,416)					(8,416)				0001
Purchased Call/JSG/JSG305FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	06/15/2023	Expire		305,506	226.95				(5,007)					(5,007)				0001
Purchased Call/JSG/JSG305GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2023	07/06/2023	Expire		106,603	231				(1,940)					(1,940)				0001
Purchased Call/JSG/JSG305FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2023	06/28/2023	Expire		600,886	218.91				(10,605)					(10,605)				0001
Purchased Call/JSG/JSG305GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2023	07/12/2023	Expire		689,590	219.36				(12,958)					(12,958)				0001
Purchased Call/MAB/MAB2134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/05/2021	03/07/2023	03/09/2023	Expire		14,004,102	266.34				(40,142)					(40,142)				0001
Purchased Call/JSG/JSG305GSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2023	07/14/2023	Expire		298,322	228.71				(5,680)					(5,680)				0001
Purchased Call/JSG/JSG305HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2023	07/20/2023	Expire		165,951	227.91				(3,259)					(3,259)				0001
Purchased Call/JSG/JSG3051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2023	08/03/2023	Expire		509,948	224.19				(10,870)					(10,870)				0001
Purchased Call/JSG/JSG3051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2023	08/04/2023	Expire		749,045	222.18				(15,779)					(15,779)				0001
Purchased Call/JSG/JSG305HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2023	07/25/2023	Expire		65,231	233.92				(1,308)					(1,308)				0001
Purchased Call/JSG/JSG3051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2023	08/04/2023	Expire		207,105	233.92				(4,363)					(4,363)				0001
Purchased Call/MAB/MAB2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/15/2021	03/15/2023	03/17/2023	Expire		10,231,987	268.27				(32,610)					(32,610)				0001
Purchased Call/JSG/JSG305BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2023	04/20/2023	Expire		741,751	233.39				(8,068)					(8,068)				0001
Purchased Call/JSG/JSG305BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	04/25/2023	Expire		1,614,471	238.52				(18,012)					(18,012)				0001
Purchased Call/JSG/JSG3059S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2022	03/24/2023	03/28/2023	Expire		896,661	248.55				(7,577)					(7,577)				0001
Purchased Call/JSG/JSG305BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023	04/27/2023	Expire		282,471	251.36				(3,273)					(3,273)				0001

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Purchased Call/JSG/JSG305CSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2023	05/05/2023	Expire		825,778	233.8				(10,102)					(10,102)				0001
Purchased Call/JSG/JSG305CS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2023	05/03/2023	Expire		177,766	245.86				(2,127)					(2,127)				0001
Purchased Call/JSG/JSG305CSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	05/10/2023	Expire		151,349	245.13				(1,917)					(1,917)				0001
Purchased Call/JSG/JSG305DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2023	05/17/2023	Expire		567,647	231.15				(7,606)					(7,606)				0001
Purchased Call/JSG/JSG305DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023	05/18/2023	Expire		458,589	230.72				(6,208)					(6,208)				0001
Purchased Call/JSG/JSG305CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023	05/12/2023	Expire		203,816	240.73				(2,044)					(2,044)				0001
Purchased Call/MAB/MAB2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2021	03/23/2023	03/27/2023	Expire		4,861,848	265.95				(17,279)					(17,279)				0001
Purchased Call/JSG/JSG305DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2023	05/17/2023	Expire		200,000	243.46				(2,680)					(2,680)				0001
Purchased Call/JSG/JSG305DSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/23/2023	Expire		1,211,756	238.97				(16,908)					(16,908)				0001
Purchased Call/JSG/JSG3051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2023	08/17/2023	Expire		427,278	233.94				(9,523)					(9,523)				0001
Purchased Call/JSG/JSG305KS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2023	09/08/2023	Expire		320,191	216.76				(7,809)					(7,809)				0001
Purchased Call/JSG/JSG305JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2023	09/01/2023	Expire		233,694	215.6				(5,554)					(5,554)				0001
Purchased Call/JSG/JSG305KSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2023	09/20/2023	Expire		290,468	211.05				(7,407)					(7,407)				0001
Purchased Call/JSG/JSG305KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023	09/15/2023	Expire		818,010	217.23				(20,457)					(20,457)				0001
Purchased Call/JSG/JSG305KSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/19/2023	Expire		1,379,952	213.82				(34,972)					(34,972)				0001
Purchased Call/JSG/JSG305LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023	09/21/2023	Expire		213,409	211.54				(5,463)					(5,463)				0001
Purchased Call/JSG/JSG305LST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2022	09/29/2023	10/03/2023	Expire		102,905	201.93				(2,750)					(2,750)				0001
Purchased Call/JSG/JSG305LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2023	09/28/2023	Expire		322,591	206.88				(8,455)					(8,455)				0001
Purchased Call/JSG/JSG305LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023	10/02/2023	Expire		287,536	208.58				(7,614)					(7,614)				0001
Purchased Call/JSG/JSG305LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023	02/24/2023	Exercise		930,952	202.36			2,398	(22,899)			2,398		(25,297)				0001
Purchased Call/MAB/MAB2135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	04/04/2023	04/06/2023	Exercise		12,534,673	268.06			1,450	(49,811)			1,450		(51,261)				0001
Purchased Call/JSG/JSG305MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	07/27/2023	Exercise		671,678	202.36			1,223	(16,777)			1,223		(18,000)				0001
Purchased Call/JSG/JSG305MS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	10/06/2023	Expire		633,523	210.46				(17,052)					(17,052)				0001
Purchased Call/JSG/JSG305MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/11/2023	Expire		131,113	210.1				(3,584)					(3,584)				0001
Purchased Call/JSG/JSG305MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2023	10/18/2023	Expire		525,841	207.59				(14,685)					(14,685)				0001
Purchased Call/JSG/JSG305NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	10/24/2023	Expire		1,650,294	210.46				(47,118)					(47,118)				0001
Purchased Call/JSG/JSG305MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	10/11/2023	Expire		96,123	205.49				(2,634)					(2,634)				0001
Purchased Call/JSG/JSG305MSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/13/2023	Expire		115,053	205.21				(3,175)					(3,175)				0001
Purchased Call/JSG/JSG305NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023	10/27/2023	Expire		580,097	210.46				(16,754)					(16,754)				0001
Purchased Call/JSG/JSG305NSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/26/2022	10/26/2023	10/30/2023	Expire		924,156	210.46				(26,781)					(26,781)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305IISU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2023	10/18/2023	Expire		116,555	204.81				(3,255)					(3,255)				0001
Purchased Call/JSG/JSG305NS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	10/24/2023	Expire		117,438	205.05				(3,344)					(3,344)				0001
Purchased Call/JSG/JSG305NSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	01/18/2023	Exercise		1,810,824	210.46			3,931	(49,009)			3,931		(52,940)				0001
Purchased Call/JSG/JSG3050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023	11/06/2023	Expire		463,148	207.66				(13,776)					(13,776)				0001
Purchased Call/JSG/JSG3050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	11/15/2023	Expire		875,755	218.04				(26,988)					(26,988)				0001
Purchased Call/JSG/JSG3050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	11/14/2023	Expire		913,710	218.04				(28,043)					(28,043)				0001
Purchased Call/MAB/MAB2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/05/2021	04/05/2023	04/07/2023	Expire		9,017,388	269.08				(36,914)					(36,914)				0001
Purchased Call/JSG/JSG305NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023	10/31/2023	Expire		678,345	213				(19,832)					(19,832)				0001
Purchased Call/JSG/JSG305PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	11/21/2023	Expire		865,222	213.71				(27,149)					(27,149)				0001
Purchased Call/JSG/JSG305DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2022	04/20/2023	04/24/2023	Expire		430,846	247.25				(2,424)					(2,424)				0001
Purchased Call/JSG/JSG305FSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023	06/20/2023	Expire		466,134	215.65				(7,712)					(7,712)				0001
Purchased Call/JSG/JSG305PSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/23/2022	11/24/2023	11/28/2023	Expire		324,721	215.27				(10,383)					(10,383)				0001
Purchased Call/JSG/JSG305PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	11/28/2023	Expire		1,104,020	215.64				(35,299)					(35,299)				0001
Purchased Call/JSG/JSG3050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2023	12/14/2023	Expire		269,195	217.58				(9,006)					(9,006)				0001
Purchased Call/JSG/JSG3050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023	12/18/2023	Expire		109,966	217.2				(3,711)					(3,711)				0001
Purchased Call/JSG/JSG305FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023	06/27/2023	Expire		775,275	230.56				(13,561)					(13,561)				0001
Purchased Call/JSG/JSG305FSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2023	06/29/2023	Expire		457,204	230.48				(8,137)					(8,137)				0001
Purchased Call/JSG/JSG305FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023	06/22/2023	Expire		565,254	213.65				(9,609)					(9,609)				0001
Purchased Call/JSG/JSG3050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023	07/03/2023	Expire		496,727	216.92				(8,940)					(8,940)				0001
Purchased Call/MAB/MAB2135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/09/2021	04/11/2023	04/13/2023	Expire		12,849,223	269.26				(56,699)					(56,699)				0001
Purchased Call/MAB/MAB213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/05/2022	04/05/2023	04/07/2023	Expire		10,935,734	278.27				(63,374)					(63,374)				0001
Purchased Call/JSG/JSG3050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	11/17/2023	Expire		324,913	217.43				(10,076)					(10,076)				0001
Purchased Call/JSG/JSG305RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	12/21/2023	Expire		457,656	204.89				(15,666)					(15,666)				0001
Purchased Call/JSG/JSG305RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	05/23/2023	Exercise		725,760	208.77			739	(23,956)			739		(24,695)				0001
Purchased Call/MAB/MAB2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/10/2023	Expire		6,959,779	277.45				(41,924)					(41,924)				0001
Purchased Call/MAB/MAB2136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/16/2021	04/18/2023	04/06/2023	Exercise		9,209,301	270.76			346	(43,123)			346		(43,469)				0001
Purchased Call/MAB/MAB2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/08/2022	04/06/2023	04/10/2023	Expire		14,742,172	278.29				(87,525)					(87,525)				0001
Purchased Call/JSG/JSG305HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2023	07/19/2023	Expire		142,958	230.44				(2,793)					(2,793)				0001
Purchased Call/JSG/JSG305HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023	07/18/2023	Expire		822,977	230.44				(15,921)					(15,921)				0001
Purchased Call/JSG/JSG3050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2023	07/06/2023	Expire		789,333	219.33				(14,365)					(14,365)				0001

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Purchased Call/JSG/JSG305HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2023	07/19/2023	Expire		646,180	218.81				(12,625)					(12,625)				0001
Purchased Call/JSG/JSG305HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	07/25/2023	Expire		742,562	233.92				(14,925)					(14,925)				0001
Purchased Call/JSG/JSG305HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023	07/28/2023	Expire		279,557	233.92				(5,711)					(5,711)				0001
Purchased Call/JSG/JSG305HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023	01/13/2023	Exercise		1,763,076	218.81			1,922	(32,186)			1,922		(34,109)				0001
Purchased Call/JSG/JSG305HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2023	07/26/2023	Expire		425,994	223.58				(8,618)					(8,618)				0001
Purchased Call/JSG/JSG305HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	07/25/2023	Expire		1,672,778	223.58				(33,623)					(33,623)				0001
Purchased Call/MAB/MAB2136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/16/2021	04/14/2023	04/18/2023	Expire		4,373,596	270.76				(19,616)					(19,616)				0001
Purchased Call/JSG/JSG305HSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023	07/28/2023	Expire		535,293	223.73				(10,936)					(10,936)				0001
Purchased Call/JSG/JSG3051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023	08/01/2023	Expire		1,944,879	224.94				(40,453)					(40,453)				0001
Purchased Call/JSG/JSG305RSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	12/22/2023	Expire		174,708	205.1				(5,997)					(5,997)				0001
Purchased Call/JSG/JSG305RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	12/29/2023	Expire		666,317	207.93				(23,261)					(23,261)				0001
Purchased Call/JSG/JSG305RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2023	12/21/2023	Expire		188,737	206.87				(6,461)					(6,461)				0001
Purchased Call/JSG/JSG305RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/26/2023	Expire		75,775	209.61				(2,609)					(2,609)				0001
Purchased Call/JSG/JSG305SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023	01/10/2023	Exercise		736,111	210.03			2,514	(23,323)			2,514		(25,838)				0001
Purchased Call/JSG/JSG3051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2023	08/10/2023	Expire		902,432	225.06				(19,491)					(19,491)				0001
Purchased Call/JSG/JSG3051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	08/11/2023	Expire		515,390	225.51				(11,182)					(11,182)				0001
Purchased Call/JSG/JSG305HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2023	08/02/2023	Expire		252,723	233.92				(5,288)					(5,288)				0001
Purchased Call/JSG/JSG3051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023	08/11/2023	Expire		189,747	233.92				(4,117)					(4,117)				0001
Purchased Call/MAB/MAB2136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/20/2021	04/20/2023	04/24/2023	Expire		6,028,924	269.4				(28,808)					(28,808)				0001
Purchased Call/JSG/JSG305JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023	08/22/2023	Expire		593,938	230.77				(13,488)					(13,488)				0001
Purchased Call/JSG/JSG305JSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	08/25/2023	Expire		236,961	222.22				(5,469)					(5,469)				0001
Purchased Call/JSG/JSG305JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2023	08/30/2023	Expire		343,637	218.16				(8,077)					(8,077)				0001
Purchased Call/JSG/JSG305KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Expire		1,111,771	214.23				(26,866)					(26,866)				0001
Purchased Call/MAB/MAB2137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/18/2021	05/18/2023	05/22/2023	Expire		5,387,045	271.74				(30,580)					(30,580)				0001
Purchased Call/JSG/JSG305JSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/24/2022	08/24/2023	08/28/2023	Expire		324,065	225.56				(7,511)					(7,511)				0001
Purchased Call/JSG/JSG305KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	09/14/2023	Expire		453,354	225.04				(11,325)					(11,325)				0001
Purchased Call/JSG/JSG305KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023	09/18/2023	Expire		613,830	216.32				(15,411)					(15,411)				0001
Purchased Call/JSG/JSG305LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/21/2022	09/21/2023	09/25/2023	Expire		213,698	210.88				(5,496)					(5,496)				0001
Purchased Call/MAB/MAB2138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/24/2021	05/24/2023	05/26/2023	Expire		12,339,236	271.61				(78,524)					(78,524)				0001
Purchased Call/JSG/JSG305LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023	09/27/2023	Expire		403,392	208.67				(10,533)					(10,533)				0001

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Purchased Call/JSG/JSG305LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023	09/26/2023	Expire		1,368,573	208.67				(35,629)					(35,629)				0001
Purchased Call/JSG/JSG305LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2023	09/28/2023	Expire		311,567	204.15				(8,166)					(8,166)				0001
Purchased Call/JSG/JSG305MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023	10/11/2023	Expire		102,575	207.31				(2,804)					(2,804)				0001
Purchased Call/JSG/JSG305MSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	10/17/2023	Expire		107,942	206.69				(3,000)					(3,000)				0001
Purchased Call/JSG/JSG305NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	10/20/2023	Expire		100,920	209.11				(2,846)					(2,846)				0001
Purchased Call/MAB/MAB2138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2021	05/26/2023	05/31/2023	Expire		6,747,697	272.21				(43,825)					(43,825)				0001
Purchased Call/MAB/MAB2139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	06/08/2023	Exercise		15,389,571	273.16			217,489	105,095			217,489		(112,394)				0001
Purchased Call/JSG/JSG305NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023	10/25/2023	Expire		98,786	208.38				(2,826)					(2,826)				0001
Purchased Call/JSG/JSG305NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	10/24/2023	Expire		653,164	208.38				(18,649)					(18,649)				0001
Purchased Call/JSG/JSG305LSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2023	09/29/2023	Expire		493,704	205.92				(13,025)					(13,025)				0001
Purchased Call/JSG/JSG305NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023	03/20/2023	Exercise		328,647	210.46			773	(8,884)			773		(9,656)				0001
Purchased Call/JSG/JSG3050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	11/03/2023	Expire		301,110	210.51				(8,876)					(8,876)				0001
Purchased Call/JSG/JSG3050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023	11/03/2023	Expire		207,090	213				(6,105)					(6,105)				0001
Purchased Call/JSG/JSG3050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023	11/14/2023	Expire		605,329	213				(18,578)					(18,578)				0001
Purchased Call/JSG/JSG3050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	11/10/2023	Expire		433,154	210.72				(13,100)					(13,100)				0001
Purchased Call/JSG/JSG3050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	11/16/2023	Expire		417,117	216.87				(12,858)					(12,858)				0001
Purchased Call/JSG/JSG305PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023	11/22/2023	Expire		211,234	213.71				(6,635)					(6,635)				0001
Purchased Call/JSG/JSG305PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	11/24/2023	Expire		215,068	213.97				(6,776)					(6,776)				0001
Purchased Call/JSG/JSG305PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023	11/21/2023	Expire		1,099,412	217.58				(34,497)					(34,497)				0001
Purchased Call/JSG/JSG305PSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023	02/14/2023	Exercise		1,586,311	218.88			4,799	(45,920)			4,799		(50,720)				0001
Purchased Call/MAB/MAB213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/28/2022	04/28/2023	05/02/2023	Expire		7,521,296	275.3				(54,662)					(54,662)				0001
Purchased Call/JSG/JSG305PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/28/2022	11/28/2023	11/30/2023	Expire		429,077	218.03				(13,811)					(13,811)				0001
Purchased Call/MAB/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	05/05/2023	Expire		11,573,623	275.04				(88,596)					(88,596)				0001
Purchased Call/MAB/MAB213ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023	07/07/2023	Exercise		11,993,905	276.83			605	(100,055)			605		(100,660)				0001
Purchased Call/JSG/JSG3050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	12/08/2023	Expire		232,180	215.64				(7,632)					(7,632)				0001
Purchased Call/JSG/JSG3050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Expire		703,371	215.38				(23,452)					(23,452)				0001
Purchased Call/JSG/JSG3050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2023	12/06/2023	Expire		572,648	219.01				(18,767)					(18,767)				0001
Purchased Call/JSG/JSG3050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Expire		974,341	213.25				(32,594)					(32,594)				0001
Purchased Call/JSG/JSG3050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023	12/15/2023	Expire		196,531	218.3				(6,613)					(6,613)				0001
Purchased Call/JSG/JSG305RSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	12/28/2023	Expire		757,504	209.68				(26,445)					(26,445)				0001

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Purchased Call/JSG/JSG305QSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	12/19/2023	Expire		106,697	210.78				(3,631)					(3,631)				0001
Purchased Call/JSG/JSG305RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023	12/29/2023	Expire		230,013	210.01				(8,030)					(8,030)				0001
Purchased Call/MAB/MAB213ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/09/2021	07/10/2023	07/12/2023	Expire		10,381,235	276.83				(86,872)					(86,872)				0001
Purchased Call/MAB/MAB213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	05/10/2023	Expire		7,465,787	275.5				(52,892)					(52,892)				0001
Purchased Call/MAB/MAB213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/09/2023	Expire		14,943,660	275.5				(112,800)					(112,800)				0001
Purchased Call/MAB/MAB213ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2021	07/14/2023	04/06/2023	Exercise		7,981,237	277.17			158	(66,972)			158		(67,131)				0001
Purchased Call/MAB/MAB213ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023	06/23/2023	Exercise		10,254,770	276.43			590	(87,776)			590		(88,366)				0001
Purchased Call/MAB/MAB213BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2021	07/27/2023	07/31/2023	Expire		5,376,562	279.49				(50,151)					(50,151)				0001
Purchased Call/MAB/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2023	06/30/2023	Exercise		7,413,457	280.59			515	(67,708)			515		(68,223)				0001
Purchased Call/MAB/MAB213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	05/11/2023	05/15/2023	Expire		12,064,757	273.98				(95,222)					(95,222)				0001
Purchased Call/MAB/MAB213BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2021	08/04/2023	08/08/2023	Expire		8,517,727	281.34				(77,591)					(77,591)				0001
Purchased Call/MAB/MAB213QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2022	05/16/2023	05/18/2023	Expire		14,188,202	273.62				(120,269)					(120,269)				0001
Purchased Call/MAB/MAB213BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2021	08/07/2023	06/30/2023	Exercise		10,754,083	279.8			1,486	(101,337)			1,486		(102,822)				0001
Purchased Call/MAB/MAB213CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023	07/31/2023	Exercise		9,676,562	280.18			841	(94,071)			841		(94,912)				0001
Purchased Call/MAB/MAB213CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023	08/03/2023	Exercise		7,618,022	278.65			550	(82,581)			550		(83,131)				0001
Purchased Call/MAB/MAB213CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023	08/29/2023	Expire		7,513,039	280.34				(80,265)					(80,265)				0001
Purchased Call/MAB/MAB213DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2021	09/01/2023	09/06/2023	Expire		8,717,275	280.7				(93,068)					(93,068)				0001
Purchased Call/MAB/MAB213DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2021	09/07/2023	09/11/2023	Expire		8,007,534	279.38				(89,671)					(89,671)				0001
Purchased Call/MAB/MAB213DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/23/2023	Expire		19,536,387	274.38				(170,550)					(170,550)				0001
Purchased Call/MAB/MAB213DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2023	09/14/2023	Expire		5,920,930	280.19				(68,003)					(68,003)				0001
Purchased Call/MAB/MAB213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2021	09/15/2023	09/19/2023	Expire		8,091,201	280.41				(85,405)					(85,405)				0001
Purchased Call/MAB/MAB213FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023	04/06/2023	Exercise		5,499,841	277.59			250	(68,354)			250		(68,604)				0001
Purchased Call/MAB/MAB213QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2022	05/25/2023	05/30/2023	Expire		11,254,999	275.07				(102,011)					(102,011)				0001
Purchased Call/MAB/MAB213RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023	06/05/2023	Expire		9,193,635	275.45				(86,912)					(86,912)				0001
Purchased Call/MAB/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2021	10/19/2023	08/08/2023	Exercise		6,601,243	277.4			502	(83,759)			502		(84,261)				0001
Purchased Call/MAB/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/22/2021	10/20/2023	10/24/2023	Expire		5,846,997	277.23				(76,084)					(76,084)				0001
Purchased Call/MAB/MAB213FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/22/2021	10/23/2023	07/06/2023	Exercise		8,436,233	277.23			931	(108,095)			931		(109,026)				0001
Purchased Call/MAB/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2021	10/25/2023	10/27/2023	Expire		8,362,813	277.94				(110,219)					(110,219)				0001
Purchased Call/MAB/MAB2131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2021	01/06/2023	01/10/2023	Expire		3,609,372	264.2				(817)					(817)				0001
Purchased Call/MAB/MAB2131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/08/2021	01/06/2023	01/10/2023	Expire		5,399,477	265.41				(1,186)					(1,186)				0001

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Purchased Call/MAB/MAB213FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2021	10/26/2023	10/30/2023	Expire		8,160,758	278.47				(105,536)					(105,536)				0001
Purchased Call/MAB/MAB213GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	06/06/2023	Expire		18,327,758	275.47				(174,572)					(174,572)				0001
Purchased Call/MAB/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2023	11/02/2023	Expire		6,296,307	278.17				(86,323)					(86,323)				0001
Purchased Call/MAB/MAB2131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2021	01/13/2023	01/17/2023	Expire		9,744,748	266.79				(5,154)					(5,154)				0001
Purchased Call/MAB/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2023	03/09/2023	Exercise		9,542,752	278.93			171	(129,973)			171		(130,144)				0001
Purchased Call/MAB/MAB2131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2021	01/20/2023	01/24/2023	Expire		3,364,300	266.57				(2,856)					(2,856)				0001
Purchased Call/MAB/MAB213GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2021	11/03/2023	11/07/2023	Expire		7,520,904	280.47				(101,684)					(101,684)				0001
Purchased Call/MAB/MAB2132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2021	01/26/2023	01/30/2023	Expire		4,776,340	266.73				(5,120)					(5,120)				0001
Purchased Call/MAB/MAB2132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2021	01/27/2023	01/31/2023	Exercise		5,305,248	265.98			331	(5,468)			331		(5,799)				0001
Purchased Call/MAB/MAB213GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/05/2021	11/07/2023	11/09/2023	Expire		5,843,947	281.17				(76,702)					(76,702)				0001
Purchased Call/MAB/MAB2132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/29/2021	01/30/2023	02/01/2023	Exercise		3,271,058	263.11			32,667	28,358			32,667		(4,309)				0001
Purchased Call/MAB/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/05/2021	11/03/2023	11/07/2023	Expire		5,767,859	281.17				(76,183)					(76,183)				0001
Purchased Call/MAB/MAB2132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2021	02/09/2023	02/13/2023	Expire		4,611,888	268.58				(8,003)					(8,003)				0001
Purchased Call/MAB/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2021	11/09/2023	11/13/2023	Expire		7,777,272	280.59				(101,131)					(101,131)				0001
Purchased Call/MAB/MAB2133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/12/2021	02/14/2023	02/16/2023	Expire		10,001,016	269				(19,422)					(19,422)				0001
Purchased Call/MAB/MAB213GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023	11/16/2023	Expire		5,215,313	279.91				(71,927)					(71,927)				0001
Purchased Call/MAB/MAB2133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/12/2021	02/10/2023	02/14/2023	Expire		5,162,093	269				(9,445)					(9,445)				0001
Purchased Call/MAB/MAB2133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/19/2021	02/17/2023	02/22/2023	Expire		6,313,250	268.83				(13,051)					(13,051)				0001
Purchased Call/MAB/MAB213HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2021	11/16/2023	07/26/2023	Exercise		8,540,223	280.03			2,012	(112,870)			2,012		(114,881)				0001
Purchased Call/MAB/MAB2131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/05/2021	01/05/2023	01/09/2023	Expire		6,425,231	265.12				(1,111)					(1,111)				0001
Purchased Call/MAB/MAB2133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/23/2021	02/23/2023	02/24/2023	Exercise		5,149,121	269.19			4,203	(7,654)			4,203		(11,857)				0001
Purchased Call/MAB/MAB2131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/08/2021	01/10/2023	01/12/2023	Expire		9,238,774	265.41				(3,630)					(3,630)				0001
Purchased Call/MAB/MAB2133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2021	03/01/2023	02/28/2023	Exercise		10,486,461	267.72			5,388	(21,364)			5,388		(26,752)				0001
Purchased Call/MAB/MAB213SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023	06/26/2023	Exercise		11,942,420	271.71			147,433	28,859			147,433		(118,574)				0001
Purchased Call/MAB/MAB2131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2023	12/18/2023	Expire		6,990,247	275.38				(108,602)					(108,602)				0001
Purchased Call/MAB/MAB2131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2021	01/12/2023	01/16/2023	Exercise		4,789,033	264.63			6,623	3,939			6,623		(2,684)				0001
Purchased Call/MAB/MAB2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2021	01/18/2023	01/20/2023	Expire		9,485,294	265.71				(7,260)					(7,260)				0001
Purchased Call/MAB/MAB2134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2021	03/08/2023	03/03/2023	Exercise		12,740,145	266			3,122	(34,645)			3,122		(37,768)				0001
Purchased Call/MAB/MAB2132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2021	01/27/2023	01/31/2023	Exercise		11,002,193	265.31			28,510	15,930			28,510		(12,581)				0001
Purchased Call/MAB/MAB2134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/12/2021	03/10/2023	03/14/2023	Expire		5,093,726	268.22				(15,224)					(15,224)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/15/2023	06/20/2023	Exercise		80,854	272.86			1,163	445			1,163		(718)				0001
Purchased Call/MAB/MAB213ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2023	12/19/2023	Expire		4,484,554	275.93				(66,645)					(66,645)				0001
Purchased Call/MAB/MAB2134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2021	03/16/2023	03/20/2023	Expire		4,762,510	268.45				(15,409)					(15,409)				0001
Purchased Call/MAB/MAB213ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023	08/08/2023	Exercise		7,678,869	275.28			588	(121,465)			588		(122,053)				0001
Purchased Call/MAB/MAB2132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2021	02/03/2023	02/07/2023	Expire		5,954,985	266.25				(8,721)					(8,721)				0001
Purchased Call/MAB/MAB2135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2021	03/31/2023	04/04/2023	Expire		7,205,056	266.92				(28,853)					(28,853)				0001
Purchased Call/MAB/MAB2132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/05/2021	02/07/2023	02/09/2023	Expire		10,174,381	266.99				(16,914)					(16,914)				0001
Purchased Call/MAB/MAB2135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	03/31/2023	03/08/2023	Exercise		12,030,138	268.06			781	(47,441)			781		(48,222)				0001
Purchased Call/MAB/MAB213ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2023	12/29/2023	Expire		10,968,859	276.89			1,210	(165,948)					(165,948)				0001
Purchased Call/MAB/MAB2133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/19/2021	02/21/2023	02/23/2023	Expire		11,134,409	268.83				(24,936)					(24,936)				0001
Purchased Call/MAB/MAB213SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2022	06/29/2023	03/02/2023	Exercise		12,204,181	270.59			213,396	96,537			213,396		(116,860)				0001
Purchased Call/MAB/MAB213SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	04/20/2023	Exercise		12,971,662	268.74		993	388,244	263,026			388,244		(125,218)				0001
Purchased Call/MAB/MAB2135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2021	04/06/2023	04/10/2023	Expire		5,564,695	269.18				(23,375)					(23,375)				0001
Purchased Call/MAB/MAB2133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2021	03/02/2023	03/03/2023	Exercise		5,308,419	267.61			5,181	(8,247)			5,181		(13,427)				0001
Purchased Call/MAB/MAB213SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2022	07/07/2023	04/28/2023	Exercise		8,473,352	267.02			202,406	106,424			202,406		(95,983)				0001
Purchased Call/MAB/MAB2136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/15/2021	04/14/2023	04/18/2023	Expire		2,638,923	269.66				(12,550)					(12,550)				0001
Purchased Call/MAB/MAB213JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2023	01/09/2023	Expire		6,272,905	274.42				(1,467)					(1,467)				0001
Purchased Call/MAB/MAB2134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2021	03/10/2023	03/14/2023	Expire		11,075,018	268.16		585		(34,473)					(34,473)				0001
Purchased Call/MAB/MAB213JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	01/10/2023	Expire		10,078,620	272.21				(3,180)					(3,180)				0001
Purchased Call/MAB/MAB2136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2021	04/19/2023	04/21/2023	Expire		10,996,725	270.56				(53,404)					(53,404)				0001
Purchased Call/MAB/MAB2135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2021	03/24/2023	03/28/2023	Expire		3,924,046	265.68				(14,396)					(14,396)				0001
Purchased Call/MAB/MAB213TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023	05/04/2023	Exercise		11,092,650	266.5			350,919	211,687			350,919		(139,233)				0001
Purchased Call/MAB/MAB213TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	04/20/2023	Exercise		8,968,919	265.68			305,640	183,645			305,640		(121,995)				0001
Purchased Call/MAB/MAB2136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	04/24/2023	Exercise		14,036,420	270.03			532	(69,776)			532		(70,308)				0001
Purchased Call/MAB/MAB2135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2021	03/29/2023	03/10/2023	Exercise		10,014,029	267.21			774	(37,960)			774		(38,733)				0001
Purchased Call/MAB/MAB2136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/23/2021	04/21/2023	04/25/2023	Expire		6,027,399	270.03				(29,328)					(29,328)				0001
Purchased Call/MAB/MAB213JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2022	01/13/2023	01/17/2023	Expire		6,773,374	272.68				(5,033)					(5,033)				0001
Purchased Call/MAB/MAB2136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2021	05/02/2023	05/04/2023	Expire		15,061,742	270.04				(81,454)					(81,454)				0001
Purchased Call/MAB/MAB2137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2021	05/04/2023	05/08/2023	Expire		5,803,372	270.59				(32,225)					(32,225)				0001
Purchased Call/MAB/MAB2135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2023	04/10/2023	Expire		5,918,378	268.74				(24,801)					(24,801)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		11,502,813	270.72				(13,756)					(13,756)				0001
Purchased Call/MAB/MAB2137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/21/2021	05/22/2023	05/24/2023	Exercise		6,245,357	270.47			36,793	(1,963)			36,793		(38,755)				0001
Purchased Call/MAB/MAB2138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/28/2021	05/30/2023	04/06/2023	Exercise		6,423,636	273.02			276	(41,954)			276		(42,230)				0001
Purchased Call/MAB/MAB2136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2021	04/26/2023	04/28/2023	Expire		12,268,863	270.45				(62,044)					(62,044)				0001
Purchased Call/MAB/MAB2138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/28/2021	05/26/2023	05/31/2023	Expire		11,509,021	273.02				(73,802)					(73,802)				0001
Purchased Call/MAB/MAB213KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	02/07/2023	Expire		5,888,950	270.86				(12,212)					(12,212)				0001
Purchased Call/MAB/MAB2136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2021	04/28/2023	03/09/2023	Exercise		7,877,965	270.73			272	(39,966)			272		(40,238)				0001
Purchased Call/MAB/MAB213AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2023	07/14/2023	Expire		12,583,789	277.24				(105,543)					(105,543)				0001
Purchased Call/MAB/MAB2136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2021	05/01/2023	05/03/2023	Expire		4,887,257	270.04				(25,759)					(25,759)				0001
Purchased Call/MAB/MAB2137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2021	05/03/2023	05/05/2023	Expire		10,877,144	270.36				(59,095)					(59,095)				0001
Purchased Call/MAB/MAB213ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023	07/18/2023	Expire		6,862,717	276.43				(59,208)					(59,208)				0001
Purchased Call/MAB/MAB213TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2022	07/21/2023	07/25/2023	Exercise		54,978	268.55			1,305	589			1,305		(716)				0001
Purchased Call/MAB/MAB213AS#	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023	07/25/2023	Expire		2,163,306	277.02				(21,449)					(21,449)				0001
Purchased Call/MAB/MAB2138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2021	07/28/2023	08/01/2023	Expire		13,845,962	281.06				(125,063)					(125,063)				0001
Purchased Call/MAB/MAB2137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2021	05/05/2023	05/09/2023	Expire		11,373,356	272.29				(63,615)					(63,615)				0001
Purchased Call/MAB/MAB2137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2021	05/08/2023	05/10/2023	Expire		5,485,598	273.49				(30,593)					(30,593)				0001
Purchased Call/MAB/MAB213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2023	08/18/2023	Expire		10,149,810	280.31				(97,628)					(97,628)				0001
Purchased Call/MAB/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2021	05/11/2023	05/15/2023	Expire		6,034,940	271.39				(32,804)					(32,804)				0001
Purchased Call/MAB/MAB213LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		16,675,672	272.11				(51,948)					(51,948)				0001
Purchased Call/MAB/MAB213CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2021	08/24/2023	08/28/2023	Expire		5,011,811	279.97				(50,030)					(50,030)				0001
Purchased Call/MAB/MAB2137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/15/2023	05/17/2023	Expire		7,426,930	270.96				(43,686)					(43,686)				0001
Purchased Call/MAB/MAB213CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2021	08/25/2023	08/29/2023	Expire		5,707,813	278.98				(59,946)					(59,946)				0001
Purchased Call/MAB/MAB2137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	04/06/2023	Exercise		12,361,141	270.96			441	(73,081)			441		(73,522)				0001
Purchased Call/MAB/MAB213LS#	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2022	02/24/2023	02/28/2023	Expire		7,329,594	273.38				(23,765)					(23,765)				0001
Purchased Call/MAB/MAB213MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Expire		8,593,179	272.42				(35,948)					(35,948)				0001
Purchased Call/MAB/MAB213MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2023	03/03/2023	Expire		11,167,040	275.61				(43,701)					(43,701)				0001
Purchased Call/MAB/MAB213MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2022	03/09/2023	03/13/2023	Expire		10,234,467	280.07				(43,218)					(43,218)				0001
Purchased Call/MAB/MAB213DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2021	09/01/2023	09/06/2023	Expire		4,920,744	281.45				(49,191)					(49,191)				0001
Purchased Call/MAB/MAB213US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023	06/05/2023	Exercise		9,131,564	269.12			101,920	(28,513)			101,920		(130,432)				0001
Purchased Call/MAB/MAB2137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023	05/12/2023	Exercise		4,813,043	270.96			469	(27,904)			469		(28,373)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	03/21/2023	Expire		15,376,533	278.65				(72,408)					(72,408)				0001
Purchased Call/MAB/MAB213NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2023	03/23/2023	Expire		8,784,538	278.94				(43,045)					(43,045)				0001
Purchased Call/MAB/MAB213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2022	03/24/2023	03/28/2023	Expire		6,241,203	280.05				(31,449)					(31,449)				0001
Purchased Call/MAB/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2021	05/19/2023	05/23/2023	Exercise		6,507,656	269.51			54,995	14,591			54,995		(40,404)				0001
Purchased Call/MAB/MAB213DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2021	09/08/2023	09/12/2023	Expire		11,332,766	280.67				(123,155)					(123,155)				0001
Purchased Call/MAB/MAB2138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2021	05/26/2023	05/31/2023	Expire		7,649,347	272.57				(49,657)					(49,657)				0001
Purchased Call/MAB/MAB213DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2023	09/15/2023	Expire		11,170,537	280.83				(125,267)					(125,267)				0001
Purchased Call/MAB/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	03/06/2023	Exercise		15,161,688	269.05			165,960	(49,337)			165,960		(215,297)				0001
Purchased Call/MAB/MAB213DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2021	09/15/2023	09/19/2023	Expire		6,484,100	278.97				(70,205)					(70,205)				0001
Purchased Call/MAB/MAB213VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	04/20/2023	Exercise		15,168,314	270.43			109,632	(96,952)			109,632		(206,584)				0001
Purchased Call/MAB/MAB2138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/28/2021	05/31/2023	06/02/2023	Expire		17,058,720	273.02				(112,567)					(112,567)				0001
Purchased Call/MAB/MAB213ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2021	09/21/2023	09/25/2023	Expire		5,859,645	277.42				(68,832)					(68,832)				0001
Purchased Call/MAB/MAB213VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2022	08/17/2023	03/14/2023	Exercise		14,118,298	270.93			2,839	(175,983)			2,839		(178,823)				0001
Purchased Call/MAB/MAB2138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2021	06/09/2023	06/13/2023	Expire		11,638,852	275.06				(81,443)					(81,443)				0001
Purchased Call/MAB/MAB213NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/30/2022	03/30/2023	04/03/2023	Expire		7,108,611	279.43				(37,821)					(37,821)				0001
Purchased Call/MAB/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2021	09/29/2023	10/03/2023	Expire		6,349,028	276.74				(74,086)					(74,086)				0001
Purchased Call/MAB/MAB2138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/11/2021	06/09/2023	06/13/2023	Expire		7,279,646	275.42				(50,878)					(50,878)				0001
Purchased Call/MAB/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2021	10/05/2023	07/07/2023	Exercise		7,604,059	276.07			689	(86,550)			689		(87,240)				0001
Purchased Call/MAB/MAB213NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	04/05/2023	Expire		5,332,828	278.17				(30,727)					(30,727)				0001
Purchased Call/MAB/MAB2139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/11/2021	06/13/2023	06/15/2023	Expire		16,670,948	275.42				(118,887)					(118,887)				0001
Purchased Call/MAB/MAB2139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/25/2021	06/26/2023	06/28/2023	Expire		8,483,385	274.63				(65,314)					(65,314)				0001
Purchased Call/MAB/MAB2139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/25/2021	06/27/2023	06/27/2023	Exercise		13,538,821	274.63			483	(104,605)			483		(105,088)				0001
Purchased Call/MAB/MAB2130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2022	04/10/2023	04/12/2023	Expire		5,229,909	278.29				(32,446)					(32,446)				0001
Purchased Call/MAB/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2021	10/11/2023	10/13/2023	Expire		7,077,009	274.67				(91,181)					(91,181)				0001
Purchased Call/MAB/MAB2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2023	04/13/2023	Expire		9,162,747	277.43				(59,671)					(59,671)				0001
Purchased Call/MAB/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2023	04/14/2023	Expire		12,048,303	278.39				(77,504)					(77,504)				0001
Purchased Call/MAB/MAB213AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2021	06/30/2023	06/27/2023	Exercise		10,161,904	275.02			38,872	(43,388)			38,872		(82,260)				0001
Purchased Call/MAB/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2023	08/04/2023	Exercise		7,292,146	278.04			1,415	(89,547)			1,415		(90,962)				0001
Purchased Call/MAB/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	04/18/2023	Expire		18,617,284	278.9				(118,499)					(118,499)				0001
Purchased Call/MAB/MAB2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	04/24/2023	Expire		9,390,823	278.64				(59,321)					(59,321)				0001

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Purchased Call/MAB/MAB213AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2023	07/10/2023	Expire		10,137,742	275.81				(83,502)					(83,502)				0001
Purchased Call/MAB/MAB213GA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2021	11/02/2023	06/30/2023	Exercise		5,992,659	279.51			1,336	(80,612)			1,336		(81,948)				0001
Purchased Call/MAB/MAB213BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023	07/26/2023	Expire		10,663,233	279.43				(95,460)					(95,460)				0001
Purchased Call/MAB/MAB213GP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	11/10/2023	11/14/2023	Expire		5,218,833	279.11				(72,108)					(72,108)				0001
Purchased Call/MAB/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/23/2021	07/21/2023	07/25/2023	Expire		7,537,487	279.43				(67,237)					(67,237)				0001
Purchased Call/MAB/MAB213BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2023	07/28/2023	Expire		11,669,653	279.84				(105,033)					(105,033)				0001
Purchased Call/MAB/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2021	11/17/2023	11/21/2023	Expire		9,655,733	280.08				(132,133)					(132,133)				0001
Purchased Call/MAB/MAB2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2023	04/27/2023	Expire		11,776,620	275.45				(82,441)					(82,441)				0001
Purchased Call/JSG/JSG2059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	01/08/2021	01/09/2023	01/11/2023	Expire		653,866	255.54				(296)					(296)				0001
Purchased Call/MAB/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	05/01/2023	Expire		7,569,561	275.18				(54,929)					(54,929)				0001
Purchased Call/MAB/MAB213PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023	05/02/2023	Expire		13,383,190	275.58				(95,027)					(95,027)				0001
Purchased Call/JSG/JSG205AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	01/11/2021	01/11/2023	01/13/2023	Expire		813,091	272.96				(460)					(460)				0001
Purchased Call/JSG/JSG205ASE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	01/15/2021	01/17/2023	01/19/2023	Expire		527,818	254.22				(479)					(479)				0001
Purchased Call/MAB/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2021	11/22/2023	11/27/2023	Expire		6,077,032	277.84				(79,646)					(79,646)				0001
Purchased Call/JSG/JSG205ASG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	01/15/2021	01/17/2023	01/19/2023	Expire		1,099,184	272.75				(997)					(997)				0001
Purchased Call/JSG/JSG205ASU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2023	01/26/2023	Expire		411,581	254.04				(536)					(536)				0001
Purchased Call/MAB/MAB213BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023	08/02/2023	Expire		8,897,554	280.59				(82,407)					(82,407)				0001
Purchased Call/JSG/JSG205BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	01/31/2023	Expire		92,068	244.59				(162)					(162)				0001
Purchased Call/JSG/JSG205BSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	01/31/2023	Expire		2,783,587	265.82				(4,113)					(4,113)				0001
Purchased Call/MAB/MAB213CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/13/2021	08/11/2023	08/15/2023	Expire		8,295,460	280.18				(79,642)					(79,642)				0001
Purchased Call/JSG/JSG205CS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	02/05/2021	02/06/2023	02/08/2023	Expire		538,104	267.59				(1,098)					(1,098)				0001
Purchased Call/JSG/JSG205CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	02/11/2021	02/10/2023	02/14/2023	Expire		3,469,190	250.16				(7,897)					(7,897)				0001
Purchased Call/MAB/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/26/2021	11/24/2023	07/03/2023	Exercise		3,012,568	275.62			768	(42,372)			768		(43,140)				0001
Purchased Call/JSG/JSG205CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	02/12/2021	02/14/2023	02/16/2023	Expire		844,903	250.29				(2,107)					(2,107)				0001
Purchased Call/JSG/JSG205CSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	02/12/2021	02/14/2023	02/16/2023	Expire		1,563,343	268.58				(3,898)					(3,898)				0001
Purchased Call/JSG/JSG205DSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	02/19/2021	02/17/2023	02/22/2023	Expire		2,954,661	265.92				(7,902)					(7,902)				0001
Purchased Call/JSG/JSG205DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	02/25/2021	02/24/2023	02/28/2023	Expire		2,677,583	240.77				(8,584)					(8,584)				0001
Purchased Call/MAB/MAB213CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2023	02/28/2023	Exercise		6,934,118	278.18			68	(73,418)			68		(73,485)				0001
Purchased Call/MAB/MAB213PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2023	03/09/2023	Exercise		16,619,355	273.02			176	(133,755)			176		(133,930)				0001
Purchased Call/JSG/JSG205DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate .. O2RNE8IBXP4ROTD8PU41	02/26/2021	02/27/2023	03/01/2023	Expire		393,421	234.74				(1,274)					(1,274)				0001

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Purchased Call/MAB/MAB213PSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/12/2022	05/12/2023	05/16/2023	Expire		8,946,045	273.15				(74,388)					(74,388)				0001
Purchased Call/JSG/JSG205ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/05/2021	03/06/2023	03/08/2023	Expire		536,990	241.75				(1,952)					(1,952)				0001
Purchased Call/JSG/JSG205ESII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/12/2021	03/14/2023	03/16/2023	Expire		1,055,492	247.32				(4,311)					(4,311)				0001
Purchased Call/MAB/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/29/2021	11/29/2023	06/30/2023	Exercise		7,925,479	275.31			805	(104,801)			805		(105,607)				0001
Purchased Call/JSG/JSG205FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/19/2021	03/20/2023	03/22/2023	Expire		537,528	247.13				(2,382)					(2,382)				0001
Purchased Call/JSG/JSG205FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/19/2021	03/21/2023	03/23/2023	Expire		2,220,084	261.91				(9,950)					(9,950)				0001
Purchased Call/MAB/MAB213CSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/27/2021	08/28/2023	08/30/2023	Expire		8,094,724	280.34				(84,624)					(84,624)				0001
Purchased Call/JSG/JSG205GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/26/2021	03/27/2023	03/29/2023	Expire		408,478	261.91				(1,972)					(1,972)				0001
Purchased Call/JSG/JSG205GSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/01/2021	04/04/2023	04/06/2023	Expire		920,020	264.04				(4,339)					(4,339)				0001
Purchased Call/MAB/MAB213DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/03/2021	09/01/2023	09/06/2023	Expire		9,633,583	280.91				(100,174)					(100,174)				0001
Purchased Call/JSG/JSG205HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023	04/10/2023	Expire		1,989,812	267.27				(11,540)					(11,540)				0001
Purchased Call/MAB/MAB213IIS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/30/2022	08/30/2023	04/19/2023	Exercise		13,202,600	267.97			229,858	41,126			229,858		(188,731)				0001
Purchased Call/MAB/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/30/2021	11/30/2023	08/04/2023	Exercise		6,181,070	273.71			1,371	(88,262)			1,371		(89,633)				0001
Purchased Call/JSG/JSG205HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/12/2021	04/12/2023	04/14/2023	Expire		333,010	259.2				(1,908)					(1,908)				0001
Purchased Call/JSG/JSG205HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023	04/18/2023	Expire		2,186,573	267.2				(12,830)					(12,830)				0001
Purchased Call/MAB/MAB213QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/17/2022	05/17/2023	05/19/2023	Expire		14,867,931	273.94				(125,983)					(125,983)				0001
Purchased Call/MAB/MAB213DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2021	09/08/2023	09/12/2023	Expire		6,216,624	280.19				(69,186)					(69,186)				0001
Purchased Call/JSG/JSG205HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/16/2021	04/17/2023	04/19/2023	Expire		1,091,014	272.38				(6,570)					(6,570)				0001
Purchased Call/JSG/JSG2051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023	04/25/2023	Expire		2,901,952	269.57				(18,184)					(18,184)				0001
Purchased Call/MAB/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/20/2022	05/22/2023	05/24/2023	Expire		8,459,750	274.38				(77,103)					(77,103)				0001
Purchased Call/JSG/JSG2051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023	04/25/2023	Expire		1,188,851	272.38				(7,460)					(7,460)				0001
Purchased Call/JSG/JSG2051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	05/01/2023	Expire		166,827	272.38				(1,098)					(1,098)				0001
Purchased Call/MAB/MAB213IISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/08/2022	09/06/2023	09/08/2023	Exercise		90,509	265.7			2,484	1,046			2,484		(1,438)				0001
Purchased Call/MAB/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/10/2021	09/11/2023	07/17/2023	Exercise		6,015,050	280.19			276	(66,499)			276		(66,775)				0001
Purchased Call/JSG/JSG2051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/30/2021	05/02/2023	05/04/2023	Expire		788,506	269.57				(5,439)					(5,439)				0001
Purchased Call/JSG/JSG205JSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	05/12/2023	Expire		927,487	282.62				(6,820)					(6,820)				0001
Purchased Call/MAB/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/23/2022	05/23/2023	05/25/2023	Expire		12,224,826	275.1				(108,564)					(108,564)				0001
Purchased Call/JSG/JSG205KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/13/2021	05/12/2023	05/16/2023	Expire		2,398,315	269.97				(17,984)					(17,984)				0001
Purchased Call/JSG/JSG205KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023	05/18/2023	Expire		1,117,098	272.5				(8,597)					(8,597)				0001
Purchased Call/MAB/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/14/2021	09/14/2023	09/18/2023	Expire		6,706,589	281.22				(73,771)					(73,771)				0001

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Purchased Call/MAB/MAB2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/26/2022	05/26/2023	05/31/2023	Expire		12,203,595	275.35				(110,490)					(110,490)				0001
Purchased Call/MAB/MAB213ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/06/2021	12/06/2023	03/09/2023	Exercise		8,703,353	274.85			3,283	(132,774)			3,283		(136,057)				0001
Purchased Call/JSG/JSG205KSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023	05/26/2023	Expire		800,252	269.83				(6,523)					(6,523)				0001
Purchased Call/JSG/JSG205KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023	05/26/2023	Expire		1,827,836	272.8				(14,900)					(14,900)				0001
Purchased Call/JSG/JSG205LSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023	06/06/2023	Expire		742,104	272.79				(6,466)					(6,466)				0001
Purchased Call/JSG/JSG205LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	06/09/2023	Expire		584,276	270.61				(5,229)					(5,229)				0001
Purchased Call/MAB/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/15/2021	09/15/2023	09/19/2023	Expire		7,752,487	281.48				(80,606)					(80,606)				0001
Purchased Call/JSG/JSG205MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	06/09/2023	Expire		1,179,437	273.37				(10,556)					(10,556)				0001
Purchased Call/JSG/JSG205MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/11/2021	06/13/2023	06/15/2023	Expire		638,539	279.56				(5,933)					(5,933)				0001
Purchased Call/JSG/JSG205MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/11/2021	06/09/2023	06/13/2023	Expire		985,830	279.56				(8,985)					(8,985)				0001
Purchased Call/JSG/JSG205MSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023	06/16/2023	Expire		934,934	278.99				(8,741)					(8,741)				0001
Purchased Call/MAB/MAB213IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/10/2021	12/11/2023	12/13/2023	Expire		5,433,001	276.49				(81,134)					(81,134)				0001
Purchased Call/MAB/MAB2130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/27/2022	05/26/2023	05/31/2023	Expire		24,306,999	275.57				(219,916)					(219,916)				0001
Purchased Call/JSG/JSG205MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/18/2021	06/16/2023	06/21/2023	Expire		876,045	252.57				(6,460)					(6,460)				0001
Purchased Call/MAB/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	05/31/2022	05/31/2023	06/02/2023	Expire		18,739,411	274.93				(176,681)					(176,681)				0001
Purchased Call/MAB/MAB213FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/15/2021	10/13/2023	08/04/2023	Exercise		6,925,078	278.04			496	(84,625)			496		(85,121)				0001
Purchased Call/JSG/JSG205MSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	06/22/2023	Expire		963,301	255.6				(9,313)					(9,313)				0001
Purchased Call/JSG/JSG205NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023	06/27/2023	Expire		3,427,361	262.94				(33,859)					(33,859)				0001
Purchased Call/MAB/MAB213ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/15/2021	12/15/2023	08/15/2023	Exercise		7,475,462	276.19			463	(109,026)			463		(109,489)				0001
Purchased Call/JSG/JSG205NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/25/2021	06/26/2023	06/28/2023	Expire		659,928	268.39				(6,614)					(6,614)				0001
Purchased Call/JSG/JSG205NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023	07/05/2023	Expire		2,153,900	269.28				(22,170)					(22,170)				0001
Purchased Call/JSG/JSG2050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023	07/13/2023	Expire		930,652	271.46				(10,109)					(10,109)				0001
Purchased Call/JSG/JSG2050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	07/18/2023	Expire		1,887,102	272.87				(20,905)					(20,905)				0001
Purchased Call/MAB/MAB213XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/16/2022	09/18/2023	04/25/2023	Exercise		12,658,976	266.06			328,951	154,426			328,951		(174,525)				0001
Purchased Call/JSG/JSG2050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	07/18/2023	Expire		1,381,344	276.11				(15,303)					(15,303)				0001
Purchased Call/JSG/JSG205PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/22/2021	07/21/2023	07/25/2023	Expire		1,884,849	274.17				(21,634)					(21,634)				0001
Purchased Call/MAB/MAB213FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/22/2021	10/24/2023	10/26/2023	Expire		7,856,864	277.23				(105,434)					(105,434)				0001
Purchased Call/JSG/JSG205PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/23/2021	07/24/2023	07/26/2023	Expire		460,929	273.17				(5,355)					(5,355)				0001
Purchased Call/JSG/JSG205PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/23/2021	07/21/2023	07/25/2023	Expire		552,118	276.37				(6,346)					(6,346)				0001
Purchased Call/JSG/JSG205PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	08/01/2023	Expire		1,897,306	274.61				(22,535)					(22,535)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG205QS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/30/2021	08/01/2023	08/03/2023	Expire		420,391	274.14				(5,080)					(5,080)				0001
Purchased Call/MAB/MAB213SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/16/2021	12/15/2023	12/19/2023	Expire		7,495,513	276.39				(109,978)					(109,978)				0001
Purchased Call/MAB/MAB213GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/28/2021	10/27/2023	04/06/2023	Exercise		10,027,099	278.27			239	(132,280)			239		(132,520)				0001
Purchased Call/JSG/JSG205QSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	08/10/2023	Expire		923,894	274.05				(11,534)					(11,534)				0001
Purchased Call/JSG/JSG205QSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023	08/08/2023	Expire		490,585	274.05				(6,046)					(6,046)				0001
Purchased Call/JSG/JSG205RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/11/2021	08/11/2023	08/15/2023	Expire		75,042	280.42				(950)					(950)				0001
Purchased Call/JSG/JSG205RSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023	08/22/2023	Expire		1,272,083	274.17				(16,675)					(16,675)				0001
Purchased Call/JSG/JSG205RSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/20/2021	08/22/2023	08/24/2023	Expire		149,175	285.86				(1,764)					(1,764)				0001
Purchased Call/MAB/MAB213IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/23/2021	12/26/2023	07/26/2023	Exercise		6,387,812	276.16			850	(97,993)			850		(98,843)				0001
Purchased Call/MAB/MAB213HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/22/2021	11/22/2023	11/27/2023	Expire		7,181,056	279.01				(94,915)					(94,915)				0001
Purchased Call/JSG/JSG205SSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	08/29/2023	Expire		630,330	280.64				(8,527)					(8,527)				0001
Purchased Call/JSG/JSG205SSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2023	08/31/2023	Expire		825,745	280.64				(11,297)					(11,297)				0001
Purchased Call/JSG/JSG205SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2023	09/08/2023	Expire		337,540	285.97				(4,772)					(4,772)				0001
Purchased Call/JSG/JSG205SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	09/06/2023	Expire		2,947,760	285.97				(41,116)					(41,116)				0001
Purchased Call/JSG/JSG205TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	09/15/2023	Expire		420,747	277.09				(6,116)					(6,116)				0001
Purchased Call/JSG/JSG205TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	09/19/2023	Expire		324,549	271.54				(4,755)					(4,755)				0001
Purchased Call/MAB/MAB213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/28/2021	12/28/2023	05/23/2023	Exercise		7,870,825	277.07			682	(117,324)			682		(118,006)				0001
Purchased Call/MAB/MAB213IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/09/2021	12/08/2023	10/11/2023	Exercise		7,830,569	275.93			76	(115,464)			76		(115,540)				0001
Purchased Call/JSG/JSG205TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/17/2021	09/18/2023	09/20/2023	Expire		1,076,146	268.17				(15,972)					(15,972)				0001
Purchased Call/JSG/JSG205TSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2023	09/22/2023	Expire		684,969	264.93				(10,230)					(10,230)				0001
Purchased Call/JSG/JSG205US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2021	09/22/2023	09/26/2023	Expire		111,103	274.35				(1,675)					(1,675)				0001
Purchased Call/JSG/JSG205USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	10/03/2023	Expire		203,252	269.6				(3,132)					(3,132)				0001
Purchased Call/JSG/JSG205USX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023	10/05/2023	Expire		1,229,583	259.21				(19,229)					(19,229)				0001
Purchased Call/JSG/JSG205USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023	10/05/2023	Expire		150,256	265.06				(2,350)					(2,350)				0001
Purchased Call/MAB/MAB213JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/29/2021	12/29/2023	08/08/2023	Exercise		5,251,953	276.16			636	(80,553)			636		(81,189)				0001
Purchased Call/MAB/MAB213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/13/2021	12/13/2023	12/15/2023	Expire		8,976,623	276.38				(133,560)					(133,560)				0001
Purchased Call/MAB/MAB213JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/06/2022	01/06/2023	01/10/2023	Expire		4,964,062	272.89				(1,516)					(1,516)				0001
Purchased Call/JSG/JSG205VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023	10/03/2023	Expire		152,117	265.06				(2,357)					(2,357)				0001
Purchased Call/JSG/JSG205VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	09/08/2023	09/12/2023	Expire		356,412	287.29				(2,519)					(2,519)				0001
Purchased Call/MAB/MAB213JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/10/2022	01/10/2023	01/12/2023	Expire		7,399,431	271.82				(4,352)					(4,352)				0001

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Purchased Call/JSG/JSG205VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	10/06/2023	Expire		937,747	258.21				(14,719)					(14,719)				0001
Purchased Call/JSG/JSG205VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/08/2021	10/09/2023	10/11/2023	Expire		357,024	261.24				(5,707)					(5,707)				0001
Purchased Call/JSG/JSG205VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	10/12/2023	Expire		492,585	267.15				(7,891)					(7,891)				0001
Purchased Call/JSG/JSG205VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	10/13/2023	Expire		1,281,957	260.18				(20,582)					(20,582)				0001
Purchased Call/MAB/MAB213ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2021	12/18/2023	12/20/2023	Expire		5,665,383	275.93				(86,029)					(86,029)				0001
Purchased Call/JSG/JSG205VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023	10/13/2023	Expire		233,569	266.06				(3,750)					(3,750)				0001
Purchased Call/JSG/JSG205WSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023	10/17/2023	Expire		127,660	272.15				(2,075)					(2,075)				0001
Purchased Call/MAB/MAB213ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2023	08/04/2023	Exercise		8,237,010	275.93			855	(122,118)			855		(122,974)				0001
Purchased Call/JSG/JSG205WSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	10/20/2023	Expire		586,488	267				(9,625)					(9,625)				0001
Purchased Call/JSG/JSG205WSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2021	10/20/2023	10/24/2023	Expire		1,848,930	276.19				(30,681)					(30,681)				0001
Purchased Call/JSG/JSG205WSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023	10/25/2023	Expire		1,399,142	272.15				(23,391)					(23,391)				0001
Purchased Call/JSG/JSG205WSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	10/24/2023	Expire		98,620	272.15				(1,639)					(1,639)				0001
Purchased Call/JSG/JSG205XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	10/31/2023	Expire		479,294	273.46				(8,110)					(8,110)				0001
Purchased Call/JSG/JSG205XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	10/31/2023	Expire		363,613	272.15				(6,153)					(6,153)				0001
Purchased Call/MAB/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Expire		9,525,117	276.3				(80,654)					(80,654)				0001
Purchased Call/JSG/JSG205XSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	10/31/2023	Expire		98,809	272.15				(1,681)					(1,681)				0001
Purchased Call/JSG/JSG205XSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023	11/06/2023	Expire		356,622	275.76				(6,156)					(6,156)				0001
Purchased Call/MAB/MAB213ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2023	07/26/2023	Exercise		8,471,843	274.72			3,369	(130,939)			3,369		(134,307)				0001
Purchased Call/MAB/MAB213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2023	05/23/2023	Exercise		15,722,097	272.84			206,711	51,422			206,711		(155,288)				0001
Purchased Call/JSG/JSG205YSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/12/2021	11/10/2023	11/14/2023	Expire		677,680	277.85				(12,041)					(12,041)				0001
Purchased Call/JSG/JSG205YSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023	11/20/2023	Expire		233,772	282.04				(4,210)					(4,210)				0001
Purchased Call/MAB/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2022	06/15/2023	06/20/2023	Exercise		14,000,626	272.86			201,353	67,221			201,353		(134,131)				0001
Purchased Call/JSG/JSG205ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/26/2021	11/24/2023	11/28/2023	Expire		1,310,443	256.72				(24,326)					(24,326)				0001
Purchased Call/JSG/JSG3050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	12/05/2023	Expire		509,831	247.77				(9,643)					(9,643)				0001
Purchased Call/JSG/JSG3050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023	12/05/2023	Expire		149,722	251.28				(2,832)					(2,832)				0001
Purchased Call/JSG/JSG3050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2023	12/15/2023	Expire		296,198	253.08				(5,772)					(5,772)				0001
Purchased Call/MAB/MAB213JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2023	01/16/2023	Expire		5,763,226	273.25				(3,844)					(3,844)				0001
Purchased Call/JSG/JSG3051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/14/2021	12/14/2023	12/18/2023	Expire		290,111	253.08				(5,670)					(5,670)				0001
Purchased Call/JSG/JSG3051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023	12/20/2023	Expire		484,947	255.59				(9,600)					(9,600)				0001
Purchased Call/MAB/MAB213KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	01/25/2023	Expire		5,165,983	270.72				(6,954)					(6,954)				0001

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Purchased Call/JSG/JSG3052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2023	01/05/2023	Expire		391,995	264.73				(81)					(81)				0001
Purchased Call/JSG/JSG3052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/10/2023	Expire		409,615	263.91				(214)					(214)				0001
Purchased Call/JSG/JSG3051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023	12/21/2023	Expire		982,633	253.08				(19,480)					(19,480)				0001
Purchased Call/JSG/JSG3051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023	12/22/2023	Expire		183,905	253.08				(3,656)					(3,656)				0001
Purchased Call/MAB/MAB213XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023	06/06/2023	Exercise		12,876,090	265.14			1,108	228,841	26,972		228,841		(201,869)				0001
Purchased Call/JSG/JSG3051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	12/27/2023	Expire		984,313	259.55				(19,680)					(19,680)				0001
Purchased Call/JSG/JSG3051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023	12/27/2023	Expire		514,539	253.08				(10,287)					(10,287)				0001
Purchased Call/MAB/MAB213JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2021	12/29/2023	07/07/2023	Exercise		2,751,294	276.17			842	(42,006)			842		(42,847)				0001
Purchased Call/MAB/MAB213XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023	08/31/2023	Exercise		10,358,032	263.45			254,870	76,966			254,870		(177,903)				0001
Purchased Call/JSG/JSG3053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/13/2022	01/13/2023	01/17/2023	Expire		244,349	264.73				(307)					(307)				0001
Purchased Call/JSG/JSG3053SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/20/2022	01/20/2023	01/24/2023	Expire		315,226	247.99				(624)					(624)				0001
Purchased Call/JSG/JSG3054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	01/25/2023	Expire		190,826	231.89				(434)					(434)				0001
Purchased Call/JSG/JSG3053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	01/24/2023	Expire		1,369,089	244.56				(2,717)					(2,717)				0001
Purchased Call/JSG/JSG3053SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	01/25/2023	Expire		311,975	244.56				(709)					(709)				0001
Purchased Call/JSG/JSG3054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	01/31/2023	Expire		1,665,351	233.39				(4,510)					(4,510)				0001
Purchased Call/JSG/JSG3055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2023	02/09/2023	Expire		445,910	233.67				(1,709)					(1,709)				0001
Purchased Call/JSG/JSG3054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2023	02/01/2023	Expire		324,576	245.96				(970)					(970)				0001
Purchased Call/JSG/JSG3055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/10/2022	02/10/2023	02/14/2023	Expire		375,991	246.27				(1,562)					(1,562)				0001
Purchased Call/MAB/MAB213RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		11,853,459	272.12			161,207	41,856			161,207		(119,351)				0001
Purchased Call/MAB/MAB213JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023	01/03/2024	Expire		1,986,203	276.02				(31,283)					(31,283)				0001
Purchased Call/MAB/MAB213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	06/23/2023	Exercise		15,864,547	272.21			225,416	67,156			225,416		(158,260)				0001
Purchased Call/MAB/MAB213XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2023	01/27/2023	Expire		8,917,184	270.03				(13,486)					(13,486)				0001
Purchased Call/JSG/JSG3056SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2023	02/27/2023	Expire		335,998	236.21				(2,020)					(2,020)				0001
Purchased Call/JSG/JSG3054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2022	11/22/2023	11/27/2023	Expire		195,957	272.71				(831)					(831)				0001
Purchased Call/MAB/MAB213KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	01/27/2023	01/31/2023	Expire		6,881,136	269.45				(11,873)					(11,873)				0001
Purchased Call/JSG/JSG3056SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2023	02/17/2023	Expire		321,523	230.08				(1,495)					(1,495)				0001
Purchased Call/JSG/JSG3058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/09/2022	03/09/2023	03/13/2023	Expire		334,771	228.74				(2,311)					(2,311)				0001
Purchased Call/MAB/MAB213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2023	01/11/2023	Expire		5,897,054	272.21				(3,042)					(3,042)				0001
Purchased Call/JSG/JSG3057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2023	03/02/2023	Expire		264,031	240.35				(1,578)					(1,578)				0001
Purchased Call/JSG/JSG3057SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2023	03/08/2023	Expire		166,454	244.7				(1,095)					(1,095)				0001

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Purchased Call/JSG/JSG3057$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/04/2022	03/03/2023	03/07/2023	Expire		893,253	244.7				(5,661)					(5,661)				0001
Purchased Call/JSG/JSG3058$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2022	03/10/2023	03/14/2023	Expire		875,208	238.89				(6,012)					(6,012)				0001
Purchased Call/JSG/JSG3058$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/17/2022	03/17/2023	03/21/2023	Expire		63,207	246.89				(490)					(490)				0001
Purchased Call/JSG/JSG3058$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2023	03/16/2023	Expire		379,384	227.33				(2,807)					(2,807)				0001
Purchased Call/JSG/JSG3059$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	03/24/2023	Expire		310,197	236.55				(2,543)					(2,543)				0001
Purchased Call/JSG/JSG3056$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/24/2022	11/03/2023	11/07/2023	Expire		460,783	277.09				(988)					(988)				0001
Purchased Call/JSG/JSG3057$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/25/2022	09/07/2023	09/11/2023	Expire		232,415	281.8				(414)					(414)				0001
Purchased Call/MAB/MAB213K$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2023	02/01/2023	Expire		5,616,640	269.36				(11,332)					(11,332)				0001
Purchased Call/MAB/MAB213L$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		11,713,968	270.32				(24,899)					(24,899)				0001
Purchased Call/JSG/JSG3058$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023	04/19/2023	Expire		576,712	235.29				(6,180)					(6,180)				0001
Purchased Call/JSG/JSG3058$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023	04/28/2023	Expire		765,081	235.99				(8,944)					(8,944)				0001
Purchased Call/JSG/JSG3059$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	03/27/2023	Expire		75,634	244.98				(628)					(628)				0001
Purchased Call/JSG/JSG3058$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2023	04/20/2023	Expire		150,307	245.75				(1,635)					(1,635)				0001
Purchased Call/JSG/JSG3055C$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/29/2022	04/28/2023	05/02/2023	Expire		791,731	245.86				(9,340)					(9,340)				0001
Purchased Call/JSG/JSG3055C$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2023	05/05/2023	Expire		239,827	246.26				(2,934)					(2,934)				0001
Purchased Call/JSG/JSG3054A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2022	01/13/2023	01/17/2023	Expire		226,839	254.24				(249)					(249)				0001
Purchased Call/MAB/MAB213K$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		6,026,988	272.38				(11,466)					(11,466)				0001
Purchased Call/JSG/JSG3050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	05/24/2023	Expire		124,600	238.97				(1,757)					(1,757)				0001
Purchased Call/JSG/JSG3050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2023	05/25/2023	Expire		429,656	240.71				(6,118)					(6,118)				0001
Purchased Call/JSG/JSG3055E$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023	06/02/2023	Expire		262,249	245.81				(3,934)					(3,934)				0001
Purchased Call/JSG/JSG3055E$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2023	06/08/2023	Expire		408,309	245.31				(6,440)					(6,440)				0001
Purchased Call/JSG/JSG3050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2022	05/25/2023	05/30/2023	Expire		620,997	229.49				(8,967)					(8,967)				0001
Purchased Call/JSG/JSG3055E$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2023	06/08/2023	Expire		931,346	232.93				(14,689)					(14,689)				0001
Purchased Call/JSG/JSG3055F$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2023	06/16/2023	Expire		189,217	226.26				(3,112)					(3,112)				0001
Purchased Call/JSG/JSG3055F$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023	06/22/2023	Expire		109,474	225.01				(1,861)					(1,861)				0001
Purchased Call/JSG/JSG3055E$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2022	06/08/2023	06/12/2023	Expire		404,725	231.22				(6,465)					(6,465)				0001
Purchased Call/JSG/JSG3055F$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2023	06/16/2023	Expire		974,459	214.83				(16,025)					(16,025)				0001
Purchased Call/MAB/MAB213S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	04/20/2023	Exercise		14,592,339	270.82		562	182,036	42,772			182,036		(139,264)				0001
Purchased Call/JSG/JSG3055F$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023	06/27/2023	Expire		2,301,706	218.91				(40,262)					(40,262)				0001
Purchased Call/JSG/JSG3055F$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2023	06/29/2023	Expire		730,803	218.84				(13,006)					(13,006)				0001

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Purchased Call/MAB/MAB213SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	03/30/2023	Exercise		12,222,335	265.44			384,132	236,372			384,132		(147,760)				0001
Purchased Call/MAB/MAB213MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	02/28/2023	Expire		13,263,203	271.54				(46,420)					(46,420)				0001
Purchased Call/MAB/MAB213SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2022	07/03/2023	07/06/2023	Exercise		70,443	268.74			2,130	1,521			2,130		(609)				0001
Purchased Call/MAB/MAB213TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023	03/14/2023	Exercise		8,317,985	266.93			181,016	81,444			181,016		(99,573)				0001
Purchased Call/MAB/MAB213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/06/2023	07/10/2023	Exercise		99,968	265.44			3,197	1,907			3,197		(1,290)				0001
Purchased Call/JSG/JSG305GSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2023	07/13/2023	Expire		227,099	230				(4,302)					(4,302)				0001
Purchased Call/JSG/JSG305HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023	07/21/2023	Expire		175,753	233.8				(3,469)					(3,469)				0001
Purchased Call/MAB/MAB213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	02/09/2023	Expire		7,953,116	270.38				(18,770)					(18,770)				0001
Purchased Call/JSG/JSG305HSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2023	07/21/2023	Expire		668,138	221.99				(13,186)					(13,186)				0001
Purchased Call/JSG/JSG305HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2023	08/02/2023	Expire		376,129	224.94				(7,871)					(7,871)				0001
Purchased Call/JSG/JSG3051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023	08/09/2023	Expire		248,823	233.92				(5,350)					(5,350)				0001
Purchased Call/JSG/JSG3051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2023	08/17/2023	Expire		250,873	233.92				(5,607)					(5,607)				0001
Purchased Call/JSG/JSG3051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023	08/08/2023	Expire		1,053,534	224.51				(22,525)					(22,525)				0001
Purchased Call/JSG/JSG3051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/12/2022	08/11/2023	08/15/2023	Expire		1,866,102	233.94				(41,082)					(41,082)				0001
Purchased Call/MAB/MAB213LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	02/10/2023	Expire		6,482,644	270.19				(15,906)					(15,906)				0001
Purchased Call/JSG/JSG3051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	08/18/2023	Expire		195,234	235.03				(4,371)					(4,371)				0001
Purchased Call/JSG/JSG305KS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023	09/07/2023	Expire		119,675	214.23				(2,907)					(2,907)				0001
Purchased Call/JSG/JSG305JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2023	08/30/2023	Expire		569,594	221.04				(13,388)					(13,388)				0001
Purchased Call/JSG/JSG305JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2023	09/01/2023	Expire		554,024	218.45				(13,168)					(13,168)				0001
Purchased Call/JSG/JSG305KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Expire		1,216,407	217.06				(29,394)					(29,394)				0001
Purchased Call/JSG/JSG305LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2023	09/20/2023	Expire		528,493	213.82				(13,476)					(13,476)				0001
Purchased Call/JSG/JSG305LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023	01/20/2023	Exercise		673,329	214.32			1,347	(15,888)			1,347		(17,235)				0001
Purchased Call/MAB/MAB213NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	03/24/2023	Expire		9,102,367	278.25				(47,200)					(47,200)				0001
Purchased Call/JSG/JSG305KST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023	09/19/2023	Expire		80,943	211.84				(2,051)					(2,051)				0001
Purchased Call/JSG/JSG305LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023	09/27/2023	Expire		275,420	205.92				(7,192)					(7,192)				0001
Purchased Call/MAB/MAB213LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	02/15/2023	Expire		5,876,035	270.37				(17,082)					(17,082)				0001
Purchased Call/JSG/JSG305MS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023	10/05/2023	Expire		292,496	204.69				(7,844)					(7,844)				0001
Purchased Call/JSG/JSG305MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Expire		911,075	205.49				(24,905)					(24,905)				0001
Purchased Call/MAB/MAB213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/14/2023	02/16/2023	Expire		6,198,480	271.2				(18,221)					(18,221)				0001
Purchased Call/JSG/JSG305MSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	10/12/2023	Expire		490,174	208.01				(13,480)					(13,480)				0001

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Purchased Call/JSG/JSG305N8R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2022	10/13/2023	10/17/2023	Expire		77,344	209.48				(2,149)					(2,149)			0001
Purchased Call/MAB/MAB213N8K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	03/30/2023	Expire		11,621,397	279.3				(61,660)					(61,660)			0001
Purchased Call/JSG/JSG305N83	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2023	10/20/2023	Expire		577,893	210.46				(16,297)					(16,297)			0001
Purchased Call/JSG/JSG305NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023	10/26/2023	Expire		238,961	210.46				(6,878)					(6,878)			0001
Purchased Call/JSG/JSG305NSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023	10/31/2023	Expire		137,645	210.46				(4,024)					(4,024)			0001
Purchased Call/JSG/JSG305NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023	11/01/2023	Expire		675,797	210.46				(19,791)					(19,791)			0001
Purchased Call/JSG/JSG305NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023	11/02/2023	Expire		123,588	213				(3,631)					(3,631)			0001
Purchased Call/JSG/JSG3050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2023	11/08/2023	Expire		380,084	213				(11,421)					(11,421)			0001
Purchased Call/JSG/JSG3050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2023	11/10/2023	Expire		195,649	213				(5,917)					(5,917)			0001
Purchased Call/JSG/JSG3050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2023	11/15/2023	Expire		113,907	213				(3,510)					(3,510)			0001
Purchased Call/MAB/MAB2130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/07/2022	04/06/2023	04/10/2023	Expire		4,767,224	278.15				(28,026)					(28,026)			0001
Purchased Call/JSG/JSG305PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023	11/22/2023	Expire		417,825	217.58				(13,124)					(13,124)			0001
Purchased Call/JSG/JSG305PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2023	12/01/2023	Expire		230,974	218.82				(7,457)					(7,457)			0001
Purchased Call/MAB/MAB213YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2022	10/12/2023	03/16/2023	Exercise		14,174,298	263.97			303,512	65,233			303,512		(238,279)			0001
Purchased Call/JSG/JSG305PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023	11/29/2023	Expire		225,054	215.64				(7,222)					(7,222)			0001
Purchased Call/JSG/JSG305PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2023	12/06/2023	Expire		146,920	221.2				(4,815)					(4,815)			0001
Purchased Call/JSG/JSG3050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	12/07/2023	Expire		336,553	215.44				(11,062)					(11,062)			0001
Purchased Call/JSG/JSG305RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023	12/19/2023	Expire		1,062,968	206.79				(36,169)					(36,169)			0001
Purchased Call/JSG/JSG3050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	12/12/2023	Expire		166,032	216.33				(5,521)					(5,521)			0001
Purchased Call/JSG/JSG3050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023	12/19/2023	Expire		394,664	212.87				(13,430)					(13,430)			0001
Purchased Call/JSG/JSG305RSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2023	04/19/2023	Exercise		1,634,062	207.63			1,189	(55,858)			1,189		(57,047)			0001
Purchased Call/JSG/JSG305RSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023	12/22/2023	Expire		87,157	207.03				(2,992)					(2,992)			0001
Purchased Call/JSG/JSG305RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023	01/03/2024	Expire		268,411	211.07				(9,448)					(9,448)			0001
Purchased Call/MAB/MAB2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	04/17/2023	Expire		8,500,227	279.53		.72		(50,788)					(50,788)			0001
Purchased Call/MAB/MAB2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2023	04/19/2023	Expire		7,263,710	278.9				(46,406)					(46,406)			0001
Purchased Call/MAB/MAB213MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2023	03/10/2023	Expire		12,977,931	283.34				(49,722)					(49,722)			0001
Purchased Call/MAB/MAB213MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	03/15/2023	Expire		4,928,784	280.25				(20,322)					(20,322)			0001
Purchased Call/MAB/MAB213MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2022	03/16/2023	03/20/2023	Expire		8,606,052	277.84				(41,177)					(41,177)			0001
Purchased Call/MAB/MAB2132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023	03/15/2023	Exercise		12,730,131	263.29			166,205	(64,236)			166,205		(230,441)			0001
Purchased Call/MAB/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2023	04/20/2023	Expire		9,267,083	279.12				(60,073)					(60,073)			0001

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Purchased Call/MAB/MAB213NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		11,966,844	278.73				(65,341)				(65,341)				0001
Purchased Call/MAB/MAB213TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	04/06/2023	Exercise		16,619,725	266.51			509,029	306,449			509,029	(202,580)				0001
Purchased Call/MAB/MAB213NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	04/04/2023	Expire		12,780,873	278.17				(71,621)				(71,621)				0001
Purchased Call/MAB/MAB2132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2022	10/24/2023	10/26/2023	Exercise		97,254	263.04			921	(1,032)			921	(1,952)				0001
Purchased Call/MAB/MAB2132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	05/04/2023	Exercise		12,764,171	263.63		3,625	40,820	(210,005)			40,820	(250,825)				0001
Purchased Call/MAB/MAB213ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	03/15/2023	Exercise		18,207,532	265.03			106,566	(236,104)			106,566	(342,670)				0001
Purchased Call/MAB/MAB2130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023	04/26/2023	Expire		5,996,526	276.52				(39,443)				(39,443)				0001
Purchased Call/MAB/MAB213PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	05/09/2023	05/11/2023	Expire		99,966	273.4				(826)				(826)				0001
Purchased Call/MAB/MAB3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023	04/19/2023	Exercise		10,724,894	264.99			101,392	(108,466)			101,392	(209,859)				0001
Purchased Call/MAB/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023	11/09/2023	Exercise		149,950	265.62			454	(2,342)			454	(2,796)				0001
Purchased Call/MAB/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	03/16/2023	Exercise		20,466,613	267.69			14,145	(371,910)			14,145	(386,054)				0001
Purchased Call/MAB/MAB213TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	04/28/2023	Exercise		10,098,400	268.95			270,084	141,622			270,084	(128,462)				0001
Purchased Call/MAB/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2022	05/19/2023	05/23/2023	Expire		9,182,529	274.54				(80,184)				(80,184)				0001
Purchased Call/MAB/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2022	04/21/2023	04/25/2023	Expire		7,869,001	278.14				(48,447)				(48,447)				0001
Purchased Call/MAB/MAB2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	04/25/2023	Expire		14,014,433	276.52				(94,204)				(94,204)				0001
Purchased Call/MAB/MAB213PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2022	04/26/2023	04/28/2023	Expire		11,230,603	275.14				(80,508)				(80,508)				0001
Purchased Call/MAB/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	06/01/2023	Expire		12,351,644	275.57				(114,832)				(114,832)				0001
Purchased Call/MAB/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023	06/13/2023	Expire		7,459,159	276.32				(65,387)				(65,387)				0001
Purchased Call/MAB/MAB213RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/05/2023	Exercise		19,276,161	276.3			206	(186,601)			206	(186,807)				0001
Purchased Call/MAB/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	06/21/2023	Exercise		8,951,426	273.52			114,565	30,784			114,565	(83,781)				0001
Purchased Call/MAB/MAB213RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		31,244,098	272.12			561,757	246,226			561,757	(315,531)				0001
Purchased Call/MAB/MAB213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2023	05/04/2023	Expire		11,897,400	274.93				(90,704)				(90,704)				0001
Purchased Call/MAB/MAB3131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	04/17/2023	Exercise		16,496,521	268.11			92,403	(223,509)			92,403	(315,912)				0001
Purchased Call/MAB/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	05/17/2023	Expire		8,572,666	273.05				(74,008)				(74,008)				0001
Purchased Call/MAB/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2022	05/18/2023	05/22/2023	Expire		10,734,536	273.5				(94,644)				(94,644)				0001
Purchased Call/MAB/MAB213SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023	06/05/2023	Exercise		11,947,982	270.57			151,540	30,292			151,540	(121,249)				0001
Purchased Call/MAB/MAB3131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2023	04/14/2023	Exercise		13,101,767	268.2			138,529	(115,012)			138,529	(253,541)				0001
Purchased Call/MAB/MAB2131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2021	01/04/2023	01/06/2023	Expire		10,904,026	265.23				(1,428)				(1,428)				0001
Purchased Call/MAB/MAB3131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	03/15/2023	Exercise		10,717,862	266.61			50,742	(172,039)			50,742	(222,780)				0001
Purchased Call/MAB/MAB2131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2021	01/13/2023	01/17/2023	Expire		3,604,634	266.22				(1,895)				(1,895)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB2131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2021	01/13/2023	01/17/2023	Expire		6,101,758	265.71				(3,306)					(3,306)				0001
Purchased Call/MAB/MAB2131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	01/25/2023	Expire		4,214,110	266.09				(4,050)					(4,050)				0001
Purchased Call/MAB/MAB213SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	04/19/2023	Exercise		15,382,940	268.74			417,683	249,085			417,683		(168,597)				0001
Purchased Call/MAB/MAB2132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2021	01/25/2023	01/27/2023	Expire		9,265,910	267.3				(9,513)					(9,513)				0001
Purchased Call/MAB/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	06/06/2023	Expire		7,794,380	275.9				(74,370)					(74,370)				0001
Purchased Call/MAB/MAB2132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/29/2021	01/27/2023	01/31/2023	Exercise		4,074,325	263.11			44,672	39,655			44,672		(5,017)				0001
Purchased Call/MAB/MAB2132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2021	02/10/2023	02/14/2023	Expire		6,240,553	268.81				(11,003)					(11,003)				0001
Purchased Call/MAB/MAB3132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	03/06/2023	Exercise		14,725,226	267.87			146,750	(127,811)			146,750		(274,560)				0001
Purchased Call/MAB/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/08/2023	Expire		15,131,405	276.3				(143,391)					(143,391)				0001
Purchased Call/MAB/MAB2133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2021	02/16/2023	02/21/2023	Expire		2,715,847	269.68				(5,451)					(5,451)				0001
Purchased Call/MAB/MAB213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023	08/07/2023	Exercise		12,393,222	269.94			109,942	(57,672)			109,942		(167,613)				0001
Purchased Call/MAB/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Expire		14,991,853	276.46				(138,000)					(138,000)				0001
Purchased Call/MAB/MAB2133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2021	02/22/2023	02/24/2023	Expire		9,933,580	269.62				(22,329)					(22,329)				0001
Purchased Call/MAB/MAB2133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2021	02/24/2023	02/25/2023	Exercise		11,376,385	268.44			11,015	(15,014)			11,015		(26,028)				0001
Purchased Call/MAB/MAB213VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2023	04/28/2023	Exercise		11,878,153	269.93			2,886	(142,218)			2,886		(145,105)				0001
Purchased Call/MAB/MAB2133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2021	02/28/2023	03/02/2023	Expire		10,150,893	266.09				(26,457)					(26,457)				0001
Purchased Call/MAB/MAB213VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023	04/04/2023	Exercise		9,338,828	269.41			12,606	(114,705)			12,606		(127,311)				0001
Purchased Call/MAB/MAB213SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Exercise		20,692,913	270.6			260,185	41,683			260,185		(218,501)				0001
Purchased Call/MAB/MAB2133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2021	03/03/2023	03/07/2023	Expire		4,011,356	267.12				(10,612)					(10,612)				0001
Purchased Call/MAB/MAB3132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	03/03/2023	Exercise		16,245,175	260.4		2,541	741,871	391,732			741,871		(350,139)				0001
Purchased Call/MAB/MAB213TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2022	07/18/2023	04/25/2023	Exercise		12,734,144	267.83			364,639	201,247			364,639		(163,392)				0001
Purchased Call/MAB/MAB2134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2021	03/10/2023	03/14/2023	Expire		5,779,830	267.27				(17,697)					(17,697)				0001
Purchased Call/MAB/MAB213TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	04/07/2023	Exercise		10,574,931	267.99		2,131	269,560	129,523			269,560		(140,036)				0001
Purchased Call/MAB/MAB2134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/12/2021	03/13/2023	03/15/2023	Expire		4,037,123	268.22				(12,542)					(12,542)				0001
Purchased Call/MAB/MAB2134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2021	03/17/2023	03/21/2023	Expire		9,172,413	267.56				(29,933)					(29,933)				0001
Purchased Call/MAB/MAB213IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023	02/28/2023	Exercise		16,788,668	268.29			242,700	4,923			242,700		(237,777)				0001
Purchased Call/MAB/MAB2134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2021	03/17/2023	03/21/2023	Expire		6,611,194	267.28				(21,666)					(21,666)				0001
Purchased Call/MAB/MAB2134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2021	03/20/2023	03/22/2023	Expire		4,977,842	267.28				(17,190)					(17,190)				0001
Purchased Call/MAB/MAB213SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	03/01/2023	Exercise		11,637,589	268.53			322,764	203,144			322,764		(119,620)				0001
Purchased Call/MAB/MAB2135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/26/2021	03/27/2023	03/29/2023	Expire		4,506,606	267.18				(17,024)					(17,024)				0001

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Purchased Call/MAB/MAB2135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	04/03/2023	04/05/2023	Expire		8,952,086	268.06				(37,020)					(37,020)				0001
Purchased Call/MAB/MAB2135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2021	04/12/2023	04/14/2023	Expire		11,298,525	268.84				(51,076)					(51,076)				0001
Purchased Call/MAB/MAB2136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	04/19/2023	Expire		10,313,129	270.76				(47,962)					(47,962)				0001
Purchased Call/MAB/MAB2136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2021	04/21/2023	04/25/2023	Expire		5,421,263	269.2				(26,606)					(26,606)				0001
Purchased Call/MAB/MAB2137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2021	05/10/2023	05/12/2023	Expire		11,505,006	273.11				(61,832)					(61,832)				0001
Purchased Call/MAB/MAB2138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2021	06/01/2023	06/05/2023	Expire		8,711,535	273.25				(58,468)					(58,468)				0001
Purchased Call/MAB/MAB2138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2021	06/02/2023	06/06/2023	Expire		5,044,897	273.84				(33,855)					(33,855)				0001
Purchased Call/MAB/MAB2138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2023	06/08/2023	Exercise		15,330,600	273.84			3,650	(101,460)			3,650		(105,110)				0001
Purchased Call/MAB/MAB2138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2023	06/07/2023	Expire		7,776,430	273.84				(52,956)					(52,956)				0001
Purchased Call/MAB/MAB2138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2021	06/09/2023	06/13/2023	Expire		8,728,185	274.48				(62,179)					(62,179)				0001
Purchased Call/MAB/MAB213WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/05/2023	03/15/2023	Exercise		7,596,107	266.14			198,004	87,104			198,004		(110,900)				0001
Purchased Call/MAB/MAB213WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	03/03/2023	Exercise		21,683,196	266.14			578,384	257,631			578,384		(320,754)				0001
Purchased Call/MAB/MAB2139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2021	06/15/2023	06/20/2023	Exercise		6,118,894	275.16			36,085	(6,437)			36,085		(42,521)				0001
Purchased Call/MAB/MAB2139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2021	06/16/2023	06/21/2023	Exercise		6,886,732	274.31			67,854	18,079			67,854		(49,776)				0001
Purchased Call/MAB/MAB2139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2021	06/21/2023	06/23/2023	Exercise		8,809,669	272.57			113,253	44,900			113,253		(68,354)				0001
Purchased Call/MAB/MAB213TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/07/2023	07/11/2023	Exercise		105,260	266.93			2,560	1,454			2,560		(1,106)				0001
Purchased Call/MAB/MAB2139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2021	06/22/2023	06/26/2023	Exercise		6,548,391	273.79			30,627	(19,133)			30,627		(49,760)				0001
Purchased Call/MAB/MAB2139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023	06/27/2023	Expire		6,370,363	274.63				(48,607)					(48,607)				0001
Purchased Call/MAB/MAB2139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2021	06/30/2023	07/05/2023	Exercise		8,139,098	274.76			38,583	(26,692)			38,583		(65,275)				0001
Purchased Call/MAB/MAB213USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	05/16/2023	Exercise		12,011,599	269.63			278,278	124,196			278,278		(154,083)				0001
Purchased Call/MAB/MAB213USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	05/04/2023	Exercise		13,408,847	268.76			246,860	64,347			246,860		(182,513)				0001
Purchased Call/MAB/MAB213ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2023	07/11/2023	Expire		6,944,172	276.83				(57,364)					(57,364)				0001
Purchased Call/MAB/MAB213ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2021	07/13/2023	07/17/2023	Expire		5,830,796	277.04				(49,209)					(49,209)				0001
Purchased Call/MAB/MAB213ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023	07/20/2023	Expire		7,824,581	276.43				(68,384)					(68,384)				0001
Purchased Call/MAB/MAB213BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/23/2021	07/20/2023	07/24/2023	Expire		596,655	276.17				(6,300)					(6,300)				0001
Purchased Call/MAB/MAB213BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2023	08/03/2023	Expire		8,283,383	280.59				(77,538)					(77,538)				0001
Purchased Call/MAB/MAB213BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2021	08/04/2023	08/08/2023	Expire		6,896,210	281.22				(63,726)					(63,726)				0001
Purchased Call/MAB/MAB213TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/10/2023	07/12/2023	Exercise		102,647	266.93			2,237	1,148			2,237		(1,089)				0001
Purchased Call/MAB/MAB213TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023	04/06/2023	Exercise		11,123,539	268.39			294,535	152,006			294,535		(142,529)				0001
Purchased Call/MAB/MAB213US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2022	07/27/2023	03/10/2023	Exercise		11,776,577	269.24			307,007	155,733			307,007		(151,274)				0001

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Purchased Call/MAB/MAB213CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023	08/17/2023	Expire		8,236,389	280.18				(80,838)					(80,838)				0001
Purchased Call/MAB/MAB213USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	04/25/2023	Exercise		9,654,457	269.38			116,339	(19,722)			116,339		(136,061)				0001
Purchased Call/MAB/MAB213CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2023	04/06/2023	Exercise		6,778,272	278.76			145	(67,373)			145		(67,518)				0001
Purchased Call/MAB/MAB213XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023	03/02/2023	Exercise		15,802,903	261.75			408,536	115,632			408,536		(292,904)				0001
Purchased Call/MAB/MAB213CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2021	08/18/2023	08/22/2023	Expire		9,366,653	277.86				(96,647)					(96,647)				0001
Purchased Call/MAB/MAB213CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/20/2021	08/18/2023	08/22/2023	Expire		6,286,639	278.18				(66,017)					(66,017)				0001
Purchased Call/MAB/MAB213XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2022	09/26/2023	09/28/2023	Exercise		256,914	261.75			6,576	2,190			6,576		(4,385)				0001
Purchased Call/MAB/MAB213DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2021	08/31/2023	08/01/2023	Exercise		6,309,214	280.3			308	(67,806)			308		(68,113)				0001
Purchased Call/MAB/MAB213US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	04/06/2023	Exercise		18,980,277	269.66			453,052	209,388			453,052		(243,663)				0001
Purchased Call/MAB/MAB213DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/03/2021	09/05/2023	09/07/2023	Expire		9,396,578	280.91				(101,143)					(101,143)				0001
Purchased Call/MAB/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2023	09/22/2023	Expire		5,840,761	278.11				(66,334)					(66,334)				0001
Purchased Call/MAB/MAB213ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023	04/06/2023	Exercise		9,820,457	278.65			621	(113,728)			621		(114,349)				0001
Purchased Call/MAB/MAB213YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2022	09/29/2023	10/03/2023	Exercise		124,348	262.83			2,270	7			2,270		(2,263)				0001
Purchased Call/MAB/MAB213YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	03/06/2023	Exercise		14,494,565	265.68			12,523	(229,797)			12,523		(242,320)				0001
Purchased Call/MAB/MAB213ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023	04/06/2023	Exercise		6,037,991	278.65			225	(70,198)			225		(70,423)				0001
Purchased Call/MAB/MAB213ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2021	09/27/2023	09/29/2023	Expire		12,823,306	279.23				(140,043)					(140,043)				0001
Purchased Call/MAB/MAB213USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	04/06/2023	Exercise		12,318,934	269.12			138,582	(26,004)			138,582		(164,586)				0001
Purchased Call/MAB/MAB213USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2022	08/04/2023	08/08/2023	Exercise		284,222	269.12			3,160	(585)			3,160		(3,744)				0001
Purchased Call/MAB/MAB213VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	06/30/2023	Exercise		16,033,782	270.65			28,212	(179,802)			28,212		(208,014)				0001
Purchased Call/MAB/MAB213ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2023	07/28/2023	Exercise		5,663,835	277.78			1,123	(62,701)			1,123		(63,824)				0001
Purchased Call/MAB/MAB213VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2022	08/11/2023	08/15/2023	Exercise		124,959	269.94			1,104	(700)			1,104		(1,803)				0001
Purchased Call/MAB/MAB213VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023	04/24/2023	Exercise		10,289,592	270.58			2,847	(122,932)			2,847		(125,779)				0001
Purchased Call/MAB/MAB213ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	10/03/2023	Expire		3,117,635	276.23				(36,765)					(36,765)				0001
Purchased Call/MAB/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2023	07/28/2023	Exercise		10,020,946	275.81			692	(118,068)			692		(118,760)				0001
Purchased Call/MAB/MAB213YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	04/03/2023	Exercise		16,290,422	264.98			192,122	(73,263)			192,122		(265,384)				0001
Purchased Call/MAB/MAB213VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	07/27/2023	Exercise		9,882,561	270.39			1,284	(116,927)			1,284		(118,211)				0001
Purchased Call/MAB/MAB213SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2021	10/06/2023	10/11/2023	Expire		8,968,038	274.72				(110,749)					(110,749)				0001
Purchased Call/MAB/MAB213VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2022	08/18/2023	08/22/2023	Expire		74,976	270.58				(961)					(961)				0001
Purchased Call/MAB/MAB213VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023	04/20/2023	Exercise		16,665,446	269.58			17,526	(218,407)			17,526		(235,933)				0001
Purchased Call/MAB/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	10/12/2023	Expire		7,720,177	274.84				(96,372)					(96,372)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213IIS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2022	08/31/2023	04/06/2023	Exercise		13,754,374	267.66			272,182	79,021			272,182		(193,161)				0001
Purchased Call/MAB/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/08/2021	10/09/2023	10/11/2023	Expire		6,174,175	274.84				(75,555)					(75,555)				0001
Purchased Call/MAB/MAB213YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2022	08/22/2023	08/24/2023	Expire		88,367	269.93				(1,221)					(1,221)				0001
Purchased Call/MAB/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2021	10/13/2023	08/02/2023	Exercise		6,329,907	275.69			837	(83,160)			837		(83,997)				0001
Purchased Call/MAB/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/18/2021	10/18/2023	10/20/2023	Expire		8,638,761	277.07				(111,154)					(111,154)				0001
Purchased Call/MAB/MAB213YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/14/2022	10/16/2023	04/14/2023	Exercise		11,764,122	264.21			189,347	(10,575)			189,347		(199,922)				0001
Purchased Call/MAB/MAB213GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/29/2021	10/27/2023	10/31/2023	Expire		5,169,533	278.17				(69,227)					(69,227)				0001
Purchased Call/MAB/MAB213YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/14/2022	10/13/2023	03/22/2023	Exercise		19,581,905	264.21		2,429	335,630	244			335,630		(335,386)				0001
Purchased Call/MAB/MAB213GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/12/2021	11/10/2023	11/14/2023	Expire		7,468,358	279.91		609		(98,385)					(98,385)				0001
Purchased Call/MAB/MAB213GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/12/2021	11/13/2023	11/15/2023	Expire		7,281,730	279.91				(98,733)					(98,733)				0001
Purchased Call/MAB/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2021	11/17/2023	04/06/2023	Exercise		6,604,042	280.06			192	(90,739)			192		(90,931)				0001
Purchased Call/MAB/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/19/2021	11/17/2023	11/21/2023	Expire		4,893,521	280.32				(64,792)					(64,792)				0001
Purchased Call/MAB/MAB213HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/26/2021	11/28/2023	08/03/2023	Exercise		4,480,042	275.62			770	(58,825)			770		(59,594)				0001
Purchased Call/MAB/MAB213ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/18/2022	10/18/2023	04/06/2023	Exercise		17,365,206	263.52			298,511	(9,748)			298,511		(308,259)				0001
Purchased Call/MAB/MAB213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/26/2021	11/27/2023	07/21/2023	Exercise		4,400,337	275.62			878	(61,491)			878		(62,369)				0001
Purchased Call/MAB/MAB213IISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2022	09/07/2023	03/10/2023	Exercise		14,697,034	264.55			442,621	205,385			442,621		(237,236)				0001
Purchased Call/MAB/MAB213ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2022	08/31/2023	09/05/2023	Exercise		182,125	267.66			3,588	1,483			3,588		(2,105)				0001
Purchased Call/MAB/MAB213ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/09/2022	09/08/2023	04/12/2023	Exercise		16,742,201	267.59		1,265	281,349	31,484			281,349		(249,865)				0001
Purchased Call/MAB/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/01/2021	12/01/2023	04/06/2023	Exercise		5,546,845	273.62			1,294	(76,341)			1,294		(77,635)				0001
Purchased Call/MAB/MAB213IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2022	09/12/2023	03/03/2023	Exercise		15,125,878	269.37			138,026	(40,622)			138,026		(178,648)				0001
Purchased Call/MAB/MAB213IISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2022	09/08/2023	09/12/2023	Exercise		487,526	266.34			10,445	1,102			10,445		(9,344)				0001
Purchased Call/MAB/MAB213XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2022	09/15/2023	04/06/2023	Exercise		12,821,699	267.02			282,681	108,789			282,681		(173,893)				0001
Purchased Call/MAB/MAB2131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/08/2021	12/08/2023	12/12/2023	Expire		5,691,403	276.13				(83,682)					(83,682)				0001
Purchased Call/MAB/MAB2131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/10/2021	12/12/2023	12/14/2023	Expire		5,021,501	276.49				(74,278)					(74,278)				0001
Purchased Call/MAB/MAB213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/04/2022	01/04/2023	01/06/2023	Expire		5,837,373	275.45				(991)					(991)				0001
Purchased Call/MAB/MAB213IISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/02/2022	08/30/2023	09/01/2023	Exercise		289,903	267.97			5,036	1,297			5,036		(3,739)				0001
Purchased Call/MAB/MAB213ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/13/2022	09/13/2023	07/06/2023	Exercise		15,082,659	269.39			131,417	(65,030)			131,417		(196,447)				0001
Purchased Call/MAB/MAB213KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/18/2022	01/18/2023	01/20/2023	Expire		8,392,517	271.51				(8,908)					(8,908)				0001
Purchased Call/MAB/MAB213KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/19/2022	01/19/2023	01/23/2023	Expire		6,073,028	271.71				(6,669)					(6,669)				0001
Purchased Call/MAB/MAB2132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2022	10/25/2023	10/27/2023	Exercise		94,237	263.72			530	(1,249)			530		(1,780)				0001

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Purchased Call/MAB/MAB213XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/24/2022	01/24/2023	01/26/2023	Expire		9,975,937	269.72				(14,569)					(14,569)				0001
Purchased Call/MAB/MAB213XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	03/16/2023	Exercise		18,440,864	266.07			388,747	107,556			388,747		(281,191)				0001
Purchased Call/MAB/MAB213XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	01/31/2023	Expire		11,070,754	269.36				(18,460)					(18,460)				0001
Purchased Call/MAB/MAB213XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/21/2023	09/25/2023	Exercise		106,421	265.14			1,885	395			1,885		(1,491)				0001
Purchased Call/MAB/MAB213YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/03/2022	10/03/2023	03/08/2023	Exercise		17,398,021	262.71			163,550	(163,038)			163,550		(326,588)				0001
Purchased Call/MAB/MAB213ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	03/27/2023	Exercise		19,031,030	263.63		7,360	67,360	(282,234)			67,360		(349,593)				0001
Purchased Call/MAB/MAB213XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2022	02/01/2023	02/03/2023	Expire		6,717,494	270.86				(13,124)					(13,124)				0001
Purchased Call/MAB/MAB213LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2023	02/17/2023	Expire		8,289,794	271.11				(25,004)					(25,004)				0001
Purchased Call/MAB/MAB213LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	02/23/2023	Expire		6,523,188	272.11				(21,371)					(21,371)				0001
Purchased Call/MAB/MAB213YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	04/04/2023	Exercise		12,005,044	265.68			17,671	(176,756)			17,671		(194,427)				0001
Purchased Call/MAB/MAB213YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	04/12/2023	Exercise		10,726,734	265.94			6,308	(162,059)			6,308		(168,366)				0001
Purchased Call/MAB/MAB213YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	03/16/2023	Exercise		16,099,541	264.24		3,289	271,704	2,532			271,704		(269,172)				0001
Purchased Call/MAB/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	05/09/2023	Exercise		15,521,887	264.66			120,753	(181,726)			120,753		(302,478)				0001
Purchased Call/MAB/MAB213XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	03/07/2023	Exercise		18,171,701	263.45			405,146	109,386			405,146		(295,760)				0001
Purchased Call/MAB/MAB213MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2022	03/06/2023	03/08/2023	Expire		5,524,853	279.73				(26,192)					(26,192)				0001
Purchased Call/MAB/MAB213ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	03/06/2023	Exercise		17,796,442	263.7			345,637	28,579			345,637		(317,058)				0001
Purchased Call/MAB/MAB213MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	03/14/2023	Expire		12,775,528	280.25		2		(53,054)					(53,054)				0001
Purchased Call/MAB/MAB213XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023	03/02/2023	Exercise		16,936,000	261.44			441,057	131,957			441,057		(309,100)				0001
Purchased Call/MAB/MAB213ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	03/01/2023	Exercise		14,295,369	263.04			142,868	(119,772)			142,868		(262,640)				0001
Purchased Call/MAB/MAB213NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/20/2023	03/22/2023	Expire		5,574,782	278.65				(26,888)					(26,888)				0001
Purchased Call/MAB/MAB213ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	04/20/2023	Exercise		17,735,089	263.72			110,786	(217,586)			110,786		(328,372)				0001
Purchased Call/MAB/MAB213ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	04/21/2023	Exercise		17,723,557	264.37			20,856	(311,899)			20,856		(332,755)				0001
Purchased Call/MAB/MAB213ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	04/06/2023	Exercise		18,701,773	264.5			71,964	(279,805)			71,964		(351,769)				0001
Purchased Call/MAB/MAB3131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	03/07/2023	Exercise		16,192,193	267			206,534	(120,295)			206,534		(326,829)				0001
Purchased Call/MAB/MAB213XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2022	09/28/2023	03/22/2023	Exercise		12,438,577	261.73			295,455	69,854			295,455		(225,601)				0001
Purchased Call/MAB/MAB213PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2022	05/01/2023	05/03/2023	Expire		8,311,823	275.58				(60,845)					(60,845)				0001
Purchased Call/MAB/MAB213PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2022	05/04/2023	05/08/2023	Expire		8,473,377	275.64				(62,980)					(62,980)				0001
Purchased Call/MAB/MAB3132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	04/14/2023	Exercise		18,343,981	267.5		997	128,609	(233,802)			128,609		(362,411)				0001
Purchased Call/MAB/MAB213PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2022	05/05/2023	05/09/2023	Expire		8,180,585	275.97				(58,912)					(58,912)				0001
Purchased Call/MAB/MAB213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023	05/11/2023	Expire		10,639,933	273.4				(84,781)					(84,781)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	03/08/2023	Exercise		17,539,522	264.17		2,120	456,328	96,924			456,328		(359,404)				0001
Purchased Call/MAB/MAB213YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2022	09/29/2023	03/15/2023	Exercise		14,526,968	261.71			332,960	84,529			332,960		(248,431)				0001
Purchased Call/MAB/MAB3132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	03/06/2023	Exercise		15,444,983	264.17		1,731	358,556	66,725			358,556		(291,832)				0001
Purchased Call/MAB/MAB213YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	03/14/2023	Exercise		15,629,358	265.17			14,809	(244,273)			14,809		(259,081)				0001
Purchased Call/MAB/MAB2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Expire		19,234,227	273.05				(157,629)					(157,629)				0001
Purchased Call/MAB/MAB3132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	03/23/2023	Exercise		21,422,845	263.65			655,133	242,600			655,133		(412,533)				0001
Purchased Call/MAB/MAB213YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023	10/04/2023	Exercise		59,427	261.71			1,207	(68)			1,207		(1,275)				0001
Purchased Call/MAB/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2022	11/06/2023	11/08/2023	Exercise		297,400	264.99			2,699	(3,277)			2,699		(5,975)				0001
Purchased Call/MAB/MAB3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	05/11/2023	Exercise		22,866,057	267.43			134,760	(305,968)			134,760		(440,728)				0001
Purchased Call/MAB/MAB3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	03/01/2023	Exercise		16,671,155	267.36			127,202	(197,741)			127,202		(324,943)				0001
Purchased Call/MAB/MAB3131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	05/15/2023	Exercise		13,033,403	267.36			89,750	(169,384)			89,750		(259,134)				0001
Purchased Call/MAB/MAB3132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023	03/06/2023	Exercise		22,309,417	260.15		72,171	972,557	535,795			972,557		(436,762)				0001
Purchased Call/MAB/MAB213YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023	04/10/2023	Exercise		15,582,508	264.25		3,698	268,141	8,115			268,141		(260,025)				0001
Purchased Call/MAB/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023	06/12/2023	Expire		13,497,983	276.34				(119,840)					(119,840)				0001
Purchased Call/MAB/MAB2132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	03/06/2023	Exercise		14,731,511	262.77			133,133	(150,699)			133,133		(283,832)				0001
Purchased Call/MAB/MAB213ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	03/07/2023	Exercise		14,778,441	262.77			168,745	(97,024)			168,745		(265,768)				0001
Purchased Call/MAB/MAB3131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	04/21/2023	Exercise		10,623,543	267.8			70,233	(141,731)			70,233		(211,964)				0001
Purchased Call/MAB/MAB3131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023	04/12/2023	Exercise		16,650,148	267.33			166,519	(173,191)			166,519		(339,710)				0001
Purchased Call/MAB/MAB3131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023	03/10/2023	Exercise		16,562,300	267.19			113,329	(219,006)			113,329		(332,335)				0001
Purchased Call/MAB/MAB3131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2022	12/07/2023	04/04/2023	Exercise		12,939,541	266.69			149,381	(115,066)			149,381		(264,446)				0001
Purchased Call/MAB/MAB3132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/09/2022	12/11/2023	05/11/2023	Exercise		13,931,125	267.09			55,821	(239,113)			55,821		(294,934)				0001
Purchased Call/MAB/MAB213SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	03/06/2023	Exercise		16,159,525	266.42			570,869	386,120			570,869		(184,749)				0001
Purchased Call/MAB/MAB213ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2022	10/26/2023	05/01/2023	Exercise		17,595,940	264.51		2,561	6,295	(309,606)			6,295		(315,901)				0001
Purchased Call/MAB/MAB213SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	03/10/2023	Exercise		15,881,620	266.93			383,752	197,785			383,752		(185,967)				0001
Purchased Call/MAB/MAB213YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	04/19/2023	Exercise		13,996,448	265.75			420,677	243,079			420,677		(177,598)				0001
Purchased Call/MAB/MAB3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023	03/06/2023	Exercise		19,369,030	265.46		2,143	89,172	(297,921)			89,172		(387,092)				0001
Purchased Call/MAB/MAB213TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023	06/09/2023	Exercise		12,807,111	266.51			390,982	209,647			390,982		(181,335)				0001
Purchased Call/MAB/MAB213TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	04/18/2023	Exercise		15,071,340	267.44			512,167	313,620			512,167		(198,547)				0001
Purchased Call/MAB/MAB213TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023	03/10/2023	Exercise		10,509,324	268.55		2,008	290,024	151,240			290,024		(138,784)				0001
Purchased Call/MAB/MAB213TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	04/06/2023	Exercise		16,523,115	268.55			389,695	180,196			389,695		(209,499)				0001

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Purchased Call/MAB/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	05/05/2023	Exercise		15,784,831	267.25			30,225	(275,044)			30,225		(305,269)				0001
Purchased Call/MAB/MAB213TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	06/02/2023	Exercise		14,448,038	269.14			372,478	189,465			372,478		(183,014)				0001
Purchased Call/MAB/MAB3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023	02/28/2023	Exercise		16,120,700	267.18			128,481	(187,214)			128,481		(315,695)				0001
Purchased Call/MAB/MAB213US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023	03/14/2023	Exercise		10,120,006	269.27			255,094	124,831			255,094		(130,263)				0001
Purchased Call/MAB/MAB3131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2022	11/21/2023	04/20/2023	Exercise		18,788,515	267.31			144,386	(233,024)			144,386		(377,409)				0001
Purchased Call/MAB/MAB213USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2022	08/03/2023	06/08/2023	Exercise		11,925,392	268.83			150,506	(14,915)			150,506		(165,422)				0001
Purchased Call/MAB/MAB3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	03/09/2023	Exercise		4,648,266	267.8			35,545	(55,729)			35,545		(91,274)				0001
Purchased Call/MAB/MAB3131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	04/06/2023	Exercise		10,310,090	268.11		2,106	69,294	(132,793)			69,294		(202,087)				0001
Purchased Call/MAB/MAB213USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2022	07/27/2023	07/31/2023	Exercise		74,975	269.24			1,963	1,030			1,963		(933)				0001
Purchased Call/MAB/MAB213USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	05/22/2023	Exercise		12,009,010	269.12			159,489	(14,018)			159,489		(173,507)				0001
Purchased Call/MAB/MAB213USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023	04/25/2023	Exercise		14,770,667	269.04			173,151	(38,843)			173,151		(211,994)				0001
Purchased Call/MAB/MAB213USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/08/2023	08/10/2023	Exercise		299,901	269.04			3,440	(699)			3,440		(4,139)				0001
Purchased Call/MAB/MAB213USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/07/2023	08/09/2023	Exercise		86,582	269.12			1,149	(36)			1,149		(1,185)				0001
Purchased Call/MAB/MAB3131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	03/02/2023	Exercise		16,578,721	267.42		1,093	189,369	(144,741)			189,369		(334,110)				0001
Purchased Call/MAB/MAB3131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/28/2023	11/30/2023	Exercise		99,967	267.54			901	(1,083)			901		(1,984)				0001
Purchased Call/MAB/MAB213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	05/26/2023	Exercise		16,356,364	270.8			1,749	(210,546)			1,749		(212,295)				0001
Purchased Call/MAB/MAB3132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/09/2022	12/08/2023	03/14/2023	Exercise		17,477,454	267.09			62,366	(295,293)			62,366		(357,659)				0001
Purchased Call/MAB/MAB3132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	04/03/2023	Exercise		14,127,270	262.26			549,032	261,770			549,032		(287,262)				0001
Purchased Call/MLR/MLR1611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/31/2020	01/03/2023	01/05/2023	Expire		4,640,225	264.3	9,479			(484)			(484)						0001
Purchased Call/MLR/MLR1611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/08/2021	01/09/2023	01/11/2023	Expire		3,728,572	262.69				(1,555)					(1,555)				0001
Purchased Call/MLR/MLR1611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	01/10/2023	Expire		2,311,069	262.69				(582)					(582)				0001
Purchased Call/MLR/MLR1611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	01/13/2023	Expire		4,659,585	261.31				(2,442)					(2,442)				0001
Purchased Call/MLR/MLR1611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/22/2021	01/24/2023	01/26/2023	Expire		8,979,979	263.99				(10,688)					(10,688)				0001
Purchased Call/MLR/MLR1611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	01/24/2023	Expire		6,135,190	263.99				(6,091)					(6,091)				0001
Purchased Call/MLR/MLR1611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2023	01/31/2023	Expire		4,302,264	263.13				(5,813)					(5,813)				0001
Purchased Call/MLR/MLR1611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/01/2021	02/01/2023	02/03/2023	Expire		11,118,504	263.05				(17,965)					(17,965)				0001
Purchased Call/MLR/MLR1612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/26/2021	02/27/2023	03/01/2023	Expire		8,266,181	259.45				(24,563)					(24,563)				0001
Purchased Call/MLR/MLR1612SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/05/2021	03/07/2023	03/09/2023	Expire		8,063,352	259.92				(27,286)					(27,286)				0001
Purchased Call/MLR/MLR1613S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/12/2021	03/14/2023	03/16/2023	Expire		11,975,623	261.49				(44,889)					(44,889)				0001
Purchased Call/MLR/MLR1613S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2021	03/15/2023	03/17/2023	Expire		4,530,486	261.94				(17,231)					(17,231)				0001

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Purchased Call/MLR/MLR1613S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/19/2021	03/20/2023	03/22/2023	Expire		3,154,655	261.5				(12,828)					(12,828)				0001
Purchased Call/MLR/MLR1613SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/26/2021	03/24/2023	03/28/2023	Expire		2,081,604	262.87				(8,859)					(8,859)				0001
Purchased Call/MLR/MLR1613SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/15/2021	04/14/2023	04/18/2023	Expire		1,638,098	264.03				(8,947)					(8,947)				0001
Purchased Call/MLR/MLR1614S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2021	04/21/2023	04/25/2023	Expire		5,157,632	265.49				(29,367)					(29,367)				0001
Purchased Call/MLR/MLR1614S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2021	04/26/2023	04/28/2023	Expire		6,260,750	265.84				(37,255)					(37,255)				0001
Purchased Call/MLR/MLR1614SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/05/2021	05/05/2023	05/09/2023	Expire		3,276,836	265.22				(21,242)					(21,242)				0001
Purchased Call/MLR/MLR1614SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/06/2021	05/05/2023	05/09/2023	Expire		4,503,557	265.75				(29,382)					(29,382)				0001
Purchased Call/MLR/MLR1614SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/17/2021	05/17/2023	05/19/2023	Expire		5,223,622	265.68				(37,042)					(37,042)				0001
Purchased Call/MLR/MLR1615S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/21/2021	05/23/2023	05/25/2023	Expire		11,570,023	266.3				(85,532)					(85,532)				0001
Purchased Call/MLR/MLR1615S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/27/2021	05/26/2023	05/31/2023	Expire		1,422,522	267.17				(10,832)					(10,832)				0001
Purchased Call/MLR/MLR1615S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/28/2021	05/31/2023	06/02/2023	Expire		12,852,898	267.55				(100,582)					(100,582)				0001
Purchased Call/MLR/MLR1615SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/04/2021	06/05/2023	06/07/2023	Expire		4,297,206	268.65				(34,632)					(34,632)				0001
Purchased Call/MLR/MLR1615SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/16/2021	06/16/2023	06/21/2023	Expire		4,236,037	267.64				(35,645)					(35,645)				0001
Purchased Call/MLR/MLR1615SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/18/2021	06/16/2023	06/21/2023	Expire		9,208,273	264.82				(33,516)					(33,516)				0001
Purchased Call/MLR/MLR1615SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/18/2021	06/20/2023	06/22/2023	Expire		7,641,627	264.82				(67,452)					(67,452)				0001
Purchased Call/MLR/MLR1615SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/21/2021	06/21/2023	06/23/2023	Expire		8,814,503	266.26				(78,155)					(78,155)				0001
Purchased Call/MLR/MLR1615SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/25/2021	06/23/2023	06/27/2023	Expire		2,450,964	266.46				(21,981)					(21,981)				0001
Purchased Call/MLR/MLR1615SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/25/2021	06/26/2023	06/28/2023	Expire		5,934,769	266.46				(54,309)					(54,309)				0001
Purchased Call/MLR/MLR1616S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/06/2021	07/06/2023	07/10/2023	Expire		3,702,243	266.16				(36,045)					(36,045)				0001
Purchased Call/MLR/MLR1616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/07/2021	07/07/2023	07/11/2023	Expire		4,170,214	266.6				(40,044)					(40,044)				0001
Purchased Call/MLR/MLR1616SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/09/2021	07/07/2023	07/11/2023	Expire		3,659,490	267.21				(35,823)					(35,823)				0001
Purchased Call/MLR/MLR1616SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/12/2021	07/12/2023	07/14/2023	Expire		6,059,927	267.51				(59,976)					(59,976)				0001
Purchased Call/MLR/MLR1616SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/13/2021	07/13/2023	07/17/2023	Expire		3,071,707	266.71				(30,804)					(30,804)				0001
Purchased Call/MLR/MLR1616SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/22/2021	07/21/2023	07/25/2023	Expire		4,713,416	266.9				(49,857)					(49,857)				0001
Purchased Call/MLR/MLR1617SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	08/22/2023	Expire		1,715,824	266.89				(20,673)					(20,673)				0001
Purchased Call/MLR/MLR1617SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2023	08/28/2023	Expire		1,481,162	267.32				(18,031)					(18,031)				0001
Purchased Call/MLR/MLR1617SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/27/2021	08/25/2023	08/29/2023	Expire		2,643,671	267.82				(32,897)					(32,897)				0001
Purchased Call/MLR/MLR1617SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/01/2021	09/01/2023	09/06/2023	Expire		3,617,783	269.72				(45,730)					(45,730)				0001
Purchased Call/MLR/MLR1617SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/03/2021	09/01/2023	09/06/2023	Expire		4,891,119	270.15				(61,603)					(61,603)				0001
Purchased Call/MLR/MLR1618S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/17/2021	09/19/2023	09/21/2023	Expire		1,872,680	266.55				(25,368)					(25,368)				0001

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Purchased Call/MLR/MLR1618S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/17/2021	09/15/2023	09/19/2023	Expire		1,768,247	266.55				(23,568)					(23,568)				0001
Purchased Call/MLR/MLR1618SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/06/2021	10/06/2023	10/11/2023	Expire		3,038,707	262.78				(43,899)					(43,899)				0001
Purchased Call/MLR/MLR1618SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023	10/17/2023	Expire		2,338,371	264.56				(34,483)					(34,483)				0001
Purchased Call/MLR/MLR1619S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/25/2021	10/25/2023	10/27/2023	Expire		3,500,067	265.75				(53,686)					(53,686)				0001
Purchased Call/MLR/MLR1619S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2023	10/30/2023	Expire		1,954,399	265.9				(29,995)					(29,995)				0001
Purchased Call/MLR/MLR1619SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/27/2021	10/27/2023	10/31/2023	Expire		1,626,088	265.22				(25,367)					(25,367)				0001
Purchased Call/MLR/MLR1619SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/28/2021	10/27/2023	10/31/2023	Expire		2,894,314	265.97				(44,282)					(44,282)				0001
Purchased Call/MLR/MLR1619SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/02/2021	11/02/2023	11/06/2023	Expire		1,275,054	266.23				(20,065)					(20,065)				0001
Purchased Call/MLR/MLR1619SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/05/2021	11/06/2023	11/08/2023	Expire		4,543,124	266.84				(72,605)					(72,605)				0001
Purchased Call/MLR/MLR1619SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/09/2021	11/09/2023	11/13/2023	Expire		2,657,167	266.72				(42,136)					(42,136)				0001
Purchased Call/MLR/MLR1619ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/15/2021	11/15/2023	11/17/2023	Expire		3,104,636	266.13				(50,572)					(50,572)				0001
Purchased Call/MLR/MLR1619SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/16/2021	11/16/2023	11/20/2023	Expire		1,904,817	265.81				(31,398)					(31,398)				0001
Purchased Call/MLR/MLR1619SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/17/2021	11/17/2023	11/21/2023	Expire		3,875,623	266.08				(63,594)					(63,594)				0001
Purchased Call/MLR/MLR161AS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/26/2021	11/28/2023	11/30/2023	Expire		1,345,260	263.42				(22,929)					(22,929)				0001
Purchased Call/MLR/MLR161AS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/26/2021	11/24/2023	11/28/2023	Expire		901,540	263.42				(15,145)					(15,145)				0001
Purchased Call/MLR/MLR161ASE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/07/2021	12/07/2023	12/11/2023	Expire		3,154,345	264.71				(55,434)					(55,434)				0001
Purchased Call/MAB/MAB213VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023	04/27/2023	Exercise		12,626,780	269.33		1,128	66,000	(97,702)			66,000		(163,702)				0001
Purchased Call/MLR/MLR161ASF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2021	12/08/2023	12/12/2023	Expire		4,599,277	265				(79,661)					(79,661)				0001
Purchased Call/MLR/MLR161ASG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/09/2021	12/08/2023	12/12/2023	Expire		2,942,970	264.33				(52,229)					(52,229)				0001
Purchased Call/MLR/MLR161ASM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2021	12/15/2023	12/19/2023	Expire		3,802,912	265.92				(68,355)					(68,355)				0001
Purchased Call/MLR/MLR161ASO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/17/2021	12/18/2023	12/20/2023	Expire		7,574,820	265.89				(136,778)					(136,778)				0001
Purchased Call/MAB/MAB213WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023	03/03/2023	Exercise		8,770,217	266.41			222,664	89,872			222,664		(132,792)				0001
Purchased Call/MAB/MAB213WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023	05/09/2023	Exercise		11,855,992	266.34		1,855	252,329	84,191			252,329		(168,139)				0001
Purchased Call/MSD/MSD113USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/08/2021	01/10/2023	01/12/2023	Exercise		424,707	170.53			31,779	31,579			31,779		(200)				0001
Purchased Call/MSD/MSD113VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/11/2021	01/11/2023	01/13/2023	Exercise		324,811	170.53			24,186	24,017			24,186		(170)				0001
Purchased Call/MSD/MSD113VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/19/2021	01/19/2023	01/23/2023	Exercise		70,526	170.95			4,703	4,637			4,703		(66)				0001
Purchased Call/MSD/MSD113VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/29/2021	01/31/2023	02/02/2023	Exercise		336,355	169.2			27,890	27,365			27,890		(525)				0001
Purchased Call/MSD/MSD113VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/01/2021	02/01/2023	02/03/2023	Exercise		354,521	169.43			28,792	28,221			28,792		(571)				0001
Purchased Call/MSD/MSD113WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/05/2021	02/07/2023	02/09/2023	Exercise		500,000	170.72			36,375	35,412			36,375		(963)				0001
Purchased Call/MSD/MSD113XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/05/2021	03/07/2023	03/09/2023	Exercise		298,948	173.44			13,703	12,673			13,703		(1,030)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD113XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/12/2021	03/13/2023	01/12/2023	Exercise		533,897	174.49			18,447	16,440			18,447		(2,007)				0001
Purchased Call/MSD/MSD113XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2021	03/17/2023	03/21/2023	Exercise		502,803	173.88			15,904	11,785			15,904		(4,119)				0001
Purchased Call/MSD/MSD113XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2021	03/20/2023	03/22/2023	Exercise		377,971	173.76			14,335	12,765			14,335		(1,569)				0001
Purchased Call/MSD/MSD113YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	04/03/2023	04/05/2023	Exercise		142,435	175.11			6,743	6,041			6,743		(702)				0001
Purchased Call/MSD/MSD113YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2021	01/13/2023	01/17/2023	Exercise		205,829	170.79			15,510	15,313			15,510		(197)				0001
Purchased Call/MSD/MSD113YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/13/2021	04/13/2023	04/17/2023	Exercise		30,820	175			1,648	1,480			1,648		(168)				0001
Purchased Call/MSD/MSD1132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023	04/20/2023	Exercise		670,594	175.78			31,969	28,125			31,969		(3,844)				0001
Purchased Call/MSD/MSD1132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2021	04/21/2023	04/25/2023	Exercise		222,030	175.5			10,475	9,170			10,475		(1,305)				0001
Purchased Call/MSD/MSD1132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2021	04/27/2023	05/01/2023	Exercise		180,108	175.02			8,274	7,154			8,274		(1,119)				0001
Purchased Call/MSD/MSD1132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2021	05/01/2023	05/03/2023	Exercise		221,080	175.2			10,537	9,113			10,537		(1,423)				0001
Purchased Call/MSD/MSD2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2021	05/25/2023	05/30/2023	Exercise		122,787	176.7			2,870	1,928			2,870		(942)				0001
Purchased Call/MSD/MSD2131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2021	05/26/2023	05/31/2023	Exercise		131,089	176.72			3,345	2,332			3,345		(1,013)				0001
Purchased Call/MSD/MSD2131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2021	06/06/2023	04/14/2023	Exercise		1,065,712	177.85			25,630	16,723			25,630		(8,906)				0001
Purchased Call/MSD/MSD2131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2023	06/07/2023	Exercise		625,230	177.85			14,273	9,074			14,273		(5,199)				0001
Purchased Call/MSD/MSD2131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2021	06/08/2023	06/12/2023	Exercise		187,313	177.34			5,894	3,789			5,894		(2,105)				0001
Purchased Call/MSD/MSD2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2021	06/09/2023	06/13/2023	Exercise		216,098	177.29			6,606	4,770			6,606		(1,836)				0001
Purchased Call/MSD/MSD2131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/11/2021	06/12/2023	06/14/2023	Exercise		637,375	177.57			19,383	13,844			19,383		(5,539)				0001
Purchased Call/MSD/MSD2131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/11/2021	06/13/2023	06/15/2023	Exercise		857,455	177.57			27,524	20,037			27,524		(7,487)				0001
Purchased Call/MSD/MSD2132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	06/21/2023	Exercise		594,804	174.63			32,051	16,609			32,051		(15,442)				0001
Purchased Call/MSD/MSD2132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2021	06/30/2023	07/05/2023	Exercise		238,412	176.55			9,709	7,344			9,709		(2,365)				0001
Purchased Call/MSD/MSD2133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/09/2021	07/10/2023	07/12/2023	Exercise		265,774	176.62			9,706	6,962			9,706		(2,744)				0001
Purchased Call/MSD/MSD2133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023	07/18/2023	Exercise		149,107	176.51			6,015	4,435			6,015		(1,580)				0001
Purchased Call/MSD/MSD2133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023	07/19/2023	Exercise		617,667	176.06			25,084	18,439			25,084		(6,645)				0001
Purchased Call/MSD/MSD2133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023	07/18/2023	Exercise		181,593	176.06			7,808	5,881			7,808		(1,927)				0001
Purchased Call/MSD/MSD2133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023	07/26/2023	Exercise		709,068	176.31			41,021	33,182			41,021		(7,839)				0001
Purchased Call/MSD/MSD2134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2023	01/20/2023	Exercise		298,173	177			14,942	11,507			14,942		(3,436)				0001
Purchased Call/MSD/MSD2134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2021	08/11/2023	08/15/2023	Exercise		112,638	176.96			6,104	4,731			6,104		(1,373)				0001
Purchased Call/MSD/MSD2135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2023	08/18/2023	Exercise		185,854	177.41			7,888	5,594			7,888		(2,295)				0001
Purchased Call/MSD/MSD2135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2021	08/18/2023	08/22/2023	Exercise		199,476	176.08			11,000	8,505			11,000		(2,495)				0001
Purchased Call/MSD/MSD2135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/20/2021	08/18/2023	08/22/2023	Exercise		298,284	176.4			15,878	12,123			15,878		(3,755)				0001

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Purchased Call/MSD/MSD2135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2023	08/24/2023	Exercise		217,726	176.4			10,578	7,797			10,578		(2,780)				0001
Purchased Call/MSD/MSD2135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2021	08/31/2023	09/05/2023	Exercise		130,002	176.55			7,062	5,350			7,062		(1,711)				0001
Purchased Call/MSD/MSD2136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/03/2021	09/01/2023	09/06/2023	Exercise		219,548	177.07			11,816	8,901			11,816		(2,915)				0001
Purchased Call/MSD/MSD2136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2021	09/15/2023	09/19/2023	Exercise		186,455	175.53			11,770	9,139			11,770		(2,631)				0001
Purchased Call/MSD/MSD2137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2021	09/29/2023	10/03/2023	Exercise		165,582	175.66			7,484	5,000			7,484		(2,484)				0001
Purchased Call/MSD/MSD2137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2021	10/04/2023	10/06/2023	Exercise		260,031	175.54			8,932	4,979			8,932		(3,953)				0001
Purchased Call/MSD/MSD2137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/04/2021	04/10/2023	04/12/2023	Exercise		240,726	175.17			11,970	10,466			11,970		(1,504)				0001
Purchased Call/MSD/MSD2137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2021	10/11/2023	10/13/2023	Exercise		192,941	175.75			7,355	4,295			7,355		(3,060)				0001
Purchased Call/MSD/MSD2138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/29/2021	10/30/2023	08/17/2023	Exercise		313,870	177.66			8,010	2,390			8,010		(5,620)				0001
Purchased Call/MSD/MSD2138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2023	11/02/2023	Exercise		389,229	177.66			7,339	341			7,339		(6,998)				0001
Purchased Call/MSD/MSD2139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/17/2023	11/21/2023	Exercise		95,997	178.08			2,614	775			2,614		(1,840)				0001
Purchased Call/MSD/MSD213AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/09/2021	12/08/2023	12/12/2023	Exercise		336,292	177			15,105	8,018			15,105		(7,086)				0001
Purchased Call/MSD/MSD213AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2021	12/12/2023	12/14/2023	Exercise		170,807	177.5			7,362	3,751			7,362		(3,610)				0001
Purchased Call/MSD/MSD213BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2023	01/09/2023	Exercise		155,691	179.83			2,338	2,290			2,338		(48)				0001
Purchased Call/MSD/MSD213ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2021	12/18/2023	12/20/2023	Exercise		535,068	177.88			27,884	16,363			27,884		(11,522)				0001
Purchased Call/MSD/MSD213ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2021	12/22/2023	12/27/2023	Exercise		81,683	178.46			4,014	2,210			4,014		(1,804)				0001
Purchased Call/MSD/MSD213ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2023	01/03/2024	Exercise		249,112	179.09			11,684	6,184			11,684		(5,500)				0001
Purchased Call/MSD/MSD213BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2023	01/20/2023	Exercise		395,254	180.47			3,986	3,484			3,986		(502)				0001
Purchased Call/MSD/MSD213CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2023	01/30/2023	Exercise		122,344	170.71			9,073	8,511			9,073		(562)				0001
Purchased Call/MSD/MSD213CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2023	01/27/2023	Exercise		231,438	179.46			4,436	3,996			4,436		(441)				0001
Purchased Call/MSD/MSD213CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	01/27/2023	01/31/2023	Exercise		309,802	179.71			5,758	5,100			5,758		(658)				0001
Purchased Call/MSD/MSD213CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2022	02/01/2023	02/03/2023	Exercise		226,737	181.47			2,149	1,580			2,149		(569)				0001
Purchased Call/MSD/MSD213D2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2022	01/13/2023	01/17/2023	Exercise		51,992	180.64			869	809			869		(60)				0001
Purchased Call/MAB/MAB213IISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	03/15/2023	Exercise		13,264,700	268.31		956	229,361	59,501			229,361		(169,860)				0001
Purchased Call/MSD/MSD213DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	02/13/2023	Exercise		613,099	181.61			2,059	70			2,059		(1,989)				0001
Purchased Call/MSD/MSD213DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/14/2023	02/16/2023	Exercise		318,814	180.19			5,856	4,400			5,856		(1,456)				0001
Purchased Call/MSD/MSD213DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Exercise		2,333,506	180.3			28,344	18,665			28,344		(9,679)				0001
Purchased Call/MSD/MSD213ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	03/15/2023	Expire		294,885	181.21				(1,840)					(1,840)				0001
Purchased Call/MSD/MSD213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	03/14/2023	Expire		1,179,242	181.21				(7,098)					(7,098)				0001
Purchased Call/MSD/MSD213ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2022	03/09/2023	03/13/2023	Expire		168,197	181.36				(1,083)					(1,083)				0001

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Purchased Call/MSD/MSD213FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	04/04/2023	Expire		1,424,292	183.66				(12,254)					(12,254)				0001
Purchased Call/MSD/MSD213GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2023	04/14/2023	Expire		465,740	184.09				(4,593)					(4,593)				0001
Purchased Call/MSD/MSD213GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2023	04/19/2023	Exercise		442,769	184.18			264	(4,109)			264		(4,373)				0001
Purchased Call/MSD/MSD213GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2023	04/27/2023	Exercise		774,623	183.03			2,031	(6,994)			2,031		(9,025)				0001
Purchased Call/MSD/MSD213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2022	05/05/2023	05/09/2023	Exercise		149,210	182.03			139	(1,803)			139		(1,942)				0001
Purchased Call/MSD/MSD213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023	04/24/2023	Exercise		1,138,348	181.49			2,906	(12,004)			2,906		(14,910)				0001
Purchased Call/MAB/MAB213XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2022	09/12/2023	09/14/2023	Exercise		74,061	269.37			669	(384)			669		(1,052)				0001
Purchased Call/MSD/MSD2131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023	06/05/2023	Expire		239,194	182.96				(3,851)					(3,851)				0001
Purchased Call/MSD/MSD2131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Expire		721,377	183.52				(12,199)					(12,199)				0001
Purchased Call/MSD/MSD2131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023	06/12/2023	Expire		566,003	183.14				(9,682)					(9,682)				0001
Purchased Call/MSD/MSD213JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Exercise		784,572	181.3			7,227	(7,199)			7,227		(14,426)				0001
Purchased Call/MSD/MSD213JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	06/23/2023	Exercise		842,490	179.12			18,108	805			18,108		(17,304)				0001
Purchased Call/MSD/MSD213JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	06/28/2023	Exercise		909,748	179.85			12,444	(6,525)			12,444		(18,969)				0001
Purchased Call/MSD/MSD213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	06/30/2023	Exercise		320,862	179.83			5,032	(1,734)			5,032		(6,766)				0001
Purchased Call/MSD/MSD213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		1,557,306	181			47,838	9,507			47,838		(38,331)				0001
Purchased Call/MSD/MSD213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Exercise		234,457	180.98			6,607	284			6,607		(6,323)				0001
Purchased Call/MSD/MSD213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		1,468,054	179.49			58,153	12,078			58,153		(46,075)				0001
Purchased Call/MSD/MSD2130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	01/06/2023	Exercise		1,434,345	176.73			68,519	14,715			68,519		(53,804)				0001
Purchased Call/MSD/MSD2130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	10/11/2023	Exercise		762,860	177.44			17,240	(13,360)			17,240		(30,600)				0001
Purchased Call/MSD/MSD213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	11/02/2023	Exercise		417,971	180.55			1,065	(17,880)			1,065		(18,944)				0001
Purchased Call/MSD/MSD213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	11/07/2023	Exercise		151,994	179.85			2,476	(4,648)			2,476		(7,125)				0001
Purchased Call/MSD/MSD2130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023	11/08/2023	Exercise		622,809	180.35			7,356	(22,015)			7,356		(29,371)				0001
Purchased Call/MSD/MSD2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	04/28/2023	Exercise		1,051,621	181.96		3,906	17,873	(27,203)			17,873		(45,075)				0001
Purchased Call/MSD/MSD2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	11/28/2023	Exercise		1,079,543	182.72			5,731	(48,103)			5,731		(53,834)				0001
Purchased Call/MSD/MSD2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	11/30/2023	Exercise		352,126	182.07			3,036	(14,655)			3,036		(17,692)				0001
Purchased Call/MSD/MSD213RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	12/05/2023	Exercise		400,658	183.02			4,926	(15,296)			4,926		(20,222)				0001
Purchased Call/MSD/MSD213RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023	12/12/2023	Exercise		94,632	182.07			1,497	(3,384)			1,497		(4,881)				0001
Purchased Call/MSD/MSD213RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise		451,333	182.35			6,930	(16,406)			6,930		(23,336)				0001
Purchased Call/MSD/MSD213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise		241,491	182.64			4,958	(7,495)			4,958		(12,453)				0001
Purchased Call/MAB/MAB213XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023	03/02/2023	Exercise		14,004,974	266.05			332,999	127,513			332,999		(205,486)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/16/2022	12/18/2023	12/20/2023	Exercise		745,519	181.38			23,716	(15,355)			23,716		(39,071)				0001
Purchased Call/MSD/MSD213SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/28/2022	12/28/2023	01/02/2024	Exercise		185,356	181.96			5,664	(4,438)			5,664		(10,102)				0001
Purchased Call/MAB/MAB213XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/20/2022	09/18/2023	09/20/2023	Exercise		122,209	266.06			3,178	1,242			3,178		(1,935)				0001
Purchased Call/MAB/MAB213XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/22/2022	09/22/2023	03/17/2023	Exercise		14,643,086	264.63			266,027	33,998			266,027		(232,029)				0001
Purchased Call/NFC/NFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2021	01/04/2023	01/06/2023	Expire		1,925,386	249.52				(461)					(461)				0001
Purchased Call/NFC/NFC061CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	01/17/2023	Expire		1,240,221	251.43				(1,067)					(1,067)				0001
Purchased Call/NFC/NFC061DSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2021	01/27/2023	01/31/2023	Expire		1,852,042	255.79				(3,593)					(3,593)				0001
Purchased Call/NFC/NFC061DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2021	01/31/2023	02/02/2023	Expire		988,245	255.79				(2,321)					(2,321)				0001
Purchased Call/NFC/NFC061DSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/04/2021	02/03/2023	02/07/2023	Expire		1,296,048	259.79				(3,061)					(3,061)				0001
Purchased Call/NFC/NFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	02/07/2023	Expire		1,295,560	261.47				(2,996)					(2,996)				0001
Purchased Call/NDX/NDX0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/10/2023	Expire		1,301,000	14327.26							117,976		(118,651)				0001
Purchased Call/NFC/NFC061ESY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2021	03/03/2023	03/07/2023	Expire		1,027,777	248.13				(4,051)					(4,051)				0001
Purchased Call/NFC/NFC061FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	03/07/2023	Expire		1,127,985	245.78				(4,875)					(4,875)				0001
Purchased Call/NFC/NFC061FS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/09/2021	03/08/2023	03/10/2023	Expire		4,221,483	244.77				(21,483)					(21,483)				0001
Purchased Call/NFC/NFC061FS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/09/2021	03/07/2023	03/09/2023	Expire		1,073,360	247.38				(4,935)					(4,935)				0001
Purchased Call/NFC/NFC061FSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2021	03/16/2023	03/20/2023	Expire		746,033	250.33				(3,767)					(3,767)				0001
Purchased Call/NFC/NFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/23/2021	03/22/2023	03/24/2023	Expire		2,847,616	249.89				(15,138)					(15,138)				0001
Purchased Call/NFC/NFC061FST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2021	03/17/2023	03/21/2023	Expire		943,549	247.81				(5,161)					(5,161)				0001
Purchased Call/NFC/NFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2021	03/24/2023	03/28/2023	Expire		2,178,383	246.8				(12,814)					(12,814)				0001
Purchased Call/NFC/NFC061GS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2021	03/30/2023	04/03/2023	Expire		1,348,296	248.37				(9,318)					(9,318)				0001
Purchased Call/NFC/NFC061GSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2021	04/05/2023	04/07/2023	Expire		3,065,352	256.59				(18,867)					(18,867)				0001
Purchased Call/NFC/NFC061GSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2021	04/12/2023	04/14/2023	Expire		3,576,085	258.82				(24,750)					(24,750)				0001
Purchased Call/NFC/NFC061HS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023	04/21/2023	Expire		4,190,273	259.21				(30,020)					(30,020)				0001
Purchased Call/NFC/NFC061HS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2021	04/21/2023	04/25/2023	Expire		804,222	259.58				(6,004)					(6,004)				0001
Purchased Call/NFC/NFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2021	04/25/2023	04/27/2023	Expire		1,042,528	259.16				(8,163)					(8,163)				0001
Purchased Call/NFC/NFC061HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	05/02/2023	Expire		1,317,430	259.45				(9,921)					(9,921)				0001
Purchased Call/NFC/NFC061HSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2021	05/03/2023	05/05/2023	Expire		4,225,325	256.16				(29,076)					(29,076)				0001
Purchased Call/NFC/NFC061HSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2023	05/09/2023	Expire		1,188,764	249.91				(11,334)					(11,334)				0001
Purchased Call/NFC/NFC061HSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	05/09/2023	Expire		2,134,668	251.21				(18,159)					(18,159)				0001
Purchased Call/NFC/NFC0611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	05/12/2023	Expire		3,103,212	248.1				(27,150)					(27,150)				0001

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Purchased Call/NFC/NFC0611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/18/2021	05/16/2023	05/18/2023	Expire		794,302	248.21				(7,313)					(7,313)				0001
Purchased Call/NFC/NFC0611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/24/2021	05/19/2023	05/23/2023	Expire		2,059,126	248.63				(28,285)					(28,285)				0001
Purchased Call/NFC/NFC0611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/26/2021	05/25/2023	05/30/2023	Expire		2,817,633	251.54				(27,947)					(27,947)				0001
Purchased Call/NFC/NFC0611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/25/2021	05/24/2023	05/26/2023	Expire		3,888,247	251.34				(38,064)					(38,064)				0001
Purchased Call/NFC/NFC0611JS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/28/2021	05/26/2023	05/31/2023	Expire		1,695,996	251.24				(16,998)					(16,998)				0001
Purchased Call/NFC/NFC0611JSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/08/2021	06/07/2023	06/09/2023	Expire		3,705,956	252.62				(41,942)					(41,942)				0001
Purchased Call/NFC/NFC0611JSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/08/2021	06/06/2023	06/08/2023	Expire		2,222,641	252.19				(24,168)					(24,168)				0001
Purchased Call/NFC/NFC0611JSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/11/2021	06/09/2023	06/13/2023	Expire		1,076,397	255.61				(12,902)					(12,902)				0001
Purchased Call/MAB/MAB213XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2022	09/29/2023	04/13/2023	Exercise		13,739,557	262.83			254,236	15,097			254,236		(239,139)				0001
Purchased Call/NFC/NFC0611JSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/11/2021	06/09/2023	06/13/2023	Expire		1,674,777	254.99				(18,862)					(18,862)				0001
Purchased Call/NFC/NFC0611JSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/18/2021	06/16/2023	06/21/2023	Expire		4,343,043	258.07				(52,237)					(52,237)				0001
Purchased Call/NFC/NFC0611KS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/23/2021	06/22/2023	06/26/2023	Expire		1,989,174	260.08				(23,677)					(23,677)				0001
Purchased Call/NFC/NFC0611KSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/29/2021	06/28/2023	06/30/2023	Expire		4,507,233	264.06				(55,191)					(55,191)				0001
Purchased Call/NFC/NFC0611KSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/30/2021	06/29/2023	07/03/2023	Expire		2,579,618	264.58				(30,386)					(30,386)				0001
Purchased Call/NFC/NFC0611LS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/13/2021	07/13/2023	07/17/2023	Expire		1,218,232	266.97				(15,842)					(15,842)				0001
Purchased Call/NFC/NFC0611LS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/13/2021	07/12/2023	07/14/2023	Expire		2,720,207	267.07				(34,916)					(34,916)				0001
Purchased Call/NFC/NFC0611LSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/22/2021	07/21/2023	07/25/2023	Expire		983,186	266.71				(14,785)					(14,785)				0001
Purchased Call/NFC/NFC0611MS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/03/2021	08/02/2023	08/04/2023	Expire		3,222,611	264.82				(50,364)					(50,364)				0001
Purchased Call/NFC/NFC0611MS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/03/2021	08/01/2023	08/03/2023	Expire		1,232,539	264.74				(19,328)					(19,328)				0001
Purchased Call/NFC/NFC0611MSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/09/2021	08/04/2023	08/08/2023	Expire		866,386	268.06				(12,816)					(12,816)				0001
Purchased Call/NFC/NFC0611MSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/13/2021	08/11/2023	08/15/2023	Expire		2,027,013	267.23				(31,242)					(31,242)				0001
Purchased Call/NFC/NFC0611MSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/17/2021	08/17/2023	08/21/2023	Expire		2,299,483	264.57				(35,847)					(35,847)				0001
Purchased Call/NFC/NFC0611NS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	08/22/2023	Expire		1,732,133	263.5				(30,904)					(30,904)				0001
Purchased Call/NFC/NFC0611NS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/24/2021	08/24/2023	08/28/2023	Expire		2,647,739	269.08				(42,617)					(42,617)				0001
Purchased Call/NFC/NFC0611NSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/27/2021	08/29/2023	08/31/2023	Expire		1,306,869	270.92				(23,015)					(23,015)				0001
Purchased Call/NFC/NFC0611NSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/01/2021	08/31/2023	09/05/2023	Expire		2,169,980	274.36				(35,427)					(35,427)				0001
Purchased Call/NFC/NFC0611NSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2023	09/12/2023	Expire		2,436,137	274.62				(37,930)					(37,930)				0001
Purchased Call/NFC/NFC0610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/21/2021	09/20/2023	09/22/2023	Expire		1,365,044	263.33				(24,304)					(24,304)				0001
Purchased Call/CSII/CSII0000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/14/2021	01/13/2023	01/17/2023	Exercise		410,824	250.26			71,673	71,390			71,673		(283)				0001
Purchased Call/NFC/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/28/2021	09/27/2023	09/29/2023	Expire		3,452,686	265.32				(53,908)					(53,908)				0001

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Purchased Call/CSII/CSII000CSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/21/2021	01/20/2023	01/24/2023	Exercise		709,031	250.93			125,139	124,446			125,139		(694)				0001
Purchased Call/CSII/CSII000DS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/12/2021	02/10/2023	02/14/2023	Exercise		501,439	251			89,688	88,073			89,688		(1,615)				0001
Purchased Call/NFC/NFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/28/2021	09/28/2023	10/02/2023	Expire		2,344,512	260.34				(43,502)					(43,502)				0001
Purchased Call/CSII/CSII000DS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2021	02/15/2023	01/20/2023	Exercise		1,337,025	251.85			234,004	230,007			234,004		(3,997)				0001
Purchased Call/NFC/NFC061PS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/05/2021	09/29/2023	10/03/2023	Expire		1,245,756	260.74				(22,434)					(22,434)				0001
Purchased Call/NFC/NFC061PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/06/2021	10/06/2023	10/11/2023	Expire		2,384,805	260.42				(46,534)					(46,534)				0001
Purchased Call/CSII/CSII000DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2021	02/10/2023	02/14/2023	Exercise		577,670	251.85			101,020	99,665			101,020		(1,356)				0001
Purchased Call/CSII/CSII000DS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/23/2021	02/17/2023	02/22/2023	Exercise		576,297	252.51			93,651	91,880			93,651		(1,771)				0001
Purchased Call/CSII/CSII000DS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2021	02/23/2023	02/27/2023	Exercise		1,169,467	255.45			168,768	164,614			168,768		(4,154)				0001
Purchased Call/NFC/NFC061PST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2021	10/18/2023	10/20/2023	Expire		3,710,006	269.05				(74,549)					(74,549)				0001
Purchased Call/NFC/NFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023	10/24/2023	Expire		887,206	269.21				(18,754)					(18,754)				0001
Purchased Call/NFC/NFC0610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/04/2021	11/03/2023	11/07/2023	Expire		2,416,672	276.73				(50,667)					(50,667)				0001
Purchased Call/NFC/NFC0610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/09/2021	11/06/2023	11/08/2023	Expire		833,404	277.62				(16,741)					(16,741)				0001
Purchased Call/NFC/NFC061RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2021	11/24/2023	11/28/2023	Expire		1,760,867	279.73				(36,406)					(36,406)				0001
Purchased Call/NFC/NFC061SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/02/2021	12/01/2023	12/05/2023	Expire		3,269,625	276.65				(73,104)					(73,104)				0001
Purchased Call/NFC/NFC061SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/02/2021	12/01/2023	12/05/2023	Expire		1,397,439	275.61				(32,488)					(32,488)				0001
Purchased Call/NFC/NFC061SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/03/2021	12/01/2023	12/05/2023	Expire		2,401,471	274.34				(61,465)					(61,465)				0001
Purchased Call/NFC/NFC061SSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/10/2021	12/08/2023	12/12/2023	Expire		1,691,350	279.75				(37,776)					(37,776)				0001
Purchased Call/NFC/NFC061SSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/15/2021	12/13/2023	12/15/2023	Expire		4,486,591	276.93				(113,325)					(113,325)				0001
Purchased Call/NFC/NFC061SSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/16/2021	12/15/2023	12/19/2023	Expire		3,445,705	276.51				(79,681)					(79,681)				0001
Purchased Call/NFC/NFC061TSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/10/2022	01/10/2023	01/12/2023	Expire		6,136,816	268.06				(6,300)					(6,300)				0001
Purchased Call/NFC/NFC061US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/14/2022	01/13/2023	01/17/2023	Expire		5,764,765	267.97				(7,234)					(7,234)				0001
Purchased Call/NFC/NFC061USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/20/2022	01/20/2023	01/24/2023	Expire		2,836,934	262.37				(5,530)					(5,530)				0001
Purchased Call/NFC/NFC061USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/25/2022	01/23/2023	01/25/2023	Expire		1,423,527	259.53				(3,189)					(3,189)				0001
Purchased Call/NFC/NFC061VS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/01/2022	01/30/2023	02/01/2023	Expire		1,814,089	259.26				(6,469)					(6,469)				0001
Purchased Call/NFC/NFC061VSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/08/2022	02/08/2023	02/10/2023	Expire		4,663,926	260.22				(18,249)					(18,249)				0001
Purchased Call/NFC/NFC061VSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/10/2022	02/10/2023	02/14/2023	Expire		4,647,953	259.16				(18,631)					(18,631)				0001
Purchased Call/NFC/NFC061VSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/11/2022	02/10/2023	02/14/2023	Expire		4,337,952	253.98				(20,424)					(20,424)				0001
Purchased Call/MAB/MAB213YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/06/2022	10/04/2023	10/06/2023	Expire		98,967	265.17				(1,778)					(1,778)				0001
Purchased Call/NFC/NFC061VSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/17/2022	02/17/2023	02/22/2023	Expire		4,248,339	254.06				(20,585)					(20,585)				0001

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Purchased Call/NFC/NFC061IIS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/22/2022	02/22/2023	02/24/2023	Expire		5,631,550	251.52				(31,773)				(31,773)				0001
Purchased Call/NFC/NFC061IISA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/25/2022	02/27/2023	03/01/2023	Expire		3,095,337	253.4				(18,537)				(18,537)				0001
Purchased Call/NFC/NFC061IISN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/04/2022	03/03/2023	03/07/2023	Expire		4,030,037	250.58				(25,494)				(25,494)				0001
Purchased Call/NFC/NFC061XS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/15/2022	03/13/2023	03/15/2023	Expire		2,388,293	245.91				(20,534)				(20,534)				0001
Purchased Call/NFC/NFC061XSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/18/2022	03/17/2023	03/21/2023	Expire		4,498,433	254.73				(35,691)				(35,691)				0001
Purchased Call/NFC/NFC061YSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2022	04/06/2023	04/10/2023	Expire		4,803,294	254.5				(46,765)				(46,765)				0001
Purchased Call/CSII/CSII000DSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/09/2021	03/08/2023	03/10/2023	Exercise		1,755,224	260.57			204,836	198,829			204,836	(6,007)				0001
Purchased Call/CSII/CSII000DSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/12/2021	03/10/2023	03/14/2023	Exercise		686,422	259.78			73,468	70,696			73,468	(2,772)				0001
Purchased Call/CSII/CSII000ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/08/2021	04/06/2023	04/10/2023	Exercise		330,308	260.3			33,656	31,898			33,656	(1,757)				0001
Purchased Call/NFC/NFC061YSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/12/2022	04/12/2023	04/14/2023	Expire		7,119,841	250.36				(79,302)				(79,302)				0001
Purchased Call/NFC/NFC061ZS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/20/2022	04/20/2023	04/24/2023	Expire		6,054,642	250.74				(62,687)				(62,687)				0001
Purchased Call/NFC/NFC061ZS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/21/2022	04/21/2023	04/25/2023	Expire		5,556,614	248.45				(60,613)				(60,613)				0001
Purchased Call/NFC/NFC061ZSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/03/2022	05/01/2023	05/03/2023	Expire		2,636,566	241.25				(38,052)				(38,052)				0001
Purchased Call/NFC/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/20/2022	05/22/2023	05/24/2023	Exercise		3,189,462	236.46			128,531	78,363			128,531	(50,168)				0001
Purchased Call/MAB/MAB2132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUIISFPU8MPR08K5P83	10/18/2022	10/13/2023	10/17/2023	Exercise		62,479	264.25			1,049	.25			1,049	(1,024)				0001
Purchased Call/MAB/MAB213ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUIISFPU8MPR08K5P83	10/27/2022	10/27/2023	03/22/2023	Exercise		16,636,592	264.26			9,206	(300,776)			9,206	(309,982)				0001
Purchased Call/CSII/CSII000ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/19/2021	04/19/2023	04/21/2023	Exercise		566,942	260.87			57,070	53,721			57,070	(3,348)				0001
Purchased Call/CSII/CSII000ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/19/2021	04/14/2023	04/18/2023	Exercise		1,204,852	260.79			128,295	121,189			128,295	(7,105)				0001
Purchased Call/CSII/CSII000ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/23/2021	04/25/2023	04/27/2023	Exercise		334,461	262.07			29,777	27,609			29,777	(2,168)				0001
Purchased Call/CSII/CSII000ESI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/23/2021	04/24/2023	04/26/2023	Exercise		237,592	262.07			22,509	20,983			22,509	(1,525)				0001
Purchased Call/CSII/CSII000ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/26/2021	04/21/2023	04/25/2023	Exercise		477,717	262.07			43,567	40,509			43,567	(3,058)				0001
Purchased Call/CSII/CSII000ESL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/28/2021	04/27/2023	05/01/2023	Exercise		1,342,715	262.17			121,837	112,214			121,837	(9,623)				0001
Purchased Call/CSII/CSII000ESM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/29/2021	04/28/2023	05/02/2023	Exercise		954,944	264.89			78,290	72,186			78,290	(6,104)				0001
Purchased Call/CSII/CSII000FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/08/2021	05/12/2023	05/16/2023	Exercise		456,969	266.47			27,360	23,674			27,360	(3,686)				0001
Purchased Call/CSII/CSII000FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/14/2021	05/12/2023	05/16/2023	Exercise		604,958	268.95			30,308	25,880			30,308	(4,428)				0001
Purchased Call/CSII/CSII000FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/21/2021	05/22/2023	05/24/2023	Exercise		177,246	268.3			9,982	8,569			9,982	(1,413)				0001
Purchased Call/CSII/CSII000FSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/28/2021	05/31/2023	03/27/2023	Exercise		1,161,352	269.68			47,038	37,218			47,038	(9,820)				0001
Purchased Call/NFC/NFC1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/27/2022	05/26/2023	04/06/2023	Exercise		7,505,093	241.8			198,851	83,286			198,851	(115,565)				0001
Purchased Call/CSII/CSII000FSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/28/2021	05/30/2023	06/01/2023	Exercise		64,907	269.68			2,802	2,255			2,802	(547)				0001
Purchased Call/CSII/CSII000FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/01/2021	02/03/2023	02/07/2023	Exercise		202,329	249.52			37,418	36,402			37,418	(1,016)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CSII/CSII000FSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/04/2021	06/02/2023	06/06/2023	Exercise		977,553	269.19			52,531	44,082			52,531		(8,449)				0001
Purchased Call/NFC/NFC1611S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/01/2022	06/01/2023	06/05/2023	Exercise		6,554,778	240.86			218,905	113,448			218,905		(105,457)				0001
Purchased Call/CSII/CSII000FSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/11/2021	06/12/2023	04/17/2023	Exercise		764,458	267.53			51,722	44,653			51,722		(7,069)				0001
Purchased Call/CSII/CSII0003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/25/2021	06/26/2023	06/28/2023	Exercise		1,304,985	266			95,094	82,014			95,094		(13,079)				0001
Purchased Call/CSII/CSII0003SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/28/2021	06/28/2023	04/21/2023	Exercise		1,930,654	265.69			156,569	136,962			156,569		(19,606)				0001
Purchased Call/NFC/NFC1611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/06/2022	06/06/2023	05/25/2023	Exercise		6,381,437	241.2			211,952	118,521			211,952		(93,432)				0001
Purchased Call/CSII/CSII0003SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/07/2021	07/06/2023	03/09/2023	Exercise		1,544,374	264.82			124,429	107,629			124,429		(16,800)				0001
Purchased Call/CSII/CSII0003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/15/2021	07/14/2023	07/18/2023	Exercise		2,424,854	266.12			214,170	187,265			214,170		(26,905)				0001
Purchased Call/CSII/CSII0003SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/16/2021	07/18/2023	07/20/2023	Exercise		2,897,146	266.02			255,814	222,877			255,814		(32,937)				0001
Purchased Call/CSII/CSII0003SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/23/2021	07/24/2023	07/26/2023	Exercise		879,511	266.35			75,193	64,877			75,193		(10,316)				0001
Purchased Call/CSII/CSII000HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/30/2021	08/01/2023	01/06/2023	Exercise		2,355,841	267.48			218,693	190,016			218,693		(28,677)				0001
Purchased Call/CSII/CSII000HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/02/2021	08/02/2023	06/07/2023	Exercise		2,469,692	266.27			218,576	187,356			218,576		(31,221)				0001
Purchased Call/CSII/CSII000HSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/12/2021	08/11/2023	04/03/2023	Exercise		2,594,885	270.95			218,048	184,667			218,048		(33,381)				0001
Purchased Call/CSII/CSII000HSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/12/2021	08/11/2023	08/15/2023	Exercise		279,371	270.95			23,634	20,069			23,634		(3,564)				0001
Purchased Call/CSII/CSII000HSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/20/2021	08/22/2023	08/24/2023	Exercise		1,008,472	270.11			75,194	61,702			75,194		(13,492)				0001
Purchased Call/CSII/CSII0001S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2021	08/31/2023	01/20/2023	Exercise		700,000	268.95			61,487	51,974			61,487		(9,513)				0001
Purchased Call/CSII/CSII0001S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/02/2021	09/01/2023	09/06/2023	Exercise		201,631	268.62			18,459	15,451			18,459		(3,008)				0001
Purchased Call/CSII/CSII0001S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	06/29/2023	Exercise		3,027,043	269.29			267,549	226,393			267,549		(41,156)				0001
Purchased Call/CSII/CSII0001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/10/2021	09/12/2023	08/14/2023	Exercise		200,000	266.38			21,747	18,844			21,747		(2,903)				0001
Purchased Call/CSII/CSII0001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/10/2021	09/11/2023	09/13/2023	Exercise		290,488	266.38			31,240	27,044			31,240		(4,195)				0001
Purchased Call/CSII/CSII0001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/10/2021	09/08/2023	09/12/2023	Exercise		948,415	266.38			98,449	84,941			98,449		(13,507)				0001
Purchased Call/CSII/CSII0001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/17/2021	09/15/2023	01/26/2023	Exercise		1,922,536	265.5			209,844	172,256			209,844		(37,587)				0001
Purchased Call/NFC/NFC1612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/27/2022	06/27/2023	02/23/2023	Exercise		6,041,844	233.2			428,403	323,283			428,403		(105,121)				0001
Purchased Call/NFC/NFC1612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2023	02/21/2023	Exercise		9,517,577	230.05			822,667	639,927			822,667		(182,739)				0001
Purchased Call/NFC/NFC1612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/29/2022	06/29/2023	06/02/2023	Exercise		7,743,482	230.23			662,524	506,236			662,524		(156,288)				0001
Purchased Call/CSII/CSII0001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2021	09/21/2023	09/25/2023	Exercise		438,136	263.82			45,224	38,441			45,224		(6,783)				0001
Purchased Call/CSII/CSII0001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/24/2021	09/25/2023	09/27/2023	Exercise		163,479	266.22			15,732	13,240			15,732		(2,492)				0001
Purchased Call/NFC/NFC1612SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/07/2022	07/07/2023	02/16/2023	Exercise		7,822,228	233.62			559,604	412,592			559,604		(147,012)				0001
Purchased Call/NFC/NFC1613SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/19/2022	07/19/2023	03/21/2023	Exercise		8,042,495	234.23			888,732	721,124			888,732		(167,607)				0001
Purchased Call/NFC/NFC1613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/20/2022	07/20/2023	02/09/2023	Exercise		6,712,647	235.98			530,437	388,383			530,437		(142,054)				0001

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Purchased Call/CSII/CSII0001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023	04/04/2023	Exercise		1,952,282	266.33			14,134	163,538	125,652			163,538	(37,886)				0001
Purchased Call/MAB/MAB3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023	11/06/2023	Exercise		116,879	265.03			596	(1,562)				596	(2,158)				0001
Purchased Call/MAB/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	10/31/2023	08/22/2023	Exercise		99,966	264.37			2,265	323				2,265	(1,942)				0001
Purchased Call/MAB/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	04/06/2023	Exercise		15,322,121	265.62			55,311	(234,261)				55,311	(289,572)				0001
Purchased Call/NFC/NFC1614S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/03/2022	08/03/2023	01/20/2023	Exercise		8,156,115	241.62			415,582	237,304				415,582	(178,278)				0001
Purchased Call/MAB/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	03/14/2023	Exercise		23,100,916	265.91			20,125	(420,589)				20,125	(440,714)				0001
Purchased Call/NFC/NFC1614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2023	05/22/2023	Exercise		5,068,212	241.28			275,177	153,799				275,177	(121,378)				0001
Purchased Call/MAB/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	11/10/2023	03/16/2023	Exercise		11,722,864	266.11			15,663	(219,138)				15,663	(234,801)				0001
Purchased Call/NFC/NFC1614SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2023	06/12/2023	Exercise		8,253,344	244.12			194,219	43,435				194,219	(150,784)				0001
Purchased Call/CSII/CSII0001SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2021	09/22/2023	09/26/2023	Exercise		1,070,019	266.22			98,567	82,382				98,567	(16,185)				0001
Purchased Call/CSII/CSII0001SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/01/2021	09/29/2023	09/12/2023	Exercise		1,126,872	264.11			121,664	103,994				121,664	(17,670)				0001
Purchased Call/NFC/NFC1616SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023	04/20/2023	Exercise		5,041,717	225.34			478,648	363,974				478,648	(114,674)				0001
Purchased Call/MAB/MAB3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	03/01/2023	Exercise		15,977,500	267.46			85,167	(220,412)				85,167	(305,579)				0001
Purchased Call/NFC/NFC1616SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	01/05/2023	Exercise		9,926,870	222.82			728,493	463,536				728,493	(264,958)				0001
Purchased Call/NFC/NFC1616SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	01/30/2023	Exercise		8,240,458	220.05			700,501	467,542				700,501	(232,960)				0001
Purchased Call/NFC/NFC1617S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	01/11/2023	Exercise		8,760,793	219.67			686,635	443,172				686,635	(243,463)				0001
Purchased Call/NFC/NFC1617SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2023	05/18/2023	Exercise		5,039,890	217.34			532,123	379,627				532,123	(152,496)				0001
Purchased Call/NFC/NFC1617SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/30/2022	09/29/2023	01/06/2023	Exercise		7,919,337	217.34			781,906	549,776				781,906	(232,130)				0001
Purchased Call/NFC/NFC1617SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023	01/06/2023	Exercise		9,156,154	216.16			1,118,185	826,397				1,118,185	(291,787)				0001
Purchased Call/NFC/NFC1618S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	01/24/2023	Exercise		10,572,137	215.65			1,212,605	882,630				1,212,605	(329,975)				0001
Purchased Call/NFC/NFC1618SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2023	01/27/2023	Exercise		8,254,958	220.68			657,030	399,799				657,030	(257,231)				0001
Purchased Call/NFC/NFC1619SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023	03/30/2023	Exercise		6,994,262	219.5			806,746	576,515				806,746	(230,231)				0001
Purchased Call/MAB/MAB3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	04/06/2023	Exercise		20,754,546	267.54			193,036	(220,739)				193,036	(413,775)				0001
Purchased Call/CSII/CSII0001SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/04/2021	10/04/2023	10/06/2023	Exercise		1,771,849	263.96			172,430	143,396				172,430	(29,034)				0001
Purchased Call/NFC/NFC1619SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	03/13/2023	Exercise		9,859,158	219.74			1,220,346	887,948				1,220,346	(332,398)				0001
Purchased Call/CSII/CSII000JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023	07/26/2023	Exercise		362,036	265.61			30,365	24,600				30,365	(5,764)				0001
Purchased Call/CSII/CSII000JS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/08/2021	10/06/2023	10/11/2023	Exercise		752,273	265.32			63,539	51,870				63,539	(11,669)				0001
Purchased Call/CSII/CSII000JSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/21/2021	10/20/2023	10/24/2023	Exercise		320,981	267.38			27,704	22,492				27,704	(5,212)				0001
Purchased Call/CSII/CSII000JSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/29/2021	10/30/2023	11/01/2023	Exercise		411,250	267.11			29,231	22,141				29,231	(7,090)				0001
Purchased Call/CSII/CSII000JSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/05/2021	11/06/2023	11/08/2023	Exercise		461,732	265.18			38,836	30,691				38,836	(8,144)				0001

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Purchased Call/CSII/CSII000KSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/26/2021	11/24/2023	08/31/2023	Exercise		299,674	264.35			26,871	21,822			26,871		(5,049)				0001
Purchased Call/CSII/CSII000KSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/30/2021	11/29/2023	05/10/2023	Exercise		1,529,893	264.08			126,274	101,110			126,274		(25,164)				0001
Purchased Call/CSII/CSII000KSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/30/2021	11/28/2023	11/30/2023	Exercise		189,626	264.35			16,652	13,725			16,652		(2,927)				0001
Purchased Call/CSII/CSII000LS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/23/2021	12/26/2023	06/29/2023	Exercise		1,024,382	268.39			77,121	56,236			77,121		(20,885)				0001
Purchased Call/NFC/NFC161ASJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	01/12/2023	Exercise		9,357,391	224.16			982,840	670,806			982,840		(312,034)				0001
Purchased Call/NFC/NFC161ASII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023	05/10/2023	Exercise		5,150,729	220.16		3,609	695,191	478,810			695,191		(216,382)				0001
Purchased Call/NFC/NFC161ASX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023	01/23/2023	Exercise		8,853,716	220.16			1,117,489	791,859			1,117,489		(325,630)				0001
Purchased Call/NFC/NFC161BSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2023	01/25/2023	Exercise		8,451,998	220.12		12,723	1,241,838	943,650			1,241,838		(298,187)				0001
Purchased Call/MAB/MAB3131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/02/2022	12/04/2023	04/14/2023	Exercise		13,828,361	267.41			132,432	(142,151)			132,432		(274,583)				0001
Purchased Call/NFC/NFC161BSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	01/09/2023	Exercise		9,210,358	221.77		11,676	1,388,623	1,078,801			1,388,623		(309,823)				0001
Purchased Call/MAB/MAB3131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/06/2022	12/04/2023	12/06/2023	Exercise		79,524	267.41			712	(856)			712		(1,569)				0001
Purchased Call/MAB/MAB3132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/22/2022	12/22/2023	03/10/2023	Exercise		13,021,504	260.86		20,006	531,577	266,429			531,577		(265,148)				0001
Purchased Call/MAB/MAB3132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/23/2022	12/22/2023	04/25/2023	Exercise		9,758,725	260.4		29,451	396,620	198,163			396,620		(198,457)				0001
Purchased Call/MAB/MAB3132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/27/2022	12/27/2023	02/28/2023	Exercise		22,955,751	260.82		25,960	1,077,361	609,393			1,077,361		(467,967)				0001
Purchased Call/MLR/MLR1611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2023	01/23/2023	Expire		3,563,457	263.12				(3,467)					(3,467)				0001
Purchased Call/MLR/MLR1611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	01/24/2023	Expire		485,042	264.24				(482)					(482)				0001
Purchased Call/MLR/MLR1612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	02/07/2023	Expire		3,255,799	263.33				(5,675)					(5,675)				0001
Purchased Call/MLR/MLR1612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/05/2021	02/07/2023	02/09/2023	Expire		9,035,497	263.33				(17,405)					(17,405)				0001
Purchased Call/MLR/MLR1612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2021	02/09/2023	02/13/2023	Expire		5,268,272	264.31				(10,696)					(10,696)				0001
Purchased Call/MLR/MLR1612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2023	02/22/2023	Expire		3,970,083	263.73				(9,666)					(9,666)				0001
Purchased Call/MLR/MLR1612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/19/2021	02/21/2023	02/23/2023	Expire		10,560,749	263.31				(28,040)					(28,040)				0001
Purchased Call/MLR/MLR1612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/26/2021	02/28/2023	03/02/2023	Expire		13,457,391	259.45				(40,635)					(40,635)				0001
Purchased Call/MLR/MLR1612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2021	03/01/2023	03/03/2023	Expire		7,702,782	260.74				(23,465)					(23,465)				0001
Purchased Call/MLR/MLR1612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/08/2021	03/08/2023	03/10/2023	Expire		6,778,276	259.46				(23,592)					(23,592)				0001
Purchased Call/MLR/MLR1612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	03/13/2023	Expire		4,232,236	260.29				(14,791)					(14,791)				0001
Purchased Call/MLR/MLR1613S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/12/2021	03/13/2023	03/15/2023	Expire		4,631,633	261.49				(17,143)					(17,143)				0001
Purchased Call/MLR/MLR1613SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/19/2021	03/17/2023	03/21/2023	Expire		2,960,632	261.5				(12,219)					(12,219)				0001
Purchased Call/MLR/MLR1613SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/22/2021	03/22/2023	03/24/2023	Expire		5,296,728	261.89				(21,456)					(21,456)				0001
Purchased Call/MLR/MLR1613SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/29/2021	03/29/2023	03/31/2023	Expire		7,804,676	262.74				(35,476)					(35,476)				0001
Purchased Call/MLR/MLR1613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2023	04/03/2023	Expire		2,876,904	262.51				(13,322)					(13,322)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR1613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/31/2021	03/31/2023	04/04/2023	Expire		4,408,093	262.22				(20,547)					(20,547)				0001
Purchased Call/MLR/MLR1613SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2021	04/06/2023	04/10/2023	Expire		3,973,367	263.59				(19,644)					(19,644)				0001
Purchased Call/MLR/MLR1614S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/16/2021	04/14/2023	04/18/2023	Expire		2,558,287	265.26				(13,730)					(13,730)				0001
Purchased Call/MLR/MLR1614S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/20/2021	04/20/2023	04/24/2023	Expire		3,268,946	264.91				(18,791)					(18,791)				0001
Purchased Call/MLR/MLR1614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/27/2021	04/27/2023	05/01/2023	Expire		2,876,180	265.68				(17,340)					(17,340)				0001
Purchased Call/MLR/MLR1614SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/21/2021	05/19/2023	05/23/2023	Expire		3,951,154	266.3				(29,334)					(29,334)				0001
Purchased Call/MLR/MLR1615S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/26/2021	05/26/2023	05/31/2023	Expire		4,879,086	267.2				(36,808)					(36,808)				0001
Purchased Call/MLR/MLR1615SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/04/2021	06/02/2023	06/06/2023	Expire		2,965,874	268.65				(23,827)					(23,827)				0001
Purchased Call/MLR/MLR1615SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/07/2021	06/07/2023	06/09/2023	Expire		5,022,767	269.11				(41,068)					(41,068)				0001
Purchased Call/MLR/MLR1616S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/29/2021	06/29/2023	07/03/2023	Expire		2,739,908	265.93				(25,377)					(25,377)				0001
Purchased Call/MLR/MLR1616S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/08/2021	07/07/2023	07/11/2023	Expire		2,414,913	266.03				(24,036)					(24,036)				0001
Purchased Call/MLR/MLR1616SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/22/2021	07/20/2023	07/24/2023	Expire		1,790,125	266.44				(19,456)					(19,456)				0001
Purchased Call/MLR/MLR1616SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/27/2021	07/27/2023	07/31/2023	Expire		2,686,601	267.28				(28,984)					(28,984)				0001
Purchased Call/MLR/MLR1616SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/03/2021	08/03/2023	08/07/2023	Expire		3,413,227	268.7				(37,726)					(37,726)				0001
Purchased Call/MLR/MLR1616SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/04/2021	08/04/2023	08/08/2023	Expire		2,382,673	268.29				(26,536)					(26,536)				0001
Purchased Call/MLR/MLR1617S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/11/2021	08/11/2023	08/15/2023	Expire		3,409,516	267.38				(39,391)					(39,391)				0001
Purchased Call/MLR/MLR1617S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/13/2021	08/11/2023	08/15/2023	Expire		1,408,179	268.28				(16,317)					(16,317)				0001
Purchased Call/MLR/MLR1617SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/19/2021	08/18/2023	08/22/2023	Expire		4,603,020	266.82				(54,829)					(54,829)				0001
Purchased Call/MLR/MLR1617SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/20/2021	08/21/2023	08/23/2023	Expire		6,027,540	266.89				(72,108)					(72,108)				0001
Purchased Call/MLR/MLR1617SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/20/2021	08/22/2023	08/24/2023	Expire		2,015,611	266.89				(24,385)					(24,385)				0001
Purchased Call/MLR/MLR1618S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/10/2021	09/08/2023	09/12/2023	Expire		1,272,104	268				(16,626)					(16,626)				0001
Purchased Call/MLR/MLR1618S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/17/2021	09/18/2023	09/20/2023	Expire		8,534,179	266.55				(115,370)					(115,370)				0001
Purchased Call/MLR/MLR1618SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/21/2021	09/21/2023	09/25/2023	Expire		3,214,445	266.47				(44,088)					(44,088)				0001
Purchased Call/MLR/MLR1618SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/24/2021	09/22/2023	09/26/2023	Expire		1,547,396	265.03				(20,536)					(20,536)				0001
Purchased Call/MLR/MLR1618SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/27/2021	09/27/2023	09/29/2023	Expire		2,586,141	264.3				(35,040)					(35,040)				0001
Purchased Call/MLR/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/04/2021	10/04/2023	10/06/2023	Expire		3,123,254	262.78				(44,738)					(44,738)				0001
Purchased Call/MLR/MLR1619S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/18/2021	10/18/2023	10/20/2023	Expire		3,896,148	264.29				(60,314)					(60,314)				0001
Purchased Call/MLR/MLR1619S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2021	10/19/2023	10/23/2023	Expire		2,013,666	264.81				(30,505)					(30,505)				0001
Purchased Call/MLR/MLR1619S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/23/2023	10/25/2023	Expire		5,099,895	265.54				(77,810)					(77,810)				0001
Purchased Call/MLR/MLR1619SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/12/2021	11/10/2023	11/14/2023	Expire		2,015,950	265.94				(32,655)					(32,655)				0001

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Purchased Call/MLR/MLR1619SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/19/2021	11/17/2023	11/21/2023	Expire		1,120,694	265.58				(18,149)					(18,149)				0001
Purchased Call/MLR/MLR161AS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/24/2021	11/22/2023	11/27/2023	Expire		1,042,048	264.9				(17,143)					(17,143)				0001
Purchased Call/MLR/MLR161AS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/26/2021	11/27/2023	11/29/2023	Expire		6,064,224	263.42				(103,225)					(103,225)				0001
Purchased Call/MLR/MLR161ASH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/10/2021	12/11/2023	12/13/2023	Expire		8,907,866	265.08				(157,641)					(157,641)				0001
Purchased Call/MLR/MLR161ASJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/10/2021	12/12/2023	12/14/2023	Expire		4,147,400	265.08				(73,705)					(73,705)				0001
Purchased Call/MLR/MLR161ASP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/17/2021	12/15/2023	12/19/2023	Expire		1,979,886	265.89				(35,619)					(35,619)				0001
Purchased Call/MLR/MLR161ASW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	12/27/2021	12/27/2023	12/29/2023	Expire		11,959,868	267.51				(222,270)					(222,270)				0001
Purchased Call/MLR/MLR1611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/07/2021	01/06/2023	01/10/2023	Expire		5,600,191	263.14				(1,448)					(1,448)				0001
Purchased Call/MLR/MLR1611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/12/2021	01/12/2023	01/16/2023	Expire		4,617,122	261.63				(2,633)					(2,633)				0001
Purchased Call/MLR/MLR1611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/13/2021	01/13/2023	01/17/2023	Expire		4,793,872	262.47				(2,992)					(2,992)				0001
Purchased Call/MLR/MLR1611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/22/2021	01/23/2023	01/25/2023	Expire		5,172,466	263.99				(5,932)					(5,932)				0001
Purchased Call/MLR/MLR1611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2023	01/27/2023	Expire		7,163,296	264.83				(8,880)					(8,880)				0001
Purchased Call/MLR/MLR1611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	01/28/2021	01/27/2023	01/31/2023	Expire		4,548,309	263.11				(6,059)					(6,059)				0001
Purchased Call/MLR/MLR1612S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/03/2021	02/03/2023	02/07/2023	Expire		4,024,483	263				(6,892)					(6,892)				0001
Purchased Call/MLR/MLR1612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/04/2021	02/03/2023	02/07/2023	Expire		7,591,187	262.7				(13,139)					(13,139)				0001
Purchased Call/MLR/MLR1612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/05/2021	02/06/2023	02/08/2023	Expire		5,666,303	263.33				(10,634)					(10,634)				0001
Purchased Call/MLR/MLR1612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2023	02/14/2023	Expire		4,922,447	264.52				(10,262)					(10,262)				0001
Purchased Call/MLR/MLR1612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/12/2021	02/15/2023	02/17/2023	Expire		6,660,986	264.68				(15,427)					(15,427)				0001
Purchased Call/MLR/MLR1612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/22/2021	02/22/2023	02/24/2023	Expire		6,463,872	262.9				(17,501)					(17,501)				0001
Purchased Call/MLR/MLR1612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/23/2021	02/23/2023	02/27/2023	Expire		4,090,932	263.02				(11,029)					(11,029)				0001
Purchased Call/MLR/MLR1612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/25/2021	02/24/2023	02/28/2023	Expire		6,334,427	260.54				(17,598)					(17,598)				0001
Purchased Call/MLR/MLR1612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/02/2021	03/02/2023	03/06/2023	Expire		2,859,415	260.52				(8,801)					(8,801)				0001
Purchased Call/MLR/MLR1613SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	03/28/2023	Expire		3,915,560	261.61				(16,821)					(16,821)				0001
Purchased Call/MLR/MLR1613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/01/2021	04/03/2023	04/05/2023	Expire		6,695,849	263.08				(32,070)					(32,070)				0001
Purchased Call/MLR/MLR1613SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	04/04/2023	Expire		4,239,096	263.08				(19,957)					(19,957)				0001
Purchased Call/MLR/MLR1613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/09/2021	04/11/2023	04/13/2023	Expire		6,606,285	263.85				(34,393)					(34,393)				0001
Purchased Call/MLR/MLR1613SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/09/2021	04/06/2023	04/10/2023	Expire		2,425,936	263.85				(12,073)					(12,073)				0001
Purchased Call/MLR/MLR1613SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/13/2021	04/13/2023	04/17/2023	Expire		2,928,579	264.19				(15,533)					(15,533)				0001
Purchased Call/MLR/MLR1614S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/23/2021	04/24/2023	04/26/2023	Expire		2,841,320	265.83				(16,694)					(16,694)				0001
Purchased Call/MLR/MLR1614SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/03/2021	05/03/2023	05/05/2023	Expire		4,367,623	265.98				(27,349)					(27,349)				0001

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Purchased Call/MLR/MLR1614SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2021	05/19/2023	05/23/2023	Expire		2,494,977	265.36				(17,877)					(17,877)				0001
Purchased Call/MLR/MLR1615S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/24/2021	05/24/2023	05/26/2023	Expire		8,572,688	266.95				(63,864)					(63,864)				0001
Purchased Call/MLR/MLR1615S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/25/2021	05/25/2023	05/30/2023	Expire		2,613,377	267.11				(19,704)					(19,704)				0001
Purchased Call/MLR/MLR1615SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/03/2021	06/02/2023	06/06/2023	Expire		3,681,396	268.05				(29,705)					(29,705)				0001
Purchased Call/MLR/MLR1615SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/11/2021	06/12/2023	06/14/2023	Expire		4,222,984	269.34				(35,453)					(35,453)				0001
Purchased Call/MLR/MLR1615SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/15/2021	06/15/2023	06/20/2023	Expire		3,297,293	268.92				(26,976)					(26,976)				0001
Purchased Call/MLR/MLR1616SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/16/2021	07/17/2023	07/19/2023	Expire		5,408,044	266.69				(55,394)					(55,394)				0001
Purchased Call/MLR/MLR1616SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/23/2021	07/24/2023	07/26/2023	Expire		5,468,869	267.32				(57,435)					(57,435)				0001
Purchased Call/MLR/MLR1616SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/30/2021	07/28/2023	08/01/2023	Expire		1,834,629	267.72				(20,080)					(20,080)				0001
Purchased Call/MLR/MLR1617S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/06/2021	08/04/2023	08/08/2023	Expire		874,631	267.67				(9,682)					(9,682)				0001
Purchased Call/MLR/MLR1617S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/09/2021	08/09/2023	08/11/2023	Expire		7,341,553	267.29				(83,236)					(83,236)				0001
Purchased Call/MLR/MLR1617SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/13/2021	08/15/2023	08/17/2023	Expire		4,220,518	268.28				(48,456)					(48,456)				0001
Purchased Call/MLR/MLR1617SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/16/2021	08/16/2023	08/18/2023	Expire		5,712,103	268.43				(65,971)					(65,971)				0001
Purchased Call/MLR/MLR1617SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/23/2021	08/23/2023	08/25/2023	Expire		2,994,727	267.47				(36,312)					(36,312)				0001
Purchased Call/MLR/MLR1617SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/26/2021	08/25/2023	08/29/2023	Expire		1,846,048	266.5				(22,778)					(22,778)				0001
Purchased Call/MLR/MLR1617SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/27/2021	08/29/2023	08/31/2023	Expire		2,363,897	267.82				(29,458)					(29,458)				0001
Purchased Call/MLR/MLR1617SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/03/2021	09/05/2023	09/07/2023	Expire		6,493,851	270.15				(83,320)					(83,320)				0001
Purchased Call/MLR/MLR1617SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/03/2021	09/01/2023	09/06/2023	Expire		1,131,363	270.14				(14,010)					(14,010)				0001
Purchased Call/MLR/MLR1618SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/30/2021	09/29/2023	10/03/2023	Expire		3,754,402	262.42				(53,209)					(53,209)				0001
Purchased Call/MLR/MLR1618SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/01/2021	10/03/2023	10/05/2023	Expire		2,345,673	263.53				(33,423)					(33,423)				0001
Purchased Call/MLR/MLR1619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/20/2021	10/20/2023	10/24/2023	Expire		2,452,777	265.59				(36,943)					(36,943)				0001
Purchased Call/MLR/MLR1619S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/24/2023	10/26/2023	Expire		2,643,008	265.54				(40,545)					(40,545)				0001
Purchased Call/MLR/MLR1619SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/29/2021	10/30/2023	11/01/2023	Expire		6,119,080	265.4				(90,178)					(90,178)				0001
Purchased Call/MLR/MLR1619SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/12/2021	11/13/2023	11/15/2023	Expire		6,278,276	265.94				(102,335)					(102,335)				0001
Purchased Call/MLR/MLR1619SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/18/2021	11/17/2023	11/21/2023	Expire		2,187,320	266.04				(35,454)					(35,454)				0001
Purchased Call/MLR/MLR1619SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/19/2021	11/21/2023	11/24/2023	Expire		2,894,198	265.58				(48,303)					(48,303)				0001
Purchased Call/MLR/MLR161AS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/22/2021	11/22/2023	11/27/2023	Expire		2,354,144	264.61				(39,087)					(39,087)				0001
Purchased Call/MLR/MLR161ASA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/03/2021	12/04/2023	12/06/2023	Expire		6,332,078	263.06				(110,071)					(110,071)				0001
Purchased Call/MLR/MLR161ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/03/2021	12/05/2023	12/07/2023	Expire		2,308,920	263.06				(40,518)					(40,518)				0001
Purchased Call/MLR/MLR161ASS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/21/2021	12/21/2023	12/26/2023	Expire		3,194,129	265.77				(59,128)					(59,128)				0001

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Purchased Call/MLR/MLR161AST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/22/2021	12/22/2023	12/27/2023	Expire		3,161,017	266.53				(57,678)					(57,678)				0001
Purchased Call/MLR/MLR161ASY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2021	12/29/2023	01/03/2024	Expire		1,492,564	268.24				(27,843)					(27,843)				0001
Purchased Call/MLR/MLR1611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/04/2021	01/04/2023	01/06/2023	Expire		15,131,063	264.66				(2,370)					(2,370)				0001
Purchased Call/MLR/MLR1611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/05/2021	01/05/2023	01/09/2023	Expire		3,997,465	265.03				(800)					(800)				0001
Purchased Call/MLR/MLR1611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/06/2021	01/06/2023	01/10/2023	Expire		5,734,146	263.41				(1,487)					(1,487)				0001
Purchased Call/MLR/MLR1611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/14/2021	01/13/2023	01/17/2023	Expire		3,542,278	262.38				(2,223)					(2,223)				0001
Purchased Call/MLR/MLR1611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/20/2021	01/20/2023	01/24/2023	Expire		4,044,509	264.43				(3,975)					(3,975)				0001
Purchased Call/MLR/MLR1611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/26/2021	01/26/2023	01/30/2023	Expire		1,802,220	264.75				(2,331)					(2,331)				0001
Purchased Call/MLR/MLR1612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/02/2021	02/02/2023	02/06/2023	Expire		3,857,708	263.13				(6,393)					(6,393)				0001
Purchased Call/MLR/MLR1612SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2021	03/03/2023	03/07/2023	Expire		4,311,215	259.88				(13,692)					(13,692)				0001
Purchased Call/MLR/MLR1612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/04/2021	03/03/2023	03/07/2023	Expire		3,434,718	258.99				(11,009)					(11,009)				0001
Purchased Call/MLR/MLR1613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/11/2021	03/10/2023	03/14/2023	Expire		5,700,886	261.39				(20,229)					(20,229)				0001
Purchased Call/MLR/MLR1613S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/16/2021	03/16/2023	03/20/2023	Expire		3,618,990	262.01				(13,943)					(13,943)				0001
Purchased Call/MLR/MLR1613S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/17/2021	03/17/2023	03/21/2023	Expire		4,083,278	262.22				(15,780)					(15,780)				0001
Purchased Call/MLR/MLR1613S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/18/2021	03/17/2023	03/21/2023	Expire		3,170,542	261.43				(12,453)					(12,453)				0001
Purchased Call/MLR/MLR1613S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/19/2021	03/21/2023	03/23/2023	Expire		9,831,019	261.5				(40,513)					(40,513)				0001
Purchased Call/SBC/SBC0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2021	06/29/2023	07/03/2023	Expire		144,967	239.86				(1,373)					(1,373)				0001
Purchased Call/SBC/SBC0170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	07/25/2023	Expire		104,776	241.73				(1,189)					(1,189)				0001
Purchased Call/SBC/SBC0171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2021	08/23/2023	08/25/2023	Expire		3,197,380	247.58				(37,984)					(37,984)				0001
Purchased Call/SBC/SBC0171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	08/29/2023	Expire		439,146	247.25				(5,306)					(5,306)				0001
Purchased Call/MLR/MLR1613SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/24/2021	03/24/2023	03/28/2023	Expire		2,742,637	261.02				(11,872)					(11,872)				0001
Purchased Call/SBC/SBC0171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	09/06/2023	Expire		1,722,203	248.88				(20,907)					(20,907)				0001
Purchased Call/MLR/MLR1613SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/26/2021	03/28/2023	03/30/2023	Expire		11,737,914	262.87				(52,574)					(52,574)				0001
Purchased Call/SBC/SBC0171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	09/12/2023	Expire		3,129,698	247.24				(30,004)					(30,004)				0001
Purchased Call/MLR/MLR1613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/05/2021	04/05/2023	04/07/2023	Expire		4,677,334	263.74				(22,806)					(22,806)				0001
Purchased Call/SBC/SBC0172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/20/2023	09/22/2023	Expire		2,720,623	242.33				(36,429)					(36,429)				0001
Purchased Call/SBC/SBC0172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2021	10/02/2023	08/07/2023	Exercise		417,035	241.52			325	(5,445)			325		(5,770)				0001
Purchased Call/SBC/SBC0173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2021	10/24/2023	10/26/2023	Expire		1,186,346	244.83				(18,176)					(18,176)				0001
Purchased Call/SBC/SBC0173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2021	11/01/2023	11/03/2023	Expire		3,547,879	245.05				(56,856)					(56,856)				0001
Purchased Call/SBC/SBC0173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2021	11/09/2023	11/13/2023	Expire		3,300,601	244.93				(51,218)					(51,218)				0001

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Purchased Call/MLR/MLR1614S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/16/2021	04/17/2023	04/19/2023	Expire		7,091,504	265.26				(39,084)					(39,084)				0001
Purchased Call/MLR/MLR1614S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/22/2021	04/21/2023	04/25/2023	Expire		5,923,796	265.22				(34,209)					(34,209)				0001
Purchased Call/SBC/SBC0174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/06/2023	02/15/2023	Exercise		2,107,772	239.8			1,356	(36,112)			1,356		(37,468)				0001
Purchased Call/MLR/MLR1614SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/30/2021	04/28/2023	05/02/2023	Expire		3,480,252	265.57				(21,292)					(21,292)				0001
Purchased Call/SBC/SBC0174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2021	12/07/2023	12/11/2023	Expire		1,240,547	240.33				(21,487)					(21,487)				0001
Purchased Call/SBC/SBC0174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2021	12/14/2023	08/02/2023	Exercise		3,116,619	240.31			1,042	(57,489)			1,042		(58,531)				0001
Purchased Call/MLR/MLR1614SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/07/2021	05/08/2023	05/10/2023	Expire		3,256,857	266.73				(21,563)					(21,563)				0001
Purchased Call/MLR/MLR1614SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023	05/12/2023	Expire		5,258,242	266.42				(34,708)					(34,708)				0001
Purchased Call/MLR/MLR1614SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/11/2021	05/11/2023	05/15/2023	Expire		4,952,637	265.47				(32,724)					(32,724)				0001
Purchased Call/SBC/SBC0174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2021	12/21/2023	12/26/2023	Expire		2,042,096	240.43				(38,214)					(38,214)				0001
Purchased Call/MLR/MLR1614SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/13/2021	05/12/2023	05/16/2023	Expire		4,362,795	264.67				(30,499)					(30,499)				0001
Purchased Call/MLR/MLR1614ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/14/2021	05/12/2023	05/16/2023	Expire		2,312,827	265.76				(15,707)					(15,707)				0001
Purchased Call/MLR/MLR1614SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/21/2021	05/22/2023	05/24/2023	Expire		5,480,089	266.3				(40,176)					(40,176)				0001
Purchased Call/MLR/MLR1615S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/28/2021	05/26/2023	05/31/2023	Expire		5,855,175	267.55				(44,564)					(44,564)				0001
Purchased Call/MLR/MLR1615S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2021	06/01/2023	06/05/2023	Expire		2,892,170	268.18				(23,118)					(23,118)				0001
Purchased Call/MLR/MLR1615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/04/2021	06/06/2023	06/08/2023	Expire		10,174,193	268.65				(82,629)					(82,629)				0001
Purchased Call/MLR/MLR1615SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/14/2021	06/14/2023	06/16/2023	Expire		6,888,134	269.37				(58,318)					(58,318)				0001
Purchased Call/MLR/MLR1615S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/17/2021	06/16/2023	06/21/2023	Expire		6,149,601	266.58				(51,731)					(51,731)				0001
Purchased Call/MLR/MLR1615ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/22/2021	06/22/2023	06/26/2023	Expire		3,529,056	266.12				(31,384)					(31,384)				0001
Purchased Call/MLR/MLR1615SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/25/2021	06/27/2023	06/29/2023	Expire		9,470,198	266.46				(86,880)					(86,880)				0001
Purchased Call/MLR/MLR1615SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/28/2021	06/28/2023	06/30/2023	Expire		6,296,359	266.17				(57,836)					(57,836)				0001
Purchased Call/MLR/MLR1616S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/02/2021	06/30/2023	07/05/2023	Expire		889,246	266.17				(8,337)					(8,337)				0001
Purchased Call/MLR/MLR1616S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/02/2021	07/05/2023	07/07/2023	Expire		6,620,589	266.17				(63,596)					(63,596)				0001
Purchased Call/MLR/MLR1616S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/09/2021	07/11/2023	07/13/2023	Expire		5,407,067	267.21				(53,624)					(53,624)				0001
Purchased Call/MLR/MLR1616SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/15/2021	07/14/2023	07/18/2023	Expire		3,460,225	267.05				(34,755)					(34,755)				0001
Purchased Call/MLR/MLR1616SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/23/2021	07/25/2023	07/27/2023	Expire		4,196,811	267.32				(44,672)					(44,672)				0001
Purchased Call/MLR/MLR1616SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/26/2021	07/26/2023	07/28/2023	Expire		5,166,670	267.24				(55,323)					(55,323)				0001
Purchased Call/MLR/MLR1616SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/30/2021	07/31/2023	08/02/2023	Expire		6,921,236	267.72				(75,932)					(75,932)				0001
Purchased Call/MLR/MLR1616SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/02/2021	08/02/2023	08/04/2023	Expire		4,521,296	268.25				(50,364)					(50,364)				0001
Purchased Call/MLR/MLR1617S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/06/2021	08/07/2023	08/09/2023	Expire		5,685,395	267.67				(64,443)					(64,443)				0001

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Purchased Call/MLR/MLR1617S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/10/2021	08/10/2023	08/14/2023	Expire		3,175,629	266.79				(36,504)					(36,504)				0001
Purchased Call/MLR/MLR1617SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2021	08/18/2023	08/22/2023	Expire		2,045,645	267.04				(24,233)					(24,233)				0001
Purchased Call/MLR/MLR1617SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	08/29/2023	Expire		4,721,376	266.9				(60,799)					(60,799)				0001
Purchased Call/MLR/MLR1617ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/03/2021	09/06/2023	09/08/2023	Expire		3,157,584	270.15				(40,768)					(40,768)				0001
Purchased Call/SBC/SBC017ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023	08/24/2023	Exercise		360,101	233.38			4,182	(1,265)			4,182		(5,447)				0001
Purchased Call/MLR/MLR1617SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/09/2021	09/08/2023	09/12/2023	Expire		3,476,314	268.99				(45,023)					(45,023)				0001
Purchased Call/MLR/MLR1617SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/10/2021	09/12/2023	09/14/2023	Expire		3,683,755	268				(48,583)					(48,583)				0001
Purchased Call/MLR/MLR1618S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/13/2021	09/13/2023	09/15/2023	Expire		4,597,458	268.64				(60,508)					(60,508)				0001
Purchased Call/MLR/MLR1618S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/15/2021	09/15/2023	09/19/2023	Expire		2,253,356	268.66				(28,278)					(28,278)				0001
Purchased Call/MLR/MLR1618S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/16/2021	09/15/2023	09/19/2023	Expire		2,474,557	267.99				(32,749)					(32,749)				0001
Purchased Call/MLR/MLR1618SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/23/2021	09/22/2023	09/26/2023	Expire		3,585,488	266.38				(48,301)					(48,301)				0001
Purchased Call/MLR/MLR1618SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/24/2021	09/26/2023	09/28/2023	Expire		2,608,633	265.03				(36,300)					(36,300)				0001
Purchased Call/MLR/MLR1618SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/29/2021	09/29/2023	10/03/2023	Expire		3,404,101	262.9				(47,713)					(47,713)				0001
Purchased Call/MLR/MLR1618SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/01/2021	10/02/2023	10/04/2023	Expire		6,438,847	263.53				(91,731)					(91,731)				0001
Purchased Call/MLR/MLR1618ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/08/2021	10/10/2023	10/12/2023	Expire		6,191,032	262.64				(90,566)					(90,566)				0001
Purchased Call/MLR/MLR1618SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2023	10/16/2023	Expire		3,012,430	262.85				(45,469)					(45,469)				0001
Purchased Call/MLR/MLR1619S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/22/2021	10/20/2023	10/24/2023	Expire		770,870	265.54				(11,688)					(11,688)				0001
Purchased Call/MLR/MLR1619SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/04/2021	11/03/2023	11/07/2023	Expire		2,149,795	266.46				(34,162)					(34,162)				0001
Purchased Call/MLR/MLR1619SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/05/2021	11/03/2023	11/07/2023	Expire		1,762,849	266.84				(27,658)					(27,658)				0001
Purchased Call/MLR/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2021	11/10/2023	11/14/2023	Expire		2,760,916	265.62				(44,630)					(44,630)				0001
Purchased Call/MLR/MLR1619SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/12/2021	11/14/2023	11/16/2023	Expire		1,515,215	265.94				(24,742)					(24,742)				0001
Purchased Call/MLR/MLR161ASK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/13/2021	12/13/2023	12/15/2023	Expire		4,716,226	265.76				(84,492)					(84,492)				0001
Purchased Call/MLR/MLR161ASN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/16/2021	12/15/2023	12/19/2023	Expire		2,335,966	266.81				(41,617)					(41,617)				0001
Purchased Call/MLR/MLR161ASQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/17/2021	12/19/2023	12/21/2023	Expire		3,724,879	265.89				(67,539)					(67,539)				0001
Purchased Call/MLR/MLR161ASR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/20/2021	12/20/2023	12/22/2023	Expire		3,278,205	265.57				(59,860)					(59,860)				0001
Purchased Call/MLR/MLR161BS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/31/2021	12/29/2023	01/03/2024	Expire		629,656	268.61				(11,743)					(11,743)				0001
Purchased Call/SBG/SBG017CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2021	01/13/2023	01/17/2023	Exercise		99,999	232.49			14,016	13,948			14,016		(68)				0001
Purchased Call/SBG/SBG017CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/27/2023	01/31/2023	Exercise		517,317	231.92			80,823	80,088			80,823		(735)				0001
Purchased Call/SBG/SBG017DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2021	02/08/2023	02/10/2023	Exercise		566,036	237.73			71,425	70,270			71,425		(1,156)				0001
Purchased Call/SBG/SBG017DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2021	02/17/2023	02/22/2023	Exercise		303,119	238.38			39,423	38,604			39,423		(819)				0001

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Purchased Call/SBG/SBG017DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2021	03/01/2023	03/03/2023	Exercise		434,294	239.24			53,853	52,466			53,853		(1,387)				0001
Purchased Call/SBG/SBG017DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2021	03/08/2023	03/10/2023	Exercise		1,158,439	242.25			132,453	128,101			132,453		(4,351)				0001
Purchased Call/SBG/SBG017DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2021	03/10/2023	01/06/2023	Exercise		575,404	243.3			55,078	52,851			55,078		(2,228)				0001
Purchased Call/SBG/SBG017ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2021	03/24/2023	03/28/2023	Exercise		683,473	241.93			49,404	45,890			49,404		(3,514)				0001
Purchased Call/SBG/SBG017ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2021	03/31/2023	04/04/2023	Exercise		1,285,914	244.15			101,945	95,773			101,945		(6,172)				0001
Purchased Call/SBG/SBG017ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2021	04/05/2023	03/27/2023	Exercise		837,641	244.05			65,114	60,763			65,114		(4,351)				0001
Purchased Call/SBG/SBG017ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023	04/10/2023	Exercise		1,133,957	243.86			92,779	86,725			92,779		(6,054)				0001
Purchased Call/SBG/SBG017ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2021	04/07/2023	04/11/2023	Exercise		375,973	244.54			29,708	27,781			29,708		(1,927)				0001
Purchased Call/SBG/SBG017ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023	04/19/2023	Exercise		67,251	246.25			5,265	4,878			5,265		(386)				0001
Purchased Call/SBG/SBG017ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023	04/25/2023	Exercise		1,296,097	245.72			97,334	89,147			97,334		(8,187)				0001
Purchased Call/SBG/SBG017ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023	04/26/2023	Exercise		432,807	245.72			33,066	30,416			33,066		(2,651)				0001
Purchased Call/SBG/SBG017FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2023	05/11/2023	Exercise		232,955	251.89			10,895	9,281			10,895		(1,614)				0001
Purchased Call/SBG/SBG017FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2021	05/12/2023	05/16/2023	Exercise		889,257	248.95			47,911	41,468			47,911		(6,443)				0001
Purchased Call/SBG/SBG017FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2023	05/18/2023	Exercise		662,254	248.95			37,158	32,216			37,158		(4,942)				0001
Purchased Call/SBG/SBG017FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/23/2023	05/25/2023	Exercise		200,000	248.69			12,745	11,208			12,745		(1,537)				0001
Purchased Call/SBG/SBG017FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/29/2023	05/31/2023	Exercise		162,876	250.94			8,558	7,249			8,558		(1,308)				0001
Purchased Call/SBG/SBG017GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023	06/06/2023	Exercise		1,454,446	253.15			64,247	52,240			64,247		(12,007)				0001
Purchased Call/SBG/SBG017GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023	06/21/2023	Exercise		1,912,284	248.87			153,490	136,253			153,490		(17,237)				0001
Purchased Call/SBG/SBG017HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	03/20/2023	Exercise		2,706,450	250.02			213,514	185,385			213,514		(28,130)				0001
Purchased Call/SBG/SBG017HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	07/18/2023	Exercise		882,621	251.07			66,700	57,830			66,700		(8,870)				0001
Purchased Call/SBG/SBG017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023	07/19/2023	Exercise		699,733	249.61			57,293	49,841			57,293		(7,452)				0001
Purchased Call/SBG/SBG017HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		261,739	249.6			23,761	20,842			23,761		(2,919)				0001
Purchased Call/SBG/SBG017HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/20/2023	07/24/2023	Exercise		721,435	247.68			70,914	62,264			70,914		(8,650)				0001
Purchased Call/SBG/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	02/28/2023	Exercise		2,119,605	250.13			186,599	163,078			186,599		(23,521)				0001
Purchased Call/SBG/SBG017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023	08/02/2023	Exercise		247,301	250.6			23,859	21,031			23,859		(2,828)				0001
Purchased Call/SBG/SBG017HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	01/05/2023	Exercise		2,437,120	250.6			223,285	195,606			223,285		(27,679)				0001
Purchased Call/SBG/SBG017HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023	08/09/2023	Exercise		749,194	250.87			64,852	56,023			64,852		(8,829)				0001
Purchased Call/SBG/SBG017ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2023	09/08/2023	Exercise		743,437	251.78			70,223	60,248			70,223		(9,975)				0001
Purchased Call/SBG/SBG017ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	01/06/2023	Exercise		1,821,442	251.73			165,118	140,335			165,118		(24,783)				0001
Purchased Call/SBG/SBG017ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	09/12/2023	Exercise		1,663,738	251.94			152,148	128,668			152,148		(23,480)				0001

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Purchased Call/SBG/SBG017JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2023	09/28/2023	Exercise		515,416	253.14			42,379	34,922			42,379		(7,457)				0001
Purchased Call/SBG/SBG017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2021	09/27/2023	02/06/2023	Exercise		2,050,368	254.81			156,841	127,418			156,841		(29,423)				0001
Purchased Call/SBG/SBG017JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	02/07/2023	Exercise		1,784,245	253.61			130,140	103,712			130,140		(26,428)				0001
Purchased Call/SBG/SBG017JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	08/11/2023	Exercise		1,869,475	255.27			93,777	65,448			93,777		(28,330)				0001
Purchased Call/SBG/SBG017JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2021	10/19/2023	05/24/2023	Exercise		994,961	256.37			47,132	31,421			47,132		(15,710)				0001
Purchased Call/SBG/SBG017JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	01/06/2023	Exercise		2,398,851	255.83			116,586	78,224			116,586		(38,362)				0001
Purchased Call/SBG/SBG017JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2021	10/26/2023	10/30/2023	Exercise		400,001	257			14,811	8,622			14,811		(6,189)				0001
Purchased Call/SBG/SBG017KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023	11/01/2023	Exercise		259,449	255.49			10,941	6,627			10,941		(4,315)				0001
Purchased Call/SBG/SBG017KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2023	11/16/2023	Exercise		243,618	257.54			13,625	9,477			13,625		(4,148)				0001
Purchased Call/SBG/SBG017KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2021	11/16/2023	11/20/2023	Exercise		412,170	257.97			20,699	14,148			20,699		(6,551)				0001
Purchased Call/SBG/SBG017KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023	11/22/2023	Exercise		600,000	255.15			40,564	30,141			40,564		(10,423)				0001
Purchased Call/SBG/SBG017KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2023	01/09/2023	Exercise		2,518,436	256.03			157,935	113,007			157,935		(44,928)				0001
Purchased Call/SBG/SBG017KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023	11/28/2023	Exercise		444,354	256.31			28,483	20,687			28,483		(7,796)				0001
Purchased Call/SBG/SBG017LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/05/2023	01/10/2023	Exercise		1,939,193	248.09			187,174	147,937			187,174		(39,237)				0001
Purchased Call/SBG/SBG017LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023	03/30/2023	Exercise		786,010	250.23			68,985	54,457			68,985		(14,527)				0001
Purchased Call/SBG/SBG017LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2021	12/21/2023	12/26/2023	Exercise		353,135	249.87			35,338	28,408			35,338		(6,930)				0001
Purchased Call/MLR/MLR1611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/15/2021	01/17/2023	01/19/2023	Expire		6,063,198	262.19				(5,073)			(5,073)		(5,073)				0001
Purchased Call/MLR/MLR1611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/15/2021	01/18/2023	01/20/2023	Expire		13,506,240	262.19				(12,090)			(12,090)		(12,090)				0001
Purchased Call/MLR/MLR1611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	01/17/2023	Expire		4,833,744	262.19				(3,122)			(3,122)		(3,122)				0001
Purchased Call/MLR/MLR1612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	02/14/2023	Expire		5,619,039	264.62				(11,735)			(11,735)		(11,735)				0001
Purchased Call/MLR/MLR1612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/12/2021	02/14/2023	02/16/2023	Expire		8,373,195	264.68				(19,207)			(19,207)		(19,207)				0001
Purchased Call/MLR/MLR1612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/12/2021	02/13/2023	02/15/2023	Expire		6,083,298	264.68				(13,656)			(13,656)		(13,656)				0001
Purchased Call/MLR/MLR1612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/12/2021	02/10/2023	02/14/2023	Expire		2,192,583	264.68				(4,499)			(4,499)		(4,499)				0001
Purchased Call/MLR/MLR1612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2023	02/21/2023	Expire		5,053,593	263.94				(12,036)			(12,036)		(12,036)				0001
Purchased Call/MSD/MSD113JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	01/08/2021	01/06/2023	01/10/2023	Exercise		110,735	170.53			8,468	8,439			8,468		(29)				0001
Purchased Call/MLR/MLR1612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2023	02/28/2023	Expire		2,805,205	262.88				(7,582)			(7,582)		(7,582)				0001
Purchased Call/MSD/MSD113RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	02/11/2021	02/10/2023	02/14/2023	Exercise		104,598	170.84			7,616	6,942			7,616		(674)				0001
Purchased Call/MSD/MSD113RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	02/12/2021	02/13/2023	02/15/2023	Exercise		220,674	171			16,531	16,036			16,531		(495)				0001
Purchased Call/MSD/MSD113RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	02/12/2021	02/15/2023	02/17/2023	Exercise		278,719	171			19,820	19,165			19,820		(655)				0001
Purchased Call/MSD/MSD113XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUWSFPU8MPRO8K5P83	03/02/2021	03/02/2023	03/06/2023	Exercise		99,675	171.58			5,681	5,366			5,681		(315)				0001

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Purchased Call/MSD/MSD113XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/05/2021	03/03/2023	03/07/2023	Exercise		136,349	173.44			6,839	6,397			6,839		(442)				0001
Purchased Call/MSD/MSD113XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/05/2021	03/06/2023	03/08/2023	Exercise		405,254	173.44			20,725	19,348			20,725		(1,377)				0001
Purchased Call/MSD/MSD113XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2021	03/09/2023	03/13/2023	Exercise		83,058	173.68			3,156	2,861			3,156		(295)				0001
Purchased Call/MSD/MSD113XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2021	03/10/2023	03/14/2023	Exercise		166,429	174.48			5,027	4,427			5,027		(600)				0001
Purchased Call/MSD/MSD113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2021	02/17/2023	02/22/2023	Exercise		254,922	171.58			16,209	15,435			16,209		(775)				0001
Purchased Call/MLR/MLR1612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/05/2021	03/06/2023	03/08/2023	Expire		5,305,372	259.92			(17,757)				(17,757)		(17,757)				0001
Purchased Call/MSD/MSD113YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	03/28/2023	Exercise		208,452	175.48			6,023	5,111			6,023		(911)				0001
Purchased Call/MSD/MSD113YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	04/04/2023	04/06/2023	Exercise		542,771	175.11			24,797	22,089			24,797		(2,707)				0001
Purchased Call/MSD/MSD113ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/04/2021	05/04/2023	05/08/2023	Exercise		132,552	176.14			3,755	2,879			3,755		(876)				0001
Purchased Call/MSD/MSD113ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/05/2021	01/03/2023	01/05/2023	Exercise		323,183	169.82			23,465	23,402			23,465		(64)				0001
Purchased Call/MSD/MSD2130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2021	05/08/2023	04/21/2023	Exercise		252,546	177.65			7,049	5,333			7,049		(1,716)				0001
Purchased Call/MLR/MLR1612SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	03/07/2023	Expire		3,590,159	259.92				(11,249)			(11,249)		(11,249)				0001
Purchased Call/MSD/MSD2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	05/18/2023	Exercise		569,373	177.68			9,037	4,619			9,037		(4,418)				0001
Purchased Call/MSD/MSD2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023	05/16/2023	Exercise		84,449	177.68			1,806	1,212			1,806		(594)				0001
Purchased Call/MSD/MSD2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/21/2021	05/22/2023	05/24/2023	Exercise		142,241	177.02			3,736	2,661			3,736		(1,076)				0001
Purchased Call/MSD/MSD2131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/28/2021	05/30/2023	06/01/2023	Exercise		333,984	176.82			7,895	5,233			7,895		(2,663)				0001
Purchased Call/MSD/MSD2131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2021	06/01/2023	06/05/2023	Exercise		249,953	176.99			5,536	3,514			5,536		(2,022)				0001
Purchased Call/MLR/MLR1613SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/26/2021	03/27/2023	03/29/2023	Expire		7,134,653	262.87				(31,578)			(31,578)		(31,578)				0001
Purchased Call/MSD/MSD2132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2023	06/22/2023	Exercise		581,509	174.63			28,504	23,086			28,504		(5,418)				0001
Purchased Call/MSD/MSD2132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2021	06/22/2023	06/26/2023	Exercise		290,332	175.99			10,822	8,099			10,822		(2,723)				0001
Purchased Call/MSD/MSD2132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2021	04/06/2023	04/10/2023	Exercise		223,479	175.07			10,965	9,658			10,965		(1,308)				0001
Purchased Call/MSD/MSD2132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2021	04/06/2023	04/10/2023	Exercise		209,090	175.23			10,059	8,851			10,059		(1,208)				0001
Purchased Call/MLR/MLR1613SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2023	04/06/2023	Expire		9,044,848	263.08				(43,732)			(43,732)		(43,732)				0001
Purchased Call/MSD/MSD2132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/25/2021	06/27/2023	06/29/2023	Exercise		663,692	176.48			23,091	16,636			23,091		(6,455)				0001
Purchased Call/MSD/MSD2132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/02/2021	07/05/2023	01/27/2023	Exercise		451,070	176.86			18,827	14,265			18,827		(4,562)				0001
Purchased Call/MLR/MLR1613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2023	04/14/2023	Expire		5,487,578	263.73				(29,139)			(29,139)		(29,139)				0001
Purchased Call/MSD/MSD2133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/02/2021	07/03/2023	07/06/2023	Exercise		536,413	176.86			21,625	16,257			21,625		(5,368)				0001
Purchased Call/MSD/MSD2133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2023	07/10/2023	Exercise		241,793	176.14			9,335	6,888			9,335		(2,446)				0001
Purchased Call/MSD/MSD2133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2023	07/14/2023	Exercise		186,070	176.62			7,912	5,969			7,912		(1,943)				0001
Purchased Call/MSD/MSD2133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2021	07/20/2023	07/24/2023	Exercise		351,487	175.28			20,775	16,980			20,775		(3,795)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD2133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023	07/25/2023	Exercise		381,489	175.7			22,603	18,446			22,603		(4,157)				0001
Purchased Call/MSD/MSD2133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023	07/25/2023	Exercise		301,149	175.96			17,371	14,154			17,371		(3,217)				0001
Purchased Call/MSD/MSD2134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2023	02/08/2023	Exercise		545,921	176.57			30,531	24,299			30,531		(6,232)				0001
Purchased Call/MLR/MLR1614S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	04/25/2023	Expire		1,234,213	265.83				(7,059)					(7,059)				0001
Purchased Call/GLP/GLP0400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2023	12/15/2023	12/04/2023	Expire		4,070,000	1975			2,950	(2,950)					(2,950)				0001
Purchased Call/MSD/MSD2134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2021	08/04/2023	08/08/2023	Exercise		116,348	175.99			6,135	4,785			6,135		(1,350)				0001
Purchased Call/MSD/MSD2134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2023	08/04/2023	Exercise		84,852	176.44			4,285	3,287			4,285		(998)				0001
Purchased Call/MSD/MSD2134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2021	08/09/2023	08/11/2023	Exercise		166,194	176.16			9,180	7,186			9,180		(1,994)				0001
Purchased Call/MSD/MSD2134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2021	08/11/2023	08/15/2023	Exercise		50,158	176.86			2,748	2,141			2,748		(607)				0001
Purchased Call/MSD/MSD2135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2021	08/18/2023	08/22/2023	Exercise		166,392	176.05			9,206	7,123			9,206		(2,083)				0001
Purchased Call/MSD/MSD2135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2023	08/25/2023	Exercise		168,157	176.77			7,886	5,740			7,886		(2,146)				0001
Purchased Call/MLR/MLR1614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/30/2021	05/01/2023	05/03/2023	Expire		2,688,713	265.57				(16,776)					(16,776)				0001
Purchased Call/MSD/MSD2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2021	08/25/2023	08/29/2023	Exercise		87,414	176.64			4,276	3,145			4,276		(1,131)				0001
Purchased Call/MSD/MSD2135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023	07/14/2023	Exercise		202,470	176.7			10,703	8,047			10,703		(2,657)				0001
Purchased Call/MSD/MSD2136SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Exercise		1,149,417	179.14			23,804	22,062			23,804		(1,743)				0001
Purchased Call/MSD/MSD2136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2023	09/12/2023	Exercise		347,415	176.24			19,299	14,574			19,299		(4,724)				0001
Purchased Call/MSD/MSD2138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/24/2022	01/24/2023	01/26/2023	Exercise		657,177	178.9			14,694	13,431			14,694		(1,262)				0001
Purchased Call/MSD/MSD2136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2021	09/08/2023	09/12/2023	Exercise		188,568	175.65			11,143	8,568			11,143		(2,575)				0001
Purchased Call/MSD/MSD2136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023	09/13/2023	Exercise		407,754	175.36			24,764	19,116			24,764		(5,648)				0001
Purchased Call/MLR/MLR1614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/30/2021	05/02/2023	05/04/2023	Expire		9,046,015	265.57				(56,984)					(56,984)				0001
Purchased Call/MLR/MLR1614SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	05/09/2023	Expire		2,823,485	266.73				(18,117)					(18,117)				0001
Purchased Call/MSD/MSD213CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2023	01/30/2023	Exercise		204,630	179.17			4,797	4,390			4,797		(407)				0001
Purchased Call/MSD/MSD2136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2021	09/15/2023	09/19/2023	Exercise		87,831	176.17			5,205	3,974			5,205		(1,231)				0001
Purchased Call/MSD/MSD2136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2023	09/22/2023	Exercise		365,987	173.8			26,550	21,308			26,550		(5,242)				0001
Purchased Call/MSD/MSD213CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2023	02/01/2023	Exercise		590,710	180.49			6,938	5,537			6,938		(1,402)				0001
Purchased Call/MSD/MSD213DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	02/09/2023	Exercise		598,049	181.62			5,005	3,170			5,005		(1,835)				0001
Purchased Call/MSD/MSD213DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	02/14/2023	Exercise		158,711	180.6			2,355	1,706			2,355		(649)				0001
Purchased Call/MSD/MSD2137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2023	10/17/2023	Exercise		163,981	175.49			6,476	3,831			6,476		(2,645)				0001
Purchased Call/MSD/MSD2138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2021	10/20/2023	10/24/2023	Exercise		81,072	177.01			2,354	973			2,354		(1,381)				0001
Purchased Call/MSD/MSD213DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2023	02/17/2023	Exercise		270,579	180.48			4,018	2,800			4,018		(1,218)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD2138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2023	10/26/2023	Exercise		274,018	177.17			7,782	3,013			7,782		(4,769)				0001
Purchased Call/MSD/MSD2138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2023	10/31/2023	Exercise		152,324	176.73			2,448	(230)			2,448		(2,678)				0001
Purchased Call/MSD/MSD213DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2022	02/22/2023	02/24/2023	Exercise		337,730	179.79			3,137	1,560			3,137		(1,577)				0001
Purchased Call/JSG/JSG2059SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	12/31/2020	01/03/2023	01/05/2023	Expire		619,435	255.63	2,213			(60)					(60)				0001
Purchased Call/MSD/MSD2138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2021	11/03/2023	11/07/2023	Exercise		92,785	178.05			2,465	808			2,465		(1,657)				0001
Purchased Call/MSD/MSD2139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/05/2021	11/03/2023	11/07/2023	Exercise		245,188	178.05			6,090	1,738			6,090		(4,352)				0001
Purchased Call/MSD/MSD213ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2023	03/03/2023	Exercise		573,711	180.44			1,526	(1,413)			1,526		(2,939)				0001
Purchased Call/MLR/MLR1614SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2023	05/22/2023	Expire		5,238,583	265.87				(37,083)					(37,083)				0001
Purchased Call/JSG/JSG2059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	01/07/2021	01/06/2023	01/10/2023	Expire		904,896	254.55				(257)					(257)				0001
Purchased Call/JSG/JSG2059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	01/08/2021	01/06/2023	01/10/2023	Expire		287,816	255.54				(82)					(82)				0001
Purchased Call/MSD/MSD2139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2021	11/29/2023	12/01/2023	Exercise		63,923	176.64			2,537	1,266			2,537		(1,271)				0001
Purchased Call/MSD/MSD213AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2023	12/08/2023	Exercise		90,808	176.65			4,123	2,241			4,123		(1,882)				0001
Purchased Call/MSD/MSD213ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/07/2023	Expire		1,302,073	182.29				(6,714)					(6,714)				0001
Purchased Call/JSG/JSG2054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2023	01/26/2023	Expire		1,478,083	272.64				(1,924)					(1,924)				0001
Purchased Call/JSG/JSG2059S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	01/31/2023	Expire		1,588,902	247.85				(2,348)					(2,348)				0001
Purchased Call/MSD/MSD213ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2021	12/19/2023	12/21/2023	Exercise		112,233	177.88			6,114	3,694			6,114		(2,420)				0001
Purchased Call/MSD/MSD213ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2023	12/19/2023	Exercise		207,616	177.88			10,458	6,027			10,458		(4,431)				0001
Purchased Call/MSD/MSD213ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/04/2022	03/06/2023	03/08/2023	Exercise		637,549	182.29			.70	(3,339)			70		(3,409)				0001
Purchased Call/JSG/JSG2055BF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	01/29/2021	01/27/2023	01/31/2023	Expire		563,258	241.32				(833)					(833)				0001
Purchased Call/JSG/JSG2059SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	01/29/2021	01/31/2023	02/02/2023	Expire		452,575	241.32				(768)					(768)				0001
Purchased Call/MSD/MSD213AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2021	12/26/2023	12/28/2023	Exercise		179,406	178.46			9,178	5,176			9,178		(4,002)				0001
Purchased Call/MSD/MSD213ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/14/2022	03/14/2023	03/16/2023	Expire		503,993	181.04				(3,298)					(3,298)				0001
Purchased Call/JSG/JSG2055BL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	01/29/2021	01/30/2023	02/01/2023	Expire		919,357	258.96				(2,054)					(2,054)				0001
Purchased Call/MLR/MLR1615S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	06/06/2023	Expire		3,602,131	268.75				(28,322)					(28,322)				0001
Purchased Call/MSD/MSD2138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2022	11/17/2023	11/21/2023	Exercise		124,234	177.53			3,779	808			3,779		(2,970)				0001
Purchased Call/MSD/MSD213ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	03/17/2023	Expire		430,458	181.23				(2,791)					(2,791)				0001
Purchased Call/JSG/JSG2055C4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	02/05/2021	02/06/2023	02/08/2023	Expire		694,536	249.36				(1,417)					(1,417)				0001
Purchased Call/JSG/JSG2055C6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generate O2RNE8IBXP4ROTD8PU41	02/05/2021	02/03/2023	02/07/2023	Expire		770,782	267.59				(1,447)					(1,447)				0001
Purchased Call/MSD/MSD213FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/20/2023	03/22/2023	Expire		478,190	181.92				(3,381)					(3,381)				0001
Purchased Call/MSD/MSD213FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		733,364	183.8				(5,974)					(5,974)				0001

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Purchased Call/JSG/JSG205CSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2023	02/10/2023	Expire		1,620,407	249.9				(3,620)					(3,620)				0001
Purchased Call/MSD/MSD213CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/27/2022	02/09/2023	02/13/2023	Exercise		74,083	171.04			4,842	4,338			4,842		(504)				0001
Purchased Call/MSD/MSD213FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/30/2022	03/30/2023	04/03/2023	Expire		485,273	183.93				(4,070)					(4,070)				0001
Purchased Call/JSG/JSG205CSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/12/2021	02/15/2023	02/17/2023	Expire		1,106,265	250.29				(2,817)					(2,817)				0001
Purchased Call/JSG/JSG205CST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/12/2021	02/13/2023	02/15/2023	Expire		814,174	268.58				(1,987)					(1,987)				0001
Purchased Call/MLR/MLR1615SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023	06/12/2023	Expire		2,182,231	269.27				(17,877)					(17,877)				0001
Purchased Call/MSD/MSD213FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		640,326	183.62				(5,773)					(5,773)				0001
Purchased Call/MSD/MSD213GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/13/2022	04/13/2023	04/17/2023	Exercise		376,090	184.19			347	(3,361)			347		(3,708)				0001
Purchased Call/JSG/JSG205DSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/26/2021	02/28/2023	03/02/2023	Expire		872,614	251.84				(2,715)					(2,715)				0001
Purchased Call/JSG/JSG205ESC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/05/2021	03/07/2023	03/09/2023	Expire		592,142	241.75				(2,184)					(2,184)				0001
Purchased Call/JSG/JSG205ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/05/2021	03/07/2023	03/09/2023	Expire		949,402	259.34				(3,501)					(3,501)				0001
Purchased Call/MSD/MSD213GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/26/2022	04/26/2023	04/28/2023	Exercise		376,422	182.08			1,199	(3,632)			1,199		(4,831)				0001
Purchased Call/MLR/MLR1615SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023	06/27/2023	Expire		2,272,596	265.73				(20,429)					(20,429)				0001
Purchased Call/MSD/MSD213GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/29/2022	04/28/2023	01/26/2023	Exercise		1,350,938	181.01			19,798	3,202			19,798		(16,596)				0001
Purchased Call/JSG/JSG205ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/11/2021	03/10/2023	03/14/2023	Expire		1,833,084	246.05				(7,027)					(7,027)				0001
Purchased Call/MSD/MSD213HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2022	05/10/2023	05/12/2023	Exercise		570,728	181.46			818	(7,161)			818		(7,979)				0001
Purchased Call/JSG/JSG205FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/12/2021	03/10/2023	03/14/2023	Expire		798,929	261.91				(3,107)					(3,107)				0001
Purchased Call/MLR/MLR1616S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/01/2021	06/30/2023	07/05/2023	Expire		6,567,641	265.73				(61,828)					(61,828)				0001
Purchased Call/MSD/MSD213HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/11/2022	05/11/2023	01/18/2023	Exercise		648,384	181.45			1,508	(7,289)			1,508		(8,796)				0001
Purchased Call/JSG/JSG205FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/15/2021	03/15/2023	03/17/2023	Expire		1,674,550	261.91				(6,935)					(6,935)				0001
Purchased Call/JSG/JSG205FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2021	03/17/2023	03/21/2023	Expire		3,024,777	247.4				(14,099)					(14,099)				0001
Purchased Call/MSD/MSD2131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/24/2022	05/24/2023	05/26/2023	Expire		1,017,929	182.54				(15,158)					(15,158)				0001
Purchased Call/JSG/JSG205FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2021	03/17/2023	03/21/2023	Expire		2,380,166	261.91				(10,144)					(10,144)				0001
Purchased Call/MLR/MLR1616S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/02/2021	07/03/2023	07/06/2023	Expire		5,777,439	266.17				(55,048)					(55,048)				0001
Purchased Call/MSD/MSD2131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/27/2022	05/30/2023	06/01/2023	Expire		525,984	183.53				(8,226)					(8,226)				0001
Purchased Call/MSD/MSD2131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/02/2022	06/02/2023	06/06/2023	Expire		19,471	183.15				(319)					(319)				0001
Purchased Call/JSG/JSG205FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/19/2021	03/20/2023	03/22/2023	Expire		1,585,137	261.91				(7,176)					(7,176)				0001
Purchased Call/MSD/MSD213JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		1,406,977	181.3			10,942	(14,120)			10,942		(25,062)				0001
Purchased Call/JSG/JSG205GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/26/2021	03/27/2023	03/29/2023	Expire		259,640	259.2				(1,254)					(1,254)				0001
Purchased Call/MLR/MLR1616SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/16/2021	07/18/2023	07/20/2023	Expire		5,487,355	266.69				(56,414)					(56,414)				0001

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Purchased Call/MLR/MLR1616SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023	07/18/2023	Expire		1,634,895	266.69				(16,516)					(16,516)				0001
Purchased Call/JSG/JSG205GJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/01/2021	03/31/2023	04/04/2023	Expire		2,211,650	259.2				(11,213)					(11,213)				0001
Purchased Call/JSG/JSG205GL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023	04/05/2023	Expire		800,000	259.2				(4,175)					(4,175)				0001
Purchased Call/MSD/MSD213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/15/2022	06/15/2023	06/20/2023	Exercise		339,837	179.2			8,989	2,223			8,989		(6,766)				0001
Purchased Call/MSD/MSD213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	06/21/2023	Exercise		458,068	178.37			14,561	5,373			14,561		(9,188)				0001
Purchased Call/JSG/JSG205GST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/05/2021	04/05/2023	04/07/2023	Expire		816,948	259.2				(4,695)					(4,695)				0001
Purchased Call/MLR/MLR1616SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/30/2021	08/01/2023	08/03/2023	Expire		5,645,700	267.72				(62,146)					(62,146)				0001
Purchased Call/MLR/MLR1617SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	08/08/2023	Expire		4,228,198	268.45				(46,910)					(46,910)				0001
Purchased Call/JSG/JSG205GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023	04/10/2023	Expire		157,495	259.2				(848)					(848)				0001
Purchased Call/JSG/JSG205HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	04/17/2023	Expire		286,331	259.2				(1,657)					(1,657)				0001
Purchased Call/MSD/MSD213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		403,842	177.92			11,962	3,716			11,962		(8,246)				0001
Purchased Call/MSD/MSD213JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/01/2023	Exercise		1,825,390	179.85			21,168	(16,232)			21,168		(37,400)				0001
Purchased Call/JSG/JSG205HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023	04/17/2023	Expire		134,502	272.17				(778)					(778)				0001
Purchased Call/JSG/JSG205HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/16/2021	04/17/2023	04/19/2023	Expire		840,006	269.57				(5,058)					(5,058)				0001
Purchased Call/JSG/JSG2051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	04/21/2023	Expire		461,021	269.57				(2,191)					(2,191)				0001
Purchased Call/MSD/MSD213KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023	07/12/2023	Exercise		658,381	179.62			12,646	(2,379)			12,646		(15,025)				0001
Purchased Call/MSD/MSD213KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	07/21/2023	Exercise		617,860	179.52			17,312	2,442			17,312		(14,870)				0001
Purchased Call/JSG/JSG2051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023	04/21/2023	Expire		1,273,514	272.38				(7,803)					(7,803)				0001
Purchased Call/JSG/JSG2051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/20/2021	04/20/2023	04/24/2023	Expire		79,680	272.38				(493)					(493)				0001
Purchased Call/MLR/MLR1617S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/12/2021	08/11/2023	08/15/2023	Expire		5,064,267	267.17				(59,198)					(59,198)				0001
Purchased Call/MSD/MSD213LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise		688,329	179.65			25,978	9,103			25,978		(16,875)				0001
Purchased Call/MSD/MSD213LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/27/2022	07/27/2023	07/31/2023	Exercise		422,160	180.06			14,583	4,207			14,583		(10,376)				0001
Purchased Call/MLR/MLR1617SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2023	08/21/2023	Expire		3,167,945	267.69				(37,125)					(37,125)				0001
Purchased Call/JSG/JSG2051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/23/2021	04/25/2023	04/27/2023	Expire		681,385	269.57				(4,407)					(4,407)				0001
Purchased Call/JSG/JSG2051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/23/2021	04/24/2023	04/26/2023	Expire		687,324	269.57				(4,412)					(4,412)				0001
Purchased Call/MSD/MSD213LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise		864,981	181			27,383	5,864			27,383		(21,519)				0001
Purchased Call/MSD/MSD213LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise		360,977	180.83			10,919	1,896			10,919		(9,023)				0001
Purchased Call/JSG/JSG2051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	05/02/2023	Expire		788,071	269.57				(5,285)					(5,285)				0001
Purchased Call/JSG/JSG205JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023	05/02/2023	Expire		1,543,441	272.38				(10,376)					(10,376)				0001
Purchased Call/MSD/MSD213MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Exercise		607,456	181.66			16,184	(760)			16,184		(16,944)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	02/15/2023	Exercise		1,017,275	181.66			28,658	617			28,658		(28,041)				0001
Purchased Call/JSG/JSG205JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/30/2021	05/02/2023	05/04/2023	Expire		438,493	272.38				(3,054)					(3,054)				0001
Purchased Call/JSG/JSG205JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/03/2021	05/03/2023	05/05/2023	Expire		1,620,778	275.75				(11,272)					(11,272)				0001
Purchased Call/JSG/JSG205JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/06/2021	05/05/2023	05/09/2023	Expire		2,208,134	269.57				(15,673)					(15,673)				0001
Purchased Call/JSG/JSG205JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023	05/12/2023	Expire		1,218,160	269.57				(8,958)					(8,958)				0001
Purchased Call/MLR/MLR1617SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2023	09/05/2023	Expire		2,679,387	268.66				(33,958)					(33,958)				0001
Purchased Call/JSG/JSG205LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/27/2021	05/26/2023	05/31/2023	Expire		890,480	268.61				(7,383)					(7,383)				0001
Purchased Call/JSG/JSG205LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/28/2021	05/30/2023	06/01/2023	Expire		947,181	269.4				(8,037)					(8,037)				0001
Purchased Call/JSG/JSG205LST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/04/2021	06/05/2023	06/07/2023	Expire		920,266	275.7				(8,143)					(8,143)				0001
Purchased Call/JSG/JSG205MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023	06/16/2023	Expire		863,057	275.93				(8,069)					(8,069)				0001
Purchased Call/MSD/MSD213MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2022	08/17/2023	08/21/2023	Exercise		414,820	181.69			8,699	(3,130)			8,699		(11,829)				0001
Purchased Call/JSG/JSG205MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2021	06/16/2023	06/21/2023	Expire		4,062,429	267.12				(38,508)					(38,508)				0001
Purchased Call/JSG/JSG205MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023	07/05/2023	Expire		2,222,452	266.16				(22,875)					(22,875)				0001
Purchased Call/JSG/JSG205MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/02/2021	07/05/2023	07/07/2023	Expire		1,354,259	270.65				(14,248)					(14,248)				0001
Purchased Call/JSG/JSG205SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023	07/11/2023	Expire		1,610,560	274.68				(17,222)					(17,222)				0001
Purchased Call/JSG/JSG205SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023	07/14/2023	Expire		761,304	272.56				(8,312)					(8,312)				0001
Purchased Call/JSG/JSG205SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023	07/19/2023	Expire		538,296	272.69				(6,039)					(6,039)				0001
Purchased Call/MSD/MSD213MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023	08/28/2023	Exercise		244,170	181.53			4,049	(3,207)			4,049		(7,255)				0001
Purchased Call/MSD/MSD213NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	09/18/2023	Exercise		456,883	179.31			19,385	3,348			19,385		(16,037)				0001
Purchased Call/JSG/JSG205PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023	07/27/2023	Expire		265,814	276.37				(3,099)					(3,099)				0001
Purchased Call/JSG/JSG205PSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023	08/01/2023	Expire		1,206,490	277.82				(14,330)					(14,330)				0001
Purchased Call/JSG/JSG205QSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/06/2021	08/07/2023	08/09/2023	Expire		947,305	274.05				(11,789)					(11,789)				0001
Purchased Call/JSG/JSG205RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/12/2021	08/11/2023	08/15/2023	Expire		1,827,043	280.66				(23,217)					(23,217)				0001
Purchased Call/JSG/JSG205RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	08/18/2023	Expire		743,257	288.44				(9,618)					(9,618)				0001
Purchased Call/JSG/JSG205RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	08/22/2023	Expire		692,836	278.35				(9,094)					(9,094)				0001
Purchased Call/JSG/JSG205RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/23/2021	08/23/2023	08/25/2023	Expire		254,621	286.33				(3,396)					(3,396)				0001
Purchased Call/JSG/JSG205SSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2023	08/31/2023	Expire		315,242	288.44				(4,313)					(4,313)				0001
Purchased Call/JSG/JSG205SSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023	09/07/2023	Expire		462,386	285.97				(6,520)					(6,520)				0001
Purchased Call/JSG/JSG205SSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023	09/07/2023	Expire		107,954	292.12				(1,522)					(1,522)				0001
Purchased Call/MLR/MLR1618S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	09/18/2023	Expire		2,782,829	268.71				(36,645)					(36,645)				0001

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Purchased Call/MSD/MSD2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/11/2023	Exercise		115,070	177.99			2,237	(2,339)			2,237		(4,576)				0001
Purchased Call/JSG/JSG205TS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/10/2021	09/12/2023	09/14/2023	Expire		135,060	275.85				(1,956)					(1,956)				0001
Purchased Call/JSG/JSG205TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/15/2021	09/15/2023	09/19/2023	Expire		71,212	277				(1,043)					(1,043)				0001
Purchased Call/JSG/JSG205TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	09/19/2023	Expire		790,017	268.17				(11,638)					(11,638)				0001
Purchased Call/JSG/JSG205TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/17/2021	09/18/2023	09/20/2023	Expire		493,806	273.6				(7,329)					(7,329)				0001
Purchased Call/MSD/MSD2130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/10/2022	10/10/2023	10/12/2023	Exercise		279,879	177.21			9,034	(2,251)			9,034		(11,284)				0001
Purchased Call/MSD/MSD2130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/13/2022	10/13/2023	10/17/2023	Exercise		162,599	178.19			3,860	(2,982)			3,860		(6,842)				0001
Purchased Call/JSG/JSG205TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023	09/19/2023	Expire		281,254	273.6				(4,143)					(4,143)				0001
Purchased Call/JSG/JSG205US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2023	09/26/2023	Expire		415,628	265.71				(6,255)					(6,255)				0001
Purchased Call/JSG/JSG205USA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	09/28/2023	Expire		84,705	274.13				(1,291)					(1,291)				0001
Purchased Call/JSG/JSG205USV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023	10/04/2023	Expire		609,382	259.21				(9,508)					(9,508)				0001
Purchased Call/MLR/MLR1618SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	09/26/2023	Expire		2,821,499	266.8				(38,556)					(38,556)				0001
Purchased Call/JSG/JSG205USW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023	10/03/2023	Expire		623,583	259.21				(9,663)					(9,663)				0001
Purchased Call/JSG/JSG205VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023	10/11/2023	Expire		379,234	260.38				(5,995)					(5,995)				0001
Purchased Call/JSG/JSG205VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	10/11/2023	Expire		1,481,482	261.75				(23,494)					(23,494)				0001
Purchased Call/JSG/JSG205IIS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	10/17/2023	Expire		95,083	261.37				(1,537)					(1,537)				0001
Purchased Call/MSD/MSD213PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/24/2022	10/24/2023	10/26/2023	Exercise		419,563	179.35			6,550	(11,890)			6,550		(18,440)				0001
Purchased Call/MSD/MSD213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/28/2022	10/30/2023	11/01/2023	Expire		611,112	180.63				(27,556)					(27,556)				0001
Purchased Call/JSG/JSG205IIS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	10/19/2023	Expire		1,111,108	268.32				(18,217)					(18,217)				0001
Purchased Call/JSG/JSG205IISL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023	10/23/2023	Expire		472,205	272.15				(7,795)					(7,795)				0001
Purchased Call/MLR/MLR1618SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/24/2021	09/25/2023	09/27/2023	Expire		5,745,482	265.03				(79,090)					(79,090)				0001
Purchased Call/JSG/JSG205IIST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	10/24/2023	Expire		528,901	277.85				(8,789)					(8,789)				0001
Purchased Call/JSG/JSG205IISV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	10/26/2023	Expire		658,427	277.85				(11,030)					(11,030)				0001
Purchased Call/MSD/MSD213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise		223,776	179.95			3,246	(7,020)			3,246		(10,266)				0001
Purchased Call/MSD/MSD2130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/04/2022	11/03/2023	11/07/2023	Exercise		1,013,272	180.35			13,653	(33,718)			13,653		(47,370)				0001
Purchased Call/JSG/JSG205XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/25/2021	09/01/2023	09/06/2023	Expire		84,210	288.8				(816)					(816)				0001
Purchased Call/JSG/JSG205XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/26/2021	10/26/2023	10/30/2023	Expire		364,806	272.15				(6,152)					(6,152)				0001
Purchased Call/MSD/MSD2130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/18/2022	11/17/2023	11/21/2023	Exercise		1,071,703	181.96			5,713	(46,396)			5,713		(52,109)				0001
Purchased Call/MSD/MSD213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/29/2022	11/29/2023	12/01/2023	Exercise		243,414	182.27			1,843	(10,424)			1,843		(12,267)				0001
Purchased Call/JSG/JSG205XSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023	11/03/2023	Expire		595,969	272.53				(10,253)					(10,253)				0001

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Purchased Call/JSG/JSG205Y$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	11/09/2023	Expire		514,972	277.85				(9,035)					(9,035)				0001
Purchased Call/MLR/MLR1618$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2023	10/03/2023	Expire		1,336,150	263.53				(18,444)					(18,444)				0001
Purchased Call/MSD/MSD213$S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/22/2022	12/22/2023	12/27/2023	Exercise		173,813	181.8			5,191	(4,098)			5,191		(9,290)				0001
Purchased Call/MSD/MSD213$SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023	01/03/2024	Exercise		290,162	182.36			8,163	(7,709)			8,163		(15,872)				0001
Purchased Call/JSG/JSG205Y$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023	11/07/2023	Expire		79,709	278.14				(1,388)					(1,388)				0001
Purchased Call/JSG/JSG205Y$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	11/09/2023	Expire		283,579	278.14				(4,975)					(4,975)				0001
Purchased Call/JSG/JSG205Y$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	11/17/2023	Expire		688,031	282.11				(12,352)					(12,352)				0001
Purchased Call/JSG/JSG205Z$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2021	11/17/2023	11/21/2023	Expire		443,031	280.52				(8,004)					(8,004)				0001
Purchased Call/MSD/MSD213$SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise		781,419	182.35			22,026	(20,795)			22,026		(42,822)				0001
Purchased Call/JSG/JSG205Z$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023	11/22/2023	Expire		1,215,305	268.77				(22,192)					(22,192)				0001
Purchased Call/JSG/JSG205Z$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/19/2021	11/17/2023	11/21/2023	Expire		6,092	272.72				(111)					(111)				0001
Purchased Call/JSG/JSG205Z$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2023	11/28/2023	Expire		3,131,631	272.74				(57,911)					(57,911)				0001
Purchased Call/JSG/JSG205Z$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/26/2021	11/27/2023	11/29/2023	Expire		1,339,042	260.59				(24,981)					(24,981)				0001
Purchased Call/JSG/JSG205Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023	12/05/2023	Expire		374,358	238.47				(7,042)					(7,042)				0001
Purchased Call/JSG/JSG3050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/03/2021	12/04/2023	12/06/2023	Expire		515,873	247.77				(9,804)					(9,804)				0001
Purchased Call/MLR/MLR1618$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023	10/11/2023	Expire		2,242,442	262.64				(32,526)					(32,526)				0001
Purchased Call/JSG/JSG3050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2023	12/12/2023	Expire		563,614	253.08				(10,824)					(10,824)				0001
Purchased Call/JSG/JSG3050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023	12/12/2023	Expire		1,710,179	253.89				(32,899)					(32,899)				0001
Purchased Call/JSG/JSG3051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2021	12/21/2023	12/26/2023	Expire		113,340	253.08				(2,260)					(2,260)				0001
Purchased Call/JSG/JSG3051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2021	12/26/2023	12/28/2023	Expire		84,241	253.08				(1,697)					(1,697)				0001
Purchased Call/JSG/JSG3052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/29/2021	12/29/2023	01/03/2024	Expire		735,505	264.73				(14,995)					(14,995)				0001
Purchased Call/JSG/JSG3055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/04/2022	02/03/2023	02/07/2023	Expire		1,473,778	233.96				(5,066)					(5,066)				0001
Purchased Call/JSG/JSG3056$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2023	02/16/2023	Expire		339,030	228.82				(1,541)					(1,541)				0001
Purchased Call/JSG/JSG3056$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2023	02/24/2023	Expire		353,392	227.12				(1,898)					(1,898)				0001
Purchased Call/JSG/JSG3057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	03/06/2023	Expire		169,022	231.22				(1,045)					(1,045)				0001
Purchased Call/MLR/MLR1618$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/08/2021	10/09/2023	10/11/2023	Expire		4,952,087	262.64				(72,260)					(72,260)				0001
Purchased Call/MLR/MLR1618$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/11/2021	10/11/2023	10/13/2023	Expire		2,504,472	262.27				(37,480)					(37,480)				0001
Purchased Call/JSG/JSG3052$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/04/2022	01/04/2023	01/06/2023	Expire		97,488	264.73				(30)					(30)				0001
Purchased Call/JSG/JSG3054$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2023	01/26/2023	Expire		321,853	244.95				(767)					(767)				0001
Purchased Call/JSG/JSG3058$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2023	03/10/2023	Expire		1,288,307	226.1				(8,760)					(8,760)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG3059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/21/2023	Expire		1,494,450	236.11				(11,582)					(11,582)				0001
Purchased Call/JSG/JSG3059SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/23/2023	Expire		691,042	235.41				(5,595)					(5,595)				0001
Purchased Call/JSG/JSG305AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/30/2022	03/30/2023	04/03/2023	Expire		426,399	237.75				(3,835)					(3,835)				0001
Purchased Call/JSG/JSG305AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/01/2022	03/31/2023	04/04/2023	Expire		1,771,101	239.5				(16,157)					(16,157)				0001
Purchased Call/JSG/JSG3058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	04/17/2023	Expire		437,406	237.86				(4,535)					(4,535)				0001
Purchased Call/JSG/JSG3055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2023	02/10/2023	Expire		374,408	248.68				(1,474)					(1,474)				0001
Purchased Call/JSG/JSG3056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/18/2022	02/17/2023	02/22/2023	Expire		1,599,720	239.73				(7,954)					(7,954)				0001
Purchased Call/MLR/MLR1618SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/15/2021	10/16/2023	10/18/2023	Expire		4,802,408	264.56				(71,533)					(71,533)				0001
Purchased Call/MLR/MLR1619S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2021	10/20/2023	10/24/2023	Expire		2,925,517	265.17				(44,421)					(44,421)				0001
Purchased Call/JSG/JSG3056SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2023	02/24/2023	Expire		282,972	238.78				(1,577)					(1,577)				0001
Purchased Call/JSG/JSG3058SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2023	04/26/2023	Expire		573,911	238.52				(6,452)					(6,452)				0001
Purchased Call/JSG/JSG305CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/27/2022	04/27/2023	05/01/2023	Expire		930,090	236.26				(10,967)					(10,967)				0001
Purchased Call/JSG/JSG305CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/29/2022	04/28/2023	05/02/2023	Expire		2,306,870	233.37				(27,290)					(27,290)				0001
Purchased Call/JSG/JSG3058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2023	03/09/2023	Expire		338,129	240.14				(2,264)					(2,264)				0001
Purchased Call/JSG/JSG305CSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	05/04/2023	Expire		732,345	233.09				(8,886)					(8,886)				0001
Purchased Call/JSG/JSG305CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/04/2022	05/04/2023	05/08/2023	Expire		795,103	236.85				(9,780)					(9,780)				0001
Purchased Call/JSG/JSG305CSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/06/2022	05/05/2023	05/09/2023	Expire		2,066,176	232.72				(25,905)					(25,905)				0001
Purchased Call/JSG/JSG305CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023	05/12/2023	Expire		370,867	228.56				(4,811)					(4,811)				0001
Purchased Call/MLR/MLR1619SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023	10/31/2023	Expire		964,695	265.4				(15,010)					(15,010)				0001
Purchased Call/JSG/JSG3058SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2023	03/16/2023	Expire		208,353	238.99				(1,541)					(1,541)				0001
Purchased Call/JSG/JSG3059SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	03/24/2023	Expire		126,661	248.55				(1,038)					(1,038)				0001
Purchased Call/JSG/JSG305DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/18/2022	05/18/2023	05/22/2023	Expire		697,654	227.19				(9,584)					(9,584)				0001
Purchased Call/JSG/JSG305DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	05/24/2023	Expire		1,135,447	226.9				(16,010)					(16,010)				0001
Purchased Call/JSG/JSG305DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/23/2023	Expire		2,146,715	226.9				(29,954)					(29,954)				0001
Purchased Call/JSG/JSG305ESC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/01/2022	06/01/2023	06/05/2023	Expire		396,139	232.07				(6,048)					(6,048)				0001
Purchased Call/JSG/JSG3054S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/01/2022	03/31/2023	04/04/2023	Expire		525,706	248.55				(4,796)					(4,796)				0001
Purchased Call/JSG/JSG3054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2023	04/12/2023	Expire		118,273	248.55				(1,184)					(1,184)				0001
Purchased Call/JSG/JSG305FS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	06/15/2023	Expire		672,866	215.49				(11,028)					(11,028)				0001
Purchased Call/JSG/JSG305FSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	06/21/2023	Expire		3,312,144	213.65				(56,008)					(56,008)				0001
Purchased Call/JSG/JSG3057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/01/2022	03/22/2023	03/24/2023	Expire		163,004	261.91				(214)					(214)				0001

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Purchased Call/JSG/JSG305FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/23/2023	Expire		840,716	215.2				(14,416)					(14,416)				0001
Purchased Call/JSG/JSG3057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/02/2022	03/03/2023	03/07/2023	Expire		60,000	256.7				(102)					(102)				0001
Purchased Call/JSG/JSG305AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/10/2023	Expire		982,130	248.55				(9,590)					(9,590)				0001
Purchased Call/JSG/JSG305ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	04/14/2023	Expire		160,585	248.21				(1,649)					(1,649)				0001
Purchased Call/MLR/MLR1619SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/29/2021	10/31/2023	11/02/2023	Expire		3,430,399	265.4				(53,684)					(53,684)				0001
Purchased Call/MLR/MLR1619SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2021	11/01/2023	11/03/2023	Expire		1,501,838	265.72				(23,744)					(23,744)				0001
Purchased Call/JSG/JSG305GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023	06/30/2023	Expire		697,261	216.92				(12,480)					(12,480)				0001
Purchased Call/JSG/JSG305GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/13/2022	07/13/2023	07/17/2023	Expire		565,493	215.35				(10,824)					(10,824)				0001
Purchased Call/JSG/JSG305BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023	04/21/2023	Expire		402,300	254.29				(4,417)					(4,417)				0001
Purchased Call/JSG/JSG305CS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023	05/04/2023	Expire		248,573	245.53				(3,016)					(3,016)				0001
Purchased Call/MLR/MLR1619SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	11/14/2023	Expire		4,268,943	265.5				(69,043)					(69,043)				0001
Purchased Call/JSG/JSG305DS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023	05/18/2023	Expire		110,362	243				(1,502)					(1,502)				0001
Purchased Call/JSG/JSG305DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2022	05/25/2023	05/30/2023	Expire		51,646	241.69				(746)					(746)				0001
Purchased Call/MLR/MLR1619SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/19/2021	11/20/2023	11/22/2023	Expire		4,078,752	265.58				(63,181)					(63,181)				0001
Purchased Call/JSG/JSG305ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023	06/07/2023	Expire		215,797	244.87				(3,372)					(3,372)				0001
Purchased Call/JSG/JSG305ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2023	06/14/2023	Expire		320,011	232.5				(5,198)					(5,198)				0001
Purchased Call/JSG/JSG305FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/10/2022	06/09/2023	06/13/2023	Expire		1,078,909	232.5				(17,393)					(17,393)				0001
Purchased Call/JSG/JSG305FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/23/2023	Expire		457,257	226.65				(7,841)					(7,841)				0001
Purchased Call/JSG/JSG3051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023	08/09/2023	Expire		532,034	224.51				(11,439)					(11,439)				0001
Purchased Call/JSG/JSG305JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023	08/21/2023	Expire		520,433	233.94				(11,702)					(11,702)				0001
Purchased Call/JSG/JSG305GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023	06/30/2023	Expire		579,464	228.46				(10,371)					(10,371)				0001
Purchased Call/JSG/JSG305GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/01/2022	06/30/2023	07/05/2023	Expire		710,290	231				(12,821)					(12,821)				0001
Purchased Call/MLR/MLR161AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023	11/28/2023	Expire		2,402,531	264.85				(38,780)					(38,780)				0001
Purchased Call/JSG/JSG305JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023	08/24/2023	Expire		385,357	227.03				(8,855)					(8,855)				0001
Purchased Call/JSG/JSG305KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023	09/11/2023	Expire		636,034	219.3				(15,575)					(15,575)				0001
Purchased Call/JSG/JSG305GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2023	07/07/2023	Expire		233,446	229.73				(4,295)					(4,295)				0001
Purchased Call/JSG/JSG305GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023	07/11/2023	Expire		539,402	231.02				(10,087)					(10,087)				0001
Purchased Call/MLR/MLR161AS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/30/2021	11/29/2023	12/01/2023	Expire		2,425,328	264.16				(37,519)					(37,519)				0001
Purchased Call/JSG/JSG305KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023	09/12/2023	Expire		1,263,007	223.17				(31,224)					(31,224)				0001
Purchased Call/JSG/JSG305MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Expire		960,864	208.26				(26,266)					(26,266)				0001

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Purchased Call/JSG/JSG305IISG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	10/11/2023	Expire		1,017,085	208.26				(27,870)					(27,870)				0001
Purchased Call/JSG/JSG305IISN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/13/2023	Expire		438,222	207.98				(12,094)					(12,094)				0001
Purchased Call/MLR/MLR161AS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/30/2021	11/30/2023	12/04/2023	Expire		2,089,010	262.23				(35,359)					(35,359)				0001
Purchased Call/JSG/JSG305INS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023	10/24/2023	Expire		186,965	207.81				(5,323)					(5,323)				0001
Purchased Call/JSG/JSG3050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/09/2022	11/09/2023	11/13/2023	Expire		530,143	208.2				(16,219)					(16,219)				0001
Purchased Call/JSG/JSG305IHSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023	07/27/2023	Expire		134,453	233.92				(2,734)					(2,734)				0001
Purchased Call/JSG/JSG3051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2023	08/10/2023	Expire		152,038	233.92				(3,284)					(3,284)				0001
Purchased Call/JSG/JSG305JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023	08/23/2023	Expire		508,756	230.77				(11,641)					(11,641)				0001
Purchased Call/JSG/JSG305JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023	08/24/2023	Expire		429,009	224.07				(9,858)					(9,858)				0001
Purchased Call/JSG/JSG3050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/10/2022	11/10/2023	11/14/2023	Expire		385,390	218				(11,862)					(11,862)				0001
Purchased Call/JSG/JSG305PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023	11/21/2023	Expire		147,642	216.59				(4,620)					(4,620)				0001
Purchased Call/MLR/MLR161AS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2021	12/01/2023	12/05/2023	Expire		2,004,375	261.41				(30,733)					(30,733)				0001
Purchased Call/JSG/JSG305JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2022	08/25/2023	08/29/2023	Expire		118,871	224.49				(2,782)					(2,782)				0001
Purchased Call/JSG/JSG305KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2023	09/13/2023	Expire		196,799	220.26				(4,883)					(4,883)				0001
Purchased Call/JSG/JSG305KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023	09/15/2023	Expire		309,232	214.41				(7,733)					(7,733)				0001
Purchased Call/JSG/JSG305KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/19/2023	Expire		636,712	211.05				(16,136)					(16,136)				0001
Purchased Call/JSG/JSG305PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2023	11/24/2023	Expire		265,227	217.85				(8,357)					(8,357)				0001
Purchased Call/JSG/JSG305PST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/30/2022	11/30/2023	12/04/2023	Expire		498,531	218.88				(16,144)					(16,144)				0001
Purchased Call/MLR/MLR161AS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	12/05/2023	Expire		3,465,452	262.67				(60,104)					(60,104)				0001
Purchased Call/JSG/JSG305LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023	09/22/2023	Expire		244,328	209.86				(6,260)					(6,260)				0001
Purchased Call/JSG/JSG305LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023	09/26/2023	Expire		626,361	205.92				(16,306)					(16,306)				0001
Purchased Call/JSG/JSG3050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023	02/22/2023	Exercise		613,777	213.5			1,974	(18,203)			1,974		(20,177)				0001
Purchased Call/JSG/JSG3050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Expire		1,233,274	213.25				(41,120)					(41,120)				0001
Purchased Call/JSG/JSG305RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/27/2023	Expire		132,054	207.63				(4,597)					(4,597)				0001
Purchased Call/MLR/MLR161ASB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023	12/05/2023	Expire		1,293,293	263.06				(23,226)					(23,226)				0001
Purchased Call/JSG/JSG305NST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023	11/01/2023	Expire		186,310	213				(5,456)					(5,456)				0001
Purchased Call/JSG/JSG3050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023	11/09/2023	Expire		169,115	213				(5,098)					(5,098)				0001
Purchased Call/JSG/JSG3050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023	11/16/2023	Expire		215,023	213				(6,628)					(6,628)				0001
Purchased Call/JSG/JSG3050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023	11/17/2023	Expire		159,779	213.55				(4,955)					(4,955)				0001
Purchased Call/MLR/MLR161ASD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/06/2021	12/06/2023	12/08/2023	Expire		5,124,765	263.88				(89,743)					(89,743)				0001

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Purchased Call/JSG/JSG305PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023	11/27/2023	Expire		189,331	214.86				(6,000)					(6,000)				0001
Purchased Call/JSG/JSG305PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	12/05/2023	Expire		154,005	221.27				(5,030)					(5,030)				0001
Purchased Call/JSG/JSG305QS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023	12/07/2023	Expire		243,060	217.57				(7,989)					(7,989)				0001
Purchased Call/JSG/JSG305RSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	12/27/2023	Expire		369,937	208.29				(12,877)					(12,877)				0001
Purchased Call/JSG/JSG305RSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/27/2023	Expire		702,001	209.68				(24,435)					(24,435)				0001
Purchased Call/JSG/JSG305RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2022	12/28/2023	01/02/2024	Expire		131,599	207.62				(4,607)					(4,607)				0001
Purchased Call/MLR/MLR161AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	12/12/2023	Expire		1,464,030	265.08				(25,839)					(25,839)				0001
Purchased Call/MLR/MLR161ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/14/2021	12/14/2023	12/18/2023	Expire		2,240,795	264.91				(41,359)					(41,359)				0001
Purchased Call/MLR/MLR161ASZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023	01/03/2024	Expire		1,920,233	268.35				(35,844)					(35,844)				0001
Purchased Call/MAB/MAB2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/31/2020	01/03/2023	01/05/2023	Expire		5,233,327	265.52	6,183			(454)					(454)				0001
Purchased Call/MAB/MAB2131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/07/2021	01/06/2023	01/10/2023	Expire		6,890,618	265.19				(1,519)					(1,519)				0001
Purchased Call/NFC/NFC0610CSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/07/2021	01/06/2023	01/10/2023	Expire		429,711	248.89				(171)					(171)				0001
Purchased Call/NFC/NFC0610CSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/12/2021	01/10/2023	01/12/2023	Expire		668,478	254.38				(476)					(476)				0001
Purchased Call/NFC/NFC0610CSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2021	01/13/2023	01/17/2023	Expire		545,661	249.64				(619)					(619)				0001
Purchased Call/MXE/MXE0132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/06/2021	08/08/2023	08/10/2023	Expire		1,535,000	2344.82							104,743		(112,823)				0001
Purchased Call/MAB/MAB2131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/15/2021	01/17/2023	01/19/2023	Expire		5,014,901	265.71				(3,554)					(3,554)				0001
Purchased Call/NFC/NFC0610DS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2021	01/25/2023	01/27/2023	Expire		1,245,143	261.45				(1,935)					(1,935)				0001
Purchased Call/NFC/NFC0610DSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	01/31/2023	Expire		2,241,397	258.31				(3,870)					(3,870)				0001
Purchased Call/MAB/MAB2132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/01/2021	02/01/2023	02/03/2023	Exercise		9,337,210	265.47			13,337	265			13,337		(13,073)				0001
Purchased Call/NFC/NFC0610DSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/03/2021	02/02/2023	02/06/2023	Expire		2,194,952	260.36				(4,824)					(4,824)				0001
Purchased Call/NFC/NFC0610DSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2021	02/09/2023	02/13/2023	Expire		2,586,199	263.04				(6,704)					(6,704)				0001
Purchased Call/NFC/NFC0610ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/12/2021	02/10/2023	02/14/2023	Expire		1,276,269	263.57				(3,567)					(3,567)				0001
Purchased Call/MAB/MAB2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/04/2021	02/03/2023	02/07/2023	Expire		11,491,360	266.17				(17,494)					(17,494)				0001
Purchased Call/NFC/NFC0610ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2021	02/16/2023	02/21/2023	Expire		1,570,971	264.11				(4,618)					(4,618)				0001
Purchased Call/NFC/NFC0610ESF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2021	02/23/2023	02/27/2023	Expire		1,024,970	253.19				(3,722)					(3,722)				0001
Purchased Call/NFC/NFC0610ESG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2021	02/22/2023	02/24/2023	Expire		4,121,350	254.65				(14,140)					(14,140)				0001
Purchased Call/MAB/MAB2133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/12/2021	02/13/2023	02/15/2023	Expire		5,707,753	269				(10,770)					(10,770)				0001
Purchased Call/NFC/NFC0610ESO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/26/2021	01/23/2023	01/25/2023	Expire		85,001	260.03				(98)					(98)				0001
Purchased Call/NFC/NFC0610FSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2021	03/10/2023	03/14/2023	Expire		1,033,962	249.03				(5,022)					(5,022)				0001
Purchased Call/MAB/MAB2133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2021	02/17/2023	02/22/2023	Expire		5,474,013	269.72				(11,065)					(11,065)				0001

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Purchased Call/NFC/NFC0616GS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/26/2021	03/24/2023	03/28/2023	Expire		1,214,719	246.72				(7,911)					(7,911)				0001
Purchased Call/NFC/NFC0616GSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2021	03/31/2023	04/04/2023	Expire		831,783	250.97				(5,504)					(5,504)				0001
Purchased Call/MAB/MAB2133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/18/2021	02/17/2023	02/22/2023	Expire		7,798,706	269.2				(15,996)					(15,996)				0001
Purchased Call/NFC/NFC0616GSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023	04/10/2023	Expire		917,966	258.27				(5,976)					(5,976)				0001
Purchased Call/MAB/MAB2133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/24/2021	02/24/2023	02/28/2023	Expire		4,813,078	269.16				(10,634)					(10,634)				0001
Purchased Call/NFC/NFC0616GSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	04/18/2023	Expire		1,806,752	260.2				(12,955)					(12,955)				0001
Purchased Call/NFC/NFC0616HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	04/18/2023	Expire		1,352,015	260.32				(9,263)					(9,263)				0001
Purchased Call/MAB/MAB2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/04/2021	03/03/2023	03/01/2023	Exercise		9,914,748	265.74			27,209	233			27,209		(26,976)				0001
Purchased Call/NFC/NFC0616HSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	04/25/2023	Expire		1,385,970	257.46				(10,717)					(10,717)				0001
Purchased Call/MAB/MAB2134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/05/2021	03/03/2023	03/01/2023	Exercise		5,312,224	266.34			7,064	(7,232)			7,064		(14,296)				0001
Purchased Call/NFC/NFC0616HSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	04/25/2023	Expire		1,552,170	259.16				(11,921)					(11,921)				0001
Purchased Call/NFC/NFC0611IS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2021	05/05/2023	05/09/2023	Expire		1,428,572	252.29				(10,613)					(10,613)				0001
Purchased Call/NFC/NFC0611IS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2021	05/12/2023	05/16/2023	Expire		1,171,237	244.25				(11,673)					(11,673)				0001
Purchased Call/MAB/MAB2134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/12/2021	03/14/2023	03/16/2023	Expire		10,088,477	268.22				(31,920)					(31,920)				0001
Purchased Call/NFC/NFC0611ISA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	05/16/2023	Expire		3,000,730	245.58				(29,415)					(29,415)				0001
Purchased Call/MAB/MAB2134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/17/2021	03/17/2023	03/14/2023	Exercise		4,924,240	268.4			449	(15,458)			449		(15,907)				0001
Purchased Call/NFC/NFC0616JSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	05/31/2023	Expire		2,481,850	251.73				(24,229)					(24,229)				0001
Purchased Call/NFC/NFC0616JS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	06/06/2023	Exercise		2,167,418	248.78			5,599	(19,727)			5,599		(25,326)				0001
Purchased Call/MAB/MAB2135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	03/28/2023	Expire		6,509,997	267.18				(23,610)					(23,610)				0001
Purchased Call/NFC/NFC0616JSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	06/13/2023	Expire		1,736,868	252.81				(20,123)					(20,123)				0001
Purchased Call/NFC/NFC0616JSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2023	06/21/2023	Expire		2,478,136	255.08				(30,396)					(30,396)				0001
Purchased Call/MAB/MAB2135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/26/2021	03/28/2023	03/30/2023	Expire		13,598,778	267.18				(51,363)					(51,363)				0001
Purchased Call/NFC/NFC0616KS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2021	06/20/2023	06/22/2023	Expire		834,104	256.28				(10,779)					(10,779)				0001
Purchased Call/NFC/NFC0616KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2021	07/05/2023	07/07/2023	Expire		1,011,870	266.45				(12,621)					(12,621)				0001
Purchased Call/MAB/MAB2135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/30/2021	03/30/2023	04/03/2023	Expire		6,135,676	267.13				(24,140)					(24,140)				0001
Purchased Call/NFC/NFC0616LSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2021	07/20/2023	07/24/2023	Expire		566,312	265.46				(9,168)					(9,168)				0001
Purchased Call/NFC/NFC0616LSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023	08/01/2023	Expire		3,117,146	266.28				(42,826)					(42,826)				0001
Purchased Call/NFC/NFC0616MSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2021	08/10/2023	08/14/2023	Expire		3,711,621	266.34				(57,221)					(57,221)				0001
Purchased Call/MAB/MAB2135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/07/2021	04/06/2023	04/10/2023	Expire		3,741,073	268.77				(15,801)					(15,801)				0001
Purchased Call/NFC/NFC0611MST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2021	08/15/2023	08/17/2023	Expire		1,146,087	268.4				(15,656)					(15,656)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB2135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/09/2021	04/10/2023	04/12/2023	Expire		6,757,075	269.26				(29,386)					(29,386)				0001
Purchased Call/NFC/NFC061MSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/24/2021	08/22/2023	08/24/2023	Expire		1,316,269	265.64				(23,256)					(23,256)				0001
Purchased Call/NFC/NFC061NS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/24/2021	08/23/2023	08/25/2023	Expire		2,766,929	268.48				(44,854)					(44,854)				0001
Purchased Call/MAB/MAB2135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/13/2021	04/13/2023	03/02/2023	Exercise		5,079,272	269.55		1,029	1,018	(21,334)			1,018		(22,351)				0001
Purchased Call/NFC/NFC061NSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/27/2021	08/28/2023	08/30/2023	Expire		149,513	270.92				(2,418)					(2,418)				0001
Purchased Call/NFC/NFC061NSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/31/2021	08/30/2023	09/01/2023	Expire		6,021,993	274.86				(93,463)					(93,463)				0001
Purchased Call/NFC/NFC061NSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/07/2021	09/07/2023	09/11/2023	Expire		4,141,414	276.18				(64,821)					(64,821)				0001
Purchased Call/MAB/MAB2136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/27/2021	04/27/2023	05/01/2023	Expire		6,504,873	270.33				(33,741)					(33,741)				0001
Purchased Call/NFC/NFC0610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/10/2021	09/08/2023	09/12/2023	Expire		1,187,705	270.68				(20,225)					(20,225)				0001
Purchased Call/MAB/MAB2136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/28/2021	04/28/2023	04/06/2023	Exercise		6,041,636	270.67			585	(30,798)			585		(31,384)				0001
Purchased Call/NFC/NFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/10/2021	09/11/2023	09/13/2023	Expire		244,786	270.68				(4,251)					(4,251)				0001
Purchased Call/NFC/NFC0610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/16/2021	09/15/2023	09/19/2023	Expire		1,824,507	272.03				(28,896)					(28,896)				0001
Purchased Call/SBM/SBM0170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	03/24/2023	Expire		27,043	1210.43							1,695		(1,750)				0001
Purchased Call/NFC/NFC0610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/20/2021	09/15/2023	09/19/2023	Expire		1,235,937	269				(18,914)					(18,914)				0001
Purchased Call/MAB/MAB2136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/30/2021	04/28/2023	05/02/2023	Expire		8,210,644	270.04				(43,413)					(43,413)				0001
Purchased Call/NFC/NFC0610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/24/2021	09/22/2023	09/26/2023	Expire		2,946,661	266.49				(48,115)					(48,115)				0001
Purchased Call/MAB/MAB2137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/05/2021	05/05/2023	03/09/2023	Exercise		6,293,024	271.19			250	(35,658)			250		(35,908)				0001
Purchased Call/NFC/NFC061PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/07/2021	10/06/2023	10/11/2023	Expire		1,751,454	261.65				(31,996)					(31,996)				0001
Purchased Call/MAB/MAB2137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/07/2021	05/05/2023	05/09/2023	Expire		6,910,561	273.49				(37,071)					(37,071)				0001
Purchased Call/NFC/NFC0610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/26/2021	10/26/2023	10/30/2023	Expire		1,826,098	272.41				(37,815)					(37,815)				0001
Purchased Call/MAB/MAB2137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/07/2021	05/09/2023	05/11/2023	Expire		12,940,964	273.49				(71,519)					(71,519)				0001
Purchased Call/SBM/SBM0170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	03/24/2023	Expire		13,330	1210.43							835		(862)				0001
Purchased Call/SBM/SBM0171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/12/2023	Exercise		29,507	1124.64			1,728				1,303		(426)				0001
Purchased Call/NFC/NFC0610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/26/2021	10/24/2023	10/26/2023	Expire		2,195,012	269.21				(47,571)					(47,571)				0001
Purchased Call/NFC/NFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/29/2021	10/27/2023	10/31/2023	Expire		5,087,334	273.95				(104,483)					(104,483)				0001
Purchased Call/MAB/MAB2137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/20/2021	05/19/2023	04/06/2023	Exercise		10,730,191	270.05			69,546	3,097			69,546		(66,449)				0001
Purchased Call/NFC/NFC0610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/09/2021	11/07/2023	11/09/2023	Expire		1,098,215	277.62				(22,071)					(22,071)				0001
Purchased Call/MAB/MAB2138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/25/2021	05/25/2023	05/30/2023	Expire		5,405,475	272.01				(34,324)					(34,324)				0001
Purchased Call/NFC/NFC061RS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/15/2021	11/10/2023	11/14/2023	Expire		1,600,424	276.72				(34,010)					(34,010)				0001
Purchased Call/NFC/NFC061RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/18/2021	11/17/2023	11/21/2023	Expire		2,941,097	277.93				(66,699)					(66,699)				0001

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Purchased Call/MAB/MAB2138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/02/2021	06/02/2023	06/06/2023	Expire		7,189,871	273.66				(47,819)				(47,819)				0001
Purchased Call/MAB/MAB2138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/03/2021	06/02/2023	06/06/2023	Expire		7,965,135	272.68				(54,288)				(54,288)				0001
Purchased Call/MAB/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/08/2021	06/08/2023	06/12/2023	Expire		6,779,085	274.25				(47,468)				(47,468)				0001
Purchased Call/NFC/NFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/19/2021	11/17/2023	11/21/2023	Expire		1,820,870	280.18				(39,204)				(39,204)				0001
Purchased Call/MAB/MAB2139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/11/2021	06/12/2023	06/14/2023	Expire		6,104,622	275.42				(43,394)				(43,394)				0001
Purchased Call/NFC/NFC061RSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023	11/27/2023	Expire		5,281,153	279.91				(113,078)				(113,078)				0001
Purchased Call/MAB/MAB2139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/14/2021	06/14/2023	06/16/2023	Exercise		9,409,682	275.44			34,032	(33,233)			34,032	(67,265)				0001
Purchased Call/MAB/MAB2139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/18/2021	06/20/2023	06/22/2023	Exercise		12,608,562	272.63			147,719	52,997			147,719	(94,722)				0001
Purchased Call/NFC/NFC061SSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023	12/12/2023	Expire		2,185,135	277.85				(50,889)				(50,889)				0001
Purchased Call/SBM/SBM0172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023	07/11/2023	Exercise		13,672	1068.03			1,914				516		547			0001
Purchased Call/SBM/SBM0172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023	07/11/2023	Exercise		20,008	1068.03			2,802				617		1,001			0001
Purchased Call/NFC/NFC061SSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2021	12/15/2023	12/19/2023	Expire		2,432,173	276				(60,352)				(60,352)				0001
Purchased Call/MAB/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2021	06/23/2023	06/27/2023	Exercise		6,205,448	273.76			5,520	(42,928)			5,520	(48,448)				0001
Purchased Call/NFC/NFC061TS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2021	12/21/2023	06/26/2023	Exercise		4,109,549	277.79			124	(106,376)			124	(106,500)				0001
Purchased Call/MAB/MAB213AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/02/2021	07/05/2023	07/07/2023	Expire		12,346,746	276.12				(100,044)				(100,044)				0001
Purchased Call/NFC/NFC061TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/21/2021	12/18/2023	12/20/2023	Expire		353,250	276				(8,923)				(8,923)				0001
Purchased Call/NFC/NFC061TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2021	12/22/2023	12/27/2023	Expire		3,308,897	280.79				(84,736)				(84,736)				0001
Purchased Call/NFC/NFC061TS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	01/03/2024	Expire		399,452	281.36				(9,098)				(9,098)				0001
Purchased Call/MAB/MAB213AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/02/2021	07/03/2023	07/06/2023	Exercise		8,191,567	276.12			22,188	(43,473)			22,188	(65,661)				0001
Purchased Call/MAB/MAB213ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/08/2021	07/07/2023	06/23/2023	Exercise		5,773,690	275.75			681	(48,606)			681	(49,286)				0001
Purchased Call/NFC/NFC061TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/03/2022	01/03/2023	01/05/2023	Expire		5,318,355	282.91				(925)				(925)				0001
Purchased Call/NFC/NFC061TSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2023	01/09/2023	Expire		3,536,214	270.65				(1,514)				(1,514)				0001
Purchased Call/NFC/NFC061TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2022	01/06/2023	01/10/2023	Expire		3,535,469	270.55				(1,829)				(1,829)				0001
Purchased Call/MAB/MAB213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/22/2021	07/21/2023	07/25/2023	Expire		16,299,529	278.44				(147,036)				(147,036)				0001
Purchased Call/NFC/NFC061US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2023	01/16/2023	Expire		3,388,776	270.03				(3,746)				(3,746)				0001
Purchased Call/MAB/MAB213BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/23/2021	07/25/2023	04/06/2023	Exercise		9,743,837	279.43			102	(87,916)			102	(88,018)				0001
Purchased Call/NFC/NFC061US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2022	01/13/2023	01/17/2023	Expire		6,696,115	267.04				(8,453)				(8,453)				0001
Purchased Call/MAB/MAB213BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2021	07/28/2023	07/27/2023	Exercise		6,388,445	280.11			260	(59,419)			260	(59,679)				0001
Purchased Call/NFC/NFC061US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/14/2022	01/17/2023	01/19/2023	Expire		2,847,040	267.97				(4,060)				(4,060)				0001
Purchased Call/MAB/MAB213BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/02/2021	08/02/2023	08/02/2023	Exercise		11,244,555	280.91			266	(105,515)			266	(105,781)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC061USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/19/2022	01/19/2023	01/23/2023	Expire		7,328,123	263.59				(13,176)					(13,176)				0001
Purchased Call/MAB/MAB213BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/09/2021	08/09/2023	08/04/2023	Exercise		12,682,981	278.52			186	(123,973)			186		(124,159)				0001
Purchased Call/NFC/NFC061USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/25/2022	01/25/2023	01/27/2023	Expire		5,075,230	257.71				(13,568)					(13,568)				0001
Purchased Call/MAB/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/10/2021	08/10/2023	06/30/2023	Exercise		7,354,451	278.85			431	(72,490)			431		(72,921)				0001
Purchased Call/NFC/NFC061USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/28/2022	01/27/2023	01/31/2023	Expire		6,405,298	259.26				(18,590)					(18,590)				0001
Purchased Call/NFC/NFC061USX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/31/2022	01/31/2023	02/02/2023	Expire		5,925,026	261.46				(19,236)					(19,236)				0001
Purchased Call/MAB/MAB213CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/11/2021	08/11/2023	08/15/2023	Expire		5,139,407	279.55				(50,279)					(50,279)				0001
Purchased Call/MAB/MAB213CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/12/2021	08/11/2023	08/15/2023	Expire		11,048,150	279.52				(109,171)					(109,171)				0001
Purchased Call/MAB/MAB213CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/17/2021	08/17/2023	08/21/2023	Expire		4,417,357	279.51				(42,695)					(42,695)				0001
Purchased Call/NFC/NFC061VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/01/2022	02/01/2023	02/03/2023	Expire		5,408,580	262.01				(17,369)					(17,369)				0001
Purchased Call/MAB/MAB213CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/20/2021	08/21/2023	08/23/2023	Expire		7,005,359	278.18				(71,149)					(71,149)				0001
Purchased Call/MAB/MAB213CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/23/2021	08/23/2023	07/31/2023	Exercise		10,936,329	279.8			313	(111,436)			313		(111,749)				0001
Purchased Call/NFC/NFC061VS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/04/2022	02/03/2023	02/07/2023	Expire		3,420,220	259.8				(12,359)					(12,359)				0001
Purchased Call/MAB/MAB213CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/27/2021	08/29/2023	08/04/2023	Exercise		5,226,987	280.34			126	(54,798)			126		(54,923)				0001
Purchased Call/NFC/NFC061VS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/07/2022	02/07/2023	02/09/2023	Expire		4,446,819	258.88				(18,651)					(18,651)				0001
Purchased Call/MAB/MAB213DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/03/2021	09/06/2023	09/08/2023	Expire		5,867,076	280.91				(62,675)					(62,675)				0001
Purchased Call/NFC/NFC061VSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/11/2022	02/13/2023	02/15/2023	Expire		2,590,601	253.98				(12,971)					(12,971)				0001
Purchased Call/MAB/MAB213DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/08/2021	09/08/2023	09/12/2023	Expire		7,055,774	279.9				(78,621)					(78,621)				0001
Purchased Call/MAB/MAB213DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/17/2021	09/18/2023	09/20/2023	Expire		9,062,446	278.97				(102,021)					(102,021)				0001
Purchased Call/MAB/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/23/2021	09/22/2023	09/26/2023	Expire		10,482,551	278.07				(123,106)					(123,106)				0001
Purchased Call/MAB/MAB213ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/29/2021	09/29/2023	08/03/2023	Exercise		7,130,314	276.45			642	(83,957)			642		(84,599)				0001
Purchased Call/MAB/MAB213ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/01/2021	10/02/2023	04/06/2023	Exercise		5,118,965	276.23			310	(61,040)			310		(61,350)				0001
Purchased Call/MAB/MAB213ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/01/2021	10/03/2023	07/31/2023	Exercise		5,641,676	276.23			781	(65,884)			781		(66,664)				0001
Purchased Call/NFC/NFC061WSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/02/2022	03/02/2023	03/06/2023	Expire		4,529,049	253.95				(27,756)					(27,756)				0001
Purchased Call/NFC/NFC061WST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/08/2022	03/06/2023	03/08/2023	Expire		2,265,103	250.58				(12,641)					(12,641)				0001
Purchased Call/MAB/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/06/2021	10/06/2023	10/11/2023	Expire		4,950,397	273.97				(61,846)					(61,846)				0001
Purchased Call/NFC/NFC061XS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/15/2022	03/15/2023	03/17/2023	Expire		5,034,935	247.03				(42,827)					(42,827)				0001
Purchased Call/MAB/MAB213FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/08/2021	10/06/2023	06/30/2023	Exercise		6,524,399	274.84			2,834	(76,787)			2,834		(79,621)				0001
Purchased Call/NFC/NFC061XSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/21/2022	03/21/2023	03/23/2023	Expire		3,618,295	254.43				(31,293)					(31,293)				0001
Purchased Call/MAB/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/20/2021	10/20/2023	10/24/2023	Expire		7,948,081	277.92				(100,717)					(100,717)				0001

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Purchased Call/NFC/NFC061XSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/22/2022	03/20/2023	03/22/2023	Expire		1,643,574	254.73				(14,502)					(14,502)				0001
Purchased Call/MAB/MAB213FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2023	10/31/2023	Expire		8,829,671	278.19				(113,990)					(113,990)				0001
Purchased Call/NFC/NFC061YSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/07/2022	04/06/2023	04/10/2023	Expire		3,194,831	254.91				(28,946)					(28,946)				0001
Purchased Call/MAB/MAB213GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/29/2021	10/30/2023	11/01/2023	Expire		5,848,916	278.17				(76,778)					(76,778)				0001
Purchased Call/MAB/MAB213GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2021	11/03/2023	11/07/2023	Expire		6,428,078	279.48				(88,843)					(88,843)				0001
Purchased Call/MAB/MAB213GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2023	11/10/2023	Expire		9,273,319	280.91				(121,570)					(121,570)				0001
Purchased Call/MAB/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2021	11/10/2023	08/01/2023	Exercise		7,806,495	279.1			945	(108,030)			945		(108,975)				0001
Purchased Call/MAB/MAB213HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2023	11/22/2023	Expire		4,873,453	280.32				(68,296)					(68,296)				0001
Purchased Call/MAB/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2021	11/24/2023	11/28/2023	Expire		7,854,050	277.21				(107,574)					(107,574)				0001
Purchased Call/NFC/NFC061YSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/14/2022	04/17/2023	04/19/2023	Expire		3,288,750	249.8				(39,687)					(39,687)				0001
Purchased Call/MAB/MAB213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/03/2021	12/04/2023	08/03/2023	Exercise		5,549,316	273.72			4,261	(78,724)			4,261		(82,984)				0001
Purchased Call/MAB/MAB213JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	01/13/2023	Expire		5,627,637	272.58				(3,560)					(3,560)				0001
Purchased Call/MAB/MAB2131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023	08/11/2023	Exercise		5,476,912	276.96			391	(77,749)			391		(78,139)				0001
Purchased Call/NFC/NFC061YSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/19/2022	04/19/2023	04/21/2023	Expire		6,958,312	252.74				(75,923)					(75,923)				0001
Purchased Call/SBM/SBM0172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	07/25/2023	Exercise		20,015	1104.09			2,815				836		1,042				0001
Purchased Call/MAB/MAB213ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2021	12/22/2023	08/14/2023	Exercise		7,614,544	276.16			700	(118,295)			700		(118,995)				0001
Purchased Call/NFC/NFC0612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/25/2022	04/25/2023	04/27/2023	Expire		5,989,026	246.8				(60,845)					(60,845)				0001
Purchased Call/MAB/MAB213KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	01/24/2023	Expire		4,506,437	271.71				(5,136)					(5,136)				0001
Purchased Call/SBM/SBM0172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	07/25/2023	Exercise		151,924	1104.09			21,367				7,159		6,813				0001
Purchased Call/NFC/NFC0612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2022	04/26/2023	04/28/2023	Expire		7,978,759	241.99				(101,139)					(101,139)				0001
Purchased Call/SBM/SBM0174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	12/27/2023	Exercise		69,184	1032.94			12,799				370		6,455				0001
Purchased Call/MAB/MAB213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2023	01/30/2023	Expire		5,801,982	270.42				(8,884)					(8,884)				0001
Purchased Call/MAB/MAB213KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2022	01/31/2023	02/02/2023	Expire		11,212,070	270.27				(21,944)					(21,944)				0001
Purchased Call/NFC/NFC0612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/29/2022	04/28/2023	05/02/2023	Expire		5,594,256	241.25				(72,600)					(72,600)				0001
Purchased Call/MSD/MSD113VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2021	01/18/2023	01/20/2023	Exercise		598,395	170.75			40,442	39,911			40,442		(531)				0001
Purchased Call/MSD/MSD113VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2021	01/24/2023	01/26/2023	Exercise		449,489	170.52			32,634	32,095			32,634		(538)				0001
Purchased Call/NFC/NFC0612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/02/2022	05/02/2023	05/04/2023	Expire		5,634,742	242.82				(75,193)					(75,193)				0001
Purchased Call/MSD/MSD113VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2021	01/20/2023	01/24/2023	Exercise		241,317	170.52			17,449	17,210			17,449		(239)				0001
Purchased Call/MSD/MSD113VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2021	01/27/2023	01/31/2023	Exercise		497,546	170.15			37,722	37,047			37,722		(674)				0001
Purchased Call/MSD/MSD113WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/10/2021	02/10/2023	02/14/2023	Exercise		158,186	171.15			11,211	10,882			11,211		(329)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD113IISG																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/12/2021	02/10/2023	02/14/2023	Exercise		431,560	171			30,992	30,087			30,992		(905)				0001
Purchased Call/MSD/MSD113IISN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/19/2021	02/17/2023	02/22/2023	Exercise		202,689	171.29			13,253	12,754			13,253		(499)				0001
Purchased Call/MSD/MSD113XS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/04/2021	03/03/2023	03/07/2023	Exercise		98,791	171.71			6,001	5,681			6,001		(320)				0001
Purchased Call/NFC/NFC0612SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/06/2022	05/05/2023	05/09/2023	Expire		5,657,360	240.9				(75,489)			(75,489)						0001
Purchased Call/MSD/MSD113XSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/08/2021	03/08/2023	03/10/2023	Exercise		308,937	173.92			12,789	11,708			12,789		(1,081)				0001
Purchased Call/MSD/MSD113XSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/19/2021	03/17/2023	03/21/2023	Exercise		163,324	173.76			5,282	4,629			5,282		(653)				0001
Purchased Call/MSD/MSD113XSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/19/2021	03/21/2023	03/23/2023	Exercise		342,567	173.76			14,254	12,815			14,254		(1,439)				0001
Purchased Call/MSD/MSD113YS5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2021	03/24/2023	03/28/2023	Exercise		465,646	174.29			16,725	13,940			16,725		(2,785)				0001
Purchased Call/NFC/NFC1610S5																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	05/16/2023	Exercise		4,235,496	237.3			26,224	(37,782)			26,224		(64,006)				0001
Purchased Call/MSD/MSD113YSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/12/2021	04/12/2023	04/14/2023	Exercise		210,813	175.12			10,533	9,393			10,533		(1,141)				0001
Purchased Call/MAB/MAB213LS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/10/2022	02/10/2023	02/14/2023	Expire		7,593,307	270.74				(19,660)			(19,660)						0001
Purchased Call/MSD/MSD113ZSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/23/2021	04/24/2023	04/26/2023	Exercise		48,514	175.15			2,501	2,208			2,501		(293)				0001
Purchased Call/MSD/MSD2130ST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/21/2021	05/23/2023	01/06/2023	Exercise		635,604	177.02			18,868	13,796			18,868		(5,072)				0001
Purchased Call/MAB/MAB213LSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2022	02/17/2023	02/22/2023	Expire		7,463,338	272.37				(22,466)			(22,466)						0001
Purchased Call/MSD/MSD2131S3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/27/2021	05/26/2023	05/31/2023	Exercise		104,105	176.71			2,663	1,854			2,663		(809)				0001
Purchased Call/MSD/MSD2131SP																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/10/2021	06/09/2023	06/13/2023	Exercise		475,982	177.72			13,365	9,304			13,365		(4,061)				0001
Purchased Call/MSD/MSD2132SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/24/2021	06/23/2023	06/27/2023	Exercise		207,783	176.07			6,927	4,949			6,927		(1,978)				0001
Purchased Call/MSD/MSD2132SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/28/2021	06/28/2023	03/30/2023	Exercise		321,554	176.02			12,285	9,148			12,285		(3,137)				0001
Purchased Call/MSD/MSD2132ST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/29/2021	06/29/2023	07/03/2023	Exercise		80,704	175.68			3,441	2,649			3,441		(792)				0001
Purchased Call/MAB/MAB213LSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/17/2022	02/16/2023	02/21/2023	Expire		6,267,037	272.24				(18,791)			(18,791)						0001
Purchased Call/MSD/MSD2133S0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/02/2021	06/30/2023	07/05/2023	Exercise		127,090	176.86			4,944	3,691			4,944		(1,253)				0001
Purchased Call/MSD/MSD2133S6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2021	07/07/2023	07/11/2023	Exercise		167,194	176.22			6,243	4,547			6,243		(1,696)				0001
Purchased Call/NFC/NFC1610SD																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	05/19/2023	Exercise		7,767,853	240.51			90,010	(16,004)			90,010		(106,013)				0001
Purchased Call/MSD/MSD2133SE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/13/2021	07/13/2023	07/17/2023	Exercise		228,792	176.45			10,179	7,765			10,179		(2,414)				0001
Purchased Call/MSD/MSD2133SL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/16/2021	07/18/2023	07/20/2023	Exercise		330,662	176.06			14,668	11,098			14,668		(3,570)				0001
Purchased Call/NFC/NFC1610SE																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/17/2022	05/15/2023	05/17/2023	Exercise		2,851,958	239.58			4,469	(36,271)			4,469		(40,740)				0001
Purchased Call/MSD/MSD2133SX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/23/2021	07/25/2023	07/27/2023	Exercise		127,169	176.31			7,314	5,903			7,314		(1,411)				0001
Purchased Call/MSD/MSD2134SL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/06/2021	08/07/2023	05/18/2023	Exercise		435,916	176.44			22,187	16,998			22,187		(5,189)				0001
Purchased Call/NFC/NFC1610SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2022	05/26/2023	05/23/2023	Exercise		8,030,599	239.1			307,217	174,789			307,217		(132,428)				0001
Purchased Call/MAB/MAB213LSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/22/2022	02/22/2023	02/24/2023	Expire		9,483,618	272.41				(32,740)			(32,740)						0001

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Purchased Call/MSD/MSD2134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023	08/10/2023	Exercise		106,381	176.44			5,571	4,301			5,571		(1,270)				0001
Purchased Call/MSD/MSD2134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2021	08/10/2023	08/14/2023	Exercise		159,193	176.56			8,584	6,660			8,584		(1,923)				0001
Purchased Call/MSD/MSD2134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023	08/17/2023	Exercise		334,051	177.15			15,746	11,629			15,746		(4,117)				0001
Purchased Call/MAB/MAB213M$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	03/01/2023	Expire		6,596,160	271.54							(28,330)		(28,330)				0001
Purchased Call/MSD/MSD2135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2023	08/21/2023	Exercise		82,666	177.24			3,853	2,825			3,853		(1,028)				0001
Purchased Call/MSD/MSD2135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/17/2021	05/19/2023	05/23/2023	Exercise		308,766	177			8,129	5,620			8,129		(2,509)				0001
Purchased Call/MSD/MSD2135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2021	08/24/2023	08/28/2023	Exercise		174,440	176.61			7,833	5,591			7,833		(2,241)				0001
Purchased Call/MSD/MSD2135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023	08/29/2023	Exercise		222,105	176.19			11,459	8,581			11,459		(2,878)				0001
Purchased Call/MSD/MSD2136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/03/2021	09/05/2023	09/07/2023	Exercise		408,488	177.07			20,601	15,105			20,601		(5,496)				0001
Purchased Call/MSD/MSD2136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2023	09/14/2023	Exercise		145,136	175.36			9,228	7,213			9,228		(2,015)				0001
Purchased Call/NFC/NFC1611$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2022	06/02/2023	06/06/2023	Exercise		6,635,944	240.77			238,480	130,725			238,480		(107,755)				0001
Purchased Call/MSD/MSD2136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2023	09/15/2023	Exercise		157,533	175.87			9,531	7,340			9,531		(2,191)				0001
Purchased Call/MSD/MSD2136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2021	09/18/2023	09/20/2023	Exercise		227,385	174.99			15,359	12,114			15,359		(3,245)				0001
Purchased Call/MAB/MAB213M$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2022	03/02/2023	03/06/2023	Expire		7,520,385	276.74							(29,914)		(29,914)				0001
Purchased Call/MSD/MSD2136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2021	09/22/2023	09/26/2023	Exercise		115,312	175.33			6,386	4,691			6,386		(1,695)				0001
Purchased Call/MSD/MSD2136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2023	09/28/2023	Exercise		94,362	175.42			4,750	3,346			4,750		(1,403)				0001
Purchased Call/MSD/MSD2136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023	09/27/2023	Exercise		365,108	175.42			20,543	15,126			20,543		(5,417)				0001
Purchased Call/NFC/NFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2022	06/09/2023	05/30/2023	Exercise		5,022,275	237.74			229,512	159,432			229,512		(70,080)				0001
Purchased Call/MSD/MSD2137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2023	10/02/2023	Exercise		89,593	175.16			4,629	3,287			4,629		(1,342)				0001
Purchased Call/MSD/MSD2137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2021	10/03/2023	10/05/2023	Exercise		98,038	175.51			3,620	2,131			3,620		(1,489)				0001
Purchased Call/MAB/MAB213M$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2022	03/03/2023	03/07/2023	Expire		5,969,956	277.29							(27,080)		(27,080)				0001
Purchased Call/MAB/MAB213M$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2023	03/09/2023	Expire		10,510,559	281.93							(42,197)		(42,197)				0001
Purchased Call/MSD/MSD2137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/09/2023	10/11/2023	Exercise		279,206	176.27			9,868	5,470			9,868		(4,398)				0001
Purchased Call/MSD/MSD2137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/06/2023	10/11/2023	Exercise		55,671	176.27			1,636	767			1,636		(869)				0001
Purchased Call/MSD/MSD2138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2021	10/19/2023	10/23/2023	Exercise		129,988	176.69			4,421	2,244			4,421		(2,177)				0001
Purchased Call/MSD/MSD2138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/22/2021	10/23/2023	10/25/2023	Exercise		426,566	177.17			10,067	2,659			10,067		(7,408)				0001
Purchased Call/MSD/MSD2138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/22/2021	10/05/2023	10/10/2023	Exercise		50,910	176.06			1,440	533			1,440		(907)				0001
Purchased Call/MSD/MSD2139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2021	11/17/2023	11/21/2023	Exercise		58,619	176.68			2,074	947			2,074		(1,127)				0001
Purchased Call/MSD/MSD2139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2023	11/24/2023	Exercise		79,290	176.68			2,935	1,393			2,935		(1,542)				0001
Purchased Call/MSD/MSD2139$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2021	11/24/2023	11/28/2023	Exercise		312,691	177.92			10,141	3,822			10,141		(6,318)				0001

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Purchased Call/MAB/MAB213MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	03/14/2023	Expire		7,377,139	280.2				(30,757)				(30,757)				0001
Purchased Call/MSD/MSD2139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023	11/29/2023	Exercise		199,708	176.41			8,049	4,115			8,049	(3,934)				0001
Purchased Call/MSD/MSD2139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/26/2021	11/24/2023	11/28/2023	Exercise		108,588	176.41			4,481	2,362			4,481	(2,119)				0001
Purchased Call/MAB/MAB213MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	03/17/2023	Expire		9,935,270	278.23				(45,696)				(45,696)				0001
Purchased Call/NFC/NFC1612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	01/30/2023	Exercise		6,741,301	230.21			547,306	423,183			547,306	(124,124)				0001
Purchased Call/MSD/MSD213AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2023	12/12/2023	Exercise		131,567	177.04			5,878	3,117			5,878	(2,761)				0001
Purchased Call/MSD/MSD213ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2021	12/13/2023	12/15/2023	Exercise		21,439	177.41			1,085	633			1,085	(452)				0001
Purchased Call/MSD/MSD213BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	01/10/2023	Exercise		971,103	180.46			16,736	16,357			16,736	(379)				0001
Purchased Call/MSD/MSD213BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/19/2022	01/19/2023	01/23/2023	Exercise		123,125	180.18			1,483	1,307			1,483	(176)				0001
Purchased Call/MAB/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	03/27/2023	Expire		8,680,254	279.15				(44,943)				(44,943)				0001
Purchased Call/MAB/MAB213NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/27/2023	03/29/2023	Expire		6,211,817	280.06				(30,745)				(30,745)				0001
Purchased Call/MSD/MSD213CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2022	03/17/2023	03/21/2023	Exercise		107,902	174.54			2,992	2,050			2,992	(942)				0001
Purchased Call/NFC/NFC1612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2022	06/22/2023	01/26/2023	Exercise		5,850,926	230.07			538,458	430,200			538,458	(108,258)				0001
Purchased Call/MSD/MSD213CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	01/06/2023	01/10/2023	Exercise		87,965	179.98			1,755	1,719			1,755	(36)				0001
Purchased Call/MSD/MSD213DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/08/2023	Exercise		315,344	181.39			2,295	1,347			2,295	(948)				0001
Purchased Call/MSD/MSD213DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Exercise		1,135,510	181.39			9,202	6,069			9,202	(3,133)				0001
Purchased Call/MSD/MSD213DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	02/10/2023	Exercise		474,033	181.36			3,346	1,595			3,346	(1,751)				0001
Purchased Call/MSD/MSD213DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Exercise		1,341,745	180.73			18,931	13,995			18,931	(4,936)				0001
Purchased Call/MSD/MSD213DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	02/15/2023	Exercise		591,514	180.73			10,081	7,649			10,081	(2,431)				0001
Purchased Call/MSD/MSD213DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2023	02/21/2023	Exercise		221,146	180.66			2,497	1,647			2,497	(850)				0001
Purchased Call/MSD/MSD213ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2023	03/09/2023	Expire		912,644	181.86				(5,033)				(5,033)				0001
Purchased Call/MSD/MSD213ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2023	03/10/2023	Expire		331,205	181.42				(1,966)				(1,966)				0001
Purchased Call/MSD/MSD213ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2022	03/17/2023	03/21/2023	Expire		111,583	181.96				(753)				(753)				0001
Purchased Call/MSD/MSD213ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	03/21/2023	Expire		1,145,676	181.92				(7,805)				(7,805)				0001
Purchased Call/MSD/MSD213FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	03/27/2023	Expire		380,669	182.28				(2,863)				(2,863)				0001
Purchased Call/MSD/MSD213FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	01/06/2023	Exercise		1,286,098	183.4			752	(9,300)			752	(10,052)				0001
Purchased Call/NFC/NFC1612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2023	05/12/2023	Exercise		3,463,016	234.01			192,895	136,394			192,895	(56,501)				0001
Purchased Call/MSD/MSD213FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	04/04/2023	Expire		104,796	183.08				(891)				(891)				0001
Purchased Call/MSD/MSD213FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2022	04/10/2023	04/12/2023	Expire		562,951	184.97				(5,481)				(5,481)				0001
Purchased Call/MSD/MSD213GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	01/12/2023	Exercise		1,227,168	183.21			4,982	(8,890)			4,982	(13,872)				0001

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Purchased Call/MSD/MSD213HSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2022	05/18/2023	05/22/2023	Expire		438,096	182.04				(6,205)					(6,205)				0001
Purchased Call/SPT/SPT0007SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/29/2021	01/31/2023	02/02/2023	Expire		1,689,000	4193.25				(2,283)					(2,283)				0001
Purchased Call/SPT/SPT0007SI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/17/2021	05/17/2023	05/19/2023	Expire		1,370,000	4379.94				(7,908)					(7,908)				0001
Purchased Call/SPT/SPT0008S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/17/2021	09/15/2023	09/19/2023	Expire		1,550,907	4674				(14,396)					(14,396)				0001
Purchased Call/SPT/SPT0008SQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/24/2021	11/24/2023	11/28/2023	Expire		1,634,000	4711.59				(29,259)					(29,259)				0001
Purchased Call/MSD/MSD213IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2023	05/24/2023	Exercise		313,314	181.62			86	(4,563)			86		(4,649)				0001
Purchased Call/MSD/MSD213IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	02/15/2023	Exercise		1,319,085	181.62			1,619	(17,635)			1,619		(19,254)				0001
Purchased Call/SPT/SPT0008SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/08/2021	12/08/2023	12/12/2023	Expire		1,827,000	4678.52				(34,231)					(34,231)				0001
Purchased Call/MAB/MAB213NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		14,175,466	280.06				(72,191)					(72,191)				0001
Purchased Call/MSD/MSD213JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	05/02/2023	Exercise		3,272,431	177.92			112,699	46,661			112,699		(66,038)				0001
Purchased Call/MAB/MAB213NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	04/04/2023	Expire		7,167,637	278.94				(39,301)					(39,301)				0001
Purchased Call/MSD/MSD213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023	06/26/2023	Exercise		436,945	178.84			9,064	121			9,064		(8,943)				0001
Purchased Call/MSD/MSD213JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	07/05/2023	Exercise		209,885	179.36			5,125	644			5,125		(4,481)				0001
Purchased Call/MSD/MSD213KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/06/2023	Exercise		737,658	179.78			17,274	1,463			17,274		(15,811)				0001
Purchased Call/MSD/MSD213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	06/21/2023	Exercise		949,450	179.27			24,755	4,432			24,755		(20,323)				0001
Purchased Call/MSD/MSD213KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023	07/17/2023	Exercise		297,998	178.96			8,892	1,936			8,892		(6,955)				0001
Purchased Call/MSD/MSD213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise		361,860	180.46			10,427	1,212			10,427		(9,215)				0001
Purchased Call/MSD/MSD213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	03/06/2023	Exercise		836,909	180.18			26,709	4,142			26,709		(22,567)				0001
Purchased Call/MSD/MSD213NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise		571,076	181.74			11,815	(4,143)			11,815		(15,958)				0001
Purchased Call/MSD/MSD213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023	04/25/2023	Exercise		1,093,137	180.76			28,043	(4,921)			28,043		(32,964)				0001
Purchased Call/MSD/MSD213NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2022	09/07/2023	09/11/2023	Exercise		276,123	179.81			8,861	(41)			8,861		(8,902)				0001
Purchased Call/MSD/MSD213NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/07/2022	09/06/2023	09/08/2023	Exercise		215,970	179.3			7,564	1,113			7,564		(6,452)				0001
Purchased Call/MSD/MSD2130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/28/2022	09/28/2023	10/02/2023	Exercise		380,860	176.93			15,671	1,337			15,671		(14,334)				0001
Purchased Call/MSD/MSD2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2022	09/29/2023	09/25/2023	Exercise		687,947	175.53			32,089	5,936			32,089		(26,153)				0001
Purchased Call/SPT/SPT0058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023	08/23/2023	Expire		2,069,000	4671.47				(19,478)					(19,478)				0001
Purchased Call/SPT/SPT0058SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023	08/22/2023	Expire		1,691,582	4646				(16,697)					(16,697)				0001
Purchased Call/SPT/SPT0059SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/10/2023	Expire		1,527,000	4358.64				(940)					(940)				0001
Purchased Call/MAB/MAB213NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		10,395,069	279.02				(57,591)					(57,591)				0001
Purchased Call/SPT/SPT0059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023	10/31/2023	Expire		2,137,829	4674				(31,780)					(31,780)				0001
Purchased Call/SPT/SPT0059S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023	11/15/2023	Expire		1,514,000	4711.32				(24,744)					(24,744)				0001

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Purchased Call/SPT/SPT00598I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/15/2022	08/07/2023	08/09/2023	Exercise		1,565,439	4273			24,422	(4,002)			24,422		(28,424)				0001
Purchased Call/SPT/SPT00599K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023	08/25/2023	Exercise		1,584,000	3989.68			113,614	52,961			113,614		(60,653)				0001
Purchased Call/MSD/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2023	10/04/2023	Exercise		771,367	175.53			30,190	554			30,190		(29,636)				0001
Purchased Call/MSD/MSD213PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	02/23/2023	Exercise		995,263	177.54			30,040	(12,737)			30,040		(42,776)				0001
Purchased Call/MSD/MSD213PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	10/24/2023	Exercise		272,813	178.21			6,032	(5,995)			6,032		(12,026)				0001
Purchased Call/SPT/SPT00599R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2023	09/29/2023	Exercise		1,437,887	3744			153,984	72,409			153,984		(81,575)				0001
Purchased Call/SPT/SPT00599Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/05/2022	09/29/2023	10/03/2023	Exercise		1,559,773	3777			159,170	70,801			159,170		(88,369)				0001
Purchased Call/MSD/MSD213PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2022	10/26/2023	10/30/2023	Exercise		387,251	181.53			2,690	(14,350)			2,690		(17,040)				0001
Purchased Call/MSD/MSD213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise		565,305	180.63			1,878	(23,971)			1,878		(25,849)				0001
Purchased Call/MSD/MSD2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023	11/13/2023	Exercise		302,941	180.09			1,834	(12,659)			1,834		(14,493)				0001
Purchased Call/MSD/MSD2130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	06/08/2023	Exercise		1,026,750	181.8			1,478	(46,639)			1,478		(48,117)				0001
Purchased Call/SPT/SPT005AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023	10/17/2023	Exercise		1,858,000	3775.73			199,493	100,795			199,493		(98,699)				0001
Purchased Call/SPT/SPT005ASD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/23/2022	11/16/2023	11/20/2023	Exercise		1,423,966	3912			127,924	36,170			127,924		(91,755)				0001
Purchased Call/MSD/MSD2130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	11/16/2023	Exercise		233,902	181.71			1,030	(10,041)			1,030		(11,071)				0001
Purchased Call/SPT/SPT005AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Exercise		1,797,000	3913.47			193,050	78,154			193,050		(114,896)				0001
Purchased Call/SPT/SPT005ASK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/27/2023	Exercise		1,312,000	3872.05			196,825	109,641			196,825		(87,184)				0001
Purchased Call/MSD/MSD2130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	11/20/2023	Exercise		367,018	181.58			1,900	(15,581)			1,900		(17,481)				0001
Purchased Call/MSD/MSD213SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	10/02/2023	Exercise		826,522	182.26			24,009	(20,867)			24,009		(44,876)				0001
Purchased Call/NFC/NFC1613SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2023	03/20/2023	Exercise		6,044,726	232.15			696,441	550,261			696,441		(146,180)				0001
Purchased Call/MAB/MAB2130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		10,781,460	278.86				(71,064)					(71,064)				0001
Purchased Call/SPT/SPT013MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2021	01/04/2023	01/06/2023	Expire		1,609,000	4209.36				(218)					(218)				0001
Purchased Call/SPT/SPT013MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/08/2021	01/10/2023	01/12/2023	Expire		1,473,000	4254.9				(614)					(614)				0001
Purchased Call/SPT/SPT013MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2021	02/10/2023	02/14/2023	Expire		2,576,562	4303				(4,690)					(4,690)				0001
Purchased Call/SPT/SPT013NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	04/03/2023	04/05/2023	Expire		1,340,000	4234.32				(6,198)					(6,198)				0001
Purchased Call/SPT/SPT013NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023	04/18/2023	Expire		1,709,000	4415.71				(7,270)					(7,270)				0001
Purchased Call/NFC/NFC1613SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	01/26/2023	Exercise		7,513,857	235.28			593,564	430,350			593,564		(163,214)				0001
Purchased Call/SPT/SPT0130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	06/22/2021	Expire		1,816,000	4437.19				(12,699)					(12,699)				0001
Purchased Call/SPT/SPT0130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/02/2021	06/28/2023	06/30/2023	Expire		1,841,123	4502				(15,362)					(15,362)				0001
Purchased Call/SPT/SPT0130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/13/2023	07/17/2023	Expire		1,961,321	4554				(15,280)					(15,280)				0001
Purchased Call/NFC/NFC1613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023	02/02/2023	Exercise		7,732,144	231.68			761,789	553,709			761,789		(208,080)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT013PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		2,513,000	4220.01				(5,929)					(5,929)				0001
Purchased Call/SPT/SPT0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/24/2023	01/26/2023	Expire		2,085,675	4213				(6,277)					(6,277)				0001
Purchased Call/SPT/SPT0130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		1,990,000	4300.5				(7,894)					(7,894)				0001
Purchased Call/SPT/SPT0130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2022	02/07/2023	02/09/2023	Expire		1,508,895	4238				(7,678)					(7,678)				0001
Purchased Call/SPT/SPT0130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		2,477,000	4186.37				(14,885)					(14,885)				0001
Purchased Call/MAB/MAB2130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	05/26/2023	Expire		11,427,301	275.36				(101,224)					(101,224)				0001
Purchased Call/SPT/SPT0130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/14/2023	02/16/2023	Expire		2,227,034	4194				(12,205)					(12,205)				0001
Purchased Call/SPT/SPT013RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2023	03/10/2023	Expire		2,204,000	4141.87				(18,794)					(18,794)				0001
Purchased Call/SPT/SPT013RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2023	03/23/2023	Expire		1,850,000	4142.02				(19,809)					(19,809)				0001
Purchased Call/SPT/SPT013RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	03/27/2023	Expire		1,540,000	4139.92				(17,044)					(17,044)				0001
Purchased Call/NFC/NFC16144SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2022	08/10/2023	06/14/2023	Exercise		7,081,132	242.39			247,332	93,785			247,332		(153,547)				0001
Purchased Call/MSD/MSD113VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2021	01/13/2023	01/17/2023	Exercise		129,791	170.75			9,813	9,732			9,813		(81)				0001
Purchased Call/MSD/MSD113VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2021	01/17/2023	01/19/2023	Exercise		425,485	170.75			31,497	30,494			31,497		(1,004)				0001
Purchased Call/MSD/MSD113WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/03/2021	02/03/2023	02/07/2023	Exercise		325,622	169.88			24,880	23,970			24,880		(910)				0001
Purchased Call/MAB/MAB213RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023	06/07/2023	Expire		10,243,738	275.47				(101,371)					(101,371)				0001
Purchased Call/MSD/MSD113WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/19/2021	02/21/2023	02/23/2023	Exercise		882,573	171.29			53,535	50,831			53,535		(2,704)				0001
Purchased Call/MSD/MSD113WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2021	02/28/2023	01/09/2023	Exercise		399,979	170.69			24,734	23,513			24,734		(1,220)				0001
Purchased Call/MSD/MSD113XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/12/2021	03/14/2023	03/16/2023	Exercise		423,826	174.49			14,209	12,587			14,209		(1,622)				0001
Purchased Call/MSD/MSD113YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/26/2021	03/27/2023	03/29/2023	Exercise		217,139	175.48			6,756	5,774			6,756		(983)				0001
Purchased Call/MSD/MSD113YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	03/31/2023	04/04/2023	Exercise		585,156	175.11			25,229	22,428			25,229		(2,801)				0001
Purchased Call/MSD/MSD113YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2021	04/05/2023	04/07/2023	Exercise		63,655	175.45			3,037	2,715			3,037		(321)				0001
Purchased Call/MSD/MSD113YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/15/2021	04/14/2023	04/18/2023	Exercise		249,376	175.47			12,379	11,004			12,379		(1,375)				0001
Purchased Call/SPT/SPT013SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	04/04/2023	04/06/2023	Expire		1,871,965	4142				(21,240)					(21,240)				0001
Purchased Call/SPT/SPT013SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/09/2023	Exercise		1,741,000	3927.85			97,997	66,634			97,997		(31,363)				0001
Purchased Call/MSD/MSD113ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2021	05/03/2023	05/05/2023	Exercise		150,363	175.9			4,872	3,887			4,872		(985)				0001
Purchased Call/MSD/MSD2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2021	05/17/2023	05/19/2023	Exercise		255,056	177.83			4,661	2,803			4,661		(1,858)				0001
Purchased Call/MSD/MSD2130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2021	05/24/2023	05/26/2023	Exercise		224,933	177.31			5,201	3,482			5,201		(1,719)				0001
Purchased Call/MSD/MSD2131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2021	06/02/2023	06/06/2023	Exercise		137,343	177.33			3,617	2,499			3,617		(1,118)				0001
Purchased Call/SPT/SPT013TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Exercise		1,827,000	3953.5			86,555	52,782			86,555		(33,773)				0001
Purchased Call/SPT/SPT013TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/08/2023	Exercise		1,700,000	3967.2			102,946	64,664			102,946		(38,282)				0001

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Purchased Call/MSD/MSD2131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/07/2021	06/07/2023	06/09/2023	Exercise		241,771	177.53			7,068	5,035			7,068		(2,033)				0001
Purchased Call/MSD/MSD2131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/15/2021	06/15/2023	06/20/2023	Exercise		88,353	177.5			3,206	2,423			3,206		(783)				0001
Purchased Call/MSD/MSD2132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2021	06/16/2023	06/21/2023	Exercise		117,894	177			4,689	3,638			4,689		(1,051)				0001
Purchased Call/MSD/MSD2133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/19/2021	07/19/2023	07/21/2023	Exercise		207,576	174.94			11,403	9,173			11,403		(2,230)				0001
Purchased Call/MSD/MSD2134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2021	02/03/2023	02/07/2023	Exercise		205,808	170.33			15,140	14,450			15,140		(690)				0001
Purchased Call/MSD/MSD2134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/29/2021	07/28/2023	08/01/2023	Exercise		235,832	176.89			12,892	10,233			12,892		(2,659)				0001
Purchased Call/MAB/MAB213RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	06/13/2023	06/15/2023	Exercise		17,733,393	274.45			52,286	(113,565)			52,286		(165,850)				0001
Purchased Call/MSD/MSD2134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2021	01/06/2023	01/10/2023	Exercise		85,551	170.42			6,601	6,556			6,601		(46)				0001
Purchased Call/MSD/MSD2134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/13/2021	08/11/2023	08/15/2023	Exercise		143,979	177.15			7,640	5,892			7,640		(1,748)				0001
Purchased Call/MSD/MSD2135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/20/2021	08/21/2023	08/23/2023	Exercise		484,529	176.4			24,748	18,594			24,748		(6,154)				0001
Purchased Call/MSD/MSD2135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/02/2021	02/24/2023	02/28/2023	Exercise		219,193	172.77			10,847	9,792			10,847		(1,055)				0001
Purchased Call/MSD/MSD2136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2021	09/27/2023	09/29/2023	Exercise		245,931	175.77			11,865	8,194			11,865		(3,671)				0001
Purchased Call/MSD/MSD2137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/01/2021	10/02/2023	10/04/2023	Exercise		244,585	175.51			9,602	5,896			9,602		(3,706)				0001
Purchased Call/MSD/MSD2138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2021	10/20/2023	10/24/2023	Exercise		586,309	177.31			16,004	6,174			16,004		(9,830)				0001
Purchased Call/MSD/MSD2138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/28/2021	10/27/2023	10/31/2023	Exercise		126,950	177.51			1,473	(773)			1,473		(2,246)				0001
Purchased Call/SPT/SPT013TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/14/2022	06/14/2023	06/16/2023	Exercise		2,793,000	3791.7			338,052	265,622			338,052		(72,430)				0001
Purchased Call/SPT/SPT013USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2022	07/05/2023	07/07/2023	Exercise		1,403,000	3835.1			164,474	124,433			164,474		(40,042)				0001
Purchased Call/MSD/MSD2138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/29/2021	10/27/2023	10/31/2023	Exercise		67,135	177.66			722	(470)			722		(1,192)				0001
Purchased Call/MSD/MSD2138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/05/2021	11/07/2023	11/09/2023	Exercise		104,145	178.05			2,236	369			2,236		(1,867)				0001
Purchased Call/SPT/SPT013USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/15/2022	07/14/2023	07/18/2023	Exercise		1,593,000	3846.11			204,947	155,586			204,947		(49,361)				0001
Purchased Call/SPT/SPT013USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise		2,396,000	3919.65			279,092	201,588			279,092		(77,504)				0001
Purchased Call/MSD/MSD2139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/12/2021	11/13/2023	11/15/2023	Exercise		407,521	178.21			7,912	171			7,912		(7,741)				0001
Purchased Call/MSD/MSD2139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/19/2021	11/20/2023	11/22/2023	Exercise		247,006	176.68			8,961	4,166			8,961		(4,796)				0001
Purchased Call/MSD/MSD2139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/26/2021	11/28/2023	11/30/2023	Exercise		134,880	176.41			5,528	2,866			5,528		(2,662)				0001
Purchased Call/MSD/MSD2139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/03/2021	12/05/2023	12/07/2023	Exercise		282,307	175.81			14,452	8,672			14,452		(5,780)				0001
Purchased Call/NFC/NFC0611CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/11/2021	01/06/2023	01/10/2023	Expire		897,814	254.38				(288)					(288)				0001
Purchased Call/MSD/MSD213ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/20/2021	12/20/2023	12/22/2023	Exercise		53,947	177.79			2,603	1,439			2,603		(1,164)				0001
Purchased Call/NFC/NFC1614SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/16/2022	08/16/2023	07/13/2023	Exercise		7,106,098	243.87			120,838	(8,850)			120,838		(129,688)				0001
Purchased Call/MXE/MXE0500SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	11/08/2021	11/08/2023	11/10/2023	Expire		1,461,000	2377.93							99,969			(113,666)			0001
Purchased Call/NFC/NFC061CSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/12/2021	01/11/2023	01/13/2023	Expire		2,201,204	252.15				(1,502)					(1,502)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT013USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise		1,524,000	3968.64			138,025	86,874			138,025		(51,151)				0001
Purchased Call/SPT/SPT013VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2022	10/18/2023	10/20/2023	Exercise		1,527,037	3818			129,036	46,326			129,036		(82,709)				0001
Purchased Call/MSD/MSD213CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	02/17/2023	02/22/2023	Exercise		94,590	171.75			5,915	5,191			5,915		(724)				0001
Purchased Call/SPT/SPT013WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/29/2023	12/01/2023	Exercise		1,962,509	3917			198,476	64,074			198,476		(134,403)				0001
Purchased Call/MSD/MSD213BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	01/06/2023	Exercise		219,043	179.77			3,351	3,300			3,351		(50)				0001
Purchased Call/MSD/MSD213CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/06/2023	01/10/2023	Exercise		224,838	170.5			17,235	17,003			17,235		(232)				0001
Purchased Call/NFC/NFC0061CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2021	01/19/2023	01/23/2023	Expire		3,559,520	253.45				(5,223)					(5,223)				0001
Purchased Call/MSD/MSD213BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2023	01/11/2023	Exercise		223,373	180.46			3,255	3,117			3,255		(138)				0001
Purchased Call/NFC/NFC0061CSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2021	01/18/2023	01/20/2023	Expire		512,102	249.64				(807)					(807)				0001
Purchased Call/NFC/NFC0061DS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2021	01/26/2023	01/30/2023	Expire		951,962	261.51				(1,383)					(1,383)				0001
Purchased Call/MSD/MSD213BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Exercise		1,937,838	180.97			28,805	26,988			28,805		(1,816)				0001
Purchased Call/MSD/MSD113UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/05/2021	01/05/2023	01/09/2023	Exercise		89,994	169.88			6,701	6,683			6,701		(19)				0001
Purchased Call/MSD/MSD213BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	01/25/2023	Exercise		315,106	179.14			6,825	6,266			6,825		(559)				0001
Purchased Call/NFC/NFC0061DSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2021	02/01/2023	02/03/2023	Expire		2,953,760	258.54				(6,524)					(6,524)				0001
Purchased Call/MSD/MSD113VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	01/25/2023	Exercise		288,364	170.52			21,139	20,808			21,139		(331)				0001
Purchased Call/MSD/MSD113VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2021	01/27/2023	01/31/2023	Exercise		272,455	169.93			21,036	20,668			21,036		(368)				0001
Purchased Call/MSD/MSD213CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2022	01/20/2023	01/24/2023	Exercise		122,582	179.71			2,142	1,966			2,142		(176)				0001
Purchased Call/MSD/MSD213DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	02/22/2023	Exercise		338,463	180.38			3,959	2,594			3,959		(1,365)				0001
Purchased Call/NFC/NFC0061DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2021	02/03/2023	02/07/2023	Expire		757,243	261.98				(1,725)					(1,725)				0001
Purchased Call/MSD/MSD213DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2022	02/24/2023	02/28/2023	Exercise		177,160	178.56			2,738	1,925			2,738		(814)				0001
Purchased Call/MSD/MSD213ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Exercise		741,207	180.69			1,026	(2,598)			1,026		(3,624)				0001
Purchased Call/MSD/MSD113VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/29/2021	01/27/2023	01/31/2023	Exercise		172,560	169.2			14,125	13,891			14,125		(234)				0001
Purchased Call/MSD/MSD113WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/12/2021	02/14/2023	02/16/2023	Exercise		573,175	171			41,899	40,581			41,899		(1,318)				0001
Purchased Call/MAB/MAB213SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	05/12/2023	Exercise		8,885,720	270.6			111,339	28,212			111,339		(83,126)				0001
Purchased Call/SPT/SPT0400SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2022	03/14/2023	03/16/2023	Expire		1,624,000	4102.72				(15,075)					(15,075)				0001
Purchased Call/SPT/SPT0400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/29/2022	06/27/2023	06/29/2023	Exercise		1,615,137	3846			173,079	131,005			173,079		(42,073)				0001
Purchased Call/SPT/SPT0400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2022	09/28/2023	10/02/2023	Exercise		1,630,168	3818			147,871	80,432			147,871		(67,438)				0001
Purchased Call/MSD/MSD213ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2022	03/03/2023	03/07/2023	Exercise		80,212	181.72			185	(233)			185		(419)				0001
Purchased Call/MSD/MSD213FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2023	03/23/2023	Expire		605,789	182.38				(4,390)					(4,390)				0001
Purchased Call/MSD/MSD113WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/22/2021	02/22/2023	02/24/2023	Exercise		321,281	171.79			18,085	17,213			18,085		(872)				0001

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Purchased Call/MSD/MSD113IISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	02/26/2021	02/24/2023	02/28/2023	Exercise		71,974	170.69			4,482	4,277			4,482		(205)				0001
Purchased Call/MSD/MSD113XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	03/03/2021	03/03/2023	03/07/2023	Exercise		213,164	172.04			12,961	12,274			12,961		(688)				0001
Purchased Call/MSD/MSD113XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	03/15/2021	03/15/2023	03/17/2023	Exercise		150,000	174.62			4,347	3,766			4,347		(581)				0001
Purchased Call/NFC/NFC061DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2021	02/07/2023	02/09/2023	Expire		1,073,285	261.98				(2,763)					(2,763)				0001
Purchased Call/MSD/MSD113XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	03/16/2021	03/16/2023	03/20/2023	Exercise		157,456	174.41			5,065	4,447			5,065		(618)				0001
Purchased Call/MSD/MSD113YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	03/26/2021	03/28/2023	03/30/2023	Exercise		621,658	175.48			20,228	17,390			20,228		(2,838)				0001
Purchased Call/NFC/NFC061ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2021	02/14/2023	02/16/2023	Expire		728,269	264.62				(2,137)					(2,137)				0001
Purchased Call/NFC/NFC061ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2021	02/15/2023	02/17/2023	Expire		2,185,163	264.62				(6,378)					(6,378)				0001
Purchased Call/MSD/MSD113YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	03/31/2021	03/31/2023	02/21/2023	Exercise		459,919	174.8			20,878	18,685			20,878		(2,193)				0001
Purchased Call/MSD/MSD1132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/19/2021	04/19/2023	04/21/2023	Exercise		259,056	175.43			12,847	11,352			12,847		(1,495)				0001
Purchased Call/MSD/MSD213FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/06/2022	04/06/2023	04/10/2023	Expire		242,257	183.94				(2,238)					(2,238)				0001
Purchased Call/MSD/MSD2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/28/2022	04/28/2023	05/02/2023	Exercise		154,908	183.09			415	(1,463)			415		(1,878)				0001
Purchased Call/MSD/MSD1132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/20/2021	04/20/2023	04/24/2023	Exercise		374,433	175.15			18,278	16,103			18,278		(2,175)				0001
Purchased Call/MSD/MSD1132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/23/2021	04/21/2023	04/25/2023	Exercise		90,031	175.15			4,436	3,904			4,436		(532)				0001
Purchased Call/MSD/MSD1132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/23/2021	04/25/2023	04/27/2023	Exercise		442,761	175.15			21,133	18,429			21,133		(2,704)				0001
Purchased Call/MSD/MSD1132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/28/2021	04/28/2023	05/02/2023	Exercise		171,958	175.13			8,297	7,219			8,297		(1,078)				0001
Purchased Call/MAB/MAB213SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	06/28/2022	06/28/2023	05/12/2023	Exercise		12,672,375	270.91			193,902	68,017			193,902		(125,885)				0001
Purchased Call/NFC/NFC061ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/19/2021	02/17/2023	02/22/2023	Expire		1,254,535	261.61				(3,643)					(3,643)				0001
Purchased Call/MSD/MSD1132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	04/29/2021	04/28/2023	05/02/2023	Exercise		196,834	175.64			8,898	7,662			8,898		(1,236)				0001
Purchased Call/MSD/MSD2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/07/2021	05/05/2023	05/09/2023	Exercise		241,055	177.65			6,174	4,572			6,174		(1,602)				0001
Purchased Call/MSD/MSD213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/04/2022	05/04/2023	05/08/2023	Expire		381,810	182.9				(4,981)					(4,981)				0001
Purchased Call/MSD/MSD213HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/06/2022	05/08/2023	05/10/2023	Expire		322,877	182.29				(4,293)					(4,293)				0001
Purchased Call/MSD/MSD2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/10/2021	02/06/2023	02/08/2023	Exercise		269,511	170.72			18,928	17,989			18,928		(939)				0001
Purchased Call/MSD/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/12/2021	05/12/2023	05/16/2023	Exercise		546,630	176.34			15,933	11,944			15,933		(3,989)				0001
Purchased Call/MSD/MSD213HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/12/2022	05/12/2023	05/16/2023	Expire		298,165	181.45				(4,068)					(4,068)				0001
Purchased Call/MSD/MSD213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/13/2022	05/12/2023	03/20/2023	Exercise		1,125,011	182.27			300	(15,235)			300		(15,535)				0001
Purchased Call/MSD/MSD2130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/13/2021	05/12/2023	05/16/2023	Exercise		402,645	177.03			10,121	7,284			10,121		(2,837)				0001
Purchased Call/MSD/MSD2130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/14/2021	05/15/2023	05/17/2023	Exercise		330,514	177.68			7,031	4,656			7,031		(2,376)				0001
Purchased Call/MSD/MSD2131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8IMPR08K5P83	05/28/2021	05/26/2023	05/31/2023	Exercise		294,667	176.82			7,349	5,062			7,349		(2,287)				0001
Purchased Call/NFC/NFC061ESR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2021	02/24/2023	02/28/2023	Expire		722,326	251.16				(2,807)					(2,807)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD2131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/28/2021	05/31/2023	05/18/2023	Exercise		1,053,589	176.82			24,551	16,107			24,551		(8,445)				0001
Purchased Call/SPT/SPT0501SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/09/2021	04/06/2023	04/10/2023	Expire		1,440,184	4305				(6,786)					(6,786)				0001
Purchased Call/SPT/SPT0501SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/21/2021	09/21/2023	09/25/2023	Expire		1,985,000	4561.03				(22,804)					(22,804)				0001
Purchased Call/NFC/NFC061EST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/02/2021	02/28/2023	03/02/2023	Expire		1,102,585	251.16				(4,450)					(4,450)				0001
Purchased Call/MSD/MSD2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/11/2021	06/09/2023	06/13/2023	Exercise		393,702	177.57			11,396	8,033			11,396		(3,363)				0001
Purchased Call/MSD/MSD2131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2023	06/16/2023	Exercise		235,155	177.26			7,920	5,849			7,920		(2,071)				0001
Purchased Call/MSD/MSD213HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	04/28/2023	Exercise		1,080,294	183.2			208	(15,253)			208		(15,461)				0001
Purchased Call/NFC/NFC061FS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/09/2021	03/09/2023	03/13/2023	Expire		1,956,715	248.13				(9,107)					(9,107)				0001
Purchased Call/SPT/SPT0501SW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/22/2021	09/22/2023	09/26/2023	Expire		1,518,000	4655.59				(15,303)					(15,303)				0001
Purchased Call/MSD/MSD2131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023	03/13/2023	Exercise		698,619	182.98			1,157	(10,507)			1,157		(11,664)				0001
Purchased Call/SPT/SPT0502SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/29/2022	03/29/2023	03/31/2023	Expire		2,187,000	4160.89				(26,522)					(26,522)				0001
Purchased Call/SPT/SPT0502SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/21/2022	09/19/2023	09/21/2023	Exercise		1,700,841	3874			171,039	98,807			171,039		(72,232)				0001
Purchased Call/MSD/MSD2132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	06/21/2023	Exercise		370,942	176.17		2,319	14,194	9,482			14,194		(4,712)				0001
Purchased Call/MSD/MSD2131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	06/06/2023	Expire		1,342,827	182.98				(21,998)					(21,998)				0001
Purchased Call/MSD/MSD2131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023	06/13/2023	Exercise		144,506	182.09			492	(2,035)			492		(2,527)				0001
Purchased Call/MSD/MSD2132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2021	06/21/2023	06/23/2023	Exercise		155,181	175.92			6,219	4,768			6,219		(1,451)				0001
Purchased Call/MSD/MSD2132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2021	06/23/2023	06/27/2023	Exercise		219,596	175.67			7,838	5,761			7,838		(2,077)				0001
Purchased Call/MSD/MSD213JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	06/15/2023	Exercise		646,739	179.67			12,959	703			12,959		(12,255)				0001
Purchased Call/MSD/MSD213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023	06/27/2023	Exercise		122,198	179.1			1,938	(551)			1,938		(2,489)				0001
Purchased Call/SPT/SPT0503S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/03/2022	11/01/2023	11/03/2023	Exercise		2,834,017	3861			184,836	35,857			184,836		(148,979)				0001
Purchased Call/MSD/MSD2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/25/2021	06/26/2023	06/28/2023	Exercise		559,561	176.48			18,485	13,066			18,485		(5,419)				0001
Purchased Call/MSD/MSD2132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023	06/27/2023	Exercise		111,149	176.48			3,439	2,379			3,439		(1,060)				0001
Purchased Call/NFC/NFC1615S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2023	08/23/2023	Exercise		5,385,785	239.98			195,012	107,187			195,012		(87,825)				0001
Purchased Call/MSD/MSD2132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2021	06/30/2023	07/05/2023	Exercise		252,906	176.11			10,957	8,462			10,957		(2,495)				0001
Purchased Call/MSD/MSD2133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023	05/31/2023	Exercise		844,171	176.62			33,987	25,238			33,987		(8,748)				0001
Purchased Call/NFC/NFC061FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/23/2021	03/21/2023	03/23/2023	Expire		665,794	247.81				(3,775)					(3,775)				0001
Purchased Call/MAB/MAB213TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/05/2023	07/07/2023	Exercise		114,963	266.42			4,116	2,744			4,116		(1,371)				0001
Purchased Call/MSD/MSD2133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2021	07/14/2023	07/18/2023	Exercise		204,264	176.53			8,215	6,060			8,215		(2,156)				0001
Purchased Call/MSD/MSD213KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Exercise		1,503,247	179.62			26,614	(7,197)			26,614		(33,811)				0001
Purchased Call/MSD/MSD213KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise		584,976	179.17			15,859	2,117			15,859		(13,742)				0001

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Purchased Call/NFC/NFC061GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2021	03/24/2023	03/28/2023	Expire		1,848,820	249.57				(10,480)					(10,480)				0001
Purchased Call/MSD/MSD213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	07/18/2023	Exercise		90,986	178.75			2,484	333			2,484		(2,151)				0001
Purchased Call/MSD/MSD213LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Exercise		620,159	179.64			23,510	8,380			23,510		(15,130)				0001
Purchased Call/MSD/MSD213MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	08/23/2023	Exercise		695,782	181.99			13,075	(7,069)			13,075		(20,144)				0001
Purchased Call/NFC/NFC061GS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/30/2021	03/28/2023	03/30/2023	Expire		897,713	249.57				(5,263)					(5,263)				0001
Purchased Call/MAB/MAB213TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/11/2022	07/11/2023	05/05/2023	Exercise		10,923,201	267.06			255,857	125,247			255,857		(130,610)				0001
Purchased Call/MSD/MSD2133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/23/2021	07/21/2023	07/25/2023	Exercise		109,153	176.31			6,067	4,876			6,067		(1,191)				0001
Purchased Call/MSD/MSD2134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/26/2021	07/26/2023	07/28/2023	Exercise		188,983	176.64			10,474	8,383			10,474		(2,091)				0001
Purchased Call/NFC/NFC061GSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023	04/10/2023	Expire		765,885	256.75				(5,175)					(5,175)				0001
Purchased Call/MSD/MSD2134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/27/2021	07/27/2023	07/31/2023	Exercise		132,535	176.75			7,146	5,665			7,146		(1,481)				0001
Purchased Call/MSD/MSD2134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/28/2021	07/28/2023	08/01/2023	Exercise		99,367	176.53			5,646	4,530			5,646		(1,116)				0001
Purchased Call/NFC/NFC061GSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2023	04/18/2023	Expire		1,239,044	258.51				(9,131)					(9,131)				0001
Purchased Call/MSD/MSD213MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/24/2023	Exercise		306,852	181.33			6,160	(2,861)			6,160		(9,021)				0001
Purchased Call/MSD/MSD213MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023	08/30/2023	Exercise		550,990	180.76			14,906	(1,891)			14,906		(16,796)				0001
Purchased Call/MSD/MSD2134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/02/2021	08/02/2023	08/04/2023	Exercise		323,833	176.46			16,884	13,169			16,884		(3,714)				0001
Purchased Call/MSD/MSD2134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/05/2021	08/04/2023	08/08/2023	Exercise		151,286	176.4			7,607	5,835			7,607		(1,772)				0001
Purchased Call/MSD/MSD213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023	09/06/2023	Exercise		101,420	179.83			3,818	601			3,818		(3,218)				0001
Purchased Call/MSD/MSD213NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise		211,628	179.36			8,554	976			8,554		(7,578)				0001
Purchased Call/MSD/MSD213NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023	04/13/2023	Exercise		376,228	178.14			15,909	2,062			15,909		(13,847)				0001
Purchased Call/MSD/MSD2135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023	08/30/2023	Exercise		387,863	176.7			19,646	14,583			19,646		(5,062)				0001
Purchased Call/MSD/MSD2135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/01/2021	09/01/2023	09/06/2023	Exercise		82,981	176.45			4,773	3,677			4,773		(1,097)				0001
Purchased Call/NFC/NFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2023	04/24/2023	Expire		2,037,780	258.29				(15,178)					(15,178)				0001
Purchased Call/MSD/MSD2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023	09/28/2023	Exercise		435,596	175.99			20,444	3,786			20,444		(16,659)				0001
Purchased Call/MSD/MSD2130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023	09/29/2023	Exercise		212,737	175.89			10,099	2,043			10,099		(8,056)				0001
Purchased Call/MSD/MSD2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/27/2022	09/25/2023	08/01/2023	Exercise		132,719	176.73			7,133	2,484			7,133		(4,649)				0001
Purchased Call/MSD/MSD2135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/02/2021	05/19/2023	05/23/2023	Exercise		238,403	176.65			6,761	4,767			6,761		(1,995)				0001
Purchased Call/MSD/MSD2136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/07/2021	09/07/2023	09/11/2023	Exercise		67,148	176.14			3,599	2,689			3,599		(909)				0001
Purchased Call/MSD/MSD2130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023	10/06/2023	Exercise		439,151	178.17			8,380	(8,615)			8,380		(16,996)				0001
Purchased Call/MSD/MSD2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/12/2022	10/12/2023	10/16/2023	Exercise		461,581	177.11			12,145	(6,670)			12,145		(18,815)				0001
Purchased Call/MSD/MSD213PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise		461,996	177.54			14,650	(5,216)			14,650		(19,867)				0001

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Purchased Call/MSD/MSD213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/02/2023	Exercise		939,272	178.89			17,889	(23,023)			17,889		(40,912)				0001
Purchased Call/MSD/MSD2136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2023	09/12/2023	Exercise		82,221	175.36			5,003	3,876			5,003		(1,127)				0001
Purchased Call/MSD/MSD2136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023	09/21/2023	Exercise		174,006	174.99			11,465	8,976			11,465		(2,489)				0001
Purchased Call/NFC/NFC0611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	05/16/2023	Expire		1,630,232	248.21				(14,608)					(14,608)				0001
Purchased Call/MSD/MSD2137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	01/17/2023	Exercise		210,600	176.27			10,182	6,849			10,182		(3,333)				0001
Purchased Call/MSD/MSD2137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	10/16/2023	Exercise		65,964	175.3			2,435	1,377			2,435		(1,058)				0001
Purchased Call/MSD/MSD2137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2021	10/16/2023	06/23/2023	Exercise		294,699	176.52			11,857	6,988			11,857		(4,868)				0001
Purchased Call/NFC/NFC0611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	05/23/2023	Expire		1,786,923	249.62				(17,088)					(17,088)				0001
Purchased Call/MSD/MSD2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023	11/10/2023	Exercise		287,474	181.01			1,286	(12,334)			1,286		(13,620)				0001
Purchased Call/MSD/MSD2137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2021	10/13/2023	03/24/2023	Exercise		191,776	176.52			7,176	4,035			7,176		(3,140)				0001
Purchased Call/MSD/MSD2130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	07/07/2023	Exercise		1,071,570	181.8			1,661	(48,992)			1,661		(50,652)				0001
Purchased Call/MSD/MSD2137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2023	10/19/2023	Exercise		199,401	176.52			8,066	4,757			8,066		(3,309)				0001
Purchased Call/MSD/MSD2130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Exercise		505,053	182.72			2,211	(23,179)			2,211		(25,390)				0001
Purchased Call/MSD/MSD2138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Exercise		778,004	183.06			6,035	(33,504)			6,035		(39,539)				0001
Purchased Call/MSD/MSD2138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	01/19/2023	Exercise		348,896	180.97			4,666	4,245			4,666		(420)				0001
Purchased Call/MSD/MSD2138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/22/2021	10/20/2023	10/24/2023	Exercise		148,853	177.17			4,227	1,664			4,227		(2,563)				0001
Purchased Call/MSD/MSD2138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2021	11/01/2023	11/03/2023	Exercise		151,401	177.66			3,042	311			3,042		(2,731)				0001
Purchased Call/NFC/NFC061JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2021	06/01/2023	06/05/2023	Expire		3,022,122	251.11				(31,455)					(31,455)				0001
Purchased Call/NFC/NFC1615SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/24/2022	08/24/2023	03/09/2023	Exercise		8,043,104	236.32			363,549	184,850			363,549		(178,699)				0001
Purchased Call/MSD/MSD213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023	12/07/2023	Exercise		384,824	182.3			5,298	(14,373)			5,298		(19,672)				0001
Purchased Call/MSD/MSD213RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/09/2022	12/11/2023	12/13/2023	Exercise		578,792	181.66			11,661	(18,506)			11,661		(30,167)				0001
Purchased Call/MSD/MSD2138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2021	11/02/2023	11/06/2023	Exercise		94,531	178.11			2,362	671			2,362		(1,691)				0001
Purchased Call/MSD/MSD2139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2021	11/09/2023	11/13/2023	Exercise		155,923	178.17			2,634	(196)			2,634		(2,831)				0001
Purchased Call/NFC/NFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	06/06/2023	Expire		1,554,193	251.54				(16,012)					(16,012)				0001
Purchased Call/MSD/MSD213CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	01/31/2023	Exercise		1,346,776	180.49			19,102	16,233			19,102		(2,869)				0001
Purchased Call/MSD/MSD213CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/31/2022	01/31/2023	02/02/2023	Exercise		509,597	180.84			6,735	5,488			6,735		(1,247)				0001
Purchased Call/MSD/MSD2139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023	11/16/2023	Exercise		132,742	178.21			3,203	671			3,203		(2,532)				0001
Purchased Call/MSD/MSD2139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/03/2021	12/04/2023	12/06/2023	Exercise		162,357	175.81			8,764	5,445			8,764		(3,319)				0001
Purchased Call/MSD/MSD213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2023	12/29/2023	Exercise		770,442	179.01			36,798	19,883			36,798		(16,916)				0001
Purchased Call/MSD/MSD2138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023	01/03/2024	Exercise		115,924	179.12			5,417	2,861			5,417		(2,556)				0001

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Purchased Call/MSD/MSD213DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	02/23/2023	Exercise		554,818	180.3			4,247	1,721			4,247		(2,525)				0001
Purchased Call/MSD/MSD213BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2022	11/16/2023	11/20/2023	Exercise		97,305	178.27			2,320	117			2,320		(2,203)				0001
Purchased Call/NFC/NFC061JSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	06/06/2023	Expire		3,156,094	252.19				(33,526)					(33,526)				0001
Purchased Call/MSD/MSD213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	03/01/2023	Exercise		328,718	181			763	(853)			763		(1,616)				0001
Purchased Call/MSD/MSD213ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	02/28/2023	Exercise		1,925,834	181			3,405	(5,486)			3,405		(8,891)				0001
Purchased Call/MSD/MSD213ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/02/2022	03/02/2023	03/06/2023	Expire		632,487	181.45				(3,209)					(3,209)				0001
Purchased Call/MSD/MSD213EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/16/2022	03/16/2023	03/20/2023	Expire		775,479	181.33				(5,122)					(5,122)				0001
Purchased Call/MSD/MSD213FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	03/24/2023	Expire		175,977	182.58				(1,307)					(1,307)				0001
Purchased Call/NFC/NFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/09/2021	06/08/2023	06/12/2023	Expire		1,486,729	252.75				(16,860)					(16,860)				0001
Purchased Call/MSD/MSD213FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	03/30/2023	Expire		650,719	183.23				(5,350)					(5,350)				0001
Purchased Call/MSD/MSD213FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	04/05/2023	Expire		401,870	183.66				(3,575)					(3,575)				0001
Purchased Call/MSD/MSD213FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2023	04/07/2023	Exercise		409,132	183.2			1,385	(2,179)			1,385		(3,563)				0001
Purchased Call/NFC/NFC061JSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/16/2021	06/15/2023	06/20/2023	Expire		2,315,146	256.04				(25,324)					(25,324)				0001
Purchased Call/NFC/NFC1615SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	01/20/2023	Exercise		9,113,154	233.08			587,537	362,179			587,537		(225,357)				0001
Purchased Call/NFC/NFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/15/2021	06/14/2023	06/16/2023	Expire		3,025,403	257.7				(31,742)					(31,742)				0001
Purchased Call/MSD/MSD213GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023	04/10/2023	Expire		958,421	184.97				(8,978)					(8,978)				0001
Purchased Call/MSD/MSD213GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2023	04/20/2023	Exercise		537,074	184.04			350	(5,302)			350		(5,652)				0001
Purchased Call/NFC/NFC061JST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/15/2021	06/13/2023	06/15/2023	Expire		925,272	255.61				(10,395)					(10,395)				0001
Purchased Call/NFC/NFC061KSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/29/2021	06/27/2023	06/29/2023	Expire		577,371	261.19				(7,527)					(7,527)				0001
Purchased Call/MSD/MSD213GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		647,371	184.63				(6,934)					(6,934)				0001
Purchased Call/MSD/MSD213GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	04/24/2023	Expire		556,164	185.31				(6,079)					(6,079)				0001
Purchased Call/NFC/NFC061LSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/23/2021	07/24/2023	07/26/2023	Expire		54,372	270.2				(745)					(745)				0001
Purchased Call/NFC/NFC061LSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	07/25/2023	Expire		1,877,143	267.83				(27,010)					(27,010)				0001
Purchased Call/NFC/NFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2021	07/28/2023	08/01/2023	Expire		1,982,184	264.74				(31,146)					(31,146)				0001
Purchased Call/MSD/MSD213GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023	04/26/2023	Exercise		720,587	183.21			3,815	(4,543)			3,815		(8,358)				0001
Purchased Call/NFC/NFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2023	08/15/2023	Expire		1,114,922	265.65				(18,112)					(18,112)				0001
Purchased Call/MSD/MSD213GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	05/01/2023	Exercise		191,200	182.05			1,061	(1,194)			1,061		(2,255)				0001
Purchased Call/MSD/MSD213HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	05/05/2023	Exercise		557,265	181.55			153	(6,954)			153		(7,108)				0001
Purchased Call/MSD/MSD213HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/09/2023	Expire		1,438,138	182.29				(18,675)					(18,675)				0001
Purchased Call/MSD/MSD213HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	05/17/2023	Expire		724,382	182.27				(10,161)					(10,161)				0001

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Purchased Call/MSD/MSD213HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/16/2022	05/16/2023	05/18/2023	Expire		740,535	182.67				(10,410)				(10,410)				0001
Purchased Call/NFC/NFC061NSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/27/2021	08/25/2023	08/29/2023	Expire		2,221,717	270.92				(39,048)				(39,048)				0001
Purchased Call/MAB/MAB213US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	06/27/2023	Exercise		6,392,613	269.66			168,390	86,892			168,390		(81,498)				0001
Purchased Call/NFC/NFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2021	09/05/2023	09/07/2023	Expire		1,285,172	275.72				(20,533)				(20,533)				0001
Purchased Call/NFC/NFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023	09/19/2023	Expire		1,085,983	272.21				(13,232)				(13,232)				0001
Purchased Call/MSD/MSD213ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/25/2022	05/25/2023	05/30/2023	Expire		263,370	182.85				(3,960)				(3,960)				0001
Purchased Call/MSD/MSD213ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023	05/31/2023	Expire		105,563	183.1				(1,611)				(1,611)				0001
Purchased Call/NFC/NFC1615SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/01/2022	09/01/2023	02/10/2023	Exercise		5,817,601	229.87		5,820	597,882	453,073			597,882		(144,809)				0001
Purchased Call/NFC/NFC0610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/21/2021	09/19/2023	09/21/2023	Expire		2,919,522	269				(44,625)				(44,625)				0001
Purchased Call/MSD/MSD213ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	05/31/2023	Expire		2,718,614	183.53				(41,506)				(41,506)				0001
Purchased Call/MSD/MSD213ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	06/02/2023	Expire		1,218,777	183.15				(19,299)				(19,299)				0001
Purchased Call/NFC/NFC0610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023	09/26/2023	Expire		1,833,236	265.14				(34,188)				(34,188)				0001
Purchased Call/MSD/MSD213ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/08/2023	Expire		730,939	182.92				(12,282)				(12,282)				0001
Purchased Call/NFC/NFC0610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023	09/26/2023	Expire		1,250,103	266.64				(21,553)				(21,553)				0001
Purchased Call/MAB/MAB213USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	07/31/2023	08/02/2023	Exercise		51,416	269.66			1,356	734			1,356		(622)				0001
Purchased Call/MSD/MSD213JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2023	06/16/2023	Exercise		305,339	179.2			6,867	825			6,867		(6,042)				0001
Purchased Call/MSD/MSD213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	06/29/2023	Exercise		1,506,285	180.04			21,585	(10,070)			21,585		(31,656)				0001
Purchased Call/NFC/NFC0610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2023	10/03/2023	Expire		1,487,076	260.29				(27,718)				(27,718)				0001
Purchased Call/MSD/MSD213KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	01/13/2023	Exercise		1,570,503	179.32			40,595	3,695			40,595		(36,900)				0001
Purchased Call/NFC/NFC061PS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2021	10/05/2023	10/10/2023	Expire		3,382,350	259.53				(68,241)				(68,241)				0001
Purchased Call/MSD/MSD213KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2022	07/18/2023	07/20/2023	Exercise		362,315	178.96			9,941	1,285			9,941		(8,656)				0001
Purchased Call/MSD/MSD213KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		78,850	179.3			2,995	1,072			2,995		(1,923)				0001
Purchased Call/MSD/MSD213LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023	05/08/2023	Exercise		1,092,946	179.18			43,274	16,924			43,274		(26,350)				0001
Purchased Call/MSD/MSD213LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	01/12/2023	Exercise		921,695	179.18			36,418	14,444			36,418		(21,974)				0001
Purchased Call/MSD/MSD213LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2022	08/03/2023	08/07/2023	Exercise		395,158	180.09			12,222	1,995			12,222		(10,227)				0001
Purchased Call/MSD/MSD213LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		1,051,328	180.18			29,700	1,696			29,700		(28,003)				0001
Purchased Call/MSD/MSD213LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023	08/10/2023	Exercise		393,228	180.28			11,779	1,174			11,779		(10,604)				0001
Purchased Call/MSD/MSD213MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Exercise		424,681	181.85			7,216	(4,735)			7,216		(11,951)				0001
Purchased Call/NFC/NFC061PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2021	10/03/2023	10/05/2023	Expire		1,288,003	260.74				(23,784)				(23,784)				0001
Purchased Call/MSD/MSD213MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023	08/25/2023	Exercise		485,464	181.48			9,577	(4,631)			9,577		(14,208)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/09/2022	09/11/2023	09/13/2023	Exercise		539,838	180.74			15,741	(2,169)			15,741		(17,910)				0001
Purchased Call/NFC/NFC061PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023	10/11/2023	Expire		1,979,900	260.83				(36,144)					(36,144)				0001
Purchased Call/MSD/MSD213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		910,988	180.74			26,663	(3,260)			26,663		(29,923)				0001
Purchased Call/MSD/MSD213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2022	09/12/2023	09/14/2023	Exercise		194,389	181.32			5,564	(910)			5,564		(6,474)				0001
Purchased Call/NFC/NFC061PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/12/2021	10/11/2023	10/13/2023	Expire		1,469,517	259.25				(29,604)					(29,604)				0001
Purchased Call/MSD/MSD213NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		295,758	178.05			11,611	494			11,611		(11,117)				0001
Purchased Call/MSD/MSD2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/11/2022	10/11/2023	10/13/2023	Exercise		243,141	177.23			7,161	(2,715)			7,161		(9,876)				0001
Purchased Call/MAB/MAB213USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2022	08/02/2023	08/04/2023	Exercise		99,968	268.76			1,839	486			1,839		(1,353)				0001
Purchased Call/MAB/MAB213VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/12/2022	08/14/2023	07/20/2023	Exercise		10,022,167	270.43			44,305	(89,636)			44,305		(133,940)				0001
Purchased Call/NFC/NFC061PSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	10/17/2023	Expire		2,054,009	260.24				(49,140)					(49,140)				0001
Purchased Call/MSD/MSD213PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/19/2022	10/19/2023	10/23/2023	Exercise		331,662	178.4			7,994	(6,443)			7,994		(14,437)				0001
Purchased Call/MSD/MSD213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2022	10/27/2023	10/31/2023	Expire		80,255	180.01				(3,550)					(3,550)				0001
Purchased Call/SPX/SPX150SSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/02/2022	01/31/2023	02/02/2023	Expire		1,551,529	251				(4,206)					(4,206)				0001
Purchased Call/SPX/SPX150HS6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/25/2022	02/22/2023	02/24/2023	Exercise		2,285,821	248			10,322	(843)			10,322		(11,165)				0001
Purchased Call/SPX/SPX150HSM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/04/2022	03/02/2023	03/06/2023	Exercise		1,235,039	249			1,042	(4,880)			1,042		(5,922)				0001
Purchased Call/SPX/SPX150HSN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/04/2022	03/03/2023	03/07/2023	Expire		2,106,897	257				(5,288)					(5,288)				0001
Purchased Call/MSD/MSD2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2022	11/17/2023	08/22/2023	Exercise		212,831	181.69			3,849	(6,489)			3,849		(10,339)				0001
Purchased Call/MSD/MSD2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2023	11/27/2023	Exercise		197,699	182.6			899	(8,881)			899		(9,780)				0001
Purchased Call/MSD/MSD213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/01/2022	12/01/2023	12/05/2023	Exercise		140,597	183.04			1,713	(5,351)			1,713		(7,063)				0001
Purchased Call/NFC/NFC061PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2021	10/19/2023	10/23/2023	Expire		1,427,843	270.73				(28,075)					(28,075)				0001
Purchased Call/NFC/NFC16165Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	02/15/2023	Exercise		10,385,547	225.03			814,405	550,650			814,405		(263,755)				0001
Purchased Call/MSD/MSD213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/06/2022	12/06/2023	12/08/2023	Exercise		461,732	181.79			7,315	(16,315)			7,315		(23,630)				0001
Purchased Call/MSD/MSD213RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/09/2022	12/08/2023	12/12/2023	Exercise		765,250	181.66			13,859	(25,780)			13,859		(39,639)				0001
Purchased Call/NFC/NFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023	10/24/2023	Expire		2,435,103	271.81				(47,459)					(47,459)				0001
Purchased Call/MSD/MSD213RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/15/2022	12/15/2023	12/19/2023	Exercise		124,096	181.85			3,405	(3,102)			3,405		(6,508)				0001
Purchased Call/SPX/SPX150HSE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/04/2022	03/03/2023	03/07/2023	Expire		4,504,000	100				(8,242)					(8,242)				0001
Purchased Call/MSD/MSD213RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		904,275	181.38			27,221	(20,012)			27,221		(47,233)				0001
Purchased Call/SPX/SPX150JSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/18/2022	04/18/2023	04/20/2023	Exercise		1,580,000	248.9			29,454	12,921			29,454		(16,533)				0001
Purchased Call/SPX/SPX150KS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/25/2022	04/25/2023	04/27/2023	Exercise		1,783,000	247.57			32,629	12,415			32,629		(20,214)				0001
Purchased Call/MSD/MSD213SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/23/2022	12/22/2023	12/27/2023	Exercise		311,775	182.26			8,502	(8,270)			8,502		(16,772)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/27/2022	12/27/2023	03/16/2023	Exercise		535,656	182.54			15,259	(13,958)			15,259		(29,218)				0001
Purchased Call/SPX/SPX150LSD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/06/2022	05/05/2023	05/09/2023	Exercise		1,645,000	245.39			55,908	35,000			55,908		(20,908)				0001
Purchased Call/MAB/MAB213VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2022	08/14/2023	08/16/2023	Exercise		119,961	270.43			517	(1,187)			517		(1,703)				0001
Purchased Call/MAB/MAB213VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/19/2022	08/18/2023	04/17/2023	Exercise		16,629,875	270.39			6,961	(216,859)			6,961		(223,820)				0001
Purchased Call/NFC/NFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/28/2021	10/27/2023	10/31/2023	Expire		1,965,872	272.61				(41,363)					(41,363)				0001
Purchased Call/SPX/SPX150MSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/31/2022	05/31/2023	06/02/2023	Exercise		2,857,000	245.54			115,192	70,802			115,192		(44,390)				0001
Purchased Call/SPX/SPX150MSP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/02/2022	05/26/2023	05/31/2023	Exercise		1,523,844	245			67,511	42,129			67,511		(25,383)				0001
Purchased Call/NFC/NFC0612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2021	10/27/2023	10/31/2023	Expire		1,516,980	274.52				(30,944)					(30,944)				0001
Purchased Call/SPX/SPX150KS6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/25/2022	04/25/2023	04/27/2023	Expire		6,867,000	100				(21,781)					(21,781)				0001
Purchased Call/SPX/SPX150LSC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/06/2022	05/08/2023	05/10/2023	Expire		4,481,000	100				(15,521)					(15,521)				0001
Purchased Call/NFC/NFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/02/2021	11/01/2023	11/03/2023	Expire		4,148,039	274.94				(87,279)					(87,279)				0001
Purchased Call/NFC/NFC1616SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/23/2022	09/25/2023	09/27/2023	Exercise		4,739,989	220.05			416,811	290,570			416,811		(126,241)				0001
Purchased Call/SPX/SPX150MSR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/03/2022	06/02/2023	06/06/2023	Exercise		2,864,000	245.32			144,181	97,262			144,181		(46,919)				0001
Purchased Call/SPX/SPX150NSM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/17/2022	06/16/2023	06/21/2023	Exercise		2,074,398	241			170,458	130,809			170,458		(39,648)				0001
Purchased Call/NFC/NFC0610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/02/2021	10/31/2023	11/02/2023	Expire		1,885,079	274.52				(39,013)					(39,013)				0001
Purchased Call/SPX/SPX150MS2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/23/2022	05/23/2023	05/25/2023	Expire		7,802,000	100				(28,994)					(28,994)				0001
Purchased Call/SPX/SPX150NS4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/10/2022	06/12/2023	06/14/2023	Expire		5,115,000	100				(21,686)					(21,686)				0001
Purchased Call/SPX/SPX150NSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/24/2022	06/22/2023	06/26/2023	Exercise		2,632,124	242			199,998	143,028			199,998		(56,970)				0001
Purchased Call/SPX/SPX150PS6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/19/2022	07/19/2023	07/21/2023	Exercise		2,670,000	243.83			236,306	173,220			236,306		(63,086)				0001
Purchased Call/NFC/NFC0610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/09/2021	11/09/2023	11/13/2023	Expire		2,763,061	276.76				(55,136)					(55,136)				0001
Purchased Call/SPX/SPX150PSB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/22/2022	07/21/2023	07/25/2023	Exercise		2,378,000	244.18			200,325	144,694			200,325		(55,631)				0001
Purchased Call/SPX/SPX150PSC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/22/2022	07/20/2023	07/24/2023	Exercise		2,249,214	244			190,451	137,478			190,451		(52,974)				0001
Purchased Call/MAB/MAB213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2022	08/15/2023	08/17/2023	Exercise		79,172	270.65			126	(876)			126		(1,002)				0001
Purchased Call/MAB/MAB213VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/24/2022	08/24/2023	05/18/2023	Exercise		11,207,582	269.31			53,919	(90,522)			53,919		(144,441)				0001
Purchased Call/NFC/NFC0616S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/16/2021	11/15/2023	11/17/2023	Expire		5,839,444	276.6				(128,904)					(128,904)				0001
Purchased Call/NFC/NFC1617S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/28/2022	09/28/2023	01/11/2023	Exercise		8,300,052	221.35		8,807	628,751	408,764			628,751		(219,987)				0001
Purchased Call/SPX/SPX150PSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/12/2022	08/11/2023	08/15/2023	Exercise		1,497,525	248			92,988	51,165			92,988		(41,823)				0001
Purchased Call/SPX/SPX1500SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	08/30/2022	08/25/2023	08/29/2023	Exercise		2,111,298	248			120,814	70,694			120,814		(50,120)				0001
Purchased Call/SPX/SPX1500SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/07/2022	07/07/2023	07/11/2023	Expire		5,446,000	100				(27,646)					(27,646)				0001
Purchased Call/SPX/SPX1500SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/14/2022	07/14/2023	07/18/2023	Expire		5,167,000	100				(25,546)					(25,546)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC061RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/24/2021	11/22/2023	11/27/2023	Expire		3,179,637	279.31				(68,380)					(68,380)				0001
Purchased Call/NFC/NFC061CS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/06/2021	01/05/2023	01/09/2023	Expire		1,245,788	251.25				(347)					(347)				0001
Purchased Call/NFC/NFC061RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/30/2021	11/27/2023	11/29/2023	Expire		76,258	276.95				(1,768)					(1,768)				0001
Purchased Call/MAB/MAB213VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	08/26/2022	08/28/2023	04/06/2023	Exercise		9,178,519	269.58			49,377	(78,282)			49,377		(127,658)				0001
Purchased Call/SPX/SPX150QSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	08/31/2022	08/31/2023	09/05/2023	Exercise		1,658,000	244.4			139,817	89,083			139,817		(50,735)				0001
Purchased Call/SPX/SPX150SS6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2023	09/29/2023	Exercise		1,621,000	240.75			127,727	67,065			127,727		(60,662)				0001
Purchased Call/NFC/NFC061CSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/14/2021	01/13/2023	01/17/2023	Expire		1,238,031	253.01				(969)					(969)				0001
Purchased Call/NFC/NFC061SSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/09/2021	12/08/2023	12/12/2023	Expire		2,377,626	280.1				(53,030)					(53,030)				0001
Purchased Call/NFC/NFC061CSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/20/2021	01/17/2023	01/19/2023	Expire		683,347	249.64				(993)					(993)				0001
Purchased Call/NFC/NFC061ESC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/19/2021	02/17/2023	02/22/2023	Expire		1,764,171	260.56				(4,747)					(4,747)				0001
Purchased Call/NFC/NFC061SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/14/2021	12/12/2023	12/14/2023	Expire		1,169,288	279.75				(26,861)					(26,861)				0001
Purchased Call/NFC/NFC061ESM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/25/2021	02/24/2023	02/28/2023	Expire		1,859,528	253.89				(6,216)					(6,216)				0001
Purchased Call/NFC/NFC061TSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2021	12/29/2023	01/03/2024	Expire		2,927,024	283.11				(62,462)					(62,462)				0001
Purchased Call/MAB/MAB213IIS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	08/30/2022	08/25/2023	08/29/2023	Exercise		173,771	269.41			172	(2,082)			172		(2,254)				0001
Purchased Call/SPX/SPX150RSP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	09/21/2022	09/21/2023	09/25/2023	Expire		8,079,000	100				(52,095)					(52,095)				0001
Purchased Call/SPX/SPX150TS6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	10/28/2022	10/30/2023	11/01/2023	Expire		3,091,000	100				(22,630)					(22,630)				0001
Purchased Call/NFC/NFC061TSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2021	12/26/2023	12/28/2023	Expire		914,098	280.79				(23,422)					(23,422)				0001
Purchased Call/NFC/NFC061FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2021	01/09/2023	01/11/2023	Expire		127,037	254.38				(59)					(59)				0001
Purchased Call/NFC/NFC061FSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/19/2021	03/17/2023	03/21/2023	Expire		1,517,294	247.13				(8,207)					(8,207)				0001
Purchased Call/NFC/NFC061GSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/06/2021	04/06/2023	04/10/2023	Expire		1,477,276	256.3				(9,481)					(9,481)				0001
Purchased Call/NFC/NFC061TSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/04/2022	01/04/2023	01/06/2023	Expire		4,065,134	277.42				(1,071)					(1,071)				0001
Purchased Call/NFC/NFC061HSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2021	04/26/2023	04/28/2023	Expire		2,409,213	259.99				(18,437)					(18,437)				0001
Purchased Call/NFC/NFC061HSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/30/2021	04/28/2023	05/02/2023	Expire		2,179,151	257.37				(15,922)					(15,922)				0001
Purchased Call/NFC/NFC1617SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/03/2022	10/03/2023	01/06/2023	Exercise		8,943,356	219.4			724,713	465,898			724,713		(258,815)				0001
Purchased Call/NFC/NFC061TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/07/2022	01/06/2023	01/10/2023	Expire		2,635,536	268.69				(1,464)					(1,464)				0001
Purchased Call/MAB/MAB213IISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	09/06/2022	09/06/2023	05/12/2023	Exercise		12,088,999	265.7			331,785	148,165			331,785		(183,620)				0001
Purchased Call/SPX/SPX150TSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023	11/07/2023	Exercise		2,019,000	243.32			156,993	64,321			156,993		(92,672)				0001
Purchased Call/NFC/NFC061HSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/04/2021	05/04/2023	05/08/2023	Expire		849,045	250.38				(7,307)					(7,307)				0001
Purchased Call/NFC/NFC0611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2021	05/17/2023	05/19/2023	Expire		3,794,903	247.55				(34,355)					(34,355)				0001
Purchased Call/NFC/NFC061KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2021	06/23/2023	06/27/2023	Expire		968,912	260.14				(11,785)					(11,785)				0001

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Purchased Call/MAB/MAB213IISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/09/2022	09/11/2023	03/02/2023	Exercise		10,923,142	267.59			172,168	30,755			172,168		(141,412)				0001
Purchased Call/SPX/SPX150TSU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/08/2022	11/08/2023	11/10/2023	Exercise		1,659,000	244.12			127,422	50,953			127,422		(76,468)				0001
Purchased Call/SPX/SPX150US3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/10/2022	11/09/2023	11/13/2023	Exercise		1,770,892	243			139,641	44,387			139,641		(95,255)				0001
Purchased Call/MAB/MAB213XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/16/2022	09/15/2023	04/06/2023	Exercise		15,361,157	266.06			395,687	159,566			395,687		(236,122)				0001
Purchased Call/NFC/NFC061USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2022	01/20/2023	01/24/2023	Expire		2,780,491	259.53				(5,837)					(5,837)				0001
Purchased Call/NFC/NFC061KSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2023	07/05/2023	Expire		1,776,343	264.37				(22,070)					(22,070)				0001
Purchased Call/NFC/NFC061USR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2023	01/30/2023	Expire		3,325,825	257.87				(9,441)					(9,441)				0001
Purchased Call/MAB/MAB213XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2022	09/14/2023	09/18/2023	Exercise		329,890	268.31			5,663	1,343			5,663		(4,320)				0001
Purchased Call/MAB/MAB213XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/23/2022	09/20/2023	09/22/2023	Exercise		263,390	266.07			5,535	2,123			5,535		(3,412)				0001
Purchased Call/MAB/MAB213XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/26/2022	09/22/2023	09/26/2023	Exercise		101,355	264.63			1,798	516			1,798		(1,282)				0001
Purchased Call/MAB/MAB213XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2022	09/25/2023	09/27/2023	Exercise		110,507	263.45			2,715	1,192			2,715		(1,523)				0001
Purchased Call/MAB/MAB213YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/30/2022	10/02/2023	03/13/2023	Exercise		11,314,439	261.71			233,679	19,727			233,679		(213,952)				0001
Purchased Call/NFC/NFC061KSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023	07/05/2023	Expire		650,873	266.45				(7,942)					(7,942)				0001
Purchased Call/SPX/SPX150IISO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	12/21/2022	12/20/2023	12/22/2023	Exercise		2,199,857	245			235,209	114,709			235,209		(120,500)				0001
Purchased Call/NFC/NFC061UST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2022	01/27/2023	01/31/2023	Expire		4,456,081	257.13				(14,299)					(14,299)				0001
Purchased Call/MAB/MAB213YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/04/2022	10/02/2023	10/04/2023	Exercise		143,890	261.71			2,923	(165)			2,923		(3,088)				0001
Purchased Call/NFC/NFC061LSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2023	07/21/2023	Expire		1,259,596	263.32				(18,279)					(18,279)				0001
Purchased Call/NFC/NFC061LSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/20/2021	07/18/2023	07/20/2023	Expire		595,722	265.23				(8,395)					(8,395)				0001
Purchased Call/MAB/MAB213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/07/2022	10/09/2023	05/15/2023	Exercise		12,514,086	265.68			23,254	(174,270)			23,254		(197,524)				0001
Purchased Call/NFC/NFC061MS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023	08/08/2023	Expire		1,340,857	269.92				(18,956)					(18,956)				0001
Purchased Call/NFC/NFC061MSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	08/08/2023	Expire		1,162,841	267.27				(17,941)					(17,941)				0001
Purchased Call/MAB/MAB213ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/19/2022	10/17/2023	10/19/2023	Exercise		125,306	263.7			2,410	287			2,410		(2,123)				0001
Purchased Call/MAB/MAB213ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/24/2022	10/24/2023	04/28/2023	Exercise		17,072,779	263.04		1,289	170,774	(155,697)			170,774		(326,471)				0001
Purchased Call/SPX/SPX161NSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/07/2022	01/06/2023	01/10/2023	Expire		5,892,000	100				(1,007)					(1,007)				0001
Purchased Call/SPX/SPX1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2022	02/17/2023	02/22/2023	Expire		1,892,000	100				(4,792)					(4,792)				0001
Purchased Call/SPX/SPX1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2023	02/21/2023	Expire		2,073,000	100				(4,250)					(4,250)				0001
Purchased Call/NFC/NFC061MSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/10/2021	08/08/2023	08/10/2023	Expire		1,294,931	268.06				(18,673)					(18,673)				0001
Purchased Call/SPX/SPX1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	04/18/2023	Exercise		2,473,000	248.9			41,929	17,092			41,929		(24,837)				0001
Purchased Call/SPX/SPX161RS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/02/2022	01/27/2023	01/31/2023	Expire		2,060,000	4600				(6,286)					(6,286)				0001
Purchased Call/NFC/NFC1618S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2023	10/18/2023	Exercise		5,371,974	215.65			676,511	472,163			676,511		(204,348)				0001

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Purchased Call/SPX/SPX161QSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/22/2022	02/22/2023	02/24/2023	Expire		2,020,000	100				(5,411)				(5,411)				0001
Purchased Call/SPX/SPX161PS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/04/2022	03/03/2023	03/07/2023	Expire		2,655,000	100				(8,278)				(8,278)				0001
Purchased Call/SPX/SPX161PS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/04/2022	03/06/2023	03/08/2023	Expire		1,305,000	100				(4,049)				(4,049)				0001
Purchased Call/SPX/SPX161PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/10/2022	03/10/2023	03/14/2023	Expire		6,028,000	100				(11,922)				(11,922)				0001
Purchased Call/NFC/NFC061NS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/20/2021	08/18/2023	08/22/2023	Expire		2,137,319	265.64				(36,755)				(36,755)				0001
Purchased Call/SPX/SPX161PSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/14/2022	03/14/2023	03/16/2023	Expire		8,410,000	100				(17,515)				(17,515)				0001
Purchased Call/SPX/SPX161PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/14/2022	03/14/2023	03/16/2023	Expire		1,921,000	100				(9,411)				(9,411)				0001
Purchased Call/SPX/SPX161PSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/18/2022	03/20/2023	03/22/2023	Expire		2,925,000	100				(10,936)				(10,936)				0001
Purchased Call/SPX/SPX161QS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	03/31/2022	03/31/2023	04/04/2023	Expire		5,256,000	100				(14,902)				(14,902)				0001
Purchased Call/NFC/NFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/25/2021	08/25/2023	08/29/2023	Expire		2,398,342	269.26				(38,823)				(38,823)				0001
Purchased Call/SPX/SPX161QS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/05/2022	04/05/2023	04/07/2023	Expire		1,593,000	100				(7,013)				(7,013)				0001
Purchased Call/SPX/SPX161QSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/20/2022	04/20/2023	04/24/2023	Expire		1,281,000	100				(6,924)				(6,924)				0001
Purchased Call/SPX/SPX161QSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/22/2022	04/24/2023	04/26/2023	Expire		5,755,000	100				(18,632)				(18,632)				0001
Purchased Call/SPX/SPX161RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/11/2022	05/11/2023	05/15/2023	Expire		5,994,000	100				(19,534)				(19,534)				0001
Purchased Call/SPX/SPX161SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	05/20/2022	05/19/2023	05/23/2023	Expire		1,977,000	100				(9,625)				(9,625)				0001
Purchased Call/SPX/SPX161SSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/01/2022	06/01/2023	06/05/2023	Expire		1,696,000	100				(8,254)				(8,254)				0001
Purchased Call/SPX/SPX161SSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/02/2022	06/02/2023	06/06/2023	Expire		4,497,000	100				(18,367)				(18,367)				0001
Purchased Call/SPX/SPX161SSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/02/2022	06/02/2023	06/06/2023	Expire		2,506,000	100				(14,983)				(14,983)				0001
Purchased Call/SPX/SPX161QSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	04/14/2022	04/14/2023	04/18/2023	Expire		1,811,000	255.77				(10,644)				(10,644)				0001
Purchased Call/SPX/SPX161SSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/07/2022	06/07/2023	06/09/2023	Exercise		2,200,000	245.89			103,786	66,867			103,786	(36,919)				0001
Purchased Call/MAB/MAB213ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/26/2022	10/23/2023	10/25/2023	Exercise		57,480	262.77			504	(674)			504	(1,178)				0001
Purchased Call/MAB/MAB313QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	11/04/2022	11/03/2023	03/07/2023	Exercise		16,998,273	264.99			128,794	(191,757)			128,794	(320,551)				0001
Purchased Call/NFC/NFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	08/27/2021	08/25/2023	08/29/2023	Expire		2,986,298	267.6				(56,013)				(56,013)				0001
Purchased Call/NFC/NFC061WS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/24/2022	02/24/2023	02/28/2023	Expire		4,300,771	251.98				(26,335)				(26,335)				0001
Purchased Call/NFC/NFC061NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/02/2021	09/01/2023	09/06/2023	Expire		3,191,081	274.85				(51,797)				(51,797)				0001
Purchased Call/SPX/SPX161TS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/17/2022	06/20/2023	06/22/2023	Expire		2,419,000	100				(14,161)				(14,161)				0001
Purchased Call/SPX/SPX161TSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/24/2022	06/23/2023	06/27/2023	Expire		5,689,000	100				(25,972)				(25,972)				0001
Purchased Call/SPX/SPX161TSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	06/24/2022	06/23/2023	06/27/2023	Expire		1,486,000	100				(9,783)				(9,783)				0001
Purchased Call/SPX/SPX161TSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/01/2022	06/30/2023	07/05/2023	Expire		3,335,000	100				(23,744)				(23,744)				0001
Purchased Call/SPX/SPX161TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	07/01/2022	07/03/2023	07/06/2023	Expire		1,396,000	100				(9,457)				(9,457)				0001

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Purchased Call/SPX/SPX161TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	07/11/2023	Expire		5,372,000	100				(27,626)					(27,626)				0001
Purchased Call/SPX/SPX161TSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	07/18/2023	Expire		5,622,000	100				(28,782)					(28,782)				0001
Purchased Call/SPX/SPX161US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2023	07/20/2023	Expire		3,449,000	100				(18,060)					(18,060)				0001
Purchased Call/SPX/SPX161SSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2022	06/08/2023	06/12/2023	Exercise		2,016,743	245			107,688	77,686			107,688		(30,002)				0001
Purchased Call/SPX/SPX161VS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023	08/11/2023	Exercise		2,635,000	246.4			181,691	111,105			181,691		(70,586)				0001
Purchased Call/SPX/SPX161US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2023	07/20/2023	Expire		2,446,000	100				(16,410)					(16,410)				0001
Purchased Call/SPX/SPX161UST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	08/08/2023	Expire		4,386,000	100				(26,456)					(26,456)				0001
Purchased Call/NFC/NFC061PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2021	10/04/2023	10/06/2023	Expire		3,082,687	257.58				(63,634)					(63,634)				0001
Purchased Call/SPX/SPX161VSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2023	08/23/2023	Expire		3,574,000	100				(36,091)					(36,091)				0001
Purchased Call/SPX/SPX161WS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023	08/30/2023	Expire		3,297,000	100				(21,056)					(21,056)				0001
Purchased Call/NFC/NFC061WSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/25/2022	02/24/2023	02/28/2023	Expire		4,852,741	253.4				(28,597)					(28,597)				0001
Purchased Call/MAB/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	03/06/2023	Exercise		13,270,759	267.69			7,239	(243,131)			7,239		(250,370)				0001
Purchased Call/MAB/MAB3131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2023	03/14/2023	Exercise		16,708,908	267.68			117,973	(216,300)			117,973		(334,272)				0001
Purchased Call/NFC/NFC061PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/08/2021	10/09/2023	10/11/2023	Expire		430,766	260.83				(7,885)					(7,885)				0001
Purchased Call/SPX/SPX161WS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	08/29/2023	Exercise		2,663,000	245.74			178,263	99,530			178,263		(78,733)				0001
Purchased Call/SPX/SPX161WSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/26/2022	08/18/2023	08/22/2023	Exercise		2,502,984	249			120,970	64,039			120,970		(56,931)				0001
Purchased Call/NFC/NFC061WSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2023	03/02/2023	Expire		4,469,979	253.77				(27,463)					(27,463)				0001
Purchased Call/SPX/SPX161WSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	08/31/2023	Exercise		1,907,000	245.4			149,747	92,379			149,747		(57,368)				0001
Purchased Call/SPX/SPX161WSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	08/31/2023	Exercise		1,703,000	253.99			74,123	46,650			74,123		(27,473)				0001
Purchased Call/NFC/NFC1618SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	01/13/2023	Exercise		7,545,955	217.65			639,584	392,352			639,584		(247,232)				0001
Purchased Call/SPX/SPX161XSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023	09/28/2023	Exercise		1,968,000	240.84			153,867	79,621			153,867		(74,246)				0001
Purchased Call/SPX/SPX161XSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/07/2022	10/04/2023	10/06/2023	Exercise		1,288,241	254			30,348	11,282			30,348		(19,066)				0001
Purchased Call/NFC/NFC061PSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023	10/17/2023	Expire		2,374,887	266.34				(51,606)					(51,606)				0001
Purchased Call/SPX/SPX161YSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	11/03/2023	Exercise		1,457,000	244.25			91,208	26,416			91,208		(64,792)				0001
Purchased Call/SPX/SPX161YSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/02/2022	10/27/2023	10/31/2023	Exercise		1,553,667	254			16,941	(15,065)			16,941		(32,006)				0001
Purchased Call/SPX/SPX161WSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	09/01/2023	Expire		1,767,000	100				(15,133)					(15,133)				0001
Purchased Call/SPX/SPX161WSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023	09/08/2023	Exercise		2,862,000	100			8,355	(9,634)			8,355		(17,989)				0001
Purchased Call/SPX/SPX161XS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023	09/20/2023	Expire		2,890,000	100				(32,913)					(32,913)				0001
Purchased Call/SPX/SPX161XSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	10/05/2023	Expire		5,741,000	100				(37,403)					(37,403)				0001
Purchased Call/SPX/SPX161ZS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	11/14/2023	Exercise		2,144,000	254.37			80,877	23,277			80,877		(57,600)				0001

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Purchased Call/SPX/SPX161ZSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/23/2022	11/21/2023	11/24/2023	Exercise		2,203,183	256			94,500	34,891			94,500		(59,609)				0001
Purchased Call/SPX/SPX161XSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	10/11/2023	Exercise		4,943,000	100			47,669	13,697			47,669		(33,972)				0001
Purchased Call/SPX/SPX161XSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	10/11/2023	Expire		5,291,000	100				(35,646)					(35,646)				0001
Purchased Call/NFC/NFC061PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2021	10/17/2023	10/19/2023	Expire		1,720,663	266.34				(38,227)					(38,227)				0001
Purchased Call/SPX/SPX161XSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023	10/11/2023	Expire		3,372,000	100				(22,772)					(22,772)				0001
Purchased Call/SPX/SPX161XST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2023	10/13/2023	Expire		5,189,000	100				(34,791)					(34,791)				0001
Purchased Call/NFC/NFC061IISG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	03/03/2023	Expire		6,530,609	252.17				(42,012)					(42,012)				0001
Purchased Call/MAB/MAB3131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	12/02/2022	12/01/2023	03/02/2023	Exercise		17,425,338	267.41		950	233,122	(116,778)			233,122		(349,899)				0001
Purchased Call/SPX/SPX161YS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	10/25/2023	Expire		2,857,000	100				(20,200)					(20,200)				0001
Purchased Call/SPX/SPX161YSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	11/06/2023	Expire		6,117,000	100				(46,257)					(46,257)				0001
Purchased Call/SPX/SPX161YSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	11/10/2023	Expire		5,119,000	100				(36,401)					(36,401)				0001
Purchased Call/SPX/SPX161ZS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	11/14/2023	Expire		3,363,000	100				(25,731)					(25,731)				0001
Purchased Call/NFC/NFC061QS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2021	10/25/2023	10/27/2023	Expire		3,253,582	271.68				(67,101)					(67,101)				0001
Purchased Call/SPX/SPX161ZS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2023	11/15/2023	Expire		2,679,000	100				(20,523)					(20,523)				0001
Purchased Call/SPX/SPX161ZSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11/21/2023	Expire		5,178,000	100				(41,424)					(41,424)				0001
Purchased Call/SPX/SPX161ZSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11/21/2023	Expire		4,809,000	100				(38,472)					(38,472)				0001
Purchased Call/NFC/NFC061IISX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2022	03/10/2023	03/14/2023	Expire		4,526,479	247.68				(32,141)					(32,141)				0001
Purchased Call/NFC/NFC061QSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023	11/07/2023	Expire		1,584,673	277.62				(32,201)					(32,201)				0001
Purchased Call/MAB/MAB3132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	12/12/2022	12/12/2023	03/15/2023	Exercise		18,709,602	266.54			143,138	(267,604)			143,138		(410,741)				0001
Purchased Call/MAB/MAB3132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	12/15/2022	12/15/2023	03/07/2023	Exercise		12,981,329	265.54			274,167	26,027			274,167		(248,140)				0001
Purchased Call/NFC/NFC061QSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2023	11/10/2023	Expire		2,471,095	277.51				(49,382)					(49,382)				0001
Purchased Call/NFC/NFC061XSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2022	03/10/2023	03/14/2023	Expire		5,414,323	245.91				(40,203)					(40,203)				0001
Purchased Call/NFC/NFC061RS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	11/14/2023	Expire		1,574,690	274.88				(35,196)					(35,196)				0001
Purchased Call/MAB/MAB3132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	12/21/2022	12/21/2023	03/28/2023	Exercise		13,935,249	261.62		4,063	558,130	274,368			558,130		(283,763)				0001
Purchased Call/NFC/NFC061RSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2021	11/14/2023	11/16/2023	Expire		1,337,094	276.72				(29,681)					(29,681)				0001
Purchased Call/MAB/MAB3133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	12/29/2022	12/29/2023	03/03/2023	Exercise		14,346,239	260.63		65,534	513,672	257,201			513,672		(256,471)				0001
Purchased Call/NFC/NFC061RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023	11/21/2023	Expire		1,061,861	281.29				(21,876)					(21,876)				0001
Purchased Call/NFC/NFC061XSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2022	03/17/2023	03/21/2023	Expire		4,190,637	252.25				(35,053)					(35,053)				0001
Purchased Call/MAB/MAB3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... ROMUIISFPU8MPR08K5P83	12/30/2022	12/29/2023	03/15/2023	Exercise		17,672,719	259.95		125,304	601,605	302,918			601,605		(298,687)				0001
Purchased Call/NFC/NFC061YS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	04/07/2023	Expire		6,513,295	257.51				(60,982)					(60,982)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/12/2022	12/12/2023	12/14/2023	Expire		3,965,000	100				(36,177)					(36,177)				0001
Purchased Call/SPX/SPX2610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/13/2022	12/13/2023	12/15/2023	Exercise		1,477,000	247.5			141,613	66,294			141,613		(75,319)				0001
Purchased Call/NFC/NFC0616ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/26/2021	11/28/2023	11/30/2023	Expire		1,649,478	276.95				(37,842)					(37,842)				0001
Purchased Call/SPX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/15/2023	12/19/2023	Exercise		2,305,000	245.43			245,780	129,693			245,780		(116,087)				0001
Purchased Call/SPX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/14/2023	12/18/2023	Exercise		1,906,530	247			189,832	102,568			189,832		(87,264)				0001
Purchased Call/SPX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/22/2023	12/27/2023	Exercise		2,929,000	255.82			200,889	123,845			200,889		(77,043)				0001
Purchased Call/SPX/SPX2610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/22/2023	12/27/2023	Exercise		1,657,290	245			186,871	96,013			186,871		(90,858)				0001
Purchased Call/NFC/NFC0616SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2021	11/30/2023	12/04/2023	Expire		2,577,839	277.73				(55,445)					(55,445)				0001
Purchased Call/NFC/NFC0616YS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/05/2022	04/03/2023	04/05/2023	Expire		2,608,866	257.84				(24,918)					(24,918)				0001
Purchased Call/NFC/NFC0616SS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/07/2021	12/06/2023	12/08/2023	Expire		4,641,086	275.53				(119,449)					(119,449)				0001
Purchased Call/SPX/SPX2616SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/04/2023	06/20/2023	05/08/2023	Expire		16,200,000	3800			25,240	(25,240)					(25,240)				0001
Purchased Call/SPX/SPX2615SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/20/2023	07/07/2023	04/24/2023	Expire		4,150,000	4000			36,420	(36,420)					(36,420)				0001
Purchased Call/SPX/SPX2615SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/20/2023	07/12/2023	04/24/2023	Expire		4,150,000	4000			38,090	(38,090)					(38,090)				0001
Purchased Call/SPX/SPX2615ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2023	05/12/2023	04/28/2023	Expire		4,080,000	4000			9,535	(9,535)					(9,535)				0001
Purchased Call/SPX/SPX2617S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/24/2023	05/22/2023	Expire		4,160,000	4100			2,245	(2,245)					(2,245)				0001
Purchased Call/SPX/SPX2617S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/18/2023	07/25/2023	05/22/2023	Expire		4,160,000	4000			4,260	(4,260)					(4,260)				0001
Purchased Call/SPX/SPX2618SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/21/2023	06/15/2023	Expire		26,220,000	4500			5,220	(5,220)					(5,220)				0001
Purchased Call/NFC/NFC0616SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/21/2021	12/20/2023	12/22/2023	Expire		2,257,578	274.56				(60,619)					(60,619)				0001
Purchased Call/NFC/NFC1618SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/28/2022	10/30/2023	04/25/2023	Exercise		5,623,651	221.68			302,258	165,354			302,258		(136,904)				0001
Purchased Call/NFC/NFC0616CS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/05/2021	01/03/2023	01/05/2023	Expire		825,415	255.28				(99)					(99)				0001
Purchased Call/SPX/SPX2618SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2023	06/09/2023	06/05/2023	Exercise		4,180,000	4225			8,095	36,929	28,834		36,929		(8,095)				0001
Purchased Call/NFC/NFC0616TS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/21/2021	12/19/2023	12/21/2023	Expire		2,434,116	276				(61,398)					(61,398)				0001
Purchased Call/SPX/SPX261CS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/22/2023	11/01/2023	09/26/2023	Expire		8,800,000	4100			19,980	(19,980)					(19,980)				0001
Purchased Call/SPX/SPX2619S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/22/2023	07/10/2023	06/26/2023	Exercise		4,360,000	4375			22,065	17,266	(4,799)		17,266		(22,065)				0001
Purchased Call/NFC/NFC0616TS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/22/2021	12/22/2023	12/27/2023	Expire		3,009,720	279.58				(77,995)					(77,995)				0001
Purchased Call/NFC/NFC0616YSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/18/2022	04/18/2023	04/20/2023	Expire		6,290,196	249.99				(75,665)					(75,665)				0001
Purchased Call/SPX/SPX261CSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/20/2023	10/12/2023	Exercise		21,900,000	4275			37,600	127,096	89,496		127,096		(37,600)				0001
Purchased Call/NFC/NFC1618SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/31/2022	10/31/2023	02/22/2023	Exercise		9,730,741	220.49			627,750	370,512			627,750		(257,238)				0001
Purchased Call/SPX/SPX261DSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/27/2023	10/23/2023	Expire		73,355,000	4100			62,730	(62,730)					(62,730)				0001
Purchased Call/NFC/NFC0616TS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/27/2021	12/27/2023	12/29/2023	Expire		4,111,821	284.26				(94,114)					(94,114)				0001

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Purchased Call/NFC/NFC0611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/29/2021	12/28/2023	01/02/2024	Expire		2,624,591	282.82				(61,021)				(61,021)				0001
Purchased Call/SPX/SPX261ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/17/2023	11/14/2023	Exercise		17,540,000	4475			13,800	78,036	64,236			78,036	(13,800)				0001
Purchased Call/SPX/SPX261FS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/30/2023	12/12/2023	12/04/2023	Expire		22,750,000	4685			5,675		(5,675)				(5,675)				0001
Purchased Call/NFC/NFC0611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/24/2022	01/24/2023	01/26/2023	Expire		4,950,933	259.81				(11,890)					(11,890)				0001
Purchased Call/SPX/SPX500AS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	11/12/2018	11/10/2023	11/14/2023	Exercise		1,675,000	3154.78			692,383	659,781			692,383		(32,602)				0001
Purchased Call/SPX/SPX521CS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2018	08/11/2023	08/15/2023	Exercise		1,629,000	3404.75			645,815	628,120			645,815		(17,695)				0001
Purchased Call/SPX/SPX521DS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2018	08/21/2023	08/23/2023	Exercise		1,389,673	3257			600,804	580,876			600,804		(19,929)				0001
Purchased Call/SPX/SPX521MS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2018	12/01/2023	12/05/2023	Exercise		1,135,000	3295.15			486,698	465,455			486,698		(21,243)				0001
Purchased Call/SPX/SPX615GS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	12/31/2018	12/29/2023	01/03/2024	Exercise		1,406,000	2778.59			1,071,932	1,037,972			1,071,932		(33,959)				0001
Purchased Call/NFC/NFC061VS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/02/2022	02/02/2023	02/06/2023	Expire		4,695,837	262.85				(15,383)					(15,383)				0001
Purchased Call/NFC/NFC061ZSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2022	04/24/2023	04/26/2023	Expire		2,824,768	245.12				(30,260)					(30,260)				0001
Purchased Call/SPX/SPX621LS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2021	01/06/2023	01/10/2023	Expire		1,638,757	4821				(190)					(190)				0001
Purchased Call/NFC/NFC061CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/13/2021	01/12/2023	01/16/2023	Expire		1,321,053	252.04				(1,016)					(1,016)				0001
Purchased Call/SPX/SPX621LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2021	01/18/2023	01/20/2023	Exercise		2,782,000	3750.16			157,852	150,537			157,852		(7,315)				0001
Purchased Call/SPX/SPX621LSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2021	01/18/2023	01/20/2023	Expire		2,990,000	4665.09				(1,592)					(1,592)				0001
Purchased Call/SPX/SPX621MS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2021	01/31/2023	02/02/2023	Expire		1,557,000	4619.77				(1,906)					(1,906)				0001
Purchased Call/SPX/SPX621NST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2021	03/10/2023	03/14/2023	Expire		1,501,000	4664.18				(5,160)					(5,160)				0001
Purchased Call/NFC/NFC061VS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/03/2022	02/03/2023	02/07/2023	Expire		4,147,985	258.39				(15,112)					(15,112)				0001
Purchased Call/SPX/SPX6210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2021	04/04/2023	04/06/2023	Exercise		3,071,000	4011.83			72,220	32,141			72,220		(40,078)				0001
Purchased Call/SPX/SPX6210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2021	04/06/2023	04/10/2023	Exercise		1,553,859	4022			31,547	7,818			31,547		(23,729)				0001
Purchased Call/NFC/NFC0612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/04/2022	05/04/2023	05/08/2023	Expire		3,365,873	246.32				(38,759)					(38,759)				0001
Purchased Call/NFC/NFC1619S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2022	11/07/2023	02/14/2023	Exercise		8,065,981	215.58			1,013,058	757,116			1,013,058		(255,942)				0001
Purchased Call/NFC/NFC061VSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/17/2023	02/22/2023	Expire		8,085,896	252.72				(40,205)					(40,205)				0001
Purchased Call/NFC/NFC061WS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/21/2023	02/23/2023	Expire		2,929,764	252.72				(14,914)					(14,914)				0001
Purchased Call/SPX/SPX621SS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2021	06/22/2023	06/26/2023	Exercise		2,107,000	4246.44			67,208				162,722		(136,539)				0001
Purchased Call/SPX/SPX621USR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023	07/25/2023	Exercise		1,150,000	4367.48			44,462	31,837			44,462		(12,626)				0001
Purchased Call/SPX/SPX621PS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2023	04/17/2023	Expire		2,142,000	4786.02				(10,714)					(10,714)				0001
Purchased Call/SPX/SPX621PSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2021	04/14/2023	04/18/2023	Expire		1,496,154	4895				(6,186)					(6,186)				0001
Purchased Call/SPX/SPX621PST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2021	05/02/2023	05/04/2023	Expire		1,948,000	4789.53				(12,044)					(12,044)				0001
Purchased Call/SPX/SPX6210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2021	05/10/2023	05/12/2023	Expire		1,676,459	4642				(12,293)					(12,293)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX6210SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2021	05/26/2023	05/31/2023	Exercise		2,095,000	4143.33			30,981	(12,781)			30,981		(43,762)				0001
Purchased Call/SPX/SPX621RS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2021	05/31/2023	06/02/2023	Expire		3,015,000	4204.11				(59,265)					(59,265)				0001
Purchased Call/NFC/NFC1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023	05/10/2023	Exercise		6,002,965	236.65			229,633	139,988			229,633		(89,645)				0001
Purchased Call/SPX/SPX621RS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2021	06/02/2023	06/06/2023	Exercise		1,496,000	4166.85			41,216	9,350			41,216		(31,866)				0001
Purchased Call/SPX/SPX621RS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/06/2023	06/08/2023	Expire		1,591,000	4971.81				(9,512)					(9,512)				0001
Purchased Call/SPX/SPX621RSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2021	06/15/2023	06/20/2023	Expire		2,224,000	4881.88				(16,533)					(16,533)				0001
Purchased Call/SPX/SPX621SSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2021	06/29/2023	07/03/2023	Expire		1,642,817	5235				(7,502)					(7,502)				0001
Purchased Call/SPX/SPX621SSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023	07/07/2023	Expire		1,723,000	5082.23				(12,435)					(12,435)				0001
Purchased Call/SPX/SPX621VSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023	08/03/2023	Expire		1,994,000	4918.74				(25,375)					(25,375)				0001
Purchased Call/SPX/SPX621VSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023	08/03/2023	Expire		3,216,000	5079.16				(30,156)					(30,156)				0001
Purchased Call/SPX/SPX621VSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2021	08/04/2023	08/08/2023	Exercise		1,256,000	4392.78			24,175	(13,966)			24,175		(38,141)				0001
Purchased Call/SPX/SPX621WSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023	08/15/2023	Exercise		1,401,000	4392.99			22,382	(22,776)			22,382		(45,158)				0001
Purchased Call/SPX/SPX621XSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023	08/25/2023	Expire		2,220,000	5186.85				(23,405)					(23,405)				0001
Purchased Call/NFC/NFC0611WSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	03/09/2023	Expire		5,556,170	245.56				(40,560)					(40,560)				0001
Purchased Call/SPX/SPX621YSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2021	08/30/2023	09/01/2023	Expire		1,693,000	5191.35				(20,345)					(20,345)				0001
Purchased Call/SPX/SPX7156S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/12/2021	01/12/2023	01/16/2023	Exercise		1,327,000	3771.54			73,880	71,594			73,880		(2,286)				0001
Purchased Call/SPX/SPX7150S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/19/2022	01/13/2023	01/17/2023	Expire		3,641,183	4662				(2,828)					(2,828)				0001
Purchased Call/SPX/SPX7150SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/09/2022	02/09/2023	02/13/2023	Expire		10,977,000	4587.18				(27,951)					(27,951)				0001
Purchased Call/SPX/SPX7157SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/16/2021	02/10/2023	02/14/2023	Expire		1,804,597	4499				(5,282)					(5,282)				0001
Purchased Call/SPX/SPX7158SIII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/02/2021	02/24/2023	02/28/2023	Expire		1,632,512	4354				(7,067)					(7,067)				0001
Purchased Call/SPX/SPX715ASC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/07/2021	04/05/2023	04/07/2023	Expire		1,858,759	4734				(8,046)					(8,046)				0001
Purchased Call/SPX/SPX715ASD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/07/2021	04/06/2023	04/10/2023	Expire		1,598,589	4974				(4,244)					(4,244)				0001
Purchased Call/SPX/SPX715ASX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/15/2021	04/14/2023	04/18/2023	Expire		1,260,000	4138.31				(18,635)					(18,635)				0001
Purchased Call/SPX/SPX715FSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/25/2021	06/27/2023	06/29/2023	Expire		2,659,000	4993.44				(17,843)					(17,843)				0001
Purchased Call/SPX/SPX7150SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/11/2022	02/13/2023	02/15/2023	Expire		7,252,000	4418.64				(20,016)					(20,016)				0001
Purchased Call/SPX/SPX715PSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/21/2022	03/21/2023	03/23/2023	Expire		1,653,000	4461.18				(12,519)					(12,519)				0001
Purchased Call/SPX/SPX715FSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/01/2021	06/30/2023	07/05/2023	Exercise		1,474,000	4296.18			52,614	16,114			52,614		(36,500)				0001
Purchased Call/SPX/SPX7159SIII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/27/2021	07/27/2023	07/31/2023	Expire		1,693,000	4858.77				(24,599)					(24,599)				0001
Purchased Call/SPX/SPX715JS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/17/2021	09/19/2023	09/21/2023	Expire		4,264,000	5122.32				(57,633)					(57,633)				0001
Purchased Call/SPX/SPX715JS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/17/2021	09/19/2023	09/21/2023	Expire		1,922,000	4925.05				(37,003)					(37,003)				0001

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Purchased Call/SPX/SPX715QS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/01/2022	04/03/2023	04/05/2023	Expire		2,437,000	4545.86				(15,565)					(15,565)				0001
Purchased Call/SPX/SPX715QST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/27/2022	04/21/2023	04/25/2023	Expire		2,037,966	4421				(16,672)					(16,672)				0001
Purchased Call/SPX/SPX715JST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/11/2021	10/11/2023	10/13/2023	Expire		1,486,000	5048.51				(22,182)					(22,182)				0001
Purchased Call/SPX/SPX715KS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/21/2021	10/19/2023	10/23/2023	Expire		1,814,497	4502				(80,786)					(80,786)				0001
Purchased Call/SPX/SPX715KSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/01/2021	11/01/2023	11/03/2023	Expire		1,716,000	4558.77				(81,689)					(81,689)				0001
Purchased Call/SPX/SPX715NS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/23/2021	12/22/2023	12/27/2023	Exercise		2,820,000	4678.53			45,410	(123,189)			45,410		(168,599)				0001
Purchased Call/SPX/SPX715QSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/28/2022	04/25/2023	04/27/2023	Expire		1,851,767	4286				(18,337)					(18,337)				0001
Purchased Call/SPX/SPX715RSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/12/2022	05/10/2023	05/12/2023	Exercise		2,302,840	3998			77,240	59,645			77,240		(17,595)				0001
Purchased Call/SPX/SPX715RSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/16/2022	05/16/2023	05/18/2023	Exercise		1,573,000	4008.01			39,988	21,853			39,988		(18,135)				0001
Purchased Call/SPX/SPX715SSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/07/2022	06/05/2023	06/07/2023	Exercise		2,356,484	4105			84,733	39,923			84,733		(44,810)				0001
Purchased Call/SPX/SPX715QSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/22/2022	02/22/2023	02/24/2023	Expire		1,899,000	4304.76							95,143		(97,799)				0001
Purchased Call/SPX/SPX715PSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/17/2022	03/17/2023	03/21/2023	Expire		1,246,000	4632.25				(4,323)					(4,323)				0001
Purchased Call/SPX/SPX715QSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/21/2022	04/21/2023	04/25/2023	Expire		1,912,000	4393.66				(12,934)					(12,934)				0001
Purchased Call/SPX/SPX715TS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/23/2022	06/15/2023	06/20/2023	Exercise		2,770,483	3790			220,029	168,626			220,029		(51,403)				0001
Purchased Call/SPX/SPX715TSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/01/2022	06/29/2023	07/03/2023	Exercise		2,592,581	3818			188,761	140,178			188,761		(48,582)				0001
Purchased Call/SPX/SPX715SSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/08/2022	06/08/2023	06/12/2023	Exercise		3,060,000	4115.77			132,459				87,809		(29,109)				0001
Purchased Call/SPX/SPX715TSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/06/2022	06/26/2023	06/28/2023	Exercise		2,210,133	3912			173,456	131,516			173,456		(41,939)				0001
Purchased Call/SPX/SPX715USD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/29/2022	07/24/2023	07/26/2023	Exercise		3,280,307	3962			301,391	200,087			301,391		(101,305)				0001
Purchased Call/SPX/SPX715USR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/05/2022	08/07/2023	08/09/2023	Exercise		3,087,000	4145.19			137,372	90,097			137,372		(47,274)				0001
Purchased Call/SPX/SPX715USU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/09/2022	08/09/2023	08/11/2023	Exercise		4,061,000	4122.47			162,440	106,324			162,440		(56,116)				0001
Purchased Call/SPX/SPX715SSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/08/2022	06/08/2023	06/12/2023	Exercise		2,707,000	4115.77			117,178				109,623		(67,710)				0001
Purchased Call/SPX/SPX715SSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/22/2022	06/22/2023	06/26/2023	Exercise		3,139,000	3759.89			470,850				1,799		256,456				0001
Purchased Call/SPX/SPX715TSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/08/2022	07/07/2023	07/11/2023	Exercise		3,456,000	3899.38			442,766				62,510		181,838				0001
Purchased Call/NFC/NFC061XSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2023	03/24/2023	Expire		7,478,467	256.66				(61,130)					(61,130)				0001
Purchased Call/SPX/SPX715TSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/22/2022	07/21/2023	07/25/2023	Exercise		2,163,000	3961.63			313,784				55,408		142,907				0001
Purchased Call/SPX/SPX715US0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/22/2022	07/21/2023	07/25/2023	Exercise		1,477,000	3961.63			214,267				43,086		90,347				0001
Purchased Call/SPX/SPX715US3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	07/25/2022	07/25/2023	07/27/2023	Expire		2,076,000	4165.18				(20,400)					(20,400)				0001
Purchased Call/SPX/SPX715VS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/10/2022	08/10/2023	08/14/2023	Exercise		9,154,000	4210.24			366,160	239,093			366,160		(127,067)				0001
Purchased Call/SPX/SPX715USD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/29/2022	08/24/2023	08/28/2023	Exercise		1,434,086	4133			97,894	58,060			97,894		(39,834)				0001
Purchased Call/SPX/SPX715XSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/27/2022	09/08/2023	09/12/2023	Exercise		1,566,524	3996			134,456	100,102			134,456		(34,354)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPX715XSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/30/2022	10/02/2023	10/04/2023	Exercise		1,623,000	3585.62			95,757	56,555			95,757		(39,202)				0001
Purchased Call/NFC/NFC1619SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023	01/20/2023	Exercise		9,117,667	219.7			1,127,163	826,018			1,127,163		(301,145)				0001
Purchased Call/NFC/NFC061XSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2022	03/24/2023	03/28/2023	Expire		4,655,779	257.49				(40,196)					(40,196)				0001
Purchased Call/SPX/SPX715XSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/07/2022	10/06/2023	10/11/2023	Exercise		1,863,000	3639.66			342,353	48,972			73,688		(47,146)	90,265			0001
Purchased Call/SPX/SPX715XST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	10/14/2022	10/16/2023	10/18/2023	Exercise		1,958,000	3583.07			123,354	71,469			123,354		(51,885)				0001
Purchased Call/SPX/SPX715USZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/10/2022	08/10/2023	08/14/2023	Expire		2,022,000	4420.75				(20,558)					(20,558)				0001
Purchased Call/SPX/SPX715VST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/19/2022	08/18/2023	08/22/2023	Expire		2,021,000	4228.48				(13,627)					(13,627)				0001
Purchased Call/SPX/SPX715WS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/22/2022	08/22/2023	08/24/2023	Exercise		3,386,000	4137.99			204,208				141,593			(67,011)			0001
Purchased Call/SPX/SPX715VSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/19/2022	08/21/2023	08/23/2023	Expire		1,093,000	4228.48				(7,754)					(7,754)				0001
Purchased Call/SPX/SPX7213SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2021	10/06/2023	10/11/2023	Expire		1,638,000	4391.34							138,021			(177,395)			0001
Purchased Call/SPX/SPX7215SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2021	10/31/2023	11/02/2023	Expire		1,966,000	4525.71				(97,374)					(97,374)				0001
Purchased Call/SPX/SPX715YSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2022	10/31/2023	11/02/2023	Exercise		2,663,922	3872			221,399	119,834			221,399		(101,565)				0001
Purchased Call/SPX/SPX715YS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/03/2022	10/30/2023	11/01/2023	Exercise		1,490,205	3901			101,543	55,698			101,543		(45,845)				0001
Purchased Call/SPX/SPX721ASU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2021	12/27/2023	12/29/2023	Expire		1,169,198	4792				(24,458)					(24,458)				0001
Purchased Call/SPX/SPX715YSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/09/2022	11/08/2023	11/10/2023	Exercise		2,051,867	3828			179,561	102,862			179,561		(76,699)				0001
Purchased Call/SPX/SPX715YSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/15/2022	11/14/2023	11/16/2023	Exercise		1,903,370	3957			176,047	94,497			176,047		(81,550)				0001
Purchased Call/SPX/SPX7219SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023	12/18/2023	Expire		1,663,000	5534.49				(27,347)					(27,347)				0001
Purchased Call/SPX/SPX7219SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2023	12/21/2023	Expire		1,452,000	5482.85				(26,468)					(26,468)				0001
Purchased Call/SPX/SPX715WS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/22/2022	08/22/2023	08/24/2023	Exercise		1,765,000	4137.99			106,446				98,537			(63,347)			0001
Purchased Call/SPX/SPX715ZS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/16/2022	11/10/2023	11/14/2023	Exercise		1,633,735	3946			194,266	31,239			194,266		(163,027)				0001
Purchased Call/SPX/SPX715ZS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/18/2022	11/20/2023	11/22/2023	Exercise		2,543,000	3965.34			172,924	88,296			172,924		(84,628)				0001
Purchased Call/SPX/SPX7219SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023	12/22/2023	Expire		1,550,000	5174.2				(43,291)					(43,291)				0001
Purchased Call/SPX/SPX721ASB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023	12/29/2023	Exercise		3,479,000	4761.01			14,940	(190,302)			14,940		(205,242)				0001
Purchased Call/SPX/SPX715ZS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/18/2022	11/16/2023	11/20/2023	Exercise		2,813,146	3957			330,615	183,745			330,615		(146,870)				0001
Purchased Call/SPX/SPX715ZSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/25/2022	11/27/2023	11/29/2023	Exercise		2,313,000	4026.12			149,189	72,860			149,189		(76,329)				0001
Purchased Call/SPX/SPX721ASC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023	12/29/2023	Expire		1,304,000	5494.54				(29,985)					(29,985)				0001
Purchased Call/SPX/SPX721ASM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	12/26/2023	Exercise		1,572,302	4589			43,065	(69,043)			43,065		(112,108)				0001
Purchased Call/SPX/SPX721ASR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2021	12/20/2023	12/22/2023	Expire		1,860,142	5518				(40,649)					(40,649)				0001
Purchased Call/SPX/SPX721ASS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2021	12/28/2023	01/02/2024	Expire		1,718,729	5698				(28,093)					(28,093)				0001
Purchased Call/SPX/SPX715ZST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	12/14/2022	12/11/2023	12/13/2023	Exercise		1,608,613	3952			146,519	68,083			146,519		(78,436)				0001

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Purchased Call/SPX/SPX721BSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	01/10/2023	Expire		1,929,000	4677.03				(579)					(579)				0001
Purchased Call/SPX/SPX721ASZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/31/2021	12/14/2023	12/18/2023	Expire		1,467,554	5921				(15,438)					(15,438)				0001
Purchased Call/SPX/SPX721BSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	01/10/2023	Expire		827,000	15592.19				(250)					(250)				0001
Purchased Call/SPX/SPX721BSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	01/17/2023	Expire		1,053,000	105				(507)					(507)				0001
Purchased Call/SPX/SPX715XSN																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	10/07/2022	10/06/2023	10/11/2023	Exercise		7,406,000	3639.66			1,251,614				(108,660)				687,277		0001
Purchased Call/SPX/SPX721BST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	01/17/2023	Expire		1,754,000	264.71				(686)					(686)				0001
Purchased Call/SPX/SPX721CSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/26/2023	Expire		5,287,000	4410.13				(3,953)					(3,953)				0001
Purchased Call/SPX/SPX721DSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		5,158,000	4431.85				(4,862)					(4,862)				0001
Purchased Call/NFC/NFC0061XSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	03/28/2023	Expire		5,564,291	257.34				(48,704)					(48,704)				0001
Purchased Call/SPX/SPX721DSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		1,918,000	4431.85				(2,069)					(2,069)				0001
Purchased Call/SPX/SPX721DSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		1,762,000	4431.85				(2,731)					(2,731)				0001
Purchased Call/NFC/NFC1612S1																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2023	06/06/2023	Exercise		4,916,949	228.36			510,273	410,951			510,273		(99,323)				0001
Purchased Call/SPX/SPX721ES1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		2,320,000	4431.85				(4,578)					(4,578)				0001
Purchased Call/SPX/SPX721ES7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	02/02/2023	Expire		1,947,000	4515.55				(2,510)					(2,510)				0001
Purchased Call/SPX/SPX721ESG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	02/03/2023	Expire		1,676,000	4546.54				(3,879)					(3,879)				0001
Purchased Call/SPX/SPX721ESR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	02/07/2023	Expire		633,000	14501.11				(1,244)					(1,244)				0001
Purchased Call/SPX/SPX721FS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	02/09/2023	Expire		4,897,000	4483.87				(5,990)					(5,990)				0001
Purchased Call/SPX/SPX721FSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2023	02/10/2023	Expire		6,629,000	4521.54				(8,327)					(8,327)				0001
Purchased Call/SPX/SPX721BSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2023	01/16/2023	Expire		5,640,000	100				(2,136)					(2,136)				0001
Purchased Call/SPX/SPX721CS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/21/2022	01/23/2023	01/25/2023	Expire		1,050,000	4397.94				(738)					(738)				0001
Purchased Call/SPX/SPX721CSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/24/2022	01/20/2023	01/24/2023	Expire		1,937,620	4249				(1,657)					(1,657)				0001
Purchased Call/SPX/SPX721CSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2023	01/27/2023	Expire		1,871,000	4356.45				(1,460)					(1,460)				0001
Purchased Call/SPX/SPX721DS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	01/30/2023	Expire		1,421,000	4349.93				(1,125)					(1,125)				0001
Purchased Call/SPX/SPX721GSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/23/2022	02/17/2023	02/22/2023	Expire		1,696,059	4349				(5,189)					(5,189)				0001
Purchased Call/SPX/SPX721GSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		5,446,000	4384.65				(9,721)					(9,721)				0001
Purchased Call/SPX/SPX721DS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/31/2023	Expire		5,439,000	100				(4,583)					(4,583)				0001
Purchased Call/SPX/SPX721DSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		5,019,000	100				(4,691)					(4,691)				0001
Purchased Call/SPX/SPX721HS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		4,496,000	4384.65				(13,286)					(13,286)				0001
Purchased Call/SPX/SPX721HSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/03/2022	03/03/2023	03/07/2023	Expire		3,154,000	4363.49				(8,634)					(8,634)				0001
Purchased Call/SPX/SPX721ESY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	02/07/2023	Expire		3,067,000	100				(3,514)					(3,514)				0001

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Purchased Call/SPX/SPX721FS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	02/08/2023	Expire		5,105,000	100				(6,329)					(6,329)				0001
Purchased Call/SPX/SPX7211S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	03/09/2023	Expire		2,538,000	4201.09				(10,953)					(10,953)				0001
Purchased Call/SPX/SPX7211SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	03/10/2023	Expire		4,498,000	4170.7				(9,568)					(9,568)				0001
Purchased Call/SPX/SPX7211SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/09/2022	03/09/2023	03/13/2023	Expire		4,598,000	4277.88				(10,184)					(10,184)				0001
Purchased Call/SPX/SPX7211SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/10/2023	03/14/2023	Expire		1,925,647	4260				(9,788)					(9,788)				0001
Purchased Call/SPX/SPX721FS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	02/08/2023	Expire		1,604,000	100				(3,102)					(3,102)				0001
Purchased Call/SPX/SPX721FS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	02/09/2023	Expire		1,851,000	100				(4,226)					(4,226)				0001
Purchased Call/NFC/NFC061XSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/29/2022	03/29/2023	03/31/2023	Expire		6,694,472	260.56				(58,056)					(58,056)				0001
Purchased Call/SPX/SPX721FSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/17/2023	02/22/2023	Expire		1,135,000	4380.26				(2,860)					(2,860)				0001
Purchased Call/SPX/SPX721GSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		5,231,000	100				(8,945)					(8,945)				0001
Purchased Call/NFC/NFC061XSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/29/2022	03/27/2023	03/29/2023	Expire		2,303,178	257.34				(23,111)					(23,111)				0001
Purchased Call/SPX/SPX721KS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2022	03/30/2023	04/03/2023	Expire		2,482,000	4602.45				(11,252)					(11,252)				0001
Purchased Call/SPX/SPX721KSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire		23,665,000	4545.86				(137,487)					(137,487)				0001
Purchased Call/SPX/SPX721HSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/02/2022	03/02/2023	03/06/2023	Expire		1,547,000	100				(4,986)					(4,986)				0001
Purchased Call/SPX/SPX721KSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023	04/05/2023	Expire		1,526,000	4545.86				(7,387)					(7,387)				0001
Purchased Call/SPX/SPX721LSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	04/10/2023	Expire		11,573,000	4500.21				(72,379)					(72,379)				0001
Purchased Call/SPX/SPX721HSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/07/2023	Expire		1,434,000	4328.87				(2,867)					(2,867)				0001
Purchased Call/SPX/SPX721LSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/05/2023	04/07/2023	Expire		1,855,299	4525				(12,037)					(12,037)				0001
Purchased Call/SPX/SPX721LSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		10,186,000	4488.28				(33,154)					(33,154)				0001
Purchased Call/SPX/SPX721MS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	04/13/2023	Expire		2,388,000	4412.53				(9,934)					(9,934)				0001
Purchased Call/SPX/SPX721MSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2022	04/10/2023	04/12/2023	Expire		1,692,082	4488				(10,247)					(10,247)				0001
Purchased Call/SPX/SPX721JS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		2,581,000	4463.12				(6,399)					(6,399)				0001
Purchased Call/SPX/SPX721JSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		4,392,000	100				(18,666)					(18,666)				0001
Purchased Call/NFC/NFC061XSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/30/2022	03/30/2023	04/03/2023	Expire		5,081,571	259.55				(45,235)					(45,235)				0001
Purchased Call/SPX/SPX721NSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/24/2023	Expire		7,381,000	4459.45				(52,305)					(52,305)				0001
Purchased Call/SPX/SPX7210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023	04/26/2023	Expire		2,761,000	4271.78				(26,816)					(26,816)				0001
Purchased Call/SPX/SPX7210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2023	04/27/2023	Expire		9,126,000	4296.12				(34,106)					(34,106)				0001
Purchased Call/SPX/SPX7210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023	04/28/2023	Expire		4,903,000	4175.2				(18,329)					(18,329)				0001
Purchased Call/SPX/SPX721JSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		3,074,000	100				(13,129)					(13,129)				0001
Purchased Call/SPX/SPX721JSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2023	03/23/2023	Expire		2,043,000	100				(12,360)					(12,360)				0001

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Purchased Call/SPX/SPX721JSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2022	03/22/2023	03/24/2023	Expire		4,809,000	100				(12,294)					(12,294)				0001
Purchased Call/SPX/SPX721JSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2022	03/24/2023	03/28/2023	Expire		1,629,000	100				(7,289)					(7,289)				0001
Purchased Call/SPX/SPX7210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023	05/02/2023	Expire		4,717,000	4287.5				(18,345)					(18,345)				0001
Purchased Call/SPX/SPX7210SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Exercise		6,758,000	4131.93			61,415	35,498			61,415		(25,917)				0001
Purchased Call/NFC/NFC161AS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023	03/15/2023	Exercise		7,239,952	221.91			840,063	598,712			840,063		(241,351)				0001
Purchased Call/SPX/SPX721PS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Exercise		3,249,000	4131.93			29,526	13,476			29,526		(16,050)				0001
Purchased Call/SPX/SPX721PS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Exercise		3,153,000	4131.93			28,654	7,954			28,654		(20,699)				0001
Purchased Call/SPX/SPX721KS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire		2,163,000	4545.86				(6,363)					(6,363)				0001
Purchased Call/SPX/SPX721KSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2022	03/31/2023	04/04/2023	Expire		1,598,230	4566				(8,584)					(8,584)				0001
Purchased Call/SPX/SPX721RS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	05/23/2023	Exercise		7,445,000	3900.79			297,800	234,619			297,800		(63,181)				0001
Purchased Call/SPX/SPX721RSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2022	05/22/2023	05/24/2023	Exercise		1,640,529	3906			69,299	53,575			69,299		(15,725)				0001
Purchased Call/SPX/SPX721GS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	02/24/2023	Expire		2,576,000	4304.76							160,705		(164,349)				0001
Purchased Call/SPX/SPX721SS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		739,000	12681.42				(6,358)					(6,358)				0001
Purchased Call/SPX/SPX721SS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Exercise		2,672,000	4158.24			30,336	12,853			30,336		(17,483)				0001
Purchased Call/SPX/SPX721SSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	06/05/2023	Exercise		2,244,000	4101.23			65,543	47,621			65,543		(17,922)				0001
Purchased Call/SPX/SPX721SSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	06/05/2023	Exercise		2,207,000	4101.23			64,463	41,695			64,463		(22,768)				0001
Purchased Call/SPX/SPX721MSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023	04/17/2023	Expire		1,545,000	4446.59				(5,166)					(5,166)				0001
Purchased Call/SPX/SPX721NSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		2,566,000	4271.78				(17,406)					(17,406)				0001
Purchased Call/SPX/SPX721SSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Expire		1,521,000	100				(15,991)					(15,991)				0001
Purchased Call/SPX/SPX721TSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023	06/13/2023	Exercise		2,985,000	4017.82			71,640	53,497			71,640		(18,143)				0001
Purchased Call/SPX/SPX721USE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		1,556,000	3674.84			62,240	47,419			62,240		(14,821)				0001
Purchased Call/SPX/SPX721USF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		667,000	11265.99			26,680	20,142			26,680		(6,538)				0001
Purchased Call/SPX/SPX721QS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023	05/12/2023	Expire		1,755,000	4201.1				(11,975)					(11,975)				0001
Purchased Call/SPX/SPX721RS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/23/2023	Exercise		1,873,000	3901.36			33,817	25,776			33,817		(8,041)				0001
Purchased Call/SPX/SPX721RSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		4,627,000	100				(17,567)					(17,567)				0001
Purchased Call/SPX/SPX721USY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023	06/26/2023	Exercise		2,213,000	3759.89			366,097	10,956			58,991		(4,706)	128,223			0001
Purchased Call/SPX/SPX721VSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Exercise		690,000	12105.85			19,146	12,084			19,146		(7,063)				0001
Purchased Call/SPX/SPX721VSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2022	06/20/2023	06/22/2023	Exercise		1,708,194	3681			63,104	43,730			63,104		(19,374)				0001
Purchased Call/SPX/SPX721VSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		4,694,000	3821.55			187,760	136,892			187,760		(50,868)				0001
Purchased Call/NFC/NFC1612GS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	04/10/2023	Exercise		7,497,117	231.18			593,568	457,846			593,568		(135,722)				0001

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Purchased Call/SPX/SPX721IISY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/10/2023	Exercise		3,208,000	3845.08			147,568	106,145			147,568		(41,423)				0001
Purchased Call/SPX/SPX721XS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		1,432,000	3899.38			52,819	36,975			52,819		(15,844)				0001
Purchased Call/SPX/SPX721TSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	06/13/2023	Exercise		2,323,000	3900.86			42,976	32,408			42,976		(10,568)				0001
Purchased Call/NFC/NFC161AS8																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2022	11/28/2023	02/09/2023	Exercise		10,247,206	218.35			1,397,250	988,921			1,397,250		(408,329)				0001
Purchased Call/SPX/SPX721XSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/13/2023	Exercise		2,712,000	3854.43			143,736	102,211			143,736		(41,525)				0001
Purchased Call/SPX/SPX721XSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/11/2022	06/30/2023	07/05/2023	Exercise		1,808,507	3791			157,409	112,796			157,409		(44,613)				0001
Purchased Call/SPX/SPX8150S4																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIIY9T8XKCSX06	12/22/2022	04/13/2023	04/17/2023	Exercise		5,820,000	4050			144,333	18,229			144,333		(126,103)				0001
Purchased Call/SPX/SPX721YS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/12/2022	07/03/2023	07/06/2023	Exercise		3,228,579	3825			298,776	216,982			298,776		(81,794)				0001
Purchased Call/SPX/SPX721YSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023	07/18/2023	Exercise		2,118,000	3863.16			119,667	84,171			119,667		(35,497)				0001
Purchased Call/SPX/SPX721YST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		1,944,000	3830.85			87,480	60,653			87,480		(26,827)				0001
Purchased Call/SPX/SPX721ZS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023	07/21/2023	Exercise		5,748,000	3936.69			229,920	158,705			229,920		(71,215)				0001
Purchased Call/SPX/SPX721ZS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		9,567,000	3961.63			191,340	128,844			191,340		(62,496)				0001
Purchased Call/SPX/SPX721ZSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		10,241,000	3961.63			409,640	280,416			409,640		(129,224)				0001
Purchased Call/SPX/SPX721ZSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023	07/27/2023	Exercise		3,029,000	3966.84			137,820	94,199			137,820		(43,620)				0001
Purchased Call/SPX/SPX721ZSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/25/2022	07/21/2023	07/25/2023	Exercise		1,349,791	3982			93,904	66,306			93,904		(27,597)				0001
Purchased Call/SPX/SPX721VS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Exercise		1,307,000	3912.15			30,148	17,021			30,148		(13,127)				0001
Purchased Call/SPX/SPX721ZSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023	07/28/2023	Exercise		3,027,000	3921.05			136,215	92,926			136,215		(43,289)				0001
Purchased Call/NFC/NFC0611SG																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	04/10/2023	Expire		5,381,498	253.29				(54,249)			(54,249)		(54,249)				0001
Purchased Call/SPX/SPX721YSA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023	07/18/2023	Exercise		1,700,000	3863.16			34,000	23,556			34,000		(10,444)				0001
Purchased Call/SPX/SPX721YSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023	07/19/2023	Exercise		1,792,000	4056.32			6,865	(11,029)			6,865		(17,894)				0001
Purchased Call/NFC/NFC0061YSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2023	04/13/2023	Expire		3,322,374	250.53				(36,629)			(36,629)		(36,629)				0001
Purchased Call/SPX/SPX721VSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	06/29/2023	Exercise		2,415,000	243.01			173,018	122,972			173,018		(50,046)				0001
Purchased Call/NFC/NFC0611SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2023	04/12/2023	Expire		1,649,389	253.29				(15,545)			(15,545)		(15,545)				0001
Purchased Call/NFC/NFC0061YST																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023	04/18/2023	Expire		7,920,013	249.8				(89,045)			(89,045)		(89,045)				0001
Purchased Call/NFC/NFC0612S5																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	04/25/2023	Expire		7,847,804	245.12				(91,643)			(91,643)		(91,643)				0001
Purchased Call/NFC/NFC1612SL																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023	07/05/2023	Exercise		8,378,152	228.67			867,545	688,437			867,545		(179,108)				0001
Purchased Call/NFC/NFC161BS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	02/14/2023	Exercise		7,471,079	223.91			1,054,928	801,416			1,054,928		(253,512)				0001
Purchased Call/NFC/NFC1613S0																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	07/12/2023	Exercise		3,161,006	233.73			225,030	164,343			225,030		(60,687)				0001
Purchased Call/NFC/NFC0612SD																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	05/01/2023	Expire		4,792,113	242.1				(61,625)			(61,625)		(61,625)				0001
Purchased Call/NFC/NFC161BS5																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	02/08/2023	Exercise		7,294,588	221.72			1,128,508	868,869			1,128,508		(259,639)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC061ZSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/05/2022	05/05/2023	04/05/2023	Exercise		4,303,004	241.68			487	(53,863)			487		(54,350)				0001
Purchased Call/NFC/NFC1613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/08/2022	07/07/2023	05/05/2023	Exercise		5,484,646	233.73			388,607	282,886			388,607		(105,721)				0001
Purchased Call/SPX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Exercise		12,460,000	4023.61			249,200	166,068			249,200		(83,132)				0001
Purchased Call/SPX/SPX8210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2022	07/20/2023	07/24/2023	Exercise		2,383,860	3960			208,292	144,013			208,292		(64,279)				0001
Purchased Call/SPX/SPX8210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023	08/01/2023	Exercise		2,026,000	4072.43			94,209	63,742			94,209		(30,467)				0001
Purchased Call/SPX/SPX8210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	08/01/2023	Expire		661,000	12947.97				(8,097)					(8,097)				0001
Purchased Call/NFC/NFC061DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/22/2021	01/20/2023	01/24/2023	Expire		1,914,575	260.58				(2,392)					(2,392)				0001
Purchased Call/NFC/NFC1613S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/11/2022	07/11/2023	05/24/2023	Exercise		6,494,917	231.22			564,995	424,613			564,995		(140,382)				0001
Purchased Call/SPX/SPX8211S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023	08/04/2023	Exercise		1,930,000	4091.19			86,850	58,198			86,850		(28,652)				0001
Purchased Call/SPX/SPX8211S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023	08/07/2023	Exercise		12,910,000	4155.17			258,200	168,392			258,200		(89,808)				0001
Purchased Call/SPX/SPX8211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023	08/14/2023	Exercise		12,415,000	4210.24			248,300	159,110			248,300		(89,190)				0001
Purchased Call/SPX/SPX8212S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2022	08/15/2023	08/17/2023	Exercise		3,350,000	4297.14			109,704	68,407			109,704		(41,296)				0001
Purchased Call/NFC/NFC1610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/10/2022	05/10/2023	05/12/2023	Expire		8,254,148	239.32				(111,664)					(111,664)				0001
Purchased Call/SPX/SPX8150S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJIIY9T8XKCSX06	12/22/2022	05/03/2023	05/05/2023	Expire		5,820,000	4100				(127,466)					(127,466)				0001
Purchased Call/SPX/SPX8212S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2022	08/15/2023	08/17/2023	Exercise		1,795,000	4297.14			58,782	23,691			58,782		(35,091)				0001
Purchased Call/SPX/SPX8212SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/21/2023	Exercise		1,921,000	4274.04			43,292	12,041			43,292		(31,250)				0001
Purchased Call/SPX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023	08/02/2023	Expire		1,592,000	4130.29				(10,457)					(10,457)				0001
Purchased Call/SPX/SPX8213S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		1,423,000	4057.66			9,080	(11,070)			9,080		(20,150)				0001
Purchased Call/SPX/SPX8213SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023	08/31/2023	Exercise		3,169,000	4030.61			142,605	89,177			142,605		(53,428)				0001
Purchased Call/SPX/SPX8213SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2022	08/28/2023	08/30/2023	Exercise		2,069,407	4058			161,670	107,610			161,670		(54,060)				0001
Purchased Call/SPX/SPX8214S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/11/2023	Exercise		2,431,000	3979.87			64,422	38,908			64,422		(25,513)				0001
Purchased Call/SPX/SPX8214SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023	09/19/2023	Exercise		1,696,000	3901.35			42,400	25,013			42,400		(17,387)				0001
Purchased Call/SPX/SPX8214SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/22/2023	Exercise		2,903,000	3855.93			87,090	51,680			87,090		(35,410)				0001
Purchased Call/SPX/SPX8214SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/22/2023	Exercise		6,755,000	3855.93			270,200	161,964			270,200		(108,236)				0001
Purchased Call/SPX/SPX8215S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	09/29/2023	Exercise		3,159,000	3647.29			150,053	89,656			150,053		(60,397)				0001
Purchased Call/SPX/SPX8211SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023	08/09/2023	Expire		1,178,000	4145.19				(7,499)					(7,499)				0001
Purchased Call/SPX/SPX8215SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2022	09/22/2023	09/26/2023	Exercise		1,570,840	3758			100,738	64,981			100,738		(35,757)				0001
Purchased Call/SPX/SPX8215SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	10/03/2023	Exercise		1,557,000	100			62,280	34,267			62,280		(28,013)				0001
Purchased Call/SPX/SPX8215SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		1,800,000	100			72,000	37,945			72,000		(34,055)				0001
Purchased Call/SPX/SPX8216SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2022	09/27/2023	09/29/2023	Exercise		3,807,771	3647			293,366	179,124			293,366		(114,242)				0001

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Purchased Call/SPX/SPX8211SU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Expire		4,087,000	100				(26,463)				(26,463)				0001
Purchased Call/SPX/SPX8211SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Expire		3,922,000	100				(25,395)				(25,395)				0001
Purchased Call/SPX/SPX8216SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise		2,557,000	3719.98			70,318	39,267			70,318	(31,050)				0001
Purchased Call/SPX/SPX8216SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise		2,836,000	3719.98			93,588	52,579			93,588	(41,009)				0001
Purchased Call/SPX/SPX8177SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/29/2018	06/29/2023	07/03/2023	Exercise		1,699,000	3340.33			624,875	611,055			624,875	(13,821)				0001
Purchased Call/NFC/NFC1610S1																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/10/2022	05/08/2023	05/10/2023	Expire		3,313,018	240.9				(41,425)				(41,425)				0001
Purchased Call/SPX/SPX8217S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/18/2022	10/16/2023	10/18/2023	Exercise		2,171,423	3583			174,528	95,352			174,528	(79,176)				0001
Purchased Call/SPX/SPX8217S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/18/2022	10/06/2023	10/11/2023	Exercise		2,972,506	3748			283,101	172,931			283,101	(110,170)				0001
Purchased Call/SPX/SPX8212SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023	08/28/2023	Expire		1,416,000	4140.77				(10,542)				(10,542)				0001
Purchased Call/SPX/SPX8217SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	10/23/2023	Exercise		2,859,000	3695.16			127,226	72,219			127,226	(55,006)				0001
Purchased Call/SPX/SPX8217SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	10/24/2023	Exercise		1,147,000	105			34,410	20,176			34,410	(14,234)				0001
Purchased Call/SPX/SPX8217SW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/25/2022	10/05/2023	10/10/2023	Exercise		1,797,058	3783			134,425	75,470			134,425	(58,956)				0001
Purchased Call/SPX/SPX8217SZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	10/30/2023	Exercise		2,245,000	3830.6			96,535	53,409			96,535	(43,126)				0001
Purchased Call/SPX/SPX8218SG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023	11/07/2023	Exercise		1,001,000	100			40,040	20,185			40,040	(19,855)				0001
Purchased Call/SPX/SPX8218SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023	11/09/2023	Exercise		5,048,000	3806.8			201,920	106,648			201,920	(95,272)				0001
Purchased Call/SPX/SPX8219ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/24/2023	Exercise		4,419,000	3949.94			88,380	41,838			88,380	(46,542)				0001
Purchased Call/SPX/SPX821AS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/22/2022	11/21/2023	11/24/2023	Exercise		3,977,590	3950			343,389	172,935			343,389	(170,455)				0001
Purchased Call/SPX/SPX8215SG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	10/04/2023	Exercise		1,429,000	3585.62			57,160	34,616			57,160	(22,544)				0001
Purchased Call/SPX/SPX8215SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		1,574,000	3744.52			31,480	17,988			31,480	(13,492)				0001
Purchased Call/NFC/NFC1613S7																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/13/2022	07/13/2023	04/18/2023	Exercise		7,735,075	230.02			924,152	744,352			924,152	(179,800)				0001
Purchased Call/SPX/SPX8215SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		1,540,000	3744.52			61,600	36,745			61,600	(24,855)				0001
Purchased Call/SPX/SPX8216S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	10/11/2023	Exercise		1,928,000	3639.66			77,120	45,618			77,120	(31,502)				0001
Purchased Call/SPX/SPX821AS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023	11/22/2023	Exercise		2,950,213	3965			318,434	167,725			318,434	(150,709)				0001
Purchased Call/SPX/SPX821ASL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Exercise		1,694,000	4026.12			67,760	34,524			67,760	(33,236)				0001
Purchased Call/SPX/SPX821ASS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/28/2022	02/10/2023	02/14/2023	Exercise		8,000,000	4200			219,080	33,458			219,080	(185,622)				0001
Purchased Call/NFC/NFC1610S8																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/13/2022	05/12/2023	05/16/2023	Expire		7,781,658	239.58				(110,170)				(110,170)				0001
Purchased Call/SPX/SPX821BS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	12/05/2023	Exercise		2,425,000	4076.57			61,838	27,959			61,838	(33,879)				0001
Purchased Call/SPX/SPX8216SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	10/17/2023	Exercise		2,126,000	3583.07			85,040	50,368			85,040	(34,672)				0001
Purchased Call/SPX/SPX821BS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023	12/04/2023	Exercise		1,460,679	4080			102,388	50,199			102,388	(52,189)				0001
Purchased Call/SPX/SPX821BSR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/08/2023	Exercise		2,062,000	3941.26			67,015	30,427			67,015	(36,588)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8219S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023	11/14/2023	Exercise		1,598,738	3862			63,756	35,313			63,756		(28,443)				0001
Purchased Call/SPX/SPX8219S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2022	11/15/2023	11/17/2023	Expire		4,245,000	100				(32,725)					(32,725)				0001
Purchased Call/SPX/SPX8219SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023	11/22/2023	Expire		1,615,000	100				(19,400)					(19,400)				0001
Purchased Call/SPX/SPX821BST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/08/2023	Exercise		2,740,000	3941.26			120,560	55,821			120,560		(64,739)				0001
Purchased Call/SPX/SPX821BSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023	12/12/2023	Exercise		1,054,000	100			42,160	17,469			42,160		(24,691)				0001
Purchased Call/SPX/SPX821ESF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2022	01/24/2023	01/26/2023	Expire		26,600,000	3400				(31,850)					(31,850)				0001
Purchased Call/SPX/SPX821DSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2022	08/18/2023	08/22/2023	Exercise		2,910,000	4300			52,284	(20,879)			52,284		(73,163)				0001
Purchased Call/SPX/SPX821DSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Exercise		1,741,000	3844.82			69,640	32,970			69,640		(36,670)				0001
Purchased Call/SPX/SPX821DSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Exercise		746,000	10985.45			29,840	14,275			29,840		(15,565)				0001
Purchased Call/SPX/SPX821ES8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/26/2023	12/28/2023	Exercise		2,045,444	3845			200,564	100,594			200,564		(99,970)				0001
Purchased Call/NFC/NFC1611BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/22/2023	01/13/2023	Exercise		4,831,884	219.13		12,610	750,482	584,260			750,482		(166,222)				0001
Purchased Call/SPX/SPX821ESA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023	12/29/2023	Exercise		1,236,000	105			37,080	19,749			37,080		(17,331)				0001
Purchased Call/NFC/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/16/2022	05/16/2023	05/18/2023	Exercise		7,818,358	238.85			40,788	(72,840)			40,788		(113,628)				0001
Purchased Call/SPX/SPX821ASJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023	11/29/2023	Expire		3,460,000	100				(31,455)					(31,455)				0001
Purchased Call/SPX/SPX821BSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		1,003,000	4071.7			40,120	19,741			40,120		(20,379)				0001
Purchased Call/SPX/SPX821BSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		1,154,000	4071.7			46,160	22,713			46,160		(23,447)				0001
Purchased Call/SPX/SPX821BSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023	12/06/2023	Expire		1,548,000	100				(33,198)					(33,198)				0001
Purchased Call/SPX/SPX821CSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/18/2023	Exercise		2,012,000	3995.32			40,240	18,122			40,240		(22,118)				0001
Purchased Call/SPX/SPX821CSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/12/2023	12/14/2023	Exercise		1,697,556	4004			32,647	13,955			32,647		(18,692)				0001
Purchased Call/SPX/SPX821ESL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2023	12/29/2023	Exercise		2,037,161	3829			238,336	115,401			238,336		(122,935)				0001
Purchased Call/SPX/SPX821AS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Exercise		1,321,000	4003.58			182,478				37,567			50,907			0001
Purchased Call/SPX/SPX821CSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023	12/19/2023	Exercise		1,742,000	3895.75			34,840	15,528			34,840		(19,312)				0001
Purchased Call/SPX/SPX821DS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023	12/21/2023	Expire		3,971,000	100				(36,196)					(36,196)				0001
Purchased Call/SPX/SPX821DSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Exercise		1,296,000	3844.82			51,840	24,543			51,840		(27,297)				0001
Purchased Call/SPX/SPX821JSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2023	02/22/2023	02/23/2023	Expire		44,550,000	4100		11,440		(11,440)					(11,440)				0001
Purchased Call/SPX/SPX821LSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	07/14/2023	03/15/2023	Expire		15,600,000	3450		144,480		(144,480)					(144,480)				0001
Purchased Call/SPX/SPX821LSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	04/06/2023	03/15/2023	Expire		15,600,000	3500		37,780		(37,780)					(37,780)				0001
Purchased Call/SPX/SPX821DS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2023	06/09/2023	04/24/2023	Expire		4,150,000	4000		24,995		(24,995)					(24,995)				0001
Purchased Call/SPX/SPX821RSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	09/06/2023	05/25/2023	Expire		6,288,000	4050		14,453		(14,453)					(14,453)				0001
Purchased Call/SPX/SPX821QSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	06/15/2023	05/22/2023	Exercise		12,540,000	4190		58,275	120,002	61,727			120,002		(58,275)				0001

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Purchased Call/SPX/SPX9057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	02/16/2021	02/16/2023	02/21/2023	Expire		2,427,000	4453.26				(8,603)				(8,603)				0001
Purchased Call/SPX/SPX905ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023	06/09/2023	Expire		1,566,000	4882.48				(11,179)				(11,179)				0001
Purchased Call/SPX/SPX9056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	12/31/2020	01/03/2023	01/05/2023	Exercise		2,235,000	3756.07			40,504	40,243			40,504	(262)				0001
Purchased Call/SPX/SPX905HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023	07/13/2023	Exercise		1,796,000	4370.42			17,824	(27,600)			17,824	(45,424)				0001
Purchased Call/SPX/SPX9051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023	08/08/2023	Expire		1,632,000	5124.91				(15,536)				(15,536)				0001
Purchased Call/SPX/SPX905KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	09/06/2023	Expire		2,320,000	4535.43				(31,580)				(31,580)				0001
Purchased Call/SPX/SPX9050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023	10/19/2023	Expire		3,475,000	4471.37				(57,249)				(57,249)				0001
Purchased Call/SPX/SPX905LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	09/19/2023	Exercise		2,135,000	4422.3			13,371	(71,469)			13,371	(84,840)				0001
Purchased Call/SPX/SPX905LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023	09/19/2023	Expire		1,721,000	5142.58				(23,976)				(23,976)				0001
Purchased Call/SPX/SPX905MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	09/28/2023	Expire		1,545,000	4876.97				(34,183)				(34,183)				0001
Purchased Call/SPX/SPX905MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023	09/28/2023	Expire		1,530,000	5081.47				(24,163)				(24,163)				0001
Purchased Call/SPX/SPX905NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023	10/11/2023	Expire		1,790,000	5006.93				(30,654)				(30,654)				0001
Purchased Call/SPX/SPX905NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/07/2021	09/29/2023	10/03/2023	Expire		1,435,006	4291				(68,044)				(68,044)				0001
Purchased Call/NFC/NFC161BST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	12/29/2022	12/29/2023	02/17/2023	Exercise		11,228,937	218.99		63,067	1,599,820	1,241,221			1,599,820	(358,599)				0001
Purchased Call/SPX/SPX9050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	10/20/2023	Expire		1,481,000	4975.48				(32,507)				(32,507)				0001
Purchased Call/SPX/SPX9050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	11/20/2023	Expire		1,701,844	4615				(89,769)				(89,769)				0001
Purchased Call/SPX/SPX9050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	11/20/2023	Expire		1,712,539	5337				(35,074)				(35,074)				0001
Purchased Call/SPX/SPX9050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	11/21/2023	Expire		1,419,000	4673.96				(71,839)				(71,839)				0001
Purchased Call/SPX/SPX9051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	01/09/2023	Expire		7,419,000	4700.58				(1,905)				(1,905)				0001
Purchased Call/SPX/SPX905TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/10/2023	Expire		15,758,000	4677.03				(5,099)				(5,099)				0001
Purchased Call/NFC/NFC1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	05/22/2023	Exercise		5,474,154	235.83			168,044	72,294			168,044	(95,750)				0001
Purchased Call/SPX/SPX905US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	01/13/2023	Expire		1,887,000	100				(993)				(993)				0001
Purchased Call/NFC/NFC1613SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023	02/09/2023	Exercise		7,129,259	237.7		3,443	476,714	329,777			476,714	(146,937)				0001
Purchased Call/SPX/SPX905USC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2023	01/16/2023	Expire		2,678,000	100				(1,777)				(1,777)				0001
Purchased Call/SPX/SPX905USV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	01/24/2023	Expire		2,926,000	100				(4,633)				(4,633)				0001
Purchased Call/SPX/SPX905YS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/02/2022	03/02/2023	03/06/2023	Expire		7,953,000	4386.54				(30,366)				(30,366)				0001
Purchased Call/SPX/SPX905YSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/09/2022	03/09/2023	03/13/2023	Expire		7,590,000	4277.88				(32,361)				(32,361)				0001
Purchased Call/SPX/SPX905ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/22/2023	Expire		2,577,000	4463.12				(17,166)				(17,166)				0001
Purchased Call/SPX/SPX905YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	03/01/2022	02/24/2023	02/28/2023	Expire		1,822,357	255				(4,445)				(4,445)				0001
Purchased Call/SPX/SPX913TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	07/20/2018	07/21/2023	07/25/2023	Exercise		1,644,000	3495.84			559,167	545,554			559,167	(13,613)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/23/2023	Expire		7,113,000	100				(17,802)					(17,802)				0001
Purchased Call/SPX/SPX9052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2023	03/24/2023	Expire		4,361,000	4511.61							223,405		(227,208)				0001
Purchased Call/SPX/SPX9217SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	10/06/2023	09/26/2023	Expire		43,450,000	4000		21,800		(21,800)					(21,800)				0001
Purchased Call/SPX/SPX9219SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/13/2023	10/06/2023	Expire		42,250,000	4025		24,800		(24,800)					(24,800)				0001
Purchased Call/SPX/SPX921BSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/24/2023	11/14/2023	Expire		35,080,000	4175		13,880		(13,880)					(13,880)				0001
Purchased Call/NFC/NFC1613SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/27/2022	07/27/2023	07/31/2023	Exercise		6,813,350	237.52			514,970	361,579			514,970		(153,391)				0001
Purchased Call/NFC/NFC1611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	06/06/2023	Exercise		3,897,009	233.35			288,313	233,330			288,313		(54,983)				0001
Purchased Call/SPX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	03/30/2023	Expire		1,526,000	4575.52				(13,304)					(13,304)				0001
Purchased Call/SPX/SPXA00RSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/04/2021	03/03/2023	03/07/2023	Expire		1,453,000	4320.17				(6,357)					(6,357)				0001
Purchased Call/SPX/SPXA052SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	05/02/2023	Expire		10,560,000	4287.5				(79,060)					(79,060)				0001
Purchased Call/SPX/SPXA050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/01/2022	03/31/2023	04/04/2023	Expire		2,198,000	258.81				(10,596)					(10,596)				0001
Purchased Call/SPX/SPX9216S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	12/22/2023	09/08/2023	Expire		18,000,000	3650		30,080		(30,080)					(30,080)				0001
Purchased Call/SPX/SPXA052S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/05/2022	05/02/2023	05/04/2023	Exercise		1,905,570	4143			1,444	(15,453)			1,444		(16,897)				0001
Purchased Call/SPX/SPXA052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	05/10/2023	Exercise		4,929,000	4123.34			15,880	(44,304)			15,880		(60,184)				0001
Purchased Call/SPX/SPXA051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/10/2023	Expire		2,480,000	4488.28							150,660		(154,752)				0001
Purchased Call/NFC/NFC1611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	02/14/2023	Exercise		5,965,804	233.35			386,153	286,765			386,153		(99,387)				0001
Purchased Call/SPX/SPXA052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/17/2022	05/15/2023	05/17/2023	Exercise		4,003,771	4024			111,720	57,967			111,720		(53,753)				0001
Purchased Call/SPX/SPXA053SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2022	05/25/2023	05/30/2023	Exercise		7,449,000	3978.73			297,960	232,360			297,960		(65,600)				0001
Purchased Call/SPX/SPXA053SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/17/2022	06/14/2023	06/16/2023	Exercise		1,691,653	3743			127,916	98,335			127,916		(29,581)				0001
Purchased Call/SPX/SPXA054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/30/2022	06/23/2023	06/27/2023	Exercise		4,073,501	3786			313,114	231,994			313,114		(81,119)				0001
Purchased Call/SPX/SPXA054SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/12/2022	07/10/2023	07/12/2023	Exercise		2,496,306	3900			224,640	165,854			224,640		(58,786)				0001
Purchased Call/SPX/SPXA054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/18/2022	07/10/2023	07/12/2023	Exercise		2,488,060	3900			198,420	143,950			198,420		(54,470)				0001
Purchased Call/SPX/SPXA055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/20/2022	07/14/2023	07/18/2023	Exercise		2,302,441	3799			193,918	131,501			193,918		(62,418)				0001
Purchased Call/SPX/SPXA055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2022	07/14/2023	07/18/2023	Exercise		3,049,770	3798			278,639	187,335			278,639		(91,304)				0001
Purchased Call/NFC/NFC1611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023	01/17/2023	Exercise		6,302,485	228.72			611,819	499,459			611,819		(112,360)				0001
Purchased Call/SPX/SPXA055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/27/2022	07/25/2023	07/27/2023	Exercise		2,498,389	3972			205,685	140,930			205,685		(64,755)				0001
Purchased Call/SPX/SPXA055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023	08/01/2023	Exercise		15,667,000	4130.29			626,680	422,104			626,680		(204,576)				0001
Purchased Call/SPX/SPXA055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023	08/08/2023	Exercise		4,533,000	4151.94			181,320	120,037			181,320		(61,283)				0001
Purchased Call/SPX/SPXA055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023	08/08/2023	Exercise		3,426,000	4151.94			157,596	104,953			157,596		(52,643)				0001
Purchased Call/SPX/SPXA056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/22/2022	08/11/2023	08/15/2023	Exercise		2,584,323	4209			158,362	89,004			158,362		(69,358)				0001

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Purchased Call/SPX/SPXA056ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		2,109,000	3924.26			76,979	47,571			76,979		(29,407)				0001
Purchased Call/NFC/NFC1611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/15/2022	06/15/2023	05/10/2023	Exercise		6,878,554	230.85			683,067	563,715			683,067		(119,352)				0001
Purchased Call/SPX/SPXA056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		24,542,000	3924.26			981,680	609,571			981,680		(372,109)				0001
Purchased Call/SPX/SPXA056SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		2,121,000	3924.26			96,506	60,183			96,506		(36,322)				0001
Purchased Call/SPX/SPXA056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		3,387,000	3924.26			160,883	100,587			160,883		(60,295)				0001
Purchased Call/SPX/SPXA055SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023	07/27/2023	Exercise		1,584,000	244.27			138,382	100,811			138,382		(37,571)				0001
Purchased Call/SPX/SPXA057SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/14/2022	08/29/2023	08/31/2023	Exercise		3,694,076	4051			293,664	196,215			293,664		(97,449)				0001
Purchased Call/SPX/SPXA058SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2023	09/22/2023	Exercise		3,262,602	3866			263,328	171,452			263,328		(91,876)				0001
Purchased Call/SPX/SPXA056SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		2,645,000	244.03			229,783	148,322			229,783		(81,461)				0001
Purchased Call/SPX/SPXA058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023	09/26/2023	Exercise		3,493,000	3693.23			169,411	102,042			169,411		(67,368)				0001
Purchased Call/SPX/SPXA059SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2022	09/27/2023	09/29/2023	Exercise		2,431,473	3651			209,124	125,694			209,124		(83,430)				0001
Purchased Call/SPX/SPXA059SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	09/25/2023	09/27/2023	Exercise		3,449,477	3693			306,352	190,477			306,352		(115,875)				0001
Purchased Call/SPX/SPXA05AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/10/2022	09/27/2023	09/29/2023	Exercise		2,281,501	3668			200,284	124,580			200,284		(75,704)				0001
Purchased Call/SPX/SPXA05AS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/13/2023	Exercise		1,779,000	240.52			163,906	92,479			163,906		(71,427)				0001
Purchased Call/SPX/SPXA058SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023	09/26/2023	Exercise		5,757,000	3757.99			861,055				(25,878)			406,252			0001
Purchased Call/SPX/SPXA05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2022	10/26/2023	10/30/2023	Exercise		2,812,013	3847			180,557	102,679			180,557		(77,877)				0001
Purchased Call/SPX/SPXA05ASW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2023	10/24/2023	Exercise		2,148,402	253			53,552	8,171			53,552		(45,382)				0001
Purchased Call/SPX/SPXA05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Exercise		2,293,000	247.8			188,122	73,881			188,122		(114,241)				0001
Purchased Call/SPX/SPXA05CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Exercise		2,438,826	4051			214,914	106,589			214,914		(108,325)				0001
Purchased Call/SPX/SPXA05DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/05/2022	12/01/2023	12/05/2023	Exercise		1,912,754	4078			210,112	115,479			210,112		(94,633)				0001
Purchased Call/SPX/SPXA05DSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Exercise		18,659,000	3934.38			746,360	338,086			746,360		(408,274)				0001
Purchased Call/NFC/NFC1614SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/12/2022	08/11/2023	07/19/2023	Exercise		8,605,843	243.52			229,961	41,173			229,961		(188,788)				0001
Purchased Call/MLR/MLR1611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/08/2021	01/10/2023	01/12/2023	Expire		11,687,535	262.69				(5,477)					(5,477)				0001
Purchased Call/SPX/SPXA05DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Exercise		2,607,000	3934.38			91,245	41,093			91,245		(50,152)				0001
Purchased Call/SPX/SPXA05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/26/2023	Exercise		2,019,000	3878.44			85,808	38,553			85,808		(47,255)				0001
Purchased Call/MLR/MLR1611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/29/2021	01/30/2023	02/01/2023	Expire		7,987,132	261.46				(12,109)					(12,109)				0001
Purchased Call/MLR/MLR1611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/29/2021	01/31/2023	02/02/2023	Expire		12,883,662	261.46				(20,122)					(20,122)				0001
Purchased Call/MLR/MLR1611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	01/31/2023	Expire		2,305,703	261.46				(3,149)					(3,149)				0001
Purchased Call/MLR/MLR1612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	02/10/2023	Expire		4,446,312	263.86				(8,833)					(8,833)				0001
Purchased Call/MLR/MLR1612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	02/22/2023	Expire		2,439,301	263.41				(5,963)					(5,963)				0001

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Purchased Call/MLR/MLR1612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/19/2021	02/17/2023	02/22/2023	Expire		5,992,141	263.31				(14,598)					(14,598)				0001
Purchased Call/MLR/MLR1612SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/26/2021	02/24/2023	02/28/2023	Expire		2,502,016	259.45				(7,336)					(7,336)				0001
Purchased Call/MLR/MLR1612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/10/2021	03/10/2023	03/14/2023	Expire		5,683,776	260.71				(20,349)					(20,349)				0001
Purchased Call/SPX/SPXA05FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	12/27/2023	Exercise		4,187,000	3822.39			822,746				(2,254)		464,757				0001
Purchased Call/MLR/MLR1613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/12/2021	03/10/2023	03/14/2023	Expire		2,058,050	261.49				(7,336)					(7,336)				0001
Purchased Call/MLR/MLR1613SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/23/2021	03/23/2023	03/27/2023	Expire		5,098,698	261.41				(20,779)					(20,779)				0001
Purchased Call/MLR/MLR1613SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/07/2021	04/06/2023	04/10/2023	Expire		1,776,311	263.58				(8,816)					(8,816)				0001
Purchased Call/MLR/MLR1613SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/08/2021	04/06/2023	04/10/2023	Expire		2,483,073	263.78				(12,297)					(12,297)				0001
Purchased Call/MLR/MLR1613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/09/2021	04/10/2023	04/12/2023	Expire		2,976,082	263.85				(15,319)					(15,319)				0001
Purchased Call/MLR/MLR1613SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/15/2021	04/14/2023	04/18/2023	Expire		5,739,454	264.95				(30,911)					(30,911)				0001
Purchased Call/MLR/MLR1613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/16/2021	04/18/2023	04/20/2023	Expire		7,170,115	265.26				(39,941)					(39,941)				0001
Purchased Call/MLR/MLR1614S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/19/2021	04/19/2023	04/21/2023	Expire		5,345,895	265.26				(29,843)					(29,843)				0001
Purchased Call/MLR/MLR1614S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/23/2021	04/25/2023	04/27/2023	Expire		9,267,162	265.83				(55,000)					(55,000)				0001
Purchased Call/MLR/MLR1614SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2021	04/28/2023	05/02/2023	Expire		3,519,663	265.76				(21,384)					(21,384)				0001
Purchased Call/MLR/MLR1614SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/29/2021	04/28/2023	05/02/2023	Expire		5,224,390	266.01				(31,798)					(31,798)				0001
Purchased Call/MLR/MLR1614SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/04/2021	05/04/2023	05/08/2023	Expire		2,374,896	265.06				(15,186)					(15,186)				0001
Purchased Call/MLR/MLR1614SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/07/2021	05/09/2023	05/11/2023	Expire		9,006,232	266.73				(59,995)					(59,995)				0001
Purchased Call/MLR/MLR1614SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/12/2021	05/12/2023	05/16/2023	Expire		2,270,993	263.96				(15,774)					(15,774)				0001
Purchased Call/MLR/MLR1614SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/14/2021	05/15/2023	05/17/2023	Expire		4,360,023	265.76				(30,377)					(30,377)				0001
Purchased Call/MLR/MLR1614SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/14/2021	05/16/2023	05/18/2023	Expire		8,797,821	265.76				(61,860)					(61,860)				0001
Purchased Call/MLR/MLR1614SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/20/2021	05/19/2023	05/23/2023	Expire		5,545,179	266.34				(40,408)					(40,408)				0001
Purchased Call/MLR/MLR1615S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/28/2021	05/30/2023	06/01/2023	Expire		5,605,739	267.55				(43,544)					(43,544)				0001
Purchased Call/MLR/MLR1615SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2021	06/09/2023	06/13/2023	Expire		3,839,588	269.17				(31,959)					(31,959)				0001
Purchased Call/MLR/MLR1615SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/10/2021	06/09/2023	06/13/2023	Expire		3,794,044	269.65				(31,335)					(31,335)				0001
Purchased Call/MLR/MLR1615SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/11/2021	06/09/2023	06/13/2023	Expire		2,816,319	269.34				(22,876)					(22,876)				0001
Purchased Call/MLR/MLR1615SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/11/2021	06/13/2023	06/15/2023	Expire		14,133,230	269.34				(119,933)					(119,933)				0001
Purchased Call/MLR/MLR1615SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/24/2021	06/23/2023	06/27/2023	Expire		4,760,194	266				(43,377)					(43,377)				0001
Purchased Call/MLR/MLR1616S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/30/2021	06/30/2023	07/05/2023	Expire		4,318,782	265.51				(40,444)					(40,444)				0001
Purchased Call/MLR/MLR1616SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/09/2021	07/10/2023	07/12/2023	Expire		7,365,101	267.21				(72,760)					(72,760)				0001
Purchased Call/MLR/MLR1616SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/14/2021	07/14/2023	07/18/2023	Expire		4,333,499	267.32				(43,607)					(43,607)				0001

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Purchased Call/MLR/MLR1616SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/22/2021	07/21/2023	07/25/2023	Expire		250,447	266.97				(2,669)					(2,669)				0001
Purchased Call/MLR/MLR1616SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/23/2021	07/21/2023	07/25/2023	Expire		3,086,591	267.32				(32,255)					(32,255)				0001
Purchased Call/MLR/MLR1616SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/26/2021	07/19/2023	07/21/2023	Expire		112,095	265.3				(1,285)					(1,285)				0001
Purchased Call/MLR/MLR1616SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/28/2021	07/28/2023	08/01/2023	Expire		3,011,429	267.42				(32,767)					(32,767)				0001
Purchased Call/MLR/MLR1616ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/29/2021	07/28/2023	08/01/2023	Expire		4,894,502	267.81				(53,051)					(53,051)				0001
Purchased Call/MLR/MLR1617S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/06/2021	08/08/2023	08/10/2023	Expire		4,416,208	267.67				(50,217)					(50,217)				0001
Purchased Call/SPX/SPXA05ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/12/2023	07/31/2023	07/14/2023	Expire		8,970,000	4395			18,300	(18,300)					(18,300)				0001
Purchased Call/SPX/SPXB003SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	04/22/2021	04/14/2023	04/18/2023	Expire		1,597,617	4747				(8,265)					(8,265)				0001
Purchased Call/MLR/MLR1617S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/13/2021	08/14/2023	08/16/2023	Expire		6,591,799	268.28				(77,116)					(77,116)				0001
Purchased Call/MLR/MLR1617SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/27/2021	08/28/2023	08/30/2023	Expire		6,841,418	267.82				(85,016)					(85,016)				0001
Purchased Call/MLR/MLR1617SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/30/2021	08/30/2023	09/01/2023	Expire		6,274,947	268.55				(78,715)					(78,715)				0001
Purchased Call/SPX/SPXB003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	07/26/2021	07/26/2023	07/28/2023	Exercise		1,741,000	4367.46			78,456	26,187			78,456		(52,270)				0001
Purchased Call/MLR/MLR1617SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/07/2021	09/07/2023	09/11/2023	Expire		3,522,117	269.12				(45,462)					(45,462)				0001
Purchased Call/SPX/SPXB00IISQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	09/06/2023	Exercise		2,282,000	4421.14			47,614	(41,509)			47,614		(89,123)				0001
Purchased Call/SPX/SPXB00IISS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023	09/06/2023	Expire		1,673,000	4534.98				(57,185)					(57,185)				0001
Purchased Call/SPX/SPXB00XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/08/2021	09/08/2023	09/12/2023	Expire		2,644,000	5227.29				(32,596)					(32,596)				0001
Purchased Call/SPX/SPXB00XSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023	09/12/2023	Exercise		2,605,000	4440.71			9,729	(90,968)			9,729		(100,697)				0001
Purchased Call/MLR/MLR1617SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/08/2021	09/08/2023	09/12/2023	Expire		2,338,300	269.32				(30,224)					(30,224)				0001
Purchased Call/NFC/NFC1615S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/22/2022	08/22/2023	02/01/2023	Exercise		7,437,886	236.12			380,487	220,053			380,487		(160,434)				0001
Purchased Call/SPX/SPXB00YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770X0HC3ZE78	09/10/2021	09/12/2023	09/14/2023	Expire		1,471,000	4978				(25,764)					(25,764)				0001
Purchased Call/SPX/SPXB050SIII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/01/2023	08/18/2023	08/03/2023	Expire		13,710,000	4700			10,410	(10,410)					(10,410)				0001
Purchased Call/SPX/SPXB050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/01/2023	08/18/2023	08/03/2023	Exercise		13,710,000	4435			15,630	97,938	82,308		97,938		(15,630)				0001
Purchased Call/MLR/MLR1618S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/10/2021	09/11/2023	09/13/2023	Expire		5,798,829	268				(76,281)					(76,281)				0001
Purchased Call/MLR/MLR1618S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/20/2021	09/20/2023	09/22/2023	Expire		3,775,775	266.16				(51,553)					(51,553)				0001
Purchased Call/NFC/NFC061DS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/25/2021	01/20/2023	01/24/2023	Expire		692,780	260.03				(923)					(923)				0001
Purchased Call/MLR/MLR1618SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/28/2021	09/28/2023	10/02/2023	Expire		2,611,030	262.76				(36,579)					(36,579)				0001
Purchased Call/NFC/NFC061DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/28/2021	01/27/2023	01/31/2023	Expire		1,306,308	257.66				(2,320)					(2,320)				0001
Purchased Call/SPX/SPXB052SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/01/2023	09/15/2023	09/06/2023	Expire		54,180,000	4200			12,480	(12,480)					(12,480)				0001
Purchased Call/MLR/MLR1618SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/05/2021	10/05/2023	10/10/2023	Expire		1,854,426	262.74				(27,430)					(27,430)				0001
Purchased Call/MLR/MLR1618SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/07/2021	10/06/2023	10/11/2023	Expire		4,566,481	263.1				(65,966)					(65,966)				0001

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Purchased Call/MLR/MLR1618SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2021	10/13/2023	10/17/2023	Expire		2,203,601	263.42				(32,605)					(32,605)				0001
Purchased Call/MLR/MLR1618SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/15/2021	10/13/2023	10/17/2023	Expire		2,389,014	264.56				(35,329)					(35,329)				0001
Purchased Call/SPX/SPXB057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/25/2023	11/03/2023	10/27/2023	Expire		16,800,000	4050		27,220		(27,220)					(27,220)				0001
Purchased Call/MLR/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/15/2021	10/17/2023	10/19/2023	Expire		2,953,625	264.56				(44,288)					(44,288)				0001
Purchased Call/MLR/MLR1619SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2023	11/07/2023	Expire		2,938,108	266.45				(46,343)					(46,343)				0001
Purchased Call/MLR/MLR1619SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/05/2021	11/07/2023	11/09/2023	Expire		3,817,059	266.84				(61,102)					(61,102)				0001
Purchased Call/MLR/MLR1619SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/08/2021	11/08/2023	11/10/2023	Expire		2,076,726	266.44				(33,085)					(33,085)				0001
Purchased Call/MLR/MLR161ASU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2021	12/22/2023	12/27/2023	Expire		1,435,284	266.56				(26,098)					(26,098)				0001
Purchased Call/MLR/MLR161ASV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2021	12/26/2023	12/28/2023	Expire		1,515,050	266.56				(27,904)					(27,904)				0001
Purchased Call/MLR/MLR161ASX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/28/2021	12/28/2023	01/02/2024	Expire		2,055,331	267.84				(36,304)					(36,304)				0001
Purchased Call/SPX/SPXB17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/14/2023	03/16/2023	Expire		1,816,885	4414				(10,066)					(10,066)				0001
Purchased Call/SPX/SPXB17JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023	06/06/2023	Exercise		1,699,000	4133.22			60,220	22,157			60,220		(38,063)				0001
Purchased Call/SPX/SPXB17ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	02/28/2023	Exercise		1,477,000	3829.34			54,269	49,527			54,269		(4,741)				0001
Purchased Call/SPX/SPXB17LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023	07/24/2023	Expire		2,611,000	4981.89				(25,823)					(25,823)				0001
Purchased Call/SPX/SPXB17PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	10/05/2023	Expire		1,512,000	4858.1				(29,871)					(29,871)				0001
Purchased Call/SPX/SPXB17PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	10/10/2023	Expire		1,448,000	4781.16				(32,562)					(32,562)				0001
Purchased Call/SPX/SPXB17RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023	12/08/2023	Expire		1,390,000	5424.6				(25,955)					(25,955)				0001
Purchased Call/NFC/NFC1615SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/25/2022	08/25/2023	08/17/2023	Exercise		6,610,564	238.96			259,610	121,089			259,610		(138,522)				0001
Purchased Call/NFC/NFC1612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/06/2022	07/06/2023	04/24/2023	Exercise		6,739,370	231.42			570,363	436,721			570,363		(133,642)				0001
Purchased Call/SPX/SPXB17TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/24/2023	Expire		8,030,000	4304.76				(26,342)					(26,342)				0001
Purchased Call/NFC/NFC061DSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/09/2021	02/08/2023	02/10/2023	Expire		3,464,159	263.18				(8,697)					(8,697)				0001
Purchased Call/SPX/SPXB17TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/24/2023	Expire		1,681,000	4304.76				(8,573)					(8,573)				0001
Purchased Call/SPX/SPXB17TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/24/2023	02/28/2023	Expire		2,299,000	4288.7				(9,216)					(9,216)				0001
Purchased Call/SPX/SPXB17TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/22/2023	02/24/2023	Expire		1,627,199	4305				(5,369)					(5,369)				0001
Purchased Call/SPX/SPXB17US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2023	02/27/2023	Expire		1,956,407	4226				(8,689)					(8,689)				0001
Purchased Call/SPX/SPXB17USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	03/23/2023	Expire		2,365,000	4461.18				(10,448)					(10,448)				0001
Purchased Call/SPX/SPXB17VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/24/2023	03/28/2023	Expire		1,366,839	4541				(9,689)					(9,689)				0001
Purchased Call/SPX/SPXC000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023	09/26/2023	Expire		2,148,000	4960.17				(40,282)					(40,282)				0001
Purchased Call/SPX/SPXC001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023	09/29/2023	Expire		2,792,000	5130.46				(38,997)					(38,997)				0001
Purchased Call/SPX/SPXC00USQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/04/2022	01/04/2023	01/06/2023	Expire		1,142,000	4793.54				(112)					(112)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC00ASC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/26/2021	10/26/2023	10/30/2023	Expire		1,631,000	5386.82				(21,164)				(21,164)				0001
Purchased Call/SPX/SPXB17IIS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023	05/08/2023	Expire		2,427,000	4300.17				(13,487)				(13,487)				0001
Purchased Call/SPX/SPXB17IIS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023	05/08/2023	Expire		7,120,000	4300.17				(55,489)				(55,489)				0001
Purchased Call/SPX/SPXC00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/12/2021	11/10/2023	11/14/2023	Expire		2,635,000	4628.53				(131,687)				(131,687)				0001
Purchased Call/SPX/SPXB17IISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2023	05/19/2023	Exercise		2,338,000	4088.85			39,980	17,644			39,980		(22,337)				0001
Purchased Call/SPX/SPXB17IISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2023	05/19/2023	Exercise		1,922,000	4088.85			32,867	7,447			32,867		(25,419)				0001
Purchased Call/SPX/SPXC00HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/17/2021	11/17/2023	11/21/2023	Expire		1,876,000	4688.67				(35,953)				(35,953)				0001
Purchased Call/SPX/SPXB17IISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023	06/06/2023	Exercise		2,294,000	4108.54			97,058	63,836			97,058		(33,222)				0001
Purchased Call/SPX/SPXB17IISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023	06/07/2023	Exercise		3,368,000	4108.54			135,465	98,361			135,465		(37,104)				0001
Purchased Call/SPX/SPXC00IISY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/13/2022	01/13/2023	01/17/2023	Expire		4,800,000	100				(1,984)				(1,984)				0001
Purchased Call/SPX/SPXB17YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	10/26/2023	Exercise		4,702,000	3797.34			94,040	51,098			94,040		(42,942)				0001
Purchased Call/SPX/SPXB17ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	10/26/2023	Exercise		1,612,000	3797.34			40,300	22,029			40,300		(18,271)				0001
Purchased Call/SPX/SPXB17ZSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2022	10/26/2023	10/30/2023	Exercise		3,069,000	3830.6			107,415	58,790			107,415		(48,625)				0001
Purchased Call/SPX/SPXB17ZSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2022	10/24/2023	10/26/2023	Exercise		2,399,919	3797			207,929	117,202			207,929		(90,727)				0001
Purchased Call/SPX/SPXB17ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	10/31/2023	Exercise		5,230,000	3807.3			104,600	55,651			104,600		(48,949)				0001
Purchased Call/SPX/SPXC00XSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	01/17/2023	Expire		3,492,000	100				(1,436)				(1,436)				0001
Purchased Call/SPX/SPXC00YS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/19/2022	01/19/2023	01/23/2023	Expire		2,633,000	100				(2,794)				(2,794)				0001
Purchased Call/SPX/SPXC00IISR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2022	01/10/2023	01/12/2023	Expire		1,934,169	4672				(1,280)				(1,280)				0001
Purchased Call/SPX/SPXC173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/17/2023	11/21/2023	Exercise		1,561,000	3946.56			31,220	15,584			31,220		(15,636)				0001
Purchased Call/SPX/SPXC00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/25/2022	01/25/2023	01/27/2023	Expire		2,583,000	4356.45				(3,040)				(3,040)				0001
Purchased Call/SPX/SPXC170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		3,293,000	3901.06			107,023	57,519			107,023		(49,504)				0001
Purchased Call/SPX/SPXC170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		2,125,000	3770.55			78,625	41,958			78,625		(36,667)				0001
Purchased Call/SPX/SPXC170SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	11/08/2023	Exercise		2,245,000	3770.55			76,330	40,403			76,330		(35,927)				0001
Purchased Call/SPX/SPXC172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise		7,074,000	3992.93			137,943	68,443			137,943		(69,500)				0001
Purchased Call/SPX/SPXC172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise		2,288,000	3992.93			102,960	53,228			102,960		(49,732)				0001
Purchased Call/SPX/SPXC172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023	11/15/2023	Exercise		2,569,000	3992.93			51,380	25,438			51,380		(25,942)				0001
Purchased Call/SPX/SPXC172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/17/2023	Exercise		1,867,000	3991.73			79,348	39,931			79,348		(39,417)				0001
Purchased Call/SPX/SPXC172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/17/2023	Exercise		3,053,000	3991.73			140,438	70,900			140,438		(69,538)				0001
Purchased Call/SPX/SPXC172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/16/2023	11/20/2023	Exercise		4,691,000	3958.79			213,441	107,495			213,441		(105,946)				0001
Purchased Call/SPX/SPXC173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/17/2023	11/21/2023	Exercise		10,927,000	3946.56			437,080	218,177			437,080		(218,903)				0001

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Purchased Call/SPX/SPXC173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2023	11/27/2023	Exercise		3,018,000	4027.26			120,720	57,880			120,720		(62,840)				0001
Purchased Call/SPX/SPXC175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023	12/12/2023	Exercise		4,071,000	3963.51			658,240				52,215		338,259				0001
Purchased Call/SPX/SPXC174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023	11/30/2023	Exercise		4,027,000	3963.94			189,269	90,859			189,269		(98,410)				0001
Purchased Call/SPX/SPXC174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/27/2023	11/29/2023	Exercise		3,957,676	4026			224,123	109,523			224,123		(114,600)				0001
Purchased Call/SPX/SPXC174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/27/2023	11/29/2023	Exercise		1,960,774	4026			215,740	115,211			215,740		(100,529)				0001
Purchased Call/SPX/SPXC175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2023	12/01/2023	Exercise		1,805,222	3959			202,463	97,193			202,463		(105,270)				0001
Purchased Call/SPX/SPXC175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2023	12/07/2023	Exercise		1,933,000	3998.84			82,153	37,876			82,153		(44,277)				0001
Purchased Call/SPX/SPXC175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2023	12/07/2023	Exercise		2,525,000	3998.84			119,938	55,752			119,938		(64,185)				0001
Purchased Call/SPX/SPXC175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	11/29/2023	12/01/2023	Exercise		2,267,722	3958			245,819	122,890			245,819		(122,929)				0001
Purchased Call/SPX/SPXC175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/07/2023	12/11/2023	Exercise		1,825,000	3933.92			62,963	28,946			62,963		(34,016)				0001
Purchased Call/SPX/SPXC176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/19/2023	Exercise		1,980,000	3895.75			85,140	38,377			85,140		(46,763)				0001
Purchased Call/SPX/SPXC176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2023	12/20/2023	Exercise		3,594,252	3852			218,322	103,258			218,322		(115,064)				0001
Purchased Call/SPX/SPXC176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2023	12/20/2023	Exercise		2,122,650	3852			247,949	128,533			247,949		(119,416)				0001
Purchased Call/SPX/SPXC177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/22/2023	12/27/2023	Exercise		16,634,000	3844.82			665,360	295,265			665,360		(370,095)				0001
Purchased Call/SPX/SPXC17FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2023	06/21/2023	06/15/2023	Expire		17,480,000	4275		13,480		(13,480)					(13,480)				0001
Purchased Call/SPX/SPXC17GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	08/08/2023	07/27/2023	Expire		3,632,000	4475		4,260		(4,260)					(4,260)				0001
Purchased Call/SPX/SPXC17GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	08/21/2023	07/27/2023	Exercise		4,550,000	4450		6,630	25,115	18,485			25,115		(6,630)				0001
Purchased Call/SPX/SPXC17GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	08/22/2023	08/03/2023	Exercise		9,140,000	4550		31,240	162,452	131,212			162,452		(31,240)				0001
Purchased Call/SPX/SPXC17GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	08/28/2023	08/03/2023	Exercise		9,140,000	4550		34,220	116,692	82,472			116,692		(34,220)				0001
Purchased Call/SPX/SPXC171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2023	09/29/2023	09/08/2023	Expire		9,000,000	4550		24,840		(24,840)					(24,840)				0001
Purchased Call/NFC/NFC1613SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/18/2022	07/18/2023	04/12/2023	Exercise		6,222,664	230.89			784,486	633,244			784,486		(151,243)				0001
Purchased Call/SPX/SPXC17GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	11/10/2023	08/03/2023	Expire		9,140,000	4200		22,480		(22,480)					(22,480)				0001
Purchased Call/SPX/SPXC171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2023	12/01/2023	09/08/2023	Expire		9,000,000	4200		18,270		(18,270)					(18,270)				0001
Purchased Call/NFC/NFC1616SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/14/2022	09/14/2023	03/08/2023	Exercise		6,272,511	227.15			685,136	534,049			685,136		(151,087)				0001
Purchased Call/SPX/SPXD001SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/01/2022	02/01/2023	02/03/2023	Expire		7,093,000	100				(7,390)					(7,390)				0001
Purchased Call/SPX/SPXD002S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/03/2022	02/03/2023	02/07/2023	Expire		5,691,000	100				(6,243)					(6,243)				0001
Purchased Call/SPX/SPXD000S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2022	01/23/2023	01/25/2023	Expire		2,137,399	4398				(2,447)					(2,447)				0001
Purchased Call/SPX/SPXD003SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/10/2022	02/10/2023	02/14/2023	Expire		5,575,000	100				(7,475)					(7,475)				0001
Purchased Call/SPX/SPXD004SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2023	02/17/2023	Expire		1,343,000	4471.07				(1,948)					(1,948)				0001
Purchased Call/SPX/SPXD004SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2022	02/13/2023	02/15/2023	Expire		1,542,000	4418.64				(3,617)					(3,617)				0001

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Purchased Call/SPX/SPXD005S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/10/2023	02/14/2023	Expire		2,478,857	4419				(7,319)					(7,319)				0001
Purchased Call/SPX/SPXD008S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/28/2022	02/28/2023	03/02/2023	Expire		4,882,000	100				(8,658)					(8,658)				0001
Purchased Call/SPX/SPXD005SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/16/2022	02/16/2023	02/21/2023	Expire		3,925,000	4475.01				(5,969)					(5,969)				0001
Purchased Call/SPX/SPXD007S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/23/2022	02/23/2023	02/27/2023	Expire		2,585,000	4225.5				(6,341)					(6,341)				0001
Purchased Call/SPX/SPXD008S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/02/2022	03/02/2023	03/06/2023	Expire		4,321,000	4386.54				(8,499)					(8,499)				0001
Purchased Call/SPX/SPXD008SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire		2,379,423	4374				(8,126)					(8,126)				0001
Purchased Call/SPX/SPXD00ASF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/07/2022	03/07/2023	03/09/2023	Expire		1,740,000	4201.09				(3,614)					(3,614)				0001
Purchased Call/SPX/SPXD00CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/11/2022	03/09/2023	03/13/2023	Expire		2,083,328	4278				(9,455)					(9,455)				0001
Purchased Call/NFC/NFC1614S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	07/05/2023	Exercise		9,072,032	239.94			684,872	491,683			684,872		(193,189)				0001
Purchased Call/SPX/SPXD00BSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/11/2022	03/10/2023	03/14/2023	Expire		2,108,000	255.01				(6,251)					(6,251)				0001
Purchased Call/SPX/SPXD00BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/10/2022	03/10/2023	03/14/2023	Expire		1,128,000	4259.52				(2,465)					(2,465)				0001
Purchased Call/SPX/SPXD00DS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/17/2022	03/17/2023	03/21/2023	Expire		1,052,000	4411.67				(2,295)					(2,295)				0001
Purchased Call/SPX/SPXD00DSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/17/2022	03/17/2023	03/21/2023	Expire		1,687,000	100				(6,589)					(6,589)				0001
Purchased Call/SPX/SPXD00DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2022	03/17/2023	03/21/2023	Expire		8,196,000	4463.12				(20,832)					(20,832)				0001
Purchased Call/SPX/SPXD00ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2022	03/20/2023	03/22/2023	Expire		5,887,000	4463.12				(15,433)					(15,433)				0001
Purchased Call/NFC/NFC1614S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023	05/16/2023	Exercise		7,046,546	239.83			519,605	359,439			519,605		(160,165)				0001
Purchased Call/SPX/SPXD00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2022	03/23/2023	03/27/2023	Expire		1,912,048	4457				(10,451)					(10,451)				0001
Purchased Call/SPX/SPXD00GS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/30/2022	03/30/2023	04/03/2023	Expire		1,777,000	100				(8,917)					(8,917)				0001
Purchased Call/SPX/SPXD00HS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	03/31/2023	04/04/2023	Expire		5,237,000	100				(14,630)					(14,630)				0001
Purchased Call/SPX/SPXD00HS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	03/31/2023	04/04/2023	Expire		4,617,000	100				(12,898)					(12,898)				0001
Purchased Call/SPX/SPXD00HS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	04/03/2023	04/05/2023	Expire		3,592,000	100				(10,287)					(10,287)				0001
Purchased Call/SPX/SPXD00GST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/30/2022	03/27/2023	03/29/2023	Expire		1,552,461	4539				(11,353)					(11,353)				0001
Purchased Call/SPX/SPXD00GSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/30/2022	03/28/2023	03/30/2023	Expire		1,642,612	4576				(9,762)					(9,762)				0001
Purchased Call/SPX/SPXD00ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4RB04	03/21/2022	03/17/2023	03/21/2023	Exercise		2,570,276	3894			102,960	92,180			102,960		(10,780)				0001
Purchased Call/SPX/SPXD00ESW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/18/2022	03/16/2023	03/20/2023	Exercise		2,315,608	249			2,047	(14,625)			2,047		(16,671)				0001
Purchased Call/SPX/SPXD00JSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023	04/10/2023	Exercise		2,553,000	250.19			21,633	(2,215)			21,633		(23,848)				0001
Purchased Call/SPX/SPXD001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/07/2022	04/06/2023	04/10/2023	Expire		632,000	14531.81				(3,569)					(3,569)				0001
Purchased Call/SPX/SPXD00GSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/28/2022	03/24/2023	03/28/2023	Exercise		2,637,384	3867			105,709	92,728			105,709		(12,981)				0001
Purchased Call/SPX/SPXD00KSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Expire		6,076,000	100				(18,549)					(18,549)				0001
Purchased Call/SPX/SPXD00KSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Expire		7,622,000	100				(23,269)					(23,269)				0001

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Purchased Call/NFC/NFC1614SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2022	08/04/2023	06/05/2023	Exercise		7,908,192	241.94			353,607	175,874			353,607		(177,732)				0001
Purchased Call/SPX/SPXD00LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/18/2022	04/18/2023	04/20/2023	Expire		1,558,000	100				(12,767)					(12,767)				0001
Purchased Call/SPX/SPXD00LSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/18/2022	04/18/2023	04/20/2023	Expire		9,414,000	4391.69				(33,577)					(33,577)				0001
Purchased Call/SPX/SPXD00NSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		2,792,000	4296.12				(10,259)					(10,259)				0001
Purchased Call/SPX/SPXD00NST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/26/2022	04/26/2023	04/28/2023	Expire		1,718,000	100				(9,525)					(9,525)				0001
Purchased Call/SPX/SPXD003SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/02/2022	05/02/2023	05/04/2023	Expire		1,501,000	4155.38				(5,754)					(5,754)				0001
Purchased Call/NFC/NFC1617SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	01/10/2023	Exercise		8,478,860	222.03			634,902	410,255			634,902		(224,647)				0001
Purchased Call/SPX/SPXD00NSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		2,010,000	4296.12				(12,877)					(12,877)				0001
Purchased Call/SPX/SPXD00PSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/05/2022	05/05/2023	05/09/2023	Expire		11,960,000	4146.87				(92,844)					(92,844)				0001
Purchased Call/SPX/SPXD00QS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/06/2022	05/08/2023	05/10/2023	Expire		2,139,000	100				(13,545)					(13,545)				0001
Purchased Call/SPX/SPXD00RSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/10/2022	05/10/2023	05/12/2023	Exercise		2,773,000	4001.05			94,666	68,946			94,666		(25,720)				0001
Purchased Call/SPX/SPXD00RSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/12/2022	05/12/2023	05/16/2023	Exercise		1,500,000	3930.08			21,025	9,648			21,025		(11,376)				0001
Purchased Call/SPX/SPXD00SSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/16/2022	05/16/2023	05/18/2023	Exercise		2,489,000	4008.01			63,274	45,224			63,274		(18,050)				0001
Purchased Call/SPX/SPXD00TSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/17/2022	05/16/2023	05/18/2023	Exercise		2,215,884	4007			56,904	31,540			56,904		(25,364)				0001
Purchased Call/SPX/SPXD00USY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/23/2023	Exercise		1,584,669	251			28,058	15,908			28,058		(12,150)				0001
Purchased Call/SPX/SPXD00USC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/20/2022	05/19/2023	05/23/2023	Exercise		2,047,000	3901.36			88,021	69,346			88,021		(18,675)				0001
Purchased Call/SPX/SPXD00VS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/23/2022	05/23/2023	05/25/2023	Exercise		5,639,000	3973.75			225,560	176,148			225,560		(49,412)				0001
Purchased Call/SPX/SPXD00VSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/25/2022	05/23/2023	05/25/2023	Exercise		2,340,539	3974			101,060	68,110			101,060		(32,950)				0001
Purchased Call/SPX/SPXD00IS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/26/2022	05/23/2023	05/25/2023	Exercise		2,491,541	3974			107,580	63,303			107,580		(44,278)				0001
Purchased Call/SPX/SPXD00IIS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/27/2022	05/26/2023	05/31/2023	Exercise		3,460,000	4158.24			39,283	(7,673)			39,283		(46,956)				0001
Purchased Call/SPX/SPXD00IISX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/01/2022	05/26/2023	05/31/2023	Exercise		1,537,497	4155			18,667	2,023			18,667		(16,644)				0001
Purchased Call/NFC/NFC1614SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2023	06/30/2023	Exercise		7,959,479	241.02			375,398	187,521			375,398		(187,877)				0001
Purchased Call/SPX/SPXD00VSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/26/2022	05/26/2023	05/31/2023	Expire		1,252,000	100				(9,581)					(9,581)				0001
Purchased Call/SPX/SPXD00XS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/02/2022	06/02/2023	06/06/2023	Expire		1,579,000	4176.82				(7,513)					(7,513)				0001
Purchased Call/SPX/SPXD00XSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/03/2022	06/02/2023	06/06/2023	Expire		4,972,000	100				(20,783)					(20,783)				0001
Purchased Call/SPX/SPXD00XSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/03/2022	06/02/2023	06/06/2023	Expire		2,671,000	100				(19,510)					(19,510)				0001
Purchased Call/SPX/SPXD00XSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/07/2022	06/07/2023	06/09/2023	Expire		1,684,000	100				(15,150)					(15,150)				0001
Purchased Call/SPX/SPXD00YS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/08/2022	06/08/2023	06/12/2023	Expire		2,179,000	100				(16,503)					(16,503)				0001
Purchased Call/SPX/SPXD00ZS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	06/16/2023	Expire		3,195,000	100				(16,889)					(16,889)				0001
Purchased Call/SPX/SPXD00ZSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/15/2022	06/15/2023	06/20/2023	Exercise		2,950,000	3789.99			144,550	108,748			144,550		(35,802)				0001

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Purchased Call/SPX/SPXD136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2021	01/17/2023	01/19/2023	Exercise		2,079,000	3768.25			122,878	121,034			122,878		(1,844)				0001
Purchased Call/SPX/SPXD134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2021	01/11/2023	01/13/2023	Expire		1,553,000	4638.56				(563)					(563)				0001
Purchased Call/SPX/SPXE000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2022	06/22/2023	06/26/2023	Exercise		2,914,000	3759.89			305,970				(5,585)			154,151			0001
Purchased Call/SPX/SPXD139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/01/2021	02/01/2023	02/03/2023	Expire		1,275,000	4422.21				(2,394)					(2,394)				0001
Purchased Call/SPX/SPXD13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/12/2021	02/13/2023	02/15/2023	Expire		1,734,000	4682.45				(3,995)					(3,995)				0001
Purchased Call/SPX/SPXD13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2021	02/09/2023	02/13/2023	Expire		1,624,630	4792				(2,683)					(2,683)				0001
Purchased Call/SPX/SPXD13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/19/2021	02/17/2023	02/22/2023	Expire		1,538,000	4567.73				(4,413)					(4,413)				0001
Purchased Call/SPX/SPXD13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/17/2021	03/17/2023	03/21/2023	Expire		1,737,000	3920.87				(20,955)					(20,955)				0001
Purchased Call/SPX/SPXE001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2022	06/14/2023	06/16/2023	Exercise		2,147,901	3735			172,498	129,327			172,498		(43,171)				0001
Purchased Call/MSD/MSD113USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2021	01/04/2023	01/06/2023	Exercise		554,482	169.49			42,627	42,541			42,627		(86)				0001
Purchased Call/MSD/MSD113VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2021	01/12/2023	01/16/2023	Exercise		144,051	170.53			10,787	10,704			10,787		(83)				0001
Purchased Call/MSD/MSD113VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2021	01/13/2023	01/17/2023	Exercise		771,929	171.15			56,423	55,972			56,423		(451)				0001
Purchased Call/MSD/MSD113VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2021	01/25/2023	01/27/2023	Exercise		374,071	170.78			26,547	26,081			26,547		(466)				0001
Purchased Call/MSD/MSD113VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/29/2021	01/30/2023	02/01/2023	Exercise		303,989	169.2			24,093	23,634			24,093		(458)				0001
Purchased Call/MSD/MSD113VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2021	02/02/2023	02/06/2023	Exercise		163,919	169.65			13,015	12,743			13,015		(272)				0001
Purchased Call/NFC/NFC1617SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	01/23/2023	Exercise		9,376,785	218.13			988,828	712,928			988,828		(275,900)				0001
Purchased Call/MSD/MSD113W56	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2021	02/08/2023	01/12/2023	Exercise		404,290	171.15			27,408	26,376			27,408		(1,032)				0001
Purchased Call/SPX/SPXE003S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/05/2022	07/05/2023	07/07/2023	Expire		2,736,000	100				(18,127)					(18,127)				0001
Purchased Call/MSD/MSD113WT	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2021	02/24/2023	02/28/2023	Exercise		278,746	171.96			15,173	14,032			15,173		(1,140)				0001
Purchased Call/SPX/SPXE003SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/05/2022	07/05/2023	07/07/2023	Expire		2,628,000	100				(28,930)					(28,930)				0001
Purchased Call/SPX/SPXE003SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023	07/10/2023	Expire		2,408,000	100				(15,670)					(15,670)				0001
Purchased Call/MSD/MSD113WV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/26/2021	02/27/2023	03/01/2023	Exercise		187,081	170.69			11,760	10,600			11,760		(1,160)				0001
Purchased Call/MSD/MSD113XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2021	03/01/2023	03/03/2023	Exercise		131,749	171.71			7,067	6,656			7,067		(411)				0001
Purchased Call/MSD/MSD113XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2021	03/10/2023	03/14/2023	Exercise		295,057	174.22			9,366	8,300			9,366		(1,065)				0001
Purchased Call/MSD/MSD113XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/12/2021	03/10/2023	03/14/2023	Exercise		189,277	174.49			5,706	5,020			5,706		(686)				0001
Purchased Call/MSD/MSD113YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/23/2021	03/23/2023	03/27/2023	Exercise		62,906	173.55			2,269	1,998			2,269		(271)				0001
Purchased Call/MSD/MSD113YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2021	03/29/2023	03/31/2023	Exercise		241,078	175.49			8,764	7,647			8,764		(1,118)				0001
Purchased Call/MSD/MSD113ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023	04/18/2023	Exercise		52,923	175.78			2,529	2,236			2,529		(293)				0001
Purchased Call/MSD/MSD113ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	04/19/2023	Exercise		638,430	175.78			30,908	27,287			30,908		(3,621)				0001
Purchased Call/SPX/SPXE003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2022	07/07/2023	07/11/2023	Exercise		2,677,000	3902.62			124,481	88,704			124,481		(35,777)				0001

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Purchased Call/MSD/MSD113ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2021	04/21/2023	04/25/2023	Exercise		355,543	174.75			18,372	16,279			18,372		(2,093)				0001
Purchased Call/MSD/MSD113ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2021	04/26/2023	04/28/2023	Exercise		1,003,607	174.91			44,468	38,301			44,468		(6,167)				0001
Purchased Call/SPX/SPXE004S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/07/2023	07/11/2023	Exercise		2,311,000	3899.38			136,349	97,695			136,349		(38,654)				0001
Purchased Call/SPX/SPXE004S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/10/2023	07/12/2023	Exercise		9,139,000	3899.38			365,560	257,931			365,560		(107,629)				0001
Purchased Call/MSD/MSD113ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2021	05/02/2023	05/04/2023	Exercise		329,989	175.2			13,203	11,064			13,203		(2,139)				0001
Purchased Call/MSD/MSD2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2021	05/05/2023	05/09/2023	Exercise		298,984	177.26			8,332	6,338			8,332		(1,994)				0001
Purchased Call/MSD/MSD2130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2021	05/09/2023	05/11/2023	Exercise		583,912	177.65			13,673	9,680			13,673		(3,994)				0001
Purchased Call/MSD/MSD2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2021	01/09/2023	01/11/2023	Exercise		242,391	170.53			17,853	17,659			17,853		(194)				0001
Purchased Call/MSD/MSD2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2021	05/10/2023	05/12/2023	Exercise		282,339	177.83			6,176	4,230			6,176		(1,946)				0001
Purchased Call/MSD/MSD2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2021	05/11/2023	04/19/2023	Exercise		286,912	177			8,056	6,063			8,056		(1,993)				0001
Purchased Call/MSD/MSD213BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	01/05/2023	Exercise		319,507	179.29			5,097	5,048			5,097		(49)				0001
Purchased Call/MSD/MSD213BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	01/13/2023	Exercise		389,387	181.03			5,098	4,794			5,098		(304)				0001
Purchased Call/MSD/MSD2131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/03/2021	06/02/2023	06/06/2023	Exercise		167,644	177.5			4,250	2,879			4,250		(1,371)				0001
Purchased Call/MSD/MSD2134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023	08/02/2023	Exercise		253,550	176.57			14,590	11,705			14,590		(2,885)				0001
Purchased Call/MSD/MSD2135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023	08/16/2023	Exercise		403,355	177.15			21,312	16,356			21,312		(4,956)				0001
Purchased Call/MSD/MSD2135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023	08/29/2023	Exercise		76,422	176.7			3,711	2,724			3,711		(986)				0001
Purchased Call/MSD/MSD2135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2021	08/30/2023	09/01/2023	Exercise		108,786	176.73			5,983	4,557			5,983		(1,426)				0001
Purchased Call/MSD/MSD213BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2023	01/16/2023	Exercise		216,044	180.98			3,116	2,930			3,116		(185)				0001
Purchased Call/MSD/MSD213CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	01/10/2023	01/12/2023	Exercise		127,516	180.6			1,899	1,813			1,899		(86)				0001
Purchased Call/MSD/MSD2136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023	02/13/2023	Exercise		298,115	177.07			15,004	10,983			15,004		(4,022)				0001
Purchased Call/MSD/MSD2136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2021	09/14/2023	09/18/2023	Exercise		119,055	175.34			8,229	6,572			8,229		(1,658)				0001
Purchased Call/MSD/MSD2137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/30/2021	09/29/2023	10/03/2023	Exercise		142,482	174.53			7,405	5,253			7,405		(2,152)				0001
Purchased Call/MSD/MSD2137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023	10/17/2023	Exercise		61,546	176.31			2,133	1,134			2,133		(999)				0001
Purchased Call/MSD/MSD2137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2021	10/18/2023	10/20/2023	Exercise		75,668	176.02			3,095	1,826			3,095		(1,269)				0001
Purchased Call/SPX/SPXE005SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise		2,554,000	3863.16			81,728	56,541			81,728		(25,187)				0001
Purchased Call/SPX/SPXE005SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/17/2023	07/19/2023	Exercise		1,779,000	3863.16			41,807	28,676			41,807		(13,130)				0001
Purchased Call/MSD/MSD2137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2021	04/06/2023	04/10/2023	Exercise		186,831	175.3			8,910	7,709			8,910		(1,201)				0001
Purchased Call/MSD/MSD2138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2021	10/06/2023	10/11/2023	Exercise		134,173	176.2			3,998	1,561			3,998		(2,437)				0001
Purchased Call/MSD/MSD213DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Exercise		360,584	182.12			1,980	1,045			1,980		(935)				0001
Purchased Call/MSD/MSD213ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2022	02/23/2023	02/27/2023	Exercise		349,001	179.46			4,298	2,521			4,298		(1,776)				0001

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Purchased Call/SPX/SPXE005SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/17/2023	07/19/2023	Exercise		2,090,000	3863.16			68,970	47,533			68,970		(21,437)				0001
Purchased Call/MSD/MSD2138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/03/2021	11/03/2023	11/07/2023	Exercise		56,256	178.25			1,430	415			1,430		(1,014)				0001
Purchased Call/MSD/MSD2138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/05/2021	11/06/2023	11/08/2023	Exercise		344,296	178.05			7,973	1,812			7,973		(6,161)				0001
Purchased Call/MSD/MSD2139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/12/2021	11/10/2023	11/14/2023	Exercise		129,089	178.21			2,485	.51			2,485		(2,433)				0001
Purchased Call/MSD/MSD2139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/22/2021	11/22/2023	11/27/2023	Exercise		158,422	177.17			5,598	2,450			5,598		(3,147)				0001
Purchased Call/MSD/MSD2139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/03/2021	12/01/2023	12/05/2023	Exercise		58,182	175.81			3,131	1,950			3,131		(1,181)				0001
Purchased Call/MSD/MSD213AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/10/2021	12/11/2023	08/22/2023	Exercise		283,879	177.5			13,491	7,500			13,491		(5,991)				0001
Purchased Call/SPX/SPXE006SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2022	07/19/2023	07/21/2023	Exercise		1,981,000	3936.69			106,974	74,503			106,974		(32,471)				0001
Purchased Call/SPX/SPXE006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2022	07/20/2023	07/24/2023	Exercise		5,106,000	3959.9			204,240	140,380			204,240		(63,860)				0001
Purchased Call/MSD/MSD213ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/10/2022	03/10/2023	03/14/2023	Expire		84,063	181.45			(502)				(502)		(502)				0001
Purchased Call/MSD/MSD213FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/25/2022	03/27/2023	03/29/2023	Expire		331,029	183.4			(2,682)				(2,682)		(2,682)				0001
Purchased Call/MSD/MSD213ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/15/2021	12/15/2023	12/19/2023	Exercise		105,708	177.96			5,275	3,016			5,275		(2,259)				0001
Purchased Call/MSD/MSD213FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/07/2022	04/06/2023	04/10/2023	Expire		161,011	184.43			(1,496)				(1,496)		(1,496)				0001
Purchased Call/MSD/MSD2133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/11/2022	04/11/2023	04/13/2023	Exercise		494,883	184.03			.54	(4,800)			54		(4,853)				0001
Purchased Call/NFC/NFC1617SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2023	01/19/2023	Exercise		7,116,558	217.31			820,858	605,201			820,858		(215,657)				0001
Purchased Call/MSD/MSD213ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/16/2021	12/15/2023	12/19/2023	Exercise		198,025	178.64			9,090	4,870			9,090		(4,220)				0001
Purchased Call/MSD/MSD2138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/03/2022	12/01/2023	12/05/2023	Exercise		136,802	174.45			8,485	4,434			8,485		(4,051)				0001
Purchased Call/MSD/MSD2133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/14/2022	04/14/2023	04/18/2023	Expire		1,257,743	184.18			(12,493)				(12,493)		(12,493)				0001
Purchased Call/MSD/MSD213HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/29/2022	05/01/2023	01/05/2023	Exercise		780,867	181.01			11,565	1,730			11,565		(9,835)				0001
Purchased Call/MSD/MSD213CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/25/2022	04/11/2023	04/13/2023	Exercise		468,690	175.17			23,760	18,640			23,760		(5,120)				0001
Purchased Call/SPX/SPXE006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2022	07/12/2023	07/14/2023	Exercise		2,140,584	3822			186,481	128,293			186,481		(58,188)				0001
Purchased Call/SPX/SPXE006SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2022	07/20/2023	07/24/2023	Exercise		1,143,000	3959.9			22,860	15,744			22,860		(7,116)				0001
Purchased Call/SPX/SPXE007SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/21/2022	07/21/2023	07/25/2023	Expire		2,228,000	100			(18,360)				(18,360)		(18,360)				0001
Purchased Call/MSD/MSD213CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/26/2022	04/06/2023	04/10/2023	Exercise		119,065	175.17			5,771	4,554			5,771		(1,217)				0001
Purchased Call/MSD/MSD213CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/26/2022	03/30/2023	04/03/2023	Exercise		73,153	175.02			2,947	2,240			2,947		(707)				0001
Purchased Call/MSD/MSD213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/02/2022	05/02/2023	05/04/2023	Exercise		863,481	181.14			5,101	(5,827)			5,101		(10,928)				0001
Purchased Call/MSD/MSD2131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/23/2022	05/23/2023	05/25/2023	Expire		1,345,835	182.15				(20,164)			(20,164)		(20,164)				0001
Purchased Call/SPX/SPXE007S1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/25/2022	07/25/2023	07/27/2023	Expire		3,695,000	100				(20,241)			(20,241)		(20,241)				0001
Purchased Call/SPX/SPXE008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2022	08/03/2023	08/07/2023	Exercise		2,199,000	4155.17			76,965	50,908			76,965		(26,057)				0001
Purchased Call/SPX/SPXE009S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2022	08/03/2023	08/07/2023	Exercise		2,195,000	4155.17			104,263	69,712			104,263		(34,550)				0001

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Purchased Call/SPX/SPXE008SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2022	08/03/2023	08/07/2023	Expire		2,315,000	4362.93				(23,610)				(23,610)				0001
Purchased Call/MSD/MSD213JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2022	06/29/2023	07/03/2023	Exercise		703,143	179.56			14,136	(1,117)			14,136	(15,254)				0001
Purchased Call/MSD/MSD213KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	06/12/2023	Exercise		1,787,452	179.78			39,226	1,542			39,226	(37,683)				0001
Purchased Call/MSD/MSD213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/10/2023	Exercise		436,631	179.21			9,088	(376)			9,088	(9,464)				0001
Purchased Call/MSD/MSD213KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/11/2022	07/11/2023	07/13/2023	Exercise		618,860	179.43			14,927	860			14,927	(14,067)				0001
Purchased Call/MSD/MSD213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/19/2023	Exercise		768,996	179.32			16,682	(1,749)			16,682	(18,430)				0001
Purchased Call/MSD/MSD213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023	07/24/2023	Exercise		382,574	179.32			13,484	4,188			13,484	(9,296)				0001
Purchased Call/NFC/NFC1614SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023	07/19/2023	Exercise		9,587,598	240			414,307	188,409			414,307	(225,898)				0001
Purchased Call/SPX/SPXE009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/04/2022	08/04/2023	08/08/2023	Exercise		2,402,000	4151.94			82,869	54,544			82,869	(28,325)				0001
Purchased Call/MSD/MSD213LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise		446,411	180.41			13,560	1,385			13,560	(12,175)				0001
Purchased Call/MSD/MSD213MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise		904,702	181.99			18,890	(7,007)			18,890	(25,897)				0001
Purchased Call/MSD/MSD213MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023	08/29/2023	Exercise		149,321	181.98			2,708	(1,773)			2,708	(4,481)				0001
Purchased Call/MSD/MSD213MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise		385,403	180.63			12,269	445			12,269	(11,823)				0001
Purchased Call/MSD/MSD213MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023	09/01/2023	Exercise		599,907	179.93			21,738	3,178			21,738	(18,560)				0001
Purchased Call/MSD/MSD213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/05/2023	09/07/2023	Exercise		273,027	179.49			9,903	1,227			9,903	(8,676)				0001
Purchased Call/SPX/SPXE00CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/19/2022	08/21/2023	08/23/2023	Exercise		2,138,000	4228.48			74,830	46,818			74,830	(28,012)				0001
Purchased Call/SPX/SPXE00DST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2022	08/25/2023	08/29/2023	Exercise		610,000	12605.17			14,068	5,470			14,068	(8,598)				0001
Purchased Call/MSD/MSD213NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/12/2023	Exercise		93,536	180.09			3,085	28			3,085	(3,057)				0001
Purchased Call/MSD/MSD213NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise		613,033	179.3			24,616	3,342			24,616	(21,274)				0001
Purchased Call/MSD/MSD213NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		1,056,178	179.27			43,244	5,620			43,244	(37,624)				0001
Purchased Call/MSD/MSD2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2022	09/29/2023	10/03/2023	Exercise		198,509	176.27			8,255	685			8,255	(7,570)				0001
Purchased Call/MSD/MSD2130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	10/10/2023	Exercise		244,669	178.27			3,802	(5,720)			3,802	(9,522)				0001
Purchased Call/MSD/MSD2130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023	10/11/2023	Exercise		550,011	177.44			15,684	(6,559)			15,684	(22,244)				0001
Purchased Call/MSD/MSD213PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/06/2023	Exercise		353,470	178.15			10,319	(4,821)			10,319	(15,140)				0001
Purchased Call/MSD/MSD213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	10/20/2023	Exercise		351,677	178.39			9,522	(5,594)			9,522	(15,115)				0001
Purchased Call/MSD/MSD213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise		619,765	178.89			8,349	(19,042)			8,349	(27,391)				0001
Purchased Call/MSD/MSD213PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	10/27/2023	Exercise		516,337	179.61			6,296	(16,517)			6,296	(22,813)				0001
Purchased Call/MSD/MSD213PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	10/31/2023	Expire		731,241	180.63				(32,614)				(32,614)				0001
Purchased Call/MSD/MSD2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2023	11/09/2023	Exercise		273,844	180.71			2,228	(10,728)			2,228	(12,956)				0001
Purchased Call/MSD/MSD2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	11/17/2023	Exercise		330,623	181.94			1,563	(14,107)			1,563	(15,669)				0001

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Purchased Call/MSD/MSD213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	10/05/2023	Exercise		612,880	183.02			7,525	(23,598)			7,525		(31,123)				0001
Purchased Call/MSD/MSD213RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2022	12/07/2023	12/11/2023	Exercise		457,187	181.87			7,365	(15,972)			7,365		(23,338)				0001
Purchased Call/MSD/MSD213RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	12/18/2023	Exercise		321,278	182.48			8,609	(7,944)			8,609		(16,554)				0001
Purchased Call/MSD/MSD213SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	12/21/2023	Exercise		284,129	181.33			9,778	(5,183)			9,778		(14,961)				0001
Purchased Call/MSD/MSD213SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise		274,508	181.41			7,490	(7,005)			7,490		(14,495)				0001
Purchased Call/MSD/MSD213SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	12/26/2023	Exercise		188,706	182.07			4,933	(5,022)			4,933		(9,956)				0001
Purchased Call/SPX/SPXE00FS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2022	09/01/2023	09/06/2023	Expire		3,204,000	100				(20,113)					(20,113)				0001
Purchased Call/SPX/SPXE00FSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/01/2023	09/06/2023	Expire		1,902,000	100				(26,135)					(26,135)				0001
Purchased Call/SPX/SPXE00FSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/05/2023	09/07/2023	Expire		4,075,000	100				(26,064)					(26,064)				0001
Purchased Call/SPX/SPXE00GS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/06/2022	09/06/2023	09/08/2023	Exercise		1,897,000	100			64,423	41,613			64,423		(22,810)				0001
Purchased Call/SPX/SPXE00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2023	09/15/2023	Exercise		2,339,000	3932.69			108,764	65,879			108,764		(42,885)				0001
Purchased Call/SPX/SPXE00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2022	09/22/2023	09/26/2023	Exercise		1,905,301	3758			144,494	93,352			144,494		(51,142)				0001
Purchased Call/SPX/SPXE00KSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise		3,036,000	3719.04			132,066	78,095			132,066		(53,971)				0001
Purchased Call/SPX/SPXE00KSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		2,104,000	3640.47			47,340	27,597			47,340		(19,743)				0001
Purchased Call/NFC/NFC1614ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/12/2022	08/14/2023	08/16/2023	Exercise		5,386,986	243.52			180,415	89,554			180,415		(90,861)				0001
Purchased Call/SPX/SPXE00KSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		2,100,000	3640.47			56,700	33,211			56,700		(23,489)				0001
Purchased Call/SPX/SPXE00LSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	10/04/2023	Exercise		2,810,000	3585.62			112,400	65,737			112,400		(46,663)				0001
Purchased Call/SPX/SPXE00ISB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/16/2022	09/15/2023	09/19/2023	Exercise		1,772,000	3873.33			70,880	44,188			70,880		(26,692)				0001
Purchased Call/SPX/SPXE00LSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise		1,450,000	3678.43			30,450	17,598			30,450		(12,852)				0001
Purchased Call/SPX/SPXE00LSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise		5,771,000	3678.43			115,420	66,017			115,420		(49,403)				0001
Purchased Call/SPX/SPXE00MSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	10/06/2023	Exercise		3,532,000	3790.93			157,174	91,111			157,174		(66,063)				0001
Purchased Call/SPX/SPXE00MSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023	10/06/2023	Exercise		3,387,000	3790.93			162,576	94,590			162,576		(67,986)				0001
Purchased Call/SPX/SPXE000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise		3,096,000	3577.03			139,320	80,702			139,320		(58,618)				0001
Purchased Call/SPX/SPXE000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023	10/17/2023	Exercise		4,031,000	3669.91			80,620	44,977			80,620		(35,643)				0001
Purchased Call/SPX/SPXE000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023	10/17/2023	Exercise		7,870,000	3669.91			314,800	179,974			314,800		(134,826)				0001
Purchased Call/SPX/SPXE00PS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/14/2022	10/03/2023	10/05/2023	Exercise		1,600,117	3678			124,411	77,699			124,411		(46,712)				0001
Purchased Call/SPX/SPXE000ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/14/2022	10/13/2023	10/17/2023	Expire		1,618,000	100				(17,292)					(17,292)				0001
Purchased Call/SPX/SPXE000SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/14/2022	10/13/2023	10/17/2023	Expire		1,824,000	100				(18,483)					(18,483)				0001
Purchased Call/SPX/SPXE000SII	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/14/2022	10/16/2023	10/18/2023	Expire		3,660,000	100				(24,392)					(24,392)				0001
Purchased Call/NFC/NFC1618SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2022	10/27/2023	01/30/2023	Exercise		9,303,177	218.87			569,719	277,800			569,719		(291,919)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE00QS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2022	10/20/2023	10/24/2023	Exercise		4,031,000	3665.78			181,395	102,490			181,395		(78,905)				0001
Purchased Call/NFC/NFC1615S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/18/2022	08/18/2023	07/25/2023	Exercise		6,525,032	242.99			61,615	(60,387)			61,615		(122,003)				0001
Purchased Call/SPX/SPXE00RS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/25/2022	10/25/2023	10/27/2023	Exercise		2,083,000	3859.11			95,818	53,382			95,818		(42,436)				0001
Purchased Call/SPX/SPXE00PSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/19/2022	10/19/2023	10/23/2023	Exercise		1,230,000	3695.16			24,600	13,852			24,600		(10,748)				0001
Purchased Call/SPX/SPXE00QSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/21/2022	10/20/2023	10/24/2023	Exercise		2,021,000	3752.75			80,840	47,235			80,840		(33,605)				0001
Purchased Call/SPX/SPXE00RSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/28/2022	10/30/2023	11/01/2023	Expire		1,831,000	100			(19,803)				(19,803)		(19,803)				0001
Purchased Call/NFC/NFC061CSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	01/10/2023	Expire		1,069,336	252.57			(383)				(383)		(383)				0001
Purchased Call/SPX/SPXE00SSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise		3,023,000	3828.11			89,179	46,444			89,179		(42,734)				0001
Purchased Call/SPX/SPXE00SSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2022	11/06/2023	11/08/2023	Exercise		2,258,559	3771			123,394	65,754			123,394		(57,640)				0001
Purchased Call/SPX/SPXE00SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	11/07/2022	10/27/2023	10/31/2023	Exercise		1,912,527	3609			76,319	40,475			76,319		(35,845)				0001
Purchased Call/SPX/SPXE00TS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/09/2022	11/09/2023	11/13/2023	Exercise		7,366,000	3748.57			147,320	75,182			147,320		(72,138)				0001
Purchased Call/SPX/SPXE00TS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/09/2022	11/02/2023	11/06/2023	Exercise		1,543,766	3756			102,750	55,406			102,750		(47,344)				0001
Purchased Call/SPX/SPXE00TSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/16/2022	11/14/2023	11/16/2023	Exercise		3,181,611	3957			356,172	196,071			356,172		(160,101)				0001
Purchased Call/SPX/SPXE00TSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/16/2022	11/15/2023	11/17/2023	Exercise		1,556,914	3992			131,430	71,232			131,430		(60,198)				0001
Purchased Call/SPX/SPXE00IISL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/09/2022	12/08/2023	12/12/2023	Exercise		2,290,000	100			60,385	19,605			60,385		(40,780)				0001
Purchased Call/SPX/SPXE00XSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/16/2022	12/18/2023	12/20/2023	Exercise		1,841,000	100			12,331	(13,659)			12,331		(25,990)				0001
Purchased Call/SPX/SPXE00VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/05/2022	12/05/2023	12/07/2023	Exercise		2,655,000	3998.84			69,030	30,959			69,030		(38,071)				0001
Purchased Call/SPX/SPXE00IIS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/07/2022	12/05/2023	12/07/2023	Exercise		2,255,346	3999			256,056	139,829			256,056		(116,227)				0001
Purchased Call/NFC/NFC061CSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2021	01/20/2023	01/24/2023	Expire		1,104,477	259.13			(1,451)				(1,451)		(1,451)				0001
Purchased Call/NFC/NFC061DS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2021	01/24/2023	01/26/2023	Expire		665,812	260.03			(1,043)				(1,043)		(1,043)				0001
Purchased Call/SPX/SPXE00YSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/19/2022	12/19/2023	12/21/2023	Exercise		2,350,000	100			2,157	(33,164)			2,157		(35,321)				0001
Purchased Call/SPX/SPXE00YSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/22/2022	12/22/2023	12/27/2023	Exercise		1,446,000	100			66,532	33,593			66,532		(32,939)				0001
Purchased Call/SPX/SPXE00ZST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise		9,461,000	3829.25			189,220	81,318			189,220		(107,902)				0001
Purchased Call/SPX/SPXE13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023	07/19/2023	Exercise		2,437,000	4327.16			110,176	82,903			110,176		(27,273)				0001
Purchased Call/SPX/SPXE132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023	04/20/2023	Expire		1,551,000	4646.29			(10,874)				(10,874)		(10,874)				0001
Purchased Call/SPX/SPXE00ZSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise		2,276,000	3829.25			56,900	24,396			56,900		(32,504)				0001
Purchased Call/SPX/SPXE138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	05/18/2023	Expire		2,291,000	4615.44			(21,200)				(21,200)		(21,200)				0001
Purchased Call/SPX/SPXE13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2021	06/02/2023	06/06/2023	Expire		2,017,980	4828			(15,194)				(15,194)		(15,194)				0001
Purchased Call/SPX/SPXE13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2021	06/08/2023	06/12/2023	Exercise		2,522,629	4199			46,503	(9,206)			46,503		(55,709)				0001
Purchased Call/SPX/SPXE13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2021	06/29/2023	07/03/2023	Exercise		1,619,548	4263			45,999	5,917			45,999		(40,083)				0001

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Purchased Call/SPX/SPXE13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/04/2021	08/02/2023	08/04/2023	Expire		1,400,935	4777				(23,460)					(23,460)				0001
Purchased Call/NFC/NFC061ESH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2021	02/21/2023	02/23/2023	Expire		787,368	260.56				(2,180)					(2,180)				0001
Purchased Call/SPX/SPXE13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/10/2021	09/12/2023	09/14/2023	Exercise		1,627,000	4447.88			11,179	(49,334)			11,179		(60,513)				0001
Purchased Call/NFC/NFC061ESN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	02/28/2023	Expire		1,502,414	250.73				(6,028)					(6,028)				0001
Purchased Call/NFC/NFC061ESQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/02/2021	03/01/2023	03/03/2023	Expire		3,190,921	253.99				(11,816)					(11,816)				0001
Purchased Call/NFC/NFC16188SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023	01/31/2023	Exercise		9,499,612	215.58			1,024,380	720,623			1,024,380		(303,757)				0001
Purchased Call/NFC/NFC061ESW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	03/06/2023	Expire		1,559,340	252.07				(5,520)					(5,520)				0001
Purchased Call/NFC/NFC061FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/12/2021	03/10/2023	03/14/2023	Expire		1,325,275	249.73				(6,117)					(6,117)				0001
Purchased Call/NFC/NFC061GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/29/2021	03/29/2023	03/31/2023	Expire		3,356,997	249.14				(20,248)					(20,248)				0001
Purchased Call/NFC/NFC061HS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/20/2021	04/18/2023	04/20/2023	Expire		468,615	260.32				(3,202)					(3,202)				0001
Purchased Call/NFC/NFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	05/01/2023	Expire		1,574,008	259.24				(12,534)					(12,534)				0001
Purchased Call/SPX/SPXF00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/16/2023	03/24/2023	03/20/2023	Expire		12,270,000	4250			14,340	(14,340)					(14,340)				0001
Purchased Call/SPX/SPXF00DSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	03/20/2023	03/22/2023	Expire		15,800,000	3875			3,840	(3,840)					(3,840)				0001
Purchased Call/SPX/SPXF00DSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/28/2023	04/25/2023	03/30/2023	Exercise		7,960,000	4000			71,950	71,630	(320)		71,630		(71,950)				0001
Purchased Call/NFC/NFC061HST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/04/2021	05/02/2023	05/04/2023	Expire		491,106	257.37				(3,244)					(3,244)				0001
Purchased Call/NFC/NFC0611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2021	05/19/2023	05/23/2023	Expire		1,188,556	246.78				(12,157)					(12,157)				0001
Purchased Call/NFC/NFC0611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/27/2021	05/26/2023	05/31/2023	Expire		746,540	252.08				(7,288)					(7,288)				0001
Purchased Call/NFC/NFC16195B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	01/06/2023	Exercise		10,559,555	214.03			1,307,425	902,965			1,307,425		(404,460)				0001
Purchased Call/NFC/NFC0611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2021	05/31/2023	06/02/2023	Expire		1,344,087	251.73				(13,803)					(13,803)				0001
Purchased Call/NFC/NFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2021	05/30/2023	06/01/2023	Expire		287,594	251.73				(2,859)					(2,859)				0001
Purchased Call/SPX/SPXF00NS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/01/2023	11/27/2023	06/05/2023	Expire		33,440,000	4000			77,640	(77,640)					(77,640)				0001
Purchased Call/NFC/NFC061KSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023	06/27/2023	Expire		2,265,817	261.19				(28,884)					(28,884)				0001
Purchased Call/NFC/NFC061KST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/07/2021	07/06/2023	07/10/2023	Expire		2,743,412	266.81				(34,099)					(34,099)				0001
Purchased Call/NFC/NFC1615SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	02/07/2023	Exercise		6,161,076	229.8			645,801	501,988			645,801		(143,812)				0001
Purchased Call/NFC/NFC061KSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/08/2021	07/07/2023	07/11/2023	Expire		1,027,905	266.98				(12,741)					(12,741)				0001
Purchased Call/NFC/NFC061LS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/13/2021	07/11/2023	07/13/2023	Expire		1,710,153	266.78				(22,133)					(22,133)				0001
Purchased Call/NFC/NFC061LSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/20/2021	07/14/2023	07/18/2023	Expire		1,174,795	265.23				(15,782)					(15,782)				0001
Purchased Call/NFC/NFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/27/2021	07/26/2023	07/28/2023	Expire		3,384,815	270.45				(40,928)					(40,928)				0001
Purchased Call/NFC/NFC061LSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/28/2021	07/27/2023	07/31/2023	Expire		1,522,063	264.67				(22,733)					(22,733)				0001
Purchased Call/NFC/NFC061LSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023	08/01/2023	Expire		1,895,789	265.75				(27,474)					(27,474)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF130SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2023	09/28/2023	Expire		2,286,000	4429.64				(92,655)					(92,655)				0001
Purchased Call/SPX/SPXF134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	10/12/2023	Expire		2,098,000	4361.48				(91,553)					(91,553)				0001
Purchased Call/SPX/SPXF134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	10/16/2023	Expire		2,103,000	5010.21				(33,636)					(33,636)				0001
Purchased Call/SPX/SPXF135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2021	10/12/2023	10/16/2023	Exercise		1,642,227	4300			23,856	(50,945)			23,856		(74,802)				0001
Purchased Call/SPX/SPXF130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	01/06/2023	Expire		2,755,000	4793.54				(394)					(394)				0001
Purchased Call/SPX/SPXF130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2022	01/04/2023	01/06/2023	Expire		1,443,309	4795				(269)					(269)				0001
Purchased Call/SPX/SPXF138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2021	10/26/2023	10/30/2023	Expire		3,181,274	4543				(146,114)					(146,114)				0001
Purchased Call/SPX/SPXF13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2021	11/10/2023	11/14/2023	Expire		1,499,512	5550				(21,350)					(21,350)				0001
Purchased Call/SPX/SPXF13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	01/19/2023	Expire		1,348,000	4895.99				(826)					(826)				0001
Purchased Call/SPX/SPXF13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	12/04/2023	Expire		1,521,000	5270.77				(31,308)					(31,308)				0001
Purchased Call/SPX/SPXF13ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023	12/11/2023	Expire		2,115,000	5584.73				(33,090)					(33,090)				0001
Purchased Call/SPX/SPXF13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2023	12/12/2023	Expire		1,602,000	4667.83				(86,220)					(86,220)				0001
Purchased Call/SPX/SPXF13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/10/2021	12/06/2023	12/08/2023	Exercise		1,933,638	4537			5,220	(119,325)			5,220		(124,545)				0001
Purchased Call/SPX/SPXF13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2022	01/11/2023	01/13/2023	Expire		1,965,710	4703				(1,346)					(1,346)				0001
Purchased Call/SPX/SPXF13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		5,070,000	4662.85				(3,593)					(3,593)				0001
Purchased Call/SPX/SPXF13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		3,855,000	4662.85				(3,183)					(3,183)				0001
Purchased Call/SPX/SPXF13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/18/2023	01/20/2023	Expire		1,666,002	252				(1,818)					(1,818)				0001
Purchased Call/SPX/SPXF13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2023	01/30/2023	Expire		1,467,526	256				(1,588)					(1,588)				0001
Purchased Call/SPX/SPXF13TSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		1,723,000	100				(2,264)					(2,264)				0001
Purchased Call/SPX/SPXF13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		1,961,000	100				(2,577)					(2,577)				0001
Purchased Call/SPX/SPXF13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	01/25/2023	Expire		1,926,000	4397.94				(2,194)					(2,194)				0001
Purchased Call/NFC/NFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/09/2021	08/09/2023	08/11/2023	Expire		2,543,610	268.78				(35,586)					(35,586)				0001
Purchased Call/SPX/SPXF13IISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Exercise		2,074,000	250.51			3,312	(2,677)			3,312		(5,989)				0001
Purchased Call/SPX/SPXF13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2023	01/27/2023	Expire		2,595,000	4574.27				(3,037)					(3,037)				0001
Purchased Call/SPX/SPXF13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,044,200	258				(3,168)					(3,168)				0001
Purchased Call/NFC/NFC1615SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2023	03/15/2023	Exercise		3,588,966	228.07			406,780	325,609			406,780		(81,171)				0001
Purchased Call/SPX/SPXF13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	02/10/2023	Expire		1,008,000	105				(1,541)					(1,541)				0001
Purchased Call/SPX/SPXF132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/16/2022	02/16/2023	02/21/2023	Expire		4,659,000	4475.01				(13,697)					(13,697)				0001
Purchased Call/NFC/NFC061NSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023	09/06/2023	Expire		1,990,819	275.72				(31,885)					(31,885)				0001
Purchased Call/NFC/NFC061OS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/14/2021	09/12/2023	09/14/2023	Expire		1,163,299	270.68				(20,442)					(20,442)				0001

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Purchased Call/SPX/SPXG008S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	10/06/2023	09/19/2023	Exercise		13,440,000	4450			34,740	150,004	115,264		150,004		(34,740)				0001
Purchased Call/SPX/SPXG008S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	10/09/2023	09/19/2023	Exercise		8,960,000	4450			23,510	100,003	76,493		100,003		(23,510)				0001
Purchased Call/SPX/SPXG008SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	09/22/2023	09/19/2023	Exercise		22,325,000	4375			18,575	137,347	118,772		137,347		(18,575)				0001
Purchased Call/NFC/NFC1616S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/06/2022	09/06/2023	01/18/2023	Exercise		6,123,371	227.23				648,826	496,389		648,826		(152,438)				0001
Purchased Call/NFC/NFC1619SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/21/2022	11/21/2023	01/26/2023	Exercise		10,571,062	218.62			10,676	1,296,462	911,816		1,296,462		(384,646)				0001
Purchased Call/NFC/NFC061DSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	02/11/2021	02/10/2023	02/14/2023	Expire		1,011,471	262.43				(2,893)			(2,893)		(2,893)				0001
Purchased Call/NFC/NFC0610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/21/2021	09/21/2023	09/25/2023	Expire		2,056,831	263.71				(39,951)			(39,951)		(39,951)				0001
Purchased Call/SPX/SPXG00HSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2023	10/27/2023	10/26/2023	Expire		4,250,000	4275			11,775						(11,775)				0001
Purchased Call/NFC/NFC1616S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/09/2022	09/08/2023	01/05/2023	Exercise		8,600,019	232.76				601,974	384,423		601,974		(217,552)				0001
Purchased Call/NFC/NFC0610SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/28/2021	09/26/2023	09/28/2023	Expire		1,232,245	266.64				(18,618)			(18,618)		(18,618)				0001
Purchased Call/NFC/NFC161AS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/25/2022	11/27/2023	11/02/2023	Exercise		7,292,564	220.8				884,016	639,138		884,016		(244,878)				0001
Purchased Call/NFC/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/12/2021	10/12/2023	10/16/2023	Expire		1,666,940	258.53					(36,954)				(36,954)				0001
Purchased Call/SPX/SPXG130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		1,676,000	254.06					(4,366)				(4,366)				0001
Purchased Call/SPX/SPXG130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		1,494,000	257.41					(2,856)				(2,856)				0001
Purchased Call/SPX/SPXG131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/18/2022	02/13/2023	02/15/2023	Exercise		2,556,666	249				22,652	13,452		22,652		(9,200)				0001
Purchased Call/SPX/SPXG131SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/25/2022	02/23/2023	02/27/2023	Expire		1,483,525	253					(5,044)				(5,044)				0001
Purchased Call/NFC/NFC061PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/12/2021	10/10/2023	08/07/2023	Exercise		2,046,026	260.83				447	(38,665)		447		(39,112)				0001
Purchased Call/SPX/SPXG130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/17/2022	02/16/2023	02/21/2023	Expire		2,698,431	4475					(7,494)				(7,494)				0001
Purchased Call/SPX/SPXG130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		2,452,000	4348.87					(8,828)				(8,828)				0001
Purchased Call/NFC/NFC161ASD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	11/30/2022	11/30/2023	02/10/2023	Exercise		8,038,665	224.45			5,934	798,037	539,616		798,037		(258,422)				0001
Purchased Call/SPX/SPXG130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/18/2022	02/21/2023	02/23/2023	Expire		5,813,000	4348.87					(18,948)				(18,948)				0001
Purchased Call/SPX/SPXG130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	02/18/2022	02/16/2023	02/21/2023	Expire		2,500,114	4472					(6,490)				(6,490)				0001
Purchased Call/SPX/SPXG132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	03/01/2022	02/27/2023	03/01/2023	Expire		2,809,898	4384					(8,613)				(8,613)				0001
Purchased Call/SPX/SPXG132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	03/02/2022	03/02/2023	03/06/2023	Expire		1,262,000	100					(5,236)				(5,236)				0001
Purchased Call/SPX/SPXG132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	03/04/2022	03/06/2023	03/08/2023	Expire		1,229,000	100					(5,460)				(5,460)				0001
Purchased Call/SPX/SPXG133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	03/04/2022	03/06/2023	03/08/2023	Expire		3,068,000	4328.87					(6,437)				(6,437)				0001
Purchased Call/NFC/NFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	10/21/2021	10/20/2023	10/24/2023	Expire		2,563,036	270.39					(53,607)				(53,607)				0001
Purchased Call/SPX/SPXG134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	03/10/2022	03/08/2023	03/10/2023	Expire		1,180,000	105					(3,796)				(3,796)				0001
Purchased Call/NFC/NFC1616SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZ0031MB27	09/15/2022	09/15/2023	01/24/2023	Exercise		8,321,265	225.74				759,127	562,561		759,127		(196,567)				0001
Purchased Call/SPX/SPXG134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPR08K5P83	03/11/2022	03/13/2023	03/15/2023	Expire		2,718,000	4204.31					(18,128)				(18,128)				0001

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Purchased Call/SPX/SPXG135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/16/2022	03/16/2023	03/20/2023	Expire		5,676,000	4357.86				(13,885)					(13,885)				0001
Purchased Call/NFC/NFC0610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023	10/25/2023	Expire		597,618	269.21				(12,252)					(12,252)				0001
Purchased Call/SPX/SPXG136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/23/2022	03/23/2023	03/27/2023	Expire		6,502,000	4456.24				(17,700)					(17,700)				0001
Purchased Call/NFC/NFC0610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/29/2021	10/30/2023	11/01/2023	Expire		173,612	274.52				(3,469)					(3,469)				0001
Purchased Call/NFC/NFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/23/2021	11/21/2023	11/24/2023	Expire		1,710,975	281.29				(33,920)					(33,920)				0001
Purchased Call/SPX/SPXG136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/24/2022	03/24/2023	03/28/2023	Expire		1,885,000	4520.16				(6,337)					(6,337)				0001
Purchased Call/SPX/SPXG136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/24/2022	03/24/2023	03/28/2023	Expire		1,764,000	4520.16				(11,099)					(11,099)				0001
Purchased Call/SPX/SPXG137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		713,000	14754.31				(3,540)					(3,540)				0001
Purchased Call/SPX/SPXG137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		3,382,000	4631.6				(9,970)					(9,970)				0001
Purchased Call/SPX/SPXG138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		2,241,000	4631.6				(14,663)					(14,663)				0001
Purchased Call/SPX/SPXG138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/31/2022	03/31/2023	04/04/2023	Expire		2,370,000	100				(11,511)					(11,511)				0001
Purchased Call/SPX/SPXG138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/31/2022	03/24/2023	03/28/2023	Expire		1,504,304	265				(3,470)					(3,470)				0001
Purchased Call/SPX/SPXG139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/01/2022	03/31/2023	04/04/2023	Expire		1,854,000	100				(8,892)					(8,892)				0001
Purchased Call/SPX/SPXG139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/01/2022	04/03/2023	04/05/2023	Expire		2,730,000	100				(13,976)					(13,976)				0001
Purchased Call/SPX/SPXG139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/01/2022	03/30/2023	04/03/2023	Expire		2,036,056	4606				(11,794)					(11,794)				0001
Purchased Call/NFC/NFC161ASZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023	01/06/2023	Exercise		11,035,202	222.2			1,480,844	1,060,114			1,480,844		(420,729)				0001
Purchased Call/SPX/SPXG139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		8,171,000	4582.64				(25,749)					(25,749)				0001
Purchased Call/SPX/SPXG139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		2,735,000	4582.64				(10,300)					(10,300)				0001
Purchased Call/NFC/NFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/07/2021	12/07/2023	12/11/2023	Expire		3,172,742	279.55				(72,710)					(72,710)				0001
Purchased Call/SPX/SPXG13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		7,777,000	4582.64				(47,420)					(47,420)				0001
Purchased Call/SPX/SPXG13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/04/2022	03/31/2023	04/04/2023	Expire		2,139,218	4532				(13,739)					(13,739)				0001
Purchased Call/NFC/NFC1616SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	01/18/2023	Exercise		7,958,971	225.34			743,730	527,509			743,730		(216,221)				0001
Purchased Call/SPX/SPXG13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/08/2022	04/06/2023	04/10/2023	Expire		1,388,000	100				(9,182)					(9,182)				0001
Purchased Call/SPX/SPXG13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/14/2022	04/14/2023	04/18/2023	Expire		2,628,000	4392.59				(8,923)					(8,923)				0001
Purchased Call/NFC/NFC061SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/07/2021	12/04/2023	12/06/2023	Expire		602,130	274.34				(16,099)					(16,099)				0001
Purchased Call/NFC/NFC061SSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/07/2021	12/05/2023	12/07/2023	Expire		2,182,482	274.34				(58,263)					(58,263)				0001
Purchased Call/SPX/SPXG13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/22/2022	04/21/2023	04/25/2023	Expire		1,814,178	4393				(16,553)					(16,553)				0001
Purchased Call/SPX/SPXG13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/25/2022	04/14/2023	04/18/2023	Expire		1,640,770	4399				(34,853)					(34,853)				0001
Purchased Call/NFC/NFC061SSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/07/2021	11/24/2023	11/28/2023	Expire		454,173	276.95				(11,002)					(11,002)				0001
Purchased Call/NFC/NFC061SSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023	12/13/2023	Expire		187,970	279.75				(4,376)					(4,376)				0001

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Purchased Call/SPX/SPXG13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2022	04/24/2023	04/26/2023	Expire		2,037,639	4272				(17,870)					(17,870)				0001
Purchased Call/NFC/NFC0615SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2021	12/15/2023	12/19/2023	Expire		2,306,333	280.26				(48,694)					(48,694)				0001
Purchased Call/SPX/SPXG13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2023	05/25/2023	Expire		2,374,000	3973.75				(10,494)					(10,494)				0001
Purchased Call/SPX/SPXG13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023	05/10/2023	Exercise		1,628,719	4123			5,972	(4,871)			5,972		(10,843)				0001
Purchased Call/NFC/NFC0611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023	01/03/2024	Expire		66,653	278.91				(1,643)					(1,643)				0001
Purchased Call/SPX/SPXG13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/23/2023	Exercise		2,378,000	3901.36			53,505	41,837			53,505		(11,668)				0001
Purchased Call/SPX/SPXG13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2023	05/24/2023	Exercise		5,004,000	3901.36			102,582	79,841			102,582		(22,741)				0001
Purchased Call/SPX/SPXG13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	05/26/2023	Exercise		1,823,000	3941.48			43,752	33,985			43,752		(9,767)				0001
Purchased Call/SPX/SPXG13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2022	05/19/2023	05/23/2023	Exercise		1,668,205	3907			60,634	47,343			60,634		(13,291)				0001
Purchased Call/NFC/NFC1615BS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/16/2022	12/18/2023	01/06/2023	Exercise		8,116,167	221.23			5,014	1,272,117	989,016		1,272,117		(283,100)				0001
Purchased Call/SPX/SPXG13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023	05/31/2023	Exercise		2,541,000	4057.84			71,148	54,977			71,148		(16,171)				0001
Purchased Call/SPX/SPXG130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/13/2023	06/15/2023	Exercise		1,918,897	256			30,317	20,735			30,317		(9,582)				0001
Purchased Call/SPX/SPXG13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	06/06/2023	Exercise		2,045,000	4176.82			51,678	29,635			51,678		(22,043)				0001
Purchased Call/SPX/SPXG13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		3,354,000	4160.68			86,126	56,533			86,126		(29,593)				0001
Purchased Call/SPX/SPXG130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	06/23/2023	Exercise		1,084,000	3764.79			21,680	16,114			21,680		(5,566)				0001
Purchased Call/SPX/SPXG13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	06/30/2023	Expire		1,973,000	100				(21,671)					(21,671)				0001
Purchased Call/SPX/SPXG130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		16,405,000	3900.86			656,200	496,798			656,200		(159,402)				0001
Purchased Call/SPX/SPXG13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	06/15/2023	Exercise		5,691,000	3749.63			113,820	84,943			113,820		(28,877)				0001
Purchased Call/SPX/SPXG13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/13/2022	06/02/2023	06/06/2023	Exercise		2,038,704	4127			76,753	21,962			72,314		(37,025)	(8,058)			0001
Purchased Call/SPX/SPXG13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	06/21/2023	Exercise		6,528,000	3666.77			261,120	195,198			261,120		(65,922)				0001
Purchased Call/SPX/SPXG130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		4,798,000	3674.84			107,955	79,779			107,955		(28,176)				0001
Purchased Call/SPX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		1,868,000	3674.84			42,030	30,920			42,030		(11,110)				0001
Purchased Call/NFC/NFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2023	01/13/2023	Expire		4,659,323	269.67				(4,993)					(4,993)				0001
Purchased Call/SPX/SPXG130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/12/2023	06/14/2023	Exercise		1,841,206	3901			68,439	53,896			68,439		(14,543)				0001
Purchased Call/SPX/SPXG13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	06/28/2023	Exercise		8,573,000	3911.74			171,460	124,075			171,460		(47,385)				0001
Purchased Call/SPX/SPXG13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	06/28/2023	Exercise		2,942,000	3911.74			148,571	109,487			148,571		(39,084)				0001
Purchased Call/SPX/SPXG13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/12/2023	06/14/2023	Exercise		2,001,141	3901			149,795	114,091			149,795		(35,705)				0001
Purchased Call/SPX/SPXG13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	07/05/2023	Exercise		5,213,000	3785.38			208,520	150,916			208,520		(57,604)				0001
Purchased Call/SPX/SPXG13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	07/05/2023	Exercise		2,131,000	3825.33			59,668	42,786			59,668		(16,882)				0001
Purchased Call/SPX/SPXG13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	07/05/2023	Exercise		12,130,000	3825.33			485,200	350,182			485,200		(135,018)				0001

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Purchased Call/SPX/SPXG13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	07/05/2023	Exercise		2,283,000	3825.33			99,311	71,838			99,311		(27,472)				0001
Purchased Call/NFC/NFC1615BSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023	02/06/2023	Exercise		9,702,682	221.23		2,521	1,494,902	1,144,296			1,494,902		(350,606)				0001
Purchased Call/SPX/SPXG13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/10/2023	Exercise		6,865,000	3845.08			130,435	92,093			130,435		(38,342)				0001
Purchased Call/SPX/SPXG13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Expire		1,787,000	100				(17,959)					(17,959)				0001
Purchased Call/SPX/SPXG13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023	07/19/2023	Expire		1,709,000	100				(18,457)					(18,457)				0001
Purchased Call/SPX/SPXG13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2022	07/07/2023	07/11/2023	Exercise		2,378,000	3902.62			65,395	46,055			65,395		(19,340)				0001
Purchased Call/SPX/SPXG13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Exercise		7,093,000	3899.38			141,860	99,121			141,860		(42,739)				0001
Purchased Call/SPX/SPXG13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Exercise		3,691,000	3899.38			83,048	58,123			83,048		(24,925)				0001
Purchased Call/SPX/SPXG13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Exercise		11,835,000	3899.38			473,400	335,693			473,400		(137,707)				0001
Purchased Call/SPX/SPXG13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023	07/26/2023	Expire		1,485,000	100				(16,858)					(16,858)				0001
Purchased Call/SPX/SPXG13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Expire		1,259,000	100				(13,794)					(13,794)				0001
Purchased Call/SPX/SPXG13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023	07/17/2023	Exercise		2,538,000	3801.78			83,754	58,385			83,754		(25,369)				0001
Purchased Call/SPX/SPXG13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	07/18/2023	Exercise		2,861,000	3790.38			131,606	92,246			131,606		(39,360)				0001
Purchased Call/SPX/SPXG13WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	07/21/2023	Exercise		6,155,000	3936.69			123,100	83,959			123,100		(39,141)				0001
Purchased Call/SPX/SPXG13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		3,837,000	3998.95			182,258	125,857			182,258		(56,401)				0001
Purchased Call/SPX/SPXG13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Expire		1,478,000	100				(17,605)					(17,605)				0001
Purchased Call/SPX/SPXH130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Expire		3,139,000	100				(32,424)					(32,424)				0001
Purchased Call/SPX/SPXG13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Exercise		3,604,000	3966.84			88,298	59,397			88,298		(28,902)				0001
Purchased Call/SPX/SPXG13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Exercise		2,964,000	3966.84			99,294	67,323			99,294		(31,971)				0001
Purchased Call/SPX/SPXG13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023	08/01/2023	Exercise		1,544,000	4072.43			37,828	25,106			37,828		(12,722)				0001
Purchased Call/SPX/SPXG13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/28/2022	07/21/2023	07/25/2023	Exercise		2,087,452	3999			143,550	97,186			143,550		(46,364)				0001
Purchased Call/SPX/SPXG13ZSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise		1,997,000	4130.29			47,928	31,677			47,928		(16,251)				0001
Purchased Call/SPX/SPXH131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Expire		1,830,000	100				(14,973)					(14,973)				0001
Purchased Call/SPX/SPXH132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Expire		1,838,000	100				(23,469)					(23,469)				0001
Purchased Call/SPX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise		3,048,000	4091.19			106,680	70,731			106,680		(35,949)				0001
Purchased Call/SPX/SPXH130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023	08/08/2023	Exercise		5,018,000	4151.94			100,360	65,095			100,360		(35,265)				0001
Purchased Call/SPX/SPXH130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		2,042,000	4145.19			74,533	49,045			74,533		(25,488)				0001
Purchased Call/SPX/SPXH130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		15,643,000	4145.19			625,720	413,649			625,720		(212,071)				0001
Purchased Call/SPX/SPXH130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise		1,819,000	4145.19			45,475	29,526			45,475		(15,949)				0001
Purchased Call/NFC/NFC1617S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2022	09/29/2023	01/25/2023	Exercise		7,054,094	218.93			643,847	446,912			643,847		(196,935)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXH132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Exercise		3,514,000	4210.24			163,401	107,135			163,401		(56,266)				0001
Purchased Call/NFC/NFC161BSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023	01/24/2023	Exercise		10,249,019	218.92		17,647	1,649,605	1,282,848			1,649,605		(366,758)				0001
Purchased Call/SPX/SPXH132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Expire		1,448,000	105				(12,606)					(12,606)				0001
Purchased Call/SPX/SPXH132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023	08/15/2023	Exercise		2,484,000	4207.27			83,214	53,427			83,214		(29,787)				0001
Purchased Call/SPX/SPXH132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Exercise		2,688,000	4280.15			107,520	69,199			107,520		(38,321)				0001
Purchased Call/SPX/SPXH133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Exercise		7,892,000	4305.2			157,840	99,111			157,840		(58,729)				0001
Purchased Call/NFC/NFC061VS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2023	02/08/2023	Expire		2,509,302	259.8				(10,086)					(10,086)				0001
Purchased Call/SPX/SPXH134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise		5,169,000	4283.74			103,736	27,665			103,736		(76,072)				0001
Purchased Call/SPX/SPXH134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise		2,579,000	4228.48			86,138	40,859			86,138		(45,279)				0001
Purchased Call/SPX/SPXH133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Expire		1,530,000	100				(21,527)					(21,527)				0001
Purchased Call/SPX/SPXH135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2023	08/24/2023	Exercise		3,009,000	4137.99			145,937	92,437			145,937		(53,500)				0001
Purchased Call/SPX/SPXH135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023	08/28/2023	Exercise		2,340,000	4140.77			107,640	67,950			107,640		(39,690)				0001
Purchased Call/SPX/SPXH135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2022	08/14/2023	08/16/2023	Exercise		1,431,000	4284			68,711	29,107			68,711		(39,604)				0001
Purchased Call/SPX/SPXH138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/12/2023	Exercise		1,728,000	4006.18			34,560	21,038			34,560		(13,522)				0001
Purchased Call/SPX/SPXH139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	09/18/2023	Exercise		2,139,000	3946.01			42,780	25,885			42,780		(16,895)				0001
Purchased Call/SPX/SPXH135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023	08/30/2023	Exercise		5,928,000	4057.66			118,560	72,114			118,560		(46,446)				0001
Purchased Call/SPX/SPXH136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise		4,489,000	4030.61			112,225	68,893			112,225		(43,332)				0001
Purchased Call/SPX/SPXH136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/30/2022	08/17/2023	08/21/2023	Exercise		3,641,482	4274			82,097	9,301			82,097		(72,796)				0001
Purchased Call/SPX/SPXH137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		10,618,000	3924.26			212,360	129,708			212,360		(82,652)				0001
Purchased Call/SPX/SPXH137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/08/2023	Exercise		3,211,000	3908.19			149,312	92,713			149,312		(56,599)				0001
Purchased Call/SPX/SPXH13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		2,974,000	3873.33			56,506	34,001			56,506		(22,505)				0001
Purchased Call/SPX/SPXH138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023	09/21/2023	Expire		2,515,000	100				(27,305)					(27,305)				0001
Purchased Call/SPX/SPXH138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/12/2023	Exercise		9,839,000	4006.18			196,780	117,741			196,780		(79,039)				0001
Purchased Call/SPX/SPXH138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		11,283,000	4067.36			225,660	133,986			225,660		(91,674)				0001
Purchased Call/SPX/SPXH13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023	09/28/2023	Expire		1,882,000	100				(21,954)					(21,954)				0001
Purchased Call/SPX/SPXH13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2022	08/29/2023	08/31/2023	Exercise		2,065,058	4025			188,271	126,289			188,271		(61,982)				0001
Purchased Call/SPX/SPXH13ASI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		16,490,000	3873.33			659,600	398,261			659,600		(261,339)				0001
Purchased Call/SPX/SPXH13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023	09/20/2023	Exercise		4,072,000	3873.33			81,440	47,899			81,440		(33,541)				0001
Purchased Call/SPX/SPXH138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023	09/21/2023	Exercise		6,134,000	3899.89			122,680	71,960			122,680		(50,720)				0001
Purchased Call/SPX/SPXH13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise		2,667,000	3693.23			100,013	59,527			100,013		(40,485)				0001

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Purchased Call/SPX/SPXH13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023	09/27/2023	Exercise		2,148,000	3693.23			62,292	36,697			62,292		(25,595)				0001
Purchased Call/NFC/NFC061VSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	02/13/2023	Expire		5,380,292	262.75				(18,444)					(18,444)				0001
Purchased Call/SPX/SPXH13F6A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise		1,463,000	100			6,393	(13,571)			6,393		(19,965)				0001
Purchased Call/SPX/SPXH133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023	10/23/2023	Expire		2,116,000	100				(23,070)					(23,070)				0001
Purchased Call/SPX/SPXH133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		2,119,000	3752.75			38,142	21,126			38,142		(17,016)				0001
Purchased Call/SPX/SPXH13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/23/2022	09/06/2023	09/08/2023	Exercise		2,339,474	3893			208,548	146,883			208,548		(61,664)				0001
Purchased Call/SPX/SPXH133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Expire		1,452,000	100				(14,722)					(14,722)				0001
Purchased Call/SPX/SPXH133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Expire		2,839,000	100				(34,541)					(34,541)				0001
Purchased Call/SPX/SPXH13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023	09/28/2023	Exercise		5,423,000	3655.04			216,920	128,837			216,920		(88,083)				0001
Purchased Call/NFC/NFC161BSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023	02/24/2023	Exercise		11,312,200	217.58		16,978	1,982,585	1,557,501			1,982,585		(425,084)				0001
Purchased Call/SPX/SPXH13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/29/2022	09/14/2023	09/18/2023	Exercise		1,728,352	3946			142,790	103,859			142,790		(38,930)				0001
Purchased Call/SPX/SPXH13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	10/12/2023	Exercise		1,999,000	3612.39			95,952	55,420			95,952		(40,532)				0001
Purchased Call/SPX/SPXH13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2022	10/04/2023	10/06/2023	Exercise		1,993,222	3789			154,118	100,729			154,118		(53,389)				0001
Purchased Call/SPX/SPXH133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise		2,417,000	3677.95			60,425	33,678			60,425		(26,747)				0001
Purchased Call/SPX/SPXH131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	11/01/2023	Exercise		1,400,000	3901.06			28,000	15,188			28,000		(12,812)				0001
Purchased Call/SPX/SPXH13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023	11/13/2023	Exercise		1,580,000	3748.57			31,600	16,537			31,600		(15,063)				0001
Purchased Call/SPX/SPXH13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	11/14/2023	Expire		1,926,000	100				(26,960)					(26,960)				0001
Purchased Call/SPX/SPXH13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	11/15/2023	Expire		2,105,000	100				(24,738)					(24,738)				0001
Purchased Call/SPX/SPXH133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		2,322,000	3752.75			55,728	30,679			55,728		(25,049)				0001
Purchased Call/SPX/SPXH131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	10/31/2023	Exercise		770,000	11546.21			30,800	17,434			30,800		(13,366)				0001
Purchased Call/NFC/NFC061VSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2023	02/21/2023	Expire		4,009,712	257.49				(16,533)					(16,533)				0001
Purchased Call/SPX/SPXH131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise		3,156,000	3856.1			94,680	50,277			94,680		(44,403)				0001
Purchased Call/SPX/SPXH13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise		1,929,000	3759.69			84,876	45,653			84,876		(39,223)				0001
Purchased Call/SPX/SPXH13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	11/28/2023	Expire		3,108,000	100				(51,945)					(51,945)				0001
Purchased Call/SPX/SPXH13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Expire		2,009,000	100				(35,249)					(35,249)				0001
Purchased Call/SPX/SPXH13JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023	11/06/2023	Exercise		1,912,390	3757			117,069	65,207			117,069		(51,862)				0001
Purchased Call/SPX/SPXH13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2022	11/02/2023	11/06/2023	Exercise		1,398,605	3760			81,097	42,755			81,097		(38,342)				0001
Purchased Call/NFC/NFC061ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/16/2021	02/10/2023	02/14/2023	Expire		1,299,604	264.62				(3,485)					(3,485)				0001
Purchased Call/SPX/SPXH13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	11/21/2023	Exercise		5,144,000	3965.34			133,744	64,700			133,744		(69,044)				0001
Purchased Call/SPX/SPXH13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/22/2023	Exercise		4,892,000	3965.34			97,840	46,911			97,840		(50,929)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Exercise		4,908,000	4026.12			98,160	44,618			98,160		(53,542)				0001
Purchased Call/SPX/SPXH13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Exercise		3,318,000	4026.12			94,563	43,888			94,563		(50,675)				0001
Purchased Call/SPX/SPXH13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	11/30/2023	Exercise		1,131,000	105			33,930	18,461			33,930		(15,469)				0001
Purchased Call/SPX/SPXH130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	11/30/2023	12/04/2023	Exercise		2,170,619	4080			114,913	54,981			114,913		(59,932)				0001
Purchased Call/SPX/SPXH13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/08/2023	Exercise		1,961,000	100			88,273	56,590			88,273		(31,682)				0001
Purchased Call/NFC/NFC0611IS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2023	02/27/2023	Expire		3,919,646	248.25			(25,423)				(25,423)		(25,423)				0001
Purchased Call/SPX/SPXH13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise		4,174,000	3990.56			83,480	36,272			83,480		(47,208)				0001
Purchased Call/SPX/SPXH13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise		2,073,000	3990.56			70,482	31,472			70,482		(39,010)				0001
Purchased Call/SPX/SPXH130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2023	12/15/2023	Exercise		4,333,183	4020			273,814	141,907			273,814		(131,907)				0001
Purchased Call/SPX/SPXH130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		3,101,000	3852.36			82,177	36,013			82,177		(46,164)				0001
Purchased Call/SPX/SPXH130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		2,439,000	3852.36			91,463	41,008			91,463		(50,455)				0001
Purchased Call/SPX/SPXH13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/14/2023	12/18/2023	Exercise		2,228,349	3993			214,828	122,780			214,828		(92,048)				0001
Purchased Call/SPX/SPXH13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise		2,913,000	3821.62			72,825	31,750			72,825		(41,075)				0001
Purchased Call/SPX/SPXH13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise		4,161,000	3821.62			166,440	74,587			166,440		(91,853)				0001
Purchased Call/NFC/NFC1617SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023	05/12/2023	Exercise		5,188,236	218.13			565,023	411,933			565,023		(153,090)				0001
Purchased Call/SPX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/08/2023	12/12/2023	Exercise		1,975,835	3936			78,812	39,115			78,812		(39,697)				0001
Purchased Call/SPX/SPXH13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	12/27/2023	12/29/2023	Exercise		1,692,529	3829			95,472	43,608			95,472		(51,864)				0001
Purchased Call/NFC/NFC161BSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	02/09/2023	Exercise		9,347,589	218.97	119,429		1,056,391	825,193			1,056,391		(231,198)				0001
Purchased Call/NFC/NFC0611ISK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2022	03/03/2023	03/07/2023	Expire		4,922,396	252.29			(29,070)				(29,070)		(29,070)				0001
Purchased Call/NFC/NFC0611ISV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	03/13/2023	Expire		4,911,371	248.51			(34,868)				(34,868)		(34,868)				0001
Purchased Call/SPX/SPXI13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/14/2023	04/04/2023	Expire		12,900,000	4150	18,450		(18,450)				(18,450)		(18,450)				0001
Purchased Call/SPX/SPXI13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2023	04/26/2023	04/21/2023	Expire		26,400,000	4300	24,210		(24,210)				(24,210)		(24,210)				0001
Purchased Call/NFC/NFC061XS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/14/2022	03/14/2023	03/16/2023	Expire		5,656,611	244.2			(50,525)				(50,525)		(50,525)				0001
Purchased Call/NFC/NFC1618S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	02/17/2023	Exercise		8,964,071	218.08			844,833	562,167			844,833		(282,666)				0001
Purchased Call/NFC/NFC061XSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2023	03/30/2023	Expire		7,071,241	259.01			(64,296)				(64,296)		(64,296)				0001
Purchased Call/NFC/NFC1618SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	04/10/2023	Exercise		6,066,717	219.63			468,158	272,358			468,158		(195,799)				0001
Purchased Call/SPX/SPXI13IISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	07/14/2023	06/22/2023	Exercise		7,056,000	4450	21,584		44,337	22,753			44,337		(21,584)				0001
Purchased Call/SPX/SPXJ136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2023	08/11/2023	08/03/2023	Exercise		9,140,000	4550	26,030		85,952	59,922			85,952		(26,030)				0001
Purchased Call/SPX/SPXJ136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/01/2023	08/11/2023	08/03/2023	Expire		45,700,000	4230	8,300		(8,300)				(8,300)		(8,300)				0001
Purchased Call/SPX/SPXJ134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	09/14/2023	07/27/2023	Expire		4,540,000	4000	4,245		(4,245)				(4,245)		(4,245)				0001

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Purchased Call/NFC/NFC0611YS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/01/2022	03/31/2023	04/04/2023	Expire		4,227,491	257.84				(40,589)					(40,589)				0001
Purchased Call/SPX/SPXJ134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/25/2023	09/20/2023	07/27/2023	Expire		4,540,000	4000			5,115	(5,115)					(5,115)				0001
Purchased Call/NFC/NFC0611YS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/04/2022	04/04/2023	04/06/2023	Expire		4,931,215	260.02				(43,430)					(43,430)				0001
Purchased Call/SPX/SPXJ13DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	09/01/2023	08/29/2023	Expire		13,095,000	4250			4,470	(4,470)					(4,470)				0001
Purchased Call/NFC/NFC1618SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/01/2022	11/01/2023	03/09/2023	Exercise		11,382,505	219.48			885,656	565,492			885,656		(320,164)				0001
Purchased Call/SPX/SPXJ13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	09/08/2023	09/06/2023	Expire		18,060,000	4425			6,260	(6,260)					(6,260)				0001
Purchased Call/NFC/NFC0612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/28/2022	04/28/2023	05/02/2023	Expire		5,468,279	245.21				(64,068)					(64,068)				0001
Purchased Call/SBC/SBC0170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	07/05/2023	Expire		530,272	239.88				(5,250)					(5,250)				0001
Purchased Call/SBC/SBC0170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2021	07/07/2023	07/11/2023	Expire		366,552	241.62				(3,645)					(3,645)				0001
Purchased Call/SBC/SBC0170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023	07/25/2023	Expire		3,222,993	242.13				(35,890)					(35,890)				0001
Purchased Call/NFC/NFC0612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/03/2022	05/03/2023	05/05/2023	Expire		6,374,472	242.9				(84,593)					(84,593)				0001
Purchased Call/SBC/SBC0170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	08/01/2023	Expire		1,354,235	243.35				(14,641)					(14,641)				0001
Purchased Call/SBC/SBC0170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2021	07/28/2023	08/01/2023	Expire		1,641,389	243.5				(18,210)					(18,210)				0001
Purchased Call/SBC/SBC0171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	08/08/2023	Expire		618,375	244.7				(6,942)					(6,942)				0001
Purchased Call/SBC/SBC0171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2021	08/11/2023	08/15/2023	Expire		818,065	245.98				(9,687)					(9,687)				0001
Purchased Call/SBC/SBC0171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2021	08/16/2023	08/18/2023	Expire		3,823,882	247.01				(42,454)					(42,454)				0001
Purchased Call/SBC/SBC0171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2021	08/17/2023	08/21/2023	Expire		1,440,709	246.5				(15,481)					(15,481)				0001
Purchased Call/NFC/NFC1619S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/03/2023	02/23/2023	Exercise		9,216,737	214.8			1,107,065	805,450			1,107,065		(301,615)				0001
Purchased Call/SBC/SBC0171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2021	08/24/2023	08/28/2023	Expire		1,927,076	247.4				(24,369)					(24,369)				0001
Purchased Call/SBC/SBC0171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2021	08/30/2023	09/01/2023	Expire		2,785,279	248.82				(33,889)					(33,889)				0001
Purchased Call/SBC/SBC0171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2021	09/08/2023	09/12/2023	Expire		2,471,306	245.43				(31,876)					(31,876)				0001
Purchased Call/NFC/NFC1619SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/13/2023	08/18/2023	Exercise		5,045,907	220.44			551,697	385,837			551,697		(165,860)				0001
Purchased Call/SBC/SBC0172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2021	09/15/2023	09/19/2023	Expire		2,674,193	244.19				(31,486)					(31,486)				0001
Purchased Call/SBC/SBC0172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2021	09/25/2023	09/27/2023	Expire		328,660	243.39				(3,829)					(3,829)				0001
Purchased Call/SBC/SBC0172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	02/07/2023	Exercise		2,251,402	240.91			575	(29,883)			575		(30,458)				0001
Purchased Call/NFC/NFC1619SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/10/2023	01/20/2023	Exercise		10,661,911	220.44			1,171,905	825,877			1,171,905		(346,028)				0001
Purchased Call/SBC/SBC0172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2021	10/05/2023	10/10/2023	Expire		1,487,031	241				(22,802)					(22,802)				0001
Purchased Call/SBC/SBC0172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	10/11/2023	Expire		836,499	241.22				(12,215)					(12,215)				0001
Purchased Call/SBC/SBC0172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2021	10/11/2023	10/13/2023	Expire		1,479,159	240.75				(22,091)					(22,091)				0001
Purchased Call/SBC/SBC0172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2021	10/10/2023	10/12/2023	Expire		2,985,955	241.48				(42,179)					(42,179)				0001

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Purchased Call/NFC/NFC16199K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/14/2022	11/14/2023	02/09/2023	Exercise		7,557,024	219.88			923,776	675,299			923,776		(248,477)				0001
Purchased Call/SBC/SBC0172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2021	10/12/2023	10/16/2023	Expire		1,843,511	240.69				(29,532)					(29,532)				0001
Purchased Call/SBC/SBC0172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2021	10/19/2023	10/23/2023	Expire		1,393,393	243.83				(21,831)					(21,831)				0001
Purchased Call/SBC/SBC0173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2021	10/25/2023	10/27/2023	Expire		4,452,585	245.06				(66,938)					(66,938)				0001
Purchased Call/SBC/SBC0173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2021	11/02/2023	11/06/2023	Expire		814,675	245.45				(11,897)					(11,897)				0001
Purchased Call/SBC/SBC0173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	07/31/2023	Exercise		1,509,262	245.95			249	(22,286)			249		(22,535)				0001
Purchased Call/SBC/SBC0173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	11/07/2023	Expire		1,978,641	245.03				(31,118)					(31,118)				0001
Purchased Call/NFC/NFC16199M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/15/2022	11/15/2023	01/12/2023	Exercise		11,089,589	220.65			1,298,639	943,085			1,298,639		(355,554)				0001
Purchased Call/SBC/SBC0173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	11/14/2023	Expire		4,069,615	244.4				(65,663)					(65,663)				0001
Purchased Call/SBC/SBC0173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	11/14/2023	Expire		566,086	244.39				(9,508)					(9,508)				0001
Purchased Call/SBC/SBC0173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	11/21/2023	Expire		1,097,220	244.06				(16,602)					(16,602)				0001
Purchased Call/SPX/SPXJ13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/15/2023	12/11/2023	11/17/2023	Expire		4,500,000	4450		10,890		(10,890)					(10,890)				0001
Purchased Call/SBC/SBC0173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2021	11/29/2023	12/01/2023	Expire		5,276,674	240.78				(81,524)					(81,524)				0001
Purchased Call/SBC/SBC0173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2021	11/24/2023	11/28/2023	Expire		464,220	240.38				(7,199)					(7,199)				0001
Purchased Call/SBC/SBC0174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023	12/05/2023	Expire		1,497,941	239.79				(25,512)					(25,512)				0001
Purchased Call/SBC/SBC0174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/01/2023	01/12/2023	Exercise		2,870,994	239.55			1,757	(48,207)			1,757		(49,964)				0001
Purchased Call/SBC/SBC0174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2021	12/05/2023	12/07/2023	Expire		924,093	239.55				(16,613)					(16,613)				0001
Purchased Call/SBC/SBC0174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	12/12/2023	Expire		2,573,125	240.17				(45,689)					(45,689)				0001
Purchased Call/SBC/SBC0174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	01/03/2024	Expire		1,519,276	242.36				(28,366)					(28,366)				0001
Purchased Call/NFC/NFC1619SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/18/2022	11/20/2023	03/06/2023	Exercise		6,031,254	219.74			766,419	556,145			766,419		(210,274)				0001
Purchased Call/NFC/NFC1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/20/2022	05/19/2023	05/18/2023	Exercise		7,359,552	236.46			288,266	177,036			288,266		(111,230)				0001
Purchased Call/NFC/NFC1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	05/11/2023	Exercise		7,280,675	236.9			302,292	177,599			302,292		(124,693)				0001
Purchased Call/NFC/NFC161AS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	04/27/2023	Exercise		2,487,076	220.8			297,033	218,377			297,033		(78,655)				0001
Purchased Call/NFC/NFC061ESA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/18/2021	02/17/2023	02/22/2023	Expire		1,012,881	262.8				(3,010)					(3,010)				0001
Purchased Call/NFC/NFC1611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/02/2022	06/02/2023	06/06/2023	Exercise		5,306,713	243.67			125,284	47,743			125,284		(77,541)				0001
Purchased Call/NFC/NFC161ASK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/02/2022	12/04/2023	08/14/2023	Exercise		5,085,620	224.16			497,160	343,548			497,160		(153,612)				0001
Purchased Call/NFC/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/03/2022	06/05/2023	06/07/2023	Exercise		2,975,436	240.77			105,200	59,640			105,200		(45,560)				0001
Purchased Call/NFC/NFC1611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/08/2022	06/08/2023	06/12/2023	Exercise		7,012,873	241.23			202,180	113,179			202,180		(89,001)				0001
Purchased Call/NFC/NFC1611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/14/2022	06/14/2023	05/01/2023	Exercise		7,519,067	228.9			754,802	619,959			754,802		(134,843)				0001
Purchased Call/NFC/NFC161ASS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2022	12/08/2023	04/06/2023	Exercise		7,763,903	221.38			955,101	675,395			955,101		(279,706)				0001

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Purchased Call/NFC/NFC1612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	02/16/2023	Exercise		8,225,652	234.01			540,778	395,605			540,778		(145,173)				0001
Purchased Call/NFC/NFC1612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023	04/06/2023	Exercise		5,538,476	229.41			564,281	453,616			564,281		(110,664)				0001
Purchased Call/SBC/SBC0175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2022	01/20/2023	01/24/2023	Expire		107,460	235.04				(151)					(151)				0001
Purchased Call/SBC/SBC017DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		277,585	230.45			7,590	1,310			7,590		(6,280)				0001
Purchased Call/NFC/NFC161BSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2022	12/28/2023	01/09/2023	Exercise		12,162,758	216.21	57,633		2,017,804	1,573,818			2,017,804		(443,986)				0001
Purchased Call/NFC/NFC1612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2022	07/03/2023	03/09/2023	Exercise		7,300,280	229.41	5,066		727,562	574,365			727,562		(153,197)				0001
Purchased Call/SBC/SBC017DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023	12/12/2023	Exercise		69,288	229.83			2,206	551			2,206		(1,656)				0001
Purchased Call/NFC/NFC1613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023	02/17/2023	Exercise		6,674,103	230.2			685,392	537,925			685,392		(147,467)				0001
Purchased Call/SBG/SBG017CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2021	01/05/2023	01/09/2023	Exercise		310,570	229.1			42,364	42,291			42,364		(72)				0001
Purchased Call/SBG/SBG017CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2021	01/06/2023	01/10/2023	Exercise		320,912	229.83			44,189	43,984			44,189		(205)				0001
Purchased Call/SBG/SBG017CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2021	01/19/2023	01/23/2023	Exercise		860,631	232.34			119,373	118,510			119,373		(863)				0001
Purchased Call/SBG/SBG017CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2021	01/26/2023	01/30/2023	Exercise		128,927	232.52			19,876	19,707			19,876		(169)				0001
Purchased Call/SBG/SBG017DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2021	02/03/2023	02/07/2023	Exercise		980,663	235.77			130,580	128,581			130,580		(2,000)				0001
Purchased Call/SBG/SBG017DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2021	02/09/2023	02/13/2023	Exercise		310,097	237.45			39,328	38,665			39,328		(663)				0001
Purchased Call/SBG/SBG017DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2021	02/10/2023	02/14/2023	Exercise		543,971	237.79			69,219	68,009			69,219		(1,210)				0001
Purchased Call/SBG/SBG017DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2021	02/16/2023	02/21/2023	Exercise		1,106,349	238.83			142,725	139,525			142,725		(3,200)				0001
Purchased Call/SBG/SBG017DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/19/2021	02/17/2023	02/22/2023	Exercise		200,001	238.08			26,296	25,777			26,296		(519)				0001
Purchased Call/SBG/SBG017DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2021	02/23/2023	02/27/2023	Exercise		1,091,942	239.52			131,624	128,372			131,624		(3,252)				0001
Purchased Call/SBG/SBG017DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	03/07/2023	Exercise		526,071	239.89			68,404	66,012			68,404		(2,393)				0001
Purchased Call/SBG/SBG017DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2021	03/10/2023	03/14/2023	Exercise		735,154	243.85			70,827	68,040			70,827		(2,787)				0001
Purchased Call/SBG/SBG017DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/17/2023	03/21/2023	Exercise		142,957	244.55			8,283	7,726			8,283		(558)				0001
Purchased Call/SBG/SBG017ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2021	03/24/2023	03/28/2023	Exercise		564,384	243.87			35,982	33,472			35,982		(2,509)				0001
Purchased Call/SBG/SBG017ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2021	04/07/2023	04/11/2023	Exercise		387,931	244.2			31,229	29,204			31,229		(2,024)				0001
Purchased Call/SBG/SBG017ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/18/2023	04/20/2023	Exercise		149,595	246.25			12,092	11,226			12,092		(866)				0001
Purchased Call/SBG/SBG017ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023	04/18/2023	Exercise		796,980	245.76			63,243	58,651			63,243		(4,592)				0001
Purchased Call/SBG/SBG017ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2021	04/14/2023	04/18/2023	Exercise		1,158,635	246.25			89,456	83,222			89,456		(6,234)				0001
Purchased Call/SBG/SBG017EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2021	04/25/2023	04/27/2023	Exercise		601,033	245.72			42,634	38,926			42,634		(3,708)				0001
Purchased Call/SBG/SBG017ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2021	04/26/2023	04/28/2023	Exercise		1,307,906	246.73			83,064	74,634			83,064		(8,430)				0001
Purchased Call/SBG/SBG017FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2021	05/04/2023	05/08/2023	Exercise		249,999	247.83			13,335	11,564			13,335		(1,772)				0001
Purchased Call/SBG/SBG017FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	05/09/2023	Exercise		1,220,080	250.41			61,114	52,659			61,114		(8,456)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2023	05/10/2023	Exercise		432,157	251.89			19,580	16,705			19,580		(2,876)				0001
Purchased Call/SBG/SBG017FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2021	06/01/2023	04/14/2023	Exercise		1,020,286	251.51			44,067	35,312			44,067		(8,755)				0001
Purchased Call/SBG/SBG017GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2021	06/07/2023	03/15/2023	Exercise		2,528,071	253.22			121,213	99,678			121,213		(21,534)				0001
Purchased Call/SBG/SBG017GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	06/13/2023	Exercise		2,069,403	253.07			104,332	86,561			104,332		(17,772)				0001
Purchased Call/SBG/SBG017GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2021	06/14/2023	03/15/2023	Exercise		1,452,194	252.52			88,709	75,833			88,709		(12,876)				0001
Purchased Call/SBG/SBG017GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	06/21/2023	Exercise		275,815	252.19			18,215	15,991			18,215		(2,224)				0001
Purchased Call/SBG/SBG017GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2021	06/21/2023	05/04/2023	Exercise		2,947,087	248.76			222,402	194,406			222,402		(27,996)				0001
Purchased Call/SBG/SBG017GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2023	03/30/2023	Exercise		877,947	251.63			53,966	45,577			53,966		(8,389)				0001
Purchased Call/SBG/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2021	06/28/2023	01/24/2023	Exercise		3,001,363	251.4			204,434	175,015			204,434		(29,419)				0001
Purchased Call/SBG/SBG017GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2021	06/29/2023	07/03/2023	Exercise		223,449	250.98			16,184	13,998			16,184		(2,186)				0001
Purchased Call/SBG/SBG017HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2021	07/13/2023	07/17/2023	Exercise		417,250	251.4			32,080	28,064			32,080		(4,017)				0001
Purchased Call/SBG/SBG017HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023	07/26/2023	Exercise		678,630	250.13			62,110	54,607			62,110		(7,503)				0001
Purchased Call/SBG/SBG017HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	08/08/2023	Exercise		356,435	250.39			31,506	27,346			31,506		(4,160)				0001
Purchased Call/SBG/SBG017HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2023	04/06/2023	Exercise		536,463	250.87			44,598	38,240			44,598		(6,358)				0001
Purchased Call/SBG/SBG017HSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023	04/14/2023	Exercise		1,291,873	251.98		3,667	94,455	77,174			94,455		(17,282)				0001
Purchased Call/SBG/SBG017HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	03/20/2023	Exercise		1,926,860	251.98		4,115	147,626	122,734			147,626		(24,892)				0001
Purchased Call/SBG/SBG017HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2023	06/05/2023	Exercise		2,406,485	251.27			179,980	152,020			179,980		(27,960)				0001
Purchased Call/SBG/SBG017IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2023	02/28/2023	Exercise		2,630,637	248.92			231,671	197,090			231,671		(34,582)				0001
Purchased Call/SBG/SBG017IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2021	08/25/2023	02/09/2023	Exercise		2,650,633	249.76			226,154	191,950			226,154		(34,205)				0001
Purchased Call/SBG/SBG017ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2023	03/27/2023	Exercise		1,737,001	251.05			153,552	131,226			153,552		(22,326)				0001
Purchased Call/SBG/SBG017ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	02/07/2023	Exercise		711,674	251.23			65,718	56,096			65,718		(9,622)				0001
Purchased Call/SBG/SBG017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	05/31/2023	Exercise		602,207	252.16			52,268	43,891			52,268		(8,376)				0001
Purchased Call/SBG/SBG017ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2021	09/15/2023	08/22/2023	Exercise		2,333,652	253.14			233,228	201,473			233,228		(31,755)				0001
Purchased Call/SBG/SBG017JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2021	09/21/2023	09/25/2023	Exercise		722,110	250.08			76,900	65,303			76,900		(11,597)				0001
Purchased Call/SBG/SBG017JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	07/12/2023	Exercise		927,449	253.61			57,696	43,928			57,696		(13,768)				0001
Purchased Call/NFC/NFC1613SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/22/2022	07/24/2023	02/06/2023	Exercise		5,216,015	235.28		4,367	411,571	283,573			411,571		(127,998)				0001
Purchased Call/SBG/SBG017JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2021	10/05/2023	10/10/2023	Exercise		468,952	255.15			21,954	14,988			21,954		(6,966)				0001
Purchased Call/SBG/SBG017JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2021	10/18/2023	02/06/2023	Exercise		3,409,050	256.53			173,701	120,529			173,701		(53,172)				0001
Purchased Call/SBG/SBG017JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	10/24/2023	Exercise		246,185	257.02			10,462	6,824			10,462		(3,638)				0001
Purchased Call/SBG/SBG017KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/07/2023	11/09/2023	Exercise		720,129	257.92			30,115	18,265			30,115		(11,850)				0001

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Purchased Call/SBG/SBG017KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023	11/07/2023	Exercise		565,913	257.92			27,311	18,110			27,311		(9,201)				0001
Purchased Call/SBG/SBG017KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023	11/15/2023	Exercise		144,678	257.54			6,968	4,516			6,968		(2,453)				0001
Purchased Call/SBG/SBG017KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	01/11/2023	Exercise		4,668,241	247.63			487,606	395,142			487,606		(92,464)				0001
Purchased Call/SBG/SBG017KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	03/29/2023	Exercise		550,696	247.83			54,701	44,902			54,701		(9,799)				0001
Purchased Call/SBG/SBG017LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023	12/06/2023	Exercise		500,000	248.09			50,558	41,519			50,558		(9,039)				0001
Purchased Call/SBG/SBG017LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023	11/16/2023	Exercise		826,080	250.23			77,662	62,418			77,662		(15,244)				0001
Purchased Call/SBG/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2021	12/13/2023	01/11/2023	Exercise		4,984,525	249.94		6,253	453,597	357,109			453,597		(96,488)				0001
Purchased Call/SBG/SBG017LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023	07/03/2023	Exercise		1,159,596	250.15			111,345	89,510			111,345		(21,835)				0001
Purchased Call/SBG/SBG017LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	06/30/2023	Exercise		496,795	252.03			43,691	34,021			43,691		(9,670)				0001
Purchased Call/SBG/SBG017LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023	01/03/2024	Exercise		127,095	251.74			11,648	9,182			11,648		(2,466)				0001
Purchased Call/NFC/NFC1613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2023	02/07/2023	Exercise		4,939,739	234.54			432,007	310,698			432,007		(121,309)				0001
Purchased Call/NFC/NFC1613SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023	03/21/2023	Exercise		6,399,044	238.39			521,884	376,407			521,884		(145,477)				0001
Purchased Call/NFC/NFC1614S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	04/06/2023	Exercise		8,700,237	239.54			530,898	329,983			530,898		(200,915)				0001
Purchased Call/NFC/NFC061FSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	03/07/2023	Expire		1,277,083	247.38				(5,037)			(5,037)		(5,037)				0001
Purchased Call/NFC/NFC1614S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2022	07/31/2023	07/24/2023	Exercise		2,431,494	239.94			183,020	127,930			183,020		(55,091)				0001
Purchased Call/NFC/NFC1614SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	06/15/2023	Exercise		6,198,438	241.28			295,233	157,259			295,233		(137,974)				0001
Purchased Call/NFC/NFC1614SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2022	08/11/2023	08/15/2023	Exercise		8,108,731	241.86			271,300	108,571			271,300		(162,729)				0001
Purchased Call/NFC/NFC1615SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2023	05/18/2023	Exercise		8,939,626	235.98			590,436	379,925			590,436		(210,511)				0001
Purchased Call/NFC/NFC1615SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023	05/04/2023	Exercise		3,894,721	233.08			268,390	192,357			268,390		(76,033)				0001
Purchased Call/NFC/NFC1615SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/01/2023	01/05/2023	Exercise		12,761,977	228.07			1,445,013	1,119,879			1,445,013		(325,134)				0001
Purchased Call/NKY/NKY0170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	11/10/2023	11/06/2023	Exercise		2,212,000	32550		5,681	634	(5,046)			634		(5,681)				0001
Purchased Call/SBM/SBM0170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/24/2023	Expire		79,538	1184.19							6,003		(6,101)				0001
Purchased Call/SBM/SBM0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	03/24/2023	Expire		60,186	1210.43							4,537		(4,664)				0001
Purchased Call/NFC/NFC1616S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	03/10/2023	Exercise		8,572,133	229.49			735,951	527,719			735,951		(208,232)				0001
Purchased Call/SBM/SBM0174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		202,174	1097.09			31,074				5,473		12,534				0001
Purchased Call/NFC/NFC1616S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2022	09/08/2023	01/05/2023	Exercise		8,220,798	230.1		2,382	675,726	487,058			675,726		(188,668)				0001
Purchased Call/SPT/SPT0008S1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	09/09/2021	09/08/2023	09/12/2023	Expire		1,593,000	4781.79				(13,183)			(13,183)		(13,183)				0001
Purchased Call/SPT/SPT0008S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	09/17/2021	09/18/2023	09/20/2023	Expire		1,993,000	4685.83				(18,318)			(18,318)		(18,318)				0001
Purchased Call/SPT/SPT0008SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	11/05/2021	11/02/2023	11/06/2023	Expire		1,572,157	4718				(24,581)			(24,581)		(24,581)				0001
Purchased Call/SPT/SPT0008SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	11/19/2021	11/16/2023	11/20/2023	Expire		1,559,864	4776				(23,121)			(23,121)		(23,121)				0001

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Purchased Call/SPT/SPT0008SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/17/2021	12/18/2023	12/20/2023	Expire		2,568,000	4646.31				(49,966)					(49,966)				0001
Purchased Call/SPT/SPT0009SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/23/2021	12/22/2023	12/27/2023	Expire		1,904,000	4723.64				(35,894)					(35,894)				0001
Purchased Call/SPT/SPT000ASO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/17/2022	06/15/2023	06/20/2023	Exercise		1,325,736	3810			167,607	136,201			167,607		(31,406)				0001
Purchased Call/NFC/NFC1616SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	01/23/2023	Exercise		8,584,294	226.49			876,168	664,562			876,168		(211,606)				0001
Purchased Call/SPT/SPT0059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/24/2022	08/22/2023	08/24/2023	Exercise		1,522,855	3997			88,503	33,397			88,503		(55,106)				0001
Purchased Call/SPT/SPT0059SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023	09/26/2023	Exercise		1,741,000	3787.37			180,808	98,842			180,808		(81,966)				0001
Purchased Call/SPT/SPT0059SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/05/2022	09/29/2023	10/03/2023	Exercise		1,700,511	4051			50,242	6,191			50,242		(44,051)				0001
Purchased Call/SPT/SPT005ASB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/21/2022	10/13/2023	10/17/2023	Exercise		1,890,015	4069			55,841	2,948			55,841		(52,892)				0001
Purchased Call/SPT/SPT0058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023	08/30/2023	Expire		1,718,000	4686.41				(18,130)					(18,130)				0001
Purchased Call/SPT/SPT0058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023	10/24/2023	Expire		2,621,000	4668.89				(33,115)					(33,115)				0001
Purchased Call/SPT/SPT013MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/08/2021	01/06/2023	01/10/2023	Expire		2,304,000	4301.77				(474)					(474)				0001
Purchased Call/SPT/SPT013MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2021	01/20/2023	01/24/2023	Expire		2,551,000	4303.94				(2,075)					(2,075)				0001
Purchased Call/SPT/SPT005ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/12/2022	12/07/2023	12/11/2023	Exercise		1,656,085	3915			182,178	71,131			182,178		(111,047)				0001
Purchased Call/SPT/SPT013MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/05/2021	02/07/2023	02/09/2023	Expire		1,494,000	4253.38				(2,673)					(2,673)				0001
Purchased Call/SPT/SPT013MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/05/2021	02/01/2023	02/03/2023	Expire		1,817,457	4243				(2,839)					(2,839)				0001
Purchased Call/SPT/SPT005ASL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/23/2022	12/22/2023	12/27/2023	Exercise		1,707,144	3871			256,631	142,638			256,631		(113,993)				0001
Purchased Call/SPT/SPT013MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/19/2021	02/21/2023	02/23/2023	Expire		2,332,000	4271.22				(5,571)					(5,571)				0001
Purchased Call/SPT/SPT013NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/12/2021	03/08/2023	03/10/2023	Expire		2,065,349	4234				(6,345)					(6,345)				0001
Purchased Call/SPT/SPT013NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2021	03/15/2023	03/17/2023	Expire		1,988,204	4244				(6,205)					(6,205)				0001
Purchased Call/SPT/SPT013NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2021	04/04/2023	04/06/2023	Expire		2,214,000	4295.01				(8,953)					(8,953)				0001
Purchased Call/SPT/SPT0130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/28/2021	05/26/2023	05/31/2023	Expire		2,160,000	4457.33				(12,693)					(12,693)				0001
Purchased Call/SPT/SPT0130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/11/2021	06/07/2023	06/09/2023	Expire		1,659,138	4449				(11,657)					(11,657)				0001
Purchased Call/SPT/SPT0130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/18/2021	06/20/2023	06/22/2023	Expire		1,680,000	4380.85				(13,456)					(13,456)				0001
Purchased Call/SPT/SPT0130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023	06/21/2023	Expire		2,069,287	4420				(14,518)					(14,518)				0001
Purchased Call/SPT/SPT0130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023	06/27/2023	Expire		1,762,219	4444				(14,337)					(14,337)				0001
Purchased Call/SPT/SPT013PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2021	08/17/2023	08/21/2023	Expire		3,421,000	4665.56				(31,285)					(31,285)				0001
Purchased Call/SPT/SPT013PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023	09/26/2023	Expire		1,326,000	4593.74				(16,923)					(16,923)				0001
Purchased Call/SPT/SPT013PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	12/05/2023	Expire		1,861,000	4703.05				(27,559)					(27,559)				0001
Purchased Call/SPT/SPT013PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/10/2021	12/11/2023	12/13/2023	Expire		2,489,000	4684.46				(46,874)					(46,874)				0001
Purchased Call/SPT/SPT0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/31/2023	02/02/2023	Expire		1,569,000	4266.42				(5,874)					(5,874)				0001

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Purchased Call/SPT/SPT0130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2022	02/10/2023	02/14/2023	Expire		1,464,340	4220				(6,753)					(6,753)				0001
Purchased Call/SPT/SPT0130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2022	02/22/2023	02/24/2023	Expire		1,940,387	4173				(14,580)					(14,580)				0001
Purchased Call/SPT/SPT013RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2023	03/17/2023	Expire		1,766,131	4117				(20,473)					(20,473)				0001
Purchased Call/SPT/SPT013SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2022	04/25/2023	04/27/2023	Exercise		1,311,217	4010			32,896	14,643			32,896		(18,253)				0001
Purchased Call/SPT/SPT013SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2022	04/27/2023	05/01/2023	Exercise		1,650,052	3995			54,181	29,569			54,181		(24,612)				0001
Purchased Call/SPT/SPT013SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	05/05/2023	Exercise		2,127,000	3957.52			90,583	53,553			90,583		(37,030)				0001
Purchased Call/SPT/SPT013TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	05/31/2023	Exercise		3,070,000	4033.45			89,327	25,593			89,327		(63,735)				0001
Purchased Call/SPT/SPT013TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		2,814,000	3791.07			360,144	286,497			360,144		(73,647)				0001
Purchased Call/SPT/SPT013US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/22/2023	06/26/2023	Exercise		1,546,214	3818			177,633	131,448			177,633		(46,185)				0001
Purchased Call/SPT/SPT013USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/15/2022	07/13/2023	07/17/2023	Exercise		1,405,438	3830			190,764	145,151			190,764		(45,612)				0001
Purchased Call/SPT/SPT013VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		1,858,000	3992.7			147,539	83,180			147,539		(64,359)				0001
Purchased Call/SPT/SPT013VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2022	08/10/2023	08/14/2023	Exercise		1,828,593	4001			137,415	69,444			137,415		(67,971)				0001
Purchased Call/SPT/SPT013VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2023	10/13/2023	Exercise		2,343,461	3780			265,615	146,167			265,615		(119,449)				0001
Purchased Call/SPT/SPT013WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	11/21/2023	Exercise		1,789,000	3914.74			160,783	53,284			160,783		(107,499)				0001
Purchased Call/SPT/SPT013WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2022	12/19/2023	12/21/2023	Exercise		2,025,102	3880			297,530	164,537			297,530		(132,993)				0001
Purchased Call/SPT/SPT0400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/03/2022	06/02/2023	06/06/2023	Exercise		1,973,000	3980.22			112,167	68,349			112,167		(43,818)				0001
Purchased Call/SPT/SPT0501SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/10/2021	06/09/2023	06/13/2023	Expire		1,533,000	4460.27				(10,590)					(10,590)				0001
Purchased Call/SPT/SPT0502S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/24/2021	11/24/2023	11/28/2023	Expire		1,836,000	4835.47				(25,754)					(25,754)				0001
Purchased Call/SPT/SPT0502S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/14/2022	01/13/2023	01/17/2023	Expire		3,932,000	4349.09				(5,849)					(5,849)				0001
Purchased Call/SPT/SPT0502SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/14/2022	01/11/2023	01/13/2023	Expire		2,039,387	4367				(2,404)					(2,404)				0001
Purchased Call/SPX/SPX1401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2022	02/10/2023	02/14/2023	Expire		1,652,000	100				(3,020)					(3,020)				0001
Purchased Call/SPT/SPT0502SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	01/26/2022	01/26/2023	01/30/2023	Expire		2,389,000	4184.25				(7,387)					(7,387)				0001
Purchased Call/SPX/SPX1401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2022	02/10/2023	02/14/2023	Expire		1,489,000	100				(4,059)					(4,059)				0001
Purchased Call/SPX/SPX1402S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/18/2022	02/17/2023	02/22/2023	Expire		1,948,000	100				(5,917)					(5,917)				0001
Purchased Call/SPT/SPT0502SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/04/2022	03/02/2023	03/06/2023	Expire		1,943,882	4217				(15,195)					(15,195)				0001
Purchased Call/SPX/SPX1402SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2022	04/11/2023	04/13/2023	Expire		2,412,000	100				(17,475)					(17,475)				0001
Purchased Call/SPT/SPT0502SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/05/2022	04/05/2023	04/07/2023	Exercise		2,562,000	4099.07			25,795	(8,041)			25,795		(33,835)				0001
Purchased Call/SPT/SPT0503S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023	10/30/2023	Exercise		1,634,000	3857.56			84,594	(5,549)			84,594		(90,143)				0001
Purchased Call/SPX/SPX1406SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2023	10/11/2023	Exercise		1,279,000	100			15,350	2,375			15,350		(12,975)				0001
Purchased Call/SPX/SPX1406S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2022	10/09/2023	10/11/2023	Exercise		3,180,000	100			89,354	51,587			89,354		(37,767)				0001

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Purchased Call/SPX/SPX1406S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2022	10/17/2023	10/19/2023	Expire		2,435,000	100				(25,396)									0001
Purchased Call/SPX/SPX1503SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	02/01/2022	01/27/2023	01/31/2023	Exercise		1,781,613	248			12,294	7,344			12,294		(4,950)				0001
Purchased Call/SPX/SPX1501SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	03/18/2022	03/17/2023	03/21/2023	Expire		2,862,000	249.9				(19,736)					(19,736)				0001
Purchased Call/SPX/SPX150JSM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/18/2022	04/13/2023	04/17/2023	Exercise		2,141,021	249			36,580	15,369			36,580		(21,212)				0001
Purchased Call/SPX/SPX150JSS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/20/2022	04/19/2023	04/21/2023	Exercise		2,091,329	250			29,832	7,831			29,832		(22,001)				0001
Purchased Call/SPX/SPX150JSU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/21/2022	04/20/2023	04/24/2023	Expire		1,511,338	256				(9,532)					(9,532)				0001
Purchased Call/SPX/SPX150KS5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2023	04/25/2023	Expire		1,670,320	262				(5,085)					(5,085)				0001
Purchased Call/SPX/SPX150LSB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/06/2022	05/05/2023	05/09/2023	Expire		5,112,000	100				(17,432)					(17,432)				0001
Purchased Call/SPX/SPX150LSL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/10/2022	05/10/2023	05/12/2023	Expire		6,118,000	100				(20,220)					(20,220)				0001
Purchased Call/NFC/NFC1617SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	01/19/2023	Exercise		7,256,317	221.37			640,703	445,732			640,703		(194,971)				0001
Purchased Call/SPX/SPX150LS4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/04/2022	05/03/2023	05/05/2023	Exercise		2,108,141	246			57,858	29,071			57,858		(28,788)				0001
Purchased Call/SPX/SPX150LS5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	05/04/2022	04/28/2023	05/02/2023	Exercise		1,823,807	254			1,279	(11,845)			1,279		(13,125)				0001
Purchased Call/SPX/SPX1500SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/05/2022	07/05/2023	07/07/2023	Exercise		2,121,000	242.39			173,170	128,202			173,170		(44,968)				0001
Purchased Call/SPX/SPX1500SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/15/2022	07/14/2023	07/18/2023	Exercise		3,635,000	242.87			314,154	230,903			314,154		(83,252)				0001
Purchased Call/SPX/SPX150NSN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	06/21/2022	06/21/2023	06/23/2023	Expire		4,555,000	100				(19,741)					(19,741)				0001
Purchased Call/SPX/SPX1500SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/12/2022	07/12/2023	07/14/2023	Expire		5,110,000	100				(25,947)					(25,947)				0001
Purchased Call/SPX/SPX150RSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/19/2022	09/19/2023	09/21/2023	Expire		5,821,000	100				(38,505)					(38,505)				0001
Purchased Call/SPX/SPX150RSS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/22/2022	09/22/2023	09/26/2023	Expire		6,037,000	100				(38,851)					(38,851)				0001
Purchased Call/SPX/SPX150SS5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2023	09/29/2023	Expire		6,600,000	100				(39,616)					(39,616)				0001
Purchased Call/SPX/SPX1500ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/15/2022	07/14/2023	07/18/2023	Exercise		1,557,000	250.76			83,961	64,075			83,961		(19,885)				0001
Purchased Call/SPX/SPX1500SIII	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	07/15/2022	07/14/2023	07/18/2023	Exercise		1,572,345	252			76,971	58,854			76,971		(18,116)				0001
Purchased Call/NFC/NFC1617ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2023	01/25/2023	Exercise		9,150,632	216.29	13,379		1,128,508	836,962			1,128,508		(291,546)				0001
Purchased Call/SPX/SPX150US1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/09/2022	11/07/2023	11/09/2023	Exercise		1,781,988	244			137,191	58,352			137,191		(78,839)				0001
Purchased Call/SPX/SPX150VSE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/29/2022	11/29/2023	12/01/2023	Exercise		1,473,000	246.31			123,971	50,952			123,971		(73,019)				0001
Purchased Call/SPX/SPX150VSF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFFQ7349	11/29/2022	11/28/2023	11/30/2023	Exercise		1,847,430	247			150,535	62,975			150,535		(87,560)				0001
Purchased Call/SPX/SPX161NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2022	01/04/2023	01/06/2023	Expire		1,538,465	255				(359)					(359)				0001
Purchased Call/SPX/SPX161PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/25/2022	03/23/2023	03/27/2023	Expire		1,577,917	250				(13,049)					(13,049)				0001
Purchased Call/SPX/SPX161QS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/01/2022	03/31/2023	04/04/2023	Exercise		2,238,000	250.91			11,595	(8,046)			11,595		(19,642)				0001
Purchased Call/SPX/SPX161RSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2022	05/11/2023	05/15/2023	Exercise		2,381,105	244			95,325	65,161			95,325		(30,164)				0001
Purchased Call/SPX/SPX161RSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/16/2023	Exercise		1,722,122	244			68,528	44,673			68,528		(23,856)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX161NSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/07/2022	01/06/2023	01/10/2023	Expire		3,484,000	100				(595)					(595)				0001
Purchased Call/SPX/SPX161NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/07/2022	01/09/2023	01/11/2023	Expire		6,457,000	100				(1,750)					(1,750)				0001
Purchased Call/SPX/SPX161RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/19/2022	05/19/2023	05/23/2023	Exercise		1,839,000	243.14			92,124	65,762			92,124		(26,362)				0001
Purchased Call/SPX/SPX161SSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/06/2022	06/06/2023	06/08/2023	Exercise		2,382,000	245.47			119,648	79,828			119,648		(39,821)				0001
Purchased Call/SPX/SPX161NST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/21/2022	01/20/2023	01/24/2023	Expire		5,156,000	100				(3,184)					(3,184)				0001
Purchased Call/SPX/SPX161NSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	01/21/2022	01/20/2023	01/24/2023	Expire		7,162,000	100				(4,423)					(4,423)				0001
Purchased Call/SPX/SPX161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/10/2022	06/09/2023	06/13/2023	Exercise		1,462,000	254.57			21,874	12,059			21,874		(9,815)				0001
Purchased Call/SPX/SPX161USB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/22/2022	07/21/2023	07/25/2023	Exercise		2,176,000	254.04			95,398	71,586			95,398		(23,813)				0001
Purchased Call/SPX/SPX1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/17/2023	02/22/2023	Expire		2,922,000	100				(4,399)					(4,399)				0001
Purchased Call/SPX/SPX1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/17/2023	02/22/2023	Expire		1,660,000	100				(4,129)					(4,129)				0001
Purchased Call/SPX/SPX161USC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/26/2022	07/26/2023	07/28/2023	Exercise		2,692,000	243.72			241,896	177,274			241,896		(64,621)				0001
Purchased Call/SPX/SPX161USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/01/2022	08/01/2023	08/03/2023	Exercise		1,724,000	246.24			138,626	96,136			138,626		(42,489)				0001
Purchased Call/SPX/SPX1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	02/24/2022	02/24/2023	02/28/2023	Expire		1,909,000	100				(5,454)					(5,454)				0001
Purchased Call/SPX/SPX1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/01/2022	03/01/2023	03/03/2023	Expire		2,666,000	100				(4,723)					(4,723)				0001
Purchased Call/SPX/SPX161VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/18/2022	08/04/2023	08/08/2023	Exercise		1,539,697	247			103,322	57,600			103,322		(45,721)				0001
Purchased Call/SPX/SPX161VSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023	08/22/2023	Exercise		3,493,000	247.92			184,569	85,693			184,569		(98,876)				0001
Purchased Call/SPX/SPX161PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/03/2022	03/03/2023	03/07/2023	Expire		1,738,000	100				(5,551)					(5,551)				0001
Purchased Call/SPX/SPX1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/08/2022	04/06/2023	04/10/2023	Expire		8,306,000	100				(24,617)					(24,617)				0001
Purchased Call/SPX/SPX161NSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/14/2022	09/12/2023	09/14/2023	Exercise		1,475,885	258			37,043	19,035			37,043		(18,008)				0001
Purchased Call/SPX/SPX161XSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/13/2022	10/13/2023	10/17/2023	Exercise		1,709,000	252.34			65,075	32,694			65,075		(32,381)				0001
Purchased Call/SPX/SPX1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/12/2022	04/12/2023	04/14/2023	Expire		4,646,000	100				(14,090)					(14,090)				0001
Purchased Call/SPX/SPX1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/22/2022	04/24/2023	04/26/2023	Expire		2,011,000	100				(12,708)					(12,708)				0001
Purchased Call/SPX/SPX161XSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/13/2023	10/17/2023	Exercise		1,919,000	240.5			167,883	87,820			167,883		(80,062)				0001
Purchased Call/SPX/SPX161YSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/14/2022	10/13/2023	10/17/2023	Exercise		1,560,000	252.04			61,596	33,438			61,596		(28,158)				0001
Purchased Call/SPX/SPX161RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/13/2022	05/15/2023	05/17/2023	Expire		2,454,000	100				(14,404)					(14,404)				0001
Purchased Call/SPX/SPX161SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/20/2022	05/19/2023	05/23/2023	Expire		5,206,000	100				(18,360)					(18,360)				0001
Purchased Call/SPX/SPX161YSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/28/2022	10/27/2023	10/31/2023	Exercise		1,723,000	252.93			26,272	(16,946)			26,272		(43,218)				0001
Purchased Call/SPX/SPX161YSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/09/2022	11/08/2023	11/10/2023	Exercise		1,565,916	254			57,017	22,714			57,017		(34,302)				0001
Purchased Call/SPX/SPX161RS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/02/2022	03/03/2023	03/07/2023	Expire		2,060,000	4625				(14,031)					(14,031)				0001
Purchased Call/SPX/SPX161RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/02/2022	03/16/2023	03/20/2023	Expire		2,060,000	4450				(25,707)					(25,707)				0001

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Purchased Call/SPX/SPX161ZS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/11/2022	11/10/2023	11/14/2023	Exercise		2,402,000	246.36			168,674	58,615			168,674		(110,059)				0001
Purchased Call/SPX/SPX161ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/29/2022	11/24/2023	11/28/2023	Exercise		1,573,857	258			57,885	23,821			57,885		(34,064)				0001
Purchased Call/SPX/SPX161SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	05/25/2022	05/25/2023	05/30/2023	Expire		5,046,000	100				(18,816)					(18,816)				0001
Purchased Call/SPX/SPX161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2022	06/01/2023	06/05/2023	Expire		4,140,000	100				(16,877)					(16,877)				0001
Purchased Call/SPX/SPX161ZSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/05/2022	12/01/2023	12/05/2023	Exercise		1,508,799	261			43,415	16,053			43,415		(27,362)				0001
Purchased Call/SPX/SPX161ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/08/2022	12/06/2023	12/08/2023	Exercise		1,920,461	247			157,338	61,869			157,338		(95,469)				0001
Purchased Call/SPX/SPX161TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/17/2022	06/16/2023	06/21/2023	Expire		2,411,000	100				(16,834)					(16,834)				0001
Purchased Call/SPX/SPX161TS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/17/2022	06/16/2023	06/21/2023	Expire		1,906,000	100				(11,986)					(11,986)				0001
Purchased Call/SPX/SPX161TSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/01/2022	07/03/2023	07/06/2023	Expire		1,856,000	100				(14,918)					(14,918)				0001
Purchased Call/SPX/SPX161TSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/08/2022	07/07/2023	07/11/2023	Expire		2,083,000	100				(12,118)					(12,118)				0001
Purchased Call/SPX/SPX161TSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/15/2022	07/14/2023	07/18/2023	Expire		2,038,000	100				(11,971)					(11,971)				0001
Purchased Call/SPX/SPX161TSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/15/2022	07/17/2023	07/19/2023	Expire		6,548,000	100				(34,115)					(34,115)				0001
Purchased Call/SPX/SPX161US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/19/2022	07/19/2023	07/21/2023	Expire		3,533,000	100				(18,787)					(18,787)				0001
Purchased Call/SPX/SPX161USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	07/28/2022	07/28/2023	08/01/2023	Expire		1,188,000	100				(10,131)					(10,131)				0001
Purchased Call/SPX/SPX161VST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023	08/22/2023	Expire		1,854,000	100				(16,747)					(16,747)				0001
Purchased Call/SPX/SPX161WSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/08/2023	09/12/2023	Expire		4,141,000	100				(27,894)					(27,894)				0001
Purchased Call/SPX/SPX161WSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/08/2023	09/12/2023	Expire		5,413,000	100				(36,463)					(36,463)				0001
Purchased Call/SPX/SPX161WSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/15/2023	09/19/2023	Expire		4,960,000	100				(31,514)					(31,514)				0001
Purchased Call/SPX/SPX161WSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/16/2022	09/15/2023	09/19/2023	Expire		4,737,000	100				(30,097)					(30,097)				0001
Purchased Call/SPX/SPX161XS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	09/23/2022	09/22/2023	09/26/2023	Expire		2,132,000	100				(19,856)					(19,856)				0001
Purchased Call/SPX/SPX161XSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/07/2022	10/06/2023	10/11/2023	Expire		3,718,000	100				(25,048)					(25,048)				0001
Purchased Call/SPX/SPX161YS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/21/2022	10/20/2023	10/24/2023	Expire		4,290,000	100				(30,273)					(30,273)				0001
Purchased Call/SPX/SPX161YSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/28/2022	10/27/2023	10/31/2023	Expire		6,508,000	100				(47,566)					(47,566)				0001
Purchased Call/SPX/SPX161YSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/07/2022	11/07/2023	11/09/2023	Expire		3,609,000	100				(25,889)					(25,889)				0001
Purchased Call/SPX/SPX161ZSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/29/2022	11/29/2023	12/01/2023	Expire		3,366,000	100				(28,938)					(28,938)				0001
Purchased Call/SPX/SPX161ZSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/01/2022	12/01/2023	12/05/2023	Expire		4,238,000	100				(38,034)					(38,034)				0001
Purchased Call/SPX/SPX161ZSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/02/2022	12/01/2023	12/05/2023	Expire		3,498,000	100				(31,805)					(31,805)				0001
Purchased Call/NFC/NFC1618S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/17/2022	10/17/2023	01/20/2023	Exercise		9,880,895	217.88			1,098,740	767,145			1,098,740		(331,594)				0001
Purchased Call/SPX/SPX2610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	01/03/2024	Expire		4,493,000	100				(43,133)					(43,133)				0001
Purchased Call/SPX/SPX2610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/09/2022	12/11/2023	12/13/2023	Exercise		2,901,000	257.06			141,837	69,810			141,837		(72,028)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2613SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/21/2023	03/21/2023	Exercise		23,700,000	4025			66,386	(120,934)			66,386		(187,320)				0001
Purchased Call/SPX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/16/2022	12/15/2023	12/19/2023	Exercise		3,655,000	255.74			236,220	146,831			236,220		(89,389)				0001
Purchased Call/SPX/SPX2610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/23/2022	12/26/2023	12/28/2023	Exercise		1,314,000	245.51			148,414	77,980			148,414		(70,434)				0001
Purchased Call/SPX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	01/03/2024	Exercise		1,540,000	254.61			116,698	70,652			116,698		(46,046)				0001
Purchased Call/SPX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/29/2023	01/03/2024	Exercise		2,080,000	257.31			134,739	84,611			134,739		(50,128)				0001
Purchased Call/SPX/SPX2615SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/20/2023	06/29/2023	04/24/2023	Expire		4,150,000	4000			33,665	(33,665)					(33,665)				0001
Purchased Call/SPX/SPX2615SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	04/26/2023	05/09/2023	04/28/2023	Expire		4,080,000	4175			6,070	(6,070)					(6,070)				0001
Purchased Call/SPX/SPX2618SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/21/2023	06/15/2023	Expire		26,220,000	4200			7,950	(7,950)					(7,950)				0001
Purchased Call/SPX/SPX2618SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/01/2023	06/06/2023	06/05/2023	Exercise		12,540,000	4225			14,520	88,272	73,752				(14,520)				0001
Purchased Call/SPX/SPX2618SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/13/2023	06/28/2023	06/15/2023	Expire		65,550,000	4100			25,500	(25,500)					(25,500)				0001
Purchased Call/SPX/SPX3000SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/09/2018	03/06/2023	03/08/2023	Exercise		1,875,668	3521			366,508	361,561			366,508		(4,946)				0001
Purchased Call/SPX/SPX5003SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/10/2018	10/10/2023	10/12/2023	Exercise		1,210,496	3313			442,335	422,064			442,335		(20,271)				0001
Purchased Call/SPX/SPX521CSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2018	08/18/2023	08/22/2023	Exercise		1,537,637	3528			523,760	508,588			523,760		(15,172)				0001
Purchased Call/SPX/SPX261CSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/20/2023	10/12/2023	Expire		21,900,000	4500			8,450	(8,450)					(8,450)				0001
Purchased Call/SPX/SPX261CSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/20/2023	10/12/2023	Expire		30,660,000	4550			3,675	(3,675)					(3,675)				0001
Purchased Call/SPX/SPX521GSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2018	10/06/2023	10/11/2023	Exercise		1,609,152	3547			455,558	433,890			455,558		(21,668)				0001
Purchased Call/SPX/SPX521LS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2018	11/17/2023	11/21/2023	Exercise		1,653,000	3019.54			802,073	765,435			802,073		(36,638)				0001
Purchased Call/SPX/SPX261DSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/27/2023	10/23/2023	Expire		17,260,000	4425			8,560	(8,560)					(8,560)				0001
Purchased Call/SPX/SPX521NSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2018	12/15/2023	12/19/2023	Exercise		1,581,812	3037			955,775	925,986			955,775		(29,789)				0001
Purchased Call/SPX/SPX615A$I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	07/16/2018	07/14/2023	07/18/2023	Exercise		1,774,839	3470			598,778	584,429			598,778		(14,350)				0001
Purchased Call/SPX/SPX261FS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	11/30/2023	12/12/2023	12/04/2023	Expire		22,750,000	4415			14,550	(14,550)					(14,550)				0001
Purchased Call/NFC/NFC1618SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	10/25/2022	10/25/2023	02/08/2023	Exercise		9,982,861	223.05			506,985	225,030			506,985		(281,955)				0001
Purchased Call/SPX/SPX621LSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2021	01/18/2023	01/20/2023	Expire		2,238,000	4463.49				(1,766)					(1,766)				0001
Purchased Call/SPX/SPX621NSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2021	03/07/2023	03/09/2023	Expire		1,778,873	4176				(12,122)					(12,122)				0001
Purchased Call/SPX/SPX621PS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2023	04/17/2023	Expire		1,556,000	4572.32				(11,228)					(11,228)				0001
Purchased Call/SPX/SPX6210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2021	05/12/2023	05/16/2023	Exercise		1,664,386	4055			28,115	(7,340)			28,115		(35,455)				0001
Purchased Call/SPX/SPX715NSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	01/14/2022	01/17/2023	01/19/2023	Expire		2,185,000	4662.85				(3,467)					(3,467)				0001
Purchased Call/SPX/SPX621RS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2021	05/26/2023	05/31/2023	Exercise		2,122,000	4168.38			18,713	(23,972)			18,713		(42,685)				0001
Purchased Call/SPX/SPX621RSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2021	06/09/2023	06/13/2023	Exercise		1,649,000	4161.32			53,751	15,718			53,751		(38,032)				0001
Purchased Call/SPX/SPX715NSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDCJBGJIIY9T8XKCSX06	01/19/2022	01/19/2023	01/23/2023	Expire		7,299,000	4532.76				(8,469)					(8,469)				0001

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Purchased Call/SPX/SPX7150S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/01/2022	01/30/2023	02/01/2023	Expire		2,326,721	4432				(4,280)					(4,280)				0001
Purchased Call/SPX/SPX621RSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2021	06/16/2023	06/21/2023	Expire		1,490,000	4863.17				(11,518)					(11,518)				0001
Purchased Call/SPX/SPX621RSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2021	06/14/2023	06/16/2023	Expire		1,923,514	5138				(8,084)					(8,084)				0001
Purchased Call/SPX/SPX7150S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/02/2022	02/01/2023	02/03/2023	Expire		1,536,187	4532				(5,115)					(5,115)				0001
Purchased Call/SPX/SPX7150SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/08/2022	02/06/2023	02/08/2023	Expire		2,349,277	4501				(5,961)					(5,961)				0001
Purchased Call/SPX/SPX621SSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2021	06/28/2023	06/30/2023	Expire		2,264,000	4944.07				(17,160)					(17,160)				0001
Purchased Call/SPX/SPX621SSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2021	06/27/2023	06/29/2023	Expire		1,531,613	4757				(17,322)					(17,322)				0001
Purchased Call/SPX/SPX7150SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/11/2022	02/10/2023	02/14/2023	Expire		17,077,000	4418.64				(44,021)					(44,021)				0001
Purchased Call/SPX/SPX7150SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/11/2022	02/10/2023	02/14/2023	Expire		2,014,000	4418.64				(7,832)					(7,832)				0001
Purchased Call/SPX/SPX621SSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023	07/07/2023	Exercise		1,962,000	4322.31			57,710	7,702			57,710		(50,008)				0001
Purchased Call/SPX/SPX621TS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023	07/11/2023	Exercise		2,122,337	4341			30,810	(25,803)			30,810		(56,612)				0001
Purchased Call/SPX/SPX621XSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023	08/24/2023	Expire		1,649,000	5016.87				(22,483)					(22,483)				0001
Purchased Call/SPX/SPX621XSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023	08/24/2023	Expire		2,774,000	5171.44				(28,855)					(28,855)				0001
Purchased Call/SPX/SPX621YSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/27/2021	08/29/2023	08/31/2023	Expire		3,802,000	5206.52				(41,488)					(41,488)				0001
Purchased Call/SPX/SPX7157SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/12/2021	02/14/2023	02/16/2023	Expire		1,407,000	4885.88				(2,316)					(2,316)				0001
Purchased Call/SPX/SPX7157SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/16/2021	02/10/2023	02/14/2023	Exercise		2,579,488	3892			130,983	113,348			130,983		(17,635)				0001
Purchased Call/SPX/SPX7159SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/01/2021	03/31/2023	04/04/2023	Expire		2,772,000	4780.03				(9,120)					(9,120)				0001
Purchased Call/SPX/SPX715AS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	04/06/2021	04/06/2023	04/10/2023	Expire		1,612,000	4709.47				(7,299)					(7,299)				0001
Purchased Call/SPX/SPX715HS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/02/2021	08/02/2023	08/04/2023	Expire		1,507,000	5015.84				(16,314)					(16,314)				0001
Purchased Call/SPX/SPX715HSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/03/2021	08/03/2023	08/07/2023	Expire		1,544,000	5049.03				(16,793)					(16,793)				0001
Purchased Call/SPX/SPX715HSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/12/2021	08/11/2023	08/15/2023	Exercise		2,001,000	4427.82			16,252	(46,797)			16,252		(63,049)				0001
Purchased Call/SPX/SPX715HSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	08/17/2021	08/17/2023	08/21/2023	Expire		1,500,000	4924.02				(23,348)					(23,348)				0001
Purchased Call/SPX/SPX7151SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	09/02/2021	08/25/2023	08/29/2023	Expire		1,521,665	5381				(12,648)					(12,648)				0001
Purchased Call/SPX/SPX715PS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	02/25/2022	02/27/2023	03/01/2023	Expire		9,280,000	4384.65				(33,515)					(33,515)				0001
Purchased Call/SPX/SPX715PS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/02/2022	02/27/2023	03/01/2023	Expire		1,714,398	4385				(7,340)					(7,340)				0001
Purchased Call/SPX/SPX715LSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/10/2021	11/07/2023	11/09/2023	Expire		1,745,563	5617				(19,224)					(19,224)				0001
Purchased Call/SPX/SPX715MSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	11/16/2021	11/16/2023	11/20/2023	Expire		1,702,000	5609.58				(21,703)					(21,703)				0001
Purchased Call/SPX/SPX715PST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/25/2022	03/24/2023	03/28/2023	Expire		2,556,000	4543.06				(19,853)					(19,853)				0001
Purchased Call/SPX/SPX715PSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	03/25/2022	03/27/2023	03/29/2023	Expire		2,071,000	4543.06				(16,537)					(16,537)				0001
Purchased Call/SPX/SPX7050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/26/2018	12/22/2023	12/27/2023	Exercise		1,366,757	2783			1,062,276	1,029,962			1,062,276		(32,314)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPX715LSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/10/2021	11/10/2023	11/14/2023	Expire		1,558,000	4646.71				(28,452)					(28,452)				0001
Purchased Call/SPX/SPX715QSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2022	04/26/2023	04/28/2023	Expire		2,417,000	4175.2				(26,417)					(26,417)				0001
Purchased Call/SPX/SPX715RS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/03/2022	05/02/2023	05/04/2023	Expire		1,846,152	4167				(17,510)					(17,510)				0001
Purchased Call/SPX/SPX715RSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/11/2022	05/08/2023	05/10/2023	Exercise		2,080,863	4129			4,360	(15,605)			4,360		(19,965)				0001
Purchased Call/SPX/SPX715RSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/12/2022	05/10/2023	05/12/2023	Exercise		2,495,386	3999			84,206	56,941			84,206		(27,266)				0001
Purchased Call/SPX/SPX715SSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/10/2022	06/09/2023	06/13/2023	Expire		1,537,000	4095.9				(12,626)					(12,626)				0001
Purchased Call/SPX/SPX715SSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/24/2022	05/22/2023	05/24/2023	Exercise		2,305,704	3901			172,084	135,157			172,084		(36,926)				0001
Purchased Call/SPX/SPX715SSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/01/2022	05/31/2023	06/02/2023	Exercise		1,859,818	4151			21,538	(11,271)			21,538		(32,809)				0001
Purchased Call/SPX/SPX715SSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/03/2022	05/31/2023	06/02/2023	Exercise		1,727,239	4132			19,992	(9,865)			19,992		(29,858)				0001
Purchased Call/SPX/SPX715SSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/15/2022	06/14/2023	06/16/2023	Exercise		1,693,240	3746			122,040	91,494			122,040		(30,546)				0001
Purchased Call/SPX/SPX715TSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/01/2022	06/23/2023	06/27/2023	Exercise		1,890,274	3796			146,910	109,367			146,910		(37,543)				0001
Purchased Call/SPX/SPX715TSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/14/2022	07/11/2023	07/13/2023	Exercise		4,147,341	3844			344,200	253,394			344,200		(90,806)				0001
Purchased Call/SPX/SPX715WS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/22/2022	08/22/2023	08/24/2023	Exercise		1,900,000	4137.99			114,588				89,958			(50,142)			0001
Purchased Call/SPX/SPX715WS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/23/2022	08/23/2023	08/25/2023	Expire		1,132,000	4128.73				(8,465)					(8,465)				0001
Purchased Call/SPX/SPX715USC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/29/2022	07/24/2023	07/26/2023	Exercise		1,953,265	3962			140,506	91,732			140,506		(48,775)				0001
Purchased Call/SPX/SPX715USJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2022	07/27/2023	07/31/2023	Exercise		2,273,340	4024			209,616	139,416			209,616		(70,200)				0001
Purchased Call/SPX/SPX715USK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2022	07/27/2023	07/31/2023	Exercise		2,498,662	4024			243,432	162,557			243,432		(80,875)				0001
Purchased Call/SPX/SPX715USW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2022	08/01/2023	08/03/2023	Exercise		2,434,158	4126			217,120	149,133			217,120		(67,987)				0001
Purchased Call/SPX/SPX715VSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/11/2022	08/11/2023	08/15/2023	Exercise		2,394,000	4207.27			114,912	74,868			114,912		(40,044)				0001
Purchased Call/SPX/SPX715VSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/18/2022	08/11/2023	08/15/2023	Exercise		1,570,034	4209			96,293	46,998			96,293		(49,295)				0001
Purchased Call/SPX/SPX715PSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/22/2022	03/22/2023	03/24/2023	Expire		2,198,000	4511.61							135,352			(137,155)			0001
Purchased Call/SPX/SPX715RSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/31/2022	08/29/2023	08/31/2023	Exercise		1,594,272	4046			125,686	83,365			125,686		(42,321)				0001
Purchased Call/SPX/SPX715RSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/07/2022	09/06/2023	09/08/2023	Exercise		1,970,150	3917			146,877	90,656			146,877		(56,221)				0001
Purchased Call/NFC/NFC1618SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	01/18/2023	Exercise		9,038,860	221.68			432,391	156,952			432,391		(275,439)				0001
Purchased Call/SPX/SPX715RSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2022	08/31/2023	09/05/2023	Exercise		1,898,204	3979			137,853	86,436			137,853		(51,418)				0001
Purchased Call/SPX/SPX715RSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/13/2022	08/29/2023	08/31/2023	Exercise		2,276,212	4050			182,088	119,047			182,088		(63,041)				0001
Purchased Call/SPX/SPX715XSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/04/2022	09/19/2023	09/21/2023	Exercise		3,626,898	3900			322,711	211,529			322,711		(111,182)				0001
Purchased Call/SPX/SPX715XSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/05/2022	09/21/2023	09/25/2023	Exercise		1,428,804	3790			133,836	82,786			133,836		(51,050)				0001
Purchased Call/SPX/SPX715XSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/17/2022	10/11/2023	10/13/2023	Exercise		2,019,363	3593			156,797	87,882			156,797		(68,915)				0001
Purchased Call/SPX/SPX715YS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/21/2022	10/23/2023	10/25/2023	Exercise		2,277,000	3752.75			144,590	82,784			144,590		(61,805)				0001

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Purchased Call/SPX/SPX7212SZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023	10/03/2023	Expire		1,594,000	4993.73				(22,880)					(22,880)				0001
Purchased Call/SPX/SPX7213SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023	10/11/2023	Expire		2,764,000	5022.88				(43,803)					(43,803)				0001
Purchased Call/SPX/SPX7151SC																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/01/2022	10/25/2023	10/27/2023	Exercise		1,705,727	3859			144,875	68,449			144,875		(76,427)				0001
Purchased Call/SPX/SPX7151SF																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/02/2022	10/30/2023	11/01/2023	Exercise		3,670,897	3901			250,135	87,780			250,135		(162,355)				0001
Purchased Call/SPX/SPX7151SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/17/2022	10/17/2023	10/19/2023	Exercise		2,448,000	3861.85			122,400	85,760			122,400		(36,640)				0001
Purchased Call/SPX/SPX721BSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	01/10/2023	Expire		2,192,000	4677.03				(356)					(356)				0001
Purchased Call/SPX/SPX7151SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/09/2022	11/07/2023	11/09/2023	Exercise		3,299,915	3797			346,729	199,226			346,729		(147,502)				0001
Purchased Call/SPX/SPX7151SP																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/09/2022	11/07/2023	11/09/2023	Exercise		4,242,249	3805			490,599	287,158			490,599		(203,441)				0001
Purchased Call/SPX/SPX721BSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/03/2021	12/01/2023	12/05/2023	Exercise		3,340,000	4486.24			79,770	(118,843)			79,770		(198,613)				0001
Purchased Call/SPX/SPX721AS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	12/27/2023	Expire		1,532,000	5599.71				(25,176)					(25,176)				0001
Purchased Call/SPX/SPX721BSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	01/10/2023	Expire		1,548,000	4677.03				(462)					(462)				0001
Purchased Call/SPX/SPX721CS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	01/23/2023	Expire		2,218,000	4532.76				(1,287)					(1,287)				0001
Purchased Call/SPX/SPX721ASA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/23/2021	12/22/2023	12/27/2023	Exercise		1,498,000	4725.79			9,142	(23,132)			9,142		(32,274)				0001
Purchased Call/SPX/SPX7151SY																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/15/2022	11/10/2023	11/14/2023	Exercise		2,012,437	3993			212,808	112,790			212,808		(100,018)				0001
Purchased Call/SPX/SPX7152SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/02/2022	12/04/2023	12/06/2023	Exercise		2,626,000	4071.7			173,316	82,869			173,316		(90,447)				0001
Purchased Call/SPX/SPX721ASK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	01/03/2024	Expire		1,617,000	5552.28				(33,368)					(33,368)				0001
Purchased Call/SPX/SPX721BSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/31/2021	12/27/2023	12/29/2023	Expire		1,800,452	4788				(101,379)					(101,379)				0001
Purchased Call/SPX/SPX7152SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/02/2022	11/29/2023	12/01/2023	Exercise		1,401,001	3958			104,785	47,554			104,785		(57,231)				0001
Purchased Call/SPX/SPX7152SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/22/2022	06/23/2023	06/27/2023	Exercise		1,940,000	4250			49,165	11,727			49,165		(37,438)				0001
Purchased Call/SPX/SPX7152SX																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/22/2022	06/30/2023	07/05/2023	Exercise		1,940,000	4300			75,191	42,416			75,191		(32,775)				0001
Purchased Call/SPX/SPX721CSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/21/2022	01/18/2023	01/20/2023	Expire		1,689,509	4566				(2,574)					(2,574)				0001
Purchased Call/SPX/SPX721CS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		1,215,000	4397.94				(693)					(693)				0001
Purchased Call/SPX/SPX721CSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/26/2023	Expire		5,455,000	4410.13				(7,846)					(7,846)				0001
Purchased Call/SPX/SPX721DS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/25/2022	01/20/2023	01/24/2023	Expire		1,618,266	4483				(1,771)					(1,771)				0001
Purchased Call/SPX/SPX721DSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/31/2023	Expire		1,287,000	4326.51				(2,002)					(2,002)				0001
Purchased Call/SPX/SPX721DSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		5,350,000	4431.85				(4,559)					(4,559)				0001
Purchased Call/SPX/SPX721ES2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		2,874,000	4431.85				(6,314)					(6,314)				0001
Purchased Call/SPX/SPX721ESH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	02/07/2023	Expire		5,297,000	100				(6,069)					(6,069)				0001
Purchased Call/SPX/SPX721FSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2023	02/10/2023	Expire		1,775,000	4521.54				(2,155)					(2,155)				0001
Purchased Call/SPX/SPX721ES9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	02/02/2023	Expire		3,895,000	4515.55				(8,015)					(8,015)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX721ESQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/03/2022	02/03/2023	02/07/2023	Expire		1,478,000	4477.44				(2,905)					(2,905)				0001
Purchased Call/SPX/SPX721GSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/25/2022	02/27/2023	03/01/2023	Expire		1,392,000	4384.65				(2,557)					(2,557)				0001
Purchased Call/SPX/SPX721GSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		2,073,000	4384.65				(6,685)					(6,685)				0001
Purchased Call/SPX/SPX721FSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/11/2022	02/10/2023	02/14/2023	Expire		1,740,000	4418.64				(4,195)					(4,195)				0001
Purchased Call/SPX/SPX721FSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/17/2022	02/17/2023	02/22/2023	Expire		2,018,000	4380.26				(3,715)					(3,715)				0001
Purchased Call/SPX/SPX721GSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		3,074,000	100				(8,530)					(8,530)				0001
Purchased Call/SPX/SPX721HSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/04/2022	03/03/2023	03/07/2023	Expire		1,004,000	4328.87				(2,007)					(2,007)				0001
Purchased Call/SPX/SPX721GS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2022	02/22/2023	02/24/2023	Expire		9,017,000	4304.76				(15,242)					(15,242)				0001
Purchased Call/SPX/SPX721GS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2022	02/22/2023	02/24/2023	Expire		2,099,000	4304.76				(4,661)					(4,661)				0001
Purchased Call/SPX/SPX721HSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/04/2022	03/06/2023	03/08/2023	Expire		1,107,000	4328.87				(2,303)					(2,303)				0001
Purchased Call/SPX/SPX721JS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/16/2022	03/16/2023	03/20/2023	Expire		1,086,000	4357.86				(2,612)					(2,612)				0001
Purchased Call/SPX/SPX721GS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2022	02/16/2023	02/21/2023	Expire		1,615,152	4474				(3,842)					(3,842)				0001
Purchased Call/SPX/SPX721GSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2022	02/17/2023	02/22/2023	Expire		2,696,299	4349				(9,536)					(9,536)				0001
Purchased Call/SPX/SPX721JS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		4,878,000	100				(11,077)					(11,077)				0001
Purchased Call/SPX/SPX715XSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	10/07/2022	10/06/2023	10/11/2023	Exercise		1,490,000	3639.66			273,809				(26,131)			143,285			0001
Purchased Call/SPX/SPX721GSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2022	02/24/2023	02/28/2023	Expire		1,703,000	4288.7				(5,401)					(5,401)				0001
Purchased Call/SPX/SPX721HS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		1,980,000	4384.65				(4,901)					(4,901)				0001
Purchased Call/SPX/SPX721LSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		1,913,000	4488.28				(11,238)					(11,238)				0001
Purchased Call/SPX/SPX721NSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/20/2022	04/20/2023	04/24/2023	Expire		2,093,000	4459.45				(7,605)					(7,605)				0001
Purchased Call/SPX/SPX7211S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/07/2022	03/07/2023	03/09/2023	Expire		1,826,000	4201.09				(9,188)					(9,188)				0001
Purchased Call/SPX/SPX7211SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/08/2022	03/08/2023	03/10/2023	Expire		2,807,000	4170.7				(8,523)					(8,523)				0001
Purchased Call/SPX/SPX721FSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/14/2022	02/10/2023	02/14/2023	Exercise		2,319,398	4187			6,061	1,639			6,061		(4,422)				0001
Purchased Call/SPX/SPX7211SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/11/2022	03/10/2023	03/14/2023	Expire		7,229,000	4204.31				(16,249)					(16,249)				0001
Purchased Call/SPX/SPX7211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/11/2022	03/10/2023	03/14/2023	Expire		2,401,000	4204.31				(6,576)					(6,576)				0001
Purchased Call/SPX/SPX7211SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/11/2022	03/13/2023	03/15/2023	Expire		2,156,000	4204.31				(7,169)					(7,169)				0001
Purchased Call/SPX/SPX721JS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/17/2022	03/17/2023	03/21/2023	Expire		1,708,000	100				(8,942)					(8,942)				0001
Purchased Call/SPX/SPX721KS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/31/2022	03/31/2023	04/04/2023	Expire		9,389,000	4530.41				(54,628)					(54,628)				0001
Purchased Call/SPX/SPX721LST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		3,481,000	4488.28				(19,344)					(19,344)				0001
Purchased Call/SPX/SPX721LSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		2,019,000	4488.28				(15,868)					(15,868)				0001
Purchased Call/SPX/SPX7211MS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/11/2022	04/11/2023	04/13/2023	Expire		6,152,000	4412.53				(39,996)					(39,996)				0001

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Purchased Call/SPX/SPX721NST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		3,082,000	4271.78				(11,206)					(11,206)				0001
Purchased Call/SPX/SPX721MSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/12/2022	04/12/2023	04/14/2023	Expire		5,520,000	4397.45				(18,738)					(18,738)				0001
Purchased Call/SPX/SPX721MSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/12/2022	04/12/2023	04/14/2023	Expire		2,504,000	4397.45				(10,102)					(10,102)				0001
Purchased Call/SPX/SPX721QSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/19/2022	05/19/2023	05/23/2023	Exercise		1,510,000	3900.79			20,957	8,835			20,957		(12,122)				0001
Purchased Call/SPX/SPX721RSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		1,631,000	4158.24				(6,719)					(6,719)				0001
Purchased Call/SPX/SPX721MSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/13/2022	04/13/2023	04/17/2023	Expire		1,741,000	4446.59				(9,931)					(9,931)				0001
Purchased Call/SPX/SPX721MSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2022	04/14/2023	04/18/2023	Expire		2,991,000	4392.59				(11,691)					(11,691)				0001
Purchased Call/SPX/SPX721NS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/18/2022	04/18/2023	04/20/2023	Expire		2,511,000	4391.69				(19,244)					(19,244)				0001
Purchased Call/SPX/SPX721NS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/18/2022	04/18/2023	04/20/2023	Expire		2,641,000	4391.69				(25,690)					(25,690)				0001
Purchased Call/SPX/SPX721NSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/20/2022	04/20/2023	04/24/2023	Expire		1,588,000	4459.45				(9,251)					(9,251)				0001
Purchased Call/SPX/SPX721PS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2022	05/01/2023	05/03/2023	Exercise		2,972,000	4131.93			25,851	7,871			25,851		(17,979)				0001
Purchased Call/NFC/NFC1619SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2022	11/03/2023	01/31/2023	Exercise		9,680,655	213.47			1,219,827	885,210			1,219,827		(334,617)				0001
Purchased Call/SPX/SPX721PS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/02/2022	05/02/2023	05/04/2023	Expire		6,720,000	4155.38				(26,432)					(26,432)				0001
Purchased Call/SPX/SPX721PSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/02/2022	05/02/2023	05/04/2023	Expire		2,300,000	4155.38				(15,793)					(15,793)				0001
Purchased Call/SPX/SPX721PSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/05/2022	05/05/2023	05/09/2023	Expire		2,336,000	4146.87				(21,504)					(21,504)				0001
Purchased Call/SPX/SPX721PSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/06/2022	05/05/2023	05/09/2023	Exercise		8,715,000	4123.34			27,286	(7,835)			27,286		(35,121)				0001
Purchased Call/SPX/SPX721TSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/09/2022	06/09/2023	06/13/2023	Exercise		1,618,000	254.13			26,986	14,301			26,986		(12,685)				0001
Purchased Call/SPX/SPX721TSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/09/2022	06/02/2023	06/06/2023	Exercise		1,456,730	253			27,708	15,734			27,708		(11,973)				0001
Purchased Call/SPX/SPX721PSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/06/2022	05/05/2023	05/09/2023	Exercise		3,405,000	4123.34			10,661	(19,716)			10,661		(30,376)				0001
Purchased Call/SPX/SPX721QS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/11/2022	05/11/2023	05/15/2023	Exercise		2,148,000	3935.18			99,882	80,112			99,882		(19,770)				0001
Purchased Call/SPX/SPX721RSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		2,917,000	100				(19,086)					(19,086)				0001
Purchased Call/SPX/SPX721US5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		2,508,000	3674.84			46,398	34,569			46,398		(11,829)				0001
Purchased Call/SPX/SPX721US6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		2,108,000	3674.84			41,106	30,579			41,106		(10,527)				0001
Purchased Call/SPX/SPX721US7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/17/2022	06/20/2023	06/22/2023	Exercise		2,364,000	3674.84			47,280	35,102			47,280		(12,178)				0001
Purchased Call/SPX/SPX721VSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/27/2022	06/27/2023	06/29/2023	Expire		2,022,000	100				(11,733)					(11,733)				0001
Purchased Call/SPX/SPX721QSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/12/2022	05/12/2023	05/16/2023	Exercise		1,807,000	100			42,614	26,352			42,614		(16,262)				0001
Purchased Call/SPX/SPX721QSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/16/2022	05/16/2023	05/18/2023	Exercise		1,799,000	4008.01			41,377	32,546			41,377		(8,831)				0001
Purchased Call/SPX/SPX721RSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/30/2022	06/30/2023	07/05/2023	Exercise		1,047,000	3785.38			20,940	15,129			20,940		(5,811)				0001
Purchased Call/SPX/SPX721QSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2022	05/18/2023	05/22/2023	Exercise		7,039,000	3923.68			140,780	110,495			140,780		(30,285)				0001
Purchased Call/SPX/SPX721QST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2022	05/18/2023	05/22/2023	Exercise		3,177,000	3923.68			150,908	119,613			150,908		(31,295)				0001

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Purchased Call/SPX/SPX721RSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2022	05/25/2023	05/30/2023	Exercise		1,959,000	3978.73			84,958	66,229			84,958		(18,729)				0001
Purchased Call/SPX/SPX721RSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/26/2022	05/26/2023	05/31/2023	Expire		1,460,000	100				(14,349)					(14,349)				0001
Purchased Call/SPX/SPX721SS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/31/2022	05/31/2023	06/02/2023	Exercise		2,608,000	4132.15			30,093	7,462			30,093		(22,631)				0001
Purchased Call/SPX/SPX721SSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/01/2022	06/01/2023	06/05/2023	Exercise		6,069,000	4101.23			177,265	120,715			177,265		(56,550)				0001
Purchased Call/SPX/SPX721SST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Exercise		2,585,000	4108.54			82,720	62,856			82,720		(19,864)				0001
Purchased Call/SPX/SPX721TSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/08/2022	06/08/2023	06/12/2023	Exercise		3,273,000	4115.77			141,679	104,497			141,679		(37,182)				0001
Purchased Call/SPX/SPX721TSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/10/2022	06/09/2023	06/13/2023	Exercise		2,748,000	3900.86			174,498	133,354			174,498		(41,144)				0001
Purchased Call/SPX/SPX721VS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2022	06/23/2023	06/27/2023	Exercise		5,014,000	3795.73			100,280	73,128			100,280		(27,152)				0001
Purchased Call/SPX/SPX721VS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2022	06/23/2023	06/27/2023	Exercise		6,488,000	3795.73			259,520	191,428			259,520		(68,092)				0001
Purchased Call/SPX/SPX721VSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Exercise		1,610,000	3912.15			40,364	24,194			40,364		(16,170)				0001
Purchased Call/SPX/SPX721VSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		2,050,000	3821.55			93,275	68,144			93,275		(25,131)				0001
Purchased Call/SPX/SPX721VSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		1,704,000	3821.55			80,940	59,215			80,940		(21,725)				0001
Purchased Call/SPX/SPX721WSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/01/2022	07/03/2023	07/06/2023	Exercise		1,250,000	3825.33			25,000	17,923			25,000		(7,077)				0001
Purchased Call/SPX/SPX721WS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/29/2022	06/29/2023	07/03/2023	Exercise		6,686,000	3818.83			267,440	194,577			267,440		(72,863)				0001
Purchased Call/SPX/SPX721WSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/30/2022	06/27/2023	06/29/2023	Exercise		1,588,224	3902			118,845	90,714			118,845		(28,132)				0001
Purchased Call/SPX/SPX721XSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2022	07/12/2023	07/14/2023	Exercise		1,023,000	3818.8			20,460	14,346			20,460		(6,114)				0001
Purchased Call/SPX/SPX721YSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/15/2022	07/17/2023	07/19/2023	Exercise		1,196,000	3863.16			23,920	16,521			23,920		(7,399)				0001
Purchased Call/SPX/SPX721WSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		1,959,000	3825.33			122,438	89,533			122,438		(32,905)				0001
Purchased Call/SPX/SPX721WSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/01/2022	07/03/2023	07/06/2023	Exercise		2,578,000	3825.33			128,900	93,321			128,900		(35,579)				0001
Purchased Call/SPX/SPX721WSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/05/2022	07/05/2023	07/07/2023	Exercise		2,551,000	3831.39			118,622	85,599			118,622		(33,022)				0001
Purchased Call/SPX/SPX721WSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/05/2022	07/05/2023	07/07/2023	Exercise		2,529,000	3831.39			130,244	94,284			130,244		(35,960)				0001
Purchased Call/SPX/SPX721XSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		3,458,000	3899.38			89,908	63,144			89,908		(26,764)				0001
Purchased Call/SPX/SPX721XSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2022	07/06/2023	07/10/2023	Exercise		1,514,488	3854			99,429	71,248			99,429		(28,182)				0001
Purchased Call/SPX/SPX721XSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2022	07/12/2023	07/14/2023	Exercise		6,952,000	3818.8			139,040	96,386			139,040		(42,654)				0001
Purchased Call/SPX/SPX721YSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		5,048,000	3830.85			201,920	139,692			201,920		(62,228)				0001
Purchased Call/SPX/SPX721VSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Exercise		2,669,000	241.93			181,366	127,753			181,366		(53,613)				0001
Purchased Call/SPX/SPX721YSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/15/2022	07/14/2023	07/18/2023	Exercise		1,448,000	254.16			57,811	44,078			57,811		(13,733)				0001
Purchased Call/SPX/SPX721ZS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Expire		1,229,000	105				(10,293)			(10,293)						0001
Purchased Call/SPX/SPX721ZSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		1,901,000	3961.63			95,050	65,543			95,050		(29,507)				0001
Purchased Call/SPX/SPX8150S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYD0JBGJWY9T8IKCSX06	12/22/2022	03/02/2023	03/06/2023	Expire		7,760,000	4175				(39,545)			(39,545)						0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX7212Z9H				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/22/2022	07/24/2023	07/26/2023	Exercise		6,567,000	3961.63			131,340	88,161			131,340		(43,179)				0001
Purchased Call/SPX/SPX7212SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/25/2022	07/18/2023	07/20/2023	Exercise		1,476,658	3826			119,661	80,730			119,661		(38,931)				0001
Purchased Call/SPX/SPX8150S7				Suntrust	IYDOJBGJWY9TBXKCSX06	12/22/2022	12/20/2023	12/22/2023	Exercise		3,193,661	3820			362,822	188,115			362,822		(174,707)				0001
Purchased Call/NFC/NFC161985				Bank of America	B4TYDEB6GKMZO031MB27	11/04/2022	11/06/2023	06/06/2023	Exercise		5,506,434	214.8			679,068	490,140			679,068		(188,928)				0001
Purchased Call/SPX/SPX7212S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		1,068,861	3988			21,080	9,005			21,080		(12,075)				0001
Purchased Call/SPX/SPX8210S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Expire		7,617,000	100				(42,133)					(42,133)				0001
Purchased Call/SPX/SPX8211ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Expire		1,574,000	4280.15				(20,772)					(20,772)				0001
Purchased Call/SPX/SPX8212SC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/17/2022	08/17/2023	08/21/2023	Expire		1,644,000	4274.04				(11,978)					(11,978)				0001
Purchased Call/SPX/SPX8210SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/28/2022	07/21/2023	07/25/2023	Exercise		1,987,478	3999			186,871	128,947			186,871		(57,923)				0001
Purchased Call/SPX/SPX8211S3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/02/2022	08/02/2023	08/04/2023	Exercise		2,789,000	4091.19			133,872	89,686			133,872		(44,186)				0001
Purchased Call/SPX/SPX8211SF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/05/2022	08/04/2023	08/08/2023	Expire		1,341,000	105				(12,013)					(12,013)				0001
Purchased Call/SPX/SPX8215S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/27/2022	09/27/2023	09/29/2023	Exercise		1,341,000	3647.29			26,820	15,789			26,820		(11,031)				0001
Purchased Call/SPX/SPX8216S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/07/2022	10/06/2023	10/11/2023	Exercise		3,203,000	3639.66			64,060	36,280			64,060		(27,780)				0001
Purchased Call/SPX/SPX8211SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/05/2022	07/28/2023	08/01/2023	Exercise		1,532,662	4076			126,336	85,063			126,336		(41,273)				0001
Purchased Call/SPX/SPX8211SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/09/2022	07/31/2023	08/02/2023	Exercise		2,106,448	4130			186,659	128,774			186,659		(57,884)				0001
Purchased Call/SPX/SPX8212S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Exercise		2,211,000	4280.15			94,997	57,093			94,997		(37,904)				0001
Purchased Call/SPX/SPX8212S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/16/2022	08/16/2023	08/18/2023	Exercise		3,247,000	4305.2			74,764	14,053			74,764		(60,712)				0001
Purchased Call/SPX/SPX8212SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/16/2022	08/14/2023	08/16/2023	Exercise		2,011,671	4280			90,123	32,338			90,123		(57,785)				0001
Purchased Call/SPX/SPX8212SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/22/2022	08/22/2023	08/24/2023	Exercise		2,645,000	4137.99			119,025	75,223			119,025		(43,802)				0001
Purchased Call/SPX/SPX8212SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/23/2022	08/23/2023	08/25/2023	Exercise		2,983,000	4128.73			82,033	51,073			82,033		(30,959)				0001
Purchased Call/SPX/SPX8212SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2022	08/14/2023	08/16/2023	Exercise		4,177,426	4280			204,686	96,429			204,686		(108,257)				0001
Purchased Call/SPX/SPX8213S0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/25/2022	08/25/2023	08/29/2023	Exercise		1,733,000	4199.12			84,917	53,308			84,917		(31,609)				0001
Purchased Call/SPX/SPX8213SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		2,204,000	4057.66			79,344	49,291			79,344		(30,053)				0001
Purchased Call/SPX/SPX8213SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/31/2022	08/31/2023	09/05/2023	Exercise		2,456,000	3955			117,888	73,844			117,888		(44,044)				0001
Purchased Call/SPX/SPX8213SU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/01/2022	09/01/2023	09/06/2023	Exercise		2,610,000	3966.85			71,775	43,939			71,775		(27,836)				0001
Purchased Call/SPX/SPX8214S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/07/2022	09/07/2023	09/11/2023	Exercise		4,972,000	3979.87			198,880	122,143			198,880		(76,737)				0001
Purchased Call/SPX/SPX8214ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/21/2022	09/21/2023	09/25/2023	Exercise		2,461,000	3789.93			67,678	39,684			67,678		(27,994)				0001
Purchased Call/SPX/SPX8218SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/03/2022	11/03/2023	11/07/2023	Exercise		1,094,000	3719.89			43,760	24,657			43,760		(19,103)				0001
Purchased Call/SPX/SPX8219S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/14/2022	11/14/2023	11/16/2023	Expire		2,155,000	100				(27,664)					(27,664)				0001
Purchased Call/SPX/SPX8214SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/23/2022	09/22/2023	09/26/2023	Exercise		1,531,000	3693.23			61,240	37,887			61,240		(23,353)				0001

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Purchased Call/SPX/SPX8214&Z				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/23/2022	09/22/2023	09/26/2023	Exercise		656,000	11311.24			26,240	16,138			26,240		(10,102)				0001
Purchased Call/SPX/SPX8219&S				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/21/2022	11/21/2023	11/24/2023	Exercise		2,749,000	100			8,523	(29,509)			8,523		(38,032)				0001
Purchased Call/SPX/SPX821A&D				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/25/2022	11/27/2023	11/29/2023	Exercise		1,705,000	4026.12			32,395	15,190			32,395		(17,205)				0001
Purchased Call/SPX/SPX8215&U				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		5,647,000	3744.52			225,880	129,508			225,880		(96,372)				0001
Purchased Call/SPX/SPX8215&X				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/06/2022	09/22/2023	09/26/2023	Exercise		2,247,278	3758			168,038	101,736			168,038		(66,302)				0001
Purchased Call/SPX/SPX8216&9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/11/2022	09/29/2023	10/03/2023	Exercise		2,406,351	3640			184,418	112,036			184,418		(72,382)				0001
Purchased Call/SPX/SPX8216&I				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/13/2022	10/13/2023	10/17/2023	Exercise		1,949,000	3669.91			49,700	27,850			49,700		(21,849)				0001
Purchased Call/SPX/SPX8216&M				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/13/2022	10/03/2023	10/05/2023	Exercise		1,710,470	3678			141,360	85,510			141,360		(55,850)				0001
Purchased Call/SPX/SPX8216&V				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise		5,036,000	3719.98			100,720	55,660			100,720		(45,060)				0001
Purchased Call/SPX/SPX8217&A				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/19/2022	10/19/2023	10/23/2023	Exercise		4,244,000	3695.16			169,760	95,932			169,760		(73,828)				0001
Purchased Call/SPX/SPX8217&D				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/19/2022	10/16/2023	10/18/2023	Exercise		2,502,062	3585			189,856	105,426			189,856		(84,430)				0001
Purchased Call/SPX/SPX821B&5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/01/2022	12/01/2023	12/05/2023	Expire		2,035,000	100				(36,150)					(36,150)				0001
Purchased Call/SPX/SPX821C&C				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/13/2022	12/13/2023	12/15/2023	Expire		2,073,000	100				(35,962)					(35,962)				0001
Purchased Call/SPX/SPX8217&K				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/20/2022	10/11/2023	10/13/2023	Exercise		1,503,724	3589			94,274	52,338			94,274		(41,937)				0001
Purchased Call/SPX/SPX8217&P				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/21/2022	10/20/2023	10/24/2023	Exercise		1,335,000	100			53,400	27,412			53,400		(25,988)				0001
Purchased Call/SPX/SPX821D&S				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/23/2022	12/26/2023	12/28/2023	Expire		1,614,000	100				(23,305)					(23,305)				0001
Purchased Call/SPX/SPX821E&5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/28/2022	12/28/2023	01/02/2024	Exercise		1,468,000	3783.22			29,360	12,863			29,360		(16,497)				0001
Purchased Call/SPX/SPX8217&Y				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/26/2022	10/26/2023	10/30/2023	Exercise		2,450,000	3830.6			63,700	34,536			63,700		(29,164)				0001
Purchased Call/SPX/SPX8218&0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/26/2022	10/26/2023	10/30/2023	Exercise		3,349,000	3830.6			154,054	85,596			154,054		(68,458)				0001
Purchased Call/SPX/SPX8218&7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/31/2022	10/31/2023	11/02/2023	Exercise		4,614,000	3871.98			207,630	112,116			207,630		(95,514)				0001
Purchased Call/SPX/SPX8218&8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/31/2022	10/31/2023	11/02/2023	Exercise		2,182,000	3871.98			106,918	58,106			106,918		(48,812)				0001
Purchased Call/NFC/NFC16198O				Bank of America ...	B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	06/13/2023	Exercise		8,335,600	219.78			1,032,313	753,718			1,032,313		(278,595)				0001
Purchased Call/SPX/SPX8218&9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/31/2022	10/24/2023	10/26/2023	Exercise		1,913,859	3797			198,073	109,510			198,073		(88,563)				0001
Purchased Call/SPX/SPX8218&P				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/07/2022	11/07/2023	11/09/2023	Exercise		1,801,000	3806.8			81,946	43,648			81,946		(38,297)				0001
Purchased Call/SPX/SPX8219&N				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/18/2022	11/17/2023	11/21/2023	Exercise		1,396,000	3965.34			55,840	29,533			55,840		(26,307)				0001
Purchased Call/SPX/SPX8219&U				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/21/2022	11/17/2023	11/21/2023	Exercise		1,510,308	3954			101,994	51,862			101,994		(50,132)				0001
Purchased Call/SPX/SPX821A&C				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/23/2022	11/21/2023	11/24/2023	Exercise		1,994,720	3950			232,806	118,404			232,806		(114,401)				0001
Purchased Call/SPX/SPX821A&M				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Exercise		726,000	11756.03			29,040	14,928			29,040		(14,112)				0001
Purchased Call/SPX/SPX821A&Q				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/28/2022	01/06/2023	01/10/2023	Expire		4,000,000	3600				(2,276)					(2,276)				0001
Purchased Call/SPX/SPX821B&U				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/06/2022	12/01/2023	12/05/2023	Exercise		3,485,137	4076			377,911	218,367			377,911		(159,544)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821CS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	12/12/2023	Exercise		1,674,000	100			66,960	27,636			66,960		(39,324)				0001
Purchased Call/SPX/SPX821CS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	12/13/2023	Exercise		1,511,000	105			45,330	23,279			45,330		(22,051)				0001
Purchased Call/SPX/SPX821DS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/16/2022	12/13/2023	12/15/2023	Exercise		1,567,664	4020			159,119	91,597			159,119		(67,523)				0001
Purchased Call/SPX/SPX821ES0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	12/28/2023	Exercise		2,872,000	3844.82			114,880	50,404			114,880		(64,476)				0001
Purchased Call/SPX/SPX821ES7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023	12/29/2023	Exercise		1,485,749	3829			136,188	66,522			136,188		(69,666)				0001
Purchased Call/SPX/SPX821ES1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	01/03/2024	Exercise		2,231,000	3849.28			73,623	31,680			73,623		(41,943)				0001
Purchased Call/SPX/SPX821EST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/30/2022	12/28/2023	01/02/2024	Exercise		3,079,541	3783			345,136	166,643			345,136		(178,494)				0001
Purchased Call/SPX/SPX821FSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	01/05/2023	Exercise		3,795,390	3849			56,399	104,516	48,116		104,516		(56,399)				0001
Purchased Call/SPX/SPX821LS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/09/2023	03/16/2023	03/13/2023	Expire		25,650,000	4400			13,260		(13,260)				(13,260)				0001
Purchased Call/SPX/SPX821MSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/17/2023	03/20/2023	03/21/2023	Exercise		15,800,000	4000			94,480	96,858	2,378		96,858		(94,480)				0001
Purchased Call/SPX/SPX821NS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/24/2023	03/31/2023	03/28/2023	Exercise		8,200,000	4200			19,870	115,051	95,181		115,051		(19,870)				0001
Purchased Call/SPX/SPX821LSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/13/2023	09/20/2023	03/15/2023	Exercise		3,900,000	3950			110,765	226,099	115,334		226,099		(110,765)				0001
Purchased Call/SPX/SPX821SSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/01/2023	06/29/2023	06/05/2023	Exercise		4,180,000	4225			23,800	85,719	61,919		85,719		(23,800)				0001
Purchased Call/SPX/SPX821PS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/04/2023	06/12/2023	05/08/2023	Expire		4,050,000	4000			12,075		(12,075)				(12,075)				0001
Purchased Call/SPX/SPX821PS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/04/2023	06/16/2023	05/08/2023	Expire		6,075,000	3800			9,315		(9,315)				(9,315)				0001
Purchased Call/SPX/SPX821SSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/01/2023	12/15/2023	06/05/2023	Expire		16,720,000	4000			40,580		(40,580)				(40,580)				0001
Purchased Call/SPX/SPX821TSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/05/2023	06/21/2023	06/07/2023	Expire		17,120,000	4225			17,140		(17,140)				(17,140)				0001
Purchased Call/SPX/SPX905TSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	02/03/2021	02/03/2023	02/07/2023	Exercise		1,258,000	3830.17			100,606	98,040			100,606		(2,566)				0001
Purchased Call/SPX/SPX905ESN																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	06/07/2021	06/02/2023	06/06/2023	Expire		1,616,458	5116				(7,001)					(7,001)				0001
Purchased Call/SPX/SPX905HS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	07/06/2021	06/30/2023	07/05/2023	Expire		1,833,387	5027				(13,966)					(13,966)				0001
Purchased Call/SPX/SPX905HSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	07/18/2023	Exercise		1,371,000	4332.56			54,355	16,348			54,355		(38,007)				0001
Purchased Call/SPX/SPX905BSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	03/17/2021	03/17/2023	03/21/2023	Expire		1,797,000	3974.12				(7,942)					(7,942)				0001
Purchased Call/SPX/SPX905IS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023	07/18/2023	Expire		1,488,636	5072				(12,480)					(12,480)				0001
Purchased Call/SPX/SPX905LSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	09/18/2023	Expire		2,680,000	4942.89				(49,477)					(49,477)				0001
Purchased Call/SPX/SPX905TSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	01/04/2022	01/04/2023	01/06/2023	Expire		2,001,000	100				(346)					(346)				0001
Purchased Call/SPX/SPX905US6																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2023	01/13/2023	Expire		1,834,000	100				(1,379)					(1,379)				0001
Purchased Call/SPX/SPX905MSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	10/02/2023	Expire		2,042,000	4765.26				(47,788)					(47,788)				0001
Purchased Call/SPX/SPX905MSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	09/28/2021	09/27/2023	09/29/2023	Expire		1,920,735	4446				(68,245)					(68,245)				0001
Purchased Call/SPX/SPX905HS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	07/02/2021	07/03/2023	07/06/2023	Exercise		2,629,000	4352.34			62,367	35,131			62,367		(27,236)				0001
Purchased Call/SPX/SPX905ISE																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale ..	02RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023	07/27/2023	Exercise		2,530,000	4411.79			89,271	60,845			89,271		(28,426)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX905NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2021	09/28/2023	10/02/2023	Expire		1,572,283	5441				(12,765)					(12,765)				0001
Purchased Call/SPX/SPX905NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023	10/12/2023	Expire		1,984,000	5097.47				(29,706)					(29,706)				0001
Purchased Call/SPX/SPX905JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	08/14/2023	Exercise		1,521,000	4436.75			10,998	(7,195)			10,998		(18,192)				0001
Purchased Call/SPX/SPX905OSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023	10/25/2023	Expire		2,091,000	4501.72				(95,709)					(95,709)				0001
Purchased Call/SPX/SPX905US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/10/2022	01/06/2023	01/10/2023	Expire		1,945,010	260				(479)					(479)				0001
Purchased Call/SPX/SPX905JSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2021	08/15/2023	08/17/2023	Expire		1,122,439	4472				(13,242)					(13,242)				0001
Purchased Call/SPX/SPX905QSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2021	11/24/2023	11/28/2023	Expire		1,897,000	4701.46				(36,535)					(36,535)				0001
Purchased Call/SPX/SPX905TSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/10/2023	Expire		3,225,000	4677.03				(1,671)					(1,671)				0001
Purchased Call/SPX/SPX905RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/09/2022	02/02/2023	02/06/2023	Exercise		2,107,216	251			4,442	(1,729)			4,442		(6,171)				0001
Purchased Call/SPX/SPX905XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/28/2022	02/24/2023	02/28/2023	Expire		2,440,270	4289				(9,090)					(9,090)				0001
Purchased Call/SPX/SPX905YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/09/2022	03/09/2023	03/13/2023	Expire		2,496,000	4277.88				(8,154)					(8,154)				0001
Purchased Call/SPX/SPX905VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2023	02/02/2023	Expire		1,954,000	100				(2,648)					(2,648)				0001
Purchased Call/NFC/NFC161AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023	04/06/2023	Exercise		3,447,028	221.91			397,679	283,694			397,679		(113,985)				0001
Purchased Call/NFC/NFC161ASB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023	01/23/2023	Exercise		10,764,967	217.05			1,532,944	1,106,919			1,532,944		(426,025)				0001
Purchased Call/SPX/SPX917964	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2018	11/06/2023	11/08/2023	Exercise		1,205,328	3165			487,922	461,930			487,922		(25,991)				0001
Purchased Call/SPX/SPX905ZS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/21/2023	Expire		2,798,000	4463.12				(21,918)					(21,918)				0001
Purchased Call/SPX/SPX917DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/24/2019	12/15/2023	12/19/2023	Exercise		2,112,000	2875			1,475,352	1,424,728			1,475,352		(50,624)				0001
Purchased Call/SPX/SPX9217SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/29/2023	09/26/2023	Expire		17,380,000	4220			18,700	(18,700)					(18,700)				0001
Purchased Call/SPX/SPX9215SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	10/05/2023	09/08/2023	Exercise		4,500,000	4450			17,365	95,905	78,540		95,905		(17,365)				0001
Purchased Call/SPX/SPX917DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/24/2019	09/22/2023	09/26/2023	Exercise		2,640,000	3100			1,220,061	1,184,628			1,220,061		(35,433)				0001
Purchased Call/SPX/SPX9218S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/06/2023	10/03/2023	Expire		17,300,000	4225			29,100	(29,100)					(29,100)				0001
Purchased Call/SPX/SPX9218S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/13/2023	10/03/2023	Expire		30,275,000	4125			37,555	(37,555)					(37,555)				0001
Purchased Call/SPX/SPX921BSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2023	11/21/2023	11/21/2023	Exercise		36,000,000	4548.78			115,200	42,220	(72,980)		42,220		(115,200)				0001
Purchased Call/SPX/SPXA00FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/14/2021	01/06/2023	01/10/2023	Expire		1,348,409	4199				(576)					(576)				0001
Purchased Call/SPX/SPXA0519B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023	04/17/2023	Expire		8,366,000	100				(25,153)					(25,153)				0001
Purchased Call/SPX/SPXA0508E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2022	03/24/2023	03/28/2023	Expire		2,241,999	4520				(12,569)					(12,569)				0001
Purchased Call/SPX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	04/25/2023	Expire		3,885,000	4271.78				(22,126)			276,690		(22,126)	(303,656)			0001
Purchased Call/SPX/SPXA052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/23/2023	Exercise		16,668,000	3901.36			666,720	525,514			666,720		(141,206)				0001
Purchased Call/SPX/SPXA053SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	05/23/2023	Exercise		4,110,000	3901.36			258,930	205,993			258,930		(52,937)				0001
Purchased Call/SPX/SPXA052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	05/10/2023	Exercise		2,393,000	4123.34			8,578				159,237		(201,528)				0001

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Purchased Call/SPX/SPXA053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023	06/20/2023	Expire		8,185,000	100				(35,344)					(35,344)				0001
Purchased Call/SPX/SPXA053SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/23/2023	Exercise		3,912,000	3764.79			131,052	96,775			131,052		(34,277)				0001
Purchased Call/SPX/SPXA054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/24/2022	06/20/2023	06/22/2023	Exercise		3,654,554	3673			298,500	212,727			298,500		(85,774)				0001
Purchased Call/SPX/SPXA054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023	06/26/2023	Expire		7,730,000	100				(34,063)					(34,063)				0001
Purchased Call/SPX/SPXA054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/28/2022	06/22/2023	06/26/2023	Exercise		2,212,788	3763			163,463	119,374			163,463		(44,089)				0001
Purchased Call/SPX/SPXA055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2022	07/14/2023	07/18/2023	Exercise		2,366,800	3799			196,246	131,301			196,246		(64,945)				0001
Purchased Call/SPX/SPXA056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023	08/21/2023	Exercise		1,431,000	248.47			72,221	32,134			72,221		(40,087)				0001
Purchased Call/SPX/SPXA055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/01/2022	07/24/2023	07/26/2023	Exercise		3,375,309	3962			278,605	182,976			278,605		(95,629)				0001
Purchased Call/SPX/SPXA056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/29/2022	08/15/2023	08/17/2023	Exercise		2,348,476	4293			87,748	32,104			87,748		(55,644)				0001
Purchased Call/SPX/SPXA056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		2,870,000	3924.26			129,150	80,390			129,150		(48,760)				0001
Purchased Call/NFC/NFC161AS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	01/05/2023	Exercise		9,041,691	220.38			1,019,567	696,343			1,019,567		(323,224)				0001
Purchased Call/SPX/SPXA058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023	09/26/2023	Exercise		12,822,000	3693.23			512,880	306,959			512,880		(205,921)				0001
Purchased Call/SPX/SPXA058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023	09/27/2023	Exercise		6,563,000	3693.23			295,335	176,100			295,335		(119,235)				0001
Purchased Call/SPX/SPXA059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise		12,064,000	3585.62			482,560	283,675			482,560		(198,885)				0001
Purchased Call/SPX/SPXA059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise		2,318,000	251.57			83,022	46,029			83,022		(36,993)				0001
Purchased Call/SPX/SPXA059S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise		1,763,606	251			67,097	37,707			67,097		(29,390)				0001
Purchased Call/SPX/SPXA059SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023	10/05/2023	Exercise		4,264,000	3678.43			196,144	115,386			196,144		(80,758)				0001
Purchased Call/SPX/SPXA059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/03/2022	09/18/2023	09/20/2023	Exercise		4,411,723	3873			394,095	269,299			394,095		(124,796)				0001
Purchased Call/SPX/SPXA059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Exercise		16,813,000	3639.66			672,520	384,788			672,520		(287,732)				0001
Purchased Call/SPX/SPXA059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/02/2023	10/04/2023	Exercise		1,809,968	3598			151,404	88,720			151,404		(62,684)				0001
Purchased Call/SPX/SPXA05AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/11/2022	10/10/2023	10/12/2023	Exercise		2,199,946	3612			143,725	84,589			143,725		(59,136)				0001
Purchased Call/SPX/SPXA05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2022	10/27/2023	10/31/2023	Exercise		2,623,230	3807			213,845	94,867			213,845		(118,979)				0001
Purchased Call/SPX/SPXA05BSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2023	11/03/2023	Exercise		2,665,671	3869			229,859	134,175			229,859		(95,684)				0001
Purchased Call/SPX/SPXA05CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Exercise		2,459,000	258.21			98,463	37,550			98,463		(60,914)				0001
Purchased Call/SPX/SPXA05ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2022	12/11/2023	12/13/2023	Exercise		3,981,896	3935			463,497	221,099			463,497		(242,397)				0001
Purchased Call/SPX/SPXA05ESU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/19/2023	12/21/2023	Exercise		1,752,306	3818			101,439	44,506			101,439		(56,934)				0001
Purchased Call/SPX/SPXA054SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023	07/03/2023	Expire		5,162,000	100				(24,182)					(24,182)				0001
Purchased Call/SPX/SPXA05FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/28/2022	12/26/2023	12/28/2023	Exercise		2,426,081	3845			132,510	61,414			132,510		(71,096)				0001
Purchased Call/NFC/NFC161AS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/07/2022	12/07/2023	01/12/2023	Exercise		8,132,295	219.88			1,019,925	722,046			1,019,925		(297,879)				0001
Purchased Call/SPX/SPXB00AST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/25/2021	05/25/2023	05/30/2023	Expire		2,441,000	4667.25				(22,210)					(22,210)				0001

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Purchased Call/SPX/SPXB00SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/28/2021	07/28/2023	08/01/2023	Expire		1,550,000	5044.89				(15,810)					(15,810)				0001
Purchased Call/SPX/SPXB00US0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2021	08/25/2023	08/29/2023	Expire		2,071,000	4914.77				(35,460)					(35,460)				0001
Purchased Call/SPX/SPXB00AS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/21/2021	05/22/2023	05/24/2023	Exercise		1,568,000	4155.86			13,873				124,486		(144,181)				0001
Purchased Call/SPX/SPXB00IRR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/03/2021	09/01/2023	09/06/2023	Exercise		3,329,000	4490.08			18,860	(101,084)			18,860		(119,943)				0001
Purchased Call/SPX/SPXB00IST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/03/2021	09/05/2023	09/07/2023	Expire		1,589,000	4521.37				(55,876)					(55,876)				0001
Purchased Call/SPX/SPXB00XSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2021	09/08/2023	09/12/2023	Expire		1,518,000	5183				(19,682)					(19,682)				0001
Purchased Call/SBC/SBC0170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	06/27/2023	Expire		159,212	238.44				(1,521)					(1,521)				0001
Purchased Call/SBC/SBC0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2021	06/28/2023	06/30/2023	Expire		1,114,605	239.88				(10,171)					(10,171)				0001
Purchased Call/SBC/SBC0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	07/11/2023	Expire		691,114	241.52				(6,600)					(6,600)				0001
Purchased Call/SBC/SBC0170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/14/2023	07/18/2023	Expire		2,790,998	241.17				(25,726)					(25,726)				0001
Purchased Call/SBC/SBC0170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2021	07/20/2023	07/24/2023	Expire		685,515	241.53				(7,315)					(7,315)				0001
Purchased Call/SBC/SBC0170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2021	07/26/2023	07/28/2023	Expire		4,337,197	243.53				(45,873)					(45,873)				0001
Purchased Call/SBC/SBC0170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023	08/01/2023	Expire		2,078,861	243.52				(22,269)					(22,269)				0001
Purchased Call/SBC/SBC0170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2021	08/03/2023	08/07/2023	Expire		190,548	245.06				(2,051)					(2,051)				0001
Purchased Call/NFC/NFC161BSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2023	01/09/2023	Exercise		8,067,898	219.13			12,983	1,326,652	1,052,155		1,326,652		(274,497)				0001
Purchased Call/SBC/SBC0171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/04/2023	08/08/2023	Expire		807,282	244.9				(8,822)					(8,822)				0001
Purchased Call/SBC/SBC0171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	08/15/2023	Expire		2,356,360	244.51				(27,859)					(27,859)				0001
Purchased Call/SBC/SBC0171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	08/22/2023	Expire		2,096,295	245.15				(26,673)					(26,673)				0001
Purchased Call/SBC/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2021	09/14/2023	09/18/2023	Expire		4,304,067	245.54				(55,211)					(55,211)				0001
Purchased Call/SBC/SBC0172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2021	09/21/2023	09/25/2023	Expire		2,123,437	242.18				(30,026)					(30,026)				0001
Purchased Call/SBC/SBC0172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2021	09/28/2023	08/04/2023	Exercise		4,276,948	240.77			448	(58,690)			448		(59,139)				0001
Purchased Call/SBC/SBC0172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	02/22/2023	Exercise		1,970,447	239.83			438	(29,464)			438		(29,902)				0001
Purchased Call/SBC/SBC0172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2021	09/29/2023	10/03/2023	Expire		1,090,085	241.52				(14,499)					(14,499)				0001
Purchased Call/SBC/SBC0172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	10/17/2023	Expire		2,659,571	242.55				(40,088)					(40,088)				0001
Purchased Call/SBC/SBC0172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2021	10/13/2023	10/17/2023	Expire		1,896,149	242.96				(28,222)					(28,222)				0001
Purchased Call/SBC/SBC0172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2021	10/18/2023	10/20/2023	Expire		5,295,752	243.17				(83,715)					(83,715)				0001
Purchased Call/SBC/SBC0173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2021	11/07/2023	11/09/2023	Expire		1,945,502	245.09				(30,538)					(30,538)				0001
Purchased Call/SBC/SBC0173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2021	11/15/2023	11/17/2023	Expire		6,191,724	245.31				(96,469)					(96,469)				0001
Purchased Call/SBC/SBC0173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023	01/06/2023	Exercise		4,817,798	242.68			594	(83,500)			594		(84,094)				0001
Purchased Call/SBC/SBC0173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2021	11/22/2023	11/27/2023	Expire		3,952,187	243.6				(61,932)					(61,932)				0001

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Purchased Call/SBC/SBC0174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023	12/05/2023	Expire		1,304,643	238.89				(23,348)					(23,348)				0001
Purchased Call/SBC/SBC0174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	02/13/2023	Exercise		2,760,048	240.38			532	(46,888)			532		(47,420)				0001
Purchased Call/SBC/SBC0174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2021	12/15/2023	12/19/2023	Expire		3,977,024	240.87				(68,197)					(68,197)				0001
Purchased Call/SBC/SBC0174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/20/2023	02/23/2023	Exercise		3,992,757	240.16			442	(73,298)			442		(73,739)				0001
Purchased Call/SBC/SBC0174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/27/2023	12/29/2023	Expire		2,039,690	242.01		437		(35,767)					(35,767)				0001
Purchased Call/SPX/SPXB17FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2021	03/02/2023	03/06/2023	Exercise		2,113,872	3869			61,569	44,717			61,569		(16,852)				0001
Purchased Call/SPX/SPXB171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2021	04/12/2023	04/14/2023	Expire		1,601,865	4206				(20,304)					(20,304)				0001
Purchased Call/SPX/SPXB170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2021	09/15/2023	09/19/2023	Exercise		1,733,343	4425			9,951	(59,322)			9,951		(69,273)				0001
Purchased Call/SPX/SPXB17PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023	10/04/2023	Exercise		1,725,000	4258.14			11,911	(65,000)			11,911		(76,911)				0001
Purchased Call/SPX/SPXB170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023	10/17/2023	Exercise		1,522,000	4322.34			1,896	(65,672)			1,896		(67,568)				0001
Purchased Call/SPX/SPXB17SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/06/2023	01/10/2023	Expire		2,679,000	4677.03				(558)					(558)				0001
Purchased Call/SPX/SPXB17SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2023	01/13/2023	Expire		1,668,000	4713.07				(1,181)					(1,181)				0001
Purchased Call/SPX/SPXB170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2023	03/10/2023	Expire		2,334,000	4170.7				(2,016)			198,438		(2,016)	(212,740)			0001
Purchased Call/SPX/SPXB17SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/17/2023	Expire		2,161,000	4662.85				(2,499)					(2,499)				0001
Purchased Call/SPX/SPXB17SSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	01/20/2023	Expire		3,180,000	4577.11				(2,413)					(2,413)				0001
Purchased Call/SPX/SPXB17SSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	01/20/2023	Expire		2,977,000	4577.11				(2,816)					(2,816)				0001
Purchased Call/SPX/SPXB17TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/14/2023	02/16/2023	Expire		2,046,777	4402				(7,046)					(7,046)				0001
Purchased Call/SPX/SPXB17TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/24/2023	Expire		2,853,000	4304.76				(10,544)					(10,544)				0001
Purchased Call/SPX/SPXB17TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2023	02/27/2023	Expire		15,704,000	4225.5				(52,048)					(52,048)				0001
Purchased Call/SPX/SPXB17TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2023	02/27/2023	Expire		1,737,000	4225.5				(6,746)					(6,746)				0001
Purchased Call/SPX/SPXB170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2021	10/11/2023	10/13/2023	Expire		1,642,868	4381				(67,262)					(67,262)				0001
Purchased Call/SPX/SPXB17USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/15/2023	03/17/2023	Expire		1,781,704	4262				(12,925)					(12,925)				0001
Purchased Call/SPX/SPXB17VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/18/2023	Expire		3,149,000	4392.59				(19,407)					(19,407)				0001
Purchased Call/SPX/SPXB17VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/14/2023	04/18/2023	Expire		2,856,000	4392.59				(20,290)					(20,290)				0001
Purchased Call/SPX/SPXB172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		1,115,000	3901.06			44,600	25,430			44,600		(19,170)				0001
Purchased Call/SPX/SPXB17WSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023	06/07/2023	Exercise		1,988,000	4108.54			68,586	52,033			68,586		(16,553)				0001
Purchased Call/SPX/SPXC000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/23/2021	09/22/2023	09/26/2023	Expire		1,673,000	5154.14				(22,480)					(22,480)				0001
Purchased Call/SPX/SPXC000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/23/2021	09/13/2023	09/15/2023	Expire		1,654,730	4940				(31,621)					(31,621)				0001
Purchased Call/SPX/SPXB17WSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/01/2023	06/05/2023	Exercise		1,591,277	4101			46,568	23,336			46,568		(23,231)				0001
Purchased Call/SPX/SPXC00USX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/05/2022	01/05/2023	01/09/2023	Expire		4,531,000	100				(624)					(624)				0001

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Purchased Call/SPX/SPXC00VS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2022	01/06/2023	01/10/2023	Expire		1,353,000	4696.05				(403)					(403)				0001
Purchased Call/SPX/SPXB17XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/10/2023	Exercise		5,313,000	4140.06			255,024	168,479			255,024		(86,545)				0001
Purchased Call/SPX/SPXC008S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/20/2021	10/19/2023	10/23/2023	Expire		1,549,332	5312				(20,682)					(20,682)				0001
Purchased Call/SPX/SPXC00CSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/03/2021	10/20/2023	10/24/2023	Expire		1,486,293	5269				(27,551)					(27,551)				0001
Purchased Call/SPX/SPXB17XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2022	07/28/2023	08/01/2023	Exercise		3,726,273	4072			351,361	239,360			351,361		(112,001)				0001
Purchased Call/SPX/SPXC00ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/09/2021	11/09/2023	11/13/2023	Expire		1,759,000	5491.11				(25,666)					(25,666)				0001
Purchased Call/SPX/SPXC00JSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023	11/27/2023	Expire		1,697,000	5530.55				(26,364)					(26,364)				0001
Purchased Call/SPX/SPXB171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/11/2023	08/15/2023	Exercise		2,263,511	4207			138,292	79,827			138,292		(58,466)				0001
Purchased Call/SPX/SPXC00D9K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/10/2021	12/01/2023	12/05/2023	Exercise		1,692,443	4574			4,654	(99,225)			4,654		(103,880)				0001
Purchased Call/SPX/SPXC00PSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023	12/15/2023	Exercise		1,965,000	4626.02			34,121	(78,509)			34,121		(112,630)				0001
Purchased Call/SPX/SPXB17YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/10/2023	10/12/2023	Exercise		2,354,349	3628			149,918	82,804			149,918		(67,113)				0001
Purchased Call/SPX/SPXB17ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/20/2023	10/24/2023	Exercise		2,458,854	3714			200,586	111,844			200,586		(88,742)				0001
Purchased Call/SPX/SPXC00RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2023	12/22/2023	Exercise		1,820,000	4528.28			67,760	(42,111)			67,760		(109,871)				0001
Purchased Call/SPX/SPXB17ZSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/26/2023	10/30/2023	Exercise		7,990,000	3830.6			159,800	85,680			159,800		(74,120)				0001
Purchased Call/SPX/SPXB172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/17/2023	10/19/2023	Exercise		2,464,227	3678			246,558	132,628			246,558		(113,930)				0001
Purchased Call/SPX/SPXC00IWSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/13/2022	01/13/2023	01/17/2023	Expire		1,897,000	4659.03				(1,347)					(1,347)				0001
Purchased Call/SPX/SPXC00YS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/19/2022	01/19/2023	01/23/2023	Expire		6,680,000	100				(4,074)					(4,074)				0001
Purchased Call/SPX/SPXB172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		1,434,000	3901.06			57,360	32,706			57,360		(24,654)				0001
Purchased Call/SPX/SPXB17YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/20/2023	10/24/2023	Exercise		2,119,304	3469			84,319	48,661			84,319		(35,658)				0001
Purchased Call/SPX/SPXC00ZS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/21/2022	01/20/2023	01/24/2023	Expire		2,019,000	100				(1,822)					(1,822)				0001
Purchased Call/SPX/SPXC00ZSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/24/2022	01/24/2023	01/26/2023	Expire		3,533,000	100				(2,552)					(2,552)				0001
Purchased Call/SPX/SPXC00VSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/07/2022	01/06/2023	01/10/2023	Expire		1,589,000	4677.03							100,085		(100,107)				0001
Purchased Call/SPX/SPXC00YS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/19/2022	01/13/2023	01/17/2023	Expire		2,446,251	4292				(1,590)					(1,590)				0001
Purchased Call/SPX/SPXC00IWSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2022	01/12/2023	01/16/2023	Expire		2,207,000	4726.35				(1,732)					(1,732)				0001
Purchased Call/SPX/SPXC00ZSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/25/2022	01/25/2023	01/27/2023	Expire		8,095,000	100				(6,262)					(6,262)				0001
Purchased Call/SPX/SPXC170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		18,965,000	3901.06			758,600	410,492			758,600		(348,108)				0001
Purchased Call/SPX/SPXC170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/20/2023	10/24/2023	Exercise		2,762,132	3678			250,083	127,181			250,083		(122,903)				0001
Purchased Call/SPX/SPXC170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/23/2023	10/25/2023	Exercise		2,052,754	3753			158,083	82,705			158,083		(75,378)				0001
Purchased Call/SPX/SPXC170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/23/2023	10/25/2023	Exercise		2,664,453	3753			283,999	153,550			283,999		(130,449)				0001
Purchased Call/SPX/SPXC170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		16,800,000	3770.55			672,000	359,268			672,000		(312,732)				0001

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Purchased Call/SPX/SPXC170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	11/08/2023	Exercise		6,313,000	3770.55			252,520	134,832			252,520		(117,688)				0001
Purchased Call/SPX/SPXC171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/01/2023	11/03/2023	Exercise		2,082,294	3856			123,120	72,744			123,120		(50,376)				0001
Purchased Call/SPX/SPXC171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/03/2023	11/07/2023	Exercise		3,660,372	3720			419,182	231,952			419,182		(187,230)				0001
Purchased Call/SPX/SPXC171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2023	11/08/2023	Exercise		6,639,939	3771			795,976	455,740			795,976		(340,236)				0001
Purchased Call/SPX/SPXC171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	11/14/2023	Exercise		13,443,000	3956.37			537,720	277,079			537,720		(260,641)				0001
Purchased Call/SPX/SPXC171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/07/2023	11/09/2023	Exercise		1,692,584	3804			181,560	95,254			181,560		(86,306)				0001
Purchased Call/SPX/SPXC172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023	11/15/2023	Exercise		3,136,000	3992.93			79,968	40,111			79,968		(39,857)				0001
Purchased Call/SPX/SPXC172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/09/2023	11/13/2023	Exercise		2,770,989	3750			319,248	154,055			319,248		(165,193)				0001
Purchased Call/SPX/SPXC172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/16/2023	Exercise		4,957,000	3957.25			198,280	100,015			198,280		(98,265)				0001
Purchased Call/SPX/SPXC175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023	12/12/2023	Exercise		2,796,000	3963.51			452,085				40,685		216,942				0001
Purchased Call/SPX/SPXC173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2023	11/22/2023	Exercise		4,790,000	3965.34			191,600	94,422			191,600		(97,178)				0001
Purchased Call/SPX/SPXC174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2023	11/27/2023	Exercise		1,756,280	4001			100,092	47,701			100,092		(52,391)				0001
Purchased Call/SPX/SPXC174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2023	11/27/2023	Exercise		2,700,786	3989			280,955	142,671			280,955		(138,284)				0001
Purchased Call/SPX/SPXC174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2023	11/27/2023	Exercise		2,001,548	4027			157,053	79,052			157,053		(78,001)				0001
Purchased Call/SPX/SPXC174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	12/01/2023	Exercise		2,138,000	3957.63			68,416	32,045			68,416		(36,371)				0001
Purchased Call/SPX/SPXC174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/28/2023	11/30/2023	Exercise		2,013,682	3964			226,567	115,962			226,567		(110,605)				0001
Purchased Call/SPX/SPXC175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023	12/05/2023	Exercise		2,000,000	4076.57			97,000	45,558			97,000		(51,442)				0001
Purchased Call/SPX/SPXC175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2023	12/01/2023	Exercise		1,809,302	3959			118,819	52,787			118,819		(66,032)				0001
Purchased Call/SPX/SPXC175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/07/2023	12/11/2023	Exercise		3,663,000	3933.92			164,835	77,004			164,835		(87,831)				0001
Purchased Call/SPX/SPXC176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/15/2023	12/19/2023	Exercise		2,407,570	3877			213,003	110,288			213,003		(102,715)				0001
Purchased Call/SPX/SPXC176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2023	12/20/2023	Exercise		1,937,737	3852			206,731	105,402			206,731		(101,330)				0001
Purchased Call/SPX/SPXC177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023	12/28/2023	Exercise		2,926,000	3844.82			190,190	87,172			190,190		(103,018)				0001
Purchased Call/SPX/SPXC177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/28/2023	01/02/2024	Exercise		2,617,988	3783			216,597	95,296			216,597		(121,301)				0001
Purchased Call/SPX/SPXC177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	12/28/2023	01/06/2023	Exercise		3,109,807	3783		66,738	119,190	52,451			119,190		(66,738)				0001
Purchased Call/SPX/SPXC17ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	09/21/2023	05/22/2023	Expire		8,360,000	4500		34,020	(34,020)						(34,020)				0001
Purchased Call/NKY/NKY0170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	11/10/2023	11/06/2023	Expire		2,212,000	30650		1,990	(1,990)						(1,990)				0001
Purchased Call/SPX/SPXC17JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	12/26/2023	10/06/2023	Expire		8,500,000	4100		78,910	(78,910)						(78,910)				0001
Purchased Call/SBC/SBC0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2021	06/23/2023	06/27/2023	Expire		466,055	239.37			(4,272)						(4,272)				0001
Purchased Call/NFC/NFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2021	03/10/2023	03/14/2023	Expire		874,807	247.87			(4,314)						(4,314)				0001
Purchased Call/SBC/SBC0170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2021	07/06/2023	07/10/2023	Expire		1,847,900	241.14			(17,045)						(17,045)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17N8S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/29/2023	12/11/2023	Exercise		4,550,000	4600			84,915	59,310			84,915		(25,605)				0001
Purchased Call/SBC/SBC0170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	07/11/2023	Expire		2,004,394	240.02				(21,114)					(21,114)				0001
Purchased Call/SBC/SBC0170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023	07/18/2023	Expire		679,767	242.07				(6,532)					(6,532)				0001
Purchased Call/SBC/SBC0170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2023	07/25/2023	Expire		1,449,612	243.37				(15,081)					(15,081)				0001
Purchased Call/NFC/NFC061FSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2021	03/15/2023	03/17/2023	Expire		3,096,302	250.09				(15,648)					(15,648)				0001
Purchased Call/SBC/SBC0171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	08/08/2023	Expire		714,919	245.09				(7,831)					(7,831)				0001
Purchased Call/SBC/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2021	08/09/2023	08/11/2023	Expire		2,549,191	244.6				(28,784)					(28,784)				0001
Purchased Call/SBC/SBC0171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2021	08/10/2023	08/14/2023	Expire		635,962	244.38				(7,298)					(7,298)				0001
Purchased Call/SBC/SBC0171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2021	08/01/2023	08/03/2023	Expire		140,000	243.5				(1,629)					(1,629)				0001
Purchased Call/SBC/SBC0171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	08/22/2023	Expire		1,964,798	244.56				(23,955)					(23,955)				0001
Purchased Call/SBC/SBC0171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	08/29/2023	Expire		445,330	246.31				(6,010)					(6,010)				0001
Purchased Call/SBC/SBC0171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2021	08/25/2023	08/29/2023	Expire		1,510,848	248.18				(19,026)					(19,026)				0001
Purchased Call/SBC/SBC0171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2021	08/31/2023	09/05/2023	Expire		2,720,275	248.5				(33,888)					(33,888)				0001
Purchased Call/SBC/SBC0172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	09/26/2023	Expire		2,142,248	242.97				(29,579)					(29,579)				0001
Purchased Call/SPX/SPXD007S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/23/2022	02/23/2023	02/27/2023	Expire		2,337,000	100				(6,278)					(6,278)				0001
Purchased Call/SBC/SBC0172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	10/03/2023	10/05/2023	Expire		62,797	241.52				(860)					(860)				0001
Purchased Call/SBC/SBC0172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023	05/23/2023	Exercise		3,011,228	241.59			217	(41,858)			217		(42,075)				0001
Purchased Call/NFC/NFC061FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2021	03/14/2023	03/16/2023	Expire		723,168	249.03				(3,652)					(3,652)				0001
Purchased Call/SPX/SPXD0096B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/03/2022	03/03/2023	03/07/2023	Expire		1,422,000	4363.49				(5,334)					(5,334)				0001
Purchased Call/SPX/SPXD0096A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2022	03/03/2023	03/07/2023	Expire		5,980,000	100				(11,115)					(11,115)				0001
Purchased Call/SPX/SPXD004SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/11/2022	02/13/2023	02/15/2023	Expire		1,964,000	4418.64				(3,164)					(3,164)				0001
Purchased Call/SPX/SPXD004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/11/2022	02/13/2023	02/15/2023	Expire		2,721,000	4418.64				(8,735)					(8,735)				0001
Purchased Call/SPX/SPXD00ASG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2022	03/07/2023	03/09/2023	Expire		1,689,000	100				(4,446)					(4,446)				0001
Purchased Call/SBC/SBC0173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	10/24/2023	Expire		1,527,756	244.67				(22,983)					(22,983)				0001
Purchased Call/SPX/SPXD00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/10/2022	03/10/2023	03/14/2023	Expire		1,239,000	4472.5				(4,411)					(4,411)				0001
Purchased Call/SBC/SBC0173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	08/03/2023	Exercise		1,313,540	243.91			387	(20,971)			387		(21,358)				0001
Purchased Call/SBC/SBC0173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2021	10/27/2023	10/31/2023	Expire		1,440,223	244.97				(22,293)					(22,293)				0001
Purchased Call/SBC/SBC0173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2021	11/03/2023	11/07/2023	Expire		694,588	245.09				(10,827)					(10,827)				0001
Purchased Call/SPX/SPXD00DSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/16/2022	03/16/2023	03/20/2023	Expire		1,840,000	100				(6,752)					(6,752)				0001
Purchased Call/SPX/SPXD00FSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/24/2022	03/24/2023	03/28/2023	Expire		1,199,000	4520.16				(5,992)					(5,992)				0001

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Purchased Call/SBC/SBC0173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2021	11/17/2023	11/21/2023	Expire		2,788,917	243.08				(44,532)					(44,532)				0001
Purchased Call/SBC/SBC0174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2021	11/28/2023	11/30/2023	Expire		1,712,942	240.38				(27,324)					(27,324)				0001
Purchased Call/SBC/SBC0174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2021	12/22/2023	08/15/2023	Exercise		7,008,836	241.13			1,175	(131,773)			1,175		(132,948)				0001
Purchased Call/SPX/SPXD001S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	04/05/2022	04/05/2023	04/07/2023	Expire		2,007,000	100				(13,097)					(13,097)				0001
Purchased Call/SPX/SPXD00JSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023	04/10/2023	Expire		1,979,000	100				(13,511)					(13,511)				0001
Purchased Call/NFC/NFC061FSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/18/2021	03/17/2023	03/21/2023	Expire		1,337,842	251.08				(6,076)					(6,076)				0001
Purchased Call/SPX/SPXD00FS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	03/21/2022	03/21/2023	03/23/2023	Exercise		1,648,000	249.88			1,253	(10,905)			1,253		(12,158)				0001
Purchased Call/NFC/NFC061FSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2021	03/23/2023	03/27/2023	Expire		778,631	249.15				(4,182)					(4,182)				0001
Purchased Call/SPX/SPXD00FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	03/25/2022	03/27/2023	03/29/2023	Expire		4,276,000	4543.06				(12,316)					(12,316)				0001
Purchased Call/SPX/SPXD00KSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Expire		2,410,000	100				(11,690)					(11,690)				0001
Purchased Call/NFC/NFC061GSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2021	03/31/2023	04/04/2023	Expire		2,270,648	253.68				(14,870)					(14,870)				0001
Purchased Call/SPX/SPXD00NSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	04/25/2022	04/25/2023	04/27/2023	Expire		1,844,000	100				(15,346)					(15,346)				0001
Purchased Call/SPX/SPXD00JSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	04/12/2022	04/10/2023	04/12/2023	Expire		1,898,748	4489				(15,583)					(15,583)				0001
Purchased Call/SPX/SPXD00GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	04/28/2022	04/28/2023	05/02/2023	Expire		1,444,000	4287.5				(10,249)					(10,249)				0001
Purchased Call/SPX/SPXD00SQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	04/29/2022	04/28/2023	05/02/2023	Expire		3,056,000	100				(18,573)					(18,573)				0001
Purchased Call/SPX/SPXD00MS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	04/20/2022	04/20/2023	04/24/2023	Expire		6,137,000	4459.45				(22,482)					(22,482)				0001
Purchased Call/SPX/SPXD00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023	05/09/2023	Expire		3,431,000	100				(19,381)					(19,381)				0001
Purchased Call/SPX/SPXD00QS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023	05/09/2023	Expire		1,910,000	100				(11,908)					(11,908)				0001
Purchased Call/SPX/SPXD00PS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/05/2022	05/05/2023	05/09/2023	Expire		3,568,000	4146.87				(15,932)					(15,932)				0001
Purchased Call/SPX/SPXD00PSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/05/2022	05/05/2023	05/09/2023	Expire		3,419,000	4146.87				(21,491)					(21,491)				0001
Purchased Call/SPX/SPXD00RSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	05/11/2022	05/11/2023	05/15/2023	Expire		2,688,000	100				(13,958)					(13,958)				0001
Purchased Call/SPX/SPXD00TSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	05/17/2022	05/17/2023	05/19/2023	Expire		2,174,000	100				(9,693)					(9,693)				0001
Purchased Call/SPX/SPXD00US7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/20/2022	05/19/2023	05/23/2023	Exercise		2,059,000	3901.36			29,933	13,359			29,933		(16,575)				0001
Purchased Call/SPX/SPXD00VS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	05/23/2022	05/23/2023	05/25/2023	Expire		2,344,000	100				(20,631)					(20,631)				0001
Purchased Call/SPX/SPXD00TS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/16/2022	05/11/2023	05/15/2023	Exercise		1,692,127	3935			84,117	62,688			84,117		(21,429)				0001
Purchased Call/SPX/SPXD00TSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/18/2022	05/18/2023	05/22/2023	Exercise		2,147,000	3923.68			48,308	37,936			48,308		(10,372)				0001
Purchased Call/NFC/NFC061GSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2023	04/06/2023	Expire		380,173	253.68				(2,510)					(2,510)				0001
Purchased Call/SPX/SPXD00USD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/20/2022	05/19/2023	05/23/2023	Exercise		2,183,000	3901.36			114,608	90,675			114,608		(23,933)				0001
Purchased Call/SPX/SPXD00VS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/23/2022	05/23/2023	05/25/2023	Exercise		2,228,000	3973.75			50,130	38,887			50,130		(11,243)				0001
Purchased Call/SPX/SPXD00VSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	05/24/2022	05/24/2023	05/26/2023	Expire		2,215,000	100				(10,384)					(10,384)				0001

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Purchased Call/SPX/SPXD00V6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2022	05/23/2023	05/25/2023	Exercise		2,473,000	3973.75			82,846	64,562			82,846		(18,284)				0001
Purchased Call/SPX/SPXD00V5R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/25/2022	05/22/2023	05/24/2023	Exercise		2,442,251	3901			182,560	141,528			182,560		(41,031)				0001
Purchased Call/SPX/SPXD00II54	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/27/2022	05/30/2023	06/01/2023	Exercise		1,658,000	4158.24			18,852	(884)			18,852		(19,736)				0001
Purchased Call/NFC/NFC061GSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2021	04/06/2023	04/10/2023	Expire		2,159,711	259.02				(13,523)					(13,523)				0001
Purchased Call/SPX/SPXD136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/19/2021	01/06/2023	01/10/2023	Exercise		1,816,784	3778			55,964	54,572			55,964		(1,392)				0001
Purchased Call/SPX/SPXD136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/19/2021	01/13/2023	01/17/2023	Expire		1,417,329	4327				(1,016)					(1,016)				0001
Purchased Call/SPX/SPXD13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/12/2021	02/14/2023	02/16/2023	Exercise		2,497,000	3936.01			127,325	109,961			127,325		(17,364)				0001
Purchased Call/SPX/SPXD13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/12/2021	02/15/2023	02/17/2023	Expire		1,610,000	4415.67				(5,941)					(5,941)				0001
Purchased Call/SPX/SPXD00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise		5,888,000	3735.48			117,760	87,700			117,760		(30,060)				0001
Purchased Call/SPX/SPXD134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/08/2021	01/10/2023	01/12/2023	Exercise		2,610,000	3824.68			64,536	63,206			64,536		(1,329)				0001
Purchased Call/NFC/NFC061GSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2023	04/17/2023	Expire		1,723,877	259.88				(11,725)					(11,725)				0001
Purchased Call/SPX/SPXE005S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/14/2022	07/14/2023	07/18/2023	Expire		2,423,000	100				(18,360)					(18,360)				0001
Purchased Call/SPX/SPXE001$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/24/2022	06/23/2023	06/27/2023	Exercise		3,462,000	3911.74			162,714	119,957			162,714		(42,757)				0001
Purchased Call/SPX/SPXE005SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/15/2022	07/14/2023	07/18/2023	Expire		3,087,000	100				(21,793)					(21,793)				0001
Purchased Call/SPX/SPXE006S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/18/2022	07/18/2023	07/20/2023	Expire		2,015,000	100				(21,432)					(21,432)				0001
Purchased Call/SPX/SPXE006SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/19/2022	07/19/2023	07/21/2023	Expire		1,809,000	100				(20,528)					(20,528)				0001
Purchased Call/SPX/SPXE007S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/22/2022	07/21/2023	07/25/2023	Expire		2,182,000	100				(16,081)					(16,081)				0001
Purchased Call/SPX/SPXE003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2022	07/07/2023	07/11/2023	Exercise		6,468,000	3902.62			258,720	183,670			258,720		(75,050)				0001
Purchased Call/SPX/SPXE007SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/25/2022	07/25/2023	07/27/2023	Expire		1,735,000	100				(13,717)					(13,717)				0001
Purchased Call/SPX/SPXE006SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2022	05/26/2023	05/31/2023	Exercise		3,860,000	4100			105,451	(12,023)			105,451		(117,473)				0001
Purchased Call/SBC/SBC017CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2023	10/24/2023	Exercise		67,230	227.26			1,154	(225)			1,154		(1,380)				0001
Purchased Call/SPX/SPXE006SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2022	07/20/2023	07/24/2023	Exercise		2,198,000	3959.9			101,108	69,743			101,108		(31,365)				0001
Purchased Call/SPX/SPXE00AS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/08/2022	08/08/2023	08/10/2023	Expire		4,656,000	100				(28,652)					(28,652)				0001
Purchased Call/SPX/SPXE00BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/17/2022	08/17/2023	08/21/2023	Expire		2,007,000	4487.74				(21,808)					(21,808)				0001
Purchased Call/SPX/SPXE00BSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/17/2022	08/17/2023	08/21/2023	Expire		2,868,000	100				(30,263)					(30,263)				0001
Purchased Call/SPX/SPXE009S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2022	08/01/2023	08/03/2023	Exercise		2,710,059	4119			252,672	172,966			252,672		(79,706)				0001
Purchased Call/SPX/SPXE00CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/19/2022	08/18/2023	08/22/2023	Exercise		2,231,000	4228.48			74,515	44,145			74,515		(30,370)				0001
Purchased Call/SPX/SPXE00CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/19/2022	08/18/2023	08/22/2023	Exercise		15,731,000	4228.48			525,411	293,256			525,411		(232,155)				0001
Purchased Call/SPX/SPXE00FSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/05/2023	09/07/2023	Expire		3,388,000	100				(35,272)					(35,272)				0001
Purchased Call/SPX/SPXE00DSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2022	08/23/2023	08/25/2023	Exercise		1,552,402	4129			81,217	52,084			81,217		(29,133)				0001

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Purchased Call/SPX/SPXE00G9K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2022	09/08/2023	09/12/2023	Expire		7,317,000	100				(48,645)				(48,645)				0001
Purchased Call/SPX/SPXE00GSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/08/2022	09/08/2023	09/12/2023	Exercise		5,423,000	4006.18			610,920				137,259		178,707				0001
Purchased Call/SPX/SPXE00D5W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2022	08/23/2023	08/25/2023	Exercise		3,550,708	4129			264,030	154,534			264,030		(109,496)				0001
Purchased Call/SPX/SPXE00H5Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/14/2022	09/14/2023	09/18/2023	Expire		6,700,000	100				(44,416)				(44,416)				0001
Purchased Call/SPX/SPXE00FS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/31/2022	08/31/2023	09/05/2023	Exercise		2,869,000	3955			129,105	80,523			129,105		(48,582)				0001
Purchased Call/SPX/SPXE00FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2022	09/01/2023	09/06/2023	Exercise		1,781,000	3966.85			96,174	60,349			96,174		(35,825)				0001
Purchased Call/SPX/SPXE00GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/06/2022	09/05/2023	09/07/2023	Exercise		1,491,219	3924			92,339	58,342			92,339		(33,997)				0001
Purchased Call/SPX/SPXE001S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/15/2022	09/15/2023	09/19/2023	Expire		7,027,000	100				(46,524)				(46,524)				0001
Purchased Call/SPX/SPXE00JS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/21/2022	09/21/2023	09/25/2023	Exercise		1,724,000	100			39,439	18,704			39,439		(20,735)				0001
Purchased Call/SPX/SPXE00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2022	09/20/2023	09/22/2023	Exercise		2,782,000	3855.93			139,100	84,082			139,100		(55,018)				0001
Purchased Call/SPX/SPXE00MSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/05/2022	10/05/2023	10/10/2023	Expire		1,263,000	100				(19,661)				(19,661)				0001
Purchased Call/SPX/SPXE00JS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2022	09/15/2023	09/19/2023	Exercise		2,359,210	3912			192,358	124,621			192,358		(67,737)				0001
Purchased Call/SPX/SPXE00KSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2022	09/12/2023	09/14/2023	Exercise		1,492,079	4110			104,544	80,980			104,544		(23,565)				0001
Purchased Call/SPX/SPXE00KSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise		2,645,000	3719.04			88,608	51,818			88,608		(36,790)				0001
Purchased Call/SPX/SPXE00KSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise		7,770,000	3719.04			310,800	183,077			310,800		(127,723)				0001
Purchased Call/SPX/SPXE00KSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		5,729,000	3640.47			114,580	66,842			114,580		(47,738)				0001
Purchased Call/SPX/SPXE00LS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/30/2022	09/29/2023	10/03/2023	Exercise		2,813,000	3585.62			74,545	42,993			74,545		(31,552)				0001
Purchased Call/SPX/SPXE00LSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/30/2022	10/02/2023	10/04/2023	Exercise		2,064,000	3585.62			73,272	42,736			73,272		(30,536)				0001
Purchased Call/SPX/SPXE00MSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise		8,182,000	3783.28			163,640	93,088			163,640		(70,552)				0001
Purchased Call/SPX/SPXE00MSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise		2,375,000	3783.28			81,938	46,960			81,938		(34,978)				0001
Purchased Call/NFC/NFC061GST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/13/2021	04/11/2023	04/13/2023	Expire		1,034,500	259.02				(7,202)				(7,202)				0001
Purchased Call/SPX/SPXE00PSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/17/2022	10/17/2023	10/19/2023	Expire		4,575,000	100				(31,324)				(31,324)				0001
Purchased Call/SPX/SPXE00QSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise		5,501,000	3577.03			220,040	126,647			220,040		(93,393)				0001
Purchased Call/SPX/SPXE00SSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/14/2022	10/16/2023	10/18/2023	Exercise		1,978,000	3583.07			69,230	39,099			69,230		(30,131)				0001
Purchased Call/SPX/SPXE00SS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/03/2022	11/03/2023	11/07/2023	Expire		5,939,000	100				(43,797)				(43,797)				0001
Purchased Call/SPX/SPXE00SS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/03/2022	11/03/2023	11/07/2023	Expire		1,692,000	100				(20,366)				(20,366)				0001
Purchased Call/SPX/SPXE00SSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/07/2022	11/07/2023	11/09/2023	Exercise		2,330,000	100			22,452	(7,992)			22,452		(30,444)				0001
Purchased Call/SPX/SPXE00QS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2022	10/20/2023	10/24/2023	Exercise		1,976,000	3665.78			47,424	26,007			47,424		(21,417)				0001
Purchased Call/SPX/SPXE00TS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/10/2022	11/10/2023	11/14/2023	Expire		1,605,000	100				(19,536)				(19,536)				0001
Purchased Call/SPX/SPXE00QS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2022	10/20/2023	10/24/2023	Exercise		2,532,000	3665.78			75,960	42,167			75,960		(33,793)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXE00V88	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/30/2022	11/30/2023	12/04/2023	Expire		8,387,000	100				(73,092)				(73,092)				0001
Purchased Call/SPX/SPXE00RS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023	10/27/2023	Exercise		2,216,000	3859.11			94,180	52,298			94,180		(41,882)				0001
Purchased Call/SBC/SBC017AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	03/13/2023	Exercise		227,148	231.16			6,430	3,145			6,430		(3,285)				0001
Purchased Call/SPX/SPXE00TS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/09/2022	11/09/2023	11/13/2023	Exercise		2,565,000	3748.57			89,775	46,649			89,775		(43,126)				0001
Purchased Call/SPX/SPXE00RSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/08/2022	12/08/2023	12/12/2023	Expire		4,656,000	100				(42,661)				(42,661)				0001
Purchased Call/SPX/SPXE00XSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/16/2022	12/15/2023	12/19/2023	Exercise		2,055,000	100			47,788	20,573			47,788		(27,215)				0001
Purchased Call/SPX/SPXE138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	05/18/2023	Expire		2,489,000	4143.38				(47,448)				(47,448)				0001
Purchased Call/SPX/SPXE00WS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2022	12/05/2023	12/07/2023	Exercise		1,707,505	3999			105,042	52,817			105,042		(52,225)				0001
Purchased Call/SPX/SPXE13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2021	06/01/2023	06/05/2023	Expire		1,508,000	4815.96				(10,197)				(10,197)				0001
Purchased Call/SPX/SPXF00GS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/28/2022	12/28/2023	01/02/2024	Expire		8,043,000	100				(75,988)				(75,988)				0001
Purchased Call/SPX/SPXF00G56	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/28/2022	12/28/2023	01/02/2024	Expire		1,611,000	100				(26,435)				(26,435)				0001
Purchased Call/SPX/SPXF00GSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/29/2022	12/29/2023	01/03/2024	Expire		1,813,000	100				(25,563)				(25,563)				0001
Purchased Call/SPX/SPXF00G9K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/29/2022	12/29/2023	01/03/2024	Expire		1,603,000	100				(32,541)				(32,541)				0001
Purchased Call/SPX/SPXE00YSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2022	12/21/2023	12/26/2023	Exercise		2,311,000	3878.44			76,263	33,893			76,263		(42,370)				0001
Purchased Call/SPX/SPXE00YSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise		3,054,000	3822.39			103,836	46,014			103,836		(57,822)				0001
Purchased Call/SPX/SPXE13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023	07/25/2023	Expire		1,492,000	5044.88				(13,609)				(13,609)				0001
Purchased Call/SPX/SPXE13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2021	07/26/2023	07/28/2023	Expire		1,491,000	5101.12				(14,134)				(14,134)				0001
Purchased Call/SPX/SPXE131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/17/2021	09/15/2023	09/19/2023	Exercise		1,918,000	4432.99			7,498	(20,825)			7,498		(28,323)				0001
Purchased Call/SPX/SPXF003SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	02/02/2023	01/24/2023	Expire		39,000,000	3550			5,650	(5,650)					(5,650)				0001
Purchased Call/SBC/SBC017ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/10/2023	Exercise		220,735	233.36			5,732	2,323			5,732		(3,409)				0001
Purchased Call/SBC/SBC017CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023	01/23/2023	Exercise		135,841	226.1			4,131	1,491			4,131		(2,640)				0001
Purchased Call/SPX/SPXF00CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/16/2023	04/06/2023	03/20/2023	Exercise		12,270,000	4300			33,270	14,173			14,173		(33,270)				0001
Purchased Call/SPX/SPXF00DS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/28/2023	07/21/2023	03/30/2023	Exercise		7,960,000	4250			59,390	286,341	226,951		286,341		(59,390)				0001
Purchased Call/SPX/SPXF001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/04/2023	05/09/2023	05/08/2023	Exercise		16,200,000	4090			41,080	58,336	17,256		58,336		(41,080)				0001
Purchased Call/SPX/SPXF00MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/24/2023	06/02/2023	05/26/2023	Expire		25,560,000	4100			40,800	(40,800)					(40,800)				0001
Purchased Call/SBG/SBG017CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/05/2021	01/04/2023	01/06/2023	Exercise		213,079	229.15			28,989	28,955			28,989		(35)				0001
Purchased Call/SBG/SBG017CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/26/2021	01/25/2023	01/27/2023	Exercise		650,708	232.06			99,127	98,229			99,127		(898)				0001
Purchased Call/SBG/SBG017DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2021	01/20/2023	01/24/2023	Exercise		86,842	232.12			12,670	12,577			12,670		(93)				0001
Purchased Call/SBG/SBG017DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/03/2021	02/02/2023	02/06/2023	Exercise		607,324	232.77			92,704	91,566			92,704		(1,138)				0001
Purchased Call/SBG/SBG017DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/26/2021	02/24/2023	02/28/2023	Exercise		1,241,495	240			145,120	141,529			145,120		(3,591)				0001

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Purchased Call/SBG/SBG017DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2021	03/09/2023	03/13/2023	Exercise		587,562	242.91			62,520	60,303			62,520		(2,217)				0001
Purchased Call/SBG/SBG017DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/16/2023	03/20/2023	Exercise		249,640	244.65			15,402	14,422			15,402		(980)				0001
Purchased Call/SBG/SBG017ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2021	03/31/2023	04/04/2023	Exercise		99,999	243.34			8,287	7,783			8,287		(504)				0001
Purchased Call/SBG/SBG017ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2021	03/31/2023	04/04/2023	Exercise		602,734	244.16			47,757	44,864			47,757		(2,893)				0001
Purchased Call/SBG/SBG017ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2021	04/07/2023	03/14/2023	Exercise		837,128	244.26			67,892	63,554			67,892		(4,338)				0001
Purchased Call/SBG/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2021	04/12/2023	04/14/2023	Exercise		1,959,576	244.16			167,268	155,464			167,268		(11,804)				0001
Purchased Call/SBG/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024	01/20/2023	Exercise		546,504	239.54		2,932	2,966	34			2,966		(2,932)				0001
Purchased Call/SBG/SBG017ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023	04/18/2023	Exercise		255,361	245.2			20,894	19,411			20,894		(1,483)				0001
Purchased Call/SBG/SBG017ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	04/25/2023	Exercise		492,660	244.96			38,638	35,588			38,638		(3,050)				0001
Purchased Call/SBG/SBG017ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	05/02/2023	Exercise		874,747	247.19			60,877	55,435			60,877		(5,442)				0001
Purchased Call/SBG/SBG017ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023	03/03/2023	Exercise		696,220	247.41			48,687	44,278			48,687		(4,409)				0001
Purchased Call/SBG/SBG017ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023	05/03/2023	Exercise		137,892	246.71			9,919	9,023			9,919		(897)				0001
Purchased Call/SBG/SBG017FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2021	05/10/2023	05/12/2023	Exercise		1,109,890	251.86			51,155	43,802			51,155		(7,354)				0001
Purchased Call/SBG/SBG017FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2021	05/11/2023	05/15/2023	Exercise		540,359	250.08			25,925	22,309			25,925		(3,616)				0001
Purchased Call/SBG/SBG017FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2021	05/18/2023	05/22/2023	Exercise		600,000	249.58			34,197	30,116			34,197		(4,082)				0001
Purchased Call/SBG/SBG017FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023	02/03/2023	Exercise		1,253,079	248.17			80,667	70,950			80,667		(9,717)				0001
Purchased Call/SBG/SBG017FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023	05/23/2023	Exercise		199,999	248.03			12,857	11,348			12,857		(1,509)				0001
Purchased Call/SBG/SBG017FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023	06/06/2023	Exercise		1,026,116	252.41			48,483	39,679			48,483		(8,804)				0001
Purchased Call/SBG/SBG017GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023	06/13/2023	Exercise		878,057	253.2			43,783	36,395			43,783		(7,389)				0001
Purchased Call/NFC/NFC061HSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	05/02/2023	Expire		1,305,218	258.39			(10,408)				(10,408)						0001
Purchased Call/SBG/SBG017GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023	06/14/2023	Exercise		963,108	253.18			49,920	41,464			49,920		(8,456)				0001
Purchased Call/SBG/SBG017GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023	02/16/2023	Exercise		2,481,961	253.18			122,784	102,334			122,784		(20,450)				0001
Purchased Call/SBG/SBG017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/20/2023	06/22/2023	Exercise		200,000	248.87			14,924	13,084			14,924		(1,840)				0001
Purchased Call/SBG/SBG017GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	06/27/2023	Exercise		1,512,470	250.84			96,754	78,422			96,754		(18,333)				0001
Purchased Call/SBG/SBG017GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023	06/27/2023	Exercise		201,743	250.01			13,615	11,641			13,615		(1,974)				0001
Purchased Call/SBG/SBG017GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	07/05/2023	Exercise		151,944	251.19			11,313	9,788			11,313		(1,525)				0001
Purchased Call/SBG/SBG017GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	07/05/2023	07/07/2023	Exercise		907,746	252.58			63,945	54,857			63,945		(9,089)				0001
Purchased Call/SBG/SBG017GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	07/03/2023	Exercise		2,585,520	252.58			176,844	154,403			176,844		(22,441)				0001
Purchased Call/SBG/SBG017HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/19/2023	05/24/2023	Exercise		1,353,672	246.79			138,063	121,604			138,063		(16,459)				0001
Purchased Call/SBG/SBG017HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2021	07/26/2023	07/07/2023	Exercise		2,094,708	250.73			186,330	163,099			186,330		(23,231)				0001

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Purchased Call/SBG/SBG017HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	02/21/2023	Exercise		2,039,502	251.48			180,285	157,375			180,285		(22,910)				0001
Purchased Call/NKY/NKY000QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4R804	11/15/2023	12/01/2023	11/17/2023	Expire		4,620,000	34000		14,448		(14,448)					(14,448)				0001
Purchased Call/SBG/SBG017HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023	04/28/2023	Exercise		1,160,693	250.71			104,190	90,671			104,190		(13,519)				0001
Purchased Call/NKY/NKY000QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4R804	12/01/2023	12/15/2023	12/05/2023	Expire		5,022,750	34475		6,556		(6,556)					(6,556)				0001
Purchased Call/NKY/NKY000QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4R804	12/01/2023	12/15/2023	12/05/2023	Expire		5,022,750	32500		9,671		(9,671)					(9,671)				0001
Purchased Call/NKY/NKY000QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4R804	12/01/2023	12/22/2023	12/05/2023	Expire		5,022,750	35150		1,862		(1,862)					(1,862)				0001
Purchased Call/SBG/SBG017ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	01/31/2023	Exercise		3,906,648	251.78			351,911	300,396			351,911		(51,515)				0001
Purchased Call/SBG/SBG017ISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/05/2023	03/07/2023	Exercise		1,429,524	251.78			134,173	114,994			134,173		(19,179)				0001
Purchased Call/SBG/SBG017ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	09/19/2023	Exercise		762,349	253.29			76,273	66,885			76,273		(9,388)				0001
Purchased Call/SBG/SBG017ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/20/2023	06/21/2023	Exercise		1,503,381	250.86			161,148	139,829			161,148		(21,320)				0001
Purchased Call/SBG/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	02/06/2023	Exercise		2,897,674	252.08			264,585	221,922			264,585		(42,663)				0001
Purchased Call/SBC/SBC0170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	06/27/2023	Expire		132,168	239.49				(1,170)					(1,170)				0001
Purchased Call/SBC/SBC0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023	07/05/2023	Expire		455,430	240.71				(4,451)					(4,451)				0001
Purchased Call/SBC/SBC0170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/06/2021	06/30/2023	07/05/2023	Expire		1,022,225	241.64				(9,232)					(9,232)				0001
Purchased Call/SBG/SBG017JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/25/2023	09/27/2023	Exercise		242,783	253.14			21,125	17,621			21,125		(3,504)				0001
Purchased Call/NFC/NFC0611IS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	05/15/2023	Expire		2,749,845	247.97				(22,384)					(22,384)				0001
Purchased Call/SBG/SBG017JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023	04/06/2023	Exercise		1,670,257	253.61			129,538	104,499			129,538		(25,039)				0001
Purchased Call/SBC/SBC0170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/12/2023	07/14/2023	Expire		1,787,233	242.21				(16,604)					(16,604)				0001
Purchased Call/NFC/NFC0611IS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/11/2021	05/09/2023	05/11/2023	Expire		587,149	252.29				(4,501)					(4,501)				0001
Purchased Call/NFC/NFC0611ISG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2021	05/18/2023	05/22/2023	Expire		1,597,724	246.51				(15,895)					(15,895)				0001
Purchased Call/SBC/SBC0170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/13/2023	07/17/2023	Expire		813,798	241.22				(8,715)					(8,715)				0001
Purchased Call/SBG/SBG017JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	10/11/2023	Exercise		690,185	253.96			37,993	27,124			37,993		(10,870)				0001
Purchased Call/SBG/SBG017JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	01/06/2023	Exercise		1,362,585	255.16			76,492	54,301			76,492		(22,190)				0001
Purchased Call/NFC/NFC0611IS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2021	05/23/2023	05/25/2023	Expire		982,158	248.63				(10,469)					(10,469)				0001
Purchased Call/NFC/NFC061JSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	06/21/2023	Expire		1,384,959	256.28				(15,709)					(15,709)				0001
Purchased Call/SBC/SBC0170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023	07/18/2023	Expire		494,937	241.96				(5,213)					(5,213)				0001
Purchased Call/SBG/SBG017JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2023	10/19/2023	Exercise		495,868	256.99			24,532	16,816			24,532		(7,716)				0001
Purchased Call/SBG/SBG017JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023	03/01/2023	Exercise		1,531,682	256.11			67,290	42,264			67,290		(25,027)				0001
Purchased Call/NFC/NFC061KS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2023	06/23/2023	Expire		3,133,047	257.72				(38,489)					(38,489)				0001
Purchased Call/SBC/SBC0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/27/2023	07/31/2023	Expire		2,004,123	243.4				(21,240)					(21,240)				0001

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Purchased Call/NFC/NFC0061KSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	06/27/2023	Expire		1,501,982	261.61				(17,954)					(17,954)				0001
Purchased Call/SBC/SBC0171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023	08/15/2023	Expire		1,509,850	245.01				(18,575)					(18,575)				0001
Purchased Call/SBG/SBG017JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2021	10/25/2023	06/29/2023	Exercise		1,142,511	256.8			45,429	27,050			45,429		(18,379)				0001
Purchased Call/SBG/SBG017KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	02/22/2023	Exercise		3,462,990	256.17			150,519	95,302			150,519		(55,217)				0001
Purchased Call/NFC/NFC0061KSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2021	06/30/2023	07/05/2023	Expire		2,216,745	264.54				(28,734)					(28,734)				0001
Purchased Call/SBC/SBC0171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2021	08/18/2023	08/22/2023	Expire		3,522,547	246.24				(45,716)					(45,716)				0001
Purchased Call/NFC/NFC0061KSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/09/2021	07/07/2023	07/11/2023	Expire		1,942,918	266.24				(24,997)					(24,997)				0001
Purchased Call/NFC/NFC0061KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2021	07/07/2023	07/11/2023	Expire		775,431	266.78				(9,892)					(9,892)				0001
Purchased Call/SBG/SBG017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	04/14/2023	Exercise		793,518	257.25			35,896	22,465			35,896		(13,431)				0001
Purchased Call/NFC/NFC0061LS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023	07/18/2023	Expire		1,646,222	267.22				(20,855)					(20,855)				0001
Purchased Call/SBC/SBC0171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023	09/06/2023	Expire		2,281,598	248.56				(28,888)					(28,888)				0001
Purchased Call/SBG/SBG017KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023	06/15/2023	Exercise		1,697,000	256.88			80,013	50,673			80,013		(29,340)				0001
Purchased Call/NFC/NFC0061LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023	07/18/2023	Expire		1,535,836	266.36				(19,778)					(19,778)				0001
Purchased Call/SBC/SBC0172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	09/19/2023	Expire		1,719,093	245.89				(19,727)					(19,727)				0001
Purchased Call/SBG/SBG017LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/19/2023	05/24/2023	Exercise		1,671,193	250.15			167,128	135,663			167,128		(31,465)				0001
Purchased Call/NFC/NFC0061LSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/23/2021	07/21/2023	07/25/2023	Expire		1,323,089	270.2				(17,625)					(17,625)				0001
Purchased Call/SBC/SBC0172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2021	09/19/2023	09/21/2023	Expire		868,551	244.19				(10,358)					(10,358)				0001
Purchased Call/SBC/SBC0172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2021	09/22/2023	09/26/2023	Expire		2,529,256	243.39				(33,248)					(33,248)				0001
Purchased Call/SBG/SBG017LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	04/27/2023	Exercise		2,652,174	251.2			252,288	201,403			252,288		(50,885)				0001
Purchased Call/NFC/NFC0061LSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/27/2021	07/25/2023	07/27/2023	Expire		686,746	270.2				(8,366)					(8,366)				0001
Purchased Call/NFC/NFC0061MS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2021	07/31/2023	08/02/2023	Expire		910,228	264.74				(13,310)					(13,310)				0001
Purchased Call/NFC/NFC0061MS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2021	08/03/2023	08/07/2023	Expire		2,155,166	266.74				(32,936)					(32,936)				0001
Purchased Call/SBC/SBC0172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2021	09/27/2023	03/20/2023	Exercise		3,476,601	243.28			505	(40,684)			505		(41,190)				0001
Purchased Call/NFC/NFC0061MSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2021	08/16/2023	08/18/2023	Expire		3,316,504	267.32				(46,682)					(46,682)				0001
Purchased Call/NFC/NFC0061MSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2021	08/11/2023	08/15/2023	Expire		1,172,360	268.4				(16,509)					(16,509)				0001
Purchased Call/NFC/NFC0061MSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/24/2021	08/18/2023	08/22/2023	Expire		709,870	262.59				(11,825)					(11,825)				0001
Purchased Call/NFC/NFC0061NSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2021	09/01/2023	09/06/2023	Expire		1,383,489	274.74				(23,217)					(23,217)				0001
Purchased Call/SBC/SBC0173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	10/24/2023	Expire		4,372,696	244.77				(65,816)					(65,816)				0001
Purchased Call/NFC/NFC0061NSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2021	09/06/2023	09/08/2023	Expire		989,129	275.72				(15,880)					(15,880)				0001
Purchased Call/SBC/SBC0173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2021	10/20/2023	10/24/2023	Expire		1,429,776	244.83				(21,661)					(21,661)				0001

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Purchased Call/NFC/NFC0616NSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023	09/12/2023	Expire		1,548,786	273.09				(24,682)					(24,682)				0001
Purchased Call/SBC/SBC0173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	11/21/2023	Expire		1,185,380	244.53				(18,736)					(18,736)				0001
Purchased Call/NFC/NFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2021	09/14/2023	09/18/2023	Expire		1,548,286	269.68				(28,751)					(28,751)				0001
Purchased Call/NFC/NFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2021	09/13/2023	09/15/2023	Expire		3,245,162	270.54				(56,239)					(56,239)				0001
Purchased Call/SBC/SBC0174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2021	12/08/2023	02/02/2023	Exercise		2,673,626	240.3			3,002	(44,286)			3,002		(47,287)				0001
Purchased Call/NFC/NFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2021	09/18/2023	09/20/2023	Expire		806,087	269				(12,216)					(12,216)				0001
Purchased Call/NFC/NFC061PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2023	10/03/2023	Expire		1,944,786	259.73				(35,691)					(35,691)				0001
Purchased Call/SBC/SBC0174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2021	12/13/2023	05/23/2023	Exercise		5,820,411	240.63			1,118	(102,879)			1,118		(103,997)				0001
Purchased Call/NFC/NFC061PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023	10/17/2023	Expire		3,574,090	264.81				(77,244)					(77,244)				0001
Purchased Call/SBC/SBC0174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2021	12/19/2023	01/06/2023	Exercise		2,059,955	240.87			322	(35,915)			322		(36,238)				0001
Purchased Call/NFC/NFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2021	11/02/2023	11/06/2023	Expire		1,907,116	275.46				(41,044)					(41,044)				0001
Purchased Call/NFC/NFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023	11/07/2023	Expire		1,871,308	277.57				(37,787)					(37,787)				0001
Purchased Call/SBC/SBC0174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	12/27/2023	Expire		1,772,639	241.12				(32,947)					(32,947)				0001
Purchased Call/NFC/NFC061RS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2021	11/10/2023	11/14/2023	Expire		1,914,146	274.38				(41,613)					(41,613)				0001
Purchased Call/NFC/NFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2021	11/16/2023	11/20/2023	Expire		2,704,382	277.9				(59,745)					(59,745)				0001
Purchased Call/NFC/NFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2021	11/29/2023	12/01/2023	Expire		5,165,847	280.04				(106,428)					(106,428)				0001
Purchased Call/NFC/NFC061SSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2021	12/14/2023	12/18/2023	Expire		2,991,434	275.45				(76,290)					(76,290)				0001
Purchased Call/NFC/NFC061TSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2022	01/09/2023	01/11/2023	Expire		1,454,794	268.69				(1,342)					(1,342)				0001
Purchased Call/NFC/NFC061US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2023	01/20/2023	Expire		5,444,627	264.86				(9,355)					(9,355)				0001
Purchased Call/NFC/NFC061VSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2023	02/16/2023	Expire		5,664,148	254.13				(27,468)					(27,468)				0001
Purchased Call/SBG/SBG017CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2021	01/11/2023	01/13/2023	Exercise		1,013,923	231.26			143,149	142,566			143,149		(583)				0001
Purchased Call/SBG/SBG017CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	01/24/2023	Exercise		287,607	232.88			40,888	40,603			40,888		(284)				0001
Purchased Call/NFC/NFC061VSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2023	02/17/2023	Expire		7,191,942	257.72				(31,916)					(31,916)				0001
Purchased Call/SBG/SBG017CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2021	01/27/2023	01/31/2023	Exercise		259,987	230.53			42,431	42,037			42,431		(394)				0001
Purchased Call/SBG/SBG017DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2021	02/03/2023	02/07/2023	Exercise		586,283	233.97			83,176	81,709			83,176		(1,467)				0001
Purchased Call/SBG/SBG017DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2021	02/15/2023	02/17/2023	Exercise		648,243	238.45			83,853	82,249			83,853		(1,604)				0001
Purchased Call/SBG/SBG017DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2021	02/17/2023	02/22/2023	Exercise		285,024	238.86			36,422	35,717			36,422		(705)				0001
Purchased Call/SBG/SBG017DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2021	02/24/2023	02/28/2023	Exercise		338,846	240.57			38,710	37,826			38,710		(884)				0001
Purchased Call/SBG/SBG017DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2021	03/03/2023	02/06/2023	Exercise		999,683	241.22			123,152	119,629			123,152		(3,523)				0001
Purchased Call/SBG/SBG017ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2021	03/17/2023	03/21/2023	Exercise		609,913	243.78			37,378	34,846			37,378		(2,532)				0001

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Purchased Call/NFC/NFC0661IISS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	03/10/2023	Expire		7,108,340	245.45				(53,598)					(53,598)				0001
Purchased Call/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2021	03/17/2023	03/21/2023	Exercise		2,321,042	244.12			138,811	128,188			138,811		(10,623)				0001
Purchased Call/NFC/NFC0661XS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2022	03/16/2023	03/20/2023	Expire		4,419,168	250.99				(37,725)					(37,725)				0001
Purchased Call/SBG017ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2021	03/29/2023	02/06/2023	Exercise		354,310	243.86			27,651	25,946			27,651		(1,704)				0001
Purchased Call/SBG017ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2021	04/13/2023	03/16/2023	Exercise		550,535	244.46			45,763	42,503			45,763		(3,259)				0001
Purchased Call/NFC/NFC0661XSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/23/2022	03/23/2023	03/27/2023	Expire		4,995,040	254.89				(45,345)					(45,345)				0001
Purchased Call/NFC/NFC0661YS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2022	03/31/2023	04/04/2023	Expire		5,384,752	257.68				(52,338)					(52,338)				0001
Purchased Call/SBG017ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2021	04/20/2023	04/24/2023	Exercise		481,723	244.46			39,425	36,585			39,425		(2,841)				0001
Purchased Call/SBG017ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2021	04/27/2023	05/01/2023	Exercise		340,180	247.41			21,304	19,169			21,304		(2,135)				0001
Purchased Call/SBG017FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023	05/02/2023	Exercise		1,499,921	246.71			107,527	96,609			107,527		(10,918)				0001
Purchased Call/SBG017FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023	05/09/2023	Exercise		614,382	251.89			26,991	23,010			26,991		(3,981)				0001
Purchased Call/NFC/NFC0661YSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	04/17/2023	Expire		4,964,704	252.54				(51,028)					(51,028)				0001
Purchased Call/SBG017FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2021	05/17/2023	05/19/2023	Exercise		1,562,591	249.27			91,773	80,059			91,773		(11,714)				0001
Purchased Call/SBG017FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2023	06/02/2023	Exercise		1,617,974	250.94			65,157	52,022			65,157		(13,135)				0001
Purchased Call/SBG017GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023	06/07/2023	Exercise		616,774	253.15			27,859	22,678			27,859		(5,181)				0001
Purchased Call/SBG017GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2021	07/03/2023	06/08/2023	Exercise		794,505	252.58			56,519	48,649			56,519		(7,871)				0001
Purchased Call/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2021	07/12/2023	07/14/2023	Exercise		2,206,831	251.07			167,829	144,844			167,829		(22,985)				0001
Purchased Call/SBG017HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023	05/22/2023	Exercise		1,573,051	249.61			127,432	111,159			127,432		(16,273)				0001
Purchased Call/NFC/NFC0612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	05/11/2023	Expire		6,236,383	238.49				(86,500)					(86,500)				0001
Purchased Call/SBG017HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2023	03/23/2023	Exercise		479,450	249.61			38,759	33,574			38,759		(5,185)				0001
Purchased Call/SBC/SBC017664	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/24/2023	Expire		69,926	234.08				(262)					(262)				0001
Purchased Call/SBC/SBC01799K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023	05/12/2023	Exercise		282,664	229.71			7,493	3,720			7,493		(3,773)				0001
Purchased Call/NFC/NFC1610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/11/2022	05/11/2023	02/10/2023	Exercise		5,775,016	237.39			54,546	(29,507)			54,546		(84,054)				0001
Purchased Call/SBG017HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2021	07/27/2023	07/12/2023	Exercise		673,890	250.56			61,688	54,072			61,688		(7,616)				0001
Purchased Call/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2021	08/17/2023	05/22/2023	Exercise		1,399,069	250.32			108,772	91,767			108,772		(17,005)				0001
Purchased Call/NFC/NFC1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2022	05/18/2023	05/22/2023	Exercise		4,570,766	236.99			172,410	105,236			172,410		(67,175)				0001
Purchased Call/SBG017HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2023	08/24/2023	Exercise		949,757	247.22			89,437	77,460			89,437		(11,977)				0001
Purchased Call/SBG017HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023	08/30/2023	Exercise		456,839	250.68			38,863	32,961			38,863		(5,902)				0001
Purchased Call/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	08/29/2023	Exercise		986,592	250.68			80,285	67,528			80,285		(12,757)				0001
Purchased Call/SBG017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023	08/29/2023	Exercise		103,552	250.29			8,601	7,250			8,601		(1,351)				0001

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Purchased Call/SBG/SBG017ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023	09/13/2023	Exercise		575,474	251.94			53,664	45,794			53,664		(7,871)				0001
Purchased Call/SBG/SBG017ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2021	09/12/2023	08/14/2023	Exercise		300,000	251.94			28,302	24,178			28,302		(4,124)				0001
Purchased Call/NFC/NFC16108P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2023	05/25/2023	Exercise		6,552,791	237.77			175,319	71,991			175,319		(103,328)				0001
Purchased Call/SBG/SBG017JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023	09/26/2023	Exercise		797,653	250.86			79,021	66,766			79,021		(12,255)				0001
Purchased Call/SBG/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	03/20/2023	Exercise		2,590,998	253.92			196,047	157,979			196,047		(38,068)				0001
Purchased Call/SBG/SBG017JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2021	10/04/2023	07/10/2023	Exercise		2,579,364	254.13			125,729	86,055			125,729		(39,673)				0001
Purchased Call/SBC/SBC017BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	09/12/2023	Exercise		354,813	231.84			7,801	2,087			7,801		(5,714)				0001
Purchased Call/NFC/NFC16109Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/27/2022	05/30/2023	05/30/2023	Exercise		4,208,990	241.8			114,763	49,823			114,763		(64,940)				0001
Purchased Call/SBG/SBG017JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023	02/13/2023	Exercise		3,157,959	254.68			165,568	117,439			165,568		(48,129)				0001
Purchased Call/NFC/NFC1611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023	05/23/2023	Exercise		8,095,579	241.51			216,485	89,298			216,485		(127,188)				0001
Purchased Call/SBG/SBG017JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023	10/11/2023	Exercise		196,846	255.27			10,165	7,171			10,165		(2,994)				0001
Purchased Call/SBG/SBG017JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2021	10/12/2023	10/16/2023	Exercise		525,552	255.32			29,247	21,021			29,247		(8,227)				0001
Purchased Call/SBG/SBG017JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023	02/13/2023	Exercise		4,493,314	256.99			218,169	150,412			218,169		(67,757)				0001
Purchased Call/NFC/NFC1611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/09/2023	Exercise		8,714,468	242.11			151,653	33,092			151,653		(118,561)				0001
Purchased Call/SBG/SBG017JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023	08/08/2023	Exercise		487,809	256.99			24,568	16,993			24,568		(7,575)				0001
Purchased Call/SBG/SBG017JSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023	10/25/2023	Exercise		189,158	256.11			8,290	5,289			8,290		(3,001)				0001
Purchased Call/SBG/SBG017KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023	10/31/2023	Exercise		443,658	256.37			18,757	11,631			18,757		(7,125)				0001
Purchased Call/SBG/SBG017KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	09/01/2023	Exercise		500,172	257.38			26,362	17,994			26,362		(8,368)				0001
Purchased Call/NFC/NFC1611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2022	06/16/2023	03/24/2023	Exercise		6,393,978	227.45			693,735	566,742			693,735		(126,993)				0001
Purchased Call/SBG/SBG017KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	03/28/2023	Exercise		1,242,412	256.46			75,438	54,341			75,438		(21,096)				0001
Purchased Call/SBG/SBG017KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2023	04/14/2023	Exercise		300,000	255.15			18,757	13,536			18,757		(5,220)				0001
Purchased Call/NFC/NFC1612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	02/17/2023	Exercise		10,649,501	228.36			1,115,712	910,363			1,115,712		(205,349)				0001
Purchased Call/SBG/SBG017KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023	03/20/2023	Exercise		855,538	253.09		5,196	66,009	47,957			66,009		(18,052)				0001
Purchased Call/SBG/SBG017KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2021	11/24/2023	11/28/2023	Exercise		747,000	253.09			67,164	54,401			67,164		(12,764)				0001
Purchased Call/SBG/SBG017KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2021	11/24/2023	11/28/2023	Exercise		2,385,805	256.31			149,740	120,916			149,740		(28,824)				0001
Purchased Call/NFC/NFC1612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2023	02/21/2023	Exercise		8,112,522	230.78			774,996	613,111			774,996		(161,885)				0001
Purchased Call/SBG/SBG017LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	12/12/2023	Exercise		1,025,568	250.55			90,795	72,406			90,795		(18,390)				0001
Purchased Call/SBG/SBG017LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2021	12/14/2023	11/20/2023	Exercise		901,246	249.75			88,731	71,903			88,731		(16,828)				0001
Purchased Call/SBG/SBG017LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	01/24/2023	Exercise		3,469,861	250.84			324,893	260,500			324,893		(64,393)				0001
Purchased Call/SBG/SBG017LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	08/18/2023	Exercise		1,041,488	249.85			102,381	82,285			102,381		(20,095)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	02/24/2023	Exercise		1,990,754	250.15			192,867	156,468			192,867		(36,399)				0001
Purchased Call/NFC/NFC16139S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2022	07/14/2023	01/20/2023	Exercise		8,416,968	230.29			990,246	789,931			990,246		(200,315)				0001
Purchased Call/SBG/SBG017LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/28/2023	01/02/2024	Exercise		873,798	251.72			82,610	65,332			82,610		(17,278)				0001
Purchased Call/NFC/NFC16139E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	02/08/2023	Exercise		8,257,891	232.15			888,545	717,338			888,545		(171,207)				0001
Purchased Call/NFC/NFC16156D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2022	08/17/2023	08/03/2023	Exercise		8,947,366	242.65			110,728	(59,734)			110,728		(170,463)				0001
Purchased Call/NFC/NFC16156T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	02/14/2023	Exercise		9,334,126	239.98			210,343	10,259			210,343		(200,083)				0001
Purchased Call/NFC/NFC16156M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	02/28/2023	Exercise		9,693,420	231.81			851,691	634,243			851,691		(217,448)				0001
Purchased Call/SBG/SBG017CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2021	01/03/2023	01/05/2023	Exercise		60,420	229.65			8,195	8,189			8,195		(6)				0001
Purchased Call/SBG/SBG017CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2021	01/13/2023	01/17/2023	Exercise		417,807	233.27			56,969	56,710			56,969		(259)				0001
Purchased Call/SBG/SBG017CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2021	01/13/2023	01/17/2023	Exercise		121,111	232.38			17,041	16,961			17,041		(80)				0001
Purchased Call/SBG/SBG017DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2021	01/27/2023	01/31/2023	Exercise		183,987	231.87			28,791	28,523			28,791		(268)				0001
Purchased Call/NFC/NFC16158G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	02/02/2023	Exercise		12,737,769	230.42		4,927	1,273,140	960,471			1,273,140		(312,670)				0001
Purchased Call/SBG/SBG017DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2021	02/24/2023	02/28/2023	Exercise		489,363	237.59			62,747	61,067			62,747		(1,680)				0001
Purchased Call/SBG/SBG017ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2021	03/23/2023	03/27/2023	Exercise		960,332	241.97			71,148	66,480			71,148		(4,668)				0001
Purchased Call/SBG/SBG017ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2021	03/24/2023	03/28/2023	Exercise		275,496	242.26			19,511	18,182			19,511		(1,329)				0001
Purchased Call/SBG/SBG017FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2021	05/03/2023	02/08/2023	Exercise		1,836,906	247.29			107,623	95,293			107,623		(12,330)				0001
Purchased Call/NFC/NFC16166B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2023	05/12/2023	Exercise		5,786,209	232.76			467,516	371,280			467,516		(96,235)				0001
Purchased Call/SBG/SBG017FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023	05/09/2023	Exercise		739,711	249.04			41,333	35,799			41,333		(5,535)				0001
Purchased Call/SBG/SBG017FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2021	05/12/2023	05/16/2023	Exercise		466,546	248.75			25,537	21,740			25,537		(3,797)				0001
Purchased Call/NFC/NFC16169B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	02/17/2023	Exercise		6,081,073	234.28			388,588	279,530			388,588		(109,058)				0001
Purchased Call/SBG/SBG017FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023	05/17/2023	Exercise		541,029	248.95			31,608	27,679			31,608		(3,929)				0001
Purchased Call/SBG/SBG017FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023	05/24/2023	Exercise		254,423	248.69			16,286	14,262			16,286		(2,024)				0001
Purchased Call/SBG/SBG017FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2021	05/24/2023	05/26/2023	Exercise		2,218,092	249.34			126,041	108,879			126,041		(17,162)				0001
Purchased Call/SBG/SBG017FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/30/2023	06/01/2023	Exercise		101,526	250.94			4,806	3,986			4,806		(820)				0001
Purchased Call/SBG/SBG017FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023	06/06/2023	Exercise		595,465	252.29			28,422	23,579			28,422		(4,843)				0001
Purchased Call/NFC/NFC16168N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023	02/22/2023	Exercise		6,535,814	226.03			581,921	434,776			581,921		(147,145)				0001
Purchased Call/SBG/SBG017GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2021	06/08/2023	06/12/2023	Exercise		182,193	253.49			8,581	7,046			8,581		(1,535)				0001
Purchased Call/SBG/SBG017GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2021	06/15/2023	06/20/2023	Exercise		1,568,918	252.44			101,443	87,684			101,443		(13,759)				0001
Purchased Call/SBG/SBG017GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023	05/04/2023	Exercise		4,059,657	250.22			300,500	264,673			300,500		(35,827)				0001
Purchased Call/SBG/SBG017GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2021	06/19/2023	06/15/2023	Exercise		547,922	248.87			42,709	37,703			42,709		(5,006)				0001

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Purchased Call/SBG/SBG017GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2021	06/22/2023	06/26/2023	Exercise		1,153,945	250.15			79,941	69,104			79,941		(10,837)				0001
Purchased Call/NFC/NFC16166U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2022	09/22/2023	02/13/2023	Exercise		9,473,555	221.45			739,927	480,886			739,927		(259,042)				0001
Purchased Call/SBG/SBG017GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023	01/06/2023	Exercise		3,259,308	251.74			231,745	199,755			231,745		(31,991)				0001
Purchased Call/SBG/SBG017GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2021	07/06/2023	02/22/2023	Exercise		1,470,905	250.56			105,124	90,912			105,124		(14,212)				0001
Purchased Call/NFC/NFC16178S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2023	01/27/2023	Exercise		8,531,475	219.71			685,848	455,055			685,848		(230,793)				0001
Purchased Call/SBG/SBG017GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	07/11/2023	Exercise		1,050,001	248.73			83,387	72,670			83,387		(10,717)				0001
Purchased Call/SBG/SBG017GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023	07/11/2023	Exercise		538,262	249.67			40,568	35,189			40,568		(5,379)				0001
Purchased Call/NFC/NFC16176G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	01/23/2023	Exercise		9,536,453	222.2			732,561	485,218			732,561		(247,343)				0001
Purchased Call/SBG/SBG017HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2021	08/01/2023	04/10/2023	Exercise		3,746,753	250.6			357,645	314,656			357,645		(42,989)				0001
Purchased Call/SBG/SBG017HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2021	08/02/2023	01/20/2023	Exercise		3,059,899	250.86			268,759	233,402			268,759		(35,357)				0001
Purchased Call/SBG/SBG017HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023	03/06/2023	Exercise		2,012,783	250.64			173,440	149,968			173,440		(23,472)				0001
Purchased Call/SBG/SBG017HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2021	08/15/2023	05/04/2023	Exercise		2,412,819	251.98			184,833	154,965			184,833		(29,868)				0001
Purchased Call/NFC/NFC16178X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023	02/02/2023	Exercise		11,017,700	217.76			1,143,024	803,660			1,143,024		(339,363)				0001
Purchased Call/SBG/SBG017IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	04/14/2023	Exercise		4,131,973	248.18			361,420	310,366			361,420		(51,054)				0001
Purchased Call/SBG/SBG017IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023	08/23/2023	Exercise		653,757	247.22			60,741	52,542			60,741		(8,199)				0001
Purchased Call/SBG/SBG017IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2021	08/24/2023	08/28/2023	Exercise		446,548	249.89			37,006	31,218			37,006		(5,788)				0001
Purchased Call/SBG/SBG017ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2021	08/31/2023	09/05/2023	Exercise		450,000	250.54			42,205	36,107			42,205		(6,098)				0001
Purchased Call/NFC/NFC16186S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	03/23/2023	Exercise		10,806,624	218.35			1,074,811	736,547			1,074,811		(338,264)				0001
Purchased Call/SBG/SBG017ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2021	09/07/2023	03/09/2023	Exercise		1,631,600	251.77			147,916	125,807			147,916		(22,109)				0001
Purchased Call/SBG/SBG017ISW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023	03/06/2023	Exercise		1,511,008	252.4			145,043	124,854			145,043		(20,189)				0001
Purchased Call/NFC/NFC16188SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	01/18/2023	Exercise		9,607,719	219.63		53,018	733,617	407,909			733,617		(325,708)				0001
Purchased Call/NKY/NKY000080	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCE0V1H4R804	11/15/2023	12/01/2023	11/17/2023	Expire		4,620,000	32000		6,384	(6,384)						(6,384)				0001
Purchased Call/SBM/SBM017ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/10/2023	Expire		37,009	1220.04							2,325		(2,417)				0001
Purchased Call/SBM/SBM017IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023	05/10/2023	Expire		47,067	1135.48							2,793		(3,737)				0001
Purchased Call/SBM/SBM017IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	04/25/2023	Expire		55,690	1188.87							3,274		(3,631)				0001
Purchased Call/NFC/NFC16185L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	01/10/2023	Exercise		11,576,534	220.61		9,798	573,971	229,989			573,971		(343,983)				0001
Purchased Call/SBG/SBG017ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2023	09/21/2023	Exercise		881,435	252.4			91,657	79,788			91,657		(11,869)				0001
Purchased Call/SBG/SBG017JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2023	09/26/2023	Exercise		1,014,273	253.14			90,420	74,774			90,420		(15,647)				0001
Purchased Call/SBM/SBM017IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/12/2023	Exercise		170,157	1124.64			9,962				9,225		(4,484)				0001
Purchased Call/SBG/SBG017JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023	06/02/2023	Exercise		686,649	254.3			50,754	40,918			50,754		(9,836)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SBM/SBM01718A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023	05/10/2023	Expire		55,013	1135.48							1,907			(2,935)			0001
Purchased Call/SBG/SBG017JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2023	01/12/2023	Exercise		1,397,453	255.27			81,859	60,169			81,859		(21,691)				0001
Purchased Call/SBG/SBG017JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2021	10/11/2023	03/30/2023	Exercise		1,011,348	255.71			53,880	38,532			53,880		(15,348)				0001
Purchased Call/SBM/SBM0172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023	08/24/2023	Exercise		24,411	1163.03			1,136				1,622		(1,276)				0001
Purchased Call/SBM/SBM0173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2023	10/24/2023	Exercise		245,244	1026.27			33,476				884		11,528				0001
Purchased Call/SBM/SBM0172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023	08/24/2023	Exercise		100,078	1163.03			4,658				6,652		(5,230)				0001
Purchased Call/NFC/NFC161998	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023	01/11/2023	Exercise		15,258,417	216.02			1,887,300	1,368,899			1,887,300		(518,401)				0001
Purchased Call/SBG/SBG017JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	02/23/2023	Exercise		1,729,048	256.14			89,504	62,593			89,504		(26,911)				0001
Purchased Call/SBG/SBG017JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	05/11/2023	Exercise		1,530,695	256.11			69,015	44,246			69,015		(24,769)				0001
Purchased Call/SBM/SBM0174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	12/27/2023	Exercise		5,004	1032.94			1,101				20		598				0001
Purchased Call/SBM/SBM0174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023	12/12/2023	Exercise		162,272	1082.32			28,743				192		17,068				0001
Purchased Call/NFC/NFC161982	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2023	01/27/2023	Exercise		10,359,656	220.45		8,376	1,258,178	910,025			1,258,178		(348,153)				0001
Purchased Call/SBG/SBG017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	01/20/2023	Exercise		1,838,732	255.49			84,427	53,967			84,427		(30,461)				0001
Purchased Call/NFC/NFC161ASF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023	01/23/2023	Exercise		7,145,038	224.59			739,068	510,952			739,068		(228,115)				0001
Purchased Call/SBG/SBG017KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/31/2023	11/02/2023	Exercise		739,185	255.49			33,055	21,025			33,055		(12,029)				0001
Purchased Call/SBG/SBG017KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2021	11/01/2023	08/14/2023	Exercise		2,199,968	257.4			91,053	55,110			91,053		(35,942)				0001
Purchased Call/NFC/NFC161ASM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	01/12/2023	Exercise		9,473,065	222.61		7,112	968,187	661,254			968,187		(306,933)				0001
Purchased Call/SBG/SBG017KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2023	03/13/2023	Exercise		1,078,984	257.62			42,766	24,733			42,766		(18,033)				0001
Purchased Call/NFC/NFC161BS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023	02/08/2023	Exercise		10,711,345	224.48		5,974	1,447,153	1,086,873			1,447,153		(360,281)				0001
Purchased Call/SBG/SBG017KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2021	11/09/2023	11/13/2023	Exercise		1,046,439	257.61			43,208	26,280			43,208		(16,928)				0001
Purchased Call/SBG/SBG017KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2021	11/15/2023	08/18/2023	Exercise		1,558,944	257.77			87,715	61,614			87,715		(26,101)				0001
Purchased Call/SBG/SBG017KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023	04/25/2023	Exercise		821,747	255.15			52,937	38,337			52,937		(14,601)				0001
Purchased Call/NFC/NFC161BSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2023	01/05/2023	Exercise		10,479,696	220.18			1,714,178	1,322,130			1,714,178		(392,048)				0001
Purchased Call/SBG/SBG017KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2021	11/23/2023	11/06/2023	Exercise		1,750,980	256.64			106,416	78,036			106,416		(28,379)				0001
Purchased Call/SBG/SBG017LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/01/2023	03/08/2023	Exercise		1,795,987	248.09			183,474	147,376			183,474		(36,098)				0001
Purchased Call/SBG/SBG017LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023	01/17/2023	Exercise		1,391,584	248.4			131,050	104,025			131,050		(27,026)				0001
Purchased Call/SBG/SBG017LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023	05/16/2023	Exercise		1,257,607	250.23			111,188	88,355			111,188		(22,833)				0001
Purchased Call/SBG/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2021	12/20/2023	01/06/2023	Exercise		2,972,616	248.57			313,734	253,104			313,734		(60,630)				0001
Purchased Call/SPT/SPT00078D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	01/29/2021	01/27/2023	01/31/2023	Expire		2,512,077	4259				(2,421)					(2,421)				0001
Purchased Call/SPT/SPT00088SE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	10/29/2021	10/30/2023	11/01/2023	Expire		1,289,000	4701.36				(17,724)					(17,724)				0001

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Purchased Call/SPT/SPT0008SK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/09/2021	11/09/2023	11/13/2023	Expire		1,664,000	4720.31				(26,066)					(26,066)				0001
Purchased Call/SPT/SPT0008SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/26/2021	11/28/2023	11/30/2023	Expire		2,200,000	4706.89				(32,309)					(32,309)				0001
Purchased Call/SPT/SPT0009SC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	03/31/2023	04/04/2023	Expire		2,898,921	4153				(34,416)					(34,416)				0001
Purchased Call/SPT/SPT0009SI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/12/2022	04/12/2023	04/14/2023	Exercise		1,972,000	4056.51			31,871	4,272			31,871		(27,599)				0001
Purchased Call/SPT/SPT0009SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/26/2022	04/26/2023	04/28/2023	Exercise		1,660,000	3993.89			43,480	16,186			43,480		(27,294)				0001
Purchased Call/SPT/SPT0009SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/17/2022	06/13/2023	06/15/2023	Exercise		1,572,620	3817			176,220	140,278			176,220		(35,942)				0001
Purchased Call/SPT/SPT0059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023	09/22/2023	Exercise		1,967,000	3865.42			201,888	112,021			201,888		(89,868)				0001
Purchased Call/SPT/SPT0059S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2023	11/07/2023	Expire		2,036,000	4728.32				(29,354)					(29,354)				0001
Purchased Call/SPT/SPT0059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023	10/06/2023	Exercise		1,628,000	3837.61			126,121	47,025			126,121		(79,097)				0001
Purchased Call/SPT/SPT005AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023	10/16/2023	Exercise		1,611,721	4049			56,675	15,500			56,675		(41,175)				0001
Purchased Call/SPT/SPT005ASE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/23/2022	11/21/2023	11/24/2023	Exercise		1,665,479	3919			153,369	46,871			153,369		(106,498)				0001
Purchased Call/SPT/SPT005ASG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023	12/05/2023	Exercise		1,607,000	3952.48			155,765	55,425			155,765		(100,340)				0001
Purchased Call/SPT/SPT013MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/15/2021	01/18/2023	01/20/2023	Expire		2,252,000	4195.75				(1,888)					(1,888)				0001
Purchased Call/SPT/SPT013MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/22/2021	01/24/2023	01/26/2023	Expire		2,601,000	4243.61				(2,917)					(2,917)				0001
Purchased Call/SPT/SPT013NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/19/2021	03/21/2023	03/23/2023	Expire		2,663,000	4208.92				(9,768)					(9,768)				0001
Purchased Call/SPT/SPT013NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2021	03/31/2023	04/04/2023	Expire		1,768,242	4243				(7,922)					(7,922)				0001
Purchased Call/SPT/SPT0130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/04/2021	06/02/2023	06/06/2023	Expire		1,591,792	4428				(10,572)					(10,572)				0001
Purchased Call/SPT/SPT0130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023	07/26/2023	Expire		1,785,000	4657.72				(13,474)					(13,474)				0001
Purchased Call/SPT/SPT013PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2023	08/01/2023	Expire		1,654,108	4624				(13,391)					(13,391)				0001
Purchased Call/SPT/SPT013PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023	12/05/2023	Expire		1,636,000	4594.88				(30,567)					(30,567)				0001
Purchased Call/SPT/SPT013PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023	01/03/2024	Expire		1,557,000	4710.4				(32,308)					(32,308)				0001
Purchased Call/SPT/SPT005ASM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/29/2022	12/27/2023	12/29/2023	Exercise		2,124,244	3848			349,985	202,104			349,985		(147,881)				0001
Purchased Call/SPT/SPT0130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/04/2022	02/01/2023	02/03/2023	Expire		1,715,274	4267				(6,216)					(6,216)				0001
Purchased Call/SPT/SPT0130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/28/2022	02/23/2023	02/27/2023	Expire		1,961,740	4147				(16,202)					(16,202)				0001
Purchased Call/SPT/SPT013RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2023	03/09/2023	Expire		1,679,000	4172.49				(14,100)					(14,100)				0001
Purchased Call/SPT/SPT013RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/09/2023	03/13/2023	Expire		3,037,764	4167				(24,405)					(24,405)				0001
Purchased Call/SPT/SPT013SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023	04/25/2023	Exercise		2,228,000	3989.42			70,323	35,059			70,323		(35,264)				0001
Purchased Call/SPT/SPT013SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	04/24/2023	Exercise		2,113,121	4040			40,202	12,026			40,202		(28,176)				0001
Purchased Call/SPT/SPT013SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	05/08/2023	Exercise		2,238,155	3968			87,099	53,130			87,099		(33,969)				0001
Purchased Call/SPT/SPT013SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2023	05/12/2023	Exercise		1,519,000	3936.07			84,200	57,155			84,200		(27,044)				0001

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Purchased Call/SPT/SPT013TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/11/2023	05/15/2023	Exercise		1,838,548	3954			92,729	59,213			92,729		(33,517)				0001
Purchased Call/SPT/SPT013TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/08/2023	06/12/2023	Exercise		1,667,654	3961			106,332	75,493			106,332		(30,839)				0001
Purchased Call/SPT/SPT013US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	07/05/2023	Exercise		2,067,000	3832.76			250,477	192,440			250,477		(58,037)				0001
Purchased Call/SPT/SPT013VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/01/2023	08/03/2023	Exercise		2,025,830	3980			197,966	125,553			197,966		(72,413)				0001
Purchased Call/SPT/SPT013VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		1,937,000	3929.86			192,539	114,527			192,539		(78,011)				0001
Purchased Call/SPT/SPT013VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/13/2023	09/15/2023	Exercise		2,279,269	3903			224,993	128,360			224,993		(96,633)				0001
Purchased Call/SPT/SPT013WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023	11/14/2023	Exercise		1,398,000	3919.09			99,384	18,433			99,384		(80,951)				0001
Purchased Call/SPT/SPT013WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2022	12/06/2023	12/08/2023	Exercise		1,658,952	3922			173,015	70,660			173,015		(102,355)				0001
Purchased Call/SPT/SPT013WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		1,847,000	3888.64			258,124	138,679			258,124		(119,445)				0001
Purchased Call/SPT/SPT013WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise		1,420,000	3852.39			227,151	130,307			227,151		(96,844)				0001
Purchased Call/SPT/SPT0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2022	03/28/2023	03/30/2023	Expire		2,521,000	4130.85			(30,042)				(30,042)						0001
Purchased Call/SPT/SPT0400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2022	05/16/2023	05/18/2023	Exercise		1,834,424	3954			79,841	45,473			79,841		(34,369)				0001
Purchased Call/SPT/SPT0400SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2022	08/09/2023	08/11/2023	Exercise		1,587,000	3986.24			127,816	71,165			127,816		(56,651)				0001
Purchased Call/SPT/SPT0501S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	04/09/2021	04/06/2023	04/10/2023	Expire		2,382,000	4361.31			(9,703)				(9,703)						0001
Purchased Call/SPT/SPT0502S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	12/01/2021	12/01/2023	12/05/2023	Expire		3,409,000	4570.57			(62,092)				(62,092)						0001
Purchased Call/SPX/SPX1402S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2023	02/24/2023	Expire		1,452,000	100			(5,554)				(5,554)						0001
Purchased Call/SPX/SPX1402S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2022	03/07/2023	03/09/2023	Expire		1,319,000	100			(5,692)				(5,692)						0001
Purchased Call/SPX/SPX1402S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/11/2022	03/10/2023	03/14/2023	Expire		6,169,000	100			(12,235)				(12,235)						0001
Purchased Call/SPX/SPX1402S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/11/2022	03/10/2023	03/14/2023	Expire		4,425,000	100			(8,776)				(8,776)						0001
Purchased Call/SPX/SPX1402S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/11/2022	03/13/2023	03/15/2023	Expire		5,424,000	100			(11,139)				(11,139)						0001
Purchased Call/SPT/SPT0502SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	07/20/2022	07/19/2023	07/21/2023	Exercise		1,788,270	3854			246,491	185,100			246,491		(61,391)				0001
Purchased Call/SPX/SPX1406SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023	11/08/2023	Exercise		2,645,000	100			112,450	78,677			112,450		(33,773)				0001
Purchased Call/SPX/SPX150JSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	04/18/2022	04/18/2023	04/20/2023	Expire		6,529,000	100			(20,785)				(20,785)						0001
Purchased Call/SPX/SPX150LSA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	05/06/2022	05/05/2023	05/09/2023	Expire		4,056,000	100			(13,831)				(13,831)						0001
Purchased Call/SPX/SPX150LSR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	05/13/2022	05/15/2023	05/17/2023	Expire		5,048,000	100			(17,889)				(17,889)						0001
Purchased Call/SPX/SPX150MS0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	05/18/2022	05/18/2023	05/22/2023	Expire		6,119,000	100			(21,708)				(21,708)						0001
Purchased Call/SPX/SPX150KSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	05/02/2022	05/02/2023	05/04/2023	Exercise		1,826,000	245.7			56,482	33,961			56,482		(22,521)				0001
Purchased Call/SPX/SPX1500SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	07/01/2022	06/30/2023	07/05/2023	Exercise		3,876,000	242.29			317,548	237,868			317,548		(79,679)				0001
Purchased Call/SPX/SPX1500SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	07/18/2022	07/18/2023	07/20/2023	Exercise		2,255,000	242.5			210,436	158,038			210,436		(52,398)				0001
Purchased Call/SPX/SPX1500SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	08/24/2022	08/24/2023	08/28/2023	Expire		6,332,000	100			(40,992)				(40,992)						0001

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Purchased Call/SPX/SPX150RSII	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/23/2022	09/25/2023	09/27/2023	Expire		5,397,000	100				(33,345)					(33,345)				0001
Purchased Call/SPX/SPX150RS3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/13/2022	09/13/2023	09/15/2023	Exercise		2,875,000	244.33			235,573	138,227			235,573		(97,346)				0001
Purchased Call/SPX/SPX150TSI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/04/2022	11/03/2023	11/07/2023	Exercise		1,995,000	252.08			83,307	32,095			83,307		(51,212)				0001
Purchased Call/SPX/SPX150USO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/09/2022	11/03/2023	11/07/2023	Exercise		1,810,928	243			143,453	59,216			143,453		(84,236)				0001
Purchased Call/SPX/SPX150USQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/21/2022	11/21/2023	11/24/2023	Exercise		1,710,000	246.09			142,239	58,904			142,239		(83,335)				0001
Purchased Call/SPX/SPX150VS2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/23/2022	11/22/2023	11/27/2023	Exercise		1,848,248	246			157,234	61,117			157,234		(96,116)				0001
Purchased Call/SPX/SPX150VSP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/02/2022	12/01/2023	12/05/2023	Exercise		1,518,817	248			123,397	48,439			123,397		(74,958)				0001
Purchased Call/SPX/SPX150VSY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/06/2022	12/05/2023	12/07/2023	Exercise		1,696,131	247			141,248	59,326			141,248		(81,922)				0001
Purchased Call/SPX/SPX150WSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/28/2022	12/28/2023	01/02/2024	Exercise		1,986,000	245.4			232,917	125,869			232,917		(107,048)				0001
Purchased Call/SPX/SPX150SSU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/25/2022	10/25/2023	10/27/2023	Expire		4,874,000	100				(33,896)					(33,896)				0001
Purchased Call/SPX/SPX161PSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/16/2022	03/14/2023	03/16/2023	Exercise		1,664,766	246			16,422	3,347			16,422		(13,074)				0001
Purchased Call/SPX/SPX1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2023	02/13/2023	Expire		5,320,000	100				(7,087)					(7,087)				0001
Purchased Call/SPX/SPX161PSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	03/28/2023	Expire		2,205,000	250.88				(17,277)					(17,277)				0001
Purchased Call/SPX/SPX1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2023	04/28/2023	Exercise		1,854,187	246			43,575	19,811			43,575		(23,764)				0001
Purchased Call/SPX/SPX1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2023	02/15/2023	Expire		3,913,000	100				(5,609)					(5,609)				0001
Purchased Call/SPX/SPX1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2023	02/21/2023	Expire		2,072,000	100				(5,920)					(5,920)				0001
Purchased Call/SPX/SPX161RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/16/2023	Exercise		1,608,681	251			17,765	4,812			17,765		(12,953)				0001
Purchased Call/SPX/SPX161SS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/20/2022	05/18/2023	05/22/2023	Exercise		1,802,285	244			84,394	60,226			84,394		(24,169)				0001
Purchased Call/SPX/SPX1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2023	03/03/2023	Expire		2,175,000	100				(6,893)					(6,893)				0001
Purchased Call/SPX/SPX161PSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	03/28/2023	Expire		7,266,000	100				(19,364)					(19,364)				0001
Purchased Call/SPX/SPX161SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	05/31/2023	Exercise		2,467,825	244			119,584	77,689			119,584		(41,895)				0001
Purchased Call/SPX/SPX161SSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023	06/15/2023	Exercise		2,045,000	241.25			157,327	119,035			157,327		(38,292)				0001
Purchased Call/SPX/SPX1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023	04/10/2023	Expire		6,066,000	100				(17,463)					(17,463)				0001
Purchased Call/SPX/SPX1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023	04/10/2023	Expire		4,471,000	100				(13,251)					(13,251)				0001
Purchased Call/SPX/SPX161RS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/02/2022	02/06/2023	02/08/2023	Expire		2,060,000	4600				(8,738)					(8,738)				0001
Purchased Call/SPX/SPX161VS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	08/08/2023	Exercise		2,218,645	247			148,850	93,095			148,850		(55,755)				0001
Purchased Call/SPX/SPX161VSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	08/22/2023	Exercise		1,832,000	259.08			14,362	(8,129)			14,362		(22,491)				0001
Purchased Call/SPX/SPX1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	04/25/2023	Expire		6,594,000	100				(20,954)					(20,954)				0001
Purchased Call/SPX/SPX1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	04/25/2023	Expire		1,251,000	100				(7,760)					(7,760)				0001
Purchased Call/SPX/SPX161RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2023	08/25/2023	Exercise		1,771,625	258			35,323	13,045			35,323		(22,278)				0001

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Purchased Call/SPX/SPX1611IS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	08/29/2023	Exercise		2,615,000	257.41			50,837	19,123			50,837		(31,714)				0001
Purchased Call/SPX/SPX1610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	04/25/2023	Expire		2,804,000	100				(16,621)					(16,621)				0001
Purchased Call/SPX/SPX161RSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023	05/19/2023	Expire		6,786,000	100				(24,916)					(24,916)				0001
Purchased Call/SPX/SPX1611IS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	08/31/2023	09/05/2023	Exercise		1,600,452	254			72,049	48,604			72,049		(23,445)				0001
Purchased Call/SPX/SPX161XSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	10/11/2023	Exercise		1,520,000	250.14			67,765	35,867			67,765		(31,898)				0001
Purchased Call/SPX/SPX161SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	06/13/2023	Expire		2,610,000	100				(18,329)					(18,329)				0001
Purchased Call/SPX/SPX161SSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023	06/14/2023	Expire		1,865,000	100				(11,902)					(11,902)				0001
Purchased Call/SPX/SPX1611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2022	10/20/2023	10/24/2023	Exercise		1,585,592	242			111,666	37,747			111,666		(73,919)				0001
Purchased Call/SPX/SPX161YSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2022	10/24/2023	10/26/2023	Exercise		1,606,910	253			44,247	5,799			44,247		(38,448)				0001
Purchased Call/SPX/SPX1611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	06/27/2023	Expire		1,963,000	100				(10,536)					(10,536)				0001
Purchased Call/SPX/SPX1611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023	07/11/2023	Expire		2,277,000	100				(11,709)					(11,709)				0001
Purchased Call/SPX/SPX1612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	11/14/2023	Exercise		1,839,000	257.96			42,522	5,427			42,522		(37,095)				0001
Purchased Call/SPX/SPX1612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2022	11/14/2023	11/16/2023	Exercise		1,933,597	257			66,846	24,839			66,846		(42,006)				0001
Purchased Call/SPX/SPX1611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023	07/18/2023	Expire		3,872,000	100				(20,031)					(20,031)				0001
Purchased Call/SPX/SPX161USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2023	08/09/2023	Expire		4,387,000	100				(26,873)					(26,873)				0001
Purchased Call/SPX/SPX1612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11/21/2023	Exercise		2,585,000	254.18			124,001	51,162			124,001		(72,840)				0001
Purchased Call/SPX/SPX1612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023	11/29/2023	Exercise		1,725,000	258.27			60,753	20,764			60,753		(39,989)				0001
Purchased Call/SPX/SPX161VS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2022	08/11/2023	08/15/2023	Expire		5,504,000	100				(35,201)					(35,201)				0001
Purchased Call/SPX/SPX161VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2023	08/18/2023	Expire		5,694,000	100				(37,744)					(37,744)				0001
Purchased Call/SPX/SPX161VSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	08/22/2023	Expire		5,102,000	100				(33,753)					(33,753)				0001
Purchased Call/SPX/SPX161XS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	09/26/2023	Expire		3,065,000	100				(30,793)					(30,793)				0001
Purchased Call/SPX/SPX161XSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2023	10/12/2023	Expire		6,980,000	100				(46,091)					(46,091)				0001
Purchased Call/SPX/SPX161XSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023	10/16/2023	Expire		4,423,000	100				(29,414)					(29,414)				0001
Purchased Call/SPX/SPX2610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2022	12/19/2023	12/21/2023	Exercise		2,103,410	245			239,017	128,768			239,017		(110,249)				0001
Purchased Call/SPX/SPX1611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023	11/02/2023	Expire		4,085,000	100				(30,006)					(30,006)				0001
Purchased Call/SPX/SPX1612S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	11/14/2023	Expire		6,004,000	100				(45,937)					(45,937)				0001
Purchased Call/SPX/SPX1612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023	11/27/2023	Expire		7,741,000	100				(73,583)					(73,583)				0001
Purchased Call/SPX/SPX1612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023	12/05/2023	Expire		3,860,000	100				(35,096)					(35,096)				0001
Purchased Call/SPX/SPX2610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023	12/29/2023	Exercise		1,509,000	245.4			172,361	90,949			172,361		(81,411)				0001
Purchased Call/SPX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	01/03/2024	Exercise		1,449,715	257			95,746	59,856			95,746		(35,890)				0001

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Purchased Call/SPX/SPX26149K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/03/2023	04/04/2023	04/05/2023	Expire		57,400,000	4050			16,450	(16,450)					(16,450)				0001
Purchased Call/SPX/SPX26176S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	07/07/2023	05/22/2023	Expire		4,160,000	4000			6,510	(6,510)					(6,510)				0001
Purchased Call/SPX/SPX26176S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	07/11/2023	05/22/2023	Expire		4,160,000	4000			9,005	(9,005)					(9,005)				0001
Purchased Call/SPX/SPX26129Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2023	12/19/2023	02/24/2023	Exercise		2,005,000	4350			41,763	104,593	62,830			104,593	(41,763)				0001
Purchased Call/SPX/SPX261FS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	12/20/2023	12/04/2023	Expire		27,300,000	4325			19,500	(19,500)					(19,500)				0001
Purchased Call/SPX/SPX2618SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/05/2023	06/16/2023	06/07/2023	Expire		8,580,000	3950			2,240	(2,240)					(2,240)				0001
Purchased Call/SPX/SPX521JSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2018	10/27/2023	10/31/2023	Exercise		1,436,694	3272			544,664	523,241				544,664	(21,423)				0001
Purchased Call/SBM/SBM01715I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023	05/24/2023	Exercise		10,767	1063.09			961					379	28				0001
Purchased Call/SBM/SBM01719Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/12/2023	Exercise		152,064	1124.64			8,903					8,244	(4,007)				0001
Purchased Call/SBM/SBM0172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/10/2023	Exercise		132,889	1158.51			11,904					8,671	(941)				0001
Purchased Call/SPX/SPX621KSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2023	01/05/2023	Expire		1,211,000	4307.46				(139)					(139)				0001
Purchased Call/SPX/SPX621LS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2021	01/10/2023	01/12/2023	Expire		1,867,000	4585.79				(660)					(660)				0001
Purchased Call/SPX/SPX621MS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2021	01/27/2023	01/31/2023	Expire		2,123,723	4711				(1,955)					(1,955)				0001
Purchased Call/SPX/SPX621MSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2021	02/03/2023	02/07/2023	Expire		1,821,810	4475				(3,731)					(3,731)				0001
Purchased Call/SPX/SPX621MSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2021	02/15/2023	02/17/2023	Expire		1,396,000	4551.02				(4,142)					(4,142)				0001
Purchased Call/SPX/SPX621NS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2021	02/24/2023	02/28/2023	Exercise		1,799,000	3842.6			58,403	41,710				58,403	(16,694)				0001
Purchased Call/SPX/SPX621NSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2021	02/28/2023	03/02/2023	Exercise		1,439,000	3786			69,532	55,717				69,532	(13,815)				0001
Purchased Call/SPX/SPX621NSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2021	03/10/2023	03/14/2023	Expire		1,440,000	3908.22				(15,370)					(15,370)				0001
Purchased Call/SPX/SPX6210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2023	03/23/2023	Expire		1,522,000	4588.89				(6,359)					(6,359)				0001
Purchased Call/SPX/SPX6210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2021	03/28/2023	03/30/2023	Expire		1,859,000	4567.54				(8,696)					(8,696)				0001
Purchased Call/SPX/SPX621PSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2021	04/27/2023	05/01/2023	Expire		1,617,000	4670.29				(12,187)					(12,187)				0001
Purchased Call/SBM/SBM0172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023	08/24/2023	Exercise		7,506	1163.03			349					449	(336)				0001
Purchased Call/SBM/SBM0170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2023	03/10/2023	Expire		167,021	1134.53								11,662	(13,111)				0001
Purchased Call/SBM/SBM0173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	09/12/2023	Exercise		32,062	1124.92			3,039					1,161	304				0001
Purchased Call/SBM/SBM0173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023	10/11/2023	Exercise		93,420	997.33			17,283					(290)	8,735				0001
Purchased Call/SPX/SPX621PSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2021	05/03/2023	05/05/2023	Expire		1,508,000	4873.55				(8,340)					(8,340)				0001
Purchased Call/SBM/SBM0174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	12/27/2023	Exercise		11,986	1032.94			2,217					65	1,118				0001
Purchased Call/SPX/SPX6210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2021	05/25/2023	05/30/2023	Expire		3,407,000	4841.9				(22,778)					(22,778)				0001
Purchased Call/SPX/SPX621RS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2021	05/31/2023	06/02/2023	Expire		1,928,966	4668				(18,262)					(18,262)				0001
Purchased Call/SPX/SPX621SSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2021	06/22/2023	06/26/2023	Exercise		1,979,173	4237			70,341	23,154				70,341	(47,187)				0001

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Purchased Call/SPX/SPX621SSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2023	07/03/2023	Expire		1,555,000	4762.61				(16,785)					(16,785)			0001
Purchased Call/SPX/SPX621SSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2023	07/03/2023	Expire		2,287,000	4984.5				(16,083)					(16,083)			0001
Purchased Call/SPX/SPX621IISL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2023	08/14/2023	Expire		1,790,000	4907.05				(26,572)					(26,572)			0001
Purchased Call/SPX/SPX2618SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	06/12/2023	06/05/2023	Expire		4,180,000	4100			3,890	(3,890)					(3,890)			0001
Purchased Call/SPX/SPX621XS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023	08/17/2023	Expire		1,255,000	5227.11				(11,221)					(11,221)			0001
Purchased Call/SPX/SPX621XSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2021	08/18/2023	08/22/2023	Exercise		1,523,000	4359.54			3,516	(48,775)			3,516		(52,291)			0001
Purchased Call/SPX/SPX621XSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2023	08/28/2023	Expire		1,674,000	5005.29				(24,803)					(24,803)			0001
Purchased Call/SBM/SBM0174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		74,702	1097.09			11,482				2,239			4,004		0001
Purchased Call/SPX/SPX715NSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/07/2022	01/09/2023	01/11/2023	Expire		2,860,000	4677.03				(2,225)					(2,225)			0001
Purchased Call/SPX/SPX715NSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/07/2022	01/06/2023	01/10/2023	Expire		3,341,230	4699				(1,158)					(1,158)			0001
Purchased Call/SPX/SPX715QS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/19/2022	01/17/2023	01/19/2023	Expire		2,713,779	4663				(2,692)					(2,692)			0001
Purchased Call/SPX/SPX715QSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/22/2022	02/22/2023	02/24/2023	Expire		2,931,000	4304.76				(1,394)			248,250		(1,394)	(252,298)		0001
Purchased Call/SPX/SPX715GS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/14/2021	01/13/2023	01/17/2023	Expire		1,618,000	4598.3				(756)					(756)			0001
Purchased Call/SPX/SPX715LSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/08/2021	11/08/2023	11/10/2023	Expire		1,717,000	4701.7							167,952			(185,608)		0001
Purchased Call/SPX/SPX715PS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/04/2022	03/06/2023	03/08/2023	Expire		1,592,000	4328.87				(10,133)					(10,133)			0001
Purchased Call/SPX/SPX715PSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/17/2022	03/17/2023	03/21/2023	Expire		17,109,000	4411.67				(83,175)					(83,175)			0001
Purchased Call/SPX/SPX715SSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/03/2022	06/02/2023	06/06/2023	Expire		1,885,000	4108.54				(16,793)					(16,793)			0001
Purchased Call/SPX/SPX715GSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/22/2021	01/23/2023	01/25/2023	Expire		1,822,000	4745.75				(1,395)					(1,395)			0001
Purchased Call/SPX/SPX715GS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/17/2021	02/17/2023	02/22/2023	Exercise		2,007,000	3880.22			101,525	85,354			101,525		(16,171)			0001
Purchased Call/SPX/SPX715PSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/21/2022	03/21/2023	03/23/2023	Expire		2,546,000	4461.18				(14,573)					(14,573)			0001
Purchased Call/SPX/SPX715PSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/25/2022	03/24/2023	03/28/2023	Expire		1,664,000	4543.06				(8,338)					(8,338)			0001
Purchased Call/SPX/SPX715SSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/01/2021	03/01/2023	03/03/2023	Expire		1,825,000	4449.25				(7,484)					(7,484)			0001
Purchased Call/SPX/SPX715QSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2021	04/04/2023	04/06/2023	Expire		1,990,000	4633.3				(9,317)					(9,317)			0001
Purchased Call/SPX/SPX715PSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/25/2022	03/24/2023	03/28/2023	Expire		2,963,000	4543.06				(18,830)					(18,830)			0001
Purchased Call/SPX/SPX715QS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/29/2022	03/27/2023	03/29/2023	Expire		2,003,489	4543				(15,658)					(15,658)			0001
Purchased Call/SPX/SPX700QS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/22/2019	06/01/2023	06/05/2023	Exercise		6,020,000	3500			1,442,038	1,400,486			1,442,038		(41,553)			0001
Purchased Call/SPX/SPX715QSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/05/2021	05/05/2023	05/09/2023	Exercise		1,598,000	4116.75			7,479	(21,319)			7,479		(28,797)			0001
Purchased Call/SPX/SPX715QSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/07/2021	05/09/2023	05/11/2023	Expire		2,420,000	4195.78				(43,954)					(43,954)			0001
Purchased Call/SPX/SPX715QS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/01/2022	04/03/2023	04/05/2023	Expire		1,676,000	4545.86				(13,933)					(13,933)			0001
Purchased Call/SPX/SPX715QSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/26/2022	04/24/2023	04/26/2023	Expire		2,440,001	4273				(22,075)					(22,075)			0001

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Purchased Call/SPX/SPX715TSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/22/2022	07/21/2023	07/25/2023	Exercise		2,429,000	3961.63			352,373				55,218		171,169				0001
Purchased Call/SPX/SPX715USO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/05/2022	08/04/2023	08/08/2023	Expire		2,335,000	4145.19			(29,564)						(29,564)				0001
Purchased Call/SPX/SPX715DSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2021	05/05/2023	05/09/2023	Expire		2,243,605	4864			(13,120)						(13,120)				0001
Purchased Call/SPX/SPX715DSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/20/2021	05/19/2023	05/23/2023	Expire		2,112,000	4829.99			(13,668)						(13,668)				0001
Purchased Call/SPX/SPX715QSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2022	04/26/2023	04/28/2023	Expire		1,670,080	4175			(19,726)						(19,726)				0001
Purchased Call/SPX/SPX715QSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/29/2022	04/27/2023	05/01/2023	Expire		2,577,319	4184			(30,077)						(30,077)				0001
Purchased Call/SPX/SPX715ISU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/02/2021	08/31/2023	09/05/2023	Expire		1,662,706	4513			(56,530)						(56,530)				0001
Purchased Call/SPX/SPX715ISW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/02/2021	08/25/2023	08/29/2023	Expire		1,577,538	5529			(10,006)						(10,006)				0001
Purchased Call/SPX/SPX715JSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/15/2021	10/13/2023	10/17/2023	Expire		2,686,000	4448.12			(115,461)						(115,461)				0001
Purchased Call/SPX/SPX715KSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/01/2021	11/01/2023	11/03/2023	Expire		2,268,000	5418.29			(31,727)						(31,727)				0001
Purchased Call/SPX/SPX715R96	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/03/2022	05/03/2023	05/05/2023	Expire		2,167,000	4175.48			(25,199)						(25,199)				0001
Purchased Call/SPX/SPX715RSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/06/2022	05/03/2023	05/05/2023	Expire		2,571,356	4174			(26,626)						(26,626)				0001
Purchased Call/SPX/SPX715LSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/12/2021	11/14/2023	11/16/2023	Expire		1,484,000	5384.81			(26,494)						(26,494)				0001
Purchased Call/SPX/SPX715VSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2022	08/18/2023	08/22/2023	Expire		2,620,000	4228.48			(36,165)						(36,165)				0001
Purchased Call/SPX/SPX715XSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/10/2022	10/10/2023	10/12/2023	Exercise		1,985,000	3793.01			99,250	69,334			99,250		(29,916)				0001
Purchased Call/SPX/SPX715RSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/09/2022	05/09/2023	05/11/2023	Exercise		3,492,000	3991.24			111,928	80,036			111,928		(31,892)				0001
Purchased Call/SPX/SPX715RSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/13/2022	05/10/2023	05/12/2023	Exercise		2,272,221	3993			73,893	46,321			73,893		(27,573)				0001
Purchased Call/SPX/SPX715SS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/31/2022	05/31/2023	06/02/2023	Exercise		2,580,000	4132.15			29,770	(294)			29,770		(30,064)				0001
Purchased Call/SPX/SPX715TS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/28/2022	06/27/2023	06/29/2023	Exercise		1,707,273	3907			124,981	94,757			124,981		(30,224)				0001
Purchased Call/SPX/SPX715TS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/29/2022	06/27/2023	06/29/2023	Exercise		1,847,990	3907			120,615	91,013			120,615		(29,602)				0001
Purchased Call/SPX/SPX715TSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/05/2022	06/30/2023	07/05/2023	Exercise		2,832,601	3797			212,609	156,549			212,609		(56,060)				0001
Purchased Call/SPX/SPX715YS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2022	10/25/2023	10/27/2023	Exercise		2,091,000	4052.07			57,436	25,443			57,436		(31,992)				0001
Purchased Call/SPX/SPX715YSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2022	11/10/2023	11/14/2023	Exercise		1,346,000	3992.93			53,840	29,498			53,840		(24,342)				0001
Purchased Call/SPX/SPX715TSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/06/2022	07/03/2023	07/06/2023	Exercise		2,249,367	3825			200,509	147,771			200,509		(52,738)				0001
Purchased Call/SPX/SPX715TSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/14/2022	07/13/2023	07/17/2023	Exercise		1,820,768	3817			140,239	101,489			140,239		(38,750)				0001
Purchased Call/SPX/SPX715TSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/21/2022	07/12/2023	07/14/2023	Exercise		1,574,380	3831			126,588	85,585			126,588		(41,003)				0001
Purchased Call/SPX/SPX715USF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/29/2022	07/27/2023	07/31/2023	Exercise		1,653,704	4024			135,218	90,829			135,218		(44,389)				0001
Purchased Call/SPX/SPX715VS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/10/2022	08/02/2023	08/04/2023	Exercise		3,138,330	4113			265,522	175,129			265,522		(90,393)				0001
Purchased Call/SPX/SPX715VSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/11/2022	08/11/2023	08/15/2023	Exercise		1,930,000	4207.27			85,885	55,739			85,885		(30,146)				0001
Purchased Call/SPX/SPX715WSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/06/2022	09/01/2023	09/06/2023	Exercise		1,390,934	3963			107,757	70,202			107,757		(37,555)				0001

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Purchased Call/SPX/SPX715II5Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/16/2022	09/18/2023	09/20/2023	Exercise		5,408,000	3873.33			240,656	144,593			240,656		(96,063)				0001
Purchased Call/SPX/SPX715II5Z	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/16/2022	09/18/2023	09/20/2023	Exercise		2,044,000	3873.33			127,750	78,120			127,750		(49,630)				0001
Purchased Call/SPX/SPX715XS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/20/2022	09/19/2023	09/21/2023	Exercise		1,917,784	3882			147,211	92,991			147,211		(54,220)				0001
Purchased Call/SPX/SPX715Y66	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/27/2022	10/25/2023	10/27/2023	Exercise		2,018,315	3859			171,425	88,974			171,425		(82,451)				0001
Purchased Call/SPX/SPX721BS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2023	01/05/2023	Expire		5,849,000	100				(409)			(409)						0001
Purchased Call/SPX/SPX721BS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2023	01/09/2023	Expire		1,465,000	4700.58				(189)			(189)						0001
Purchased Call/SPX/SPX715YS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/28/2022	10/26/2023	10/30/2023	Exercise		2,078,971	3836			156,095	85,199			156,095		(70,896)				0001
Purchased Call/SPX/SPX715YSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/01/2022	10/30/2023	11/01/2023	Exercise		3,877,654	3901			264,224	107,228			264,224		(156,996)				0001
Purchased Call/SPX/SPX715YSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/04/2022	11/03/2023	11/07/2023	Exercise		3,395,066	3747			353,341	206,252			353,341		(147,089)				0001
Purchased Call/SPX/SPX715YSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/14/2022	11/10/2023	11/14/2023	Exercise		3,093,881	3956			349,556	189,688			349,556		(159,868)				0001
Purchased Call/SPX/SPX715YSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/15/2022	11/13/2023	11/15/2023	Exercise		2,443,673	3993			253,367	141,811			253,367		(111,557)				0001
Purchased Call/SPX/SPX715ZS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/18/2022	11/17/2023	11/21/2023	Exercise		16,554,000	3965.34			662,160	326,666			662,160		(335,494)				0001
Purchased Call/SPX/SPX721BSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	01/17/2023	Expire		2,421,000	4662.85				(1,635)			(1,635)						0001
Purchased Call/SPX/SPX721CS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/24/2023	Expire		1,259,000	4482.73				(775)			(775)						0001
Purchased Call/SPX/SPX715ZSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	12/22/2022	07/14/2023	07/18/2023	Exercise		1,940,000	4250			127,710	83,173			127,710		(44,537)				0001
Purchased Call/SPX/SPX721BS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2022	01/06/2023	01/10/2023	Expire		1,934,000	100				(670)			(670)						0001
Purchased Call/SPX/SPX721BSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/13/2023	01/17/2023	Expire		1,886,000	4662.85				(1,362)			(1,362)						0001
Purchased Call/SPX/SPX721ES5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	02/02/2023	Expire		4,976,000	100				(5,017)			(5,017)						0001
Purchased Call/SPX/SPX7210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2021	09/08/2023	09/12/2023	Exercise		1,714,000	4421.13			13,979	(51,125)			13,979		(65,104)				0001
Purchased Call/SPX/SPX721CS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/19/2022	01/19/2023	01/23/2023	Expire		2,040,000	4532.76				(1,548)			(1,548)						0001
Purchased Call/SPX/SPX7213SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2021	10/10/2023	10/12/2023	Expire		1,650,290	5407				(12,618)			(12,618)						0001
Purchased Call/SPX/SPX7214SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	10/23/2023	Expire		1,587,000	5113.96				(29,371)			(29,371)						0001
Purchased Call/SPX/SPX721CSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		1,366,000	105				(1,089)			(1,089)						0001
Purchased Call/SPX/SPX721CSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		2,125,000	4397.94				(1,828)			(1,828)						0001
Purchased Call/SPX/SPX7214SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	10/23/2023	Expire		3,547,000	5222.43				(54,870)			(54,870)						0001
Purchased Call/SPX/SPX721S64	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2021	10/25/2023	10/27/2023	Expire		1,497,000	5290.27				(22,353)			(22,353)						0001
Purchased Call/SPX/SPX721ESV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	02/07/2023	Expire		2,199,000	4500.53				(4,374)			(4,374)						0001
Purchased Call/SPX/SPX721FS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2022	02/07/2023	02/09/2023	Expire		1,313,000	4483.87				(1,539)			(1,539)						0001
Purchased Call/SPX/SPX721DSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/31/2023	Expire		1,053,000	100				(1,820)			(1,820)						0001
Purchased Call/SPX/SPX721DSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		3,553,000	4431.85				(5,183)			(5,183)						0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX7217SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/24/2021	11/22/2023	11/27/2023	Expire		2,624,182	4645				(141,172)					(141,172)				0001
Purchased Call/SPX/SPX7217SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/29/2021	11/17/2023	11/21/2023	Expire		1,483,537	5432				(25,938)					(25,938)				0001
Purchased Call/SPX/SPX721FSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/08/2022	02/08/2023	02/10/2023	Expire		2,059,000	100				(4,419)					(4,419)				0001
Purchased Call/SPX/SPX721ESE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/01/2022	02/01/2023	02/03/2023	Expire		2,695,000	4546.54				(3,521)					(3,521)				0001
Purchased Call/SPX/SPX721ESF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/01/2022	02/01/2023	02/03/2023	Expire		6,757,000	4546.54				(13,214)					(13,214)				0001
Purchased Call/SPX/SPX721FSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/15/2022	02/15/2023	02/17/2023	Expire		1,240,000	100				(3,643)					(3,643)				0001
Purchased Call/SPX/SPX721FST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/17/2022	02/17/2023	02/22/2023	Expire		1,706,000	4380.26				(2,695)					(2,695)				0001
Purchased Call/SPX/SPX7219SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/14/2021	12/14/2023	12/18/2023	Exercise		2,709,000	4596.55			71,901	(87,051)			71,901		(158,952)				0001
Purchased Call/SPX/SPX7219SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/15/2021	12/08/2023	12/12/2023	Expire		1,650,224	4675				(92,282)					(92,282)				0001
Purchased Call/SPX/SPX721FS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/07/2022	02/07/2023	02/09/2023	Expire		5,685,000	4483.87				(13,444)					(13,444)				0001
Purchased Call/SPX/SPX721GS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/22/2022	02/17/2023	02/22/2023	Expire		1,795,907	4380				(4,458)					(4,458)				0001
Purchased Call/SPX/SPX721FSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/18/2022	02/21/2023	02/23/2023	Expire		1,083,000	4348.87				(1,780)					(1,780)				0001
Purchased Call/SPX/SPX721GS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		1,489,000	4384.65				(2,613)					(2,613)				0001
Purchased Call/SPX/SPX721ASN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/29/2021	12/13/2023	12/15/2023	Exercise		1,399,320	4665			12,627	(77,289)			12,627		(89,915)				0001
Purchased Call/SPX/SPX721HS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/25/2022	02/27/2023	03/01/2023	Expire		1,979,000	4384.65				(5,283)					(5,283)				0001
Purchased Call/SPX/SPX721HSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/04/2022	03/06/2023	03/08/2023	Expire		5,885,000	4328.87				(23,968)					(23,968)				0001
Purchased Call/SPX/SPX7216SU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		1,947,000	100				(4,673)					(4,673)				0001
Purchased Call/SPX/SPX7211SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/11/2022	03/10/2023	03/14/2023	Expire		1,398,000	4204.31				(5,757)					(5,757)				0001
Purchased Call/SPX/SPX721ASX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/31/2021	12/29/2023	01/03/2024	Exercise		2,724,000	4708.03			35,319	(129,619)			35,319		(164,938)				0001
Purchased Call/SPX/SPX7211SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/08/2022	03/08/2023	03/10/2023	Expire		2,538,000	4170.7				(15,505)					(15,505)				0001
Purchased Call/SPX/SPX7211SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/14/2022	03/14/2023	03/16/2023	Expire		8,751,000	4173.11				(20,482)					(20,482)				0001
Purchased Call/SPX/SPX721JS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/22/2022	03/22/2023	03/24/2023	Expire		2,794,000	100				(12,623)					(12,623)				0001
Purchased Call/SPX/SPX721KSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/04/2022	04/04/2023	04/06/2023	Expire		2,280,000	4582.64				(6,951)					(6,951)				0001
Purchased Call/SPX/SPX7211ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/14/2022	03/14/2023	03/16/2023	Expire		2,079,000	4173.11				(5,567)					(5,567)				0001
Purchased Call/SPX/SPX721KSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/04/2022	04/04/2023	04/06/2023	Expire		1,536,000	100				(11,215)					(11,215)				0001
Purchased Call/SPX/SPX721MS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/11/2022	04/11/2023	04/13/2023	Expire		1,935,000	4412.53				(6,397)					(6,397)				0001
Purchased Call/SPX/SPX721CSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		1,787,000	4397.94							117,572		(117,585)				0001
Purchased Call/SPX/SPX721JSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/30/2022	03/30/2023	04/03/2023	Expire		6,097,000	4602.45				(18,032)					(18,032)				0001
Purchased Call/SPX/SPX721KSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire		1,848,000	4545.86				(10,051)					(10,051)				0001
Purchased Call/SPX/SPX721KSI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire		2,747,000	4545.86				(13,786)					(13,786)				0001

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Purchased Call/SPX/SPX721KSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/05/2022	04/05/2023	04/07/2023	Expire		2,678,000	4525.12				(19,417)					(19,417)				0001
Purchased Call/SPX/SPX721LSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		17,636,000	4488.28				(110,606)					(110,606)				0001
Purchased Call/SPX/SPX721MSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2022	04/14/2023	04/18/2023	Expire		1,981,000	4392.59				(10,965)					(10,965)				0001
Purchased Call/SPX/SPX721NSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/18/2022	04/18/2023	04/20/2023	Expire		2,466,000	4391.69				(10,976)					(10,976)				0001
Purchased Call/SPX/SPX721NSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/21/2022	04/21/2023	04/25/2023	Expire		2,580,000	4393.66				(22,248)					(22,248)				0001
Purchased Call/SPX/SPX721NSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		19,710,000	4271.78				(140,324)					(140,324)				0001
Purchased Call/SPX/SPX721NSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/24/2023	04/26/2023	Expire		2,148,000	4271.78				(9,829)					(9,829)				0001
Purchased Call/SPX/SPX721QS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/24/2023	04/26/2023	Expire		7,675,000	4271.78				(55,668)					(55,668)				0001
Purchased Call/SPX/SPX721QSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/26/2022	04/26/2023	04/28/2023	Expire		3,317,000	4175.2				(27,532)					(27,532)				0001
Purchased Call/SPX/SPX721PSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/02/2022	05/02/2023	05/04/2023	Expire		3,099,000	4155.38				(27,065)					(27,065)				0001
Purchased Call/SPX/SPX721NSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/19/2022	04/14/2023	04/18/2023	Exercise		1,990,865	3843			79,772	68,004			79,772		(11,768)				0001
Purchased Call/SPX/SPX721PSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/05/2022	05/05/2023	05/09/2023	Expire		1,168,000	100				(10,030)					(10,030)				0001
Purchased Call/SPX/SPX721QSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/16/2022	05/16/2023	05/18/2023	Exercise		1,887,000	244.18			72,101	45,644			72,101		(26,457)				0001
Purchased Call/SPX/SPX721PSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/06/2022	05/08/2023	05/10/2023	Exercise		2,997,000	4123.34			10,743	(1,525)			10,743		(12,268)				0001
Purchased Call/SPX/SPX721USG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		2,959,000	240.58			248,695	190,682			248,695		(58,013)				0001
Purchased Call/SPX/SPX721RST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		1,876,000	100				(12,351)					(12,351)				0001
Purchased Call/SPX/SPX721QS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/11/2022	05/11/2023	05/15/2023	Exercise		2,442,000	3935.18			69,597	55,429			69,597		(14,168)				0001
Purchased Call/SPX/SPX721QSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/12/2022	05/12/2023	05/16/2023	Exercise		1,864,000	3930.08			61,512	48,998			61,512		(12,514)				0001
Purchased Call/SPX/SPX721USI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		1,723,000	249.6			80,200	63,788			80,200		(16,412)				0001
Purchased Call/SPX/SPX721RSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/19/2022	05/19/2023	05/23/2023	Exercise		4,267,000	3900.79			87,474	68,389			87,474		(19,084)				0001
Purchased Call/SPX/SPX721SSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/01/2022	06/01/2023	06/05/2023	Exercise		2,714,000	4101.23			61,065	46,388			61,065		(14,677)				0001
Purchased Call/SPX/SPX721SSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2022	06/02/2023	06/06/2023	Expire		1,462,000	100				(15,328)					(15,328)				0001
Purchased Call/SPX/SPX721TSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/08/2022	06/08/2023	06/12/2023	Exercise		1,970,000	4115.77			44,325	33,178			44,325		(11,147)				0001
Purchased Call/SPX/SPX721TSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/08/2022	06/08/2023	06/12/2023	Exercise		4,546,000	4115.77			181,840	137,517			181,840		(44,323)				0001
Purchased Call/SPX/SPX721TSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/09/2022	06/06/2023	06/08/2023	Exercise		2,666,068	4121			105,365	65,308			105,365		(40,057)				0001
Purchased Call/SPX/SPX721VSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/24/2022	06/21/2023	06/23/2023	Exercise		2,113,029	258			17,134	5,400			17,134		(11,734)				0001
Purchased Call/SPX/SPX721TSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/09/2022	06/05/2023	06/07/2023	Exercise		1,418,046	4110			52,441	39,851			52,441		(12,590)				0001
Purchased Call/SPX/SPX721USH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2022	06/22/2023	06/26/2023	Exercise		8,239,000	3759.89			164,780	120,666			164,780		(44,114)				0001
Purchased Call/SPX/SPX721VSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/27/2022	06/27/2023	06/29/2023	Exercise		1,529,000	3900.11			88,682	65,346			88,682		(23,336)				0001
Purchased Call/SPX/SPX721VSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		2,719,000	3821.55			61,178	43,978			61,178		(17,199)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX721US8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		1,507,000	3674.84			60,280	45,925			60,280		(14,355)				0001
Purchased Call/SPX/SPX721VS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Exercise		2,084,000	3912.15			40,638	29,722			40,638		(10,916)				0001
Purchased Call/SPX/SPX721WSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/05/2022	07/05/2023	07/07/2023	Exercise		1,884,000	3831.39			82,896	59,756			82,896		(23,140)				0001
Purchased Call/SPX/SPX721XSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2022	07/11/2023	07/13/2023	Exercise		5,847,000	3854.43			116,940	81,252			116,940		(35,688)				0001
Purchased Call/SPX/SPX721VS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/24/2022	06/26/2023	06/28/2023	Exercise		1,991,000	3912.15			39,820	29,008			39,820		(10,812)				0001
Purchased Call/SPX/SPX721OS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		3,711,000	4271.78							186,804		(216,351)				0001
Purchased Call/SPX/SPX721WSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		1,630,644	253			61,594	47,234			61,594		(14,360)				0001
Purchased Call/SPX/SPX721XS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/07/2022	07/07/2023	07/11/2023	Exercise		1,537,000	252.57			54,326	37,766			54,326		(16,560)				0001
Purchased Call/SPX/SPX721XSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2022	07/11/2023	07/13/2023	Exercise		2,666,000	3854.43			90,644	63,711			90,644		(26,933)				0001
Purchased Call/SPX/SPX721YS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2022	07/03/2023	07/06/2023	Exercise		2,891,949	3825			232,090	167,255			232,090		(64,836)				0001
Purchased Call/SPX/SPX721RSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2022	05/19/2023	05/23/2023	Exercise		1,889,645	3641			75,773	59,902			75,773		(15,871)				0001
Purchased Call/SPX/SPX721YS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/14/2022	07/14/2023	07/18/2023	Exercise		1,492,000	100			59,680	40,517			59,680		(19,163)				0001
Purchased Call/SPX/SPX721YSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/15/2022	07/14/2023	07/18/2023	Exercise		1,782,000	100			71,280	48,137			71,280		(23,143)				0001
Purchased Call/SPX/SPX721YSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		1,050,000	3830.85			21,000	14,528			21,000		(6,472)				0001
Purchased Call/SPX/SPX721ZSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		3,064,000	3961.63			444,492	34,402			178,153		(22,522)	112,926			0001
Purchased Call/SPX/SPX721YSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		4,829,000	3830.85			96,580	65,762			96,580		(30,818)				0001
Purchased Call/SPX/SPX721YSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		2,392,000	3830.85			55,016	37,533			55,016		(17,483)				0001
Purchased Call/SPX/SPX721YSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		2,087,000	3830.85			105,394	73,405			105,394		(31,988)				0001
Purchased Call/SPX/SPX721YSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2022	07/11/2023	07/13/2023	Exercise		1,471,200	3831			109,824	77,528			109,824		(32,296)				0001
Purchased Call/SPX/SPX721ZSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		3,121,000	3961.63			90,509	61,583			90,509		(28,926)				0001
Purchased Call/SPX/SPX721ZSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		2,607,000	3961.63			147,296	102,027			147,296		(45,268)				0001
Purchased Call/SPX/SPX721ZSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/26/2022	07/26/2023	07/28/2023	Exercise		3,872,000	3921.05			154,880	105,220			154,880		(49,660)				0001
Purchased Call/SPX/SPX8150S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYD0JBGJWY9TBXKCSX06	12/23/2022	12/22/2023	12/27/2023	Exercise		2,896,870	3822			295,620	143,640			295,620		(151,980)				0001
Purchased Call/SPX/SPX721XSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2022	07/07/2023	07/11/2023	Exercise		1,717,772	3520			68,809	51,849			68,809		(16,960)				0001
Purchased Call/SPX/SPX8210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/28/2022	07/26/2023	07/28/2023	Exercise		1,666,529	3940			32,571	20,265			32,571		(12,306)				0001
Purchased Call/SPX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/29/2022	07/28/2023	08/01/2023	Expire		1,757,000	4130.29			(21,318)				(21,318)						0001
Purchased Call/SPX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/29/2022	07/31/2023	08/02/2023	Expire		3,351,000	100			(19,283)				(19,283)						0001
Purchased Call/SPX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Exercise		2,012,000	4023.61			52,312	34,987			52,312		(17,325)				0001
Purchased Call/SPX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Exercise		3,249,000	4023.61			149,454	101,468			149,454		(47,986)				0001
Purchased Call/SPX/SPX8211SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Expire		660,000	13565.87			(8,751)				(8,751)						0001

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Purchased Call/SPX/SPX8212SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Exercise		2,248,000	4280.15			96,587	59,851			96,587		(36,736)				0001
Purchased Call/SPX/SPX8212S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/16/2022	08/16/2023	08/18/2023	Exercise		4,219,000	4305.2			97,145	45,698			97,145		(51,447)				0001
Purchased Call/SPX/SPX8212SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/17/2022	08/17/2023	08/21/2023	Exercise		8,508,000	4274.04			170,160	106,034			170,160		(64,126)				0001
Purchased Call/SPX/SPX8212SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/17/2022	08/17/2023	08/21/2023	Exercise		8,233,000	4274.04			185,539	66,086			185,539		(119,453)				0001
Purchased Call/SPX/SPX8212SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/22/2022	08/22/2023	08/24/2023	Exercise		5,356,000	4137.99			107,120	66,209			107,120		(40,911)				0001
Purchased Call/SPX/SPX8213S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		1,556,000	4057.66			7,313	(14,720)			7,313		(22,033)				0001
Purchased Call/SPX/SPX8215SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/30/2022	09/29/2023	10/03/2023	Exercise		2,785,000	3585.62			50,130	28,955			50,130		(21,175)				0001
Purchased Call/SPX/SPX8212SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/22/2022	08/22/2023	08/24/2023	Exercise		9,165,000	4137.99			366,600	230,708			366,600		(135,892)				0001
Purchased Call/SPX/SPX8213S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		2,471,000	4057.66			71,659	44,121			71,659		(27,538)				0001
Purchased Call/SPX/SPX8213SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/29/2022	08/29/2023	08/31/2023	Exercise		2,473,000	4030.61			84,082	52,035			84,082		(32,047)				0001
Purchased Call/SPX/SPX8213SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/30/2022	08/30/2023	09/01/2023	Exercise		4,020,000	3986.16			160,800	100,215			160,800		(60,585)				0001
Purchased Call/SPX/SPX8213ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/01/2022	09/01/2023	09/06/2023	Exercise		5,184,000	3966.85			103,680	63,089			103,680		(40,591)				0001
Purchased Call/SPX/SPX8213SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/01/2022	09/01/2023	09/06/2023	Exercise		2,200,000	3966.85			75,900	46,794			75,900		(29,106)				0001
Purchased Call/SPX/SPX8214S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/07/2022	09/07/2023	09/11/2023	Exercise		2,071,000	3979.87			91,124	56,177			91,124		(34,947)				0001
Purchased Call/SPX/SPX8214SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/12/2022	09/12/2023	09/14/2023	Expire		1,018,000	105				(10,257)					(10,257)				0001
Purchased Call/SPX/SPX8214SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/15/2022	09/15/2023	09/19/2023	Exercise		2,527,000	3901.35			83,391	49,570			83,391		(33,821)				0001
Purchased Call/SPX/SPX8214SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/21/2022	09/14/2023	09/18/2023	Exercise		1,285,047	3942			94,215	60,677			94,215		(33,537)				0001
Purchased Call/SPX/SPX8215S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/26/2022	09/26/2023	09/28/2023	Exercise		2,211,000	3655.04			59,697	34,885			59,697		(24,812)				0001
Purchased Call/SPX/SPX8215S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/27/2022	09/27/2023	09/29/2023	Exercise		3,559,000	3647.29			119,227	70,435			119,227		(48,792)				0001
Purchased Call/SPX/SPX8215ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		1,589,000	3744.52			55,615	31,687			55,615		(23,928)				0001
Purchased Call/SPX/SPX8215SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		4,202,000	3744.52			189,090	108,942			189,090		(80,148)				0001
Purchased Call/SPX/SPX8216SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/13/2022	10/02/2023	10/04/2023	Exercise		3,334,627	3586			270,628	155,319			270,628		(115,310)				0001
Purchased Call/SPX/SPX8216SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise		4,842,000	3719.98			193,680	109,739			193,680		(83,941)				0001
Purchased Call/SPX/SPX8217S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2022	10/19/2023	10/23/2023	Exercise		2,129,000	3695.16			73,451	41,194			73,451		(32,257)				0001
Purchased Call/SPX/SPX8218SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/04/2022	11/03/2023	11/07/2023	Exercise		2,197,000	3770.55			87,880	49,224			87,880		(38,656)				0001
Purchased Call/SPX/SPX8217SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2022	10/10/2023	10/12/2023	Exercise		2,817,664	3612			273,781	158,308			273,781		(115,473)				0001
Purchased Call/SPX/SPX8217SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2022	10/09/2023	10/11/2023	Exercise		1,958,137	3640			166,242	96,486			166,242		(69,756)				0001
Purchased Call/SPX/SPX8217SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2022	10/17/2023	10/19/2023	Exercise		4,497,566	3677			421,935	250,939			421,935		(170,996)				0001
Purchased Call/SPX/SPX8218SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/07/2022	11/07/2023	11/09/2023	Exercise		2,832,000	3806.8			76,464	39,703			76,464		(36,761)				0001
Purchased Call/SPX/SPX8218ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/10/2022	11/10/2023	11/14/2023	Exercise		1,013,000	3956.37			20,260	10,484			20,260		(9,776)				0001

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Purchased Call/SPX/SPX8219&3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/14/2022	11/14/2023	11/16/2023	Expire		3,345,000	100				(25,122)				(25,122)				0001
Purchased Call/SPX/SPX8218&Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/11/2022	11/10/2023	11/14/2023	Exercise		1,457,000	100			58,280	27,877			58,280	(30,403)				0001
Purchased Call/SPX/SPX8218&Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/11/2022	11/10/2023	11/14/2023	Exercise		1,216,000	100			48,640	23,266			48,640	(25,374)				0001
Purchased Call/SPX/SPX8219&O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/18/2022	11/17/2023	11/21/2023	Exercise		598,000	11677.02			23,920	12,651			23,920	(11,269)				0001
Purchased Call/SPX/SPX821A&2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Exercise		1,663,000	4003.58			229,721	1,700			63,532	(4,303)	45,082			0001
Purchased Call/SPX/SPX821A&N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Exercise		2,921,000	4026.12			106,617	50,102			106,617	(56,514)				0001
Purchased Call/SPX/SPX821A&W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/28/2022	11/21/2023	11/24/2023	Exercise		1,085,000	105			32,550	16,652			32,550	(15,898)				0001
Purchased Call/SPX/SPX8219&B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/16/2022	11/14/2023	11/16/2023	Exercise		1,018,229	3962			40,606	21,672			40,606	(18,934)				0001
Purchased Call/SPX/SPX8219&I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/18/2022	11/17/2023	11/21/2023	Exercise		2,816,000	3965.34			112,640	59,574			112,640	(53,066)				0001
Purchased Call/SPT/SPT0007&8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/15/2021	01/13/2023	01/17/2023	Expire		2,310,175	4255				(1,204)				(1,204)				0001
Purchased Call/SPX/SPX821BSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		614,000	11994.26			24,560	12,312			24,560	(12,248)				0001
Purchased Call/SPX/SPX821BSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		1,996,000	105			59,880	31,732			59,880	(28,148)				0001
Purchased Call/SPX/SPX8219&L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/18/2022	11/20/2023	11/22/2023	Expire		3,814,000	100				(30,544)				(30,544)				0001
Purchased Call/SPX/SPX8219&X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Exercise		1,484,000	4003.58			29,680	14,492			29,680	(15,188)				0001
Purchased Call/SPT/SPT0007&V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/20/2021	07/20/2023	07/24/2023	Expire		1,575,000	4593.51				(11,899)				(11,899)				0001
Purchased Call/SPX/SPX821BSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/06/2022	12/06/2023	12/08/2023	Exercise		7,338,000	3941.26			146,760	65,211			146,760	(81,549)				0001
Purchased Call/SPX/SPX821BSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/06/2022	12/06/2023	12/08/2023	Exercise		2,350,000	3941.26			62,275	28,039			62,275	(34,236)				0001
Purchased Call/SPX/SPX821AS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/23/2022	11/22/2023	11/27/2023	Exercise		1,958,000	4027.26			39,160	18,776			39,160	(20,384)				0001
Purchased Call/SPX/SPX821BS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/29/2022	11/29/2023	12/01/2023	Expire		1,983,000	100				(30,651)				(30,651)				0001
Purchased Call/SPT/SPT0007&Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/11/2021	08/11/2023	08/15/2023	Expire		1,550,000	4671.77				(13,707)				(13,707)				0001
Purchased Call/SPX/SPX821BSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/06/2022	12/05/2023	12/07/2023	Exercise		2,555,259	3999			240,263	127,040			240,263	(113,223)				0001
Purchased Call/SPX/SPX821CSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/14/2022	12/14/2023	12/18/2023	Exercise		5,104,000	3995.32			204,160	91,454			204,160	(112,706)				0001
Purchased Call/SPX/SPX821BSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		1,128,000	4071.7			21,996	10,066			21,996	(11,930)				0001
Purchased Call/SPX/SPX821BSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Expire		2,697,000	100				(50,545)				(50,545)				0001
Purchased Call/SPX/SPX821D&4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/16/2022	12/14/2023	12/18/2023	Exercise		2,457,003	3995			273,061	156,462			273,061	(116,600)				0001
Purchased Call/SPX/SPX821DSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Exercise		2,540,000	3844.82			50,800	21,664			50,800	(29,136)				0001
Purchased Call/SPX/SPX821BSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/07/2022	12/07/2023	12/11/2023	Expire		3,458,000	100				(31,741)				(31,741)				0001
Purchased Call/SPX/SPX821CS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/09/2022	12/08/2023	12/12/2023	Expire		3,296,000	100				(30,284)				(30,284)				0001
Purchased Call/SPT/SPT0008&L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/10/2021	11/10/2023	11/14/2023	Expire		2,618,000	4715.78				(38,429)				(38,429)				0001
Purchased Call/SPX/SPX821DSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/23/2022	12/26/2023	12/28/2023	Exercise		2,682,000	3844.82			83,142	35,928			83,142	(47,214)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT0008SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/12/2021	11/14/2023	11/16/2023	Expire		1,374,000	4806.22				(18,308)				(18,308)				0001
Purchased Call/SPX/SPX821CS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023	12/13/2023	Exercise		3,973,000	100			12,828	(24,069)			12,828	(36,897)				0001
Purchased Call/SPX/SPX821CSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise		1,342,000	4044.98			67,100	42,192			67,100	(24,908)				0001
Purchased Call/SPT/SPT0008SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/19/2021	11/21/2023	11/24/2023	Expire		1,703,000	4834.21				(22,662)				(22,662)				0001
Purchased Call/SPX/SPX821CST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Expire		5,801,000	100				(52,712)				(52,712)				0001
Purchased Call/SPX/SPX821DS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/22/2023	Expire		5,809,000	100				(52,535)				(52,535)				0001
Purchased Call/SPT/SPT0008SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/26/2021	11/22/2023	11/27/2023	Expire		1,456,872	4737				(19,041)				(19,041)				0001
Purchased Call/SPT/SPT00099K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/11/2023	04/13/2023	Exercise		2,406,554	4058			37,449	5,173			37,449	(32,275)				0001
Purchased Call/SPX/SPX821DSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Expire		2,315,000	100				(22,205)				(22,205)				0001
Purchased Call/SPX/SPX821DSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Expire		2,579,000	100				(24,738)				(24,738)				0001
Purchased Call/SPT/SPT00099L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2023	04/21/2023	Exercise		1,590,000	4043.5			29,405	5,279			29,405	(24,126)				0001
Purchased Call/SPT/SPT00098X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/27/2022	05/25/2023	05/30/2023	Exercise		1,540,536	3981			53,464	15,911			53,464	(37,553)				0001
Purchased Call/SPX/SPX821LS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/09/2023	03/16/2023	03/13/2023	Exercise		25,650,000	4175		33,480	174,058	140,578			174,058	(33,480)				0001
Purchased Call/SPX/SPX821LSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	09/14/2023	03/15/2023	Exercise		3,900,000	4100		69,135	202,550	133,415			202,550	(69,135)				0001
Purchased Call/SPX/SPX821LSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	09/19/2023	03/15/2023	Exercise		3,900,000	4000		95,970	221,975	126,005			221,975	(95,970)				0001
Purchased Call/SPX/SPX821PS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	06/09/2023	05/08/2023	Expire		4,050,000	4000		11,815		(11,815)				(11,815)				0001
Purchased Call/SPX/SPX821RSG	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/23/2023	06/07/2023	05/25/2023	Expire		12,576,000	4160		13,005		(13,005)				(13,005)				0001
Purchased Call/SPT/SPT00598K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023	08/29/2023	Expire		2,363,895	4689				(24,443)				(24,443)				0001
Purchased Call/SPX/SPX821RSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	08/31/2023	05/25/2023	Expire		3,353,600	4125		12,796		(12,796)				(12,796)				0001
Purchased Call/SPT/SPT00599G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/10/2023	Exercise		1,731,000	4070.42			31,733	8,555			31,733	(23,178)				0001
Purchased Call/SPT/SPT00599N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/09/2022	09/07/2023	09/11/2023	Exercise		2,850,764	3916			263,450	140,482			263,450	(122,967)				0001
Purchased Call/SPT/SPT00599O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023	09/19/2023	Exercise		1,580,000	3872.79			162,802	91,629			162,802	(71,173)				0001
Purchased Call/SPT/SPT00599U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise		1,876,000	3764.12			198,499	108,682			198,499	(89,817)				0001
Purchased Call/SPT/SPT005ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/28/2022	11/24/2023	11/28/2023	Exercise		1,967,189	3934			167,695	52,029			167,695	(115,666)				0001
Purchased Call/SPX/SPX821SSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2023	07/14/2023	06/05/2023	Exercise		4,180,000	4275		21,130	115,211	94,081			115,211	(21,130)				0001
Purchased Call/SPT/SPT013MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/15/2021	01/17/2023	01/19/2023	Expire		2,445,000	4255.41				(1,695)				(1,695)				0001
Purchased Call/SPT/SPT013MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/12/2021	02/13/2023	02/15/2023	Expire		1,645,000	4297.81				(3,371)				(3,371)				0001
Purchased Call/SPT/SPT013MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/26/2021	02/28/2023	03/02/2023	Expire		1,975,000	4206.68				(5,145)				(5,145)				0001
Purchased Call/SPT/SPT013MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/26/2021	02/22/2023	02/24/2023	Expire		2,037,978	4255				(4,212)				(4,212)				0001
Purchased Call/SPX/SPX821US9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	07/19/2023	06/22/2023	Expire		2,200,000	4100		1,058		(1,058)				(1,058)				0001

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Purchased Call/SPT/SPT013N5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/12/2021	03/13/2023	03/15/2023	Expire		2,583,000	4252.08				(8,198)					(8,198)				0001
Purchased Call/SPT/SPT013N8I																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2021	03/28/2023	03/30/2023	Expire		2,551,000	4258.61				(10,065)					(10,065)				0001
Purchased Call/SPT/SPT013N8J																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	03/28/2023	Expire		1,282,889	4198				(5,610)					(5,610)				0001
Purchased Call/SPT/SPT013N8Y																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/07/2021	05/09/2023	05/11/2023	Expire		1,697,000	4421.05				(9,846)					(9,846)				0001
Purchased Call/SPT/SPT013QS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023	05/16/2023	Expire		1,759,990	4329				(11,757)					(11,757)				0001
Purchased Call/SPT/SPT013QSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/11/2021	06/13/2023	06/15/2023	Expire		2,024,000	4438.58				(14,909)					(14,909)				0001
Purchased Call/SPX/SPX905BSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/10/2021	03/08/2023	03/10/2023	Expire		1,601,014	4318				(8,987)					(8,987)				0001
Purchased Call/SPX/SPX905B9D																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/31/2021	03/31/2023	04/04/2023	Expire		1,520,000	4540.22				(7,433)					(7,433)				0001
Purchased Call/SPT/SPT013QSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2021	06/26/2023	06/28/2023	Expire		1,809,000	4445.01				(15,240)					(15,240)				0001
Purchased Call/SPT/SPT013QSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/09/2021	07/07/2023	07/11/2023	Expire		1,836,013	4573				(14,043)					(14,043)				0001
Purchased Call/SPT/SPT013PS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/06/2021	08/03/2023	08/07/2023	Expire		1,948,913	4644				(16,987)					(16,987)				0001
Purchased Call/SPT/SPT013PSI																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023	12/26/2023	Expire		2,252,000	4635.97				(44,569)					(44,569)				0001
Purchased Call/SPX/SPX905DSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023	05/23/2023	Expire		1,505,000	5181.53				(5,020)					(5,020)				0001
Purchased Call/SPX/SPX905HS5																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/06/2021	06/30/2023	07/05/2023	Expire		1,412,856	4832				(15,519)					(15,519)				0001
Purchased Call/SPT/SPT013PSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	01/31/2023	Expire		2,128,000	4228.37				(6,947)					(6,947)				0001
Purchased Call/SPX/SPX905HS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/06/2021	06/30/2023	07/05/2023	Expire		1,943,859	5335				(7,968)					(7,968)				0001
Purchased Call/SPX/SPX905HSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023	07/17/2023	Expire		2,956,000	5050.81				(25,391)					(25,391)				0001
Purchased Call/SPT/SPT013QS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		3,039,000	4241.67				(12,647)					(12,647)				0001
Purchased Call/SPX/SPX905ISZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	08/10/2023	Expire		1,776,000	4956.92				(23,454)					(23,454)				0001
Purchased Call/SPX/SPX905JS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023	08/14/2023	Expire		4,243,000	5125.33				(42,763)					(42,763)				0001
Purchased Call/SPT/SPT013QSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Expire		1,679,000	4202.25				(8,638)					(8,638)				0001
Purchased Call/SPX/SPX905JSV																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023	08/22/2023	Expire		1,605,000	4371.67				(53,163)					(53,163)				0001
Purchased Call/SPX/SPX905LSC																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	09/15/2023	Exercise		1,904,000	4455.32			5,162	(66,532)			5,162		(71,694)				0001
Purchased Call/SPX/SPX905MSA																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2021	09/21/2023	09/25/2023	Expire		2,800,324	4334				(127,973)					(127,973)				0001
Purchased Call/SPX/SPX905MSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023	09/29/2023	Expire		2,250,000	4407.12				(92,783)					(92,783)				0001
Purchased Call/SPT/SPT013QSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/08/2023	02/10/2023	Expire		1,370,716	4244				(5,876)					(5,876)				0001
Purchased Call/SPT/SPT013QSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	02/21/2023	Expire		2,577,984	4206				(14,216)					(14,216)				0001
Purchased Call/SPT/SPT013QSP																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		1,504,415	4191				(8,874)					(8,874)				0001
Purchased Call/SPX/SPX905ESH																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023	06/06/2023	Exercise		2,523,000	4192.85			53,868	32,233			53,868		(21,634)				0001
Purchased Call/SPX/SPX905MSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	10/02/2023	Expire		3,691,000	4923.26				(66,666)					(66,666)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX905N5D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2021	09/29/2023	10/03/2023	Expire		1,493,599	5105				(22,087)					(22,087)				0001
Purchased Call/SPX/SPX905S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023	10/20/2023	Expire		2,471,000	5187.69				(38,389)					(38,389)				0001
Purchased Call/SPX/SPX905S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2021	10/17/2023	10/19/2023	Expire		1,510,638	4993				(31,934)					(31,934)				0001
Purchased Call/SPT/SPT013RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	03/14/2023	Expire		2,729,000	4137.63				(24,382)					(24,382)				0001
Purchased Call/SPX/SPX905P66	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023	10/31/2023	Expire		1,306,000	4496.6				(61,095)					(61,095)				0001
Purchased Call/SPX/SPX905PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023	11/01/2023	Expire		2,246,000	4590.64				(103,190)					(103,190)				0001
Purchased Call/SPX/SPX905S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023	11/17/2023	Expire		1,446,000	5509.31				(20,781)					(20,781)				0001
Purchased Call/SPX/SPX905S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023	11/24/2023	Expire		2,929,000	4644.87				(154,603)					(154,603)				0001
Purchased Call/SPX/SPX905F5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023	06/13/2023	Exercise		1,775,000	4239.18			24,989	8,522			24,989		(16,466)				0001
Purchased Call/SPX/SPX905JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2021	08/17/2023	08/21/2023	Expire		1,639,000	4448.08				(21,970)					(21,970)				0001
Purchased Call/SPX/SPX905TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/07/2022	01/06/2023	01/10/2023	Expire		2,084,000	100				(712)					(712)				0001
Purchased Call/SPX/SPX905USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2023	01/20/2023	Expire		1,541,000	100				(1,862)					(1,862)				0001
Purchased Call/SPX/SPX905VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2023	01/30/2023	Expire		2,495,000	100				(3,093)					(3,093)				0001
Purchased Call/SPX/SPX905US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	01/17/2023	Expire		3,159,000	253.43				(3,210)					(3,210)				0001
Purchased Call/SPT/SPT013RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	03/24/2023	Expire		1,778,000	4144.44				(19,436)					(19,436)				0001
Purchased Call/SPX/SPX905VSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	01/31/2023	Expire		2,345,000	100				(3,726)					(3,726)				0001
Purchased Call/SPX/SPX905W5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/11/2022	02/10/2023	02/14/2023	Expire		1,756,000	100				(6,166)					(6,166)				0001
Purchased Call/SPT/SPT013TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/23/2023	05/25/2023	Exercise		2,496,859	3957			108,659	55,202			108,659		(53,457)				0001
Purchased Call/SPT/SPT013US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Exercise		2,140,000	3854.19			215,000	157,410			215,000		(57,590)				0001
Purchased Call/SPT/SPT013USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/10/2023	Exercise		1,876,000	3839.05			202,287	148,072			202,287		(54,215)				0001
Purchased Call/SPT/SPT013USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise		1,666,000	3831.67			210,107	159,439			210,107		(50,668)				0001
Purchased Call/SPT/SPT013UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/25/2023	07/27/2023	Exercise		1,666,044	3929			186,725	124,895			186,725		(61,830)				0001
Purchased Call/SPT/SPT013USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/27/2023	07/31/2023	Exercise		1,250,838	3958			121,771	78,710			121,771		(43,061)				0001
Purchased Call/SPT/SPT013VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023	08/29/2023	Exercise		1,787,105	3989			115,737	48,606			115,737		(67,131)				0001
Purchased Call/SPX/SPX905ZS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/21/2023	Expire		21,668,000	4463.12				(105,632)					(105,632)				0001
Purchased Call/SPT/SPT013VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023	09/01/2023	Exercise		1,468,000	3950.34			139,667	81,190			139,667		(58,477)				0001
Purchased Call/SPT/SPT013WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2022	12/13/2023	12/15/2023	Exercise		1,886,089	3938			228,478	108,014			228,478		(120,464)				0001
Purchased Call/SPX/SPX9176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/13/2023	10/17/2023	Exercise		1,811,000	3317.24			664,063	635,071			664,063		(28,992)				0001
Purchased Call/SPX/SPX9175DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2019	06/16/2023	06/21/2023	Exercise		1,584,000	3400			605,754	597,776			605,754		(7,977)				0001
Purchased Call/SPT/SPT0400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2022	08/17/2023	08/21/2023	Exercise		1,713,027	4040			76,045	19,189			76,045		(56,856)				0001

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Purchased Call/SPX/SPX921996	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/27/2023	10/12/2023	Expire		65,700,000	4100			47,175	(47,175)					(47,175)				0001
Purchased Call/SPX/SPX921BSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/24/2023	11/14/2023	Exercise		35,080,000	4525			20,840	137,360	116,520				(20,840)				0001
Purchased Call/SPX/SPX921660	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	12/15/2023	09/08/2023	Expire		9,000,000	3900			22,970		(22,970)				(22,970)				0001
Purchased Call/SPX/SPX9215SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	10/23/2023	09/08/2023	Expire		9,000,000	4000			9,240		(9,240)				(9,240)				0001
Purchased Call/SPX/SPX9215SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	10/27/2023	09/08/2023	Expire		9,000,000	4000			11,080		(11,080)				(11,080)				0001
Purchased Call/SPX/SPXA00LSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/05/2021	02/07/2023	02/09/2023	Exercise		1,672,000	3889.55			105,539	95,945			105,539		(9,594)				0001
Purchased Call/SPX/SPX921ASY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2023	11/21/2023	11/02/2023	Exercise		8,340,000	4300			23,360	238,190	214,830		238,190		(23,360)				0001
Purchased Call/SPX/SPXA0509X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/30/2022	03/30/2023	04/03/2023	Expire		11,209,000	4602.45				(64,129)					(64,129)				0001
Purchased Call/SPT/SPT050199	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/09/2021	04/11/2023	04/13/2023	Expire		2,808,000	4333.61				(12,921)					(12,921)				0001
Purchased Call/SPX/SPXA0519S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023	04/14/2023	Expire		4,908,000	4397.45				(32,228)					(32,228)				0001
Purchased Call/SPT/SPT0502SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/14/2022	01/13/2023	01/17/2023	Expire		1,735,117	4371				(2,420)					(2,420)				0001
Purchased Call/SPX/SPXA051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/18/2022	04/14/2023	04/18/2023	Expire		2,430,115	4394				(20,989)					(20,989)				0001
Purchased Call/SPT/SPT0502SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/24/2022	10/20/2023	10/24/2023	Exercise		1,681,838	3822			119,548	22,043			119,548		(97,505)				0001
Purchased Call/SPX/SPXA052G1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2023	05/03/2023	Exercise		3,133,000	4131.93			28,167	2,792			28,167		(25,375)				0001
Purchased Call/SPX/SPXA054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/23/2023	Exercise		2,123,000	3764.79			93,412	69,410			93,412		(24,002)				0001
Purchased Call/SPX/SPXA053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/08/2022	06/08/2023	06/12/2023	Exercise		2,255,000	4115.77			97,613				110,028			(74,669)			0001
Purchased Call/SPX/SPXA054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/15/2022	07/10/2023	07/12/2023	Exercise		2,043,968	3901			151,438	109,662			151,438		(41,776)				0001
Purchased Call/SPT/SPT0503S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/31/2022	10/27/2023	10/31/2023	Exercise		1,984,539	3868			92,473	(20,376)			92,473		(112,848)				0001
Purchased Call/SPX/SPXA055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/26/2022	07/18/2023	07/20/2023	Exercise		4,492,178	3839			395,460	271,962			395,460		(123,498)				0001
Purchased Call/SPT/SPT0503S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/31/2022	10/27/2023	10/31/2023	Expire		1,549,919	4140				(39,675)					(39,675)				0001
Purchased Call/SPX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/10/2023	Expire		2,508,000	4488.28							128,714		(132,673)				0001
Purchased Call/SPX/SPXA053SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2023	06/16/2023	Expire		4,617,000	100				(20,025)					(20,025)				0001
Purchased Call/SPX/SPXA056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		2,094,000	255.87			80,356	54,276			80,356		(26,080)				0001
Purchased Call/SPX/SPXA056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		1,921,000	3924.26			94,129	58,891			94,129		(35,238)				0001
Purchased Call/SPX/SPXA057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023	09/07/2023	Exercise		2,893,000	3924.26			83,897	51,417			83,897		(32,481)				0001
Purchased Call/SPX/SPX1401SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2022	01/25/2023	01/27/2023	Expire		2,213,000	100				(2,941)					(2,941)				0001
Purchased Call/SPX/SPXA057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/02/2022	08/31/2023	09/05/2023	Exercise		1,756,320	3956			128,315	82,935			128,315		(45,380)				0001
Purchased Call/SPX/SPXA057SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2023	09/11/2023	Exercise		3,462,000	244.87			267,493	157,542			267,493		(109,951)				0001
Purchased Call/SPX/SPX1402SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2022	04/11/2023	04/13/2023	Expire		2,002,000	100				(8,879)					(8,879)				0001
Purchased Call/SPX/SPXA057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/12/2022	09/08/2023	09/12/2023	Exercise		2,748,442	3995			235,984	141,997			235,984		(93,987)				0001

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Purchased Call/SPX/SPXA058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/16/2022	09/18/2023	09/20/2023	Exercise		4,083,000	3873.33			200,067	120,814			200,067		(79,253)				0001
Purchased Call/SPX/SPXA058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/23/2022	09/08/2023	09/12/2023	Exercise		2,436,784	3988			212,629	156,981			212,629		(55,648)				0001
Purchased Call/SPX/SPXA059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise		1,543,446	241			122,796	68,664			122,796		(54,131)				0001
Purchased Call/SPX/SPXA059SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/04/2022	10/03/2023	10/05/2023	Exercise		1,837,187	3697			146,117	84,051			146,117		(62,066)				0001
Purchased Call/SPX/SPXA05ASN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/20/2022	10/19/2023	10/23/2023	Exercise		1,494,175	242			113,719	49,707			113,719		(64,011)				0001
Purchased Call/SPX/SPX150G64	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/13/2022	01/11/2023	01/13/2023	Expire		1,571,756	254				(1,245)					(1,245)				0001
Purchased Call/SPX/SPX1405SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	10/07/2022	10/06/2023	10/11/2023	Exercise		1,302,000	100			12,546	(2,073)			12,546		(14,619)				0001
Purchased Call/SPX/SPX1506C	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/27/2022	01/24/2023	01/26/2023	Exercise		2,485,461	248			8,504	3,792			8,504		(4,711)				0001
Purchased Call/SPX/SPX150HSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/04/2022	03/03/2023	03/07/2023	Exercise		2,833,000	248.16			25,001	10,264			25,001		(14,737)				0001
Purchased Call/SPX/SPX150HSI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/04/2022	03/03/2023	03/07/2023	Expire		1,634,000	256.92				(4,153)					(4,153)				0001
Purchased Call/SPX/SPX150GSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/22/2022	02/22/2023	02/24/2023	Expire		8,190,000	100				(13,023)					(13,023)				0001
Purchased Call/SPX/SPX150HSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/04/2022	03/06/2023	03/08/2023	Expire		3,864,000	100				(7,426)					(7,426)				0001
Purchased Call/SPX/SPX150ISD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/15/2022	03/10/2023	03/14/2023	Exercise		1,577,277	247			1,915	(8,004)			1,915		(9,919)				0001
Purchased Call/SPX/SPXA05DSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Exercise		5,833,000	3934.38			239,153	108,699			239,153		(130,454)				0001
Purchased Call/SPX/SPX150LS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/05/2022	05/05/2023	05/09/2023	Expire		5,447,000	100				(18,336)					(18,336)				0001
Purchased Call/SPX/SPX150LSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/09/2022	05/09/2023	05/11/2023	Expire		1,766,000	100				(7,099)					(7,099)				0001
Purchased Call/SPX/SPX150JSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/22/2022	04/21/2023	04/25/2023	Exercise		1,795,000	247.16			43,938	24,029			43,938		(19,910)				0001
Purchased Call/SPX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/14/2022	12/12/2023	12/14/2023	Exercise		1,747,865	3991			92,857	41,233			92,857		(51,624)				0001
Purchased Call/SPX/SPXA05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/21/2022	12/21/2023	12/26/2023	Exercise		2,200,000	3878.44			104,500	47,216			104,500		(57,284)				0001
Purchased Call/SPX/SPX150LSF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/06/2022	05/04/2023	05/08/2023	Exercise		2,327,408	247			49,087	23,018			49,087		(26,069)				0001
Purchased Call/SPX/SPX150NS2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/10/2022	06/09/2023	06/13/2023	Expire		4,623,000	100				(19,397)					(19,397)				0001
Purchased Call/SPX/SPX150NSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/16/2022	06/16/2023	06/21/2023	Expire		8,484,000	100				(34,817)					(34,817)				0001
Purchased Call/SPX/SPXA05FS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/22/2022	12/20/2023	12/22/2023	Exercise		1,593,132	3820			93,826	44,518			93,826		(49,308)				0001
Purchased Call/SPX/SPX150LSW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/17/2022	05/17/2023	05/19/2023	Exercise		2,123,000	245.04			82,480	52,255			82,480		(30,225)				0001
Purchased Call/SPX/SPX1509S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/27/2022	06/27/2023	06/29/2023	Expire		4,120,000	100				(18,683)					(18,683)				0001
Purchased Call/SPX/SPX1503SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/01/2022	06/30/2023	07/05/2023	Expire		4,960,000	100				(23,128)					(23,128)				0001
Purchased Call/SPX/SPX150PS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/19/2022	07/14/2023	07/18/2023	Exercise		1,536,134	242			138,701	98,678			138,701		(40,022)				0001
Purchased Call/SPX/SPX150PSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/08/2022	08/08/2023	08/10/2023	Exercise		1,862,000	246.6			132,741	83,875			132,741		(48,866)				0001
Purchased Call/SPX/SPX150PSY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/12/2022	08/11/2023	08/15/2023	Exercise		2,670,000	248.47			160,112	87,831			160,112		(72,281)				0001
Purchased Call/SPX/SPX1503SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/01/2022	07/03/2023	07/06/2023	Expire		5,043,000	100				(23,709)					(23,709)				0001

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Purchased Call/SPX/SPX150SS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/26/2022	09/26/2023	09/28/2023	Expire		4,294,000	100				(26,313)					(26,313)				0001
Purchased Call/SPX/SPX150RS6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/16/2022	09/15/2023	09/19/2023	Exercise		2,394,000	243.61			200,180	116,607			200,180		(83,573)				0001
Purchased Call/SPX/SPX150SSA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/28/2022	09/28/2023	10/02/2023	Expire		7,199,000	100				(44,443)					(44,443)				0001
Purchased Call/SPX/SPX150SSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/24/2022	10/24/2023	10/26/2023	Expire		2,696,000	100				(18,247)					(18,247)				0001
Purchased Call/SBM/SBM0170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/10/2023	Expire		140,049	1220.04							10,647		(11,009)				0001
Purchased Call/SBM/SBM0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/10/2023	Expire		78,773	1220.04							5,989		(6,192)				0001
Purchased Call/SPX/SPX150TSB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/31/2022	10/27/2023	10/31/2023	Exercise		1,400,047	244			72,731	9,380			72,731		(63,351)				0001
Purchased Call/SBM/SBM0172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2023	06/26/2023	Exercise		5,657	1029.49			990				83		500				0001
Purchased Call/SBM/SBM0172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2023	06/26/2023	Exercise		14,378	1029.49			2,516				203		1,280				0001
Purchased Call/SPX/SPX161NSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2022	01/10/2023	01/12/2023	Expire		8,488,000	100				(2,610)					(2,610)				0001
Purchased Call/SPX/SPX161NSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	01/25/2023	Expire		5,232,000	100				(3,710)					(3,710)				0001
Purchased Call/SPX/SPX1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	02/14/2023	Expire		5,255,000	100				(7,065)					(7,065)				0001
Purchased Call/SPX/SPX1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/10/2023	02/14/2023	Expire		3,598,000	100				(4,837)					(4,837)				0001
Purchased Call/SPX/SPX161NSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2022	01/03/2023	01/05/2023	Expire		1,687,608	256				(244)					(244)				0001
Purchased Call/SPX/SPX1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/22/2023	Expire		2,495,000	100				(5,684)					(5,684)				0001
Purchased Call/SPX/SPX161PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2022	03/24/2023	03/28/2023	Expire		4,352,000	100				(11,598)					(11,598)				0001
Purchased Call/SPX/SPX161RSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	05/12/2023	Exercise		2,123,000	244.06			85,334	57,570			85,334		(27,764)				0001
Purchased Call/SPX/SPX161SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	05/23/2023	Exercise		2,620,000	243.15			131,135	93,472			131,135		(37,663)				0001
Purchased Call/SPX/SPX1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023	04/07/2023	Expire		4,444,000	100				(13,004)					(13,004)				0001
Purchased Call/SPX/SPX1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023	04/17/2023	Expire		2,171,000	100				(13,726)					(13,726)				0001
Purchased Call/SPX/SPX161SS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2023	05/25/2023	Exercise		1,705,000	243.87			74,109	48,898			74,109		(25,211)				0001
Purchased Call/SPX/SPX161SSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	05/31/2023	Exercise		1,717,000	253.78			14,403	811			14,403		(13,593)				0001
Purchased Call/SPX/SPX1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023	04/25/2023	Expire		6,567,000	100				(20,868)					(20,868)				0001
Purchased Call/SPX/SPX1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023	05/01/2023	Expire		4,897,000	100				(16,744)					(16,744)				0001
Purchased Call/SPX/SPX161TS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2023	06/16/2023	Exercise		2,473,000	241.1			193,142	144,876			193,142		(48,266)				0001
Purchased Call/SPX/SPX161TS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023	06/23/2023	Exercise		1,766,000	241.59			134,283	98,261			134,283		(36,022)				0001
Purchased Call/SPX/SPX161RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/16/2023	Expire		2,747,000	100				(15,894)					(15,894)				0001
Purchased Call/SPX/SPX161RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/16/2023	Expire		1,933,000	100				(9,566)					(9,566)				0001
Purchased Call/SPX/SPX161TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	07/03/2023	Exercise		2,091,000	242.19			161,451	117,526			161,451		(43,925)				0001
Purchased Call/SPX/SPX161USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	08/01/2023	Exercise		1,528,000	255.33			66,733	48,105			66,733		(18,628)				0001

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Purchased Call/SPX/SPX161SSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023	06/02/2023	Expire		7,894,000	100				(32,294)					(32,294)				0001
Purchased Call/SPX/SPX161SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	06/08/2023	Expire		4,210,000	100				(18,093)					(18,093)				0001
Purchased Call/SPX/SPX161USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	08/01/2023	Exercise		1,326,000	258.16			42,662	30,174			42,662		(12,488)				0001
Purchased Call/SPX/SPX161USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	08/08/2023	Exercise		1,542,000	246.63			105,789	66,097			105,789		(39,692)				0001
Purchased Call/SPX/SPX161SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023	06/08/2023	Expire		2,009,000	100				(11,569)					(11,569)				0001
Purchased Call/SPX/SPX161SST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	06/13/2023	Expire		2,488,000	100				(17,362)					(17,362)				0001
Purchased Call/SPX/SPX161VS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	08/08/2023	Exercise		1,630,248	256			49,936	29,120			49,936		(20,817)				0001
Purchased Call/SPX/SPX161WS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	08/29/2023	Exercise		1,537,000	254.96			45,250	22,277			45,250		(22,973)				0001
Purchased Call/SPX/SPX161WSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	08/29/2023	Exercise		2,086,761	259			26,859	5,443			26,859		(21,417)				0001
Purchased Call/SPX/SPX161WSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023	09/12/2023	Exercise		2,539,000	253.6			97,809	53,024			97,809		(44,785)				0001
Purchased Call/SPX/SPX161TS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023	06/27/2023	Expire		4,910,000	100				(21,648)					(21,648)				0001
Purchased Call/SPX/SPX161TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023	06/27/2023	Expire		3,752,000	100				(17,129)					(17,129)				0001
Purchased Call/SPX/SPX161WSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023	09/12/2023	Exercise		1,776,000	256.3			48,880	23,967			48,880		(24,913)				0001
Purchased Call/SPX/SPX161TSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2022	06/30/2023	07/05/2023	Expire		2,595,000	100				(12,197)					(12,197)				0001
Purchased Call/SPX/SPX161TSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023	07/10/2023	Expire		4,517,000	100				(21,756)					(21,756)				0001
Purchased Call/SPX/SPX161RS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/02/2022	02/02/2023	02/06/2023	Expire		2,060,000	4650				(6,743)					(6,743)				0001
Purchased Call/SPX/SPX161WST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023	09/12/2023	Exercise		1,984,000	257.28			46,669	21,180			46,669		(25,489)				0001
Purchased Call/SPX/SPX161TSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	07/17/2023	Expire		8,146,000	100				(41,578)					(41,578)				0001
Purchased Call/SPX/SPX161US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	07/25/2023	Expire		4,410,000	100				(23,638)					(23,638)				0001
Purchased Call/SPX/SPX161XS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	09/26/2023	Exercise		3,337,000	241.32			267,574	143,504			267,574		(124,070)				0001
Purchased Call/SPX/SPX161VSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	08/22/2023	Expire		1,952,000	100				(16,639)					(16,639)				0001
Purchased Call/SPX/SPX161WSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023	09/05/2023	Expire		5,804,000	100				(35,985)					(35,985)				0001
Purchased Call/SPX/SPXF00RS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/20/2023	10/17/2023	06/22/2023	Expire		35,240,000	3800		121,800		(121,800)					(121,800)				0001
Purchased Call/SPX/SPX161XSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	10/11/2023	Exercise		2,171,294	243			160,133	84,372			160,133		(75,760)				0001
Purchased Call/SPX/SPX161WSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023	09/15/2023	Expire		5,143,000	100				(34,322)					(34,322)				0001
Purchased Call/SPX/SPX161XSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	09/19/2023	Expire		1,578,000	100				(14,081)					(14,081)				0001
Purchased Call/SPX/SPX161YS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023	10/20/2023	Exercise		2,441,578	241			205,253	94,446			205,253		(110,808)				0001
Purchased Call/SPX/SPX161YSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023	11/02/2023	Exercise		2,318,000	244.43			133,525	30,590			133,525		(102,935)				0001
Purchased Call/SPX/SPXF00RSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/20/2023	08/18/2023	06/22/2023	Expire		4,410,000	4350		12,710		(12,710)					(12,710)				0001
Purchased Call/SPX/SPX161YSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2022	11/02/2023	11/06/2023	Exercise		1,502,731	244			106,778	43,213			106,778		(63,565)				0001

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Purchased Call/SPX/SPX161ZSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11/21/2023	Exercise		2,565,000	257.5			88,414	32,554			88,414		(55,860)				0001
Purchased Call/SPX/SPX161XS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/25/2023	09/27/2023	Expire		3,310,000	100				(35,059)					(35,059)				0001
Purchased Call/SPX/SPX161XSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	10/06/2023	Expire		5,511,000	100				(36,455)					(36,455)				0001
Purchased Call/SPX/SPX161ZSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11/21/2023	Exercise		1,408,232	246			114,442	46,302			114,442		(68,140)				0001
Purchased Call/SPX/SPX161XSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023	10/10/2023	Expire		6,900,000	100				(46,335)					(46,335)				0001
Purchased Call/SPX/SPX161XSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023	10/17/2023	Expire		5,151,000	100				(35,786)					(35,786)				0001
Purchased Call/SPX/SPX161YS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	10/24/2023	Expire		4,467,000	100				(31,522)					(31,522)				0001
Purchased Call/SPX/SPX161YSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023	11/03/2023	Expire		5,021,000	100				(37,424)					(37,424)				0001
Purchased Call/SPX/SPX161YSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	11/07/2023	Expire		2,933,000	100				(21,939)					(21,939)				0001
Purchased Call/SPX/SPX161YST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	11/07/2023	Expire		2,427,000	100				(26,818)					(26,818)				0001
Purchased Call/SPX/SPX161ZS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023	11/20/2023	Expire		5,451,000	100				(42,633)					(42,633)				0001
Purchased Call/SPX/SPX161ZS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023	11/21/2023	Expire		4,239,000	100				(33,818)					(33,818)				0001
Purchased Call/SPX/SPXB00GSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	06/21/2021	06/21/2023	06/23/2023	Expire		2,764,000	4841.61				(22,788)					(22,788)				0001
Purchased Call/SPX/SPXB00USP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	08/26/2021	08/18/2023	08/22/2023	Expire		1,426,715	4830				(28,114)					(28,114)				0001
Purchased Call/SPX/SPXB050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/12/2023	08/11/2023	07/14/2023	Expire		8,970,000	4351			21,710	(21,710)					(21,710)				0001
Purchased Call/SPX/SPX161ZSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	11/28/2023	Exercise		1,592,000	255.43			75,085	29,679			75,085		(45,406)				0001
Purchased Call/SPX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2022	12/08/2023	12/12/2023	Exercise		1,814,894	259			70,650	29,924			70,650		(40,726)				0001
Purchased Call/SPX/SPXF130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023	09/27/2023	Expire		2,248,000	4350.78				(99,320)					(99,320)				0001
Purchased Call/SPX/SPX2610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023	12/26/2023	Exercise		5,948,000	100			42,836	(12,849)			42,836		(55,685)				0001
Purchased Call/SPX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023	12/29/2023	Expire		7,341,000	100				(70,619)					(70,619)				0001
Purchased Call/SPX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023	01/03/2024	Expire		3,388,000	100				(32,525)					(32,525)				0001
Purchased Call/SPX/SPXF134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023	10/16/2023	Expire		1,969,000	4820.52				(43,092)					(43,092)				0001
Purchased Call/SPX/SPX2615SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	05/18/2023	04/28/2023	Expire		4,080,000	4200			7,600	(7,600)					(7,600)				0001
Purchased Call/SPX/SPX2616S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	10/02/2023	04/28/2023	Expire		4,080,000	4400			32,790	(32,790)					(32,790)				0001
Purchased Call/SPX/SPX2610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2022	01/06/2023	01/10/2023	Expire		3,880,000	3700				(10,860)					(10,860)				0001
Purchased Call/SPX/SPX2615S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2023	04/24/2023	04/12/2023	Exercise		5,200,000	252.48			14,560	8,959	(5,601)		8,959		(14,560)				0001
Purchased Call/SPX/SPXF13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023	12/04/2023	Expire		1,447,000	5466.24				(21,577)					(21,577)				0001
Purchased Call/SPX/SPXF13HB5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/01/2021	12/01/2023	12/05/2023	Exercise		2,651,000	4463.85			76,823	(73,385)			76,823		(150,208)				0001
Purchased Call/SPX/SPXF13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023	12/12/2023	Expire		3,017,000	4652.65				(171,656)					(171,656)				0001
Purchased Call/SPX/SPXF13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/07/2022	01/09/2023	01/11/2023	Expire		2,307,000	100				(1,012)					(1,012)				0001

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Purchased Call/SPX/SPXF13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/23/2021	12/26/2023	12/28/2023	Exercise		1,735,000	4711.14			18,183	(82,211)			18,183		(100,393)				0001
Purchased Call/SPX/SPX2615SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	05/11/2023	04/24/2023	Expire		4,150,000	4000			11,860	(11,860)					(11,860)				0001
Purchased Call/SPX/SPX261CSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/20/2023	10/12/2023	Expire		52,560,000	4200			41,400	(41,400)					(41,400)				0001
Purchased Call/SPT/SPT00075K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/21/2021	05/23/2023	05/25/2023	Expire		1,719,000	4382.16				(10,461)					(10,461)				0001
Purchased Call/SPX/SPX2617S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	07/19/2023	05/22/2023	Expire		8,320,000	4000			8,200	(8,200)					(8,200)				0001
Purchased Call/SPT/SPT00079P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/04/2021	06/06/2023	06/08/2023	Expire		2,168,000	4403.6				(15,888)					(15,888)				0001
Purchased Call/SPT/SPT0008SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	10/08/2021	10/09/2023	10/11/2023	Expire		1,549,000	4539.96				(20,265)					(20,265)				0001
Purchased Call/SPX/SPXF13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		1,733,317	260				(1,048)					(1,048)				0001
Purchased Call/SPX/SPXF13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/12/2022	01/11/2023	01/13/2023	Expire		1,969,561	4689				(2,081)					(2,081)				0001
Purchased Call/SPT/SPT0008SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	11/05/2021	11/06/2023	11/08/2023	Expire		1,574,000	4744.3				(23,683)					(23,683)				0001
Purchased Call/SPT/SPT0008SH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	11/05/2021	11/06/2023	11/08/2023	Expire		1,228,000	4839.63				(14,719)					(14,719)				0001
Purchased Call/SPX/SPXF13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		2,535,000	248.56				(4,054)					(4,054)				0001
Purchased Call/SPX/SPX261BSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	09/08/2023	08/29/2023	Expire		43,650,000	4100			12,750	(12,750)					(12,750)				0001
Purchased Call/SPT/SPT0008SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	11/19/2021	11/17/2023	11/21/2023	Expire		2,101,159	4766				(31,901)					(31,901)				0001
Purchased Call/SPT/SPT0009S1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	12/29/2021	12/29/2023	01/03/2024	Expire		2,649,000	4749.65				(51,767)					(51,767)				0001
Purchased Call/SPX/SPX261BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/15/2023	09/12/2023	Expire		26,790,000	4275			5,400	(5,400)					(5,400)				0001
Purchased Call/SPX/SPX2617SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	07/28/2023	05/25/2023	Expire		8,380,000	4175			14,820	(14,820)					(14,820)				0001
Purchased Call/SPX/SPX500MSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/11/2018	12/08/2023	12/12/2023	Exercise		1,728,679	2927			1,056,283	1,014,113			1,056,283		(42,169)				0001
Purchased Call/SPX/SPX2618SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	07/20/2023	06/05/2023	Expire		8,360,000	4000			18,670	(18,670)					(18,670)				0001
Purchased Call/SPX/SPX261ESQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/24/2023	11/21/2023	Expire		31,535,000	4600			9,310	(9,310)					(9,310)				0001
Purchased Call/SPX/SPX261ESR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/24/2023	11/21/2023	Expire		31,535,000	4400			7,490	(7,490)					(7,490)				0001
Purchased Call/SPX/SPXF13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2022	01/20/2023	01/24/2023	Expire		6,721,000	4482.73				(8,242)					(8,242)				0001
Purchased Call/SPX/SPXF13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		25,634,000	4397.94				(31,387)					(31,387)				0001
Purchased Call/SPX/SPX261EST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	12/01/2023	11/21/2023	Expire		45,050,000	4350			23,200	(23,200)					(23,200)				0001
Purchased Call/SPT/SPT0009S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/01/2022	03/31/2023	04/04/2023	Expire		2,100,000	4135.48				(26,166)					(26,166)				0001
Purchased Call/SPT/SPT0058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023	09/07/2023	Expire		1,498,000	4716.44				(16,083)					(16,083)				0001
Purchased Call/SPT/SPT0058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	09/06/2023	Expire		1,504,000	4848.06				(11,829)					(11,829)				0001
Purchased Call/SPT/SPT0009SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/19/2022	04/18/2023	04/20/2023	Exercise		1,913,666	4037			41,267	11,904			41,267		(29,363)				0001
Purchased Call/SPT/SPT0058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023	09/06/2023	Expire		1,729,312	4692				(19,366)					(19,366)				0001
Purchased Call/SPT/SPT0058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/13/2021	10/12/2023	10/16/2023	Expire		1,577,994	4494				(22,700)					(22,700)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF13U5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2022	01/26/2023	01/30/2023	Expire		1,002,000	100				(1,725)				(1,725)				0001
Purchased Call/SPT/SPT0058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023	10/18/2023	Expire		1,514,000	4608.83				(20,092)				(20,092)				0001
Purchased Call/SPX/SPXF13V66	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	01/31/2023	Expire		1,729,000	100				(3,122)				(3,122)				0001
Purchased Call/SPX/SPX621NSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/05/2021	03/07/2023	03/09/2023	Exercise		2,191,000	3813.51			121,581	98,595			121,581		(22,986)				0001
Purchased Call/SPX/SPX621NSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2021	03/16/2023	03/20/2023	Exercise		1,754,000	3944.88			6,817	(13,026)			6,817		(19,844)				0001
Purchased Call/SPT/SPT013MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/05/2021	02/06/2023	02/08/2023	Expire		2,469,000	4313.08				(3,790)				(3,790)				0001
Purchased Call/SPX/SPX6210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/23/2021	03/23/2023	03/27/2023	Expire		3,269,000	4497.1				(15,276)				(15,276)				0001
Purchased Call/SPX/SPX6210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2021	03/28/2023	03/30/2023	Expire		1,508,000	4451.88				(8,729)				(8,729)				0001
Purchased Call/SPX/SPX500US8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/26/2018	12/22/2023	12/27/2023	Exercise		1,548,272	2649			1,284,174	1,241,704			1,284,174		(42,470)				0001
Purchased Call/SPX/SPX6210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2021	03/30/2023	04/03/2023	Expire		1,716,000	4564.21				(7,716)				(7,716)				0001
Purchased Call/SPX/SPX6210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2021	04/04/2023	04/06/2023	Expire		1,386,000	4439.54				(9,124)				(9,124)				0001
Purchased Call/SPT/SPT013NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/05/2021	03/07/2023	03/09/2023	Expire		2,715,000	4229.37				(7,951)				(7,951)				0001
Purchased Call/SPT/SPT013NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2021	03/24/2023	03/28/2023	Expire		1,510,315	4259				(5,724)				(5,724)				0001
Purchased Call/SPX/SPXF13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		1,135,000	4662.85				(448)				(448)				0001
Purchased Call/SPX/SPXF13V55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/30/2023	02/01/2023	Expire		1,704,000	100				(2,464)				(2,464)				0001
Purchased Call/SPX/SPX621PSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2021	05/01/2023	05/03/2023	Exercise		1,669,000	4128.91			15,554	(13,758)			15,554		(29,312)				0001
Purchased Call/SPX/SPX621PSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2021	04/28/2023	05/02/2023	Exercise		2,739,961	4159			6,843	(39,696)			6,843		(46,539)				0001
Purchased Call/SPX/SPXF13W84	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		4,159,000	4589.38				(4,400)				(4,400)				0001
Purchased Call/SPT/SPT013NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	04/19/2023	Expire		2,004,000	4368.43				(9,847)				(9,847)				0001
Purchased Call/SPT/SPT013NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	04/27/2023	Expire		1,469,000	4368.17				(7,890)				(7,890)				0001
Purchased Call/SPX/SPX621PSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2021	05/04/2023	05/08/2023	Expire		1,876,000	4826.84				(10,745)				(10,745)				0001
Purchased Call/SPX/SPX6210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023	05/09/2023	Expire		1,635,000	4741.11				(11,773)				(11,773)				0001
Purchased Call/SPX/SPXF13W86	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		2,598,000	4589.38				(4,558)				(4,558)				0001
Purchased Call/SPT/SPT013NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2021	04/21/2023	04/25/2023	Expire		1,337,134	4369				(6,907)				(6,907)				0001
Purchased Call/SPT/SPT013QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/28/2021	05/31/2023	06/02/2023	Expire		2,132,000	4390				(14,848)				(14,848)				0001
Purchased Call/SPX/SPX6210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/07/2021	05/09/2023	05/11/2023	Expire		2,440,000	4954.26				(13,128)				(13,128)				0001
Purchased Call/SPX/SPX621RSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2021	06/09/2023	06/13/2023	Exercise		1,765,000	4203.99			39,498	751			39,498		(38,747)				0001
Purchased Call/SPX/SPXF13W8E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	02/07/2023	Expire		14,482,000	4477.44				(30,713)				(30,713)				0001
Purchased Call/SPT/SPT013QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/02/2021	07/03/2023	07/06/2023	Expire		1,559,000	4579.88				(11,160)				(11,160)				0001
Purchased Call/SPT/SPT013QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/02/2021	06/30/2023	07/05/2023	Expire		1,620,907	4436				(15,954)				(15,954)				0001

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Purchased Call/SPX/SPX621RSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2021	06/13/2023	06/15/2023	Expire		1,422,000	4861.2				(10,793)					(10,793)				0001
Purchased Call/SPX/SPX621RSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2021	06/12/2023	06/14/2023	Expire		1,524,000	5040.44				(8,015)					(8,015)				0001
Purchased Call/SPX/SPXF13IISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/03/2022	02/03/2023	02/07/2023	Expire		1,472,000	100				(2,732)					(2,732)				0001
Purchased Call/SPT/SPT0130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	07/16/2021	07/17/2023	07/19/2023	Expire		2,075,000	4635.18				(13,832)					(13,832)				0001
Purchased Call/SPT/SPT0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	07/23/2021	07/24/2023	07/26/2023	Expire		1,818,000	4576.19				(16,631)					(16,631)				0001
Purchased Call/SPT/SPT005AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Exercise		1,927,000	3792.11			182,643	85,649			182,643		(96,994)				0001
Purchased Call/SPX/SPX621TS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023	07/11/2023	Expire		1,989,131	4963				(19,832)					(19,832)				0001
Purchased Call/SPX/SPXB057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/25/2023	11/03/2023	10/27/2023	Exercise		33,600,000	4300		46,920	233,352	186,432			233,352		(46,920)				0001
Purchased Call/SPX/SPXF13IISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		1,728,000	100				(3,976)					(3,976)				0001
Purchased Call/SPX/SPXF13IIST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		17,291,000	4500.53				(36,772)					(36,772)				0001
Purchased Call/SPT/SPT013PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	07/30/2021	08/01/2023	08/03/2023	Expire		2,121,000	4632.31				(18,221)					(18,221)				0001
Purchased Call/SPT/SPT013PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/01/2021	09/29/2023	10/03/2023	Expire		1,536,000	4512.14				(20,238)					(20,238)				0001
Purchased Call/SPX/SPX621TSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2021	07/07/2023	07/11/2023	Expire		1,619,512	4805				(20,846)					(20,846)				0001
Purchased Call/SPX/SPXF13IISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,220,000	4500.53				(5,067)					(5,067)				0001
Purchased Call/SPX/SPXF13IISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,903,000	4500.53				(7,265)					(7,265)				0001
Purchased Call/SPT/SPT013PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	12/10/2021	12/07/2023	12/11/2023	Expire		2,182,305	4720				(37,281)					(37,281)				0001
Purchased Call/SPT/SPT013PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	12/14/2021	12/14/2023	12/18/2023	Expire		2,067,000	4657.75				(38,128)					(38,128)				0001
Purchased Call/SPX/SPX621TSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2023	07/20/2023	Expire		2,232,000	5038.55				(19,244)					(19,244)				0001
Purchased Call/SPT/SPT013PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/21/2022	01/18/2023	01/20/2023	Expire		1,880,585	4284				(3,259)					(3,259)				0001
Purchased Call/SPX/SPXF13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,731,000	4500.53				(8,787)					(8,787)				0001
Purchased Call/SPX/SPXF13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/07/2022	02/02/2023	02/06/2023	Expire		2,766,124	4580				(5,975)					(5,975)				0001
Purchased Call/SPT/SPT0130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/09/2022	02/09/2023	02/13/2023	Expire		1,591,000	4268.25				(7,760)					(7,760)				0001
Purchased Call/SPX/SPX621VS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023	08/01/2023	Exercise		2,066,000	4380.26			94,422	33,549			94,422		(60,873)				0001
Purchased Call/SPT/SPT013RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/18/2022	03/16/2023	03/20/2023	Expire		1,571,485	4146				(17,189)					(17,189)				0001
Purchased Call/SPX/SPX621VS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023	08/01/2023	Expire		1,477,000	5060.37				(14,831)					(14,831)				0001
Purchased Call/SPT/SPT0133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	04/29/2022	04/28/2023	05/02/2023	Exercise		1,694,000	3961.41			81,719	53,311			81,719		(28,408)				0001
Purchased Call/SPX/SPX621VSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2021	07/27/2023	07/31/2023	Exercise		1,582,729	4369			64,145	16,661			64,145		(47,484)				0001
Purchased Call/SPX/SPX621IIST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023	08/15/2023	Expire		1,746,000	5091.73				(19,008)					(19,008)				0001
Purchased Call/SPX/SPX621XS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023	08/17/2023	Expire		1,527,000	4976.01				(21,901)					(21,901)				0001
Purchased Call/SPT/SPT013TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	05/10/2022	05/09/2023	05/11/2023	Exercise		1,547,188	3917			84,936	55,757			84,936		(29,180)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX621YSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023	09/05/2023	Expire		3,790,000	5219.62				(42,835)					(42,835)				0001
Purchased Call/SPX/SPX7156SB																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/22/2021	02/22/2023	02/24/2023	Expire		1,643,000	4459.91				(5,786)					(5,786)				0001
Purchased Call/SPT/SPT013TS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2022	05/18/2023	05/22/2023	Exercise		1,520,545	3949			82,247	52,484			82,247		(29,763)				0001
Purchased Call/SPT/SPT013TS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/23/2023	Exercise		2,202,000	3962.3			106,485	63,436			106,485		(43,049)				0001
Purchased Call/SPX/SPX7159SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/24/2021	03/17/2023	03/21/2023	Expire		1,926,244	4891				(3,694)					(3,694)				0001
Purchased Call/SPX/SPXF13YSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	02/13/2023	Expire		1,898,000	260.65				(3,038)					(3,038)				0001
Purchased Call/SPT/SPT013TS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	05/26/2023	Exercise		2,229,000	3976.46			74,222	29,176			74,222		(45,046)				0001
Purchased Call/SPT/SPT013TSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	06/02/2023	Exercise		2,646,000	4007.07			96,369	39,403			96,369		(56,966)				0001
Purchased Call/SPX/SPXF132SH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/08/2023	02/10/2023	Expire		1,861,162	258				(3,066)					(3,066)				0001
Purchased Call/SPX/SPX715FSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/24/2021	06/16/2023	06/21/2023	Expire		2,026,807	5260				(6,334)					(6,334)				0001
Purchased Call/SPT/SPT013TSL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		1,562,000	3988.8			78,711	43,040			78,711		(35,670)				0001
Purchased Call/SPT/SPT013TSY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	06/23/2023	Exercise		1,598,000	3816.1			183,690	140,631			183,690		(43,059)				0001
Purchased Call/SPX/SPX715FS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/24/2021	06/22/2023	06/26/2023	Expire		1,659,894	4650				(20,097)					(20,097)				0001
Purchased Call/SPX/SPX715FSA																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/24/2021	06/16/2023	06/21/2023	Expire		1,785,031	4873				(13,435)					(13,435)				0001
Purchased Call/SPT/SPT013USA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	06/29/2023	07/03/2023	Exercise		1,749,389	3828			197,972	148,374			197,972		(49,598)				0001
Purchased Call/SPT/SPT013USR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		2,228,000	3979.93			222,490	150,402			222,490		(72,088)				0001
Purchased Call/SPT/SPT013VS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise		2,641,000	4039.46			164,313	70,016			164,313		(94,297)				0001
Purchased Call/SPT/SPT013VSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise		2,475,000	4013.11			129,908	37,492			129,908		(92,416)				0001
Purchased Call/SPX/SPX715FSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/24/2021	06/21/2023	06/23/2023	Expire		1,978,673	4995				(11,863)					(11,863)				0001
Purchased Call/SPX/SPX715GST																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/23/2021	07/21/2023	07/25/2023	Exercise		1,449,000	4373.85			53,368	11,934			53,368		(41,435)				0001
Purchased Call/SPT/SPT013VSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023	08/29/2023	Exercise		1,875,000	3976.59			127,661	54,772			127,661		(72,890)				0001
Purchased Call/SPX/SPX715JS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/16/2021	09/14/2023	09/18/2023	Expire		1,635,244	5454				(12,049)					(12,049)				0001
Purchased Call/SPX/SPX715JSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023	10/19/2023	Expire		2,356,000	4369.42				(112,047)					(112,047)				0001
Purchased Call/SPT/SPT013VSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		2,351,903	3940			227,151	134,973			227,151		(92,179)				0001
Purchased Call/SPX/SPX715LSW																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/11/2021	11/10/2023	11/14/2023	Expire		1,719,000	4562.33				(89,279)					(89,279)				0001
Purchased Call/SPT/SPT013VSR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/08/2023	09/12/2023	Exercise		1,763,295	3927			158,861	90,341			158,861		(68,520)				0001
Purchased Call/SPX/SPXF132SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2022	02/10/2023	02/14/2023	Expire		2,265,552	4504				(6,124)					(6,124)				0001
Purchased Call/SPT/SPT013WS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023	11/09/2023	Exercise		1,701,128	3849			158,329	61,370			158,329		(96,959)				0001
Purchased Call/SPX/SPXF132SY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	02/22/2023	Expire		1,260,000	100				(4,096)					(4,096)				0001
Purchased Call/SPT/SPT013WS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	11/08/2023	11/10/2023	Exercise		1,645,118	3862			150,306	59,647			150,306		(90,659)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX7150SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/10/2022	02/10/2023	02/14/2023	Expire		1,631,000	4504.08				(4,952)					(4,952)				0001
Purchased Call/SPX/SPX7150SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/11/2022	02/10/2023	02/14/2023	Expire		2,443,000	4418.64				(10,288)					(10,288)				0001
Purchased Call/SPT/SPT013WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		2,443,768	3916			322,040	175,571			322,040		(146,469)				0001
Purchased Call/SPX/SPX1403SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2022	05/03/2023	05/05/2023	Expire		1,463,000	100				(6,638)					(6,638)				0001
Purchased Call/SPT/SPT0400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/19/2021	11/20/2023	11/22/2023	Expire		1,636,000	4761.13				(25,222)					(25,222)				0001
Purchased Call/SPX/SPX7150SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/14/2022	02/14/2023	02/16/2023	Expire		4,724,000	4401.67				(13,399)					(13,399)				0001
Purchased Call/SPT/SPT0501SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	09/22/2021	09/22/2023	09/26/2023	Expire		2,047,000	4555.17				(25,907)					(25,907)				0001
Purchased Call/SPX/SPX7150SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/15/2022	02/15/2023	02/17/2023	Expire		2,218,000	4471.07				(10,036)					(10,036)				0001
Purchased Call/SPX/SPX715PS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/04/2022	03/03/2023	03/07/2023	Expire		3,644,000	4328.87				(21,673)					(21,673)				0001
Purchased Call/SPX/SPXB17FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2021	03/03/2023	03/07/2023	Exercise		1,565,087	3763			115,599	100,866			115,599		(14,733)				0001
Purchased Call/SPX/SPXB17JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2023	06/08/2023	Exercise		2,908,000	4210.01			45,577	(16,425)			45,577		(62,003)				0001
Purchased Call/SPX/SPXB17MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2021	08/09/2023	08/11/2023	Exercise		1,675,000	4386.25			30,783	(22,215)			30,783		(52,997)				0001
Purchased Call/SPX/SPXB17NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2021	08/30/2023	09/01/2023	Exercise		1,585,000	4492.56			7,808	(46,971)			7,808		(54,779)				0001
Purchased Call/SPX/SPXB17PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	10/05/2023	Expire		1,903,000	4314.34				(79,865)					(79,865)				0001
Purchased Call/SPX/SPX715PS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/04/2022	03/03/2023	03/07/2023	Expire		2,136,000	4328.87				(13,609)					(13,609)				0001
Purchased Call/SPX/SPX061USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2019	09/21/2023	09/25/2023	Exercise		5,990,000	3550			1,559,999	1,494,199			1,559,999		(65,800)				0001
Purchased Call/SPX/SPX715PS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/04/2022	03/03/2023	03/07/2023	Expire		2,175,540	4377				(9,990)					(9,990)				0001
Purchased Call/SPX/SPX061USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2019	04/06/2023	04/10/2023	Exercise		5,990,000	3450			1,310,039	1,282,398			1,310,039		(27,641)				0001
Purchased Call/SPX/SPXB17PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	10/05/2023	Expire		1,585,000	4367.5				(62,447)					(62,447)				0001
Purchased Call/SPX/SPXB17PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	10/10/2023	Expire		2,790,000	5032.34				(41,189)					(41,189)				0001
Purchased Call/SPX/SPX715PSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/17/2022	03/17/2023	03/21/2023	Expire		1,586,000	4411.67				(9,193)					(9,193)				0001
Purchased Call/SPT/SPT0502SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	07/27/2022	07/20/2023	07/24/2023	Exercise		1,546,754	3867			195,120	131,839			195,120		(63,281)				0001
Purchased Call/SPX/SPXB17QSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023	10/24/2023	Expire		1,943,000	4496.55				(88,508)					(88,508)				0001
Purchased Call/SPX/SPX1406SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023	11/08/2023	Exercise		3,596,000	100			45,641	19,622			45,641		(26,019)				0001
Purchased Call/SPT/SPT0503SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	10/26/2022	10/25/2023	10/27/2023	Exercise		1,975,301	3858			108,668	.60			108,668		(108,608)				0001
Purchased Call/SPX/SPX150GSD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/07/2022	01/09/2023	01/11/2023	Expire		2,569,000	253.71				(1,699)					(1,699)				0001
Purchased Call/SPX/SPX715PSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	03/28/2023	Expire		1,841,000	4543.06				(15,851)					(15,851)				0001
Purchased Call/SPX/SPX715PSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2023	03/29/2023	Expire		6,403,000	4543.06				(35,234)					(35,234)				0001
Purchased Call/SPX/SPX150HS4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/25/2022	02/24/2023	02/28/2023	Expire		2,585,000	248.91				(12,253)					(12,253)				0001
Purchased Call/SPX/SPX7150S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/29/2022	03/23/2023	03/27/2023	Expire		1,693,556	4445				(8,466)					(8,466)				0001

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Purchased Call/SPX/SPX715QSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/05/2022	04/05/2023	04/07/2023	Expire		2,558,000	4525.12				(16,560)					(16,560)				0001
Purchased Call/SPX/SPX1501S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/11/2022	03/10/2023	03/14/2023	Exercise		2,149,000	246.7			5,227	(7,601)			5,227		(12,827)				0001
Purchased Call/SPX/SPX715QSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/19/2022	04/18/2023	04/20/2023	Expire		2,758,396	4392				(26,730)					(26,730)				0001
Purchased Call/SPX/SPX715QSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/20/2022	04/18/2023	04/20/2023	Expire		2,718,773	4392				(31,197)					(31,197)				0001
Purchased Call/SPX/SPXB17SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/17/2023	Expire		2,042,000	4662.85				(1,317)					(1,317)				0001
Purchased Call/SPX/SPX715PSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/25/2022	03/24/2023	03/28/2023	Expire		1,985,000	4543.06				(9,947)					(9,947)				0001
Purchased Call/SPX/SPX150JS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/11/2022	04/06/2023	04/10/2023	Exercise		1,699,604	250			15,688	658			15,688		(15,029)				0001
Purchased Call/SPX/SPX150HSF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/04/2022	03/03/2023	03/07/2023	Expire		4,515,000	100				(8,339)					(8,339)				0001
Purchased Call/SPX/SPX150HSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/07/2022	03/07/2023	03/09/2023	Expire		6,176,000	100				(11,722)					(11,722)				0001
Purchased Call/SPX/SPX715QSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/27/2022	04/27/2023	05/01/2023	Expire		1,799,000	4183.96				(14,660)					(14,660)				0001
Purchased Call/SPX/SPX150JSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/21/2022	04/14/2023	04/18/2023	Expire		1,623,352	262				(5,536)					(5,536)				0001
Purchased Call/SPX/SPX715RS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/03/2022	05/03/2023	05/05/2023	Expire		3,401,000	4175.48				(30,405)					(30,405)				0001
Purchased Call/SPX/SPXB17SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/13/2023	01/17/2023	Expire		1,882,000	4662.85				(1,705)					(1,705)				0001
Purchased Call/SPX/SPX715RSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2022	05/05/2023	05/09/2023	Expire		2,550,165	4147				(25,769)					(25,769)				0001
Purchased Call/SPX/SPX715SSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/03/2022	06/02/2023	06/06/2023	Expire		2,233,000	4313.97				(16,877)					(16,877)				0001
Purchased Call/SPX/SPX715TS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023	06/27/2023	Expire		2,381,000	4107.76				(20,596)					(20,596)				0001
Purchased Call/SPX/SPX715RSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/10/2022	05/10/2023	05/12/2023	Exercise		11,348,000	4001.05			387,404	297,070			387,404		(90,334)				0001
Purchased Call/SPX/SPX150JST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/21/2022	04/21/2023	04/25/2023	Expire		5,270,000	100				(17,503)					(17,503)				0001
Purchased Call/SPX/SPX150KSM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/29/2022	04/28/2023	05/02/2023	Expire		5,330,000	100				(17,496)					(17,496)				0001
Purchased Call/SPX/SPX150KSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	04/22/2022	04/21/2023	04/25/2023	Expire		1,524,000	254.99				(9,220)					(9,220)				0001
Purchased Call/SPX/SPX150KSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/02/2022	05/02/2023	05/04/2023	Expire		4,924,000	100				(15,593)					(15,593)				0001
Purchased Call/SPX/SPX150KSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	05/03/2022	05/03/2023	05/05/2023	Expire		3,749,000	100				(12,600)					(12,600)				0001
Purchased Call/SPX/SPX715RSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/10/2022	05/05/2023	05/09/2023	Expire		1,526,048	4147				(14,451)					(14,451)				0001
Purchased Call/SPX/SPX715RSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/10/2022	05/08/2023	05/10/2023	Exercise		2,964,681	4123			10,870	(23,720)			10,870		(34,590)				0001
Purchased Call/SPX/SPXB17US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2023	03/03/2023	Expire		2,700,000	4306.26				(11,673)					(11,673)				0001
Purchased Call/SPX/SPX715RSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2022	05/16/2023	05/18/2023	Exercise		4,729,000	4008.01			120,219	80,999			120,219		(39,219)				0001
Purchased Call/SPX/SPX715SS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2022	05/25/2023	05/30/2023	Exercise		2,229,765	3961			94,952	51,968			94,952		(42,984)				0001
Purchased Call/SPX/SPXB17US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2023	03/03/2023	Expire		1,658,000	4306.26				(9,567)					(9,567)				0001
Purchased Call/NKY/NKY000QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/01/2023	12/22/2023	12/05/2023	Expire		5,022,750	31750			3,917	(3,917)					(3,917)				0001
Purchased Call/SPX/SPX715JSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/22/2021	09/22/2023	09/26/2023	Expire		1,248,000	4395.64							106,800			(134,160)			0001

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Purchased Call/SPX/SPXB17USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/03/2023	03/07/2023	Expire		2,210,000	4328.87				(10,485)					(10,485)				0001
Purchased Call/SPX/SPX715SSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	06/07/2022	05/31/2023	06/02/2023	Exercise		2,089,057	4137			24,864	(10,632)			24,864		(35,496)				0001
Purchased Call/SPX/SPX715TSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/05/2022	06/26/2023	06/28/2023	Exercise		1,842,430	3912			151,663	116,995			151,663		(34,669)				0001
Purchased Call/SPX/SPXB17USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2023	03/10/2023	Expire		3,413,000	4170.7							260,869		(282,596)				0001
Purchased Call/SPX/SPX715VSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/11/2022	08/11/2023	08/15/2023	Expire		1,566,000	4207.27				(11,075)					(11,075)				0001
Purchased Call/SPX/SPX715WSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/22/2022	08/22/2023	08/24/2023	Exercise		2,784,000	4137.99			167,902	(756)			174,409		(8,043)	(115,556)			0001
Purchased Call/SBC/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2021	07/19/2023	07/21/2023	Expire		760,831	240.34				(8,582)					(8,582)				0001
Purchased Call/SPX/SPX715TSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/12/2022	06/30/2023	07/05/2023	Exercise		1,949,471	3785			169,949	121,954			169,949		(47,995)				0001
Purchased Call/SPX/SPX715USG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/29/2022	07/28/2023	08/01/2023	Exercise		1,759,000	4130.29			104,661	71,630			104,661		(33,030)				0001
Purchased Call/SPX/SPXB17USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/09/2023	03/13/2023	Expire		2,376,000	4277.88				(11,534)					(11,534)				0001
Purchased Call/SPX/SPXB17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2022	03/13/2023	03/15/2023	Expire		1,919,995	4201				(10,967)					(10,967)				0001
Purchased Call/SPX/SPXB17VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/06/2023	04/10/2023	Exercise		1,847,688	3833			74,227	63,929			74,227		(10,298)				0001
Purchased Call/SPX/SPX715WSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/25/2022	08/25/2023	08/29/2023	Expire		2,590,000	4409.08				(29,969)					(29,969)				0001
Purchased Call/SPX/SPX715WSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/02/2022	09/01/2023	09/06/2023	Exercise		2,001,000	4120.47			.63	(24,723)			63		(24,786)				0001
Purchased Call/SPX/SPX715USY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/09/2022	08/04/2023	08/08/2023	Exercise		2,687,084	4153			215,698	144,421			215,698		(71,278)				0001
Purchased Call/SPX/SPX715VS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/10/2022	08/09/2023	08/11/2023	Exercise		3,131,189	4142			258,518	165,870			258,518		(92,648)				0001
Purchased Call/SPX/SPXB17USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	03/23/2023	Expire		2,998,000	4461.18				(14,485)					(14,485)				0001
Purchased Call/SPX/SPXB17VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2023	05/05/2023	Expire		3,041,000	4175.48				(20,645)					(20,645)				0001
Purchased Call/SPX/SPX715VSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/17/2022	08/07/2023	08/09/2023	Exercise		1,985,546	4145			170,046	108,005			170,046		(62,041)				0001
Purchased Call/SPX/SPX715VSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/19/2022	08/09/2023	08/11/2023	Exercise		2,302,616	4127			190,116	115,337			190,116		(74,779)				0001
Purchased Call/SBC/SBC0170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2021	08/02/2023	08/04/2023	Expire		1,940,453	244.12				(22,336)					(22,336)				0001
Purchased Call/SPX/SPXB17WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2023	05/05/2023	Expire		9,085,000	4175.48				(69,617)					(69,617)				0001
Purchased Call/SPX/SPXB17WSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2023	06/08/2023	Exercise		2,613,000	4121.43			102,975	70,522			102,975		(32,453)				0001
Purchased Call/SPX/SPX715WS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/24/2022	08/23/2023	08/25/2023	Exercise		1,947,653	4135			125,799	74,714			125,799		(51,085)				0001
Purchased Call/SBC/SBC0171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2021	09/01/2023	09/06/2023	Expire		911,174	248.6				(10,806)					(10,806)				0001
Purchased Call/SBC/SBC0171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2021	09/07/2023	09/11/2023	Expire		2,776,937	247.65				(34,799)					(34,799)				0001
Purchased Call/SPX/SPXB17WSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/01/2023	06/05/2023	Exercise		1,891,238	4102			54,868	26,951			54,868		(27,916)				0001
Purchased Call/SPX/SPXB17WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/16/2023	06/21/2023	Exercise		2,675,701	3670			202,663	149,629			202,663		(53,034)				0001
Purchased Call/SPX/SPX715WSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/25/2022	08/23/2023	08/25/2023	Exercise		1,963,550	4134			130,795	68,987			130,795		(61,807)				0001
Purchased Call/SPX/SPX715XS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/21/2022	09/21/2023	09/25/2023	Exercise		3,505,000	3789.93			162,983	97,465			162,983		(65,517)				0001

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Purchased Call/SPX/SPX150KSE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/27/2022	04/24/2023	04/26/2023	Exercise		1,572,765	247			40,413	24,180			40,413		(16,233)				0001
Purchased Call/SPX/SPXB17WSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/22/2023	06/26/2023	Exercise		1,710,750	3760			128,765	92,855			128,765		(35,910)				0001
Purchased Call/SPX/SPX715ZSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	11/22/2022	11/22/2023	11/27/2023	Exercise		6,437,000	4003.58			889,184				106,875			390,316			0001
Purchased Call/SPX/SPXB17XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/11/2023	08/15/2023	Exercise		4,977,000	4207.27			99,540	63,118			99,540		(36,422)				0001
Purchased Call/SPX/SPX715XSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	10/05/2022	09/20/2023	09/22/2023	Exercise		3,332,477	3862			298,597	191,684			298,597		(106,913)				0001
Purchased Call/SPX/SPX715XSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	10/06/2022	09/28/2023	10/02/2023	Exercise		1,500,034	3686			120,880	69,809			120,880		(51,071)				0001
Purchased Call/SPX/SPXB17XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/03/2023	08/07/2023	Exercise		2,773,749	4152			216,433	139,531			216,433		(76,902)				0001
Purchased Call/SPX/SPXB17YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/17/2023	10/19/2023	Exercise		2,467,886	3672			218,401	126,093			218,401		(92,308)				0001
Purchased Call/SPX/SPXB17YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/16/2023	10/18/2023	Exercise		1,786,043	3579			167,663	95,179			167,663		(72,484)				0001
Purchased Call/SPX/SPXB17ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	10/26/2023	Exercise		3,171,000	3797.34			153,794	86,565			153,794		(67,229)				0001
Purchased Call/SPX/SPX715XSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	10/12/2022	10/11/2023	10/13/2023	Exercise		1,608,705	3615			107,690	64,413			107,690		(43,277)				0001
Purchased Call/SPX/SPX150MSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/02/2022	06/01/2023	06/05/2023	Exercise		1,572,455	245			72,667	45,548			72,667		(27,120)				0001
Purchased Call/SPX/SPXC000B2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/20/2021	09/20/2023	09/22/2023	Expire		1,580,000	4943.84				(27,635)					(27,635)				0001
Purchased Call/SPX/SPX715XSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	10/12/2022	09/19/2023	09/21/2023	Exercise		1,576,523	3883			137,635	98,381			137,635		(39,254)				0001
Purchased Call/SBC/SBC0171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/05/2023	09/07/2023	Expire		1,520,511	248.6				(18,149)					(18,149)				0001
Purchased Call/SPX/SPXC00CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/03/2021	10/31/2023	11/02/2023	Expire		1,683,476	5482				(22,450)					(22,450)				0001
Purchased Call/SPX/SPX715ZSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	12/09/2022	12/08/2023	12/12/2023	Exercise		1,558,000	3934.38			62,320	30,001			62,320		(32,319)				0001
Purchased Call/SBC/SBC0171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023	09/12/2023	Expire		1,171,939	247.51				(14,705)					(14,705)				0001
Purchased Call/SPX/SPXB17ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/13/2023	10/17/2023	Exercise		1,720,615	3669			166,965	93,111			166,965		(73,854)				0001
Purchased Call/SPX/SPXC00FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/10/2021	11/10/2023	11/14/2023	Expire		2,151,000	4609.07				(106,051)					(106,051)				0001
Purchased Call/SPX/SPXB17ZSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/26/2023	10/30/2023	Exercise		4,128,000	3830.6			165,120	90,905			165,120		(74,215)				0001
Purchased Call/SPX/SPXC00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/22/2021	11/22/2023	11/27/2023	Expire		1,253,000	4682.94							125,828			(141,338)			0001
Purchased Call/SPX/SPX715XSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	10/17/2022	10/06/2023	10/11/2023	Exercise		2,626,955	3774			222,721	140,181			222,721		(82,540)				0001
Purchased Call/SPX/SPX715YSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	11/01/2022	10/26/2023	10/30/2023	Exercise		3,554,797	3831			284,183	135,539			284,183		(148,644)				0001
Purchased Call/SPX/SPXC00JSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/23/2021	11/22/2023	11/27/2023	Expire		1,679,000	5459.04				(30,516)					(30,516)				0001
Purchased Call/SPX/SPX150LS3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/04/2022	05/04/2023	05/08/2023	Expire		6,335,000	100				(21,466)					(21,466)				0001
Purchased Call/SPX/SPX150NSK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/16/2022	06/16/2023	06/21/2023	Expire		3,497,000	100				(21,446)					(21,446)				0001
Purchased Call/SPX/SPXC000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/17/2021	12/15/2023	12/19/2023	Exercise		2,128,000	4572.59			67,518	(59,214)			67,518		(126,731)				0001
Purchased Call/SPX/SPXC000SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/17/2021	12/19/2023	12/21/2023	Exercise		2,184,000	4575.36			91,230	(39,609)			91,230		(130,838)				0001
Purchased Call/SPX/SPXC00VS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/06/2022	01/06/2023	01/10/2023	Expire		1,501,000	4696.05				(249)					(249)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC00SS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2021	12/22/2023	12/27/2023	Exercise		1,506,000	4666.97			28,109	(59,724)			28,109		(87,832)				0001
Purchased Call/SPX/SPXB172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	10/31/2023	Exercise		1,652,000	3807.3			54,516	29,613			54,516		(24,903)				0001
Purchased Call/SPX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023	09/19/2023	Exercise		1,378,000	4411.25			12,016	(43,782)			12,016		(55,797)				0001
Purchased Call/SPX/SPX7211SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2023	09/25/2023	Expire		2,080,000	4845.78				(41,479)					(41,479)				0001
Purchased Call/SPX/SPXB172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	10/31/2023	Exercise		1,712,000	3807.3			83,032	45,881			83,032		(37,151)				0001
Purchased Call/SPX/SPX7213SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023	10/17/2023	Expire		1,778,000	5053.72				(26,798)					(26,798)				0001
Purchased Call/SPX/SPX7213SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2021	10/12/2023	10/16/2023	Expire		1,644,381	5229				(17,448)					(17,448)				0001
Purchased Call/SBC/SBC01716Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2021	09/13/2023	09/15/2023	Expire		4,924,738	245.97				(63,714)					(63,714)				0001
Purchased Call/SPX/SPX7216S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023	11/06/2023	Expire		1,656,700	4600				(79,404)					(79,404)				0001
Purchased Call/SPX/SPX7216S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023	11/06/2023	Expire		1,609,198	5157				(37,228)					(37,228)				0001
Purchased Call/SPX/SPXB172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/23/2023	10/25/2023	Exercise		1,746,848	3765			167,505	95,070			167,505		(72,435)				0001
Purchased Call/SPX/SPX715ZSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023	11/27/2023	Exercise		1,836,000	4003.58			253,618				39,223			91,500			0001
Purchased Call/SPX/SPXB172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		3,945,000	3901.06			102,570	54,405			102,570		(48,165)				0001
Purchased Call/SPX/SPXC00XSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	01/17/2023	Expire		4,863,000	100				(2,032)					(2,032)				0001
Purchased Call/SPX/SPX7217SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2021	11/17/2023	11/21/2023	Expire		1,867,429	4667				(96,623)					(96,623)				0001
Purchased Call/SPX/SPX721ASL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023	01/03/2024	Expire		3,127,000	5722.91				(48,824)					(48,824)				0001
Purchased Call/SPX/SPX715ZSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/29/2022	11/24/2023	11/28/2023	Exercise		2,283,126	4027			262,521	146,650			262,521		(115,870)				0001
Purchased Call/SPX/SPXC00XSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2022	01/18/2023	01/20/2023	Expire		1,497,000	4577.11				(827)					(827)				0001
Purchased Call/SPX/SPXC00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2022	01/18/2023	01/20/2023	Expire		4,263,000	100				(2,456)					(2,456)				0001
Purchased Call/SPX/SPX715ZSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/02/2022	12/01/2023	12/05/2023	Exercise		18,915,000	4071.7			756,600	349,465			756,600		(407,135)				0001
Purchased Call/SPX/SPX721BSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2023	01/12/2023	Expire		1,248,000	4670.29				(362)					(362)				0001
Purchased Call/SPX/SPX721CS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/24/2023	Expire		5,071,000	100				(3,176)					(3,176)				0001
Purchased Call/SBC/SBC0172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2021	09/15/2023	09/19/2023	Expire		1,767,840	246.46				(19,705)					(19,705)				0001
Purchased Call/SPX/SPX721BSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	01/10/2023	Expire		3,835,000	4677.03				(669)			252,826		(669)	(252,849)			0001
Purchased Call/SPX/SPX721CSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		1,579,000	4397.94				(1,783)					(1,783)				0001
Purchased Call/SPX/SPX721CSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		1,054,714	4507				(1,088)					(1,088)				0001
Purchased Call/SPX/SPX721AS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2021	12/22/2023	12/27/2023	Exercise		1,704,951	4674			27,849	(82,874)			27,849		(110,723)				0001
Purchased Call/SPX/SPX721AS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023	12/26/2023	Expire		1,950,095	5375				(52,902)					(52,902)				0001
Purchased Call/SPX/SPXC00VS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/07/2022	01/09/2023	01/11/2023	Expire		4,830,000	4677.03				(1,299)					(1,299)				0001
Purchased Call/SPX/SPXC00VSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/10/2022	01/10/2023	01/12/2023	Expire		5,937,000	4670.29				(1,796)					(1,796)				0001

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Purchased Call/SPX/SPX721BS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2023	01/09/2023	Expire		2,911,000	4700.58				(609)					(609)				0001
Purchased Call/SPX/SPX721BSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2022	01/06/2023	01/10/2023	Expire		1,678,000	105				(331)					(331)				0001
Purchased Call/SPX/SPX150MSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/07/2022	06/02/2023	06/06/2023	Exercise		1,771,364	246			84,117	55,380			84,117		(28,737)				0001
Purchased Call/SPX/SPX150SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/11/2022	07/11/2023	07/13/2023	Exercise		3,205,000	242.69			257,652	185,812			257,652		(71,840)				0001
Purchased Call/SPX/SPX721DSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		2,023,000	4431.85				(3,170)					(3,170)				0001
Purchased Call/SPX/SPX721DSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		3,408,000	100				(2,880)					(2,880)				0001
Purchased Call/SPX/SPXC00IISN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2022	01/12/2023	01/16/2023	Expire		1,636,000	4726.35				(773)					(773)				0001
Purchased Call/SPX/SPX150PSL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/27/2022	07/27/2023	07/31/2023	Exercise		1,504,000	245			122,162	85,626			122,162		(36,536)				0001
Purchased Call/SPX/SPX721CSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/26/2023	Expire		3,414,000	4410.13				(5,451)					(5,451)				0001
Purchased Call/SPX/SPXC00ZSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2022	01/25/2023	01/27/2023	Expire		7,453,000	4356.45				(5,864)					(5,864)				0001
Purchased Call/SPX/SPX150QSC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/25/2022	08/24/2023	08/28/2023	Exercise		1,543,105	247			89,716	42,865			89,716		(46,852)				0001
Purchased Call/SPX/SPX721DS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	01/30/2023	Expire		2,325,000	4349.93				(2,562)					(2,562)				0001
Purchased Call/SPX/SPX150RS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/16/2022	09/15/2023	09/19/2023	Exercise		1,436,000	251.89			71,250	43,059			71,250		(28,191)				0001
Purchased Call/SPX/SPX721DS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	01/30/2023	Expire		7,231,000	4349.93				(11,305)					(11,305)				0001
Purchased Call/SPX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		4,273,000	3901.06			181,603	98,557			181,603		(83,046)				0001
Purchased Call/SPX/SPX150RSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/16/2022	09/14/2023	09/18/2023	Exercise		2,342,603	244			205,343	126,076			205,343		(79,267)				0001
Purchased Call/SPX/SPX150RSI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/19/2022	09/19/2023	09/21/2023	Exercise		1,950,000	243.97			159,216	89,814			159,216		(69,402)				0001
Purchased Call/SPX/SPXC170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	11/01/2023	Exercise		2,764,000	3901.06			82,920	44,288			82,920		(38,632)				0001
Purchased Call/SPX/SPX721EST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	02/07/2023	Expire		1,348,000	4500.53				(1,458)					(1,458)				0001
Purchased Call/SPX/SPX150RSR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/21/2022	09/20/2023	09/22/2023	Exercise		1,532,528	252			68,079	39,299			68,079		(28,781)				0001
Purchased Call/SPX/SPX721DS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/26/2022	01/26/2023	01/30/2023	Expire		2,432,000	4349.93				(4,238)					(4,238)				0001
Purchased Call/SPX/SPX721FSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	02/10/2023	02/14/2023	Expire		2,025,000	4418.64				(4,860)					(4,860)				0001
Purchased Call/SPX/SPX721AS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	12/27/2023	Exercise		1,396,000	4696.56			17,261				143,544		(145,513)				0001
Purchased Call/SPX/SPX721DST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		2,806,000	4431.85				(2,675)					(2,675)				0001
Purchased Call/SPX/SPXC170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	11/01/2023	Exercise		4,614,000	3901.06			184,560	99,726			184,560		(84,834)				0001
Purchased Call/SPX/SPX721GST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		3,391,000	100				(5,849)					(5,849)				0001
Purchased Call/SPX/SPX721GSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	03/01/2023	Expire		6,105,000	100				(10,928)					(10,928)				0001
Purchased Call/SPX/SPXC170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/24/2023	10/26/2023	Exercise		1,868,291	3797			132,350	70,752			132,350		(61,598)				0001
Purchased Call/SPX/SPX150SSY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/26/2022	10/24/2023	10/26/2023	Exercise		2,288,665	244			147,408	49,792			147,408		(97,616)				0001
Purchased Call/SPX/SPX721DSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		18,051,000	4431.85				(29,854)					(29,854)				0001

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Purchased Call/SPX/SPX721ES3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		4,005,000	4431.85				(11,359)					(11,359)				0001
Purchased Call/SBC/SBC0172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2023	09/26/2023	Expire		2,095,233	243.56				(27,497)					(27,497)				0001
Purchased Call/SPX/SPX721ESM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2023	02/06/2023	Expire		1,457,000	4589.38				(3,455)					(3,455)				0001
Purchased Call/SPX/SPX721ESN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2023	02/06/2023	Expire		2,028,000	100				(4,148)					(4,148)				0001
Purchased Call/SPX/SPX721FSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	02/16/2023	Expire		2,598,000	4401.67				(4,566)					(4,566)				0001
Purchased Call/SPX/SPX150US1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/17/2022	11/16/2023	11/20/2023	Exercise		2,600,823	246			209,716	86,609			209,716		(123,107)				0001
Purchased Call/SPX/SPX721GSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2022	02/24/2023	02/28/2023	Expire		730,000	13974.67				(2,293)					(2,293)				0001
Purchased Call/SPX/SPXC1709M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		2,480,000	3770.55			66,960	35,129			66,960		(31,831)				0001
Purchased Call/SPX/SPXC170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	11/08/2023	Exercise		3,393,000	3770.55			84,825	44,389			84,825		(40,436)				0001
Purchased Call/SPX/SPXC00ZS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/21/2022	01/20/2023	01/24/2023	Expire		2,023,000	100				(2,253)					(2,253)				0001
Purchased Call/SBC/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/04/2023	10/06/2023	Expire		7,381,749	240.6				(110,970)					(110,970)				0001
Purchased Call/SPX/SPXC171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/03/2023	11/07/2023	Exercise		2,016,180	3720			217,340	118,630			217,340		(98,710)				0001
Purchased Call/SPX/SPXC171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/09/2023	11/13/2023	Exercise		2,181,668	3749			199,625	98,959			199,625		(100,665)				0001
Purchased Call/SPX/SPX721HS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		2,208,000	4384.65				(8,976)					(8,976)				0001
Purchased Call/SPX/SPX721HS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		3,369,000	4384.65				(17,485)					(17,485)				0001
Purchased Call/SPX/SPX721HS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	03/01/2023	Expire		2,710,000	4384.65				(11,319)					(11,319)				0001
Purchased Call/SPX/SPX721HSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	03/03/2023	Expire		6,591,000	4306.26				(13,177)					(13,177)				0001
Purchased Call/SPX/SPX721HSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2022	03/02/2023	03/06/2023	Expire		1,881,513	4376				(3,248)					(3,248)				0001
Purchased Call/SPX/SPXC171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2023	11/10/2023	Exercise		1,718,821	3828			100,577	50,194			100,577		(50,383)				0001
Purchased Call/SPX/SPXC172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/17/2023	Exercise		2,365,000	3991.73			79,228	39,241			79,228		(39,986)				0001
Purchased Call/SBC/SBC0172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/11/2021	10/06/2023	10/11/2023	Expire		2,084,658	241.48				(28,508)					(28,508)				0001
Purchased Call/SPX/SPX721HSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2022	03/01/2023	03/03/2023	Expire		3,179,000	4306.26				(10,127)					(10,127)				0001
Purchased Call/SPX/SPX721HSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2022	03/03/2023	03/07/2023	Expire		16,086,000	4363.49				(62,789)					(62,789)				0001
Purchased Call/SPX/SPXC173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/17/2023	11/21/2023	Exercise		2,023,000	3946.56			85,978	42,940			85,978		(43,038)				0001
Purchased Call/SPX/SPXC173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/17/2023	11/21/2023	Exercise		4,317,000	3965.34			142,461	69,552			142,461		(72,909)				0001
Purchased Call/SPX/SPX721HSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2022	03/01/2023	03/03/2023	Expire		2,923,951	4306				(11,536)					(11,536)				0001
Purchased Call/SPX/SPX150IISN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/21/2022	12/19/2023	12/21/2023	Exercise		1,558,665	257			100,998	63,316			100,998		(37,681)				0001
Purchased Call/SPX/SPX721ISJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2022	03/10/2023	03/14/2023	Expire		2,734,000	4204.31				(5,991)					(5,991)				0001
Purchased Call/SPX/SPX721JSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		7,703,000	100				(17,492)					(17,492)				0001
Purchased Call/SPX/SPX721HSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	03/09/2023	Expire		2,297,000	4201.09				(8,267)					(8,267)				0001

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Purchased Call/SPX/SPXC1736A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2023	11/22/2023	Exercise		2,170,000	3965.34			77,035	37,838			77,035		(39,197)				0001
Purchased Call/SPX/SPXC1739G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	11/24/2023	Exercise		4,361,000	3949.94			196,245	96,987			196,245		(99,258)				0001
Purchased Call/SBC/SBC0172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023	10/17/2023	Expire		2,942,368	240.88				(47,420)					(47,420)				0001
Purchased Call/SPX/SPXC1739M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		4,229,000	4003.58			169,160	82,214			169,160		(86,946)				0001
Purchased Call/SPX/SPX721JSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		2,073,000	258.4				(7,126)					(7,126)				0001
Purchased Call/SPX/SPXC1739V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/24/2023	11/28/2023	Exercise		1,000,000	100			40,000	17,173			40,000		(22,827)				0001
Purchased Call/SPX/SPX721JSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2022	03/20/2023	03/22/2023	Expire		4,750,000	100				(11,125)					(11,125)				0001
Purchased Call/SPX/SPX721JSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2023	03/30/2023	Expire		1,993,000	4575.52				(5,619)					(5,619)				0001
Purchased Call/SBC/SBC0173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2021	10/26/2023	07/31/2023	Exercise		1,641,858	245.06			235	(23,338)			235		(23,574)				0001
Purchased Call/SPX/SPX721HSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2023	03/09/2023	Expire		7,484,000	4201.09				(30,555)					(30,555)				0001
Purchased Call/SPX/SPX721IS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/02/2023	03/06/2023	Expire		1,513,356	4387				(4,744)					(4,744)				0001
Purchased Call/SPX/SPXC1738W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/21/2023	11/24/2023	Exercise		2,215,916	3950			171,106	81,397			171,106		(89,709)				0001
Purchased Call/SPX/SPXC1758S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023	12/05/2023	Exercise		7,577,000	4076.57			303,080	140,441			303,080		(162,639)				0001
Purchased Call/SPX/SPX721ISC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	03/10/2023	Expire		8,498,000	4170.7				(35,074)					(35,074)				0001
Purchased Call/SPX/SPX721ISD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2022	03/08/2023	03/10/2023	Expire		2,840,000	4170.7				(13,374)					(13,374)				0001
Purchased Call/SPX/SPXC1756O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023	12/05/2023	Exercise		1,338,000	4076.57			26,760	12,400			26,760		(14,360)				0001
Purchased Call/SPX/SPXC1756B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2023	12/06/2023	Exercise		3,615,000	4071.7			166,290	77,354			166,290		(88,936)				0001
Purchased Call/SPX/SPXC1756H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2023	12/08/2023	Exercise		2,057,000	3941.26			119,306	56,489			119,306		(62,817)				0001
Purchased Call/SBC/SBC0173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023	10/31/2023	Expire		3,498,727	245.01				(53,210)					(53,210)				0001
Purchased Call/SPX/SPX721JSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2022	03/27/2023	03/29/2023	Expire		1,366,000	105				(4,606)					(4,606)				0001
Purchased Call/SPX/SPX721JSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2022	03/24/2023	03/28/2023	Expire		2,953,000	4543.06				(10,022)					(10,022)				0001
Purchased Call/SPX/SPXC1756I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/07/2023	12/11/2023	Exercise		3,188,000	3933.92			82,888	37,501			82,888		(45,387)				0001
Purchased Call/SPX/SPXC1756Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2023	12/14/2023	Exercise		2,026,000	3990.56			86,105	39,122			86,105		(46,983)				0001
Purchased Call/SPX/SPX721KS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2022	03/31/2023	04/04/2023	Expire		1,997,000	4530.41				(13,490)					(13,490)				0001
Purchased Call/SPX/SPX721KSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023	04/07/2023	Expire		2,931,000	4525.12				(16,318)					(16,318)				0001
Purchased Call/SPX/SPXC1760O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/07/2023	12/11/2023	Exercise		1,805,669	3934			178,093	87,060			178,093		(91,034)				0001
Purchased Call/SPX/SPXC1766I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/08/2023	12/12/2023	Exercise		1,656,374	3934			156,191	75,817			156,191		(80,374)				0001
Purchased Call/SBC/SBC0173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2021	11/08/2023	08/07/2023	Exercise		5,051,844	245.27			435	(76,438)			435		(76,873)				0001
Purchased Call/SPX/SPX721LSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		3,514,000	4488.28				(11,159)					(11,159)				0001
Purchased Call/SPX/SPXC1765B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/19/2023	Exercise		8,012,000	3895.75			320,480	143,612			320,480		(176,868)				0001

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Purchased Call/SPX/SPX1500SA																								
	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	07/01/2022	06/30/2023	07/05/2023	Expire		3,763,000	100				(17,547)					(17,547)				0001
Purchased Call/SPX/SPXC176SX																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/15/2023	12/19/2023	Exercise		2,337,450	3896			215,401	111,100			215,401		(104,301)				0001
Purchased Call/SPX/SPX721LS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/10/2023	Expire		5,353,000	4481.15				(17,231)					(17,231)				0001
Purchased Call/SPX/SPX161RS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	05/02/2023	Exercise		2,100,000	245.38			75,226	49,769			75,226		(25,457)				0001
Purchased Call/SPX/SPX161RST																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/16/2023	Exercise		2,564,000	244.33			98,224	63,609			98,224		(34,615)				0001
Purchased Call/SPX/SPX721LS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/10/2023	Expire		2,053,000	4481.15				(11,229)					(11,229)				0001
Purchased Call/SPX/SPX1610SE																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2022	02/16/2023	02/21/2023	Expire		3,893,000	100				(5,871)					(5,871)				0001
Purchased Call/SPX/SPX1610SK																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/22/2023	Expire		6,556,000	100				(9,871)					(9,871)				0001
Purchased Call/SPX/SPX1610SL																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/22/2023	Expire		2,348,000	100				(5,349)					(5,349)				0001
Purchased Call/SPX/SPX161SSV																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	06/13/2023	Exercise		2,276,000	243.03			142,162	102,757			142,162		(39,405)				0001
Purchased Call/SPX/SPX161SSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023	06/13/2023	Expire		1,489,000	259.43				(5,919)					(5,919)				0001
Purchased Call/SPX/SPX161PS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2022	03/03/2023	03/07/2023	Expire		1,549,000	100				(5,039)					(5,039)				0001
Purchased Call/SPX/SPX1610SA																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/10/2023	04/12/2023	Expire		5,175,000	100				(15,807)					(15,807)				0001
Purchased Call/SPX/SPX721LSA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/10/2023	Expire		2,220,000	4481.15				(16,384)					(16,384)				0001
Purchased Call/SPX/SPX1610SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023	04/24/2023	Expire		7,426,000	100				(24,082)					(24,082)				0001
Purchased Call/SPX/SPX161RSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023	05/16/2023	Expire		4,966,000	100				(16,399)					(16,399)				0001
Purchased Call/SPX/SPX721BSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	01/10/2022	01/06/2023	01/10/2023	Expire		1,936,591	4313				(501)					(501)				0001
Purchased Call/SPX/SPX721LSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/07/2022	04/06/2023	04/10/2023	Expire		2,333,000	4500.21				(8,250)					(8,250)				0001
Purchased Call/SPX/SPX161RSR																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023	05/16/2023	Expire		2,073,000	100				(15,615)					(15,615)				0001
Purchased Call/SPX/SPX161SS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	05/23/2023	Expire		8,079,000	100				(28,802)					(28,802)				0001
Purchased Call/SPX/SPX161SS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023	05/23/2023	Expire		2,680,000	100				(15,307)					(15,307)				0001
Purchased Call/SPX/SPX161SS4																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023	05/24/2023	Expire		4,533,000	100				(16,375)					(16,375)				0001
Purchased Call/SPX/SPX161SS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	05/26/2023	Expire		6,478,000	100				(23,733)					(23,733)				0001
Purchased Call/SPX/SPX161SSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/30/2023	Expire		1,886,000	100				(8,454)					(8,454)				0001
Purchased Call/SBC/SBC0173SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2021	11/10/2023	11/14/2023	Expire		1,923,240	245.23				(30,351)					(30,351)				0001
Purchased Call/SPX/SPX721LSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/07/2022	04/06/2023	04/10/2023	Expire		1,920,000	4500.21				(14,187)					(14,187)				0001
Purchased Call/SPX/SPX161SSC																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023	05/30/2023	Expire		1,400,000	100				(11,274)					(11,274)				0001
Purchased Call/SPX/SPX161SSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/09/2023	Expire		4,590,000	100				(19,852)					(19,852)				0001
Purchased Call/SPX/SPX721LSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		2,868,000	4488.28				(11,081)					(11,081)				0001
Purchased Call/SPX/SPX161SSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	06/12/2023	Expire		6,729,000	100				(28,996)					(28,996)				0001

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Purchased Call/SPX/SPX161TS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023	06/21/2023	Expire		2,256,000	100				(15,752)				(15,752)				0001
Purchased Call/SPX/SPX161USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	08/01/2023	Exercise		1,712,279	257			63,421	45,281			63,421	(18,140)				0001
Purchased Call/SPX/SPX161USX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2023	08/09/2023	Exercise		1,375,000	246.63			100,464	64,709			100,464	(35,755)				0001
Purchased Call/SPX/SPX161TSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023	06/30/2023	Expire		3,785,000	100				(18,003)				(18,003)				0001
Purchased Call/SPX/SPX161TSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023	07/05/2023	Expire		1,716,000	100				(11,529)				(11,529)				0001
Purchased Call/SPX/SPX721LSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		3,114,000	4488.28				(20,683)				(20,683)				0001
Purchased Call/SPX/SPX161TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023	07/12/2023	Expire		5,457,000	100				(28,277)				(28,277)				0001
Purchased Call/SPX/SPX161TSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2023	07/13/2023	Expire		3,972,000	100				(20,273)				(20,273)				0001
Purchased Call/SPX/SPX721MS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	04/13/2023	Expire		8,375,000	4412.53				(28,147)				(28,147)				0001
Purchased Call/SPX/SPX161RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023	09/14/2023	Exercise		1,798,000	246.75			127,008	68,254			127,008	(58,753)				0001
Purchased Call/SPX/SPX161XS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	09/19/2023	Exercise		1,575,000	255.18			56,885	33,273			56,885	(23,612)				0001
Purchased Call/SPX/SPX161US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023	07/21/2023	Expire		2,089,000	100				(15,117)				(15,117)				0001
Purchased Call/SPX/SPX161US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023	07/25/2023	Expire		6,060,000	100				(32,392)				(32,392)				0001
Purchased Call/SPX/SPX161XSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	09/26/2023	Exercise		3,017,000	252.78			98,608	50,376			98,608	(48,232)				0001
Purchased Call/SPX/SPX161XSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023	10/05/2023	Exercise		1,826,000	241.31			132,423	63,810			132,423	(68,613)				0001
Purchased Call/SPX/SPX161US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	07/25/2023	Expire		2,147,000	100				(14,025)				(14,025)				0001
Purchased Call/SPX/SPX161USD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023	08/01/2023	Expire		3,139,000	100				(17,544)				(17,544)				0001
Purchased Call/SPX/SPX161XS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	10/11/2023	Exercise		1,567,000	253.03			51,056	25,331			51,056	(25,725)				0001
Purchased Call/SPX/SPX161XSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023	10/11/2023	Exercise		1,401,000	250			63,020	33,399			63,020	(29,621)				0001
Purchased Call/SPX/SPX161USK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023	08/03/2023	Expire		2,575,000	100				(14,888)				(14,888)				0001
Purchased Call/SPX/SPX161USS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2022	08/04/2023	08/08/2023	Expire		1,406,000	100				(12,812)				(12,812)				0001
Purchased Call/SPX/SPX161USU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	08/08/2023	Expire		4,135,000	100				(25,189)				(25,189)				0001
Purchased Call/SPX/SPX161VS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023	08/11/2023	Expire		6,699,000	100				(41,006)				(41,006)				0001
Purchased Call/SBC/SBC0173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2021	11/16/2023	11/20/2023	Expire		1,853,764	244.92				(29,222)				(29,222)				0001
Purchased Call/SPX/SPX161XSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023	10/17/2023	Exercise		1,373,000	248.2			76,180	42,267			76,180	(33,913)				0001
Purchased Call/SPX/SPX161YS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023	10/20/2023	Exercise		1,716,718	252			65,901	29,513			65,901	(36,387)				0001
Purchased Call/SPX/SPX161VSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2022	08/18/2023	08/22/2023	Expire		4,896,000	100				(32,300)				(32,300)				0001
Purchased Call/SPX/SPX161VSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	08/22/2023	Expire		2,542,000	100				(35,897)				(35,897)				0001
Purchased Call/SPX/SPX161YSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023	10/25/2023	Exercise		1,572,000	242.81			104,299	36,207			104,299	(68,092)				0001
Purchased Call/SPX/SPX161YSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023	10/24/2023	Exercise		1,659,000	254.46			31,191	107			31,191	(31,084)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX161WSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2023	08/23/2023	Expire		3,936,000	100				(26,162)					(26,162)				0001
Purchased Call/SPX/SPX161WS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023	08/29/2023	Expire		4,948,000	100				(32,024)					(32,024)				0001
Purchased Call/SPX/SPX161YSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	10/31/2023	Exercise		2,590,000	244.73			126,256	13,321			126,256		(112,935)				0001
Purchased Call/SPX/SPX161YSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2022	10/30/2023	11/01/2023	Exercise		1,655,130	244			94,093	24,088			94,093		(70,005)				0001
Purchased Call/SPX/SPX161WS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	08/29/2023	Expire		4,687,000	100				(29,804)					(29,804)				0001
Purchased Call/SPX/SPX161WS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023	08/30/2023	Expire		2,078,000	100				(18,607)					(18,607)				0001
Purchased Call/SPX/SPX161ZSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023	11/21/2023	Exercise		2,025,000	246.18			162,951	66,111			162,951		(96,840)				0001
Purchased Call/SPX/SPX161ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023	11/28/2023	Exercise		1,514,000	247.03			122,883	48,071			122,883		(74,812)				0001
Purchased Call/SPX/SPX721MSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/18/2022	04/18/2023	04/20/2023	Expire		1,866,000	4391.69				(6,490)					(6,490)				0001
Purchased Call/SPX/SPX161ZSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2022	12/05/2023	12/07/2023	Exercise		1,551,188	258			60,273	26,143			60,273		(34,131)				0001
Purchased Call/SPX/SPX161WSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023	08/31/2023	Expire		4,218,000	100				(26,772)					(26,772)				0001
Purchased Call/SPX/SPX161WSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	09/11/2023	Expire		7,189,000	100				(47,340)					(47,340)				0001
Purchased Call/SPX/SPX721MSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/14/2022	04/14/2023	04/18/2023	Expire		26,915,000	4392.59				(180,465)					(180,465)				0001
Purchased Call/SPX/SPX721MS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/18/2022	04/13/2023	04/17/2023	Expire		2,828,031	4447				(22,114)					(22,114)				0001
Purchased Call/SBC/SBC0173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/26/2021	11/24/2023	11/28/2023	Expire		2,142,309	244.05				(28,167)					(28,167)				0001
Purchased Call/SPX/SPX161XS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2023	09/22/2023	Expire		5,859,000	100				(37,636)					(37,636)				0001
Purchased Call/SPX/SPX161YSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	10/31/2023	Expire		3,934,000	100				(28,753)					(28,753)				0001
Purchased Call/SPX/SPX161YSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023	11/13/2023	Expire		5,818,000	100				(42,355)					(42,355)				0001
Purchased Call/SPX/SPX161ZSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023	11/28/2023	Expire		3,997,000	100				(38,016)					(38,016)				0001
Purchased Call/SBC/SBC0174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023	07/20/2023	Exercise		3,115,389	239.46			756	(50,316)			756		(51,072)				0001
Purchased Call/SPX/SPX721NSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/20/2022	04/20/2023	04/24/2023	Expire		2,529,000	4459.45				(20,428)					(20,428)				0001
Purchased Call/SPX/SPX721NSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/21/2022	04/21/2023	04/25/2023	Expire		2,214,000	4393.66				(11,199)					(11,199)				0001
Purchased Call/SPX/SPX161ZSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023	12/08/2023	Exercise		4,620,000	100			58,638	16,356			58,638		(42,283)				0001
Purchased Call/SPX/SPX721QSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Expire		1,709,000	4131.93				(12,108)					(12,108)				0001
Purchased Call/SPX/SPX721PSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	05/05/2022	05/05/2023	05/09/2023	Expire		1,819,000	4146.87				(13,433)					(13,433)				0001
Purchased Call/SPX/SPX721NSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/21/2022	04/21/2023	04/25/2023	Expire		1,571,000	100				(12,063)					(12,063)				0001
Purchased Call/SPX/SPX721NSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/21/2022	04/19/2023	04/21/2023	Expire		2,436,136	4462				(19,241)					(19,241)				0001
Purchased Call/SBC/SBC0174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023	12/19/2023	Expire		2,588,411	240.92				(46,441)					(46,441)				0001
Purchased Call/SPX/SPX721NSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		2,319,000	4271.78				(19,628)					(19,628)				0001
Purchased Call/SPX/SPX721QS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		2,035,000	4271.78				(15,359)					(15,359)				0001

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Purchased Call/SBC/SBC0174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023	03/21/2023	Exercise		2,397,647	241.58			227	(40,343)			227		(40,569)				0001
Purchased Call/SPX/SPX721PS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Exercise		2,371,000	4131.93			21,547	433			21,547		(21,114)				0001
Purchased Call/SPX/SPX721PS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023	05/03/2023	Exercise		3,903,000	4131.93			33,949	4,273			33,949		(29,676)				0001
Purchased Call/SPX/SPX721QSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	05/22/2023	Exercise		1,582,000	253.03			15,524	5,315			15,524		(10,210)				0001
Purchased Call/SPX/SPX721RSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		1,734,000	4158.24				(7,144)					(7,144)				0001
Purchased Call/SPX/SPX721RSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		1,613,000	100				(11,597)					(11,597)				0001
Purchased Call/SPX/SPX721QS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	05/15/2023	Exercise		9,228,000	3935.18			184,560	146,885			184,560		(37,675)				0001
Purchased Call/SPX/SPX721QSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	05/16/2023	Exercise		3,806,000	3930.08			76,120	60,237			76,120		(15,883)				0001
Purchased Call/SBC/SBC0174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2021	12/28/2023	01/02/2024	Expire		4,642,272	242.14				(85,129)					(85,129)				0001
Purchased Call/SPX/SPX721QSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	05/16/2023	Exercise		1,863,000	3930.08			41,918	33,264			41,918		(8,653)				0001
Purchased Call/SPX/SPX721QSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023	05/16/2023	Exercise		9,385,000	3930.08			375,400	300,135			375,400		(75,265)				0001
Purchased Call/SPX/SPXC179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2023	03/03/2023	02/17/2023	Expire		8,500,000	4175	23,940			(23,940)					(23,940)				0001
Purchased Call/SBC/SBC0174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	01/03/2024	Expire		2,177,287	242.17				(40,796)					(40,796)				0001
Purchased Call/SPX/SPX721RS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023	05/23/2023	Exercise		681,000	11835.62			18,691	13,026			18,691		(5,665)				0001
Purchased Call/SPX/SPX261QS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	12/19/2023	Expire		3,282,000	100				(50,937)					(50,937)				0001
Purchased Call/SPX/SPX2611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	03/10/2023	02/01/2023	Expire		20,250,000	3400	13,525			(13,525)					(13,525)				0001
Purchased Call/SPX/SPX721SS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Exercise		3,555,000	4158.24			40,361	(1,135)			40,361		(41,496)				0001
Purchased Call/SPX/SPX721SSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Exercise		2,358,000	4108.54			53,055	40,112			53,055		(12,943)				0001
Purchased Call/SPX/SPX721USJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		1,826,000	255.01			43,910	33,946			43,910		(9,963)				0001
Purchased Call/SPX/SPX721SSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Exercise		2,596,000	4108.54			97,350	74,223			97,350		(23,127)				0001
Purchased Call/SPX/SPX721SSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/05/2023	06/07/2023	Exercise		4,390,000	4108.54			175,600	133,611			175,600		(41,989)				0001
Purchased Call/SPX/SPX721TS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	05/31/2023	06/02/2023	Exercise		1,460,026	4136			15,472	2,931			15,472		(12,541)				0001
Purchased Call/SPX/SPX721TS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/08/2023	Exercise		3,512,000	4121.43			119,408	90,279			119,408		(29,129)				0001
Purchased Call/SPX/SPX261SSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	05/12/2023	04/28/2023	Expire		4,080,000	4200	5,435			(5,435)					(5,435)				0001
Purchased Call/SPX/SPX721TSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	06/12/2023	Exercise		6,804,000	4115.77			136,080	101,726			136,080		(34,354)				0001
Purchased Call/SPX/SPX721IISD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		2,538,000	242.21			190,604	137,712			190,604		(52,892)				0001
Purchased Call/SPX/SPX721USB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Expire		1,776,000	100				(16,999)					(16,999)				0001
Purchased Call/SPX/SPX721IISF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023	07/06/2023	Expire		1,810,000	100				(22,875)					(22,875)				0001
Purchased Call/SPX/SPX721TSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	06/13/2023	Exercise		2,649,000	3900.86			115,232	87,269			115,232		(27,962)				0001
Purchased Call/SPX/SPX721VSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		6,049,000	3821.55			120,980	86,869			120,980		(34,111)				0001

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Purchased Call/SPX/SPX721VST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		2,232,000	3821.55			65,844	47,566			65,844		(18,278)				0001
Purchased Call/SPX/SPX261ZSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2023	03/10/2023	02/24/2023	Expire		4,000,000	3700			4,015	(4,015)					(4,015)				0001
Purchased Call/SPX/SPX261ZSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2023	04/21/2023	02/24/2023	Expire		8,000,000	3550			24,240	(24,240)					(24,240)				0001
Purchased Call/SPX/SPX721XSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		1,779,000	252.79			61,337	42,393			61,337		(18,944)				0001
Purchased Call/SPX/SPX721XSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		1,878,000	254.73			49,726	32,947			49,726		(16,779)				0001
Purchased Call/SPX/SPX261SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	05/26/2023	04/28/2023	Exercise		4,080,000	4200			11,505	2,725	(8,781)		2,725		(11,505)				0001
Purchased Call/SPX/SPX721VSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		2,051,000	3821.55			107,678	79,014			107,678		(28,663)				0001
Purchased Call/SPX/SPX261GP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/08/2023	05/10/2023	05/10/2023	Expire		33,120,000	4190			15,440	(15,440)					(15,440)				0001
Purchased Call/SPX/SPX721WS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023	07/05/2023	Exercise		1,269,000	100			50,760	35,469			50,760		(15,291)				0001
Purchased Call/SPX/SPX721WSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/10/2023	Exercise		1,268,000	3845.08			25,360	18,083			25,360		(7,277)				0001
Purchased Call/SPX/SPX721ZS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		1,488,000	3961.63			32,923	15,393			32,923		(17,530)				0001
Purchased Call/SPX/SPX721WSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		1,824,000	100			72,960	50,920			72,960		(22,040)				0001
Purchased Call/SPX/SPX721XS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023	07/11/2023	Exercise		8,092,000	3902.62			161,840	113,635			161,840		(48,205)				0001
Purchased Call/SPX/SPX721YSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023	07/18/2023	Exercise		1,299,000	100			51,960	35,090			51,960		(16,870)				0001
Purchased Call/SPX/SPX721YSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023	07/19/2023	Exercise		1,186,000	105			13,061	3,471			13,061		(9,590)				0001
Purchased Call/SPX/SPXG131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		1,843,131	258				(3,324)					(3,324)				0001
Purchased Call/SPX/SPXG130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		26,953,000	4348.87				(81,512)					(81,512)				0001
Purchased Call/SPX/SPX721ZSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		3,837,000	3961.63			134,295	91,663			134,295		(42,632)				0001
Purchased Call/SPX/SPX721ZSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		2,965,000	3961.63			131,943	90,722			131,943		(41,221)				0001
Purchased Call/SPX/SPX261BSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/22/2023	09/12/2023	Expire		53,580,000	4150			15,420	(15,420)					(15,420)				0001
Purchased Call/SPX/SPX721ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023	07/27/2023	Exercise		1,961,000	3966.84			103,933	71,485			103,933		(32,448)				0001
Purchased Call/SPX/SPX261DSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2023	10/27/2023	10/23/2023	Exercise		21,575,000	4175		39,000	144,075	105,075			144,075		(39,000)				0001
Purchased Call/SPX/SPXG132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/07/2023	Expire		1,380,000	105				(3,718)					(3,718)				0001
Purchased Call/SPX/SPX261DSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2023	10/27/2023	10/23/2023	Expire		30,205,000	4500		2,625		(2,625)					(2,625)				0001
Purchased Call/SPX/SPXG133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/02/2023	03/06/2023	Expire		1,661,364	4384				(5,816)					(5,816)				0001
Purchased Call/SPX/SPX300SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/27/2018	02/27/2023	03/01/2023	Exercise		1,514,000	3522.28			308,743	305,488			308,743		(3,255)				0001
Purchased Call/SPX/SPX300RS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/09/2018	03/10/2023	03/14/2023	Exercise		1,023,000	3295.12			265,919	262,042			265,919		(3,877)				0001
Purchased Call/SPX/SPXG133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	03/08/2023	Expire		3,870,010	4329				(17,642)					(17,642)				0001
Purchased Call/SPX/SPX261FS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	12/20/2023	12/04/2023	Expire		27,300,000	4775		3,810		(3,810)					(3,810)				0001
Purchased Call/SPX/SPX4005GS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/25/2018	05/26/2023	05/31/2023	Exercise		1,135,000	3447.38			289,510	283,286			289,510		(6,224)				0001

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Purchased Call/SPX/SPX621KSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/31/2020	01/03/2023	01/05/2023	Exercise		3,058,000	3729.4			86,510	85,573			86,510		(937)				0001
Purchased Call/SPX/SPX621KSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/31/2020	01/03/2023	01/05/2023	Expire		1,791,000	4637.62				(101)					(101)				0001
Purchased Call/SPX/SPX621LS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/08/2021	01/10/2023	01/12/2023	Exercise		1,458,000	3802.5			37,260	35,248			37,260		(2,012)				0001
Purchased Call/SPX/SPX621NSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/26/2021	02/28/2023	03/02/2023	Expire		1,307,000	4733.83				(2,832)					(2,832)				0001
Purchased Call/SPX/SPX6210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/24/2021	03/23/2023	03/27/2023	Exercise		2,024,441	3918			15,852	(8,536)			15,852		(24,388)				0001
Purchased Call/SPX/SPX6210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/24/2021	03/22/2023	03/24/2023	Expire		1,615,608	4422				(8,743)					(8,743)				0001
Purchased Call/SPX/SPX6210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/09/2021	04/11/2023	04/13/2023	Expire		2,039,000	4876.53				(8,374)					(8,374)				0001
Purchased Call/SPX/SPX621XSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/20/2021	08/22/2023	08/24/2023	Expire		1,482,000	4441.67							127,368		(149,237)				0001
Purchased Call/SPX/SPX621PS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2021	04/06/2023	04/10/2023	Expire		1,600,943	4677				(9,028)					(9,028)				0001
Purchased Call/SPX/SPX621PSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2021	04/14/2023	04/18/2023	Exercise		1,549,372	4117			7,719	(14,964)			7,719		(22,683)				0001
Purchased Call/SPX/SPX621PSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2021	04/26/2023	04/28/2023	Expire		1,542,814	4595				(13,343)					(13,343)				0001
Purchased Call/SPX/SPX621PSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2021	04/28/2023	05/02/2023	Expire		2,246,434	4860				(12,384)					(12,384)				0001
Purchased Call/SPX/SPX621PSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/30/2021	04/28/2023	05/02/2023	Expire		1,507,000	4981.03				(6,356)					(6,356)				0001
Purchased Call/SPX/SPX6210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/11/2021	05/11/2023	05/15/2023	Expire		1,442,000	4630.01				(12,128)					(12,128)				0001
Purchased Call/SPX/SPX6210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/11/2021	05/11/2023	05/15/2023	Expire		2,034,000	4801.9				(12,749)					(12,749)				0001
Purchased Call/SPX/SPX6210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/17/2021	05/17/2023	05/19/2023	Expire		1,865,000	4854.81				(11,010)					(11,010)				0001
Purchased Call/SPX/SPX6211S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/09/2021	07/10/2023	07/12/2023	Exercise		1,906,000	4286.53			51,807	(1,692)			51,807		(53,499)				0001
Purchased Call/SPX/SPX6211S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2021	07/07/2023	07/11/2023	Exercise		1,619,413	4244			57,796	9,147			57,796		(48,649)				0001
Purchased Call/SPX/SPX6211SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/16/2021	07/17/2023	07/19/2023	Exercise		1,555,000	4246.24			96,259	49,360			96,259		(46,898)				0001
Purchased Call/SPX/SPX6211SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/16/2021	07/18/2023	07/20/2023	Exercise		2,743,000	4327.16			132,011	57,258			132,011		(74,753)				0001
Purchased Call/SPX/SPX621XS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/13/2021	08/15/2023	08/17/2023	Expire		1,801,000	5124.35				(19,345)					(19,345)				0001
Purchased Call/SPX/SPX621XS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/16/2021	08/16/2023	08/18/2023	Expire		2,185,000	5179.89				(21,802)					(21,802)				0001
Purchased Call/SPX/SPXG134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2022	03/08/2023	03/10/2023	Expire		3,646,030	4172				(18,828)					(18,828)				0001
Purchased Call/SPX/SPX6211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/26/2021	08/25/2023	08/29/2023	Expire		1,703,000	5145.42				(19,402)					(19,402)				0001
Purchased Call/SPX/SPX6211SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/26/2021	08/25/2023	08/29/2023	Expire		1,590,453	4413				(56,387)					(56,387)				0001
Purchased Call/SPX/SPX715KSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/25/2021	10/25/2023	10/27/2023	Expire		1,320,000	4566.48				(23,264)					(23,264)				0001
Purchased Call/SPX/SPX6211SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/26/2021	08/25/2023	08/29/2023	Expire		1,837,867	5158				(20,535)					(20,535)				0001
Purchased Call/SPX/SPX7158S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/19/2021	02/21/2023	02/23/2023	Exercise		2,511,000	3893.43			66,789	45,997			66,789		(20,792)				0001
Purchased Call/SPX/SPX7158SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/02/2021	02/22/2023	02/24/2023	Expire		1,660,339	4157				(9,373)					(9,373)				0001
Purchased Call/SPX/SPX7159SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	03/26/2021	03/27/2023	03/29/2023	Expire		2,099,000	4839.8				(5,718)					(5,718)				0001

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Purchased Call/SPX/SPX715ASA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/07/2021	04/06/2023	04/10/2023	Exercise		1,824,859	4053			23,357	(1,444)			23,357		(24,802)				0001
Purchased Call/SPX/SPX715ASB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/07/2021	04/06/2023	04/10/2023	Expire		1,597,264	4473				(11,386)					(11,386)				0001
Purchased Call/SPX/SPX715ES0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/20/2021	05/12/2023	05/16/2023	Expire		1,598,215	5039				(6,754)					(6,754)				0001
Purchased Call/SPX/SPX715ESH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/28/2021	05/26/2023	05/31/2023	Expire		2,320,000	4993.64				(11,027)					(11,027)				0001
Purchased Call/SPX/SPX715ESN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/02/2021	06/02/2023	06/06/2023	Expire		2,608,000	4872.16				(16,880)					(16,880)				0001
Purchased Call/SPX/SPX715FS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/23/2021	06/23/2023	06/27/2023	Exercise		1,428,000	4193.48			52,129	17,447			52,129		(34,681)				0001
Purchased Call/SPX/SPX715HSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/03/2021	08/03/2023	08/07/2023	Expire		1,833,000	5135.72				(17,188)					(17,188)				0001
Purchased Call/SPX/SPX715HSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/17/2021	08/17/2023	08/21/2023	Expire		2,906,000	5128.64				(31,581)					(31,581)				0001
Purchased Call/SPX/SPXG135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/17/2022	03/17/2023	03/21/2023	Expire		2,062,000	4411.67				(7,411)					(7,411)				0001
Purchased Call/SPX/SPX715IS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/25/2021	08/25/2023	08/29/2023	Expire		1,561,000	4947.61				(26,010)					(26,010)				0001
Purchased Call/SPX/SPX715IS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/01/2021	09/01/2023	09/06/2023	Exercise		1,727,000	4453.51			23,765	(39,126)			23,765		(62,892)				0001
Purchased Call/SPX/SPX715IST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/02/2021	09/01/2023	09/06/2023	Expire		2,088,000	5185.73				(25,720)					(25,720)				0001
Purchased Call/SPX/SPX715ISY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/09/2021	09/08/2023	09/12/2023	Expire		2,280,701	5531				(16,024)					(16,024)				0001
Purchased Call/SPX/SPX715JSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/15/2021	10/17/2023	10/19/2023	Expire		2,930,000	4435.6				(129,225)					(129,225)				0001
Purchased Call/SPX/SPX715KS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/20/2021	10/20/2023	10/24/2023	Expire		1,827,000	4481.76				(82,587)					(82,587)				0001
Purchased Call/SPX/SPX715KSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/27/2021	10/24/2023	10/26/2023	Expire		1,544,748	5419				(19,360)					(19,360)				0001
Purchased Call/SPX/SPX715NSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/11/2022	01/10/2023	01/12/2023	Expire		2,618,418	4676				(1,760)					(1,760)				0001
Purchased Call/SPX/SPX715PSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/22/2022	03/22/2023	03/24/2023	Expire		2,303,000	4511.61							178,910				(180,786)		0001
Purchased Call/SPX/SPXG135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/18/2022	03/17/2023	03/21/2023	Expire		2,774,000	4463.12				(7,860)					(7,860)				0001
Purchased Call/SPX/SPX715NSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/13/2022	01/13/2023	01/17/2023	Expire		8,319,000	4659.03				(6,461)					(6,461)				0001
Purchased Call/SPX/SPX7150S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/19/2022	01/19/2023	01/23/2023	Expire		1,601,000	4532.76				(2,032)					(2,032)				0001
Purchased Call/SPX/SPXG137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		1,053,000	4631.6				(3,028)					(3,028)				0001
Purchased Call/SPX/SPX7150SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2022	02/08/2023	02/10/2023	Expire		1,496,292	4507				(5,764)					(5,764)				0001
Purchased Call/SPX/SPX715PSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/22/2022	03/22/2023	03/24/2023	Expire		3,679,000	4511.61							277,739				(280,708)		0001
Purchased Call/SPX/SPX715PS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/25/2022	02/24/2023	02/28/2023	Expire		23,735,000	4384.65				(81,530)					(81,530)				0001
Purchased Call/SPX/SPXC17MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	12/29/2023	11/07/2023	Expire		16,640,000	4000		57,040		(57,040)					(57,040)				0001
Purchased Call/SPX/SPXG136G4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/22/2022	03/20/2023	03/22/2023	Expire		2,026,256	4463				(9,905)					(9,905)				0001
Purchased Call/SPX/SPX715PSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/09/2022	02/17/2023	02/22/2023	Expire		1,954,655	4334				(22,107)					(22,107)				0001
Purchased Call/SPX/SPX7150S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/30/2022	03/30/2023	04/03/2023	Expire		1,228,000	4602.45				(3,513)					(3,513)				0001
Purchased Call/SPX/SPX715PSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/18/2022	03/17/2023	03/21/2023	Expire		703,000	14420.08				(3,222)					(3,222)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX715PSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	03/25/2022	03/24/2023	03/28/2023	Expire		27,183,000	4543.06				(145,505)					(145,505)				0001
Purchased Call/SPX/SPX715PSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	03/25/2022	03/24/2023	03/28/2023	Expire		3,078,000	4543.06				(17,738)					(17,738)				0001
Purchased Call/SPX/SPXG138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		2,099,000	4631.6				(17,255)					(17,255)				0001
Purchased Call/SPX/SPX715RSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	05/06/2022	05/08/2023	05/10/2023	Exercise		3,372,000	4123.34			12,087				123,302		(178,094)				0001
Purchased Call/SPX/SPX715QS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	03/25/2022	03/23/2023	03/27/2023	Expire		1,747,489	4469				(11,676)					(11,676)				0001
Purchased Call/SPX/SPX715QSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	04/14/2022	04/14/2023	04/18/2023	Expire		847,000	13893.21				(5,341)					(5,341)				0001
Purchased Call/SPX/SPX715QSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	04/27/2022	04/27/2023	05/01/2023	Expire		1,506,000	4183.96				(14,438)					(14,438)				0001
Purchased Call/SPX/SPX715QSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	04/29/2022	05/01/2023	05/03/2023	Exercise		2,860,000	4131.93			25,712	(7,473)			25,712		(33,185)				0001
Purchased Call/SPX/SPX715SSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	06/08/2022	06/08/2023	06/12/2023	Exercise		3,128,000	4115.77			135,402	109			210,876		(4,716)	(162,630)			0001
Purchased Call/SPX/SPX715RS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	05/04/2022	05/02/2023	05/04/2023	Expire		2,339,102	4147				(28,806)					(28,806)				0001
Purchased Call/SPX/SPX715RSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	05/09/2022	05/09/2023	05/11/2023	Exercise		1,534,000	3991.24			49,169	31,210			49,169		(17,958)				0001
Purchased Call/SPX/SPX715SSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	06/17/2022	06/16/2023	06/21/2023	Exercise		1,435,000	3858.58			61,529	49,187			61,529		(12,342)				0001
Purchased Call/SPX/SPX715TS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	07/01/2022	07/03/2023	07/06/2023	Exercise		1,610,000	4016.6			10,865	(4,355)			10,865		(15,220)				0001
Purchased Call/SPX/SPX715SS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	05/31/2022	05/31/2023	06/02/2023	Exercise		4,075,000	4132.15			47,021	9,133			47,021		(37,887)				0001
Purchased Call/SPX/SPX715SS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	05/31/2022	05/31/2023	06/02/2023	Exercise		2,862,000	4132.15			33,024	3,340			33,024		(29,684)				0001
Purchased Call/SPX/SPXD00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2022	01/25/2023	01/27/2023	Expire		9,159,000	4356.45				(13,928)					(13,928)				0001
Purchased Call/SPX/SPX715SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	06/03/2022	05/30/2023	06/01/2023	Exercise		1,941,898	4158			22,192	(10,911)			22,192		(33,104)				0001
Purchased Call/SPX/SPXG138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire		2,766,643	4499				(17,353)					(17,353)				0001
Purchased Call/SPX/SPXD01SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/01/2022	01/30/2023	02/01/2023	Expire		1,679,671	4432				(4,083)					(4,083)				0001
Purchased Call/SPX/SPX715TS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	06/23/2022	06/21/2023	06/23/2023	Exercise		1,723,752	3764			117,706	88,321			117,706		(29,386)				0001
Purchased Call/SPX/SPX715TSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	07/01/2022	06/28/2023	06/30/2023	Exercise		1,574,479	3822			119,892	89,452			119,892		(30,440)				0001
Purchased Call/SPX/SPX715TSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	07/06/2022	06/27/2023	06/29/2023	Exercise		2,722,277	3900			217,077	163,910			217,077		(53,167)				0001
Purchased Call/SPX/SPX715TSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	07/07/2022	06/30/2023	07/05/2023	Exercise		1,775,555	3810			149,587	106,860			149,587		(42,727)				0001
Purchased Call/SPX/SPXD003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/09/2022	02/09/2023	02/13/2023	Expire		1,837,000	4587.18				(2,289)					(2,289)				0001
Purchased Call/SPX/SPX715TSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	07/08/2022	07/10/2023	07/12/2023	Expire		1,368,000	4094.35				(13,032)					(13,032)				0001
Purchased Call/SPX/SPX715VSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	08/16/2022	08/16/2023	08/18/2023	Expire		1,494,000	4305.2				(10,744)					(10,744)				0001
Purchased Call/SPX/SPXD002S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/02/2022	01/31/2023	02/02/2023	Expire		1,882,984	4516				(4,073)					(4,073)				0001
Purchased Call/SPX/SPX715TSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	07/07/2022	07/05/2023	07/07/2023	Exercise		2,577,090	3829			213,342	152,341			213,342		(61,001)				0001
Purchased Call/SPX/SPX715US6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	07/26/2022	07/24/2023	07/26/2023	Exercise		1,815,927	3965			160,757	114,947			160,757		(45,810)				0001
Purchased Call/SPX/SPX8210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8PHIGC71XBU11	07/29/2022	07/28/2023	08/01/2023	Expire		3,253,000	100				(18,419)					(18,419)				0001

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Purchased Call/SPX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	08/01/2023	Expire		4,150,000	100				(23,498)				(23,498)				0001
Purchased Call/SPX/SPX8150S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/22/2022	05/19/2023	05/23/2023	Expire		3,880,000	4275				(47,856)				(47,856)				0001
Purchased Call/SPX/SPX715USE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/29/2022	07/21/2023	07/25/2023	Exercise		1,583,584	3999			136,619	91,836			136,619	(44,783)				0001
Purchased Call/SPX/SPX715USL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2023	08/04/2023	Exercise		3,049,913	4088			261,847	176,454			261,847	(85,393)				0001
Purchased Call/SPX/SPX715UST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2022	07/31/2023	08/02/2023	Exercise		3,013,710	4128			255,499	174,718			255,499	(80,781)				0001
Purchased Call/SPX/SPX715VSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/11/2022	08/09/2023	08/11/2023	Exercise		1,717,375	4138			136,829	88,465			136,829	(48,364)				0001
Purchased Call/SPX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023	07/28/2023	Exercise		2,537,000	3921.05			123,045	84,172			123,045	(38,873)				0001
Purchased Call/SPX/SPXG13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	04/17/2023	Expire		7,034,000	4446.59				(24,113)				(24,113)				0001
Purchased Call/SPX/SPX715WSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/26/2022	08/28/2023	08/30/2023	Exercise		3,511,000	4057.66			140,440	87,272			140,440	(53,168)				0001
Purchased Call/SPX/SPXD0056L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2022	02/17/2023	02/22/2023	Expire		6,994,000	100				(10,592)				(10,592)				0001
Purchased Call/SPX/SPXD007S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/23/2022	02/23/2023	02/27/2023	Expire		4,601,000	100				(7,524)				(7,524)				0001
Purchased Call/SPX/SPX715WSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/07/2022	08/24/2023	08/28/2023	Exercise		2,301,274	4139			136,005	80,814			136,005	(55,192)				0001
Purchased Call/SPX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/26/2022	07/25/2023	07/27/2023	Expire		1,287,000	105				(10,204)				(10,204)				0001
Purchased Call/SPX/SPX8210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Exercise		2,106,000	4023.61			73,710	49,691			73,710	(24,019)				0001
Purchased Call/SPX/SPXG13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		8,144,000	4462.21				(57,183)				(57,183)				0001
Purchased Call/SPX/SPX8211SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023	08/15/2023	Expire		1,541,000	4280.15				(20,336)				(20,336)				0001
Purchased Call/SPX/SPX8212SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023	08/24/2023	Exercise		2,704,000	4137.99			91,936	57,571			91,936	(34,365)				0001
Purchased Call/SPX/SPX715WSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/13/2022	08/25/2023	08/29/2023	Exercise		2,034,684	4161			110,319	54,284			110,319	(56,035)				0001
Purchased Call/SPX/SPX715XSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/14/2022	10/04/2023	10/06/2023	Exercise		2,729,355	3791			258,481	173,592			258,481	(84,889)				0001
Purchased Call/SPX/SPX8212ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023	08/25/2023	Exercise		3,083,000	4128.73			107,905	67,561			107,905	(40,344)				0001
Purchased Call/SPX/SPX8212SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023	08/25/2023	Exercise		5,376,000	4128.73			215,040	135,333			215,040	(79,707)				0001
Purchased Call/SPX/SPXD08SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/01/2022	02/24/2023	02/28/2023	Exercise		1,739,731	3972			69,641	65,327			69,641	(4,314)				0001
Purchased Call/SPX/SPX715YS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/26/2022	10/19/2023	10/23/2023	Exercise		3,388,676	3716			316,465	170,745			316,465	(145,720)				0001
Purchased Call/SPX/SPX715YS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/28/2022	10/30/2023	11/01/2023	Exercise		2,114,000	3901.06			123,919	62,538			123,919	(61,381)				0001
Purchased Call/SPX/SPX8213SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/02/2022	09/01/2023	09/06/2023	Exercise		1,319,000	3924.26			52,760	33,833			52,760	(18,927)				0001
Purchased Call/SPX/SPX8214SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023	09/27/2023	Exercise		2,645,000	3877.89			132,250	95,286			132,250	(36,964)				0001
Purchased Call/SPX/SPX8212SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2023	08/23/2023	Exercise		1,983,157	4228			80,561	28,227			80,561	(52,334)				0001
Purchased Call/SPX/SPX8212SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023	08/29/2023	Exercise		2,693,000	4199.12			121,185	75,764			121,185	(45,421)				0001
Purchased Call/SPX/SPX715YSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/01/2022	10/27/2023	10/31/2023	Exercise		3,144,830	3807			256,366	103,994			256,366	(152,372)				0001
Purchased Call/SPX/SPX715YSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/03/2022	11/01/2023	11/03/2023	Exercise		2,095,645	3852			161,568	97,302			161,568	(64,266)				0001

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Purchased Call/SPX/SPXD007B5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/23/2022	02/23/2023	02/27/2023	Expire		5,612,000	4225.5				(9,669)					(9,669)				0001
Purchased Call/SPX/SPX8215SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	10/03/2023	Exercise		1,732,000	3585.62			69,280	42,030			69,280		(27,250)				0001
Purchased Call/SPX/SPX8215SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023	10/06/2023	Exercise		1,806,000	3790.93			36,120	20,741			36,120		(15,379)				0001
Purchased Call/SPX/SPX8213SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		2,137,000	4057.66			69,453	42,975			69,453		(26,477)				0001
Purchased Call/SPX/SPX8213SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/08/2023	Exercise		3,260,000	3908.19			114,100	70,001			114,100		(44,099)				0001
Purchased Call/SPX/SPX715YSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	11/04/2022	11/01/2023	11/03/2023	Exercise		1,985,892	3856			196,658	113,777			196,658		(82,881)				0001
Purchased Call/SPX/SPX715YSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	11/14/2022	11/13/2023	11/15/2023	Exercise		1,956,536	3993			145,529	75,937			145,529		(69,592)				0001
Purchased Call/SPX/SPX715ZSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	11/28/2022	11/24/2023	11/28/2023	Exercise		1,897,681	3987			272,434	76,999			246,626		(163,137)	8,209			0001
Purchased Call/SPX/SPXD008S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/28/2022	02/24/2023	02/28/2023	Expire		2,132,046	4396				(24,994)					(24,994)				0001
Purchased Call/SPX/SPX8214SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	09/12/2023	Exercise		1,132,000	100			45,280	26,152			45,280		(19,128)				0001
Purchased Call/SPX/SPX8214SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	09/12/2023	Exercise		3,085,000	4067.36			80,210	47,860			80,210		(32,350)				0001
Purchased Call/SPX/SPX715YSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	11/15/2022	11/13/2023	11/15/2023	Exercise		3,118,478	3993			175,723	91,409			175,723		(84,314)				0001
Purchased Call/SPX/SPXD00ASJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2022	03/07/2023	03/09/2023	Exercise		1,828,000	246.52			21,430	10,988			21,430		(10,442)				0001
Purchased Call/SPX/SPX715ZS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	11/15/2022	11/13/2023	11/15/2023	Exercise		2,751,129	3993			288,380	150,629			288,380		(137,751)				0001
Purchased Call/SPX/SPXG13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023	04/24/2023	Expire		2,484,421	4460				(21,613)					(21,613)				0001
Purchased Call/SPX/SPX8215S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	09/29/2023	Exercise		2,160,000	3647.29			54,000	31,591			54,000		(22,409)				0001
Purchased Call/SPX/SPX8215SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		3,004,000	3744.52			78,104	44,004			78,104		(34,100)				0001
Purchased Call/SPX/SPXG13GB2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	07/28/2023	08/01/2023	Exercise		2,060,000	4400			91,115	17,541			91,115		(73,574)				0001
Purchased Call/SPX/SPX715ZS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWIY9T8XKCSX06	11/18/2022	11/16/2023	11/20/2023	Exercise		2,409,670	3957			252,126	137,425			252,126		(114,701)				0001
Purchased Call/SPX/SPX7210S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2023	09/14/2023	Expire		1,908,000	5159.91				(24,764)					(24,764)				0001
Purchased Call/SPX/SPX7210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023	09/19/2023	Expire		2,279,000	5029.59				(38,859)					(38,859)				0001
Purchased Call/SPX/SPXD00BSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/09/2022	03/09/2023	03/13/2023	Expire		7,558,000	100				(14,648)					(14,648)				0001
Purchased Call/SPX/SPXD00DS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/15/2022	03/15/2023	03/17/2023	Expire		5,312,000	100				(11,110)					(11,110)				0001
Purchased Call/SPX/SPX7211SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023	09/22/2023	Exercise		1,291,000	4311.54			26,859	(27,641)			26,859		(54,500)				0001
Purchased Call/SPX/SPX7212SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023	10/03/2023	Exercise		2,643,000	4264.46			14,471	(99,438)			14,471		(113,909)				0001
Purchased Call/SPX/SPX7213SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023	10/11/2023	Expire		1,450,000	4314.68				(63,898)					(63,898)				0001
Purchased Call/SPX/SPX7215S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/26/2021	10/26/2023	10/30/2023	Expire		1,403,000	5223.95				(24,006)					(24,006)				0001
Purchased Call/SPX/SPXD00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	03/07/2022	03/07/2023	03/09/2023	Expire		2,173,000	4201.09				(5,564)					(5,564)				0001
Purchased Call/SPX/SPX8216S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	10/11/2023	Exercise		957,000	11039.47			38,280	22,717			38,280		(15,563)				0001
Purchased Call/SPX/SPX7215SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2021	10/27/2023	10/31/2023	Expire		3,188,000	4551.83				(148,833)					(148,833)				0001

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Purchased Call/SPX/SPX7215SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/02/2021	11/02/2023	11/06/2023	Expire		1,573,000	5461.85				(20,759)									0001
Purchased Call/SPX/SPX8216SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/14/2022	10/16/2023	10/18/2023	Exercise		1,269,000	100			50,760	26,496			50,760		(24,264)				0001
Purchased Call/SPX/SPX7218S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2021	12/01/2023	12/05/2023	Expire		1,503,315	5458				(26,028)					(26,028)				0001
Purchased Call/SPX/SPX7219SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/13/2021	12/13/2023	12/15/2023	Expire		1,685,000	5521.99				(28,510)					(28,510)				0001
Purchased Call/SPX/SPX715ZSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/29/2022	11/29/2023	12/01/2023	Exercise		2,220,000	3957.63			104,340	49,722			104,340		(54,618)				0001
Purchased Call/SPX/SPX7219SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/16/2021	12/15/2023	12/19/2023	Expire		1,533,213	5684				(22,231)					(22,231)				0001
Purchased Call/SPX/SPX721ASJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/29/2021	12/29/2023	01/03/2024	Exercise		3,141,000	4753.76			10,533	(175,330)			10,533		(185,863)				0001
Purchased Call/SPX/SPX715ZSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/29/2022	11/28/2023	11/30/2023	Exercise		2,453,902	3958			168,019	82,461			168,019		(85,557)				0001
Purchased Call/SPX/SPXDOOASI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	03/07/2022	03/07/2023	03/09/2023	Expire		3,116,000	4201.09				(18,803)					(18,803)				0001
Purchased Call/SPX/SPX721ASP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/29/2021	12/21/2023	12/26/2023	Expire		1,461,353	5253				(47,149)					(47,149)				0001
Purchased Call/SPX/SPX721BS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/31/2021	12/29/2023	01/03/2024	Expire		1,711,745	5561				(34,348)					(34,348)				0001
Purchased Call/SPX/SPXG13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	05/01/2023	Expire		7,913,000	4183.96				(58,159)					(58,159)				0001
Purchased Call/SPX/SPX8216SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/14/2022	10/16/2023	10/18/2023	Exercise		1,440,000	105			43,200	25,492			43,200		(17,708)				0001
Purchased Call/SPX/SPX8217SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise		1,643,000	3719.98			80,507	46,117			80,507		(34,390)				0001
Purchased Call/SPX/SPXG13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2022	04/28/2023	05/02/2023	Expire		2,642,000	4287.5				(23,291)					(23,291)				0001
Purchased Call/SPX/SPXDOOCSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	03/14/2022	03/14/2023	03/16/2023	Expire		5,291,000	4173.11				(23,928)					(23,928)				0001
Purchased Call/SPX/SPX715ZSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/02/2022	12/04/2023	12/06/2023	Exercise		8,374,000	4071.7			334,960	154,598			334,960		(180,362)				0001
Purchased Call/SPX/SPX721BSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/14/2022	01/13/2023	01/17/2023	Expire		808,000	15611.59				(586)					(586)				0001
Purchased Call/SPX/SPX8217S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2022	10/19/2023	10/23/2023	Exercise		2,379,000	3695.16			64,233	35,626			64,233		(28,607)				0001
Purchased Call/SPX/SPX8218S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/28/2022	10/27/2023	10/31/2023	Exercise		1,291,000	100			51,640	23,011			51,640		(28,629)				0001
Purchased Call/SPX/SPXDOOFS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	03/21/2022	03/21/2023	03/23/2023	Expire		1,327,000	4461.18				(3,437)					(3,437)				0001
Purchased Call/SPX/SPXG13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023	05/08/2023	Expire		2,584,402	4300				(23,800)					(23,800)				0001
Purchased Call/SPX/SPX8218SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/03/2022	11/03/2023	11/07/2023	Exercise		1,518,000	3719.89			30,360	16,206			30,360		(14,154)				0001
Purchased Call/SPX/SPX8219SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/18/2022	11/17/2023	11/21/2023	Expire		2,104,000	100				(27,118)					(27,118)				0001
Purchased Call/SPX/SPX8219SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/18/2022	11/17/2023	11/21/2023	Exercise		1,559,000	3924.84			62,360	34,506			62,360		(27,854)				0001
Purchased Call/SPX/SPXDOOES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	03/18/2022	03/16/2023	03/20/2023	Expire		1,791,080	4358				(9,993)					(9,993)				0001
Purchased Call/SPX/SPX721CSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		2,925,000	4397.94				(3,983)					(3,983)				0001
Purchased Call/SPX/SPX721DS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/26/2022	01/26/2023	01/30/2023	Expire		5,579,000	4349.93				(4,534)					(4,534)				0001
Purchased Call/SPX/SPX8218S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/31/2022	10/31/2023	11/02/2023	Exercise		2,428,000	3871.98			66,770	35,154			66,770		(31,616)				0001
Purchased Call/SPX/SPX8218SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/04/2022	11/03/2023	11/07/2023	Exercise		1,750,000	3770.55			70,000	39,209			70,000		(30,791)				0001

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Purchased Call/SPX/SPXG13H5D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/09/2022	05/09/2023	05/11/2023	Exercise		8,234,000	3991.24			164,680	131,000			164,680		(33,680)				0001
Purchased Call/SPX/SPX721CS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2022	01/20/2023	01/24/2023	Expire		1,716,000	100				(1,490)					(1,490)				0001
Purchased Call/SPX/SPX721ESX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	02/07/2023	Expire		2,157,000	100				(3,856)					(3,856)				0001
Purchased Call/SPX/SPX721DS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/31/2023	Expire		5,424,000	4326.51				(4,571)					(4,571)				0001
Purchased Call/SPX/SPX721ESZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/03/2023	02/07/2023	Expire		2,725,000	100				(4,671)					(4,671)				0001
Purchased Call/SPX/SPX721FSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	02/10/2023	02/14/2023	Expire		2,687,000	4418.64				(3,493)					(3,493)				0001
Purchased Call/SPX/SPX721DS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/31/2023	Expire		3,015,000	4326.51				(3,518)					(3,518)				0001
Purchased Call/SPX/SPX8218SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023	11/08/2023	Exercise		1,029,000	100			41,160	20,050			41,160		(21,110)				0001
Purchased Call/SPX/SPX8219SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/24/2023	Exercise		1,232,000	3949.94			24,640	12,104			24,640		(12,536)				0001
Purchased Call/SPX/SPX821ASA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023	11/28/2023	Exercise		1,296,000	4027.26			24,624	11,711			24,624		(12,913)				0001
Purchased Call/SPX/SPX8218SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/07/2022	11/01/2023	11/03/2023	Exercise		2,117,282	3857			206,424	122,182			206,424		(84,243)				0001
Purchased Call/SPX/SPX821BSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		2,361,000	3977.9			94,440	49,754			94,440		(44,686)				0001
Purchased Call/SPX/SPX821ASG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Expire		4,206,000	100				(38,205)					(38,205)				0001
Purchased Call/SPX/SPX821ASV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023	11/30/2023	Expire		2,358,000	100				(38,917)					(38,917)				0001
Purchased Call/SBC/SBC0174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/06/2023	01/10/2023	Expire		282,296	240.67				(104)					(104)				0001
Purchased Call/SBC/SBC0178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/12/2023	Exercise		440,717	231.68			7,261	2,293			7,261		(4,968)				0001
Purchased Call/SPX/SPXD00FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	03/24/2023	Expire		2,446,000	4511.61				(9,434)					(9,434)				0001
Purchased Call/SPX/SPX721DSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/31/2023	Expire		9,437,000	4326.51				(15,429)					(15,429)				0001
Purchased Call/SPX/SPXD00GSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/29/2022	03/29/2023	03/31/2023	Expire		2,737,000	100				(7,675)					(7,675)				0001
Purchased Call/SPX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		6,058,000	4431.85				(11,083)					(11,083)				0001
Purchased Call/SPX/SPX8219SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023	11/14/2023	Exercise		1,143,000	100			45,720	21,373			45,720		(24,347)				0001
Purchased Call/SPX/SPX721FSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	02/16/2023	Expire		1,034,000	4401.67				(1,466)					(1,466)				0001
Purchased Call/SPX/SPX721FSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/22/2023	Expire		1,544,000	4348.87				(2,203)					(2,203)				0001
Purchased Call/SPX/SPX821AS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Exercise		1,989,000	4003.58			51,714	24,571			51,714		(27,143)				0001
Purchased Call/SPX/SPXG13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/02/2022	10/20/2023	10/24/2023	Expire		2,060,000	4600				(73,298)					(73,298)				0001
Purchased Call/SPX/SPXD00FS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/25/2022	03/24/2023	03/28/2023	Expire		2,032,000	258.41				(8,979)					(8,979)				0001
Purchased Call/SPX/SPXD001S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/05/2022	04/03/2023	04/05/2023	Exercise		2,504,525	251			15,359	(6,702)			15,359		(22,061)				0001
Purchased Call/SPX/SPX821CS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	12/12/2023	Expire		5,519,000	100				(50,709)					(50,709)				0001
Purchased Call/SPX/SPX821CSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023	12/15/2023	Expire		3,206,000	100				(29,642)					(29,642)				0001
Purchased Call/SPX/SPXD00FSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/24/2022	03/24/2023	03/28/2023	Expire		1,457,000	4520.16				(7,281)					(7,281)				0001

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Purchased Call/SPX/SPX721ES8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	02/02/2023	Expire		4,454,000	4515.55				(8,503)					(8,503)				0001
Purchased Call/SPX/SPXD01SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/07/2022	03/31/2023	04/04/2023	Expire		1,685,705	260				(6,660)					(6,660)				0001
Purchased Call/SPX/SPXD01S1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/04/2022	04/04/2023	04/06/2023	Expire		1,653,000	100				(7,665)					(7,665)				0001
Purchased Call/SPX/SPXD01S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/06/2022	04/06/2023	04/10/2023	Expire		2,005,000	100				(8,710)					(8,710)				0001
Purchased Call/SPX/SPX721ESP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2022	02/03/2023	02/07/2023	Expire		2,192,000	4477.44				(3,046)					(3,046)				0001
Purchased Call/SPX/SPX821AS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023	11/22/2023	Exercise		2,097,665	3965			247,044	132,079			247,044		(114,965)				0001
Purchased Call/SPX/SPX821ASO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Exercise		2,544,000	4026.12			110,664	52,663			110,664		(58,001)				0001
Purchased Call/SPX/SPXD00FSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/25/2022	03/24/2023	03/28/2023	Expire		9,867,000	4543.06				(27,419)					(27,419)				0001
Purchased Call/SPX/SPX721FSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	02/10/2023	02/14/2023	Expire		746,000	14253.84				(1,774)					(1,774)				0001
Purchased Call/SPX/SPX721FSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/17/2023	02/22/2023	Expire		12,586,000	4380.26				(38,286)					(38,286)				0001
Purchased Call/SPX/SPX821BSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2022	12/04/2023	12/06/2023	Exercise		3,603,455	4072			406,214	235,165			406,214		(171,049)				0001
Purchased Call/SPX/SPX821CSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/18/2023	Exercise		3,789,000	3995.32			115,565	50,731			115,565		(64,834)				0001
Purchased Call/SPX/SPXD00JS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023	04/10/2023	Expire		1,611,000	100				(6,821)					(6,821)				0001
Purchased Call/SPX/SPXD00GSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/30/2022	03/28/2023	03/30/2023	Expire		1,944,596	4576				(15,276)					(15,276)				0001
Purchased Call/SPX/SPX721FSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2022	02/03/2023	02/07/2023	Exercise		1,945,881	4114			68,103	64,186			68,103		(3,917)				0001
Purchased Call/SPX/SPXD00JSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/12/2022	04/12/2023	04/14/2023	Expire		1,189,000	4397.45				(3,937)					(3,937)				0001
Purchased Call/SPX/SPXD00KSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Expire		6,397,000	100				(19,529)					(19,529)				0001
Purchased Call/SPX/SPXD00KSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/17/2023	04/19/2023	Expire		1,821,000	100				(7,689)					(7,689)				0001
Purchased Call/SPX/SPX721GSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2022	02/21/2023	02/23/2023	Expire		1,861,316	4349				(6,403)					(6,403)				0001
Purchased Call/SPX/SPX721GSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2023	03/01/2023	Expire		2,691,000	100				(8,071)					(8,071)				0001
Purchased Call/SPX/SPX721JSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2022	03/24/2023	03/28/2023	Expire		6,351,000	100				(16,734)					(16,734)				0001
Purchased Call/SPX/SPX721HSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		2,326,000	4384.65				(4,745)					(4,745)				0001
Purchased Call/SPX/SPX821CSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise		815,000	11243.72			32,600	15,740			32,600		(16,860)				0001
Purchased Call/SPX/SPXD00KSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Expire		1,612,000	258.78				(7,267)					(7,267)				0001
Purchased Call/SPX/SPX821DS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise		1,432,185	3902			122,211	62,014			122,211		(60,197)				0001
Purchased Call/SPX/SPX721JSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2023	03/30/2023	Expire		1,919,000	100				(12,821)					(12,821)				0001
Purchased Call/SPX/SPX721JSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/29/2022	03/29/2023	03/31/2023	Expire		2,061,000	100				(10,818)					(10,818)				0001
Purchased Call/SPX/SPXD00KSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/17/2023	04/19/2023	Expire		1,948,000	100				(15,657)					(15,657)				0001
Purchased Call/SPX/SPX721HSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2022	03/03/2023	03/07/2023	Expire		3,657,000	4363.49				(7,354)					(7,354)				0001
Purchased Call/SPX/SPXD00LSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/18/2022	04/18/2023	04/20/2023	Expire		1,786,000	100				(8,160)					(8,160)				0001

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Purchased Call/SPX/SPX721H6X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/07/2022	03/07/2023	03/09/2023	Expire		8,075,000	4201.09				(17,062)				(17,062)				0001
Purchased Call/SPX/SPXD00LSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/19/2022	04/19/2023	04/21/2023	Expire		1,131,000	4462.21				(7,470)				(7,470)				0001
Purchased Call/SPX/SPXD00MS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/21/2022	04/21/2023	04/25/2023	Expire		2,012,000	100				(12,384)				(12,384)				0001
Purchased Call/SPX/SPXD00JSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/11/2022	04/06/2023	04/10/2023	Expire		1,528,798	4496				(13,737)				(13,737)				0001
Purchased Call/SPX/SPX821DS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/16/2022	12/14/2023	12/18/2023	Exercise		2,608,944	3995			145,618	75,943			145,618	(69,675)				0001
Purchased Call/SPX/SPX821DSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/21/2022	12/19/2023	12/21/2023	Exercise		1,123,000	100			44,920	15,574			44,920	(29,346)				0001
Purchased Call/SPX/SPX821DSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/21/2022	12/21/2023	12/26/2023	Exercise		2,328,000	100			81,950	45,398			81,950	(36,552)				0001
Purchased Call/SPX/SPX721ISQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/11/2022	03/10/2023	03/14/2023	Expire		3,075,000	4204.31				(11,675)				(11,675)				0001
Purchased Call/SPX/SPX721KSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire		1,175,000	4545.86				(6,391)				(6,391)				0001
Purchased Call/SPX/SPX721KSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire		1,215,000	4545.86				(6,608)				(6,608)				0001
Purchased Call/SPX/SPX721JSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/21/2022	03/21/2023	03/23/2023	Expire		2,199,000	4461.18				(7,035)				(7,035)				0001
Purchased Call/SPX/SPX821DSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Exercise		2,998,000	3844.82			82,445	35,604			82,445	(46,841)				0001
Purchased Call/SPX/SPX821ES6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/28/2022	12/22/2023	12/27/2023	Exercise		1,964,708	3822			203,544	101,207			203,544	(102,337)				0001
Purchased Call/SPX/SPXD00KSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2022	04/14/2023	04/18/2023	Expire		1,976,000	4392.59				(12,460)				(12,460)				0001
Purchased Call/SPX/SPXD00NSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/26/2022	04/26/2023	04/28/2023	Expire		1,313,000	4175.2				(4,825)				(4,825)				0001
Purchased Call/SPX/SPXD003SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/29/2022	04/28/2023	05/02/2023	Expire		2,203,000	100				(12,744)				(12,744)				0001
Purchased Call/SPX/SPXD003SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/02/2022	05/02/2023	05/04/2023	Expire		2,043,000	100				(10,079)				(10,079)				0001
Purchased Call/SPX/SPXD00PS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/02/2022	05/02/2023	05/04/2023	Expire		2,066,000	100				(17,561)				(17,561)				0001
Purchased Call/SPX/SPXG13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJIISFPU8MPR08K5P83	05/24/2022	05/24/2023	05/26/2023	Exercise		1,957,000	3941.48			19,570	15,099			19,570	(4,471)				0001
Purchased Call/SPX/SPX821ES9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/28/2022	12/26/2023	12/28/2023	Exercise		2,610,633	3845			307,587	159,805			307,587	(147,783)				0001
Purchased Call/SPX/SPX821ESJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/29/2022	12/29/2023	01/03/2024	Exercise		7,035,000	3849.28			281,400	122,409			281,400	(158,991)				0001
Purchased Call/SPX/SPX721KS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/30/2022	03/30/2023	04/03/2023	Expire		2,107,000	4602.45				(13,996)				(13,996)				0001
Purchased Call/SPX/SPX721KS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/30/2022	03/30/2023	04/03/2023	Expire		1,280,000	100				(7,789)				(7,789)				0001
Purchased Call/SPX/SPXG13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJIISFPU8MPR08K5P83	05/27/2022	05/26/2023	05/31/2023	Expire		1,545,000	261.64				(5,429)				(5,429)				0001
Purchased Call/SPX/SPXD00PSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/04/2022	05/04/2023	05/08/2023	Expire		2,655,000	100				(12,595)				(12,595)				0001
Purchased Call/SPX/SPXD00PSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/05/2022	05/05/2023	05/09/2023	Expire		1,858,000	100				(12,636)				(12,636)				0001
Purchased Call/SPX/SPXD00NSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		2,722,000	4296.12				(26,586)				(26,586)				0001
Purchased Call/SPX/SPX821ESR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/30/2022	12/29/2023	01/03/2024	Exercise		816,000	10939.76			32,640	15,096			32,640	(17,544)				0001
Purchased Call/SPX/SPX721LS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/06/2022	04/06/2023	04/10/2023	Expire		1,165,000	4481.15				(3,659)				(3,659)				0001
Purchased Call/SPX/SPXD00ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/29/2022	04/28/2023	05/02/2023	Expire		1,695,000	4131.93				(12,064)				(12,064)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX721K9K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	03/31/2023	04/04/2023	Expire		2,038,000	4545.86				(13,906)					(13,906)				0001
Purchased Call/SPX/SPX721KSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023	04/05/2023	Expire		10,114,000	4545.86				(60,238)					(60,238)				0001
Purchased Call/SPX/SPX821F6A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	12/28/2023	01/05/2023	Exercise		3,767,113	3805		82,700	153,450	70,750			153,450		(82,700)				0001
Purchased Call/SPX/SPXD00RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/11/2022	05/05/2023	05/09/2023	Exercise		1,775,714	3646			71,101	58,307			71,101		(12,795)				0001
Purchased Call/SPX/SPX721LS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2022	04/03/2023	04/05/2023	Expire		2,991,176	4546				(23,783)					(23,783)				0001
Purchased Call/SPX/SPXG13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	06/06/2023	Expire		1,727,000	4108.54				(8,240)					(8,240)				0001
Purchased Call/SPX/SPXG13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023	06/07/2023	Expire		1,220,000	4108.54				(5,887)					(5,887)				0001
Purchased Call/SPX/SPX721LS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/10/2023	Expire		2,097,000	4481.15				(8,342)					(8,342)				0001
Purchased Call/SPX/SPXG13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Expire		1,262,000	4160.68				(6,168)					(6,168)				0001
Purchased Call/SPX/SPX721LSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023	04/10/2023	Expire		1,474,000	4500.21				(8,674)					(8,674)				0001
Purchased Call/SPX/SPXD00QSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/09/2022	05/09/2023	05/11/2023	Expire		2,563,000	100				(16,991)					(16,991)				0001
Purchased Call/SPX/SPXD00SSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/16/2022	05/16/2023	05/18/2023	Expire		1,763,000	4008.01				(7,016)					(7,016)				0001
Purchased Call/SPX/SPX721LSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	04/12/2023	Expire		2,131,000	4488.28				(8,485)					(8,485)				0001
Purchased Call/SPX/SPXD00RSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/10/2022	05/10/2023	05/12/2023	Exercise		4,452,000	4001.05			89,040	70,687			89,040		(18,353)				0001
Purchased Call/SPX/SPXG13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	06/02/2023	Exercise		2,140,000	4132.15			24,693	9,483			24,693		(15,210)				0001
Purchased Call/SPX/SPXG13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	06/06/2023	Exercise		6,555,000	4176.82			165,648	103,548			165,648		(62,100)				0001
Purchased Call/SPX/SPX721LSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023	04/12/2023	Expire		9,215,000	4488.28				(59,562)					(59,562)				0001
Purchased Call/SPX/SPXD00SSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/16/2022	05/16/2023	05/18/2023	Expire		2,193,000	100				(17,617)					(17,617)				0001
Purchased Call/SPX/SPXD00US2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/19/2022	05/19/2023	05/23/2023	Expire		2,033,000	100				(11,113)					(11,113)				0001
Purchased Call/SPX/SPX721M56	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	04/13/2023	Expire		3,269,000	4412.53				(23,775)					(23,775)				0001
Purchased Call/SPX/SPXD00US8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/23/2023	Expire		2,055,000	100				(17,961)					(17,961)				0001
Purchased Call/SPX/SPXD00USH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise		2,883,000	3901.36			215,241				37,975			57,541			0001
Purchased Call/SPX/SPXG13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	05/30/2023	06/01/2023	Exercise		1,528,916	4143			23,070	10,367			23,070		(12,702)				0001
Purchased Call/SPX/SPX721MS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023	04/13/2023	Expire		1,821,000	4412.53				(17,207)					(17,207)				0001
Purchased Call/SPX/SPX821LSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	04/13/2023	03/15/2023	Exercise		23,400,000	4050		84,750	288,655	203,905			288,655		(84,750)				0001
Purchased Call/SPX/SPX721MSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023	04/14/2023	Expire		3,027,000	4397.45				(17,266)					(17,266)				0001
Purchased Call/SPX/SPXD00SS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/13/2022	05/15/2023	05/17/2023	Exercise		1,835,000	4023.89			51,253	32,760			51,253		(18,493)				0001
Purchased Call/SPX/SPXD00TSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/17/2022	05/17/2023	05/19/2023	Exercise		1,755,000	4088.85			30,011	10,680			30,011		(19,331)				0001
Purchased Call/SPX/SPXD00XSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/03/2022	06/02/2023	06/06/2023	Expire		2,527,000	100				(16,751)					(16,751)				0001
Purchased Call/SPX/SPXD00XSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/03/2022	06/05/2023	06/07/2023	Expire		4,857,000	100				(20,739)					(20,739)				0001

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Purchased Call/SPX/SPX721IISS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023	04/18/2023	Expire		1,904,000	4392.59				(16,949)					(16,949)				0001
Purchased Call/SPX/SPX721IIST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	04/19/2023	Expire		2,176,000	4392.59				(8,681)					(8,681)				0001
Purchased Call/SPX/SPXD00USB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/19/2023	05/23/2023	Exercise		3,851,000	3901.36			138,636	109,112			138,636		(29,524)				0001
Purchased Call/SPX/SPXD00VSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2022	05/24/2023	05/26/2023	Exercise		2,021,000	3941.48			89,096	69,192			89,096		(19,904)				0001
Purchased Call/SPX/SPXD00VSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2022	05/24/2023	05/26/2023	Exercise		1,961,000	3941.48			86,451	61,112			86,451		(25,339)				0001
Purchased Call/SPX/SPX721IISU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	04/19/2023	Expire		1,611,000	4392.59				(9,664)					(9,664)				0001
Purchased Call/SPX/SPX721IISV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023	04/19/2023	Expire		7,888,000	4392.59				(54,211)					(54,211)				0001
Purchased Call/SPX/SPXD00XSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/07/2022	06/07/2023	06/09/2023	Expire		2,163,000	100				(11,975)					(11,975)				0001
Purchased Call/SPX/SPXD00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2022	06/13/2023	06/15/2023	Expire		1,983,000	100				(10,863)					(10,863)				0001
Purchased Call/SPX/SPXG130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		2,552,000	3900.86			57,420	42,993			57,420		(14,427)				0001
Purchased Call/SPX/SPX721INS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	04/20/2023	Expire		1,737,000	4391.69				(10,803)					(10,803)				0001
Purchased Call/SPX/SPX721INS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023	04/20/2023	Expire		6,840,000	4391.69				(47,381)					(47,381)				0001
Purchased Call/SPX/SPX821LSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2023	08/08/2023	03/15/2023	Exercise		3,900,000	4150		45,795	174,689	128,894			174,689		(45,795)				0001
Purchased Call/SPX/SPXG130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		2,268,000	3900.86			64,638	48,611			64,638		(16,027)				0001
Purchased Call/SPX/SPXG130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Exercise		2,765,000	3900.86			62,213	46,418			62,213		(15,795)				0001
Purchased Call/SPX/SPX721INSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023	04/25/2023	Expire		2,604,000	4393.66				(9,680)					(9,680)				0001
Purchased Call/SPX/SPXD132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/31/2020	01/03/2023	01/05/2023	Expire		1,930,000	4469.72				(163)					(163)				0001
Purchased Call/SPX/SPX721INSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		2,323,000	4271.78				(14,551)					(14,551)				0001
Purchased Call/SPX/SPXD133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2021	01/06/2023	01/10/2023	Expire		1,502,000	4623.51				(272)					(272)				0001
Purchased Call/SPX/SPXD137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2021	01/20/2023	01/24/2023	Exercise		1,279,000	3822.19			49,946	46,161			49,946		(3,785)				0001
Purchased Call/SPX/SPXD13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2021	02/23/2023	02/27/2023	Expire		2,146,000	4441.45				(8,046)					(8,046)				0001
Purchased Call/SPX/SPXD00ZS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise		2,725,000	3735.48			61,313	45,677			61,313		(15,635)				0001
Purchased Call/SPX/SPX721OSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Expire		726,000	12854.8				(5,073)					(5,073)				0001
Purchased Call/SPX/SPX721PSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023	05/04/2023	Expire		2,074,000	4155.38				(9,471)					(9,471)				0001
Purchased Call/SPX/SPXD13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2021	02/23/2023	02/27/2023	Exercise		2,012,099	3867			84,462	67,550			84,462		(16,913)				0001
Purchased Call/SPX/SPXD13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2021	03/09/2023	03/13/2023	Exercise		2,119,207	3770			125,121	99,086			125,121		(26,035)				0001
Purchased Call/SPX/SPXD00ZSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise		4,743,000	3735.48			189,720	142,577			189,720		(47,143)				0001
Purchased Call/SPX/SPXD13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2021	03/10/2023	03/14/2023	Expire		2,174,609	4545				(9,131)					(9,131)				0001
Purchased Call/SPX/SPXD00ZSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise		2,025,000	3735.48			89,100	67,051			89,100		(22,049)				0001
Purchased Call/SPX/SPXG13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2022	06/12/2023	06/14/2023	Exercise		2,477,046	3901			189,866	151,399			189,866		(38,467)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG13P9J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	06/21/2023	Exercise		2,858,000	3666.77			131,468	98,522			131,468		(32,946)				0001
Purchased Call/SPX/SPX721P9J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/09/2023	Expire		680,000	12693.54				(5,059)					(5,059)				0001
Purchased Call/SPX/SPX721P9X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023	05/09/2023	Exercise		1,769,000	4123.34			5,539	(13,411)			5,539		(18,950)				0001
Purchased Call/SPX/SPXD002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/15/2022	06/15/2023	06/20/2023	Exercise		3,733,000	3789.99			149,320	111,820			149,320		(37,500)				0001
Purchased Call/SPX/SPXD002S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2022	06/13/2023	06/15/2023	Expire		1,621,000	100				(13,757)					(13,757)				0001
Purchased Call/SPX/SPXE000SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/21/2022	06/21/2023	06/23/2023	Expire		1,845,000	100				(12,516)					(12,516)				0001
Purchased Call/SPX/SPXG13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023	06/12/2023	Expire		2,102,000	4115.77				(10,247)					(10,247)				0001
Purchased Call/SPX/SPXG13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Expire		1,898,000	100				(17,512)					(17,512)				0001
Purchased Call/SPX/SPX721QS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023	05/12/2023	Exercise		2,236,000	4001.05			54,782	43,578			54,782		(11,204)				0001
Purchased Call/SPX/SPXG13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023	06/28/2023	Expire		2,638,000	100				(24,557)					(24,557)				0001
Purchased Call/SPX/SPXG13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	06/30/2023	Expire		2,078,000	100				(15,692)					(15,692)				0001
Purchased Call/SPX/SPX721QS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023	05/12/2023	Exercise		2,615,000	4001.05			88,910	70,975			88,910		(17,935)				0001
Purchased Call/SPX/SPXG13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		2,297,000	3674.84			24,119	17,449			24,119		(6,670)				0001
Purchased Call/SPX/SPXG13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		7,291,000	3674.84			145,820	106,895			145,820		(38,926)				0001
Purchased Call/SPX/SPXG13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		1,793,000	3674.84			95,926	71,742			95,926		(24,183)				0001
Purchased Call/SPX/SPXD13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2021	03/10/2023	03/14/2023	Expire		2,004,866	4885				(4,691)					(4,691)				0001
Purchased Call/SPX/SPX721QS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023	05/15/2023	Exercise		5,923,000	3935.18			236,920	189,618			236,920		(47,302)				0001
Purchased Call/SPX/SPX721QSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/11/2022	05/09/2023	05/11/2023	Exercise		3,006,056	3992			95,760	65,070			95,760		(30,691)				0001
Purchased Call/SPX/SPXE000SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/22/2022	06/22/2023	06/26/2023	Exercise		4,397,000	3759.89			171,483	126,689			171,483		(44,794)				0001
Purchased Call/SPX/SPX821QSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2023	06/09/2023	05/23/2023	Exercise		4,210,000	4199	32,305		49,930	17,625			49,930		(32,305)				0001
Purchased Call/SPX/SPX821RS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2023	06/09/2023	05/23/2023	Expire		6,315,000	4147	10,770			(10,770)					(10,770)				0001
Purchased Call/SPX/SPX821PS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	06/05/2023	05/08/2023	Exercise		8,100,000	4250	10,240		23,789	13,549			23,789		(10,240)				0001
Purchased Call/SPX/SPXG13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	06/29/2023	Exercise		1,915,000	3900.11			90,963	66,685			90,963		(24,278)				0001
Purchased Call/SPX/SPX721RS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2023	05/24/2023	Exercise		1,107,000	3901.36			14,345	9,529			14,345		(4,816)				0001
Purchased Call/SPX/SPXE001S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/22/2022	06/15/2023	06/20/2023	Exercise		2,001,115	3790			149,952	113,449			149,952		(36,502)				0001
Purchased Call/SPX/SPXE001S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/22/2022	06/16/2023	06/21/2023	Exercise		2,756,993	3671			198,264	145,373			198,264		(52,891)				0001
Purchased Call/SPX/SPX721QSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023	05/18/2023	Exercise		7,182,000	4008.01			143,640	112,924			143,640		(30,716)				0001
Purchased Call/SPX/SPX721RSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		2,191,000	4158.24				(18,495)					(18,495)				0001
Purchased Call/SPX/SPX721RSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	06/01/2023	Expire		3,048,000	100				(11,760)					(11,760)				0001
Purchased Call/SPX/SPX721QSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023	05/22/2023	Exercise		2,654,000	3923.68			88,909	70,178			88,909		(18,731)				0001

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Purchased Call/SPX/SPXE001S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/22/2022	06/20/2023	06/22/2023	Exercise		1,561,807	3675			129,199	94,861			129,199		(34,338)				0001
Purchased Call/SPX/SPXE001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/24/2022	06/26/2023	06/28/2023	Exercise		2,012,000	3911.74			55,330	40,210			55,330		(15,120)				0001
Purchased Call/SPX/SPX721RS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023	05/23/2023	Exercise		2,029,000	3900.79			70,001	55,031			70,001		(14,970)				0001
Purchased Call/SPX/SPX721RSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	05/30/2023	Exercise		2,319,000	3978.73			60,294	46,679			60,294		(13,615)				0001
Purchased Call/SPX/SPXE004SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/11/2022	07/11/2023	07/13/2023	Expire		2,465,000	100			(16,861)				(16,861)		(16,861)				0001
Purchased Call/SPX/SPX821RSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	08/30/2023	05/25/2023	Expire		4,192,000	4100		10,935		(10,935)			(10,935)		(10,935)				0001
Purchased Call/SPX/SPX721RSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	05/30/2023	Exercise		2,368,000	3978.73			82,880	64,468			82,880		(18,412)				0001
Purchased Call/SPX/SPX721RSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023	05/30/2023	Exercise		2,842,000	3978.73			123,252	92,361			123,252		(30,891)				0001
Purchased Call/SPX/SPX721SS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	06/01/2023	Exercise		2,146,000	4158.24			24,400	9,954			24,400		(14,446)				0001
Purchased Call/SPX/SPX721SS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/25/2023	05/30/2023	Exercise		2,170,459	3975			94,070	61,252			94,070		(32,818)				0001
Purchased Call/SPX/SPXE004S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/08/2022	06/27/2023	06/29/2023	Exercise		2,531,171	3900			147,322	106,292			147,322		(41,029)				0001
Purchased Call/SPX/SPXE005S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/14/2022	07/14/2023	07/18/2023	Exercise		5,048,000	3790.38			100,960	69,492			100,960		(31,468)				0001
Purchased Call/SPX/SPXG13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	07/05/2023	Exercise		1,726,000	3785.38			80,259	58,339			80,259		(21,920)				0001
Purchased Call/SPX/SPX721SSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023	06/05/2023	Exercise		2,047,000	4101.23			59,789	36,288			59,789		(23,502)				0001
Purchased Call/SPX/SPX721SSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Expire		1,978,000	100			(20,712)				(20,712)		(20,712)				0001
Purchased Call/SPX/SPX721TS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2022	06/02/2023	06/06/2023	Exercise		1,817,276	3794			72,809	57,050			72,809		(15,759)				0001
Purchased Call/SPX/SPXG13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/10/2023	Exercise		2,691,000	3845.08			60,548	42,898			60,548		(17,649)				0001
Purchased Call/SPX/SPX821TSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	07/21/2023	06/07/2023	Expire		4,280,000	3850		5,470		(5,470)			(5,470)		(5,470)				0001
Purchased Call/SPX/SPX721SSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Exercise		2,274,000	4108.54			96,212	72,208			96,212		(24,003)				0001
Purchased Call/SPX/SPX721SSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Exercise		2,253,000	4108.54			95,323	69,354			95,323		(25,970)				0001
Purchased Call/SPX/SPXE005SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise		2,954,000	3863.16			141,792	99,130			141,792		(42,662)				0001
Purchased Call/SPX/SPXE006SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/19/2022	07/11/2023	07/13/2023	Exercise		2,705,810	3854			228,151	159,554			228,151		(68,597)				0001
Purchased Call/SPX/SPXE00AS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/08/2022	08/08/2023	08/10/2023	Exercise		1,806,000	4140.06			156,745				86,165			4,860			0001
Purchased Call/SPX/SPX821VS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	07/07/2023	06/26/2023	Expire		17,440,000	4325		39,980		(39,980)			(39,980)		(39,980)				0001
Purchased Call/SPX/SPX721SSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2022	06/05/2023	06/07/2023	Exercise		8,076,000	4108.54			161,520	121,863			161,520		(39,657)				0001
Purchased Call/SPX/SPX721TS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/08/2023	Exercise		5,370,000	4121.43			211,624	159,700			211,624		(51,925)				0001
Purchased Call/SPX/SPXE006SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/19/2022	07/10/2023	07/12/2023	Exercise		3,454,851	3899			304,784	217,199			304,784		(87,584)				0001
Purchased Call/SPX/SPXE00AS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/10/2022	08/10/2023	08/14/2023	Expire		8,555,000	100			(53,647)				(53,647)		(53,647)				0001
Purchased Call/SPX/SPXE007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/22/2022	07/17/2023	07/19/2023	Exercise		1,910,617	3860			140,086	95,857			140,086		(44,230)				0001
Purchased Call/SPX/SPX721RSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023	06/01/2023	Expire		1,751,000	100			(13,871)				(13,871)		(13,871)				0001

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Purchased Call/SPX/SPX721USC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Expire		4,592,000	100				(19,959)			(19,959)					0001
Purchased Call/SPX/SPX721TS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/06/2022	06/06/2023	06/08/2023	Exercise		1,911,000	4121.43			75,310	54,039			75,310		(21,271)				0001
Purchased Call/SPX/SPX721TSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/09/2022	06/09/2023	06/13/2023	Exercise		3,839,000	4017.82			76,780	57,166			76,780		(19,614)				0001
Purchased Call/SPX/SPX821USF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/20/2023	08/04/2023	06/22/2023	Expire		8,800,000	4350			15,220	(15,220)					(15,220)				0001
Purchased Call/SPX/SPX721TSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/09/2022	06/09/2023	06/13/2023	Exercise		1,307,000	100			6,222	(7,881)			6,222		(14,104)				0001
Purchased Call/SPX/SPX821VS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/22/2023	07/21/2023	06/26/2023	Expire		8,720,000	4325			18,510	(18,510)					(18,510)				0001
Purchased Call/SPX/SPX721TSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/10/2022	06/09/2023	06/13/2023	Exercise		1,996,000	3900.86			113,772	86,620			113,772		(27,152)				0001
Purchased Call/SPX/SPXE00CS0				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	08/22/2022	08/22/2023	08/24/2023	Expire		6,601,000	100				(43,217)					(43,217)				0001
Purchased Call/SPX/SPXE00CSP				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	08/22/2022	08/22/2023	08/24/2023	Expire		3,566,000	100				(35,936)					(35,936)				0001
Purchased Call/SPX/SPX721TSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/09/2022	06/02/2023	06/06/2023	Expire		1,704,945	261				(5,986)					(5,986)				0001
Purchased Call/SPX/SPXE00DS3				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	08/25/2023	Expire		7,102,000	100				(45,324)					(45,324)				0001
Purchased Call/SPX/SPX721US4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/16/2022	06/14/2023	06/16/2023	Exercise		1,425,000	105			42,750	33,676			42,750		(9,074)				0001
Purchased Call/SPX/SPX721VSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Exercise		1,434,420	251			51,201	35,064			51,201		(16,137)				0001
Purchased Call/SPX/SPX721USN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		5,128,000	3674.84			282,040	211,854			282,040		(70,186)				0001
Purchased Call/SPX/SPXE00DSR				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	08/26/2022	08/25/2023	08/29/2023	Expire		2,526,000	100				(28,316)					(28,316)				0001
Purchased Call/SPX/SPXE00FSG				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/01/2023	09/06/2023	Expire		4,116,000	100				(25,910)					(25,910)				0001
Purchased Call/SPX/SPX721USD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/17/2022	06/20/2023	06/22/2023	Expire		2,008,000	100				(22,005)					(22,005)				0001
Purchased Call/SPX/SPX721VSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		2,249,000	3821.55			44,980	32,739			44,980		(12,241)				0001
Purchased Call/SPX/SPX721USO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Exercise		2,057,000	3674.84			129,591	97,728			129,591		(31,863)				0001
Purchased Call/SPX/SPXE00GS8				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770XOHC3ZE78	09/06/2022	08/22/2023	08/24/2023	Exercise		1,537,263	4144			90,357	3,629			52,590		(12,890)	(12,215)			0001
Purchased Call/SPX/SPX721USX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/22/2022	06/22/2023	06/26/2023	Exercise		2,055,000	3759.89			52,403	38,478			52,403		(13,924)				0001
Purchased Call/SPX/SPXE00HSQ				HSBC Bank PLC 1IE8VN30JCE0V1H4R804																				
	FixedAnnuityHedge	N/A	Equity/Index		09/13/2022	09/08/2023	09/12/2023	Exercise		1,885,320	3551			75,401	47,064			75,401		(28,337)				0001
Purchased Call/SPX/SPX721XS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		2,241,000	3899.38			44,820	31,666			44,820		(13,154)				0001
Purchased Call/SPX/SPX721XS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		1,696,000	3899.38			55,592	36,916			55,592		(18,677)				0001
Purchased Call/SPX/SPX721VS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2022	06/23/2023	06/27/2023	Exercise		2,053,000	3795.73			56,458	41,306			56,458		(15,151)				0001
Purchased Call/SPX/SPX721VS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2022	06/23/2023	06/27/2023	Exercise		2,761,000	3795.73			127,006	93,928			127,006		(33,078)				0001
Purchased Call/SPX/SPXE00DSB				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770XOHC3ZE78	08/24/2022	08/24/2023	08/28/2023	Exercise		8,124,000	4140.77			162,480	99,894			162,480		(62,586)				0001
Purchased Call/SPX/SPXE00ESQ				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770XOHC3ZE78	08/30/2022	08/30/2023	09/01/2023	Exercise		2,501,000	3986.16			73,780	45,386			73,780		(28,394)				0001
Purchased Call/SPX/SPXG13VSP				BNP Paribas ROMUWSFPU8MPRO8K5P83																				
	FixedAnnuityHedge	N/A	Equity/Index		07/13/2022	07/13/2023	07/17/2023	Exercise		2,304,000	3801.78			92,160	64,598			92,160		(27,562)				0001
Purchased Call/SPX/SPXG13VSX				BNP Paribas ROMUWSFPU8MPRO8K5P83																				
	FixedAnnuityHedge	N/A	Equity/Index		07/14/2022	07/14/2023	07/18/2023	Exercise		2,152,000	3790.38			52,724	36,418			52,724		(16,306)				0001

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Purchased Call/SPX/SPX721V9K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	06/29/2023	Exercise		2,482,000	3900.11			58,327	42,110			58,327		(16,217)				0001
Purchased Call/SPX/SPX721W3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	07/03/2023	Exercise		8,013,000	3818.83			160,260	114,820			160,260		(45,440)				0001
Purchased Call/SPX/SPXG13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	07/21/2023	Exercise		2,345,000	3936.69			70,350	48,239			70,350		(22,111)				0001
Purchased Call/SPX/SPX721WSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		2,245,000	3825.33			106,638	77,371			106,638		(29,266)				0001
Purchased Call/SPX/SPX721WSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		2,247,000	3825.33			123,585	90,011			123,585		(33,574)				0001
Purchased Call/SPX/SPXE00ISD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/16/2022	09/15/2023	09/19/2023	Expire		1,543,000	100			(21,260)				(21,260)		(21,260)				0001
Purchased Call/SPX/SPXE00KSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise		2,227,000	3719.04			44,540	26,153			44,540		(18,387)				0001
Purchased Call/SPX/SPXE00IST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/19/2022	09/19/2023	09/21/2023	Exercise		2,272,000	3899.89			104,512	62,856			104,512		(41,656)				0001
Purchased Call/SPX/SPXG13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023	07/24/2023	Exercise		9,054,000	3959.9			181,080	122,715			181,080		(58,365)				0001
Purchased Call/SPX/SPX721XS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		614,000	12125.69			22,513	15,688			22,513		(6,825)				0001
Purchased Call/SPX/SPX721XS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Expire		1,874,000	105			(14,699)				(14,699)		(14,699)				0001
Purchased Call/SPX/SPXE00JSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/22/2022	09/12/2023	09/14/2023	Exercise		1,911,341	4110			156,241	116,161			156,241		(40,080)				0001
Purchased Call/SPX/SPX721XSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		3,114,000	3899.38			398,951	25,187			151,490		(17,941)	70,865			0001
Purchased Call/SPX/SPXG13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023	07/26/2023	Exercise		1,089,000	3961.63			20,691	14,081			20,691		(6,610)				0001
Purchased Call/SPX/SPX721XSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/13/2023	Exercise		4,392,000	3854.43			175,680	123,915			175,680		(51,765)				0001
Purchased Call/SPX/SPXG13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		5,100,000	3998.95			102,000	68,777			102,000		(33,223)				0001
Purchased Call/SPX/SPX905B8T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/10/2021	03/10/2023	03/14/2023	Expire		1,536,000	3898.81			(6,169)				(6,169)		(6,169)				0001
Purchased Call/SPX/SPX905998	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	03/28/2023	Exercise		2,124,000	3909.52			33,396	23,138			33,396		(10,258)				0001
Purchased Call/SPX/SPX721YSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023	07/18/2023	Exercise		1,731,000	3863.16			69,240	49,464			69,240		(19,776)				0001
Purchased Call/SPX/SPX721XSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/13/2023	Exercise		2,666,000	3854.43			119,970	84,901			119,970		(35,069)				0001
Purchased Call/SPX/SPX721XSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	07/14/2023	Exercise		4,127,000	3818.8			92,858	64,480			92,858		(28,377)				0001
Purchased Call/SPX/SPXG13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		9,471,000	3998.95			378,840	260,190			378,840		(118,650)				0001
Purchased Call/SPX/SPXG13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	07/25/2023	Exercise		3,601,000	3961.63			86,424	58,477			86,424		(27,947)				0001
Purchased Call/SPX/SPX905BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/23/2021	04/25/2023	04/27/2023	Expire		3,400,000	4180.17			(22,468)				(22,468)		(22,468)				0001
Purchased Call/SPX/SPX905CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/30/2021	05/01/2023	05/03/2023	Expire		1,143,000	4181.17			(7,547)				(7,547)		(7,547)				0001
Purchased Call/SPX/SPXE00KSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		2,004,000	3640.47			66,132	38,903			66,132		(27,229)				0001
Purchased Call/SPX/SPX721YS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2022	07/05/2023	07/07/2023	Exercise		2,302,603	3838			189,599	137,083			189,599		(52,516)				0001
Purchased Call/SPX/SPX721YS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/13/2022	07/13/2023	07/17/2023	Exercise		2,586,000	3801.78			122,835	86,399			122,835		(36,436)				0001
Purchased Call/SPX/SPXG13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise		2,750,000	3921.05			82,500	55,658			82,500		(26,842)				0001
Purchased Call/SPX/SPXG13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023	08/01/2023	Exercise		1,903,000	4072.43			63,751	42,698			63,751		(21,052)				0001

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Purchased Call/SPX/SPXE00KSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		5,465,000	3640.47			218,600	129,165			218,600		(89,435)				0001
Purchased Call/SPX/SPX905BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023	05/01/2023	Expire		2,452,000	4850.73				(13,557)					(13,557)				0001
Purchased Call/SPX/SPXE00KSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		2,310,000	3640.47			100,485	59,560			100,485		(40,925)				0001
Purchased Call/SPX/SPX7212SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		2,231,213	253			107,430	80,732			107,430		(26,698)				0001
Purchased Call/SPX/SPX905FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023	06/22/2023	Expire		2,242,000	4778.5				(18,481)					(18,481)				0001
Purchased Call/SPX/SPX721YS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/13/2022	07/03/2023	07/06/2023	Exercise		2,911,076	3825			223,734	163,243			223,734		(60,491)				0001
Purchased Call/SPX/SPX905HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023	07/13/2023	Expire		1,919,000	5096.21				(14,500)					(14,500)				0001
Purchased Call/SPX/SPX905JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/18/2021	08/11/2023	08/15/2023	Expire		1,442,504	5479				(7,875)					(7,875)				0001
Purchased Call/SPX/SPX905LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023	09/12/2023	Expire		2,124,000	5005.2				(38,002)					(38,002)				0001
Purchased Call/SPX/SPX905LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023	09/15/2023	Expire		1,931,000	5172.55				(25,297)					(25,297)				0001
Purchased Call/SPX/SPX721YSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		2,083,000	3830.85			60,407	41,433			60,407		(18,974)				0001
Purchased Call/SPX/SPXE00LSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		2,045,000	3640.47			94,070	55,844			94,070		(38,226)				0001
Purchased Call/SPX/SPX905LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023	09/18/2023	Expire		4,850,000	5129.5				(65,491)					(65,491)				0001
Purchased Call/SPX/SPX905MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023	10/02/2023	Expire		4,632,000	5045.13				(67,686)					(67,686)				0001
Purchased Call/SPX/SPXE00MSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/05/2022	10/05/2023	10/10/2023	Expire		2,110,000	100				(23,508)					(23,508)				0001
Purchased Call/SPX/SPX8150S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/22/2022	04/20/2023	04/24/2023	Exercise		5,820,000	4075			82,183	(40,642)			82,183		(122,826)				0001
Purchased Call/SPX/SPX721YSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023	07/20/2023	Exercise		2,023,000	3830.85			72,828	50,207			72,828		(22,621)				0001
Purchased Call/SPX/SPXE00NSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/10/2022	10/10/2023	10/12/2023	Exercise		3,439,000	100			9,396	(29,610)			9,396		(39,006)				0001
Purchased Call/SPX/SPX7212S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023	07/21/2023	Exercise		2,526,000	3936.69			114,933	79,621			114,933		(35,312)				0001
Purchased Call/SPX/SPXE00LSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise		2,755,000	3678.43			96,425	55,935			96,425		(40,490)				0001
Purchased Call/SPX/SPX905LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023	09/12/2023	Expire		2,944,000	4458.58				(44,729)					(44,729)				0001
Purchased Call/SPX/SPXE00LSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2022	09/29/2023	10/03/2023	Exercise		1,798,392	3640			120,043	70,614			120,043		(49,429)				0001
Purchased Call/SPX/SPXG13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise		2,363,000	4118.63			56,712	37,391			56,712		(19,321)				0001
Purchased Call/SPX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise		3,421,000	4091.19			85,525	56,217			85,525		(29,308)				0001
Purchased Call/SPX/SPX7212SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	07/25/2023	Exercise		2,930,000	3961.63			139,175	95,823			139,175		(43,352)				0001
Purchased Call/SPX/SPX721ZSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	07/26/2023	Exercise		1,727,000	3961.63			94,122	64,908			94,122		(29,213)				0001
Purchased Call/SPX/SPXE00MSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/04/2022	10/04/2023	10/06/2023	Exercise		9,085,000	3790.93			181,700	102,263			181,700		(79,437)				0001
Purchased Call/SPX/SPX905MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023	10/06/2023	Expire		1,325,000	4779.96				(28,683)					(28,683)				0001
Purchased Call/SPX/SPX905QS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/18/2021	10/17/2023	10/19/2023	Expire		1,417,781	5141				(23,533)					(23,533)				0001
Purchased Call/SPX/SPXE00NS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/07/2022	10/06/2023	10/11/2023	Exercise		2,879,000	3639.66			71,975	40,540			71,975		(31,435)				0001

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Purchased Call/SPX/SPXH130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise		3,075,000	4091.19			123,000	82,042			123,000		(40,958)				0001
Purchased Call/SPX/SPX7212S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/25/2022	07/25/2023	07/27/2023	Exercise		8,915,000	3966.84			356,600	242,817			356,600		(113,783)				0001
Purchased Call/SPX/SPX9050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023	10/24/2023	Expire		1,354,000	4462.18				(64,220)					(64,220)				0001
Purchased Call/SPX/SPXE00NS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/07/2022	10/09/2023	10/11/2023	Exercise		2,902,000	3639.66			81,256	45,889			81,256		(35,367)				0001
Purchased Call/SPX/SPX9050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	10/26/2023	Expire		1,939,000	4494.45				(89,718)					(89,718)				0001
Purchased Call/SPX/SPX905T9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2023	01/05/2023	Expire		1,722,000	100				(210)					(210)				0001
Purchased Call/SPX/SPXH130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Expire		1,009,000	105				(9,822)					(9,822)				0001
Purchased Call/SPX/SPXG132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Expire		2,456,000	100				(24,528)					(24,528)				0001
Purchased Call/SPX/SPXH131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Expire		1,807,000	100				(20,589)					(20,589)				0001
Purchased Call/SPX/SPXE000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise		2,742,000	3577.03			93,228	53,326			93,228		(39,902)				0001
Purchased Call/SPX/SPXE000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/14/2022	10/13/2023	10/17/2023	Exercise		3,977,000	3583.07			188,908	108,307			188,908		(80,601)				0001
Purchased Call/SPX/SPX9050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	11/21/2023	Expire		1,395,000	4627.86				(74,195)					(74,195)				0001
Purchased Call/SPX/SPXH130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		1,851,000	4145.19			93,476	62,302			93,476		(31,174)				0001
Purchased Call/SPX/SPXH130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise		4,816,000	4145.19			96,320	62,191			96,320		(34,129)				0001
Purchased Call/SPX/SPX905TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2023	01/09/2023	Expire		3,061,000	100				(654)					(654)				0001
Purchased Call/SPX/SPX905USG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/14/2022	01/13/2023	01/17/2023	Expire		2,615,000	100				(1,871)					(1,871)				0001
Purchased Call/SPX/SPXH131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023	08/10/2023	Exercise		2,137,000	4140.06			56,631	36,647			56,631		(19,984)				0001
Purchased Call/SPX/SPXH131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise		6,440,000	4122.47			128,800	82,744			128,800		(46,056)				0001
Purchased Call/SPX/SPX905UST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/20/2022	01/20/2023	01/24/2023	Expire		2,541,000	100				(2,902)					(2,902)				0001
Purchased Call/SPX/SPX905VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2023	01/30/2023	Expire		6,218,000	100				(4,968)					(4,968)				0001
Purchased Call/SPX/SPX905TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/10/2023	Expire		10,751,000	4696.05				(3,484)					(3,484)				0001
Purchased Call/SPX/SPX905VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/28/2022	01/27/2023	01/31/2023	Expire		1,995,000	100				(4,236)					(4,236)				0001
Purchased Call/SPX/SPX905VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2023	02/03/2023	Expire		1,763,000	100				(3,357)					(3,357)				0001
Purchased Call/SPX/SPX905YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2023	03/02/2023	Expire		2,066,465	249				(8,955)					(8,955)				0001
Purchased Call/SPX/SPX905USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	01/25/2023	Expire		2,197,000	4397.94				(3,462)					(3,462)				0001
Purchased Call/SPX/SPXH132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Exercise		2,283,000	4280.15			55,934	35,415			55,934		(20,519)				0001
Purchased Call/SPX/SPX905VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/31/2022	01/27/2023	01/31/2023	Expire		2,935,605	4336				(6,054)					(6,054)				0001
Purchased Call/SPX/SPXE00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/01/2022	11/01/2023	11/03/2023	Exercise		4,634,000	3856.1			185,360	99,206			185,360		(86,154)				0001
Purchased Call/SPX/SPXH133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise		2,924,000	4297.14			71,638	45,241			71,638		(26,397)				0001
Purchased Call/SPX/SPX905YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	03/20/2023	Expire		4,211,000	4357.86				(13,735)					(13,735)				0001

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Purchased Call/SPX/SPX905Y9R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	03/20/2023	Expire		11,635,000	4357.86				(54,790)					(54,790)				0001
Purchased Call/SPX/SPXH134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Expire		1,936,000	100				(30,172)					(30,172)				0001
Purchased Call/SPX/SPX905YST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2022	03/14/2023	03/16/2023	Expire		1,620,263	4176				(8,000)					(8,000)				0001
Purchased Call/SPX/SPXE00RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/01/2022	11/01/2023	11/03/2023	Exercise		3,870,000	3856.1				170,280	91,848			170,280	(78,432)				0001
Purchased Call/SPX/SPX917YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2018	07/25/2023	07/27/2023	Exercise		1,660,838	3574				529,443	516,389			529,443	(13,055)				0001
Purchased Call/SPX/SPXH134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	08/23/2023	Exercise		5,079,000	4228.48				101,580	62,627			101,580	(38,953)				0001
Purchased Call/SPX/SPXH136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise		4,200,000	4030.61				84,000	51,233			84,000	(32,767)				0001
Purchased Call/SPX/SPX905ZS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/21/2023	Expire		2,042,000	4463.12				(10,678)					(10,678)				0001
Purchased Call/SPX/SPXE00SS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/02/2022	11/02/2023	11/06/2023	Exercise		1,820,000	3759.69				91,000	49,253			91,000	(41,747)				0001
Purchased Call/SPX/SPXE00SST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise		4,031,000	3828.11				161,240	85,262			161,240	(75,978)				0001
Purchased Call/SPX/SPXE00TS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/09/2022	11/09/2023	11/13/2023	Exercise		2,040,000	100				13,862	(10,006)			13,862	(23,868)				0001
Purchased Call/SPX/SPX905ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/23/2023	Expire		6,999,000	4461.18				(18,583)					(18,583)				0001
Purchased Call/SPX/SPX905ZSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/22/2022	03/20/2023	03/22/2023	Expire		2,633,241	4463				(17,228)					(17,228)				0001
Purchased Call/SPX/SPXE00SSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise		4,489,000	3828.11				190,783	101,172			190,783	(89,611)				0001
Purchased Call/SPX/SPXE00SSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise		2,968,000	3828.11				140,980	75,375			140,980	(65,605)				0001
Purchased Call/SPX/SPXH137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023	09/06/2023	Exercise		6,130,000	3966.85				278,915	173,816			278,915	(105,099)				0001
Purchased Call/SPX/SPXH137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2022	08/28/2023	08/30/2023	Exercise		2,047,317	4054				181,800	124,826			181,800	(56,974)				0001
Purchased Call/SPX/SPXE00TS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/09/2022	11/09/2023	11/13/2023	Exercise		3,211,000	3748.57				88,303	45,446			88,303	(42,856)				0001
Purchased Call/SPX/SPXH138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Expire		1,763,000	100				(14,814)					(14,814)				0001
Purchased Call/SPX/SPXE00TSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/10/2022	11/10/2023	11/14/2023	Exercise		4,870,000	3956.37				97,400	48,707			97,400	(48,693)				0001
Purchased Call/SPX/SPXH138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		2,656,000	4067.36				86,320	52,013			86,320	(34,307)				0001
Purchased Call/SPX/SPXE00IWM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/09/2022	12/11/2023	12/13/2023	Exercise		3,760,000	100				68,540	16,518			68,540	(52,023)				0001
Purchased Call/SPX/SPXE00IWN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/09/2022	12/11/2023	12/13/2023	Exercise		2,811,000	100				93,406	40,395			93,406	(53,011)				0001
Purchased Call/SPX/SPXE00VSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/02/2022	12/01/2023	12/05/2023	Exercise		4,132,000	4071.7				138,422	62,901			138,422	(75,521)				0001
Purchased Call/SPX/SPXE00VSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/05/2022	12/05/2023	12/07/2023	Exercise		1,833,000	3998.84				61,406	27,953			61,406	(33,453)				0001
Purchased Call/SPX/SPXE00XSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/12/2022	12/12/2023	12/14/2023	Exercise		2,546,000	100				9,131	(27,407)			9,131	(36,538)				0001
Purchased Call/SPX/SPXE00XST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/16/2022	12/15/2023	12/19/2023	Exercise		2,038,000	100				71,203	35,742			71,203	(35,461)				0001
Purchased Call/SPX/SPXH139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/11/2023	09/13/2023	Exercise		1,690,012	4043				132,507	87,300			132,507	(45,207)				0001
Purchased Call/SPX/SPXE00VST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/05/2022	12/05/2023	12/07/2023	Exercise		5,551,000	3998.84				222,040	102,126			222,040	(119,914)				0001
Purchased Call/SPX/SPXH13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2022	08/28/2023	08/30/2023	Exercise		1,925,147	4061				155,473	105,145			155,473	(50,328)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		5,503,000	3873.33			181,599	108,528			181,599		(73,071)				0001
Purchased Call/SPX/SPXE00XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2023	12/13/2023	Exercise		2,188,000	3934.38			60,170	26,787			60,170		(33,383)				0001
Purchased Call/SPX/SPXE00YS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/20/2022	12/20/2023	12/22/2023	Exercise		1,828,000	100			13,363	(12,769)			13,363		(26,131)				0001
Purchased Call/SPX/SPXE00YSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/22/2022	12/22/2023	12/27/2023	Expire		7,134,000	100				(66,128)					(66,128)				0001
Purchased Call/SPX/SPXH13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023	09/21/2023	Exercise		2,303,000	3899.89			57,575	33,896			57,575		(23,679)				0001
Purchased Call/SPX/SPXH13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		5,851,000	3757.99			234,040	139,050			234,040		(94,990)				0001
Purchased Call/SPX/SPXH13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		3,430,000	3757.99			156,065	93,356			156,065		(62,709)				0001
Purchased Call/SPX/SPXH13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		1,165,000	100			46,600	26,068			46,600		(20,532)				0001
Purchased Call/SPX/SPX9215SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/21/2023	09/08/2023	Expire		18,000,000	4250	13,080			(13,080)					(13,080)				0001
Purchased Call/SPX/SPXE00YSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/21/2022	12/21/2023	12/26/2023	Exercise		1,878,000	3878.44			49,767	21,563			49,767		(28,204)				0001
Purchased Call/SPX/SPXH13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023	09/28/2023	Exercise		3,604,000	3655.04			162,180	96,724			162,180		(65,456)				0001
Purchased Call/SPX/SPXE130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/09/2021	04/11/2023	04/13/2023	Exercise		1,782,000	4103.2			2,524	(22,982)			2,524		(25,506)				0001
Purchased Call/SPX/SPXE131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2021	04/13/2023	04/17/2023	Exercise		1,433,975	4080			16,592	(4,905)			16,592		(21,497)				0001
Purchased Call/SPX/SPXH13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2022	09/19/2023	09/21/2023	Exercise		2,069,943	3891			175,560	123,271			175,560		(52,289)				0001
Purchased Call/SPX/SPXE13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	06/21/2023	Exercise		1,074,000	4221.86			47,757	37,158			47,757		(10,599)				0001
Purchased Call/SPX/SPXE133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	04/27/2023	Expire		1,410,000	4591.08				(11,791)					(11,791)				0001
Purchased Call/SPX/SPXE133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	04/27/2023	Expire		1,825,000	4727.35				(12,003)					(12,003)				0001
Purchased Call/SPX/SPXE133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	04/27/2023	Expire		1,602,000	4843.98				(8,504)					(8,504)				0001
Purchased Call/SPX/SPXE13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2021	05/11/2023	05/15/2023	Expire		1,526,785	4164				(24,558)					(24,558)				0001
Purchased Call/SPX/SPXE13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/21/2021	05/23/2023	05/25/2023	Exercise		2,504,000	4128.43			28,642	(22,154)			28,642		(50,795)				0001
Purchased Call/SPX/SPXE13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2021	05/24/2023	05/26/2023	Expire		1,800,629	4627				(17,705)					(17,705)				0001
Purchased Call/SPX/SPXE13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/11/2021	06/12/2023	06/14/2023	Exercise		2,511,000	4230.45			58,209	4,102			58,209		(54,107)				0001
Purchased Call/SPX/SPXH13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2022	09/13/2023	09/15/2023	Exercise		2,033,201	3933			180,432	131,264			180,432		(49,169)				0001
Purchased Call/SPX/SPXH13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	09/12/2023	09/14/2023	Exercise		1,504,410	4110			128,796	101,749			128,796		(27,046)				0001
Purchased Call/SPX/SPXE131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2021	06/27/2023	06/29/2023	Exercise		2,563,000	4250.31			64,190	2,125			64,190		(62,065)				0001
Purchased Call/SPX/SPXE13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023	07/27/2023	Expire		2,170,000	5109.29				(19,676)					(19,676)				0001
Purchased Call/SPX/SPXE13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2021	08/03/2023	08/07/2023	Exercise		1,677,051	4381			48,688	(1,664)			48,688		(50,353)				0001
Purchased Call/SPX/SPXE13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2021	08/10/2023	08/14/2023	Exercise		1,687,786	4436			12,338	(38,749)			12,338		(51,087)				0001
Purchased Call/SPX/SPXE13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023	08/30/2023	Expire		1,970,000	4443.53				(69,621)					(69,621)				0001
Purchased Call/SPX/SPXE131YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023	09/21/2023	Exercise		1,636,000	4397.53			19,254	(46,262)			19,254		(65,516)				0001

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Purchased Call/SPX/SPX8210S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Exercise		1,090,000	4023.61			8,381	1,295			8,381		(7,086)				0001
Purchased Call/SPX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	08/01/2023	Expire		1,521,000	4130.29				(9,930)					(9,930)				0001
Purchased Call/SPX/SPXE00ZSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise		3,226,000	3829.25			104,845	45,977			104,845		(58,868)				0001
Purchased Call/SPX/SPX817US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2018	04/28/2023	05/02/2023	Exercise		829,000	3440.35			213,232	209,985			213,232		(3,247)				0001
Purchased Call/SPX/SPXH13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023	10/17/2023	Exercise		1,029,000	3669.91			20,580	11,644			20,580		(8,936)				0001
Purchased Call/SPX/SPXH13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023	10/17/2023	Expire		1,290,000	100				(16,193)					(16,193)				0001
Purchased Call/SPX/SPXF000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/28/2022	12/28/2023	01/02/2024	Exercise		2,632,000	3783.22			82,908	35,793			82,908		(47,115)				0001
Purchased Call/SPX/SPX8211S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023	08/04/2023	Expire		1,269,000	4091.19				(8,414)					(8,414)				0001
Purchased Call/SPX/SPX8211SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2022	08/14/2023	08/16/2023	Expire		3,086,000	100				(20,085)					(20,085)				0001
Purchased Call/SPX/SPXF000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/29/2022	03/03/2023	03/07/2023	Exercise		3,800,000	3950			95,639	6,769			95,639		(88,870)				0001
Purchased Call/SPX/SPX8211SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023	08/10/2023	Exercise		2,549,000	4140.06			221,230				141,592		(16,846)				0001
Purchased Call/SPX/SPX921BSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2023	12/06/2023	11/17/2023	Expire		4,500,000	4450		9,515		(9,515)					(9,515)				0001
Purchased Call/SPX/SPXH13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	10/12/2023	Exercise		1,931,000	3612.39			86,895	49,992			86,895		(36,903)				0001
Purchased Call/SPX/SPX8210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023	08/01/2023	Expire		1,542,000	4130.29				(18,799)					(18,799)				0001
Purchased Call/SPX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023	08/02/2023	Expire		1,012,000	105				(8,765)					(8,765)				0001
Purchased Call/SPX/SPX8212SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2022	08/04/2023	08/08/2023	Exercise		1,585,908	3732			63,325	43,083			63,325		(20,242)				0001
Purchased Call/SPX/SPX8211S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023	08/07/2023	Exercise		2,229,000	4155.17			55,725	36,408			55,725		(19,317)				0001
Purchased Call/SPX/SPX8211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2022	08/04/2023	08/08/2023	Expire		1,026,000	100				(14,971)					(14,971)				0001
Purchased Call/SPX/SPXH13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise		4,974,000	3677.95			99,480	55,128			99,480		(44,352)				0001
Purchased Call/SPX/SPX8212S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2022	08/14/2023	08/16/2023	Exercise		2,759,000	4280.15			96,565	61,678			96,565		(34,887)				0001
Purchased Call/SPX/SPX8212SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/21/2023	Exercise		2,071,000	4274.04			46,672	9,600			46,672		(37,073)				0001
Purchased Call/SPX/SPX8213S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		2,906,000	4057.66			18,543	(3,365)			18,543		(21,908)				0001
Purchased Call/SPX/SPX8213SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023	09/01/2023	Exercise		2,159,000	3986.16			43,180	26,983			43,180		(16,197)				0001
Purchased Call/SPX/SPX8212SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2022	08/18/2023	08/22/2023	Expire		1,358,000	105				(12,663)					(12,663)				0001
Purchased Call/SPX/SPX8213S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Expire		1,368,000	105				(13,631)					(13,631)				0001
Purchased Call/SPX/SPXA001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/27/2021	01/27/2023	01/31/2023	Exercise		1,424,000	3696.01			142,200	135,803			142,200		(6,398)				0001
Purchased Call/SPX/SPXH13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	10/24/2023	Exercise		4,987,000	3665.78			99,740	54,561			99,740		(45,179)				0001
Purchased Call/SPX/SPXH13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	10/24/2023	Exercise		7,976,000	3665.78			319,040	179,042			319,040		(139,998)				0001
Purchased Call/SPX/SPX8213S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		2,001,000	4057.66			48,024	29,397			48,024		(18,627)				0001
Purchased Call/SPX/SPX8213SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		2,982,000	4057.66			141,645	88,864			141,645		(52,781)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA00KSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/04/2021	02/03/2023	02/07/2023	Exercise		1,821,703	3805			168,084	157,956			168,084		(10,129)				0001
Purchased Call/SPX/SPXA00HSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2021	01/25/2023	01/27/2023	Exercise		1,129,000	3855.36			47,106	45,431			47,106		(1,675)				0001
Purchased Call/SPX/SPXH13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		2,036,000	3752.75			58,026	32,099			58,026		(25,927)				0001
Purchased Call/SPX/SPXH13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		3,245,000	3752.75			113,575	63,303			113,575		(50,272)				0001
Purchased Call/SPX/SPX8213SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		2,319,000	4057.66			115,950	72,927			115,950		(43,023)				0001
Purchased Call/SPX/SPX8213SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023	09/08/2023	Exercise		1,971,000	3908.19			54,203	33,061			54,203		(21,141)				0001
Purchased Call/SPX/SPXH13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		3,027,000	3752.75			128,648	72,177			128,648		(56,470)				0001
Purchased Call/SPX/SPXH13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/18/2023	10/20/2023	Exercise		1,625,631	3720			135,908	78,815			135,908		(57,092)				0001
Purchased Call/SPX/SPX8214S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/11/2023	Exercise		12,062,000	3979.87			241,240	145,262			241,240		(95,978)				0001
Purchased Call/SPX/SPX8214S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/11/2023	Exercise		3,293,000	3979.87			111,962	68,141			111,962		(43,821)				0001
Purchased Call/SPX/SPXA050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	03/27/2023	Expire		9,200,000	4456.24			(48,038)				(48,038)		(48,038)				0001
Purchased Call/SPX/SPXH131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023	11/01/2023	Expire		1,719,000	100			(24,455)				(24,455)		(24,455)				0001
Purchased Call/SPX/SPX8214SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2022	09/05/2023	09/07/2023	Exercise		1,213,000	105			24,198	8,460			24,198		(15,738)				0001
Purchased Call/SPX/SPX8214SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023	09/19/2023	Exercise		6,724,000	3901.35			134,480	78,952			134,480		(55,528)				0001
Purchased Call/SPX/SPXA053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	05/24/2023	Exercise		3,676,000	3901.36			145,202	113,932			145,202		(31,270)				0001
Purchased Call/SPX/SPXA053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/15/2022	06/09/2023	06/13/2023	Exercise		3,012,179	4043			189,698	144,254			189,698		(45,444)				0001
Purchased Call/SPX/SPX8214SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/22/2023	Exercise		2,229,000	3855.93			103,649	62,463			103,649		(41,186)				0001
Purchased Call/SPX/SPX8215S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023	09/28/2023	Exercise		3,683,000	3655.04			184,150	110,462			184,150		(73,688)				0001
Purchased Call/SPX/SPXA053SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/17/2022	06/16/2023	06/21/2023	Exercise		22,140,000	3674.84			885,600	660,376			885,600		(225,224)				0001
Purchased Call/SPX/SPXA054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/23/2023	Exercise		2,193,000	3764.79			115,133	86,000			115,133		(29,132)				0001
Purchased Call/SPX/SPX8215S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023	09/29/2023	Exercise		3,696,000	3647.29			147,840	87,584			147,840		(60,256)				0001
Purchased Call/SPX/SPX8215SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	10/03/2023	Exercise		1,271,000	100			50,840	27,973			50,840		(22,867)				0001
Purchased Call/SPX/SPXA056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/17/2022	08/11/2023	08/15/2023	Exercise		1,821,119	256			53,992	24,973			53,992		(29,020)				0001
Purchased Call/SPX/SPXA054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2023	06/28/2023	Expire		6,121,000	100			(28,194)				(28,194)		(28,194)				0001
Purchased Call/SPX/SPXA054S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/15/2023	06/20/2023	Exercise		2,248,838	3754			146,154	110,106			146,154		(36,048)				0001
Purchased Call/SPX/SPX8216SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2023	10/12/2023	Exercise		1,832,602	251			85,353	49,785			85,353		(35,568)				0001
Purchased Call/SPX/SPXA054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/15/2022	07/13/2023	07/17/2023	Exercise		2,108,951	3807			161,215	112,983			161,215		(48,231)				0001
Purchased Call/SPX/SPX8215SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023	10/04/2023	Exercise		1,577,000	105			47,310	29,217			47,310		(18,093)				0001
Purchased Call/SPX/SPX8215SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023	10/11/2023	Exercise		5,214,000	3744.52			104,280	58,379			104,280		(45,901)				0001
Purchased Call/SPX/SPXH131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	11/02/2023	Exercise		6,193,000	3871.98			123,860	64,929			123,860		(58,931)				0001

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Purchased Call/SPX/SPXH13I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise		6,142,000	3856.1			122,840	63,687			122,840		(59,153)				0001
Purchased Call/SPX/SPX8216S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023	10/11/2023	Exercise		2,233,000	3639.66			89,320	52,834			89,320		(36,486)				0001
Purchased Call/SPX/SPX8216S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2022	10/09/2023	10/11/2023	Exercise		2,136,480	3640			143,815	85,691			143,815		(58,124)				0001
Purchased Call/SPX/SPXA055$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2023	07/28/2023	Exercise		2,450,501	3933			209,329	141,998			209,329		(67,331)				0001
Purchased Call/SPX/SPXA0566Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023	08/16/2023	Exercise		2,953,000	4280.15			131,306	84,265			131,306		(47,041)				0001
Purchased Call/SPX/SPXH13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/01/2022	10/27/2023	10/31/2023	Exercise		1,747,551	3807			110,160	58,772			110,160		(51,389)				0001
Purchased Call/SBC/SBC017966	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/22/2023	06/26/2023	Exercise		65,414	228.26			2,415	1,585			2,415		(830)				0001
Purchased Call/SPX/SPX8216SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2022	10/05/2023	10/10/2023	Exercise		1,566,975	3776			131,139	83,694			131,139		(47,444)				0001
Purchased Call/SPX/SPX8216SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023	10/17/2023	Exercise		1,941,000	100			77,640	40,761			77,640		(36,879)				0001
Purchased Call/SPX/SPX8214$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	09/12/2023	Exercise		2,080,000	4067.36			19,074	(11,693)			19,074		(30,767)				0001
Purchased Call/SPX/SPX8217$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023	10/30/2023	Exercise		1,141,000	3830.6			23,391	12,900			23,391		(10,491)				0001
Purchased Call/SPX/SPXA056$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023	08/23/2023	Exercise		4,163,000	4228.48			143,482	73,773			143,482		(69,709)				0001
Purchased Call/SPX/SPX8217$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	10/09/2023	10/11/2023	Exercise		3,373,965	3640			310,546	177,948			310,546		(132,598)				0001
Purchased Call/SPX/SPX8217$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023	10/23/2023	Exercise		1,997,000	3695.16			111,832	64,285			111,832		(47,547)				0001
Purchased Call/SPX/SPXF00D$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/28/2023	08/07/2023	03/30/2023	Exercise		7,960,000	4300	55,530		218,440	162,910			218,440		(55,530)				0001
Purchased Call/SPX/SPXA056$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		4,078,000	3924.26			106,028	64,899			106,028		(41,129)				0001
Purchased Call/SPX/SPXA056$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		4,293,000	3924.26			135,230	83,215			135,230		(52,015)				0001
Purchased Call/SPX/SPX8218$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	11/07/2023	Exercise		2,831,000	3770.55			53,789	28,522			53,789		(25,267)				0001
Purchased Call/SPX/SPX8218$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023	11/14/2023	Exercise		1,307,000	4154.19			16,803	(3,993)			16,803		(20,795)				0001
Purchased Call/SPX/SPXH13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/03/2022	11/03/2023	11/07/2023	Exercise		2,371,000	3719.89			82,985	43,996			82,985		(38,989)				0001
Purchased Call/SPX/SPX8217$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023	10/24/2023	Exercise		1,682,000	100			67,280	34,220			67,280		(33,060)				0001
Purchased Call/SPX/SPX8217$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2022	10/11/2023	10/13/2023	Exercise		2,196,370	3589			211,139	121,446			211,139		(89,693)				0001
Purchased Call/SPX/SPXF00D$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/28/2023	09/08/2023	03/30/2023	Exercise		7,960,000	4200	117,640		257,492	139,852			257,492		(117,640)				0001
Purchased Call/SPX/SPXH13K$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/11/2022	11/10/2023	11/14/2023	Expire		1,720,000	100			(22,133)				(22,133)		(22,133)				0001
Purchased Call/SPX/SPXH13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/18/2022	11/17/2023	11/21/2023	Expire		1,938,000	100			(39,277)				(39,277)		(39,277)				0001
Purchased Call/SPX/SPXA057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2022	09/07/2023	09/11/2023	Exercise		1,525,014	3982			104,175	64,924			104,175		(39,251)				0001
Purchased Call/SPX/SPX8219S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2022	11/16/2023	11/20/2023	Exercise		1,819,000	3958.79			36,380	18,317			36,380		(18,063)				0001
Purchased Call/SPX/SPX8219SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023	11/21/2023	Exercise		2,684,000	3965.34			53,680	26,721			53,680		(26,959)				0001
Purchased Call/SPX/SPXA057$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	09/14/2023	Exercise		4,904,000	4110.41			196,160	118,609			196,160		(77,551)				0001
Purchased Call/SPX/SPX8217$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023	10/24/2023	Exercise		1,431,000	100			57,240	29,383			57,240		(27,857)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8218S6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/31/2022	10/31/2023	11/02/2023	Exercise		5,083,000	3871.98			203,320	109,129			203,320		(94,191)				0001
Purchased Call/SPX/SPXA057SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023	09/14/2023	Exercise		4,118,000	4110.41			189,428	115,086			189,428		(74,342)				0001
Purchased Call/SPX/SPXA058SF																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023	09/26/2023	Exercise		2,358,000	3757.99			352,678				(8,627)			148,004			0001
Purchased Call/SPX/SPXA058S9																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023	09/22/2023	Exercise		8,805,000	3855.93			176,100	103,016			176,100		(73,084)				0001
Purchased Call/SPX/SPX8218SM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/07/2022	11/07/2023	11/09/2023	Exercise		4,428,000	3806.8			88,560	45,451			88,560		(43,109)				0001
Purchased Call/SPX/SPX8218SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/07/2022	10/31/2023	11/02/2023	Exercise		1,609,590	3879			130,643	61,169			130,643		(69,474)				0001
Purchased Call/SPX/SPX8219SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/18/2022	11/17/2023	11/21/2023	Expire		2,072,000	100				(26,890)			(26,890)		(26,890)				0001
Purchased Call/SPX/SPX821ASE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Exercise		2,153,000	4026.12			86,120	43,878			86,120		(42,242)				0001
Purchased Call/SPX/SPX821ASK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/25/2022	11/27/2023	11/29/2023	Expire		2,558,000	100				(34,882)			(34,882)		(34,882)				0001
Purchased Call/SPX/SPX821BSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		1,274,000	4071.7			25,480	11,651			25,480		(13,829)				0001
Purchased Call/SPX/SPX8219SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/17/2022	11/15/2023	11/17/2023	Exercise		2,490,840	3992			279,552	158,940			279,552		(120,612)				0001
Purchased Call/SPX/SPX8219SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/21/2022	11/17/2023	11/21/2023	Exercise		2,520,495	3951			284,549	154,495			284,549		(130,054)				0001
Purchased Call/SPX/SPXH13N9A																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPR08K5P83	11/25/2022	11/24/2023	11/28/2023	Exercise		2,303,000	4026.12			110,544	53,017			110,544		(57,527)				0001
Purchased Call/SPX/SPXA058SB																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/21/2022	09/06/2023	09/08/2023	Exercise		2,477,390	3920			198,449	129,426			198,449		(69,022)				0001
Purchased Call/SPX/SPXA058SC																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	09/21/2022	09/05/2023	09/07/2023	Exercise		1,910,738	3923			176,294	116,566			176,294		(59,729)				0001
Purchased Call/SPX/SPXF00LSM				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm	21GI19DL770XOHC3ZE78	05/23/2023	09/08/2023	05/25/2023	Exercise		12,576,000	4450	58,695		11,234	(47,461)			11,234		(58,695)				0001
Purchased Call/SPX/SPX821BSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Expire		1,638,000	4275.29				(28,266)			(28,266)		(28,266)				0001
Purchased Call/SPX/SPX821CSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise		3,505,000	100			6,352	(25,496)			6,352		(31,849)				0001
Purchased Call/SPX/SPX821CSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/16/2022	12/18/2023	12/20/2023	Expire		4,301,000	100				(39,093)			(39,093)		(39,093)				0001
Purchased Call/SPX/SPX821DS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/20/2022	12/20/2023	12/22/2023	Exercise		2,103,000	3821.62			42,060	18,746			42,060		(23,314)				0001
Purchased Call/SPX/SPX821ASB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/23/2022	11/20/2023	11/22/2023	Exercise		2,395,065	3965			228,312	113,645			228,312		(114,667)				0001
Purchased Call/SPX/SPX821BS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	11/29/2022	11/27/2023	11/29/2023	Exercise		1,807,769	4026			189,028	103,598			189,028		(85,430)				0001
Purchased Call/SPX/SPXH130SB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPR08K5P83	12/02/2022	12/01/2023	12/05/2023	Exercise		7,406,000	4071.7			148,120	65,667			148,120		(82,453)				0001
Purchased Call/SPX/SPX821DSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Exercise		1,006,000	4037.06			50,300	31,498			50,300		(18,802)				0001
Purchased Call/SPX/SPX821ESG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/29/2022	12/22/2023	12/27/2023	Exercise		1,777,691	3823			71,145	33,145			71,145		(38,000)				0001
Purchased Call/SPX/SPX821DST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/23/2022	12/26/2023	12/28/2023	Expire		3,325,000	100				(61,821)			(61,821)		(61,821)				0001
Purchased Call/SPX/SPX821ES1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/27/2022	12/27/2023	12/29/2023	Exercise		1,200,000	3829.25			24,000	10,552			24,000		(13,448)				0001
Purchased Call/SPX/SPX821ES2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/27/2022	12/22/2023	12/27/2023	Exercise		1,521,095	3831			29,378	12,884			29,378		(16,495)				0001
Purchased Call/SPX/SPX821ESO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/30/2022	12/29/2023	01/03/2024	Exercise		1,255,000	3839.5			25,100	10,793			25,100		(14,307)				0001
Purchased Call/SPX/SPX821BSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		1,324,000	100			52,960	22,742			52,960		(30,218)				0001

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Purchased Call/SPX/SPX821BSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023	12/08/2023	Exercise		3,934,000	3941.26			157,360	72,493			157,360		(84,867)				0001
Purchased Call/SPX/SPXH13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023	12/08/2023	Exercise		1,490,000	105			44,700	23,410			44,700		(21,290)				0001
Purchased Call/SPX/SPXA058SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023	09/26/2023	Exercise		4,007,000	3693.23			104,182	61,280			104,182		(42,902)				0001
Purchased Call/SPX/SPXH13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		1,283,000	3852.36			21,811	9,781			21,811		(12,030)				0001
Purchased Call/SPX/SPX821CS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023	12/12/2023	Exercise		1,932,000	100			77,280	31,895			77,280		(45,385)				0001
Purchased Call/SPX/SPX821CSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise		1,902,000	3852.36			76,080	36,734			76,080		(39,346)				0001
Purchased Call/SPX/SPXH13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2022	12/01/2023	12/05/2023	Exercise		1,459,789	4033			81,450	41,689			81,450		(39,761)				0001
Purchased Call/SPX/SPXA059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Exercise		1,787,000	3639.66			328,387				(35,709)			147,721			0001
Purchased Call/SPX/SPXH13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise		7,081,000	4019.65			141,620	61,302			141,620		(80,318)				0001
Purchased Call/SPX/SPXA058SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/27/2022	09/25/2023	09/27/2023	Exercise		2,123,607	3693			162,150	101,684			162,150		(60,466)				0001
Purchased Call/SPX/SPXA058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/29/2022	09/27/2023	09/29/2023	Exercise		2,062,316	3650			161,589	99,643			161,589		(61,946)				0001
Purchased Call/SPX/SPXF00NS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/01/2023	08/04/2023	06/05/2023	Exercise		4,180,000	4225	47,615		126,514	78,899			126,514		(47,615)				0001
Purchased Call/SPX/SPXF00NS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/01/2023	08/07/2023	06/05/2023	Exercise		4,180,000	4300	27,935		109,220	81,285			109,220		(27,935)				0001
Purchased Call/SPX/SPXH13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/19/2023	Exercise		7,199,000	3895.75			143,980	62,091			143,980		(81,889)				0001
Purchased Call/SPX/SPX821ESQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	01/03/2024	Exercise		1,905,000	3839.5			76,200	35,433			76,200		(40,767)				0001
Purchased Call/SPX/SPX821DSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2022	05/09/2023	05/11/2023	Expire		3,880,000	4225			(52,855)				(52,855)						0001
Purchased Call/SPX/SPX821ESU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2022	12/27/2023	12/29/2023	Exercise		1,945,259	3829			227,584	115,499			227,584		(112,085)				0001
Purchased Call/SPX/SPXA059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Exercise		2,781,000	3639.66			130,707	75,361			130,707		(55,346)				0001
Purchased Call/SPX/SPXA059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	10/11/2023	Exercise		5,503,000	3639.66			220,120	125,716			220,120		(94,404)				0001
Purchased Call/SPX/SPXF00NS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/01/2023	09/01/2023	06/05/2023	Expire		12,540,000	4000	13,170			(13,170)			(13,170)						0001
Purchased Call/SPX/SPXH13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	12/20/2023	Exercise		3,014,000	3852.36			61,787	26,815			61,787		(34,972)				0001
Purchased Call/SPX/SPXH13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	12/21/2023	Exercise		5,165,000	3817.66			206,600	93,408			206,600		(113,192)				0001
Purchased Call/SPX/SPX821ESV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	01/03/2024	Exercise		2,783,029	3849			258,836	128,240			258,836		(130,595)				0001
Purchased Call/SPX/SPX821FSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	01/05/2023	Exercise		3,632,167	3840	83,953		163,658	79,705			163,658		(83,953)				0001
Purchased Call/SPX/SPXA059SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/07/2022	10/05/2023	10/10/2023	Exercise		1,967,306	3783			158,081	101,418			158,081		(56,662)				0001
Purchased Call/SPX/SPXA05AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/13/2023	Exercise		2,716,000	3588.84			119,504	68,897			119,504		(50,607)				0001
Purchased Call/SPX/SPXA05AS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/13/2023	Exercise		2,034,000	3588.84			93,564	54,079			93,564		(39,485)				0001
Purchased Call/SPX/SPXH13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2022	12/22/2023	12/27/2023	Exercise		4,221,000	3822.39			84,420	36,553			84,420		(47,867)				0001
Purchased Call/SPX/SPXH13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise		3,105,000	3844.82			150,593	67,067			150,593		(83,525)				0001
Purchased Call/SPX/SPXA05BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/31/2022	10/27/2023	10/31/2023	Exercise		1,949,132	3829			160,911	72,157			160,911		(88,754)				0001

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Purchased Call/SPX/SPXH13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2022	12/28/2023	01/02/2024	Exercise		1,306,000	105			39,180	15,803			39,180		(23,377)				0001
Purchased Call/SPX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	12/27/2023	Exercise		2,039,000	3822.39			242,641				(1,728)		121,117				0001
Purchased Call/SPX/SPXA05DSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	12/12/2023	Exercise		2,865,000	3963.51			97,410	44,096			97,410		(53,314)				0001
Purchased Call/SPX/SPXA05DSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Exercise		5,980,000	3934.38			119,600	52,194			119,600		(67,406)				0001
Purchased Call/SPX/SPXA05ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023	12/14/2023	Exercise		2,585,883	3991			291,600	143,864			291,600		(147,735)				0001
Purchased Call/SPX/SPXA05ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/26/2023	Exercise		5,059,000	3878.44			101,180	43,457			101,180		(57,723)				0001
Purchased Call/SPX/SPX821JSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/22/2023	02/28/2023	02/24/2023	Expire		6,000,000	4085	6,503			(6,503)					(6,503)				0001
Purchased Call/SPX/SPXA05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/28/2022	12/26/2023	12/28/2023	Exercise		2,022,375	3845			125,187	58,823			125,187		(66,364)				0001
Purchased Call/SPX/SPXH13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise		5,732,000	3839.5			114,640	47,576			114,640		(67,064)				0001
Purchased Call/SPX/SPX821LSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/13/2023	05/03/2023	03/15/2023	Expire		7,800,000	3500	37,690			(37,690)					(37,690)				0001
Purchased Call/SPX/SPX821LSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/13/2023	10/02/2023	03/15/2023	Exercise		7,800,000	4000	201,830	288,390		86,560			288,390		(201,830)				0001
Purchased Call/SPX/SPXF13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2021	11/30/2023	12/04/2023	Expire		1,438,104	4584				(76,832)					(76,832)				0001
Purchased Call/SPX/SPXF134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023	10/12/2023	Expire		2,178,000	4391.34				(34,554)					(34,554)				0001
Purchased Call/SPX/SPXF13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023	12/14/2023	Expire		1,634,462	5321				(39,015)					(39,015)				0001
Purchased Call/SPX/SPXF13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023	12/26/2023	Expire		2,796,000	5536.77				(47,178)					(47,178)				0001
Purchased Call/SPX/SPXF13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	01/10/2023	Expire		2,663,000	100				(795)					(795)				0001
Purchased Call/SPX/SPXF13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2022	01/10/2023	01/12/2023	Expire		1,323,000	4903.8				(466)					(466)				0001
Purchased Call/SPX/SPXF13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2022	01/10/2023	01/12/2023	Expire		1,744,000	100				(930)					(930)				0001
Purchased Call/SPX/SPXF13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	01/05/2023	Expire		6,864,000	4796.56				(465)					(465)				0001
Purchased Call/SPX/SPXF13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2022	01/05/2023	01/09/2023	Expire		1,491,000	4700.58				(440)					(440)				0001
Purchased Call/SPX/SPX821RSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	05/24/2023	06/09/2023	05/26/2023	Expire		51,120,000	3700	28,980			(28,980)					(28,980)				0001
Purchased Call/SPX/SPXF13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	01/13/2023	Expire		1,770,000	4713.07				(571)					(571)				0001
Purchased Call/SPX/SPXF13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	01/19/2023	Expire		1,895,000	100				(1,671)					(1,671)				0001
Purchased Call/SPX/SPXF13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2022	01/13/2023	01/17/2023	Expire		3,135,000	4659.03				(1,275)					(1,275)				0001
Purchased Call/SPX/SPX821USB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	06/20/2023	07/21/2023	06/22/2023	Expire		6,600,000	4100	7,950			(7,950)					(7,950)				0001
Purchased Call/SPX/SPXF13SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		2,184,000	4662.85				(993)					(993)				0001
Purchased Call/SPX/SPXF13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/12/2023	01/16/2023	Expire		1,880,472	4725				(1,090)					(1,090)				0001
Purchased Call/SPX/SPXF13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2022	01/13/2023	01/17/2023	Expire		2,702,762	4660				(2,096)					(2,096)				0001
Purchased Call/SPX/SPXF13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2022	01/19/2023	01/23/2023	Expire		11,260,000	4532.76				(6,812)					(6,812)				0001
Purchased Call/SPX/SPXF13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		2,532,000	256.14				(2,178)					(2,178)				0001

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Purchased Call/SPX/SPXF13T5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2022	01/17/2023	01/19/2023	Expire		1,678,626	4663				(1,747)					(1,747)				0001
Purchased Call/SPX/SPXF13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/28/2022	01/27/2023	01/31/2023	Expire		1,287,000	256.72				(1,562)					(1,562)				0001
Purchased Call/SPX/SPXF13U5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/24/2022	01/19/2023	01/23/2023	Expire		1,830,941	4543				(1,783)					(1,783)				0001
Purchased Call/SPX/SPXF13WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/03/2022	02/03/2023	02/07/2023	Expire		2,024,000	4477.44				(3,645)					(3,645)				0001
Purchased Call/SPX/SPX3057SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/22/2021	02/22/2023	02/24/2023	Exercise		2,151,000	3876.5			63,562	6,575			36,814		(712)	(20,663)			0001
Purchased Call/SPX/SPXF13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/03/2022	02/03/2023	02/07/2023	Expire		1,717,000	4477.44				(4,191)					(4,191)				0001
Purchased Call/SPX/SPX3059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/01/2021	04/03/2023	04/05/2023	Exercise		1,510,000	4019.87			39,306	31,616			39,306		(7,690)				0001
Purchased Call/SPX/SPX3059SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/01/2021	04/03/2023	04/05/2023	Exercise		1,806,000	4019.87			47,011	36,034			47,011		(10,978)				0001
Purchased Call/SPX/SPX3059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/31/2021	03/31/2023	04/04/2023	Exercise		1,847,000	3918.06			88,910	64,095			88,910		(24,816)				0001
Purchased Call/SPX/SPX305ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	04/09/2021	04/10/2023	04/12/2023	Expire		2,298,000	4128.8				(13,550)					(13,550)				0001
Purchased Call/SPX/SPX305CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/10/2021	05/10/2023	05/12/2023	Expire		2,572,000	4188.43				(18,595)					(18,595)				0001
Purchased Call/SPX/SPXF13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,303,000	4500.53				(4,243)					(4,243)				0001
Purchased Call/SPX/SPX305DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	05/17/2021	05/17/2023	05/19/2023	Expire		2,346,000	4163.29				(18,407)					(18,407)				0001
Purchased Call/SPX/SPX305ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	06/04/2021	06/06/2023	06/08/2023	Exercise		1,363,000	4229.89			17,388	5,529			17,388		(11,858)				0001
Purchased Call/SPX/SPX305HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	07/10/2023	07/12/2023	Exercise		3,143,000	4369.55			26,855	(5,839)			26,855		(32,692)				0001
Purchased Call/SPX/SPX3051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/04/2021	08/04/2023	08/08/2023	Expire		1,763,000	5034.44				(18,796)					(18,796)				0001
Purchased Call/SPX/SPX305USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/14/2022	01/13/2023	01/17/2023	Expire		2,001,000	100				(1,385)					(1,385)				0001
Purchased Call/SPX/SPX305JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/19/2021	08/18/2023	08/22/2023	Expire		1,404,000	5143.77				(14,368)					(14,368)				0001
Purchased Call/SPX/SPX305KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/24/2021	08/24/2023	08/28/2023	Expire		2,835,000	5191.47				(30,108)					(30,108)				0001
Purchased Call/SPX/SPXF13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/08/2022	02/08/2023	02/10/2023	Expire		1,976,000	4521.54				(3,661)					(3,661)				0001
Purchased Call/SPX/SPX305LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/17/2021	09/15/2023	09/19/2023	Exercise		2,165,000	4393.09			27,949	(58,356)			27,949		(86,304)				0001
Purchased Call/SPX/SPX305MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/23/2021	09/22/2023	09/26/2023	Expire		1,431,000	4392.48				(59,247)					(59,247)				0001
Purchased Call/SPX/SPX305NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/07/2021	09/29/2023	10/03/2023	Expire		1,559,144	4355				(68,696)					(68,696)				0001
Purchased Call/SPX/SPX305NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/08/2021	10/06/2023	10/11/2023	Exercise		1,883,000	4274.97			14,378	(75,402)			14,378		(89,780)				0001
Purchased Call/SPX/SPXF13WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/03/2022	02/03/2023	02/07/2023	Expire		2,037,000	4701.31				(2,793)					(2,793)				0001
Purchased Call/SPX/SPXF13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/11/2022	02/10/2023	02/14/2023	Expire		2,093,000	100				(5,163)					(5,163)				0001
Purchased Call/SPX/SPX305NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/08/2021	10/06/2023	10/11/2023	Expire		2,598,000	4358.4				(112,682)					(112,682)				0001
Purchased Call/SPX/SPX305NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/08/2021	10/10/2023	10/12/2023	Expire		1,505,000	4918.74				(30,415)					(30,415)				0001
Purchased Call/SPX/SPX305OSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/22/2021	10/24/2023	10/26/2023	Expire		1,542,000	5198				(26,521)					(26,521)				0001
Purchased Call/SPX/SPX305PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2021	10/20/2023	10/24/2023	Expire		1,529,456	5089				(33,129)					(33,129)				0001

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Purchased Call/SPX/SPX905P9O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023	11/09/2023	Expire		2,074,000	4632.23				(102,711)					(102,711)				0001
Purchased Call/SPX/SPX905QS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023	11/20/2023	Expire		2,608,581	4683				(127,905)					(127,905)				0001
Purchased Call/SPX/SPX905Q9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023	11/21/2023	Expire		1,499,000	5538.18				(23,091)					(23,091)				0001
Purchased Call/SPX/SPXF131YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	02/13/2023	Expire		2,198,000	4587.18				(4,510)					(4,510)				0001
Purchased Call/SPX/SPX905US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	01/24/2023	Expire		3,218,000	4397.94				(3,550)					(3,550)				0001
Purchased Call/SPX/SPXF131YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2022	02/08/2023	02/10/2023	Expire		2,596,575	4492				(5,449)					(5,449)				0001
Purchased Call/SPX/SPX905W5G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/09/2022	02/07/2023	02/09/2023	Exercise		2,065,795	250			11,717	4,241			11,717		(7,477)				0001
Purchased Call/SPX/SPX905U8X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	01/25/2023	Expire		5,159,000	4397.94				(3,752)					(3,752)				0001
Purchased Call/SPX/SPX905U5Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2023	01/25/2023	Expire		4,559,000	4397.94				(6,383)					(6,383)				0001
Purchased Call/SPX/SPXF132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2022	02/08/2023	02/10/2023	Expire		1,836,096	4511				(4,425)					(4,425)				0001
Purchased Call/SPX/SPXF132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2022	02/09/2023	02/13/2023	Expire		2,747,721	4587				(5,643)					(5,643)				0001
Purchased Call/SPX/SPX905YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	02/23/2023	02/27/2023	Exercise		1,457,612	247			14,745	7,941			14,745		(6,804)				0001
Purchased Call/SPX/SPX905V83	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2023	01/26/2023	Expire		2,283,000	100				(3,211)					(3,211)				0001
Purchased Call/SPX/SPX905XSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2023	03/03/2023	Expire		7,200,000	4306.26				(26,682)					(26,682)				0001
Purchased Call/SPX/SPX905XSII	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/01/2022	02/27/2023	03/01/2023	Expire		2,718,483	4385				(11,604)					(11,604)				0001
Purchased Call/SPX/SPX905YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/16/2022	03/16/2023	03/20/2023	Expire		1,919,000	4357.86				(10,875)					(10,875)				0001
Purchased Call/SPX/SPX905Z84	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/21/2023	Expire		2,206,000	4463.12				(12,639)					(12,639)				0001
Purchased Call/SPX/SPX905Z6S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/18/2022	03/17/2023	03/21/2023	Expire		2,093,000	4463.12				(15,218)					(15,218)				0001
Purchased Call/SPX/SPXF132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Exercise		1,709,000	249.28			7,747	1,633			7,747		(6,114)				0001
Purchased Call/SPX/SPXB003SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/21/2021	04/21/2023	04/25/2023	Exercise		1,874,000	4114.16			8,694	(21,774)			8,694		(30,468)				0001
Purchased Call/SPX/SPXB00IISU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/03/2021	09/06/2023	09/08/2023	Expire		1,554,000	4513.66				(55,321)					(55,321)				0001
Purchased Call/SPX/SPX9215ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/08/2023	09/08/2023	Expire		9,000,000	4450			9,500	(9,500)					(9,500)				0001
Purchased Call/SPX/SPX9215SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	11/10/2023	09/08/2023	Expire		36,000,000	3750			33,040	(33,040)					(33,040)				0001
Purchased Call/SPX/SPXI13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/14/2023	04/04/2023	Expire		12,900,000	4450			9,000	(9,000)					(9,000)				0001
Purchased Call/SPX/SPX9215SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/21/2023	09/08/2023	Exercise		4,500,000	4450			14,040	60,000	45,960		60,000		(14,040)				0001
Purchased Call/SPX/SPX9217SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	10/06/2023	09/26/2023	Expire		26,070,000	4175			37,080	(37,080)					(37,080)				0001
Purchased Call/SPX/SPX9218S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	11/02/2023	10/03/2023	Expire		8,680,000	4000			10,230	(10,230)					(10,230)				0001
Purchased Call/SPX/SPX9219SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	12/29/2023	10/12/2023	Expire		26,100,000	4100			102,690	(102,690)					(102,690)				0001
Purchased Call/SPX/SPX9218SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/13/2023	10/06/2023	Expire		42,250,000	4075			41,350	(41,350)					(41,350)				0001
Purchased Call/SPX/SPX921ASX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2023	11/20/2023	11/02/2023	Exercise		8,340,000	4225			50,080	322,382	272,302		322,382		(50,080)				0001

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Purchased Call/SPX/SPX921B9B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/17/2023	11/14/2023	Expire		17,540,000	4250			5,700	(5,700)					(5,700)				0001
Purchased Call/SPX/SPX921B9K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2023	12/13/2023	11/17/2023	Expire		9,000,000	4200			3,930	(3,930)					(3,930)				0001
Purchased Call/SPX/SPXG0086X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/15/2023	09/29/2023	09/19/2023	Expire		53,580,000	4100			18,240	(18,240)					(18,240)				0001
Purchased Call/SPX/SPXA00ESV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/08/2021	01/06/2023	01/10/2023	Expire		1,476,000	4436.63				(407)					(407)				0001
Purchased Call/SPX/SPXA00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/28/2021	01/26/2023	01/30/2023	Exercise		1,563,644	3802			85,312	78,904			85,312		(6,408)				0001
Purchased Call/SPX/SPXI130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/26/2023	04/21/2023	Expire		26,400,000	4500			4,290	(4,290)					(4,290)				0001
Purchased Call/SPX/SPXA050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/24/2022	03/24/2023	03/28/2023	Expire		14,381,000	4520.16				(76,765)					(76,765)				0001
Purchased Call/SPX/SPXA051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023	05/02/2023	Expire		3,779,000	100				(12,493)					(12,493)				0001
Purchased Call/SPX/SPXA050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	03/30/2023	Expire		2,619,000	4575.52				(16,443)					(16,443)				0001
Purchased Call/SPX/SPXA052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023	05/10/2023	Exercise		3,141,000	4123.34			10,974	(21,846)			202,542		(24,212)	(243,199)			0001
Purchased Call/SPX/SPXA0539P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023	06/15/2023	Expire		4,582,000	100				(19,340)					(19,340)				0001
Purchased Call/SPX/SPXA051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023	04/25/2023	Expire		4,995,000	4271.78				(53,571)					(53,571)				0001
Purchased Call/SPX/SPXA053SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023	06/22/2023	Expire		5,756,000	100				(25,339)					(25,339)				0001
Purchased Call/SPX/SPXA052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/06/2022	05/05/2023	05/09/2023	Exercise		15,610,000	4123.34			48,874	(73,179)			48,874		(122,053)				0001
Purchased Call/SPX/SPXA052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023	05/19/2023	Exercise		12,742,000	4088.85			217,890	110,001			217,890		(107,889)				0001
Purchased Call/SPX/SPXB17ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2021	01/31/2023	02/02/2023	Expire		1,812,000	4390.97				(3,330)					(3,330)				0001
Purchased Call/SPX/SPXB17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2021	02/10/2023	02/14/2023	Expire		1,517,053	4306				(5,966)					(5,966)				0001
Purchased Call/SPX/SPXB173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/16/2023	03/20/2023	Expire		1,525,551	4295				(10,442)					(10,442)				0001
Purchased Call/SPX/SPXA054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/19/2022	07/13/2023	07/17/2023	Exercise		2,360,299	3813			178,892	122,006			178,892		(56,886)				0001
Purchased Call/SPX/SPXB17LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2021	07/19/2023	07/21/2023	Exercise		2,071,407	4254			151,184	81,501			151,184		(69,683)				0001
Purchased Call/SPX/SPXA0566S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023	08/18/2023	Exercise		2,820,000	248.84			148,004	70,058			148,004		(77,945)				0001
Purchased Call/SPX/SPXI130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	06/02/2023	05/22/2023	Expire		75,240,000	3700		15,390		(15,390)					(15,390)				0001
Purchased Call/SPX/SPXB17SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2023	01/11/2023	Expire		1,632,000	4677.03				(611)					(611)				0001
Purchased Call/SPX/SPXA055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2022	07/17/2023	07/19/2023	Exercise		2,951,454	3863			236,839	160,827			236,839		(76,013)				0001
Purchased Call/SPX/SPXB17SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	01/20/2023	Expire		2,013,000	4577.11				(2,479)					(2,479)				0001
Purchased Call/SPX/SPXB17TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/17/2023	02/22/2023	Expire		1,897,000	4380.26				(4,904)					(4,904)				0001
Purchased Call/SPX/SPXA055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/02/2022	07/31/2023	08/02/2023	Exercise		1,655,506	4128			123,910	85,242			123,910		(38,668)				0001
Purchased Call/SPX/SPXI130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	06/14/2023	05/22/2023	Expire		4,160,000	3875		2,010		(2,010)					(2,010)				0001
Purchased Call/SPX/SPXB17PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	10/05/2023	Expire		1,848,000	4357.04				(28,761)					(28,761)				0001
Purchased Call/SPX/SPXA056SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/22/2022	08/09/2023	08/11/2023	Exercise		1,432,972	4130			106,875	69,220			106,875		(37,655)				0001

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Purchased Call/SPX/SPXA057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023	09/07/2023	Exercise		4,675,000	3924.26			187,000	115,744			187,000		(71,256)				0001
Purchased Call/SPX/SPXB17USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/13/2023	03/15/2023	Expire		1,635,477	4204				(7,208)					(7,208)				0001
Purchased Call/SPX/SPXB17QSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/08/2023	11/10/2023	Expire		1,560,785	4684				(69,773)					(69,773)				0001
Purchased Call/SPX/SPXB17USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/17/2023	03/21/2023	Expire		2,695,530	4412				(14,825)					(14,825)				0001
Purchased Call/SPX/SPXA058SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023	09/26/2023	Exercise		1,432,156	252			51,265	26,419			51,265		(24,846)				0001
Purchased Call/SPX/SPXA058ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023	10/02/2023	Exercise		1,425,000	241.77			109,865	56,869			109,865		(52,996)				0001
Purchased Call/SPX/SPXG00HSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	12/08/2023	10/26/2023	Exercise		8,500,000	4350	59,980		254,372	194,392			254,372		(59,980)				0001
Purchased Call/SPX/SPXA057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	08/30/2023	09/01/2023	Exercise		2,202,256	4019			193,992	130,330			193,992		(63,663)				0001
Purchased Call/SPX/SPXG001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	11/07/2023	11/02/2023	Exercise		8,340,000	4275	10,440		103,379	92,939			103,379		(10,440)				0001
Purchased Call/SPX/SPXA057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/12/2022	08/25/2023	08/29/2023	Exercise		2,776,431	4175			145,601	62,860			145,601		(82,742)				0001
Purchased Call/SPX/SPXB17VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2023	05/05/2023	Expire		4,283,000	4175.48				(16,986)					(16,986)				0001
Purchased Call/SPX/SPXA059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise		2,421,000	247.97			123,026	71,268			123,026		(51,758)				0001
Purchased Call/SPX/SPXB17IIS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023	06/06/2023	Exercise		20,986,000	4108.54			839,440	640,959			839,440		(198,481)				0001
Purchased Call/SBG/SBG017CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/08/2021	01/06/2023	01/10/2023	Exercise		349,999	231.01			46,160	46,061			46,160		(99)				0001
Purchased Call/SBG/SBG017CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2021	01/06/2023	01/10/2023	Exercise		382,299	231.66			49,206	49,102			49,206		(104)				0001
Purchased Call/SPX/SPXA058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2023	09/29/2023	Exercise		2,378,132	3653			193,996	115,589			193,996		(78,407)				0001
Purchased Call/SBG/SBG017CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2021	01/12/2023	01/16/2023	Exercise		491,243	232.18			68,843	68,536			68,843		(307)				0001
Purchased Call/SBG/SBG017CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2021	01/20/2023	01/24/2023	Exercise		455,982	232.77			65,070	64,616			65,070		(453)				0001
Purchased Call/SPX/SPXB17IISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/13/2023	07/17/2023	Exercise		10,075,000	3801.78			201,500	139,363			201,500		(62,137)				0001
Purchased Call/SBG/SBG017DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2021	02/01/2023	02/03/2023	Exercise		1,132,533	231.8			177,871	175,815			177,871		(2,055)				0001
Purchased Call/SPX/SPXA05ASE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023	10/16/2023	Exercise		2,299,005	241			201,208	102,699			201,208		(98,509)				0001
Purchased Call/SPX/SPXB17XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/14/2023	07/18/2023	Exercise		11,104,000	3863.16			222,080	152,668			222,080		(69,412)				0001
Purchased Call/SBG/SBG017DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2021	02/10/2023	02/14/2023	Exercise		426,043	237.67			54,455	53,516			54,455		(939)				0001
Purchased Call/SPX/SPXA059SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023	10/11/2023	Exercise		4,042,000	3639.66			179,869	103,497			179,869		(76,372)				0001
Purchased Call/SBG/SBG017DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/16/2021	02/10/2023	02/14/2023	Exercise		312,171	237.96			39,472	38,763			39,472		(709)				0001
Purchased Call/SPX/SPXA059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023	10/11/2023	Exercise		1,830,000	3639.66			116,205	67,623			116,205		(48,582)				0001
Purchased Call/SBG/SBG017DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2021	02/22/2023	02/24/2023	Exercise		588,998	239.44			70,341	68,632			70,341		(1,709)				0001
Purchased Call/SBG/SBG017DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/03/2021	03/02/2023	03/06/2023	Exercise		253,159	238.89			32,106	31,234			32,106		(872)				0001
Purchased Call/SBG/SBG017DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/05/2021	03/03/2023	03/07/2023	Exercise		343,540	239.98			44,525	43,236			44,525		(1,289)				0001
Purchased Call/SBG/SBG017DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2021	03/10/2023	03/14/2023	Exercise		676,033	244.22			64,007	61,476			64,007		(2,531)				0001

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Purchased Call/SPX/SPXB17XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/14/2023	07/18/2023	Exercise		14,388,000	3863.16			575,520	401,066			575,520		(174,455)				0001
Purchased Call/SBG/SBG017DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2021	03/15/2023	03/16/2023	Exercise		551,252	244.44			34,824	32,620			34,824		(2,203)				0001
Purchased Call/SPX/SPXB17XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2023	07/28/2023	Exercise		9,661,000	3921.05			193,220	129,074			193,220		(64,146)				0001
Purchased Call/SBG/SBG017ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2021	03/22/2023	03/24/2023	Exercise		1,195,844	243.76			80,971	76,295			80,971		(4,676)				0001
Purchased Call/SPX/SPXA059SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/07/2022	09/26/2023	09/28/2023	Exercise		1,839,652	3679			109,001	64,789			109,001		(44,212)				0001
Purchased Call/SBG/SBG017ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2021	03/30/2023	04/03/2023	Exercise		734,567	244.05			56,069	52,681			56,069		(3,387)				0001
Purchased Call/SPX/SPXA05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023	10/12/2023	Exercise		8,747,000	3612.39			349,880	201,065			349,880		(148,815)				0001
Purchased Call/SBG/SBG017ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2021	04/19/2023	03/23/2023	Exercise		1,226,232	246.43			93,491	87,082			93,491		(6,409)				0001
Purchased Call/SPX/SPXB17XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/28/2023	08/01/2023	Exercise		6,729,000	4072.43			269,160	181,538			269,160		(87,622)				0001
Purchased Call/SBG/SBG017ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023	03/08/2023	Exercise		256,889	244			22,652	21,039			22,652		(1,613)				0001
Purchased Call/SPX/SPXB17XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/19/2023	07/21/2023	Exercise		1,551,056	3937			133,960	90,124			133,960		(43,836)				0001
Purchased Call/SBG/SBG017FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2021	05/02/2023	05/04/2023	Exercise		149,094	246.71			9,460	8,483			9,460		(976)				0001
Purchased Call/SBG/SBG017FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2021	05/12/2023	01/19/2023	Exercise		1,119,182	247.52			67,679	59,321			67,679		(8,358)				0001
Purchased Call/SPX/SPXA05AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023	10/13/2023	Exercise		2,065,000	3588.84			103,250	59,944			103,250		(43,306)				0001
Purchased Call/SPX/SPXA05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/11/2022	11/09/2023	11/13/2023	Exercise		2,121,691	3749			129,614	58,520			129,614		(71,094)				0001
Purchased Call/SPX/SPXB17XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	07/24/2023	07/26/2023	Exercise		1,711,424	3962			133,056	87,265			133,056		(45,792)				0001
Purchased Call/SPX/SPXB17XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	07/26/2023	07/28/2023	Exercise		2,505,551	3921			221,734	141,530			221,734		(80,204)				0001
Purchased Call/SBG/SBG017FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2021	05/19/2023	05/23/2023	Exercise		822,339	248.69			50,546	44,276			50,546		(6,270)				0001
Purchased Call/SBG/SBG017FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2021	05/25/2023	03/02/2023	Exercise		474,918	249.26			27,115	23,023			27,115		(4,091)				0001
Purchased Call/SPX/SPXI13SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/01/2023	10/17/2023	06/05/2023	Expire		12,540,000	3800		30,330		(30,330)			(30,330)						0001
Purchased Call/SBG/SBG017FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023	05/31/2023	Exercise		588,392	249.49			33,793	28,889			33,793		(4,904)				0001
Purchased Call/SBG/SBG017FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	03/31/2023	Exercise		937,651	250.94			47,793	40,341			47,793		(7,453)				0001
Purchased Call/SPX/SPXA05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	12/12/2023	Exercise		2,577,000	3963.51			67,002	29,758			67,002		(37,244)				0001
Purchased Call/SPX/SPXA05DSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Exercise		4,811,000	3934.38			122,681	54,324			122,681		(68,356)				0001
Purchased Call/SBG/SBG017FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023	05/31/2023	Exercise		244,274	250.21			13,286	11,287			13,286		(1,999)				0001
Purchased Call/SBG/SBG017FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2021	05/31/2023	02/03/2023	Exercise		599,017	250.37			26,296	20,905			26,296		(5,391)				0001
Purchased Call/SPX/SPXB17XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/10/2023	Exercise		2,934,000	4140.06			132,030	87,069			132,030		(44,961)				0001
Purchased Call/SPX/SPXB17XSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/07/2023	08/09/2023	Exercise		2,901,633	4145			254,102	159,123			254,102		(94,978)				0001
Purchased Call/SPX/SPXA05DSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Exercise		2,244,000	3934.38			95,370	43,506			95,370		(51,864)				0001
Purchased Call/SPX/SPXA05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	12/27/2023	Exercise		3,699,000	3822.39			632,529				(2,909)			343,267			0001

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Purchased Call/SPX/SPXA05DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023	12/12/2023	Exercise		3,953,000	3934.38			187,768	86,295			187,768		(101,472)				0001
Purchased Call/SBG/SBG017FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2023	04/20/2023	Exercise		917,975	253.15			43,955	36,205			43,955		(7,750)				0001
Purchased Call/SBG/SBG017GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/13/2023	02/16/2023	Exercise		1,061,750	253.18			60,616	51,249			60,616		(9,366)				0001
Purchased Call/SPX/SPXB17YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/25/2023	08/29/2023	Exercise		14,164,000	4057.66			566,560	353,927			566,560		(212,633)				0001
Purchased Call/SPX/SPXA05DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023	12/13/2023	Exercise		4,590,000	3934.38			91,800	40,038			91,800		(51,762)				0001
Purchased Call/SBG/SBG017GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023	06/27/2023	Exercise		2,069,638	251.63			125,461	106,216			125,461		(19,246)				0001
Purchased Call/SPX/SPXA05ES3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/13/2022	12/11/2023	12/13/2023	Exercise		2,262,269	3934			232,876	108,360			232,876		(124,515)				0001
Purchased Call/SBG/SBG017GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023	01/06/2023	Exercise		378,855	251.63			21,693	18,088			21,693		(3,604)				0001
Purchased Call/SPX/SPXA05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/26/2023	Exercise		5,097,000	3878.44			203,880	91,544			203,880		(112,336)				0001
Purchased Call/SBG/SBG017GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023	07/12/2023	Exercise		774,041	250.09			58,176	50,225			58,176		(7,950)				0001
Purchased Call/SPX/SPXA05ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023	12/27/2023	Exercise		7,301,000	3822.39			292,040	130,049			292,040		(161,991)				0001
Purchased Call/SBG/SBG017GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/11/2023	07/13/2023	Exercise		1,384,405	250.09			106,821	92,510			106,821		(14,311)				0001
Purchased Call/SBG/SBG017GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023	07/11/2023	Exercise		1,766,517	250.09			129,953	111,937			129,953		(18,017)				0001
Purchased Call/SPX/SPXB17ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023	10/26/2023	Exercise		5,700,000	3797.34			228,000	127,140			228,000		(100,860)				0001
Purchased Call/SBG/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	01/11/2023	Exercise		4,732,934	249.6			424,013	371,641			424,013		(52,372)				0001
Purchased Call/SPX/SPXC000S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/20/2021	09/20/2023	09/22/2023	Expire		2,113,000	5050.61			(30,798)				(30,798)		(30,798)				0001
Purchased Call/SPX/SPXC00CSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/03/2021	10/27/2023	10/31/2023	Expire		1,481,404	5245			(29,110)				(29,110)		(29,110)				0001
Purchased Call/SPX/SPXA05FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/22/2022	12/21/2023	12/26/2023	Exercise		1,556,836	3873			129,041	66,267			129,041		(62,774)				0001
Purchased Call/SPX/SPXC00FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/10/2021	11/07/2023	11/09/2023	Expire		1,742,966	5546			(21,871)				(21,871)		(21,871)				0001
Purchased Call/SPX/SPXC00KS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/24/2021	11/17/2023	11/21/2023	Expire		2,055,354	5165			(57,360)				(57,360)		(57,360)				0001
Purchased Call/SPX/SPXB17ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/16/2023	10/18/2023	Exercise		1,963,034	3582			200,019	106,894			200,019		(93,125)				0001
Purchased Call/SPX/SPXC00SSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/23/2021	12/22/2023	12/27/2023	Exercise		1,505,000	4584.02			54,335	(43,235)			54,335		(97,570)				0001
Purchased Call/SPX/SPXB17ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/16/2023	10/18/2023	Exercise		2,049,516	3583			155,013	77,755			155,013		(77,258)				0001
Purchased Call/SBG/SBG017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2023	07/27/2023	Exercise		576,404	250.13			54,109	47,714			54,109		(6,395)				0001
Purchased Call/SBG/SBG017HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/03/2023	08/07/2023	Exercise		428,278	251.05			35,347	30,540			35,347		(4,807)				0001
Purchased Call/SBG/SBG017HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023	02/08/2023	Exercise		2,669,734	250.87			227,718	196,815			227,718		(30,903)				0001
Purchased Call/SPX/SPXB17ZSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/16/2023	10/18/2023	Exercise		2,404,240	3583			260,348	134,971			260,348		(125,376)				0001
Purchased Call/SBG/SBG017HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/09/2023	02/23/2023	Exercise		2,607,846	250.13			234,151	202,507			234,151		(31,645)				0001
Purchased Call/SPX/SPXB17ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/23/2023	10/25/2023	Exercise		1,711,254	3753			145,463	80,372			145,463		(65,091)				0001
Purchased Call/SBG/SBG017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/10/2023	06/15/2023	Exercise		577,817	250.73			50,833	43,591			50,833		(7,241)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXB172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		9,220,000	3901.06			184,400	97,102			184,400		(87,298)				0001
Purchased Call/SPX/SPXB17YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/15/2023	09/19/2023	Exercise		1,587,000	4067			24,678	3,379			24,678		(21,299)				0001
Purchased Call/SPX/SPXC00ZS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	01/21/2022	01/20/2023	01/24/2023	Expire		1,752,000	100				(1,729)					(1,729)				0001
Purchased Call/SPX/SPXC00IIM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL77OXOHC3ZE78	01/12/2022	01/12/2023	01/16/2023	Expire		7,135,000	4726.35				(2,638)					(2,638)				0001
Purchased Call/SBG/SBG017HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	01/18/2023	Exercise		3,091,087	251.88			254,545	217,283			254,545		(37,262)				0001
Purchased Call/SPX/SPXI13IRB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	06/20/2023	07/07/2023	06/22/2023	Expire		8,820,000	4350		21,030		(21,030)					(21,030)				0001
Purchased Call/SBG/SBG017HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023	08/15/2023	Exercise		466,752	251.66			39,393	33,709			39,393		(5,684)				0001
Purchased Call/SPX/SPXC00ZS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	01/21/2022	01/20/2023	01/24/2023	Expire		1,957,000	100				(1,611)					(1,611)				0001
Purchased Call/SBG/SBG017IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2021	08/18/2023	08/22/2023	Exercise		595,011	250.27			46,884	40,389			46,884		(6,495)				0001
Purchased Call/SBG/SBG017IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023	05/11/2023	Exercise		1,854,869	247.22			169,537	146,086			169,537		(23,450)				0001
Purchased Call/SPX/SPXC171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Exercise		5,267,000	3828.11			763,156				(3,977)		364,971				0001
Purchased Call/SBG/SBG017ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2021	08/29/2023	08/31/2023	Exercise		823,633	250.68			74,209	63,511			74,209		(10,698)				0001
Purchased Call/SBG/SBG017ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/04/2023	09/06/2023	Exercise		334,905	251.78			31,785	27,325			31,785		(4,460)				0001
Purchased Call/SBG/SBG017ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023	03/07/2023	Exercise		1,128,059	251.7			103,474	88,535			103,474		(14,939)				0001
Purchased Call/SBG/SBG017ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2021	09/13/2023	01/06/2023	Exercise		2,176,594	252.87			197,916	167,705			197,916		(30,210)				0001
Purchased Call/SPX/SPXC170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/03/2023	11/07/2023	Exercise		11,357,000	3719.89			454,280	243,455			454,280		(210,825)				0001
Purchased Call/SPX/SPXC171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/03/2023	11/07/2023	Exercise		1,733,469	3720			122,558	64,245			122,558		(58,313)				0001
Purchased Call/SBG/SBG017IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2021	09/14/2023	09/18/2023	Exercise		974,357	253.19			97,142	84,172			97,142		(12,970)				0001
Purchased Call/SPX/SPXC171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/03/2023	11/07/2023	Exercise		1,432,809	3771			129,960	72,086			129,960		(57,874)				0001
Purchased Call/SBG/SBG017ISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023	09/20/2023	Exercise		259,742	252.4			25,999	22,349			25,999		(3,651)				0001
Purchased Call/SBG/SBG017JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2021	09/28/2023	01/12/2023	Exercise		945,644	254.58			72,966	59,508			72,966		(13,457)				0001
Purchased Call/SPX/SPXC171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2023	11/08/2023	Exercise		1,990,850	3771			204,864	114,421			204,864		(90,443)				0001
Purchased Call/SBG/SBG017KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2021	11/02/2023	11/06/2023	Exercise		232,705	257.44			10,975	7,113			10,975		(3,863)				0001
Purchased Call/SPX/SPXC171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/09/2023	11/13/2023	Exercise		1,873,000	3748.57			80,539	42,392			80,539		(38,147)				0001
Purchased Call/SBG/SBG017KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023	05/09/2023	Exercise		1,938,063	257.61			94,967	62,788			94,967		(32,178)				0001
Purchased Call/SPX/SPXC171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	11/14/2023	Exercise		1,894,000	3956.37			61,555	31,420			61,555		(30,135)				0001
Purchased Call/SBG/SBG017KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023	04/12/2023	Exercise		469,013	257.92			21,854	14,060			21,854		(7,794)				0001
Purchased Call/SPX/SPXC171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	11/14/2023	Exercise		2,392,000	3956.37			108,836	56,635			108,836		(52,201)				0001
Purchased Call/SBG/SBG017KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023	11/14/2023	Exercise		1,062,730	257.54			47,322	29,276			47,322		(18,046)				0001
Purchased Call/SBG/SBG017KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023	11/21/2023	Exercise		390,050	256.6			24,017	17,325			24,017		(6,692)				0001

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Purchased Call/SPX/SPXC1726S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise		2,046,000	3992.93			64,449	32,785			64,449		(31,664)				0001
Purchased Call/SBG/SBG017KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2021	11/29/2023	12/01/2023	Exercise		1,060,084	249.5			100,844	83,103			100,844		(17,741)				0001
Purchased Call/SPX/SPXC1726T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise		16,625,000	3992.93			665,000	341,219			665,000		(323,781)				0001
Purchased Call/SPX/SPXC1728M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/10/2023	11/14/2023	Exercise		1,519,246	3956			85,249	42,506			85,249		(42,743)				0001
Purchased Call/SPX/SPXC1728Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/16/2023	11/20/2023	Exercise		5,527,000	3958.79			221,080	110,339			221,080		(110,741)				0001
Purchased Call/SBG/SBG017KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023	10/05/2023	Exercise		948,158	247.46			97,862	80,628			97,862		(17,235)				0001
Purchased Call/SBG/SBG017LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2021	12/07/2023	12/11/2023	Exercise		448,740	250.4			39,763	31,640			39,763		(8,122)				0001
Purchased Call/SPX/SPXC1736T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/16/2023	11/20/2023	Exercise		2,474,094	3959			199,375	106,306			199,375		(93,069)				0001
Purchased Call/SPX/SPXC1736T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/24/2023	11/28/2023	Exercise		6,089,000	4027.26			243,560	116,703			243,560		(126,857)				0001
Purchased Call/SBG/SBG017LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023	03/02/2023	Exercise		2,293,033	250.17			203,210	160,925			203,210		(42,285)				0001
Purchased Call/SPX/SPXC1739U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/24/2023	11/28/2023	Exercise		2,200,000	4027.26			97,900	47,283			97,900		(50,617)				0001
Purchased Call/SPX/SPXC1742	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/21/2023	11/24/2023	Exercise		1,753,442	3949			192,696	96,301			192,696		(96,396)				0001
Purchased Call/SPX/SPXC1745S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2023	11/27/2023	Exercise		2,237,428	4003			262,730	138,110			262,730		(124,620)				0001
Purchased Call/SPX/SPXC1745B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023	11/30/2023	Exercise		1,955,000	3963.94			83,088	39,591			83,088		(43,497)				0001
Purchased Call/SBG/SBG017LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/26/2023	12/06/2023	Exercise		440,198	251.2			42,460	34,005			42,460		(8,454)				0001
Purchased Call/SBG/SBG017LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023	01/13/2023	Exercise		1,040,545	250.55			98,688	78,046			98,688		(20,642)				0001
Purchased Call/SPX/SPXC1749J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/28/2023	11/30/2023	Exercise		2,168,275	3964			121,434	56,700			121,434		(64,734)				0001
Purchased Call/SPX/SPXC1749V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/27/2023	11/29/2023	Exercise		1,900,329	4026			228,921	124,272			228,921		(104,649)				0001
Purchased Call/SBG/SBG017LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023	03/28/2023	Exercise		1,881,977	251.48			172,140	135,378			172,140		(36,762)				0001
Purchased Call/SPX/SPXC1745H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2023	12/01/2023	Exercise		1,745,315	3958			134,506	64,807			134,506		(69,699)				0001
Purchased Call/SPX/SPXC1775A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/29/2023	01/03/2024	Exercise		2,408,000	3849.28			48,160	20,950			48,160		(27,210)				0001
Purchased Call/SBG/SBG017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023	07/06/2023	Exercise		1,951,309	252.03			175,543	137,842			175,543		(37,701)				0001
Purchased Call/SPX/SPXC1766B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/12/2023	12/14/2023	Exercise		3,148,552	3991			269,050	127,368			269,050		(141,682)				0001
Purchased Call/SPX/SPXC1766G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/15/2023	12/19/2023	Exercise		2,996,000	3852.36			139,314	63,146			139,314		(76,168)				0001
Purchased Call/SPX/SPXC1766J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2023	12/20/2023	Exercise		3,508,000	3852.36			231,528	107,719			231,528		(123,809)				0001
Purchased Call/SPX/SPXC1776B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/28/2023	01/02/2024	Exercise		2,784,000	3783.22			126,672	56,071			126,672		(70,601)				0001
Purchased Call/SPX/SPXC1778C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2023	12/29/2023	Exercise		1,630,882	3828			118,002	53,003			118,002		(64,999)				0001
Purchased Call/SPX/SPXG1305S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2023	02/21/2023	Expire		1,960,054	4475			(6,377)				(6,377)		(6,377)				0001
Purchased Call/SPX/SPXC1778F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/29/2023	01/03/2024	Exercise		17,441,000	3839.5			697,640	303,473			697,640		(394,167)				0001
Purchased Call/SPX/SPXC1796I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2023	03/03/2023	02/17/2023	Expire		8,500,000	4350		23,280		(23,280)					(23,280)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG1319P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/25/2022	02/24/2023	02/28/2023	Expire		1,717,000	256.83				(4,250)					(4,250)				0001
Purchased Call/SPX/SPXG1328U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/04/2022	03/03/2023	03/07/2023	Expire		1,586,000	100				(6,772)					(6,772)				0001
Purchased Call/SPX/SPXG1338O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/04/2022	03/03/2023	03/07/2023	Expire		2,604,000	4328.87				(7,280)					(7,280)				0001
Purchased Call/SPX/SPXC17BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2023	07/25/2023	03/15/2023	Expire		15,600,000	3400			137,520	(137,520)					(137,520)				0001
Purchased Call/SPX/SPXG1338X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/10/2022	03/10/2023	03/14/2023	Expire		3,135,000	4259.52				(9,507)					(9,507)				0001
Purchased Call/SPX/SPXG1348B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/11/2022	03/13/2023	03/15/2023	Expire		6,410,000	4204.31				(28,836)					(28,836)				0001
Purchased Call/SPX/SPXG1352	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/15/2022	03/15/2023	03/17/2023	Expire		6,601,000	4262.45				(15,664)					(15,664)				0001
Purchased Call/SPX/SPXG1358I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/17/2022	03/17/2023	03/21/2023	Expire		2,403,000	4411.67				(6,091)					(6,091)				0001
Purchased Call/SPX/SPXG1360O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/23/2022	03/20/2023	03/22/2023	Expire		1,778,564	264				(3,764)					(3,764)				0001
Purchased Call/SPX/SPXG1366P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/23/2022	03/22/2023	03/24/2023	Expire		1,935,661	257				(8,341)					(8,341)				0001
Purchased Call/SPX/SPXG1375S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/25/2022	03/27/2023	03/29/2023	Expire		1,386,000	100				(6,556)					(6,556)				0001
Purchased Call/SPX/SPXG1366F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/23/2022	03/23/2023	03/27/2023	Expire		1,185,000	100				(6,611)					(6,611)				0001
Purchased Call/SPX/SPXG1369Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/24/2022	03/24/2023	03/28/2023	Expire		3,069,000	4520.16				(8,505)					(8,505)				0001
Purchased Call/SPX/SPXC17ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2023	07/07/2023	05/22/2023	Exercise		16,720,000	4275			87,180	247,902	160,722			247,902	(87,180)				0001
Purchased Call/SPX/SPXC17ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2023	10/17/2023	05/22/2023	Expire		16,720,000	4600			53,580	(53,580)					(53,580)				0001
Purchased Call/SPX/SPXG1386T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/31/2022	03/31/2023	04/04/2023	Expire		1,230,000	100				(7,611)					(7,611)				0001
Purchased Call/SPX/SPXC17ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/01/2023	11/06/2023	06/05/2023	Expire		25,080,000	3900			46,680	(46,680)					(46,680)				0001
Purchased Call/SPX/SPXC17ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/05/2023	11/17/2023	06/07/2023	Expire		8,580,000	4000			25,610	(25,610)					(25,610)				0001
Purchased Call/SPX/SPXG13966	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/01/2022	04/03/2023	04/05/2023	Expire		4,467,000	4545.86				(13,812)					(13,812)				0001
Purchased Call/SPX/SPXG13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		2,135,000	4582.64				(13,784)					(13,784)				0001
Purchased Call/SPX/SPXG13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		3,036,000	4582.64				(23,335)					(23,335)				0001
Purchased Call/SPX/SPXC17ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2023	12/22/2023	05/22/2023	Exercise		8,360,000	4700			36,200	54,630	18,430			54,630	(36,200)				0001
Purchased Call/SPX/SPXG13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/08/2022	04/06/2023	04/10/2023	Expire		1,475,000	100				(9,758)					(9,758)				0001
Purchased Call/SPX/SPXG13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/08/2022	04/06/2023	04/10/2023	Expire		1,251,000	105				(4,866)					(4,866)				0001
Purchased Call/SPX/SPXC17JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/22/2023	09/19/2023	Exercise		17,920,000	4402			17,020	163,877	146,857			163,877	(17,020)				0001
Purchased Call/SPX/SPXB001S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/12/2021	04/12/2023	04/14/2023	Expire		1,492,000	4761.22				(7,452)					(7,452)				0001
Purchased Call/SPX/SPXB001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/12/2021	04/06/2023	04/10/2023	Expire		1,686,517	4555				(11,699)					(11,699)				0001
Purchased Call/SPX/SPXB00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/28/2021	05/31/2023	06/02/2023	Expire		2,265,000	4848.6				(15,027)					(15,027)				0001
Purchased Call/SPX/SPXB00ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/10/2021	06/02/2023	06/06/2023	Expire		1,648,695	4532				(20,977)					(20,977)				0001
Purchased Call/SPX/SPXB000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2021	07/27/2023	07/31/2023	Expire		3,189,000	5088.97				(31,011)					(31,011)				0001

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Purchased Call/SPX/SPXB00RS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	08/09/2023	08/11/2023	Expire		1,665,000	5088.34				(17,560)					(17,560)				0001
Purchased Call/SPX/SPXB00USV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/27/2021	08/29/2023	08/31/2023	Expire		1,488,000	4986.01				(24,086)					(24,086)				0001
Purchased Call/SPX/SPXG13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/13/2022	04/13/2023	04/17/2023	Expire		1,847,000	100				(13,027)					(13,027)				0001
Purchased Call/SPX/SPXG13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/14/2022	04/14/2023	04/18/2023	Expire		1,886,000	100				(13,560)					(13,560)				0001
Purchased Call/SPX/SPXG13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/14/2022	04/14/2023	04/18/2023	Expire		12,544,000	4392.59				(43,664)					(43,664)				0001
Purchased Call/SPX/SPXG13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/14/2022	04/17/2023	04/19/2023	Expire		3,788,000	4392.59				(13,458)					(13,458)				0001
Purchased Call/SPX/SPXB00XS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/07/2021	09/07/2023	09/11/2023	Expire		3,713,000	5229.67				(44,322)					(44,322)				0001
Purchased Call/SPX/SPXG13CSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		6,409,000	4462.21				(23,263)					(23,263)				0001
Purchased Call/SPX/SPXC17GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	08/04/2023	07/27/2023	Expire		7,264,000	4475			7,136	(7,136)					(7,136)				0001
Purchased Call/SPX/SPXG13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		1,947,000	4462.21				(11,122)					(11,122)				0001
Purchased Call/SPX/SPXG13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/22/2022	04/21/2023	04/25/2023	Expire		1,446,000	100				(11,134)					(11,134)				0001
Purchased Call/SPX/SPXG13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/22/2022	04/24/2023	04/26/2023	Expire		1,556,000	100				(12,206)					(12,206)				0001
Purchased Call/SPX/SPXG13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/25/2022	04/20/2023	04/24/2023	Expire		1,329,148	4460				(10,499)					(10,499)				0001
Purchased Call/SPX/SPXD00QSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/27/2022	01/27/2023	01/31/2023	Expire		1,520,000	100				(2,233)					(2,233)				0001
Purchased Call/SPX/SPXD01SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/01/2022	02/01/2023	02/03/2023	Expire		1,973,000	4546.54				(1,955)					(1,955)				0001
Purchased Call/SPX/SPXG13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/06/2022	05/05/2023	05/09/2023	Exercise		1,590,000	252.11			10,473	(1,521)			10,473		(11,994)				0001
Purchased Call/SPX/SPXG13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/04/2022	05/04/2023	05/08/2023	Expire		1,135,000	100				(9,576)					(9,576)				0001
Purchased Call/SPX/SPXG13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/04/2022	05/04/2023	05/08/2023	Expire		1,661,000	4300.17				(6,529)					(6,529)				0001
Purchased Call/SPX/SPXD003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/09/2022	02/07/2023	02/09/2023	Expire		1,407,935	4484				(3,924)					(3,924)				0001
Purchased Call/SPX/SPXB0575K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	11/10/2023	10/30/2023	Expire		21,575,000	4050			64,950	(64,950)					(64,950)				0001
Purchased Call/SPX/SPXG13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/17/2022	05/17/2023	05/19/2023	Exercise		6,805,000	4088.85			116,367	86,537			116,367		(29,830)				0001
Purchased Call/SPX/SPXD004SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2022	02/10/2023	02/14/2023	Expire		1,602,000	4418.64				(4,450)					(4,450)				0001
Purchased Call/SPX/SPXD004SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/11/2022	02/10/2023	02/14/2023	Expire		3,318,000	4418.64				(10,286)					(10,286)				0001
Purchased Call/SPX/SPXD004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2023	02/17/2023	Expire		8,149,000	4471.07				(12,224)					(12,224)				0001
Purchased Call/SPX/SPXG13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/23/2022	05/23/2023	05/25/2023	Exercise		8,006,000	3973.75			160,120	123,791			160,120		(36,329)				0001
Purchased Call/SPX/SPXG13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/24/2022	05/24/2023	05/26/2023	Exercise		1,857,000	3941.48			11,358	3,604			11,358		(7,754)				0001
Purchased Call/SPX/SPXG13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/31/2022	05/31/2023	06/02/2023	Expire		2,026,000	100				(19,590)					(19,590)				0001
Purchased Call/SPX/SPXG13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/24/2022	05/24/2023	05/26/2023	Exercise		3,951,000	3941.48			79,020	61,276			79,020		(17,744)				0001
Purchased Call/SPX/SPXG13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/27/2022	05/30/2023	06/01/2023	Exercise		1,934,000	4158.24			19,340	14,577			19,340		(4,763)				0001
Purchased Call/SPX/SPXG13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/27/2022	05/26/2023	05/31/2023	Exercise		2,767,000	4158.24			31,415	16,998			31,415		(14,417)				0001

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Purchased Call/SPX/SPXG13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/27/2022	05/26/2023	05/31/2023	Exercise		2,558,000	4158.24			29,042	2,593			29,042		(26,449)				0001
Purchased Call/SPX/SPXD00BSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/11/2022	03/10/2023	03/14/2023	Expire		1,761,000	100				(5,355)					(5,355)				0001
Purchased Call/SPX/SPXD00BST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/10/2022	03/07/2023	03/09/2023	Expire		1,829,399	254				(6,035)					(6,035)				0001
Purchased Call/SPX/SPXJ134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/25/2023	09/08/2023	07/27/2023	Expire		9,080,000	4100			9,230	(9,230)					(9,230)				0001
Purchased Call/SPX/SPXG13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		5,621,000	4160.68			112,420	84,219			112,420		(28,201)				0001
Purchased Call/SPX/SPXD00CSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/14/2022	03/14/2023	03/16/2023	Expire		1,869,000	100				(5,301)					(5,301)				0001
Purchased Call/SPX/SPXG13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		3,861,000	4160.68			99,145	61,572			99,145		(37,573)				0001
Purchased Call/SPX/SPXG13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		1,689,000	4160.68			43,371	20,360			43,371		(23,011)				0001
Purchased Call/SPX/SPXD00GSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/30/2022	03/30/2023	04/03/2023	Expire		5,160,000	100				(14,511)					(14,511)				0001
Purchased Call/SPX/SPXD00HS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/31/2022	03/29/2023	03/31/2023	Expire		2,070,755	252				(15,701)					(15,701)				0001
Purchased Call/SPX/SPXD00DSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/18/2022	03/17/2023	03/21/2023	Expire		2,913,000	4463.12				(12,744)					(12,744)				0001
Purchased Call/SPX/SPXD00HS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/31/2022	03/28/2023	03/30/2023	Expire		2,208,719	259				(9,449)					(9,449)				0001
Purchased Call/SPX/SPXD001S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/04/2022	04/04/2023	04/06/2023	Expire		5,570,000	100				(16,411)					(16,411)				0001
Purchased Call/SPX/SPXD00JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2023	04/12/2023	Expire		1,475,000	4712.69				(6,436)					(6,436)				0001
Purchased Call/SPX/SPXD00JSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023	04/10/2023	Expire		1,661,000	100				(10,549)					(10,549)				0001
Purchased Call/SPX/SPXD00KSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2022	04/14/2023	04/18/2023	Expire		3,161,000	4392.59				(19,932)					(19,932)				0001
Purchased Call/SPX/SPXB17GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2021	03/10/2023	03/14/2023	Expire		1,491,674	3868				(17,342)					(17,342)				0001
Purchased Call/SPX/SPXG130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		9,859,000	3900.86			197,180	147,540			197,180		(49,640)				0001
Purchased Call/SPX/SPXB17PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2021	10/03/2023	10/05/2023	Expire		1,745,000	5041.53				(25,246)					(25,246)				0001
Purchased Call/SPX/SPXD00LST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2023	04/21/2023	Expire		1,551,000	100				(11,629)					(11,629)				0001
Purchased Call/SPX/SPXD00NSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/26/2022	04/26/2023	04/28/2023	Expire		1,361,000	100				(11,943)					(11,943)				0001
Purchased Call/SPX/SPXG130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/10/2022	06/06/2023	06/08/2023	Exercise		1,598,499	4120			57,036	45,314			57,036		(11,722)				0001
Purchased Call/SPX/SPXG13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/15/2022	06/09/2023	06/13/2023	Exercise		2,290,157	4018			160,090	127,702			160,090		(32,388)				0001
Purchased Call/SPX/SPXD00JSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2023	04/12/2023	Expire		4,232,000	4488.28				(41,089)					(41,089)				0001
Purchased Call/SPX/SPXD00MSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2022	04/21/2023	04/25/2023	Expire		8,789,000	4271.78				(31,958)					(31,958)				0001
Purchased Call/SPX/SPXG13QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		1,380,745	250			61,862	48,778			61,862		(13,084)				0001
Purchased Call/SPX/SPXD00OSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/29/2022	05/01/2023	05/03/2023	Expire		2,155,000	100				(10,401)					(10,401)				0001
Purchased Call/SPX/SPXD00PS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/03/2022	05/03/2023	05/05/2023	Expire		1,410,000	100				(10,425)					(10,425)				0001
Purchased Call/SPX/SPXG13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/06/2022	06/06/2023	06/08/2023	Expire		1,585,000	4121.43				(7,697)					(7,697)				0001
Purchased Call/SPX/SPXG13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/23/2022	06/23/2023	06/27/2023	Exercise		1,030,000	3795.73			17,510	12,821			17,510		(4,689)				0001

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Purchased Call/SPX/SPXD00NSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		2,093,000	4296.12				(9,925)					(9,925)				0001
Purchased Call/SPX/SPXB17SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/06/2023	01/10/2023	Expire		2,303,000	4677.03				(790)					(790)				0001
Purchased Call/SPX/SPXB17SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/06/2023	01/10/2023	Expire		1,460,230	4695				(490)					(490)				0001
Purchased Call/SPX/SPXG13QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		2,394,000	3674.84			101,745	75,952			101,745		(25,793)				0001
Purchased Call/SPX/SPXG13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		3,232,000	3674.84			100,192	74,007			100,192		(26,185)				0001
Purchased Call/SPX/SPXB17SSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/09/2023	01/11/2023	Expire		1,786,625	4677				(809)					(809)				0001
Purchased Call/SPX/SPXG13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		5,829,000	3674.84			233,160	173,104			233,160		(60,056)				0001
Purchased Call/SPX/SPXB17SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2023	01/19/2023	Expire		4,690,000	4662.85				(4,837)					(4,837)				0001
Purchased Call/SPX/SPXD00PS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/02/2022	02/10/2023	02/14/2023	Expire		2,060,000	4700				(7,535)					(7,535)				0001
Purchased Call/SPX/SPXB17SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	01/20/2023	Expire		2,357,000	4577.11				(2,738)					(2,738)				0001
Purchased Call/SPX/SPXD00QS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/06/2022	05/05/2023	05/09/2023	Expire		1,587,000	4123.34				(11,862)					(11,862)				0001
Purchased Call/SPX/SPXD00RST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/12/2022	05/12/2023	05/16/2023	Expire		2,366,000	100				(12,364)					(12,364)				0001
Purchased Call/SPX/SPXD00TSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/17/2022	05/17/2023	05/19/2023	Expire		2,033,000	100				(16,148)					(16,148)				0001
Purchased Call/SPX/SPXG13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	06/29/2023	Exercise		3,858,000	3900.11			135,030	98,347			135,030		(36,683)				0001
Purchased Call/SPX/SPXD00USG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise		2,792,000	3901.36			208,447	17,270			157,437		(20,620)	(68,401)			0001
Purchased Call/SPX/SPXD00USI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise		1,864,000	3901.36			139,164				48,675			109			0001
Purchased Call/SPX/SPXD00RS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/09/2022	05/05/2023	05/09/2023	Expire		2,075,727	262				(4,877)					(4,877)				0001
Purchased Call/SPX/SPXB17TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/24/2023	02/28/2023	Expire		2,432,000	4288.7				(5,893)					(5,893)				0001
Purchased Call/SPX/SPXD00VS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/23/2022	05/23/2023	05/25/2023	Expire		2,021,000	100				(10,278)					(10,278)				0001
Purchased Call/SPX/SPXD00VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/25/2022	05/25/2023	05/30/2023	Expire		1,655,000	3978.73				(7,353)					(7,353)				0001
Purchased Call/SPX/SPXD00SS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/12/2023	05/16/2023	Exercise		2,103,000	4023.89			52,362	27,950			52,362		(24,412)				0001
Purchased Call/SPX/SPXB17TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/24/2023	02/28/2023	Expire		10,994,000	4288.7				(37,166)					(37,166)				0001
Purchased Call/SPX/SPXB17US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2023	02/27/2023	Expire		1,609,916	4226				(5,093)					(5,093)				0001
Purchased Call/SPX/SPXD00SS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/15/2023	05/17/2023	Exercise		2,164,000	4023.89			51,936	40,912			51,936		(11,024)				0001
Purchased Call/SPX/SPXD00TS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/16/2022	05/16/2023	05/18/2023	Exercise		2,047,000	4008.01			52,038	32,397			52,038		(19,641)				0001
Purchased Call/SPX/SPXD00TSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2022	05/17/2023	05/19/2023	Exercise		3,367,000	4088.85			57,576	40,420			57,576		(17,156)				0001
Purchased Call/SPX/SPXG13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2022	06/23/2023	06/27/2023	Expire		1,545,811	260				(6,230)					(6,230)				0001
Purchased Call/SPX/SPXD00XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IEBVN30JCEQV1H4R804	06/02/2022	05/26/2023	05/31/2023	Exercise		1,779,716	3723			71,222	55,240			71,222		(15,982)				0001
Purchased Call/SPX/SPXD00VS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2022	05/23/2023	05/25/2023	Exercise		2,021,000	3973.75			86,903	67,929			86,903		(18,974)				0001
Purchased Call/SPX/SPXB17USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/10/2023	03/14/2023	Exercise		2,535,347	3669			101,579	91,071			101,579		(10,508)				0001

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Purchased Call/SPX/SPXD00VSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/26/2022	05/26/2023	05/31/2023	Expire		4,167,000	100				(15,945)				(15,945)				0001
Purchased Call/SPX/SPXD00VSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/24/2022	05/19/2023	05/23/2023	Exercise		1,743,653	3901			130,068	101,074			130,068	(28,994)				0001
Purchased Call/SPX/SPXG13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	07/05/2023	Exercise		10,277,000	3825.33			205,540	146,283			205,540	(59,257)				0001
Purchased Call/SPX/SPXB17VSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/28/2023	05/02/2023	Exercise		2,342,678	3822			93,789	79,351			93,789	(14,438)				0001
Purchased Call/SPX/SPXG13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Expire		1,804,000	100				(18,742)				(18,742)				0001
Purchased Call/SPX/SPXG13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023	07/12/2023	Expire		1,936,000	100				(22,699)				(22,699)				0001
Purchased Call/SPX/SPXG13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	07/05/2023	Exercise		3,314,000	3825.33			77,879	55,613			77,879	(22,266)				0001
Purchased Call/SPX/SPXB17WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/05/2022	04/28/2023	05/02/2023	Exercise		1,877,849	3748			75,152	62,915			75,152	(12,237)				0001
Purchased Call/SPX/SPXG13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	07/07/2023	Exercise		3,402,000	3831.39			122,472	87,796			122,472	(34,676)				0001
Purchased Call/SPX/SPXG13TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	07/07/2023	Exercise		5,258,000	3831.39			210,320	151,099			210,320	(59,221)				0001
Purchased Call/SPX/SPXB17USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/07/2023	03/09/2023	Expire		2,125,752	4201				(10,365)				(10,365)				0001
Purchased Call/SPX/SPXB17USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/10/2023	03/14/2023	Expire		2,341,000	4259.52				(12,215)				(12,215)				0001
Purchased Call/SPX/SPXD137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	01/25/2023	Expire		2,434,000	4557.14				(2,607)				(2,607)				0001
Purchased Call/SPX/SPXD13ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2021	01/27/2023	01/31/2023	Expire		1,532,025	4499				(2,074)				(2,074)				0001
Purchased Call/SPX/SPXB17USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2023	03/15/2023	Expire		2,228,000	4204.31				(12,376)				(12,376)				0001
Purchased Call/SPX/SPXD13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2021	03/09/2023	03/13/2023	Expire		1,753,626	4434				(8,129)				(8,129)				0001
Purchased Call/SPX/SPXD13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2021	03/03/2023	03/07/2023	Expire		2,120,646	4732				(5,881)				(5,881)				0001
Purchased Call/SPX/SPXB17USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2023	03/17/2023	Expire		1,849,903	4262				(9,426)				(9,426)				0001
Purchased Call/SPX/SPXD130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2021	03/28/2023	03/30/2023	Exercise		2,253,000	3959.44			6,636	(21,629)			6,636	(28,265)				0001
Purchased Call/SPX/SPXD00YSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/10/2022	06/12/2023	06/14/2023	Expire		1,828,000	100				(20,313)				(20,313)				0001
Purchased Call/SPX/SPXE000SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2022	06/22/2023	06/26/2023	Expire		3,057,000	100				(18,686)				(18,686)				0001
Purchased Call/SPX/SPXB17VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/13/2023	04/17/2023	Expire		3,246,000	4446.59				(25,539)				(25,539)				0001
Purchased Call/SPX/SPXG13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023	07/17/2023	Exercise		1,223,000	3801.78			24,460	17,112			24,460	(7,348)				0001
Purchased Call/SPX/SPXB17VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/28/2023	05/02/2023	Expire		3,288,000	4287.5				(17,050)				(17,050)				0001
Purchased Call/SPX/SPXB17WS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/01/2023	05/03/2023	Exercise		3,057,628	4132			26,544	(3,188)			26,544	(29,732)				0001
Purchased Call/SPX/SPXB17WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023	05/08/2023	Expire		3,026,000	4300.17				(27,992)				(27,992)				0001
Purchased Call/SPX/SPXB17WSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/20/2023	06/22/2023	Exercise		1,940,316	3675			157,344	111,672			157,344	(45,672)				0001
Purchased Call/SPX/SPXB17XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	07/25/2023	Exercise		1,318,000	3961.63			191,201				48,695		67,968			0001
Purchased Call/SPX/SPXB17PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023	10/10/2023	Expire		2,027,000	4925.87				(36,018)				(36,018)				0001
Purchased Call/SPX/SPXD00ZSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023	06/20/2023	Exercise		2,143,000	3789.99			75,005	56,010			75,005	(18,995)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG13V8A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise		2,733,000	3818.8			94,289	66,100			94,289		(28,188)				0001
Purchased Call/SPX/SPXG13V8B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise		2,326,000	3818.8			109,322	77,212			109,322		(32,110)				0001
Purchased Call/SPX/SPXB17XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/17/2023	07/19/2023	Exercise		8,215,000	3863.16			332,708	231,059			332,708		(101,649)				0001
Purchased Call/SPX/SPXE00064	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/17/2022	06/12/2023	06/14/2023	Exercise		3,452,261	3901			268,154	216,242			268,154		(51,912)				0001
Purchased Call/SPX/SPXB17XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/20/2023	07/24/2023	Exercise		1,778,600	3961			149,516	101,126			149,516		(48,390)				0001
Purchased Call/SPX/SPXE002S1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/27/2022	06/27/2023	06/29/2023	Expire		1,831,000	100			(20,624)						(20,624)				0001
Purchased Call/SPX/SPXE003S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2022	07/07/2023	07/11/2023	Expire		2,427,000	100			(17,852)						(17,852)				0001
Purchased Call/SPX/SPXG13V8N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/13/2022	07/13/2023	07/17/2023	Exercise		2,689,000	3801.78			67,225	46,637			67,225		(20,588)				0001
Purchased Call/SPX/SPXB17XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/16/2022	08/04/2023	08/08/2023	Exercise		2,852,700	4152			223,983	131,446			223,983		(92,537)				0001
Purchased Call/SPX/SPXE000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/22/2022	06/22/2023	06/26/2023	Exercise		2,730,000	3759.89			125,580	93,112			125,580		(32,468)				0001
Purchased Call/SPX/SPXB17YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/14/2023	08/16/2023	Exercise		1,916,638	4288			90,169	42,220			90,169		(47,949)				0001
Purchased Call/SPX/SPXC001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/27/2021	09/27/2023	09/29/2023	Expire		2,135,000	4950.07			(40,707)						(40,707)				0001
Purchased Call/SPX/SPXC008S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/20/2021	10/17/2023	10/19/2023	Expire		1,479,525	5507			(13,915)						(13,915)				0001
Purchased Call/SPX/SPXB17ZS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023	10/26/2023	Exercise		2,139,000	3797.34			68,448	37,750			68,448		(30,698)				0001
Purchased Call/SPX/SPXE001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/24/2022	06/23/2023	06/27/2023	Exercise		13,677,000	3911.74			547,080	402,484			547,080		(144,596)				0001
Purchased Call/SPX/SPXC00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/29/2021	10/27/2023	10/31/2023	Expire		2,366,000	4531.69			(114,518)						(114,518)				0001
Purchased Call/SPX/SPXC00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/29/2021	10/31/2023	11/02/2023	Expire		1,668,000	5292.96			(28,186)						(28,186)				0001
Purchased Call/SPX/SPXG13W5U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		2,514,000	3998.95			60,336	40,879			60,336		(19,457)				0001
Purchased Call/SPX/SPXC001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/19/2021	11/17/2023	11/21/2023	Expire		1,559,000	4594.6			(85,788)						(85,788)				0001
Purchased Call/SPX/SPXC001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/19/2021	11/17/2023	11/21/2023	Expire		2,035,000	4658.03			(104,786)						(104,786)				0001
Purchased Call/SPX/SPXB17ZSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/17/2023	10/19/2023	Exercise		3,400,310	3676			268,250	141,877			268,250		(126,373)				0001
Purchased Call/SPX/SPXB17ZSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		1,330,000	3901.06			53,200	30,334			53,200		(22,866)				0001
Purchased Call/SPX/SPXC00USR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/04/2022	01/04/2023	01/06/2023	Expire		5,354,000	100			(553)						(553)				0001
Purchased Call/SPX/SPXB17ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/23/2023	10/25/2023	Exercise		2,401,760	3753			190,080	103,882			190,080		(86,198)				0001
Purchased Call/SPX/SPXG13W5Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		2,064,000	100			48,521	20,595			48,521		(27,926)				0001
Purchased Call/SPX/SPXC00VS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/06/2022	01/06/2023	01/10/2023	Expire		7,500,000	100			(1,350)						(1,350)				0001
Purchased Call/SPX/SPXB17ZSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023	10/31/2023	Exercise		1,733,000	3807.3			44,192	23,809			44,192		(20,382)				0001
Purchased Call/SPX/SPXG13W83	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/15/2022	07/14/2023	07/18/2023	Expire		1,456,000	100			(16,242)						(16,242)				0001
Purchased Call/SPX/SPXG13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/29/2022	07/28/2023	08/01/2023	Expire		2,994,000	100			(28,370)						(28,370)				0001
Purchased Call/SPX/SPXC00OSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/10/2021	12/08/2023	12/12/2023	Expire		1,735,232	4607			(102,255)						(102,255)				0001

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Purchased Call/SPX/SPXC00QSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/16/2021	12/15/2023	12/19/2023	Exercise		2,726,000	4606.11			66,027	(95,571)			66,027		(161,597)				0001
Purchased Call/SPX/SPXB172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	10/31/2023	Exercise		7,138,000	3807.3			285,520	156,045			285,520		(129,475)				0001
Purchased Call/SPX/SPXE004S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/07/2023	07/11/2023	Exercise		2,560,000	3899.38			113,920	80,942			113,920		(32,978)				0001
Purchased Call/SPX/SPXE004S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/07/2023	07/11/2023	Exercise		3,222,000	3899.38			154,656	110,137			154,656		(44,519)				0001
Purchased Call/SPX/SPXB172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/20/2023	10/24/2023	Exercise		2,504,546	3694			195,943	104,058			195,943		(91,885)				0001
Purchased Call/SPX/SPXC00IS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/11/2022	01/11/2023	01/13/2023	Expire		9,913,000	100				(3,441)					(3,441)				0001
Purchased Call/SPX/SPXC00XSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/14/2022	01/13/2023	01/17/2023	Expire		4,434,000	100				(1,853)					(1,853)				0001
Purchased Call/SPX/SPXC00VSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/07/2022	01/06/2023	01/10/2023	Expire		5,137,000	4677.03				(863)					(863)				0001
Purchased Call/SPX/SPXC00XSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/14/2022	01/17/2023	01/19/2023	Expire		5,146,000	100				(2,835)					(2,835)				0001
Purchased Call/SPX/SPXC00XSII	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/18/2022	01/18/2023	01/20/2023	Expire		1,501,000	100				(1,174)					(1,174)				0001
Purchased Call/SPX/SPXE007SII	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/26/2022	07/26/2023	07/28/2023	Expire		4,781,000	100				(26,047)					(26,047)				0001
Purchased Call/SPX/SPXE00BSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/27/2022	07/27/2023	07/31/2023	Expire		1,968,000	100				(17,507)					(17,507)				0001
Purchased Call/SPX/SPXC00IISP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2022	01/12/2023	01/16/2023	Expire		6,425,000	4726.35				(4,536)					(4,536)				0001
Purchased Call/SPX/SPXC00ZS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/21/2022	01/23/2023	01/25/2023	Expire		1,606,000	100				(1,820)					(1,820)				0001
Purchased Call/SPX/SPXC00ZSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/24/2022	01/24/2023	01/26/2023	Expire		2,027,000	100				(1,978)					(1,978)				0001
Purchased Call/SPX/SPXE005SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise		3,989,000	3863.16			143,604	99,537			143,604		(44,067)				0001
Purchased Call/SPX/SPXG13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		3,059,000	4130.29			146,832	99,465			146,832		(47,367)				0001
Purchased Call/SPX/SPXE005SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise		1,802,000	3863.16			79,288	55,302			79,288		(23,986)				0001
Purchased Call/SPX/SPXC00CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/03/2021	11/03/2023	11/07/2023	Expire		2,088,000	4660.57				(38,353)					(38,353)				0001
Purchased Call/SPX/SPXE005SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/03/2023	07/06/2023	Exercise		1,487,492	3834			125,712	90,613			125,712		(35,099)				0001
Purchased Call/SPX/SPXG13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise		4,985,000	4118.63			199,400	133,603			199,400		(65,797)				0001
Purchased Call/SPX/SPXH130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023	08/04/2023	Exercise		8,289,000	4091.19			165,780	108,874			165,780		(56,906)				0001
Purchased Call/SPX/SPXH132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Expire		1,469,000	100				(11,179)					(11,179)				0001
Purchased Call/SPX/SPXH132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Expire		1,406,000	100				(15,000)					(15,000)				0001
Purchased Call/SPX/SPXH132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Expire		2,909,000	100				(28,343)					(28,343)				0001
Purchased Call/SPX/SPXH130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023	08/08/2023	Exercise		2,239,000	4151.94			54,856	35,787			54,856		(19,069)				0001
Purchased Call/SPX/SPXH130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		3,447,000	4145.19			108,581	71,114			108,581		(37,467)				0001
Purchased Call/SPX/SPXE006SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2022	07/20/2023	07/24/2023	Exercise		1,926,000	3959.9			64,521	44,147			64,521		(20,374)				0001
Purchased Call/SPX/SPXE009SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2022	08/03/2023	08/07/2023	Exercise		8,220,000	4155.17			328,800	218,797			328,800		(110,003)				0001
Purchased Call/SPX/SPXE00AS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2022	08/08/2023	08/10/2023	Exercise		2,151,000	4140.06			186,687				86,244		25,362				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH130S1I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise		2,459,000	4145.19			98,360	64,690			98,360		(33,670)				0001
Purchased Call/SPX/SPXC171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Exercise		2,349,000	3828.11			310,068				(2,636)			162,551			0001
Purchased Call/SPX/SPXC171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Exercise		3,651,000	3828.11			529,008				6,232			196,037			0001
Purchased Call/SPX/SPXH131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise		2,383,000	4122.47			66,724	43,183			66,724		(23,541)				0001
Purchased Call/SPX/SPXE00D8A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/24/2022	08/24/2023	08/28/2023	Expire		1,513,000	100				(16,064)					(16,064)				0001
Purchased Call/SPX/SPXE00D8S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/26/2022	08/28/2023	08/30/2023	Expire		1,828,000	100				(23,710)					(23,710)				0001
Purchased Call/SPX/SPXH132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Exercise		2,155,000	4210.24			59,263	38,139			59,263		(21,123)				0001
Purchased Call/SPX/SPXC170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/23/2023	10/25/2023	Exercise		1,531,122	3753			144,023	77,132			144,023		(66,891)				0001
Purchased Call/SPX/SPXH132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise		3,667,000	4280.15			91,675	58,208			91,675		(33,467)				0001
Purchased Call/SPX/SPXC170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/24/2023	10/26/2023	Exercise		1,837,913	3797			115,193	60,725			115,193		(54,468)				0001
Purchased Call/SPX/SPXC170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		3,439,000	3770.55			110,048	58,308			110,048		(51,740)				0001
Purchased Call/SBM/SBM0171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	04/25/2023	Expire		12,402	1188.87							905		(987)				0001
Purchased Call/SPX/SPXC170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		4,243,000	3770.55			180,328	96,656			180,328		(83,672)				0001
Purchased Call/SPX/SPXE00ESP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/30/2022	08/30/2023	09/01/2023	Expire		1,747,000	100				(21,921)					(21,921)				0001
Purchased Call/SPX/SPXE00GSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/07/2022	09/07/2023	09/11/2023	Expire		1,362,000	100				(17,751)					(17,751)				0001
Purchased Call/SPX/SPXC170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	11/08/2023	Exercise		3,570,000	3770.55			166,005	89,424			166,005		(76,581)				0001
Purchased Call/SBM/SBM0171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/12/2023	Exercise		90,036	1124.64			5,271				3,977			(1,301)			0001
Purchased Call/SPX/SPXE00GSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023	09/12/2023	Exercise		2,037,000	4006.18			229,475	4,096			97,022		(7,417)	15,195			0001
Purchased Call/SPX/SPXE00GSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023	09/12/2023	Exercise		1,779,000	4006.18			195,690				23,089			97,311			0001
Purchased Call/SBM/SBM0172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/10/2023	Exercise		114,165	1158.51			10,227				6,707			23			0001
Purchased Call/SPX/SPXE00ESY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/31/2022	08/31/2023	09/05/2023	Exercise		2,602,000	3955			77,019	47,356			77,019		(29,663)				0001
Purchased Call/SBM/SBM0173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	09/12/2023	Exercise		8,006	1124.92			759				344			40			0001
Purchased Call/SBM/SBM0173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2023	09/26/2023	Exercise		36,670	1050.54			5,397				487			1,885			0001
Purchased Call/SPX/SPXE00ESZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/31/2022	08/31/2023	09/05/2023	Exercise		4,494,000	3955			179,760	112,050			179,760		(67,710)				0001
Purchased Call/SBM/SBM0173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2023	09/26/2023	Exercise		61,289	1050.54			9,020				918			3,473			0001
Purchased Call/SPX/SPXC171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2023	11/08/2023	Exercise		2,722,337	3771			311,182	176,656			311,182		(134,526)				0001
Purchased Call/SPX/SPXE00GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023	09/12/2023	Exercise		2,410,000	4006.18			271,495				55,306			89,058			0001
Purchased Call/SBM/SBM0173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023	10/11/2023	Exercise		55,508	997.33			10,652				(293)			5,062			0001
Purchased Call/SPX/SPXC171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/09/2023	11/13/2023	Exercise		3,682,000	3748.57			147,280	77,396			147,280		(69,884)				0001
Purchased Call/SPX/SPXH133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Expire		1,308,000	105				(11,889)					(11,889)				0001

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Purchased Call/SBM/SBM0174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Exercise		19,693	1045.86			3,002				189			1,229			0001
Purchased Call/SBM/SBM0174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		20,958	1097.09			3,221				568			1,299			0001
Purchased Call/SPX/SPXH133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Exercise		3,035,000	4305.2			69,883	22,625			69,883		(47,258)				0001
Purchased Call/SPX/SPXE00F59	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/01/2022	08/30/2023	09/01/2023	Exercise		1,905,384	3986			157,739	104,224			157,739		(53,516)				0001
Purchased Call/SBM/SBM0173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2023	10/24/2023	Exercise		24,076	1026.27			3,286				80			910			0001
Purchased Call/SBM/SBM0174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Exercise		51,157	1045.86			7,797				517			2,733			0001
Purchased Call/SPX/SPXC171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/09/2023	11/13/2023	Exercise		2,055,000	3748.57			96,585	51,170			96,585		(45,416)				0001
Purchased Call/SBM/SBM0174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023	12/12/2023	Exercise		30,153	1082.32			5,341				(3)			3,010			0001
Purchased Call/SBM/SBM0175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/10/2023	Exercise		330,870	1110.9		11,944	10,046							(1,899)			0001
Purchased Call/SBM/SBM0174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Exercise		90,135	1045.86			13,738				866			5,626			0001
Purchased Call/SPX/SPXC171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/10/2023	11/14/2023	Exercise		1,751,000	3956.37			43,775	22,005			43,775		(21,770)				0001
Purchased Call/SPX/SPXH134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise		2,233,000	4228.48			55,825	34,661			55,825		(21,165)				0001
Purchased Call/SPX/SPXE00GS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/06/2022	08/21/2023	08/23/2023	Exercise		1,801,332	4228			73,175	36,012			73,175		(37,163)				0001
Purchased Call/SPX/SPXC171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2023	11/10/2023	Exercise		4,233,890	3828			491,064	264,440			491,064		(226,624)				0001
Purchased Call/SPX/SPXC171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2023	11/10/2023	Exercise		1,785,667	3807			270,041	35,626			167,772		(110,659)	15,991			0001
Purchased Call/SPX/SPXE00HSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/14/2022	09/14/2023	09/18/2023	Expire		2,725,000	100			(31,133)				(31,133)						0001
Purchased Call/SPX/SPXE001S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/15/2022	09/15/2023	09/19/2023	Expire		1,685,000	100			(22,192)				(22,192)						0001
Purchased Call/SPX/SPXE001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/16/2022	09/18/2023	09/20/2023	Exercise		1,032,000	3873.33			41,280	25,683			41,280		(15,597)				0001
Purchased Call/SPX/SPXC172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2023	11/17/2023	Exercise		5,585,000	3991.73			223,400	111,848			223,400		(111,552)				0001
Purchased Call/SPX/SPXC173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/17/2023	11/21/2023	Exercise		3,123,000	3946.56			146,781	73,974			146,781		(72,807)				0001
Purchased Call/SPX/SPXE001S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	09/14/2022	09/14/2023	09/18/2023	Exercise		3,814,000	3946.01			177,351	107,417			177,351		(69,934)				0001
Purchased Call/SPX/SPXC173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/17/2023	11/21/2023	Exercise		6,560,000	3965.34			282,080	140,384			282,080		(141,696)				0001
Purchased Call/SPX/SPXC173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	11/24/2023	Exercise		2,533,000	3949.94			82,323	39,818			82,323		(42,504)				0001
Purchased Call/SPX/SPXH135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023	08/29/2023	Exercise		4,856,000	4199.12			97,120	59,343			97,120		(37,777)				0001
Purchased Call/SPX/SPXC173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	11/24/2023	Exercise		2,286,000	3949.94			112,014	55,903			112,014		(56,111)				0001
Purchased Call/SPX/SPXH133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Expire		1,899,000	100			(17,813)				(17,813)						0001
Purchased Call/SPX/SPXH137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		1,686,000	3924.26			33,720	20,824			33,720		(12,896)				0001
Purchased Call/SPX/SPXC173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2023	11/27/2023	Exercise		3,782,000	4027.26			172,081	83,404			172,081		(88,677)				0001
Purchased Call/SPX/SPXH135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023	08/29/2023	Exercise		3,181,000	4199.12			81,116	49,922			81,116		(31,193)				0001
Purchased Call/SPX/SPXH136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023	09/01/2023	Exercise		7,969,000	3986.16			159,380	97,479			159,380		(61,901)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE001SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2022	09/15/2023	09/19/2023	Exercise		1,809,940	3901			137,807	86,985			137,807		(50,822)				0001
Purchased Call/SPX/SPXH138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Expire		1,643,000	100				(15,289)					(15,289)				0001
Purchased Call/SPX/SPXH138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Expire		1,630,000	100				(22,978)					(22,978)				0001
Purchased Call/SPX/SPXC174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	12/01/2023	Exercise		5,162,000	3957.63			103,240	47,058			103,240		(56,182)				0001
Purchased Call/SPX/SPXC174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	12/01/2023	Exercise		2,245,000	3957.63			58,370	26,955			58,370		(31,415)				0001
Purchased Call/SPX/SPXC174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	12/01/2023	Exercise		2,534,000	3957.63			101,360	48,055			101,360		(53,305)				0001
Purchased Call/SPX/SPXC174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/28/2023	11/30/2023	Exercise		1,430,982	3964			129,238	63,872			129,238		(65,366)				0001
Purchased Call/SPX/SPXE00KS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2022	09/11/2023	09/13/2023	Exercise		1,940,131	4067			152,164	116,426			152,164		(35,738)				0001
Purchased Call/SPX/SPXH137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		1,784,000	100			71,360	42,258			71,360		(29,102)				0001
Purchased Call/SPX/SPXH138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/12/2023	Exercise		5,437,000	4006.18			217,480	132,762			217,480		(84,718)				0001
Purchased Call/SPX/SPXC175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023	12/05/2023	Exercise		3,145,000	4076.57			138,380	64,472			138,380		(73,908)				0001
Purchased Call/SPX/SPXC175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/07/2023	12/11/2023	Exercise		2,768,000	3933.92			110,720	51,349			110,720		(59,371)				0001
Purchased Call/SPX/SPXH138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		1,875,000	100			57,002	25,100			57,002		(31,901)				0001
Purchased Call/SPX/SPXC175SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023	12/12/2023	Exercise		3,563,000	3963.51			163,898	75,719			163,898		(88,179)				0001
Purchased Call/SPX/SPXJ13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/08/2023	09/06/2023	Expire		27,090,000	4350		4,200		(4,200)					(4,200)				0001
Purchased Call/SPX/SPXC175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2023	12/14/2023	Exercise		3,042,000	3990.56			142,974	65,491			142,974		(77,483)				0001
Purchased Call/SPX/SPXE00KSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		1,681,000	3640.47			33,620	19,613			33,620		(14,007)				0001
Purchased Call/SPX/SPXH139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise		7,399,000	3932.69			147,980	87,168			147,980		(60,812)				0001
Purchased Call/SPX/SPXC176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2023	12/15/2023	Exercise		4,109,000	4019.65			164,360	73,496			164,360		(90,864)				0001
Purchased Call/SPX/SPXC176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/15/2023	12/19/2023	Exercise		2,199,000	3895.75			104,453	47,642			104,453		(56,811)				0001
Purchased Call/SPX/SPXE00LS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		1,968,000	3640.47			100,368	59,888			100,368		(40,480)				0001
Purchased Call/SPX/SPXE00LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/30/2022	09/29/2023	10/03/2023	Exercise		2,152,000	3585.62			103,296	61,015			103,296		(42,281)				0001
Purchased Call/SPX/SPXH139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	08/28/2023	08/30/2023	Exercise		3,444,953	4058			316,677	210,760			316,677		(105,917)				0001
Purchased Call/SPX/SPXE00LSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/30/2022	09/18/2023	09/20/2023	Exercise		2,054,321	3891			176,351	124,657			176,351		(51,694)				0001
Purchased Call/SPX/SPXC176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/15/2023	12/19/2023	Exercise		19,604,000	3852.36			784,160	352,088			784,160		(432,072)				0001
Purchased Call/SPX/SPXC176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	12/21/2023	Exercise		3,414,000	3817.66			153,630	69,873			153,630		(83,757)				0001
Purchased Call/SPX/SPXE00QS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/11/2022	10/11/2023	10/13/2023	Expire		2,472,000	100				(26,403)					(26,403)				0001
Purchased Call/SPX/SPXE00MSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/04/2022	09/29/2023	10/03/2023	Exercise		1,867,793	3641			149,797	84,382			149,797		(65,415)				0001
Purchased Call/SPX/SPXC176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2023	12/21/2023	Exercise		2,039,000	3817.66			119,282	55,418			119,282		(63,864)				0001
Purchased Call/SPX/SPXC176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/19/2023	12/21/2023	Exercise		2,947,234	3818			287,957	141,035			287,957		(146,922)				0001

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Purchased Call/SPX/SPXH139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise		2,183,000	3901.35			98,235	59,072			98,235		(39,163)				0001
Purchased Call/SPX/SPXE00MSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/05/2022	10/04/2023	10/06/2023	Exercise		2,028,148	3791			135,890	81,244			135,890		(54,646)				0001
Purchased Call/SPX/SPXC177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/19/2023	12/21/2023	Exercise		2,729,627	3818			328,186	158,542			328,186		(169,643)				0001
Purchased Call/SPX/SPXC177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/26/2023	12/28/2023	Exercise		3,056,632	3845			246,450	113,987			246,450		(132,463)				0001
Purchased Call/SPX/SPXH13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		1,818,000	100			72,720	41,052			72,720		(31,668)				0001
Purchased Call/SPX/SPXH13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		1,041,000	105			31,230	19,785			31,230		(11,445)				0001
Purchased Call/SPX/SPXE00PS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/14/2022	10/13/2023	10/17/2023	Exercise		1,625,688	3653			115,255	70,024			115,255		(45,231)				0001
Purchased Call/SPX/SPXH13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		10,761,000	3873.33			215,220	126,875			215,220		(88,345)				0001
Purchased Call/SPX/SPXH13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/16/2022	09/18/2023	09/20/2023	Exercise		2,052,000	3873.33			70,794	42,281			70,794		(28,513)				0001
Purchased Call/SPX/SPXE00PSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/17/2022	10/17/2023	10/19/2023	Exercise		2,023,000	3677.95			98,116	56,079			98,116		(42,037)				0001
Purchased Call/SPX/SPXE00RSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/27/2022	10/27/2023	10/31/2023	Expire		4,535,000	100			(31,552)				(31,552)		(31,552)				0001
Purchased Call/SPX/SPXE00QSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/21/2022	10/20/2023	10/24/2023	Exercise		8,202,000	3752.75			164,040	89,529			164,040		(74,511)				0001
Purchased Call/SPX/SPXH13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/19/2022	09/01/2023	09/06/2023	Exercise		1,511,260	3967			126,491	83,820			126,491		(42,671)				0001
Purchased Call/SPX/SPXE00SSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/08/2022	11/08/2023	11/10/2023	Exercise		2,290,000	100			35,499	7,050			35,499		(28,448)				0001
Purchased Call/SPX/SPXH13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		5,619,000	3757.99			112,380	65,535			112,380		(46,845)				0001
Purchased Call/SPX/SPXE00QSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/21/2022	10/13/2023	10/17/2023	Exercise		2,011,912	3678			193,638	111,986			193,638		(81,653)				0001
Purchased Call/SPX/SPXH13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		3,052,000	3757.99			456,477				(13,264)			224,220			0001
Purchased Call/SPX/SPXH13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/21/2022	09/21/2023	09/25/2023	Exercise		1,712,000	3789.93			34,240	20,348			34,240		(13,892)				0001
Purchased Call/SPX/SPXH13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/26/2022	09/26/2023	09/28/2023	Exercise		1,260,000	3655.04			25,200	14,967			25,200		(10,233)				0001
Purchased Call/SPX/SPXH13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise		1,937,000	3693.23			122,031	74,445			122,031		(47,586)				0001
Purchased Call/SPX/SPXH13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/26/2022	09/08/2023	09/12/2023	Exercise		2,246,410	3997			202,321	149,757			202,321		(52,563)				0001
Purchased Call/SPX/SPXE00IRD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/08/2022	12/08/2023	12/12/2023	Exercise		1,565,000	3963.51			253,045	9,313			62,736		(16,534)	73,334			0001
Purchased Call/SPX/SPXE00IRE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/08/2022	12/08/2023	12/12/2023	Exercise		3,406,000	3963.51			550,716				57,936			247,582			0001
Purchased Call/SPX/SPXE00IRI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/09/2022	12/08/2023	12/12/2023	Exercise		1,333,000	3934.38			25,994	11,599			25,994		(14,394)				0001
Purchased Call/SPX/SPXE00VSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/02/2022	12/01/2023	12/05/2023	Exercise		2,416,000	4071.7			90,600	41,511			90,600		(49,089)				0001
Purchased Call/SPX/SPXE00IRS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/07/2022	12/04/2023	12/06/2023	Exercise		1,355,876	4072			106,560	58,258			106,560		(48,302)				0001
Purchased Call/SPX/SPXH13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/07/2022	10/06/2023	10/11/2023	Exercise		1,550,000	105			46,500	27,776			46,500		(18,724)				0001
Purchased Call/SPX/SPXH13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/07/2022	10/06/2023	10/11/2023	Exercise		7,951,000	3639.66			159,020	88,830			159,020		(70,190)				0001
Purchased Call/SPX/SPXE133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/23/2021	04/25/2023	04/27/2023	Expire		2,929,000	4139.2			(48,343)				(48,343)		(48,343)				0001
Purchased Call/SPX/SPXE138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/12/2021	05/12/2023	05/16/2023	Expire		1,626,000	4663.56			(11,587)				(11,587)		(11,587)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE1399N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2021	05/12/2023	05/16/2023	Expire		1,507,855	4539				(15,830)									0001
Purchased Call/SPX/SPXH13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	10/12/2023	Exercise		1,046,000	3612.39			20,920	11,900			20,920		(9,020)				0001
Purchased Call/SPX/SPXH13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise		2,699,000	3583.07			53,980	30,476			53,980		(23,504)				0001
Purchased Call/SPX/SPXE13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023	06/21/2023	Exercise		2,266,933	4207			104,186	53,169			104,186		(51,017)				0001
Purchased Call/SPX/SPXE13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/23/2021	07/07/2023	07/11/2023	Expire		1,587,908	5362				(7,957)					(7,957)				0001
Purchased Call/SPX/SPXE13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2021	07/20/2023	07/24/2023	Expire		2,071,571	4729				(36,629)					(36,629)				0001
Purchased Call/SPX/SPXE13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2021	07/18/2023	07/20/2023	Expire		2,088,174	5331				(12,268)					(12,268)				0001
Purchased Call/SPX/SPXE13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023	08/17/2023	Exercise		1,887,000	4424.66			15,431	(45,434)			15,431		(60,865)				0001
Purchased Call/SPX/SPXE13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2021	09/15/2023	09/19/2023	Exercise		1,464,952	4437			12,492	(36,270)			12,492		(48,761)				0001
Purchased Call/SPX/SPXE00ZS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise		3,152,000	3822.39			133,960	60,295			133,960		(73,665)				0001
Purchased Call/SPX/SPXH13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	10/12/2023	Exercise		6,230,000	3612.39			124,600	69,910			124,600		(54,690)				0001
Purchased Call/SPX/SPXH13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023	10/12/2023	Exercise		3,495,000	3612.39			99,608	56,166			99,608		(43,442)				0001
Purchased Call/SPX/SPXE00ZS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/22/2022	12/22/2023	12/27/2023	Exercise		3,782,000	3822.39			179,645	81,560			179,645		(98,085)				0001
Purchased Call/SPX/SPXE00ZSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise		5,702,000	3829.25			228,080	100,845			228,080		(127,235)				0001
Purchased Call/SPX/SPXC17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	06/02/2023	05/26/2023	Expire		25,560,000	4400		12,660		(12,660)					(12,660)				0001
Purchased Call/SPX/SPXF000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/28/2022	12/28/2023	01/02/2024	Exercise		2,030,000	3783.22			49,735	21,068			49,735		(28,667)				0001
Purchased Call/SPX/SPXH13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise		3,486,000	3583.07			104,580	59,044			104,580		(45,536)				0001
Purchased Call/SPX/SPXH13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise		2,302,000	3583.07			55,248	30,775			55,248		(24,473)				0001
Purchased Call/SPX/SPXF000S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/28/2022	12/28/2023	01/02/2024	Exercise		8,317,000	3783.22			332,680	145,751			332,680		(186,929)				0001
Purchased Call/SPT/SPT0007SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/21/2021	05/19/2023	05/23/2023	Expire		1,681,328	4351				(10,822)					(10,822)				0001
Purchased Call/SPT/SPT0007ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/02/2021	07/03/2023	07/06/2023	Expire		2,147,000	4497.76				(18,617)					(18,617)				0001
Purchased Call/SPT/SPT0008S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/10/2021	09/11/2023	09/13/2023	Expire		1,911,000	4660.44				(19,087)					(19,087)				0001
Purchased Call/SPT/SPT0008SF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/29/2021	10/30/2023	11/01/2023	Expire		1,942,000	4785.98				(22,104)					(22,104)				0001
Purchased Call/SPT/SPT0009SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Exercise		2,946,000	4043.26			58,115	15,499			58,115		(42,616)				0001
Purchased Call/SPX/SPXC17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/28/2023	08/01/2023	08/01/2023	Expire		18,280,000	4673.87		1,828		(1,828)					(1,828)				0001
Purchased Call/SPT/SPT0058SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023	09/27/2023	Expire		1,908,000	4686.39				(20,111)					(20,111)				0001
Purchased Call/SPT/SPT0059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/07/2022	01/04/2023	01/06/2023	Expire		2,274,054	4407				(728)					(728)				0001
Purchased Call/SPT/SPT005ASC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/09/2022	11/03/2023	11/07/2023	Exercise		1,583,405	3834			151,423	58,075			151,423		(93,348)				0001
Purchased Call/SPT/SPT0058ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023	10/17/2023	Expire		1,593,000	4541.28				(20,829)					(20,829)				0001
Purchased Call/SPT/SPT0058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023	10/26/2023	Expire		2,977,000	4690.23				(37,160)					(37,160)				0001

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Purchased Call/SPX/SPXH13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Expire		1,785,000	100				(26,425)					(26,425)				0001
Purchased Call/SPX/SPXH13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		4,891,000	3752.75			614,394				(37,241)			255,394			0001
Purchased Call/SPT/SPT005ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/02/2022	11/30/2023	12/04/2023	Exercise		2,075,797	3954			183,529	54,801			183,529		(128,728)				0001
Purchased Call/SPT/SPT013MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/08/2021	01/06/2023	01/10/2023	Expire		1,656,676	4225				(403)					(403)				0001
Purchased Call/SPX/SPXH13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise		2,384,000	3677.95			76,288	42,883			76,288		(33,405)				0001
Purchased Call/SPT/SPT013MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/12/2021	02/14/2023	02/16/2023	Expire		1,635,000	4304.71				(3,325)					(3,325)				0001
Purchased Call/SPT/SPT013NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2021	05/02/2023	05/04/2023	Expire		2,264,000	4375.3				(12,531)					(12,531)				0001
Purchased Call/SPX/SPXH13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise		3,590,000	3677.95			161,550	92,097			161,550		(69,453)				0001
Purchased Call/SPT/SPT013NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2021	05/05/2023	05/09/2023	Expire		1,583,519	4368				(10,107)					(10,107)				0001
Purchased Call/SPT/SPT013QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023	05/18/2023	Expire		2,291,000	4376.27				(14,105)					(14,105)				0001
Purchased Call/SPT/SPT013QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2021	05/10/2023	05/12/2023	Expire		1,767,614	4408				(9,589)					(9,589)				0001
Purchased Call/SPT/SPT013QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023	07/13/2023	Expire		1,549,000	4539.11				(13,005)					(13,005)				0001
Purchased Call/SPT/SPT013QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	02/28/2023	Expire		2,491,000	4192.66				(17,263)					(17,263)				0001
Purchased Call/SPT/SPT013QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023	07/20/2023	Expire		1,569,000	4504.07				(14,168)					(14,168)				0001
Purchased Call/SPT/SPT013PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2021	08/07/2023	08/09/2023	Expire		2,439,000	4660.36				(21,356)					(21,356)				0001
Purchased Call/SPT/SPT013QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2023	03/03/2023	Expire		2,974,000	4222.72				(21,800)					(21,800)				0001
Purchased Call/SPT/SPT013PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023	08/16/2023	Expire		2,293,000	4650.77				(22,780)					(22,780)				0001
Purchased Call/SPT/SPT013PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	10/03/2023	Expire		2,327,000	4605.78				(24,563)					(24,563)				0001
Purchased Call/SPT/SPT013RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	02/28/2023	03/02/2023	Expire		1,975,073	4211				(14,715)					(14,715)				0001
Purchased Call/SPX/SPXH13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	10/27/2023	Expire		2,842,000	100				(29,763)					(29,763)				0001
Purchased Call/SPX/SPXH131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	10/31/2023	Expire		1,839,000	100				(20,773)					(20,773)				0001
Purchased Call/SPT/SPT013PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	10/03/2023	Expire		1,541,724	4526				(19,528)					(19,528)				0001
Purchased Call/SPT/SPT013RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	03/21/2023	Expire		2,467,000	4177.86				(24,721)					(24,721)				0001
Purchased Call/SPX/SPXH131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	10/31/2023	Expire		2,814,000	100				(38,330)					(38,330)				0001
Purchased Call/SPX/SPXH13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Expire		2,207,000	100				(29,299)					(29,299)				0001
Purchased Call/SPT/SPT013PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	10/03/2023	Expire		1,964,192	4614				(20,067)					(20,067)				0001
Purchased Call/SPT/SPT013RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		2,391,000	4118.59				(27,340)					(27,340)				0001
Purchased Call/SPX/SPXH13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023	11/07/2023	Expire		2,178,000	100				(26,844)					(26,844)				0001
Purchased Call/SPT/SPT013PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2023	12/19/2023	Expire		1,480,000	4665.79				(29,855)					(29,855)				0001
Purchased Call/SPX/SPXH13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023	11/15/2023	Expire		2,307,000	100				(37,354)					(37,354)				0001

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Purchased Call/SPT/SPT013P6J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2021	12/22/2023	12/27/2023	Expire		4,713,000	4663.41				(95,377)				(95,377)				0001
Purchased Call/SPT/SPT013SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023	04/10/2023	Exercise		1,521,000	4080.54			24,046	3,864			24,046	(20,182)				0001
Purchased Call/SPX/SPXC17G6E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2023	08/09/2023	07/27/2023	Exercise		3,640,000	4475		4,612	2,915	(1,697)			2,915	(4,612)				0001
Purchased Call/SPX/SPXH13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		2,139,000	3752.75			104,811	59,181			104,811	(45,630)				0001
Purchased Call/SPT/SPT013SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	05/02/2023	05/04/2023	Exercise		1,444,000	3950.71			67,225	42,677			67,225	(24,548)				0001
Purchased Call/SPX/SPXH131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	10/25/2023	10/27/2023	Exercise		2,728,391	3859			198,668	110,689			198,668	(87,979)				0001
Purchased Call/SPT/SPT013TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	05/19/2023	Exercise		1,800,000	3952.39			89,700	54,969			89,700	(34,731)				0001
Purchased Call/SPT/SPT013TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023	06/05/2023	Exercise		1,679,000	3980.16			85,469	49,081			85,469	(36,388)				0001
Purchased Call/SPT/SPT013TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		2,643,000	3890.52			218,314	155,045			218,314	(63,269)				0001
Purchased Call/SPT/SPT013TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		1,012,000	3791.07			127,298	100,331			127,298	(26,967)				0001
Purchased Call/SPT/SPT013U55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023	06/30/2023	Exercise		1,501,000	3831.04			169,250	127,296			169,250	(41,954)				0001
Purchased Call/SPX/SPXH13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	11/07/2023	Exercise		4,231,000	3719.89			190,395	102,529			190,395	(87,867)				0001
Purchased Call/SPT/SPT013USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Exercise		2,017,000	3854.82			204,933	144,689			204,933	(60,244)				0001
Purchased Call/SPT/SPT013USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	07/25/2023	Exercise		1,854,000	3938.83			196,950	138,671			196,950	(58,279)				0001
Purchased Call/SPX/SPXH13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023	11/09/2023	Exercise		2,437,373	3802			139,737	75,889			139,737	(63,848)				0001
Purchased Call/SPT/SPT013VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2022	08/16/2023	08/18/2023	Exercise		1,857,729	4047			90,891	24,507			90,891	(66,384)				0001
Purchased Call/SPX/SPXC171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/06/2023	11/24/2023	09/08/2023	Expire		9,000,000	4200		17,230		(17,230)				(17,230)				0001
Purchased Call/SPT/SPT013VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2022	10/12/2023	10/16/2023	Exercise		1,914,700	3784			201,408	89,500			201,408	(111,907)				0001
Purchased Call/SPT/SPT013W58	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023	11/17/2023	Exercise		1,946,645	3917			162,540	49,253			162,540	(113,287)				0001
Purchased Call/SPX/SPXH13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	11/17/2023	Exercise		5,926,000	3991.73			118,520	57,262			118,520	(61,258)				0001
Purchased Call/SPX/SPXF00964	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	03/03/2023	03/10/2023	03/07/2023	Expire		29,925,000	4400		10,010		(10,010)				(10,010)				0001
Purchased Call/SPX/SPXH13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	11/20/2023	Exercise		6,699,000	3958.79			133,980	64,513			133,980	(69,467)				0001
Purchased Call/SPX/SPXH13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	11/21/2023	Exercise		1,958,000	100			78,320	35,679			78,320	(42,641)				0001
Purchased Call/SPT/SPT0502SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	03/04/2022	03/03/2023	03/07/2023	Expire		2,755,000	4226.2				(21,474)				(21,474)				0001
Purchased Call/SPX/SPX1401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/14/2022	01/13/2023	01/17/2023	Expire		2,006,000	100				(1,549)				(1,549)				0001
Purchased Call/SPX/SPX1401SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2022	01/18/2023	01/20/2023	Expire		1,569,000	251.81				(2,204)				(2,204)				0001
Purchased Call/SPX/SPXH13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023	11/27/2023	Exercise		8,284,000	4027.26			165,680	76,437			165,680	(89,243)				0001
Purchased Call/SPX/SPXF00DS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	03/24/2023	03/31/2023	03/28/2023	Expire		10,250,000	4000		24,013		(24,013)				(24,013)				0001
Purchased Call/SPT/SPT0501SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	04/26/2021	04/26/2023	04/28/2023	Expire		1,418,000	4346.85				(7,997)				(7,997)				0001
Purchased Call/SPX/SPXH13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	11/28/2023	Exercise		16,387,000	4026.12			655,480	310,151			655,480	(345,329)				0001

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Purchased Call/SPX/SPXC17M0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	12/05/2023	11/02/2023	Expire		12,510,000	4100			32,790	(32,790)					(32,790)				0001
Purchased Call/SPX/SPXH13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2022	12/01/2023	12/05/2023	Exercise		1,896,924	4071			104,849	52,329					(52,520)				0001
Purchased Call/SPX/SPX150H62	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/24/2022	02/24/2023	02/28/2023	Expire		4,875,000	100				(8,094)					(8,094)				0001
Purchased Call/SPX/SPXH13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise		4,686,000	3990.56			187,440	85,006					187,440				0001
Purchased Call/SPX/SPXF00D0S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	12/29/2023	03/30/2023	Exercise		7,960,000	4200	201,370		569,831	368,461					569,831				(201,370) 0001
Purchased Call/SPX/SPX150H5L	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/04/2022	03/01/2023	03/03/2023	Exercise		1,767,950	248			4,703	(4,304)					4,703				(9,008) 0001
Purchased Call/SPX/SPX150ISP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/23/2022	03/20/2023	03/22/2023	Expire		2,255,788	250				(16,319)					(16,319)				0001
Purchased Call/SPX/SPX150H5Q	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/08/2022	03/08/2023	03/10/2023	Expire		4,406,000	100				(8,492)					(8,492)				0001
Purchased Call/SPX/SPX150KSB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/26/2022	04/26/2023	04/28/2023	Expire		3,800,000	100				(11,918)					(11,918)				0001
Purchased Call/SPX/SPX150KSN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/29/2022	04/28/2023	05/02/2023	Expire		5,384,000	100				(17,673)					(17,673)				0001
Purchased Call/SPX/SPX150KSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/29/2022	05/01/2023	05/03/2023	Expire		3,871,000	100				(12,925)					(12,925)				0001
Purchased Call/SPX/SPXH130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise		2,597,000	4019.65			68,821	29,957					68,821				(38,863) 0001
Purchased Call/SPX/SPXH13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2022	01/13/2023	01/17/2023	Expire		1,940,000	3600				(6,547)					(6,547)				0001
Purchased Call/SPX/SPX150LSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/09/2022	05/09/2023	05/11/2023	Expire		6,814,000	100				(22,105)					(22,105)				0001
Purchased Call/SPX/SPX150LSP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/13/2022	05/12/2023	05/16/2023	Expire		5,644,000	100				(19,716)					(19,716)				0001
Purchased Call/SPX/SPX150KS4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/22/2022	04/19/2023	04/21/2023	Exercise		2,018,357	250			28,786	11,150					28,786				(17,637) 0001
Purchased Call/SPX/SPXH130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/19/2023	Exercise		3,317,000	3895.75			94,535	41,455					94,535				(53,079) 0001
Purchased Call/SPX/SPXH130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/14/2023	12/18/2023	Exercise		1,629,700	3994			102,816	52,104					102,816				(50,712) 0001
Purchased Call/SPX/SPXH13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise		6,791,000	3821.62			135,820	58,554					135,820				(77,266) 0001
Purchased Call/SPX/SPXH13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2022	12/22/2023	12/27/2023	Exercise		2,225,000	3822.39			55,625	24,249					55,625				(31,376) 0001
Purchased Call/SPX/SPX150LSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/13/2022	05/12/2023	05/16/2023	Expire		5,278,000	100				(18,438)					(18,438)				0001
Purchased Call/SPX/SPX150NS3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/10/2022	06/09/2023	06/13/2023	Expire		6,180,000	100				(25,930)					(25,930)				0001
Purchased Call/SPX/SPXH13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise		2,190,000	3844.82			93,075	40,878					93,075				(52,197) 0001
Purchased Call/SPX/SPXD004SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/14/2022	02/14/2023	02/16/2023	Expire		5,031,000	100				(7,196)					(7,196)				0001
Purchased Call/SPX/SPXD004SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/14/2022	02/14/2023	02/16/2023	Expire		2,174,000	100				(5,165)					(5,165)				0001
Purchased Call/SPX/SPXD004SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/15/2022	02/15/2023	02/17/2023	Expire		3,167,000	100				(4,633)					(4,633)				0001
Purchased Call/SPX/SPXH13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	12/29/2023	01/06/2023	Exercise		3,324,293	3804	39,666		66,424	26,758					66,424				(39,666) 0001
Purchased Call/SPX/SPXH13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2022	09/21/2023	09/25/2023	Exercise		1,900,000	4100			115,001	11,326					115,001				(103,675) 0001
Purchased Call/SPX/SPXH13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023	01/03/2024	Exercise		2,407,000	3849.28			62,582	26,477					62,582				(36,105) 0001
Purchased Call/SPX/SPXF00NS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2023	09/15/2023	06/05/2023	Expire		8,360,000	4000		16,370		(16,370)					(16,370)				0001

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Purchased Call/SPX/SPXD004SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/15/2022	02/15/2023	02/17/2023	Expire		1,727,000	4471.07				(5,673)					(5,673)				0001
Purchased Call/SPX/SPXD005S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/15/2022	02/13/2023	02/15/2023	Expire		1,457,809	4418				(4,570)					(4,570)				0001
Purchased Call/SPX/SPX150GS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/23/2022	08/23/2023	08/25/2023	Exercise		2,184,000	246.65			144,154	81,081			144,154		(63,072)				0001
Purchased Call/SPX/SPX150GSS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/07/2022	09/06/2023	09/08/2023	Exercise		2,535,173	244			208,865	125,229			208,865		(83,635)				0001
Purchased Call/SPX/SPXD008SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/02/2022	03/02/2023	03/06/2023	Expire		1,800,000	4386.54				(5,177)					(5,177)				0001
Purchased Call/SPX/SPX150GSX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/09/2022	09/08/2023	09/12/2023	Exercise		1,843,000	245.26			133,659	74,402			133,659		(59,258)				0001
Purchased Call/SPX/SPXF00RSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/20/2023	08/28/2023	06/22/2023	Expire		8,820,000	4200	13,960			(13,960)					(13,960)				0001
Purchased Call/SPX/SPXD008SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/02/2022	03/02/2023	03/06/2023	Expire		2,015,000	4386.54				(9,359)					(9,359)				0001
Purchased Call/SPX/SPX150RSL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/20/2022	09/20/2023	09/22/2023	Exercise		2,672,000	243.97			212,715	117,059			212,715		(95,656)				0001
Purchased Call/SPX/SPX150SSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/23/2022	09/21/2023	09/25/2023	Exercise		1,911,771	242			149,203	81,436			149,203		(67,767)				0001
Purchased Call/SPX/SPX150NSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/21/2022	06/21/2023	06/23/2023	Expire		2,049,000	100				(10,425)					(10,425)				0001
Purchased Call/SPX/SPX150RSU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/23/2022	09/22/2023	09/26/2023	Expire		5,000,000	100				(30,800)					(30,800)				0001
Purchased Call/SPX/SPX150SSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/25/2022	10/25/2023	10/27/2023	Exercise		1,757,000	244.16			101,753	25,707			101,753		(76,046)				0001
Purchased Call/SPX/SPXD009S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/03/2022	03/03/2023	03/07/2023	Expire		1,449,000	4581.66				(4,383)					(4,383)				0001
Purchased Call/SPX/SPXD008SQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/10/2022	03/10/2023	03/14/2023	Expire		1,869,000	100				(6,196)					(6,196)				0001
Purchased Call/SPX/SPXD009SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/04/2022	03/03/2023	03/07/2023	Expire		2,911,000	4328.87				(9,964)					(9,964)				0001
Purchased Call/SPX/SPXD00BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/08/2022	03/03/2023	03/07/2023	Exercise		2,356,059	3788			93,922	87,545			93,922		(6,377)				0001
Purchased Call/SPX/SPXD00BSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/11/2022	03/10/2023	03/14/2023	Expire		2,439,000	100				(6,726)					(6,726)				0001
Purchased Call/SPX/SPXD00BSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/11/2022	03/10/2023	03/14/2023	Expire		1,442,000	100				(5,257)					(5,257)				0001
Purchased Call/SPX/SPXD009SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/04/2022	03/03/2023	03/07/2023	Expire		21,896,000	4328.87				(85,705)					(85,705)				0001
Purchased Call/SPX/SPXD009SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/04/2022	03/03/2023	03/07/2023	Expire		2,450,000	4328.87				(10,171)					(10,171)				0001
Purchased Call/SPX/SPXD00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/11/2022	03/13/2023	03/15/2023	Expire		1,964,000	100				(6,799)					(6,799)				0001
Purchased Call/SPX/SPXD00DSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/17/2022	03/17/2023	03/21/2023	Expire		7,505,000	100				(16,839)					(16,839)				0001
Purchased Call/SPX/SPX150TSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/04/2022	11/03/2023	11/07/2023	Exercise		1,658,000	255.49			46,022	13,608			46,022		(32,414)				0001
Purchased Call/SPX/SPXD00FS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/21/2022	03/21/2023	03/23/2023	Expire		2,712,000	100				(10,565)					(10,565)				0001
Purchased Call/SPX/SPXD00FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/22/2022	03/22/2023	03/24/2023	Expire		3,055,000	4511.61				(1,915)			251,292		(1,915)	(254,651)			0001
Purchased Call/SPX/SPXD00FSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/23/2022	03/23/2023	03/27/2023	Expire		8,315,000	100				(20,966)					(20,966)				0001
Purchased Call/SPX/SPX150TSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/04/2022	11/03/2023	11/07/2023	Exercise		1,390,618	243			110,149	45,136			110,149		(65,013)				0001
Purchased Call/SPX/SPXD00DSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/18/2022	03/17/2023	03/21/2023	Expire		2,427,000	4463.12				(8,495)					(8,495)				0001
Purchased Call/SPX/SPXD00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/23/2022	03/23/2023	03/27/2023	Expire		3,068,000	100				(12,049)					(12,049)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXD00HS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2023	04/05/2023	Expire		1,359,000	4773.15				(5,442)					(5,442)				0001
Purchased Call/SPX/SPX150US9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/14/2022	11/14/2023	11/16/2023	Exercise		1,483,000	245.99			117,680	48,653			117,680		(69,027)				0001
Purchased Call/SPX/SPX150USA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/14/2022	11/10/2023	11/14/2023	Exercise		1,996,207	245			152,004	54,420			152,004		(97,585)				0001
Purchased Call/SPX/SPX150VSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/01/2022	11/30/2023	12/04/2023	Exercise		1,999,624	247			165,664	61,659			165,664		(104,004)				0001
Purchased Call/SPX/SPX150WSD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/09/2022	12/11/2023	12/13/2023	Exercise		2,009,000	246.34			185,617	82,619			185,617		(102,998)				0001
Purchased Call/SPX/SPX150WS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/09/2022	12/07/2023	12/11/2023	Exercise		1,609,326	246			144,378	61,074			144,378		(83,304)				0001
Purchased Call/SPX/SPX150WS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/14/2022	12/12/2023	12/14/2023	Exercise		1,661,340	247			152,480	66,399			152,480		(86,082)				0001
Purchased Call/SPX/SPXD00IS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/07/2022	04/06/2023	04/10/2023	Expire		1,976,000	100				(8,291)					(8,291)				0001
Purchased Call/SPX/SPXD00JSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023	04/10/2023	Expire		1,501,000	100				(6,713)					(6,713)				0001
Purchased Call/SPX/SPXD00FSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2022	03/27/2023	03/29/2023	Expire		1,814,000	4543.06				(7,688)					(7,688)				0001
Purchased Call/SPX/SPXD00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/01/2022	03/30/2023	04/03/2023	Expire		2,283,273	4613				(16,668)					(16,668)				0001
Purchased Call/SPX/SPXD00JSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/08/2022	04/10/2023	04/12/2023	Expire		2,678,000	100				(14,899)					(14,899)				0001
Purchased Call/SPX/SPXD00KSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Expire		1,578,000	100				(9,230)					(9,230)				0001
Purchased Call/SPX/SPXD00KSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/14/2023	04/18/2023	Expire		3,566,000	100				(18,111)					(18,111)				0001
Purchased Call/SPX/SPXD00KSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2022	04/17/2023	04/19/2023	Expire		4,257,000	100				(13,265)					(13,265)				0001
Purchased Call/SPX/SPXD00LSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2023	04/21/2023	Expire		1,741,000	100				(8,029)					(8,029)				0001
Purchased Call/SPX/SPXD00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/12/2022	04/12/2023	04/14/2023	Expire		1,842,000	4397.45				(17,220)					(17,220)				0001
Purchased Call/SPX/SPX150RSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/23/2022	09/22/2023	09/26/2023	Expire		5,012,000	100				(31,241)					(31,241)				0001
Purchased Call/SPX/SPXF00YSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/01/2023	08/18/2023	08/03/2023	Exercise		9,140,000	4550		25,710	150,001	124,291			150,001		(25,710)				0001
Purchased Call/SPX/SPXD00NSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		9,904,000	4296.12				(71,538)					(71,538)				0001
Purchased Call/SPX/SPXD00NSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		2,581,000	4296.12				(21,966)					(21,966)				0001
Purchased Call/SPX/SPX161QSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2023	03/30/2023	Expire		1,529,000	251.28				(12,751)					(12,751)				0001
Purchased Call/SPX/SPX161QSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2023	04/13/2023	Exercise		1,623,132	249			22,770	7,134			22,770		(15,636)				0001
Purchased Call/SPX/SPX161QSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2023	04/14/2023	Exercise		1,541,661	249			19,935	4,147			19,935		(15,788)				0001
Purchased Call/SPX/SPX161QS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/09/2023	Expire		4,136,000	100				(5,059)					(5,059)				0001
Purchased Call/SPX/SPX161QSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/18/2022	02/17/2023	02/22/2023	Expire		4,853,000	100				(7,307)					(7,307)				0001
Purchased Call/SPX/SPX161RS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023	05/02/2023	Expire		1,553,093	255				(8,644)					(8,644)				0001
Purchased Call/SPX/SPX161RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023	05/11/2023	Exercise		1,776,000	243.96			69,377	46,206			69,377		(23,171)				0001
Purchased Call/SPX/SPX161QSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2023	02/23/2023	Expire		2,895,000	100				(4,677)					(4,677)				0001
Purchased Call/SPX/SPX161QSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2023	02/23/2023	Expire		2,077,000	100				(5,544)					(5,544)				0001

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Purchased Call/SPX/SPX161SSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023	05/31/2023	Exercise		3,505,000	245.79			143,314	90,935			143,314		(52,380)				0001
Purchased Call/SPX/SPX161TSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023	07/10/2023	Exercise		2,767,000	242.55			215,268	156,571			215,268		(58,697)				0001
Purchased Call/SPX/SPX161PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2023	03/10/2023	Expire		2,341,000	100				(8,555)					(8,555)				0001
Purchased Call/SPX/SPX161PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/09/2022	03/09/2023	03/13/2023	Expire		2,746,000	100				(9,376)					(9,376)				0001
Purchased Call/SPX/SPX161TST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023	07/14/2023	Exercise		3,831,000	242.28			327,789	242,076			327,789		(85,713)				0001
Purchased Call/SPX/SPX161TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023	07/17/2023	Exercise		1,749,000	242.09			157,857	118,615			157,857		(39,242)				0001
Purchased Call/SPX/SPXD00PSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/04/2022	05/04/2023	05/08/2023	Expire		1,442,000	100				(11,776)					(11,776)				0001
Purchased Call/SPX/SPXD00PSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	05/06/2022	05/05/2023	05/09/2023	Expire		2,113,000	4123.34				(15,794)					(15,794)				0001
Purchased Call/SPX/SPX161USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	08/01/2023	Exercise		3,450,000	246.34			276,599	193,079			276,599		(83,521)				0001
Purchased Call/SPX/SPX161USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023	08/01/2023	Exercise		1,516,742	245			130,357	90,252			130,357		(40,105)				0001
Purchased Call/SPX/SPX161PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2023	03/17/2023	Expire		2,151,000	100				(8,738)					(8,738)				0001
Purchased Call/SPX/SPX161PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/25/2022	03/27/2023	03/29/2023	Expire		3,678,000	100				(10,077)					(10,077)				0001
Purchased Call/SPX/SPX161USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	08/04/2023	Exercise		1,942,000	245.93			146,086	97,429			146,086		(48,658)				0001
Purchased Call/SPX/SPX161USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023	08/08/2023	Exercise		2,941,000	257.11			76,774	42,875			76,774		(33,899)				0001
Purchased Call/SPX/SPX161QSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023	04/14/2023	Expire		1,659,000	100				(6,785)					(6,785)				0001
Purchased Call/SPX/SPX161RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023	05/12/2023	Expire		1,850,000	100				(9,401)					(9,401)				0001
Purchased Call/SPX/SPX161VSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/12/2022	08/11/2023	08/15/2023	Exercise		1,901,000	260.02			25,601	4,148			25,601		(21,453)				0001
Purchased Call/SPX/SPX161SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023	05/24/2023	Expire		1,919,000	100				(13,939)					(13,939)				0001
Purchased Call/SPX/SPX161SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023	06/12/2023	Expire		1,552,000	100				(7,701)					(7,701)				0001
Purchased Call/SPX/SPX161TSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023	06/30/2023	Expire		2,093,000	100				(11,290)					(11,290)				0001
Purchased Call/SPX/SPX161TSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023	07/03/2023	Expire		2,205,000	100				(11,743)					(11,743)				0001
Purchased Call/SPX/SPX161VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/12/2022	08/09/2023	08/11/2023	Exercise		1,886,754	256			56,475	26,701			56,475		(29,774)				0001
Purchased Call/SPX/SPX161TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2023	07/07/2023	Expire		3,590,000	100				(17,381)					(17,381)				0001
Purchased Call/SPX/SPX161USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2023	07/19/2023	Expire		1,983,000	100				(13,237)					(13,237)				0001
Purchased Call/SPX/SPX161US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023	07/25/2023	Expire		5,287,000	100				(28,338)					(28,338)				0001
Purchased Call/SPX/SPX161USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/22/2022	07/24/2023	07/26/2023	Expire		5,538,000	100				(29,878)					(29,878)				0001
Purchased Call/SPX/SPX161VSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	08/22/2023	Exercise		1,762,000	255.23			41,124	11,422			41,124		(29,702)				0001
Purchased Call/SPX/SPX161USN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	08/04/2023	Expire		3,176,000	100				(18,636)					(18,636)				0001
Purchased Call/SPX/SPX161USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023	08/04/2023	Expire		1,890,000	100				(15,970)					(15,970)				0001
Purchased Call/SPX/SPXF13F9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023	11/29/2023	Exercise		3,736,000	4551.43			3,896	(202,489)			3,896		(206,384)				0001

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Purchased Call/SPX/SPX161IIS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2023	08/24/2023	Exercise		1,710,000	246.76			102,769	53,377			102,769		(49,392)				0001
Purchased Call/SPX/SPX161VS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2023	08/17/2023	Expire		5,968,000	100				(39,014)					(39,014)				0001
Purchased Call/SPX/SPX161VSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	08/22/2023	Expire		2,059,000	100				(25,540)					(25,540)				0001
Purchased Call/SPX/SPX161RSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2022	03/10/2023	03/14/2023	Expire		2,060,000	4450				(23,714)					(23,714)				0001
Purchased Call/SPX/SPX161IISG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023	09/01/2023	Exercise		2,847,000	244.79			236,794	150,603			236,794		(86,191)				0001
Purchased Call/SPX/SPXF13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/01/2021	11/29/2023	12/01/2023	Expire		1,536,116	5278				(32,484)					(32,484)				0001
Purchased Call/SPX/SPX161VSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023	08/22/2023	Expire		4,549,000	100				(30,094)					(30,094)				0001
Purchased Call/SPX/SPX161IIS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023	08/29/2023	Expire		3,667,000	100				(23,318)					(23,318)				0001
Purchased Call/SPX/SPX161IISN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023	09/11/2023	Expire		2,018,000	100				(17,995)					(17,995)				0001
Purchased Call/SPX/SPX161IISQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2023	09/13/2023	Expire		3,759,000	100				(25,413)					(25,413)				0001
Purchased Call/SPX/SPX161IISY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023	09/19/2023	Expire		1,178,000	100				(11,773)					(11,773)				0001
Purchased Call/SPX/SPX161XS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023	09/20/2023	Expire		3,585,000	100				(22,853)					(22,853)				0001
Purchased Call/SPX/SPXF13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/03/2021	12/05/2023	12/07/2023	Expire		1,522,000	5333.56				(31,163)					(31,163)				0001
Purchased Call/SPX/SPX161XS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023	09/26/2023	Exercise		2,062,000	249.52			95,231	52,136			95,231		(43,096)				0001
Purchased Call/SPX/SPXD00RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	05/09/2022	05/09/2023	05/11/2023	Exercise		2,100,000	3991.24			67,311	53,611			67,311		(13,699)				0001
Purchased Call/SPX/SPX161XSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	10/06/2023	Exercise		1,992,000	242.88			138,033	62,758			138,033		(75,275)				0001
Purchased Call/SPX/SPXD00RS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	05/09/2022	05/09/2023	05/11/2023	Exercise		7,462,000	3991.24			239,177	179,975			239,177		(59,203)				0001
Purchased Call/SPX/SPXF13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/03/2022	01/03/2023	01/05/2023	Expire		4,025,000	4796.56				(517)					(517)				0001
Purchased Call/SPX/SPX161XSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023	10/11/2023	Exercise		2,485,000	241.1			211,498	112,156			211,498		(99,342)				0001
Purchased Call/SPX/SPX161XSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023	10/06/2023	Expire		2,099,000	100				(22,183)					(22,183)				0001
Purchased Call/SPX/SPX161XSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2023	10/18/2023	Expire		1,476,000	100				(14,170)					(14,170)				0001
Purchased Call/SPX/SPXF13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/03/2022	01/03/2023	01/05/2023	Expire		1,708,000	4796.56				(239)					(239)				0001
Purchased Call/SPX/SPX161YS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2022	10/17/2023	10/19/2023	Exercise		2,317,758	242			199,260	99,358			199,260		(99,902)				0001
Purchased Call/SPX/SPX161YSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023	10/31/2023	Exercise		1,758,000	256.35			2,193	(31,243)			2,193		(33,437)				0001
Purchased Call/SPX/SPX161YS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023	10/20/2023	Expire		5,692,000	100				(38,652)					(38,652)				0001
Purchased Call/SPX/SPX161YS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023	10/23/2023	Expire		4,478,000	100				(30,513)					(30,513)				0001
Purchased Call/SPX/SPX161ZS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023	11/17/2023	Exercise		1,776,000	245.99			139,427	56,657			139,427		(82,770)				0001
Purchased Call/SPX/SPX161ZSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2022	11/22/2023	11/27/2023	Exercise		1,431,049	247			115,846	48,829			115,846		(67,016)				0001
Purchased Call/SPX/SPXD00RS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/10/2022	05/10/2023	05/12/2023	Expire		1,600,000	100				(13,589)					(13,589)				0001
Purchased Call/SPX/SPXD00RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	05/11/2022	05/11/2023	05/15/2023	Exercise		2,094,000	3935.18			21,512	13,188			21,512		(8,324)				0001

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Purchased Call/SPX/SPXF13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/05/2022	01/05/2023	01/09/2023	Expire		7,614,000	4700.58				(1,015)				(1,015)				0001
Purchased Call/SPX/SPX161YS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023	10/24/2023	Expire		4,049,000	100				(27,838)				(27,838)				0001
Purchased Call/SPX/SPX161YSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023	10/30/2023	Expire		4,662,000	100				(32,531)				(32,531)				0001
Purchased Call/SPX/SPX161YSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023	11/07/2023	Expire		5,365,000	100				(40,130)				(40,130)				0001
Purchased Call/SPX/SPX161YSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023	11/14/2023	Expire		6,907,000	100				(53,447)				(53,447)				0001
Purchased Call/SPX/SPXD00SS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/12/2023	05/16/2023	Exercise		3,211,000	4023.89				77,064	60,939			77,064		(16,125)			0001
Purchased Call/SPX/SPX161ZSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2022	11/28/2023	11/30/2023	Expire		2,649,000	100				(22,706)				(22,706)				0001
Purchased Call/SPX/SPX161ZSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023	12/06/2023	Expire		2,951,000	100				(26,848)				(26,848)				0001
Purchased Call/SPX/SPXD00SS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/11/2023	05/15/2023	Exercise		1,605,508	3935				79,813	61,571			79,813		(18,242)			0001
Purchased Call/SPX/SPXD00SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/15/2023	05/17/2023	Expire		2,500,000	4023.89				(19,472)				(19,472)				0001
Purchased Call/SPX/SPXD00SSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/16/2022	05/16/2023	05/18/2023	Expire		2,363,000	100				(10,194)				(10,194)				0001
Purchased Call/SPX/SPXD00TSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2022	05/17/2023	05/19/2023	Expire		2,279,000	4293.29				(15,455)				(15,455)				0001
Purchased Call/SPX/SPX161ZSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023	12/07/2023	Expire		4,084,000	100				(37,267)				(37,267)				0001
Purchased Call/SPX/SPXD00TS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/16/2022	05/12/2023	05/16/2023	Exercise		2,472,020	3930				122,075	91,101			122,075		(30,974)			0001
Purchased Call/SPX/SPXF13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/07/2022	01/06/2023	01/10/2023	Expire		3,739,000	4677.03				(1,070)				(1,070)				0001
Purchased Call/SPX/SPXF13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/10/2022	01/10/2023	01/12/2023	Expire		2,080,000	4670.29				(964)				(964)				0001
Purchased Call/SPX/SPXD00TSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2022	05/12/2023	05/16/2023	Exercise		1,796,313	3931				88,237	67,397			88,237		(20,840)			0001
Purchased Call/SPX/SPXD00USE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise		1,559,000	3901.36				77,171	60,760			77,171		(16,411)			0001
Purchased Call/SPX/SPXD00TSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/18/2022	05/18/2023	05/22/2023	Expire		2,577,000	100				(14,394)				(14,394)				0001
Purchased Call/SPX/SPXD00IISQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/31/2022	05/31/2023	06/02/2023	Expire		1,290,000	4132.15				(5,757)				(5,757)				0001
Purchased Call/SPX/SPXF13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/11/2022	01/11/2023	01/13/2023	Expire		8,829,000	4713.07				(3,016)				(3,016)				0001
Purchased Call/SPX/SPXD00IISR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/31/2022	05/31/2023	06/02/2023	Expire		2,646,000	100				(14,651)				(14,651)				0001
Purchased Call/SPX/SPXD00IIS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/01/2022	06/01/2023	06/05/2023	Expire		1,440,000	100				(12,699)				(12,699)				0001
Purchased Call/SPX/SPXD00XSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/03/2022	06/02/2023	06/06/2023	Expire		6,613,000	100				(27,642)				(27,642)				0001
Purchased Call/SPX/SPXD00USF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise		1,399,000	3901.36				87,438	69,179			87,438		(18,259)			0001
Purchased Call/SPX/SPXD00YSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/09/2022	06/09/2023	06/13/2023	Expire		2,219,000	100				(17,690)				(17,690)				0001
Purchased Call/SPX/SPXD00VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2022	05/26/2023	05/31/2023	Exercise		6,751,000	4057.84				245,578	185,212			245,578		(60,365)			0001
Purchased Call/SPX/SPXF13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/14/2022	01/17/2023	01/19/2023	Expire		2,588,000	4662.85				(2,042)				(2,042)				0001
Purchased Call/SPX/SPXD00IIS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2022	05/26/2023	05/31/2023	Exercise		1,512,000	4057.84				55,001	39,106			55,001		(15,895)			0001
Purchased Call/SPX/SPXD00ZS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/14/2022	06/14/2023	06/16/2023	Expire		1,874,000	100				(16,933)				(16,933)				0001

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Purchased Call/SPX/SPXD002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/15/2022	06/15/2023	06/20/2023	Expire		2,601,000	100				(18,089)					(18,089)				0001
Purchased Call/SPX/SPXD135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2021	01/13/2023	01/17/2023	Exercise		1,414,000	3802.6			72,926	70,352			72,926		(2,573)				0001
Purchased Call/SPX/SPXD137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2021	01/12/2023	01/16/2023	Expire		1,600,379	4611				(738)					(738)				0001
Purchased Call/SPX/SPXD137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2021	01/20/2023	01/24/2023	Expire		1,464,185	4815				(793)					(793)				0001
Purchased Call/SPX/SPXD13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2021	02/03/2023	02/07/2023	Expire		1,626,138	4251				(4,859)					(4,859)				0001
Purchased Call/SPX/SPXD13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2021	02/09/2023	02/13/2023	Expire		1,919,000	4431.42				(5,459)					(5,459)				0001
Purchased Call/SPX/SPXF13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	01/24/2023	Expire		5,234,000	4482.73				(3,361)					(3,361)				0001
Purchased Call/SPX/SPXD13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/12/2021	02/13/2023	02/15/2023	Exercise		1,413,000	3888.4			89,377	79,209			89,377		(10,168)				0001
Purchased Call/SPX/SPXD13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2021	02/03/2023	02/07/2023	Expire		1,693,923	4626				(3,121)					(3,121)				0001
Purchased Call/SPX/SPXD13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2021	02/17/2023	02/22/2023	Expire		1,612,187	4855				(2,738)					(2,738)				0001
Purchased Call/SPX/SPXD13KSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/12/2021	03/14/2023	03/16/2023	Expire		2,246,000	3894.05				(26,145)					(26,145)				0001
Purchased Call/SPX/SPXD13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2021	03/30/2023	04/03/2023	Exercise		1,679,992	3948			26,799	4,722			26,799		(22,077)				0001
Purchased Call/SPX/SPXD002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise		2,144,000	3735.48			102,912	77,631			102,912		(25,281)				0001
Purchased Call/SPX/SPXD002SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise		2,770,000	3735.48			164,815	124,893			164,815		(39,922)				0001
Purchased Call/SPX/SPXF13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/23/2023	01/25/2023	Expire		3,515,000	4397.94				(7,818)					(7,818)				0001
Purchased Call/SPX/SPXE002SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/29/2022	06/29/2023	07/03/2023	Expire		1,898,000	100				(18,063)					(18,063)				0001
Purchased Call/SPX/SPXE002SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2022	06/30/2023	07/05/2023	Expire		1,387,000	100				(10,541)					(10,541)				0001
Purchased Call/SPX/SPXE000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023	06/26/2023	Exercise		1,597,000	3759.89			264,192				12,600			123,976			0001
Purchased Call/SPX/SPXE001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/24/2022	06/23/2023	06/27/2023	Exercise		2,221,000	3911.74			74,404	54,445			74,404		(19,959)				0001
Purchased Call/SPX/SPXE001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/24/2022	06/23/2023	06/27/2023	Exercise		2,663,000	3911.74			99,863	73,244			99,863		(26,618)				0001
Purchased Call/SPX/SPXE003SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/07/2022	06/28/2023	06/30/2023	Exercise		1,539,159	3819			114,452	81,839			114,452		(32,612)				0001
Purchased Call/SPX/SPXE004S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/08/2022	07/10/2023	07/12/2023	Exercise		1,523,000	3899.38			74,627	52,944			74,627		(21,683)				0001
Purchased Call/SPX/SPX2612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/22/2023	12/29/2023	02/24/2023	Exercise		4,010,000	4300	99,560		234,915	135,355			234,915		(99,560)				0001
Purchased Call/SPX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023	12/18/2023	Expire		7,964,000	100				(75,368)					(75,368)				0001
Purchased Call/SPX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023	12/19/2023	Expire		4,702,000	100				(43,514)					(43,514)				0001
Purchased Call/SPX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023	12/29/2023	Expire		2,382,000	100				(34,490)					(34,490)				0001
Purchased Call/SPX/SPX2610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/16/2022	12/12/2023	12/14/2023	Exercise		1,828,676	258			86,338	49,096			86,338		(37,242)				0001
Purchased Call/SPX/SPX2610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2022	12/22/2023	12/27/2023	Exercise		1,506,885	259			83,859	53,604			83,859		(30,255)				0001
Purchased Call/SPX/SPXE005SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/15/2022	07/14/2023	07/18/2023	Exercise		3,731,000	3863.16			93,275	64,121			93,275		(29,154)				0001
Purchased Call/SPX/SPXE004SK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/11/2022	07/11/2023	07/13/2023	Expire		2,390,000	100				(28,043)					(28,043)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE005SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/17/2023	07/19/2023	Exercise		5,220,000	3863.16			104,400	71,255			104,400		(33,145)				0001
Purchased Call/SPX/SPX261GQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/08/2023	05/10/2023	05/10/2023	Expire		33,120,000	4100			33,400	(33,400)					(33,400)				0001
Purchased Call/SPX/SPXE008SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/03/2022	08/03/2023	08/07/2023	Expire		9,973,000	100				(58,206)					(58,206)				0001
Purchased Call/SPX/SPXE009S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/04/2022	08/04/2023	08/08/2023	Expire		4,443,000	100				(26,726)					(26,726)				0001
Purchased Call/SPX/SPXE00AS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2022	08/08/2023	08/10/2023	Exercise		3,693,000	4140.06			320,519	4,093			238,739		(9,807)	(51,965)			0001
Purchased Call/SPX/SPXE006SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2022	07/19/2023	07/21/2023	Exercise		3,345,000	3936.69			122,093	83,950			122,093		(38,142)				0001
Purchased Call/SPX/SPXF13IIS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		8,738,000	4589.38				(17,794)					(17,794)				0001
Purchased Call/SPX/SPX2615WI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/26/2023	05/18/2023	04/28/2023	Expire		4,080,000	4000			10,310	(10,310)					(10,310)				0001
Purchased Call/SPX/SPX2618SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/05/2023	06/30/2023	06/07/2023	Expire		8,580,000	3900			5,330	(5,330)					(5,330)				0001
Purchased Call/SPX/SPX261765	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/18/2023	07/21/2023	05/22/2023	Expire		6,240,000	4050			12,788	(12,788)					(12,788)				0001
Purchased Call/SPX/SPX26199K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2023	07/21/2023	07/05/2023	Expire		8,800,000	4350			9,420	(9,420)					(9,420)				0001
Purchased Call/SPX/SPXF13IISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,001,000	257				(3,412)					(3,412)				0001
Purchased Call/SPX/SPXE00ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IEBVN30JCE0V1H4R804	08/09/2022	07/21/2023	07/25/2023	Exercise		1,839,173	3606			73,440	49,472			73,440		(23,968)				0001
Purchased Call/SPX/SPXE00CS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/19/2022	08/18/2023	08/22/2023	Exercise		2,265,000	4228.48			75,650	26,952			75,650		(48,699)				0001
Purchased Call/SPX/SPXE00CS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/19/2022	08/21/2023	08/23/2023	Exercise		2,580,000	4228.48			103,200	64,945			103,200		(38,255)				0001
Purchased Call/SPX/SPXF13IISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		5,433,000	4500.53				(6,076)					(6,076)				0001
Purchased Call/SPX/SPXF13IISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		3,510,000	4500.53				(4,826)					(4,826)				0001
Purchased Call/SPX/SPXF13IISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/08/2023	Expire		4,447,000	4500.53				(5,381)					(5,381)				0001
Purchased Call/SPX/SPXF13IISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/08/2023	Expire		1,845,000	4500.53				(2,964)					(2,964)				0001
Purchased Call/SPX/SPXE00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/24/2022	08/24/2023	08/28/2023	Exercise		2,449,000	4140.77			85,715	53,531			85,715		(32,184)				0001
Purchased Call/SPX/SPXE00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/24/2022	08/24/2023	08/28/2023	Exercise		1,538,000	4140.77			86,897	55,334			86,897		(31,563)				0001
Purchased Call/SPX/SPX261ESS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/17/2023	12/01/2023	11/21/2023	Expire		45,050,000	4675			10,800	(10,800)					(10,800)				0001
Purchased Call/SPX/SPXE00DS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	08/25/2023	Expire		1,333,000	100				(17,530)					(17,530)				0001
Purchased Call/SPX/SPXE00DSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2022	08/25/2023	08/29/2023	Expire		2,469,000	100				(26,471)					(26,471)				0001
Purchased Call/SPX/SPXF13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	02/09/2023	Expire		1,851,000	4483.87				(2,604)					(2,604)				0001
Purchased Call/SPX/SPXF13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	02/09/2023	Expire		2,904,000	4483.87				(5,654)					(5,654)				0001
Purchased Call/SPX/SPXI13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2023	09/01/2023	04/28/2023	Exercise		4,080,000	4250		49,910	132,884	82,974			132,884		(49,910)				0001
Purchased Call/SPX/SPX300NSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/20/2018	02/13/2023	02/15/2023	Exercise		1,539,678	3476			334,840	332,192			334,840		(2,648)				0001
Purchased Call/SPX/SPX4005SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/25/2018	05/26/2023	05/31/2023	Exercise		1,532,000	3239.47			508,569	497,291			508,569		(11,278)				0001
Purchased Call/SPX/SPX500AS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/12/2018	11/10/2023	11/14/2023	Exercise		1,478,000	3019.83			684,112	650,317			684,112		(33,795)				0001

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Purchased Call/SPX/SPXF13X9J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/07/2023	02/09/2023	Expire		1,566,000	4483.87				(4,118)				(4,118)				0001
Purchased Call/SPX/SPX521LSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2018	11/24/2023	11/28/2023	Exercise		1,530,787	2957			830,176	789,750			830,176	(40,426)				0001
Purchased Call/SPX/SPX621AST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2020	10/17/2023	10/19/2023	Exercise		8,150,000	3300			2,682,999	2,481,459			2,682,999	(201,540)				0001
Purchased Call/SPX/SPXF13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2022	02/03/2023	02/07/2023	Expire		2,408,863	4477				(5,838)				(5,838)				0001
Purchased Call/SPX/SPX621LSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2021	01/06/2023	01/10/2023	Exercise		2,386,335	3685			108,230	106,119			108,230	(2,111)				0001
Purchased Call/SPX/SPX621LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2021	01/06/2023	01/10/2023	Expire		1,567,290	4547				(325)				(325)				0001
Purchased Call/SPX/SPXF13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	02/13/2023	Expire		6,385,000	4587.18				(8,232)				(8,232)				0001
Purchased Call/SPX/SPX621VSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2021	08/03/2023	08/07/2023	Exercise		2,182,000	4423.15			38,844	11,712			38,844	(27,132)				0001
Purchased Call/SPX/SPX621LS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2021	01/10/2023	01/12/2023	Expire		1,841,000	4837.07				(385)				(385)				0001
Purchased Call/SPX/SPX621LSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2021	01/23/2023	01/25/2023	Expire		1,505,000	4354.31				(2,304)				(2,304)				0001
Purchased Call/SPX/SPX621MSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2021	02/10/2023	02/14/2023	Expire		1,820,608	4358				(6,164)				(6,164)				0001
Purchased Call/SPX/SPX621NSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2021	02/28/2023	03/02/2023	Expire		1,723,000	4515.07				(5,463)				(5,463)				0001
Purchased Call/SPX/SPX621NSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/05/2021	03/07/2023	03/09/2023	Expire		1,579,000	4498.91				(5,837)				(5,837)				0001
Purchased Call/SPX/SPX621NSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2021	03/16/2023	03/20/2023	Expire		2,743,000	4546.81				(12,380)				(12,380)				0001
Purchased Call/SPX/SPXE00ESF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/29/2022	08/29/2023	08/31/2023	Expire		2,156,000	100				(21,382)				(21,382)				0001
Purchased Call/SPX/SPX700MSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2019	09/28/2023	10/02/2023	Exercise		1,262,000	3662.55			324,700	313,599			324,700	(11,101)				0001
Purchased Call/SPX/SPX621PS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	04/24/2023	Expire		1,759,000	4566.63				(13,590)				(13,590)				0001
Purchased Call/SPX/SPX621PS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023	04/24/2023	Expire		3,109,000	4775.03				(17,037)				(17,037)				0001
Purchased Call/SPX/SPX6055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/10/2018	08/11/2023	08/15/2023	Exercise		1,536,000	3530.55			541,211	527,013			541,211	(14,197)				0001
Purchased Call/SPX/SPXE00ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2022	08/30/2023	09/01/2023	Exercise		3,497,000	3986.16			122,395	75,961			122,395	(46,434)				0001
Purchased Call/SPX/SPX621PSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2021	04/27/2023	05/01/2023	Expire		1,603,688	4149				(27,331)				(27,331)				0001
Purchased Call/SPX/SPX621QS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2021	05/05/2023	05/09/2023	Expire		2,098,086	4175				(37,595)				(37,595)				0001
Purchased Call/SPX/SPXF131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	02/14/2023	Expire		1,107,000	100				(3,066)				(3,066)				0001
Purchased Call/SPX/SPX621QSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2021	05/18/2023	05/22/2023	Expire		1,244,000	4592.21				(10,980)				(10,980)				0001
Purchased Call/SPX/SPX621QSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2021	05/18/2023	05/22/2023	Expire		2,792,000	4777.96				(17,654)				(17,654)				0001
Purchased Call/SPX/SPXF13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	02/15/2023	Expire		2,071,000	105				(3,484)				(3,484)				0001
Purchased Call/SPX/SPXF13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Expire		6,024,000	4418.64				(8,099)				(8,099)				0001
Purchased Call/SPX/SPX621QSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2021	05/19/2023	05/23/2023	Exercise		2,212,936	4102			40,793	(5,082)			40,793	(45,874)				0001
Purchased Call/SPX/SPX621QSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2021	05/23/2023	05/25/2023	Expire		1,902,000	4908.07				(10,907)				(10,907)				0001
Purchased Call/SPX/SPXE00ESO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/30/2022	08/30/2023	09/01/2023	Expire		3,391,000	100				(21,388)				(21,388)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE00E8II	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/31/2022	08/31/2023	09/05/2023	Exercise		1,117,000	3955			22,340	13,851			22,340		(8,489)				0001
Purchased Call/SPX/SPX621SSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2023	07/05/2023	Exercise		1,589,000	4251.09			73,689	33,418			73,689		(40,271)				0001
Purchased Call/SPX/SPX621TSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2023	07/17/2023	Expire		2,233,000	4819.24				(29,185)					(29,185)				0001
Purchased Call/SPX/SPXF13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Expire		2,173,000	100				(4,732)					(4,732)				0001
Purchased Call/SPX/SPXF13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	02/15/2023	Expire		2,559,000	100				(5,941)					(5,941)				0001
Purchased Call/SPX/SPX621USL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023	07/25/2023	Exercise		1,416,574	4302			76,160	34,522			76,160		(41,638)				0001
Purchased Call/SPX/SPX621VSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2021	07/28/2023	08/01/2023	Exercise		3,154,000	4325.81			184,001	86,956			184,001		(97,046)				0001
Purchased Call/SPX/SPX621VSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023	08/03/2023	Exercise		2,279,000	4398.34			96,304	31,597			96,304		(64,707)				0001
Purchased Call/SPX/SPXF13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Expire		1,498,000	258				(2,630)					(2,630)				0001
Purchased Call/SPX/SPXE00FS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2022	09/01/2023	09/06/2023	Expire		2,357,000	100				(22,751)					(22,751)				0001
Purchased Call/SPX/SPXE00F9K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/01/2023	09/06/2023	Expire		1,570,000	100				(12,859)					(12,859)				0001
Purchased Call/SPX/SPX621VSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2021	08/03/2023	08/07/2023	Expire		1,988,000	4906.6				(27,700)					(27,700)				0001
Purchased Call/SPX/SPX621WS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/06/2021	08/04/2023	08/08/2023	Exercise		1,853,000	4398.37			33,273	(23,019)			33,273		(56,293)				0001
Purchased Call/SPX/SPX621XSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023	08/25/2023	Expire		1,613,000	4994.23				(23,953)					(23,953)				0001
Purchased Call/SPX/SPX6211YS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023	08/29/2023	Expire		1,501,000	4416.36				(52,769)					(52,769)				0001
Purchased Call/SPX/SPX621YS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023	08/29/2023	Expire		1,494,000	4470				(49,167)					(49,167)				0001
Purchased Call/SPX/SPX621YSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023	09/05/2023	Expire		1,848,000	5030.58				(29,118)					(29,118)				0001
Purchased Call/SPX/SPX621YSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2021	09/01/2023	09/06/2023	Expire		2,566,000	5231.66				(28,779)					(28,779)				0001
Purchased Call/SPX/SPX715S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/14/2021	01/12/2023	01/16/2023	Expire		1,477,443	4866				(363)					(363)				0001
Purchased Call/SPX/SPX715ASO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/12/2021	04/06/2023	04/10/2023	Expire		2,032,508	5094				(5,407)					(5,407)				0001
Purchased Call/SPX/SPX715DSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/14/2021	05/16/2023	05/18/2023	Expire		2,118,000	4903.44				(11,469)					(11,469)				0001
Purchased Call/SPX/SPX715ESI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/28/2021	05/31/2023	06/02/2023	Expire		1,523,000	5229.91				(4,393)					(4,393)				0001
Purchased Call/SPX/SPX715ESS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/10/2021	06/09/2023	06/13/2023	Expire		2,016,324	5107				(8,963)					(8,963)				0001
Purchased Call/SPX/SPX715HSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/04/2021	07/28/2023	08/01/2023	Expire		1,758,749	5375				(9,134)					(9,134)				0001
Purchased Call/SPX/SPX715HSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/13/2021	08/11/2023	08/15/2023	Exercise		2,435,000	4417.51			25,363	(52,960)			25,363		(78,323)				0001
Purchased Call/SPX/SPX7151S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/18/2021	08/16/2023	08/18/2023	Expire		1,442,064	4466				(44,008)					(44,008)				0001
Purchased Call/SPX/SPXE00GSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2022	09/08/2023	09/12/2023	Expire		2,572,000	100				(23,155)					(23,155)				0001
Purchased Call/SPX/SPX7151SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/09/2021	09/08/2023	09/12/2023	Expire		2,206,545	4530				(76,138)					(76,138)				0001
Purchased Call/SPX/SPX715NSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2023	01/05/2023	Expire		2,181,000	4796.56				(141)					(141)				0001
Purchased Call/SPX/SPXE00HSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2022	09/13/2023	09/15/2023	Exercise		2,481,000	3932.69			109,164	65,941			109,164		(43,223)				0001

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Purchased Call/SPX/SPX715ISH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	08/25/2021	08/25/2023	08/29/2023	Expire		1,370,000	4496.19				(18,697)				(18,697)				0001
Purchased Call/SPX/SPX7150SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/08/2022	02/08/2023	02/10/2023	Expire		3,338,000	4521.54				(1,350)			259,671		(1,350)	(259,816)			0001
Purchased Call/SPX/SPXE00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/14/2022	09/14/2023	09/18/2023	Exercise		4,331,000	3946.01			173,240	104,517			173,240		(68,723)				0001
Purchased Call/SPX/SPX715NSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	01/07/2022	01/09/2023	01/11/2023	Expire		2,428,000	4677.03				(1,455)					(1,455)				0001
Purchased Call/SPX/SPX715NSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	01/14/2022	01/13/2023	01/17/2023	Expire		21,988,000	4662.85				(17,125)					(17,125)				0001
Purchased Call/SPX/SPX715NSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	01/14/2022	01/13/2023	01/17/2023	Expire		2,693,000	4662.85				(3,367)					(3,367)				0001
Purchased Call/SPX/SPX7150SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/04/2022	02/02/2023	02/06/2023	Expire		2,375,111	4568				(5,342)					(5,342)				0001
Purchased Call/SPX/SPXE00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/22/2022	09/22/2023	09/26/2023	Exercise		1,225,000	3757.99			183,219				(1,037)			62,067			0001
Purchased Call/SPX/SPX7150SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/05/2022	04/05/2023	04/07/2023	Expire		1,214,000	4525.12				(3,772)					(3,772)				0001
Purchased Call/SPX/SPX7150SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/09/2022	02/06/2023	02/08/2023	Expire		1,975,733	4501				(5,952)					(5,952)				0001
Purchased Call/SPX/SPX7150SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/10/2022	02/07/2023	02/09/2023	Expire		2,703,331	4491				(7,857)					(7,857)				0001
Purchased Call/SPX/SPXE00KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/29/2022	09/29/2023	10/03/2023	Exercise		1,014,000	3640.47			40,560	24,651			40,560		(15,909)				0001
Purchased Call/SPX/SPXE00JS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/20/2022	09/01/2023	09/06/2023	Exercise		2,276,972	3967			198,031	133,824			198,031		(64,206)				0001
Purchased Call/SPX/SPXE00KS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/27/2022	09/11/2023	09/13/2023	Exercise		3,888,396	4067			359,459	278,813			359,459		(80,646)				0001
Purchased Call/SPX/SPX715JSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	10/11/2021	10/11/2023	10/13/2023	Expire		1,514,000	4832.63				(32,900)					(32,900)				0001
Purchased Call/SPX/SPX7150ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/14/2022	02/14/2023	02/16/2023	Expire		2,072,000	4401.67				(6,605)					(6,605)				0001
Purchased Call/SPX/SPX7150SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	04/01/2022	04/03/2023	04/05/2023	Expire		2,866,000	4545.86				(26,658)					(26,658)				0001
Purchased Call/SPX/SPXE00LSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise		2,114,000	3862.35			105,700	75,271			105,700		(30,429)				0001
Purchased Call/SPX/SPXE00LST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/03/2022	10/03/2023	10/05/2023	Expire		3,049,000	100				(33,262)					(33,262)				0001
Purchased Call/SPX/SPX715QSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/02/2022	05/02/2023	05/04/2023	Expire		2,726,000	4155.38				(30,804)					(30,804)				0001
Purchased Call/SPX/SPX7150SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/02/2022	04/28/2023	05/02/2023	Expire		2,311,118	4288				(18,822)					(18,822)				0001
Purchased Call/SPX/SPX715SSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	06/15/2022	06/15/2023	06/20/2023	Exercise		1,315,000	3789.99			26,300	19,665			26,300		(6,635)				0001
Purchased Call/SPX/SPXE00KSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise		1,829,000	3719.04			45,725	26,543			45,725		(19,182)				0001
Purchased Call/SPX/SPXE00KSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise		2,291,000	3719.04			107,677	63,883			107,677		(43,794)				0001
Purchased Call/SPX/SPX715RSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/10/2022	05/10/2023	05/12/2023	Exercise		2,317,000	4001.05			79,099	52,503			79,099		(26,596)				0001
Purchased Call/SPX/SPX715RST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	05/13/2022	05/15/2023	05/17/2023	Exercise		5,436,000	4023.89			138,646	69,616			138,646		(69,030)				0001
Purchased Call/SPX/SPXE00LS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/30/2022	09/29/2023	10/03/2023	Exercise		7,640,000	3585.62			152,800	87,811			152,800		(64,989)				0001
Purchased Call/SPX/SPXE00LS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/30/2022	09/29/2023	10/03/2023	Exercise		2,726,000	3585.62			84,506	49,005			84,506		(35,501)				0001
Purchased Call/SPX/SPX715TSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	06/22/2022	06/22/2023	06/26/2023	Exercise		1,951,000	3759.89			322,755				5,390			172,723			0001
Purchased Call/SPX/SPX715TSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	07/08/2022	07/07/2023	07/11/2023	Exercise		3,816,000	3899.38			488,888				83,991			176,739			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX715SS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023	06/02/2023	Exercise		1,756,000	4132.15			20,262	(4,119)			20,262		(24,381)				0001
Purchased Call/SPX/SPX715SSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/02/2022	05/30/2023	06/01/2023	Exercise		2,500,650	4154			31,016	(10,969)			31,016		(41,985)				0001
Purchased Call/SPX/SPXE00LS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	09/30/2022	09/29/2023	10/03/2023	Exercise		1,988,000	3585.62			74,550	43,572			74,550		(30,978)				0001
Purchased Call/SPX/SPXE00LSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	09/30/2022	10/02/2023	10/04/2023	Exercise		2,145,000	3585.62			50,408	29,036			50,408		(21,372)				0001
Purchased Call/SPX/SPX715SSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/07/2022	06/02/2023	06/06/2023	Exercise		4,268,710	4177			107,689	37,332			107,689		(70,356)				0001
Purchased Call/SPX/SPX715SSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/07/2022	06/02/2023	06/06/2023	Exercise		2,280,544	4177			57,532	17,003			57,532		(40,529)				0001
Purchased Call/SPX/SPX715SSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/13/2022	06/13/2023	06/15/2023	Exercise		2,765,000	3749.63			145,163	109,902			145,163		(35,261)				0001
Purchased Call/SPX/SPX715TS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/23/2022	06/13/2023	06/15/2023	Exercise		1,766,076	3750			132,350	100,125			132,350		(32,225)				0001
Purchased Call/SPX/SPXE00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/10/2022	09/29/2023	10/03/2023	Exercise		1,843,853	3334			74,103	44,173			74,103		(29,930)				0001
Purchased Call/SPX/SPX715TS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023	06/27/2023	Exercise		2,162,000	3912.15			130,801	97,243			130,801		(33,558)				0001
Purchased Call/SPX/SPX715TSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/06/2022	06/30/2023	07/05/2023	Exercise		1,470,970	3801			102,555	74,261			102,555		(28,293)				0001
Purchased Call/SPX/SPX715TSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/08/2022	06/30/2023	07/05/2023	Exercise		2,621,178	3810			177,504	124,733			177,504		(52,771)				0001
Purchased Call/SPX/SPX715US1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/22/2022	07/14/2023	07/18/2023	Exercise		1,582,323	3795			130,521	88,227			130,521		(42,294)				0001
Purchased Call/SPX/SPX715US2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/22/2022	07/20/2023	07/24/2023	Exercise		4,366,359	3955			391,920	280,241			391,920		(111,679)				0001
Purchased Call/SPX/SPX715US7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2023	07/26/2023	Exercise		3,126,204	3962			300,606	216,098			300,606		(84,509)				0001
Purchased Call/SPX/SPXE00MSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/04/2022	10/04/2023	10/06/2023	Exercise		6,006,000	3790.93			240,240	138,863			240,240		(101,377)				0001
Purchased Call/SPX/SPXE00MSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/04/2022	10/02/2023	10/04/2023	Exercise		2,033,047	3586			155,925	84,920			155,925		(71,004)				0001
Purchased Call/SPX/SPX715US1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/04/2022	07/27/2023	07/31/2023	Exercise		2,084,230	4024			165,759	109,041			165,759		(56,717)				0001
Purchased Call/SPX/SPX715USP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023	08/08/2023	Expire		1,527,000	4145.19				(19,334)					(19,334)				0001
Purchased Call/SPX/SPXE00MSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise		1,865,000	3783.28			46,625	26,416			46,625		(20,209)				0001
Purchased Call/SPX/SPXE003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/12/2022	10/02/2023	10/04/2023	Exercise		1,789,224	3586			161,676	98,364			161,676		(63,312)				0001
Purchased Call/SPX/SPX715USQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023	08/08/2023	Expire		654,000	13207.69				(8,280)					(8,280)				0001
Purchased Call/SPX/SPX715USV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2023	08/11/2023	Exercise		3,046,000	4122.47			147,731	97,518			147,731		(50,213)				0001
Purchased Call/SPX/SPXE00RSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	11/01/2022	11/01/2023	11/03/2023	Exercise		1,090,000	3856.1			21,800	11,668			21,800		(10,133)				0001
Purchased Call/SPX/SPXE00RSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/01/2022	11/01/2023	11/03/2023	Expire		1,680,000	100				(22,652)					(22,652)				0001
Purchased Call/SPX/SPXE003SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/13/2022	10/13/2023	10/17/2023	Exercise		2,798,000	3669.91			92,334	52,352			92,334		(39,982)				0001
Purchased Call/SPX/SPX715USX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/09/2022	08/08/2023	08/10/2023	Exercise		1,616,033	4144			131,430	89,874			131,430		(41,556)				0001
Purchased Call/SPX/SPX715VS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023	08/15/2023	Exercise		5,058,000	4207.27			202,320	131,402			202,320		(70,918)				0001
Purchased Call/SPX/SPXE00RS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/25/2022	10/25/2023	10/27/2023	Exercise		3,421,000	3859.11			88,946	48,361			88,946		(40,586)				0001
Purchased Call/SPX/SPX715WS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023	08/24/2023	Exercise		3,271,000	4137.99			197,272				129,967		(56,230)				0001

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Purchased Call/SPX/SPX715IISQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	09/09/2022	09/08/2023	09/12/2023	Expire		1,777,000	4270.73				(22,089)					(22,089)				0001
Purchased Call/SPX/SPX715VSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	08/16/2022	08/11/2023	08/15/2023	Exercise		2,451,054	4197			157,633	85,418			157,633		(72,215)				0001
Purchased Call/SPX/SPX715VSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	08/17/2022	08/08/2023	08/10/2023	Exercise		1,954,108	4140			161,423	101,957			161,423		(59,466)				0001
Purchased Call/SPX/SPXE00VS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/30/2022	11/30/2023	12/04/2023	Expire		2,019,000	100				(32,783)					(32,783)				0001
Purchased Call/SPX/SPX715VSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	08/18/2022	08/15/2023	08/17/2023	Exercise		1,995,104	4291			74,318	17,147			74,318		(57,171)				0001
Purchased Call/SPX/SPX715VSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	08/19/2022	08/17/2023	08/21/2023	Exercise		2,022,494	4285			62,001	8,151			62,001		(53,850)				0001
Purchased Call/SPX/SPXE00SSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise		5,399,000	3828.11			107,980	55,248			107,980		(52,732)				0001
Purchased Call/SPX/SPXE00SSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise		2,405,000	3828.11			56,518	29,113			56,518		(27,404)				0001
Purchased Call/SPX/SPX715IIS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	08/23/2022	08/18/2023	08/22/2023	Exercise		1,950,811	4278			41,997	(10,600)			41,997		(52,597)				0001
Purchased Call/SPX/SPX715IIS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	08/25/2022	08/25/2023	08/29/2023	Exercise		10,772,000	4199.12			430,880	268,912			430,880		(161,968)				0001
Purchased Call/SPX/SPX715IISI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	09/02/2022	08/21/2023	08/23/2023	Exercise		2,359,492	4228			90,817	38,227			90,817		(52,590)				0001
Purchased Call/SPX/SPX715IIST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	09/09/2022	08/24/2023	08/28/2023	Exercise		2,659,197	4136			175,633	102,450			175,633		(73,183)				0001
Purchased Call/SPX/SPXI13IIS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	09/21/2023	06/22/2023	Expire		17,620,000	3900		54,680		(54,680)					(54,680)				0001
Purchased Call/SPX/SPX715XS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	09/21/2022	09/21/2023	09/25/2023	Exercise		5,097,000	3789.93			203,880	121,160			203,880		(82,720)				0001
Purchased Call/SPX/SPX715XS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	09/21/2022	09/19/2023	09/21/2023	Exercise		2,988,500	3891			244,991	152,691			244,991		(92,300)				0001
Purchased Call/SPX/SPXE00IIS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/07/2022	12/07/2023	12/11/2023	Exercise		2,008,000	100			33,405	(1,953)			33,405		(35,359)				0001
Purchased Call/SPX/SPXE00IISC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/08/2022	12/08/2023	12/12/2023	Exercise		2,842,000	100			63,950	15,896			63,950		(48,053)				0001
Purchased Call/SPX/SPXE00IISJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/09/2022	12/11/2023	12/13/2023	Exercise		1,414,000	3934.38			28,280	12,602			28,280		(15,678)				0001
Purchased Call/SPX/SPXE00IISK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/09/2022	12/08/2023	12/12/2023	Exercise		2,074,000	100			20,315	(11,511)			20,315		(31,826)				0001
Purchased Call/SPX/SPX715XS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	09/27/2022	09/20/2023	09/22/2023	Exercise		1,996,980	3870			166,153	114,920			166,153		(51,232)				0001
Purchased Call/SPX/SPX715XSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	09/27/2022	09/14/2023	09/18/2023	Exercise		2,050,671	3936			134,417	94,725			134,417		(39,693)				0001
Purchased Call/SPX/SPXE00VSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/02/2022	11/30/2023	12/04/2023	Exercise		1,652,445	4080			184,276	97,549			184,276		(86,727)				0001
Purchased Call/SPX/SPX715XSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	10/06/2022	10/05/2023	10/10/2023	Exercise		2,022,242	3787			155,393	94,071			155,393		(61,322)				0001
Purchased Call/SPX/SPX715XSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	10/12/2022	09/29/2023	10/03/2023	Exercise		2,009,539	3640			190,993	120,389			190,993		(70,603)				0001
Purchased Call/SPX/SPXI13IIS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	07/28/2023	06/22/2023	Exercise		2,200,000	4500		7,060	20,558	13,498			20,558		(7,060)				0001
Purchased Call/SPX/SPXE00YSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/22/2022	12/22/2023	12/27/2023	Exercise		1,720,000	100			26,163	1,909			26,163		(24,254)				0001
Purchased Call/SPX/SPXE00XS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/09/2022	12/11/2023	12/13/2023	Exercise		2,133,000	3934.38			142,911	67,717			142,911		(75,194)				0001
Purchased Call/SPX/SPX7211SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023	09/22/2023	Expire		1,543,000	4786.09				(34,762)					(34,762)				0001
Purchased Call/SPX/SPX715YST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	11/11/2022	11/13/2023	11/15/2023	Exercise		3,305,000	3992.93			158,640	81,534			158,640		(77,106)				0001
Purchased Call/SPX/SPX715ZS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSX06	11/18/2022	11/20/2023	11/22/2023	Exercise		2,007,000	3965.34			96,336	47,582			96,336		(48,754)				0001

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Purchased Call/SPX/SPX7211SII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2023	09/26/2023	Expire		1,918,000	5043.12				(29,421)					(29,421)				0001
Purchased Call/SPX/SPX7212SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2023	09/28/2023	Expire		1,852,000	5184.84				(24,476)					(24,476)				0001
Purchased Call/SPX/SPX7151SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/11/2022	11/10/2023	11/14/2023	Exercise		2,426,000	3992.93			48,520	25,107			48,520		(23,413)				0001
Purchased Call/SPX/SPX7213SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		1,354,000	4397.94				(1,529)					(1,529)				0001
Purchased Call/SPX/SPX7213SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2023	10/06/2023	Exercise		1,623,000	4255.74			3,025	(68,536)			3,025		(71,561)				0001
Purchased Call/SPX/SPX7213SII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023	10/17/2023	Expire		1,788,000	4818.51				(39,828)					(39,828)				0001
Purchased Call/SPX/SPX721CSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/20/2023	01/24/2023	Expire		4,110,000	4397.94				(2,995)			292,992		(2,995)	(293,016)			0001
Purchased Call/SPX/SPX7214SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023	10/23/2023	Expire		1,587,000	4955.77				(37,681)					(37,681)				0001
Purchased Call/SPX/SPX721666	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2021	11/03/2023	11/07/2023	Expire		2,078,000	4631.39				(99,108)					(99,108)				0001
Purchased Call/SPX/SPXG00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/25/2023	12/29/2023	10/27/2023	Expire		16,260,000	3950			66,760	(66,760)					(66,760)				0001
Purchased Call/SPX/SPX7217SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2021	11/24/2023	11/28/2023	Expire		2,766,000	4654.45				(148,585)					(148,585)				0001
Purchased Call/SPX/SPX7219SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2023	12/19/2023	Exercise		3,002,000	4672.64			29,669	(146,121)			29,669		(175,790)				0001
Purchased Call/SPX/SPXE132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	04/19/2023	Expire		1,819,000	4162.03				(26,999)					(26,999)				0001
Purchased Call/SPX/SPXE132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023	04/20/2023	Expire		1,422,000	4840.08				(7,022)					(7,022)				0001
Purchased Call/SPX/SPXE132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023	04/18/2023	Expire		2,412,000	5116.32				(6,932)					(6,932)				0001
Purchased Call/SPX/SPX7152S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/18/2022	11/20/2023	11/22/2023	Exercise		2,773,000	3965.34			171,926	86,799			171,926		(85,127)				0001
Purchased Call/SPX/SPX7152SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/29/2022	11/27/2023	11/29/2023	Exercise		2,387,489	4026			133,425	67,373			133,425		(66,052)				0001
Purchased Call/SPX/SPXE002SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise		1,751,000	3829.25			82,297	36,626			82,297		(45,671)				0001
Purchased Call/SPX/SPXE137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2021	05/10/2023	05/12/2023	Expire		1,490,000	4867.37				(8,396)					(8,396)				0001
Purchased Call/SPX/SPXE137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2021	05/03/2023	05/05/2023	Expire		1,806,607	4551				(18,265)					(18,265)				0001
Purchased Call/SPX/SPXE138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2021	05/05/2023	05/09/2023	Expire		1,670,623	5252				(3,856)					(3,856)				0001
Purchased Call/SPX/SPXE13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2021	05/24/2023	05/26/2023	Expire		2,025,000	4854.31				(13,087)					(13,087)				0001
Purchased Call/SPX/SPX7152SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/29/2022	11/27/2023	11/29/2023	Exercise		2,073,452	4026			249,776	140,420			249,776		(109,356)				0001
Purchased Call/SPX/SPX7152SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/22/2022	10/27/2023	10/31/2023	Expire		1,940,000	4250				(78,438)					(78,438)				0001
Purchased Call/SPX/SPX721CSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/26/2023	Expire		1,153,000	4410.13				(833)					(833)				0001
Purchased Call/SPX/SPX721DSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2023	02/01/2023	Expire		1,943,000	4431.85				(1,816)					(1,816)				0001
Purchased Call/SPX/SPXE13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2021	05/19/2023	05/23/2023	Exercise		1,556,265	4164			10,437	(19,741)			10,437		(30,178)				0001
Purchased Call/SPX/SPXE130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2021	06/15/2023	06/20/2023	Expire		1,878,168	4668				(20,286)					(20,286)				0001
Purchased Call/SPX/SPXF001S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/30/2022	12/29/2023	01/03/2024	Expire		1,582,000	100				(22,148)					(22,148)				0001
Purchased Call/SPX/SPXE13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2021	06/14/2023	06/16/2023	Expire		1,613,907	4921				(10,672)					(10,672)				0001

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Purchased Call/SPX/SPXE13IM9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/15/2021	07/14/2023	07/18/2023	Exercise		2,298,066	4336			83,320	21,455			83,320		(61,864)				0001
Purchased Call/SPX/SPXE00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise		1,570,000	3829.25			105,190	48,514			105,190		(56,676)				0001
Purchased Call/SPX/SPX7219SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2021	12/14/2023	12/18/2023	Expire		1,806,103	5243				(52,054)					(52,054)				0001
Purchased Call/SPX/SPX721AST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023	01/03/2024	Exercise		2,207,000	4708			28,553	(107,100)			28,553		(135,653)				0001
Purchased Call/SPX/SPXE13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/23/2021	07/25/2023	07/27/2023	Exercise		1,839,000	4387.97			72,148	19,845			72,148		(52,303)				0001
Purchased Call/SPX/SPXE13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/06/2021	08/08/2023	08/10/2023	Exercise		1,531,000	4393.49			39,832	(7,744)			39,832		(47,576)				0001
Purchased Call/SPX/SPXE13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/26/2021	08/25/2023	08/29/2023	Expire		1,877,813	4474				(61,547)					(61,547)				0001
Purchased Call/SPX/SPXE13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/27/2021	08/29/2023	08/31/2023	Expire		2,026,000	4509.37				(66,190)					(66,190)				0001
Purchased Call/SPX/SPX721DSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		4,064,000	100				(3,405)					(3,405)				0001
Purchased Call/SPX/SPXE13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/03/2021	09/06/2023	09/08/2023	Expire		3,571,000	5249.76				(41,847)					(41,847)				0001
Purchased Call/SPX/SPXE13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/10/2021	09/11/2023	09/13/2023	Exercise		1,831,000	4362.72			41,996	(33,002)			41,996		(74,998)				0001
Purchased Call/SPX/SPX721CSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/26/2023	Expire		2,086,000	4410.13				(2,049)					(2,049)				0001
Purchased Call/SPX/SPX721CSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2023	01/26/2023	Expire		2,174,000	4410.13				(2,810)					(2,810)				0001
Purchased Call/SPX/SPX721ESU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2023	02/08/2023	Expire		1,830,000	4500.53				(2,178)					(2,178)				0001
Purchased Call/SPX/SPX721FSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2022	02/09/2023	02/13/2023	Expire		3,114,000	100				(6,859)					(6,859)				0001
Purchased Call/SPX/SPXF000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/29/2022	09/29/2023	10/03/2023	Exercise		1,900,000	4050			119,026	(314)			119,026		(119,340)				0001
Purchased Call/SPX/SPX721DSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/27/2023	01/31/2023	Expire		1,978,000	4326.51				(3,547)					(3,547)				0001
Purchased Call/SPX/SPX721DSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2023	01/27/2023	Expire		2,543,555	4355				(3,474)					(3,474)				0001
Purchased Call/SPX/SPX721FSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/22/2023	Expire		1,905,000	4348.87				(5,437)					(5,437)				0001
Purchased Call/SPX/SPX721GS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/22/2023	02/24/2023	Expire		2,302,000	4304.76				(3,858)					(3,858)				0001
Purchased Call/SPX/SPX721DSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/27/2023	01/31/2023	Expire		3,122,000	4431.85				(3,608)					(3,608)				0001
Purchased Call/SPX/SPX721ES6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2023	02/02/2023	Expire		4,186,000	4515.55				(4,117)					(4,117)				0001
Purchased Call/SPX/SPX721GS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2022	02/23/2023	02/27/2023	Expire		1,248,000	4225.5				(2,150)					(2,150)				0001
Purchased Call/SPX/SPX721GSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/24/2023	02/28/2023	Expire		1,728,000	100				(5,754)					(5,754)				0001
Purchased Call/SPX/SPX721ESD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2022	02/01/2023	02/03/2023	Expire		8,815,000	4546.54				(9,034)					(9,034)				0001
Purchased Call/SPX/SPX721FSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2022	02/14/2023	02/16/2023	Expire		5,802,000	4401.67				(8,510)					(8,510)				0001
Purchased Call/SPX/SPX721GSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/18/2022	02/17/2023	02/22/2023	Expire		1,626,000	4348.87				(4,683)					(4,683)				0001
Purchased Call/SPX/SPX721GS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2023	02/21/2023	Expire		2,348,445	4473				(7,344)					(7,344)				0001
Purchased Call/SPX/SPX721HSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2022	03/03/2023	03/07/2023	Expire		1,554,000	4328.87				(5,819)					(5,819)				0001
Purchased Call/SPX/SPX721GS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/17/2023	02/22/2023	Expire		3,096,844	4380				(10,371)					(10,371)				0001

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Purchased Call/SPX/SPX7210GA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2022	02/17/2023	02/22/2023	Expire		1,656,919	4349				(4,376)					(4,376)				0001
Purchased Call/SPX/SPX7210GN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2022	02/21/2023	02/23/2023	Expire		1,648,222	4349				(5,326)					(5,326)				0001
Purchased Call/SPX/SPX721HS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/25/2022	02/27/2023	03/01/2023	Expire		3,480,000	4384.65				(19,891)					(19,891)				0001
Purchased Call/SPX/SPX7211S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/07/2022	03/03/2023	03/07/2023	Expire		1,474,860	4363				(5,483)					(5,483)				0001
Purchased Call/SPX/SPX7211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/11/2022	03/10/2023	03/14/2023	Expire		1,791,000	4204.31				(7,375)					(7,375)				0001
Purchased Call/SPX/SPX7211SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/11/2022	03/10/2023	03/14/2023	Expire		768,000	13301.83				(3,133)					(3,133)				0001
Purchased Call/SPX/SPX7211SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2022	03/14/2023	03/16/2023	Expire		2,021,000	4173.11				(7,977)					(7,977)				0001
Purchased Call/SPX/SPX721JSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		1,641,000	4463.12				(7,521)					(7,521)				0001
Purchased Call/SPX/SPX721KS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/31/2022	03/29/2023	03/31/2023	Expire		2,450,116	4632				(14,306)					(14,306)				0001
Purchased Call/SPX/SPX721JS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/18/2022	03/17/2023	03/21/2023	Expire		2,156,000	4463.12				(9,882)					(9,882)				0001
Purchased Call/SPX/SPX721LSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/07/2022	04/06/2023	04/10/2023	Expire		1,079,000	4500.21				(6,350)					(6,350)				0001
Purchased Call/SPX/SPX721KSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/05/2022	04/05/2023	04/07/2023	Expire		3,094,000	4525.12				(9,855)					(9,855)				0001
Purchased Call/SPX/SPX721KSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/05/2022	04/05/2023	04/07/2023	Expire		2,405,000	4525.12				(10,899)					(10,899)				0001
Purchased Call/SPX/SPX721KSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/05/2022	04/05/2023	04/07/2023	Expire		4,803,000	4525.12				(29,477)					(29,477)				0001
Purchased Call/SPX/SPX721LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/05/2022	04/03/2023	04/05/2023	Expire		1,741,064	4546				(8,142)					(8,142)				0001
Purchased Call/SPX/SPXF009S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/03/2023	03/10/2023	03/07/2023	Expire		29,925,000	4150		15,540		(15,540)					(15,540)				0001
Purchased Call/SPX/SPX721LS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/06/2022	04/06/2023	04/10/2023	Expire		7,043,000	4481.15				(43,500)					(43,500)				0001
Purchased Call/SPX/SPX721LSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/06/2022	04/04/2023	04/06/2023	Expire		3,394,396	4581				(22,776)					(22,776)				0001
Purchased Call/SPX/SPX721LSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/08/2022	04/10/2023	04/12/2023	Expire		4,015,000	4488.28				(13,469)					(13,469)				0001
Purchased Call/SPX/SPX721MS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/08/2022	04/10/2023	04/12/2023	Expire		1,725,000	4488.28				(13,502)					(13,502)				0001
Purchased Call/SPX/SPX721MSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/13/2022	04/13/2023	04/17/2023	Expire		1,646,000	4446.59				(6,475)					(6,475)				0001
Purchased Call/SPX/SPX721MSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2022	04/14/2023	04/18/2023	Expire		2,129,000	4392.59				(10,084)					(10,084)				0001
Purchased Call/SPX/SPXJ1348S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/25/2023	09/21/2023	07/27/2023	Expire		4,540,000	4200		8,985		(8,985)					(8,985)				0001
Purchased Call/SPX/SPX721MSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2022	04/14/2023	04/18/2023	Expire		2,767,000	4392.59				(21,632)					(21,632)				0001
Purchased Call/SPX/SPX721MSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2022	04/17/2023	04/19/2023	Expire		2,003,000	4392.59				(14,757)					(14,757)				0001
Purchased Call/SPX/SPX721MSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2022	04/17/2023	04/19/2023	Expire		2,287,000	4392.59				(20,379)					(20,379)				0001
Purchased Call/SPX/SPX721NSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/19/2022	04/19/2023	04/21/2023	Expire		2,093,000	4462.21				(13,388)					(13,388)				0001
Purchased Call/SPX/SPX7210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Expire		1,848,000	4131.93				(6,486)					(6,486)				0001
Purchased Call/SPX/SPX7210SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2022	05/01/2023	05/03/2023	Expire		1,540,000	4131.93				(5,905)					(5,905)				0001
Purchased Call/SPX/SPX7210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/26/2022	04/26/2023	04/28/2023	Expire		2,659,000	4175.2				(12,383)					(12,383)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX7210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/26/2022	04/26/2023	04/28/2023	Expire		3,732,000	4175.2				(23,883)					(23,883)				0001
Purchased Call/SPX/SPX7210SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/26/2022	04/26/2023	04/28/2023	Expire		4,770,000	4175.2				(34,606)					(34,606)				0001
Purchased Call/SPX/SPX7210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/27/2022	04/27/2023	05/01/2023	Expire		2,063,000	4183.96				(10,746)					(10,746)				0001
Purchased Call/SPX/SPX721PSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/03/2022	05/03/2023	05/05/2023	Expire		1,542,000	4384.25				(9,691)					(9,691)				0001
Purchased Call/SPX/SPX7210SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2022	05/18/2023	05/22/2023	Exercise		1,553,000	3923.68			12,989	6,483			12,989		(6,506)				0001
Purchased Call/SPX/SPXJ1365N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/01/2023	08/25/2023	08/03/2023	Expire		9,140,000	4200		4,590		(4,590)					(4,590)				0001
Purchased Call/SPX/SPX7210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/28/2022	04/26/2023	04/28/2023	Expire		2,668,341	4176				(28,678)					(28,678)				0001
Purchased Call/SPX/SPX721PS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Exercise		17,439,000	4131.93			158,481	28,125			158,481		(130,357)				0001
Purchased Call/SPX/SPX721PS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2022	04/28/2023	05/02/2023	Exercise		1,892,000	4131.93			17,194	(2,667)			17,194		(19,861)				0001
Purchased Call/SPX/SPX721PS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/29/2022	05/01/2023	05/03/2023	Exercise		5,318,000	4131.93			46,257	25,512			46,257		(20,745)				0001
Purchased Call/SPX/SPX721RSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		2,398,000	100				(9,201)					(9,201)				0001
Purchased Call/SPX/SPX721RSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		2,453,000	100				(9,412)					(9,412)				0001
Purchased Call/SPX/SPX721PSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/02/2022	05/02/2023	05/04/2023	Expire		5,400,000	4155.38				(40,860)					(40,860)				0001
Purchased Call/SPX/SPX7210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/17/2022	05/15/2023	05/17/2023	Exercise		1,613,580	4024			42,579	27,295			42,579		(15,284)				0001
Purchased Call/SPX/SPXF00D8N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	07/03/2023	03/30/2023	Exercise		7,960,000	4300		32,500	155,590	123,090			155,590		(32,500)				0001
Purchased Call/SPX/SPX7210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2022	05/18/2023	05/22/2023	Exercise		3,343,000	3923.68			133,720	105,711			133,720		(28,009)				0001
Purchased Call/SPX/SPX7210SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2022	05/16/2023	05/18/2023	Exercise		2,549,094	4008			64,807	36,980			64,807		(27,827)				0001
Purchased Call/SPX/SPX721RS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/20/2022	05/19/2023	05/23/2023	Exercise		1,590,000	3901.36			23,115	10,377			23,115		(12,739)				0001
Purchased Call/SPX/SPX721RS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/20/2022	05/19/2023	05/23/2023	Expire		1,512,000	105				(8,984)					(8,984)				0001
Purchased Call/SPX/SPX721RSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2022	05/25/2023	05/30/2023	Exercise		6,382,000	3978.73			127,640	98,525			127,640		(29,115)				0001
Purchased Call/SPX/SPX721SS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/27/2022	05/26/2023	05/31/2023	Expire		1,724,000	4158.24				(14,553)					(14,553)				0001
Purchased Call/SPX/SPX721SS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/27/2022	05/24/2023	05/26/2023	Exercise		1,430,757	3941			58,080	43,502			58,080		(14,578)				0001
Purchased Call/SPX/SPX721SSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/01/2022	06/01/2023	06/05/2023	Exercise		3,978,000	4101.23			79,560	60,365			79,560		(19,195)				0001
Purchased Call/SPX/SPXG131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/18/2022	02/16/2023	02/21/2023	Expire		1,731,164	255				(4,047)					(4,047)				0001
Purchased Call/SPX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/18/2022	02/21/2023	02/23/2023	Expire		2,508,000	105				(5,426)					(5,426)				0001
Purchased Call/SPX/SPX7211SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/10/2022	06/09/2023	06/13/2023	Exercise		1,823,000	3900.86			50,432	33,604			50,432		(16,828)				0001
Purchased Call/SPX/SPX721US1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/14/2022	06/14/2023	06/16/2023	Exercise		1,157,000	3735.48			23,140	17,338			23,140		(5,802)				0001
Purchased Call/SPX/SPX721SSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/01/2022	05/26/2023	05/31/2023	Exercise		1,594,731	4058			57,949	43,440			57,949		(14,508)				0001
Purchased Call/SPX/SPX7215SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Exercise		9,260,000	4108.54			185,200	139,847			185,200		(45,353)				0001
Purchased Call/SPX/SPXG130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		2,035,000	4348.87				(4,343)					(4,343)				0001

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Purchased Call/SPX/SPXG1309K																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		5,647,000	4348.87				(14,934)					(14,934)				0001
Purchased Call/SPX/SPX721SSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023	06/06/2023	Exercise		2,649,000	4108.54			112,078	77,293			112,078		(34,784)				0001
Purchased Call/SPX/SPX721TS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/08/2023	Exercise		2,661,000	4121.43			59,873	45,006			59,873		(14,866)				0001
Purchased Call/SPX/SPX721US9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Expire		4,338,000	100				(18,655)					(18,655)				0001
Purchased Call/SPX/SPX721USA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023	06/21/2023	Expire		7,193,000	100				(31,265)					(31,265)				0001
Purchased Call/SPX/SPX721USH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/22/2023	Exercise		2,345,000	240.58			193,483	146,480			193,483		(47,003)				0001
Purchased Call/SPX/SPX721VSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	06/27/2023	Exercise		1,425,000	250.64			45,533	31,289			45,533		(14,244)				0001
Purchased Call/SPX/SPXG1308Q																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	02/23/2023	Expire		2,510,000	4348.87				(5,431)					(5,431)				0001
Purchased Call/SPX/SPX721TSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023	06/12/2023	Exercise		1,641,000	4115.77			53,333	40,119			53,333		(13,214)				0001
Purchased Call/SPX/SPX721TSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/09/2022	06/05/2023	06/07/2023	Exercise		2,985,573	4107			121,257	68,403			121,257		(52,855)				0001
Purchased Call/SPX/SPXG1315H																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	02/23/2022	02/23/2023	02/27/2023	Expire		1,017,000	100				(3,712)					(3,712)				0001
Purchased Call/SPX/SPX721TSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	06/13/2023	Exercise		1,547,000	3900.86			42,524	28,243			42,524		(14,280)				0001
Purchased Call/SPX/SPX721TST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023	06/13/2023	Exercise		663,000	11832.82			26,520	20,166			26,520		(6,354)				0001
Purchased Call/SPX/SPXG1315J																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	02/24/2022	02/24/2023	02/28/2023	Expire		2,914,000	4288.7				(5,143)					(5,143)				0001
Purchased Call/SPX/SPX721US2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	06/21/2023	Exercise		2,243,000	3666.77			59,440	44,029			59,440		(15,411)				0001
Purchased Call/SPX/SPX721US3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023	06/21/2023	Exercise		1,481,000	100			59,240	42,850			59,240		(16,390)				0001
Purchased Call/SPX/SPX721VSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	06/27/2023	Expire		1,224,000	100				(11,497)					(11,497)				0001
Purchased Call/SPX/SPX721WSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		2,310,000	3825.33			43,890	31,613			43,890		(12,277)				0001
Purchased Call/SPX/SPX721WSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		1,858,000	255.37			51,888	39,125			51,888		(12,763)				0001
Purchased Call/SPX/SPXJ13BS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	08/17/2023	08/25/2023	08/21/2023	Expire		13,245,000	4250		9,840		(9,840)					(9,840)				0001
Purchased Call/SPX/SPX721VSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023	06/29/2023	Exercise		5,034,000	3900.11			201,360	146,868			201,360		(54,492)				0001
Purchased Call/SPX/SPX721VSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		2,563,000	3821.55			92,268	67,007			92,268		(25,261)				0001
Purchased Call/SPX/SPXJ13BS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	08/17/2023	08/25/2023	08/21/2023	Expire		22,075,000	4150		6,550		(6,550)					(6,550)				0001
Purchased Call/SPX/SPXJ13BSA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	08/17/2023	09/01/2023	08/21/2023	Expire		66,225,000	4000		21,900		(21,900)					(21,900)				0001
Purchased Call/SPX/SPX721VSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	06/30/2023	Exercise		1,699,000	3821.55			73,057	53,229			73,057		(19,828)				0001
Purchased Call/SPX/SPX721WS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/28/2022	06/20/2023	06/22/2023	Exercise		1,782,297	3675			139,194	99,869			139,194		(39,325)				0001
Purchased Call/SPX/SPX721XSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/04/2022	03/31/2023	04/04/2023	Exercise		1,999,052	3927			80,422	70,030			80,422		(10,391)				0001
Purchased Call/SPX/SPXG1315Y																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas RO MUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Expire		2,419,000	4373.94				(5,450)					(5,450)				0001
Purchased Call/SPX/SPX721WS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	07/03/2023	Exercise		3,430,000	3818.83			97,755	70,524			97,755		(27,231)				0001
Purchased Call/SPX/SPX721WS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	07/03/2023	Exercise		2,979,000	3818.83			141,503	103,309			141,503		(38,194)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX721XSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023	07/11/2023	Exercise		3,067,000	243.18			226,891	157,908			226,891		(68,983)				0001
Purchased Call/SPX/SPX721WSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/10/2023	Exercise		3,260,000	3845.08			110,840	79,102			110,840		(31,738)				0001
Purchased Call/SPX/SPX721WSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023	07/10/2023	Exercise		5,101,000	3845.08			204,040	146,276			204,040		(57,764)				0001
Purchased Call/SPX/SPXG131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2022	02/22/2023	02/24/2023	Expire		1,430,000	4304.76							119,781		(121,693)				0001
Purchased Call/SPX/SPX721WSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023	07/05/2023	Exercise		1,571,000	3825.33			62,840	46,220			62,840		(16,620)				0001
Purchased Call/SPX/SPXG132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/07/2023	Expire		2,062,000	4328.87			(4,682)				(4,682)		(4,682)				0001
Purchased Call/SPX/SPX721WSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2022	07/03/2023	07/06/2023	Exercise		1,732,935	3825			83,352	60,079			83,352		(23,274)				0001
Purchased Call/SPX/SPX721XS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2022	06/27/2023	06/29/2023	Exercise		2,096,176	3889			155,771	113,870			155,771		(41,901)				0001
Purchased Call/SPX/SPX721XSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023	07/13/2023	Exercise		2,091,000	3854.43			50,184	34,891			50,184		(15,293)				0001
Purchased Call/SPX/SPX721XSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	07/14/2023	Exercise		5,512,000	3818.8			220,480	154,883			220,480		(65,597)				0001
Purchased Call/SPX/SPX8150S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	12/22/2022	04/27/2023	05/01/2023	Expire		3,880,000	4200			(48,183)				(48,183)		(48,183)				0001
Purchased Call/SPX/SPX8150S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	12/22/2022	05/12/2023	05/16/2023	Expire		3,880,000	4250			(49,337)				(49,337)		(49,337)				0001
Purchased Call/SPX/SPX721XSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	07/14/2023	Exercise		2,819,000	3818.8			124,036	87,356			124,036		(36,680)				0001
Purchased Call/SPX/SPX721YS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023	07/14/2023	Exercise		1,695,000	3818.8			96,615	68,643			96,615		(27,972)				0001
Purchased Call/SPX/SPXG134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2022	03/03/2023	03/07/2023	Expire		2,065,185	4357			(8,747)				(8,747)		(8,747)				0001
Purchased Call/SPX/SPX721ZSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	07/26/2023	Exercise		1,773,000	3961.63			61,169	41,639			61,169		(19,529)				0001
Purchased Call/SPX/SPX721ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023	07/26/2023	Exercise		5,472,000	3961.63			218,880	149,381			218,880		(69,499)				0001
Purchased Call/SPX/SPXG134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	03/15/2023	Expire		4,079,000	4204.31			(9,494)				(9,494)		(9,494)				0001
Purchased Call/SPX/SPX721ZSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2022	07/17/2023	07/19/2023	Exercise		1,900,675	3863			131,363	89,118			131,363		(42,245)				0001
Purchased Call/SPX/SPX721ZST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2022	07/17/2023	07/19/2023	Exercise		2,476,286	3863			226,912	156,485			226,912		(70,427)				0001
Purchased Call/SPX/SPX8150SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	12/23/2022	12/21/2023	12/26/2023	Exercise		3,036,819	3878			254,473	125,576			254,473		(128,897)				0001
Purchased Call/SPX/SPXG134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2022	03/10/2023	03/14/2023	Expire		2,158,969	4267			(8,573)				(8,573)		(8,573)				0001
Purchased Call/SPX/SPXF131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023	12/11/2023	Expire		1,778,000	5412.73			(36,703)				(36,703)		(36,703)				0001
Purchased Call/SPX/SPXF13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023	12/14/2023	Expire		1,749,898	5604			(26,774)				(26,774)		(26,774)				0001
Purchased Call/SPX/SPXG135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/17/2023	03/21/2023	Expire		1,371,000	105			(4,427)				(4,427)		(4,427)				0001
Purchased Call/SPX/SPXF13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2022	01/03/2023	01/05/2023	Expire		2,619,000	4796.56			(258)				(258)		(258)				0001
Purchased Call/SPX/SPXF13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2022	01/04/2023	01/06/2023	Expire		9,304,000	4793.54			(938)				(938)		(938)				0001
Purchased Call/SPX/SPXG136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/22/2023	03/24/2023	Expire		5,326,000	4511.61			(14,320)				(14,320)		(14,320)				0001
Purchased Call/SPX/SPXF13QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/06/2023	01/10/2023	Expire		1,602,000	100			(409)				(409)		(409)				0001
Purchased Call/SPX/SPXF13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		1,453,000	100			(850)				(850)		(850)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF13QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2022	01/06/2023	01/10/2023	Expire		8,735,000	4696.05				(1,512)					(1,512)				0001
Purchased Call/SPX/SPXG137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		1,709,000	4770.21				(6,073)					(6,073)				0001
Purchased Call/SPX/SPXF13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2023	01/13/2023	Expire		3,903,000	4713.07				(2,505)					(2,505)				0001
Purchased Call/SPX/SPXF13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2023	01/16/2023	Expire		1,016,000	100				(754)					(754)				0001
Purchased Call/SPX/SPXG137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		2,425,000	100				(10,661)					(10,661)				0001
Purchased Call/SPX/SPXG137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	03/30/2023	Expire		2,068,000	100				(8,525)					(8,525)				0001
Purchased Call/SPX/SPXF13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/13/2022	01/13/2023	01/17/2023	Expire		1,281,000	100				(1,050)					(1,050)				0001
Purchased Call/SPX/SPXF13QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2022	01/05/2023	01/09/2023	Expire		1,407,018	262				(252)					(252)				0001
Purchased Call/SPX/SPXF13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		3,732,000	4662.85				(2,058)					(2,058)				0001
Purchased Call/SPX/SPXF13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/14/2022	01/17/2023	01/19/2023	Expire		4,353,000	4662.85				(2,341)					(2,341)				0001
Purchased Call/SPX/SPXF13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2023	01/20/2023	Expire		6,233,000	4577.11				(3,561)					(3,561)				0001
Purchased Call/SPX/SPXF13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/18/2022	01/12/2023	01/16/2023	Expire		1,389,547	4726				(915)					(915)				0001
Purchased Call/SPX/SPXF13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		2,313,000	254.28				(2,356)					(2,356)				0001
Purchased Call/SPX/SPXG138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	04/04/2023	Expire		2,241,000	4530.41				(8,177)					(8,177)				0001
Purchased Call/SPX/SPXG13995	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	04/04/2023	Expire		2,827,000	4545.86				(10,553)					(10,553)				0001
Purchased Call/SPX/SPXF13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	01/24/2023	Expire		2,201,000	4482.73				(2,108)					(2,108)				0001
Purchased Call/SPX/SPXF13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2023	01/24/2023	Expire		1,282,000	100				(1,667)					(1,667)				0001
Purchased Call/SPX/SPXF13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		2,062,000	4397.94				(2,046)					(2,046)				0001
Purchased Call/SPX/SPXF13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/25/2022	01/24/2023	01/26/2023	Expire		2,354,985	4402				(3,679)					(3,679)				0001
Purchased Call/SPX/SPX8211S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/03/2022	08/03/2023	08/07/2023	Expire		1,893,000	4155.17				(12,722)					(12,722)				0001
Purchased Call/SPX/SPXF13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	01/31/2023	Expire		2,046,000	100				(2,468)					(2,468)				0001
Purchased Call/SPX/SPXF13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		5,224,000	100				(5,664)					(5,664)				0001
Purchased Call/SPX/SPXF13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/26/2022	01/24/2023	01/26/2023	Expire		1,764,205	4400				(2,235)					(2,235)				0001
Purchased Call/SPX/SPXF13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/28/2022	01/27/2023	01/31/2023	Expire		1,891,000	105				(2,076)					(2,076)				0001
Purchased Call/SPX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/27/2022	07/27/2023	07/31/2023	Exercise		4,365,000	4023.61			174,600	118,097			174,600		(56,503)				0001
Purchased Call/SPX/SPXG13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		2,587,000	4462.21				(11,699)					(11,699)				0001
Purchased Call/SPX/SPX8210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/28/2022	07/28/2023	08/01/2023	Exercise		1,527,000	100			13,683	(8,048)			13,683		(21,732)				0001
Purchased Call/SPX/SPX8211S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/05/2022	08/03/2023	08/07/2023	Exercise		2,310,548	4148			173,226	118,621			173,226		(54,605)				0001
Purchased Call/SPX/SPX8211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/05/2022	08/04/2023	08/08/2023	Exercise		1,578,000	4145.19			98,625	66,394			98,625		(32,231)				0001
Purchased Call/SPX/SPX8212S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/16/2022	08/16/2023	08/18/2023	Exercise		3,376,000	4305.2			77,735	45,223			77,735		(32,512)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF13IISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2022	02/03/2023	02/07/2023	Expire		3,221,000	4477.44				(3,563)					(3,563)				0001
Purchased Call/SPX/SPXF13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2023	02/08/2023	Expire		5,991,000	4500.53				(13,844)					(13,844)				0001
Purchased Call/SPX/SPX8212S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023	08/18/2023	Exercise		4,449,000	4305.2			102,441	38,173			102,441		(64,268)				0001
Purchased Call/SPX/SPX8212SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/21/2023	Exercise		3,064,000	4274.04			69,050	40,375			69,050		(28,675)				0001
Purchased Call/SPX/SPX8211SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023	08/08/2023	Expire		1,760,000	4145.19				(11,142)					(11,142)				0001
Purchased Call/SPX/SPX8212SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023	08/21/2023	Exercise		2,152,000	4274.04			48,498	20,924			48,498		(27,574)				0001
Purchased Call/SPX/SPX8212SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023	08/24/2023	Exercise		2,344,000	4137.99			58,600	36,333			58,600		(22,267)				0001
Purchased Call/SPX/SPX8213S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		8,974,000	4057.66			179,480	109,473			179,480		(70,007)				0001
Purchased Call/SPX/SPX8213SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023	08/29/2023	Exercise		4,127,000	4057.66			185,715	116,184			185,715		(69,531)				0001
Purchased Call/SPX/SPXF13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	02/13/2023	Expire		2,405,000	257.25				(5,245)					(5,245)				0001
Purchased Call/SPX/SPX8213SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2023	08/30/2023	Exercise		1,809,000	4057.66			54,270	33,427			54,270		(20,843)				0001
Purchased Call/SPX/SPX8213SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2022	08/25/2023	08/29/2023	Exercise		1,855,063	4206			88,072	52,150			88,072		(35,922)				0001
Purchased Call/SPX/SPX8213SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023	09/01/2023	Exercise		3,009,000	3986.16			145,937	91,599			145,937		(54,338)				0001
Purchased Call/SPX/SPX8214S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/11/2023	Exercise		2,143,000	3979.87			99,650	61,577			99,650		(38,073)				0001
Purchased Call/SPX/SPX8214SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023	09/26/2023	Exercise		2,039,000	3693.23			81,560	50,458			81,560		(31,102)				0001
Purchased Call/SPX/SPX8215SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023	10/03/2023	Exercise		1,234,000	3585.62			49,360	29,945			49,360		(19,415)				0001
Purchased Call/SPX/SPX8214S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/11/2023	Exercise		2,290,000	3979.87			111,065	68,653			111,065		(42,412)				0001
Purchased Call/SPX/SPX8214SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023	09/12/2023	Exercise		2,654,000	4067.36			119,430	72,801			119,430		(46,629)				0001
Purchased Call/SPX/SPX8214SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023	09/13/2023	Exercise		3,083,000	4067.36			84,783	50,617			84,783		(34,165)				0001
Purchased Call/SPX/SPX8214SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023	09/14/2023	Exercise		2,027,000	4110.41			50,675	30,109			50,675		(20,566)				0001
Purchased Call/SPX/SPXF13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2023	02/13/2023	Expire		1,096,000	100				(2,920)					(2,920)				0001
Purchased Call/SPX/SPXF13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	02/14/2023	Expire		2,339,000	4504.08				(3,162)					(3,162)				0001
Purchased Call/SPX/SPX8214SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023	09/22/2023	Exercise		2,118,000	3855.93			52,950	31,243			52,950		(21,707)				0001
Purchased Call/SPX/SPX8215SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	09/21/2023	09/25/2023	Exercise		2,577,152	3790			230,521	144,299			230,521		(86,222)				0001
Purchased Call/SPX/SPXF13IIS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		2,388,000	100				(4,021)					(4,021)				0001
Purchased Call/SPX/SPXF13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	02/14/2023	Expire		2,361,000	4504.08				(3,715)					(3,715)				0001
Purchased Call/SPX/SPXF13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	02/14/2023	Expire		11,099,000	4504.08				(28,654)					(28,654)				0001
Purchased Call/SPX/SPXF13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/10/2023	02/14/2023	Expire		1,643,000	254.39				(3,961)					(3,961)				0001
Purchased Call/SPX/SPX8216SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2022	10/03/2023	10/05/2023	Exercise		2,383,344	3667			210,599	130,756			210,599		(79,843)				0001
Purchased Call/SPX/SPX8216SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2022	09/28/2023	10/02/2023	Exercise		2,398,781	3719			209,625	134,332			209,625		(75,293)				0001

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Purchased Call/SPX/SPX8216SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/11/2022	10/06/2023	10/11/2023	Exercise		2,613,675	3745			191,253	121,939			191,253		(69,314)				0001
Purchased Call/SPX/SPX8216SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/13/2022	10/13/2023	10/17/2023	Exercise		3,479,000	3669.91			160,034	91,919			160,034		(68,115)				0001
Purchased Call/SPX/SPXF13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/13/2023	02/15/2023	Expire		2,747,000	4418.64				(3,937)					(3,937)				0001
Purchased Call/SPX/SPX8216SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/13/2022	10/10/2023	10/12/2023	Exercise		1,707,993	3619			133,577	77,502			133,577		(56,075)				0001
Purchased Call/SPX/SPX8216ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/14/2022	10/12/2023	10/16/2023	Exercise		2,547,757	3578			203,632	119,735			203,632		(83,897)				0001
Purchased Call/SPX/SPX8217SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/25/2022	10/25/2023	10/27/2023	Exercise		1,639,000	3859.11			33,600	18,580			33,600		(15,019)				0001
Purchased Call/SPX/SPXG13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2022	04/25/2023	04/27/2023	Expire		2,985,803	4296				(27,950)					(27,950)				0001
Purchased Call/SPX/SPX8216SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise		2,997,000	3719.98			133,367	75,903			133,367		(57,463)				0001
Purchased Call/SPX/SPX8217S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/18/2022	10/18/2023	10/20/2023	Exercise		1,755,000	3719.98			109,688	63,700			109,688		(45,988)				0001
Purchased Call/SPX/SPX8218SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/03/2022	11/03/2023	11/07/2023	Exercise		1,678,000	3905.88			83,900	57,444			83,900		(26,456)				0001
Purchased Call/SPX/SPX8219S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/15/2022	11/15/2023	11/17/2023	Expire		1,822,000	100				(22,665)					(22,665)				0001
Purchased Call/SPX/SPXG139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	04/04/2023	Expire		1,780,000	100				(8,933)					(8,933)				0001
Purchased Call/SPX/SPX8219SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/16/2022	11/14/2023	11/16/2023	Exercise		1,608,716	3972			31,185	15,775			31,185		(15,410)				0001
Purchased Call/SPX/SPX8219SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/17/2022	11/17/2023	11/21/2023	Exercise		1,799,000	4143.89			40,371	10,391			40,371		(29,980)				0001
Purchased Call/SPX/SPX8219SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/21/2022	11/21/2023	11/24/2023	Expire		3,338,000	100				(27,410)					(27,410)				0001
Purchased Call/SPX/SPX8219SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Expire		6,012,000	100				(58,293)					(58,293)				0001
Purchased Call/SPX/SPX8217S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2022	10/19/2023	10/23/2023	Exercise		10,163,000	3695.16			203,260	112,011			203,260		(91,249)				0001
Purchased Call/SPX/SPX8217SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2022	10/10/2023	10/12/2023	Exercise		1,647,250	3612			124,944	70,699			124,944		(54,245)				0001
Purchased Call/SPX/SPX821ASF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Expire		1,631,000	4227.43				(27,408)					(27,408)				0001
Purchased Call/SPX/SPX821ASH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Expire		1,348,000	100				(18,244)					(18,244)				0001
Purchased Call/SPX/SPX821ASI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/25/2022	11/24/2023	11/28/2023	Expire		2,986,000	100				(27,123)					(27,123)				0001
Purchased Call/SPX/SPX821BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Expire		2,016,000	100				(29,552)					(29,552)				0001
Purchased Call/SPX/SPX821BSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2022	12/04/2023	12/06/2023	Expire		1,684,000	100				(23,294)					(23,294)				0001
Purchased Call/SPX/SPX821BSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/07/2022	12/07/2023	12/11/2023	Exercise		2,339,000	3933.92			46,780	21,586			46,780		(25,194)				0001
Purchased Call/SPX/SPX8217SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/20/2022	10/13/2023	10/17/2023	Exercise		1,529,622	3677			100,672	58,948			100,672		(41,724)				0001
Purchased Call/SPX/SPX8217SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/24/2022	10/24/2023	10/26/2023	Exercise		3,364,000	3797.34			151,380	84,997			151,380		(66,383)				0001
Purchased Call/SPX/SPX8210SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/15/2022	12/15/2023	12/19/2023	Exercise		1,100,000	3895.75			44,000	21,202			44,000		(22,798)				0001
Purchased Call/SPX/SPX8210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/16/2022	12/15/2023	12/19/2023	Exercise		2,652,000	3852.36			106,080	51,219			106,080		(54,861)				0001
Purchased Call/SPX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/23/2022	12/22/2023	12/27/2023	Expire		1,326,000	100				(17,833)					(17,833)				0001
Purchased Call/SPX/SPX8217SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/25/2022	10/25/2023	10/27/2023	Exercise		7,118,000	3859.11			284,720	157,761			284,720		(126,959)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8218SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023	11/07/2023	Exercise		750,000	10857.03			30,000	16,740			30,000		(13,260)				0001
Purchased Call/SPX/SPXG13JSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/23/2023	Exercise		7,732,000	3901.36			154,640	120,851			154,640		(33,789)				0001
Purchased Call/SPX/SPXG13KSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	05/26/2023	Exercise		5,701,000	3941.48			228,040	178,407			228,040		(49,633)				0001
Purchased Call/SPX/SPX821ESE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/29/2022	01/05/2023	01/09/2023	Expire		7,600,000	3900				(22,620)					(22,620)				0001
Purchased Call/SPX/SPX8219SZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Exercise		7,986,000	4003.58			159,720	75,117			159,720		(84,603)				0001
Purchased Call/SPX/SPX821BSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023	12/05/2023	Exercise		1,432,000	4071.7			57,280	28,317			57,280		(28,963)				0001
Purchased Call/SPX/SPX821DSR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	12/28/2023	Expire		2,371,000	100				(22,980)					(22,980)				0001
Purchased Call/SPX/SPX821CSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/18/2023	Exercise		8,278,000	3995.32			165,560	71,394			165,560		(94,166)				0001
Purchased Call/SPX/SPX821CSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023	12/18/2023	Exercise		1,766,000	3995.32			79,470	35,915			79,470		(43,555)				0001
Purchased Call/SPX/SPX821ESH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	01/03/2024	Expire		11,721,000	100				(112,522)					(112,522)				0001
Purchased Call/SPX/SPX821ESP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	01/03/2024	Exercise		1,036,000	3839.5			41,440	19,373			41,440		(22,067)				0001
Purchased Call/SPX/SPXG13LSM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	06/01/2023	Exercise		1,525,000	4158.24			17,340	2,254			17,340		(15,086)				0001
Purchased Call/SPX/SPX821DSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023	12/28/2023	Exercise		2,458,000	3844.82			50,389	21,461			50,389		(28,928)				0001
Purchased Call/SPX/SPX821ES3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023	12/27/2023	Exercise		1,672,038	3835			400,959	168,284			305,173		(136,712)	52,585			0001
Purchased Call/SPX/SPX821ESK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023	01/03/2024	Exercise		3,613,000	3849.28			168,005	74,067			168,005		(93,938)				0001
Purchased Call/SPX/SPXG005SY				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770XOHC3ZE78	09/06/2023	12/08/2023	09/08/2023	Expire		9,000,000	4200			18,860	(18,860)					(18,860)				0001
Purchased Call/SPX/SPXG13NS6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/08/2023	Expire		2,545,000	100				(26,468)					(26,468)				0001
Purchased Call/SPX/SPX821FSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023	01/05/2023	Exercise		4,511,356	3849		125,410	256,669	131,259			256,669		(125,410)				0001
Purchased Call/SPX/SPXG13NSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/08/2023	Exercise		4,844,000	4121.43			96,880	72,732			96,880		(24,148)				0001
Purchased Call/SPX/SPXG130SB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/07/2023	06/09/2023	Exercise		1,861,856	4165			45,826	18,427			45,826		(27,399)				0001
Purchased Call/SPX/SPXG130SR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		1,991,000	3900.86			96,564	73,261			96,564		(23,303)				0001
Purchased Call/SPX/SPXG130SW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Exercise		2,827,000	3900.86			134,283	101,606			134,283		(32,676)				0001
Purchased Call/SPX/SPXG13PSA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	06/15/2023	Exercise		3,505,000	3749.63			129,685	97,578			129,685		(32,107)				0001
Purchased Call/SPX/SPX821LSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/13/2023	07/26/2023	03/15/2023	Exercise		3,900,000	4050		62,245	258,374	196,129			258,374		(62,245)				0001
Purchased Call/SPX/SPX821LSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/13/2023	08/21/2023	03/15/2023	Exercise		3,900,000	4250		32,300	74,884	42,584			74,884		(32,300)				0001
Purchased Call/SPX/SPX821LSI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/13/2023	08/29/2023	03/15/2023	Exercise		3,900,000	4150		52,970	173,814	120,844			173,814		(52,970)				0001
Purchased Call/SPX/SPXG13PSS																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	06/21/2023	Exercise		4,931,000	3666.77			98,620	72,927			98,620		(25,693)				0001
Purchased Call/SPX/SPX821PSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/04/2023	05/15/2023	05/08/2023	Exercise		4,050,000	4130		9,170	3,140	(6,030)			3,140		(9,170)				0001
Purchased Call/SPX/SPX8210S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/20/2023	05/24/2023	04/24/2023	Expire		4,150,000	4000		17,875		(17,875)					(17,875)				0001
Purchased Call/SPX/SPXG13QS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		15,689,000	3674.84			313,780	231,804			313,780		(81,976)				0001

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Purchased Call/SPX/SPXG13QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		3,826,000	3674.84			133,910	99,589			133,910		(34,321)				0001
Purchased Call/SPX/SPXG13QSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		3,601,000	3674.84			169,247	126,621			169,247		(42,626)				0001
Purchased Call/SPX/SPXG13QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	06/23/2023	Exercise		4,889,000	3764.79			97,780	71,755			97,780		(26,025)				0001
Purchased Call/SPX/SPXG13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Expire		1,401,000	105				(10,099)					(10,099)				0001
Purchased Call/SPX/SPXG13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Exercise		8,821,000	3911.74			176,420	128,096			176,420		(48,324)				0001
Purchased Call/SPX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2023	06/12/2023	04/24/2023	Expire		4,150,000	4000		25,575		(25,575)					(25,575)				0001
Purchased Call/SPX/SPX8210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2023	06/13/2023	04/24/2023	Expire		4,150,000	4000		26,140		(26,140)					(26,140)				0001
Purchased Call/SPX/SPXG13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Exercise		2,099,000	3911.74			112,297	83,145			112,297		(29,151)				0001
Purchased Call/SPX/SPX821PS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/25/2023	05/08/2023	Expire		4,050,000	4200		6,130		(6,130)					(6,130)				0001
Purchased Call/SPX/SPXG13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023	06/26/2023	Exercise		1,960,000	3759.89			37,240	27,489			37,240		(9,751)				0001
Purchased Call/SPX/SPXG13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023	07/17/2023	Expire		2,089,000	100				(16,882)					(16,882)				0001
Purchased Call/SPX/SPXG13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/06/2023	Exercise		2,235,000	3825.33			67,050	47,956			67,050		(19,094)				0001
Purchased Call/SPX/SPXG13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/06/2023	Exercise		8,063,000	3825.33			322,520	232,032			322,520		(90,488)				0001
Purchased Call/SPX/SPXG13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	07/18/2023	Exercise		8,836,000	3790.38			353,440	247,075			353,440		(106,365)				0001
Purchased Call/SPX/SPXG13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	07/21/2023	Exercise		2,130,000	3936.69			48,990	33,460			48,990		(15,530)				0001
Purchased Call/SPX/SPXG13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		1,704,000	3998.95			76,680	52,771			76,680		(23,909)				0001
Purchased Call/SPX/SPXG13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	07/25/2023	Exercise		1,734,000	100			49,345	25,722			49,345		(23,623)				0001
Purchased Call/SPX/SPXG13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise		2,082,000	3921.05			75,993	51,417			75,993		(24,576)				0001
Purchased Call/SPX/SPXG13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	07/18/2023	Expire		1,778,000	100				(19,834)					(19,834)				0001
Purchased Call/SPX/SPXG13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Expire		2,093,000	100				(19,832)					(19,832)				0001
Purchased Call/SPX/SPX9057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/17/2021	02/17/2023	02/22/2023	Exercise		1,381,000	3931.33			51,905	48,045			51,905		(3,861)				0001
Purchased Call/SPX/SPX9057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	02/05/2021	02/07/2023	02/09/2023	Expire		1,920,000	4591.12				(3,894)					(3,894)				0001
Purchased Call/SPX/SPX0599SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/31/2021	03/24/2023	03/28/2023	Expire		1,893,636	4250				(14,907)					(14,907)				0001
Purchased Call/SPX/SPX905BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/16/2021	04/17/2023	04/19/2023	Expire		2,495,000	4185.47				(15,279)					(15,279)				0001
Purchased Call/SPX/SPX905DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023	05/30/2023	Expire		1,720,000	4188.13				(14,970)					(14,970)				0001
Purchased Call/SPX/SPXG13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023	08/01/2023	Exercise		4,766,000	4072.43			95,320	63,191			95,320		(32,129)				0001
Purchased Call/SPX/SPX0599SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/31/2021	03/24/2023	03/28/2023	Expire		1,464,600	4449				(8,153)					(8,153)				0001
Purchased Call/SPX/SPX0599SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/31/2021	03/24/2023	03/28/2023	Expire		1,634,081	4561				(7,392)					(7,392)				0001
Purchased Call/SPX/SPX905GSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023	06/27/2023	Exercise		2,981,000	4280.7			47,096	17,963			47,096		(29,134)				0001
Purchased Call/SPX/SPX905FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023	06/26/2023	Expire		2,421,000	4892.75				(18,132)					(18,132)				0001

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Purchased Call/SPX/SPX905H8Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	07/15/2021	07/14/2023	07/18/2023	Expire		1,337,000	5017.96				(12,629)					(12,629)			0001
Purchased Call/SPX/SPX905J8X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/06/2021	08/08/2023	08/10/2023	Exercise		2,796,000	4436.52			39,616				234,862		(232,715)			0001
Purchased Call/SPX/SPX905LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/08/2021	09/08/2023	09/12/2023	Expire		2,174,000	4514.07							198,064		(225,879)			0001
Purchased Call/SPX/SPX905NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/07/2021	10/06/2023	10/11/2023	Expire		1,540,000	4399.76				(18,095)					(18,095)			0001
Purchased Call/SPX/SPX905QST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/22/2021	10/20/2023	10/24/2023	Expire		2,134,000	4544.9							195,237		(228,551)			0001
Purchased Call/SPX/SPX905JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/06/2021	08/08/2023	08/10/2023	Expire		2,885,000	5126.84				(27,946)					(27,946)			0001
Purchased Call/SPX/SPX905JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/06/2021	08/08/2023	08/10/2023	Expire		1,562,000	5227.55				(12,452)					(12,452)			0001
Purchased Call/SPX/SPX905R84	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	12/03/2021	12/01/2023	12/05/2023	Exercise		2,262,000	4538.43			28,011	(16,235)			28,011		(44,245)			0001
Purchased Call/SPX/SPX905JSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/18/2021	08/11/2023	08/15/2023	Expire		1,597,923	5083				(18,466)					(18,466)			0001
Purchased Call/SPX/SPX905LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/21/2021	09/21/2023	09/25/2023	Expire		2,832,000	5012.54				(42,868)					(42,868)			0001
Purchased Call/SPX/SPX905MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/24/2021	09/22/2023	09/26/2023	Expire		1,894,000	4414.94				(77,351)					(77,351)			0001
Purchased Call/SPX/SPX905MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/28/2021	09/28/2023	10/02/2023	Expire		1,498,000	4316.07				(64,058)					(64,058)			0001
Purchased Call/SPX/SPX905MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/04/2021	10/04/2023	10/06/2023	Expire		2,141,000	4966.6				(34,010)					(34,010)			0001
Purchased Call/SPX/SPX905NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/07/2021	10/06/2023	10/11/2023	Expire		2,223,000	4376.88				(94,321)					(94,321)			0001
Purchased Call/SPX/SPX905NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/07/2021	10/04/2023	10/06/2023	Expire		1,522,833	5318				(15,849)					(15,849)			0001
Purchased Call/SPX/SPX905QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/18/2021	10/18/2023	10/20/2023	Expire		1,477,000	5337.54				(17,769)					(17,769)			0001
Purchased Call/SPX/SPX905VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	01/31/2022	01/31/2023	02/02/2023	Expire		1,847,000	100				(4,503)					(4,503)			0001
Purchased Call/SPX/SPX905PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/27/2021	10/20/2023	10/24/2023	Expire		1,493,895	4951				(40,001)					(40,001)			0001
Purchased Call/SPX/SPXG131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		2,270,000	4130.29			65,830	43,927			65,830		(21,903)			0001
Purchased Call/SPX/SPXG132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise		2,005,000	4130.29			71,178	47,519			71,178		(23,658)			0001
Purchased Call/SPX/SPX9177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/19/2018	10/20/2023	10/24/2023	Exercise		1,604,000	3291.17			588,878	561,798			588,878		(27,080)			0001
Purchased Call/SPX/SPX917DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/24/2019	04/14/2023	04/18/2023	Exercise		1,320,000	3200			468,820	463,009			468,820		(5,811)			0001
Purchased Call/SPX/SPXG132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise		4,074,000	4118.63			142,590	95,004			142,590		(47,586)			0001
Purchased Call/SPX/SPXG132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise		3,358,000	4118.63			156,147	104,961			156,147		(51,186)			0001
Purchased Call/SPX/SPX905ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	03/21/2022	03/21/2023	03/23/2023	Expire		4,746,000	4461.18				(24,273)					(24,273)			0001
Purchased Call/SPX/SPX905XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/28/2022	02/28/2023	03/02/2023	Expire		2,800,000	100				(8,992)					(8,992)			0001
Purchased Call/SPX/SPXH130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023	08/09/2023	Exercise		2,101,000	4145.19			73,535	48,174			73,535		(25,361)			0001
Purchased Call/SPX/SPXG130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Exercise		2,574,000	248.35			21,662	11,047			21,662		(10,615)			0001
Purchased Call/SPX/SPXG131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/16/2023	02/21/2023	Exercise		2,047,237	250			4,754	(2,545)			4,754		(7,298)			0001
Purchased Call/SPX/SPXG130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/15/2023	02/17/2023	Expire		1,895,734	4471				(5,130)					(5,130)			0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH1316V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise		3,500,000	4122.47			157,500	103,621			157,500		(53,879)				0001
Purchased Call/SPX/SPXG1309M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		3,333,000	4348.87				(10,734)					(10,734)				0001
Purchased Call/SPX/SPXG1306O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		4,605,000	4348.87				(22,066)					(22,066)				0001
Purchased Call/SPX/SPXG1306T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	02/23/2023	Expire		2,267,000	4348.87				(11,498)					(11,498)				0001
Purchased Call/SPX/SPXH1326O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise		4,263,000	4280.15			136,416	87,257			136,416		(49,160)				0001
Purchased Call/SPX/SPXH1326Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Exercise		2,945,000	4280.15			58,900	37,178			58,900		(21,722)				0001
Purchased Call/SPX/SPXG1319M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/24/2023	02/28/2023	Expire		1,378,000	100				(5,168)					(5,168)				0001
Purchased Call/SPX/SPXG1319N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	03/01/2023	Expire		1,283,000	100				(5,016)					(5,016)				0001
Purchased Call/SPX/SPXG1319O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	03/01/2023	Expire		1,973,000	105				(4,554)					(4,554)				0001
Purchased Call/SPX/SPXG1329O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Expire		7,190,000	4373.94				(26,193)					(26,193)				0001
Purchased Call/SPX/SPXH1338H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise		3,458,000	4297.14			113,240	57,910			113,240		(55,330)				0001
Purchased Call/SPX/SPXG1321	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Expire		3,547,000	4373.94				(14,452)					(14,452)				0001
Purchased Call/SPX/SPXH1336W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	08/18/2023	Exercise		2,101,000	4305.2			48,377	13,560			48,377		(34,817)				0001
Purchased Call/SPX/SPXG1325Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/03/2023	03/07/2023	Expire		9,120,000	4328.87				(18,389)					(18,389)				0001
Purchased Call/SPX/SPXH1345L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise		9,954,000	4228.48			199,080	123,098			199,080		(75,982)				0001
Purchased Call/SPX/SPXG1332	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/06/2023	03/08/2023	Expire		2,461,000	4328.87				(7,637)					(7,637)				0001
Purchased Call/SPX/SPXH1323	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023	08/14/2023	Expire		2,080,000	100				(21,908)					(21,908)				0001
Purchased Call/SPX/SPXH1328H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Expire		2,521,000	4280.15				(17,878)					(17,878)				0001
Purchased Call/SPX/SPXG1335J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/06/2023	03/08/2023	Expire		2,116,817	4329				(7,122)					(7,122)				0001
Purchased Call/SPX/SPXG1335Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	03/14/2023	Expire		20,186,000	4259.52				(87,074)					(87,074)				0001
Purchased Call/SPX/SPXG1335Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	03/14/2023	Expire		1,652,000	100				(7,780)					(7,780)				0001
Purchased Call/SPX/SPXH1356H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023	08/28/2023	Exercise		3,859,000	4140.77			154,360	96,900			154,360		(57,460)				0001
Purchased Call/SPX/SPXH1356X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/26/2022	08/15/2023	08/17/2023	Exercise		2,007,419	4299			64,848	19,704			64,848		(45,145)				0001
Purchased Call/SPX/SPXG1346A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/13/2023	03/15/2023	Expire		1,750,000	4204.31				(12,665)					(12,665)				0001
Purchased Call/SPX/SPXH1325K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023	08/16/2023	Expire		1,959,000	100				(18,214)					(18,214)				0001
Purchased Call/SPX/SPXH1375B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		1,458,000	3924.26			29,160	18,008			29,160		(11,152)				0001
Purchased Call/SPX/SPXG1353	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	03/17/2023	Expire		2,793,000	4262.45				(9,268)					(9,268)				0001
Purchased Call/SPX/SPXG1353	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	03/17/2023	Expire		7,630,000	4262.45				(35,291)					(35,291)				0001
Purchased Call/SPX/SPXH1365K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023	09/01/2023	Exercise		2,223,000	3986.16			52,241	32,021			52,241		(20,220)				0001
Purchased Call/SPX/SPXH1366V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2022	08/18/2023	08/22/2023	Exercise		1,704,929	4284			34,112	(4,477)			34,112		(38,590)				0001

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Purchased Call/SPX/SPXH1375S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2022	08/25/2023	08/29/2023	Exercise		2,078,959	4217			91,276	46,128			91,276		(45,148)				0001
Purchased Call/SPX/SPXG1375I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		2,306,000	4543.06				(6,251)					(6,251)				0001
Purchased Call/SPX/SPXG1375T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/23/2023	03/27/2023	Expire		1,641,107	4484				(4,639)					(4,639)				0001
Purchased Call/SPX/SPXH1385S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023	09/12/2023	Exercise		3,064,000	4006.18			93,452	56,531			93,452		(36,921)				0001
Purchased Call/SPX/SPXH1385M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		1,925,000	4067.36			57,750	34,757			57,750		(22,993)				0001
Purchased Call/SPX/SPXH1385O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		1,941,000	4067.36			72,788	44,077			72,788		(28,711)				0001
Purchased Call/SPX/SPX9218SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2023	10/13/2023	10/03/2023	Expire		43,250,000	4050		29,100		(29,100)					(29,100)				0001
Purchased Call/SPX/SPXG1365E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/23/2023	03/27/2023	Expire		3,158,000	4456.24				(14,587)					(14,587)				0001
Purchased Call/SPX/SPXH1385P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		16,849,000	4067.36			673,960	409,524			673,960		(264,436)				0001
Purchased Call/SPX/SPXH1385Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		4,347,000	4067.36			210,830	129,021			210,830		(81,808)				0001
Purchased Call/SPX/SPXH1385R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023	09/13/2023	Exercise		4,139,000	4067.36			82,780	49,028			82,780		(33,752)				0001
Purchased Call/SPX/SPXH1396S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023	09/14/2023	Expire		2,152,000	100				(22,286)					(22,286)				0001
Purchased Call/SPX/SPXH1396C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Expire		2,532,000	100				(30,415)					(30,415)				0001
Purchased Call/SPX/SPXG1365T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	03/24/2023	03/28/2023	Expire		624,000	14765.69				(3,062)					(3,062)				0001
Purchased Call/SPX/SPXG1365U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	03/22/2023	03/24/2023	Expire		1,610,645	4512				(9,663)					(9,663)				0001
Purchased Call/SPX/SPXG1375M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	03/30/2023	Expire		3,026,000	4575.52				(10,754)					(10,754)				0001
Purchased Call/SPX/SPXG1375N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	03/30/2023	Expire		2,107,000	4575.52				(10,732)					(10,732)				0001
Purchased Call/SPX/SPXH1396G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023	09/14/2023	Exercise		2,346,000	4110.41			76,245	45,712			76,245		(30,533)				0001
Purchased Call/SPX/SPX9218SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2023	12/08/2023	11/17/2023	Expire		6,750,000	4450		15,713		(15,713)					(15,713)				0001
Purchased Call/SPX/SPXG1375Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		3,724,000	4631.6				(18,208)					(18,208)				0001
Purchased Call/SPX/SPXG1385O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		8,793,000	4631.6				(49,946)					(49,946)				0001
Purchased Call/SPX/SPXH1396E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise		3,588,000	3932.69			120,198	72,057			120,198		(48,141)				0001
Purchased Call/SPX/SPXG1385R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2022	03/31/2023	04/04/2023	Expire		2,648,000	4530.41				(7,965)					(7,965)				0001
Purchased Call/SPX/SPXG1396A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	03/31/2023	04/04/2023	Expire		8,556,000	4545.86				(25,806)					(25,806)				0001
Purchased Call/SPX/SPXH1395F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise		3,824,000	3932.69			152,960	92,250			152,960		(60,710)				0001
Purchased Call/SPX/SPXH1396P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	09/18/2023	Exercise		9,157,000	3946.01			183,140	108,229			183,140		(74,911)				0001
Purchased Call/SPX/SPXH1396Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023	09/18/2023	Exercise		2,481,000	3946.01			66,987	39,867			66,987		(27,120)				0001
Purchased Call/SPX/SPXH1396X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise		4,955,000	3901.35			198,200	118,831			198,200		(79,369)				0001
Purchased Call/SPX/SPXH138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		1,395,000	3757.99			208,645	13,129			34,623		(15,522)	46,653			0001
Purchased Call/SPX/SPXH13ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2022	09/06/2023	09/08/2023	Exercise		2,040,899	3917			170,368	107,027			170,368		(63,341)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023	09/20/2023	Exercise		5,271,000	3873.33			210,840	126,649			210,840		(84,191)				0001
Purchased Call/SPX/SPXH13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023	09/21/2023	Exercise		4,329,000	3899.89			173,160	103,749			173,160		(69,411)				0001
Purchased Call/SPX/SPXG13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2022	03/31/2023	04/04/2023	Expire		1,938,190	4539				(39,818)					(39,818)				0001
Purchased Call/SPX/SPXG13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023	04/10/2023	Expire		2,415,340	4481				(17,428)					(17,428)				0001
Purchased Call/SPX/SPX921FS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2023	12/29/2023	12/18/2023	Expire		13,650,000	4650		11,025		(11,025)					(11,025)				0001
Purchased Call/SPX/SPXH13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2022	09/28/2023	10/02/2023	Expire		1,898,000	100				(22,447)					(22,447)				0001
Purchased Call/SPX/SPXG13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		2,144,000	4462.21				(7,527)					(7,527)				0001
Purchased Call/SPX/SPXH13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	08/31/2023	09/05/2023	Exercise		2,181,812	3960			185,687	130,431			185,687		(55,256)				0001
Purchased Call/SPX/SPXH13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023	10/10/2023	Exercise		1,507,000	3783.28			30,140	17,260			30,140		(12,880)				0001
Purchased Call/SPX/SPXH13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/11/2023	Exercise		2,162,000	100			83,506	56,794			83,506		(26,713)				0001
Purchased Call/SPX/SPXA00JSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/29/2021	01/31/2023	02/02/2023	Exercise		2,781,000	3692.7			275,301	261,205			275,301		(14,096)				0001
Purchased Call/SPX/SPXA00KSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/04/2021	02/01/2023	02/03/2023	Exercise		1,805,190	3755			160,627	150,516			160,627		(10,111)				0001
Purchased Call/SPX/SPXA00LSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/05/2021	02/06/2023	02/08/2023	Exercise		1,399,000	3837.08			101,822	93,502			101,822		(8,320)				0001
Purchased Call/SPX/SPXG13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/12/2023	04/14/2023	Expire		1,962,063	4399				(13,924)					(13,924)				0001
Purchased Call/SPX/SPXA050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	03/30/2023	Expire		6,235,000	100				(17,283)					(17,283)				0001
Purchased Call/SPX/SPXA00VSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/24/2021	03/24/2023	03/28/2023	Exercise		1,581,000	3819.52			61,573	40,667			61,573		(20,907)				0001
Purchased Call/SPX/SPXH13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise		7,503,000	3693.23			150,060	87,885			150,060		(62,175)				0001
Purchased Call/SPX/SPXA00ESE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/07/2021	01/06/2023	01/10/2023	Expire		2,430,000	99.3				(1,543)					(1,543)				0001
Purchased Call/SPX/SPXH13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise		2,848,000	3693.23			88,288	52,156			88,288		(36,132)				0001
Purchased Call/SPX/SPXA00MSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/10/2021	02/10/2023	02/14/2023	Exercise		1,561,000	3909.88			72,096	68,622			72,096		(3,474)				0001
Purchased Call/SPX/SPXH13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/21/2023	09/25/2023	Exercise		2,065,311	3790			178,759	117,963			178,759		(60,796)				0001
Purchased Call/SPX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023	04/10/2023	Expire		4,863,000	4488.28				(16,900)			361,108		(16,900)	(368,455)			0001
Purchased Call/SPX/SPXG13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		2,070,000	4462.21				(21,124)					(21,124)				0001
Purchased Call/SPX/SPXH13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	09/27/2023	09/29/2023	Exercise		1,741,720	3667			148,675	93,025			148,675		(55,650)				0001
Purchased Call/SPX/SPXA052SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/19/2022	05/19/2023	05/23/2023	Expire		5,253,000	100				(18,876)					(18,876)				0001
Purchased Call/SPX/SPXH13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	09/14/2023	09/18/2023	Exercise		3,108,152	3944			267,133	195,312			267,133		(71,821)				0001
Purchased Call/SPX/SPXG13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023	04/24/2023	Expire		1,266,000	100				(9,542)					(9,542)				0001
Purchased Call/SPX/SPXG13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2022	04/18/2023	04/20/2023	Expire		1,863,374	4395				(11,884)					(11,884)				0001
Purchased Call/SPX/SPXA050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/23/2022	03/23/2023	03/27/2023	Expire		3,166,000	4456.24				(19,286)					(19,286)				0001
Purchased Call/SPX/SPXA050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2023	03/30/2023	Expire		9,484,000	4575.52				(53,027)					(53,027)				0001

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Purchased Call/SPX/SPXH13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	10/20/2023	Exercise		1,527,000	3719.98			31,304	17,640			31,304		(13,663)				0001
Purchased Call/SPX/SPXH13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023	10/20/2023	Expire		2,387,000	100				(24,409)					(24,409)				0001
Purchased Call/SPX/SPXA053GA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023	05/26/2023	Exercise		1,550,000	243.55			65,551	42,653			65,551		(22,898)				0001
Purchased Call/SPX/SPXA051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023	04/19/2023	Expire		4,912,000	4392.59				(51,209)					(51,209)				0001
Purchased Call/SPX/SPXG13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023	04/25/2023	Expire		1,713,977	4395				(14,459)					(14,459)				0001
Purchased Call/SPX/SPXH13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Expire		1,807,000	100				(24,230)					(24,230)				0001
Purchased Call/SPX/SPXH13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023	10/26/2023	Expire		1,607,000	100				(24,242)					(24,242)				0001
Purchased Call/SPX/SPXH13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	10/13/2023	Exercise		5,517,000	3588.84			110,340	62,167			110,340		(48,173)				0001
Purchased Call/SPX/SPXG13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023	05/01/2023	Expire		4,725,000	4183.96				(17,968)					(17,968)				0001
Purchased Call/SPX/SPXG13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023	05/02/2023	Exercise		1,505,000	4131.93			13,677	10,400			13,677		(3,277)				0001
Purchased Call/SPX/SPXA053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023	05/31/2023	Exercise		14,874,000	4158.24			168,870	34,900			168,870		(133,970)				0001
Purchased Call/SPX/SPXH13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2022	10/10/2023	10/12/2023	Exercise		1,056,000	105			31,680	15,594			31,680		(16,086)				0001
Purchased Call/SPX/SPXA053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/01/2022	05/26/2023	05/31/2023	Exercise		3,449,164	4058			125,334	64,348			125,334		(60,986)				0001
Purchased Call/SPX/SPXA053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/08/2022	06/06/2023	06/08/2023	Exercise		2,949,593	4114			117,455	63,506			117,455		(53,949)				0001
Purchased Call/SPX/SPXG13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023	05/09/2023	Expire		1,738,202	255				(8,362)					(8,362)				0001
Purchased Call/SPX/SPXA056S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/17/2022	08/15/2023	08/17/2023	Exercise		1,699,266	249			94,118	48,547			94,118		(45,571)				0001
Purchased Call/SPX/SPXA056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023	09/06/2023	Exercise		1,861,000	252.57			96,539	65,803			96,539		(30,736)				0001
Purchased Call/SPX/SPXH13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	10/27/2023	Exercise		2,102,000	3859.11			73,570	40,549			73,570		(33,021)				0001
Purchased Call/SPX/SPXH131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023	11/02/2023	Exercise		2,386,000	3871.98			83,510	44,673			83,510		(38,837)				0001
Purchased Call/SPX/SPXH131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	10/31/2023	Exercise		2,159,000	3901.06			43,180	23,455			43,180		(19,725)				0001
Purchased Call/SPX/SPXH13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise		1,497,000	3759.69			29,940	15,978			29,940		(13,962)				0001
Purchased Call/SPX/SPXG131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/12/2022	05/11/2023	05/15/2023	Expire		1,527,663	259				(4,819)					(4,819)				0001
Purchased Call/SPX/SPXG130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/09/2023	Expire		1,707,000	105				(9,349)					(9,349)				0001
Purchased Call/SPX/SPXA054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/29/2022	06/22/2023	06/26/2023	Exercise		3,189,443	3761			256,945	188,626			256,945		(68,319)				0001
Purchased Call/SPX/SPXA055G4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2022	07/20/2023	07/24/2023	Exercise		2,978,669	3945			237,069	164,895			237,069		(72,174)				0001
Purchased Call/SPX/SPXG13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/09/2023	Exercise		3,381,000	4123.34			10,586	(8,630)			10,586		(19,215)				0001
Purchased Call/SPX/SPXG13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	05/10/2023	Exercise		1,329,000	4123.34			4,764	(3,280)			4,764		(8,044)				0001
Purchased Call/SPX/SPXA055SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2022	07/25/2023	07/27/2023	Exercise		2,296,800	3967			199,176	131,587			199,176		(67,589)				0001
Purchased Call/SPX/SPXA055SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/02/2022	07/28/2023	08/01/2023	Exercise		2,047,101	4054			160,589	108,216			160,589		(52,373)				0001
Purchased Call/SPX/SPXG13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	05/10/2023	Exercise		2,450,000	4123.34			8,782	(10,761)			8,782		(19,543)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA055SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/05/2022	07/27/2023	07/31/2023	Exercise		2,395,885	3986			205,543	133,815			205,543		(71,728)				0001
Purchased Call/SPX/SPXA055SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/05/2022	08/07/2023	08/09/2023	Exercise		3,792,000	4145.19			178,224	117,193			178,224		(61,031)				0001
Purchased Call/SPX/SPXA056S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	08/12/2022	08/14/2023	08/16/2023	Exercise		2,301,000	4280.15			103,694	55,915			103,694		(47,779)				0001
Purchased Call/SPX/SPXG131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Exercise		1,605,000	253.25			2,903	(7,668)			2,903		(10,571)				0001
Purchased Call/SPX/SPXG131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Expire		1,618,000	260.46				(4,946)					(4,946)				0001
Purchased Call/SPX/SPXA056SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/02/2022	09/05/2023	09/07/2023	Exercise		6,742,000	3924.26			134,840	81,625			134,840		(53,215)				0001
Purchased Call/SPX/SPXG131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2022	05/12/2023	05/16/2023	Exercise		2,629,000	3930.08			122,249	98,017			122,249		(24,232)				0001
Purchased Call/SPX/SPXH131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023	11/03/2023	Exercise		2,044,000	3856.1			107,310	58,353			107,310		(48,957)				0001
Purchased Call/SPX/SPXH131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	10/31/2023	11/02/2023	Exercise		2,412,244	3872			177,556	99,535			177,556		(78,021)				0001
Purchased Call/SPX/SPXA059S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/30/2022	09/29/2023	10/03/2023	Exercise		2,202,000	239.93			185,664	102,949			185,664		(82,715)				0001
Purchased Call/SPX/SPXH13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise		7,839,000	3759.69			156,780	81,694			156,780		(75,086)				0001
Purchased Call/SPX/SPXH13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise		3,448,000	3759.69			94,820	49,915			94,820		(44,905)				0001
Purchased Call/SPX/SPXA057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/08/2022	09/06/2023	09/08/2023	Exercise		2,006,456	3919			176,129	109,153			176,129		(66,975)				0001
Purchased Call/SPX/SPXA057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/12/2022	09/11/2023	09/13/2023	Exercise		2,395,437	4067			157,263	95,734			157,263		(61,529)				0001
Purchased Call/SPX/SPXG131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Expire		1,661,000	100				(15,110)					(15,110)				0001
Purchased Call/SPX/SPXG131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	05/17/2023	Expire		1,907,000	100				(17,599)					(17,599)				0001
Purchased Call/SPX/SPXA058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/16/2022	09/01/2023	09/06/2023	Exercise		2,996,372	3974			208,859	137,604			208,859		(71,255)				0001
Purchased Call/SPX/SPXA058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/21/2022	09/21/2023	09/25/2023	Exercise		8,299,000	3789.93			165,980	96,232			165,980		(69,748)				0001
Purchased Call/SPX/SPXG131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	05/17/2023	Expire		1,153,000	105				(6,597)					(6,597)				0001
Purchased Call/SPX/SPXG131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Exercise		16,327,000	4023.89			406,523	274,033			406,523		(132,489)				0001
Purchased Call/SPX/SPXA058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/23/2022	09/25/2023	09/27/2023	Exercise		6,516,000	3693.23			260,640	155,199			260,640		(105,441)				0001
Purchased Call/SPX/SPXH13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	11/16/2023	Exercise		3,882,000	3957.25			77,640	37,637			77,640		(40,003)				0001
Purchased Call/SPX/SPXH13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/22/2023	Expire		1,842,000	100				(34,583)					(34,583)				0001
Purchased Call/SPX/SPXH13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023	11/17/2023	Exercise		2,926,000	3991.73			74,613	36,420			74,613		(38,193)				0001
Purchased Call/SPX/SPXG131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Exercise		2,270,000	4023.89			56,520	36,778			56,520		(19,742)				0001
Purchased Call/SPX/SPXG131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	05/17/2023	Exercise		5,015,000	4023.89			100,300	79,010			100,300		(21,290)				0001
Purchased Call/SPX/SPXA058SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	09/29/2022	09/28/2023	10/02/2023	Exercise		1,927,176	3706			134,160	84,170			134,160		(49,990)				0001
Purchased Call/SPX/SPXA059SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	10/07/2022	10/09/2023	10/11/2023	Exercise		1,520,000	3639.66			69,920	40,187			69,920		(29,733)				0001
Purchased Call/SPX/SPXH13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	11/20/2023	Exercise		3,158,000	3958.79			86,845	42,442			86,845		(44,403)				0001
Purchased Call/SPX/SPXH13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/14/2023	11/16/2023	Exercise		1,772,848	3957			101,696	51,750			101,696		(49,946)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	05/17/2023	Exercise		4,253,000	4023.89			118,789	83,779			118,789		(35,011)				0001
Purchased Call/SPX/SPXG133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023	05/10/2023	Expire		2,882,000	4123.34				(11,595)					(11,595)				0001
Purchased Call/SPX/SPXH13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023	11/21/2023	Exercise		4,725,000	3946.56			94,500	45,496			94,500		(49,004)				0001
Purchased Call/SPX/SPXG13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/19/2022	05/19/2023	05/23/2023	Exercise		1,315,000	100			37,554	25,238			37,554		(12,316)				0001
Purchased Call/SPX/SPXA05ASC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023	10/16/2023	Exercise		2,063,803	3583			157,825	88,920			157,825		(68,905)				0001
Purchased Call/SPX/SPXA05BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/03/2022	11/01/2023	11/03/2023	Exercise		1,982,700	3842			179,021	103,914			179,021		(75,107)				0001
Purchased Call/SPX/SPXH13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/16/2023	11/20/2023	Exercise		1,460,706	3959			80,073	40,504			80,073		(39,569)				0001
Purchased Call/SPX/SPXA05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023	12/12/2023	Exercise		2,380,000	3963.51			47,600	20,847			47,600		(26,753)				0001
Purchased Call/SPX/SPXG13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/23/2023	Exercise		2,828,000	3901.36			80,598	63,145			80,598		(17,453)				0001
Purchased Call/SPX/SPXG13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2023	05/22/2023	Exercise		2,462,799	3922			133,136	107,580			133,136		(25,557)				0001
Purchased Call/SPX/SPXA05DSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2023	12/08/2023	Exercise		1,722,331	3941			96,576	44,607			96,576		(51,970)				0001
Purchased Call/SPX/SPXA05DSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/09/2022	12/07/2023	12/11/2023	Exercise		2,970,191	3939			159,847	72,870			159,847		(86,977)				0001
Purchased Call/SPX/SPXG13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	05/26/2023	Exercise		2,765,000	3941.48			94,010	73,314			94,010		(20,696)				0001
Purchased Call/SPX/SPXA05ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023	12/14/2023	Exercise		1,628,148	3991			106,896	48,526			106,896		(58,371)				0001
Purchased Call/SPX/SPXA05ESV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2023	12/22/2023	Exercise		1,750,302	3822			136,944	62,056			136,944		(74,888)				0001
Purchased Call/SPX/SPXH13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	11/28/2023	Exercise		2,975,000	4026.12			59,500	27,343			59,500		(32,157)				0001
Purchased Call/SPX/SPXH13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023	11/29/2023	Exercise		1,998,000	4026.12			79,920	37,780			79,920		(42,140)				0001
Purchased Call/SPX/SPXH13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	11/30/2023	Exercise		2,997,000	3963.94			59,940	27,420			59,940		(32,520)				0001
Purchased Call/SPX/SPXG13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023	05/31/2023	Exercise		3,201,000	4057.84			64,020	49,193			64,020		(14,827)				0001
Purchased Call/SPX/SPXG13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	05/31/2023	Exercise		10,961,000	4158.24			124,444	73,532			124,444		(50,912)				0001
Purchased Call/SPX/SPXH130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Exercise		10,653,000	4080.11			213,060	96,766			213,060		(116,294)				0001
Purchased Call/SPX/SPXG13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	05/31/2023	Exercise		2,117,000	4158.24			24,035	3,856			24,035		(20,179)				0001
Purchased Call/SPX/SPXG13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	06/01/2023	Exercise		4,345,000	4158.24			49,403	28,893			49,403		(20,510)				0001
Purchased Call/SPX/SPXH130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	12/06/2023	Exercise		2,077,000	4071.7			62,310	28,180			62,310		(34,130)				0001
Purchased Call/SPX/SPXH13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Exercise		2,696,000	4080.11			53,920	25,231			53,920		(28,689)				0001
Purchased Call/SPX/SPXH130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		2,219,000	3852.36			44,380	20,141			44,380		(24,239)				0001
Purchased Call/SPX/SPXG13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023	06/01/2023	Exercise		4,434,000	4158.24			50,415	9,829			50,415		(40,586)				0001
Purchased Call/SPX/SPXH13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023	12/07/2023	Exercise		3,856,000	3998.84			77,120	34,035			77,120		(43,085)				0001
Purchased Call/SPX/SPXG13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	06/06/2023	Exercise		2,048,000	4176.82			51,754	37,439			51,754		(14,314)				0001
Purchased Call/SPX/SPXH13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023	12/14/2023	Exercise		1,929,000	3990.56			49,190	21,689			49,190		(27,500)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/08/2023	Exercise		1,864,000	4121.43			73,458	53,992			73,458		(19,466)				0001
Purchased Call/SPX/SPXH13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/15/2023	12/19/2023	Exercise		1,716,014	3813			68,850	34,905			68,850		(33,945)				0001
Purchased Call/SPX/SPXH13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023	12/19/2023	Exercise		1,616,000	100			64,640	27,097			64,640		(37,543)				0001
Purchased Call/SPX/SPXG13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		2,629,000	4160.68			67,509	48,634			67,509		(18,875)				0001
Purchased Call/SPX/SPXH13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	12/21/2023	Exercise		3,895,000	3817.66			77,900	33,709			77,900		(44,191)				0001
Purchased Call/SPX/SPXH13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise		2,460,000	3821.62			118,080	53,729			118,080		(64,351)				0001
Purchased Call/SPX/SPXG13QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023	06/13/2023	Exercise		10,030,000	4017.82			401,200	302,245			401,200		(98,955)				0001
Purchased Call/SPX/SPXG13QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/13/2023	Exercise		2,824,000	3900.86			103,076	77,756			103,076		(25,320)				0001
Purchased Call/SPX/SPXH13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/18/2023	12/20/2023	Exercise		1,625,696	3852			81,867	37,779			81,867		(44,088)				0001
Purchased Call/SPX/SPXG13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Exercise		5,357,000	3900.86			107,140	79,886			107,140		(27,254)				0001
Purchased Call/SPX/SPXG13QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Exercise		1,757,000	3900.86			59,738	44,840			59,738		(14,898)				0001
Purchased Call/SPX/SPXH13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2022	09/22/2023	09/26/2023	Exercise		1,900,000	4100			110,031	5,861			110,031		(104,170)				0001
Purchased Call/SPX/SPXG13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Exercise		2,717,000	3900.86			108,680	81,883			108,680		(26,797)				0001
Purchased Call/SPX/SPXG13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	06/15/2023	Exercise		2,540,000	3749.63			60,960	45,563			60,960		(15,397)				0001
Purchased Call/SPX/SPXH13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023	01/03/2024	Exercise		12,034,000	3849.28			240,680	99,882			240,680		(140,798)				0001
Purchased Call/SPX/SPXG13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/07/2023	06/09/2023	Exercise		1,818,025	4141			57,692	35,903			57,692		(21,789)				0001
Purchased Call/SPX/SPXG13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2022	06/07/2023	06/09/2023	Exercise		1,809,896	4161			46,336	25,859			46,336		(20,477)				0001
Purchased Call/SPX/SPXG13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2022	06/08/2023	06/12/2023	Exercise		2,457,115	4116			106,224	77,083			106,224		(29,141)				0001
Purchased Call/SPX/SPXG13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2022	06/12/2023	06/14/2023	Exercise		2,824,223	3901			230,956	188,855			230,956		(42,102)				0001
Purchased Call/SPX/SPXG13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		3,749,000	3674.84			108,721	80,638			108,721		(28,083)				0001
Purchased Call/SPX/SPXG13QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		2,736,000	3674.84			102,600	76,412			102,600		(26,188)				0001
Purchased Call/SPX/SPXG13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	06/23/2023	Exercise		3,240,000	3764.79			72,900	53,516			72,900		(19,384)				0001
Purchased Call/SPX/SPXG13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023	06/27/2023	Exercise		1,684,454	3777			126,218	91,073			126,218		(35,145)				0001
Purchased Call/SPX/SPXG13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	07/05/2023	Exercise		2,263,000	3785.38			56,575	40,508			56,575		(16,067)				0001
Purchased Call/SPX/SPXG13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	07/05/2023	Exercise		1,794,000	3785.38			62,790	45,299			62,790		(17,492)				0001
Purchased Call/SPX/SPXG13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Expire		1,455,000	100			(13,984)				(13,984)		(13,984)				0001
Purchased Call/SPX/SPXG13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Expire		3,028,000	100			(25,481)				(25,481)		(25,481)				0001
Purchased Call/SPX/SPXG13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023	07/05/2023	Exercise		3,948,000	3825.33			140,154	100,960			140,154		(39,194)				0001
Purchased Call/SPX/SPXG13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023	07/12/2023	Expire		2,815,000	100			(20,628)				(20,628)		(20,628)				0001
Purchased Call/SPX/SPXG13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Expire		3,007,000	100			(19,722)				(19,722)		(19,722)				0001

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Purchased Call/SPX/SPXG13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	07/07/2023	Exercise		5,399,000	3831.39			107,980	76,612			107,980		(31,368)				0001
Purchased Call/SPX/SPXG13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	07/07/2023	Exercise		2,607,000	3831.39			59,961	42,556			59,961		(17,405)				0001
Purchased Call/SPX/SPXG13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023	07/12/2023	Exercise		6,009,000	3899.38			120,180	83,696			120,180		(36,484)				0001
Purchased Call/SPX/SPXG13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023	07/14/2023	Exercise		2,039,000	3818.8			53,014	36,837			53,014		(16,177)				0001
Purchased Call/SPX/SPXG13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	07/18/2023	Exercise		2,067,000	3790.38			66,144	45,927			66,144		(20,217)				0001
Purchased Call/SPX/SPXG13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023	07/25/2023	Exercise		2,481,000	3998.95			80,633	55,077			80,633		(25,556)				0001
Purchased Call/SPX/SPXG13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023	07/26/2023	Exercise		1,870,000	3961.63			44,880	30,272			44,880		(14,608)				0001
Purchased Call/SPX/SPXG13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023	07/27/2023	Exercise		5,561,000	3966.84			111,220	74,476			111,220		(36,744)				0001
Purchased Call/SPX/SPXB00QS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/18/2021	06/20/2023	06/22/2023	Exercise		2,245,000	4143.95			137,508	83,930			137,508		(53,578)				0001
Purchased Call/SPX/SPXH130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2022	08/03/2023	08/07/2023	Expire		1,968,000	100				(18,331)					(18,331)				0001
Purchased Call/SPX/SPXG13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023	07/28/2023	Exercise		2,374,000	3921.05			53,415	35,766			53,415		(17,649)				0001
Purchased Call/SPX/SPXB005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/03/2021	05/03/2023	05/05/2023	Expire		3,291,000	4192.66				(24,542)					(24,542)				0001
Purchased Call/SPX/SPXB00IWSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/03/2021	09/06/2023	09/08/2023	Expire		1,555,000	5046.12				(25,692)					(25,692)				0001
Purchased Call/SPX/SPXG13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		8,157,000	4130.29			163,140	107,999			163,140		(55,141)				0001
Purchased Call/SPX/SPXG13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		3,850,000	4130.29			92,400	61,258			92,400		(31,142)				0001
Purchased Call/SPX/SPXG13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise		6,795,000	4130.29			135,900	89,688			135,900		(46,212)				0001
Purchased Call/SPX/SPXB00XSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/08/2021	09/08/2023	09/12/2023	Expire		2,606,000	5105.41				(39,466)					(39,466)				0001
Purchased Call/SPX/SPXG13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023	08/03/2023	Exercise		6,051,000	4118.63			121,020	79,320			121,020		(41,700)				0001
Purchased Call/SPX/SPXH130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2022	07/26/2023	07/28/2023	Exercise		2,070,314	3921			138,336	88,486			138,336		(49,850)				0001
Purchased Call/SPX/SPXH131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023	08/10/2023	Exercise		5,927,000	4140.06			231,153	151,770			231,153		(79,383)				0001
Purchased Call/SPX/SPXH131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise		2,290,000	4122.47			51,525	33,205			51,525		(18,320)				0001
Purchased Call/SPX/SPXH132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise		9,071,000	4280.15			181,420	114,854			181,420		(66,566)				0001
Purchased Call/SPX/SPXB057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/25/2023	11/03/2023	10/27/2023	Expire		42,000,000	4000		42,800		(42,800)					(42,800)				0001
Purchased Call/SPX/SPXH133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise		7,567,000	4297.14			151,340	95,277			151,340		(56,063)				0001
Purchased Call/SPX/SPXH133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise		3,865,000	4297.14			126,569	71,223			126,569		(55,345)				0001
Purchased Call/SPX/SPXH134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise		1,984,000	4283.74			39,817	16,534			39,817		(23,283)				0001
Purchased Call/SPX/SPXH130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Expire		3,602,000	100				(33,989)					(33,989)				0001
Purchased Call/SPX/SPXH134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise		1,782,000	4283.74			35,763	6,485			35,763		(29,278)				0001
Purchased Call/SPX/SPXH134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Expire		1,256,000	105				(12,064)					(12,064)				0001
Purchased Call/SPX/SPXH134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/22/2023	Exercise		2,036,000	4228.48			61,080	38,156			61,080		(22,924)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH1345Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023	08/23/2023	Exercise		2,602,000	4228.48			62,448	38,667			62,448		(23,781)				0001
Purchased Call/SPX/SPXH1365M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2022	08/16/2023	08/18/2023	Exercise		3,339,573	4304			77,857	7,951			77,857		(69,906)				0001
Purchased Call/SPX/SPXH1366S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2022	08/31/2023	09/05/2023	Exercise		9,241,000	3955			184,820	112,740			184,820		(72,080)				0001
Purchased Call/SPX/SPXH136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2022	08/17/2023	08/21/2023	Exercise		2,538,780	4274			57,237	1,555			57,237		(55,682)				0001
Purchased Call/SPX/SPXH137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2022	09/07/2023	09/11/2023	Exercise		1,865,000	3979.87			37,300	22,844			37,300		(14,456)				0001
Purchased Call/SPX/SPXH138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Exercise		2,972,000	4067.36			15,430	(8,099)			15,430		(23,528)				0001
Purchased Call/SPX/SPXH136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2022	08/18/2023	08/22/2023	Exercise		2,317,503	4284			46,368	(1,545)			46,368		(47,913)				0001
Purchased Call/SPX/SPXH1366Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023	09/06/2023	Exercise		3,202,000	3966.85			128,080	79,450			128,080		(48,630)				0001
Purchased Call/SPX/SPXB17LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023	07/25/2023	Exercise		2,088,000	4319.44			103,696	42,740			103,696		(60,956)				0001
Purchased Call/SPX/SPXB17LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023	08/01/2023	Exercise		1,741,000	4348.27			92,559	40,180			92,559		(52,379)				0001
Purchased Call/SPX/SPXB17MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023	08/08/2023	Exercise		1,357,000	4356.87			37,344	(4,336)			37,344		(41,679)				0001
Purchased Call/SPX/SPXB17NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/07/2023	09/11/2023	Expire		1,290,000	5056.56				(20,737)					(20,737)				0001
Purchased Call/SPX/SPXI13CSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/06/2023	04/04/2023	Expire		12,900,000	4200		6,075		(6,075)					(6,075)				0001
Purchased Call/SPX/SPXH137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/08/2023	Exercise		4,484,000	3908.19			89,680	54,144			89,680		(35,536)				0001
Purchased Call/SPX/SPXH138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023	09/13/2023	Exercise		4,194,000	4067.36			167,760	101,698			167,760		(66,062)				0001
Purchased Call/SPX/SPXB17SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2023	01/11/2023	Expire		4,483,000	4677.03				(2,302)					(2,302)				0001
Purchased Call/SPX/SPXH138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023	09/12/2023	Expire		1,488,000	100				(16,017)					(16,017)				0001
Purchased Call/SPX/SPXH13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023	09/21/2023	Exercise		1,281,000	3899.89			25,620	15,304			25,620		(10,316)				0001
Purchased Call/SPX/SPXB17SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2023	01/12/2023	Expire		1,742,000	4670.29				(1,101)					(1,101)				0001
Purchased Call/SPX/SPXB17SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/13/2023	01/17/2023	Expire		2,369,000	4659.03				(1,327)					(1,327)				0001
Purchased Call/SPX/SPXB17TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2022	01/27/2023	01/31/2023	Exercise		1,998,081	4154			11,548	8,363			11,548		(3,185)				0001
Purchased Call/SPX/SPXB17USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2023	03/10/2023	Expire		3,399,000	4170.7							175,320		(195,782)				0001
Purchased Call/SPX/SPXH1399G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023	09/15/2023	Exercise		2,588,000	3932.69			131,988	80,356			131,988		(51,632)				0001
Purchased Call/SPX/SPXB17SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/13/2023	01/17/2023	Expire		2,020,000	4659.03				(1,751)					(1,751)				0001
Purchased Call/SPX/SPXB17SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2023	01/20/2023	Expire		3,872,000	4577.11				(4,243)					(4,243)				0001
Purchased Call/SPX/SPXH1399J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/12/2023	09/14/2023	Exercise		1,718,151	4110			113,697	74,730			113,697		(38,967)				0001
Purchased Call/SPX/SPXH1399Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise		2,839,000	3901.35			139,111	83,935			139,111		(55,176)				0001
Purchased Call/SPX/SPXH138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/22/2023	Exercise		1,443,000	3855.93			28,860	17,299			28,860		(11,561)				0001
Purchased Call/SPX/SPXH13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2022	09/12/2023	09/14/2023	Exercise		1,529,073	4110			120,156	82,049			120,156		(38,107)				0001
Purchased Call/SPX/SPXB17US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/24/2023	02/28/2023	Expire		3,241,000	4384.65				(11,813)					(11,813)				0001

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Purchased Call/SPX/SPXH13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/16/2022	09/15/2023	09/19/2023	Exercise		3,281,000	3873.33			85,306	50,640			85,306		(34,666)				0001
Purchased Call/SPX/SPXH13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/19/2022	09/19/2023	09/21/2023	Exercise		2,803,000	3899.89			93,901	55,810			93,901		(38,091)				0001
Purchased Call/SPX/SPXB17QSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/18/2023	10/20/2023	Expire		1,471,111	4439				(70,462)					(70,462)				0001
Purchased Call/SPX/SPXB17USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/10/2023	03/14/2023	Expire		1,711,154	4204				(9,008)					(9,008)				0001
Purchased Call/SPX/SPXH13BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		3,729,000	3757.99			124,922	73,926			124,922		(50,995)				0001
Purchased Call/SPX/SPXB17IIS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023	05/08/2023	Expire		6,711,000	4300.17				(27,060)					(27,060)				0001
Purchased Call/SPX/SPXC00CSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/03/2021	10/27/2023	10/31/2023	Expire		1,473,988	5096				(36,821)					(36,821)				0001
Purchased Call/SPX/SPXC00DSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/10/2021	12/08/2023	12/12/2023	Expire		2,006,000	4712.02				(40,060)					(40,060)				0001
Purchased Call/SPX/SPXH13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/26/2022	09/26/2023	09/28/2023	Exercise		6,482,000	3655.04			129,640	75,563			129,640		(54,077)				0001
Purchased Call/SPX/SPXC00DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/05/2021	11/03/2023	11/07/2023	Expire		1,468,000	4628.48				(71,911)					(71,911)				0001
Purchased Call/SPX/SPXC00FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/10/2021	11/07/2023	11/09/2023	Expire		1,518,790	5258				(30,832)					(30,832)				0001
Purchased Call/SPX/SPXB17YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/13/2023	10/17/2023	Exercise		2,360,491	3372			94,500	52,999			94,500		(41,500)				0001
Purchased Call/SPX/SPXC00FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/10/2021	11/08/2023	11/10/2023	Expire		1,947,194	5398				(31,513)					(31,513)				0001
Purchased Call/SPX/SPXC00JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/23/2021	11/22/2023	11/27/2023	Expire		1,706,000	5603.51				(24,439)					(24,439)				0001
Purchased Call/SPX/SPXB17XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2023	07/28/2023	Exercise		2,278,130	3921			188,244	124,644			188,244		(63,600)				0001
Purchased Call/SPX/SPXH13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/26/2022	09/26/2023	09/28/2023	Exercise		2,258,000	3655.04			76,772	45,265			76,772		(31,508)				0001
Purchased Call/SPX/SPXC00LSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/29/2021	11/21/2023	11/24/2023	Expire		1,510,152	5628				(19,453)					(19,453)				0001
Purchased Call/SPX/SPXC00DS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/10/2021	12/12/2023	12/14/2023	Expire		2,721,000	4666.78				(153,707)					(153,707)				0001
Purchased Call/SPX/SPXH13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/27/2022	09/27/2023	09/29/2023	Exercise		8,567,000	3647.29			171,340	99,601			171,340		(71,739)				0001
Purchased Call/SPX/SPXC00QSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/17/2021	12/18/2023	12/20/2023	Exercise		2,521,000	4579.52			87,865	(62,454)			87,865		(150,319)				0001
Purchased Call/SPX/SPXB17XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/11/2023	08/15/2023	Exercise		14,499,000	4280.15			579,960	375,210			579,960		(204,750)				0001
Purchased Call/SPX/SPXB17XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/09/2023	08/11/2023	Exercise		2,757,932	4122			231,280	139,150			231,280		(92,130)				0001
Purchased Call/SPX/SPXH13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/27/2022	09/27/2023	09/29/2023	Exercise		2,085,000	3647.29			91,740	54,658			91,740		(37,082)				0001
Purchased Call/SPX/SPXH13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2022	09/26/2023	09/28/2023	Exercise		1,088,000	105			32,640	20,016			32,640		(12,624)				0001
Purchased Call/SPX/SPXB17YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2023	08/25/2023	Exercise		2,012,000	4128.73			100,600	63,895			100,600		(36,705)				0001
Purchased Call/SPX/SPXB17YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/10/2023	08/14/2023	Exercise		1,924,080	4210			118,285	65,816			118,285		(52,469)				0001
Purchased Call/SPX/SPXC00IRSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/11/2022	01/10/2023	01/12/2023	Expire		1,525,593	254				(1,114)					(1,114)				0001
Purchased Call/SPX/SPXC00RSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/21/2021	12/15/2023	12/19/2023	Exercise		1,411,754	4614			32,188	3,797			32,188		(28,390)				0001
Purchased Call/SPX/SPXB17ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/27/2022	10/27/2023	10/31/2023	Exercise		3,103,000	3807.3			138,084	75,888			138,084		(62,196)				0001
Purchased Call/SPX/SPXB17ZSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		1,796,000	3901.06			71,840	40,962			71,840		(30,878)				0001

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Purchased Call/SPX/SPXH13E6A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023	10/11/2023	Exercise		5,681,000	3639.66			187,473	106,527			187,473		(80,946)				0001
Purchased Call/SPX/SPXC00ZSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/24/2022	01/13/2023	01/17/2023	Expire		1,851,629	4676				(2,536)			4,356		(2,536)	(4,357)			0001
Purchased Call/SPX/SPXH13E5U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	10/13/2023	Exercise		2,829,000	3588.84			77,798	44,053			77,798		(33,745)				0001
Purchased Call/SPX/SPXH13E5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	10/13/2023	Exercise		2,426,000	3588.84			84,910	48,596			84,910		(36,314)				0001
Purchased Call/SPX/SPXC13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/13/2023	04/07/2023	Expire		8,200,000	3600	510			(510)			(510)		(510)				0001
Purchased Call/SPX/SPXC00VSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2023	01/12/2023	Expire		5,635,000	4670.29				(3,255)			(3,255)		(3,255)				0001
Purchased Call/SPX/SPXC00IWSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2022	01/12/2023	01/16/2023	Expire		2,171,000	4726.35				(1,263)			(1,263)		(1,263)				0001
Purchased Call/SPX/SPXH13E6W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023	10/13/2023	Exercise		2,690,000	3588.84			107,600	61,882			107,600		(45,718)				0001
Purchased Call/SPX/SPXH13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise		2,640,000	3583.07			67,320	37,642			67,320		(29,678)				0001
Purchased Call/SPX/SPXH13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise		3,420,000	3583.07			68,400	38,010			68,400		(30,390)				0001
Purchased Call/SPX/SPXH13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		3,076,000	3752.75			386,399				(22,842)		114,173				0001
Purchased Call/SPX/SPXH13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023	10/18/2023	Exercise		8,550,000	3583.07			342,000	194,799			342,000		(147,201)				0001
Purchased Call/SPX/SPXC170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023	10/31/2023	Exercise		3,883,000	3901.06			180,560	98,643			180,560		(81,916)				0001
Purchased Call/SPX/SPXC170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023	11/01/2023	Exercise		4,565,000	3901.06			91,300	48,004			91,300		(43,296)				0001
Purchased Call/SPX/SPXH13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		2,117,000	3752.75			96,324	54,254			96,324		(42,069)				0001
Purchased Call/SPX/SPXH13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise		2,890,000	3752.75			132,940	74,929			132,940		(58,011)				0001
Purchased Call/SPX/SPXC170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		8,364,000	3770.55			167,280	86,944			167,280		(80,336)				0001
Purchased Call/SPX/SPXC170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		2,215,000	3770.55			49,838	25,927			49,838		(23,911)				0001
Purchased Call/SPX/SPXC170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		2,181,000	3770.55			99,236	53,445			99,236		(45,790)				0001
Purchased Call/SPX/SPXC170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		2,017,000	3770.55			97,825	52,906			97,825		(44,919)				0001
Purchased Call/SPX/SPXH13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023	10/31/2023	Exercise		615,000	11546.21			24,600	13,924			24,600		(10,676)				0001
Purchased Call/SPX/SPXC170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023	11/07/2023	Exercise		2,156,000	3770.55			141,218	77,993			141,218		(63,225)				0001
Purchased Call/SPX/SPXC170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023	11/08/2023	Exercise		2,440,000	3770.55			48,800	25,330			48,800		(23,470)				0001
Purchased Call/SPX/SPXC171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/02/2023	11/06/2023	Exercise		2,962,636	3760			334,902	189,624			334,902		(145,278)				0001
Purchased Call/SPX/SPXC172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise		3,695,000	3992.93			97,918	49,407			97,918		(48,510)				0001
Purchased Call/SPX/SPXC172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise		2,276,000	3992.93			81,936	41,963			81,936		(39,973)				0001
Purchased Call/SPX/SPXC172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/10/2023	11/14/2023	Exercise		2,666,000	3992.93			113,305	58,370			113,305		(54,935)				0001
Purchased Call/SPX/SPXH13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023	11/06/2023	Exercise		4,414,000	3759.69			176,560	94,597			176,560		(81,963)				0001
Purchased Call/SPX/SPXH13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2022	10/30/2023	11/01/2023	Exercise		2,250,912	3901			126,940	72,791			126,940		(54,149)				0001
Purchased Call/SPX/SPXC172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023	11/15/2023	Exercise		2,283,000	3992.93			79,905	40,753			79,905		(39,152)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023	11/15/2023	Exercise		4,204,000	3992.93			168,160	86,183			168,160		(81,977)				0001
Purchased Call/SPX/SPXH13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	11/07/2023	Exercise		2,248,000	3719.89			60,696	31,732			60,696		(28,964)				0001
Purchased Call/SPX/SPXC172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023	11/16/2023	Exercise		4,073,000	3957.25			189,395	96,205			189,395		(93,190)				0001
Purchased Call/SPX/SPXH13HSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023	10/31/2023	Exercise		1,147,000	3807.3			22,940	12,490			22,940		(10,450)				0001
Purchased Call/SPX/SPXH13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	11/20/2023	Expire		3,079,000	100				(42,210)					(42,210)				0001
Purchased Call/SPX/SPXC172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/08/2023	11/10/2023	Exercise		2,090,148	3828			179,088	85,828			179,088		(93,260)				0001
Purchased Call/SPX/SPXC173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	11/24/2023	Exercise		2,317,000	3949.94			60,242	28,807			60,242		(31,435)				0001
Purchased Call/SPX/SPXC173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2023	11/24/2023	Exercise		5,547,000	3949.94			221,880	108,996			221,880		(112,884)				0001
Purchased Call/SPX/SPXC175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023	12/05/2023	Exercise		1,414,000	4076.57			56,560	28,171			56,560		(28,389)				0001
Purchased Call/SPX/SPXC173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		2,902,000	4003.58			94,315	45,073			94,315		(49,242)				0001
Purchased Call/SPX/SPXC173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		2,718,000	4003.58			115,515	56,218			115,515		(59,297)				0001
Purchased Call/SPX/SPXC173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Exercise		3,934,000	4003.58			184,898	90,596			184,898		(94,302)				0001
Purchased Call/SPX/SPXC174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/28/2023	11/30/2023	Exercise		4,691,000	3963.94			187,640	88,830			187,640		(98,810)				0001
Purchased Call/SPX/SPXH13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	11/16/2023	Exercise		1,736,000	3957.25			74,648	37,657			74,648		(36,991)				0001
Purchased Call/SPX/SPXC174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2023	12/01/2023	Exercise		2,576,000	3957.63			109,480	52,229			109,480		(57,251)				0001
Purchased Call/SPX/SPXC174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/30/2023	12/04/2023	Exercise		5,274,000	4080.11			210,960	99,199			210,960		(111,761)				0001
Purchased Call/SPX/SPXC174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/30/2023	12/04/2023	Exercise		2,985,000	4080.11			135,818	64,348			135,818		(71,470)				0001
Purchased Call/SPX/SPXC175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023	12/05/2023	Exercise		2,523,000	4076.57			84,521	38,768			84,521		(45,752)				0001
Purchased Call/SPX/SPXC175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/01/2023	12/05/2023	Exercise		2,323,000	4071.7			98,728	45,493			98,728		(53,234)				0001
Purchased Call/SPX/SPXC175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/01/2023	12/05/2023	Exercise		2,415,000	4071.7			111,090	51,490			111,090		(59,600)				0001
Purchased Call/SPX/SPXH13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023	11/21/2023	Exercise		11,373,000	3965.34			227,460	109,181			227,460		(118,279)				0001
Purchased Call/SPX/SPXH13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023	11/22/2023	Exercise		2,668,000	3965.34			69,368	33,521			69,368		(35,847)				0001
Purchased Call/SPX/SPXH13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	11/28/2023	Exercise		3,500,000	4027.26			70,000	32,273			70,000		(37,727)				0001
Purchased Call/SPX/SPXH13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023	11/28/2023	Exercise		2,598,000	4027.26			68,847	31,900			68,847		(36,947)				0001
Purchased Call/SPX/SPXC174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	03/03/2023	03/07/2023	Expire		1,985,000	4150				(31,737)					(31,737)				0001
Purchased Call/SPX/SPXC175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2023	12/08/2023	Exercise		1,541,033	3941			173,214	90,572			173,214		(82,642)				0001
Purchased Call/SPX/SPXC175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023	12/12/2023	Exercise		5,999,000	3963.51			239,960	109,627			239,960		(130,333)				0001
Purchased Call/SPX/SPXH13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023	11/30/2023	Exercise		5,147,000	3963.94			138,969	64,346			138,969		(74,623)				0001
Purchased Call/SPX/SPXC175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2023	12/11/2023	Exercise		1,483,088	3934			109,707	51,887			109,707		(57,820)				0001
Purchased Call/SPX/SPXC175SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2023	12/08/2023	Exercise		4,209,266	3941			481,666	246,040			481,666		(235,626)				0001

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Purchased Call/SPX/SPXC176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/08/2023	12/12/2023	Exercise		3,392,765	3964			380,919	195,252			380,919		(185,667)				0001
Purchased Call/SPX/SPXC176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2023	12/15/2023	Exercise		4,394,000	4019.65			197,730	89,255			197,730		(108,475)				0001
Purchased Call/SPX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	12/04/2023	Exercise		2,537,000	4080.11			71,036	32,635			71,036		(38,401)				0001
Purchased Call/SPX/SPXH130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2023	12/05/2023	Exercise		4,197,000	4076.57			83,940	37,343			83,940		(46,597)				0001
Purchased Call/SPX/SPXC176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2023	12/20/2023	Exercise		5,277,000	3852.36			211,080	94,742			211,080		(116,338)				0001
Purchased Call/SPX/SPXC176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2023	12/20/2023	Exercise		4,068,000	3852.36			189,162	85,710			189,162		(103,452)				0001
Purchased Call/SPX/SPXC176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/19/2023	12/21/2023	Exercise		2,573,103	3818			284,428	135,212			284,428		(149,217)				0001
Purchased Call/SPX/SPXC177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/18/2023	12/20/2023	Exercise		1,756,676	3852			186,503	90,340			186,503		(96,163)				0001
Purchased Call/SPX/SPXH130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023	12/05/2023	Exercise		3,732,000	4071.7			95,166	42,537			95,166		(52,629)				0001
Purchased Call/SPX/SPXH13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/06/2022	12/04/2023	12/06/2023	Exercise		2,312,726	4072			134,048	70,965			134,048		(63,082)				0001
Purchased Call/SPX/SPXC177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/29/2023	01/03/2024	Exercise		2,670,000	3839.5			120,150	52,866			120,150		(67,284)				0001
Purchased Call/SPX/SPXH130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		2,691,000	3852.36			90,149	40,204			90,149		(49,945)				0001
Purchased Call/SPX/SPXH130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		4,565,000	3852.36			194,013	87,663			194,013		(106,349)				0001
Purchased Call/SPX/SPXH13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023	12/20/2023	Exercise		2,998,000	3852.36			100,433	44,774			100,433		(55,659)				0001
Purchased Call/SPX/SPXH13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023	12/21/2023	Exercise		2,691,000	3817.66			78,039	34,461			78,039		(43,578)				0001
Purchased Call/SPX/SPXH13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023	12/07/2023	Expire		2,269,000	100			(37,818)				(37,818)		(37,818)				0001
Purchased Call/SPX/SPXH13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	12/29/2023	Exercise		1,701,000	100			858	(35,749)			858		(36,607)				0001
Purchased Call/SPX/SPXH13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise		2,190,000	3821.62			74,460	33,144			74,460		(41,316)				0001
Purchased Call/SPX/SPXH13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023	12/22/2023	Exercise		2,704,000	3821.62			120,328	54,327			120,328		(66,001)				0001
Purchased Call/SPX/SPXH13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023	12/28/2023	Exercise		1,842,000	3844.82			83,811	37,175			83,811		(46,636)				0001
Purchased Call/SPX/SPXH13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023	01/02/2024	Exercise		6,567,000	3783.22			131,340	55,583			131,340		(75,757)				0001
Purchased Call/SPX/SPXH13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise		3,167,000	3839.5			79,175	33,570			79,175		(45,605)				0001
Purchased Call/SPX/SPXH13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	12/28/2023	01/02/2024	Exercise		3,779,437	3783			218,780	96,103			218,780		(122,677)				0001
Purchased Call/SPX/SPXC17ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	11/10/2023	05/22/2023	Expire		16,720,000	4650			58,020	(58,020)			(58,020)		(58,020)				0001
Purchased Call/SPX/SPXI13IIS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	07/05/2023	06/22/2023	Expire		8,800,000	4200			5,310	(5,310)			(5,310)		(5,310)				0001
Purchased Call/SPX/SPXI13IISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	09/01/2023	06/22/2023	Expire		4,410,000	4100			4,975	(4,975)			(4,975)		(4,975)				0001
Purchased Call/SPX/SPXI13IISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	10/06/2023	06/22/2023	Expire		13,230,000	3900			18,810	(18,810)			(18,810)		(18,810)				0001
Purchased Call/SPX/SPXC17JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	11/16/2023	10/06/2023	Expire		8,500,000	4100			50,340	(50,340)			(50,340)		(50,340)				0001
Purchased Call/SPX/SPXJ134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	08/07/2023	07/27/2023	Expire		3,632,000	4475			3,972	(3,972)			(3,972)		(3,972)				0001
Purchased Call/SPX/SPXJ134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2023	08/11/2023	07/27/2023	Expire		4,550,000	4100			1,180	(1,180)			(1,180)		(1,180)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ1366O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROIMJIISFPU8MPR08K5P83	08/01/2023	09/21/2023	08/03/2023	Expire		9,140,000	4200			15,490	(15,490)					(15,490)				0001
Purchased Call/SPX/SPXC17N5R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/22/2023	12/11/2023	Exercise		4,550,000	4600			20,975	77,315	56,340				(20,975)				0001
Purchased Call/SPX/SPXD0006J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2022	01/25/2023	01/27/2023	Expire		1,805,000	4356.45				(3,031)					(3,031)				0001
Purchased Call/SPX/SPXD0006Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2022	01/25/2023	01/27/2023	Expire		2,471,000	4356.45				(5,930)					(5,930)				0001
Purchased Call/SPX/SPXD0008W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/28/2022	01/25/2023	01/27/2023	Expire		1,641,911	4355				(2,660)					(2,660)				0001
Purchased Call/SPX/SPXD0025W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/08/2022	02/08/2023	02/10/2023	Expire		6,613,000	100				(8,307)					(8,307)				0001
Purchased Call/SPX/SPXD002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/08/2022	02/08/2023	02/10/2023	Expire		2,540,000	4521.54							144,295		(144,526)				0001
Purchased Call/SPX/SPXD0036S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/09/2022	02/09/2023	02/13/2023	Expire		2,244,000	4587.18				(3,327)					(3,327)				0001
Purchased Call/SPX/SPXD007SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/25/2022	02/24/2023	02/28/2023	Expire		1,204,000	4603.88				(2,980)					(2,980)				0001
Purchased Call/SPX/SPXD008S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/28/2022	02/28/2023	03/02/2023	Expire		1,660,000	4373.94				(3,156)					(3,156)				0001
Purchased Call/SPX/SPXJ13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROIMJIISFPU8MPR08K5P83	09/08/2023	09/15/2023	09/12/2023	Expire		17,860,000	4375			12,560	(12,560)					(12,560)				0001
Purchased Call/SPX/SPXD004SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/11/2022	02/10/2023	02/14/2023	Expire		2,608,000	4418.64				(3,941)					(3,941)				0001
Purchased Call/SPX/SPXD004SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/11/2022	02/10/2023	02/14/2023	Expire		3,602,000	4418.64				(7,564)					(7,564)				0001
Purchased Call/SPX/SPXD004SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/15/2022	02/15/2023	02/17/2023	Expire		2,014,000	4471.07				(4,095)					(4,095)				0001
Purchased Call/SPX/SPXD004SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/15/2022	02/15/2023	02/17/2023	Expire		4,065,000	4471.07				(11,741)					(11,741)				0001
Purchased Call/SPX/SPXD00BSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/10/2022	03/08/2023	03/10/2023	Exercise		2,323,939	247			23,885	10,054			23,885		(13,831)				0001
Purchased Call/SPX/SPXD00BSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/02/2022	03/02/2023	03/06/2023	Expire		3,566,000	100				(6,484)					(6,484)				0001
Purchased Call/SPX/SPXD00BSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/11/2022	03/10/2023	03/14/2023	Expire		1,900,000	100				(8,434)					(8,434)				0001
Purchased Call/SPX/SPXD00CSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/14/2022	03/14/2023	03/16/2023	Expire		2,361,000	4173.11				(5,432)					(5,432)				0001
Purchased Call/SPX/SPXD00CSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/14/2022	03/10/2023	03/14/2023	Expire		1,322,405	4266				(4,894)					(4,894)				0001
Purchased Call/SPX/SPXD00DSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/16/2022	03/16/2023	03/20/2023	Expire		7,344,000	100				(15,570)					(15,570)				0001
Purchased Call/SPX/SPXD00DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/18/2022	03/17/2023	03/21/2023	Expire		1,689,272	4388				(8,209)					(8,209)				0001
Purchased Call/SPX/SPXD008SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/02/2022	02/28/2023	03/02/2023	Expire		2,143,231	4374				(11,143)					(11,143)				0001
Purchased Call/SPX/SPXD00DSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/17/2022	03/15/2023	03/17/2023	Exercise		1,452,972	247			5,756	(5,698)			5,756		(11,455)				0001
Purchased Call/SPX/SPXD00ESX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/18/2022	03/17/2023	03/21/2023	Expire		2,265,233	256				(9,627)					(9,627)				0001
Purchased Call/SPX/SPXD00CSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/14/2022	03/14/2023	03/16/2023	Expire		1,950,000	4173.11				(9,979)					(9,979)				0001
Purchased Call/SPX/SPXD00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/18/2022	03/20/2023	03/22/2023	Expire		6,363,000	4463.12				(32,131)					(32,131)				0001
Purchased Call/SPX/SPXD00FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	03/24/2023	Expire		6,133,000	4511.61				(31,898)					(31,898)				0001
Purchased Call/SPX/SPXD00FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2023	03/24/2023	Expire		3,327,000	4511.61				(19,870)					(19,870)				0001
Purchased Call/SPX/SPXD001SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/07/2022	04/05/2023	04/07/2023	Exercise		2,269,712	250			18,308	(3,025)			18,308		(21,334)				0001

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Purchased Call/SPX/SPXD00JSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/08/2022	04/06/2023	04/10/2023	Expire		1,560,738	258				(7,866)					(7,866)				0001
Purchased Call/SPX/SPXD01SH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/07/2022	04/06/2023	04/10/2023	Expire		5,527,000	100				(16,335)					(16,335)				0001
Purchased Call/SPX/SPXD00JSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/11/2022	04/11/2023	04/13/2023	Expire		6,067,000	100				(18,218)					(18,218)				0001
Purchased Call/SPX/SPXD00JSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/12/2022	04/12/2023	04/14/2023	Expire		1,546,000	100				(10,840)					(10,840)				0001
Purchased Call/SPX/SPXD00KSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2022	04/17/2023	04/19/2023	Expire		1,668,000	4612.22				(8,209)					(8,209)				0001
Purchased Call/SPX/SPXD00KS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/12/2022	04/06/2023	04/10/2023	Expire		1,607,876	258				(7,067)					(7,067)				0001
Purchased Call/SPX/SPXD00LSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2023	04/21/2023	Expire		6,351,000	100				(20,407)					(20,407)				0001
Purchased Call/SPX/SPXD00NSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		1,936,000	4510.93				(11,674)					(11,674)				0001
Purchased Call/SPX/SPXD00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2022	03/31/2023	04/04/2023	Expire		792,000	14861.21				(4,210)					(4,210)				0001
Purchased Call/SPX/SPXD00NSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/25/2022	04/25/2023	04/27/2023	Expire		1,820,000	100				(8,002)					(8,002)				0001
Purchased Call/SPX/SPXD00S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/27/2022	04/27/2023	05/01/2023	Expire		1,109,000	4183.96				(3,827)					(3,827)				0001
Purchased Call/SPX/SPXD00S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/28/2022	04/28/2023	05/02/2023	Expire		1,625,000	100				(9,533)					(9,533)				0001
Purchased Call/SPX/SPXD00JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2022	04/12/2023	04/14/2023	Expire		2,794,000	4397.45				(19,357)					(19,357)				0001
Purchased Call/SPX/SPXD00JSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2022	04/12/2023	04/14/2023	Expire		1,892,000	4397.45				(14,687)					(14,687)				0001
Purchased Call/SPX/SPXD00PS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/02/2022	12/29/2023	01/03/2024	Expire		2,060,000	4800				(66,586)					(66,586)				0001
Purchased Call/SPX/SPXD00PS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2022	05/03/2023	05/05/2023	Expire		1,398,000	4175.48				(5,403)					(5,403)				0001
Purchased Call/SPX/SPXD00SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2022	05/09/2023	05/11/2023	Expire		2,136,000	3991.24				(8,511)					(8,511)				0001
Purchased Call/SPX/SPXD00KS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/13/2022	04/12/2023	04/14/2023	Expire		2,689,791	4409				(21,803)					(21,803)				0001
Purchased Call/SPX/SPXD00SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/09/2022	05/09/2023	05/11/2023	Expire		2,320,000	100				(11,044)					(11,044)				0001
Purchased Call/SPX/SPXD00RS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2022	05/10/2023	05/12/2023	Expire		1,714,000	4001.05				(5,604)					(5,604)				0001
Purchased Call/SPX/SPXD00MSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2022	04/21/2023	04/25/2023	Expire		2,128,000	4271.78				(9,428)					(9,428)				0001
Purchased Call/SPX/SPXD00MSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2022	04/24/2023	04/26/2023	Expire		5,099,000	4271.78				(18,889)					(18,889)				0001
Purchased Call/SPX/SPXD00SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/16/2022	05/16/2023	05/18/2023	Expire		6,716,000	100				(23,978)					(23,978)				0001
Purchased Call/SPX/SPXD00TSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2022	05/17/2023	05/19/2023	Expire		2,170,000	4088.85				(9,106)					(9,106)				0001
Purchased Call/SPX/SPXD00USJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023	05/24/2023	Exercise		3,354,000	3901.36			250,405				126,855		(47,766)				0001
Purchased Call/SPX/SPXD00NSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2022	04/25/2023	04/27/2023	Expire		2,036,000	4296.12				(15,601)					(15,601)				0001
Purchased Call/SPX/SPXD00VSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/24/2022	05/24/2023	05/26/2023	Expire		2,115,000	100				(18,163)					(18,163)				0001
Purchased Call/SPX/SPXD00VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/25/2022	05/25/2023	05/30/2023	Expire		1,845,000	4177.67				(13,467)					(13,467)				0001
Purchased Call/SPX/SPXD00YSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/09/2022	06/09/2023	06/13/2023	Expire		4,633,000	100				(20,406)					(20,406)				0001
Purchased Call/SPX/SPXD00ZS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2022	06/13/2023	06/15/2023	Expire		1,920,000	100				(21,209)					(21,209)				0001

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Purchased Call/SPX/SPXD00SS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/12/2023	05/16/2023	Exercise		2,034,000	4023.89			50,644	30,216			50,644		(20,428)				0001
Purchased Call/SPX/SPXD00US3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2022	05/19/2023	05/23/2023	Exercise		2,434,000	3900.79			115,615	91,237			115,615		(24,378)				0001
Purchased Call/SPX/SPXD00VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2022	05/23/2023	05/25/2023	Exercise		2,986,000	3973.75			129,118	95,711			129,118		(33,407)				0001
Purchased Call/SPX/SPXD00IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/27/2022	05/24/2023	05/26/2023	Exercise		1,367,694	3941			60,462	34,296			60,462		(26,166)				0001
Purchased Call/SPX/SPXI130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	06/08/2023	05/22/2023	Expire		8,320,000	4300			7,650	(7,650)					(7,650)				0001
Purchased Call/SPX/SPXD137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2021	01/23/2023	01/25/2023	Exercise		1,784,000	3814.58			82,158	75,955			82,158		(6,203)				0001
Purchased Call/SPX/SPXI130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	07/03/2023	05/22/2023	Expire		4,160,000	4000			8,200	(8,200)					(8,200)				0001
Purchased Call/SPX/SPXD13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2021	02/10/2023	02/14/2023	Exercise		1,814,680	3874			98,774	86,880			98,774		(11,894)				0001
Purchased Call/SPX/SPXD13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2021	02/17/2023	02/22/2023	Expire		1,399,217	4447			(4,733)	(4,733)					(4,733)				0001
Purchased Call/SPX/SPXD00ZSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2022	06/14/2023	06/16/2023	Exercise		2,459,000	3735.48			81,147	60,817			81,147		(20,330)				0001
Purchased Call/SPX/SPXE0009M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/21/2022	06/21/2023	06/23/2023	Expire		1,951,000	100			(19,117)	(19,117)					(19,117)				0001
Purchased Call/SPX/SPXD00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2022	06/15/2023	06/20/2023	Exercise		8,849,000	3789.99			176,980	131,126			176,980		(45,854)				0001
Purchased Call/SPX/SPXD13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2021	03/02/2023	03/06/2023	Expire		1,848,000	4410.58			(7,737)	(7,737)					(7,737)				0001
Purchased Call/SPX/SPXD13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2021	03/17/2023	03/21/2023	Expire		1,811,000	4526.13			(8,918)	(8,918)					(8,918)				0001
Purchased Call/SPX/SPXI130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	08/15/2023	05/22/2023	Exercise		4,160,000	4300			35,885	68,930	33,045		68,930		(35,885)				0001
Purchased Call/SPX/SPXD13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2021	03/17/2023	03/21/2023	Expire		1,414,000	4456.58			(7,051)	(7,051)					(7,051)				0001
Purchased Call/SPX/SPXD13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2021	03/20/2023	03/22/2023	Exercise		2,546,000	3873.97			40,263	8,822			40,263		(31,441)				0001
Purchased Call/SPX/SPXD00ZSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2022	06/15/2023	06/20/2023	Exercise		1,854,000	3789.99			42,642	31,602			42,642		(11,040)				0001
Purchased Call/SPX/SPXE002SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/29/2022	06/29/2023	07/03/2023	Exercise		1,964,000	3818.83			39,280	28,530			39,280		(10,750)				0001
Purchased Call/SPX/SPXE000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2022	06/13/2023	06/15/2023	Exercise		2,167,286	3750			168,197	126,545			168,197		(41,651)				0001
Purchased Call/SPX/SPXE0015K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/24/2022	06/23/2023	06/27/2023	Exercise		2,737,000	3911.74			64,320	46,695			64,320		(17,625)				0001
Purchased Call/SPX/SPXE0019Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/24/2022	06/26/2023	06/28/2023	Exercise		3,677,000	3911.74			147,080	107,680			147,080		(39,400)				0001
Purchased Call/SPX/SPXE004S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/07/2023	07/11/2023	Exercise		3,549,000	3899.38			120,666	85,086			120,666		(35,580)				0001
Purchased Call/SPX/SPXE002SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/01/2022	06/30/2023	07/05/2023	Expire		2,346,000	100			(26,466)	(26,466)					(26,466)				0001
Purchased Call/SPX/SPXE006SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/20/2022	07/20/2023	07/24/2023	Expire		6,947,000	100			(37,510)	(37,510)					(37,510)				0001
Purchased Call/SPX/SPXE004S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/10/2023	07/12/2023	Exercise		2,059,000	3899.38			51,475	35,956			51,475		(15,519)				0001
Purchased Call/SPX/SPXE006SQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/20/2022	07/20/2023	07/24/2023	Expire		2,681,000	100			(22,009)	(22,009)					(22,009)				0001
Purchased Call/SPX/SPXE007S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/22/2022	07/24/2023	07/26/2023	Expire		2,259,000	100			(16,885)	(16,885)					(16,885)				0001
Purchased Call/SPX/SPXE004S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	06/29/2023	07/03/2023	Exercise		2,472,649	3822			201,865	144,188			201,865		(57,676)				0001
Purchased Call/SPX/SPXE007SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/26/2022	07/26/2023	07/28/2023	Expire		2,469,000	100			(21,578)	(21,578)					(21,578)				0001

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Purchased Call/SPX/SPXE00AS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/08/2022	08/08/2023	08/10/2023	Exercise		3,401,000	4140.06			295,176				143,270			31,599			0001
Purchased Call/SPX/SPXE00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/10/2022	08/10/2023	08/14/2023	Expire		1,215,000	4210.24				(8,137)					(8,137)				0001
Purchased Call/SPX/SPXE00BST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/17/2022	08/17/2023	08/21/2023	Expire		8,385,000	100				(54,773)					(54,773)				0001
Purchased Call/SPX/SPXE00BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2023	07/24/2023	Exercise		2,292,000	3959.9			53,862	36,562			53,862		(17,301)				0001
Purchased Call/SPX/SPXE00BSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/18/2022	08/18/2023	08/22/2023	Expire		2,194,000	100				(22,407)					(22,407)				0001
Purchased Call/SPX/SPXE00DS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/23/2022	08/23/2023	08/25/2023	Expire		2,001,000	100				(17,543)					(17,543)				0001
Purchased Call/SPX/SPXE00DSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/25/2022	08/25/2023	08/29/2023	Expire		1,190,000	4199.12				(16,726)					(16,726)				0001
Purchased Call/SPX/SPXE00DSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/26/2022	08/25/2023	08/29/2023	Expire		2,186,000	100				(21,926)					(21,926)				0001
Purchased Call/SPX/SPXE00ESX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/31/2022	08/31/2023	09/05/2023	Expire		2,487,000	100				(24,207)					(24,207)				0001
Purchased Call/SPX/SPXE00FSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/01/2023	09/06/2023	Expire		2,480,000	100				(15,612)					(15,612)				0001
Purchased Call/SPX/SPXE00FSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/01/2023	09/06/2023	Expire		2,186,000	100				(21,307)					(21,307)				0001
Purchased Call/SPX/SPXE00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/19/2022	08/18/2023	08/22/2023	Exercise		2,439,000	4228.48			79,268	49,479			79,268		(29,788)				0001
Purchased Call/SPX/SPXE00DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/24/2022	08/24/2023	08/28/2023	Exercise		1,836,000	4140.77			47,736	29,551			47,736		(18,186)				0001
Purchased Call/SPX/SPXE00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/02/2022	09/01/2023	09/06/2023	Expire		4,097,000	100				(25,791)					(25,791)				0001
Purchased Call/SPX/SPXE00HSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/12/2022	09/12/2023	09/14/2023	Expire		3,150,000	100				(21,380)					(21,380)				0001
Purchased Call/SPX/SPXE00ESS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2022	08/30/2023	09/01/2023	Exercise		3,240,000	3986.16			145,800	91,163			145,800		(54,637)				0001
Purchased Call/SPX/SPXE00IS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/15/2022	09/15/2023	09/19/2023	Expire		1,810,000	100				(15,592)					(15,592)				0001
Purchased Call/SPX/SPXE00JSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/22/2022	09/22/2023	09/26/2023	Expire		2,594,000	100				(31,300)					(31,300)				0001
Purchased Call/SPX/SPXE00GSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/08/2022	09/08/2023	09/12/2023	Exercise		3,133,000	4006.18			144,118	88,358			144,118		(55,760)				0001
Purchased Call/SPX/SPXE00KS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/27/2022	09/27/2023	09/29/2023	Expire		1,945,000	100				(17,008)					(17,008)				0001
Purchased Call/SPX/SPXE00KS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/27/2022	09/27/2023	09/29/2023	Expire		1,480,000	100				(19,522)					(19,522)				0001
Purchased Call/SPX/SPXE00HSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2023	09/15/2023	Exercise		3,545,000	3932.69			97,488	57,892			97,488		(39,596)				0001
Purchased Call/SPX/SPXE00IS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	09/18/2023	Exercise		1,867,000	3946.01			65,345	39,143			65,345		(26,202)				0001
Purchased Call/SPX/SPXE00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2022	09/06/2023	09/08/2023	Exercise		2,075,249	3908			160,363	108,001			160,363		(52,362)				0001
Purchased Call/SPX/SPXE00KSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023	10/02/2023	Exercise		10,111,000	3719.04			202,220	116,485			202,220		(85,735)				0001
Purchased Call/SPX/SPXE00LS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023	10/03/2023	Exercise		2,403,000	3585.62			102,128	59,980			102,128		(42,148)				0001
Purchased Call/SPX/SPXE00LS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023	10/03/2023	Exercise		2,095,000	3585.62			94,275	55,479			94,275		(38,796)				0001
Purchased Call/SPX/SPXE00LSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	10/04/2023	Exercise		4,241,000	3585.62			84,820	48,646			84,820		(36,174)				0001
Purchased Call/SPX/SPXE00LSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise		2,236,000	3678.43			60,372	34,794			60,372		(25,578)				0001
Purchased Call/SPX/SPXE00LSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023	10/05/2023	Exercise		6,402,000	3678.43			256,080	149,380			256,080		(106,700)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXE00IMSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/04/2022	10/04/2023	10/06/2023	Exercise		3,386,000	3790.93			88,036	49,934			88,036		(38,102)				0001
Purchased Call/SPX/SPXE00IMSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/04/2022	10/04/2023	10/06/2023	Exercise		4,241,000	3790.93			137,833	78,823			137,833		(59,009)				0001
Purchased Call/SPX/SPXE00IMST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise		3,594,000	3783.28			143,760	82,876			143,760		(60,884)				0001
Purchased Call/SPX/SPXE00IMSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise		2,011,000	3783.28			88,484	51,348			88,484		(37,136)				0001
Purchased Call/SPX/SPXE00IMSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023	10/10/2023	Exercise		2,075,000	3783.28			97,525	56,673			97,525		(40,852)				0001
Purchased Call/SPX/SPXE00OSS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/12/2022	10/12/2023	10/16/2023	Expire		1,636,000	100			(20,223)				(20,223)		(20,223)				0001
Purchased Call/SPX/SPXE00OSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/14/2022	10/13/2023	10/17/2023	Expire		4,597,000	100			(30,934)				(30,934)		(30,934)				0001
Purchased Call/SPX/SPXE00IMSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/05/2022	10/03/2023	10/05/2023	Exercise		1,636,901	3678			127,716	72,979			127,716		(54,737)				0001
Purchased Call/SPX/SPXI13IISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	10/20/2023	06/22/2023	Expire		8,810,000	3850		34,800		(34,800)					(34,800)				0001
Purchased Call/SPX/SPXE00OSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/14/2022	10/13/2023	10/17/2023	Expire		4,932,000	100			(33,188)						(33,188)				0001
Purchased Call/SPX/SPXE00SSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023	11/10/2023	Exercise		1,178,000	3828.11			23,560	12,458			23,560		(11,102)				0001
Purchased Call/SPX/SPXE00TSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/17/2022	11/17/2023	11/21/2023	Expire		1,998,000	100			(26,035)						(26,035)				0001
Purchased Call/SPX/SPXE00OSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise		8,315,000	3577.03			166,300	94,090			166,300		(72,210)				0001
Purchased Call/SPX/SPXE00OSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/12/2022	10/12/2023	10/16/2023	Exercise		2,379,000	3577.03			59,475	33,790			59,475		(25,685)				0001
Purchased Call/SPX/SPXE00OSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/21/2022	10/12/2023	10/16/2023	Exercise		1,810,877	3579			163,437	88,866			163,437		(74,571)				0001
Purchased Call/SPX/SPXE00USF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/22/2022	11/20/2023	11/22/2023	Exercise		2,569,540	3965			145,153	70,722			145,153		(74,431)				0001
Purchased Call/SPX/SPXE00XS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/09/2022	12/08/2023	12/12/2023	Exercise		4,589,000	3934.38			158,321	71,384			158,321		(86,936)				0001
Purchased Call/SPX/SPXE132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2021	04/19/2023	04/21/2023	Expire		1,841,000	4847.7				(8,794)					(8,794)				0001
Purchased Call/SPX/SPXE133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023	04/27/2023	Expire		1,728,000	4968.13				(7,550)					(7,550)				0001
Purchased Call/SPX/SPXE136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2021	04/25/2023	04/27/2023	Expire		1,803,167	5166				(5,624)					(5,624)				0001
Purchased Call/SPX/SPXE136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2021	05/02/2023	05/04/2023	Expire		1,507,706	5152				(5,141)					(5,141)				0001
Purchased Call/SPX/SPXE00XSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/16/2022	12/18/2023	12/20/2023	Exercise		1,753,000	100			81,861	42,028			81,861		(39,834)				0001
Purchased Call/SPX/SPXF001IS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/30/2022	12/29/2023	01/03/2024	Exercise		1,700,000	100			12,914	(24,486)			12,914		(37,400)				0001
Purchased Call/SPX/SPXE13EGG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2021	06/08/2023	06/12/2023	Expire		2,067,000	4887.98				(14,580)					(14,580)				0001
Purchased Call/SPX/SPXE13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2021	06/08/2023	06/12/2023	Expire		2,199,727	4689				(22,466)					(22,466)				0001
Purchased Call/SPX/SPXE00ZSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/27/2022	12/27/2023	12/29/2023	Exercise		2,029,000	3829.25			86,233	38,140			86,233		(48,092)				0001
Purchased Call/SPX/SPXE13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2021	07/07/2023	07/11/2023	Expire		2,729,000	5022.31				(23,063)					(23,063)				0001
Purchased Call/SPX/SPXE13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2021	07/19/2023	07/21/2023	Expire		1,882,034	4892				(25,174)					(25,174)				0001
Purchased Call/SPX/SPXE13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2021	08/16/2023	08/18/2023	Expire		1,780,822	4861				(30,343)					(30,343)				0001
Purchased Call/SPX/SPXE13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/20/2021	08/21/2023	08/23/2023	Exercise		1,506,000	4325.3			20,154	(35,883)			20,154		(56,037)				0001

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Purchased Call/SPX/SPXE13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/20/2021	08/22/2023	08/24/2023	Expire		2,564,000	4415.46				(85,591)					(85,591)				0001
Purchased Call/SPX/SPXE13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2021	09/13/2023	09/15/2023	Expire		1,964,801	4465				(73,842)					(73,842)				0001
Purchased Call/SPX/SPXF000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/29/2022	09/01/2023	09/06/2023	Exercise		1,900,000	4100			207,886	111,871			207,886		(96,015)				0001
Purchased Call/SPX/SPXJ134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/25/2023	09/19/2023	07/27/2023	Expire		4,540,000	4000			4,865	(4,865)					(4,865)				0001
Purchased Call/SPX/SPXF008S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	12/05/2023	02/24/2023	Exercise		2,005,000	4250	51,115	79,295	28,180				79,295		(51,115)				0001
Purchased Call/SPX/SPXF00DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/28/2023	11/17/2023	03/30/2023	Exercise		7,960,000	4250	147,600	264,021	116,421				264,021		(147,600)				0001
Purchased Call/SPX/SPXF001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/04/2023	05/26/2023	05/08/2023	Exercise		4,050,000	4130	18,920	37,725	18,805				37,725		(18,920)				0001
Purchased Call/SPX/SPXF001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/04/2023	05/12/2023	05/08/2023	Expire		6,075,000	4175	4,560			(4,560)					(4,560)				0001
Purchased Call/SPX/SPXF135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/14/2021	10/13/2023	10/17/2023	Expire		1,851,000	4390.33				(80,913)					(80,913)				0001
Purchased Call/SPX/SPXF130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/24/2021	09/25/2023	09/27/2023	Expire		1,724,000	4455.48				(26,909)					(26,909)				0001
Purchased Call/SPX/SPXF13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/12/2021	11/14/2023	11/16/2023	Expire		3,342,000	4634.15				(167,935)					(167,935)				0001
Purchased Call/SPX/SPXF13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/01/2021	11/29/2023	12/01/2023	Expire		1,429,391	4675				(67,900)					(67,900)				0001
Purchased Call/SPX/SPXF13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/03/2021	12/05/2023	12/07/2023	Exercise		2,599,000	4479.43		51,219	(105,649)				51,219		(156,868)				0001
Purchased Call/SPX/SPXF13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/13/2021	12/01/2023	12/05/2023	Expire		1,437,642	5103				(47,187)					(47,187)				0001
Purchased Call/SPX/SPXF13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/04/2022	01/04/2023	01/06/2023	Expire		3,897,000	4793.54				(767)					(767)				0001
Purchased Call/SPX/SPXF13QSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2022	01/03/2023	01/05/2023	Expire		1,467,489	4796				(271)					(271)				0001
Purchased Call/SPX/SPXF13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/11/2022	01/11/2023	01/13/2023	Expire		2,049,000	4713.07				(1,056)					(1,056)				0001
Purchased Call/SPX/SPXF13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		2,475,000	259.64				(1,539)					(1,539)				0001
Purchased Call/SPX/SPXF13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/14/2022	01/13/2023	01/17/2023	Expire		4,808,000	4662.85				(1,961)					(1,961)				0001
Purchased Call/SPX/SPXF13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/14/2022	01/12/2023	01/16/2023	Expire		1,964,584	4723				(1,464)					(1,464)				0001
Purchased Call/SPX/SPXF13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2022	01/13/2023	01/17/2023	Expire		1,306,000	100				(905)					(905)				0001
Purchased Call/SPX/SPXF13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/28/2022	01/27/2023	01/31/2023	Exercise		2,240,000	249.12		5,305	274				5,305		(5,031)				0001
Purchased Call/SPX/SPXF13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2022	01/20/2023	01/24/2023	Expire		1,864,000	4482.73				(2,629)					(2,629)				0001
Purchased Call/SPX/SPXF13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2022	01/18/2023	01/20/2023	Expire		1,679,799	4577				(1,853)					(1,853)				0001
Purchased Call/SPX/SPXF13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/28/2022	01/27/2023	01/31/2023	Expire		1,900,000	100				(2,799)					(2,799)				0001
Purchased Call/SPX/SPXF13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		2,846,000	4397.94				(1,802)					(1,802)				0001
Purchased Call/SPX/SPXF13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/21/2022	01/20/2023	01/24/2023	Expire		1,989,000	4397.94				(1,407)					(1,407)				0001
Purchased Call/SPX/SPXF13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/10/2022	02/10/2023	02/14/2023	Expire		1,533,000	4729.28				(2,565)					(2,565)				0001
Purchased Call/SPX/SPXF13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/02/2022	02/02/2023	02/06/2023	Expire		2,247,000	4589.38				(2,951)					(2,951)				0001
Purchased Call/SPX/SPXF13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,542,000	105				(3,472)					(3,472)				0001

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Purchased Call/SPX/SPXF131ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/03/2023	02/07/2023	Expire		2,862,000	4500.53				(9,891)					(9,891)				0001
Purchased Call/SPX/SPXF132SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	02/22/2023	Expire		1,200,000	4599.27				(2,538)					(2,538)				0001
Purchased Call/SPX/SPXF131IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2022	02/08/2023	02/10/2023	Expire		9,337,000	4521.54				(23,067)					(23,067)				0001
Purchased Call/SPX/SPXF131YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2022	02/10/2023	02/14/2023	Expire		2,036,000	4504.08				(4,534)					(4,534)				0001
Purchased Call/SPX/SPXF132SIX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/17/2023	02/22/2023	Expire		2,107,000	4380.26				(3,328)					(3,328)				0001
Purchased Call/SPX/SPXF132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/13/2023	02/15/2023	Expire		2,721,882	4419				(8,731)					(8,731)				0001
Purchased Call/SPX/SPXG000SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/17/2023	08/15/2023	Exercise		4,470,000	4400		6,975	14,820	7,845			14,820		(6,975)				0001
Purchased Call/SPX/SPXK134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/29/2023	12/18/2023	Expire		13,650,000	4450		12,435		(12,435)					(12,435)				0001
Purchased Call/SPX/SPXG005SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/06/2023	11/08/2023	09/08/2023	Expire		4,500,000	4100		10,015		(10,015)					(10,015)				0001
Purchased Call/SPX/SPXF132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/08/2023	02/10/2023	Expire		2,448,857	251				(7,292)					(7,292)				0001
Purchased Call/SPX/SPXG00HSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	11/17/2023	10/26/2023	Exercise		8,500,000	4300		55,630	214,019	158,389			214,019		(55,630)				0001
Purchased Call/SPX/SPXG130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Exercise		2,701,000	4074.28			108,040	100,826			108,040		(7,214)				0001
Purchased Call/SPX/SPXG130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/16/2023	02/21/2023	Expire		2,586,556	4475				(5,434)					(5,434)				0001
Purchased Call/SPX/SPXG130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		697,000	14009.54				(1,980)					(1,980)				0001
Purchased Call/SPX/SPXG130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		1,266,000	100				(4,177)					(4,177)				0001
Purchased Call/SPX/SPXG130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		6,248,000	4348.87				(9,816)					(9,816)				0001
Purchased Call/SPX/SPXG130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/17/2023	02/22/2023	Expire		2,679,000	4348.87				(4,805)					(4,805)				0001
Purchased Call/SPX/SPXG130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	02/23/2023	Expire		3,529,000	4348.87				(5,950)					(5,950)				0001
Purchased Call/SPX/SPXG130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/21/2023	02/23/2023	Expire		2,503,000	4348.87				(9,108)					(9,108)				0001
Purchased Call/SPX/SPXG131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/27/2023	03/01/2023	Expire		6,184,000	4384.65				(11,653)					(11,653)				0001
Purchased Call/SPX/SPXG131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Expire		6,731,000	4373.94				(12,691)					(12,691)				0001
Purchased Call/SPX/SPXG131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/28/2023	03/02/2023	Expire		2,879,000	4373.94				(9,292)					(9,292)				0001
Purchased Call/SPX/SPXG132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2022	03/03/2023	03/07/2023	Expire		1,310,000	100				(5,578)					(5,578)				0001
Purchased Call/SPX/SPXG133SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2022	03/10/2023	03/14/2023	Expire		2,635,000	4259.52				(5,857)					(5,857)				0001
Purchased Call/SPX/SPXG134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	03/14/2023	Expire		19,457,000	4204.31				(84,530)					(84,530)				0001
Purchased Call/SPX/SPXG134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/10/2023	03/14/2023	Expire		3,546,000	4204.31				(17,415)					(17,415)				0001
Purchased Call/SPX/SPXG135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2023	03/17/2023	Expire		3,799,000	4262.45				(20,628)					(20,628)				0001
Purchased Call/SPX/SPXG135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/20/2023	03/22/2023	Expire		2,481,000	4463.12				(7,570)					(7,570)				0001
Purchased Call/SPX/SPXG136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/21/2023	03/23/2023	Expire		2,092,328	4461				(12,652)					(12,652)				0001
Purchased Call/SPX/SPXG137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		2,971,000	4543.06				(14,144)					(14,144)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG1375L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/28/2023	03/30/2023	Expire		10,280,000	4575.52				(29,713)				(29,713)				0001
Purchased Call/SPX/SPXG137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/29/2023	03/31/2023	Expire		2,008,000	4631.6				(7,604)				(7,604)				0001
Purchased Call/SPX/SPXG1386S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/27/2023	03/29/2023	Expire		2,357,848	4543				(10,082)				(10,082)				0001
Purchased Call/SPX/SPXG13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	04/06/2023	Expire		1,665,000	4582.64				(9,086)				(9,086)				0001
Purchased Call/SPX/SPXG13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023	04/17/2023	Expire		9,719,000	4446.59				(64,451)				(64,451)				0001
Purchased Call/SPX/SPXG13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023	04/21/2023	Expire		3,023,000	4462.21				(23,744)				(23,744)				0001
Purchased Call/SPX/SPXG13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2022	04/21/2023	04/25/2023	Expire		12,464,000	4393.66				(89,630)				(89,630)				0001
Purchased Call/SPX/SPXG13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023	04/26/2023	Expire		2,325,000	4271.78				(15,488)				(15,488)				0001
Purchased Call/SPX/SPXG137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/24/2023	03/28/2023	Expire		2,607,000	100				(10,986)				(10,986)				0001
Purchased Call/SPX/SPXG13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	04/18/2023	Expire		1,843,000	4392.59				(6,258)				(6,258)				0001
Purchased Call/SPX/SPXG13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023	05/05/2023	Expire		2,306,000	4175.48				(12,478)				(12,478)				0001
Purchased Call/SPX/SPXG13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023	05/09/2023	Exercise		3,199,000	4123.34			10,016	(12,683)			10,016	(22,699)				0001
Purchased Call/SPX/SPXG13H5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023	05/11/2023	Exercise		2,947,000	3991.24			66,308	52,798			66,308	(13,509)				0001
Purchased Call/SPX/SPXG1319N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Exercise		7,961,000	4023.89			159,220	125,905			159,220	(33,315)				0001
Purchased Call/SPX/SPXG1319O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Exercise		4,188,000	4023.89			104,276	75,016			104,276	(29,260)				0001
Purchased Call/SPX/SPXG13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023	05/19/2023	Exercise		2,931,000	4088.85			50,121	29,147			50,121	(20,974)				0001
Purchased Call/SPX/SPXG13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	05/23/2023	Expire		1,643,000	256.28				(7,369)				(7,369)				0001
Purchased Call/SPX/SPXG13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/23/2023	05/25/2023	Expire		1,514,239	259				(6,876)				(6,876)				0001
Purchased Call/SPX/SPXG13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2022	05/15/2023	05/17/2023	Exercise		1,424,457	4024			39,748	25,705			39,748	(14,042)				0001
Purchased Call/SPX/SPXG1319F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023	05/16/2023	Expire		2,733,000	4023.89				(11,138)				(11,138)				0001
Purchased Call/SPX/SPXG13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023	05/19/2023	Exercise		1,570,118	4089			26,791	11,043			26,791	(15,749)				0001
Purchased Call/SPX/SPXG13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	06/06/2023	Exercise		1,671,000	256.75			6,254	(4,188)			6,254	(10,442)				0001
Purchased Call/SPX/SPXG13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	06/06/2023	Expire		2,540,000	262.49				(8,472)				(8,472)				0001
Purchased Call/SPX/SPXG13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/17/2023	05/19/2023	Exercise		1,839,983	4089			31,396	17,077			31,396	(14,319)				0001
Purchased Call/SPX/SPXG13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023	05/31/2023	Exercise		4,287,000	4158.24			48,672	13,349			48,672	(35,323)				0001
Purchased Call/SPX/SPXG13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	06/02/2023	Exercise		12,431,000	4132.15			143,439	83,852			143,439	(59,587)				0001
Purchased Call/SPX/SPXG13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023	06/02/2023	Exercise		2,661,000	4132.15			30,705	16,300			30,705	(14,405)				0001
Purchased Call/SPX/SPXG13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023	06/06/2023	Exercise		5,634,000	4176.82			112,680	85,162			112,680	(27,518)				0001
Purchased Call/SPX/SPXG13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023	06/06/2023	Expire		1,793,000	105				(11,431)				(11,431)				0001
Purchased Call/SPX/SPXG13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023	06/08/2023	Exercise		1,913,000	4121.43			16,261	12,150			16,261	(4,111)				0001

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Purchased Call/SPX/SPXG13N8G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		4,219,000	4160.68			94,928	71,206			94,928		(23,722)				0001
Purchased Call/SPX/SPXG13N8K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023	06/09/2023	Exercise		2,953,000	4160.68			75,829	43,388			75,829		(32,441)				0001
Purchased Call/SPX/SPXG130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023	06/13/2023	Exercise		2,676,000	4017.82			127,110	96,112			127,110		(30,998)				0001
Purchased Call/SPX/SPXG130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023	06/13/2023	Expire		1,520,000	105				(10,070)					(10,070)				0001
Purchased Call/SPX/SPXG130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/06/2023	06/08/2023	Exercise		4,314,191	4121			170,504	106,128			170,504		(64,377)				0001
Purchased Call/SPX/SPXG13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	06/15/2023	Exercise		5,214,000	3749.63			208,560	157,286			208,560		(51,274)				0001
Purchased Call/SPX/SPXG13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023	06/15/2023	Exercise		2,054,000	3749.63			90,376	68,148			90,376		(22,228)				0001
Purchased Call/SPX/SPXG13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023	06/07/2023	Expire		2,213,000	100				(16,348)					(16,348)				0001
Purchased Call/SPX/SPXG130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	06/14/2023	Exercise		1,038,000	3900.86			20,760	15,618			20,760		(5,142)				0001
Purchased Call/SPX/SPXG13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023	06/21/2023	Exercise		1,504,000	105			45,120	34,549			45,120		(10,571)				0001
Purchased Call/SPX/SPXG130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		2,364,000	3674.84			88,650	65,733			88,650		(22,917)				0001
Purchased Call/SPX/SPXG130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	06/22/2023	Exercise		1,995,000	3674.84			88,778	66,074			88,778		(22,703)				0001
Purchased Call/SPX/SPXG13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023	06/23/2023	Exercise		7,567,000	3764.79			302,680	224,615			302,680		(78,065)				0001
Purchased Call/SPX/SPXG13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	06/29/2023	Expire		1,950,000	100				(16,354)					(16,354)				0001
Purchased Call/SPX/SPXG13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2022	07/07/2023	07/11/2023	Exercise		2,079,000	3902.62			41,580	29,518			41,580		(12,062)				0001
Purchased Call/SPX/SPXG13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023	06/27/2023	Exercise		1,396,000	100			55,840	39,717			55,840		(16,123)				0001
Purchased Call/SPX/SPXG13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023	06/27/2023	Exercise		2,103,000	3911.74			90,429	66,579			90,429		(23,850)				0001
Purchased Call/SPX/SPXG13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	06/29/2023	Exercise		4,985,000	3900.11			99,700	71,990			99,700		(27,710)				0001
Purchased Call/SPX/SPXG13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023	06/29/2023	Exercise		2,976,000	3900.11			126,480	92,524			126,480		(33,956)				0001
Purchased Call/SPX/SPXG13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/11/2023	Expire		2,017,000	100				(13,935)					(13,935)				0001
Purchased Call/SPX/SPXG13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	07/25/2023	Exercise		1,577,000	3961.63			29,963	20,454			29,963		(9,509)				0001
Purchased Call/SPX/SPXG13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023	07/05/2023	Exercise		3,527,000	3785.38			70,540	50,260			70,540		(20,280)				0001
Purchased Call/SPX/SPXG13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/06/2023	Exercise		2,223,000	105			49,483	32,514			49,483		(16,969)				0001
Purchased Call/SPX/SPXG13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023	07/06/2023	Exercise		6,824,000	3825.33			136,480	97,153			136,480		(39,327)				0001
Purchased Call/SPX/SPXG13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	07/07/2023	Exercise		2,642,000	3831.39			76,618	54,670			76,618		(21,948)				0001
Purchased Call/SPX/SPXG13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	07/10/2023	Exercise		2,066,000	3845.08			53,716	38,154			53,716		(15,562)				0001
Purchased Call/SPX/SPXG13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	07/25/2023	Expire		2,338,000	100				(23,366)					(23,366)				0001
Purchased Call/SPX/SPXG13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	07/25/2023	Expire		1,231,000	100				(14,433)					(14,433)				0001
Purchased Call/SPX/SPXG131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023	08/02/2023	Expire		3,088,000	100				(28,181)					(28,181)				0001
Purchased Call/SPX/SPXH130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023	08/08/2023	Expire		3,163,000	100				(29,846)					(29,846)				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH1316SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/08/2022	08/08/2023	08/10/2023	Expire		2,339,000	100				(24,836)					(24,836)				0001
Purchased Call/SPX/SPXH1315O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/09/2022	08/09/2023	08/11/2023	Expire		1,535,000	4122.47				(10,698)					(10,698)				0001
Purchased Call/SPX/SPXG131YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		4,090,000	4130.29			143,150	96,124			143,150		(47,026)				0001
Purchased Call/SPX/SPXG131YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/29/2022	07/28/2023	08/01/2023	Exercise		3,321,000	4130.29			149,445	101,091			149,445		(48,354)				0001
Purchased Call/SPX/SPXG132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/29/2022	07/31/2023	08/02/2023	Exercise		2,727,000	4130.29			109,080	73,256			109,080		(35,824)				0001
Purchased Call/SPX/SPXG132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/01/2022	07/25/2023	07/27/2023	Exercise		1,765,244	3967			137,061	89,693			137,061		(47,368)				0001
Purchased Call/SPX/SPXH132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2022	08/11/2023	08/15/2023	Expire		2,145,000	100				(22,029)					(22,029)				0001
Purchased Call/SPX/SPXH133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2022	08/15/2023	08/17/2023	Expire		2,770,000	100				(28,455)					(28,455)				0001
Purchased Call/SPX/SPXH130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		10,600,000	4145.19			212,000	137,299			212,000		(74,701)				0001
Purchased Call/SPX/SPXH130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/05/2022	08/04/2023	08/08/2023	Exercise		3,682,000	4145.19			92,050	59,945			92,050		(32,105)				0001
Purchased Call/SPX/SPXH1315G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/08/2022	08/08/2023	08/10/2023	Exercise		5,486,000	4140.06			109,720	70,665			109,720		(39,055)				0001
Purchased Call/SPX/SPXH1315U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/09/2022	08/09/2023	08/11/2023	Exercise		2,572,000	4122.47			90,020	58,688			90,020		(31,332)				0001
Purchased Call/SPX/SPXH132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2022	08/11/2023	08/15/2023	Exercise		1,935,000	4207.27			47,408	30,153			47,408		(17,254)				0001
Purchased Call/SPX/SPXH132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/12/2022	08/11/2023	08/15/2023	Exercise		3,011,000	4280.15			109,902	70,723			109,902		(39,178)				0001
Purchased Call/SPX/SPXH133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2022	08/15/2023	08/17/2023	Exercise		3,806,000	4297.14			104,665	66,278			104,665		(38,387)				0001
Purchased Call/SPX/SPXH134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise		4,093,000	4283.74			81,860	50,703			81,860		(31,157)				0001
Purchased Call/SPX/SPXH134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise		2,825,000	4283.74			56,695	30,531			56,695		(26,164)				0001
Purchased Call/SPX/SPXH134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2022	08/18/2023	08/22/2023	Exercise		1,751,000	4283.74			35,141	4,262			35,141		(30,879)				0001
Purchased Call/SPX/SPXH134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2022	08/04/2023	08/08/2023	Exercise		1,514,293	4137			124,816	9,346			124,816		(115,470)				0001
Purchased Call/SPX/SPXH138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/09/2022	09/11/2023	09/13/2023	Expire		2,586,000	100				(27,937)					(27,937)				0001
Purchased Call/SPX/SPXH139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2022	09/12/2023	09/14/2023	Exercise		1,247,000	4110.41			3,132	(6,641)			3,132		(9,773)				0001
Purchased Call/SPX/SPXH139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2022	09/15/2023	09/19/2023	Exercise		1,787,000	3901.35			35,740	21,364			35,740		(14,376)				0001
Purchased Call/SPX/SPXH135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2022	08/23/2023	08/25/2023	Exercise		8,763,000	4128.73			175,260	108,038			175,260		(67,222)				0001
Purchased Call/SPX/SPXH138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2022	09/20/2023	09/22/2023	Expire		2,631,000	100				(30,004)					(30,004)				0001
Purchased Call/SPX/SPXH138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		1,417,000	3757.99			29,049	17,339			29,049		(11,710)				0001
Purchased Call/SPX/SPXH135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2022	08/23/2023	08/25/2023	Exercise		2,719,000	4128.73			119,636	75,642			119,636		(43,994)				0001
Purchased Call/SPX/SPXH135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2022	08/25/2023	08/29/2023	Exercise		2,338,000	4199.12			77,154	47,808			77,154		(29,346)				0001
Purchased Call/SPX/SPXH136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise		4,128,000	4030.61			165,120	102,620			165,120		(62,500)				0001
Purchased Call/SPX/SPXH136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/29/2022	08/29/2023	08/31/2023	Exercise		3,196,000	4030.61			159,800	100,212			159,800		(59,588)				0001
Purchased Call/SPX/SPXH137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2022	08/18/2023	08/22/2023	Exercise		2,376,099	4281			49,323	847			49,323		(48,476)				0001

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Purchased Call/SPX/SPXH1375D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/02/2022	09/01/2023	09/06/2023	Exercise		1,661,000	105			36,113	19,361			36,113		(16,752)				0001
Purchased Call/SPX/SPXH137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/06/2022	09/06/2023	09/08/2023	Exercise		4,171,000	3908.19			166,840	103,009			166,840		(63,831)				0001
Purchased Call/SPX/SPXH138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2022	08/22/2023	08/24/2023	Exercise		1,750,370	4138			105,560	58,153			105,560		(47,408)				0001
Purchased Call/SPX/SPXH13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/23/2022	09/22/2023	09/26/2023	Exercise		2,011,000	3693.23			40,220	23,998			40,220		(16,222)				0001
Purchased Call/SPX/SPXH13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/04/2022	10/04/2023	10/06/2023	Expire		1,492,000	100				(23,142)					(23,142)				0001
Purchased Call/SPX/SPXH138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2022	08/23/2023	08/25/2023	Exercise		2,881,854	4129			214,294	137,228			214,294		(77,066)				0001
Purchased Call/SPX/SPXH13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/12/2022	10/12/2023	10/16/2023	Exercise		1,387,000	3577.03			27,740	15,912			27,740		(11,828)				0001
Purchased Call/SPX/SPXH1396S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2022	09/12/2023	09/14/2023	Exercise		4,279,000	4110.41			85,580	50,549			85,580		(35,031)				0001
Purchased Call/SPX/SPXH1396I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/13/2022	09/11/2023	09/13/2023	Exercise		1,484,586	4067			98,551	63,514			98,551		(35,037)				0001
Purchased Call/SPX/SPXH13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/16/2022	09/18/2023	09/20/2023	Exercise		1,345,000	100			53,800	30,294			53,800		(23,506)				0001
Purchased Call/SPX/SPXH13ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/16/2022	09/18/2023	09/20/2023	Exercise		2,559,000	3873.33			61,416	36,305			61,416		(25,111)				0001
Purchased Call/SPX/SPXH13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2022	09/20/2023	09/22/2023	Exercise		3,758,000	3855.93			122,135	72,770			122,135		(49,365)				0001
Purchased Call/SPX/SPXH13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2022	09/20/2023	09/22/2023	Exercise		2,659,000	3855.93			119,655	72,060			119,655		(47,595)				0001
Purchased Call/SPX/SPXH13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2022	08/31/2023	09/05/2023	Exercise		1,853,699	3952			159,461	107,205			159,461		(52,255)				0001
Purchased Call/SPX/SPXH13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/22/2022	09/22/2023	09/26/2023	Exercise		3,186,000	3757.99			82,836	48,586			82,836		(34,250)				0001
Purchased Call/SPX/SPXH13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/22/2022	09/05/2023	09/07/2023	Exercise		3,276,757	3924			232,964	157,001			232,964		(75,963)				0001
Purchased Call/SPX/SPXH13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2022	10/20/2023	10/24/2023	Expire		2,512,000	100				(27,633)					(27,633)				0001
Purchased Call/SPX/SPXH13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/23/2022	09/25/2023	09/27/2023	Exercise		1,534,000	105			46,020	28,531			46,020		(17,489)				0001
Purchased Call/SPX/SPXH13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/23/2022	09/25/2023	09/27/2023	Exercise		4,295,000	3693.23			85,900	50,202			85,900		(35,698)				0001
Purchased Call/SPX/SPXH13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/28/2022	09/12/2023	09/14/2023	Exercise		3,149,126	4100			246,529	185,056			246,529		(61,473)				0001
Purchased Call/SPX/SPXH13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2022	09/29/2023	10/03/2023	Exercise		1,208,000	100			48,320	25,468			48,320		(22,852)				0001
Purchased Call/SPX/SPXH13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/21/2022	10/23/2023	10/25/2023	Expire		1,955,000	100				(19,860)					(19,860)				0001
Purchased Call/SPX/SPXH13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/24/2022	10/24/2023	10/26/2023	Expire		1,511,000	100				(15,032)					(15,032)				0001
Purchased Call/SPX/SPXH13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/07/2022	10/09/2023	10/11/2023	Exercise		3,107,000	3639.66			62,140	34,646			62,140		(27,494)				0001
Purchased Call/SPX/SPXH13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise		9,832,000	3583.07			196,640	109,463			196,640		(87,177)				0001
Purchased Call/SPX/SPXH13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise		2,691,000	3583.07			94,185	53,282			94,185		(40,903)				0001
Purchased Call/SPX/SPXH13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise		10,246,000	3583.07			409,840	233,822			409,840		(176,018)				0001
Purchased Call/SPX/SPXH13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/26/2022	10/26/2023	10/30/2023	Expire		2,467,000	100				(27,341)					(27,341)				0001
Purchased Call/SPX/SPXH131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/31/2022	10/31/2023	11/02/2023	Expire		1,631,000	100				(20,830)					(20,830)				0001
Purchased Call/SPX/SPXH13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/14/2022	10/13/2023	10/17/2023	Exercise		2,630,000	3583.07			114,405	65,476			114,405		(48,929)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023	10/19/2023	Exercise		8,944,000	3677.95			357,760	203,241			357,760		(154,519)				0001
Purchased Call/SPX/SPXH13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023	10/24/2023	Exercise		22,592,000	3752.75			903,680	506,036			903,680		(397,644)				0001
Purchased Call/SPX/SPXH13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise		2,412,000	3752.75			48,240	26,286			48,240		(21,954)				0001
Purchased Call/SPX/SPXH13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise		2,608,000	3752.75			65,200	35,740			65,200		(29,460)				0001
Purchased Call/SPX/SPXH13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise		3,002,000	3752.75			103,569	57,460			103,569		(46,109)				0001
Purchased Call/SPX/SPXH13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023	10/25/2023	Exercise		7,898,000	3752.75			315,920	176,639			315,920		(139,281)				0001
Purchased Call/SPX/SPXH13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023	10/27/2023	Exercise		6,040,000	3859.11			120,800	65,452			120,800		(55,348)				0001
Purchased Call/SPX/SPXH13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023	11/07/2023	Exercise		5,409,000	3719.89			108,180	56,370			108,180		(51,810)				0001
Purchased Call/SPX/SPXH13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/29/2022	11/24/2023	11/28/2023	Exercise		2,087,013	3938			83,209	45,076			83,209		(38,133)				0001
Purchased Call/SPX/SPXH13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	11/16/2023	Exercise		2,328,000	3957.25			60,528	29,830			60,528		(30,698)				0001
Purchased Call/SPX/SPXH13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	11/16/2023	Exercise		1,864,000	3957.25			57,784	28,647			57,784		(29,137)				0001
Purchased Call/SPX/SPXH13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023	11/21/2023	Exercise		2,347,000	3946.56			62,196	30,365			62,196		(31,831)				0001
Purchased Call/SPX/SPXH13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2023	11/17/2023	Exercise		2,638,534	3992			147,402	77,422			147,402		(69,980)				0001
Purchased Call/SPX/SPXH13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023	11/13/2023	Exercise		1,429,000	100			44,908	19,643			44,908		(25,265)				0001
Purchased Call/SPX/SPXH13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	11/28/2023	Exercise		2,754,000	4026.12			70,227	32,454			70,227		(37,773)				0001
Purchased Call/SPX/SPXH13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023	11/28/2023	Exercise		2,070,000	4026.12			66,240	30,891			66,240		(35,349)				0001
Purchased Call/SPX/SPXH13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023	12/18/2023	Exercise		1,494,000	100			7,204	(22,788)			7,204		(29,991)				0001
Purchased Call/SPX/SPXH13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023	12/06/2023	Exercise		3,109,000	4071.7			62,180	27,544			62,180		(34,636)				0001
Purchased Call/SPX/SPXH13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2022	12/07/2023	12/11/2023	Exercise		7,350,000	3933.92			147,000	65,765			147,000		(81,235)				0001
Purchased Call/SPX/SPXH13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023	12/12/2023	Exercise		2,183,894	3964			125,076	58,534			125,076		(66,542)				0001
Purchased Call/SPX/SPXH13QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023	12/15/2023	Exercise		2,123,000	4019.65			70,059	31,004			70,059		(39,055)				0001
Purchased Call/SPX/SPXH13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/13/2022	12/11/2023	12/13/2023	Exercise		4,434,046	3934			251,322	108,221			251,322		(143,101)				0001
Purchased Call/SPX/SPXH13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023	12/26/2023	Exercise		1,107,000	3878.44			22,140	9,833			22,140		(12,307)				0001
Purchased Call/SPX/SPXH13QSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2023	12/15/2023	Exercise		3,246,574	4013			363,240	203,213			363,240		(160,027)				0001
Purchased Call/SPX/SPXH13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023	12/19/2023	Exercise		7,501,000	3852.36			150,020	65,184			150,020		(84,836)				0001
Purchased Call/SPX/SPXH13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/20/2022	12/19/2023	12/21/2023	Exercise		1,204,000	105			36,120	17,388			36,120		(18,732)				0001
Purchased Call/SPX/SPXH13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023	01/03/2024	Exercise		3,171,000	3839.5			110,985	47,882			110,985		(63,103)				0001
Purchased Call/SPX/SPXI13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	04/06/2023	04/04/2023	Expire		12,900,000	4400	6,375			(6,375)					(6,375)				0001
Purchased Call/SPX/SPXI13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/05/2023	05/10/2023	04/07/2023	Expire		4,100,000	4100	16,735			(16,735)					(16,735)				0001
Purchased Call/SPX/SPXI13QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	08/25/2023	05/25/2023	Exercise		8,384,000	4400	44,110		5,711	(38,399)			5,711		(44,110)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/18/2023	07/31/2023	05/22/2023	Exercise		4,160,000	4300		28,190	144,480	116,290			144,480		(28,190)				0001
Purchased Call/SPX/SPXI131YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/27/2023	07/05/2023	06/29/2023	Expire		8,640,000	4470		620		(620)					(620)				0001
Purchased Call/SPX/SPXI132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/30/2023	07/05/2023	07/05/2023	Expire		4,400,000	4350		755		(755)					(755)				0001
Purchased Call/SPX/SPXJ134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/25/2023	08/18/2023	07/27/2023	Expire		4,550,000	4600		19,160		(19,160)					(19,160)				0001
Purchased Call/SPX/SPXJ13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/15/2023	09/22/2023	09/19/2023	Expire		26,790,000	4275		7,590		(7,590)					(7,590)				0001
Purchased Call/SPX/SPXJ13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/15/2023	11/29/2023	11/17/2023	Expire		9,000,000	4200		1,040		(1,040)					(1,040)				0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												26,381	48,028,570	746,646,920	248,208,794		XXX	735,500,933		(474,950,627)	(655,975)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												26,381	48,028,570	746,646,920	248,208,794		XXX	735,500,933		(474,950,627)	(655,975)			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												26,381	48,028,570	746,646,920	248,208,794		XXX	735,500,933		(474,950,627)	(655,975)			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												26,381	48,028,570	746,646,920	248,208,794		XXX	735,500,933		(474,950,627)	(655,975)			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Written Call/NDX/NDX0050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	09/12/2023	Expire	1	(1,809,000)	13752.21													0001
Written Call/NDX/NDX0150S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust Royal Bank of Canada IYDOJB6JWY9T8XKCSX06	09/22/2023	09/21/2029	09/26/2023	Expire	1	(1,805,000)	13230.99													0001
Written Call/NDX/NDX0210S7	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2023	Expire	1	(1,509,000)	11756.34													0001
Written Call/NDX/NDX0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	11/27/2023	Expire	1	(1,786,000)	14401.25													0001
Written Call/NDX/NDX0130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83 Royal Bank of Canada	06/08/2023	06/08/2029	06/12/2023	Expire	1	(1,395,000)	13036.09													0001
Written Call/NDX/NDX0210S8	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	07/07/2023	07/06/2029	07/11/2023	Expire	1	(2,026,000)	13533.17													0001
Written Call/SBM/SBM0175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	01/24/2023	Expire	1	(143,086)	987.18													0001
Written Call/SBM/SBM0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	02/24/2023	Expire	1	(22,007)	1006.12													0001
Written Call/SBM/SBM0175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	03/10/2023	Expire	1	(47,516)	999.81													0001
Written Call/SBM/SBM0176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/10/2023	Expire	1	(40,029)	1013.69													0001
Written Call/SBM/SBM0177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	05/24/2023	Expire	1	(38,658)	1042.16													0001
Written Call/SBM/SBM0177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	07/11/2023	Expire	1	(83,040)	1095.82													0001
Written Call/SBM/SBM0176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2023	Expire	1	(227,544)	1003.15													0001
Written Call/SBM/SBM0178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/25/2023	Exercise	1	(266,770)	1133.44		(1,172)	(1,677)							(504)			0001
Written Call/SBM/SBM0178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	09/12/2023	Expire	1	(702,547)	1108.39													0001
Written Call/SBM/SBM0179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	09/26/2023	Expire	1	(70,293)	1084.63													0001
Written Call/SBM/SBM0179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2023	Expire	1	(340,404)	1049.72													0001
Written Call/SBM/SBM017AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/27/2023	Expire	1	(56,521)	1139.14													0001
Written Call/SBM/SBM017ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/27/2023	Expire	1	(192,281)	1189.02													0001
Written Call/SBM/SBM017ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	12/12/2023	Expire	1	(15,674)	1146.63													0001
Written Call/NDX/NDX0050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	05/10/2023	Expire	1	(1,773,000)	11962.48													0001
Written Call/NDX/NDX0050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41 Royal Bank of Canada	10/20/2023	10/22/2029	10/24/2023	Expire	1	(1,202,000)	13104.79													0001
Written Call/NDX/NDX0210S3	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	08/08/2023	08/08/2029	08/10/2023	Expire	1	(1,574,000)	13745.75													0001
Written Call/NDX/NDX0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	10/11/2023	Expire	1	(2,098,000)	13475.92													0001
Written Call/NDX/NDX0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/08/2023	02/08/2029	02/10/2023	Expire	1	(1,666,000)	11245.84													0001
Written Call/NDX/NDX0130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	06/22/2029	06/26/2023	Expire	1	(1,529,000)	13538.09													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/NDX/NDX01305$9 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83 Royal Bank of Canada	08/22/2023	08/22/2029	08/24/2023	Expire	1	(1,343,000)	13418.06													0001
Written Call/NDX/NDX0210$5 .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	03/22/2023	03/22/2029	03/24/2023	Expire	1	(1,481,000)	11310.44													0001
Written Call/NDX/NDX0210$D .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	12/12/2023	Expire	1	(1,652,000)	14476.22													0001
Written Call/SPX/SPXB1505H .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024	01/10/2023	Expire	1	(4,890,000)	3505.57													0001
Written Call/SPX/SPXB150$X .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024	01/24/2023	Expire	1	(3,465,000)	3178.09													0001
Written Call/SPX/SPXB21FSP .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	01/06/2023	01/08/2024	01/10/2023	Expire	1	(1,730,000)	3895.08													0001
Written Call/SPX/SPXB211$U .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	02/08/2023	02/08/2024	02/10/2023	Expire	1	(5,449,000)	3294.29													0001
Written Call/SPX/SPXB21LS3 .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	03/08/2023	03/08/2024	03/10/2023	Expire	1	(7,017,000)	3592.81													0001
Written Call/SPX/SPXB210$C .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	04/21/2023	04/22/2024	04/25/2023	Expire	1	(3,109,000)	3306.82													0001
Written Call/SPX/SPXB211$2 .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	06/27/2023	02/28/2024	06/29/2023	Expire	1	(4,320,000)	3950									184				0001
Written Call/SPX/SPXB21V$F .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	06/22/2023	06/21/2024	06/26/2023	Expire	1	(1,687,000)	4381.89													0001
Written Call/SPX/SPX921E$R .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/12/2023	Expire	1	(6,686,000)	4143.93													0001
Written Call/SPX/SPXA05K$N .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	03/10/2023	Expire	1	(9,279,000)	3592.81													0001
Written Call/SPX/SPXA05M$C .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	03/24/2023	Expire	1	(13,055,000)	3149.58													0001
Written Call/SPX/SPXA05S$N .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	05/10/2023	Expire	1	(10,495,000)	3310.5													0001
Written Call/SPX/SPXB050$C .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	07/25/2023	Expire	1	(10,318,000)	3629.07													0001
Written Call/SPX/SPXB051$8 .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/10/2023	Expire	1	(6,054,000)	3599.5													0001
Written Call/SPX/SPXB054N .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	09/26/2023	Expire	1	(12,651,000)	3456.05													0001
Written Call/SPX/SPXB055N .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/10/2023	Expire	1	(6,375,000)	4443.42													0001
Written Call/NDX/NDX0210$A .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	08/08/2023	08/08/2024	08/10/2023	Expire	1	(1,472,000)	13745.75													0001
Written Call/NDX/NDX0210$F .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/12/2023	Expire	1	(1,880,000)	14476.22													0001
Written Call/NDX/NDX0050$3 .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	07/25/2023	Expire	1	(1,395,000)	13883.1													0001
Written Call/NDX/NDX0050$E .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	12/27/2023	Expire	1	(2,657,000)	15099.66													0001
Written Call/NDX/NDX01305$2 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/22/2023	05/22/2029	05/24/2023	Expire	1	(1,625,000)	12464.77													0001
Written Call/NDX/NDX01305$8 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/08/2023	11/08/2029	11/10/2023	Expire	1	(1,463,000)	13781.92													0001
Written Call/SPX/SPXI1315Q .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/08/2023	02/08/2029	02/10/2023	Expire	1	(10,095,000)	3294.29													0001
Written Call/SPX/SPXI13X$A .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	10/28/2024	06/26/2023	Expire	1	(2,175,000)	4600									(415)				0001
Written Call/SPX/SPXI13X$B .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	12/02/2024	06/26/2023	Expire	1	(3,262,500)	4700									(524)				0001
Written Call/SPX/SPXJ1315M .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83 Royal Bank of Canada	07/07/2023	07/06/2029	07/11/2023	Expire	1	(9,727,000)	3959.06													0001
Written Call/RTY/RTY0210$0 .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	11/10/2023	Expire	1	(1,588,000)	1542.66													0001
Written Call/SRM/SRM01305K .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/22/2023	11/21/2029	11/27/2023	Expire	1	(2,030,000)	90													0001
Written Call/SRM/SRM0401$L .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	06/12/2023	Expire	1	(3,030,000)	90													0001
Written Call/SRM/SRM0401$T .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	11/10/2023	Expire	1	(2,975,000)	90													0001
Written Call/SBM/SBMD174$X .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	01/10/2023	Exercise	1	(161,174)	954.04			(1,270)	(682)						589			0001
Written Call/SBM/SBMD176$G .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2024	04/10/2023	Expire	1	(138,722)	1003.15													0001
Written Call/SBM/SBMD176$N .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	04/25/2023	Expire	1	(21,289)	1008.79													0001
Written Call/SBM/SBMD175$7 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029	02/10/2023	Expire	1	(483,405)	1043.71													0001
Written Call/SBM/SBMD179$3 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	09/26/2023	Expire	1	(133,912)	1084.63													0001
Written Call/SBM/SBMD175$Q .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025	03/10/2023	Expire	1	(11,916)	999.81													0001
Written Call/SBM/SBMD176$O .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025	03/24/2023	Expire	1	(219,076)	967.9													0001
Written Call/SBM/SBMD177$5 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2029	05/24/2023	Exercise	1	(228,693)	1042.16			(4,127)	(3,256)						871			0001
Written Call/SBM/SBMD177$F .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025	06/12/2023	Expire	1	(35,033)	1071.44													0001
Written Call/SBM/SBMD178$Q .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2025	08/24/2023	Expire	1	(32,028)	1095.44													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SBM/SBM017AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC Royal Bank of Canada	11/22/2023	11/21/2029	11/27/2023	Expire	1	(152,914)	1139.14													0001
Written Call/SPX/SPX821N$V	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	04/06/2023	04/08/2024	04/10/2023	Expire	1	(6,034,000)	3694.52													0001
Written Call/SPX/SPX821V$4	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	06/22/2023	06/21/2024	06/26/2023	Expire	1	(2,180,000)	3900									(142)				0001
Written Call/SPX/SPX821V$5	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	06/22/2023	07/10/2024	06/26/2023	Expire	1	(3,270,000)	3850									(221)				0001
Written Call/SPX/SPX821V$6	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	06/22/2023	07/26/2024	06/26/2023	Expire	1	(5,450,000)	3800									(371)				0001
Written Call/SPX/SPX9214$B	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	08/22/2023	08/22/2024	08/24/2023	Expire	1	(10,924,000)	3948.8													0001
Written Call/SPX/SPX9218$O	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	09/22/2023	09/20/2024	09/26/2023	Expire	1	(7,136,000)	3456.05													0001
Written Call/SPX/SPX9218$1	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	09/22/2023	09/20/2024	09/26/2023	Expire	1	(11,046,000)	3888.05													0001
Written Call/SPX/SPX921B$A	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	11/08/2023	11/08/2024	11/10/2023	Expire	1	(8,998,000)	3944.5													0001
Written Call/SPX/SPX921E$O	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	12/12/2023	Expire	1	(9,083,000)	4143.93													0001
Written Call/SPX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	01/10/2023	Expire	1	(6,415,000)	3505.57													0001
Written Call/SPX/SPXB050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/25/2023	Expire	1	(5,036,000)	3629.07													0001
Written Call/SPX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	09/12/2023	Expire	1	(12,104,000)	4011.74													0001
Written Call/SPX/SPXB053$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	(9,898,000)	4011.74													0001
Written Call/SPX/SPXB053$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire	1	(1,959,000)	4457.49													0001
Written Call/SBM/SBM0175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/10/2023	Expire	1	(143,058)	1043.71													0001
Written Call/SBM/SBM0175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/10/2023	Expire	1	(37,498)	999.81													0001
Written Call/SBM/SBM0176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2023	Expire	1	(194,779)	1013.69													0001
Written Call/SBM/SBM0177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire	1	(272,654)	1071.44													0001
Written Call/SBM/SBM0176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	05/10/2023	Expire	1	(153,856)	1013.69													0001
Written Call/SBM/SBM0178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/20/2029	07/25/2023	Expire	1	(136,209)	1133.44													0001
Written Call/SBM/SBM0177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/26/2023	Expire	1	(300,662)	1090.79													0001
Written Call/SBM/SBM0178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2029	08/10/2023	Expire	1	(238,028)	1136.06													0001
Written Call/SBM/SBM0179$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/10/2023	Expire	1	(262,006)	1084.74													0001
Written Call/SBM/SBM017AS$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/12/2023	Expire	1	(238,357)	1146.63													0001
Written Call/SBM/SBM0178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2029	08/24/2023	Expire	1	(231,991)	1095.44													0001
Written Call/SBM/SBM0179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	11/10/2023	Expire	1	(43,727)	1084.74													0001
Written Call/SBM/SBM0176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	(56,759)	967.9													0001
Written Call/SBM/SBM0175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2029	01/24/2023	Expire	1	(163,057)	987.18													0001
Written Call/SBM/SBM0175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024	01/24/2023	Expire	1	(225,266)	987.18													0001
Written Call/SBM/SBM0175$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/10/2023	Expire	1	(81,164)	1043.71													0001
Written Call/SBM/SBM0176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/24/2023	Expire	1	(237,696)	967.9													0001
Written Call/SBM/SBM0176$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	04/10/2023	Expire	1	(35,504)	1003.15													0001
Written Call/SBM/SBM0177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2023	Expire	1	(37,880)	1042.16													0001
Written Call/SBM/SBM0177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/12/2023	Expire	1	(262,152)	1071.44													0001
Written Call/SBM/SBM0177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	06/26/2023	Expire	1	(207,960)	1090.79													0001
Written Call/SBM/SBM0178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	07/25/2023	Expire	1	(5,726)	1133.44													0001
Written Call/SBM/SBM0179$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	10/24/2023	Expire	1	(390,832)	1049.72													0001
Written Call/SPX/SPX8154$S	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JWY9TBIKCSX06	05/08/2023	05/08/2024	05/10/2023	Expire	1	(4,665,000)	3310.5													0001
Written Call/SPX/SPX8155$R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JWY9TBIKCSX06	06/08/2023	06/07/2024	06/12/2023	Expire	1	(7,773,000)	3864.54													0001
Written Call/SPX/SPX8156$C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JWY9TBIKCSX06	06/22/2023	06/21/2024	06/26/2023	Expire	1	(6,997,000)	3505.51													0001
Written Call/SPX/SPX821R$B	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	05/22/2023	05/22/2025	05/24/2023	Expire	1	(2,391,000)	3773.37													0001
Written Call/SPX/SPX821R$A	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	05/22/2023	05/22/2024	05/24/2023	Expire	1	(8,461,000)	3773.37													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX9218S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/22/2025	09/26/2023	Expire	1	(2,183,000)	3456.05													0001
Written Call/SPX/SPX9218S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/20/2024	09/26/2023	Expire	1	(1,419,000)	4320.06													0001
Written Call/SPX/SPXA05FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	01/10/2023	Expire	1	(6,458,000)	3116.06													0001
Written Call/SBM/SBM0177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	06/26/2023	Expire	1	(24,803)	1090.79													0001
Written Call/SBM/SBM0178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	08/10/2023	Expire	1	(213,088)	1136.06													0001
Written Call/SBM/SBM0178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	07/11/2023	Expire	1	(50,250)	1095.82													0001
Written Call/SBM/SBM0178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	08/24/2023	Expire	1	(261,423)	1095.44													0001
Written Call/SBM/SBM0174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2023	12/22/2028	01/10/2023	Expire	1	(37,444)	929.65													0001
Written Call/SBM/SBM0174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	11/27/2023	Expire	1	(379,629)	1139.14													0001
Written Call/SPX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	04/26/2023	Expire	1	(7,833,020)	3307													0001
Written Call/SBM/SBM0174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029	01/10/2023	Expire	1	(147,566)	954.04													0001
Written Call/SBM/SBM0175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029	02/24/2023	Expire	1	(197,475)	1006.12													0001
Written Call/SBM/SBM0175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	03/24/2023	Expire	1	(58,188)	967.9													0001
Written Call/SBM/SBM0175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	03/24/2023	Expire	1	(20,015)	967.9													0001
Written Call/SBM/SBM0177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/08/2029	06/12/2023	Expire	1	(625,158)	1071.44													0001
Written Call/SBM/SBM0177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	06/26/2023	Expire	1	(25,058)	1090.79													0001
Written Call/SBM/SBM0176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025	05/10/2023	Expire	1	(14,053)	1013.69													0001
Written Call/SBM/SBM0179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2029	10/11/2023	Expire	1	(639,352)	1069.84													0001
Written Call/SBM/SBM0179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2025	10/11/2023	Expire	1	(12,511)	1069.84													0001
Written Call/SBM/SBM0179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2029	11/10/2023	Expire	1	(487,650)	1084.74													0001
Written Call/SBM/SBM0174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/07/2029	12/12/2023	Expire	1	(163,586)	1146.63													0001
Written Call/SBM/SBM0174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/22/2025	12/27/2023	Expire	1	(13,260)	1189.02													0001
Written Call/SPX/SPXB050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	07/25/2023	Expire	1	(7,476,000)	4082.71													0001
Written Call/SPX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	07/25/2023	Expire	1	(2,202,000)	4082.71													0001
Written Call/SPX/SPXB155SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSXO6	06/08/2023	06/07/2024	06/12/2023	Expire	1	(5,300,000)	3435.14													0001
Written Call/SPX/SPXB156SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSXO6	06/22/2023	06/20/2025	06/26/2023	Expire	1	(2,603,000)	3943.7													0001
Written Call/SPX/SPX821KSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2023	02/21/2025	02/24/2023	Expire	1	(2,165,000)	3591.95													0001
Written Call/SPX/SPX821RSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/23/2023	01/23/2024	05/25/2023	Expire	1	(6,288,000)	3750									491				0001
Written Call/SPX/SPX8150SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSXO6	01/06/2023	01/08/2024	01/10/2023	Expire	1	(2,396,000)	3116.06													0001
Written Call/SPX/SPX8154SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBIKCSXO6	04/24/2023	04/22/2024	04/26/2023	Expire	1	(2,550,382)	3307													0001
Written Call/SPX/SPX921ASL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/20/2023	10/22/2025	10/24/2023	Expire	1	(2,079,000)	3801.74													0001
Written Call/SPX/SPX921ESS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/08/2023	12/08/2025	12/12/2023	Expire	1	(1,583,000)	4143.93													0001
Written Call/SPX/SPX821ISV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/08/2023	02/08/2024	02/10/2023	Expire	1	(11,100,000)	3706.07													0001
Written Call/SPX/SPXA05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	01/24/2023	Expire	1	(6,865,000)	3178.09													0001
Written Call/SPX/SPX821MSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/22/2023	03/22/2024	03/24/2023	Expire	1	(1,564,000)	3936.97													0001
Written Call/SPX/SPX821NSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2023	Expire	1	(5,800,000)	3284.02													0001
Written Call/SPX/SPXA05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/24/2023	Expire	1	(6,798,000)	3149.58													0001
Written Call/SPX/SPXH13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	01/24/2023	Expire	1	(1,509,000)	3575.35													0001
Written Call/SPX/SPX821XSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/07/2023	07/08/2024	07/11/2023	Expire	1	(7,241,000)	3959.06													0001
Written Call/SPX/SPX821WS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/27/2023	05/13/2024	06/29/2023	Expire	1	(8,640,000)	3750									831				0001
Written Call/SPX/SPXA05USN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	05/24/2023	Expire	1	(10,496,000)	3354.1													0001
Written Call/SPX/SPX821WS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/27/2023	04/04/2024	06/29/2023	Expire	1	(4,320,000)	4000									124				0001
Written Call/SPX/SPXG000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/08/2023	08/08/2024	08/10/2023	Expire	1	(10,565,000)	4049.44													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXA05ZSH .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41 Royal Bank of Canada	07/07/2023	07/08/2024	07/11/2023	Expire	1	(6,284,000)	3519.16													0001
Written Call/SPX/SPX9214$C .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11 Royal Bank of Canada	08/22/2023	08/22/2025	08/24/2023	Expire	1	(1,021,000)	3510.04													0001
Written Call/SPX/SPX9214SD .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	08/24/2023	Expire	1	(2,788,000)	3948.8													0001
Written Call/SPX/SPXB054$O .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41 Royal Bank of Canada	09/22/2023	09/21/2029	09/26/2023	Expire	1	(11,854,000)	3888.05													0001
Written Call/SPX/SPX921G$F .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	12/27/2023	Expire		(5,815,000)	4279.17													0001
Written Call/SPX/SPXI13T$O .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/08/2023	06/08/2029	06/12/2023	Expire		(11,260,000)	3864.54													0001
Written Call/SPX/SPXA051SU .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	02/24/2023	Expire		(15,265,000)	3192.84													0001
Written Call/SPX/SPXA051SV .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	02/24/2023	Expire		(10,366,000)	3591.95													0001
Written Call/SPX/SPXA05MSD .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	03/24/2023	Expire		(9,624,000)	3543.27													0001
Written Call/SPX/SPXA050$K .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	04/10/2023	Expire		(12,807,000)	3284.02													0001
Written Call/SPX/SPXI13XSG .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	06/22/2029	06/26/2023	Expire		(15,143,000)	3505.51													0001
Written Call/SPX/SPXC17AS1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire		(5,492,000)	3192.84													0001
Written Call/SPX/SPXI13XSH .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	06/22/2029	06/26/2023	Expire		(8,276,000)	3943.7													0001
Written Call/SPX/SPXA050SL .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	04/10/2023	Expire		(8,550,000)	3694.52													0001
Written Call/SPX/SPXA05U$O .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	05/24/2023	Expire		(8,751,000)	3773.37													0001
Written Call/SPX/SPXB050SI .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/25/2023	Expire		(6,748,000)	4082.71													0001
Written Call/SPX/SPXC17NS3 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/27/2023	Expire		(6,574,000)	3645.3													0001
Written Call/SPX/SPXB052S8 .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	08/24/2023	Expire		(7,232,000)	3510.04													0001
Written Call/SPX/SPXB052SB .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	08/24/2023	Expire		(13,258,000)	3510.04													0001
Written Call/SPX/SPXJ131$L .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/07/2023	07/06/2029	07/11/2023	Expire		(9,165,000)	3519.16													0001
Written Call/SPX/SPXB052SC .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	08/24/2023	Expire		(11,666,000)	3948.8													0001
Written Call/SPX/SPXB05E$A .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	12/27/2023	Expire		(11,726,000)	3803.7													0001
Written Call/SPX/SPXJ138SV .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/08/2023	08/08/2029	08/10/2023	Expire		(12,314,000)	4049.44													0001
Written Call/SBM/SBM01756K .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/24/2023	Expire		(152,229)	1006.12													0001
Written Call/SBM/SBM0176$M .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/25/2023	Expire		(45,622)	1008.79													0001
Written Call/SBM/SBM0176SZ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2023	Expire		(20,009)	1013.69													0001
Written Call/SBM/SBM0178$R .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/12/2023	Expire		(69,156)	1108.39													0001
Written Call/SBM/SBM0179$C .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/11/2023	Expire		(263,388)	1069.84													0001
Written Call/SBM/SBM0176SD .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	04/10/2023	Expire		(85,173)	1003.15													0001
Written Call/SBM/SBM0179$O .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/21/2029	09/26/2023	Expire		(219,644)	1084.63													0001
Written Call/SBM/SBM0179$L .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	10/24/2023	Expire		(65,925)	1049.72													0001
Written Call/SBM/SBM017ASP .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	12/27/2023	Expire		(300,505)	1189.02													0001
Written Call/SPX/SPXF003$D .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/20/2023	01/22/2024	01/24/2023	Expire		(1,602,000)	3972.61													0001
Written Call/SPX/SPXF005$O .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/08/2023	02/08/2024	02/10/2023	Expire		(1,634,000)	4117.86													0001
Written Call/SPX/SPXJ13RS1 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/20/2023	10/22/2029	10/24/2023	Expire		(8,663,000)	3801.74													0001
Written Call/SPX/SPXJ131SR .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/08/2023	02/08/2029	02/10/2023	Expire		(13,900,000)	3706.07													0001
Written Call/SRM/SRM0210S8 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	08/10/2023	Expire		(5,261,000)	90													0001
Written Call/SRM/SRM0401SR .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	10/11/2023	Expire		(2,010,000)	90													0001
Written Call/SPX/SPXI13X$C .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	12/31/2024	06/26/2023	Expire		(6,525,000)	4825									(923)				0001
Written Call/SPX/SPXI13XST .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/23/2023	05/28/2024	06/27/2023	Expire		(4,350,000)	3950									(261)				0001
Written Call/SPX/SPXF008S4 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/22/2023	02/22/2024	02/24/2023	Expire		(1,701,000)	3991.05													0001
Written Call/SPX/SPXF00LSN .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/23/2023	03/13/2024	05/25/2023	Expire		(6,288,000)	3700									278				0001
Written Call/SPX/SPXB158$A .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/08/2023	08/08/2025	08/10/2023	Expire		(3,938,000)	4049.44													0001
Written Call/SPX/SPXB15AS4 .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/20/2023	10/22/2024	10/24/2023	Expire		(5,348,000)	3801.74													0001
Written Call/SPX/SPXJ13RS0 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ..... R0MUWSFPU8MPR08K5P83 Royal Bank of Canada	10/20/2023	10/22/2029	10/24/2023	Expire		(11,135,000)	3379.33													0001
Written Call/SPX/SPX82KS8 .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/24/2023	Expire		(5,719,000)	3591.95													0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX821KS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2023	02/21/2025	02/24/2023	Expire		(1,673,000)	3192.84													0001
Written Call/SPX/SPX821LS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/08/2023	03/08/2024	03/10/2023	Expire		(5,560,000)	3193.61													0001
Written Call/SPX/SPXG00D6U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2024	10/11/2023	Expire		(7,584,000)	3877.65													0001
Written Call/SPX/SPX821RSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/23/2023	02/16/2024	05/25/2023	Expire		(6,288,000)	3800									423				0001
Written Call/SPX/SPX821RS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2023	Expire		(4,724,000)	3354.1													0001
Written Call/SPX/SPXK137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/20/2024	12/27/2023	Expire		(2,237,000)	4754.63													0001
Written Call/SPX/SPX821RSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/23/2023	01/30/2024	05/25/2023	Expire		(4,192,000)	3700									284				0001
Written Call/SPX/SPX821VSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/26/2023	Expire		(8,453,000)	3943.7													0001
Written Call/SRM/SRMD130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/22/2023	03/22/2029	03/24/2023	Expire		(2,231,000)	90													0001
Written Call/SRM/SRMD210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/21/2029	09/26/2023	Expire		(2,792,000)	90													0001
Written Call/SRM/SRMD401SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	04/26/2023	Expire		(3,012,000)	90													0001
Written Call/SPX/SPX821VS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	07/19/2024	06/26/2023	Expire		(6,525,000)	3700									(380)				0001
Written Call/SRM/SRMD401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	06/26/2023	Expire		(4,741,000)	90													0001
Written Call/SPX/SPX9216SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/08/2023	09/08/2025	09/12/2023	Expire		(2,352,000)	4011.74													0001
Written Call/SPX/SPX9218S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/22/2025	09/26/2023	Expire		(2,208,000)	3888.05													0001
Written Call/SPX/SPX921ASK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/20/2023	10/22/2024	10/24/2023	Expire		(6,849,000)	3379.33													0001
Written Call/SPX/SPX921BS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/08/2023	11/08/2024	11/10/2023	Expire		(7,631,000)	3506.22													0001
Written Call/SPX/SPX921ESN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/08/2023	12/07/2029	12/12/2023	Expire		(10,266,000)	3683.5													0001
Written Call/SPX/SPX921ESQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/08/2023	12/06/2024	12/12/2023	Expire		(8,575,000)	3683.5													0001
Written Call/SPX/SPX921GSE	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/22/2023	12/20/2024	12/27/2023	Expire		(5,151,000)	3803.7													0001
Written Call/SPX/SPXA05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	01/24/2023	Expire		(5,671,000)	3575.35													0001
Written Call/SPX/SPXA05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	03/10/2023	Expire		(10,269,000)	3193.61													0001
Written Call/SPX/SPXA05MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/24/2023	Expire		(9,949,000)	3543.27													0001
Written Call/SPX/SPXA05QSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	04/25/2023	Expire		(4,279,000)	3720.17													0001
Written Call/SPX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	04/26/2023	Expire		(5,588,519)	3720													0001
Written Call/SPX/SPXA05SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	05/10/2023	Expire		(9,750,000)	3724.31													0001
Written Call/SPX/SPXB053SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/12/2023	Expire		(5,375,000)	3565.99													0001
Written Call/SPX/SPXB053SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	09/12/2023	Expire		(16,564,000)	3565.99													0001
Written Call/SPX/SPXB05ASV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	11/27/2023	Expire		(10,085,000)	3645.3													0001
Written Call/SPX/SPXB05BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/27/2023	Expire		(1,140,000)	3645.3													0001
Written Call/SPX/SPXB05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	11/27/2023	Expire		(2,543,000)	4100.96													0001
Written Call/SPX/SPXB05ASW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	11/27/2023	Expire		(7,567,000)	4100.96													0001
Written Call/SPX/SPXB05ESB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	12/27/2023	Expire		(11,262,000)	4279.17													0001
Written Call/SPX/SPXI13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/08/2023	05/08/2024	05/10/2023	Expire		(5,951,000)	3724.31													0001
Written Call/SPX/SPXH13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2023	Expire		(6,025,000)	3575.35													0001
Written Call/SPX/SPXC17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	01/12/2024	06/26/2023	Expire		(3,262,500)	4550									367				0001
Written Call/SPX/SPXI13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/21/2023	04/20/2029	04/25/2023	Expire		(2,289,000)	3306.82													0001
Written Call/SPX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/21/2023	04/20/2029	04/25/2023	Expire		(2,405,000)	3720.17													0001
Written Call/SPX/SPXJ13N$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/06/2023	10/08/2029	10/11/2023	Expire		(15,550,000)	3446.8													0001
Written Call/SPX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/08/2023	06/08/2029	06/12/2023	Expire		(16,832,000)	3435.14													0001
Written Call/SPX/SPXI13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	09/05/2024	06/26/2023	Expire		(6,525,000)	4600									(1,121)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SRM/SRM0130SI .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas Royal Bank of Canada ROMJWSFPU8MPR08K5P83	09/08/2023	09/07/2029	09/12/2023	Expire		(4,177,000)	90													0001
Written Call/SRM/SRMD210S4 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	02/24/2023	Expire		(3,059,000)	90													0001
Written Call/SRM/SRMD210S6 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	03/10/2023	Expire		(1,936,000)	90													0001
Written Call/SRM/SRMD210SE .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	10/24/2023	Expire		(2,798,000)	90													0001
Written Call/SRM/SRMD401SH .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	05/10/2023	Expire		(1,782,000)	90													0001
Written Call/SRM/SRMD401SP .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	07/25/2023	Expire		(1,342,000)	90													0001
Written Call/SRM/SRMD401SV .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	12/27/2023	Expire		(1,945,000)	90													0001
Written Call/SPX/SPXJ138SJ .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	08/08/2023	08/08/2029	08/10/2023	Expire		(17,986,000)	3599.5													0001
Written Call/SPX/SPXF00RSM .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	06/20/2023	03/11/2024	06/22/2023	Expire		(4,405,000)	4000									941				0001
Written Call/SPX/SPXG00DST .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/06/2023	10/08/2024	10/11/2023	Expire		(8,854,000)	3446.8													0001
Written Call/SRM/SRMD130SE .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	04/06/2023	04/06/2029	04/10/2023	Expire		(2,054,000)	90													0001
Written Call/SRM/SRMD130SG .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	07/07/2023	07/06/2029	07/11/2023	Expire		(2,544,000)	90													0001
Written Call/SRM/SRMD210SA .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	08/24/2023	Expire		(3,538,000)	90													0001
Written Call/SRM/SRMD401SB .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	01/10/2023	Expire		(1,129,000)	90													0001
Written Call/SRM/SRMD401SD .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	01/24/2023	Expire		(1,325,000)	90													0001
Written Call/SRM/SRMD401SJ .	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	05/24/2023	Expire		(2,434,000)	90													0001
Written Call/SPX/SPXG00GS3 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	11/22/2023	11/22/2024	11/27/2023	Expire		(6,925,000)	4100.96													0001
Written Call/SPX/SPXI13XSS .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	06/23/2023	05/09/2024	06/27/2023	Expire		(4,350,000)	4050									(249)				0001
Written Call/SPX/SPXJ130S6 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	10/06/2023	10/08/2025	10/11/2023	Expire		(2,103,000)	3877.65													0001
Written Call/SPX/SPXJ13NSP .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	10/06/2023	10/08/2029	10/11/2023	Expire		(12,976,000)	3877.65													0001
Written Call/SPX/SPXJ13VSX .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	11/08/2023	11/08/2029	11/10/2023	Expire		(14,811,000)	3506.22													0001
Written Call/SPX/SPXJ13VSY .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	11/08/2023	11/08/2029	11/10/2023	Expire		(13,517,000)	3944.5													0001
Written Call/SRM/SRMD130SA .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas Royal Bank of Canada ROMJWSFPU8MPR08K5P83	02/08/2023	02/08/2029	02/10/2023	Expire		(3,573,000)	90													0001
Written Call/SRM/SRMD210SG .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	12/12/2023	Expire		(2,009,000)	90													0001
Written Call/MXE/MXE0132S6 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas Royal Bank of Canada ROMJWSFPU8MPR08K5P83	08/06/2021	08/08/2023	08/10/2023	Expire		(828,000)	2110.34									18,015		53,737		0001
Written Call/NDX/NDX0210SO .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023	04/10/2023	Expire		(1,301,000)	12894.53									90,572		80,402		0001
Written Call/SBM/SBMD171SO .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	04/25/2023	Expire		(46,686)	1069.98									188		2,330		0001
Written Call/SBM/SBMD173SZ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Expire		(19,693)	941.28									56		874		0001
Written Call/SBM/SBMD174S9 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Expire		(276,876)	987.38									4,596		11,435		0001
Written Call/SBM/SBMD174SO .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023	12/12/2023	Expire		(162,272)	974.09									404		8,768		0001
Written Call/SPX/SPX2610SY .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/18/2023	01/18/2023	Exercise		(64,780,000)	3979.09	(119,843)	(406,867)	(287,024)						(406,867)	119,843			0001
Written Call/SPX/SPX2613SM .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/20/2023	03/21/2023	Expire		(15,800,000)	3875	(9,540)		9,540							9,540			0001
Written Call/SPX/SPX2614S8 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	05/19/2023	03/30/2023	Exercise		(7,960,000)	3900	(89,860)	(150,002)	(60,142)						(150,002)	89,860			0001
Written Call/SPX/SPX2615SF .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	05/05/2023	04/24/2023	Exercise		(8,300,000)	4100	(73,410)	(36,249)	37,161						(36,249)	73,410			0001
Written Call/SPX/SPX2614SP .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	04/20/2023	04/07/2023	Exercise		(8,200,000)	4075	(60,340)	(54,792)	5,548						(54,792)	60,340			0001
Written Call/SPX/SPX2617SZ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/31/2023	05/31/2023	Expire		(7,904,000)	4226.48	(15,413)		15,413							15,413			0001
Written Call/SPX/SPX2618SO .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/31/2023	05/31/2023	Exercise		(7,904,000)	4184.42	(16,203)	(4,316)	11,887						(4,316)	16,203			0001
Written Call/SPX/SPX2618SA .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	06/06/2023	06/05/2023	Expire		(12,540,000)	4150	(14,640)		14,640							14,640			0001
Written Call/SPX/SPX2618SI .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/06/2023	06/05/2023	Expire		(7,650,000)	4260.96	(8,033)		8,033							8,033			0001
Written Call/SPX/SPX2618SX .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	07/05/2023	06/20/2023	Expire		(22,000,000)	4470.1	(64,900)		64,900							64,900			0001
Written Call/SPX/SPX2619SF .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	08/11/2023	06/29/2023	Expire		(4,320,000)	4050	(7,470)		7,470							7,470			0001
Written Call/SPX/SPX2617SJ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	05/30/2023	05/25/2023	Exercise		(4,190,000)	4150	(23,150)	(27,761)	(4,611)						(27,761)	23,150			0001
Written Call/SPX/SPX2617SL .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	07/26/2023	05/25/2023	Expire		(4,190,000)	4225	(14,990)		14,990							14,990			0001
Written Call/SPX/SPX2617SO .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	08/07/2023	05/25/2023	Exercise		(8,380,000)	4250	(62,970)	(149,998)	(87,028)						(149,998)	62,970			0001
Written Call/SPX/SPX261A5D .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2023	08/07/2023	08/03/2023	Expire		(18,320,000)	4576.73	(43,052)		43,052							43,052			0001
Written Call/SPX/SPX261C55 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/25/2023	09/26/2023	Exercise		(13,200,000)	4322.22	(16,500)	(23,252)	(6,752)						(23,252)	16,500			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX261G1 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	12/22/2023	12/26/2023	12/27/2023	Exercise	(9,500,000)	4773.65		(7,125)	(1,100)	6,025			(1,100)		7,125				0001
Written Call/SPX/SPX261G2 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	12/22/2023	12/27/2023	12/27/2023	Exercise	(9,500,000)	4778.4		(8,550)	(3,174)	5,376			(3,174)		8,550				0001
Written Call/SPX/SPX715PS9 .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJIIY9T8IKCSX06	03/08/2022	03/08/2023	03/10/2023	Expire	(5,525,000)	3753.63							(209,986)			345,313			0001
Written Call/SPX/SPX8152S7 .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJIIY9T8IKCSX06	02/22/2023	06/05/2023	02/24/2023	Exercise	(8,000,000)	4100		(116,170)	(173,790)	(57,620)			(173,790)		116,170				0001
Written Call/SPX/SPXB21A8R .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/28/2022	02/17/2023	02/22/2023	Expire	(4,000,000)	4300				25,695					25,695				0001
Written Call/SPX/SPXB21N8C .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/04/2023	04/10/2023	04/06/2023	Exercise	(49,200,000)	4100		(155,220)	(54,660)	100,560			(54,660)		155,220				0001
Written Call/SPX/SPXB210S8 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/21/2023	04/25/2023	04/25/2023	Exercise	(41,500,000)	4133.52		(70,550)	(249,000)	(178,450)			(249,000)		70,550				0001
Written Call/SPX/SPXB210S4 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/20/2023	04/26/2023	04/24/2023	Expire	(8,300,000)	4150		(17,390)		17,390					17,390				0001
Written Call/SPX/SPXB21QSE .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/18/2023	06/02/2023	05/22/2023	Exercise	(8,320,000)	4175		(23,830)	(49,999)	(26,169)			(49,999)		23,830				0001
Written Call/SPX/SPXB21T5E .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/05/2023	07/14/2023	06/07/2023	Exercise	(8,560,000)	4300		(35,980)	(74,998)	(39,018)			(74,998)		35,980				0001
Written Call/SPX/SPXB21RSM .	FixedAnnuityHedge	N/A	Equity/Index		ES7IP3U3RHIGC71XBU11	05/23/2023	12/15/2023	05/25/2023	Expire	(8,384,000)	3850		(101,690)		101,690					101,690				0001
Written Call/SPX/SPX905ISY .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023	08/10/2023	Expire	(2,237,000)	3992.87							(13,573)			164,420			0001
Written Call/SPX/SPXC00E5B .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2023	11/10/2023	Expire	(1,388,000)	4231.53							23,813			108,264			0001
Written Call/SPX/SPXC174SE .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	11/29/2022	01/18/2023	01/20/2023	Expire	(3,970,000)	3775				18,133					18,133				0001
Written Call/SPX/SPXC175SR .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023	12/12/2023	Expire	(7,324,000)	3170.81							3,918			194,818			0001
Written Call/SPX/SPXC17E5D .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/18/2023	08/17/2023	05/22/2023	Exercise	(2,080,000)	4250		(12,675)	(25,000)	(12,325)			(25,000)		12,675				0001
Written Call/SPX/SPXD002SX .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	02/08/2022	02/08/2023	02/10/2023	Expire	(3,979,000)	4069.39							6,568			204,521			0001
Written Call/SPX/SPXE000SV .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/22/2022	06/22/2023	06/26/2023	Expire	(5,565,000)	3383.9							(181,699)			304,406			0001
Written Call/SPX/SPXE00AS2 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	08/08/2022	08/08/2023	08/10/2023	Expire	(9,483,000)	3726.05							(19,590)			465,615			0001
Written Call/SPX/SPXE00CSR .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023	08/24/2023	Expire	(7,813,000)	3724.19							(12,173)			392,994			0001
Written Call/SPX/SPXF007SR .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	02/22/2023	02/23/2023	02/24/2023	Expire	(14,000,000)	3975		(18,690)		18,690					18,690				0001
Written Call/SPX/SPXF00FS2 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	04/06/2023	04/17/2023	04/10/2023	Exercise	(8,160,000)	4125		(13,900)	(26,322)	(12,422)			(26,322)		13,900				0001
Written Call/SPX/SPXF00GS6 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	04/14/2023	04/18/2023	04/18/2023	Expire	(49,800,000)	4137.64		(112,050)		112,050					112,050				0001
Written Call/SPX/SPXF00HSV .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	04/28/2023	05/01/2023	05/02/2023	Expire	(24,960,000)	4169.48		(33,696)		33,696					33,696				0001
Written Call/SPX/SPXF00JSZ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/12/2023	05/16/2023	05/16/2023	Expire	(12,000,000)	4124.08		(19,500)		19,500					19,500				0001
Written Call/SPX/SPXF00LSL .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	05/23/2023	08/29/2023	05/25/2023	Exercise	(4,190,000)	4250		(35,035)	(74,999)	(39,964)			(74,999)		35,035				0001
Written Call/SPX/SPXF00PS0 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/09/2023	06/13/2023	06/13/2023	Expire	(12,900,000)	4277.37		(11,610)		11,610					11,610				0001
Written Call/SPX/SPXF00RSL .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/20/2023	12/29/2023	06/22/2023	Exercise	(4,405,000)	4300		(126,075)	(234,916)	(108,841)			(234,916)		126,075				0001
Written Call/SPX/SPXF00RSQ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/20/2023	09/29/2023	06/22/2023	Exercise	(3,087,000)	4100		(121,769)	(65,818)	55,951			(65,818)		121,769				0001
Written Call/SPX/SPXF00RSH .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	06/20/2023	10/02/2023	06/22/2023	Expire	(4,405,000)	4400		(59,005)		59,005					59,005				0001
Written Call/SPX/SPXG00DSN .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770X0HC3ZE78	10/06/2023	10/09/2023	10/11/2023	Exercise	(12,900,000)	4310.65		(18,705)	(37,435)	(18,730)			(37,435)		18,705				0001
Written Call/SPX/SPXI13VS2 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPR08K5P83	06/15/2023	09/08/2023	06/20/2023	Expire	(6,600,000)	4150		(24,405)		24,405					24,405				0001
Written Call/SPX/SPXJ135SL .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPR08K5P83	07/28/2023	08/01/2023	08/01/2023	Exercise	(18,280,000)	4568.48		(42,958)	(16,449)	26,509			(16,449)		42,958				0001
Written Call/SPX/SPXJ13DSV .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPR08K5P83	08/28/2023	08/30/2023	08/30/2023	Exercise	(8,840,000)	4430		(16,940)	(50,003)	(33,063)			(50,003)		16,940				0001
Written Call/SPX/SPXK136S0 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPR08K5P83	12/19/2023	12/26/2023	12/21/2023	Expire	(19,000,000)	4744.53		(16,150)		16,150					16,150				0001
Written Call/SBM/SBM0171SY .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2023	06/26/2023	Expire	(2,547)	926.54							(30)		97				0001
Written Call/SBM/SBM0171S8 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023	05/10/2023	Expire	(102,069)	1021.93							(1,810)		6,000				0001
Written Call/SBM/SBM0172SV .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023	09/12/2023	Expire	(40,068)	1012.42							223		2,028				0001
Written Call/SBM/SBM0173S7 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2023	09/26/2023	Expire	(97,959)	945.49							(463)		4,699				0001
Written Call/SBM/SBM0174SA .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Expire	(20,958)	987.38							348		866				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SBM/SBM0174SN .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	12/27/2023	Expire		(11,986)	929.65							65		521				0001
Written Call/SBM/SBM0174SP .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023	12/12/2023	Expire		(30,153)	974.09							75		1,629				0001
Written Call/SPX/SPX2611SD .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	03/10/2023	01/24/2023	Expire		(7,800,000)	3650			(28,620)	28,620					28,620				0001
Written Call/SPX/SPX2614SS .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	03/30/2023	03/30/2023	Expire		(17,910,000)	3930			(22,343)	22,343					22,343				0001
Written Call/SPX/SPX2614SG .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/04/2023	04/04/2023	Expire		(56,700,000)	4050			(84,980)	84,980					84,980				0001
Written Call/SPX/SPX2613SO .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/21/2023	03/21/2023	Expire		(23,700,000)	3900			(36,270)	36,270					36,270				0001
Written Call/SPX/SPX2610SE .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2022	04/06/2023	04/10/2023	Expire		(7,760,000)	3550				138,586					138,586				0001
Written Call/SPX/SPX2614SL .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/03/2023	04/05/2023	04/05/2023	Expire		(32,800,000)	4120			(58,080)	58,080					58,080				0001
Written Call/SPX/SPX2614SR .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	05/02/2023	04/07/2023	Expire		(6,150,000)	4150			(28,043)	28,043					28,043				0001
Written Call/SPX/SPX2611SQ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	03/02/2023	02/01/2023	Expire		(8,100,000)	4175			(25,690)	25,690					25,690				0001
Written Call/SPX/SPX2611SV .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	04/13/2023	02/01/2023	Exercise		(6,075,000)	4050			(92,663)	(72,165)	20,498				92,663	(72,165)			0001
Written Call/SPX/SPX2616SI .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/09/2023	05/09/2023	Expire		(32,000,000)	4136.25			(83,200)	83,200					83,200				0001
Written Call/SPX/SPX2616S1 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	06/16/2023	04/28/2023	Expire		(8,160,000)	3950			(51,000)	51,000					51,000				0001
Written Call/SPX/SPX2617S8 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	08/23/2023	05/22/2023	Exercise		(2,080,000)	4100			(31,478)	(50,000)	(18,523)				31,478	(50,000)			0001
Written Call/SPX/SPX2617SI .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	05/26/2023	05/25/2023	Exercise		(6,285,000)	4200			(10,703)	(4,086)	6,616				10,703	(4,086)			0001
Written Call/SPX/SPX2615S4 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2023	04/24/2023	04/12/2023	Expire		(5,200,000)	252.48			(8,060)	8,060					8,060				0001
Written Call/SPX/SPX2617SQ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	09/01/2023	05/25/2023	Exercise		(4,192,000)	4400			(19,565)	(57,886)	(38,321)				19,565	(57,886)			0001
Written Call/SPX/SPX7150SX .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/22/2022	02/22/2023	02/24/2023	Expire		(2,584,000)	3443.81									88,114	(73,259)			0001
Written Call/SPX/SPX715PS8 .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/08/2022	03/08/2023	03/10/2023	Expire		(2,499,000)	3336.56									98,711	(85,259)			0001
Written Call/SPX/SPX715WSO .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/08/2022	09/08/2023	09/12/2023	Expire		(1,779,000)	4006.18							9,947		54,615				0001
Written Call/SPX/SPX721PSZ .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023	05/10/2023	Expire		(2,431,000)	3298.67									85,814	(58,467)			0001
Written Call/SPX/SPXB151SI .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/07/2023	02/13/2023	02/09/2023	Expire		(41,000,000)	4150			(52,850)	52,850					52,850				0001
Written Call/SPX/SPX821AST .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	02/10/2023	02/14/2023	Expire		(8,000,000)	3800				64,256					64,256				0001
Written Call/SPX/SPX821RSF .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	07/21/2023	05/25/2023	Expire		(4,190,000)	4100			(32,245)	32,245					32,245				0001
Written Call/SPX/SPX821USZ .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	08/25/2023	06/26/2023	Exercise		(8,700,000)	4400			(81,760)	(5,711)	76,049				81,760	(5,711)			0001
Written Call/SPX/SPX821TSC .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	07/03/2023	06/07/2023	Exercise		(4,280,000)	4350			(13,885)	(52,795)	(38,910)				13,885	(52,795)			0001
Written Call/SPX/SPX821TSD .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	07/14/2023	06/07/2023	Expire		(8,560,000)	4300			(21,490)	21,490					21,490				0001
Written Call/SPX/SPX821TSI .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	09/19/2023	06/07/2023	Expire		(4,280,000)	4500			(22,080)	22,080					22,080				0001
Written Call/SPX/SPX8210SY .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/08/2023	05/08/2023	Exercise		(8,100,000)	4000			(57,560)	(100,003)	(42,443)				57,560	(100,003)			0001
Written Call/SPX/SPX8210SZ .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/08/2023	05/08/2023	Expire		(8,100,000)	4000			(7,850)	7,850					7,850				0001
Written Call/SPX/SPX921BSV .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2023	11/21/2023	11/21/2023	Expire		(36,000,000)	4499.12			(32,400)	32,400					32,400				0001
Written Call/SPX/SPX921CS7 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/24/2023	11/24/2023	Expire		(13,650,000)	4523.21			(12,285)	12,285					12,285				0001
Written Call/SPX/SPXC004SG .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/08/2021	10/06/2023	10/11/2023	Expire		(1,310,000)	3952.21							(17,482)		108,468				0001
Written Call/SPX/SPXC008SZ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/22/2021	10/20/2023	10/24/2023	Expire		(1,711,000)	4090.41							7,768		131,918				0001
Written Call/SPX/SPXC00J6D .	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770XOHC3ZE78	11/22/2021	11/22/2023	11/27/2023	Expire		(1,005,000)	4214.65							14,975		79,797				0001
Written Call/SPX/SPXC1715A .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Expire		(6,539,000)	3445.3							(59,014)		321,065				0001
Written Call/SPX/SPXC174SD .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	01/10/2023	01/12/2023	Expire		(3,970,000)	3825				12,371					12,371				0001
Written Call/SPX/SPXC176SU .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	07/25/2023	01/24/2023	Expire		(15,600,000)	3400			(126,780)	126,780					126,780				0001
Written Call/SPX/SPXC17FSH .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2023	09/08/2023	06/20/2023	Exercise		(13,200,000)	4450			(113,310)	(11,233)	102,077				113,310	(11,233)			0001
Written Call/SPX/SPXD00FSA .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/22/2022	03/22/2023	03/24/2023	Exercise		(1,749,000)	4511.61			(174,900)				95,761		(122,955)				0001
Written Call/SPX/SPXD00J6K .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/08/2022	04/06/2023	04/10/2023	Expire		(5,215,000)	4039.45							40,378		259,186				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXD00Y8 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/08/2022	06/08/2023	06/12/2023	Expire		(4,399,000)	3292.62							(70,692)			134,609			0001
Written Call/SPX/SPXE00J6H .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2022	09/22/2023	09/26/2023	Expire		(8,724,000)	3382.19							(160,230)			448,414			0001
Written Call/SPX/SPXE00N57 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/07/2022	10/06/2023	10/11/2023	Expire		(6,075,000)	2911.73							(111,267)			204,728			0001
Written Call/SPX/SPXE00QSE .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/21/2022	10/20/2023	10/24/2023	Expire		(4,292,000)	3377.48							(78,902)			230,051			0001
Written Call/SPX/SPXF00KSM .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/18/2023	09/21/2023	05/22/2023	Expire		(16,720,000)	3850			(128,260)	128,260					128,260				0001
Written Call/SPX/SPXF00QSZ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/12/2023	06/13/2023	Expire		(17,200,000)	4288.11			(13,760)	13,760					13,760				0001
Written Call/SBM/SBM0171SP .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/12/2023	Expire		(260,193)	1012.18							(980)			12,411			0001
Written Call/SBM/SBM0171SZ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2023	06/26/2023	Expire		(11,269)	926.54							(224)			535			0001
Written Call/SBM/SBM0173SJ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023	10/11/2023	Expire		(50,006)	897.6							(704)			2,520			0001
Written Call/SBM/SBM0174SM .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023	12/27/2023	Expire		(74,188)	929.65							405			3,227			0001
Written Call/SBM/SBM0175ST .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/10/2023	Exercise		(330,870)	999.81			(4,731)	(6,566)						(1,834)			0001
Written Call/SPX/SPX161VSB .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2022	09/22/2023	09/26/2023	Exercise		(4,250,000)	3000			(1,320,061)	(406,365)			(1,320,061)			913,696			0001
Written Call/SPX/SPX2610SM .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	01/04/2023	01/06/2023	Expire		(17,100,000)	3820.3				61,560						61,560			0001
Written Call/SPX/SPX2611SS .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	03/08/2023	02/01/2023	Expire		(8,100,000)	4150			(39,420)	39,420						39,420			0001
Written Call/SPX/SPX2614S1 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/27/2023	03/28/2023	Expire		(4,000,000)	3931.28			(8,600)	8,600						8,600			0001
Written Call/SPX/SPX2611SX .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	05/05/2023	02/01/2023	Exercise		(8,100,000)	4100			(124,370)	(36,249)	88,121		(36,249)			124,370			0001
Written Call/SPX/SPX2614S9 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	06/06/2023	03/30/2023	Exercise		(7,960,000)	4100			(58,440)	(183,849)	(125,409)		(183,849)			58,440			0001
Written Call/SPX/SPX2611SR .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	03/03/2023	02/01/2023	Exercise		(8,100,000)	3950			(143,430)	(95,639)	47,791		(95,639)			143,430			0001
Written Call/SPX/SPX2617SN .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	08/07/2023	05/25/2023	Expire		(8,380,000)	4250			(45,260)	45,260						45,260			0001
Written Call/SPX/SPX2619SD .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/30/2023	06/29/2023	Expire		(4,320,000)	4300			(2,205)	2,205						2,205			0001
Written Call/SPX/SPX2614SV .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/11/2023	04/10/2023	Expire		(20,400,000)	4050			(32,500)	32,500						32,500			0001
Written Call/SBM/SBM0171SH .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023	05/24/2023	Expire		(10,767)	956.78							(279)			584			0001
Written Call/SBM/SBM0170SH .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	03/24/2023	Exercise		(27,043)	1089.39			(311)				314			916			0001
Written Call/SPX/SPX715VSH .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/12/2022	01/06/2023	01/10/2023	Expire		(4,250,000)	3650				2,104						2,104			0001
Written Call/SPX/SPX7210S7 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	04/25/2023	Expire		(4,082,000)	3844.6							(52,234)			217,979			0001
Written Call/SPX/SPXB21A$U .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	03/07/2023	03/09/2023	Exercise		(8,000,000)	3750			(472,740)	(48,699)			(472,740)			424,041			0001
Written Call/SPX/SPXB21J$K .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2023	02/22/2023	02/21/2023	Exercise		(45,375,000)	4100			(90,035)	(440,001)	(349,966)		(440,001)			90,035			0001
Written Call/SPX/SPXB21J$L .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2023	02/22/2023	02/21/2023	Expire		(45,375,000)	4100			(213,730)	213,730						213,730			0001
Written Call/SPX/SPXB21M$M .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	04/10/2023	03/24/2023	Expire		(16,000,000)	3875			(49,640)	49,640						49,640			0001
Written Call/SPX/SPXB210$I .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	12/22/2023	05/22/2023	Expire		(16,720,000)	3600			(138,960)	138,960						138,960			0001
Written Call/SPX/SPXB21P$2 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/31/2023	05/08/2023	Exercise		(6,075,000)	4100			(29,775)	(59,872)	(30,097)		(59,872)			29,775			0001
Written Call/SPX/SPXB21S$O .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/05/2023	06/05/2023	Expire		(17,000,000)	4271.66			(20,400)	20,400						20,400			0001
Written Call/SPX/SPXB21S$P .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/05/2023	06/05/2023	Expire		(17,000,000)	4293.08			(20,400)	20,400						20,400			0001
Written Call/SPX/SPXF00QSL .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2023	09/21/2023	06/20/2023	Expire		(8,800,000)	4200			(47,340)	47,340						47,340			0001
Written Call/SPX/SPXB21S$I .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/01/2023	08/23/2023	06/05/2023	Exercise		(6,688,000)	4075			(107,856)	(160,000)	(52,144)		(160,000)			107,856			0001
Written Call/SPX/SPXF00QSM .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2023	07/05/2023	06/20/2023	Expire		(22,000,000)	4381.58			(56,100)	56,100						56,100			0001
Written Call/SPX/SPXB21TSF .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	07/21/2023	06/07/2023	Exercise		(6,420,000)	4350			(35,618)	(139,755)	(104,138)		(139,755)			35,618			0001
Written Call/SPX/SPXB21TSP .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Expire		(12,810,000)	4294.56			(16,013)	16,013						16,013			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXB21USD .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	07/31/2023	06/22/2023	Exercise		(2,640,000)	4350			(29,304)	(71,688)	(42,384)		(71,688)		29,304				0001
Written Call/SPX/SPXB21USE .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	08/07/2023	06/22/2023	Exercise		(11,000,000)	4400			(92,225)	(148,050)	(55,825)		(148,050)		92,225				0001
Written Call/SPX/SPXA053S3 .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	05/24/2023	Expire		(3,378,000)	3121.09							(94,843)		123,973				0001
Written Call/SPX/SPXA054SN .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023	07/11/2023	Expire		(4,248,000)	3119.5							(77,247)		132,113				0001
Written Call/SBM/SBM0170S4 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2023	02/24/2023	Expire		(79,538)	1065.77							(499)		4,128				0001
Written Call/SBM/SBM0171S0 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023	06/12/2023	Expire		(181,571)	1012.18							(684)		8,661				0001
Written Call/SBM/SBM0173S1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023	10/11/2023	Expire		(98,922)	897.6							(1,393)		4,986				0001
Written Call/SBM/SBM0174S0 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Expire		(141,292)	941.28							405		6,273				0001
Written Call/SPX/SPXF00RSG .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/20/2023	09/01/2023	06/22/2023	Exercise		(4,405,000)	4250			(99,355)	(132,884)	(33,529)		(132,884)		99,355				0001
Written Call/SPX/SPXB00XSE .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/08/2021	09/08/2023	09/12/2023	Expire		(1,739,000)	4062.66							(6,150)		138,598				0001
Written Call/SPX/SPX2611SY .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	05/09/2023	02/01/2023	Expire		(8,100,000)	4225			(67,090)		67,090				67,090				0001
Written Call/SPX/SPX2611SU .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	03/14/2023	02/01/2023	Exercise		(8,100,000)	3900			(193,410)	(19,290)	174,120		(19,290)		193,410				0001
Written Call/SPX/SPX2612S1 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	06/08/2023	02/01/2023	Exercise		(16,200,000)	3850			(640,440)	(887,862)	(247,422)		(887,862)		640,440				0001
Written Call/SPX/SPX2611SZ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	05/12/2023	02/01/2023	Expire		(8,100,000)	4250			(61,580)		61,580				61,580				0001
Written Call/SPX/SPX2614S0 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	04/17/2023	04/07/2023	Expire		(12,300,000)	4025			(27,600)		27,600				27,600				0001
Written Call/SPX/SPX2617SX .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/30/2023	05/31/2023	Expire		(10,816,000)	4194.94			(21,632)		21,632				21,632				0001
Written Call/SPX/SPX2611SE .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	04/21/2023	01/24/2023	Expire		(7,800,000)	3550			(41,410)		41,410				41,410				0001
Written Call/SPX/SPX2619SJ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/07/2023	07/05/2023	Exercise		(17,600,000)	4428.13			(24,640)	(57,696)	(33,056)		(57,696)		24,640				0001
Written Call/SPX/SPX2615SV .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	05/16/2023	04/28/2023	Exercise		(4,080,000)	4000			(32,520)	(50,000)	(17,480)		(50,000)		32,520				0001
Written Call/SPX/SPX261AS0 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2023	07/24/2023	07/20/2023	Expire		(17,680,000)	4580.03			(21,216)		21,216				21,216				0001
Written Call/SPX/SPX2617SK .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	06/07/2023	05/25/2023	Exercise		(4,190,000)	4175			(21,635)	(46,260)	(24,625)		(46,260)		21,635				0001
Written Call/SPX/SPXC00VSP .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/07/2022	01/06/2023	01/10/2023	Exercise		(3,338,000)	4209.33			(224,278)				90,949		(53,039)				0001
Written Call/SPX/SPX2611SF .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	04/13/2023	01/24/2023	Expire		(7,800,000)	3600			(44,390)		44,390				44,390				0001
Written Call/SPX/SPX2614S6 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	04/03/2023	03/30/2023	Expire		(5,970,000)	4000			(10,433)	(29,999)	(19,567)		(29,999)		10,433				0001
Written Call/SPX/SPX2611SW .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	04/28/2023	02/01/2023	Exercise		(8,100,000)	4125			(104,380)	(44,478)	59,902		(44,478)		104,380				0001
Written Call/SPX/SPX2612S0 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	05/26/2023	02/01/2023	Exercise		(8,100,000)	4100			(145,890)	(105,449)	40,441		(105,449)		145,890				0001
Written Call/SPX/SPX2616GJ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/09/2023	05/09/2023	Exercise		(32,000,000)	4136.25			(70,400)	(66,069)	4,331		(66,069)		70,400				0001
Written Call/SPX/SPXC17DSZ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	07/14/2023	05/22/2023	Expire		(8,320,000)	4150			(31,200)		31,200				31,200				0001
Written Call/SPX/SPX2615SY .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	05/26/2023	04/28/2023	Exercise		(6,120,000)	4100			(33,773)	(75,001)	(41,228)		(75,001)		33,773				0001
Written Call/SPX/SPX2616S0 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	06/02/2023	04/28/2023	Exercise		(10,200,000)	4100			(58,925)	(125,001)	(66,076)		(125,001)		58,925				0001
Written Call/SPX/SPX2617SY .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/30/2023	05/31/2023	Expire		(10,816,000)	4215.96			(21,632)		21,632				21,632				0001
Written Call/SPX/SPX2618SH .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/06/2023	06/05/2023	Expire		(7,650,000)	4303.78			(8,033)		8,033				8,033				0001
Written Call/SPX/SPX2618SV .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/20/2023	06/20/2023	Exercise		(22,000,000)	4414.78			(35,200)	(64,783)	(29,583)		(64,783)		35,200				0001
Written Call/SPX/SPX2618SW .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/20/2023	06/20/2023	Expire		(22,000,000)	4436.9			(40,700)		40,700				40,700				0001
Written Call/SPX/SPX2619SE .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	07/07/2023	06/29/2023	Expire		(4,320,000)	4275			(4,460)		4,460				4,460				0001
Written Call/SPX/SPX2617S7 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	08/01/2023	05/22/2023	Exercise		(8,320,000)	4150			(75,220)	(125,000)	(49,780)		(125,000)		75,220				0001
Written Call/SPX/SPX261ASQ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/15/2023	08/15/2023	Expire		(17,880,000)	4475.21			(25,032)		25,032				25,032				0001
Written Call/SPX/SPX7158SA .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/22/2021	02/22/2023	02/24/2023	Expire		(1,656,000)	3488.85				(143,899)			(143,899)		156,658				0001
Written Call/SPX/SPX7151SA .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/20/2021	08/22/2023	08/24/2023	Expire		(1,186,000)	3997.5				(9,079)			(9,079)		92,152				0001
Written Call/SPX/SPX715QSE .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/08/2022	04/06/2023	04/10/2023	Expire		(3,880,000)	3590.62				(45,953)			(45,953)		116,400				0001
Written Call/SPX/SPX715QSN .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/22/2022	04/21/2023	04/25/2023	Expire		(2,831,000)	3417.42				(53,625)			(53,625)		92,008				0001
Written Call/SPX/SPXD002SY .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/08/2022	02/08/2023	02/10/2023	Exercise		(2,140,000)	4521.54			(191,058)				135,156		(124,504)				0001
Written Call/SPX/SPX721AS4 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023	12/27/2023	Expire		(1,120,000)	4226.9							18,483		90,944				0001
Written Call/SPX/SPXD00FS9 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/22/2022	03/22/2023	03/24/2023	Exercise		(9,236,000)	4060.45			(252,782)				80,306		209,018				0001
Written Call/SPX/SPXB21AS1 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023	11/27/2023	Expire		(5,886,000)	3603.22							28,895		266,636				0001
Written Call/SPX/SPXD000S4 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/06/2022	05/08/2023	05/10/2023	Expire		(4,740,000)	3711.01				(115,094)			(115,094)		273,498				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXB210SH .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	11/10/2023	05/22/2023	Expire		(33,440,000)	3700			(267,880)		267,880					267,880			0001
Written Call/SPX/SPXB21TSU .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2023	06/12/2023	06/13/2023	Exercise		(17,200,000)	4309.61			(15,480)	(58,661)	(43,181)			(58,661)		15,480			0001
Written Call/SPX/SPXB21TSH .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	08/04/2023	06/07/2023	Exercise		(6,420,000)	4400			(34,493)	(58,524)	(24,031)			(58,524)		34,493			0001
Written Call/SPX/SPXB21USC .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	07/26/2023	06/22/2023	Exercise		(4,400,000)	4300			(63,610)	(133,374)	(69,764)			(133,374)		63,610			0001
Written Call/SPX/SPX921CS8 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/24/2023	11/24/2023	Exercise		(13,650,000)	4553.17			(14,333)	(9,285)	5,048			(9,285)		14,333			0001
Written Call/SPX/SPX921ESA .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2023	12/11/2023	12/11/2023	Expire		(9,100,000)	4585.59			(20,020)		20,020					20,020			0001
Written Call/SPX/SPXB214S9 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	09/12/2023	Expire		(3,070,000)	3204.94								(24,023)		89,030			0001
Written Call/SPX/SPXB214SA .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023	09/12/2023	Expire		(7,552,000)	3605.56								(47,585)		372,314			0001
Written Call/SPX/SPXF00KSR .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/19/2023	05/22/2023	05/23/2023	Expire		(8,420,000)	4181.5			(7,673)		7,673					7,673			0001
Written Call/SPX/SPXF00LSB .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/22/2023	05/23/2023	05/24/2023	Exercise		(7,560,000)	4182.15			(8,316)	(32,969)	(24,653)			(32,969)		8,316			0001
Written Call/SPX/SPXF00ISQ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/04/2023	06/27/2023	05/08/2023	Exercise		(8,100,000)	3900			(169,360)	(249,998)	(80,638)			(249,998)		169,360			0001
Written Call/SPX/SPXF00LSJ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/23/2023	07/03/2023	05/25/2023	Expire		(4,190,000)	4150			(30,490)		30,490					30,490			0001
Written Call/SPX/SPXB21DSG .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	12/27/2023	Expire		(4,182,000)	3057.91								(12,479)		114,169			0001
Written Call/SPXF00QSO .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/16/2023	06/21/2023	06/21/2023	Exercise		(17,700,000)	4398.57			(26,550)	(65,982)	(39,432)			(65,982)		26,550			0001
Written Call/SPXF00QSP .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/16/2023	06/21/2023	06/21/2023	Expire		(17,700,000)	4420.61			(30,975)		30,975					30,975			0001
Written Call/SPXF00RSJ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/20/2023	12/05/2023	06/22/2023	Exercise		(2,202,500)	4250			(71,193)	(79,295)	(8,102)			(79,295)		71,193			0001
Written Call/SPXB210SO .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2023	05/15/2023	05/16/2023	Exercise		(12,000,000)	4124.08			(19,800)	(17,749)	2,051			(17,749)		19,800			0001
Written Call/SPXB210SG .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	10/17/2023	05/22/2023	Expire		(33,440,000)	3750			(251,680)		251,680					251,680			0001
Written Call/SPXF13B8C .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/08/2021	02/03/2023	02/07/2023	Expire		(4,700,000)	4425					40,774					40,774			0001
Written Call/SPXB21RSK .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	09/08/2023	05/25/2023	Exercise		(6,288,000)	4200			(79,095)	(150,000)	(70,905)			(150,000)		79,095			0001
Written Call/SPXB21RSL .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	10/20/2023	05/25/2023	Expire		(8,384,000)	3800			(70,730)		70,730					70,730			0001
Written Call/SPXB21US8 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	07/14/2023	06/22/2023	Exercise		(6,600,000)	4350			(51,878)	(116,566)	(64,689)			(116,566)		51,878			0001
Written Call/SPXB21USA .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	07/21/2023	06/22/2023	Exercise		(4,400,000)	4500			(7,950)	(18,171)	(10,221)			(18,171)		7,950			0001
Written Call/SPXI130SE .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/18/2023	08/18/2023	05/22/2023	Exercise		(2,080,000)	4200			(23,885)	(42,428)	(18,543)			(42,428)		23,885			0001
Written Call/SPXI133SE .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/01/2023	09/19/2023	06/05/2023	Expire		(4,180,000)	4080			(44,110)		44,110					44,110			0001
Written Call/SPXC1716S9 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023	11/10/2023	Expire		(4,485,000)	3062.49								(31,408)		128,720			0001
Written Call/SPXG00SSU .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/15/2023	12/19/2023	12/19/2023	Expire		(14,160,000)	4695.59			(10,620)		10,620					10,620			0001
Written Call/SPXG00SSV .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/15/2023	12/19/2023	12/19/2023	Exercise		(14,160,000)	4742.79			(12,036)	(38,383)	(26,347)			(38,383)		12,036			0001
Written Call/SPXC174SF .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	01/23/2023	01/25/2023	Expire		(3,970,000)	3750					21,037					21,037			0001
Written Call/SPXI13XS8 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/22/2023	12/08/2023	06/26/2023	Exercise		(8,700,000)	4550			(102,620)	(54,370)	48,250			(54,370)		102,620			0001
Written Call/SPXI13YSN .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/27/2023	06/29/2023	06/29/2023	Expire		(3,456,000)	4374.03			(4,493)		4,493					4,493			0001
Written Call/SPXI13YSQ .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/27/2023	09/15/2023	06/29/2023	Expire		(8,640,000)	4200			(52,870)		52,870					52,870			0001
Written Call/SPXB057SJ .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/26/2023	10/27/2023	10/30/2023	Exercise		(21,575,000)	4175			(58,025)	(144,075)	(86,050)			(144,075)		58,025			0001
Written Call/SPXD006SB .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/22/2022	02/22/2023	02/24/2023	Exercise		(1,891,000)	4304.76			(137,807)					78,333		(75,782)			0001
Written Call/SPXD00YS9 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/08/2022	06/08/2023	06/12/2023	Expire		(6,352,000)	3704.19								(93,466)		330,939			0001
Written Call/SPXG13USR .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/08/2022	07/07/2023	07/11/2023	Expire		(6,284,000)	3509.44								(139,357)		328,025			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXE000$U .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2022	06/22/2023	06/26/2023	Expire		(4,484,000)	3007.91							(106,079)			147,972			0001
Written Call/SPX/SPXB17Y$W .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2023	10/24/2023	Expire		(4,330,000)	3002.2							(56,853)			138,560			0001
Written Call/SPX/SPXC000$F .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2021	09/22/2023	09/26/2023	Expire		(1,007,000)	3956.08							(14,644)			84,085			0001
Written Call/SPX/SPXE00C$Q .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/22/2022	08/22/2023	08/24/2023	Expire		(5,170,000)	3310.39							(35,538)			156,134			0001
Written Call/SBM/SBMD170$I .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2023	03/24/2023	Exercise		(73,516)	1089.39			(847)				854			2,491			0001
Written Call/SBM/SBMD170$8 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2023	03/10/2023	Expire		(167,021)	1021.08							(4,233)			9,587			0001
Written Call/SBM/SBMD170$S .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/10/2023	Expire		(140,049)	1098.03							3,391			6,428			0001
Written Call/SBM/SBMD170$R .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023	04/10/2023	Expire		(115,782)	1098.03							2,804			5,314			0001
Written Call/SBM/SBMD171$1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023	04/25/2023	Expire		(21,406)	1069.98							86			1,068			0001
Written Call/SBM/SBMD172$7 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023	07/11/2023	Expire		(33,680)	961.22							(452)			1,684			0001
Written Call/SBM/SBMD172$E .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023	07/25/2023	Expire		(171,939)	993.68							(395)			8,236			0001
Written Call/SBM/SBMD172$L .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023	08/10/2023	Expire		(247,053)	1042.66							3,680			11,215			0001
Written Call/SBM/SBMD172$Q .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023	08/24/2023	Expire		(31,917)	1046.72							553			1,459			0001
Written Call/SBM/SBMD173$R .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2023	10/24/2023	Expire		(269,279)	923.64							170			11,208			0001
Written Call/SBM/SBMD172$R .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023	08/24/2023	Expire		(100,078)	1046.72							1,735			4,574			0001
Written Call/SPX/SPXC173$P .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023	11/27/2023	Expire		(5,328,000)	3202.86							4,955			139,594			0001
Written Call/SPX/SPXJ13E$D .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	08/28/2023	09/08/2023	08/30/2023	Expire		(13,260,000)	4470			(23,880)	23,880					23,880				0001
Written Call/SPX/SPXC175$S .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023	12/12/2023	Expire		(5,682,000)	3567.16							18,449			261,372			0001
Written Call/SPX/SPXE00Z$2 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2022	12/22/2023	12/27/2023	Expire		(2,039,000)	3822.39							(2,335)			63,617			0001
Written Call/SPX/SPXF002$O .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/13/2023	01/18/2023	01/18/2023	Expire		(43,100,000)	3979.09			(146,540)	146,540					146,540				0001
Written Call/SPX/SPXC17F$W .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2023	08/25/2023	06/22/2023	Exercise		(8,810,000)	4400			(91,880)	(5,710)	86,170		(5,710)			91,880			0001
Written Call/SPX/SPXF003$C .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/20/2023	05/03/2023	01/24/2023	Expire		(7,800,000)	3500			(40,940)	40,940					40,940				0001
Written Call/SPX/SPXF007$T .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/22/2023	05/12/2023	02/24/2023	Exercise		(8,000,000)	4000			(147,720)	(124,080)	23,640		(124,080)		147,720				0001
Written Call/SPX/SPXF00E$X .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2023	04/13/2023	04/07/2023	Exercise		(16,400,000)	4050			(127,940)	(192,439)	(64,499)		(192,439)		127,940				0001
Written Call/SPX/SPXF00K$S .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/22/2023	05/23/2023	Expire		(8,420,000)	4202.46			(7,104)	7,104					7,104				0001
Written Call/SPX/SPXC170$L .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/29/2023	12/29/2023	Expire		(23,875,000)	4800.71			(20,294)	20,294					20,294				0001
Written Call/SPX/SPXF00N$Y .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	09/20/2023	06/07/2023	Expire		(4,280,000)	4500			(22,845)	22,845					22,845				0001
Written Call/SPX/SPXH13X$F .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	01/20/2023	07/14/2023	01/24/2023	Expire		(15,600,000)	3450			(133,940)	133,940					133,940				0001
Written Call/SPX/SPXF00R$P .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/20/2023	09/22/2023	06/22/2023	Exercise		(3,087,000)	4100			(99,656)	(77,021)	22,634		(77,021)		99,656				0001
Written Call/SPX/SPXF13B$D .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPR08K5P83	11/08/2021	02/22/2023	02/24/2023	Expire		(4,700,000)	4350				68,193					68,193				0001
Written Call/SPX/SPXE000$W .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2022	06/22/2023	06/26/2023	Expire		(1,569,000)	3759.89							(9,963)			51,306			0001
Written Call/SPX/SPX2611$C .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	03/06/2023	01/24/2023	Expire		(7,800,000)	3700			(30,840)	30,840					30,840				0001
Written Call/SPX/SPX2614$2 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/28/2023	03/28/2023	Expire		(4,000,000)	3911.43			(9,400)	9,400					9,400				0001
Written Call/SPX/SPX2614$H .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/04/2023	04/04/2023	Exercise		(56,700,000)	4050			(238,770)	(354,200)	(115,430)		(354,200)		238,770				0001
Written Call/SPX/SPX2615$9 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2023	05/03/2023	04/14/2023	Expire		(11,639,982)	4100			(96,910)	96,910					96,910				0001
Written Call/SPX/SPX2614$N .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	04/12/2023	04/07/2023	Expire		(16,400,000)	4050			(40,200)	40,200					40,200				0001
Written Call/SPX/SPX2615$G .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	05/09/2023	04/24/2023	Expire		(41,500,000)	4088.49			(149,400)	149,400					149,400				0001
Written Call/SPX/SPX2615$I .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	05/26/2023	04/24/2023	Expire		(41,500,000)	4047.19			(145,250)	145,250					145,250				0001
Written Call/SPX/SPX2616$2 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	06/30/2023	04/28/2023	Expire		(8,160,000)	3900			(49,460)	49,460					49,460				0001
Written Call/SPX/SPX2614$7 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	05/09/2023	03/30/2023	Exercise		(5,970,000)	4000			(35,775)	(75,001)	(39,226)		(75,001)		35,775				0001
Written Call/SPX/SPXE00A$1 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2022	08/08/2023	08/10/2023	Expire		(3,957,000)	3312.05							(28,908)			115,544			0001
Written Call/SPX/SPX2614$Q .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	05/01/2023	04/07/2023	Exercise		(4,100,000)	4125			(22,645)	(21,434)	1,211		(21,434)		22,645				0001
Written Call/SPX/SPX2619$Z .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2023	07/24/2023	07/20/2023	Expire		(17,680,000)	4529.93			(17,680)	17,680					17,680				0001
Written Call/SPX/SPX2617$P .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	08/29/2023	05/25/2023	Expire		(4,190,000)	4250			(22,255)	22,255					22,255				0001
Written Call/SPX/SPX2618$U .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/23/2023	06/20/2023	Expire		(4,400,000)	4375			(21,725)	21,725					21,725				0001
Written Call/SPX/SPX2619$4 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2023	08/29/2023	06/22/2023	Exercise		(3,528,000)	4400			(38,136)	(39,053)	(917)		(39,053)		38,136				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX261BSU .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/18/2023	09/19/2023	Exercise	(13,440,000)	4452.55			(13,440)	(1,487)	11,953			(1,487)		13,440				0001
Written Call/SPX/SPX261CSJ .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2023	10/06/2023	10/06/2023	Expire	(16,900,000)	4225			(41,260)		41,260					41,260				0001
Written Call/SPX/SPX715ES7 .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/21/2021	05/22/2023	05/24/2023	Expire	(1,254,000)	3740.27								(52,097)			99,693			0001
Written Call/SPX/SPX715GS3 .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/21/2022	01/20/2023	01/24/2023	Expire	(4,492,000)	3958.15								(106,121)			251,552			0001
Written Call/SPX/SPX715PSI .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/22/2022	03/22/2023	03/24/2023	Expire	(4,810,000)	3609.29								(66,343)			145,262			0001
Written Call/SPX/SPXI130SB .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	08/03/2023	05/22/2023	Exercise	(6,240,000)	4150			(46,913)	(75,002)	(28,089)			(75,002)		46,913				0001
Written Call/SPX/SPXI130S7 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	06/30/2023	05/25/2023	Exercise	(4,190,000)	4225			(16,975)	(37,501)	(20,526)			(37,501)		16,975				0001
Written Call/SPX/SPXE00NS8 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/07/2022	10/06/2023	10/11/2023	Expire	(5,948,000)	3275.69								(153,801)			328,330			0001
Written Call/SPX/SPXF0077S .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/22/2023	02/23/2023	02/24/2023	Expire	(14,000,000)	4025			(19,268)		19,268					19,268				0001
Written Call/SPX/SPXF00R5K .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/20/2023	12/19/2023	06/22/2023	Exercise	(2,202,500)	4350			(55,050)	(104,593)	(49,543)			(104,593)		55,050				0001
Written Call/SPX/SPXJ130SY .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	09/05/2023	08/30/2023	Exercise	(11,050,000)	4450			(19,813)	(58,539)	(38,727)			(58,539)		19,813				0001
Written Call/SPX/SPXF00XSW .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/28/2023	08/01/2023	08/01/2023	Expire	(18,280,000)	4568.48			(14,624)		14,624					14,624				0001
Written Call/SPX/SPXB21DSH .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023	12/27/2023	Expire	(4,410,000)	3440.15								(21,382)			214,326			0001
Written Call/SPX/SPXB21JSY .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	03/17/2023	02/24/2023	Expire	(8,000,000)	4000			(47,830)		47,830					47,830				0001
Written Call/SPX/SPXB21MSL .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/29/2023	03/24/2023	Expire	(16,000,000)	3925			(39,900)		39,900					39,900				0001
Written Call/SPX/SPXB21TSO .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Expire	(12,810,000)	4273.14			(14,091)		14,091					14,091				0001
Written Call/SPX/SPXB21TSV .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2023	06/13/2023	06/13/2023	Exercise	(12,900,000)	4320.35			(12,900)	(73,003)	(60,103)			(73,003)		12,900				0001
Written Call/SPX/SPXB21VSO .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/22/2023	10/17/2023	06/26/2023	Exercise	(8,700,000)	4350			(160,590)	(23,200)	137,390			(23,200)		160,590				0001
Written Call/SPX/SPX905FSP .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023	06/26/2023	Expire	(1,686,000)	3821.8								(43,950)			125,270			0001
Written Call/SPX/SPX905VSO .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	01/21/2022	01/20/2023	01/24/2023	Exercise	(1,787,000)	4397.94				(172,823)				109,397			(115,103)			0001
Written Call/SPX/SPXA053S4 .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023	05/24/2023	Expire	(6,162,000)	3511.22								(218,860)			365,407			0001
Written Call/SPX/SPXA055S5 .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	07/25/2023	Expire	(3,905,000)	3169.3								(62,349)			123,008			0001
Written Call/SPX/SPXA055S6 .	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	07/25/2023	Expire	(6,152,000)	3565.47								(107,320)			322,365			0001
Written Call/SPX/SPXC00VSQ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/07/2022	01/06/2023	01/10/2023	Exercise	(1,589,000)	4677.03				(158,900)				110,047			(110,277)			0001
Written Call/SPX/SPXI13JS1 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/26/2023	05/23/2023	04/28/2023	Exercise	(4,080,000)	3950			(36,065)	(50,000)	(13,935)			(50,000)		36,065				0001
Written Call/SPX/SPXI130S9 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	07/14/2023	05/22/2023	Exercise	(8,320,000)	4200			(66,060)	(150,001)	(83,941)			(150,001)		66,060				0001
Written Call/SPX/SPXI130S6 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/23/2023	06/30/2023	05/25/2023	Expire	(4,190,000)	4225			(12,345)		12,345					12,345				0001
Written Call/SPX/SPXI133SD .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	09/14/2023	06/05/2023	Expire	(4,180,000)	4100			(44,755)		44,755					44,755				0001
Written Call/SPX/SPXI13XS7 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	11/10/2023	06/26/2023	Expire	(13,920,000)	4650			(75,664)		75,664					75,664				0001
Written Call/SPX/SPXI13XSQ .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/26/2023	06/27/2023	Expire	(8,700,000)	4352.68			(9,135)		9,135					9,135				0001
Written Call/SPX/SPXC17JS7 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	10/02/2023	10/03/2023	Expire	(15,400,000)	4290.19			(19,250)		19,250					19,250				0001
Written Call/SPX/SPXJ13DSW .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	08/30/2023	08/30/2023	Exercise	(17,680,000)	4440			(26,380)	(99,998)	(73,618)			(99,998)		26,380				0001
Written Call/SPX/SPXD006SA .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/22/2022	02/22/2023	02/24/2023	Expire	(4,756,000)	3874.28								(121,130)			267,287			0001
Written Call/SPX/SPXJ13HSB .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/11/2023	09/12/2023	Exercise	(17,800,000)	4459.72			(19,580)	(55,389)	(35,809)			(55,389)		19,580				0001
Written Call/SPX/SPXI13H5F .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/21/2023	04/25/2023	04/25/2023	Expire	(41,500,000)	4133.52			(78,850)		78,850					78,850				0001
Written Call/SPX/SPXI13SSF .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/01/2023	09/20/2023	06/05/2023	Expire	(4,180,000)	4060			(42,465)		42,465					42,465				0001
Written Call/SPX/SPXJ13ZS0 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/27/2023	11/24/2023	Expire	(13,650,000)	4513.23			(12,968)		12,968					12,968				0001
Written Call/SPX/SPXJ13ZS1 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/21/2023	11/27/2023	11/24/2023	Expire	(13,650,000)	4563.15			(15,015)		15,015					15,015				0001
Written Call/SPX/SPXE00JSG .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/22/2022	09/22/2023	09/26/2023	Expire	(4,871,000)	3006.39								(65,093)			147,104			0001
Written Call/SPX/SPXK135SZ .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2023	12/21/2023	12/21/2023	Exercise	(19,000,000)	4756.45			(13,300)	(19,323)	(6,023)			(19,323)		13,300				0001
Written Call/SPX/SPXF00E8N .	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4RB04	03/31/2023	04/06/2023	04/04/2023	Exercise	(12,900,000)	4300			(60,345)	(14,175)	46,170			(14,175)		60,345				0001
Written Call/SPX/SPXF00FS1 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/06/2023	04/12/2023	04/10/2023	Expire	(16,320,000)	4075			(29,170)		29,170					29,170				0001
Written Call/SPX/SPXJ13DSX .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	09/05/2023	08/30/2023	Exercise	(6,630,000)	4440			(13,868)	(37,499)	(23,632)			(37,499)		13,868				0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXF00L$C .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC32E78	05/22/2023	05/23/2023	05/24/2023	Expire		(7,560,000)	4203.11		(7,938)		7,938					7,938				0001
Written Call/SPX/SPXF00I$O .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC32E78	05/04/2023	05/15/2023	05/08/2023	Exercise		(4,050,000)	4025		(26,565)	(50,001)	(23,436)			(50,001)		26,565				0001
Written Call/SPX/SPXF00L$K .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC32E78	05/23/2023	07/26/2023	05/25/2023	Exercise		(4,190,000)	4225		(24,690)	(50,001)	(25,311)			(50,001)		24,690				0001
Written Call/SPX/SPXI130$C .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	08/04/2023	05/22/2023	Exercise		(16,640,000)	4150		(177,080)	(300,003)	(122,923)			(300,003)		177,080				0001
Written Call/SPX/SPXI13XSR .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/27/2023	06/27/2023	Exercise		(8,700,000)	4357.03		(10,875)	(21,392)	(10,517)			(21,392)		10,875				0001
Written Call/SPX/SPXI13S$Z .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/05/2023	09/22/2023	06/07/2023	Expire		(4,280,000)	4500		(24,070)		24,070					24,070				0001
Written Call/SPX/SPXI13YS0 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/29/2023	06/29/2023	Exercise		(3,456,000)	4382.79		(5,530)	(5,388)	142			(5,388)		5,530				0001
Written Call/SPX/SPXI13W$D .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/20/2023	08/15/2023	06/22/2023	Exercise		(4,410,000)	4300		(40,455)	(62,499)	(22,044)			(62,499)		40,455				0001
Written Call/SPX/SPXJ13D$Z .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/28/2023	09/07/2023	08/30/2023	Exercise		(6,630,000)	4450		(13,410)	(856)	12,554			(856)		13,410				0001
Written Call/SPX/SPXJ13H$C .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/12/2023	09/12/2023	Expire		(22,250,000)	4461.95		(27,813)		27,813					27,813				0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants													(11,299,942)	(12,076,958)	2,328,015		XXX	(13,126,981)		13,078,404	10,925,151			XXX
0709999999. Subtotal - Written Options - Hedging Other													(11,299,942)	(12,076,958)	2,328,015		XXX	(13,126,981)		13,078,404	10,925,151			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants													(11,299,942)	(12,076,958)	2,328,015		XXX	(13,126,981)		13,078,404	10,925,151			XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options													(11,299,942)	(12,076,958)	2,328,015		XXX	(13,126,981)		13,078,404	10,925,151			XXX
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/07/2025	12/31/2023	Swap Close			1.72/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026	12/31/2023	Swap Close			1.53/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027	12/31/2023	Swap Close			1.99/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/08/2024	12/31/2023	Swap Close			2.51/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029	12/31/2023	Swap Close			2.94/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/03/2023	02/02/2028	12/31/2023	Swap Close			3.84/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/03/2023	02/02/2028	12/31/2023	Swap Close			3.84/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028	12/31/2023	Swap Close			3.84/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029	12/31/2023	Swap Close			2.72/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2022	09/15/2026	12/31/2023	Swap Close			2.90/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/08/2022	08/15/2026	12/31/2023	Swap Close			2.90/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2026	12/31/2023	Swap Close			2.84/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/08/2027	12/31/2023	Swap Close			3.21/Secured Overnight Finance Rate													

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/07/2022	07/15/2027	12/31/2023	Swap Close			2.76/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/07/2022	07/20/2025	12/31/2023	Swap Close			2.84/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/08/2022	07/15/2027	12/31/2023	Swap Close			2.81/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/11/2022	08/15/2025	12/31/2023	Swap Close			2.88/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025	12/31/2023	Swap Close			2.76/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/11/2022	07/15/2026	12/31/2023	Swap Close			2.79/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/02/2022	08/15/2025	12/31/2023	Swap Close			2.79/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025	12/31/2023	Swap Close			2.87/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	08/19/2028	12/31/2023	Swap Close			1.99/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2024	12/31/2023	Swap Close			0.91/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2022	06/09/2031	12/31/2023	Swap Close			2.67/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026	12/31/2023	Swap Close			1.61/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/16/2022	10/02/2026	12/31/2023	Swap Close			1.73/Secured Overnight Finance Rate													
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031	12/31/2023	Swap Close			2.65/Secured Overnight Finance Rate			(249,326)								(249,326)		
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/27/2021	10/26/2026	12/31/2023	Swap Close			1.53/Secured Overnight Finance Rate			(2,087,195)										
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														(249,326)	(2,087,195)		XXX				(249,326)			XXX
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2023	06/15/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			27,172								27,172		
Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2021	01/15/2027	12/31/2023	Swap Close			0.50/Secured Overnight Finance Rate			12,038								12,038		
Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2021	11/30/2028	12/31/2023	Swap Close			1.88/Secured Overnight Finance Rate			137,121	3,675,736							137,121		
Currency Swap/Rec:CAD 3.13/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/10/2025	12/31/2023	Swap Close			3.13/Secured Overnight Finance Rate			(93,364)								(93,364)		
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	08/02/2023	09/20/2032	12/31/2023	Swap Close			2.45/12.25			(75,221)								(74,974)		
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031	12/31/2023	Swap Close			3.45/1.38			(4,559)								(4,559)		
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032	12/31/2023	Swap Close			2.56/1.35			1,279								1,279		
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035	12/31/2023	Swap Close			2.65/1.45			1,693								1,693		
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040	12/31/2023	Swap Close			3.08/1.83			1,395								1,395		
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036	12/31/2023	Swap Close			2.71/1.06			(4,336)								(4,336)		

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041	12/31/2023	Swap Close			4.24/2.02			(3,083)							(3,083)			
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	693133QAA7	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035	12/31/2023	Swap Close			5.25/6.05			(119,531)							(119,531)			
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027	12/31/2023	Swap Close			4.51/2.77			(6,966)							(6,966)			
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025	12/31/2023	Swap Close			4.40/2.62			(9,883)							(9,883)			
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028	12/31/2023	Swap Close			6.69/6.13			(4,385)							(4,385)			
Currency Swap/Rec:USD 6.36/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/08/2024	12/31/2023	Swap Close			6.36/4.63			33							33			
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025	12/31/2023	Swap Close			6.92/5.13			(6,718)							(6,719)			
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028	12/31/2023	Swap Close			6.64/6.13			(3,057)							(3,057)			
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025	12/31/2023	Swap Close			6.86/5.13			(6,718)							(6,719)			
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/12/2016	05/27/2028	12/31/2023	Swap Close			5.51/3.63			38							39			
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043	12/31/2023	Swap Close			7.99/7.00			(10,140)							(10,140)			
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027	12/31/2023	Swap Close			7.32/5.50			(10,873)							(10,873)			
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025	12/31/2023	Swap Close			6.61/5.13			(13,041)							(13,041)			
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028	12/31/2023	Swap Close			6.63/6.13			(7,442)							(7,442)			
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028	12/31/2023	Swap Close			5.33/3.63			37							37			
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYMZH0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026	12/31/2023	Swap Close			5.05/3.50			(6,755)							(6,755)			
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W27108AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028	12/31/2023	Swap Close			3.44/2.78			9,694							9,694			
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYMZH0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/19/2016	06/05/2025	12/31/2023	Swap Close			6.47/4.25			39							39			
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BC4DSN7	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/19/2016	05/27/2028	12/31/2023	Swap Close			5.73/3.63			18							18			
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/24/2016	10/27/2027	12/31/2023	Swap Close			7.68/5.50			(5,930)							(5,930)			
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043	12/31/2023	Swap Close			8.50/7.00			(5,070)							(5,070)			
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYMZH0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026	12/31/2023	Swap Close			5.63/3.50			(4,058)							(4,058)			
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028	12/31/2023	Swap Close			4.38/6 M Euribor			(22,777)							(22,777)			
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	G90068AL0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2016	01/16/2034	12/31/2023	Swap Close			7.12/5.63			26,873							26,873			
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027	12/31/2023	Swap Close			5.57/3.10			(7,624)							(7,624)			
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027	12/31/2023	Swap Close			6.34/4.88			17,456							17,456			
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027	12/31/2023	Swap Close			5.85/3.50			(7,122)							(7,122)			
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/07/2017	07/06/2027	12/31/2023	Swap Close			5.53/3.10			(6,100)							(6,100)			
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028	12/31/2023	Swap Close			7.29/4.75			(23,494)							(23,494)			
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWOG96	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2017	01/13/2028	12/31/2023	Swap Close			7.29/4.63			10,036							10,036			
Currency Swap/Rec:USD 6.45/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2017	04/25/2024	12/31/2023	Swap Close			6.45/4.00			(5,428)							(5,428)			
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2017	06/30/2027	12/31/2023	Swap Close			5.90/3.50			(4,243)							(4,243)			
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2017	09/27/2028	12/31/2023	Swap Close			7.33/4.75			(7,831)							(7,831)			
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034	12/31/2023	Swap Close			7.31/5.63			18,113							18,113			
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/06/2017	09/29/2025	12/31/2023	Swap Close			6.97/4.38			(13,494)							(13,494)			
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/07/2017	05/19/2026	12/31/2023	Swap Close			3.81/1.63			(1,398)							(1,398)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/08/2017	05/19/2026	12/31/2023	Swap Close			3.83/1.63			(1,398)							(1,398)			
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/08/2017	09/29/2025	12/31/2023	Swap Close			7.01/4.38			(11,470)							(11,470)			
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034	12/31/2023	Swap Close			7.46/5.63			11,026							11,026			
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044	12/31/2023	Swap Close			7.64/5.50			(7,845)							(7,845)			
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/03/2017	09/27/2028	12/31/2023	Swap Close			7.18/4.75			(5,656)							(5,656)			
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027	12/31/2023	Swap Close			5.24/3.10			(5,664)							(5,664)			
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027	12/31/2023	Swap Close			6.71/4.50			(2,268)							(2,268)			
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027	12/31/2023	Swap Close			5.61/3.50			(1,970)							(1,970)			
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025	12/31/2023	Swap Close			6.68/4.38			(2,699)							(2,699)			
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043	12/31/2023	Swap Close			9.02/7.00			(3,281)							(3,281)			
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044	12/31/2023	Swap Close			7.33/5.50			(2,756)							(2,756)			
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044	12/31/2023	Swap Close			7.33/5.50			(2,756)							(2,756)			
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034	12/31/2023	Swap Close			7.23/5.63			13,388							13,388			
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/15/2017	03/02/2026	12/31/2023	Swap Close			6.05/3.75			198							198			
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RKQH3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038	12/31/2023	Swap Close			8.71/6.88			(1,669)							(1,669)			
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/15/2017	09/27/2028	12/31/2023	Swap Close			6.96/4.75			(7,396)							(7,396)			
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/15/2017	09/29/2025	12/31/2023	Swap Close			6.63/4.38			(5,735)							(5,735)			
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYWOG96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028	12/31/2023	Swap Close			6.84/4.63			7,742							7,742			
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027	12/31/2023	Swap Close			6.64/4.38			1,899							1,899			
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025	12/31/2023	Swap Close			7.39/5.13			(9,089)							(9,089)			
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027	12/31/2023	Swap Close			5.51/3.38			(16,915)							(16,915)			
Currency Swap/Rec:USD 6.36/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/25/2017	04/25/2024	12/31/2023	Swap Close			6.36/4.00			(2,561)							(2,561)			
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYMZH0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/06/2017	10/01/2026	12/31/2023	Swap Close			5.54/3.50			(5,728)							(5,728)			
Currency Swap/Rec:USD 6.32/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/06/2017	04/25/2024	12/31/2023	Swap Close			6.32/4.00			(2,253)							(2,253)			
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/06/2017	06/10/2027	12/31/2023	Swap Close			6.55/4.50			(432)							(432)			
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/06/2017	06/30/2027	12/31/2023	Swap Close			5.46/3.50			(3,031)							(3,031)			
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/06/2017	09/29/2027	12/31/2023	Swap Close			5.47/3.38			(7,807)							(7,807)			
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027	12/31/2023	Swap Close			5.16/3.10			(3,268)							(3,268)			
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2017	06/27/2027	12/31/2023	Swap Close			3.96/1.96			(4,322)							(4,322)			
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029	12/31/2023	Swap Close			4.11/2.21			(3,790)							(3,790)			
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027	12/31/2023	Swap Close			6.69/4.38			759							759			
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWOG96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028	12/31/2023	Swap Close			6.89/4.63			2,007							2,007			
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025	12/31/2023	Swap Close			7.43/5.13			(3,161)							(3,161)			
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/09/2017	11/16/2029	12/31/2023	Swap Close			3.62/New Zeal Bank Bill 3 Month FRA			3,944							3,944			
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/04/2017	10/31/2029	12/31/2023	Swap Close			4.18/3.07			(26,129)							(26,129)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57CDZWZ7FF32TWEFA76	10/18/2017	10/30/2029	12/31/2023	Swap Close			4.00/2.02			6,154							6,154			
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/18/2017	10/30/2029	12/31/2023	Swap Close			4.00/2.02			6,265							6,265			
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57CDZWZ7FF32TWEFA76	10/18/2017	12/16/2029	12/31/2023	Swap Close			4.10/2.12			(3,360)							(3,360)			
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	XS0315437623	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033	12/31/2023	Swap Close			7.14/4.88			(33,279)							(33,279)			
Currency Swap/Rec:USD 6.77/Pay:GBP 5.50	BP9DL45	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/30/2017	07/25/2024	12/31/2023	Swap Close			6.77/5.50			(3,477)							(3,477)			
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2017	09/11/2028	12/31/2023	Swap Close			8.21/6.75			(62,171)							(62,171)			
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QPOK2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038	12/31/2023	Swap Close			8.83/7.00			45,436							45,436			
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2017	06/30/2027	12/31/2023	Swap Close			5.92/3.50			(3,031)							(3,031)			
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2017	09/29/2027	12/31/2023	Swap Close			5.83/3.38			(5,205)							(5,205)			
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027	12/31/2023	Swap Close			6.84/4.38			1,899							1,899			
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027	12/31/2023	Swap Close			7.03/4.50			(2,160)							(2,160)			
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2017	09/29/2025	12/31/2023	Swap Close			7.88/5.13			(7,903)							(7,903)			
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RKQH3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2017	05/20/2038	12/31/2023	Swap Close			8.67/6.88			(3,130)							(3,130)			
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2017	01/16/2034	12/31/2023	Swap Close			7.08/5.63			11,020							11,020			
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2017	09/27/2028	12/31/2023	Swap Close			7.29/4.75			(8,701)							(8,701)			
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026	12/31/2023	Swap Close			6.11/3.75			3,952							3,952			
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2017	06/16/2043	12/31/2023	Swap Close			8.96/7.00			(4,873)							(4,873)			
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2017	06/27/2044	12/31/2023	Swap Close			7.46/5.50			(5,301)							(5,301)			
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/14/2017	11/13/2028	12/31/2023	Swap Close			7.71/6.13			(6,379)							(6,379)			
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/14/2017	07/06/2027	12/31/2023	Swap Close			5.43/3.10			(5,664)							(5,664)			
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/14/2017	05/27/2028	12/31/2023	Swap Close			5.95/3.63			.44							44			
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/18/2017	04/19/2029	12/31/2023	Swap Close			4.66/3.30			(12,367)							(12,367)			
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029	12/31/2023	Swap Close			4.68/3.30			(30,918)							(30,918)			
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2017	02/07/2027	12/31/2023	Swap Close			6.23/4.88			21,819							21,819			
Currency Swap/Rec:USD 6.43/Pay:EUR 4.00	BLT2GL6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2017	04/25/2024	12/31/2023	Swap Close			6.43/4.00			(2,868)							(2,868)			
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYW0G96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028	12/31/2023	Swap Close			6.98/4.63			6,595							6,595			
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2017	10/10/2025	12/31/2023	Swap Close			6.60/5.13			(667)							(667)			
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/02/2018	03/07/2032	12/31/2023	Swap Close			6.33/4.88			4,045							4,045			
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/09/2018	09/11/2028	12/31/2023	Swap Close			8.41/6.75			(31,085)							(31,085)			
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/09/2018	09/14/2027	12/31/2023	Swap Close			6.78/5.25			(22,733)							(22,733)			
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/17/2018	09/14/2027	12/31/2023	Swap Close			6.82/5.25			(45,465)							(45,465)			
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/18/2018	12/30/2028	12/31/2023	Swap Close			3.95/2.63			9,764							9,764			
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/22/2018	03/07/2032	12/31/2023	Swap Close			6.51/4.88			4,045							4,045			
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G87818AE9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2018	03/22/2030	12/31/2023	Swap Close			3.93/2.55			(17,737)							(17,737)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2030	12/31/2023	Swap Close			4.31/2.90			(2,511)							(2,511)			
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2033	12/31/2023	Swap Close			4.46/3.02			(6,329)							(6,329)			
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	12/31/2023	Swap Close			4.62/3.11			(16,128)							(16,128)			
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BWNB2M9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029	12/31/2023	Swap Close			6.09/4.63			5,147							5,147			
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/02/2018	03/07/2032	12/31/2023	Swap Close			6.45/4.88			6,471							6,471			
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028	12/31/2023	Swap Close			3.96/2.63			15,623							15,623			
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/09/2018	12/30/2028	12/31/2023	Swap Close			3.91/2.63			21,481							21,481			
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029	12/31/2023	Swap Close			4.64/3.30			(15,459)							(15,459)			
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029	12/31/2023	Swap Close			4.73/3.30			(15,459)							(15,459)			
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/28/2018	12/16/2039	12/31/2023	Swap Close			8.73/6.63			(1,929)							(1,929)			
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/28/2018	02/07/2027	12/31/2023	Swap Close			6.51/4.88			13,092							13,092			
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026	12/31/2023	Swap Close			6.07/3.50			(477)							(477)			
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/28/2018	07/06/2027	12/31/2023	Swap Close			5.50/3.10			(5,010)							(5,010)			
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	02/28/2018	05/27/2028	12/31/2023	Swap Close			6.04/3.63			32							32			
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RKQH3	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/28/2018	05/20/2038	12/31/2023	Swap Close			8.95/6.88			(2,087)							(2,087)			
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028	12/31/2023	Swap Close			3.96/2.63			9,764							9,764			
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027	12/31/2023	Swap Close			6.45/4.88			7,273							7,273			
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028	12/31/2023	Swap Close			6.01/3.63			15							15			
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RKQH3	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/09/2018	05/20/2038	12/31/2023	Swap Close			8.85/6.88			(1,669)							(1,669)			
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/09/2018	01/16/2034	12/31/2023	Swap Close			7.38/5.63			7,875							7,875			
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/09/2018	06/27/2044	12/31/2023	Swap Close			7.43/5.50			(2,120)							(2,120)			
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028	12/31/2023	Swap Close			7.75/6.13			(2,658)							(2,658)			
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029	12/31/2023	Swap Close			5.50/4.00			(3,587)							(3,587)			
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028	12/31/2023	Swap Close			8.42/6.75			(31,080)							(31,080)			
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMS04	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2018	11/23/2026	12/31/2023	Swap Close			9.78/8.00			(11,705)							(11,705)			
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2018	09/29/2027	12/31/2023	Swap Close			5.92/3.38			(10,149)							(10,149)			
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/20/2018	01/13/2028	12/31/2023	Swap Close			7.42/4.63			8,316							8,316			
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/20/2018	02/07/2027	12/31/2023	Swap Close			6.48/4.88			23,274							23,274			
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/26/2018	09/29/2025	12/31/2023	Swap Close			7.10/4.38			(7,422)							(7,422)			
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/26/2018	06/30/2027	12/31/2023	Swap Close			5.97/3.50			(3,334)							(3,334)			
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	03/26/2018	10/01/2026	12/31/2023	Swap Close			6.09/3.50			(5,251)							(5,251)			
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/31/2027	12/31/2023	Swap Close			6.89/4.38			2,088							2,088			
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/02/2026	12/31/2023	Swap Close			6.54/3.75			4,347							4,347			
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANQMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	12/31/2023	Swap Close			4.08/2.61			(25,155)							(25,155)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 6.34/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	07/11/2016	04/08/2024	12/31/2023	Swap Close			6.34/4.63			.33							33			
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/16/2018	12/31/2036	12/31/2023	Swap Close			6.09/3.44			152,056							152,056			
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/05/2018	06/30/2042	12/31/2023	Swap Close			4.45/4.12			(4,590)							(4,590)			
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033	12/31/2023	Swap Close			4.34/2.87			(31,920)							(31,920)			
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033	12/31/2023	Swap Close			4.34/2.87			(27,664)							(27,664)			
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2018	01/16/2034	12/31/2023	Swap Close			7.36/5.63			22,040							22,040			
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039	12/31/2023	Swap Close			8.66/6.63			(4,829)							(4,829)			
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2018	04/05/2033	12/31/2023	Swap Close			7.65/5.88			7,250							7,250			
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2PKOH3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2018	05/20/2038	12/31/2023	Swap Close			8.89/6.88			(5,008)							(5,008)			
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2018	06/30/2027	12/31/2023	Swap Close			6.00/3.50			(2,576)							(2,576)			
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2018	07/06/2027	12/31/2023	Swap Close			5.56/3.10			(6,971)							(6,971)			
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028	12/31/2023	Swap Close			4.05/1.63			1,954							1,954			
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	08/02/2018	03/07/2032	12/31/2023	Swap Close			6.56/4.88			12,134							12,134			
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	08/16/2018	12/13/2030	12/31/2023	Swap Close			4.27/New Zeal Bank Bill 3 Month FRA			3,417							3,417			
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	10/11/2018	01/10/2034	12/31/2023	Swap Close			4.67/3.21			(14,672)							(14,672)			
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655#AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031	12/31/2023	Swap Close			4.40/2.97			(15,940)							(15,940)			
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	0010055AW2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/18/2033	12/31/2023	Swap Close			5.25/1.49			123							123			
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036	12/31/2023	Swap Close			4.29/3.88			(12,494)							(12,494)			
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038	12/31/2023	Swap Close			4.34/3.94			(19,539)							(19,539)			
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2019	07/30/2049	12/31/2023	Swap Close			4.40/2.37			9,257							9,257			
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/26/2019	07/30/2049	12/31/2023	Swap Close			4.52/2.50			4,109							4,109			
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049	12/31/2023	Swap Close			4.27/2.22			1,680							1,680			
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029	12/31/2023	Swap Close			5.13/2.70			(9,720)							(9,720)			
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037	12/31/2023	Swap Close			4.23/2.92			(26,448)							(26,448)			
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/22/2019	06/05/2034	12/31/2023	Swap Close			3.77/1.64			(6,790)							(6,790)			
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655#AC0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039	12/31/2023	Swap Close			4.01/2.71			(16,877)							(16,877)			
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035	12/31/2023	Swap Close			6.85/5.56			(9,875)							(9,875)			
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2019	12/19/2043	12/31/2023	Swap Close			8.05/6.34			1,948							1,948			
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	07/03/2019	08/12/2031	12/31/2023	Swap Close			3.96/1.70			391							391			
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	07/23/2019	09/05/2029	12/31/2023	Swap Close			3.98/1.55			(1,411)							(1,411)			
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	08/05/2019	08/14/2031	12/31/2023	Swap Close			3.75/1.15			2,308							2,308			
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031	12/31/2023	Swap Close			3.73/1.15			.6							6			
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	08/05/2019	08/12/2039	12/31/2023	Swap Close			4.30/1.51			1,129							1,129			
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050	12/31/2023	Swap Close			3.97/2.79			(2,410)							(2,410)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	XS2049410256	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049	12/31/2023	Swap Close			3.82/1.11			1,157										
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031	12/31/2023	Swap Close			3.02/0.88			257										
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049	12/31/2023	Swap Close			4.11/1.88			1,011										
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYVOSX5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/27/2019	10/30/2025	12/31/2023	Swap Close			9.01/8.00			(8,926)										
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/27/2019	09/29/2025	12/31/2023	Swap Close			6.97/4.38			(8,434)										
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/17/2019	12/31/2039	12/31/2023	Swap Close			3.43/2.55			24,940										
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050	12/31/2023	Swap Close			4.20/3.02			(14,475)										
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034	12/31/2023	Swap Close			3.22/1.30			3,928										
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049	12/31/2023	Swap Close			3.61/1.70			(12,732)										
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035	12/31/2023	Swap Close			3.46/2.61			(12,768)										
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045	12/31/2023	Swap Close			3.84/2.81			(16,184)										
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/06/2020	06/20/2026	12/31/2023	Swap Close			4.00/1.96			(6,605)										
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032	12/31/2023	Swap Close			3.01/1.15			(121)										
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032	12/31/2023	Swap Close			3.00/2.19			(675)										
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	12/31/2023	Swap Close			5.64/3.53			(5,943)										
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936#AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030	12/31/2023	Swap Close			3.00/1.10			(1,686)										
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936#AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/20/2020	05/19/2032	12/31/2023	Swap Close			3.13/1.25			(2,430)										
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198*AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035	12/31/2023	Swap Close			3.08/1.70			4,376										
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198*AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/01/2020	10/29/2040	12/31/2023	Swap Close			3.46/1.98			6,507										
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036	12/31/2023	Swap Close			3.68/2.93			(6,623)										
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031	12/31/2023	Swap Close			2.78/1.37			(11,507)										
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035	12/31/2023	Swap Close			4.14/2.55			(6,951)										
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	G3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/24/2020	03/23/2036	12/31/2023	Swap Close			2.72/New Zeal Bank Bill 3 Month FRA			(8,244)										
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/28/2021	04/15/2036	12/31/2023	Swap Close			3.73/4.06													
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	12/31/2023	Swap Close			3.55/2.75			7,908										
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041	12/31/2023	Swap Close			3.88/2.96			(444)										
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046	12/31/2023	Swap Close			3.99/2.99			2,482										
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029	12/31/2023	Swap Close			3.03/1.42			(6,923)										
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	12/31/2023	Swap Close			2.94/2.34			(21,217)										
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031	12/31/2023	Swap Close			2.94/1.33			(5,820)										
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655#AD8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/30/2021	09/23/2036	12/31/2023	Swap Close			2.77/2.02			(26,764)										
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031	12/31/2023	Swap Close			3.66/2.07			1,702										
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/15/2021	06/27/2028	12/31/2023	Swap Close			6.37/4.63			(1,776)										
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032	12/31/2023	Swap Close			3.80/2.13			93										
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2021	07/25/2032	12/31/2023	Swap Close			3.82/2.13			62										

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCH3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032	12/31/2023	Swap Close			3.81/2.13			186							186			
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027	12/31/2023	Swap Close			5.78/4.00			(3,182)							(3,182)			
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	12/31/2023	Swap Close			3.70/2.90			2,174							2,174			
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	50110951	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/18/2021	03/15/2047	12/31/2023	Swap Close			3.26/4.22			240							240			
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	50110952	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/18/2021	03/15/2052	12/31/2023	Swap Close			3.34/4.18			3,762							3,762			
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	50111112	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	11/23/2021	07/30/2049	12/31/2023	Swap Close			3.34/1.52			576							576			
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G49368AD4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/02/2021	03/02/2037	12/31/2023	Swap Close			3.07/1.48			(9,490)							(9,490)			
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	07/13/2026	12/31/2023	Swap Close			2.37/0.75			(9,619)							(9,619)			
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032	12/31/2023	Swap Close			4.43/2.82			(474)							(474)			
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030	12/31/2023	Swap Close			4.14/2.53			.66							66			
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030	12/31/2023	Swap Close			3.30/1.75			(79)							(79)			
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTC0R9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030	12/31/2023	Swap Close			3.43/1.88			(147)							(147)			
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/16/2022	08/22/2026	12/31/2023	Swap Close			3.70/2.00			(9,030)							(9,030)			
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032	12/31/2023	Swap Close			3.37/1.90			(19,497)							(19,497)			
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037	12/31/2023	Swap Close			3.63/2.23			(13,578)							(13,578)			
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037	12/31/2023	Swap Close			3.85/2.60			(15,061)							(15,061)			
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/28/2022	09/21/2041	12/31/2023	Swap Close			2.56/1.47			(6,804)							(6,804)			
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	B074CN3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026	12/31/2023	Swap Close			4.84/2.88			(3,125)							(3,125)			
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	B074CN3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026	12/31/2023	Swap Close			4.87/2.88			(6,197)							(6,197)			
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041	12/31/2023	Swap Close			2.58/1.47			(7,514)							(7,514)			
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037	12/31/2023	Swap Close			6.22/5.88			(34,487)							(34,487)			
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037	12/31/2023	Swap Close			6.17/5.75			(9,418)							(9,418)			
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034	12/31/2023	Swap Close			6.49/6.13			(14,649)							(14,649)			
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034	12/31/2023	Swap Close			6.43/6.00			(14,666)							(14,666)			
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034	12/31/2023	Swap Close			6.55/6.13			(15,397)							(15,397)			
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/08/2022	07/27/2026	12/31/2023	Swap Close			7.71/6.00			(2,296)							(2,296)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/14/2023	10/16/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(22,615)							(22,615)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/09/2023	05/03/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(65,547)							(65,547)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	05/09/2023	08/03/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(24,915)							(24,915)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/09/2023	03/03/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(20,668)							(20,668)			

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			828							828			
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	12/31/2023	Swap Close			3.15/1.80			(18,351)							(18,351)			
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034	12/31/2023	Swap Close			5.37/5.63			(23,369)							(23,369)			
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/30/2023	08/23/2032	12/31/2023	Swap Close			4.85/5.13			(11,517)							(11,517)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1836411667	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(27,855)							(27,855)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1836412475	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(14,950)							(14,950)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1900082311	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,360)							(9,360)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1900082238	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,325)							(3,325)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(61,929)							(61,929)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1861235817	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,223							5,223			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2310127613	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,378)							(9,378)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1869413572	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,127)							(9,127)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1861236039	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,006)							(9,006)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1854559041	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	10/11/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(16,775)							(16,775)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1890618462	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(30,000)							(30,000)			
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/11/2023	04/15/2028	12/31/2023	Swap Close			3.90/2.35			(48,206)							(48,206)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,794							2,794			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2294716357	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,253)							(3,253)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	BF0F6T4	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,791)							(2,791)			

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	BF0F991	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/17/2023	01/21/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,036)							(1,036)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/20/2023	10/23/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,602)							(4,602)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1605709036	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/20/2023	07/15/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3)							(3)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	BYQN7M1	D1	Currency	BANK OF MONTREAL .. 549300I47C63MPGNXE075	10/20/2023	10/15/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,000)							(1,000)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2309454119	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			149,968							149,968			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2355094231	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			484,288							484,288			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			539,702							539,702			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1875402833	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,499							11,499			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1655107552	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/27/2023	07/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1663002159	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1663006655	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1899143009	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/27/2023	10/23/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1908336073	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1904640080	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2325584238	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2405130993	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G90066AL0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036	12/31/2023	Swap Close			4.14/2.42			(29,353)							(29,353)			
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RKQH3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038	12/31/2023	Swap Close			8.80/6.88			(1,669)							(1,669)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034	12/31/2023	Swap Close			7.32/5.63			6,612							6,612			
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044	12/31/2023	Swap Close			7.41/5.50			(2,120)							(2,120)			
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027	12/31/2023	Swap Close			6.41/4.88			7,273							7,273			
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028	12/31/2023	Swap Close			7.72/6.13			(2,392)							(2,392)			
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028	12/31/2023	Swap Close			6.01/3.63			16							16			
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026	12/31/2023	Swap Close			9.82/8.00			(13,873)							(13,873)			
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025	12/31/2023	Swap Close			7.97/5.13			(10,274)							(10,274)			
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	12/31/2023	Swap Close			6.72/5.13			(11,766)							(11,766)			
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RKQH3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038	12/31/2023	Swap Close			8.97/6.88			(4,173)							(4,173)			
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043	12/31/2023	Swap Close			9.27/7.00			(7,146)							(7,146)			
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	12/31/2023	Swap Close			6.72/5.13			(3,956)							(3,956)			
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/29/2018	03/02/2026	12/31/2023	Swap Close			6.59/3.75			5,928							5,928			
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BWNB2M9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/17/2018	05/23/2029	12/31/2023	Swap Close			6.29/4.63			5,883							5,883			
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AA5	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/11/2017	04/01/2032	12/31/2023	Swap Close			5.36/3.82			(29,265)							(29,265)			
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036	12/31/2023	Swap Close			4.50/2.76			(25,478)							(25,478)			
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042	12/31/2023	Swap Close			4.42/3.12			10,281							10,281			
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045	12/31/2023	Swap Close			4.71/3.34			(13,168)							(13,168)			
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	12/31/2023	Swap Close			5.10/2.75			(34,324)							(34,324)			
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	12/31/2023	Swap Close			5.12/2.75			(34,369)							(34,369)			
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248#AA3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042	12/31/2023	Swap Close			5.66/3.91			4,278							4,278			
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030	12/31/2023	Swap Close			6.79/7.16			124,472							124,472			
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033	12/31/2023	Swap Close			7.01/7.32			117,866							117,866			
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035	12/31/2023	Swap Close			7.16/7.44			90,617							90,617			
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528#AB3	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/22/2023	08/31/2038	12/31/2023	Swap Close			6.55/6.30			43,157							43,157			
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041	12/31/2023	Swap Close			3.55/1.84			(5,981)							(5,981)			
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042	12/31/2023	Swap Close			3.29/1.56			33,392							33,392			
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027	12/31/2023	Swap Close			1.75/2.17			182,430							182,430			
Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/05/2021	01/12/2028	12/31/2023	Swap Close			0.63/Secured Overnight Finance Rate			(186,858)							(186,858)			
Currency Swap/Rec:CAD 1.25/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/06/2021	04/09/2024	12/31/2023	Swap Close			1.25/Secured Overnight Finance Rate			19,446							19,446			
Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031	12/31/2023	Swap Close			2.73/Secured Overnight Finance Rate													
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	12/31/2023	Swap Close			3.10/2.47			(1,145)							(1,145)			
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	501004S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029	12/31/2023	Swap Close			2.23/New Zeal Bank Bill 3 Month FRA			39,929							39,929			
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/15/2021	07/05/2040	12/31/2023	Swap Close			6.63/5.75			(15,422)							(15,422)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	50107933	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031	12/31/2023	Swap Close			2.92/1.27			(3,029)							(3,029)			
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	50107934	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036	12/31/2023	Swap Close			3.25/1.57			(2,496)							(2,496)			
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/04/2021	06/29/2028	12/31/2023	Swap Close			4.82/3.10			(9,300)							(9,300)			
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/04/2021	09/09/2027	12/31/2023	Swap Close			3.37/1.75			(935)							(935)			
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028	12/31/2023	Swap Close			3.69/2.01			(1,286)							(1,286)			
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/20/2022	09/09/2027	12/31/2023	Swap Close			3.60/1.75			(1,402)							(1,402)			
Currency Swap/Rec:EUR 1.24/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/08/2024	12/31/2023	Swap Close			1.24/Secured Overnight Finance Rate			24,813							24,813			
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027	12/31/2023	Swap Close			4.76/Secured Overnight Finance Rate			(41,415)							(41,415)			
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/09/2022	10/01/2031	12/31/2023	Swap Close			3.16/1.89			302							302			
Currency Swap/Rec:SGD 4.20/Pay:USD 5.57	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/27/2025	12/31/2023	Swap Close			4.20/5.57			950,837							950,837			
Currency Swap/Rec:USD 1.61/Pay:GBP 2.03	BYQ2751	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	08/30/2023	02/14/2025	12/31/2023	Swap Close			1.61/2.03			(36,657)							(36,657)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412988	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/06/2023	06/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,365)							(2,365)			
Currency Swap/Rec:SGD 4.30/Pay:USD 5.89	FA Hedge	Exhibit 5 & 7	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/21/2025	12/31/2023	Swap Close			4.30/5.89			369,766							369,766			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559637	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/10/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,007)							(5,007)			
Currency Swap/Rec:USD 3.11/Pay:EUR 1.60	XS2310760181	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/10/2023	01/20/2028	12/31/2023	Swap Close			3.11/1.60			(134,066)							(134,066)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305241064	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			25,145							25,145			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310762120	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/11/2023	10/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(63,659)							(63,659)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310761403	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2023	07/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(115,550)							(115,550)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1875402676	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/03/2023	08/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			35,414							35,414			
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028	12/31/2023	Swap Close			2.47/Secured Overnight Finance Rate			10,944							10,944			
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G2270#AB6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031	12/31/2023	Swap Close			3.13/1.52			(22,629)							(22,629)			
Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/10/2026	12/31/2023	Swap Close			0.37/Secured Overnight Finance Rate			149,760							149,760			
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031	12/31/2023	Swap Close			2.64/2.50			42,875							42,875			
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028	12/31/2023	Swap Close			2.47/Secured Overnight Finance Rate			9,120							9,120			
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	XS2366415110	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033	12/31/2023	Swap Close			2.72/1.13			(16,606)							(16,606)			
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	XS2366415201	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041	12/31/2023	Swap Close			3.26/1.63			(4,198)							(4,198)			

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Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	XS2366415540	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051	12/31/2023	Swap Close			3.79/2.00			(13,727)							(13,727)			
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027	12/31/2023	Swap Close			0.83/Secured Overnight Finance Rate			38,855							38,855			
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH0796	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027	12/31/2023	Swap Close			3.62/1.88			(3,887)							(3,887)			
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025	12/31/2023	Swap Close			8.93/6.50			(54,597)							(54,597)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582169	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/19/2023	07/20/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(133,006)							(133,006)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582839	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(116,636)							(116,636)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411402	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/06/2023	06/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,769)							(3,769)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900081933	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(606)							(606)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			62,143							62,143			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/11/2023	07/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(19,421)							(19,421)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(32,033)							(32,033)			
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043	12/31/2023	Swap Close			7.11/6.23			(260,949)							(260,949)			
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047	12/31/2023	Swap Close			7.83/6.84			(234,184)							(234,184)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			13,571							13,571			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309361967	D1	Currency	BANK OF MONTREAL 549300I47C63MPGNXE075	10/02/2023	04/18/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			13,436							13,436			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2080726768	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			15,124							15,124			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2698489445	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2023	08/25/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			105,863							105,863			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	BANK OF MONTREAL 549300I47C63MPGNXE075	10/06/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			42,493							42,493			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2600114305	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(118,168)							(118,168)			
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028	12/31/2023	Swap Close			6.75/6.00			(6,395,351)							(6,395,351)			
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028	12/31/2023	Swap Close			6.76/6.00			(3,119,767)							(3,119,767)			

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/09/2023	04/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(204,949)							(204,949)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2328024059	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2023	05/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			20,502							20,502			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2649197972	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(351,719)							(351,719)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2649197626	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(368,015)							(368,015)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2650751261	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(186,435)							(186,435)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2648075575	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(429,412)							(429,412)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2648075906	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(266,141)							(266,141)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2296466217	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,598)							(1,598)			
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028	12/31/2023	Swap Close			5.44/5.25			(32,772)							(32,772)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2670473912	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(414,056)							(414,056)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2670474308	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(317,382)							(317,382)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2670474563	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2023	07/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(49,957)							(49,957)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2440262900	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(113,285)							(113,285)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2461971306	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/27/2023	07/20/2031	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(71,724)							(71,724)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2690139584	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			126,314							126,314			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2331769153	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,315)							(2,315)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2259185036	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,822)							(2,822)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2339511375	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,056							7,056			

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2698597841	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/03/2023	01/17/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			176,914							176,914			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2409273146	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/03/2023	04/15/2030	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			25,411							25,411			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2133194931	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			31,931							31,931			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2377775908	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			12,667							12,667			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/05/2023	04/19/2030	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			37,126							37,126			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2697591944	D1	Currency	MORGAN STANLEY IGJSJL3JD5P3OI6NJZ34	10/05/2023	10/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			165,281							165,281			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2305384922	D1	Currency	BANK OF MONTREAL .. 549300047C63MPGNXE075	10/16/2023	07/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,435							11,435			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	G1339#AA7	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,100,153							1,100,153			
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	L9619*AA9	D1	Currency	SOCIETE GENERALE SA 02RNEB1BXP4R0TD8PU41	10/19/2023	11/15/2053	12/31/2023	Swap Close			7.05/5.22			1,167,793							1,167,793			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2698583031	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/23/2023	04/15/2033	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			78,504							78,504			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2662912562	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/24/2023	10/18/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			258,727							258,727			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2662912489	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/24/2023	04/18/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			180,605							180,605			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2708742668	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2023	10/20/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			202,292							202,292			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2708742403	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/31/2023	04/20/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			271,422							271,422			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2708724922	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2023	10/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			217,768							217,768			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2719263670	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	10/15/2031	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			168,111							168,111			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2719264132	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2023	04/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			36,283							36,283			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2304370419	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2023	10/15/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2618888403	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/10/2023	07/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,568)								(3,568)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2618888742	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/10/2023	07/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,109)								(9,109)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2672303745	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/14/2023	04/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(34,592)								(34,592)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2682069229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(38,503)								(38,503)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2682069575	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(38,503)								(38,503)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2334573701	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/21/2023	04/15/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(48,036)								(48,036)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2332238836	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/21/2023	05/17/2030	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(17,380)								(17,380)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2459521394	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	01/20/2031	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(16,746)								(16,746)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1971350001	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	08/15/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(22,449)								(22,449)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2332243240	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			12,626								12,626		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2672303588	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2023	01/15/2032	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(33,277)								(33,277)		
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031	12/31/2023	Swap Close			3.28/1.28			(5,023)								(5,023)		
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036	12/31/2023	Swap Close			3.42/2.43			(16,074)								(16,074)		
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036	12/31/2023	Swap Close			3.44/2.43			(17,236)								(17,236)		
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036	12/31/2023	Swap Close			3.59/1.50			(2,171)								(2,171)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2405130217	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030	12/31/2023	Swap Close			4.91/1.16			118								118		
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	12/31/2023	Swap Close			4.29/1.83			(6,959)								(6,959)		
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034	12/31/2023	Swap Close			4.35/1.19			1,425								1,425		
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANQUATM7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/30/2019	08/28/2031	12/31/2023	Swap Close			3.65/3.57			3,447								3,447		
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	12/31/2023	Swap Close			4.09/1.75			17,145								17,145		

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Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025	12/31/2023	Swap Close			7.81/5.50			(290,256)							(290,256)			
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/09/2022	03/07/2032	12/31/2023	Swap Close			5.02/4.88			(1,776)							(1,776)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(29,435)							(29,435)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,841)							(9,841)			
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1911600457	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/27/2023	07/20/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor													
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032	12/31/2023	Swap Close			4.21/2.29			89,742							89,742			
Currency Swap/Rec:USD 4.7/Pay:CAD 4.22	C90B28AA5	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/08/2018	02/10/2023	12/31/2023	Swap Maturity			4.70/4.22			231,488	1,813				(361,724)		231,488			
Currency Swap/Rec:USD 8.37/Pay:EUR 5	B92MT76	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/29/2018	06/30/2023	12/31/2023	Swap Maturity			8.37/5.00			220,019	66,952				(297,014)		220,019			
Currency Swap/Rec:USD 8.73/Pay:EUR 6	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	04/04/2023	12/31/2023	Swap Maturity			8.73/6.00			264,951	21,117				(319,494)		264,951			
Currency Swap/Rec:USD 7.19/Pay:EUR 5	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	06/30/2023	12/31/2023	Swap Maturity			7.19/5.00			72,071	38,692				(136,368)		72,071			
Currency Swap/Rec:USD 9.47/Pay:EUR 6.88	B8CQT37	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/06/2017	04/04/2023	12/31/2023	Swap Maturity			9.47/6.88			148,452	25,311				47,809		(148,452)			
Currency Swap/Rec:USD 7.62/Pay:EUR 5	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2017	06/30/2023	12/31/2023	Swap Maturity			7.62/5.00			152,989	52,089				64,548		(152,989)			
Currency Swap/Rec:USD 8.55/Pay:EUR 6	B94MFT8	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/13/2017	04/04/2023	12/31/2023	Swap Maturity			8.55/6.00			107,473	18,949				32,386		(107,473)			
Currency Swap/Rec:USD 7.53/Pay:EUR 5	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2023	12/31/2023	Swap Maturity			7.53/5.00			57,639	31,750				3,782		(57,639)			
Currency Swap/Rec:USD 8.49/Pay:EUR 6.13	BN33DD0	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/19/2016	07/05/2023	12/31/2023	Swap Maturity			8.49/6.13			11,317	6,473				19,236		11,317			
Currency Swap/Rec:USD 7.13/Pay:EUR 6	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/04/2023	12/31/2023	Swap Maturity			7.13/6.00			14,810	5,439				51,614		14,810			
Currency Swap/Rec:USD 7.21/Pay:EUR 6	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/04/2023	12/31/2023	Swap Maturity			7.21/6.00			14,810	6,252				52,208		14,810			
Currency Swap/Rec:USD 8.39/Pay:EUR 5.5	BFD7059	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2019	10/09/2023	12/31/2023	Swap Maturity			8.39/5.50			135,492	44,461				126,624		135,492			
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(7,487,262)	3,995,033		XXX		(1,215,757)		(7,487,015)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(7,736,588)	1,907,838		XXX		(1,215,757)		(7,736,341)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	08/15/2025	12/31/2023	Swap Close			3.11/Eff Fed Funds Continuous													
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/04/2022	05/15/2024	12/31/2023	Swap Close			2.88/Eff Fed Funds Continuous													
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026	12/31/2023	Swap Close			1.01/Eff Fed Funds Continuous													
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026	12/31/2023	Swap Close			1.77/Eff Fed Funds Continuous													
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	N/A	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/21/2023	09/30/2027	12/31/2023	Swap Close			Secured Overnight Finance Rate/1.05													
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/2.93													
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Crediting Hedging Strategy	N/A	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2011	04/01/2036	12/31/2023	Swap Close			Secured Overnight Finance Rate/3.88													
Interest Rate Swap/Rec:USD 0.00/Pay:USD 0.00	Interest Rate Risk Management	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	06/29/2023	05/15/2033	12/31/2023	Swap Close			0.00/0.00			(19,943)										

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Interest Rate Swap/Rec:USD 0.00/Pay:USD 0.00	Interest Rate Risk Management	N/A	Interest Rate	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/29/2023	05/31/2030	12/31/2023	Swap Close			0.00/0.00				(37,871)									
Interest Rate Swap/Rec:USD 0.00/Pay:USD 0.00	Interest Rate Risk Management	N/A	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/29/2023	06/15/2026	12/31/2023	Swap Close			0.00/0.00				(63,661)									
Interest Rate Swap/Rec:USD 0.00/Pay:USD 0.00	Interest Rate Risk Management	N/A	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/29/2023	05/31/2028	12/31/2023	Swap Close			0.00/0.00				(27,698)									
Interest Rate Swap/Rec:USD 0.00/Pay:USD 0.00	Interest Rate Risk Management	N/A	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/29/2023	05/15/2053	12/31/2023	Swap Close			0.00/0.00				(139,358)									
Interest Rate Swap/Rec:USD 0.00/Pay:USD 0.00	Interest Rate Risk Management	N/A	Interest Rate	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2023	05/15/2033	12/31/2023	Swap Close			0.00/0.00				(7,775)									
Interest Rate Swap/Rec:USD 0.00/Pay:USD 0.00	Interest Rate Risk Management	N/A	Interest Rate	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2023	05/15/2043	12/31/2023	Swap Close			0.00/0.00				(143,292)									
Interest Rate Swap/Rec:USD 0/Pay:USD 2.25	Interest Rate Risk Management	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/30/2018	09/19/2023	12/31/2023	Swap Maturity			0.00/2.25				62,438									
Interest Rate Swap/Rec:USD 0/Pay:USD 0.01	Interest Rate Risk Management	N/A	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/13/2023	09/30/2027	12/31/2023	Swap Close			0.00/0.00				22,077						(444,108)			
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD 1.05	Interest Rate Risk Management	N/A	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/28/2023	09/30/2023	12/31/2023	Swap Maturity			Secured Overnight Finance Rate/1.05				76,892									
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	Interest Rate Risk Management	N/A	Interest Rate	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/28/2023	07/31/2023	12/31/2023	Swap Maturity			1.53/Secured Overnight Finance Rate				(3,307,835)									
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate															(3,586,026)		XXX				(444,108)			XXX
Currency Swap/Rec:CAD Canada Bankers Accept 3 Month/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	12/31/2023	Swap Close			Canada Bankers Accept 3 Month/Secured Overnight Finance Rate				(39,834)							(39,834)		
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027	12/31/2023	Swap Close			7.96/6.00													
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q84388#A3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/01/2021	01/05/2051	12/31/2023	Swap Close			3.65/4.30				(1,869)							(1,869)		
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q84388#A3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051	12/31/2023	Swap Close			3.67/4.30				.43							.43		
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298#A0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048	12/31/2023	Swap Close			5.08/4.00				(1,821,660)							(1,821,660)		
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029	12/31/2023	Swap Close			3.45/SONIA O/N Int Rate Benchmark				68,141							68,141		
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031	12/31/2023	Swap Close			6.70/6.43				(37,001)							(37,001)		
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	Q68028#A0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2023	Swap Close			4.06/4.56				14,201							14,201		
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/01/2023	12/30/2031	12/31/2023	Swap Close			10.60/9.40				(68,163)							(68,163)		
Currency Swap/Rec:USD 4.99/Pay:EUR 3.57	Project Hamburg	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	12/31/2023	Swap Close			4.99/3.57				426,150							426,150		
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/20/2025	12/31/2023	Swap Close			5.23/4.26				281,688							281,688		
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	12/31/2023	Swap Close			3.87/3.08				347,701							347,701		
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/05/2023	04/20/2027	12/31/2023	Swap Close			5.86/5.12				408,349							408,349		
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026	12/31/2023	Swap Close			4.36/3.61				747,294							747,294		
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	12/31/2023	Swap Close			3.89/3.24				377,535							377,535		
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/06/2023	04/20/2029	12/31/2023	Swap Close			4.38/3.68				347,478							347,478		
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	12/31/2023	Swap Close			4.30/3.62				627,997							627,997		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031	12/31/2023	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark				341,420							341,420		
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027	12/31/2023	Swap Close			7.95/6.00				8,995,185							8,995,185		
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027	12/31/2023	Swap Close			7.94/6.00				8,426,627							8,426,627		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028	12/31/2023	Swap Close			4.87/3.24													
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027	12/31/2023	Swap Close			6.88/5.12													
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025	12/31/2023	Swap Close			6.11/4.26													
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	12/06/2023	04/20/2030	12/31/2023	Swap Close			5.24/3.62													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 6 M Euribor	FX Hedging Strategy	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2014	03/31/2025	12/31/2023	Swap Close			Secured Overnight Finance Rate/6 M Euribor			472,471								472,471		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024	12/31/2023	Swap Close			Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			(2,359)								(2,359)		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/02/2022	12/08/2024	12/31/2023	Swap Close			Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			(4,546)								(4,546)		
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037	12/31/2023	Swap Close			3.86/3.27			(16,477)								(16,477)		
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T01498*AA7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027	12/31/2023	Swap Close			7.67/6.04			29,916								136,547		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q74488*AA3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			223,645								223,645		
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	00240*AA4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/31/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			298,554								298,554		
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/28/2022	03/31/2026	12/31/2023	Swap Close			2.81/SONIA O/N Int Rate Benchmark			(23,705)								(23,705)		
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047	12/31/2023	Swap Close			10.99/9.00													
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047	12/31/2023	Swap Close			10.99/9.00													
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048	12/31/2023	Swap Close			10.99/9.00													
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047	12/31/2023	Swap Close			10.88/9.00													
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048	12/31/2023	Swap Close			10.88/9.00													
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2023	Swap Close			10.88/9.00													
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2023	Swap Close			3.92/3.00			477								477		
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2023	Swap Close			4.33/3.00													
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048	12/31/2023	Swap Close			4.33/3.00													
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2023	Swap Close			3.89/3.00			515								515		
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048	12/31/2023	Swap Close			445.10/400.00			54,788								54,788		
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048	12/31/2023	Swap Close			452.11/400.00			55,848								55,848		
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	12/31/2023	Swap Close			5.96/5.33			(80,430)								(80,430)		
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025	12/31/2023	Swap Close			7.91/8.91			(16,766)								(16,766)		
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031	12/31/2023	Swap Close			5.84/5.63			(3,746)								(3,746)		

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	00238#AA8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	07/14/2023	07/25/2026	12/31/2023	Swap Close			7.47/6.25													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CVIL LOCABOX 7200644	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			761,841								761,841			
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L00040AA9	D1	Currency	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	10/30/2023	12/31/2028	12/31/2023	Swap Close			8.01/6.00													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CVIL Fidenza 7200644	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026	12/31/2023	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,354,333								1,354,333			
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	11/24/2021	12/31/2047	12/31/2023	Swap Close			4.16/3.23			(21,075)								(21,075)			
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	09/26/2022	03/24/2031	12/31/2023	Swap Close			5.10/5.63			(32,480)								(32,480)			
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	L00040AA9	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/30/2023	12/31/2028	12/31/2023	Swap Close			8.02/6.00													
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	BAN118UX6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2022	12/19/2024	12/31/2023	Swap Close			Secured Overnight Finance Rate/Bank Bill ShortTerm			(223,248)	219,633				258,860			(223,248)			
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														22,268,840	219,633		XXX		258,860		22,375,471			XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/25/2023	01/25/2024	12/31/2023	Swap Close			S&P United States 500 Total Re/Eff Fed Funds Continuous			(16,760,510)											
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/08/2023	03/08/2024	12/31/2023	Swap Close			2YR BNP PARIBAS/0.00			(136,380)											
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2023	01/11/2024	12/31/2023	Swap Close			BANK OF AMERICA/Eff Fed Funds Continuous			(95,792)											
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2023	01/19/2024	12/31/2023	Swap Close			BANK OF AMERICA/Eff Fed Funds Continuous			(146,799)											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Fixed Index Crediting Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/25/2023	10/25/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			(5,399,396)											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/25/2023	09/25/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			(3,209,721)											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/01/2023	08/25/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			(7,453,543)											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/26/2023	07/26/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			9,306,120											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2023	06/26/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			7,282,024											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	05/24/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			(1,059,108)											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/22/2023	04/24/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			4,787,765											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/22/2023	03/22/3023	12/31/2023	Swap Close			S&P United States 500 Total Re/Eff Fed Funds Continuous			(1,197,456)											
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Fixed Index Crediting Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/30/2022	02/22/2023	12/31/2023	Swap Maturity			S&P United States 500 Total Re/Eff Fed Funds Continuous			(2,512,329)	2,149,781										

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Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/18/2023	09/08/2023	12/31/2023	Swap Maturity .			.....2YR BNP PARIBAS/0.00				184,136									
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD Fixed	Fixed Index Crediting Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/09/2022	03/09/2023	12/31/2023	Swap Maturity .			.....2YR BNP PARIBAS/0.00			(176,985)	170,861									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2023	05/18/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				(227,680)									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	03/03/2023	04/03/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				71,297									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/03/2023	03/03/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				(362,097)									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/03/2023	02/03/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				(288,852)									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD 0.00	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/22/2023	04/03/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/0.00				(215,114)									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2023	06/16/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				53,888									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2023	05/26/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				(608,007)									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2023	06/30/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				206,408									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/12/2023	08/11/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				(63,797)									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/30/2023	07/31/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				56,331									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/11/2023	09/15/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				(221,309)									
Total Return Swap/Rec:USD BANK OF AMERICA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/31/2023	09/01/2023	12/31/2023	Swap Maturity .			.....BANK OF AMERICA/Eff Fed Funds Continuous				(521,677)									
1149999999. Subtotal - Swaps - Hedging Other - Total Return														(19,828,794)	3,440,855		XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other														2,440,045	74,462		XXX		258,860		21,931,363			XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD0.35 .	0	N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037	12/31/2023	Swap Close			.....0.35/0.00													
1189999999. Subtotal - Swaps - Replication - Credit Default																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														(249,326)	(5,673,221)		XXX			(693,434)				XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														14,781,578	4,214,666		XXX		(956,897)		14,888,456			XXX
1389999999. Total Swaps - Total Return														(19,828,794)	3,440,855		XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														(5,296,542)	1,982,300		XXX		(956,897)		14,195,023			XXX
AUD/L 72500000 AUD-S 54295250AUD	Walker 28yr amort mizuho AAIA	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/30/2021	02/01/2023	02/01/2023	Maturity	1	54,295,250	0.7489			(3,131,901)					4,880,475		(3,131,901)			0003
AUD/L 72500000 AUD-S 51294112.5AUD	Walker 28yr amort Citibank AAIA	D1	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/30/2023	01/31/2023	01/31/2023	Maturity	1	51,294,113	0.707505			(123,542)							(123,542)			0003
AUD/L 17128573.51 AUD-S 11468573.42AUD	Hurstville - 1BANOPDR5	D1	Currency.....	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/13/2023	03/22/2023	03/22/2023	Maturity	1	11,468,573	0.669558			(47,240)							(47,240)			0003
AUD/L 1071729.83 AUD-S 699216.15AUD	Hurstville - 1BANOPDR5	D1	Currency.....	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	06/22/2023	06/22/2023	Maturity	1	699,216	0.652418297			29,237							29,237			0003
AUD/L 1467647.53 AUD-S 957434.1AUD	Hurstville - 1BANOPDR5	D1	Currency.....	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/08/2023	09/21/2023	09/21/2023	Maturity	1	957,434	0.652359698			(11,535)							(11,535)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
AUD/L 72500000 AUD-S 54302500AUD	Walker 28yr amort Citibank AAIA	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	06/30/2021	02/01/2023	02/01/2023	Maturity	1	54,302,500	0.749			(3,139,151)					4,883,639		(3,139,151)			0003
AUD/L 72500000 AUD-S 51286500AUD	Walker 28yr amort mizuho AAIA	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/30/2023	01/31/2023	01/31/2023	Maturity	1	51,286,500	0.7074			(115,929)							(115,929)			0003
AUD/L 17128573.51 AUD-S 11468573.42AUD	Project Perth - 1BANOV91P	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	03/14/2023	03/22/2023	03/22/2023	Maturity	1	11,468,573	0.669558			(21,494)							(21,494)			0003
AUD/L 1071729.83 AUD-S 699216.15AUD	Project Perth - 1BANOV91P	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/25/2023	06/22/2023	06/22/2023	Maturity	1	699,216	0.652418297			16,640							16,640			0003
AUD/L 14742942.22 AUD-S 9469981.51AUD	Project Perth - 1BANOV91P	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/13/2023	09/21/2023	09/21/2023	Maturity	1	9,469,982	0.64234			31,847							31,847			0003
AUD/L 17260507.45 AUD-S 11714706.41AUD	Hurstville - 1BANOPDR5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/13/2023	06/22/2023	06/22/2023	Maturity	1	11,714,706	0.6787			17,239							17,239			0003
AUD/L 14742942.22 AUD-S 9469981.51AUD	Hurstville - 1BANOPDR5	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/13/2023	09/21/2023	09/21/2023	Maturity	1	9,469,982	0.64234			34,115							34,115			0003
AUD/L 17260507.45 AUD-S 11714706.41AUD	Project Perth - 1BANOV91P	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/13/2023	06/22/2023	06/22/2023	Maturity	1	11,714,706	0.6787			14,725							14,725			0003
AUD/L 28000000 AUD-S 18775400AUD	AUSTRALIAN AUTO LOANS TRUST 10/15/23 - 50083106	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	03/22/2023	03/22/2023	Maturity	1	18,775,400	0.67055			(104,999)					(346,671)		(104,999)			0003
CAD/L 70247004.79 CAD-S 50992308.94CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	03/22/2023	03/22/2023	Maturity	1	50,992,309	0.725900116			230,533							230,533			0003
CAD/L 10969057.44 CAD-S 8145018.32CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/05/2023	06/22/2023	06/22/2023	Maturity	1	8,145,018	0.74254496			187,599							187,599			0003
CAD/L 6263097.21 CAD-S 4661401.1CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	08/09/2023	09/21/2023	09/21/2023	Maturity	1	4,661,401	0.74426453			(11,737)							(11,737)			0003
CAD/L 70247004.79 CAD-S 50992308.94CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	03/22/2023	03/22/2023	Maturity	1	50,992,309	0.725900116			(763)							(763)			0003
CAD/L 59277947.35 CAD-S 44426251.48CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	06/22/2023	06/22/2023	Maturity	1	44,426,251	0.749456644			604,094							604,094			0003
CAD/L 53109797.3 CAD-S 39131887.19CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/11/2023	09/21/2023	09/21/2023	Maturity	1	39,131,887	0.736811082			296,322							296,322			0003
CHF/L 20000 CHF-S 23250.28CHF	CHF 6 Year deal	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/06/2021	01/17/2023	01/17/2023	Maturity	1	23,250	1.162514			(1,654)					1,570		(1,654)			0003
DKK/L 2579113.6 DKK-S 374924.57DKK	Non-USD Balances Buy Foreign 9.1.2023	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	09/01/2023	09/05/2023	09/05/2023	Maturity	1	374,925	0.145369545			(1,237)							(1,237)			0003
EUR/L 2986050.33 EUR-S 3169095.22EUR	Non-USD Futures Repatriation - 01.04.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	01/06/2023	01/06/2023	Maturity	1	3,169,095	1.061300002			(27,769)							(27,769)			0003
EUR/L 1896764.67 EUR-S 2123086.63EUR	Non-USD Futures Repatriation - 07.19.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2023	07/21/2023	07/21/2023	Maturity	1	2,123,087	1.11932			(11,981)							(11,981)			0003
EUR/L 3431571.6 EUR-S 3679674.23EUR	Non-USD Futures Repatriation - 09.6.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/06/2023	09/08/2023	09/08/2023	Maturity	1	3,679,674	1.072300001			(9,937)							(9,937)			0003
EUR/L 1504899.5 EUR-S 1590453.04EUR	Non-USD Futures Repatriation - 10.27.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/27/2023	10/31/2023	10/31/2023	Maturity	1	1,590,453	1.056850002			7,156							7,156			0003
EUR/L 130177.96 EUR-S 159494.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2021	04/21/2023	04/21/2023	Maturity	1	159,494	1.225200026			(16,793)					19,148		(16,793)			0003
EUR/L 4600000 EUR-S 5405000EUR	CLO TERM ADAGI IV-A CRR	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/09/2021	04/17/2023	04/17/2023	Maturity	1	5,405,000	1.175			(347,276)					446,763		(347,276)			0003
EUR/L 6900000 EUR-S 8224345.29EUR	CLO TERM OCPE 2019-3A DR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/09/2021	04/20/2023	04/20/2023	Maturity	1	8,224,345	1.1919341			(666,760)					785,772		(666,760)			0003
EUR/L 7500000 EUR-S 8900073EUR	CLO TERM PRVD 3A DR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/12/2021	01/18/2023	01/18/2023	Maturity	1	8,900,073	1.1866764			(806,053)					862,564		(806,053)			0003
EUR/L 4300000 EUR-S 5044330EUR	CLO TERM PENTA 2021-9A D	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/12/2021	07/10/2023	07/10/2023	Maturity	1	5,044,330	1.1731			(328,952)					388,906		(328,952)			0003
EUR/L 281612.87 EUR-S 298158.13EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIWZKVSZI1NUHU748	12/07/2022	03/22/2023	03/22/2023	Maturity	1	298,158	1.058751789			5,082					(4,915)		5,082			0003
EUR/L 6000000 EUR-S 6385516.8EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIWZKVSZI1NUHU748	12/19/2022	01/04/2023	01/04/2023	Maturity	1	6,385,517	1.0642528			(55,535)					(38,093)		(55,535)			0003
EUR/L 7175000 EUR-S 7668438.88EUR	CLO ReInvGn BECLO 1A CR	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/21/2022	03/28/2023	03/28/2023	Maturity	1	7,668,439	1.068771969			77,014					(56,552)		77,014			0003
EUR/L 2325000 EUR-S 2448225EUR	CLO ReInvGn CORDA 9A CR	D1	Currency	JPMORGAN CHASE 815DZIWZKVSZI1NUHU748	01/05/2023	01/10/2023	01/10/2023	Maturity	1	2,448,225	1.053			46,972							46,972			0003
EUR/L 2396250 EUR-S 2541462.75EUR	CLO ReInvGn ARBR 10A D	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	01/09/2023	01/09/2023	Maturity	1	2,541,463	1.0606			8,635							8,635			0003
EUR/L 5110620 EUR-S 5421907.86EUR	CLO ReInvGn HARVT 17A DR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/11/2023	01/11/2023	Maturity	1	5,421,908	1.060909999			64,828							64,828			0003
EUR/L 125906586.9 EUR-S 136042067.2EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	136,042,067	1.0805			176,246							176,246			0003
EUR/L 2200000 EUR-S 2376440EUR	CLO ReInvGn AQUE 2022-7A C	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/17/2023	02/16/2023	02/16/2023	Maturity	1	2,376,440	1.0802			(25,083)							(25,083)			0003
EUR/L 3000000 EUR-S 3264967.5EUR	CLO PALMP 1A C XS1566964638	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/26/2023	01/31/2023	01/31/2023	Maturity	1	3,264,968	1.0883225			(11,454)							(11,454)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 12773649.31 EUR-S 13941049.73EUR	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	02/07/2023	02/07/2023	Maturity	1	13,941,050	1.0913913			(237,476)							(237,476)			0003
EUR/L 190675.04 EUR-S 204023.51EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/13/2023	02/13/2023	Maturity	1	204,024	1.070006384			(402)							(402)			0003
EUR/L 4260000 EUR-S 4550659.8EUR	CLO ReInv6m CADOG 11A CN XS1833626317	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/13/2023	02/15/2023	02/15/2023	Maturity	1	4,550,660	1.06823			23,297							23,297			0003
EUR/L 2909293.68 EUR-S 3121048.37EUR	Coupon Hedge CML Total	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/14/2023	02/28/2023	02/28/2023	Maturity	1	3,121,048	1.072785601			(35,149)							(35,149)			0003
EUR/L 995280.94 EUR-S 1072334.89EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	05/09/2023	05/09/2023	Maturity	1	1,072,335	1.077419296			22,379							22,379			0003
EUR/L 7000000 EUR-S 7599060EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	03/31/2023	03/31/2023	Maturity	1	7,599,060	1.08558			35,111							35,111			0003
EUR/L 253472.21 EUR-S 276336.77EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/24/2023	04/24/2023	Maturity	1	276,337	1.090205392			2,204							2,204			0003
EUR/L 279890.84 EUR-S 309047.07EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/14/2023	04/18/2023	04/18/2023	Maturity	1	309,047	1.104170004			(3,155)							(3,155)			0003
EUR/L 241771278 EUR-S 265561571.8EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/21/2023	04/28/2023	04/28/2023	Maturity	1	265,561,572	1.0984			944,097							944,097			0003
EUR/L 5294261.37 EUR-S 5847141.08EUR	Non-USD Balances Buy Foreign 5.3.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2023	05/05/2023	05/05/2023	Maturity	1	5,847,141	1.104429999			(16,585)							(16,585)			0003
EUR/L 114732.72 EUR-S 126977.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/04/2023	06/23/2023	06/23/2023	Maturity	1	126,977	1.106723174			(1,276)							(1,276)			0003
EUR/L 385354.31 EUR-S 415292.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	05/25/2023	05/25/2023	Maturity	1	415,292	1.077690009			(1,076)							(1,076)			0003
EUR/L 63056072.94 EUR-S 67592326.82EUR	Coupon Hedge CLO RMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	67,592,327	1.07194			(46,482)							(46,482)			0003
EUR/L 1852024 EUR-S 2001667.54EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/13/2023	06/22/2023	06/22/2023	Maturity	1	2,001,668	1.0808			32,965							32,965			0003
EUR/L 833894.84 EUR-S 910543.54EUR	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2023	06/28/2023	06/28/2023	Maturity	1	910,544	1.091916506			3,574							3,574			0003
EUR/L 4000000 EUR-S 4393600EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/30/2023	06/30/2023	Maturity	1	4,393,600	1.0984			(46,388)							(46,388)			0003
EUR/L 33701979.08 EUR-S 37365384.21EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	37,365,384	1.1087			465,028							465,028			0003
EUR/L 551893 EUR-S 621147.96EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	09/20/2023	09/20/2023	Maturity	1	621,148	1.125486208			(31,783)							(31,783)			0003
EUR/L 167672019.9 EUR-S 188392928.1EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	07/28/2023	07/28/2023	Maturity	1	188,392,928	1.12358			(4,523,884)							(4,523,884)			0003
EUR/L 282625.88 EUR-S 317445.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/18/2023	07/19/2023	07/19/2023	Maturity	1	317,445	1.123200006			(84)							(84)			0003
EUR/L 1069379.57 EUR-S 1195491.5EUR	Non-USD Balances Buy Foreign 7.20.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/20/2023	07/24/2023	07/24/2023	Maturity	1	1,195,492	1.117929997			(5,811)							(5,811)			0003
EUR/L 450512.16 EUR-S 499302.63EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/24/2023	07/27/2023	07/27/2023	Maturity	1	499,303	1.108300007			495							495			0003
EUR/L 15000000 EUR-S 16543500EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/25/2023	07/31/2023	07/31/2023	Maturity	1	16,543,500	1.1029			(12,024)							(12,024)			0003
EUR/L 9556982.93 EUR-S 10506947.03EUR	Coupon Hedge ABS	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	10,506,947	1.0994			(36,295)							(36,295)			0003
EUR/L 1103160 EUR-S 1210396.31EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2023	09/21/2023	09/21/2023	Maturity	1	1,210,396	1.097208302			(34,758)							(34,758)			0003
EUR/L 91127.43 EUR-S 98752.06EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/24/2023	08/24/2023	Maturity	1	98,752	1.083669977			231							231			0003
EUR/L 63056072.94 EUR-S 68059572.33EUR	Coupon Hedge CLO RMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	68,059,572	1.07935			570,647							570,647			0003
EUR/L 27599.86 EUR-S 29611.67EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	29,612	1.072892036			(83)							(83)			0003
EUR/L 20047949.58 EUR-S 21361090.28EUR	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	21,361,090	1.0655			(298,780)							(298,780)			0003
EUR/L 295774.96 EUR-S 311815.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2023	10/03/2023	10/03/2023	Maturity	1	311,815	1.054232008			(1,815)							(1,815)			0003
EUR/L 279692694.4 EUR-S 297156706.2EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2023	10/17/2023	10/17/2023	Maturity	1	297,156,706	1.06244			(1,773,242)							(1,773,242)			0003
EUR/L 33701979.08 EUR-S 35820519.19EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	35,820,519	1.062861			119,441							119,441			0003
EUR/L 167672019.9 EUR-S 177967081.9EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2023	10/27/2023	10/27/2023	Maturity	1	177,967,082	1.0614			(972,772)							(972,772)			0003
EUR/L 9556982.93 EUR-S 10268420.99EUR	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/09/2023	11/09/2023	Maturity	1	10,268,421	1.0744417			(33,804)							(33,804)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2000000 EUR-S 2142440EUR	CLO HARVT 20A B1R XS2310759332	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/09/2023	11/13/2023	11/13/2023	Maturity	1	2,142,440	1.07122			(5,848)							(5,848)			0003
EUR/L 839106.97 EUR-S 895812.98EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/13/2023	11/14/2023	11/14/2023	Maturity	1	895,813	1.067579			1,868							1,868			0003
EUR/L 55838630.55 EUR-S 61078512.56EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	61,078,513	1.09383973			187,691							187,691			0003
EUR/L 131472.88 EUR-S 143014.88EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/01/2023	12/04/2023	12/04/2023	Maturity	1	143,015	1.087789969			1							1			0003
EUR/L 131472.88 EUR-S 142366.72EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/04/2023	12/05/2023	12/05/2023	Maturity	1	142,367	1.082859978			57							57			0003
EUR/L 20047949.58 EUR-S 22211123.34EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	22,211,123	1.1079			52,008							52,008			0003
EUR/L 6900000 EUR-S 8224345.29EUR	CLO TERM OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/09/2021	04/20/2023	04/20/2023	Maturity	1	8,224,345	1.1919341			(483,159)						569,400	(483,159)			0003
EUR/L 7500000 EUR-S 8900073EUR	CLO TERM PRVD 3A CR XS2356225990	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/12/2021	01/18/2023	01/18/2023	Maturity	1	8,900,073	1.1866764			(1,375,664)						1,472,110	(1,375,664)			0003
EUR/L 130177.96 EUR-S 159494.04EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/07/2021	04/21/2023	04/21/2023	Maturity	1	159,494	1.225200026			(42,071)						58,407	(42,071)			0003
EUR/L 2325000 EUR-S 2448225EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/10/2023	01/10/2023	Maturity	1	2,448,225	1.053			27,274							27,274			0003
EUR/L 442461.65 EUR-S 467624.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2023	03/22/2023	03/22/2023	Maturity	1	467,624	1.05686981			8,817							8,817			0003
EUR/L 2396250 EUR-S 2541462.75EUR	CLO ARBR 10A D XS2417698870 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	01/09/2023	01/09/2023	Maturity	1	2,541,463	1.0606			25							25			0003
EUR/L 52822.53 EUR-S 56083.92EUR	CLO HARVT 17A DR XS2059851746 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	01/11/2023	01/11/2023	Maturity	1	56,084	1.061742404			626							626			0003
EUR/L 40068671.45 EUR-S 43211257.35EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	43,211,257	1.07843			139,031							139,031			0003
EUR/L 2200000 EUR-S 2376440EUR	CLO ReInv6m AQUE 2022-7A D	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/17/2023	02/16/2023	02/16/2023	Maturity	1	2,376,440	1.0802			(22,803)							(22,803)			0003
EUR/L 122842191.7 EUR-S 133576142.5EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/27/2023	01/31/2023	01/31/2023	Maturity	1	133,576,143	1.087380001			(353,221)							(353,221)			0003
EUR/L 35487488.82 EUR-S 38752337.79EUR	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	02/07/2023	02/07/2023	Maturity	1	38,752,338	1.092			(681,352)							(681,352)			0003
EUR/L 4260000 EUR-S 4550659.8EUR	CLO ReInv6m CADOG 11A DN	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/13/2023	02/15/2023	02/15/2023	Maturity	1	4,550,660	1.06823			5,469							5,469			0003
EUR/L 2909293.68 EUR-S 3104788.03EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/22/2023	04/17/2023	04/17/2023	Maturity	1	3,104,788	1.067196499			93,996							93,996			0003
EUR/L 59929187.97 EUR-S 63473999.44EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/28/2023	02/28/2023	Maturity	1	63,473,999	1.05915			93,136							93,136			0003
EUR/L 3000000 EUR-S 3216300EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	03/28/2023	03/28/2023	Maturity	1	3,216,300	1.0721			22,217							22,217			0003
EUR/L 1007364.11 EUR-S 1102327.12EUR	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2023	05/09/2023	05/09/2023	Maturity	1	1,102,327	1.094268804			5,677							5,677			0003
EUR/L 253472.21 EUR-S 276336.77EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/19/2023	04/24/2023	04/24/2023	Maturity	1	276,337	1.090205392			214,573							214,573			0003
EUR/L 6885267.28 EUR-S 7420803.37EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/09/2023	06/23/2023	06/23/2023	Maturity	1	7,420,803	1.07778			122,711							122,711			0003
EUR/L 4000000 EUR-S 4318160EUR	CLO ReInv6m CLNPK 1A CE XS1622862263	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/15/2023	06/15/2023	Maturity	1	4,318,160	1.07954			11,828							11,828			0003
EUR/L 15000000 EUR-S 16226745EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	16,226,745	1.081783			252,244							252,244			0003
EUR/L 20047949.58 EUR-S 21971041.52EUR	Coupon Hedge CLO NJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	21,971,042	1.09592462			5,576							5,576			0003
EUR/L 1751313.32 EUR-S 1943695.09EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	1,943,695	1.109850001			22,151							22,151			0003
EUR/L 65422027.44 EUR-S 73050235.84EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	07/28/2023	07/28/2023	Maturity	1	73,050,236	1.1166			(1,308,477)							(1,308,477)			0003
EUR/L 2060000 EUR-S 2273210EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2023	07/31/2023	07/31/2023	Maturity	1	2,273,210	1.1035			(2,887)							(2,887)			0003
EUR/L 9556982.93 EUR-S 10506947.03EUR	Coupon Hedge ABS	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	10,506,947	1.0994			(7,352)							(7,352)			0003
EUR/L 621178.18 EUR-S 684632.84EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/07/2023	09/20/2023	09/20/2023	Maturity	1	684,633	1.102152107			(21,279)							(21,279)			0003
EUR/L 13698300 EUR-S 14655151.26EUR	PK AIRFINANCE 2020 B-E - 693467AT0	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	14,655,151	1.0722			(88,838)							(88,838)			0003
EUR/L 6422271.89 EUR-S 6751923.41EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	10/17/2023	10/17/2023	Maturity	1	6,751,323	1.051236			31,238							31,238			0003
EUR/L 7217442.39 EUR-S 7890598.81EUR	Coupon Hedge CLO FMAN	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/20/2023	11/30/2023	11/30/2023	Maturity	1	7,890,599	1.093268			28,386							28,386			0003

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EUR/L 130177.96 EUR-S 159494.04EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/29/2022	04/21/2023	04/21/2023	Maturity	1	159,494	1.225200026			5,952,214					(4,143,279)		5,952,214			0003
EUR/L 2325000 EUR-S 2448225EUR	CLO CORDA 9A CR XS2378719442 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/10/2023	01/10/2023	Maturity	1	2,448,225	1.053			279							279			0003
EUR/L 4950000 EUR-S 5344020EUR	CLO ReInv6m ANCHE 1X CE	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,344,020	1.0796			11,384							11,384			0003
EUR/L 977500 EUR-S 1063585.49EUR	Exeltium - F9094#AA6	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/17/2023	03/22/2023	03/22/2023	Maturity	1	1,063,585	1.088066997			(11,016)							(11,016)			0003
EUR/L 6665265.02 EUR-S 7146329.19EUR	Coupon Hedge CLO FMAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2023	02/15/2023	02/15/2023	Maturity	1	7,146,329	1.0721748			10,157							10,157			0003
EUR/L 1500000 EUR-S 1608450EUR	CLO ReInv6m MILPK 1X B	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/20/2023	03/28/2023	03/28/2023	Maturity	1	1,608,450	1.0723			10,808							10,808			0003
EUR/L 4600000 EUR-S 5405000EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	5,405,000	1.175			268,212							268,212			0003
EUR/L 33484843.77 EUR-S 37038590.24EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2023	05/09/2023	05/09/2023	Maturity	1	37,038,590	1.10613			(208,466)							(208,466)			0003
EUR/L 15000000 EUR-S 16226745EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	16,226,745	1.081783			229,850							229,850			0003
EUR/L 6493514.35 EUR-S 7111989.12EUR	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	06/16/2023	06/28/2023	06/28/2023	Maturity	1	7,111,989	1.095244999			6,219							6,219			0003
EUR/L 599890.6 EUR-S 654690.61EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	06/23/2023	06/23/2023	Maturity	1	654,691	1.091350006			2,551							2,551			0003
EUR/L 279692694.4 EUR-S 309731689.7EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2023	07/17/2023	07/17/2023	Maturity	1	309,731,690	1.1074			4,222,865							4,222,865			0003
EUR/L 1000000 EUR-S 1104200EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/31/2023	07/31/2023	Maturity	1	1,104,200	1.1042			(2,102)							(2,102)			0003
EUR/L 1353284.57 EUR-S 1450996.72EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/20/2023	09/20/2023	Maturity	1	1,450,997	1.072203698			(5,828)							(5,828)			0003
EUR/L 13668300 EUR-S 14655151.26EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	14,655,151	1.0722			(250,361)							(250,361)			0003
EUR/L 17276.25 EUR-S 18184.15EUR	CLO BECLO 2A DRR XS2320767986 - Acclnt	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/05/2023	01/10/2023	01/10/2023	Maturity	1	18,184	1.052551914			357							357			0003
EUR/L 4950000 EUR-S 5344020EUR	CLO ReInv6m CADOG 10A B2	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,344,020	1.0796			6,669							6,669			0003
EUR/L 1322372.24 EUR-S 1448580.9EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/02/2023	03/22/2023	03/22/2023	Maturity	1	1,448,581	1.095441099			(24,654)							(24,654)			0003
EUR/L 3000000 EUR-S 3216300EUR	CLO ReInv6m ANCHE 1X CE	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/28/2023	03/28/2023	Maturity	1	3,216,300	1.0721			13,937							13,937			0003
EUR/L 234656095.6 EUR-S 25612728.3EUR	Coupon Hedge CLO JAJO	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	04/17/2023	04/17/2023	Maturity	1	256,127,128	1.0915			1,878,474							1,878,474			0003
EUR/L 5512822.04 EUR-S 6033475EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/20/2023	04/21/2023	04/21/2023	Maturity	1	6,033,475	1.094443999			9,696							9,696			0003
EUR/L 11217383.82 EUR-S 12384791.54EUR	Coupon Hedge ABS	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/04/2023	05/09/2023	05/09/2023	Maturity	1	12,384,792	1.1040713			(46,743)							(46,743)			0003
EUR/L 38519670 EUR-S 41666341.84EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/22/2023	06/22/2023	Maturity	1	41,666,342	1.08169			651,340							651,340			0003
EUR/L 1000000 EUR-S 1109800EUR	CLO ReInv6m DRYD 2017-62X D	D1	Currency	Natixis NA KX1IWK48MPD4Y2NCUIZ63	07/12/2023	07/17/2023	07/17/2023	Maturity	1	1,109,800	1.1098			12,698							12,698			0003
EUR/L 2060000 EUR-S 2273210EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2023	07/31/2023	07/31/2023	Maturity	1	2,273,210	1.1035			(2,102)							(2,102)			0003
EUR/L 109953500.5 EUR-S 117815175.8EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/12/2023	09/20/2023	09/20/2023	Maturity	1	117,815,176	1.0715			(396,175)							(396,175)			0003
EUR/L 13668300 EUR-S 14655151.26EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	14,655,151	1.0722			(341,219)							(341,219)			0003
EUR/L 4950000 EUR-S 5344020EUR	CLO ReInv6m CORDA 6A CR	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,344,020	1.0796			1,150							1,150			0003
EUR/L 442461.65 EUR-S 467624.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	03/22/2023	03/22/2023	Maturity	1	467,624	1.05686981			2,951							2,951			0003
EUR/L 2900000 EUR-S 3123880EUR	CLO ReInv6m CADOG 10A B2	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/21/2023	03/28/2023	03/28/2023	Maturity	1	3,123,880	1.0772			6,686							6,686			0003
EUR/L 1556265.49 EUR-S 1715549.26EUR	Coupon Hedge ABS	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/04/2023	05/09/2023	05/09/2023	Maturity	1	1,715,549	1.102349998			(3,806)							(3,806)			0003
EUR/L 38519670 EUR-S 41666341.84EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/22/2023	06/22/2023	Maturity	1	41,666,342	1.08169			887,716							887,716			0003
EUR/L 748864 EUR-S 798326.47EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	09/14/2023	09/21/2023	09/21/2023	Maturity	1	798,326	1.066050004			(262)							(262)			0003
EUR/L 4950000 EUR-S 5344020EUR	CLO ReInv6m MILPK 1X B	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,344,020	1.0796			3,450							3,450			0003
EUR/L 442461.65 EUR-S 467624.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/22/2023	03/22/2023	Maturity	1	467,624	1.05686981			18,233							18,233			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 4260000 EUR-S 4590576EUR	CLO Relnv6n CADOG 11A CN XS1833626317	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	03/28/2023	03/28/2023	Maturity	1	4,590,576	1.0776			8,118							8,118			0003
EUR/L 748864 EUR-S 798326.47EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	09/14/2023	09/21/2023	09/21/2023	Maturity	1	798,326	1.066050004			(5,244)							(5,244)			0003
EUR/L 4950000 EUR-S 5344020EUR	CLO Relnv6n CORDA 6A DR XS1803166047	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,344,020	1.0796			2,300							2,300			0003
EUR/L 442461.65 EUR-S 467624.36EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/22/2023	03/22/2023	Maturity	1	467,624	1.05686981			8,441							8,441			0003
EUR/L 1000000 EUR-S 1077200EUR	CLO Relnv6n CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/21/2023	03/28/2023	03/28/2023	Maturity	1	1,077,200	1.0772			2,306							2,306			0003
EUR/L 4950000 EUR-S 5344020EUR	CLO Relnv6n DRYD 2013-29A XS1735593300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,344,020	1.0796			20,514							20,514			0003
EUR/L 15000000 EUR-S 15818850EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/22/2023	03/22/2023	Maturity	1	15,818,850	1.05459			333,108							333,108			0003
EUR/L 7175000 EUR-S 7668438.88EUR	CLO Relnv6n CORDA 6A CR XS1803165668	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/28/2023	03/28/2023	Maturity	1	7,668,439	1.068771969			609							609			0003
EUR/L 977500 EUR-S 1063585.49EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/15/2023	03/22/2023	03/22/2023	Maturity	1	1,063,585	1.088066997			282,895							282,895			0003
EUR/L 1500000 EUR-S 1608450EUR	CLO Relnv6n CORDA 6A DR XS1803166047	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/21/2023	03/28/2023	03/28/2023	Maturity	1	1,608,450	1.0723			2,506							2,506			0003
EUR/L 977500 EUR-S 1063585.49EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/15/2023	03/22/2023	03/22/2023	Maturity	1	1,063,585	1.088066997			797,248							797,248			0003
EUR/L 1500000 EUR-S 1608450EUR	CLO Relnv6n DRYD 2013-29A XS1735593300	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/21/2023	03/28/2023	03/28/2023	Maturity	1	1,608,450	1.0723			22,350							22,350			0003
EUR/L 1322372.24 EUR-S 1448580.9EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	03/22/2023	03/22/2023	Maturity	1	1,448,581	1.095441099			1,205,379							1,205,379			0003
EUR/L 493033.93 EUR-S 531835.5EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	03/28/2023	03/28/2023	Maturity	1	531,836	1.078699594			397							397			0003
EUR/L 281612.87 EUR-S 298158.13EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/16/2023	03/22/2023	03/22/2023	Maturity	1	298,158	1.058751789			4,386							4,386			0003
EUR/L 3000000 EUR-S 3216300EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	3,216,300	1.0721			(230,515)							(230,515)			0003
EUR/L 29382403.03 EUR-S 31224679.7EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	03/22/2023	03/22/2023	Maturity	1	31,224,680	1.0627			414,209							414,209			0003
EUR/L 3000000 EUR-S 3216300EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	3,216,300	1.0721			(7,000)							(7,000)			0003
EUR/L 281612.87 EUR-S 298158.13EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	03/22/2023	03/22/2023	Maturity	1	298,158	1.058751789			1,256,794							1,256,794			0003
EUR/L 15000000 EUR-S 15818850EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	03/22/2023	03/22/2023	Maturity	1	15,818,850	1.05459			376,089							376,089			0003
EUR/L 6000000 EUR-S 7170108EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023	07/17/2023	Maturity	1	7,170,108	1.195018			(435,119)				672,306			(435,119)			0003
EUR/L 492010.8 EUR-S 490203.2EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/02/2022	01/25/2023	01/25/2023	Maturity	1	490,203	0.996326097			45,202				(37,331)			45,202			0003
EUR/L 2602226.68 EUR-S 2604352.18EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	04/25/2023	04/25/2023	Maturity	1	2,604,352	1.0008168			269,290				(201,754)			269,290			0003
EUR/L 4598658.37 EUR-S 4634316.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	07/25/2023	07/25/2023	Maturity	1	4,634,316	1.007754001			451,795				(347,510)			451,795			0003
EUR/L 367326.65 EUR-S 372299EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2022	10/25/2023	10/25/2023	Maturity	1	372,299	1.013536589			16,773				(27,132)			16,773			0003
EUR/L 237559.97 EUR-S 236244.1EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/02/2022	01/30/2023	01/30/2023	Maturity	1	236,244	0.994460893			21,864				(18,558)			21,864			0003
EUR/L 112307.49 EUR-S 116716.92EUR	Domi 2020-2 Class A-50136222	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/17/2022	02/15/2023	02/15/2023	Maturity	1	116,717	1.039262119			3,867				(3,865)			3,867			0003
EUR/L 6700000 EUR-S 7054174.06EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/05/2023	01/06/2023	01/06/2023	Maturity	1	7,054,174	1.0528618			(5,772)							(5,772)			0003
EUR/L 20392.17 EUR-S 21656.45EUR	CLO CONTE 5A C XS1825535815 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/09/2023	01/09/2023	Maturity	1	21,656	1.061998306			45							45			0003
EUR/L 222060 EUR-S 238292.59EUR	Domi 2021-1 Class A-50136220	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/09/2023	01/11/2023	01/11/2023	Maturity	1	238,293	1.073100018			110							110			0003
EUR/L 17073042.96 EUR-S 18447422.92EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	18,447,423	1.0805			23,899							23,899			0003
EUR/L 623205.2 EUR-S 677673.33EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	01/27/2023	01/27/2023	Maturity	1	677,673	1.087399993			1,000							1,000			0003
EUR/L 16133355.49 EUR-S 17509530.71EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S7QP30	01/27/2023	01/31/2023	01/31/2023	Maturity	1	17,509,531	1.0853			(12,832)							(12,832)			0003
EUR/L 394500.08 EUR-S 422117.61EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/13/2023	02/13/2023	Maturity	1	422,118	1.070006399			(832)							(832)			0003
EUR/L 65815.74 EUR-S 70606.18EUR	Coupon Hedge CLO FMAN	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/14/2023	02/28/2023	02/28/2023	Maturity	1	70,606	1.072785628			(795)							(795)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 594755.76 EUR-S 629370.55EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/23/2023	02/27/2023	02/27/2023	Maturity	1	629,371	1.058200008			(2,084)							(2,084)			0003
EUR/L 1631290.2 EUR-S 1737324.06EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	03/03/2023	03/03/2023	Maturity	1	1,737,324	1.064999998			(8,475)							(8,475)			0003
EUR/L 3000000 EUR-S 3218100EUR	CLO ReInv6n ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	03/28/2023	03/28/2023	Maturity	1	3,218,100	1.0727			20,417							20,417			0003
EUR/L 344849.46 EUR-S 375585.89EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/06/2023	04/10/2023	04/10/2023	Maturity	1	375,586	1.089129993			887							887			0003
EUR/L 28174943.91 EUR-S 30765348.25EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	30,765,348	1.09194			213,150							213,150			0003
EUR/L 579084.49 EUR-S 639407.72EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	04/18/2023	04/18/2023	Maturity	1	639,408	1.104169998			(6,528)							(6,528)			0003
EUR/L 1022731.99 EUR-S 1121449.35EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/18/2023	04/26/2023	04/26/2023	Maturity	1	1,121,449	1.096523196			386							386			0003
EUR/L 1040760.52 EUR-S 1141009.28EUR	Non-USD Balances Buy Foreign 4.19.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/21/2023	04/21/2023	Maturity	1	1,141,009	1.096322601			(125)							(125)			0003
EUR/L 32091689.12 EUR-S 35268766.34EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/21/2023	04/28/2023	04/28/2023	Maturity	1	35,268,766	1.099			106,060							106,060			0003
EUR/L 653884.2 EUR-S 722169.33EUR	Non-USD Balances Buy Foreign 5.3.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2023	05/05/2023	05/05/2023	Maturity	1	722,169	1.104430005			(2,048)							(2,048)			0003
EUR/L 1282367.88 EUR-S 1394946.96EUR	Non-USD Balances Buy Foreign 5.15.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2023	05/17/2023	05/17/2023	Maturity	1	1,394,947	1.087790003			(2,174)							(2,174)			0003
EUR/L 991226.87 EUR-S 1071516.25EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	05/22/2023	05/26/2023	05/26/2023	Maturity	1	1,071,516	1.081000004			(8,823)							(8,823)			0003
EUR/L 797284.79 EUR-S 859225.85EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	05/23/2023	05/25/2023	05/25/2023	Maturity	1	859,226	1.077690006			(2,225)							(2,225)			0003
EUR/L 16962663.82 EUR-S 18182957.86EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	18,182,958	1.07194			(12,504)							(12,504)			0003
EUR/L 356657.64 EUR-S 385225.92EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2023	06/15/2023	06/15/2023	Maturity	1	385,226	1.080100009			855							855			0003
EUR/L 6935754.02 EUR-S 7546793.95EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	06/28/2023	06/28/2023	Maturity	1	7,546,794	1.0881			56,199							56,199			0003
EUR/L 1241152.98 EUR-S 1354532.3EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	06/20/2023	06/23/2023	06/23/2023	Maturity	1	1,354,532	1.091349996			5,278							5,278			0003
EUR/L 1330654.45 EUR-S 1452941.59EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/26/2023	06/29/2023	06/29/2023	Maturity	1	1,452,942	1.091899997			(658)							(658)			0003
EUR/L 7235513.66 EUR-S 7935694.32EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/10/2023	07/10/2023	Maturity	1	7,935,694	1.09677			(1,234)							(1,234)			0003
EUR/L 26291002.19 EUR-S 29537940.96EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	29,537,941	1.1235			(707,243)							(707,243)			0003
EUR/L 892303.88 EUR-S 997533.28EUR	Non-USD Balances Buy Foreign 7.20.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/20/2023	07/24/2023	07/24/2023	Maturity	1	997,533	1.117930004			(4,849)							(4,849)			0003
EUR/L 1248317.18 EUR-S 1387629.38EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/21/2023	07/31/2023	07/31/2023	Maturity	1	1,387,629	1.111600002			(11,861)							(11,861)			0003
EUR/L 932094.13 EUR-S 1033039.92EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/24/2023	07/27/2023	07/27/2023	Maturity	1	1,033,040	1.108299995			1,023							1,023			0003
EUR/L 922398.31 EUR-S 1011188.37EUR	Non-USD Balances Buy Foreign 8.2.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	08/02/2023	08/04/2023	08/04/2023	Maturity	1	1,011,188	1.096259999			(1,812)							(1,812)			0003
EUR/L 188539.52 EUR-S 204314.62EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/24/2023	08/24/2023	Maturity	1	204,315	1.083669991			477							477			0003
EUR/L 1550923.33 EUR-S 1676082.84EUR	College Square July 2021 - 7200462	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	08/25/2023	08/31/2023	08/31/2023	Maturity	1	1,676,083	1.080699998			17,675							17,675			0003
EUR/L 16962663.82 EUR-S 18308651.19EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	18,308,651	1.07935			153,509							153,509			0003
EUR/L 6935754.02 EUR-S 7377977.7EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	09/28/2023	09/28/2023	Maturity	1	7,377,978	1.063760001			(91,297)							(91,297)			0003
EUR/L 1322018.2 EUR-S 1407420.58EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/22/2023	09/29/2023	09/29/2023	Maturity	1	1,407,421	1.064600003			(10,972)							(10,972)			0003
EUR/L 611948.19 EUR-S 645135.36EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2023	10/03/2023	10/03/2023	Maturity	1	645,135	1.054231993			(3,754)							(3,754)			0003
EUR/L 344556 EUR-S 364072.26EUR	CLO ReInv6n AVOCA 17A CRR XS2434356502	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2023	10/17/2023	10/17/2023	Maturity	1	364,072	1.056641591			(187)							(187)			0003
EUR/L 796668 EUR-S 846460.81EUR	CLO ReInv6n SNDPE 3A CE XS2113704832	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	846,461	1.062499997			3,111							3,111			0003
EUR/L 1305012.43 EUR-S 1385662.2EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/24/2023	10/30/2023	10/30/2023	Maturity	1	1,385,662	1.061800001			(6,521)							(6,521)			0003
EUR/L 26291002.19 EUR-S 27885288.56EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	27,885,289	1.06064			(132,550)							(132,550)			0003
EUR/L 2529628.24 EUR-S 2686465.19EUR	East Road - 7200561	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	10/31/2023	11/16/2023	11/16/2023	Maturity	1	2,686,465	1.062			56,155							56,155			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2529628.24 EUR-S 2678311.44EUR	East Road - 7200561	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/31/2023	11/06/2023	11/06/2023	Maturity	1	2,678,311	1.0587767			34,456							34,456			0003
EUR/L 8719453.87 EUR-S 9537685.06EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	9,537,685	1.093839729			29,309							29,309			0003
EUR/L 977961.26 EUR-S 1070867.58EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	1,070,868	1.095			3,520							3,520			0003
EUR/L 272012.85 EUR-S 295892.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/01/2023	12/04/2023	12/04/2023	Maturity	1	295,893	1.087790007			.2							2			0003
EUR/L 272012.85 EUR-S 294551.83EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/04/2023	12/05/2023	12/05/2023	Maturity	1	294,552	1.082859983			118							118			0003
EUR/L 1152933.74 EUR-S 1244186.72EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/13/2023	12/22/2023	12/22/2023	Maturity	1	1,244,187	1.079148503			16,084							16,084			0003
EUR/L 1102294.11 EUR-S 1208665.49EUR	East Road - 7200561	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	1,208,665	1.096499999			4,073							4,073			0003
EUR/L 6935754.02 EUR-S 7684121.88EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	7,684,122	1.1079			17,993							17,993			0003
EUR/L 6700000 EUR-S 7054174.06EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/05/2023	01/06/2023	01/06/2023	Maturity	1	7,054,174	1.0528618			(6,030)							(6,030)			0003
EUR/L 2578125 EUR-S 2738226.56EUR	CLO CONTE 5A C XS1825535815	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	01/09/2023	01/09/2023	Maturity	1	2,738,227	1.062099999			5,423							5,423			0003
EUR/L 29979733.21 EUR-S 32331043.69EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	32,331,044	1.07843			104,024							104,024			0003
EUR/L 49597.92 EUR-S 53177.64EUR	Coupon Hedge CML Total	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2023	02/15/2023	02/15/2023	Maturity	1	53,178	1.072174801			.76							76			0003
EUR/L 367326.65 EUR-S 372299EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/14/2023	10/25/2023	10/25/2023	Maturity	1	372,299	1.013536589			(65,555)							(65,555)			0003
EUR/L 8867022.64 EUR-S 9394388.81EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	02/28/2023	02/28/2023	Maturity	1	9,394,389	1.059475			10,898							10,898			0003
EUR/L 462000 EUR-S 495864.6EUR	CLO ReInv6m WILLPK 1A C XS1699705643	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/20/2023	03/28/2023	03/28/2023	Maturity	1	495,865	1.0733			2,867							2,867			0003
EUR/L 28174943.91 EUR-S 30765348.25EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	30,765,348	1.09194			231,746							231,746			0003
EUR/L 13926806.4 EUR-S 15212306.34EUR	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	15,212,306	1.092304			54,297							54,297			0003
EUR/L 31981605.94 EUR-S 35458006.5EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19QL77OXOHC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	35,458,007	1.1087			441,290							441,290			0003
EUR/L 3975536 EUR-S 4430337.32EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	07/25/2023	07/25/2023	Maturity	1	4,430,337	1.1144			(33,399)							(33,399)			0003
EUR/L 4500517.18 EUR-S 5027415.23EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	5,027,415	1.117075			(92,151)							(92,151)			0003
EUR/L 94431200.1 EUR-S 102736424.2EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2023	08/31/2023	08/31/2023	Maturity	1	102,736,424	1.087950001			391,559							391,559			0003
EUR/L 1090385.53 EUR-S 1161805.78EUR	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	1,161,806	1.065499998			(16,250)							(16,250)			0003
EUR/L 344556 EUR-S 364072.2EUR	CLO AVOCA 17A CRR XS2434356502 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/12/2023	10/17/2023	10/17/2023	Maturity	1	364,072	1.056641591													0003
EUR/L 796669 EUR-S 846460.81EUR	CLO SNDPE 3A CE XS2113704832 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	846,461	1.062499997			.5							5			0003
EUR/L 8243209.95 EUR-S 9012037.66EUR	Coupon Hedge CLO FMAN	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/20/2023	11/30/2023	11/30/2023	Maturity	1	9,012,038	1.093268001			32,421							32,421			0003
EUR/L 997056.16 EUR-S 1085108.37EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/04/2023	12/04/2023	Maturity	1	1,085,108	1.088312187			(515)							(515)			0003
EUR/L 6935754.02 EUR-S 7684121.88EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	7,684,122	1.1079			2,829							2,829			0003
EUR/L 462000 EUR-S 498775.2EUR	CLO ReInv6m WILLPK 1A C XS1699705643	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2DTJ8570P30 SOCIETE GENERALE SA	01/12/2023	01/17/2023	01/17/2023	Maturity	1	498,775	1.0796			1,063							1,063			0003
EUR/L 1134416.82 EUR-S 1226618.81EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	O2RNEBIBXP4ROTD8PU41	02/17/2023	10/25/2023	10/25/2023	Maturity	1	1,226,619	1.081276995			(25,046)							(25,046)			0003
EUR/L 1297812.1 EUR-S 1373778.62EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2023	02/28/2023	02/28/2023	Maturity	1	1,373,779	1.058534298			2,816							2,816			0003
EUR/L 6700000 EUR-S 7185750EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	03/28/2023	03/28/2023	Maturity	1	7,185,750	1.0725			46,937							46,937			0003
EUR/L 1090385.53 EUR-S 1194980.35EUR	Coupon Hedge CLO NJSD	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	1,194,980	1.095924622			303							303			0003
EUR/L 28345333.01 EUR-S 31704254.97EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2023	07/17/2023	07/17/2023	Maturity	1	31,704,255	1.1185			113,331							113,331			0003
EUR/L 38583888.28 EUR-S 40844904.13EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/12/2023	10/17/2023	10/17/2023	Maturity	1	40,844,904	1.0586			(96,458)							(96,458)			0003
EUR/L 796669 EUR-S 846460.81EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	846,461	1.062499997			113,344							113,344			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 462000 EUR-S 498775.2EUR	CLO ReInv6n DRYD 2013-29A DRR XS1735594027	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	498,775	1.0796			11,637							11,637			0003
EUR/L 7000000 EUR-S 7519092EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/20/2023	03/28/2023	03/28/2023	Maturity	1	7,519,092	1.074156			37,447							37,447			0003
EUR/L 1134416.82 EUR-S 1226618.81EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	10/25/2023	10/25/2023	Maturity	1	1,226,619	1.081276995			(57,585)							(57,585)			0003
EUR/L 9173077.65 EUR-S 10046767.43EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/16/2023	06/28/2023	06/28/2023	Maturity	1	10,046,767	1.095245			8,786							8,786			0003
EUR/L 9470418.94 EUR-S 9955645.32EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	10/17/2023	10/17/2023	Maturity	1	9,955,645	1.051235999			46,064							46,064			0003
EUR/L 462000 EUR-S 498775.2EUR	CLO ReInv6n ANCHE 1A D2R XS2399534093	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	498,775	1.0796			6,899							6,899			0003
EUR/L 7000000 EUR-S 7519092EUR	CLO ReInv6n DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/21/2023	03/28/2023	03/28/2023	Maturity	1	7,519,092	1.074156			6,161							6,161			0003
EUR/L 367326.65 EUR-S 372299EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	10/25/2023	Maturity	1	372,299	1.013536589			(81,441)							(81,441)			0003
EUR/L 1020070.18 EUR-S 1100349.3EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/22/2023	03/28/2023	03/28/2023	Maturity	1	1,100,349	1.078699605			822							822			0003
EUR/L 367326.65 EUR-S 372299EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	10/25/2023	Maturity	1	372,299	1.013536589			(3,909)							(3,909)			0003
EUR/L 3000000 EUR-S 3218100EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	3,218,100	1.0727			(86,648)							(86,648)			0003
EUR/L 3000000 EUR-S 3218100EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	3,218,100	1.0727			(176,454)							(176,454)			0003
EUR/L 274111.11 EUR-S 295409.54EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/27/2023	03/28/2023	03/28/2023	Maturity	1	295,410	1.077699988			495							495			0003
EUR/L 5500000 EUR-S 6572599EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023	07/17/2023	Maturity	1	6,572,599	1.195018			(398,859)				616,280			(398,859)			0003
EUR/L 2900000 EUR-S 3445200EUR	CLO TERM HARVT 26A D XS2359406639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/12/2021	01/17/2023	01/17/2023	Maturity	1	3,445,200	1.188			(307,691)				337,584			(307,691)			0003
EUR/L 3500000 EUR-S 4153367.4EUR	CLO TERM PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/12/2021	01/18/2023	01/18/2023	Maturity	1	4,153,367	1.1866764			(376,158)				402,530			(376,158)			0003
EUR/L 11000000 EUR-S 13134000EUR	CLO TERM CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023	07/24/2023	Maturity	1	13,134,000	1.194			(896,549)				1,217,950			(896,549)			0003
EUR/L 492010.8 EUR-S 490203.2EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/02/2022	01/25/2023	01/25/2023	Maturity	1	490,203	0.996326097			45,202				(37,331)			45,202			0003
EUR/L 2602226.68 EUR-S 2604352.18EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/02/2022	04/25/2023	04/25/2023	Maturity	1	2,604,352	1.0008168			269,290				(201,754)			269,290			0003
EUR/L 4598658.37 EUR-S 4634316.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	07/25/2023	07/25/2023	Maturity	1	4,634,316	1.007754001			451,795				(347,510)			451,795			0003
EUR/L 367326.65 EUR-S 372299EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2022	10/25/2023	10/25/2023	Maturity	1	372,299	1.013536589			16,773				(27,132)			16,773			0003
EUR/L 5600000 EUR-S 5896026.08EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/05/2023	01/06/2023	01/06/2023	Maturity	1	5,896,026	1.0528618			(4,824)							(4,824)			0003
EUR/L 2062180 EUR-S 2187787.38EUR	CLO ReInv6n HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/11/2023	01/11/2023	Maturity	1	2,187,787	1.060909998			26,159							26,159			0003
EUR/L 1300000 EUR-S 1404260EUR	CLO ReInv6n AQUE 2022-7A C XS2448043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/17/2023	02/16/2023	02/16/2023	Maturity	1	1,404,260	1.0802			(14,822)							(14,822)			0003
EUR/L 1600000 EUR-S 1741316EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/26/2023	01/31/2023	01/31/2023	Maturity	1	1,741,316	1.0883225			(6,109)							(6,109)			0003
EUR/L 1702874.14 EUR-S 1822187.72EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE .. 815DZIIZKVSZI1NUHU748	02/10/2023	02/15/2023	02/15/2023	Maturity	1	1,822,188	1.070066			6,186							6,186			0003
EUR/L 1702874.14 EUR-S 1822679.51EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE .. 815DZIIZKVSZI1NUHU748	02/13/2023	02/14/2023	02/14/2023	Maturity	1	1,822,680	1.0703548			3,146							3,146			0003
EUR/L 9713006.14 EUR-S 10290687.18EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	02/28/2023	02/28/2023	Maturity	1	10,290,687	1.059475			11,938							11,938			0003
EUR/L 4315606.8 EUR-S 4578276.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/16/2023	03/21/2023	03/21/2023	Maturity	1	4,578,276	1.060865			48,926							48,926			0003
EUR/L 1600000 EUR-S 1715360EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	03/28/2023	03/28/2023	Maturity	1	1,715,360	1.0721			11,849							11,849			0003
EUR/L 1247060.68 EUR-S 1361590.73EUR	12-18 Hotel - 7 Pines Ibiza	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/30/2023	04/17/2023	04/17/2023	Maturity	1	1,361,591	1.091839998			9,559							9,559			0003
EUR/L 3359759.5 EUR-S 3654410.41EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/03/2023	04/11/2023	04/11/2023	Maturity	1	3,654,410	1.087700001			(5,710)							(5,710)			0003
EUR/L 1247060.68 EUR-S 1354981.31EUR	12-18 Hotel - 7 Pines Ibiza	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/03/2023	04/05/2023	04/05/2023	Maturity	1	1,354,981	1.086539999			11,301							11,301			0003
EUR/L 1082574.68 EUR-S 1186851.09EUR	Non-USD Balances Buy Foreign 4.19.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/21/2023	04/21/2023	Maturity	1	1,186,851	1.096232602			(130)							(130)			0003
EUR/L 87208748.95 EUR-S 95842415.09EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/21/2023	04/28/2023	04/28/2023	Maturity	1	95,842,415	1.099			288,218							288,218			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 547829.81 EUR-S	12.18 Hotel - 7 Pines																							
600476.25EUR	Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	05/02/2023	05/11/2023	05/11/2023	Maturity	1	600,476	1.096099991			1,098							1,098			0003
EUR/L 287353.55 EUR-S	12.18 Hotel - 7 Pines																							
314968.23EUR	Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	05/02/2023	05/15/2023	05/15/2023	Maturity	1	314,968	1.096100013			(3,190)							(3,190)			0003
EUR/L 1116272.74 EUR-S	Non-USD Balances Buy Foreign																							
1214270.32EUR	5.15.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2023	05/17/2023	05/17/2023	Maturity	1	1,214,270	1.087789997			(1,892)							(1,892)			0003
EUR/L 10737538.15 EUR-S																								
11509996.64EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	11,509,997	1.07194			(7,915)							(7,915)			0003
EUR/L 787419.24 EUR-S	EQT Exeter Logistics Italy -																							
845278.02EUR	7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	05/31/2023	05/31/2023	Maturity	1	845,278	1.073479002			(534)							(534)			0003
EUR/L 1288961.04 EUR-S																								
1402518.51EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	06/28/2023	06/28/2023	Maturity	1	1,402,519	1.088100002			10,444							10,444			0003
EUR/L 264127.06 EUR-S	EQT Exeter Logistics Italy -																							
288255.07EUR	7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	06/23/2023	06/23/2023	Maturity	1	288,255	1.091350012			1,123							1,123			0003
EUR/L 54832717.01 EUR-S																								
61608944.17EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	07/28/2023	07/28/2023	Maturity	1	61,608,944	1.12358			(1,479,417)							(1,479,417)			0003
EUR/L 2797246.65 EUR-S	Eqt Exeter Logistic Spain -																							
3142147.16EUR	7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2023	07/19/2023	07/19/2023	Maturity	1	3,142,147	1.123299999			(1,114)							(1,114)			0003
EUR/L 348012.73 EUR-S	EQT Exeter Logistics Italy -																							
383771.04EUR	7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/27/2023	07/27/2023	Maturity	1	383,771	1.102750006			2,313							2,313			0003
EUR/L 1731146.01 EUR-S	Non-USD Balances Buy Foreign			GOLDMAN SACHS GROUP																				
1897786.12EUR	8.2.2023	D1	Currency	INC/THE KD3XUN7C6T14HNAYLU02	08/02/2023	08/04/2023	08/04/2023	Maturity	1	1,897,786	1.096259997			(3,401)							(3,401)			0003
EUR/L 396358.07 EUR-S	EQT Exeter Logistics Italy -																							
430920.49EUR	7200563	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	08/18/2023	08/23/2023	08/23/2023	Maturity	1	430,920	1.087199991			(1,068)							(1,068)			0003
EUR/L 10737538.15 EUR-S																								
11589561.86EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	11,589,562	1.07935			97,173							97,173			0003
EUR/L 599578.45 EUR-S	12.18 Hotel - 7 Pines																							
639870.12EUR	Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/14/2023	09/15/2023	09/15/2023	Maturity	1	639,870	1.067199997			(1,797)							(1,797)			0003
EUR/L 1288961.04 EUR-S																								
1371145.2EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	09/28/2023	09/28/2023	Maturity	1	1,371,145	1.063760003			(16,967)							(16,967)			0003
EUR/L 111298295.9 EUR-S																								
117820376.1EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	10/12/2023	10/17/2023	10/17/2023	Maturity	1	117,820,376	1.058600001			(278,242)							(278,242)			0003
EUR/L 454890.09 EUR-S	Eqt Exeter Logistic Spain -																							
479186.45EUR	7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	10/19/2023	10/19/2023	Maturity	1	479,186	1.053411496			(7)							(7)			0003
EUR/L 27596644.75 EUR-S																								
29331397.44EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	29,331,397	1.062861			97,804							97,804			0003
EUR/L 54832717 EUR-S																								
58199445.82EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2023	10/27/2023	10/27/2023	Maturity	1	58,199,446	1.0614			(318,119)							(318,119)			0003
EUR/L 2547195.11 EUR-S																								
2705121.21EUR	East Road - 7200561	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	10/31/2023	11/16/2023	11/16/2023	Maturity	1	2,705,121	1.062000001			56,545							56,545			0003
EUR/L 2547195.11 EUR-S																								
2696910.83EUR	East Road - 7200561	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/31/2023	11/06/2023	11/06/2023	Maturity	1	2,696,911	1.058776699			34,695							34,695			0003
EUR/L 8753649.07 EUR-S																								
9575089.13EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	9,575,089	1.093839729			29,424							29,424			0003
EUR/L 131180 EUR-S	Eqt Exeter Logistic Spain -																							
143642.1EUR	7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	143,642	1.095			472							472			0003
EUR/L 1003980.17 EUR-S																								
1092643.86EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/01/2023	12/04/2023	12/04/2023	Maturity	1	1,092,644	1.088312192			(518)							(518)			0003
EUR/L 456200.16 EUR-S	EQT Exeter Logistics Italy -																							
493426.09EUR	7200563	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	12/04/2023	12/06/2023	12/06/2023	Maturity	1	493,426	1.081599993			(1,003)							(1,003)			0003
EUR/L 403894.47 EUR-S	EQT Exeter Logistics Italy -																							
442870.29EUR	7200563	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	442,870	1.096500009			1,492							1,492			0003
EUR/L 1288961.04 EUR-S																								
1428039.94EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,428,040	1.107900003			3,344							3,344			0003
EUR/L 2775000 EUR-S	CLO TERM RKFPK 1A C																							
3317790EUR	XS2360921600	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	08/09/2021	07/17/2023	07/17/2023	Maturity	1	3,317,790	1.1956			(202,857)				312,557			(202,857)			0003
EUR/L 11000000 EUR-S	CLO TERM CONTE 9A C																							
13134000EUR	XS2356404736	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023	07/24/2023	Maturity	1	13,134,000	1.194			(407,522)				553,613			(407,522)			0003
EUR/L 21314.36 EUR-S	CLO HARVT 17A DR XS2059851746																							
22630.35EUR	- Acclnt	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	01/11/2023	01/11/2023	Maturity	1	22,630	1.061741943			253							253			0003
EUR/L 45528208.44 EUR-S																								
49193229.22EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	49,193,229	1.0805			63,731							63,731			0003
EUR/L 1300000 EUR-S	CLO ReInv6m AQUE 2022-7A D			CANADIAN IMPERIAL																				
1404260EUR	XS2448044110	D1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	01/17/2023	02/16/2023	02/16/2023	Maturity	1	1,404,260	1.0802			(11,401)							(11,401)			0003
EUR/L 43901871.65 EUR-S																								
47627823.56EUR	Coupon Hedge CLO JAJO	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/31/2023	01/31/2023	Maturity	1	47,627,824	1.08487			(16,042)							(16,042)			0003
EUR/L 755665.74 EUR-S																								
810205.76EUR	Coupon Hedge CML Total	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2023	02/15/2023	02/15/2023	Maturity	1	810,206	1.072174795			1,152							1,152			0003
EUR/L 2276173.7 EUR-S	Portman Square 2021-NPL1 DAC																							
2476425.09EUR	- 50111103	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/14/2023	10/25/2023	10/25/2023	Maturity	1	2,476,425	1.087977201			(65,505)							(65,505)			0003
EUR/L 1600000 EUR-S	CLO ReInv6m ANCHE 1A D2R																							
1715360EUR	XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	03/28/2023	03/28/2023	Maturity	1	1,715,360	1.0721			20,417							20,417			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1247060.68 EUR-S 1361590.73EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023	04/17/2023	Maturity	1	1,361,591	1.091839998			5,055							5,055			0003
EUR/L 659492.99 EUR-S 716849.1EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/03/2023	04/05/2023	04/05/2023	Maturity	1	716,849	1.086970007			5,693							5,693			0003
EUR/L 1000000 EUR-S 1101000EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	04/25/2023	04/28/2023	04/28/2023	Maturity	1	1,101,000	1.101			1,305							1,305			0003
EUR/L 547829.81 EUR-S 600476.25EUR	12-18 Hotel - 7 Pines Ibiza	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	05/11/2023	05/11/2023	Maturity	1	600,476	1.096099991			1,557							1,557			0003
EUR/L 2445913.41 EUR-S 2670733.21EUR	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2023	06/28/2023	06/28/2023	Maturity	1	2,670,733	1.0919165			10,484							10,484			0003
EUR/L 29841693.44 EUR-S 33335409.7EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	33,335,410	1.117075			(611,025)							(611,025)			0003
EUR/L 396358.07 EUR-S 430920.49EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/23/2023	08/23/2023	Maturity	1	430,920	1.087199991			(2,161)							(2,161)			0003
EUR/L 2669758.62 EUR-S 2844627.81EUR	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	2,844,628	1.0655			(39,788)							(39,788)			0003
EUR/L 8368264.89 EUR-S 8797021.31EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/17/2023	10/17/2023	Maturity	1	8,797,021	1.051236			40,704							40,704			0003
EUR/L 93926.64 EUR-S 99102EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/20/2023	10/20/2023	Maturity	1	99,102	1.055100023			339							339			0003
EUR/L 1983889.08 EUR-S 2168922.45EUR	Coupon Hedge CLO FMAN	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/20/2023	11/30/2023	11/30/2023	Maturity	1	2,168,922	1.093268002			7,803							7,803			0003
EUR/L 131180 EUR-S 143642.1EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	143,642	1.095			1,768							1,768			0003
EUR/L 403894.47 EUR-S 442870.29EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	442,870	1.096500009			240							240			0003
EUR/L 1288961.04 EUR-S 1428039.94EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,428,040	1.107900003			6,926							6,926			0003
EUR/L 11000000 EUR-S 13134000EUR	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023	07/24/2023	Maturity	1	13,134,000	1.194			(407,522)				553,613			(407,522)			0003
EUR/L 39100661.85 EUR-S 42167326.76EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	42,167,327	1.07843			135,672							135,672			0003
EUR/L 755665.74 EUR-S 810205.76EUR	Coupon Hedge CLO FMAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2023	02/15/2023	02/15/2023	Maturity	1	810,206	1.072174795			5,223							5,223			0003
EUR/L 1134416.82 EUR-S 1226618.81EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2023	10/25/2023	Maturity	1	1,226,619	1.081276995			(25,046)							(25,046)			0003
EUR/L 5600000 EUR-S 6015273.6EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/28/2023	03/28/2023	Maturity	1	6,015,274	1.074156			29,958							29,958			0003
EUR/L 37227292.14 EUR-S 40649969.38EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	40,649,969	1.09194			281,633							281,633			0003
EUR/L 2669758.62 EUR-S 2925854.2EUR	Coupon Hedge CLO NJSD	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	2,925,854	1.09592462			743							743			0003
EUR/L 27596644.75 EUR-S 30596400.03EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	30,596,400	1.1087			380,785							380,785			0003
EUR/L 404294.52 EUR-S 428633.05EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	09/28/2023	09/28/2023	Maturity	1	428,633	1.0602			(3,883)							(3,883)			0003
EUR/L 403894.47 EUR-S 442870.29EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	442,870	1.096500009			819							819			0003
EUR/L 2500000 EUR-S 2699000EUR	CLO ReInv6m CORDA?6A?CR XS1803165668	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	2,699,000	1.0796			5,750							5,750			0003
EUR/L 5600000 EUR-S 6015273.6EUR	CLO ReInv6m CORDA?6A?CR XS1803165668	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/28/2023	03/28/2023	Maturity	1	6,015,274	1.074156			3,044							3,044			0003
EUR/L 82800686.79 EUR-S 90418349.97EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2023	04/17/2023	04/17/2023	Maturity	1	90,418,350	1.092			621,438							621,438			0003
EUR/L 1134416.82 EUR-S 1226618.81EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	10/25/2023	10/25/2023	Maturity	1	1,226,619	1.081276995			(57,585)							(57,585)			0003
EUR/L 3434690.75 EUR-S 3761827.87EUR	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/16/2023	06/28/2023	06/28/2023	Maturity	1	3,761,828	1.095245			3,290							3,290			0003
EUR/L 9176593.36 EUR-S 10184642.14EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	10,184,642	1.10985			116,068							116,068			0003
EUR/L 1215442.86 EUR-S 1358780.04EUR	Non-USD Balances Buy Foreign 7.20.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/20/2023	07/24/2023	07/24/2023	Maturity	1	1,358,780	1.117930003			(6,605)							(6,605)			0003
EUR/L 404294.52 EUR-S 428633.05EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	09/28/2023	09/28/2023	Maturity	1	428,633	1.0602			(4,000)							(4,000)			0003
EUR/L 403894.47 EUR-S 442870.29EUR	East Road - 7200561	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	442,870	1.096500009			4,101							4,101			0003
EUR/L 2500000 EUR-S 2699000EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	2,699,000	1.0796			11,959							11,959			0003
EUR/L 5600000 EUR-S 6015273.6EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/28/2023	03/28/2023	Maturity	1	6,015,274	1.074156			6,331							6,331			0003

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EUR/L 9176593.36 EUR-S 10184642.14EUR	CLO ReInv6n DRYD 2017-62A C XS1826187723	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	10,184,642	1.10985			21,927							21,927			0003
EUR/L 367326.65 EUR-S 372299EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	10/25/2023	Maturity	1	372,299	1.013536589			(81,441)							(81,441)			0003
EUR/L 2500000 EUR-S 2699000EUR	CLO ReInv6n ANCHE 1A D2R XS2399534093	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	2,699,000	1.0796			6,899							6,899			0003
EUR/L 1600000 EUR-S 1715360EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	1,715,360	1.0721			(52,170)							(52,170)			0003
EUR/L 76754009.48 EUR-S 85849359.61EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/13/2023	07/17/2023	07/17/2023	Maturity	1	85,849,360	1.1185			306,880							306,880			0003
EUR/L 367326.65 EUR-S 372299EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	10/25/2023	10/25/2023	Maturity	1	372,299	1.013536589			(3,909)							(3,909)			0003
EUR/L 1600000 EUR-S 1715360EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	1,715,360	1.0721			(31,352)							(31,352)			0003
EUR/L 1215579.4 EUR-S 1302954.76EUR	Motive Capital Fund Ii-b	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/22/2023	03/22/2023	Maturity	1	1,302,955	1.071879599			5,978							5,978			0003
EUR/L 1215579.4 EUR-S 1314993.13EUR	Motive Capital Fund Ii-b	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	1,314,993	1.081783			20,442							20,442			0003
EUR/L 322076.24 EUR-S 354203.73EUR	Motive Capital Fund Ii-b	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	08/09/2023	09/21/2023	09/21/2023	Maturity	1	354,204	1.099751196			(10,967)							(10,967)			0003
EUR/L 893503.16 EUR-S 958345.58EUR	Motive Capital Fund Ii-b	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/12/2023	09/21/2023	09/21/2023	Maturity	1	958,346	1.072571002			(6,139)							(6,139)			0003
EUR/L 946000 EUR-S 1016817.56EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/11/2023	01/13/2023	01/13/2023	Maturity	1	1,016,818	1.07486			9,591							9,591			0003
EUR/L 5209060.84 EUR-S 5628390.24EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/17/2023	01/17/2023	Maturity	1	5,628,390	1.0805			7,292							7,292			0003
EUR/L 1000000 EUR-S 1088322.5EUR	CLO PALMP 1A C XS1566964638	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/26/2023	01/31/2023	01/31/2023	Maturity	1	1,088,323	1.0883225			(3,818)							(3,818)			0003
EUR/L 3868763.11 EUR-S 4095178.22EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	02/28/2023	02/28/2023	Maturity	1	4,095,178	1.058523901			8,435							8,435			0003
EUR/L 946000 EUR-S 996929.8EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/15/2023	03/22/2023	03/22/2023	Maturity	1	996,930	1.053836998			21,720							21,720			0003
EUR/L 1000000 EUR-S 1072100EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	03/28/2023	03/28/2023	Maturity	1	1,072,100	1.0721			7,406							7,406			0003
EUR/L 9750940.01 EUR-S 10643151.02EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/11/2023	04/17/2023	04/17/2023	Maturity	1	10,643,151	1.0915			78,058							78,058			0003
EUR/L 9939513.79 EUR-S 10919748.64EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2023	04/28/2023	04/28/2023	Maturity	1	10,919,749	1.09862			36,626							36,626			0003
EUR/L 3147499.87 EUR-S 3373931.01EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	3,373,931	1.07194			(2,320)							(2,320)			0003
EUR/L 946000 EUR-S 1023366.72EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	1,023,367	1.081783002			15,908							15,908			0003
EUR/L 1004865.06 EUR-S 1101256.36EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	1,101,256	1.095924621			279							279			0003
EUR/L 9143243.38 EUR-S 10225986.26EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	10,225,986	1.11842			37,288							37,288			0003
EUR/L 10785102.89 EUR-S 12117063.09EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	12,117,063	1.123499999			(290,125)							(290,125)			0003
EUR/L 1229775.34 EUR-S 1379189.35EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	1,379,189	1.121496996			(80,424)							(80,424)			0003
EUR/L 690000 EUR-S 761415EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/27/2023	07/31/2023	07/31/2023	Maturity	1	761,415	1.1035			(967)							(967)			0003
EUR/L 1469754.39 EUR-S 1611232.95EUR	Non-USD Balances Buy Foreign 8.2.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	08/02/2023	08/04/2023	08/04/2023	Maturity	1	1,611,233	1.096260002			(2,887)							(2,887)			0003
EUR/L 661451.11 EUR-S 727199.35EUR	Coupon Hedge ABS	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	727,199	1.099399999			(2,512)							(2,512)			0003
EUR/L 3147499.87 EUR-S 3397253.98EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	3,397,254	1.079349999			28,484							28,484			0003
EUR/L 946000 EUR-S 1014301.2EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	1,014,301	1.0722			(6,149)							(6,149)			0003
EUR/L 1004865.06 EUR-S 1070683.72EUR	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	1,070,684	1.065499999			(14,976)							(14,976)			0003
EUR/L 10785102.89 EUR-S 11439111.53EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	11,439,112	1.06064			(54,375)							(54,375)			0003
EUR/L 661451.11 EUR-S 710690.66EUR	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/09/2023	11/09/2023	Maturity	1	710,691	1.074441707			(2,340)							(2,340)			0003
EUR/L 3147499.87 EUR-S 3442860.41EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	3,442,860	1.093839731			10,580							10,580			0003
EUR/L 1004865.06 EUR-S 1113290EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,113,290	1.1079			2,607							2,607			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 946000 EUR-S 1016817.56EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/11/2023	01/13/2023	01/13/2023	Maturity	1	1,016,818	1.07486			27,030							27,030			0003
EUR/L 5091633.03 EUR-S 5531753.79EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/31/2023	01/31/2023	Maturity	1	5,531,754	1.08644			(9,854)							(9,854)			0003
EUR/L 2666000 EUR-S 2811243.68EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/22/2023	03/22/2023	Maturity	1	2,811,244	1.05448			59,498							59,498			0003
EUR/L 1000000 EUR-S 1072100EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	1,072,100	1.0721			(10,452)							(10,452)			0003
EUR/L 447188.55 EUR-S 479184.89EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	479,185	1.071549998			(155)							(155)			0003
EUR/L 2666000 EUR-S 2881412.8EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	06/13/2023	06/22/2023	06/22/2023	Maturity	1	2,881,413	1.0808			47,453							47,453			0003
EUR/L 194275.05 EUR-S 212856.49EUR	Coupon Hedge CLO NJSD	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/28/2023	06/28/2023	Maturity	1	212,856	1.095645015			108							108			0003
EUR/L 661451.11 EUR-S 727199.35EUR	Coupon Hedge ABS	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	727,199	1.099399999			(509)							(509)			0003
EUR/L 946000 EUR-S 1014301.2EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	1,014,301	1.0722			(17,328)							(17,328)			0003
EUR/L 7913468.04 EUR-S 8380691.46EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/12/2023	10/17/2023	10/17/2023	Maturity	1	8,380,691	1.05904155			(23,278)							(23,278)			0003
EUR/L 946000 EUR-S 1016817.56EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/11/2023	01/13/2023	01/13/2023	Maturity	1	1,016,818	1.07486			36,839							36,839			0003
EUR/L 2666000 EUR-S 2811243.68EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	03/22/2023	03/22/2023	Maturity	1	2,811,244	1.05448			81,089							81,089			0003
EUR/L 946000 EUR-S 1023366.72EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	06/13/2023	06/22/2023	06/22/2023	Maturity	1	1,023,367	1.081783002			61,102							61,102			0003
EUR/L 946000 EUR-S 1014301.2EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2023	09/21/2023	09/21/2023	Maturity	1	1,014,301	1.0722			(23,616)							(23,616)			0003
EUR/L 1689300 EUR-S 1817686.8EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2023	03/28/2023	03/28/2023	Maturity	1	1,817,687	1.076			5,922							5,922			0003
EUR/L 467000 EUR-S 502492EUR	CLO ReInv6m DRYD 2014-35A C1VA XS2092260814	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/24/2023	03/29/2023	03/29/2023	Maturity	1	502,492	1.076			4,016							4,016			0003
EUR/L 1119000 EUR-S 1212324.6EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/28/2023	03/31/2023	03/31/2023	Maturity	1	1,212,325	1.0834			8,052							8,052			0003
EUR/L 938500 EUR-S 1031329.01EUR	CLO CORDA 3A CRR XS1823357469	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2023	06/28/2023	06/28/2023	Maturity	1	1,031,329	1.098912104			(2,543)							(2,543)			0003
EUR/L 201747500 EUR-S 216273320EUR	Vonovia Apr 2023 - 1184883 .	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/26/2023	05/26/2023	Maturity	1	216,273,320	1.072			19,899							19,899			0003
EUR/L 1325070 EUR-S 1455324.38EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/10/2023	07/13/2023	07/13/2023	Maturity	1	1,455,324	1.098299999			20,140							20,140			0003
EUR/L 2205000 EUR-S 2465895.6EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,465,896	1.11832			9,213							9,213			0003
EUR/L 19877680 EUR-S 22151686.59EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	07/25/2023	07/25/2023	Maturity	1	22,151,687	1.1144			(166,994)							(166,994)			0003
EUR/L 2098750 EUR-S 2309464.5EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	07/28/2023	07/28/2023	Maturity	1	2,309,465	1.1004			(7,976)							(7,976)			0003
EUR/L 2105880 EUR-S 2322722.46EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	08/02/2023	08/02/2023	Maturity	1	2,322,722	1.102969998			(10,246)							(10,246)			0003
EUR/L 8000000 EUR-S 8776014.4EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	08/01/2023	08/04/2023	08/04/2023	Maturity	1	8,776,014	1.0970018			(21,651)							(21,651)			0003
EUR/L 3187500 EUR-S 3403612.5EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/14/2023	09/19/2023	09/19/2023	Maturity	1	3,403,613	1.0678			2,564							2,564			0003
EUR/L 1701000 EUR-S 1814967EUR	CLO ReInv6m BILB 3A BR XS2332238166	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	09/14/2023	09/20/2023	09/20/2023	Maturity	1	1,814,967	1.067			1,526							1,526			0003
EUR/L 8000000 EUR-S 8528048EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/22/2023	10/02/2023	10/02/2023	Maturity	1	8,528,048	1.066006			(71,210)							(71,210)			0003
EUR/L 335784.31 EUR-S 357778.18EUR	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	357,778	1.065499993			(5,004)							(5,004)			0003
EUR/L 571260 EUR-S 600593.4EUR	CLO ReInv6m CRWPK 1A B1R XS2334258188	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	10/04/2023	10/05/2023	10/05/2023	Maturity	1	600,593	1.051348598			.31							31			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(995)							(995)			0003
EUR/L 475750 EUR-S 503884.24EUR	CLO BECLO 7A B1RE XS2304370419	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	10/06/2023	10/11/2023	10/11/2023	Maturity	1	503,884	1.059136605			553							553			0003
EUR/L 55597213.94 EUR-S 58648222.25EUR	Locabox	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	10/12/2023	10/13/2023	10/13/2023	Maturity	1	58,648,222	1.054877			(110,051)							(110,051)			0003
EUR/L 12000000 EUR-S 12760860EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/23/2023	11/01/2023	11/01/2023	Maturity	1	12,760,860	1.063405			(64,866)							(64,866)			0003
EUR/L 36000000 EUR-S 39351600EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/21/2023	12/01/2023	12/01/2023	Maturity	1	39,351,600	1.0931			(169,206)							(169,206)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 280000000 EUR-S 296842000EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2023	12/30/2023	12/30/2023	Maturity	1	296,842,000	1.06015			10,512,555							10,512,555			0003
EUR/L 335784.31 EUR-S 372015.44EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	372,015	1.107900009			871							871			0003
EUR/L 793050 EUR-S 853298.01EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/28/2023	03/28/2023	Maturity	1	853,298	1.075970002			2,804							2,804			0003
EUR/L 4859.56 EUR-S 5229.04EUR	CLO DRYD 2014-35A C1VA XS2092260814 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/29/2023	03/29/2023	Maturity	1	5,229	1.076031575			42							42			0003
EUR/L 11563.73 EUR-S 12528.37EUR	CLO CONTE 6A CR XS2315798343 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/28/2023	03/31/2023	03/31/2023	Maturity	1	12,528	1.08341945			83							83			0003
EUR/L 98727500 EUR-S 105810210.8EUR	Vonovia Apr 2023 - 1184883 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/26/2023	05/26/2023	Maturity	1	105,810,211	1.071739999			35,407							35,407			0003
EUR/L 832500 EUR-S 899323.11EUR	CLO HARVT 19A C XS1802401957	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	06/28/2023	06/28/2023	Maturity	1	899,323	1.080268			13,266							13,266			0003
EUR/L 1325070 EUR-S 1455324.38EUR	CLO BABSE 2021-1A D XS2322245098 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/10/2023	07/13/2023	07/13/2023	Maturity	1	1,455,324	1.098299999			351							351			0003
EUR/L 451250 EUR-S 504587.75EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/13/2023	07/14/2023	07/14/2023	Maturity	1	504,588	1.1182			1,940							1,940			0003
EUR/L 1311175 EUR-S 1442554.74EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	07/27/2023	07/28/2023	07/28/2023	Maturity	1	1,442,555	1.100200004			(4,721)							(4,721)			0003
EUR/L 6964.4 EUR-S 7681.11EUR	CLO ARESE 15A D XS2409273575 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	08/02/2023	08/02/2023	Maturity	1	7,681	1.102910516			(33)							(33)			0003
EUR/L 33288.83 EUR-S 35501.5EUR	CLO BECLO 3A CR XS2348330221 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/14/2023	09/19/2023	09/19/2023	Maturity	1	35,502	1.066468843			71							71			0003
EUR/L 1436250 EUR-S 1531042.5EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2023	09/20/2023	09/20/2023	Maturity	1	1,531,043	1.066			2,724							2,724			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(1,149)							(1,149)			0003
EUR/L 475750 EUR-S 503884.24EUR	CLO BECLO 7A B1RE XS2304370419 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/11/2023	10/11/2023	Maturity	1	503,884	1.059136605			9							9			0003
EUR/L 16000000 EUR-S 16964640EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	11/01/2023	11/01/2023	Maturity	1	16,964,640	1.06029			(36,647)							(36,647)			0003
EUR/L 1683000 EUR-S 1817686.8EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2023	03/28/2023	03/28/2023	Maturity	1	1,817,687	1.076			5,063							5,063			0003
EUR/L 1875000 EUR-S 2098781.25EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,098,781	1.11935			5,903							5,903			0003
EUR/L 2098750 EUR-S 2309464.5EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	07/28/2023	07/28/2023	Maturity	1	2,309,465	1.1004			(9,710)							(9,710)			0003
EUR/L 1436250 EUR-S 1531042.5EUR	CLO BILB 3A BR XS2332238166 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2023	09/20/2023	09/20/2023	Maturity	1	1,531,043	1.066			15							15			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(1,146)							(1,146)			0003
EUR/L 793050 EUR-S 853298.01EUR	CLO CORDA 3A CRR XS1823357469	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/28/2023	03/28/2023	Maturity	1	853,298	1.075970002			3,318							3,318			0003
EUR/L 1875000 EUR-S 2098781.25EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,098,781	1.11935			5,432							5,432			0003
EUR/L 1311175 EUR-S 1442554.74EUR	CLO ReInv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	07/27/2023	07/28/2023	07/28/2023	Maturity	1	1,442,555	1.100200004			(9,335)							(9,335)			0003
EUR/L 1701000 EUR-S 1814967EUR	CLO VOYE 2A CR XS2357478044 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/14/2023	09/20/2023	09/20/2023	Maturity	1	1,814,967	1.067			26							26			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(1,146)							(1,146)			0003
EUR/L 832500 EUR-S 895770EUR	CLO HARVT 19A C XS1802401957	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/24/2023	03/28/2023	03/28/2023	Maturity	1	895,770	1.076			2,918							2,918			0003
EUR/L 451250 EUR-S 504587.75EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/13/2023	07/14/2023	07/14/2023	Maturity	1	504,588	1.1182			9,341							9,341			0003
EUR/L 2674000 EUR-S 2939528.2EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2023	07/28/2023	07/28/2023	Maturity	1	2,939,528	1.0993			(7,221)							(7,221)			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO BABSE 2020-1A DR XS2401845594 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(18)							(18)			0003
EUR/L 793050 EUR-S 853298.01EUR	CLO PENTA 2018-4A C XS1814401045 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/28/2023	03/28/2023	Maturity	1	853,298	1.075970002			7							7			0003
EUR/L 2205000 EUR-S 2465895.6EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,465,896	1.11832			1,985							1,985			0003
EUR/L 2674000 EUR-S 2939528.2EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2023	07/28/2023	07/28/2023	Maturity	1	2,939,528	1.0993			(6,211)							(6,211)			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO CORDA 26A D1 XS2553242848 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(27)							(27)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 793050 EUR-S 853298.01EUR	CLO CONTE 6A CR XS2315798343 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/28/2023	03/28/2023	Maturity	1	853,298	1.075970002			28							28			0003
EUR/L 451250 EUR-S 504587.75EUR	CLO HARVT 21A DR XS2326523730 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	07/14/2023	07/14/2023	Maturity	1	504,588	1.1182			3,965							3,965			0003
EUR/L 2098750 EUR-S 2309464.5EUR	CLO ARBR 10A D XS2417698870 - AccInt	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	07/28/2023	07/28/2023	Maturity	1	2,309,465	1.1004			(44)							(44)			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO DRYD 2021-103A D - XS2552866332 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(26)							(26)			0003
EUR/L 793050 EUR-S 853298.01EUR	CLO JUBIL 2018-21A C1R - XS2308745574 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/28/2023	03/28/2023	Maturity	1	853,298	1.075970002			40							40			0003
EUR/L 2290625 EUR-S 2562522.19EUR	CLO ReInv6m OCPE 2019-3A DR - XS2331769401	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,562,522	1.118700001			8,700							8,700			0003
EUR/L 2982.62 EUR-S 3277.68EUR	CLO ARBR 8A DR XS2388929882 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	07/28/2023	07/28/2023	Maturity	1	3,278	1.098926447			(7)							(7)			0003
EUR/L 433750 EUR-S 459382.89EUR	CLO NEUBE 2022-5A D - XS2550554880 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	459,383	1.059096			(26)							(26)			0003
EUR/L 793050 EUR-S 853298.01EUR	CLO CORDA 3A CRR XS1823357469 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/28/2023	03/28/2023	Maturity	1	853,298	1.075970002			18							18			0003
EUR/L 2290625 EUR-S 2562522.19EUR	CLO ReInv6m OZLME 2A DR - XS2334573966	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,562,522	1.118700001			1,685							1,685			0003
EUR/L 2982.62 EUR-S 3277.68EUR	CLO ARESE 15A D XS2409273575 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	07/28/2023	07/28/2023	Maturity	1	3,278	1.098926447			(14)							(14)			0003
EUR/L 2290625 EUR-S 2562522.19EUR	CLO OZLME 5A DR XS2405130993 - AccInt	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,562,522	1.118700001			6,818							6,818			0003
EUR/L 2982.62 EUR-S 3277.68EUR	CLO DRYD 2014-35A DRR - XS2092261465 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	07/28/2023	07/28/2023	Maturity	1	3,278	1.098926447			(15)							(15)			0003
EUR/L 1875000 EUR-S 2098781.25EUR	CLO ANCHE 4A D XS2294170886 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,098,781	1.11935			113							113			0003
EUR/L 2098750 EUR-S 2309464.5EUR	CLO HOLPK 1A CRR XS2079845405 - AccInt	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	07/28/2023	07/28/2023	Maturity	1	2,309,465	1.1004			(98)							(98)			0003
EUR/L 7855.22 EUR-S 8790.01EUR	CLO ARBR 9A D XS2335992397 - AccInt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	8,790	1.119002396			27							27			0003
EUR/L 2982.62 EUR-S 3277.68EUR	CLO MDPKE 14A DR XS2418763491 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	07/28/2023	07/28/2023	Maturity	1	3,278	1.098926447			(14)							(14)			0003
EUR/L 31665.33 EUR-S 35429.5EUR	CLO ARESE 11A DR XS2333702749 - AccInt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/14/2023	07/14/2023	Maturity	1	35,430	1.118873544			115							115			0003
EUR/L 1875000 EUR-S 2098781.25EUR	CLO BABSE 2020-1A DR - XS2401845594 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,098,781	1.11935			103							103			0003
EUR/L 7855.22 EUR-S 8790.01EUR	CLO CGMSE 2019-1A CR - XS2320698728 - AccInt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	8,790	1.119002396			47							47			0003
EUR/L 7855.22 EUR-S 8790.01EUR	CLO CRWPK 1A CR XS2334259400 - AccInt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	8,790	1.119002396			10							10			0003
EUR/L 31665.33 EUR-S 35429.5EUR	CLO HARVT 21A DR XS2326523730 - AccInt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/14/2023	07/14/2023	Maturity	1	35,430	1.118873544			58							58			0003
EUR/L 1875000 EUR-S 2098781.25EUR	CLO OCPE 2019-3A DR - XS2331769401 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/14/2023	07/14/2023	Maturity	1	2,098,781	1.11935			126							126			0003
EUR/L 7855.22 EUR-S 8790.01EUR	CLO OZLME 2A DR XS2334573966 - AccInt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	8,790	1.119002396			29							29			0003
EUR/L 551250 EUR-S 616473.9EUR	CLO ReInv6m ANCHE 4A D - XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	07/14/2023	07/14/2023	Maturity	1	616,474	1.11832			2,303							2,303			0003
EUR/L 460625 EUR-S 515167.6EUR	CLO ANCHE 1A D1E XS1846664131 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	07/18/2023	07/18/2023	Maturity	1	515,168	1.118410008			2,621							2,621			0003
EUR/L 638750 EUR-S 702880.5EUR	CLO ReInv6m ARESE 15A D - XS2409273575	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	07/28/2023	07/28/2023	Maturity	1	702,881	1.1004			(2,428)							(2,428)			0003
EUR/L 10304.82 EUR-S 10915.9EUR	CLO CADOG 6A DR XS1655107800 - AccInt	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2023	10/10/2023	10/10/2023	Maturity	1	10,916	1.059300405			(26)							(26)			0003
EUR/L 1427250 EUR-S 1511652.71EUR	CLO BECLO 7A B1RE - XS2304370419	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/11/2023	10/11/2023	Maturity	1	1,511,653	1.059136598			1,659							1,659			0003
EUR/L 463750 EUR-S 519075.38EUR	CLO ReInv6m AVOCA 13A DRR - XS2326455800	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/14/2023	07/14/2023	Maturity	1	519,075	1.119300011			1,483							1,483			0003
EUR/L 85.79 EUR-S 96.01EUR	CLO ANCHE 1A D1E XS1846664131 - AccInt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	07/18/2023	07/18/2023	Maturity	1	96	1.119128104													0003
EUR/L 648142 EUR-S 713085.83EUR	CLO ReInv6m DRYD 2014-35A DRR - XS2092261465	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	07/27/2023	07/28/2023	07/28/2023	Maturity	1	713,086	1.100200002			(2,334)							(2,334)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO SCULE 7A D XS2244913369	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(1,266)							(1,266)			0003
EUR/L 1427250 EUR-S 1511652.71EUR	CLO BECLO 7A B1RE - XS2304370419 - AccInt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/11/2023	10/11/2023	Maturity	1	1,511,653	1.059136598			21							21			0003

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EUR/L 543300 EUR-S 607518.06EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	07/14/2023	07/14/2023	Maturity	1	607,518	1.1182			2,335							2,335			0003
EUR/L 668500 EUR-S 734882.05EUR	CLO ReInv6n HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	07/28/2023	07/28/2023	Maturity	1	734,882	1.0993			(1,805)							(1,805)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(819)							(819)			0003
EUR/L 543300 EUR-S 607518.06EUR	CLO ReInv6n MDPKE 16A D XS2332503924	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	07/14/2023	07/14/2023	Maturity	1	607,518	1.1182			1,918							1,918			0003
EUR/L 668500 EUR-S 734882.05EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	07/28/2023	07/28/2023	Maturity	1	734,882	1.0993			(1,553)							(1,553)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO SCULE 7A D XS2244913369 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(25)							(25)			0003
EUR/L 983625 EUR-S 1100381.29EUR	CLO ReInv6n RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/13/2023	07/14/2023	07/14/2023	Maturity	1	1,100,381	1.118700003			3,736							3,736			0003
EUR/L 1457.23 EUR-S 1601.38EUR	CLO ARESE 15A D XS2409273575 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	07/28/2023	07/28/2023	Maturity	1	1,601	1.098920555			(3)							(3)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO STNPK 1A CN XS1875402676 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(10)							(10)			0003
EUR/L 8614.67 EUR-S 9637.51EUR	CLO ANCHE 4A D XS2294170886 - Acclnt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	9,638	1.118732348			32							32			0003
EUR/L 1457.23 EUR-S 1601.38EUR	CLO DRYD 2014-35A DRR XS2092261465 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	07/28/2023	07/28/2023	Maturity	1	1,601	1.098920555			(4)							(4)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n RRME 1A CR XS2303069319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(1,213)							(1,213)			0003
EUR/L 8614.67 EUR-S 9637.51EUR	CLO AVOCA 13A DRR XS2326455800 - Acclnt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	9,638	1.118732348			28							28			0003
EUR/L 638750 EUR-S 702880.5EUR	CLO HOLPK 1A CRR XS2079845405 - Acclnt	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	07/28/2023	07/28/2023	Maturity	1	702,881	1.1004			(24)							(24)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n RRME 3A DN XS2060707655	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(733)							(733)			0003
EUR/L 8614.67 EUR-S 9637.51EUR	CLO CGMSE 2019-1A CR XS2320698728 - Acclnt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	9,638	1.118732348			12							12			0003
EUR/L 1457.23 EUR-S 1601.38EUR	CLO MDPKE 14A DR XS2418763491 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	07/28/2023	07/28/2023	Maturity	1	1,601	1.098920555			(4)							(4)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO RRME 1A CR XS2303069319 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(21)							(21)			0003
EUR/L 8614.67 EUR-S 9637.51EUR	CLO MDPKE 16A D XS2332503924 - Acclnt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/14/2023	07/14/2023	Maturity	1	9,638	1.118732348			27							27			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO RRME 3A DN XS2060707655 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(14)							(14)			0003
EUR/L 16363.17 EUR-S 18308.32EUR	CLO RRME 2A CR XS2342228645 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/14/2023	07/14/2023	Maturity	1	18,308	1.118873666			59							59			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(2,984)							(2,984)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(514)							(514)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(1,407)							(1,407)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CORDA 10A D XS1730939003	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(812)							(812)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n CORDA 26A D1 XS2553242848	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(3,448)							(3,448)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n CORDA 26A D2 XS2553603296	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(2,299)							(2,299)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(526)							(526)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(503)							(503)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n DRYD 2021-103A D XS2552866332	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(3,439)							(3,439)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n DRYD 2021-91A D XS2461260544	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(3,233)							(3,233)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO GLME 2A D XS1911602313	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(917)							(917)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(3,439)							(3,439)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO BABSE 2020-1A DR XS2401845594 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(55)							(55)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 636737.5 EUR-S 674171.93EUR	CLO BECLO 1A DR XS1775926253 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(2)							(2)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CADOG 6A DR XS1655107800 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(24)							(24)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CORDA 10A D XS1730939003 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(12)							(12)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CORDA 26A D1 XS2553242848 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(80)							(80)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CORDA 26A D2 XS2553603296 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(62)							(62)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO CORDA 6A DR XS1803166047 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(8)							(8)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO DRYD 2017-59A D1 XS1770931225 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(6)							(6)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO DRYD 2021-103A D XS2552866332 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(79)							(79)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO DRYD 2021-91A D XS2461265544 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(68)							(68)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO GLME 2A D XS1911602313 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(15)							(15)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO NEUBE 2022-5A D XS2550554880 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(77)							(77)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO PHNXP 1A CRN XS1890617571 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(835)							(835)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO ReInv6n RRME 2A CR XS2342228645 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(954)							(954)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO PHNXP 1A CRN XS1890617571 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(13)							(13)			0003
EUR/L 636737.5 EUR-S 674171.93EUR	CLO RRME 2A CR XS2342228645 - Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2023	10/10/2023	10/10/2023	Maturity	1	674,172	1.058790993			(16)							(16)			0003
EUR/L 636993.75 EUR-S 699992.43EUR	CLO ReInv6n CORDA 23A C XS2441240384	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	08/01/2023	08/01/2023	Maturity	1	699,992	1.098899997			316							316			0003
EUR/L 856.39 EUR-S 940.94EUR	CLO CORDA 23A C XS2441240384 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	08/01/2023	08/01/2023	Maturity	1	941	1.098728383			1							1			0003
EUR/L 93870.96 EUR-S 99386.05EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/07/2022	03/22/2023	03/22/2023	Maturity	1	99,386	1.058751823			1,694					(1,638)		1,694			0003
EUR/L 2000000 EUR-S 2128505.6EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/19/2022	01/04/2023	01/04/2023	Maturity	1	2,128,506	1.0642528			(18,512)					(12,698)		(18,512)			0003
EUR/L 2126666.67 EUR-S 2297016.92EUR	FC Barcelona DDTL (Euro)	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/12/2023	01/13/2023	01/13/2023	Maturity	1	2,297,017	1.080101998			10,414							10,414			0003
EUR/L 14371214.22 EUR-S 15464863.62EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/17/2023	01/17/2023	Maturity	1	15,464,864	1.0761			83,350							83,350			0003
EUR/L 13791183.07 EUR-S 14957917.16EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/27/2023	01/31/2023	01/31/2023	Maturity	1	14,957,917	1.0846			(1,316)							(1,316)			0003
EUR/L 11829162.93 EUR-S 12917445.92EUR	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	02/07/2023	02/07/2023	Maturity	1	12,917,446	1.092			(227,117)							(227,117)			0003
EUR/L 838683.56 EUR-S 904562.15EUR	Non-USD Balances Buy Foreign 2.9.2023	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/09/2023	02/13/2023	02/13/2023	Maturity	1	904,562	1.078549996			(8,935)							(8,935)			0003
EUR/L 681149.65 EUR-S 728875.08EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/15/2023	02/15/2023	Maturity	1	728,875	1.070065998			2,474							2,474			0003
EUR/L 681149.65 EUR-S 729071.8EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/13/2023	02/14/2023	02/14/2023	Maturity	1	729,072	1.070354804			1,258							1,258			0003
EUR/L 2208240.29 EUR-S 2337475.12EUR	Coupon Hedge CLO RMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	02/28/2023	02/28/2023	Maturity	1	2,337,475	1.058523898			4,814							4,814			0003
EUR/L 331760.43 EUR-S 357445.09EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	05/09/2023	05/09/2023	Maturity	1	357,445	1.077419299			7,460							7,460			0003
EUR/L 3452485.44 EUR-S 3662620.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/16/2023	03/21/2023	03/21/2023	Maturity	1	3,662,621	1.060865001			39,141							39,141			0003
EUR/L 1000000 EUR-S 1077000EUR	CLO ReInv6n ANCHE 1X CE XS1846662861	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/21/2023	03/28/2023	03/28/2023	Maturity	1	1,077,000	1.077			2,506							2,506			0003
EUR/L 21000000 EUR-S 22797180EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	03/31/2023	03/31/2023	Maturity	1	22,797,180	1.08558			105,332							105,332			0003
EUR/L 498824.27 EUR-S 544636.29EUR	12-18 Hotel - 7 Pines Ibiza	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023	04/17/2023	Maturity	1	544,636	1.091839998			3,824							3,824			0003
EUR/L 1343903.8 EUR-S 1461764.16EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/03/2023	04/11/2023	04/11/2023	Maturity	1	1,461,764	1.087699998			(2,284)							(2,284)			0003
EUR/L 498824.27 EUR-S 541992.52EUR	12-18 Hotel - 7 Pines Ibiza	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/03/2023	04/05/2023	04/05/2023	Maturity	1	541,993	1.086539995			4,520							4,520			0003
EUR/L 7961.65 EUR-S 8703.28EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	Maturity	1	8,703	1.093150289			(23)							(23)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 84490.76 EUR-S 92112.28EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/24/2023	04/24/2023	Maturity	1	92,112	1.090205367			735							735			0003
EUR/L 27495811.05 EUR-S 30217346.43EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	04/28/2023	04/28/2023	Maturity	1	30,217,346	1.09898			91,421							91,421			0003
EUR/L 219131.92 EUR-S 240190.5EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	05/11/2023	05/11/2023	Maturity	1	240,191	1.096100011			439							439			0003
EUR/L 114941.42 EUR-S 125987.29EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	05/15/2023	05/15/2023	Maturity	1	125,987	1.096099996			(1,276)							(1,276)			0003
EUR/L 38244.26 EUR-S 42325.81EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2023	06/23/2023	06/23/2023	Maturity	1	42,326	1.106723205			(425)							(425)			0003
EUR/L 2204245.75 EUR-S 2362819.19EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	2,362,819	1.07194			(1,625)							(1,625)			0003
EUR/L 629935.39 EUR-S 676222.41EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	05/31/2023	05/31/2023	Maturity	1	676,222	1.073478996			(428)							(428)			0003
EUR/L 1971739.62 EUR-S 2152934.4EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	06/28/2023	06/28/2023	Maturity	1	2,152,934	1.091895896			8,492							8,492			0003
EUR/L 2932512.5 EUR-S 3221658.23EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/27/2023	06/27/2023	Maturity	1	3,221,658	1.098599999			(23,472)							(23,472)			0003
EUR/L 12000000 EUR-S 13180800EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	06/30/2023	06/30/2023	Maturity	1	13,180,800	1.0984			(139,165)							(139,165)			0003
EUR/L 1161250 EUR-S 1264020.63EUR	CLO CORDA 12A D XS1899143264	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/26/2023	06/26/2023	Maturity	1	1,264,021	1.088500004			696							696			0003
EUR/L 9757368.96 EUR-S 10817994.97EUR	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/12/2023	07/17/2023	07/17/2023	Maturity	1	10,817,995	1.1087			134,634							134,634			0003
EUR/L 183964.26 EUR-S 207049.24EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	09/20/2023	09/20/2023	Maturity	1	207,049	1.125486222			(10,594)							(10,594)			0003
EUR/L 24476835.59 EUR-S 27499724.78EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	07/28/2023	07/28/2023	Maturity	1	27,499,725	1.1235			(658,440)							(658,440)			0003
EUR/L 2237797.32 EUR-S 2513717.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/18/2023	07/19/2023	07/19/2023	Maturity	1	2,513,718	1.1233			(892)							(892)			0003
EUR/L 5000000 EUR-S 5514500EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	07/25/2023	07/31/2023	07/31/2023	Maturity	1	5,514,500	1.1029			(4,008)							(4,008)			0003
EUR/L 278410.19 EUR-S 307016.84EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/27/2023	07/27/2023	Maturity	1	307,017	1.102750011			1,851							1,851			0003
EUR/L 2000000 EUR-S 2194003.6EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2023	08/04/2023	08/04/2023	Maturity	1	2,194,004	1.0970018			(5,413)							(5,413)			0003
EUR/L 74926.07 EUR-S 81305.4EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/13/2023	09/21/2023	09/21/2023	Maturity	1	81,305	1.08514166			(1,457)							(1,457)			0003
EUR/L 317086.45 EUR-S 344736.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/23/2023	08/23/2023	Maturity	1	344,736	1.087200005			(855)							(855)			0003
EUR/L 2204245.75 EUR-S 2379152.65EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	2,379,153	1.07935			19,948							19,948			0003
EUR/L 82799.58 EUR-S 88835EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	88,835	1.072891916			(248)							(248)			0003
EUR/L 239831.39 EUR-S 255948.06EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/14/2023	09/15/2023	09/15/2023	Maturity	1	255,948	1.067200002			(719)							(719)			0003
EUR/L 1299791.05 EUR-S 1382665.73EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	09/28/2023	09/28/2023	Maturity	1	1,382,666	1.063760002			(17,109)							(17,109)			0003
EUR/L 2000000 EUR-S 2132012EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/22/2023	10/02/2023	10/02/2023	Maturity	1	2,132,012	1.066006			(17,802)							(17,802)			0003
EUR/L 31672140.91 EUR-S 33528128.37EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	10/17/2023	10/17/2023	Maturity	1	33,528,128	1.0586			(79,179)							(79,179)			0003
EUR/L 363912.07 EUR-S 383349.16EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	10/19/2023	10/19/2023	Maturity	1	383,349	1.053411501			(5)							(5)			0003
EUR/L 500000 EUR-S 529500EUR	CLO ReInv6n CORDA 5A CR XS1640928799	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/17/2023	10/31/2023	10/31/2023	Maturity	1	529,500	1.059			1,302							1,302			0003
EUR/L 9757368.96 EUR-S 10370726.93EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	10/24/2023	10/24/2023	Maturity	1	10,370,727	1.062861			34,581							34,581			0003
EUR/L 3000000 EUR-S 3190215EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2023	11/01/2023	11/01/2023	Maturity	1	3,190,215	1.063405			(16,216)							(16,216)			0003
EUR/L 24476835.59 EUR-S 25961110.9EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/24/2023	10/27/2023	10/27/2023	Maturity	1	25,961,111	1.06064			(123,403)							(123,403)			0003
EUR/L 2204245.75 EUR-S 2411091.58EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/20/2023	11/30/2023	11/30/2023	Maturity	1	2,411,092	1.093839732			7,409							7,409			0003
EUR/L 9000000 EUR-S 9837900EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/21/2023	12/01/2023	12/01/2023	Maturity	1	9,837,900	1.0931			(42,301)							(42,301)			0003
EUR/L 104944 EUR-S 114913.68EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	114,914	1.095			378							378			0003
EUR/L 364960.13 EUR-S 394740.88EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	12/06/2023	12/06/2023	Maturity	1	394,741	1.081600009			(803)							(803)			0003

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EUR/L 130000000 EUR-S 137748000EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/30/2023	12/19/2023	12/19/2023	Maturity	1	137,748,000	1.0596			4,185,793							4,185,793			0003
EUR/L 323115.58 EUR-S 354296.23EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	354,296	1.096499989			1,194							1,194			0003
EUR/L 1299791.05 EUR-S 1440038.5EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,440,039	1.107899997			3,372							3,372			0003
EUR/L 147487.15 EUR-S 155874.71EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2023	03/22/2023	03/22/2023	Maturity	1	155,875	1.056869768			2,939							2,939			0003
EUR/L 18865390.82 EUR-S 20345003.42EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	01/17/2023	01/17/2023	Maturity	1	20,345,003	1.07843			65,459							65,459			0003
EUR/L 500000 EUR-S 534115EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	02/13/2023	02/15/2023	02/15/2023	Maturity	1	534,115	1.06823			2,734							2,734			0003
EUR/L 2000000 EUR-S 2153680EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	03/28/2023	03/28/2023	Maturity	1	2,153,680	1.07684			5,331							5,331			0003
EUR/L 498824.27 EUR-S 544636.29EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/30/2023	04/17/2023	04/17/2023	Maturity	1	544,636	1.091839998			2,022							2,022			0003
EUR/L 26583333.33 EUR-S 28999758.33EUR	FC Barcelona DDTL (Euro)	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/30/2023	03/31/2023	03/31/2023	Maturity	1	28,999,758	1.0909			(8,087)							(8,087)			0003
EUR/L 263797.19 EUR-S 286739.63EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/03/2023	04/05/2023	04/05/2023	Maturity	1	286,740	1.086969994			2,277							2,277			0003
EUR/L 335788.14 EUR-S 367442.49EUR	Coupon Hedge RML	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/04/2023	05/09/2023	05/09/2023	Maturity	1	367,442	1.094268815			1,892							1,892			0003
EUR/L 84490.76 EUR-S 92112.28EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	04/19/2023	04/24/2023	04/24/2023	Maturity	1	92,112	1.090205367			71,524							71,524			0003
EUR/L 219131.92 EUR-S 240190.5EUR	12-18 Hotel - 7 Pines Ibiza	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	05/11/2023	05/11/2023	Maturity	1	240,191	1.096100011			623							623			0003
EUR/L 20961755.74 EUR-S 22592161.1EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/09/2023	06/23/2023	06/23/2023	Maturity	1	22,592,161	1.07778			373,586							373,586			0003
EUR/L 1971739.62 EUR-S 2152934.4EUR	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	06/28/2023	06/28/2023	Maturity	1	2,152,934	1.091895896			10,532							10,532			0003
EUR/L 2932512.5 EUR-S 3221658.23EUR	CLO BECLO 9A C XS2062960385 - Acclnt	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/27/2023	06/27/2023	Maturity	1	3,221,658	1.098599999			(41)							(41)			0003
EUR/L 1161250 EUR-S 1264020.63EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/26/2023	06/26/2023	Maturity	1	1,264,021	1.088500004			2,666							2,666			0003
EUR/L 7624921.02 EUR-S 8462518.6EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	8,462,519	1.109850001			96,442							96,442			0003
EUR/L 1829025.43 EUR-S 2043158.59EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	2,043,159	1.117075004			(37,450)							(37,450)			0003
EUR/L 1000000 EUR-S 1104200EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/31/2023	07/31/2023	Maturity	1	1,104,200	1.1042			(2,102)							(2,102)			0003
EUR/L 207059.43 EUR-S 228210.99EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/07/2023	09/20/2023	09/20/2023	Maturity	1	228,211	1.102152121			(7,093)							(7,093)			0003
EUR/L 74926.07 EUR-S 81305.4EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/13/2023	09/21/2023	09/21/2023	Maturity	1	81,305	1.08514166			(340)							(340)			0003
EUR/L 317086.45 EUR-S 344736.39EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	08/23/2023	08/23/2023	Maturity	1	344,736	1.087200005			(1,729)							(1,729)			0003
EUR/L 3673078.62 EUR-S 3913665.27EUR	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	09/28/2023	09/28/2023	Maturity	1	3,913,665	1.0655			(54,741)							(54,741)			0003
EUR/L 1054002.05 EUR-S 1108004.9EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	10/17/2023	10/17/2023	Maturity	1	1,108,005	1.051236001			5,127							5,127			0003
EUR/L 75141.31 EUR-S 79281.6EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/20/2023	10/20/2023	Maturity	1	79,282	1.055100051			271							271			0003
EUR/L 4000000 EUR-S 4241160EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	10/30/2023	11/01/2023	11/01/2023	Maturity	1	4,241,160	1.06029			(9,162)							(9,162)			0003
EUR/L 104944 EUR-S 114913.68EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/27/2023	11/29/2023	11/29/2023	Maturity	1	114,914	1.095			1,414							1,414			0003
EUR/L 323115.58 EUR-S 354296.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	354,296	1.096499989			192							192			0003
EUR/L 1299791.05 EUR-S 1440038.5EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	12/28/2023	12/28/2023	Maturity	1	1,440,039	1.107899997			9,529							9,529			0003
EUR/L 1000000 EUR-S 1079600EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,079,600	1.0796			2,300							2,300			0003
EUR/L 147487.15 EUR-S 155874.71EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	03/22/2023	03/22/2023	Maturity	1	155,875	1.056869768			984							984			0003
EUR/L 26583333.33 EUR-S 28562462.5EUR	FC Barcelona DDTL (Euro)	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2023	02/15/2023	02/15/2023	Maturity	1	28,562,463	1.07445			(19,973)							(19,973)			0003
EUR/L 500000 EUR-S 538600EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	03/28/2023	03/28/2023	Maturity	1	538,600	1.0772			1,153							1,153			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 17746700.28 EUR-S 19378331.9EUR	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	04/11/2023	04/17/2023	04/17/2023	Maturity	1	19,378,332	1.09194			134,258						134,258			0003
EUR/L 11161614.36 EUR-S 12346196.49EUR	Coupon Hedge RML	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/13/2023	05/09/2023	05/09/2023	Maturity	1	12,346,196	1.10613			(69,489)						(69,489)			0003
EUR/L 26583333.33 EUR-S 29320885EUR	Hedging Asset FX Risk on ATH Balance Sheet	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	05/04/2023	05/11/2023	05/11/2023	Maturity	1	29,320,885	1.10298			(129,602)						(129,602)			0003
EUR/L 3673078.62 EUR-S 4025417.29EUR	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	06/16/2023	06/28/2023	06/28/2023	Maturity	1	4,025,417	1.09592462			1,022						1,022			0003
EUR/L 211301.64 EUR-S 230604.04EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE	815DZWZKVSZ1NUHU748	06/20/2023	06/23/2023	06/23/2023	Maturity	1	230,604	1.091349977			899						899			0003
EUR/L 1440000 EUR-S 1566720EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	21GI19DL77OXOHC3ZE78	06/23/2023	06/26/2023	06/26/2023	Maturity	1	1,566,720	1.088			1,583						1,583			0003
EUR/L 23761501.41 EUR-S 26575338.41EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	26,575,338	1.11842			96,905						96,905			0003
EUR/L 1462207.38 EUR-S 1646646.12EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/18/2023	09/21/2023	09/21/2023	Maturity	1	1,646,646	1.126137197			(88,371)						(88,371)			0003
EUR/L 451094.78 EUR-S 483665.49EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	09/08/2023	09/20/2023	09/20/2023	Maturity	1	483,665	1.072203695			(1,943)						(1,943)			0003
EUR/L 323435.62 EUR-S 342906.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA	ES71P3U3RHIGC71XBU11	09/25/2023	09/28/2023	09/28/2023	Maturity	1	342,906	1.060199987			(3,106)						(3,106)			0003
EUR/L 323115.58 EUR-S 354296.23EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA	KX1IIK48MPD4Y2NCUIZ63	12/20/2023	12/22/2023	12/22/2023	Maturity	1	354,296	1.096499989			655						655			0003
EUR/L 1000000 EUR-S 1079600EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6IIBS6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,079,600	1.0796			4,600						4,600			0003
EUR/L 147487.15 EUR-S 155874.71EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	03/07/2023	03/22/2023	03/22/2023	Maturity	1	155,875	1.056869768			6,078						6,078			0003
EUR/L 2000000 EUR-S 2153680EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/21/2023	03/28/2023	03/28/2023	Maturity	1	2,153,680	1.07684			2,816						2,816			0003
EUR/L 25664446.05 EUR-S 28025575.09EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA	ES71P3U3RHIGC71XBU11	04/11/2023	04/17/2023	04/17/2023	Maturity	1	28,025,575	1.092			192,617						192,617			0003
EUR/L 1926352.17 EUR-S 2109844.91EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	06/16/2023	06/28/2023	06/28/2023	Maturity	1	2,109,845	1.095253995			1,828						1,828			0003
EUR/L 14024.06 EUR-S 15262.4EUR	CLO CORDA 12A D XS1899143264 - Acclnt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/23/2023	06/26/2023	06/26/2023	Maturity	1	15,262	1.088301105			11						11			0003
EUR/L 1462207.38 EUR-S 1646646.12EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	07/18/2023	09/21/2023	09/21/2023	Maturity	1	1,646,646	1.126137197			(20,620)						(20,620)			0003
EUR/L 69851373.32 EUR-S 74845746.51EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	09/12/2023	09/20/2023	09/20/2023	Maturity	1	74,845,747	1.0715			(251,683)						(251,683)			0003
EUR/L 323435.62 EUR-S 342906.44EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA	ES71P3U3RHIGC71XBU11	09/26/2023	09/28/2023	09/28/2023	Maturity	1	342,906	1.060199987			(3,200)						(3,200)			0003
EUR/L 1000000 EUR-S 1079600EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6IIBS6QX2D1J857QP30	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,079,600	1.0796			2,300						2,300			0003
EUR/L 109465994.5 EUR-S 117424172.3EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6IIBS6QX2D1J857QP30	03/20/2023	03/22/2023	03/22/2023	Maturity	1	117,424,172	1.0727			448,501						448,501			0003
EUR/L 2000000 EUR-S 2153680EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	2,153,680	1.07684			(48,889)						(48,889)			0003
EUR/L 14024.06 EUR-S 15262.4EUR	CLO DRYD 2018-66A DR XS2415313332 - Acclnt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/23/2023	06/26/2023	06/26/2023	Maturity	1	15,262	1.088301105			50						50			0003
EUR/L 2250000 EUR-S 2451128.92EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	06/23/2023	06/28/2023	06/28/2023	Maturity	1	2,451,129	1.089390631			15,327						15,327			0003
EUR/L 35773767.4 EUR-S 38136624.74EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6IIBS6QX2D1J857QP30	09/14/2023	09/21/2023	09/21/2023	Maturity	1	38,136,625	1.06605			(12,505)						(12,505)			0003
EUR/L 2000000 EUR-S 2153680EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/23/2023	03/28/2023	03/28/2023	Maturity	1	2,153,680	1.07684			(27,463)						(27,463)			0003
EUR/L 14024.06 EUR-S 15262.4EUR	CLO PENTA 2021-9A D XS2344757625 - Acclnt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/23/2023	06/26/2023	06/26/2023	Maturity	1	15,262	1.088301105			14						14			0003
EUR/L 2250000 EUR-S 2451128.92EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	06/23/2023	06/28/2023	06/28/2023	Maturity	1	2,451,129	1.089390631			9,565						9,565			0003
EUR/L 30231.25 EUR-S 32901.58EUR	CLO BECLO 3A DR XS2348330494 - Acclnt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/23/2023	06/28/2023	06/28/2023	Maturity	1	32,902	1.088330122			238						238			0003
EUR/L 30231.25 EUR-S 32901.58EUR	CLO STNPK 1A C XS1875402759 - Acclnt	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	06/23/2023	06/28/2023	06/28/2023	Maturity	1	32,902	1.088330122			96						96			0003
GBP/L 5228802.19 GBP-S 6381753.07GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/12/2023	01/17/2023	01/17/2023	Maturity	1	6,381,753	1.220499999			(6,798)						(6,798)			0003
GBP/L 4207821.95 GBP-S 5206758.88GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	5,206,759	1.2374			(11,340)						(11,340)			0003
GBP/L 30823081.4 GBP-S 37052426.15GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	02/23/2023	02/28/2023	02/28/2023	Maturity	1	37,052,426	1.2021			104,857						104,857			0003
GBP/L 393216.61 GBP-S 473192.94GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/01/2023	03/02/2023	03/02/2023	Maturity	1	473,193	1.203390009			(662)						(662)			0003

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GBP/L 57973000 GBP-S 69869059.66BP	Telereal - BTC2R38	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/16/2023	03/22/2023	03/22/2023	Maturity	1	69,869,060	1.2052			950,633							950,633			0003
GBP/L 2827336.25 GBP-S 3467218.99GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	03/29/2023	03/29/2023	Maturity	1	3,467,219	1.22632			21,726							21,726			0003
GBP/L 5230723.17 GBP-S 6504043.87GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	6,504,044	1.243431101			(9,559)							(9,559)			0003
GBP/L 2805278.37 GBP-S 3482396.83GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	3,482,397	1.241373001			20,829							20,829			0003
GBP/L 57973000 GBP-S 71929999.75GBP	Telereal - BTC2R38	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/21/2023	04/24/2023	04/24/2023	Maturity	1	71,930,000	1.24075			425,907							425,907			0003
GBP/L 29671588.83 GBP-S 36674083.79GBP	Coupon Hedge CML FIAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	36,674,084	1.236			(5,824)							(5,824)			0003
GBP/L 6422271.89 GBP-S 8339962.28GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	07/17/2023	07/17/2023	Maturity	1	8,339,962	1.298600001			67,473							67,473			0003
GBP/L 2805278.37 GBP-S 3596244.56GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2023	07/28/2023	07/28/2023	Maturity	1	3,596,245	1.2819564			(10,537)							(10,537)			0003
GBP/L 29671588.83 GBP-S 37312022.95GBP	Coupon Hedge CML FIAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	37,312,023	1.2575			216,547							216,547			0003
GBP/L 1739282.02 GBP-S 2188538.57GBP	Patrizia London - 7200445 ..	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	09/05/2023	09/07/2023	09/07/2023	Maturity	1	2,188,539	1.258300002			(13,729)							(13,729)			0003
GBP/L 116966.36 GBP-S 144020.68GBP	Patrizia London - 7200445 ..	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	10/11/2023	10/13/2023	10/13/2023	Maturity	1	144,021	1.231300008			(1,625)							(1,625)			0003
GBP/L 6422271.89 GBP-S 7820400.48GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	10/19/2023	10/19/2023	Maturity	1	7,820,400	1.2177			(25,057)							(25,057)			0003
GBP/L 29671588.83 GBP-S 37086518.88GBP	Coupon Hedge CML FIAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	37,086,519	1.2499			572,561							572,561			0003
GBP/L 1226041.25 GBP-S 1528137.81GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/28/2023	11/28/2023	Maturity	1	1,528,138	1.246399997			19,992							19,992			0003
GBP/L 57973000 GBP-S 69869059.66BP	Telereal - BTKHC74	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/16/2023	03/22/2023	03/22/2023	Maturity	1	69,869,060	1.2052			203,317							203,317			0003
GBP/L 57973000 GBP-S 71929999.75GBP	Telereal - BTKHC74	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/21/2023	04/24/2023	04/24/2023	Maturity	1	71,930,000	1.24075			91,091							91,091			0003
GBP/L 57973000 GBP-S 69869059.66BP	Telereal - BTKHC74	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/16/2023	03/22/2023	03/22/2023	Maturity	1	69,869,060	1.2052			747,316							747,316			0003
GBP/L 170074.29 GBP-S 226728.25GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/23/2021	05/16/2023	05/16/2023	Maturity	1	226,728	1.333113018			(13,624)					20,571		(13,624)			0003
GBP/L 2506056.73 GBP-S 3061745.74GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	3,061,746	1.2217384			(352)					27,147		(352)			0003
GBP/L 219240.82 GBP-S 265544.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/11/2023	01/24/2023	01/24/2023	Maturity	1	265,544	1.211199995			5,679							5,679			0003
GBP/L 7282033.78 GBP-S 8887722.23GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	01/17/2023	01/17/2023	Maturity	1	8,887,722	1.2205			(9,467)							(9,467)			0003
GBP/L 14935518.03 GBP-S 18183993.26BP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2023	01/20/2023	01/20/2023	Maturity	1	18,183,993	1.2175			316,587							316,587			0003
GBP/L 12080289.45 GBP-S 14832179.39GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2023	01/19/2023	01/19/2023	Maturity	1	14,832,179	1.2278			71,271							71,271			0003
GBP/L 2129378.99 GBP-S 2619759GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/27/2023	01/27/2023	Maturity	1	2,619,759	1.2302925			23,003							23,003			0003
GBP/L 2129378.99 GBP-S 2616726.13GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/25/2023	01/25/2023	Maturity	1	2,616,726	1.228868202			9,446							9,446			0003
GBP/L 7282033.78 GBP-S 9010788.6GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	9,010,789	1.2374			(19,624)							(19,624)			0003
GBP/L 2071927.44 GBP-S 2516823.36BP	Coupon Hedge CML FIAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/14/2023	04/17/2023	04/17/2023	Maturity	1	2,516,823	1.214725599			55,689							55,689			0003
GBP/L 2794993.15 GBP-S 3357066.27GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	02/17/2023	02/17/2023	Maturity	1	3,357,066	1.201099999			(5,595)							(5,595)			0003
GBP/L 2071927.44 GBP-S 2502899.12BP	Coupon Hedge CML FIAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	02/28/2023	02/28/2023	Maturity	1	2,502,899	1.208005199			(5,187)							(5,187)			0003
GBP/L 711147.31 GBP-S 864071.29GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/13/2023	03/14/2023	03/14/2023	Maturity	1	864,071	1.2150384			2,315							2,315			0003
GBP/L 2576991.43 GBP-S 3131817.68BP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/14/2023	03/17/2023	03/17/2023	Maturity	1	3,131,818	1.215299998			(9,516)							(9,516)			0003
GBP/L 16693459 GBP-S 20549648.03GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	03/28/2023	03/28/2023	Maturity	1	20,549,648	1.231			(41,713)							(41,713)			0003
GBP/L 1177549.66 GBP-S 1470893.77GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/04/2023	06/22/2023	06/22/2023	Maturity	1	1,470,894	1.249114003			33,308							33,308			0003
GBP/L 1767277.56 GBP-S 2203795.12GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	04/18/2023	04/18/2023	Maturity	1	2,203,795	1.247000002			(16,625)							(16,625)			0003
GBP/L 2198713.69 GBP-S 2735800.08BP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2023	04/19/2023	04/19/2023	Maturity	1	2,735,800	1.244273			(4,105)							(4,105)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2129378.99 GBP-S 2649628.86GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/20/2023	04/20/2023	Maturity	1	2,649,629	1.244319998			(1,312)							(1,312)			0003
GBP/L 7282033.78 GBP-S 9039720.12GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	9,039,720	1.241373			54,069							54,069			0003
GBP/L 28361912.37 GBP-S 35178981.63GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	04/21/2023	04/25/2023	04/25/2023	Maturity	1	35,178,982	1.24036			219,426							219,426			0003
GBP/L 326819.7 GBP-S 407462.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	05/04/2023	05/04/2023	Maturity	1	407,462	1.246749997			2,759							2,759			0003
GBP/L 897836.89 GBP-S 1118246.87GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/23/2023	05/23/2023	Maturity	1	1,118,247	1.245490002			(2,325)							(2,325)			0003
GBP/L 62360177.58 GBP-S 77721609.56GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	05/22/2023	05/25/2023	05/25/2023	Maturity	1	77,721,610	1.246334			(650,956)							(650,956)			0003
GBP/L 12554793.92 GBP-S 15517725.29GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	15,517,725	1.236			(2,464)							(2,464)			0003
GBP/L 555648.31 GBP-S 699394.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/13/2023	06/14/2023	06/14/2023	Maturity	1	699,395	1.258700004			1,058							1,058			0003
GBP/L 945244.95 GBP-S 1204688.22GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	1,204,688	1.274471998			3,431							3,431			0003
GBP/L 1546089.42 GBP-S 1962813.08GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/28/2023	06/28/2023	Maturity	1	1,962,813	1.269533996			8,762							8,762			0003
GBP/L 13000000 GBP-S 16503500GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	06/30/2023	06/30/2023	Maturity	1	16,503,500	1.2695			(107,990)							(107,990)			0003
GBP/L 64230741.96 GBP-S 81439442.35GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/26/2023	06/26/2023	Maturity	1	81,439,442	1.26792			255,153							255,153			0003
GBP/L 15397441.27 GBP-S 19734900.48GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	06/20/2023	06/20/2023	Maturity	1	19,734,900	1.2817			(58,414)							(58,414)			0003
GBP/L 5322459.13 GBP-S 6775490.47GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/21/2023	06/21/2023	Maturity	1	6,775,490	1.273			17,606							17,606			0003
GBP/L 9470418.94 GBP-S 12298286.03GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	07/17/2023	07/17/2023	Maturity	1	12,298,286	1.298599999			99,498							99,498			0003
GBP/L 304149.94 GBP-S 398740.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	07/13/2023	07/25/2023	07/25/2023	Maturity	1	398,741	1.310999996			(8,975)							(8,975)			0003
GBP/L 13601193.33 GBP-S 17833884.7GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	07/20/2023	07/20/2023	Maturity	1	17,833,885	1.3112			(239,461)							(239,461)			0003
GBP/L 347004.15 GBP-S 453642.48GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/17/2023	09/21/2023	09/21/2023	Maturity	1	453,642	1.307311397			(25,544)							(25,544)			0003
GBP/L 8785411.28 GBP-S 11501860.45GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	07/19/2023	07/19/2023	Maturity	1	11,501,860	1.3092			(46,563)							(46,563)			0003
GBP/L 1103691.27 GBP-S 1443738.55GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/18/2023	07/21/2023	07/21/2023	Maturity	1	1,443,739	1.3081			(24,163)							(24,163)			0003
GBP/L 6681071 4.28 GBP-S 86355136.48GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	07/19/2023	07/26/2023	07/26/2023	Maturity	1	86,355,136	1.29253425			(188,901)							(188,901)			0003
GBP/L 7282033.78 GBP-S 9335249.81GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2023	07/28/2023	07/28/2023	Maturity	1	9,335,250	1.2819564			(27,352)							(27,352)			0003
GBP/L 4786487.48 GBP-S 6112823.15GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA ROMUIISFPU8MPR08K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	6,112,823	1.277099998			(13,911)							(13,911)			0003
GBP/L 621673.98 GBP-S 793691.17GBP	Non-USD Balances Buy Foreign 8.10.2023	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/10/2023	08/14/2023	08/14/2023	Maturity	1	793,691	1.2767			(4,354)							(4,354)			0003
GBP/L 6640220.37 GBP-S 8467609.02GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2023	08/18/2023	08/18/2023	Maturity	1	8,467,609	1.275200001			(5,927)							(5,927)			0003
GBP/L 251432.86 GBP-S 320602.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/17/2023	08/25/2023	08/25/2023	Maturity	1	320,602	1.275100001			(3,972)							(3,972)			0003
GBP/L 333664.57 GBP-S 425222.13GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	08/23/2023	08/23/2023	Maturity	1	425,222	1.274400006			(502)							(502)			0003
GBP/L 12554793.92 GBP-S 15787653.35GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	15,787,653	1.2575			91,627							91,627			0003
GBP/L 14963.71 GBP-S 18702.14GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/08/2023	09/11/2023	09/11/2023	Maturity	1	18,702	1.249833096			(68)							(68)			0003
GBP/L 4148748.63 GBP-S 5173542.23GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/20/2023	09/20/2023	Maturity	1	5,173,542	1.2470127			(31,570)							(31,570)			0003
GBP/L 149038.23 GBP-S 186044.42GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/13/2023	09/25/2023	09/25/2023	Maturity	1	186,044	1.248299983			(3,665)							(3,665)			0003
GBP/L 5335921.84 GBP-S 6621879GBP	Whiteleys October 2022 - 2380301	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/19/2023	09/19/2023	Maturity	1	6,621,879	1.240999999			(15,971)							(15,971)			0003
GBP/L 14817660.53 GBP-S 18175638.76GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/28/2023	09/28/2023	Maturity	1	18,175,639	1.22662			(191,513)							(191,513)			0003
GBP/L 606648.15 GBP-S 744539.27GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/10/2023	10/11/2023	10/11/2023	Maturity	1	744,539	1.227299993			610							610			0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/L 4598728.91 GBP-S 5598952.45GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	10/19/2023	10/19/2023	Maturity	1	5,598,952	1.2175			(17,022)							(17,022)			0003
GBP/L 145994.4 GBP-S 177237.2GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	10/25/2023	10/25/2023	Maturity	1	177,237	1.213999989			322							322			0003
GBP/L 345753.14 GBP-S 419744.31GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	419,744	1.213999994			241							241			0003
GBP/L 853969.29 GBP-S 1051748.58GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/03/2023	11/06/2023	11/06/2023	Maturity	1	1,051,749	1.231600003			4,700							4,700			0003
GBP/L 4786487.48 GBP-S 5934315.32GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/06/2023	11/09/2023	11/09/2023	Maturity	1	5,934,315	1.23980588			(53,170)							(53,170)			0003
GBP/L 4301609.54 GBP-S 5337006.96GBP	Whiteleys October 2022 - 2380301	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/14/2023	11/17/2023	11/17/2023	Maturity	1	5,337,007	1.240700001			(22)							(22)			0003
GBP/L 244919.81 GBP-S 304974.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/14/2023	11/27/2023	11/27/2023	Maturity	1	304,974	1.245200011			3,746							3,746			0003
GBP/L 12554793.92 GBP-S 15692236.92GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	15,692,237	1.2499			242,265							242,265			0003
GBP/L 4233139.92 GBP-S 5351535.49GBP	Whiteleys October 2022 - 2380301	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2023	12/19/2023	12/19/2023	Maturity	1	5,351,535	1.264200001			840							840			0003
GBP/L 1931979.27 GBP-S 2445195.85GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/21/2023	12/22/2023	12/22/2023	Maturity	1	2,445,196	1.265642902			5,528							5,528			0003
GBP/L 218193.61 GBP-S 276124.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/21/2023	12/28/2023	12/28/2023	Maturity	1	276,124	1.265499984			3,099							3,099			0003
GBP/L 66810714.28 GBP-S 85156936.42GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/27/2023	12/29/2023	12/29/2023	Maturity	1	85,156,936	1.2746			(113,831)							(113,831)			0003
GBP/L 170074.29 GBP-S 226728.25GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/23/2021	05/16/2023	05/16/2023	Maturity	1	226,728	1.333113018			(16,709)					25,230		(16,709)			0003
GBP/L 690572.83 GBP-S 844482.52GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/07/2022	03/22/2023	03/22/2023	Maturity	1	844,483	1.222872496			(880)					8,264		(880)			0003
GBP/L 298732.95 GBP-S 370309.36GBP	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/18/2023	01/19/2023	01/19/2023	Maturity	1	370,309	1.239599984			(1,763)							(1,763)			0003
GBP/L 2420610.09 GBP-S 2986785.95GBP	Whiteleys October 2022 - 2380301	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	01/20/2023	01/20/2023	Maturity	1	2,986,786	1.233898			11,616							11,616			0003
GBP/L 29816044.93 GBP-S 36810889.07GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2023	01/24/2023	01/24/2023	Maturity	1	36,810,889	1.2346			74,635							74,635			0003
GBP/L 2794993.15 GBP-S 3357066.27GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	02/17/2023	02/17/2023	Maturity	1	3,357,066	1.201099999			(18,605)							(18,605)			0003
GBP/L 5092705.81 GBP-S 6121941.66GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/23/2023	02/28/2023	02/28/2023	Maturity	1	6,121,942	1.202100001			17,325							17,325			0003
GBP/L 7492735.19 GBP-S 9007016.97GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/17/2023	03/17/2023	Maturity	1	9,007,017	1.2021			71,235							71,235			0003
GBP/L 6913555.44 GBP-S 8596529.85GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	8,596,530	1.243431101			(12,634)							(12,634)			0003
GBP/L 15397441.27 GBP-S 19160575.92GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/18/2023	04/20/2023	04/20/2023	Maturity	1	19,160,576	1.2444			(10,720)							(10,720)			0003
GBP/L 404412.96 GBP-S 503262GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	04/25/2023	04/25/2023	Maturity	1	503,262	1.244425995			1,484							1,484			0003
GBP/L 1590543.9 GBP-S 2000538.4GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/04/2023	06/22/2023	06/22/2023	Maturity	1	2,000,538	1.257769999			31,223							31,223			0003
GBP/L 14817660.53 GBP-S 18799906.79GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	18,799,907	1.268749999			95,591							95,591			0003
GBP/L 1065656.31 GBP-S 1395157.24GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	07/20/2023	07/20/2023	Maturity	1	1,395,157	1.309199999			(16,631)							(16,631)			0003
GBP/L 1718676.23 GBP-S 2216105.64GBP	Non-USD Balances Buy Foreign 7.27.2023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2023	07/28/2023	07/28/2023	Maturity	1	2,216,106	1.289425897			(19,293)							(19,293)			0003
GBP/L 4786487.48 GBP-S 6112823.15GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	6,112,823	1.277099998			(2,188)							(2,188)			0003
GBP/L 268579.32 GBP-S 342940.34GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	09/21/2023	09/21/2023	Maturity	1	342,940	1.276868003			(11,594)							(11,594)			0003
GBP/L 333664.57 GBP-S 425222.13GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	08/23/2023	08/23/2023	Maturity	1	425,222	1.274400006			(2,187)							(2,187)			0003
GBP/L 66810714.28 GBP-S 84361888.92GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/25/2023	08/25/2023	Maturity	1	84,361,889	1.2627			(226,949)							(226,949)			0003
GBP/L 149038.23 GBP-S 186044.42GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/13/2023	09/25/2023	09/25/2023	Maturity	1	186,044	1.248299983			(2,075)							(2,075)			0003
GBP/L 491797.38 GBP-S 609582.85GBP	Whiteleys October 2022 - 2380301	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	09/19/2023	09/19/2023	Maturity	1	609,583	1.239499995			(734)							(734)			0003
GBP/L 9470418.94 GBP-S 11532129.14GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	10/19/2023	10/19/2023	Maturity	1	11,532,129	1.2177			(36,949)							(36,949)			0003
GBP/L 145994.4 GBP-S 177237.2GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	10/25/2023	10/25/2023	Maturity	1	177,237	1.213999989			165							165			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 345753.14 GBP-S 419744.316BP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	419,744	1.213999994			797							797			0003
GBP/L 244919.81 GBP-S 304974.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/14/2023	11/27/2023	11/27/2023	Maturity	1	304,974	1.245200011			2,921							2,921			0003
GBP/L 14817660.53 GBP-S 18957863.06GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	12/28/2023	12/28/2023	Maturity	1	18,957,863	1.27941			4,374							4,374			0003
GBP/L 170074.29 GBP-S 226728.25GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2023	05/16/2023	Maturity	1	226,728	1.333113018			938,027							938,027			0003
GBP/L 690572.83 GBP-S 844482.52GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/05/2023	03/22/2023	03/22/2023	Maturity	1	844,483	1.222872496			11,402							11,402			0003
GBP/L 1177549.66 GBP-S 1470893.77GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2023	06/22/2023	06/22/2023	Maturity	1	1,470,894	1.249114003			5,985							5,985			0003
GBP/L 268579.32 GBP-S 342940.34GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/21/2023	09/21/2023	Maturity	1	342,940	1.276868003			(3,567)							(3,567)			0003
GBP/L 491797.38 GBP-S 609582.65GBP	Whiteleys October 2022 - 2380301	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	09/19/2023	09/19/2023	Maturity	1	609,583	1.239499995			(1,771)							(1,771)			0003
GBP/L 6681071 4.28 GBP-S 8193297.85GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/25/2023	09/25/2023	Maturity	1	81,923,298	1.2262			(166,651)							(166,651)			0003
GBP/L 345753.14 GBP-S 419744.316BP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	419,744	1.213999994			.4							4			0003
GBP/L 6681071 4.28 GBP-S 81509071.42GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	10/25/2023	10/25/2023	Maturity	1	81,509,071	1.22			(253,566)							(253,566)			0003
GBP/L 6681071 4.28 GBP-S 83576194.92GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/20/2023	11/27/2023	11/27/2023	Maturity	1	83,576,195	1.25094			638,283							638,283			0003
GBP/L 170074.29 GBP-S 226728.25GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2023	05/16/2023	Maturity	1	226,728	1.333113018			534,312						393,964	534,312			0003
GBP/L 987501.43 GBP-S 1183385.77GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/07/2023	03/22/2023	03/22/2023	Maturity	1	1,183,386	1.198363601			22,944							22,944			0003
GBP/L 20025464.43 GBP-S 25406306.72GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	06/15/2023	06/22/2023	06/22/2023	Maturity	1	25,406,307	1.2687			174,226							174,226			0003
GBP/L 18681119.46 GBP-S 23351399.33GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	09/13/2023	09/21/2023	09/21/2023	Maturity	1	23,351,399	1.25			(304,507)							(304,507)			0003
GBP/L 345753.14 GBP-S 419744.316BP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	419,744	1.213999994			.2							2			0003
GBP/L 529173.31 GBP-S 628192.27GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/22/2023	03/22/2023	Maturity	1	628,192	1.187120095			18,245							18,245			0003
GBP/L 1444875.98 GBP-S 1808038.33GBP	Whiteleys October 2022 - 2380301	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	05/16/2023	05/16/2023	Maturity	1	1,808,038	1.251344998			2,402							2,402			0003
GBP/L 1636724.16 GBP-S 2083549.86GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/22/2023	06/22/2023	Maturity	1	2,083,550	1.273000003			7,202							7,202			0003
GBP/L 7269951.07 GBP-S 8832505.64GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	8,832,506	1.214933299			(1,712)							(1,712)			0003
GBP/L 987501.43 GBP-S 1183385.77GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/15/2023	03/22/2023	03/22/2023	Maturity	1	1,183,386	1.198363601			447,516							447,516			0003
GBP/L 1444875.98 GBP-S 1808038.33GBP	Whiteleys October 2022 - 2380301	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	05/16/2023	05/16/2023	Maturity	1	1,808,038	1.251344998			3,617							3,617			0003
GBP/L 7269951.07 GBP-S 8832505.64GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	8,832,506	1.214933299			(642)							(642)			0003
GBP/L 7269951.07 GBP-S 8832505.64GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	8,832,506	1.214933299			(977)							(977)			0003
GBP/L 1390000 GBP-S 1905203.56BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2023	06/15/2023	Maturity	1	1,905,204	1.37065			(146,022)						219,391	(146,022)			0003
GBP/L 1056400 GBP-S 1445894.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	01/17/2023	01/17/2023	Maturity	1	1,445,895	1.3687			(157,932)						168,419	(157,932)			0003
GBP/L 889600 GBP-S 1216083.26BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	05/15/2023	05/15/2023	Maturity	1	1,216,083	1.367			(108,624)						137,766	(108,624)			0003
GBP/L 1390000 GBP-S 1884145GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	02/15/2023	02/15/2023	Maturity	1	1,884,145	1.3555			(191,953)						202,183	(191,953)			0003
GBP/L 611600 GBP-S 828718GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	03/15/2023	03/15/2023	Maturity	1	828,718	1.355			(84,036)						88,245	(84,036)			0003
GBP/L 1390000 GBP-S 1885715.7GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	04/17/2023	04/17/2023	Maturity	1	1,885,716	1.35663			(159,887)						201,697	(159,887)			0003
GBP/L 1390000 GBP-S 1864484.15BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	07/17/2023	07/17/2023	Maturity	1	1,864,484	1.341355504			(44,827)						177,967	(44,827)			0003
GBP/L 1390000 GBP-S 1860790.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	08/15/2023	08/15/2023	Maturity	1	1,860,790	1.338698			(98,419)						173,823	(98,419)			0003
GBP/L 1390000 GBP-S 1863023.95BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	09/15/2023	09/15/2023	Maturity	1	1,863,024	1.340305			(138,865)						175,576	(138,865)			0003
GBP/L 1390000 GBP-S 1866168.13BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023	10/16/2023	Maturity	1	1,866,168	1.342567			(178,845)						178,240	(178,845)			0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 1388889 GBP-S 1759875.14GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/27/2022	11/15/2023	11/15/2023	Maturity	1	1,759,875	1.267109999			(23,894)							72,831		(23,894)		0003
GBP/L 1388889 GBP-S 1759611.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/27/2022	12/15/2023	12/15/2023	Maturity	1	1,759,611	1.266919999			13,854							72,102		13,854		0003
GBP/L 1388888.89 GBP-S 1668657.36GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	12/22/2022	01/05/2023	01/05/2023	Maturity	1	1,668,657	1.201433298			5,933							(10,320)		5,933		0003
GBP/L 308561.15 GBP-S 373729.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/11/2023	01/24/2023	01/24/2023	Maturity	1	373,729	1.211199984			7,993									7,993		0003
GBP/L 7446028.17 GBP-S 9213715.26GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	9,213,715	1.2374			(20,066)									(20,066)		0003
GBP/L 13161580.93 GBP-S 16188744.54GBP	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/02/2023	02/07/2023	02/07/2023	Maturity	1	16,188,745	1.23			(368,586)									(368,586)		0003
GBP/L 365469.47 GBP-S 444502.24GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	02/16/2023	02/16/2023	Maturity	1	444,502	1.216249992			(4,877)									(4,877)		0003
GBP/L 17678902.76 GBP-S 21251809.01GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/23/2023	02/28/2023	02/28/2023	Maturity	1	21,251,809	1.2021			60,142									60,142		0003
GBP/L 500000 GBP-S 600800GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/27/2023	03/06/2023	03/06/2023	Maturity	1	600,800	1.2016			1,203									1,203		0003
GBP/L 393216.61 GBP-S 473192.94GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/01/2023	03/02/2023	03/02/2023	Maturity	1	473,193	1.203390009			(662)									(662)		0003
GBP/L 879496.23 GBP-S 1043293.61GBP	Non-USD Balances Buy Foreign 3.7.2023	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/07/2023	03/09/2023	03/09/2023	Maturity	1	1,043,294	1.186240002			(1,360)									(1,360)		0003
GBP/L 253193.75 GBP-S 308744.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	03/16/2023	03/16/2023	Maturity	1	308,744	1.219400005			(3,442)									(3,442)		0003
GBP/L 5726762.37 GBP-S 6999878.91GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	03/24/2023	03/29/2023	03/29/2023	Maturity	1	6,999,879	1.22231			66,970									66,970		0003
GBP/L 630039.27 GBP-S 780391.84GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/05/2023	04/05/2023	Maturity	1	780,392	1.238639998			6,970									6,970		0003
GBP/L 1390000 GBP-S 1724642.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	04/17/2023	04/24/2023	04/24/2023	Maturity	1	1,724,643	1.24075			4,794									4,794		0003
GBP/L 6363033.53 GBP-S 7898898.02GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	7,898,898	1.241373			47,246									47,246		0003
GBP/L 6590665.25 GBP-S 8174797.55GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	04/25/2023	04/25/2023	Maturity	1	8,174,798	1.24036			50,990									50,990		0003
GBP/L 1144229.91 GBP-S 1423994.12GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/02/2023	05/11/2023	05/11/2023	Maturity	1	1,423,994	1.244499997			20,485									20,485		0003
GBP/L 13161580.93 GBP-S 16538316.13GBP	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	05/09/2023	05/09/2023	Maturity	1	16,538,316	1.25656			62,444									62,444		0003
GBP/L 571998.33 GBP-S 712582.42GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	05/17/2023	05/18/2023	05/18/2023	Maturity	1	712,582	1.245777099			1,844									1,844		0003
GBP/L 7344466.2 GBP-S 9153657.94GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	05/25/2023	05/25/2023	Maturity	1	9,153,658	1.246334			(76,666)									(76,666)		0003
GBP/L 24817128.71 GBP-S 30673971.09GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	30,673,971	1.236			(4,871)									(4,871)		0003
GBP/L 782023.56 GBP-S 984333.05GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/13/2023	06/14/2023	06/14/2023	Maturity	1	984,333	1.258699994			1,490									1,490		0003
GBP/L 894135.64 GBP-S 1139291.54GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	1,139,292	1.274182002			3,505									3,505		0003
GBP/L 48800000 GBP-S 61951600GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2023	06/30/2023	06/30/2023	Maturity	1	61,951,600	1.2695			(405,377)									(405,377)		0003
GBP/L 7561191.9 GBP-S 9586986.44GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/15/2023	06/26/2023	06/26/2023	Maturity	1	9,586,986	1.267920001			30,036									30,036		0003
GBP/L 4315606.8 GBP-S 5494630.58GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/06/2023	07/11/2023	07/11/2023	Maturity	1	5,494,631	1.273200001			55,275									55,275		0003
GBP/L 428062.87 GBP-S 561190.42GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	07/13/2023	07/25/2023	07/25/2023	Maturity	1	561,190	1.310999994			(12,631)									(12,631)		0003
GBP/L 7793384.61 GBP-S 10073216.53GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	07/26/2023	07/26/2023	Maturity	1	10,073,217	1.29253425			(22,035)									(22,035)		0003
GBP/L 6363033.53 GBP-S 8157131.56GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2023	07/28/2023	07/28/2023	Maturity	1	8,157,132	1.2819564			(23,900)									(23,900)		0003
GBP/L 1528841.83 GBP-S 1950037.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/16/2023	08/18/2023	08/18/2023	Maturity	1	1,950,038	1.275499997			(1,823)									(1,823)		0003
GBP/L 353868.47 GBP-S 451217.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/17/2023	08/25/2023	08/25/2023	Maturity	1	451,218	1.275100011			(5,590)									(5,590)		0003
GBP/L 24817128.71 GBP-S 31207539.35GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	31,207,539	1.2575			181,119									181,119		0003
GBP/L 209757.52 GBP-S 261840.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/13/2023	09/25/2023	09/25/2023	Maturity	1	261,840	1.248299989			(5,159)									(5,159)		0003
GBP/L 1767349.02 GBP-S 2198582.18GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	09/19/2023	09/19/2023	Maturity	1	2,198,582	1.244			(10,592)									(10,592)		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 1388888.89 GBP-S 1703055.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/22/2023	09/26/2023	09/26/2023	Maturity	1	1,703,056	1.226200002			(7,221)							(7,221)			0003
GBP/L 78943.74 GBP-S 95933.77GBP	Non-USD Balances Buy Foreign 10.4.2030	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	95,934	1.215216938			701							701			0003
GBP/L 1443141.25 GBP-S 1753845.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/13/2023	10/18/2023	10/18/2023	Maturity	1	1,753,845	1.215296999			4,196							4,196			0003
GBP/L 8368264.89 GBP-S 10190036.16GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/19/2023	10/19/2023	Maturity	1	10,190,036	1.2177			(32,649)							(32,649)			0003
GBP/L 205473.6 GBP-S 249444.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	10/25/2023	10/25/2023	Maturity	1	249,445	1.213999998			453							453			0003
GBP/L 344701.95 GBP-S 429222.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/14/2023	11/27/2023	11/27/2023	Maturity	1	429,223	1.245200005			5,272							5,272			0003
GBP/L 1121668.31 GBP-S 1399049.03GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	11/21/2023	11/21/2023	Maturity	1	1,399,049	1.247292999			3,597							3,597			0003
GBP/L 24817128.71 GBP-S 31018929.17GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	31,018,929	1.2499			478,886							478,886			0003
GBP/L 1226041.25 GBP-S 1528137.81GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/28/2023	11/28/2023	Maturity	1	1,528,138	1.246399997			19,992							19,992			0003
GBP/L 555555.6 GBP-S 703676.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/05/2023	12/05/2023	Maturity	1	703,676	1.266616807			(2,013)							(2,013)			0003
GBP/L 1944444.44 GBP-S 2467499.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2023	12/19/2023	12/19/2023	Maturity	1	2,467,500	1.268999998			(8,948)							(8,948)			0003
GBP/L 307087.3 GBP-S 388618.98GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/21/2023	12/28/2023	12/28/2023	Maturity	1	388,619	1.265500006			4,362							4,362			0003
GBP/L 7793384.61 GBP-S 9933448.02GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/27/2023	12/29/2023	12/29/2023	Maturity	1	9,933,448	1.274599999			(13,278)							(13,278)			0003
GBP/L 1390000 GBP-S 1905203.5GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2023	06/15/2023	Maturity	1	1,905,204	1.37065			(144,284)						217,653	(144,284)			0003
GBP/L 1056400 GBP-S 1445894.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	01/17/2023	01/17/2023	Maturity	1	1,445,895	1.3687			(45,636)						48,948	(45,636)			0003
GBP/L 611600 GBP-S 828718GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	03/15/2023	03/15/2023	Maturity	1	828,718	1.355			(107,577)						112,935	(107,577)			0003
GBP/L 889600 GBP-S 1216083.26GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	05/15/2023	05/15/2023	Maturity	1	1,216,083	1.367			(55,146)						71,539	(55,146)			0003
GBP/L 6771517.84 GBP-S 8360115.92GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	01/24/2023	01/24/2023	Maturity	1	8,360,116	1.234599999			16,950							16,950			0003
GBP/L 1390000 GBP-S 1701553.07GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023	07/17/2023	Maturity	1	1,701,553	1.224138899			118,104							118,104			0003
GBP/L 5726762.37 GBP-S 6999878.91GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	03/29/2023	03/29/2023	Maturity	1	6,999,879	1.22231			21,726							21,726			0003
GBP/L 630039.27 GBP-S 779358.58GBP	12.18 Hotel - Schloss Roxburghe	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/30/2023	04/17/2023	04/17/2023	Maturity	1	779,359	1.237000005			2,900							2,900			0003
GBP/L 1390000 GBP-S 1743699.46BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	10/16/2023	Maturity	1	1,743,699	1.25446			(56,376)							(56,376)			0003
GBP/L 2400000 GBP-S 3076996.56GBP	Placefirst UK SFR Madryn Street SPV Ltd	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2023	07/11/2023	07/11/2023	Maturity	1	3,076,997	1.2820819			9,423							9,423			0003
GBP/L 1456773.84 GBP-S 1868603.86BP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/24/2023	07/26/2023	07/26/2023	Maturity	1	1,868,604	1.282699997			10,207							10,207			0003
GBP/L 7793384.61 GBP-S 9840706.75GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/25/2023	08/25/2023	Maturity	1	9,840,707	1.2627			(26,473)							(26,473)			0003
GBP/L 209757.52 GBP-S 261840.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	09/25/2023	09/25/2023	Maturity	1	261,840	1.248299989			(2,920)							(2,920)			0003
GBP/L 18058.69 GBP-S 22542.66GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	09/15/2023	09/15/2023	Maturity	1	22,543	1.248299849			(143)							(143)			0003
GBP/L 78943.74 GBP-S 95933.77GBP	Non-USD Balances Buy Foreign 10.4.2034	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	95,934	1.215216938			701							701			0003
GBP/L 205473.6 GBP-S 249444.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	10/25/2023	10/25/2023	Maturity	1	249,445	1.213999998			232							232			0003
GBP/L 344701.95 GBP-S 429222.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/14/2023	11/27/2023	11/27/2023	Maturity	1	429,223	1.245200005			4,111							4,111			0003
GBP/L 1059069.66 GBP-S 1326103.48GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/15/2023	12/15/2023	Maturity	1	1,326,103	1.252139996			26,217							26,217			0003
GBP/L 8199775.48 GBP-S 10007825.97GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	01/17/2023	01/17/2023	Maturity	1	10,007,826	1.2205			(10,660)							(10,660)			0003
GBP/L 6818022.82 GBP-S 8477741.61GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	8,477,742	1.243431099			(12,460)							(12,460)			0003
GBP/L 889600 GBP-S 1216083.26BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	05/15/2023	05/15/2023	Maturity	1	1,216,083	1.367			5,255							5,255			0003
GBP/L 8368264.89 GBP-S 10867028.78GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	07/17/2023	07/17/2023	Maturity	1	10,867,029	1.298599999			87,918							87,918			0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 7793384.61 GBP-S 9556248.21GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/25/2023	09/25/2023	Maturity	1	9,556,248	1.2262			(19,440)							(19,440)			0003
GBP/L 78943.74 GBP-S 95933.77GBP	Non-USD Balances Buy Foreign 10.4.2035	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	95,934	1.215216938			.91							91			0003
GBP/L 7793384.61 GBP-S 9507929.22GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	10/25/2023	10/25/2023	Maturity	1	9,507,929	1.219999999			(29,578)							(29,578)			0003
GBP/L 7793384.61 GBP-S 9749056.54GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/20/2023	11/27/2023	11/27/2023	Maturity	1	9,749,057	1.250939999			74,455							74,455			0003
GBP/L 255763.73 GBP-S 311415.36GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/13/2023	01/17/2023	01/17/2023	Maturity	1	311,415	1.21759			412							412			0003
GBP/L 503406.57 GBP-S 630400.95GBP	Brunel Sept 2021 - 7200467 .	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/13/2023	04/17/2023	04/17/2023	Maturity	1	630,401	1.252270009			(5,370)							(5,370)			0003
GBP/L 78943.74 GBP-S 95933.77GBP	Non-USD Balances Buy Foreign 10.4.2036	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	95,934	1.215216938			.91							91			0003
GBP/L 78943.74 GBP-S 95933.77GBP	Non-USD Balances Buy Foreign 10.4.2037	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	95,934	1.215216938			2,645							2,645			0003
GBP/L 1188708.11 GBP-S 1446329.8GBP	Motive Capital Fund Ii-b	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/22/2023	03/22/2023	Maturity	1	1,446,330	1.216724096			5,793							5,793			0003
GBP/L 1188708.11 GBP-S 1497779.95GBP	Motive Capital Fund Ii-b	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/13/2023	06/22/2023	06/22/2023	Maturity	1	1,497,780	1.260006504			20,676							20,676			0003
GBP/L 164905.34 GBP-S 210026.45GBP	Motive Capital Fund Ii-b	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/09/2023	09/21/2023	09/21/2023	Maturity	1	210,026	1.273618247			(6,583)							(6,583)			0003
GBP/L 164905.34 GBP-S 210026.45GBP	Motive Capital Fund Ii-b	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/12/2023	09/21/2023	09/21/2023	Maturity	1	210,026	1.273618247			(13,364)							(13,364)			0003
GBP/L 11110000 GBP-S 14902459.61GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/28/2022	07/17/2023	07/17/2023	Maturity	1	14,902,460	1.3413555			(358,290)						1,422,453	(358,290)			0003
GBP/L 11110000 GBP-S 15227921.5GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2021	06/15/2023	06/15/2023	Maturity	1	15,227,922	1.37065			(1,167,122)						1,753,548	(1,167,122)			0003
GBP/L 8443600 GBP-S 11556755.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	01/17/2023	01/17/2023	Maturity	1	11,556,755	1.3687			(1,262,319)						1,346,139	(1,262,319)			0003
GBP/L 7110400 GBP-S 9719916.8GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2021	05/15/2023	05/15/2023	Maturity	1	9,719,917	1.367			(868,209)						1,101,140	(868,209)			0003
GBP/L 11110000 GBP-S 15059605GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	02/15/2023	02/15/2023	Maturity	1	15,059,605	1.3555			(1,534,246)						1,616,012	(1,534,246)			0003
GBP/L 4888400 GBP-S 6623782GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	03/15/2023	03/15/2023	Maturity	1	6,623,782	1.355			(671,682)						705,325	(671,682)			0003
GBP/L 11110000 GBP-S 15072159.3GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	04/17/2023	04/17/2023	Maturity	1	15,072,159	1.35663			(1,277,943)						1,612,126	(1,277,943)			0003
GBP/L 11110000 GBP-S 14872934.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/28/2022	08/15/2023	08/15/2023	Maturity	1	14,872,935	1.338698			(786,642)						1,389,334	(786,642)			0003
GBP/L 11110000 GBP-S 14890788.55GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/28/2022	09/15/2023	09/15/2023	Maturity	1	14,890,789	1.340305			(1,109,918)						1,403,345	(1,109,918)			0003
GBP/L 11110000 GBP-S 14915919.37GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/28/2022	10/16/2023	10/16/2023	Maturity	1	14,915,919	1.342567			(1,429,473)						1,424,634	(1,429,473)			0003
GBP/L 11111111 GBP-S 14078999.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	11/15/2023	11/15/2023	Maturity	1	14,079,000	1.26711			(191,153)						582,647	(191,153)			0003
GBP/L 11111111 GBP-S 14076888.75GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/27/2022	12/15/2023	12/15/2023	Maturity	1	14,076,889	1.26692			110,829						576,817	110,829			0003
GBP/L 11111111.11 GBP-S 13349258.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	01/05/2023	01/05/2023	Maturity	1	13,349,259	1.2014333			47,468						(82,558)	47,468			0003
GBP/L 17175158.73 GBP-S 20910755.75GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/12/2023	01/20/2023	01/20/2023	Maturity	1	20,910,756	1.2175			364,060							364,060			0003
GBP/L 4886409.22 GBP-S 5999533.24GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/17/2023	01/19/2023	01/19/2023	Maturity	1	5,999,533	1.2278			28,829							28,829			0003
GBP/L 7909958.67 GBP-S 9765634.98GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2023	01/24/2023	01/24/2023	Maturity	1	9,765,635	1.234600001			19,800							19,800			0003
GBP/L 2448785.84 GBP-S 3012722.85GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/27/2023	01/27/2023	Maturity	1	3,012,723	1.230292499			26,453							26,453			0003
GBP/L 2448785.84 GBP-S 3009235.05GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/25/2023	01/25/2023	Maturity	1	3,009,235	1.228868201			10,863							10,863			0003
GBP/L 7182580.77 GBP-S 8887725.44GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	8,887,725	1.237399999			(19,356)							(19,356)			0003
GBP/L 1130559.02 GBP-S 1357914.44GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	02/17/2023	02/17/2023	Maturity	1	1,357,914	1.201100001			(2,263)							(2,263)			0003
GBP/L 1042378.56 GBP-S 1266802.66GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/14/2023	03/17/2023	03/17/2023	Maturity	1	1,266,803	1.215299996			(3,849)							(3,849)			0003
GBP/L 493970.23 GBP-S 608077.35GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/23/2023	03/28/2023	03/28/2023	Maturity	1	608,077	1.230999994			(1,234)							(1,234)			0003
GBP/L 392703.31 GBP-S 489118.41GBP	Non-USD Balances Sell Foreign 4.12.2023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/12/2023	04/13/2023	04/13/2023	Maturity	1	489,118	1.245516393			977							977			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 714853.84 GBP-S 891422.74GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	04/18/2023	04/18/2023	Maturity	1	891,423	1.247000002			(6,725)							(6,725)			0003
GBP/L 11110000 GBP-S 13784732.5GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	04/24/2023	04/24/2023	Maturity	1	13,784,733	1.24075			38,318							38,318			0003
GBP/L 2528520.75 GBP-S 3146170.1GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2023	04/19/2023	04/19/2023	Maturity	1	3,146,170	1.244273			(4,721)							(4,721)			0003
GBP/L 2448785.84 GBP-S 3047073.2GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/20/2023	04/20/2023	Maturity	1	3,047,073	1.244320001			(1,509)							(1,509)			0003
GBP/L 7182580.77 GBP-S 8916261.84GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	8,916,262	1.241373			53,331							53,331			0003
GBP/L 7714542.89 GBP-S 9568810.41GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	04/25/2023	04/25/2023	Maturity	1	9,568,810	1.240359999			59,685							59,685			0003
GBP/L 375842.67 GBP-S 468581.85GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2023	05/04/2023	05/04/2023	Maturity	1	468,582	1.246750003			3,173							3,173			0003
GBP/L 584444.22 GBP-S 731341.35GBP	Whiteleys October 2022 - 2380301	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	05/16/2023	05/16/2023	Maturity	1	731,341	1.251344996			971							971			0003
GBP/L 1032512.43 GBP-S 1285983.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/23/2023	05/23/2023	Maturity	1	1,285,984	1.245490003			(2,674)							(2,674)			0003
GBP/L 20070587.53 GBP-S 25014655.63GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	05/25/2023	05/25/2023	Maturity	1	25,014,656	1.246334			(209,510)							(209,510)			0003
GBP/L 1087031.69 GBP-S 1385391.45GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	1,385,391	1.274471998			3,946							3,946			0003
GBP/L 20304.93 GBP-S 25777.8GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/28/2023	06/28/2023	Maturity	1	25,778	1.269534049			115							115			0003
GBP/L 20782103.05 GBP-S 26350044.1GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/26/2023	06/26/2023	Maturity	1	26,350,044	1.26792			82,556							82,556			0003
GBP/L 17706349.21 GBP-S 22694227.78GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/16/2023	06/20/2023	06/20/2023	Maturity	1	22,694,228	1.2817			(67,173)							(67,173)			0003
GBP/L 2152904.82 GBP-S 2740647.84GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/21/2023	06/21/2023	Maturity	1	2,740,648	1.273000002			7,122							7,122			0003
GBP/L 662045.73 GBP-S 842784.21GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/20/2023	06/22/2023	06/22/2023	Maturity	1	842,784	1.272999994			2,913							2,913			0003
GBP/L 1289207.51 GBP-S 1672089.25GBP	Non-USD Balances Buy Foreign 7.12.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2023	07/14/2023	07/14/2023	Maturity	1	1,672,089	1.296990001			20,650							20,650			0003
GBP/L 15640746.71 GBP-S 20508147.08GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	07/20/2023	07/20/2023	Maturity	1	20,508,147	1.3112			(275,369)							(275,369)			0003
GBP/L 3533649.51 GBP-S 4652437.94GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	07/19/2023	07/19/2023	Maturity	1	4,652,438	1.3092			(18,834)							(18,834)			0003
GBP/L 1269244.97 GBP-S 1660299.35GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/18/2023	07/21/2023	07/21/2023	Maturity	1	1,660,299	1.308100004			(27,788)							(27,788)			0003
GBP/L 22096478.13 GBP-S 28560454.78GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	07/26/2023	07/26/2023	Maturity	1	28,560,455	1.29253425			(62,476)							(62,476)			0003
GBP/L 7182580.77 GBP-S 9206904.97GBP	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/25/2023	07/28/2023	07/28/2023	Maturity	1	9,206,905	1.281838			(26,128)							(26,128)			0003
GBP/L 2685931.84 GBP-S 3425100.28GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2023	08/18/2023	08/18/2023	Maturity	1	3,425,100	1.275199999			(2,397)							(2,397)			0003
GBP/L 134965.44 GBP-S 171999.96GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	08/23/2023	08/23/2023	Maturity	1	172,000	1.274400024			(203)							(203)			0003
GBP/L 22096478.13 GBP-S 27901222.93GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	08/25/2023	08/25/2023	Maturity	1	27,901,223	1.2627			(75,059)							(75,059)			0003
GBP/L 4770870.09 GBP-S 5949335.59GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/20/2023	09/20/2023	Maturity	1	5,949,336	1.2470127			(36,304)							(36,304)			0003
GBP/L 2158350.41 GBP-S 2678512.86GBP	Whiteleys October 2022 - 2380301	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2023	09/19/2023	09/19/2023	Maturity	1	2,678,513	1.241000001			(6,460)							(6,460)			0003
GBP/L 22096478.13 GBP-S 27094701.48GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2023	09/25/2023	09/25/2023	Maturity	1	27,094,701	1.2262			(55,117)							(55,117)			0003
GBP/L 441956.34 GBP-S 542112.49GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/28/2023	09/28/2023	Maturity	1	542,112	1.22662001			(5,712)							(5,712)			0003
GBP/L 11111111.11 GBP-S 13624444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/22/2023	09/26/2023	09/26/2023	Maturity	1	13,624,444	1.2262			(57,764)							(57,764)			0003
GBP/L 630981.96 GBP-S 766780GBP	Non-USD Balances Buy Foreign 10.4.2031	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	766,780	1.215216993			5,602							5,602			0003
GBP/L 1860160.01 GBP-S 2264744.81GBP	Whiteleys October 2022 - 2380301	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2023	10/19/2023	10/19/2023	Maturity	1	2,264,745	1.217499999			(6,885)							(6,885)			0003
GBP/L 139855.2 GBP-S 169784.21GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	169,784	1.21399998			98							98			0003
GBP/L 22096478.13 GBP-S 26957703.32GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	10/25/2023	10/25/2023	Maturity	1	26,957,703	1.22			(83,863)							(83,863)			0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 652680.41 GBP-S 801119.52GBP	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/10/2023	11/10/2023	Maturity	1	801,120	1.227430007			(3,807)							(3,807)			0003
GBP/L 1739976.89 GBP-S 2158789.33GBP	Whiteleys October 2022 - 2380301	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2023	11/17/2023	11/17/2023	Maturity	1	2,158,789	1.240700001			(9)							(9)			0003
GBP/L 22096478.13 GBP-S 27641368.35GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/20/2023	11/27/2023	11/27/2023	Maturity	1	27,641,368	1.25094			211,101							211,101			0003
GBP/L 4444444.4 GBP-S 5629407.94GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/05/2023	12/05/2023	Maturity	1	5,629,408	1.266616799			(16,106)							(16,106)			0003
GBP/L 15555555.57 GBP-S 19740000.02GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	12/19/2023	12/19/2023	Maturity	1	19,740,000	1.269			(71,581)							(71,581)			0003
GBP/L 781474.76 GBP-S 989067.98GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/21/2023	12/22/2023	12/22/2023	Maturity	1	989,068	1.265642898			2,236							2,236			0003
GBP/L 22096478.13 GBP-S 28164171.02GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2023	12/29/2023	12/29/2023	Maturity	1	28,164,171	1.2746			(37,648)							(37,648)			0003
GBP/L 441956.34 GBP-S 565443.36GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	12/28/2023	12/28/2023	Maturity	1	565,443	1.279409998			130							130			0003
GBP/L 11110000 GBP-S 15227921.5GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2021	06/15/2023	06/15/2023	Maturity	1	15,227,922	1.37065			(1,153,235)						1,739,661	(1,153,235)			0003
GBP/L 8443600 GBP-S 11556755.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/02/2021	01/17/2023	01/17/2023	Maturity	1	11,556,755	1.3687			(364,764)						391,233	(364,764)			0003
GBP/L 4888400 GBP-S 6623782GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	03/15/2023	03/15/2023	Maturity	1	6,623,782	1.355			(859,846)						902,664	(859,846)			0003
GBP/L 7110400 GBP-S 9719916.8GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	05/15/2023	05/15/2023	Maturity	1	9,719,917	1.367			(440,772)						571,796	(440,772)			0003
GBP/L 979123.19 GBP-S 1208138.15GBP	Whiteleys October 2022 - 2380301	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	01/20/2023	01/20/2023	Maturity	1	1,208,138	1.233898004			4,699							4,699			0003
GBP/L 1130559.02 GBP-S 1357914.44GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	02/17/2023	02/17/2023	Maturity	1	1,357,914	1.201100001			(7,526)							(7,526)			0003
GBP/L 3030769.29 GBP-S 3643287.76GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/15/2023	03/17/2023	03/17/2023	Maturity	1	3,643,288	1.202099999			28,814							28,814			0003
GBP/L 11110000 GBP-S 13600183.18GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023	07/17/2023	Maturity	1	13,600,183	1.2241389			943,986							943,986			0003
GBP/L 7182580.77 GBP-S 8931044.31GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	8,931,044	1.2434311			(13,126)							(13,126)			0003
GBP/L 17706349.21 GBP-S 22033780.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/18/2023	04/20/2023	04/20/2023	Maturity	1	22,033,781	1.2444			(12,328)							(12,328)			0003
GBP/L 465074.92 GBP-S 578751.32GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	04/25/2023	04/25/2023	Maturity	1	578,751	1.244425995			1,707							1,707			0003
GBP/L 584444.22 GBP-S 731341.35GBP	Whiteleys October 2022 - 2380301	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/15/2023	05/16/2023	05/16/2023	Maturity	1	731,341	1.251344996			1,463							1,463			0003
GBP/L 11110000 GBP-S 13937050.6GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	10/16/2023	Maturity	1	13,937,051	1.25446			(450,604)							(450,604)			0003
GBP/L 441956.34 GBP-S 560732.11GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	560,732	1.268750008			2,851							2,851			0003
GBP/L 431051.99 GBP-S 564333.27GBP	Whiteleys October 2022 - 2380301	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/18/2023	07/20/2023	07/20/2023	Maturity	1	564,333	1.309200011			(6,727)							(6,727)			0003
GBP/L 134965.44 GBP-S 171999.96GBP	Whiteleys October 2022 - 2380301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/22/2023	08/23/2023	08/23/2023	Maturity	1	172,000	1.274400024			(885)							(885)			0003
GBP/L 198929.28 GBP-S 246572.84GBP	Whiteleys October 2022 - 2380301	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	09/19/2023	09/19/2023	Maturity	1	246,573	1.239499987			(297)							(297)			0003
GBP/L 630981.96 GBP-S 766780GBP	Non-USD Balances Buy Foreign 10.4.2038	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	766,780	1.215216993			5,602							5,602			0003
GBP/L 139855.2 GBP-S 169784.21GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	169,784	1.21399998			322							322			0003
GBP/L 1712281.32 GBP-S 2164666.04GBP	Whiteleys October 2022 - 2380301	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2023	12/19/2023	12/19/2023	Maturity	1	2,164,666	1.264199997			340							340			0003
GBP/L 7182580.77 GBP-S 8766339.83GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	01/17/2023	01/17/2023	Maturity	1	8,766,340	1.2205			(9,338)							(9,338)			0003
GBP/L 7110400 GBP-S 9719916.8GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	05/15/2023	05/15/2023	Maturity	1	9,719,917	1.367			42,006							42,006			0003
GBP/L 7182580.77 GBP-S 9330397.95GBP	Coupon Hedge CML JAJO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8S7QP30	07/12/2023	07/17/2023	07/17/2023	Maturity	1	9,330,398	1.2990314			72,363							72,363			0003
GBP/L 198929.28 GBP-S 246572.84GBP	Whiteleys October 2022 - 2380301	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/15/2023	09/19/2023	09/19/2023	Maturity	1	246,573	1.239499987			(716)							(716)			0003
GBP/L 630981.96 GBP-S 766780GBP	Non-USD Balances Buy Foreign 10.4.2039	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	766,780	1.215216993			732							732			0003
GBP/L 139855.2 GBP-S 169784.21GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	169,784	1.21399998			2							2			0003
GBP/L 630981.96 GBP-S 766780GBP	Non-USD Balances Buy Foreign 10.4.2040	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	766,780	1.215216993			732							732			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 139855.2 GBP-S 169784.21GBP	Whiteleys October 2022 - 2380301	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2023	10/20/2023	10/20/2023	Maturity	1	169,784	1.21399998			1							1			0003
GBP/L 8360109.33 GBP-S 10156975.22GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	10,156,975	1.2149333			(1,968)							(1,968)			0003
GBP/L 8360109.33 GBP-S 10156975.22GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	10,156,975	1.2149333			(738)							(738)			0003
GBP/L 8360109.33 GBP-S 10156975.22GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/20/2023	10/20/2023	Maturity	1	10,156,975	1.2149333			(1,123)							(1,123)			0003
GBP/L 1625000 GBP-S 20104503BP	Tower Bridge 2023-2 Class B	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/26/2023	06/20/2023	06/20/2023	Maturity	1	2,010,450	1.2372			66,148							66,148			0003
GBP/L 26115724.05 GBP-S 33313217.6GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/27/2023	06/28/2023	06/28/2023	Maturity	1	33,313,218	1.2756			(10,416)							(10,416)			0003
GBP/L 8000000 GBP-S 10085424GBP	Sorel Foundation Home Loans 50163204	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/25/2023	08/31/2023	08/31/2023	Maturity	1	10,085,424	1.260678			86,611							86,611			0003
GBP/L 356174.83 GBP-S 443117.11GBP	Project Conrad Henderson Park 720049401	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	11/15/2023	11/16/2023	11/16/2023	Maturity	1	443,117	1.244100011			(1,213)							(1,213)			0003
GBP/L 34400000 GBP-S 43139664GBP	Sorel Foundation Home Loans 50163204	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2023	12/14/2023	12/14/2023	Maturity	1	43,139,664	1.25406			293,583							293,583			0003
GBP/L 8000000 GBP-S 10032563.2GBP	Sorel Foundation Home Loans 50163204	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/20/2023	12/20/2023	Maturity	1	10,032,563	1.2540704			144,259							144,259			0003
GBP/L 1625000 GBP-S 20104503BP	Tower Bridge 2023-2 Class C	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/26/2023	06/20/2023	06/20/2023	Maturity	1	2,010,450	1.2372			69,201							69,201			0003
GBP/L 313646.1 GBP-S 386098.35GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/23/2023	03/28/2023	03/28/2023	Maturity	1	386,098	1.231000003			(784)							(784)			0003
GBP/L 294018.21 GBP-S 373035.6GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	373,036	1.268749987			1,897							1,897			0003
GBP/L 294018.21 GBP-S 360648.62GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/21/2023	09/28/2023	09/28/2023	Maturity	1	360,649	1.226620011			(3,800)							(3,800)			0003
GBP/L 294018.21 GBP-S 376169.84GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	12/28/2023	12/28/2023	Maturity	1	376,170	1.279410007			87							87			0003
GBP/L 4221800 GBP-S 5778377.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	01/17/2023	01/17/2023	Maturity	1	5,778,378	1.3687			(631,159)				673,069			(631,159)			0003
GBP/L 5555000 GBP-S 7529802.5GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	02/15/2023	02/15/2023	Maturity	1	7,529,803	1.3555			(767,123)				808,006			(767,123)			0003
GBP/L 2444200 GBP-S 3311891GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	03/15/2023	03/15/2023	Maturity	1	3,311,891	1.355			(335,841)				352,663			(335,841)			0003
GBP/L 5555000 GBP-S 7536079.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	04/17/2023	04/17/2023	Maturity	1	7,536,080	1.35663			(638,971)				806,063			(638,971)			0003
GBP/L 3555200 GBP-S 4859958.4GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	05/15/2023	05/15/2023	Maturity	1	4,859,958	1.367			(434,104)				550,570			(434,104)			0003
GBP/L 5555000 GBP-S 7613960.75GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2023	06/15/2023	Maturity	1	7,613,961	1.37065			(583,561)				876,774			(583,561)			0003
GBP/L 5555000 GBP-S 7451229.8GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	09/29/2022	07/17/2023	07/17/2023	Maturity	1	7,451,230	1.3413555			(179,145)				711,227			(179,145)			0003
GBP/L 5555000 GBP-S 7436467.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	09/29/2022	08/15/2023	08/15/2023	Maturity	1	7,436,467	1.338698			(393,321)				694,667			(393,321)			0003
GBP/L 5555000 GBP-S 7445394.28GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	09/29/2022	09/15/2023	09/15/2023	Maturity	1	7,445,394	1.340305001			(554,959)				701,673			(554,959)			0003
GBP/L 5555000 GBP-S 7457959.69GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	09/29/2022	10/16/2023	10/16/2023	Maturity	1	7,457,960	1.342567001			(714,736)				712,317			(714,736)			0003
GBP/L 5555555.5 GBP-S 7039499.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	11/15/2023	11/15/2023	Maturity	1	7,039,500	1.26711			(95,576)				291,323			(95,576)			0003
GBP/L 5555555.5 GBP-S 7038444.38GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	12/15/2023	12/15/2023	Maturity	1	7,038,444	1.266920001			55,414				288,409			55,414			0003
GBP/L 5555555.56 GBP-S 6674629.45GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	01/05/2023	01/05/2023	Maturity	1	6,674,629	1.2014333			23,734				(41,279)			23,734			0003
GBP/L 1172801.17 GBP-S 1451224.17GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	01/31/2023	01/31/2023	Maturity	1	1,451,224	1.237400002			(3,161)							(3,161)			0003
GBP/L 3290395.24 GBP-S 4044685.44GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/02/2023	02/07/2023	02/07/2023	Maturity	1	4,044,685	1.229239999			(89,646)							(89,646)			0003
GBP/L 1968398.34 GBP-S 2365013.68GBP	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/28/2023	02/28/2023	Maturity	1	2,365,014	1.201491401			7,894							7,894			0003
GBP/L 200000 GBP-S 240320GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/27/2023	03/06/2023	03/06/2023	Maturity	1	240,320	1.2016			481							481			0003
GBP/L 8875724.44 GBP-S 10926016.79GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/23/2023	03/28/2023	03/28/2023	Maturity	1	10,926,017	1.231			(22,178)							(22,178)			0003
GBP/L 2290704.95 GBP-S 2799951.57GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	03/29/2023	03/29/2023	Maturity	1	2,799,952	1.222310001			26,788							26,788			0003
GBP/L 252015.71 GBP-S 312156.74GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/05/2023	04/05/2023	Maturity	1	312,157	1.238640004			2,788							2,788			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 5555000 GBP-S 6892366.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	04/24/2023	04/24/2023	Maturity	1	6,892,366	1.24075			19,159							19,159			0003
GBP/L 766752.61 GBP-S 951825.99GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	04/28/2023	04/28/2023	Maturity	1	951,826	1.241373003			5,693							5,693			0003
GBP/L 457691.96 GBP-S 569597.64GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/02/2023	05/11/2023	05/11/2023	Maturity	1	569,598	1.244499991			8,194							8,194			0003
GBP/L 3290395.24 GBP-S 4135730.68GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	05/09/2023	05/09/2023	Maturity	1	4,135,731	1.25691			14,459							14,459			0003
GBP/L 4814834.86 GBP-S 5951135.89GBP	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	5,951,136	1.236000001			(945)							(945)			0003
GBP/L 600415.63 GBP-S 762248.05GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	06/28/2023	06/28/2023	Maturity	1	762,248	1.269533989			3,403							3,403			0003
GBP/L 3452485.44 GBP-S 4395704.46GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/06/2023	07/11/2023	07/11/2023	Maturity	1	4,395,704	1.273199999			44,220							44,220			0003
GBP/L 766752.61 GBP-S 982852.63GBP	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/25/2023	07/28/2023	07/28/2023	Maturity	1	982,853	1.281837997			(2,789)							(2,789)			0003
GBP/L 2000000 GBP-S 2521356GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2023	08/31/2023	08/31/2023	Maturity	1	2,521,356	1.260678			21,653							21,653			0003
GBP/L 4814834.86 GBP-S 6054654.84GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	08/30/2023	08/30/2023	Maturity	1	6,054,655	1.257500001			35,139							35,139			0003
GBP/L 8018265.2 GBP-S 9835364.46GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	09/28/2023	09/28/2023	Maturity	1	9,835,364	1.22662			(103,633)							(103,633)			0003
GBP/L 5555555.56 GBP-S 6812222.23GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/26/2023	09/26/2023	Maturity	1	6,812,222	1.2262			(28,882)							(28,882)			0003
GBP/L 315490.99 GBP-S 383390.01GBP	Non-USD Balances Buy Foreign 10.4.2032	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	383,390	1.215216986			2,801							2,801			0003
GBP/L 1054002.05 GBP-S 1283458.3GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/19/2023	10/19/2023	Maturity	1	1,283,458	1.217700004			(4,112)							(4,112)			0003
GBP/L 4814834.86 GBP-S 6018062.09GBP	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/30/2023	11/30/2023	Maturity	1	6,018,062	1.2499			92,910							92,910			0003
GBP/L 2222222.2 GBP-S 2814703.97GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/05/2023	12/05/2023	Maturity	1	2,814,704	1.266616799			(8,053)							(8,053)			0003
GBP/L 8600000 GBP-S 10784916GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2023	12/14/2023	12/14/2023	Maturity	1	10,784,916	1.25406			73,396							73,396			0003
GBP/L 2000000 GBP-S 2508140.8GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/20/2023	12/20/2023	Maturity	1	2,508,141	1.2540704			36,065							36,065			0003
GBP/L 7777777.78 GBP-S 9870000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/19/2023	12/19/2023	Maturity	1	9,870,000	1.269			(35,791)							(35,791)			0003
GBP/L 8018265.2 GBP-S 10258648.68GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/27/2023	12/28/2023	12/28/2023	Maturity	1	10,258,649	1.27941			2,367							2,367			0003
GBP/L 4221800 GBP-S 5778377.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	01/17/2023	01/17/2023	Maturity	1	5,778,378	1.3687			(182,382)				195,617			(182,382)			0003
GBP/L 2444200 GBP-S 3318910GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	03/15/2023	03/15/2023	Maturity	1	3,311,891	1.355			(429,923)				451,332			(429,923)			0003
GBP/L 3555200 GBP-S 4859958.4GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	05/15/2023	05/15/2023	Maturity	1	4,859,958	1.367			(220,386)				285,898			(220,386)			0003
GBP/L 5555000 GBP-S 7613960.75GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2023	06/15/2023	Maturity	1	7,613,961	1.37065			(576,617)				869,830			(576,617)			0003
GBP/L 5555000 GBP-S 6800091.59GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023	07/17/2023	Maturity	1	6,800,092	1.2241389			471,993							471,993			0003
GBP/L 252015.71 GBP-S 311743.43GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/30/2023	04/17/2023	04/17/2023	Maturity	1	311,743	1.236999987			1,160							1,160			0003
GBP/L 5555000 GBP-S 6968525.3GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	10/16/2023	10/16/2023	Maturity	1	6,968,525	1.25446			(225,302)							(225,302)			0003
GBP/L 8018265.2 GBP-S 10173173.97GBP	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	06/28/2023	06/28/2023	Maturity	1	10,173,174	1.26875			51,727							51,727			0003
GBP/L 600000 GBP-S 769249.14GBP	Placefirst UK SFR Madryn Street SPV Ltd	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2023	07/11/2023	07/11/2023	Maturity	1	769,249	1.2820819			2,356							2,356			0003
GBP/L 7223.47 GBP-S 9017.06GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/13/2023	09/15/2023	09/15/2023	Maturity	1	9,017	1.248300332			(57)							(57)			0003
GBP/L 315490.99 GBP-S 383390.01GBP	Non-USD Balances Buy Foreign 10.4.2041	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	383,390	1.215216986			2,801							2,801			0003
GBP/L 1455943.76 GBP-S 1765855.95GBP	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/12/2023	01/17/2023	01/17/2023	Maturity	1	1,765,856	1.212860001			9,231							9,231			0003
GBP/L 1458026.76 GBP-S 1812955.82GBP	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	04/17/2023	04/17/2023	Maturity	1	1,812,956	1.243431101			(2,664)							(2,664)			0003
GBP/L 3555200 GBP-S 4859958.4GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	05/15/2023	05/15/2023	Maturity	1	4,859,958	1.367			21,003							21,003			0003
GBP/L 1054002.05 GBP-S 1368727.06GBP	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	07/17/2023	07/17/2023	Maturity	1	1,368,727	1.298599998			11,073							11,073			0003

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GBP/L 315490.99 GBP-S 383390.01GBP	Non-USD Balances Buy Foreign 10.4.2042	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	383,390	1.215216986			366							366			0003
GBP/L 252333.7 GBP-S 327789.4GBP	Coupon Hedge CME JAJO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/12/2023	07/17/2023	07/17/2023	Maturity	1	327,789	1.299031402			2,542							2,542			0003
GBP/L 315490.99 GBP-S 383390.01GBP	Non-USD Balances Buy Foreign 10.4.2043	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/10/2023	10/10/2023	Maturity	1	383,390	1.215216986			366							366			0003
HKD/L 29798978.79 HKD-S 3796483.52HKD	Non-USD Futures Repatriation - 03.01.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/01/2023	03/03/2023	03/03/2023	Maturity	1	3,796,484	0.127403142			(242)							(242)			0003
HKD/L 14053865.72 HKD-S 1794874.29HKD	Non-USD Futures Repatriation - 05.17.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/17/2023	05/19/2023	05/19/2023	Maturity	1	1,794,874	0.127713921			780							780			0003
HKD/L 14004776.34 HKD-S 1785731.31HKD	Non-USD Futures Repatriation - 06.6.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/06/2023	06/08/2023	06/08/2023	Maturity	1	1,785,731	0.127508735			137							137			0003
HKD/L 9083590.51 HKD-S 1158178.06HKD	Non-USD Futures Repatriation - 09.6.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/06/2023	09/08/2023	09/08/2023	Maturity	1	1,158,178	0.127502231			813							813			0003
HKD/L 12176456.12 HKD-S 1556832.77HKD	Non-USD Futures Repatriation - 10.27.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/27/2023	10/31/2023	10/31/2023	Maturity	1	1,556,833	0.127855983			179							179			0003
JPY/L 1079475700 JPY-S 8164239.15JPY	Non-USD Futures Repatriation - 01.04.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	01/06/2023	01/06/2023	Maturity	1	8,164,239	0.007563152			(69,183)							(69,183)			0003
JPY/L 260407915 JPY-S 1969550.01JPY	Non-USD Futures Repatriation - 01.06.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/10/2023	01/10/2023	Maturity	1	1,969,550	0.007563326			6,381							6,381			0003
JPY/L 162063245 JPY-S 1253777.23JPY	Non-USD Futures Repatriation - 02.01.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/01/2023	02/03/2023	02/03/2023	Maturity	1	1,253,777	0.007736345			5,064							5,064			0003
JPY/L 585777471 JPY-S 4447951.88JPY	Non-USD Futures Repatriation - 03.27.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/27/2023	03/29/2023	03/29/2023	Maturity	1	4,447,952	0.007593245			30,812							30,812			0003
JPY/L 372405876 JPY-S 2523758.99JPY	Non-USD Futures Repatriation - 09.6.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/06/2023	09/08/2023	09/08/2023	Maturity	1	2,523,759	0.006776904			6,000							6,000			0003
JPY/L 2011933265 JPY-S 13457747.59JPY	Non-USD Futures Repatriation - 10.27.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/27/2023	10/31/2023	10/31/2023	Maturity	1	13,457,748	0.006688963			41,536							41,536			0003
USD/L 11802871.79 USD-S 17128573.51USD	Hurstville - 1BANOPDR5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIKH05	12/13/2022	03/22/2023	03/22/2023	Maturity	1	11,802,872	0.689075			381,539				(105,236)			381,539			0003
USD/L 51295925 USD-S 72500000USD	Walker 28yr amort Citibank AAIA	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/30/2023	02/01/2023	02/01/2023	Maturity	1	51,295,925	0.70753			132,576							132,576			0003
USD/L 11505348.47 USD-S 17128573.51USD	Hurstville - 1BANOPDR5	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/13/2023	06/22/2023	06/22/2023	Maturity	1	11,505,348	0.671705			(136,922)							(136,922)			0003
USD/L 11743134.46 USD-S 17260507.45USD	Hurstville - 1BANOPDR5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/13/2023	09/21/2023	09/21/2023	Maturity	1	11,743,134	0.680347			618,735							618,735			0003
USD/L 11802871.79 USD-S 17128573.51USD	Project Perth - 1BANOV91P ..	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIKH05	12/13/2022	03/22/2023	03/22/2023	Maturity	1	11,802,872	0.689075			326,312				(90,004)			326,312			0003
USD/L 51287950 USD-S 72500000USD	Walker 28yr amort mizuho AAIA	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/30/2023	02/01/2023	02/01/2023	Maturity	1	51,287,950	0.70742			124,601							124,601			0003
USD/L 810129.51 USD-S 1203663.77USD	Hurstville - 1BANOPDR5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2023	06/22/2023	06/22/2023	Maturity	1	810,130	0.673052999			(7,999)							(7,999)			0003
USD/L 11743134.46 USD-S 17260507.45USD	Project Perth - 1BANOV91P ..	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/13/2023	09/21/2023	09/21/2023	Maturity	1	11,743,134	0.680347			528,488							528,488			0003
USD/L 469350.37 USD-S 703615.71USD	Project Perth - 1BANOV91P ..	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/22/2023	03/22/2023	Maturity	1	469,350	0.667054989			179							179			0003
USD/L 11505348.47 USD-S 17128573.51USD	Project Perth - 1BANOV91P ..	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/14/2023	06/22/2023	06/22/2023	Maturity	1	11,505,348	0.671705			(142,379)							(142,379)			0003
USD/L 18593124.97 USD-S 27442106.69USD	AUSTRALIAN AUTO LOANS TRUST 10/15/23 - 50083106	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	18,593,125	0.67754			294,727				147,943			294,727			0003
USD/L 253664.39 USD-S 361221.79USD	Non-USD Balances Sell Foreign 1.31.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2023	02/02/2023	02/02/2023	Maturity	1	253,664	0.702240001			(3,922)							(3,922)			0003
USD/L 212549.05 USD-S 314458.89USD	Non-USD Balances Sell Foreign 4.3.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2023	04/05/2023	04/05/2023	Maturity	1	212,549	0.675919991			321							321			0003
USD/L 18593124.97 USD-S 27442106.69USD	AUSTRALIAN AUTO LOANS TRUST 10/15/23 - 50083106	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/05/2022	03/22/2023	03/22/2023	Maturity	1	18,593,125	0.67754			3,942				5,058			3,942			0003
USD/L 52149461.83 USD-S 70721397.52USD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	03/22/2023	03/22/2023	Maturity	1	52,149,462	0.737392977			580,702				126,280			580,702			0003
USD/L 51069045.96 USD-S 70247004.79USD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	06/22/2023	06/22/2023	Maturity	1	51,069,046	0.726992505			(2,293,917)							(2,293,917)			0003
USD/L 44489937.14 USD-S 59277947.35USD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	09/21/2023	09/21/2023	Maturity	1	44,489,937	0.750531001			482,552							482,552			0003
USD/L 559616.69 USD-S 765989.33USD	Non-USD Futures Repatriation - 11.6.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	11/08/2023	11/08/2023	Maturity	1	559,617	0.730580268			3,100							3,100			0003
USD/L 10050131.19 USD-S 13836496USD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/16/2023	11/20/2023	11/20/2023	Maturity	1	10,050,131	0.726349445			(39,191)							(39,191)			0003
USD/L 44489937.14 USD-S 59277947.35USD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	09/21/2023	09/21/2023	Maturity	1	44,489,937	0.750531001			773							773			0003
USD/L 1905389.74 USD-S 1799065USD	Non-USD Futures Repatriation - 02.23.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	02/27/2023	02/27/2023	Maturity	1	1,905,390	1.059099999			7,922							7,922			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 3837988.62 USD-S 3474299USD	Non-USD Futures Repatriation - 05.03.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/03/2023	05/05/2023	05/05/2023	Maturity	1	3,837,989	1.10468			11,752							11,752			0003
USD/L 1402812.66 USD-S 1308105.8USD	Non-USD Futures Repatriation - 05.25.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	1,402,813	1.0724			1,566							1,566			0003
USD/L 1713509.39 USD-S 1605010.67USD	Non-USD Futures Repatriation - 06.6.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/06/2023	06/08/2023	06/08/2023	Maturity	1	1,713,509	1.067599999			(2,896)							(2,896)			0003
USD/L 4269052.8 USD-S 3918000USD	Non-USD Futures Repatriation - 06.20.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2023	06/22/2023	06/22/2023	Maturity	1	4,269,053	1.0896			(35,259)							(35,259)			0003
USD/L 8375333.85 USD-S 6900000USD	CLO TERM OCPE 2019-3A DR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/20/2023	04/20/2023	Maturity	1	8,375,334	1.2138165			817,748				(936,761)			817,748			0003
USD/L 5582905 USD-S 4600000USD	CLO TERM ADAGI IV-A CRR XS2331322417	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/17/2023	04/17/2023	Maturity	1	5,582,905	1.213675			525,181				(624,668)			525,181			0003
USD/L 6879494.16 USD-S 5643000USD	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/14/2021	04/21/2023	04/21/2023	Maturity	1	6,879,494	1.21912			693,622				(795,703)			693,622			0003
USD/L 5332726.7 USD-S 4300000USD	CLO TERM PENTA 2021-9A D XS2344757625	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/28/2021	07/10/2023	07/10/2023	Maturity	1	5,332,727	1.240169			617,349				(677,303)			617,349			0003
USD/L 9061762.5 USD-S 7500000USD	CLO TERM PRVD 3A DR XS2356226618	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2021	01/18/2023	01/18/2023	Maturity	1	9,061,763	1.208235			967,742				(1,024,254)			967,742			0003
USD/L 11993400 USD-S 10000000USD	CLO RelnvGn CORDA 17A DR XS2355094827	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/23/2021	12/15/2023	12/15/2023	Maturity	1	11,993,400	1.19934			1,002,457				(1,096,794)			1,002,457			0003
USD/L 1786081.65 USD-S 1500000USD	CLO RelnvGn MILPK 1X B XS1823315624	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,786,082	1.1907211			163,232				(178,694)			163,232			0003
USD/L 1191621.1 USD-S 1000000USD	CLO RelnvGn CADOG 11A DN XS1833626820	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	02/15/2023	02/15/2023	Maturity	1	1,191,621	1.1916211			117,922				(117,945)			117,922			0003
USD/L 3583863.3 USD-S 3000000USD	CLO RelnvGn DRYD 2017-59X D1-D1 5/15/32 XS1770929591	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/15/2023	05/15/2023	Maturity	1	3,583,863	1.1946211			328,867				(345,292)			328,867			0003
USD/L 1196921.1 USD-S 1000000USD	CLO RelnvGn DRYD 2017-62X D XS1826186592	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/17/2023	07/17/2023	Maturity	1	1,196,921	1.1969211			74,423				(113,954)			74,423			0003
USD/L 2398242.2 USD-S 2000000USD	CLO RelnvGn Rockford Tower Europe XS1900082311	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	09/15/2023	Maturity	1	2,398,242	1.1991211			269,835				(226,989)			269,835			0003
USD/L 7202526.6 USD-S 6000000USD	CLO RelnvGn PHNXP 1X CR-CR 10/29/31 XS1890618462	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	10/16/2023	Maturity	1	7,202,527	1.2004211			894,705				(680,521)			894,705			0003
USD/L 3604563.3 USD-S 3000000USD	CLO RelnvGn STNPK 1A CE XS1875402833	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/15/2023	11/15/2023	Maturity	1	3,604,563	1.2015211			340,252				(339,571)			340,252			0003
USD/L 1055518 USD-S 1000000USD	CLO RelnvGn RFTE 2018-1A C XS1900082238	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/19/2022	09/20/2023	09/20/2023	Maturity	1	1,055,518	1.055518			(12,379)				30,330			(12,379)			0003
USD/L 5616281.25 USD-S 5625000USD	CLO RelnvGn GRIPK 1A A2ER XS2309454119	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/29/2022	11/21/2023	11/21/2023	Maturity	1	5,616,281	0.99845			(538,053)				507,075			(538,053)			0003
USD/L 24575.36 USD-S 24727.08USD	CLO ANCHE 6A B1 XS2500008557 - Acclnt	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/06/2022	02/27/2023	02/27/2023	Maturity	1	24,575	0.993864217			(1,504)				1,994			(1,504)			0003
USD/L 3026250 USD-S 3000000USD	CLO RelnvGn HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023	10/20/2023	Maturity	1	3,026,250	1.00875			(149,866)				235,285			(149,866)			0003
USD/L 1051.3 USD-S 1079.36USD	CLO AVOCA 14A DR XS1701396589 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2022	01/12/2023	01/12/2023	Maturity	1	1,051	0.974003113			(109)				105			(109)			0003
USD/L 255.25 USD-S 260.56USD	CLO CORDA 12A CR XS2325584238 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	01/23/2023	01/23/2023	Maturity	1	255	0.979620817			(28)				24			(28)			0003
USD/L 4407.06 USD-S 4366.83USD	CLO CORDA 10A B1NE XS1730937130 - Acclnt	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/09/2022	01/26/2023	01/26/2023	Maturity	1	4,407	1.009212633			(358)				275			(358)			0003
USD/L 32081270.35 USD-S 30704775.27USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/29/2022	03/22/2023	03/22/2023	Maturity	1	32,081,270	1.04483			(981,545)				963,357			(981,545)			0003
USD/L 65728213.07 USD-S 62079784.16USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	65,728,213	1.05877			(120,068)				980,543			(120,068)			0003
USD/L 67212713.28 USD-S 62953293.45USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	67,212,713	1.06766			(1,060,423)				314,136			(1,060,423)			0003
USD/L 7678466.16 USD-S 7175000USD	CLO RelnvGn BECLO 1A CR XS1775925958	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	03/28/2023	03/28/2023	Maturity	1	7,678,466	1.0701695			(66,986)				46,525			(66,986)			0003
USD/L 67681085.78 USD-S 62953293.45USD	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	67,681,086	1.0751			(1,712,639)				215,575			(1,712,639)			0003
USD/L 4296840 USD-S 4000000USD	CLO RelnvGn CLNPK 1A CE XS1622862263	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	05/31/2023	05/31/2023	Maturity	1	4,296,840	1.07421			5,639				25,017			5,639			0003
USD/L 2220618.2 USD-S 2060000USD	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	2,220,618	1.07797			(49,704)				11,572			(49,704)			0003
USD/L 1081980 USD-S 1000000USD	CLO RelnvGn DRYD 2017-51X C XS1584046566	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,081,980	1.08198			20,375				5,686			20,375			0003
USD/L 87035.36 USD-S 81711.83USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/29/2022	01/03/2023	01/03/2023	Maturity	1	87,035	1.065150052			(405)				439			(405)			0003
USD/L 38670974.3 USD-S 36372248.21USD	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	02/07/2023	02/07/2023	Maturity	1	38,670,974	1.0632			(349,182)							(349,182)			0003
USD/L 958251.57 USD-S 910884.4USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/05/2023	01/06/2023	01/06/2023	Maturity	1	958,252	1.052001297			1							1			0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 14490.16 USD~S 13722.22USD	CLO CORDA 9A CR XS2378719442 ~ Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	02/21/2023	02/21/2023	Maturity	1	14,490	1.055963248			(169)							(169)			0003
USD/L 56214.17 USD~S 52822.53USD	CLO HARVT 17A DR XS2059651746 ~ Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	02/13/2023	02/13/2023	Maturity	1	56,214	1.064208208			(195)							(195)			0003
USD/L 11090.7 USD~S 10398.75USD	CLO ARBR 10A D XS2417698870 ~ Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	03/15/2023	03/15/2023	Maturity	1	11,091	1.066541652			(78)							(78)			0003
USD/L 2705867.47 USD~S 2504947.39USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	2,705,867	1.080209301			(6,729)							(6,729)			0003
USD/L 5394835.06 USD~S 5009894.79USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	5,394,835	1.076835999			(60,962)							(60,962)			0003
USD/L 1059189.68 USD~S 977500USD	Exeltium - F9094#AA6	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/17/2023	01/19/2023	01/19/2023	Maturity	1	1,059,190	1.083570005			4,463							4,463			0003
USD/L 14016745.09 USD~S 12773649.31USD	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	05/09/2023	05/09/2023	Maturity	1	14,016,745	1.0973172			(33,047)							(33,047)			0003
USD/L 719966.24 USD~S 673082.54USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	719,966	1.069655202			(1,846)							(1,846)			0003
USD/L 1171260.15 USD~S 1094932.41USD	Non-USD Balances Sell Foreign 2.7.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/09/2023	02/09/2023	Maturity	1	1,171,260	1.069710002			(1,635)							(1,635)			0003
USD/L 1459760.59 USD~S 1365155.33USD	CLO ReInv6n BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	02/16/2023	02/17/2023	02/17/2023	Maturity	1	1,459,761	1.069299997			2,725							2,725			0003
USD/L 63809003.6 USD~S 59929187.97USD	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	05/30/2023	05/30/2023	Maturity	1	63,809,004	1.06474			(387,314)							(387,314)			0003
USD/L 1098340.81 USD~S 1037811.3USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/08/2023	03/08/2023	Maturity	1	1,098,341	1.058324196			3,453							3,453			0003
USD/L 1996635.78 USD~S 1852024USD	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	06/22/2023	06/22/2023	Maturity	1	1,996,636	1.078083103			(37,996)							(37,996)			0003
USD/L 7159735.74 USD~S 6768822.69USD	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/16/2023	03/17/2023	03/17/2023	Maturity	1	7,159,736	1.057752			(24,021)							(24,021)			0003
USD/L 268468000 USD~S 250000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	04/24/2023	04/24/2023	Maturity	1	268,468,000	1.073872			(6,257,275)							(6,257,275)			0003
USD/L 30028059.1 USD~S 27460502.15USD	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	30,028,059	1.0935			(74,219)							(74,219)			0003
USD/L 7636160 USD~S 7000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	06/23/2023	06/23/2023	Maturity	1	7,636,160	1.09088			(33,056)							(33,056)			0003
USD/L 276064.19 USD~S 253472.21USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/06/2023	04/06/2023	Maturity	1	276,064	1.089130008			(296)							(296)			0003
USD/L 266867620.2 USD~S 241771278USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/21/2023	07/28/2023	07/28/2023	Maturity	1	266,867,620	1.103802			1,741,371							1,741,371			0003
USD/L 12448618.45 USD~S 11217383.82USD	Coupon Hedge ABS	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	05/04/2023	08/09/2023	08/09/2023	Maturity	1	12,448,618	1.1097613			158,827							158,827			0003
USD/L 126635.09 USD~S 114732.72USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	126,635	1.103739979			245							245			0003
USD/L 67945440.84 USD~S 63056072.94USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	67,945,441	1.07754			(684,779)							(684,779)			0003
USD/L 5902578.56 USD~S 5512822.04USD	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/01/2023	06/05/2023	06/05/2023	Maturity	1	5,902,579	1.0707			10							10			0003
USD/L 47615.56 USD~S 44611.84USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/06/2023	06/08/2023	06/08/2023	Maturity	1	47,616	1.067330108			(93)							(93)			0003
USD/L 1240990.23 USD~S 1149352.36USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/13/2023	06/15/2023	06/15/2023	Maturity	1	1,240,990	1.079730006			(3,180)							(3,180)			0003
USD/L 2011511.05 USD~S 1852024USD	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/13/2023	09/21/2023	09/21/2023	Maturity	1	2,011,511	1.086115002			37,808							37,808			0003
USD/L 188126 USD~S 172384.53USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	188,126	1.091316025			(584)							(584)			0003
USD/L 22074288.47 USD~S 20047949.58USD	Coupon Hedge CLO NJSD	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	22,074,288	1.10107462			1,011,978							1,011,978			0003
USD/L 37533995.21 USD~S 33701979.08USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	37,533,995	1.113703			1,941,334							1,941,334			0003
USD/L 619218.43 USD~S 551893USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	07/19/2023	07/19/2023	Maturity	1	619,218	1.121990005			(503)							(503)			0003
USD/L 189226258.1 USD~S 167672019.9USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	10/27/2023	10/27/2023	Maturity	1	189,226,258	1.12855			12,231,948							12,231,948			0003
USD/L 10554015.17 USD~S 9556982.93USD	Coupon Hedge ABS	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	08/07/2023	11/09/2023	11/09/2023	Maturity	1	10,554,015	1.104325			319,398							319,398			0003
USD/L 41277.92 USD~S 37644.82USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	41,278	1.096509958			234							234			0003
USD/L 68364448.44 USD~S 63056072.94USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	68,364,448	1.084185			(820,740)							(820,740)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 102736424.2 USD~S 94431200.1USD	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/30/2023	08/31/2023	08/31/2023	Maturity	1	102,736,424	1.087950001			(391,559)							(391,559)			0003
USD/L 1450398.71 USD~S 1353284.57USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/11/2023	09/11/2023	Maturity	1	1,450,399	1.071761802			2,525							2,525			0003
USD/L 8126557.04 USD~S 7579258.76USD	Non-USD Balances Sell Foreign 9.20.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/20/2023	09/22/2023	09/22/2023	Maturity	1	8,126,557	1.072210001			48,563							48,563			0003
USD/L 21444690.23 USD~S 20047949.58USD	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	21,444,690	1.06967			(818,441)							(818,441)			0003
USD/L 5020784.81 USD~S 4735293.94USD	Non-USD Balances Sell Foreign 9.25.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2023	09/27/2023	09/27/2023	Maturity	1	5,020,785	1.06029			15,559							15,559			0003
USD/L 4206400 USD~S 4000000USD	CLO Reinv6n CRIMPK 1A B1R	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/04/2023	10/06/2023	10/06/2023	Maturity	1	4,206,400	1.0516			(13,588)							(13,588)			0003
USD/L 887793.72 USD~S 838541.96USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/24/2023	10/26/2023	10/26/2023	Maturity	1	887,794	1.058734998			1,704							1,704			0003
USD/L 1104717.82 USD~S 1035378.52USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	1,104,718	1.06697			691							691			0003
USD/L 2168400 USD~S 2000000USD	CLO Reinv6n STNPK 1A CE	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2023	11/17/2023	11/17/2023	Maturity	1	2,168,400	1.0842			(609)							(609)			0003
USD/L 142337.8 USD~S 131472.88USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2023	12/07/2023	12/07/2023	Maturity	1	142,338	1.082640009			847							847			0003
USD/L 4047375 USD~S 3750000USD	CLO Reinv6n NEUBE 2022-5A D	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	12/14/2023	12/14/2023	Maturity	1	4,047,375	1.0793			(32,615)							(32,615)			0003
USD/L 2515233.46 USD~S 2393874.56USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	12/22/2023	12/22/2023	Maturity	1	2,515,233	1.096500002			(8,475)							(8,475)			0003
USD/L 8375333.85 USD~S 6900000USD	CLO TERM OCPE 2019-3A CR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/20/2023	04/20/2023	Maturity	1	8,375,334	1.2138165			592,571					(678,812)		592,571			0003
USD/L 6879494.16 USD~S 5643000USD	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/14/2021	04/21/2023	04/21/2023	Maturity	1	6,879,494	1.21912			12,402,350					(14,227,621)		12,402,350			0003
USD/L 9061762.5 USD~S 7500000USD	CLO TERM PRVD 3A CR	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2021	01/18/2023	01/18/2023	Maturity	1	9,061,763	1.208235			1,651,614					(1,748,060)		1,651,614			0003
USD/L 11993400 USD~S 10000000USD	CLO Reinv6n CORDA 17A CR	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/23/2021	12/15/2023	12/15/2023	Maturity	1	11,993,400	1.19934			1,002,457					(1,096,794)		1,002,457			0003
USD/L 1786081.65 USD~S 1500000USD	CLO Reinv6n DRYD 2013-29A	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,786,082	1.1907211			970,686					(1,062,635)		970,686			0003
USD/L 1191621.1 USD~S 1000000USD	CLO Reinv6n CADOG 11A CN	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	02/15/2023	02/15/2023	Maturity	1	1,191,621	1.1916211			502,350					(502,447)		502,350			0003
USD/L 5520960.09 USD~S 4625000USD	CLO Reinv6n BECLO 5A D	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	04/17/2023	04/17/2023	Maturity	1	5,520,960	1.193721101			435,748					(535,776)		435,748			0003
USD/L 3583863.3 USD~S 3000000USD	CLO Reinv6n DRYD 2017-59A C1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/15/2023	05/15/2023	Maturity	1	3,583,863	1.1946211			383,678					(402,841)		383,678			0003
USD/L 2398242.2 USD~S 2000000USD	CLO Reinv6n RFTE 2018-1A CE	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	09/15/2023	Maturity	1	2,398,242	1.1991211			134,918					(113,494)		134,918			0003
USD/L 7202526.6 USD~S 6000000USD	CLO Reinv6n CADOG 12A CN	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	10/16/2023	Maturity	1	7,202,527	1.2004211			86,488					(65,784)		86,488			0003
USD/L 1326250 USD~S 1250000USD	Foreign Currency	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/31/2022	12/07/2023	12/07/2023	Maturity	1	1,326,250	1.061			60,613							60,613			0003
USD/L 3412.7 USD~S 3382.53USD	CLO CORDA 5A DR XS1640929334 - Acclnt	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/09/2022	01/23/2023	01/23/2023	Maturity	1	3,413	1.008919359			(259)					214		(259)			0003
USD/L 13646286.62 USD~S 12836446.75USD	Exeltium - F9094#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/08/2022	03/22/2023	03/22/2023	Maturity	1	13,646,287	1.0630891			(175,963)					168,359		(175,963)			0003
USD/L 6715769.56 USD~S 6295293.45USD	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	67,159,770	1.066819			(1,113,367)					367,080		(1,113,367)			0003
USD/L 67970985.7 USD~S 62953293.45USD	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	67,970,986	1.079705			(1,422,739)					(74,325)		(1,422,739)			0003
USD/L 2220618.2 USD~S 2060000USD	CLO ACLO 3A CNE XS1582975741	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	2,220,618	1.07797			(24,128)					5,618		(24,128)			0003
USD/L 1081980 USD~S 1000000USD	CLO AVOCA 11A B2R	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,081,980	1.08198			100,103					27,934		100,103			0003
USD/L 87035.36 USD~S 81711.83USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	01/03/2023	01/03/2023	Maturity	1	87,035	1.065150052			(609)					661		(609)			0003
USD/L 13507188.89 USD~S 12773649.31USD	Coupon Hedge ABS	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/05/2023	02/07/2023	02/07/2023	Maturity	1	13,507,189	1.057426			(196,385)							(196,385)			0003
USD/L 30068183.6 USD~S 28324792.62USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	30,068,184	1.06155			(508,588)							(508,588)			0003
USD/L 465199.8 USD~S 442461.63USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2023	01/06/2023	01/06/2023	Maturity	1	465,200	1.051390104			(270)							(270)			0003
USD/L 2246982.63 USD~S 2076058.38USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	01/18/2023	01/20/2023	01/20/2023	Maturity	1	2,248,683	1.083149998			528							528			0003
USD/L 38962423.72 USD~S 35487488.82USD	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	05/09/2023	05/09/2023	Maturity	1	38,962,424	1.09792			(70,418)							(70,418)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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USD/L 719966.24 USD~S 673082.54USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	719,966	1.069655202			(2,717)							(2,717)			0003
USD/L 2000068.03 USD~S 1871846.54USD	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/17/2023	02/17/2023	Maturity	1	2,000,068	1.068500001			2,238							2,238			0003
USD/L 65728213.07 USD~S 62079784.16USD	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/22/2023	02/28/2023	02/28/2023	Maturity	1	65,728,213	1.05877			10,125							10,125			0003
USD/L 1064709.44 USD~S 1006289.88USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/08/2023	03/08/2023	Maturity	1	1,064,709	1.058054405			3,077							3,077			0003
USD/L 15912600 USD~S 15000000USD	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	06/22/2023	06/22/2023	Maturity	1	15,912,600	1.06084			(566,389)							(566,389)			0003
USD/L 244033.59 USD~S 230770.6USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/16/2023	03/17/2023	03/17/2023	Maturity	1	244,034	1.057472616			(883)							(883)			0003
USD/L 84207352.74 USD~S 78397983.75USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/24/2023	04/24/2023	Maturity	1	84,207,353	1.074101			(1,944,278)							(1,944,278)			0003
USD/L 30028059.1 USD~S 27460502.15USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	30,028,059	1.0935			(2,254)							(2,254)			0003
USD/L 1100283.38 USD~S 1007364.11USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2023	04/06/2023	04/06/2023	Maturity	1	1,100,283	1.092240004			1,956							1,956			0003
USD/L 1196921.1 USD~S 1000000USD	Coupon Hedge CLO JAJO	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2023	07/17/2023	07/17/2023	Maturity	1	1,196,921	1.1969211			(5,986,131)							(5,986,131)			0003
USD/L 94048158.26 USD~S 85144511.54USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/19/2023	09/20/2023	09/20/2023	Maturity	1	94,048,158	1.104571			3,122,600							3,122,600			0003
USD/L 126635.09 USD~S 114732.72USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	126,635	1.103739979			1,816							1,816			0003
USD/L 63809003.6 USD~S 59929187.97USD	Coupon Hedge CLO RMBS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	63,809,004	1.06474			2,005							2,005			0003
USD/L 47615.56 USD~S 44611.84USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/06/2023	06/08/2023	06/08/2023	Maturity	1	47,616	1.067330108			(7,443)							(7,443)			0003
USD/L 16306770 USD~S 15000000USD	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	16,306,770	1.087118			321,264							321,264			0003
USD/L 7935310.11 USD~S 7235513.66USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/10/2023	07/10/2023	Maturity	1	7,935,310	1.0967169			850							850			0003
USD/L 311132950.1 USD~S 279692694.4USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/12/2023	10/17/2023	10/17/2023	Maturity	1	311,132,950	1.11241			15,749,486							15,749,486			0003
USD/L 683258.11 USD~S 621178.18USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	683,258	1.099939006			2,694							2,694			0003
USD/L 41277.92 USD~S 37644.82USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	41,278	1.096509958			12,740							12,740			0003
USD/L 1389822.31 USD~S 1295398.15USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	1,389,822	1.072891998			3,881							3,881			0003
USD/L 6787699.16 USD~S 6422271.89USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	10/27/2023	10/27/2023	Maturity	1	6,787,699	1.0569			(11,594)							(11,594)			0003
USD/L 8947336.3 USD~S 8500000USD	CLO ReInv6m BOPHO 7A C XS2535819218	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/26/2023	10/28/2023	10/28/2023	Maturity	1	8,947,336	1.0526278			(35,491)							(35,491)			0003
USD/L 1441781.98 USD~S 1351020.43USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KDJXUN7C6T14HNAYLU02	11/08/2023	11/10/2023	11/10/2023	Maturity	1	1,441,782	1.067179998			1,185							1,185			0003
USD/L 5544945.3 USD~S 5126044.91USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/05/2023	12/07/2023	12/07/2023	Maturity	1	5,544,945	1.08172			28,324							28,324			0003
USD/L 4047375 USD~S 3750000USD	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/12/2023	12/14/2023	12/14/2023	Maturity	1	4,047,375	1.0793			(52,183)							(52,183)			0003
USD/L 1569402 USD~S 1431270.12USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2023	12/22/2023	12/22/2023	Maturity	1	1,569,402	1.096510001			(5,274)							(5,274)			0003
USD/L 1786081.65 USD~S 1500000USD	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,786,082	1.1907211			108,821						(119,129)	108,821			0003
USD/L 5520960.09 USD~S 4625000USD	CLO ReInv6m BECLO 5A B XS1785484251	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	04/17/2023	04/17/2023	Maturity	1	5,520,960	1.193721101			259,094						(318,569)	259,094			0003
USD/L 3583863.3 USD~S 3000000USD	CLO ReInv6m CORDA 3A CRR XS1823357469	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/15/2023	05/15/2023	Maturity	1	3,583,863	1.1946211			191,839						(201,420)	191,839			0003
USD/L 2398242.2 USD~S 2000000USD	CLO ReInv6m ARBR 5A CN XS1836612475	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	09/15/2023	Maturity	1	2,398,242	1.1991211			337,294						(283,736)	337,294			0003
USD/L 7202526.6 USD~S 6000000USD	CLO ReInv6m BECLO 6A DE XS1854559041	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	10/16/2023	Maturity	1	7,202,527	1.2004211			357,882						(272,208)	357,882			0003
USD/L 13482.11 USD~S 13678.44USD	CLO DRYD 2021-91A D XS2461260544 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	01/18/2023	01/18/2023	Maturity	1	13,482	0.985646755			(1,280)						1,177	(1,280)			0003
USD/L 43456.98 USD~S 44000USD	CLO PENTA 2022-11A D XS2462577797 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	02/15/2023	02/15/2023	Maturity	1	43,457	0.987658636			(3,786)						3,785	(3,786)			0003
USD/L 14507123.57 USD~S 13668300USD	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	03/22/2023	03/22/2023	Maturity	1	14,507,124	1.06137			(210,863)						202,767	(210,863)			0003
USD/L 3197898 USD~S 3000000USD	CLO PALMP 1A C XS1566964638	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	01/31/2023	01/31/2023	Maturity	1	3,197,898	1.065966			(55,616)						20,052	(55,616)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 2220618.2 USD-S 2060000USD	CLO ACLO 3A B1R XS2057851672	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	2,220,618	1.07797			(36,193)					8,426		(36,193)			0003
USD/L 1081980 USD-S 1000000USD	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,081,980	1.08198			47,372					13,220		47,372			0003
USD/L 884779.1 USD-S 833894.84USD	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/05/2023	03/28/2023	03/28/2023	Maturity	1	884,779	1.061019996			(15,415)							(15,415)			0003
USD/L 2248682.63 USD-S 2076058.38USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	01/18/2023	01/20/2023	01/20/2023	Maturity	1	2,248,683	1.083149998			189							189			0003
USD/L 134301648.4 USD-S 122842191.7USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/27/2023	04/28/2023	04/28/2023	Maturity	1	134,301,648	1.093286			(1,107,904)							(1,107,904)			0003
USD/L 6681074.34 USD-S 6253930.86USD	CLO ReInv6m CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2023	02/17/2023	02/17/2023	Maturity	1	6,681,074	1.0683			6,228							6,228			0003
USD/L 14520245.14 USD-S 13668300USD	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/15/2023	06/22/2023	06/22/2023	Maturity	1	14,520,245	1.06233			(495,739)							(495,739)			0003
USD/L 3609.57 USD-S 3301.99USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	Maturity	1	3,610	1.093149888			9							9			0003
USD/L 38907683.95 USD-S 35453292.4USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	38,907,684	1.097435			(888,574)							(888,574)			0003
USD/L 7457019.87 USD-S 6885267.28USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/09/2023	09/20/2023	09/20/2023	Maturity	1	7,457,020	1.083039999			104,264							104,264			0003
USD/L 16306770 USD-S 15000000USD	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	16,306,770	1.087118			292,742							292,742			0003
USD/L 1359860 USD-S 1236236.36USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	08/07/2023	08/09/2023	08/09/2023	Maturity	1	1,359,860	1.100000003			5,437							5,437			0003
USD/L 545.35 USD-S 497.36USD	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	08/11/2023	08/15/2023	08/15/2023	Maturity	1	545	1.096489464			3							3			0003
USD/L 17940299.8 USD-S 16777925.15USD	Non-USD Futures Repatriation - 11.8.2023	D1	Currency	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	11/08/2023	11/10/2023	11/10/2023	Maturity	1	17,940,300	1.06928			49,953							49,953			0003
USD/L 4047375 USD-S 3750000USD	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	DEUTSCHE BANK AG .. 7LTIIFZYICNSX8D621K86	12/12/2023	12/14/2023	12/14/2023	Maturity	1	4,047,375	1.0793			(55,445)							(55,445)			0003
USD/L 1786081.65 USD-S 1500000USD	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,786,082	1.1907211			54,411							(59,565)	54,411		0003
USD/L 2398242.2 USD-S 2000000USD	CLO ReInv6m ARBR 5A C XS1836411667	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023	09/15/2023	Maturity	1	2,398,242	1.1991211			404,753							(340,483)	404,753		0003
USD/L 7202526.6 USD-S 6000000USD	CLO ReInv6m AVOCA 19A C XS1869413572	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023	10/16/2023	Maturity	1	7,202,527	1.2004211			186,397							(141,775)	186,397		0003
USD/L 16806.21 USD-S 16939.63USD	CLO MDPKE 20A D XS2507607104 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTIIFZYICNSX8D621K86	11/04/2022	04/17/2023	04/17/2023	Maturity	1	16,806	0.992123795			(1,819)							1,453	(1,819)		0003
USD/L 14507123.57 USD-S 13668300USD	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	03/22/2023	03/22/2023	Maturity	1	14,507,124	1.06137			(594,250)							571,433	(594,250)		0003
USD/L 2220618.2 USD-S 2060000USD	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	2,220,618	1.07797			(88,382)							20,577	(88,382)		0003
USD/L 1081980 USD-S 1000000USD	CLO CORDA 5A DR XS1640929334	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,081,980	1.08198			23,431							6,539	23,431		0003
USD/L 884779.1 USD-S 833894.84USD	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	884,779	1.061019996			25,391								25,391		0003
USD/L 3118571.98 USD-S 2909293.68USD	Coupon Hedge CML Total	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/14/2023	02/15/2023	02/15/2023	Maturity	1	3,118,572	1.071934402			(5,133)							(5,133)			0003
USD/L 3689259.7 USD-S 3455010.02USD	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/16/2023	02/17/2023	02/17/2023	Maturity	1	3,689,260	1.0678			1,713								1,713		0003
USD/L 14520245.14 USD-S 13668300USD	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/15/2023	06/22/2023	06/22/2023	Maturity	1	14,520,245	1.06233			(1,397,081)								(1,397,081)		0003
USD/L 1055518 USD-S 1000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/09/2023	09/20/2023	09/20/2023	Maturity	1	1,055,518	1.055518			21,654								21,654		0003
USD/L 41870881.29 USD-S 38519670USD	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	09/21/2023	09/21/2023	Maturity	1	41,870,881	1.087			820,452								820,452		0003
USD/L 38907683.95 USD-S 35453292.4USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	38,907,684	1.097435			(819,027)								(819,027)		0003
USD/L 545.35 USD-S 497.36USD	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	CITIBANK NA E57ODZIIZ7FF32TIIEFA76	08/11/2023	08/15/2023	08/15/2023	Maturity	1	545	1.096489464			35								35		0003
USD/L 1786081.65 USD-S 1500000USD	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,786,082	1.1907211			538,665							(589,691)	538,665		0003
USD/L 7202526.6 USD-S 6000000USD	CLO ReInv6m CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	10/16/2023	10/16/2023	Maturity	1	7,202,527	1.2004211			(16,504)							52,201	(16,504)		0003
USD/L 55740232.23 USD-S 52498700USD	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/09/2022	03/22/2023	03/22/2023	Maturity	1	55,740,232	1.061745			(790,220)							759,122	(790,220)		0003

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USD/L 16806.21 USD-S 16939.63USD	Coupon Hedge CLO JAJO CLO ACLO 3A B2R XS2057852217	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	16,806	0.992123795			(1,621,376)					259,853		(1,621,376)			0003
USD/L 2220618.2 USD-S 2060000USD		D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	2,220,618	1.07797			(116,033)					27,015		(116,033)			0003
USD/L 1081980 USD-S 1000000USD	CLO ReInv6m CONTE 4A B1R XS2294714907	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,081,980	1.08198			93,725					26,155		93,725			0003
USD/L 884779.1 USD-S 833894.84USD	CLO ReInv6m CADOG 10A B2 XS1725825324	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	884,779	1.061019996			14,875							14,875			0003
USD/L 2000068.03 USD-S 1871846.54USD	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/17/2023	02/17/2023	Maturity	1	2,000,068	1.068500001			(3,250)							(3,250)			0003
USD/L 55653189.39 USD-S 52498700USD	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	06/22/2023	06/22/2023	Maturity	1	55,653,189	1.060087			(2,021,845)							(2,021,845)			0003
USD/L 41870881.29 USD-S 38519670USD	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	09/21/2023	09/21/2023	Maturity	1	41,870,881	1.087			1,118,200							1,118,200			0003
USD/L 4411880 USD-S 4000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	09/20/2023	09/20/2023	Maturity	1	4,411,880	1.10297			140,292							140,292			0003
USD/L 1786081.65 USD-S 1500000USD	CLO ReInv6m CADOG 10A B2 XS1725825324	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,786,082	1.1907211			315,582					(345,475)		315,582			0003
USD/L 4505200 USD-S 4480000USD	CLO ReInv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	10/06/2022	10/16/2023	10/16/2023	Maturity	1	4,505,200	1.005625			(204,640)					364,564		(204,640)			0003
USD/L 15921430.5 USD-S 15000000USD	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	03/22/2023	03/22/2023	Maturity	1	15,921,431	1.0614287			(230,527)					221,642		(230,527)			0003
USD/L 1081980 USD-S 1000000USD	CLO ReInv6m CONTE 4A CR XS2294716357	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,081,980	1.08198			132,438					36,958		132,438			0003
USD/L 67257095.35 USD-S 62953293.45USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	67,257,095	1.068365			(1,960,380)							(1,960,380)			0003
USD/L 884779.1 USD-S 833894.84USD	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	884,779	1.061019996			2,565							2,565			0003
USD/L 1459760.59 USD-S 1365155.33USD	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/17/2023	02/17/2023	Maturity	1	1,459,761	1.069299997			.76							76			0003
USD/L 16584600 USD-S 15000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/25/2023	09/20/2023	09/20/2023	Maturity	1	16,584,600	1.10564			566,147							566,147			0003
USD/L 15012.89 USD-S 15151.99USD	CLO HARVT 29A B XS2498563555 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	01/17/2023	01/17/2023	Maturity	1	15,013	0.990819688			(1,380)					1,224		(1,380)			0003
USD/L 2748735 USD-S 2750000USD	CLO ReInv6m CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	10/07/2022	10/16/2023	10/16/2023	Maturity	1	2,748,735	0.99954			(142,350)					240,517		(142,350)			0003
USD/L 32081270.35 USD-S 30704775.27USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	03/22/2023	03/22/2023	Maturity	1	32,081,270	1.04483			(3,036,835)					2,918,365		(3,036,835)			0003
USD/L 5582905 USD-S 4600000USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	5,582,905	1.213675			(1,489,608)							(1,489,608)			0003
USD/L 884779.1 USD-S 833894.84USD	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	884,779	1.061019996			7,694							7,694			0003
USD/L 732224.54 USD-S 693236.11USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	10/31/2023	10/31/2023	Maturity	1	732,225	1.056241199			(3,718)							(3,718)			0003
USD/L 6005640 USD-S 6000000USD	CLO ReInv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	10/16/2023	Maturity	1	6,005,640	1.00094			(302,182)					516,365		(302,182)			0003
USD/L 15012.89 USD-S 15151.99USD	CLO ARBR 3A CRR XS2366713050 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	01/17/2023	01/17/2023	Maturity	1	15,013	0.990819688			(21)					19		(21)			0003
USD/L 121561224.1 USD-S 114436413USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2022	03/22/2023	03/22/2023	Maturity	1	121,561,224	1.06226			(1,663,582)					1,595,796		(1,663,582)			0003
USD/L 43467897.19 USD-S 40068671.45USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	43,467,897	1.084835			(587,816)							(587,816)			0003
USD/L 884779.1 USD-S 833894.84USD	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	884,779	1.061019996			5,129							5,129			0003
USD/L 1379409.53 USD-S 1305860.34USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/26/2023	10/31/2023	10/31/2023	Maturity	1	1,379,410	1.056322401			(6,898)							(6,898)			0003
USD/L 6005640 USD-S 6000000USD	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	10/16/2023	Maturity	1	6,005,640	1.00094			(188,864)					322,728		(188,864)			0003
USD/L 15012.89 USD-S 15151.99USD	CLO SNDPE 3A CE XS2113704832 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	01/17/2023	01/17/2023	Maturity	1	15,013	0.990819688			(26)					23		(26)			0003
USD/L 13646286.62 USD-S 12836446.75USD	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	03/22/2023	03/22/2023	Maturity	1	13,646,287	1.0630891			(12,978)					11,881		(12,978)			0003
USD/L 884779.1 USD-S 833894.84USD	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	884,779	1.061019996			45,754							45,754			0003
USD/L 327.16 USD-S 330.89USD	CLO ARESE 8A BR XS2060909368 - Acclnt	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2022	01/17/2023	01/17/2023	Maturity	1	.327	0.988727372			(31)					27		(31)			0003
USD/L 13646286.62 USD-S 12836446.75USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/19/2022	03/22/2023	03/22/2023	Maturity	1	13,646,287	1.0630891			(40,431)					36,877		(40,431)			0003
USD/L 3276666.6 USD-S 3000000USD	CLO PALMP 1A C XS1566964638	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/26/2023	03/28/2023	03/28/2023	Maturity	1	3,276,667	1.0922222			38,150							38,150			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 35498844.5 USD~S 33500000USD	CLO ReInv6n RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2023	10/16/2023	10/16/2023	Maturity	1	35,498,845	1.059667			280,173							280,173			0003
USD/L 1158.68 USD~S 1166.67USD	CLO ARBR 3A B2RR XS2366712839 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(104)							92		(104)	0003
USD/L 14507123.57 USD~S 13668300USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	03/22/2023	03/22/2023	Maturity	1	14,507,124	1.06137			44,883									44,883	0003
USD/L 4561898.11 USD~S 4260000USD	CLO ReInv6n CADOG 11A CN XS1833626317	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/13/2023	03/28/2023	03/28/2023	Maturity	1	4,561,898	1.070868101			(36,796)									(36,796)	0003
USD/L 14291997.75 USD~S 13500000USD	CLO ReInv6n RRME 14A B1N XS2532387631	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/10/2023	10/16/2023	10/16/2023	Maturity	1	14,291,998	1.0586665			99,399									99,399	0003
USD/L 1158.68 USD~S 1166.67USD	CLO ACLO 3A B2R XS2057852217 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(43)							38		(43)	0003
USD/L 4561898.11 USD~S 4260000USD	CLO ReInv6n CADOG 11A DN XS1833626820	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/13/2023	03/28/2023	03/28/2023	Maturity	1	4,561,898	1.070868101			(8,637)									(8,637)	0003
USD/L 245239.92 USD~S 230770.6USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	03/22/2023	03/22/2023	Maturity	1	245,240	1.062700015			(3,253)									(3,253)	0003
USD/L 14291997.75 USD~S 13500000USD	CLO ReInv6n RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/10/2023	10/16/2023	10/16/2023	Maturity	1	14,291,998	1.0586665			44,177									44,177	0003
USD/L 1158.68 USD~S 1166.67USD	CLO BLUME 2021-2A B2 XS2395963395 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(30)							27		(30)	0003
USD/L 7725047.09 USD~S 7214680.59USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/22/2023	03/22/2023	Maturity	1	7,725,047	1.070739999			(43,701)									(43,701)	0003
USD/L 14291997.75 USD~S 13500000USD	CLO ReInv6n RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/10/2023	10/16/2023	10/16/2023	Maturity	1	14,291,998	1.0586665			103,080									103,080	0003
USD/L 1158.68 USD~S 1166.67USD	CLO CGMSE 2017-1A A2BR XS2348314373 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(30)							26		(30)	0003
USD/L 14291997.75 USD~S 13500000USD	CLO ReInv6n RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/10/2023	10/16/2023	10/16/2023	Maturity	1	14,291,998	1.0586665			18,407									18,407	0003
USD/L 1158.68 USD~S 1166.67USD	CLO CIFCE 1A B2RE XS2370637246 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(60)							53		(60)	0003
USD/L 1158.68 USD~S 1166.67USD	CLO ARESE 8A BR XS2060909368 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(7)							6		(7)	0003
USD/L 1158.68 USD~S 1166.67USD	CLO AVOCA 17A CRR XS2434356502 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(11)							9		(11)	0003
USD/L 1158.68 USD~S 1166.67USD	CLO HARVT 19A B2E XS1802401874 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(44)							39		(44)	0003
USD/L 1158.68 USD~S 1166.67USD	CLO RRME 2A CR XS2342228645 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(20)							18		(20)	0003
USD/L 1158.68 USD~S 1166.67USD	CLO BECLO 11A C XS2364592415 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(3)							2		(3)	0003
USD/L 1158.68 USD~S 1166.67USD	CLO BECLO 11A C XS2364592415 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(3)							2		(3)	0003
USD/L 792.33 USD~S 803.33USD	CLO CONTE 5A C XS1825535815 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2022	01/17/2023	01/17/2023	Maturity	1	792	0.986306997			(77)							69		(77)	0003
USD/L 1158.68 USD~S 1166.67USD	CLO CONTE 5A B2 XS1825535146 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/24/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(75)							67		(75)	0003
USD/L 3974.34 USD~S 4031.81USD	CLO JUBIL 2020-24A D XS2262819084 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	01/17/2023	01/17/2023	Maturity	1	3,974	0.985745856			(388)							346		(388)	0003
USD/L 792.33 USD~S 803.33USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	792	0.986306997			(1,454,210)							805,277		(1,454,210)	0003
USD/L 67158258.68 USD~S 62953293.45USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	67,158,259	1.066795			(950,898)							301,965		(950,898)	0003
USD/L 792.33 USD~S 803.33USD	CLO CGMSE 2021-2A C XS2391834848 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2022	01/17/2023	01/17/2023	Maturity	1	792	0.986306997			(183)							56		(183)	0003
USD/L 1786081.65 USD~S 1500000USD	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	1,786,082	1.1907211			(734,451)							321,417		(734,451)	0003
USD/L 3974.34 USD~S 4031.81USD	CLO BECLO 12A C1 XS2404588613 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/19/2022	01/17/2023	01/17/2023	Maturity	1	3,974	0.985745856			(105)							53		(105)	0003
USD/L 3974.34 USD~S 4031.81USD	CLO VOYE 2A CR XS2357478044 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/19/2022	01/17/2023	01/17/2023	Maturity	1	3,974	0.985745856			(322)							165		(322)	0003
USD/L 18192.88 USD~S 17276.25USD	CLO BECLO 2A DRR XS2320767986 - Acclnt	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/05/2023	01/17/2023	01/17/2023	Maturity	1	18,193	1.053057232			(498)									(498)	0003
USD/L 8462899.9 USD~S 7000000USD	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/17/2021	01/03/2023	01/03/2023	Maturity	1	8,462,900	1.2089857			972,183							(969,221)		972,183	0003
USD/L 7251600 USD~S 6000000USD	CLO TERM RKPPK 1A B XS2360920974	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/01/2021	07/17/2023	07/17/2023	Maturity	1	7,251,600	1.2086			516,611							(753,798)		516,611	0003
USD/L 599049.85 USD~S 500000USD	CLO ReInv6n ARBR 5A DN XS1836412988	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023	09/15/2023	Maturity	1	599,050	1.1980997			66,948							(56,236)		66,948	0003
USD/L 8575092.96 USD~S 7150000USD	CLO ReInv6n HARVT 20A DR XS2310762120	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	10/16/2023	Maturity	1	8,575,093	1.199313701			1,058,272							(803,037)		1,058,272	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 3601418.1 USD-S 3000000USD	CLO ReInv6n STNPK 1A CN XS1875402676	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	11/15/2023	11/15/2023	Maturity	1	3,601,418	1.2004727			337,107					(336,426)		337,107			0003
USD/L 14600201.81 USD-S 12150000USD	CLO ReInv6n CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	12/15/2023	Maturity	1	14,600,202	1.2016627			1,246,206					(1,360,826)		1,246,206			0003
USD/L 549736.43 USD-S 462000USD	CLO ReInv6n WILPK 1A C XS1699705643	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	01/17/2023	Maturity	1	549,736	1.189905693			49,899					(54,661)		49,899			0003
USD/L 2731252.3 USD-S 2737000USD	CLO ReInv6n EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/30/2022	10/24/2023	10/24/2023	Maturity	1	2,731,252	0.9979			(187,498)					244,840		(187,498)			0003
USD/L 484335.43 USD-S 492010.8USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2023	01/25/2023	Maturity	1	484,335	0.984399997			(51,070)					43,199		(51,070)			0003
USD/L 2576464.63 USD-S 2602226.68USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2023	04/25/2023	Maturity	1	2,576,465	0.990099998			(297,178)					229,641		(297,178)			0003
USD/L 4577044.68 USD-S 4598658.37USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2023	07/25/2023	Maturity	1	4,577,045	0.995300001			(509,067)					404,781		(509,067)			0003
USD/L 2644029.05 USD-S 2643500.35USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	10/25/2023	Maturity	1	2,644,029	1.0002			(155,963)					230,513		(155,963)			0003
USD/L 2264719.52 USD-S 2257045.56USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/30/2023	01/30/2023	Maturity	1	2,264,720	1.003400002			(187,551)					156,146		(187,551)			0003
USD/L 2075452.52 USD-S 2055310.48USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2023	04/28/2023	Maturity	1	2,075,453	1.009799999			(190,126)					141,250		(190,126)			0003
USD/L 2515283.27 USD-S 2475428.87USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2023	07/28/2023	Maturity	1	2,515,283	1.016099998			(199,271)					166,732		(199,271)			0003
USD/L 1803134.7 USD-S 1764492.32USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023	10/30/2023	Maturity	1	1,803,135	1.021899999			(61,586)					115,965		(61,586)			0003
USD/L 282228.29 USD-S 281890.02USD	Domi 2020-2 Class A-50136222	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/15/2023	02/15/2023	Maturity	1	282,228	1.001200007			(20,437)					20,430		(20,437)			0003
USD/L 529047.31 USD-S 525056.88USD	Domi 2020-2 Class A-50136222	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2023	05/15/2023	Maturity	1	529,047	1.007599996			(40,639)					37,764		(40,639)			0003
USD/L 687230.95 USD-S 677876.26USD	Domi 2020-2 Class A-50136222	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2023	08/16/2023	Maturity	1	687,231	1.013799996			(51,994)					47,788		(51,994)			0003
USD/L 236134.66 USD-S 235498.82USD	Domi 2021-1 Class A-50136220	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	10/28/2022	03/15/2023	03/15/2023	Maturity	1	236,135	1.002699971			(16,791)					17,187		(16,791)			0003
USD/L 240359.44 USD-S 238168.29USD	Domi 2021-1 Class A-50136220	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	10/28/2022	06/15/2023	06/15/2023	Maturity	1	240,359	1.009200007			(17,457)					17,183		(17,457)			0003
USD/L 1209174.04 USD-S 1201723.35USD	Domi 2020-1 Class A-50136224	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/17/2023	04/17/2023	Maturity	1	1,209,174	1.006200004			(112,127)					86,137		(112,127)			0003
USD/L 9943719.6 USD-S 9391765.54USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	9,943,720	1.05877			(18,165)					148,342		(18,165)			0003
USD/L 9114102.52 USD-S 8536521.48USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	9,114,103	1.06766			(143,794)					42,597		(143,794)			0003
USD/L 7093433.38 USD-S 6700000USD	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/05/2023	03/28/2023	03/28/2023	Maturity	1	7,093,433	1.0587214			(139,254)							(139,254)			0003
USD/L 567107.27 USD-S 524997.58USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	567,107	1.080209303			(1,410)							(1,410)			0003
USD/L 1130672.59 USD-S 1049995.16USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	1,130,673	1.076836002			(12,777)							(12,777)			0003
USD/L 1048373.35 USD-S 970536.34USD	Domi 2020-1 Class A-50136224	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/17/2023	01/19/2023	01/19/2023	Maturity	1	1,048,373	1.080199995			1,160							1,160			0003
USD/L 27384.24 USD-S 25550.24USD	Non-USD Balances Sell Foreign 2.14.2023	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/16/2023	02/16/2023	Maturity	1	27,384	1.071780148			.76							76			0003
USD/L 9443955.47 USD-S 8867022.64USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity	1	9,443,955	1.065065			(54,424)							(54,424)			0003
USD/L 506678.7 USD-S 479191.64USD	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	03/16/2023	03/17/2023	03/17/2023	Maturity	1	506,679	1.05736131			(1,888)							(1,888)			0003
USD/L 11287269.19 USD-S 10322148.32USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	11,287,269	1.0935			(27,898)							(27,898)			0003
USD/L 1239312.98 USD-S 1125768.02USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/04/2023	05/08/2023	05/08/2023	Maturity	1	1,239,313	1.100859998			(834)							(834)			0003
USD/L 18277948.77 USD-S 16962663.82USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	18,277,949	1.07754			(184,212)							(184,212)			0003
USD/L 814166.03 USD-S 762970.7USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Maturity	1	814,166	1.067099995			(1,758)							(1,758)			0003
USD/L 7582360.5 USD-S 6935754.02USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/15/2023	09/28/2023	09/28/2023	Maturity	1	7,582,361	1.093228001			295,680							295,680			0003
USD/L 389226.19 USD-S 356657.64USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/15/2023	06/16/2023	06/16/2023	Maturity	1	389,226	1.091316003			(1,208)							(1,208)			0003
USD/L 35618010.48 USD-S 31981605.94USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	35,618,010	1.113703			1,842,235							1,842,235			0003

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USD/L 29668738.7 USD~S 26291002.19USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	29,668,739	1.128475			1,916,000							1,916,000			0003
USD/L 1757967.86 USD~S 1594942.42USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	07/31/2023	07/31/2023	Maturity	1	1,757,968	1.102213997			184							184			0003
USD/L 18390665.67 USD~S 16962663.82USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	18,390,666	1.084185			(220,787)							(220,787)			0003
USD/L 7406865.11 USD~S 6935754.02USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	12/28/2023	Maturity	1	7,406,865	1.067925			(295,249)							(295,249)			0003
USD/L 1733729.24 USD~S 1635146.27USD	Non-USD Balances Sell Foreign 9.25.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/25/2023	09/27/2023	09/27/2023	Maturity	1	1,733,729	1.060290001			5,373							5,373			0003
USD/L 2679362.75 USD~S 2529628.24USD	East Road - 7200561	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/31/2023	11/16/2023	11/16/2023	Maturity	1	2,679,363	1.059192299			(63,257)							(63,257)			0003
USD/L 294491.99 USD~S 272012.85USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	12/05/2023	12/07/2023	12/07/2023	Maturity	1	294,492	1.082639993			1,753							1,753			0003
USD/L 8462899.9 USD~S 7000000USD	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/17/2021	01/03/2023	01/03/2023	Maturity	1	8,462,900	1.2089857			930,518						(927,683)	930,518			0003
USD/L 8575092.96 USD~S 7150000USD	CLO ReInv6n HARVT 20A CR XS2310761403	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	10/16/2023	Maturity	1	8,575,093	1.199313701			2,220,151						(1,684,692)	2,220,151			0003
USD/L 14600201.81 USD~S 12150000USD	CLO ReInv6n CORDA 17A CR XS2355094231	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023	12/15/2023	Maturity	1	14,600,202	1.2016627			1,348,774						(1,472,828)	1,348,774			0003
USD/L 3513750 USD~S 3000000USD	CLO ReInv6n ANCHE 1A D2R XS2399534093	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	01/17/2023	Maturity	1	3,513,750	1.17125			268,051						(298,975)	268,051			0003
USD/L 484335.43 USD~S 492010.8USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2023	01/25/2023	Maturity	1	484,335	0.984399997			16,517						13,971	(16,517)			0003
USD/L 2576464.63 USD~S 2602226.68USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2023	04/25/2023	Maturity	1	2,576,465	0.990099998			19,216						14,849	(19,216)			0003
USD/L 4577044.68 USD~S 4598658.37USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2023	07/25/2023	Maturity	1	4,577,045	0.995300001			15,427						12,266	(15,427)			0003
USD/L 2644029.05 USD~S 2643500.35USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	10/25/2023	Maturity	1	2,644,029	1.0002			4,833						7,143	(4,833)			0003
USD/L 3601418.1 USD~S 3000000USD	Domi 2020-2 Class A-50136222	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2023	11/15/2023	Maturity	1	3,601,418	1.2004727			40,143						40,275	(40,143)			0003
USD/L 253577.19 USD~S 249780.53USD	Domi 2021-1 Class A-50136220	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/28/2022	09/15/2023	09/15/2023	Maturity	1	253,577	1.015199984			12,240						17,591	(12,240)			0003
USD/L 1570575.87 USD~S 1551186.04USD	Domi 2020-1 Class A-50136224	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/17/2023	07/17/2023	Maturity	1	1,570,576	1.012500003			170,628						109,307	(170,628)			0003
USD/L 435387.19 USD~S 434808.9USD	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/30/2023	01/30/2023	Maturity	1	435,387	1.001329987			37,031						30,981	(37,031)			0003
USD/L 308644.2 USD~S 306276.68USD	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/28/2023	04/28/2023	Maturity	1	308,644	1.007730004			28,966						21,683	(28,966)			0003
USD/L 401372.81 USD~S 395858.5USD	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/28/2023	07/28/2023	Maturity	1	401,373	1.013930003			32,725						27,522	(32,725)			0003
USD/L 437448.8 USD~S 428984.93USD	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/30/2023	10/30/2023	Maturity	1	437,449	1.019729994			15,904						29,124	(15,904)			0003
USD/L 9166089.94 USD~S 8536521.48USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	9,166,090	1.07375			219,860						35,236	(219,860)			0003
USD/L 9106923.31 USD~S 8536521.48USD	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	9,106,923	1.066819			150,973						49,776	(150,973)			0003
USD/L 7093433.38 USD~S 6700000USD	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/05/2023	03/28/2023	03/28/2023	Maturity	1	7,093,433	1.0587214			145,489							145,489			0003
USD/L 239312.82 USD~S 222060USD	Domi 2021-1 Class A-50136220	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/09/2023	03/15/2023	03/15/2023	Maturity	1	239,313	1.077694407			821							821			0003
USD/L 17884.33 USD~S 16532.64USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	17,884	1.081758872			19							19			0003
USD/L 35784.4 USD~S 33065.28USD	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2023	01/27/2023	01/27/2023	Maturity	1	35,784	1.0822349			224							224			0003
USD/L 70550.16 USD~S 65815.74USD	Coupon Hedge CLO FMAN	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/14/2023	02/15/2023	02/15/2023	Maturity	1	70,550	1.071934464			116							116			0003
USD/L 27384.24 USD~S 25550.24USD	Non-USD Balances Sell Foreign 2.14.2023	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	02/14/2023	02/16/2023	02/16/2023	Maturity	1	27,384	1.071780148			797							797			0003
USD/L 11287269.19 USD~S 10322148.32USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	11,287,269	1.0935			56,813							56,813			0003
USD/L 84151.67 USD~S 76334.97USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/04/2023	05/08/2023	05/08/2023	Maturity	1	84,152	1.102399988			.61							61			0003
USD/L 9412525.64 USD~S 8784028.41USD	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	9,412,526	1.07155			3,049							3,049			0003
USD/L 1200595.83 USD~S 1090385.53USD	Coupon Hedge CLO NJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	1,200,596	1.101074617			55,040							55,040			0003
USD/L 31845981.64 USD~S 28345333.01USD	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/13/2023	10/17/2023	10/17/2023	Maturity	1	31,845,982	1.1235			1,910,474							1,910,474			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 1166352.69 USD-S 1090385.53USD	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	1,166,353	1.06967			(44,514)							(44,514)			0003
USD/L 10009285.78 USD-S 9470418.94USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	10/27/2023	10/27/2023	Maturity	1	10,009,286	1.0569			(17,096)							(17,096)			0003
USD/L 4859479.61 USD-S 4490703.07USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/05/2023	12/07/2023	12/07/2023	Maturity	1	4,859,480	1.082120001			26,609							26,609			0003
USD/L 8575092.96 USD-S 7150000USD	CLO ReInv6m HARVT 20A BR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	10/16/2023	Maturity	1	8,575,093	1.199313701			2,960,202					(2,246,256)		2,960,202			0003
USD/L 3513750 USD-S 3000000USD	CLO ReInv6m DRYD 2013-29A DRR	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	01/17/2023	Maturity	1	3,513,750	1.17125			452,618					(504,777)		452,618			0003
USD/L 911962.07 USD-S 893379.78USD	Domi 2021-1 Class A-50136220	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/28/2022	12/15/2023	12/15/2023	Maturity	1	911,962	1.020799989			(69,947)					61,519		(69,947)			0003
USD/L 435387.19 USD-S 434808.9USD	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/30/2023	01/30/2023	Maturity	1	435,387	1.001329987			(21,427)					18,126		(21,427)			0003
USD/L 308644.2 USD-S 306276.68USD	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	04/28/2023	04/28/2023	Maturity	1	308,644	1.007730004			(30,871)					23,517		(30,871)			0003
USD/L 401372.81 USD-S 395858.5USD	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	07/28/2023	07/28/2023	Maturity	1	401,373	1.013930003			(18,656)					15,867		(18,656)			0003
USD/L 437448.8 USD-S 428984.93USD	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/30/2023	10/30/2023	Maturity	1	437,449	1.019729994			(8,318)					14,389		(8,318)			0003
USD/L 271134.17 USD-S 254550.22USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	01/03/2023	01/03/2023	Maturity	1	271,134	1.065150012			(1,261)					1,368		(1,261)			0003
USD/L 9120120.77 USD-S 8536521.48USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	9,120,121	1.068365			(265,829)							(265,829)			0003
USD/L 22430206.92 USD-S 21140230.08USD	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/05/2023	03/28/2023	03/28/2023	Maturity	1	22,430,207	1.06102			(390,790)							(390,790)			0003
USD/L 27384.24 USD-S 25550.24USD	Non-USD Balances Sell Foreign 2.14.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	02/16/2023	02/16/2023	Maturity	1	27,384	1.071780148			.72							72			0003
USD/L 1228293.21 USD-S 1134416.82USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023	10/25/2023	Maturity	1	1,228,293	1.082752995			26,720							26,720			0003
USD/L 33617850.01 USD-S 30633112.67USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	33,617,850	1.097435			(767,765)							(767,765)			0003
USD/L 391469.19 USD-S 357876.47USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2023	07/25/2023	07/25/2023	Maturity	1	391,469	1.093866803			(4,342)							(4,342)			0003
USD/L 5047316.52 USD-S 4500517.18USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	5,047,317	1.121497001			294,320							294,320			0003
USD/L 8575092.96 USD-S 7150000USD	CLO ReInv6m DRYD 2017-27A CR	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	10/16/2023	Maturity	1	8,575,093	1.199313701			2,220,151					(1,684,692)		2,220,151			0003
USD/L 645343.42 USD-S 645537.08USD	Domi 2020-1 Class A-50136224	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/17/2023	01/17/2023	Maturity	1	645,343	0.999700002			(53,063)					46,409		(53,063)			0003
USD/L 2264719.52 USD-S 2257045.56USD	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/03/2022	01/30/2023	01/30/2023	Maturity	1	2,264,720	1.003400002			(24,802)					21,496		(24,802)			0003
USD/L 9177614.24 USD-S 8536521.48USD	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	9,177,614	1.0751			(232,235)					29,232		(232,235)			0003
USD/L 11009353.17 USD-S 10371017.07USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	11,009,353	1.06155			(186,218)							(186,218)			0003
USD/L 16845190.33 USD-S 15498050.21USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	16,845,190	1.0869232			(194,997)							(194,997)			0003
USD/L 27384.24 USD-S 25550.24USD	Non-USD Balances Sell Foreign 2.14.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	02/16/2023	02/16/2023	Maturity	1	27,384	1.071780148			.69							69			0003
USD/L 2644029.05 USD-S 2643500.35USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2023	10/25/2023	Maturity	1	2,644,029	1.0002			76,483							76,483			0003
USD/L 33617850.01 USD-S 30633112.67USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	33,617,850	1.097435			(706,155)							(706,155)			0003
USD/L 35441740.55 USD-S 32091689.12USD	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/21/2023	07/28/2023	07/28/2023	Maturity	1	35,441,741	1.10439			250,012							250,012			0003
USD/L 6432455.46 USD-S 5738038.09USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	6,432,455	1.12102			372,513							372,513			0003
USD/L 8575092.96 USD-S 7150000USD	CLO ReInv6m BECLO 6A D	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	10/16/2023	Maturity	1	8,575,093	1.199313701			296,020					(224,626)		296,020			0003
USD/L 549736.43 USD-S 462000USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	549,736	1.189905693			(197,192)					109,196		(197,192)			0003
USD/L 9216924.93 USD-S 8536521.48USD	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	9,216,925	1.079705001			(192,925)					(10,079)		(192,925)			0003
USD/L 32469258.32 USD-S 29930135.29USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	32,469,258	1.084835			(439,082)							(439,082)			0003
USD/L 22430206.92 USD-S 21140230.08USD	CLO ReInv6m WILPK 1A C	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	22,430,207	1.06102			2,370							2,370			0003

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USD/L 3472480.91 USD-S 3236869.2USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/14/2023	02/16/2023	02/16/2023	Maturity	1	3,472,481	1.07279			12,920							12,920			0003
USD/L 33617850.01 USD-S 30633112.67USD	Coupon Hedge CML Total Portman Square 2023-1 A	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/17/2023	07/17/2023	Maturity	1	33,617,850	1.097435			(49,562)							(49,562)			0003
USD/L 564953.93 USD-S 504738.62USD	XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	10/25/2023	Maturity	1	564,954	1.119299985			30,335							30,335			0003
USD/L 8575092.96 USD-S 7150000USD	CLO ReInv6m BECLO 6A DE XS1854559041	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/23/2021	10/16/2023	10/16/2023	Maturity	1	8,575,093	1.199313701			148,010					(112,313)		148,010			0003
USD/L 9106718.43 USD-S 8536521.48USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	9,106,718	1.066795			(128,943)					40,947		(128,943)			0003
USD/L 22430206.92 USD-S 21140230.08USD	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	22,430,207	1.06102			25,955							25,955			0003
USD/L 17604475.51 USD-S 16133355.49USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/27/2023	04/28/2023	04/28/2023	Maturity	1	17,604,476	1.091185			(179,402)							(179,402)			0003
USD/L 3472480.91 USD-S 3236869.2USD	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/14/2023	02/16/2023	02/16/2023	Maturity	1	3,472,481	1.07279			1,862							1,862			0003
USD/L 564953.93 USD-S 504738.62USD	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	10/25/2023	Maturity	1	564,954	1.119299985			4,329							4,329			0003
USD/L 1361198.69 USD-S 1336999.01USD	Domi 2020-1 Class A-50136224	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/16/2023	10/16/2023	Maturity	1	1,361,199	1.018099998			(44,393)					92,120		(44,393)			0003
USD/L 31865544.85 USD-S 29979733.21USD	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	31,885,545	1.06357			(549,523)					240,487		(549,523)			0003
USD/L 22430206.92 USD-S 21140230.08USD	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	22,430,207	1.06102			15,388							15,388			0003
USD/L 3472480.91 USD-S 3236869.2USD	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/14/2023	02/16/2023	02/16/2023	Maturity	1	3,472,481	1.07279			733							733			0003
USD/L 2075452.52 USD-S 2055310.48USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2023	04/28/2023	04/28/2023	Maturity	1	2,075,453	1.009799999			(52,062)							(52,062)			0003
USD/L 645343.42 USD-S 645537.08USD	CLO CONTE 5A C XS1825535815 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	01/17/2023	01/17/2023	Maturity	1	645,343	0.999700002			(394)							(394)			0003
USD/L 2442539.24 USD-S 2276173.7USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/14/2023	02/16/2023	02/16/2023	Maturity	1	2,442,539	1.073090002			9,768							9,768			0003
USD/L 1742981.7 USD-S 1631290.2USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	03/01/2023	04/28/2023	04/28/2023	Maturity	1	1,742,982	1.068468198			(55,198)							(55,198)			0003
USD/L 1342632.94 USD-S 1251638.8USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/14/2023	02/16/2023	02/16/2023	Maturity	1	1,342,633	1.072699999			4,883							4,883			0003
USD/L 6770319.92 USD-S 5600000USD	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/17/2021	01/03/2023	01/03/2023	Maturity	1	6,770,320	1.2089857			777,746					(775,377)		777,746			0003
USD/L 4228822.5 USD-S 3500000USD	CLO TERM PRVD 3A DR XS2356226618	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2021	01/18/2023	01/18/2023	Maturity	1	4,228,823	1.208235			451,613					(477,985)		451,613			0003
USD/L 3505665 USD-S 2900000USD	CLO TERM HARVT 26A D XS2359406639	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/25/2021	01/17/2023	01/17/2023	Maturity	1	3,505,665	1.20885			368,156					(398,049)		368,156			0003
USD/L 3353865 USD-S 2775000USD	CLO TERM RKPPK 1A C XS2360921600	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/01/2021	07/17/2023	07/17/2023	Maturity	1	3,353,865	1.2086			238,932					(348,632)		238,932			0003
USD/L 13250600 USD-S 11000000USD	CLO TERM CONTE 9A D XS2356405386	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/24/2023	07/24/2023	Maturity	1	13,250,600	1.2046			1,013,149					(1,334,550)		1,013,149			0003
USD/L 18109087.5 USD-S 15000000USD	CLO TERM GLME 4A DR XS2363582839	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/09/2021	07/20/2023	07/20/2023	Maturity	1	18,109,088	1.2072725			1,306,130					(1,862,588)		1,306,130			0003
USD/L 2396199.4 USD-S 2000000USD	CLO ReInv6m ARBR75A2C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/23/2021	09/15/2023	09/15/2023	Maturity	1	2,396,199	1.1980997			267,793					(224,946)		267,793			0003
USD/L 6008313.5 USD-S 5000000USD	CLO ReInv6m CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/23/2021	12/15/2023	12/15/2023	Maturity	1	6,008,314	1.2016627			512,842					(560,011)		512,842			0003
USD/L 3384114.72 USD-S 2805600USD	CLO ReInv6m AVOCA 19A D XS1869413655	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2021	10/16/2023	10/16/2023	Maturity	1	3,384,115	1.2062			434,577					(334,425)		434,577			0003
USD/L 6472170 USD-S 5400000USD	CLO ReInv6m CORDA 3A CRR XS1823357469	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/08/2021	05/15/2023	05/15/2023	Maturity	1	6,472,170	1.19855			613,176					(642,742)		613,176			0003
USD/L 2935275 USD-S 2500000USD	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/09/2022	10/30/2023	10/30/2023	Maturity	1	2,935,275	1.17411			293,267					(216,221)		293,267			0003
USD/L 22760714.9 USD-S 21402384.73USD	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/18/2022	01/12/2023	01/12/2023	Maturity	1	22,760,715	1.0634663			794,211										0003
USD/L 1872093.75 USD-S 1875000USD	CLO ReInv6m GRIPK 1A A2ER XS2309454119	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/29/2022	11/21/2023	11/21/2023	Maturity	1	1,872,094	0.99845			(179,351)					169,025		(179,351)			0003
USD/L 3486132 USD-S 3380000USD	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/29/2022	11/30/2023	11/30/2023	Maturity	1	3,486,132	1.0314			253,986										0003
USD/L 898110 USD-S 900000USD	CLO ReInv6m EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/30/2022	10/24/2023	10/24/2023	Maturity	1	898,110	0.9979			(61,655)					80,510		(61,655)			0003
USD/L 484335.43 USD-S 492010.8USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2023	01/25/2023	Maturity	1	484,335	0.984399997			(51,070)					43,199		(51,070)			0003
USD/L 2576464.63 USD-S 2602226.68USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2023	04/25/2023	Maturity	1	2,576,465	0.990099998			(297,178)					229,641		(297,178)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 4577044.68 USD-S 4598658.37USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2023	07/25/2023	Maturity	1	4,577,045	0.995300001			(509,067)					404,781		(509,067)			0003
USD/L 2644029.05 USD-S 2643500.35USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	10/25/2023	Maturity	1	2,644,029	1.0002			(155,963)					230,513		(155,963)			0003
USD/L 514775 USD-S 500000USD	Foreign Currency	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	11/30/2023	11/30/2023	Maturity	1	514,775	1.02955								36,548					0003
USD/L 727300 USD-S 700000USD	Foreign Currency	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	11/30/2023	11/30/2023	Maturity	1	727,300	1.039								44,651					0003
USD/L 2683590 USD-S 2600000USD	Foreign Currency	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/12/2022	11/30/2023	11/30/2023	Maturity	1	2,683,590	1.03215								193,789					0003
USD/L 1340170 USD-S 1300000USD	Foreign Currency	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/12/2022	11/30/2023	11/30/2023	Maturity	1	1,340,170	1.0309								98,159					0003
USD/L 181130.34 USD-S 180516.59USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/30/2023	01/30/2023	Maturity	1	181,130	1.003399965			(15,000)					12,488		(15,000)			0003
USD/L 159549.2 USD-S 158000.79USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2023	04/28/2023	Maturity	1	159,549	1.009800014			(14,616)					10,859		(14,616)			0003
USD/L 201091.76 USD-S 197905.48USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2023	07/28/2023	Maturity	1	201,092	1.016100009			(15,931)					13,330		(15,931)			0003
USD/L 10718077.58 USD-S 10123140.61USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	10,718,078	1.05877			(19,579)					159,894		(19,579)			0003
USD/L 24304323.51 USD-S 22764104.22USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	24,304,324	1.06766			(383,452)					113,593		(383,452)			0003
USD/L 24442956.91 USD-S 22764104.22USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	24,442,957	1.07375			(586,295)					93,964		(586,295)			0003
USD/L 431188 USD-S 400000USD	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	431,188	1.07797			(9,651)					2,247		(9,651)			0003
USD/L 783090 USD-S 700000USD	Foreign Currency	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	11/30/2023	11/30/2023	Maturity	1	783,090	1.1187								3,573					0003
USD/L 5928839.84 USD-S 5600000USD	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/05/2023	03/28/2023	03/28/2023	Maturity	1	5,928,840	1.0587214			(116,391)							(116,391)			0003
USD/L 22682.91 USD-S 21314.36USD	CLO HARVT 17A DR XS2059851746 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	02/13/2023	02/13/2023	Maturity	1	22,683	1.064207886			(79)							(79)			0003
USD/L 1378166.94 USD-S 1275833.25USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	1,378,167	1.080209299			(3,427)							(3,427)			0003
USD/L 2747726.34 USD-S 2551666.49USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	2,747,726	1.076836001			(31,049)							(31,049)			0003
USD/L 1822790.54 USD-S 1702874.14USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/13/2023	02/15/2023	02/15/2023	Maturity	1	1,822,791	1.070420002			(5,583)							(5,583)			0003
USD/L 2442516.47 USD-S 2276173.7USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/14/2023	02/16/2023	02/16/2023	Maturity	1	2,442,516	1.073079998			9,745							9,745			0003
USD/L 506829.23 USD-S 474337.14USD	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	02/17/2023	02/17/2023	Maturity	1	506,829	1.068499991			567							567			0003
USD/L 10344982.89 USD-S 9713096.14USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity	1	10,344,983	1.065065001			(59,617)							(59,617)			0003
USD/L 3915109.43 USD-S 3702716.78USD	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/16/2023	03/17/2023	03/17/2023	Maturity	1	3,915,109	1.057361301			(14,587)							(14,587)			0003
USD/L 6795932.24 USD-S 6214844.3USD	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	6,795,932	1.0935			(16,797)							(16,797)			0003
USD/L 1239312.98 USD-S 1125768.02USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	05/04/2023	05/08/2023	05/08/2023	Maturity	1	1,239,313	1.100859998			(834)							(834)			0003
USD/L 11570126.86 USD-S 10737538.15USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	11,570,127	1.07754			(116,608)							(116,608)			0003
USD/L 5175643.66 USD-S 4849604.73USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/08/2023	06/08/2023	Maturity	1	5,175,644	1.067230001			(10,545)							(10,545)			0003
USD/L 1409128.3 USD-S 1288961.04USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/15/2023	09/28/2023	09/28/2023	Maturity	1	1,409,128	1.093228			54,950							54,950			0003
USD/L 30734466.05 USD-S 27596644.75USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	30,734,466	1.113703			1,589,649							1,589,649			0003
USD/L 61881462.77 USD-S 54832717USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/17/2023	10/27/2023	10/27/2023	Maturity	1	61,881,463	1.12855			4,000,136							4,000,136			0003
USD/L 11641477.8 USD-S 10737538.15USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	11,641,478	1.084185			(139,760)							(139,760)			0003
USD/L 3013256.67 USD-S 2810323.23USD	Non-USD Balances Sell Foreign 9.20.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/20/2023	09/22/2023	09/22/2023	Maturity	1	3,013,257	1.07221			18,007							18,007			0003
USD/L 1376513.72 USD-S 1288961.04USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	12/28/2023	Maturity	1	1,376,514	1.067925001			(54,870)							(54,870)			0003
USD/L 5886160 USD-S 5600000USD	CLO ReInv6m CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/04/2023	10/06/2023	10/06/2023	Maturity	1	5,886,160	1.0511			(21,823)							(21,823)			0003
USD/L 2697969.45 USD-S 2547195.11USD	East Road - 7200561	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/31/2023	11/16/2023	11/16/2023	Maturity	1	2,697,969	1.059192301			(63,697)							(63,697)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/L 3341222.91 USD-S 3087663.95USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/05/2023	12/07/2023	12/07/2023	Maturity	1	3,341,223	1.082119999			18,296							18,296			0003
USD/L 13250600 USD-S 11000000USD	CLO TERM CONTE 9A C XS2356404736	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/08/2021	07/24/2023	07/24/2023	Maturity	1	13,250,600	1.2046			460,522					(606,613)		460,522			0003
USD/L 18109087.5 USD-S 15000000USD	CLO TERM GLME 4A CR XS2363582169	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/20/2023	07/20/2023	Maturity	1	18,109,088	1.2072725			1,306,130					(1,862,588)		1,306,130			0003
USD/L 2974764.25 USD-S 2500000USD	CLO RelnvGn CORDA?6A?CR XS1803165668	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	01/17/2023	Maturity	1	2,974,764	1.1899057			270,015					(295,785)		270,015			0003
USD/L 1995630 USD-S 1700000USD	CLO RelnvGn DRYD 2017-62A C XS1826187723	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/06/2021	07/17/2023	07/17/2023	Maturity	1	1,995,630	1.1739			87,383					(154,586)		87,383			0003
USD/L 1176195 USD-S 1000000USD	CLO RelnvGn RFTE 2018-1A CE XS1900081933	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/06/2021	09/15/2023	09/15/2023	Maturity	1	1,176,195	1.176195			111,992					(90,568)		111,992			0003
USD/L 1177440 USD-S 1000000USD	CLO RelnvGn AVOCA 19A D XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/06/2021	10/16/2023	10/16/2023	Maturity	1	1,177,440	1.17744			126,136					(90,439)		126,136			0003
USD/L 2204126.25 USD-S 2150000USD	Foreign Currency	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/29/2022	11/30/2023	11/30/2023	Maturity	1	2,204,126	1.025175			160,953										0003
USD/L 484335.43 USD-S 492010.8USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2023	01/25/2023	Maturity	1	484,335	0.984399997			16,517					13,971		(16,517)			0003
USD/L 2576464.63 USD-S 2602226.68USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2023	04/25/2023	Maturity	1	2,576,465	0.990099998			19,216					14,849		(19,216)			0003
USD/L 4577044.68 USD-S 4598658.37USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2023	07/25/2023	Maturity	1	4,577,045	0.995300001			15,427					12,266		(15,427)			0003
USD/L 2644029.05 USD-S 2643500.35USD	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2023	10/25/2023	Maturity	1	2,644,029	1.0002			4,833					7,143		(4,833)			0003
USD/L 141319.14 USD-S 138290.58USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023	10/30/2023	Maturity	1	141,319	1.021899973			4,827					9,089		(4,827)			0003
USD/L 24473688.45 USD-S 22764104.22USD	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	24,473,688	1.0751			619,296					77,952		(619,296)			0003
USD/L 24285178.9 USD-S 22764104.22USD	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	24,285,179	1.066819			402,597					132,737		(402,597)			0003
USD/L 11618.12 USD-S 10907.5USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	01/03/2023	01/03/2023	Maturity	1	11,618	1.065149668			54					59		(54)			0003
USD/L 24320372.21 USD-S 22764104.22USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	24,320,372	1.068365			708,879							(708,879)			0003
USD/L 3962776.49 USD-S 3734874.45USD	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/05/2023	03/28/2023	03/28/2023	Maturity	1	3,962,776	1.06102			69,041							(69,041)			0003
USD/L 339978.84 USD-S 314283.44USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	339,979	1.081758683			357							(357)			0003
USD/L 680257.07 USD-S 628566.87USD	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	01/27/2023	01/27/2023	Maturity	1	680,257	1.082235005			4,255							(4,255)			0003
USD/L 1342632.94 USD-S 1251638.8USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	02/14/2023	02/16/2023	02/16/2023	Maturity	1	1,342,633	1.072699999			4,883							(4,883)			0003
USD/L 6795932.24 USD-S 6214844.3USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	6,795,932	1.0935			10,094							(10,094)			0003
USD/L 96312470.25 USD-S 87208748.95USD	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	04/21/2023	07/28/2023	07/28/2023	Maturity	1	96,312,470	1.10439			679,405							(679,405)			0003
USD/L 84151.67 USD-S 76334.97USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2023	05/08/2023	05/08/2023	Maturity	1	84,152	1.102399988			61							(61)			0003
USD/L 1502602.11 USD-S 1402269.71USD	Coupon Hedge CLO RMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	1,502,602	1.071550002			487							(487)			0003
USD/L 2939603.46 USD-S 2669758.62USD	Coupon Hedge CLO NJSD	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	2,939,603	1.101074621			134,764							(134,764)			0003
USD/L 86233129.65 USD-S 76754009.48USD	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	07/13/2023	10/17/2023	10/17/2023	Maturity	1	86,233,130	1.1235			5,173,218							(5,173,218)			0003
USD/L 1757967.86 USD-S 1594942.42USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/28/2023	07/31/2023	07/31/2023	Maturity	1	1,757,968	1.102213997			184							(184)			0003
USD/L 2855760.7 USD-S 2669758.62USD	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	2,855,761	1.069669999			108,991							(108,991)			0003
USD/L 8844419.16 USD-S 8368264.89USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	10/27/2023	10/27/2023	Maturity	1	8,844,419	1.0569			15,106							(15,106)			0003
USD/L 2421043.94 USD-S 2300000USD	CLO RelnvGn BOPHO 7A C XS2535819218	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	10/26/2023	10/28/2023	10/28/2023	Maturity	1	2,421,044	1.0526278			9,603							(9,603)			0003
USD/L 3353865 USD-S 2775000USD	CLO TERM RKPPK 1A B XS2360920974	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/01/2021	07/17/2023	07/17/2023	Maturity	1	3,353,865	1.2086			473,560					(690,981)		473,560			0003
USD/L 13250600 USD-S 11000000USD	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/08/2021	07/24/2023	07/24/2023	Maturity	1	13,250,600	1.2046			460,522					(606,613)		460,522			0003
USD/L 1176195 USD-S 1000000USD	CLO RelnvGn ARBR 5A B2N XS1836411402	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/06/2021	09/15/2023	09/15/2023	Maturity	1	1,176,195	1.176195			111,992					(90,568)		111,992			0003
USD/L 3513750 USD-S 3000000USD	CLO RelnvGn ANCHE 1A D2R XS2399534093	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	01/17/2023	Maturity	1	3,513,750	1.17125			268,051					(298,975)		268,051			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 999540 USD-S 1000000USD	CLO ReInv6n CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/16/2023	10/16/2023	Maturity	1	999,540	0.99954			(51,764)					87,461		(51,764)			0003
USD/L 24578517.15 USD-S 22764104.22USD	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	24,578,517	1.079705			(514,467)					(26,876)		(514,467)			0003
USD/L 1705545.6 USD-S 1600000USD	CLO PALMP 1A CNE XS1566964802	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	01/31/2023	01/31/2023	Maturity	1	1,705,546	1.065966			(29,662)					10,694		(29,662)			0003
USD/L 11618.12 USD-S 10907.5USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	01/03/2023	01/03/2023	Maturity	1	11,618	1.065149668			(4,488)					4,871		(4,488)			0003
USD/L 6689822.98 USD-S 6301938.65USD	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	6,689,823	1.061550001			(113,155)							(113,155)			0003
USD/L 45325467.75 USD-S 41700708.7USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	45,325,468	1.0869232			(524,679)							(524,679)			0003
USD/L 933703.17 USD-S 862025.73USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	01/18/2023	01/20/2023	01/20/2023	Maturity	1	933,703	1.083150001			219							219			0003
USD/L 1228293.21 USD-S 1134416.82USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023	10/25/2023	Maturity	1	1,228,293	1.082752995			26,720							26,720			0003
USD/L 391469.19 USD-S 357876.47USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2023	07/25/2023	07/25/2023	Maturity	1	391,469	1.093866803			(4,342)							(4,342)			0003
USD/L 33467369.67 USD-S 29841693.44USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	33,467,370	1.121497			1,951,556							1,951,556			0003
USD/L 4985290 USD-S 4700000USD	CLO ReInv6n ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2023	10/30/2023	10/30/2023	Maturity	1	4,985,290	1.0607			18,315							18,315			0003
USD/L 3513750 USD-S 3000000USD	CLO ReInv6n DRYD 2013-29A DRR XS1735594027	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	01/17/2023	01/17/2023	Maturity	1	3,513,750	1.17125			465,141					(518,743)		465,141			0003
USD/L 1072854 USD-S 1000000USD	CLO ReInv6n RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/28/2023	04/28/2023	Maturity	1	1,072,854	1.072854			(29,451)					5,670		(29,451)			0003
USD/L 41394929.48 USD-S 38157811.54USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	41,394,929	1.084835			(559,784)							(559,784)			0003
USD/L 3962776.49 USD-S 3734874.45USD	CLO ReInv6n CORDA?6A?CR XS1803165668	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,962,776	1.06102			12,824							12,824			0003
USD/L 2644029.05 USD-S 2643500.35USD	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2023	10/25/2023	Maturity	1	2,644,029	1.0002			76,483							76,483			0003
USD/L 90872760.14 USD-S 82800686.79USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2023	07/17/2023	07/17/2023	Maturity	1	90,872,760	1.097488			(2,070,864)							(2,070,864)			0003
USD/L 5271700.8 USD-S 4702593USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	5,271,701	1.121019999			305,292							305,292			0003
USD/L 9007169.5 USD-S 8500000USD	CLO ReInv6n RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2023	10/16/2023	10/16/2023	Maturity	1	9,007,170	1.059667			71,089							71,089			0003
USD/L 2974764.25 USD-S 2500000USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	2,974,764	1.1899057			(525,847)					291,191		(525,847)			0003
USD/L 3962776.49 USD-S 3734874.45USD	CLO ReInv6n DRYD 2013-29A DRR XS1735594027	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,962,776	1.06102			26,673							26,673			0003
USD/L 47886844.54 USD-S 43901871.65USD	Coupon Hedge CLO JAJO	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	04/28/2023	04/28/2023	Maturity	1	47,886,845	1.09077			(506,405)							(506,405)			0003
USD/L 1355864.23 USD-S 1247060.68USD	12-18 Hotel - 7 Pines Ibiza	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/17/2023	04/17/2023	Maturity	1	1,355,864	1.087248			(15,286)							(15,286)			0003
USD/L 40854533.35 USD-S 37227292.14USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	40,854,533	1.097435			(933,036)							(933,036)			0003
USD/L 9007169.5 USD-S 8500000USD	CLO ReInv6n RRME 14A B1N XS2532387631	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/10/2023	10/16/2023	10/16/2023	Maturity	1	9,007,170	1.059667			29,272							29,272			0003
USD/L 24284632.56 USD-S 22764104.22USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	24,284,633	1.066795			(343,848)					109,192		(343,848)			0003
USD/L 3962776.49 USD-S 3734874.45USD	CLO ReInv6n ANCHE 1A D2R XS2399534093	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,962,776	1.06102			15,388							15,388			0003
USD/L 717312.39 USD-S 659492.99USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/03/2023	04/17/2023	04/17/2023	Maturity	1	717,312	1.087672501			(7,804)							(7,804)			0003
USD/L 1587999.75 USD-S 1500000USD	CLO ReInv6n RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/16/2023	10/16/2023	Maturity	1	1,588,000	1.0586665			11,044							11,044			0003
USD/L 41586290.92 USD-S 39100661.85USD	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	41,586,291	1.06357			(716,708)					313,652		(716,708)			0003
USD/L 1747555.52 USD-S 1600000USD	CLO PALMP 1A CNE XS1566964802	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/26/2023	03/28/2023	03/28/2023	Maturity	1	1,747,556	1.0922222			20,347							20,347			0003
USD/L 1587999.75 USD-S 1500000USD	CLO ReInv6n RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/16/2023	10/16/2023	Maturity	1	1,588,000	1.0586665			29,452							29,452			0003
USD/L 1587999.75 USD-S 1500000USD	CLO ReInv6n RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/16/2023	10/16/2023	Maturity	1	1,588,000	1.0586665			7,363							7,363			0003
USD/L 3871200 USD-S 3750000USD	Foreign Currency	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	11/30/2023	11/30/2023	Maturity	1	3,871,200	1.03232								274,216					0003

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USD/L 1027475.74 USD-S 962070.35USD	Motive Capital Fund li-b	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/01/2023	03/22/2023	03/22/2023	Maturity	1	1,027,476	1.067983999			(8,479)							(8,479)			0003
USD/L 1310055.57 USD-S 1215579.4USD	Motive Capital Fund li-b	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	06/22/2023	06/22/2023	Maturity	1	1,310,056	1.077721102			(25,379)							(25,379)			0003
USD/L 1321478.25 USD-S 1215579.4USD	Motive Capital Fund li-b	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	1,321,478	1.087118003			26,035							26,035			0003
USD/L 271751.69 USD-S 253509.05USD	Motive Capital Fund li-b	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/14/2023	03/22/2023	03/22/2023	Maturity	1	271,752	1.071960508			(1,226)							(1,226)			0003
USD/L 524200 USD-S 500000USD	Foreign Currency	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	12/07/2023	12/07/2023	Maturity	1	524,200	1.0484			30,228							30,228			0003
USD/L 1503409.38 USD-S 1495000USD	CLO ReInv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/06/2022	10/16/2023	10/16/2023	Maturity	1	1,503,409	1.005625003			(68,290)							121,657		(68,290)	0003
USD/L 1008750 USD-S 1000000USD	CLO ReInv6m HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023	10/20/2023	Maturity	1	1,008,750	1.00875			(49,955)							78,428		(49,955)	0003
USD/L 647329.6 USD-S 620000USD	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/06/2022	12/07/2023	12/07/2023	Maturity	1	647,330	1.04408										38,308			0003
USD/L 788662.5 USD-S 750000USD	Foreign Currency	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	10/06/2022	12/07/2023	12/07/2023	Maturity	1	788,663	1.05155										44,446			0003
USD/L 725921.4 USD-S 690000USD	Foreign Currency	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	12/07/2023	12/07/2023	Maturity	1	725,921	1.05206										41,080			0003
USD/L 5028.59 USD-S 5075.18USD	CLO HARVT 29A B XS2498563555 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	01/17/2023	01/17/2023	Maturity	1	5,029	0.99082003			(462)							410		(462)	0003
USD/L 8191.79 USD-S 8242.36USD	CLO ANCHE 6A B1 XS2500008557 - Acclnt	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	02/27/2023	02/27/2023	Maturity	1	8,192	0.993864621			(501)							665		(501)	0003
USD/L 831893.6 USD-S 800000USD	Foreign Currency	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/07/2022	12/07/2023	12/07/2023	Maturity	1	831,894	1.039867										55,148			0003
USD/L 2272770 USD-S 2250000USD	Foreign Currency	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	12/07/2023	12/07/2023	Maturity	1	2,272,770	1.01012										189,090			0003
USD/L 1037600 USD-S 1000000USD	Foreign Currency	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	12/07/2023	12/07/2023	Maturity	1	1,037,600	1.0376										68,095			0003
USD/L 846077.4 USD-S 829000USD	Foreign Currency	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	12/07/2023	12/07/2023	Maturity	1	846,077	1.0206										63,653			0003
USD/L 517885 USD-S 500000USD	Foreign Currency	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	12/07/2023	12/07/2023	Maturity	1	517,885	1.03577										34,578			0003
USD/L 4494.04 USD-S 4559.48USD	CLO DRYD 2021-91A D XS2461265544 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	01/18/2023	01/18/2023	Maturity	1	4,494	0.985647486			(427)							392		(427)	0003
USD/L 14485.66 USD-S 14666.67USD	CLO PENTA 2022-11A D XS2462577797 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	02/15/2023	02/15/2023	Maturity	1	14,486	0.98765812			(1,262)							1,262		(1,262)	0003
USD/L 4210117.61 USD-S 3976423.22USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	4,210,118	1.058769999			(7,691)							62,807		(7,691)	0003
USD/L 2776598.99 USD-S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2022	01/31/2023	01/31/2023	Maturity	1	2,776,599	1.066065103			(48,026)							17,151		(48,026)	0003
USD/L 2796614.54 USD-S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	2,796,615	1.073750001			(67,080)							10,751		(67,080)	0003
USD/L 2800130.66 USD-S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	2,800,131	1.075100002			(70,856)							8,919		(70,856)	0003
USD/L 743799.3 USD-S 690000USD	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	743,799	1.07797			(16,649)							3,876		(16,649)	0003
USD/L 1771201.26 USD-S 1637000USD	CLO AVOCA 11A B2R XS1605709036	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,771,201	1.08198			33,354							9,308		33,354	0003
USD/L 1639275 USD-S 1500000USD	Foreign Currency	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	12/07/2023	12/07/2023	Maturity	1	1,639,275	1.09285										6,996			0003
USD/L 1366741.01 USD-S 1287495.65USD	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	1,366,741	1.061550002			(23,118)									(23,118)	0003
USD/L 1019312.64 USD-S 946000USD	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/09/2023	03/22/2023	03/22/2023	Maturity	1	1,019,313	1.077497505			663									663	0003
USD/L 104756.21 USD-S 96977.7USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	104,756	1.080209265			(261)									(261)	0003
USD/L 208858.15 USD-S 193955.39USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	208,858	1.076836019			(2,360)									(2,360)	0003
USD/L 486586.87 USD-S 455051.78USD	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/16/2023	02/17/2023	02/17/2023	Maturity	1	486,587	1.069300004			908									908	0003
USD/L 4116743.09 USD-S 3868763.11USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity	1	4,116,743	1.064098001			(27,487)									(27,487)	0003
USD/L 1002842.3 USD-S 946000USD	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/15/2023	06/22/2023	06/22/2023	Maturity	1	1,002,842	1.060086998			(36,433)									(36,433)	0003
USD/L 1361525.31 USD-S 1245107.74USD	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	1,361,525	1.093499997			(3,365)									(3,365)	0003
USD/L 10696537.42 USD-S 9750940.01USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	04/11/2023	07/17/2023	07/17/2023	Maturity	1	10,696,537	1.096975			(248,876)									(248,876)	0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 10973431.96 USD-S 9939513.79USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2023	07/28/2023	07/28/2023	Maturity	1	10,973,432	1.104021001			73,767							73,767			0003
USD/L 860328.54 USD-S 776369.6USD	Coupon Hedge ABS	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	05/04/2023	08/09/2023	08/09/2023	Maturity	1	860,329	1.108143003			9,736							9,736			0003
USD/L 3391557.01 USD-S 3147499.87USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	3,391,557	1.07754			(34,181)							(34,181)			0003
USD/L 223838.51 USD-S 209718.18USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/06/2023	06/08/2023	06/08/2023	Maturity	1	223,839	1.067330024			(435)							(435)			0003
USD/L 1028413.63 USD-S 946000USD	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	1,028,414	1.087118002			20,261							20,261			0003
USD/L 1106431.41 USD-S 1004865.06USD	Coupon Hedge CLO NJSD	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	1,106,431	1.101074616			50,723							50,723			0003
USD/L 10271592.76 USD-S 9143243.38USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	10,271,593	1.123408			615,413							615,413			0003
USD/L 12170718.98 USD-S 10785102.89USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	12,170,719	1.128475			785,982							785,982			0003
USD/L 730457 USD-S 661451.11USD	Coupon Hedge ABS	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	11/09/2023	11/09/2023	Maturity	1	730,457	1.104325004			22,106							22,106			0003
USD/L 3412472.15 USD-S 3147499.87USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	3,412,472	1.084185001			(40,968)							(40,968)			0003
USD/L 354809.83 USD-S 330914.49USD	Non-USD Balances Sell Foreign 9.20.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/20/2023	09/22/2023	09/22/2023	Maturity	1	354,810	1.072210014			2,120							2,120			0003
USD/L 1074874.01 USD-S 1004865.06USD	Coupon Hedge CLO NJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	1,074,874	1.069670001			(41,023)							(41,023)			0003
USD/L 2142440 USD-S 2000000USD	CLO HARVT 20A B1R XS2310759332	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/09/2023	11/13/2023	11/13/2023	Maturity	1	2,142,440	1.07122			5,848							5,848			0003
USD/L 1431727.64 USD-S 1322807.66USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	1,431,728	1.082339998			8,129							8,129			0003
USD/L 1349125 USD-S 1250000USD	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/12/2023	12/14/2023	12/14/2023	Maturity	1	1,349,125	1.0793			(10,872)							(10,872)			0003
USD/L 522150 USD-S 500000USD	Foreign Currency	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/07/2023	12/07/2023	Maturity	1	522,150	1.0443			31,384										0003
USD/L 1197570 USD-S 1140000USD	Foreign Currency	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	12/07/2023	12/07/2023	Maturity	1	1,197,570	1.0505			66,866										0003
USD/L 2001880 USD-S 2000000USD	CLO ReInv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	10/16/2023	Maturity	1	2,001,880	1.00094			(100,727)							172,122		(100,727)	0003
USD/L 5028.59 USD-S 5075.18USD	CLO ARBR 3A CRR XS2366713050 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	01/17/2023	01/17/2023	Maturity	1	5,029	0.99082003			(6)							6		(6)	0003
USD/L 2812124.52 USD-S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	2,812,125	1.079705001			(58,862)							(3,075)		(58,862)	0003
USD/L 2778562.54 USD-S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	2,778,563	1.066819001			(46,063)							15,187		(46,063)	0003
USD/L 743799.3 USD-S 690000USD	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	743,799	1.07797			(16,576)							3,859		(16,576)	0003
USD/L 1771201.26 USD-S 1637000USD	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	1,771,201	1.08198			15,791							4,407		15,791	0003
USD/L 2782589.15 USD-S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	2,782,589	1.068365003			(81,106)									(81,106)	0003
USD/L 1019312.64 USD-S 946000USD	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	03/22/2023	03/22/2023	Maturity	1	1,019,313	1.077497505			1,867							1,867			0003
USD/L 1092222.2 USD-S 1000000USD	CLO PALMP 1A C XS1566964638	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/26/2023	03/28/2023	03/28/2023	Maturity	1	1,092,222	1.0922222			12,717							12,717			0003
USD/L 486586.87 USD-S 455051.78USD	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/17/2023	02/17/2023	Maturity	1	486,587	1.069300004			25							25			0003
USD/L 2828106.13 USD-S 2666000USD	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	06/22/2023	06/22/2023	Maturity	1	2,828,106	1.060805			(100,760)							(100,760)			0003
USD/L 2895582.59 USD-S 2666000USD	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/13/2023	09/21/2023	09/21/2023	Maturity	1	2,895,583	1.086115			54,425							54,425			0003
USD/L 1373751.29 USD-S 1229775.34USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	07/28/2023	07/28/2023	Maturity	1	1,373,751	1.117075002			25,180							25,180			0003
USD/L 1349125 USD-S 1250000USD	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/12/2023	12/14/2023	12/14/2023	Maturity	1	1,349,125	1.0793			(17,394)							(17,394)			0003
USD/L 1311225 USD-S 1250000USD	Foreign Currency	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/06/2022	12/07/2023	12/07/2023	Maturity	1	1,311,225	1.04898			74,947										0003
USD/L 2001880 USD-S 2000000USD	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023	10/16/2023	Maturity	1	2,001,880	1.00094			(62,955)							107,576		(62,955)	0003
USD/L 1035000 USD-S 1000000USD	Foreign Currency	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/14/2022	12/07/2023	12/07/2023	Maturity	1	1,035,000	1.035			69,632										0003
USD/L 1361068.8 USD-S 1312000USD	Foreign Currency	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/07/2023	12/07/2023	Maturity	1	1,361,069	1.0374			91,199										0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 5028.59 USD~S 5075.18USD	CLO SNDPE 3A CE XS2113704832 ~ Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/14/2022	01/17/2023	01/17/2023	Maturity	1	5,029	0.99082003			(11)					10		(11)			0003
USD/L 1065966 USD~S 1000000USD	CLO PALMP 1A C XS1566964638	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	12/20/2022	01/31/2023	01/31/2023	Maturity	1	1,065,966	1.065966			(18,539)					6,684		(18,539)			0003
USD/L 743799.3 USD~S 690000USD	CLO ACLO 3A B2R XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	743,799	1.07797			(38,678)					9,005		(38,678)			0003
USD/L 1019312.64 USD~S 946000USD	PK AIRFINANCE 2020 D~E ~ 69346YAW3	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/09/2023	03/22/2023	03/22/2023	Maturity	1	1,019,313	1.077497505			2,545							2,545			0003
USD/L 5345627.15 USD~S 4918127.75USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	5,345,627	1.0869232			(61,880)							(61,880)			0003
USD/L 5561819.88 USD~S 5091633.03USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	04/28/2023	04/28/2023	Maturity	1	5,561,820	1.092345			(50,712)							(50,712)			0003
USD/L 663445.88 USD~S 622077.71USD	CLO ReInv6n RRME 2A CR	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/16/2023	02/17/2023	02/17/2023	Maturity	1	663,446	1.066500004			(500)							(500)			0003
USD/L 2828106.13 USD~S 2666000USD	PK AIRFINANCE 2020 D~E ~ 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	06/22/2023	06/22/2023	Maturity	1	2,828,106	1.060805			(137,326)							(137,326)			0003
USD/L 1028413.63 USD~S 946000USD	PK AIRFINANCE 2020 D~E ~ 69346YAW3	BA1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	09/21/2023	09/21/2023	Maturity	1	1,028,414	1.087118002			77,821							77,821			0003
USD/L 606969.32 USD~S 543587.07USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	07/28/2023	07/28/2023	Maturity	1	606,969	1.116599996			10,872							10,872			0003
USD/L 1349125 USD~S 1250000USD	CLO ReInv6n NEUBE 2022~5A C	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	12/14/2023	12/14/2023	Maturity	1	1,349,125	1.0793			(18,482)							(18,482)			0003
USD/L 1158.68 USD~S 166.67USD	CLO ARBR 3A B2RR XS2366712839 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(104)					92		(104)			0003
USD/L 1158.68 USD~S 166.67USD	CLO ACLO 3A B2R XS2057852217 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(43)					38		(43)			0003
USD/L 1158.68 USD~S 166.67USD	CLO BLUME 2021~2A B2 XS2395963395 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(30)					27		(30)			0003
USD/L 1158.68 USD~S 166.67USD	CLO CGMSE 2017~1A A2BR XS2348314373 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(30)					26		(30)			0003
USD/L 1158.68 USD~S 166.67USD	CLO CIFCE 1A B2RE XS2370637246 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(60)					53		(60)			0003
USD/L 1158.68 USD~S 166.67USD	CLO ARESE 8A BR XS2060909368 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(7)					6		(7)			0003
USD/L 1158.68 USD~S 166.67USD	CLO AVOCA 17A CRR XS2434356502 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(11)					9		(11)			0003
USD/L 1158.68 USD~S 166.67USD	CLO HARVT 19A B2E XS1802401874 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(44)					39		(44)			0003
USD/L 1158.68 USD~S 166.67USD	CLO RRME 2A CR XS2342228645 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(20)					18		(20)			0003
USD/L 1158.68 USD~S 166.67USD	CLO BECLO 11A C XS2364592415 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(5)					4		(5)			0003
USD/L 1158.68 USD~S 166.67USD	CLO BECLO 11A C XS2364592415 ~ Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2022	01/17/2023	01/17/2023	Maturity	1	1,159	0.993151448			(5)					4		(5)			0003
USD/L 2757676.81 USD~S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	2,757,677	1.058800001			(60,164)					33,316		(60,164)			0003
USD/L 2778500.03 USD~S 2604530.42USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	2,778,500	1.066795			(39,341)					12,493		(39,341)			0003
USD/L 5234.84 USD~S 4859.56USD	CLO DRYD 2014~35A CTVA XS2092260814 ~ Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	04/17/2023	04/17/2023	Maturity	1	5,235	1.077225099			(108)							(108)			0003
USD/L 5350.6 USD~S 4958.72USD	CLO CORDA 3A CRR XS1823357469 ~ Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	05/15/2023	05/15/2023	Maturity	1	5,351	1.079028459			(30)							(30)			0003
USD/L 1015143.35 USD~S 938500USD	CLO CORDA 3A CRR XS1823357469	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	06/28/2023	06/28/2023	Maturity	1	1,015,143	1.081665796			(13,643)							(13,643)			0003
USD/L 3459.9 USD~S 3166.67USD	ESPAI BARCA FT 6/30/2043	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2023	06/30/2023	Maturity	1	3,460	1.09259885			18							18			0003
USD/L 216319721.9 USD~S 201747500USD	Vonovia Apr 2023 ~ 1184883	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/30/2023	05/30/2023	Maturity	1	216,319,722	1.07223			207,224							207,224			0003
USD/L 369571.36 USD~S 335784.31USD	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	369,571	1.100621289			16,797							16,797			0003
USD/L 25499.52 USD~S 23203.33USD	CLO BABSE 2021~1A D XS2322245098 ~ Acclnt	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/10/2023	07/24/2023	07/24/2023	Maturity	1	25,500	1.098959503			(314)							(314)			0003
USD/L 8791.24 USD~S 7855.22USD	CLO ARBR 9A D XS2335992397 ~ Acclnt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/17/2023	07/17/2023	Maturity	1	8,791	1.11915898			(26)							(26)			0003
USD/L 42963.66 USD~S 38368.06USD	CLO OCPE 2019~3A DR XS2331769401 ~ Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/20/2023	07/20/2023	Maturity	1	42,954	1.119516077			(26)							(26)			0003
USD/L 34507.28 USD~S 30823.33USD	CLO BABSE 2020~1A DR XS2401845594 ~ Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/21/2023	07/21/2023	Maturity	1	34,507	1.119518235			201							201			0003
USD/L 38586.74 USD~S 34458.66USD	CLO ANCHE 4A D XS2294170886 ~ Acclnt	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	07/25/2023	07/25/2023	Maturity	1	38,587	1.119798042			475							475			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 15247.52 USD-S 13583.6USD	CLO CGMSE 2019-1A CR XS2320698728 - Acclnt	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/13/2023	09/15/2023	09/15/2023	Maturity	1	15,248	1.122494773			792							792			0003
USD/L 2824769.66 USD-S 2523693.08USD	Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	10/25/2023	Maturity	1	2,824,770	1.119299998			151,677							151,677			0003
USD/L 48883.02 USD-S 44450.15USD	CLO HOLPK 1A CRR XS2079845405 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	08/14/2023	08/14/2023	Maturity	1	48,883	1.099726773			228							228			0003
USD/L 3290.78 USD-S 2982.62USD	CLO ARBR 8A DR XS2388929882 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	10/17/2023	Maturity	1	3,291	1.103318559			141							141			0003
USD/L 8814092.8 USD-S 8000000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZWZKVSZ1NUHU748	08/01/2023	11/01/2023	11/01/2023	Maturity	1	8,814,093	1.1017616			350,097							350,097			0003
USD/L 16805.31 USD-S 15743.54USD	CLO VOYE 2A CR XS2357478044 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZWZKVSZ1NUHU748	09/14/2023	10/16/2023	10/16/2023	Maturity	1	16,805	1.06744163			254							254			0003
USD/L 35546.62 USD-S 33288.83USD	CLO BECLO 3A CR XS2348330221 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZWZKVSZ1NUHU748	09/14/2023	10/19/2023	10/19/2023	Maturity	1	35,547	1.067824252			480							480			0003
USD/L 10516.45 USD-S 9837.9USD	CLO BILB 3A BR XS2332238166 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/14/2023	11/17/2023	11/17/2023	Maturity	1	10,516	1.068973053			(153)							(153)			0003
USD/L 359178.4 USD-S 335784.31USD	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	359,178	1.069669991			(13,708)							(13,708)			0003
USD/L 59523633.88 USD-S 56411576.44USD	Locabox	D1	Currency	JPMORGAN CHASE 815DZWZKVSZ1NUHU748	10/12/2023	10/20/2023	10/20/2023	Maturity	1	59,523,634	1.055167			(199,596)							(199,596)			0003
USD/L 2545680 USD-S 2400000USD	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2023	10/30/2023	10/30/2023	Maturity	1	2,545,680	1.0607			9,352							9,352			0003
USD/L 1331937.41 USD-S 1230609.06USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	1,331,937	1.08234			7,563							7,563			0003
USD/L 538515 USD-S 500000USD	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/12/2023	12/14/2023	12/14/2023	Maturity	1	538,515	1.07703			(5,484)							(5,484)			0003
USD/L 5234.84 USD-S 4859.56USD	CLO CONTE 6A CR XS2315798343 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	04/17/2023	04/17/2023	Maturity	1	5,235	1.077225099			(175)							(175)			0003
USD/L 1015143.35 USD-S 938500USD	CLO HARVT 19A C XS1802401957	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	06/28/2023	06/28/2023	Maturity	1	1,015,143	1.081665796			(12,102)							(12,102)			0003
USD/L 1028742.12 USD-S 938500USD	CLO CORDA 3A CRR XS1823357469	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2023	05/15/2023	05/15/2023	Maturity	1	1,028,742	1.096155695			10,471							10,471			0003
USD/L 105832918.2 USD-S 98727500USD	Vonovia Apr 2023 - 1184883 .	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	05/30/2023	05/30/2023	Maturity	1	105,832,918	1.07197			75,738							75,738			0003
USD/L 35434.45 USD-S 31665.33USD	CLO ARESE 11A DR XS2333702749 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	35,434	1.119029866			(110)							(110)			0003
USD/L 15247.52 USD-S 13583.6USD	CLO CRWPK 1A CR XS2334259400 - Acclnt	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/13/2023	09/15/2023	09/15/2023	Maturity	1	15,248	1.122494773			156							156			0003
USD/L 2824769.66 USD-S 2523693.08USD	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	10/25/2023	10/25/2023	Maturity	1	2,824,770	1.119299998			21,647							21,647			0003
USD/L 3290.78 USD-S 2982.62USD	CLO ARESE 15A D XS2409273575 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	10/17/2023	Maturity	1	3,291	1.103318559			275							275			0003
USD/L 8538564 USD-S 8000000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/22/2023	11/01/2023	11/01/2023	Maturity	1	8,538,564	1.0673205			74,568							74,568			0003
USD/L 5234.84 USD-S 4859.56USD	CLO JUBIL 2018-21A C1R XS2308745574 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/24/2023	04/17/2023	04/17/2023	Maturity	1	5,235	1.077225099			(253)							(253)			0003
USD/L 1028742.12 USD-S 938500USD	CLO CORDA 3A CRR XS1823357469	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2023	05/15/2023	05/15/2023	Maturity	1	1,028,742	1.096155695			686							686			0003
USD/L 35434.45 USD-S 31665.33USD	CLO HARVT 21A DR XS2326523730 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	35,434	1.119029866			(56)							(56)			0003
USD/L 21261.45 USD-S 19301.98USD	CLO ARBR 10A D XS2417698870 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	09/15/2023	09/15/2023	Maturity	1	21,261	1.101516528			720							720			0003
USD/L 3290.78 USD-S 2982.62USD	CLO DRYD 2014-35A DRR XS2092261465 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	10/17/2023	Maturity	1	3,291	1.103318559			315							315			0003
USD/L 5234.84 USD-S 4859.56USD	CLO CONTE 6A CR XS2315798343 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/28/2023	04/17/2023	04/17/2023	Maturity	1	5,235	1.077225099			(174)							(174)			0003
USD/L 8791.24 USD-S 7855.22USD	CLO OZLME 2A DR XS2334573966 - Acclnt	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/13/2023	07/17/2023	07/17/2023	Maturity	1	8,791	1.11915898			(28)							(28)			0003
USD/L 3290.78 USD-S 2982.62USD	CLO MDPKE 14A DR XS2418763491 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	10/17/2023	Maturity	1	3,291	1.103318559			289							289			0003
USD/L 7709.87 USD-S 6964.4USD	CLO ARESE 15A D XS2409273575 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2023	10/17/2023	10/17/2023	Maturity	1	7,710	1.10704009			355							355			0003
USD/L 96 USD-S 85.79USD	CLO ANCHE 1A D1E XS1846664131 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	07/17/2023	07/17/2023	Maturity	1	96	1.11901154													0003
USD/L 9642.45 USD-S 8614.67USD	CLO ANCHE 4A D XS2294170886 - Acclnt	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/13/2023	07/25/2023	07/25/2023	Maturity	1	9,642	1.119305789			115							115			0003
USD/L 3811.17 USD-S 3395.9USD	CLO CGMSE 2019-1A CR XS2320698728 - Acclnt	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/13/2023	09/15/2023	09/15/2023	Maturity	1	3,811	1.122285697			197							197			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 12220.76 USD-S 11112.54USD	CLO HOLPK 1A CRR XS2079845405 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	08/14/2023	08/14/2023	Maturity	1	12,221	1.099726975			.57							57			0003
USD/L 1607.79 USD-S 1457.23USD	CLO ARESE 15A D XS2409273575 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	10/17/2023	Maturity	1	1,608	1.103319311			.69							69			0003
USD/L 636420 USD-S 600000USD	CLO Relnv6n ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/24/2023	10/30/2023	10/30/2023	Maturity	1	636,420	1.0607			2,338							2,338			0003
USD/L 602160.23 USD-S 561475.7USD	Non-USD Futures Repatriation - 11.6.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/08/2023	11/08/2023	Maturity	1	602,160	1.072460001			1,716							1,716			0003
USD/L 1615545 USD-S 1500000USD	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/12/2023	12/14/2023	12/14/2023	Maturity	1	1,615,545	1.07703			(16,451)							(16,451)			0003
USD/L 8859.63 USD-S 7916.33USD	CLO AVOCA 13A DRR XS2326455800 - Acclnt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/17/2023	07/17/2023	Maturity	1	8,860	1.119158752			(26)							(26)			0003
USD/L 1607.79 USD-S 1457.23USD	CLO DRYD 2014-35A DRR XS2092261465 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	10/17/2023	Maturity	1	1,608	1.103319311			.79							79			0003
USD/L 8859.63 USD-S 7916.33USD	CLO MDPKE 16A D XS2332503924 - Acclnt	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2023	07/17/2023	07/17/2023	Maturity	1	8,860	1.119158752			(26)							(26)			0003
USD/L 1607.79 USD-S 1457.23USD	CLO MDPKE 14A DR XS2418763491 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/17/2023	10/17/2023	Maturity	1	1,608	1.103319311			.72							72			0003
USD/L 18310.88 USD-S 16363.17USD	CLO RRME 2A CR XS2342228645 - Acclnt	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/17/2023	07/17/2023	Maturity	1	18,311	1.119030115			(57)							(57)			0003
USD/L 944.86 USD-S 856.39USD	CLO CORDA 23A C XS2441240384 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	10/25/2023	10/25/2023	Maturity	1	945	1.103305737			.38							38			0003
USD/L 1189905.7 USD-S 1000000USD	CLO Relnv6n DRYD 2013-29A XS1735593300	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,189,906	1.1899057			108,006					(118,314)		108,006			0003
USD/L 595395.85 USD-S 500000USD	CLO Relnv6n CADOG 11A DN XS1833626820	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	02/15/2023	02/15/2023	Maturity	1	595,396	1.1907917			58,547					(58,558)		58,547			0003
USD/L 2385523.4 USD-S 2000000USD	CLO Relnv6n BECLO 5A B XS1785484251	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	04/17/2023	04/17/2023	Maturity	1	2,385,523	1.1927617			186,513					(229,768)		186,513			0003
USD/L 3594299.1 USD-S 3000000USD	CLO Relnv6n Rockford Tower Europe XS1900082311	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023	09/15/2023	Maturity	1	3,594,299	1.1980997			401,689					(337,419)		401,689			0003
USD/L 899485.28 USD-S 750000USD	CLO Relnv6n AVOCA 19A C XS1869413572	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023	10/16/2023	Maturity	1	899,485	1.199313707			111,008					(84,235)		111,008			0003
USD/L 2819300.64 USD-S 2400000USD	CLO Relnv6n PHNXP 1A CR XS1890617225	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	10/30/2023	10/30/2023	Maturity	1	2,819,301	1.1747086			282,973					(209,009)		282,973			0003
USD/L 9104285.96 USD-S 8560953.89USD	Foreign Currency	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	01/12/2023	01/12/2023	Maturity	1	9,104,286	1.0634663			317,684										0003
USD/L 2425900.69 USD-S 2291244.26USD	Coupon Hedge CLO RMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/09/2022	02/28/2023	02/28/2023	Maturity	1	2,425,901	1.058770002			(4,431)					36,190		(4,431)			0003
USD/L 111153005.1 USD-S 104812138USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/22/2023	03/22/2023	Maturity	1	111,153,005	1.06049745			(1,708,409)					1,646,324		(1,708,409)			0003
USD/L 7671785.29 USD-S 7185607.11USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE .. 8I5DZWZKVSZI1NUHU748	12/13/2022	01/31/2023	01/31/2023	Maturity	1	7,671,785	1.06766			(121,039)					35,856		(121,039)			0003
USD/L 7725246.21 USD-S 7185607.11USD	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023	04/28/2023	Maturity	1	7,725,246	1.075100001			(195,484)					24,606		(195,484)			0003
USD/L 1077970 USD-S 1000000USD	CLO ACLO 3A CNE XS1582975741	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023	07/31/2023	Maturity	1	1,077,970	1.07797			(24,128)					5,618		(24,128)			0003
USD/L 540990 USD-S 500000USD	CLO Relnv6n CORDA 5A CR XS1640928799	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023	10/31/2023	Maturity	1	540,990	1.08198			10,188					2,843		10,188			0003
USD/L 99601.68 USD-S 93509.53USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	01/03/2023	01/03/2023	Maturity	1	99,602	1.065150044			(463)					503		(463)			0003
USD/L 12890324.76 USD-S 12124082.73USD	Coupon Hedge RML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	02/07/2023	02/07/2023	Maturity	1	12,890,325	1.0632			(116,394)							(116,394)			0003
USD/L 6377359.4 USD-S 6007592.11USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	03/28/2023	03/28/2023	Maturity	1	6,377,359	1.061549999			(107,870)							(107,870)			0003
USD/L 278482.47 USD-S 264716.85USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/05/2023	01/06/2023	01/06/2023	Maturity	1	278,482	1.052001299													0003
USD/L 511830.75 USD-S 473825.53USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/20/2023	01/20/2023	Maturity	1	511,831	1.080209312			(1,273)							(1,273)			0003
USD/L 1020464.79 USD-S 947651.07USD	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/12/2023	01/27/2023	01/27/2023	Maturity	1	1,020,465	1.076836003			(11,531)							(11,531)			0003
USD/L 12987474.57 USD-S 11829162.93USD	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	05/09/2023	05/09/2023	Maturity	1	12,987,475	1.09792			(23,473)							(23,473)			0003
USD/L 239988.76 USD-S 224360.86USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	239,989	1.069655197			(615)							(615)			0003
USD/L 28637852.83 USD-S 26583333.33USD	FC Barcelona DDTL (Euro)	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2023	03/31/2023	03/31/2023	Maturity	1	28,637,853	1.077286			(353,819)							(353,819)			0003
USD/L 2984496.36 USD-S 2789144.67USD	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/17/2023	02/17/2023	Maturity	1	2,984,496	1.070039999			7,631							7,631			0003

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USD/L 2349784.07 USD-S 2208240.29USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2023	05/30/2023	05/30/2023	Maturity	1	2,349,784	1.064097997			(15,689)							(15,689)			0003
USD/L 366113.67 USD-S 345937.16USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/08/2023	03/08/2023	Maturity	1	366,114	1.058324205			1,151							1,151			0003
USD/L 369893.25 USD-S 349826.73USD	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/16/2023	03/17/2023	03/17/2023	Maturity	1	369,893	1.057361311			(1,378)							(1,378)			0003
USD/L 117654050.9 USD-S 109465994.5USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/20/2023	04/24/2023	04/24/2023	Maturity	1	117,654,051	1.0748			(2,638,251)							(2,638,251)			0003
USD/L 6368538.11 USD-S 5823994.61USD	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	6,368,538	1.093500001			(15,741)							(15,741)			0003
USD/L 22908480 USD-S 21000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	06/23/2023	06/23/2023	Maturity	1	22,908,480	1.09088			(99,167)							(99,167)			0003
USD/L 29067466.08 USD-S 26583333.33USD	FC Barcelona DDTL (Euro)	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/30/2023	05/11/2023	05/11/2023	Maturity	1	29,067,466	1.093447			(123,816)							(123,816)			0003
USD/L 5189.85 USD-S 4750USD	ESPAI BARCA FT 6/30/2043	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2023	06/30/2023	Maturity	1	5,190	1.0926			28							28			0003
USD/L 92021.42 USD-S 84490.76USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/04/2023	04/06/2023	04/06/2023	Maturity	1	92,021	1.089129983			(99)							(99)			0003
USD/L 28166421.57 USD-S 25664446.05USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2023	07/17/2023	07/17/2023	Maturity	1	28,166,422	1.097488			(641,874)							(641,874)			0003
USD/L 31349385.99 USD-S 28381503.76USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/19/2023	09/20/2023	09/20/2023	Maturity	1	31,349,386	1.104571			1,040,867							1,040,867			0003
USD/L 30365906.3 USD-S 27495811.05USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/21/2023	07/28/2023	07/28/2023	Maturity	1	30,365,906	1.104383			214,015							214,015			0003
USD/L 1523706.63 USD-S 1385039.27USD	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/25/2023	04/27/2023	04/27/2023	Maturity	1	1,523,707	1.100117999			(4,545)							(4,545)			0003
USD/L 42211.72 USD-S 38244.26USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	42,212	1.103740012			82							82			0003
USD/L 29354778.75 USD-S 26583333.33USD	Hedging Asset FX Risk on ATH Balance Sheet	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/04/2023	05/31/2023	05/31/2023	Maturity	1	29,354,779	1.104255			836,173							836,173			0003
USD/L 2375162.97 USD-S 2204245.75USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/25/2023	08/30/2023	08/30/2023	Maturity	1	2,375,163	1.077540002			(23,938)							(23,938)			0003
USD/L 402913.15 USD-S 373161.02USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/13/2023	06/15/2023	06/15/2023	Maturity	1	402,913	1.079730005			(1,033)							(1,033)			0003
USD/L 1420967.97 USD-S 1299791.05USD	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/15/2023	09/28/2023	09/28/2023	Maturity	1	1,420,968	1.093228			55,412							55,412			0003
USD/L 68126.55 USD-S 62531.25USD	CLO DRYD 2018-66A DR XS2415313332 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/18/2023	07/18/2023	Maturity	1	68,127	1.08948006			(2,165)							(2,165)			0003
USD/L 32935.86 USD-S 30231.25USD	CLO BECLO 3A DR XS2348330494 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/19/2023	07/19/2023	Maturity	1	32,936	1.089464048			(1,011)							(1,011)			0003
USD/L 15283.48 USD-S 14024.06USD	CLO CORDA 12A D XS1899143264 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/24/2023	07/24/2023	Maturity	1	15,283	1.089804236			(318)							(318)			0003
USD/L 19103.48 USD-S 17528.09USD	CLO PENTA 2021-9A D XS2344757625 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	07/25/2023	07/25/2023	Maturity	1	19,103	1.089878019			(283)							(283)			0003
USD/L 13246.29 USD-S 12142.17USD	CLO STNPK 1A C XS1875402759 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/23/2023	08/15/2023	08/15/2023	Maturity	1	13,246	1.090932675			8							8			0003
USD/L 10868811.08 USD-S 9757368.96USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/12/2023	10/17/2023	10/17/2023	Maturity	1	10,866,811	1.113703			562,053							562,053			0003
USD/L 27621497.04 USD-S 24476835.59USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/17/2023	10/27/2023	10/27/2023	Maturity	1	27,621,497	1.128475			1,783,789							1,783,789			0003
USD/L 2203523.2 USD-S 2000000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2023	11/01/2023	11/01/2023	Maturity	1	2,203,523	1.1017616			87,524							87,524			0003
USD/L 227752.74 USD-S 207059.43USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/07/2023	08/09/2023	08/09/2023	Maturity	1	227,753	1.099938989			898							898			0003
USD/L 33199053.3 USD-S 30542890.8USD	ERLS 2019-NPL2 A XS2067018973	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/13/2023	09/21/2023	09/21/2023	Maturity	1	33,199,053	1.086965			649,481							649,481			0003
USD/L 2389810.18 USD-S 2204245.75USD	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	11/30/2023	11/30/2023	Maturity	1	2,389,810	1.084185001			(28,691)							(28,691)			0003
USD/L 483466.15 USD-S 451094.78USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/11/2023	09/11/2023	Maturity	1	483,466	1.071761792			842							842			0003
USD/L 1467597.93 USD-S 1368759.79USD	Non-USD Balances Sell Foreign 9.20.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/20/2023	09/22/2023	09/22/2023	Maturity	1	1,467,598	1.072209997			8,770							8,770			0003
USD/L 1388079.36 USD-S 1299791.05USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2023	12/28/2023	12/28/2023	Maturity	1	1,388,079	1.067925002			(55,331)							(55,331)			0003
USD/L 2630150 USD-S 2500000USD	CLO Reinv6n BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/04/2023	10/06/2023	10/06/2023	Maturity	1	2,630,150	1.05206			(7,342)							(7,342)			0003
USD/L 205433.42 USD-S 191553.46USD	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/08/2023	11/08/2023	Maturity	1	205,433	1.072459981			585							585			0003
USD/L 4798049.51 USD-S 4497019.05USD	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/07/2023	11/09/2023	11/09/2023	Maturity	1	4,798,050	1.066940001			(17,829)							(17,829)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 368239.3 USD~S 345126.2USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	11/10/2023	11/10/2023	Maturity	1	368,239	1.066969995			230							230			0003
USD/L 838411.12 USD~S 764624.82USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	12/22/2023	12/22/2023	Maturity	1	838,411	1.096500006			(2,825)							(2,825)			0003
USD/L 1189905.7 USD~S 1000000USD	CLO ReInv6n ANCHE 1X D1E Mtge XS1846663240	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,189,906	1.1899057			216,012							216,012			0003
USD/L 3594299.1 USD~S 3000000USD	CLO ReInv6n ARBR 5A C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023	09/15/2023	Maturity	1	3,594,299	1.1980997			133,896							133,896			0003
USD/L 595395.85 USD~S 500000USD	FC Barcelona DDTL (Euro)	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/02/2022	02/15/2023	02/15/2023	Maturity	1	595,396	1.1907917			(411,376)							(411,376)			0003
USD/L 7715545.64 USD~S 7185607.11USD	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023	04/17/2023	Maturity	1	7,715,546	1.073750001			(185,067)							29,660		(185,067)	0003
USD/L 7758335.93 USD~S 7185607.11USD	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/15/2022	04/28/2023	04/28/2023	Maturity	1	7,758,336	1.079705001			(162,394)							(8,484)		(162,394)	0003
USD/L 7665742.19 USD~S 7185607.11USD	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2022	01/31/2023	01/31/2023	Maturity	1	7,665,742	1.066819			(127,082)							41,899		(127,082)	0003
USD/L 2140117.2 USD~S 2000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/19/2022	03/22/2023	03/22/2023	Maturity	1	2,140,117	1.0700586			(13,477)							12,292		(13,477)	0003
USD/L 99601.68 USD~S 93509.53USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/29/2022	01/03/2023	01/03/2023	Maturity	1	99,602	1.065150044			(2,809)							3,049		(2,809)	0003
USD/L 3471159.48 USD~S 3271530.67USD	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	01/05/2023	03/28/2023	03/28/2023	Maturity	1	3,471,159	1.061020003			(60,476)							(60,476)			0003
USD/L 155066.53 USD~S 147487.15USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2023	01/06/2023	01/06/2023	Maturity	1	155,067	1.051390104			(90)							(90)			0003
USD/L 272128.21 USD~S 251560.92USD	Coupon Hedge CML Total	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	272,128	1.081758685			(286)							(286)			0003
USD/L 544496.05 USD~S 503121.83USD	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	01/12/2023	01/27/2023	01/27/2023	Maturity	1	544,496	1.082234993			(3,406)							(3,406)			0003
USD/L 239988.76 USD~S 224360.86USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/08/2023	02/08/2023	Maturity	1	239,989	1.069655197			(889)							(889)			0003
USD/L 323946.66 USD~S 306172.03USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/07/2023	03/08/2023	03/08/2023	Maturity	1	323,947	1.058054389			936							936			0003
USD/L 6368538.11 USD~S 5823994.61USD	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/23/2023	06/28/2023	06/28/2023	Maturity	1	6,368,538	1.093500001			(8,842)							(8,842)			0003
USD/L 5189.85 USD~S 4750USD	ESPAI BARCA FT 6/30/2047	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/31/2023	06/30/2023	06/30/2023	Maturity	1	5,190	1.0926			46							46			0003
USD/L 366761.24 USD~S 335788.14USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/04/2023	04/06/2023	04/06/2023	Maturity	1	366,761	1.092240006			652							652			0003
USD/L 19475850.02 USD~S 17746700.28USD	Coupon Hedge CML Total	B1	Currency	SOCIETE GENERALE SA O2RNEB1BJXP4R0TD8PU41	04/11/2023	07/17/2023	07/17/2023	Maturity	1	19,475,850	1.097435			(444,790)							(444,790)			0003
USD/L 42211.72 USD~S 38244.26USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/04/2023	05/08/2023	05/08/2023	Maturity	1	42,212	1.103740012			575							575			0003
USD/L 103173.86 USD~S 96284.69USD	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	103,174	1.071550004			33							33			0003
USD/L 2270219.94 USD~S 20961755.74USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNEB1BJXP4R0TD8PU41	06/09/2023	09/20/2023	09/20/2023	Maturity	1	22,702,420	1.08304			317,426							317,426			0003
USD/L 4044333.65 USD~S 3673078.62USD	Coupon Hedge CLO MJSD	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/16/2023	09/28/2023	09/28/2023	Maturity	1	4,044,334	1.101074621			185,409							185,409			0003
USD/L 26693860.78 USD~S 23761501.41USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2023	10/17/2023	10/17/2023	Maturity	1	26,693,861	1.123408			1,599,338							1,599,338			0003
USD/L 206406.06 USD~S 183964.26USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	07/17/2023	07/19/2023	07/19/2023	Maturity	1	206,406	1.12199			(168)							(168)			0003
USD/L 488783.7 USD~S 444348.82USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	08/07/2023	08/09/2023	08/09/2023	Maturity	1	488,784	1.099999995			1,954							1,954			0003
USD/L 7740388.1 USD~S 7126674.52USD	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	06/13/2023	09/21/2023	09/21/2023	Maturity	1	7,740,388	1.086115001			145,488							145,488			0003
USD/L 463289.56 USD~S 431813.79USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/08/2023	09/11/2023	09/11/2023	Maturity	1	463,290	1.072891998			1,294							1,294			0003
USD/L 2134641 USD~S 2000000USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/22/2023	11/01/2023	11/01/2023	Maturity	1	2,134,641	1.0673205			18,642							18,642			0003
USD/L 3928982.01 USD~S 3673078.62USD	Coupon Hedge CLO MJSD	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/22/2023	12/28/2023	12/28/2023	Maturity	1	3,928,982	1.069670001			(149,950)							(149,950)			0003
USD/L 1113974.77 USD~S 1054002.05USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/17/2023	10/27/2023	10/27/2023	Maturity	1	1,113,975	1.056900003			(1,903)							(1,903)			0003
USD/L 244074.8 USD~S 231078.66USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/26/2023	10/31/2023	10/31/2023	Maturity	1	244,075	1.056241195			(1,239)							(1,239)			0003
USD/L 205433.42 USD~S 191553.46USD	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/08/2023	11/08/2023	Maturity	1	205,433	1.072459981			580							580			0003
USD/L 452193.92 USD~S 423727.88USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	11/08/2023	11/10/2023	11/10/2023	Maturity	1	452,194	1.067180002			372							372			0003

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USD/L 514165.34 USD-S 468910.76USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/20/2023	12/22/2023	12/22/2023	Maturity	1	514,165	1.096510005			(1,728)							(1,728)			0003
USD/L 1189905.7 USD-S 1000000USD	CLO RelnvGn ANCHE 1X CE XS1846662861	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	01/17/2023	01/17/2023	Maturity	1	1,189,906	1.1899057			108,006					(118,314)		108,006			0003
USD/L 2931970.8 USD-S 2750000USD	FC Barcelona DDTL (Euro)	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/21/2022	02/15/2023	02/15/2023	Maturity	1	2,931,971	1.0661712			(20,701)					20,638		(20,701)			0003
USD/L 7676851.14 USD-S 7185607.11USD	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/04/2023	04/17/2023	04/17/2023	Maturity	1	7,676,851	1.068365			(223,761)							(223,761)			0003
USD/L 3471159.48 USD-S 3271530.67USD	CLO RelnvGn ANCHE 1X CE XS1846662861	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,471,159	1.061020003			5,129							5,129			0003
USD/L 655635.14 USD-S 605304.1USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	01/18/2023	01/20/2023	01/20/2023	Maturity	1	655,635	1.083150007			154							154			0003
USD/L 15039229.98 USD-S 13791183.07USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/27/2023	04/28/2023	04/28/2023	Maturity	1	15,039,230	1.090496001			(162,859)							(162,859)			0003
USD/L 1156597.3 USD-S 1060220.11USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/27/2023	03/22/2023	03/22/2023	Maturity	1	1,156,597	1.090903001			14,955							14,955			0003
USD/L 4710562.03 USD-S 4350232.29USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2023	09/20/2023	09/20/2023	Maturity	1	4,710,562	1.08283			64,963							64,963			0003
USD/L 6735.39 USD-S 6113.66USD	CLO BECLO 9A C XS2062960385 - Acclnt	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	09/15/2023	09/15/2023	Maturity	1	6,735	1.10169522			229							229			0003
USD/L 2051246.53 USD-S 1829025.43USD	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2023	10/17/2023	10/17/2023	Maturity	1	2,051,247	1.121496999			119,613							119,613			0003
USD/L 440833.81 USD-S 417328.84USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/26/2023	10/31/2023	10/31/2023	Maturity	1	440,834	1.05632242			(2,205)							(2,205)			0003
USD/L 205433.42 USD-S 191553.46USD	Non-USD Futures Repatriation - 11.6.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/08/2023	11/08/2023	Maturity	1	205,433	1.072459981			6,923							6,923			0003
USD/L 1189905.7 USD-S 1000000USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	01/17/2023	01/17/2023	Maturity	1	1,189,906	1.1899057			(165,986)					91,916		(165,986)			0003
USD/L 2385523.4 USD-S 2000000USD	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023	04/17/2023	Maturity	1	2,385,523	1.1927617			(162,934)							(162,934)			0003
USD/L 3471159.48 USD-S 3271530.67USD	CLO RelnvGn ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,471,159	1.061020003			10,259							10,259			0003
USD/L 2302277.02 USD-S 2126666.67USD	FC Barcelona DDTL (Euro)	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/12/2023	02/15/2023	02/15/2023	Maturity	1	2,302,277	1.0825754			18,878							18,878			0003
USD/L 2575851.83 USD-S 2405292.54USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/22/2023	03/22/2023	Maturity	1	2,575,852	1.070909998			(14,160)							(14,160)			0003
USD/L 13235640 USD-S 12000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/22/2023	09/20/2023	09/20/2023	Maturity	1	13,235,640	1.10297			420,877							420,877			0003
USD/L 6817611 USD-S 6081614.07USD	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2023	10/17/2023	10/17/2023	Maturity	1	6,817,611	1.121019999			394,818							394,818			0003
USD/L 7665569.74 USD-S 7185607.11USD	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/14/2022	01/17/2023	01/17/2023	Maturity	1	7,665,570	1.066795			(108,537)					34,467		(108,537)			0003
USD/L 19647129.99 USD-S 18110708.07USD	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	04/17/2023	04/17/2023	Maturity	1	19,647,130	1.084835			(265,688)							(265,688)			0003
USD/L 3471159.48 USD-S 3271530.67USD	CLO RelnvGn DRYD 2013-29A XS1735593300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	01/12/2023	03/28/2023	03/28/2023	Maturity	1	3,471,159	1.061020003			5,129							5,129			0003
USD/L 729116.21 USD-S 681149.65USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/13/2023	02/15/2023	02/15/2023	Maturity	1	729,116	1.070420002			(2,233)							(2,233)			0003
USD/L 5528200 USD-S 5000000USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/25/2023	09/20/2023	09/20/2023	Maturity	1	5,528,200	1.10564			188,716							188,716			0003
USD/L 20064663.72 USD-S 18865390.82USD	Coupon Hedge CML Total	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	01/17/2023	01/17/2023	Maturity	1	20,064,664	1.06357			(345,799)					151,332		(345,799)			0003
USD/L 535434.05 USD-S 500000USD	CLO RelnvGn CADOG 11A DN XS1833626820	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/13/2023	03/28/2023	03/28/2023	Maturity	1	535,434	1.0708681			(4,319)							(4,319)			0003
USD/L 542345.69 USD-S 498824.27USD	12-18 Hotel - 7 Pines Ibiza	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/03/2023	04/17/2023	04/17/2023	Maturity	1	542,346	1.087248			(6,114)							(6,114)			0003
USD/L 286924.95 USD-S 263797.19USD	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/03/2023	04/17/2023	04/17/2023	Maturity	1	286,925	1.087672503			(3,121)							(3,121)			0003
USD/L 71368560.23 USD-S 57973000USD	Telereal - BTKHC74	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	03/22/2023	03/22/2023	Maturity	1	71,368,560	1.2310655			548,868					(1,168,706)		548,868			0003
USD/L 20454445.05 USD-S 16639911.69USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	20,454,445	1.22924			395,000					(314,979)		395,000			0003
USD/L 6479061.08 USD-S 5228802.19USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	6,479,061	1.23911			104,106					(156,012)		104,106			0003
USD/L 6475400.92 USD-S 5228802.19USD	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	6,475,401	1.23841			19,372					(149,926)		19,372			0003
USD/L 1530696.67 USD-S 1271807.53USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2022	01/03/2023	01/03/2023	Maturity	1	1,530,697	1.203559999			(7,551)					6,658		(7,551)			0003
USD/L 6397749.81 USD-S 5230723.17USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	6,397,750	1.223109999			(96,735)							(96,735)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 5216457.91 USD-S 4207821.95USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	5,216,458	1.239705			(38,262)							(38,262)			0003
USD/L 751887.17 USD-S 609991.05USD	Non-USD Balances Sell Foreign 1.31.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	01/31/2023	02/02/2023	02/02/2023	Maturity	1	751,887	1.232620003			(2,735)							(2,735)			0003
USD/L 37123011.01 USD-S 30823081.4USD	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	05/30/2023	05/30/2023	Maturity	1	37,123,011	1.20439			(968,267)							(968,267)			0003
USD/L 69920655.57 USD-S 57973000USD	Telereal - BTC2R38	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/16/2023	04/24/2023	04/24/2023	Maturity	1	69,920,656	1.20609			(2,209,289)							(2,209,289)			0003
USD/L 198902.82 USD-S 164764.87USD	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/16/2023	03/17/2023	03/17/2023	Maturity	1	198,903	1.207191921			(727)							(727)			0003
USD/L 6515812.99 USD-S 5230723.17USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	6,515,813	1.2456811			(331,759)							(331,759)			0003
USD/L 3488217.78 USD-S 2805278.37USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	3,488,218	1.243448			(97,490)							(97,490)			0003
USD/L 71954754.22 USD-S 57973000USD	Telereal - BTC2R38	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/21/2023	05/10/2023	05/10/2023	Maturity	1	71,954,754	1.241177			(1,195,450)							(1,195,450)			0003
USD/L 7951.79 USD-S 6408.39USD	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2023	04/27/2023	04/27/2023	Maturity	1	7,952	1.240840523			(34)							(34)			0003
USD/L 36730815.87 USD-S 29671588.83USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	36,730,816	1.237912			(797,754)							(797,754)			0003
USD/L 750214.98 USD-S 605368.47USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Maturity	1	750,215	1.239269994			(2,197)							(2,197)			0003
USD/L 2056875.87 USD-S 1613109.46USD	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/22/2023	06/26/2023	06/26/2023	Maturity	1	2,056,876	1.275099998			5,174							5,174			0003
USD/L 8340540.28 USD-S 6422271.89USD	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	10/17/2023	10/17/2023	Maturity	1	8,340,540	1.29869			495,778							495,778			0003
USD/L 3869228.03 USD-S 3050311.03USD	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	3,869,228	1.268469999			1,760							1,760			0003
USD/L 37318313.33 USD-S 29671588.83USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	37,318,313	1.257712			(340,766)							(340,766)			0003
USD/L 6625648.54 USD-S 5426144.94USD	Non-USD Balances Sell Foreign 9.25.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2023	09/27/2023	09/27/2023	Maturity	1	6,625,649	1.22106			30,196							30,196			0003
USD/L 5047645 USD-S 4150000USD	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2023	10/26/2023	10/26/2023	Maturity	1	5,047,645	1.2163			21,606							21,606			0003
USD/L 539872.28 USD-S 437002.01USD	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/06/2023	11/08/2023	11/08/2023	Maturity	1	539,872	1.235399993			2,751							2,751			0003
USD/L 192801.5 USD-S 152007.3USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/29/2023	12/01/2023	12/01/2023	Maturity	1	192,802	1.268370006			938							938			0003
USD/L 1235789.93 USD-S 978820.25USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	1,235,790	1.26253			6,981							6,981			0003
USD/L 71368560.23 USD-S 57973000USD	Telereal - BTC2R38	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	03/22/2023	03/22/2023	Maturity	1	71,368,560	1.2310655			117,389				(249,957)			117,389			0003
USD/L 20614354.6 USD-S 16639911.69USD	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	20,614,355	1.23885			554,909				(474,888)			554,909			0003
USD/L 331389.56 USD-S 269002.5USD	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/31/2023	02/02/2023	02/02/2023	Maturity	1	331,390	1.231920001			(1,394)							(1,394)			0003
USD/L 69920655.57 USD-S 57973000USD	Telereal - BTKHC74	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/16/2023	04/24/2023	04/24/2023	Maturity	1	69,920,656	1.20609			(472,513)							(472,513)			0003
USD/L 71954754.22 USD-S 57973000USD	Telereal - BTKHC74	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/21/2023	05/10/2023	05/10/2023	Maturity	1	71,954,754	1.241177			(255,677)							(255,677)			0003
USD/L 7951.79 USD-S 6408.39USD	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2023	04/27/2023	04/27/2023	Maturity	1	7,952	1.240840523			(3,305)							(3,305)			0003
USD/L 1792430.45 USD-S 1453184.52USD	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	1,792,430	1.233450003			(3,420)							(3,420)			0003
USD/L 1868367.86 USD-S 1438277.67USD	Coupon Hedge CML JAJO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/12/2023	07/17/2023	07/17/2023	Maturity	1	1,868,368	1.299031403			(14,490)							(14,490)			0003
USD/L 887944.22 USD-S 718412.52USD	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/06/2023	11/08/2023	11/08/2023	Maturity	1	887,944	1.235980993			4,940							4,940			0003
USD/L 5492784.8 USD-S 45574000USD	Telereal - BTC2R38	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/16/2023	03/22/2023	03/22/2023	Maturity	1	54,925,785	1.2052			(747,316)							(747,316)			0003
USD/L 7951.79 USD-S 6408.39USD	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2023	04/27/2023	04/27/2023	Maturity	1	7,952	1.240840523			(6,019)							(6,019)			0003
USD/L 560094.92 USD-S 451471USD	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/25/2023	04/27/2023	04/27/2023	Maturity	1	560,095	1.240599994			(2,528)							(2,528)			0003
USD/L 333412.46 USD-S 269002.5USD	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	04/27/2023	04/27/2023	Maturity	1	333,412	1.239440005			(1,818)							(1,818)			0003
USD/L 460787.93 USD-S 348074.46USD	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	05/16/2023	05/16/2023	Maturity	1	460,788	1.323819995			24,648				(38,866)			24,648			0003
USD/L 17933076.5 USD-S 14935518.03USD	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	01/20/2023	01/20/2023	Maturity	1	17,933,077	1.2007			(567,503)				129,570			(567,503)			0003

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USD/L 18523121.85 USD-S 15397441.27USD	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	04/20/2023	04/20/2023	Maturity	1	18,523,122	1.203			(626,734)					132,261		(626,734)			0003
USD/L 18550837.24 USD-S 15397441.27USD	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	07/20/2023	07/20/2023	Maturity	1	18,550,837	1.2048			(1,367,202)					131,731		(1,367,202)			0003
USD/L 8771195.97 USD-S 7269951.07USD	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	10/20/2023	10/20/2023	Maturity	1	8,771,196	1.206500001			(59,598)					57,300		(59,598)			0003
USD/L 16055000 USD-S 13000000USD	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/01/2022	06/30/2023	06/30/2023	Maturity	1	16,055,000	1.235			(340,510)					(284,280)		(340,510)			0003
USD/L 32968257.21 USD-S 26962289.64USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/05/2022	03/22/2023	03/22/2023	Maturity	1	32,968,257	1.22275436			31,182					(319,458)		31,182			0003
USD/L 5275822.53 USD-S 4291938.54USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	5,275,823	1.22924			101,882					(81,243)		101,882			0003
USD/L 9023240.87 USD-S 7282033.78USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	9,023,241	1.239109999			144,986					(217,275)		144,986			0003
USD/L 37349654.16 USD-S 30048475.57USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/14/2022	01/24/2023	01/24/2023	Maturity	1	37,349,654	1.24298			176,589					(1,005,670)		176,589			0003
USD/L 9018143.45 USD-S 7282033.78USD	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	9,018,143	1.23841			26,979					(208,798)		26,979			0003
USD/L 20772991.63 USD-S 16984594.76USD	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	12/15/2022	03/28/2023	03/28/2023	Maturity	1	20,772,992	1.223049			(92,604)					(203,455)		(92,604)			0003
USD/L 154134.4 USD-S 128065.41USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2022	01/03/2023	01/03/2023	Maturity	1	154,134	1.203559962			(760)					670		(760)			0003
USD/L 449676.81 USD-S 378142.56USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/05/2023	01/06/2023	01/06/2023	Maturity	1	449,677	1.189172702			(654)							(654)			0003
USD/L 136552.15 USD-S 112124.95USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/12/2023	01/27/2023	01/27/2023	Maturity	1	136,552	1.217856953			(2,606)							(2,606)			0003
USD/L 8701016.62 USD-S 7113846.36USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	8,701,017	1.22311			(131,561)							(131,561)			0003
USD/L 36882447.58 USD-S 29816044.93USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023	04/25/2023	Maturity	1	36,882,448	1.237			(330,858)							(330,858)			0003
USD/L 9027573.69 USD-S 7282033.78USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	9,027,574	1.239705			(66,216)							(66,216)			0003
USD/L 1182431.64 USD-S 987501.43USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/07/2023	02/08/2023	02/08/2023	Maturity	1	1,182,432	1.197397395			(6,327)							(6,327)			0003
USD/L 118665.53 USD-S 99102.66USD	Non-USD Balances Sell Foreign 2.7.2023	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/07/2023	02/09/2023	02/09/2023	Maturity	1	118,666	1.19740005			(902)							(902)			0003
USD/L 2513756.85 USD-S 2071927.44USD	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/14/2023	02/15/2023	02/15/2023	Maturity	1	2,513,757	1.2132456			(8,616)							(8,616)			0003
USD/L 6133603.95 USD-S 5092705.81USD	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/23/2023	05/30/2023	05/30/2023	Maturity	1	6,133,604	1.20439			(159,981)							(159,981)			0003
USD/L 628020.82 USD-S 529173.31USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/07/2023	03/08/2023	03/08/2023	Maturity	1	628,021	1.186796099			2,217							2,217			0003
USD/L 865784.8 USD-S 711147.31USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/13/2023	06/22/2023	06/22/2023	Maturity	1	865,785	1.217447901			(42,635)							(42,635)			0003
USD/L 2224844.05 USD-S 1842991.2USD	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/16/2023	03/17/2023	03/17/2023	Maturity	1	2,224,844	1.207191901			(8,137)							(8,137)			0003
USD/L 20585121.63 USD-S 16693459USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	03/23/2023	06/28/2023	06/28/2023	Maturity	1	20,585,122	1.233125			(702,397)							(702,397)			0003
USD/L 1468581.06 USD-S 1177549.66USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/06/2023	04/06/2023	Maturity	1	1,468,581	1.247150001			1,595							1,595			0003
USD/L 8612085.35 USD-S 6913555.44USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	8,612,085	1.245681101			(438,493)							(438,493)			0003
USD/L 19185719.94 USD-S 15397441.27USD	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/18/2023	06/20/2023	06/20/2023	Maturity	1	19,185,720	1.246033			(490,767)							(490,767)			0003
USD/L 9054830.34 USD-S 7282033.78USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	9,054,830	1.243448			(253,067)							(253,067)			0003
USD/L 35200678.5 USD-S 28361912.37USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/21/2023	05/25/2023	05/25/2023	Maturity	1	35,200,679	1.241125			148,323							148,323			0003
USD/L 7056774.96 USD-S 5601971.08USD	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	08/09/2023	08/09/2023	Maturity	1	7,056,775	1.259695			(81,222)							(81,222)			0003
USD/L 1998518.41 USD-S 1590543.9USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J857QP30	05/04/2023	05/09/2023	05/09/2023	Maturity	1	1,998,518	1.2565			(7,642)							(7,642)			0003
USD/L 1974403.01 USD-S 1568019.42USD	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/11/2023	05/11/2023	Maturity	1	1,974,403	1.259169998			(5,070)							(5,070)			0003
USD/L 77771622.43 USD-S 62360177.58USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	06/26/2023	06/26/2023	Maturity	1	77,771,622	1.247136			(1,543,817)							(1,543,817)			0003
USD/L 15541730.05 USD-S 12554793.92USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	15,541,730	1.237912			(337,550)							(337,550)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 1745939.88 USD~S 1408845.43USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/08/2023	06/08/2023	Maturity	1	1,745,940	1.239270003			(5,114)							(5,114)			0003
USD/L 405778.82 USD~S 322392.1USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/15/2023	06/15/2023	Maturity	1	405,779	1.25865001			(2,240)							(2,240)			0003
USD/L 81474833.48 USD~S 64230741.96USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023	07/26/2023	Maturity	1	81,474,833	1.268471			(1,363,994)							(1,363,994)			0003
USD/L 18818725.23 USD~S 14817660.53USD	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	06/15/2023	09/28/2023	09/28/2023	Maturity	1	18,818,725	1.27002			834,600							834,600			0003
USD/L 24802446.87 USD~S 19529024.41USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	06/15/2023	09/21/2023	09/21/2023	Maturity	1	24,802,447	1.27003			709,494							709,494			0003
USD/L 12299138.37 USD~S 9470418.94USD	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	10/17/2023	10/17/2023	Maturity	1	12,299,138	1.29869			731,084							731,084			0003
USD/L 5440668.95 USD~S 4148748.63USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	09/20/2023	09/20/2023	Maturity	1	5,440,669	1.311399999			298,697							298,697			0003
USD/L 453551.77 USD~S 347004.15USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/17/2023	07/19/2023	07/19/2023	Maturity	1	453,552	1.307049988			1,093							1,093			0003
USD/L 86369634.4 USD~S 66810714.28USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/19/2023	08/25/2023	08/25/2023	Maturity	1	86,369,634	1.29275125			2,234,695							2,234,695			0003
USD/L 6114977.08 USD~S 4786487.48USD	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/09/2023	11/09/2023	Maturity	1	6,114,977	1.27755			233,832							233,832			0003
USD/L 800736.89 USD~S 631067.96USD	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	800,737	1.268859997			610							610			0003
USD/L 8437519.17 USD~S 66810714.28USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	08/23/2023	09/25/2023	09/25/2023	Maturity	1	84,375,919	1.26291			2,619,272							2,619,272			0003
USD/L 15790314.97 USD~S 12554793.92USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	15,790,315	1.257712			(144,187)							(144,187)			0003
USD/L 290168.6 USD~S 232321.48USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/11/2023	09/11/2023	Maturity	1	290,169	1.248996003			859							859			0003
USD/L 8193519.89 USD~S 66810714.28USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	10/25/2023	10/25/2023	Maturity	1	81,933,520	1.226353			678,014							678,014			0003
USD/L 18183195.77 USD~S 14817660.53USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	12/28/2023	Maturity	1	18,183,196	1.22713			(779,041)							(779,041)			0003
USD/L 8511994.55 USD~S 6970987.95USD	Non-USD Balances Sell Foreign 9.25.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/25/2023	09/27/2023	09/27/2023	Maturity	1	8,511,995	1.221060001			38,793							38,793			0003
USD/L 81522968.05 USD~S 66810714.28USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/23/2023	11/27/2023	11/27/2023	Maturity	1	81,522,968	1.220208			(2,691,510)							(2,691,510)			0003
USD/L 959170.13 USD~S 790698.72USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIIXH05	10/26/2023	10/31/2023	10/31/2023	Maturity	1	959,170	1.213066501			(3,184)							(3,184)			0003
USD/L 1880068.29 USD~S 1521114.23USD	Non-USD Futures Repatriation - 11.6.2023	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	11/06/2023	11/08/2023	11/08/2023	Maturity	1	1,880,068	1.235981002			10,459							10,459			0003
USD/L 198662.17 USD~S 161965.62USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/08/2023	11/10/2023	11/10/2023	Maturity	1	198,662	1.226569997			805							805			0003
USD/L 83591628.2 USD~S 66810714.28USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	12/29/2023	12/29/2023	Maturity	1	83,591,628	1.251171			(1,451,478)							(1,451,478)			0003
USD/L 1849910.83 USD~S 1465241.09USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	1,849,911	1.262529998			10,450							10,450			0003
USD/L 97929.95 USD~S 77282.41USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIIXH05	12/20/2023	12/22/2023	12/22/2023	Maturity	1	97,930	1.267169981			(103)							(103)			0003
USD/L 460787.93 USD~S 348074.46USD	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/15/2021	05/16/2023	05/16/2023	Maturity	1	460,788	1.323819995			20,580						(27,162)	20,580			0003
USD/L 5317068.06 USD~S 4291938.54USD	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	5,317,068	1.23885			143,128						(122,488)	143,128			0003
USD/L 154134.4 USD~S 128065.41USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2022	01/03/2023	01/03/2023	Maturity	1	154,134	1.203559962			(2,674)					2,358		(2,674)			0003
USD/L 120915.48 USD~S 101674.97USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/05/2023	01/06/2023	01/06/2023	Maturity	1	120,915	1.189235463			(169)							(169)			0003
USD/L 68001.15 USD~S 56062.47USD	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	68,001	1.212953157			(1,443)							(1,443)			0003
USD/L 2624629.53 USD~S 2129378.99USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	04/20/2023	04/20/2023	Maturity	1	2,624,630	1.2325798			(23,687)							(23,687)			0003
USD/L 2616861.77 USD~S 2129378.99USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/27/2023	01/27/2023	Maturity	1	2,616,862	1.228931901			(25,900)							(25,900)			0003
USD/L 1182431.64 USD~S 987501.43USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/07/2023	02/08/2023	02/08/2023	Maturity	1	1,182,432	1.197397395			(675)							(675)			0003
USD/L 2505267.96 USD~S 2071927.44USD	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	04/17/2023	04/17/2023	Maturity	1	2,505,268	1.209148502			(67,245)							(67,245)			0003
USD/L 137010.63 USD~S 115506.17USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/08/2023	03/08/2023	Maturity	1	137,011	1.186175855			412							412			0003

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USD/L 3115395.11 USD~S 2585390.13USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/15/2023	03/22/2023	03/22/2023	Maturity	1	3,115,395	1.205000001			(42,912)							(42,912)			0003
USD/L 27049251.18 USD~S 22404802.78USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/15/2023	06/22/2023	06/22/2023	Maturity	1	27,049,251	1.207297			(1,570,649)							(1,570,649)			0003
USD/L 145688.45 USD~S 116486.46USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/04/2023	04/06/2023	04/06/2023	Maturity	1	145,688	1.250689994			570							570			0003
USD/L 202878.53 USD~S 161437.52USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	05/09/2023	05/09/2023	Maturity	1	202,879	1.256699991			(743)							(743)			0003
USD/L 43153158.89 USD~S 34651906.24USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/25/2023	05/25/2023	Maturity	1	43,153,159	1.2453329			327,029							327,029			0003
USD/L 11223916.72 USD~S 9096612.24USD	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	11,223,917	1.23345			(21,418)							(21,418)			0003
USD/L 113983.98 USD~S 90551.01USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/13/2023	06/15/2023	06/15/2023	Maturity	1	113,984	1.258781984			(617)							(617)			0003
USD/L 3246844.83 USD~S 2557396.55USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/15/2023	06/26/2023	06/26/2023	Maturity	1	3,246,845	1.2695899			(5,889)							(5,889)			0003
USD/L 4834942.26 USD~S 3721959.5USD	Coupon Hedge CML JAJO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	07/12/2023	07/17/2023	07/17/2023	Maturity	1	4,834,942	1.2990314			(37,498)							(37,498)			0003
USD/L 3574264.37 USD~S 2725949.03USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	10/20/2023	10/20/2023	Maturity	1	3,574,264	1.311200001			263,060							263,060			0003
USD/L 453551.77 USD~S 347004.15USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/17/2023	07/19/2023	07/19/2023	Maturity	1	453,552	1.307049988			500							500			0003
USD/L 5551718.79 USD~S 4298648.55USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/26/2023	07/26/2023	Maturity	1	5,551,719	1.2915033			7,722							7,722			0003
USD/L 342846.87 USD~S 268579.32USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	342,847	1.276519987			625							625			0003
USD/L 721446.23 USD~S 573682.76USD	Whiteleys October 2022 - 2380301	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	721,446	1.257570003			(4,147)							(4,147)			0003
USD/L 122249.33 USD~S 97812.51USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2023	09/11/2023	09/11/2023	Maturity	1	122,249	1.249833278			444							444			0003
USD/L 113346.81 USD~S 93399.33USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/26/2023	10/31/2023	10/31/2023	Maturity	1	113,347	1.213571982			(329)							(329)			0003
USD/L 81796 USD~S 66687.32USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2023	11/10/2023	11/10/2023	Maturity	1	81,796	1.226560012			331							331			0003
USD/L 117212.08 USD~S 92485.23USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2023	12/22/2023	12/22/2023	Maturity	1	117,212	1.267359988			(106)							(106)			0003
USD/L 460787.93 USD~S 348074.46USD	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/12/2021	05/16/2023	05/16/2023	Maturity	1	460,788	1.323819995			4,832						(6,366)	4,832			0003
USD/L 44755.46 USD~S 36129.24USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/18/2023	01/20/2023	01/20/2023	Maturity	1	44,755	1.238760074			2							2			0003
USD/L 3115395.11 USD~S 2585390.13USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/15/2023	03/22/2023	03/22/2023	Maturity	1	3,115,395	1.205000001			(50,818)							(50,818)			0003
USD/L 145688.45 USD~S 116486.46USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/04/2023	04/06/2023	04/06/2023	Maturity	1	145,688	1.250689994			32							32			0003
USD/L 342846.87 USD~S 268579.32USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/07/2023	08/09/2023	08/09/2023	Maturity	1	342,847	1.276519987			230							230			0003
USD/L 5173794.89 USD~S 4148748.63USD	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	10/20/2023	10/20/2023	Maturity	1	5,173,795	1.2470736			134,319							134,319			0003
USD/L 460787.93 USD~S 348074.46USD	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/17/2021	05/16/2023	05/16/2023	Maturity	1	460,788	1.323819995			3,699,259						(4,632,947)	3,699,259			0003
USD/L 44755.46 USD~S 36129.24USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/18/2023	01/20/2023	01/20/2023	Maturity	1	44,755	1.238760074			1							1			0003
USD/L 460787.93 USD~S 348074.46USD	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/17/2021	05/16/2023	05/16/2023	Maturity	1	460,788	1.323819995			6,338,104						(7,937,834)	6,338,104			0003
USD/L 460787.93 USD~S 348074.46USD	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2022	05/16/2023	05/16/2023	Maturity	1	460,788	1.323819995			(23,065)						5,413	(23,065)			0003
USD/L 155597.47 USD~S 114741.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/03/2021	06/15/2023	06/15/2023	Maturity	1	155,597	1.356067678			10,381						(16,437)	10,381			0003
USD/L 60268000 USD~S 48800000USD	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	06/30/2023	06/30/2023	Maturity	1	60,268,000	1.235			(1,278,223)						(1,067,145)	(1,278,223)			0003
USD/L 4664341.98 USD~S 3816138.06USD	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/15/2022	01/12/2023	01/12/2023	Maturity	1	4,664,342	1.222267619			(37,740)							(37,740)			0003
USD/L 11464621.39 USD~S 9326593.17USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	11,464,621	1.22924			221,396						(176,544)	221,396			0003
USD/L 10160423.79 USD~S 8199775.48USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	10,160,424	1.239109999			163,258						(244,657)	163,258			0003
USD/L 8563769.73 USD~S 6889708.39USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/14/2022	01/24/2023	01/24/2023	Maturity	1	8,563,770	1.242979999			40,489						(230,587)	40,489			0003
USD/L 10154683.95 USD~S 8199775.48USD	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	10,154,684	1.23841			30,379						(235,113)	30,379			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 8787865.47 USD-S 7191379.27USD	Coupon Hedge RML	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8570P30	12/16/2022	02/07/2023	02/07/2023	Maturity	1	8,787,865	1.222			143,861					(87,156)		143,861			0003
USD/L 378824.75 USD-S 314753.52USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2022	01/03/2023	01/03/2023	Maturity	1	378,825	1.203560011			(1,869)					1,648		(1,869)			0003
USD/L 255265.84 USD-S 210449.9USD	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/12/2023	01/20/2023	01/20/2023	Maturity	1	255,266	1.212953012			(5,418)							(5,418)			0003
USD/L 511412.62 USD-S 420899.8USD	Coupon Hedge CML JAJO	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/12/2023	01/27/2023	01/27/2023	Maturity	1	511,413	1.215046004			(10,964)							(10,964)			0003
USD/L 9257017.26 USD-S 7568425.78USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	9,257,017	1.223110001			(139,968)							(139,968)			0003
USD/L 20346.2 USD-S 16544.99USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	20,346	1.229749912			(65)							(65)			0003
USD/L 8376367.57 USD-S 6771517.84USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023	04/25/2023	Maturity	1	8,376,368	1.237			(75,141)							(75,141)			0003
USD/L 9230878.36 USD-S 7446028.17USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	9,230,878	1.239705001			(67,707)							(67,707)			0003
USD/L 1710422.8 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/15/2023	02/15/2023	Maturity	1	1,710,423	1.23052			18,231							18,231			0003
USD/L 1713592 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2023	05/15/2023	Maturity	1	1,713,592	1.2328			(16,813)							(16,813)			0003
USD/L 1715677 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023	07/17/2023	Maturity	1	1,715,677	1.2343			(103,981)							(103,981)			0003
USD/L 1718318 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	10/16/2023	Maturity	1	1,718,318	1.2362			30,995							30,995			0003
USD/L 16219213.6 USD-S 13161580.93USD	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2023	05/09/2023	05/09/2023	Maturity	1	16,219,214	1.232315			(381,547)							(381,547)			0003
USD/L 1519118.02 USD-S 1268680.49USD	Non-USD Balances Sell Foreign 2.7.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2023	02/09/2023	02/09/2023	Maturity	1	1,519,118	1.197400001			(11,552)							(11,552)			0003
USD/L 21292293.7 USD-S 17678902.76USD	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/23/2023	05/30/2023	05/30/2023	Maturity	1	21,292,294	1.20439			(555,360)							(555,360)			0003
USD/L 1698082.38 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	03/27/2023	03/27/2023	Maturity	1	1,698,082	1.221642			(1,184)							(1,184)			0003
USD/L 7912101.31 USD-S 6363033.53USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	7,912,101	1.243447999			(221,130)							(221,130)			0003
USD/L 8179839.41 USD-S 6590665.25USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	05/25/2023	05/25/2023	Maturity	1	8,179,839	1.241125			34,467							34,467			0003
USD/L 1960753.75 USD-S 1580182.58USD	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2023	04/27/2023	04/27/2023	Maturity	1	1,960,754	1.240839998			(8,468)							(8,468)			0003
USD/L 9159548.2 USD-S 7344466.2USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	06/26/2023	06/26/2023	Maturity	1	9,159,548	1.247136			(181,823)							(181,823)			0003
USD/L 30721421.44 USD-S 24817128.71USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	30,721,421	1.237912			(667,237)							(667,237)			0003
USD/L 9591152.65 USD-S 7561191.9USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023	07/26/2023	Maturity	1	9,591,153	1.268471			(160,568)							(160,568)			0003
USD/L 10867781.93 USD-S 8368264.89USD	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2023	10/17/2023	10/17/2023	Maturity	1	10,867,782	1.29869			646,002							646,002			0003
USD/L 3660756.69 USD-S 2797246.65USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	07/18/2023	07/19/2023	07/19/2023	Maturity	1	3,660,757	1.3087			13,427							13,427			0003
USD/L 10074907.7 USD-S 7793384.61USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2023	08/25/2023	08/25/2023	Maturity	1	10,074,908	1.29275125			260,674							260,674			0003
USD/L 1773702.83 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/15/2023	08/15/2023	Maturity	1	1,773,703	1.276045201			11,331							11,331			0003
USD/L 9842343.36 USD-S 7793384.61USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	09/25/2023	09/25/2023	Maturity	1	9,842,343	1.26291			305,535							305,535			0003
USD/L 31212800.58 USD-S 24817128.71USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	31,212,801	1.257712			(285,015)							(285,015)			0003
USD/L 9557440.6 USD-S 7793384.61USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	10/25/2023	10/25/2023	Maturity	1	9,557,441	1.226353			79,090							79,090			0003
USD/L 1695355.2 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/28/2023	10/02/2023	10/02/2023	Maturity	1	1,695,355	1.21968			(304)							(304)			0003
USD/L 1687487.63 USD-S 1388889USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/26/2023	10/26/2023	Maturity	1	1,687,488	1.214990996			5,413							5,413			0003
USD/L 1687666.8 USD-S 1388889USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	11/15/2023	11/15/2023	Maturity	1	1,687,667	1.215119999			(48,314)							(48,314)			0003
USD/L 9509550.25 USD-S 7793384.61USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	11/27/2023	11/27/2023	Maturity	1	9,509,550	1.220208			(313,961)							(313,961)			0003
USD/L 3009875.79 USD-S 2435212.02USD	Non-USD Futures Repatriation - 11.6.2023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/06/2023	11/08/2023	11/08/2023	Maturity	1	3,009,876	1.235981001			16,744							16,744			0003
USD/L 9750856.82 USD-S 7793384.61USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	12/29/2023	12/29/2023	Maturity	1	9,750,857	1.251171001			(169,313)							(169,313)			0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 192801.5 USD-S 152007.3USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2023	12/01/2023	12/01/2023	Maturity	1	192,802	1.268370006			938							938			0003
USD/L 703715.17 USD-S 555555.6USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	703,715	1.266687205			(5,671)							(5,671)			0003
USD/L 3001209.92 USD-S 2377139.49USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	3,001,210	1.26253			16,953							16,953			0003
USD/L 1884742.7 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2023	06/15/2023	Maturity	1	1,884,743	1.35593			125,561				(198,930)			125,561			0003
USD/L 1155249.95 USD-S 9326593.17USD	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	11,554,250	1.23885			311,024				(266,173)			311,024			0003
USD/L 1670496.86 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	01/17/2023	01/17/2023	Maturity	1	1,670,497	1.201796302			(24,191)				10,392			(24,191)			0003
USD/L 8674277.63 USD-S 7191379.27USD	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/04/2023	02/07/2023	02/07/2023	Maturity	1	8,674,278	1.206205			30,273							30,273			0003
USD/L 780583.12 USD-S 630039.27USD	12.18 Hotel - Schloss Roxburghe	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/17/2023	04/17/2023	Maturity	1	780,583	1.238943598			(1,676)							(1,676)			0003
USD/L 8493082.16 USD-S 6818022.82USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	8,493,082	1.245681099			(432,433)							(432,433)			0003
USD/L 1725434.8 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	05/15/2023	05/15/2023	Maturity	1	1,725,435	1.24132			(4,971)							(4,971)			0003
USD/L 1199623.13 USD-S 963088.6USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/22/2023	05/25/2023	05/25/2023	Maturity	1	1,199,623	1.245593502			9,340							9,340			0003
USD/L 10325260.14 USD-S 8371040.69USD	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/30/2023	05/30/2023	Maturity	1	10,325,260	1.23345			(19,703)							(19,703)			0003
USD/L 548648.49 USD-S 432146.23USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/15/2023	06/26/2023	06/26/2023	Maturity	1	548,648	1.269589902			(995)							(995)			0003
USD/L 636201.89 USD-S 492605.7USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/26/2023	07/26/2023	Maturity	1	636,202	1.291503306			885							885			0003
USD/L 1155313.8 USD-S 910793.16USD	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	1,155,314	1.26847			525							525			0003
USD/L 1704577.85 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/22/2023	10/16/2023	10/16/2023	Maturity	1	1,704,578	1.226315			17,255							17,255			0003
USD/L 703715.17 USD-S 555555.6USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	703,715	1.266687205			(8,489)							(8,489)			0003
USD/L 1724039.24 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/17/2023	04/17/2023	Maturity	1	1,724,039	1.240316			(1,790)							(1,790)			0003
USD/L 1884742.7 USD-S 1390000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	06/15/2023	06/15/2023	Maturity	1	1,884,743	1.35593			(18,457)							(18,457)			0003
USD/L 3372765.4 USD-S 2645098.74USD	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/22/2023	06/26/2023	06/26/2023	Maturity	1	3,372,765	1.275099999			8,484							8,484			0003
USD/L 3077110.08 USD-S 2400000USD	Placefirst UK SFR Madryn Street SPV Ltd	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2023	07/17/2023	07/17/2023	Maturity	1	3,077,110	1.2821292			(64,745)							(64,745)			0003
USD/L 1155313.8 USD-S 910793.16USD	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	1,155,314	1.26847			2,290							2,290			0003
USD/L 1715677 USD-S 1390000USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/17/2023	07/17/2023	Maturity	1	1,715,677	1.2343			(29,617)							(29,617)			0003
USD/L 3077110.08 USD-S 2400000USD	Coupon Hedge CML JAJO	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/12/2023	07/17/2023	07/17/2023	Maturity	1	3,077,110	1.2821292			(27,078)							(27,078)			0003
USD/L 1123316.27 USD-S 933815.04USD	Motive Capital Fund Ii-b	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	03/22/2023	03/22/2023	Maturity	1	1,123,316	1.202932296			(17,430)							(17,430)			0003
USD/L 1449346.51 USD-S 1188708.11USD	Motive Capital Fund Ii-b	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	06/22/2023	06/22/2023	Maturity	1	1,449,347	1.219261901			(69,110)							(69,110)			0003
USD/L 1499540.07 USD-S 1188708.11USD	Motive Capital Fund Ii-b	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/13/2023	09/21/2023	09/21/2023	Maturity	1	1,499,540	1.261487204			33,031							33,031			0003
USD/L 310136.22 USD-S 254893.07USD	Motive Capital Fund Ii-b	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/14/2023	03/22/2023	03/22/2023	Maturity	1	310,136	1.216730686			(1,241)							(1,241)			0003
USD/L 20615343.02 USD-S 17175158.73USD	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	01/20/2023	01/20/2023	Maturity	1	20,615,343	1.2003			(659,473)				155,869			(659,473)			0003
USD/L 21293655.56 USD-S 17706349.21USD	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	04/20/2023	04/20/2023	Maturity	1	21,293,656	1.2026			(727,797)				159,177			(727,797)			0003
USD/L 21327297.62 USD-S 17706349.21USD	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	07/20/2023	07/20/2023	Maturity	1	21,327,298	1.2045			(1,577,532)				156,797			(1,577,532)			0003
USD/L 10083127.86 USD-S 8360109.33USD	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	10/20/2023	10/20/2023	Maturity	1	10,083,128	1.2061			(71,879)				69,236			(71,879)			0003
USD/L 1243660.37 USD-S 917107.88USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/03/2021	06/15/2023	06/15/2023	Maturity	1	1,243,660	1.356067696			82,970				(131,378)			82,970			0003
USD/L 8900007.66 USD-S 7182580.77USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	8,900,008	1.23911			143,005				(214,307)			143,005			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 9926004.44 USD-S 7985650.97USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/14/2022	01/24/2023	01/24/2023	Maturity	1	9,926,004	1.24298			46,930					(267,266)		46,930			0003
USD/L 8894979.85 USD-S 7182580.77USD	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	8,894,980	1.23841			26,611					(205,947)		26,611			0003
USD/L 641313.8 USD-S 524356.58USD	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2022	03/28/2023	03/28/2023	Maturity	1	641,314	1.223049018			(2,859)					(6,281)		(2,859)			0003
USD/L 8785086.37 USD-S 7182580.77USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	8,785,086	1.223110001			(132,832)							(132,832)			0003
USD/L 162769.6 USD-S 132359.91USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	162,770	1.229750005			(523)							(523)			0003
USD/L 9784618.88 USD-S 7909958.67USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023	04/25/2023	Maturity	1	9,784,619	1.237000001			(87,774)							(87,774)			0003
USD/L 3009391.04 USD-S 2448785.84USD	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/27/2023	01/27/2023	Maturity	1	3,009,391	1.228931902			(29,785)							(29,785)			0003
USD/L 8904281.29 USD-S 7182580.77USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	8,904,281	1.239705			(65,311)							(65,311)			0003
USD/L 1367077.2 USD-S 11110000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/15/2023	02/15/2023	Maturity	1	13,671,077	1.23052			145,719							145,719			0003
USD/L 13696408 USD-S 11110000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2023	05/15/2023	Maturity	1	13,696,408	1.2328			(134,386)							(134,386)			0003
USD/L 13713073 USD-S 11110000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023	07/17/2023	Maturity	1	13,713,073	1.2343			(831,096)							(831,096)			0003
USD/L 13734182 USD-S 11110000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	10/16/2023	Maturity	1	13,734,182	1.2362			247,735							247,735			0003
USD/L 2410693.21 USD-S 2013273.1USD	Non-USD Balances Sell Foreign 2.7.2023	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2023	02/09/2023	02/09/2023	Maturity	1	2,410,693	1.1974			(18,332)							(18,332)			0003
USD/L 297130.86 USD-S 246133.91USD	Non-USD Balances Sell Foreign 3.16.2023	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/16/2023	03/17/2023	03/17/2023	Maturity	1	297,131	1.20719189			(1,087)							(1,087)			0003
USD/L 609127.04 USD-S 493970.23USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023	06/28/2023	Maturity	1	609,127	1.233125			(20,784)							(20,784)			0003
USD/L 13572442.62 USD-S 11110000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	03/27/2023	03/27/2023	Maturity	1	13,572,443	1.221642			(9,464)							(9,464)			0003
USD/L 22062695.43 USD-S 17706349.21USD	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/18/2023	06/20/2023	06/20/2023	Maturity	1	22,062,695	1.246033			(564,359)							(564,359)			0003
USD/L 8931165.69 USD-S 7182580.77USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	8,931,166	1.243448			(249,611)							(249,611)			0003
USD/L 9574712.04 USD-S 7714542.89USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2023	05/25/2023	05/25/2023	Maturity	1	9,574,712	1.241124999			40,344							40,344			0003
USD/L 2987055.04 USD-S 2372241.27USD	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/09/2023	05/11/2023	05/11/2023	Maturity	1	2,987,055	1.25917			(7,670)							(7,670)			0003
USD/L 25030752.25 USD-S 20070587.53USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2023	06/26/2023	06/26/2023	Maturity	1	25,030,752	1.247136			(496,876)							(496,876)			0003
USD/L 26361495.04 USD-S 20782103.05USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	07/26/2023	07/26/2023	Maturity	1	26,361,495	1.268471			(441,326)							(441,326)			0003
USD/L 561293.39 USD-S 441956.34USD	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	09/28/2023	09/28/2023	Maturity	1	561,293	1.270019998			24,893							24,893			0003
USD/L 6256519.03 USD-S 4770870.09USD	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	09/20/2023	09/20/2023	Maturity	1	6,256,519	1.311399999			343,488							343,488			0003
USD/L 28565249.72 USD-S 22096478.13USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2023	08/25/2023	08/25/2023	Maturity	1	28,565,250	1.29275125			739,086							739,086			0003
USD/L 14176862.17 USD-S 11110000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2023	08/15/2023	08/15/2023	Maturity	1	14,176,862	1.2760452			90,569							90,569			0003
USD/L 27905863.2 USD-S 22096478.13USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2023	09/25/2023	09/25/2023	Maturity	1	27,905,863	1.26291			866,279							866,279			0003
USD/L 291820.94 USD-S 232051.45USD	Whiteleys October 2022 - 2380301	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2023	08/30/2023	08/30/2023	Maturity	1	291,821	1.257569991			(1,677)							(1,677)			0003
USD/L 4432225.51 USD-S 3573222.76USD	Non-USD Balances Sell Foreign 9.20.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2023	09/22/2023	09/22/2023	Maturity	1	4,432,226	1.2404			40,359							40,359			0003
USD/L 27098082.24 USD-S 22096478.13USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2023	10/25/2023	10/25/2023	Maturity	1	27,098,082	1.226353			224,241							224,241			0003
USD/L 542337.88 USD-S 441956.34USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2023	12/28/2023	12/28/2023	Maturity	1	542,338	1.227129992			(23,236)							(23,236)			0003
USD/L 13551978 USD-S 11110000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2023	10/02/2023	10/02/2023	Maturity	1	13,551,978	1.2198			(1,100)							(1,100)			0003
USD/L 13499899.87 USD-S 11111111USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/26/2023	10/26/2023	Maturity	1	13,499,900	1.214991			43,304							43,304			0003
USD/L 13501333.2 USD-S 11111111USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2023	11/15/2023	11/15/2023	Maturity	1	13,501,333	1.21512			(386,514)							(386,514)			0003
USD/L 26962299.39 USD-S 22096478.13USD	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/23/2023	11/27/2023	11/27/2023	Maturity	1	26,962,299	1.220208			(890,170)							(890,170)			0003

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USD/L 27646472.64 USD~S	Coupon Hedge CML At Maturity																							
22096478.13USD	Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/20/2023	12/29/2023	12/29/2023	Maturity	1	27,646,473	1.251171			(480,051)							(480,051)			0003
USD/L 5629720.83 USD~S	Heylo Flow hedging 20%																							
4444444.4USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	5,629,721	1.266687199			(45,366)							(45,366)			0003
USD/L 15064382.3 USD~S	Heylo Flow hedging 20%																							
11110000USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/03/2021	06/15/2023	06/15/2023	Maturity	1	15,064,382	1.35593			1,003,583							1,003,583			0003
USD/L 13351956.89 USD~S	Heylo Flow hedging 20%																							
11110000USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	01/17/2023	01/17/2023	Maturity	1	13,351,957	1.2017963			(193,355)						83,065	(193,355)			0003
USD/L 3018323.96 USD~S	60 Curzon July 2022 - 7200568																							
2448785.84USD		B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	04/20/2023	04/20/2023	Maturity	1	3,018,324	1.2325798			(27,240)							(27,240)			0003
USD/L 8947205.11 USD~S																								
7182580.77USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	8,947,205	1.245681099			(455,555)							(455,555)			0003
USD/L 13779910.76 USD~S	Heylo Flow hedging 20%																							
11110000USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/17/2023	04/17/2023	Maturity	1	13,779,911	1.240316			(14,306)							(14,306)			0003
USD/L 13791065.2 USD~S	Heylo Flow hedging 20%																							
11110000USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	05/15/2023	05/15/2023	Maturity	1	13,791,065	1.24132			(39,729)							(39,729)			0003
USD/L 15691778.44 USD~S	Coupon Hedge CML At Maturity																							
12594493.9USD	Monthly	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/25/2023	05/25/2023	Maturity	1	15,691,778	1.2459237			126,302							126,302			0003
USD/L 1222939.58 USD~S	Coupon Hedge CML At Maturity																							
963255.6USD	Monthly	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	06/15/2023	06/26/2023	06/26/2023	Maturity	1	1,222,940	1.269589899			(2,218)							(2,218)			0003
USD/L 4110239.62 USD~S	60 Curzon July 2022 - 7200568																							
3134716USD		B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/14/2023	10/20/2023	10/20/2023	Maturity	1	4,110,240	1.3112			302,507							302,507			0003
USD/L 2056172.74 USD~S	Coupon Hedge CML At Maturity																							
1592077.06USD	Monthly	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/26/2023	07/26/2023	Maturity	1	2,056,173	1.291503301			2,860							2,860			0003
USD/L 13624359.65 USD~S	Heylo Flow hedging 20%																							
11110000USD	Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	09/22/2023	10/16/2023	10/16/2023	Maturity	1	13,624,360	1.226315			137,913							137,913			0003
USD/L 5629720.83 USD~S	Heylo Flow hedging 20%																							
4444444.4USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	5,629,721	1.266687199			(67,915)							(67,915)			0003
USD/L 15064382.3 USD~S	Heylo Flow hedging 20%																							
11110000USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	06/15/2023	06/15/2023	Maturity	1	15,064,382	1.35593			(147,524)							(147,524)			0003
USD/L 5949626.14 USD~S	60 Curzon July 2022 - 7200568																							
4770870.09USD		B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2023	10/20/2023	10/20/2023	Maturity	1	5,949,626	1.2470736			154,461							154,461			0003
USD/L 10086376 USD~S	Sorel Foundation Home Loans																							
8000000USD	50163204	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/25/2023	12/20/2023	12/20/2023	Maturity	1	10,086,376	1.260797			(90,446)							(90,446)			0003
USD/L 931193.31 USD~S	Non-USD Futures Repatriation																							
753404.23USD	- 11.6.2023	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	11/06/2023	11/08/2023	11/08/2023	Maturity	1	931,193	1.235980995			5,180							5,180			0003
USD/L 411601.27 USD~S																								
336537.03USD	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2022	03/28/2023	03/28/2023	Maturity	1	411,601	1.223048976			(1,835)							(1,835)			0003
USD/L 386764.85 USD~S																								
313646.1USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/23/2023	06/28/2023	06/28/2023	Maturity	1	386,765	1.233125009			(13,197)							(13,197)			0003
USD/L 373409.01 USD~S																								
294018.21USD	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	06/15/2023	09/28/2023	09/28/2023	Maturity	1	373,409	1.27002001			16,560							16,560			0003
USD/L 360798.57 USD~S																								
294018.21USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/21/2023	12/28/2023	12/28/2023	Maturity	1	360,799	1.227130013			(15,458)							(15,458)			0003
USD/L 386764.85 USD~S																								
313646.1USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/15/2023	06/28/2023	06/28/2023	Maturity	1	386,765	1.233125009			(39)							(39)			0003
USD/L 1865736.79 USD~S																								
1526455.22USD	Foreign Currency	D1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	08/15/2022	01/12/2023	01/12/2023	Maturity	1	1,865,737	1.222267621										(15,096)			0003
USD/L 621830.19 USD~S	Heylo Flow hedging 20%																							
458553.94USD	Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	09/29/2022	06/15/2023	06/15/2023	Maturity	1	621,830	1.356067707			41,485							41,485			0003
USD/L 18358981.2 USD~S																								
14910000USD	Foreign Currency	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/06/2022	01/31/2023	01/31/2023	Maturity	1	18,358,981	1.23132										(251,722)			0003
USD/L 1228405.67 USD~S				CANADIAN IMPERIAL																				
999321.27USD	Coupon Hedge CML FMAN	B1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	12/12/2022	02/28/2023	02/28/2023	Maturity	1	1,228,406	1.229239992			23,722							23,722			0003
USD/L 1804074.47 USD~S																								
1455943.76USD	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	12/13/2022	01/17/2023	01/17/2023	Maturity	1	1,804,074	1.239109998			28,988							28,988			0003
USD/L 1803055.31 USD~S																								
1455943.76USD	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/14/2022	01/31/2023	01/31/2023	Maturity	1	1,803,055	1.238409999			5,394							5,394			0003
USD/L 11126178.73 USD~S																								
9097083.38USD	Coupon Hedge RMBS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2022	03/28/2023	03/28/2023	Maturity	1	11,126,179	1.223049			(49,599)							(49,599)			0003
USD/L 2196966.37 USD~S				MIZUHO CAPITAL																				
1797844.82USD	Coupon Hedge RML	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/16/2022	02/07/2023	02/07/2023	Maturity	1	2,196,966	1.222			35,965							35,965			0003
USD/L 208086.49 USD~S	Non-USD Balances Sell			SOCIETE GENERALE SA																				
172892.49USD	Foreign 12.29.2022	D1	Currency	O2RNE8IBXP4R0TD8PU41	12/29/2022	01/03/2023	01/03/2023	Maturity	1	208,086	1.203560027			(1,026)						905	(1,026)			0003
USD/L 1783327.11 USD~S																								
1458026.78USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023	04/17/2023	Maturity	1	1,783,327	1.22311			(26,964)							(26,964)			0003
USD/L 81384.79 USD~S	Non-USD Balances Sell																							
66179.95USD	Foreign 1.17.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	81,385	1.229749947			(261)							(261)			0003
USD/L 1453927.48 USD~S																								
1172801.17USD	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023	04/28/2023	Maturity	1	1,453,927	1.239705005			(10,664)							(10,664)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 6835538.6 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/15/2023	02/15/2023	Maturity	1	6,835,539	1.23052			72,859							72,859			0003
USD/L 6848204 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2023	05/15/2023	Maturity	1	6,848,204	1.2328			(67,193)							(67,193)			0003
USD/L 6856536.5 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023	07/17/2023	Maturity	1	6,856,537	1.2343			(415,548)							(415,548)			0003
USD/L 6867091 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023	10/16/2023	Maturity	1	6,867,091	1.2362			123,868							123,868			0003
USD/L 4052269.8 USD~S 3290395.24USD	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/02/2023	05/09/2023	05/09/2023	Maturity	1	4,052,270	1.231544998			(97,920)							(97,920)			0003
USD/L 2369510.29 USD~S 1968398.34USD	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	05/30/2023	05/30/2023	Maturity	1	2,369,510	1.203775802			(63,044)							(63,044)			0003
USD/L 10944877.71 USD~S 8875724.44USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/23/2023	06/28/2023	06/28/2023	Maturity	1	10,944,878	1.233125001			(373,456)							(373,456)			0003
USD/L 6786221.31 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	03/27/2023	03/27/2023	Maturity	1	6,786,221	1.221642			(4,732)							(4,732)			0003
USD/L 953417 USD~S 766752.61USD	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/21/2023	07/28/2023	07/28/2023	Maturity	1	953,417	1.243448001			(26,646)							(26,646)			0003
USD/L 287419.28 USD~S 228260.9USD	Non-USD Balances Sell Foreign 5.9.2023	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/11/2023	05/11/2023	Maturity	1	287,419	1.259170011			(738)							(738)			0003
USD/L 5960341.85 USD~S 4814834.86USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/25/2023	08/30/2023	08/30/2023	Maturity	1	5,960,342	1.237912			(129,452)							(129,452)			0003
USD/L 10183357.17 USD~S 8018265.2USD	Coupon Hedge RMBS	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/15/2023	09/28/2023	09/28/2023	Maturity	1	10,183,357	1.27002			451,626							451,626			0003
USD/L 1264633.72 USD~S 991791.8USD	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/22/2023	06/26/2023	06/26/2023	Maturity	1	1,264,634	1.275099996			3,181							3,181			0003
USD/L 1368821.92 USD~S 1054002.05USD	Coupon Hedge CML JAJO	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2023	10/17/2023	10/17/2023	Maturity	1	1,368,822	1.298689998			81,365							81,365			0003
USD/L 2928605.35 USD~S 2237797.32USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1IK48MPD4Y2NQUIZ63	07/18/2023	07/19/2023	07/19/2023	Maturity	1	2,928,605	1.308699999			10,742							10,742			0003
USD/L 7088431.09 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/07/2023	08/15/2023	08/15/2023	Maturity	1	7,088,431	1.276045201			45,285							45,285			0003
USD/L 2521594 USD~S 2000000USD	Sorel Foundation Home Loans 50163204	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/25/2023	12/20/2023	12/20/2023	Maturity	1	2,521,594	1.260797			(22,612)							(22,612)			0003
USD/L 6055675.58 USD~S 4814834.86USD	Coupon Hedge CML FMAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2023	11/30/2023	11/30/2023	Maturity	1	6,055,676	1.257712			(55,296)							(55,296)			0003
USD/L 9839453.77 USD~S 8018265.2USD	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/21/2023	12/28/2023	12/28/2023	Maturity	1	9,839,454	1.227129999			(421,562)							(421,562)			0003
USD/L 6775322.4 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/28/2023	10/02/2023	10/02/2023	Maturity	1	6,775,322	1.21968			(1,217)							(1,217)			0003
USD/L 6749949.93 USD~S 5555555.9USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/20/2023	10/26/2023	10/26/2023	Maturity	1	6,749,950	1.214991			21,652							21,652			0003
USD/L 6750666.6 USD~S 5555555.9USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/20/2023	11/15/2023	11/15/2023	Maturity	1	6,750,667	1.21512			(193,257)							(193,257)			0003
USD/L 2814860.42 USD~S 2222222.2USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	2,814,860	1.266687202			(22,683)							(22,683)			0003
USD/L 211019.64 USD~S 167140.3USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/05/2023	12/07/2023	12/07/2023	Maturity	1	211,020	1.262529982			1,192							1,192			0003
USD/L 7532191.15 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	06/15/2023	06/15/2023	Maturity	1	7,532,191	1.35593			501,791				(795,005)			501,791			0003
USD/L 1238009.15 USD~S 999321.27USD	Coupon Hedge CML FMAN	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	02/28/2023	02/28/2023	Maturity	1	1,238,009	1.238849995			33,325				(28,520)			33,325			0003
USD/L 6675978.45 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/22/2022	01/17/2023	01/17/2023	Maturity	1	6,675,978	1.201796301			(96,677)				41,533			(96,677)			0003
USD/L 208086.49 USD~S 172892.49USD	Non-USD Balances Sell Foreign 12.29.2022	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2022	01/03/2023	01/03/2023	Maturity	1	208,086	1.203560027			(627)				553			(627)			0003
USD/L 2168569.41 USD~S 1797844.82USD	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/04/2023	02/07/2023	02/07/2023	Maturity	1	2,168,569	1.206204999			7,568							7,568			0003
USD/L 81384.79 USD~S 66179.95USD	Non-USD Balances Sell Foreign 1.17.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/19/2023	01/19/2023	Maturity	1	81,385	1.229749947			(1,203)							(1,203)			0003
USD/L 312233.25 USD~S 252015.71USD	12.18 Hotel - Schloss Roxburghe	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	04/17/2023	04/17/2023	Maturity	1	312,233	1.238943596			(670)							(670)			0003
USD/L 1816236.38 USD~S 1458026.76USD	Coupon Hedge CML JAJO	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2023	07/17/2023	07/17/2023	Maturity	1	1,816,236	1.245681101			(92,475)							(92,475)			0003
USD/L 6895532.6 USD~S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/17/2023	05/15/2023	05/15/2023	Maturity	1	6,895,533	1.24132			(19,864)							(19,864)			0003
USD/L 3612555.4 USD~S 2928560.75USD	Coupon Hedge CML FMAN	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	05/25/2023	05/30/2023	05/30/2023	Maturity	1	3,612,555	1.23356			(6,571)							(6,571)			0003
USD/L 132436.18 USD~S 104406.24USD	Non-USD Balances Sell Foreign 8.11.2023	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/15/2023	08/15/2023	Maturity	1	132,436	1.268469969			60							60			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 6812179.83 USD-S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2023	10/16/2023	10/16/2023	Maturity	1	6,812,180	1.226315001			68,956							68,956			0003
USD/L 1451049.08 USD-S 1193719.06USD	Non-USD Balances Sell Foreign 10.24.2023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/24/2023	10/26/2023	10/26/2023	Maturity	1	1,451,049	1.215570002			5,344							5,344			0003
USD/L 2814860.42 USD-S 2222222.2USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	12/15/2023	12/15/2023	Maturity	1	2,814,860	1.266687202			(33,957)							(33,957)			0003
USD/L 6889955.38 USD-S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	04/17/2023	04/17/2023	Maturity	1	6,889,955	1.240316			(7,153)							(7,153)			0003
USD/L 7532191.15 USD-S 5555000USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/02/2023	06/15/2023	06/15/2023	Maturity	1	7,532,191	1.35593			(73,762)							(73,762)			0003
USD/L 769277.52 USD-S 600000USD	Placefirst UK SFR Madryn Street SPV Ltd	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2023	07/17/2023	07/17/2023	Maturity	1	769,278	1.2821292			(16,186)							(16,186)			0003
USD/L 6856536.5 USD-S 5555000USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/11/2023	07/17/2023	07/17/2023	Maturity	1	6,856,537	1.2343			(23,694)							(23,694)			0003
USD/L 1912465.85 USD-S 14953551.39USD	Non-USD Futures Repatriation - 01.04.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/04/2023	01/06/2023	01/06/2023	Maturity	1	1,912,466	0.127893756			(1,123)							(1,123)			0003
USD/L 3842268.69 USD-S 30129572.61USD	Non-USD Futures Repatriation - 02.01.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/01/2023	02/03/2023	02/03/2023	Maturity	1	3,842,269	0.127524832			1,318							1,318			0003
USD/L 3551393.19 USD-S 474643700USD	Non-USD Futures Repatriation - 03.16.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/16/2023	03/20/2023	03/20/2023	Maturity	1	3,551,393	0.00748223			(45,755)							(45,755)			0003
USD/L 3535374.53 USD-S 494620109USD	Non-USD Futures Repatriation - 06.6.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/06/2023	06/08/2023	06/08/2023	Maturity	1	3,535,375	0.007147656			7,665							7,665			0003
USD/L 24771625.39 USD-S 3504937276USD	Non-USD Futures Repatriation - 06.20.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2023	06/22/2023	06/22/2023	Maturity	1	24,771,625	0.007067637			48,925							48,925			0003
USD/L 2105599.68 USD-S 304469714USD	Non-USD Futures Repatriation - 06.30.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/30/2023	07/05/2023	07/05/2023	Maturity	1	2,105,600	0.006915629			(2,041)							(2,041)			0003
USD/L 1713541.09 USD-S 239193201USD	Non-USD Futures Repatriation - 07.19.2023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2023	07/21/2023	07/21/2023	Maturity	1	1,713,541	0.007163837			5,994							5,994			0003
USD/L 1883138.9 USD-S 19564963.92USD	Non-USD Balances Sell Foreign 2.22.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	02/23/2023	02/23/2023	Maturity	1	1,883,139	0.096250569			6,350							6,350			0003
USD/L 3308.28 USD-S 34015.54USD	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/25/2023	04/27/2023	04/27/2023	Maturity	1	3,308	0.0972579			15							15			0003
USD/L 2018803.79 USD-S 22015903.23USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/06/2023	06/08/2023	06/08/2023	Maturity	1	2,018,804	0.091697523			(1,727)							(1,727)			0003
USD/L 2246172.31 USD-S 24718587.21USD	Non-USD Balances Sell Foreign 8.24.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2023	08/28/2023	08/28/2023	Maturity	1	2,246,172	0.090869769			7,758							7,758			0003
USD/L 6609173.13 USD-S 69113114.83USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/05/2023	12/07/2023	12/07/2023	Maturity	1	6,609,173	0.09562835			12,144							12,144			0003
USD/L 398368.36 USD-S 4093394.26USD	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	04/27/2023	04/27/2023	Maturity	1	398,368	0.097319812			2,098							2,098			0003
USD/L 1334916.02 USD-S 13869175.36USD	Non-USD Balances Sell Foreign 2.22.2023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	02/23/2023	02/23/2023	Maturity	1	1,334,916	0.096250569			4,501							4,501			0003
USD/L 2345.17 USD-S 24112.87USD	Non-USD Balances Sell Foreign 4.24.2023	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/25/2023	04/27/2023	04/27/2023	Maturity	1	2,345	0.09725802			11							11			0003
USD/L 1431085.89 USD-S 15606592.68USD	Non-USD Balances Sell Foreign 6.6.2023	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/06/2023	06/08/2023	06/08/2023	Maturity	1	1,431,086	0.091697523			(1,224)							(1,224)			0003
USD/L 1592262.47 USD-S 17522466.3USD	Non-USD Balances Sell Foreign 8.24.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2023	08/28/2023	08/28/2023	Maturity	1	1,592,262	0.090869769			5,499							5,499			0003
USD/L 4685098.4 USD-S 48992776.76USD	Non-USD Futures Repatriation - 12.5.2023	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/05/2023	12/07/2023	12/07/2023	Maturity	1	4,685,098	0.09562835			8,609							8,609			0003
USD/L 282394.63 USD-S 2901717.74USD	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2023	04/27/2023	04/27/2023	Maturity	1	282,395	0.097319814			1,487							1,487			0003
USD/L 2753000 USD-S 2500000USD	CLO ReInv6n CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026	08/20/2026	Amortization	1	2,753,000	1.1012			(32,837)										0003
USD/L 1644075 USD-S 1500000USD	CLO ReInv6n BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026	01/15/2026	Amortization	1	1,644,075	1.09605			(21,053)										0003
USD/L 2510243 USD-S 2300000USD	CLO ReInv6n HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024	11/12/2024	Amortization	1	2,510,243	1.09141			(37,266)										0003
USD/L 6221037 USD-S 5700000USD	CLO ReInv6n HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024	11/12/2024	Amortization	1	6,221,037	1.09141			(92,356)										0003
USD/L 2990520 USD-S 2700000USD	CLO ReInv6n ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027	01/14/2027	Amortization	1	2,990,520	1.1076			(31,012)										0003
USD/L 2817375 USD-S 2578125USD	CLO CONTE 5A C XS1825535815	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	10/31/2024	10/31/2024	Amortization	1	2,817,375	1.0928			(42,793)										0003
USD/L 1487460 USD-S 1300000USD	CLO ReInv6n AQUE 2022-7A C XS2449043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	03/15/2028	Amortization	1	1,487,460	1.1442			(15,368)										0003
USD/L 2517240 USD-S 2200000USD	CLO ReInv6n AQUE 2022-7A C XS2449043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	03/15/2028	Amortization	1	2,517,240	1.1442			(26,008)										0003
USD/L 1144200 USD-S 1000000USD	CLO ReInv6n AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	03/15/2028	Amortization	1	1,144,200	1.1442			(11,822)										0003

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USD/L 2288400 USD-S 2000000USD	CLO ReInv6n AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/17/2023	03/15/2028	03/15/2028	Amortization	1	2,288,400	1.1442			(23,643)										0003
EUR/L 1835000 EUR-S 2069696.5EUR	CLO ReInv6n BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/25/2027	10/25/2027	Amortization	1	2,069,697	1.1279			20,246										0003
EUR/L 465000 EUR-S 524473.5EUR	CLO ReInv6n BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/25/2027	10/25/2027	Amortization	1	524,474	1.1279			5,131										0003
EUR/L 3400000 EUR-S 3857130EUR	CLO ReInv6n DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/16/2023	07/19/2028	07/19/2028	Amortization	1	3,857,130	1.13445			36,395										0003
EUR/L 3000000 EUR-S 3379350EUR	CLO ReInv6n FICLO 2022-1A C XS2511429552	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/16/2023	10/15/2027	10/15/2027	Amortization	1	3,379,350	1.12645			33,547										0003
EUR/L 3000000 EUR-S 3307920EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	12/31/2024	12/31/2024	Amortization	1	3,307,920	1.10264			45,468										0003
USD/L 1678050 USD-S 1500000USD	CLO ReInv6n MILPK 1X B XS1823315624	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/20/2023	04/15/2027	04/15/2027	Amortization	1	1,678,050	1.1187			(13,386)										0003
USD/L 518133 USD-S 462000USD	CLO ReInv6n WILPK 1A C XS1699705643	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027	07/15/2027	Amortization	1	518,133	1.1215			(4,036)										0003
USD/L 7542860 USD-S 6700000USD	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	03/20/2023	02/15/2028	02/15/2028	Amortization	1	7,542,860	1.1258			(57,390)										0003
USD/L 7891142 USD-S 7000000USD	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028	08/15/2028	Amortization	1	7,891,142	1.127306			(54,237)										0003
USD/L 6312913.6 USD-S 5600000USD	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028	08/15/2028	Amortization	1	6,312,914	1.127306			(43,390)										0003
USD/L 3382200 USD-S 3000000USD	CLO ReInv6n ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/18/2028	04/18/2028	Amortization	1	3,382,200	1.1274			(25,287)										0003
USD/L 3382200 USD-S 3000000USD	CLO ReInv6n ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	04/18/2028	04/18/2028	Amortization	1	3,382,200	1.1274			(25,287)										0003
USD/L 3352800 USD-S 3000000USD	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	01/19/2027	Amortization	1	3,352,800	1.1176			(27,865)										0003
USD/L 1117600 USD-S 1000000USD	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	01/19/2027	Amortization	1	1,117,600	1.1176			(9,288)										0003
USD/L 1788160 USD-S 1600000USD	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/20/2023	01/19/2027	01/19/2027	Amortization	1	1,788,160	1.1176			(14,861)										0003
USD/L 561844 USD-S 500000USD	CLO ReInv6n CORDA 6A CR XS1803165668	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	04/15/2027	Amortization	1	561,844	1.123688			(4,381)										0003
USD/L 5685861.28 USD-S 5060000USD	CLO ReInv6n DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	04/15/2027	Amortization	1	5,685,861	1.123688			(44,338)										0003
USD/L 7750746 USD-S 6920000USD	CLO ReInv6n DRYD 2013-29A XS1735593300	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/21/2023	01/15/2027	01/15/2027	Amortization	1	7,750,746	1.12005			(60,819)										0003
USD/L 2258680 USD-S 2000000USD	CLO ReInv6n ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	04/18/2028	04/18/2028	Amortization	1	2,258,680	1.12934			(16,132)										0003
USD/L 1127000 USD-S 1000000USD	CLO ReInv6n CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	11/15/2027	Amortization	1	1,127,000	1.127			(8,349)										0003
USD/L 5843177.6 USD-S 5200000USD	CLO ReInv6n DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	04/15/2027	Amortization	1	5,843,178	1.123688			(45,565)										0003
USD/L 1125550 USD-S 1000000USD	CLO ReInv6n CORDA 6A DR XS1803166047	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/21/2023	10/15/2027	10/15/2027	Amortization	1	1,125,550	1.12555			(8,290)										0003
USD/L 3327275.5 USD-S 2950000USD	CLO ReInv6n ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2023	01/18/2028	01/18/2028	Amortization	1	3,327,276	1.12789			(24,403)										0003
USD/L 2809220 USD-S 2500000USD	CLO ReInv6n CORDA?6A?CR XS1803165668	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	04/15/2027	Amortization	1	2,809,220	1.123688			(21,906)										0003
USD/L 563500 USD-S 500000USD	CLO ReInv6n CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	11/15/2027	Amortization	1	563,500	1.127			(4,174)										0003
USD/L 4786110 USD-S 4260000USD	CLO ReInv6n CADOG 11A CN XS1833626317	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027	05/17/2027	Amortization	1	4,786,110	1.1235			(36,711)										0003
USD/L 548825 USD-S 500000USD	CLO ReInv6n DRYD 2014-35A C1VA XS2092260814	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/24/2023	01/17/2025	01/17/2025	Amortization	1	548,825	1.09765			(4,590)										0003
USD/L 1432990 USD-S 1300000USD	CLO ReInv6n JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/24/2023	10/15/2025	10/15/2025	Amortization	1	1,432,990	1.1023			(10,575)										0003
USD/L 938255.5 USD-S 850000USD	CLO ReInv6n CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/24/2023	01/15/2026	01/15/2026	Amortization	1	938,256	1.10383			(6,489)										0003
USD/L 1876558.91 USD-S 1689300USD	CLO PENTA 2018-4A C XS1814401045	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/24/2023	12/22/2026	12/22/2026	Amortization	1	1,876,559	1.110850003			(12,127)										0003
USD/L 1338300 USD-S 1200000USD	CLO ReInv6n CONTE 6A CR XS2315798343	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026	01/15/2026	Amortization	1	1,338,300	1.11525			(10,376)										0003
USD/L 1123200 USD-S 1000000USD	CLO ReInv6n RPARK 1A B1R XS1849530057	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/25/2023	10/27/2025	10/27/2025	Amortization	1	1,123,200	1.1232			(6,059)										0003
USD/L 919149.93 USD-S 832500USD	CLO HARVT 19A C XS1802401957	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	10/31/2024	10/31/2024	Amortization	1	919,150	1.104084			(8,120)										0003
USD/L 4475760 USD-S 4000000USD	CLO ReInv6n CLNPK 1A CE XS1622862263	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/13/2023	06/12/2026	06/12/2026	Amortization	1	4,475,760	1.11894			(28,929)										0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 3472899.5 USD-S 3095000USD	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	12/16/2024	12/16/2024	Amortization	1	3,472,900	1.1221			(25,718)										0003
USD/L 1436062.5 USD-S 1250000USD	CLO CORDA 12A D XS1899143264	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028	06/22/2028	Amortization	1	1,436,063	1.14885			(7,891)										0003
USD/L 1722150.95 USD-S 1500000USD	CLO STNPK 1A C XS1875402759	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028	04/21/2028	Amortization	1	1,722,151	1.148100633			(9,542)										0003
USD/L 1814080 USD-S 1600000USD	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/23/2023	01/15/2027	01/15/2027	Amortization	1	1,814,080	1.1338			(10,750)										0003
USD/L 5500700 USD-S 5000000USD	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	01/18/2024	01/18/2024	Amortization	1	5,500,700	1.10014			(53,188)										0003
USD/L 1701750 USD-S 1500000USD	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026	01/26/2026	Amortization	1	1,701,750	1.1345			(10,148)										0003
USD/L 678900 USD-S 600000USD	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	03/15/2024	03/15/2024	Amortization	1	678,900	1.1315			(5,547)										0003
USD/L 2715600 USD-S 2400000USD	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	03/15/2024	03/15/2024	Amortization	1	2,715,600	1.1315			(22,188)										0003
USD/L 575520 USD-S 500000USD	CLO ReInv6m AVOCA 13A DRR XS2326455800	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/13/2023	01/15/2026	01/15/2026	Amortization	1	575,520	1.15104			(3,015)										0003
USD/L 1132920 USD-S 1000000USD	CLO HARVT 21A DR XS2326523730	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	04/15/2024	04/15/2024	Amortization	1	1,132,920	1.13292			(9,087)										0003
USD/L 2877600 USD-S 2500000USD	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/13/2023	01/15/2026	01/15/2026	Amortization	1	2,877,600	1.15104			(15,077)										0003
USD/L 577700 USD-S 500000USD	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	07/15/2026	07/15/2026	Amortization	1	577,700	1.1554			(2,897)										0003
USD/L 2302680 USD-S 2000000USD	CLO ARESE 11A DR XS2333702749	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/13/2023	01/30/2026	01/30/2026	Amortization	1	2,302,680	1.15134			(11,977)										0003
USD/L 575875 USD-S 500000USD	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	01/15/2026	01/15/2026	Amortization	1	575,875	1.15175			(3,026)										0003
USD/L 576700 USD-S 500000USD	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	05/15/2026	05/15/2026	Amortization	1	576,700	1.1534			(2,898)										0003
USD/L 1237368 USD-S 1075000USD	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/13/2023	01/15/2026	01/15/2026	Amortization	1	1,237,368	1.15104			(6,483)										0003
USD/L 2317680 USD-S 2000000USD	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026	10/21/2026	Amortization	1	2,317,680	1.15884			(11,295)										0003
USD/L 2259740 USD-S 2000000USD	CLO OZLME 5A DR XS2405130993	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	01/16/2024	01/16/2024	Amortization	1	2,259,740	1.12987			(19,240)										0003
USD/L 1960610 USD-S 1700000USD	CLO ReInv6m DRYD 2017-62A C XS1826187723	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2023	05/10/2027	05/10/2027	Amortization	1	1,960,610	1.1533			(9,171)										0003
USD/L 1157500 USD-S 1000000USD	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027	10/12/2027	Amortization	1	1,157,500	1.1575			(5,283)										0003
USD/L 586205 USD-S 500000USD	CLO ANCHE 1A D1E XS1846664131	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2023	04/12/2028	04/12/2028	Amortization	1	586,205	1.17241			(2,664)										0003
USD/L 2371060 USD-S 2060000USD	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	09/28/2026	09/28/2026	Amortization	1	2,371,060	1.151			(13,255)										0003
USD/L 1161300 USD-S 1000000USD	CLO ACLO 3A CNE XS1582975741	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027	07/26/2027	Amortization	1	1,161,300	1.1613			(6,140)										0003
USD/L 3148320 USD-S 2800000USD	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024	11/15/2024	Amortization	1	3,148,320	1.1244			(23,132)										0003
USD/L 3229240 USD-S 2800000USD	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027	01/15/2027	Amortization	1	3,229,240	1.1533			(18,340)										0003
USD/L 1684164 USD-S 1465000USD	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026	10/15/2026	Amortization	1	1,684,164	1.1496			(9,662)										0003
USD/L 3087060 USD-S 2760000USD	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	07/15/2024	07/15/2024	Amortization	1	3,087,060	1.1185			(23,869)										0003
USD/L 740419.1 USD-S 641000USD	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027	04/26/2027	Amortization	1	740,419	1.1551			(4,131)										0003
USD/L 781998.92 USD-S 693200USD	CLO ReInv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	01/17/2025	Amortization	1	781,999	1.1281			(5,623)										0003
USD/L 787080 USD-S 700000USD	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024	11/15/2024	Amortization	1	787,080	1.1244			(5,783)										0003
USD/L 794190 USD-S 690000USD	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2023	09/28/2026	09/28/2026	Amortization	1	794,190	1.151			(4,440)										0003
USD/L 3127995.68 USD-S 2772800USD	CLO ReInv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	01/17/2025	Amortization	1	3,127,996	1.1281			(22,492)										0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 807310 USD-S 700000USD	CLO ReInv6n ARESE 15A D XS2409273575	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027	01/15/2027	Amortization ..	1	807,310	1.1533			(4,585)										0003
USD/L 1161300 USD-S 1000000USD	CLO ACLO 3A CNE XS1582975741	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027	07/26/2027	Amortization ..	1	1,161,300	1.1613			(6,140)										0003
USD/L 1730850 USD-S 1500000USD	CLO ACLO 3A B1R XS2057851672	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/27/2023	12/28/2026	12/28/2026	Amortization ..	1	1,730,850	1.1539			(9,495)										0003
USD/L 2652590 USD-S 2300000USD	CLO ReInv6n ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027	01/14/2027	Amortization ..	1	2,652,590	1.1533			(15,077)										0003
USD/L 771765 USD-S 690000USD	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2023	07/15/2024	07/15/2024	Amortization ..	1	771,765	1.1185			(5,967)										0003
USD/L 2657236 USD-S 2300000USD	CLO ReInv6n ARESE 15A D XS2409273575	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	07/28/2023	01/15/2027	01/15/2027	Amortization ..	1	2,657,236	1.15532			(14,825)										0003
USD/L 1665480 USD-S 1500000USD	CLO ReInv6n VOYE 2A CR XS2357478044	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/14/2023	07/15/2026	07/15/2026	Amortization ..	1	1,665,480	1.11032			(6,937)										0003
USD/L 2002590 USD-S 1800000USD	CLO ReInv6n BILB 3A BR XS2332238166	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/14/2023	08/17/2026	08/17/2026	Amortization ..	1	2,002,590	1.11255			(8,291)										0003
USD/L 3865800 USD-S 3400000USD	CLO ReInv6n BECLO 3A CR XS2348330221	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	09/14/2023	04/28/2028	04/28/2028	Amortization ..	1	3,865,800	1.137			(15,064)										0003
EUR/L 4000000 EUR-S 4375600EUR	CLO ReInv6n CRWPK 1A B1R XS2334258188	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/04/2023	03/16/2026	03/16/2026	Amortization ..	1	4,375,600	1.0939			16,655										0003
EUR/L 2500000 EUR-S 2750150EUR	CLO ReInv6n BECLO 3A DR XS2348330494	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/04/2023	07/20/2026	07/20/2026	Amortization ..	1	2,750,150	1.10006			10,353										0003
EUR/L 5600000 EUR-S 6163057.6EUR	CLO ReInv6n CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	10/04/2023	08/20/2026	08/20/2026	Amortization ..	1	6,163,058	1.100546			23,185										0003
EUR/L 8500000 EUR-S 9379469.5EUR	CLO ReInv6n ARME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	9,379,470	1.103467			33,256										0003
EUR/L 33500000 EUR-S 36966144.5EUR	CLO ReInv6n ARME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	36,966,145	1.103467			131,066										0003
EUR/L 3500000 EUR-S 3862134.5EUR	CLO ReInv6n ARME 14A B1N XS2532387631	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	3,862,135	1.103467			13,693										0003
EUR/L 13500000 EUR-S 14882487.75EUR	CLO ReInv6n ARME 14A B1N XS2532387631	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	14,882,488	1.1024065			52,945										0003
EUR/L 1500000 EUR-S 1653609.75EUR	CLO ReInv6n ARME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	1,653,610	1.1024065			5,883										0003
EUR/L 6000000 EUR-S 6614439EUR	CLO ReInv6n ARME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	6,614,439	1.1024065			23,531										0003
EUR/L 4000000 EUR-S 4409626EUR	CLO ReInv6n ARME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	4,409,626	1.1024065			15,688										0003
EUR/L 14000000 EUR-S 15433691EUR	CLO ReInv6n ARME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	15,433,691	1.1024065			54,906										0003
EUR/L 1000000 EUR-S 1102406.5EUR	CLO ReInv6n ARME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	1,102,407	1.1024065			3,922										0003
EUR/L 2500000 EUR-S 2756016.25EUR	CLO ReInv6n ARME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMJIISFPU8MPRO8K5P83	10/10/2023	04/15/2026	04/15/2026	Amortization ..	1	2,756,016	1.1024065			9,805										0003
USD/L 143962.2 USD-S 116966.36USD	Patrizia London - 7200445 ..	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025	10/28/2025	Amortization ..	1	143,962	1.230800035			6										0003
USD/L 560450 USD-S 500000USD	CLO ReInv6n CORDA 5A CR XS1640928799	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027	04/21/2027	Amortization ..	1	560,450	1.1209			(1,811)										0003
USD/L 958904.3 USD-S 829000USD	CLO ReInv6n SNDPE 3A CE XS2113704832	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	10/23/2023	01/16/2029	01/16/2029	Amortization ..	1	958,904	1.1567			(2,818)										0003
EUR/L 4700000 EUR-S 5155430EUR	CLO ReInv6n ANCHE 4A D XS2294170886	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	10/24/2023	10/15/2025	10/15/2025	Amortization ..	1	5,155,430	1.0969			16,024										0003
GBP/L 437002.01 GBP-S 541052.19GBP	Ardent Industrial Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	06/11/2025	06/11/2025	Amortization ..	1	541,052	1.238100003			111										0003
1439999999. Subtotal - Forwards - Hedging Other														36,075,430			XXX		(10,384,606)		36,970,097			XXX
1479999999. Subtotal - Forwards														36,075,430			XXX		(10,384,606)		36,970,097			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(7,736,588)	1,907,838		XXX		(1,215,757)		(7,736,341)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												26,381	36,728,628	773,085,437	250,611,271		XXX	722,373,952	(10,125,746)	(461,872,223)	69,170,636			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												26,381	36,728,628	765,348,849	252,519,109		XXX	722,373,952	(11,341,503)	(461,872,223)	61,434,296			XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
VG	1,098	10,980	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	Eurex 529900LN3S50JPU47S06	12/12/2023	4,578.1400	4,543.0000	3,480,180	3,480,180				3,480,180	3,480,180	3,945,817	0001	10
VG	27	270	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	Eurex 529900LN3S50JPU47S06	12/11/2023	4,584.5000	4,543.0000	85,578	85,578				85,578	85,578	97,028	0001	10
VG	7	70	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	Eurex 529900LN3S50JPU47S06	12/11/2023	4,584.5000	4,543.0000	22,187	22,187				22,187	22,187	25,155	0001	10
VG	685	6,850	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	Eurex 529900LN3S50JPU47S06	12/11/2023	4,584.2200	4,543.0000	2,171,150	2,171,150				2,171,150	2,171,150	2,461,643	0001	10
VG	1,518	15,170	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	Eurex 529900LN3S50JPU47S06	12/12/2023	4,577.8400	4,543.0000	4,811,396	4,811,396				4,811,396	4,811,396	5,451,552	0001	10
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	102.2000	103.0000	2,220	2,220				2,220	2,220	10,350	0001	2,000
TU	37	74,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.2000	103.0000	9,129	9,129				9,129	9,129	42,550	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	102.1800	103.0000	1,480	1,480				1,480	1,480	6,900	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.3300	103.0000	1,727	1,727				1,727	1,727	8,050	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1900	103.0000	987	987				987	987	4,600	0001	2,000
TU	18	36,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.2100	103.0000	4,441	4,441				4,441	4,441	20,700	0001	2,000
TU	36	72,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1800	103.0000	8,882	8,882				8,882	8,882	41,400	0001	2,000
TU	101	202,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/15/2023	102.0600	103.0000	46,712	46,712				46,712	46,712	116,150	0001	2,000
TU	5	10,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	102.1800	103.0000	1,234	1,234				1,234	1,234	5,750	0001	2,000
TU	16	32,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.2100	103.0000	3,948	3,948				3,948	3,948	18,400	0001	2,000
TU	11	22,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1800	103.0000	2,714	2,714				2,714	2,714	12,650	0001	2,000
TU	33	66,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1700	103.0000	8,142	8,142				8,142	8,142	37,950	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1200	103.0000	493	493				493	493	2,300	0001	2,000
TU	54	108,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	102.1700	103.0000	13,323	13,323				13,323	13,323	62,100	0001	2,000
TU	210	420,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/27/2023	102.1500	103.0000	97,125	97,125				97,125	97,125	241,500	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1700	103.0000	1,727	1,727				1,727	1,727	8,050	0001	2,000
TU	25	50,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.3100	103.0000	6,168	6,168				6,168	6,168	28,750	0001	2,000
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,755.6200	4,820.0000	112,581	112,581				112,581	112,581	267,069	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/12/2023	4,707.2500	4,820.0000	19,579	19,579				19,579	19,579	46,447	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/29/2023	4,819.0000	4,820.0000	4,895	4,895				4,895	4,895	11,612	0001	50
ES	46	2,300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/20/2023	4,740.3900	4,820.0000	225,163	225,163				225,163	225,163	534,138	0001	50
DM	31	150	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/11/2023	36,790.6300	38,012.0000	107,902	107,902				107,902	107,902	252,000	0001	5
HI	25	1,250	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	01/30/2024	HKFE 213800YTVSXYQN17BW16	12/27/2023	16,634.0900	17,132.0000	247,298	247,298				247,298	247,298	251,870	0001	50
HI	3	150	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	01/30/2024	HKFE 213800YTVSXYQN17BW16	12/27/2023	16,634.0900	17,132.0000	29,676	29,676				29,676	29,676	30,224	0001	50
HI	251	12,500	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	01/30/2024	HKFE 213800YTVSXYQN17BW16	12/27/2023	16,634.0900	17,132.0000	2,482,875	2,482,875				2,482,875	2,482,875	2,518,698	0001	50
FV	41	41,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8600	109.0000	17,784	17,784				17,784	17,784	61,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8000	109.0000	868	868				868	868	3,000	0001	1,000
FV	27	27,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.9400	109.0000	11,712	11,712				11,712	11,712	40,500	0001	1,000
FV	39	39,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	106.9000	109.0000	16,917	16,917				16,917	16,917	58,500	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FV	4	4,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8000	109.0000	1,735	1,735				1,735	1,735	6,000	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8000	109.0000	868	868				868	868	3,000	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8000	109.0000	434	434				434	434	1,500	0001	1,000
FV	24	24,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	106.9100	109.0000	10,410	10,410				10,410	10,410	36,000	0001	1,000
FV	119	119,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8800	109.0000	51,618	51,618				51,618	51,618	178,500	0001	1,000
FV	31	31,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	106.9000	109.0000	13,447	13,447				13,447	13,447	46,500	0001	1,000
FV	59	59,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.9100	109.0000	25,592	25,592				25,592	25,592	88,500	0001	1,000
FV	39	39,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8800	109.0000	16,917	16,917				16,917	16,917	58,500	0001	1,000
FV	90	90,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8900	109.0000	39,039	39,039				39,039	39,039	135,000	0001	1,000
FV	9	9,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	106.8000	109.0000	3,904	3,904				3,904	3,904	13,500	0001	1,000
NQ	12	240	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,358.2300	17,024.0000	156,480	156,480				156,480	156,480	201,600	0001	20
NQ	48	960	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,666.9200	17,024.0000	625,920	625,920				625,920	625,920	806,400	0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,310.8000	17,024.0000	13,040	13,040				13,040	13,040	16,800	0001	20
NQ	2	40	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,310.8000	17,024.0000	26,080	26,080				26,080	26,080	33,600	0001	20
NQ	3	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,310.8000	17,024.0000	39,120	39,120				39,120	39,120	50,400	0001	20
NQ	34	680	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,310.8000	17,024.0000	443,360	443,360				443,360	443,360	571,200	0001	20
NQ	83	1,640	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,310.8000	17,024.0000	1,082,320	1,082,320				1,082,320	1,082,320	1,377,600	0001	20
NQ	27	540	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	16,310.8000	17,024.0000	352,080	352,080				352,080	352,080	453,600	0001	20
ES	57	2,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,661.7900	4,820.0000	279,006	279,006				279,006	279,006	661,867	0001	50
ES	59	2,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,664.6800	4,820.0000	288,796	288,796				288,796	288,796	685,090	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,699.7500	4,820.0000	19,579	19,579				19,579	19,579	46,447	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/13/2023	4,665.9900	4,820.0000	83,212	83,212				83,212	83,212	197,399	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,660.0000	4,820.0000	34,264	34,264				34,264	34,264	81,282	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,660.0000	4,820.0000	9,790	9,790				9,790	9,790	23,223	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/15/2023	4,768.6100	4,820.0000	4,895	4,895				4,895	4,895	11,612	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/20/2023	4,703.9100	4,820.0000	4,895	4,895				4,895	4,895	11,612	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,660.0000	4,820.0000	9,790	9,790				9,790	9,790	23,223	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/22/2023	4,793.9300	4,820.0000	83,212	83,212				83,212	83,212	197,399	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,660.0000	4,820.0000	19,579	19,579				19,579	19,579	46,447	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,660.0000	4,820.0000	63,633	63,633				63,633	63,633	150,952	0001	50
ES	64	3,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,660.0000	4,820.0000	313,270	313,270				313,270	313,270	743,149	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,713.8800	4,820.0000	19,579	19,579				19,579	19,579	46,447	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,718.7000	4,820.0000	24,474	24,474				24,474	24,474	58,059	0001	50
ES	78	3,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,664.1800	4,820.0000	381,798	381,798				381,798	381,798	905,713	0001	50
ES	45	2,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/29/2023	4,748.3300	4,820.0000	220,268	220,268				220,268	220,268	522,527	0001	50
ES	72	3,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/14/2023	4,794.1600	4,820.0000	352,429	352,429				352,429	352,429	836,042	0001	50
ES	236	11,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,663.2500	4,820.0000	1,155,183	1,155,183				1,155,183	1,155,183	2,740,361	0001	50
ES	293	14,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/13/2023	4,694.6200	4,820.0000	1,434,189	1,434,189				1,434,189	1,434,189	3,402,228	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/27/2023	4,822.4500	4,820.0000	68,528	68,528				68,528	68,528	162,564	0001	50
ES	159	7,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,779.9300	4,820.0000	778,280	778,280				778,280	778,280	1,846,260	0001	50
ES	403	20,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/18/2023	4,691.1200	4,820.0000	1,972,622	1,972,622				1,972,622	1,972,622	4,667,903	0001	50
ES	112	5,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/20/2023	4,664.7700	4,820.0000	548,222	548,222				548,222	548,222	1,300,510	0001	50
ES	21	1,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/12/2023	4,661.5000	4,820.0000	102,792	102,792				102,792	102,792	243,846	0001	50
ES	46	2,300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/12/2023	4,783.9800	4,820.0000	225,163	225,163				225,163	225,163	534,138	0001	50
ES	144	7,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,669.7200	4,820.0000	704,857	704,857				704,857	704,857	1,672,085	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/29/2023	4,816.0300	4,820.0000	24,474	24,474				24,474	24,474	58,059	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL0OF39	12/11/2023	4,660.0000	4,820.0000	9,790	9,790				9,790	9,790	23,223	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	54	2,700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/13/2023	4,709.8800	4,820.0000	264,322	264,322				264,322	264,322	627,032	0001	50
ES	26	1,300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/12/2023	4,784.1600	4,820.0000	127,266	127,266				127,266	127,266	301,904	0001	50
ES	21	1,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/22/2023	4,819.1500	4,820.0000	102,792	102,792				102,792	102,792	243,846	0001	50
ES	16	800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/14/2023	4,711.0200	4,820.0000	78,317	78,317				78,317	78,317	185,787	0001	50
ES	33	1,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/22/2023	4,790.1700	4,820.0000	161,530	161,530				161,530	161,530	383,186	0001	50
ES	12	600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/29/2023	4,746.2400	4,820.0000	58,738	58,738				58,738	58,738	139,340	0001	50
ES	29	1,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/20/2023	4,674.6300	4,820.0000	141,950	141,950				141,950	141,950	336,739	0001	50
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	09/08/2023	96.0400	96.0000	3,024	3,024				3,024	3,024	9,358	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/20/2023	95.7400	97.0000	233	233				233	233	720	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.1500	97.0000	233	233				233	233	720	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	09/08/2023	95.7400	96.0000	2,791	2,791				2,791	2,791	8,638	0001	2,500
S3	85	212,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	19,772	19,772				19,772	19,772	61,186	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	1,861	1,861				1,861	1,861	5,759	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	465	465				465	465	1,440	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	233	233				233	233	720	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	1,861	1,861				1,861	1,861	5,759	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	1,163	1,163				1,163	1,163	3,599	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	3,257	3,257				3,257	3,257	10,078	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5100	97.0000	698	698				698	698	2,160	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.5400	97.0000	465	465				465	465	1,440	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.1300	97.0000	233	233				233	233	720	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	09/28/2023	95.3300	95.0000	3,024	3,024				3,024	3,024	9,358	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	09/08/2023	96.2500	97.0000	3,024	3,024				3,024	3,024	9,358	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/08/2023	96.3900	97.0000	3,024	3,024				3,024	3,024	9,358	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8500	97.0000	465	465				465	465	1,440	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.3000	97.0000	3,489	3,489				3,489	3,489	10,798	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	97.0000	465	465				465	465	1,440	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5400	97.0000	1,396	1,396				1,396	1,396	4,319	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5400	97.0000	3,257	3,257				3,257	3,257	10,078	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5400	97.0000	465	465				465	465	1,440	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	95.5100	95.0000	1,163	1,163				1,163	1,163	3,599	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	10/27/2023	95.0700	95.0000	2,791	2,791				2,791	2,791	8,638	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	94.5800	95.0000	1,163	1,163				1,163	1,163	3,599	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	94.5900	95.0000	2,791	2,791				2,791	2,791	8,638	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	94.5800	95.0000	930	930				930	930	2,879	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	94.5900	95.0000	2,326	2,326				2,326	2,326	7,198	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	94.6400	95.0000	465	465				465	465	1,440	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	465	465				465	465	1,440	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	5,583	5,583				5,583	5,583	17,276	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	7,444	7,444				7,444	7,444	23,035	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	94.5800	95.0000	2,094	2,094				2,094	2,094	6,479	0001	2,500
S3	53	132,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	12,329	12,329				12,329	12,329	38,152	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	94.6100	95.0000	3,722	3,722				3,722	3,722	11,517	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	2,791	2,791				2,791	2,791	8,638	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	930	930				930	930	2,879	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	94.6400	95.0000	930	930				930	930	2,879	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	94.6400	95.0000	465	465				465	465	1,440	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6200	95.0000	4,187	4,187				4,187	4,187	12,957	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	698	698				698	698	2,160	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	94.7600	95.0000	2,094	2,094				2,094	2,094	6,479	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	4,187	4,187				4,187	4,187	12,957	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/20/2023	95.7200	97.0000	233	233				233	233	720	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/19/2023	96.7300	97.0000	233	233				233	233	720	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7800	97.0000	465	465				465	465	1,440	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4700	97.0000	3,024	3,024				3,024	3,024	9,358	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.1100	97.0000	233	233				233	233	720	0001	2,500
GC	414	41,400	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	02/27/2024	CME SNZ20JLFK8MNNCL00F39	12/04/2023	2,024.5900	2,072.0000	1,938,396	1,938,396				1,938,396	1,938,396	3,406,938	0001	100

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
GC	301	30,100	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	02/27/2024	CME SNZ20JLFK8MNNCL00F39	11/30/2023	2,025.0700	2,072.0000	1,409,317	1,409,317				1,409,317	1,409,317	2,477,025	0001	100
GC	100	10,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	02/27/2024	CME SNZ20JLFK8MNNCL00F39	11/27/2023	2,022.0700	2,072.0000	468,212	468,212				468,212	468,212	822,932	0001	100
TY	3	3,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	110.1000	113.0000	1,084	1,084				1,084	1,084	6,273	0001	1,000
TY	9	9,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	110.0500	113.0000	3,252	3,252				3,252	3,252	18,818	0001	1,000
TY	396	396,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBOT 549300EX04Q2QBFQTQ27	12/21/2023	112.3300	113.0000	212,624	212,624				212,624	212,624	827,981	0001	1,000
TY	43	43,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	110.4700	113.0000	23,088	23,088				23,088	23,088	89,907	0001	1,000
TY	603	602,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	110.1400	113.0000	323,769	323,769				323,769	323,769	1,258,698	0001	1,000
RX	2,035	2,035,000	EURO BUND	Fixed Annuity Hedge	N/A	Interest Rate	03/07/2024	CME SNZ20JLFK8MNNCL00F39	12/06/2023	136.1500	137.0000	4,353,066	4,353,066				4,353,066	4,353,066	6,179,705	0001	1,000
RX	1,471	1,471,000	EURO BUND	Fixed Annuity Hedge	N/A	Interest Rate	03/07/2024	CME SNZ20JLFK8MNNCL00F39	12/08/2023	136.1700	137.0000	3,146,615	3,146,615				3,146,615	3,146,615	4,467,000	0001	1,000
NI	794	1,985,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	03/07/2024	Singapore 549300IQ650PPXM76X03	12/19/2023	32,805.6600	33,415.0000	3,728,354	3,728,354				3,728,354	3,728,354	4,832,260	0001	2,500
NI	1,080	2,697,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	03/07/2024	Singapore 549300IQ650PPXM76X03	12/18/2023	32,804.1800	33,415.0000	5,071,313	5,071,313				5,071,313	5,071,313	6,566,762	0001	2,500
JB	265	2,650,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2024	Osaka SNZ20JLFK8MNNCL00F39	12/14/2023	145.4300	147.0000	5,540,294	5,540,294				5,540,294	5,540,294	3,497,141	0001	10,000
JB	194	1,930,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2024	Osaka SNZ20JLFK8MNNCL00F39	12/21/2023	145.4700	147.0000	3,969,993	3,969,993				3,969,993	3,969,993	2,546,975	0001	10,000
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	1,902.3000	2,048.0000	7,794	7,794				7,794	7,794	13,295	0001	50
RT	4	200	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	1,902.3000	2,048.0000	15,588	15,588				15,588	15,588	26,591	0001	50
RT	20	1,000	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	1,902.3000	2,048.0000	77,941	77,941				77,941	77,941	132,955	0001	50
RT	99	4,950	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/22/2023	1,917.8900	2,048.0000	385,809	385,809				385,809	385,809	658,125	0001	50
RT	180	9,000	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/29/2023	1,915.3300	2,048.0000	701,470	701,470				701,470	701,470	1,196,591	0001	50
RT	148	7,350	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/20/2023	1,904.0500	2,048.0000	576,764	576,764				576,764	576,764	977,216	0001	50
MF	37	1,850	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/13/2023	2,206.7900	2,252.0000	115,821	115,821				115,821	115,821	122,981	0001	50
MF	17	850	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/11/2023	2,167.2000	2,252.0000	53,215	53,215				53,215	53,215	56,505	0001	50
MF	5	250	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/11/2023	2,167.2000	2,252.0000	15,652	15,652				15,652	15,652	16,619	0001	50
MF	2	100	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/11/2023	2,167.2000	2,252.0000	6,261	6,261				6,261	6,261	6,648	0001	50
MF	145	7,200	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/11/2023	2,169.7300	2,252.0000	453,895	453,895				453,895	453,895	478,627	0001	50
MF	104	5,200	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/13/2023	2,167.9100	2,252.0000	325,552	325,552				325,552	325,552	345,675	0001	50
MF	74	3,700	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/11/2023	2,171.7900	2,252.0000	231,643	231,643				231,643	231,643	245,961	0001	50
MK	286	14,250	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	ICE 5493000F4Z033MV32P92	12/11/2023	999.2300	1,034.0000	446,317	446,317				446,317	446,317	444,896	0001	50
DR	40	3,900	DJ REAL ESTATE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT SNZ20JLFK8MNNCL00F39	12/11/2023	345.2600	357.0000	75,324	75,324				75,324	75,324		0001	100
1539999999. Subtotal - Long Futures - Hedging Other												60,929,094	60,929,094				60,929,094	60,929,094	87,008,823	XXX	XXX
1579999999. Subtotal - Long Futures												60,929,094	60,929,094				60,929,094	60,929,094	87,008,823	XXX	XXX
TU	26	52,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1200	103.0000	6,415	6,415				6,415	6,415	(29,900)	0001	2,000
TU	92	184,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBOT 549300EX04Q2QBFQTQ27	12/18/2023	102.1500	103.0000	22,698	22,698				22,698	22,698	(105,800)	0001	2,000
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/15/2023	4,778.6700	4,820.0000	44,054	44,054				44,054	44,054	(104,505)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/21/2023	4,773.0000	4,820.0000	4,895	4,895				4,895	4,895	(11,612)	0001	50
ES	27	1,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,758.1500	4,820.0000	132,161	132,161				132,161	132,161	(313,516)	0001	50
DM	12	60	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/13/2023	37,631.5800	38,012.0000	41,768	41,768				41,768	41,768	(100,800)	0001	5
NQ	4	80	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	16,750.0900	17,024.0000	52,160	52,160				52,160	52,160	(67,200)	0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	16,939.0000	17,024.0000	13,040	13,040				13,040	13,040	(16,800)	0001	20
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/26/2023	17,083.7500	17,024.0000	13,040	13,040				13,040	13,040	(16,800)	0001	20
NQ	4	80	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/12/2023	16,713.5300	17,024.0000	52,160	52,160				52,160	52,160	(67,200)	0001	20
ES	28	1,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,706.7600	4,820.0000	137,056	137,056				137,056	137,056	(325,128)	0001	50
ES	19	950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/20/2023	4,691.6000	4,820.0000	93,002	93,002				93,002	93,002	(220,622)	0001	50
ES	33	1,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	4,772.7800	4,820.0000	161,530	161,530				161,530	161,530	(383,186)	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/14/2023	4,793.7500	4,820.0000	44,054	44,054				44,054	44,054	(104,505)	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/13/2023	4,763.7600	4,820.0000	39,159	39,159				39,159	39,159	(92,894)	0001	50
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/26/2023	4,790.8900	4,820.0000	112,581	112,581				112,581	112,581	(267,069)	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/15/2023	4,782.7600	4,820.0000	83,212	83,212				83,212	83,212	(197,399)	0001	50
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/15/2023	4,792.2500	4,820.0000	73,423	73,423				73,423	73,423	(174,176)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/22/2023	4,806.7500	4,820.0000	4,895	4,895				4,895	4,895	(11,612)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/14/2023	4,681.1300	4,820.0000	9,790	9,790				9,790	9,790	(23,223)	0001	50
ES	371	18,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	4,702.0100	4,820.0000	1,815,987	1,815,987				1,815,987	1,815,987	(4,307,941)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/20/2023	4,776.6900	4,820.0000	9,790	9,790				9,790	9,790	(23,223)	0001	50
ES	33	1,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/12/2023	4,779.0500	4,820.0000	161,530	161,530				161,530	161,530	(383,186)	0001	50
ES	119	5,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/15/2023	4,768.6100	4,820.0000	582,486	582,486				582,486	582,486	(1,381,792)	0001	50
ES	78	3,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/21/2023	4,678.3000	4,820.0000	381,798	381,798				381,798	381,798	(905,713)	0001	50
ES	46	2,300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/15/2023	4,716.2100	4,820.0000	225,163	225,163				225,163	225,163	(534,138)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/21/2023	4,775.6800	4,820.0000	9,790	9,790				9,790	9,790	(23,223)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/13/2023	4,793.4900	4,820.0000	34,264	34,264				34,264	34,264	(81,282)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/21/2023	4,782.4000	4,820.0000	14,685	14,685				14,685	14,685	(34,835)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/14/2023	4,782.2200	4,820.0000	4,895	4,895				4,895	4,895	(11,612)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/22/2023	4,793.8800	4,820.0000	9,790	9,790				9,790	9,790	(23,223)	0001	50
S3	59	147,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.1500	96.0000	13,724	13,724				13,724	13,724	(42,471)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.6100	96.0000	5,118	5,118				5,118	5,118	(15,836)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.0200	96.0000	3,722	3,722				3,722	3,722	(11,517)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.0800	96.0000	6,513	6,513				6,513	6,513	(20,156)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.4900	96.0000	465	465				465	465	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9000	96.0000	233	233				233	233	(720)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.2000	96.0000	6,746	6,746				6,746	6,746	(20,875)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.2400	96.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.3300	96.0000	10,468	10,468				10,468	10,468	(32,393)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.0900	96.0000	1,628	1,628				1,628	1,628	(5,039)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.0100	96.0000	930	930				930	930	(2,879)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.1300	96.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.5400	96.0000	6,281	6,281				6,281	6,281	(19,436)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5300	96.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	96.0000	465	465				465	465	(1,440)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.3500	96.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.6500	96.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8800	96.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.9000	96.0000	233	233				233	233	(720)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.5600	96.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.5600	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7600	97.0000	3,954	3,954				3,954	3,954	(12,237)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.4300	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.7000	97.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/11/2023	96.3200	97.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.6200	97.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7700	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5300	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8200	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9400	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.4300	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	07/14/2023	95.9500	96.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	11/15/2023	95.9000	96.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	95.9700	96.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.2300	96.0000	6,513	6,513				6,513	6,513	(20,156)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.5200	96.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	233	233				233	233	(720)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.0300	96.0000	9,770	9,770				9,770	9,770	(30,233)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	08/03/2023	96.0900	96.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.0600	96.0000	11,863	11,863				11,863	11,863	(36,712)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.0200	96.0000	8,839	8,839				8,839	8,839	(27,354)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	11/08/2023	95.8600	96.0000	465	465				465	465	(1,440)	0001	2,500
S3	84	210,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	96.0000	19,540	19,540				19,540	19,540	(60,467)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.3900	96.0000	5,815	5,815				5,815	5,815	(17,996)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	09/11/2023	95.6300	96.0000	3,722	3,722				3,722	3,722	(11,517)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1200	96.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.3300	96.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	96.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.2800	96.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.0000	465	465				465	465	(1,440)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.7800	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.5700	97.0000	6,513	6,513				6,513	6,513	(20,156)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.7500	97.0000	233	233				233	233	(720)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.6400	97.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.5700	97.0000	6,746	6,746				6,746	6,746	(20,875)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/09/2023	96.3300	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.4600	97.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9200	97.0000	233	233				233	233	(720)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/28/2023	96.3500	97.0000	5,118	5,118				5,118	5,118	(15,836)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.4500	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/30/2023	96.3300	97.0000	2,559	2,559				2,559	2,559	(7,918)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.5900	97.0000	11,863	11,863				11,863	11,863	(36,712)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7800	97.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7400	97.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.4300	97.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.6300	97.0000	3,722	3,722				3,722	3,722	(11,517)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.5900	97.0000	2,559	2,559				2,559	2,559	(7,918)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6500	97.0000	2,559	2,559				2,559	2,559	(7,918)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.8200	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.9300	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.7400	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.6000	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/27/2023	96.4400	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	11/15/2023	95.1700	95.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.6600	95.0000	2,791	2,791				2,791	2,791	(8,638)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.7300	95.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.9800	95.0000	6,281	6,281				6,281	6,281	(19,436)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.7700	95.0000	1,396	1,396				1,396	1,396	(4,319)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	95.0000	233	233				233	233	(720)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.0100	95.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.5800	95.0000	5,815	5,815				5,815	5,815	(17,996)	0001	2,500
S3	61	152,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.7900	95.0000	14,189	14,189				14,189	14,189	(43,910)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	95.0100	95.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	59	147,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	95.8100	95.0000	13,724	13,724				13,724	13,724	(42,471)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.8900	95.0000	8,607	8,607				8,607	8,607	(26,634)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.0700	95.0000	233	233				233	233	(720)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.0000	95.0000	2,094	2,094				2,094	2,094	(6,479)	0001	2,500
S3	114	285,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8100	95.0000	26,518	26,518				26,518	26,518	(82,062)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.8700	95.0000	7,211	7,211				7,211	7,211	(22,315)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	11/08/2023	95.2100	95.0000	1,396	1,396				1,396	1,396	(4,319)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	07/27/2023	95.7700	95.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.1100	95.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0900	95.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.3000	95.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	95.0000	465	465				465	465	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	97.0000	233	233				233	233	(720)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/04/2023	96.8800	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7000	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.6500	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500

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Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5100	97.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	07/27/2023	96.2600	97.0000	8,374	8,374				8,374	8,374	(25,914)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.5200	97.0000	5,350	5,350				5,350	5,350	(16,556)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	09/21/2023	96.2200	97.0000	8,374	8,374				8,374	8,374	(25,914)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.6400	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.1400	97.0000	3,722	3,722				3,722	3,722	(11,517)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2023	96.3000	97.0000	2,791	2,791				2,791	2,791	(8,638)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.2400	97.0000	3,722	3,722				3,722	3,722	(11,517)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.4500	97.0000	9,072	9,072				9,072	9,072	(28,074)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6300	97.0000	930	930				930	930	(2,879)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.6500	97.0000	6,513	6,513				6,513	6,513	(20,156)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.0800	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.1200	97.0000	1,396	1,396				1,396	1,396	(4,319)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2025	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.2200	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	08/28/2023	96.7000	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.4200	97.0000	233	233				233	233	(720)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.8100	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	08/09/2023	96.6100	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6800	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.5500	97.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.0000	97.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.6700	97.0000	5,118	5,118				5,118	5,118	(15,836)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.1000	97.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	97.0000	50,811	50,811				50,811	50,811	(115,174)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.5300	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.0500	97.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.5200	97.0000	7,676	7,676				7,676	7,676	(23,755)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.0800	97.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	10/27/2023	96.0900	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.5700	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.7500	97.0000	6,281	6,281				6,281	6,281	(19,436)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.1500	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.1100	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2025	CME SNZ20JLFK8MNNCL00F39	10/27/2023	95.9400	97.0000	233	233				233	233	(720)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.8300	97.0000	233	233				233	233	(720)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.8600	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.7000	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.7200	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/30/2023	96.5500	97.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.5000	97.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/09/2023	96.3800	97.0000	2,094	2,094				2,094	2,094	(6,479)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7100	97.0000	101,621	101,621				101,621	101,621	(230,349)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/18/2023	96.7100	97.0000	18,609	18,609				18,609	18,609	(57,587)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2023	96.4400	97.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.4900	97.0000	1,628	1,628				1,628	1,628	(5,039)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.7200	97.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.7600	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0700	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7200	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.6200	97.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	09/25/2023	96.4700	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.8500	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.7600	97.0000	4,885	4,885				4,885	4,885	(15,117)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.5100	97.0000	5,583	5,583				5,583	5,583	(17,276)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.5600	97.0000	233	233				233	233	(720)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	10/20/2023	96.3600	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.6800	97.0000	4,885	4,885				4,885	4,885	(15,117)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	97.0000	101,621	101,621				101,621	101,621	(230,349)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.6900	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6300	97.0000	6,746	6,746				6,746	6,746	(20,875)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9500	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.5100	97.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.4900	97.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/20/2023	96.1300	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/11/2023	96.4100	97.0000	5,815	5,815				5,815	5,815	(17,996)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7800	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.4700	97.0000	1,628	1,628				1,628	1,628	(5,039)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/08/2023	96.7000	97.0000	4,885	4,885				4,885	4,885	(15,117)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	95.4000	95.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.4600	95.0000	2,791	2,791				2,791	2,791	(8,638)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/23/2023	95.0500	95.0000	9,072	9,072				9,072	9,072	(28,074)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	09/08/2023	95.5800	95.0000	6,513	6,513				6,513	6,513	(20,156)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5100	95.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	08/30/2023	94.9300	95.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	95.0000	465	465				465	465	(1,440)	0001	2,500
S3	64	160,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	95.4500	95.0000	14,887	14,887				14,887	14,887	(46,070)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	08/17/2023	94.9400	95.0000	10,002	10,002				10,002	10,002	(30,953)	0001	2,500
S3	86	215,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	95.4600	95.0000	20,005	20,005				20,005	20,005	(61,906)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	10/11/2023	95.4000	95.0000	2,559	2,559				2,559	2,559	(7,918)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.5500	95.0000	11,398	11,398				11,398	11,398	(35,272)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	11/15/2023	95.2000	95.0000	465	465				465	465	(1,440)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	08/03/2023	95.0600	95.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	139	347,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.4600	95.0000	32,333	32,333				32,333	32,333	(100,058)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	09/22/2023	95.5900	95.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	11/02/2023	94.7100	95.0000	698	698				698	698	(2,160)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.4200	95.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.7200	95.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5500	95.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8600	95.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	95.0000	465	465				465	465	(1,440)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.6200	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.6500	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	233	233				233	233	(720)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	1,396	1,396				1,396	1,396	(4,319)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	7,211	7,211				7,211	7,211	(22,315)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4900	97.0000	233	233				233	233	(720)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	07/12/2023	95.1900	95.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.1600	95.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.0100	95.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	94.6400	95.0000	698	698				698	698	(2,160)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.0900	95.0000	233	233				233	233	(720)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	95.3100	95.0000	3,722	3,722				3,722	3,722	(11,517)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/20/2023	94.5800	95.0000	233	233				233	233	(720)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	11/15/2023	95.1900	95.0000	465	465				465	465	(1,440)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/27/2023	94.9900	95.0000	5,815	5,815				5,815	5,815	(17,996)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	09/11/2023	95.1500	95.0000	930	930				930	930	(2,879)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	81	202,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/01/2023	95.1100	95.0000	18,842	18,842				18,842	18,842	(58,307)	0001	2,500
S3	78	195,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	05/09/2023	94.8200	95.0000	18,144	18,144				18,144	18,144	(56,148)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	09/12/2023	94.9000	95.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	75	187,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/16/2023	95.1300	95.0000	17,446	17,446				17,446	17,446	(53,988)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/18/2023	94.7800	95.0000	3,722	3,722				3,722	3,722	(11,517)	0001	2,500
S3	59	147,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.0900	95.0000	13,724	13,724				13,724	13,724	(42,471)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	94.6100	95.0000	1,628	1,628				1,628	1,628	(5,039)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/30/2023	95.0600	95.0000	2,559	2,559				2,559	2,559	(7,918)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.0000	95.0000	25,405	25,405				25,405	25,405	(57,587)	0001	2,500
S3	100	250,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	10/18/2023	95.0000	95.0000	23,261	23,261				23,261	23,261	(71,984)	0001	2,500
S3	184	460,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	06/09/2023	95.0900	95.0000	42,801	42,801				42,801	42,801	(132,451)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL00F39	09/08/2023	94.7600	95.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.7600	97.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7900	97.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.4400	97.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.6600	97.0000	4,187	4,187				4,187	4,187	(12,957)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.6600	97.0000	2,791	2,791				2,791	2,791	(8,638)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.6500	97.0000	2,791	2,791				2,791	2,791	(8,638)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.7500	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0500	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.7100	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.5100	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	97.0000	50,811	50,811				50,811	50,811	(115,174)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.5900	97.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.5200	97.0000	2,326	2,326				2,326	2,326	(7,198)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/30/2023	96.4100	97.0000	4,420	4,420				4,420	4,420	(13,677)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.7000	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.7100	97.0000	2,094	2,094				2,094	2,094	(6,479)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.6500	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.6600	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/09/2023	96.5800	97.0000	2,094	2,094				2,094	2,094	(6,479)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7000	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.7200	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	97.0000	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.4900	97.0000	233	233				233	233	(720)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	09/28/2023	96.3000	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.7600	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.8200	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.8200	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.5900	97.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	09/11/2023	96.1100	97.0000	930	930				930	930	(2,879)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.7100	97.0000	4,652	4,652				4,652	4,652	(14,397)	0001	2,500
S3	384	960,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	97.0000	116,509	116,509				116,509	116,509	(276,419)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.7300	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.5600	97.0000	6,513	6,513				6,513	6,513	(20,156)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.8000	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.8100	97.0000	6,048	6,048				6,048	6,048	(18,716)	0001	2,500
UX	20	20,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2024	CBOE 254900096JPIWCP8RH13	11/24/2023	17.4000	16.0000	70,760	70,760				70,760	70,760	(71,200)	0001	1,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2024	CBOE 254900096JPIWCP8RH13	11/24/2023	17.4000	16.0000	35,380	35,380				35,380	35,380	(35,600)	0001	1,000
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3300	97.0000	6,746	6,746				6,746	6,746	(20,875)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.5200	97.0000	1,396	1,396				1,396	1,396	(4,319)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.5200	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3300	97.0000	3,024	3,024				3,024	3,024	(9,358)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.5200	97.0000	2,559	2,559				2,559	2,559	(7,918)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.5200	97.0000	930	930				930	930	(2,879)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4600	97.0000	7,211	7,211				7,211	7,211	(22,315)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4600	97.0000	930	930				930	930	(2,879)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4600	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4600	97.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4600	97.0000	1,396	1,396				1,396	1,396	(4,319)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4600	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4600	97.0000	2,791	2,791				2,791	2,791	(8,638)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4600	97.0000	1,163	1,163				1,163	1,163	(3,599)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4600	97.0000	3,489	3,489				3,489	3,489	(10,798)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4600	97.0000	233	233				233	233	(720)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	7,909	7,909				7,909	7,909	(24,475)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	1,628	1,628				1,628	1,628	(5,039)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	465	465				465	465	(1,440)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	1,861	1,861				1,861	1,861	(5,759)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4300	97.0000	698	698				698	698	(2,160)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4300	97.0000	3,257	3,257				3,257	3,257	(10,078)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	930	930				930	930	(2,879)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	3,954	3,954				3,954	3,954	(12,237)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4300	97.0000	233	233				233	233	(720)	0001	2,500
RT	3	150	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/19/2023	2,030.5800	2,048.0000	11,691	11,691				11,691	11,691	(19,943)	0001	50
RT	34	1,700	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/19/2023	2,039.2400	2,048.0000	132,500	132,500				132,500	132,500	(226,023)	0001	50
RT	4	200	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/19/2023	2,033.7000	2,048.0000	15,588	15,588				15,588	15,588	(26,591)	0001	50
RT	6	300	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCL00F39	12/14/2023	2,025.9900	2,048.0000	23,382	23,382				23,382	23,382	(39,886)	0001	50
MF	7	350	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/14/2023	2,223.3400	2,252.0000	21,912	21,912				21,912	21,912	(23,267)	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBOT 549300EX04Q2QBFQTQ27	12/11/2023	2,213.8300	2,252.0000	9,391	9,391				9,391	9,391	(9,971)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												6,254,957	6,254,957				6,254,957	6,254,957	(15,214,255)	XXX	XXX
1649999999. Subtotal - Short Futures												6,254,957	6,254,957				6,254,957	6,254,957	(15,214,255)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												67,184,052	67,184,052				67,184,052	67,184,052	71,794,568	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												67,184,052	67,184,052				67,184,052	67,184,052	71,794,568	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	28,576,762	38,607,290	67,184,052
Total Net Cash Deposits	28,576,762	38,607,290	67,184,052

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
CL	89	76,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	NYM 549300BGFNDTXFPHWI47	10/17/2023	84.3600	11/08/2023	88.1500	Sale	288,123	288,123			0001	1,000
CL	114	28,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	NYM 549300BGFNDTXFPHWI47	10/02/2023	88.8200	10/09/2023	88.9700	Sale	4,204	4,204			0001	1,000
CO	88	88,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	IPE 549300UF4R84F48NCH34	10/02/2023	89.0600	11/08/2023	104.0000	Sale	1,315,586	1,315,586			0001	1,000
DM	30	150	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOT 549300EX04Q20BFQTQ27	12/12/2022	33,747.0000	03/13/2023	33,478.3100	Sale	(40,303)	(40,303)			0001	5
DM	32	160	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CBOT 549300EX04Q20BFQTQ27	03/13/2023	32,149.0000	06/12/2023	32,015.0900	Sale	(21,425)	(21,425)			0001	5
DM	36	180	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOT 549300EX04Q20BFQTQ27	06/12/2023	34,208.0000	09/11/2023	33,862.3100	Sale	(62,224)	(62,224)			0001	5
DM	44	220	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CBOT 549300EX04Q20BFQTQ27	09/11/2023	34,937.0000	12/11/2023	35,719.1900	Sale	172,081	172,081			0001	5
DR	4	400	DJ REAL ESTATE	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	CBOT 549300EX04Q20BFQTQ27	12/11/2023	334.1000	12/14/2023	(2,373.2500)	Sale	(1,082,940)	(1,082,940)			0001	100
DR	75	7,500	DJ REAL ESTATE	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOT 549300EX04Q20BFQTQ27	07/06/2023	337.4300	09/11/2023	355.7800	Sale	137,664	137,664			0001	100
DR	35	3,500	DJ REAL ESTATE	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CBOT 549300EX04Q20BFQTQ27	09/11/2023	325.6000	12/11/2023	328.0900	Sale	8,700	8,700			0001	100
ED	77	192,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.0000	03/06/2023	76.6200	Sale	(3,730,388)	(3,730,388)			0001	2,500
ED	27	67,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.5600	04/14/2023	96.7500	Sale	13,094	13,094			0001	2,500
ED	19	47,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2025	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.9300	04/14/2023	96.9600	Sale	1,768	1,768			0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2026	CME SNZ20JLFK8MNNCLQ0F39	10/05/2022	96.3200	03/09/2023	96.1700	Sale	(737)	(737)			0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2027	CME SNZ20JLFK8MNNCLQ0F39	10/22/2021	97.9300	04/14/2023	98.3600	Sale	2,152	2,152			0001	2,500
ED	113	282,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.0600	04/13/2023	96.3800	Sale	91,430	91,430			0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2024	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.6800	04/14/2023	96.7600	Sale	2,505	2,505			0001	2,500
ED	19	47,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2025	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.9800	04/14/2023	97.0400	Sale	2,833	2,833			0001	2,500
ED	4	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2027	CME SNZ20JLFK8MNNCLQ0F39	10/19/2021	97.8800	04/14/2023	98.3100	Sale	2,152	2,152			0001	2,500
ED	47	117,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.2400	04/14/2023	96.4500	Sale	25,624	25,624			0001	2,500
ED	25	62,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.7800	04/14/2023	96.8800	Sale	6,855	6,855			0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2025	CME SNZ20JLFK8MNNCLQ0F39	07/14/2022	97.1900	04/14/2023	97.2800	Sale	4,404	4,404			0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2026	CME SNZ20JLFK8MNNCLQ0F39	08/31/2022	96.9600	04/14/2023	97.1000	Sale	1,076	1,076			0001	2,500
ED	29	72,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.4000	04/14/2023	96.6500	Sale	17,929	17,929			0001	2,500
ED	17	42,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.8500	04/14/2023	96.8900	Sale	1,658	1,658			0001	2,500
ED	13	32,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2025	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	97.0500	04/14/2023	97.0500	Sale	197	197			0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2026	CME SNZ20JLFK8MNNCLQ0F39	08/31/2022	96.9500	04/14/2023	97.2400	Sale	2,152	2,152			0001	2,500
ES	3,509	175,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022	3,968.7500	03/14/2023	3,974.7400	Sale	1,051,499	1,051,499			0001	50
ES	223	11,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	CME SNZ20JLFK8MNNCLQ0F39	12/08/2023	4,642.0300	12/29/2023	3,192.4300	Sale	(16,163,066)	(16,163,066)			0001	50
ES	4,434	221,700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	03/13/2023	3,894.8000	06/12/2023	3,886.6600	Sale	(1,804,818)	(1,804,818)			0001	50
ES	5,737	286,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,349.1000	09/11/2023	4,336.0000	Sale	(3,756,965)	(3,756,965)			0001	50
ES	6,484	324,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,511.1000	12/11/2023	4,545.3300	Sale	11,096,310	11,096,310			0001	50
FV	213	213,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q20BFQTQ27	11/28/2022	108.2400	02/23/2023	108.0800	Sale	(34,527)	(34,527)			0001	1,000
FV	66	66,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CBOT 549300EX04Q20BFQTQ27	11/28/2023	106.8000	12/07/2023	80.5600	Sale	(1,731,868)	(1,731,868)			0001	1,000
FV	355	355,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q20BFQTQ27	02/23/2023	107.4100	05/30/2023	107.3100	Sale	(37,250)	(37,250)			0001	1,000
FV	458	458,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q20BFQTQ27	05/30/2023	108.4700	08/30/2023	109.9800	Sale	691,318	691,318			0001	1,000
FV	596	596,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q20BFQTQ27	08/30/2023	106.9200	11/28/2023	109.0200	Sale	1,251,830	1,251,830			0001	1,000
GC	623	62,300	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	02/28/2023	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022	1,792.2000	01/12/2023	1,819.0800	Sale	1,674,326	1,674,326			0001	100

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
GC	1,031	103,100	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	02/29/2024	CME SNZ20JLFK8MNNCL00F39	11/14/2023	1,988.0000	12/29/2023	1,948.7500	Sale	(4,047,033)	(4,047,033)			0001	100
GC	1,273	127,300	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	04/30/2023	CME SNZ20JLFK8MNNCL00F39	01/12/2023	1,915.3400	03/15/2023	1,954.3400	Sale	4,965,714	4,965,714			0001	100
GC	1,740	174,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/15/2023	1,944.8000	05/11/2023	1,919.6800	Sale	(4,370,940)	(4,370,940)			0001	100
GC	2,529	252,900	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	08/31/2023	CME SNZ20JLFK8MNNCL00F39	05/11/2023	2,039.9500	07/18/2023	2,105.0300	Sale	16,460,011	16,460,011			0001	100
GC	3,184	318,400	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	12/31/2023	CME SNZ20JLFK8MNNCL00F39	07/14/2023	2,002.9100	11/15/2023	2,009.4800	Sale	2,092,888	2,092,888			0001	100
HG	72	18,000	Copper	Fixed Annuity Hedge	N/A	Commodity	12/31/2023	CMX LCZ7XYGSLJUHFXXNXD88	10/02/2023	3.6400	11/08/2023	5.0600	Sale	25,597	25,597			0001	250
HI	239	11,950	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	01/31/2023	HKFE 213800YTVSXYQN17BW16	12/23/2022	19,556.2500	01/30/2023	18,981.3700	Sale	(6,869,845)	(6,869,845)			0001	50
HI	265	13,250	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	02/28/2023	HKFE 213800YTVSXYQN17BW16	01/30/2023	22,737.3500	02/23/2023	22,629.1400	Sale	(1,433,792)	(1,433,792)			0001	50
HI	282	14,100	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	HKFE 213800YTVSXYQN17BW16	02/23/2023	20,386.7500	03/28/2023	20,622.3100	Sale	3,321,276	3,321,276			0001	50
HI	262	13,100	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	04/30/2023	HKFE 213800YTVSXYQN17BW16	03/28/2023	19,662.7700	04/26/2023	19,619.5500	Sale	(566,190)	(566,190)			0001	50
HI	262	13,100	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	05/31/2023	HKFE 213800YTVSXYQN17BW16	04/26/2023	19,547.0000	05/30/2023	19,666.9800	Sale	1,571,730	1,571,730			0001	50
HI	292	14,600	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	HKFE 213800YTVSXYQN17BW16	05/30/2023	18,383.6900	06/27/2023	20,512.4200	Sale	31,079,391	31,079,391			0001	50
HI	314	15,700	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	07/31/2023	HKFE 213800YTVSXYQN17BW16	06/27/2023	18,755.2600	07/27/2023	18,691.6200	Sale	(999,099)	(999,099)			0001	50
HI	315	15,750	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	08/31/2023	HKFE 213800YTVSXYQN17BW16	07/27/2023	19,543.7100	08/28/2023	19,469.0500	Sale	(1,175,877)	(1,175,877)			0001	50
HI	316	15,800	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	HKFE 213800YTVSXYQN17BW16	08/28/2023	17,937.7400	09/26/2023	18,032.2500	Sale	1,493,112	1,493,112			0001	50
HI	299	14,950	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	10/31/2023	HKFE 213800YTVSXYQN17BW16	09/26/2023	17,712.7100	10/26/2023	17,775.2000	Sale	934,191	934,191			0001	50
HI	317	15,850	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	11/30/2023	HKFE 213800YTVSXYQN17BW16	10/26/2023	17,198.3700	11/28/2023	17,182.2700	Sale	(255,086)	(255,086)			0001	50
HI	298	14,900	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	HKFE 213800YTVSXYQN17BW16	11/28/2023	17,560.8100	12/27/2023	17,605.4000	Sale	664,424	664,424			0001	50
HO	12	504,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	NYM 549300B6FNDTXFPHWI47	10/17/2023	2.9800	11/08/2023	2.9500	Sale	(15,409)	(15,409)			0001	42,000
HO	2	84,000	Heating Oil	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	NYM 549300B6FNDTXFPHWI47	10/02/2023	3.2200	10/06/2023	3.2200	Sale	92	92			0001	42,000
JB	137	1,370,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	Osaka 353800R1LXR5A7J9QK71	12/12/2022	148.1400	01/12/2023	106.2600	Sale	(57,378,729)	(57,378,729)			0001	10,000
JB	130	1,300,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	Osaka 353800R1LXR5A7J9QK71	12/12/2023	145.1400	12/29/2023	139.6600	Sale	(7,122,439)	(7,122,439)			0001	10,000
JB	979	9,790,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	Osaka 353800R1LXR5A7J9QK71	03/17/2023	148.3800	06/13/2023	175.8400	Sale	268,767,109	268,767,109			0001	10,000
JB	1,344	13,440,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	Osaka 353800R1LXR5A7J9QK71	06/13/2023	148.1800	09/12/2023	119.3000	Sale	(388,225,521)	(388,225,521)			0001	10,000
JB	1,488	14,880,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	Osaka 353800R1LXR5A7J9QK71	09/12/2023	145.6700	12/13/2023	134.8400	Sale	(161,145,045)	(161,145,045)			0001	10,000
LA	73	1,825	LME PRI Alum	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	LME 213800NB8G5VRT1DXC91	10/19/2023	2,191.0000	11/08/2023	2,176.3000	Sale	(26,819)	(26,819)			0001	25
LA	16	400	LME PRI Alum	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	LME 213800NB8G5VRT1DXC91	10/02/2023	2,317.1700	10/09/2023	2,319.4900	Sale	928	928			0001	25
LL	15	75,000	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	LME 213800NB8G5VRT1DXC91	11/02/2023	2,129.5700	11/08/2023	2,124.4400	Sale	(384,343)	(384,343)			0001	5,000
LN	10	60	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	LME 213800NB8G5VRT1DXC91	10/31/2023	18,101.0000	11/08/2023	20,531.7300	Sale	145,844	145,844			0001	6
LN	3	18	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	LME 213800NB8G5VRT1DXC91	10/02/2023	18,715.0000	10/09/2023	18,433.5900	Sale	(5,065)	(5,065)			0001	6
LX	38	950	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	LME 213800NB8G5VRT1DXC91	10/19/2023	2,431.0000	11/08/2023	2,231.0400	Sale	(189,964)	(189,964)			0001	25
LX	9	225	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	LME 213800NB8G5VRT1DXC91	10/02/2023	2,588.5000	10/09/2023	2,588.3800	Sale	(28)	(28)			0001	25
MF	296	14,800	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	OBOT 549300EX04Q20BFQTQ27	12/12/2022	1,980.6000	03/13/2023	1,901.2600	Sale	(1,174,296)	(1,174,296)			0001	50
MF	7	350	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	OBOT 549300EX04Q20BFQTQ27	12/11/2023	2,167.2000	12/22/2023	(16,059.8600)	Sale	(6,379,469)	(6,379,469)			0001	50
MF	337	16,850	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	OBOT 549300EX04Q20BFQTQ27	03/13/2023	2,010.6000	06/12/2023	1,982.9500	Sale	(465,871)	(465,871)			0001	50
MF	349	17,450	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	OBOT 549300EX04Q20BFQTQ27	06/12/2023	2,138.3000	09/11/2023	1,955.3200	Sale	(3,192,972)	(3,192,972)			0001	50
MF	411	20,550	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	OBOT 549300EX04Q20BFQTQ27	09/11/2023	2,111.1000	12/11/2023	2,140.3800	Sale	601,733	601,733			0001	50
MK	612	30,600	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	ICE 5493000F4Z033MV32P92	01/18/2023	1,035.1700	03/14/2023	1,072.0000	Sale	1,126,980	1,126,980			0001	50
MK	141	7,050	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	ICE 5493000F4Z033MV32P92	12/11/2023	988.1000	12/22/2023	579.9800	Sale	(2,877,263)	(2,877,263)			0001	50
MK	791	39,550	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	ICE 5493000F4Z033MV32P92	03/13/2023	961.7000	06/12/2023	986.5200	Sale	981,578	981,578			0001	50
MK	866	43,300	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	ICE 5493000F4Z033MV32P92	06/12/2023	1,010.3300	09/11/2023	971.2300	Sale	(1,692,951)	(1,692,951)			0001	50
MK	766	38,300	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	ICE 5493000F4Z033MV32P92	09/11/2023	989.3000	12/11/2023	1,041.5500	Sale	2,001,100	2,001,100			0001	50
NG	218	2,180,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	NYX 549300FUNQE817RRA896	10/17/2023	3.7000	11/08/2023	3.9300	Sale	488,481	488,481			0001	10,000
NG	51	510,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	NYX 549300FUNQE817RRA896	10/02/2023	2.8400	10/09/2023	2.8400	Sale	(696)	(696)			0001	10,000
NI	1,801	4,502,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	Singapore 549300I0650PPXM76X03	12/07/2022	27,616.0000	03/09/2023	27,617.3100	Sale	5,918,860	5,918,860			0001	2,500
NI	691	1,727,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	Singapore 549300I0650PPXM76X03	12/06/2023	32,724.0100	12/29/2023	32,722.7800	Sale	(2,131,725)	(2,131,725)			0001	2,500
NI	5,310	13,275,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	Singapore 549300I0650PPXM76X03	03/09/2023	28,193.6800	06/08/2023	28,278.8300	Sale	1,130,399,194	1,130,399,194			0001	2,500
NI	6,229	15,572,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	Singapore 549300I0650PPXM76X03	06/08/2023	31,937.7500	09/07/2023	31,932.8000	Sale	(77,102,229)	(77,102,229)			0001	2,500
NI	5,491	13,727,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	Singapore 549300I0650PPXM76X03	09/07/2023	33,005.2300	12/06/2023	33,002.1100	Sale	(42,891,752)	(42,891,752)			0001	2,500
NQ	151	3,020	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	11,686.7500	03/13/2023	11,043.5300	Sale	(1,942,523)	(1,942,523)			0001	20
NQ	32	640	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	CME SNZ20JLFK8MNNCL00F39	12/11/2023	16,310.8000	12/26/2023	10,080.0300	Sale	(3,987,694)	(3,987,694)			0001	20
NQ	169	3,380	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,963.6700	06/12/2023	10,263.4300	Sale	(5,746,816)	(5,746,816)			0001	20
NQ	228	4,560	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,737.8500	09/11/2023	14,192.8000	Sale	(2,485,436)	(2,485,436)			0001	20
NQ	330	6,600	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,495.4800	12/11/2023	15,861.9600	Sale	2,418,790	2,418,790			0001	20
QS	23	2,300	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	ICE 5493000F4Z033MV32P92	10/17/2023	867.4200	11/08/2023	889.0100	Sale	49,658	49,658			0001	100
QS	5	500	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	ICE 5493000F4Z033MV32P92	10/02/2023	941.4400	10/09/2023	946.4600	Sale	2,509	2,509			0001	100
RT	394	19,700	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	1,811.7500	03/13/2023	1,463.2300	Sale	(6,865,901)	(6,865,901)			0001	50
RT	438	21,900	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	1,786.4500	06/12/2023	1,911.7800	Sale	2,744,648	2,744,648			0001	50
RT	465	23,250	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	1,886.7500	09/11/2023	1,799.1200	Sale	(2,037,333)	(2,037,333)			0001	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RT	506	25,300	E-Mini Russell 2000 ...	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	1,872.2500	12/11/2023	1,976.9300	Sale	2,648,360	2,648,360			0001	50
RX	592	592,000	EURO BUND	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CME SNZ20JLFK8MNNCL00F39	12/05/2023	134.8300	12/29/2023	134.9800	Sale	87,522	87,522			0001	1,000
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	11/02/2023	95.5100	Sale	(37,304)	(37,304)			0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	10/27/2023	96.7100	Sale	(7,685)	(7,685)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2026	CME SNZ20JLFK8MNNCL00F39	10/27/2023	95.8400	11/02/2023	95.4400	Sale	(1,006)	(1,006)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	08/03/2023	92.8900	Sale	(10,204)	(10,204)			0001	2,500
S3	114	285,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	04/10/2023	95.0400	05/31/2023	95.0600	Sale	5,795	5,795			0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	10/11/2023	95.9500	Sale	(14,895)	(14,895)			0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	11/27/2023	96.6200	Sale	(17,805)	(17,805)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2023	97.2900	05/09/2023	94.1000	Sale	(7,970)	(7,970)			0001	2,500
S3	419	1,047,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	12/20/2023	94.5100	Sale	(746,609)	(746,609)			0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	10/11/2023	96.2800	Sale	(17,312)	(17,312)			0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	11/27/2023	96.4400	Sale	(22,104)	(22,104)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	11/27/2023	103.8600	Sale	17,110	17,110			0001	2,500
S3	99	247,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	12/18/2023	95.3400	Sale	(63,406)	(63,406)			0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9100	10/27/2023	96.3500	Sale	(9,793)	(9,793)			0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	11/02/2023	96.9300	Sale	(7,485)	(7,485)			0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	06/16/2023	93.8000	Sale	(8,015)	(8,015)			0001	2,500
SI	52	260,000	COMEX 5000 SILVER	Fixed Annuity Hedge	N/A	Commodity	12/31/2023	CMX LCZ7XYGSLJJHFXXNXD88	10/02/2023	21.4600	11/08/2023	21.4400	Sale	(3,509)	(3,509)			0001	5,000
TU	1,435	2,870,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q20BFQTQ27	11/23/2022	102.4100	02/24/2023	102.3700	Sale	(103,631)	(103,631)			0001	2,000
TU	971	1,942,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CBOT 549300EX04Q20BFQTQ27	11/27/2023	101.8000	12/27/2023	100.8300	Sale	(1,887,027)	(1,887,027)			0001	2,000
TU	1,459	2,918,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q20BFQTQ27	02/23/2023	102.0900	05/30/2023	102.1100	Sale	62,118	62,118			0001	2,000
TU	1,756	3,512,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q20BFQTQ27	05/26/2023	102.7000	08/30/2023	103.2300	Sale	1,885,913	1,885,913			0001	2,000
TU	2,076	4,152,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q20BFQTQ27	08/28/2023	101.6100	11/28/2023	101.9000	Sale	1,202,831	1,202,831			0001	2,000
TY	3,000	3,000,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q20BFQTQ27	11/28/2022	113.3000	02/24/2023	112.8800	Sale	(1,250,428)	(1,250,428)			0001	1,000
TY	804	804,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CBOT 549300EX04Q20BFQTQ27	11/28/2023	109.8900	12/29/2023	103.7600	Sale	(4,925,607)	(4,925,607)			0001	1,000
TY	3,697	3,697,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q20BFQTQ27	02/23/2023	111.8800	05/30/2023	111.7900	Sale	(317,470)	(317,470)			0001	1,000
TY	1,836	1,836,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q20BFQTQ27	05/26/2023	113.3800	08/30/2023	115.1500	Sale	3,253,775	3,253,775			0001	1,000
TY	3,085	3,085,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q20BFQTQ27	08/28/2023	110.1900	11/30/2023	111.2200	Sale	3,187,925	3,187,925			0001	1,000
UX	20	20,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOE 254900O9GJPIWOP8RH13	08/07/2023	17.7000	09/13/2023	16.9700	Sale	(14,618)	(14,618)			0001	1,000
VG	7,185	71,850	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	EUX 529900LN3S50JPU47S06	12/12/2022	3,932.5000	03/13/2023	4,733.1300	Sale	57,525,199	57,525,199			0001	10
VG	1,133	11,330	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	EUX 529900LN3S50JPU47S06	12/12/2023	4,577.9400	12/29/2023	4,371.3300	Sale	(2,340,935)	(2,340,935)			0001	10
VG	9,015	90,150	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	EUX 529900LN3S50JPU47S06	03/13/2023	4,049.9000	06/13/2023	(13,655.2500)	Sale	(1,596,119,606)	(1,596,119,606)			0001	10
VG	7,657	76,570	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	EUX 529900LN3S50JPU47S06	06/13/2023	4,377.5200	09/11/2023	13,069.2300	Sale	665,523,891	665,523,891			0001	10
VG	3,099	30,990	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	EUX 529900LN3S50JPU47S06	09/11/2023	4,287.5000	12/12/2023	9,603.2500	Sale	164,735,247	164,735,247			0001	10
XB	16	672,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	01/31/2024	NYM 549300BGFNDTXFPHWI47	10/17/2023	2.2700	11/08/2023	2.2300	Sale	(21,454)	(21,454)			0001	42,000
XB	6	252,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	11/30/2023	NYM 549300BGFNDTXFPHWI47	10/02/2023	2.4100	10/09/2023	2.4200	Sale	1,307	1,307			0001	42,000
ES	339	16,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,968.7500	03/13/2023	3,975.2800	Sale	110,695	110,695			0001	50
ES	319	15,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	06/12/2023	3,846.6900	Sale	(767,351)	(767,351)			0001	50
ES	330	16,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,387.0000	09/11/2023	4,378.4000	Sale	(141,972)	(141,972)			0001	50
ES	341	17,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	4,511.1000	12/11/2023	4,518.6200	Sale	128,136	128,136			0001	50
1539999999. Subtotal - Long Futures - Hedging Other														(36,018,730)	(36,018,730)			XXX	XXX
1579999999. Subtotal - Long Futures														(36,018,730)	(36,018,730)			XXX	XXX
DM	2	10	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOT 549300EX04Q20BFQTQ27	02/03/2023	33,957.0000	03/13/2023	22,943.1500	Closing Purchase	(110,139)	(110,139)			0001	5
DM	17	85	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CBOT 549300EX04Q20BFQTQ27	03/15/2023	31,950.0000	06/12/2023	31,995.9200	Closing Purchase	3,903	3,903			0001	5
DM	19	95	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOT 549300EX04Q20BFQTQ27	06/12/2023	34,208.0000	09/11/2023	33,834.2600	Closing Purchase	(35,506)	(35,506)			0001	5

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DM	19	95	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CBOT 549300EX04Q20BFQTQ27	09/14/2023	35,260.0000	12/11/2023	34,607.7700	Closing Purchase	(61,962)	(61,962)			0001	5
ED	949	2,372,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020	99.5700	03/06/2023	99.4000	Closing Purchase	(395,613)	(395,613)			0001	2,500
ED	342	855,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CME SNZ20JLFK8MNNCLQ0F39	06/12/2019	97.9400	04/14/2023	98.2900	Closing Purchase	304,797	304,797			0001	2,500
ED	131	327,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2025	CME SNZ20JLFK8MNNCLQ0F39	12/09/2021	98.2400	04/14/2023	98.4900	Closing Purchase	84,812	84,812			0001	2,500
ED	88	220,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2026	CME SNZ20JLFK8MNNCLQ0F39	01/24/2022	97.9700	04/14/2023	98.2600	Closing Purchase	63,343	63,343			0001	2,500
ED	391	977,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2027	CME SNZ20JLFK8MNNCLQ0F39	03/25/2022	97.4100	04/14/2023	97.8600	Closing Purchase	441,555	441,555			0001	2,500
ED	1,384	3,460,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	06/18/2020	99.6300	04/13/2023	100.0100	Closing Purchase	1,327,698	1,327,698			0001	2,500
ED	291	727,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2024	CME SNZ20JLFK8MNNCLQ0F39	06/18/2020	99.4600	04/14/2023	99.7800	Closing Purchase	234,742	234,742			0001	2,500
ED	276	690,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2025	CME SNZ20JLFK8MNNCLQ0F39	05/06/2021	98.2200	04/14/2023	98.6200	Closing Purchase	272,807	272,807			0001	2,500
ED	88	220,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2026	CME SNZ20JLFK8MNNCLQ0F39	01/24/2022	97.9400	04/14/2023	98.2300	Closing Purchase	63,565	63,565			0001	2,500
ED	64	160,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2027	CME SNZ20JLFK8MNNCLQ0F39	08/25/2022	96.9900	04/14/2023	97.5400	Closing Purchase	88,225	88,225			0001	2,500
ED	584	1,460,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CME SNZ20JLFK8MNNCLQ0F39	06/09/2020	99.4700	04/14/2023	99.8300	Closing Purchase	520,316	520,316			0001	2,500
ED	318	795,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CME SNZ20JLFK8MNNCLQ0F39	06/12/2019	97.8500	04/14/2023	98.2100	Closing Purchase	283,347	283,347			0001	2,500
ED	417	1,042,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2025	CME SNZ20JLFK8MNNCLQ0F39	05/06/2021	98.1300	04/14/2023	98.5700	Closing Purchase	460,167	460,167			0001	2,500
ED	84	210,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2026	CME SNZ20JLFK8MNNCLQ0F39	04/01/2022	97.6600	04/14/2023	97.9500	Closing Purchase	62,599	62,599			0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2027	CME SNZ20JLFK8MNNCLQ0F39	02/15/2022	97.7400	04/14/2023	98.1300	Closing Purchase	11,949	11,949			0001	2,500
ED	484	1,210,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CME SNZ20JLFK8MNNCLQ0F39	06/18/2020	99.5300	04/14/2023	99.9000	Closing Purchase	449,291	449,291			0001	2,500
ED	179	447,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CME SNZ20JLFK8MNNCLQ0F39	11/09/2020	99.1400	04/14/2023	99.4400	Closing Purchase	135,758	135,758			0001	2,500
ED	413	1,032,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2025	CME SNZ20JLFK8MNNCLQ0F39	05/06/2021	98.0400	04/14/2023	98.4800	Closing Purchase	457,368	457,368			0001	2,500
ED	236	590,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2026	CME SNZ20JLFK8MNNCLQ0F39	03/25/2022	97.4000	04/14/2023	97.8300	Closing Purchase	253,231	253,231			0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2027	CME SNZ20JLFK8MNNCLQ0F39	10/05/2022	96.1900	04/14/2023	96.6200	Closing Purchase	7,533	7,533			0001	2,500
ES	2,803	140,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022	4,023.0000	03/13/2023	4,029.4300	Closing Purchase	901,140	901,140			0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	CME SNZ20JLFK8MNNCLQ0F39	12/11/2023	4,660.0000	12/22/2023	(12,582.2700)	Closing Purchase	(6,896,910)	(6,896,910)			0001	50
ES	3,067	153,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	03/13/2023	3,888.0000	06/12/2023	3,879.2000	Closing Purchase	(1,349,003)	(1,349,003)			0001	50
ES	2,855	142,750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCLQ0F39	06/12/2023	4,387.0000	09/11/2023	4,377.9500	Closing Purchase	(1,292,487)	(1,292,487)			0001	50
ES	3,004	150,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCLQ0F39	09/11/2023	4,539.7500	12/11/2023	4,551.8700	Closing Purchase	1,820,627	1,820,627			0001	50
FV	38	38,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q20BFQTQ27	11/28/2022	108.2400	02/23/2023	108.1500	Closing Purchase	(3,656)	(3,656)			0001	1,000
FV	33	33,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q20BFQTQ27	02/23/2023	107.4100	05/30/2023	107.7200	Closing Purchase	10,114	10,114			0001	1,000
FV	36	24,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q20BFQTQ27	05/30/2023	108.4700	08/30/2023	110.3000	Closing Purchase	44,029	44,029			0001	1,000
HI	114	3,000	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	HKFE 213800YTVSXYQN17BW16	02/24/2023	20,425.0000	03/28/2023	20,470.7800	Closing Purchase	137,346	137,346			0001	50
HI	79	3,950	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	08/31/2023	HKFE 213800YTVSXYQN17BW16	07/27/2023	19,592.0000	08/28/2023	19,668.2200	Closing Purchase	301,080	301,080			0001	50
MF	23	1,150	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOT 549300EX04Q20BFQTQ27	12/12/2022	1,980.6000	03/13/2023	1,999.7200	Closing Purchase	21,987	21,987			0001	50
MF	38	1,900	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CBOT 549300EX04Q20BFQTQ27	03/13/2023	2,010.6000	06/12/2023	2,032.6600	Closing Purchase	41,911	41,911			0001	50
MF	32	1,600	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOT 549300EX04Q20BFQTQ27	06/12/2023	2,143.0000	09/11/2023	2,171.7200	Closing Purchase	45,945	45,945			0001	50
MF	57	2,850	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CBOT 549300EX04Q20BFQTQ27	09/12/2023	2,106.3000	12/11/2023	2,012.4000	Closing Purchase	(267,609)	(267,609)			0001	50
NQ	18	360	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCLQ0F39	12/12/2022	11,686.7500	03/13/2023	10,978.6700	Closing Purchase	(254,910)	(254,910)			0001	20
NQ	55	1,100	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	03/13/2023	12,064.2500	06/12/2023	11,719.7300	Closing Purchase	(378,974)	(378,974)			0001	20

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
NQ	46	920	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	14,737.8500	09/11/2023	14,441.0700	Closing Purchase	(273,040)	(273,040)			0001	20
NQ	35	700	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	09/11/2023	15,666.0000	12/11/2023	14,843.3300	Closing Purchase	(575,872)	(575,872)			0001	20
RT	13	650	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/20/2022	1,758.1000	03/13/2023	933.5700	Closing Purchase	(535,947)	(535,947)			0001	50
RT	47	2,350	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/14/2023	1,809.0000	06/12/2023	1,871.2000	Closing Purchase	146,181	146,181			0001	50
RT	44	2,200	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	06/15/2023	1,910.3000	09/11/2023	1,906.0900	Closing Purchase	(9,259)	(9,259)			0001	50
RT	86	4,300	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	09/21/2023	1,797.5000	12/11/2023	1,772.4200	Closing Purchase	(107,853)	(107,853)			0001	50
S3	239	597,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0500	12/18/2023	92.5000	Closing Purchase	(2,116,846)	(2,116,846)			0001	2,500
S3	118	295,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9900	12/07/2023	94.0700	Closing Purchase	(861,381)	(861,381)			0001	2,500
S3	69	172,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0400	12/18/2023	94.2500	Closing Purchase	(481,883)	(481,883)			0001	2,500
S3	58	145,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9800	12/18/2023	90.9600	Closing Purchase	(872,138)	(872,138)			0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4600	12/18/2023	96.8900	Closing Purchase	32,298	32,298			0001	2,500
S3	955	2,387,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	04/06/2023	95.2000	05/31/2023	95.2300	Closing Purchase	76,319	76,319			0001	2,500
S3	189	472,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.4500	12/18/2023	92.8900	Closing Purchase	(1,682,852)	(1,682,852)			0001	2,500
S3	97	242,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	12/07/2023	93.9800	Closing Purchase	(734,651)	(734,651)			0001	2,500
S3	60	150,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	12/07/2023	93.6400	Closing Purchase	(508,222)	(508,222)			0001	2,500
S3	39	97,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	12/18/2023	92.9000	Closing Purchase	(395,314)	(395,314)			0001	2,500
S3	60	150,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4300	12/18/2023	96.6500	Closing Purchase	33,986	33,986			0001	2,500
S3	1,710	4,275,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.2300	12/20/2023	94.0400	Closing Purchase	(5,071,626)	(5,071,626)			0001	2,500
S3	231	577,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2024	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	12/07/2023	93.9400	Closing Purchase	(1,619,746)	(1,619,746)			0001	2,500
S3	47	117,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0300	12/07/2023	89.4100	Closing Purchase	(895,350)	(895,350)			0001	2,500
S3	50	125,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0100	12/07/2023	93.0000	Closing Purchase	(501,862)	(501,862)			0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9200	10/27/2023	91.3900	Closing Purchase	(345,271)	(345,271)			0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3300	12/18/2023	97.0400	Closing Purchase	25,002	25,002			0001	2,500
S3	385	962,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.5900	12/18/2023	92.8900	Closing Purchase	(2,598,308)	(2,598,308)			0001	2,500
S3	112	280,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	CME SNZ20JLFK8MNNCL00F39	03/07/2023	96.0200	12/07/2023	92.0300	Closing Purchase	(1,116,306)	(1,116,306)			0001	2,500
S3	69	172,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0500	12/07/2023	92.1100	Closing Purchase	(853,146)	(853,146)			0001	2,500
S3	60	150,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	97.0000	12/07/2023	92.6400	Closing Purchase	(653,741)	(653,741)			0001	2,500
TU	86	172,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2023	CBOT 549300EX04Q2QBFQTQ27	11/28/2022	102.5000	02/23/2023	102.4900	Closing Purchase	(672)	(672)			0001	2,000
TU	11	22,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/31/2024	CBOT 549300EX04Q2QBFQTQ27	11/28/2023	102.1200	12/18/2023	97.7600	Closing Purchase	(96,105)	(96,105)			0001	2,000
TU	136	272,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.0900	05/30/2023	102.2400	Closing Purchase	41,856	41,856			0001	2,000
TU	232	464,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2023	CBOT 549300EX04Q2QBFQTQ27	05/30/2023	102.6300	08/30/2023	103.0800	Closing Purchase	205,242	205,242			0001	2,000
TU	204	408,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2023	CBOT 549300EX04Q2QBFQTQ27	08/30/2023	101.9100	11/28/2023	102.2400	Closing Purchase	132,359	132,359			0001	2,000
UX	90	90,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CBOE 254900O9GJPIWCP8RH13	12/22/2022	24.9600	01/30/2023	26.4700	Closing Purchase	136,167	136,167			0001	1,000
UX	280	280,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CBOE 254900O9GJPIWCP8RH13	01/30/2023	22.0700	05/05/2023	19.3900	Closing Purchase	(750,315)	(750,315)			0001	1,000
UX	90	90,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CBOE 254900O9GJPIWCP8RH13	05/02/2023	24.3300	06/02/2023	24.2900	Closing Purchase	(3,767)	(3,767)			0001	1,000
UX	170	170,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CBOE 254900O9GJPIWCP8RH13	05/25/2023	23.9000	11/24/2023	22.1100	Closing Purchase	(304,589)	(304,589)			0001	1,000
VG	322	3,220	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	EUX 529900LN3S50JPU47S06	12/15/2022	3,845.8800	03/13/2023	4,548.9600	Closing Purchase	2,263,945	2,263,945			0001	10
VG	170	1,700	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	EUX 529900LN3S50JPU47S06	03/13/2023	4,046.4000	06/13/2023	(26,580.3600)	Closing Purchase	(52,065,494)	(52,065,494)			0001	10
VG	228	2,280	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	EUX 529900LN3S50JPU47S06	06/21/2023	4,355.0000	09/11/2023	11,760.2500	Closing Purchase	16,883,973	16,883,973			0001	10
VG	270	2,700	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	EUX 529900LN3S50JPU47S06	09/13/2023	4,243.0000	12/11/2023	17,166.8100	Closing Purchase	34,894,281	34,894,281			0001	10
ES	320	16,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/31/2023	CME SNZ20JLFK8MNNCL00F39	12/12/2022	3,992.0000	03/13/2023	3,996.2300	Closing Purchase	67,624	67,624			0001	50
ES	239	11,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/30/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,920.0000	06/12/2023	3,886.6600	Closing Purchase	(398,389)	(398,389)			0001	50
ES	184	9,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/30/2023	CME SNZ20JLFK8MNNCL00F39	06/12/2023	4,368.0000	09/11/2023	4,362.1900	Closing Purchase	(53,480)	(53,480)			0001	50
ES	215	10,750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2023	CME SNZ20JLFK8MNNCL00F39	09/12/2023	4,523.0000	12/11/2023	4,519.9600	Closing Purchase	(32,680)	(32,680)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(23,772,453)	(23,772,453)			XXX	XXX
1649999999. Subtotal - Short Futures														(23,772,453)	(23,772,453)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(59,791,183)	(59,791,183)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(59,791,183)	(59,791,183)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products. .....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		67,199,862	(15,810)	67,199,862	67,199,862	(15,810)	67,199,862	71,794,568	71,794,568
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	525,565,000		211,384,308	(14,203,110)		539,018,452	(20,172,142)		46,136,312	
BANK OF MONTREAL 549300047C63MPGNXE075	Y	Y				(614,612)			(655,697)		137,372	
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Y	Y	636,980,000		341,787,668	(82,112,213)		809,481,503	(188,921,058)		58,192,024	
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Y	Y	670,968,907		531,624,836	(140,344,809)		851,851,366	(209,386,804)		100,164,602	
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Y	Y	144,550,000		99,352,716	(9,060,187)		148,134,644	(9,675,295)		19,216,218	
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	136,670,000		160,907,149	(34,754,049)		200,096,627	(41,065,211)	22,361,416	34,472,156	23,955,256
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Y	Y	2,530,000		12,083,367	(15,063,809)		18,040,768	(27,534,402)		13,231,272	7,720,830
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	Y	Y	43,910,000		28,229,988	(2,328,718)		45,759,136	(2,328,718)		1,386,596	
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y			66,089,496	(166,024,508)		66,130,694	(224,860,422)		68,121,792	
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Y	Y			75,337	(11,593,233)		75,337	(12,521,931)		1,162,099	
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Y	Y	9,700,000		9,171,571			9,171,571			256,517	
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Y	Y	247,220,000		118,028,247	(158,424)		237,708,035			25,903,366	
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y			28,428,457	(37,821,328)		34,301,893	(38,129,061)		12,218,103	2,825,233
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Y	Y							(629,301)		180,828	180,828
MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	Y	Y			10,379,559	(16,588,582)		6,992,083	(50,262,978)		15,355,263	9,146,240
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Y	Y	8,300,000		159,308,062	(90,297,361)	60,710,702	183,867,520	(103,561,104)	72,006,415	43,032,734	43,032,734
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Y	Y	23,680,000									
Natixis NA KX1WK48MPD4Y2NCUIZ63	Y	Y	1,480,000		32,311	(749,093)		22,614	(752,815)		263,371	
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Y	Y	82,400,000		122,754,583	(92,848,779)		225,837,664	(132,654,409)	10,783,255	24,342,646	
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Y	Y	637,506,288		582,241,027	(62,318,436)		696,017,806	(75,044,072)		35,864,774	
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Y	Y	106,129,000		53,701,203	(515,965)		106,420,433	(515,965)		4,135,246	
UBS AG 549300SZJ9VS8SGXAN81	Y	Y	13,360,000		9,038,508			13,329,539			1,689,304	
0299999999. Total NAIC 1 Designation			3,290,949,195		2,544,618,393	(777,397,216)	60,710,702	4,192,257,685	(1,138,671,383)	105,151,087	505,462,595	86,861,119
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					925,871	(11,262,124)		925,871	(184,210,433)		46,443,090	36,106,837
0999999999 - Gross Totals			3,290,949,195		2,612,744,126	(788,675,150)	127,910,563	4,260,383,417	(1,322,897,626)	172,350,948	623,700,253	194,762,524
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					2,612,744,126	(788,675,150)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	790,000	790,000	790,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	172,450,000	172,450,000	172,450,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	39,000,000	39,000,000	39,000,000		V
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Cash		Cash	360,000	360,000	360,000		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Cash		Cash	72,060,000	72,060,000	72,060,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	730,000	730,000	730,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	363,141,324	363,141,324	363,141,324		IV
0199999999 - Total				648,531,324	648,531,324	648,531,324	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	525,565,000	525,565,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	636,980,000	636,980,000	XXX		V
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Cash		Cash	670,968,907	670,968,907	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	2,530,000	2,530,000	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Cash		Cash	144,550,000	144,550,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	136,670,000	136,670,000	XXX		V
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	Cash		Cash	43,910,000	43,910,000	XXX		V
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Cash		Cash	9,700,000	9,700,000	XXX		V
HSBC BANK PLC 1IE8VN30JCEQV1H4R804	Cash		Cash	247,220,000	247,220,000	XXX		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	8,300,000	8,300,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	23,680,000	23,680,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	1,480,000	1,480,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	82,400,000	82,400,000	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	106,129,000	106,129,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	637,506,288	637,506,288	XXX		V
UBS AG 549300SZJ9VS8SGXAN81	Cash		Cash	13,360,000	13,360,000	XXX		V
0299999999 - Total				3,290,949,195	3,290,949,195	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank, N.A.	Tampa, FL		5.300	134,632,762		630,199,301	XXX
Citibank, N.A.	Tampa, FL	C				111,167,088	XXX
Federal Home Loan Bank	Des Moines, IA					303,347	XXX
JPMorgan Chase Bank, N.A.	New York, NY		5.100	36,801,616		356,085,677	XXX
Wells Fargo Bank, N.A.	Minneapolis, MN					1,131,012	XXX
The Bank of New York Mellon	New York, NY					19,251,858	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	171,434,378		1,118,138,283	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	171,434,378		1,118,138,283	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	171,434,378		1,118,138,283	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	3,718,075,424	4.	April	1,730,714,165	7.	July	2,459,249,075	10.	October	1,259,279,147
2.	February	2,390,087,305	5.	May	1,703,486,567	8.	August	1,563,850,802	11.	November	1,455,671,655
3.	March	1,850,800,065	6.	June	1,134,572,907	9.	September	1,644,391,439	12.	December	1,118,138,283

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AUST & NZ BANK Subordinated		12/28/2023	4.500	03/19/2024	18,020,607	230,547	(207,123)
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,020,607	230,547	(207,123)
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						18,020,607	230,547	(207,123)
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						18,020,607	230,547	(207,123)
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						18,020,607	230,547	(207,123)
	BANK OF NY MELLO BNY CASH RESERVE SWEEP ACCOUNT		06/09/2023	5.160	01/31/3100	21,556,180		387,214
	CTI DOLLARS ON DEPOSIT CITI CASH RESERVE SWEEP ACCOUN		12/28/2023	5.160	12/31/2023	500,000,000		14,592,198
8109999999. Subtotal - Sweep Accounts						521,556,180		14,979,412
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		12/28/2023	5.160		1,258,777,796		9,812,553
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		12/28/2023	5.160		623,076,967		4,782,463
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		12/26/2023	5.160		6,644,423		182,525
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST		12/28/2023	5.160		73,076,967		2,409,312
4812C2-73-4	JP MORGAN US TREASURY PLUS JPMORGAN US TREAS PL MMF - IJT		12/28/2023	5.160		703,777,775		7,903,485
60934N-50-0	FEDERATED HERMES TREASURY OBLI FED HERM TREASURY OBLIGATIONS		11/06/2023	5.160		645,000,000		5,957,270
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND		12/28/2023	5.160		703,777,775		6,053,211
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		12/28/2023	5.160		608,076,967		6,427,859
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		12/28/2023	5.160		933,076,967		6,356,374
8309999999. Subtotal - All Other Money Market Mutual Funds						5,555,285,637		49,885,052
8609999999 - Total Cash Equivalents						6,094,862,424	230,547	64,657,341

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 18,020,607	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	State Deposit			150,034	148,535
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	State Deposit			1,633,142	1,576,341
11. Georgia GA	B	State Deposit			326,459	302,880
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA		State Deposit			120,027	118,828
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	State Deposit			264,570	241,940
30. New Hampshire NH					525,120	519,873
31. New Jersey NJ						
32. New Mexico NM	B	State Deposit			287,542	270,147
33. New York NY						
34. North Carolina NC	B	State Deposit			1,653,617	1,583,362
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	State Deposit			1,150,263	1,138,770
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	State Deposit			550,126	544,629
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	State Deposit			794,238	739,064
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			7,455,138	7,184,369
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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